ANNUAL STATEMENT

OF THE

ATHENE ANNUITY AND LIFE COMPANY

OF

WEST DES MOINES

IN THE STATE OF

IOWA

TO THE

INSURANCE DEPARTMENT

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2024

2024

LIFE, ACCIDENT AND HEALTH/FRATERNAL

2024

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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

Athene Annuity and Life Company

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

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

Country of Domicile United States of America

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

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

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

Main Administrative Office 7700 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code), 888-266-8489 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 7700 Mills Civic Parkway (Street and Number)

West Des Moines, IA, US 50266-3862 (City or Town, State, Country and Zip Code), 888-266-8489 (Area Code) (Telephone Number)

Internet Website Address www.athene.com

Statutory Statement Contact Rachel Elizabeth Brunia (Name), 888-266-8489 (Area Code) (Telephone Number)

rbrunia@athene.com (E-mail Address), 877-733-8589 (FAX Number)

OFFICERS

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

OTHER

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

DIRECTORS OR TRUSTEES

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

State of Iowa
County of Dallas SS

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

Michael Stephen Downing	Aaron Michael Prieksat	Blaine Thomas Doerrfeld
President	Controller	Secretary

Subscribed and sworn to before me this 24 day of February, 2025

Stephanie Kidder
Executive Assistant
03/15/2026

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

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

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	130,962,441,664		130,962,441,664	96,796,209,376
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	1,819,311,265		1,819,311,265	1,392,974,586
	2.2 Common stocks	1,172,164,681	41,543	1,172,123,138	765,826,366
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	59,043,401,823		59,043,401,823	39,699,443,603
	3.2 Other than first liens	1,182,822,547		1,182,822,547	1,379,727,456
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)	212,029,645		212,029,645	226,847,197
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 1,915,181,612 , Schedule E - Part 1), cash equivalents ($ 6,831,569,526 , Schedule E - Part 2) and short-term investments ($ 1,017,411,611 , Schedule DA)	9,764,162,749		9,764,162,749	9,248,957,465
6.	Contract loans (including $ ..... premium notes)	141,123,079	671,958	140,451,122	148,051,983
7.	Derivatives (Schedule DB)	4,845,625,397		4,845,625,397	2,819,287,034
8.	Other invested assets (Schedule BA)	11,609,085,609	40,094,401	11,568,991,208	9,692,696,251
9.	Receivables for securities	232,578,361		232,578,361	124,602,093
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets	579,392,651		579,392,651	687,689,156
12.	Subtotals, cash and invested assets (Lines 1 to 11)	221,564,139,469	40,807,902	221,523,331,568	162,982,312,565
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,020,421,862	3,769,981	2,016,651,881	1,213,332,094
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection				
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	4,326,103		4,326,103	5,888,469
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	1,331,462		1,331,462	353,629,776
	16.2 Funds held by or deposited with reinsured companies	2,921,009,295		2,921,009,295	3,042,325,974
	16.3 Other amounts receivable under reinsurance contracts	40,218,652	656,642	39,562,011	15,385,838,316
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	166,513,293		166,513,293	
18.2	Net deferred tax asset	801,925,588	595,340,813	206,584,775	581,131,296
19.	Guaranty funds receivable or on deposit	11,735,201		11,735,201	294,565
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ .....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	22,537,088		22,537,088	9,050,033
24.	Health care ($ .....) and other amounts receivable	37,651,270	6,628,776	31,022,495	19,407,922
25.	Aggregate write-ins for other-than-invested assets	1,041,547,327	23,185,226	1,018,362,101	762,035
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	228,633,356,611	670,389,339	227,962,967,272	183,593,973,046
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	49,882,253,129		49,882,253,129	51,688,242,127
28.	Total (Lines 26 and 27)	278,515,609,740	670,389,339	277,845,220,401	235,282,215,172
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral Asset	579,392,651		579,392,651	687,689,156
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	579,392,651		579,392,651	687,689,156
2501.	Corporate Owned Life Insurance	1,012,861,966		1,012,861,966	
2502.	Miscellaneous Assets	28,685,361	23,185,226	5,500,135	762,035
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,041,547,327	23,185,226	1,018,362,101	762,035

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 96,601,504,850 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 67,033,763,315 Modco Reserve)	96,601,504,850	118,485,591,368
2.	Aggregate reserve for accident and health contracts (including $ 558,343 Modco Reserve)	1,974,427	1,844,815
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 23,402,516,045 Modco Reserve)	36,359,016,400	22,250,439,602
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less Col. 6)	431,961,367	445,833,930
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, Col. 6)	7,465	13,064
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	25,085	26,872
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)		
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 49,297,075 assumed and $ 2,486,267,328 ceded	2,535,564,403	15,900,810,184
	9.4 Interest maintenance reserve (IMR, Line 6)	204,695,990	211,279,874
10.	Commissions to agents due or accrued-life and annuity contracts $ 17,452,058 accident and health $ 198,085 and deposit-type contract funds $ 150	17,650,293	26,125,982
11.	Commissions and expense allowances payable on reinsurance assumed	4,336,616	13,266,961
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	29,846,806	24,955,335
13.	Transfers to Separate Accounts due or accrued (net) (including $ (669) accrued for expense allowances recognized in reserves, net of reinsured allowances)	14,735,348,788	5,831,625,548
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	19,078,736	4,906,268
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		21,567,134
15.2	Net deferred tax liability		
16.	Unearned investment income	46,326,867	19,451,732
17.	Amounts withheld or retained by reporting entity as agent or trustee	3,727,829	4,229,290
18.	Amounts held for agents' account, including $ 1,753,208 agents' credit balances	1,753,208	6,292,957
19.	Remittances and items not allocated	165,435,783	613,045,211
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	40,057	
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	3,765,491,770	2,839,503,656
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	5,258,424,064	5,855,562,561
	24.04 Payable to parent, subsidiaries and affiliates	52,270,423	53,156,606
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	50,299,856,248	
	24.08 Derivatives	1,030,094,056	924,357,238
	24.09 Payable for securities	315,272,768	113,034,115
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	13,355,176,649	7,655,578,801
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	225,234,880,947	181,302,499,103
27.	From Separate Accounts Statement	48,711,282,312	50,674,114,920
28.	Total liabilities (Lines 26 and 27)	273,946,163,259	231,976,614,023
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other-than-special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	5,735,000,101	4,774,361,891
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(1,845,942,959)	(1,478,760,742)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 1,170,970,817 in Separate Accounts Statement)	3,889,057,142	3,295,601,149
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	3,899,057,142	3,305,601,149
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	277,845,220,401	235,282,215,172
	DETAILS OF WRITE-INS		
2501.	Repurchase Agreement Liability	5,625,701,285	3,076,318,550
2502.	Derivative and Other Collateral Liability	5,617,216,843	3,421,910,206
2503.	Miscellaneous Liabilities	1,635,849,024	739,207,397
2598.	Summary of remaining write-ins for Line 25 from overflow page	476,409,497	418,142,649
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,355,176,649	7,655,578,801
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts	7,736,849,600	9,687,026,545
2.	Considerations for supplementary contracts with life contingencies	12,448,142	(206,655,170)
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	10,501,479,275	5,644,299,485
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	21,463,124	20,480,250
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	674,735,991	237,746,176
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	1,803,638,344	1,882,891,156
7.	Reserve adjustments on reinsurance ceded	(31,753,929,303)	20,488,103,481
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	25,493,411	23,712,594
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	133,438,700	93,467,179
9.	Total (Lines 1 to 8.3)	(10,844,382,715)	37,871,071,696
10.	Death benefits	3,575,334	1,508,543
11.	Matured endowments (excluding guaranteed annual pure endowments)		
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 5 minus Analysis of Operations Summary, Line 18, Col. 1)	1,210,787,423	1,040,748,752
13.	Disability benefits and benefits under accident and health contracts	219,411	280,542
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,304,398,170	2,181,940,275
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	1,573,987,953	700,563,105
18.	Payments on supplementary contracts with life contingencies	9,834,574	20,393,346
19.	Increase in aggregate reserves for life and accident and health contracts	(21,501,777,328)	28,991,220,678
20.	Totals (Lines 10 to 19)	(16,398,974,463)	32,936,655,241
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	1,575,075,235	1,480,784,967
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	182,716,813	126,104,399
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Columns 1, 2, 3, 4 and 6)	649,100,095	574,847,169
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	65,948,124	43,674,138
25.	Increase in loading on deferred and uncollected premiums		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	307,034,521	1,802,670,569
27.	Aggregate write-ins for deductions	1,762,162,490	358,231,292
28.	Totals (Lines 20 to 27)	(11,856,937,186)	37,322,967,774
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,012,554,471	548,103,922
30.	Dividends to policyholders and refunds to members	17,198	19,785
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,012,537,273	548,084,137
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(222,704,733)	452,495,466
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,235,242,006	95,588,671
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 10,478,529 (excluding taxes of $ (12,229,634) transferred to the IMR)	(285,751,384)	(174,391,111)
35.	Net income (Line 33 plus Line 34)	949,490,621	(78,802,440)
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	3,305,601,149	2,329,608,610
37.	Net income (Line 35)	949,490,621	(78,802,440)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 185,229,715	1,243,284,268	842,238,825
39.	Change in net unrealized foreign exchange capital gain (loss)	291,030,421	(29,606,419)
40.	Change in net deferred income tax	(61,136,188)	733,722,051
41.	Change in nonadmitted assets	(137,181,780)	(134,805,343)
42.	Change in liability for reinsurance in unauthorized and certified companies		
43.	Change in reserve on account of change in valuation basis (increase) or decrease	376,597,284	
44.	Change in asset valuation reserve	(925,988,114)	(924,913,098)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period		(115,397,821)
47.	Other changes in surplus in Separate Accounts Statement	(517,892,381)	(102,945,206)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles		
50.	Capital changes:		
	50.1 Paid in		
	50.2 Transferred from surplus (Stock Dividend)		
	50.3 Transferred to surplus		
51.	Surplus adjustment:		
	51.1 Paid in	960,638,210	1,450,465,989
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance	(1,190,097,212)	(593,440,199)
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus	(395,289,136)	(70,523,800)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	593,455,993	975,992,539
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	3,899,057,142	3,305,601,149
	DETAILS OF WRITE-INS		
08.301.	Funds Withheld Adjustment - Assumed	120,229,797	90,816,860
08.302.	COLI Income	12,861,966	1,300,805
08.303.	Miscellaneous Income	346,938	1,349,514
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398)(Line 8.3 above)	133,438,700	93,467,179
2701.	Funds Withheld Adjustment - Ceded	1,709,372,668	277,234,302
2702.	Transfer to IMR - Ceded, Assumed and MVA	60,885,958	86,017,903
2703.	Miscellaneous Expenses (Income)	(17,059,549)	1,786,192
2798.	Summary of remaining write-ins for Line 27 from overflow page	8,963,413	(6,807,105)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	1,762,162,490	358,231,292
5301.	Merger Adjustment	(388,057,153)	
5302.	Correction of Prior Period Error	(7,581,742)	(70,481,321)
5303.	Athene Re IV Tax Sharing Agreement	349,759	(42,479)
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(395,289,136)	(70,523,800)

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	7,750,037,691	9,516,709,504
2.	Net investment income	9,300,492,802	5,091,188,549
3.	Miscellaneous income	1,896,526,029	1,930,186,488
4.	Total (Lines 1 through 3)	18,947,056,522	16,538,084,541
5.	Benefit and loss related payments	36,677,733,217	(15,535,842,226)
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(8,596,688,719)	(637,212,423)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,400,279,891	2,153,700,978
8.	Dividends paid to policyholders	18,984	21,794
9.	Federal and foreign income taxes paid (recovered) net of $ 6,611 tax on capital gains (losses)	(18,196,737)	507,742,057
10.	Total (Lines 5 through 9)	30,463,146,636	(13,511,589,819)
11.	Net cash from operations (Line 4 minus Line 10)	(11,516,090,114)	30,049,674,360
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	34,416,152,488	13,382,520,912
	12.2 Stocks	338,476,954	102,598,309
	12.3 Mortgage loans	7,020,005,581	3,374,533,788
	12.4 Real estate		
	12.5 Other invested assets	1,130,988,657	1,745,846,250
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(27,912,823)	(28,019,310)
	12.7 Miscellaneous proceeds	309,757,561	188,999,200
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	43,187,468,418	18,766,479,148
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	69,109,192,182	28,599,172,539
	13.2 Stocks	1,136,707,388	973,696,146
	13.3 Mortgage loans	26,688,610,616	18,127,509,701
	13.4 Real estate	5,754,337	
	13.5 Other invested assets	2,013,159,485	2,154,460,949
	13.6 Miscellaneous applications	552,063,699	363,693,988
	13.7 Total investments acquired (Lines 13.1 to 13.6)	99,505,487,707	50,218,533,322
14.	Net increase/(decrease) in contract loans and premium notes	(7,907,829)	(6,819,022)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(56,310,111,460)	(31,445,235,152)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	311,662,621	310,471,493
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	14,108,576,798	3,343,053,299
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	53,921,167,440	642,410,296
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	68,341,406,859	4,295,935,088
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	515,205,284	2,900,374,297
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	9,248,957,465	6,348,583,168
	19.2 End of year (Line 18 plus Line 19.1)	9,764,162,749	9,248,957,465

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

20.0001. Capital contribution - non-cash (financing)	622,337,379	1,294,713,657
20.0002. Capital contribution - non-cash (investing)	(614,665,017)	(1,282,880,853)
20.0003. Capital contribution - non-cash (operating)	(7,672,362)	(11,832,804)
20.0004. Capital contribution of stock compensation expense (financing)	26,638,210	50,465,989
20.0005. Capital contribution of stock compensation expense (investing)	(274,319)	(408,132)
20.0006. Capital contribution of stock compensation expense (operating)	(26,363,891)	(50,057,857)
20.0007. Security exchanges and asset in kind trades - bond proceeds (investing)	4,409,614,790	2,904,031,430
20.0008. Security exchanges and asset in kind trades - bonds acquired (investing)	(4,409,614,790)	(2,904,031,430)
20.0009. Reinsurance activity settled in bonds (operating)	470,813,733	270,726,682
20.0010. Reinsurance activity settled in bonds (investing)	(470,813,733)	(270,726,682)
20.0011. Interest capitalization (operating)	118,596,806	56,796,066
20.0012. Interest capitalization (investing)	(118,596,806)	(56,796,066)
20.0013. Reinsurance recapture - bond proceeds (investing)	39,269,019	35,672,476

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

20.0014. Reinsurance recapture (operating)	(39,269,019)	(35,672,476)
20.0015. Asset transfer mortgages to other invested assets - proceeds (investing)	292,556,348	4,169,826
20.0016. Asset transfer mortgages to other invested assets - acquired (investing)	(292,556,348)	(4,169,826)
20.0017. Asset Transfer bonds to mortgages - net investment income (operating)	629,926	1,280,423
20.0018. Asset Transfer bonds to mortgages - proceeds (investing)	85,152,583	139,493,842
20.0019. Asset Transfer bonds to mortgages - acquired (investing)	(85,782,509)	(132,014,656)
20.0020. Asset Transfer bonds to mortgages - suspense (financing)		(8,759,608)
20.0021. Security exchanges and asset in kind trades - other invested asset acquired (investing)	(65,000,000)	(10,913,160)
20.0022. Security exchanges and asset in kind trades - other invested asset proceeds (investing)	65,000,000	10,913,160
20.0023. Security exchanges and asset in kind trades - stocks acquired (investing)	(30,018,477)	(24,002,408)
20.0024. Security exchanges and asset in kind trades - stock proceeds (investing)	30,018,477	24,002,408
20.0025. Asset transfer bonds to stocks - proceeds (investing)	1,713,596	
20.0026. Asset transfer bonds to stocks - acquired (investing)	(1,713,596)	
20.0027. Asset transfer mortgages to bonds - proceeds (investing)	44,067,243	
20.0028. Asset transfer mortgages to bonds - acquired (investing)	(44,067,243)	
20.0029. Asset transfer mortgages to real estate - proceeds (investing)		74,200,000
20.0030. Asset transfer mortgages to real estate - acquired (investing)		(74,200,000)
20.0031. Asset transfer bonds to other invested assets - acquired (investing)		3,800,570
20.0032. Asset transfer bonds to other invested assets - acquired (investing)		(3,800,570)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	7,736,849,600	198,198	202,607	7,552,834,327	183,484,672	129,797			
2.	Considerations for supplementary contracts with life contingencies	12,448,142	XXX	XXX	12,448,142		XXX	XXX		XXX
3.	Net investment income	10,501,479,275	66,909,224	932,061	10,393,512,613	40,015,965	109,412			
4.	Amortization of Interest Maintenance Reserve (IMR)	21,463,123			21,163,591	299,532				
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	674,735,991			497,373,357	177,362,634		XXX		
6.	Commissions and expense allowances on reinsurance ceded	1,803,638,344	11,729,063	82,406	1,790,218,260	1,686,594	(77,978)	XXX		
7.	Reserve adjustments on reinsurance ceded	(31,753,929,303)	(2,750,707)	(951,243)	(31,608,730,784)	(141,181,969)	(314,600)	XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	25,493,411	372,047		3,260,126	21,861,238		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	133,438,701			133,437,590	1,111				
9.	Totals (Lines 1 to 8.3)	(10,844,382,715)	76,457,824	265,830	(11,204,482,777)	283,529,777	(153,370)			
10.	Death benefits	3,575,334	2,842,187	733,146			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)						XXX	XXX		
12.	Annuity benefits	1,210,787,423	XXX	XXX	395,056,765	815,730,659	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	219,411	21,231	7,898			190,282	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	2,304,398,170	435,731	94,763	2,251,648,314	52,219,361	XXX	XXX		
16.	Group conversions							XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	1,573,987,953			1,574,585,704	(597,751)		XXX		
18.	Payments on supplementary contracts with life contingencies	9,834,574			9,834,574		XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	(21,501,777,328)	821,349	(1,424,283)	(21,350,552,852)	(150,751,155)	129,613	XXX		
20.	Totals (Lines 10 to 19)	(16,398,974,463)	4,120,499	(588,477)	(17,119,427,495)	716,601,115	319,894	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,575,075,235	1,464,313	87,671	1,572,739,206	406,250	377,796			XXX
22.	Commissions and expense allowances on reinsurance assumed	182,716,813	696,439		182,020,374			XXX		
23.	General insurance expenses and fraternal expenses	649,100,095			643,546,747	5,553,348				
24.	Insurance taxes, licenses and fees, excluding federal income taxes	65,948,124	1,529,766	57,596	63,938,274	373,709	48,779			
25.	Increase in loading on deferred and uncollected premiums							XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	307,034,521	(186,705)		974,794,437	(667,573,212)		XXX		
27.	Aggregate write-ins for deductions	1,762,162,490	65,460,811		1,699,171,083	(2,469,404)				
28.	Totals (Lines 20 to 27)	(11,856,937,186)	73,085,123	(443,210)	(11,983,217,374)	52,891,806	746,469			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	1,012,554,471	3,372,701	709,040	778,734,597	230,637,971	(899,838)			
30.	Dividends to policyholders and refunds to members	17,198	17,198					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	1,012,537,273	3,355,504	709,040	778,734,597	230,637,971	(899,838)			
32.	Federal income taxes incurred (excluding tax on capital gains)	(222,704,733)	3,003,714	602,189	(247,171,337)	21,147,415	(286,714)			
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,235,242,006	351,789	106,851	1,025,905,934	209,490,556	(613,124)			
34.	Policies/certificates in force end of year	2,336,643	625,346	2,819	1,092,131	572,189	44,158	XXX		
	DETAILS OF WRITE-INS									
08.301.	Funds Withheld Adjustment - Assumed	120,229,797			120,229,797					
08.302.	COLI Income	12,861,966			12,861,966					
08.303.	Miscellaneous Income	346,938			345,827	1,111				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	133,438,701			133,437,590	1,111				
2701.	Funds Withheld Adjustment - Ceded	1,709,372,668	65,455,163		1,643,917,505					
2702.	Transfer to IMR - Ceded, Assumed and MVA	60,885,958			60,003,228	882,730				
2703.	Miscellaneous Expense	(17,059,549)	5,648		(17,065,198)					
2798.	Summary of remaining write-ins for Line 27 from overflow page	8,963,413			12,315,547	(3,352,134)				
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	1,762,162,490	65,460,811		1,699,171,083	(2,469,404)				

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts [a]	198,198					198,198						
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	66,909,224					66,909,224						
4.	Amortization of Interest Maintenance Reserve (IMR)												
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	11,729,063					11,729,063						
7.	Reserve adjustments on reinsurance ceded	(2,750,707)					(2,750,707)						
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	372,047					372,047						
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income												
9.	Totals (Lines 1 to 8.3)	76,457,824					76,457,824						
10.	Death benefits	2,842,187					2,842,187						
11.	Matured endowments (excluding guaranteed annual pure endowments)												
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	21,231					21,231						
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	435,731					435,731						
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds												
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	821,349					821,349						
20.	Totals (Lines 10 to 19)	4,120,499					4,120,499						
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,464,313					1,464,313						XXX
22.	Commissions and expense allowances on reinsurance assumed	696,439					696,439						
23.	General insurance expenses												
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,529,766					1,529,766						
25.	Increase in loading on deferred and uncollected premiums												
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(186,705)					(186,705)						
27.	Aggregate write-ins for deductions	65,460,811					65,460,811						
28.	Totals (Lines 20 to 27)	73,085,123					73,085,123						
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	3,372,701					3,372,701						
30.	Dividends to policyholders and refunds to members	17,198					17,198						
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	3,355,504					3,355,504						
32.	Federal income taxes incurred (excluding tax on capital gains)	3,003,714					3,003,714						
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	351,789					351,789						
34.	Policies/certificates in force end of year	625,346					625,346						
	DETAILS OF WRITE-INS												
08.301.													
08.302.													
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)												
2701.	Funds Withheld Adjustment - Ceded	65,455,163					65,455,163						
2702.	Miscellaneous Expense	5,648					5,648						
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	65,460,811					65,460,811						

(a) Include premium amounts for preneed plans included in Line 1

(b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Whole Life, Term Life, Indexed Life, Variable Universal Life and Credit Life are all in run-off and have been combined and reported in the Universal Life column.

(c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	202,607			202,607					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	932,061			932,061					
4.	Amortization of Interest Maintenance Reserve (IMR)									
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded	82,406			82,406					
7.	Reserve adjustments on reinsurance ceded	(951,243)			(951,243)					
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts									
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	265,830			265,830					
10.	Death benefits	733,146			733,146					
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	7,898			7,898					
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	94,763			94,763					
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds									
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	(1,424,283)			(1,424,283)					
20.	Totals (Lines 10 to 19)	(588,477)			(588,477)					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	87,671			87,671					XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses									
24.	Insurance taxes, licenses and fees, excluding federal income taxes	57,596			57,596					
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	(443,210)			(443,210)					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	709,040			709,040					
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	709,040			709,040					
32.	Federal income taxes incurred (excluding tax on capital gains)	602,189			602,189					
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	106,851			106,851					
34.	Policies/certificates in force end of year	2,819			2,819					
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

(c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Whole Life and Term Life are all in run-off and have been combined and reported in the Universal Life column. .....

(d) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts	7,552,834,327	4,735,027,780	2,679,769,292	320,043,256		(182,006,001)	
2.	Considerations for supplementary contracts with life contingencies	12,448,142	XXX	XXX	XXX	XXX	12,448,142	XXX
3.	Net investment income	10,393,512,613	3,626,711,157	4,751,345,714	1,656,764		65,348,803	1,948,450,176
4.	Amortization of Interest Maintenance Reserve (IMR)	21,163,591	6,300,895	13,622,530	1,470		1,205,932	32,763
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	497,373,357	1,589		528,002,457			(30,630,688)
6.	Commissions and expense allowances on reinsurance ceded	1,790,218,260	792,564,191	935,670,034			8,565,119	53,418,915
7.	Reserve adjustments on reinsurance ceded	(31,608,730,784)	(17,425,215,966)	(14,100,480,343)			(67,980,173)	(15,054,301)
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	3,260,126			3,260,126			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	133,437,590	99,553,161	12,992,685	241		17,973,090	2,918,412
9.	Totals (Lines 1 to 8.3)	(11,204,482,777)	(8,165,057,193)	(5,707,080,088)	852,964,314		(144,445,088)	1,959,135,277
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	395,056,765	137,393,571	226,877,070	3,279,331		27,506,793	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	2,251,648,314	435,734,636	1,795,429,643	20,440,090		43,945	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	1,574,585,704		39				1,574,585,665
18.	Payments on supplementary contracts with life contingencies	9,834,574					9,834,574	
19.	Increase in aggregate reserves for life and accident and health contracts	(21,350,552,852)	(11,032,434,930)	(10,125,547,620)	(48,699)		(192,521,603)	
20.	Totals (Lines 10 to 19)	(17,119,427,495)	(10,459,306,723)	(8,103,240,868)	23,670,722		(155,136,290)	1,574,585,665
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	1,572,739,206	493,246,691	1,078,194,907	54,781		663,314	579,513
22.	Commissions and expense allowances on reinsurance assumed	182,020,374	131,716,481	10,109,982			40,186,792	7,119
23.	General insurance expenses	643,546,747	222,781,412	370,556,888	90,880		8,898,579	41,218,987
24.	Insurance taxes, licenses and fees, excluding federal income taxes	63,938,274	33,058,062	30,117,926	5,461		596,215	160,610
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	974,794,437			974,794,437			
27.	Aggregate write-ins for deductions	1,699,171,083	1,013,725,194	469,258,701	3,993		(15,506,911)	231,690,107
28.	Totals (Lines 20 to 27)	(11,983,217,374)	(8,564,778,883)	(6,145,002,463)	998,620,275		(120,298,302)	1,848,241,999
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	778,734,597	399,721,690	437,922,375	(145,655,960)		(24,146,786)	110,893,278
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	778,734,597	399,721,690	437,922,375	(145,655,960)		(24,146,786)	110,893,278
32.	Federal income taxes incurred (excluding tax on capital gains)	(247,171,337)	(126,872,165)	(138,997,111)	46,231,384		7,664,220	(35,197,665)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	1,025,905,934	526,593,855	576,919,486	(191,887,345)		(31,811,005)	146,090,943
34.	Policies/certificates in force end of year	1,092,131	426,870	617,776	25,247		13,376	8,862
	DETAILS OF WRITE-INS							
08.301.	Funds Withheld Adjustment - Assumed	120,229,797	99,461,602				17,970,833	2,797,362
08.302.	COLI Income	12,861,966		12,861,966				
08.303.	Miscellaneous Income	345,827	91,559	130,720	241		2,257	121,050
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	133,437,590	99,553,161	12,992,685	241		17,973,090	2,918,412
2701.	Funds Withheld Adjustment - Ceded	1,643,917,505	1,010,250,442	437,704,232				195,962,831
2702.	Transfer to IMR - Ceded, Assumed and MVA	60,003,228	6,342,834	27,237,749	3,993		(15,506,911)	41,925,564
2703.	Miscellaneous Expense	(17,065,198)		(10,863,188)				(6,202,010)
2798.	Summary of remaining write-ins for Line 27 from overflow page	12,315,547	(2,868,082)	15,179,908				3,721
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	1,699,171,083	1,013,725,194	469,258,701	3,993		(15,506,911)	231,690,107

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	183,484,672	280,827	81,882			183,121,963	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	40,015,965	25,950,082	14,065,883				
4.	Amortization of Interest Maintenance Reserve (IMR)	299,532	118,088	151,153			29,698	593
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	177,362,634					177,362,634	
6.	Commissions and expense allowances on reinsurance ceded	1,686,594	536,878	1,149,716				
7.	Reserve adjustments on reinsurance ceded	(141,181,969)	(70,168,655)	(71,013,314)				
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	21,861,238					21,861,238	
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	1,111	1,076	35				
9.	Totals (Lines 1 to 8.3)	283,529,777	(43,281,705)	(55,564,644)			382,375,533	593
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	815,730,659	2,932,395	8,596,776			804,201,488	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	52,219,361	11,201,190	41,018,171				
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	(597,751)						(597,751)
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(150,751,155)	(59,748,775)	(87,039,627)			(3,962,753)	
20.	Totals (Lines 10 to 19)	716,601,115	(45,615,189)	(37,424,680)			800,238,734	(597,751)
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	406,250	3,551	402,699				
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	5,553,348	2,681,249	2,834,357			24,854	12,889
24.	Insurance taxes, licenses and fees, excluding federal income taxes	373,709	178,591	189,308			4,897	914
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(667,573,212)					(667,573,212)	
27.	Aggregate write-ins for deductions	(2,469,404)	(2,976,281)	506,876				
28.	Totals (Lines 20 to 27)	52,891,806	(45,728,079)	(33,491,440)			132,695,274	(583,948)
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	230,637,971	2,446,375	(22,073,204)			249,680,259	584,542
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	230,637,971	2,446,375	(22,073,204)			249,680,259	584,542
32.	Federal income taxes incurred (excluding tax on capital gains)	21,147,415	224,310	(2,023,913)			22,893,420	53,597
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	209,490,556	2,222,064	(20,049,291)			226,786,839	530,945
34.	Policies/certificates in force end of year	572,189	11,155	8,052			552,563	419
	DETAILS OF WRITE-INS							
08.301.	Miscellaneous Income	1,111	1,076	35				
08.302.								
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,111	1,076	35				
2701.	Reserve Adjustments on Reinsurance Assumed	(3,352,134)	(3,321,994)	(30,140)				
2702.	Transfer to IMR - Ceded, Assumed and MVA	882,730	345,714	537,016				
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)	(2,469,404)	(2,976,281)	506,876				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
			2	3										
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	129,797												129,797
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	109,412												109,412
4.	Amortization of Interest Maintenance Reserve (IMR)													
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	(77,978)												(77,978)
7.	Reserve adjustments on reinsurance ceded	(314,600)												(314,600)
8.	Miscellaneous Income:													
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts													
	8.2 Charges and fees for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income													
9.	Totals (Lines 1 to 8.3)	(153,370)												(153,370)
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	190,282												190,282
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds													
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	129,613												129,613
20.	Totals (Lines 10 to 19)	319,894												319,894
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	377,796												377,796
22.	Commissions and expense allowances on reinsurance assumed													
23.	General insurance expenses													
24.	Insurance taxes, licenses and fees, excluding federal income taxes	48,779												48,779
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	746,469												746,469
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	(899,838)												(899,838)
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(899,838)												(899,838)
32.	Federal income taxes incurred (excluding tax on capital gains)	(286,714)												(286,714)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(613,124)												(613,124)
34.	Policies/certificates in force end of year	44,158												44,158
	DETAILS OF WRITE-INS													
08.301.														
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)													
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 through 2703 plus 2798) (Line 27 above)													

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

Column 11 (Disability Income) business in closed, run-off mode representing less than 1% of premium and less than 1% of reserve has been aggregated into column 13 (Other Health).

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL LIFE INSURANCE (a)

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	32,592,374					32,592,374						
2.	Tabular net premiums or considerations	198,198					198,198						
3.	Present value of disability claims incurred												
4.	Tabular interest	2,634,035					2,634,035						
5.	Tabular less actual reserve released	1,267,038					1,267,038						
6.	Increase in reserve on account of change in valuation basis												
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX		
7.	Other increases (net)												
8.	Totals (Lines 1 to 7)	36,691,647					36,691,647						
9.	Tabular cost												
10.	Reserves released by death	2,842,187					2,842,187						
11.	Reserves released by other terminations (net)	435,731					435,731						
12.	Annuity, supplementary contract and disability payments involving life contingencies												
13.	Net transfers to or (from) Separate Accounts												
14.	Total Deductions (Lines 9 to 13)	3,277,918					3,277,918						
15.	Reserve December 31 of current year	33,413,729					33,413,729						
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	32,435,830					32,435,830						
17.	Amount Available for Policy Loans Based upon Line 16 CSV	31,276,002					31,276,002						

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. Whole Life, Universal Life With Secondary Guarantees and Variable Universal Life are all in run-off and have been combined and reported in the Universal Life column.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]
(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	22,988,715			22,988,715					
2.	Tabular net premiums or considerations									
3.	Present value of disability claims incurred									
4.	Tabular interest	1,992,427			1,992,427					
5.	Tabular less actual reserve released	(3,416,714)			(3,416,714)					
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)									
8.	Totals (Lines 1 to 7)	21,564,427			21,564,427					
9.	Tabular cost									
10.	Reserves released by death									
11.	Reserves released by other terminations (net)									
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)									
15.	Reserve December 31 of current year	21,564,427			21,564,427					
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	20,983,142			20,983,142					
17.	Amount Available for Policy Loans Based upon Line 16 CSV	20,983,142			20,983,142					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. .....

(b) Individual and Group Credit Life are combined and included on ..... page. (Indicate whether included with Individual or Group.)

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	117,349,229,189	48,015,884,176	67,388,448,246	6,219,968		1,938,676,800	
2.	Tabular net premiums or considerations	25,830,196,531	16,648,103,994	9,143,034,346			39,058,191	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	3,378,812,206	1,670,958,303	1,610,344,379	(2,644,195)		100,153,719	
5.	Tabular less actual reserve released	648,318,960	(739,049,058)	1,288,975,202	121,192,600		(22,799,784)	
6.	Increase in reserve on account of change in valuation basis	(342,541,314)	(156,684,582)	(185,856,732)				
7.	Other increases (net)	(39,842,715,756)	(26,744,440,052)	(12,927,095,668)			(171,180,037)	
8.	Totals (Lines 1 to 7)	107,021,299,816	38,694,772,781	66,317,849,773	124,768,373		1,883,908,888	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	10,733,424,706	1,845,916,248	8,785,088,280	102,200,451		219,727	
12.	Annuity, supplementary contract and disability payments involving life contingencies	671,026,976	22,091,153	495,005,204	16,396,653		137,533,966	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	11,404,451,682	1,868,007,401	9,280,093,484	118,597,104		137,753,692	
15.	Reserve December 31 of current year	95,616,848,134	36,826,765,380	57,037,756,289	6,171,269		1,746,155,196	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	80,106,034,770	29,020,285,631	51,080,687,075	5,062,064			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	132,515,934	131,104,904	1,411,030				

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	1,080,781,092	495,130,393	530,147,370			55,503,329	
2.	Tabular net premiums or considerations	2,470,813	1,604,925	865,888				
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	46,648,538	24,794,635	19,174,328			2,679,575	
5.	Tabular less actual reserve released	122,100,164	(15,480,406)	140,994,891			(3,414,322)	
6.	Increase in reserve on account of change in valuation basis	(81,556)	(44,156)	(37,401)				
7.	Other increases (net)	(269,822)		(269,822)				
8.	Totals (Lines 1 to 7)	1,251,649,229	506,005,392	690,875,255			54,768,583	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	261,096,807	56,005,952	205,090,855				
12.	Annuity, supplementary contract and disability payments involving life contingencies	60,873,862	14,661,977	42,983,879			3,228,006	
13.	Net transfers to or (from) Separate Accounts							
14.	Total Deductions (Lines 9 to 13)	321,970,670	70,667,929	248,074,734			3,228,006	
15.	Reserve December 31 of current year	929,678,560	435,337,463	442,800,521			51,540,576	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	856,318,378	424,856,835	431,461,543				
17.	Amount Available for Policy Loans Based upon Line 16 CSV	87,085,704	87,085,704					

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 125,920,036	149,936,070
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 4,719,906,835	4,983,513,219
1.3	Bonds of affiliates	(a) 1,370,190,680	1,478,130,961
2.1	Preferred stocks (unaffiliated)	(b) 96,346,299	99,038,202
2.11	Preferred stocks of affiliates	(b) 5,350,578	5,367,036
2.2	Common stocks (unaffiliated)	38,739,685	38,739,685
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 3,250,408,875	3,400,111,879
4.	Real estate	(d) 37,280,612	37,280,612
5	Contract loans	7,456,236	7,777,979
6	Cash, cash equivalents and short-term investments	(e) 627,577,639	577,609,664
7	Derivative instruments	(f) 562,439,318	708,426,049
8.	Other invested assets	(66,253,205)	65,963,367
9.	Aggregate write-ins for investment income	(24,005)	(24,005)
10.	Total gross investment income	10,775,339,582	11,551,870,717
11.	Investment expenses		(g) 620,279,492
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 9,783,172
13.	Interest expense		(h) 185,119,134
14.	Depreciation on real estate and other invested assets		(i) 3,258,052
15.	Aggregate write-ins for deductions from investment income		231,951,592
16.	Total deductions (Lines 11 through 15)		1,050,391,442
17.	Net investment income (Line 10 minus Line 16)		10,501,479,275
	DETAILS OF WRITE-INS		
0901.	Other Income	(24,005)	(24,005)
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(24,005)	(24,005)
1501.	Other Expense		231,951,592
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15, above)		231,951,592

(a) Includes $ 429,471,375 accrual of discount less $ 214,568,559 amortization of premium and less $ 252,625,481 paid for accrued interest on purchases.

(b) Includes $ 370,767 accrual of discount less $ 4,059,263 amortization of premium and less $ 4,356,314 paid for accrued dividends on purchases.

(c) Includes $ 152,486,914 accrual of discount less $ 64,270,674 amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 3,258,052 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	6,940,352	(2,524,573)	4,415,779		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(38,718,759)	(84,579,850)	(123,298,609)	(10,647,308)	(556,298,840)
1.3	Bonds of affiliates	(13,732,644)	(24,400,281)	(38,132,925)	(67,270)	(198,061,181)
2.1	Preferred stocks (unaffiliated)	4,571,603	(1,969,018)	2,602,585	27,330,730	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	11,422		11,422	2,229,214	(1,924,911)
2.21	Common stocks of affiliates				5,856,070	
3.	Mortgage loans	(143,292,253)	(65,514,001)	(208,806,254)	696,356	(236,779,667)
4.	Real estate		(17,313,837)	(17,313,837)		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	67,180	(16,839,188)	(16,772,008)	(1,448,175)	(9,693,579)
7.	Derivative instruments	72,171,418	(29,857,606)	42,313,812	568,424,507	906,111,780
8.	Other invested assets	(9,841,974)	(2,801,312)	(12,643,286)	836,139,860	(19,720,266)
9.	Aggregate write-ins for capital gains (losses)	(777,596)	34,891,709	34,114,113		407,397,085
10.	Total capital gains (losses)	(122,601,251)	(210,907,957)	(333,509,208)	1,428,513,983	291,030,421
	DETAILS OF WRITE-INS					
0901.	Foreign Currency translation adj - reserve liability					407,397,085
0902.	Other gains (losses)	(777,596)	34,891,709	34,114,113		
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9, above)	(777,596)	34,891,709	34,114,113		407,397,085

EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	FIRST YEAR (other than single)								
1.	Uncollected								
2.	Deferred and accrued								
3.	Deferred , accrued and uncollected:								
	3.1 Direct								
	3.2 Reinsurance assumed								
	3.3 Reinsurance ceded								
	3.4 Net (Line 1 + Line 2)								
4.	Advance								
5.	Line 3.4 - Line 4								
6.	Collected during year:								
	6.1 Direct	17,289,244,419			17,289,244,419				
	6.2 Reinsurance assumed	2,381,166,906			2,381,166,906				
	6.3 Reinsurance ceded	15,689,828,602			15,689,828,602				
	6.4 Net	3,980,582,724			3,980,582,724				
7.	Line 5 + Line 6.4	3,980,582,724			3,980,582,724				
8.	Prior year (uncollected + deferred and accrued - advance)								
9.	First year premiums and considerations:								
	9.1 Direct	17,289,244,419			17,289,244,419				
	9.2 Reinsurance assumed	2,381,166,906			2,381,166,906				
	9.3 Reinsurance ceded	15,689,828,602			15,689,828,602				
	9.4 Net (Line 7 - Line 8)	3,980,582,724			3,980,582,724				
	SINGLE								
10.	Single premiums and considerations:								
	10.1 Direct	19,686,913,449	20,733,812		18,750,487,272	915,692,366			
	10.2 Reinsurance assumed	588,466,201	1,479,038		586,987,164				
	10.3 Reinsurance ceded	16,342,087,468	22,212,547		15,587,321,028	732,553,892			
	10.4 Net	3,933,292,182	302		3,750,153,407	183,138,473			
	RENEWAL								
11.	Uncollected								
12.	Deferred and accrued	3,450,056	3,450,056						
13.	Deferred, accrued and uncollected:								
	13.1 Direct	10,724,115	10,128,125	20,581			575,410		
	13.2 Reinsurance assumed	1,965,110	1,965,110						
	13.3 Reinsurance ceded	9,239,169	8,643,179	20,581			575,410		
	13.4 Net (Line 11 + Line 12)	3,450,056	3,450,056						
14.	Advance								
15.	Line 13.4 - Line 14	3,450,056	3,450,056						
16.	Collected during year:								
	16.1 Direct	149,205,110	117,448,461	2,035,555	20,374,725	1,730,996	7,615,374		
	16.2 Reinsurance assumed	(175,297,606)	7,640,463		(182,938,069)				
	16.3 Reinsurance ceded	150,192,862	124,151,080	1,832,948	15,338,460	1,384,797	7,485,577		
	16.4 Net	(176,285,358)	937,844	202,607	(177,901,804)	346,199	129,797		
17.	Line 15 + Line 16.4	(172,835,301)	4,387,900	202,607	(177,901,804)	346,199	129,797		
18.	Prior year (uncollected + deferred and accrued - advance)	4,190,005	4,190,005						
19.	Renewal premiums and considerations:								
	19.1 Direct	144,968,308	113,176,108	2,026,671	20,374,725	1,730,996	7,659,808		
	19.2 Reinsurance assumed	(179,062,705)	3,875,363		(182,938,069)				
	19.3 Reinsurance ceded	142,930,908	116,853,576	1,824,064	15,338,460	1,384,797	7,530,011		
	19.4 Net (Line 17 - Line 18)	(177,025,306)	197,895	202,607	(177,901,804)	346,199	129,797		
	TOTAL								
20.	Total premiums and annuity considerations:								
	20.1 Direct	37,121,126,176	133,909,920	2,026,671	36,060,106,416	917,423,361	7,659,808		
	20.2 Reinsurance assumed	2,790,570,402	5,354,401		2,785,216,001				
	20.3 Reinsurance ceded	32,174,846,978	139,066,123	1,824,064	31,292,488,091	733,938,689	7,530,011		
	20.4 Net (Lines 9.4 + 10.4 + 19.4)	7,736,849,600	198,198	202,607	7,552,834,327	183,484,672	129,797		

EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)								
21.	To pay renewal premiums								
22.	All other								
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED								
23.	First year (other than single):								
	23.1 Reinsurance ceded	1,041,044,249	69,194		1,041,346,876	76,374	(448,194)		
	23.2 Reinsurance assumed	31,348,535			31,348,535				
	23.3 Net ceded less assumed	1,009,695,715	69,194		1,009,998,341	76,374	(448,194)		
24.	Single:								
	24.1 Reinsurance ceded	509,890,638			509,890,638				
	24.2 Reinsurance assumed	1,229,398			1,229,398				
	24.3 Net ceded less assumed	508,661,239			508,661,239				
25.	Renewal:								
	25.1 Reinsurance ceded	252,703,457	11,659,868	82,406	238,980,746	1,610,219	370,217		
	25.2 Reinsurance assumed	150,138,880	696,439		149,442,441				
	25.3 Net ceded less assumed	102,564,577	10,963,429	82,406	89,538,305	1,610,219	370,217		
26.	Totals:								
	26.1 Reinsurance ceded (Page 6, Line 6)	1,803,638,344	11,729,062	82,406	1,790,218,260	1,686,594	(77,978)		
	26.2 Reinsurance assumed (Page 6, Line 22)	182,716,813	696,439		182,020,374				
	26.3 Net ceded less assumed	1,620,921,531	11,032,623	82,406	1,608,197,886	1,686,594	(77,978)		
	COMMISSIONS INCURRED (direct business only)								
27.	First year (other than single)	551,135,012	69,394	91	551,064,625		902		
28.	Single	964,396,301			964,396,301				
29.	Renewal	59,543,922	1,394,919	87,580	57,278,280	406,250	376,894		
30.	Deposit-type contract funds								
31.	Totals (to agree with Page 6, Line 21)	1,575,075,235	1,464,313	87,671	1,572,739,206	406,250	377,796		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	16,429,609				14,280,873		30,710,483
2.	Salaries and wages	286,910,225				420,751,905		707,662,130
3.11	Contributions for benefit plans for employees	26,583,419						26,583,419
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans	26,461,731						26,461,731
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	5,045,999				2,843,312		7,889,310
3.32	Other agent welfare							
4.1	Legal fees and expenses	21,328,893				11,677,809		33,006,703
4.2	Medical examination fees							
4.3	Inspection report fees							
4.4	Fees of public accountants and consulting actuaries	33,131,788				17,569,694		50,701,482
4.5	Expense of investigation and settlement of policy claims							
5.1	Traveling expenses	8,481,190				14,188,914		22,670,104
5.2	Advertising	4,854,000				2,437,267		7,291,267
5.3	Postage, express, telegraph and telephone	5,757,818				18,797		5,776,615
5.4	Printing and stationery	1,864,288						1,864,288
5.5	Cost or depreciation of furniture and equipment	816,594				2,103,867		2,920,461
5.6	Rental of equipment	914,685						914,685
5.7	Cost or depreciation of EDP equipment and software	49,314,402				15,581,368		64,895,770
6.1	Books and periodicals	1,647,154				3,976,307		5,623,461
6.2	Bureau and association fees	12,029,111						12,029,111
6.3	Insurance, except on real estate	1,369,987						1,369,987
6.4	Miscellaneous losses	647,437						647,437
6.5	Collection and bank service charges	1,335,323				44,437,556		45,772,879
6.6	Sundry general expenses	25,105,180				46,125,938		71,231,118
6.7	Group service and administration fees	19,160,730						19,160,730
6.8	Reimbursements by uninsured plans							
7.1	Agency expense allowance	2,378,878						2,378,878
7.2	Agents' balances charged off (less $ 3,422 recovered)	61,444						61,444
7.3	Agency conferences other than local meetings	10,462,666						10,462,666
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses					24,285,885		24,285,885
9.2	Investment expenses not included elsewhere							
9.3	Aggregate write-ins for expenses	87,007,544						87,007,544
10.	General expenses incurred	649,100,095				620,279,492	(b)	(a) 1,269,379,588
11.	General expenses unpaid Dec. 31, prior year	24,955,335						24,955,335
12.	General expenses unpaid Dec. 31, current year	29,846,806						29,846,806
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	644,208,624				620,279,492		1,264,488,116
	DETAILS OF WRITE-INS							
09.301.	Index License Fees	60,508,403						60,508,403
09.302.	Underwriting Fees	23,806,142						23,806,142
09.303.	Other Expense	2,693,000						2,693,000
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page							
09.399.	Totals (Lines 09.301 through 09.303 plus 09.398) (Line 9.3 above)	87,007,544						87,007,544

(a) Includes management fees of $ 987,060,321 to affiliates and $ to non-affiliates.

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):
1. Charitable $; 2. Institutional $; 3. Recreational and Health $; 4. Educational $
5. Religious $; 6. Membership $; 7. Other $; 8. Total $

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		Insurance			4	5	6
		1	2	3			
		Life	Accident and Health	All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes	2,285,666			9,783,172		12,068,838
2.	State insurance department licenses and fees	33,787,227	7,527				33,794,754
3.	State taxes on premiums	1,807,282	41,252				1,848,534
4.	Other state taxes, including $ for employee benefits						
5.	U.S. Social Security taxes	14,943,193					14,943,193
6.	All other taxes	13,075,977					13,075,977
7.	Taxes, licenses and fees incurred	65,899,345	48,779		9,783,172		75,731,296
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	4,906,268					4,906,268
9.	Taxes, licenses and fees unpaid Dec. 31, current year	19,078,736					19,078,736
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	51,726,877	48,779		9,783,172		61,558,828

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums		
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4		
6.	Paid in cash	18,984	
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	18,984	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year	25,085	
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	25,085	
16.	Total from prior year	26,872	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	17,198	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 through 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
LIFE INSURANCE:					
0100001. 1941 CSI 2.50% CRVM	3,682,393	3,598,834	83,559		
0100002. 1941 CSI 2.50% NLP	56,110	56,110			
0100003. 1941 CSI 3.00% CRVM CNF	43,202	42,700	503		
0100004. 1941 CSI 3.00% CRVM CRF	21,585,223	21,584,764	459		
0100005. 1941 CSI 3.00% NLP	131,551	131,551			
0100006. 1941 CSI 3.25% CRVM	7,644	7,644			
0100007. 1941 CSI 3.25% NLP	67,714	67,714			
0100008. 1941 CSI 3.50% CRVM CNF	2,415		2,415		
0100009. 1941 CSI 3.50% CRVM CRF	1,448,161	1,448,161			
0100010. 1941 CSO 2.00% NLP	13,175		13,175		
0100011. 1941 CSO 2.25% CRVM	1,616,554		1,616,554		
0100012. 1941 CSO 2.25% NLP	9,708,009		9,708,009		
0100013. 1941 CSO 2.50% CRVM	6,926,803		6,926,803		
0100014. 1941 CSO 2.50% NLP	10,466,511		10,466,511		
0100015. 1941 CSO 2.75% CRVM	51,843		51,843		
0100016. 1941 CSO 3.00% NL:ANB:IPC	946,648		946,648		
0100017. 1941 CSO 3.00% CRVM	6,337,346	93	6,337,252		
0100018. 1941 CSO 3.00% NJ	8,180		8,180		
0100019. 1941 CSO 3.00% NLP	6,992,324		6,992,324		
0100020. 1941 CSO 3.25% CRVM	3,033,441		3,033,441		
0100021. 1941 CSO 3.50% CRVM	314,248		314,248		
0100022. 1941 CSO 3.50% CRVM	745,610		745,610		
0100023. 1941 SSI 2.50% CRVM	2,622,389	2,622,389			
0100024. 1941 SSI 2.50% NLP	367,662	367,662			
0100025. 1941 SSI 3.00% CRVM	4,196,676	4,196,676			
0100026. 1941 SSI 3.00% NLP	303,078	303,078			
0100027. 1941 SSI 3.25% CRVM	16,465	16,465			
0100028. 1941 SSI 3.25% NLP	86,534	86,534			
0100029. 1941 SSI 3.50% CRVM	4,070	4,070			
0100030. 1958 CET 2.00% NLP	12,473		12,473		
0100031. 1958 CET 2.50% CRVM CNF	63,151		63,151		
0100032. 1958 CET 2.50% NLP	16,332		16,332		
0100033. 1958 CET 2.75% CRVM	2,498		2,498		
0100034. 1958 CET 3.00% CRVM CNF	10,349,741		10,349,741		
0100035. 1958 CET 3.00% CRVM CRF	19,079		19,079		
0100036. 1958 CET 3.00% MOD CNF	353,905		353,905		
0100037. 1958 CET 3.00% NET PREMIUMS TABLE CNF	87,815		87,815		
0100038. 1958 CET 3.00% NJ CNF	6,072		6,072		
0100039. 1958 CET 3.00% NLP	302,237		302,237		
0100040. 1958 CET 3%/20Y/2.5% CRVM CNF	38,994		38,994		
0100041. 1958 CET 3.50% CRVM ALB CNF	68,437		68,437		
0100042. 1958 CET 3.50% CRVM CNF	443,532		443,532		
0100043. 1958 CET 3.50% CRVM CRF	9,948		9,948		
0100044. 1958 CET 3.50% NLP	33,166		33,166		
0100045. 1958 CET 4.00% CRVM CNF	124,738		124,738		
0100046. 1958 CET 4.00% CRVM CRF	5,341		5,341		
0100047. 1958 CET 4.00% MOD CNF	30,086		30,086		
0100048. 1958 CET 4%/20Y/3% CRVM CRF	22,778		22,778		
0100049. 1958 CET 4.50% CRVM ALB CNF	3,649		3,649		
0100050. 1958 CET 4.50% CRVM CNF	2,815,736		2,815,736		
0100051. 1958 CET 4.50% CRVM CRF	46,441		46,441		
0100052. 1958 CET 4.50% NLP	6,991		6,991		
0100053. 1958 CET 5.50% CRVM CNF	101,780		101,780		
0100054. 1958 CET 5.50% NLP	7,743		7,743		
0100055. 1958 CET 7.50% NLP	71,342		71,342		
0100056. 1958 CSO 2.00% NLP CNF	391,251		391,251		
0100057. 1958 CSO 2.25% CRVM	522,851		522,851		
0100058. 1958 CSO 2.50% CRVM	9,642,833		9,642,833		
0100059. 1958 CSO 2.50% MOD	494,959		494,959		
0100060. 1958 CSO 2.50% NLP	18,538,984		18,538,984		
0100061. 1958 CSO 2.75% CRVM CNF	295,417		295,417		
0100062. 1958 CSO 3.00% CRVM ANB CRF	231,152		231,152		
0100063. 1958 CSO 3.00% CRVM	132,141,043		132,138,229		2,814
0100064. 1958 CSO 3.00% MOD	13,680,298		13,680,298		
0100065. 1958 CSO 3.00% NJ CNF	37,357		37,357		
0100066. 1958 CSO 3.00% NLP ALB	63,928		63,928		
0100067. 1958 CSO 3.00% NLP	29,185,037		29,185,037		
0100068. 1958 CSO 3.00% TABLES CRF	31,689	226	31,463		
0100069. 1958 CSO 3%/20Y/2.5% CRVM CNF	1,543,465		1,543,465		
0100070. 1958 CSO 3.25%/20Y/2.25% CRVM CNF	289,719		289,719		
0100071. 1958 CSO 3.50% CRVM ALB CNF	4,190,958		4,190,958		
0100072. 1958 CSO 3.50% CRVM ANB CRF	246,796		246,796		
0100073. 1958 CSO 3.50% CRVM CNF	5,160,878		5,160,878		
0100074. 1958 CSO 3.50% CRVM CRF	1,167,216		1,167,216		
0100075. 1958 CSO 3.50% MOD	16,098,006		16,098,006		
0100076. 1958 CSO 3.50% NLP	20,511,023		20,511,023		
0100077. 1958 CSO 3.50% TABLES CRF	29		29		
0100078. 1958 CSO 3.5%/20Y/2.5% CRVM CNF	105,609		105,609		
0100079. 1958 CSO 3.5%/20Y/3% NET PREMIUMS TABLE CNF	1,860,671		1,860,671		
0100080. 1958 CSO 3.5%/A65/2.5% CRVM CRF	16,008,929		16,008,929		
0100081. 1958 CSO 4.00% CRVM ALB CNF	990,937		990,937		
0100082. 1958 CSO 4.00% CRVM ALB CRF	2,089,877		2,089,877		
0100083. 1958 CSO 4.00% CRVM ANB CNF	37,261,215		37,261,215		
0100084. 1958 CSO 4.00% CRVM ANB CRF	79,696		79,696		
0100085. 1958 CSO 4.00% CRVM CNF	31,227,369		31,227,369		
0100086. 1958 CSO 4.00% CRVM CRF	11,259		11,259		
0100087. 1958 CSO 4.00% MOD	23,656,766		23,656,766		
0100088. 1958 CSO 4.00% NLP	26,948,183		26,948,183		
0100089. 1958 CSO 4%/20Y/3% CRVM CRF	649,965		649,965		
0100090. 1958 CSO 4%/20Y/3.25% CRVM CNF	36,318		36,318		
0100091. 1958 CSO 4%/A65/5.5% CRVM CNF	8,150		8,150		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100092.	1958 CSO 4.50% CRVM ALB CNF	19,900,747		19,900,747		
0100093.	1958 CSO 4.50% CRVM ALB CRF	2,761,841		2,761,841		
0100094.	1958 CSO 4.50% CRVM ANB CRF	1,424,691		1,424,691		
0100095.	1958 CSO 4.50% CRVM CNF	136,602,334		136,602,334		
0100096.	1958 CSO 4.50% CRVM CRF	235,659		235,659		
0100097.	1958 CSO 4.50% MOD	13,994,746		13,994,746		
0100098.	1958 CSO 4.50% NLP ALB CNF	105,014,065		105,003,466		10,599
0100099.	1958 CSO 5.50% CRVM ALB CNF	7,081,080		7,081,080		
0100100.	1958 CSO 5.50% CRVM ALB CRF	713,069		713,069		
0100101.	1958 CSO 5.50% CRVM ANB CNF	20,046		20,046		
0100102.	1958 CSO 5.50% CRVM	40,264,222		40,264,222		
0100103.	1958 CSO 5.50% NLP	94,837		94,837		
0100104.	1958 CSO 6.00% CRVM	12,419,517		12,419,517		
0100105.	1960 CSG 4.00% CRVM CNF	196,823		196,823		
0100106.	1960 CSG 5.00% CRVM CNF	1,984,995		1,984,995		
0100107.	1961 CIET 3.00% CRVM CRF	1,503,430	1,503,430			
0100108.	1961 CIET 3.00% TABLES CNF	25,805	25,805			
0100109.	1961 CIET 3.50% CRVM ALB CRF	794,026	794,026			
0100110.	1961 CIET 3.50% CRVM CRF	41,091	41,091			
0100111.	1961 CSI 3.00% CRVM CRF	9,599,611	9,586,723	12,887		
0100112.	1961 CSI 3.50% CRVM CRF	259,881	259,881			
0100113.	1980 CET 3.00% CRVM ALB CNF	2,109		2,109		
0100114.	1980 CET 4.00% CRVM ALB CNF	748,774		748,774		
0100115.	1980 CET 4.00% CRVM ALB CRF	74		74		
0100116.	1980 CET 4.00% CRVM ANB CRF	128,890		128,890		
0100117.	1980 CET 4.50% CRVM ALB CNF	4,939,746		4,939,746		
0100118.	1980 CET 4.50% CRVM ALB CRF	1,664,968		1,664,968		
0100119.	1980 CET 4.50% CRVM ANB CNF	342		342		
0100120.	1980 CET 5.00% CRVM ALB CNF	521,317		521,317		
0100121.	1980 CET 5.00% CRVM ALB CRF	835,371		835,371		
0100122.	1980 CET 5.00% CRVM ANB CNF	74,001		74,001		
0100123.	1980 CET 5.50% CRVM ALB CNF	1,114,830		1,114,830		
0100124.	1980 CET 5.50% CRVM ALB CRF	2,082,999		2,082,999		
0100125.	1980 CET 5.50% CRVM ANB CRF	2,397		2,397		
0100126.	1980 CET 5.50% CRVM CNF	408,036		408,036		
0100127.	1980 CET 6.00% CRVM ALB CNF	90,233		90,233		
0100128.	1980 CET (4.00%-6.00%) CRVM	2,851		2,851		
0100129.	1980 CSO 3.50% CRVM ALB CNF	1,688		1,688		
0100130.	1980 CSO 4.00% CRVM	208,385,073		208,183,036		202,037
0100131.	1980 CSO 4.00% CRVM ALB CNF	151,625,613		150,853,622		771,991
0100132.	1980 CSO 4.00% CRVM ALB CRF	155,750		155,750		
0100133.	1980 CSO 4.00% CRVM ANB CNF	108,103,556		108,103,556		
0100134.	1980 CSO 4.00% CRVM ANB CRF	1,210,420		1,210,420		
0100135.	1980 CSO 4.00% MOD	66,033,151		66,033,151		
0100136.	1980 CSO 4.00% NET PREMIUMS TABLE ALB CRF	22,337		22,337		
0100137.	1980 CSO 4.00% NLP	83,120,698		83,120,698		
0100138.	1980 CSO 4.00% TABLES ALB CNF	9,632		9,632		
0100139.	1980 CSO 4.00% TABLES ALB CRF	2,243		2,243		
0100140.	1980 CSO 4.50% CRVM	468,257,307		445,288,903		22,968,404
0100141.	1980 CSO 4.50% CRVM ALB CNF	82,838,129		81,896,554		941,575
0100142.	1980 CSO 4.50% CRVM ALB CRF	679,932		679,932		
0100143.	1980 CSO 4.50% CRVM ANB CNF	38,816,027		38,816,027		
0100144.	1980 CSO 4.50% CRVM ANB CRF	45,154		45,154		
0100145.	1980 CSO 4.50% CRVM CNF	244,540		244,540		
0100146.	1980 CSO 4.50% MOD	11,060,455		11,060,455		
0100147.	1980 CSO 4.50% NET PREMIUMS TABLE ALB CRF	69,503		69,503		
0100148.	1980 CSO 4.50% NLP	203,470,334		203,470,101		232
0100149.	1980 CSO 4.50% TABLES ALB CNF	36,926		36,926		
0100150.	1980 CSO 4.50% TABLES ALB CRF	16,249		16,249		
0100151.	1980 CSO 4.50% TABLES ANB CRF	13		13		
0100152.	1980 CSO 5.00% CRVM ALB CNF	69,112,976		69,112,976		
0100153.	1980 CSO 5.00% CRVM ANB CNF	189,644,315	9,303,455	179,258,841		1,082,020
0100154.	1980 CSO 5.00% CRVM ANB CRF	3,675,374		3,675,374		
0100155.	1980 CSO 5.00% CRVM	88,590,428		88,590,428		
0100156.	1980 CSO 5.00% NLP	94,485,846		94,485,846		
0100157.	1980 CSO 5.00% NET PREMIUMS TABLE ALB CRF	10,589		10,589		
0100158.	1980 CSO 5.50% CRVM	255,431,289		255,431,289		
0100159.	1980 CSO 5.50% CRVM ALB CNF	151,858,276		151,858,276		
0100160.	1980 CSO 5.50% CRVM ALB CRF	963,723		963,723		
0100161.	1980 CSO 5.50% CRVM ANB CNF	8,984,574		8,984,574		
0100162.	1980 CSO 5.50% CRVM ANB CRF	211,451		211,451		
0100163.	1980 CSO 5.50% CRVM CNF	1,154,381		1,154,381		
0100164.	1980 CSO 5.5% CRVM:ALBL:IPC	9,825		9,825		
0100165.	1980 CSO 5.50% NET PREMIUMS TABLE ALB CRF	29,193		29,193		
0100166.	1980 CSO 5.50% NLP	117,538,705		117,538,705		
0100167.	1980 CSO 6.00% CRVM	22,937,027		22,937,027		
0100168.	1980 CSO 6.00% CRVM ALB CNF	1,299,478		1,299,478		
0100169.	1980 CSO 6.00% CRVM ANB CNF	853,471		853,471		
0100170.	1980 CSO 6.00% NLP	18,011,162		18,011,162		
0100171.	1980 CSO 4% CRVM IDB	177,401		177,401		
0100172.	1980 CSO 4.5% CRVM IDB	347,258		347,258		
0100173.	1980 CSO 5% CRVM IDB	896,434		896,434		
0100174.	1980 CET F ALB 4.5% NL CNF	885		885		
0100175.	1980 CET F ALB 5.5% NL CNF	7,403		7,403		
0100176.	1980 CET M ALB 4.5% NL CNF	1,413		1,413		
0100177.	1980 CET M ALB 5.5% NL CNF	17,709		17,709		
0100178.	1980 CSO 175% 50/50 ALB 4.5% CRVM CNF	21,467		21,467		
0100179.	1980 CSO 175% 50/50 ALB 4.5% NL CNF	92,030		92,030		
0100180.	1980 CSO 175% 50/50 ALB 5.0% CRVM CNF	20,456		20,456		
0100181.	1980 CSO 175% 50/50 ALB 5.0% NL CNF	96,961		96,961		
0100182.	1980 CSO 200% 50/50 ALB 4.5% CRVM CNF	27,039		27,039		
0100183.	1980 CSO 200% 50/50 ALB 5.0% CRVM CNF	10,396		10,396		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100184. 1980 CSO 250% 50/50 ALB 4.5% CRVM CNF	34,576		34,576		
0100185. 1980 CSO 250% 50/50 ALB 5.0% CRVM CNF	53,592		53,592		
0100186. 1980 CSO 50/50 ALB 4.5% CRVM CNF	5,471,810		5,471,810		
0100187. 1980 CSO 50/50 ALB 4.5% NL CNF	3,445,075		3,445,075		
0100188. 1980 CSO F 200% ALB 4.5% CRVM CNF	41,653		41,653		
0100189. 1980 CSO F 200% ALB 4.5% NL CNF	76,116		76,116		
0100190. 1980 CSO F ALB 4.0% CRVM CNF	4,667		4,667		
0100191. 1980 CSO F ALB 4.0% NL CNF	26,714		26,714		
0100192. 1980 CSO F ALB 4.5% CRVM CNF	393,718		393,718		
0100193. 1980 CSO F ALB 4.5% NL CNF	1,020,849		1,020,849		
0100194. 1980 CSO F ALB 5.0% CRVM CNF	7,038		7,038		
0100195. 1980 CSO F ALB 5.0% NL CNF	30,537		30,537		
0100196. 1980 CSO F ALB 5.5% CRVM CNF	350,138		350,138		
0100197. 1980 CSO F ALB 5.5% NL CNF	246,990		246,990		
0100198. 1980 CSO M 200% ALB 4.5% CRVM CNF	43,257		43,257		
0100199. 1980 CSO M 200% ALB 4.5% NL CNF	62,222		62,222		
0100200. 1980 CSO M ALB 4.0% CRVM CNF	2,297		2,297		
0100201. 1980 CSO M ALB 4.0% NL CNF	13,147		13,147		
0100202. 1980 CSO M ALB 4.5% CRVM CNF	147,870		147,870		
0100203. 1980 CSO M ALB 4.5% NL CNF	503,659		503,659		
0100204. 1980 CSO M ALB 5.0% NL CNF	45,056		45,056		
0100205. 1980 CSO M ALB 5.5% CRVM CNF	221,063		221,063		
0100206. 1980 CSO M ALB 5.5% NL CNF	144,994		144,994		
0100207. 1980 CSO JOINT 4.00% CRVM	3,907,167		3,907,167		
0100208. 1980 CSO JOINT 4.50% CRVM	47,819,066		47,819,066		
0100209. 1980 CSO JOINT 4.50% NLP	9,414,566		9,414,566		
0100210. 1980 CSO JOINT 5.00% CRVM	12,210,407		12,210,407		
0100211. 1980 CSO JOINT 5.00% NLP	7,104,920		7,104,920		
0100212. 1980 CSO JOINT 5.50% CRVM	29,746,724		29,746,724		
0100213. 1980 CSO JOINT 5.50% NLP	15,375,069		15,375,069		
0100214. 1980 CSO S&U 4.00% CRVM	54,573		54,573		
0100215. 1980 CSO S&U 4.50% CRVM	536,806		536,806		
0100216. 1980 CSO S&U 4.50% NLP	3,729		3,729		
0100217. 83 GAM 5% DEF	959,452				959,452
0100218. 2001 CSO 3.50% TABLES CRF	79		79		
0100219. 2001 CSO 3.50% CRVM ANB CNF	1,741,270		1,741,270		
0100220. 2001 CSO 4.00% CRVM	557,254,030		557,254,030		
0100221. 2001 CSO 4.00% CRVM ALB CNF	2,241,358		2,001,986		239,371
0100222. 2001 CSO 4.00% CRVM ANB CNF	11,021,620		11,021,620		
0100223. 2001 CSO 4.00% CRVM CNF	45,512				45,512
0100224. 2001 CSO 4.00% NET PREMIUMS TABLE CRF	938		938		
0100225. 2001 CSO 4.00% NLP	228		228		
0100226. 2001 CSO 4.00% TABLES CRF	2,280		2,280		
0100227. 2001 CSO 4.50% CRVM	336,440		336,440		
0100228. 2001 CSO 3.50% CRVM	31,721,657		31,721,657		
0100229. 2001 CSO 3.50% NLP	5		5		
0100230. 2017 CSO 3.00% VM-20 NPR ALB CNF	117,692		117,692		
0100231. 2017 CSO 3.50% CRVM ALB CNF	42,207		42,207		
0100232. 2017 CSO 3.50% VM-20 NPR ALB CNF	101,072		101,072		
0100233. AE 3.00% CRVM ANB CNF	533,818		533,818		
0100234. AE 3.00% IL ANB CNF	296	296			
0100235. AE 3.00% ILL STD	22,246		22,246		
0100236. AE 3.00% NLP	2,405,379		2,405,379		
0100237. AE 3.50% CRVM ANB CNF	337,652		337,652		
0100238. AE 3.50% FTP ANB CRF	252,128	252,128			
0100239. AE 3.50% IL ANB CRF	96,185		96,185		
0100240. AE 3.50% NLP ANB CNF	6,323,092	6,311,031	12,061		
0100241. AE 3.50% NLP ANB CRF	301,908	297,880	4,028		
0100242. AE 3.50% ILL STD	509		509		
0100243. AE 3.50% NLP	160,188		160,188		
0100244. AE 4.00% CRVM ANB CRF	23,208	23,208			
0100245. AE 4.00% FTP ANB CRF	20,399,584	20,399,584			
0100246. AE 4.00% NLP ANB CRF	53,456	53,456			
0100247. AE 4.00% TABLES ANB CRF	4,694,085	4,694,085			
0100248. FRONT END LOAD UL: RESERVE=FUND VALUE	6,664,577		6,664,577		
0100249. 2017 CSO 3.00% VM20	3,703		3,703		
0199997. Totals (Gross)	4,096,916,845	88,080,748	3,981,612,089		27,224,007
0199998. Reinsurance ceded	4,043,548,369	88,080,748	3,949,101,959		6,365,661
0199999. Life Insurance: Totals (Net)	53,368,477		32,510,130		20,858,346
ANNUITIES (excluding supplementary contracts with life contingencies):					
0200001. 71IAM 11.00% IMM	10,951	XXX	10,951	XXX	
0200002. 71IAM 4.00% CARVM DEF	750,161	XXX	750,161	XXX	
0200003. 71IAM 4.50% CARVM DEF	590,827	XXX	590,827	XXX	
0200004. 71IAM 5.50% CARVM DEF	35,957,857	XXX	35,957,857	XXX	
0200005. 71IAM 6.00% CARVM DEF	9,595,241	XXX	9,595,241	XXX	
0200006. 71IAM 7.00% CARVM DEF	4,275,091	XXX	4,275,091	XXX	
0200007. 71IAM 8.00% CARVM DEF	407,514	XXX	407,514	XXX	
0200008. 71IAM 8.25% CARVM DEF	105,669	XXX	105,669	XXX	
0200009. 71IAM 9.25% CARVM DEF	14,630,152	XXX	14,630,152	XXX	
0200010. 71IAM 10.00% CARVM DEF	15,562,144	XXX	15,562,144	XXX	
0200011. 71GAM 5.00% IMM	297,540	XXX		XXX	297,540
0200012. 83IAM 5.25% CARVM DEF	67,055,455	XXX	15,270,393	XXX	51,785,062
0200013. 83IAM 5.50% CARVM DEF	148,387,672	XXX	106,285,350	XXX	42,102,322
0200014. 83IAM 5.75% CARVM DEF	38,757,580	XXX	35,434,135	XXX	3,323,445
0200015. 83IAM 6.00% CARVM DEF	86,890,079	XXX	72,968,185	XXX	13,921,894
0200016. 83IAM 6.25% CARVM DEF	50,500,996	XXX	47,864,765	XXX	2,636,231
0200017. 83IAM 6.50% CARVM DEF	74,650,349	XXX	71,417,399	XXX	3,232,949
0200018. 83IAM 6.50% IMM	261,848	XXX	261,848	XXX	
0200019. 83IAM 6.75% CARVM DEF	77,534,082	XXX	71,507,693	XXX	6,026,389
0200020. 83IAM 6.75% IMM	302,343	XXX	302,343	XXX	
0200021. 83IAM 7.00% IMM	16,339,758	XXX	16,339,758	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200022. 83IAM 7.25% IMM	260,373	XXX	260,373	XXX	
0200023. 83IAM 7.75% IMM	181,557	XXX	181,557	XXX	
0200024. 83IAM 8.00% CARVM DEF	17,986,787	XXX	12,269,269	XXX	5,717,518
0200025. 83IAM 8.00% IMM	42,449	XXX	42,449	XXX	
0200026. 83IAM 8.25% CARVM DEF	4,220,345	XXX	3,142,271	XXX	1,078,074
0200027. 83IAM 8.25% IMM	215,693	XXX	215,693	XXX	
0200028. 83IAM 8.75% IMM	54,929	XXX	54,929	XXX	
0200029. 83IAM 9.25% IMM	35,410	XXX	35,410	XXX	
0200030. 83GAM 5.00% DEF	1,396,833	XXX	1,396,833	XXX	
0200031. 83GAM 7.00% IMM	19,923	XXX		XXX	19,923
0200032. 83GAM 7.75% IMM	814,597	XXX		XXX	814,597
0200033. 83GAM 8.00% IMM	119,216	XXX		XXX	119,216
0200034. 83GAM 8.75% IMM	15,746	XXX		XXX	15,746
0200035. 83GAM 9.00% IMM	3,712	XXX		XXX	3,712
0200036. A2000 3.50% CARVM DEF	1,801,497	XXX	1,801,497	XXX	
0200037. A2000 3.75% CARVM DEF	195,154,025	XXX	195,154,025	XXX	
0200038. A2000 4.00% CARVM DEF	128,498,193	XXX	128,498,193	XXX	
0200039. A2000 4.00% IMM	8,353,067	XXX	8,351,455	XXX	1,612
0200040. A2000 4.25% CARVM DEF	29,474,418	XXX	29,474,418	XXX	
0200041. A2000 4.25% IMM	7,958,964	XXX	7,958,964	XXX	
0200042. A2000 4.50% CARVM DEF	379,663,993	XXX	373,708,491	XXX	5,955,502
0200043. A2000 4.50% IMM	1,906,222	XXX	1,825,575	XXX	80,647
0200044. A2000 4.75% CARVM DEF	986,551,096	XXX	852,867,599	XXX	133,683,497
0200045. A2000 4.92% CARVM DEF	48,691,776	XXX	45,866,153	XXX	2,825,623
0200046. A2000 4.92% CARVM IMM	240,042,685	XXX	193,118,636	XXX	46,924,049
0200047. A2000 5.00% CARVM DEF	2,117,873,042	XXX	1,950,193,666	XXX	167,679,376
0200048. A2000 5.00% IMM	2,371,262	XXX	2,370,565	XXX	698
0200049. A2000 5.25% CARVM DEF	179,135,729	XXX	132,459,253	XXX	46,676,476
0200050. A2000 5.25% IMM	364,977,742	XXX	364,977,742	XXX	
0200051. A2000 5.50% CARVM DEF	400,291,773	XXX	229,206,454	XXX	171,085,318
0200052. A2000 5.50% IMM	708,746,778	XXX	708,746,778	XXX	
0200053. A2000 5.75% CARVM DEF	102,739,511	XXX	70,363,495	XXX	32,376,016
0200054. A2000 5.75% IMM	819,882,630	XXX	819,882,630	XXX	
0200055. A2000 6.00% CARVM DEF	106,468,862	XXX	35,919,600	XXX	70,549,262
0200056. A2000 6.00% IMM	47,141,902	XXX	47,141,902	XXX	
0200057. A2000 6.25% CARVM DEF	17,759,506	XXX	9,286,011	XXX	8,473,495
0200058. A2000 6.25% IMM	67,926	XXX	67,926	XXX	
0200059. A2000 6.50% IMM	35,824,449	XXX	35,824,449	XXX	
0200060. A2000 6.75% IMM	2,082,690	XXX	2,082,690	XXX	
0200061. A2000 7.00% IMM	18,014	XXX	18,014	XXX	
0200062. 2012 IAR 1.25% IMM	11,218	XXX	11,218	XXX	
0200063. 2012 IAR 1.50% IMM	5,264	XXX	5,264	XXX	
0200064. 2012 IAR 1.75% IMM	235,739	XXX	235,739	XXX	
0200065. 2012 IAR 2.00% IMM	2,101,646	XXX	2,101,646	XXX	
0200066. 2012 IAR 2.25% IMM	1,356,432	XXX	1,356,432	XXX	
0200067. 2012 IAR 2.50% IMM	539,608	XXX	539,608	XXX	
0200068. 2012 IAR 2.75% IMM	2,090,685	XXX	2,090,685	XXX	
0200069. 2012 IAR 3.00% IMM	950,045	XXX	950,045	XXX	
0200070. 2012 IAR 3.00% CARVM DEF	63,196,155	XXX	63,196,155	XXX	
0200071. 2012 IAR 3.25% IMM	456,840	XXX	452,579	XXX	4,261
0200072. 2012 IAR 3.25% CARVM DEF	3,908,239,305	XXX	3,908,239,305	XXX	
0200073. 2012 IAR 3.50% CARVM DEF	66,756,320	XXX	66,756,320	XXX	
0200074. 2012 IAR 3.50% IMM	866,457	XXX	826,557	XXX	39,900
0200075. 2012 IAR 3.75% CARVM DEF	769,135,064	XXX	769,135,064	XXX	
0200076. 2012 IAR 3.75% IMM	1,625,852	XXX	1,615,049	XXX	10,803
0200077. 2012 IAR 4.00% CARVM DEF	920,114,641	XXX	920,114,641	XXX	
0200078. 2012 IAR 4.00% IMM	2,820,612	XXX	2,792,332	XXX	28,280
0200079. 2012 IAR 4.25% IMM	384,943	XXX	384,943	XXX	
0200080. 2012 IAR 4.25% CARVM DEF	2,452,476,491	XXX	2,452,476,491	XXX	
0200081. 2012 IAR 4.50% CARVM DEF	556,564,979	XXX	556,498,844	XXX	66,135
0200082. 2012 IAR 4.50% IMM	68,359	XXX	68,359	XXX	
0200083. 2012 IAR 4.75% IMM	1,141,289	XXX	869,128	XXX	272,160
0200084. 2012 IAR 5.00% CARVM DEF	131,473,109	XXX	131,473,109	XXX	
0200085. 2012 IAR 5.00% IMM	1,548,744	XXX	1,548,744	XXX	
0200086. 2012 IAR 5.25% IMM	18,066,002	XXX	18,066,002	XXX	
0200087. 2012 IAR CIF 3.00% - 3.49% CARVM DEF	15,586,600,104	XXX	15,586,600,104	XXX	
0200088. A2000 CIF 3.00% - 3.49% CARVM DEF	1,469,140	XXX	1,469,140	XXX	
0200089. 2012 IAR CIF 3.50% - 3.99% CARVM DEF	18,042,420,924	XXX	18,042,420,924	XXX	
0200090. A2000 CIF 3.50% - 3.99% CARVM DEF	2,051,335,665	XXX	2,028,912,506	XXX	22,423,160
0200091. 2012 IAR CIF 4.00% - 4.49% CARVM DEF	19,307,240,085	XXX	19,307,240,085	XXX	
0200092. A2000 CIF 4.00% - 4.49% CARVM DEF	3,943,346,504	XXX	3,865,868,980	XXX	77,477,525
0200093. A2000BAS CIF 4.00% - 4.49% CARVM DEF	8,391	XXX	8,391	XXX	
0200094. IAM83 CIF 4.00% - 4.49% CARVM DEF	932,327	XXX	932,327	XXX	
0200095. 2012 IAR CIF 4.50% - 4.99% CARVM DEF	7,675,110,183	XXX	7,675,110,183	XXX	
0200096. A2000 CIF 4.50% - 4.99% CARVM DEF	5,307,598,852	XXX	5,303,084,691	XXX	4,514,161
0200097. A2000BAS CIF 4.50% - 4.99% CARVM DEF	63,313,699	XXX	63,313,699	XXX	
0200098. 2012 IAR CIF 5.00% - 5.49% CARVM DEF	53,123,175,141	XXX	53,123,175,141	XXX	
0200099. A2000 CIF 5.00% - 5.49% CARVM DEF	574,239,698	XXX	574,196,405	XXX	43,294
0200100. A2000BAS CIF 5.00% - 5.49% CARVM DEF	73,236,866	XXX	73,236,866	XXX	
0200101. IAM83 CIF 5.00% - 5.49% CARVM DEF	3,479,564	XXX	3,479,564	XXX	
0200102. 2012 IAR CIF 5.50% - 5.99% CARVM DEF	5,441,479,083	XXX	5,441,479,083	XXX	
0200103. A2000 CIF 5.50% - 5.99% CARVM DEF	1,524,384,307	XXX	1,517,881,116	XXX	6,503,191
0200104. A2000BAS CIF 5.50% - 5.99% CARVM DEF	53,123,883	XXX	53,123,883	XXX	
0200105. IAM83 CIF 5.50% - 5.99% CARVM DEF	19,798,286	XXX	19,798,286	XXX	
0200106. A2000 CIF 6.00% - 6.49% CARVM DEF	171,051,600	XXX	170,931,691	XXX	119,909
0200107. IAM83 CIF 6.00% - 6.49% CARVM DEF	17,687,247	XXX	17,687,247	XXX	
0200108. A2000 CIF 6.50% - 6.99% CARVM DEF	66,850,274	XXX	66,162,493	XXX	687,782
0200109. IAM83 CIF 6.50% - 6.99% CARVM DEF	5,307,202	XXX	5,307,202	XXX	
0200110. IAM83 CIF 7.00% - 7.49% CARVM DEF	3,890,178	XXX	3,890,178	XXX	
0200111. IAM83 CIF 8.50% - 8.99% CARVM DEF	3,788,502	XXX	3,788,502	XXX	
0200112. IAM83 CIF 10.00% - 10.49% CARVM DEF	870,789	XXX	870,789	XXX	
0200113. 83a 4.75% DEF	47,911	XXX	47,911	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200114. 83a 5.00% DEF	9,727,347	XXX	9,727,347	XXX	
0200115. 83a 5.25% DEF	16,852,280	XXX	16,852,280	XXX	
0200116. 83a 5.50% DEF	18,658,864	XXX	18,658,864	XXX	
0200117. 83a 5.75% DEF	42,240,970	XXX	42,240,970	XXX	
0200118. 83a 6.00% DEF	73,535,673	XXX	73,535,673	XXX	
0200119. 83a 6.25% DEF	56,661,523	XXX	56,661,523	XXX	
0200120. 83a 6.50% DEF	18,453,296	XXX	18,453,296	XXX	
0200121. 83a 6.75% DEF	10,364,775	XXX	10,364,775	XXX	
0200122. 83a 7.00% DEF	17,326,338	XXX	17,326,338	XXX	
0200123. 83a 7.25% DEF	1,825,617	XXX	1,825,617	XXX	
0200124. 83a 8.00% DEF	9,221,399	XXX	9,221,399	XXX	
0200125. 83a 8.25% DEF	8,222,243	XXX	8,222,243	XXX	
0200126. 83a 8.50% DEF	4,771,528	XXX	4,771,528	XXX	
0200127. 83a 8.75% DEF	2,460,603	XXX	2,460,603	XXX	
0200128. 2021, 2022 VM21	1,109,146	XXX	1,109,146	XXX	
0200129. Retirement Annuities at Various Interest Rates	3,042,044	XXX	3,042,044	XXX	
0200130. 51GAM 3.50% IMM	81,809	XXX		XXX	81,809
0299997. Totals (Gross)	149,860,276,285	XXX	148,930,597,726	XXX	929,678,560
0299998. Reinsurance ceded	53,749,034,520	XXX	53,749,034,520	XXX	
0299999. Annuities: Totals (Net)	96,111,241,766	XXX	95,181,563,206	XXX	929,678,560
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:					
0300001. 71IAM 3.50% IMM	1,141		1,141		
0300002. 71IAM 11.25% IMM	49,150		49,150		
0300003. 71IAM 6.00% IMM	16,956		16,956		
0300004. 71 GAM 5.00% IMM	898,190		898,190		
0300005. 71 GAM 6.00% IMM	196,763		196,763		
0300006. 71 GAM 7.50% IMM	4,864		4,864		
0300007. 83IAM 6.25% IMM	58,836		58,836		
0300008. 83IAM 6.50% IMM	324,513		324,513		
0300009. 83IAM 6.75% IMM	634,376		634,376		
0300010. 83IAM 7.00% IMM	120,614		120,614		
0300011. 83IAM 7.25% IMM	416,061		416,061		
0300012. 83IAM 7.75% IMM	200,425		200,425		
0300013. 83IAM 8.00% IMM	47,090		47,090		
0300014. 83IAM 8.25% IMM	237,273		237,273		
0300015. 83IAM 8.75% IMM	264,092		264,092		
0300016. 83IAM 9.00% IMM	15,639		15,639		
0300017. 83IAM 9.25% IMM	12,182		12,182		
0300018. 83 GAM 11.00% IMM	42,445		42,445		
0300019. 83 GAM 5.75% IMM	80,165		80,165		
0300020. 83 GAM 80-20 6.50% IMM	45,121		45,121		
0300021. 83 GAM 6.50% IMM	3,526		3,526		
0300022. 83 GAM 7.25% IMM	10,409		10,409		
0300023. 83 GAM 7.75% IMM	462,732		462,732		
0300024. 83 GAM 8.00% IMM	702,651		702,651		
0300025. A-1949 projection c 3.50% IMM	7,219		7,219		
0300026. A2000 4.00% IMM	18,841,755		18,841,755		
0300027. A2000 4.25% IMM	6,237,568		6,237,568		
0300028. A2000 4.50% IMM	5,843,168		5,843,168		
0300029. A2000 4.92% IMM	7,816,537		7,816,537		
0300030. A2000 5.00% IMM	6,553,415		6,553,415		
0300031. A2000 5.25% IMM	22,177,040		22,177,040		
0300032. A2000 5.50% IMM	28,189,903		28,189,903		
0300033. A2000 5.75% IMM	15,022,913		15,022,913		
0300034. A2000 6.00% IMM	644,107		644,107		
0300035. A2000 6.25% IMM	823,438		823,438		
0300036. A2000 6.50% IMM	331,807		331,807		
0300037. A2000 6.75% IMM	415,022		415,022		
0300038. A2000 7.00% IMM	633,527		633,527		
0300039. 2012 IAR 0.75% IMM	97,248		97,248		
0300040. 2012 IAR 1.00% IMM	358,538		358,538		
0300041. 2012 IAR 1.25% IMM	891,198		891,198		
0300042. 2012 IAR 1.50% IMM	1,532,511		1,532,511		
0300043. 2012 IAR 1.75% IMM	1,671,761		1,671,761		
0300044. 2012 IAR 2.00% IMM	3,675,626		3,675,626		
0300045. 2012 IAR 2.25% IMM	12,240,179		12,240,179		
0300046. 2012 IAR 2.50% IMM	8,706,979		8,706,979		
0300047. 2012 IAR 2.75% IMM	17,938,551		17,938,551		
0300048. 2012 IAR 3.00% IMM	18,055,471		18,055,471		
0300049. 2012 IAR 3.25% IMM	13,430,589		13,430,589		
0300050. 2012 IAR 3.50% IMM	6,810,435		6,810,435		
0300051. 2012 IAR 3.75% IMM	23,077,775		23,077,775		
0300052. 2012 IAR 4.00% IMM	21,178,087		21,178,087		
0300053. 2012 IAR 4.25% IMM	8,515,482		8,515,482		
0300054. 2012 IAR 4.50% IMM	12,725,733		12,725,733		
0300055. 2012 IAR 4.75% IMM	16,576,157		16,576,157		
0300056. 2012 IAR 5.00% IMM	22,712,711		22,712,711		
0300057. 2012 IAR 5.25% IMM	7,921,904		7,921,904		
0300058. 2012 IAR VM-22 Non-Jumbo 2.75% - 3.24%	131,256		131,256		
0300059. 2012 IAR VM-22 Non-Jumbo 4.25% - 4.74%	4,670,727		4,670,727		
0300060. 83a 6.50% IMM	604,455		604,455		
0300061. 83a 6.75% IMM	121,081		121,081		
0300062. 83a 7.00% IMM	176,144		176,144		
0300063. 83a 7.25% IMM	16,193		16,193		
0300064. 83a 7.75% IMM	249,650		249,650		
0300065. 83g 6.75% IMM	133,611		133,611		
0300066. 83g 7.25% IMM	299,110		299,110		
0300067. 37 SA 3.00% IMM	14,304		14,304		
0300068. A49 2.50% IMM	663		663		
0399997. Totals (Gross)	322,916,761		322,916,761		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0399998. Reinsurance ceded	1,931,833		1,931,833		
0399999. SCWLC: Totals (Net)	320,984,929		320,984,929		
ACCIDENTAL DEATH BENEFITS:					
0400001. 1926-33 Inter-Co DI - 1941 CSO 2.50%	3,042		3,042		
0400002. 1926-33 Inter-Co DI - 1941 CSO 3.00%	12,843	1,848	10,995		
0400003. 1926-33 Inter-Co DI - 1941 CSO 3.50%	39,979	39,979			
0400004. 1959 ADB - 1958 CSO 2.50%	51,822		51,822		
0400005. 1959 ADB - 1958 CSO 3.00%	642,825	52,414	590,411		
0400006. 1959 ADB - 1958 CSO 3.50%	503,441	433,942	69,499		
0400007. 1959 ADB - 1958 CSO 4.00%	261,925		261,925		
0400008. 1959 ADB - 1958 CSO 4.50%	1,411,448		1,411,448		
0400009. 1959 ADB - 1980 CSO 5.50%	2,865		2,865		
0400010. 1959 ADB - 2001 CSO 4.00%	1,551		1,551		
0400011. Metro ADB 3.00%	17,108	17,108			
0499997. Totals (Gross)	2,948,848	545,291	2,403,557		
0499998. Reinsurance ceded	2,947,932	545,291	2,402,642		
0499999. Accidental Death Benefits: Totals (Net)	916		916		
DISABILITY-ACTIVE LIVES:					
0500001. 1952 Disability - 1941 CSO 3.00%	5,664		5,664		
0500002. 1952 Disability - 1958 CSO 2.50%	2,370,701		2,370,701		
0500003. 1952 Disability - 1958 CSO 3.00%	515,058	940	514,118		
0500004. 1952 Disability - 1958 CSO 3.50%	1,825,560		1,825,560		
0500005. 1952 Disability - 1958 CSO 4.00%	1,073,148		1,073,148		
0500006. 1952 Disability - 1958 CSO 4.50%	636,955	138	636,817		
0500007. 1952 Disability - 1980 CSO 3.00%	160,880		160,865		15
0500008. 1952 Disability - 1980 CSO 5.50%	832,251		832,251		
0500009. 1952 Disability - 2001 CSO 4.00%	83,106		83,106		
0599997. Totals (Gross)	7,503,323	1,078	7,502,230		15
0599998. Reinsurance ceded	7,504,859	1,078	7,502,694		1,087
0599999. Disability-Active Lives: Totals (Net)	(1,535)		(463)		(1,072)
DISABILITY-DISABLED LIVES:					
0600001. 1952 Disability - 1958 CSO 3.00%	10,964,650	1,291	10,963,359		
0600002. 1952 Disability - 1958 CSO 3.50%	37,507		37,507		
0600003. 1952 Disability - 1958 CSO 4.00%	876,790		876,790		
0600004. 1952 Disability - 1958 CSO 4.50%	810,932		810,932		
0600005. 1952 Disability - 1980 CSO 3.00%	2,500,902		2,500,902		
0600006. 1970 Inter-Co. Group	1,395,064		1,395,064		
0699997. Totals (Gross)	16,585,845	1,291	16,584,553		
0699998. Reinsurance ceded	16,567,370	1,291	16,566,079		
0699999. Disability-Disabled Lives: Totals (Net)	18,475		18,475		
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state	27,252,274	13,976	27,238,299		
0700002. For non-deduction of deferred fractional premiums of return of preiums at the death of the insured	162,086		162,086		
0700003. For surrender values in excess of reserves otherwise required and carried in this schedule	38,014,490		37,304,623		709,867
0700004. Substandard	35,883		35,883		
0700005. Asset Liability Analysis	114,300,000		114,300,000		
0799997. Totals (Gross)	179,764,733	13,976	179,040,891		709,867
0799998. Reinsurance ceded	63,872,909	13,976	63,856,223		2,710
0799999. Miscellaneous Reserves: Totals (Net)	115,891,825		115,184,667		707,157
9999999. Totals (Net) - Page 3, Line 1	96,601,504,850		95,650,261,860		951,242,991

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 28,171,303 ; Supplementary Contracts with Life Contingencies $ 15,300,809 ; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

.....

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.

Non-participating .....

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]

If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]

If so, state:

4.1 Amount of insurance? ..... $.....

4.2 Amount of reserve? ..... $.....

4.3 Basis of reserve:

.....

4.4 Basis of regular assessments:

.....

4.5 Basis of special assessments:

.....

4.6 Assessments collected during the year ..... $.....

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.

.....

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]

6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 1,170,786,377

6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 1,399,181,550

Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $.....

7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:

.....

7.3 State the amount of reserves established for this business: ..... $.....

7.4 Identify where the reserves are reported in the blank:

.....

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]

8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $.....

8.2 State the amount of reserves established for this business: ..... $.....

8.3 Identify where the reserves are reported in the blank:

.....

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]

9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 31,084,531,255

9.2 State the amount of reserves established for this business: ..... $ 34,217,801,326

9.3 Identify where the reserves are reported in the blank:

Exhibit 5 Annuities .....

EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Deferred Annuity Valuation Rate Methodology	Issue Year	Change In Funds	(342,622,871)
Funding Agreement Valuation Rates	VM-22 Rates	SPIA Rates	(33,974,413)
0299999. Subtotal	XXX	XXX	(376,597,284)
9999999 - Total (Column 4, only)			(376,597,284)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS [a]

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	385,521												385,521
2.	Additional contract reserves (b)	31,891,393												31,891,393
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits													
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	32,276,914												32,276,914
8.	Reinsurance ceded	31,908,039												31,908,039
9.	Totals (Net)	368,875												368,875
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	16,416,449												16,416,449
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	16,416,449												16,416,449
15.	Reinsurance ceded	14,810,897												14,810,897
16.	Totals (Net)	1,605,552												1,605,552
17.	TOTAL (Net)	1,974,427												1,974,427
18.	TABULAR FUND INTEREST	507,131												507,131
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 through 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 through 1303 plus 1398) (Line 13 above)													

Column 11 (Disability Income) business in closed, run-off mode representing less than 1% of premium and less than 1% of reserve has been aggregated into column 13

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected. (Other Health).

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	27,025,687,388	26,371,433,155	270,116,266	300,433,567	79,878,430	3,825,970
2. Deposits received during the year	19,936,860,803	19,798,090,547	21,992,161	115,686,028	1,050,897	41,171
3. Investment earnings credited to the account	1,527,253,821	1,498,852,565	14,285,671	11,532,045	2,489,512	94,028
4. Other net change in reserves	(231,298,761)	(227,135,208)	887,814	(5,051,366)		
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	7,653,151,184	7,500,435,251	35,470,719	111,786,015	5,485,785	(26,586)
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8) (a)	40,605,352,068	39,940,805,807	271,811,193	310,814,259	77,933,054	3,987,754
10. Reinsurance balance at the beginning of the year	(4,775,247,785)	(4,632,596,330)	(103,386,404)	43,590,154	(79,833,687)	(3,021,518)
11. Net change in reinsurance assumed	(38,327,263)		(31,624,171)	(6,711,822)	8,716	13
12. Net change in reinsurance ceded	(567,239,381)	(557,369,591)	(7,862,962)	(97,312)	(1,936,684)	27,168
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(4,246,335,667)	(4,075,226,739)	(127,147,613)	36,975,644	(77,888,287)	(3,048,673)
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	36,359,016,400	35,865,579,069	144,663,580	347,789,903	44,767	939,081

(a) FHLB Funding Agreements:

1.	Reported as GICs (captured in column 2)	$ 565,955,620
2.	Reported as Annuities Certain (captured in column 3)	$
3.	Reported as Supplemental Contracts (captured in column 4)	$
4.	Reported as Dividend Accumulations or Refunds (captured in column 5)	$
5.	Reported as Premium or Other Deposit Funds (captured in column 6)	$
6.	Total Reported as Deposit-Type Contracts (captured in column 1): (Sum of Lines 1 through 5)	$ 565,955,620

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Due and unpaid:									
	1.1 Direct								
	1.2 Reinsurance assumed								
	1.3 Reinsurance ceded								
	1.4 Net								
2. In course of settlement:									
2.1 Resisted	2.11 Direct	597,345	597,345						
	2.12 Reinsurance assumed								
	2.13 Reinsurance ceded	597,345	597,345						
	2.14 Net		(b)	(b)	(b)				
2.2 Other	2.21 Direct	490,010,145	58,576,723	2,989,911	412,978,490	15,427,336	37,686		
	2.22 Reinsurance assumed	83,162,615	2,709,212		79,479,848	973,555			
	2.23 Reinsurance ceded	141,735,180	61,265,877	565,191	79,872,053		32,059		
	2.24 Net	431,437,580	(b) 20,058	(b) 2,424,720	(b) 412,586,284	16,400,891	(b) 5,627		
3. Incurred but unreported:									
	3.1 Direct	15,259,867	12,632,555	64,128	330,000	175,000	2,058,183		
	3.2 Reinsurance assumed	43,372	42,528		844				
	3.3 Reinsurance ceded	14,771,987	12,651,513	64,128			2,056,345		
	3.4 Net	531,251	(b) 23,570	(b)	(b) 330,844	175,000	(b) 1,838		
4. TOTALS	4.1 Direct	505,867,357	71,806,623	3,054,039	413,308,490	15,602,336	2,095,869		
	4.2 Reinsurance assumed	83,205,986	2,751,740		79,480,692	973,555			
	4.3 Reinsurance ceded	157,104,512	74,514,735	629,319	79,872,053		2,088,404		
	4.4 Net	431,968,832	(a) 43,628	(a) 2,424,720	412,917,128	16,575,891	7,465		

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2 and $ ..... in Column 3.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Individual Life $ ..... Group Life $ ..... , and Individual Annuities $ ..... are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1 Total	2 Individual Life (a)	3 Group Life (b)	4 Individual Annuities	5 Group Annuities	6 Accident & Health	7 Fraternal	8 Other Lines of Business
1. Settlements During the Year:								
1.1 Direct	6,028,136,298	249,210,226	2,749,315	1,695,078,704	4,075,421,003	5,677,050		
1.2 Reinsurance assumed	271,366,797	22,243,819		243,260,190	5,862,787			
1.3 Reinsurance ceded	5,413,506,505	268,495,727	4,192,990	1,869,797,448	3,265,539,171	5,481,169		
1.4 Net	(c) 885,996,590	2,958,318	(1,443,675)	68,541,447	815,744,620	195,881		
2. Liability December 31, current year from Part 1:								
2.1 Direct	505,867,357	71,806,623	3,054,039	413,308,490	15,602,336	2,095,869		
2.2 Reinsurance assumed	83,205,986	2,751,740		79,480,692	973,555			
2.3 Reinsurance ceded	157,104,512	74,514,735	629,319	79,872,053		2,088,404		
2.4 Net	431,968,832	43,628	2,424,720	412,917,128	16,575,891	7,465		
3. Amounts recoverable from reinsurers December 31, current year	1,331,462	1,317,979	13,484					
4. Liability December 31, prior year:								
4.1 Direct	464,817,920	67,773,066	771,552	378,379,395	15,617,848	2,276,059		
4.2 Reinsurance assumed	55,972,986	3,941,271		51,059,711	972,004			
4.3 Reinsurance ceded	74,943,913	70,912,265	531,552	1,237,100		2,262,995		
4.4 Net	445,846,994	802,072	240,000	428,202,006	16,589,852	13,064		
5. Amounts recoverable from reinsurers December 31, prior year	353,629,776	1,981,522	13,484	351,634,770				
6. Incurred Benefits								
6.1 Direct	6,069,185,735	253,243,783	5,031,802	1,730,007,799	4,075,405,491	5,496,860		
6.2 Reinsurance assumed	298,599,797	21,054,288		271,681,171	5,864,339			
6.3 Reinsurance ceded	5,143,368,790	271,434,653	4,290,758	1,596,797,631	3,265,539,171	5,306,578		
6.4 Net	1,224,416,742	2,863,418	741,044	404,891,339	815,730,659	190,282		

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 3,440,380 in Line 1.1, $ in Line 1.4.
$ 3,440,380 in Line 6.1, and $ in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ in Line 1.1, $ in Line 1.4.
$ in Line 6.1, and $ in Line 6.4.

(c) Includes $ premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks	41,543	40,027	(1,515)
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	671,958	978,925	306,967
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	40,094,401	12,821,211	(27,273,190)
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	40,807,902	13,840,164	(26,967,738)
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	3,769,981	1,617,417	(2,152,564)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection			
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts	656,642	656,642	
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset	595,340,813	526,071,977	(69,268,836)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	6,628,776	15,132,010	8,503,235
25.	Aggregate write-ins for other-than-invested assets	23,185,226	15,680,972	(7,504,254)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	670,389,339	572,999,182	(97,390,157)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	670,389,339	572,999,182	(97,390,157)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)			
2501.	Miscellaneous assets	23,185,226	15,680,972	(7,504,254)
2502.				
2503.				
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	23,185,226	15,680,972	(7,504,254)

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

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

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

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

	SSAP #	F/S Page	F/S Line #	2024	2023
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 949,490,621	$ (78,802,440)
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments Bulletin 06-01	86	4	38	(1,609,011)	9,232,901
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	(52,526,921)	207,841,166
2012 IAR Mortality Table for Annuities Issued in 2015 IAC 191-43.3(5)	51	3	1	(645,529)	24,540
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 1,004,272,082	$ (295,901,047)
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 3,899,057,142	$ 3,305,601,149
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
Derivative Instruments and Equity Indexed Reserves IAC 191-97	86, 51	2, 3	7, 1	37,596,409	(2,173,822)
2012 IAR Mortality Table for Annuities Issued in 2015 IAC 191-43.3(5)	51	3	1	6,057,621	6,703,150
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 3,855,403,112	$ 3,301,071,821

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

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

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Accident and health premiums are earned ratably over the terms of the related insurance and reinsurance contracts or policies. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

The amount of dividends to be paid to policyholders is determined annually by the Company's Board of Directors. The aggregate amount of policyholders' dividends is related to actual interest, mortality, morbidity, and expense experience for the year and to the appropriate level of statutory surplus to be retained by the Company.

Real estate investments are classified in the balance sheet as properties held for the production of income. Properties held for the production of income are carried at depreciated cost less encumbrances. Fair values are based upon market appraisals performed every five years, or more frequent if events and circumstances indicate the fair value of property owned is not recoverable.

Notes to the Financial Statements

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

In addition, the Company uses the following accounting policies, as applicable:

(1) Short-term investments are stated at amortized cost.

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

(3) Common stocks are stated at market value except that investments in stocks of subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on the equity basis. Federal Home Loan Bank (FHLB) stock is carried at fair value, which is presumed to be par because it can only be redeemed by the bank.

(4) Perpetual preferred stock is carried at fair value, not to exceed any currently effective call price. The related net unrealized capital gains or losses are reported in surplus along with any adjustment for federal income taxes. Redeemable preferred stock with an NAIC designation 1-3 is carried at amortized cost. Redeemable preferred stock with an NAIC designation 4-6 is carried at the lower of cost or fair value.

(5) Mortgage loans are reported at unpaid principal balances, net of unamortized premiums and discounts, less allowance for specific reserves.

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

(7) The Company carries investments in affiliated common stocks directly and indirectly owned at Statutory (insurance companies) or GAAP (non-insurance companies) net worth plus unamortized goodwill, if applicable, multiplied by the percent of the Company's ownership interest.

(8) Investments in joint ventures, partnerships, or limited liability companies are valued at the Company's proportionate share of US GAAP equity of the entity, adjusted for audited results upon receipt. Changes in US GAAP equity are recorded as an unrealized gain or loss in the Company's capital and surplus. These investments are valued based on the timeliness of information received, which ranges from recording timely to a lag of up to three months.

(9) Call option derivative assets that hedge the growth in interest credited to the hedged policy as a direct result of changes in the related indices are recorded at amortized cost. Replication synthetic asset transactions are reported at amortized cost. Derivative instruments used in hedging transactions that meet the criteria of a highly effective hedge, and are designated in a hedge accounting relationship, are valued and reported in a manner that is consistent with the hedged items. For foreign currency forward contracts classified as highly effective, an excluded component representing forward points on the currency contract is amortized into income over the life of the contract. All other derivative assets and liabilities are stated at fair value.

(10) The Company does not have premium deficiency reserves for accident and health business.

(11) Unpaid losses and loss adjustment expenses on any accident and health business include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates. While management believes the amount is adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability are periodically reviewed and any adjustment is reflected in the period determined.

(12) The Company has not modified its capitalization policy from the prior period.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

Management's assessment of the relevant conditions through February 27, 2025 does not give rise to substantial doubt of the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

During the fourth quarter 2024, the Company elected to change its accounting policy for the presentation of receivables and payables resulting from affiliated reinsurance transactions. The Company will present the receivables and payables from these affiliated reinsurance transactions on the net basis on the balance sheet. Previously, these balances were reported gross. There were no impacts to surplus or net income as a result of this change.

During 2024, the Company discovered an error which resulted in a $59.2 million understatement of commissions and expense allowances on reinsurance ceded and a $12.4 million understatement of federal income tax expense in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, these corrections were recorded directly to surplus. The Company also discovered an error in 2024 in the tax reserves which resulted in a $54.4 million understatement of federal income tax expense, and $3.6 million understatement of net deferred income tax asset in the prior period financial statements. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the federal income tax expense correction was recorded directly to surplus. The net impact of these corrections decreased surplus by a total of $4.0 million, representing 0.1% of ending capital and surplus as of December 31, 2024 and 2023.

3. Business Combinations and Goodwill

A. Statutory Purchase Method - None

B. Statutory Merger

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

Notes to the Financial Statements

3. Business Combinations and Goodwill (Continued)

(2) The merger was accounted for in accordance with SSAP No. 68, *Business Combinations and Goodwill*, as a statutory merger. As such, financial statements for periods prior to the merger were combined and the recorded assets, liabilities and surplus of the Company and AADE were carried forward to the merged company. The common capital stock of AADE was deemed canceled and AADE's investment in the affiliated common stock of AAIA was eliminated. The business the Company previously ceded to AADE under a coinsurance agreement is no longer reflected as assumed and ceded risks in the restated merged financial statements. The net impact of these merger adjustments, net of eliminations, increased capital and surplus by $257.0 million as of the merger effective date.

(3) Shares of stock issued in transaction - None

(4) Pre-merger separate company revenue, net income, and other surplus adjustments for the nine months ended September 30, 2024 were as follows:

	Revenue	Net Income	Other Surplus Adjustments
The Company	$ (14,491,421,901)	$ 412,177,808	$ (93,959,163)
AADE	(474,264,455)	(26,946,327)	267,195,864

(5) As described in Note 1, the Company utilizes certain accounting practices prescribed by the Division to account for its derivative instruments and indexed annuity policy reserves. These accounting practices differed from the methods utilized by AADE. Effective on the date of merger, these prescribed practices were applied to the former AADE block, including for the calculation of balances impacting reinsurance settlements for business ceded under affiliated reinsurance treaties. Also effective on the date of merger, the Company removed AVR balances previously ceded by AADE. In accordance with SSAP No. 3, *Accounting Changes and Correction of Errors*, the effects of these accounting changes were recorded directly to surplus in 2024, and the historical financials were not restated. The impact of adopting these accounting changes, net of reinsurance and taxes, decreased surplus by $388.1 million as of the merger effective date, primarily driven by the removed ceded AVR balances which did not have an impact on total adjusted capital.

C. Assumption Reinsurance - None

D. Impairment Loss - None

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

4. Discontinued Operations - None

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for new mortgage loans acquired during 2024 were 12.6% and 2.8%, respectively.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 160.71%.

(3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None

Notes to the Financial Statements

5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$ 217,491,622	$ 28,933,305,604	$	$ 27,210,711,491	$ 970,434,069	$ 57,331,942,786
(b) 30 - 59 days past due		51,319,220	1,252,937,575		308,125,792		1,612,382,587
(c) 60 - 89 days past due		22,107,342	361,798,340		191,655,940		575,561,622
(d) 90 - 179 days past due		22,855,178	258,861,991				281,717,169
(e) 180+ days past due		24,036,745	375,679,873		24,903,588		424,620,206
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$ 22,855,178	$ 39,149,192	$	$	$	$ 62,004,370
(b) Interest accrued		160,417	605,789				766,206
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$ 24,036,745	$ 96,605,227	$	$ 23,932,089	$	$ 144,574,061
(b) Interest accrued		846,779	1,030,670		319,683	218,066	2,415,198
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$ 228,058,644	$ 16,935,867,076	$	$ 20,843,358,267	$ 1,379,727,457	$ 39,387,011,444
(b) 30 - 59 days past due		68,904,444	843,047,670		162,080,325		1,074,032,439
(c) 60 - 89 days past due		26,518,585	173,935,551		45,227,500		245,681,636
(d) 90 - 179 days past due		36,482,519	122,878,560		5,261,587		164,622,666
(e) 180+ days past due		35,154,746	160,161,829		12,506,301		207,822,876
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$ 36,482,519	$ 20,932,135	$	$ 5,261,587	$	$ 62,676,241
(b) Interest accrued		241,857	289,421		87,390		618,668
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$ 35,154,746	$ 44,244,099	$	$ 12,506,301	$	$ 91,905,146
(b) Interest accrued		1,210,564	1,075,303		124,368		2,410,235
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$

Notes to the Financial Statements

5. Investments (Continued)

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. With allowance for credit losses	$	$	$ 51,926,601	$	$ 24,394,626	$ 72,450,952	$ 148,772,179
2. No allowance for credit losses							
3. Total (1+2)	$	$	$ 51,926,601	$	$ 24,394,626	$ 72,450,952	$ 148,772,179
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$	$	$
b. Prior Year							
1. With allowance for credit losses	$	$	$ 18,563,922	$	$ 43,818,205	$ 53,450,952	$ 115,833,079
2. No allowance for credit losses							
3. Total (1+2)	$	$	$ 18,563,922	$	$ 43,818,205	$ 53,450,952	$ 115,833,079
4. Subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan	$	$	$	$	$	$	$

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting

	Farm	Residential Insured	Residential All Other	Commercial Insured	Commercial All Other	Mezzanine	Total
a. Current Year							
1. Average recorded investment	$	$	$ 524,511	$	$ 8,131,542	$ 24,150,317	$ 32,806,370
2. Interest income recognized							
3. Recorded investments on nonaccrual status			51,926,601		24,394,626	72,450,952	148,772,179
4. Amount of interest income recognized using a cash-basis method of accounting							
b. Prior Year							
1. Average recorded investment	$	$	$ 488,524	$	$ 10,954,551	$ 26,725,476	$ 38,168,551
2. Interest income recognized							
3. Recorded investments on nonaccrual status			18,563,922		43,818,205	53,450,952	115,833,079
4. Amount of interest income recognized using a cash-basis method of accounting							

(7) Allowance for credit losses

	2024	2023
a. Balance at beginning of period	$ 68,792,212	$ 43,140,535
b. Additions charged to operations	28,596,055	27,205,766
c. Direct write-downs charged against the allowances		
d. Recoveries of amounts previously charged off	29,292,421	1,554,089
e. Balance at end of period (a+b-c-d)	$ 68,095,846	$ 68,792,212

(8) Mortgage loans derecognized as a result of foreclosure

	2024
a. Aggregate amount of mortgage loans derecognized	$ 35,933,446
b. Real estate collateral recognized	35,933,446
c. Other collateral recognized	
d. Receivables recognized from a government guarantee of the foreclosed mortgage loan	

(9) The company recognizes interest income on its impaired loans upon receipt.

Notes to the Financial Statements

5. Investments (Continued)

B. Debt Restructuring

	2024	2023
(1) The total recorded investment in restructured loans, as of year-end	$ 256,622,902	$
(2) The realized capital losses related to these loans	–	
(3) Total contractual commitments to extend credit to debtors owing receivables whose terms have been modified in troubled debt restructurings	231,393,350	

(4) The Company accrues interest income on restructured bonds to the extent it is deemed collectible (delinquent less than 90 days). Amounts over 90 days past due are nonadmitted. The Company does not accrue interest income on impaired mortgage loans. Net investment income reflects interest income on impaired mortgage loans only after the payment is received.

C. Reverse Mortgages - None

D. Loan-Backed Securities

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

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

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

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

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
05529DAA0	$ 5,943,151	$ 5,900,635	$ 42,516	$ 5,900,635	$ 5,900,635	03/31/2024
07386HUL3	733,800	625,887	107,913	625,887	625,887	03/31/2024
12543WAA6	1,214,771	1,186,825	27,946	1,186,825	1,059,086	03/31/2024
12566QAE3	413,739	389,538	24,201	389,538	384,358	03/31/2024
12566QAG8	388,319	365,605	22,714	365,605	360,743	03/31/2024
12566RAD3	1,259,530	1,153,544	105,986	1,153,544	1,153,544	03/31/2024
12566WAM2	227,115	188,701	38,414	188,701	188,701	03/31/2024
12641TAS5	4,458,948	4,076,696	382,252	4,076,696	3,983,069	03/31/2024
12641TCC8	3,041,777	2,899,713	142,064	2,899,713	2,521,176	03/31/2024
12668A5X9	4,937,529	4,856,211	81,318	4,856,211	4,767,901	03/31/2024
16165TAH6	1,073,275	813,917	259,358	813,917	813,917	03/31/2024
17307GY51	4,581,299	4,508,773	72,526	4,508,773	4,508,773	03/31/2024
17309KAK3	3,056,511	2,974,567	81,944	2,974,567	2,974,567	03/31/2024
17309VAA1	1,071,695	1,015,942	55,753	1,015,942	969,561	03/31/2024
173105AH0	814,913	773,295	41,618	773,295	758,208	03/31/2024
36185MBJ0	5,075,152	4,863,090	212,062	4,863,090	4,756,964	03/31/2024
36185MEV0	4,475,942	4,468,221	7,721	4,468,221	3,537,626	03/31/2024
38375ULF5	904,490	902,613	1,877	902,613	628,197	03/31/2024
38375UQG8	994,756	964,702	30,054	964,702	653,834	03/31/2024
38375UTN0	715,582	685,670	29,912	685,670	501,516	03/31/2024
38375UWN6	797,950	775,980	21,970	775,980	543,121	03/31/2024
38375UWQ9	1,137,682	1,064,218	73,464	1,064,218	746,677	03/31/2024
38375UXF2	212,885	208,811	4,074	208,811	179,104	03/31/2024
38375UZL7	165,855	164,923	933	164,923	114,790	03/31/2024
38376R2Y1	1,856,972	1,852,131	4,841	1,852,131	1,196,266	03/31/2024
38376RAA4	1,442,970	1,352,506	90,464	1,352,506	918,688	03/31/2024
38376RDS2	1,415,570	1,387,149	28,421	1,387,149	1,025,097	03/31/2024
38376RHQ2	292,183	285,409	6,775	285,409	206,322	03/31/2024
38376RK88	442,790	422,290	20,500	422,290	296,692	03/31/2024
38376RLK0	1,123,434	1,100,424	23,011	1,100,424	795,167	03/31/2024
38376RLS3	238,692	232,600	6,092	232,600	165,119	03/31/2024
38376RMF0	758,045	535,596	222,448	535,596	535,596	03/31/2024
38376RNG7	296,222	290,993	5,229	290,993	206,823	03/31/2024
38376RNN2	511,794	503,507	8,287	503,507	346,217	03/31/2024
38376RNY8	941,650	916,998	24,652	916,998	633,685	03/31/2024
38376RQF6	1,990,698	1,960,849	29,849	1,960,849	1,398,351	03/31/2024
38376RQH2	1,068,017	1,048,767	19,250	1,048,767	738,745	03/31/2024
38376RRP3	1,042,744	1,040,558	2,186	1,040,558	716,370	03/31/2024
38376RSA5	1,165,451	1,163,524	1,927	1,163,524	750,221	03/31/2024

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
38376RTF3	477,790	459,080	18,710	459,080	310,274	03/31/2024
38376RWU6	1,440,425	1,412,840	27,585	1,412,840	972,357	03/31/2024
38376RZ66	463,580	442,819	20,762	442,819	296,126	03/31/2024
38380LC92	281,105	271,380	9,725	271,380	171,403	03/31/2024
45660L4E6	1,505,164	1,501,094	4,070	1,501,094	1,251,897	03/31/2024
61761PAG0	3,292,914	3,276,967	15,947	3,276,967	2,993,144	03/31/2024
65540AAB3	5,375,769	5,350,708	25,061	5,350,708	5,085,557	03/31/2024
86361XAA7	7,012,960	6,857,235	155,725	6,857,235	6,849,157	03/31/2024
872227AE3	2,267,041	2,209,230	57,811	2,209,230	1,894,115	03/31/2024
87222PAB9	2,578,571	2,511,303	67,269	2,511,303	2,495,356	03/31/2024
91863*AB1	28,696,988	28,186,251	510,737	28,186,251	17,995,240	03/31/2024
026933AA9	3,824,305	3,497,338	326,967	3,497,338	3,415,982	06/30/2024
05490AAG8	8,844,921	–	8,844,921	–	–	06/30/2024
12667GDA8	3,975,465	3,959,626	15,839	3,959,626	3,827,171	06/30/2024
16678RFC6	2,416,941	2,128,677	288,264	2,128,677	1,809,961	06/30/2024
251510GR8	962,609	809,232	153,377	809,232	809,232	06/30/2024
251510LF8	663,634	641,970	21,664	641,970	641,970	06/30/2024
38375BKW1	106,374	68,250	38,124	68,250	49,703	06/30/2024
38375BQY1	110,883	82,258	28,624	82,258	66,171	06/30/2024
38375UFR6	221,630	197,931	23,699	197,931	125,723	06/30/2024
38375ULF5	818,184	793,567	24,618	793,567	553,525	06/30/2024
38375UMZ0	424,395	393,481	30,914	393,481	281,658	06/30/2024
38375UPY0	1,170,407	1,133,142	37,265	1,133,142	857,604	06/30/2024
38375UUT5	1,169,225	1,133,741	35,484	1,133,741	824,187	06/30/2024
38375UXF2	196,741	193,350	3,391	193,350	167,759	06/30/2024
38375UZG8	420,758	407,412	13,346	407,412	296,446	06/30/2024
38376R2Y1	1,708,396	1,615,458	92,938	1,615,458	1,078,561	06/30/2024
38376R3Q7	450,863	439,091	11,773	439,091	312,418	06/30/2024
38376R5B8	482,641	444,167	38,474	444,167	295,112	06/30/2024
38376RAR7	544,292	502,435	41,857	502,435	344,027	06/30/2024
38376RBN5	503,842	474,157	29,685	474,157	347,555	06/30/2024
38376RDA1	762,090	707,189	54,901	707,189	479,512	06/30/2024
38376RDN3	1,395,212	1,319,028	76,184	1,319,028	994,538	06/30/2024
38376RDS2	1,196,944	1,184,268	12,676	1,184,268	893,475	06/30/2024
38376RDZ6	500,844	495,171	5,673	495,171	353,947	06/30/2024
38376RFS0	1,007,187	986,198	20,989	986,198	713,494	06/30/2024
38376RJQ0	934,062	894,888	39,174	894,888	662,204	06/30/2024
38376RLK0	942,894	908,406	34,488	908,406	669,020	06/30/2024
38376RLS3	219,965	213,697	6,269	213,697	160,591	06/30/2024
38376RN51	319,818	285,864	33,954	285,864	217,248	06/30/2024
38376RNN2	435,350	427,598	7,752	427,598	298,204	06/30/2024
38376RRC2	1,280,942	1,222,677	58,265	1,222,677	853,525	06/30/2024
38376RRP3	916,619	906,342	10,277	906,342	625,329	06/30/2024
38376RSA5	1,066,850	1,007,018	59,832	1,007,018	680,516	06/30/2024
38376RSY3	616,112	597,115	18,997	597,115	420,362	06/30/2024
38376RT55	336,314	321,507	14,808	321,507	221,322	06/30/2024
38376RUM6	1,339,351	1,288,605	50,746	1,288,605	914,576	06/30/2024
38376RWW2	1,094,692	1,047,627	47,065	1,047,627	718,675	06/30/2024
38378U8F7	509,877	483,126	26,751	483,126	337,826	06/30/2024
38380LC92	240,539	238,016	2,523	238,016	152,390	06/30/2024
466247UG6	438,363	375,133	63,230	375,133	375,133	06/30/2024
46631JAA6	3,557,450	3,541,501	15,949	3,541,501	2,885,278	06/30/2024
61748HQW4	6,648,019	6,479,434	168,585	6,479,434	6,008,419	06/30/2024
61749LAF8	669,861	559,292	110,569	559,292	556,468	06/30/2024
61762UCH4	6,773,508	6,696,498	77,010	6,696,498	6,480,207	06/30/2024
75114NAA2	7,049,138	7,036,458	12,680	7,036,458	7,036,458	06/30/2024
75114NAC8	3,744,332	3,726,478	17,854	3,726,478	3,726,478	06/30/2024
751150AA1	13,091,984	12,296,013	795,971	12,296,013	11,720,864	06/30/2024
91863*AB1	28,258,526	21,284,899	6,973,627	21,284,899	14,296,781	06/30/2024

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
95000TBC9	655,083	545,730	109,353	545,730	437,606	06/30/2024
BAN0VUVR8	13,879,865	9,194,297	4,685,568	9,194,297	7,479,634	06/30/2024
BAN0VUVS6	5,802,757	2,568,142	3,234,615	2,568,142	2,184,074	06/30/2024
02147UAA1	977,602	958,375	19,227	958,375	942,354	09/30/2024
05531XAG9	4,014,248	3,975,841	38,407	3,975,841	3,337,626	09/30/2024
05532GAF7	2,163,740	2,154,263	9,478	2,154,263	2,140,206	09/30/2024
07386HUL3	920,340	839,275	81,065	839,275	839,275	09/30/2024
12641TAS5	3,901,276	3,851,452	49,824	3,851,452	3,851,452	09/30/2024
12641TCC8	2,801,504	2,624,247	177,257	2,624,247	2,455,536	09/30/2024
126694MU9	1,491,083	1,479,469	11,614	1,479,469	1,232,002	09/30/2024
16678RFC6	2,307,899	2,064,934	242,965	2,064,934	1,847,345	09/30/2024
17324KAA6	4,146,334	3,301,159	845,175	3,301,159	3,301,159	09/30/2024
362611BR5	1,237,095	1,230,046	7,049	1,230,046	1,174,893	09/30/2024
38375B3G5	289,821	287,451	2,370	287,451	222,979	09/30/2024
38375BGQ9	105,508	93,963	11,545	93,963	75,505	09/30/2024
38376RAR7	498,521	491,878	6,644	491,878	359,432	09/30/2024
38376RBL9	157,110	151,247	5,863	151,247	111,260	09/30/2024
38376RBZ8	129,938	106,863	23,075	106,863	104,225	09/30/2024
38376RWU6	1,247,894	1,192,615	55,279	1,192,615	845,136	09/30/2024
38377EX74	95,301	79,634	15,667	79,634	77,955	09/30/2024
41161PK44	4,381,831	4,340,151	41,680	4,340,151	4,033,912	09/30/2024
466247QP1	1,587,458	1,586,056	1,402	1,586,056	1,519,010	09/30/2024
466247UG6	407,466	384,954	22,512	384,954	384,954	09/30/2024
46631JAA6	3,523,446	3,506,654	16,792	3,506,654	2,978,463	09/30/2024
46631NAT6	2,455,963	2,367,974	87,989	2,367,974	2,329,156	09/30/2024
61748HWT4	1,753,185	1,724,709	28,476	1,724,709	1,621,312	09/30/2024
61763GEQ2	14,307,221	14,238,163	69,058	14,238,163	13,753,521	09/30/2024
81744LAN4	1,408,601	1,404,262	4,339	1,404,262	1,304,436	09/30/2024
86212VAE4	16,640,251	16,615,436	24,815	16,615,436	16,115,724	09/30/2024
86361XAA7	7,664,866	7,447,866	217,000	7,447,866	7,447,866	09/30/2024
87244BAA6	9,579,492	6,406,236	3,173,256	6,406,236	3,814,600	09/30/2024
91863*AB1	21,315,479	15,382,446	5,933,033	15,382,446	9,991,739	09/30/2024
93935HAJ6	2,492,487	2,486,191	6,296	2,486,191	2,307,404	09/30/2024
G0445QAA6	3,469,936	2,600,989	868,947	2,600,989	2,056,161	09/30/2024
00192JAE6	1,640,284	1,625,141	15,143	1,625,141	1,570,249	12/31/2024
00442BAD3	1,190,032	1,165,495	24,537	1,165,495	1,123,242	12/31/2024
00442BAE1	2,699,782	2,644,274	55,508	2,644,274	2,591,795	12/31/2024
00443KAD2	2,046,426	1,949,658	96,768	1,949,658	1,945,225	12/31/2024
00443LAA6	1,007,867	993,460	14,407	993,460	976,901	12/31/2024
007036PG5	461,974	429,592	32,382	429,592	405,916	12/31/2024
026933AA9	3,437,406	3,091,700	345,706	3,091,700	3,091,700	12/31/2024
05532VBB2	449,030	366,302	82,728	366,302	230,264	12/31/2024
05952FAG8	1,866,681	1,857,708	8,973	1,857,708	1,678,792	12/31/2024
07400NAH3	117,691	73,519	44,172	73,519	12,645	12/31/2024
12464YAA7	1,661,246	1,632,767	28,479	1,632,767	1,566,551	12/31/2024
12464YAB5	1,337,730	1,314,795	22,935	1,314,795	1,275,494	12/31/2024
12465MAA2	1,039,244	1,017,206	22,038	1,017,206	958,853	12/31/2024
12667F5W1	1,843,539	1,803,430	40,109	1,803,430	1,803,430	12/31/2024
12667GDA8	3,602,025	3,590,683	11,342	3,590,683	3,590,683	12/31/2024
126694JG4	1,950,621	1,935,771	14,850	1,935,771	1,896,429	12/31/2024
16678RFC6	2,103,586	1,912,727	190,859	1,912,727	1,884,835	12/31/2024
17324KAC2	1,180,572	536,944	643,627	536,944	536,944	12/31/2024
32051GYL3	897,621	882,735	14,886	882,735	882,735	12/31/2024
36185MBJ0	4,839,731	4,803,258	36,474	4,803,258	4,641,037	12/31/2024
36245RAA7	1,453,941	1,412,413	41,529	1,412,413	1,369,099	12/31/2024
36245RAB5	845,098	822,303	22,795	822,303	786,861	12/31/2024
38375B3G5	265,570	260,698	4,873	260,698	188,312	12/31/2024
38375BGQ9	98,613	62,135	36,478	62,135	62,135	12/31/2024
38375BKM3	258,335	254,495	3,840	254,495	202,114	12/31/2024

Notes to the Financial Statements

5. Investments (Continued)

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP	Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
38375BLM2	103,871	69,173	34,699	69,173	69,173	12/31/2024
38375BSB9	106,695	67,374	39,321	67,374	67,374	12/31/2024
38375UEE6	348,977	328,146	20,831	328,146	193,720	12/31/2024
38375UFR6	167,740	162,772	4,968	162,772	107,301	12/31/2024
38375ULD0	101,689	72,765	28,924	72,765	72,765	12/31/2024
38375UQG8	691,601	684,220	7,380	684,220	451,660	12/31/2024
38375UQJ2	218,136	197,772	20,365	197,772	158,528	12/31/2024
38375UQL7	108,735	67,391	41,344	67,391	67,391	12/31/2024
38375UTN0	484,350	470,492	13,858	470,492	334,408	12/31/2024
38375UTQ3	202,288	194,711	7,577	194,711	136,860	12/31/2024
38375UWN6	545,623	533,155	12,468	533,155	371,788	12/31/2024
38375UXA3	254,515	251,774	2,741	251,774	182,586	12/31/2024
38375UZL7	112,886	112,396	490	112,396	79,896	12/31/2024
38376R2Y1	1,287,451	1,283,766	3,685	1,283,766	873,562	12/31/2024
38376R3Q7	354,492	351,251	3,241	351,251	257,341	12/31/2024
38376R5B8	375,905	366,078	9,828	366,078	240,556	12/31/2024
38376R5Z5	193,855	182,800	11,056	182,800	123,801	12/31/2024
38376RAA4	1,191,876	1,091,831	100,045	1,091,831	784,221	12/31/2024
38376RAR7	452,642	436,548	16,094	436,548	310,710	12/31/2024
38376RBL9	127,745	126,833	912	126,833	87,217	12/31/2024
38376RBZ8	101,253	84,353	16,900	84,353	84,353	12/31/2024
38376RDS2	841,644	831,833	9,811	831,833	611,836	12/31/2024
38376RDZ6	376,814	374,108	2,706	374,108	263,978	12/31/2024
38376RFT8	646,153	639,847	6,306	639,847	468,538	12/31/2024
38376RJD9	87,247	81,016	6,231	81,016	81,016	12/31/2024
38376RK88	303,121	302,395	727	302,395	217,085	12/31/2024
38376RLH7	288,787	281,755	7,032	281,755	215,269	12/31/2024
38376RNG7	186,353	183,915	2,438	183,915	132,208	12/31/2024
38376RNN2	332,562	331,807	755	331,807	232,390	12/31/2024
38376RNQ5	131,203	129,028	2,175	129,028	91,887	12/31/2024
38376RNY8	618,633	616,558	2,074	616,558	429,345	12/31/2024
38376RQF6	1,291,503	1,286,279	5,223	1,286,279	921,797	12/31/2024
38376RQH2	677,725	667,850	9,875	667,850	496,747	12/31/2024
38376RRC2	968,799	948,949	19,850	948,949	662,041	12/31/2024
38376RSY3	500,717	483,150	17,567	483,150	336,039	12/31/2024
38376RT55	258,202	251,743	6,459	251,743	175,760	12/31/2024
38376RTF3	327,272	305,679	21,593	305,679	206,556	12/31/2024
38376RVB9	412,309	397,788	14,521	397,788	278,290	12/31/2024
38376RW36	102,954	71,635	31,319	71,635	71,635	12/31/2024
38376RWU6	1,048,959	1,036,938	12,022	1,036,938	703,287	12/31/2024
38376RWW2	848,754	847,679	1,076	847,679	577,971	12/31/2024
38376RZ66	309,482	306,776	2,706	306,776	207,613	12/31/2024
38377EX74	75,619	64,115	11,504	64,115	64,115	12/31/2024
38380LC92	198,526	194,799	3,727	194,799	128,061	12/31/2024
41161PTN3	1,534,613	1,527,939	6,674	1,527,939	1,443,913	12/31/2024
41161PVJ9	5,638,854	5,578,445	60,408	5,578,445	5,166,967	12/31/2024
41164LAB5	829,616	824,845	4,771	824,845	793,256	12/31/2024
43709XAE1	5,045,441	4,954,882	90,559	4,954,882	4,817,828	12/31/2024
466309AC5	605,109	554,358	50,751	554,358	554,358	12/31/2024
46631JAA6	3,440,621	3,426,802	13,819	3,426,802	2,831,526	12/31/2024
59024FAE4	1,113,812	1,053,085	60,728	1,053,085	1,053,085	12/31/2024
59025QAC3	368,619	257,537	111,083	257,537	257,537	12/31/2024
61755GBF9	1,282,245	1,278,833	3,412	1,278,833	1,046,413	12/31/2024
61762UCH4	6,501,739	6,355,004	146,735	6,355,004	6,355,004	12/31/2024
61766LAG4	2,121,175	666,176	1,454,999	666,176	666,176	12/31/2024
61766LAQ2	1,224,204	298,073	926,131	298,073	298,073	12/31/2024
61915YAE1	2,223,770	2,110,422	113,348	2,110,422	2,102,386	12/31/2024
62951MAY6	2,674,419	2,657,382	17,037	2,657,382	2,415,144	12/31/2024
75114HAD9	12,538,539	12,292,568	245,971	12,292,568	12,292,568	12/31/2024

Notes to the Financial Statements

5. Investments (Continued)

(1) CUSIP	(2) Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	(3) Present Value of Projected Cash Flows	(4) Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value at Time of OTTI	(7) Date of Financial Statement Where Reported
761118DN5	1,354,777	1,325,138	29,639	1,325,138	1,280,247	12/31/2024
761118QM3	6,712,468	6,650,367	62,102	6,650,367	6,481,056	12/31/2024
872227AE3	2,122,021	1,803,404	318,618	1,803,404	1,799,768	12/31/2024
91863*AB1	16,427,415	14,211,787	2,215,628	14,211,787	8,769,696	12/31/2024
BAN0VUVR8	8,868,307	8,224,401	643,906	8,224,401	7,253,447	12/31/2024
BAN0VUVS6	2,319,817	2,288,988	30,828	2,288,988	1,981,280	12/31/2024
G0445QAA6	2,251,090	1,408,429	842,661	1,408,429	1,408,429	12/31/2024
Total			$ 52,221,250			

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

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

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ 265,952,408
   2. 12 months or longer 1,207,223,889

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 16,677,497,748
   2. 12 months or longer 12,591,804,781

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

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

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Taker - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

	First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a. Maximum Amount				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month		1,199,490,883	1,199,490,883	3,051,375,313
5. Over 1 month to 3 months				
6. Over 3 months to 1 year		1,097,137,450	1,097,137,450	1,095,144,872
7. Over 1 year	3,076,318,550	1,479,181,100	1,479,181,100	1,479,181,100
b. Ending Balance				
1. Open - No maturity	$	$	$	$
2. Overnight				
3. 2 days to 1 week				
4. Over 1 week to 1 month		1,199,490,883		3,051,375,313
5. Over 1 month to 3 months				
6. Over 3 months to 1 year		1,097,137,450	1,097,137,450	1,095,144,872
7. Over 1 year	2,576,318,550	1,479,181,100	1,479,181,100	1,479,181,100

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

Notes to the Financial Statements

5. Investments (Continued)

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. BACV	XXX	XXX	XXX	$ 6,615,296,375
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 3,233,087,489	$ 3,900,532,527	$ 3,906,729,228	$ 5,777,065,899
b.	Ending Balance				
	1. BACV	XXX	XXX	XXX	$ 6,615,296,375
	2. Nonadmitted - Subset of BACV	XXX	XXX	XXX	$
	3. Fair Value	$ 2,693,928,872	$ 3,900,260,922	$ 2,708,497,887	$ 5,777,065,899

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Nonadmitted
a. Bonds - BACV	$	$ 5,374,334,202	$ 1,240,962,174	$	$	$	$	$
b. Bonds - FV		4,676,837,173	1,100,228,726					
c. LB & SS - BACV								
d. LB & SS - FV								
e. Preferred stock - BACV								
f. Preferred stock - FV								
g. Common stock								
h. Mortgage loans - BACV								
i. Mortgage loans - FV								
j. Real estate - BACV								
k. Real estate - FV								
l. Derivatives - BACV								
m. Derivatives - FV								
n. Other invested assets - BACV								
o. Other invested assets - FV								
p. Total assets - BACV	$	$ 5,374,334,202	$ 1,240,962,174	$	$	$	$	$
q. Total assets - FV	$	$ 4,676,837,173	$ 1,100,228,726	$	$	$	$	$

(7) Collateral received - secured borrowing

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash	$ 3,076,318,550	$ 3,775,809,433	$ 3,775,809,433	$ 5,625,701,285
	2. Securities (FV)				
b.	Ending Balance				
	1. Cash	$ 2,576,318,550	$ 3,775,809,433	$ 2,576,318,550	$ 5,625,701,285
	2. Securities (FV)				

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

Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a. Cash	$ 5,625,701,285	$	$	$	$	$	$	$
b. Bonds - FV								
c. LB & SS - FV								
d. Preferred stock - FV								
e. Common stock								
f. Mortgage loans - FV								
g. Real estate - FV								
h. Derivatives - FV								
i. Other Invested Assets - FV								
j. Total collateral assets - FV (sum of a through i)	$ 5,625,701,285	$	$	$	$	$	$	$

(9) Allocation of aggregate collateral by remaining contractual maturity

	Fair Value
a. Overnight and continuous	$
b. 30 Days or less	3,051,375,313
c. 31 to 90 Days	
d. More than 90 days	2,574,325,972

Notes to the Financial Statements

5. Investments (Continued)

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

		Amortized Cost	Fair Value
a.	30 Days or less	$ 5,625,701,285	$ 5,625,701,285
b.	31 to 60 Days		
c.	61 to 90 Days		
d.	91 to 120 Days		
e.	121 to 180 Days		
f.	181 to 365 Days		
g.	1 to 2 Years		
h.	2 to 3 Years		
i.	More than 3 years		

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Cash (Collateral - All)	$ 3,076,318,550	$ 3,775,809,433	$ 3,775,809,433	$ 5,625,701,285
	2. Securities Collateral (FV)				
b.	Ending Balance				
	1. Cash (Collateral - All)	$ 2,576,318,550	$ 3,775,809,433	$ 2,576,318,550	$ 5,625,701,285
	2. Securities Collateral (FV)				

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Repurchase Transaction - Cash Provider - Overview of Secured Borrowing Transactions

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

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

(2) Type of repo trades used

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

(3) Original (flow) & residual maturity

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week				
	4. Over 1 week to 1 month				
	5. Over 1 month to 3 months	25,876,369			
	6. Over 3 months to 1 year	920,658,202	756,248,185	812,298,098	791,585,172
	7. Over 1 year				
b.	Ending Balance				
	1. Open - No maturity	$	$	$	$
	2. Overnight				
	3. 2 days to 1 week				
	4. Over 1 week to 1 month	124,613,062			
	5. Over 1 month to 3 months				
	6. Over 3 months to 1 year	431,787,309	756,172,264	791,585,172	723,671,184
	7. Over 1 year				

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

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

		First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount	$ 1,503,910,518	$ 1,356,325,015	$ 1,356,325,015	$ 1,143,043,284
b.	Ending Balance	$ 1,086,512,714	$ 1,356,325,015	$ 1,143,043,284	$ 1,066,272,451

Notes to the Financial Statements

5. Investments (Continued)

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

	Ending Balance	(1) None	(2) NAIC 1	(3) NAIC 2	(4) NAIC 3	(5) NAIC 4	(6) NAIC 5	(7) NAIC 6	(8) Does Not Qualify as Admitted
a.	Bonds - FV	$	$	$	$	$	$	$	$
b.	LB & SS - FV			468,821,393					
c.	Preferred stock - FV								
d.	Common stock								
e.	Mortgage loans - FV		597,451,058						
f.	Real estate - FV								
g.	Derivatives - FV								
h.	Other invested assets - FV								
i.	Total assets - FV (Sum of a through h)	$	$ 597,451,058	$ 468,821,393	$	$	$	$	$

(7) Collateral provided - secured borrowing

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Cash	$ 946,534,571	$ 756,248,185	$ 812,298,098	$ 791,585,172
	2.	Securities (FV)				
	3.	Securities (BACV)	XXX	XXX	XXX	XXX
	4.	Nonadmitted Subset (BACV)	XXX	XXX	XXX	XXX
b.	Ending Balance					
	1.	Cash	$ 556,400,371	$ 756,172,264	$ 791,585,172	$ 723,671,184
	2.	Securities (FV)				
	3.	Securities (BACV)				
	4.	Nonadmitted Subset (BACV)				

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

		Amortized Cost	Fair Value
a.	Overnight and continuous	$	$
b.	30 Days or less		
c.	31 to 90 Days		
d.	More than 90 days	723,671,184	723,671,184

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

			First Quarter	Second Quarter	Third Quarter	Fourth Quarter
a.	Maximum Amount					
	1.	Cash	$ 946,534,571	$ 756,248,185	$ 812,298,098	$ 791,585,172
	2.	Securities (FV)				
b.	Ending Balance					
	1.	Cash	$ 556,400,371	$ 756,172,264	$ 791,585,172	$ 723,671,184
	2.	Securities (FV)				

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

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

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

J. Real Estate

(1) The Company had $17.3 million of impairment losses recognized on real estate that are included in net realized capital gains or losses for the year ended December 31, 2024.

(2) Real estate sold or classified held for sale - None

(3) Changes to a plan of sale for an investment in real estate - None

(4) Retail land sales operations - None

(5) Participating mortgage loan features - None

K. Low-Income Housing Tax Credits (LIHTC)

(1) Number of remaining years for unexpired tax credits: 12 years
The LIHTC projects are subject to a 15-year compliance period.

(2) Total LIHTC tax benefits recognized in the year ended December 31, 2024 were $81.7 million.

(3) Total LIHTC investments were $7.6 million as of December 31, 2024.

Notes to the Financial Statements

5. Investments (Continued)

(4) Regulatory reviews - None

(5) The Company's investment in LIHTC is less than 10% of total admitted assets.

(6) Impaired assets - None

(7) Write-downs and reclassifications - None

L. Restricted Assets

(1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$	$	$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements	6,615,296,375		107,626,574		6,722,922,949	3,614,290,419	3,108,632,530		6,722,922,949	2.414	2.420
d. Subject to reverse repurchase agreements	723,671,184				723,671,184	946,534,571	(222,863,387)		723,671,184	0.260	0.260
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	710,704,000				710,704,000	310,554,000	400,150,000		710,704,000	0.255	0.256
j. On deposit with states	9,811,861				9,811,861	14,283,134	(4,471,273)		9,811,861	0.004	0.004
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	30,012,112,509	29,828,136,785	26,336,030		30,038,448,539	16,552,318,638	13,486,129,901		30,038,448,539	10.785	10.811
m. Pledged as collateral not captured in other categories	29,646,284,274				29,646,284,274	22,313,119,755	7,333,164,519		29,646,284,274	10.644	10.670
n. Other restricted assets	49,920				49,920	10,465,759	(10,415,839)		49,920	–	–
o. Total restricted assets (Sum of a through n)	$ 67,717,930,123	$ 29,828,136,785	$ 133,962,604	$	$ 67,851,892,727	$ 43,761,566,276	$ 24,090,326,451	$	$ 67,851,892,727	24.362 %	24.421 %

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

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Secured Funding Agreement	$ 16,171,957,399	$	$	$	$ 16,171,957,399	$ 8,024,116,754	$ 8,147,840,645	$ 16,171,957,399	5.806 %	5.820 %
Reinsurance trusts	12,790,956,702				12,790,956,702	11,193,144,601	1,597,812,101	12,790,956,702	4.593	4.604
Derivative collateral asset	683,370,173				683,370,173	3,095,858,400	(2,412,488,227)	683,370,173	0.245	0.246
Total	$ 29,646,284,274	$	$	$	$ 29,646,284,274	$ 22,313,119,755	$ 7,333,164,519	$ 29,646,284,274	10.644 %	10.670 %

Notes to the Financial Statements

5. Investments (Continued)

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Commercial mortgages	$ 49,920	$	$	$	$ 49,920	$ 484,539	$ (434,619)	$ 49,920	– %	– %
New York Tax Sharing Agreement Escrow						9,981,220	(9,981,220)			
Total	$ 49,920	$	$	$	$ 49,920	$ 10,465,759	$ (10,415,839)	$ 49,920	– %	– %

(4) Collateral received and reflected as assets within the reporting entity's financial statements

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	$ 5,617,216,843	$ 5,617,216,843	2.457 %	2.464 %
b. Schedule D, Part 1				
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 5,617,216,843	$ 5,617,216,843	2.457 %	2.464 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	$	$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$	$	%	%

	(1) Amount	(2) % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 5,617,216,843	2.494 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$	%

M. Working Capital Finance Investments - None

N. Offsetting and Netting of Assets and Liabilities - None

O. 5GI Securities

	Number of 5GI Securities		Aggregate BACV		Aggregate Fair Value	
Investment	2024	2023	2024	2023	2024	2023
(1) Bonds - amortized cost		1	$	$ 299,124	$	$ 305,326
(2) LB & SS - amortized cost	1		256,981		267,779	
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	1	1	$ 256,981	$ 299,124	$ 267,779	$ 305,326

P. Short Sales - None

Notes to the Financial Statements

5. Investments (Continued)

Q. Prepayment Penalty and Acceleration Fees

		General Account	Separate Account
(1)	Number of CUSIPs	26	16
(2)	Aggregate amount of investment income	$ 3,023,361	$ 782,078

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral

	Collateral Type	Aggregate Collateral Loan	Admitted	Nonadmitted
(1)	Cash, Cash Equivalent & ST Investments			
	a. Affiliated	$	$	$
	b. Unaffiliated			
(2)	Bonds			
	a. Affiliated			
	b. Unaffiliated			
(3)	Loan-Backed and Structured Securities			
	a. Affiliated			
	b. Unaffiliated			
(4)	Preferred Stocks			
	a. Affiliated			
	b. Unaffiliated			
(5)	Common Stocks			
	a. Affiliated			
	b. Unaffiliated			
(6)	Real Estate			
	a. Affiliated			
	b. Unaffiliated			
(7)	Mortgage Loans			
	a. Affiliated			
	b. Unaffiliated	900,000,000	900,000,000	
(8)	Joint Ventures, Partnerships, LLC			
	a. Affiliated			
	b. Unaffiliated			
(9)	Other Qualifying Investments			
	a. Affiliated			
	b. Unaffiliated			
(10)	Collateral Does not Qualify as an Investment			
	a. Affiliated			
	b. Unaffiliated			
(11)	Total	$ 900,000,000	$ 900,000,000	$

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

While we have included AAA's unfunded capital commitments (Unfunded AAA Commitments) on a look through basis for the Company (based on the Company's percentage interest in AAA) as of December 31, 2024, such Unfunded AAA Commitments are not the legal obligation of the Company. Additionally, while the Company may provide commitments in respect of such Unfunded AAA Commitments under the Liquidity Facility, the Company has not yet done so.

The following table lists the net contribution, carry value, fund income and unfunded commitments of new investment funds held by AAA during the year ended December 31, 2024.

Notes to the Financial Statements

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

Investment Holding Name	Contribution	Carry Value	Total Income	Unfunded Amount	Ownership %
AA Petros Intermediate LLC	-	4,122,790	11,909	-	52.2%
ACAFP V1.247 01/26/27 144	-	1,109,326	26,656	-	52.2%
ANTHOL 3.75 07/15/27	-	1,093,994	7,920	-	52.2%
BATSLN 3.557 08/15/27	-	1,119,497	2,623	-	52.2%
BBVASM V5.862 09/14/26	-	1,167,648	(8,182)	-	52.2%
BNP V1.323 01/13/27 144A	-	1,113,088	29,630	-	52.2%
DLR 5.55 01/15/28	-	1,175,220	(1,191)	-	52.2%
EIX 5.75 06/15/27	-	1,176,011	2,410	-	52.2%
ENBCN 3.375 10/15/26	-	1,129,056	6,421	-	52.2%
ET 6 02/01/29 144A	-	1,173,520	5,773	-	52.2%
FE 5.15 03/30/26 144A	-	1,158,689	6,402	-	52.2%
FTNT 1 03/15/26	-	1,107,026	6,691	-	52.2%
HYNMTR 5.5 03/30/26 144A	-	1,163,821	5,347	-	52.2%
MC Feeder LP	-	-	-	2,931,526	52.2%
MPLX 4.25 12/01/27	-	1,138,745	3,619	-	52.2%
NGGLN 2.742 08/15/26 144A	-	1,114,940	4,703	-	52.2%
NOVA Infrastructure GP II, L.P.	-	5,190	-	17,137	52.2%
O 5.05 01/13/26	-	1,155,775	5,693	-	52.2%
OBDC 2.625 01/15/27	-	1,091,288	7,213	-	52.2%
PCG 3.15 01/01/26	-	1,136,914	5,687	-	52.2%
SOCGEN V1.792 06/09/27 14	-	1,099,577	12,839	-	52.2%
SOCGEN-V1.792-06/09/27-14	-	-	(9,126)	-	52.2%
Sofinnova Capital XI	-	92,517	(395)	8,971,286	52.2%
UBS V1.494 08/10/27 144A	-	1,094,289	273	-	52.2%
UCGIM V2.569 09/22/26 144	-	1,134,335	926	-	52.2%
AAA MULTI-ASSET CREDIT STRATEGIES FUND (Y), L.P.	-	107,587,029	5,533,911	-	52.2%
AAA MULTI-ASSET CREDIT STRATEGIES FUND (Z), L.P.	-	182,695,137	11,993,769	-	52.2%
AAA MULTI-ASSET CREDIT STRATEGIES LUX FUND (Y), L.P	-	-	7,180	-	52.2%
AAA MULTI-ASSET CREDIT STRATEGIES LUX FUND (Z), L.P	-	-	147,930	-	52.2%
AP Himalaya LP	-	112,507,260	2,280,327	-	52.2%
A-A Diversified Opportunities Fund (Y) L.P.	-	223,425	463,238	453,050	52.2%
A-A SPN-1 (MHC-AEL), L.P.	-	45,359,496	664,547	13,854,948	52.2%
Apollo Realty Income Solutions	-	51,140,239	2,728,957	-	52.2%
Apterra Infrastructure Holdings, LP	-	216,857,085	51,170,035	-	52.2%
NOVA Infrastructure GP II, L.P.	-	5,190	-	17,137	52.2%
Sofinnova BiovelocITA II SLP	-	423,332	(41,462)	8,608,810	52.2%
WHCO INVESTMENTS (DE) PARENT LP	-	14,785,140	2,950,259	210,041,995	52.2%
AHVF II Accelerate Co-Invest, SCSp	-	34,105,505	6,706,591	352,867	52.2%
Total - New Issuers	-	792,562,094	84,739,125	245,248,755	

The 10 largest holdings of AAA as of December 31, 2024 are:

Investment Holding Name	Carry Value	Total Income	Unfunded Amount	Ownership %
Freedom Parent, LP	571,088,772	175,180,307	-	52.2%
AA RRH, L.P.	570,496,675	110,378,672	45,035,695	52.2%
MidCap FinCo LLC	534,245,096	66,133,897	34,826,411	52.2%
AA Net Lease, L.P.	321,792,922	27,781,543	-	52.2%
AA Otter Investor, LP	303,481,042	(5,722,229)	-	52.2%
AAA Aviation Holdings, L.P.	294,334,162	36,483,810	37,123,513	52.2%
Apterra Infrastructure Holdings, LP	216,857,085	51,626,198	-	52.2%
A-A SPN-11 (HVFII - AAA), L.P.	206,959,792	26,696,716	46,935,067	52.2%
Athene HD Investor, L.P.	194,006,170	3,717,384	17,345,636	52.2%
AAA MULTI-ASSET CREDIT STRATEGIES FUND (Z), L.P.	182,695,137	12,236,243	-	52.2%
Total - Top 10	3,395,956,853	504,512,540	181,266,322	52.2%

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

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company recognized other-than-temporary impairments of $2.8 million and $0.0 million as of December 31, 2024 and 2023, respectively, on partnerships and limited liability companies included in Schedule BA. The impairments were based on an assessment that future cash flows of affected limited partnerships would be less than the cost basis of the limited partnership. Fair value is determined by statements received from the partnerships and limited liability companies.

7. Investment Income

A. Due and Accrued Income Excluded from Surplus

All investment income due and accrued with amounts over 90 days past due, with the exception of mortgage loans in default, was nonadmitted.

B. Total Amount Excluded

The total amount excluded was $3.8 million and $1.6 million as of December 31, 2024 and 2023, respectively.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

Interest Income Due and Accrued	Amount
1. Gross	$ 2,020,421,862
2. Nonadmitted	$ 3,769,981
3. Admitted	$ 2,016,651,881

D. The aggregate deferred interest

	Amount
Aggregate Deferred Interest	$ 350,457,943

Notes to the Financial Statements

7. Investment Income (Continued)

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 93,956,470

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) The Company utilizes derivative instruments which may include the following:

Options: The Company has issued fixed indexed products. These contracts credit interest based on certain indices, primarily the Standard & Poor's 500® Composite Stock Price Index. Over-the-counter (OTC) option contracts, call options and call spreads are purchased to hedge the growth in interest credited to the customer as a direct result of increases in the related indices. Upon exercise, the Company will receive the fair value of the call option. The parties with whom the Company enters into OTC option contracts are highly rated financial institutions where contracts are supported by collateral, which minimizes the credit risk associated with such contracts.

Swaptions: A swaption is an option to enter into a swap with a forward starting effective date. The Company uses swaptions to hedge the interest rate exposure associated with the minimum crediting rate. Increases in interest rates will generate losses on assets that are backing liabilities. In certain instances, the Company locks in the economic impact of existing purchased swaptions by entering into offsetting written swaptions. The Company pays a premium when it purchases the swaption. The Company utilizes these contracts in non-qualifying hedging relationships.

Variance Swaps: The Company has issued fixed indexed products. These contracts credit interest based on certain indices, primarily the Standard & Poor's 500® Composite Stock Price Index. The Company uses variance swaps to hedge the market risks from changes in volatility for these products. Under variance swaps, the Company and the counterparty agree to exchange amounts calculated based on a fixed rate (implied volatility at inception of transaction) and realized volatility over the life of the transaction (similar to an interest rate swap). Generally, no cash is exchanged at the outset of the contract and neither party makes principal payments. The parties with whom the Company enters into OTC variance swaps contracts are highly rated financial institutions which minimizes the credit risk associated with such contracts.

Interest Rate Swaps: The Company uses interest rate swaps to reduce market risks from changes in interest rates and to alter interest rate exposure arising from mismatches between assets and liabilities. Under interest rate swaps, the Company agrees with other parties to exchange, at specified intervals, the difference between fixed-rate and floating-rate interest amounts calculated by reference to an agreed notional principal amount. Generally, no cash is exchanged at the outset of the contract and neither party makes principal payments.

The interest rate swaps that qualify for hedge accounting in accordance SSAP No. 86, *Derivatives*, and are designated in a hedge accounting relationship, are recorded in a manner consistent with the hedged asset or liability. Qualifying interest rate swaps hedging liabilities, are carried at amortized cost. Cash which is exchanged as the difference between fixed and floating interest rates is recognized in the statements of operations through investment income. If the contract is terminated prior to maturity, a realized gain or loss is reported in the statements of operations for the amount of cash exchanged in order to close the contract.

Futures: Under exchange-traded futures contracts, the Company agrees to purchase a specified number of contracts with other parties and to post variation margin on a daily basis in an amount equal to the difference in the daily fair values of those contracts. Futures contracts are purchased to hedge the growth in interest credited to the customer as a direct result of increases in the related indices. The clearing broker with whom the Company enters into exchange-traded futures are regulated futures commission merchants who are members of a trading exchange.

Futures are recorded at fair value of margin on deposit with the clearing broker and changes in this margin on deposit are recognized in the Summary of Operations through investment income.

Currency Swaps: Foreign currency swaps are used by the Company to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets denominated in foreign currencies. With a foreign currency swap transaction, the Company agrees with another party to exchange, at specified intervals, the difference between one currency and another at a forward exchange rate calculated by reference to an agreed upon principal amount. The principal amount of each currency is exchanged at the inception and termination of the currency swap by each party.

The currency swaps that qualify for hedge accounting in accordance with SSAP No. 86, and are designated in a hedge accounting relationship, are recorded in a manner consistent with the hedged asset or liability. The change in the value of the hedged item due to fluctuations in foreign exchange rates is recorded as unrealized capital gains or losses until the time of sale. As such, the qualifying currency swap also records the change in value associated with fluctuations in foreign currency exchange rates in unrealized capital gains and losses.

Forwards: The Company uses foreign exchange forward contracts to hedge certain invested assets against movement in foreign currency. The price is agreed upon at the time of the contract and payment for such a contract is made at a specified future date. Foreign exchange forward contracts are utilized in non-qualifying hedging relationships.

The forwards that qualify for hedge accounting in accordance with SSAP No. 86, *Derivatives*, and are designated in a hedge accounting relationship, are recorded in a manner consistent with the hedged asset or liability. The change in the value of the hedged item due to fluctuations in foreign exchange rates is recorded as unrealized capital gains or losses until the time of sale. As such, the qualifying currency forward also records the change in value associated with fluctuations in foreign currency exchange rates in unrealized capital gains and losses. Additionally, the excluded component represented by the difference between the spot rate and forward price is amortized into income over the life of the contract with an offset to the statement value of the contract.

Credit Default Swaps: Credit default swaps are used to synthetically create the characteristics of a bond, or hedge credit risk, referred to as a replication synthetic asset transaction (RSAT). An RSAT is created by coupling a bond with a credit default swap to create a synthetic instrument that is cheaper than its cost in the cash market or one which has better default characteristics. These transactions provide the Company with a periodic premium to compensate it for accepting credit risk and are used to enhance investment income and improve the default characteristics of the portfolio. The exposure amount of such agreement, which is usually the notional amount, is equal to the maximum proceeds that must be paid by a counterparty for a defaulted security. Should a credit event occur on a reference entity, a counterparty would be required to pay the notional amount in exchange for receipt of an obligation of the reference entity. Generally, there is no cash requirement at the initiation of the credit default swap contract.

Credit default swaps used in replication transactions are carried at amortized cost. The premiums received are accrued and recognized in the Summary of Operations through investment income over the life of the agreements. A capital loss would be recorded on the date of default, through the Summary of Operations, to reflect the difference between the notional amount paid and the fair value of the bonds received.

Notes to the Financial Statements

8. Derivative Instruments (Continued)

Total Return Swaps: The Company purchases total return swaps to gain exposure and benefit from a reference asset without actually having to own it. Total return swaps are contracts in which one party makes payments based on a set rate, either fixed or variable, while the other party makes payments based on the return of the underlying asset, which includes both the income it generates and any capital gains.

Warrants: The Company acquires equity option warrants through other business transactions. Warrants are instruments that give the company the right to purchase an underlying equity at a given price and time outlined in the warrant agreement.

See Note 1 for further explanation of the accounting policy for derivatives.

(2) See part (1) above.

(3) See part (1) above.

(4) There were no derivative contracts with financing premiums.

(5) There were no gains or losses recognized in unrealized gains or losses during the reporting period representing the component of the derivative instrument's gain or loss excluded from the assessment of hedge effectiveness.

(6) There were no net gains or losses recognized in unrealized gains or losses during the reporting period resulting from derivatives that no longer qualify for hedge accounting.

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

(8) Premium Cost for Derivative Contracts - None

(9) Derivative Component Values - None

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

9. Income Taxes

A. Components of the Net Deferred Tax Asset/(Liability)

(1) Change between years by tax character

	2024			2023			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Gross deferred tax assets	$ 1,208,607,752	$ 30,511,301	$ 1,239,119,053	$ 1,525,266,673	$ 14,481,148	$ 1,539,747,821	$ (316,658,921)	$ 16,030,153	$ (300,628,768)
(b) Statutory valuation allowance adjustments									
(c) Adjusted gross deferred tax assets (1a - 1b)	1,208,607,752	30,511,301	1,239,119,053	1,525,266,673	14,481,148	1,539,747,821	(316,658,921)	16,030,153	(300,628,768)
(d) Deferred tax assets nonadmitted	588,715,040	6,625,773	595,340,813	517,040,392	9,031,585	526,071,977	71,674,648	(2,405,812)	69,268,836
(e) Subtotal net admitted deferred tax asset (1c - 1d)	$ 619,892,712	$ 23,885,528	$ 643,778,240	$ 1,008,226,281	$ 5,449,563	$ 1,013,675,844	$ (388,333,569)	$ 18,435,965	$ (369,897,604)
(f) Deferred tax liabilities	413,307,937	23,885,528	437,193,465	247,429,592	185,114,956	432,544,548	165,878,345	(161,229,428)	4,648,917
(g) Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	$ 206,584,775	$ —	$ 206,584,775	$ 760,796,689	$ (179,665,393)	$ 581,131,296	$ (554,211,914)	$ 179,665,393	$ (374,546,521)

(2) Admission calculation components SSAP No. 101

	2024			2023			Change		
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$	$	$	$	$	$	$	$	$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	206,584,775		206,584,775	581,131,296		581,131,296	(374,546,521)		(374,546,521)
1. Adjusted gross deferred tax assets expected to be realized following the balance sheet date	206,584,775		206,584,775	879,486,203		879,486,203	(672,901,428)		(672,901,428)
2. Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	553,870,855	XXX	XXX	815,756,826	XXX	XXX	(261,885,971)
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	413,307,937	23,885,528	437,193,465	427,094,985	5,449,563	432,544,548	(13,787,048)	18,435,965	4,648,917
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	$ 619,892,712	$ 23,885,528	$ 643,778,240	$ 1,008,226,281	$ 5,449,563	$ 1,013,675,844	$ (388,333,569)	$ 18,435,965	$ (369,897,604)

Notes to the Financial Statements

9. Income Taxes (Continued)

(3) Ratio used as basis of admissibility

	2024	2023
(a) Ratio percentage used to determine recovery period and threshold limitation amount	815.476 %	705.252 %
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$ 7,476,084,809	$ 5,258,756,819

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage

	2024		2023		Change	
	(1)	(2)	(3)	(4)	(5)	(6)
	Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1. Adjusted gross DTAs amount from Note 9A1(c)	$ 1,208,607,752	$ 30,511,301	$ 1,525,266,673	$ 14,481,148	$ (316,658,921)	$ 16,030,153
2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	– %	%	31.054 %	%	-31.054 %	%
3. Net admitted adjusted gross DTAs amount from Note 9A1(e)	$ 619,892,712	$ 23,885,528	$ 1,008,226,281	$ 5,449,563	$ (388,333,569)	$ 18,435,965
4. Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	– %	%	44.165 %	%	-44.165 %	%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance? NO

During 2023, the Company asserted a tax planning strategy to restructure certain reinsurance agreements from modified coinsurance to coinsurance funds withheld. This tax planning strategy allowed the Company to admit deferred tax assets related to reserves that were previously nonadmitted. During 2024, the Company stopped asserting this tax planning strategy.

B. Regarding Deferred Tax Liabilities That Are Not Recognized

No unrecognized DTL exists for temporary differences related to investments in foreign subsidiaries or foreign corporate joint ventures that are essentially permanent in duration.

C. Major Components of Current Income Taxes Incurred

Current income taxes incurred consist of the following major components:	(1) 2024	(2) 2023	(3) Change (1-2)
1. Current Income Tax			
(a) Federal	$ (222,704,733)	$ 452,495,466	$ (675,200,199)
(b) Foreign			
(c) Subtotal (1a+1b)	$ (222,704,733)	$ 452,495,466	$ (675,200,199)
(d) Federal income tax on net capital gains	(1,751,105)	(20,250,909)	18,499,804
(e) Utilization of capital loss carry-forwards			
(f) Other	18,160,547	70,481,321	(52,320,774)
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ (206,295,291)	$ 502,725,878	$ (709,021,169)

Notes to the Financial Statements

9. Income Taxes (Continued)

		(1) 2024	(2) 2023	(3) Change (1-2)
2.	Deferred Tax Assets			
(a)	Ordinary			
(1)	Discounting of unpaid losses	$	$	$
(2)	Unearned premium reserve			
(3)	Policyholder reserves	753,371,618	1,110,924,618	(357,553,000)
(4)	Investments	114,535,748	153,980,657	(39,444,909)
(5)	Deferred acquisition costs	290,431,712	219,733,464	70,698,248
(6)	Policyholder dividends accrual	5,268	5,643	(375)
(7)	Fixed assets	2,926	3,130	(204)
(8)	Compensation and benefits accrual	55,010	53,014	1,996
(9)	Pension accrual			
(10)	Receivables - nonadmitted	1,529,938	3,314,113	(1,784,175)
(11)	Net operating loss carry-forward			
(12)	Tax credit carry-forward			
(13)	Other	48,675,532	37,252,034	11,423,498
(99)	Subtotal (Sum of 2a1 through 2a13)	$ 1,208,607,752	$ 1,525,266,673	$ (316,658,921)
(b)	Statutory valuation allowance adjustment			
(c)	Nonadmitted	588,715,040	517,040,392	71,674,648
(d)	Admitted ordinary deferred tax assets (2a99 - 2b - 2c)	$ 619,892,712	$ 1,008,226,281	$ (388,333,569)
(e)	Capital			
(1)	Investments	$ 30,511,301	$ 14,481,148	$ 16,030,153
(2)	Net capital loss carry-forward			
(3)	Real estate			
(4)	Other			
(99)	Subtotal (2e1+2e2+2e3+2e4)	$ 30,511,301	$ 14,481,148	$ 16,030,153
(f)	Statutory valuation allowance adjustment			
(g)	Nonadmitted	6,625,773	9,031,585	(2,405,812)
(h)	Admitted capital deferred tax assets (2e99 - 2f - 2g)	23,885,528	5,449,563	18,435,965
(i)	Admitted deferred tax assets (2d + 2h)	$ 643,778,240	$ 1,013,675,844	$ (369,897,604)

		(1) 2024	(2) 2023	(3) Change (1-2)
3.	Deferred Tax Liabilities			
(a)	Ordinary			
(1)	Investments	$ 358,074,775	$ 165,246,832	$ 192,827,943
(2)	Fixed assets			
(3)	Deferred and uncollected premium	908,482	1,236,579	(328,097)
(4)	Policyholder reserves	54,324,680	80,946,181	(26,621,501)
(5)	Other			
(99)	Subtotal (3a1+3a2+3a3+3a4+3a5)	$ 413,307,937	$ 247,429,592	$ 165,878,345
(b)	Capital			
(1)	Investments	$ 23,885,528	$ 185,114,956	$ (161,229,428)
(2)	Real estate			
(3)	Other			
(99)	Subtotal (3b1+3b2+3b3)	$ 23,885,528	$ 185,114,956	$ (161,229,428)
(c)	Deferred tax liabilities (3a99 + 3b99)	$ 437,193,465	$ 432,544,548	$ 4,648,917
4.	Net deferred tax assets/liabilities (2i - 3c)	$ 206,584,775	$ 581,131,296	$ (374,546,521)

The change in deferred income taxes is comprised of the following (this analysis is exclusive of nonadmitted assets as the Change in Nonadmitted Assets is reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	Current Period	Prior Year	Change (Col. 1 - Col. 2)
Adjusted gross deferred tax assets	$ 1,239,119,053	$ 1,539,747,821	$ (300,628,768)
Total deferred tax liabilities	437,193,465	432,544,548	4,648,917
Net deferred tax assets (liabilities)	801,925,588	1,107,203,273	(305,277,685)
Statutory valuation allowance adjustment			
Net deferred tax assets (liabilities) after statutory valuation allowance	801,925,588	1,107,203,273	(305,277,685)
Tax effect of unrealized gains (losses)			185,229,715
Change in net deferred income tax			$ (120,047,970)

D. Among the More Significant Book to Tax Adjustments

The provision for federal income taxes incurred is different from that which would be obtained by applying the statutory federal income tax rate to income before income taxes. Among the more significant book to tax adjustments were the following:

Notes to the Financial Statements

9. Income Taxes (Continued)

	2024	Effective Tax Rate
	$	%
Provision computed at statutory rate	154,825,528	21.000
Permanent differences		
IMR	(4,289,619)	-0.582
Nontaxable income	(2,579,141)	-0.350
Nondeductible expenses	831,386	0.113
Non-admitted assets	(8,563,972)	-1.162
Affiliated expenses	(44,975,889)	-6.100
Reinsurance adjustment A-791	1,644,859	0.223
Unrealized gain (loss) on options	127,780,721	17.332
Unrealized (gain) loss ceded	(273,102,183)	-37.043
Specific reserves in surplus	(157,318)	-0.021
Prior year true-up and adjustments	19,457,907	2.639
Tax credits	(54,418,586)	-7.381
ICOLI	(2,701,014)	-0.366
Total	$ (86,247,321)	-11.698 %

	2024	Effective Tax Rate
Federal and foreign income taxes incurred	$ (222,704,733)	-30.206 %
Federal taxes allocated to prior period adjustments	66,796,417	9.060
Federal taxes allocated to merger	(48,635,870)	-6.597
Realized capital gains (losses) tax	(1,751,105)	-0.238
Change in net deferred income taxes	120,047,970	16.283
Total statutory income taxes	$ (86,247,321)	-11.698 %

E. Operating Loss and Tax Credit Carryforwards

(1) The Company has no tax attributes to carry forward at December 31, 2024.

(2) Income tax expense available for recoupment

The amount of capital gains taxes incurred available for recoupment in the event of future capital losses are:

	Total
2022	$ 89,594,453
2023	—
2024	—

(3) There are no aggregate amount of deposits reported as admitted assets under Section 6603 of the Internal Revenue Code as of December 31, 2024 and 2023.

F. Consolidated Federal Income Tax Return

The Company is included in a consolidated federal income tax return with an affiliated company, Athene Annuity Re Ltd. The Company has a written agreement approved by the Company's Board of Directors, which sets forth the manner in which the total combined federal income tax is allocated to each entity which is a party to the consolidation. Allocation of tax benefits is based on separate returns. Losses are paid at the time they can be used in the consolidated return. Intercompany tax balances are settled quarterly.

In August 2022, the US government enacted legislation commonly known as the Inflation Reduction Act of 2022 (Act). The Act imposes a corporate alternative minimum tax (CAMT) on certain large corporations based on adjusted financial statement income. The CAMT went into effect for tax years beginning after December 31, 2022. The Company is an applicable reporting entity with tax allocation agreement exclusions.

The Company has also entered into a supplemental tax allocation agreement with Athene Re USA IV, Inc. (Athene Re IV), whereby the Company is obligated to perform all of Athene Re IV's tax obligations and is entitled to accept all of Athene Re IV's tax benefits. Accordingly, any current taxes payable or receivable by Athene Re IV are reflected by the Company.

The following entities are included in the consolidated return:

Athene Annuity Re Ltd.
Athene Annuity and Life Company
Athene Annuity & Life Assurance Company
Athene Annuity & Life Assurance Company of New York
Athene Life Insurance Company of New York
Athene Re USA IV, Inc.
Structured Annuity Reinsurance Company

G. Federal or Foreign Income Tax Loss Contingencies

The Company does not have any tax loss contingencies for which it is reasonably possible that the total tax liability will significantly increase within 12 months of the reporting date.

H. Repatriation Transition Tax (RTT) - None

I. Alternative Minimum Tax (AMT) Credit - None

Notes to the Financial Statements

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

A. The Company's various affiliated relationships, agreements and transactions are discussed within Notes 10A through 10F and the 2024 affiliated transactions are disclosed in Schedule Y, part 2. Investments in affiliated entities are disclosed in the investment schedules. As discussed in Note 9, the Company has a written tax sharing agreement with affiliates.

The Company cedes a quota share of its annuity and funding agreement business to its parent Athene Annuity Re Ltd. (AARe), a Bermuda-domiciled reinsurer, and 100% of the Closed Block liabilities to Athene Re IV. The Company cedes to Structured Annuity Reinsurance Company a 100% quota share of its benefits payable for all structured annuity contracts issued by the Company to Aviva London Assignment Corporation (an affiliated company prior to October 2, 2013). See disclosures in Schedule S and Schedule Y, part 2.

Some employees of the Company and Athene Employee Services LLC participate in one or more Share Award Agreements (the Agreements) sponsored by Athene Holding Ltd., for which the Company has no legal obligation. Salary expense of the Company and of Athene Employee Services LLC is allocated through the Shared Services Agreement. Under SSAP No. 104R, *Share-Based Payments*, the stock compensation expense associated with the Agreements that would have been allocated to the Company is required to be recorded as a capital contribution to the reporting entity. The Company has allocated the stock compensation expense associated with the Agreements based on the same methodology as the Shared Services Agreement. In accordance with SSAP No. 104R, the Company incurred expense and recorded a capital contribution under the Agreements totaling $26.6 million and $50.5 million for the years ended December 31, 2024 and 2023, respectively, which includes amounts contributed by the Company to downstream insurance subsidiaries.

During 2024, the Company received capital contributions of $934.0 million from Athene Annuity Re Ltd. (AARe).

B. See part A above.

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

D. As of December 31, 2024 and 2023, the Company reported $22.5 million and $9.1 million, respectively, receivable due from affiliates and $52.3 million and $53.2 million, respectively, payable due to affiliates. All intercompany balances shown as payable to or receivable from parent, subsidiaries and affiliates are settled within 90 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. The Company is party to an investment management agreement with affiliate Apollo Insurance Solutions Group, LP (ISG), under which ISG agrees to provide asset management services in exchange for management fees . The Company pays ISG 30 basis points per annum on the Company's managed assets. The Company incurred expense on its general and separate account assets of $689.7 million and $497.4 million in 2024 and 2023, respectively.

The Company participates in Share Services and Cost Sharing Agreements with certain other affiliated companies pursuant to which each party thereto agrees to provide certain financial, legal and other services to the other parties. The Company incurred related expenses under these agreements totaling $430.5 million and $378.6 million in 2024 and 2023, respectively.

F. See Note 14 for details of the Company's affiliated guarantees.

G. The operating results and financial position of the Company as reported in these financial statements would not be significantly different from those that would have been obtained if the Company were autonomous.

H. Amount Deducted for Investment in Upstream Company - None

I. The Company does not hold an investment in a subsidiary, controlled or affiliated company (SCA) that exceeds 10% of admitted assets.

J. The Company did not recognize any impairment write downs for its investment in SCAs during the statement period.

K. The Company does not hold an investment in a foreign insurance subsidiary.

L. The Company does not hold an investment in a downstream noninsurance holding company.

M. All SCA Investments

(1) Balance sheet value (admitted and nonadmitted) all SCAs (except 8b(i) entities)

	SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a.	SSAP No. 97 8a Entities				
	Total SSAP No. 97 8a Entities	XXX	$	$	$
b.	SSAP No. 97 8b(ii) Entities				
	Total SSAP No. 97 8b(ii) Entities	XXX	$	$	$
c.	SSAP No. 97 8b(iii) Entities				
	Centralife Annuities Services, Inc.	100.000 %	$	$	$
	P.L. Assigned Services, Inc	100.000	41,542		41,542
	Total SSAP No. 97 8b(iii) Entities	XXX	$ 41,542	$	$ 41,542
d.	SSAP No. 97 8b(iv) Entities				
	Total SSAP No. 97 8b(iv) Entities	XXX	$	$	$
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)	XXX	$ 41,542	$	$ 41,542
f.	Aggregate Total (a+e)	XXX	$ 41,542	$	$ 41,542

Notes to the Financial Statements

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

(2) NAIC filing response information

	SCA Entity	Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received (Yes/No)	NAIC Disallowed Entities Valuation Method, Resubmission Required (Yes/No)	Code**
a.	SSAP No. 97 8a Entities						
	Total SSAP No. 97 8a Entities			$			
b.	SSAP No. 97 8b(ii) Entities						
	Total SSAP No. 97 8b(ii) Entities			$			
c.	SSAP No. 97 8b(iii) Entities						
	Centralife Annuities Services, Inc.	S2	10/22/2021	$	YES	NO	I
	P.L. Assigned Services, Inc	S2	08/31/2020		YES	NO	I
	Total SSAP No. 97 8b(iii) Entities			$			
d.	SSAP No. 97 8b(iv) Entities						
	Total SSAP No. 97 8b(iv) Entities			$			
e.	Total SSAP No. 97 8b Entities (except 8b(i) entities) (b+c+d)			$			
f.	Aggregate Total (a+e)			$			

* S1 - Sub-1, S2 - Sub-2 or RDF - Resubmission of Disallowed Filing

** I - Immaterial or M - Material

N. Investment in Insurance SCAs

The Company owns all of the outstanding capital stock of Athene Re IV, a special purpose financial captive life insurance company domiciled in the State of Vermont.

(1) Athene Re IV, with the explicit permission of the Commissioner of the Vermont Department of Financial Regulation of the State of Vermont, has included as admitted assets the value of a letter of credit serving as collateral for reinsurance credit taken by the Company in connection with reinsurance agreements entered into between Athene Re IV and the Company. Under NAIC SAP, the letter of credit would not otherwise be treated as an admitted asset.

(2) The monetary effect on net income and surplus

The monetary effect on net income and surplus as a result of using an accounting practice that differed from NAIC SAP, the amount of the investment in the insurance SCA per audited statutory equity and amount of the investment if the insurance SCA had completed statutory financial statements in accordance with the AP&P Manual is as follows:

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
Athene Re IV	$	$ 86,109,053	$ 42,096,260	$

* Per AP&P Manual (without permitted or prescribed practices)

As of the issue date of this report, the 2024 statutory audit of Athene Re IV has not been completed.

(3) If Athene Re IV had not been permitted to include the letter of credit in surplus, its risk-based capital would have been below Mandatory Control Level.

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

11. Debt

A. Effective May 1, 2021, the Company entered into an unsecured revolving promissory note (the Promissory Note), with Athene USA (AUSA) and certain of AUSA's other subsidiaries, pursuant to which the Company and other borrower parties thereto may borrow up to $200 million from AUSA. The Promissory Note has a 5 year term and was approved by the Iowa Insurance Division. Interest shall accrue on the principal balance from time to time outstanding at a rate per annum equal to 2.085%. The Company shall pay such interest in arrears quarterly on the last day of each March, June, September and December, on any day any portion of the principal balance is repaid or prepaid. No amounts were drawn during the year ended December 31, 2024. Interest expense of $0.0 million was incurred by the Company during the years ended December 31, 2024 and 2023, respectively.

B. FHLB (Federal Home Loan Bank) Agreements

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

The Company has issued general and separate account funding agreements to the FHLB of Des Moines in exchange for cash resulting in a liability of $15,407.3 million as of December 31, 2024. The Company uses these funds in an investment spread strategy, consistent with its other investment spread operations. As such, the Company applies SSAP No. 52, *Deposit-Type Contracts,* accounting treatment to these funds, consistent with its other deposit-type contracts. It is not part of the Company's strategy to utilize these funds for operations, and any funds obtained from the FHLB of Des Moines for use in general operations would be accounted for consistent with SSAP No. 15 as borrowed money.

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

Notes to the Financial Statements

11. Debt (Continued)

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

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	10,000,000	10,000,000	
(c) Activity stock	700,704,000	700,704,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 710,704,000	$ 710,704,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 18,900,000,000		
2. Prior Year-End			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	20,000,000	20,000,000	
(c) Activity stock	292,554,000	292,554,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 312,554,000	$ 312,554,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 10,130,000,000		

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

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

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 28,847,907,568	$ 30,038,448,539	$ 15,571,200,000
2. Current year general account total collateral pledged	28,820,730,970	30,012,112,509	570,000,000
3. Current year separate accounts total collateral pledged	27,176,598	26,336,030	15,001,200,000
4. Prior year-end total general and separate accounts total collateral pledged	15,208,423,555	16,552,318,638	6,501,200,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 28,847,907,568	$ 30,038,448,539	$ 15,571,200,000
2. Current year general account maximum collateral pledged	28,820,730,970	30,012,112,509	570,000,000
3. Current year separate accounts maximum collateral pledged	27,176,598	26,336,030	15,001,200,000
4. Prior year-end total general and separate accounts maximum collateral pledged	15,192,016,952	16,564,996,044	6,501,200,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	15,571,200,000	570,000,000	15,001,200,000	$ 15,407,257,255
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 15,571,200,000	$ 570,000,000	$ 15,001,200,000	$ 15,407,257,255
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	6,501,200,000	570,000,000	5,931,200,000	$ 6,397,896,449
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 6,501,200,000	$ 570,000,000	$ 5,931,200,000	$ 6,397,896,449

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	15,571,200,000	570,000,000	15,001,200,000
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 15,571,200,000	$ 570,000,000	$ 15,001,200,000

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

(c) FHLB - Prepayment obligations

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

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

A. Defined Benefit Plan - None

B. Investment Policies and Strategies of Plan Assets - None

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

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

E. Defined Contribution Plans - None

F. Multiemployer Plans - None

G. Consolidated/Holding Company Plans

The Company is allocated a portion of the costs related to a qualified contribution savings and retirement plan sponsored by AUSA. The plan is a qualified 401(k) plan covering officers and employees. The plan provides only non-discretionary company matching contributions. Expenses allocated to the Company for AUSA's contributions amounted to $11.8 million and $10.7 million for 2024 and 2023, respectively.

H. Postemployment Benefits and Compensated Absences - None

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

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. At December 31, 2024 the Company has authorized and issued 10.0 million shares of $1 par common stock which are outstanding and owned by AARe.

B. Dividend Rate of Preferred Stock - None

C. The payment of dividends by the Company to its parent is regulated under Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.

In connection with the acquisition of Aviva USA during 2013, AHL entered into a Net Worth Maintenance Agreement to provide capital support to the Company such that AHL is obligated to maintain the Company's capital and surplus in an amount sufficient to maintain the Company's total adjusted capital to be at least 200% of company action level risk based capital. The agreement also provides that the Company will not pay any dividends if such dividends would cause the company action level risk based capital ratio to fall below 200%.

Notes to the Financial Statements

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations (Continued)

Effective January 30, 2020, the Company's then parent, AADE, entered into a Capital Maintenance Agreement to provide capital support to the Company, in an amount sufficient to satisfy the insurance laws of the State of New Jersey, in order to obtain authority for the Company to issue registered index-linked annuities in New Jersey (Original Agreement). In connection with the merger of AADE into the Company, effective October 11, 2024, the Company's new parent, AARe, entered into a Capital Maintenance Agreement with similar terms to continue to provide capital support to the Company in an amount sufficient to satisfy the insurance laws of the State of New Jersey. The agreement will remain in effect for ten years from the Original Agreement's effective date.

D. Ordinary Dividends - None

E. Within the limitations presented in item C above, based on December 31, 2024 results, the maximum dividend that may be paid without prior approval in 2025 is $0.

F. The unassigned surplus is held for the benefit of the Company's shareholder.

G. Surplus Advances - None

H. Stock Held for Special Purposes - None

I. Changes in Special Surplus Funds - None

J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax is $1,243.3 million at December 31, 2024.

K. Company-Issued Surplus Debentures or Similar Obligations - None

L. Impact of Any Restatement Due to Prior Quasi-Reorganizations - None

M. During the quarter ended March 31, 2017, the Company recorded a surplus reset under SSAP No. 72, *Surplus and Quasi-Reorganizations*, in the amount of $1,502.3 million, resulting in a reclassification between unassigned surplus and gross paid-in and contributed surplus. In accordance with SSAP No. 72, the Company is required to disclose this surplus reset for ten years following its effective date.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

As of December 31, 2024, the Company has unfunded commitments to invest in SCA entities, joint ventures, partnerships or limited liability companies in the general and separate accounts of $ 5,924.7 million.

As of December 31, 2024, the Company has unfunded commitments to invest in certain bonds and mortgage loans in the general and separate accounts of $ 14,209.0 million.

See Note 6 for additional details on the Company's reporting of unfunded commitments.

Effective July 31, 2019, the Company entered into a Capital Maintenance Agreement to provide capital support to its wholly-owned subsidiary, AANY, such that the Company has agreed to maintain AANY's total adjusted capital in an amount at least equal to 300% of AANY's company action level risk based capital. The agreement will remain in effect until both parties agree in writing to its termination and receive prior written approval from the regulating body. Given the current capital level of AANY, the likelihood of payment by the Company under the terms of this agreement is remote. See the table below for additional detail.

Effective July 31, 2019, the Company entered into an agreement to guarantee payment of all amounts due from its subsidiary, AANY, to the contract and certificate holders under the terms of a group annuity contract issued by AANY during August 2019. As part of the issuance, AANY received sufficient assets to fund future obligations of the contract and the chance of any payments by the Company under this guarantee is remote. Further, it is expected that the previously mentioned Capital Maintenance Agreement between the Company and AANY would preclude any payments that would be required under this guarantee. This agreement will remain in effect until all obligations related to the group annuity contract have been satisfied. See the table below for additional detail.

(2) Nature and circumstances of guarantee

(1)	(2)	(3)	(4)	(5)
Nature and Circumstances of Guarantee and Key Attributes	Liability Recognition of Guarantee	Ultimate Financial Statement Impact if Action Under the Guarantee is Required	Maximum Potential Amount of Future Payments (Undiscounted) the Guarantor Could be Required to Make Under the Guarantee	Current Status of Payment or Performance Risk of Guarantees
Guarantee of total adjusted capital ratio of AANY (a) (b)	$	Common Stocks (Page 2, Line 2.2)	$	No payments required since inception
Guarantee related to group annuity contract issued by AANY (a) (b)		Common Stocks (Page 2, Line 2.2)		No payments required since inception
Total	$		$	

(a) Liability recognition is not required as guarantee is made to or on behalf of wholly-owned insurance subsidiary
(b) No limitation on the maximum potential future payments under the guarantee

(3) Aggregate compilation of guarantee obligations

No liability has been recognized by the Company as the guarantees are for a wholly owned insurance subsidiary. There is no limit on the maximum potential future payments under these guarantees.

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

B. Assessments

(1) Guaranty associations may subject member insurers, including the Company, to assessments that require the insurers to pay funds to cover contractual obligations under insurance policies issued by insurance companies that become impaired or insolvent. The assessments are based on an insurer's proportionate share of premiums written in that state during a specified one-year or three-year period for lines of business in which the impaired or insolvent insurer engaged, subject to prescribed limits. On December 30, 2022, the North Carolina Wake County Superior Court entered an Order of Liquidation (Liquidation Order) against Bankers Life Insurance Company (BLIC) and Colorado Bankers Life Insurance Company (CBLIC), which was affirmed by the North Carolina Court of Appeals on March 5, 2024. On April 9, 2024, GBIG Holdings, LLC (GBIG), the sole shareholder of BLIC and CBLIC, filed a Petition for Discretionary Review requesting the North Carolina Supreme Court review the decision by the North Carolina Court of Appeals to affirm the Liquidation Order. On July 11, 2024, GBIG filed a Motion to Withdraw its Petition for Discretionary Review. The Company is not a party to this litigation. The North Carolina Supreme Court granted the Motion to Withdraw on August 23, 2024, which made the Liquidation Order effective on November 30, 2024. Shortly thereafter, guaranty associations began levying assessments, with assessments expected to continue for the foreseeable future. During the year ended December 31, 2024, the Company recorded guaranty association expenses related to the BLIC and CBLIC insolvencies of $35.1 million net of reinsurance recoveries. As of December 31, 2024, the Company recorded a liability of $18.2 million based on the current best estimate of future assessments expected, as well as an asset of $11.3 million for future premium tax credits. The actual amount of assessments levied against the Company in connection with the BLIC and CBLIC insolvencies may vary from this estimate.

(2) Assets (Liabilities) recognized from paid and accrued premium tax offsets and policy surcharges

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, prior year-end	$ 294,565
b.	Decreases current year:	
	Applied as premium tax offset	$ 40,326
c.	Increases current year:	
	Accrued for future premium tax offset	$ 11,480,962
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges, current year-end	$ 11,735,201

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

C. Gain Contingencies - None

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

E. Joint and Several Liabilities - None

F. All Other Contingencies

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

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

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

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

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

15. Leases - None

Notes to the Financial Statements

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

1. Face Amount of the Company's Financial Instruments with Off-Balance-Sheet Risk

The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk:

		Assets		Liabilities	
		2024	2023	2024	2023
a.	Swaps	$ 41,429,495,231	$ 5,826,366,710	$ 9,064,501,424	$ 9,545,595,244
b.	Futures	22,944	24,548		1
c.	Options	74,368,184,305	62,192,799,649	3,642,738,395	2,303,231,981
d.	Total (a+b+c)	$ 115,797,702,480	$ 68,019,190,907	$ 12,707,239,819	$ 11,848,827,226

2. The Company's futures, swaps, options and forwards have off-balance sheet risk. See Note 8 for information regarding the Company's derivative instruments.

3. The Company is exposed to credit-related losses in the event of nonperformance by counterparties on derivative instruments. The Company does not anticipate non-performance by any of these counterparties. Purchasing instruments from financial institutions with high credit ratings minimizes the credit risk associated with such instruments. The amount of exposure is represented by the fair value (market value) at the reporting date less any posted collateral. Collateral support documents are negotiated to further reduce this exposure where deemed necessary. Exchange-traded derivatives are affected through a regulated exchange and positions are marked to market daily.

4. The counterparty may be required to post collateral for any derivative contracts that are entered. The amount of collateral that is required is determined by the market value and credit threshold of the counterparty.

The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date less collateral held. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collateral where appropriate and customary. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. 100% of the net credit exposure for the Company from derivative contracts is with investment-grade counterparties.

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

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Bonds: Other	$	$ 51,388,227	$ 16,603,553	$	$ 67,991,780
	Bonds: CMBS		26,241,115			26,241,115
	Bonds: RMBS		17,893,012	404		17,893,416
	Bonds: ABS			6,100,874		6,100,874
	Bonds: Affliliated Bonds			26		26
	Preferred stocks	143,491,173	843,106,891			986,598,064
	Common stocks	21,576,444	710,704,000	8,792,112		741,072,556
	Derivative assets: Options		1,730,126,049			1,730,126,049
	Derivative assets: Currency Swaps		403,156,742			403,156,742
	Derivative assets: Interest Rate	1,178,120	216,002			1,394,122
	Derivative assets: Total Return Swaps		222,866			222,866
	Derivative assets: Futures	90,665,116				90,665,116
	Derivative assets: FX Forwards		650,474,943			650,474,943
	Derivative assets: Swaptions		2,136,245			2,136,245
	Derivative assets: Equity Warrants			404,551		404,551
	Other invested assets			2,601,228		2,601,228
	Separate account assets: group annuity	6,349,050	374,271,972	4,589,930		385,210,952
	Separate account assets: index-linked products	1,765,800	34,864,104	33,741		36,663,645
	Separate account assets: variable products		135,678,964			135,678,964
	Total assets at fair value/NAV	$ 265,025,703	$ 4,980,481,132	$ 39,126,419	$	$ 5,284,633,254
b.	Liabilities at fair value					
	Derivative liabilities: Options	$	$ 92,675,683	$	$	$ 92,675,683
	Derivative liabilites: Currency Swaps		110,634,433			110,634,433
	Derivative liabilites: Interest Rate	235,989				235,989
	Derivative liabilites: Total Return Swaps		3,592,575			3,592,575
	Derivative liabilites: Futures	11,360,675				11,360,675
	Derivative liabilites: FX Forwards		192,163,956			192,163,956
	Separate account liabilities: group annuity		19,270,975			19,270,975
	Separate account liabilities: index-linked products		2,606,178			2,606,178
	Separate account liabilities: variable products		135,606,841			135,606,841
	Total liabilities at fair value	$ 11,596,664	$ 556,550,641	$	$	$ 568,147,305

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

	Description	Beginning balance as of 01/01/2024	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2024
a.	Assets										
	Bonds: Other	$ 2,559,554	$ 72,258,562	$ (55,662,923)	$	$ (2,551,640)	$	$	$	$	$ 16,603,553
	Bonds: RMBS	326,893	1,216	(29,052)	44,713	6,487	4			(349,857)	404
	Bonds: ABS	2,742,566	8,387,516	(4)	7,750	(1,861,033)	4		(3,164,499)	(11,426)	6,100,874
	Bonds: Affiliated Bonds		26								26
	Preferred stocks		4,575,000	(4,537,500)		(37,500)					–
	Common Stocks	7,385,987				(307,471)	1,713,596				8,792,112
	Derivative assets: Equity Warrants		388,292			16,259					404,551
	Other invested assets	2,772,268			(171,040)						2,601,228
	Separate account assets: group annuity	1,934,086	30,919,192	(26,292,883)	193,661	(1,268,338)			(891,833)	(3,955)	4,589,930
	Separate account assets: index-linked products		32,409			1,332					33,741
	Total assets	$ 17,721,354	$ 116,562,213	$ (86,522,362)	$ 75,084	$ (6,001,904)	$ 1,713,604	$	$ (4,056,332)	$ (365,238)	$ 39,126,419
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

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

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

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

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

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

The levels of the fair value hierarchy are as follows:

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

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

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

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

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

B. Other Fair Value Disclosures - None

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets - Bonds	$ 125,885,154,732	$ 130,962,441,664	$ 4,774,145,913	$ 93,657,026,054	$ 27,453,982,765	$	$
Assets - Preferred stocks	1,821,816,459	1,819,311,265	143,649,632	843,106,891	835,059,936		
Assets - Common stock	741,072,556	741,072,556	21,576,444	710,704,000	8,792,112		
Assets - Mortgage loans - first liens	57,233,569,161	59,043,401,823			57,233,569,161		
Assets - Mortgage loans - other than first liens	1,040,113,881	1,182,822,547			1,040,113,881		
Assets - Policy loans	140,451,122	140,451,121		140,451,122			
Assets - Cash, cash equivalents and short-term investments	9,764,737,323	9,764,162,751	8,746,076,066	859,325,451	159,335,806		
Assets - Derivative assets	6,426,041,007	4,845,625,397	(71,536,738)	6,497,681,930	(104,185)		
Assets - Derivative collateral assets	579,392,651	579,392,651	579,392,651				
Assets - Other invested assets	11,483,483,229	11,568,991,208		503,290,049	1,457,547,310	9,522,645,870	
Assets - Separate account: variable products	135,678,964	135,678,964		135,678,964			
Assets - Separate account: group annuity	40,326,648,292	44,313,961,168	1,828,004,414	26,380,544,599	10,153,219,276	1,964,880,003	
Assets - Separate account: index-linked products	2,868,821,303	2,933,114,933	133,584,057	1,827,198,979	863,947,531	44,090,736	
Liabilities - Deposit-type contracts	35,630,246,293	36,359,016,400		35,159,929,771	470,316,522		
Liabilities - Repurchase agreements	5,625,701,285	5,625,701,285		5,625,701,285			
Liabilities - Derivative liabilities	1,256,691,793	1,030,094,056	39,584,603	1,217,107,190			
Liabilities - Derivative and other collateral	5,617,216,843	5,617,216,843	5,617,216,843				
Liabilities - Separate account: group annuity deposit-type contracts	7,532,562	7,710,233			7,532,562		
Liabilities - Separate account: funding agreements	14,901,400,838	14,841,301,635		14,901,400,838			
Liabilities - Separate account: group annuity derivatives	118,436,597	121,630,961		118,436,597			
Liabilities - Separate account: index-linked products derivatives	3,877,904	3,710,070		3,877,904			

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

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

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

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

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

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

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

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

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

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

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

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV

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

As of December 31, 2024, the Company's general and separate accounts have $5,925 million unfunded commitments to invest in these investment funds. See Note 6 for additional details on the Company's reporting of unfunded commitments.

21. Other Items

A. Unusual or Infrequent Items - None

B. Troubled Debt Restructuring - None

C. Other Disclosures

During 2024, the Company novated 1,081 and denovated 14 life policies with statutory policy reserves of $49.0 million to Accordia Life and Annuity Company (Accordia). These policies were previously 100% ceded to Accordia through a coinsurance agreement entered into in 2013, and therefore the novation had no impact on the Company's balance sheet, income or capital and surplus position.

D. Business Interruption Insurance Recoveries - None

E. State Transferable and Non-Transferable Tax Credits - None

F. Subprime-Mortgage-Related Risk Exposure

(1) The Company engages in direct lending to the subprime markets. The Company's exposure to subprime risk is primarily limited to whole mortgage loans and investments within the fixed maturity investment portfolio in the form of securities collateralized by mortgages that have characteristics of subprime lending.

The Company generally defines subprime whole mortgage loans as borrowers with impaired credit history and lower FICO scores. In 2024 and 2023, the Company invested in residential whole loans which consisted of borrowers with lower FICO scores. The price paid for the residential loans factored in the consideration of the borrower's ability to repay along with the overall credit profile of the loan. The Company will continue to monitor the performance of the subprime residential mortgage loans along with performance expectations.

The Company's portfolio also contains residential mortgage backed securities that include subprime mortgage exposure. The risk of such defaults is generally higher in the case of subprime mortgages. The acquisition value of these residential mortgage backed securities factored in the consideration of that default risk. Quarterly, we monitor and evaluate the undiscounted expected future cash flows associated with these residential mortgage backed securities based on updates to key assumptions.

(2) Direct exposure through investments in subprime mortgage loans

		Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Value of Land and Buildings	Other-Than-Temporary Impairment Losses Recognized	Default Rate
a.	Mortgages in the process of foreclosure	$ 32,296,262	$ 33,656,246	$ 77,079,600	$	%
b.	Mortgages in good standing	467,338,431	437,492,504	958,633,265		
c.	Mortgages with restructured terms					
d.	Total (a+b+c)	$ 499,634,693	$ 471,148,750	$ 1,035,712,865	$	XXX

(3) Direct exposure through other investments

		Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	$ 171,169,673	$ 179,342,577	$ 176,430,897	$ 1,027,896
b.	Commercial mortgage-backed securities				
c.	Collateralized debt obligations				
d.	Structured securities				
e.	Equity investment in SCAs				
f.	Other assets				
g.	Total (a+b+c+d+e+f)	$ 171,169,673	$ 179,342,577	$ 176,430,897	$ 1,027,896

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - None

G. Retained Assets - None

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

Notes to the Financial Statements

21. Other Items (Continued)

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

The Company was the owner and beneficiary of life insurance policies which were included in aggregate write-ins for other than invested assets at their cash surrender values pursuant to SSAP No. 21, *Other Admitted Assets*. As of December 31, 2024 the cash surrender value of those policies is $1.0 million.

(1)	Amount of admitted balance that could be realized from an investment vehicle	$ 1,012,861,966
(2)	Percentage bonds	%
(3)	Percentage stocks	%
(4)	Percentage mortgage loans	%
(5)	Percentage real estate	%
(6)	Percentage cash and short-term investments	%
(7)	Percentage derivatives	%
(8)	Percentage other invested assets	100.000 %

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

22. Events Subsequent

Subsequent events have been considered through February 27, 2025 for the statutory statement dated December 31, 2024.

23. Reinsurance

Gains on cession of inforce blocks of business are to be accounted for in accordance with Appendix A-791 of the NAIC Accounting Practices and Procedures Manual which requires that any increase in surplus (net of federal income tax) resulting from reinsurance agreements entered into or amended which involve the reinsurance of business issued prior to the effective date of the agreements shall be deferred and identified separately as a surplus item by the ceding company. Subsequent recognition of the surplus increase as income shall be reflected on a net of tax basis as earnings emerge from the business reinsured. Based on the emergence of earnings of previous reinsurance of inforce blocks of business in 2024 and 2023, $13.8 million and $12.3 million, respectively, was amortized into income.

The Company entered into a modified coinsurance agreement effective January 1, 2024 with its parent Athene Annuity Re Ltd. (AARe) pursuant to which it cedes a quota share of the Company's retail annuity business issued on or after January 1, 2024. Modified coinsurance reserves ceded to AARe under this agreement were $3,954.9 million as of December 31, 2024.

The Company entered into a modified coinsurance agreement effective January 1, 2023 with AARe, pursuant to which it ceded a quota share of certain of the Company's retail annuity business issued on or after January 1, 2023. Effective July 1, 2024, the agreement was amended to convert the basis of reinsurance from modified coinsurance to coinsurance funds withheld. In connection with this amendment, the Company paid AARe a $260 million ceding commission. On the effective date of the amendment, the Company recognized a reserve credit of $39,632.2 million and reported funds held under reinsurance of $39,753.1 million for this agreement.

Effective October 1, 2016, the Company entered into a coinsurance agreement with Hannover Life Reassurance Company of America (Hannover). The agreement cedes a quota share of certain benefits of certain fixed indexed annuity products. Effective July 1, 2023, the Company amended the coinsurance agreement to modify the quota share of benefits. The quota share was further modified via an amendment on October 1, 2024. On the effective date of each amendment, the Company recognized a reserve credit of $139.1 million in 2024 and $284.2 million in 2023 equal to the difference between the existing reserves on in force policies ceded to Hannover and the reserve calculated under the amended agreement. As each amendment covers business issued prior to the effective date, the initial after-tax gain net of affiliated reinsurance impacts of $21.6 million in 2024 and $34.5 million in 2023 was recognized directly in surplus and will be amortized into income in accordance with Appendix A-791 of the NAIC Accounting Practices and Procedures Manual.

Effective April 1, 2014, AADE entered into a reinsurance agreement with Structured Reinsurance Annuity Company (STAR) to assume a 20% quota share of a block of annuities under a coinsurance funds withheld reinsurance agreement. The reserves assumed under the treaty were $203.1 million as of December 31, 2023. Prior to the merger of the Company and AADE, STAR recaptured this agreement effective July 1, 2024. In connection with the recapture, AADE paid a $40.1 million commission, recorded $218.1 million of negative assumed premiums and deposits, and released $201.2 million of policy and contract liabilities and $16.8 million of interest maintenance reserves. The impact of the recapture is reflected in the merged financial statements.

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes ( ) No (X)

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes ( ) No (X)

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes ( ) No (X)

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes ( ) No (X)

Notes to the Financial Statements

23. Reinsurance (Continued)

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. $ —

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes (X) No ( )

If yes, what is the amount of reinsurance credits, whether an asset or a reduction of liability, taken for such new agreements or amendments? $ 39,771,393,934

During 2024, the Company amended reinsurance agreements that covered policies in force and recorded coinsurance reserves credits of $39,771.4 million on the effective date of the amendments. See details of these amendments above.

B. Uncollectible Reinsurance - None

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

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

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

F. Reinsurance Agreement with an Affiliated Captive Reinsurer - None

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

H. Reinsurance Credit - None

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Method Used to Estimate - None

B. Method Used to Record - None

C. Amount and Percent of Net Retrospective Premiums - None

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - None

27. Structured Settlements - None

28. Health Care Receivables - None

29. Participating Policies

As of December 31, 2024 and 2023, 9.9% of life insurance policies were participating. The vast majority of participating life insurance policies are included in reinsurance agreements with Athene Re IV, Accordia or Protective Life. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the policy administration system. The amount of dividend expense incurred was less than $0.1 million for the years ended December 31, 2024 and 2023. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - None

31. Reserves for Life Contracts and Annuity Contracts

1. The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. The reserve for surrender values promised in excess of the legally computed reserves is shown in Exhibit 5, Miscellaneous Reserves.

   The Company offers riders on its fixed annuities which provides for future withdrawal and death benefits. In accordance with the NAIC's Accounting Practices and Procedures Manual, the rider should be reserved for under the revised Actuarial Guideline 33 (AG33). The Company requested and received approval to use an alternative methodology under the Practical Consideration section of AG 33 from the Insurance Division, Department of Commerce of the State of Iowa for policies issued prior to January 1, 2014. The reserve held at December 31, 2024 was based on Actuarial Guideline 43 (AG43) for policies issued prior to January 1, 2014, the approved alternative method for these contracts. For policies issued January 1, 2014 and after, the reserve was based on AG33.

2. For policies administered by Accordia, mean reserves for substandard policies are determined by computing the regular mean reserve for the policy and holding in addition one half of the extra premium charge for the year.

Notes to the Financial Statements

31. Reserves for Life Contracts and Annuity Contracts (Continued)

For policies administered by Protective Life, extra premiums are charged according to underwriting classifications. For Debit-Ordinary substandard policies, reserves are calculated using the same interest rate as for standard policies but using multiples of standard rates of mortality. For regular Ordinary substandard policies, reserves are calculated by computing the regular reserve for the plan and adding one-half (1/2) of the extra premium charge for the year to that reserve.

3. As of December 31, 2024, the Company had $1,714.7 million of insurance in force for which the gross premiums were less than the net premiums according to the standard of valuation set by the State of Iowa. Reserves to cover the above shortfall in premium totaled $27.3 million at December 31, 2024, are calculated annually, and were included in reserves on Page 3, Line 1 (Exhibit 5, Miscellaneous Reserves).

4. The tabular interest at December 31, 2024, (Page 7, Line 4), tabular less actual reserve released (Page 7, Line 5) and tabular cost (Page 7, Line 9) have been determined by basic data for Fixed and Indexed Annuities and by formula for Life products, Variable Annuity with Guarantees, and Life Contingent Payouts as described in the NAIC instructions for Page 7.

5. The tabular interest on funds not involving life contingencies is calculated as the product of the mean fund balance and the average valuation interest rate.

6. Details for Other Changes

The significant changes in reserves shown on the Other Increases (net) line on Page 7, Line 7, and the significant changes in the Other net change in reserves line on Exhibit 7, Line 4 as of December 31, 2024 are as follows:

			Ordinary				Group	
Item	Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life Group and Individual	Life Insurance	Annuities
Exhibit 7 - Funding agreement Day 1 Discounted Cash Flow Gain	$ 200,519,751	$	$	$ 200,519,751	$	$	$	$
Exhibit 7 - Funding agreement foreign currency translation adjustment	(407,397,084)			(407,397,084)				
Exhibit 7 - Change in valuation basis and other model changes	(20,257,875)			(20,257,875)				
AIR - Modco to FWH Coinsurance treaty conversion	(39,632,248,832)			(39,632,248,832)				
AIR - AADE merger prescribed practice adoption	(39,556,710)			(39,286,888)				(269,822)
AIR - Reinsurance recapture from STAR	(171,180,037)			(171,180,037)				
Total	$ (40,070,120,787)	$	$	$ (40,069,850,965)	$	$	$	$ (269,822)

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics

A. Individual Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$ 108,145,058,629	$	$	$ 108,145,058,629	70.249 %
	b. At book value less current surrender charge of 5% or more	17,577,304,498		4,455,799,845	22,033,104,343	14.312
	c. At fair value		5,077,365	118,525,568	123,602,933	0.080
	d. Total with market value adjustment or at fair value (total of a through c)	125,722,363,127	5,077,365	4,574,325,413	130,301,765,905	84.641
	e. At book value without adjustment (minimal or no charge or adjustment)	21,047,357,443			21,047,357,443	13.672
(2)	Not subject to discretionary withdrawal	2,596,453,565			2,596,453,565	1.687
(3)	Total (gross: direct + assumed)	$ 149,366,174,135	$ 5,077,365	$ 4,574,325,413	$ 153,945,576,913	100.000 %
(4)	Reinsurance ceded	53,749,326,002			53,749,326,002	
(5)	Total (net) (3 - 4)	$ 95,616,848,133	$ 5,077,365	$ 4,574,325,413	$ 100,196,250,911	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 1,644,080,308	$	$	$ 1,644,080,308	

Notes to the Financial Statements

32. Analysis of Annuity Actuarial Reserves and Deposit-Type Contract Liabilities by Withdrawal Characteristics (Continued)

B. Group Annuities

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$ 35,694,837	$ 41,697,898	$	$ 77,392,735	0.175 %
	b. At book value less current surrender charge of 5% or more	32,756,390			32,756,390	0.074
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)	68,451,227	41,697,898		110,149,125	0.249
	e. At book value without adjustment (minimal or no charge or adjustment)	809,686,756	11,760,946		821,447,702	1.857
(2)	Not subject to discretionary withdrawal	51,540,576	43,260,356,303		43,311,896,879	97.894
(3)	Total (gross: direct + assumed)	$ 929,678,559	$ 43,313,815,147	$	$ 44,243,493,706	100.000 %
(4)	Reinsurance ceded					
(5)	Total (net) (3 - 4)	$ 929,678,559	$ 43,313,815,147	$	$ 44,243,493,706	
(6)	Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$	$	$	$	

C. Deposit-Type Contracts (no life contingencies)

		General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal					
	a. With market value adjustment	$	$	$	$	%
	b. At book value less current surrender charge of 5% or more					
	c. At fair value					
	d. Total with market value adjustment or at fair value (total of a through c)					
	e. At book value without adjustment (minimal or no charge or adjustment)	13,496,727			13,496,727	0.024
(2)	Not subject to discretionary withdrawal	40,650,323,499	14,849,011,868		55,499,335,367	99.976
(3)	Total (gross: direct + assumed)	$ 40,663,820,226	$ 14,849,011,868	$	$ 55,512,832,094	100.000 %
(4)	Reinsurance ceded	4,304,803,825			4,304,803,825	
(5)	Total (net) (3 - 4)	$ 36,359,016,401	$ 14,849,011,868	$	$ 51,208,028,269	
(6)	Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$	$	$	$	

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

		Amount
	Life & Accident & Health Annual Statement	
(1)	Exhibit 5, Annuities Section, Total (net)	$ 96,225,541,766
(2)	Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	320,984,929
(3)	Exhibit 7, Deposit-Type Contracts, Line 14, Column 1	36,359,016,400
(4)	Subtotal (1+2+3)	$ 132,905,543,095
	Separate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, Column 2	47,893,217,923
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	14,841,301,635
(10)	Other contract deposit funds	7,710,233
(11)	Subtotal (5+6+7+8+9+10)	$ 62,742,229,791
(12)	Combined Total (4+11)	$ 195,647,772,886

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$	$ 1,624,105,815	$ 1,656,086,280
	b. Universal Life	790,152,534	800,732,594	814,763,786
	c. Universal Life with Secondary Guarantees	5,642,489	5,493,437	38,933,414
	d. Indexed Universal Life	189,652,665	194,101,826	163,077,141
	e. Indexed Universal Life with Secondary Guarantees	239,099,780	234,930,834	608,252,720
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance	19,846,549	625,383,977	690,310,026
	h. Variable Life			
	i. Variable Universal Life	3,203,535	3,203,535	3,203,535
	j. Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	122,290,531
	b. Accidental Death Benefits	XXX	XXX	2,948,848
	c. Disability – Active Lives	XXX	XXX	7,503,323
	d. Disability – Disabled Lives	XXX	XXX	16,585,845
	e. Miscellaneous Reserves	XXX	XXX	65,464,733
(3)	Total (gross: direct + assumed)	1,247,597,552	3,487,952,018	4,189,420,182
(4)	Reinsurance Ceded	1,193,508,844	3,433,801,249	4,134,442,026
(5)	Total (net) (3) - (4)	$ 54,088,708	$ 54,150,769	$ 54,978,156

B. Separate Account with Guarantees - None

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values or policy loans:			
	a. Term Policies with Cash Value	$	$	$
	b. Universal Life			
	c. Universal Life with Secondary Guarantees			
	d. Indexed Universal Life			
	e. Indexed Universal Life with Secondary Guarantees			
	f. Indexed Life			
	g. Other Permanent Cash Value Life Insurance			
	h. Variable Life			
	i. Variable Universal Life	13,022,593	13,022,593	12,003,909
	j. Miscellaneous Reserves			
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	
	b. Accidental Death Benefits	XXX	XXX	
	c. Disability – Active Lives	XXX	XXX	
	d. Disability – Disabled Lives	XXX	XXX	
	e. Miscellaneous Reserves	XXX	XXX	
(3)	Total (gross: direct + assumed)	13,022,593	13,022,593	12,003,909
(4)	Reinsurance Ceded			
(5)	Total (net) (3) - (4)	$ 13,022,593	$ 13,022,593	$ 12,003,909

Notes to the Financial Statements

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)

D. Reconciliation of Total Life Insurance Reserves

		Amount
Life & Accident & Health Annual Statement:		
1.	Exhibit 5, Life Insurance Section, Total (net)	$ 53,368,475
2.	Exhibit 5, Accidental Death Benefits Section, Total (net)	916
3.	Exhibit 5, Disability – Active Lives Section, Total (net)	(1,535)
4.	Exhibit 5, Disability – Disabled Lives Section, Total (net)	18,475
5.	Exhibit 5, Miscellaneous Reserves Section, Total (net)	1,591,825
6.	Subtotal (1+2+3+4+5)	$ 54,978,156
Separate Accounts Annual Statement:		
7.	Exhibit 3, Line 0199999, Column 2	12,003,909
8.	Exhibit 3, Line 0499999, Column 2	
9.	Exhibit 3, Line 0599999, Column 2	
10.	Subtotal (7+8+9)	$ 12,003,909
11.	Combined Total (6+10)	$ 66,982,065

34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Type		Gross	Net of Loading
(1)	Industrial	$	$
(2)	Ordinary new business		
(3)	Ordinary renewal	3,450,056	4,326,103
(4)	Credit life		
(5)	Group life		
(6)	Group annuity		
(7)	Totals (1+2+3+4+5+6)	$ 3,450,056	$ 4,326,103

35. Separate Accounts

A. Separate Account Activity

(1) The Company maintains five types of separate account arrangements. The first arrangement includes one separate account containing funding agreement policies issued to the FHLB, known as Separate Account – Funding Agreements. The second arrangement includes three separate accounts consisting of previously sold individual variable annuity and variable universal life products. The third arrangement, known as Group Annuity Separate Accounts, includes separate accounts supporting annuities payable under group fixed annuity contracts issued to various employers, or trusts established by such employers, in respect of those employers' pension plans. The fourth arrangement includes two separate accounts consisting of index-linked deferred annuity contracts, known as Index-Linked Deferred Annuity Separate Accounts. The fifth arrangement, known as Private Placement Variable Annuity Separate Account, supports private placement variable deferred annuities issued by the Company to accredited investors.

(2) Separate account assets legally insulated from the general account claims

In accordance with the products and transactions recorded within the separate account, some assets are considered legally insulated whereas others are not legally insulated from the general account. The legal insulation of the separate account assets prevents such assets from being generally available to satisfy claims resulting from the general account. The assets legally insulated from the general account as of December 31, 2024, are attributed to the following separate account arrangements:

Product/Transaction	Legally Insulated Assets	Separate Account Assets (Not Legally Insulated)
Separate Account - Funding Agreements	$	$ 107,022,696
Variable Annuity Separate Accounts	29,454,228	
Variable Universal Life Insurance	12,003,908	
Group Annuity Separate Accounts	45,014,387,866	
Index-Linked Deferred Annuity Separate Accounts	4,625,163,603	
Private Placement Variable Annuity Separate Account	94,220,828	
Total	$ 49,775,230,433	$ 107,022,696

(3) Separate account products that have guarantees backed by the general account

The Company's variable annuity and variable life products guarantee a minimum death benefit. The Company's general account has not paid towards separate account guarantees for the past five years. The Company's variable annuity and variable life separate accounts have not paid risk charges for the past five years.

The Company's Group Annuity Separate Account and Index-Linked Deferred Annuity Separate Account liabilities are guaranteed by the general account. The Company's general account has not paid towards separate account guarantees for the past five years.

To compensate the general account for the risk taken, the separate account paid risk charges as follows for the past five years:

Notes to the Financial Statements

35. Separate Accounts (Continued)

a. 2024 $ 24,555,763
b. 2023 $ 22,954,075
c. 2022 $ 19,408,334
d. 2021 $ 12,823,094
e. 2020 $ 7,339,072

B. General Nature and Characteristics of Separate Accounts Business

Separate Account - Funding Agreements: The funding agreement policies are secured by the assets in the Company's general account which are not subject to claims that arise out of any other business of the Company. The funding agreement policies may not be accelerated by the holder unless there is a default under the agreement, but the Company may retire the funding agreement policies at any time. The assets and liabilities of this separate account are carried at the general account basis.

Variable Annuity and Variable Life Separate Accounts: Net investment experience of these separate accounts is credited directly to the policyholder and can be positive or negative, as determined by the performance and/or fair value of the investments held in the separate account. The variable annuities generally provide an incidental death benefit of the greater of account value or premium paid. The assets and liabilities of these accounts are carried at fair value. This business has been included in column 4 of the table below.

Group Annuity Separate Accounts: The group fixed annuity contracts obligate the Company's general account to make annuity payments if the separate account is not able to do so. The assets and liabilities of this separate account are carried at the general account basis. During 2023, the Company's general account contributed $115.4 million to Group Annuity Separate Accounts.

Index-linked Deferred Annuity Separate Accounts: The index-linked annuity separate accounts support registered index-linked deferred annuity contracts issued by the Company. The separate account assets are legally segregated and are not subject to claims which may arise from any other business of the Company. The assets and liabilities are carried at the general account basis.

Private Placement Variable Annuity Separate Account: The assets of this separate account are carried at fair value. Net investment experience is credited directly to the policyholder and can be positive or negative, as determined by the performance or fair value of the investments held. This business has been included in column 4 of the table below.

Information regarding the separate accounts of the Company is as follows. All amounts are for separate accounts as of or for the year ended December 31, 2024.

	Indexed	Nonindexed Guarantee Less than/equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
(1) Premiums, considerations or deposits for period ending 12/31/2024	$ 234,224,490	$ 1,600,000,000	$ 8,033,835,729	$ 86,011,785	$ 9,954,072,004
(2) Reserves at 12/31/2024 for accounts with assets at:					
a. Fair value		5,077,365		130,529,476	135,606,841
b. Amortized cost	4,455,799,845	25,987,450,634	32,175,376,379		62,618,626,858
c. Total reserves (a+b)	$ 4,455,799,845	$ 25,992,527,999	$ 32,175,376,379	$ 130,529,476	$ 62,754,233,699
(3) By withdrawal characteristics:					
a. Subject to discretionary withdrawal:					
1. With market value adjustment	$	$ 2,817,301,519	$	$	$ 2,817,301,519
2. At book value without market value adjustment and with current surrender charge of 5% or more	4,455,799,845				4,455,799,845
3. At fair value		5,077,365		130,529,476	135,606,841
4. At book value without market value adjustment and with current surrender charge less than 5%		113,588,309			113,588,309
5. Subtotal (1+2+3+4)	$ 4,455,799,845	$ 2,935,967,193	$	$ 130,529,476	$ 7,522,296,514
b. Not subject to discretionary withdrawal		23,056,560,806	32,175,376,379		55,231,937,185
c. Total (a+b)	$ 4,455,799,845	$ 25,992,527,999	$ 32,175,376,379	$ 130,529,476	$ 62,754,233,699
(4) Reserves for asset default risk in lieu of AVR	$	$	$	$	$

C. Reconciliation of Net Transfers To or (From) Separate Accounts

(1) Transfers as reported in the Summary of Operations of the Separate Accounts Statement

a. Transfers to Separate Accounts (Page 4, Line 1.4)	$ 503,358,238
b. Transfers from Separate Accounts (Page 4, Line 10)	196,382,548
c. Net transfers to or (from) Separate Accounts (a) - (b)	$ 306,975,690

(2) Reconciling adjustments

a. Other adjustments	$ 58,831

(3) Transfers as reported in the Summary of Operations of the Life, Accident & Health Annual Statement

(1c) + (2) = (Page 4, Line 26)	$ 307,034,521

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Iowa

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001858681

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

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

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

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

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

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

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

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity) receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [X] No [ ]
If yes, complete and file the merger history data file with the NAIC.

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
Athene Annuity & Life Assurance Company	61492	DE

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

6.2 If yes, give full information
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [X] No [ ]

7.2 If yes,
7.21 State the percentage of foreign control ..... 100.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
Bermuda	Limited company Although the reporting entity is ultimately controlled by Apollo Global Management, Inc., a Delaware corporation, and Leon Black, Joshua Harris and Marc Rowan, each of whom is an individual and a citizen of the U.S., in addition to the disclosure in response to this interrogatory, there are one or more additional intermediate entities in the chain of control of the reporting entity that are domiciled outside the U.S. as disclosed in Schedule Y.

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

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

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

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

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Deloitte & Touche LLP
699 Walnut Street, Suite 1800
Des Moines, IA 50309 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

L Doug King, VP and Appointed Actuary
7700 Mills Civic Parkway
West Des Moines, IA 50266 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ...

12.12 Number of parcels involved 69

12.13 Total book/adjusted carrying value ..... $ 1,311,169,625

12.2 If yes, provide explanation

The Company owns $1,311.2 million of partnerships which hold real estate. .....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
c. Compliance with applicable governmental laws, rules and regulations;
d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ .....
- 21.22 Borrowed from others ..... $ .....
- 21.23 Leased from others ..... $ .....
- 21.24 Other ..... $ .....

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ .....
- 22.23 Other amounts paid ..... $ .....

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

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

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
25.092	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
25.093	Total payable for securities lending reported on the liability page	$

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21	Subject to repurchase agreements	$ 6,722,922,949
26.22	Subject to reverse repurchase agreements	$ 723,671,184
26.23	Subject to dollar repurchase agreements	$
26.24	Subject to reverse dollar repurchase agreements	$
26.25	Placed under option agreements	$
26.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27	FHLB Capital Stock	$ 710,704,000
26.28	On deposit with states	$ 9,811,861
26.29	On deposit with other regulatory bodies	$
26.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 16,855,327,571
26.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 30,038,448,539
26.32	Other	$ 49,920

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

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

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
27.42	Permitted accounting practice	Yes [ ] No [ ]
27.43	Other accounting guidance	Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [X] No [ ]

28.2 If yes, state the amount thereof at December 31 of the current year. $ 16,683,453

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

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

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

GENERAL INTERROGATORIES

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

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

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year? ..... Yes [X] No [ ]

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

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason
Deutsche Bank Trust Company Americas		12/31/2024	Removed; mortgage only

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

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

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

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

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D - Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	131,980,528,348	126,903,815,989	(5,076,712,359)
31.2 Preferred stocks	1,819,311,265	1,821,816,460	2,505,195
31.3 Totals	133,799,839,613	128,725,632,449	(5,074,207,164)

31.4 Describe the sources or methods utilized in determining the fair values:

Fair market values are determined by outside pricing services. All third party pricing, whether provided through electronic sources or by other reliable market sources, are thoroughly reviewed for reasonableness and consistency by fund managers. When pricing cannot be obtained through a third party, internal models are used; however, these prices must be approved by senior management. A management approved valuation matrix with listing of approved vendors, sources and hierarchy for each asset class is maintained. Management approval is needed when an asset does not have a price from one of the listed allowable pricing sources, or when there is a deviation of the pricing source with the pricing matrix.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

Management has established a Valuation Committee, which is intended to summarize valuation results and the procedures that were performed to gain comfort over investment valuation during the quarter, including all monthly tasks within each quarter. Management performs due diligence on all pricing vendors. Due diligence includes obtaining SOC-1 reports (where available), periodic reviews of pricing inputs to validate observability of market inputs, and annual due diligence meetings with each vendor. Monthly, management selects a sample of securities for independent price testing, which includes: (a) those securities that could be independently corroborated by a commercially available pricing vendor (b) those securities that could not be corroborated and we independently modeled each security.

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

33.2 If no, list exceptions:

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

a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
b. Issuer or obligor is current on all contracted interest and principal payments.
c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

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

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

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

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

a. The shares were purchased prior to January 1, 2019.
b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
d. The fund only or predominantly holds bonds in its portfolio.
e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

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

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:

a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 11,827,100

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations, and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
MOODYS INVESTORS SERVICE	 4,392,575
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 19,399,814

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
SIDLEY AUSTIN LLP	 7,065,569
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers, or departments of government, if any? ..... $ 221,970

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
AMERICAN COUNCIL OF LIFE INSURERS	 202,011
.....	.....

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only. .....$ .....

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....$ .....

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .....$ .....

1.5 Indicate total incurred claims on all Medicare Supplement insurance. .....$ .....

1.6 Individual policies:

Most current three years:
1.61 Total premium earned .....$ .....
1.62 Total incurred claims .....$ .....
1.63 Number of covered lives ....

All years prior to most current three years:
1.64 Total premium earned .....$ .....
1.65 Total incurred claims .....$ .....
1.66 Number of covered lives ....

1.7 Group policies:

Most current three years:
1.71 Total premium earned .....$ .....
1.72 Total incurred claims .....$ .....
1.73 Number of covered lives ....

All years prior to most current three years:
1.74 Total premium earned .....$ .....
1.75 Total incurred claims .....$ .....
1.76 Number of covered lives ....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	7,736,849,600	9,687,026,545
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	97,035,448,109	119,095,277,830
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? .....$ 91,659,080

3.4 State the authority under which Separate Accounts are maintained:
Iowa Insurance Division .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [X] No [ ]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [X] No [ ]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? .....$ .....

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: .....$ _____

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

5.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

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

5.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

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

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [ ] No [X] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
.....	.....	.....	.....	.....	.....	.....

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded).

7.1 Direct Premium Written ..... $ 138,182,273
7.2 Total Incurred Claims .....$ 253,243,783
7.3 Number of Covered Lives 625,346

*Ordinary Life Insurance Includes
Term (whether full underwriting, limited underwriting, jet issue, "short form app")
Whole Life (whether full underwriting, limited underwriting, jet issue, "short form app")
Variable Life (with or without secondary guarantee)
Universal Life (with or without secondary guarantee)
Variable Universal Life (with or without secondary guarantee)

8. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

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

9. Reporting entities admitting net negative (disallowed) interest maintenance reserve (IMR) attest to the following:

a. Fixed income investments generating IMR losses comply with the reporting entity's documented investment or liability management policies.

b. IMR losses for fixed income related derivatives are all in accordance with prudent and documented risk management procedures, in accordance with a reporting entity's derivative use plans and reflect symmetry with historical treatment in which unrealized derivative gains were reversed to IMR and amortized in lieu of being recognized as realized gains upon derivative termination.

c. Any deviation to (a) was either because of a temporary and transitory timing issue or related to a specific event, such as a reinsurance transaction, that mechanically made the cause of IMR losses not reflective of reinvestment activities.

d. Asset sales that were generating admitted negative IMR were not compelled by liquidity pressures (e.g., to fund significant cash outflows including, but not limited to excess withdrawals and collateral calls).

Is the reporting entity admitting net negative (disallowed) IMR in accordance with these criteria? ..... Yes [ ] No [ ] N/A [X]

10. Provide the current-year amounts at risk for the following categories.

Individual and Industrial Life	Amount at Risk
10.01 Modified Coinsurance Assumed Reserves	$ .....
10.02 Modified Coinsurance Ceded Reserves	$ .....

Individual and Industrial Life Policies With Pricing Flexibility	Amount at Risk
10.03 Net Amount (Direct + Assumed - Ceded) in Force	$ 122,933,275
10.04 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 25,212,958
10.05 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.06 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.07 Life Reserves (10.04 + 10.05 + 10.06)	$ 25,212,958
10.08 Life Net Amount at Risk (10.03 - 10.07)	$ 97,720,317

Individual and Industrial Term Life Policies Without Pricing Flexibility	Amount at Risk
10.09 Net Amount (Direct + Assumed - Ceded) in Force	$ .....
10.10 Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.11 Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$ .....
10.12 Net Modified Coinsurance Reserves (Assumed – Ceded)	$ .....
10.13 Life Reserves (10.10 + 10.11 + 10.12)	$ .....
10.14 Life Net Amount at Risk (10.09 - 10.13)	$ .....

GENERAL INTERROGATORIES

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

	Group and Credit Life (Excluding FEGLI/SGLI)	Amount at Risk
10.15	Modified Coinsurance Assumed Reserves	$
10.16	Modified Coinsurance Ceded Reserves	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms 36 Months and Under	Amount of Risk
10.17	Net Amount (Direct + Assumed - Ceded) in Force	$
10.18	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.19	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.20	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.21	Life Reserves (10.18 + 10.19 + 10.20)	$
10.22	Life Net Amount at Risk (10.17 - 10.21)	$

	Group and Credit Term Life (Excluding FEGLI/SGLI) with Remaining Rate Terms Over 36 Months	Amount of Risk
10.23	Net Amount (Direct + Assumed - Ceded) in Force	$
10.24	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$
10.25	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.26	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.27	Life Reserves (10.24 + 10.25 + 10.26)	$
10.28	Life Net Amount at Risk (10.23 - 10.27)	$

	Group and Credit Permanent Life (Excluding FEGLI/SGLI) with Pricing Flexibility	Amount of Risk
10.29	Net Amount (Direct + Assumed - Ceded) in Force	$ 84,021,095
10.30	Exhibit 5 Life Reserves (Direct + Assumed – Ceded)	$ 20,838,799
10.31	Separate Account Exhibit 3 Life Reserves (Direct + Assumed – Ceded)	$
10.32	Net Modified Coinsurance Reserves (Assumed – Ceded)	$
10.33	Life Reserves (10.30 + 10.31 + 10.32)	$ 20,838,799
10.34	Life Net Amount at Risk (10.29 - 10.33)	$ 63,182,296

Life, Accident and Health Companies Only:

11.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? Yes [X] No [ ]

11.2 Net reimbursement of such expenses between reporting entities:

11.21 Paid $ 430,928,969
11.22 Received $ 413,645

12.1 Does the reporting entity write any guaranteed interest contracts? Yes [X] No [ ]

12.2 If yes, what amount pertaining to these lines is included in:

12.21 Page 3, Line 1 $
12.22 Page 4, Line 1 $

13. For stock reporting entities only:

13.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: $ 5,735,000,101

14. Total dividends paid stockholders since organization of the reporting entity:

14.11 Cash $ 2,662,066,115
14.12 Stock $ 47,177,068

15.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: Yes [ ] No [X]
Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

15.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? Yes [ ] No [ ]

15.3 If 15.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

		1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
15.31	Earned premium			
15.32	Paid claims			
15.33	Claim liability and reserve (beginning of year)			
15.34	Claim liability and reserve (end of year)			
15.35	Incurred claims			

GENERAL INTERROGATORIES

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

15.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 15.31 and 15.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
15.41	<$25,000		
15.42	$25,000 - 99,999		
15.43	$100,000 - 249,999		
15.44	$250,000 - 999,999		
15.45	$1,000,000 or more		

15.5 What portion of earned premium reported in 15.31, Column 1 was assumed from pools? ..... $ .....

Fraternal Benefit Societies Only:

16. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? ..... Yes [ ] No [ ]
17. How often are meetings of the subordinate branches required to be held?
.....
18. How are the subordinate branches represented in the supreme or governing body?
.....
19. What is the basis of representation in the governing body?
.....
20.1 How often are regular meetings of the governing body held?
.....
20.2 When was the last regular meeting of the governing body held? .....
20.3 When and where will the next regular or special meeting of the governing body be held?
.....
20.4 How many members of the governing body attended the last regular meeting? .....
20.5 How many of the same were delegates of the subordinate branches? .....
21. How are the expenses of the governing body defrayed?
.....
22. When and by whom are the officers and directors elected?
.....
23. What are the qualifications for membership?
.....
24. What are the limiting ages for admission?
.....
25. What is the minimum and maximum insurance that may be issued on any one life?
.....
26. Is a medical examination required before issuing a benefit certificate to applicants? ..... Yes [ ] No [ ]
27. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? ..... Yes [ ] No [ ]
28.1 Are notices of the payments required sent to the members? ..... Yes [ ] No [ ] N/A [ ]
28.2 If yes, do the notices state the purpose for which the money is to be used? ..... Yes [ ] No [ ]
29. What proportion of first and subsequent year's payments may be used for management expenses?
29.11 First Year ..... %
29.12 Subsequent Years ..... %
30.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? ..... Yes [ ] No [ ]
30.2 If so, what amount and for what purpose? ..... $ .....
.....
31.1 Does the reporting entity pay an old age disability benefit? ..... Yes [ ] No [ ]
31.2 If yes, at what age does the benefit commence? .....
32.1 Has the constitution or have the laws of the reporting entity been amended during the year? ..... Yes [ ] No [ ]
32.2 If yes, when?
.....
33. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? ..... Yes [ ] No [ ]
34.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? ..... Yes [ ] No [ ]
34.2 If so, was an additional reserve included in Exhibit 5? ..... Yes [ ] No [ ] N/A [ ]
34.3 If yes, explain
.....
35.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? ..... Yes [ ] No [ ]
35.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? ..... Yes [ ] No [ ] N/A [ ]
36. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? ..... Yes [ ] No [ ]
37.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]
37.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount
.....	.....

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.
$000 omitted for amounts of life insurance

		1 2024	2 2023	3 2022	4 2021	5 2020
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	11,552,656	12,495,122	8,535,492	9,300,567	10,474,552
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	5,359,262	6,299,871	2,631,297	4,053,094	4,704,281
3.	Credit life (Line 21, Col. 6)		10			
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	229,040	270,092	160,174	182,685	201,193
5.	Industrial (Line 21, Col. 2)	128,515	133,843			
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	17,269,473	19,198,937	11,326,963	13,536,346	15,380,026
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated					
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	50		218	70	
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)					
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	50		218	70	
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Individual life (Line 20.4, Col. 2)	198,198	260,567	177,649	(130,145)	(53,709)
15.	Group life (Line 20.4, Col. 3)	202,607	222,853	279,324	235,337	346,073
16.	Individual annuities (Line 20.4, Col. 4)	7,552,834,327	7,659,286,389	3,524,025,608	943,739,093	800,106,745
17.	Group annuities (Line 20.4, Col. 5)	183,484,672	2,027,122,421	2,181,252,650	2,706,942,216	1,055,920,866
18.	Accident & Health (Line 20.4, Col. 6)	129,797	134,315	154,743	177,723	213,197
19.	Other lines of business (Line 20.4, Col. 8)					
20.	Total	7,736,849,600	9,687,026,545	5,705,889,974	3,650,964,224	1,856,533,172
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	227,962,967,272	183,593,973,046	104,752,903,849	76,258,554,436	59,680,279,192
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	225,234,880,947	181,302,499,103	103,564,968,701	75,836,333,129	59,162,365,612
23.	Aggregate life reserves (Page 3, Line 1)	96,601,504,850	118,485,591,370	63,376,057,437	47,441,976,603	46,015,816,240
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1					
24.	Aggregate A & H reserves (Page 3, Line 2)	1,974,427	1,844,815	2,312,127	2,398,147	2,752,032
25.	Deposit-type contract funds (Page 3, Line 3)	36,359,016,400	22,250,439,602	18,498,699,074	12,744,714,746	2,107,173,943
26.	Asset valuation reserve (Page 3, Line 24.01)	3,765,491,770	2,839,503,656	1,746,597,076	1,313,954,239	940,517,699
27.	Capital (Page 3, Lines 29 and 30)	10,000,000	10,000,000	10,000,000	10,000,000	10,000,000
28.	Surplus (Page 3, Line 37)	3,889,057,142	3,295,601,149	2,057,261,385	1,268,851,700	1,302,234,523
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	(11,516,090,114)	30,049,674,361	15,659,246,001	2,269,662,021	1,249,374,506
	Risk-Based Capital Analysis					
30.	Total adjusted capital	7,682,669,584	5,839,888,115	3,846,996,051	2,619,396,427	2,279,450,300
31.	Authorized control level risk - based capital	916,775,140	745,656,571	495,597,826	360,560,052	274,362,241
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	59.1	59.4	59.3	64.6	69.9
33.	Stocks (Lines 2.1 and 2.2)	1.4	1.3	1.0	1.2	1.4
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	27.2	25.2	22.4	19.1	15.4
35.	Real estate (Lines 4.1, 4.2 and 4.3)	0.1	0.1	0.2		
36.	Cash, cash equivalents and short-term investments (Line 5)	4.4	5.7	6.0	6.8	6.7
37.	Contract loans (Line 6)	0.1	0.1	0.2	0.2	0.3
38.	Derivatives (Page 2, Line 7)	2.2	1.7	2.2	1.7	1.4
39.	Other invested assets (Line 8)	5.2	5.9	7.9	6.1	4.6
40.	Receivables for securities (Line 9)	0.1	0.1	0.1	0.2	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)	0.3	0.4	0.8		0.1
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	29,956,094,616	13,899,468,036	7,284,756,611	6,746,622,086	3,281,068,246
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)	57,362,100			56,066,725	98,567,815
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	431,092,126	424,961,737	410,964,733	430,716,521	435,319,997
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate	1,379,974,985	1,175,124,799	1,313,854,968	739,382,774	482,369,521
49.	All other affiliated	8,628,115,674	7,039,281,916	5,421,994,231	2,384,558,115	1,359,579,941
50.	Total of above Lines 44 to 49	40,452,639,501	22,538,836,488	14,431,570,543	10,357,346,220	5,656,905,520
51.	Total Investment in Parent included in Lines 44 to 49 above					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2024	2 2023	3 2022	4 2021	5 2020
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	670,389,339	572,999,181	275,794,559	141,830,791	25,264,294
53.	Total admitted assets (Page 2, Line 28, Col. 3)	277,845,220,401	235,282,215,172	145,599,630,080	106,295,323,481	76,555,521,630
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	10,501,479,275	5,644,299,485	2,769,976,528	4,203,228,198	2,723,670,342
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	(285,751,384)	(174,391,111)	486,128,264	47,797,534	(36,456,667)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	1,243,284,268	842,238,825	(118,739,151)	217,747,574	(37,681,657)
57.	Total of above Lines 54, 55 and 56	11,459,012,159	6,312,147,198	3,137,365,641	4,468,773,306	2,649,532,018
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	3,518,790,056	3,224,204,524	1,517,501,733	1,311,596,088	1,071,669,017
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	190,282	273,587	364,426	371,674	389,531
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	821,349	(3,012,406)	(3,112,892)	(2,416,003)	(4,240,679)
61.	Increase in A & H reserves (Line 19, Col. 6)	129,613	(467,312)	(86,020)	(353,885)	(289,605)
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	17,198	19,785	363	8	(292)
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	2.2	2.2	2.3	0.8	2.3
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.4	5.3	3.7	4.2	4.8
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	246.5	(144.1)	179.9	10.1	46.9
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	388.7	359.8	270.8	218.5	166.6
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 3)				XXX	XXX
69.	Prior years' claim liability and reserve - comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 3)				XXX	XXX
70.	Incurred losses on prior years' claims-health other than comprehensive group health (Sch. H, Part 3, Line 3.1 Col. 1 less Col. 3)	1,497,267	1,250,414	1,843,571	XXX	XXX
71.	Prior years' claim liability and reserve-health other than comprehensive group health (Sch. H, Part 3, Line 3.2 Col. 1 less Col. 3)	1,236,133	1,536,300	1,421,206	XXX	XXX
	Net Gains From Operations After Dividends to Policyholders, Refunds to Members, Federal Income Taxes and Before Realized Capital Gains or (Losses) by Lines of Business (Page 6.x, Line 33)					
72.	Individual industrial life (Page 6.1, Col. 2)					
73.	Individual whole life (Page 6.1, Col. 3)		(197,792)	4,689,745	(1,786,897)	(994,260)
74.	Individual term life (Page 6.1, Col. 4)		(13,990)	77,519	(58,953)	(180,200)
75.	Individual indexed life (Page 6.1, Col. 5)		(433,074)	4,055,967	10,895,261	14,165,794
76.	Individual universal life (Page 6.1, Col. 6)	351,789	223,102	(2,615,933)	(4,818,858)	(2,829,731)
77.	Individual universal life with secondary guarantees (Page 6.1, Col. 7)					
78.	Individual variable life (Page 6.1, Col. 8)					
79.	Individual variable universal life (Page 6.1, Col. 9)		1,671,221			
80.	Individual credit life (Page 6.1, Col. 10)					
81.	Individual other life (Page 6.1, Col. 11)					
82.	Individual YRT mortality risk only (Page 6.1, Col. 12)					
83.	Group whole life (Page 6.2, Col. 2)		(40)			
84.	Group term life (Page 6.2, Col. 3)		(518)	1,427	5,474	5,626
85.	Group universal life (Page 6.2, Col. 4)	106,851	(82,303)	154,631	1,741,963	(917,087)
86.	Group variable life (Page 6.2, Col. 5)					
87.	Group variable universal life (Page 6.2, Col. 6)					
88.	Group credit life (Page 6.2, Col. 7)					
89.	Group other life (Page 6.2, Col. 8)					
90.	Group YRT mortality risk only (Page 6.2, Col. 9)					
91.	Individual deferred fixed annuities (Page 6.3, Col. 2)	526,593,855	(120,510,672)	(15,917,506)	(23,909,291)	40,298,957
92.	Individual deferred indexed annuities (Page 6.3, Col. 3)	576,919,486	231,263,565	(363,839,159)	(106,233,255)	59,539,334
93.	Individual deferred variable annuities with guarantees (Page 6.3, Col. 4)	(191,887,345)	2,557,049	(103,313,866)	61,859,497	(7,234,722)
94.	Individual deferred variable annuities without guarantees (Page 6.3, Col. 5)					
95.	Individual life contingent payout (immediate and annuitization) (Page 6.3, Col. 6)	(31,811,005)	26,564,585	(34,448,625)	(18,465,783)	(12,530,406)
96.	Individual other annuities (Page 6.3, Col. 7)	146,090,943	(62,384,201)	(419,805,230)	(45,495,884)	26,534,916
97.	Group deferred fixed annuities (Page 6.4, Col. 2)	2,222,064	(8,392,621)	(23,362,806)	(49,932,888)	(19,190,615)
98.	Group deferred indexed annuities (Page 6.4, Col. 3)	(20,049,291)	(14,658,220)	1,003,570	82,885,519	413,317
99.	Group deferred variable annuities with guarantees (Page 6.4, Col. 4)					
100.	Group deferred variable annuities without guarantees (Page 6.4, Col. 5)					
101.	Group life contingent payout (immediate and annuitization) (Page 6.4, Col. 6)	226,786,839	40,242,455	229,816,902	(136,425,314)	(69,253,703)
102.	Group other annuities (Page 6.4, Col. 7)	530,945	(20,822)	(164,322)	725,230	1,001,948
103.	A & H-comprehensive individual (Page 6.5, Col. 2)					
104.	A & H-comprehensive group (Page 6.5, Col. 3)					
105.	A & H-Medicare supplement (Page 6.5, Col. 4)					
106.	A & H-vision only (Page 6.5, Col. 5)					
107.	A & H-dental only (Page 6.5, Col. 6)					
108.	A & H-Federal employees health benefits plan (Page 6.5, Col. 7)					
109.	A & H-Title XVIII Medicare (Page 6.5, Col. 8)					
110.	A & H-Title XIX Medicaid (Page 6.5, Col. 9)					
111.	A & H-credit (Page 6.5, Col. 10)					
112.	A & H-disability income (Page 6.5, Col. 11)		(206,533)	(578,156)	(331,816)	(336,214)
113.	A & H-long-term care (Page 6.5, Col. 12)					
114.	A & H-other (Page 6.5, Col. 13)	(613,124)	(32,520)			
115.	Aggregate of all other lines of business (Page 6, Col. 8)					
116.	Fraternal (Page 6, Col. 7)					
117.	Total (Page 6, Col. 1)	1,235,242,006	95,588,671	(724,245,843)	(229,345,997)	28,492,954

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [X] No [ ]

If no, please explain: .....

In accordance with the disclosure guidance in SSAP No. 3, years 2020-2022 have not been restated to reflect the merger.

LIFE INSURANCE (STATE PAGE)[b]

NAIC Group Code 4734 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 61689

Line of Business	1 Premiums and Annuities Considerations	2 Other Considerations	Dividends to Policyholders/Refunds to Members: 3 Paid in Cash or Left on Deposit	4 Applied to Pay Renewal Premiums	5 Applied to Provide Paid-Up Additions or Shorten the Endowment or Premium-Paying Period	6 Other	7 Total (Col. 3+4+5+6)	Claims and Benefits Paid: 8 Death and Annuity Benefits	9 Matured Endowments	10 Surrender Values and Withdrawals for Life Contracts	11 All Other Benefits	12 Total (Sum Columns 8 through 11)
Individual Life												
1. Industrial	148,314							2,932,589	696,558	367,027	524	3,996,698
2. Whole	41,911,985		1,826,799	3,182,261	19,436,287		24,445,347	111,201,457	2,733,491	63,864,472	689,119	178,488,538
3. Term	21,260,816		44,018	1,705	6,499		52,222	35,788,761	4,000	390,407	490,382	36,673,550
4. Indexed	17,715,950		(344)		344			25,626,481		11,540,002	14,917	37,181,400
5. Universal	32,095,456		24,376	(218)			24,158	67,201,289	6,332	23,717,553	955,150	91,880,323
6. Universal with secondary guarantees												
7. Variable												
8. Variable universal	273,307							869,178		311,614		1,180,792
9. Credit												
10. Other												
11. Total Individual Life	113,405,828		1,894,850	3,183,747	19,443,130		24,521,727	243,619,754	3,440,380	100,191,076	2,150,092	349,401,302
Group Life												
12. Whole	933,065							1,260,405				1,260,405
13. Term	73,350											
14. Universal	1,021,243							1,481,012		473,813	7,898	1,962,723
15. Variable												
16. Variable universal												
17. Credit												
18. Other												
19. Total Group Life	2,027,657							2,741,417		473,813	7,898	3,223,128
Individual Annuities												
20. Fixed	20,995,218,801							459,233,816		1,550,708,042		2,009,941,858
21. Indexed	13,788,704,078							1,024,820,830		6,717,904,009		7,742,724,839
22. Variable with guarantees	1,257,243,546							15,186,288		87,526,049		102,712,337
23. Variable without guarantees												
24. Life contingent payout	18,939,991							195,838,817		45,207		195,884,024
25. Other												
26. Total Individual Annuities	36,060,106,416							1,695,079,750		8,356,183,306		10,051,263,057
Group Annuities												
27. Fixed	1,404,134							16,737,533		56,005,952		72,743,485
28. Indexed	409,412							40,899,370		205,090,855		245,990,225
29. Variable with guarantees												
30. Variable without guarantees												
31. Life contingent payout	915,609,815							4,017,784,100				4,017,784,100
32. Other												
33. Total Group Annuities	917,423,361							4,075,421,003		261,096,807		4,336,517,810
Accident and Health												
34. Comprehensive individual (d)								XXX	XXX	XXX		
35. Comprehensive group (d)								XXX	XXX	XXX		
36. Medicare Supplement (d)								XXX	XXX	XXX		
37. Vision only (d)								XXX	XXX	XXX		
38. Dental only (d)								XXX	XXX	XXX		
39. Federal Employees Health Benefits Plan (d)								XXX	XXX	XXX		
40. Title XVIII Medicare (d)	(e)							XXX	XXX	XXX		
41. Title XIX Medicaid (d)								XXX	XXX	XXX		
42. Credit A&H								XXX	XXX	XXX		
43. Disability income (d)	1,404,090							XXX	XXX	XXX	3,089,008	3,089,008
44. Long-term care (d)								XXX	XXX	XXX		
45. Other health (d)	6,151,075							XXX	XXX	XXX	2,588,041	2,588,041
46. Total Accident and Health	7,555,165							XXX	XXX	XXX	5,677,050	5,677,050
47. Total	37,100,518,427 (c)		1,894,850	3,183,747	19,443,130		24,521,727	6,016,861,926	3,440,380	8,717,945,002	7,835,039	14,746,082,347

LIFE INSURANCE (STATE PAGE) (Continued)[b]

NAIC Group Code 4734 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2024 NAIC Company Code 61689

Line of Business	Direct Death Benefits, Matured Endowments Incurred and Annuity Benefits										Policy Exhibit					
	13	Claims Settled During Current Year								22	Issued During Year		Other Changes to In Force (Net)		In Force December 31, Current Year (b)	
		Totals Paid		Reduction by Compromise		Amount Rejected		Total Settled During Current Year			23	24	25	26	27	28
	Incurred During Current Year	14 Number of Pols/ Certs	15 Amount	16 Number of Pols/ Certs	17 Amount	18 Number of Pols/ Certs	19 Amount	20 Number of Pols/ Certs	21 Amount	Unpaid December 31, Current Year	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount	Number of Pols/ Certs	Amount
Individual Life																
1. Industrial	3,938,436	5,637	3,629,147					5,637	3,629,147	577,019			(10,134)	(5,328,510)	221,925	128,514,167
2. Whole	122,432,217	11,328	113,934,947					11,328	113,934,947	28,536,058	1	300,000	(20,154)	(365,807,324)	312,259	4,578,280,024
3. Term	37,744,791	314	35,792,761					314	35,792,761	8,884,000			(3,681)	(671,797,934)	24,341	4,483,180,124
4. Indexed	28,046,915	113	25,626,481					113	25,626,481	7,568,013			(408)	(119,932,659)	4,656	1,081,332,262
5. Universal	66,705,804	990	67,207,621					990	67,207,621	12,355,391			(11,687)	(2,545,354,869)	54,713	3,576,492,576
6. Universal with secondary guarantees													7,302	2,110,435,584	7,302	2,110,435,584
7. Variable																
8. Variable universal	2,122,764	5	869,178					5	869,178	1,253,586			(13)	(3,773,792)	150	49,887,023
9. Credit													(1)	(9,766)		
10. Other																
11. Total Individual Life	260,990,927	18,387	247,060,134					18,387	247,060,134	59,174,068	1	300,000	(38,776)	(1,601,569,270)	625,346	16,008,121,759
Group Life																
12. Whole	1,364,083	2	1,260,405					2	1,260,405	565,191			(2,749)	(118,660,681)	469	3,017,737
13. Term		54						54					2,215	94,260,493	2,233	96,648,169
14. Universal	3,665,732	18	1,481,012					18	1,481,012	2,424,720			(5)	(16,652,330)	117	129,372,999
15. Variable																
16. Variable universal																
17. Credit																(a)
18. Other																
19. Total Group Life	5,029,815	74	2,741,417					74	2,741,417	2,989,911			(539)	(41,052,518)	2,819	229,038,905
Individual Annuities																
20. Fixed	509,758,821	5,794	459,233,816					5,794	459,233,816	138,992,647	162,668	19,308,502,374	1,762	(2,436,925,647)	426,870	55,465,960,241
21. Indexed	1,007,705,794	22,696	1,024,820,830					22,696	1,024,820,830	267,993,239	82,002	14,408,338,368	(51,861)	(75,140,066,269)	617,776	6,786,028,575
22. Variable with guarantees	15,186,288	193	15,186,288					193	15,186,288		7,114	1,161,828,399	(394)	(1,138,790,467)	25,247	28,921,394
23. Variable without guarantees																
24. Life contingent payout	197,357,942	62,222	195,838,817					62,222	195,838,817	5,992,604	1,335		4,794		13,376	
25. Other																
26. Total Individual Annuities	1,730,008,845	90,905	1,695,079,750					90,905	1,695,079,750	412,978,490	253,119	34,878,669,142	(45,699)	(78,715,782,383)	1,083,269	62,280,910,209
Group Annuities																
27. Fixed	15,794,440	332	16,737,533					332	16,737,533	2,875,546			(1,314)	(58,241,048)	11,155	418,364,654
28. Indexed	41,827,004	1,886	40,899,370					1,886	40,899,370	12,525,487			(1,743)	(181,784,698)	8,052	324,646,268
29. Variable with guarantees																
30. Variable without guarantees																
31. Life contingent payout	4,017,784,047	5,435,564	4,017,784,100					5,435,564	4,017,784,100	26,303	84,705		(105,255)	(85,730)	552,563	
32. Other																
33. Total Group Annuities	4,075,405,491	5,437,782	4,075,421,003					5,437,782	4,075,421,003	15,427,336	84,705		(108,312)	(240,111,476)	571,770	743,010,922
Accident and Health																
34. Comprehensive individual (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
35. Comprehensive group (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
36. Medicare Supplement (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
37. Vision only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
38. Dental only (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
39. Federal Employees Health Benefits Plan (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
40. Title XVIII Medicare (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
41. Title XIX Medicaid (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
42. Credit A&H	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
43. Disability income (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(6,054)	(356,831)	2,479	
44. Long-term care (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
45. Other health (d)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			1,384		41,679	
46. Total Accident and Health	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			(4,670)	(356,831)	44,158	
47. Total	6,071,435,078	5,547,148	6,020,302,305					5,547,148	6,020,302,305	490,569,804	337,825	34,878,969,142	(197,996)	(80,598,872,478)	2,327,362	79,261,081,795

(a) Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ ..... Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS prior year $ .....9,766 , current year $ .....

(b) Corporate Owned Life Insurance/BOLI: 1) Number of policies: ..... 2) covering number of lives: ..... 3) face amount $ .....

(c) Deposit-Type Contract Considerations NOT included in Total Premiums and Annuities Considerations: Individual: $ .....19,820,082,707 Group: $ ..... Total: $ 19,820,082,707

(d) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products 75,735

(e) For health premiums written: amount of Medicare Title XVIII exempt from state taxes or fees $ .....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year	232,059	133,843	439,522	18,794,992	1	10	135	3,879	270,092	19,198,937
2.	Issued during year			1	50						50
3.	Reinsurance assumed										
4.	Revived during year	23	11	128	9,058						9,069
5.	Increased during year (net)									20	20
6.	Subtotals, Lines 2 to 5	23	11	129	9,108					20	9,139
7.	Additions by dividends during year	XXX		XXX	80,522	XXX		XXX	XXX		80,522
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)	232,082	133,854	439,651	18,884,622	1	10	135	3,879	270,112	19,288,598
	Deductions during year:										
10.	Death	2,847	2,556	11,972	269,266			XXX	72	5,274	277,096
11.	Maturity	2,790	766	1,176	3,789			XXX			4,555
12.	Disability							XXX			
13.	Expiry	1,666	1,202	3,103	91,911				154	1,260	94,373
14.	Surrender	709	481	6,092	348,404				14	4,899	353,784
15.	Lapse	26	7	4,146	611,898	1	10		335	18,888	630,803
16.	Conversion			35	5,985			XXX	XXX	XXX	5,985
17.	Decreased (net)	2,119	327	3,178	409,711			6	(2)	10,695	420,733
18.	Reinsurance										
19.	Aggregate write-ins for decreases			989	231,740					56	231,796
20.	Totals (Lines 10 to 19)	10,157	5,339	30,691	1,972,704	1	10	6	573	41,072	2,019,125
21.	In force end of year (b) (Line 9 minus Line 20)	221,925	128,515	408,960	16,911,918			129	3,306	229,040	17,269,473
22.	Reinsurance ceded end of year	XXX	128,515	XXX	16,788,985	XXX		XXX	XXX	145,018	17,062,518
23.	Line 21 minus Line 22	XXX		XXX	122,933	XXX	(a)	XXX	XXX	84,022	206,955
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 through 0803 plus 0898) (Line 8 above)										
1901.	Policy Novation			989	231,740					56	231,796
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 through 1903 plus 1998) (Line 19 above)			989	231,740					56	231,796

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	865,649
25.	Other paid-up insurance	210,236	121,515	203,371	987,728
26.	Debit ordinary insurance	XXX	XXX		976,346

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			533	26,272
28.	Term policies - other			26,958	4,989,684
29.	Other term insurance - decreasing	XXX		XXX	901
30.	Other term insurance	XXX		XXX	15,201
31.	Totals (Lines 27 to 30)			27,491	5,032,058
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	94,824
33.	Totals, extended term insurance	XXX	XXX	38,627	232,381
34.	Totals, whole life and endowment	1	50	342,842	11,552,656
35.	Totals (Lines 31 to 34)	1	50	408,960	16,911,919

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial			128,514	
37.	Ordinary	50		13,188,275	3,723,646
38.	Credit Life (Group and Individual)				
39.	Group			229,039	
40.	Totals (Lines 36 to 39)	50		13,545,828	3,723,646

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis	1	XXX	2,683	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21			468	3,014

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	719,874

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47. State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on wife and children under Family, Parent and Children, etc., policies and riders included above.

47.1 Amount of insurance in force on the policy anniversary in current year

47.2 Flat amount per unit for spouse and children

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Insurance
48.	Waiver of Premium	1,081	725	28,476	1,577,829			203	4,793
49.	Disability Income			1	36				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total	1,081	(a) 725	28,477	(a) 1,577,865		(a)	203	(a) 4,793

(a) See the Annual Audited Financial Reports section of the annual statement instructions

EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year	5,749	6,054		125
2.	Issued during year	1,107	1,336		6
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)	6,856	7,390		131
	Deductions during year:				
6.	Decreased (net)	532	916		31
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	532	916		31
9.	In force end of year (line 5 minus line 8)	6,324	6,474		100
10.	Amount on deposit		(a) 605,051		(a)
11.	Income now payable				
12.	Amount of income payable	(a) 41,468,024	(a) 110,209,787	(a)	(a) 742,164

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	6,624	868,602	10,770	584,607
2.	Issued during year	228	251,784	2	84,703
3.	Reinsurance assumed				
4.	Increased during year (net)	38			
5.	Totals (Lines 1 to 4)	6,890	1,120,386	10,772	669,310
	Deductions during year:				
6.	Decreased (net)	501	49,583		97,117
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	501	49,583		97,117
9.	In force end of year (line 5 minus line 8)	6,389	1,070,803	10,772	572,193
	Income now payable:				
10.	Amount of income payable	(a) 188,479,505	XXX	XXX	(a) 3,889,329,947
	Deferred fully paid:				
11.	Account balance	XXX	(a) 77,151,201,623	XXX	(a) 96,296,556
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 61,334,732,417	XXX	(a) 743,010,922

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year					792	356,831
2.	Issued during year						
3.	Reinsurance assumed						
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)		XXX		XXX	792	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)		XXX		XXX	254	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)		XXX		XXX	254	XXX
10.	In force end of year (line 5 minus line 9)		(a)		(a)	538	(a) 242,393

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	3	13
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	3	13
	Deductions During Year:		
6.	Decreased (net)		(4)
7.	Reinsurance ceded		4
8.	Totals (Lines 6 and 7)		
9.	In force end of year (line 5 minus line 8)	3	13
10.	Amount of account balance	(a) 939,081	(a) 44,767

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	211,279,874
2.	Current year's realized pre-tax capital gains/(losses) of $ (58,236,351) transferred into the reserve net of taxes of $ (12,229,634)	(46,006,720)
3.	Adjustment for current year's liability gains/(losses) released from the reserve	60,885,959
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	226,159,113
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	21,463,124
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	204,695,990

AMORTIZATION

Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1. 2024	21,379,523	(15,268,009)	15,351,610	21,463,124
2. 2025	19,955,032	(24,794,002)	24,889,639	20,050,669
3. 2026	18,533,087	(18,135,777)	18,309,995	18,707,305
4. 2027	17,458,565	(12,486,059)	12,970,246	17,942,752
5. 2028	17,044,229	(6,609,309)	7,442,368	17,877,288
6. 2029	16,104,437	(249,198)	1,445,066	17,300,305
7. 2030	14,768,169	2,825,834	(1,596,213)	15,997,790
8. 2031	13,305,295	2,515,640	(1,587,082)	14,233,853
9. 2032	12,020,961	2,173,587	(1,586,498)	12,608,050
10. 2033	11,156,498	1,817,531	(1,588,373)	11,385,656
11. 2034	10,131,602	1,399,675	(1,560,016)	9,971,261
12. 2035	8,838,722	1,192,094	(1,455,850)	8,574,966
13. 2036	7,444,457	1,115,218	(1,281,791)	7,277,884
14. 2037	5,997,046	1,108,910	(1,138,479)	5,967,477
15. 2038	4,621,710	1,026,794	(938,772)	4,709,732
16. 2039	3,389,842	964,481	(766,192)	3,588,131
17. 2040	2,532,543	907,467	(619,175)	2,820,835
18. 2041	1,763,153	860,962	(477,921)	2,146,194
19. 2042	1,172,735	838,881	(353,043)	1,658,573
20. 2043	756,160	770,951	(194,738)	1,332,373
21. 2044	535,861	727,094	(91,203)	1,171,752
22. 2045	473,144	779,798	(111,084)	1,141,858
23. 2046	506,728	1,035,445	(282,284)	1,259,889
24. 2047	459,604	1,231,176	(416,864)	1,273,916
25. 2048	404,875	1,497,271	(581,170)	1,320,976
26. 2049	322,062	1,773,812	(754,038)	1,341,836
27. 2050	195,639	1,737,559	(761,725)	1,171,473
28. 2051	37,163	1,378,064	(592,098)	823,129
29. 2052	(22,902)	1,018,569	(432,276)	563,391
30. 2053	(6,068)	629,116	(267,060)	355,988
31. 2054 and Later		209,705	(89,020)	120,685
32. Total (Lines 1 to 31)	211,279,872	(46,006,720)	60,885,959	226,159,111

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	836,275,237	445,646,333	1,281,921,569	7,986,924	1,549,595,163	1,557,582,087	2,839,503,656
2. Realized capital gains/(losses) net of taxes - General Account	(42,113,571)	(165,001,918)	(207,115,489)	9,024	(9,337,389)	(9,328,365)	(216,443,854)
3. Realized capital gains/(losses) net of taxes - Separate Accounts	(19,558,990)	(47,922,537)	(67,481,527)	148,212	367,232	515,444	(66,966,083)
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	571,740,310	(186,505,816)	385,234,494	1,764,113	644,971,479	646,735,592	1,031,970,086
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	42,337,233	(10,977,948)	31,359,285	(328,029)	141,472,383	141,144,354	172,503,639
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	353,380,404	189,360,636	542,741,040		3,465,392	3,465,392	546,206,432
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	1,742,060,622	224,598,750	1,966,659,372	9,580,244	2,330,534,260	2,340,114,504	4,306,773,876
9. Maximum reserve	1,782,168,081	686,429,384	2,468,597,465	12,048,166	1,862,766,012	1,874,814,178	4,343,411,643
10. Reserve objective	1,062,852,376	523,898,090	1,586,750,467	9,489,781	1,858,132,370	1,867,622,151	3,454,372,618
11. 20% of (Line 10 - Line 8)	(135,841,649)	59,859,868	(75,981,781)	(18,092)	(94,480,378)	(94,498,470)	(170,480,252)
12. Balance before transfers (Lines 8 + 11)	1,606,218,973	284,458,618	1,890,677,591	9,562,151	2,236,053,882	2,245,616,033	4,136,293,624
13. Transfers				2,486,015	(2,486,015)		
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero					(370,801,854)	(370,801,854)	(370,801,854)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	1,606,218,973	284,458,618	1,890,677,591	12,048,166	1,862,766,013	1,874,814,179	3,765,491,770

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	5,691,884,845	XXX	XXX	5,691,884,845	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	15,847,453,410	XXX	XXX	15,847,453,410	0.0002	3,169,491	0.0007	11,093,217	0.0013	20,601,689
2.2	1	NAIC Designation Category 1.B	1,073,215,576	XXX	XXX	1,073,215,576	0.0004	429,286	0.0011	1,180,537	0.0023	2,468,396
2.3	1	NAIC Designation Category 1.C	8,737,272,076	XXX	XXX	8,737,272,076	0.0006	5,242,363	0.0018	15,727,090	0.0035	30,580,452
2.4	1	NAIC Designation Category 1.D	6,747,189,905	XXX	XXX	6,747,189,905	0.0007	4,723,033	0.0022	14,843,818	0.0044	29,687,636
2.5	1	NAIC Designation Category 1.E	4,278,957,167	XXX	XXX	4,278,957,167	0.0009	3,851,061	0.0027	11,553,184	0.0055	23,534,264
2.6	1	NAIC Designation Category 1.F	18,632,347,939	XXX	XXX	18,632,347,939	0.0011	20,495,583	0.0034	63,349,983	0.0068	126,699,966
2.7	1	NAIC Designation Category 1.G	16,597,416,488	XXX	XXX	16,597,416,488	0.0014	23,236,383	0.0042	69,709,149	0.0085	141,078,040
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	71,913,852,561	XXX	XXX	71,913,852,561	XXX	61,147,200	XXX	187,456,979	XXX	374,650,444
3.1	2	NAIC Designation Category 2.A	11,655,763,718	XXX	XXX	11,655,763,718	0.0021	24,477,104	0.0063	73,431,311	0.0105	122,385,519
3.2	2	NAIC Designation Category 2.B	19,295,518,952	XXX	XXX	19,295,518,952	0.0025	48,238,797	0.0076	146,645,944	0.0127	245,053,091
3.3	2	NAIC Designation Category 2.C	18,165,633,680	XXX	XXX	18,165,633,680	0.0036	65,396,281	0.0108	196,188,844	0.0180	326,981,406
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	49,116,916,350	XXX	XXX	49,116,916,350	XXX	138,112,182	XXX	416,266,099	XXX	694,420,016
4.1	3	NAIC Designation Category 3.A	723,311,433	XXX	XXX	723,311,433	0.0069	4,990,849	0.0183	13,236,599	0.0262	18,950,760
4.2	3	NAIC Designation Category 3.B	854,174,908	XXX	XXX	854,174,908	0.0099	8,456,332	0.0264	22,550,218	0.0377	32,202,394
4.3	3	NAIC Designation Category 3.C	937,405,344	XXX	XXX	937,405,344	0.0131	12,280,010	0.0350	32,809,187	0.0500	46,870,267
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	2,514,891,685	XXX	XXX	2,514,891,685	XXX	25,727,190	XXX	68,596,004	XXX	98,023,421
5.1	4	NAIC Designation Category 4.A	357,291,704	XXX	XXX	357,291,704	0.0184	6,574,167	0.0430	15,363,543	0.0615	21,973,440
5.2	4	NAIC Designation Category 4.B	556,173,700	XXX	XXX	556,173,700	0.0238	13,236,934	0.0555	30,867,640	0.0793	44,104,574
5.3	4	NAIC Designation Category 4.C	316,860,560	XXX	XXX	316,860,560	0.0310	9,822,677	0.0724	22,940,705	0.1034	32,763,382
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	1,230,325,963	XXX	XXX	1,230,325,963	XXX	29,633,779	XXX	69,171,888	XXX	98,841,396
6.1	5	NAIC Designation Category 5.A	177,968,373	XXX	XXX	177,968,373	0.0472	8,400,107	0.0846	15,056,124	0.1410	25,093,541
6.2	5	NAIC Designation Category 5.B	133,002,035	XXX	XXX	133,002,035	0.0663	8,818,035	0.1188	15,800,642	0.1980	26,334,403
6.3	5	NAIC Designation Category 5.C	13,440,852	XXX	XXX	13,440,852	0.0836	1,123,655	0.1498	2,013,440	0.2496	3,354,837
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	324,411,260	XXX	XXX	324,411,260	XXX	18,341,797	XXX	32,870,206	XXX	54,782,780
7.	6	NAIC 6	170,159,000	XXX	XXX	170,159,000	0.0000		0.2370	40,327,683	0.2370	40,327,683
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	130,962,441,664	XXX	XXX	130,962,441,664	XXX	272,962,149	XXX	814,688,858	XXX	1,361,045,740
		PREFERRED STOCKS										
10.	1	Highest Quality	54,672,150	XXX	XXX	54,672,150	0.0005	27,336	0.0016	87,475	0.0033	180,418
11.	2	High Quality	1,418,093,121	XXX	XXX	1,418,093,121	0.0021	2,977,996	0.0064	9,075,796	0.0106	15,031,787
12.	3	Medium Quality	346,545,752	XXX	XXX	346,545,752	0.0099	3,430,803	0.0263	9,114,153	0.0376	13,030,120
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default	241	XXX	XXX	241	0.0000		0.2370	57	0.2370	57
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	1,819,311,264	XXX	XXX	1,819,311,264	XXX	6,436,135	XXX	18,277,482	XXX	28,242,383

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A	12,636,453	XXX	XXX	12,636,453	0.0002	2,527	0.0007	8,846	0.0013	16,427
19.2	1	NAIC Designation Category 1.B	98,065,819	XXX	XXX	98,065,819	0.0004	39,226	0.0011	107,872	0.0023	225,551
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D	725,262,254	XXX	XXX	725,262,254	0.0007	507,684	0.0022	1,595,577	0.0044	3,191,154
19.5	1	NAIC Designation Category 1.E	28,919,068	XXX	XXX	28,919,068	0.0009	26,027	0.0027	78,081	0.0055	159,055
19.6	1	NAIC Designation Category 1.F	46,254,690	XXX	XXX	46,254,690	0.0011	50,880	0.0034	157,266	0.0068	314,532
19.7	1	NAIC Designation Category 1.G	19,504,405	XXX	XXX	19,504,405	0.0014	27,306	0.0042	81,919	0.0085	165,787
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)	930,642,689	XXX	XXX	930,642,689	XXX	653,651	XXX	2,029,561	XXX	4,072,507
20.1	2	NAIC Designation Category 2.A	12,255,826	XXX	XXX	12,255,826	0.0021	25,737	0.0063	77,212	0.0105	128,686
20.2	2	NAIC Designation Category 2.B	60,085,192	XXX	XXX	60,085,192	0.0025	150,213	0.0076	456,647	0.0127	763,082
20.3	2	NAIC Designation Category 2.C	12,773,906	XXX	XXX	12,773,906	0.0036	45,986	0.0108	137,958	0.0180	229,930
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)	85,114,924	XXX	XXX	85,114,924	XXX	221,936	XXX	671,817	XXX	1,121,698
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6	1,653,999	XXX	XXX	1,653,999	0.0000		0.2370	391,998	0.2370	391,998
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)	1,017,411,612	XXX	XXX	1,017,411,612	XXX	875,587	XXX	3,093,376	XXX	5,586,203
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	79,304,441	XXX	XXX	79,304,441	0.0005	39,652	0.0016	126,887	0.0033	261,705
27.	1	Highest Quality	43,068,388	XXX	XXX	43,068,388	0.0005	21,534	0.0016	68,909	0.0033	142,126
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	122,372,829	XXX	XXX	122,372,829	XXX	61,186	XXX	195,797	XXX	403,830
34.		Total (Lines 9 + 17 + 25 + 33)	133,921,537,369	XXX	XXX	133,921,537,369	XXX	280,335,057	XXX	836,255,513	XXX	1,395,278,156

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
DEFAULT COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed	290,918,184		XXX	290,918,184	0.0003	87,275	0.0007	203,643	0.0011	320,010
41.		Residential Mortgages - All Other	30,545,098,130		XXX	30,545,098,130	0.0015	45,817,647	0.0034	103,853,334	0.0046	140,507,451
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	2,590,667,999		XXX	2,590,667,999	0.0011	2,849,735	0.0057	14,766,808	0.0074	19,170,943
44.		Commercial Mortgages - All Other - CM2 - High Quality	21,724,116,191		XXX	21,724,116,191	0.0040	86,896,465	0.0114	247,654,925	0.0149	323,689,331
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	4,040,503,394		XXX	4,040,503,394	0.0069	27,879,473	0.0200	80,810,068	0.0257	103,840,937
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	325,465,972		XXX	325,465,972	0.0120	3,905,592	0.0343	11,163,483	0.0428	13,929,944
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed	42,145,143		XXX	42,145,143	0.0006	25,287	0.0014	59,003	0.0023	96,934
50.		Residential Mortgages - All Other	439,944,710		XXX	439,944,710	0.0029	1,275,840	0.0066	2,903,635	0.0103	4,531,431
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other	12,995,958		XXX	12,995,958	0.0480	623,806	0.0868	1,128,049	0.1371	1,781,746
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed	4,746,780		XXX	4,746,780	0.0000		0.0046	21,835	0.0046	21,835
55.		Residential Mortgages - All Other	197,540,542		XXX	197,540,542	0.0000		0.0149	2,943,354	0.0149	2,943,354
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other	12,081,367		XXX	12,081,367	0.0000		0.1942	2,346,201	0.1942	2,346,201
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	60,226,224,370		XXX	60,226,224,370	XXX	169,361,120	XXX	467,854,337	XXX	613,180,117
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	60,226,224,370		XXX	60,226,224,370	XXX	169,361,120	XXX	467,854,337	XXX	613,180,117

ASSET VALUATION RESERVE
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	21,572,603	XXX	XXX	21,572,603	0.0000		0.1580 (a)	3,408,471	0.1580 (a)	3,408,471
2.		Unaffiliated - Private	8,837,495	XXX	XXX	8,837,495	0.0000		0.1945	1,718,893	0.1945	1,718,893
3.		Federal Home Loan Bank	710,662,458	XXX	XXX	710,662,458	0.0000		0.0061	4,335,041	0.0097	6,893,426
4.		Affiliated - Life with AVR	431,050,582	XXX	XXX	431,050,582	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	1,172,123,138			1,172,123,138	XXX		XXX	9,462,405	XXX	12,020,790
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties	212,029,645			212,029,645	0.0000		0.0912	19,337,104	0.0912	19,337,104
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)	212,029,645			212,029,645	XXX		XXX	19,337,104	XXX	19,337,104
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality	722,309,535	XXX	XXX	722,309,535	0.0005	361,155	0.0016	1,155,695	0.0033	2,383,621
24.	2	High Quality	156,648,568	XXX	XXX	156,648,568	0.0021	328,962	0.0064	1,002,551	0.0106	1,660,475
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	878,958,103	XXX	XXX	878,958,103	XXX	690,117	XXX	2,158,246	XXX	4,044,096

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality	110,669,785		XXX	110,669,785	0.0011	121,737	0.0057	630,818	0.0074	818,956
39.		Mortgages - CM2 - High Quality	138,901,274		XXX	138,901,274	0.0040	555,605	0.0114	1,583,475	0.0149	2,069,629
40.		Mortgages - CM3 - Medium Quality	71,113,701		XXX	71,113,701	0.0069	490,685	0.0200	1,422,274	0.0257	1,827,622
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)	320,684,760		XXX	320,684,760	XXX	1,168,026	XXX	3,636,566	XXX	4,716,208
57.		Unaffiliated - In Good Standing With Covenants	900,000,000		XXX	900,000,000	0.0015 (c)	1,350,000	0.0034 (c)	3,060,000	0.0046 (c)	4,140,000
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)	900,000,000		XXX	900,000,000	XXX	1,350,000	XXX	3,060,000	XXX	4,140,000
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)	1,220,684,760		XXX	1,220,684,760	XXX	2,518,026	XXX	6,696,566	XXX	8,856,208

ASSET VALUATION RESERVE (Continued)
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS
EQUITY AND OTHER INVESTED ASSET COMPONENT

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	163,557,424	XXX	XXX	163,557,424	0.0000		0.1945	31,811,919	0.1945	31,811,919
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)	8,010,844,722	XXX	XXX	8,010,844,722	0.0000		0.1580	1,265,713,466	0.1580	1,265,713,466
69.		Affiliated Other - All Other	290,557,024	XXX	XXX	290,557,024	0.0000		0.1945	56,513,341	0.1945	56,513,341
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	8,464,959,169	XXX	XXX	8,464,959,169	XXX		XXX	1,354,038,726	XXX	1,354,038,726
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties	378,919,251	138,110,000	165,130,000	682,159,251	0.0000		0.0912	62,212,924	0.0912	62,212,924
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)	378,919,251	138,110,000	165,130,000	682,159,251	XXX		XXX	62,212,924	XXX	62,212,924
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	7,637,178			7,637,178	0.0063	48,114	0.0120	91,646	0.0190	145,106
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	7,637,178			7,637,178	XXX	48,114	XXX	91,646	XXX	145,106
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	2,990,394	XXX	XXX	2,990,394	0.0000		0.1580	472,482	0.1580	472,482
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated	95,622,488	XXX	XXX	95,622,488	0.0000		0.1580	15,108,353	0.1580	15,108,353
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated	36,566,595			36,566,595	0.0000		0.1580	5,777,522	0.1580	5,777,522
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated	2,601,228	XXX	XXX	2,601,228	0.0000		0.1580	410,994	0.1580	410,994
91.		Other - Unaffiliated	44,099,163	XXX	XXX	44,099,163	0.0000		0.1580	6,967,668	0.1580	6,967,668
92.		Other - Affiliated	417,004,742	XXX	XXX	417,004,742	0.0000		0.1580	65,886,749	0.1580	65,886,749
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	598,884,610			598,884,610	XXX		XXX	94,623,768	XXX	94,623,768
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA	18,948,137	XXX		18,948,137	0.0000		0.1580	2,993,806	0.1580	2,993,806
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)	18,948,137	XXX		18,948,137	XXX		XXX	2,993,806	XXX	2,993,806
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	11,568,991,210	138,110,000	165,130,000	11,872,231,210	XXX	3,256,257	XXX	1,522,815,682	XXX	1,526,914,634

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1 RSAT Number	2 Type	3 CUSIP	4 Description of Asset(s)	5 NAIC Designation or Other Description of Asset	6 Value of Asset	7 AVR Basic Contribution	8 AVR Reserve Objective	9 AVR Maximum Reserve
07387UA@0	R		Synthetic 10 year ABS Resecuritization Bond	1.A	2,057,755	412	1,440	2,675
07387UA*2	R		Synthetic 10 year ABS Resecuritization Bond	1.A	3,086,632	617	2,161	4,013
07387UA#8	R		Synthetic 10 year ABS Resecuritization Bond	1.A	5,056,958	1,011	3,540	6,574
	CW	742718-DB-2	Proctor and Gamble	1.D FE	2,057,755	1,440	4,527	9,054
	CW	742718-DB-2	Proctor and Gamble	1.D FE	3,086,632	2,161	6,791	13,581
	CW	037411-AW-5	Apache Corporation	2.C FE	5,056,958	18,205	54,615	91,025
0199999. Subtotal Default Component - Other Than Mortgage					20,402,690	23,846	73,074	126,922
0599999 - Total					20,402,690	23,846	73,074	126,922

SCHEDULE F

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
LK1062860	LL2LK1062860	FL	2023	100,000			Lapse
LF8500324	LL2LF8500324	OH	2024	61,000	61,000		Disputed Claim
0199999. Death Claims - Ordinary				161,000	61,000		XXX
0599999. Death Claims - Disposed Of				161,000	61,000		XXX
LF8100666	LL2 LF8100666	CA	2023	121,000			Excluded from coverage
LR0489467	LL2 LR0489467	LA	2023	500			Excluded from coverage
LR0489466	LL2 LR0489466	LA	2023	500			Excluded from coverage
L41570866	LL2 L41570866	SC	2023	25,000			Excluded from coverage
LJ4699061	LL2 LJ4699061	IN	2022	62,500			Excluded from coverage
LJ4569064	LL2 LJ4569064	KY	2022	65,674			Excluded from coverage
LJ4581819	LL2 LJ4581819	UT	2022	111,422			Excluded from coverage
LM9432059	LL2 LM9432059	LA	2022	10,000			Excluded from coverage
0699999. Additional Accidental Death Benefits-Ordinary				396,596			XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of				396,596			XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				557,596	61,000		XXX
LK1029971	LLCLK1029971	TX	2024	250,000		250,000	Lapsed
L26002432	LL2 L26002432	CA	2009	250,000		250,000	Misrepresentation
L26036389	LL2 L26036389	NC	2011	15,000		15,000	Misrepresentation
L26036389	LL2 L26036389	SC	2011	30,000		30,000	Misrepresentation
2799999. Death Claims - Ordinary				545,000		545,000	XXX
3199999. Death Claims - Resisted				545,000		545,000	XXX
LM9502553	LL2 LM9502553	SC	2023	5,000		5,000	Excluded from coverage
LM7423739	LL2 LM7423739	SC	2023	5,000		5,000	Excluded from coverage
LJ4558454	LL2 LJ4558454	TN	2024	42,345		42,345	Excluded from coverage
3299999. Additional Accidental Death Benefits-Ordinary				52,345		52,345	XXX
3699999. Additional Accidental Death Benefits Claims - Resisted				52,345		52,345	XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year				597,345		597,345	XXX
5399999 - Totals				1,154,941	61,000	597,345	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

PART 1 - ANALYSIS OF UNDERWRITING OPERATIONS

		Total		Comprehensive (Hospital and Medical) Individual		Comprehensive (Hospital and Medical) Group		Medicare Supplement		Vision Only		Dental Only		Federal Employees Health Benefits Plan	
		1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %
1.	Premiums written	129,797	XXX		XXX		XXX		XXX		XXX		XXX		XXX
2.	Premiums earned	129,797	XXX		XXX		XXX		XXX		XXX		XXX		XXX
3.	Incurred claims	572,765	441.3												
4.	Cost containment expenses														
5.	Incurred claims and cost containment expenses (Lines 3 and 4)	572,765	441.3												
6.	Increase in contract reserves	(252,872)	(194.8)												
7.	Commissions (a)	455,774	351.1												
8.	Other general insurance expenses														
9.	Taxes, licenses and fees	48,779	37.6												
10.	Total other expenses incurred	504,552	388.7												
11.	Aggregate write-ins for deductions														
12.	Gain from underwriting before dividends or refunds	(694,649)	(535.2)												
13.	Dividends or refunds														
14.	Gain from underwriting after dividends or refunds	(694,649)	(535.2)												
	DETAILS OF WRITE-INS														
1101.															
1102.															
1103.															
1198.	Summary of remaining write-ins for Line 11 from overflow page														
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)														

		Medicare Title XVIII		Medicaid Title XIX		Credit A&H		Disability Income		Long-Term Care		Other Health	
		15 Amount	16 %	17 Amount	18 %	19 Amount	20 %	21 Amount	22 %	23 Amount	24 %	25 Amount	26 %
1.	Premiums written		XXX		XXX		XXX	129,797	XXX		XXX		XXX
2.	Premiums earned		XXX		XXX		XXX	129,797	XXX		XXX		XXX
3.	Incurred claims							572,765	441.3				
4.	Cost containment expenses												
5.	Incurred claims and cost containment expenses (Lines 3 and 4)							572,765	441.3				
6.	Increase in contract reserves							(252,872)	(194.8)				
7.	Commissions (a)							455,774	351.1				
8.	Other general insurance expenses												
9.	Taxes, licenses and fees							15,200	11.7			33,579	
10.	Total other expenses incurred							470,973	362.9			33,579	
11.	Aggregate write-ins for deductions												
12.	Gain from underwriting before dividends or refunds							(661,070)	(509.3)			(33,579)	
13.	Dividends or refunds												
14.	Gain from underwriting after dividends or refunds							(661,070)	(509.3)			(33,579)	
	DETAILS OF WRITE-INS												
1101.													
1102.													
1103.													
1198.	Summary of remaining write-ins for Line 11 from overflow page												
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)												

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

PART 2. - RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Premium Reserves:													
1. Unearned premiums													
2. Advance premiums													
3. Reserve for rate credits													
4. Total premium reserves, current year													
5. Total premium reserves, prior year													
6. Increase in total premium reserves													
B. Contract Reserves:													
1. Additional reserves (a)	368,875										368,875		
2. Reserve for future contingent benefits													
3. Total contract reserves, current year	368,875										368,875		
4. Total contract reserves, prior year.	621,747										621,747		
5. Increase in contract reserves	(252,872)										(252,872)		
C. Claim Reserves and Liabilities:													
1. Total current year	1,613,018										1,613,018		
2. Total prior year	1,236,133										1,236,133		
3. Increase	376,885										376,885		

PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
1. Claims paid during the year:													
1.1 On claims incurred prior to current year	(2,578)										(2,578)		
1.2 On claims incurred during current year	198,459										198,459		
2. Claim reserves and liabilities, December 31, current year:													
2.1 On claims incurred prior to current year	1,499,845										1,499,845		
2.2 On claims incurred during current year	113,172										113,172		
3. Test:													
3.1 Lines 1.1 and 2.1	1,497,267										1,497,267		
3.2 Claim reserves and liabilities, December 31, prior year	1,236,133										1,236,133		
3.3 Line 3.1 minus Line 3.2	261,134										261,134		

PART 4. - REINSURANCE

	1 Total	2 Comprehensive (Hospital and Medical) Individual	3 Comprehensive (Hospital and Medical) Group	4 Medicare Supplement	5 Vision Only	6 Dental Only	7 Federal Employees Health Benefits Plan	8 Medicare Title XVIII	9 Medicaid Title XIX	10 Credit A&H	11 Disability Income	12 Long-Term Care	13 Other Health
A. Reinsurance Assumed:													
1. Premiums written													
2. Premiums earned													
3. Incurred claims													
4. Commissions													
B. Reinsurance Ceded:													
1. Premiums written	7,530,011										1,291,875		6,238,137
2. Premiums earned	7,574,732										1,363,209		6,211,523
3. Incurred claims	4,661,565										2,199,121		2,462,444
4. Commissions	(77,978)										(333,454)		255,476

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Comprehensive (Hospital and Medical) Individual	2 Comprehensive (Hospital and Medical) Group	3 Medicare Supplement	4 Vision Only	5 Dental Only	6 Federal Employees Health Benefits Plan	7 Medicare Title XVIII	8 Medicaid Title XIX	9 Credit A&H	10 Disability Income	11 Long-Term Care	12 Other Health	13 Total
A. Direct:													
1. Incurred claims										2,771,888		2,462,443	5,234,331
2. Beginning claim reserves and liabilities										13,742,104		5,212,932	18,955,037
3. Ending claim reserves and liabilities										13,807,117		4,705,202	18,512,319
4. Claims paid										2,706,875		2,970,174	5,677,050
B. Assumed Reinsurance:													
1. Incurred claims													
2. Beginning claim reserves and liabilities													
3. Ending claim reserves and liabilities													
4. Claims paid													
C. Ceded Reinsurance:													
1. Incurred claims										2,199,121		2,462,444	4,661,565
2. Beginning claim reserves and liabilities										12,505,973		5,212,933	17,718,905
3. Ending claim reserves and liabilities										12,194,100		4,705,202	16,899,301
4. Claims paid										2,510,994		2,970,175	5,481,169
D. Net:													
1. Incurred claims										572,766			572,766
2. Beginning claim reserves and liabilities										1,236,132			1,236,132
3. Ending claim reserves and liabilities										1,613,017			1,613,017
4. Claims paid										195,881			195,881
E. Net Incurred Claims and Cost Containment Expenses:													
1. Incurred claims and cost containment expenses										572,765			572,765
2. Beginning reserves and liabilities										1,236,132			1,236,132
3. Ending reserves and liabilities										1,613,017			1,613,017
4. Paid claims and cost containment expenses										195,880			195,880

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
68039	13-2570714	12/31/2012	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	NY	COFW/I	FA		2,806,130,524	293,995,850	6,529,042		2,870,087,512
68039	13-2570714	12/31/2012	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK	NY	COFW/G	FA		49,787,044		289,961		50,921,784
15306	46-2091695	04/01/2014	STRUCTURED ANNUITY REINSURANCE COMPANY	IA	CO/I	FA			(185,793,999)			
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/I	FA					9,074,389	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/I	IA					1,223,704	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/G	FA					21,594,880	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	MCO/G	IA					966,494	
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/I	FA		225,521,304	75,020	17,355,540		
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/I	IA		1,016,458,381	1,252,804	12,096,887		
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/G	FA		14,983,132		379,910		
80942	41-0991508	06/01/2018	VENERABLE INSURANCE AND ANNUITY COMPANY	IA	CO/G	IA		13,451,255		303,684		
0299999. General Account - U.S. Affiliates - Other								4,126,331,640	109,529,675	36,955,024	32,859,467	2,921,009,296
0399999. Total General Account - U.S. Affiliates								4,126,331,640	109,529,675	36,955,024	32,859,467	2,921,009,296
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates								4,126,331,640	109,529,675	36,955,024	32,859,467	2,921,009,296
79049	63-0338648	07/01/2000	ALFA LIFE INSURANCE CORPORATION	AL	CO/I	OL	3,750,000	516,099	12,996			
61301	47-0098400	02/28/1992	AMERITAS LIFE INSURANCE CORPORATION	NE	CO/I	OL	356,496	15,004	(5)			
71439	38-1843471	04/19/1995	ASSURITY LIFE INSURANCE COMPANY	NE	CO/I	OL	3,500,000	53,369	14,717			
87726	06-0566090	09/17/2018	BRIGHTHOUSE LIFE INSURANCE COMPANY	DE	CO/I	FA		6,371,967,513	513,010,490	27,911,644		
80799	06-0641618	08/02/1995	CELTIC LIFE INSURANCE COMPANY	IL	CO/I	OL	2,535,017	278,439	16,018	15,000		
62553	37-0808781	12/27/1990	COUNTRY LIFE INSURANCE COMPANY	IL	CO/I	OL	16,801,508	10,575,477	164,644	142,107		
63177	91-0335750	06/22/1992	FARMERS NEW WORLD LIFE INSURANCE	WA	CO/I	OL	7,941,396	4,515,104	31,895			
63967	74-0651020	02/01/1998	GOVERNMENT PERSONNEL MUTUAL LIFE	TX	CO/I	OL	26,517,541	282,900	56,812			
63487	23-1632193	01/01/1998	INVESTORS LIFE INSURANCE COMPANY OF NORTH AMERICA	TX	CO/I	OL	15,000	55				
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	YRT/I	XXXLO	2,456,176	31,220	20,107	12,083		
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	CO/I	XXXL	155,293,212	1,836,775	2,469,334	763,966		
65242	35-0457540	04/01/1997	LAFAYETTE LIFE INSURANCE	OH	CO/I	OL	15,116,668	138,742	29,795			
65242	35-0457540	04/01/1997	LAFAYETTE LIFE INSURANCE	OH	CO/I	DIS			1,171			
68543	25-1093227	11/01/2012	LIBERTY BANKERS LIFE INSURANCE COMPANY	OK	CO/I	FA		40,281,131	92,522	1,552,964		
65676	35-0472300	07/01/1992	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	4,573,657	2,859,215	31,441	1,720		
65676	35-0472300	04/01/1997	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	22,836,787	3,516,065	28,688	750,000		
65676	35-0472300	11/01/1997	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	20,977,181	235,778				
65676	35-0472300	07/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	15,241,112	108,534	120,162			
65676	35-0472300	07/01/2000	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS			603			
65676	35-0472300	01/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	71,688,902	486,796				
65676	35-0472300	01/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	255,917,700	1,125,475	481,990			
65676	35-0472300	01/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	80,984,959	444,949				
65676	35-0472300	08/01/2018	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	FA		5,132,662		72,059		
65676	35-0472300	08/01/2018	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	IA		459,242,809	59,140	7,855,091		
97136	13-3114906	01/01/1983	METROPOLITAN TOWER LIFE INSURANCE COMPANY	NE	YRT/I	OL	2,942,738	100,614	46,983			
66583	39-0493780	07/18/1995	NATIONAL GUARDIAN LIFE INSURANCE	WI	CO/I	OL	11,975,237	169,893	26,834			
66583	39-0493780	07/18/1995	NATIONAL GUARDIAN LIFE INSURANCE	WI	CO/I	DIS		18,970				
66869	31-4156830	12/28/1991	NATIONWIDE LIFE INSURANCE COMPANY	OH	CO/I	OL	37,186,773	21,030,243	310,954	110		
67172	31-0397080	07/01/1990	OHIO NATIONAL LIFE INSURANCE COMPANY	OH	CO/I	OL	7,729,195	4,964,114	35,364			
67539	72-0281240	08/01/1997	PAN-AMERICAN LIFE INSURANCE COMPANY	LA	CO/I	OL	3,860,483	1,669,712	34,518			
67539	72-0281240	04/21/1991	PAN-AMERICAN LIFE INSURANCE COMPANY	LA	CO/I	OL	11,101,308	4,844,786	29,688			
67628	37-0866596	04/21/1991	PEKIN LIFE INSURANCE COMPANY	IL	CO/I	OL	17,427,438	5,163,789	39,526			
67911	45-0220640	07/01/1999	PIONEER MUTUAL LIFE INSURANCE	ND	CO/I	OL	10,248,592	163,540	18,143			
68136	63-0169720	09/01/1989	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	OL	11,911,874	6,445,649	44,314	617,868		
68136	63-0169720	11/14/1996	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	OL	8,027,117	5,563,337	104,759			
68136	63-0169720	07/01/2022	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	IA		294,658,894	19,491,196			
68136	63-0169720	07/01/2022	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	FA		718,337,026	495,656,852	690,573		
68713	84-0499703	07/01/1999	SECURITY LIFE OF DENVER	CO	CO/I	OL	3,757,500	33,714	8,753			
68810	39-6040276	06/01/2001	SENTRY LIFE INSURANCE COMPANY	WI	CO/I	OL	2,000,000	76,044				
65757	43-0740882	02/01/1998	SHELTER LIFE INSURANCE COMPANY	MO	CO/I	OL	12,520,441	1,807,376	31,114			
68896	64-0283583	06/07/1996	SOUTHERN FARM BUREAU	MS	CO/I	OL	51,945,045	27,094,994	324,863			
82759	62-0905063	07/01/1999	TENNESSEE FARMERS LIFE INSURANCE	TN	CO/I	OL	13,204,972	3,113,699	38,472	250,000		

SCHEDULE S - PART 1 - SECTION 1

Reinsurance Assumed Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
56014	39-0123480	01/01/1994	THRIVENT FINANCIAL FOR LUTHERANS	WI	CO/I	OL	83,171,934	48,765,710	684,444	177,198		
86231	39-0989781	02/17/1997	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	32,451,240	307,482	74,256			
86231	39-0989781	02/17/1997	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS			5,717			
86231	39-0989781	12/16/2011	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	FA		246,439,855	94,007	899		
69663	74-1472662	06/12/2023	USAA LIFE INSURANCE COMPANY	TX	CO/I	IA		148,470,575	137,765,979			
69663	74-1472662	06/12/2023	USAA LIFE INSURANCE COMPANY	TX	CO/I	FA		2,568,051,576	1,509,516,140	5,415,993		
62413	36-0947200	11/01/1954	WILCAC LIFE INSURANCE COMPANY	IL	CO/I	XXXL	3,279,937	24,347	10,353	16,136		
0899999. General Account - U.S. Non-Affiliates							1,031,245,136	11,010,960,050	2,681,035,749	46,245,411		
00000	AA-3770206	06/01/2000	VFL INTERNATIONAL LIFE COMPANY SPC LTD	CYM	YRT/I	XXXLO	1,128,535	11,099	4,979	5,552		
0999999. General Account - Non-U.S. Non-Affiliates							1,128,535	11,099	4,979	5,552		
1099999. Total General Account - Non-Affiliates							1,032,373,671	11,010,971,149	2,681,040,728	46,250,963		
1199999. Total General Account							1,032,373,671	15,137,302,789	2,790,570,403	83,205,987	32,859,467	2,921,009,296
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							1,031,245,136	15,137,291,690	2,790,565,424	83,200,435	32,859,467	2,921,009,296
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)							1,128,535	11,099	4,979	5,552		
9999999 - Totals							1,032,373,671	15,137,302,789	2,790,570,403	83,205,987	32,859,467	2,921,009,296

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
9999999 - Totals												

NONE

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
14179	45-3727380	12/31/2011	ATHENE RE USA IV, INC.	VT		14,412,517
15306	46-2091695	08/30/2013	STRUCTURED ANNUITY REINSURANCE COMPANY	IA		1,479,518
0299999. Life and Annuity - U.S. Affiliates - Other						15,892,035
0399999. Total Life and Annuity - U.S. Affiliates						15,892,035
00000	AA-3191361	07/01/2024	ATHENE ANNUITY RE LTD	BMU		78,392,535
0599999. Life and Annuity - Non-U.S. Affiliates - Other						78,392,535
0699999. Total Life and Annuity - Non-U.S. Affiliates						78,392,535
0799999. Total Life and Annuity - Affiliates						94,284,570
62200	95-2496321	10/01/2013	ACCORDIA LIFE AND ANNUITY COMPANY	IA	299,699	20,965,336
60488	25-0598210	01/01/1987	AMERICAN GENERAL LIFE INSURANCE COMPANY	TX		1,933
62345	47-0766667	01/01/1988	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	27,530	7,099
68276	48-1024691	08/01/1952	EMPLOYERS REASSURANCE CORPORATION	KS		148
86258	13-2572994	12/01/1967	GENERAL RE LIFE CORPORATION	CT		7,345
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORPORATION	CT		61,596
86258	13-2572994	11/01/2001	GENERAL RE LIFE CORPORATION	CT		33,707
88340	59-2859797	08/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	75,000	1,392,352
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI		763,966
65056	38-1659835	06/01/1950	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI		12,083
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	13,484	
65676	35-0472300	10/01/1961	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		274,157
65676	35-0472300	04/01/2015	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN		94,270
66346	58-0828824	10/01/1960	MUNICH AMERICAN REASSURANCE COMPANY	GA	270,000	1,045,738
66346	58-0828824	08/01/2024	MUNICH AMERICAN REASSURANCE COMPANY	GA		22,623
88099	75-1608507	10/16/1956	OPTIMUM RE INSURANCE COMPANY	TX		3,209
67466	95-1079000	09/01/2002	PACIFIC LIFE INSURANCE COMPANY	NE		862
68136	63-0169720	08/01/1955	PROTECTIVE LIFE INSURANCE COMPANY	NE		2,017
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE		21,017,061
93572	43-1235868	11/01/1945	RGA REINS COMPANY	MO	214,500	1,707,662
93572	43-1235868	01/01/1975	RGA REINS COMPANY	MO		24,126
93572	43-1235868	10/01/1989	RGA REINS COMPANY	MO		531,892
93572	43-1235868	01/01/1994	RGA REINS COMPANY	MO		163,354
93572	43-1235868	03/01/1998	RGA REINS COMPANY	MO		2,563,288
93572	43-1235868	07/01/2000	RGA REINS COMPANY	MO		5,625,834
93572	43-1235868	11/01/2001	RGA REINS COMPANY	MO		89,887
87017	62-1003368	01/01/1961	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		83
97071	13-3126819	11/01/2001	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		33,707
97071	13-3126819	04/01/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE		10,140
68713	84-0499703	06/01/1964	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	10,000	184,703
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INC	MO	21,250	1,943,260
82627	06-0839705	11/01/2001	SWISS RE LIFE & HEALTH AMERICA INC	MO		58,657
70688	36-6071399	07/01/1982	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY		933
86231	39-0989781	01/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	175,000	1,188,470
80659	82-4533188	01/01/1957	UNITED STATES BUSINESS OF CANADALIFE ASSURANCE COMPANY	MI	50,000	94,184
62413	36-0947200	11/01/1954	WILCAC LIFE INSURANCE COMPANY	IL		16,136
66133	41-1760577	04/01/2008	WILTON REASSURANCE COMPANY	MN	70,000	745,889
66133	41-1760577	05/26/2008	WILTON REASSURANCE COMPANY	MN	55,000	30,000
60704	94-1516991	01/01/2003	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	50,000	8,276
0899999. Life and Annuity - U.S. Non-Affiliates					1,331,463	60,725,986
00000	AA-3770206	06/01/2000	VFL INTERNATIONAL LIFE COMPANY SPC, LTD	CYM		5,552
0999999. Life and Annuity - Non-U.S. Non-Affiliates						5,552
1099999. Total Life and Annuity - Non-Affiliates					1,331,463	60,731,538
1199999. Total Life and Annuity					1,331,463	155,016,108
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
61301	47-0098400	02/28/1992	AMERITAS LIFE INSURANCE CORPORATION	NE		1,901
88340	59-2859797	08/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL		311,146
65056	38-1659835	07/01/1998	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI		130,404
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE		1,606,130
62235	01-0278678	07/01/1991	UNUM LIFE INSURANCE COMPANY	ME		38,824
1999999. Accident and Health - U.S. Non-Affiliates						2,088,404
2199999. Total Accident and Health - Non-Affiliates						2,088,404
2299999. Total Accident and Health						2,088,404
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					1,331,463	78,706,425
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)						78,398,087
9999999 Totals - Life, Annuity and Accident and Health					1,331,463	157,104,512

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
63932	13-1970218	01/01/1999	ATHENE LIFE INSURANCE COMPANY OF NEW YORK	NY	CO/I	OL	1,825,000	52,404	52,137	20,500				
15306	46-2091695	08/30/2013	STRUCTURED ANNUITY REINSURANCE COMPANY	IA	CO/I	FA		992,442,086	1,015,747,853					
0299999. General Account - Authorized U.S. Affiliates - Other							1,825,000	992,494,490	1,015,799,990	20,500				
0399999. Total General Account - Authorized U.S. Affiliates							1,825,000	992,494,490	1,015,799,990	20,500				
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							1,825,000	992,494,490	1,015,799,990	20,500				
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/G	OL	979,366	88,389	100,965					
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	ADB		5,989	70,334					
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	AXXX	2,402,071,605	718,358,296	730,551,196	12,676,078				
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	DIS		6,429,169	7,138,636					
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	OL	3,129,438,025	817,057,818	853,503,047	18,454,127	72,345,690	74,459,827		
62200	95-2496321	10/01/2013	ACCORDIA LIFE & ANNUITY COMPANY	IA	CO/I	XXXL	446,665,788	24,282,063	26,907,838	1,163,752				
60488	25-0598210	01/01/1987	AMERICAN GENERAL LIFE INSURANCE COMPANY	TX	CO/I	DIS			221					
60488	25-0598210	01/01/1987	AMERICAN GENERAL LIFE INSURANCE COMPANY	TX	CO/I	OL	2,403,229	48,458	54,958	58,684				
60895	35-0145825	08/17/1981	AMERICAN UNITED LIFE INSURANCE COMPANY	IN	YRT/I	OL	130,705	860	1,458	1,386				
61212	52-0236900	07/01/1996	BALTIMORE LIFE INSURANCE COMPANY	MD	CO/I	OL	27,544,085	19,054,452	19,807,228					
61212	52-0236900	07/01/1996	BALTIMORE LIFE INSURANCE COMPANY	MD	CO/G	OL	2,407,881	1,692,142	1,647,328	73,350				
62345	47-0766667	02/15/1983	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	YRT/I	DIS		325	838	604				
62345	47-0766667	02/15/1983	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	YRT/I	OL	7,606,259	172,096	180,560	215,011				
62345	47-0766667	01/01/1985	BERKSHIRE HATHAWAY LIFE INSURANCE COMPANY OF NEBRASKA	NE	CO/I	OL	1,241,561	28,938	26,503	32,092				
68276	48-1024691	08/01/1952	EMPLOYERS REASSURANCE CORPORATION	KS	YRT/I	OL	1,550,000							
68276	48-1024691	12/01/1989	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	OL	16,472,945	23,896,888	25,266,143					
68276	48-1024691	03/01/2003	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	DIS		10,563	10,258	1,191				
68276	48-1024691	03/01/2003	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	OL			374	3,548				
68276	48-1024691	03/01/2003	EMPLOYERS REASSURANCE CORPORATION	KS	CO/I	XXXL	215,000	1,977	3,498	1,929				
86258	13-2572994	12/01/1967	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	210,018							
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		37,924	38,072	(186)				
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	8,968,480	96,194	106,453	140,737				
86258	13-2572994	08/01/1981	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	877,156	51,847	49,030	80,135				
86258	13-2572994	04/15/1992	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		13	26	28				
86258	13-2572994	04/15/1992	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,076,584	13,526	12,697	29,545				
86258	13-2572994	01/01/2007	GENERAL RE LIFE CORPORATION	CT	YRT/I	DIS		3,356	3,514	70,606				
86258	13-2572994	01/01/2007	GENERAL RE LIFE CORPORATION	CT	YRT/I	OL	1,017,062	26	23	806				
86258	13-2572994	01/01/2007	GENERAL RE LIFE CORPORATION	CT	YRT/I	XXXL	7,309,085	6	5	124				
88340	59-2859797	01/01/2001	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	XXXL	4,750	130	121	173				
88340	59-2859797	10/01/2003	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	OL	525,042							
88340	59-2859797	07/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	DIS		186,512	153,229	32,235				
88340	59-2859797	07/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	OL	72,231			8,111				
88340	59-2859797	07/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	CO/I	XXXL	477,595,198	13,572,291	16,841,617	1,641,934				
88340	59-2859797	01/01/2010	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	DIS		825	815	4,636				
88340	59-2859797	01/01/2010	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	YRT/I	XXXL	2,649,250	2,373	2,111	17,459				
88340	59-2859797	10/01/2016	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	OTH/I	FA		2,759,545,378	2,000,736,034	557,096,510	91,541,953	74,975,322		
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	CO/G	OL	1,281,743			10,189				
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	CO/I	OL				1,031				
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	CO/I	XXXL	198,784							
65676	35-0472300	10/01/1961	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		354	362	394				
65676	35-0472300	10/01/1961	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	22,427,795	433,547	512,571	451,529				
65676	35-0472300	10/01/1961	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	6,820,863							
65676	35-0472300	01/01/1970	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	295,000	4,464	4,322	7,682				
65676	35-0472300	01/01/1975	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	84,559	876	804	2,506				
65676	35-0472300	01/01/1977	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS		37,655	37,669	59				
65676	35-0472300	01/01/1977	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	5,489,195	36,163	40,233	40,035				
65676	35-0472300	05/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	DIS				(26,128)				
65676	35-0472300	05/01/1991	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	1,342,000	32,115	33,665	(39,706)				
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	DIS	22	38	19					
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	OL	3,181,825	9,076	66,467	248,156				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
65676	35-0472300	10/01/1999	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	YRT/I	XXXL	77,782	365	333	600				
65676	35-0472300	01/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	DIS		8,801		(28,466)				
65676	35-0472300	01/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	12,215,000	189,820	1,430,631	(276,815)				
65676	35-0472300	08/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	DIS		26,408	25,646	5,304				
65676	35-0472300	08/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	OL	37,574			2,209				
65676	35-0472300	08/01/2001	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	862,500	9,123	12,529	11,798				
65676	35-0472300	08/02/2004	LINCOLN NATIONAL LIFE INSURANCE COMPANY	IN	CO/I	XXXL	1,131,975	29,386						
66346	58-0828824	10/01/1960	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	2,429,760			22,962				
66346	58-0828824	11/01/1988	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	OL	1,936	37	34	66				
66346	58-0828824	11/01/1988	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	586,097	13,447	13,534	17,846				
66346	58-0828824	04/15/1992	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	DIS		13	26	28				
66346	58-0828824	04/15/1992	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,567,893	72,623	62,699	77,802				
66346	58-0828824	04/01/1993	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	DIS		1	2	1				
66346	58-0828824	04/01/1993	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	62,500	282	1,287	961				
66346	58-0828824	06/01/1994	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	408,320	111	105	6,411				
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	DIS		189	156					
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	DIS		43	32	570				
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL	2,287,169	13,356	13,161					
66346	58-0828824	03/01/2002	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	OL	1,018,604	9,053	9,596	15,986				
66346	58-0828824	04/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	DIS		46,969	47,427	4,203				
66346	58-0828824	04/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	OL	13,509			165				
66346	58-0828824	04/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	277,100,936	10,473,395	12,175,965	1,381,922				
66346	58-0828824	05/26/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	XXXL	77,924,800	1,192,252	1,342,406	564,186				
66346	58-0828824	11/01/2008	MUNICH AMERICAN REASSURANCE COMPANY	GA	CO/I	OL	17,062,500	201,551	249,996	70,222				
66346	58-0828824	04/01/2010	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	DIS		825	815	4,715				
66346	58-0828824	04/01/2010	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/I	XXXL	1,901,250	1,443	1,276	12,139				
66869	31-4156830	09/28/1999	NATIONWIDE LIFE INSURANCE COMPANY	OH	YRT/I	OL	500,000	30,245	27,656	5,575				
88099	75-1608507	11/01/1994	OPTIMUM RE INSURANCE COMPANY	TX	YRT/I	OL	216,966	2,194	2,700	9,094				
88099	75-1608507	10/01/1999	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	DIS		1,121	1,096	272				
88099	75-1608507	10/01/1999	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	OL	2,168,921	22,522	20,911	21,290				
88099	75-1608507	10/01/1999	OPTIMUM RE INSURANCE COMPANY	TX	CO/I	XXXL	2,254,000	227,144	208,791	11,541				
67466	95-1079000	10/01/1984	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	OL	348,625	7,797	17,498	4,816				
67466	95-1079000	01/01/1985	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	DIS		151	114	145				
67466	95-1079000	01/01/1985	PACIFIC LIFE INSURANCE COMPANY	NE	CO/I	OL	723,588	26,925	25,079	30,484				
68136	63-0169720	06/01/1995	PROTECTIVE LIFE INSURANCE COMPANY	NE	YRT/I	OL	15,080,108	2,355,024	2,442,680	496,714				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	ADB		2,866,023	2,945,024	416				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	AXXX	927,165	40,443	39,900	19,061,940				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	DIS		10,528,846	11,046,375	25,857				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	FA		3,042,044	3,103,845	20,063				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/G	OL	95,972,045	4,053,566	4,799,021	(8,397)				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	OL	3,953,851,150	1,104,475,133	1,137,929,163	(52,084)				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	FA		6,372,115	6,894,706		80,963,956	84,930,756		
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/G	XXXL				922,700				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	CO/I	XXXL	1,462,135,832	36,086,723	43,315,852	24,606,071				
93572	43-1235868	11/01/1945	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,331,156							
93572	43-1235868	01/01/1975	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		55	742	(906)				
93572	43-1235868	01/01/1975	RGA REINSURANCE COMPANY	MO	YRT/I	OL	32,266,786	456,825	461,788	584,866				
93572	43-1235868	05/01/1988	RGA REINSURANCE COMPANY	MO	YRT/I	OL	30,000	1,246	1,141	829				
93572	43-1235868	01/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,736,075	70,692	64,483	78,117				
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		88	88					
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	25,955,961	638,881	672,992	450,444				
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		20,610	20,611	18,646				
93572	43-1235868	10/01/1989	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,035,403	14,467	14,756	55,957				
93572	43-1235868	02/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,447,750	49,001	83,203	34,557				
93572	43-1235868	06/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		627	793	1,713				
93572	43-1235868	06/01/1991	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,517,963	15,987	15,006	37,645				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	01/01/1992	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	22,497	290	268	419				
93572	43-1235868	04/15/1992	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		13	26	28				
93572	43-1235868	04/15/1992	RGA REINSURANCE COMPANY	MO	YRT/I	OL	854,755	10,788	10,209	23,212				
93572	43-1235868	01/01/1993	RGA REINSURANCE COMPANY	MO	YRT/I	DIS			14					
93572	43-1235868	01/01/1993	RGA REINSURANCE COMPANY	MO	YRT/I	OL	6,999,590	180,431	182,776	247,552				
93572	43-1235868	04/01/1993	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		115	121	123				
93572	43-1235868	04/01/1993	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,407,566	16,884	17,556	26,900				
93572	43-1235868	01/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		207	291	200				
93572	43-1235868	01/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	OL	9,648,215	120,067	152,203	148,804				
93572	43-1235868	06/01/1994	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,933	10	9	76				
93572	43-1235868	01/01/1996	RGA REINSURANCE COMPANY	MO	YRT/I	OL			1,031	456				
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/G	OL	14,186,384	175,510	170,416					
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,744,264	52,084	48,333	159,139				
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/G	DIS			53					
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	DIS			124	(8)				
93572	43-1235868	07/01/1997	RGA REINSURANCE COMPANY	MO	YRT/I	OL	407,685	4,283	3,877	5,034				
93572	43-1235868	03/01/1998	RGA REINSURANCE COMPANY	MO	YRT/G	OL	9,384,789	84,258	100,178					
93572	43-1235868	03/01/1998	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,395,000	14,199	12,792	122,790				
93572	43-1235868	07/01/2000	RGA REINSURANCE COMPANY	MO	YRT/I	OL	1,537,101,740	16,177,251	17,427,730	16,289,743				
93572	43-1235868	07/01/2000	RGA REINSURANCE COMPANY	MO	YRT/I	XXXL	30,151	41		176				
93572	43-1235868	08/01/2001	RGA REINSURANCE COMPANY	MO	CO/I	DIS		10,563	10,258	2,121				
93572	43-1235868	08/01/2001	RGA REINSURANCE COMPANY	MO	CO/I	OL	15,029			884				
93572	43-1235868	08/01/2001	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	345,000	3,649	5,012	4,719				
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/G	OL	5,569,112	22,377	37,455					
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	OL	2,587,418	28,893	30,207	71,809				
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/G	DIS		521	430					
93572	43-1235868	03/01/2002	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		354	323	2,055				
93572	43-1235868	03/01/2004	RGA REINSURANCE COMPANY	MO	YRT/I	DIS		3	68	4				
93572	43-1235868	03/01/2004	RGA REINSURANCE COMPANY	MO	CO/I	OL	540,000	2,871	2,703	1,220				
93572	43-1235868	03/01/2004	RGA REINSURANCE COMPANY	MO	YRT/I	OL	223,828	1,728	2,169	3,587				
93572	43-1235868	08/02/2004	RGA REINSURANCE COMPANY	MO	CO/I	DIS		236,329	192,216	37,438				
93572	43-1235868	08/02/2004	RGA REINSURANCE COMPANY	MO	CO/I	OL	95,344			2,275				
93572	43-1235868	08/02/2004	RGA REINSURANCE COMPANY	MO	CO/I	XXXL	551,227,571	14,988,845	18,999,807	2,057,063				
87017	62-1003368	06/01/1980	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	CO/I	OL	124,250	4,503	4,291	6,481				
87017	62-1003368	07/01/1984	SCOR GLOBAL LIFE REINSURANCE COMPANY OF DELAWARE	DE	CO/I	OL			178					
97071	13-3126819	06/01/1984	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		174	225	248				
97071	13-3126819	06/01/1984	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	2,884,096	37,685	36,336	72,118				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	OL	200,000	2,459	4,254	2,257				
97071	13-3126819	05/01/2003	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	CO/I	OL	162,157,860	1,903,441	2,205,454	2,504,772				
97071	13-3126819	10/04/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	DIS		6,675	6,991	142,252				
97071	13-3126819	10/04/2010	SCOR GLOBAL LIFE USA REINSURANCE COMPANY	DE	YRT/I	XXXL	14,617,041	7	7	213				
68713	84-0499703	06/01/1964	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	2,666							
68713	84-0499703	09/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	1,200,000	16,491	20,417	18,901				
68713	84-0499703	09/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	YRT/I	OL	500,000	9,980	13,450	10,360				
68713	84-0499703	09/01/1982	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	DIS				(4,137)				
68713	84-0499703	09/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	DIS		63,493	59,863	3,610				
68713	84-0499703	09/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	OL	1,420,000	5,416	7,128	7,175				
68713	84-0499703	09/01/1997	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	XXXL	400,000	5,308	4,757	21,012				
68713	84-0499703	07/01/2004	SECURITY LIFE OF DENVER INSURANCE COMPANY	CO	CO/I	XXXL	15,387,379	332,926	444,267	404,410				
68810	39-6040276	01/01/2001	SENTRY LIFE INSURANCE COMPANY	WI	YRT/I	OL	1,000,000	6,092	5,132	11,025				
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	ADB		21,319	24,206	71				
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	DIS		270,006	289,634	6,707				
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	326,752,217	96,969,321	103,169,045	1,588,655				
82627	06-0839705	09/01/1956	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,901,511							
82627	06-0839705	10/01/1961	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		17	210	19				
82627	06-0839705	10/01/1961	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,520,253	15,373	15,536	34,275				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
82627	06-0839705	09/01/1969	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	4,774,999	36,981	32,435	57,609				
82627	06-0839705	09/01/1969	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		97	97	195				
82627	06-0839705	01/01/1975	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	24,000	17,766	17,442	225				
82627	06-0839705	01/01/1975	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	3,684,052	48,767	50,749	81,290				
82627	06-0839705	01/01/1975	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		46	145	(106)				
82627	06-0839705	07/01/1981	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	180,000	776	735	8,717				
82627	06-0839705	10/01/1981	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	100,000	82,598	81,356	2,028				
82627	06-0839705	02/01/1985	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	638,568	16,912	32,977	7,869				
82627	06-0839705	05/01/1987	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		5	5					
82627	06-0839705	05/01/1987	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	675,000	4,229	3,847	4,687				
82627	06-0839705	05/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	30,000	1,246	1,141	829				
82627	06-0839705	11/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	DIS		201	173	194				
82627	06-0839705	11/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		447	536	624				
82627	06-0839705	11/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	1,794,759	18,087	21,442	15,712				
82627	06-0839705	11/01/1988	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	10,315,320	149,515	165,694	193,030				
82627	06-0839705	03/01/1990	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	5,114,554	183,516	175,913	199,941				
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		14	79	54				
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	570,000	2,939	2,765	1,414				
82627	06-0839705	01/01/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,725,589	27,102	27,476	53,484				
82627	06-0839705	04/15/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		13	26	28				
82627	06-0839705	04/15/1992	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	2,233,314	15,606	14,790	37,217				
82627	06-0839705	04/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		1	2	1				
82627	06-0839705	04/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	62,500	282	1,287	961				
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/G	OL	6,171,735	185,709	170,587					
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,276,114	23,401	30,982	132,186				
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/G	DIS			25					
82627	06-0839705	05/01/1993	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS			58	(4)				
82627	06-0839705	01/01/1995	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,377,913	25,492	42,601	20,769				
82627	06-0839705	06/01/1996	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	DIS		3,966	4,398	6,488				
82627	06-0839705	06/01/1996	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	3,886,183	31,065	29,196	47,520				
82627	06-0839705	07/01/1997	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	407,686	4,283	3,877	5,034				
82627	06-0839705	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/G	OL	2,258,180	39,988	48,726					
82627	06-0839705	03/01/1998	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	2,295,000	64,162	56,045	175,409				
82627	06-0839705	10/01/1999	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		1	1					
82627	06-0839705	10/01/1999	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	1,533,750	7,577	7,040	9,542				
82627	06-0839705	11/01/2001	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	178,571	1,990	1,835	5,945				
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/G	OL	1,909,704	7,419	7,651					
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	588,520	8,240	8,844	12,833				
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/G	DIS		183	151					
82627	06-0839705	03/01/2002	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		43	32	558				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	DIS		34,684	22,276	6,256				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	13,394	1,174	1,018	1,340				
82627	06-0839705	07/01/2006	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	XXXL	149,694,333	4,862,711	5,789,463	493,030				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	DIS		44	43	1,372				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	2,381,398	67	59	2,095				
82627	06-0839705	04/01/2008	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	YRT/I	OL	871,444	2,514	2,361	5,538				
82627	06-0839705	11/01/2008	SWISS RE LIFE & HEALTH AMERICA INCORPORATED	MO	CO/I	OL	8,531,250	100,776	124,998	35,111				
70688	36-6071399	06/01/1992	TRANSAMERICA FINANCIAL LIFE INSURANCE COMPANY	NY	YRT/I	OL	1,172,352	37,170	33,977	42,859				
86231	39-0989781	07/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	793,340	10,307	10,663	8,952				
86231	39-0989781	07/01/1981	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS			43	(258)				
86231	39-0989781	01/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	1,761,103	43,904	41,346	45,094				
86231	39-0989781	05/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		172	237	196				
86231	39-0989781	05/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	20,485,206	849,051	835,699	1,112,106				
86231	39-0989781	11/01/1987	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	92,286	299	274	441				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	3,099,182	38,532	38,949	36,619				
86231	39-0989781	01/01/1994	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	DIS		24	31	34				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
86231	39-0989781	02/01/2008	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	DIS		59,137	61,383	5,311				
86231	39-0989781	02/01/2008	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	OL	16,886			339				
86231	39-0989781	02/01/2008	TRANSAMERICA LIFE INSURANCE COMPANY	IA	YRT/I	OL	9,510	117	109	443				
86231	39-0989781	02/01/2008	TRANSAMERICA LIFE INSURANCE COMPANY	IA	CO/I	XXXL	352,278,716	13,292,508	15,394,981	1,882,039				
70408	81-0170040	12/01/1994	UNION SECURITY INSURANCE COMPANY	IA	CO/I	FA		1,640,352	1,799,783					
70408	81-0170040	12/01/1994	UNION SECURITY INSURANCE COMPANY	IA	CO/I	OL	16,078,369	12,682,793	13,856,497	573				
70408	81-0170040	12/01/1994	UNION SECURITY INSURANCE COMPANY	IA	CO/I	FA		90,245	45,644					
87645	57-0654942	09/01/1986	UNITED FIDELITY LIFE INSURANCE COMPANY	TX	CO/I	OL	661,130	184,891	198,916					
87645	57-0654942	09/01/1986	UNITED FIDELITY LIFE INSURANCE COMPANY	TX	CO/I	FA		1,123,051	1,142,896	15,852				
80659	82-4533188	01/01/1957	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	240,000			7,940				
80659	82-4533188	05/01/1988	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	30,000	1,246	1,141					
80659	82-4533188	05/01/1988	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL				829				
80659	82-4533188	06/01/1996	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	DIS		3,966	4,398					
80659	82-4533188	06/01/1996	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	DIS				6,488				
80659	82-4533188	06/01/1996	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	OL	3,886,183	31,065	29,196					
80659	82-4533188	06/01/1996	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	OL				47,520				
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/G	OL	2,609,702	9,945	9,991					
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	OL	856,674	9,390	10,402	12,261				
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/G	DIS		194	160					
80659	82-4533188	03/01/2002	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	YRT/I	DIS		46	34	592				
80659	82-4533188	01/01/2003	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	OL	36,691,753	337,567	545,302					
80659	82-4533188	01/01/2003	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	OL				134,838				
80659	82-4533188	01/01/2003	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	XXXL				(318)				
80659	82-4533188	12/06/2004	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	XXXL	38,404,400	590,013	710,726					
80659	82-4533188	12/06/2004	UNITED STATES BUSINESS OF CANADA LIFE ASSURANCE COMPANY	MI	CO/I	XXXL				218,978				
62413	36-0947200	04/01/1997	WILCAC LIFE INSURANCE COMPANY	IL	CO/I	OL	2,528,588			12,726				
66133	41-1760577	04/01/2008	WILTON REASSURANCE COMPANY	MN	CO/I	DIS		18,945	21,288	71				
66133	41-1760577	04/01/2008	WILTON REASSURANCE COMPANY	MN	CO/I	OL	23,641			462				
66133	41-1760577	04/01/2008	WILTON REASSURANCE COMPANY	MN	CO/I	XXXL	135,797,595	5,257,817	6,236,897	189,269				
66133	41-1760577	05/26/2008	WILTON REASSURANCE COMPANY	MN	CO/I	XXXL	38,962,400	596,126	671,203	282,093				
60704	94-1516991	03/15/2003	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	CO/I	OL	10,230,000	45,513	133,705	38,725				
60704	94-1516991	03/15/2003	WILTON REASSURANCE LIFE COMPANY OF NEW YORK	NY	CO/I	XXXL	1,769,600	24,634	35,402	11,678				
0899999. General Account - Authorized U.S. Non-Affiliates							16,136,975,258	5,743,683,989	5,106,029,619	670,593,571	244,851,599	234,365,905		
1099999. Total General Account - Authorized Non-Affiliates							16,136,975,258	5,743,683,989	5,106,029,619	670,593,571	244,851,599	234,365,905		
1199999. Total General Account Authorized							16,138,800,258	6,736,178,479	6,121,829,609	670,614,071	244,851,599	234,365,905		
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	VT	COFW/I	ADB		54,600	61,352					
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	VT	COFW/I	DIS		6,020,596	6,404,915					
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	VT	COFW/I	OL	923,639,558	1,237,377,225	1,277,518,436	26,459,624	71,968,173	74,621,205		1,194,280,137
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	VT	COFW/I	XXXL	77,249	18,371	41,368					
1399999. General Account - Unauthorized U.S. Affiliates - Other							923,716,807	1,243,470,792	1,284,026,071	26,459,624	71,968,173	74,621,205		1,194,280,137
1499999. Total General Account - Unauthorized U.S. Affiliates							923,716,807	1,243,470,792	1,284,026,071	26,459,624	71,968,173	74,621,205		1,194,280,137
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				(88,067,053)			37,372,868,503	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	IA				327,530			280,766,326	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				19,006,499			10,027,125,146	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				911,115			175,239,214	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				212,193			223,757,337	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				479,917			208,491,128	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	OL				948,917			40,654,529	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA				732,487,852				
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA							44,310,469	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				261,656,306			2,497,456,166	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				91,438			236,674,782	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				398,724			906,845,335	
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				163,568				
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				(14,503,692)				
00000	AA-3191361	07/01/2019	ATHENE ANNUITY RE LTD	BMU	MCO/I	VA				936,897,962				

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	AA-3191361	01/01/2020	ATHENE ANNUITY RE LTD	BMU	COFW/I	OA		4,075,226,739	4,632,596,330				4,064,143,928	
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							17,503,599,177	
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							5,506,892,482	
00000	AA-3191361	01/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				486,812			1,433,405,758	
00000	AA-3191361	01/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				(3,658,555)			1,341,181,278	
00000	AA-3191361	07/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				2,014,696,010			7,960,167,810	
00000	AA-3191361	07/01/2022	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				125,853,052			721,897,824	
1699999. General Account - Unauthorized Non-U.S. Affiliates - Other								4,075,226,739	4,632,596,330	3,988,388,595			86,481,333,264	4,064,143,928
1799999. Total General Account - Unauthorized Non-U.S. Affiliates								4,075,226,739	4,632,596,330	3,988,388,595			86,481,333,264	4,064,143,928
1899999. Total General Account - Unauthorized Affiliates							923,716,807	5,318,697,531	5,916,622,401	4,014,848,219	71,968,173	74,621,205	86,481,333,264	5,258,424,065
2199999. Total General Account - Unauthorized Non-Affiliates														
2299999. Total General Account Unauthorized							923,716,807	5,318,697,531	5,916,622,401	4,014,848,219	71,968,173	74,621,205	86,481,333,264	5,258,424,065
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
3299999. Total General Account - Certified Non-Affiliates														
3399999. Total General Account Certified														
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
00000	AA-3191361	01/01/2024	ATHENE ANNUITY RE LTD	BMU	MCO/I	FA				2,488,426,798			2,480,731,750	
00000	AA-3191361	01/01/2024	ATHENE ANNUITY RE LTD	BMU	MCO/I	IA				1,601,274,444			1,474,214,346	
00000	AA-3191361	07/01/2024	ATHENE ANNUITY RE LTD	BMU	COFW/I	FA		33,802,770,808		14,302,740,630				33,913,695,234
00000	AA-3191361	07/01/2024	ATHENE ANNUITY RE LTD	BMU	COFW/I	IA		16,332,565,393		9,089,412,805				16,386,161,013
3899999. General Account - Reciprocal Jurisdiction Non-U.S. Affiliates - Other								50,135,336,201		27,481,854,677			3,954,946,096	50,299,856,247
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates								50,135,336,201		27,481,854,677			3,954,946,096	50,299,856,247
4099999. Total General Account - Reciprocal Jurisdiction Affiliates								50,135,336,201		27,481,854,677			3,954,946,096	50,299,856,247
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction								50,135,336,201		27,481,854,677			3,954,946,096	50,299,856,247
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							17,062,517,065	62,190,212,211	12,038,452,010	32,167,316,967	316,819,772	308,987,110	90,436,279,360	55,558,280,312
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	BMU	MCO/G	FA							34,657,220,303	
00000	AA-3191361	07/01/2019	ATHENE ANNUITY RE LTD	BMU	MCO/I	VA							3,564,639,876	
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							5,478,599,242	
00000	AA-3191361	06/01/2020	ATHENE ANNUITY RE LTD	BMU	MCO/I	OA							4,089,635,748	
6199999. Separate Accounts - Unauthorized Non-U.S. Affiliates - Other													47,790,095,169	
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													47,790,095,169	
6399999. Total Separate Accounts - Unauthorized Affiliates													47,790,095,169	
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized													47,790,095,169	
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														
8999999. Total Separate Accounts Reciprocal Jurisdiction														

SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													47,790,095,169	
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							17,062,517,065	7,979,649,271	7,405,855,680	697,073,695	316,819,772	308,987,110		1,194,280,137
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)								54,210,562,940	4,632,596,330	31,470,243,272			138,226,374,529	54,364,000,175
9999999 - Totals							17,062,517,065	62,190,212,211	12,038,452,010	32,167,316,967	316,819,772	308,987,110	138,226,374,529	55,558,280,312

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
61301	47-0098400	09/08/1982	AMERITAS LIFE INSURANCE CORPORATION	NE	OTH/I	LTDI		2,075	2,431,700				
61301	47-0098400	12/01/1985	AMERITAS LIFE INSURANCE CORPORATION	NE	QA/I	LTDI	8,734	614	1,648,070				
88340	59-2859797	07/01/2004	HANNOVER LIFE REASSURANCE COMPANY OF AMERICA	FL	QA/I	A			97,275				
65056	38-1659835	07/01/1998	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	QA/I	LTDI	855,314	100,803	3,091,459				
65056	38-1659835	07/01/1998	JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	QA/G	LTDI	380						
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/I	A	3,762						
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/G	A	37,042						
99724	73-1155182	07/01/1999	LIFESHIELD NATIONAL INSURANCE COMPANY	OK	QA/I	LTDI	314						
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	A	259,902	12,590	43,510				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/G	A	1,827,732	105,835					
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	LTDI	12,065	1,325	44,635				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/G	LTDI	20,547	54	47,187				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	OH		452	(452)				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	OM	39,854		151,895				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/G	OM	513		8				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/I	SD	4,007,393	157,090	29,026,565				
68136	63-0169720	04/29/2011	PROTECTIVE LIFE INSURANCE COMPANY	NE	QA/G	SD	7,710	4,683	443,238				
62235	01-0278678	07/10/1991	UNUM LIFE INSURANCE COMPANY	ME	OTH/I	LTDI	448,748		9,308,326			558,343	
0899999. General Account - Authorized U.S. Non-Affiliates							7,530,011	385,521	46,333,415			558,343	
1099999. Total General Account - Authorized Non-Affiliates							7,530,011	385,521	46,333,415			558,343	
1199999. Total General Account Authorized							7,530,011	385,521	46,333,415			558,343	
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
2199999. Total General Account - Unauthorized Non-Affiliates													
2299999. Total General Account Unauthorized													
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							7,530,011	385,521	46,333,415			558,343	
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							7,530,011	385,521	46,333,415			558,343	
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							7,530,011	385,521	46,333,415			558,343	

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
14179	45-3727380	12/15/2011	ATHENE RE USA IV, INC.	1,243,470,792	14,412,517		1,257,883,309	152,500,000	0001		1,194,280,137		787,917	1,257,883,309
0299999. General Account - Life and Annuity U.S. Affiliates - Other				1,243,470,792	14,412,517		1,257,883,309	152,500,000	XXX		1,194,280,137		787,917	1,257,883,309
0399999. Total General Account - Life and Annuity U.S. Affiliates				1,243,470,792	14,412,517		1,257,883,309	152,500,000	XXX		1,194,280,137		787,917	1,257,883,309
00000	AA-3191361	01/01/2018	ATHENE ANNUITY RE LTD	4,075,226,739		130,578,663	4,205,805,402				4,064,143,928		1,397,667,862	4,205,805,402
0599999. General Account - Life and Annuity Non-U.S. Affiliates - Other				4,075,226,739		130,578,663	4,205,805,402		XXX		4,064,143,928		1,397,667,862	4,205,805,402
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates				4,075,226,739		130,578,663	4,205,805,402		XXX		4,064,143,928		1,397,667,862	4,205,805,402
0799999. Total General Account - Life and Annuity Affiliates				5,318,697,531	14,412,517	130,578,663	5,463,688,711	152,500,000	XXX		5,258,424,065		1,398,455,779	5,463,688,711
1099999. Total General Account - Life and Annuity Non-Affiliates									XXX					
1199999. Total General Account Life and Annuity				5,318,697,531	14,412,517	130,578,663	5,463,688,711	152,500,000	XXX		5,258,424,065		1,398,455,779	5,463,688,711
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
2199999. Total General Account - Accident and Health Non-Affiliates									XXX					
2299999. Total General Account Accident and Health									XXX					
2399999. Total General Account				5,318,697,531	14,412,517	130,578,663	5,463,688,711	152,500,000	XXX		5,258,424,065		1,398,455,779	5,463,688,711
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				1,243,470,792	14,412,517		1,257,883,309	152,500,000	XXX		1,194,280,137		787,917	1,257,883,309
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)				4,075,226,739		130,578,663	4,205,805,402		XXX		4,064,143,928		1,397,667,862	4,205,805,402
9999999 - Totals				5,318,697,531	14,412,517	130,578,663	5,463,688,711	152,500,000	XXX		5,258,424,065		1,398,455,779	5,463,688,711

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount
0001	1	026007689	BNP Paribas	152,500,000

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
9999999 - Totals																	XXX					XXX	XXX		

NONE

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

Five Year Exhibit of Reinsurance Ceded Business
($000 Omitted)

	1 2024	2 2023	3 2022	4 2021	5 2020
A. OPERATIONS ITEMS					
1. Premiums and annuity considerations for life and accident and health contracts	32,174,847	39,983,744	25,797,657	18,903,748	11,355,550
2. Commissions and reinsurance expense allowances	1,803,638	1,882,891	1,228,334	940,180	777,063
3. Contract claims	5,143,369	4,358,013	3,267,757	2,428,839	1,861,882
4. Surrender benefits and withdrawals for life contracts	8,072,033	7,701,194	3,985,972	3,869,907	3,264,253
5. Dividends to policyholders and refunds to members	26,481	26,271	25,574	25,777	42,556
6. Reserve adjustments on reinsurance ceded	(31,753,929)	20,488,103	10,775,090	(2,946,560)	(1,464,523)
7. Increase in aggregate reserve for life and accident and health contracts	50,149,755	(443,224)	(516,502)	3,471,882	3,131,428
B. BALANCE SHEET ITEMS					
8. Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	9,239	16,126	13,154	13,262	15,236
9. Aggregate reserves for life and accident and health contracts	57,932,127	7,215,133	17,715,861	18,126,244	14,995,022
10. Liability for deposit-type contracts	4,304,804	4,872,043	234,540	340,660	336,804
11. Contract claims unpaid	157,105	74,944	86,886	81,709	69,562
12. Amounts recoverable on reinsurance	1,331	353,630	234,651	205,427	230,177
13. Experience rating refunds due or unpaid					
14. Policyholders' dividends and refunds to members (not included in Line 10)	27,795	27,412	28,591	30,640	44,337
15. Commissions and reinsurance expense allowances due	344	381,513	286,230	91,644	78,020
16. Unauthorized reinsurance offset					
17. Offset for reinsurance with Certified Reinsurers					
C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18. Funds deposited by and withheld from (F)	5,258,424	5,855,563	1,247,875	1,294,044	1,323,388
19. Letters of credit (L)	152,500	152,500	152,500	152,500	152,500
20. Trust agreements (T)			3,162	3,478	3,436
21. Other (O)					
D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22. Multiple Beneficiary Trust					
23. Funds deposited by and withheld from (F)					
24. Letters of credit (L)					
25. Trust agreements (T)					
26. Other (O)					

Consistent with the presentation in the Five-Year Historical Data, years 2024 and 2023 have been restated due to the merger. Years 2020-2022 have not been restated.

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	221,523,331,568	153,915,129	221,677,246,697
2.	Reinsurance (Line 16)	2,961,902,768	(2,961,902,768)	
3.	Premiums and considerations (Line 15)	4,326,103	9,239,169	13,565,272
4.	Net credit for ceded reinsurance	XXX	7,569,445,044	7,569,445,044
5.	All other admitted assets (balance)	3,473,406,833		3,473,406,833
6.	Total assets excluding Separate Accounts (Line 26)	227,962,967,272	4,770,696,574	232,733,663,846
7.	Separate Account assets (Line 27)	49,882,253,129	(127,097,888)	49,755,155,241
8.	Total assets (Line 28)	277,845,220,401	4,643,598,686	282,488,819,087
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	96,603,479,277	57,932,126,727	154,535,606,004
10.	Liability for deposit-type contracts (Line 3)	36,359,016,400	4,304,803,825	40,663,820,225
11.	Claim reserves (Line 4)	431,968,832	157,104,512	589,073,344
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	25,085	27,795,129	27,820,214
13.	Premium & annuity considerations received in advance (Line 8)		1,460,460	1,460,460
14.	Other contract liabilities (Line 9)	2,740,260,393	(1,858,419,691)	881,840,702
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	5,258,424,064	(5,258,424,064)	(1)
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	83,841,706,897	(50,250,088,674)	33,591,618,223
20.	Total liabilities excluding Separate Accounts (Line 26)	225,234,880,947	5,056,358,224	230,291,239,171
21.	Separate Account liabilities (Line 27)	48,711,282,312	(412,759,538)	48,298,522,774
22.	Total liabilities (Line 28)	273,946,163,259	4,643,598,686	278,589,761,945
23.	Capital & surplus (Line 38)	3,899,057,142	XXX	3,899,057,142
24.	Total liabilities, capital & surplus (Line 39)	277,845,220,401	4,643,598,686	282,488,819,087
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	57,932,126,727		
26.	Claim reserves	157,104,512		
27.	Policyholder dividends/reserves	27,795,129		
28.	Premium & annuity considerations received in advance	1,460,460		
29.	Liability for deposit-type contracts	4,304,803,825		
30.	Other contract liabilities	(1,858,419,691)		
31.	Reinsurance ceded assets	2,961,902,768		
32.	Other ceded reinsurance recoverables	(26,817,241)		
33.	Total ceded reinsurance recoverables	63,499,956,489		
34.	Premiums and considerations	9,239,169		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers	5,258,424,064		
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets	50,662,848,212		
40.	Total ceded reinsurance payable/offsets	55,930,511,445		
41.	Total net credit for ceded reinsurance	7,569,445,044		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1. Alabama	AL	L	789,723	583,170,573	44,095		584,004,391	270,000
2. Alaska	AK	L	109,502	50,485,956	4,056		50,599,515	
3. Arizona	AZ	L	1,833,105	914,823,026	85,606		916,741,736	1,886,600
4. Arkansas	AR	L	429,035	137,442,119	32,169		137,903,323	54,185
5. California	CA	L	7,078,090	4,651,404,591	335,978		4,658,818,659	222,334
6. Colorado	CO	L	1,473,858	462,612,308	57,267		464,143,433	192,832
7. Connecticut	CT	L	537,687	381,308,638	82,621		381,928,945	709,256
8. Delaware	DE	L	204,115	164,718,644	13,908		164,936,667	13,798,090,547
9. District of Columbia	DC	L	94,141	30,635,069	4,338		30,733,548	
10. Florida	FL	L	4,789,693	3,861,000,201	240,870		3,866,030,764	1,128,277
11. Georgia	GA	L	2,721,745	1,044,386,652	130,040		1,047,238,437	473,107
12. Hawaii	HI	L	425,244	175,304,903	7,327		175,737,475	
13. Idaho	ID	L	333,632	125,485,007	24,680		125,843,319	100,000
14. Illinois	IL	L	3,237,550	1,830,697,226	97,762		1,834,032,538	118,481
15. Indiana	IN	L	2,392,563	817,462,121	128,133		819,982,818	235,770
16. Iowa	IA	L	3,487,818	290,360,880	42,212		293,890,910	1,769,575
17. Kansas	KS	L	1,498,698	140,400,695	49,265		141,948,658	139,050
18. Kentucky	KY	L	1,897,383	411,292,603	162,232		413,352,218	
19. Louisiana	LA	L	5,025,012	538,953,801	1,018,427		544,997,240	491,744
20. Maine	ME	L	244,876	84,092,826	35,966		84,373,668	
21. Maryland	MD	L	1,515,105	707,124,071	83,017		708,722,193	125,729
22. Massachusetts	MA	L	716,753	654,037,524	74,945		654,829,223	1,061,254
23. Michigan	MI	L	5,482,161	1,437,880,715	104,708		1,443,467,584	1,939,131
24. Minnesota	MN	L	8,403,480	466,920,352	70,788		475,394,620	2,396,477
25. Mississippi	MS	L	559,160	312,626,851	33,702		313,219,713	54,657
26. Missouri	MO	L	2,220,480	815,889,290	57,763		818,167,533	130,663
27. Montana	MT	L	171,008	43,644,009	13,223		43,828,241	130,000
28. Nebraska	NE	L	1,005,852	92,382,144	25,307		93,413,303	
29. Nevada	NV	L	471,850	265,584,152	25,971		266,081,973	
30. New Hampshire	NH	L	151,226	136,296,664	23,968		136,471,859	41,313
31. New Jersey	NJ	L	1,465,237	1,725,385,216	135,682		1,726,986,136	50,000
32. New Mexico	NM	L	346,491	87,633,304	26,443		88,006,238	
33. New York	NY	N	847,522	98,495,731	8,987		99,352,240	
34. North Carolina	NC	L	9,334,289	1,835,442,337	980,819		1,845,757,445	520,293
35. North Dakota	ND	L	323,214	89,220,307	1,462		89,544,983	450,000
36. Ohio	OH	L	3,815,905	1,825,117,521	141,618		1,829,075,045	269,548
37. Oklahoma	OK	L	1,073,808	164,416,750	36,580		165,527,137	
38. Oregon	OR	L	1,215,343	265,078,975	51,419		266,345,738	317,000
39. Pennsylvania	PA	L	3,024,314	2,164,659,254	216,871		2,167,900,439	1,230,181
40. Rhode Island	RI	L	266,778	105,289,244	19,544		105,575,566	600,000
41. South Carolina	SC	L	12,949,177	707,027,455	1,913,561		721,890,192	47,000
42. South Dakota	SD	L	289,523	96,162,442	8,559		96,460,525	
43. Tennessee	TN	L	2,169,799	945,279,521	179,663		947,628,984	1,259,643
44. Texas	TX	L	5,916,114	2,299,857,924	284,339		2,306,058,377	500,349
45. Utah	UT	L	740,073	351,232,192	34,633		352,006,898	159,678
46. Vermont	VT	L	52,544	58,545,929	8,810		58,607,284	
47. Virginia	VA	L	1,674,948	980,357,871	104,573		982,137,392	1,466,824
48. Washington	WA	L	3,758,756	567,865,662	88,155		571,712,573	345,647
49. West Virginia	WV	L	717,023	236,214,370	142,136		237,073,529	
50. Wisconsin	WI	L	5,674,004	715,508,696	53,645		721,236,345	1,105,561
51. Wyoming	WY	L	103,964	31,355,454	6,898		31,466,316	
52. American Samoa	AS	N	446				446	
53. Guam	GU	N		(49,884)			(49,884)	
54. Puerto Rico	PR	L	2,314	949,950	142		952,407	
55. U.S. Virgin Islands	VI	N		159,774			159,774	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	268,420	(777,331)			(508,911)	
58. Aggregate Other Alien	OT	XXX	102,930	(1,322,500)	281		(1,219,289)	6,000,000,000
59. Subtotal		XXX	115,433,485	36,977,529,777	7,555,165		37,100,518,427	19,820,082,707
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	19,443,130				19,443,130	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX	3,183,747				3,183,747	
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	2,157,990		60,209		2,218,198	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	140,218,352	36,977,529,777	7,615,374		37,125,363,503	19,820,082,707
96. Plus reinsurance assumed		XXX	9,119,500	2,785,216,001			2,794,335,501	
97 Totals (All Business)		XXX	149,337,853	39,762,745,778	7,615,374		39,919,699,005	19,820,082,707
98. Less reinsurance ceded		XXX	148,196,987	32,026,426,779	7,485,577		32,182,109,343	7,196,501,079
99. Totals (All Business) less Reinsurance Ceded		XXX	1,140,866	7,736,318,999	(c) 129,797		7,737,589,661	12,623,581,627
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	102,930	(1,322,500)	281		(1,219,289)	6,000,000,000
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	102,930	(1,322,500)	281		(1,219,289)	6,000,000,000
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

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

(b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations
Premium and annuity considerations were allocated to state according to the mailing address of the policyholder.

(c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4 and 16.4, Col. 6, or with Schedule H, Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Col. 6.....

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	789,723	583,170,573	4,360		270,000	584,234,656
2. Alaska	AK	109,502	50,485,956	965			50,596,424
3. Arizona	AZ	1,833,105	914,823,026	37,231		1,886,600	918,579,962
4. Arkansas	AR	429,035	137,442,119	4,052		54,185	137,929,391
5. California	CA	7,078,090	4,651,404,591	124,116		222,334	4,658,829,131
6. Colorado	CO	1,473,858	462,612,308	8,245		192,832	464,287,243
7. Connecticut	CT	537,687	381,308,638	55,576		709,256	382,611,156
8. Delaware	DE	204,115	164,718,644	619		13,798,090,547	13,963,013,926
9. District of Columbia	DC	94,141	30,635,069	1,207			30,730,417
10. Florida	FL	4,789,693	3,861,000,201	149,738		1,128,277	3,867,067,909
11. Georgia	GA	2,721,745	1,044,386,652	30,201		473,107	1,047,611,705
12. Hawaii	HI	425,244	175,304,903	335			175,730,483
13. Idaho	ID	333,632	125,485,007	6,195		100,000	125,924,834
14. Illinois	IL	3,237,550	1,830,697,226	25,571		118,481	1,834,078,828
15. Indiana	IN	2,392,563	817,462,121	64,730		235,770	820,155,185
16. Iowa	IA	3,487,818	290,360,880	19,785		1,769,575	295,638,059
17. Kansas	KS	1,498,698	140,400,695	20,783		139,050	142,059,225
18. Kentucky	KY	1,897,383	411,292,603	28,969			413,218,955
19. Louisiana	LA	5,025,012	538,953,801	3,352		491,744	544,473,909
20. Maine	ME	244,876	84,092,826	22,222			84,359,924
21. Maryland	MD	1,515,105	707,124,071	33,110		125,729	708,798,014
22. Massachusetts	MA	716,753	654,037,524	39,890		1,061,254	655,855,422
23. Michigan	MI	5,482,161	1,437,880,715	21,753		1,939,131	1,445,323,761
24. Minnesota	MN	8,403,480	466,920,352	69,602		2,396,477	477,789,912
25. Mississippi	MS	559,160	312,626,851	6,780		54,657	313,247,448
26. Missouri	MO	2,220,480	815,889,290	10,082		130,663	818,250,515
27. Montana	MT	171,008	43,644,009	2,406		130,000	43,947,423
28. Nebraska	NE	1,005,852	92,382,144	12,677			93,400,673
29. Nevada	NV	471,850	265,584,152	4,058			266,060,060
30. New Hampshire	NH	151,226	136,296,664	10,910		41,313	136,500,114
31. New Jersey	NJ	1,465,237	1,725,385,216	74,840		50,000	1,726,975,294
32. New Mexico	NM	346,491	87,633,304	7,780			87,987,574
33. New York	NY	847,522	98,495,731	2,891			99,346,144
34. North Carolina	NC	9,334,289	1,835,442,337	32,616		520,293	1,845,329,535
35. North Dakota	ND	323,214	89,220,307	845		450,000	89,994,367
36. Ohio	OH	3,815,905	1,825,117,521	74,926		269,548	1,829,277,900
37. Oklahoma	OK	1,073,808	164,416,750	5,628			165,496,186
38. Oregon	OR	1,215,343	265,078,975	27,214		317,000	266,638,532
39. Pennsylvania	PA	3,024,314	2,164,659,254	111,286		1,230,181	2,169,025,035
40. Rhode Island	RI	266,778	105,289,244	10,545		600,000	106,166,567
41. South Carolina	SC	12,949,177	707,027,455	23,413		47,000	720,047,045
42. South Dakota	SD	289,523	96,162,442	3,107			96,455,073
43. Tennessee	TN	2,169,799	945,279,521	45,896		1,259,643	948,754,859
44. Texas	TX	5,916,114	2,299,857,924	27,815		500,349	2,306,302,203
45. Utah	UT	740,073	351,232,192	13,940		159,678	352,145,883
46. Vermont	VT	52,544	58,545,929	3,942			58,602,416
47. Virginia	VA	1,674,948	980,357,871	25,845		1,466,824	983,525,489
48. Washington	WA	3,758,756	567,865,662	28,769		345,647	571,998,834
49. West Virginia	WV	717,023	236,214,370	2,303			236,933,696
50. Wisconsin	WI	5,674,004	715,508,696	53,645		1,105,561	722,341,906
51. Wyoming	WY	103,964	31,355,454	6,898			31,466,316
52. American Samoa	AS	446					446
53. Guam	GU		(49,884)				(49,884)
54. Puerto Rico	PR	2,314	949,950	142			952,407
55. U.S. Virgin Islands	VI		159,774				159,774
56. Northern Mariana Islands	MP						
57. Canada	CAN	268,420	(777,331)				(508,911)
58. Aggregate Other Alien	OT	102,930	(1,322,500)	281		6,000,000,000	5,998,780,711
59. Total		115,433,485	36,977,529,777	1,404,090		19,820,082,707	56,914,450,059

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

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

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

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

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

Athene Bermuda Employee Company Ltd.
Athene IP Holding Ltd.
Athene North Employment Service Corporation
Athora Holding Ltd.

- Athora UK Services Ltd.
- Athora Ireland Services Limited
- Athora Bermuda Services Ltd.
- Athora IP Holding Ltd.
- Athora Class D Holdings Ltd.
- Athora NL Class D Holdings Ltd.
- Athora Co-Invest Management, Ltd.
  - Athora Co-Invest, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

Athora Netherlands Holding Limited
- Athora Netherlands Services B.V.
- Athora Netherlands N.V.
- SRLEV N.V.
  - N.V. Pensioen ESC
  - REAAL De Ruyterkade B.V.
  - REAAL Wognumsebuurt B.V.
  - REAAL Woningen I B.V.
  - GVR500 Building B.V.
  - RE Young Urban Housing B.V.
  - Bellecom N.V.
  - PDC Industrial Center 143 Sp. Z o.o
  - Dumenza Sp. Z o.o
  - RE NL Holding 1 S.a.r.l
    - RE NL Property AB
      - RE NL Borås 1 AB
      - RE NL Vansbro 1 AB
      - RE NL Örebro 1 AB
    - Ireland TAM Dublin Property S.A.R.L
  - Athora Lux Earth Holdings 1 S.A.
    - Athora France Earth Holdings 1 SASU
      - Terra Nova V Montreuil SCI
  - Athora France Sky Holdings 1 SASU
    - Athora Sky 1 SCI
    - Athora Sky Douai SCI

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Asset Management, Inc.

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Accord Fund VI, L.P.
Apollo Accord Offshore Fund VI, L.P.
Apollo Credit Opportunity Advisors III (APO FC) GP LLC
Apollo Credit Opportunity Advisors III (APO FC) LP
Apollo Credit Opportunity Fund (Offshore) III LP
Apollo Delphi Advisors, LLC
Apollo Delphi Fund, L.P.
Apollo Pythia Fund, L.P.
Apollo Accord+ II Advisors GP, LLC
Apollo Accord+ II Advisors, L.P.
Apollo Accord+ II Offshore Fund (K), L.P.
Apollo Accord+ II Fund, L.P.
Apollo Accord+ II Co-Investors (B), L.P.
Apollo Accord+ II Offshore Fund, L.P.
Apollo ST Advisors, LLC
Apollo Revolver Capital Management, LLC
Apollo Revolver Advisors, L.P.
Apollo Revolver Fund, L.P.
Apollo Revolver Feeder Fund, L.P.
Apollo Hybrid Value Advisors (APO FC-GP), LLC
Apollo Hybrid Value Advisors (APO FC), L.P.
Apollo PPF Credit Strategies Advisors GP, LLC
Apollo PPF Credit Strategies Advisors, L.P.
Apollo PPF Credit Strategies (Lux) GP, S.a r.l.
Apollo PPF Credit Strategies (Lux), SCSp
Apollo Revolver Capital Management II, LLC
Apollo Revolver Advisors II, L.P.
Apollo Revolver Fund II (Offshore), L.P.
Apollo Revolver Fund II, L.P.
AP Revolver Fund II Holdings, L.P.
Apollo Revolver Advisors II (ATH), L.P.
Apollo Revolver Fund II (ATH), L.P.
A-M Direct Lending GP (Lux) S.a r.l.
AM-EDL (Lux) SCSp
Apollo Digital Origin Advisors GP, LLC
Apollo Digital Origin Advisors, L.P.
Apollo Digital Origin Aggregator A, L.P.
Apollo Digital Origin Aggregator B, L.P.
Apollo Digital Origin Co-Investors (B), L.P.
Apollo Digital Origin Offshore Partners, L.P.
Apollo Origination Holdings, LLC
Apollo Origination Europe (Lux B) GP, S.a r.l.
Apollo Total Return Fund - Investment Grade II Advisors GP, LLC
Apollo Total Return Fund - Investment Grade II Advisors, L.P.
Apollo TRF - IG II (Cayman), L.P. - Series 1
Apollo TRF - IG II (Cayman), L.P.
Apollo Total Return Fund - Investment Grade II (Parallel), L.P. - Series 1
Apollo Total Return Fund - Investment Grade II (Parallel), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

APO Corp.

- Apollo Principal Holdings A GP, Ltd.
  - Apollo Principal Holdings A, L.P.
    - Apollo Capital Management IV, Inc.
      - Apollo Advisors IV, L.P.
        - Apollo Investment Fund IV, L.P.
        - Apollo Overseas Partners IV, L.P.
      - Apollo Fund Administration IV, L.L.C.
    - Apollo Capital Management V, Inc
      - Apollo Advisors V, L.P.
      - Apollo Fund Administration V, L.L.C
    - Apollo Capital Management VI, LLC
      - Apollo Advisors VI, L.P.
        - Apollo Investment Fund VI, L.P.
        - Apollo Overseas Partners VI, L.P.
        - Apollo Overseas Partners (Delaware) VI, L.P.
        - Apollo Overseas Partners (Delaware 892) VI, L.P.
        - Apollo Overseas Partners (Germany) VI, L.P.
          - Apollo Management (Germany) VI, L.P.
        - Apollo Fund Administration VI, LLC
    - Apollo Capital Management VII, LLC
      - Apollo Advisors VII, L.P.
        - Apollo Fund Administration VII, LLC
    - AGRE CMBS GP LLC
    - AGRE CMBS GP II LLC
    - 2012 CMBS-I GP LLC
    - 2012 CMBS-II GP LLC
    - 2012 CMBS-III GP LLC
    - Apollo ANRP Capital Management, LLC
      - Apollo ANRP Advisors, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Special Situations Co-Investors (IH-D), L.P
Apollo SPN Co-Investors (D), L.P.
Apollo SPN Co-Investors (DC-D), L.P.
Apollo SPN Co-Investors (FC-D), L.P.
Apollo Structured Credit Recovery Co-Investors IV (A) LP
Apollo Tactical Value SPN Co-Investors (DC-D), L.P.
Apollo Total Return Co-Investors (A) LP
Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.
Apollo Tower Credit Co-Investors (DE FC-D), L.P.
Apollo Union Street Co-Investors (D), L.P.
Apollo Union Street SPV Co-Investors (D), L.P.
Apollo USREF Co-Investors II (A), L.P.
Apollo USREF Co-Investors III (A), L.P.
Apollo USREF Co-Investors III (D), L.P.
Apollo USREF III Royce Co-Investors (A), L.P.
Apollo Venerable Co-Investors (A), L.P.
FCI Co-Investors II (A), L.P.
FCI Co-Investors III (A), L.P.
FCI Co-Investors IV (A), L.P.
FCI Co-Investors IV (D), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.
VA Capital Management CIV GP, LLC
VA Capital Management Co-Investors, L.P.
AP Violet Advisors GP, LLC
VLS Holdings Advisors GP LLC
VLS Holdings Advisors, L.P.
Apollo Advisors V (EH), LLC
Apollo Advisors V (EH Cayman), L.P.
Apollo Advisors VI (EH-GP), Ltd.
Apollo Advisors VI (EH), L.P.
Apollo Advisors VII (EH-GP), Ltd.
Apollo Advisors VII (EH), L.P.
AAA Life Re Carry, L.P.
Apollo ANRP Advisors (IH-GP), LLC
Apollo ANRP Advisors (IH), L.P.
Financial Credit I Capital Management, LLC
Financial Credit Investment Advisors I, L.P.
Apollo SPN Capital Management, LLC
Apollo SPN Advisors, L.P.
Apollo SPN Investments I, L.P.
AAA MIP Limited
AAA Associates, L.P.
AP Caps II Holdings GP, LLC
Acropolis Infrastructure Acquisition Sponsor, L.P.
APSG Sponsor, L.P.
APSG Sponsor II, L.P.
APSG Sponsor III, L.P.
Delphi Growth Capital Sponsor, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Catalina Oxenwood Investments Ltd
  - Catalina Oxenwood European Investments Ltd.
    - Propco (Newport) Limited
    - Propco (Greenock) Limited
    - Propco (Yeovil) Limited
- Catalina Oxenwood Investments Ltd
  - OXW Catalina UK Limited
    - OXW Catalina (Logistics XVII) Limited
    - OXW Catalina (Logistics XXV) Limited
    - OXW Catalina (Logistics XXVI) Limited
    - OXW Catalina (Logistics XXVII) Limited
    - AD Land Exeter Ltd
- Catalina Holdings UK Limited
  - Catalina Worthing Insurance Limited
    - Catalina Oxenwood Investments Ltd
    - Propco (Swansea) Limited
  - Catalina Services UK Limited
- Lightning Top-Up Trust
  - Catalina Oxenwood European Investments Ltd.
  - Catalina Oxenwood Investments Ltd.
- Catalina Re Archdale US LLC
  - Catalina Re Archdale Life Insurance Company Ltd.
- Catalina Beta Ltd.
  - Alea Group Holdings (Bermuda) Ltd.
    - FIN LLC
      - Alea Holdings US Company
        - Alea North America Insurance Company
        - SPARTA Insurance Company
        - National American Insurance Company of California
        - QLT Buffalo LLC
        - AHUSCO Statutory Trust I
        - AHUSCO Statutory Trust II
        - AHUSCO Statutory Trust III
    - Catalina Alpha US Holding Company
      - Catalina U.S. Insurance Services LLC
    - Catalina Finance LLP
    - Elbow Re Ltd.
      - Catalina Oxenwood European Investments Ltd
      - Catalina Oxenwood Investments Ltd
    - Catalina Services (Bermuda) Ltd.
- Apollo Rose II (I), L.P.
- Apollo Wessex Advisors GP, LLC
  - Apollo Wessex Advisors, L.P.
    - Wessex Holdings, L.P.
- AP Extreme Advisors GP, LLC
- APH Holdings, L.P.
- Apollo Hybrid Value Capital Management III, LLC
  - Apollo Hybrid Value Advisors III, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

Apollo Hybrid Value Capital Management, LLC
- Apollo Hybrid Value Advisors, L.P.
  - Apollo HVF Co-Investors (B), L.P.
  - Apollo HVF Co-Investors (C), L.P.
  - Apollo Hybrid Value Fund, L.P.
  - Apollo Hybrid Value Overseas Partners (Delaware 892), L.P.
  - Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.
    - Apollo Hybrid Value Overseas Partners (Lux), SCSp
  - Apollo Hybrid Value Overseas Partners, L.P.
  - AA Direct GP, LLC
    - AA Direct, L.P.
  - AP Ulysses Advisors, LLC
    - AP Violet, L.P.
      - VA Capital Company LLC
        - Venerable Holdings, Inc.
          - Venerable Insurance and Annuity Company
            - Corporate Solutions Life Reinsurance Company
            - Rocky Range, Inc.
          - Directed Services LLC
          - VIAC Services Company
          - Venerable Investment Advisers, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Historic LifePoint Hospitals, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

DLP Partner Central Carolina, LLC

DLP Partner Conemaugh, LLC

DLP Partner Frye, LLC

DLP Partner Marquette, LLC

DLP Partner MedWest, LLC

DLP Partner Twin County, LLC

DLP Partner Wilson Rutherford, LLC

Fauquier Partner, LLC

- Fauquier Holding Company, LLC

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

- Fauquier Diagnostic Imaging Center, LLC
- Fauquier Long-Term Care, LLC
- Fauquier Medical Center, LLC
- Fauquier Physician Practices, LLC

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

Hillside Hospital, LLC
HSC Manager, LLC
Kansas Healthcare Management Company, Inc.
- Kansas Healthcare Management Services, LLC

Kansas Healthcare Management Services, LLC
Kentucky Hospital, LLC
Kentucky Medserv, LLC
Kentucky Physician Services, Inc. LHSC, LLC
LifePoint Medical Group – Hillside, Inc.
- AMG-Hillside, LLC

LifePoint of Kentucky, LLC
- Bourbon Community Hospital, LLC
- Bourbon Physician Practice, LLC
- Buffalo Trace Radiation Oncology Associates, LLC
- Fleming Medical Center, LLC
- Georgetown Community Hospital, LLC
- HCK Logan Memorial, LLC
- Kentucky MSO, LLC
- Meadowview Physician Practice, LLC
- Meadowview Regional Medical Center, LLC
  - Meadowview Regional Medical Center Pain Management, LLC
- PineLake Physician Practice, LLC
- PineLake Regional Hospital, LLC
- R. Kendall Brown Practice, LLC
- Siletchnik Practice, LLC
- Woodford Hospital, LLC

LifePoint of Lake Cumberland, LLC
- LCMC PET, LLC
- Somerset Surgery Partner, LLC
  - Lake Cumberland Surgery Center, LP
- Lake Cumberland Cardiology Associates, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Lake Cumberland Physician Practices, LLC
  - LCMC MRI, LLC
- Lake Cumberland Regional Hospital, LLC
- Lake Cumberland Regional Physician Hospital Organization, LLC

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

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

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

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

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

- SST Community Health, L.L.C.

THM Physician Practice, LLC
Ville Platte Medical Center, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Wythe County Community Hospital, LLC
- Wythe County Physician Practices, LLC
- LifePoint NMTC, LLC
- LifePoint PSO, LLC
- My HealthPoint, LLC
- Poitras Practice, LLC
- Riverton Oncology Practice, LLC
- Shared Business Services, LLC
- LifePoint Acquisition Corp.
- LifePoint VA Holdings, Inc.
- Clinch Professional Physician Services, LLC
- Clinch Valley Medical Center, Inc.
- Clinch Valley Physicians Associates, LLC
- Clinch Valley Pulmonology, LLC
- Clinch Valley Urology, LLC
- Orthopedics of Southwest Virginia, LLC
- LifePoint WV Holdings, Inc.
- Raleigh General Hospital, LLC
- West Virginia Management Services Organization, Inc.
- Lima HoldCo, LLC
- Capella Health Holdings, LLC
- Capella Holdings, LLC
- Capella Healthcare, LLC
- Capella DISCO, LLC
- Kershaw Health Holdings, LLC
- Kershaw Clinics, LLC
- Kershaw Hospital, LLC
- KershawHealth Ambulatory Surgery Center, LLC
- KershawHealth Cancer Center, LLC
- Muskogee Holdings, LLC
- Capella Holdings of Oklahoma, LLC
- Muskogee Medical and Surgical Associates, LLC
- Muskogee Physician Group, LLC
- Muskogee Regional Medical Center, LLC
- Providence MRI Associates, L.L.C.
- Providence Radiologic Services, L.C.
- NPMC Holdings, LLC
- Arkansas Healthcare Services, LLC
- Hot Springs Imaging Center, LLC
- Hot Springs National Park Hospital Holdings, LLC
- National Park Real Property, LLC
- National Park Cardiology Services, LLC
- National Park Endoscopy Center, LLC
- National Park Family Care, LLC
- National Park GI Services, LLC
- NPMC, LLC
- Oregon Healthcorp, LLC
- McMinnville Immediate Health Care, LLC

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

PART 1 – ORGANIZATIONAL CHART

- Willamette Valley Clinics, LLC
- Willamette Valley Health Solutions, LLC
- Willamette Valley Medical Center, LLC
  - Willamette Radiology Billing Services, LLC
- RCCH PMDS, LLC
- RCCH Trios Health Holdings, LLC
- RCCH Washington Holdings, LLC
  - CMCH Holdings, LLC
  - Lourdes Holdings, LLC
    - Lourdes Hospital, LLC
    - Lourdes Physician Services, LLC
  - PNWCIN LLC
  - RCCH-Northwest, LLC
    - RCCH-UW Medicine Healthcare Holdings, LLC
      - CCMC Holdco, LLC
      - RCCH Trios Health, LLC
        - High Desert Surgery Center, L.L.C.
        - RCCH Trios Physicians, LLC
- Saline County Hospital, LLC
- St. Mary’s Holdings, LLC
  - Russellville Holdings, LLC
  - Saint Mary’s Primary Care Network, LLC
  - St. Mary’s Physician Services, LLC
  - St. Mary's Specialty, LLC
- Saline County Medical Center Joint Venture, LLC
  - Saline Clinics, LLC
  - Saline Hospital, LLC
    - Saline FirstCare, Inc.
- DLP Lima Partner, LLC
  - DLP Conemaugh Holding Company, LLC
    - DLP Conemaugh Memorial Medical Center, LLC
    - DLP Conemaugh Miners Medical Center, LLC
    - DLP Conemaugh Meyersdale Medical Center, LLC
    - DLP Conemaugh Physician Practices, LLC
    - DLP Conemaugh JV, LLC
- Nason Medical Center, LLC
- Nason Physician Practices, LLC
- RCHP-Ottumwa Holdings, Inc.
  - Ottumwa Physicians, LLC
    - Ottumwa ER, LLC
    - Ottumwa Health Group, LLC
  - RCHP-Ottumwa, LLC
    - Collaborative Laboratory Services, L.L.C.
    - RRL Ottumwa, LLC
- Western Plains Regional Hospital, LLC
  - Dodge City Healthcare Group, LLC
    - Western Plains Physician Practices, LLC

Lima HoldCo Parent, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

LPNT IRF Development 61, LLC
LPNT IRF Development 70, LLC
PeaceHealth RiverBend, LLC
LPNT IRF Development 71, LLC
Centra Rehabilitation Hospital, LLC
LPNT IRF Development 74, LLC
North Florida Rehabilitation Hospital, LLC
LPNT IRF Development 75, LLC
PeaceHealth Southwest, LLC
LPNT IRF Development 76, LLC
CSH/LP Rehabilitation Holdings, LLC
CSH/LP Behavioral Health and Rehabilitation Tennessee, LLC
CSH/LP Rehabilitation Texas, LLC
LPNT IRF Development 77, LLC
Bellingham Northwest, LLC
LPNT IRF Development 78, LLC
Inland Rehabilitation Hospital, LLC
LPNT IRF Development 79, LLC
BSMH Lifepoint IRF MJV, LLC
Bon Secours - Greenville Rehabilitation, LLC
LPNT IRF Development 80, LLC
South Arlington, LLC
LPNT IRF Development 81, LLC
CRH of El Paso, LLC
LPNT IRF Development 82, LLC
Saint Thomas Rutherford Rehabilitation Hospital, LLC
LPNT Healthcare Services, LLC
LPNT Systems, LLC
AccessPoint, LLC
LPNT IRF Development 14, LLC
Anderson Rehabilitation Institute, LLC
LPNT IRF Development 21, LLC
LPNT IRF Development 22, LLC
LPNT IRF Development 23, LLC
LPNT IRF Development 26, LLC
Knoxville Rehabilitation Hospital, LLC
LPNT IRF Development 42, LLC
Mercy Rehabilitation Hospital, LLC (formed in AR)
LPNT IRF Development 44, LLC
Rhode Island Rehabilitation Hospital, LLC
LPNT IRF Development 45, LLC
LPNT IRF Development 50, LLC
Tampa Rehabilitation Hospital, LLC
LPNT IRF Development 51, LLC
Baptist Health Rehabilitation Hospital, LLC
LPNT IRF Development 52, LLC
El Camino Health Rehabilitation Institute, LLC
LPNT IRF Development 53, LLC

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

PART 1 – ORGANIZATIONAL CHART

Community Health Network Rehabilitation Hospital West, LLC
LPNT IRF Development 54, LLC
Rehabilitation Hospital of Louisville East, LLC
LPNT IRF Development 55, LLC
Wake County Rehabilitation Hospital, LLC
LPNT IRF Development 56, LLC
Mercy Rehabilitation Hospital South, LLC
LPNT IRF Development 57, LLC
LPNT IRF Development 58, LLC
Irvine Rehabilitation Hospital
LPNT IRF Development 59, LLC
Dignity Health Arroyo Grande IRF, LLC
LPNT IRF Development 60, LLC
LPNT Youngstown IRF Holdings, LLC
Mercy Health Rehabilitation Hospital, LLC
LPNT IRF Development 62, LLC
Northeast Georgia Rehabilitation Hospital, LLC
LPNT IRF Development 63, LLC
South Florida Health Rehabilitation Hospital, LLC
LPNT IRF Development 64, LLC
Jefferson Rehabilitation and Behavioral Hospital, LLC
Triumph Rehabilitation Hospital Northern Indiana, LLC
Triumph Rehabilitation Hospital of Northeast Houston, LLC
Clear Lake Rehabilitation Hospital, LLC
LPNT Real Estate 41, LLC
LPNT Real Estate 50, LLC
LPNT Rehab Texas HoldCo, LLC
LPNT Rehab Group of Arlington, LP
LPNT Rehab Group of Amarillo, LP
CTRH, L.L.C.
LPNT Development 12, L.L.C.
Northwest Washington Rehabilitation Hospital, LLC
LPNT Development 13, L.L.C.
Sacramento Sierra Rehabilitation Hospital, LLC
LPNT Development 7, L.L.C.
Eastern Iowa Rehabilitation Hospitial, LLC
LPNT Development 56, L.L.C.
Palomar Health Rehabilitation Institute, LLC
Saint Thomas Rehabilitation Hospital, LLC
LPNT Development 63, L.L.C.
Community Health Network Rehabilitation Hospital South, LLC
LPNT Development 64, LLC
Mercy Rehabilitation Hospital, LLC (formed in IA)
LPNT Development 65, LLC
Atlantic Rehabilitation Institute, LLC
LPNT Development 69, LLC
The Rehabilitation Hospital of Montana, LLC
LPNT Rehab Group of Arlington, LP

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

PART 1 – ORGANIZATIONAL CHART

LPNT Rehab Group of Amarillo, LP
Howard Rehabilitation Hospital, LLC
Oak Creek Rehabilitation Hospital, LLC
LPNT Development 62, L.L.C.

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

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

PART 1 – ORGANIZATIONAL CHART

8 Linville Drive MOB, LLC
850 West Baraga Avenue MOB, LLC
901 Kenton Station Drive MOB, LLC
991 Medical Park Drive MOB, LLC
One Clinic Drive MOB, LLC
ACC Advisors A/B, LLC
Apollo U.S. Real Estate Advisors GP III, LLC
Apollo U.S. Real Estate Advisors III, L.P.
Apollo U.S. Real Estate Fund III, L.P.
Apollo U.S. Real Estate Fund III Acquisitions, LLC
Apollo U.S. Real Estate Partners III (Offshore), L.P.
Apollo U.S. Real Estate Partners III (TE), L.P.
Apollo Cardinal Advisors, L.P.
Apollo Cardinal Coinvest Fund, L.P.
Apollo 100 West Putnam Advisors GP, LLC
Apollo Capital Management X, LLC
Apollo Advisors X, L.P.
Apollo Co-Investors X (B), L.P.
Apollo Co-Investors X (C), L.P.
Apollo Investment Fund (DE-I) X, L.P.Apollo Investment Fund X, L.P.
Apollo Overseas Partners (Delaware) X, L.P.
Apollo Overseas Partners (Delaware 892) X, L.P.
Apollo Overseas Partners (I) X, L.P.
Apollo Overseas Partners X, L.P.
AP X Star Holdings GP, LLC
Apollo Advisors X (EH-GP), LLC
Apollo ADIP Capital Management II, LLC
Apollo ADIP Advisors II, L.P.
Apollo/Athene Dedicated Investment Program II, L.P.
Apollo ADIP Co-Investors II (B), L.P.
Apollo Clean Transition Equity Partners II Capital Management, LLC
Apollo Clean Transition Equity Partners II Advisors, L.P.
Apollo Clean Transition Equity Partners II, L.P.
Apollo Clean Transition Equity Partners II (TE 892), L.P.
Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.
Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.
Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp
Apollo Broad Middle Markets Lending Advisors GP LLC
Apollo Broad Middle Markets Lending Advisors, L.P.
Apollo Broad Middle Markets Lending Fund, L.P.
AA X Holdings, LLC
Apollo International Holdings Ltd.
Apollo International Management Holdings, LLC
August Global Management, LLC
Apollo Advisors (Mauritius) Ltd.
AGM India Advisors Private Limited
AIM (P2) Anguilla, LLC
APO UK (FC), Limited

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Asset Management Europe LLP
- Apollo Investment Management Europe LLP
- Apollo Asset Management Europe PC LLP
- Apollo Management International LLP
- Apollo Management (UK) VI, LLC
- AMI (Luxembourg) S.a r.l.
- Apollo Management Asia Pacific Holdings Limited
  - Apollo Management Asia Pacific Limited
- Apollo Management Japan Limited
- Apollo Management Advisors Switzerland Sarl
- Apollo Management Advisors España, S.L.U.
- Apollo Capital Solutions Europe B.V.

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

Apollo Principal Holdings B GP, LLC

- Apollo Principal Holdings B, L.P.
  - AP Fresco Aggregator GP, LLC
  - Apollo Credit Liquidity Investor, LLC
  - Apollo Credit Opportunity Co-Investors III (D) LLC
  - Apollo Structured Credit Recovery Co-Investors III (D) LLC
  - Apollo Advisors VII (APO DC-GP), LLC
  - Apollo ANRP Advisors (APO DC-GP), LLC
    - Apollo ANRP Advisors (APO DC), L.P.
  - Apollo Energy Opportunity Co-Investors (DC-D) LLC
  - Apollo Credit Short Opportunities Co-Investors (D), LLC
  - Apollo Emerging Markets Debt Co-Investors (D) GP LLC
    - Apollo Emerging Markets Debt Co-Investors (D) LP
  - Apollo Credit Income Co-Investors (D) LLC
  - Apollo U.S. Real Estate Advisors GP II, LLC
    - Apollo U.S. Real Estate Advisors II, L.P.
      - Apollo U.S. Real Estate Fund II, L.P.
      - Apollo U.S. Real Estate Partners II (TE) L.P.
    - AGRE U.S. Senior Living Advisors, L.P.
      - Bishop Senior Living Coinvest L.P.
      - AGRE MHC Coinvest L.P.
  - AGRE U.S. Real Estate Advisors GP, LLC
    - AGRE U.S. Real Estate Advisors, L.P.
      - AGRE U.S. Real Estate Fund, L.P.
  - Apollo AGRE USREF Co-Investors (B), LLC
  - Apollo Tundra Advisors GP, LLC
  - Apollo Freedom Advisors GP LLC
    - Apollo Freedom Advisors, LP
      - Freedom Parent LP
      - Freedom Parent Holdings LP
        - Freedom Grand Parent LLC
  - Apollo Pencil Advisors GP, LLC
  - Apollo VP Advisors GP, LLC
    - Apollo VP Advisors, L.P.
  - Apollo Eliant GP Advisors LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo Debt Solutions IDF Advisors, LP
Apollo Debt Solutions IDF, LP
Apollo Debt Solutions IDF Series Feeder, LP
Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP
Apollo Opportunistic Multi-Asset Credit IDF, LP
Apollo Real Estate Income IDF Advisors, LP
Apollo Real Estate Income IDF, LP
Apollo Total Return Fund IDF Advisors, LP
Apollo Total Return Fund IDF, LP
Apollo Total Return Fund IG IDF Advisors, LP
Apollo Total Return Fund IG IDF, LP
Apollo Cadma Advisors GP, LLC
Apollo Cadma Advisors, L.P.
AP Cadma Holdings, L.P.
ALTRA GP S.a r.l.
Apollo Hemingway Real Estate (Lux), GP S.a r.l.
Auxo Holdings Advisors GP, LLC
AAA Equipment Advisors GP, LLC
AAA Equipment Advisors, L.P.
AAA Equipment, L.P.
Apollo Infrastructure Company LLC
Apollo Infrastructure Company LLC - Series I
Apollo Infrastructure Company LLC - Series II
AP Infra Equity Holdings, LLC
Apollo Belstar Aggregator GP LLC
Apollo Belstar Aggregator, L.P.
AAA NNN Holdings Advisors GP, LLC
AAA NNN Holdings Advisors, L.P.
Apollo Hostplus Credit GP, LLC
Apollo Hostplus Credit Partnership, L.P.
Apollo European Private Credit Aggregator GP, LLC
Apollo European Private Credit Aggregator, L.P.
Apollo Asset Backed Credit Company LLC
Apollo Asset Backed Credit Company LLC - Series I
ABC Holdings 5, L.P.
ABC Holdings 5 Hollywood, LLC
Apollo Asset Backed Credit Company LLC - Series II
AP Aoide SPV GP, LLC
Mortgage Aggregator Series Trust Administrator, L.P. - Series E
Apollo Libra Credit Opportunities Fund Advisors, LLC
Apollo Libra Co-Investors (D), L.P.
Apollo Libra Credit Opportunities Fund, L.P.
Apollo Credit Opportunity Advisors III GP LLC
Apollo Credit Opportunity Advisors III LP
Apollo Credit Opportunity Fund III LP
Apollo ST CLO Holdings GP, LLC
Apollo ST CLO Holdings, L.P.
ST Holdings GP, LLC

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

- Apollo Total Return Advisors L.P.
  - Apollo Total Return (Onshore), L.P.
  - Apollo Total Return Fund (Exempt) LP
  - Apollo Total Return Master Fund LP
- Apollo Total Return Enhanced Advisors GP LLC
  - Apollo Total Return Enhanced Advisors LP
- Apollo Tactical Value SPN Capital Management (APO DC-GP), LLC
  - Apollo Tactical Value SPN Advisors (APO DC), L.P.
    - Apollo Tactical Value SPN Investments, L.P.
- Apollo Moultrie Capital Management, LLC
  - Apollo Moultrie Credit Fund Advisors, L.P.
    - Apollo Moultrie Credit Fund, L.P.
- Apollo Europe Capital Management, Ltd.
  - Apollo Europe Advisors, L.P.
- Apollo SK Strategic Advisors, LLC
  - Apollo SK Strategic Advisors, L.P.
    - Apollo SK Strategic Investments, L.P.
- Apollo Zeus Strategic Advisors, LLC
  - Apollo Zeus Strategic Advisors, L.P.
    - Apollo Zeus Strategic Investments, L.P.
- AES Advisors II GP, LLC
  - AES Advisors II, L.P.
    - AESI II, L.P.
- Apollo Thunder Advisors GP, Ltd.
  - Apollo Thunder Advisors, L.P.
    - Apollo Thunder Partners, L.P.
- Apollo EPF II Capital Management (APO DC-GP), LLC
  - Apollo EPF Advisors II (APO DC), L.P.
  - EPF II Team Carry Plan (APO DC), L.P.
  - Lapithus EPF II Team Carry Plan (APO DC), L.P.
  - Apollo EPF III Capital Management (APO DC-GP), LLC
  - Apollo EPF Advisors III (APO DC), L.P.
- RWNIH-ALL Advisors, LLC
- Apollo SPN Capital Management (APO DC-GP), LLC
  - Apollo SPN Advisors (APO DC), L.P.
- Apollo ANRP Advisors III (P1 APO DC-GP), LLC
  - Apollo ANRP Advisors III (P1 APO DC), L.P.
    - Apollo Natural Resources Partners (P1) III, L.P.
- Apollo MidCap Holdings (Cayman) III GP, Ltd.
  - Apollo MidCap Holdings (Cayman) III, L.P.
  - Apollo MidCap Holdings (Cayman) IV, L.P.
- AOP Advisors GP, LLC
  - Apollo Origination Advisors, L.P.
    - Apollo Origination Advisors (Lux) GP, S.a r.l.
      - Apollo Origination Partnership (Lux), SCSp
      - Apollo Origination Partnership (Lux) II, SCSp
      - Apollo Origination Partnership - Europe (Levered Master), SCSp
      - Apollo Origination Partnership - Europe (Unlevered), SCSp

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

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

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

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

Apollo Structured Credit Recovery Advisors III LLC

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

Apollo European Principal Finance Fund IV (Master Dollar B), L.P.
Apollo European Principal Finance Fund IV (Dollar A), L.P.
Apollo European Principal Finance Fund IV (Euro B1), L.P.
Apollo European Principal Finance Fund IV (Dollar B), L.P.
Apollo EPF IV (Lux) GP, S.a r.l.
Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp
Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp
AP EPF IV Holdings C I, L.P.
AP EPF IV Holdings C II, L.P.
AP EPF IV Holdings D I, L.P.
AP EPF IV Holdings D II, L.P.
Apollo Core Infrastructure Advisors GP, LLC
Apollo Core Infrastructure Advisors, L.P.
Apollo StarMoon CEPF Co-Invest (Overseas), L.P.
Apollo StarMoon CEPF Co-Invest, L.P.
Apollo Core Infrastructure Aggregator, LLC
ACC Advisors D, LLC
AAA Associates (Co-Invest VII GP), Ltd.
AAA Associates (Co-Invest VII), L.P.
AGRE GP Holdings, LLC
CPI 2005 Asia Pacific Carried Interest Program, L.P.
CPI 2005 Global Carried Interest Program, L.P.
CPI Capital Partners Asia Pacific GP, Ltd.
CPI Asia G-Fdr General Partner GmbH
CPI Capital Partners Asia Pacific, L.P.
CPI Capital Partners Asia Pacific (Cayman), L.P.
CPI Capital Partners Asia Pacific (Delaware), L.P.
CPI CP Asia TE, L.P.
CPI 2005 European Carried Interest Program, L.P.
CPI European Carried Interest, L.P.
CPI European Fund GP LLC
CPI Capital Partners Europe, L.P.
CPI Capital Partners Europe (NFR), L.P.
CPI Capital Partners Europe (Delaware), L.P.
CPI Capital Partners Europe GP Ltd.
CPI Capital Partners Europe (Cayman), L.P.
CPI CCP EU-T Scots LP
CPI 2005 North America Carried Interest Program, L.P.
CPI NA GP LLC
Apollo Royalties Advisors I GP, LLC
Apollo Royalties Advisors I, L.P.
Apollo Royalties Feeder Fund I, L.P.
Apollo Royalties Fund I, L.P.
Apollo Royalties Feeder Fund I-L, L.P.
Apollo Structured Credit Recovery Advisors III (APO DC) LLC
Apollo Lincoln Fixed Income Advisors (APO DC-GP), LLC
Apollo Lincoln Fixed Income Advisors (APO DC), L.P.
Apollo Lincoln Fixed Income Fund, L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

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

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

Apollo Structured Credit Recovery Advisors IV (APO DC) LLC

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

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

Apollo Union Street SPV Advisors, LLC

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

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

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

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

AAA Advisors GP, LLC
- Apollo Aligned Alternatives Advisors, L.P.
  - AAA EGY Management GP, LLC
  - Apollo Aligned Alternatives, L.P.
  - Apollo Aligned Alternatives (A), L.P.

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

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

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

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

Apollo Jade Advisors GP, LLC

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

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

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

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

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

Apollo Colt Advisors, LLC
- Apollo Colt Partnership, L.P.

Apollo CERPI Management LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Apollo Commodities Management GP, LLC

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

Apollo International Management GP, LLC

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

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

PART 1 – ORGANIZATIONAL CHART

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

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

PART 1 – ORGANIZATIONAL CHART

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

Non-AGM Consolidated Affiliated Funds and Management Entities

Apollo Capital Management I, Inc.
Apollo Advisors, L.P.
Apollo Administration GP, Ltd.
Apollo Capital Management II, Inc.
Apollo Advisors II, L.P.

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							AES Europe, L.P.	CYM	NIA	AES Europe GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1199115				AESI (Holdings) II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI (Subsidiary) II, Ltd.	CYM	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II (Lux) S.a r.l.	LUX	NIA	AESI (Holdings) II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe GP, Ltd.	CYM	NIA	AESI II (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Europe, L.P.	CYM	NIA	AESI II Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II Ohana Inc.	DE	NIA	AESI II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AESI II US Holdings L.P.	DE	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1198890				AESI II, L.P.	CYM	NIA	AES Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008314				AGM Incentive Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0587427				AGM India Advisors Private Limited	IND	NIA	Apollo Advisors (Mauritius) Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0472664				AGM Management, LLC	DE	NIA	BRH Holdings GP, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008321				AGM Marketing Pool, L.P.	CYM	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - CRE Debt Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - DCB, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE-E Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE - E2 Legacy Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 255 Courtland Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (255 Courtland) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Ashley Park Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Ashley Park) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Legacy Management, LLC	DE	NIA	AGRE Asia Pacific Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Asia Pacific Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063689				AGRE Asia Pacific Real Estate Advisors GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063702				AGRE Asia Pacific Real Estate Advisors, L.P.	CYM	NIA	AGRE Asia Pacific Real Estate Advisors GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS GP II LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1910519				AGRE CMBS GP LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE CMBS Management II LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1504442		AGRE CMBS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Investor, LLC	DE	NIA	Apollo U.S. Real Estate Fund II (Palm Springs) Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs, LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt Fund I GP, Ltd.	CYM	NIA	AGRE - CRE Debt Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1532770		AGRE Debt Fund I, L.P.	CYM	NIA	AGRE Debt Fund I GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 111 W 57, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I-Canary Wharf Holdings S.a r.l.	LUX	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0383945				AGRE Europe Co-Invest Advisors GP, LLC	MHL	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Europe Co-Invest Advisors, L.P.	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0799743				AGRE Europe Co-Invest Advisors, L.P., with respect to Series GSS thereof	MHL	NIA	AGRE Europe Co-Invest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			32-0373144				ANRP (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107271				ANRP (Intermediate FC I), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107282				ANRP (Intermediate FC II), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107306				ANRP (Intermediate FC III), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1107310				ANRP (Intermediate FC IV), L.P.	CYM	NIA	ANRP EPE GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1710355				ANRP 892/TE (AIV I), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0963090				ANRP 892/TE (AIV II), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0808957				ANRP 892/TE (EPE AIV), L.P.	DE	NIA	Apollo ANRP Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044203				ANRP EPE GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV I FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV II FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (APP Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Debt AIV), L.P.	DE	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC A), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC B), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC D), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate DC Z), LLC	DE	NIA	ANRP II (Intermediate Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (DEE II Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Intermediate Holdings), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1803123				ANRP II 892/TE (Conduit AIV P-I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3991107				ANRP II 892/TE (Conduit AIV P-II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II 892/TE (Conduit AIV), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II APP Holdings, LLC	DE	NIA	ANRP II (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Double Eagle Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II Resource Energy Holdings, LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV I), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II TE (Conduit AIV II), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1011880				ANRP International Holdings, L.P.	CYM	NIA	Apollo ANRP Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1046462				ANRP Talos GenPar, Ltd.	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107789				ANS (WE), LLC	DE	NIA	ANS Holdings (WE), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1062554				ANS Europe (Lux) S.a r.l.	LUX	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe GP, Ltd.	CYM	NIA	ANS Europe (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANS Europe, L.P.	CYM	NIA	ANS Europe GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1117737				ANS Holdings (WE), Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1059116				ANS U.S. Holdings Ltd.	CYM	NIA	Apollo SK Strategic Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2441027				AOP Talos Holdings, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1044202				AOP VII EPE GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII (APP Intermediate DC Z), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5516833				AOP VIII (Zenergy Intermediate), L.P.	DE	NIA	Apollo Advisors VIII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP VIII APP Holdings, LLC	DE	NIA	AOP VIII (APP Intermediate DC Z), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AEH, L.P.	DE	NIA	Apollo Advisors VII (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							AP AOP VII Transfer Holdco, LLC	DE	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP ESP Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916814				AP Georgia Holdings GP, LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0916843				AP Georgia Holdings, LP	DE	NIA	AP Georgia Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1169924				AP Investment Europe III, L.P.	CYM	NIA	Apollo Europe Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1194177				AP Jupiter Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Jupiter Debt Co-Invest I, L.P.	CYM	NIA	Apollo Jupiter Resources Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Momentive Holdings, LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NMT Debt Holdings GP, Ltd.	CYM	NIA	Lily, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204598				AP NMT Debt Holdings, L.P.	CYM	NIA	AP NMT Debt Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797479				AP Overseas Talos Holdings (DC IV), LLC	DE	NIA	Apollo Management VII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5534563				AP Transport LLC	DE	NIA	Apollo Management VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP TSL Funding, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VI CEVA Holdings, L.P.	CYM	NIA	Apollo Advisors VI (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797230				AP VII 892/TE (EPE AIV I), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0726078				AP VII 892/TE (EPE AIV II), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3871166				AP VII 892/TE (EPE AIV III), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0797965				AP VII 892/TE (EPE AIV IV), L.P.	DE	NIA	Apollo Advisors VII (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII 892/TE (APP Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Aegis Holdings GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2398480				AP VIII Aegis Holdings, L.P.	DE	NIA	AP VIII Aegis Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Calm Eagle Topco Ltd.	CYM	NIA	AP VIII CE Levco II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII CH2 Holdings, L.P.	DE	NIA	CH2 Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II, L.P.	DE	NIA	DSB Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Duke Holdings, L.P.	DE	NIA	AP VIII Duke Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Euro UP (Lux) S.a r.l.	LUX	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings L.P.	CYM	NIA	AP VIII Horizon Holdings Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Horizon Holdings Ltd.	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Prime Security Services Holdings, L.P.	DE	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Striker Holdings, L.P.	DE	NIA	Striker Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2510878				AP VIII Timeshare Holdings, L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683137				APH HFA Holdings GP, Ltd	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0683132				APH HFA Holdings, L.P.	CYM	NIA	APH HFA Holdings GP, Ltd	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P.	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1017385				APH Holdings (FC), L.P.	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008166				APH Holdings, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0598286				Apollo Strategic Growth Capital II	CYM	NIA	APSG Sponsor II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0598290				Apollo Strategic Growth Capital	CYM	NIA	APSG Sponsor, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8880200				APO Corp.	DE	NIA	Apollo Asset Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO MidCap B Holdings, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5530186				Apollo 892/TE (Zenergy Intermediate DC), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo Administration GP Ltd.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0698588				Apollo Advisors (Mauritius) Ltd.	MRT	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4754999				Apollo Advisors (MHE), LLC	DE	NIA	Apollo Advisors VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			51-0355634		1268088		Apollo Advisors II, L.P.	DE	NIA	Apollo Capital Management II, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3983717		1203940		Apollo Advisors IV, L.P.	CYM	NIA	Apollo Capital Management IV, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors V (EH Cayman), L.P.	CYM	NIA	Apollo Advisors V (EH), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0409036				Apollo Advisors V (EH), LLC	AIA	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4125396		1162727		Apollo Advisors V, L.P.	CYM	NIA	Apollo Capital Management V, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528527				Apollo Advisors VI (APO DC), L.P.	CYM	NIA	Apollo Advisors VI (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VI (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617294				Apollo Advisors VI (APO FC), L.P.	CYM	NIA	Apollo Advisors VI (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597921				Apollo Advisors VI (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482834				Apollo Advisors VI (EH), L.P.	CYM	NIA	Apollo Advisors VI (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0482830				Apollo Advisors VI (EH-GP), Ltd.	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2903246		1512669		Apollo Advisors VI, L.P.	CYM	NIA	Apollo Capital Management VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4528427				Apollo Advisors VII (APO DC), L.P.	CYM	NIA	Apollo Advisors VII (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VII (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0617295				Apollo Advisors VII (APO FC), L.P.	CYM	NIA	Apollo Advisors VII (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0597918				Apollo Advisors VII (APO FC-GP), LLC	AIA	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563789				Apollo Advisors VII (EH), L.P.	CYM	NIA	Apollo Advisors VII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0563788				Apollo Advisors VII (EH-GP), Ltd	CYM	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0673253				Apollo Advisors VII, L.P.	CYM	NIA	Apollo Capital Management VII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC), L.P.	CYM	NIA	Apollo Advisors VIII (APO FC-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (APO FC-GP), Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1143577				Apollo Advisors VIII (EH), L.P.	CYM	NIA	Apollo Advisors VIII (EH-GP), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors VIII (EH-GP), Ltd.	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0877161				Apollo Advisors VIII, L.P.	CYM	NIA	Apollo Capital Management VIII, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-3582975		919525		Apollo Advisors, L.P.	DE	NIA	Apollo Capital Management I, Inc.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1063708				Apollo AGRE APREF Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AGRE USREF Co-Investors (B), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0579676				Apollo AIE II Co-Investors (B), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AION Capital Partners GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1057523				Apollo AION Capital Partners, L.P.	CYM	NIA	Apollo AION Capital Partners GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1007312				Apollo ALST GenPar, Ltd.	CYM	NIA	Apollo Management VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1204228				Apollo Alteri Holdings, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Advisors, L.P.	CYM	NIA	Apollo Alteri Investments Management, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alteri Investments Management, Ltd.	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495861				Apollo Alternative Assets GP Limited	CYM	NIA	Apollo International Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0495851		1473543		Apollo Alternative Assets, L.P.	CYM	NIA	Apollo International Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Advisors LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Fund L.P.	DE	NIA	Apollo Alternative Credit Long Short Advisors LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alternative Credit Long Short Management LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0925313				Apollo ANRP Advisors (APO DC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ANRP Advisors (APO DC-GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1086393				Apollo ANRP Advisors (APO FC), L.P.	CYM	NIA	Apollo ANRP Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							ANRP II Phoenix Services Holdings GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments Advisors, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1393477				Apollo Special Situations Co-Investors (IH-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 20 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 18 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 16 S.a r.l.	LUX	NIA	ELP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 15 S.a r.l.	LUX	NIA	AEPF III 1 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1422400				Seta Subco 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 13 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Financial Credit Investment III SPV-B (Cayman) GP, LLC	CYM	NIA	Financial Credit Investment III Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1395199				Financial Credit Investment III SPV-B (Cayman), L.P.	CYM	NIA	Financial Credit Investment III SPV-B (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Indigo Luxembourg SARL	LUX	NIA	Alteri Investments, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399062				Apollo Delos Holdings, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1399076				Apollo Delos Investments, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	Apollo International Management, L.P.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management International Limited	GBR	NIA	AIM (P2) Anguilla, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora Advisors, L.P.	CYM	NIA	Apollo Athora Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Uniform GP, LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3604198				Apollo Kings Alley Credit SPV, L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Kings Alley Credit Advisors (DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo VIII Uniform Investor, L.P.	CYM	NIA	Apollo Uniform GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Apollo HD Management, L.P.	DE	NIA	Apollo HD Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400467				Athene HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors, L.P.	CYM	NIA	Apollo HD Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HD Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400941				Athora HD Investor, L.P.	CYM	NIA	Apollo HD Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athora HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400163				HD Finance Holdings Limited	GBR	NIA	Athene HD Investor, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1400170				HD Bidco Limited	GBR	NIA	HD Finance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE 892) VIII, L.P.	Ownership	30.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Investment Fund VIII, L.P.	Ownership	47.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners VIII, L.P.	Ownership	14.660	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII SCA GenPar, LLC	DE	NIA	Apollo Overseas Partners (DE) VIII, L.P.	Ownership	7.320	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII (SCA Warrant AIV), L.P.	DE	NIA	AP VIII SCA GenPar, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oasis Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (E), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (G), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (F), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (D), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (C), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (B), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Rose II (A), L.P.	CYM	NIA	Apollo Rose GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	Athene Life Re Ltd.	Ownership	13.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Company LLC	DE	NIA	AP Violet, L.P.	Ownership	26.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 3, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 2, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Investor 1, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Holdings, L.P.	CAN	NIA	Apollo SB Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756650				ANRP II (Converse Intermediate DC Z), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3756349				ANRP II Converse Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (Converse Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acele Residential Mortgage Trust	DE	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF I Liquidator S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4909586				ANRP II (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4928800				ANRP II 892 (AIV TW), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1343731				ANRP II (AIV I-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344017				ANRP II (AIV II-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344279				ANRP II (AIV III-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344598				ANRP II (AIV IV-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344736				ANRP II (AIV V-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1344881				ANRP II (AIV VI-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345285				ANRP II (AIV VII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1345534				ANRP II (AIV VIII-A FC), L.P.	CYM	NIA	ANRP II GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5011215				ANRP II (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5082730				ANRP II 892/TE (AIV-A), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1415433				EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1415713				Lapithus EPF II Team Carry Plan (APO DC), L.P.	CYM	NIA	Apollo EPF II Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4758223				Apollo Kings Alley Credit Advisors (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4737470				Apollo Kings Alley Credit (DC), L.P.	DE	NIA	Apollo Kings Alley Credit Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1413232				Apollo EPF III Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1412826				Apollo EPF II Capital Management (APO DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1416434				Apollo EPF Advisors III (APO DC), L.P.	CYM	NIA	Apollo EPF III Capital Management (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM (P2) Anguilla, LLC	AIA	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411065				Ribbon Holdings (Cayman), L.P.	CYM	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4478244				Ribbon Holdings (Delaware), L.P.	DE	NIA	Ribbon Holdings (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1411477				Ribbon Holdings (Cayman) GP, LLC	CYM	NIA	Ribbon Holdings JV (MI) Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1410008				Karpos Investments II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409754				Karpos Investments II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409130				Harvest Holdings II (C), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1409256				Harvest Holdings II (V), L.P.	CYM	NIA	Harvest Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Harvest Holdings II GP, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Millennial Energy Holdings, L.P	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate), LLC	DE	NIA	ANRP II (MLE Intermediate DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (MLE Intermediate DC), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437392				Apollo Union Street (FC), L.P.	CYM	NIA	Apollo Union Street Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1437489				ATCF Subsidiary (FC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC), L.P.	CYM	NIA	Apollo Tower Credit Advisors (DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tower Credit Advisors (DC-GP), LLC	CYM	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1180469				ATCF SPV, L.P.	DE	NIA	Apollo Tower Credit Advisors (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1220027				AP KRP Intermediate (ATCF), LLC	DE	NIA	Apollo Tower Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1623783				Apollo HVF Co-Investors (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1390557				Apollo Freestone Midstream Holdings, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (FMS Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1417441				ANRP II (FMS Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1443758				ANRP II (Intermediate Holdings Partnership), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1401949				ANRP II (AIV L-FMS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Palmilla Energy, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (AIV L-PLM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate DC), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (PLM Intermediate), LLC	DE	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I ? ABC, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441012				Apollo Overseas Partners (892 AIV) IX, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Natural Resources Partners (Lux) III GP, S.a r.l.	LUX	NIA	Apollo ANRP Advisors III, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1441122				AP IX (Euro AIV), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441365				AP IX (Euro FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1450409				AHVF NHG (Intermediate DC), L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC), L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors (APO FC-GP), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1440489				AHVF Credit (FC) I, L.P.	CYM	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1440877				AHVF NHG Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1424896				AHVF Credit Holdings I, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings GP S.a r.l.	LUX	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Zeus Strategic Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP NHG Credit Blocker, LLC	DE	NIA	Apollo Europe Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Noble Limited	MUS	NIA	Apollo Asia Service Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE/MA Investor III LLC	DE	NIA	AGRE MHC Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1579302				AGRE MHC Holdings L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1591398				AGRE MHC Coinvest L.P.	DE	NIA	Apollo U.S. Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1442018				AP IX Euro Holdings, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1441909				AP IX Euro Leverage, SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Helix Financing S.a r.l.	LUX	NIA	Helix JV SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 38 S.a r.l.	LUX	NIA	AEPF III 37 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 37 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 45 S.a r.l.	LUX	NIA	AEPF III 44 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 43 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 42 S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 41 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 40 S.a r.l.	LUX	NIA	AEPF III 43 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 39 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Japan Limited	HKG	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Infra Equity International Super Holdco, LLC	CYM	NIA	Apollo Infra Equity International Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1452734				Apollo Infra Equity International Fund, L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH-GP), LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (IH), L.P.	CYM	NIA	Apollo Infra Equity Advisors (IH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC-GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Advisors (APO DC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							India Property Fund II Cayman BPS, L.P.	CYM	NIA	Apollo IPF Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Investment Management Europe (Luxembourg) S.a r.l.	LUX	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Fulmar Premium, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cetia District, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Calandria Prolink, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Arao Forum, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alondra Project, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Agaporni Business, S.L.	ESP	NIA	Bogole ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III, L.P.	CYM	NIA	Apollo Accord Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RRH Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115326				Junonia, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3115017				Gasparilla, LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Subco 4 S.a r.l.	LUX	NIA	Seta Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IV S.a r.l.	LUX	NIA	Sun Lux Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-6678611				NARRE Pass Through Trust	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			83-3862847				AP IX (PMC Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3838017				AIF IX (PMC Equity AIV), L.P.	DE	NIA	AP IX (PMC) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474470				AP Kent Credit Master Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474481				AP Kent Credit Fund, L.P.	CYM	NIA	AP Kent Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kent Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474597				AP Kent Advisors, L.P.	CYM	NIA	AP Kent Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1474601				AP Kent Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bogole ITG, S.L.	ESP	NIA	Stilbe Opportunity S.a r.l.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482146				Apollo Delos Investments II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482139				Apollo Delos Holdings II, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 13	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 10	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 9	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 8	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 7	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 6	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 5	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 4	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 3	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 2	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC ? Series 1	DE	NIA	Apollo Infra Equity US Subsidiary Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Infra Equity US Holdings, LLC	DE	NIA	Apollo Infra Equity US Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339055				MMJV LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1339061				MMJV LP	CYM	NIA	MMJV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private III Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private IV Limited	MUS	NIA	AION Investments Private V Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Investments Private V Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I (FC)	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series I	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo FIG Carry Pool Aggregator GP, LLC w/r/t Series A	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1470765				Apollo FIG Carry Pool Aggregator, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471150				Apollo FIG Carry Pool Intermediate (FC), L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1471171				Apollo FIG Carry Pool Intermediate, L.P.	CYM	NIA	Apollo FIG Carry Pool Aggregator GP, LLC .	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2429770				A-A SPN-1 (MHC-AEL), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AION Investments Private VI Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3827246				AP IX Titan Holdings, L.P.	DE	NIA	AP IX Titan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Titan Holdings GP, LLC	DE	NIA	AP IX (PMC) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462272				Seta Participation Holdings, LP	CYM	NIA	Seta Participation Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1462507				Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Seta Participation Holdings GP, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest, L.P.	CYM	NIA	AP EPF III Helix Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Helix Co-Invest GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Property S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oasis Luxco S.a r.l.	LUX	NIA	Stilbe Investment S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Opportunity S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.570	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Stilbe Diversified S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2867188				A-A SPN-2 (ANRP III - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							RRH Asset Management CIV GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3234634				Apollo TR Non-Agency Resi Real Estate REO LLC	DE	NIA	Apollo TR Non-Agency Resi Real Estate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3491340				RWNIH-ALL Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator II, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Co-Investors (D), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jupiter Resources Co-Invest GP, ULC	CAN	NIA	Apollo Jupiter Resources Co-Invest GP, ULC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4424966				AIF VIII (Ludlow DH TE FC II), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4411997				AIF VIII (Ludlow DH TE FC I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1482819				AHVF (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (E), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II (KY), L.P.	CYM	NIA	Apollo India Partners II GP (KY), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo India Partners II GP (KY), LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507460				ANRP II (DEE III Intermediate DC C), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			83-4513356				ANRP II (DEE III Intermediate DC Z-II), LLC	DE	NIA	ANRP II (Intermediate-A Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4513440				AOP VIII (DEE III Intermediate DC Z-II), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4507848				AOP VIII (DEE III Intermediate DC C), LLC	DE	NIA	Apollo Management VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-4549745				AP IX First Street Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1485560				AOP DE IX (DSB Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX First Street Holdings GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SCRF IV Trading LLC	CYM	NIA	Apollo Structured Credit Recovery Management IV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VIPER 1 LTD	CYM	NIA	Apollo Structured Credit Recovery Master Fund IV LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1483976				Apollo Structured Credit Recovery Master Fund IV AIV LP	CYM	NIA	Apollo Structured Credit Recovery Advisors IV (APO DC) LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1490457				Apollo U.S. Real Estate Advisors III, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Real Estate Advisors GP III, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 3, LLC	CYM	NIA	Apollo Co-Investors VIII (DC-D), L.P.	Ownership	69.720	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 2, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	34.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Funding 1, LLC	CYM	NIA	A-A Funding Holdco, L.P.	Ownership	69.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athene Dedicated Investment Program (Lux), SCSp	LUX	NIA	Apollo ADIP (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 3, LLC	DE	NIA	APH Funding 3, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 2, LLC	DE	NIA	APH Funding 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APH Finance 1, LLC	DE	NIA	APH Funding 1, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AMH Servicing, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors, L.P.	CYM	NIA	Apollo Chiron Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Chiron Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - DEGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - MDLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - IAGERT), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-3 (FCI IV - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-B), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors (Cayman AIV-A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 1200 Louisiana Investor LLC	DE	NIA	Apollo U.S. Real Estate Fund II REIT Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP Holdings (Lux), L.P.	CYM	NIA	Apollo ADIP Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Advisors I, L.P.	CYM	NIA	Apollo Navigator Capital Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			84-3007898				Apollo Navigator Aviation Intermediate Holdings (AIV I), L.P.	DE	NIA	Apollo Navigator Advisors I (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Cayman), Ltd.	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Holdings (US), LLC	DE	NIA	Apollo Navigator Aviation Holdings (AIV I), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I (Lux) SARL	LUX	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 Intermediate), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (892 FC AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Revolver Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Advisors I, L.P.	DE	NIA	Apollo Royalties Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Management I, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Feeder Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Fund I, L.P.	DE	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Intermediate Holdings (US), LLC	DE	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation Holdings (US), LLC	DE	NIA	Eos Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Prime Security Services (SH), L.P.	CYM	NIA	Prime Security Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sodia Capital Management Single Member S.A.	GRC	NIA	Lapithus Management S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Partnership Representative, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sovario Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	EPF Acquisition Co 85 S.a r.l.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa I S.a r.l.	LUX	NIA	Stilbe X S.a r.l.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin SAS	FRA	NIA	Robin Investments S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Robin Investments S.a r.l.	LUX	NIA	Stilbe VII S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ersa II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

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

SCHEDULE Y

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

SCHEDULE Y

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							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							1127 Connecticut Investor LLC	DE	NIA	Apollo USREF III Plymouth Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV, L.P.	DE	NIA	Apollo Accord Management IV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors IV (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management IV GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5128814				Apollo Accord Co-Investors IV (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1528061				Apollo Asia Real Estate Fund II (Lux), SCSp	LUX	NIA	Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4489337				AP IX Tiger Co-Invest (ML Parent), L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML), L.P.	DE	NIA	AP IX Tiger Co-Invest (ML) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership (UA), L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547388				Apollo USREF III Bronco (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4547793				Apollo USREF III Plymouth (TE DC) LLC	DE	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GSM Unused Financing Ltd	CYM	NIA	VIPER 1 LTD	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4691087				AHVF Credit Holdings IV, L.P.	DE	NIA	Apollo Hybrid Value Advisors (APO FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Tiger Co-Invest (ML) GP, LLC	DE	NIA	AP IX Tiger Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Life Asset, L.P.	CYM	NIA	Apollo Life Asset GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies, LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors, L.P.	CYM	NIA	Apollo PPF Credit Strategies Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest, L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest GP, LLC	DE	NIA	Apollo Infra Equity Advisors (APO DC UT), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo US Wind Co-Invest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors IV, L.P.	CYM	NIA	Apollo Accord Advisors GP IV, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP IV, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies Co-Investors (FC-D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	LUX	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI Holdings J-I JV Managing Member, LLC	DE	NIA	ACREFI Holdings J-I JV Member, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (Lux), SCSp	LUX	NIA	Apollo PPF Credit Strategies (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses Co-Invest, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AP Ulysses Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1537265				Apollo Asia Real Estate Fund II HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B, L.P.	DE	NIA	Apollo Accord Management III B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors III B (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management III B GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors III B, L.P.	CYM	NIA	Apollo Accord Advisors GP III B, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP III B, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564185				AHVF Credit Holdings V, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0564423				AHVF (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0511630				AIOF II Alturus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1532658				Athora US Invest (AH), LLC	DE	NIA	Athora Lux Invest Alternatives Investment	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4821033				ACREFI Holdings J-I JV Member, LLC	DE	NIA	ACREFI Operating, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Fund II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Asia Real Estate Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGH Norte Gnamma Integral Spring, S.L.	ESP	NIA	Caramagias ITG, S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Galatzo Inversiones, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grupo Azul Mar Cala Llonga, S.L.	ESP	NIA	Sagaba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Toralve New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tonisca New ITG S.L.	ESP	NIA	Derusa New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sagaba New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Derusa New ITG S.L.	ESP	NIA	Casalba New ITG S.L.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casalba New ITG S.L.	ESP	NIA	Ersa IX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Dynamic Holdings Limited	HKG	NIA	Skyline Holdings (BVI) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Skyline Holdings (BVI) Limited	VGB	NIA	Apollo Skyline Holding Limited	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Skyline Holding Limited	VGB	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	AP IX (Euro AIV), L.P.	Ownership	48.230	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	22.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners IX, L.P.	Ownership	15.250	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership, L.P.	CYM	NIA	Apollo/Athora Preferred Share Partnership Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo/Athora Preferred Share Partnership Management, LLC	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A-UK), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo (Athora) Co-Investors (A), L.P.	CYM	NIA	Apollo AGER Co-Investors Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup IPCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BlueGroup BidCo Limited	GBR	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Blue Group Cayman, Ltd.	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE HP Industrial Platform IV LLC	DE	NIA	Apollo USREF III HP Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1527863				Apollo Asia Real Estate Intermediate Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4005085				Apollo Asia Real Estate II Overseas Partners, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate II Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4033239				Apollo Asia Real Estate II Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3936924				Apollo Asia Real Estate Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Advisors II GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3959493				Apollo Asia Management II, L.P.	DE	NIA	Apollo Asia Management II Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Management II Advisors, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG GP Ltd.	CYM	NIA	Apollo Life Asset, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AISG Holdings LP	CYM	NIA	AISG GP Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Insurance Solutions Group LP	DE	NIA	AISG Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) III, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1870273				AP Buffalo Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843283				AP Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1869998				AP Gibraltar Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1843113				AP Beta 1, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (NGL Debt AIV FC), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Investment LP	JEY	NIA	South Downs Investment Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (DC) LLC	DE	NIA	Apollo USREF III Polygon (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Polygon (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Green River Debt, LLC	DE	NIA	Apollo USREF III River Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Co-Investors (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Fund II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (B), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors II (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management II, L.P.	DE	NIA	Apollo Hybrid Value Management GP II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Advisors II, L.P.	CYM	NIA	Apollo Hybrid Value Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Management GP II, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management II, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	LUX	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1404438				Omaha Equity Aggregator, L.P.	DE	NIA	AP Omaha Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Omaha Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1543207				Apollo ANRP III Hedgeco, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors (Lux) GP, S.a r.l.	LUX	NIA	Apollo Origination Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1359569				ANRP II 892/TE (AIV AM), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Financial, L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Intermediate, LLC	DE	NIA	Apollo Origination Partnership (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Overseas), L.P.	CYM	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors, L.P.	CYM	NIA	AOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Management, L.P.	DE	NIA	AOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Advisors, L.P.	CYM	NIA	ASOP Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Strategic Origination Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ASOP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman AIV IV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF (Cayman TE AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50044, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50041, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50040, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 50039, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund IV (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539967				Apollo Asia Real Estate II Cayman Holdings, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100937				AP AL Co-Invest (RE), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1100602				AP AL Co-Invest (Pref), L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0978920				ANRP III AIV, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Serre Debt Holdings S.a r.l.	LUX	NIA	AHVF Credit Holdings V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0939330				Apollo AL Holdings, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Co-Invest, L.P.	DE	NIA	AP AL Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539462				Apollo Delos Investments IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1539467				Apollo Delos Holdings IV, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap FinCo (II) Designated Activity Company	IRL	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MC Feeder (II) LP	CYM	NIA	MidCap Feeder (II) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MidCap Feeder (II) GP, LLC	CYM	NIA	MidCap FinCo Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (DC), LLC	DE	NIA	Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Infra Equity Green Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Green (FC), L.P.	CYM	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (Offshore), L.P.	Ownership	14.450	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1541692				Apollo USREF III River (FC) Ltd.	CYM	NIA	Apollo U.S. Real Estate Partners III (TE), L.P.	Ownership	85.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco II	CYM	NIA	AP VIII Primavera Levco I	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Primavera Levco I	CYM	NIA	AIF VIII Euro Leverage, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity CJ Aggregator (TE Non-US), L.P.	DE	NIA	Apollo Infra Equity Advisors (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Property S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Investment S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic Holding S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Euro B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund III (Dollar A) Hedge, LLC	CYM	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA IX Holdings, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool Aggregator III, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1729972				Blackcomb Debt Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1545470				AOP IX (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1308575				AP EPF III Equity Holdings (Delaware) II, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1297215				AP EPF III Equity Holdings (Delaware), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Partnership, L.P.	CYM	NIA	Apollo Athora KG Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Athora KG Management, LLC	CYM	NIA	Apollo Principal Holdings C GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ALRESP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-9 (ASREII-ACRASP), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Asia Real Estate Fund II Administration, LLC	.. DE	.....NIA	Apollo Asia Real Estate Advisors II GP, LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic VI S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic V S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic IV S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic III S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Ionic II S.a r.l.	..LUX	.....NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Euro B EH AIV II), L.P.	..CYM	.....NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III (Dollar B EH AIV III), L.P.	..CYM	.....NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP MM II (Holdings), LLC	.. DE	.....NIA	Apollo Royalties Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor II LLC	.. DE	.....NIA	AP Spartan Energy Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties Co-Investors I (D), L.P.	.. DE	.....NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1554469				Olive UK Opco Limited	..GBR	.....NIA	Wessex MidCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 7 Limited	..JEY	.....NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 6 Limited	..JEY	.....NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 5 Limited	..JEY	.....NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 4 Limited	..JEY	.....NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 3 Limited	..JEY	.....NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 2 Limited	..JEY	.....NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							South Downs Top HoldCo 1 Limited	..JEY	.....NIA	AP EPF III (Intermediate Holdings JC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			85-2549556				AP Spartan Energy Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549806				ANRP III Intermediate Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2550057				ANRP III (892/TE AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2549317				ANRP III (Overseas AIV), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Thor Parent Holdings, LLC	DE	NIA	AIOF II Thor Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2532719				AIOF II (892) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI III TRS, Inc.	DE	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2583651				AIOF II Thor Co-Invest, L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Thor Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2736037				AIOF II Thor Co-Invest Feeder (DC), L.P.	DE	NIA	AIOF II Thor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2585697				AIOF II Thor Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1553136				AIOF II Thor (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600107				AIOF II Thor (DC), LLC	DE	NIA	AIOF II Thor (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2600753				AIOF II Thor (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-8 (AIOFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550667				APSG Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1550796				AP Caps II Holdings GP, LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings, L.P.	CYM	NIA	AP Caps Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Caps Holdings GP, LLC	CYM	NIA	AIF IX International Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601528				AP Picard Pref Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601337				AIOF II Vanir (DC Z), LLC	DE	NIA	AP Picard Pref Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2601043				AIOF II Vanir (DC B), LLC	DE	NIA	Apollo Infrastructure Opportunities Fund II (TE 892), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-10 (AROY-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2082420				AP IX (Non-QFP AIV I), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547212				AP EPF III (Euro B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547197				AP EPF III (Dollar B EH AIV), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547203				AP EPF III (Dollar B EH AIV II), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547193				AP EPF III (Euro B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547184				AP EPF III (Euro B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547039				AP EPF III (Intermediate Holdings JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547050				AP EPF III (Dollar B AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547055				AP EPF III (Dollar A AIV PT), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547031				AP EPF III (Dollar B AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1547015				AP EPF III (Dollar A AIV JC), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2117737				ANRP III (Debt AIV II), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1549215				ANRP III (Debt AIV FC II), L.P.	CYM	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Balam ITG SL	ESP	NIA	SPV SPAIN PROJECT 13, S.L.U.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2622575				AIOF II Credit Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1194076				AP Spartan Energy Holdings III, L.P.	GBR	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1192348				ANRP III Intermediate Holdings II, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1191264				ANRP III (Overseas AIV II), L.P.	DE	NIA	ANRP III GenPar, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Sponsor IV, L.P.	CHN	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1576582				APSG Sponsor III, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1575717				APSG Sponsor II, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors II, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4386816				AA Tundra Investor, L.P.	DE	NIA	Apollo Tundra Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management, L.P.	DE	NIA	Apollo Tundra Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors, L.P.	CYM	NIA	Apollo Tundra Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Tundra Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APSG Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4294192				AP 25Mad Holdco, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1571020				Apollo USREF III 3 VDG (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4190574				Apollo USREF III 3 VDG (DC) LLC	DE	NIA	Apollo USREF III 3 VDG (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 3 VDG LLC	DE	NIA	Apollo USREF III 3 VDG Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4250323				AP Tundra Holdings LLC	DE	NIA	AP Tundra Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tundra Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4152198				Freedom Parent LP	DE	NIA	Apollo Freedom Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4160106				Freedom Topco LLC	DE	NIA	Freedom Parent LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen LLC	DE	NIA	Freedom Intermediate LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors, LP	CYM	NIA	Apollo Freedom Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Freedom Management LP	DE	NIA	Apollo Freedom Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Advisors, LP	CYM	NIA	Apollo Pencil Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Pencil Holdings, L.P.	DE	NIA	Apollo Pencil Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Guarantor GP, LLC	DE	NIA	AP AL Borrower GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Borrower, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML Parent, L.P.	DE	NIA	AP Inception Co-Invest ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Borrower, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML Parent, L.P.	DE	NIA	AP Inception ML GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1569455				Apollo Royalties Feeder Fund I-L, L.P.	CYM	NIA	Apollo Royalties Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infra Equity Overseas Holdings (Debt AIV), LLC	DE	NIA	Apollo Infra Equity US Subsidiary Holdco (Debt AIV), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3786982				Apollo Asia Real Estate SC Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate SC Coinvest Advisors L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate SC Coinvest HedgeCo, LLC	CYM	NIA	Apollo Asia Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			85-3932074				AIOF II Vanir Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931711				AIOF II Vanir AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3931546				AIOF II Vanir AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1564592				Apollo USREF III HP Holdings Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Shanghai Skyway Grand Hotel Co., Ltd.	CHN	NIA	Skyline Dynamic Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg S.C.S.	LUX	NIA	KH Siegburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock S.C.S.	LUX	NIA	KH Warenhaus Rostock GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal S.C.S.	LUX	NIA	KH Wuppertal GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Pforzheim S.C.S.	LUX	NIA	KH Pforzheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt S.C.S.	LUX	NIA	KH Schweinfurt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen S.C.S.	LUX	NIA	KH Reutlingen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld S.C.S.	LUX	NIA	KH Krefeld GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten S.C.S.	LUX	NIA	KH Kempten GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Monchengladbach S.C.S.	LUX	NIA	KH M?nchengladbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach S.C.S.	LUX	NIA	KH Offenbach GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg S.C.S.	LUX	NIA	KH Oldenburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II S.C.S.	LUX	NIA	KH Krefeld II GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim S.C.S.	LUX	NIA	KH Hildesheim GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen S.C.S.	LUX	NIA	KH Gelsenkirchen GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau S.C.S.	LUX	NIA	KH Hanau GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg S.C.S.	LUX	NIA	KH Duisburg GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt S.C.S.	LUX	NIA	KH Darmstadt GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest GP, L.P.	DE	NIA	Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1559710				AP IX (International FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - MOLDMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-11 (HVFII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN Offshore (HVFII), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Pte. Ltd.	SGP	NIA	AP Pelican Holdings PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VIII Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II Singapore Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1559881				AP EPF III (Dollar B EH Intermediate), L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1560216				Apollo Oasis Partners (FC), LLC	CYM	NIA	Apollo Oasis Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Siegburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Warenhaus Rostock GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Wuppertal GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							KH Pforzheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Schweinfurt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Reutlingen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Kempten GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH M?nchengladbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Offenbach GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Oldenburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Krefeld II GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hildesheim GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Gelsenkirchen GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Hanau GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Duisburg GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							KH Darmstadt GmbH	DEU	NIA	Ersa Opportunity S.a r.l.	Ownership	89.900	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1565971				Apollo Asia Real Estate SC Coinvest Advisors L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AP EPF III Pencil Holdings, L.P.	Ownership	57.170	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP/AA Pencil Holdings GP, LLC	DE	NIA	AA Pencil Holdings, L.P.	Ownership	42.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	6.600	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo Asia Real Estate SC Coinvest Fund, L.P.	Ownership	56.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	12.150	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	12.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Pelican Holdings PTE. Ltd.	SGP	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	12.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592083				Delphi Growth Capital Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1592077				Delphi Growth Capital Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2997827				AP Magic Co-Invest, L.P.	DE	NIA	AP Magic Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Magic Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1591593				Apollo MidCap B Feeder, L.P.	CYM	NIA	APO MidCap B Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2763501				AP IX Pioneer Holdings, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pioneer TopCo GP, LLC	DE	NIA	AP IX Pioneer Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-13 (ULYSSES-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586510				Apollo A-N Credit Fund (FC-II), LLC	CYM	NIA	Apollo A-N Credit Fund (Delaware), L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586430				Apollo PPF Credit Strategies (FC), LLC	CYM	NIA	Apollo PPF Credit Strategies, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2542830				AOP Finance Partners, L.P.	DE	NIA	Apollo Origination Advisors, L.P.	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management L.P.	DE	NIA	Apollo Olive Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Olive Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2615208				AP IX Magic Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Magic-Benji Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Intermediary Services, LLC	DE	NIA	Apollo Management Holdings, L.P.	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2553260				Apollo Impact Mission Co-Investors (B), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities II Co-Investors (B) (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Acropolis Infrastructure Acquisition Advisors, L.P.	CYM	NIA	APSG Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585098				Acropolis Infrastructure Acquisition Sponsor, L.P.	CYM	NIA	AP Caps II Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Spartan Acquisition Sponsor IV LLC	DE	NIA	AP Spartan Energy Holdings IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1585352				Spartan Acquisition Corp. IV	CYM	NIA	Spartan Acquisition Sponsor IV LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Royalties FF I (Holdings), LLC	DE	NIA	Apollo Royalties Management I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587068				ANRP II (Overseas AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587060				ANRP II (AIV-C), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1587083				AP Spartan Energy Holdings IV, L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Donlen Mobility LLC	DE	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Primrose Investment Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DSB Co-Invest AIV, L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							DSB Holdings II GP, LLC	DE	NIA	AP IX DSB Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2279426				AP IX DSB Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management, L.P.	DE	NIA	Apollo Pencil Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Pencil Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1762627				Apollo USREF III Royce Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Atlas (Holdings) SPV, LLC	DE	NIA	Apollo Atlas Master Fund, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Viking Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX International Holdings (RS), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1578879				Apollo Global Carry Pool Aggregator IV, L.P.	CYM	NIA	Apollo Global Carry Pool GP, LLC with respect to Series A	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Loxias XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							Clerius Properties S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius Holdings S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							VA Capital Management Co-Investors II, L.P.	CYM	NIA	VA Capital Management CIV GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management SGP Holdings Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux), SCSp	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	AHVF (892 Intermediate), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Asia Opportunistic Holdings II Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners, L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending (Lux) GP, S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gibraltar Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3622261				College Parent, L.P.	DE	NIA	College Parent Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3512776				AP IX College Holdings, L.P.	DE	NIA	AP IX College Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX College Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College Parent Holdings GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services, L.P.	DE	NIA	AP Land Services GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Land Services GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI MF, LLC	DE	NIA	ACREFI I TRS, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors, L.P.	CYM	NIA	Apollo Oak Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Oak Aggregator, L.P.	CYM	NIA	Apollo Oak Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Management, L.P.	DE	NIA	Apollo Oak Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Oak Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I, L.P.	CYM	NIA	Apollo SPAC Advisors I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Management I, L.P.	DE	NIA	Apollo SPAC Management I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SPAC Advisors I GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596022				Apollo Credit Secondaries Fund I, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3264454				AOP Credit Secondaries I Intermediate (DC), LLC	DE	NIA	Apollo Credit Secondaries Fund I (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1595394				Apollo Credit Secondaries Fund I (A), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1596002				AOP Credit Secondaries I Intermediate (FC), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I (B), L.P.	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Advisors, L.P.	CYM	NIA	Apollo Credit Secondaries I Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries I Management, L.P.	DE	NIA	Apollo Credit Secondaries I Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Credit Secondaries I Advisors GP, LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Credit Strategies (FC) SPV, LP	CYM	NIA	Apollo PPF Credit Strategies Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3021174				AP IX Pioneer (OP/TE/892) AIV L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Direct Lending SCSp	LUX	NIA	Apollo European Direct Lending (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Marc J. Rowan	Ownership	6.100	AGM; M. Rowan; J. Harris; L. Black	NO	1
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Joshua J. Harris	Ownership	6.700	AGM; M. Rowan; J. Harris; L. Black	NO	2
			86-3155788		1858681	NYSE: APO	Apollo Global Management, Inc.	DE	UIP	Leon D. Black	Ownership	8.900	AGM; M. Rowan; J. Harris; L. Black	NO	3
							AP Asia Opportunistic Holdings Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1581516				Donlen Fleet Leasing Ltd.	CAN	NIA	Donlen LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600118				Apollo Asia Real Estate AAC Fund II, L.P.	CYM	NIA	Apollo Asia Real Estate AAC Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1600291				Apollo Asia Real Estate AAC Advisors II, L.P.	CYM	NIA	Apollo Asia Real Estate Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Intermediate LLC	DE	NIA	Freedom Topco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Peridot Limited	CYM	NIA	Apollo Asia Real Estate Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	17.230	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2855309				AP IX Pioneer Co-Invest, L.P.	DE	NIA	AP IX Pioneer VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	LUX	NIA	Apollo EPF IV (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Special Limited Partner, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Management, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-14 (GIBRALTAR-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo PPF Opportunistic Credit Partner (Lux FC) SARL	LUX	NIA	Apollo PPF Opportunistic Credit Partners (Lux), SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings II Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Shore Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP VI Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia RE II SGP V Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2647798				Apollo Asia Real Estate Mast Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854615				AP Spartan Energy Holdings III (PIPE), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management GP, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Core Infrastructure Management, L.P.	DE	NIA	Apollo Core Infrastructure Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							College AdTech Lender GP, LLC	DE	NIA	AP IX College Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2225172				College AdTech Lender, L.P.	DE	NIA	College AdTech Lender GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2192074				AP Rome Co-Invest GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1621264				AP Rome Co-Invest, L.P.	CYM	NIA	AP Rome Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							ATCF UK Limited	GBR	NIA	ATCF (Cayman), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2429692				Apollo Knight Fund, L.P.	DE	NIA	Apollo Knight Fund GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Knight Fund GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2423246				AP IX KNT Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622119				AOP Lux IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1622108				AOP DE IX (KNT Intermediate FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact AIF (Lux) GP, S.a r.l.	LUX	NIA	AP Impact Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact Euro Intermediate (Lux) S.a r.l.	LUX	NIA	AP IF Euro (Lux) S.a r.l. SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1924525				AP IX Connect Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Holdings GP, LLC	DE	NIA	AP (Connect) VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2449529				AP IX (Connect Warrant AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2448943				AIF IX (Connect Equity AIV), L.P.	DE	NIA	AP (Connect) VoteCo, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions Holdings I Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF Member Limited	GBR	NIA	AMI (Holdings), LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATCF (Cayman) GP, LLC	CYM	NIA	ATCF Member Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1625184				ATCF (Cayman), L.P.	CYM	NIA	ATCF (Cayman) GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (B), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Management, L.P.	DE	NIA	Apollo Accord+ Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator C, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors, L.P.	CYM	NIA	Apollo Accord+ Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator A, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Aggregator B, L.P.	CYM	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings I LLC	DE	NIA	AP Valparaiso Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Valparaiso Holdings II LLC	DE	NIA	AP Valparaiso Holdings I LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	CYM	NIA	Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Real Estate Shore Coinvest Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2292313				Apollo Asia Real Estate Shore Coinvest Fund, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management, L.P.	DE	NIA	Apollo Shore Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Shore Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Cardiff PropCo S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							A-A Euro Investment Jewel MezzCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Norwich PropCo C S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Jewel Portsmouth PropCo B S.a r.l.	LUX	NIA	A-A Euro Investment Jewel MezzCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Holdings S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ Fund (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord+ Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cellar II Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199920				AP EPF III Polygon Holdings (B), L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199568				AP EPF III Polygon Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619193				AP EPF III Polygon Intermediate (FC) Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2199376				AP EPF III Polygon Intermediate (DC) Holdings, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2113490				Apollo SPAC Co-Investors I (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Sequoia Holdings, L.P.	DE	NIA	Apollo Sequoia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors, L.P.	CYM	NIA	Apollo Sequoia Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management L.P.	DE	NIA	Apollo Sequoia Management GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Management GP LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Sequoia Advisors GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux IX (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) IX GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos II S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos III S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Linos IV S.a r.l.	LUX	NIA	Linos I S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC), LLC	DE	NIA	AIOF II Art (DC Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art (DC Holdings), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Art Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP DE IX (AIV I FC), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Newport Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Newport, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty, L.P.	CYM	NIA	AP Liberty GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Liberty GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1854177				ANRP III (FG) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Clerius Holdings, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cullinan Lux GP S.a r.l.	LUX	NIA	AP Cullinan Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1619093				Cullinan Holdco SCSp	LUX	NIA	Cullinan Lux GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV II, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV III, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618590				AP IX (Non-QFP IF AIV II), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact OP Fund SPV I, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			98-1618579				AP IX (Non-QFP IF AIV I), L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1618603				AP IX Impact 892 Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Impact Del Fund SPV, L.P.	CYM	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt, L.P.	DE	NIA	AP Cobalt GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-AC RML-EBO Manager, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3834879				A-AC EBO Depositor, LLC	DE	NIA	A-AC RML-EBO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings, L.P.	CYM	NIA	AHVF Clerius Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Clerius Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611936				ANRP III (AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612147				AP Cullinan Holdings GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611819				ANRP III (FC DF AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1611841				ANRP III (P2 AIV-IH), L.P.	CYM	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612090				AP Cullinan Holdings, L.P.	CYM	NIA	AP Cullinan Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1612065				ANRP II (FC Conduit AIV-IH II), L.P.	CYM	NIA	Apollo ANRP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI RE, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III AI Pref, LLC	DE	NIA	Apollo U.S. Real Estate Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Ferrari (DC), LLC	DE	NIA	AIOF II Ferrari Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609369				AHVF II (FC I), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609353				AHVF II (Cayman Holdings), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609340				AHVF II (892 Cayman AIV), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1609384				AHVF II (Cayman AIV II), L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Euro AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Overseas Partners (892 AIV), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Advisors, L.P.	CYM	NIA	Apollo Wessex Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex TopCo Ltd.	CYM	NIA	Wessex Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Wessex Management, L.P.	DE	NIA	Apollo Wessex Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex Holdings, L.P.	CYM	NIA	Apollo Wessex Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Wessex MidCo Ltd.	CYM	NIA	Wessex TopCo Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower, L.P.	DE	NIA	AP VIII Dakota Holdings Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP VIII Dakota Holdings Borrower GP, LLC	DE	NIA	AP VIII Dakota Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower, L.P.	DE	NIA	AP Dakota Co-Invest Borrower GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1069757				Apollo TR Lux AIV Holdings Corp.	DE	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCS SICAV-RAIF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Fund (Euro AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (892 AIV), L.P.	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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							AP IF Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux), SCSp	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1535337				Apollo International Holdings Ltd.	BMU	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-15 (AREVII - AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP LoanCo Lux S.a r.l.	LUX	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest (AIV FC), L.P.	CYM	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) X, SCSp	LUX	NIA	Apollo Investment Management Europe (LUX) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR IG Corporate Bond LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Advisors, L.P.	CYM	NIA	Apollo Petros Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3872906				Athene Petros Investor, L.P.	DE	NIA	Apollo Petros Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management, L.P.	DE	NIA	Apollo Petros Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Petros Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Holdings, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Co-Invest, L.P.	DE	NIA	AP Mustang Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Mustang Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Alamo ENRI (Cayman), LLC	CYM	NIA	Apollo Alamo ENRI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952248				ANRP III (AIV S-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3953535				ANRP III Sapphire (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3952857				ANRP III (Sapphire) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune GP S.a r.l.	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Marley TopCo S.a r.l.	LUX	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3770178				Apollo StarMoon CEPF Co-Invest, L.P.	DE	NIA	Apollo Core Infrastructure Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACSF GP Solutions I (2021) SPV, LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-A, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-E, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-C, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-D, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							FXH IX-B, LLC	CYM	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) SCSp	LUX	NIA	A-M Direct Lending GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF Credit Holdings VII, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334355				Apollo Total Return Fund - Investment Grade Aggregator C, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3334552				Apollo Total Return Fund - Investment Grade, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3602793				Apollo Total Return Fund - Investment Grade Intermediate B (DC), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA MMF 1 HOLDCO GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3780355				AA MMF 1 HOLDCO LP	DE	NIA	AA MMF 1 HOLDCO GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1637194				Apollo Hybrid Value Overseas Partners (MS I) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings , L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3691819				Apollo Hybrid Value Fund (MS I) II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aristotle Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Holdings, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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							AIM Safety Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3801697				AP Safety Co-Invest, L.P.	DE	NIA	AP Safety Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Safety Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3777568				AP Saturn Co-Invest, L.P.	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Otter Holdco, Inc.	DE	NIA	AP-AA Otter Holdings, L.P.	Ownership	70.510	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EPF Co-Investors IV (D), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp Mezz Borrower IV, LLC	DE	NIA	NNN Opportunities Fund IV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner II, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner I, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Lux Holdings S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade Aggregator A, SPC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3573289				NNN Opportunities Fund IV, L.P.	DE	NIA	Apollo Net Lease Co., LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Dollar A), Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Euro B1) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Master Dollar B) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Principal Finance Fund IV (Lux Master Euro B2) Hedge, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Saturn Investor I, LP	DE	NIA	AP Saturn Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cardinal Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mallard Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC SB Holdings LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3333183				Apollo Total Return Fund - Investment Grade (RN), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade (RN - Offshore), L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Management, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HV Holdings, L.P.	DE	NIA	Apollo HV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1631791				AP Revolver Fund II Holdings, L.P.	CYM	NIA	Apollo Revolver Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Holdings (STE), LLC - Series 1	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AIOF II Electra Holdings (STE), LLC	DE	NIA	AIOF II Electra AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (STE), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Co-Invest B Holdings (DC I), LLC	DE	NIA	AIOF II Electra Co-Invest B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra (DC), LLC	DE	NIA	AIOF II Electra Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3495667				AIOF II Electra Co-Invest B, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3458283				AIOF II Electra Co-Invest A, L.P.	DE	NIA	AIOF II Electra Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra AIV (MF), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Casa Holdings S.a r.l.	LUX	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Holdings SGP IV Pte. Ltd.	SGP	NIA	AHVF II (Cayman Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3276202				AIOF II Vanir Holdings, L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3275846				AIOF II Vanir Holdings, L.P. - Series 1	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune MidCo Lux SCA	LUX	NIA	Lune Parent (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HA IG Management, L.P.	DE	NIA	Apollo HA IG Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2557571				Apollo Realty Income Solutions, Inc.	MD	NIA	ARIS Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-M Direct Lending GP (Lux) S.a r.l.	LUX	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management, L.P.	DE	NIA	Apollo Extreme Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Extreme Advisors GP, LLC	DE	NIA	Apollo Principal Holdings A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Extreme Advisors, L.P.	CYM	NIA	AP Extreme Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1633472				AP Extreme Holdings, L.P.	CYM	NIA	AP Extreme Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Extreme Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1623773				Apollo Impact Mission HedgeCo, LLC	CYM	NIA	Apollo Impact Mission Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627749				AP Cullinan Co-Invest GP, LLC	CYM	NIA	Apollo Commodities Management, L.P., with respect to Series IV	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius VII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius IX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Dollar A), L.P.	Ownership	32.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Euro B), L.P.	Ownership	33.490	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius X S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund III (Master Dollar B), L.P.	Ownership	33.580	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AA WH 1 LP	DE	NIA	AA WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA WH 1 GP LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627734				AP Cullinan Co-Invest, L.P.	CYM	NIA	AP Cullinan Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4367611				AP-AA Otter Holdings, L.P.	DE	NIA	Apollo Otter Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope (GP), LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Calliope GP, L.P.	CYM	NIA	AP Calliope (GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Fund, L.P.	CYM	NIA	AP Calliope GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Calliope Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Otter Management, L.P.	DE	NIA	Apollo Otter Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP V, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V, L.P.	DE	NIA	Apollo Accord Management V GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Management V GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors V, L.P.	CYM	NIA	Apollo Accord Advisors GP V, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643247				Apollo Accord Fund V Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4114574				Apollo Accord Fund V Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643376				Apollo Accord Offshore Fund V, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund V, L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643825				Apollo Accord V Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1643857				Apollo Accord V Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V Aggregator C, L.P.	CYM	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (B), L.P.	DE	NIA	Apollo Accord Advisors V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors V (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1644232				Apollo Accord Fund V (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-16 (Accord+-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-17 (EPF IV-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade Aggregator B, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Connect Co-Invest Holdings, L.P.	DE	NIA	AP IX Connect Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Safety Aggregator GP, LLC	DE	NIA	AP Safety Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest GP, LLC	CYM	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Co-Invest, L.P.	CYM	NIA	AP EPF III Dream Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Dream Holdings, L.P.	CYM	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 LLC	DE	NIA	Apollo Credit Secondaries Fund I SPV, L.P	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Ulysses II, L.P.	DE	NIA	AP Ulysses Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1630935				AP White Holdings (HK) Limited	HKG	NIA	AP HK Holdings, LPF	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lune Parent (Lux) S.a r.l.	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Solutions Europe B.V.	NLD	NIA	AMI (Holdings), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions V Pte. Ltd.	SGP	NIA	AP Credit Solutions Holdings V Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Concrete Investor, L.P.	CYM	NIA	Apollo Concrete Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Concrete Management, L.P.	DE	NIA	Apollo Concrete Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

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							Apollo TAMF Co-Invest GP, L.P.	DE	NIA	Apollo TAMF Co-Invest Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TAMF Co-Invest Ultimate GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management Funding, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Co-Invest, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings GP, LLC	DE	NIA	Apollo Management IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Pegasus Holdings, L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1138632				Apollo Defined Return Fund, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1102673				Apollo Defined Return Aggregator C, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1655763				Apollo Defined Return Aggregator B, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1654957				Apollo Defined Return Aggregator A, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors, L.P.	CYM	NIA	Apollo Defined Return Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1651315				Apollo Capital Markets Partnership (Offshore), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Management, L.P.	DE	NIA	ACMP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Capital Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FIVE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA FOUR SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA THREE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA TWO SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ARIS Holdings LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0754918				AP IX Tiger Co-Invest II, L.P.	DE	NIA	AP IX Tiger Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner IV, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN Opp IV Owner III, LLC	DE	NIA	NNN Opp Mezz Borrower IV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Management, L.P.	DE	NIA	Apollo Aligned Alternatives Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives, L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives Advisors, L.P.	CYM	NIA	AAA Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (DC) LLC	DE	NIA	Apollo USREF III Cardinal Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Cardinal (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0655387				AP Spartan Energy Holdings III (PPW), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721449				AP IX Carbon (OP/TE/892 DC) II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4721118				AP IX Carbon Holdings II, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon GP (Lux) SARL	LUX	NIA	AP IX Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0751587				ACMP Holdings, LLC	DE	NIA	Apollo Capital Markets Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AP Credit Solutions III Pte. Ltd.	SGP	NIA	AP Credit Solutions VII Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions IV Pte. Ltd.	SGP	NIA	Apollo Asia RE II Singapore Holdings Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Credit Solutions VII Pte. Ltd.	SGP	NIA	Apollo Asia Real Estate Mast Coinvest Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							JCP Investments 2021-A1 Holdings Ltd.	CYM	NIA	Apollo Credit Secondaries Fund I SPV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AIFIX), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-19 (AIFIX-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore (AIFIX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	6.240	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (DE) IX, L.P.	Ownership	9.020	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners IX, L.P.	Ownership	16.550	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	25.280	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1648291				AP Aguila Holdings, Ltd.	GBR	NIA	AP IX (Euro AIV), L.P.	Ownership	42.920	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Castle Holdings SCSp	LUX	NIA	AP Castle Holdings GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Miller Homes Group (Finco) PLC	GBR	NIA	Castle UK Midco 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Advisors, L.P.	DE	NIA	Apollo Excelsior Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Management, L.P.	DE	NIA	Apollo Excelsior Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4646548				Apollo Excelsior, L.P.	DE	NIA	Apollo Excelsior Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646486				Apollo Overseas Partners X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646634				Apollo Overseas Partners (I) X, L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1646753				Apollo Co-Investors X (C), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4776255				ANRP II (Bel Conduit TE), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4797723				ANRP II (Belvedere Conduit TE DC), LLC	DE	NIA	ANRP II (Bel Conduit TE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AM-EDL (Lux) Investment S.a r.l.	LUX	NIA	AM-EDL (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo M-EDL Management, L.P.	DE	NIA	ASOP Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402510				AP IX Carbon Holdings, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402849				AIF IX Carbon AIV, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402633				AP IX Carbon (OP/TE/892 DC), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4402741				AP IX Carbon (OP/TE/892 AIV), L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Shakti Holding Limited	CYM	NIA	Apollo Asia Real Estate II Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs Member LLC	DE	NIA	AGRE DCP Palm Springs REIT LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0826119				Apollo CIF CEPF (DC) 20, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825954				Apollo CIF CEPF (DC) 17, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758162				Apollo CIF CEPF (DC) 18, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781721				Apollo CIF CEPF (DC) 19, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757912				Apollo CIF CEPF (DC) 12, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			88-0781602				Apollo CIF CEPF (DC) 16, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825803				Apollo CIF CEPF (DC) 11, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781508				Apollo CIF CEPF (DC) 13, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0758064				Apollo CIF CEPF (DC) 15, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0780555				Apollo CIF CEPF (DC) 14, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781275				Apollo CIF CEPF (DC) 10, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733723				Apollo CIF CEPF (DC) 6, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0781107				Apollo CIF CEPF (DC) 8, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0825596				Apollo CIF CEPF (DC) 9, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0757673				Apollo CIF CEPF (DC) 7, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1490429				Griffin Capital Securities, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708724				Apollo CIF CEPF (DC) 4, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0708828				Apollo CIF CEPF (DC) 5, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0679431				Apollo CIF CEPF (DC) 3, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0733855				Apollo CIF CEPF (DC) 2, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest (Overseas), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4072681				Apollo StarMoon CEPF Aggregator, LLC	DE	NIA	Apollo StarMoon CEPF Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2505945				ANRP II (AIV L-FS), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MOIRIS ANONYMI KTIMATIKI ETAIRIA	GRC	NIA	AEPF III 41 S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Marley Cayman Ltd	CYM	NIA	Alteri Investments II, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564759				AP Polygon Holdings II, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0564270				AP Polygon Holdings, L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3819139				AIOF II Thor Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1647129				AIOF II Connect (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-18 (AIMF - JKSNFW), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4517799				Apollo Overseas Partners (DE 892) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (DE) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management X, L.P.	DE	NIA	AIF X Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4549946				Apollo Investment Fund X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4504196				Apollo Investment Fund (DE-I) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Co-Investors X (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4490799				Apollo Co-Investors X (B), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			87-4615229				Apollo Co-Investors X (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Management X, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4488104				Apollo Advisors X, L.P.	DE	NIA	Apollo Capital Management X, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4587581				AIF X Management, LLC	DE	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1627015				AP Impact AIF, SCSp	LUX	NIA	AP Impact AIF (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ACS Holdings, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Markets Partnership, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS GP, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VICUNA ONE SMSA	GRC	NIA	KTISIOR PROPERTIES SINGLE MEMBER SOCIETE ANONYME	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Capital Credit Adviser, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Fund Adviser Holdings, LLC	DE	NIA	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo TR IG Corporate Bond Lux S.a r.l.	LUX	NIA	Apollo TR Opportunistic Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings GP, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (Intermediate), LLC	DE	NIA	ANRP III DEE IV (DC), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III DEE IV (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P1 APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849900				ANRP III (DEE IV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2849844				ANRP III (AIV DEE IV-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022931				Apollo Natural Resources Partners (P-USTX) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3022555				ANRP III Sunna Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (P-USTE DC), LLC	DE	NIA	Apollo Natural Resources Partners (P-USTE) III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III Sunna (DC), LLC	DE	NIA	Apollo ANRP Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3021572				ANRP III (AIV Sunna-L), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3023398				Apollo Natural Resources Partners (P-USTE) III, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE 30 Dan LLC	DE	NIA	Apollo USREF III 30 Dan Holdings L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2953639				Apollo Administrative Agency LLC	DE	NIA	Apollo Global Funding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AHVF II (Cayman Holdings) II, L.P.	Ownership	42.860	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.180	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	38.290	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (AIV-IH), L.P.	Ownership	2.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	ANRP III (P2 AIV-IH), L.P.	Ownership	7.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Holdings Ltd.	CYM	NIA	Apollo Aligned Alternatives, L.P.	Ownership	7.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdings, L.P.	CYM	NIA	AP Neptune Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC Z), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP II (TWR IV Intermediate DC A), LLC	DE	NIA	ANRP II (Overseas Intermediate Holdings), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			98-1672793				Apollo Gretel Advisors, L.P.	CYM	NIA	Apollo Gretel Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Advisors GP, LLC	DE	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Gretel Management GP, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2500044				Apollo Gretel Management, L.P.	DE	NIA	Apollo Gretel Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Offshore Fund, L.P.	CYM	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Defined Return Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Defined Return Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (FC-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (C-2), L.P.	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-3), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-2), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2037779				AP Polygon Holdings (B), L.P.	DE	NIA	AP Polygon Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Riverwalk Hotel (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III 30 Dan (DC) LLC	DE	NIA	Apollo USREF III 30 Dan Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III MTR (DC) LLC	DE	NIA	Apollo USREF III MTR Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Lux) S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVIII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVII S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XVI S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIX S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius XIV S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							Clerius USD S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS WW SPV	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Albatross SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A HedgeCo, LLC	CYM	NIA	Apollo Digital Origin Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Navigator Aviation Fund I HedgeCo, LLC	CYM	NIA	Apollo Navigator Aviation Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2179521				ANRP III Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2154043				AP IX Carbon Co-Invest, L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest GP, LLC	DE	NIA	Apollo Advisors IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	Apollo Fund Administration IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV II DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Carbon Co-Invest (AIV I DC), L.P.	DE	NIA	AP IX Carbon Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ML Funding LLC	DE	NIA	Apollo Moultrie Credit Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LL Funding LLC	DE	NIA	Apollo Lincoln Fixed Income Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CSTR Loan Funding LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CL Funding LLC	DE	NIA	Apollo Centre Street Partnership, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord V (ST) LLC	DE	NIA	Apollo Accord Management V, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (FC), L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Venus (DC) LLC	DE	NIA	Apollo USREF III Venus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1703709				Apollo USREF III Polygon (DC) (B) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 2, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1665358				AP Delta 4, Ltd.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 3, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management, L.P.	DE	NIA	Apollo Digital Origin Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1938469				AP Delta 1, L.P.	DE	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Delta 5, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Aggregator A, L.P.	CYM	NIA	Apollo Digital Origin Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors, L.P.	CYM	NIA	Apollo Digital Origin Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Digital Origin Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding B LLC	DE	NIA	Apollo Accord+ Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1886844				AAA Aviation GP, LLC	DE	NIA	AAA Aviation Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Nova Holdings, L.P.	DE	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 3	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 3	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Holdings (STE), Series LLC - Series 2	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Vanir Aggregator, Series L.P. - Series 2	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commercial Lending (Italy) - AADE Sub-Fund	ITA	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AIOF II Vanir Holdings (STE), Series LLC - Series 1	DE	NIA	AIOF II Vanir AIV (STE), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							GIACF Alternative Holdings, LLC	CYM	NIA	Apollo Diversified Credit Fund	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							CRDTX SPV I, LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Sliders Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Loan Funding A LLC	DE	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Buffalo Holdings, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (TE AIV), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) I, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2027692				AHVF II (AIV II), L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO SNova Holdings, L.P.	CYM	NIA	APO SNova Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Offshore (AAA), L.P.	CYM	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (A-I), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALRe (AAA) Holdings, L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors, L.P.	DE	NIA	Apollo Diversified Opportunities Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Opportunities Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1732299				A-A Diversified Opportunities Fund (Z), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance GP, LLC	DE	NIA	APO Corp.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Finance II LLC	DE	NIA	Apollo International Finance, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo ST Fund Management LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Master (ST) LLC	DE	NIA	Apollo Credit Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Capital Management, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Advisors, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Capital Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II (TE 892), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management, L.P.	DE	NIA	Apollo Cadma Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Overseas), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator III, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator II, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Secondaries Aggregator I, L.P.	DE	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma Intermediate Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AOP Funding Sapphire, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo USREF III Freezer II (DC) LLC	DE	NIA	Apollo USREF III Freezer Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest Parallel Fund, L.P.	DE	NIA	AIOF II Woolly Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest, L.P.	CYM	NIA	AP EPF IV One Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF IV One Co-Invest GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684030				Apollo S3 Holdings, L.P.	CYM	NIA	Apollo S3 Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689021				Apollo S3 Equity Advisors Holdings, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Advisors, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	LUX	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (892 FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors III GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Advisors III GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6383, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund III (Lux) GP, S.a r.l.	LUX	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1684757				Apollo Investment Fund X Hedge, LLC	CYM	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3313804				AP EPF III Polygon Intermediate Holdings, L.P.	DE	NIA	Apollo EPF Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux AIV) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP HK Holdings X GP, Limited	HKG	NIA	Apollo Investment Fund (AIV) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 12, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew Holdings, L.P.	DE	NIA	AP Renew GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP WRHS, L.P.	DE	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park, L.P.	DE	NIA	Orchard Park Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Investor, L.P.	DE	NIA	AA Lending Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783680				AP IX Teton Holdings, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Teton Holdings GP, LLC	DE	NIA	AP IX Teton VoteCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3783348				AP IX Teton AIV, L.P.	DE	NIA	AP IX Teton Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Equity Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AIOF II Helm Debt Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Helm Debt (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3995369				AIOF II (Helm TE) AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Capital Management II, LLC	CYM	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Advisors II, L.P.	CYM	NIA	Apollo ADIP Capital Management II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1688059				Apollo/Athene Dedicated Investment Program II, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV II), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux AIV) X, SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Lending, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690195				Apollo Overseas Partners (Delaware AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690152				Apollo Investment Fund (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690355				Apollo Overseas Partners (AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1689799				Apollo Overseas Partners (892 AIV) X, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1690415				AP X (International FC), L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH-GP), LLC	CYM	NIA	APH Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Advisors X (EH), L.P.	CYM	NIA	Apollo Advisors X (EH-GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Advisors Switzerland Sarl	CHE	NIA	Apollo International Management Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3726629				Apollo USREF III MTR Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1685308				Apollo CL Co-Invest, L.P.	CYM	NIA	Apollo CL Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo CL Co-Invest GP, LLC	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC WP SPV, LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1686018				AOP X (Alma Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Manzana Topco S.a r.l.	LUX	NIA	AP X Euro Intermediate (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (Lux) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE) X (Espresso Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP (DE 892) X (Snowbird Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus S.r.l.	ITA	NIA	Domus (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Domus (Lux) SCSp	LUX	NIA	Loxias XX S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Clerius Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Lender LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lender LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							ADCF Lender LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Finance Aggregator LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Chevalier Debt Holdings S.a r.l.	LUX	NIA	Chevalier Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alma SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3455046				Chevalier Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 6345, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eos Aviation 5999, LLC	DE	NIA	Eos Aviation Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Zorro SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series D	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series C	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series B	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Darwin Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417442				AP Darwin Holdings, L.P.	DE	NIA	Apollo Darwin Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3417851				AP Darwin Holdings II, L.P.	DE	NIA	AP Darwin Holdings II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Darwin Holdings II GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172243				AP Maia Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3172071				AP Maia Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH, L.P.	CYM	NIA	AA RRH GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA RRH GP, LLC	CYM	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Capriel Investment S.A.	LUX	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1675805				AOP X (Debt Holdings Intermediate FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-E, LLC	DE	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-D, LLC	DE	NIA	Apollo Overseas Partners (DE 892) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-C, LLC	DE	NIA	Apollo Overseas Partners X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-B, LLC	DE	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3977402				Peak Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3380958				APO Investment Manager Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3347124				APO GP Aggregator Vehicle, L.P.	DE	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Diversified Opportunities Fund (Y), L.P.	DE	NIA	Apollo Diversified Opportunities Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series A	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC GP, LLC	CYM	NIA	MidCap FinCo Designated Activity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel Manager, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest Feeder (Overseas AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Coinvest (DC I), LLC	DE	NIA	AIOF II Njord Plus Co-Invest Feeder (TE QFPF AIV), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Co-Invest (AIV), L.P.	DE	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Coinvest (FC), L.P.	CYM	NIA	AIOF II Njord Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AIOF II Njord Plus (DC I), LLC	DE	NIA	AIOF II Njord Plus Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.520	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.760	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nine Elms 2 S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2597031				Apollo MTR Coinvest Aggregator, L.P.	DE	NIA	Apollo USREF III MTR Holdings Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI NL - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALI - Italy Cre Debt Sub-Fund	ITA	NIA	Apollo Management International LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Intermediate Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Holdings, Series L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Plus (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC-TRF S.a r.l.	LUX	NIA	Apollo TR Impact and Sustainable Credit Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Nurnberg, Karolinenstra?e Beteiligung A S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							KHF Kaiser-Joseph Stra?e 165 Beteiligung S.a r.l.	LUX	NIA	Clerius V S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Management LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705353				VLS Holdings Advisors, L.P.	CYM	NIA	VLS Holdings Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							VLS Holdings Advisors GP LLC	CYM	NIA	Apollo Principal Holdings A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1320647				AA Visionbridge Holdings, L.P.	CYM	NIA	VLS Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1705690				AP EPF IV (EGY) Holdings II, L.P.	CYM	NIA	Apollo EPF Advisors IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1355056				AP EPF IV Intermediate Holdings (EGY DC), LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (DC) II, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Showtime Holdings L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Antheia SPV LLC	CYM	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IG IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Real Estate Income IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Opportunistic Multi-Asset Credit IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo IDF Advisors GP LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AP X (Rand Stock AIV), LLC	Ownership	87.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4340602				AP Rand Holdings, LLC	CYM	NIA	AHVF II (Rand Stock AIV), LLC	Ownership	12.200	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			93-1431187				Apollo Clean Transition Capital Fund, L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A), L.P.	CYM	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Cadma Capital Partners LLC	CYM	NIA	AP Cadma Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management, L.P.	CYM	NIA	Apollo Infrastructure Opportunities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Management GP, LLC	CYM	NIA	Apollo Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Sapphire Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade Lux S.a r.l.	CYM	NIA	AOP LoanCo Lux S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ TRS (BS), Ltd.	CYM	NIA	Apollo Accord+ Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Accord+ Notes (BS), Ltd.	CYM	NIA	Accord+ TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	48.340	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	15.770	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV TRS (BS), Ltd.	CYM	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	3.540	AGM; M. Rowan; J. Harris; L. Black	NO	
							EPF IV Notes (BS), Ltd.	CYM	NIA	EPF IV TRS (BS), Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Holdings (US), LLC	CYM	NIA	Hyperion Aviation Intermediate Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Hyperion Aviation Intermediate Holdings (US), LLC	CYM	NIA	Apollo Navigator Holdings (US), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Fund (Lux) GP, S.a r.l.	CYM	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI FS, LLC	CYM	NIA	ACREFI Mortgage Lending, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II (Rand Warrant AIV), L.P.	CYM	NIA	AHVF II Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Investment Fund X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Rand GP, LLC	CYM	NIA	Apollo Overseas Partners (Delaware 892) X, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (Rand Warrant AIV), L.P.	CYM	NIA	AP X Rand GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Fund II, L.P.	Ownership	51.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Lux) II, SCSp	Ownership	1.950	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners II, L.P.	Ownership	23.530	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Rand GP, LLC	CYM	NIA	Apollo Hybrid Value Overseas Partners (Delaware 892) II, L.P.	Ownership	22.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN, LLC	CYM	NIA	ACREFI FS, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACREFI BKLN Nominee, LLC	CYM	NIA	ACREFI BKLN, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			88-4258648				AIOF II Njord Plus Holdings, Series L.P. - Series 1	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1697028				AP HK Holdings X, LPF	CYM	NIA	AP HK Holdings X GP, Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - 350M, LLC	CYM	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Intermediate Holdings, LP	CYM	NIA	MFIC GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-21 (S3ESH), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Funding Jade, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431693				AP Shelf 5, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431565				AP Shelf 4, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431419				AP Shelf 3, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431270				AP Shelf 2, L.P.	DE	NIA	Apollo ST Credit Strategies GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0431012				Apollo GLDC Clover, L.P.	DE	NIA	AP GLDC Clover GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-0736330				AP Cadma Holdings, L.P.	DE	NIA	Apollo Cadma Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cadma Advisors, L.P.	DE	NIA	Apollo Cadma Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Debt (FC), L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest TE AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Impact Mission Fund (Everest Onshore AIV), L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity Aggregator, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Equity (DC), LLC	DE	NIA	AIM Everest Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Windsor Co-Invest GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Windsor Co-Invest, L.P.	DE	NIA	Apollo Windsor Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership (Lux) II, SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3139386				Apollo Aligned Alternatives Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Investments V, SCSp	LUX	NIA	Apollo Delos Investments Advisors, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Gamma Intermediate S.a r.l.	LUX	NIA	Gamma Topco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Windsor Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord Co-Invest (Debt AIV), L.P.	DE	NIA	AIOF II Everest Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Everest Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATR Asia Credit VCC	SGP	NIA	Apollo Management Singapore Pte. Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise Manager LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunrise LLC	DE	NIA	AP Sunrise Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A ECP Academia HoldCo S.a r.l.	LUX	NIA	A-A ECP Academia Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Ultimate GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Excelsior PE Advisors, L.P.	DE	NIA	Apollo Excelsior PE Ultimate GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Everest Holdings GP, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MICAD Account (Cayman), LP	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1713530				A-A ECP Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1980506				AP WD Holdings, L.P.	DE	NIA	AP WD Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			92-1980604				AP WD Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2342857				Atlas Securitized Products Investments 2, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1598907				ANRP II (FMS Intermediate DC RNW), LLC	DE	NIA	ANRP II (Intermediate Holdings Partnership), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Intermediate (DC-I), LLC	DE	NIA	Apollo Clean Transition Capital Overseas II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1430899				Apollo Clean Transition Capital Overseas II, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2982169				Apollo Defined Return Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK LENDING AVIATION NOTES (EQUIPMENT SERIES) (JPN SUB) GK	JPN	NIA	PK ALIFT LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK HANGAR 1 LP	DE	NIA	AAA Aviation GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors, L.P.	DE	NIA	Auxo Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Auxo Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Artymis Holdings, LLC	DE	NIA	AP Auxo Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Auxo Holdings, L.P.	DE	NIA	Auxo Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Holdings, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest Holdings, L.P.	CYM	NIA	AP Emerald Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Emerald Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1718707				AHVF II (Cayman Holdings) III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo EGY Management, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA EGY Management GP, LLC	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX Manager, LLC	DE	NIA	Apollo RE Exchange, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2949291				AX I Depositor, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AX DG San Antonio LeaseCo, LLC	DE	NIA	NNN Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo RE Exchange, LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - AELIMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - DEGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IABMMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAGEMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAFAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IAPAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - VIGAMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-7 (RRH - IACTMD), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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							A-A SPN-20 (AIFX), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1812229				Apollo Infrastructure Opportunities III Feeder (DE-I), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1693917				Apollo HSF I Co-Invest, L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 2, L.P.	DE	NIA	Atlas Securitized BKR 2, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 1, L.P.	DE	NIA	Atlas Securitized BKR 1, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized FundingCo GP LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 2, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized BKR 1, L.P.	DE	NIA	Atlas Securitized FundingCo GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 4-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 3-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 2-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Partners, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Holdings, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athora (EGY) Holdings, L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT WH 1 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT UK LIMITED	GBR	NIA	PK ALIFT GP LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo MidCap Holdings (Cayman) IV, L.P.	CYM	NIA	Apollo MidCap Holdings (Cayman) III GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP WRHS, LLC	DE	NIA	ACMP Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1130629				PK ALIFT WH 1 LP	DE	NIA	PK ALIFT WH 1 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hansel SPV, LLC	CYM	NIA	AP Hansel Manager, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4321279				PK ALIFT LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3959462				Apollo Hercules Holdings, Inc.	DE	NIA	Apollo Hercules Partners, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV, L.P.	CYM	NIA	Apollo Hercules AIV Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ALM 2020, LTD.	CYM	NIA	Apollo Credit Management (CLO), LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Orchard Park Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							MFIC Bethesda CLO 1 LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT FASTNET ACQUISITION SUB (DEL) LP	DE	NIA	PK ALIFT GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AASP Management, LP	DE	NIA	AASP Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AASP Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1887488				AP Tank Holdings, L.P.	DE	NIA	AP Tank Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tank Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Management II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment, L.P.	DE	NIA	AAA Equipment Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors, L.P.	DE	NIA	AAA Equipment Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Equipment Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Whole Loan Sub-Aggregator V, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residual Interests Sub-Aggregator VIII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Residential Loan Sub-Aggregator VI, L.P.	DE	NIA	Apollo Asset-Backed Finance Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF International Structured Securities Sub-Aggregator VII, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions HedgeCo, L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (FC), L.P.	CYM	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Intermediate I (DC), LLC	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings V, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings IV, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings III, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Equity Solutions Holdings II, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1799355				AP Equity Solutions Holdings I, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2016013				AIOF II Galway Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1877261				AIOF II Galway Co-Invest, L.P.	DE	NIA	AIOF II Galway Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Galway (FC), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ADIP Co-Investors II (A), L.P.	CYM	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI (Lux), SCSp	LUX	NIA	Apollo Accord (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735336				Apollo Broad Middle Markets Lending Fund, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors, L.P.	CYM	NIA	Apollo Broad Middle Markets Lending Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Advisors GP LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912705				Apollo Accord Co-Investors VI (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Accord Advisors VI, L.P.	CYM	NIA	Apollo Accord Advisors GP VI, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Advisors GP VI, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1644220				AP DSB Co-Invest (Debt), L.P.	DE	NIA	Apollo DSB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1734681				Apollo Origination Partnership II (Unlevered AIV), L.P.	CYM	NIA	Apollo Origination Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1971501				Apollo Accord Fund VI Intermediate B Lender, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706663				ABF Treasury Sub-Aggregator IV, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706448				ABF Treasury Sub-Aggregator III, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1706349				ABF Structured Securities Sub-Aggregator II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1705848				ABF Structured Securities Sub-Aggregator I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Covis Manco II SCSp	LUX	NIA	Covis GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate II Limited	GBR	NIA	UL Intermediate I Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Intermediate I Limited	GBR	NIA	UL TopCo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							UL Bidco Limited	GBR	NIA	UL Intermediate II Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1595205				AP Arsenal Co-Invest, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-22 (AIOFIII-AAA), L.P.	DE	NIA	Apollo Athene Strategic Partnership Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Impact UL Holdings SCSp	LUX	NIA	Apollo Impact Mission Overseas Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1603236				AIOF III ICOV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602301				AIOF III ICOV (TE 892), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1602034				AIOF III ICOV (Overseas), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Germantown SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Omada SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peak PCDH X-A, LLC	DE	NIA	Apollo Investment Fund X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3963385				Apollo Accord+ Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities III Co-Investors (B), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735977				Apollo Infrastructure Opportunities Fund II (Lux AIV II), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1735975				Apollo Infrastructure Opportunities Fund II (Lux AIV I), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC5), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC4), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC3), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Njord (FC2), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AIOF II Njord (FC1), L.P.	CYM	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734889				AIOF II (892) AIV II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1734751				AIOF II (892) AIV I, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1625114				Apollo Aligned Alternatives Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management, L.P.	DE	NIA	Apollo Delphi Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1634712				Apollo Delphi Fund, L.P.	DE	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Advisors, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator C, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator B, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Aggregator A, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Offshore Fund VI, L.P.	CYM	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1912886				Apollo Accord Fund VI, L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Fund VI Intermediate B (DC), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Manager, LLC	DE	NIA	Apollo Management Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTC Participation, LLC	DE	NIA	Apollo Clean Transition Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 4, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1510214				AP X Arsenal Holdings, L.P.	DE	NIA	AP X Arsenal Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Arsenal Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730015				Apollo Asset-Backed Finance Intermediate A (FC), LLC	CYM	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729256				Apollo Asset-Backed Finance Aggregator B, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1729251				Apollo Asset-Backed Finance Aggregator A, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1730005				Apollo Asset-Backed Finance Advisors, L.P.	CYM	NIA	Apollo ABF Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ABF Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund (Lux), SCSp	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC - Series II	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3444643				Apollo Infrastructure Company LLC - Series I	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Company LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3326823				Apollo Asia Real Estate Mast Coinvest Fund II, L.P.	DE	NIA	Apollo Asia Real Estate Shore Coinvest Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-1858840				Apollo Origination Advisors II GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3633774				AP X Bright Holdings, L.P.	DE	NIA	AP X Bright Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Bright Holdings GP, LLC	DE	NIA	Apollo Management X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1757230				Apollo Clean Transition Capital Overseas I, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Account (M), L.P.	CYM	NIA	ACS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AP Infra Equity Holdings, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Aviation, LP	DE	NIA	AAA Aviation Investor GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Perseus Asset Holdings US, LLC	DE	NIA	Perseus Aviation, LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800643				Apollo Asset-Backed Finance Overseas Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management, L.P.	DE	NIA	Apollo Asset-Backed Finance Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Management GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3796283				Apollo Asset-Backed Finance Intermediate B (DC), LLC	DE	NIA	Apollo Asset-Backed Finance Overseas Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3800483				Apollo Asset-Backed Finance Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV II LP	CYM	NIA	MMJV SPV II LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LLC	CYM	NIA	MMJV LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MMJV SPV LP	CYM	NIA	MMJV SPV LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Credit LLC	KOR	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACS M GP, LLC	DE	NIA	ACS GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Renew GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3301206				Apollo Cardinal Coinvest Fund, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings, L.P.	DE	NIA	AP Tulip Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value II Credit Holdings II, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tulip Holdings GP, LLC	DE	NIA	Apollo Hybrid Value II Credit Holdings II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACMP Holdings II (Cayman) LLC	CYM	NIA	ACMP Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Opportunity Fund I, L.P.	DE	NIA	Atlas SP Mortgage GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP Mortgage GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Cardinal Coinvest (DC) LLC	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3252012				Apollo Cardinal Coinvest Aggregator, L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1726046				Apollo Cardinal Advisors, L.P.	CYM	NIA	Apollo U.S. Real Estate Advisors GP III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3232649				Apollo Cardinal Coinvest Fund (TE), L.P.	DE	NIA	Apollo Cardinal Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Offshore Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Investment Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund (TE 892), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1725911				Poseidon Co-Invest SCSp	LUX	NIA	Poseidon GP (Lux) SARL	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3287659				ANRP III Arsenal Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord (Lux) GP, S.a r.l.	LUX	NIA	Apollo Accord Advisors V, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Capital Advisors, L.P.	CYM	NIA	ACTC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo S3 Equity & Hybrid Solutions Offshore Partners (Lux) GP, S.a r.l.	LUX	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Realty Income Solutions GP S.a r.l.	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745596				AIOF II European Debt Holdings Aggregator, SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest, L.P.	DE	NIA	AP Hydria Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hydria Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3413282				Apollo Defined Return Intermediate B Lender, L.P.	DE	NIA	Apollo Defined Return Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748564				Apollo Jade Partnership, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748581				Apollo Jade Holdings, L.P.	CYM	NIA	Apollo Jade Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors, L.P.	CYM	NIA	Apollo Jade Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1748584				Apollo Jade (FC), LLC	CYM	NIA	Apollo Jade Partnership, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Lemon SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3417328				AP Prime Holdings, L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-24 (AOP II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Holdings, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Cayman Aggregator, L.P.	CYM	NIA	Apollo Delphi Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Holdings, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3231492				Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (UL), S.a r.l.	LUX	NIA	AOP II (UL) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux Investment Holdings (L), S.a r.l.	LUX	NIA	AOP II (L) Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord VI Lux Holdings S.a r.l.	LUX	NIA	Apollo Accord VI Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Europe (Lux B) GP, S.a r.l.	LUX	NIA	Apollo Origination Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Equity & Hybrid Solutions Fund Co-Investors (B), L.P.	DE	NIA	Apollo S3 Equity & Hybrid Solutions Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-2), SCSp	LUX	NIA	Apollo Aligned Alternatives (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Belstar SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings I, LLC	DE	NIA	AP/AA Pencil Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III RN Holdings II, LLC	DE	NIA	AP EPF III RN Holdings I, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest Holdings, L.P.	CYM	NIA	AP GIIS Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GIIS Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III (H AIV FC), L.P.	CYM	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2943731				ANRP III Hydria (Intermediate), L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP EPF III Polygon Intermediate (DC) Holdings II, LLC	DE	NIA	AP EPF III Polygon Intermediate Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (C) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (B) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Aggregator (A) Borrower, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AP Benji Co-Invest, L.P.	DE	NIA	Apollo Benji Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Benji Holdings, L.P.	DE	NIA	AP IX Magic-Benji Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Benji Co-Invest GP, LLC	DE	NIA	Apollo Management IX, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2645293				AIOF II European Debt Holdings AIV, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1743979				AIOF II European Debt Holdings (FC 892), Ltd.	CYM	NIA	AIOF II (892) AIV, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - Ranch, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - AIP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Merlin Funding LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Newark SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo International Management Holdings, LLC	DE	NIA	Apollo International Holdings Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2592267				Apollo Accord Co-Investors VI (B), L.P.	DE	NIA	Apollo Accord Advisors VI, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord Co-Investors VI (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2612217				ANRP III Hydria Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2412273				Apollo Co-Investment Fund 2023, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 LP	DE	NIA	PK ALIFT ACQUIRE 2 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT ACQUIRE 2 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AIM Aggie Holdings, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Aggie Advisors, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment Chamber Birmingham PropCo S.a r.l.	LUX	NIA	A-A Euro Investment MasterCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1745765				AIOF II European Debt Holdings Limited	GBR	NIA	AIOF II European Debt Holdings Aggregator, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VIII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VII, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA VI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARIS Mortgage Originations, LLC	DE	NIA	ARIS Operating Partnership L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752162				Rally Holdco Limited	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1752183				Rally Bidco B.V.	NLD	NIA	Rally Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Overseas Partners II (Lux), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives (E-1)	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Private Markets SICAV	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo U.S. Private Credit Fund	LUX	NIA	Apollo Principal Holdings C, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP DLF Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Advisors II, L.P.	CYM	NIA	Apollo Origination Advisors II GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3676658				MidCap Ventures I LLC	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delos Italy 4 S.r.l.	ITA	NIA	Apollo Delos Investments IV, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1740836				AP Saxon Co-Invest, L.P.	CYM	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2110277				Apollo Belstar Aggregator, L.P.	DE	NIA	Apollo Belstar Aggregator GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Belstar Aggregator GP LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2321989				Apollo USREF III Ren TSQ (DC) LLC	DE	NIA	Apollo USREF III Polygon Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2087037				Gorseway Park PE, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Hermes Holdings II LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2152980				AP Hermes Holdings I LLC	DE	NIA	AP Maia Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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							A-A SPN-23 (S3ESH1-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2119504				Apollo X NHRS Co-Invest, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1743460				AP X Euro (Lux) S.a r.l. SICAV-RAIF	LUX	NIA	Apollo Overseas Partners (Lux) X, SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 13, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 12, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 5, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 4, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1886393				La Costa Capital Partners, LLC	DE	NIA	AA Net Lease, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA NNN Holdings Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Net Lease, L.P.	DE	NIA	AAA NNN Holdings Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA NNN Holdings Advisors, L.P.	DE	NIA	AAA NNN Holdings Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4973033				Apollo Asset-Backed Fund Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Double Eagle Energy III POB Co-Invest GP, LLC	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4947453				ANRP II Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946741				AP Double Eagle Energy Holdings III POB, L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1767459				ANRP II 892/TE, L.P.	CYM	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946113				ANRP II (DEE III Intermediate POB), L.P.	DE	NIA	Apollo ANRP Advisors II (APO DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4946394				AP Double Eagle Energy III POB Co-Invest, L.P.	DE	NIA	AP Double Eagle Energy III POB Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Alignment, L.P.	CYM	NIA	AMH Holdings GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4885902				AP DLF Offshore Investor, L.P.	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Cayman Holdco LLC	CYM	NIA	AHVF II (Cayman Holdings), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Neptune Co-Invest Holdco II Ltd.	CYM	NIA	AP Neptune Co-Invest Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4778165				Apollo Clean Transition Equity Partners II Co-Investors (B), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B (DC), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund Intermediate B Lender, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1763728				Apollo Accord+ II Aggregator D, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1763741				Apollo Accord+ II Fund Intermediate A-II (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Aggregator B, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Aggregator C, L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Co-Investors (B), L.P.	DE	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPC Asset LuxCo S.a r.l.	LUX	NIA	AEPC Master LuxCo S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Accelerate Co-Invest Holdco, Ltd.	CYM	NIA	AHVF II Cayman Holdco LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies AAPP (DC-I), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPC Master LuxCo S.a r.l.	LUX	NIA	Apollo European Private Credit Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo GLDC Lux Holdings S.a?r.l.	LUX	NIA	Apollo GLDC Cayman Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761701				Apollo GLDC Intermediate Holdings (FC), L.P.	CYM	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Cayman Holdings, LLC	CYM	NIA	Apollo GLDC Aggregator A, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Co-Invest Holdings, L.P.	CYM	NIA	AP Berlin Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4978957				ASPH Holdings II-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4978828				ASPH Holdings I-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4979037				ASPH Holdings III-G, LP	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAM Atlas Subsidiary II, LLC	DE	NIA	APO Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761362				Apollo Berlin Co-Invest Holdco, Ltd.	CYM	NIA	AP EPF IV Berlin Holdings, LLC	Ownership	27.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4131926				AIOF III Novus Co-Invest (DC), LLC	DE	NIA	AIOF III Novus Co-Invest (Parallel), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4115217				AIOF III Novus Co-Invest (Parallel), L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4119998				AIOF III Novus Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4068923				AIOF III Novus Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4132760				AIOF III Novus (DC), LLC	DE	NIA	AIOF III Novus Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4116096				AIOF III Novus Co-Invest, L.P.	DE	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761347				AP EPF IV Berlin Holdings, LLC	CYM	NIA	Apollo EPF Management IV, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4423652				Apollo GLDC Overseas Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4420967				Apollo GLDC Fund, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4423987				Apollo GLDC Aggregator A, L.P.	DE	NIA	Apollo GLDC Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Advisors, L.P.	CYM	NIA	Apollo GLDC Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Leaf, LLC	DE	NIA	Middle Market Apollo Institutional Private Lending	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Private Credit (Master) SCSp	LUX	NIA	Apollo European Private Credit Fund GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Lethe SPV, L.P.	DE	NIA	AP Lethe SPV GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP CA XI, LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Apollonia SPV LLC	DE	NIA	AOP LoanCo, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP GLDC Clover GP, LLC	DE	NIA	Apollo GLDC Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761439				AHVF II Accelerate Co-Invest, L.P.	CYM	NIA	AHVF II Accelerate Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Accelerate Co-Invest GP, LLC	CYM	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3868579				AP Fides Holdings II LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3868422				AP Fides Holdings I LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Berlin Holdings (Germany) GmbH	DEU	NIA	AP Berlin Holdings (Lux) S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Fund (Lux), SCSp	LUX	NIA	Apollo Accord+ Fund (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761379				AP Credit Solutions Intermediate II (FC), L.P.	CYM	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4481508				AP Credit Solutions Holdings (FC) II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759871				AP Starlight (LUX) S.a r.l.	LUX	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759132				AIC Intermediate Holdings (FC) (B), Ltd.	CYM	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AIC Intermediate Holdings (DC) (B), LLC	DE	NIA	Apollo Infrastructure Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248649				AIC Holdings 2-Y(B), L.P.	DE	NIA	AIC Intermediate Holdings (DC) (B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	Apollo Infrastructure Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4248459				AIC Holdings 1-Z(V), L.P.	DE	NIA	AIC Intermediate Holdings (FC), Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 3-Z Subsidiary, LLC	DE	NIA	AIC Holdings 3-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Z Subsidiary, LLC	DE	NIA	AIC Holdings 2-Z, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Y(B) Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y(B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIC 2-Y Subsidiary, LLC	DE	NIA	AIC Holdings 2-Y, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo GLDC Advisors GP, LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Smile Co-Invest Holdings, L.P.	CYM	NIA	AHVF II Smile Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AHVF II Smile Co-Invest GP, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade SPV, L.P.	CYM	NIA	Apollo Jade SPV GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Jade SPV GP LLC	CYM	NIA	APH Holdings (DC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4469454				Apollo S3 Credit Solutions Offshore Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 Credit Solutions Management II, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467158				Apollo S3 Credit Solutions Fund II, L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467675				Apollo S3 Credit Solutions Fund II (TE 892), L.P.	DE	NIA	Apollo S3 Credit Solutions Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4481127				Apollo S3 Credit Solutions Advisors II, L.P.	DE	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1761404				Apollo S3 Credit Advisors Holdings II, L.P.	CYM	NIA	Sliders Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rock Intermediateco Limited	JEY	NIA	Rock Holdco Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rock Holdco Limited	JEY	NIA	AP Rock Holdings SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4317429				Apollo Origination Partnership II Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hostplus Credit Partnership, L.P.	CYM	NIA	Apollo Hostplus Credit GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1764667				Apollo Hostplus Credit Ltd.	CYM	NIA	Apollo Hostplus Credit Partnership, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hostplus Credit GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1758411				Apollo European Private Credit Aggregator, L.P.	CYM	NIA	Apollo European Private Credit Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo European Private Credit Aggregator GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759627				Apollo Accord+ II Offshore Fund, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Fund (Lux), SCSp	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759601				Apollo Accord+ II Fund Intermediate A (FC), Ltd.	CYM	NIA	Apollo Accord+ II Offshore Fund, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1759595				Apollo Accord+ II Aggregator A, L.P.	CYM	NIA	Apollo Accord+ II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Advisors, L.P.	CYM	NIA	Apollo Accord+ II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4023641				AP Aggie Co-Invest, L.P.	DE	NIA	AP Aggie Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Opera SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Newark SPV GP, LLC	CYM	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3994318				ANRP III (WEV) Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AGF WHCO 1-A1-1 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Investments 1-A1-2 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 1-A1-2 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2043456				AP Moon Holdings LLC	DE	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Lethe SPV GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Boreas SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Boreas SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Aoide SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1778020				Apollo ADIP Co-Investors II (B), L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Star Japan Acquisition Co., Ltd.	JPN	NIA	Star Japan Holdings Co., Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ATC Holdings (Lux-L) S.a r.l.	LUX	NIA	ACT Juniper A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Amplify SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS North SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Apollonia SPV LLC	DE	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADCF Apollonia SPV LLC	DE	NIA	Apollo Diversified Credit Fund	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1569556				Apollo Atlas NFSP RS, L.P.	DE	NIA	Atlas Securitized Products Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1239596				Apollo Credit Strategies AAPP (DC-II), LLC	DE	NIA	Apollo Credit Strategies Master Fund Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Juniper B GP, LLC	DE	NIA	ATC Aggregator (B), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Juniper A GP, LLC	DE	NIA	ATC Aggregator (A), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1778227				Apollo Asset-Backed Finance Lending Company Subsidiary III, L.P.	CYM	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1358585				Apollo Asset-Backed Finance Lending Company Subsidiary II, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1358268				Apollo Asset-Backed Finance Lending Company Subsidiary I, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo S3 RIC Management, L.P.	DE	NIA	Sliders Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Overseas III Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Overseas II Fund, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAPP Advisors, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP II Holdings, L.P.	CYM	NIA	Apollo ADIP Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Lux Holdings, S.a r.l.	LUX	NIA	ABF International Structured Securities Sub-Aggregator VII, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 1-A3 LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Juniper B, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACT Juniper A, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Ostrich SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2153357				AIOF II Credit Holdings (TI), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1979014				AIOF II Galway Coinvest (Equity AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1977927				AP Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1978317				AIOF II Galway Equity Holdings, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			99-1977529				AP Galway Holdings II, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Aligned Alternatives IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Nebula Solar Intermediate, LLC	DE	NIA	AP Nebula Solar Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0731382				AP Nebula Solar Holdings (DC), LLC	DE	NIA	AP Nebula Solar Intermediate, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Nebula Solar Aggregator, L.P.	DE	NIA	AP Nebula Solar Aggregator GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Nebula Solar Aggregator GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0730721				AIOF II Nebula Solar Aggregator, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Debt Solutions IDF Series Feeder, LP	DE	NIA	Apollo Debt Solutions IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Strategies IDF Series Feeder, LP	DE	NIA	Apollo Credit Strategies IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AAA IDF Series Feeder, LP	DE	NIA	Apollo Aligned Alternatives IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1772550				AHVF II Accelerate Co-Invest, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP II, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 12, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 11, LLC	DE	NIA	Apollo Impact Mission Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 10, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 9, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 8, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 6, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 5, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 4, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 3, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Shelf Entity 2, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1102389				Espresso Holdings 7, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 16, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 15, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 14, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 13, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0500131				Apollo Royalties FF I-D (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0498457				Apollo Royalties FF I-C (Holdings), LLC	DE	NIA	Apollo Royalties Feeder Fund I-L, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV II), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Infrastructure Opportunities Fund II (Lux AIV I), SCSp	LUX	NIA	Apollo Infrastructure Opportunities Fund II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Delphi Fund Lux Holdings, S.a r.l.	LUX	NIA	Apollo Delphi Fund Cayman Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 9, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 1, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance Lending Company, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 8, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 7, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Kappa 6, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AP Kappa 11, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Star Holdings GP, LLC	DE	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X (QFP AIV I), L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X Star Holdings, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0472165				AP IX Pegasus Co-Invest (Debt Holdings), L.P.	DE	NIA	AP IX Pegasus Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II (Parallel), L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3740507				AAA Sub Fund SMA-Z, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3740308				AAA Sub Fund SMA-Y, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator B, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Aggregator A, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II (Parallel), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3581312				Apollo Aligned Alternatives Lux Aggregator, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3580802				AAA Sub Fund 1-ZO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3579992				AAA Sub Fund 1-YO, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Credit Holdings (Cayman), LLC	CYM	NIA	Apollo Infrastructure Opportunities Fund III (Lux), SCSp	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Aurora Co-Invest, L.P.	CYM	NIA	AIOF III Co-Invest GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Z Lux, L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Sub Fund 1-Y Lux, L.P.	DE	NIA	Apollo Aligned Alternatives, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Korea Limited	KOR	NIA	Apollo Management Singapore Pte. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Infrastructure Fund 2 LLC	DE	NIA	Apterra CLO Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Infrastructure Fund 2 Depositor LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II Lux US Originations Holdings, L.P.	DE	NIA	AOP II Lux US Originations Holdings GP, LLC	Management	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Structured Securities Sub-Aggregator II-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABF Structured Securities Sub-Aggregator I-B, L.P.	DE	NIA	Apollo Asset-Backed Finance Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas SP ABS Opportunity Master I LLC	DE	NIA	ABS IA SPE, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Rock Co-Invest SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Poseidon SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 LP	DE	NIA	PK ALIFT LOAN FUNDING 3 GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PK ALIFT LOAN FUNDING 3 GP LLC	DE	NIA	Apollo PK Air Management (CLO) LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Chestnut, LLC	DE	NIA	AP IS Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3498573				AAA Multi-Asset Credit Strategies Lux Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3498444				AAA Multi-Asset Credit Strategies Lux Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			99-3498274				AAA Multi-Asset Credit Strategies Fund (Z), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3497961				AAA Multi-Asset Credit Strategies Fund (Y), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apterra CLO Manager, LLC	DE	NIA	Apterra Infrastructure Capital LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X SJ Holdco, L.P.	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP X SJ GP, LLC	CYM	NIA	Apollo Advisors X (EH), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP SJ Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							MFIC Transformer SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Investments 1-A5 Guarantor Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO 1-A5 Designated Activity Company	IRL	NIA	MaplesFS Trustees IRL Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (QFP AIV I), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV III FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP Lux X (AIV I FC), SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Partners II Hedge LLC	CYM	NIA	Apollo Clean Transition Equity Partners Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Mortgage Aggregator Series Trust Administrator, L.P. - Series E	DE	NIA	Apollo Principal Holdings B, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP DE X (AIV I FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A SPN-25 (ACCORD+II-AAA), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Origination Partnership - Europe (Levered Master), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BLUE INVESTMENTS 1-A1-1 GUARANTOR LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Oryx Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Lux Holdings, S.a r.l.	LUX	NIA	Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3138307				Apollo Libra Credit Opportunities Fund, L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Libra Credit Opportunities Fund Advisors, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3005246				Apollo Aligned Alternatives Co-Investors (B), L.P.	DE	NIA	Apollo Aligned Alternatives Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1791842				AP Grange Holdings, LLC	CYM	NIA	AP HGA Manager LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II Co-Investors (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Broad Middle Markets Lending Blocker, LLC	DE	NIA	Apollo Broad Middle Markets Lending Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2968541				Apollo TR IG II - Warehouse (RE), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2976598				Apollo TR IG II - Warehouse (NRE), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2968058				Apollo TR IG II - Private IG (B), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2999198				Apollo TR IG II - Private IG (A), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			99-2999891				Apollo TR IG II - High Conviction (B), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2976748				Apollo TR IG II - High Conviction (A), L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3073219				Apollo TR IG II - Europe, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate B (DC), LLC - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate B (DC), LLC	DE	NIA	Apollo Total Return Fund - Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate A, SPC - Series 1	CYM	NIA	Apollo Total Return Fund - Investment Grade II, L.P. - Series 1	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Intermediate A, SPC	CYM	NIA	Apollo Total Return Fund - Investment Grade II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Euro Holdings, LLC	CYM	NIA	Apollo TR IG II - Europe, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Advisors GP, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II (Euro AIV), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	CYM	NIA	Apollo Clean Transition Equity Partners II (Cayman Advisors GP), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1796993				ACTE II Grand Co-Invest, L.P.	CYM	NIA	Apollo Clean Transition Equity Partners Advisors (Cayman), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1787761				Apollo Origination Partnership - Europe (Unlevered), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1787747				Apollo Origination Partnership - Europe (Levered), SCSp	LUX	NIA	Apollo Origination Advisors (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (AIV I FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (AIV III FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (AIV II FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP X (AIV IV FC), L.P.	CYM	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II Advisors, L.P.	CYM	NIA	Apollo Total Return Fund - Investment Grade II Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2919831				Apollo Total Return Fund - Investment Grade II, L.P. - Series 1	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Total Return Fund - Investment Grade II, L.P.	DE	NIA	Apollo Total Return Fund - Investment Grade II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Grand Topco (UK) Limited	GBR	NIA	AP Grand Aggregator (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Grand Midco (UK) Limited	GBR	NIA	Project Grand Topco (UK) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Grand Bidco (UK) Limited	GBR	NIA	Project Grand Midco (UK) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Project Grand (UK) PLC	GBR	NIA	Project Grand Bidco (UK) Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Midco (FIN) Oy	FIN	NIA	Grand Holdco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Bidco (FIN) Oy	FIN	NIA	Grand Midco (FIN) Oy	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2589601				ANRP III Star Holdings, L.P.	DE	NIA	Apollo ANRP Advisors III (P2), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACTE II Retail-E Intermediate Holdings (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Grand Aggregator (Lux) SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Kings Alley Credit Fund, L.P.	Ownership	6.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	AA Direct, L.P.	Ownership	2.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Singapore Credit Holdings I Pte. Ltd.	SGP	NIA	Apollo Hybrid Value Fund, L.P.	Ownership	37.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 25, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 24, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 23, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 22, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 21, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 20, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 19, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 18, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 17, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 16, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 15, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 14, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 13, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 12, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 11, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 10, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Grand Holdco (FIN) Oy	FIN	NIA	Grand Parent S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Administration BKR GP, LLC	DE	NIA	Atlas Securitized Products Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1717972				ABC REIT TRS (B), LLC	DE	NIA	ABC REIT Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC REIT Holdings, LLC	DE	NIA	ABC REIT Intermediate Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1778905				ABC Intermediate Holdings 3 (B), LLC	CYM	NIA	Apollo Asset Backed Credit Company LLC - Series II	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1718408				ABC Holdings 1, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1716549				ABC Intermediate Holdings 1 (DC), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1716059				ABC Intermediate Holdings 2 (DC)(B), LLC	DE	NIA	Apollo Asset Backed Credit Company LLC - Series II	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	ABC Intermediate Holdings 2 (DC)(B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743190				ABC Holdings 3 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743342				ABC Holdings 4 (B), L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1743045				ABC Holdings 2, L.P.	DE	NIA	ABC Intermediate Holdings 1 (DC), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products JPM GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 7, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 3, L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investments 6, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investment Holdings (JPM), L.P.	DE	NIA	Atlas Securitized Products JPM GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Investment Holdings BB, L.P.	DE	NIA	Atlas Securitized Products BB GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Funding 3, L.P.	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products BB GP, LLC	DE	NIA	Atlas Securitized Products Administration BKR GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 9, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADS Holdings (Lux) S.a r.l.	LUX	NIA	Apollo Debt Solutions BDC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Highlands (ML) LLC	CYM	NIA	AP Highlands Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 8, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity 7, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3162344				AIOF III Shelf Entity 6, L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4491523				AP Dakota Holdings, L.P.	DE	NIA	AP Dakota Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Holdings GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4598071				AIOF III Dakota (Overseas AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4598196				AIOF III Dakota (TE 892 AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4597936				AIOF III Dakota (MF AIV), L.P.	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lycius V S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							MFIC Hera SPV LLC	DE	NIA	MidCap Financial Investment Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3907383				ACTE II Astro Aggregator, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3909494				ACTE II Astro Holdings, L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3907843				ACTE II Astro (DC), L.P.	DE	NIA	Apollo Clean Transition Equity Partners II Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Horizon Holdings SCSp	LUX	NIA	Apollo Overseas Partners (Lux) X GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity E, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity D, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity C, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity B, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF III Shelf Entity A, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors III, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Milwaukee Properties, S.L.	ESP	NIA	AP Oxygen Bidco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Kelaty House Propco 2 Limited	JEY	NIA	Kelaty House Propco 1 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Kelaty House Propco 1 Limited	JEY	NIA	AP Swift GBP Holdco S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1800958				AP Elmo Holdings, L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1800930				AP Elmo (FC), L.P.	CYM	NIA	AP Elmo Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4036665				AP Elmo Holdings LLC	DE	NIA	Apollo Global Real Estate Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Elmo Holdings GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Invetol Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bonobela Limited	CYP	NIA	Gordian Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Pomokaira, SCSp SICAV-RAIF	LUX	NIA	Pomokaira (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Freedom Grand Parent GP LLC	DE	NIA	Freedom Grand Parent LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3858136				Freedom Grand Parent LLC	DE	NIA	Freedom Parent Holdings LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt Advisors (Lux) GP, S.a r.l.	Ownership	0.020	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt - Europe Fund I (Levered Master), SCSp	Ownership	49.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							ARED SCA SICAV-RAIF	LUX	NIA	Apollo Real Estate Debt - Europe Fund I (Unlevered), SCSp	Ownership	49.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE Debt I - OMP, LLC	DE	NIA	AGRE Debt Fund I, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP IX Highlands Co-Invest (ML) LLC	CYM	NIA	AP Highlands Co-Invest, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Eliant SCF-AR Solutions LP	DE	NIA	Eliant Trade GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							SEL Indigo II LLC	DE	NIA	Eliant SCF-AR Solutions LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1803579				Delos Alpha SCSp	LUX	NIA	Fort GP 2 S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aurelius Capital S.a r.l.	LUX	NIA	Delos Alpha SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Luz Bidco UK Ltd	GBR	NIA	Apollo Hybrid Value Capital Management II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGF WHCO Holdings II LP	DE	NIA	WHCO ADVISORS GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2450164				AP (Connect) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1757628				AP HGA Manager LLC	CYM	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-3300455				AP IX (PMC) VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2701502				AP IX Pioneer VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			88-3783993				AP IX Teton VoteCo, LLC	DE	NIA	Apollo Global Management, Inc.	Influence	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Beta 7, L.P.	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	Ownership	14.480	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1678211				Apollo TR Impact and Sustainable Credit Holdings Ltd.	CYM	NIA	Apollo Total Return Master Fund LP	Ownership	85.520	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4353274				Middle Market Apollo Institutional Private Lending	DE	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1713436				A-A ECP Academia Holdings SCSp	LUX	NIA	ALTRA GP S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Euro Investment MasterCo S.a r.l.	LUX	NIA	A-A Euro Investment Fund (Lux) SCSp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AA Lending Advisors GP, LLC	DE	NIA	Apollo Principal Holdings B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Aviation Investor GP, LLC	DE	NIA	AAA Aviation Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAA Guarantor - Co-Invest VII, L.P.	GGY	NIA	AAA Investments (Co-Invest VI), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACE EU COMMERCIAL REAL ESTATE DEBT LIMITED	IRL	NIA	ACF Europe Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AEPF III 44 S.a r.l.	LUX	NIA	Reinsurance Custody Solutions DAC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AGRE DCP Palm Springs REIT LLC	DE	NIA	AGRE DCP Palm Springs JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5298443				AIF VIII (Ludlow DH AIV I), L.P.	DE	NIA	Apollo Advisors VIII, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIM Everest Intermediate Holdings, L.P.	DE	NIA	Apollo Impact Mission Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Electra Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AIOF II Woolly Co-Invest GP, LLC	DE	NIA	Apollo Infrastructure Opportunities Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1031481				AION Capital Partners Limited	MUS	NIA	AION Capital Management Limited	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AION Direct Private II Limited	MUS	NIA	AION Capital Partners Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Alteri Investments, L.P.	CYM	NIA	Apollo Alteri Investments Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ANRP III GenPar, Ltd.	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II (L) Cayman Holdings, LLC	CYM	NIA	Apollo Origination Partnership II (Levered), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AOP II (UL) Cayman Holdings, LLC	CYM	NIA	Apollo Origination Partnership II (Unlevered), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Borrower GP, LLC	DE	NIA	AP AL Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP AL Holdings GP, LLC	DE	NIA	Apollo Hybrid Value Advisors, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners (Lux) III, SCSp	Ownership	0.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners (P2) III, L.P.	Ownership	5.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners III, L.P.	Ownership	2.200	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Natural Resources Partners II, L.P.	Ownership	16.670	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	4.710	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners IX, L.P.	Ownership	12.410	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware 892) IX, L.P.	Ownership	18.870	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	6.550	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Cobalt GP, LLC	DE	NIA	Apollo Investment Fund IX, L.P.	Ownership	32.460	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Dakota Co-Invest Borrower GP, LLC	DE	NIA	AP Dakota Co-Invest, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			83-3924312				AP Drive GP, LLC	DE	NIA	Apollo Hybrid Value Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Delaware) IX, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (892 AIV) IX, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners (Lux) IX, SCSp	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	Apollo Overseas Partners IX, L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1573415				AP HK Holdings GP, Limited	HKG	NIA	AP IX (Euro AIV), L.P.	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1272582				AP Holdco B.V.	NLD	NIA	AIF VIII Euro Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception Co-Invest ML GP, LLC	DE	NIA	AP Inception Co-Invest GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Inception ML GP, LLC	DE	NIA	AP VIII Inception Holdings GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	ANRP III Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Sunna Holdings GP, LLC	DE	NIA	AIOF II Sunna Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1008303				APH Holdings (DC), L.P	CYM	NIA	Apollo Principal Holdings B GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2582225				Apollo Advisors IX, L.P	CYM	NIA	Apollo Capital Management IX, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8056814				Apollo Asia Opportunity Fund, L.P.	DE	NIA	Apollo Asia Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asia Service Holding Limited	CYM	NIA	Apollo Asia Real Estate Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8350987				Apollo Capital Management, L.P.	DE	NIA	Apollo Capital Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Commodities Management, L.P	DE	NIA	Apollo Commodities Management GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Management, LLC	DE	NIA	Apollo Capital Credit Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Credit Secondaries Fund I SPV, L.P	CYM	NIA	Apollo Credit Secondaries I GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Credit Strategies Fund LP	Ownership	23.790	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0688361				Apollo Credit Strategies Master Fund Ltd.	CYM	NIA	Apollo Offshore Credit Strategies Fund Ltd.	Ownership	76.210	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1950548				Apollo Debt Solutions BDC	DE	NIA	Apollo Credit Management, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Diversified Credit Fund	DE	NIA	Apollo Capital Credit Adviser, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0387304				Apollo European Principal Finance Fund, L.P.	CYM	NIA	Apollo EPF Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	34.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3654254				Apollo FIG Carry Pool Aggregator GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	66.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings (FC), L.P.	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Global Carry Pool GP, LLC	DE	NIA	APH Holdings, L.P.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hercules AIV Advisors, L.P.	CYM	NIA	Apollo Hercules AIV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HV Advisors, L.P.	CYM	NIA	Apollo HV Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Life Asset GP, LLC	CYM	NIA	Apollo Capital Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Management Singapore Pte. Ltd.	SGP	NIA	Apollo Asia Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1948189				Apollo Navigator Aviation Fund I, L.P.	DE	NIA	Apollo Navigator Advisors I, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4028072				Apollo Overseas Partners (Delaware 892) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1815960				Apollo Overseas Partners (Delaware) IX, L.P.	DE	NIA	Apollo Advisors IX, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4491132				Apollo Overseas Partners (Delaware) X, L.P.	DE	NIA	Apollo Advisors X, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Overseas Partners (Lux) X GP, S.a r.l.	LUX	NIA	Apollo Advisors X, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo SB Advisors, LLC	CYM	NIA	APH Holdings (FC), L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1389816				Apollo Total Return Fund, a Compartment of Apollo Multi-Credit Fund (Lux) SCSp SICAV-RAIF	LUX	NIA	Apollo Multi-Credit Fund GP (Lux) S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							AP Athos Midco, LLC	DE	NIA	AP Athos Topco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Athos Topco, LLC	DE	NIA	AP Athos Aggregator, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1651316				AP EPF III Polygon Intermediate (DC) Holdings III, LLC	DE	NIA	Apollo EPF Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1850873				AP Goat Co-Invest, L.P.	DE	NIA	AP X Goat Holdings GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Raven Advisors, LLC	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP SJ Co-Invest Holdings, L.P.	CYM	NIA	AP X SJ GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AP Tosca Borrower, LLC	DE	NIA	AP Tosca Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	Apollo Clean Transition Capital Advisors, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1909051				AP Tosca Holdings, L.P.	DE	NIA	AIC Transition Holdings, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Loan Funding A LLC	DE	NIA	Apollo Accord+ II Aggregator A, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Accord+ II Loan Funding B LLC	DE	NIA	Apollo Accord+ II Aggregator B, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ACT Equity Overseas Partners II (Lux AIV), SCSp	LUX	NIA	Apollo Clean Transition Equity Overseas Partners II (Lux) GP, S.a r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance IDF Co-Investors (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance IDF, LP	DE	NIA	Apollo Asset-Backed Finance IDF Advisors, LP	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Asset-Backed Finance IDF Advisors, LP	CYM	NIA	Apollo IDF Advisors GP LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Colt Advisors, LLC	CYM	NIA	Apollo Management Holdings, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Colt Partnership, L.P.	CYM	NIA	Apollo Colt Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Grizzly Bear Credit Advisors GP, LLC	DE	NIA	APH Holdings (DC), L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1961651				Apollo Grizzly Bear Credit Fund, L.P.	DE	NIA	Apollo Grizzly Bear Credit Advisors GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Shelf 1 GP, LLC	DE	NIA	Apollo Capital Management, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							APO Shelf 2, L.P.	DE	NIA	APO Shelf 1 GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1678534				Apollo HVF Co-Investors III (A), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo HVF Co-Investors III (D), L.P.	DE	NIA	Apollo Co-Investors Manager, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1678283				Apollo Hybrid Value Advisors III, L.P.	DE	NIA	Apollo Hybrid Value Capital Management III, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Capital Management III, LLC	DE	NIA	APH Holdings, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1678694				Apollo Hybrid Value Fund III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1920390				Apollo Hybrid Value II Credit Holdings III, L.P.	DE	NIA	Apollo Hybrid Value Advisors II, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1678288				Apollo Hybrid Value Overseas Partners (Delaware 892) III, L.P.	DE	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners (Lux) III, SCSp	LUX	NIA	Apollo Hybrid Value Overseas Partners (Lux) GP, S.a r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Hybrid Value Overseas Partners III, L.P.	CYM	NIA	Apollo Hybrid Value Advisors III, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1818425				Apollo Infrastructure Opportunities Fund III Hedge, LLC	CYM	NIA	Apollo Infrastructure Opportunities Management, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo JP Co-Invest GP, L.P.	CYM	NIA	Apollo Principal Holdings A GP, Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1818832				Apollo JP Co-Invest, L.P.	CYM	NIA	Apollo JP Co-Invest GP, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo Libra Co-Investors (D), L.P.	DE	NIA	Apollo Libra Credit Opportunities Fund Advisors, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP II S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Dollar A), L.P.	Ownership	34.310	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Lux Master Euro B2), SCSp	Ownership	5.360	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Euro B1), L.P.	Ownership	41.090	AGM; M. Rowan; J. Harris; L. Black	NO	
							Delius GBP S.a r.l.	LUX	NIA	Apollo European Principal Finance Fund IV (Master Dollar B), L.P.	Ownership	19.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings 2, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AWLC Cayman Holdings, Ltd.	CYM	NIA	Atlas Warehouse Lending Company, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Securitized Products Management Holdings II, L.P.	DE	NIA	Atlas Securitized Products GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1829151				Apollo H-3 Credit I Advisors, Ltd.	CYM	NIA	Walkers Fiduciary Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Atlas Warehouse Lending Company, L.P.	DE	NIA	WHCO ADVISORS GP, LTD.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ABC Holdings 5 Hollywood, LLC	DE	NIA	ABC Holdings 5, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	Apollo Asset Backed Credit Company LLC - Series I	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1785424				ABC Holdings 5, L.P.	DE	NIA	ABC Intermediate Holdings 3 (B), LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo ARED Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Apollo AOPE Advisors GP, LLC	CYM	NIA	Apollo Principal Holdings C, L.P.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Acorn Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen (UK) Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	43460	75-2344200				Aspen American Insurance Company	TX	IA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Australia Service Company Pty Limited	AUS	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-3194168				Aspen Bermuda Limited	BMU	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Capital Management Limited	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Cat Fund Limited	BMU	NIA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen European Holdings Limited	GBR	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
					1267395	NYSE: AHL	Aspen Insurance Holdings Limited	BMU	NIA	Highlands Bermuda Holdco, Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0085193				Aspen Insurance U.S. Services Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			AA-1120337				Aspen Insurance UK Limited	GBR	IA	Aspen European Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Insurance UK Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Managing Agency Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1689025				Aspen Re America, Inc.	DE	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Singapore Pte. Limited	SGP	NIA	Aspen Managing Agency Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	10717	06-1463851				Aspen Specialty Insurance Company	ND	IA	Aspen American Insurance Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0528326				Aspen Specialty Insurance Management, Inc.	MA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-0485252				Aspen Specialty Insurance Solutions, LLC	CA	NIA	Aspen U.S. Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0190766				Aspen U.S. Holdings, Inc.	DE	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen UK Syndicate Services Limited	GBR	NIA	Aspen (UK) Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Aspen Underwriting Limited	GBR	IA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Blue Waters Insurers, Corp.	PR	NIA	Acorn Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			27-1036605				Digital Risk Resources, LLC	VT	NIA	Aspen U.S. Holdings, Inc.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Holdings, L.P.	Ownership	61.880	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1448477				Highlands Bermuda Holdco, Ltd.	BMU	NIA	AP Highlands Co-Invest, L.P.	Ownership	37.820	AGM; M. Rowan; J. Harris; L. Black	NO	
							Peregrine Reinsurance Ltd	BMU	IA	Aspen Capital Management Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Silverton Re Ltd.	BMU	NIA	Aspen Insurance Holdings Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ACRR Sendirian Berhad	MYS	NIA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AD Land Exeter Ltd.	GBR	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-7330907				AHUSCO Statutory Trust I	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106587				AHUSCO Statutory Trust II	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2106741				AHUSCO Statutory Trust III	DE	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0397878				Alea Group Holdings (Bermuda) Ltd	BMU	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			13-4036256				Alea Holdings US Company	DE	NIA	FIN LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	24899	06-1022232				Alea North America Insurance Company	NY	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Group PTE. Ltd.	SGP	IA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Asia Capital Reinsurance Malaysia SDN BHD	MYS	IA	Asia Capital Reinsurance Group PTE. Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Acra Zurich Reinsurance Trust	DE	NIA	Elbow Re Ltd	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Bermuda Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Alpha US Holding Company	DE	NIA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Beta Ltd	BMU	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Echo Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Beta Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Finance LLP	GBR	NIA	Catalina Holdings (Bermuda) Ltd	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Foxtrot Holdings Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina General Insurance Ltd.	BMU	IA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (A) L.P.	Ownership	28.830	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (B) L.P.	Ownership	31.560	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (C) L.P.	Ownership	4.110	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (D) L.P.	Ownership	8.210	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (E) L.P.	Ownership	4.390	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (F) L.P.	Ownership	8.240	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings (Bermuda) Ltd.	BMU	NIA	Apollo Rose II (G) L.P.	Ownership	8.730	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Holdings UK Limited	GBR	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	11.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Elbow Re Ltd	Ownership	45.060	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Lightning Top-Up Trust	Ownership	10.700	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood European Investments Ltd.	BMU	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	32.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	2.840	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Worthing Insurance Limited	Ownership	24.140	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	30.930	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Lightning Top-Up Trust	Ownership	7.740	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Investments Ltd	BMU	NIA	Elbow Re Ltd	Ownership	34.350	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Oxenwood Real Estate II Ltd	BMU	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina General Insurance Ltd.	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Permian Ltd.	BMU	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Archdale Life Insurance Company Ltd	BMU	IA	Catalina Re Archdale US LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Archdale US LLC	DE	NIA	Catalina Re Bermuda Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Re Bermuda Ltd	BMU	IA	Catalina Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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							Catalina Services (Bermuda) Ltd.	BMU	NIA	Catalina Beta Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services Switzerland AG	CHE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Services UK Limited	GBR	NIA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina U.S. Insurance Services LLC	DE	NIA	Catalina Alpha US Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catalina Worthing Insurance Limited	GBR	IA	Catalina Holdings UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Elbow Re Ltd.	BMU	IA	Catalina Beta Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3847772				FIN LLC	DE	NIA	Alea Group Holdings (Bermuda) Ltd	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-0841323				Home Construction Management, Inc	CO	NIA	Residential Loss Control Holdings LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Lightning Top-Up Trust	DE	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	23671	95-2488300				National American Insurance Company of California	CA	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OLF1 Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	76.900	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Germany II) S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	Catalina Oxenwood European Investments Ltd.	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Catalina III Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina Neuss S.? r.l.	LUX	NIA	OXW Catalina European Holdco S.?.r.l.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood JV Capital Limited	GGY	NIA	OXW Partners LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood JV Capital 2 Limited	GGY	NIA	OXW Partners 2 LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	Oxenwood JV Capital Limited	Ownership	96.150	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Luxembourg S.? r.l.	LUX	NIA	OXW Capital LP	Ownership	3.850	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Luxembourg 2 S.? r.l.	LUX	NIA	Oxenwood JV Capital 2 Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Oxenwood Real Estate LLP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Capital Management Limited	GGY	NIA	Oxenwood Real Estate LLP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXV) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXVI) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina (Logistics XXVII) Limited	GGY	NIA	OXW Catalina UK Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina European Holdco S.? r.l.	LUX	NIA	Oxenwood Catalina III Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	Catalina Oxenwood Investments Ltd	Ownership	98.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Catalina UK Limited	GGY	NIA	OXW Partners LP	Ownership	1.500	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Partners LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							OXW Partners 2 LP	GBR	NIA	Catalina Oxenwood Real Estate II Ltd	Ownership	67.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	11671	88-0510283				ProBuilders Specialty Insurance Company	DC	OTH	Home Construction Management Inc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	5
							Propco (Greenock) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Newport) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Swansea) Limited	GGY	NIA	Catalina Worthing Insurance Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Telford) Limited	GGY	NIA	Catalina General Insurance Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Propco (Yeovil) Limited	GGY	NIA	Catalina Acra Zurich Reinsurance Trust	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3683866				QLT Buffalo LLC	VA	NIA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1609988				Residential Loss Control Holdings LLC	DE	NIA	Catalina Echo Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	20613	04-1027270				SPARTA Insurance Company	CT	IA	Alea Holdings US Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco, L.P.	CYM	NIA	A-A Funding Holdco GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore I, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Onshore, LLC	DE	NIA	A-A Funding Holdco Offshore II, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	A-A Mortgage Holdco, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0630022		1858681		Athene Holding Ltd.	DE	UIP	Apollo Global Management, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	4
							AADE RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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4734	Apollo Global Mgmt Grp	61689	42-0175020				Athene Annuity and Life Company	IA	RE	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							P.L. Assigned Services, Inc.	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore II, LLC	CYM	DS	Athene Annuity and Life Company	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	63932	13-1970218				Athene Life Insurance Company of New York	NY	DS	Athene Annuity & Life Assurance Company of New York	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AAIA RML, LLC	IA	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68039	13-2570714				Athene Annuity & Life Assurance Company of New York	NY	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	14179	45-3727380				Athene Re USA IV, Inc.	VT	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0936153				Centralife Annuities Service, Inc.	AZ	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	YES	
4734	Apollo Global Mgmt Grp	15306	46-2091695				Structured Annuity Reinsurance Company	IA	DS	Athene Annuity and Life Company	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							141 W. Jackson Owner LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							660 NC LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							W 28 Street Funding LLC	DE	DS	Athene Annuity and Life Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							AARE Structured Holdings LLC	DE	NIA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Life Re International Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-0628973				Athene Life Re Ltd.	BMU	IA	Athene Annuity Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene Annuity Re Ltd.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding Ltd.	BMU	NIA	Athene Asset L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate International Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate LP	DE	NIA	Athene Co-Invest Reinsurance Affiliate 1A Ltd.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate 2A Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 2A Ltd.	BMU	NIA	Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate 1A Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate Holding Ltd.	Ownership	33.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1502187				Athene Co-Invest Reinsurance Affiliate 1B Ltd.	BMU	IA	Athene Co-Invest Reinsurance Affiliate LP	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Bermuda Employee Company Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene IP Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene North Employment Service Corporation	CAN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1458424				Athene USA Corporation	IA	UIP	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Holding Ltd.	BMU	NIA	Athene Holding Ltd.	Ownership	10.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Japan K.K.	JPN	NIA	Athene Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							ADIP (Athene) Carry Plan, L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Annuity Re II Ltd.	BMU	IA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Asset L.P.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Co-Invest Reinsurance Affiliate Holding 2 Ltd.	BMU	NIA	Athene Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene Life Re Ltd.	Ownership	99.370	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Mortgage Holdco, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3583692				A-A Mortgage Investor, LLC	DE	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1586758				A-A Offshore 2021-1 (Java), L.P.	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Onshore Fund, LLC	DE	NIA	Athene USA Corporation	Ownership	0.630	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4759561				ACM Trademarks, L.L.C.	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0378576				ARPH (Headquarters Building), LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			98-1408540				Athene Annuity Re Ltd.	BMU	UDP	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			43-1494264				Athene Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2544030				Athene Employee Services, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3584290				Athene London Assignment Corporation	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2059254				Athene Noctua, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-1692954				Athene Re Services, LLC	NY	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Risk Aggregator, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Securities, LLC	IA	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities GP, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Rosencrantz Depositor, LLC	DE	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							A-A Funding Holdco Offshore I, LLC	CYM	NIA	Athene USA Corporation	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athene Re Japan Solutions Co., Ltd.	JPN	NIA	Athene USA Corporation	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Service GmbH	DEU	NIA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lebensversicherung AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest Management S.a.r.l.	LUX	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Pensionkasse AG	DEU	IA	Athora Deutschland Gmbh	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland GmbH	DEU	NIA	Athora Deutschland Holding GmbH & Co. KG	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Holding GmbH & Co. KG	DEU	NIA	Athora Deutschland Verwaltungs GmbH	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Holding Limited	IRL	NIA	Athora Holding Ltd. (AHL)	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Belgium S.A./N.V.	BEL	IA	Athora Europe Holding Limited	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Services Belgium S.A./N.V.	BEL	NIA	Athora Europe Holding Limited	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Bermuda Services Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Deutschland Verwaltungs GmbH	DEU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora IP Holding Ltd.	BMU	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland Services Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Life Re Ltd.	BMU	IA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Netherlands Holding Limited	IRL	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora UK Services Ltd.	GBR	NIA	Athora Holding Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Europe Investments DAC	IRL	NIA	Athora Ireland plc	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Ireland plc	IRL	IA	Athora Life Re Ltd.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Invest S.C.Sp	LUX	NIA	Athora Lux Invest Management S.a.r.l.	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Athora Lux Loan Administration S.a.r.l.	LUX	NIA	Athora Lux Invest S.C.Sp	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Groupe GVA-BC Assurances S.A.	BEL	NIA	Athora Belgium S.A./N.V.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner V, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner VI, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp II Owner IV, LLC	DE	NIA	NNN AGP Mezz Borrower II, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner II, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp III Owner III, LLC	DE	NIA	NNN AGP Mezz Borrower III, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opp Owner I, LLC	DE	NIA	NNN AGP Mezz Borrower, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower II, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower III, LLC	DE	NIA	NNN AGP Opportunities Fund II, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Mezz Borrower, LLC	DE	NIA	NNN AGP Opportunities Fund, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1389441				NNN AGP Opportunities Fund, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Management	0.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund II, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							NNN AGP Opportunities Fund III, L.P.	DE	NIA	NNN AGP Opportunities GP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			68-0513045				Advanced Imaging at Community Medical Center, LLC	MT	NIA	RCHP-Billings ? Missoula, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0950290				AdvantagePoint Health Alliance - Blue Ridge, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5061651				AdvantagePoint Health Alliance - Bluegrass, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4845692				AdvantagePoint Health Alliance - Great Lakes, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1877002				AdvantagePoint Health Alliance - Hot Springs, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512128				AdvantagePoint Health Alliance - Laurel Highlands, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2014303				AdvantagePoint Health Alliance - Paris, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2024882				AdvantagePoint Health Alliance - Mesillla Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4076135				AdvantagePoint Health Alliance - Northwest, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1792513				AdvantagePoint Health Alliance - Tennessee Valley, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4896262				AdvantagePoint Health Alliance - Western North Carolina, LLC	DE	NIA	AdvantagePoint Health Alliance, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2112290				AdvantagePoint Health Alliance, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763639				America Management Companies, LLC	DE	NIA	LifePoint Corporate Services General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1702327				American HomePatient of Sanford, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			56-2041876				American HomePatient of Unifour, LLC	NC	NIA	DLP Central NC JV, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763656				AMG-Crockett, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763652				AMG-Hillside, LLC	DE	NIA	LifePoint Medical Group ? Hillside, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763648				AMG-Southern Tennessee, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763642				AMG-Trinity, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-2844780				Anderson Rehabilitation Institute, LLC	IL	NIA	LPNT IRF Development 14, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3902776				Antelope Valley Specialty Hospital, LLC	CA	NIA	LPNT BH Development 2, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762445				Arkansas Healthcare Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762532				Ashley Valley Medical Center, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762570				Ashley Valley Physician Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1867833				Athens Physicians Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1866028				Athens Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5199555				Athens Surgery Center Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0812776				Athens Surgery Center, LLC	DE	NIA	Athens Surgery Center Partner, LLC	Ownership	92.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4711074				Atlantic Rehabilitation Institute, LLC	NJ	NIA	LPNT Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-4795636				Avon RH, LLC	DE	NIA	CRH of Avon, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-1206112				Baptist Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 51, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-4010592				Baptist Memorial Rehabilitation Hospital - Madison, LLC	MS	NIA	LP IRF Development 65, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1613457				Baptist Memorial Rehabilitation Hospital, G.P.	DE	NIA	CRH of Memphis, LLC	Ownership	45.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0924455				Beachwood RH, LLC	DE	NIA	CRH of Cleveland, LLC	Ownership	55.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3879820				Beckett Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497618				Beckett Springs Physician Group, LLC	DE	NIA	Beckett Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4457457				Bell JV, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0936558				Bell Physician Practices, Inc.	MI	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			99-2040916				Bellingham Northwest, LLC	WA	NIA	LPNT IRF Development 77, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0510042				Big Sky Surgery Center, LLC	MT	NIA	RCHP Billings-Missoula, LLC	Ownership	35.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3337014				Billings-RCHP Healthcare Holdings, LLC	DE	NIA	RCHP-Montana, LLC	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Bitterroot Health Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	16.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3158601				Blue Ridge Cardiology Services, LLC	NC	NIA	DLP Cardiac Partners, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4969034				Bon Secours - Greenville Rehabilitation, LLC	DE	NIA	BSMH-Lifepoint IRF MJV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4968793				Bon Secours - Hampton Roads Behavioral Health, LLC	DE	NIA	BSMH-Lifepoint IBHF MJV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757924				Bourbon Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824637				Bourbon Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3471636				Brentwood Meadows, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1732638				Brentwood Meadows Physician Group, LLC	DE	NIA	Brentwood Meadows, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-0880990				Brim Hospitals, Inc.	OR	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BSMH-Lifepoint IBHF MJV, LLC	DE	NIA	LPNT BH Development 12, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							BSMH-Lifepoint IRF MJV, LLC	DE	NIA	LPNT IRF Development 79, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1303441				Buffalo Trace Radiation Oncology Associates, LLC	KY	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2555839				Capella DISCO, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4782406				Capella Health Holdings, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2767829				Capella Healthcare, LLC	DE	NIA	Capella Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308250				Capella Holdings of Oklahoma, LLC	DE	NIA	Muskogee Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2769815				Capella Holdings, LLC	DE	NIA	Capella Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2711976				Carrollton Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0970704				Carrollton Springs Physician Group, LLC	DE	NIA	Carrollton Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762357				Castleview Hospital, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769739				Castleview Medical, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762573				Castleview Physician Practice, LLC	DE	NIA	Castleview Medical, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			56-2206020				Catawba Valley Heart Services Management, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Catawba Valley Imaging Services, LLC	NC	NIA	DLP Frye Regional Medical Center, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4041828				CBH Operations Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3642058				CBH Real Estate Company, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1086414				CCMC Holdco, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	83.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			06-1646451				Centerre Healthcare, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-1007735				Centra Behavioral Health Hospital, LLC	VA	NIA	LPNT BH Development 9, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3156302				Centra Rehabilitation Hospital, LLC	VA	NIA	LPNT IRF Development 71, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1700822				Changes Premier Health, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092157				CHC Management Services, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5484391				Clark Regional Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2971820				Clear Lake Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8484894				Clinch Professional Physician Services, LLC	DE	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1058953				Clinch Valley Medical Center, Inc.	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			34-2051378				Clinch Valley Physicians Associates, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0467493				Clinch Valley Pulmonology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0376229				Clinch Valley Urology, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088312				CMCH Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1489777				Collaborative Laboratory Services, L.L.C.	IA	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3730510				Colorado Plains Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			82-1385366				Community Health Network Rehabilitation Hospital South, LLC	DE	NIA	LPNT Development 63, L.L.C.	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1522514				Community Medical Center Dialysis, LLC	DE	NIA	RCHP Billings-Missoula, LLC	Ownership	20.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5110509				Community Health Network Rehabilitation Hospital West, LLC	DE	NIA	LPNT IRF Development 53, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3414249				Community Health Network Rehabilitation Hospital, LLC	DE	NIA	CRH of Indianapolis, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779016				Community Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3341700				Community-Based Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4795061				Copper Springs Hospital, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1829945				Copper Springs Hospital Physician Group, LLC	DE	NIA	Copper Springs Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1858236				Cornerstone Behavioral Health Broken Arrow, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2594168				Cornerstone Behavioral Health Clear Lake, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4016348				Cornerstone Behavioral Health New Braunfels, LLC	TX	NIA	CBH Operations Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1764392				Cornerstone Behavioral Health Tucscon, LLC	TX	NIA	Cornerstone Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0451612				Cornerstone Behavioral Health, LLC	TX	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1752262				Cottonwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317446				Cottonwood Springs Physician Group, LLC	DE	NIA	Cottonwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4445306				CRH of Arlington, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2071854				CRH of Avon, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4348984				CRH of Bentonville, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1236897				CRH of Cincinnati, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-0923586				CRH of Cleveland, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8182311				CRH of Dallas, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-2498439				CRH of El Paso, LLC	TX	NIA	LPNT IRF Development 81, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0862820				CRH of Fort Worth, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3338192				CRH of Indianapolis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0670878				CRH of Lancaster, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3267166				CRH of Langhorne, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1253139				CRH of Longview, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3214780				CRH of Madison, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0911604				CRH of Memphis, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5346177				CRH of Oklahoma City, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1624871				CRH of San Antonio, LLC	TX	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1158523				CRH of Springfield, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8734892				CRH of St. Louis, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1259358				CRH of Temple, LLC	DE	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332031				CRH of Waukesha, LLC	MO	NIA	Centerre Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762364				Crockett Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824633				Crockett PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3508559				CSH/LP Behavioral Health and Rehabilitation Tennessee	DE	NIA	LPNT IRF Development 76, LLC	Ownership	0.200	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3534549				CSH/LP Behavioral Health Holdings, LLC	DE	NIA	LPNT BH Development 5, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3551517				CSH/LP Rehabilitation Holdings, LLC	DE	NIA	LPNT IRF Development 76, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			99-3488649				CSH/LP Rehabilitation Texas, LLC	DE	NIA	CSH/LP Rehabilitation Holdings, LLC	Ownership	99.800	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2235372				CTRH, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999605				Danville Diagnostic Imaging Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2999870				Danville Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3011031				Danville Regional Medical Center School of Health Professions, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2028539				Danville Regional Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1777176				Denver Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1699112				Denver Springs Physician Group, LLC	DE	NIA	Denver Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2558697				Dignity Health Arroyo Grande IRF, LLC	DE	NIA	LPNT IRF Development 59, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3724879				Dignity-Lifepoint Rehabilitation Hospital East Valley, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3839116				DLP Cardiac Partners, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798160				DLP Cardiology Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0816297				DLP Cardiology Physicians, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1776613				DLP Central Carolina Family Medicine, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0691912				DLP Central Carolina Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0512118				DLP Central Carolina Medical Group, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1798362				DLP Central Carolina Physician Practices, LLC	DE	NIA	DLP Central Carolina Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1772661				DLP Central NC Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0886000				DLP Central NC JV, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4786844				DLP Conemaugh Holding Company, LLC	DE	NIA	DLP Lima Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1758925				DLP Conemaugh JV, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1739000				DLP Conemaugh Memorial Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4787404				DLP Conemaugh Meyersdale Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442133				DLP Conemaugh Miners Medical Center, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0442710				DLP Conemaugh Physician Practices, LLC	DE	NIA	DLP Conemaugh Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4497668				DLP Frye Medical Group, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547114				DLP Frye Regional Medical Center, LLC	DE	NIA	DLP Central NC Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0821296				DLP Frye Regional Physician Practices, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1833014				DLP Good Shepherd Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3586287				DLP Good Shepherd JV, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0842578				DLP Graystone Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3513531				DLP Gregg County Hospital, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1775240				DLP Harris JV, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932775				DLP Harris Regional Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0830918				DLP Haywood Regional Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4750610				DLP Healthcare, LLC	DE	NIA	DLP Partner, LLC	Ownership	97.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0734284				DLP Hickory Family Practice Associates, LLC	DE	NIA	DLP Frye Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4023753				DLP Lima Partner, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2743520				DLP Maria Parham Medical Center, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3275682				DLP Maria Parham Physician Practices, LLC	DE	NIA	DLP Maria Parham Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0818718				DLP Marquette General Hospital, LLC	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0829209				DLP Marquette Health Plan, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4733741				DLP Marquette Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870470				DLP Marquette JV, LLC	DE	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0835058				DLP Marquette Physician Practices, Inc.	MI	NIA	DLP Marquette Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			81-3555578				DLP Marshall Medical Center, LLC	DE	NIA	DLP Good Shepherd Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0818118				DLP Partner Central Carolina, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1854798				DLP Partner Conemaugh, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-0798024				DLP Partner Frye, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0869753				DLP Partner Marquette, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5007044				DLP Partner MedWest, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027649				DLP Partner Twin County, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4996175				DLP Partner Wilson Rutherford, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2708085				DLP Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2909143				DLP Person Memorial Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3027678				DLP Person Physician Practices, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0542786				DLP Person Urgent Care, LLC	DE	NIA	DLP Person Memorial Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-5137699				DLP Rutherford Physician Practices, LLC	DE	NIA	DLP Rutherford Regional Health System, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0811171				DLP Rutherford Regional Health System, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0441929				DLP Swain County Hospital, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0797450				DLP Twin County Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601912				DLP Twin County Physician Practices, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4601843				DLP Twin County Regional Healthcare, LLC	DE	NIA	DLP Twin County Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1049674				DLP Western Carolina Physician Practices, LLC	DE	NIA	DLP Harris Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2491141				DLP WilMed Nursing Care and Rehabilitation Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1034226				DLP Wilson Holding Company, LLC	DE	NIA	DLP Healthcare, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-4317222				DLP Wilson Medical Center, LLC	DE	NIA	DLP Wilson Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0966359				DLP Wilson Physician Practices, LLC	DE	NIA	DLP Wilson Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1275266				Dodge City Healthcare Group, LLC	KS	NIA	Western Plains Regional Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2712112				Dublin Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0828870				Dublin Springs Physician Group, LLC	DE	NIA	Dublin Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2381888				East Valley Rehabilitation Hospital, L.L.C.	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1589139				Eastern Iowa Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 7, L.L.C.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1661796				ECM Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-1585825				ECM TVCC, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1460778				EHC PRMC G.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3693334				EHC PRMC L.P., LLC	DE	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2074132				EHCO, LLC	DE	NIA	Essent Healthcare, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3042630				El Camino Health Rehabilitation Institute, LLC	CA	NIA	LPNT IRF Development 52, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1987390				Essent ? Ayer Healthcare Group, Inc.	MA	NIA	Essent Healthcare ? Ayer, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5430358				Essent DISCO, LLC	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3709309				Essent Haverhill Healthcare Group, Inc.	MA	NIA	Essent Healthcare of Massachusetts, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1659047				Essent Healthcare ? Ayer, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1479933				Essent Healthcare - Paris, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052275				Essent Healthcare - Pennsylvania, Inc.	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3052232				Essent Healthcare - Waynesburg, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			31-1737300				Essent Healthcare of Connecticut, Inc.	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			04-3568182				Essent Healthcare of Massachusetts, Inc.	MA	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			67-1773359				Essent Healthcare, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC L.P., LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			33-1073948				Essent PRMC, L.P.	DE	NIA	EHC PRMC G.P., LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1840539				Essent Realty, Inc.	TN	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2055498				Duval Springs, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3549266				Everest Rehabilitation Hospital Keller, LLC	TX	NIA	Texas Rehabilitation Hospital of Fort Worth, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5077105				Everest Rehabilitation Hospital OKC, LLC	TX	NIA	Mercy Rehabilitation Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-4460037				Fauquier Diagnostic Imaging Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001620				Fauquier Holding Company, LLC	DE	NIA	Fauquier Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3168620				Fauquier Long-Term Care, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3107896				Fauquier Medical Center, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0938666				Fauquier Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3111963				Fauquier Physician Practices, LLC	DE	NIA	Fauquier Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-3937528				Fleming Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3853700				Florence Physicians, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3932835				Florence-UCC, LLC	DE	NIA	RCHP-Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Forward Health Ventures Holdings Inc.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3956864				Forward Health Ventures (A) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	95.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3971430				Forward Health Ventures (B) LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	5.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3938260				Forward Health Ventures Holdings Inc.	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3648857				Forward Health Ventures Investments GP, LLC	DE	NIA	Forward Health Ventures L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-3907176				Forward Health Ventures L.P.	DE	NIA	DSB Parent, L.P.	Ownership	90.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3725123				Franciscan Specialty Care, LLC	WA	NIA	LPNT Rehab Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			54-1756711				Gateway Health Alliance, Inc.	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757921				Georgetown Community Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763818				Georgetown Rehabilitation, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2950776				Guardian Health Service, L.L.C.	NC	NIA	DLP Central NC JV, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5220956				Havasu Regional Medical Center, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	93.920	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766919				HCK Logan Memorial, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765720				HDP Andalusia, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1765716				HDP Georgetown, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2870872				HealthyHub, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							High Desert Surgery Center, L.L.C.	WA	NIA	RCCH Trios Health, LLC	Ownership	28.420	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1746887				Highland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	90.580	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5317373				Highland Springs Physician Group, LLC	DE	NIA	Highland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4825003				Highland Springs Property, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467697				HighPoint Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4467874				HighPoint Healthcare, LLC	DE	NIA	HighPoint Partner, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762382				Hillside Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2165845				Historic LifePoint Hospitals, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4237964				Home Health Partner, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4822982				Hot Springs Imaging Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769635				Hot Springs National Park Hospital Holdings, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	97.360	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3797840				Howard Rehabilitation Hospital, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-3143244				HRMC, LLC	DE	NIA	PHC-Lake Havasu, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-3175615				HSC Credentialing Support Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			27-1974414				HSC Manager, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779575				HSCGP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Inland Rehabilitation Hospital, LLC	CA	NIA	LPNT IRF Development 78, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3139620				Irvine Rehabilitation Hospital	CA	NIA	LPNT IRF Development 58, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2820909				Jefferson Regional Rehabilitation and Behavioral Hospital, LLC	AR	NIA	LPNT IRF Development 64, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849927				Kansas Healthcare Management Company, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	LifePoint Holdings 2, LLC	Ownership	99.990	AGM; M. Rowan; J. Harris; L. Black	NO	
			74-2849929				Kansas Healthcare Management Services, LLC	KS	NIA	Kansas Healthcare Management Company, Inc.	Ownership	0.010	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772321				Kentucky Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772269				Kentucky Medserv, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763638				Kentucky MSO, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1752492				Kentucky Physician Services, Inc.	KS	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4106222				Kershaw Clinics, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0871830				Kershaw Health Holdings, LLC	SC	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4121273				Kershaw Hospital, LLC	SC	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1204750				KershawHealth Ambulatory Surgery Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1223819				KershawHealth Cancer Center, LLC	DE	NIA	Kershaw Health Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5165618				Lifepoint Behavioral Health Hospital Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5176434				Lifepoint Behavioral Health Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5145030				Lifepoint Behavioral Health, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0535260				LPNT BH Acquisition 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-0520285				LPNT BH Acquisition 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2655351				LPNT BH Acquisition 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822200				LPNT Development 12, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822219				LPNT Development 13, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2822097				LPNT Development 7, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1264993				LPNT Healthcare Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1536262				LPNT Real Estate 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621144				LPNT Rehab Development 2, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621168				LPNT Rehab Development 3, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621198				LPNT Rehab Development 4, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3621228				LPNT Rehab Development 5, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4204216				Lifepoint Rehabilitation, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			41-2185466				LPNT Rehab Group of Amarillo, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LPNT Rehab Texas Holdco, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			11-3746563				LPNT Rehab Group of Arlington, LP	TX	NIA	LifePoint Rehab LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			77-0473927				Lifepoint Rehabilitation of California, LLC	DE	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2742089				Lifepoint Rehabilitation of Texas, LLC	TX	NIA	Lifepoint Rehabilitation Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-0359338				Lifepoint Rehabilitation Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4027097				LPNT Rehab Texas HoldCo, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1239343				LPNT Systems, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			85-3075569				LPNT BH Development 1, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3925603				LPNT BH Development 2, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0717720				LPNT Development 56, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0893880				LPNT Development 62, L.L.C.	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-0905418				LPNT Development 63, L.L.C.	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162868				LPNT Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162889				LPNT Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605450				LPNT Development 69, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0710314				LPNT IRF Development 14, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162815				LPNT IRF Development 21, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162837				LPNT IRF Development 22, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2162857				LPNT IRF Development 23, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2165510				LPNT IRF Development 26, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166781				LPNT IRF Development 42, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166808				LPNT IRF Development 43, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166835				LPNT IRF Development 44, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166872				LPNT IRF Development 45, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3605470				LPNT IRF Development 50, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3620952				LPNT IRF Development 51, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4406502				LPNT IRF Development 52, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5007421				LPNT IRF Development 53, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-2475781				LPNT IRF Development 54, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2503013				LPNT IRF Development 55, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3429763				LPNT IRF Development 56, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4149389				LPNT IRF Development 57, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-4130389				LPNT IRF Development 58, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1161355				LPNT IRF Development 59, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1178840				LPNT IRF Development 60, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1217503				LPNT Youngstown IRF Holdings, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2740849				LPNT IRF Development 62, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2691253				LPNT IRF Development 63, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2715868				LPNT IRF Development 64, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2166736				LPNT Real Estate 41, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-3869116				Knoxville Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 26, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3434344				AccessPoint, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0710002				Lake Cumberland Cardiology Associates, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8016687				Lake Cumberland Physician Practices, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757920				Lake Cumberland Regional Hospital, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2183772				Lake Cumberland Regional Physician Hospital Organization, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864099				Lake Cumberland Surgery Center, LP	DE	NIA	Somerset Surgery Partner, LLC	Ownership	55.250	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4747613				Lamar County Clinical Services, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8092253				Lancaster Rehabilitation Hospital, LLP	DE	NIA	CRH of Lancaster, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1054850				Las Cruces Cardiology Group, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0716842				Las Cruces Endoscopy Partner, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0713439				Las Cruces Endoscopy, LLC	DE	NIA	Las Cruces Endoscopy Partner, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4736578				Las Cruces Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			20-4807861				LCMC MRI, LLC	DE	NIA	Lake Cumberland Physician Practices, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4807946				LCMC PET, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1538254				Legacy LifePoint Health, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778111				LHSC, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140257				LifePoint Acquisition Corp.	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763641				LifePoint Billing Services, LLC	DE	NIA	Lifepoint Corporate Services, General Partnership	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-3318499				Lifepoint Behavioral Health Physician Services, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	LifePoint CSLP, LLC	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779581				LifePoint Corporate Services, General Partnership	DE	NIA	HSCGP, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1779574				LifePoint CSLP, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0500485				LifePoint Health, Inc.	DE	NIA	DSB Acquisition, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778733				LifePoint Holdings 2, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2167869				LifePoint Hospitals Holdings, LLC	DE	NIA	Historic LifePoint Hospitals, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4461313				LifePoint Knight Contract Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1720394				LifePoint Medical Group ? Hillside, Inc.	TN	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2139911				LifePoint NMTC, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1778730				LifePoint of Kentucky, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1828844				LifePoint of Lake Cumberland, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2393318				LifePoint PSO, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1761942				LifePoint RC, Inc.	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2087590				LifePoint Rehab Blocker Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2024500				LifePoint Rehab Blocker, LLC	DE	NIA	LifePoint Rehab Blocker Parent, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2015532				Lifepoint Rehab LLC	DE	NIA	LifePoint Rehab Blocker, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3237663				LifePoint Rehab Physician Services, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140383				LifePoint VA Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3140329				LifePoint WV Holdings, Inc.	DE	NIA	LifePoint Acquisition Corp.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4042246				Lima HoldCo Parent, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4028144				Lima HoldCo, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1772319				Logan Medical, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1432797				Lohman Endoscopy Center, LLC	NM	NIA	Las Cruces Endoscopy, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4206739				Los Alamos Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2575779				Lourdes Holdings, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4850536				Lourdes Hospital, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4526265				Lourdes Physician Services, LLC	DE	NIA	Lourdes Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0778826				LP BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-4804679				LP IRF Development 65, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3663472				LPNT Autumn Holdco, LLC	DE	NIA	Lifepoint Behavioral Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-0847510				LPNT BH Development 3, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2861232				LPNT BH Development 4, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3686321				LPNT BH Development 5, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0435460				LPNT BH Development 9, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			99-2221552				LPNT BH Development 10, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3438391				LPNT BH Development 11, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							LPNT BH Development 12, LLC	DE	NIA	Lifepoint Behavioral Health Hospital Services, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-3771549				LPNT Buckeye Propco, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1096327				LPNT IRF Development 61, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1984358				LPNT IRF Development 70, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-4122886				LPNT IRF Development 71, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1536602				LPNT IRF Development 74, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3506903				LPNT IRF Development 75, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3685978				LPNT IRF Development 76, LLC	DE	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-4605835				LPNT IRF Development 77, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2212608				LPNT IRF Development 78, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3817382				LPNT IRF Development 79, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4606687				LPNT IRF Development 80, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4617294				LPNT IRF Development 81, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-4595363				LPNT IRF Development 82, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3262602				Madison Rehabilitation Hospital, LLC	WI	NIA	CRH of Madison, LLC	Ownership	40.400	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4277914				Martinsville Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1834635				McCurtain Memorial Hospital, LLC	DE	NIA	RCHP-McCurtain Memorial Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4037710				McMinnville Immediate Health Care, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762581				Meadowview Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2971097				Meadowview Regional Medical Center Pain Management, LLC	DE	NIA	Meadowview Regional Medical Center, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757929				Meadowview Regional Medical Center, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766337				Meadowview Rights, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			63-1129817				Med-Plus Muscle Shoals, LLC	AL	NIA	Florence-UCC, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3217713				Memorial Hospital of Martinsville & Henry County Ambulatory Surgery Center, LLC	VA	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282042				Memorial Prompt Care, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-2141074				Mercy Health Behavioral Hospital, LLC	OH	NIA	LPNT BH Development 4, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-2670523				Mercy Health Rehabilitation Hospital, LLC	OH	NIA	LPNT Youngstown IRF Holdings, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4579024				Mercy Rehabilitation Hospital - St. Louis, L.L.C.	MO	NIA	CRH of St. Louis, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4372720				Mercy Rehabilitation Hospital South, LLC	MO	NIA	LPNT IRF Development 56, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1163875				Mercy Rehabilitation Hospital Springfield, LLC	MO	NIA	CRH of Springfield, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-1200418				Mercy Rehabilitation Hospital, LLC	AR	NIA	LPNT IRF Development 42, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4437201				Mercy Rehabilitation Hospital, LLC	IA	NIA	LPNT Development 64, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4736089				Mercy Rehabilitation Hospital, LLC	OK	NIA	CRH of Oklahoma City, LLC	Ownership	50.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0867032				Mesa Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0654973				Mesa Springs Physician Group, LLC	DE	NIA	Mesa Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	CRH of Dallas, LLC	Ownership	30.750	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-5000978				MHS-CHC I, L.P.	TX	NIA	MHS-CHC, LLC	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4921888				MHS-CHC, LLC	TX	NIA	CRH of Dallas, LLC	Ownership	25.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4088158				Muskogee Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4445694				Muskogee Medical and Surgical Associates, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			20-8493666				Muskogee Physician Group, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8308340				Muskogee Regional Medical Center, LLC	DE	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			86-3269355				NAMC Anesthesia Services, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2546387				Nason Medical Center, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2553258				Nason Physician Practices, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4446655				National Park Cardiology Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0881332				National Park Endoscopy Center, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4035448				National Park Family Care, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0884133				National Park GI Services, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762465				National Park Real Property, LLC	DE	NIA	Hot Springs National Park Hospital Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2903586				North Alabama Neuroservices, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3614834				North Alabama Ob-Gyn, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-1715992				North Alabama RCO Holding Company, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1584834				North Florida Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 74, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1186216				Northeast Georgia Rehabilitation Hospital, LLC	GA	NIA	LPNT IRF Development 62, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3632448				Northeastern Nevada Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1864110				Northwest Alabama Emergency Medicine, LLC	DE	NIA	RCHP - Florence, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0109981				Northwest Medical Center-Winfield, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3936455				Northwest Washington Rehabilitation Hospital, LLC	WA	NIA	LPNT Development 12, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0870496				Norton Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4599508				NPMC, LLC	DE	NIA	NPMC Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3961618				NWMC-Winfield Hospitalist Physicians, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			43-1978895				NWMC-Winfield Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-3793172				Oak Creek Rehabilitation Hospital, LLC	DE	NIA	Lifepoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2517261				Oakwood Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1849192				Oakwood Springs Physician Group, LLC	DE	NIA	Oakwood Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2611047				One Clinic Drive MOB, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-0834867				Ontonagon Community Health Center, Inc.	MI	NIA	Portage JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769632				Oregon Healthcorp, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2494365				Oregon Network, LLC	OR	NIA	LPNT BH Development 10, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1681827				Orthopedics of Southwest Virginia, LLC	VA	NIA	LifePoint VA Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4744501				Ottumwa ER, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898506				Ottumwa Health Group, LLC	DE	NIA	Ottumwa Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2898475				Ottumwa Physicians, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3140033				Palomar Behavioral Health Institute, LLC	DE	NIA	LP BH Development 5, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3848066				Palomar Health Rehabilitation Institute, LLC	DE	NIA	LPNT Development 56, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-3155863				PeaceHealth RiverBend, LLC	OR	NIA	LPNT IRF Development 70, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-2842328				PeaceHealth Southwest, LLC	WA	NIA	LPNT IRF Development 75, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4092837				PERS Legacy, LLC	SC	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-3947115				PH Copper Country Apothecaries, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			01-0553855				PHC-Aviation, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1740235				PHC-Elko, Inc.	NV	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0063628				PHC-Fort Mohave, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0113173				PHC-Fort Morgan, Inc.	CO	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1735358				PHC-Lake Havasu, Inc.	AZ	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

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			62-1864994				PHC-Lakewood, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0085482				PHC-Las Cruces, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			03-0390794				PHC-Los Alamos, Inc.	NM	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789341				PHC-Minden G.P., Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1789340				PHC-Minden, LLC	LA	NIA	PHC-Minden G.P., Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Lakewood, Inc.	Ownership	1.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1865278				PHC-Morgan City, L.P.	LA	NIA	PHC-Morgan Lake, Inc.	Ownership	99.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1870304				PHC-Morgan Lake, Inc.	LA	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5437722				PHC-Selma, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1780282				PHC-Tennessee, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-2592255				Piedmont Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762582				PineLake Physician Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1757927				PineLake Regional Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							PNWCIN LLC	WA	NIA	RCCH Washington Holdings, LLC	Ownership	8.330	AGM; M. Rowan; J. Harris; L. Black	NO	
			66-0650377				Point of Life Indemnity, LTD.	CYM	IA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762586				Poitras Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2140008				Portage Calumet MOB, LLC	DE	NIA	Portage Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0788439				Portage Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	80.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0998484				Portage Hospital, LLC	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-1001138				Portage JV, LLC	DE	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0414331				Portage Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0937375				Portage Physician Practices, Inc.	MI	NIA	Portage Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1694530				Principal-Needles, Inc.	TN	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1648429				PRMC ER Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8536345				PRMC Healthcare Group, Inc.	TX	NIA	Essent Healthcare ? Paris, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2631109				Professional Billing Services, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-4003422				Providence Group Practices II, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0480532				Providence Group Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-5620772				Providence Holding Company, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2546435				Providence Hospital, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-2739765				Providence Imaging Center, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1611904				Providence MRI Associates, L.L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2547513				Providence Physician Practices, LLC	DE	NIA	Providence Holding Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-5162854				Providence Professional Services, LLC	DE	NIA	Providence Hospital, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			73-1530765				Providence Radiologic Services, L.C.	OK	NIA	Capella Holdings of Oklahoma, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1710772				Province Healthcare Company, LLC	DE	NIA	Legacy LifePoint Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762590				R. Kendall Brown Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0842738				Rainier Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003790				Rainier Springs Physician Group, LLC	DE	NIA	Rainier Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			55-0261260				Raleigh General Hospital, LLC	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2619072				RCCH PMDS, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2612837				RCCH Trios Health Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3962056				RCCH Trios Health, LLC	DE	NIA	RCCH-UW Medicine Healthcare Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH Trios Physicians, LLC	DE	NIA	RCCH Trios Health, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4908989				RCCH Washington Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1888677				RCCH-Northwest, LLC	DE	NIA	RCCH Washington Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-3973418				RCCH-UW Medicine Healthcare Holdings, LLC	DE	NIA	RCCH-Northwest, LLC	Ownership	96.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1744940				RCHP-Billings ? Missoula, LLC	DE	NIA	Billings-RCHP Healthcare Holdings, LLC	Ownership	87.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4885762				RCHP DISCO, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			30-0703298				RCHP Management Company, Inc.	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4712385				RCHP, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1789615				RCHP-Clinical Trials, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2451336				RCHP - Florence, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1900376				RCHP-McCurtain Memorial Holdings, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0937832				RCHP-Montana, LLC	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0920245				RCHP-Ottumwa Holdings, Inc.	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2200283				RCHP-Ottumwa, LLC	DE	NIA	RCHP-Ottumwa Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534603				RCHP-Sierra Vista Development, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3903795				RCHP-Sierra Vista Holding, Inc.	DE	NIA	RegionalCare Hospital Partners, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2547212				RCHP-Sierra Vista Medical Office Complex, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2557986				RCHP-Sierra Vista Physicians Holdings, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2564299				RCHP-Sierra Vista Properties, LLC	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-2534144				RCHP-Sierra Vista Residents, LLC	DE	NIA	RCHP-Sierra Vista, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			90-0942222				RCHP-Sierra Vista, Inc.	DE	NIA	RCHP-Sierra Vista Holding, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2421611				Realpoint Properties Intermediate Holdings, LLC	DE	NIA	Realpoint Properties, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			93-2370075				Realpoint Properties, LLC	DE	NIA	DSB Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0551895				RegionalCare AR, LLC	DE	NIA	LifePoint Health, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0470646				RegionalCare Hospital Partners, LLC	DE	NIA	RCHP, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3490777				Rehabilitation Hospital of Louisville East, LLC	KY	NIA	LPNT IRF Development 54, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-2332250				Rehabilitation Hospital of Wisconsin, LLC	DE	NIA	CRH of Waukesha, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4845184				Rhode Island Rehabilitation Hospital, LLC	DE	NIA	LPNT IRF Development 44, LLC	Ownership	60.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0959379				River Parishes Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2502853				River Parishes Partner, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-1227403				River Parishes Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3839861				Riverton Oncology Practice, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762469				Riverview Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853399				Riverview Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-4282120				Rockdale Clinically Integrated Medical Care Organization, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-3202930				Rockdale Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-1363956				Rockdale Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1703148				Rock Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2527258				Rock Springs Physician Group, LLC	DE	NIA	Rock Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2258662				RRL Ottumwa, LLC	DE	NIA	RCHP-Ottumwa, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1771866				Russellville Holdings, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			83-1595018				Sacramento Sierra Rehabilitation Hospital, LLC	CA	NIA	LPNT Development 13, L.L.C.	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2632651				Saint Mary?s Primary Care Network, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-4303298				Saint Thomas Rehabilitation Hospital, LLC	TN	NIA	LifePoint Rehab, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Saint Thomas Rutherford Rehabilitation Hospital, LLC	TN	NIA	LPNT IRF Development 82, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2831831				Saline Clinics, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1875655				Saline County Hospital, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1828157				Saline County Medical Center Joint Venture, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			71-0799300				Saline FirstCare, Inc.	AK	NIA	Saline Hospital, LLC	Ownership	50.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			81-2816675				Saline Hospital, LLC	DE	NIA	Saline County Medical Center Joint Venture, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4681738				Shared Business Services, LLC	DE	NIA	LifePoint Hospitals Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			33-1032693				Sharon Hospital Holding Company	DE	NIA	EHCO, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0381422				Shoals Health Group, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1741217				Shoals Obstetrics and Gynecology, LLC	DE	NIA	Florence Physicians, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-5495321				Sierra Vista Regional Health Center Medical Group, L.L.C.	AZ	NIA	RCHP-Sierra Vista Physicians Holding, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762275				Siletchnik Practice, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762490				Smith County Memorial Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1864098				Somerset Surgery Partner, LLC	DE	NIA	LifePoint of Lake Cumberland, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			42-1717170				South Arlington, LLC	VA	NIA	LPNT IRF Development 80, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-2766253				South Florida Health Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 63, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1763622				Southern Tennessee EMS, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762535				Southern Tennessee Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1824632				Southern Tennessee PHO, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			61-1787537				Spokane Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-0155414				Spring View Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4302480				Spring View Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1754936				Springhill Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2975073				Springstone Health Opco, LLC	DE	NIA	LPNT Autumn Holdco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-1701388				Springstone Physicians, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4840000				Springstone Physician Management, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-4269117				SRMC Healthcare Group, LLC	DE	NIA	Essent Healthcare - Pennsylvania, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1835614				SST Community Health, L.L.C.	TN	NIA	Sumner Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-3938747				St. Mary Rehabilitation Hospital, LLP	DE	NIA	CRH of Langhorne, LLC	Ownership	41.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4088270				St. Mary?s Holdings, LLC	DE	NIA	Capella Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1769626				St. Mary?s Physician Services, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			32-0609817				St. Mary's Specialty, LLC	DE	NIA	St. Mary?s Holdings, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1922569				STeM Holdings, Inc.	DE	NIA	STeM Parent L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1887635				STeM Management, LLC	DE	NIA	STeM Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1900004				STeM Operating, LLC	DE	NIA	STeM Management, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			88-1944356				STeM Parent L.P.	DE	NIA	Forward Health Ventures (B) LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5159736				Sumner Ambulatory Surgery Center, LLC	DE	NIA	Sumner Partner, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-5127938				Sumner Partner, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618964				Sumner Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618993				Sumner Real Estate Holdings, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618766				Sumner Regional Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-5458146				Sycamore Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2497671				Sycamore Springs Physician Group, LLC	DE	NIA	Sycamore Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			92-1331902				Tampa Behavioral Hospital, LLC	FL	NIA	LPNT BH Development 3, LLC	Ownership	40.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			84-4952844				Tampa Rehabilitation Hospital, LLC	FL	NIA	LPNT IRF Development 50, LLC	Ownership	49.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			47-4583254				Teche Regional Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			75-2623970				Texas & Oklahoma Preferred Provider System	TX	NIA	Essent PRMC, L.P.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			37-1748838				Texas Rehabilitation Hospital of Arlington, LLC	TX	NIA	CRH of Arlington, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-0863232				Texas Rehabilitation Hospital of Fort Worth, LLC	TX	NIA	CRH of Fort Worth, LLC	Ownership	70.000	AGM; M. Rowan; J. Harris; L. Black	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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			82-3939985				The Rehabilitation Hospital of Montana, LLC	MT	NIA	LPNT Development 69, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1732653				TherEx, LLC	DE	NIA	LPNT Rehab Development 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762591				THM Physician Practice, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			30-0921509				Triangle Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003908				Triangle Springs Physician Group, LLC	DE	NIA	Triangle Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-2956602				Triumph Rehabilitation Hospital of Northeast Houston, LLC	DE	NIA	LifePoint Rehab, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-4061273				Triumph Rehabilitation Hospital of Northern Indiana, LLC	IN	NIA	LifePoint Rehab LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
							Tri-State Women's Services, LLC	CT	NIA	Sharon Hospital Holding Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2618876				Trousdale Medical Center, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			45-3853454				Trousdale Physician Practices, LLC	DE	NIA	HighPoint Healthcare, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			36-4796940				Two Rivers Physician Practices, LLC	DE	NIA	Danville Regional Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			27-2272410				U.P. Imaging Management Services, LLC	MI	NIA	DLP Marquette JV, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	52615	46-0927995				Upper Peninsula Health Plan, LLC	MI	IA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Acquisition Bell Hospital, LLC	Ownership	5.370	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	DLP Marquette Health Plan, LLC	Ownership	58.970	AGM; M. Rowan; J. Harris; L. Black	NO	
			38-3323620				Upper Peninsula Managed Care, LLC	MI	NIA	Portage JV, LLC	Ownership	10.500	AGM; M. Rowan; J. Harris; L. Black	NO	
			26-4227573				Valley View Physician Practices, LLC	DE	NIA	Province Healthcare Company, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1868757				Ville Platte Medical Center, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			87-1630456				Wake County Rehabilitation Hospital, LLC	NC	NIA	LPNT IRF Development 55, LLC	Ownership	33.300	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1630580				West Virginia Management Services Organization, Inc.	WV	NIA	LifePoint WV Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			85-3090121				Western Massachusetts Behavioral Hospital, LLC	MA	NIA	LPNT BH Development 1, LLC	Ownership	51.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-8179824				Western Plains Physician Practices, LLC	DE	NIA	Dodge City Healthcare Group, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762592				Western Plains Regional Hospital, LLC	DE	NIA	Lima HoldCo, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			80-0940225				Westpark Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-0650614				Westpark Springs Physician Group, LLC	DE	NIA	Westpark Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			99-0415437				Willamette Radiology Billing Services, LLC	DE	NIA	Willamette Valley Medical Center, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1766695				Willamette Valley Clinics, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			46-1967992				Willamette Valley Health Solutions, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			62-1762552				Willamette Valley Medical Center, LLC	DE	NIA	Oregon Healthcorp, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			52-2260534				Woodford Hospital, LLC	DE	NIA	LifePoint of Kentucky, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			35-2565165				Woodland Springs, LLC	DE	NIA	Springstone Health Opco, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			82-5003381				Woodland Springs Physician Group, LLC	DE	NIA	Woodland Springs, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-2468795				Wythe County Community Hospital, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
			20-3230510				Wythe County Physician Practices, LLC	DE	NIA	LifePoint Holdings 2, LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black	NO	
4734	Apollo Global Mgmt Grp	68365	04-2729166				Corporate Solutions Life Reinsurance Company	DE	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			14-1984144	2000497	826606		Directed Services LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
		16308	82-5039393				Rocky Range, Inc.	AZ	IA	Venerable Insurance and Annuity Company	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4345930				Venerable Holdings, Inc.	DE	NIA	VA Capital Company LLC	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
4734	Apollo Global Mgmt Grp	80942	41-0991508				Venerable Insurance and Annuity Company	IA	IA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			82-4579560				VIAC Services Company	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7
			30-1386214		1995758		Venerable Investment Advisers, LLC	DE	NIA	Venerable Holdings, Inc.	Ownership	100.000	AGM; M. Rowan; J. Harris; L. Black; Others	NO	7

Asterisk	Explanation
1	Based on filings made with the SEC, as of July 1, 2024, Mr. Rowan and vehicles he has formed hold approximately 6.0% of the AGM Shares.
2	Based on filings made with the SEC, as of July 1, 2024, Mr. Harris and vehicles he has formed hold approximately 6.0% of the AGM Shares.
3	Based on filings made with the SEC, as of July 1, 2024, Mr. Black has beneficial ownership of approximately 7.3% of the AGM Shares and has formed two separate vehicles that collectively hold approximately 6.9% of the AGM Shares, which vehicles are not owned by or for the benefit of Mr. Black. Certain of such AGM Shares are held in one or more margin accounts subject to a standard margin loan arrangement.
4	AGM directly owns all of the common stock of each of AAM and AHL (as of December 31, 2022).
5	Management Agreement
6	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black
7	Column 14 abbreviations: Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black; Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert; RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack
	On January 1, 2022, a merger transaction to effect the business combination of Apollo Asset Management, Inc., a Delaware corporation formerly known as Apollo Global Management, Inc. (AAM), and Athene Holding Ltd., a Bermuda exempted company (AHL), was completed. In connection with the merger transaction, (i) AAM and AHL became subsidiaries of Apollo Global Management, Inc., a Delaware corporation formerly known as Tango Holdings, Inc. (AGM), (ii) each issued and outstanding share of Class A common stock of AAM was converted into one share of common stock of AGM, which shares of AGM are listed on the NYSE under the symbol APO (the AGM Shares), and (iii) each issued and outstanding Class A common share of AHL was converted into 1.149 shares of AGM Shares (or cash in lieu of fractional AGM Shares).

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
24899	06-1022232	Alea North America Insurance Company										12,830,486
43460	75-2344200	Aspen American Insurance Company	(80,000,000)								(80,000,000)	38,126,000
10717	06-1463851	Aspen Specialty Insurance Company										86,478,000
68039	13-2570714	Athene Annuity & Life Assurance Company of New York		209,250							209,250	2,869,555,573
61689	42-0175020	Athene Annuity and Life Company		379,240,564	(9,047,532,176)			(4,077,745,921)			(12,746,037,533)	52,380,736,555
63932	13-1970218	Athene Life Insurance Company of New York		24,127							24,127	
14179	45-3727380	Athene Re USA IV, Inc.		22,231							22,231	(1,270,273,663)
68365	04-2729166	Corporate Solutions Life Reinsurance Company	(975,181)	(249,024,819)							(250,000,000)	(6,731,719,561)
23671	95-2488300	National American Insurance Company of California		2,200,000							2,200,000	
11671	88-0510283	ProBuilders Specialty Insurance Company	(1,200,000)								(1,200,000)	554,290
20613	04-1027270	SPARTA Insurance Company		37,500,000							37,500,000	
15306	46-2091695	Structured Annuity Reinsurance Company		18,711							18,711	(995,401,122)
52615	46-0927995	Upper Peninsula Health Plan, LLC	(11,899,560)								(11,899,560)	
80942	41-0991508	Venerable Insurance and Annuity Company	975,181	(525,975,181)				1,619,480,791		(300,000,000)	794,480,791	8,036,057,693
		AADE RML, LLC		447,846							447,846	
		AAIA RML, LLC		48,947,543							48,947,543	
	80-0935981	Acquisition Bell Hospital, LLC	853,830								853,830	
	13-4036256	Alea Holdings US Company		(39,700,000)							(39,700,000)	
	AA-3194168	Aspen Bermuda Limited										(180,092,000)
	AA-1120337	Aspen Insurance UK Limited										56,071,000
	30-0190766	Aspen U.S. Holdings, Inc.	80,000,000								80,000,000	
		Athene Annuity Re Ltd.		(960,638,211)				2,458,265,130			1,497,626,919	(54,288,955,475)
		Catalina Echo Limited	1,200,000								1,200,000	
		Catalina General Insurance Ltd										(13,384,776)
	80-0829209	DLP Marquette Health Plan, LLC	9,376,230								9,376,230	
	AA-1120090	Lloyd's Syndicate Number 4711										(583,000)
	90-1001138	Portage JV, LLC	1,669,500								1,669,500	
	82-4345930	Venerable Holdings, Inc.		775,000,000						300,000,000	1,075,000,000	
		A-A Funding Holdco Offshore II, LLC		(325,000)							(325,000)	
		AAA Aviation Holdings, L.P.		(5,541,347)							(5,541,347)	
		A-A Offshore (AAA), L.P.		350,000,000							350,000,000	
	98-1791842	AP Grange Holdings, LLC			4,615,224,854						4,615,224,854	
		Apollo ABF Advisors GP, LLC		18,240,740							18,240,740	
	85-4228813	Apollo Asia Peridot Co-Investment Fund L.P.		422,049							422,049	
		Apollo Asia Real Estate Fund, L.P.		(5,908,381)							(5,908,381)	
	98-1595394	Apollo Credit Secondaries Fund I (A), L.P.		(27,995)							(27,995)	
	98-1302629	Apollo European Principal Finance Fund III (Dollar B), L.P.		(1,269,040)							(1,269,040)	

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
		Apollo Investment Management Europe (Luxembourg) S.a r.l.		45,131,268							45,131,268	
		AP TS JV LLC		131,967,774							131,967,774	
		Atlas Securitized Products Funding			1,432,307,322						1,432,307,322	
		Fox Hedge LP			3,000,000,000						3,000,000,000	
		Motive Capital Fund II-A, LP		78,524							78,524	
	98-1428832	NNN Investor 1,L.P.		(536,780)							(536,780)	
	84-2148830	NNN Investor 2 (AUTO), L.P.		(85,290)							(85,290)	
		NNN Opportunities Fund, L.P.		(418,583)							(418,583)	
9999999 Control Totals									XXX			

SCHEDULE Y

PART 3 - ULTIMATE CONTROLLING PARTY AND LISTING OF OTHER U.S. INSURANCE GROUPS OR ENTITIES UNDER THAT ULTIMATE CONTROLLING PARTY'S CONTROL

1 Insurers in Holding Company	2 Owners with Greater Than 10% Ownership	3 Ownership Percentage Column 2 of Column 1	4 Granted Disclaimer of Control\ Affiliation of Column 2 Over Column 1 (Yes/No)	5 Ultimate Controlling Party	6 U.S. Insurance Groups or Entities Controlled by Column 5	7 Ownership Percentage (Column 5 of Column 6)	8 Granted Disclaimer of Control\ Affiliation of Column 5 Over Column 6 (Yes/No)
Aspen American Insurance Company (43460)	Aspen U.S. Holdings, Inc.	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Aspen Insurance Holdings Limited	100.000	NO
Aspen Specialty Insurance Company (10717)	Aspen American Insurance Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Aspen Insurance Holdings Limited	100.000	NO
Athene Annuity and Life Company (61689)	Athene Annuity & Life Assurance Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Annuity & Life Assurance Company of New York (68039)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Life Insurance Company of New York (63932)	Athene Annuity & Life Assurance Company of New York	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Structured Annuity Reinsurance Company (15306)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Athene Re USA IV, Inc. (14179)	Athene Annuity and Life Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Athene Holding Ltd.	100.000	NO
Alea North America Insurance Company (24899)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
SPARTA Insurance Company (20613)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
National American Insurance Company of California (23671)	Alea Holdings US Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
ProBuilders Specialty Insurance Company (11671)	Residential Loss Control Holdings LLC	0.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	Catalina Holdings (Bermuda) Ltd.	94.000	NO
Upper Peninsula Health Plan, LLC (52615)	DLP Marquette Health Plan	58.970	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	LifePoint Health, Inc.	100.000	NO
Upper Peninsula Health Plan, LLC (52615)	Portage JV, LLC	10.500	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	LifePoint Health, Inc.	100.000	NO
Venerable Insurance and Annuity Company (80942)	Venerable Holdings, Inc.	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	VA Capital Company LLC	39.000	NO
Venerable Insurance and Annuity Company (80942)	Venerable Holdings, Inc.	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Venerable Insurance and Annuity Company (80942)	Venerable Holdings, Inc.	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO
Rocky Range, Inc. (16308)	Venerable Insurance and Annuity Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	VA Capital Company LLC	39.000	NO
Rocky Range, Inc. (16308)	Venerable Insurance and Annuity Company	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Rocky Range, Inc. (16308)	Venerable Insurance and Annuity Company	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	Apollo Global Management, Inc.; Marc Rowan; Joshua Harris; Leon Black	VA Capital Company LLC	39.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	Crestview Partners III Management, LLC; Thomas S. Murphy; Barry S. Volpert	VA Capital Company LLC	24.000	NO
Corporate Solutions Life Reinsurance Company (68365)	Venerable Insurance and Annuity Company	100.000	NO	RCP GenPar HoldCo LLC; Peter C. Aberg; Milton R. Berlinski; Alexander A. Chulack	VA Capital Company LLC	24.000	NO

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
8.	Will an audited financial report be filed by June 1?	YES
9.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

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

	MARCH FILING	
10.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
11.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
12.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
13.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
14.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
15.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
17.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
18.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
20.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
22.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
23.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
24.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

26.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
27.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	YES
28.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
29.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
30.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
31.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
32.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
33.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
34.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
35.	Will the Health Supplement be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	YES
	APRIL FILING	
37.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
38.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
39.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
40.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
41.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
42.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
43.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
44.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
45.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
46.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
47.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
48.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

10. Not applicable
11. Not applicable
12. Not applicable
16. Not applicable
17. Not applicable
18. Not applicable
20. Not applicable
21. Not applicable
26. Not applicable
28. Not applicable
30. Not applicable
31. Not applicable
32. Not applicable
33. Not applicable
38. Not applicable
41. Not applicable

Bar Codes:

10. SIS Stockholder Information Supplement [Document Identifier 420]

11. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

12. Trusteed Surplus Statement [Document Identifier 490]

16. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

17. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

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

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

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

26. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

28. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

31. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

32. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

33. Relief from the Requirements for Audit Committees [Document Identifier 226]

38. Long-Term Care Experience Reporting Forms [Document Identifier 306]

41. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Amount Due Reinsurer	360,457,522	307,234,581
2505.	Unclaimed Funds	115,951,975	110,908,068
2597.	Summary of remaining write-ins for Line 25 from overflow page	476,409,497	418,142,649

Additional Write-ins for Summary of Operations Line 27

		1 Current Year	2 Prior Year
2704.	Reserve Adjustments on Reinsurance Assumed	8,034,084	(6,901,017)
2705.	Fines and Penalties	929,329	93,912
2797.	Summary of remaining write-ins for Line 27 from overflow page	8,963,413	(6,807,105)

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Analysis of Operations - Summary Line 27

	1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
2704. Reserve Adjustments on Reinsurance Assumed	8,034,084			11,386,219	(3,352,134)				
2705. Fines and Penalties	929,329			929,329					
2797. Summary of remaining write-ins for Line 27 from overflow page	8,963,413			12,315,547	(3,352,134)				

Additional Write-ins for Analysis of Operations - Individual Annuities Line 27

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
2704. Reserve Adjustments on Reinsurance Assumed	11,386,219	(2,868,082)	14,254,301				
2705. Fines and Penalties	929,329		925,607				3,721
2797. Summary of remaining write-ins for Line 27 from overflow page	12,315,547	(2,868,082)	15,179,908				3,721

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	5,691,898,082	2.569	5,691,898,082		5,691,898,082	2.569
	1.02 All other governments	534,630,347	0.241	534,630,347		534,630,347	0.241
	1.03 U.S. states, territories and possessions, etc. guaranteed	26,984,393	0.012	26,984,393		26,984,393	0.012
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	36,507,571	0.016	36,507,571		36,507,571	0.016
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	1,245,584,971	0.562	1,245,584,971		1,245,584,971	0.562
	1.06 Industrial and miscellaneous	91,933,183,215	41.493	91,933,183,215		91,933,183,215	41.500
	1.07 Hybrid securities	300,009,084	0.135	300,009,084		300,009,084	0.135
	1.08 Parent, subsidiaries and affiliates	29,956,094,616	13.520	29,956,094,616		29,956,094,616	13.523
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans	1,237,549,385	0.559	1,237,549,386		1,237,549,386	0.559
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	130,962,441,664	59.108	130,962,441,665		130,962,441,665	59.119
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	1,761,949,165	0.795	1,761,949,165		1,761,949,165	0.795
	2.02 Parent, subsidiaries and affiliates	57,362,100	0.026	57,362,100		57,362,100	0.026
	2.03 Total preferred stocks	1,819,311,265	0.821	1,819,311,265		1,819,311,265	0.821
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
	3.02 Industrial and miscellaneous Other (Unaffiliated)	741,072,555	0.334	741,072,555		741,072,555	0.335
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other	431,092,126	0.195	431,050,583		431,050,583	0.195
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds		0.000				0.000
	3.09 Total common stocks	1,172,164,681	0.529	1,172,123,138		1,172,123,138	0.529
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages	31,527,304,521	14.229	31,527,304,521		31,527,304,521	14.232
	4.03 Commercial mortgages	27,736,466,172	12.518	27,736,466,172		27,736,466,172	12.521
	4.04 Mezzanine real estate loans	1,030,549,522	0.465	1,030,549,522		1,030,549,522	0.465
	4.05 Total valuation allowance	(68,095,846)	(0.031)	(68,095,846)		(68,095,846)	(0.031)
	4.06 Total mortgage loans	60,226,224,370	27.182	60,226,224,370		60,226,224,370	27.187
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company		0.000				0.000
	5.02 Properties held for production of income	212,029,645	0.096	212,029,645		212,029,645	0.096
	5.03 Properties held for sale		0.000				0.000
	5.04 Total real estate	212,029,645	0.096	212,029,645		212,029,645	0.096
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	1,915,181,612	0.864	1,915,181,612		1,915,181,612	0.865
	6.02 Cash equivalents (Schedule E, Part 2)	6,831,569,526	3.083	6,831,569,526		6,831,569,526	3.084
	6.03 Short-term investments (Schedule DA)	1,017,411,612	0.459	1,017,411,611		1,017,411,611	0.459
	6.04 Total cash, cash equivalents and short-term investments	9,764,162,749	4.407	9,764,162,748		9,764,162,748	4.408
7.	Contract loans	141,123,079	0.064	140,451,122		140,451,122	0.063
8.	Derivatives (Schedule DB)	4,845,625,397	2.187	4,845,625,397		4,845,625,397	2.187
9.	Other invested assets (Schedule BA)	11,609,085,609	5.240	11,568,991,208		11,568,991,208	5.222
10.	Receivables for securities	232,578,361	0.105	232,578,361		232,578,361	0.105
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)	579,392,651	0.262	579,392,651		579,392,651	0.262
13.	Total invested assets	221,564,139,471	100.000	221,523,331,569		221,523,331,569	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		226,847,197
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	5,754,337	5,754,337
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	17,313,837	
	7.2 Totals, Part 3, Column 10		17,313,837
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	3,258,052	
	8.2 Totals, Part 3, Column 9		3,258,052
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		212,029,645
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		212,029,645

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		41,147,963,272
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	23,740,204,377	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	3,034,188,748	26,774,393,125
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	51,616,865	
	3.2 Totals, Part 3, Column 11	34,345,806	85,962,671
4.	Accrual of discount		152,486,914
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		(184,065,961)
7.	Deduct amounts received on disposals, Part 3, Column 15		7,356,629,172
8.	Deduct amortization of premium and mortgage interest points and commitment fees		64,270,674
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	(272,352,572)	
	9.2 Totals, Part 3, Column 13	35,572,905	(236,779,667)
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	24,740,293	24,740,293
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		60,294,320,216
12.	Total valuation allowance		(68,095,846)
13.	Subtotal (Line 11 plus Line 12)		60,226,224,370
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		60,226,224,370

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year			9,705,517,462
2.	Cost of acquired:			
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	766,859,591		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,603,856,243		2,370,715,833
3.	Capitalized deferred interest and other:			
	3.1 Totals, Part 1, Column 16			
	3.2 Totals, Part 3, Column 12			
4.	Accrual of discount			174,256
5.	Unrealized valuation increase/(decrease):			
	5.1 Totals, Part 1, Column 13	836,043,050		
	5.2 Totals, Part 3, Column 9	96,810		836,139,860
6.	Total gain (loss) on disposals, Part 3, Column 19			(9,820,711)
7.	Deduct amounts received on disposals, Part 3, Column 16			1,195,988,657
8.	Deduct amortization of premium and depreciation			75,109,593
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Totals, Part 1, Column 17	(19,699,004)		
	9.2 Totals, Part 3, Column 14	(21,263)		(19,720,266)
10.	Deduct current year's other-than-temporary impairment recognized:			
	10.1 Totals, Part 1, Column 15	2,822,575		
	10.2 Totals, Part 3, Column 11			2,822,575
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)			11,609,085,609
12.	Deduct total nonadmitted amounts			40,094,401
13.	Statement value at end of current period (Line 11 minus Line 12)			11,568,991,208

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year			98,955,050,357
2.	Cost of bonds and stocks acquired, Part 3, Column 7			75,544,294,564
3.	Accrual of discount			429,842,142
4.	Unrealized valuation increase/(decrease):			
	4.1. Part 1, Column 12	(12,436,657)		
	4.2. Part 2, Section 1, Column 15	25,128,508		
	4.3. Part 2, Section 2, Column 13	8,085,284		
	4.4. Part 4, Column 11	3,924,301		24,701,436
5.	Total gain (loss) on disposals, Part 4, Column 19			(56,114,126)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7			39,873,679,748
7.	Deduct amortization of premium			218,627,822
8.	Total foreign exchange change in book/adjusted carrying value:			
	8.1. Part 1, Column 15	(741,545,390)		
	8.2. Part 2, Section 1, Column 19			
	8.3. Part 2, Section 2, Column 16	(1,924,911)		
	8.4. Part 4, Column 15	(12,814,631)		(756,284,932)
9.	Deduct current year's other-than-temporary impairment recognized:			
	9.1. Part 1, Column 14	95,772,307		
	9.2. Part 2, Section 1, Column 17			
	9.3. Part 2, Section 2, Column 14			
	9.4. Part 4, Column 13	2,515,315		98,287,622
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2			3,023,361
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)			133,953,917,609
12.	Deduct total nonadmitted amounts			41,543
13.	Statement value at end of current period (Line 11 minus Line 12)			133,953,876,066

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	5,691,898,082	4,976,681,876	5,670,903,014	5,808,608,470
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries	534,630,346	386,287,052	541,997,126	493,880,945
	4.	Totals	6,226,528,428	5,362,968,928	6,212,900,140	6,302,489,415
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	26,984,393	24,142,603	27,725,346	24,904,218
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	36,507,571	35,888,363	36,949,982	35,815,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	1,245,584,971	1,221,863,618	1,226,184,405	1,362,456,597
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	57,001,409,933	54,343,260,855	57,185,432,363	59,323,928,403
	9.	Canada	2,124,678,150	2,025,363,566	2,150,428,665	2,111,746,748
	10.	Other Countries	34,344,653,602	33,322,332,201	34,989,182,123	35,080,342,509
	11.	Totals	93,470,741,685	89,690,956,622	94,325,043,151	96,516,017,660
Parent, Subsidiaries and Affiliates	12.	Totals	29,956,094,616	29,549,334,598	30,113,367,256	30,002,552,732
	13.	Total Bonds	130,962,441,664	125,885,154,732	131,942,170,280	134,244,235,622
PREFERRED STOCKS	14.	United States	1,575,986,970	1,575,740,079	1,603,014,468	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries	185,962,194	185,962,194	196,409,646	
	17.	Totals	1,761,949,164	1,761,702,273	1,799,424,114	
Parent, Subsidiaries and Affiliates	18.	Totals	57,362,100	60,114,186	57,362,100	
	19.	Total Preferred Stocks	1,819,311,264	1,821,816,459	1,856,786,214	
COMMON STOCKS	20.	United States	719,499,953	719,499,953	719,437,036	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	21,572,603	21,572,603	24,002,408	
	22.	Other Countries				
	23.	Totals	741,072,556	741,072,556	743,439,444	
Parent, Subsidiaries and Affiliates	24.	Totals	431,092,126	431,092,126	405,741,146	
	25.	Total Common Stocks	1,172,164,682	1,172,164,682	1,149,180,590	
	26.	Total Stocks	2,991,475,946	2,993,981,141	3,005,966,804	
	27.	Total Bonds and Stocks	133,953,917,610	128,879,135,873	134,948,137,084	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	151,270,241	965,004,193	1,521,575,539	1,945,124,976	1,108,923,133	XXX	5,691,898,082	4.3	3,557,838,574	3.6	5,691,898,082	
1.2 NAIC 2						XXX			6,500,000	0.0		
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	151,270,241	965,004,193	1,521,575,539	1,945,124,976	1,108,923,133	XXX	5,691,898,082	4.3	3,564,338,574	3.6	5,691,898,082	
2. All Other Governments												
2.1 NAIC 1		7,964,782	9,853,074	32,763,721	275,198,615	XXX	325,780,192	0.2	329,487,217	0.3	67,926,699	257,853,493
2.2 NAIC 2		16,476,693	10,894,377	45,655,620	127,077,302	XXX	200,103,992	0.2	228,143,851	0.2	86,059,778	114,044,214
2.3 NAIC 3			8,746,163			XXX	8,746,163	0.0	8,751,416	0.0		8,746,163
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		24,441,475	29,493,614	78,419,341	402,275,917	XXX	534,630,347	0.4	566,382,484	0.6	153,986,477	380,643,870
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		637,547	25,488,560	858,286		XXX	26,984,393	0.0	28,723,576	0.0	7,200,175	19,784,218
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		637,547	25,488,560	858,286		XXX	26,984,393	0.0	28,723,576	0.0	7,200,175	19,784,218
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			32,756,551	3,751,020		XXX	36,507,571	0.0	38,624,328	0.0	36,507,571	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals			32,756,551	3,751,020		XXX	36,507,571	0.0	38,624,328	0.0	36,507,571	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	5,000,000	35,274,771	68,976,231	167,683,164	901,524,424	XXX	1,178,458,590	0.9	1,212,815,045	1.2	1,124,932,336	53,526,254
5.2 NAIC 2		9,902,103	36,579,278		20,645,000	XXX	67,126,381	0.1	69,417,314	0.1	55,909,477	11,216,904
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	5,000,000	45,176,874	105,555,509	167,683,164	922,169,424	XXX	1,245,584,971	0.9	1,282,232,359	1.3	1,180,841,813	64,743,158

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	1,251,383,137	6,692,360,085	11,024,521,175	21,032,827,898	10,689,483,992	XXX	50,690,576,287	38.4	42,353,311,187	43.2	12,749,038,901	37,941,537,386
6.2 NAIC 2	1,100,767,714	12,338,919,610	10,869,343,104	8,163,724,246	6,484,514,316	XXX	38,957,268,990	29.5	32,824,709,661	33.5	13,949,176,308	25,008,092,682
6.3 NAIC 3	22,095,130	522,900,055	264,829,751	389,698,557	441,513,761	XXX	1,641,037,254	1.2	1,981,601,747	2.0	497,505,362	1,143,531,892
6.4 NAIC 4	30,655,512	141,406,136	161,761,695	122,687,154	39,064,693	XXX	495,575,190	0.4	497,368,211	0.5	119,019,139	376,556,051
6.5 NAIC 5	8,237,240	36,953,196	98,020,377	48,810,335	31,103,113	XXX	223,124,261	0.2	118,087,850	0.1	61,242,955	161,881,306
6.6 NAIC 6	6,754,234	77,373,608	19,571,444	24,738,094	31,494,162	XXX	159,931,542	0.1	148,422,589	0.2	21,498,440	138,433,102
6.7 Totals	2,419,892,967	19,809,912,690	22,438,047,546	29,782,486,284	17,717,174,037	XXX	92,167,513,524	69.8	77,923,501,245	79.5	27,397,481,105	64,770,032,419
7. Hybrid Securities												
7.1 NAIC 1					28,347,700	XXX	28,347,700	0.0	10,283,764	0.0	16,339,200	12,008,500
7.2 NAIC 2				2,634,127	212,667,080	XXX	215,301,207	0.2	216,507,174	0.2	162,078,379	53,222,828
7.3 NAIC 3					56,360,177	XXX	56,360,177	0.0	23,373,198	0.0	14,738,818	41,621,359
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals				2,634,127	297,374,957	XXX	300,009,084	0.2	250,164,136	0.3	193,156,397	106,852,687
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	723,671,183	122,662,896	2,150,417,961	9,310,814,965	8,148,877,473	XXX	20,456,444,478	15.5	7,974,767,135	8.1		20,456,444,478
8.2 NAIC 2		774,988,700	2,176,783,508	2,462,084,574	3,814,842,408	XXX	9,228,699,190	7.0	4,706,938,102	4.8		9,228,699,190
8.3 NAIC 3		108,792,575	282,646,978	12,476,127	305,755,095	XXX	709,670,775	0.5	845,932,482	0.9		709,670,775
8.4 NAIC 4		110,208,580	43,517,728		18,069,909	XXX	171,796,217	0.1	270,543,317	0.3		171,796,217
8.5 NAIC 5					101,287,000	XXX	101,287,000	0.1	101,287,000	0.1		101,287,000
8.6 NAIC 6					11,868,139	XXX	11,868,139	0.0				11,868,139
8.7 Totals	723,671,183	1,116,652,751	4,653,366,175	11,785,375,666	12,400,700,024	XXX	30,679,765,799	23.2	13,899,468,036	14.2		30,679,765,799
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1					102,071,203	XXX	102,071,203	0.1	112,403,668	0.1		102,071,203
10.2 NAIC 2	71,587,126	349,025,082	29,480,522	82,229,241		XXX	532,321,971	0.4	227,721,944	0.2	423,870,705	108,451,266
10.3 NAIC 3		94,103,467	4,973,852			XXX	99,077,319	0.1	86,241,180	0.1	16,334,873	82,742,446
10.4 NAIC 4		199,638,451	364,525,634			XXX	564,164,085	0.4	14,357,853	0.0	642,959	563,521,126
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX			2,565,953	0.0		
10.7 Totals	71,587,126	642,767,000	398,980,008	82,229,241	102,071,203	XXX	1,297,634,578	1.0	443,290,598	0.5	440,848,537	856,786,041
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 2,131,324,561	7,823,904,274	14,833,589,091	32,493,824,030	21,254,426,540		78,537,068,495	59.5	XXX	XXX	19,693,842,964	58,843,225,532
12.2 NAIC 2	(d) 1,172,354,840	13,489,312,188	13,123,080,789	10,756,327,808	10,659,746,106		49,200,821,731	37.3	XXX	XXX	14,677,094,647	34,523,727,084
12.3 NAIC 3	(d) 22,095,130	725,796,097	561,196,744	402,174,684	803,629,033		2,514,891,688	1.9	XXX	XXX	528,579,053	1,986,312,635
12.4 NAIC 4	(d) 30,655,512	451,253,167	569,805,057	122,687,154	57,134,602		1,231,535,492	0.9	XXX	XXX	119,662,098	1,111,873,394
12.5 NAIC 5	(d) 8,237,240	36,953,196	98,020,377	48,810,335	132,390,113		(c) 324,411,261	0.2	XXX	XXX	61,242,955	263,168,306
12.6 NAIC 6	(d) 6,754,234	77,373,608	19,571,444	24,738,094	43,362,301		(c) 171,799,681	0.1	XXX	XXX	21,498,440	150,301,241
12.7 Totals	3,371,421,517	22,604,592,530	29,205,263,502	43,848,562,105	32,950,688,695		131,980,528,34 (b) 8	100.0	XXX	XXX	35,101,920,157	96,878,608,192
12.8 Line 12.7 as a % of Col. 7	2.6	17.1	22.1	33.2	25.0		100.0	XXX	XXX	XXX	26.6	73.4
13. Total Bonds Prior Year												
13.1 NAIC 1	1,894,523,575	6,952,024,729	13,534,419,608	18,415,559,434	14,821,727,148		XXX	XXX	55,618,254,494	56.8	18,018,585,937	37,599,668,557
13.2 NAIC 2	1,168,479,997	9,803,305,666	10,585,943,315	8,033,383,253	8,688,825,815		XXX	XXX	38,279,938,046	39.1	12,151,035,910	26,128,902,136
13.3 NAIC 3	14,908,636	838,801,128	503,427,226	730,886,182	857,876,851		XXX	XXX	2,945,900,023	3.0	635,805,064	2,310,094,959
13.4 NAIC 4		293,763,449	64,774,637	304,132,113	119,599,182		XXX	XXX	782,269,381	0.8	155,080,898	627,188,483
13.5 NAIC 5	12,864	2,997,514	15,292,014	63,877,360	137,195,098		XXX	XXX	(c) 219,374,850	0.2	67,552,216	151,822,634
13.6 NAIC 6	3,395,269	12,038,356	73,589,074	32,435,682	29,530,161		XXX	XXX	(c) 150,988,542	0.2	66,599,547	84,388,995
13.7 Totals	3,081,320,341	17,902,930,842	24,777,445,874	27,580,274,024	24,654,754,255		XXX	XXX	(b) 97,996,725,336	100.0	31,094,659,572	66,902,065,764
13.8 Line 13.7 as a % of Col. 9	3.1	18.3	25.3	28.1	25.2		XXX	XXX	100.0	XXX	31.7	68.3
14. Total Publicly Traded Bonds												
14.1 NAIC 1	607,223,027	3,095,665,667	4,018,993,875	5,690,539,854	6,281,420,541		19,693,842,964	14.9	18,018,585,937	18.4	19,693,842,964	XXX
14.2 NAIC 2	621,104,094	3,910,776,476	3,975,759,029	2,865,856,010	3,303,599,038		14,677,094,647	11.1	12,151,035,910	12.4	14,677,094,647	XXX
14.3 NAIC 3	12,583,716	122,981,970	65,664,097	128,156,532	199,192,738		528,579,053	0.4	635,805,064	0.6	528,579,053	XXX
14.4 NAIC 4		642,959	34,220,883	61,552,059	23,246,197		119,662,098	0.1	155,080,898	0.2	119,662,098	XXX
14.5 NAIC 5	12,839	15,742,795	11,731,872	31,629,265	2,126,184		61,242,955	0.0	67,552,216	0.1	61,242,955	XXX
14.6 NAIC 6		2,023,174	7,220,541	12,242,961	11,764		21,498,440	0.0	66,599,547	0.1	21,498,440	XXX
14.7 Totals	1,240,923,676	7,147,833,041	8,113,590,297	8,789,976,681	9,809,596,462		35,101,920,157	26.6	31,094,659,572	31.7	35,101,920,157	XXX
14.8 Line 14.7 as a % of Col. 7	3.5	20.4	23.1	25.0	27.9		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	0.9	5.4	6.1	6.7	7.4		26.6	XXX	XXX	XXX	26.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,524,101,534	4,728,238,607	10,814,595,216	26,803,284,176	14,973,005,999		58,843,225,532	44.6	37,599,668,557	38.4	XXX	58,843,225,532
15.2 NAIC 2	551,250,746	9,578,535,712	9,147,321,760	7,890,471,798	7,356,147,068		34,523,727,084	26.2	26,128,902,136	26.7	XXX	34,523,727,084
15.3 NAIC 3	9,511,414	602,814,127	495,532,647	274,018,152	604,436,295		1,986,312,635	1.5	2,310,094,959	2.4	XXX	1,986,312,635
15.4 NAIC 4	30,655,512	450,610,208	535,584,174	61,135,095	33,888,405		1,111,873,394	0.8	627,188,483	0.6	XXX	1,111,873,394
15.5 NAIC 5	8,224,401	21,210,401	86,288,505	17,181,070	130,263,929		263,168,306	0.2	151,822,634	0.2	XXX	263,168,306
15.6 NAIC 6	6,754,234	75,350,434	12,350,903	12,495,133	43,350,537		150,301,241	0.1	84,388,995	0.1	XXX	150,301,241
15.7 Totals	2,130,497,841	15,456,759,489	21,091,673,205	35,058,585,424	23,141,092,233		96,878,608,192	73.4	66,902,065,764	68.3	XXX	96,878,608,192
15.8 Line 15.7 as a % of Col. 7	2.2	16.0	21.8	36.2	23.9		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.6	11.7	16.0	26.6	17.5		73.4	XXX	XXX	XXX	XXX	73.4

(a) Includes $ 59,425,482,233 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 4,243,872,852 current year of bonds with Z designations and $ 3,911,965,217 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 256,981 current year, $ 299,124 prior year of bonds with 5GI designations and $ 24,051,268 current year, $ 63,162,726 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 931,317,733 ; NAIC 2 $ 85,114,924 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $ 1,654,027

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	151,270,241	965,004,193	1,521,575,539	1,944,624,544	833,377,773	XXX	5,415,852,290	4.1	3,254,112,105	3.3	5,415,852,290	
1.02 Residential Mortgage-Backed Securities					38,694,557	XXX	38,694,557	0.0	61,331,098	0.1	38,694,557	
1.03 Commercial Mortgage-Backed Securities				500,432	236,850,803	XXX	237,351,235	0.2	248,895,371	0.3	237,351,235	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	151,270,241	965,004,193	1,521,575,539	1,945,124,976	1,108,923,133	XXX	5,691,898,082	4.3	3,564,338,574	3.6	5,691,898,082	
2. All Other Governments												
2.01 Issuer Obligations		24,441,475	29,493,614	78,419,341	402,275,917	XXX	534,630,347	0.4	566,382,484	0.6	153,986,477	380,643,870
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		24,441,475	29,493,614	78,419,341	402,275,917	XXX	534,630,347	0.4	566,382,484	0.6	153,986,477	380,643,870
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		637,547	25,488,560	858,286		XXX	26,984,393	0.0	28,723,576	0.0	7,200,175	19,784,218
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		637,547	25,488,560	858,286		XXX	26,984,393	0.0	28,723,576	0.0	7,200,175	19,784,218
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			32,756,551	3,751,020		XXX	36,507,571	0.0	38,624,328	0.0	36,507,571	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals			32,756,551	3,751,020		XXX	36,507,571	0.0	38,624,328	0.0	36,507,571	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	5,000,000	45,168,139	104,355,803	167,046,062	144,512,231	XXX	466,082,235	0.4	528,049,235	0.5	401,339,077	64,743,158
5.02 Residential Mortgage-Backed Securities		8,735	1,199,706	637,102	777,657,193	XXX	779,502,736	0.6	754,183,124	0.8	779,502,736	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	5,000,000	45,176,874	105,555,509	167,683,164	922,169,424	XXX	1,245,584,971	0.9	1,282,232,359	1.3	1,180,841,813	64,743,158
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,739,286,133	16,257,481,189	11,804,965,559	9,350,633,007	9,336,547,397	XXX	48,488,913,285	36.7	42,872,851,271	43.7	23,897,409,921	24,591,503,364
6.02 Residential Mortgage-Backed Securities	80,088,511	87,280,873	702,014,630	1,790,289,611	2,373,686,949	XXX	5,033,360,574	3.8	4,734,691,190	4.8	1,633,165,609	3,400,194,965
6.03 Commercial Mortgage-Backed Securities		391,009,427	617,682,255	5,913,205,834	1,877,082,640	XXX	8,798,980,156	6.7	5,136,470,504	5.2	1,613,678,235	7,185,301,921
6.04 Other Loan-Backed and Structured Securities	600,518,323	3,074,141,201	9,313,385,102	12,728,357,832	4,129,857,051	XXX	29,846,259,509	22.6	25,179,488,280	25.7	253,227,340	29,593,032,169
6.05 Totals	2,419,892,967	19,809,912,690	22,438,047,546	29,782,486,284	17,717,174,037	XXX	92,167,513,524	69.8	77,923,501,245	79.5	27,397,481,105	64,770,032,419
7. Hybrid Securities												
7.01 Issuer Obligations				2,634,127	297,374,957	XXX	300,009,084	0.2	250,164,136	0.3	193,156,397	106,852,687
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals				2,634,127	297,374,957	XXX	300,009,084	0.2	250,164,136	0.3	193,156,397	106,852,687
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	723,671,183	920,687,280	46,480,000		20,000,000	XXX	1,710,838,463	1.3	254,324,193	0.3		1,710,838,463
8.02 Residential Mortgage-Backed Securities					319,533,359	XXX	319,533,359	0.2				319,533,359
8.03 Commercial Mortgage-Backed Securities					1,466,885,712	XXX	1,466,885,712	1.1	1,513,746,035	1.5		1,466,885,712
8.04 Other Loan-Backed and Structured Securities		87,172,896	3,802,554,544	11,785,375,666	10,594,280,953	XXX	26,269,384,059	19.9	11,270,200,705	11.5		26,269,384,059
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired		108,792,575	804,331,631			XXX	913,124,206	0.7	861,197,103	0.9		913,124,206
8.07 Totals	723,671,183	1,116,652,751	4,653,366,175	11,785,375,666	12,400,700,024	XXX	30,679,765,799	23.2	13,899,468,036	14.2		30,679,765,799

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	71,587,126	642,767,000	398,980,008	82,229,241	102,071,203	XXX	1,297,634,578	1.0	443,290,598	0.5	440,848,537	856,786,041
10.03 Totals	71,587,126	642,767,000	398,980,008	82,229,241	102,071,203	XXX	1,297,634,578	1.0	443,290,598	0.5	440,848,537	856,786,041
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	2,619,227,557	18,213,419,823	13,565,115,626	11,547,966,387	11,034,088,275	XXX	56,979,817,668	43.2	XXX	XXX	30,105,451,908	26,874,365,760
12.02 Residential Mortgage-Backed Securities	80,088,511	87,289,608	703,214,336	1,790,926,713	3,509,572,058	XXX	6,171,091,226	4.7	XXX	XXX	2,451,362,902	3,719,728,324
12.03 Commercial Mortgage-Backed Securities		391,009,427	617,682,255	5,913,706,266	3,580,819,155	XXX	10,503,217,103	8.0	XXX	XXX	1,851,029,470	8,652,187,633
12.04 Other Loan-Backed and Structured Securities	600,518,323	3,161,314,097	13,115,939,646	24,513,733,498	14,724,138,004	XXX	56,115,643,568	42.5	XXX	XXX	253,227,340	55,862,416,228
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans		108,792,575	804,331,631			XXX	913,124,206	0.7	XXX	XXX		913,124,206
12.07 Unaffiliated Bank Loans	71,587,126	642,767,000	398,980,008	82,229,241	102,071,203	XXX	1,297,634,578	1.0	XXX	XXX	440,848,537	856,786,041
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	3,371,421,517	22,604,592,530	29,205,263,502	43,848,562,105	32,950,688,695		131,980,528,348	100.0	XXX	XXX	35,101,920,157	96,878,608,192
12.10 Line 12.09 as a % of Col. 7	2.6	17.1	22.1	33.2	25.0		100.0	XXX	XXX	XXX	26.6	73.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	2,953,228,435	13,479,457,946	11,543,613,524	10,838,420,441	8,978,510,982	XXX	XXX	XXX	47,793,231,328	48.8	26,424,512,972	21,368,718,356
13.02 Residential Mortgage-Backed Securities	33,121	166,622,459	194,439,567	2,058,604,159	3,130,506,106	XXX	XXX	XXX	5,550,205,412	5.7	2,681,809,749	2,868,395,663
13.03 Commercial Mortgage-Backed Securities	6,075,727	371,480,201	54,495,282	3,047,847,432	3,419,213,268	XXX	XXX	XXX	6,899,111,910	7.0	1,635,088,618	5,264,023,292
13.04 Other Loan-Backed and Structured Securities	118,534,751	3,067,058,023	12,707,743,527	11,542,232,453	9,014,120,231	XXX	XXX	XXX	36,449,688,985	37.2	255,231,145	36,194,457,840
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans		619,962,474	241,234,629			XXX	XXX	XXX	861,197,103	0.9		861,197,103
13.07 Unaffiliated Bank Loans	3,448,307	198,349,739	35,919,345	93,169,539	112,403,668	XXX	XXX	XXX	443,290,598	0.5	98,017,088	345,273,510
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	3,081,320,341	17,902,930,842	24,777,445,874	27,580,274,024	24,654,754,255		XXX	XXX	97,996,725,336	100.0	31,094,659,572	66,902,065,764
13.10 Line 13.09 as a % of Col. 9	3.1	18.3	25.3	28.1	25.2		XXX	XXX	100.0	XXX	31.7	68.3
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	1,169,248,039	6,775,120,082	7,433,884,475	7,877,924,001	6,849,275,311	XXX	30,105,451,908	22.8	26,424,512,972	27.0	30,105,451,908	XXX
14.02 Residential Mortgage-Backed Securities	88,511	3,146,193	536,928,034	814,316,484	1,096,883,680	XXX	2,451,362,902	1.9	2,681,809,749	2.7	2,451,362,902	XXX
14.03 Commercial Mortgage-Backed Securities		2,453,369		997,865	1,847,578,236	XXX	1,851,029,470	1.4	1,635,088,618	1.7	1,851,029,470	XXX
14.04 Other Loan-Backed and Structured Securities		21,900,413	118,729,361	96,738,331	15,859,235	XXX	253,227,340	0.2	255,231,145	0.3	253,227,340	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans	71,587,126	345,212,984	24,048,427			XXX	440,848,537	0.3	98,017,088	0.1	440,848,537	XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,240,923,676	7,147,833,041	8,113,590,297	8,789,976,681	9,809,596,462		35,101,920,157	26.6	31,094,659,572	31.7	35,101,920,157	XXX
14.10 Line 14.09 as a % of Col. 7	3.5	20.4	23.1	25.0	27.9		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	0.9	5.4	6.1	6.7	7.4		26.6	XXX	XXX	XXX	26.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,449,979,518	11,438,299,741	6,131,231,151	3,670,042,386	4,184,812,964	XXX	26,874,365,760	20.4	21,368,718,356	21.8	XXX	26,874,365,760
15.02 Residential Mortgage-Backed Securities	80,000,000	84,143,415	166,286,302	976,610,229	2,412,688,378	XXX	3,719,728,324	2.8	2,868,395,663	2.9	XXX	3,719,728,324
15.03 Commercial Mortgage-Backed Securities		388,556,058	617,682,255	5,912,708,401	1,733,240,919	XXX	8,652,187,633	6.6	5,264,023,292	5.4	XXX	8,652,187,633
15.04 Other Loan-Backed and Structured Securities	600,518,323	3,139,413,684	12,997,210,285	24,416,995,167	14,708,278,769	XXX	55,862,416,228	42.3	36,194,457,840	36.9	XXX	55,862,416,228
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans		108,792,575	804,331,631			XXX	913,124,206	0.7	861,197,103	0.9	XXX	913,124,206
15.07 Unaffiliated Bank Loans		297,554,016	374,931,581	82,229,241	102,071,203	XXX	856,786,041	0.6	345,273,510	0.4	XXX	856,786,041
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	2,130,497,841	15,456,759,489	21,091,673,205	35,058,585,424	23,141,092,233		96,878,608,192	73.4	66,902,065,764	68.3	XXX	96,878,608,192
15.10 Line 15.09 as a % of Col. 7	2.2	16.0	21.8	36.2	23.9		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.6	11.7	16.0	26.6	17.5		73.4	XXX	XXX	XXX	XXX	73.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	1,182,495,351	1,182,495,351			
2. Cost of short-term investments acquired	3,567,737,133	3,567,737,133			
3. Accrual of discount	6,588,411	6,588,411			
4. Unrealized valuation increase/(decrease)	(1,442,489)	(1,442,489)			
5. Total gain (loss) on disposals	(532,270)	(532,270)			
6. Deduct consideration received on disposals	3,737,767,620	3,737,767,620			
7. Deduct amortization of premium	216,240	216,240			
8. Total foreign exchange change in book/adjusted carrying value	549,334	549,334			
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,017,411,611	1,017,411,611			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	1,017,411,611	1,017,411,611			

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			1,825,950,929
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		2,223,995,834	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		65,967,893	2,289,963,727
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17		558,302,864	
	3.2 Section 2, Column 19		2,702,364,840	3,260,667,705
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			45,214,924
6.	Considerations received/(paid) on terminations, Section 2, Column 15			2,857,412,118
7.	Amortization:			
	7.1 Section 1, Column 19		(1,135,119,097)	
	7.2 Section 2, Column 21		(599,150,950)	(1,734,270,047)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18		824,426,389	
	9.2 Section 2, Column 20		81,685,391	906,111,780
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			3,736,226,898
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			3,736,226,898

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			68,978,867
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			10,325,574
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges:			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other:			
	3.13 Section 1, Column 18, current year minus	79,304,442		
	3.14 Section 1, Column 18, prior year	68,967,132	10,337,310	10,337,310
3.2	Add:			
	Change in adjustment to basis of hedged item:			
	3.21 Section 1, Column 17, current year to date minus			
	3.22 Section 1, Column 17, prior year			
	Change in amount recognized			
	3.23 Section 1, Column 19, current year to date minus	79,304,442		
	3.24 Section 1, Column 19, prior year plus	68,967,132		
	3.25 SSAP No. 108 Adjustments		10,337,310	10,337,310
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)			(58,032,583)
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)		(58,032,583)	
	4.23 SSAP No. 108 Adjustments		(58,032,583)	
4.3	Subtotal (Line 4.1 minus Line 4.2)			
5.	Dispositions gains (losses) on contracts terminated in prior year:			
	5.1 Total gain (loss) recognized for terminations in prior year			
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year			
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)			79,304,441
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			79,304,441

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
07387UA@0	Synthetic 10 year ABS Resecuritization Bond	1	2,000,000	2,057,755	2,026,198			Credit Default Swap		(101,747)	742718-DB-2 .	Proctor and Gamble	1.D FE	2,057,755	2,127,945
07387UA*2	Synthetic 10 year ABS Resecuritization Bond	1	3,000,000	3,086,632	3,039,297			Credit Default Swap		(152,621)	742718-DB-2 .	Proctor and Gamble	1.D FE	3,086,632	3,191,918
07387UA#8	Synthetic 10 year ABS Resecuritization Bond	1	5,000,000	5,056,958	4,091,850			Credit Default Swap		(254,368)	037411-AW-5 .	Apache Corporation	2.C FE	5,056,958	4,346,219
9999999999 - Totals				10,201,345	9,157,345	XXX	XXX	XXX		(508,736)	XXX	XXX	XXX	10,201,345	9,666,082

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	3	10,214,989	3	10,211,645	3	10,208,256	3	10,204,824	3	10,214,989
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	3,343	XXX	3,389	XXX	3,432	XXX	3,479	XXX	13,644
7. Ending Inventory	3	10,211,645	3	10,208,256	3	10,204,824	3	10,201,345	3	10,201,345

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	3,736,226,899	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	79,304,441	
3.	Total (Line 1 plus Line 2)		3,815,531,340
4.	Part D, Section 1, Column 6	4,845,625,397	
5.	Part D, Section 1, Column 7	(1,030,094,056)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	5,090,044,772	
8.	Part B, Section 1, Column 13	79,304,441	
9.	Total (Line 7 plus Line 8)		5,169,349,213
10.	Part D, Section 1, Column 9	6,744,574,105	
11.	Part D, Section 1, Column 10	(1,575,224,892)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,370,420,413	
14.	Part B, Section 1, Column 20	79,808,895	
15.	Part D, Section 1, Column 12	1,450,229,309	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	6,471,653,406	18,020,608	6,453,632,798	
2. Cost of cash equivalents acquired	161,491,907,545	326,567,904	161,165,339,642	
3. Accrual of discount	2,491,683	2,491,683		
4. Unrealized valuation increase/(decrease)	(5,809)	(5,809)		
5. Total gain (loss) on disposals	(15,865)	(15,865)		
6. Deduct consideration received on disposals	161,134,449,617	346,371,630	160,788,077,987	
7. Deduct amortization of premium	11,817	11,817		
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,831,569,526	675,074	6,830,894,452	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	6,831,569,526	675,074	6,830,894,452	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999. Total Property occupied by the reporting entity																
Chicago Board of Trade Building - 141 W. Jackson ..		Chicago	IL	12/27/2022	10/04/2022	143,258,655		124,185,866	143,258,655						31,925,622	27,945,300
Mills Civic Parkway		West Des Moines	IA	01/03/2008	01/03/2008	9,388,542		9,388,542	9,388,542							
660 North Capitol		Washington	DC	12/19/2023	08/31/2023	74,200,000		78,455,237	74,200,000	3,258,052	17,313,837		(20,571,889)		5,354,990	6,123,757
0499999. Properties held for the production of income						226,847,197		212,029,645	226,847,197	3,258,052	17,313,837		(20,571,889)		37,280,612	34,069,057
Sands of Kahana		Maui	HI	06/20/2000	06/20/2000	37,800										4,802
0599999. Properties held for sale						37,800										4,802
0699999 - Totals						226,884,997		212,029,645	226,847,197	3,258,052	17,313,837		(20,571,889)		37,280,612	34,073,860

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
660 North Capitol	Washington	DC	01/10/2024	VARIOUS			79,605,201	5,754,337
0199999. Acquired by Purchase							79,605,201	5,754,337
0399999 - Totals							79,605,201	5,754,337

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062385		ARLINGTON	VA		07/01/2021	3.750	4,988						208,135	10/01/2012
100061725		BREMEN	KY		07/01/2021	4.125	28,118						38,500	10/01/2008
100068831		CLEVELAND	TX		09/01/2021	4.125	31,199						62,000	08/01/2002
100060428		SAINT LOUIS	MO		06/01/2021	4.750	31,465						38,470	01/04/2016
100074825		YOUNGSTOWN	OH		12/01/2021	3.875	31,964						90,265	07/01/2014
100076970		WACO	TX		01/03/2022	6.500	32,960						70,000	04/01/2005
100068814		GRAND BLANC	MI		09/01/2021	3.625	35,364						271,897	05/01/2015
100074775		IUKA	IL		12/01/2021	4.875	35,474						39,142	04/01/2016
100060698		BARLOW	KY		06/01/2021	4.000	35,896						49,994	05/17/2013
100077037		ALAMOGORDO	NM		01/03/2022	6.970	36,352						73,158	07/01/2001
100077759		CLEVELAND	OH		01/03/2022	4.750	36,826						43,000	10/01/2020
100074680		SHREVEPORT	LA		12/01/2021	5.000	38,590						85,000	12/01/2009
100075047		BAY CITY	MI		12/01/2021	5.125	38,793						79,000	04/01/2014
100061238		DEXTER	MO		06/01/2021	4.000	39,015						60,006	10/20/2017
100066955		JONESBORO	AR		08/02/2021	3.875	39,021						87,999	09/01/2007
100062704		COVINGTON	TN		07/01/2021	3.625	39,868						122,655	09/01/2015
100060643		CHICAGO	IL		06/01/2021	4.250	40,146						204,000	06/24/2014
100076930		MIAMI	FL		01/03/2022	4.875	40,453						668,330	01/01/2014
100062618		BANKSTON	AL		07/01/2021	3.875	40,470						78,833	07/01/2015
100063611		NEWPORT	TN		07/01/2021	4.375	41,320						75,324	08/01/2019
100062445		AKRON	OH		07/01/2021	4.250	41,534						122,420	12/01/2013
100061112		WAYCROSS	GA		06/01/2021	4.000	42,536						55,985	01/12/2017
100061273		READING	PA		06/01/2021	3.750	43,519						58,978	10/24/2017
100061827		CAMDEN	NY		07/01/2021	4.500	44,648						92,350	04/01/2016
100070844		JACKSONVILLE	FL		10/01/2021	3.875	44,808						117,835	08/01/2016
100063502		VIENNA	GA		07/01/2021	5.250	44,918						59,000	06/01/2018
100077334		NORFOLK	VA		01/03/2022	4.000	45,967						166,032	01/01/2016
100070198		CLEVELAND	OH		09/01/2021	3.990	46,343						59,000	02/01/2020
100061428		ANSONVILLE	NC		06/01/2021	4.375	46,407						54,993	05/01/2019
100076865		WASHINGTON	DC		01/03/2022	4.250	46,755						112,363	06/01/2010
100064046		COVE CITY	NC		07/01/2021	4.750	46,890						72,000	11/01/2005
100062600		ROCHESTER	NY		07/01/2021	4.000	47,178						111,257	08/01/2015
100060394		NIXA	MO		06/01/2021	4.000	47,524						63,000	12/30/2013
100061123		SAINT LOUIS	MO		06/01/2021	3.875	48,028						79,988	01/26/2017
100068767		MUSKEGON	MI		09/01/2021	3.500	48,117						142,197	12/01/2011
100069766		PHILADELPHIA	PA		09/01/2021	4.250	48,262						62,419	05/01/2010
100072168		NORWALK	CA		11/01/2021	3.500	48,299						260,000	04/01/2012
100062763		LOUISVILLE	KY		07/01/2021	4.375	48,713						64,250	12/01/2015
100062984		ATHENS	TN		07/01/2021	3.750	48,962						116,783	08/01/2016
100066292		ROCHESTER	IN		08/02/2021	4.500	49,110						85,050	03/01/2016
100074747		ROME	NY		12/01/2021	4.000	49,296						138,632	06/01/2006
100066958		ALBANY	GA		08/02/2021	4.000	49,664						47,394	02/01/2010
100074559		HAMMOND	IN		12/01/2021	4.625	49,672						122,950	07/01/2007
100074637		VALENTINE	NE		12/01/2021	4.250	49,688						189,400	10/01/2013
100060338		DUBUQUE	IA		06/01/2021	4.000	50,108						70,000	07/07/2010
100077340		CENTER POINT	AL		01/03/2022	4.750	51,033						108,278	03/01/2016
100062902		TOLEDO	OH		07/01/2021	4.250	51,417						95,739	06/01/2016
100060411		DOLOMITE	AL		06/01/2021	4.250	51,966						70,000	06/09/2008
100077585		RUSHVILLE	IN		01/03/2022	5.250	52,159						125,750	08/01/2018
100061105		ANDERSON	IN		06/01/2021	4.000	52,380						63,990	12/19/2016
100067183		PHILADELPHIA	PA		08/02/2021	3.375	52,523						142,488	06/01/2013
100060425		GREENFIELD	IN		06/01/2021	4.000	52,693						68,000	03/23/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077058		ODESSA	TX		01/03/2022	4.750	52,899						270,653	09/01/1997
100068747		LAWRENCEVILLE	GA		09/01/2021	3.750	53,060						274,603	12/01/2012
100064045		MARION	IN		07/01/2021	4.250	53,307						56,304	01/01/2007
100063341		WARNER ROBINS	GA		07/01/2021	3.625	54,415						83,444	09/01/2017
100077135		TEXARKANA	TX		01/03/2022	4.250	54,829						84,031	01/01/2014
100067207		BLANCHESTER	OH		08/02/2021	4.250	55,004						391,133	03/01/2015
100074522		GLASGOW	KY		12/01/2021	5.125	55,154						45,000	08/01/2009
100070617		ADDISON	NY		10/01/2021	4.625	55,214						82,465	03/01/2016
100060655		COUNCIL BLUFFS	IA		06/01/2021	3.990	55,319						82,000	10/14/2016
100066211		BLAIRSVILLE	PA		08/02/2021	4.000	55,356						78,964	05/01/2015
100066613		XENIA	OH		08/02/2021	4.250	55,485						110,340	10/01/2017
100063037		SYRACUSE	NY		07/01/2021	3.875	55,589						127,585	10/01/2016
100066099		WICHITA	KS		08/02/2021	3.875	55,679						126,470	10/01/2015
100063133		ANDOVER	NY		07/01/2021	3.375	55,906						66,225	12/01/2016
100067030		ALVARADO	TX		08/02/2021	4.000	55,921						156,256	06/01/2010
100063358		BUFFALO	NY		07/01/2021	3.750	55,968						102,878	10/01/2017
100069774		WYOMING	MI		09/01/2021	3.750	56,105						135,774	09/01/2012
100061286		COUNCIL BLUFFS	IA		06/01/2021	4.000	56,180						99,050	12/22/2017
100062906		FOUNTAIN	NC		07/01/2021	3.750	56,521						148,936	06/01/2016
100064191		BOARDMAN	OH		07/01/2021	3.625	56,525						110,036	06/01/2015
100061289		MAPLE HEIGHTS	OH		06/01/2021	4.250	56,535						76,991	11/08/2017
100069315		TULSA	OK		09/01/2021	4.000	57,110						91,131	08/01/2017
100062583		ALBUQUERQUE	NM		07/01/2021	3.750	57,160						195,161	05/01/2015
100066421		SYLACAUGA	AL		08/02/2021	4.375	57,214						95,761	01/01/2016
100064375		CHICKASAW	AL		07/01/2021	4.250	57,364						94,730	10/01/2014
100074544		BALTIMORE	MD		12/01/2021	4.125	57,392						133,636	04/01/2008
100061248		VILLARD	MN		06/01/2021	4.375	57,431						69,987	09/28/2017
100071222		DARBY	PA		10/01/2021	3.125	57,792						65,000	01/01/2021
100077535		AMERICUS	GA		01/03/2022	4.750	57,833						91,542	02/01/2018
100060700		WICHITA	KS		06/01/2021	3.250	57,880						87,041	05/30/2013
100062787		GRAND RIDGE	IL		07/01/2021	4.250	57,894						61,080	02/01/2016
100063831		PARSONS	KS		07/01/2021	3.625	57,943						66,800	04/01/2020
100075175		PROPHETSTOWN	IL		12/01/2021	4.250	57,996						87,371	11/01/2015
100061228		SAINT LOUIS	MO		06/01/2021	4.375	58,008						64,991	08/14/2017
100074584		DAYTON	OH		12/01/2021	6.000	58,068						139,152	03/01/2004
100065974		GREEN BAY	WI		08/02/2021	4.250	58,482						137,644	01/01/2010
100067255		NORTH VERNON	IN		08/02/2021	4.250	58,761						128,750	03/01/2016
100077250		PORTSMOUTH	VA		01/03/2022	3.750	58,791						149,708	10/01/2014
100066353		COUNCIL BLUFFS	IA		08/02/2021	4.375	58,859						113,698	08/01/2014
100076951		WYANDOTTE	MI		01/03/2022	3.875	59,059						247,844	11/01/2013
100075056		SELMA	NC		12/01/2021	3.750	59,154						164,449	08/01/2014
100061268		CAMILLA	GA		06/01/2021	4.000	59,224						91,453	10/16/2017
100062119		SAVANNA	IL		07/01/2021	3.500	59,387						58,540	11/01/2016
100076917		ALUM BRIDGE	WV		01/03/2022	4.125	59,456						164,259	06/01/2011
100077326		KANSAS CITY	MO		01/03/2022	4.125	59,734						120,742	11/01/2015
100066586		PESHTIGO	WI		08/02/2021	3.875	59,785						79,883	07/01/2017
100062121		BATON ROUGE	LA		07/01/2021	3.625	59,999						119,348	06/01/2013
100060595		SAN ANTONIO	TX		06/01/2021	3.625	60,087						82,000	04/25/2016
100077208		NORTH HIGHLANDS	CA		01/03/2022	3.750	60,089						334,165	01/01/2013
100060623		MOUNT HOLLY	NC		06/01/2021	3.950	60,263						74,000	03/31/2017
100060782		MERRILLVILLE	IN		06/01/2021	4.000	60,432						79,541	05/26/2015
100061568		LAWTON	OK		07/01/2021	4.500	60,652						94,950	08/01/2009

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100066500		GRIMES	IA		08/02/2021	2.750	60,771						284,295	12/01/2016
100060581		LUBBOCK	TX		06/01/2021	3.625	60,798						77,000	04/05/2016
100077560		MEMPHIS	TN		01/03/2022	4.750	60,826						144,966	07/01/2018
100061332		DOVER	OH		06/01/2021	4.500	60,869						80,990	03/30/2018
100062049		RICHLAND	MO		07/01/2021	4.125	60,887						76,043	01/01/2017
100068741		RANGER	GA		09/01/2021	5.875	61,473						79,467	11/01/2005
100061578		SPARTA	WI		07/01/2021	4.125	61,613						145,828	04/01/2007
100075435		MALDEN	MO		12/01/2021	4.625	61,664						75,970	11/01/2017
100069118		ALBUQUERQUE	NM		09/01/2021	4.250	61,723						196,750	08/01/2014
100074500		BELPRE	OH		12/01/2021	5.250	61,908						110,756	06/01/2010
100062848		BARBERTON	OH		07/01/2021	3.250	62,006						88,565	06/01/2016
100066685		YOUNGSTOWN	OH		08/02/2021	3.750	62,038						71,386	04/01/2018
100060909		MOUNDVILLE	AL		06/01/2021	5.000	62,222						77,030	06/03/2016
100060760		MUSCLE SHOALS	AL		06/01/2021	3.875	62,290						79,971	04/02/2015
100061564		MURDOCK	KS		07/01/2021	3.500	62,325						100,233	07/01/2010
100060750		CLEVELAND HEIGHTS	OH		06/01/2021	4.000	62,383						79,971	03/02/2015
100069161		OCALA	FL		09/01/2021	3.250	62,456						152,777	11/01/2015
100066852		FLORENCE	AL		08/02/2021	4.000	63,242						75,000	04/01/2020
100077588		BIRMINGHAM	AL		01/03/2022	5.000	63,262						70,882	09/01/2018
100077004		BUCHANAN	MI		01/03/2022	4.375	63,490						153,721	12/01/2014
100062713		BLYTHE	CA		07/01/2021	4.000	63,542						118,234	10/01/2015
100060884		KANSAS CITY	MO		06/01/2021	4.000	63,544						69,992	05/13/2016
100067238		FORT SMITH	AR		08/02/2021	3.875	63,865						72,466	08/01/2015
100061587		PINE BLUFF	AR		07/01/2021	5.000	63,881						80,000	12/01/2002
100062143		NORTH VERSAILLES	PA		07/01/2021	4.000	64,033						100,849	06/01/2016
100061067		HOBOKEN	GA		06/01/2021	3.250	64,044						79,968	10/25/2016
100075492		CADWELL	GA		12/01/2021	5.500	64,110						104,231	05/01/2018
100062110		THOMASVILLE	NC		07/01/2021	3.450	64,111						129,843	04/01/2016
100075380		COUNCIL BLUFFS	IA		12/01/2021	4.250	64,195						103,667	08/01/2017
100066677		ALTON	IL		08/02/2021	4.875	64,216						75,970	04/01/2018
100077252		LYNDHURST	OH		01/03/2022	4.250	64,462						141,981	12/01/2014
100062620		CEDARTOWN	GA		07/01/2021	3.875	64,587						124,233	06/01/2015
100075487		ROCHESTER	NY		12/01/2021	5.500	64,593						117,658	07/01/2018
100067253		COLLEGE PARK	GA		08/02/2021	3.750	64,652						259,769	05/01/2016
100066003		PORT SAINT LUCIE	FL		08/02/2021	3.250	64,683						257,632	12/01/2012
100062144		EAST SYRACUSE	NY		07/01/2021	3.250	64,826						141,861	04/01/2015
100077121		PACE	FL		01/03/2022	4.053	65,206						275,433	04/01/2012
100063397		GODDARD	KS		07/01/2021	4.125	65,222						82,506	11/01/2017
100075394		DELPHOS	OH		12/01/2021	4.500	65,248						83,723	08/01/2017
100061702		MATTESON	IL		07/01/2021	4.000	65,314						149,776	03/01/2014
100063708		DETROIT	MI		07/01/2021	4.625	65,317						75,000	01/01/2020
100074881		MINNEAPOLIS	MN		12/01/2021	4.000	65,383						260,532	06/01/2014
100064477		GARFIELD HEIGHTS	OH		07/01/2021	3.750	65,419						117,961	11/01/2016
100064438		FOREST CITY	PA		07/01/2021	4.500	65,474						77,559	02/01/2016
100066148		WEST CHESTER	OH		08/02/2021	3.750	65,525						176,632	01/01/2015
100063265		ESPERANCE	NY		07/01/2021	4.000	65,641						102,452	06/01/2017
100063249		ASHLAND	KY		07/01/2021	4.000	66,005						87,000	06/01/2017
100077632		TAYLORVILLE	IL		01/03/2022	4.875	66,075						112,239	02/01/2019
100060806		FERGUSON	MO		06/01/2021	3.750	66,354						84,990	06/12/2015
100067060		NEW PORT RICHEY	FL		08/02/2021	4.375	66,544						206,349	07/01/2015
100060779		WYOMING	MI		06/01/2021	4.000	66,719						84,990	05/08/2015
100060619		GREENSBORO	NC		06/01/2021	3.250	66,821						98,000	09/13/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075128		ALBANY	GA		12/01/2021	3.875	66,906						121,173	08/01/2015
100067168		CALIFORNIA CITY	CA		08/02/2021	3.500	66,929						272,554	01/01/2013
100075087		WEAVER	AL		12/01/2021	3.750	66,938						126,802	04/01/2015
100061126		GARDENDALE	AL		06/01/2021	4.000	67,009						80,990	02/10/2017
100060641		DADEVILLE	MO		06/01/2021	3.250	67,418						100,000	03/19/2020
100064420		MOODY	AL		07/01/2021	4.125	67,418						155,385	10/01/2015
100075446		HUDSON	FL		12/01/2021	4.500	67,445						188,665	11/01/2017
100060859		ATLANTA	GA		06/01/2021	4.125	67,527						83,990	01/19/2016
100062452		MOORHEAD	MN		07/01/2021	4.250	67,652						180,430	04/01/2014
100077232		HEMET	CA		01/03/2022	3.750	68,033						418,721	06/01/2013
100061224		BALTIMORE	MD		06/01/2021	4.000	68,088						96,945	07/14/2017
100075266		COCKEVILLE	TN		12/01/2021	3.000	68,118						148,548	10/01/2016
100064532		REMSEN	NY		07/01/2021	3.750	68,229						94,164	11/01/2017
100063401		SCOTIA	NY		07/01/2021	4.000	68,304						137,799	12/01/2017
100068956		ERIE	PA		09/01/2021	3.750	68,314						199,546	07/01/2017
100066137		SAINT LOUIS	MO		08/02/2021	3.625	68,402						157,868	04/01/2016
100060476		HARVARD	IL		06/01/2021	3.875	68,578						85,000	02/08/2017
100069082		STOCKBRIDGE	GA		09/01/2021	3.750	68,631						240,692	02/01/2018
100061012		GAINESVILLE	GA		06/01/2021	3.500	68,637						90,005	08/31/2016
100077031		SEDGWICK	KS		01/03/2022	6.750	68,689						118,249	12/01/2008
100061833		CHEEKTOWAGA	NY		07/01/2021	3.875	68,808						158,716	02/01/2016
100074591		RICHMOND	KY		12/01/2021	4.750	68,857						145,758	07/01/2011
100070779		HANOVER TOWNSHIP	PA		10/01/2021	3.000	68,937						162,101	08/01/2014
100062900		WARNER ROBINS	GA		07/01/2021	3.500	68,999						143,033	06/01/2016
100066457		HAMPTON	VA		08/02/2021	3.875	69,193						143,000	05/01/2016
100062411		JACKSON	TN		07/01/2021	4.125	69,285						147,381	03/01/2013
100066180		BUENA VISTA	VA		08/02/2021	4.125	69,380						131,125	06/01/2016
100060408		OTISVILLE	MI		06/01/2021	4.000	69,402						65,000	04/30/2009
100060665		BARDSTOWN	KY		06/01/2021	4.375	69,550						92,000	04/25/2018
100060567		CINCINNATI	OH		06/01/2021	3.625	69,617						93,999	01/09/2015
100070042		SAN ANTONIO	TX		09/01/2021	4.500	69,703						101,644	01/01/2017
100062607		MACON	GA		07/01/2021	3.875	69,810						138,462	05/01/2015
100075305		ST LOUIS	MO		12/01/2021	4.000	69,871						113,969	03/01/2017
100063225		GREECE	NY		07/01/2021	4.000	70,002						126,238	07/01/2017
100060378		KNOXVILLE	TN		06/01/2021	3.375	70,016						105,000	03/18/2013
100066987		ROCKDALE	TX		08/02/2021	4.375	70,058						240,750	07/01/2006
100076886		HUNTSVILLE	AL		01/03/2022	6.750	70,082						124,879	05/01/2007
100074911		LIZELLA	GA		12/01/2021	3.000	70,090						155,866	04/01/2017
100061057		WICHITA	KS		06/01/2021	3.750	70,124						88,989	10/24/2016
100060767		SNOW CAMP	NC		06/01/2021	3.750	70,136						89,981	04/20/2015
100060499		MULVANE	KS		06/01/2021	3.875	70,145						95,136	10/04/2016
100077416		FLORISSANT	MO		01/03/2022	4.000	70,160						142,380	05/01/2017
100075443		HIGGINSVILLE	MO		12/01/2021	3.875	70,465						119,000	11/01/2017
100061184		INDEPENDENCE	MO		06/01/2021	4.250	70,611						85,008	05/31/2017
100067263		MONAHANS	TX		08/02/2021	3.875	70,665						125,333	04/01/2016
100060820		FRANKFORT	KY		06/01/2021	3.875	70,685						89,989	07/29/2015
100062926		BELLEVILLE	IL		07/01/2021	3.375	70,858						129,835	08/01/2016
100063757		PENSACOLA	FL		07/01/2021	3.750	71,143						81,000	02/01/2020
100075127		HUDSON FALLS	NY		12/01/2021	4.250	71,171						177,685	07/01/2015
100060726		MEMPHIS	TN		06/01/2021	4.125	71,180						96,020	07/17/2014
100062767		LANCASTER	KY		07/01/2021	3.625	71,268						132,500	12/01/2015
100070540		MONTGOMERY	AL		10/01/2021	3.625	71,333						102,397	08/01/2006

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100066509		GODFREY	IL		08/02/2021	3.500	71,344						122,766	01/01/2017
100064658		SCHENECTADY	NY		07/01/2021	3.375	71,363						85,000	04/01/2020
100061144		KNOXVILLE	TN		06/01/2021	3.875	71,470						97,543	03/20/2017
100077185		DUNNVILLE	KY		01/03/2022	4.500	71,511						114,417	09/01/2015
100060706		CAMPBELLSVILLE	KY		06/01/2021	4.500	71,586						97,982	07/18/2013
100074758		COLUMBIA	MO		12/01/2021	3.125	71,640						171,757	09/01/2016
100060993		TUCSON	AZ		06/01/2021	3.375	71,947						98,964	09/13/2016
100067122		KISSIMMEE	FL		08/02/2021	3.750	72,180						210,399	01/01/2016
100064153		PITTSBURGH	PA		07/01/2021	4.000	72,219						180,481	09/01/2013
100074707		PHILADELPHIA	PA		12/01/2021	4.500	72,371						98,500	12/01/2013
100062854		WYNNE	AR		07/01/2021	3.750	72,424						124,600	05/01/2016
100075062		SAN ANTONIO	TX		12/01/2021	4.750	72,554						178,371	07/01/2014
100062103		ELIZABETHTOWN	KY		07/01/2021	3.750	72,736						166,980	07/01/2015
100077456		CINCINNATI	OH		01/03/2022	4.875	72,972						147,728	07/01/2017
100064321		CREVE COEUR	IL		07/01/2021	4.500	73,165						96,974	04/01/2016
100075222		JACKSONVILLE	NC		12/01/2021	3.875	73,180						151,847	08/01/2016
100071065		DARBY	PA		10/01/2021	3.750	73,194						84,000	12/01/2019
100075028		FLORENCE	AL		12/01/2021	4.750	73,221						132,203	09/01/2013
100062771		PONCA CITY	OK		07/01/2021	3.875	73,228						115,438	01/01/2016
100063713		ATLANTIC CITY	NJ		07/01/2021	3.750	73,310						85,000	01/01/2020
100067027		LOUISVILLE	KY		08/02/2021	4.375	73,335						105,000	09/01/2013
100060512		MOORE	OK		06/01/2021	3.875	73,382						108,499	07/22/2017
100062397		EL PASO	TX		07/01/2021	3.500	73,444						144,931	01/01/2013
100060823		LOUISVILLE	KY		06/01/2021	3.875	73,492						111,950	08/06/2015
100061124		JACKSON	MO		06/01/2021	4.250	73,498						87,990	04/07/2017
100075192		HORN LAKE	MS		12/01/2021	4.375	73,543						171,878	04/01/2016
100066336		MISSION	TX		08/02/2021	3.500	73,741						169,350	12/01/2012
100066471		PEORIA	IL		08/02/2021	3.875	73,766						82,334	07/01/2016
100077267		HAMILTON	AL		01/03/2022	4.000	74,079						97,000	04/01/2015
100064435		SARANAC	NY		07/01/2021	4.000	74,085						186,266	01/01/2016
100060720		BALTIMORE	MD		06/01/2021	3.750	74,207						108,418	10/03/2014
100064398		DES MOINES	IA		07/01/2021	4.125	74,238						123,150	06/01/2015
100072112		SUN VALLEY	NV		11/01/2021	4.375	74,260						98,000	07/01/2013
100066992		KATY	TX		08/02/2021	3.875	74,312						195,589	04/01/2013
100060439		MOBILE	AL		06/01/2021	3.750	74,533						96,000	06/19/2015
100060585		MUSKOGEE	OK		06/01/2021	3.750	74,556						101,000	10/15/2014
100062661		BUTLER	PA		07/01/2021	3.875	74,659						115,003	09/01/2015
100062837		PORTSMOUTH	VA		07/01/2021	3.875	74,701						151,996	04/01/2016
100062802		CONCHO	AZ		07/01/2021	3.750	74,788						170,455	03/01/2016
100075005		HOUSE SPRINGS	MO		12/01/2021	3.875	74,841						146,050	04/01/2013
100060848		PETERSBURG	VA		06/01/2021	3.750	74,997						109,937	11/20/2015
100062512		TUPELO	MS		07/01/2021	4.375	75,044						111,500	11/01/2014
100060440		SAVANNAH	MO		06/01/2021	4.125	75,120						97,000	07/17/2015
100068859		MILLPORT	NY		09/01/2021	4.125	75,285						247,296	09/01/2016
100068960		NEW ORLEANS	LA		09/01/2021	3.633	75,336						221,653	06/01/2013
100077044		HUMBLE	TX		01/03/2022	4.375	75,515						220,461	05/01/2006
100077329		HUNTINGTON	WV		01/03/2022	4.750	75,655						100,496	09/01/2015
100061943		ARLINGTON	TX		07/01/2021	4.250	75,673						110,080	03/01/2017
100066031		SPENCER	MA		08/02/2021	4.000	75,708						328,577	06/01/2013
100060719		BATON ROUGE	LA		06/01/2021	4.375	75,761						98,988	04/01/2014
100063097		MONTGOMERY	AL		07/01/2021	3.500	75,809						108,989	11/01/2016
100060558		SAVANNAH	GA		06/01/2021	4.125	75,902						98,697	03/04/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077725		SHREVEPORT	LA		01/03/2022	3.625	75,936						95,000	11/01/2019
100060917		HARLINGEN	TX		06/01/2021	3.875	76,098						94,971	05/23/2016
100066855		MIDDLEPOINT	NY		08/02/2021	3.500	76,134						86,000	04/01/2020
100064487		GREEN BAY	WI		07/01/2021	3.750	76,280						144,097	12/01/2016
100063025		YUMA	AZ		07/01/2021	3.750	76,313						127,671	09/01/2016
100077245		NORCROSS	GA		01/03/2022	4.625	76,318						302,431	06/01/2014
100069792		MACON	GA		09/01/2021	3.750	76,402						115,000	08/01/2013
100060486		HUNTINGTON	WV		06/01/2021	3.750	76,426						88,522	02/27/2015
100070926		COLLINSVILLE	IL		10/01/2021	4.375	76,697						142,686	05/01/2017
100067126		HIGH POINT	NC		08/02/2021	4.000	76,774						189,354	11/01/2013
100060807		ELWOOD	IN		06/01/2021	4.375	76,863						88,989	06/29/2015
100061805		SAINT PETERSBURG	FL		07/01/2021	3.750	77,012						182,658	10/01/2016
100062828		EL PASO	TX		07/01/2021	4.250	77,045						148,325	04/01/2016
100067040		ELIZABETH	PA		08/02/2021	3.625	77,124						221,775	01/01/2006
100067217		FORT WASHINGTON	MD		08/02/2021	3.875	77,238						238,458	05/01/2015
100062924		CRESTWOOD	KY		07/01/2021	3.375	77,380						158,733	07/01/2016
100063384		COVINGTON	GA		07/01/2021	4.375	77,436						163,221	11/01/2017
100067039		MEMPHIS	TN		08/02/2021	4.125	77,478						118,526	07/01/2007
100062691		EMPORIA	KS		07/01/2021	4.375	77,580						95,510	09/01/2015
100063424		DAYTON	KY		07/01/2021	4.000	77,618						152,224	01/01/2018
100075298		WILKES BARRE	PA		12/01/2021	4.750	77,662						111,187	01/01/2017
100077353		SUMMERVILLE	GA		01/03/2022	3.750	77,995						227,417	07/01/2016
100072559		SAINT LOUIS	MO		11/01/2021	3.500	78,195						165,000	05/01/2013
100076950		DAVENPORT	FL		01/03/2022	4.000	78,205						309,003	10/01/2013
100077011		HOBART	IN		01/03/2022	5.750	78,323						226,872	04/01/2003
100075263		WYOMING	MI		12/01/2021	3.750	78,351						205,421	10/01/2016
100077423		CLAY	NY		01/03/2022	4.250	78,412						133,525	04/01/2017
100060803		BROWNSVILLE	TX		06/01/2021	4.500	78,489						97,988	06/22/2015
100077363		NORRISTOWN	PA		01/03/2022	4.125	78,577						163,607	03/01/2016
100061242		HIRAM	GA		06/01/2021	3.750	78,810						117,017	08/31/2017
100062845		OAK RIDGE	TN		07/01/2021	3.750	78,885						140,560	04/01/2016
100077041		HAMPTON	GA		01/03/2022	3.875	78,901						237,207	11/01/2008
100064156		PEKIN	IL		07/01/2021	3.750	78,919						101,841	06/01/2013
100066117		KOKOMO	IN		08/02/2021	3.375	78,932						135,578	11/01/2016
100061171		ENTERPRISE	AL		06/01/2021	4.000	79,033						102,504	05/01/2017
100063184		STATESBORO	GA		07/01/2021	3.875	79,059						158,335	02/01/2017
100066562		YORK	PA		08/02/2021	4.000	79,064						122,438	05/01/2017
100062010		BARTLETT	TN		07/01/2021	3.875	79,105						162,395	02/01/2017
100061831		VESTAL	NY		07/01/2021	4.125	79,124						146,585	03/01/2016
100069801		REYNOLDSVILLE	PA		09/01/2021	4.000	79,232						85,823	07/01/2016
100060384		HAMMOND	IN		06/01/2021	3.750	79,251						90,000	09/06/2013
100069008		STAFFORD	TX		09/01/2021	3.875	79,279						278,438	11/01/2015
100069447		HILLSVILLE	VA		09/01/2021	4.000	79,376						125,342	04/01/2019
100060458		DELMONT	PA		06/01/2021	3.375	79,432						101,000	09/01/2016
100062494		MORROW	GA		07/01/2021	4.125	79,508						206,088	10/01/2014
100062736		PACKWOOD	IA		07/01/2021	3.875	79,580						105,040	11/01/2015
100077217		BARNHART	MO		01/03/2022	3.500	79,729						159,606	10/01/2013
100061575		SAN ANTONIO	TX		07/01/2021	3.875	79,745						171,930	08/01/2008
100074676		BROWNS MILLS	NJ		12/01/2021	4.750	79,772						107,000	09/01/2008
100066026		CARLYLE	IL		08/02/2021	3.500	79,819						131,763	07/01/2013
100069902		DESOTO	TX		09/01/2021	3.375	79,888						383,836	10/01/2017
100066587		WARREN	MI		08/02/2021	4.250	79,919						167,135	08/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067361		EDNA	TX		08/02/2021	4.875	79,961						83,052	10/01/2018
100060572		ALPINE	AL		06/01/2021	4.000	79,966						104,998	06/16/2014
100077666		MORRILL	NE		01/03/2022	5.250	80,200						88,590	04/01/2019
100064486		GRANBY	NY		07/01/2021	3.750	80,340						141,159	12/01/2016
100075226		SAN ANGELO	TX		12/01/2021	4.000	80,868						109,973	08/01/2016
100063156		WESTLAKE	LA		07/01/2021	4.250	81,103						132,895	01/01/2017
100064356		LEAGUE CITY	TX		07/01/2021	3.500	81,195						226,493	06/01/2013
100060895		SAN BENITO	TX		06/01/2021	4.000	81,252						111,004	04/29/2016
100063805		CRUM LYNNE	PA		07/01/2021	3.625	81,256						125,000	04/01/2020
100060755		WICHITA	KS		06/01/2021	3.750	81,319						104,988	03/09/2015
100072228		MARIETTA	GA		11/01/2021	4.250	81,334						133,000	03/01/2010
100062469		PLATTE CITY	MO		07/01/2021	4.250	81,348						182,704	07/01/2014
100066412		NEW IBERIA	LA		08/02/2021	4.375	81,412						99,400	08/01/2015
100074717		WATERVILLE	ME		12/01/2021	3.875	81,545						198,565	04/01/2015
100060542		CORPUS CHRISTI	TX		06/01/2021	4.000	81,579						116,944	03/09/2017
100075399		SAN ANTONIO	TX		12/01/2021	4.500	81,625						211,158	08/01/2017
100061164		SAINT PAUL	MN		06/01/2021	4.250	81,655						119,996	04/26/2017
100062508		MONTGOMERY	AL		07/01/2021	4.250	81,684						124,247	11/01/2014
100060880		JACKSBORO	TN		06/01/2021	3.875	81,686						104,988	03/21/2016
100061022		SAN ANTONIO	TX		06/01/2021	3.500	81,773						109,969	09/13/2016
100062325		MILLBROOK	AL		07/01/2021	3.375	81,889						168,057	09/01/2017
100062824		EUFAULA	AL		07/01/2021	4.500	82,098						107,000	03/01/2016
100060561		COVINGTON	KY		06/01/2021	3.375	82,099						110,000	04/30/2015
100063784		MASSILLON	OH		07/01/2021	3.750	82,163						96,000	04/01/2020
100063064		HAMILTON	OH		07/01/2021	3.500	82,186						160,657	09/01/2016
100067057		CHEEKTOWAGA	NY		08/02/2021	3.875	82,213						181,637	02/01/2016
100066313		INDIANAPOLIS	IN		08/02/2021	3.750	82,355						160,879	08/01/2012
100069434		COLUMBUS	OH		09/01/2021	3.250	82,398						164,259	12/01/2018
100077565		BATAVIA	NY		01/03/2022	4.750	82,401						141,331	07/01/2018
100077323		GRANITE FALLS	NC		01/03/2022	4.500	82,452						244,859	10/01/2015
100063051		LOUISVILLE	KY		07/01/2021	3.875	82,510						141,967	10/01/2016
100062261		NEW ORLEANS	LA		07/01/2021	3.875	82,520						144,784	10/01/2014
100063205		MONTGOMERY	AL		07/01/2021	3.875	82,528						110,510	04/01/2017
100077194		WARNER ROBINS	GA		01/03/2022	4.750	82,686						172,642	05/01/2014
100060607		MARRERO	LA		06/01/2021	3.450	82,732						108,000	07/18/2016
100062941		MONTICELLO	GA		07/01/2021	3.500	82,787						171,916	07/01/2016
100061934		BARTLESVILLE	OK		07/01/2021	3.750	82,823						115,134	11/01/2016
100063123		ANDERSON	SC		07/01/2021	3.875	82,925						197,408	12/01/2016
100069773		ASHTABULA	OH		09/01/2021	3.875	83,019						245,740	07/01/2012
100067053		BUTLER	PA		08/02/2021	4.000	83,029						165,757	02/01/2016
100060882		MOBILE	AL		06/01/2021	3.875	83,034						102,988	03/24/2016
100060730		MUNCIE	IN		06/01/2021	4.000	83,058						113,553	10/10/2014
100070818		TROTWOOD	OH		10/01/2021	4.000	83,089						161,899	10/01/2015
100064067		PASADENA	TX		07/01/2021	3.500	83,154						228,258	03/01/2013
100062105		CONWAY	SC		07/01/2021	4.250	83,189						140,788	01/01/2014
100077419		HASTINGS	NE		01/03/2022	4.000	83,330						135,605	05/01/2017
100075158		COUNCIL BLUFFS	IA		12/01/2021	3.750	83,436						177,860	01/01/2016
100062024		MOBILE	AL		07/01/2021	3.500	83,497						169,101	04/01/2013
100063113		LINCOLN	NE		07/01/2021	3.375	83,636						151,468	11/01/2016
100061023		PHILADELPHIA	PA		06/01/2021	3.750	83,881						110,040	08/30/2016
100061842		SOUTH PARK	PA		07/01/2021	4.000	83,925						167,834	11/01/2015
100070751		STONY BROOK	NY		10/01/2021	3.250	83,991						489,065	06/01/2012

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063680		WADENA	MN		07/01/2021	3.750	84,090						104,000	12/01/2019
100077689		MCCOMB	MS		01/03/2022	4.500	84,146		90				117,536	06/01/2019
100062755		ROANOKE	VA		07/01/2021	3.875	84,547						148,009	12/01/2015
100067214		BAYTOWN	TX		08/02/2021	3.750	84,773						181,430	01/01/2014
100067195		RIVERDALE	GA		08/02/2021	4.250	84,958						175,427	04/01/2014
100074910		AIKEN	SC		12/01/2021	4.000	85,057						211,694	03/01/2014
100061231		PHILADELPHIA	PA		06/01/2021	3.875	85,177						103,030	08/04/2017
100061196		PORT ARTHUR	TX		06/01/2021	3.500	85,224						107,055	07/10/2017
100066270		OCALA	FL		08/02/2021	4.250	85,276						105,000	09/01/2017
100063470		INDIANAPOLIS	IN		07/01/2021	5.500	85,281						114,158	04/01/2018
100077631		SAN ANTONIO	TX		01/03/2022	4.875	85,407						170,734	01/01/2019
100074621		ANNISTON	AL		12/01/2021	3.750	85,660						213,555	12/01/2012
100066178		BEDFORD	OH		08/02/2021	3.625	85,710						134,914	06/01/2016
100060530		TEXARKANA	TX		06/01/2021	4.000	85,747						112,609	10/24/2014
100060920		SAN BENITO	TX		06/01/2021	3.875	85,845						108,027	05/23/2016
100062028		LUCEDALE	MS		07/01/2021	4.000	85,930						135,020	02/01/2015
100076965		FORT WORTH	TX		01/03/2022	6.250	86,071						137,000	09/01/2003
100066278		LAKE ARIEL	PA		08/02/2021	3.375	86,140						140,116	05/01/2014
100062019		LEXINGTON	KY		07/01/2021	4.000	86,152						157,223	03/01/2017
100077406		LEHIGH ACRES	FL		01/03/2022	4.250	86,179						222,064	04/01/2017
100061141		SWAINSBORO	GA		06/01/2021	3.750	86,192						114,936	03/17/2017
100062737		SUNBURY	PA		07/01/2021	3.750	86,490						152,436	11/01/2015
100063312		UTICA	NY		07/01/2021	4.000	86,501						131,963	08/01/2017
100066827		CUMBERLAND	MD		08/02/2021	3.500	86,525						99,000	01/01/2020
100063607		BARNESVILLE	GA		07/01/2021	4.125	86,579						154,900	08/01/2019
100062523		STARKE	FL		07/01/2021	4.250	86,961						173,790	01/01/2015
100060405		FULTONDALE	AL		06/01/2021	4.375	87,129						92,000	05/09/2011
100066191		ZACHARY	LA		08/02/2021	3.750	87,214						147,399	10/01/2013
100063115		PLYMOUTH	MN		07/01/2021	3.250	87,371						178,869	11/01/2016
100071134		JACKSON	MI		10/01/2021	3.750	87,491						97,000	08/01/2020
100060978		AUBURN	GA		06/01/2021	3.375	87,552						117,037	07/29/2016
100075174		INDEPENDENCE	MO		12/01/2021	4.000	87,586						193,671	01/01/2016
100066365		HANOVER TWP	PA		08/02/2021	3.750	87,651						103,504	02/01/2015
100063085		SWAINSBORO	GA		07/01/2021	3.750	87,690						149,000	11/01/2016
100074740		BAKER	LA		12/01/2021	4.500	87,968						139,983	07/01/2011
100062925		SAINT LOUIS	MO		07/01/2021	3.750	87,993						151,117	08/01/2016
100063063		BROWNSVILLE	TN		07/01/2021	3.375	88,018						94,815	10/01/2016
100067123		VANCOUVER	WA		08/02/2021	3.875	88,025						416,593	01/01/2012
100061962		BUTLER	PA		07/01/2021	3.750	88,074						123,434	04/01/2016
100066143		NEWARK	OH		08/02/2021	3.250	88,312						250,326	01/01/2013
100060997		CHATTANOOGA	TN		06/01/2021	3.250	88,335						111,531	08/26/2016
100061027		LUMBERTON	NC		06/01/2021	3.375	88,413						111,957	09/15/2016
100061068		OAK HILL	OH		06/01/2021	4.250	88,574						117,058	10/28/2016
100062612		KILLEEN	TX		07/01/2021	3.875	88,740						178,618	06/01/2015
100061970		HUBER HEIGHTS	OH		07/01/2021	3.875	88,768						170,219	09/01/2014
100061327		STONE MOUNTAIN	GA		06/01/2021	4.000	88,772						103,988	03/26/2018
100060368		AUSTIN	TX		06/01/2021	3.375	88,778						128,100	05/23/2013
100062666		OSAKIS	MN		07/01/2021	4.000	89,233						165,804	08/01/2015
100060571		ALABASTER	AL		06/01/2021	3.750	89,531						99,998	03/28/2014
100061351		SIDNEY	MT		06/01/2021	4.250	89,583						105,499	08/13/2018
100060680		HUNTSVILLE	TX		06/01/2021	3.875	89,741						139,929	04/05/2012
100061404		HOMESTEAD	PA		06/01/2021	5.375	89,752						99,048	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100075366		STANFORD	KY		12/01/2021	4.500	89,754						181,819	07/01/2017
100062480		APPLETON	WI		07/01/2021	4.125	89,818						176,686	08/01/2014
100069875		MCMINNVILLE	OR		09/01/2021	3.250	89,988						152,894	09/01/2017
100061287		MEMPHIS	TN		06/01/2021	4.375	90,085						109,987	11/20/2017
100061151		SODDY DAISY	TN		06/01/2021	3.750	90,264						112,040	03/31/2017
100075697		SWEET HOME	OR		12/01/2021	3.250	90,278						247,870	09/01/2019
100061166		SAINT LOUIS	MO		06/01/2021	4.000	90,312						138,944	07/31/2017
100075065		ALBANY	GA		12/01/2021	4.125	90,354						107,101	01/01/2015
100060940		RAYTOWN	MO		06/01/2021	4.000	90,390						112,056	06/20/2016
100075649		KINGSTON	PA		12/01/2021	5.250	90,635						135,580	05/01/2019
100077608		TALLAPOOSA	GA		01/03/2022	5.000	90,670						123,957	11/01/2018
100061972		CHICAGO	IL		07/01/2021	4.500	90,674						330,712	02/01/2015
100061699		BELTON	TX		07/01/2021	4.250	90,832						155,404	02/01/2014
100070916		MARSHFIELD	WI		10/01/2021	3.250	90,925						177,183	04/01/2017
100061021		EAST CHICAGO	IN		06/01/2021	3.750	90,946						120,011	09/08/2016
100077343		FRESNO	CA		01/03/2022	4.625	91,150						288,844	12/01/2015
100060356		SAN ANTONIO	TX		06/01/2021	3.875	91,271						125,000	06/12/2014
100060496		STERLING HEIGHTS	MI		06/01/2021	4.125	91,408						118,640	03/13/2015
100061101		PARMA	OH		06/01/2021	3.875	91,546						118,968	12/08/2016
100061938		JACKSONVILLE	FL		07/01/2021	4.375	91,590						145,308	02/01/2017
100062165		HUNTSVILLE	AR		07/01/2021	3.750	91,606						180,500	08/01/2015
100067269		EAST ALTON	IL		08/02/2021	3.750	91,622						123,879	10/01/2016
100063772		SYRACUSE	NY		07/01/2021	3.625	91,646						122,000	03/01/2020
100071293		PHENIX CITY	AL		10/01/2021	3.500	91,722						96,333	10/01/2007
100060886		SCOTTSVILLE	KY		06/01/2021	3.750	91,796						134,924	04/08/2016
100072543		DANBURY	CT		11/01/2021	3.000	91,943						225,000	09/01/2012
100062383		SEGUIN	TX		07/01/2021	3.500	91,945						234,502	09/01/2012
100062515		VICTORIA	TX		07/01/2021	4.250	92,155						163,405	12/01/2014
100060795		HUNTSVILLE	AL		06/01/2021	3.750	92,352						119,963	04/22/2015
100067350		CRUM LYNNE	PA		08/02/2021	4.000	92,390						119,434	09/01/2018
100064236		CALUMET CITY	IL		07/01/2021	4.250	92,519						120,000	09/01/2015
100066981		SYLVESTER	GA		08/02/2021	3.750	92,571						176,286	06/01/2012
100075622		FOND DU LAC	WI		12/01/2021	5.250	92,773						162,016	01/01/2019
100072257		WAXAHACHIE	TX		11/01/2021	4.500	92,799						96,000	11/01/1996
100062099		ROANOKE	VA		07/01/2021	3.875	92,920						232,000	05/01/2015
100077347		CHOCTAW	OK		01/03/2022	4.250	93,010						213,537	01/01/2016
100060912		CORDOVA	TN		06/01/2021	3.875	93,021						114,987	06/29/2016
100066352		PARSONS	KS		08/02/2021	4.500	93,164						123,667	09/01/2013
100069360		BERLIN HEIGHTS	OH		09/01/2021	3.750	93,282						149,312	11/01/2017
100063077		NUNDA	NY		07/01/2021	3.500	93,343						149,940	01/01/2017
100062124		SCHENECTADY	NY		07/01/2021	3.500	93,584						151,268	11/01/2016
100061600		WILLSBORO	NY		07/01/2021	4.000	93,686						120,894	06/01/2013
100060589		SAVANNAH	GA		06/01/2021	3.750	93,898						115,000	04/06/2017
100062098		NEWNAN	GA		07/01/2021	4.125	93,899						218,843	05/01/2015
100062026		MOUNT IDA	AR		07/01/2021	4.125	94,044						181,842	09/01/2014
100062178		DULUTH	MN		07/01/2021	3.750	94,281						193,565	12/01/2015
100062082		VALDOSTA	GA		07/01/2021	4.000	94,309						165,028	05/01/2018
100075575		CHARLOTTE	NC		12/01/2021	4.750	94,325						193,086	11/01/2018
100062772		AUSTELL	GA		07/01/2021	4.000	94,368						205,051	01/01/2016
100070849		ALEX CITY	AL		10/01/2021	3.875	94,492						74,527	08/01/2016
100063380		BONIFAY	FL		07/01/2021	3.750	94,631						155,000	11/01/2017
100074760		ROANOKE	VA		12/01/2021	4.625	95,023						208,303	06/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060564		CUMMING	GA		06/01/2021	3.875	95,047						125,000	10/17/2014
100077054		FORT WORTH	TX		01/03/2022	4.250	95,126						232,477	08/01/2015
100067353		PINE HILL	NJ		08/02/2021	4.500	95,159						183,319	04/01/2019
100063334		SODUS	NY		07/01/2021	3.875	95,169						175,000	09/01/2017
100061823		GALVESTON	IN		07/01/2021	3.750	95,177						175,257	05/01/2016
100061961		ALTOONA	PA		07/01/2021	4.125	95,209						187,136	09/01/2013
100062224		APOPKA	FL		07/01/2021	3.250	95,266						135,000	09/01/2016
100060541		ARLINGTON	TX		06/01/2021	4.000	95,356						116,986	11/10/2016
100061115		WAUKESHA	WI		06/01/2021	4.000	95,597						119,016	01/17/2017
100062276		LANSING	IL		07/01/2021	3.250	95,659						163,887	01/01/2016
100061357		LOUISVILLE	KY		06/01/2021	4.375	96,006						131,054	06/28/2018
100060419		HOUSTON	TX		06/01/2021	4.125	96,031						149,999	05/13/2016
100062100		HARVARD	IL		07/01/2021	3.750	96,267						210,513	06/01/2015
100075470		HAMPTON	VA		12/01/2021	5.500	96,374						183,865	03/01/2018
100062398		WILLIAMSTOWN	NJ		07/01/2021	3.500	96,562						182,290	01/01/2013
100063315		ABERDEEN	MD		07/01/2021	4.125	96,625						136,822	08/01/2017
100062629		COLUMBIA	MO		07/01/2021	3.750	96,901						147,965	07/01/2015
100062296		MONTGOMERY	AL		07/01/2021	3.875	96,930						105,047	08/01/2016
100062933		HIXSON	TN		07/01/2021	4.000	96,945						205,095	05/01/2016
100077695		TULSA	OK		01/03/2022	4.625	97,097						165,755	09/01/2019
100063193		COPPERAS COVE	TX		07/01/2021	4.500	97,156						204,087	03/01/2017
100061096		KNOXVILLE	TN		06/01/2021	3.750	97,385						122,555	12/09/2016
100062113		LEXINGTON	SC		07/01/2021	3.990	97,405						166,283	04/01/2016
100066106		ORLANDO	FL		08/02/2021	3.875	97,583						229,530	08/01/2015
100063283		CONYERS	GA		07/01/2021	4.250	97,633						198,295	07/01/2017
100063818		RAYTOWN	MO		07/01/2021	4.500	97,740						102,000	04/01/2020
100071118		EL DORADO	AR		10/01/2021	3.750	97,872						130,500	07/01/2020
100060341		PORTAGE	IN		06/01/2021	6.750	98,124						129,996	10/26/2007
100060825		CHATSWORTH	GA		06/01/2021	3.750	98,163						118,986	08/07/2015
100063108		LEWISTON	NY		07/01/2021	3.250	98,230						189,002	11/01/2016
100063434		ATHENS	GA		07/01/2021	4.000	98,342						179,252	02/01/2018
100075295		HOUSTON	TX		12/01/2021	4.250	98,443						190,700	01/01/2017
100075732		OCALA	FL		12/01/2021	4.000	98,537						113,000	03/01/2020
100063274		OCALA	FL		07/01/2021	3.875	98,583						164,895	07/01/2017
100061931		PITTSBURGH	PA		07/01/2021	4.125	98,639						185,528	12/01/2016
100060351		GORDO	AL		06/01/2021	3.250	98,668						149,000	08/09/2012
100063200		HUTCHINSON	MN		07/01/2021	4.250	98,697						211,037	04/01/2017
100064111		MONTGOMERY	AL		07/01/2021	4.125	98,825						142,567	10/01/2007
100062176		DULUTH	MN		07/01/2021	3.875	98,845						212,177	10/01/2015
100063036		INDIANAPOLIS	IN		07/01/2021	3.375	98,854						197,609	09/01/2016
100063330		LOUISVILLE	KY		07/01/2021	3.875	98,883						149,671	09/01/2017
100061252		CHICKASAW	AL		06/01/2021	4.000	99,004						119,486	09/19/2017
100060785		DECATUR	AL		06/01/2021	3.250	99,187						147,965	04/30/2015
100062728		ASHLAND	NE		07/01/2021	3.625	99,192						173,240	12/01/2015
100064167		GRANDVIEW	MO		07/01/2021	3.625	99,220						217,958	09/01/2017
100074612		CONVERSE	TX		12/01/2021	3.750	99,447						240,483	07/01/2013
100061182		ROCKFORD	IL		06/01/2021	3.750	99,488						122,948	06/01/2017
100067178		PALM BAY	FL		08/02/2021	3.250	99,588						296,710	06/01/2013
100067184		ORLANDO	FL		08/02/2021	3.500	99,671						232,396	07/01/2013
100060969		CLARKSVILLE	TN		06/01/2021	3.375	99,739						125,496	07/29/2016
100061120		INDIANAPOLIS	IN		06/01/2021	4.250	99,763						130,051	02/28/2017
100061192		DENHAM SPRINGS	LA		06/01/2021	4.000	99,770						127,548	06/15/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061089		BAYTOWN	TX		06/01/2021	3.500	99,876						125,004	11/30/2016
100070633		TULSA	OK		10/01/2021	3.625	99,903						219,612	09/01/2016
100061202		LOUISVILLE	KY		06/01/2021	3.875	99,915						131,985	06/29/2017
100061249		KANSAS CITY	MO		06/01/2021	3.500	99,934						124,994	09/20/2017
100063636		GATES	NY		07/01/2021	3.625	99,940						153,373	09/01/2019
100063052		COATESVILLE	PA		07/01/2021	3.375	99,982						198,368	10/01/2016
100060897		NASHVILLE	TN		06/01/2021	4.000	100,073						123,986	04/29/2016
100072544		PHOENIX	AZ		11/01/2021	3.500	100,075						142,000	09/01/2012
100060948		WESLACO	TX		06/01/2021	3.875	100,110						134,982	06/29/2016
100060568		OMAHA	NE		06/01/2021	3.750	100,163						128,998	04/17/2015
100066052		SEAGOVILLE	TX		08/02/2021	4.875	100,181						143,000	10/01/2010
100062968		PHILADELPHIA	PA		07/01/2021	3.750	100,322						189,775	08/01/2016
100070760		NAMPA	ID		10/01/2021	3.000	100,361						360,824	11/01/2013
100061187		LIMA	OH		06/01/2021	3.875	100,378						121,979	06/08/2017
100062950		LAFAYETTE	GA		07/01/2021	3.875	100,434						210,826	07/01/2016
100072529		REDFORD	MI		11/01/2021	4.000	100,466						143,000	12/01/2011
100064540		CINCINNATI	OH		07/01/2021	4.375	100,475						184,129	11/01/2017
100066024		BAY SHORE	NY		08/02/2021	4.250	100,496						354,617	10/01/2013
100060935		HAMPTON	VA		06/01/2021	3.750	100,564						127,982	06/06/2016
100062894		WEST SENECA	NY		07/01/2021	3.500	100,616						157,116	06/01/2016
100062090		TUSCALOOSA	AL		07/01/2021	4.000	100,847						184,395	03/01/2017
100070825		PHILADELPHIA	PA		10/01/2021	3.500	100,989						279,357	04/01/2016
100060777		MORGANTOWN	WV		06/01/2021	4.000	101,252						129,985	04/29/2015
100061839		CHEEKTOWAGA	NY		07/01/2021	3.875	101,269						215,354	12/01/2015
100061331		LEWISBURG	OH		06/01/2021	3.750	101,377						142,584	03/26/2018
100066572		WARR ACRES	OK		08/02/2021	4.500	101,392						141,601	06/01/2017
100068942		FARMVILLE	NC		09/01/2021	3.625	101,518						493,167	03/01/2017
100063054		TRENTON	NJ		07/01/2021	3.250	101,522						174,224	10/01/2016
100061592		HOBBS	NM		07/01/2021	3.750	101,600						191,328	02/01/2013
100060357		PEARLAND	TX		06/01/2021	3.750	101,636						152,625	06/29/2012
100060651		WESTLAND	MI		06/01/2021	3.990	101,725						126,000	08/16/2016
100062217		EL PASO	TX		07/01/2021	4.000	101,926						150,000	08/01/2015
100064349		WILMER	AL		07/01/2021	3.250	101,971						241,125	04/01/2013
100061119		CHATTANOOGA	TN		06/01/2021	3.750	102,103						130,016	01/31/2017
100074762		WILLCOX	AZ		12/01/2021	3.875	102,131						253,827	02/01/2016
100066436		SPRINGFIELD	MA		08/02/2021	4.000	102,277						230,884	02/01/2016
100064512		SAVANNAH	GA		07/01/2021	3.750	102,289						172,777	06/01/2017
100061774		ABINGDON	VA		07/01/2021	4.000	102,348						130,692	03/01/2008
100066058		RUTHER GLEN	VA		08/02/2021	3.750	102,373						143,010	05/01/2013
100063055		BEEVILLE	TX		07/01/2021	3.875	102,432						124,000	10/01/2016
100062456		MIDWEST CITY	OK		07/01/2021	5.375	102,441						129,709	03/01/2014
100069041		THE COLONY	TX		09/01/2021	3.500	102,456						203,463	05/01/2018
100061864		CLOVER	SC		07/01/2021	3.875	102,461						289,383	11/01/2014
100066720		SEWELL	NJ		08/02/2021	4.750	102,505						137,893	11/01/2018
100063185		JEFFERSON CITY	TN		07/01/2021	3.990	102,640						177,269	02/01/2017
100062179		SAVANNAH	GA		07/01/2021	3.500	102,734						214,514	09/01/2016
100061111		STOCKTON	CA		06/01/2021	4.000	102,802						124,985	12/30/2016
100070801		LEHIGH ACRES	FL		10/01/2021	4.000	102,886						233,770	10/01/2015
100072221		PHOENIX	AZ		11/01/2021	5.375	102,990						128,000	11/01/2009
100067345		MOBILE	AL		08/02/2021	4.750	103,021						171,539	07/01/2018
100060801		UNION POINT	GA		06/01/2021	4.000	103,082						150,034	06/12/2015
100063771		KENDALL	NY		07/01/2021	3.625	103,091						118,000	03/01/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077295		KANSAS CITY	KS		01/03/2022	4.000	103,113						208,359	06/01/2015
100062668		SAVANNAH	TN		07/01/2021	3.750	103,205						126,423	07/01/2015
100061340		BATON ROUGE	LA		06/01/2021	3.750	103,292						129,985	05/03/2018
100067188		HUNTSVILLE	AL		08/02/2021	4.250	103,312						191,109	05/01/2013
100062038		LEXINGTON	KY		07/01/2021	4.125	103,374						191,146	03/01/2017
100067248		ALLENTOWN	PA		08/02/2021	4.000	103,472						197,162	12/01/2015
100077042		CHARLOTTE	NC		01/03/2022	4.000	103,475						293,824	08/01/2005
100061721		CENTRAL CITY	KY		07/01/2021	4.000	103,549						130,000	01/01/2008
100063146		BLOOMSBURG	PA		07/01/2021	3.250	103,560						156,699	12/01/2016
100063013		NEW CASTLE	DE		07/01/2021	4.000	103,660						149,254	09/01/2016
100077366		DANVILLE	VA		01/03/2022	5.000	103,786						191,565	09/01/2016
100060335		SNEADS FERRY	NC		06/01/2021	3.375	103,876						151,000	01/24/2013
100067301		MUSKEGO	WI		08/02/2021	4.125	103,909						162,260	06/01/2017
100060582		MCDONOUGH	GA		06/01/2021	4.000	103,977						146,000	04/18/2016
100064158		CHILI	NY		07/01/2021	4.250	104,038						199,640	05/01/2014
100060901		BESSEMER	AL		06/01/2021	3.750	104,057						129,015	05/09/2016
100062115		DU BOIS	PA		07/01/2021	3.375	104,158						129,663	05/01/2016
100071076		BERKELEY SPGS	WV		10/01/2021	3.750	104,162						154,000	05/01/2020
100062931		NORTH AUGUSTA	SC		07/01/2021	3.500	104,218						214,048	08/01/2016
100074966		SHAWSVILLE	VA		12/01/2021	3.000	104,236						135,900	05/01/2017
100075025		SHARPSVILLE	IN		12/01/2021	4.750	104,466						216,140	10/01/2013
100069620		PORT HURON	MI		09/01/2021	3.375	104,566						120,000	07/01/2020
100061054		LAWRENCEVILLE	GA		06/01/2021	3.500	104,570						133,939	10/07/2016
100061848		ROCK ISLAND	IL		07/01/2021	4.125	104,629						141,128	10/01/2015
100063267		CARROLLTON	GA		07/01/2021	4.000	104,713						186,328	06/01/2017
100063775		KANSAS CITY	KS		07/01/2021	3.625	104,788						117,500	03/01/2020
100074671		WOODBURY	TN		12/01/2021	4.875	104,793						132,900	06/01/2009
100061084		BURLINGTON	NC		06/01/2021	3.625	104,884						150,958	11/22/2016
100064493		DENTON	TX		07/01/2021	4.500	104,899						258,499	02/01/2017
100061203		TONGANOXIE	KS		06/01/2021	4.125	104,946						134,984	07/31/2017
100060681		DEQUINCY	LA		06/01/2021	3.875	104,983						149,946	05/07/2012
100066429		COLUMBIA	KY		08/02/2021	3.375	105,140						194,002	01/01/2016
100075205		TUCSON	AZ		12/01/2021	3.750	105,338						274,117	06/01/2016
100060430		NICE	CA		06/01/2021	3.750	105,347						132,500	01/08/2016
100066965		SUMTER	SC		08/02/2021	4.625	105,429						153,853	02/01/2009
100066668		GREECE	NY		08/02/2021	4.000	105,465						162,420	02/01/2018
100077399		ROUND ROCK	TX		01/03/2022	4.375	105,501						356,051	03/01/2017
100075338		MORRISTOWN	TN		12/01/2021	3.875	105,522						203,544	04/01/2017
100074521		BOONEVILLE	AR		12/01/2021	3.000	105,547						331,732	10/01/2011
100077441		CANTON	GA		01/03/2022	3.750	105,690						269,992	06/01/2017
100063160		CINCINNATI	OH		07/01/2021	3.250	105,695						221,887	01/01/2017
100062982		CLARKSVILLE	TN		07/01/2021	3.500	105,727						173,669	08/01/2016
100071320		THORNTON	CO		10/01/2021	3.250	105,738						312,477	10/01/2014
100077426		HORIZON CITY	TX		01/03/2022	4.250	105,793						163,302	05/01/2017
100063890		PENNS GROVE	NJ		07/01/2021	3.500	105,821						120,000	07/01/2020
100077280		CHATSWORTH	GA		01/03/2022	4.500	105,822						185,596	05/01/2015
100061469		RED WING	MN		06/01/2021	3.250	105,865						146,418	11/12/2019
100060740		HAHIRA	GA		06/01/2021	3.750	105,950						144,920	12/09/2014
100061464		FLORENCE	AL		06/01/2021	3.875	105,958						138,380	10/11/2019
100066694		VINELAND	NJ		08/02/2021	5.125	106,274						155,113	06/01/2018
100075331		GAINESBORO	TN		12/01/2021	4.500	106,337						249,900	04/01/2017
100060758		SOUTHFIELD	MI		06/01/2021	3.875	106,399						135,397	03/26/2015

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064514		FOLCROFT	PA		07/01/2021	3.875	106,595						168,549	07/01/2017
100064137		SAN ANTONIO	TX		07/01/2021	4.125	106,660						189,939	03/01/2016
100075208		ORANGE	TX		12/01/2021	4.750	106,766						180,000	06/01/2016
100077526		WOOSTER	OH		01/03/2022	5.250	106,951						152,489	04/01/2018
100077693		BELLEVUE	NE		01/03/2022	4.375	106,965						170,769	06/01/2019
100074808		LAREDO	TX		12/01/2021	4.625	107,029						138,023	01/01/2017
100074813		LEXINGTON	SC		12/01/2021	3.625	107,056						217,940	09/01/2014
100062849		MARIETTA	OH		07/01/2021	4.250	107,078						145,505	05/01/2016
100076870		WEST ST PAUL	MN		01/03/2022	4.125	107,246						345,915	07/01/2009
100061143		NEWPORT	NC		06/01/2021	4.125	107,263						121,986	03/23/2017
100060343		SYLACAUGA	AL		06/01/2021	3.750	107,296						152,997	02/19/2009
100063638		LITHONIA	GA		07/01/2021	4.375	107,373						175,841	09/01/2019
100060694		RICHMOND	VA		06/01/2021	3.750	107,383						129,984	04/22/2013
100077486		DOUGLASVILLE	GA		01/03/2022	5.000	107,386						268,364	09/01/2017
100066207		ANDOVER	KS		08/02/2021	3.750	107,530						195,000	11/01/2014
100061621		NORTH AUGUSTA	SC		07/01/2021	3.750	107,554						230,984	02/01/2012
100062835		BALTIMORE	MD		07/01/2021	3.250	107,685						173,903	07/01/2016
100060945		TUCSON	AZ		06/01/2021	3.375	107,710						135,021	06/30/2016
100062004		MOBILE	AL		07/01/2021	4.000	107,849						128,065	01/01/2008
100070639		DENVER	CO		10/01/2021	3.875	107,863						428,350	04/01/2012
100062464		SAN ANTONIO	TX		07/01/2021	4.000	107,889						217,118	06/01/2014
100062913		TUSCALOOSA	AL		07/01/2021	3.750	107,930						156,195	06/01/2016
100064495		CADIZ	KY		07/01/2021	3.875	107,937						167,320	02/01/2017
100060601		WATERFORD	MI		06/01/2021	3.250	108,017						142,001	07/06/2016
100062044		CANTON	GA		07/01/2021	3.875	108,056						220,481	07/01/2017
100060927		HOGANSVILLE	GA		06/01/2021	3.750	108,089						138,945	05/24/2016
100062942		NEENAH	WI		07/01/2021	3.750	108,091						205,795	07/01/2016
100077128		CARTERSVILLE	GA		01/03/2022	4.000	108,303						247,801	10/01/2014
100062108		GRIFFITH	IN		07/01/2021	3.875	108,353						193,315	10/01/2017
100063346		OMAHA	NE		07/01/2021	4.000	108,531						168,152	09/01/2017
100061475		HOUSTON	TX		06/01/2021	3.750	108,562						183,142	12/30/2019
100063094		SPRINGFIELD	MA		07/01/2021	3.375	108,624						197,874	11/01/2016
100063147		GARDENDALE	AL		07/01/2021	3.250	108,700						165,281	11/01/2016
100069444		GOOSE CREEK	SC		09/01/2021	3.125	108,772						189,484	10/01/2018
100062846		MANLEY	NE		07/01/2021	3.750	108,804						193,175	06/01/2016
100062392		TUSCALOOSA	AL		07/01/2021	3.375	108,938						198,873	11/01/2012
100075474		HILLSBORO	IN		12/01/2021	4.990	108,956						161,675	04/01/2018
100074899		DURHAM	NC		12/01/2021	4.000	108,974						235,407	08/01/2015
100061434		CHICAGO	IL		06/01/2021	4.875	109,225						130,000	05/24/2019
100074893		GREECE	NY		12/01/2021	4.000	109,259						190,025	05/01/2014
100060354		SPRING	TX		06/01/2021	3.750	109,305						151,000	07/29/2013
100061180		ELIZABETHTON	TN		06/01/2021	4.250	109,307						129,985	05/26/2017
100074902		MARTINEZ	GA		12/01/2021	4.625	109,335						199,021	05/01/2016
100063747		OMAHA	NE		07/01/2021	3.750	109,350						148,000	02/01/2020
100060369		MAUMELLE	AR		06/01/2021	3.750	109,513						165,000	06/06/2013
100060372		TOMBALL	TX		06/01/2021	3.625	109,525						132,000	08/30/2013
100063497		DES MOINES	IA		07/01/2021	4.500	109,574						164,914	07/01/2018
100062279		WARREN	PA		07/01/2021	3.375	109,648						129,962	05/01/2016
100067024		GLENS FALLS	NY		08/02/2021	4.125	109,676						148,000	10/01/2004
100077392		STEM	NC		01/03/2022	4.625	109,823						250,515	01/01/2017
100060695		PLANO	TX		06/01/2021	3.250	109,877						155,039	04/25/2013
100060579		CALHOUN	GA		06/01/2021	3.625	109,910						156,000	02/25/2008

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062228		FAYETTEVILLE	GA		07/01/2021	3.250	109,913						135,000	12/01/2016
100062226		PALM BAY	FL		07/01/2021	3.250	110,053						140,000	10/01/2016
100066837		DAYTON	OH		08/02/2021	3.875	110,084						125,000	02/01/2020
100063366		BESSEMER	AL		07/01/2021	4.375	110,168						127,038	10/01/2017
100061775		FORT WORTH	TX		07/01/2021	4.000	110,289						234,548	06/01/2008
100075398		SPARTANBURG	SC		12/01/2021	4.375	110,553						173,239	09/01/2017
100064320		BALTIMORE	MD		07/01/2021	4.500	110,560						101,814	01/01/2016
100060741		THROOP	PA		06/01/2021	5.000	110,657						139,937	12/19/2014
100064038		HATTIESBURG	MS		07/01/2021	6.000	110,681						171,419	05/01/2008
100077321		JACKSON	TN		01/03/2022	3.875	110,805						219,164	09/01/2015
100064469		FINLEYVILLE	PA		07/01/2021	3.500	110,924						163,962	08/01/2016
100075731		CONYERS	GA		12/01/2021	4.125	110,943						123,000	01/01/2020
100063046		PHILADELPHIA	PA		07/01/2021	3.750	110,957						166,966	10/01/2016
100062511		RUSSELL SPRINGS	KY		07/01/2021	3.750	110,961						193,333	11/01/2014
100063532		HAMPTON	GA		07/01/2021	4.000	111,074						200,510	11/01/2018
100061485		BAKERSFIELD	CA		06/01/2021	3.750	111,131						186,192	03/09/2020
100063968		GLOBE	AZ		07/01/2021	3.625	111,278						125,000	06/01/2020
100068962		HOFFMAN ESTATES	IL		09/01/2021	4.000	111,321						208,965	10/01/2017
100077496		KNOXVILLE	TN		01/03/2022	4.500	111,387						259,686	10/01/2017
100075679		MANTUA	NJ		12/01/2021	4.250	111,436						273,153	08/01/2019
100060973		WAYNESBORO	VA		06/01/2021	3.375	111,437						147,020	07/27/2016
100061148		TONEY	AL		06/01/2021	3.875	111,480						135,970	03/29/2017
100064520		GRANDVIEW	MO		07/01/2021	4.250	111,586						178,841	10/01/2017
100061274		FARMINGTON HILLS	MI		06/01/2021	4.125	111,619						131,985	11/08/2017
100062997		BRISTOL	PA		07/01/2021	3.500	111,630						251,762	09/01/2016
100065989		MACEDONIA	OH		08/02/2021	3.125	111,745						217,627	03/01/2009
100063449		HAMBURG	NY		07/01/2021	3.875	111,832						193,259	03/01/2018
100063888		LOUDON	TN		07/01/2021	3.500	111,970						130,000	07/01/2020
100075259		MONROE	GA		12/01/2021	3.875	111,989						237,704	10/01/2016
100060457		FRESNO	TX		06/01/2021	3.500	112,114						132,000	08/31/2016
100077444		HANOVER	PA		01/03/2022	4.375	112,140						167,313	06/01/2017
100062872		GRAND RAPIDS	MI		07/01/2021	3.375	112,381						212,441	05/01/2016
100074848		HOUSTON	TX		12/01/2021	3.875	112,456						215,949	01/01/2015
100062492		MOUNT JULIET	TN		07/01/2021	3.875	112,459						282,481	10/01/2014
100063445		BELLEVUE	NE		07/01/2021	3.990	112,469						236,325	02/01/2018
100062301		COLUMBUS	GA		07/01/2021	3.500	112,514						209,358	11/01/2016
100062078		OCEAN SPRINGS	MS		07/01/2021	4.000	112,611						182,765	11/01/2015
100074873		CLEVELAND	TN		12/01/2021	4.125	112,626						272,974	03/01/2016
100066497		BATH	ME		08/02/2021	3.375	112,638						199,081	11/01/2016
100068785		WHITE PINE	TN		09/01/2021	3.875	112,765						619,241	05/01/2015
100075720		ROCKWELL	NC		12/01/2021	4.000	112,766						127,000	11/01/2019
100064176		LEWISVILLE	NC		07/01/2021	3.750	112,780						246,766	09/01/2014
100064480		ROUND LAKE BEACH	IL		07/01/2021	4.000	112,832						186,821	11/01/2016
100064417		DOTHAN	AL		07/01/2021	4.375	112,979						143,452	09/01/2015
100060887		BLUE SPRINGS	MO		06/01/2021	3.375	113,164						150,984	04/14/2016
100067160		SAGINAW	TX		08/02/2021	3.750	113,197						263,211	09/01/2012
100062741		SAN ANTONIO	TX		07/01/2021	4.125	113,289						174,521	11/01/2015
100067114		FRIDAY HARBOR	WA		08/02/2021	4.000	113,292						350,091	06/01/2014
100071231		ENDICOTT	NY		10/01/2021	3.125	113,312						138,000	01/01/2021
100063171		PORT CHARLOTTE	FL		07/01/2021	4.375	113,394						239,927	01/01/2017
100061055		CHICAGO	IL		06/01/2021	3.750	113,413						140,053	10/14/2016
100063092		CLAY	NY		07/01/2021	3.250	113,482						183,329	11/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063379		SAINT LOUIS	MO		07/01/2021	3.750	113,538						232,067	11/01/2017
100066404		FAYETTEVILLE	NY		08/02/2021	4.000	113,592						177,261	08/01/2015
100061446		GALENA	MO		06/01/2021	4.000	113,595						129,985	07/26/2019
100062993		PITTSBURGH	PA		07/01/2021	3.500	113,601						199,931	08/01/2016
100073402		AMARILLO	TX		11/01/2021	3.625	113,629						127,000	08/01/2020
100063811		PENSACOLA	FL		07/01/2021	4.250	113,675						136,000	04/01/2020
100060524		POOLER	GA		06/01/2021	3.750	113,771						142,983	04/28/2016
100074999		GIBBSTOWN	NJ		12/01/2021	4.000	114,039						228,072	08/01/2012
100067260		HANOVER	PA		08/02/2021	4.000	114,058						158,256	06/01/2016
100062180		ANNISTON	AL		07/01/2021	4.000	114,072						174,770	01/01/2016
100060819		PORTAGE	IN		06/01/2021	4.500	114,222						143,969	07/22/2015
100069638		SAN BENITO	TX		09/01/2021	3.750	114,282						128,000	07/01/2020
100060490		CORPUS CHRISTI	TX		06/01/2021	3.500	114,310						166,869	08/15/2012
100061269		OAKDALE	MN		06/01/2021	3.750	114,354						137,936	10/19/2017
100061781		LOUISVILLE	KY		07/01/2021	4.625	114,371						187,862	04/01/2009
100077664		PHILADELPHIA	PA		01/03/2022	5.125	114,559						258,960	03/01/2019
100063458		WHITAKERS	NC		07/01/2021	4.375	114,573						184,213	03/01/2018
100061227		BRIGHAM CITY	UT		06/01/2021	4.250	114,587						141,010	08/15/2017
100061815		HILTON	NY		07/01/2021	5.000	114,716						187,030	07/01/2016
100061873		DOVER	DE		07/01/2021	3.750	115,025						211,997	06/01/2015
100067110		MOUNTAIN VIEW	HI		08/02/2021	3.750	115,112						268,248	11/01/2012
100063163		CARLOS	MN		07/01/2021	4.000	115,190						249,173	01/01/2017
100062446		ALPHARETTA	GA		07/01/2021	3.750	115,209						290,808	01/01/2014
100077141		PHOENIX	AZ		01/03/2022	3.875	115,277						339,361	12/01/2014
100063741		LUFKIN	TX		07/01/2021	4.500	115,284						124,000	02/01/2020
100061480		CORPUS CHRISTI	TX		06/01/2021	3.375	115,303						175,018	01/24/2020
100075375		TUCSON	AZ		12/01/2021	4.250	115,467						212,628	07/01/2017
100063739		CLAY	NY		07/01/2021	3.750	115,592						135,000	02/01/2020
100061118		WICHITA	KS		06/01/2021	4.250	115,680						149,058	01/20/2017
100077218		SAN BERNARDINO	CA		01/03/2022	4.375	115,707						498,367	03/01/2013
100061915		ROCHESTER	NY		07/01/2021	3.875	116,162						175,281	04/01/2016
100070890		BALTIMORE	MD		10/01/2021	4.000	116,259						167,591	02/01/2017
100067282		CRANE	TX		08/02/2021	3.750	116,261						134,380	12/01/2016
100068844		WEST VALLEY CITY	UT		09/01/2021	3.625	116,294						359,292	06/01/2008
100070884		BARTO	PA		10/01/2021	3.500	116,318						215,180	12/01/2016
100062056		FORT WORTH	TX		07/01/2021	4.125	116,429						226,941	06/01/2016
100071377		LAKELAND	FL		10/01/2021	4.500	116,485						182,906	05/01/2019
100063390		OPELIKA	AL		07/01/2021	3.500	116,520						176,721	11/01/2017
100064475		WINDSOR	NY		07/01/2021	3.875	116,677						170,582	10/01/2016
100075540		CENTER POINT	AL		12/01/2021	5.500	116,693						174,569	08/01/2018
100060604		BURTON	MI		06/01/2021	4.000	116,703						152,000	12/30/2016
100061197		COLLINSVILLE	AL		06/01/2021	3.750	116,790						171,975	07/27/2017
100064256		WINTER HAVEN	FL		07/01/2021	3.625	116,893						152,000	09/01/2016
100061898		GREENVILLE	SC		07/01/2021	3.750	116,897						234,626	03/01/2016
100064607		NEWPORT	ME		07/01/2021	4.250	116,926						154,462	08/01/2019
100060687		SPRING	TX		06/01/2021	3.500	117,000						152,994	09/27/2012
100061956		SLIDELL	LA		07/01/2021	4.250	117,126						177,590	11/01/2014
100062595		UPPER MARLBORO	MD		07/01/2021	4.375	117,168						287,427	05/01/2015
100060796		DALLAS	NC		06/01/2021	4.000	117,253						148,973	06/03/2015
100062288		BALTIMORE	MD		07/01/2021	3.750	117,300						199,884	05/01/2016
100062672		LAREDO	TX		07/01/2021	3.875	117,463						148,699	08/01/2015
100066617		MORRISTOWN	TN		08/02/2021	4.375	117,529						218,157	11/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100063314		ELBERTON	GA		07/01/2021	3.875	117,533						226,464	08/01/2017
100066854		NORTH ADAMS	MA		08/02/2021	3.750	117,608						136,000	03/01/2020
100074594		HELENA	AL		12/01/2021	4.250	117,611						245,117	06/01/2012
100061271		SICKLERVILLE	NJ		06/01/2021	3.750	117,965						154,919	11/21/2017
100060932		ALBANY	GA		06/01/2021	3.500	118,015						160,929	06/03/2016
100060943		ROUND ROCK	TX		06/01/2021	3.250	118,035						175,276	06/24/2016
100071282		JOPLIN	MO		10/01/2021	4.250	118,200						149,052	01/01/2016
100062426		PIEDMONT	OK		07/01/2021	3.500	118,330						295,452	07/01/2013
100069557		AUBURN	NY		09/01/2021	3.875	118,376						133,000	03/01/2020
100077021		COVINGTON	GA		01/03/2022	4.750	118,440						238,000	08/01/2008
100077215		MERCED	CA		01/03/2022	3.625	118,635						375,591	10/01/2012
100075354		HAMMOND	LA		12/01/2021	4.750	118,705						167,567	06/01/2017
100062669		LAS VEGAS	NV		07/01/2021	3.875	118,801						322,095	08/01/2015
100061642		PORT NECHES	TX		07/01/2021	4.125	118,865						194,728	01/01/2014
100062419		EL PASO	TX		07/01/2021	3.750	118,960						193,675	05/01/2013
100070971		PLATTEVILLE	WI		10/01/2021	4.125	118,995						169,028	03/01/2018
100063099		BOURBONNAIS	IL		07/01/2021	3.250	119,045						188,676	11/01/2016
100062627		DANVILLE	VA		07/01/2021	4.000	119,135						168,000	07/01/2015
100076949		HARRISBURG	PA		01/03/2022	4.500	119,143						199,898	12/01/2013
100062927		ASHVILLE	OH		07/01/2021	3.875	119,178						228,770	07/01/2016
100077542		CLIO	MI		01/03/2022	5.125	119,255						165,500	06/01/2018
100062873		ATLANTA	GA		07/01/2021	4.000	119,351						248,150	05/01/2016
100060518		HAMPTON	VA		06/01/2021	3.750	119,445						155,081	12/31/2014
100064227		OCOEE	FL		07/01/2021	3.875	119,498						164,000	05/01/2015
100069545		MOUNT EPHRAIM	NJ		09/01/2021	3.500	119,507						140,000	02/01/2020
100067045		BELLMAWR	NJ		08/02/2021	3.750	119,626						187,362	07/01/2016
100060555		CHARLOTTE	NC		06/01/2021	3.500	119,685						155,600	07/27/2016
100063168		CLAYTON	NJ		07/01/2021	3.500	119,695						180,511	01/01/2017
100060679		KATY	TX		06/01/2021	4.000	119,760						172,945	01/23/2012
100060736		BATON ROUGE	LA		06/01/2021	3.750	119,822						158,074	11/18/2014
100062960		HAMILTON	NJ		07/01/2021	3.500	119,871						201,678	09/01/2016
100066485		VINE GROVE	KY		08/02/2021	3.375	119,971						215,000	09/01/2016
100064291		ORLANDO	FL		07/01/2021	3.875	120,087						149,490	02/01/2018
100063815		ALBUQUERQUE	NM		07/01/2021	3.625	120,321						175,000	04/01/2020
100062158		GUSTON	KY		07/01/2021	4.500	120,332						193,675	06/01/2018
100061261		MARNE	MI		06/01/2021	4.375	120,427						144,957	09/14/2017
100061410		BETTENDORF	IA		06/01/2021	3.750	120,464						148,983	01/18/2019
100063789		FISHERTOWN	PA		07/01/2021	3.375	120,611						137,000	03/01/2020
100063493		PORT SAINT LUCIE	FL		07/01/2021	4.875	120,669						183,364	05/01/2018
100066700		MOUNTAIN TOP	PA		08/02/2021	5.375	120,689						157,592	08/01/2018
100061044		BELCAMP	MD		06/01/2021	3.625	120,725						159,053	09/30/2016
100061458		ARLINGTON	TX		06/01/2021	4.125	120,839						160,765	09/27/2019
100062404		LANSDOWNE	PA		07/01/2021	3.375	120,882						298,425	02/01/2013
100075064		ACWORTH	GA		12/01/2021	3.875	121,008						282,374	09/01/2014
100075455		SALEM	OR		12/01/2021	4.000	121,160						275,521	01/01/2018
100064355		INDEPENDENCE	KY		07/01/2021	3.250	121,276						242,199	06/01/2013
100068995		NAMPA	ID		09/01/2021	3.500	121,295						390,016	10/01/2016
100077317		HIXSON	TN		01/03/2022	4.375	121,609						255,902	08/01/2015
100062528		MILLSTADT	IL		07/01/2021	4.000	121,663						164,742	01/01/2015
100077246		BROCKTON	MA		01/03/2022	4.250	121,685						340,486	08/01/2014
100062147		AMSTON	CT		07/01/2021	3.250	121,775						238,786	07/01/2016
100062998		COLLEGE PARK	GA		07/01/2021	3.875	121,781						243,325	09/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063783		FREDERICKTOWN	OH		07/01/2021	3.875	121,942						132,000	03/01/2020
100076927		ODESSA	TX		01/03/2022	3.875	121,983						276,250	06/01/2012
100060697		SYLACAUGA	AL		06/01/2021	3.500	122,047						149,940	05/03/2013
100062162		SAN ANTONIO	TX		07/01/2021	3.875	122,096						241,144	08/01/2015
100063128		BALTIMORE	MD		07/01/2021	4.000	122,169						184,581	12/01/2016
100067158		VENICE	FL		08/02/2021	3.750	122,181						289,728	08/01/2012
100063722		CLARKSVILLE	TN		07/01/2021	3.500	122,212						140,000	01/01/2020
100061078		MORRISVILLE	PA		06/01/2021	3.250	122,287						162,506	11/15/2016
100062482		MONROE	LA		07/01/2021	4.000	122,408						186,984	08/01/2014
100075362		CORPUS CHRISTI	TX		12/01/2021	4.750	122,465						226,844	06/01/2017
100060756		KENT	OH		06/01/2021	4.000	122,551						157,947	03/16/2015
100064254		PITTSBURGH	PA		07/01/2021	3.750	122,610						156,000	08/01/2016
100066695		SARASOTA	FL		08/02/2021	4.500	122,703						209,733	07/01/2018
100062886		BALTIMORE	MD		07/01/2021	4.125	122,799						184,058	04/01/2016
100060420		WINTHROP	MN		06/01/2021	4.750	122,815						147,999	05/16/2016
100077407		HOUMA	LA		01/03/2022	4.250	122,817						139,983	03/01/2017
100066798		WICHITA	KS		08/02/2021	3.750	122,966						162,845	10/01/2019
100066090		BROCKTON	MA		08/02/2021	3.875	122,980						358,447	12/01/2015
100061048		SAVANNAH	GA		06/01/2021	3.750	122,994						170,557	09/28/2016
100062967		CORRYTON	TN		07/01/2021	3.500	123,067						220,961	08/01/2016
100061094		CHARLOTTE	NC		06/01/2021	3.500	123,069						151,982	11/21/2016
100061783		NEW CASTLE	DE		07/01/2021	4.125	123,082		39				208,793	12/01/2009
100066300		BLACKWOOD	NJ		08/02/2021	4.250	123,084						220,838	01/01/2016
100062745		CORAOPOLIS	PA		07/01/2021	3.625	123,123						225,288	01/01/2016
100062716		GLENROCK	WY		07/01/2021	3.500	123,208						162,137	10/01/2015
100066818		NORTH HAVEN	CT		08/02/2021	3.875	123,258						180,000	01/01/2020
100077090		PORTSMOUTH	VA		01/03/2022	3.750	123,441						197,470	12/01/2012
100077339		NORTH CANTON	OH		01/03/2022	5.125	123,479						199,053	04/01/2016
100062880		ABERDEEN	MD		07/01/2021	4.250	123,572						226,128	05/01/2016
100070768		FORT WAYNE	IN		10/01/2021	3.250	123,608						247,948	06/01/2013
100061234		COLLINSVILLE	IL		06/01/2021	4.000	123,727						158,881	08/24/2017
100061301		MARRERO	LA		06/01/2021	4.500	123,870						139,957	12/05/2017
100061015		BAYTOWN	TX		06/01/2021	3.875	123,870						158,039	09/02/2016
100064503		WICHITA	KS		07/01/2021	4.000	123,986						160,258	05/01/2017
100075519		JONESBORO	GA		12/01/2021	4.625	124,014						213,789	05/01/2018
100061881		GROVETOWN	GA		07/01/2021	3.875	124,111						224,837	09/01/2015
100062057		DAYTON	OH		07/01/2021	4.125	124,254						212,511	06/01/2016
100062051		WATERFORD	MI		07/01/2021	3.750	124,302						261,625	10/01/2015
100062025		PORT WENTWORTH	GA		07/01/2021	3.250	124,331						241,748	05/01/2013
100064625		CANBRIA	NY		07/01/2021	3.375	124,604						158,000	03/01/2020
100075136		JACKSONVILLE	FL		12/01/2021	4.000	124,945						261,819	07/01/2015
100070785		INDIANA	PA		10/01/2021	3.875	124,946						189,861	05/01/2015
100065970		WILLINGBORO	NJ		08/02/2021	3.875	125,014						248,269	02/01/2013
100066183		HOUSTON	TX		08/02/2021	3.750	125,050						220,847	03/01/2016
100060515		WARREN	MI		06/01/2021	3.500	125,106						174,000	12/05/2017
100063236		ASHBURN	VA		07/01/2021	3.750	125,149						670,086	05/01/2017
100075636		COVINGTON	GA		12/01/2021	5.125	125,341						211,443	03/01/2019
100066918		MAYS LANDING	NJ		08/02/2021	3.375	125,367						138,000	09/01/2020
100066376		SHASTA LAKE	CA		08/02/2021	4.000	125,380						270,549	06/01/2015
100063368		SICKLERVILLE	NJ		07/01/2021	4.125	125,416						256,076	10/01/2017
100062203		LEWISTON	ID		07/01/2021	4.000	125,455						196,688	05/01/2016
100075479		GRIFFITH	IN		12/01/2021	4.750	125,473						231,743	04/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062916		HOUSTON	TX		07/01/2021	3.875	125,692						189,665	05/01/2016
100062255		FISHERS	IN		07/01/2021	3.750	125,784						235,839	04/01/2014
100074841		SIMPSONVILLE	SC		12/01/2021	3.500	125,792						254,234	01/01/2018
100071064		SAN ANTONIO	TX		10/01/2021	3.750	125,854						188,000	02/01/2020
100066257		TRENTON	NJ		08/02/2021	3.750	125,880						198,992	01/01/2016
100066771		POWELL	OH		08/02/2021	4.000	125,900						275,363	09/01/2019
100063206		ABSECON	NJ		07/01/2021	3.500	125,925						185,682	04/01/2017
100077694		GERMANTOWN	OH		01/03/2022	4.875	125,972						170,789	06/01/2019
100060514		DULUTH	MN		06/01/2021	3.375	126,226						201,000	10/21/2017
100063508		DEARBORN	MI		07/01/2021	4.500	126,272						177,286	08/01/2018
100066068		OGDENSBURG	WI		08/02/2021	3.875	126,276						138,772	07/01/2007
100070829		CARTERSVILLE	GA		10/01/2021	3.750	126,279						220,728	06/01/2016
100060608		BEDFORD	TX		06/01/2021	3.250	126,416						160,000	07/27/2016
100060620		CHATHAM	LA		06/01/2021	4.625	126,594						158,000	01/25/2016
100061255		JACKSONVILLE	FL		06/01/2021	4.750	126,720						125,061	09/27/2017
100062929		ROCK ISLAND	IL		07/01/2021	3.500	126,996						161,617	07/01/2016
100077057		OPA LOCKA	FL		01/03/2022	4.375	127,034		109				309,620	07/01/2016
100062876		MILWAUKEE	WI		07/01/2021	3.750	127,074						247,780	05/01/2016
100063793		PLEASANT VALLEY	MO		07/01/2021	3.250	127,664						144,000	04/01/2020
100064568		SOUTH HOLLAND	IL		07/01/2021	5.250	127,724						226,746	08/01/2018
100067056		BEAUMONT	TX		08/02/2021	3.750	127,765						153,436	04/01/2016
100063332		FORT WAYNE	IN		07/01/2021	4.125	127,780						190,743	09/01/2017
100061944		POUGHKEEPSIE	NY		07/01/2021	3.375	127,830		(125)				232,146	04/01/2015
100071292		RINCON	GA		10/01/2021	3.750	127,979						193,399	04/01/2016
100066833		MOUNT WASHINGTON	KY		08/02/2021	3.625	128,091						167,400	02/01/2020
100060941		HOLLY POND	AL		06/01/2021	3.375	128,110						160,981	06/17/2016
100060603		MORGAN CITY	LA		06/01/2021	3.750	128,136						172,001	05/11/2015
100063411		BLUFF CITY	TN		07/01/2021	4.500	128,191						223,180	12/01/2017
100070734		BERRIEN SPRINGS	MI		10/01/2021	3.250	128,256						222,819	11/01/2016
100063089		DENHAM SPRINGS	LA		07/01/2021	3.500	128,259						173,098	11/01/2016
100060375		DUNDALK	MD		06/01/2021	3.750	128,274						202,999	08/22/2012
100075153		COVINGTON	GA		12/01/2021	4.375	128,404						235,000	11/01/2015
100074619		CORPUS CHRISTI	TX		12/01/2021	3.875	128,492						251,003	04/01/2013
100060482		HOLT	MI		06/01/2021	3.375	128,716						168,777	02/23/2015
100063588		BRISTOL	VA		07/01/2021	4.375	128,828						168,303	06/01/2019
100061058		TUSCALOOSA	AL		06/01/2021	3.950	129,153						165,040	10/24/2016
100062222		DELTONA	FL		07/01/2021	3.500	129,183						160,000	08/01/2016
100075403		CONSTANTIA	NY		12/01/2021	3.875	129,394						37,559	09/01/2017
100077597		WARNER ROBINS	GA		01/03/2022	5.375	129,503						178,005	12/01/2018
100060900		HOUSTON	TX		06/01/2021	3.500	129,637						154,038	05/06/2016
100061157		SHAWNEE	KS		06/01/2021	3.750	129,825						156,982	05/30/2017
100075325		JACKSON	TN		12/01/2021	4.250	129,834						238,678	04/01/2017
100077065		LEES SUMMIT	MO		01/03/2022	3.750	129,835						249,913	12/01/2015
100077410		RINGGOLD	GA		01/03/2022	4.000	129,851						214,741	04/01/2017
100067321		LUTZ	FL		08/02/2021	3.750	129,863						264,108	09/01/2017
100061014		TUCSON	AZ		06/01/2021	3.250	129,901						161,981	09/07/2016
100077563		WICHITA	KS		01/03/2022	5.000	129,917						168,318	07/01/2018
100062605		PHILADELPHIA	PA		07/01/2021	3.375	129,927						212,176	05/01/2015
100062065		KENNER	LA		07/01/2021	4.000	129,991						210,716	04/01/2017
100061146		HOUSTON	TX		06/01/2021	3.875	130,003						157,963	03/27/2017
100060975		KENNESAW	GA		06/01/2021	3.250	130,019						162,981	07/26/2016
100060409		SAN ANTONIO	TX		06/01/2021	4.125	130,070						139,965	06/02/2009

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100062840		CHRISTIANSBURG	VA		07/01/2021	3.875	130,088						266,800	05/01/2016
100067249		RIVERVIEW	FL		08/02/2021	3.750	130,133						217,754	04/01/2016
100062659		LAWRENCEBURG	TN		07/01/2021	3.875	130,198						216,595	07/01/2015
100063964		HARVEST	AL		07/01/2021	3.250	130,231						187,000	08/01/2020
100077169		PHOENIX	AZ		01/03/2022	4.125	130,234						335,654	02/01/2016
100061653		EVELETH	MN		07/01/2021	3.750	130,244						242,428	07/01/2012
100070095		WEST COLUMBIA	SC		09/01/2021	4.500	130,271						218,732	12/01/2017
100060742		NORFOLK	VA		06/01/2021	3.750	130,341						187,057	12/23/2014
100062041		HINESVILLE	GA		07/01/2021	4.125	130,381						173,962	02/01/2016
100075392		NAPLES	FL		12/01/2021	3.125	130,393						264,847	07/01/2017
100073527		BALTIMORE	MD		11/01/2021	4.125	130,431						148,000	02/01/2020
100060989		WEST JEFFERSON	OH		06/01/2021	3.875	130,469						161,981	08/05/2016
100066001		HEBRON	IN		08/02/2021	3.250	130,552						293,414	12/01/2012
100077579		EL PASO	TX		01/03/2022	4.990	130,799						180,703	08/01/2018
100062775		WESTFIELD	MA		07/01/2021	4.125	130,899						280,386	01/01/2016
100063426		APOPKA	FL		07/01/2021	4.000	131,045						216,735	01/01/2018
100067047		IMPERIAL	PA		08/02/2021	4.000	131,058						260,399	03/01/2015
100067203		HUMBLE	TX		08/02/2021	4.250	131,091						207,832	11/01/2014
100062863		GREECE	NY		07/01/2021	3.875	131,198						195,590	05/01/2016
100077190		SAN ANTONIO	TX		01/03/2022	4.750	131,211						280,017	04/01/2014
100067154		DALLAS	TX		08/02/2021	3.750	131,341						316,194	09/01/2012
100060628		PHOENIX	AZ		06/01/2021	3.625	131,551						166,999	09/28/2016
100060764		BALTIMORE	MD		06/01/2021	3.750	131,584						184,962	04/13/2015
100061902		CHICAGO	IL		07/01/2021	4.000	131,706						128,925	04/01/2016
100064298		MINNEOLA	FL		07/01/2021	4.125	131,720						155,900	08/01/2019
100066483		BALTIMORE	MD		08/02/2021	4.000	131,807						190,509	09/01/2016
100066840		PENSACOLA	FL		08/02/2021	4.000	131,845						147,000	02/01/2020
100066805		PHILADELPHIA	PA		08/02/2021	3.375	131,956						150,000	11/01/2019
100074974		TOLLESON	AZ		12/01/2021	3.625	132,080						184,000	07/01/2020
100060551		LILBURN	GA		06/01/2021	3.875	132,232						196,000	12/19/2017
100066185		THEODORE	AL		08/02/2021	3.250	132,238						233,876	10/01/2013
100060451		EL PASO	TX		06/01/2021	3.625	132,482						170,890	05/19/2015
100061865		GREGORY	MI		07/01/2021	4.250	132,623						284,599	12/01/2014
100077645		RIVERDALE	GA		01/03/2022	4.875	132,647						194,343	03/01/2019
100066748		MIDDLETOWN	PA		08/02/2021	4.500	132,696						148,575	05/01/2019
100061208		INDEPENDENCE	MO		06/01/2021	3.875	132,815						161,950	07/13/2017
100064108		LAWRENCE	KS		07/01/2021	4.250	132,823						195,282	07/01/2006
100062860		ANTIOCH	TN		07/01/2021	3.750	132,989						281,441	05/01/2016
100073439		STROUDSBURG	PA		11/01/2021	3.750	133,050						190,000	08/01/2012
100066913		CAMDEN	NJ		08/02/2021	3.250	133,123						150,000	08/01/2020
100063287		GRAND RAPIDS	MN		07/01/2021	4.250	133,150						156,155	08/01/2017
100063105		FAIRBURN	GA		07/01/2021	4.000	133,175						224,708	11/01/2016
100062289		FAYETTEVILLE	NC		07/01/2021	3.750	133,277						163,025	07/01/2016
100075747		OCALA	FL		12/01/2021	4.125	133,491						149,000	06/01/2020
100062820		DAWSONVILLE	GA		07/01/2021	4.000	133,506						251,960	04/01/2016
100060721		NEENAH	WI		06/01/2021	4.500	133,747						195,016	04/11/2014
100066423		PALMYRA	NY		08/02/2021	4.000	133,750						196,576	01/01/2016
100067147		NORTH MIAMI	FL		08/02/2021	3.625	133,804						548,512	08/01/2012
100060745		CANAL WINCHESTER	OH		06/01/2021	4.500	133,835						132,954	01/09/2015
100063010		WARWICK	RI		07/01/2021	3.750	133,964						289,124	09/01/2016
100067000		HARLINGEN	TX		08/02/2021	4.250	134,124						193,139	09/01/2013
100061976		COXS CREEK	KY		07/01/2021	3.750	134,133						229,900	05/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075804		KNOXVILLE	TN		12/01/2021	3.750	134,139						234,000	06/01/2021
100066714		LEBANON	PA		08/02/2021	3.625	134,334						160,919	07/01/2018
100062782		NORTH BROOKFIELD	MA		07/01/2021	4.125	134,361						270,760	01/01/2016
100062702		HOUSTON	TX		07/01/2021	3.750	134,365						191,628	09/01/2015
100070651		UNION GROVE	WI		10/01/2021	3.500	134,373						183,917	12/01/2016
100061290		SAUK RAPIDS	MN		06/01/2021	3.750	134,379						162,547	11/24/2017
100075591		PARMA	OH		12/01/2021	5.250	134,408						184,755	12/01/2018
100069670		HEMET	CA		09/01/2021	3.125	134,552						183,500	08/01/2020
100060970		FRESNO	CA		06/01/2021	3.250	134,568						169,989	07/21/2016
100063416		RAWLINS	WY		07/01/2021	3.990	134,648						180,600	12/01/2017
100073387		GOOSE CREEK	SC		11/01/2021	3.375	134,676						153,000	07/01/2020
100066766		MOUNT LAUREL	NJ		08/02/2021	5.125	134,972						177,323	05/01/2019
100062504		MESQUITE	TX		07/01/2021	4.000	135,083						265,743	10/01/2014
100067348		CASTALIA	NC		08/02/2021	4.625	135,119						192,581	09/01/2018
100061899		EASLEY	SC		07/01/2021	3.750	135,177						231,617	03/01/2016
100061870		LANSING	IL		07/01/2021	3.750	135,229						181,447	06/01/2015
100077447		MADISON	TN		01/03/2022	4.500	135,299						275,857	07/01/2017
100061304		VINELAND	NJ		06/01/2021	4.125	135,388						164,916	12/15/2017
100069243		VAN BUREN	AR		09/01/2021	3.375	135,571						225,006	12/01/2016
100060534		ANTIOCH	TN		06/01/2021	3.625	135,657						169,979	04/04/2016
100063309		LENEXA	KS		07/01/2021	4.500	135,719						222,577	08/01/2017
100066808		LAWNSIDE	NJ		08/02/2021	3.750	135,760						160,000	02/01/2020
100069484		CEDARVILLE	OH		09/01/2021	4.125	135,806						158,000	09/01/2019
100062917		HAMILTON	NJ		07/01/2021	3.375	135,812						284,364	06/01/2016
100061107		ST LOUIS	MO		06/01/2021	3.250	135,893						171,933	12/30/2016
100062992		ZION	IL		07/01/2021	3.875	135,955						256,145	09/01/2016
100077571		JOHNSTOWN	PA		01/03/2022	4.750	135,999						183,050	08/01/2018
100063550		INDIANAPOLIS	IN		07/01/2021	5.000	136,005						212,407	12/01/2018
100061265		SAND LAKE	MI		06/01/2021	3.750	136,205						164,936	10/02/2017
100060464		CHAPEL HILL	NC		06/01/2021	3.375	136,376						171,075	09/23/2016
100075569		LEXINGTON	OH		12/01/2021	4.750	136,396						175,532	10/01/2018
100066459		GREENVILLE	SC		08/02/2021	3.875	136,471						222,903	06/01/2016
100061159		ELK RIVER	MN		06/01/2021	4.000	136,513						169,080	04/20/2017
100063107		PITTSBURGH	PA		07/01/2021	3.500	136,730						229,457	11/01/2016
100061388		OTTUMWA	IA		06/01/2021	4.875	136,795						140,000	09/25/2018
100063342		WAGENER	SC		07/01/2021	4.250	136,832						183,702	09/01/2017
100070628		KISSIMMEE	FL		10/01/2021	3.375	136,883						351,060	02/01/2015
100062245		LEHIGH ACRES	FL		07/01/2021	3.625	136,890						184,999	11/01/2019
100077192		ALEXANDER	AR		01/03/2022	3.375	137,009						230,609	02/01/2015
100063256		HAVELOCK	NC		07/01/2021	3.750	137,049						205,090	06/01/2017
100074960		CLAYTON	NJ		12/01/2021	4.250	137,055						253,979	04/01/2017
100061968		INDIAN LAND	SC		07/01/2021	3.375	137,071						284,206	05/01/2013
100066452		NEW ULM	MN		08/02/2021	3.750	137,209						241,439	06/01/2016
100061982		SAN ANTONIO	TX		07/01/2021	4.125	137,300						254,797	12/01/2016
100067228		LEHIGH ACRES	FL		08/02/2021	3.750	137,347						296,976	07/01/2015
100064623		CLIFTON HEIGHTS	PA		07/01/2021	3.875	137,473						160,000	04/01/2020
100066767		NEW PHILADELPHIA	OH		08/02/2021	3.750	138,140						169,771	08/01/2019
100063114		JACKSON	GA		07/01/2021	3.500	138,172						219,475	10/01/2016
100077463		DUNCANVILLE	TX		01/03/2022	4.750	138,184						259,188	08/01/2017
100075429		COLUMBIA	TN		12/01/2021	4.500	138,197						283,074	09/01/2017
100066744		CLIMAX	MI		08/02/2021	4.250	138,215						245,482	04/01/2019
100066488		CAPE CORAL	FL		08/02/2021	3.875	138,248						219,134	09/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075334		LITHONIA	GA		12/01/2021	4.250	138,312						245,240	04/01/2017
100063716		PINE HILL	NJ		07/01/2021	3.625	138,320						156,000	02/01/2020
100064470		CONYERS	GA		07/01/2021	3.500	138,332						304,838	08/01/2016
100066820		ABINGDON	MD		08/02/2021	3.625	138,355						205,000	12/01/2019
100063350		SPRINGFIELD	MA		07/01/2021	4.000	138,470						244,148	09/01/2017
100062229		ATLANTA	GA		07/01/2021	3.500	138,672						170,975	12/01/2016
100071281		ALBANY	NY		10/01/2021	4.000	138,715						422,770	09/01/2016
100063431		ORRTANNA	PA		07/01/2021	3.750	138,747						515,956	01/01/2018
100069550		SALISBURY	MD		09/01/2021	3.990	138,755						139,000	03/01/2020
100067150		TAYLORSVILLE	UT		08/02/2021	4.000	138,819						447,536	08/01/2012
100062152		ISLIP TERRACE	NY		07/01/2021	3.875	138,938						464,476	05/01/2015
100060586		HIGHLAND PARK	IL		06/01/2021	3.500	138,958						199,999	06/05/2013
100064661		BLANDFORD	MA		07/01/2021	3.875	138,981						186,000	04/01/2020
100077153		PFLUGERVILLE	TX		01/03/2022	4.250	139,188						357,634	02/01/2017
100066611		BRAIDWOOD	IL		08/02/2021	3.875	139,229						210,395	10/01/2017
100067209		MODESTO	CA		08/02/2021	3.875	139,495						333,559	05/01/2015
100067170		SPANAWAY	WA		08/02/2021	3.375	139,556						424,013	03/01/2013
100072386		SPRING HOPE	NC		11/01/2021	3.875	139,590						238,000	08/01/2008
100064468		PACE	FL		07/01/2021	3.500	139,652						254,718	08/01/2016
100063567		LITHONIA	GA		07/01/2021	4.625	139,695						206,756	04/01/2019
100063172		RAFFORD	NC		07/01/2021	3.875	139,713						204,380	02/01/2017
100075509		LIBERTY	SC		12/01/2021	4.500	139,719						204,037	05/01/2018
100063796		LAWRENCEVILLE	GA		07/01/2021	3.750	139,829						190,000	03/01/2020
100067262		BAY MINETTE	AL		08/02/2021	4.000	139,864						245,211	02/01/2016
100070788		MILFORD	PA		10/01/2021	3.000	139,887						258,522	06/01/2015
100074976		EL PASO	TX		12/01/2021	4.250	140,158						188,024	05/01/2017
100062185		SCHENECTADY	NY		07/01/2021	3.875	140,171						195,671	06/01/2018
100064515		HIGH RIDGE	MO		07/01/2021	4.000	140,181						170,673	07/01/2017
100063463		NORTH LAUDERDALE	FL		07/01/2021	4.750	140,194						244,230	03/01/2018
100069409		CHICAGO	IL		09/01/2021	3.750	140,202						172,007	05/01/2018
100063125		WINCHESTER	VA		07/01/2021	3.250	140,238						244,173	12/01/2016
100063245		MANOR	TX		07/01/2021	4.375	140,253						278,026	05/01/2017
100060930		BALTIMORE	MD		06/01/2021	3.750	140,326						181,064	05/19/2016
100062777		YORK	PA		07/01/2021	4.000	140,428						203,567	01/01/2016
100064173		MURFREESBORO	TN		07/01/2021	4.125	140,514						300,840	07/01/2016
100061463		DES MOINES	IA		06/01/2021	3.500	140,531						174,908	10/11/2019
100067213		EDWARDSVILLE	IL		08/02/2021	3.750	140,769						190,718	05/01/2015
100062091		LOUISBURG	NC		07/01/2021	4.375	140,903						175,448	09/01/2017
100064281		WINTER HAVEN	FL		07/01/2021	4.875	140,997						181,000	10/01/2017
100062818		BALTIMORE	MD		07/01/2021	3.750	141,112						270,589	03/01/2016
100073391		SYRACUSE	NY		11/01/2021	3.875	141,271						160,000	08/01/2020
100063513		WINSTON	GA		07/01/2021	5.250	141,320						192,136	08/01/2018
100070906		WETUMPKA	AL		10/01/2021	3.875	141,400						238,948	03/01/2017
100067144		STOCKTON	CA		08/02/2021	3.750	141,424						478,638	07/01/2012
100062570		BRIDGEPORT	CT		07/01/2021	4.000	141,435						301,594	04/01/2015
100077207		GAINESVILLE	GA		01/03/2022	4.875	141,456						224,593	07/01/2018
100063356		SEMMES	AL		07/01/2021	3.750	141,500						224,802	10/01/2017
100063001		MADISON	AL		07/01/2021	3.375	141,604						242,967	09/01/2016
100061076		HOBBS	NM		06/01/2021	3.500	141,608						178,062	11/10/2016
100077549		TUSCALOOSA	AL		01/03/2022	4.990	141,684						200,877	06/01/2018
100064248		ALTAMONTE SPRINGS	FL		07/01/2021	3.750	141,692						185,000	05/01/2016
100062249		WARREN	MI		07/01/2021	3.560	141,746						160,000	12/01/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100062879		EPHRATA	PA		07/01/2021	3.750	141,952						261,288	05/01/2016
100061306		ORANGE COVE	CA		06/01/2021	3.875	141,985						167,981	01/12/2018
100062278		DUBLIN	VA		07/01/2021	3.500	142,076						240,009	02/01/2016
100070674		GLASSBORO	NJ		10/01/2021	3.875	142,087						260,221	05/01/2015
100064620		AMHERST	NY		07/01/2021	3.500	142,107						192,000	03/01/2020
100077464		CANTON	GA		01/03/2022	4.250	142,188						270,019	08/01/2017
100063375		SOUTH MILWAUKEE	WI		07/01/2021	3.875	142,326						223,915	11/01/2017
100075273		CHICAGO	IL		12/01/2021	4.500	142,407						183,928	10/01/2016
100061995		SAN ANTONIO	TX		07/01/2021	3.375	142,463						265,844	01/01/2017
100061997		VERO BEACH	FL		07/01/2021	3.875	142,483						243,736	12/01/2017
100075496		HOUSTON	TX		12/01/2021	5.000	142,541						240,817	05/01/2018
100063104		STOCKBRIDGE	GA		07/01/2021	3.500	142,615						284,519	11/01/2016
100064403		MILWAUKEE	WI		07/01/2021	3.875	142,617						247,375	07/01/2015
100071304		CORPUS CHRISTI	TX		10/01/2021	3.990	142,707						235,993	08/01/2015
100066802		JACKSONVILLE	NC		08/02/2021	3.990	142,952						134,900	12/01/2019
100063408		WATERVILLE	NY		07/01/2021	4.375	143,121						170,796	12/01/2017
100066374		EUGENE	OR		08/02/2021	3.750	143,416						364,956	04/01/2015
100075646		RUTLEDGE	TN		12/01/2021	4.625	143,527						179,000	05/01/2019
100062273		MILWAUKEE	WI		07/01/2021	3.500	143,632						168,458	10/01/2015
100066448		CLARKSBURG	MD		08/02/2021	3.875	143,729						260,053	05/01/2016
100060885		ABERDEEN	MD		06/01/2021	3.750	143,769						209,923	03/24/2016
100077274		PLANTATION	FL		01/03/2022	4.125	143,781						368,914	03/01/2015
100075436		ARNOLD	MO		12/01/2021	3.750	143,820						225,522	12/01/2017
100063698		RUSSELLVILLE	AL		07/01/2021	4.125	143,837						164,000	12/01/2019
100062290		NEWPORT	NC		07/01/2021	3.375	143,848						239,193	06/01/2016
100061080		LA FOLLETTE	TN		06/01/2021	3.250	143,895						181,943	11/17/2016
100063392		NORTH RICHLAND HILLS	TX		07/01/2021	3.750	143,937						285,233	11/01/2017
100066415		BATON ROUGE	LA		08/02/2021	3.125	143,968						199,386	08/01/2015
100061030		ATLANTA	GA		06/01/2021	3.250	144,017						186,936	09/23/2016
100077377		BRUNSWICK	GA		01/03/2022	3.375	144,086						269,129	12/01/2016
100060725		LEROY	AL		06/01/2021	3.875	144,102						207,980	06/27/2014
100076909		LAKE ELSINORE	CA		01/03/2022	5.125	144,121						470,422	08/01/2013
100077555		UNIONVILLE	VA		01/03/2022	4.500	144,127						317,116	06/01/2018
100063859		VINELAND	NJ		07/01/2021	3.750	144,273						160,000	07/01/2020
100077513		THOMASVILLE	AL		01/03/2022	3.875	144,296						164,139	03/01/2018
100067070		CEDARPINES PARK AREA	CA		08/02/2021	3.875	144,375						460,428	02/01/2015
100062699		COLUMBUS	GA		07/01/2021	3.750	144,505						250,602	09/01/2015
100062801		KERNERSVILLE	NC		07/01/2021	4.000	144,671						212,953	04/01/2016
100064258		KISSIMMEE	FL		07/01/2021	3.875	144,798						188,500	09/01/2016
100067250		CLINTON	MD		08/02/2021	4.125	144,971						354,483	03/01/2016
100063210		DECATUR	GA		07/01/2021	3.750	144,996						247,649	04/01/2017
100060715		MANCHESTER	CT		06/01/2021	4.375	145,059						193,806	03/21/2014
100061452		SAINT CLAIR SHORES	MI		06/01/2021	4.000	145,097						190,272	09/03/2019
100060437		INDIANAPOLIS	IN		06/01/2021	3.875	145,275						184,000	09/23/2015
100060429		BETHEL	MN		06/01/2021	3.875	145,348						185,001	01/20/2016
100061328		HASTINGS	MN		06/01/2021	4.750	145,354						169,899	03/23/2018
100063060		MANDEVILLE	LA		07/01/2021	3.500	145,424						217,386	10/01/2016
100060432		RANDALLSTOWN	MD		06/01/2021	3.750	145,424						202,000	12/28/2015
100061884		PORT SAINT LUCIE	FL		07/01/2021	4.250	145,672						262,428	11/01/2015
100062841		SAN ANTONIO	TX		07/01/2021	3.875	145,693						247,755	04/01/2016
100060981		GILLSVILLE	GA		06/01/2021	3.500	146,028						184,523	08/04/2016
100066791		BALDWIN	MI		08/02/2021	4.250	146,097						169,238	10/01/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100077558		LEHIGH ACRES	FL		01/03/2022	5.250	146,260						241,404	07/01/2018
100062303		PALM COAST	FL		07/01/2021	4.000	146,584						293,160	12/01/2016
100066594		WANTAGE	NJ		08/02/2021	4.500	146,652						219,836	08/01/2017
100060382		BLACKLICK	OH		06/01/2021	4.000	146,696						152,000	08/23/2013
100062940		TOMS RIVER	NJ		07/01/2021	3.750	146,824						255,168	07/01/2016
100064447		HAMPSHIRE	IL		07/01/2021	3.750	146,877						247,576	04/01/2016
100066269		KISSIMMEE	FL		08/02/2021	4.125	146,921						185,000	08/01/2015
100063059		HAZARD	KY		07/01/2021	3.500	146,929						117,641	10/01/2016
100075091		FLINT	MI		12/01/2021	3.000	146,988						284,921	05/01/2015
100074894		BALTIMORE	MD		12/01/2021	3.250	147,050						259,879	06/01/2015
100074883		ISLIP	NY		12/01/2021	3.875	147,074						400,263	11/01/2016
100060929		HAMILTON	GA		06/01/2021	3.500	147,105						189,976	05/27/2016
100061020		OKLAHOMA CITY	OK		06/01/2021	4.000	147,105						181,085	09/09/2016
100061093		OAKLAND	MD		06/01/2021	3.875	147,157						210,018	10/31/2016
100060653		NORFOLK	VA		06/01/2021	3.490	147,178						185,000	08/16/2016
100062055		CLATSKANIE	OR		07/01/2021	3.750	147,490						361,252	06/01/2016
100067172		LOS ANGELES	CA		08/02/2021	3.500	147,628						542,472	04/01/2013
100062003		PHILADELPHIA	PA		07/01/2021	4.125	147,742						216,952	10/01/2017
100063839		PINGREE GROVE	IL		07/01/2021	3.250	147,764		(197)				178,000	05/01/2020
100063697		LAWRENCEVILLE	GA		07/01/2021	4.625	147,942						175,000	12/01/2019
100065990		FORT WORTH	TX		08/02/2021	3.375	147,960						336,352	09/01/2012
100063121		BLAINE	MN		07/01/2021	3.750	147,961						279,303	01/01/2017
100064418		NORTH CHESTERFIELD	VA		07/01/2021	4.000	148,031						250,649	09/01/2015
100069165		LAKE CHARLES	LA		09/01/2021	3.375	148,139						182,849	04/01/2016
100062317		COSBY	TN		07/01/2021	3.500	148,199						172,801	08/01/2017
100061924		GLENVILLE	NY		07/01/2021	3.250	148,351						229,068	09/01/2016
100063484		STATESVILLE	NC		07/01/2021	4.375	148,465						223,606	05/01/2018
100072549		RIALTO	CA		11/01/2021	3.250	148,582						210,000	01/01/2013
100063303		SELMA	AL		07/01/2021	4.000	148,668						186,250	08/01/2017
100063837		TAMPA	FL		07/01/2021	3.250	148,806						173,000	05/01/2020
100064273		DAVENPORT	FL		07/01/2021	4.250	148,872						218,000	07/01/2017
100063264		NEWARK	DE		07/01/2021	4.625	148,950						235,814	06/01/2017
100066721		STUYVESANT	NY		08/02/2021	4.625	148,963						230,850	09/01/2018
100069833		MERRILL	OR		09/01/2021	3.718	148,975						449,591	03/01/2012
100063706		ELLENWOOD	GA		07/01/2021	3.750	149,017						168,000	12/01/2019
100064662		RUSKIN	FL		07/01/2021	3.625	149,038						174,000	04/01/2020
100062821		BROOKLYN PARK	MN		07/01/2021	3.875	149,291						256,643	03/01/2016
100060944		KING WILLIAM	VA		06/01/2021	4.250	149,506						190,058	06/29/2016
100071366		SOUTH CHESTERFIELD	VA		10/01/2021	4.625	149,723						226,507	04/01/2018
100063276		FORT WORTH	TX		07/01/2021	3.875	149,729						266,189	07/01/2017
100064042		PHILADELPHIA	PA		07/01/2021	4.000	149,778						257,239	07/01/2007
100061379		AMARILLO	TX		06/01/2021	5.250	149,813						159,000	08/28/2018
100062502		VIRGINIA BEACH	VA		07/01/2021	3.750	149,994						245,206	10/01/2014
100071071		ORLANDO	FL		10/01/2021	4.125	150,038						186,000	03/01/2020
100064057		PLEASANT VALLEY	NY		07/01/2021	4.000	150,085						328,121	08/01/2012
100061890		PORTSMOUTH	VA		07/01/2021	3.875	150,134						209,945	01/01/2016
100067199		SAN ANTONIO	TX		08/02/2021	3.750	150,195						269,772	07/01/2014
100060813		MUNDELEIN	IL		06/01/2021	3.750	150,228						202,027	07/17/2015
100063904		CLEVELAND	TN		07/01/2021	3.125	150,253						173,000	07/01/2020
100063203		FLORENCE	SC		07/01/2021	4.375	150,372						198,894	04/01/2017
100062951		OMAHA	NE		07/01/2021	3.875	150,530						250,116	07/01/2016
100063721		TAYLORVILLE	IL		07/01/2021	4.125	150,657						176,400	01/01/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100075707		MUSKEGON	MI		12/01/2021	3.875	150,712						166,000	12/01/2019
100075379		DOVER	DE		12/01/2021	4.500	150,863						241,526	06/01/2017
100063106		CONOWINGO	MD		07/01/2021	3.250	151,327						262,845	11/01/2016
100061377		KNOXVILLE	TN		06/01/2021	4.750	151,347						165,000	08/17/2018
100066107		MYSTIC	CT		08/02/2021	3.750	151,418						255,273	03/01/2016
100070934		GLENDORA	NJ		10/01/2021	4.250	151,418						234,089	08/01/2017
100060677		AVONDALE	AZ		06/01/2021	3.250	151,446						275,000	06/03/2020
100062697		LINCOLN	ND		07/01/2021	3.875	151,471						250,806	09/01/2015
100072212		COLLEGE PARK	GA		11/01/2021	5.000	151,549						235,000	05/01/2009
100066910		STATESBORO	GA		08/02/2021	3.250	151,854						209,000	08/01/2020
100061326		CALHOUN	GA		06/01/2021	4.750	151,885						160,000	03/16/2018
100067002		CLINTON	WI		08/02/2021	3.750	151,971						315,759	07/01/2013
100077092		VILONIA	AR		01/03/2022	3.875	152,049						256,525	04/01/2015
100063071		SUMTER	SC		07/01/2021	3.875	152,234						220,650	10/01/2016
100062282		DENHAM SPRINGS	LA		07/01/2021	3.875	152,300						179,404	03/01/2016
100061062		CARROLLTON	TX		06/01/2021	3.375	152,374						236,920	10/31/2016
100060462		HOLLY	MI		06/01/2021	3.500	152,641						190,001	09/23/2016
100061837		ROCHESTER	NY		07/01/2021	3.875	152,893						255,301	01/01/2016
100061668		WEST HAVEN	CT		07/01/2021	4.000	152,898						313,761	03/01/2013
100063273		MARTHASVILLE	MO		07/01/2021	3.750	153,038						194,370	06/01/2017
100075678		BESSEMER CITY	NC		12/01/2021	4.500	153,114						250,798	07/01/2019
100077713		WILLINGBORO	NJ		01/03/2022	4.750	153,225						274,565	07/01/2019
100063072		MIDDLETOWN	DE		07/01/2021	3.375	153,415						257,689	10/01/2016
100077454		CAMDENTON	MO		01/03/2022	4.750	153,504						250,835	09/01/2017
100062109		KATY	TX		07/01/2021	4.000	153,668						245,138	07/01/2017
100077516		AMANDA	OH		01/03/2022	4.500	153,685						271,596	02/01/2018
100062793		GROVETOWN	GA		07/01/2021	3.750	153,685						239,527	02/01/2016
100070623		RINGGOLD	GA		10/01/2021	3.625	153,844						249,598	11/01/2016
100063288		TUCSON	AZ		07/01/2021	3.750	153,925						246,402	07/01/2017
100070895		INMAN	SC		10/01/2021	4.125	154,383						214,570	01/01/2017
100063822		SPRING	TX		07/01/2021	3.250	154,641						196,000	04/01/2020
100061427		MANCHESTER	TN		06/01/2021	4.500	154,985						175,000	04/25/2019
100061200		COCKEVILLE	TN		06/01/2021	3.875	154,988						185,979	06/23/2017
100069004		KAPOLEI	HI		09/01/2021	3.250	155,299						562,514	11/01/2017
100069587		ACWORTH	GA		09/01/2021	3.750	155,377						207,500	04/01/2020
100071005		MAYS LANDING	NJ		10/01/2021	4.875	155,521						219,985	11/01/2018
100066087		JACKSONVILLE	FL		08/02/2021	3.750	155,527						285,557	05/01/2016
100063327		DANVILLE	VA		07/01/2021	4.000	155,766						182,787	08/01/2017
100064237		ORLANDO	FL		07/01/2021	3.750	155,807						209,000	10/01/2015
100061239		CAMINO	CA		06/01/2021	3.250	156,299						198,934	08/31/2017
100062652		PROSPECT PARK	PA		07/01/2021	4.125	156,326						199,294	07/01/2015
100063673		COLUMBUS	OH		07/01/2021	3.990	156,334						175,000	11/01/2019
100061849		KENNESAW	GA		07/01/2021	3.750	156,475						317,136	10/01/2015
100063091		COCKEVILLE	TN		07/01/2021	3.375	156,491						260,386	11/01/2016
100063751		DECATUR	AL		07/01/2021	3.750	156,589						176,500	02/01/2020
100069751		KNOXVILLE	MD		09/01/2021	3.125	156,714						175,000	02/01/2021
100077757		BROWNSVILLE	TX		01/03/2022	4.500	156,727						172,000	08/01/2020
100063308		ENTERPRISE	AL		07/01/2021	3.875	156,895						203,694	08/01/2017
100066865		SAN ANTONIO	TX		08/02/2021	3.250	157,093						180,000	04/01/2020
100063022		ABILENE	TX		07/01/2021	3.750	157,172						190,586	09/01/2016
100063271		LOUISVILLE	KY		07/01/2021	3.875	157,230						260,073	07/01/2017
100061028		LAS VEGAS	NV		06/01/2021	3.250	157,428						210,101	09/16/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063177		PHENIX CITY	AL		07/01/2021	3.875	157,464						240,153	02/01/2017
100063430		HUMBLE	TX		07/01/2021	4.125	157,544						237,513	01/01/2018
100067157		ORLANDO	FL		08/02/2021	3.375	157,589						467,115	11/01/2012
100077203		VICTORVILLE	CA		01/03/2022	4.250	157,641						423,900	02/01/2017
100077221		CHEYENNE	WY		01/03/2022	4.125	157,791						259,107	11/01/2013
100075461		PORT ST LUCIE	FL		12/01/2021	4.000	157,891						281,401	01/01/2018
100062923		HUMMELSTOWN	PA		07/01/2021	3.875	157,897						239,084	07/01/2016
100066276		CALERA	AL		08/02/2021	4.625	158,285						185,000	05/01/2017
100060672		NORTH CHESTERFIELD	VA		06/01/2021	3.250	158,287						206,000	10/05/2019
100066491		FREDERICK	MD		08/02/2021	3.000	158,385						281,959	10/01/2016
100073382		GROVETOWN	GA		11/01/2021	3.750	158,405						175,000	07/01/2020
100062575		AMHERST	OH		07/01/2021	4.000	158,487						274,087	04/01/2015
100064555		VICTORVILLE	CA		07/01/2021	3.750	158,492		(233)				262,493	05/01/2018
100060528		WOODBRIDGE	VA		06/01/2021	3.500	158,506						219,975	11/16/2012
100062921		NORTHPORT	AL		07/01/2021	3.250	158,680						249,844	06/01/2016
100060982		EAST BETHEL	MN		06/01/2021	3.625	158,867						203,914	08/05/2016
100060631		SAN ANTONIO	TX		06/01/2021	4.625	158,922						180,001	04/26/2019
100066947		CRANDALL	TX		08/02/2021	3.250	158,981						177,500	12/01/2020
100063439		STRATFORD	NJ		07/01/2021	4.000	159,863						229,345	02/01/2018
100070726		OAK FOREST	IL		10/01/2021	3.250	159,895						222,639	09/01/2016
100077493		WOODSTOCK	VA		01/03/2022	3.375	160,014						243,044	10/01/2017
100060951		LAWRENCEVILLE	GA		06/01/2021	3.500	160,015						206,930	07/07/2016
100074985		CLYDE	NC		12/01/2021	3.125	160,065						184,700	02/01/2020
100063483		HOPE MILLS	NC		07/01/2021	4.375	160,133						204,062	06/01/2018
100060957		LONGVIEW	TX		06/01/2021	3.375	160,315						234,873	06/30/2016
100062274		PARIS	KY		07/01/2021	3.750	160,453						276,000	10/01/2015
100069522		WIMAUMA	FL		09/01/2021	4.125	160,691						178,000	12/01/2019
100062344		PAWTUCKET	RI		07/01/2021	3.990	160,746						267,679	11/01/2019
100063422		WESTLAKE	LA		07/01/2021	4.500	160,821						189,334	12/01/2017
100064471		TINLEY PARK	IL		07/01/2021	3.500	161,031						257,319	09/01/2016
100077606		EL MIRAGE	AZ		01/03/2022	4.625	161,070						310,109	12/01/2018
100062590		LEAGUE CITY	TX		07/01/2021	3.750	161,249						296,762	05/01/2015
100075457		PHOENIX	AZ		12/01/2021	4.375	161,272						333,365	02/01/2018
100069867		PHILADELPHIA	PA		09/01/2021	3.875	161,523						249,180	08/01/2017
100062136		MILWAUKEE	WI		07/01/2021	4.125	161,553						232,383	06/01/2016
100062738		MIDLAND	TX		07/01/2021	4.000	161,665						263,762	11/01/2015
100070854		HAGERSTOWN	MD		10/01/2021	3.250	161,819						384,118	09/01/2016
100062060		CARENCRO	LA		07/01/2021	3.750	161,984						178,820	06/01/2016
100061907		ROSENBERG	TX		07/01/2021	3.875	162,142						219,744	04/01/2016
100061812		MIRAMAR	FL		07/01/2021	3.500	162,144						337,036	08/01/2016
100060650		BAKERSFIELD	CA		06/01/2021	3.490	162,182						207,400	07/25/2016
100074971		LOGANVILLE	GA		12/01/2021	4.375	162,183						306,463	08/01/2019
100063237		WILMINGTON	NC		07/01/2021	3.875	162,318						230,356	05/01/2017
100060928		FREDERICK	MD		06/01/2021	3.750	162,456						204,970	05/19/2016
100077434		ATLANTA	GA		01/03/2022	4.250	162,808						431,310	06/01/2017
100074909		YAKIMA	WA		12/01/2021	3.750	162,842						350,845	05/01/2016
100077026		CROWLEY	TX		01/03/2022	3.875	162,955						356,479	01/01/2011
100071396		LIBERTY	MO		10/01/2021	3.375	163,023						189,000	03/01/2020
100065969		PHILLIPSBURG	NJ		08/02/2021	4.375	163,039						228,691	04/01/2012
100063280		HUFFMAN	TX		07/01/2021	4.000	163,090						256,286	07/01/2017
100066626		ALPENA	MI		08/02/2021	3.875	163,248						266,230	11/01/2017
100066519		RIVERVIEW	FL		08/02/2021	4.000	163,372						276,182	01/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063158		HOUSTON	TX		07/01/2021	4.250	163,748						236,279	01/01/2017
100070711		CLEARWATER	FL		10/01/2021	3.250	163,801						406,925	03/01/2015
100060974		HORSHAM	PA		06/01/2021	3.250	163,835						217,114	07/29/2016
100075191		KATY	TX		12/01/2021	4.625	163,991						256,518	04/01/2016
100062836		LOVELAND	OH		07/01/2021	3.500	164,100						281,237	04/01/2016
100062829		SAN ANTONIO	TX		07/01/2021	3.750	164,227						272,824	04/01/2016
100064490		ANN ARBOR	MI		07/01/2021	4.000	164,293						276,736	01/01/2017
100060597		PEORIA	AZ		06/01/2021	3.500	164,330						230,001	12/19/2016
100064235		LAKE WORTH	FL		07/01/2021	4.250	164,763						215,000	08/01/2015
100061009		INDIO	CA		06/01/2021	3.375	164,988						237,101	08/24/2016
100066730		MARGATE	FL		08/02/2021	3.875	165,139						251,493	12/01/2018
100077398		DISTRICT HEIGHTS	MD		01/03/2022	4.750	165,296						284,536	03/01/2017
100062915		SPRING	TX		07/01/2021	3.750	165,301						244,510	07/01/2016
100062171		TULSA	OK		07/01/2021	3.875	165,386						261,989	09/01/2015
100070728		SATELLITE BEACH	FL		10/01/2021	3.000	165,431						191,500	11/01/2017
100062785		PITTSVIEW	AL		07/01/2021	4.000	165,651						137,108	02/01/2016
100062706		COLORADO SPRINGS	CO		07/01/2021	3.750	165,677						327,702	10/01/2015
100061024		GLENN HEIGHTS	TX		06/01/2021	3.250	165,890						214,006	09/15/2016
100064209		SANFORD	FL		07/01/2021	4.125	165,927						218,000	09/01/2018
100061275		METAIRIE	LA		06/01/2021	4.125	165,994						229,378	10/19/2017
100062989		HAMILTON	GA		07/01/2021	4.000	166,017						282,607	08/01/2016
100062732		BRIDGEPORT	CT		07/01/2021	4.000	166,271						367,018	11/01/2015
100060860		DISTRICT HEIGHTS	MD		06/01/2021	3.875	166,299						235,012	01/21/2016
100060955		MEMPHIS	TN		06/01/2021	3.375	166,325						220,060	07/08/2016
100075369		ELK GROVE	CA		12/01/2021	3.500	166,440						504,704	07/01/2017
100060615		MAPLEWOOD	MN		06/01/2021	3.250	166,483						224,899	06/26/2017
100068848		ELGIN	IL		09/01/2021	3.875	166,816						232,023	09/01/2016
100062971		LITTLEROCK	CA		07/01/2021	3.875	167,132						365,806	08/01/2016
100073441		ROCK HILL	SC		11/01/2021	3.250	167,283						256,000	01/01/2013
100075425		MAGNA	UT		12/01/2021	4.375	167,303						382,820	11/01/2017
100062322		SAGINAW	TX		07/01/2021	3.500	167,436						268,392	09/01/2017
100063269		SAN ANTONIO	TX		07/01/2021	4.375	167,464						257,110	07/01/2017
100060554		MARIETTA	GA		06/01/2021	3.500	167,472						210,000	06/29/2016
100063192		YUBA CITY	CA		07/01/2021	3.875	167,571						281,693	03/01/2017
100069535		MEDINA	OH		09/01/2021	4.625	167,728						218,000	02/01/2020
100064458		LITTLETON	CO		07/01/2021	3.750	167,860						255,152	09/01/2016
100066797		LOUISVILLE	KY		08/02/2021	3.750	168,286						230,082	11/01/2019
100060857		LAWSON	MO		06/01/2021	4.375	168,460						190,020	01/06/2016
100062054		HAMDEN	CT		07/01/2021	4.250	168,612						252,001	07/01/2016
100069912		BURIEN	WA		09/01/2021	3.250	168,752						147,145	05/01/2018
100063328		LITTLE ELM	TX		07/01/2021	3.875	168,801						291,823	09/01/2017
100066745		SPRING	TX		08/02/2021	4.500	168,984						226,826	04/01/2019
100063506		DOUGLASVILLE	GA		07/01/2021	3.750	169,014						193,774	08/01/2018
100062339		HAMPTON	VA		07/01/2021	3.990	169,073						260,094	08/01/2019
100064154		HAMDEN	CT		07/01/2021	3.500	169,119						273,572	04/01/2015
100061229		ROMEOVILLE	IL		06/01/2021	3.750	169,217						204,976	08/14/2017
100070552		WILLIAMSPORT	PA		10/01/2021	3.250	169,228						256,539	07/01/2013
100069081		MIDVALE	UT		09/01/2021	3.750	169,765						549,105	07/01/2013
100062578		HIALEAH	FL		07/01/2021	4.500	169,811						382,457	05/01/2015
100063232		LEXINGTON	KY		07/01/2021	3.875	169,843						268,996	05/01/2017
100063069		BROWN DEER	WI		07/01/2021	3.500	169,847						262,676	10/01/2016
100075262		FREDERICK	MD		12/01/2021	3.250	169,927						295,335	09/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064460		TWINSBURG	OH		07/01/2021	3.875	170,181						245,190	07/01/2016
100062930		COATESVILLE	PA		07/01/2021	3.750	170,184						273,117	07/01/2016
100075120		APOPKA	FL		12/01/2021	3.625	170,231						328,815	07/01/2015
100062484		PORTSMOUTH	VA		07/01/2021	4.125	170,337						234,104	08/01/2014
100061209		ANGLETON	TX		06/01/2021	4.000	170,558						192,978	07/11/2017
100062705		KISSIMMEE	FL		07/01/2021	4.500	170,632						283,048	10/01/2015
100067015		GRAND JUNCTION	CO		08/02/2021	3.750	170,632						204,000	01/01/2010
100062790		MAYLENE	AL		07/01/2021	4.000	170,839						303,130	02/01/2016
100067266		MERRITT ISLAND	FL		08/02/2021	3.750	171,201						348,309	09/01/2016
100062781		FRESNO	CA		07/01/2021	4.375	171,219						311,046	01/01/2016
100071026		BETHLEHEM	PA		10/01/2021	4.375	171,313						219,945	06/01/2019
100075408		MARICOPA	AZ		12/01/2021	4.000	171,354						337,136	09/01/2017
100075304		JOSHUA	TX		12/01/2021	4.250	171,489						350,423	02/01/2017
100067145		OCEANSIDE	CA		08/02/2021	3.750	171,754						600,562	08/01/2012
100064333		HAMPTON	GA		07/01/2021	4.375	171,785						195,500	04/01/2020
100060495		SLIDELL	LA		06/01/2021	4.875	171,826						195,000	02/27/2015
100061365		PANGUITCH	UT		06/01/2021	4.625	172,178						198,500	07/19/2018
100063066		WALDORF	MD		07/01/2021	3.750	172,419						309,801	10/01/2016
100063015		SAPULPA	OK		07/01/2021	4.250	172,578						215,638	09/01/2016
100066556		KEANSBURG	NJ		08/02/2021	3.750	172,754						337,169	06/01/2017
100074944		ROCKY HILL	CT		12/01/2021	4.500	172,772						283,879	09/01/2014
100063284		HAMMONTON	NJ		07/01/2021	4.000	172,824						248,597	07/01/2017
100064513		FREEDOM	PA		07/01/2021	4.375	173,148						243,463	08/01/2017
100066498		LITTLE ELM	TX		08/02/2021	3.500	173,158						299,695	10/01/2016
100060606		SAN BERNARDINO	CA		06/01/2021	3.500	173,163						225,001	04/13/2015
100067148		DESOTO	TX		08/02/2021	3.875	173,456						381,671	07/01/2012
100062969		VICTORVILLE	CA		07/01/2021	3.500	173,463						369,485	07/01/2016
100077758		CEDAR PARK	TX		01/03/2022	3.250	173,474						428,226	05/01/2021
100068966		EDMOND	OK		09/01/2021	4.000	173,840						265,175	07/01/2015
100060776		SUFFOLK	VA		06/01/2021	3.625	173,903						224,974	05/01/2015
100073120		BELCAMP	MD		11/01/2021	4.000	174,229						189,000	07/01/2018
100063576		BOWLING GREEN	KY		07/01/2021	3.875	174,452						235,115	05/01/2019
100069615		FLUSHING	MI		09/01/2021	3.750	174,754						193,000	07/01/2020
100063579		LAKE CHARLES	LA		07/01/2021	4.625	174,783						207,426	05/01/2019
100063150		CAPE MAY COURT HOUSE	NJ		07/01/2021	4.500	174,804						270,406	01/01/2017
100063405		HOUSTON	TX		07/01/2021	3.875	174,817						325,501	12/01/2017
100060913		GLENDALE	AZ		06/01/2021	3.625	174,828						218,975	05/18/2016
100073375		LAKE CHARLES	LA		11/01/2021	3.625	175,005						195,000	06/01/2020
100062066		CANTON	MS		07/01/2021	3.875	175,069						211,375	12/01/2016
100066832		HARDYSTON	NJ		08/02/2021	4.000	175,186						209,000	01/01/2020
100066877		LEXINGTON	SC		08/02/2021	3.750	175,273						207,000	05/01/2020
100069194		SULPHUR SPRINGS	TX		09/01/2021	3.750	175,438						241,094	07/01/2016
100070914		HENDERSON	NV		10/01/2021	3.750	175,624						305,459	06/01/2017
100075233		ALLEN	TX		12/01/2021	3.000	175,758						282,446	08/01/2016
100070697		COCOA	FL		10/01/2021	4.125	175,762						210,000	10/01/2017
100071123		BRICK	NJ		10/01/2021	3.250	175,950						195,000	07/01/2020
100061888		WILLINGBORO	NJ		07/01/2021	4.375	176,039						275,000	01/01/2016
100064114		SOUTH HOLLAND	IL		07/01/2021	4.375	176,197						195,510	05/01/2008
100062095		ALTAMONT	NY		07/01/2021	4.125	176,593						323,274	06/01/2014
100069091		AMHERST	VA		09/01/2021	3.250	176,599						474,613	11/01/2016
100064078		FORT WASHINGTON	MD		07/01/2021	4.250	176,791						365,588	02/01/2014
100066176		ALTUS	OK		08/02/2021	4.250	176,952						166,204	02/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077379		WILMINGTON	DE		01/03/2022	4.500	177,050						259,528	08/01/2016
100067271		ORLANDO	FL		08/02/2021	3.875	177,062						371,586	11/01/2016
100067135		MENIFEE	CA		08/02/2021	4.000	177,287						396,695	12/01/2016
100070902		WINTER HAVEN	FL		10/01/2021	4.250	177,297						297,219	03/01/2017
100061060		PORT HUENEME	CA		06/01/2021	3.250	177,343						255,025	10/25/2016
100061386		HUMBLE	TX		06/01/2021	3.750	177,487						242,961	09/14/2018
100062002		OLD HICKORY	TN		07/01/2021	3.625	177,491						279,900	03/01/2018
100063462		COOKEVILLE	TN		07/01/2021	3.750	178,011						243,134	03/01/2018
100064229		ORLANDO	FL		07/01/2021	3.875	178,135						235,000	06/01/2015
100063661		SICKLERVILLE	NJ		07/01/2021	3.500	178,283						209,000	11/01/2019
100064399		DES PLAINES	IL		07/01/2021	3.875	178,330						320,571	06/01/2015
100074928		WINTER HAVEN	FL		12/01/2021	2.875	178,477						228,000	03/01/2021
100063006		ORLANDO	FL		07/01/2021	3.250	178,536						305,086	09/01/2016
100061977		HOUSTON	TX		07/01/2021	4.000	178,887						282,036	09/01/2015
100062191		PENNSAUKEN	NJ		07/01/2021	3.375	179,017						268,851	10/01/2016
100067355		LEHIGH ACRES	FL		08/02/2021	5.000	179,112						267,324	04/01/2018
100075445		LAWRENCEVILLE	GA		12/01/2021	4.000	179,172						416,623	01/01/2018
100064240		WINTER GARDEN	FL		07/01/2021	3.750	179,831						243,000	12/01/2015
100077649		NEW WINDSOR	NY		01/03/2022	5.500	180,135						352,070	01/01/2019
100066089		BORDENTOWN	NJ		08/02/2021	3.875	180,842						314,585	04/01/2016
100060788		WINCHESTER	VA		06/01/2021	4.125	181,016						215,975	05/27/2015
100062313		WEST PALM BEACH	FL		07/01/2021	3.750	181,218						296,952	05/01/2017
100070098		SEWELL	NJ		09/01/2021	4.125	181,285						143,631	04/01/2018
100061174		HEMET	CA		06/01/2021	3.750	181,502						219,975	04/04/2017
100060450		LOMPOC	CA		06/01/2021	3.500	181,628						244,999	05/13/2015
100070113		BOILING SPRINGS	PA		09/01/2021	3.750	181,739						67,000	01/01/2019
100062662		TEMPLETON	MA		07/01/2021	3.875	181,747						366,652	07/01/2015
100063752		SUMMERVILLE	SC		07/01/2021	3.875	181,895						220,000	02/01/2020
100061222		BROOKLYN PARK	MN		06/01/2021	3.500	182,000						224,912	08/07/2017
100063898		SARASOTA	FL		07/01/2021	3.250	182,010						246,000	07/01/2020
100063132		SACRAMENTO	CA		07/01/2021	3.500	182,204						414,993	12/01/2016
100061665		GLENVILLE	NY		07/01/2021	3.250	182,252						301,744	02/01/2013
100066027		CENTENNIAL	CO		08/02/2021	4.250	182,523						444,334	12/01/2013
100066561		BALTIMORE	MD		08/02/2021	4.000	182,894						277,955	05/01/2017
100060468		COMMERCE CITY	CO		06/01/2021	3.250	182,945						270,001	11/30/2016
100062071		LOVELAND	CO		07/01/2021	3.750	182,977						370,845	03/01/2017
100069523		ELKHORN	WI		09/01/2021	3.625	183,229						211,000	01/01/2020
100071105		FLORIDA CITY	FL		10/01/2021	3.625	183,231						205,000	06/01/2020
100071391		HICKORY	NC		10/01/2021	4.250	183,587						225,000	02/01/2020
100062223		ADDISON	IL		07/01/2021	3.250	183,864						229,000	08/01/2016
100062721		CORPUS CHRISTI	TX		07/01/2021	3.750	183,959						244,362	11/01/2015
100062973		VERNON	NJ		07/01/2021	3.750	184,147						317,801	08/01/2016
100062330		TRENTON	NJ		07/01/2021	3.990	184,281						267,938	01/01/2018
100066868		HURST	TX		08/02/2021	3.250	184,293						210,000	04/01/2020
100062284		PICKERINGTON	OH		07/01/2021	3.750	184,314						323,308	06/01/2016
100066406		SAINT ROBERT	MO		08/02/2021	4.250	184,467						203,455	12/01/2015
100061086		HELENDALE	CA		06/01/2021	3.375	184,752						229,910	11/12/2016
100077408		SAN ANTONIO	TX		01/03/2022	4.250	184,792						281,075	04/01/2017
100063145		HAVERHILL	MA		07/01/2021	3.250	185,027						387,267	12/01/2016
100061445		FOREST LAKE	MN		06/01/2021	3.625	185,058						244,200	09/13/2019
100066761		HENRIETTA	NY		08/02/2021	5.125	185,172						284,013	04/01/2019
100060933		LAKE ELSINORE	CA		06/01/2021	3.250	185,251						251,722	05/16/2016

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100062138		KEYPORT	NJ		07/01/2021	4.125	185,270						361,336	06/01/2016
100077111		HENDERSON	NV		01/03/2022	4.750	185,419						399,812	05/01/2015
100066982		BALTIMORE	MD		08/02/2021	3.750	185,498						256,533	10/01/2012
100064207		TUCKER	GA		07/01/2021	4.625	185,569						218,000	07/01/2018
100070874		TORRINGTON	CT		10/01/2021	3.250	185,589						296,353	11/01/2016
100060506		LANCASTER	CA		06/01/2021	3.500	185,678						233,922	10/17/2016
100074536		PETERSBURG	VA		12/01/2021	4.625	185,762						318,484	03/01/2009
100075054		LOS ANGELES	CA		12/01/2021	4.250	185,832						499,992	07/01/2014
100075078		PEORIA	AZ		12/01/2021	3.875	185,975						382,625	01/01/2015
100060433		GAITHERSBURG	MD		06/01/2021	4.000	185,982						266,001	12/11/2015
100062547		NILES	IL		07/01/2021	3.875	186,011						330,467	03/01/2015
100066010		BROOKLYN	CT		08/02/2021	4.250	186,278						356,642	12/01/2012
100066171		BANDERA	TX		08/02/2021	3.875	186,783						300,000	01/01/2016
100075154		THOMASVILLE	GA		12/01/2021	3.875	187,111						263,438	09/01/2015
100062825		CLARKSVILLE	TN		07/01/2021	3.750	187,188						327,919	04/01/2016
100062218		SAINT CLOUD	FL		07/01/2021	4.125	187,376						240,000	10/01/2015
100071256		MECHANICSBURG	PA		10/01/2021	3.500	187,410						206,000	05/01/2021
100062889		ABINGDON	MD		07/01/2021	3.625	187,431						306,246	05/01/2016
100067169		SACRAMENTO	CA		08/02/2021	3.250	187,513						591,597	12/01/2012
100063197		WALLINGFORD	PA		07/01/2021	3.500	187,661						241,316	03/01/2017
100063693		MOBILE	AL		07/01/2021	4.000	187,697						246,000	12/01/2019
100060497		LINCOLN	NE		06/01/2021	3.250	187,792						249,235	06/12/2015
100060627		GOODYEAR	AZ		06/01/2021	3.500	187,873						269,999	12/23/2017
100063153		PUYALLUP	WA		07/01/2021	3.250	187,890						398,359	01/01/2017
100064444		BRIGHTON	NY		07/01/2021	3.750	188,293						430,831	05/01/2016
100060640		GLENDALE	AZ		06/01/2021	4.125	188,554						214,499	07/26/2019
100061066		STERLING HEIGHTS	MI		06/01/2021	3.250	188,838						234,973	11/01/2016
100066320		RIVER FALLS	WI		08/02/2021	3.375	188,982						221,649	12/01/2020
100063217		NORTH CHESTERFIELD	VA		07/01/2021	4.250	189,167						271,336	06/01/2017
100077178		SPRING HILL	FL		01/03/2022	4.125	189,876						225,000	08/01/2019
100075753		PALM COAST	FL		12/01/2021	3.000	189,949						245,000	07/01/2020
100069911		ACTON	CA		09/01/2021	3.375	189,954						148,818	11/01/2017
100060729		GROVETOWN	GA		06/01/2021	3.500	190,377						255,063	10/03/2014
100067152		WEST PALM BEACH	FL		08/02/2021	3.875	190,635						418,665	05/01/2017
100062816		KNOXVILLE	MD		07/01/2021	4.000	190,751						310,050	03/01/2016
100063696		SICKLERVILLE	NJ		07/01/2021	3.500	190,982						220,000	01/01/2020
100061450		GLENDALE	AZ		06/01/2021	3.375	191,032						256,395	08/20/2019
100063666		WIMAUMA	FL		07/01/2021	4.875	191,083						209,000	11/01/2019
100066521		NEW KENSINGTON	PA		08/02/2021	3.375	191,238						249,795	01/01/2017
100067014		MIAMI GARDENS	FL		08/02/2021	3.750	191,323						218,000	02/01/2008
100077053		NEWINGTON	CT		01/03/2022	3.875	191,323						280,551	11/01/2015
100062299		LAWRENCEVILLE	GA		07/01/2021	3.875	191,439						353,504	09/01/2016
100070688		HELENA	AL		10/01/2021	3.875	192,130						240,000	08/01/2015
100064136		CRANBERRY TOWNSHIP	PA		07/01/2021	3.750	192,776						311,405	05/01/2016
100075389		FORT MYERS	FL		12/01/2021	3.500	192,912						351,141	08/01/2017
100062856		PEARLAND	TX		07/01/2021	3.875	192,942						274,057	05/01/2016
100063590		ALBUQUERQUE	NM		07/01/2021	3.500	193,077						287,879	08/01/2019
100067116		KAPOLEI	HI		08/02/2021	3.750	193,152						674,054	05/01/2013
100062297		HUNTSVILLE	AL		07/01/2021	3.250	193,311						315,532	08/01/2016
100061460		COTTAGE GROVE	MN		06/01/2021	3.500	193,358						274,720	11/07/2019
100063122		MONROE	GA		07/01/2021	3.500	193,836						332,207	12/01/2016
100077344		ANDERSON	CA		01/03/2022	3.750	194,212						337,630	04/01/2016

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Showing All Mortgage Loans OWNED December 31 of Current Year

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100060874		KNOXVILLE	TN		06/01/2021	3.375	194,478						234,999	03/04/2016
100064182		PFLUGERVILLE	TX		07/01/2021	3.375	194,900						424,974	05/01/2016
100063410		PORTSMOUTH	VA		07/01/2021	3.875	194,902						259,208	12/01/2017
100070622		CLINTON	MS		10/01/2021	3.750	194,923						312,758	09/01/2015
100061923		FISHERS	IN		07/01/2021	3.375	194,984						323,267	09/01/2016
100074907		REDLANDS	CA		12/01/2021	4.625	194,994						389,350	05/01/2018
100062990		ASHFORD	AL		07/01/2021	3.500	195,133						259,380	09/01/2016
100060780		OWINGS MILLS	MD		06/01/2021	4.000	195,370						249,998	06/25/2015
100067247		LOS BANOS	CA		08/02/2021	3.750	195,514						418,306	05/01/2016
100067106		JOLIET	IL		08/02/2021	4.500	195,789						270,277	08/01/2018
100077211		MUSCLE SHOALS	AL		01/03/2022	4.000	196,080						338,496	08/01/2013
100062319		MOOSUP	CT		07/01/2021	4.500	196,087						284,371	08/01/2017
100062966		WEST YARMOUTH	MA		07/01/2021	3.875	196,498						383,938	08/01/2016
100070831		MIDLOTHIAN	VA		10/01/2021	3.750	196,567						287,552	08/01/2016
100075716		WILMINGTON	NC		12/01/2021	3.250	196,709						254,000	01/01/2020
100062170		BRISTOL	PA		07/01/2021	4.125	196,788						273,371	08/01/2017
100061079		BRIGHTWOOD	VA		06/01/2021	3.250	196,895						244,971	11/18/2016
100066874		RURAL HALL	NC		08/02/2021	3.250	196,967						223,000	04/01/2020
100066344		PEARLAND	TX		08/02/2021	3.250	197,185						361,736	06/01/2013
100060658		ARNOLD	MD		06/01/2021	4.625	197,521						285,000	12/23/2016
100077504		DAVENPORT	FL		01/03/2022	3.875	197,561						332,821	02/01/2018
100070548		LEVITTOWN	PA		10/01/2021	4.000	197,763						53,194	07/01/2013
100063414		KING GEORGE	VA		07/01/2021	3.750	197,869						251,460	12/01/2017
100077097		ANTIOCH	CA		01/03/2022	4.250	198,107						550,030	11/01/2014
100071151		TAMPA	FL		10/01/2021	3.625	198,147						226,000	08/01/2020
100061029		COLORADO SPRINGS	CO		06/01/2021	3.500	198,342						315,179	09/16/2016
100077103		RIO LINDA	CA		01/03/2022	4.250	198,631						476,774	06/01/2015
100064184		BETHLEHEM	PA		07/01/2021	3.750	198,680						388,602	10/01/2014
100069586		MANOR	TX		09/01/2021	2.990	198,719						228,000	04/01/2020
100061039		CHANDLER	AZ		06/01/2021	3.500	199,146						279,960	09/23/2016
100064246		TAMARAC	FL		07/01/2021	4.000	199,155						266,000	04/01/2016
100064671		MIAMI	FL		07/01/2021	3.375	199,192						271,100	05/01/2020
100062981		ST CLOUD	FL		07/01/2021	3.875	199,272						320,341	08/01/2016
100061819		CITRUS HEIGHTS	CA		07/01/2021	3.750	199,580						437,948	04/01/2016
100060573		HUMBLE	TX		06/01/2021	4.250	199,789						228,000	03/31/2017
100063362		SAN ANTONIO	TX		07/01/2021	4.125	199,852						298,741	10/01/2017
100063664		POMPANO BEACH	FL		07/01/2021	4.125	199,940						235,000	11/01/2019
100062353		ROSELLE	NJ		07/01/2021	3.490	200,660						233,000	04/01/2020
100066873		ROSHARON	TX		08/02/2021	2.990	200,737						228,000	04/01/2020
100061001		ODESSA	TX		06/01/2021	3.375	201,059						254,975	08/26/2016
100066310		COLORADO SPRINGS	CO		08/02/2021	3.375	201,158						260,000	08/01/2020
100069836		WASHINGTON	DC		09/01/2021	3.875	201,427						451,791	01/01/2018
100060684		SPRINGFIELD	PA		06/01/2021	4.000	201,643						269,933	07/26/2012
100062214		MAITLAND	FL		07/01/2021	3.875	201,703						260,000	05/01/2015
100061095		SPOKANE VALLEY	WA		06/01/2021	3.250	201,793						250,970	12/06/2016
100062243		GROVEPORT	OH		07/01/2021	3.625	202,295						240,000	11/01/2019
100066867		KINGWOOD	TX		08/02/2021	3.500	202,406						230,000	04/01/2020
100066532		SOUTH AMBOY	NJ		08/02/2021	3.750	202,820						285,910	03/01/2017
100063311		SENECA	SC		07/01/2021	3.875	202,934						350,051	08/01/2017
100061988		WASHINGTON	DC		07/01/2021	3.875	203,041						430,515	11/01/2016
100062733		BELCAMP	MD		07/01/2021	4.250	203,077						294,793	11/01/2015
100061033		MEMPHIS	TN		06/01/2021	3.500	203,177						253,127	09/26/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100061244		NEW ORLEANS	LA		06/01/2021	4.000	203,312						252,030	08/18/2017
100064234		ORLANDO	FL		07/01/2021	3.875	203,381						267,800	08/01/2015
100061013		MIDLAND	TX		06/01/2021	3.375	203,385						281,902	08/29/2016
100071370		PORT SAINT LUCIE	FL		10/01/2021	4.250	203,446						352,107	02/01/2018
100065999		SAINT LEONARD	MD		08/02/2021	3.500	203,557						383,395	03/01/2013
100063759		WESLEY CHAPEL	FL		07/01/2021	3.625	203,906						229,000	02/01/2020
100062773		VIRGINIA BEACH	VA		07/01/2021	3.750	203,962						304,079	01/01/2016
100062729		HANFORD	CA		07/01/2021	3.875	204,122						288,042	11/01/2015
100066511		SUMMERVILLE	SC		08/02/2021	3.625	204,205						280,752	12/01/2016
100074896		AUBURN	CA		12/01/2021	3.875	204,608						475,372	07/01/2017
100064249		JACKSON	NJ		07/01/2021	3.500	204,928						270,000	05/01/2016
100062712		KATY	TX		07/01/2021	3.875	205,228						327,394	10/01/2015
100066533		INGLEWOOD	CA		08/02/2021	3.750	205,839						784,986	03/01/2017
100062468		FINCHVILLE	KY		07/01/2021	3.750	205,892						364,974	06/01/2014
100060812		DAMASCUS	MD		06/01/2021	4.000	206,120						269,941	06/29/2015
100063067		SAN ANTONIO	TX		07/01/2021	3.875	206,167						277,937	10/01/2016
100061382		CLINTON	MA		06/01/2021	4.375	206,343						239,921	08/29/2018
100067336		MIAMI	FL		08/02/2021	3.875	206,351						512,565	12/01/2017
100066768		NORFOLK	VA		08/02/2021	4.000	206,371						327,707	08/01/2019
100063131		GLENN HEIGHTS	TX		07/01/2021	3.500	206,597						332,220	12/01/2016
100070704		LAS VEGAS	NV		10/01/2021	3.000	206,664						260,000	08/01/2019
100061599		HOLBROOK	NY		07/01/2021	4.000	206,926						448,868	06/01/2013
100070927		FEASTERVILLE TREVOSE	PA		10/01/2021	4.000	207,020						338,506	06/01/2017
100066816		ABERDEEN	MD		08/02/2021	3.625	207,284						283,000	12/01/2019
100060991		WESTMINSTER	MD		06/01/2021	3.875	207,470						274,867	08/12/2016
100063007		MEDFORD LAKES	NJ		07/01/2021	3.250	207,587						348,288	09/01/2016
100067351		FRISCO	TX		08/02/2021	4.625	207,662						362,452	02/01/2018
100062724		LUTHERVILLE TIMONIUM	MD		07/01/2021	3.750	207,875						374,573	11/01/2015
100063654		ROCHESTER	NY		07/01/2021	3.750	207,924						300,259	11/01/2019
100060771		CAPITOL HEIGHTS	MD		06/01/2021	3.875	208,090						274,837	05/20/2015
100067155		GALT	CA		08/02/2021	3.250	208,205						739,440	11/01/2012
100070742		HAMILTON	NJ		10/01/2021	3.750	208,235						218,400	01/01/2021
100077752		CORCORAN	CA		01/03/2022	4.250	208,463						231,000	04/01/2020
100060986		CONCORD	NC		06/01/2021	3.500	209,078						281,114	08/09/2016
100077510		ASHLAND CITY	TN		01/03/2022	4.000	209,107						388,358	11/01/2017
100069517		SELDEN	NY		09/01/2021	3.625	209,112						290,000	12/01/2019
100060762		BALTIMORE	MD		06/01/2021	3.875	209,211						220,095	03/31/2015
100075577		CULPEPER	VA		12/01/2021	4.500	209,260						352,933	09/01/2018
100074669		BURLINGTON	NJ		12/01/2021	4.250	209,552						330,000	04/01/2009
100063297		LONGWOOD	FL		07/01/2021	4.375	209,789						355,083	07/01/2017
100062722		MANASSAS	VA		07/01/2021	4.125	210,052						367,244	10/01/2015
100073411		GLEN BURNIE	MD		11/01/2021	3.750	210,079						230,000	06/01/2020
100064494		BETHLEHEM	PA		07/01/2021	4.000	210,232						302,529	02/01/2017
100071003		HANOVER	PA		10/01/2021	4.125	210,589						328,892	09/01/2018
100064427		LINCOLN	ND		07/01/2021	4.875	210,728						289,047	12/01/2015
100075790		FORT MYERS	FL		12/01/2021	3.125	210,877						235,000	11/01/2020
100064462		RUSKIN	FL		07/01/2021	3.875	210,974						323,718	07/01/2016
100067069		NORTH PLAINFIELD	NJ		08/02/2021	4.000	210,982						362,077	10/01/2016
100063447		BRIDGEPORT	CT		07/01/2021	4.125	211,092						312,714	03/01/2018
100067108		AURORA	CO		08/02/2021	3.750	211,102						446,771	11/01/2015
100063829		CRESTON	OH		07/01/2021	3.625	211,316						250,000	04/01/2020
100061214		PALMDALE	CA		06/01/2021	4.250	211,327						255,123	07/27/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063109		MONTGOMERY	AL		07/01/2021	4.000	211,511						266,648	11/01/2016
100064537		CLIFTON	NJ		07/01/2021	3.875	211,524						418,212	11/01/2017
100064521		MIDDLETOWN	NY		07/01/2021	4.375	211,903						354,681	09/01/2017
100061470		JONESBORO	GA		06/01/2021	3.500	211,915						314,000	11/25/2019
100061206		FULTONDALE	AL		06/01/2021	3.625	211,965						258,021	06/26/2017
100063417		DAPHNE	AL		07/01/2021	4.125	212,404						284,125	01/01/2018
100070214		AUBURNDALE	FL		09/01/2021	2.990	212,405						249,000	04/01/2020
100077751		MOGADORE	OH		01/03/2022	4.375	212,410						235,000	06/01/2020
100061481		JASPER	GA		06/01/2021	3.500	212,656						244,200	02/14/2020
100064584		WINTON	CA		07/01/2021	4.750	212,800						296,962	02/01/2019
100074950		LAS VEGAS	NV		12/01/2021	3.250	213,243						421,746	11/01/2016
100060629		TIGARD	OR		06/01/2021	3.500	213,393						267,001	07/18/2016
100066823		NORTH PLAINFIELD	NJ		08/02/2021	3.875	213,686						240,000	01/01/2020
100069894		SAN ANTONIO	TX		09/01/2021	3.990	213,924						397,666	12/01/2017
100062470		DES PLAINES	IL		07/01/2021	3.875	214,206						414,909	07/01/2014
100062070		EAST HAMPTON	CT		07/01/2021	4.250	214,468						263,014	01/01/2017
100060964		LEESBURG	VA		06/01/2021	3.250	214,684						269,968	07/21/2016
100075038		PHILLIPSBURG	NJ		12/01/2021	4.250	214,976						245,557	08/01/2013
100063843		LANCASTER	PA		07/01/2021	3.625	215,008						245,000	05/01/2020
100075510		BURLESON	TX		12/01/2021	4.625	215,120						270,677	06/01/2018
100066911		ZEPHYRHILLS	FL		08/02/2021	2.990	215,250						245,000	07/01/2020
100064272		ORLANDO	FL		07/01/2021	4.000	215,485						292,000	07/01/2017
100062901		GRESHAM	OR		07/01/2021	3.750	215,528						399,478	06/01/2016
100069097		MONROE	NY		09/01/2021	3.750	215,736						582,455	09/01/2011
100061921		HOLBROOK	NY		07/01/2021	3.500	215,771						399,632	08/01/2016
100063393		GEORGETOWN	TX		07/01/2021	3.750	215,892						391,429	11/01/2017
100061041		DISTRICT HTS	MD		06/01/2021	3.250	215,929						269,968	09/29/2016
100062268		WATFORD CITY	ND		07/01/2021	3.750	216,073						255,625	08/01/2015
100074838		HARVEST	AL		12/01/2021	3.750	216,185						350,255	11/01/2017
100063631		ROTTERDAM JUNCTION	NY		07/01/2021	3.625	216,587						308,111	09/01/2019
100070108		LANDING	NJ		09/01/2021	4.250	216,633						185,132	05/01/2018
100070619		UTICA	NY		10/01/2021	3.375	216,821						306,075	01/01/2016
100071260		BOYNTON BEACH	FL		10/01/2021	3.250	217,139						240,000	04/01/2021
100066385		SPRINGVILLE	UT		08/02/2021	3.875	217,336						456,024	05/01/2015
100077483		COLTON	CA		01/03/2022	4.000	217,612						391,496	09/01/2017
100063034		LAWRENCE	MA		07/01/2021	3.375	217,691						400,124	10/01/2016
100074952		NATIONAL CITY	CA		12/01/2021	3.125	217,979						588,615	03/01/2016
100060633		ATLANTA	GA		06/01/2021	3.500	218,073						269,001	11/22/2016
100061483		BAYFIELD	CO		06/01/2021	3.375	219,472						305,250	02/10/2020
100064242		GROVELAND	FL		07/01/2021	4.250	219,608						270,000	02/01/2016
100061477		COLUMBIA	TN		06/01/2021	3.625	219,623						252,706	01/21/2020
100071126		BALTIMORE	MD		10/01/2021	3.375	219,693						250,000	08/01/2020
100066889		NEW PORT RICHEY	FL		08/02/2021	3.750	219,785						250,000	06/01/2020
100067094		WEST BOYLSTON	MA		08/02/2021	4.000	219,850						435,518	02/01/2015
100066879		SHELTON	WA		08/02/2021	3.000	220,337						249,000	06/01/2020
100069466		SHIRLEY	MA		09/01/2021	3.875	220,899						432,382	08/01/2019
100062908		RAPID CITY	SD		07/01/2021	3.750	221,037						405,024	06/01/2016
100067029		CHALFONT	PA		08/02/2021	3.750	221,046						443,569	03/01/2008
100061329		KINGSLAND	GA		06/01/2021	4.000	221,147						262,969	04/02/2018
100061756		MCMURRAY	PA		07/01/2021	3.875	221,284						340,379	01/01/2015
100069058		TUSCOLA	TX		09/01/2021	3.750	221,322						286,428	12/01/2017
100075074		ACWORTH	GA		12/01/2021	3.375	221,570						420,284	12/01/2014

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063966		SICKLERVILLE	NJ		07/01/2021	3.500	221,633						247,000	09/01/2020
100069614		CAPE CORAL	FL		09/01/2021	2.875	222,062						258,000	07/01/2020
100061745		CHICAGO	IL		07/01/2021	3.750	222,193						335,001	07/01/2013
100077525		BUCKEYE	AZ		01/03/2022	4.500	222,226						416,520	05/01/2018
100061019		PHOENIX	AZ		06/01/2021	3.500	222,334						281,998	09/10/2016
100060862		HENRICO	VA		06/01/2021	3.375	222,404						299,915	03/10/2016
100077151		LAPEER	MI		01/03/2022	4.375	222,550						336,354	08/01/2018
100060763		CENTREVILLE	VA		06/01/2021	3.375	222,578						303,990	03/19/2015
100070611		MIDDLETOWN	NY		10/01/2021	3.875	222,876						375,948	01/01/2016
100066518		SUNRISE	FL		08/02/2021	4.375	223,788						336,192	01/01/2017
100066470		KINNELON	NJ		08/02/2021	3.250	224,817						424,113	08/01/2016
100064583		SAINT CLOUD	FL		07/01/2021	5.125	225,013						295,958	02/01/2019
100063897		GLENDALE	AZ		07/01/2021	3.750	225,318						253,000	07/01/2020
100067259		LEESBURG	FL		08/02/2021	3.875	225,432						492,084	06/01/2016
100073405		PRINCETON	MN		11/01/2021	3.625	225,707						250,000	08/01/2020
100062326		NORTH LAS VEGAS	NV		07/01/2021	3.875	226,174						386,469	10/01/2017
100063252		SANTA FE	TX		07/01/2021	4.000	226,708						114,613	06/01/2017
100071239		BAYTOWN	TX		10/01/2021	3.125	226,729						250,000	03/01/2021
100075798		CONVERSE	TX		12/01/2021	4.125	226,933						298,000	12/01/2020
100062450		SAN ANTONIO	TX		07/01/2021	3.750	226,949						363,842	03/01/2014
100077154		SCHODACK LANDING	NY		01/03/2022	4.000	227,319						421,545	09/01/2017
100066788		LUSBY	MD		08/02/2021	3.500	227,491						288,697	10/01/2019
100063599		MIDDLEVILLE	MI		07/01/2021	3.875	227,522						293,160	07/01/2019
100066682		KNOXVILLE	TN		08/02/2021	4.250	227,597						316,913	06/01/2018
100063835		CAMBRIDGE	MN		07/01/2021	3.750	227,761						255,000	05/01/2020
100069560		LENOIR CITY	TN		09/01/2021	3.625	228,036						262,000	03/01/2020
100061204		SPANAWAY	WA		06/01/2021	4.000	228,507						273,968	06/22/2017
100063760		TOMS RIVER	NJ		07/01/2021	3.625	228,526						310,000	04/01/2020
100060996		RIALTO	CA		06/01/2021	3.500	228,696						287,023	08/12/2016
100075245		SACRAMENTO	CA		12/01/2021	3.500	228,700						410,557	09/01/2016
100075117		KANSAS CITY	MO		12/01/2021	3.750	228,777						315,951	07/01/2015
100072538		EVERETT	WA		11/01/2021	3.875	229,017						290,000	07/01/2012
100061216		BURNSVILLE	MN		06/01/2021	3.500	229,848						281,913	07/31/2017
100063949		WILLIMANTIC	CT		07/01/2021	4.750	229,889						260,000	08/01/2020
100063191		SAVANNAH	GA		07/01/2021	3.875	229,998						333,454	03/01/2017
100061926		MIRAMAR	FL		07/01/2021	3.500	230,282						360,786	10/01/2016
100074940		PORT CHARLOTTE	FL		12/01/2021	4.125	231,386						273,000	11/01/2019
100070682		SPOKANE	WA		10/01/2021	3.250	231,452						492,490	10/01/2015
100066166		DENVER	CO		08/02/2021	4.000	231,789						400,023	05/01/2016
100077071		WASHINGTON	DC		01/03/2022	4.000	231,882						422,416	03/01/2016
100060547		HERNDON	VA		06/01/2021	3.875	232,154						299,915	02/06/2015
100061868		WILMINGTON	NC		07/01/2021	3.750	232,774						398,554	03/01/2015
100069851		OWINGS MILLS	MD		09/01/2021	3.750	232,779						189,167	10/01/2016
100077643		CLEARFIELD	UT		01/03/2022	5.250	233,095						403,841	02/01/2019
100075219		INDIO	CA		12/01/2021	3.875	233,220						458,182	07/01/2016
100063098		SEVEN VALLEYS	PA		07/01/2021	4.250	233,278						326,603	11/01/2016
100069046		ANCHORAGE	AK		09/01/2021	3.375	233,515						233,766	01/01/2017
100063820		SICKLERVILLE	NJ		07/01/2021	3.250	233,756						260,000	04/01/2020
100067076		RIALTO	CA		08/02/2021	3.750	234,109						488,559	07/01/2017
100061455		EAGLE MOUNTAIN	UT		06/01/2021	3.625	235,035						279,813	09/10/2019
100067142		KENT	WA		08/02/2021	3.750	235,276						772,132	05/01/2012
100064312		JUPITER	FL		07/01/2021	4.125	235,895		(1,515)				300,000	10/01/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077696		MIAMI	FL		01/03/2022	4.625	236,097						328,079	06/01/2019
100066941		FORT WORTH	TX		08/02/2021	3.000	236,443						265,000	09/01/2020
100070647		WAPPINGERS FALLS	NY		10/01/2021	3.500	236,478						420,000	02/01/2018
100061008		MONT BELVIEU	TX		06/01/2021	3.250	236,894						314,870	08/26/2016
100066017		EAST MEADOW	NY		08/02/2021	3.625	236,898						555,855	05/01/2013
100063535		LANOKA HARBOR	NJ		07/01/2021	4.625	237,092						379,657	11/01/2018
100063321		FORNEY	TX		07/01/2021	3.375	237,169						331,252	08/01/2017
100062847		HAVERHILL	MA		07/01/2021	3.375	237,544						446,090	05/01/2016
100069231		LOCKPORT	IL		09/01/2021	3.750	238,257						338,001	10/01/2016
100061385		HENDERSONVILLE	NC		06/01/2021	4.500	238,595						352,654	09/04/2018
100063651		LAKEVIEW	NY		07/01/2021	3.375	239,577						322,664	10/01/2019
100075759		TOLLESON	AZ		12/01/2021	3.000	240,104						282,000	08/01/2020
100062994		ATLANTA	GA		07/01/2021	3.875	240,201						350,147	09/01/2016
100069654		SICKLERVILLE	NJ		09/01/2021	3.125	240,207						278,000	07/01/2020
100060540		NASHVILLE	TN		06/01/2021	3.250	241,397						314,963	09/30/2016
100062562		KINGWOOD	TX		07/01/2021	3.875	242,030						273,676	04/01/2015
100060552		SILVER SPRING	MD		06/01/2021	3.250	242,915						352,055	03/29/2016
100062167		DAMASCUS	MD		07/01/2021	4.250	243,204						300,001	09/01/2015
100062042		HINESVILLE	GA		07/01/2021	3.750	243,402						236,451	05/01/2016
100064092		NEW EGYPT	NJ		07/01/2021	3.875	243,581						320,000	03/01/2009
100075735		TOLLESON	AZ		12/01/2021	3.125	243,596						277,000	05/01/2020
100064373		WINDERMERE	FL		07/01/2021	3.750	244,290						431,800	08/01/2014
100064616		NORTH MIAMI	FL		07/01/2021	4.000	244,318						353,716	10/01/2019
100071342		MONTGOMERY VILLAGE	MD		10/01/2021	3.250	244,370						392,323	09/01/2016
100061034		MANTECA	CA		06/01/2021	3.500	244,467						310,016	09/09/2016
100066054		BROOMFIELD	CO		08/02/2021	3.500	244,956						275,000	11/01/2010
100063079		DUNCAN	SC		07/01/2021	4.625	245,146						327,000	10/01/2016
100071225		COLORADO SPRINGS	CO		10/01/2021	3.125	245,199						380,000	01/01/2021
100070741		CLINTON	MD		10/01/2021	3.125	245,315						275,000	11/01/2020
100071099		MIAMI	FL		10/01/2021	3.125	245,424						334,000	03/01/2020
100061903		EAST BRUNSWICK	NJ		07/01/2021	4.375	246,131						366,129	04/01/2016
100064323		MIDDLETOWN	DE		07/01/2021	3.490	246,486						444,994	01/01/2017
100073364		LUBBOCK	TX		11/01/2021	3.625	246,810						270,000	04/01/2020
100063432		WARSAW	IN		07/01/2021	4.500	248,618						350,179	01/01/2018
100062983		BLOOMFIELD	NJ		07/01/2021	3.500	249,147						451,490	08/01/2016
100063894		SURPRISE	AZ		07/01/2021	3.625	249,354						300,000	06/01/2020
100069445		PEMBROKE PINES	FL		09/01/2021	4.625	249,493						328,830	04/01/2019
100063306		BOWIE	MD		07/01/2021	3.875	250,105						383,078	08/01/2017
100062160		MARLTON	NJ		07/01/2021	3.500	250,414						397,071	07/01/2016
100062328		MURFREESBORO	TN		07/01/2021	3.750	250,830						392,488	11/01/2017
100067109		LANSDALE	PA		08/02/2021	3.875	251,120						404,394	09/01/2015
100063889		CLAYTON	DE		07/01/2021	3.625	251,264						325,000	07/01/2020
100061989		VALLEY STREAM	NY		07/01/2021	3.750	251,468						535,514	09/01/2016
100062305		WASHINGTON	DC		07/01/2021	3.500	252,130						444,537	01/01/2017
100063541		MILACA	MN		07/01/2021	3.875	252,245						281,364	11/01/2018
100071182		MIDLAND	TX		10/01/2021	3.250	252,446						281,000	10/01/2020
100062632		SILVER SPRING	MD		07/01/2021	3.750	252,719						438,701	06/01/2015
100060508		LOS ANGELES	CA		06/01/2021	3.750	252,800						330,132	07/25/2016
100062935		PINE	CO		07/01/2021	3.750	253,043						474,215	07/01/2016
100060626		FEDERAL WAY	WA		06/01/2021	4.000	254,392						304,999	06/26/2017
100066271		MARGATE	FL		08/02/2021	3.625	254,419						285,000	04/01/2020
100063730		DOVER	DE		07/01/2021	3.625	254,755						295,000	03/01/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071043		EPHRATA	PA		10/01/2021	3.500	254,823						357,164	09/01/2019
100063875		SURPRISE	AZ		07/01/2021	3.750	255,803						288,000	06/01/2020
100070842		CORONA	CA		10/01/2021	3.250	256,334						459,899	07/01/2016
100061649		NEWBURGH	NY		07/01/2021	3.750	256,538						388,727	02/01/2014
100074877		FONTANA	CA		12/01/2021	3.875	256,581						517,491	10/01/2016
100061295		PFLUGERVILLE	TX		06/01/2021	3.875	257,521						325,162	12/07/2017
100066190		LA VERNIA	TX		08/02/2021	4.000	257,759						340,701	02/01/2017
100074675		SCOTCH PLAINS	NJ		12/01/2021	4.375	258,501						355,000	08/01/2006
100070586		EASTON	PA		10/01/2021	3.250	258,534						300,000	04/01/2011
100069804		ITASCA	IL		09/01/2021	4.250	258,813						336,540	06/01/2016
100066136		ELK GROVE	CA		08/02/2021	3.250	259,093						556,551	12/01/2016
100069972		STATEN ISLAND	NY		09/01/2021	3.875	259,146						92,595	11/01/2017
100066239		LEVITOWN	NY		08/02/2021	3.750	259,240						514,287	11/01/2015
100071235		KISSIMMEE	FL		10/01/2021	3.000	259,490						289,000	03/01/2021
100060892		LOVELAND	CO		06/01/2021	3.625	260,146						330,886	04/27/2016
100060865		FONTANA	CA		06/01/2021	3.500	260,253						379,000	03/01/2016
100060876		HAMPTON	GA		06/01/2021	3.500	260,383						335,023	03/11/2016
100067318		JACKSONVILLE	FL		08/02/2021	3.750	260,557						398,160	08/01/2017
100062964		MIDLOTHIAN	VA		07/01/2021	3.750	260,800						376,988	08/01/2016
100060676		GUYTON	GA		06/01/2021	3.490	262,349						355,000	06/08/2020
100061447		LOGANVILLE	GA		06/01/2021	4.000	262,662						294,965	08/19/2019
100075639		MURFREESBORO	TN		12/01/2021	5.125	262,679						364,763	04/01/2019
100064185		JAMAICA	NY		07/01/2021	3.250	263,179						634,700	06/01/2013
100062805		ANCHORAGE	AK		07/01/2021	3.500	263,513						315,805	03/01/2016
100060967		RIVERSIDE	CA		06/01/2021	3.500	263,835						330,014	06/20/2016
100066923		YUCCA VALLEY	CA		08/02/2021	3.250	264,273						299,000	10/01/2020
100061162		GLENDALE	AZ		06/01/2021	4.250	264,616						306,048	04/20/2017
100064289		ORLANDO	FL		07/01/2021	3.750	264,967						315,000	01/01/2018
100066944		SAN BERNARDINO	CA		08/02/2021	3.250	265,106						355,000	01/01/2021
100064251		OCEAN	NJ		07/01/2021	3.250	265,159						400,000	06/01/2016
100061444		HIGHLAND	CA		06/01/2021	3.625	265,366						344,949	07/25/2019
100077669		COLORADO SPRINGS	CO		01/03/2022	4.375	265,438						454,269	04/01/2019
100063299		PHILADELPHIA	PA		07/01/2021	4.250	266,218						394,649	07/01/2017
100066212		PALATINE	IL		08/02/2021	3.750	267,775						438,673	06/01/2015
100061647		WHITMAN	MA		07/01/2021	3.875	268,087						471,674	08/01/2013
100062897		DUMFRIES	VA		07/01/2021	3.750	268,255						445,535	06/01/2016
100062977		VIRGINIA BEACH	VA		07/01/2021	3.250	268,678						391,629	08/01/2016
100066850		MINNEOLA	FL		08/02/2021	4.250	268,718						358,000	03/01/2020
100063704		RAHWAY	NJ		07/01/2021	3.625	268,751						320,000	01/01/2020
100063087		DESOTO	TX		07/01/2021	3.875	268,829						454,810	11/01/2016
100063472		FERNANDINA BEACH	FL		07/01/2021	4.125	270,181						336,987	04/01/2018
100062336		CALVERT CITY	KY		07/01/2021	4.250	270,725						322,500	05/01/2018
100061844		PASO ROBLES	CA		07/01/2021	3.750	270,788						464,101	10/01/2015
100071267		CONROE	TX		10/01/2021	3.625	271,175						377,000	05/01/2021
100068891		YORKTOWN HEIGHTS	NY		09/01/2021	3.375	271,335						499,730	12/01/2016
100066815		AMHERST	NY		08/02/2021	3.500	271,650						310,000	12/01/2019
100071101		APPLE VALLEY	CA		10/01/2021	3.500	271,687						342,000	05/01/2020
100066975		SAUGUS	MA		08/02/2021	3.750	271,991						786,747	06/01/2012
100064604		LAKELAND	FL		07/01/2021	4.000	272,162						372,340	06/01/2019
100075184		FREDERICKSBURG	VA		12/01/2021	3.750	272,771						466,780	04/01/2016
100075723		WOODBRIDGE	VA		12/01/2021	3.750	274,116						332,000	02/01/2020
100063459		LEHI	UT		07/01/2021	3.750	274,732						474,004	03/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060864		WOODBRIDGE	VA		06/01/2021	3.500	275,768						355,021	01/29/2016
100069572		STUART	FL		09/01/2021	3.125	276,027						312,000	04/01/2020
100060999		FRISCO	TX		06/01/2021	3.250	277,344						349,955	09/26/2016
100062625		SUMMERFIELD	FL		07/01/2021	3.250	277,836						342,424	06/01/2015
100060475		SAN DIEGO	CA		06/01/2021	3.500	278,483						319,999	01/19/2017
100063086		UNION	KY		07/01/2021	4.125	278,764						367,299	11/01/2016
100063847		ALPHARETTA	GA		07/01/2021	3.500	278,971						427,000	06/01/2020
100063444		MCDONOUGH	GA		07/01/2021	4.500	280,115						410,465	02/01/2018
100063305		BEL ALTON	MD		07/01/2021	3.875	280,489						415,134	08/01/2017
100062177		DELMAR	DE		07/01/2021	4.375	281,669						410,365	08/01/2017
100062294		LAKE ELSINORE	CA		07/01/2021	3.750	281,907						561,580	07/01/2016
100064645		KNIGHTDALE	NC		07/01/2021	4.250	283,960						333,000	04/01/2020
100066845		MEDFORD	NY		08/02/2021	4.125	284,213						325,000	02/01/2020
100071344		GRANDVIEW	TX		10/01/2021	4.250	284,306						419,003	09/01/2016
100066894		GOODYEAR	AZ		08/02/2021	3.250	285,002						320,000	07/01/2020
100063646		SLINGERLANDS	NY		07/01/2021	3.500	286,012						413,812	10/01/2019
100061914		WHITE PLAINS	NY		07/01/2021	3.500	287,129						679,772	01/01/2016
100063912		INDIANAPOLIS	IN		07/01/2021	4.125	287,600						320,000	08/01/2020
100066819		FORT MYERS	FL		08/02/2021	4.125	287,890						329,000	01/01/2020
100062810		ELK GROVE	CA		07/01/2021	3.500	287,956						552,567	03/01/2016
100066595		ANNAPOLIS	MD		08/02/2021	3.500	288,369						397,294	08/01/2017
100066203		ELKRIDGE	MD		08/02/2021	3.375	288,916						403,380	05/01/2016
100061047		HEMET	CA		06/01/2021	3.375	290,181						390,056	09/29/2016
100066882		WASHINGTON	DC		08/02/2021	3.500	290,374						372,000	05/01/2020
100063103		LEAGUE CITY	TX		07/01/2021	3.500	291,009						398,061	11/01/2016
100067104		WASHINGTON	DC		08/02/2021	3.375	291,518						625,143	04/01/2015
100062644		LINCOLN	CA		07/01/2021	3.875	291,970						553,317	07/01/2015
100061310		HOPKINS	MN		06/01/2021	3.750	293,374						361,140	01/29/2018
100064147		FAR ROCKAWAY	NY		07/01/2021	4.250	293,791						643,219	01/01/2017
100063834		STOCKTON	CA		07/01/2021	3.000	293,842						365,000	04/01/2020
100063687		OCEAN VIEW	DE		07/01/2021	3.625	294,011						337,000	12/01/2019
100062329		GRANTSVILLE	UT		07/01/2021	3.750	294,623						467,853	01/01/2018
100063852		THORNTON	CO		07/01/2021	3.375	295,704						347,000	06/01/2020
100062677		CHESAPEAKE	VA		07/01/2021	4.000	296,322						486,200	08/01/2015
100067327		IJAMSVILLE	MD		08/02/2021	4.500	296,414						465,295	09/01/2017
100075383		FORNEY	TX		12/01/2021	4.000	296,881						419,604	08/01/2017
100069908		NEWCASTLE	WA		09/01/2021	3.250	297,342						246,923	10/01/2017
100075504		MIAMI	FL		12/01/2021	5.500	298,176						460,863	06/01/2018
100063062		OWINGS MILLS	MD		07/01/2021	3.500	298,590						494,771	10/01/2016
100061830		WHEATON	IL		07/01/2021	3.750	301,773						383,600	03/01/2016
100066199		WEST SACRAMENTO	CA		08/02/2021	4.000	303,117						602,545	03/01/2016
100063980		TEMECULA	CA		07/01/2021	3.625	303,417						405,000	08/01/2020
100067332		PEABODY	MA		08/02/2021	3.875	304,694						749,482	12/01/2017
100062039		MARIETTA	GA		07/01/2021	3.750	305,080						486,978	06/01/2017
100069806		BALDWIN	NY		09/01/2021	3.875	305,182						589,585	04/01/2016
100062466		CHEYENNE	WY		07/01/2021	3.750	305,392						434,742	06/01/2014
100066831		PLANTATION	FL		08/02/2021	3.500	307,766						355,000	01/01/2020
100069669		LAKELAND	FL		09/01/2021	3.500	308,350						344,000	09/01/2020
100066383		JACKSON	NJ		08/02/2021	3.500	308,644						538,688	05/01/2015
100063748		CHARLESTON	SC		07/01/2021	4.000	309,250						408,000	02/01/2020
100075258		FREDERICK	MD		12/01/2021	3.000	310,014						471,037	09/01/2016
100066876		NEW RICHMOND	WI		08/02/2021	3.500	310,975						335,500	04/01/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100063047		BALDWIN	NY		07/01/2021	3.875	311,223						608,052	10/01/2016
100066898		MILFORD	MA		08/02/2021	3.375	311,725						352,000	07/01/2020
100069896		BALTIMORE	MD		09/01/2021	3.750	312,651						444,114	01/01/2018
100062634		BLOOMFIELD	NJ		07/01/2021	3.500	316,087						582,607	07/01/2015
100066317		BOWIE	MD		08/02/2021	3.125	317,005						364,000	05/01/2020
100064303		WESTLAKE	FL		07/01/2021	4.125	317,786						398,000	09/01/2019
100062206		KULA	HI		07/01/2021	3.250	320,133						846,429	12/01/2016
100062020		DALLAS	GA		07/01/2021	3.625	321,832						366,241	06/01/2017
100071262		WESLEY CHAPEL	FL		10/01/2021	3.375	322,331						364,000	05/01/2021
100071237		POTTSTOWN	PA		10/01/2021	3.000	323,197						360,000	03/01/2021
100061280		HUGHESVILLE	MD		06/01/2021	4.375	323,383						444,948	10/27/2017
100070190		WASHINGTON	NJ		09/01/2021	4.125	324,173						380,000	11/01/2019
100071014		SOUTH OZONE PARK	NY		10/01/2021	3.625	326,889						413,847	02/01/2019
100075641		PINON HILLS	CA		12/01/2021	4.625	327,981						480,764	05/01/2019
100062139		WEST BABYLON	NY		07/01/2021	4.125	329,947						485,020	11/01/2016
100069735		MORENO VALLEY	CA		09/01/2021	3.125	331,646						445,000	01/01/2021
100062952		ELIZABETH	CO		07/01/2021	3.750	333,603						521,390	07/01/2016
100069017		MOHEGAN LAKE	NY		09/01/2021	3.875	335,979						526,560	11/01/2015
100066743		EATON RAPIDS	MI		08/02/2021	4.125	341,281						480,935	06/01/2019
100070659		WEST ORANGE	NJ		10/01/2021	3.750	341,316						471,000	08/01/2016
100063923		ELK GROVE	CA		07/01/2021	3.625	343,292						460,000	07/01/2020
100064637		STOCKTON	CA		07/01/2021	3.750	344,289						400,000	03/01/2020
100067267		CLINTON	MD		08/02/2021	3.875	347,652						534,615	08/01/2016
100062207		HAPPY VALLEY	OR		07/01/2021	3.875	349,371						651,335	02/01/2016
100066836		ABINGDON	MD		08/02/2021	3.500	349,849						404,000	02/01/2020
100066717		JACKSON	NJ		08/02/2021	4.875	350,349						562,398	11/01/2018
100075270		MOSELEY	VA		12/01/2021	3.000	350,485						512,604	01/01/2017
100069072		BOTHELL	WA		09/01/2021	3.875	350,653						1,276,028	10/01/2012
100069634		BROCKTON	MA		09/01/2021	3.250	356,934						517,000	07/01/2020
100061245		N HOLLYWOOD	CA		06/01/2021	3.625	357,885						489,928	09/02/2017
100066332		STATEN ISLAND	NY		08/02/2021	4.250	359,415						683,733	12/01/2011
100063667		NORTH BELLMORE	NY		07/01/2021	3.625	359,436						525,000	11/01/2019
100070896		STEPHENS CITY	VA		10/01/2021	3.500	362,966						511,326	12/01/2016
100071300		LAHAINA	HI		10/01/2021	3.750	363,238						896,201	12/01/2016
100071055		HAZLET	NJ		10/01/2021	3.000	363,714						484,266	11/01/2019
100066937		LAKE ELSINORE	CA		08/02/2021	3.125	366,838						410,000	10/01/2020
100062145		WOODBRIDGE	VA		07/01/2021	4.125	367,498						574,412	04/01/2015
100062075		MIDDLETOWN	DE		07/01/2021	4.000	367,926						513,608	08/01/2017
100070783		BROOKLYN	NY		10/01/2021	3.250	369,544						640,673	04/01/2014
100060467		EL CAJON	CA		06/01/2021	3.250	381,426						480,002	11/22/2016
100070031		MT AIRY	MD		09/01/2021	3.875	383,279						235,900	11/01/2017
100064425		WEST COVINA	CA		07/01/2021	3.750	383,452						710,305	11/01/2015
100060630		AMERICAN CANYON	CA		06/01/2021	3.500	386,112						484,999	09/24/2016
100064546		ACCOKEEK	MD		07/01/2021	4.875	389,017						504,172	01/01/2018
100063939		HASBROUCK HEIGHTS	NJ		07/01/2021	3.625	389,365						563,000	08/01/2020
100062545		MT VERNON	NY		07/01/2021	3.500	396,570						689,814	02/01/2015
100061860		BRONX	NY		07/01/2021	4.000	401,500						534,195	10/01/2016
100075253		LAKEWOOD	CA		12/01/2021	4.375	401,714						676,125	09/01/2016
100064363		YORKTOWN HEIGHTS	NY		07/01/2021	3.875	408,613						588,475	10/01/2013
100064397		OLNEY	MD		07/01/2021	5.125	415,351						583,397	07/01/2015
100065968		BERKELEY HEIGHTS	NJ		08/02/2021	3.875	415,556						760,799	03/01/2013
100066526		KAPOLEI	HI		08/02/2021	3.875	419,342						536,311	03/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063143		EAST GARRISON	CA		07/01/2021	3.875	430,222						745,356	12/01/2016
100066776		ROCKVILLE	MD		08/02/2021	3.500	434,728						546,429	09/01/2019
100062142		CHULA VISTA	CA		07/01/2021	3.250	437,414						802,516	12/01/2016
100060473		LAGUNA HILLS	CA		06/01/2021	3.250	439,395						722,497	12/03/2016
100062338		ERDA	UT		07/01/2021	3.875	440,256						562,852	03/01/2019
100067128		WASHINGTON	DC		08/02/2021	3.875	440,447						720,343	04/01/2016
100063644		ELMONT	NY		07/01/2021	4.125	443,948						535,390	10/01/2019
100066119		MORRISTOWN	NJ		08/02/2021	3.500	445,143						699,132	06/01/2016
100062536		ACCOKEEK	MD		07/01/2021	4.250	445,452						499,931	02/01/2015
100063628		JACKSON	NJ		07/01/2021	3.625	453,726						633,893	10/01/2019
100060808		WHITTIER	CA		06/01/2021	3.750	457,729						589,932	06/17/2015
100073428		OLD BRIDGE	NJ		11/01/2021	3.750	466,816						517,000	01/01/2021
100061478		CROFTON	MD		06/01/2021	3.250	471,287						584,932	01/17/2020
100061933		FRANKLIN PARK	NJ		07/01/2021	4.375	480,565						630,536	12/01/2016
100060527		STERLING	VA		06/01/2021	4.750	487,345						579,895	03/17/2017
100063353		WHITE MARSH	MD		07/01/2021	4.625	489,572						594,983	09/01/2017
100066272		ELK GROVE	CA		08/02/2021	3.060	520,055						645,000	05/01/2020
100064029		MARLBORO	NJ		07/01/2021	4.125	541,511						766,873	11/01/2010
100075215		FORT WORTH	TX		12/01/2021	3.375	547,954						854,753	06/01/2016
100064204		WAIPAHU	HI		07/01/2021	3.750	550,591						813,151	04/01/2016
100075688		GEORGETOWN	MA		12/01/2021	4.875	565,029						901,237	07/01/2019
100066890		STERLING	VA		08/02/2021	3.250	620,071						700,000	07/01/2020
0299999. Mortgages in good standing - Residential mortgages-insured or guaranteed							290,918,184		(1,830)				464,926,315	XXX
100061549		DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021	3.700	11,365					(748)	18,125	05/01/2021
100061555		ROTTERDAM	NLD		06/30/2021	4.050	13,018					(856)	20,317	05/01/2021
100061551		ROTTERDAM	NLD		06/30/2021	4.050	14,265					(938)	22,941	05/01/2021
100061552		ROTTERDAM	NLD		06/30/2021	8.780	146,316					(9,621)	172,059	05/01/2021
100061548		DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021	8.430	163,123					(10,726)	196,875	05/01/2021
100061554		ROTTERDAM	NLD		06/30/2021	8.780	184,873					(12,156)	217,683	05/01/2021
100061550		AMSTERDAM/AMSTELVEEN	NLD		06/30/2021	8.180	198,078					(13,024)	255,000	06/01/2021
100061556		DEN HAAG	NLD		06/30/2021	7.830	260,220					(17,110)	314,063	06/30/2024
100061547		AMSTERDAM	NLD		06/30/2021	8.030	3,883,877					(255,378)	5,123,494	06/30/2024
100029932		BARRINGTON HILLS	IL		12/20/2018	6.375	13						1,015,000	09/30/2018
100112693		SEAGROVE	NC		06/29/2023	4.250	100						160,000	06/10/2022
100046679		DALLAS	TX		11/25/2020	8.000	360						103,550	07/25/2019
100110103		PALATINE	IL		06/23/2023	8.750	426						160,000	05/18/2023
100126896		WILMINGTON	NC		08/30/2023	5.000	516						183,000	04/09/2023
100110976		WARNER ROBINS	GA		06/29/2023	8.379	581						180,000	04/07/2023
100127072		PORT ARTHUR	TX		08/30/2023	12.950	680						86,000	04/07/2023
100126501		ARLINGTON	TX		08/30/2023	3.875	681						262,000	04/08/2023
100045137		EMERYVILLE	CA		11/25/2020	6.375	689						342,000	02/10/2020
100111730		CHARLOTTE	NC		06/29/2023	6.750	748						240,000	06/01/2022
100113455		JOLIET	IL		06/29/2023	7.750	768						155,000	04/08/2023
100111022		SAN FRANCISCO	CA		06/29/2023	3.000	769						1,230,000	04/07/2023
100055260		MACON	GA		03/23/2021	7.875	785						62,000	01/04/2021
100049994		EPPING	NH		11/20/2020	4.375	829						270,750	07/31/2020
100114207		LAUDERDILL	FL		06/29/2023	6.010	843						93,000	04/07/2023
100014680		MACON	GA		09/27/2017	8.750	866						75,000	03/06/2024
100126448		TUSCALOOSA	AL		08/30/2023	7.250	978						45,000	04/07/2023
100046852		ALBUQUERQUE	NM		11/20/2020	7.500	1,111						327,750	07/31/2020
100046834		NEWTON	NC		11/20/2020	8.500	1,225						125,281	07/31/2020
100046581		ARLINGTON	TX		11/25/2020	3.875	1,274						118,750	07/28/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100043137		SCHRIEVER	LA		05/28/2020	6.370	1,299						137,000	11/01/2019
100127066		TOLEDO	OH		08/30/2023	7.000	1,334						33,000	04/07/2023
100113287		SUNBURY	PA		06/29/2023	6.875	1,370						80,000	04/09/2023
100113165		MIAMI BEACH	FL		06/29/2023	5.000	1,375						285,000	04/07/2023
100111033		BUXTON	ME		06/29/2023	6.000	1,423						375,000	04/10/2023
100054913		OAKLAND	KY		03/23/2021	5.000	1,438						285,000	05/13/2023
100112729		SAINT GEORGE	SC		06/29/2023	7.875	1,466						260,000	04/12/2023
100039236		LONGFORD	IRL		09/27/2019	7.450	1,580					(103)	142,031	11/30/2018
100046918		SAN DIEGO	CA		11/20/2020	7.625	1,600						627,000	07/31/2020
100126723		APOPKA	FL		08/30/2023	10.390	1,649						215,000	04/07/2023
100126525		DANA	IL		08/30/2023	10.750	1,735						23,000	04/07/2023
100126974		ROCKFORD	IL		08/30/2023	5.750	1,750						50,000	04/11/2023
100111032		TULSA	OK		06/29/2023	7.000	1,758						177,000	04/10/2023
100045893		DANVILLE	VA		11/25/2020	10.560	1,785						53,843	02/28/2020
100055237		ORLANDO	FL		03/23/2021	6.375	1,787						62,000	12/31/2020
100110895		ASHEVILLE	NC		06/29/2023	8.570	1,795						200,000	05/11/2022
3310090455		FINDLAY	OH		12/19/2024	8.666	1,812						150,000	11/12/2024
100054496		ALVIN	TX		03/23/2021	3.875	1,833						291,900	01/04/2021
100043055		ARVADA	CO		05/28/2020	9.375	1,837						490,000	12/06/2023
100135367		ARLINGTON	VA		11/13/2023	7.625	1,884						665,000	09/26/2023
100039094		CLARE	IRL		09/27/2019	4.900	1,887					(123)	277,291	11/30/2018
100017302		RICHMOND	VA		04/26/2018	7.500	1,901						33,250	12/31/2017
100126500		MEMPHIS	TN		08/30/2023	4.249	1,918						46,000	04/07/2023
100112417		HILLSBORO	MO		06/29/2023	4.500	1,969						132,600	04/07/2023
100118823		STATESVILLE	NC		08/30/2023	8.875	1,992						152,900	07/13/2023
100054220		ALBEMARLE	NC		03/23/2021	3.250	2,006						159,000	01/06/2021
100126970		PHILADELPHIA	PA		08/30/2023	10.750	2,079						140,000	04/09/2023
100120088		MIRAMAR BEACH	FL		08/11/2023	7.375	2,160						875,000	06/16/2023
3340087824		GREAT FALLS	SC		12/05/2024	9.010	2,206						354,000	10/25/2024
100045181		TORNILLO	TX		11/25/2020	2.016	2,216						83,716	07/03/2018
100050073		PHILADELPHIA	PA		11/20/2020	8.250	2,344						62,273	07/31/2020
3340080052		TRENTON	NJ		09/03/2024	9.532	2,376						454,000	06/27/2024
100126650		CLEVELAND	OH		08/30/2023	12.350	2,437						31,000	04/08/2023
100048144		TRENTON	NC		11/20/2020	6.500	2,439						72,200	07/31/2020
100127048		KISSIMMEE	FL		08/30/2023	6.500	2,447						265,000	04/08/2023
100053941		GLADSTONE	MO		03/23/2021	10.640	2,451						94,000	01/07/2021
100047106		CHATHAM	VA		11/20/2020	9.375	2,452						63,626	07/31/2020
100012872		DRYDEN	MI		05/25/2017	4.750	2,455						215,000	01/31/2017
100038478		MEATH	IRL		09/27/2019	4.000	2,485					(162)	204,522	11/30/2018
100055342		WEST FRANKFORT	IL		03/23/2021	4.750	2,496						45,000	01/05/2021
100127039		JACKSONVILLE	FL		08/30/2023	7.000	2,761						175,000	04/08/2023
100046334		PHILADELPHIA	PA		11/25/2020	8.000	2,788						204,250	10/04/2019
100034506		KILDARE	IRL		06/21/2019	5.150	2,815	4				(191)	294,102	11/30/2018
100047796		PHILADELPHIA	PA		11/20/2020	6.375	2,832						79,420	07/31/2020
100044520		SAN DIEGO	CA		11/19/2020	4.000	2,890						532,000	01/20/2020
100134419		NETHERLANDS	NLD		10/27/2023	5.470	2,919					(192)	5,914	12/01/2023
100113911		DALLAS	TX		06/29/2023	7.875	2,950						485,000	06/01/2022
100048895		CALEXICO	CA		11/20/2020	6.875	2,952						185,155	07/31/2020
100138975		PARKER	PA		12/21/2023	10.748	2,964						62,500	04/09/2023
3310079899		PHILADELPHIA	PA		10/03/2024	9.086	2,970						825,000	07/19/2024
100126504		CLEVELAND	OH		08/30/2023	3.875	2,977						65,000	04/07/2023
100121077		NETHERLANDS	NLD		08/28/2023	5.300	3,014					(198)	6,262	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3340076631		BALTIMORE	MD		06/14/2024	9.653	3,077						464,000	05/06/2024
100147299		ZUNDERT	NLD		03/27/2024	5.780	3,091					(140)	5,245	06/30/2024
100126636		RICHMOND	VA		08/30/2023	9.250	3,130						215,000	04/07/2023
100047624		SAN TAN VALLEY	AZ		11/20/2020	5.500	3,131						237,500	07/31/2020
100046824		BROOKLYN	NY		11/20/2020	9.875	3,230						589,000	07/31/2020
100113821		HANOVER	PA		06/29/2023	6.250	3,270						220,000	06/03/2022
100043079		ROCKLIN	CA		05/28/2020	3.250	3,300						555,000	01/29/2020
100111715		NEWNAN	GA		06/29/2023	7.625	3,395						304,000	06/02/2022
100024951		WESTLAND	MI		09/20/2018	4.750	3,429						55,955	04/30/2018
100039065		WICKLOW	IRL		09/27/2019	4.500	3,511					(230)	8,558	11/30/2018
100112840		DANVILLE	VA		06/29/2023	4.645	3,534						160,000	04/09/2023
100114200		WINTER GARDENS	FL		06/29/2023	6.000	3,550						550,000	04/07/2023
100111371		AKRON	OH		06/29/2023	9.375	3,550						67,000	04/07/2023
100127224		CINCINNATI	OH		08/30/2023	14.340	3,563						210,000	04/06/2023
3340072390		CHICAGO	IL		04/12/2024	9.290	3,564						580,000	03/04/2024
100045392		PIKESVILLE	MD		11/25/2020	7.500	3,588						285,000	08/31/2020
100050101		CHATSWORTH	CA		11/20/2020	2.875	3,618						589,000	07/31/2020
100113526		TRUSSVILLE	AL		06/29/2023	4.750	3,679						325,000	06/03/2022
3310087735		SALISBURY	MD		12/05/2024	9.016	3,713						265,000	08/05/2024
100126851		TOLEDO	OH		08/30/2023	7.500	3,719						11,000	04/07/2023
100111210		ORANGE	CA		06/29/2023	5.970	3,740						920,000	04/07/2023
3310089122		DETROIT	MI		12/05/2024	8.743	3,819						195,000	10/17/2024
100112948		MIAMI	FL		06/29/2023	8.875	3,829						265,000	04/07/2023
100046954		SAN GABRIEL	CA		11/20/2020	6.875	3,837						874,000	07/31/2020
100113023		CONWAY SPRINGS	KS		06/29/2023	4.375	3,840						90,800	04/07/2023
100134409		NETHERLANDS	NLD		10/27/2023	6.260	3,845					(253)	7,425	12/01/2023
3310054292		DETROIT	MI		06/21/2023	8.841	3,861						136,000	05/11/2023
100050087		LULING	LA		11/20/2020	6.625	3,864						261,250	07/31/2020
100055152		BIRD ISLAND	MN		03/23/2021	10.876	3,897						35,000	01/08/2021
100045003		COLLEGE PARK	GA		11/19/2020	4.750	3,905						90,250	01/30/2020
100046904		MISSOURI CITY	TX		11/20/2020	7.000	3,920						207,100	07/31/2020
100112749		EDNA	TX		06/29/2023	5.620	3,951						152,372	04/10/2023
100126446		OSWEGO	NY		08/30/2023	6.550	3,969						88,000	09/11/2022
100120301		VICTORVILLE	CA		08/18/2023	7.500	3,977						365,000	07/05/2023
100014614		OKLAHOMA CITY	OK		09/27/2017	5.500	3,997						57,000	07/30/2017
100038652		DUBLIN	IRL		09/27/2019	4.500	4,063					(294)	209,464	11/30/2018
100113046		MOUNT PLEASANT	OH		06/29/2023	4.375	4,081						44,000	04/12/2023
100068553		DEN HAAG	NLD		08/30/2021	3.650	4,125					(271)	5,223	12/01/2023
3310077912		DETROIT	MI		06/14/2024	9.198	4,158						190,000	03/27/2024
100038694		KILKENNY	IRL		09/27/2019	1.500	4,158					(272)	12,766	11/30/2018
100114246		MIAMI	FL		06/29/2023	7.500	4,166						374,000	04/07/2023
100112878		JACKSONVILLE	FL		06/29/2023	4.250	4,174						90,000	04/09/2023
100082723		DEN HAAG	NLD		04/27/2022	3.350	4,192					(276)	5,673	12/01/2023
100154797		LONGWOOD	FL		07/19/2024	10.250	4,248						828,000	09/21/2023
100113493		DETROIT	MI		06/29/2023	2.000	4,251						58,000	06/05/2022
100112943		PITTSBURGH	PA		06/29/2023	5.400	4,351						60,000	04/09/2023
100119570		ALMERE	NLD		07/28/2023	5.670	4,364					(287)	8,940	12/01/2023
100127150		ELKHART	IN		08/30/2023	7.625	4,370						95,500	04/07/2023
100126686		PHILAELPHIA	PA		08/30/2023	10.050	4,386						109,000	04/07/2023
100127210		MOUNT CARMEL	PA		08/30/2023	1.000	4,388						65,000	04/11/2023
3310083191		CHICAGO	IL		10/03/2024	9.016	4,388						288,000	08/06/2024
100141803		TILBURG	NLD		01/29/2024	5.080	4,409					(201)	7,176	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310087195		BALTIMORE	MD		12/05/2024	7.700	4,435						182,000	10/07/2024
3310065484		CLEVELAND	OH		02/15/2024	8.925	4,455						240,000	11/10/2023
100050130		DETROIT	MI		11/20/2020	8.125	4,464						45,125	07/31/2020
100087649		OOSTBURG	NLD		09/27/2022	1.000	4,482					(295)	5,898	12/01/2023
100085132		ALMERE	NLD		07/27/2022	4.400	4,507					(296)	44,118	06/30/2024
3310048854		STARKVILLE	MS		11/21/2023	8.498	4,542						322,000	05/19/2023
100110936		SAVANNAH	GA		06/29/2023	14.890	4,563						215,000	04/07/2023
100014710		BALTIMORE	MD		09/27/2017	8.750	4,573						52,250	07/29/2017
100090600		UTRECHT	NLD		12/28/2022	6.100	4,577					(301)	6,256	12/01/2023
100091888		HOOGEZAND-SAPPEMEER	NLD		01/27/2023	6.200	4,608					(303)	6,057	12/01/2023
100173659		LEEUWARDEN	NLD		10/29/2024	5.850	4,615					(203)	5,806	09/25/2024
100111227		CLEARWATER	FL		06/29/2023	5.330	4,696						410,000	04/09/2023
100110787		ARNHEM	NLD		06/28/2023	6.400	4,722					(310)	6,274	12/01/2023
100126626		YOUNGSTOWN	OH		08/30/2023	10.834	4,722						58,000	04/09/2023
100113703		MARION	IN		06/29/2023	8.125	4,729						139,000	04/08/2023
100120959		RENO	NV		08/30/2023	7.500	4,734						440,000	06/27/2023
100137263		NETHERLANDS	NLD		11/28/2023	10.000	4,794					(315)	10,063	12/01/2023
100126632		WILLIAMSTON	SC		08/30/2023	10.270	4,825						136,000	04/10/2023
100046844		ORLANDO	FL		11/20/2020	7.500	4,827						228,000	07/31/2020
100113150		POMPANO BEACH	FL		06/29/2023	7.625	4,829						360,000	04/07/2023
100111134		TUSCALOOSA	AL		06/29/2023	11.798	4,867						95,000	04/07/2023
100113717		PAW PAW TWP	MI		06/29/2023	5.000	4,888						170,000	04/07/2023
100127087		MEMPHIS	TN		08/30/2023	5.000	4,928						70,000	04/07/2023
100110810		EVANSTON	IL		06/29/2023	8.500	4,993						285,000	04/07/2023
100050095		COLUMBIANA	AL		11/20/2020	8.000	4,993						114,000	07/31/2020
100162271		LA JOLLA	CA		09/06/2024	7.875	5,000						4,050,000	07/31/2024
100127264		PRESCOTT	AZ		08/30/2023	2.250	5,029						472,500	04/07/2023
100014721		SEBASTIAN	FL		09/27/2017	7.625	5,034						126,000	07/28/2017
100050103		FRESNO	CA		11/20/2020	3.250	5,050						175,750	07/31/2020
3310074317		OCALA	FL		07/29/2024	9.016	5,076						163,000	04/03/2024
100128746		MESA	AZ		09/21/2023	11.249	5,082						385,000	08/25/2023
100114406		COLUMBIA FALLS	MT		06/29/2023	6.000	5,146						495,000	05/16/2022
100074455		LAGUNA NIGUEL	CA		12/02/2021	4.675	5,235						830,000	11/12/2021
100114220		PHILADELPHIA	PA		06/29/2023	10.590	5,262						100,000	04/08/2023
100086326		GORREDIJK	NLD		08/29/2022	4.750	5,263					(346)	7,046	12/01/2023
100045822		ST. LOUIS	MO		11/25/2020	7.250	5,278						35,107	02/10/2020
100028316		PALM BAY	FL		10/26/2018	4.625	5,346						226,100	05/31/2018
100044496		MOBILE	AL		11/19/2020	5.000	5,355						34,295	07/24/2019
100050075		LIVERPOOL	NY		11/20/2020	8.375	5,366						161,405	07/31/2020
100053804		PITTSBURGH	PA		03/23/2021	3.250	5,375						103,000	01/05/2021
3310074030		MIDDLETOWN	NY		07/29/2024	8.666	5,376						470,000	04/04/2024
100147303		AMSTERDAM	NLD		03/27/2024	4.580	5,395					(244)	12,675	06/30/2024
100071430		HEERLEN	NLD		09/30/2021	3.650	5,419					(356)	7,231	12/01/2023
100137259		NETHERLANDS	NLD		11/28/2023	5.310	5,467					(360)	7,933	12/01/2023
100112945		SAINT LOUIS	MO		06/29/2023	4.500	5,500						50,000	04/07/2023
100168934		AMSTERDAM	NLD		09/26/2024	4.500	5,512					(436)	9,464	08/26/2024
100110911		TOLEDO	OH		06/29/2023	8.500	5,544						69,000	04/07/2023
100112159		NAPA	CA		06/29/2023	6.250	5,553						822,000	04/07/2023
100044484		WILLIAMS	CA		11/19/2020	5.000	5,562						175,750	07/24/2019
100111377		PITCAIRA	PA		06/29/2023	9.000	5,573						60,000	04/09/2023
100045859		BLUEFIELD	WV		11/25/2020	4.999	5,577						55,053	08/01/2018
100127156		PHILADELPHIA	PA		08/30/2023	10.250	5,593						92,000	04/08/2023

SCHEDULE B - PART 1

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100055193		SHREVEPORT	LA		03/23/2021	5.750	5,597						120,000	01/06/2021
100126619		THOMPSONVIL	MI		08/30/2023	8.795	5,613						170,000	06/24/2022
100014741		ROANOKE	VA		09/27/2017	8.490	5,631						136,000	07/28/2017
100113344		DADE CITY	FL		06/29/2023	8.690	5,698						319,000	04/10/2023
100054317		SAGINAW	MI		03/23/2021	7.678	5,705						26,000	12/31/2020
100046861		DECATUR	GA		11/20/2020	7.875	5,732						168,150	07/31/2020
100126547		PEORIA	IL		08/30/2023	8.000	5,743						44,000	04/07/2023
100126645		CHICAGO	IL		08/30/2023	7.000	5,780						260,000	04/07/2023
100113248		ANTRIM	NH		06/29/2023	3.250	5,809						200,000	04/09/2023
100014725		CALLAHAN	FL		09/27/2017	7.500	5,827						215,000	07/29/2017
3310084984		PITTSBURGH	PA		12/05/2024	8.645	5,940						201,000	10/03/2024
3340080626		HUMBOLDT	TN		10/10/2024	9.143	5,940						270,000	05/30/2024
100126894		LAFAYETTE	LA		08/30/2023	4.125	5,942						141,000	04/10/2023
100070338		ROTTERDAM	NLD		08/31/2021	3.650	5,986					(394)	7,980	12/01/2023
100054536		SARASOTA	FL		03/23/2021	7.625	5,986						147,000	01/05/2021
100110782		SCHIEDAM/VLAARDINGEN	NLD		06/28/2023	5.300	6,078					(400)	12,242	12/01/2023
3310085210		NEWARK	NJ		12/05/2024	8.771	6,089						700,000	07/24/2024
100165181		S-GRAVENHAGE	NLD		08/28/2024	6.000	6,094					(444)	7,500	07/22/2024
100103362		ROTTERDAM	NLD		04/28/2023	6.450	6,106					(401)	8,135	12/01/2023
3310090939		CAPE CORAL	FL		12/19/2024	8.666	6,132						385,000	11/18/2024
100077883		EINDHOVEN	NLD		12/29/2021	3.250	6,134					(403)	8,328	12/01/2023
100083308		HEERLEN	NLD		05/27/2022	3.450	6,144					(404)	8,126	12/01/2023
100087631		VALKENBURG AAN DE GEUL	NLD		09/27/2022	4.950	6,153					(405)	8,844	12/01/2023
100121065		NETHERLANDS	NLD		08/28/2023	5.400	6,159					(405)	9,852	12/01/2023
100033531		CAVAN	IRL		06/21/2019	4.600	6,235		10			(410)	245,405	11/30/2018
3310090037		CLIFTON FORGE	VA		12/19/2024	8.428	6,237						106,000	11/11/2024
100053862		BROWNSVILLE	TX		03/23/2021	9.460	6,263						71,900	01/03/2021
100065903		WAGENINGEN/EDE	NLD		07/30/2021	3.900	6,289					(414)	9,692	06/01/2021
100050137		SHELBYVILLE	IN		11/20/2020	3.875	6,362						180,500	07/31/2020
100112030		PORTAGE	PA		06/29/2023	7.125	6,368						75,000	06/13/2022
100114266		REDWOOD	NY		06/29/2023	4.194	6,395						119,000	04/11/2023
100045391		EASTON	PA		11/25/2020	3.875	6,397						330,600	08/31/2020
100185700		ROTTERDAM	NLD		12/20/2024	5.500	6,473					(44)	7,849	11/29/2024
100048650		MASSILLON	OH		11/20/2020	7.000	6,490						113,050	07/31/2020
100130122		NETHERLANDS	NLD		09/26/2023	5.480	6,518					(429)	12,866	12/01/2023
100126532		KINSTON	NC		08/30/2023	12.240	6,526						32,500	04/12/2023
100087651		AMSTERDAM	NLD		09/27/2022	4.800	6,585					(433)	8,933	12/01/2023
3310086099		CHATTANOOGA	TN		12/19/2024	9.296	6,610						640,000	09/20/2024
100084282		UTRECHT	NLD		06/30/2022	3.550	6,615					(435)	17,492	12/01/2023
100084254		DEN HAAG	NLD		06/30/2022	3.450	6,617					(435)	8,867	12/01/2023
3310090001		WINSTON-SALEM	NC		12/19/2024	8.666	6,644						202,800	11/05/2024
100126692		FORTWORTH	TX		08/30/2023	7.500	6,678						156,000	04/11/2023
3310076343		VANDALIA	OH		07/29/2024	9.191	6,683						450,000	05/13/2024
3310083793		FRANKFORT	NY		12/05/2024	8.771	6,683						140,000	08/12/2024
100082797		ALMELO	NLD		04/27/2022	3.850	6,705					(441)	9,026	12/01/2023
100126976		MILWAUKEE	WI		08/30/2023	5.000	6,745						174,900	04/07/2023
100114364		MILACA	MN		06/29/2023	6.500	6,755						119,000	06/11/2022
100030384		BATON ROUGE	LA		12/20/2018	2.000	6,774						33,250	09/30/2018
100070314		GROUW	NLD		08/31/2021	3.600	6,779					(446)	9,235	12/01/2023
100126496		SANFORD	FL		08/30/2023	4.000	6,854						229,000	04/01/2022
100078630		HOOGEVEEN	NLD		01/26/2022	3.250	6,908					(454)	9,345	12/01/2023
3310088203		TOLEDO	OH		12/05/2024	8.323	6,930						130,000	10/03/2024

SCHEDULE B - PART 1

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100038810		CLARE	IRL		09/27/2019	1.500	6,932					(451)	61,211	11/30/2018
100071455		KATWIJK	NLD		09/30/2021	3.650	6,959					(458)	6,771	12/01/2023
100126969		TOLEDO	OH		08/30/2023	3.875	6,999		336				25,000	04/07/2023
100048432		MANGHAM	LA		11/20/2020	5.750	7,015						175,750	07/31/2020
100065900		ROTTERDAM	NLD		07/30/2021	3.700	7,018					(462)	11,875	06/01/2021
100054022		BRIDGEPORT	CT		03/23/2021	7.250	7,026						202,000	01/02/2021
100086279		S-HERTOGENBOSCH	NLD		08/29/2022	1.000	7,090					(466)	8,646	12/01/2023
100161654		GORREDIJK	NLD		07/29/2024	5.900	7,109					(319)	370,000	07/08/2024
3310084084		MIDWAY	GA		12/19/2024	9.289	7,128						560,000	10/07/2024
100075847		ARNHEM	NLD		11/24/2021	3.600	7,133					(469)	8,932	12/01/2023
100126457		ALTOONA	PA		08/30/2023	1.954	7,140						105,000	04/11/2023
100110800		ALKMAAR	NLD		06/28/2023	6.405	7,141					(470)	9,316	12/01/2023
100053946		PALATKA	FL		03/23/2021	3.750	7,224						122,000	12/31/2020
100126655		MEMPHIS	TN		08/30/2023	7.000	7,228						78,000	04/07/2023
100161691		WESTERVOORT	NLD		07/29/2024	4.980	7,231					(325)	145,000	07/02/2024
100135720		FORT WORTH	TX		11/10/2023	6.990	7,257						375,000	09/22/2023
100111154		GLOVERSVILLE	NY		06/29/2023	1.999	7,282						114,000	12/09/2021
100087647		ALMELO	NLD		09/27/2022	4.750	7,294					(479)	10,171	12/01/2023
100127214		CANADOHTA LAKE	PA		08/30/2023	6.375	7,297		63				50,000	04/11/2023
100055423		CONROE	TX		03/23/2021	9.238	7,304						155,000	04/08/2023
100089648		ALMELO	NLD		11/29/2022	4.750	7,306					(481)	10,165	12/01/2023
100090956		LONG BEACH	CA		01/31/2023	8.999	7,345						920,000	11/28/2022
100128068		MADISON	TN		09/08/2023	5.875	7,384						354,000	12/01/2021
3310089273		CAPE CORAL	FL		12/19/2024	8.673	7,395						520,000	10/25/2024
100088555		HEERLEN	NLD		10/27/2022	5.150	7,412					(487)	9,661	12/01/2023
100173682		LEEUWARDEN	NLD		10/29/2024	5.600	7,472					(329)	9,063	10/04/2024
100028250		FORT LAUDERDALE	FL		10/26/2018	5.125	7,487						245,100	06/02/2018
100147337		VELP	NLD		03/27/2024	5.500	7,520					(341)	10,000	06/30/2024
100127045		NEWPORT	KY		08/30/2023	5.000	7,554						127,500	04/07/2023
100111520		FREETOWN	IN		06/29/2023	7.250	7,567						230,000	06/08/2022
3310088686		COLONIAL BEACH	VA		12/19/2024	8.722	7,574						372,000	11/05/2024
100030469		COLLINSVILLE	VA		12/20/2018	6.750	7,599						33,250	09/30/2018
3310088206		TOLEDO	OH		12/05/2024	8.323	7,623						150,000	10/03/2024
100113419		MIAMI	FL		06/29/2023	8.250	7,640						470,000	04/07/2023
3310085493		CAPE CORAL	FL		10/31/2024	8.673	7,663						580,000	09/15/2024
3310085646		CAPE CORAL	FL		10/31/2024	8.666	7,663						580,000	09/15/2024
3310089338		CAPE CORAL	FL		12/05/2024	8.673	7,663						520,000	10/26/2024
3310089938		CAPE CORAL	FL		12/05/2024	8.673	7,663						565,000	11/05/2024
100113298		SCRANTON	PA		06/29/2023	3.250	7,665						139,900	04/07/2023
100126635		N CHESTERFLD	VA		08/30/2023	6.940	7,674						255,000	04/09/2023
100046573		PHILA	PA		11/25/2020	10.440	7,682						140,182	02/10/2020
100087656		ALMELO	NLD		09/27/2022	5.150	7,686					(506)	10,099	12/01/2023
100083377		HEERLEN	NLD		05/27/2022	3.550	7,692					(506)	10,156	12/01/2023
3310083684		EAST CHICAGO	IN		10/03/2024	9.016	7,706						270,000	08/20/2024
100114149		LATHROP	MO		06/29/2023	6.250	7,739						209,000	04/10/2023
100034801		SLIGO	IRL		06/21/2019	5.150	7,804					(510)	81,456	11/30/2018
3310090161		CAPE CORAL	FL		12/05/2024	8.673	7,841						505,000	11/05/2024
100071453		VENLO	NLD		09/30/2021	3.600	7,847					(515)	10,452	12/01/2023
100087626		VALKENBURG AAN DE GEUL	NLD		09/27/2022	5.150	7,851					(516)	10,549	12/01/2023
100112952		WESTON	FL		06/29/2023	7.375	7,852						479,000	04/07/2023
100113349		CINCINNATI	OH		06/29/2023	7.000	7,857						62,000	04/07/2023
100082033		LEIDEN	NLD		03/30/2022	3.250	7,868					(518)	10,439	12/01/2023

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100111247		THORNTON	CO		06/29/2023	5.550	7,891						395,000	04/07/2023
100127086		ATLANTA	GA		08/30/2023	3.625	7,899						150,000	04/07/2023
100110945		LEBANON	VA		06/29/2023	5.000	7,916						67,500	04/11/2023
3340070429		CALABASH	NC		04/05/2024	9.813	7,920						770,000	02/08/2024
3340078586		ENGLEWOOD	FL		08/26/2024	9.705	7,920						740,000	06/11/2024
100101720		OOSTBURG	NLD		03/30/2023	6.200	7,926					(521)	10,625	06/30/2024
100082053		SPIJKENISSE	NLD		03/30/2022	3.350	7,965					(524)	10,562	12/01/2023
100078552		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.250	7,993					(526)	10,634	12/01/2023
100017400		SAYRE	PA		04/26/2018	8.250	7,994						84,550	11/30/2016
100153735		ROTTERDAM	NLD		05/30/2024	6.100	8,004					(365)	8,699	06/30/2024
100082768		CAPELLE AAN DEN IJSSEL	NLD		04/27/2022	3.350	8,006					(527)	10,777	12/01/2023
100112903		TUCSON	AZ		06/29/2023	11.100	8,006						210,000	04/08/2023
100078597		ENSCHEDE	NLD		01/26/2022	3.550	8,018					(527)	10,024	12/01/2023
3310077590		CAPE CORAL	FL		09/03/2024	9.289	8,019						415,000	05/24/2024
3310087438		CAPE CORAL	FL		10/31/2024	8.673	8,019						515,000	10/11/2024
3310089939		CAPE CORAL	FL		12/05/2024	8.673	8,019						577,000	11/05/2024
3310090578		CAPE CORAL	FL		12/19/2024	8.673	8,019						470,000	11/14/2024
3310062055		DAYTON	OH		02/15/2024	9.016	8,049						158,000	10/02/2023
100086316		GORREDIJK	NLD		08/29/2022	4.300	8,079					(531)	10,607	12/01/2023
100043036		GALLOWAY	OH		05/28/2020	5.625	8,083						210,000	03/30/2020
100081536		BUDA	TX		03/18/2022	3.625	8,102						380,000	12/15/2021
100112980		COLUMBUS	OH		06/29/2023	4.000	8,143						110,000	04/07/2023
100055269		PEORIA	IL		03/23/2021	7.625	8,150						23,000	01/03/2021
3310087454		ANGLETON	TX		12/05/2024	9.289	8,168						508,000	10/08/2024
100126770		PORT ORANGE	FL		08/30/2023	5.250	8,170						195,000	08/30/2023
100112553		PINE BLUFF	AR		06/29/2023	7.245	8,200						18,000	06/13/2022
100127022		MATTESON	IL		08/30/2023	9.395	8,215						280,000	04/08/2023
100046934		EPHRATA	PA		11/20/2020	7.000	8,227						218,500	07/31/2020
3310085017		SANTA ROSA BEACH	FL		10/31/2024	9.702	8,272						545,000	09/06/2024
100054481		PENSACOLA	FL		03/23/2021	7.485	8,322						145,000	01/03/2021
100018361		HOUSTON	TX		06/27/2018	5.000	8,327						178,000	04/04/2018
3310063993		ANNISTON	AL		02/15/2024	8.610	8,333						92,000	11/07/2023
100033857		DUBLIN	IRL		06/21/2019	4.250	8,342					(551)	34,281	11/30/2018
100044354		FAYETTEVILLE	AR		11/19/2020	5.875	8,343						140,000	10/01/2019
100083417		ROOSENDAAL	NLD		05/27/2022	3.800	8,351					(549)	11,016	12/01/2023
100055839		DOVER	PA		03/23/2021	7.250	8,353						72,000	01/03/2021
100054269		ATHENS	MI		03/23/2021	4.375	8,377						165,000	01/02/2021
100112140		LANSING	MI		06/29/2023	6.125	8,379						140,000	04/07/2023
100111616		MOUNT CARMEL	PA		06/29/2023	6.071	8,388						62,900	06/08/2022
100086295		ALMELO	NLD		08/29/2022	4.200	8,415					(553)	11,835	12/01/2023
100127136		KAYSVILLE	UT		08/30/2023	3.250	8,421						795,000	04/07/2023
100086319		DEN HAAG	NLD		08/29/2022	4.400	8,427					(554)	11,301	12/01/2023
3310089846		JAMESTOWN	NY		12/05/2024	8.428	8,435						178,000	10/04/2024
100078578		DEN HAAG	NLD		01/26/2022	3.250	8,445					(555)	11,236	12/01/2023
100043962		HASTINGS	NE		08/19/2020	6.000	8,461						92,958	02/02/2020
100114243		WICHITA	KS		06/29/2023	8.000	8,539						125,000	04/10/2023
100055014		PITTSFIELD	IL		03/23/2021	9.418	8,551						142,000	01/11/2021
3310090943		HIXSON	TN		12/19/2024	9.296	8,554						510,000	11/15/2024
100165198		UTRECHT	NLD		08/28/2024	4.560	8,572					(625)	11,752	07/24/2024
100054837		YOUNGSTOWN	OH		03/23/2021	4.500	8,585						32,000	12/31/2020
3310080765		STEUBENVILLE	OH		10/03/2024	9.016	8,593						135,000	07/24/2024
100081907		ROTTERDAM	NLD		03/30/2022	3.400	8,599					(565)	12,166	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083321		ROTTERDAM	NLD		05/27/2022	3.200	8,609					(566)	11,575	12/01/2023
3310083713		CANTON	OH		10/03/2024	8.771	8,613						125,000	08/06/2024
3310088472		ATLANTA	GA		12/05/2024	7.920	8,613						335,000	10/28/2024
100080294		VENLO	NLD		02/22/2022	3.250	8,652					(569)	11,510	12/01/2023
3310085459		MACON	GA		12/05/2024	8.785	8,684						240,000	09/07/2024
3310081869		SPARTANBURG	SC		08/19/2024	8.673	8,687						171,000	07/29/2024
3310089709		RISINGSUN	OH		12/05/2024	8.414	8,687						161,000	10/28/2024
100114116		FAYETTEVILLE	NC		06/29/2023	11.810	8,690						120,000	04/07/2023
100141894		UPPER DARBY	PA		03/27/2024	8.000	8,698						253,000	02/15/2024
100043983		OMAHA	NE		08/19/2020	6.730	8,701						51,894	01/12/2020
3340083316		BELLAIRE	OH		12/05/2024	8.701	8,712						278,000	09/04/2024
100075853		GOUDA	NLD		11/24/2021	3.250	8,723					(573)	11,632	12/01/2023
100082795		ENSCHEDE	NLD		04/27/2022	3.850	8,737					(575)	11,762	12/01/2023
100110866		CORAL SPRINGS	FL		06/29/2023	7.375	8,750						150,000	04/07/2023
100127068		PHILADELPHIA	PA		08/30/2023	5.000	8,756						80,000	04/08/2023
100070290		DEN HAAG	NLD		08/31/2021	3.650	8,759					(576)	12,077	12/01/2023
100055449		ISLE	MN		03/23/2021	4.375	8,788						112,500	01/04/2021
100153775		TERNEUZEN	NLD		05/30/2024	5.750	8,794					(401)	10,938	06/30/2024
100078598		ENSCHEDE	NLD		01/26/2022	2.900	8,818					(579)	12,543	12/01/2023
100011197		PHILADELPHIA	PA		12/23/2016	7.500	8,832						28,500	03/14/2016
100138936		FRANKLIN	VA		12/21/2023	7.000	8,833						101,000	04/07/2023
100070329		WIJCHEN	NLD		08/31/2021	3.650	8,879					(584)	12,079	12/01/2023
100055688		LAKESHORE	FL		03/23/2021	7.375	8,892						55,000	01/01/2021
100126443		LAKELAND	FL		08/30/2023	8.700	8,892						205,000	07/21/2022
3310080996		MILWAUKEE	WI		08/26/2024	9.016	8,910						176,000	07/01/2024
100082805		VENLO	NLD		04/27/2022	3.650	8,913					(586)	11,780	12/01/2023
100085086		ZIERIKZEE	NLD		07/27/2022	4.000	8,930					(587)	11,738	12/01/2023
100045412		AUSTIN	TX		11/25/2020	3.875	8,941						199,500	08/31/2020
100077900		RAALTE	NLD		12/29/2021	3.250	8,946					(588)	11,919	12/01/2023
100046999		WICHITA FALLS	TX		11/20/2020	8.000	8,955						76,352	07/31/2020
100088524		ALMELO	NLD		10/27/2022	4.950	8,966					(590)	11,705	12/01/2023
100110962		HOLLIDAYSBURG	PA		06/29/2023	6.000	8,989						109,000	04/11/2023
100113688		TOWER	MN		06/29/2023	12.125	9,013						279,000	04/10/2023
100110883		TALLAHASSEE	FL		06/29/2023	11.625	9,032						145,000	04/07/2023
100113159		TENAFLY	NJ		06/29/2023	8.375	9,061						999,000	04/09/2023
100119602		COLLIERVILLE	TN		07/31/2023	7.625	9,064						549,900	06/19/2023
100078544		HEERHUGOWAARD	NLD		01/26/2022	3.350	9,080					(597)	12,072	12/01/2023
100081900		VALKENBURG AAN DE GEUL	NLD		03/30/2022	3.000	9,111					(599)	15,185	12/01/2023
100091900		SCHIEDAM/VLAARDINGEN	NLD		01/27/2023	6.300	9,126					(600)	12,174	12/01/2023
100112928		AUGUSTA	GA		06/29/2023	10.300	9,127						80,000	04/07/2023
3310066961		CLEVELAND	OH		02/15/2024	8.841	9,155						163,000	12/09/2023
3310049828		PHILADELPHIA	PA		05/25/2023	8.806	9,156						175,000	03/03/2023
100108532		ZIERIKZEE	NLD		05/25/2023	6.350	9,162					(603)	13,138	12/01/2023
100054259		PITTSBURGH	PA		03/23/2021	7.000	9,166						45,000	01/06/2021
100127312		WILMINGTON	DE		08/30/2023	7.125	9,196						289,000	06/05/2022
3310078532		FLINT	MI		07/29/2024	8.771	9,207						107,000	06/06/2024
3310078593		PITTSBURGH	PA		07/29/2024	8.148	9,207						225,000	06/07/2024
100084322		CAPELLE AAN DEN IJSSEL	NLD		06/30/2022	3.800	9,213					(606)	12,150	12/01/2023
100078548		ENSCHEDE	NLD		01/26/2022	3.400	9,234					(607)	12,280	12/01/2023
100065888		TILBURG	NLD		07/30/2021	3.750	9,235					(607)	15,644	06/01/2021
100039077		DUBLIN	IRL		09/27/2019	5.080	9,254					(594)	349,429	11/30/2018
100100903		PLANO	IL		04/28/2023	7.125	9,266						330,000	12/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310084268		CAPE CORAL	FL		10/31/2024	8.673	9,266						605,000	09/03/2024
100085074		SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	1.000	9,278					(610)	12,071	12/01/2023
100113154		COCONUT CREEK	FL		06/29/2023	8.250	9,300						243,000	04/07/2023
100127260		SAGINAW	MI		08/30/2023	8.000	9,305						40,000	04/07/2023
100080312		ROTTERDAM	NLD		02/22/2022	3.250	9,331					(614)	12,468	12/01/2023
100083336		ROTTERDAM	NLD		05/27/2022	3.550	9,332					(614)	12,337	12/01/2023
100071437		TILBURG	NLD		09/30/2021	3.650	9,341					(615)	13,123	12/01/2023
100082803		GORREDIJK	NLD		04/27/2022	4.000	9,347					(615)	12,582	12/01/2023
100161659		LEEUWARDEN	NLD		07/29/2024	5.850	9,348					(420)	11,563	06/30/2024
100070326		WIJCHEN	NLD		08/31/2021	3.650	9,373					(616)	12,750	12/01/2023
100111572		CLARE	MI		06/29/2023	5.729	9,388						75,000	06/15/2022
100070278		SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	3.600	9,416					(620)	13,017	12/01/2023
100087662		OOSTBURG	NLD		09/27/2022	1.000	9,435					(620)	12,218	12/01/2023
100155797		VIRGINIA BEACH	VA		06/18/2024	10.875	9,440						316,172	03/23/2024
3310085101		DETROIT	MI		10/23/2024	8.981	9,480						94,000	09/10/2024
3310085537		ECORSE	MI		10/10/2024	9.016	9,486						135,000	09/11/2024
100126825		WESTLAND	MI		08/30/2023	1.000	9,493						145,000	04/08/2023
100153753		LEEUWARDEN	NLD		05/30/2024	6.000	9,552					(435)	11,875	06/30/2024
100054789		BLAKELY	GA		03/23/2021	10.060	9,552						64,000	01/08/2021
100126520		BUFFALO	NY		08/30/2023	9.280	9,567						72,000	04/07/2023
3310085996		CAPE CORAL	FL		12/19/2024	8.666	9,593						410,000	09/19/2024
100130129		NETHERLANDS	NLD		09/26/2023	6.250	9,648					(634)	14,583	12/01/2023
100114093		BELOIT	WI		06/29/2023	5.000	9,648						218,000	04/07/2023
100014524		HANFORD	CA		09/27/2017	4.750	9,650						122,000	02/18/2017
100110970		SALISBURY	NC		06/29/2023	11.300	9,651						175,000	04/09/2023
100039233		WICKLOW	IRL		09/27/2019	4.500	9,694					(633)	153,413	11/30/2018
100111318		SANDSTONE	WV		06/29/2023	12.625	9,697						66,000	01/20/2017
100082031		LEIDEN	NLD		03/30/2022	3.250	9,717					(639)	12,893	12/01/2023
100113925		HOUMA	LA		06/29/2023	8.000	9,720						85,000	06/02/2022
100055030		LENOIR	NC		03/23/2021	3.250	9,720						80,000	12/31/2020
100087633		HEERLEN	NLD		09/27/2022	5.100	9,815					(645)	12,809	12/01/2023
100111366		ROCKY MOUNT	VA		06/29/2023	8.000	9,834						82,000	04/09/2023
100075874		SPIJKENISSE	NLD		11/24/2021	3.450	9,863					(649)	13,143	12/01/2023
100045283		ROCKLEDGE	GA		11/25/2020	4.000	9,871						49,638	08/31/2020
3310057037		CHICAGO	IL		10/31/2023	8.323	9,872						195,000	07/17/2023
100046850		SANDY	UT		11/20/2020	7.875	9,888						413,250	07/31/2020
100112597		RICHMOND	VA		06/29/2023	4.250	9,895						352,000	06/05/2022
100091654		HACKENSACK	NJ		01/27/2023	8.875	9,904						229,000	01/01/2023
100078527		ROTTERDAM	NLD		01/26/2022	3.450	9,912					(652)	13,174	12/01/2023
100054263		IRVINE	CA		03/23/2021	5.850	9,937						850,000	01/04/2021
100082791		ENSCHEDE	NLD		04/27/2022	3.550	9,956					(655)	13,403	12/01/2023
100024939		ISLAND LAKE	IL		09/20/2018	5.000	9,971						231,800	04/30/2018
100054251		GARY	IN		03/23/2021	5.000	9,975						20,000	01/07/2021
3310082610		UTICA	NY		12/05/2024	9.016	9,979						98,000	08/17/2024
100127079		GARY	IN		08/30/2023	12.005	9,987						27,283	04/07/2023
100085084		YERSEKE	NLD		07/27/2022	4.000	10,018					(659)	13,169	12/01/2023
100046866		BIRMINGHAM	AL		11/20/2020	9.000	10,021						76,713	07/31/2020
100085039		ROTTERDAM	NLD		07/27/2022	4.050	10,023					(659)	13,173	12/01/2023
100046880		LOCUST GROVE	GA		11/20/2020	8.250	10,029						199,500	07/31/2020
3310083620		WOODRUFF	SC		10/23/2024	8.771	10,053						200,000	08/20/2024
3310042645		DETROIT	MI		11/01/2022	8.589	10,058						235,000	09/08/2022
100113700		MILFORD	PA		06/29/2023	8.640	10,067						318,000	04/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111248		CLEVELAND	OH		06/29/2023	5.875	10,094						192,000	04/08/2023
3310084230		ILION	NY		12/12/2024	9.016	10,098						118,000	09/09/2024
100081945		LELYSTAD	NLD		03/30/2022	3.250	10,108					(664)	20,625	06/30/2024
100127352		PONCHATOULA	LA		08/30/2023	8.500	10,111						115,000	06/03/2022
100141823		HOOGEVEEN	NLD		01/29/2024	6.100	10,114					(461)	13,125	06/30/2024
100044159		CHATTANOOGA	TN		08/19/2020	3.730	10,125						175,750	11/10/2018
100114096		RACINE	WI		06/29/2023	7.750	10,130						148,000	04/09/2023
100054086		MADISONVILLE	KY		03/23/2021	10.590	10,141						30,000	12/31/2020
100112774		SHREVEPORT	LA		06/29/2023	12.375	10,154						22,000	04/07/2023
100077874		ROTTERDAM	NLD		12/29/2021	3.350	10,169					(669)	13,775	12/01/2023
100084237		LELYSTAD	NLD		06/30/2022	4.100	10,169					(669)	13,380	12/01/2023
100034728		MEATH	IRL		06/21/2019	4.250	10,170					(668)	15,168	11/30/2018
100126968		SOUTH WEBSTER	OH		08/30/2023	8.000	10,181						30,000	04/10/2023
100086281		CAPELLE AAN DEN IJSSEL	NLD		08/29/2022	3.350	10,239					(673)	13,488	12/01/2023
100071426		TILBURG	NLD		09/30/2021	3.650	10,239					(673)	14,367	12/01/2023
100085076		ENSCHEDE	NLD		07/27/2022	4.100	10,246					(674)	13,463	12/01/2023
3310076335		LAGRANGE	OH		07/29/2024	8.771	10,249						130,000	05/03/2024
100068670		SPIJKENISSE	NLD		08/30/2021	3.750	10,275					(675)	13,746	12/01/2023
100113912		WORCESTER	MA		06/29/2023	8.500	10,305						300,000	06/02/2022
100141791		AMSTERDAM	NLD		01/29/2024	5.460	10,313					(470)	15,933	06/30/2024
100110360		TROY	MI		06/30/2023	7.000	10,316						350,000	05/12/2023
3310084523		BECKLEY	WV		10/03/2024	8.666	10,321						148,000	08/28/2024
100119557		HEERLEN	NLD		07/28/2023	5.450	10,327					(679)	17,795	12/01/2023
100088580		HEERHUGOWAARD	NLD		10/27/2022	5.300	10,345					(681)	14,253	12/01/2023
100139865		NETHERLANDS	NLD		12/28/2023	6.750	10,357					(681)	12,500	06/30/2024
100139866		NETHERLANDS	NLD		12/28/2023	6.750	10,357					(681)	12,500	06/30/2024
100127183		DORCHESTER	MA		08/30/2023	6.875	10,370						460,000	04/07/2023
3310077048		DURHAM	NC		09/03/2024	9.702	10,395						518,900	05/13/2024
3310089712		DETROIT	MI		12/19/2024	8.666	10,395						132,000	11/12/2024
100113044		DOTHAN	AL		06/29/2023	4.250	10,411						130,000	04/10/2023
100077908		ENKHUIZEN/HOORN	NLD		12/29/2021	3.250	10,429					(685)	14,063	12/01/2023
100071460		TILBURG	NLD		09/30/2021	3.650	10,436					(686)	13,927	12/01/2023
100126599		HOUSTON	TX		08/30/2023	7.000	10,436						230,000	04/07/2023
100044562		LEOMINSTER	MA		11/19/2020	8.875	10,455						82,650	10/18/2019
100090578		HEERHUGOWAARD	NLD		12/28/2022	5.300	10,463					(688)	14,395	12/01/2023
3310090322		MACON	GA		12/05/2024	8.414	10,494						112,000	11/12/2024
100110918		CONNEAUT	OH		06/29/2023	7.980	10,498						26,000	04/07/2023
100078616		ROOSENDAAL	NLD		01/26/2022	3.250	10,512					(691)	13,982	12/01/2023
100116193		HEBER	UT		07/20/2023	3.990	10,532						400,000	03/01/2024
100113757		HOPEWELL	VA		06/29/2023	3.625	10,542						168,500	06/04/2022
3310090000		WINSTON-SALEM	NC		12/19/2024	8.666	10,559						239,400	11/05/2024
100161661		LEEUWARDEN	NLD		07/29/2024	5.850	10,611					(476)	13,125	06/30/2024
100012023		BOCA RATON	FL		03/08/2017	5.000	10,617						310,000	11/30/2016
100111303		WHEELING	WV		06/29/2023	13.500	10,631						35,073	07/01/2021
100024859		ROSEVILLE	MI		09/20/2018	4.000	10,655						114,950	04/30/2018
100046993		YUMA	AZ		11/20/2020	7.500	10,655						131,955	07/31/2020
100114206		PHARR	TX		06/29/2023	12.750	10,657						145,000	04/10/2023
100080268		ZALTBOMMEL	NLD		02/22/2022	3.750	10,658					(700)	14,125	12/01/2023
3310064335		POINCIANA	FL		02/15/2024	9.121	10,678						315,000	11/20/2023
3310090310		ELLENWOOD	GA		12/05/2024	9.289	10,692						850,000	11/13/2024
100032104		EL MIRAGE	AZ		03/29/2019	4.375	10,704						110,000	12/08/2018
100014715		TAUNTON	MA		09/27/2017	10.500	10,705						360,000	07/29/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310075783		ST. LOUIS	MO		07/29/2024	8.666	10,739						84,000	05/02/2024
100114154		ABINGDON	VA		06/29/2023	10.540	10,770						199,000	04/13/2023
100118676		REUNION	FL		07/25/2023	8.375	10,773						737,000	06/01/2023
100081960		AMERSFOORT	NLD		03/30/2022	3.250	10,802					(710)	14,350	12/01/2023
100112208		WETMORE	MI		06/29/2023	3.875	10,802						124,500	04/08/2023
100116831		SANFORD	NC		07/20/2023	4.125	10,816						315,000	03/01/2024
3310079251		CHICAGO	IL		10/03/2024	8.666	10,848						315,000	07/02/2024
100068661		SCHIEDAM/VLAARDINGEN	NLD		08/30/2021	3.750	10,854					(714)	13,334	12/01/2023
100114048		TAMPA	FL		06/29/2023	4.625	10,880						330,000	06/02/2022
100081991		SPIJKENISSE	NLD		03/30/2022	3.250	10,882					(716)	14,440	12/01/2023
100053648		SEWARD	AK		03/23/2021	8.250	10,894						260,000	01/05/2021
100081905		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.350	10,899					(717)	15,425	12/01/2023
100113024		MILL CITY	OR		06/29/2023	5.125	10,910						335,000	04/11/2023
100025896		SILVER SPRING	MD		09/20/2018	4.750	10,914						471,200	04/30/2018
3500110534		AIKEN	SC		12/20/2024	8.923	10,920						660,000	10/07/2024
100126618		MOUNT MORRIS	MI		08/30/2023	7.500	10,930						55,000	04/10/2023
100078621		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	10,944					(720)	14,547	12/01/2023
100028058		LINDENWOLD	NJ		10/26/2018	4.000	10,946						84,835	05/30/2018
3310082038		CHICAGO	IL		08/26/2024	8.617	10,985						310,000	07/20/2024
3410000600		SICKLERVILLE	NJ		11/21/2024	9.150	10,994						1,980,000	10/09/2024
100153760		ACHTHUIZEN	NLD		05/30/2024	5.900	11,001					(501)	13,838	06/30/2024
100089707		KATWIJK	NLD		11/29/2022	5.200	11,008					(724)	15,560	12/01/2023
100053706		BESSEMER	AL		03/23/2021	3.750	11,017						20,000	01/08/2021
100071441		AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	3.650	11,027					(725)	15,000	12/01/2023
100078604		ROTTERDAM	NLD		01/26/2022	3.250	11,041					(726)	14,530	12/01/2023
100077873		ROTTERDAM	NLD		12/29/2021	3.450	11,071					(728)	14,730	12/01/2023
100046248		SOUTH BEND	IN		11/25/2020	7.000	11,072						59,114	08/31/2020
100082721		DEN HAAG	NLD		04/27/2022	3.850	11,113					(730)	13,955	12/01/2023
100114196		DEARBORN	MI		06/29/2023	5.410	11,116						170,000	04/08/2023
100081912		AMSTERDAM/AMSTELVEEN	NLD		03/30/2022	3.450	11,122					(731)	14,741	12/01/2023
100085095		DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022	4.450	11,157					(733)	14,793	12/01/2023
3310071904		RIDGEFIELD	CT		09/03/2024	8.617	11,199						600,000	02/28/2024
3310090811		COTTONWOOD SHORES	TX		12/19/2024	8.841	11,204						295,000	11/14/2024
100086299		BERGEN OP ZOOM	NLD		08/29/2022	4.300	11,218					(738)	15,056	12/01/2023
100112145		WATERBURY	CT		06/29/2023	2.000	11,218		728				240,000	04/09/2023
100121058		NETHERLANDS	NLD		08/28/2023	6.130	11,235					(738)	15,414	12/01/2023
100126735		MC CORMICK	SC		08/30/2023	6.000	11,250						126,500	04/10/2023
100113648		MACON	GA		06/29/2023	4.125	11,252						44,500	04/07/2023
100085060		DEN HAAG	NLD		07/27/2022	4.400	11,263					(740)	15,105	12/01/2023
100086348		UTRECHT	NLD		08/29/2022	4.850	11,276					(741)	14,748	12/01/2023
100126521		TALLAHASSAEE	FL		08/30/2023	11.540	11,307						85,000	04/09/2023
100114215		MESQUITE	TX		06/29/2023	8.500	11,324						176,000	04/07/2023
100113151		MIAMI	FL		06/29/2023	7.375	11,341						482,000	04/09/2023
3310090809		COTTONWOOD SHORES	TX		12/19/2024	8.841	11,355						295,000	11/14/2024
100180846		VLISSINGEN	NLD		11/27/2024	5.600	11,393					(228)	13,750	11/14/2024
100082012		CASTRICUM	NLD		03/30/2022	7.670	11,395					(749)	17,903	12/01/2023
100039119		WESTMEATH	IRL		09/27/2019	7.000	11,419					(746)	63,308	11/30/2018
100055788		LIVINGSTON	AL		03/23/2021	9.480	11,422						134,900	01/07/2021
100045541		WAYCROSS	GA		11/25/2020	9.818	11,472						18,953	08/31/2020
100127075		CLEVELAND	OH		08/30/2023	5.000	11,484						71,000	04/07/2023
100114112		ST PAUL	MN		06/29/2023	4.690	11,488						142,000	04/08/2023
3310089020		PITTSBURGH	PA		12/30/2024	8.428	11,491						181,000	10/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114111		GRESHAM	WI		06/29/2023	5.980	11,516						60,000	04/08/2023
100140578		DAWSONVILLE	GA		01/19/2024	7.990	11,516						370,000	12/05/2023
100085098		LELYSTAD	NLD		07/27/2022	4.300	11,572					(761)	15,194	12/01/2023
100055626		HASKELL	OK		03/23/2021	3.500	11,589						148,000	01/07/2021
100017695		SAN ANTONIO	TX		04/26/2018	8.750	11,590						105,000	12/31/2017
100126631		ST MATTHEWS	SC		08/30/2023	4.170	11,608						69,000	09/20/2023
100126791		CHERAW	SC		08/30/2023	11.000	11,643						138,000	04/10/2023
100089680		SCHIEDAM/VLAARDINGEN	NLD		11/29/2022	5.050	11,670					(767)	15,245	12/01/2023
100047012		DERBY	KS		11/20/2020	7.000	11,677						116,850	07/31/2020
100082737		LEIDEN	NLD		04/27/2022	3.550	11,707					(770)	15,477	12/01/2023
100112408		OMAHA	NE		06/29/2023	6.640	11,710						210,000	04/10/2023
100082727		KATWIJK	NLD		04/27/2022	3.850	11,713					(770)	17,824	06/30/2024
3310052393		BIRMINGHAM	AL		06/08/2023	8.876	11,732						107,000	04/21/2023
100078584		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	11,744					(772)	14,399	12/01/2023
100083350		DEN HAAG	NLD		05/27/2022	3.450	11,785					(775)	15,864	12/01/2023
100045504		BALTIMORE	MD		11/25/2020	7.875	11,790						80,323	08/31/2020
100065772		POPLAR BLUFF	MO		07/28/2021	4.750	11,801						65,000	06/11/2021
100050100		DALLAS	TX		11/20/2020	8.250	11,806						91,153	07/31/2020
3310054935		PITTSBURGH	PA		09/15/2023	8.876	11,821						76,000	06/08/2023
100084244		GORINCHEM	NLD		06/30/2022	3.550	11,838					(779)	15,613	12/01/2023
100053845		HOLLYWOOD	FL		03/23/2021	3.250	11,844						375,000	01/03/2021
3310081499		ORANGEBURG	SC		08/19/2024	8.771	11,880						148,000	07/23/2024
3340081236		GARY	IN		10/03/2024	9.230	11,880						390,000	07/23/2024
100087644		HEERHUGOWAARD	NLD		09/27/2022	1.000	11,899					(782)	15,422	12/01/2023
100087616		CAPELLE AAN DEN IJSSEL	NLD		09/27/2022	4.750	11,975					(788)	15,138	12/01/2023
100082045		DEN HAAG	NLD		03/30/2022	3.200	11,976					(787)	16,168	12/01/2023
100080279		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.450	11,980					(788)	14,688	12/01/2023
100077918		AMSTERDAM	NLD		12/29/2021	6.885	11,994					(789)	16,765	12/01/2023
100085130		BERGEN OP ZOOM	NLD		07/27/2022	4.200	11,997					(788)	15,759	12/01/2023
100014768		ST. AUGUSTINE	FL		10/30/2017	7.625	12,001						290,000	07/30/2017
100048108		GREENSBORO	NC		11/20/2020	4.375	12,010						56,858	07/31/2020
100138928		TUSKEGEE	AL		12/21/2023	8.750	12,013						215,094	04/12/2023
100055569		FOREST HILL	TX		03/23/2021	1.999	12,016						136,000	01/08/2021
100126523		OXFORD	FL		08/30/2023	8.497	12,019						93,900	04/07/2023
3310064294		POINCIANA	FL		02/15/2024	9.121	12,020						315,000	11/03/2023
100113943		SOUTH HOUSTON	TX		06/29/2023	2.875	12,028						190,000	06/02/2022
100083434		ZALTBOMMEL	NLD		05/27/2022	4.100	12,030					(791)	16,001	12/01/2023
100055773		FAIR LAWN	NJ		03/23/2021	5.125	12,052						394,000	01/04/2021
100112134		MEXICO	MO		06/29/2023	1.000	12,056						82,500	04/08/2023
100081954		ROTTERDAM	NLD		03/30/2022	3.350	12,056					(793)	16,011	12/01/2023
3310080370		AMSTERDAM	NY		09/26/2024	9.016	12,058						160,000	07/29/2024
100127160		ROCKY FORD	GA		08/30/2023	10.590	12,059						120,000	04/12/2023
100110839		ST. LOUIS	MO		06/29/2023	9.950	12,062						30,000	04/07/2023
100157561		ROTTERDAM	NLD		06/28/2024	5.950	12,064					(409)	15,000	06/30/2024
100127140		MEMPHIS	TN		08/30/2023	5.000	12,080						65,000	04/10/2023
100017401		GARRISON	TX		04/26/2018	7.000	12,085						49,400	12/31/2017
100012132		WILMINGTON	DE		03/08/2017	4.500	12,109						77,900	11/30/2016
100054493		YELLOW SPRINGS	OH		03/23/2021	4.875	12,117						174,000	01/02/2021
3310079505		WINTER HAVEN	FL		08/19/2024	8.610	12,133						215,000	06/25/2024
100068541		ROTTERDAM	NLD		08/30/2021	4.050	12,177					(800)	15,924	12/01/2023
100173656		LEEUWARDEN	NLD		10/29/2024	4.560	12,184					(536)	15,685	09/23/2024
3310088905		MANSFIELD	TX		12/19/2024	10.220	12,194						405,000	10/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090566		SCHIEDAM/VLAARDINGEN	NLD		12/28/2022	5.150	12,207					(803)	16,187	12/01/2023
100089694		LELYSTAD	NLD		11/29/2022	5.050	12,210					(803)	15,890	12/01/2023
3310087413		GREAT FALLS	SC		12/05/2024	8.645	12,210						148,000	10/25/2024
100078594		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	12,214					(803)	14,975	12/01/2023
3310074154		CAMDEN	NJ		05/17/2024	8.771	12,251						160,000	03/21/2024
3310083432		DETROIT	MI		11/14/2024	9.086	12,251						115,000	08/07/2024
3310083788		PARK FOREST	IL		09/18/2024	9.086	12,276						165,000	08/14/2024
100157553		BOLSWARD	NLD		06/28/2024	6.000	12,278					(416)	15,188	06/30/2024
100110857		MUSKEGON	MI		06/29/2023	2.304	12,298						85,000	04/07/2023
100110791		ALMELO	NLD		06/28/2023	6.450	12,302					(808)	15,829	12/01/2023
100046931		ALBUQUERQUE	NM		11/20/2020	5.000	12,313						185,250	07/31/2020
100113454		GALVA	IL		06/29/2023	6.000	12,315						69,500	04/08/2023
100065933		DEN HAAG	NLD		07/30/2021	8.180	12,374					(814)	20,938	06/01/2021
100023562		LAKE JACKSON	TX		09/04/2018	4.875	12,397						148,000	09/04/2018
100088559		UTRECHT	NLD		10/27/2022	4.950	12,411					(816)	16,582	12/01/2023
100130131		NETHERLANDS	NLD		09/26/2023	5.400	12,417					(816)	17,172	12/01/2023
100053408		WAYNESVILLE	GA		03/23/2021	4.375	12,424						125,000	01/05/2021
100143839		AMSTERDAM	NLD		02/27/2024	4.560	12,437					(592)	23,346	06/30/2024
100017606		PELZER	SC		04/26/2018	7.500	12,440						153,000	09/15/2017
100011018		ROSEDALE	NY		12/23/2016	3.940	12,441						380,000	04/13/2016
100082725		DEN HAAG	NLD		04/27/2022	6.735	12,445					(818)	16,880	12/01/2023
100046870		SHREVEPORT	LA		11/20/2020	8.375	12,446						182,400	07/31/2020
3310080517		NANTICOKE	PA		09/26/2024	9.016	12,474						95,000	07/09/2024
100113743		ROCKFORD	IL		06/29/2023	8.750	12,487						40,000	06/03/2022
100046881		HARRISONVILLE	MO		11/20/2020	8.125	12,493						228,000	07/31/2020
100050251		PHILADELPHIA	PA		11/20/2020	6.500	12,503						180,500	07/31/2020
3310088897		PALM BAY	FL		12/19/2024	8.148	12,510						340,000	10/25/2024
100068616		SCHIEDAM/VLAARDINGEN	NLD		08/30/2021	3.650	12,512					(823)	15,367	12/01/2023
100084316		UDEN	NLD		06/30/2022	1.000	12,533					(825)	16,300	12/01/2023
100114120		INDIANAPOLIS	IN		06/29/2023	5.000	12,539						135,000	04/08/2023
100127089		CLEVELAND	OH		08/30/2023	8.660	12,546						54,000	04/07/2023
100126441		HUMBOLDT	TN		08/30/2023	8.000	12,557						85,000	04/07/2023
100048055		WALLAND	TN		11/20/2020	6.875	12,561						180,500	07/31/2020
100086355		ZALTBOMMEL	NLD		08/29/2022	4.800	12,597					(828)	16,479	12/01/2023
100047973		CICERO	IL		11/20/2020	4.375	12,601						218,500	07/31/2020
100087604		S-HERTOGENBOSCH	NLD		09/27/2022	4.650	12,623					(830)	17,623	12/01/2023
100112955		JAMESVILLE	NC		06/29/2023	7.125	12,635						118,000	04/10/2023
100110987		BROOKSVILLE	FL		06/29/2023	7.500	12,644						210,000	04/07/2023
100127119		JACKSONVILLE	FL		08/30/2023	6.125	12,650						160,000	04/07/2023
100071446		AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	3.900	12,659					(833)	39,412	06/30/2024
100084329		ENKHUIZEN/HOORN	NLD		06/30/2022	4.400	12,660					(832)	15,583	12/01/2023
3340082184		LEHIGH ACRES	FL		08/26/2024	9.711	12,672						830,000	07/13/2024
3340082185		LEHIGH ACRES	FL		08/26/2024	9.711	12,672						830,000	07/17/2024
100068619		ROTTERDAM	NLD		08/30/2021	3.600	12,682					(834)	17,301	12/01/2023
100078590		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	12,684					(834)	15,551	12/01/2023
100126988		CLEVELAND	OH		08/30/2023	4.500	12,707						40,000	08/30/2023
100110939		PORT HURON	MI		06/29/2023	5.750	12,709						122,900	04/07/2023
100110778		LELYSTAD	NLD		06/28/2023	6.415	12,721					(836)	17,585	12/01/2023
100053867		HARLINGEN	TX		03/23/2021	10.282	12,733						68,500	01/05/2021
100112927		DAYTON	OH		06/29/2023	7.000	12,746						53,500	04/07/2023
100080330		HEEMSTEDE	NLD		02/22/2022	3.350	12,747					(838)	17,221	12/01/2023
3310059355		CLEVELAND	OH		10/31/2023	9.016	12,771						110,000	07/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113651		REYNOLDSVILLE	PA		06/29/2023	4.500	12,800						111,500	04/10/2023
100086278		S-HERTOGENBOSCH	NLD		08/29/2022	1.000	12,801					(842)	16,769	12/01/2023
100088557		UTRECHT	NLD		10/27/2022	4.950	12,839					(844)	17,154	12/01/2023
100054449		CADILLAC	MI		03/23/2021	7.350	12,841						140,000	01/03/2021
3310090677		DETROIT	MI		12/12/2024	8.470	12,845						125,000	11/13/2024
100113976		SUNRISE	FL		06/29/2023	7.750	12,847						165,000	06/09/2022
100127013		TAHUYA	WA		08/30/2023	4.500	12,862						115,000	08/30/2023
100129316		SALINAS	CA		09/25/2023	6.875	12,896						550,000	08/18/2023
100046812		MONROE	LA		11/20/2020	5.000	12,897						49,638	07/31/2020
100055558		NEWBERRY	SC		03/23/2021	5.250	12,910						87,000	01/07/2021
100078586		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	12,918					(849)	15,838	12/01/2023
100111203		SACRAMENTO	CA		06/29/2023	5.990	12,925						410,000	04/08/2023
100113693		DETROIT	MI		06/29/2023	5.250	12,946						62,000	04/10/2023
100081996		LELYSTAD	NLD		03/30/2022	3.700	12,958					(852)	36,471	06/30/2024
100127137		OKLAHOMA CITY	OK		08/30/2023	12.090	12,969						112,000	04/07/2023
100065906		WAGENINGEN/EDE	NLD		07/30/2021	3.900	12,971					(853)	19,991	06/01/2021
100138980		SUNRISE	FL		12/21/2023	11.740	13,020						330,000	04/07/2023
100126899		FAYETTEVILLE	NC		08/30/2023	6.250	13,033						123,000	04/07/2023
100046860		MOUNT UPTON	NY		11/20/2020	8.875	13,057						76,713	07/31/2020
100126442		FRACKVILLE	PA		08/30/2023	8.000	13,116						65,000	04/17/2023
3310088274		MONROE	NC		12/12/2024	8.946	13,149						700,000	10/11/2024
100108530		LELYSTAD	NLD		05/25/2023	6.350	13,155					(865)	16,954	12/01/2023
100075867		AMSTERDAM	NLD		11/24/2021	3.350	13,162					(865)	17,544	12/01/2023
100114185		GRAND JUNCTION	IA		06/29/2023	10.375	13,169						74,000	04/12/2023
3310058799		HAZEL CREST	IL		10/06/2023	8.666	13,169						180,000	08/08/2023
100017675		CLEVELAND	OH		04/26/2018	3.250	13,179						64,600	12/31/2017
3310084861		YOAKUM	TX		12/05/2024	9.016	13,222						185,000	10/03/2024
100113725		PHILADELPHIA	PA		06/29/2023	6.375	13,241						117,000	04/07/2023
100126967		GRANVILLE	NY		08/30/2023	8.000	13,262						60,000	04/10/2023
3310082789		CLEVELAND	OH		09/26/2024	9.016	13,306						130,000	08/09/2024
100088563		LEIDEN	NLD		10/27/2022	4.800	13,348					(878)	17,443	12/01/2023
100088568		BREDA	NLD		10/27/2022	4.850	13,353					(878)	17,426	12/01/2023
3310084865		FORT MYERS	FL		10/03/2024	9.289	13,365						500,000	09/10/2024
3310091564		ST LOUIS	MO		12/19/2024	8.582	13,365						152,000	11/25/2024
100080281		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.450	13,388					(880)	16,414	12/01/2023
100078587		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	13,388					(880)	16,414	12/01/2023
100078514		DEN HAAG	NLD		01/26/2022	3.250	13,421					(882)	18,155	12/01/2023
100134411		NETHERLANDS	NLD		10/27/2023	5.120	13,461					(885)	27,896	12/01/2023
3310053291		BALTIMORE	MD		06/21/2023	7.940	13,476						168,000	05/09/2023
100126451		CONYERS	GA		08/30/2023	10.200	13,483						250,000	04/08/2023
3310079321		MIAMI	OK		10/03/2024	9.016	13,490						115,000	07/15/2024
100014536		WEST MEMPHIS	AR		09/27/2017	5.500	13,502						85,500	07/31/2017
100064731		SOUTH DAYTONA	FL		07/14/2021	4.250	13,539						287,000	05/07/2021
100046926		BOCA RATON	FL		11/20/2020	7.375	13,544						171,000	07/31/2020
100126594		SPEEDWELL	TN		08/30/2023	2.000	13,565						186,000	04/11/2023
100126540		BEAUMONT	TX		08/30/2023	10.870	13,580						100,300	04/07/2023
3310084213		AKRON	OH		10/03/2024	8.148	13,589						290,000	08/13/2024
100085139		UTRECHT	NLD		07/27/2022	4.750	13,597					(890)	17,817	12/01/2023
100049367		FORT PIERCE	FL		11/20/2020	5.000	13,636						74,005	07/31/2020
100046825		WAVERLY	IA		11/20/2020	4.750	13,684						111,150	07/31/2020
100088576		DEN HAAG	NLD		10/27/2022	5.200	13,694					(901)	18,530	12/01/2023
100112313		HUTCHINSON	KS		06/29/2023	4.250	13,717						39,900	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100055247		CHESTERTON	IN		03/23/2021	3.750	13,717						250,000	01/04/2021
100150263		WEERT	NLD		04/29/2024	6.000	13,755					(482)	17,188	06/30/2024
100113336		SYLVESTER	GA		06/29/2023	12.375	13,765						79,000	04/09/2023
100065942		ENSCHEDE	NLD		07/30/2021	3.950	13,767					(905)	20,588	06/01/2021
100047246		NEWHALL	CA		11/20/2020	5.375	13,803						555,750	07/31/2020
100139926		NETHERLANDS	NLD		12/28/2023	5.580	13,831					(909)	21,763	12/01/2023
100026469		DESERT HOT SPRINGS	CA		09/26/2018	4.000	13,834						260,000	06/13/2018
3310066676		GARY	IN		02/15/2024	8.666	13,879						195,000	12/14/2023
100055156		MANSFIELD	OH		03/23/2021	11.016	13,881						27,000	01/05/2021
100113935		TERRE HAUTE	IN		06/29/2023	8.125	13,885						92,000	06/09/2022
100070305		AMSTERDAM	NLD		08/31/2021	3.900	13,895					(914)	21,187	12/01/2023
100103360		ENSCHEDE	NLD		04/28/2023	6.150	13,897					(913)	17,886	12/01/2023
100108517		SCHIEDAM/VLAARDINGEN	NLD		05/25/2023	5.935	13,905					(914)	17,872	12/01/2023
100111234		DELRAY BEACH	FL		06/29/2023	5.430	13,924						204,752	04/10/2023
100127330		EVANSVILLE	IN		08/30/2023	2.875	13,935						164,900	06/02/2022
3310078711		CINCINNATI	OH		09/03/2024	8.141	13,964						485,000	06/17/2024
100111244		OCEANSIDE	CA		06/29/2023	5.970	13,971						695,000	04/07/2023
3310083704		DETROIT	MI		10/03/2024	8.610	13,974						167,000	08/21/2024
100044051		WYMORE	NE		08/19/2020	4.875	13,974						22,563	01/21/2020
100102194		JACKSONVILLE	FL		04/14/2023	7.875	14,001						255,000	03/14/2023
100087606		AMSTERDAM/AMSTELVEEN	NLD		09/27/2022	4.750	14,004					(921)	18,734	12/01/2023
100091904		LELYSTAD	NLD		01/27/2023	4.770	14,037					(923)	18,114	12/01/2023
100078603		MAARSSEN	NLD		01/26/2022	3.400	14,042					(923)	22,449	12/01/2023
100154753		HAMPTON	VA		07/19/2024	6.875	14,042						315,000	03/05/2024
100113715		COWPENS	SC		06/29/2023	3.750	14,056						139,000	04/07/2023
3310090680		BALTIMORE	MD		12/19/2024	8.323	14,070						185,000	11/13/2024
100153749		ROTTERDAM	NLD		05/30/2024	5.950	14,075					(641)	17,500	06/30/2024
100111802		WICHITA	KS		06/29/2023	8.625	14,079						60,000	06/02/2022
100113030		LOCUST FORK	AL		06/29/2023	4.750	14,080						115,000	04/10/2023
3310083035		ROSEDALE	MD		09/26/2024	9.366	14,087						500,000	08/17/2024
3310083037		ROSEDALE	MD		09/26/2024	9.366	14,087						500,000	08/17/2024
100099722		DOKKUM	NLD		02/27/2023	1.000	14,087					(926)	19,088	12/01/2023
3310080718		MIDDLETOWN	OH		09/18/2024	8.925	14,108						141,000	07/23/2024
100138947		OKEECHOBEE	FL		12/21/2023	4.250	14,112						140,000	04/09/2023
100165183		LELYSTAD	NLD		08/28/2024	5.950	14,117					(1,029)	17,375	07/23/2024
100082730		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550	14,145					(930)	17,321	12/01/2023
3310091052		NEWFOUNDLAND	PA		12/05/2024	8.582	14,158						200,000	10/21/2024
100055798		HARRISVILLE	WV		03/23/2021	9.600	14,164						35,000	09/19/2000
100046887		HOUSTON	TX		11/20/2020	8.375	14,167						123,500	07/31/2020
100112529		ALLENTOWN	PA		06/29/2023	7.750	14,215						150,000	06/02/2022
3500105116		LEESBURG	FL		08/12/2024	8.960	14,231						1,200,000	05/02/2024
3500105117		LEESBURG	FL		08/12/2024	8.960	14,231						1,200,000	05/02/2024
3500105118		LEESBURG	FL		08/12/2024	8.960	14,231						1,200,000	05/02/2024
100075872		ZALTBOMMEL	NLD		11/24/2021	3.450	14,237					(936)	18,968	12/01/2023
3310089010		JOHNSTOWN	PA		11/21/2024	8.582	14,256						133,500	10/28/2024
100071444		AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	3.650	14,259					(938)	19,397	12/01/2023
100091908		LELYSTAD	NLD		01/27/2023	4.770	14,267					(938)	18,411	12/01/2023
100147329		AMSTERDAM	NLD		03/27/2024	4.630	14,289					(647)	21,202	06/30/2024
100043046		WAHPETON	ND		05/28/2020	3.000	14,292						151,000	02/28/2020
100070257		TIEL	NLD		08/31/2021	3.550	14,312					(941)	20,494	12/01/2023
100133531		CROMWELL	CT		10/19/2023	7.250	14,318						405,000	05/26/2023
100111758		REDFORD	MI		06/29/2023	7.875	14,320						55,000	06/11/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113991		KANSAS CITY	MO		06/29/2023	6.750	14,353						188,000	06/02/2022
100090574		ZAANDAM	NLD		12/28/2022	6.300	14,360						19,275	12/01/2023
100173614		DORDRECHT	NLD		10/29/2024	5.850	14,380						17,634	10/04/2024
100078628		DEN HAAG	NLD		01/26/2022	3.100	14,392						19,162	12/01/2023
3310084973		DECATUR	IL		10/10/2024	8.666	14,405						105,000	09/10/2024
3340077692		ATHENS	TX		08/26/2024	9.473	14,407						570,000	05/30/2024
3310086278		LEHIGH ACRES	FL		12/05/2024	8.666	14,436						305,000	10/13/2024
100112585		KULPMONT	PA		06/29/2023	8.267	14,449						62,000	06/08/2022
100078574		ROTTERDAM	NLD		01/26/2022	3.450	14,464						19,220	12/01/2023
100173616		DORDRECHT	NLD		10/29/2024	5.850	14,482						17,754	10/04/2024
100127113		TULSA	OK		08/30/2023	7.730	14,482						92,000	04/07/2023
3310090168		ST LOUIS	MO		12/12/2024	8.582	14,499						89,000	11/12/2024
100088540		S-HERTOGENBOSCH	NLD		10/27/2022	5.100	14,499						18,922	12/01/2023
100180814		EMMER-COMPASCUUM	NLD		11/27/2024	5.650	14,500						17,500	11/15/2024
100134428		NETHERLANDS	NLD		10/27/2023	6.700	14,511						20,280	12/01/2023
100111353		RANDOLPH	AL		06/29/2023	8.480	14,519						100,200	04/08/2023
3310066810		GARY	IN		02/15/2024	9.016	14,553						200,000	12/14/2023
100113186		LAKE WORTH	FL		06/29/2023	7.500	14,606						485,000	04/07/2023
100082771		ROTTERDAM	NLD		04/27/2022	3.350	14,607						19,859	12/01/2023
100046509		TAHLEQUAH	OK		11/25/2020	10.060	14,678						43,320	08/31/2020
3310090479		CHATTANOOGA	TN		12/12/2024	9.289	14,715						427,000	11/13/2024
100080333		AMSTERDAM	NLD		02/22/2022	3.250	14,740						19,586	12/01/2023
100165203		SCHIEDAM	NLD		08/28/2024	6.050	14,759						17,813	07/24/2024
100054725		WAYNESBORO	VA		03/23/2021	5.750	14,803						120,000	01/04/2021
100054874		MEYERSDALE	PA		03/23/2021	8.240	14,805						81,920	01/06/2021
3340078595		ENGLEWOOD	FL		08/26/2024	9.705	14,810						736,000	06/11/2024
100047058		GREENVILLE	SC		11/20/2020	6.750	14,839						123,025	07/31/2020
3310060032		EAST MOLINE	IL		10/06/2023	9.016	14,850						126,000	08/11/2023
3310067652		KANSAS CITY	KS		02/15/2024	9.359	14,850						221,000	12/20/2023
3310083631		MICHIGAN CITY	IN		09/26/2024	8.666	14,850						275,000	08/20/2024
3310089978		COLUMBIA	SC		12/12/2024	8.673	14,850						148,000	11/13/2024
3310090415		FINDLAY	OH		12/19/2024	8.666	14,850						150,000	11/12/2024
3310090452		FINDLAY	OH		12/19/2024	8.666	14,850						150,000	11/12/2024
100055268		TAYLORS	SC		03/23/2021	7.500	14,885						135,000	01/04/2021
100111253		COLUMBUS	OH		06/29/2023	9.500	14,895						108,000	04/07/2023
100045610		NAPOLEONVILLE	LA		11/25/2020	5.000	14,951						67,688	08/31/2020
100171268		SAN DIEGO	CA		10/16/2024	7.500	14,964						505,000	07/11/2024
100088538		ROTTERDAM	NLD		10/27/2022	4.950	14,978						20,013	12/01/2023
100045330		TOLEDO	OH		11/25/2020	9.499	14,983						17,328	08/31/2020
100065960		ROTTERDAM	NLD		07/30/2021	3.700	14,985						24,062	06/01/2021
100044534		COLORADO SPRINGS	CO		11/19/2020	7.750	15,016						171,000	01/22/2020
3310086475		SEYMOUR	IN		10/31/2024	9.023	15,021						159,000	09/16/2024
100157572		AMSTERDAM	NLD		06/28/2024	4.620	15,029						21,300	06/30/2024
3310090836		PHILADELPHIA	PA		12/19/2024	8.414	15,036						150,000	10/31/2024
3310077935		PARAGOULD	AR		07/29/2024	8.771	15,074						187,000	06/10/2024
3310041330		COLUMBUS	GA		09/28/2022	8.337	15,118						194,500	08/21/2022
100112226		PHOENIX	IL		06/29/2023	3.875	15,142						65,000	04/09/2023
3310084778		BALTIMORE	MD		10/03/2024	9.366	15,147						550,000	09/03/2024
100033335		DUBLIN	IRL		06/21/2019	4.750	15,208						166,320	11/30/2018
100113338		SANFORD	NC		06/29/2023	6.000	15,251						199,000	04/10/2023
100053675		SILVIS	IL		03/23/2021	6.500	15,261						49,000	01/03/2021
100113969		PITTSBURGH	PA		06/29/2023	2.875	15,272						160,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100127131		BIRMINGHAM	AL		08/30/2023	3.750	15,277						186,200	04/10/2023
3310088834		BAY SHORE	NY		12/19/2024	9.492	15,319						635,000	11/07/2024
100081894		DEN HAAG	NLD		03/30/2022	3.650	15,337					(1,008)	19,661	12/01/2023
100053773		TUCSON	AZ		03/23/2021	3.250	15,354						153,000	12/31/2020
100014719		YUBA CITY	CA		09/27/2017	8.750	15,361						280,000	07/30/2017
100121070		NETHERLANDS	NLD		08/28/2023	6.450	15,367					(1,010)	19,747	12/01/2023
100046770		NORTH HILLS	CA		11/20/2020	4.875	15,391						665,000	07/31/2020
100030038		DOLAN SPRINGS	AZ		12/20/2018	5.875	15,399						37,050	09/30/2018
3340082315		HUMBOLDT	TN		10/10/2024	8.965	15,412						274,000	05/30/2024
100111675		LA HABRA	CA		06/29/2023	6.000	15,424						600,000	06/03/2022
100113162		MIAMI	FL		06/29/2023	6.500	15,442						421,000	04/09/2023
3310079629		EVANSVILLE	IN		08/26/2024	9.016	15,505						164,000	06/21/2024
3310090716		PHILADELPHIA	PA		12/12/2024	8.666	15,516						315,000	11/19/2024
100053865		SWEETWATER	TX		03/23/2021	10.300	15,525						45,000	01/08/2021
100055357		MABANK	TX		03/23/2021	6.875	15,570						94,000	01/07/2021
3310080698		HILLSDALE	MI		09/26/2024	8.141	15,586						225,000	07/17/2024
100112497		KANSAS CITY	MO		06/29/2023	4.750	15,592						150,000	04/07/2023
100113293		PENSACOLA	FL		06/29/2023	4.500	15,622						213,000	04/08/2023
100126858		PHOENIX	AZ		08/30/2023	4.500	15,624						320,000	04/08/2023
100126607		SEBRING	FL		08/30/2023	7.588	15,649						177,000	04/07/2023
100113056		MILWAUKEE	WI		06/29/2023	4.625	15,651						140,000	04/07/2023
100014779		JACKSONVILLE	FL		10/30/2017	4.000	15,652						360,000	11/18/2023
3340075003		JENNINGS	MO		05/23/2024	9.236	15,655						164,000	04/16/2024
100113933		CALLAHAN	FL		06/29/2023	8.625	15,666						231,000	06/03/2022
100091884		GOUDA	NLD		01/27/2023	6.050	15,669					(1,030)	17,608	12/01/2023
100039298		DUBLIN	IRL		09/27/2019	4.450	15,672					(1,022)	589,510	11/30/2018
100053443		AMARILLO	TX		03/23/2021	8.125	15,697						55,820	01/14/2021
100047111		OLMSTED FALLS	OH		11/20/2020	8.000	15,719						144,875	07/31/2020
100081976		ALMERE	NLD		03/30/2022	3.350	15,720					(1,033)	20,846	12/01/2023
100127144		BAKERSFIELD	CA		08/30/2023	9.000	15,722						229,500	04/07/2023
3310090416		ZANESVILLE	OH		12/19/2024	8.645	15,741						282,500	11/10/2024
100085141		LELYSTAD	NLD		07/27/2022	4.500	15,751					(1,035)	21,034	12/01/2023
100054778		ALBERTVILLE	AL		03/23/2021	11.030	15,753						49,000	01/05/2021
100039225		DUBLIN	IRL		09/27/2019	4.500	15,755					(1,032)	85,368	11/30/2018
100012911		MANTECA	CA		05/25/2017	4.750	15,805		1,557				310,000	01/31/2017
100047348		JACKSONVILLE	FL		11/20/2020	5.750	15,806						121,600	07/31/2020
3340069312		MACON	GA		03/07/2024	9.348	15,840						220,000	01/31/2024
100017177		LITTLE ROCK	AR		04/26/2018	9.050	15,886						105,000	12/31/2017
100046911		REDFORD	MI		11/20/2020	7.500	15,905						101,650	07/31/2020
100114494		BIRMINGHAM	AL		06/29/2023	4.000	15,911						96,000	04/10/2023
100077916		SCHIEDAM/VLAARDINGEN	NLD		12/29/2021	3.250	15,917					(1,049)	20,972	12/01/2023
100127282		FORT LAUDERDALE	FL		08/30/2023	6.750	15,920						135,000	06/09/2022
100112498		VERONA	PA		06/29/2023	5.875	15,945						68,000	04/09/2023
3310077012		REIDSVILLE	NC		06/14/2024	8.141	15,950						280,000	05/13/2024
100084250		UDEN	NLD		06/30/2022	3.700	15,953					(1,049)	21,024	12/01/2023
100155866		BELLEVUE	WA		06/18/2024	9.375	15,957						1,636,366	04/01/2024
100078592		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	15,972					(1,050)	19,582	12/01/2023
100111803		TOLEDO	OH		06/29/2023	7.250	15,988						33,000	06/02/2022
100082061		ROTTERDAM	NLD		03/30/2022	3.350	15,998					(1,052)	21,822	12/01/2023
3310085273		SOUTH BEND	IN		10/03/2024	8.925	16,008						104,000	09/05/2024
3340082947		MACON	GA		10/03/2024	8.960	16,014						420,000	08/09/2024
100113964		LA SALLE	IL		06/29/2023	6.750	16,025						60,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101714		LELYSTAD	NLD		03/30/2023	1.000	16,086					(1,058)	21,563	06/30/2024
3310067295		BALTIMORE	MD		02/15/2024	8.841	16,087						215,000	12/21/2023
100126885		SOUTH BEND	IN		08/30/2023	6.990	16,095						123,000	04/07/2023
100111036		HOBART	IN		06/29/2023	6.250	16,096						36,589	04/07/2023
100166237		ACWORTH	GA		09/09/2024	6.250	16,099						402,000	07/12/2024
100111642		LEESBURG	FL		06/29/2023	4.120	16,107						135,000	04/10/2023
3310068945		CHICAGO	IL		02/15/2024	8.925	16,112						320,000	01/17/2024
100055129		PENFIELD	NY		03/23/2021	7.625	16,126						269,000	01/02/2021
100047120		SOUTH BEND	IN		11/20/2020	6.375	16,174						147,250	07/31/2020
3310077700		GUN BARREL CITY	TX		09/26/2024	9.016	16,218						288,000	06/10/2024
100068634		HILVERSUM	NLD		08/30/2021	8.080	16,226					(1,067)	27,188	06/30/2024
100085126		DEN HAAG	NLD		07/27/2022	4.300	16,269					(1,070)	21,818	12/01/2023
100082798		ROTTERDAM	NLD		04/27/2022	4.050	16,276					(1,071)	21,492	12/01/2023
3310081008		BIRMINGHAM	AL		10/03/2024	8.771	16,301						150,000	07/29/2024
100080316		DEN HAAG	NLD		02/22/2022	3.250	16,307					(1,073)	21,675	12/01/2023
100047051		LAGUNA WOODS	CA		11/20/2020	6.250	16,308						830,000	02/03/2023
100126940		PHILADELPHIA	PA		08/30/2023	7.000	16,313						90,000	04/09/2023
3310085917		HOUSTON	TX		10/31/2024	8.834	16,335						349,000	09/18/2024
3310085918		HOUSTON	TX		10/31/2024	8.869	16,335						349,000	09/18/2024
3310085919		HOUSTON	TX		10/31/2024	8.834	16,335						349,000	09/18/2024
3310085921		HOUSTON	TX		10/31/2024	8.834	16,335						349,000	09/18/2024
3310085922		HOUSTON	TX		10/31/2024	8.834	16,335						349,000	09/18/2024
3310085923		HOUSTON	TX		10/31/2024	8.834	16,335						349,000	09/18/2024
3310090862		GLENWOOD	IL		12/19/2024	8.428	16,335						150,000	11/19/2024
3310083177		BIRMINGHAM	AL		10/03/2024	8.617	16,335						175,000	08/14/2024
100050077		PHILADELPHIA	PA		11/20/2020	8.875	16,338						123,500	07/31/2020
100126995		PLYMOUTH	NC		08/30/2023	4.500	16,342						31,000	04/10/2023
100085077		SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	1.000	16,347					(1,075)	21,268	12/01/2023
100034554		LIMERICK	IRL		06/21/2019	5.150	16,379					(1,073)	205,922	11/30/2018
100114039		ALPHARETTA	GA		06/29/2023	2.875	16,381						270,000	06/09/2022
100110938		SAINT CLAIR	PA		06/29/2023	8.200	16,383						68,000	04/08/2023
100045999		ARANSAS PASS	TX		11/25/2020	9.560	16,395						45,125	11/08/2018
100086273		AMSTERDAM	NLD		08/29/2022	4.100	16,410					(1,079)	21,979	12/01/2023
100114234		SAN ANTONIO	TX		06/29/2023	6.250	16,464						215,000	04/07/2023
3310085727		AKRON	OH		11/21/2024	8.771	16,484						101,000	09/06/2024
100110923		ROCK HILL	SC		06/29/2023	6.500	16,502						194,900	04/10/2023
100012869		SAINT PETERSBURG	FL		05/25/2017	4.750	16,522						128,000	01/31/2017
3310089150		ALVA	FL		12/12/2024	8.666	16,531						290,000	10/25/2024
3310089557		CLEVELAND	OH		12/12/2024	8.939	16,536						178,000	10/30/2024
3310062884		NORTH ADAMS	MA		10/31/2023	8.771	16,543						250,000	09/29/2023
100046731		AMITYVILLE	NY		11/20/2020	9.000	16,567						284,050	07/31/2020
100113257		PHILADELPHIA	PA		06/29/2023	4.500	16,587						140,000	04/09/2023
100024903		BROOKLYN	NY		09/20/2018	4.875	16,588						839,800	04/30/2018
100111158		MACON	GA		06/29/2023	5.500	16,621						50,000	04/07/2023
100050216		HAHNVILLE	LA		11/20/2020	6.875	16,624						156,750	07/31/2020
100126826		HARRISVILLE	NY		08/30/2023	5.000	16,634						100,000	04/11/2023
100083403		GORREDIJK	NLD		05/27/2022	3.550	16,657					(1,095)	21,999	12/01/2023
3310087796		DETROIT	MI		10/31/2024	8.645	16,662						223,000	10/03/2024
100075869		ROTTERDAM	NLD		11/24/2021	3.250	16,662					(1,096)	22,602	12/01/2023
3310081305		AIKEN	SC		10/31/2024	9.289	16,668						205,000	08/12/2024
3310088835		PHILADELPHIA	PA		11/21/2024	8.673	16,680						225,000	10/24/2024
100127110		LAUDERHILL	FL		08/30/2023	5.000	16,689						150,000	04/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053409		OAKLAND	CA		03/23/2021	2.875	16,736						850,000	12/31/2020
100043690		BROOKLYN	NY		08/13/2020	9.000	16,745						945,250	09/30/2019
3310062822		GARY	IN		02/15/2024	9.086	16,756						189,000	09/27/2023
100030587		DETROIT	MI		12/20/2018	6.250	16,769						38,950	09/30/2018
100113040		WEST HAZLETON	PA		06/29/2023	5.000	16,775						100,000	04/07/2023
100090570		LEIDEN	NLD		12/28/2022	4.800	16,782					(1,103)	21,864	12/01/2023
100032188		MODESTO	CA		03/29/2019	4.500	16,803						235,000	12/11/2018
100112510		CROUSE	NC		06/29/2023	3.500	16,809						325,000	04/10/2023
100017126		ALIQUIPPA	PA		04/26/2018	3.500	16,870						38,950	12/31/2017
100046916		ALBUQUERQUE	NM		11/20/2020	7.500	16,889						147,250	07/31/2020
3310084775		BALTIMORE	MD		10/03/2024	9.366	16,929						550,000	09/03/2024
100080309		AMSTERDAM	NLD		02/22/2022	3.250	17,024					(1,119)	22,760	12/01/2023
100113839		HOMESTEAD	FL		06/29/2023	7.500	17,046						205,000	04/07/2023
3310081483		DETROIT	MI		08/19/2024	8.666	17,048						109,000	07/19/2024
100112821		ROANOKE	VA		06/29/2023	11.290	17,058						82,000	04/07/2023
100055217		DETROIT	MI		03/23/2021	5.750	17,115						42,000	01/06/2021
100127340		WELLINGTON	KS		08/30/2023	7.125	17,121						85,000	06/06/2022
100092067		CHEEKTOWAGA	NY		02/09/2023	8.292	17,131						240,000	01/04/2023
100127135		CLEVELAND	OH		08/30/2023	8.100	17,144						35,000	04/07/2023
3310089152		LEHIGH ACRES	FL		12/19/2024	8.666	17,152						290,000	10/27/2024
100012877		SAN DIEGO	CA		05/25/2017	5.000	17,164						290,000	01/31/2017
100082060		DEN HAAG	NLD		03/30/2022	3.350	17,177					(1,129)	22,784	12/01/2023
100014700		MEMPHIS	TN		09/27/2017	3.500	17,187						85,975	02/16/2017
100117702		RENTON	WA		07/20/2023	5.875	17,195						1,150,000	03/01/2024
100161645		S-GRAVENHAGE	NLD		07/29/2024	4.610	17,200					(772)	780,000	07/19/2024
100012136		SOUTH BEND	IN		03/08/2017	4.000	17,200						42,750	09/02/2016
100053419		TUSKEGEE	AL		03/23/2021	8.750	17,211						45,600	01/07/2021
100127101		RICHMOND	VA		08/30/2023	7.000	17,223						198,000	04/07/2023
100086294		ZIERIKZEE	NLD		08/29/2022	4.200	17,234					(1,133)	22,639	12/01/2023
100046847		EL PASO	TX		11/20/2020	8.500	17,236						94,763	07/31/2020
3310087328		EAST PATCHOGUE	NY		11/21/2024	8.666	17,263						585,000	10/09/2024
100127052		MESA	AZ		08/30/2023	7.000	17,265						340,000	04/07/2023
100127108		DES MOINES	IA		08/30/2023	3.370	17,274						160,000	04/06/2023
100126606		ORMOND BEACH	FL		08/30/2023	7.908	17,297						252,000	04/10/2023
3340085162		BALTIMORE	MD		12/19/2024	9.301	17,301						420,000	09/12/2024
100054835		RICHMOND	VA		03/23/2021	4.625	17,329						113,500	01/04/2021
100100820		NORTH LAS VEGAS	NV		04/28/2023	7.990	17,330						361,000	10/26/2021
100111000		EAST SAINT LOUIS	IL		06/29/2023	4.900	17,348						65,000	04/08/2023
100028008		GARY	IN		10/26/2018	4.000	17,351						17,148	06/04/2018
100083338		ROTTERDAM	NLD		05/27/2022	3.350	17,352					(1,141)	22,961	12/01/2023
100011615		BRANDON	FL		03/08/2017	3.375	17,367						149,000	09/03/2016
100126789		MIDDLETOWN	RI		08/30/2023	8.290	17,373						320,000	04/08/2023
100011470		WEST BABYLON	NY		12/23/2016	4.750	17,395						382,000	08/11/2016
3310080521		ORRICK	MO		08/19/2024	8.771	17,404						90,000	07/11/2024
100126813		PARKVILLE	MD		08/30/2023	4.625	17,413		.400				185,000	04/07/2023
100046833		SWARTZ CREEK	MI		11/20/2020	8.000	17,414						147,250	07/31/2020
100113237		PENSACOLA	FL		06/29/2023	5.500	17,434						300,000	06/04/2022
100068592		HAARLEM	NLD		08/30/2021	3.600	17,445					(1,147)	23,238	12/01/2023
100127046		PORT HURON	MI		08/30/2023	5.000	17,453						109,000	04/07/2023
100127168		GARY	IN		08/30/2023	11.320	17,475						65,000	04/07/2023
3310081849		HAMILTON	OH		09/03/2024	8.974	17,498						165,000	08/03/2024
100126892		KNOXVILLE	TN		08/30/2023	11.500	17,501						225,000	04/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100053368		REDFORD	MI		03/23/2021	8.500	17,519						27,000	01/06/2021
3310074237		CUTHBERT	GA		06/14/2024	8.610	17,523						100,000	04/16/2024
100108551		BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023	6.740	17,532					(1,152)	22,526	12/01/2023
100113977		AKRON	OH		06/29/2023	7.750	17,544						67,500	06/02/2022
100053657		MOJAVE	CA		03/23/2021	4.250	17,548						145,000	12/31/2020
100127270		GADSDEN	AL		08/30/2023	6.340	17,594						115,000	04/10/2023
100046949		DETROIT	MI		11/20/2020	3.000	17,608						90,250	07/31/2020
100113139		PEMBROKE PINES	FL		06/29/2023	7.875	17,633						511,000	04/07/2023
100047260		MIAMI	FL		11/20/2020	6.875	17,646						175,750	07/31/2020
100112867		WICHITA	KS		06/29/2023	7.550	17,649						110,000	04/10/2023
100127158		PHILADELPHIA	PA		08/30/2023	7.500	17,653						129,000	04/09/2023
100046951		EL PASO	TX		11/20/2020	7.375	17,657						121,600	07/31/2020
100038916		OFFALY	IRL		09/27/2019	4.550	17,671					(1,156)	89,968	11/30/2018
3310051610		DAYTON	OH		06/29/2023	8.596	17,672						160,000	03/23/2023
100111357		BENSON	AZ		06/29/2023	8.340	17,683						175,000	04/09/2023
100113126		PHILADELPHIA	PA		06/29/2023	4.250	17,701						102,000	04/07/2023
100046736		WAVERLY	OH		11/20/2020	10.750	17,707						141,431	07/31/2020
3310089158		ALVA	FL		12/05/2024	8.666	17,734						290,000	10/25/2024
100043131		ALAMOSA	CO		05/28/2020	5.785	17,794						80,750	03/05/2020
100078601		HEERLEN	NLD		01/26/2022	3.650	17,814					(1,171)	22,416	12/01/2023
3310083034		PHILADELPHIA	PA		10/10/2024	8.925	17,820						310,000	08/19/2024
3310090253		EDISON	NJ		12/19/2024	9.702	17,820						1,600,000	11/11/2024
100030133		WESTLAND	MI		12/20/2018	5.125	17,833						135,000	09/14/2018
3310072544		PHILADELPHIA	PA		10/03/2024	9.016	17,835						245,000	03/18/2024
100038573		DUBLIN	IRL		09/27/2019	5.100	17,847					(1,159)	134,749	11/30/2018
100081950		LEIDEN	NLD		03/30/2022	3.250	17,865					(1,175)	23,733	12/01/2023
3310023327		LITTLE EGG HARBOR TO	NJ		12/16/2021	6.732	17,924						360,000	06/17/2021
100054894		CHARLOTTE	NC		03/23/2021	4.500	17,925						255,000	12/31/2020
100083426		TILBURG	NLD		05/27/2022	3.550	17,939					(1,180)	24,214	12/01/2023
100126901		CHIPLEY	FL		08/30/2023	7.750	17,951						361,000	02/06/2021
100068655		TILBURG	NLD		08/30/2021	3.700	17,970					(1,181)	23,959	12/01/2023
100055593		RIO RICO	AZ		03/23/2021	3.500	17,977						225,000	01/05/2021
100083344		AMSTERDAM	NLD		05/27/2022	3.050	18,012					(1,185)	120,980	06/30/2024
100046724		METAIRIE	LA		11/20/2020	10.375	18,039						551,000	07/31/2020
100084809		RIALTO	CA		08/02/2022	6.375	18,045						662,000	06/30/2022
3310059894		PHILADELPHIA	PA		11/21/2023	9.198	18,050						400,000	09/18/2023
100055749		BEAVER CITY	NE		03/23/2021	2.750	18,051						48,500	04/29/2022
3340091479		BALTIMORE	MD		12/30/2024	8.856	18,063						330,000	11/27/2024
100043874		MISSION	TX		08/19/2020	4.000	18,068						90,250	07/22/2019
100126936		MIAMI	FL		08/30/2023	4.000	18,088						580,000	04/08/2023
100113813		NEW CASTLE	DE		06/29/2023	5.875	18,089						200,000	06/03/2022
3310058857		HIGHLAND PARK	MI		10/06/2023	9.366	18,110						162,000	08/14/2023
100090560		GORREDIJK	NLD		12/28/2022	5.200	18,119					(1,191)	32,137	12/01/2023
100047446		HOLLY	MI		11/20/2020	5.750	18,167						118,750	07/31/2020
3310052345		NORTH ADAMS	MA		06/08/2023	8.876	18,173						174,000	04/18/2023
100081936		ZALTBOMMEL	NLD		03/30/2022	3.550	18,174					(1,196)	23,708	12/01/2023
100027978		AKRON	OH		10/26/2018	4.875	18,198						27,075	06/01/2018
100083299		NIJMEGEN	NLD		05/27/2022	3.350	18,198					(1,196)	24,081	12/01/2023
100114074		DETROIT	MI		06/29/2023	7.750	18,212						140,000	06/02/2022
100112078		CHICAGO	IL		06/29/2023	6.000	18,230						200,000	06/02/2022
100046944		CLEARWATER	FL		11/20/2020	7.500	18,241						207,100	07/31/2020
3500108061		LEHIGH ACRES	FL		10/16/2024	8.658	18,248						1,035,000	08/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117592		COLONIAL HEIGHTS	VA		07/20/2023	7.375	18,249						197,000	03/01/2024
100113749		SHAMOKIN	PA		06/29/2023	6.250	18,251						59,900	06/13/2022
100050065		WACO	TX		11/20/2020	3.625	18,264						126,445	07/31/2020
100126608		AUGUSTA	GA		08/30/2023	11.994	18,288						80,000	04/09/2023
100045583		PERU	IN		11/25/2020	7.000	18,304						64,078	08/31/2020
100113937		FORT LAUDERDALE	FL		06/29/2023	8.750	18,307						138,000	06/13/2022
3310054734		CONNERSVILLE	IN		08/31/2023	8.841	18,315						92,000	06/12/2023
100111850		NEVADA	MO		06/29/2023	6.750	18,320						75,000	06/06/2022
100080288		MAASTRICHT	NLD		02/22/2022	3.400	18,324					(1,205)	26,686	12/01/2023
100127056		LEBANON JCT	KY		08/30/2023	7.875	18,345						110,000	04/10/2023
100126701		BIRMINGHAM	AL		08/30/2023	6.250	18,346						85,000	04/07/2023
3310085055		HARRISBURG	PA		10/03/2024	8.141	18,377						125,000	09/10/2024
100111213		AURORA	IN		06/29/2023	5.750	18,395						170,000	04/07/2023
100054417		SAGINAW	MI		03/23/2021	7.500	18,431						26,000	01/05/2021
3310087483		PHILADELPHIA	PA		12/05/2024	8.498	18,444						325,000	11/18/2024
100083317		ROTTERDAM	NLD		05/27/2022	3.650	18,448					(1,214)	24,632	12/01/2023
100111245		TUCSON	AZ		06/29/2023	5.750	18,461						300,000	04/08/2023
100046920		NEWNAN	GA		11/20/2020	7.000	18,475						185,250	07/31/2020
100126497		LITHIA	FL		08/30/2023	7.750	18,498						177,000	04/10/2023
3310068715		BELLEVILLE	IL		02/15/2024	9.016	18,503						222,000	12/23/2023
100114226		COWETA	OK		06/29/2023	9.500	18,511						97,000	04/07/2023
100099730		ROOSENDAAL	NLD		02/27/2023	1.000	18,527					(1,219)	32,943	12/01/2023
100054143		SAGINAW	MI		03/23/2021	6.000	18,557						22,000	01/04/2021
3310088919		LEHIGH ACRES	FL		12/12/2024	9.569	18,572						525,000	10/29/2024
100165200		UTRECHT	NLD		08/28/2024	4.680	18,608					(1,356)	25,475	07/24/2024
100103342		CASTRICUM	NLD		04/28/2023	6.200	18,643					(1,226)	26,591	12/01/2023
100083297		LELYSTAD	NLD		05/27/2022	3.750	18,643					(1,226)	23,365	12/01/2023
100080325		AMSTERDAM/AMSTELVEEN	NLD		02/22/2022	3.100	18,660					(1,227)	24,806	12/01/2023
100050058		ROCHESTER	NY		11/20/2020	3.750	18,709						104,500	07/31/2020
100067452		FORT WORTH	TX		09/23/2021	4.375	18,710						196,000	07/14/2021
3310057310		ROCHESTER	NY		08/31/2023	9.016	18,711						90,000	07/06/2023
100050079		LONG BEACH	CA		11/20/2020	8.375	18,721						522,500	07/31/2020
3500112229		SANFORD	FL		12/20/2024	8.423	18,726						3,000,000	09/30/2024
100053691		CONNELLSVILLE	PA		03/23/2021	5.250	18,746						80,000	01/04/2021
100150253		S-GRAVENHAGE	NLD		04/29/2024	5.850	18,750					(657)	23,438	06/30/2024
3310053985		DETROIT	MI		08/31/2023	8.603	18,763						135,000	06/14/2023
100082017		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550	18,772					(1,234)	28,053	12/01/2023
100114187		BALTIMORE	MD		06/29/2023	6.000	18,773						100,000	04/07/2023
3310080910		HIGH POINT	NC		12/05/2024	9.289	18,802						210,000	07/12/2024
100046759		GRETNA	LA		11/20/2020	8.500	18,803						168,150	07/31/2020
100113843		SUNNY ISLES	FL		06/29/2023	5.000	18,868						1,524,000	04/08/2023
100111691		DEVON	PA		06/29/2023	2.875	18,875						187,000	06/08/2022
3310087739		CANTON	OH		11/14/2024	8.841	18,881						130,000	10/10/2024
100114268		WINTERVILLE	NC		06/29/2023	5.875	18,891						135,500	04/09/2023
100044582		HOUSTON	TX		11/19/2020	3.375	18,914						130,000	09/24/2019
100046889		YORK	PA		11/20/2020	5.000	18,930						199,500	07/31/2020
100113694		BALTIMORE	MD		06/29/2023	4.500	18,934						245,000	04/07/2023
3310084245		WEST COLUMBIA	SC		09/18/2024	8.981	18,941						150,000	08/19/2024
3310066959		EAST CLEVELAND	OH		02/15/2024	8.841	18,943						177,000	12/09/2023
3310055068		BECKLEY	WV		08/31/2023	8.673	18,947						140,000	06/08/2023
100048814		WESTERVILLE	OH		11/20/2020	4.375	18,964						259,350	07/31/2020
3500108059		LEHIGH ACRES	FL		10/16/2024	8.658	18,973						1,065,000	08/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139928		NETHERLANDS	NLD		12/28/2023	6.450	18,988					(1,248)	29,255	12/01/2023
100083366		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550	19,000					(1,249)	28,264	12/01/2023
100082777		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550	19,000					(1,250)	28,264	12/01/2023
3310084838		ALEXANDER CITY	AL		10/03/2024	9.016	19,004						150,000	09/04/2024
3340078669		TEXAS CITY	TX		08/19/2024	9.170	19,008						840,000	06/11/2024
100126809		BARTLESVILLE	OK		08/30/2023	8.000	19,061						187,000	04/10/2023
100083353		LELYSTAD	NLD		05/27/2022	3.450	19,067					(1,253)	25,218	12/01/2023
100078512		NIJMEGEN	NLD		01/26/2022	7.110	19,112					(1,256)	25,000	12/01/2023
3310076590		GARY	IN		06/14/2024	9.016	19,127						165,000	05/06/2024
100114164		CARTERVILLE	MO		06/29/2023	4.875	19,148						39,000	04/10/2023
3310082469		GARY	IN		09/26/2024	9.016	19,157						230,000	08/29/2024
100180839		TER APEL	NLD		11/27/2024	5.600	19,160					(383)	23,125	11/07/2024
100082042		DEN HAAG	NLD		03/30/2022	3.200	19,161					(1,260)	25,998	12/01/2023
100055719		OAKDALE	LA		03/23/2021	4.250	19,185						29,000	01/07/2021
100084332		AMSTERDAM/AMSTELVEEN	NLD		06/30/2022	3.850	19,243					(1,265)	28,415	12/01/2023
100053572		SHICKSHINNY	PA		03/23/2021	5.625	19,262						56,000	01/04/2021
100126855		LOVINGSTON	VA		08/30/2023	7.190	19,283						200,000	04/10/2023
100126490		BUFORD	GA		08/30/2023	8.125	19,285						295,000	04/07/2023
100126641		DAYTON	OH		08/30/2023	12.570	19,289						104,000	04/08/2023
100126543		PHILADELPHIA	PA		08/30/2023	3.750	19,309						97,000	04/08/2023
3310079015		SPARTANBURG	SC		09/03/2024	8.666	19,324						375,000	06/10/2024
100173624		BERGEN OP ZOOM	NLD		10/29/2024	5.850	19,325					(851)	23,698	10/17/2024
100138990		JEFFERSONVILLE	IN		12/21/2023	6.375	19,327						108,000	06/01/2022
3500108063		LEHIGH ACRES	FL		10/30/2024	8.693	19,335						1,065,000	08/08/2024
100049951		JACKSONVILLE	FL		11/20/2020	5.375	19,365						142,500	07/31/2020
3310065930		CINCINNATI	OH		02/15/2024	9.016	19,371						650,000	12/18/2023
100012217		SCOTTS VALLEY	CA		03/08/2017	4.375	19,411						475,000	11/30/2016
3310084834		TOCCOA	GA		12/05/2024	8.778	19,450						210,000	09/11/2024
100084305		SPIJKENISSE	NLD		06/30/2022	3.750	19,475					(1,280)	25,697	12/01/2023
100082019		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550	19,494					(1,282)	29,132	12/01/2023
100082020		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550	19,494					(1,282)	29,132	12/01/2023
100048527		DEARBORN HEIGHTS	MI		11/20/2020	6.375	19,527						109,250	07/31/2020
100113288		HURRICANE	WV		06/29/2023	4.150	19,548						215,371	05/12/2022
3310091030		DAUBERVILLE	PA		12/19/2024	8.743	19,556						245,000	11/19/2024
100114071		SAINT LOUIS	MO		06/29/2023	5.000	19,574						65,000	06/10/2022
100113130		FORT SMITH	AR		06/29/2023	6.875	19,574						115,000	04/10/2023
3310089614		MINERAL WELLS	TX		12/05/2024	8.946	19,577						325,000	09/18/2024
3310078706		MICHIGAN CITY	IN		09/03/2024	8.666	19,577						400,000	06/11/2024
100047010		JACKSONVILLE	FL		11/20/2020	6.625	19,590						142,500	07/31/2020
3310053518		NORTH LITTLE ROCK	AR		11/21/2023	9.016	19,602						124,000	09/14/2023
3310077672		DAYTON	OH		07/29/2024	8.771	19,610						115,000	05/23/2024
3340082547		PHILADELPHIA	PA		09/18/2024	9.333	19,612						460,000	08/07/2024
100078566		TILBURG	NLD		01/26/2022	3.450	19,641					(1,291)	38,125	06/30/2024
100014880		DETROIT	MI		11/21/2017	4.500	19,641						26,505	12/26/2020
100126852		PHOENIX	AZ		08/30/2023	5.000	19,646						305,000	04/07/2023
100054088		SUNSHINE	LA		03/23/2021	6.000	19,669						70,000	01/12/2021
100078534		HEEMSTEDE	NLD		01/26/2022	3.450	19,671					(1,294)	26,139	12/01/2023
100026376		LEHIGH ACRES	FL		09/26/2018	4.625	19,685						152,000	06/14/2018
3310087873		PHILADELPHIA	PA		10/31/2024	8.435	19,687						395,000	10/01/2024
100055638		MEADOW BRIDGE	WV		03/23/2021	5.000	19,707						81,900	01/15/2021
100083360		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550	19,730					(1,298)	29,351	12/01/2023
100134416		NETHERLANDS	NLD		10/27/2023	5.120	19,732					(1,298)	38,433	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113342		COLUMBUS	GA		06/29/2023	10.000	19,752						97,000	04/10/2023
100088495		TILBURG	NLD		10/27/2022	5.350	19,808					(1,302)	23,588	12/01/2023
3310087605		DETROIT	MI		10/31/2024	8.743	19,825						360,000	10/09/2024
100111582		PEACHLAND	NC		06/29/2023	7.500	19,845						159,000	06/02/2022
100054076		GLADSTONE	VA		03/23/2021	8.000	19,846						86,000	07/27/2005
3310024464		PHILADELPHIA	PA		10/14/2021	6.658	19,850						140,000	07/29/2021
3310073935		SURRY	VA		05/17/2024	8.841	19,855						350,000	03/25/2024
100076196		DAVENPORT	FL		01/07/2022	4.125	19,863						330,000	11/08/2021
3310064677		BELLEVILLE	IL		02/15/2024	9.016	19,893						167,000	11/02/2023
3310090085		CALUMET CITY	IL		12/19/2024	8.666	19,899						175,000	11/07/2024
100127033		DAYTONA BEACH	FL		08/30/2023	6.250	19,913						170,000	04/10/2023
3310089526		ARANSAS PASS	TX		12/05/2024	8.554	19,929						124,000	11/04/2024
100111541		PHILADELPHIA	PA		06/29/2023	7.000	19,931						130,000	06/02/2022
100083326		AMSTERDAM/AMSTELVEEN	NLD		05/27/2022	3.550	19,937					(1,311)	26,441	12/01/2023
3500107911		NAPLES	FL		09/30/2024	8.618	19,938						2,310,000	07/11/2024
100110889		DEWITT	NE		06/29/2023	13.383	19,939						30,000	04/08/2023
100113007		OMAHA	NE		06/29/2023	8.375	19,941						153,290	04/10/2023
100047050		WATKINSVILLE	GA		11/20/2020	6.875	19,948						85,738	07/31/2020
3310085546		TOLEDO	OH		10/10/2024	8.148	19,958						300,000	09/18/2024
100126677		ALFORD	FL		08/30/2023	7.750	19,966						119,000	04/10/2023
100081918		WEERT	NLD		03/30/2022	3.500	19,993					(1,315)	30,210	12/01/2023
100054930		LINCOLNTON	NC		03/23/2021	9.460	19,998						98,000	12/31/2020
3310039827		SUMTER	SC		08/16/2022	8.659	20,048						131,400	06/30/2022
3310088474		ALBANY	NY		11/21/2024	7.920	20,048						185,000	10/24/2024
3310091824		BALTIMORE	MD		12/19/2024	8.638	20,048						142,000	10/08/2024
100055805		HOSFORD	FL		03/23/2021	6.000	20,064						184,000	01/08/2021
100110958		NORTH AUGUSTA	SC		06/29/2023	9.520	20,081						138,000	04/09/2023
100047054		PITTSBURGH	PA		11/20/2020	7.750	20,124						72,200	07/31/2020
3310057625		ATLANTIC CITY	NJ		09/15/2023	9.016	20,137						97,000	07/24/2023
100014684		CHARLOTTE	NC		09/27/2017	8.250	20,144						90,250	07/30/2017
3310078140		WASHINGTON	IN		08/26/2024	9.016	20,196						114,000	06/03/2024
3310083819		INDIANAPOLIS	IN		12/12/2024	8.848	20,196						300,000	10/16/2024
3310091092		MILWAUKEE	WI		12/12/2024	8.428	20,196						145,000	11/18/2024
3310091350		LANCASTER	SC		12/19/2024	8.645	20,196						159,000	11/21/2024
3310053232		AKRON	OH		06/21/2023	8.925	20,224						180,000	05/08/2023
100014602		MURRAY	KY		09/27/2017	5.375	20,286						73,530	07/05/2017
3310087473		CHICAGO	IL		12/05/2024	8.666	20,300						260,000	10/12/2024
100042991		HILLSBORO	OR		05/28/2020	3.375	20,318						315,000	04/22/2020
100046935		LAPEER	MI		11/20/2020	7.750	20,338						137,750	07/31/2020
3310091379		EAST ORANGE	NJ		12/19/2024	7.700	20,345						875,000	11/25/2024
100054190		BLANDON	PA		03/23/2021	3.500	20,373						150,000	12/31/2020
100114228		LOUISVILLE	KY		06/29/2023	9.090	20,378						100,000	04/07/2023
100126656		ROCKY MOUNT	NC		08/30/2023	11.390	20,409						40,900	04/08/2023
3310071661		AKRON	OH		03/28/2024	9.086	20,419						195,000	02/28/2024
100055482		CHESTER	PA		03/23/2021	4.000	20,423						100,000	04/25/2024
3310068637		DETROIT	MI		02/15/2024	8.771	20,434						135,000	12/08/2023
100085064		DEN HAAG	NLD		07/27/2022	4.000	20,441					(1,344)	27,413	12/01/2023
100083362		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550	20,461					(1,345)	30,438	12/01/2023
3310091682		KENNER	LA		12/05/2024	8.743	20,472						247,000	11/18/2024
3310082401		WAXHAW	NC		10/23/2024	9.289	20,484						1,635,000	08/06/2024
100161663		AMSTERDAM	NLD		07/29/2024	4.500	20,487					(920)	1,075,000	07/19/2024
3310048869		CHICAGO	IL		04/19/2023	8.687	20,517						100,000	01/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113936		BRAINERD	MN		06/29/2023	8.375	20,559						325,000	06/03/2022
100089726		ZIERIKZEE	NLD		11/29/2022	5.150	20,571					(1,353)	26,782	12/01/2023
3310081711		GRANVILLE	NY		08/26/2024	9.016	20,582						99,000	07/12/2024
100126639		FRANKLIN	AL		08/30/2023	9.750	20,586						75,000	04/12/2023
100111087		ALEXANDRIA	IN		06/29/2023	9.450	20,594						139,000	04/17/2023
3310078090		JACKSONVILLE	FL		06/14/2024	8.981	20,599						190,000	05/15/2024
3310059436		SCRANTON	PA		10/31/2023	8.771	20,630						208,000	07/11/2023
100012210		PHILADELPHIA	PA		03/08/2017	4.125	20,633						155,000	09/06/2016
100113035		RIDGECREST	CA		06/29/2023	6.500	20,644						360,000	04/08/2023
100111407		CHICAGO	IL		06/29/2023	3.750	20,656						70,000	06/03/2022
100047110		MARION	IN		11/20/2020	7.500	20,667						27,075	07/31/2020
100044461		ATLANTA	GA		11/19/2020	4.000	20,699						103,550	07/22/2019
100087597		ENSCHEDE	NLD		09/27/2022	4.450	20,706					(1,362)	25,650	12/01/2023
100055431		NEW CUMBERLAND	WV		03/23/2021	5.500	20,709						45,000	08/26/2004
100050166		DAVENPORT	IA		11/20/2020	6.750	20,717						60,343	07/31/2020
3340077203		CLEVELAND	OH		06/14/2024	9.445	20,731						330,000	05/07/2024
100111243		HOUSTON	TX		06/29/2023	5.800	20,740						170,000	04/08/2023
3340085005		ST. LOUIS	MO		10/31/2024	8.425	20,790						216,000	09/10/2024
100113285		ORANGEBURG	SC		06/29/2023	3.750	20,852						115,000	04/07/2023
100111003		NATHALIE	VA		06/29/2023	8.330	20,871						78,000	04/11/2023
100112374		EL PASO	TX		06/29/2023	6.500	20,903						195,000	06/02/2022
100044302		GARY	IN		08/19/2020	2.000	20,917		879				59,755	03/30/2023
3310064415		DETROIT	MI		01/09/2024	8.666	20,939						110,000	11/03/2023
100113175		PEMBROKE PINES	FL		06/29/2023	8.250	20,967						240,000	04/07/2023
3310054953		SAINT LOUIS	MO		09/15/2023	9.086	20,968						123,000	06/30/2023
3310090754		PHILADELPHIA	PA		12/12/2024	8.841	20,992						300,000	11/18/2024
100113147		MIAMI	FL		06/29/2023	7.250	20,992						490,000	04/09/2023
100024098		PHILADELPHIA	PA		09/10/2018	5.250	20,996						180,000	09/10/2018
100055095		SANFORD	FL		03/23/2021	4.750	21,042						86,000	01/03/2021
100127364		NEW PORT RICHEY	FL		08/30/2023	6.125	21,071						184,000	06/01/2022
100111717		FAIRVIEW	OK		06/29/2023	7.500	21,160						35,000	06/08/2022
3310090728		DECATUR	GA		12/05/2024	8.582	21,161						150,000	11/15/2024
100047085		NIAGARA FALLS	NY		11/20/2020	8.625	21,181						71,298	07/31/2020
100083364		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550	21,192					(1,393)	31,525	12/01/2023
100114276		CLEARWATER	KS		06/29/2023	7.130	21,221						160,000	06/12/2022
3310041968		WATERBURY	CT		06/08/2023	7.940	21,250						195,000	05/08/2023
100064711		JEFFERSON	GA		07/14/2021	4.125	21,254						200,000	05/18/2021
100043968		INDIANAPOLIS	IN		08/19/2020	6.000	21,270						29,783	12/04/2019
100029497		MIRAMAR	FL		10/26/2018	4.875	21,299						241,300	06/01/2018
100050107		MISSOURI CITY	TX		11/20/2020	9.500	21,315						152,000	07/31/2020
100054586		OMAHA	NE		03/23/2021	4.250	21,339						35,000	01/03/2021
100083330		EINDHOVEN	NLD		05/27/2022	3.300	21,361					(1,405)	31,351	12/01/2023
100046938		CHARLOTTE	NC		11/20/2020	4.500	21,376						218,500	07/31/2020
100111246		COLUMBIA	MD		06/29/2023	5.990	21,382						310,000	04/07/2023
100081924		ROTTERDAM	NLD		03/30/2022	3.450	21,404					(1,407)	28,370	12/01/2023
100082754		SPIJKENISSE	NLD		04/27/2022	3.550	21,417					(1,408)	28,589	12/01/2023
100053934		HIGH POINT	NC		03/23/2021	5.004	21,427						43,000	01/02/2021
100055182		NOGALES	AZ		03/23/2021	4.000	21,442						133,000	01/05/2021
100017662		COLUMBIA	SC		04/26/2018	3.000	21,488						38,000	12/31/2017
100044359		CLINTON	AR		11/19/2020	4.500	21,489						52,844	11/07/2019
100015172		SPRINGFIELD	OH		12/14/2017	5.750	21,544						58,900	06/01/2017
100029913		SAGINAW	MI		12/20/2018	7.000	21,576						124,000	09/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055000		MEMPHIS	TN		03/23/2021	10.840	21,615						33,000	01/04/2021
100055418		HALIFAX	MA		03/23/2021	6.500	21,626						355,000	01/03/2021
100078581		DEN HAAG	NLD		01/26/2022	3.250	21,628					(1,423)	28,775	12/01/2023
100082028		CAPELLE AAN DEN IJSSEL	NLD		03/30/2022	3.550	21,660					(1,425)	37,500	06/30/2024
3310085700		EUCLID	OH		10/10/2024	8.323	21,681						150,000	09/17/2024
100048045		WAUKEGAN	IL		11/20/2020	4.875	21,687						179,550	07/31/2020
100165177		TILBURG	NLD		08/28/2024	5.900	21,688					(1,581)	23,750	08/05/2024
100055234		DAYTON	OH		03/23/2021	5.500	21,701						33,000	12/31/2020
3340081135		CLEVELAND	OH		08/26/2024	9.473	21,702						300,000	07/10/2024
100071434		ROTTERDAM	NLD		09/30/2021	3.600	21,706					(1,427)	28,911	12/01/2023
100055713		SAINT LOUIS	MO		03/23/2021	14.170	21,718						38,000	01/08/2021
100127215		TRAFFORD	AL		08/30/2023	5.000	21,731						100,000	04/10/2023
100137284		NETHERLANDS	NLD		11/28/2023	6.850	21,751					(1,430)	212,467	12/01/2023
100053805		ROCHESTER	NY		03/23/2021	5.000	21,751						43,000	12/31/2020
100031426		MARKHAM	IL		03/29/2019	4.500	21,768						56,050	12/09/2018
3340091548		CLEVELAND	OH		12/30/2024	8.998	21,780						162,000	11/25/2024
100045903		E SPENCER	NC		11/25/2020	10.069	21,785						76,713	08/31/2020
100044576		HOUSTON	TX		11/19/2020	8.375	21,785						113,875	10/21/2019
3310062413		MACON	GA		11/21/2023	8.771	21,829						133,000	10/18/2023
100046208		OMAHA	NE		11/25/2020	4.750	21,839						86,640	08/31/2020
3340083074		CALUMET PARK	IL		10/03/2024	9.464	21,859						270,000	08/14/2024
100084291		LELYSTAD	NLD		06/30/2022	3.650	21,876					(1,439)	38,750	06/30/2024
100055556		NORWICH	NY		03/23/2021	7.040	21,938						65,000	12/31/2020
100053508		CLEVELAND HEIGHTS	OH		03/23/2021	4.250	21,974						115,000	12/31/2020
100053458		HENRYETTA	OK		03/23/2021	7.750	21,981						24,000	01/09/2021
100082745		LELYSTAD	NLD		04/27/2022	3.800	21,994					(1,446)	51,176	06/30/2024
3310087258		LEHIGH ACRES	FL		12/12/2024	8.666	21,997						305,000	10/11/2024
100082023		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550	22,021					(1,448)	38,125	06/30/2024
100127070		PHILADELPHIA	PA		08/30/2023	9.490	22,024						115,000	04/08/2023
3310081578		CAPRON	VA		08/26/2024	9.016	22,037						380,000	07/30/2024
100147313		S-GRAVENHAGE	NLD		03/27/2024	6.000	22,037					(998)	27,813	06/30/2024
100082781		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550	22,045					(1,450)	29,352	12/01/2023
100077891		TILBURG	NLD		12/29/2021	3.650	22,075					(1,451)	27,838	12/01/2023
100146256		HAZEL GREEN	AL		03/19/2024	10.625	22,094						178,669	10/23/2023
100017402		PHILADELPHIA	PA		04/26/2018	7.310	22,108						66,500	12/31/2017
3340072618		LANCASTER	SC		05/23/2024	9.473	22,121						350,000	04/24/2024
100046913		TAMPA	FL		11/20/2020	7.750	22,132						361,000	07/31/2020
100112906		OPA LOCKA	FL		06/29/2023	7.800	22,133						350,000	04/07/2023
100055800		SAINT LOUIS	MO		03/23/2021	7.990	22,151						35,000	01/03/2021
100012544		BOLIVAR	TN		04/28/2017	4.260	22,171						23,750	01/31/2017
3340076117		HILLSVILLE	VA		06/14/2024	9.445	22,176						672,000	05/06/2024
100161684		FARSUM	NLD		07/29/2024	5.600	22,206					(997)	298,000	07/17/2024
100113195		MIAMI BEACH	FL		06/29/2023	5.000	22,233						310,000	04/07/2023
100111267		CLINTON	SC		06/29/2023	9.750	22,255						125,000	04/09/2023
100054364		HOGANSVILLE	GA		03/23/2021	5.750	22,266						141,300	01/03/2021
3310084953		DECATUR	IL		10/10/2024	8.666	22,274						110,000	09/10/2024
3310080588		BELMONT	NC		12/12/2024	9.289	22,275						852,000	12/03/2024
100083357		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550	22,288					(1,466)	33,156	12/01/2023
100082778		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550	22,288					(1,466)	33,156	12/01/2023
100047171		KALKASKA	MI		11/20/2020	3.750	22,289						62,160	07/31/2020
100111160		ALLENTOWN	PA		06/29/2023	5.500	22,348						187,000	04/08/2023
100111543		PHILADELPHIA	PA		06/29/2023	7.000	22,357						135,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100054558		COLLEGE STATION	TX		03/23/2021	8.590	22,361						90,000	01/07/2021
100173643		GULPEN	NLD		10/29/2024	5.900	22,369					(985)	27,847	10/04/2024
3310048790		CHICAGO	IL		04/19/2023	8.687	22,398						110,000	01/13/2023
100047688		SODDY DAISY	TN		11/20/2020	3.500	22,407						169,100	07/31/2020
100127247		MUSKOGEE	OK		08/30/2023	9.980	22,424						55,000	04/07/2023
100110871		ATHENS	GA		06/29/2023	5.000	22,465						169,000	01/30/2022
3310059307		GRAHAM	TX		10/31/2023	9.016	22,468						125,000	08/11/2023
100048501		RIALTO	CA		11/20/2020	4.375	22,472						418,000	07/31/2020
3310077482		WEST PALM BEACH	FL		08/19/2024	8.666	22,480						436,000	05/23/2024
100046564		CAPE GIRARDEAU	MO		11/25/2020	6.500	22,512						54,150	08/31/2020
100112520		BALTIMORE	MD		06/29/2023	3.875	22,523						90,000	04/07/2023
100078536		UTRECHT	NLD		01/26/2022	3.250	22,543					(1,482)	29,995	12/01/2023
100081898		DEN HAAG	NLD		03/30/2022	3.650	22,544					(1,482)	28,322	12/01/2023
100084300		ZOETERMEER	NLD		06/30/2022	3.600	22,548					(1,483)	37,379	12/01/2023
100012215		LYNN	MA		03/08/2017	2.000	22,552						165,000	09/02/2016
3310071854		BALTIMORE	MD		07/29/2024	8.491	22,596						180,000	06/05/2024
100050023		ELKTON	MD		11/20/2020	3.875	22,605						180,500	07/31/2020
100117574		SAN BERNARDINO	CA		07/20/2023	5.625	22,613						405,000	03/01/2024
100053448		GALENA PARK	TX		03/23/2021	5.000	22,618						164,000	12/31/2020
3500109340		OCALA	FL		11/15/2024	8.738	22,620						1,785,000	08/30/2024
100111551		LORAIN	OH		06/29/2023	6.500	22,624						69,000	06/02/2022
3310050183		MILLVILLE	NJ		04/27/2023	9.443	22,661						122,000	03/10/2023
100091886		ROTTERDAM	NLD		01/27/2023	4.950	22,685					(1,491)	30,456	12/01/2023
100024549		BUFFALO	NY		09/20/2018	4.000	22,719						42,418	04/30/2018
3310079267		SHEFFIELD	AL		10/10/2024	8.141	22,721						173,000	07/15/2024
3310089598		OTTAWA	IL		12/12/2024	8.666	22,721						137,000	11/01/2024
3340082421		CALABASH	NC		08/26/2024	9.711	22,761						650,000	08/07/2024
3340082422		CALABASH	NC		08/26/2024	9.711	22,761						750,000	08/02/2024
100112500		MIAMI	FL		06/29/2023	4.625	22,774						457,000	04/08/2023
100045991		TULSA	OK		11/25/2020	5.740	22,800						52,345	08/31/2020
100111523		HARTSFIELD	GA		06/29/2023	6.625	22,834						103,000	06/10/2022
100126621		MIDDLETOWN	NY		08/30/2023	7.634	22,837						340,000	05/14/2022
100091975		STOCKTON	CA		02/07/2023	7.875	22,847						555,000	10/10/2022
100053724		SAINT PAUL	MN		03/23/2021	3.375	22,869						189,000	01/01/2021
100030428		MONROE	LA		12/20/2018	8.125	22,910						38,000	09/01/2021
100127162		JOHNSON CITY	NY		08/30/2023	3.500	22,917						134,000	04/11/2023
100078539		ROTTERDAM	NLD		01/26/2022	3.450	22,931					(1,507)	36,563	06/30/2024
100085106		ROOSENDAAL	NLD		07/27/2022	4.200	22,958					(1,509)	30,372	12/01/2023
3340083010		FLINT	MI		10/03/2024	8.960	22,968						316,000	08/10/2024
100112009		CHERRYVILLE	NC		06/29/2023	7.250	22,971						184,000	06/09/2022
100091925		ZIERIKZEE	NLD		01/27/2023	6.100	22,975					(1,511)	30,761	12/01/2023
100017751		GAFFNEY	SC		04/26/2018	12.740	22,988						68,875	12/31/2017
100039085		CARLOW	IRL		09/27/2019	4.500	23,003					(1,505)	156,650	11/30/2018
3310090402		PHILADELPHIA	PA		12/19/2024	8.582	23,018						200,000	11/14/2024
100050105		PALO ALTO	CA		11/20/2020	3.250	23,035						904,115	07/31/2020
3310076967		CARTHAGE	NY		09/26/2024	9.016	23,047						130,000	05/20/2024
100126534		KNOWLESVILLE	NY		08/30/2023	11.102	23,064						92,000	04/08/2023
100078508		UTRECHT	NLD		01/26/2022	3.200	23,070					(1,517)	36,579	12/01/2023
100011171		IMMOKALEE	FL		12/23/2016	6.990	23,078						114,000	04/13/2016
3310063520		STREATOR	IL		11/29/2023	8.666	23,100						112,000	10/27/2023
3310019670		PITTSBURGH	PA		10/14/2021	7.163	23,144						145,000	03/25/2021
3310035339		NORTH ADAMS	MA		08/26/2022	6.050	23,155						144,000	04/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100053893		FOREST LAKE	MN		03/23/2021	6.000	23,165						299,000	01/05/2021
100126488		STRINGTOWN	OK		08/30/2023	8.990	23,174						110,000	04/20/2023
3340068159		MISHAWAKA	IN		05/23/2024	9.681	23,174						206,000	02/02/2024
100126643		HARTFORD	CT		08/30/2023	11.080	23,181						230,000	04/07/2023
100043959		EAST CHICAGO	IN		08/19/2020	6.000	23,184						70,395	12/04/2019
100011111		MANHEIM	PA		01/27/2017	6.090	23,245						160,000	12/13/2015
100126642		ST LOUIS	MO		08/30/2023	7.000	23,266						95,000	04/07/2023
100029893		ALBUQUERQUE	NM		12/20/2018	7.625	23,280						140,000	09/30/2018
100065885		ALMELO	NLD		07/30/2021	7.830	23,303					(1,532)	26,842	06/01/2021
100142747		ASHBURN	VA		02/08/2024	6.875	23,315						585,000	12/06/2023
3310081181		PHILADELPHIA	PA		09/10/2024	8.778	23,324						315,000	07/15/2024
100112852		KANSAS CITY	MO		06/29/2023	10.875	23,332						210,000	04/07/2023
100050090		COPIAGUE	NY		11/20/2020	7.000	23,356						275,500	07/31/2020
100114335		LIMA	OH		06/29/2023	8.000	23,383						100,000	06/08/2022
100083368		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550	23,384					(1,538)	40,000	06/30/2024
3310067812		DETROIT	MI		02/15/2024	8.841	23,424						140,000	12/18/2023
100050088		INTERLOCHEN	MI		11/20/2020	6.375	23,454						280,250	07/31/2020
100047089		GADSDEN	AL		11/20/2020	6.875	23,474						94,311	07/31/2020
100055714		MEMPHIS	TN		03/23/2021	11.976	23,491						51,000	01/02/2021
100082758		SPIJKENISSE	NLD		04/27/2022	3.550	23,516					(1,547)	31,392	12/01/2023
100073571		AMSTERDAM	NLD		10/25/2021	2.850	23,517					(1,546)	177,500	06/30/2024
3310073883		COLUMBUS	GA		07/29/2024	8.617	23,522						149,000	03/28/2024
100046763		COMPTON	CA		11/20/2020	7.875	23,533						380,000	07/31/2020
100110868		WAYNESVILLE	GA		06/29/2023	8.736	23,536						131,000	04/08/2023
100017647		CORDELE	GA		04/26/2018	8.990	23,581						47,500	12/31/2017
100084288		LELYSTAD	NLD		06/30/2022	3.900	23,585					(1,550)	32,178	12/01/2023
100165189		ROERMOND	NLD		08/28/2024	6.050	23,593					(1,720)	30,000	08/16/2024
100113752		GEORGETOWN	SC		06/29/2023	2.875	23,631						125,000	06/10/2022
100161692		NIJMEGEN	NLD		07/29/2024	5.900	23,658					(1,062)	470,000	07/15/2024
100112566		HERINGTON	KS		06/29/2023	7.625	23,665						32,000	06/03/2022
100055473		KENOSHA	WI		03/23/2021	6.250	23,667						68,000	01/03/2021
100126469		JEFFERSONVILLE	IN		08/30/2023	7.000	23,681						215,000	04/07/2023
100114124		ROSHOLT	WI		06/29/2023	3.250	23,700						139,000	12/14/2021
100083407		EMMELOORD	NLD		05/27/2022	3.550	23,704					(1,559)	31,306	12/01/2023
100083409		EMMELOORD	NLD		05/27/2022	3.550	23,704					(1,559)	31,306	12/01/2023
100010963		BAXTER	KY		12/23/2016	8.850	23,718						13,300	09/29/2016
100012512		LYNWOOD	IL		04/28/2017	3.076	23,732						47,500	08/03/2020
100174071		FRANKLIN	TN		10/31/2024	7.875	23,733						690,000	07/17/2024
3310086694		HAMMOND	IN		11/14/2024	7.700	23,760						234,000	09/24/2024
100047173		MIAMI BEACH	FL		11/20/2020	7.000	23,761						175,750	07/31/2020
100127157		WEST PALM BEACH	FL		08/30/2023	7.625	23,763						373,000	04/07/2023
100054839		BROOKLYN	NY		03/23/2021	9.875	23,774						544,000	12/31/2020
100126766		EDWARDSVILLE	IL		08/30/2023	11.250	23,776						51,000	08/30/2023
100084231		HOOGEVEEN	NLD		06/30/2022	3.650	23,778					(1,564)	30,537	12/01/2023
100127198		BALTIMORE	MD		08/30/2023	9.418	23,783						85,000	04/07/2023
3310075933		NEDROW	NY		06/14/2024	8.792	23,837						180,000	04/30/2024
100082788		HEERLEN	NLD		04/27/2022	3.450	23,839					(1,567)	39,667	06/30/2024
100114214		KANNAPOLIS	NC		06/29/2023	12.281	23,844						192,000	04/07/2023
100047765		CARPENTERSVILLE	IL		11/20/2020	5.125	23,907						163,400	07/30/2020
3310062898		CHICAGO	IL		12/07/2023	8.666	23,909						250,000	10/18/2023
100078608		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.250	23,973					(1,576)	31,895	12/01/2023
3310088155		PHILADELPHIA	PA		12/12/2024	8.673	23,983						410,000	10/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012108		BATTLE CREEK	MI		03/08/2017	3.500	24,012						56,050	09/02/2016
100111287		LAKE SUZY	FL		06/29/2023	4.750	24,023						145,000	04/10/2023
3310077034		CLEVELAND	OH		06/14/2024	9.359	24,027						126,000	05/15/2024
3310064167		KANSAS CITY	MO		11/29/2023	8.666	24,036						152,000	07/19/2023
100045360		KELLYTON	AL		11/25/2020	8.836	24,039						26,263	08/31/2020
100112639		HARRISBURG	PA		06/29/2023	4.625	24,044						56,900	06/02/2022
3310087251		TOLEDO	OH		12/05/2024	8.148	24,057						160,000	10/01/2024
100047087		BANCROFT	MI		11/20/2020	6.750	24,074						182,875	07/31/2020
100014323		CALHOUN FALLS	SC		09/27/2017	8.125	24,076						51,300	08/02/2017
100112876		GREENFIELD	WI		06/29/2023	13.500	24,096						275,000	04/09/2023
100173634		UTRECHT	NLD		10/29/2024	5.850	24,104					(1,061)	29,375	09/30/2024
100126697		WOODSTOCK	GA		08/30/2023	9.990	24,115						385,000	04/10/2023
3340071531		BALTIMORE	MD		04/12/2024	9.742	24,116						520,000	03/11/2024
3310085626		JACKSONVILLE	FL		10/10/2024	8.771	24,140						148,000	09/08/2024
100045292		BALTIMORE	MD		11/25/2020	4.375	24,145						54,150	08/31/2020
100045124		BIRMINGHAM	AL		11/25/2020	7.250	24,155						37,905	08/31/2020
100111693		LANCASTER	SC		06/29/2023	6.500	24,161						164,000	06/03/2022
100025102		HOUSTON	TX		09/20/2018	4.750	24,173						204,250	04/30/2018
100033361		DUBLIN	IRL		06/21/2019	5.150	24,178					(1,585)	31,901	11/30/2018
100047296		SAGINAW	MI		11/20/2020	5.750	24,179						42,418	07/31/2020
100088494		AMSTERDAM	NLD		10/27/2022	4.500	24,185					(1,590)	30,635	12/01/2023
100086297		EMMELOORD	NLD		08/29/2022	4.100	24,187					(1,590)	31,787	12/01/2023
100113676		SAN ANTONIO	TX		06/29/2023	10.750	24,224						138,000	04/08/2023
100111685		LIMA	OH		06/29/2023	8.000	24,237						75,000	06/08/2022
100126460		COCHRAN	GA		08/30/2023	8.250	24,254						120,000	04/08/2023
100046912		BRADENTON	FL		11/20/2020	8.125	24,257						140,125	07/31/2020
100055408		PITTSBURGH	PA		03/23/2021	4.625	24,274						83,000	01/06/2021
100046884		NEW CASTLE	DE		11/20/2020	8.125	24,328						251,750	07/31/2020
3310088376		PHILADELPHIA	PA		10/31/2024	8.687	24,351						235,000	10/14/2024
100050117		BOWIE	AZ		11/20/2020	4.500	24,366						104,500	07/31/2020
100042967		STREAMWOOD	IL		05/28/2020	2.875	24,383						288,000	10/11/2019
100112218		BINGHAMTON	NY		06/29/2023	5.566	24,389						130,000	04/11/2023
100113163		MIAMI	FL		06/29/2023	8.500	24,396						355,000	04/09/2023
3310080186		MILWAUKEE	WI		08/26/2024	8.771	24,411						160,000	07/09/2024
100053707		EAST PEORIA	IL		03/23/2021	5.000	24,439						62,000	01/03/2021
3310062587		AUGUSTA	GA		10/31/2023	9.086	24,443						175,000	10/06/2023
100113965		HYNDMAN	PA		06/29/2023	7.500	24,465						70,000	06/05/2022
100143808		ROTTERDAM	NLD		10/25/2021	3.650	24,485					(1,609)	38,030	06/30/2024
100048881		TAMPA	FL		11/20/2020	5.250	24,490						118,750	07/31/2020
100039214		WESTMEATH	IRL		09/27/2019	4.750	24,507					(1,599)	562,492	11/30/2018
100054318		GOODWATER	AL		03/23/2021	11.280	24,518						28,100	01/05/2021
3310081814		SALEM	NJ		08/26/2024	8.771	24,547						134,000	07/29/2024
3340068677		MILWAUKEE	WI		04/12/2024	9.593	24,552						376,000	02/09/2024
100127314		TOMS RIVER	NJ		08/30/2023	6.375	24,561						284,000	06/03/2022
100126904		CAHOKIA	IL		08/30/2023	7.500	24,563						68,000	04/09/2023
100086276		ROOSENDAAL	NLD		08/29/2022	4.550	24,570					(1,616)	30,459	12/01/2023
3310090831		PHILADELPHIA	PA		12/12/2024	8.414	24,592						215,000	10/31/2024
3310088209		PHILADELPHIA	PA		11/21/2024	8.428	24,614						205,000	10/24/2024
100054114		BURNS	OR		03/23/2021	5.750	24,630						115,000	01/11/2021
100011909		LAS CRUCES	NM		03/08/2017	5.000	24,666						58,900	11/30/2016
100043935		BOBTOWN	PA		08/19/2020	11.210	24,682		293				56,858	01/21/2020
100126516		RENOVO	PA		08/30/2023	8.000	24,690						80,000	04/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113320		PHILADELPHIA	PA		06/29/2023	8.625	24,692						115,500	04/08/2023
100087611		KATWIJK	NLD		09/27/2022	4.400	24,708					(1,624)	32,436	12/01/2023
100111614		PENSACOLA	FL		06/29/2023	3.750	24,717						220,000	06/14/2022
100111601		WICHITA FALLS	TX		06/29/2023	6.901	24,772						65,000	06/06/2022
3310054027		TOWN OF TOMPKINS	NY		08/31/2023	8.876	24,773						295,000	05/27/2023
100112545		ELKMONT	AL		06/29/2023	6.617	24,776						160,000	06/02/2022
100082756		SPIJKENISSE	NLD		04/27/2022	3.550	24,776					(1,629)	33,074	12/01/2023
100113763		CREST HILL	IL		06/29/2023	2.875	24,784						157,000	06/09/2022
100026230		CORDOVA	AL		09/20/2018	2.000	24,800		630				90,000	09/21/2022
100047438		AURORA	CO		11/20/2020	3.875	24,810						251,750	07/31/2020
100046795		SPARKS	NV		11/20/2020	7.000	24,822						304,000	07/31/2020
100032542		SLIGO	IRL		06/21/2019	4.350	24,837					(1,637)	32,582	11/30/2018
100055846		BERKELEY	MO		03/23/2021	7.750	24,839						66,000	01/08/2021
100014732		MENLO	IA		09/27/2017	7.000	24,863						210,000	07/29/2017
100111281		PHILADELPHIA	PA		06/29/2023	3.875	24,882						125,000	04/08/2023
100113971		GRAY	LA		06/29/2023	6.875	24,897						100,000	06/02/2022
100127164		CLEVELAND	OH		08/30/2023	10.463	24,905						135,000	05/17/2022
100127220		SHEBOYGAN	WI		08/30/2023	5.960	24,907						310,000	04/07/2023
100173606		ROTTERDAM	NLD		10/29/2024	3.450	24,918					(1,097)	34,782	10/22/2024
100074378		UTRECHT	NLD		11/16/2021	3.600	24,927					(1,639)	36,176	10/01/2021
3310087476		HAMMOND	IN		10/31/2024	8.666	24,948						280,000	10/10/2024
3310090483		PHILADELPHIA	PA		12/12/2024	8.582	24,948						185,000	11/14/2024
100127057		DETROIT	MI		08/30/2023	7.000	24,970						60,000	04/08/2023
100042998		SAN ANTONIO	FL		05/28/2020	3.875	24,971						190,000	09/20/2022
100114021		ACWORTH	GA		06/29/2023	2.875	24,979						160,000	06/03/2022
100161657		MEPPEL	NLD		07/29/2024	5.900	24,987					(1,122)	31,646	06/30/2024
100080310		LEEUWARDEN	NLD		02/22/2022	3.450	24,989					(1,643)	33,163	12/01/2023
3310079646		MIAMI GARDENS	FL		08/19/2024	9.289	25,000						660,000	06/27/2024
100150243		GOOR	NLD		04/29/2024	6.100	25,014					(877)	26,563	06/30/2024
100046928		REEDLEY	CA		11/20/2020	7.000	25,016						258,400	07/31/2020
100126850		CORDOVA	SC		08/30/2023	5.000	25,017						125,000	04/10/2023
3310087313		BELLPORT	NY		11/21/2024	8.666	25,040						585,000	10/09/2024
3310087343		BELLPORT	NY		11/21/2024	8.666	25,040						585,000	10/09/2024
100113930		DALLAS	GA		06/29/2023	4.000	25,045						242,523	06/05/2022
100046991		CHICAGO	IL		11/20/2020	7.375	25,068						177,650	07/31/2020
100113052		ST PETERSBURG	FL		06/29/2023	3.750	25,070						260,000	04/07/2023
100047206		CONWAY	AR		11/20/2020	5.925	25,071						122,550	07/31/2020
100053641		SHIRLEY	NY		03/23/2021	6.875	25,093						282,000	01/01/2021
3310087064		NEW ORLEANS	LA		12/05/2024	9.499	25,095						235,000	08/21/2024
3310082399		TRENTON	NJ		10/03/2024	8.463	25,097						135,000	08/23/2024
100047116		CONYERS	GA		11/20/2020	6.500	25,111						140,600	07/31/2020
100111777		LAS VEGAS	NV		06/29/2023	5.250	25,118						155,000	06/02/2022
100111311		RED SPRINGS	NC		06/29/2023	12.400	25,195						55,000	04/07/2023
100128082		MEMPHIS	TN		09/08/2023	6.500	25,198						104,500	02/04/2022
3310034749		SCHENECTADY	NY		04/20/2022	6.760	25,223						140,000	03/10/2022
3310059139		WATERBURY	CT		09/15/2023	8.771	25,245						390,000	07/27/2023
3310068190		TRENTON	NJ		02/15/2024	8.981	25,245						260,000	01/10/2024
3310059007		INDIANAPOLIS	IN		10/31/2023	8.771	25,245						190,000	09/18/2023
100180822		S-GRAVENHAGE	NLD		11/27/2024	5.550	25,250					(505)	30,625	10/29/2024
100011167		MCKEESPORT	PA		12/23/2016	7.010	25,251		64				142,000	12/06/2023
100010720		FORT LAUDERDALE	FL		12/23/2016	7.875	25,254						200,000	10/31/2016
100055135		BROOKLYN	NY		03/23/2021	8.375	25,257						820,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157545		TILBURG	NLD		06/28/2024	5.850	25,258					(856)	31,250	06/30/2024
100046888		CORAOPOLIS	PA		11/20/2020	8.125	25,278						304,000	07/31/2020
100047306		HUNTSVILLE	AL		11/20/2020	5.875	25,290						85,738	07/31/2020
100054462		MAHWAH	NJ		03/23/2021	6.375	25,310						300,000	01/03/2021
3310087142		DETROIT	MI		11/21/2024	7.760	25,321						147,000	10/03/2024
100034934		DUBLIN	IRL		06/21/2019	5.150	25,325					(1,656)	98,753	11/30/2018
100127223		PHILADELPHIA	PA		08/30/2023	3.500	25,337		629				80,000	05/15/2022
3500108958		ORLANDO	FL		10/16/2024	8.408	25,339						2,265,000	08/22/2024
3310076724		JACKSON	MI		06/04/2024	9.016	25,364						122,000	05/08/2024
100117536		FOUNTAIN VALLEY	CA		07/20/2023	6.500	25,374						1,290,000	03/01/2024
100113117		DALLAS	TX		06/29/2023	5.375	25,380						270,000	04/06/2023
3310078912		CALABASH	NC		10/23/2024	9.289	25,380						770,000	06/12/2024
3310078817		CALABASH	NC		10/23/2024	9.289	25,380						770,000	06/12/2024
100053638		SAINT LOUIS	MO		03/23/2021	8.000	25,381						50,000	01/06/2021
100161678		BREDA	NLD		07/29/2024	5.900	25,388					(1,140)	238,000	07/16/2024
3310086439		OLD FORGE	PA		10/31/2024	8.708	25,431						245,000	09/09/2024
100039277		GALWAY	IRL		09/27/2019	4.500	25,470					(1,672)	156,804	11/30/2018
100055165		ROBERTS	IL		03/23/2021	7.815	25,472						27,900	01/06/2021
100068547		DEDEMSVAART	NLD		08/30/2021	3.700	25,473					(1,675)	40,413	06/30/2024
3310076563		LEHIGH ACRES	FL		09/03/2024	9.289	25,536						400,000	05/02/2024
3310051693		CHICAGO	IL		06/08/2023	8.876	25,538						215,000	03/04/2023
3310082194		PETERSHAM	MA		10/03/2024	8.771	25,542						441,000	08/01/2024
100112567		KOKOMO	IN		06/29/2023	6.875	25,560						65,000	06/03/2022
100046492		LAREDO	TX		11/25/2020	6.875	25,585						44,223	08/31/2020
100084259		VENLO	NLD		06/30/2022	4.300	25,597					(1,683)	33,639	12/01/2023
100032190		SAN BERNARDINO	CA		03/29/2019	4.310	25,610						257,000	12/07/2018
100083348		HEEMSTEDE	NLD		05/27/2022	3.550	25,623					(1,684)	34,449	12/01/2023
3310024781		JACKSONVILLE	FL		01/11/2022	6.550	25,625						147,000	12/15/2021
3340092525		ST. LOUIS	MO		12/30/2024	9.069	25,661						220,000	12/11/2024
3340070221		SEBRING	FL		08/19/2024	9.170	25,720						2,906,000	03/28/2024
100055694		BLOOMINGTON	IL		03/23/2021	3.375	25,752						49,000	01/07/2021
3310090503		LANSING	IL		12/19/2024	8.428	25,765						161,000	11/08/2024
100114442		NORTH LAUDERDALE	FL		06/29/2023	6.750	25,767						360,000	04/07/2023
100111086		WOODRUFF	SC		06/29/2023	10.250	25,777						230,000	04/11/2023
100114361		CANTON	OH		06/29/2023	7.250	25,789						48,900	06/03/2022
100032171		SACRAMENTO	CA		03/29/2019	3.125	25,816		1,004				240,000	12/07/2018
100111214		KATY	TX		06/29/2023	5.900	25,817						282,000	04/07/2023
3310081434		BALTIMORE	MD		12/05/2024	8.148	25,839						540,000	07/31/2024
3340082496		PHILADELPHIA	PA		09/03/2024	9.265	25,839						450,000	08/05/2024
3310088163		HEATH	TX		12/19/2024	8.841	25,851						2,375,000	10/10/2024
100111205		NEW ORLEANS	LA		06/29/2023	5.875	25,863						440,000	04/11/2023
100113274		ARLINGTON HEIGHTS	IL		06/29/2023	4.625	25,865						130,000	04/08/2023
100126951		JUNEAU	AK		08/30/2023	4.010	25,872						405,000	04/10/2023
100112612		YUMA	AZ		06/29/2023	6.250	25,882						189,000	06/02/2022
100046985		SAN ANTONIO	TX		11/20/2020	7.125	25,911						143,450	07/31/2020
100084314		SPIJKENISSE	NLD		06/30/2022	4.000	25,937					(1,706)	34,347	12/01/2023
100017128		MEMPHIS	TN		04/26/2018	3.625	25,939						23,750	12/31/2017
3310084132		COLUMBIA	SC		09/10/2024	8.981	25,943						125,000	08/16/2024
3310087533		WILLIS	TX		12/19/2024	9.324	25,953						385,000	10/07/2024
100054641		SCOTTSBORO	AL		03/23/2021	11.198	25,969						35,000	01/07/2021
3310078041		BIRMINGHAM	AL		07/29/2024	9.016	25,975						201,000	06/07/2024
3310085495		GRANBURY	TX		12/19/2024	8.981	25,980						250,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082014		SPIJKENISSE	NLD		03/30/2022	3.550	26,036					(1,712)	34,755	12/01/2023
100082027		SPIJKENISSE	NLD		03/30/2022	3.550	26,036					(1,712)	34,755	12/01/2023
100046779		NORTH PORT	FL		11/20/2020	4.500	26,048						161,500	07/31/2020
100047483		FORT LAUDERDALE	FL		11/20/2020	3.625	26,055						76,713	07/31/2020
3310079623		LORIS	SC		08/19/2024	9.289	26,072						260,000	06/23/2024
3310080670		MABANK	TX		10/23/2024	9.289	26,117						554,000	07/12/2024
100046225		NEW BOSTON	OH		11/25/2020	8.341	26,141						37,905	08/31/2020
100126912		JACKSON	OH		08/30/2023	5.250	26,146						81,000	03/23/2022
100082746		LELYSTAD	NLD		04/27/2022	3.800	26,146					(1,719)	56,471	06/30/2024
100011475		SPENCERVILLE	IN		12/23/2016	14.000	26,158						50,341	08/10/2016
100044545		AURORA	CO		11/19/2020	8.375	26,183						175,750	12/04/2019
100111335		PORT RICHEY	FL		06/29/2023	7.950	26,194						209,000	04/10/2023
100110885		CELORON	NY		06/29/2023	10.491	26,238						113,000	04/07/2023
100113645		EDENTON	NC		06/29/2023	8.250	26,302						162,000	04/07/2023
100127138		GIDEON	MO		08/30/2023	10.400	26,308						59,500	04/07/2023
100111639		SHREVEPORT	LA		06/29/2023	9.850	26,317						32,000	04/07/2023
100038709		CLARE	IRL		09/27/2019	4.250	26,320					(1,722)	75,753	11/30/2018
3310089180		LEHIGH ACRES	FL		12/05/2024	8.666	26,417						378,000	10/27/2024
100038708		CLARE	IRL		09/27/2019	4.250	26,485					(1,733)	81,614	11/30/2018
100111115		CLEVELAND	NC		06/29/2023	5.000	26,489						95,000	04/10/2023
3310087014		BRADENTON	FL		12/05/2024	8.491	26,492						141,000	10/03/2024
3310082356		NORFOLK	VA		08/19/2024	8.771	26,507						288,000	07/15/2024
100025121		MILWAUKEE	WI		09/20/2018	4.250	26,512						37,905	04/30/2018
3310083346		PHILADELPHIA	PA		09/10/2024	8.778	26,518						310,000	08/15/2024
100044464		CHICAGO	IL		11/19/2020	2.000	26,535						94,763	07/22/2019
3310066013		WALDEN	NY		01/23/2024	8.925	26,544						315,000	11/20/2023
100012504		SOUTHFIELD	MI		04/28/2017	3.000	26,563						115,000	01/31/2017
100111063		MEMPHIS	TN		06/29/2023	8.250	26,582						104,000	04/07/2023
100070296		AMSTERDAM	NLD		08/31/2021	3.900	26,582					(1,747)	40,533	12/01/2023
100012140		FRESNO	CA		03/08/2017	3.625	26,599						105,000	09/03/2016
100043506		GILBERT	AZ		08/13/2020	6.500	26,600						294,500	12/16/2019
100038712		CLARE	IRL		09/27/2019	4.250	26,603					(1,741)	81,614	11/30/2018
100168942		LELYSTAD	NLD		09/26/2024	5.850	26,615					(2,107)	33,266	09/12/2024
100126681		BRISTOL	FL		08/30/2023	9.250	26,618						68,680	04/11/2023
100112683		LITTLE FALLS	NY		06/29/2023	3.875	26,631		607				85,000	06/03/2022
100014681		LAUREL	DE		09/27/2017	4.375	26,634						141,400	07/28/2017
3310087881		CHICAGO	IL		10/31/2024	7.950	26,646						320,000	10/08/2024
100038971		WEXFORD	IRL		09/27/2019	4.900	26,672					(1,750)	95,000	11/30/2018
3310083195		MINERAL WELLS	TX		10/31/2024	9.128	26,688						355,000	08/07/2024
3310054213		MERIDEN	CT		06/21/2023	7.950	26,730						250,000	03/30/2023
3310065626		BRIDGETON	NJ		01/23/2024	9.016	26,730						170,000	12/08/2023
3310083691		LAKEWOOD	NJ		12/12/2024	8.981	26,730						2,700,000	07/26/2024
3310086515		MILLVILLE	NJ		11/21/2024	8.078	26,730						175,000	09/26/2024
3310089770		CHARLOTTE	NC		12/12/2024	9.625	26,730						725,000	11/12/2024
100043442		PIEDMONT	SC		08/13/2020	2.125	26,733		802				165,000	07/25/2024
100017422		BOSSIER CITY	LA		04/26/2018	7.375	26,742						47,500	12/31/2017
100054696		EAST SAINT LOUIS	IL		03/23/2021	4.025	26,759						49,000	01/03/2021
100078565		ALMERE	NLD		01/26/2022	3.850	26,772					(1,760)	33,716	12/01/2023
3310057545		NORTHBROOK	IL		10/31/2023	8.841	26,789						1,300,000	09/15/2023
100114146		SAN ANTONIO	TX		06/29/2023	9.100	26,812						185,000	04/08/2023
100055581		UTICA	NY		03/23/2021	2.000	26,816		1,003				35,000	01/02/2021
100111264		HEMET	CA		06/29/2023	7.740	26,839						314,000	04/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340079873		BALTIMORE	MD		08/26/2024	9.473	26,843						412,000	06/26/2024
3310054155		INDIANAPOLIS	IN		08/31/2023	8.876	26,879						165,000	05/24/2023
100054566		DOLTON	IL		03/23/2021	2.000	26,882						112,000	01/06/2021
3340084949		ST. LOUIS	MO		10/31/2024	8.425	26,928						230,000	09/08/2024
100017421		LANSING	MI		04/26/2018	6.910	26,957						44,650	12/31/2017
100075851		VEENENDAAL	NLD		11/24/2021	3.200	27,016					(1,776)	71,566	06/30/2024
100127263		OWATONNA	MN		08/30/2023	7.750	27,021						155,000	04/07/2023
3310063958		TRENTON	NJ		01/23/2024	9.086	27,027						130,000	11/07/2023
100111886		HAGERSTOWN	MD		06/29/2023	2.750	27,029						300,000	04/10/2023
100113929		SEYMOUR	IN		06/29/2023	7.250	27,032						105,000	06/09/2022
100028498		TUCKER	GA		10/26/2018	4.750	27,038						185,250	05/31/2018
100111240		ASBURY PARK	NJ		06/29/2023	5.350	27,077						355,000	04/08/2023
100054705		SEWARD	NE		03/23/2021	7.500	27,083						82,000	01/11/2021
3340070788		MILLVILLE	NJ		03/14/2024	9.555	27,110						326,000	02/05/2024
100012832		PERRIS	CA		05/25/2017	5.125	27,111						275,000	01/31/2017
100046744		LAKELAND	FL		11/20/2020	4.000	27,121						156,750	07/31/2020
100050161		TARENTUM	PA		11/20/2020	5.875	27,124						79,900	03/06/2023
100043888		LITTLE ROCK	AR		08/19/2020	5.500	27,143						52,345	05/13/2019
100109737		DALLAS	TX		06/16/2023	7.500	27,151						303,000	04/21/2023
100111226		ANTIOCH	CA		06/29/2023	5.850	27,200						425,000	04/10/2023
100047426		PHILADELPHIA	PA		11/20/2020	4.375	27,201						261,250	07/31/2020
3310079236		WATERVILLE	NY		08/19/2024	9.016	27,205						180,000	06/26/2024
100045554		MONTGOMERY	AL		11/25/2020	5.004	27,209						22,563	08/31/2020
100111241		BOCA RATON	FL		06/29/2023	5.900	27,222						520,000	04/09/2023
3340075000		SAINT LOUIS	MO		05/23/2024	9.236	27,233						290,000	04/16/2024
100045568		PITTSFIELD	MA		11/25/2020	5.000	27,240						72,200	08/31/2020
100012909		MESQUITE	TX		05/25/2017	4.750	27,258						80,750	01/31/2017
100046907		WINSTON SALEM	NC		11/20/2020	7.375	27,286						171,000	07/31/2020
3340085841		CLEVELAND	OH		10/31/2024	9.173	27,316						206,000	08/17/2024
100046106		TOPEKA	KS		11/25/2020	11.210	27,323						39,891	08/31/2020
3310054212		MILLEDGEVILLE	GA		06/29/2023	8.596	27,324						150,000	05/21/2023
3340078612		PORT CHARLOTTE	FL		08/26/2024	9.705	27,324						756,000	06/12/2024
100114197		STOCKTON	CA		06/29/2023	6.000	27,325						270,000	04/09/2023
100053699		CLEVELAND	OH		03/23/2021	5.875	27,391						30,000	12/31/2020
100048984		SAINT LOUIS	MO		11/20/2020	3.000	27,392						51,443	07/31/2020
100053938		DETROIT	MI		03/23/2021	3.875	27,402						46,000	01/06/2021
100155759		FAIRFAX	VA		06/18/2024	10.625	27,409						808,606	03/19/2024
100153747		ROTTERDAM	NLD		05/30/2024	6.200	27,409					(1,249)	34,063	06/30/2024
100043267		COSHOCTON	OH		08/13/2020	10.220	27,426						62,182	11/25/2019
3310066736		TRENTON	NJ		01/23/2024	8.771	27,434						195,000	12/14/2023
100017667		QUINCY	FL		04/26/2018	3.625	27,456						66,500	12/31/2017
100025299		WHITAKERS	NC		09/20/2018	7.875	27,481						45,035	04/30/2018
3310058693		ALBANY	NY		10/31/2023	8.463	27,491						390,000	07/25/2023
100086327		OOSTBURG	NLD		08/29/2022	4.950	27,537					(1,811)	64,000	06/30/2024
3310036408		CHICAGO HEIGHTS	IL		06/23/2022	7.060	27,548						213,000	05/04/2022
100017677		NASHVILLE	TN		04/26/2018	6.000	27,557						175,000	12/31/2017
100126634		CREWE	VA		08/30/2023	9.490	27,561						145,000	04/10/2023
100053476		PHILADELPHIA	PA		03/23/2021	6.750	27,563						126,000	12/31/2020
100110905		GAINESVILLE	GA		06/29/2023	10.670	27,571						185,000	04/10/2023
100014272		CHESTER	PA		09/27/2017	3.125	27,572						36,005	06/30/2017
100010717		CLARINDA	IA		12/23/2016	7.250	27,590						48,450	10/31/2016
100047428		JACKSONVILLE	FL		11/20/2020	5.500	27,598						107,350	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100085031		DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022	1.000	27,600					(1,814)	33,942	12/01/2023
100078623		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.250	27,602					(1,815)	41,875	06/30/2024
3310057441		CHICAGO	IL		10/06/2023	9.086	27,609						250,000	07/17/2023
100111790		FRANKFORT	IL		06/29/2023	6.750	27,625						240,000	06/09/2022
100080278		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.250	27,629					(1,816)	36,703	12/01/2023
100112886		MUNCIE	IN		06/29/2023	6.000	27,635						70,000	04/07/2023
3310073302		CORSICANA	TX		07/29/2024	9.016	27,676						263,000	03/15/2024
100113346		VULCAN	MI		06/29/2023	5.000	27,705						185,000	04/09/2023
100082024		SPIJKENISSE	NLD		03/30/2022	3.550	27,716					(1,822)	36,998	12/01/2023
3340072392		CLEVELAND	OH		05/23/2024	9.473	27,720						230,000	03/05/2024
3340081373		MEMPHIS	TN		10/10/2024	9.025	27,720						214,000	07/23/2024
100054822		MARION	IN		03/23/2021	3.875	27,745						53,000	04/25/2024
100127042		LINCOLNVILLE	KS		08/30/2023	7.100	27,748						64,000	04/08/2023
100053723		PHILADELPHIA	PA		03/23/2021	3.375	27,758						260,000	12/30/2020
100053715		EAST SAINT LOUIS	IL		03/23/2021	7.903	27,766						25,000	01/03/2021
100143818		GRONINGEN	NLD		02/27/2024	5.440	27,767					(1,322)	36,875	06/30/2024
100114280		BISHOPVILLE	SC		06/29/2023	4.875	27,780						135,000	04/13/2023
100113184		BOCA RATON	FL		06/29/2023	8.125	27,843						300,000	04/09/2023
100055340		HELENA	MT		03/23/2021	5.750	27,848						120,000	01/03/2021
100047166		LITHONIA	GA		11/20/2020	5.000	27,850						118,750	07/31/2020
100046742		ROSWELL	NM		11/20/2020	3.750	27,853						8,935	07/31/2020
3340070800		PORT HURON	MI		03/28/2024	9.437	27,859						356,000	02/13/2024
100127091		CAPE CORAL	FL		08/30/2023	6.875	27,893						198,000	04/07/2023
100114131		MAPLE HEIGHTS	OH		06/29/2023	9.800	27,932						115,000	04/07/2023
100111612		GRANTS	NM		06/29/2023	7.233	27,947						65,000	06/20/2022
3310063470		PHILADELPHIA	PA		08/19/2024	8.673	27,959						430,000	07/10/2024
100113305		HUNLOCK CREEK	PA		06/29/2023	3.500	27,962						119,000	04/12/2023
3310088046		WILLIS	TX		12/19/2024	9.366	27,973						400,000	11/07/2024
3310082728		CLEVELAND HEIGHTS	OH		08/26/2024	9.359	27,977						140,000	08/09/2024
100127099		EARLIMART	CA		08/30/2023	3.000	27,981						250,000	04/14/2023
3310088052		HUNTERSVILLE	NC		11/21/2024	9.366	28,007						375,000	10/10/2024
100082049		ARNHEM	NLD		03/30/2022	7.685	28,016					(1,842)	46,250	06/30/2024
100080322		DEN HAAG	NLD		02/22/2022	3.250	28,027					(1,843)	37,241	12/01/2023
100126623		ROCHESTER	NY		08/30/2023	13.241	28,028						97,000	04/07/2023
100088543		DEN HAAG	NLD		10/27/2022	1.000	28,030					(1,844)	37,453	12/01/2023
100155634		DELAND	FL		06/18/2024	12.125	28,033						372,312	03/26/2024
3310089667		SMALLWOOD	NY		12/30/2024	8.582	28,037						235,000	10/20/2024
100043921		TEMPLE CITY	CA		08/19/2020	12.000	28,045						774,250	11/25/2019
100112907		DES MOINES	IA		06/29/2023	8.500	28,051						140,000	04/10/2023
100127105		GRAND RAPIDS	MI		08/30/2023	4.750	28,056						150,000	04/07/2023
100111542		VIRGINIA BEACH	VA		06/29/2023	6.500	28,059						211,000	06/01/2022
100126831		COLUMBUS	OH		08/30/2023	2.000	28,112						242,000	05/16/2022
100114109		ORONOCO	MN		06/29/2023	3.250	28,117						200,000	04/10/2023
100047279		FAR ROCKAWAY	NY		11/20/2020	5.625	28,127						750,500	07/31/2020
100160993		NEW MEADOWS	ID		07/24/2024	7.625	28,141						327,000	05/21/2024
100077871		MAARSSEN	NLD		12/29/2021	3.250	28,178					(1,853)	43,063	06/30/2024
100054447		WOODSTOCK	MD		03/23/2021	7.250	28,179						340,000	01/03/2021
100045880		WILMINGTON	DE		11/25/2020	4.250	28,190						194,750	08/31/2020
3310083136		HAMMOND	IN		10/03/2024	8.659	28,269						262,000	08/16/2024
100126649		PUEBLO	CO		08/30/2023	7.250	28,281						150,000	04/07/2023
100032187		PHOENIX	AZ		03/29/2019	6.450	28,286						210,000	12/09/2018
100029918		PASADENA	TX		12/20/2018	5.500	28,293						144,000	09/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047563		ASTORIA	NY		11/20/2020	4.500	28,309						1,308,625	07/31/2020
3310085908		INDIANAPOLIS	IN		10/10/2024	8.925	28,329						260,000	09/06/2024
100112831		WESLACO	TX		06/29/2023	8.900	28,337						148,000	04/10/2023
3310074095		PORT CHARLOTTE	FL		07/29/2024	9.499	28,360						375,000	04/25/2024
100044768		KAPOLEI	HI		11/19/2020	6.500	28,407						630,000	03/19/2020
3310082404		MINERAL WELLS	TX		10/31/2024	9.128	28,416						330,000	07/29/2024
100113152		HAINES CITY	FL		06/29/2023	8.500	28,420						366,000	04/08/2023
100173666		GRONINGEN	NLD		10/29/2024	5.450	28,454					(1,253)	34,688	09/27/2024
3310064264		GARY	IN		02/15/2024	9.016	28,494						325,000	11/08/2023
100011966		CHARLOTTE	NC		03/08/2017	5.125	28,523						57,950	09/03/2016
100141831		ROTTERDAM	NLD		01/29/2024	5.850	28,545					(1,301)	36,250	06/30/2024
100034800		SLIGO	IRL		06/21/2019	5.150	28,577					(1,869)	297,817	11/30/2018
100075860		AMSTERDAM	NLD		11/24/2021	3.750	28,586					(1,879)	41,176	06/30/2024
3310069255		PORT CHARLOTTE	FL		10/03/2024	8.799	28,599						780,000	08/10/2024
100113988		LAKEWOOD	NJ		06/29/2023	7.250	28,637						220,000	06/08/2022
100045378		KINGMAN	IN		11/25/2020	3.720	28,701						37,815	02/15/2020
3340070464		JACKSONVILLE	FL		04/05/2024	9.385	28,702						440,000	02/07/2024
100113999		SANDERSVILLE	GA		06/29/2023	6.875	28,714						121,000	09/30/2024
3310081961		ALBRIGHTSVILLE	PA		09/03/2024	8.771	28,738						203,000	07/25/2024
100112826		LITTLE ROCK	AR		06/29/2023	12.350	28,743						85,000	04/07/2023
3310085714		MILWAUKEE	WI		10/10/2024	8.771	28,747						145,000	09/13/2024
100126653		GREENVILLE	SC		08/30/2023	9.880	28,748						204,000	04/08/2023
100113962		SPRINGFIELD	IL		06/29/2023	7.625	28,778						120,000	06/02/2022
100089645		GRONINGEN	NLD		11/29/2022	1.000	28,779					(1,892)	52,267	12/01/2023
100114175		CLARKSON	KY		06/29/2023	7.140	28,806						205,000	05/24/2022
3310086061		PHILADELPHIA	PA		10/23/2024	8.771	28,809						590,000	08/23/2024
100077903		AMSTERDAM/AMSTELVEEN	NLD		12/29/2021	3.750	28,811					(1,894)	36,593	12/01/2023
100088501		EMMEN	NLD		10/27/2022	4.900	28,819					(1,895)	37,852	12/01/2023
100017661		MORRIS	NY		04/26/2018	4.000	28,855						58,900	12/31/2017
100012493		ERIE	PA		04/28/2017	6.875	28,863						70,000	04/11/2023
100029354		FAIRFIELD	AL		10/26/2018	4.625	28,883						11,281	06/22/2018
3310081697		DETROIT	MI		08/26/2024	8.771	28,883						213,000	07/16/2024
100044157		GREENVILLE	SC		08/19/2020	3.750	28,891						190,950	12/04/2019
100127170		MINNEAPOLIS	MN		08/30/2023	5.500	28,901						198,000	04/08/2023
100053772		INDIANAPOLIS	IN		03/23/2021	7.625	28,922						78,800	01/05/2021
100055394		TOPEKA	KS		03/23/2021	6.875	28,931						116,000	05/09/2022
100114097		GREENSBORO	NC		06/29/2023	4.625	28,944		448				118,000	05/16/2022
100033161		DUBLIN	IRL		06/21/2019	4.150	28,958					(1,902)	160,426	11/30/2018
100112815		TRENTON	NJ		06/29/2023	6.625	28,980						90,000	04/07/2023
3340077579		ROCKY MOUNT	NC		06/14/2024	9.653	28,987						196,000	05/22/2024
3310056755		ROCHESTER	NY		10/06/2023	9.016	28,989						190,000	07/17/2023
100126775		EL PASO	TX		08/30/2023	7.250	28,995						63,500	08/30/2023
100032805		DUBLIN	IRL		06/21/2019	5.150	29,036					(1,903)	125,293	11/30/2018
100030000		LEANDER	TX		12/20/2018	6.500	29,053						140,000	09/12/2018
100030245		KANSAS CITY	KS		12/20/2018	6.500	29,072						65,550	09/30/2018
3310087042		STERLING	CO		10/31/2024	8.645	29,091						227,500	10/03/2024
100034507		OFFALY	IRL		06/21/2019	4.150	29,093					(1,984)	151,981	11/30/2018
100112369		GRETNA	LA		06/29/2023	6.750	29,122						195,000	06/01/2022
100144340		MIAMI GARDENS	FL		03/07/2024	8.125	29,126						485,000	12/15/2023
100111012		CLEVELAND	OH		06/29/2023	7.850	29,143						60,000	04/07/2023
100084119		POMPANO BEACH	FL		08/12/2022	6.375	29,174						260,000	06/24/2022
100045562		TOLEDO	OH		11/25/2020	9.310	29,182						31,588	08/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340066170		KANSAS CITY	MO		04/30/2024	9.445	29,183						640,000	11/29/2023
100112912		MONTGOMERY	AL		06/29/2023	8.900	29,197						61,000	04/11/2023
3310082795		TERRE HAUTE	IN		09/26/2024	8.323	29,232						164,000	08/15/2024
100111926		RUPERT	ID		06/29/2023	5.500	29,237						193,400	04/10/2023
100081913		EINDHOVEN	NLD		03/30/2022	3.000	29,260					(1,924)	57,813	06/30/2024
100126556		KANSAS CITY	MO		08/30/2023	7.000	29,279						163,000	04/07/2023
3340083115		JOHNSTOWN	NY		12/12/2024	9.301	29,284						328,000	08/21/2024
100111071		CROSS	SC		06/29/2023	4.950	29,297						260,000	04/12/2023
3340073686		EAST CLEVELAND	OH		04/30/2024	9.593	29,304						210,000	03/26/2024
100045278		OMAHA	NE		11/25/2020	4.500	29,341						60,468	08/31/2020
100126461		PHILADELPHIA	PA		08/30/2023	7.950	29,341						125,000	04/09/2023
100111555		FORT LAUDERDALE	FL		06/29/2023	6.875	29,374						333,000	06/08/2022
100014686		SUNRISE	FL		09/27/2017	9.250	29,376						75,525	07/27/2017
100126598		SOPHIA	NC		08/30/2023	9.900	29,386						180,000	04/08/2023
100155778		LAS VEGAS	NV		06/18/2024	9.250	29,386						505,668	03/21/2024
100113537		AURORA	CO		06/29/2023	6.250	29,392						260,000	06/08/2022
3310089321		LANSING	IL		11/21/2024	8.428	29,403						240,000	10/25/2024
3310091900		METAIRIE	LA		12/19/2024	8.743	29,403						263,000	11/18/2024
100103365		ROTTERDAM	NLD		04/28/2023	6.410	29,427					(1,935)	48,852	12/01/2023
100112652		YUMA	AZ		06/29/2023	6.750	29,436						222,000	06/02/2022
100044527		TRAPPE	PA		11/19/2020	5.490	29,436						427,500	12/04/2019
100012479		CELINA	OH		04/28/2017	6.000	29,443						66,500	01/31/2017
100010951		MEMPHIS	TN		12/23/2016	8.150	29,444						29,830	09/27/2016
100075885		DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021	3.650	29,449					(1,936)	44,706	06/30/2024
100111754		DETROIT	MI		06/29/2023	7.125	29,463						66,500	06/09/2022
100054776		FLINT	MI		03/23/2021	9.249	29,474						26,000	01/04/2021
3310048201		PHILADELPHIA	PA		04/19/2023	8.575	29,474						250,000	11/07/2022
100047847		FERNDALE	MI		11/20/2020	5.250	29,482						118,750	07/31/2020
100110920		ALTOONA	AL		06/29/2023	8.990	29,521						115,000	04/10/2023
3310050069		CHICAGO	IL		05/18/2023	8.603	29,556						370,000	03/31/2023
100111147		BETHLEHEM	PA		06/29/2023	5.599	29,575						171,000	04/07/2023
100112858		TRENTON	NJ		06/29/2023	8.500	29,578						135,000	04/06/2023
100012070		HOUSTON	TX		03/08/2017	2.000	29,585						118,000	09/02/2016
100053454		HUNTSVILLE	AL		03/23/2021	7.800	29,599						85,000	01/06/2021
100112217		BALTIMORE	MD		06/29/2023	5.500	29,603						245,000	04/08/2023
3310076182		BAYONNE CITY	NJ		10/31/2024	9.296	29,626						1,055,000	05/07/2024
100113066		OKLAHOMA CITY	OK		06/29/2023	4.000	29,633						105,000	04/07/2023
100114488		SEATTLE	WA		06/29/2023	7.375	29,650						670,000	04/08/2023
100114244		GOLD CREEK	MT		06/29/2023	4.125	29,673						230,000	04/19/2023
100078545		ENSCHEDE	NLD		01/26/2022	3.200	29,678					(1,951)	45,313	06/30/2024
100126720		ROSEVILLE	MI		08/30/2023	8.000	29,695						148,000	04/07/2023
100126994		COLUMBIA	SC		08/30/2023	4.500	29,696						68,000	08/30/2023
3340074745		BALTIMORE	MD		05/23/2024	9.681	29,700						400,000	04/22/2024
3340079450		ROCKY MOUNT	NC		07/29/2024	9.445	29,700						186,000	06/25/2024
100044752		PHILADELPHIA	PA		11/19/2020	3.750	29,706						81,225	03/18/2020
3310086631		HOUSTON	TX		12/12/2024	8.666	29,713						390,000	09/24/2024
100113686		TONAWANDA	NY		06/29/2023	6.840	29,736						191,000	04/07/2023
100045237		ILION	NY		11/25/2020	3.250	29,744						63,175	08/31/2020
100039251		DUBLIN	IRL		09/27/2019	5.330	29,750					(1,945)	267,595	11/30/2018
100145947		WAYNESBORO	VA		03/19/2024	10.750	29,775						256,805	10/16/2023
3310074867		BALTIMORE	MD		05/17/2024	8.463	29,782						520,000	04/12/2024
100127026		DALLAS	TX		08/30/2023	5.000	29,795						160,000	04/07/2023

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100046491		MARION	IN		11/25/2020	4.000	29,801						45,576	08/31/2020
100053775		CHICAGO	IL		03/23/2021	13.000	29,812						75,000	01/07/2021
100120892		LAGUNA NIGUEL	CA		08/30/2023	7.375	29,841						715,000	07/25/2023
3310079783		UTICA	NY		09/26/2024	9.016	29,849						240,000	06/26/2024
100111218		DRUMMONDS	TN		06/29/2023	5.500	29,853						170,000	04/10/2023
100055146		NEWARK	OH		03/23/2021	9.500	29,887						100,000	01/02/2021
3310078649		CAPE CORAL	FL		07/29/2024	8.666	29,925						530,000	06/06/2024
3310084732		SAN ANTONIO	TX		10/10/2024	8.666	29,938						153,000	09/04/2024
100113241		MILWAUKEE	WI		06/29/2023	2.875	29,945						75,000	06/02/2022
100046303		SALT LAKE CITY	UT		11/25/2020	4.000	29,959						334,001	08/08/2020
3310032579		CLEVELAND	OH		06/15/2022	6.060	29,970						158,000	01/25/2022
100025713		PEMBROKE PINES	FL		09/20/2018	4.625	29,997						81,225	04/30/2018
3310086750		SUSSEX	NJ		11/21/2024	8.498	29,998						625,000	09/27/2024
100126487		SAN ANTONIO	TX		08/30/2023	8.499	30,022						120,000	04/08/2023
100055204		MUSKEGON	MI		03/23/2021	7.375	30,030						54,500	01/06/2021
100044176		RICHLAND	IN		08/19/2020	6.000	30,031						46,479	03/30/2019
100110904		PALMDALE	CA		06/29/2023	8.510	30,053						489,000	04/07/2023
3340072982		MEMPHIS	TN		05/10/2024	9.681	30,056						292,000	03/25/2024
100082783		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.350	30,071					(1,978)	46,281	06/30/2024
100114446		PITTSBURGH	PA		06/29/2023	6.000	30,077						235,000	09/30/2024
100111526		LENOIR	NC		06/29/2023	7.250	30,161						129,000	06/03/2022
100055806		DAYTON	OH		03/23/2021	6.250	30,173						52,000	12/03/2023
100112485		LILBURN	GA		06/29/2023	5.375	30,178						290,000	04/07/2023
100017711		INDIANAPOLIS	IN		04/26/2018	3.250	30,185						36,100	12/31/2017
100088562		SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	4.800	30,233					(1,988)	39,464	12/01/2023
100155840		WASHINGTON	MO		06/18/2024	11.125	30,260						255,000	03/28/2024
100110873		HOUSTON	TX		06/29/2023	9.125	30,266						180,000	04/07/2023
3310080249		OVERLAND PARK	KS		08/26/2024	9.366	30,294						528,000	07/09/2024
3310085981		FRANKLIN	NJ		10/23/2024	9.016	30,294						270,000	09/23/2024
3310080444		ZION	IL		08/19/2024	8.498	30,324						180,000	07/19/2024
100017536		BREWTON	AL		04/26/2018	5.375	30,469						28,500	12/31/2017
100113841		BRADY	TX		06/29/2023	7.125	30,469						63,000	06/09/2022
3310091677		ELLENWOOD	GA		12/19/2024	7.950	30,472						175,000	11/29/2024
100047642		DETROIT	MI		11/20/2020	2.000	30,482						36,100	07/31/2020
100111605		GRANTS	NM		06/29/2023	7.433	30,498						100,000	06/20/2022
3310069797		BALTIMORE	MD		04/12/2024	8.463	30,503						230,000	02/02/2024
100103348		EMMEN	NLD		04/28/2023	5.640	30,512					(2,006)	39,776	12/01/2023
3310052645		AUGUSTA	GA		05/25/2023	8.603	30,517						235,000	04/01/2023
100153053		OAKDALE	CA		06/27/2024	8.625	30,520						410,000	05/16/2024
100033890		CORK	IRL		06/21/2019	4.650	30,524					(2,017)	253,935	11/30/2018
100127243		BOAZ	AL		08/30/2023	10.590	30,525						66,383	08/30/2023
100134646		CARMEL	IN		10/30/2023	8.125	30,539						870,000	09/21/2023
100113160		MIAMI	FL		06/29/2023	7.750	30,544						460,000	04/07/2023
100013927		PEMBROKE PINES	FL		05/25/2017	5.000	30,553						229,000	01/31/2017
100111232		SUN CITY WEST	AZ		06/29/2023	5.280	30,564						313,000	04/10/2023
100053751		POTTERVILLE	MI		03/23/2021	4.250	30,576						90,000	01/01/2021
100045366		DETROIT	MI		11/25/2020	6.500	30,578						30,234	08/31/2020
100112521		PHILADELPHIA	PA		06/29/2023	4.125	30,604						88,000	05/16/2022
100043080		JACKSON	MI		05/28/2020	5.125	30,605						85,500	02/25/2020
3340075001		ST. LOUIS	MO		05/23/2024	9.236	30,616						250,000	04/16/2024
100043252		LACONIA	NH		08/13/2020	4.000	30,620						151,620	12/06/2019
100048383		WHITESBORO	NY		11/20/2020	5.875	30,620						147,250	07/31/2020

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100068737		ROTTERDAM	NLD		08/30/2021	3.850	30,623					(2,013)	51,313	06/30/2024
100053993		ROANOKE RAPIDS	NC		03/23/2021	8.000	30,631						34,000	01/05/2021
100126452		BOWLING GREEN	KY		08/30/2023	10.000	30,662						66,000	04/10/2023
3310079955		CAPE CORAL	FL		08/19/2024	8.673	30,666						615,000	06/28/2024
100112565		FORT LAUDERDALE	FL		06/29/2023	3.000	30,673						148,000	05/21/2024
100113996		FAIRBURN	GA		06/29/2023	4.000	30,706						225,000	06/04/2022
100113783		ARKANSAS CITY	KS		06/29/2023	7.130	30,733						100,000	06/11/2022
3310081985		TRENTON	NJ		08/19/2024	9.086	30,740						235,000	07/30/2024
100054290		TRUCKEE	CA		03/23/2021	6.875	30,751						862,000	01/06/2021
100045808		BENTON HARBOR	MI		11/25/2020	9.896	30,766						44,132	08/31/2020
100111315		TUSCALOOSA	AL		06/29/2023	11.300	30,772						60,000	04/07/2023
100011340		COLUMBUS	OH		01/27/2017	9.044	30,774						60,800	06/13/2016
100111535		CUMMING	GA		06/29/2023	6.625	30,784						230,000	06/05/2022
100047556		HESPERIA	CA		11/20/2020	8.250	30,799						247,000	07/31/2020
100114062		WILMINGTON	NC		06/29/2023	6.750	30,801						335,000	06/10/2022
100113168		DES MOINES	IA		06/29/2023	7.500	30,809						152,000	04/09/2023
100111088		PHOENIX	AZ		06/29/2023	5.950	30,834						319,000	04/08/2023
100082010		ZALTBOMMEL	NLD		03/30/2022	7.605	30,836					(2,028)	40,561	12/01/2023
100111799		PINE PLAINS	NY		06/29/2023	6.875	30,848						365,000	06/05/2022
3310085228		PHILADELPHIA	PA		12/05/2024	8.645	30,848						320,000	09/12/2024
100045703		MIAMI	FL		11/25/2020	4.500	30,848						161,500	08/31/2020
100155743		PERRY	GA		06/18/2024	10.750	30,884						286,573	03/21/2024
3310087810		EAST MCKEESPORT	PA		10/23/2024	8.645	30,888						170,000	10/07/2024
100113959		HOUSTON	TX		06/29/2023	6.875	30,890						200,000	06/03/2022
100110899		FRIENDSHIP	TN		06/29/2023	9.750	30,899						65,000	07/08/2022
3310082231		DETROIT	MI		09/26/2024	9.016	30,906						245,000	07/25/2024
100046754		MONTGOMERY	PA		11/20/2020	4.125	30,919						223,250	07/31/2020
100111961		PIQUA	OH		06/29/2023	3.750	30,925						70,000	05/16/2022
100046044		ANDALUSIA	AL		11/25/2020	11.170	30,940						35,000	01/18/2023
100112118		NEW KENSINGTON	PA		06/29/2023	6.625	30,955						155,000	06/09/2022
3310081851		JOHNSON CITY	NY		08/26/2024	8.925	30,977						150,000	05/23/2024
100081939		LEEUWARDEN	NLD		03/30/2022	3.350	31,021					(2,040)	46,304	06/30/2024
100127313		CONNERSVILLE	IN		08/30/2023	7.375	31,040						120,000	06/06/2022
3310079529		PHILADELPHIA	PA		10/03/2024	8.148	31,045						275,000	06/26/2024
100047610		GREENVILLE	SC		11/20/2020	6.250	31,063						183,666	07/31/2020
100126549		JACKSONVILLE	FL		08/30/2023	7.000	31,071						410,000	04/10/2023
100103355		DEN HAAG	NLD		04/28/2023	6.350	31,071					(2,043)	68,802	12/01/2023
100113842		HALLANDALE BEACH	FL		06/29/2023	8.125	31,100						230,000	04/08/2023
3310081083		PENSACOLA	FL		12/05/2024	8.946	31,120						386,000	07/08/2024
100073579		TILBURG	NLD		10/25/2021	8.215	31,136					(2,047)	58,438	06/30/2024
100127152		SARATOGA SPGS	NY		08/30/2023	9.000	31,163						122,000	04/07/2023
100050190		LITTLE ROCK	AR		11/20/2020	7.654	31,184						58,663	07/31/2020
3310082963		ORLANDO	FL		09/26/2024	9.289	31,185						826,000	08/09/2024
100054229		BOGALUSA	LA		03/23/2021	5.875	31,191						45,000	01/10/2021
100054489		SAN ANTONIO	TX		03/23/2021	9.250	31,223						136,000	01/05/2021
100138999		COLUMBUS	GA		12/21/2023	6.500	31,234						85,000	06/11/2022
100113267		PHILADELPHIA	PA		06/29/2023	8.875	31,245						137,000	04/09/2023
3310083437		DAPHNE	AL		09/26/2024	9.016	31,249						478,000	08/19/2024
3310091658		POCONO LAKE	PA		12/12/2024	8.673	31,252						300,000	11/11/2024
100141233		NEWARK	DE		01/30/2024	8.625	31,254						285,000	12/08/2023
100017515		DAYTON	OH		04/26/2018	4.000	31,282						52,250	12/31/2017
3340072270		MACON	GA		03/28/2024	9.282	31,324						242,000	02/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127051		CENTERLINE	MI		08/30/2023	8.625	31,348						150,000	04/07/2023
100113206		LA MARQUE	TX		06/29/2023	3.000	31,356						133,805	05/16/2022
100029976		LA MESA	NM		12/20/2018	5.875	31,367						66,500	09/30/2018
100111242		SOUTHBURY	CT		06/29/2023	5.740	31,374						235,000	04/08/2023
100112385		RICHMOND	KY		06/29/2023	7.490	31,378						130,000	04/10/2023
100161396		DAYTONA BEACH	FL		07/25/2024	7.125	31,396						485,000	06/07/2024
100126985		HAZEL CREST	IL		08/30/2023	4.500	31,414						82,000	08/30/2023
100111547		COLUMBUS	OH		06/29/2023	4.625	31,422						65,000	06/02/2022
100126687		GADSDEN	SC		08/30/2023	8.840	31,453						153,000	04/07/2023
100112236		MIDDLETOWN	OH		06/29/2023	6.750	31,482						112,000	04/08/2023
3310074405		CLEVELAND HEIGHTS	OH		09/03/2024	8.666	31,489						337,000	04/10/2024
100085092		EMMEN	NLD		07/27/2022	4.100	31,520					(2,073)	39,834	12/01/2023
100111059		SAN ANTONIO	TX		06/29/2023	7.750	31,528						220,000	04/08/2023
100081934		AMSTERDAM	NLD		03/30/2022	3.350	31,535					(2,073)	49,375	06/30/2024
3310088911		PHILADELPHIA	PA		11/21/2024	8.428	31,556						204,000	10/15/2024
100127275		SAN ANTONIO	TX		08/30/2023	6.875	31,564						174,000	06/01/2022
100138315		CAMBRIDGE	MA		12/18/2023	7.875	31,617						800,000	11/06/2023
3340086078		HAMMOND	IN		12/19/2024	8.974	31,680						520,000	10/07/2024
100111638		LAKE WALES	FL		06/29/2023	5.500	31,691						242,000	04/07/2023
100054350		STOCKBRIDGE	GA		03/23/2021	6.375	31,698						160,000	12/31/2020
100017076		CHARLOTTE	NC		04/26/2018	3.250	31,722						46,550	12/31/2017
100126745		PORT HURON	MI		08/30/2023	8.345	31,733						110,000	04/07/2023
100111026		ABERDEEN	WA		06/29/2023	7.700	31,744						450,000	05/16/2022
100055022		MANSFIELD	TX		03/23/2021	3.125	31,748						315,000	01/05/2021
3310059905		BALTIMORE	MD		10/06/2023	8.666	31,779						240,000	08/22/2023
100043415		CAMDEN	NJ		08/13/2020	4.000	31,791						53,577	05/31/2020
100055050		WASHINGTON	MO		03/23/2021	5.875	31,799						133,500	01/03/2021
100047048		EDINBURGH	IN		11/20/2020	7.500	31,819						117,800	07/31/2020
100127258		HIALEAH	FL		08/30/2023	8.510	31,827						162,000	04/07/2023
100044297		EAST WINDSOR	NJ		08/19/2020	3.875	31,831						118,750	12/26/2019
3310087521		CHICAGO	IL		11/21/2024	8.638	31,850						295,000	10/04/2024
100113172		FT. MYERS	FL		06/29/2023	2.750	31,865						275,000	05/16/2022
100111659		DAYTON	OH		06/29/2023	7.000	31,878						57,000	06/02/2022
3340081520		PHILADELPHIA	PA		10/31/2024	8.425	31,878						920,000	07/20/2024
100111506		STONE MOUNTAIN	GA		06/29/2023	2.875	31,884						151,000	06/02/2022
100047031		LIBERTYVILLE	IL		11/20/2020	7.125	31,914						294,500	07/31/2020
100113867		AVENTURA	FL		06/29/2023	8.000	31,952						1,650,000	04/07/2023
100114118		TULSA	OK		06/29/2023	5.930	31,967						305,000	05/14/2022
100138945		FORT PIERCE	FL		12/21/2023	5.000	32,052						260,000	04/09/2023
100127326		READING	PA		08/30/2023	6.750	32,066						100,000	06/07/2022
3310027496		INDIANAPOLIS	IN		11/18/2021	5.700	32,067						225,000	09/27/2021
3310091150		MILWAUKEE	WI		12/30/2024	8.428	32,076						255,000	11/19/2024
100045817		SALLEY	SC		11/25/2020	4.999	32,104						40,613	08/31/2020
100157532		ARNHEM	NLD		06/28/2024	6.250	32,106					(1,088)	39,688	06/30/2024
100112646		FRANKLIN	OH		06/29/2023	3.500	32,124						235,000	06/03/2022
100045365		ST LOUIS	MO		11/25/2020	3.500	32,148						40,613	08/31/2020
100114168		OKLAHOMA CITY	OK		06/29/2023	7.990	32,165						136,000	04/07/2023
100127351		KINGWOOD	TX		08/30/2023	8.500	32,168						283,000	06/03/2022
100046655		CONVOY	OH		11/25/2020	5.840	32,173						60,000	03/09/2021
100017685		FINDLAY	OH		04/26/2018	3.125	32,224						61,750	12/31/2017
3310059179		PHILADELPHIA	PA		02/15/2024	9.198	32,225						900,000	09/07/2023
100078550		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	32,234					(2,119)	48,750	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110914		DOUGLASVILLE	GA		06/29/2023	7.249	32,261						232,900	04/09/2023
100014683		WHITE PLAINS	NY		09/27/2017	5.375	32,272						600,000	07/29/2017
100113838		MIAMI	FL		06/29/2023	7.500	32,310						313,000	04/08/2023
100013318		CLAYTON	NC		05/25/2017	5.000	32,311						173,000	01/31/2017
100047773		ROUND LAKE	IL		11/20/2020	3.375	32,331						152,000	07/31/2020
100055417		QUINCY	FL		03/23/2021	5.500	32,336						68,000	01/05/2021
100047211		NEWTOWN	PA		11/20/2020	4.375	32,364						375,250	07/31/2020
100126612		CHICAGO	IL		08/30/2023	9.750	32,376						179,000	05/16/2022
100127269		CHICAGO	IL		08/30/2023	6.850	32,401						83,000	04/07/2023
100155806		TONEY	AL		06/18/2024	9.500	32,408						338,335	03/25/2024
100053456		BECKLEY	WV		03/23/2021	10.800	32,417						26,000	01/04/2021
100054075		HIBBING	MN		03/23/2021	9.000	32,424						42,000	04/19/2023
100011986		RAMSEUR	NC		03/08/2017	2.004	32,459						66,500	09/02/2016
100177702		METALINE FALLS	WA		11/19/2024	8.425	32,468						209,000	08/13/2024
100046508		WAVERLY	IL		11/25/2020	3.625	32,473						52,345	08/31/2020
100029001		BATON ROUGE	LA		10/26/2018	3.625	32,479						37,905	06/03/2018
3340076465		SIOUX CITY	IA		06/14/2024	9.653	32,489						160,000	05/10/2024
100047007		DETROIT	MI		11/20/2020	7.500	32,531						147,250	07/31/2020
100113118		MADISON	AL		06/29/2023	4.000	32,536						285,000	05/16/2022
100045716		SOUTH BOSTON	VA		11/25/2020	2.000	32,565						67,688	08/31/2020
100126746		FREDERICKSBRG	VA		08/30/2023	6.330	32,567						225,000	04/07/2023
3310084717		COLUMBUS	OH		10/10/2024	8.659	32,611						211,000	09/04/2024
100076333		BLUFFTON	SC		01/07/2022	4.500	32,624						385,000	10/28/2021
100082086		CHESTER	GBR		03/30/2022	5.990	32,629					(592)	74,857	03/30/2022
100030053		LAUDERDALE LAKES	FL		12/20/2018	6.375	32,647						56,050	09/15/2018
100047184		MINT HILL	NC		11/20/2020	5.000	32,653						194,750	07/31/2020
100046761		WARFIELD	VA		11/20/2020	8.750	32,659						109,250	07/31/2020
3340085076		KALAMAZOO	MI		10/03/2024	8.954	32,670						440,000	09/11/2024
100055718		AKRON	OH		03/23/2021	7.400	32,676						45,000	12/31/2020
100114378		BALTIMORE	MD		06/29/2023	6.875	32,687						115,000	02/06/2023
100080257		TWICKENHAM	GBR		02/22/2022	5.490	32,691					(593)	75,000	02/21/2022
100077886		ROTTERDAM	NLD		12/29/2021	3.200	32,696					(2,150)	53,333	06/30/2024
100112504		RIVERTON	IA		06/29/2023	4.750	32,707						120,000	04/11/2023
100033199		CORK	IRL		06/21/2019	4.500	32,711					(2,156)	75,648	11/30/2018
3310088972		TROY	NY		11/21/2024	8.435	32,726						207,000	09/19/2024
100147334		BRIELLE	NLD		03/27/2024	5.800	32,756					(1,483)	46,667	06/30/2024
100114181		LAKELAND	FL		06/29/2023	6.000	32,778						245,000	04/07/2023
100027918		GADSDEN	AL		10/26/2018	5.000	32,780						30,685	06/01/2018
100114077		ELIZABETH	PA		06/29/2023	6.250	32,804						150,000	06/02/2022
3310039325		KEANSBURG	NJ		08/01/2022	7.500	32,819						307,000	06/30/2022
100032815		DUBLIN	IRL		06/21/2019	3.900	32,820					(2,162)	41,491	11/30/2018
100111553		SPRINGFIELD	MA		06/29/2023	3.875	32,834						215,000	06/03/2022
3310054087		LAFAYETTE	LA		06/29/2023	8.911	32,848						260,000	05/26/2023
100077932		DEN HAAG	NLD		12/29/2021	3.100	32,853					(2,160)	52,500	06/30/2024
100065791		PLAINFIELD	NJ		07/28/2021	4.500	32,854						347,000	05/14/2021
3310068609		ELKTON	MD		08/26/2024	8.841	32,857						836,000	02/15/2024
100054483		GAINESVILLE	FL		03/23/2021	10.740	32,869						67,500	01/06/2021
100127134		PHILIPSBURG	PA		08/30/2023	10.827	32,875						102,000	03/25/2022
100111199		CAMBY	IN		06/29/2023	5.500	32,881						235,500	04/10/2023
3310081988		CLEVELAND	OH		08/19/2024	9.121	32,884						164,000	07/29/2024
100113710		SYRACUSE	NY		06/29/2023	10.390	32,894						132,000	04/10/2023
100055274		CHICAGO	IL		03/23/2021	3.875	32,904						70,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114349		BALDWIN PARK	CA		06/29/2023	7.250	32,977						775,000	06/06/2022
100017701		FORT WAYNE	IN		04/26/2018	9.550	32,980						20,425	12/31/2017
100014775		HOUSTON	TX		10/30/2017	5.000	32,998						101,000	07/29/2017
100046582		ALLIANCE	OH		11/25/2020	7.000	32,999						31,588	08/31/2020
100126767		SELMA	AL		08/30/2023	15.190	33,009						70,000	08/30/2023
100112863		FERNLEY	NV		06/29/2023	11.000	33,022						280,000	04/07/2023
100113946		TUCSON	AZ		06/29/2023	7.000	33,025						225,000	06/15/2022
100139007		NILES	OH		12/21/2023	6.875	33,037						42,000	06/11/2022
100011563		NORTH LITTLE ROCK	AR		03/08/2017	4.370	33,042						47,500	11/30/2016
100083314		ROTTERDAM	NLD		05/27/2022	3.350	33,046					(2,173)	43,676	12/01/2023
100112439		WINSTON SALEM	NC		06/29/2023	3.125	33,049						172,000	05/14/2022
100049505		JACKSON	AL		11/20/2020	4.375	33,122						40,613	07/31/2020
100113981		CANONSBURG	PA		06/29/2023	2.875	33,137						198,000	06/10/2022
100081908		ZALTBOMMEL	NLD		03/30/2022	7.450	33,140					(2,179)	88,469	06/30/2024
100126512		MONTGOMERY	AL		08/30/2023	8.700	33,149						48,000	04/11/2023
100013457		MIAMI	FL		05/25/2017	4.750	33,159						235,000	01/31/2017
3310059411		ST. LOUIS	MO		09/15/2023	8.771	33,167						260,000	07/18/2023
100112241		TUCSON	AZ		06/29/2023	8.316	33,169						125,000	04/10/2023
3310085600		SAN ANTONIO	TX		10/10/2024	8.771	33,175						264,000	09/12/2024
100030591		SMITHS GROVE	KY		12/20/2018	5.875	33,180						61,750	09/30/2018
3340079174		CHICAGO	IL		07/29/2024	9.576	33,185						530,000	06/21/2024
3310083523		CLEVELAND	OH		09/18/2024	9.016	33,190						205,000	08/21/2024
100044101		BEAVER DAM	WI		08/19/2020	7.500	33,192						94,763	11/15/2019
100112882		REDFORD	MI		06/29/2023	8.500	33,195						95,000	04/08/2023
100033162		DUBLIN	IRL		06/21/2019	4.150	33,202					(2,180)	294,089	11/30/2018
100127197		HOPE MILLS	NC		08/30/2023	8.940	33,206						145,000	04/07/2023
3310090827		HOLLAND	MI		12/19/2024	8.428	33,216						317,000	11/19/2024
100114407		PITTSBURGH	PA		06/29/2023	3.500	33,245						190,000	04/07/2023
100112669		WINGATE	NC		06/29/2023	7.875	33,251						182,000	06/02/2022
100071844		GALLOWAY	NJ		10/14/2021	4.875	33,262						79,000	08/25/2021
3340075263		COVENTRY	CT		05/23/2024	9.913	33,264						1,350,000	05/04/2024
3340079705		ROCHESTER	NY		08/26/2024	9.473	33,264						316,000	07/03/2024
3310087083		CHESTER	SC		10/31/2024	8.645	33,285						235,000	09/30/2024
100127081		IMLER	PA		08/30/2023	7.990	33,294						135,000	10/29/2022
100024473		MAYS LANDING	NJ		09/20/2018	4.250	33,321						39,710	04/30/2018
100113144		MIAMI	FL		06/29/2023	8.250	33,329						875,000	04/09/2023
3410000625		PHILADELPHIA	PA		12/09/2024	8.768	33,330						1,020,000	11/05/2024
100045587		EASLEY	SC		11/25/2020	4.500	33,347						223,250	08/31/2020
100010744		MT MORRIS	MI		12/23/2016	7.000	33,348						8,550	09/28/2016
3310090922		RICHTON PARK	IL		12/12/2024	8.323	33,359						195,000	11/19/2024
100047676		LA VERGNE	TN		11/20/2020	4.375	33,380						204,250	07/31/2020
100113211		WINFIELD	KS		06/29/2023	7.590	33,383						65,000	06/04/2022
100113837		ST PETERSBURG	FL		06/29/2023	8.250	33,384						328,000	04/09/2023
100127274		STONE MOUNTAIN	GA		08/30/2023	5.375	33,391						300,000	07/08/2022
100112554		GASTONIA	NC		06/29/2023	6.875	33,392						289,000	06/01/2022
100113178		DAVENPORT	FL		06/29/2023	8.375	33,400						354,000	04/08/2023
100153742		MIDDELBURG	NLD		05/30/2024	5.950	33,404					(1,522)	41,532	06/30/2024
100126669		BELINGTON	WV		08/30/2023	9.090	33,425						50,000	08/11/2022
100045940		EAST STROUDSBURG	PA		11/25/2020	2.976	33,464						54,150	08/31/2020
100126906		MAYODAN	NC		08/30/2023	10.750	33,488						86,303	04/09/2023
100054036		TUCKERTON	NJ		03/23/2021	4.250	33,492						233,900	12/31/2020
100047261		FOREST PARK	IL		11/20/2020	6.625	33,515						72,200	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048235		ANCHORAGE	AK		11/20/2020	5.750	33,532						133,500	04/03/2021
3310086642		INDIANAPOLIS	IN		10/31/2024	8.624	33,555						255,000	10/07/2024
3310063736		JACKSONVILLE	FL		11/21/2023	8.141	33,576						170,000	10/26/2023
100024848		POTTSVILLE	PA		09/20/2018	5.000	33,580						34,295	04/30/2018
3340069833		ATLANTIC CITY	NJ		03/21/2024	9.585	33,581						740,000	02/03/2024
100111975		PEARSON	GA		06/29/2023	3.750	33,603						140,000	04/11/2023
100111820		DODGE CITY	KS		06/29/2023	7.580	33,639						75,000	06/11/2022
100045659		BALTIMORE	MD		11/25/2020	8.000	33,643						44,223	08/31/2020
100126863		APOPKA	FL		08/30/2023	7.280	33,651						210,000	04/08/2023
3310090904		CHICAGO	IL		12/19/2024	7.940	33,652						350,000	11/15/2024
3310059160		LOS ANGELES	CA		11/21/2023	8.925	33,678						1,825,000	07/31/2023
100011194		EVELETH	MN		12/23/2016	12.140	33,711						42,750	10/31/2016
100158203		UNITED KINGDOM	GBR		07/09/2024	9.750	33,724					(730)	185,000	05/14/2021
100045375		HIGHLAND PARK	MI		11/25/2020	4.050	33,727		10				60,468	08/31/2020
100055502		SOUTH BEND	IN		03/23/2021	4.000	33,731						89,000	01/08/2021
100045818		BALTIMORE	MD		11/25/2020	4.000	33,776						45,125	08/31/2020
100054255		WILKES BARRE	PA		03/23/2021	8.940	33,778						55,000	12/30/2020
100087630		VALKENBURG AAN DE GEUL	NLD		09/27/2022	4.950	33,794					(2,222)	44,810	12/01/2023
100126530		BALTIMORE	MD		08/30/2023	8.590	33,798						90,000	04/07/2023
100017111		ALBEMARLE	NC		04/26/2018	3.625	33,821						71,820	12/31/2017
100046566		GREENTOWN	IN		11/25/2020	3.625	33,837						77,164	08/31/2020
100110937		BENSON	AZ		06/29/2023	6.000	33,864						65,000	04/09/2023
3310085591		FERNDALE	MI		10/23/2024	8.771	33,888						163,000	09/10/2024
100126600		RIVERSIDE	CA		08/30/2023	10.625	33,914						470,000	04/08/2023
100083370		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.550	33,915					(2,230)	45,157	12/01/2023
100126620		SAINT LOUIS	MO		08/30/2023	10.460	33,921						40,000	04/07/2023
100136774		BROOKHAVEN	PA		11/27/2023	8.487	33,927						162,000	10/05/2023
100047334		HOUSTON	TX		11/20/2020	6.000	33,932						152,000	07/31/2020
3500107887		BOCA RATON	FL		12/20/2024	8.423	33,934						2,310,000	10/30/2024
3500107890		BOCA RATON	FL		12/20/2024	8.423	33,934						2,310,000	10/30/2024
100114133		SUMITON	AL		06/29/2023	6.540	33,937						135,000	04/10/2023
100114383		HYATTSVILLE	MD		06/29/2023	2.875	33,953						280,000	06/03/2022
100030569		SURPRISE	AZ		12/20/2018	5.875	33,953						116,000	09/30/2018
100111793		CLEVELAND	OH		06/29/2023	8.750	34,002						85,000	06/03/2022
100029168		KNIGHTSTOWN	IN		10/26/2018	4.625	34,024						34,295	06/05/2018
100113354		WHITEFIELD	ME		06/29/2023	3.625	34,034						195,000	05/15/2022
100055801		MEMPHIS	TN		03/23/2021	5.950	34,052						60,000	01/02/2021
100044248		LITHONIA	GA		08/19/2020	4.000	34,054						125,400	07/22/2019
100064814		JONESBOROUGH	TN		07/14/2021	4.375	34,058						226,000	05/20/2021
100111269		SAVANNAH	GA		06/29/2023	7.500	34,062						265,000	04/08/2023
100054993		BOGGSTOWN	IN		03/23/2021	11.734	34,084						68,000	01/03/2021
100028054		SPICELAND	IN		10/26/2018	5.125	34,099						19,855	06/05/2018
100127329		HILLSBOROUGH	NH		08/30/2023	4.625	34,107						239,500	06/11/2022
100155312		WILMINGTON	NC		07/19/2024	7.625	34,122						476,000	02/26/2024
100054230		COLUMBUS	OH		03/23/2021	3.875	34,139						115,000	12/31/2020
100113185		CLERMONT	FL		06/29/2023	6.000	34,140						387,500	04/08/2023
100012560		NORTH LAUDERDALE	FL		04/28/2017	5.002	34,142						135,000	01/31/2017
100047222		AUSTIN	TX		11/20/2020	6.375	34,146						212,325	07/31/2020
100055847		SAINT PETERSBURG	FL		03/23/2021	7.250	34,163						188,000	12/31/2020
100046326		FLINT	MI		11/25/2020	3.750	34,174						37,905	08/31/2020
100126514		EL PASO	TX		08/30/2023	8.490	34,180						139,000	04/10/2023
100046753		NEW CITY	NY		11/20/2020	10.250	34,203						190,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014661		MYRTLE BEACH	SC		09/27/2017	7.000	34,213						80,750	07/29/2017
3310089633		ALLENTOWN	PA		12/05/2024	8.673	34,214						298,000	10/31/2024
100055215		CHATTANOOGA	TN		03/23/2021	7.450	34,215						95,000	12/31/2020
3310063563		LOUISVILLE	KY		11/29/2023	9.366	34,229						175,000	10/24/2023
100046891		PALM BAY	FL		11/20/2020	3.875	34,281						172,900	07/31/2020
100054635		LITHIA SPRINGS	GA		03/23/2021	7.691	34,285						194,000	12/31/2020
100032858		CORK	IRL		06/21/2019	4.250	34,289					(2,261)	19,949	11/30/2018
100138946		ORANGE PARK	FL		12/21/2023	6.000	34,329						190,000	07/19/2022
3340079576		BIG BEAR LAKE	CA		08/19/2024	9.414	34,332						1,460,000	06/21/2024
100113187		MIAMI BEACH	FL		06/29/2023	8.125	34,388						349,000	04/07/2023
100039116		DUBLIN	IRL		09/27/2019	4.750	34,405					(2,252)	265,000	11/30/2018
100033754		DUBLIN	IRL		06/21/2019	5.150	34,422					(2,257)	28,918	11/30/2018
100144037		GEORGETOWN	TX		03/07/2024	6.875	34,438						425,000	01/25/2024
100055309		MOBILE	AL		03/23/2021	9.243	34,451		656				39,600	01/08/2021
100068709		ROTTERDAM	NLD		08/30/2021	3.550	34,474					(2,267)	54,063	06/30/2024
100048771		BETHLEHEM	PA		11/20/2020	3.625	34,493						90,250	07/31/2020
100114287		SPRINGFIELD	MO		06/29/2023	8.250	34,505						135,000	06/03/2022
100031619		COCONUT CREEK	FL		03/29/2019	3.950	34,543						55,100	12/08/2018
100030558		ORANGEBURG	SC		12/20/2018	5.750	34,547						200,000	09/18/2018
100147049		ERIE	PA		03/27/2024	8.250	34,562						55,400	01/04/2024
100114157		STANLEY	NC		06/29/2023	9.410	34,573						215,000	04/07/2023
100014268		FOREST PARK	GA		09/27/2017	9.000	34,576						66,215	07/30/2017
100114103		PEORIA	IL		06/29/2023	4.625	34,580						98,000	05/16/2022
100111679		ROCKFORD	IL		06/29/2023	6.875	34,588						90,000	06/01/2022
3310080437		PHILADELPHIA	PA		09/10/2024	8.778	34,589						315,000	07/08/2024
3310088931		LEHIGH ACRES	FL		11/14/2024	8.666	34,589						310,000	10/15/2024
100132003		GLASSBORO	NJ		10/13/2023	7.500	34,605						350,000	08/25/2023
3340075002		ST. LOUIS	MO		05/23/2024	9.236	34,631						240,000	04/16/2024
100045402		WILLISTON	SC		11/25/2020	7.125	34,639						120,000	09/21/2020
100138929		LUDLOW	MO		12/21/2023	8.500	34,641						200,000	04/13/2023
100043273		WARSAW	NC		08/13/2020	9.090	34,672						107,293	11/26/2019
100111560		BROKEN ARROW	OK		06/29/2023	7.375	34,674						145,000	06/09/2022
100153152		CHICAGO	IL		05/28/2024	5.125	34,682						70,000	01/29/2015
100174587		AURORA	IL		10/31/2024	9.250	34,710						345,000	01/31/2024
100031445		MC FARLAND	CA		03/29/2019	2.000	34,721						134,000	12/11/2018
100112071		HARDINSBURG	KY		06/29/2023	7.495	34,733						121,000	06/10/2022
3310090207		BALTIMORE	MD		12/05/2024	8.148	34,749						290,000	11/14/2024
3310090834		WOODRIDGE	NY		12/12/2024	8.743	34,749						280,000	11/21/2024
3310091515		CHICAGO	IL		12/19/2024	8.428	34,749						270,000	11/22/2024
100113049		TONEY	AL		06/29/2023	5.250	34,753						114,000	04/07/2023
100012558		MIAMI	FL		04/28/2017	3.350	34,778						190,000	01/31/2017
100112665		GREENVILLE	GA		06/29/2023	8.875	34,779						87,000	06/03/2022
100165227		ROTTERDAM	NLD		08/28/2024	5.540	34,783					(2,535)	43,313	08/19/2024
100028428		STILLWATER	MN		10/26/2018	4.500	34,817						235,125	06/03/2018
3310082519		CHICAGO	IL		09/18/2024	8.981	34,833						767,000	07/29/2024
100012058		SAINT CLAIR	MO		03/08/2017	6.000	34,835						43,700	09/06/2016
100113192		CLEVELAND	OH		06/29/2023	6.875	34,839						118,000	06/03/2022
100127141		BOLIVAR	TN		08/30/2023	8.750	34,843						140,000	04/11/2023
100113951		SICKLERVILLE	NJ		06/29/2023	7.000	34,853						210,000	06/01/2022
100012106		DAVENPORT	IA		03/08/2017	4.500	34,867						129,000	12/04/2021
100110851		BOX SPRINGS	GA		06/29/2023	3.750	34,876						90,500	05/18/2022
100112573		INDEPENDENCE	IA		06/29/2023	6.875	34,877						95,000	06/11/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100047053		FORT WORTH	TX		11/20/2020	7.000	34,904						194,750	07/31/2020
100054871		ANDERSON	SC		03/23/2021	4.500	34,904						59,000	01/07/2021
100068565		VENLO	NLD		08/30/2021	3.800	34,906					(2,295)	53,902	12/01/2023
100032194		SAN MATEO	CA		03/29/2019	3.500	34,926						1,852,500	12/10/2018
100137274		NETHERLANDS	NLD		11/28/2023	10.000	34,930					(2,296)	51,265	12/01/2023
3300005492		MIAMI	FL		12/18/2024	8.595	34,936						500,000	10/24/2024
100083294		NIJMEGEN	NLD		05/27/2022	3.650	34,948					(2,298)	53,603	06/30/2024
100010892		ALTAMAHAW	NC		12/23/2016	6.000	34,952						110,000	10/31/2016
100055613		BAY MINETTE	AL		03/23/2021	6.625	34,955						65,000	01/08/2021
3310074351		COMMERCIAL	NJ		07/19/2024	8.323	34,972						320,000	05/21/2024
100054236		NORTH LAS VEGAS	NV		03/23/2021	4.750	34,975						425,000	12/31/2020
100112621		BALTIMORE	MD		06/29/2023	7.014	34,976						70,000	06/02/2022
100126456		HOMER	NY		08/30/2023	5.000	35,040						175,000	04/07/2023
100084310		ZOETERMEER	NLD		06/30/2022	3.550	35,042					(2,304)	54,293	06/30/2024
100127267		ROCHESTER	PA		08/30/2023	6.990	35,042						123,670	04/07/2023
3310080706		MONTICELLO	NY		10/03/2024	8.617	35,046						250,000	07/31/2024
100050081		CORPUS CHRISTI	TX		11/20/2020	3.875	35,053						90,160	07/31/2020
100081922		EMMELOORD	NLD		03/30/2022	3.600	35,085					(2,307)	53,523	06/30/2024
3310072459		PHILADELPHIA	PA		07/29/2024	9.121	35,100						365,000	03/17/2024
3310076404		LORIS	SC		07/29/2024	9.289	35,130						320,000	04/25/2024
100112879		DAYTON	OH		06/29/2023	9.000	35,130						98,000	04/08/2023
100139016		PEORIA	IL		12/21/2023	7.625	35,169						60,000	06/02/2022
100086303		KATWIJK	NLD		08/29/2022	4.250	35,177					(2,313)	62,353	12/01/2023
100077931		DEN HAAG	NLD		12/29/2021	3.100	35,200					(2,314)	56,250	06/30/2024
100180828		S-GRAVENHAGE	NLD		11/27/2024	5.650	35,214					(704)	42,500	11/04/2024
100046179		RANDLEMAN	NC		11/25/2020	4.375	35,224						166,250	08/31/2020
100126941		MERKEL	TX		08/30/2023	6.500	35,228						112,000	05/17/2022
3340084876		ANDERSON	IN		09/18/2024	9.363	35,244						270,000	08/26/2024
100111563		JACKSONVILLE	FL		06/29/2023	6.500	35,248						175,000	02/12/2024
100050361		PHOENIX	AZ		11/20/2020	4.000	35,264						189,050	07/31/2020
100111516		MIAMI	FL		06/29/2023	7.125	35,267						490,000	06/02/2022
100014143		OCALA	FL		05/25/2017	4.250	35,271						123,000	01/31/2017
3310073068		TRENTON	NJ		04/19/2024	8.463	35,284						190,000	03/22/2024
100047432		CHESTER	SC		11/20/2020	5.750	35,287						137,750	07/31/2020
100113201		HOUSTON	TX		06/29/2023	6.875	35,292						180,000	06/03/2022
100113938		MESA	AZ		06/29/2023	7.990	35,329						500,000	06/09/2022
100024471		DOTHAN	AL		09/20/2018	4.000	35,341						49,638	04/30/2018
3310073339		CLEVELAND	OH		04/12/2024	8.841	35,346						174,000	03/17/2024
3310090220		BALTIMORE	MD		12/19/2024	8.470	35,352						255,000	10/31/2024
100113990		PALMYRA	VA		06/29/2023	6.500	35,355						275,000	06/04/2022
100100303		DELANCO	NJ		03/24/2023	10.750	35,360						170,000	02/22/2023
100054168		TOLEDO	OH		03/23/2021	5.240	35,373						35,000	01/04/2021
3310089335		BERTRAM	TX		12/12/2024	8.841	35,381						590,000	11/08/2024
100112880		WAUKEGAN	IL		06/29/2023	6.000	35,402						195,000	04/07/2023
3310089555		METAIRIE	LA		11/14/2024	8.743	35,402						219,000	10/18/2024
100086344		HOOGEVEEN	NLD		08/29/2022	4.950	35,408					(2,328)	46,291	12/01/2023
100114094		CRESSON	PA		06/29/2023	6.750	35,408						125,000	06/13/2022
3310084843		LEHIGH ACRES	FL		10/31/2024	8.666	35,430						288,000	09/12/2024
100047772		DEARBORN HEIGHTS	MI		11/20/2020	6.875	35,455						121,125	07/31/2020
100054704		MARION	OH		03/23/2021	7.461	35,465		507				30,000	01/05/2021
100111510		YOUNGSTOWN	OH		06/29/2023	3.750	35,518						75,000	06/02/2022
100046953		WEST MILFORD	NJ		11/20/2020	7.375	35,524						215,650	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100029859		SPRINGFIELD	MA		12/20/2018	3.875	35,535						119,900	09/14/2018
3310090205		CHICAGO	IL		12/12/2024	8.666	35,551						300,000	11/07/2024
100053814		HARRISBURG	PA		03/23/2021	4.000	35,560						70,000	01/02/2021
100113221		FREMONT	MI		06/29/2023	7.000	35,604						179,000	06/03/2022
100111423		NEWPORT NEWS	VA		06/29/2023	2.875	35,607						100,000	06/14/2022
100184529		MEMPHIS	NY		12/17/2024	7.625	35,610		(1)				219,000	10/11/2024
100078524		WEERT	NLD		01/26/2022	3.250	35,638					(2,343)	54,063	06/30/2024
3310087670		HEMPSTEAD	NY		11/14/2024	8.428	35,640						975,000	09/27/2024
100082751		DEN HAAG	NLD		04/27/2022	3.100	35,640					(2,344)	52,813	06/30/2024
100054287		BALTIMORE	MD		03/23/2021	4.000	35,644						37,500	01/03/2021
100050204		EDINBURG	TX		11/20/2020	6.875	35,676						81,225	07/31/2020
100138971		MIAMI	FL		12/21/2023	6.125	35,691						235,000	06/04/2022
3340074997		ST. LOUIS	MO		05/23/2024	9.236	35,701						290,000	04/16/2024
100168944		SCHIEDAM	NLD		09/26/2024	5.650	35,712					(2,828)	46,667	08/23/2024
100112869		DEARBORN HEIGHTS	MI		06/29/2023	8.500	35,724						130,000	04/08/2023
100111683		DETROIT	MI		06/29/2023	7.000	35,738						54,000	06/11/2022
100042994		LIBERTY	IN		05/28/2020	6.125	35,740						127,500	12/21/2019
100054225		NORMAL	IL		03/23/2021	3.500	35,747						72,000	01/07/2021
100114134		RALEIGH	NC		06/29/2023	5.000	35,749						260,000	04/08/2023
100126938		CHAMPLAIN	NY		08/30/2023	8.942	35,782						165,000	05/17/2022
100155584		SULPHUR	LA		06/18/2024	12.125	35,831						280,000	03/27/2024
3340074822		CAMBRIDGE	NY		06/04/2024	9.623	35,838						500,000	04/12/2024
100114369		DETROIT	MI		06/29/2023	6.875	35,841						65,500	06/11/2022
100114044		FORT WAYNE	IN		06/29/2023	4.000	35,841						439,900	06/02/2022
100028231		CAPE CORAL	FL		10/26/2018	4.375	35,844						161,405	06/02/2018
100033710		DUBLIN	IRL		06/21/2019	4.500	35,864					(2,369)	238,308	11/30/2018
100044544		LAS VEGAS	NV		11/19/2020	3.500	35,869						247,000	01/20/2020
100049743		PITTSBURGH	PA		11/20/2020	4.625	35,875						47,000	11/17/2021
100046783		CHESAPEAKE	VA		11/20/2020	7.750	35,876						137,964	07/31/2020
100113203		JEFFERSON CITY	MO		06/29/2023	3.750	35,879						125,000	06/02/2022
100126459		ALBANY	GA		08/30/2023	12.125	35,883						95,000	04/11/2023
100053792		CAMP HILL	AL		03/23/2021	11.500	35,912						43,300	01/07/2021
100010742		HOUSTON	TX		12/23/2016	5.000	35,967						87,400	04/15/2016
100077877		DEVENTER	NLD		12/29/2021	3.250	35,989					(2,367)	55,000	06/30/2024
100012426		INDIANAPOLIS	IN		04/28/2017	6.875	36,001						76,000	01/31/2017
100111518		MONTGOMERY	AL		06/29/2023	4.500	36,004						160,000	06/03/2022
100014666		CHICAGO	IL		09/27/2017	2.000	36,020						114,000	07/30/2017
100112365		DAYTONA BEACH	FL		06/29/2023	8.250	36,035						190,000	06/02/2022
3340071296		VALDOSTA	GA		03/21/2024	9.437	36,036						306,000	02/14/2024
100184772		PINE RIVER	MN		12/17/2024	9.000	36,073		(2)				272,346	10/11/2024
100054823		MONROE	MI		03/23/2021	6.250	36,079						95,000	12/31/2020
100114371		DAYTON	OH		06/29/2023	7.500	36,079						100,000	06/02/2022
3310087838		LAKELAND	FL		11/21/2024	8.428	36,086						260,000	10/21/2024
3310090837		ZANESVILLE	OH		12/19/2024	8.582	36,086						245,000	11/20/2024
100126725		OLD TOWN	FL		08/30/2023	6.000	36,094						74,900	04/09/2023
3310076152		MARKHAM	IL		06/14/2024	8.323	36,100						195,000	04/30/2024
100127146		HARRISBURG	PA		08/30/2023	7.080	36,109						90,000	05/17/2022
100086267		KATWIJK	NLD		08/29/2022	3.650	36,136					(2,376)	60,625	06/30/2024
100055001		MEMPHIS	TN		03/23/2021	9.750	36,139						30,000	01/06/2021
3310073460		RICHTON PARK	IL		04/19/2024	8.666	36,151						190,000	03/18/2024
100054802		PITTSBURGH	PA		03/23/2021	3.750	36,156						104,000	01/05/2021
100011053		IDABEL	OK		12/23/2016	8.500	36,180						60,800	10/31/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177754		TINLEY PARK	IL		11/19/2024	9.175	36,181		(22)				207,700	08/19/2024
100043364		LOS ANGELES	CA		08/13/2020	7.000	36,190						579,500	07/08/2019
100113799		SNOW CAMP	NC		06/29/2023	6.750	36,199						175,000	06/09/2022
100083430		ZALTBOMMEL	NLD		05/27/2022	3.450	36,206					(2,380)	53,438	06/30/2024
100046974		LAS VEGAS	NV		11/20/2020	8.000	36,216						275,500	07/31/2020
100010851		MEMPHIS	TN		12/23/2016	7.000	36,224						80,750	10/31/2016
100055582		DALLAS	OR		03/23/2021	4.625	36,236						286,000	01/05/2021
3310086339		INDIANAPOLIS	IN		11/14/2024	8.666	36,257						240,000	10/07/2024
100046749		DULUTH	GA		11/20/2020	8.500	36,268						171,000	07/31/2020
3310037004		PHILADELPHIA	PA		06/07/2022	6.008	36,274						206,000	05/03/2022
100047468		LESAGE	WV		11/20/2020	5.625	36,275						88,445	07/31/2020
100110991		JANESVILLE	WI		06/29/2023	6.500	36,289						147,000	04/07/2023
100045220		TRENTON	FL		11/25/2020	4.370	36,297						90,250	08/31/2020
100111624		GARY	IN		06/29/2023	9.750	36,320						26,600	12/06/2021
100111585		NEWTON	NJ		06/29/2023	3.000	36,321						222,900	06/02/2022
100050114		ORLANDO	FL		11/20/2020	6.750	36,327						213,750	07/31/2020
100054940		INDIANAPOLIS	IN		03/23/2021	4.040	36,348						46,000	01/06/2021
3310073747		NORRISTOWN	PA		04/19/2024	8.848	36,363						258,000	03/13/2024
100112342		ANSON	ME		06/29/2023	7.000	36,363						85,000	06/05/2022
100184938		MORRISTOWN	MN		12/17/2024	8.750	36,364		(3)				280,753	10/31/2024
100111034		MOUNT MORRIS	MI		06/29/2023	7.091	36,366						115,000	04/07/2023
100028012		DES PLAINES	IL		10/26/2018	3.380	36,388		1,444				156,750	06/04/2018
3310052336		BALTIMORE	MD		06/08/2023	8.498	36,400						262,000	04/21/2023
100173632		MIDDELBURG	NLD		10/29/2024	5.750	36,407					(1,603)	44,375	09/24/2024
100111941		UPPER DARBY	PA		06/29/2023	4.125	36,417						102,000	05/16/2022
100038622		DUBLIN	IRL		09/27/2019	4.900	36,423		(767)			(2,388)	49,823	11/30/2018
100112643		BATON ROUGE	LA		06/29/2023	6.625	36,424						41,500	06/02/2022
3320046488		AKRON	OH		02/27/2023	9.402	36,432						212,000	01/04/2023
100047573		JACKSONVILLE	FL		11/20/2020	3.750	36,434						118,750	07/31/2020
3340082063		CLEVELAND HEIGHTS	OH		10/23/2024	8.870	36,447						256,000	09/17/2024
100126646		HILLSBORO	KY		08/30/2023	7.000	36,457						90,000	04/11/2023
100047993		SALT LAKE CITY	UT		11/20/2020	3.500	36,468						369,550	07/31/2020
100111073		BUFFALO	NY		06/29/2023	5.375	36,484						100,000	04/07/2023
3310075277		KUNKLETOWN	PA		05/10/2024	8.841	36,493						217,000	03/28/2024
100055804		CLEVELAND	OH		03/23/2021	4.750	36,496						53,000	12/31/2020
3310074798		MOBILE	AL		05/10/2024	8.673	36,507						405,000	03/28/2024
100091906		SCHIEDAM/VLAARDINGEN	NLD		01/27/2023	6.000	36,508					(2,401)	47,000	12/01/2023
100030033		RICHMOND	VA		12/20/2018	6.125	36,514						184,000	09/30/2018
100184679		SPRINGFIELD	OH		12/17/2024	8.875	36,540		(3)				144,000	10/21/2024
100050120		CHATTANOOGA	TN		11/20/2020	7.500	36,564						174,800	07/31/2020
100184646		FIRESTONE	CO		12/17/2024	9.250	36,580		(3)				633,000	10/11/2024
3310051260		CHICAGO	IL		11/21/2023	8.806	36,584						300,000	10/19/2023
100011409		SAINT LOUIS	MO		12/23/2016	8.330	36,586						57,000	11/06/2020
100054161		HILLSBORO	TX		03/23/2021	11.970	36,591						27,000	01/07/2021
100055848		HAMMOND	IN		03/23/2021	6.625	36,597						81,500	01/08/2021
3310075682		WINSTON-SALEM	NC		08/26/2024	9.289	36,618						293,000	04/23/2024
100111863		GREENVILLE	AL		06/29/2023	5.000	36,631						75,000	06/02/2022
100126468		DUNCANVILLE	TX		08/30/2023	6.000	36,641						260,000	04/06/2023
100017696		SAN ANTONIO	TX		04/26/2018	11.000	36,670						135,000	12/31/2017
100184473		SALEM	NH		12/17/2024	8.375	36,681		(4)				364,814	10/24/2024
100047157		TEXARKANA	AR		11/20/2020	7.125	36,701						88,445	07/31/2020
3340084612		MONTGOMERY	AL		10/23/2024	8.965	36,711						160,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184523		SELBYVILLE	DE		12/17/2024	8.500	36,715		(4)				428,485	10/21/2024
100184471		SUMMERVILLE	SC		12/17/2024	8.375	36,718		(4)				324,696	11/01/2024
100075837		NORTH WEST LONDON	GBR		11/24/2021	5.990	36,720					(666)	1,000,000	10/29/2021
3310076481		LORIS	SC		07/29/2024	9.289	36,730						330,000	04/25/2024
100184902		FORT BRAGG	CA		12/17/2024	8.750	36,731		(4)				691,000	10/25/2024
100184927		MIDLOTHIAN	VA		12/17/2024	8.750	36,731		(4)				376,081	10/25/2024
100184710		COLUMBIA	SC		12/17/2024	8.625	36,743		(4)				315,546	10/15/2024
100184605		MANITOWOC	WI		12/17/2024	9.625	36,747		(3)				341,359	10/23/2024
3310053535		DETROIT	MI		06/08/2023	8.841	36,749						320,000	04/26/2023
100113807		OZARK	AL		06/29/2023	6.125	36,757						85,000	06/06/2022
100113183		AVENTURA	FL		06/29/2023	8.250	36,769						341,000	04/08/2023
100184688		MOODUS	CT		12/17/2024	8.875	36,772		(3)				299,833	11/01/2024
3310062612		WEST MILFORD	NJ		01/23/2024	9.016	36,791						467,000	10/06/2023
3310055311		WICHITA FALLS	TX		08/31/2023	8.673	36,798						177,000	06/07/2023
100030076		CONROE	TX		12/20/2018	6.125	36,802						78,660	09/30/2018
100054041		HOLDEN	MO		03/23/2021	6.000	36,805						94,000	01/08/2021
100114256		LENOIR	NC		06/29/2023	7.250	36,813						138,000	04/10/2023
100113128		ZEPHYRHILLS	FL		06/29/2023	4.750	36,825						235,000	05/15/2022
3310082487		CHICAGO	IL		09/18/2024	9.016	36,828						450,000	07/26/2024
3310052992		NEWARK	NJ		06/21/2023	7.950	36,830						671,000	04/26/2023
100053378		KOKOMO	IN		03/23/2021	9.375	36,833						38,800	01/07/2021
100184931		LEXINGTON	SC		12/17/2024	9.625	36,838		(3)				204,000	10/19/2024
100055487		PLEASANT HILL	OH		03/23/2021	7.875	36,867						158,000	01/02/2021
100111375		DETROIT	MI		06/29/2023	9.640	36,876						80,000	04/07/2023
100111746		FAIRFIELD	AL		06/29/2023	4.375	36,877						89,900	06/04/2022
100184659		TUCSON	AZ		12/17/2024	8.500	36,881		(4)				315,000	10/21/2024
3310066194		BALTIMORE	MD		01/23/2024	8.778	36,887						250,000	12/05/2023
100045649		BIRMINGHAM	AL		11/25/2020	4.625	36,902						67,597	08/31/2020
100184528		COLORADO SPRINGS	CO		12/17/2024	8.500	36,911		(4)				430,326	10/14/2024
100067490		PENSACOLA	FL		09/23/2021	4.250	36,920						140,000	07/09/2021
100113416		MIDLOTHIAN	IL		06/29/2023	4.750	36,921						190,000	04/07/2023
100184610		LAS VEGAS	NV		12/17/2024	9.125	36,922		(4)				398,825	10/16/2024
100045132		BLOOMFIELD	NJ		11/25/2020	3.750	36,937						438,900	08/31/2020
100184857		WHITE LAKE	MI		12/17/2024	8.875	36,946		(4)				468,052	11/01/2024
100112900		MIAMI	FL		06/29/2023	5.875	36,951						350,000	05/16/2022
100055206		BIG SPRING	TX		03/23/2021	8.000	36,954						71,000	01/08/2021
3310089706		MILFORD	PA		11/21/2024	8.673	36,962						250,000	10/17/2024
100010952		BIRMINGHAM	AL		12/23/2016	9.600	36,965						9,500	09/27/2016
100138981		DETROIT	MI		12/21/2023	11.905	36,969						86,000	04/08/2023
100024801		ROCKVILLE	MD		09/20/2018	6.500	36,978						380,000	04/30/2018
100184687		ROSAMOND	CA		12/17/2024	11.125	36,985		(3)				475,333	10/29/2024
100055286		PITTSBURGH	PA		03/23/2021	10.300	37,006						125,000	01/03/2021
100020042		SAN DIEGO	CA		07/30/2018	5.375	37,022						500,000	05/21/2018
100014458		OKLAHOMA CITY	OK		09/27/2017	3.500	37,025						109,000	07/30/2017
100084629		LYONS	IL		08/02/2022	7.999	37,037						513,000	06/28/2022
100173538		UNITED KINGDOM	GBR		10/29/2024	7.250	37,050					(1,442)	103,000	09/27/2024
100184564		NICHOLS HILLS	OK		12/17/2024	10.500	37,057		(3)				271,814	11/02/2024
100126491		HAMPTONVILLE	NC		08/30/2023	9.055	37,058						185,000	04/11/2023
100111275		NEWBURGH HEIGHTS	OH		06/29/2023	7.250	37,060						144,000	04/07/2023
3340085762		COLUMBIA	SC		10/31/2024	8.965	37,066						148,000	09/13/2024
100184613		ANAHEIM	CA		12/17/2024	9.500	37,069		(4)				556,347	11/01/2024
100184493		SALEM	OR		12/17/2024	8.500	37,071		(4)				454,715	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100111816		EVANS CITY	PA		06/29/2023	6.250	37,080						189,900	06/03/2022
100184923		DEL CITY	OK		12/17/2024	8.875	37,094		(4)				166,434	10/23/2024
100184742		COLLINSVILLE	OK		12/17/2024	9.750	37,101		(4)				296,794	10/31/2024
100048198		WARRENSBURG	MO		11/20/2020	3.875	37,111						115,900	07/31/2020
100184514		HARTFORD	CT		12/17/2024	8.750	37,117		(4)				508,245	10/10/2024
100184859		INDEPENDENCE	KY		12/17/2024	8.500	37,119		107				349,588	10/19/2024
100050111		BRENTWOOD	CA		11/20/2020	2.875	37,142						458,850	07/31/2020
100112075		TOPEKA	KS		06/29/2023	3.750	37,154						84,000	06/07/2022
100112447		SPRINGFIELD	OH		06/29/2023	4.000	37,154						173,000	05/16/2022
100047706		SPRINGFIELD	OH		11/20/2020	3.875	37,165						40,613	07/31/2020
100127221		KALISPELL	MT		08/30/2023	4.125	37,172						130,000	01/22/2024
100030590		REMBERT	SC		12/20/2018	6.500	37,172		(187)				130,000	02/21/2023
100113833		WESTON	FL		06/29/2023	7.500	37,180						305,000	04/07/2023
100184449		HADDONFIELD	NJ		12/17/2024	10.000	37,193		(4)				538,640	10/26/2024
100184803		JESUP	GA		12/17/2024	9.375	37,238		(4)				309,941	10/25/2024
100184777		BUFORD	GA		12/17/2024	9.500	37,241		(4)				418,279	10/11/2024
100138979		ALBANY	GA		12/21/2023	11.100	37,243						51,000	04/10/2023
100012027		PLANTATION	FL		03/08/2017	5.500	37,244						85,500	09/03/2016
3310030421		VINELAND	NJ		02/25/2022	6.300	37,247						275,000	01/04/2022
100184535		TOCCOA	GA		12/17/2024	8.500	37,251		(5)				230,000	10/16/2024
100114331		ROCK HILL	SC		06/29/2023	7.875	37,254						419,900	06/02/2022
100184477		WARRIOR	AL		12/17/2024	9.250	37,255		(4)				335,187	10/24/2024
100046324		ROCKY MOUNT	NC		11/25/2020	5.496	37,258						45,125	08/31/2020
100043172		FORT WORTH	TX		05/28/2020	5.375	37,260						138,000	03/27/2020
100184432		LAS VEGAS	NV		12/17/2024	9.125	37,260		(5)				453,545	10/25/2024
100184455		CITRUS HEIGHTS	CA		12/17/2024	9.125	37,268		(5)				467,510	10/18/2024
100184715		CUMMING	GA		12/17/2024	8.500	37,268		(5)				760,627	10/09/2024
100184837		HIGHLAND	CA		12/17/2024	8.875	37,271		(5)				651,000	10/19/2024
100110819		ASHLAND	OH		06/29/2023	4.000	37,272						118,000	04/29/2024
3310070123		PHILADELPHIA	PA		10/23/2024	9.275	37,274						775,000	09/23/2024
3310061568		BALTIMORE	MD		10/06/2023	8.323	37,274						205,000	09/17/2023
100184784		FAIRFAX	VA		12/17/2024	9.125	37,275		(5)				359,638	10/16/2024
100171363		PHOENIX	AZ		10/16/2024	6.990	37,280						411,000	08/20/2024
100184726		HENDERSON	NV		12/17/2024	8.750	37,290		(5)				338,646	11/01/2024
100047607		OWEGO	NY		11/20/2020	7.125	37,307						147,250	07/31/2020
100127254		NAVARRE	FL		08/30/2023	7.240	37,312						250,000	04/09/2023
100184429		CASA GRANDE	AZ		12/17/2024	10.000	37,312		(4)				415,000	10/04/2024
3310085946		PHILADELPHIA	PA		10/10/2024	8.771	37,318						210,000	09/10/2024
100184819		SACRAMENTO	CA		12/17/2024	9.375	37,325		(5)				375,466	10/24/2024
100184868		GLOUCESTER	VA		12/17/2024	9.625	37,336		122				284,589	10/30/2024
100111016		SAN ANGELO	TX		06/29/2023	10.000	37,338						182,000	04/11/2023
100113057		WARNER ROBINS	GA		06/29/2023	3.625	37,349						60,000	05/19/2022
100184741		JACKSONVILLE	FL		12/17/2024	9.750	37,357		(4)				245,000	11/02/2024
100084360		LIVERPOOL	GBR		06/30/2022	4.990	37,360					(678)	87,000	06/07/2022
100083445		DONCASTER	GBR		05/27/2022	5.490	37,361					(678)	80,000	05/11/2022
100184899		METTER	GA		12/17/2024	9.500	37,370		(5)				209,000	10/31/2024
100055017		ALBANY	GA		03/23/2021	3.625	37,378		630				135,000	04/22/2024
100113802		BLOOMINGDALE	IL		06/29/2023	2.875	37,379						185,000	06/09/2022
100131687		TUSCALOOSA	AL		10/06/2023	6.500	37,382						155,000	04/29/2022
100184517		BLOOMINGDALE	IL		12/17/2024	9.500	37,385		(5)				322,679	10/28/2024
100184617		KENT	WA		12/17/2024	8.750	37,394		(6)				643,655	10/26/2024
100113043		BALTIMORE	MD		06/29/2023	3.250	37,398						144,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137286		NETHERLANDS	NLD		11/28/2023	5.100	37,417					(2,461)	89,693	06/30/2024
3310091514		HAMILTON TOWNSHIP	NJ		12/12/2024	7.920	37,422						225,000	11/19/2024
100032098		OCALA	FL		03/29/2019	4.125	37,429						85,500	12/07/2018
100184833		BUTTE	MT		12/17/2024	9.250	37,434		(5)				214,390	10/17/2024
100111270		ATLANTA	GA		06/29/2023	6.500	37,451						160,000	04/07/2023
100184720		FLORENCE	SC		12/17/2024	8.625	37,455		(4)				279,837	10/22/2024
100126445		SHELBY	NC		08/30/2023	7.000	37,468						190,000	04/07/2023
100045746		SALEM	MA		11/25/2020	4.625	37,473						361,000	08/31/2020
100032181		LAKE WORTH	FL		03/29/2019	5.500	37,512						160,000	12/11/2018
100054321		DANVILLE	IL		03/23/2021	5.777	37,512		890				32,000	01/05/2021
100112854		ROCK RAPIDS	IA		06/29/2023	7.570	37,519						65,000	04/12/2023
100112588		GUYTON	GA		06/29/2023	4.000	37,549						75,000	06/10/2022
100184910		GEORGETOWN	KY		12/17/2024	10.000	37,570		(5)				366,000	10/23/2024
100114031		WAUKEGAN	IL		06/29/2023	2.875	37,594						150,000	06/02/2022
100113198		MESQUITE	TX		06/29/2023	6.750	37,599						328,000	06/03/2022
100114318		SAINT LOUIS	MO		06/29/2023	7.500	37,600						145,000	06/09/2022
3310059138		WATERBURY	CT		08/31/2023	8.771	37,608						390,000	07/27/2023
100184549		SURPRISE	AZ		12/17/2024	9.375	37,614		(5)				496,368	11/01/2024
100184619		PORTLAND	ME		12/17/2024	9.375	37,614		(5)				596,702	11/01/2024
100184877		ANDERSON	SC		12/17/2024	9.375	37,614		(5)				283,213	11/01/2024
3310088913		DETROIT	MI		12/05/2024	8.743	37,615						500,000	10/23/2024
100184946		LANCASTER	SC		12/17/2024	8.750	37,618		(5)				417,716	10/21/2024
100055803		MEMPHIS	TN		03/23/2021	6.996	37,619						38,000	01/04/2021
100113966		DUNCANVILLE	TX		06/29/2023	2.875	37,636						325,000	06/12/2022
100127229		MILWAUKEE	WI		08/30/2023	3.875	37,657						87,000	05/14/2022
100047328		LOS ANGELES	CA		11/20/2020	5.000	37,681						418,000	07/31/2020
100184808		LAS VEGAS	NV		12/17/2024	9.000	37,699		(6)				417,715	10/29/2024
100111549		MEMPHIS	TN		06/29/2023	4.625	37,701						91,900	06/02/2022
100184917		DRAPER	VA		12/17/2024	9.500	37,703		(5)				328,906	10/18/2024
100184530		ANTELOPE	CA		12/17/2024	9.125	37,704		(6)				463,769	10/16/2024
100112035		CYPRESS	TX		06/29/2023	5.750	37,720						570,000	06/01/2022
100127347		LAFAYETTE	LA		08/30/2023	6.361	37,723						173,000	06/02/2022
100043357		SCOTTDALE	PA		08/13/2020	9.100	37,727						106,400	07/15/2019
100184733		EAST BRUNSWICK	NJ		12/17/2024	9.000	37,738		(6)				717,382	10/24/2024
100014520		AVON PARK	FL		09/27/2017	8.390	37,742						80,750	07/28/2017
100184596		PHOENIX	AZ		12/17/2024	9.875	37,744		(5)				577,969	10/18/2024
100184775		SUN CITY WEST	AZ		12/17/2024	9.875	37,744		(5)				365,645	10/21/2024
100184889		OCALA	FL		12/17/2024	11.125	37,753		(5)				400,570	10/01/2024
3310060322		GUN BARREL CITY	TX		10/06/2023	9.016	37,767						239,000	08/10/2023
100032182		HOMESTEAD	FL		03/29/2019	4.000	37,779						191,500	12/08/2018
100054880		STEGER	IL		03/23/2021	4.250	37,797						120,000	12/31/2020
100083346		ROTTERDAM	NLD		05/27/2022	3.550	37,799					(2,486)	55,313	06/30/2024
100065754		MEMPHIS	TN		07/28/2021	4.875	37,799						60,000	06/07/2021
3340076071		TURTLE CREEK	PA		06/14/2024	9.653	37,818						166,000	04/29/2024
100028061		KEYSTONE HEIGHTS	FL		10/26/2018	4.625	37,829						73,103	06/04/2018
100113831		SAINT LOUIS	MO		06/29/2023	4.125	37,850						115,000	06/02/2022
100011773		CALHOUN	MO		03/08/2017	5.125	37,875						58,900	09/06/2016
3340074024		ALBEMARLE	NC		05/17/2024	9.378	37,878						320,000	03/29/2024
100046477		PALATKA	FL		11/25/2020	5.210	37,883						64,980	08/31/2020
100127132		SAN ANTONIO	TX		08/30/2023	6.875	37,906						247,000	04/08/2023
3310051040		CHICAGO	IL		04/27/2023	8.925	37,913						370,000	03/10/2023
100137056		GLASSBORO	NJ		11/28/2023	6.875	37,913						379,000	10/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113253		WARREN	MI		06/29/2023	11.630	37,937						77,700	12/15/2021
100043887		CHEEKTOWAGA	NY		08/19/2020	6.000	37,939						185,000	08/11/2024
3310079140		LEHIGH ACRES	FL		09/03/2024	9.135	37,941						302,000	06/17/2024
100111446		CLEVELAND	OH		06/29/2023	2.875	37,947						315,000	06/04/2022
100046869		CEDARTOWN	GA		11/20/2020	7.250	37,976						161,500	07/31/2020
100113941		STONE MOUNTAIN	GA		06/29/2023	7.000	37,981						240,000	06/02/2022
100111156		DESTREHAN	LA		06/29/2023	4.190	37,985						195,000	05/16/2022
100047716		LAS VEGAS	NV		11/20/2020	6.000	37,998						104,500	07/31/2020
100113021		MONTICELLO	AR		06/29/2023	8.250	38,015						68,000	04/07/2023
100053390		EVANSVILLE	IN		03/23/2021	11.000	38,016						52,000	01/08/2021
100111233		BRYN MAWR	PA		06/29/2023	5.660	38,018						332,000	05/14/2022
100043949		MIAMI	FL		08/19/2020	6.000	38,019						142,500	01/21/2020
100029003		PITTSBURGH	PA		10/26/2018	2.875	38,021						72,200	06/01/2018
100010967		TOMS RIV	NJ		12/23/2016	4.250	38,024						105,000	10/25/2016
100113323		BOCA RATON	FL		06/29/2023	4.125	38,044						275,000	05/16/2022
3310068799		MIDDLETOWN	NY		03/14/2024	8.925	38,090						295,000	01/04/2024
100054596		PINCONNING	MI		03/23/2021	6.000	38,106						90,000	01/04/2021
3310087170		RICHTON PARK	IL		10/31/2024	8.323	38,135						205,000	10/04/2024
100110824		HOUSTON	TX		06/29/2023	5.000	38,137						110,000	04/07/2023
100114213		ISLAND LAKE	IL		06/29/2023	7.375	38,140						175,000	04/08/2023
100012557		LINCOLNWOOD	IL		04/28/2017	3.990	38,147						380,000	01/31/2017
100046468		NATCHITOCHES	LA		11/25/2020	4.000	38,166						104,500	08/31/2020
100010642		LAPORTE	IN		12/23/2016	6.000	38,198						66,500	10/31/2016
100046343		ROANOKE	VA		11/25/2020	2.000	38,221						114,000	08/31/2020
100055070		UNION	SC		03/23/2021	13.000	38,224						89,000	01/10/2021
3310089828		CHICAGO	IL		12/12/2024	8.666	38,237						240,000	11/13/2024
100025616		TRENTON	NJ		09/20/2018	3.875	38,246						40,613	04/30/2018
100043692		UNIVERSITY HEIGHTS	OH		08/13/2020	3.750	38,264						118,750	12/20/2019
100010950		JACKSONVILLE	FL		12/23/2016	8.000	38,271						23,750	09/27/2016
100111320		MONTAGUE	NJ		06/29/2023	9.050	38,275						135,000	04/12/2023
100047074		MADISON	TN		11/20/2020	7.000	38,311						266,000	07/31/2020
100113707		EUHARLEE	GA		06/29/2023	5.500	38,326						199,900	04/09/2023
100113188		MIAMI LAKES	FL		06/29/2023	5.750	38,327						328,000	05/14/2022
100045172		CLEVELAND	VA		11/25/2020	10.230	38,340						34,295	08/31/2020
100111889		LAS VEGAS	NV		06/29/2023	3.625	38,351						340,000	05/16/2022
100113949		CLAYTON	DE		06/29/2023	7.750	38,361						260,000	06/05/2022
100126910		MORRISTON	FL		08/30/2023	4.900	38,379						105,000	05/16/2022
3500109035		LEHIGH ACRES	FL		10/16/2024	8.783	38,380						1,095,000	08/17/2024
100047059		NORTH ANDOVER	MA		11/20/2020	8.250	38,391						156,750	07/31/2020
100011190		MEMPHIS	TN		12/23/2016	7.390	38,395						59,375	10/25/2016
100014773		PINEHURST	TX		10/30/2017	5.000	38,401						131,000	07/28/2017
100083383		UTRECHT	NLD		05/27/2022	3.450	38,402					(2,525)	59,063	06/30/2024
3310059623		WETUMPKA	AL		09/15/2023	8.477	38,420						289,000	08/09/2023
100012429		CHIPLEY	FL		04/28/2017	6.000	38,425						71,250	01/31/2017
100054646		JURUPA VALLEY	CA		03/23/2021	3.250	38,428						395,000	12/31/2020
100043876		GALESBURG	IL		08/19/2020	7.260	38,438		(441)				61,370	01/24/2018
100084354		DERBY	GBR		06/30/2022	5.990	38,451					(697)	95,000	05/30/2022
100127337		NORFOLK	VA		08/30/2023	6.729	38,458						220,000	06/03/2022
100029988		PHILADELPHIA	PA		12/20/2018	6.000	38,464						130,000	08/01/2022
100110838		RIVERDALE	IL		06/29/2023	2.000	38,472						120,000	05/15/2022
100012520		SELMER	TN		04/28/2017	6.716	38,482						61,750	01/31/2017
3310060560		BALTIMORE	MD		10/06/2023	8.463	38,491						200,000	09/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100126950		BUFORD	GA		08/30/2023	3.460	38,504						432,000	05/16/2022
3310069326		SUFFOLK	VA		02/15/2024	8.841	38,506						220,000	01/22/2024
100113948		UPPER MARLBORO	MD		06/29/2023	7.500	38,556						336,000	06/01/2022
3310088929		LEHIGH ACRES	FL		11/14/2024	8.666	38,567						290,000	10/15/2024
100047153		BUSHKILL	PA		11/20/2020	7.750	38,591						109,250	07/31/2020
100047270		PORTLAND	OR		11/20/2020	6.875	38,624						427,500	07/31/2020
100046236		SAINT LOUIS	MO		11/25/2020	3.875	38,646						290,000	11/18/2023
100047347		HERMANTOWN	MN		11/20/2020	5.750	38,647						346,750	07/31/2020
3310060880		PHILADELPHIA	PA		12/07/2023	8.778	38,651						680,000	09/11/2023
3310065465		CHICAGO	IL		12/28/2023	8.666	38,655						250,000	11/18/2023
100055228		BALTIMORE	MD		03/23/2021	8.600	38,667						32,500	01/06/2021
100126583		COMPTON	CA		08/30/2023	8.840	38,699						480,000	04/09/2023
100032179		KISSIMMEE	FL		03/29/2019	3.375	38,707						215,000	12/08/2018
3310076507		LORIS	SC		07/29/2024	9.289	38,708						348,000	04/25/2024
100017624		BRADENTON	FL		04/26/2018	6.625	38,718						145,000	12/31/2017
100047763		ABERDEEN	MD		11/20/2020	5.875	38,735						218,500	07/31/2020
100110830		TAYLOR	MI		06/29/2023	5.250	38,771						75,000	05/16/2022
100053517		WESTWEGO	LA		03/23/2021	6.750	38,777						129,000	12/31/2020
100025319		SANTA MARIA	CA		09/20/2018	5.000	38,783		3,496				394,250	04/30/2018
100112787		MEMPHIS	TN		06/29/2023	6.875	38,784						85,000	04/07/2023
100054471		ROBBINS	NC		03/23/2021	9.500	38,816						60,000	01/05/2021
100068544		UTRECHT	NLD		08/30/2021	7.565	38,839					(2,554)	420,000	12/01/2023
100043441		CENTRAL SQUARE	NY		08/13/2020	3.000	38,839						92,958	09/13/2019
100114141		NEWPORT NEWS	VA		06/29/2023	7.300	38,839						265,000	04/07/2023
100087628		VALKENBURG AAN DE GEUL	NLD		09/27/2022	5.150	38,846					(2,554)	48,127	12/01/2023
3310077661		TOCCOA	GA		06/14/2024	8.778	38,877						209,000	05/22/2024
100055216		MEMPHIS	TN		03/23/2021	5.250	38,926						94,000	01/06/2021
100011394		VICTORVILLE	CA		12/23/2016	4.125	38,953						278,000	08/10/2016
100126584		CLINTON	ME		08/30/2023	9.400	38,958						68,000	04/08/2023
100113215		EL PASO	TX		06/29/2023	7.375	38,970						138,000	06/03/2022
100110898		MAXTON	NC		06/29/2023	12.000	38,971						329,000	04/12/2023
100126761		INDIANAPOLIS	IN		08/30/2023	7.560	38,977						75,000	08/30/2023
100033187		DUBLIN	IRL		06/21/2019	5.150	38,986					(2,546)	42,805	11/30/2018
3310077649		ORANGE	TX		09/10/2024	9.289	38,987						245,000	05/24/2024
100043339		FORT ATKINSON	WI		08/13/2020	5.875	38,999						109,250	01/04/2020
100045670		GREENSBURG	KY		11/25/2020	8.000	39,014						46,930	08/31/2020
100184498		LAS VEGAS	NV		12/17/2024	8.875	39,019		(4)				423,431	10/26/2024
100114017		NORTH HIGHLANDS	CA		06/29/2023	5.500	39,028						420,000	06/04/2022
100054550		MILWAUKEE	WI		03/23/2021	9.540	39,096						58,000	01/05/2021
100017289		PATRICK SPRINGS	VA		04/26/2018	7.500	39,123						90,250	12/31/2017
100111783		STERLING	IL		06/29/2023	7.375	39,124						75,000	06/03/2022
100113934		MINNEAPOLIS	MN		06/29/2023	8.125	39,138						255,000	06/11/2022
100028597		CEDAR SPRINGS	MI		10/26/2018	4.750	39,158						121,505	06/01/2018
3310089797		NEW WINDSOR	NY		12/12/2024	7.730	39,204						365,000	11/05/2024
100032161		PORT SAINT LUCIE	FL		03/29/2019	3.500	39,211						184,000	12/10/2018
3310080230		THOMASVILLE	NC		09/18/2024	9.289	39,213						191,500	07/02/2024
100111256		INDIANAPOLIS	IN		06/29/2023	7.625	39,215						248,000	05/16/2022
100126795		INMAN	SC		08/30/2023	9.504	39,247						138,000	05/16/2022
3310054560		CHICAGO	IL		08/31/2023	8.841	39,263						240,000	05/18/2023
100046648		HINSDALE	NY		11/25/2020	6.279	39,278						64,078	08/31/2020
3310081055		AMARILLO	TX		09/03/2024	8.666	39,293						189,000	06/11/2024
100046895		PHOENIX	AZ		11/20/2020	7.875	39,297						342,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114038		AURORA	IL		06/29/2023	6.250	39,353						153,000	06/02/2022
100103341		CASTRICUM	NLD		04/28/2023	6.200	39,357					(2,588)	56,136	12/01/2023
3310081245		SMITHS STATION	AL		08/26/2024	8.925	39,360						335,000	07/17/2024
100065924		AMSTERDAM/AMSTELVEEN	NLD		07/30/2021	3.700	39,384					(2,590)	62,500	06/01/2021
100043994		TYLER	TX		08/19/2020	6.125	39,391						72,633	01/22/2020
100047003		FELTON	CA		11/20/2020	7.375	39,436						551,000	07/30/2020
100055716		COLUMBUS	GA		03/23/2021	11.130	39,475						20,000	01/08/2021
3310085115		ST. PETERSBURG	FL		11/14/2024	9.289	39,480						790,000	09/12/2024
100047144		HAMPTONVILLE	NC		11/20/2020	7.125	39,482						62,273	07/31/2020
100044001		TYNER	NC		08/19/2020	5.004	39,483						56,858	12/17/2019
100053803		BEVIER	MO		03/23/2021	5.990	39,489						30,000	01/08/2021
100110966		LAWRENCEVILLE	GA		06/29/2023	4.750	39,490						165,000	05/14/2022
100046081		STEUBENVILLE	OH		11/25/2020	4.070	39,507						50,540	08/10/2020
100047617		MILTON	WI		11/20/2020	4.125	39,513						167,105	07/31/2020
100047760		KAILUA	HI		11/20/2020	6.375	39,517						902,500	07/31/2020
100055075		HUNTINGTON	WV		03/23/2021	10.750	39,534						56,000	01/07/2021
100127184		PITTSBURGH	PA		08/30/2023	6.000	39,536		479				100,000	04/07/2023
3310081727		FLORISSANT	MO		08/26/2024	9.359	39,540						222,000	07/23/2024
100126502		SAN ANTONIO	TX		08/30/2023	7.125	39,549						215,000	05/16/2022
100111444		CLEVELAND	OH		06/29/2023	2.875	39,552						249,900	06/03/2022
3300005129		TAMPA	FL		06/24/2024	9.610	39,568						315,000	04/17/2024
100111958		SAYLORSBURG	PA		06/29/2023	5.875	39,574						284,000	05/16/2022
100054235		QUINLAN	TX		03/23/2021	6.875	39,581						220,000	01/05/2021
100046588		CHERRYVILLE	MO		11/25/2020	4.250	39,589						118,750	08/31/2020
3340067490		SEBRING	OH		02/26/2024	9.473	39,600						234,000	12/30/2023
100184484		TUCSON	AZ		12/17/2024	9.375	39,623		(5)				507,133	10/26/2024
3310074950		SANTA ROSA	CA		08/19/2024	9.156	39,648						1,610,000	06/03/2024
100047122		ROCHESTER	NY		11/20/2020	8.625	39,654						132,050	07/31/2020
100127206		ST LOUIS	MO		08/30/2023	9.890	39,679						130,000	04/07/2023
100053752		PASADENA	TX		03/23/2021	6.250	39,736						147,500	01/03/2021
100112293		SABINAL	TX		06/29/2023	2.875	39,739						151,000	06/15/2022
100101612		ANGOLA	IN		04/26/2023	7.625	39,739						260,000	02/28/2023
100112484		SAINT LOUIS	MO		06/29/2023	4.000	39,741						145,000	05/14/2022
100043942		PLANTATION	FL		08/19/2020	6.375	39,746						130,150	03/26/2019
100055365		SAINT LOUIS	MO		03/23/2021	10.630	39,809						27,000	12/05/2021
100044100		GREENVILLE	GA		08/19/2020	4.375	39,819						76,713	08/31/2018
100141828		LANDGRAAF	NLD		01/29/2024	5.880	39,835					(1,815)	54,688	06/30/2024
100184773		ROOSEVELT	UT		12/17/2024	8.625	39,867		(5)				377,000	10/29/2024
3340072955		SPRINGFIELD	OH		03/28/2024	9.585	39,917						144,000	03/06/2024
100112581		WARNER ROBINS	GA		06/29/2023	7.000	39,944						97,500	06/03/2022
100054740		PITTSBURGH	PA		03/23/2021	4.750	39,947						180,000	01/06/2021
100126483		SPRINGFIELD	MO		08/30/2023	6.875	39,949						138,500	04/08/2023
100055091		BROOKLYN	NY		03/23/2021	6.625	39,956						556,000	12/30/2020
3310073635		NAPLES	FL		09/26/2024	9.135	39,994						2,020,000	04/04/2024
100086318		VENLO	NLD		08/29/2022	4.950	39,996					(2,630)	52,627	12/01/2023
100054508		BATTLE CREEK	MI		03/23/2021	4.000	39,998						70,000	01/03/2021
3310048444		ATLANTA	GA		04/27/2023	9.450	40,012						325,000	02/07/2023
100112954		CHATCHEE	AL		06/29/2023	7.875	40,017						136,000	04/07/2023
100030047		FORT WORTH	TX		12/20/2018	7.250	40,030						138,000	09/30/2018
100184599		LAS VEGAS	NV		12/17/2024	9.500	40,046		(3)				335,031	10/26/2024
100055591		VIDALIA	GA		03/23/2021	3.875	40,046						109,000	01/08/2021
100112205		HARTSELLE	AL		06/29/2023	5.000	40,057						135,000	05/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114089		ARLINGTON	TX		06/29/2023	3.625	40,071						270,000	06/03/2022
3310080143		ST. AUGUSTINE	FL		09/03/2024	9.289	40,095						775,000	07/23/2024
3310088989		LODI	NJ		11/21/2024	8.743	40,095						195,000	10/25/2024
100055432		FLINT	MI		03/23/2021	3.375	40,100						45,000	01/04/2021
100127185		MEMPHIS	TN		08/30/2023	5.000	40,132						63,000	04/10/2023
100045973		WOODRUFF	SC		11/25/2020	11.600	40,137						77,615	08/31/2020
100065930		ROTTERDAM	NLD		07/30/2021	4.050	40,176					(2,642)	59,412	06/01/2021
100043032		ALBUQUERQUE	NM		05/28/2020	5.625	40,176						136,000	10/15/2019
100184721		PITTSBURG	CA		12/17/2024	9.125	40,177		(4)				591,738	10/23/2024
100184873		LAS VEGAS	NV		12/17/2024	11.750	40,180		(3)				320,044	11/02/2024
100050151		MONROE	LA		11/20/2020	6.125	40,230						76,713	07/31/2020
100111262		ANNISTON	AL		06/29/2023	8.850	40,245						131,823	04/09/2023
100111880		HIGH POINT	NC		06/29/2023	7.500	40,248						120,000	06/01/2022
100031091		CHICAGO	IL		03/29/2019	5.000	40,252						122,000	12/09/2018
100053725		BOYD	MN		03/23/2021	2.750	40,321						250,000	01/08/2021
100043263		GREENVILLE	SC		08/13/2020	7.850	40,325						90,674	05/31/2020
100114224		KANSAS CITY	MO		06/29/2023	6.000	40,365						150,000	05/14/2022
100014722		FLAGTOWN	NJ		09/27/2017	8.240	40,373						350,000	07/28/2017
100082008		HAARLEM	NLD		03/30/2022	3.650	40,384					(2,655)	56,471	06/30/2024
100054014		LACEYS SPRING	AL		03/23/2021	8.990	40,389						85,000	01/07/2021
3310085032		NORTH DINWIDDIE	VA		10/03/2024	8.673	40,392						255,000	09/09/2024
3340068235		ROSEDALE	MD		03/14/2024	9.876	40,392						1,050,000	01/08/2024
3340074746		BALTIMORE	MD		05/17/2024	9.681	40,392						460,000	04/11/2024
100090568		DEN HAAG	NLD		12/28/2022	6.200	40,392					(2,656)	54,649	12/01/2023
100112732		STRONGSVILLE	OH		06/29/2023	5.000	40,408						225,000	04/07/2023
100053636		TOLEDO	OH		03/23/2021	7.000	40,417						36,700	01/04/2021
100110961		COLUMBUS	OH		06/29/2023	5.000	40,433						185,000	05/16/2022
3340084183		COLUMBIA	SC		10/31/2024	8.852	40,471						146,000	08/27/2024
100082718		CHESTER	GBR		04/26/2022	5.990	40,472					(734)	100,000	04/19/2022
100084355		DERBY	GBR		06/30/2022	5.990	40,475					(734)	100,000	05/30/2022
100054289		MONTEVIDEO	MN		03/23/2021	6.750	40,481						85,000	01/07/2021
100011208		OLIVER SPRINGS	TN		12/23/2016	5.500	40,493						110,000	06/13/2023
100111697		MIAMI	FL		06/29/2023	7.125	40,496						410,000	06/04/2022
100111297		YOUNGSTOWN	OH		06/29/2023	6.430	40,499						45,000	04/08/2023
100112640		DALLAS	TX		06/29/2023	6.000	40,500						155,000	06/01/2022
100014386		PORTSMOUTH	VA		09/27/2017	5.375	40,505						64,600	07/05/2017
100111155		CHASE MILLS	NY		06/29/2023	3.900	40,505						175,000	05/16/2022
100012264		STILWELL	OK		04/28/2017	5.000	40,507						52,250	01/31/2017
100043227		DREXEL	NC		08/13/2020	4.750	40,524						104,500	05/09/2019
100112490		PHILADELPHIA	PA		06/29/2023	5.875	40,546						250,000	05/14/2022
3310083772		LEHIGH ACRES	FL		10/31/2024	8.666	40,549						305,000	09/01/2024
100113281		LIMERICK	PA		06/29/2023	3.625	40,553						480,000	08/22/2022
100112624		MARION	VA		06/29/2023	2.875	40,582						133,000	12/12/2023
100113247		DETROIT	MI		06/29/2023	7.750	40,592						170,000	06/05/2022
100114508		CLAREMORE	OK		06/29/2023	4.125	40,593						87,900	05/14/2022
100043760		BRAZIL	IN		08/13/2020	5.000	40,608						224,845	05/31/2020
100054556		ELSA	TX		03/23/2021	11.270	40,648						40,000	01/07/2021
100074382		EINDHOVEN	NLD		11/16/2021	3.400	40,652					(2,673)	69,261	11/01/2021
100044415		NORTH CHARLESTON	SC		11/19/2020	6.625	40,656						180,500	05/10/2019
100111161		BIRMINGHAM	AL		06/29/2023	5.000	40,658						65,500	05/20/2022
3310055358		MERRILLVILLE	IN		07/27/2023	8.596	40,659						200,000	06/03/2023
100184898		PALMDALE	CA		12/17/2024	10.125	40,666		(5)				281,401	10/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100000167		PASCO	WA		09/27/2016	6.250	40,715						204,000	08/27/2016
100141793		ROTTERDAM	NLD		01/29/2024	6.450	40,716					(1,855)	55,333	06/30/2024
100112530		NORTH MIAMI BEACH	FL		06/29/2023	6.375	40,717						190,000	06/09/2022
100046977		MILNER	GA		11/20/2020	8.500	40,719						137,275	07/31/2020
100045782		PENNINGTON GAP	VA		11/25/2020	3.625	40,736						75,359	08/31/2020
100157527		ALMELO	NLD		06/27/2024	6.150	40,739					(1,357)	52,796	06/30/2024
100014560		HAINES CITY	FL		09/27/2017	2.740	40,758						165,000	07/28/2017
100133570		ATLANTA	GA		10/23/2023	7.625	40,780						330,000	09/15/2023
100111617		ROGERS	AR		06/29/2023	8.375	40,791						220,000	04/08/2023
100012324		NEW ALBANY	PA		04/28/2017	6.750	40,795						91,457	02/01/2019
3310068490		CHICAGO	IL		02/15/2024	8.981	40,821						290,000	12/18/2023
100113917		LOS ANGELES	CA		06/29/2023	7.000	40,838						1,450,000	06/03/2022
100055235		TOKELAND	WA		03/23/2021	8.050	40,869						95,000	01/04/2021
100014594		GOSHEN	IN		09/27/2017	6.375	40,884						144,000	07/29/2017
100112517		MISSOURI CITY	TX		06/29/2023	4.375	40,900						295,000	05/15/2022
100014455		CHARLOTTE	NC		09/27/2017	4.000	40,911						76,000	07/29/2017
100113712		JOURDANTON	TX		06/29/2023	8.200	40,912						186,333	04/08/2023
100046919		PAYSON	AZ		11/20/2020	8.625	40,951						251,750	07/31/2020
100111955		MARSHALL	MO		06/29/2023	5.875	40,968						150,000	05/17/2022
100127027		LOS LUNAS	NM		08/30/2023	7.250	40,975						127,000	05/13/2022
100111314		CHAPMAN	NE		06/29/2023	5.375	40,980						83,000	05/15/2022
100111970		HANSON	MA		06/29/2023	5.750	40,983						550,000	04/08/2023
100045846		AKRON	OH		11/25/2020	4.375	40,997						63,175	08/31/2020
100112972		PHILADELPHIA	PA		06/29/2023	4.125	41,027						155,000	05/15/2022
3310087490		HAVELOCK	NC		12/12/2024	8.582	41,042						230,000	10/03/2024
3340074541		PITTSBURGH	PA		04/30/2024	9.385	41,073						380,000	03/28/2024
100014642		CHARLOTTE	NC		09/27/2017	2.000	41,083						150,000	07/29/2017
100126615		DETROIT	MI		08/30/2023	9.480	41,090						36,000	09/21/2022
100114035		THOMASTON	GA		06/29/2023	4.625	41,097						95,000	06/04/2022
100017634		ARMUCHEE	GA		04/26/2018	6.500	41,099						32,300	12/31/2017
100078532		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.100	41,119					(2,704)	62,500	06/30/2024
100025380		SHREVEPORT	LA		09/20/2018	6.750	41,132						50,540	04/30/2018
100127281		SOMERSET	NJ		08/30/2023	5.750	41,133						570,900	06/02/2022
100114004		CONCHO	AZ		06/29/2023	6.750	41,144						195,000	07/02/2022
100014181		DUNDEE	FL		05/25/2017	4.000	41,151						160,000	01/31/2017
100068312		PORTALES	NM		08/25/2021	4.625	41,165						98,000	06/16/2021
100043037		DEL REY	CA		05/28/2020	4.530	41,168						140,000	03/28/2020
3310089173		PHILADELPHIA	PA		11/14/2024	8.428	41,172						225,000	10/22/2024
3310082126		INDIANAPOLIS	IN		09/10/2024	8.771	41,179						200,000	07/30/2024
100045111		LAUDERHILL	FL		11/19/2020	2.000	41,186						237,500	04/11/2020
100012528		WARREN	MI		04/28/2017	3.000	41,187						135,000	01/31/2017
100017068		EVANSVILLE	IN		04/26/2018	8.125	41,199						58,900	12/31/2017
100053445		DETROIT	MI		03/23/2021	8.000	41,213						50,000	01/06/2021
3340068996		SAN ANTONIO	TX		03/21/2024	9.674	41,237						1,420,000	02/12/2024
100127064		CINCINNATI	OH		08/30/2023	11.915	41,245						132,000	04/07/2023
100127245		LAKE CHARLES	LA		08/30/2023	9.990	41,247						61,000	04/07/2023
100112905		DETROIT	MI		06/29/2023	2.000	41,264						130,000	05/16/2022
100137255		NETHERLANDS	NLD		11/28/2023	6.300	41,269					(2,713)	57,495	12/01/2023
100155611		SOUTH KINGSTOWN	RI		06/18/2024	11.125	41,272						526,000	03/22/2024
100112052		DADEVILLE	AL		06/29/2023	8.875	41,273						115,000	06/03/2022
100154856		DETROIT	MI		07/19/2024	7.375	41,279						55,000	02/12/2024
100173653		DRACHTEN	NLD		10/29/2024	6.000	41,359					(1,821)	50,625	09/25/2024

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100047356		ALBUQUERQUE	NM		11/20/2020	6.000	41,368						147,250	07/30/2020
100184654		SALT LAKE CITY	UT		12/17/2024	7.875	41,427		(3)				488,000	10/05/2024
100086328		OOSTBURG	NLD		08/29/2022	4.950	41,428					(2,724)	96,000	06/30/2024
100086282		SPIJKENISSE	NLD		08/29/2022	4.650	41,428					(2,724)	58,667	12/01/2023
100086283		SPIJKENISSE	NLD		08/29/2022	4.650	41,428					(2,724)	58,667	12/01/2023
3310080734		KEYSTONE HEIGHTS	FL		08/26/2024	9.289	41,438						330,000	05/14/2024
100025229		MOBILE	AL		09/20/2018	4.000	41,449						45,125	04/30/2018
100114414		DES MOINES	IA		06/29/2023	5.000	41,450						145,000	05/15/2022
100087323		SAINT PETERSBURG	FL		10/25/2022	5.250	41,463						180,000	03/14/2022
100000246		TIPP CITY	OH		09/27/2016	5.375	41,470						118,483	08/22/2016
100126871		HILLSBORO	OH		08/30/2023	8.750	41,481						145,000	01/20/2022
100045522		CARNEYS POINT	NJ		11/25/2020	10.141	41,509						114,000	08/31/2020
3310085668		ANCHORAGE	AK		10/23/2024	9.191	41,529						790,000	09/23/2024
100110929		SANGER	CA		06/29/2023	8.050	41,543						302,500	05/16/2022
100014765		CAPE CORAL	FL		10/30/2017	2.000	41,554						183,000	07/28/2017
100113190		WESTON	FL		06/29/2023	5.000	41,559						665,000	05/14/2022
3310053157		ROCKY MOUNT	NC		06/29/2023	9.191	41,576						301,000	04/29/2023
3310088974		ATLANTA	GA		12/12/2024	8.743	41,580						298,000	10/23/2024
3340070296		GRIFFIN	GA		03/14/2024	9.140	41,580						284,000	02/01/2024
3340092524		ST. LOUIS	MO		12/30/2024	9.069	41,580						180,000	12/11/2024
100055279		KEANSBURG	NJ		03/23/2021	4.875	41,589						290,000	01/03/2021
100055443		SWANSEA	SC		03/23/2021	7.000	41,594						103,000	01/07/2021
100114084		TUCKER	GA		06/29/2023	2.875	41,609						302,000	06/09/2022
100045063		VALDOSTA	GA		11/19/2020	3.500	41,632						226,158	07/31/2020
100014052		HALLS	TN		05/25/2017	5.000	41,645						58,900	01/31/2017
100031983		WEST PALM BEACH	FL		03/29/2019	3.875	41,660						232,000	12/08/2018
100010856		MONTGOMERY	AL		12/23/2016	12.250	41,672						64,600	06/29/2021
3310080029		BALTIMORE	MD		08/19/2024	8.764	41,677						268,000	07/19/2024
100055506		DALLAS	TX		03/23/2021	7.240	41,680						185,000	01/05/2021
100184676		SURPRISE	AZ		12/17/2024	8.250	41,683		(4)				455,000	10/26/2024
100185704		EMMEN	NLD		12/20/2024	5.300	41,687					(286)	50,313	12/03/2024
100111962		HANOVER	PA		06/29/2023	4.625	41,692						135,000	05/19/2022
100113158		NORTH MIAMI BEACH	FL		06/29/2023	8.125	41,721						1,340,000	05/15/2022
100111276		TROY	AL		06/29/2023	8.510	41,733						128,900	05/14/2022
100163040		FORT WORTH	TX		08/13/2024	7.625	41,744						306,000	05/22/2024
100024327		KINGSBURG	CA		09/20/2018	5.625	41,752						218,000	09/20/2018
100110992		FRANKLIN	KY		06/29/2023	6.230	41,763						82,000	05/18/2022
100025002		MEMPHIS	TN		09/20/2018	4.375	41,764						73,055	03/06/2019
100184587		MOGADORE	OH		12/17/2024	8.750	41,766		(3)				303,501	10/17/2024
100047485		PEN ARGYL	PA		11/20/2020	6.000	41,820						134,900	07/31/2020
100044901		LEHIGH ACRES	FL		11/19/2020	5.070	41,827						104,500	04/13/2020
100011795		LOGAN	OH		03/08/2017	4.000	41,839						75,905	09/07/2016
3310082239		ASHEVILLE	NC		11/21/2024	8.666	41,854						1,010,000	08/15/2024
100127355		BARLING	AR		08/30/2023	7.500	41,866						125,000	06/02/2022
100082058		HAARLEM	NLD		03/30/2022	3.300	41,871					(2,753)	62,500	06/30/2024
100112947		CLEVELAND	OK		06/29/2023	7.500	41,878						147,000	04/10/2023
100120592		WASHINGTON	DC		08/18/2023	10.250	41,895						233,000	07/13/2023
100012205		TAMPA	FL		03/08/2017	5.000	41,899						250,000	10/19/2024
100111950		LITHONIA	GA		06/29/2023	5.875	41,910						272,000	05/16/2022
100054906		BRISTOL	PA		03/23/2021	8.625	41,923						215,000	12/31/2020
100014516		RIVERDALE	IL		09/27/2017	4.750	41,924						24,700	07/28/2017
100043002		ORLANDO	FL		05/28/2020	6.000	41,929						158,000	10/30/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184452		LANCASTER	SC		12/17/2024	8.500	41,960		(4)				267,921	10/21/2024
100127280		CLOVERDALE	IN		08/30/2023	6.500	41,963						90,000	06/04/2022
100112368		WEST HELENA	AR		06/29/2023	7.375	41,966						57,000	06/02/2022
100045656		KANSAS CITY	MO		11/25/2020	11.875	41,975						55,053	08/31/2020
3310053367		CHESAPEAKE	VA		06/08/2023	8.603	42,022						274,000	04/11/2023
100184539		WOODBRIDGE	VA		12/17/2024	8.500	42,032		(4)				413,966	10/19/2024
100112557		FRANKFORT	IN		06/29/2023	4.625	42,041						122,500	06/02/2022
100126844		PACIFIC	MO		08/30/2023	7.500	42,046						155,000	04/07/2023
3310051686		ALBANY	NY		06/08/2023	8.295	42,060						292,000	01/16/2023
100138995		ELYRIA	OH		12/21/2023	7.500	42,070						112,000	06/04/2022
100126625		HUBER HEIGHTS	OH		08/30/2023	8.330	42,091						132,000	05/15/2022
100114192		KIRKWOOD	NY		06/29/2023	5.000	42,098						140,000	05/20/2022
100184903		CINCINNATI	OH		12/17/2024	9.625	42,100		(4)				253,940	10/19/2024
3310073574		MEMPHIS	TN		07/29/2024	8.666	42,102						225,000	03/25/2024
100114020		MEMPHIS	TN		06/29/2023	7.500	42,109						98,000	06/02/2022
100017449		DEERFIELD BEACH	FL		04/26/2018	6.750	42,156						85,500	02/06/2017
100011844		BALTIMORE	MD		03/08/2017	4.500	42,176						30,816	02/01/2019
100010826		WATERBURY	CT		12/23/2016	4.375	42,190						76,000	09/14/2016
100047071		SPOKANE	WA		11/20/2020	6.750	42,196						242,250	07/31/2020
100012206		RIVERVIEW	FL		03/08/2017	4.375	42,204						105,000	11/30/2016
100054790		TARBORO	NC		03/23/2021	6.000	42,211						114,000	01/05/2021
100126908		MABLETON	GA		08/30/2023	3.375	42,260						209,000	05/16/2022
100028106		ASHTABULA	OH		10/26/2018	3.875	42,272						51,443	06/02/2018
100114225		SAINT LOUIS	MO		06/29/2023	5.500	42,281						62,000	05/16/2022
100012252		DUNNELLON	FL		04/28/2017	5.000	42,293						47,500	01/31/2017
3340079651		MARLBOROUGH	CT		08/19/2024	9.711	42,293						1,394,000	07/05/2024
100111321		OCALA	FL		06/29/2023	7.616	42,308						185,000	04/07/2023
100112930		MIDWEST CITY	OK		06/29/2023	8.400	42,330						98,000	05/16/2022
100126930		HARPER WOODS	MI		08/30/2023	4.125	42,365						158,000	05/14/2022
100085025		ROTTERDAM	NLD		07/27/2022	3.250	42,365					(2,786)	61,250	06/30/2024
100017410		SAUK VILLAGE	IL		04/26/2018	3.625	42,366						32,300	12/31/2017
100184704		ELGIN	IL		12/17/2024	9.000	42,368		(5)				260,000	10/29/2024
100047877		GRAND RAPIDS	MI		11/20/2020	4.250	42,374						118,750	07/31/2020
100110880		SAINTLOUIS	MO		06/29/2023	8.875	42,375						85,000	04/07/2023
100184911		MARYSVILLE	WA		12/17/2024	8.750	42,384		(5)				521,084	10/22/2024
100012651		STERLING HEIGHTS	MI		05/25/2017	4.500	42,415						147,000	01/31/2017
100017656		CLEVELAND	OH		04/26/2018	10.000	42,416						30,400	12/31/2017
100012478		BENSON	AZ		04/28/2017	6.000	42,418						85,500	01/31/2017
100055636		MONTGOMERY	AL		03/23/2021	7.681	42,422						50,000	01/08/2021
100032168		CHICAGO	IL		03/29/2019	4.355	42,432						265,000	12/09/2018
100045116		EL PASO	TX		11/19/2020	3.000	42,466						190,000	04/10/2020
100155673		SARATOGA SPRINGS	UT		06/18/2024	11.875	42,485						620,305	03/29/2024
100184442		MATTESON	IL		12/17/2024	9.625	42,486		(4)				242,866	10/12/2024
100054157		NEW ORLEANS	LA		03/23/2021	12.000	42,488						97,000	12/31/2020
100110979		CHAPPELLS	SC		06/29/2023	12.250	42,525		(119)				155,000	04/08/2023
100184768		BRISTOL	CT		12/17/2024	9.625	42,531		(5)				210,510	10/11/2024
3340077170		AUBURN	PA		07/29/2024	9.303	42,532						840,000	05/20/2024
100184870		EDMONDS	WA		12/17/2024	9.375	42,553		(5)				843,323	10/26/2024
100055168		OMAHA	NE		03/23/2021	5.500	42,579						185,000	01/03/2021
100184796		BUCKEYE	AZ		12/17/2024	10.000	42,582		(5)				500,163	10/26/2024
100110357		GARLAND	TX		06/30/2023	6.624	42,600						340,000	05/01/2023
100184739		OVERLAND PARK	KS		12/17/2024	9.125	42,614		(5)				479,316	11/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310081202		PHILADELPHIA	PA		08/26/2024	9.016	42,620						205,000	07/19/2024
100138930		NEW CASTLE	PA		12/21/2023	9.500	42,640						100,000	04/10/2023
100012073		HOUSTON	TX		03/08/2017	6.000	42,641						70,775	09/03/2016
100044104		LAS VEGAS	NV		08/19/2020	4.500	42,681						180,500	05/02/2019
100141832		LELYSTAD	NLD		01/29/2024	5.950	42,723					(1,947)	55,000	06/30/2024
100111739		ARGYLE	NY		06/29/2023	7.000	42,734						95,000	06/03/2022
100030121		SUMMERVILLE	SC		12/20/2018	2.000	42,742						158,000	09/30/2018
100016600		GLENARDEN	MD		04/10/2018	4.250	42,755						233,000	01/04/2018
3310089603		BIRMINGHAM	AL		12/12/2024	8.610	42,768						285,000	10/14/2024
3310089604		BIRMINGHAM	AL		12/12/2024	8.610	42,768						285,000	10/14/2024
3310089607		BIRMINGHAM	AL		12/12/2024	8.610	42,768						285,000	10/14/2024
3310089609		BIRMINGHAM	AL		12/12/2024	8.610	42,768						285,000	10/14/2024
100027927		MEMPHIS	TN		10/26/2018	5.125	42,776						74,005	06/01/2018
100111027		DETROIT	MI		06/29/2023	7.250	42,778						245,000	04/07/2023
100113984		COUNCIL	ID		06/29/2023	6.500	42,780						350,000	06/05/2022
100184793		JACK	AL		12/17/2024	9.250	42,793		(6)				257,979	10/21/2024
3310030486		WILLIAMSTOWN	NJ		01/31/2022	7.050	42,806						220,000	01/04/2022
3310041711		INDIAN HARBOUR BEACH	FL		04/27/2023	9.100	42,827						211,000	12/14/2022
100184469		LAKESIDE	CA		12/17/2024	9.500	42,860		(5)				443,097	11/02/2024
100047329		NORTH PORT	FL		11/20/2020	5.750	42,873						153,900	07/31/2020
100126622		ROCHESTER	NY		08/30/2023	4.922	42,903						145,000	05/16/2022
100047444		TOLEDO	OH		11/20/2020	6.625	42,903						56,858	07/31/2020
100112726		MARIETTA	GA		06/29/2023	4.125	42,903						255,000	05/16/2022
100111162		HONESDALE	PA		06/29/2023	5.500	42,915						185,000	05/14/2022
100114373		COUNTRY CLUB HILLS	IL		06/29/2023	2.000	42,922						130,000	06/09/2022
100184731		CHANDLER	AZ		12/17/2024	9.000	42,942		(6)				487,443	10/25/2024
100011243		HOUSTON	TX		12/23/2016	4.750	42,959						132,000	10/31/2016
100146057		MECHANICSBURG	PA		03/19/2024	11.875	42,977						240,121	10/20/2023
100011320		DEATSVILLE	AL		12/23/2016	8.840	42,981						94,905	04/11/2016
100053801		LAREDO	TX		03/23/2021	9.038	42,986		658				90,500	01/05/2021
100046138		LOUISVILLE	KY		11/25/2020	4.750	42,994						92,958	08/31/2020
3340071648		BALTIMORE	MD		04/12/2024	9.593	43,006						340,000	03/14/2024
100133867		LAS VEGAS	NV		10/20/2023	7.999	43,014						1,060,000	09/29/2023
100028004		WHITMAN	MA		10/26/2018	4.000	43,016						318,250	06/01/2018
100150249		LELYSTAD	NLD		04/29/2024	6.000	43,021					(1,508)	55,000	06/30/2024
3340080027		ST. LOUIS	MO		08/26/2024	9.485	43,026						230,000	07/05/2024
100017116		EXETER	CA		04/26/2018	6.540	43,050						359,000	12/31/2017
100126593		BELLEVILLE	IL		08/30/2023	6.000	43,054		1,287				60,000	05/16/2022
100113468		PORTAGE	PA		06/29/2023	7.500	43,056						60,000	02/04/2022
3310076129		SCRANTON	PA		09/26/2024	9.086	43,071						255,000	05/01/2024
3340090664		AKRON	OH		12/12/2024	8.927	43,085						300,000	11/18/2024
100126977		KATY	TX		08/30/2023	5.250	43,087						118,000	08/30/2023
100043102		CARLISLE	PA		05/28/2020	5.000	43,089						108,000	12/21/2019
100155739		PONTE VEDRA BEACH	FL		06/18/2024	8.625	43,102						689,752	03/29/2024
100029923		EMERYVILLE	CA		12/20/2018	5.625	43,108						640,000	09/30/2018
100126667		MADISON	OH		08/30/2023	4.280	43,112						266,000	05/16/2022
100010955		MEMPHIS	TN		12/23/2016	7.000	43,135						72,200	05/05/2023
100184719		KANEOHE	HI		12/17/2024	10.250	43,139		(6)				1,262,711	10/18/2024
100111814		WASHINGTON	IN		06/29/2023	7.625	43,166						120,000	06/09/2022
100055293		EL PASO	TX		03/23/2021	10.330	43,175						155,000	12/10/2022
100111994		ATLANTA	GA		06/29/2023	3.750	43,179						280,000	05/16/2022
100055453		BOSSIER CITY	LA		03/23/2021	5.375	43,182						87,000	01/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100017085		NEWTONSVILLE	OH		04/26/2018	15.250	43,184						58,900	12/31/2017
100126666		CHICAGO	IL		08/30/2023	12.760	43,201						250,000	05/15/2022
100184466		MONROE	CT		12/17/2024	8.500	43,211		(6)				526,762	10/09/2024
100043646		LANSING	MI		08/13/2020	4.375	43,218						109,250	12/04/2019
100114059		FAIRFIELD	ID		06/29/2023	8.250	43,219						340,000	06/15/2022
100114107		POUND	WI		06/29/2023	4.625	43,224						160,000	05/24/2022
3340072520		CLEVELAND	OH		04/12/2024	9.593	43,243						170,000	03/14/2024
3340074852		LAWTON	OK		05/17/2024	9.473	43,243						156,000	04/22/2024
100045579		ROSEBUSH	MI		11/25/2020	3.500	43,245						63,085	08/31/2020
100184433		FORT PIERCE	FL		12/17/2024	11.375	43,271		166				140,000	10/03/2024
3300004966		WHEELING	WV		06/24/2024	9.445	43,292						528,000	03/20/2024
100047130		SMYRNA	DE		11/20/2020	7.375	43,301						218,500	07/31/2020
3310090078		BALTIMORE	MD		12/05/2024	8.148	43,303						377,000	11/06/2024
100126787		LIGONIER	IN		08/30/2023	7.250	43,313						33,000	08/30/2023
100127359		SOMERSET	NJ		08/30/2023	2.875	43,323						350,000	06/09/2022
3310063087		HAMBURG	NY		12/28/2023	8.610	43,325						245,000	11/06/2023
3310077485		WEST PALM BEACH	FL		08/19/2024	8.666	43,336						436,000	05/23/2024
100113653		PINE BLUFF	AR		06/29/2023	8.700	43,362						85,000	05/18/2022
3310078468		MEMPHIS	TN		09/10/2024	8.841	43,404						280,000	06/20/2024
100054476		DAYTON	OH		03/23/2021	10.840	43,406						47,000	01/07/2021
3340075476		DAYTON	OH		05/10/2024	9.651	43,417						370,000	04/09/2024
100114098		MADISON	WI		06/29/2023	5.000	43,431						106,000	05/17/2022
100114410		KAUKAUNA	WI		06/29/2023	6.000	43,450						157,000	05/16/2022
3340083418		KINSTON	NC		09/26/2024	8.983	43,471						164,000	08/14/2024
3310088481		PHILADELPHIA	PA		11/21/2024	8.680	43,479						345,000	10/10/2024
100073572		AMSTERDAM	NLD		10/25/2021	3.000	43,481					(2,859)	177,500	06/30/2024
100045762		PHILADELPHIA	PA		11/25/2020	4.625	43,535						113,050	08/31/2020
100112465		MONTGOMERY	AL		06/29/2023	4.750	43,554						226,000	05/16/2022
3340063488		PHILADELPHIA	PA		03/07/2024	9.654	43,560						680,000	11/20/2023
3340069565		YOUNGSTOWN	OH		03/07/2024	9.354	43,560						222,000	01/25/2024
3340077063		HARTSVILLE	SC		06/14/2024	9.653	43,560						246,000	04/29/2024
3340082110		DETROIT	MI		10/23/2024	8.959	43,560						520,000	08/01/2024
100054018		HIGHLAND	IN		03/23/2021	6.500	43,570						160,000	01/05/2021
100031201		PALM SPRINGS	FL		03/29/2019	4.625	43,592						138,000	12/08/2018
3500109031		LEHIGH ACRES	FL		10/16/2024	8.783	43,593						1,086,000	08/17/2024
100045720		DETROIT	MI		11/25/2020	4.250	43,593						74,005	08/31/2020
100045965		KEYSTONE HEIGHTS	FL		11/25/2020	2.000	43,599						260,000	05/20/2024
100054067		BENNETTSVILLE	SC		03/23/2021	6.996	43,607						65,000	01/07/2021
100055226		JACKSON	TN		03/23/2021	4.125	43,607						48,000	12/31/2020
100111891		SULPHUR	LA		06/29/2023	5.500	43,611						229,000	05/15/2022
100046057		TOPOCK	AZ		11/25/2020	4.250	43,613						109,250	08/31/2020
100111018		PHOENIX	AZ		06/29/2023	6.875	43,619						255,000	05/16/2022
3340083543		DAYTON	OH		09/18/2024	9.333	43,623						430,000	08/20/2024
100184746		ALBANY	OR		12/17/2024	9.875	43,632		(5)				332,888	10/21/2024
100053429		MUSKEGON	MI		03/23/2021	5.000	43,651						53,000	12/31/2020
100127116		DESMOINES	IA		08/30/2023	7.125	43,653						147,000	04/07/2023
100049048		DETROIT	MI		11/20/2020	4.125	43,657						29,331	07/31/2020
100034188		LOUTH	IRL		06/21/2019	4.500	43,658					(2,907)	156,435	11/30/2018
3310083750		NEW ORLEANS	LA		10/31/2024	9.289	43,664						330,000	09/06/2024
100127237		MARIETTA	GA		08/30/2023	10.950	43,666						335,000	04/10/2023
100029938		PEARLAND	TX		12/20/2018	5.375	43,717						90,250	09/30/2018
3310089927		HAMILTON	NJ		12/12/2024	8.645	43,718						441,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112366		MERCER	PA		06/29/2023	6.875	43,721						145,000	06/02/2022
100112847		WILKES BARRE	PA		06/29/2023	9.450	43,744						172,500	04/10/2023
100017208		BENSON	AZ		04/26/2018	3.625	43,749						76,000	12/31/2017
100028003		CHICAGO HEIGHTS	IL		10/26/2018	2.000	43,750						31,588	06/01/2018
100126506		CRAWFORDSVILLE	IN		08/30/2023	7.929	43,752						105,000	04/10/2023
100024501		SCHENECTADY	NY		09/20/2018	3.750	43,761						69,493	04/30/2018
100054175		MONTGOMERY	AL		03/23/2021	5.500	43,779						55,000	01/05/2021
3310057806		PHILADELPHIA	PA		08/31/2023	9.016	43,784						262,000	07/24/2023
3310090030		SPARTANBURG	SC		12/19/2024	7.700	43,784						1,000,000	11/12/2024
100111864		PHOENIX	AZ		06/29/2023	6.875	43,785						420,000	06/02/2022
100154877		DETROIT	MI		07/19/2024	7.250	43,785						55,000	01/31/2024
100055292		CINCINNATI	OH		03/23/2021	9.538	43,788						130,000	12/31/2020
100112626		MONTROSE	MI		06/29/2023	6.673	43,801						133,000	06/03/2022
100111619		TRENTON	NJ		06/29/2023	3.625	43,805						115,000	06/02/2022
3310086419		ST. PETERSBURG	FL		12/12/2024	9.296	43,808						1,135,000	10/01/2024
3310081224		PHILADELPHIA	PA		08/26/2024	8.862	43,816						280,000	07/23/2024
3310090109		TRENTON	NJ		12/05/2024	8.855	43,822						225,000	11/06/2024
3310040144		MOBILE	AL		08/16/2022	8.337	43,827						246,000	07/11/2022
3340082076		CADILLAC	MI		10/23/2024	9.470	43,836						550,000	08/16/2024
100048441		ATLANTA	GA		11/20/2020	4.250	43,848						118,000	05/20/2024
100126624		BRUNSWICK	OH		08/30/2023	8.050	43,860						185,000	05/16/2022
100055670		PARKS	AR		03/23/2021	4.500	43,862						100,000	01/09/2021
100043713		FORT WORTH	TX		08/13/2020	6.375	43,863						106,400	12/20/2019
100017094		COMMERCE CITY	CO		04/26/2018	5.250	43,868						235,000	12/31/2017
100046995		MARIETTA	GA		11/20/2020	7.750	43,915						237,500	07/31/2020
100047971		ORLANDO	FL		11/20/2020	4.250	43,934						275,500	07/31/2020
100045914		ROGERS	AR		11/25/2020	4.500	43,950						112,100	08/31/2020
3310084137		HOUSTON	TX		10/23/2024	8.743	43,969						305,000	09/24/2024
3310058577		CLEVELAND HEIGHTS	OH		09/15/2023	8.925	43,971						225,000	07/18/2023
100086305		AMSTERDAM	NLD		08/29/2022	4.300	43,992					(2,893)	72,462	12/01/2023
100112294		MILWAUKEE	WI		06/29/2023	7.875	44,015						75,000	06/03/2022
100111620		COVINGTON	KY		06/29/2023	4.500	44,040						89,900	05/16/2022
100046987		BETHLEHEM	GA		11/20/2020	6.375	44,051						185,250	07/31/2020
100012406		HOWELL	MI		04/28/2017	3.625	44,058						150,000	01/31/2017
100054529		GLENDALE	AZ		03/23/2021	5.125	44,063						350,000	09/30/2024
100054907		DEER ISLAND	OR		03/23/2021	8.000	44,083						380,000	01/04/2021
100049644		MIDLAND	TX		11/20/2020	6.625	44,095						151,905	07/31/2020
100113701		BRADENTON	FL		06/29/2023	4.000	44,113						380,000	05/14/2022
100111024		TAYLOR	MI		06/29/2023	8.860	44,117						120,000	05/16/2022
100144595		PANAMA CITY BEACH	FL		03/13/2024	7.990	44,151						835,000	02/09/2024
3500109034		LEHIGH ACRES	FL		10/16/2024	8.783	44,152						1,086,000	08/17/2024
100111108		CHERRY CREEK	NY		06/29/2023	9.319	44,152						129,000	05/18/2022
100049522		GRAND RAPIDS	MI		11/20/2020	7.125	44,161						134,425	07/31/2020
100113733		MINNEAPOLIS	MN		06/29/2023	7.750	44,218						175,000	06/03/2022
100126522		VALLEY	AL		08/30/2023	7.840	44,246						75,000	05/14/2022
100032402		DONEGAL	IRL		06/21/2019	4.250	44,247					(2,918)	383,520	11/30/2018
100049098		SHREVEPORT	LA		11/20/2020	4.125	44,247						69,493	07/31/2020
100030561		GASTONIA	NC		12/20/2018	5.500	44,267						82,650	09/30/2018
100050122		PLANT CITY	FL		11/20/2020	6.500	44,276						131,100	06/30/2020
100127018		SAN ANTONIO	TX		08/30/2023	3.375	44,281						135,000	04/07/2023
100044028		SHILLINGTON	PA		08/19/2020	5.000	44,294						137,750	07/22/2019
100127173		DELHI	CA		08/30/2023	6.870	44,332						375,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3340071381		ROCHESTER	NY		04/19/2024	9.445	44,352						248,000	02/20/2024
3340072127		ALBANY	NY		03/28/2024	9.585	44,352						710,000	02/19/2024
100054750		LINCOLNTON	NC		03/23/2021	3.000	44,358						139,000	12/31/2020
100043051		MONROE	NC		05/28/2020	4.000	44,370						155,000	03/30/2020
100038488		KILDARE	IRL		09/27/2019	4.650	44,377					(2,907)	174,493	11/30/2018
100012117		PHILADELPHIA	PA		03/08/2017	5.000	44,382						170,000	09/09/2016
100011545		EUSTIS	FL		03/08/2017	5.040	44,404						75,050	11/30/2016
100119312		OCALA	FL		07/31/2023	6.999	44,408						334,000	06/21/2023
100044230		BOCA RATON	FL		08/19/2020	4.750	44,413						270,750	12/04/2019
3340086557		COALDALE	PA		11/21/2024	9.289	44,423						260,000	09/28/2024
3340083657		JACKSONVILLE	FL		10/10/2024	9.173	44,431						482,000	09/11/2024
100111939		JACKSONVILLE	FL		06/29/2023	4.125	44,435						244,000	05/16/2022
100083450		BIRMINGHAM	GBR		05/27/2022	5.490	44,451					(707)	270,000	05/26/2022
100054013		COSHOCTON	OH		03/23/2021	5.000	44,459		(820)				71,900	01/07/2021
100055170		MOBILE	AL		03/23/2021	7.000	44,465						74,000	01/08/2021
3310082245		WEISER	ID		08/19/2024	8.771	44,483						276,000	07/25/2024
100109316		SARASOTA	FL		06/12/2023	7.125	44,484						384,000	04/04/2023
100113177		ORLANDO	FL		06/29/2023	8.625	44,486						259,000	05/15/2022
100032983		SLIGO	IRL		06/21/2019	5.150	44,500					(2,924)	145,309	11/30/2018
100110845		BOAZ	AL		06/29/2023	11.004	44,509						100,000	04/10/2023
100113883		ATLANTA	GA		06/29/2023	2.875	44,512						160,000	06/09/2022
100047025		WAYNE	MI		11/20/2020	6.500	44,515						112,100	07/31/2020
100184569		BESSEMER	AL		12/17/2024	9.375	44,540		(6)				230,682	10/31/2024
100033139		WICKLOW	IRL		06/21/2019	3.900	44,543					(2,927)	76,624	11/30/2018
100030499		HOUSTON	TX		12/20/2018	5.000	44,547						118,000	09/30/2018
100028764		WATERFORD TWP	MI		10/26/2018	4.625	44,549						36,100	06/01/2018
3310088023		MACON	GA		12/19/2024	9.366	44,550						266,000	10/15/2024
100112752		CHARLESTON	SC		06/29/2023	4.875	44,595						340,000	04/08/2023
100054482		MILWAUKEE	WI		03/23/2021	2.856	44,596						50,000	01/11/2021
100112983		BALTIMORE	MD		06/29/2023	3.875	44,600						105,000	05/16/2022
100118052		BELOIT	WI		07/20/2023	4.625	44,612						73,000	03/01/2024
3340066577		DANVILLE	VA		02/26/2024	9.532	44,613						456,000	12/19/2023
3340074300		GARY	IN		05/10/2024	9.087	44,629						420,000	04/05/2024
100044223		EAST CHICAGO	IN		08/19/2020	3.875	44,632						72,719	04/30/2019
100055413		SAINT LOUIS	MO		03/23/2021	4.250	44,632						40,000	01/07/2021
3310081481		CAPE CORAL	FL		09/03/2024	8.666	44,643						600,000	07/23/2024
100047365		HENDERSON	NV		11/20/2020	5.750	44,662						237,500	07/31/2020
100025286		PORT RICHEY	FL		09/20/2018	3.875	44,665						151,050	04/30/2018
3340077165		MEMPHIS	TN		07/29/2024	9.623	44,677						470,000	05/25/2024
3500109033		LEHIGH ACRES	FL		10/16/2024	8.783	44,680						1,095,000	08/17/2024
3310078467		MEMPHIS	TN		08/26/2024	8.841	44,706						275,000	06/04/2024
3310050689		CLINTON	MD		05/25/2023	8.148	44,743						400,000	03/22/2023
100088549		DEN HAAG	NLD		10/27/2022	4.550	44,749					(2,943)	65,226	12/01/2023
100111566		JACKSONVILLE	NC		06/29/2023	6.750	44,749						135,000	06/10/2022
100045498		BAY CITY	MI		11/25/2020	4.125	44,750						60,468	08/31/2020
100000532		TAMPA	FL		09/27/2016	11.990	44,764						150,000	08/25/2016
3310064965		OAK RIDGE	NJ		12/28/2023	8.771	44,773						750,000	11/07/2023
100033163		GALWAY	IRL		06/21/2019	4.150	44,787					(2,942)	354,576	11/30/2018
100053985		BAKERSFIELD	CA		03/23/2021	8.750	44,805						197,500	12/31/2020
100010861		KERNERSVILLE	NC		12/23/2016	4.250	44,834						115,000	10/31/2016
100184820		GALAX	VA		12/17/2024	8.875	44,847		(4)				267,576	10/08/2024
100184562		COCONUT CREEK	FL		12/17/2024	8.750	44,857		(16)				595,489	10/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100000423		AUBURNDALE	FL		09/27/2016	4.000	44,859						99,900	08/24/2016
100147064		VERSAILLES	KY		03/27/2024	7.250	44,877						158,000	02/12/2024
100053981		BOONE	IA		03/23/2021	4.250	44,884						99,000	01/04/2021
100050123		HOUSTON	TX		11/20/2020	7.750	44,895						126,350	07/31/2020
3340072021		SAN ANGELO	TX		04/12/2024	9.290	44,906						162,000	03/05/2024
100111851		LINCOLN PARK	MI		06/29/2023	2.875	44,955						102,500	06/03/2022
3310084366		WINSTON-SALEM	NC		10/23/2024	9.289	44,957						319,000	08/28/2024
100178085		BUFFALO	NY		11/19/2024	6.550	44,960		1				365,000	08/29/2024
100111890		SOLDIERS GROVE	WI		06/29/2023	3.875	44,964						252,900	05/16/2022
100031177		BRADENTON	FL		03/29/2019	4.130	44,965						67,925	12/09/2018
3310056878		DETROIT	MI		10/06/2023	8.603	44,966						394,000	07/06/2023
100043852		NORCO	CA		08/19/2020	3.000	44,969						551,000	01/22/2020
3340069403		GRANITEVILLE	SC		04/05/2024	9.747	44,986						260,000	02/14/2024
3310085801		MANALAPAN	NJ		11/14/2024	8.666	44,996						955,000	09/19/2024
100017717		BRIDGETON	NJ		04/26/2018	3.125	45,012						159,000	12/31/2017
100184550		NAMPA	ID		12/17/2024	9.750	45,015		(5)				429,997	10/31/2024
3310059367		LYONS	IL		09/15/2023	8.666	45,045						400,000	08/10/2023
100118056		INDEPENDENCE	MO		07/20/2023	5.000	45,059						122,000	03/01/2024
100112960		BLUE ISLAND	IL		06/29/2023	2.000	45,060						135,000	05/14/2022
100045857		HOUGHTON LAKE	MI		11/25/2020	6.250	45,085						71,298	08/31/2020
100184915		SANTA ANA	CA		12/17/2024	8.500	45,088		(4)				1,150,250	10/18/2024
100012110		SELMA	IN		03/08/2017	4.625	45,088						105,000	11/30/2016
100054935		DETROIT	MI		03/23/2021	5.250	45,103		118				55,000	02/15/2022
100053614		ELMORE	OH		03/23/2021	9.490	45,105						186,000	01/06/2021
100047733		WINDER	GA		11/20/2020	7.500	45,116						180,500	07/31/2020
100050099		SHERMAN	TX		11/20/2020	7.875	45,121						104,500	07/31/2020
3310087576		FRANKLIN	IN		10/31/2024	8.428	45,144						220,000	10/05/2024
3340087528		LAWTON	OK		11/21/2024	8.784	45,144						170,000	10/04/2024
100078904		AUGUSTA	GA		02/24/2022	3.750	45,158						65,000	01/20/2022
3340080350		CLEVELAND	OH		07/29/2024	9.445	45,223						248,000	06/25/2024
100045230		SAGINAW	MI		11/25/2020	5.875	45,262						61,370	08/31/2020
100032816		DUBLIN	IRL		06/21/2019	5.150	45,267					(2,972)	45,014	11/30/2018
100126476		THONOTOSASSA	FL		08/30/2023	6.000	45,287						130,000	05/16/2022
100024803		SICKLERVILLE	NJ		09/20/2018	4.625	45,292						53,248	04/30/2018
3340072301		CHICAGO	IL		04/30/2024	9.593	45,302						720,000	03/07/2024
3310091283		CLEVELAND	OH		12/19/2024	8.470	45,315						265,000	11/06/2024
100138943		MONTICELLO	FL		12/21/2023	5.000	45,323						173,900	05/17/2022
100177709		SCHNECKSVILLE	PA		11/19/2024	8.800	45,335						281,200	08/14/2024
100112183		QUINCY	FL		06/29/2023	3.625	45,339						249,840	05/16/2022
100088525		ENKHUIZEN/HOORN	NLD		10/27/2022	1.000	45,364					(2,983)	232,500	06/30/2024
100074374		STADSKANAAL	NLD		11/16/2021	2.750	45,364					(2,983)	232,571	06/30/2024
100044032		ONTARIO	CA		08/19/2020	5.000	45,365						441,750	08/31/2018
3310086428		CLEVELAND	OH		10/23/2024	9.191	45,367						220,000	09/25/2024
3310076408		LORIS	SC		07/29/2024	9.016	45,371						335,000	04/25/2024
100011590		ERWIN	TN		03/08/2017	3.875	45,389						66,405	09/03/2016
100082729		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.500	45,395					(2,985)	56,799	12/01/2023
100014699		CLINTON	TN		09/27/2017	7.375	45,398						216,000	07/30/2017
3300005114		HAMILTON TOWNSHIP	NJ		07/17/2024	9.445	45,433						216,000	05/06/2024
3310081358		SEBRING	FL		09/03/2024	9.191	45,441						272,000	07/31/2024
100054170		EAST HARTFORD	CT		03/23/2021	6.130	45,441						130,000	08/07/2023
100111138		RIGBY	ID		06/29/2023	6.816	45,459						270,000	05/15/2022
100112911		WAPATO	WA		06/29/2023	7.750	45,462						240,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100184821		WASHINGTON	UT		12/17/2024	8.875	45,467		(5)				823,000	10/19/2024
100184538		GRAND BAY	AL		12/17/2024	8.875	45,498		(6)				260,372	10/24/2024
100184486		OCEANSIDE	CA		12/17/2024	9.375	45,504		(6)				693,539	10/31/2024
100139914		NETHERLANDS	NLD		12/28/2023	5.900	45,508					(2,992)	63,438	12/01/2023
100025796		INDEPENDENCE	MO		09/20/2018	4.000	45,523						63,175	04/30/2018
100054833		WIMBERLEY	TX		03/23/2021	4.000	45,547						282,000	01/05/2021
100113268		BENTON	AR		06/29/2023	7.820	45,553						55,000	05/14/2022
100043505		PEARLAND	TX		08/13/2020	6.875	45,564						209,000	12/19/2019
100111966		MANDEVILLE	LA		06/29/2023	2.875	45,575						151,000	05/22/2022
3310057359		PHILADELPHIA	PA		08/31/2023	8.764	45,580						502,000	07/06/2023
100045725		DILLON	SC		11/25/2020	1.999	45,586						81,225	08/31/2020
100114010		LOXAHATCHEE	FL		06/29/2023	3.500	45,590						600,000	06/10/2022
3310082097		WINDHAM	CT		09/03/2024	8.897	45,597						252,000	08/01/2024
3310079011		BALTIMORE	MD		09/18/2024	8.925	45,602						272,000	06/19/2024
100111171		ELYRIA	OH		06/29/2023	3.500	45,605						120,000	05/13/2022
100053507		KANSAS CITY	MO		03/23/2021	7.250	45,612						203,180	12/31/2020
100113812		LAKEWOOD	OH		06/29/2023	2.875	45,613						270,000	06/08/2022
100127202		DECATUR	GA		08/30/2023	8.250	45,638						235,000	04/07/2023
100184511		SANDOWN	NH		12/17/2024	9.375	45,641		(6)				481,131	10/25/2024
3340086699		PITTSBURGH	PA		11/21/2024	8.784	45,653						460,000	09/25/2024
100046809		CLEVELAND	OH		11/20/2020	7.625	45,680						76,713	07/31/2020
100046859		MCDONOUGH	GA		11/20/2020	4.000	45,703						85,738	07/31/2020
100111038		LITHONIA	GA		06/29/2023	7.250	45,709						223,000	05/16/2022
100177947		GRAND BLANC	MI		11/19/2024	7.550	45,710		(5)				321,000	08/27/2024
3310082625		AURORA	IL		08/26/2024	8.659	45,738						230,000	08/05/2024
100043945		CHINA GROVE	NC		08/19/2020	6.370	45,742						145,350	12/04/2019
100054695		NEW IBERIA	LA		03/23/2021	2.000	45,748						49,500	01/07/2021
100054622		SHELBY	NC		03/23/2021	9.390	45,766						86,000	01/02/2021
3310091202		ALBUQUERQUE	NM		12/19/2024	7.700	45,797						285,000	11/23/2024
100127315		DECATUR	GA		08/30/2023	5.375	45,801						210,000	06/02/2022
100065569		NILES	OH		07/28/2021	3.875	45,829						97,000	04/29/2021
100046908		DODGE CITY	KS		11/20/2020	8.125	45,841						147,250	07/31/2020
100055249		SCOTTSBURG	IN		03/23/2021	4.625	45,845						65,000	01/06/2021
3310077699		GUN BARREL CITY	TX		09/03/2024	9.016	45,863						288,000	05/30/2024
100114001		MOUNT MORRIS	MI		06/29/2023	6.250	45,866						220,000	06/09/2022
100046637		SAINT LOUIS	MO		11/25/2020	4.990	45,883						85,738	08/31/2020
100050135		LUSBY	MD		11/20/2020	7.500	45,919						256,500	07/31/2020
100126535		TOLEDO	OH		08/30/2023	10.879	45,926						54,000	05/15/2022
100039006		DUBLIN	IRL		09/27/2019	4.650	45,938					(3,017)	75,761	11/30/2018
3310079983		LAUREL RUN	PA		08/19/2024	8.610	45,946						261,000	06/30/2024
100053541		BUFFALO	NY		03/23/2021	6.378	45,949						96,600	01/01/2021
100112049		PHILADELPHIA	PA		06/29/2023	3.750	45,960						160,000	06/02/2022
100082728		STADSKANAAL	NLD		04/27/2022	2.850	45,985					(3,024)	63,429	06/30/2024
3310088809		CHICAGO	IL		11/14/2024	8.498	46,013						550,000	10/18/2024
3310062222		PORT CHARLOTTE	FL		10/31/2023	8.806	46,025						941,000	09/29/2023
3310076021		GLENWOOD	IL		06/04/2024	8.771	46,026						260,000	04/25/2024
100047982		NAPLES	FL		11/20/2020	6.500	46,028						425,600	07/31/2020
100086288		DELFT	NLD		08/29/2022	3.950	46,030					(3,027)	73,333	06/30/2024
100113008		EUCLID	OH		06/29/2023	4.250	46,065						140,000	05/16/2022
100044282		MIRAMAR	FL		08/19/2020	3.000	46,072						223,250	12/04/2019
100184451		WASHINGTON	DC		12/17/2024	8.500	46,073		(2)				567,460	10/22/2024
3310052721		COMMERCE	TX		11/21/2023	8.841	46,079						240,000	04/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053460		WILKES BARRE	PA		03/23/2021	10.550	46,086						41,000	12/30/2020
100112590		CUMBERLAND	MD		06/29/2023	7.250	46,096						61,900	06/11/2022
100012402		SYCAMORE	IL		04/28/2017	3.001	46,120						90,250	01/31/2017
100014390		SMITHFIELD	NC		09/27/2017	3.375	46,123						78,850	07/28/2017
100055244		CLYDE	KS		03/23/2021	7.984	46,141		(446)				29,000	01/07/2021
100077910		HEEMSTEDE	NLD		12/29/2021	3.650	46,151					(3,035)	69,412	06/30/2024
3310085955		DETROIT	MI		10/10/2024	8.666	46,154						222,000	09/17/2024
100184807		CAMDENTON	MO		12/17/2024	9.375	46,155		(6)				287,257	10/30/2024
100145976		ORLANDO	FL		03/19/2024	11.250	46,156						265,872	10/21/2023
100184869		WATERFORD	MI		12/17/2024	9.375	46,173		(6)				214,426	10/26/2024
3340077359		CLEVELAND	OH		06/14/2024	10.698	46,174						228,000	05/21/2024
100046532		HAMILTON	OH		11/25/2020	12.200	46,196						55,053	08/31/2020
100048530		SURPRISE	AZ		11/20/2020	3.875	46,202						408,500	07/31/2020
100043431		BALL	LA		08/13/2020	8.438	46,205						114,570	03/11/2020
100126672		IRVINGTON	NJ		08/30/2023	8.005	46,217						315,000	05/14/2022
100126611		CHICAGO	IL		08/30/2023	9.560	46,218						49,000	05/16/2022
3310039505		CHICAGO	IL		08/16/2022	7.500	46,244						343,000	07/23/2022
3310082342		TRENTON	NJ		08/26/2024	8.148	46,258						235,000	07/31/2024
3340068719		COLLINSVILLE	IL		02/26/2024	9.473	46,270						404,000	01/12/2024
100055478		PHILADELPHIA	PA		03/23/2021	3.875	46,306						103,000	12/31/2020
3310077134		LIVINGSTON	TX		08/19/2024	8.666	46,330						400,000	06/10/2024
100112551		CLEVELAND	OH		06/29/2023	5.892	46,332						120,000	06/02/2022
3340071530		BALTIMORE	MD		04/12/2024	9.742	46,332						576,000	03/11/2024
100110973		PITTSBURGH	PA		06/29/2023	7.700	46,353						132,000	05/16/2022
100046952		NASHVILLE	TN		11/20/2020	7.500	46,362						185,250	07/30/2020
100177940		YPSILANTI	MI		11/19/2024	8.175	46,367		(7)				352,600	08/27/2024
100126816		BREWERTON	NY		08/30/2023	1.250	46,403						179,900	05/15/2022
3310081014		CHICAGO	IL		09/03/2024	8.771	46,406						315,000	07/17/2024
100113923		ATLANTA	GA		06/29/2023	3.625	46,409						261,000	06/14/2022
100111653		MACON	GA		06/29/2023	6.734	46,409						113,900	05/16/2022
100177942		COOKEVILLE	TN		11/19/2024	9.175	46,430						225,000	08/27/2024
100030504		WICHITA	KS		12/20/2018	6.250	46,432						77,900	09/30/2018
100046254		GEORGETOWN	KY		11/25/2020	5.250	46,435						204,250	08/31/2020
100030176		WEST NEW YORK	NJ		12/20/2018	2.000	46,439						170,000	09/30/2018
100145725		UNITED KINGDOM	GBR		03/12/2024	3.390	46,456					(1,006)	95,000	02/07/2020
100055743		KANSAS CITY	MO		03/23/2021	2.875	46,471						292,620	12/31/2020
100146273		NEWTON	KS		03/19/2024	10.875	46,489						225,000	10/21/2023
100067842		BURLESON	TX		09/23/2021	4.500	46,491						385,000	06/17/2021
100114479		BELLEFONTE	PA		06/29/2023	9.420	46,502						225,000	05/16/2022
100112096		HOUSTON	TX		06/29/2023	7.875	46,508						155,000	07/18/2022
3310089777		RANDALLSTOWN	MD		12/19/2024	8.666	46,510						350,000	11/18/2024
100049480		LANSING	IL		11/20/2020	3.000	46,526						52,345	07/31/2020
100113521		AIKEN	SC		06/29/2023	5.125	46,556						87,500	06/05/2022
100178007		GRASS LAKE	MI		11/19/2024	8.925	46,563						282,800	08/28/2024
100114152		KINSALE	VA		06/29/2023	7.440	46,564						172,000	05/19/2022
100012876		MIRAMAR	FL		05/25/2017	5.000	46,576						129,000	01/31/2017
100082726		KATWIJK	NLD		04/27/2022	3.850	46,607					(3,065)	52,941	06/30/2024
100110837		MATTOON	IL		06/29/2023	2.000	46,613		2,641				112,000	05/16/2022
3340069273		PHILLIPSBURG	NJ		02/26/2024	9.265	46,617						384,000	01/22/2024
100178179		PALATINE	IL		11/19/2024	10.925	46,618						280,000	08/30/2024
3310052718		COMMERCE	TX		11/21/2023	8.841	46,646						240,000	04/24/2023
100177904		MARSHFIELD	WI		11/19/2024	8.175	46,653						288,000	08/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047155		SKOKIE	IL		11/20/2020	4.125	46,661						354,113	07/31/2020
100112813		PELL CITY	AL		06/29/2023	7.250	46,675						134,000	04/06/2023
100043834		HARLINGEN	TX		08/19/2020	4.875	46,691						85,647	12/04/2019
100111273		KALAMAZOO	MI		06/29/2023	11.875	46,692						130,500	04/09/2023
100126965		SAINT LOUIS	MO		08/30/2023	7.625	46,715						70,000	04/07/2023
3310035246		ATLANTIC CITY	NJ		09/28/2022	6.690	46,778						260,000	03/29/2022
3310089716		MIAMI	FL		12/30/2024	8.141	46,778						300,000	11/15/2024
100178093		AKRON	OH		11/19/2024	8.425	46,787						216,800	08/29/2024
3310086205		LEHIGH ACRES	FL		11/21/2024	9.289	46,789						310,000	09/23/2024
3310086919		FRANKLIN PARK	IL		10/10/2024	8.498	46,807						365,000	09/26/2024
3310087624		CHICAGO	IL		10/31/2024	8.498	46,830						250,000	10/07/2024
3310052719		COMMERCE	TX		11/21/2023	8.841	46,831						240,000	04/23/2023
100184871		LAWRENCEVILLE	GA		12/17/2024	8.750	46,834		(6)				441,607	10/25/2024
100177943		NAMPA	ID		11/19/2024	8.800	46,848		114				398,700	08/27/2024
100177955		STOKESDALE	NC		11/19/2024	8.050	46,872		(10)				270,000	08/27/2024
100113663		ROCHESTER	NY		06/29/2023	9.450	46,876						85,000	05/15/2022
100112695		ST PETERS	MO		06/29/2023	4.000	46,884						125,000	06/09/2022
100055407		LOUISVILLE	KY		03/23/2021	4.750	46,886						109,360	01/04/2021
100112555		TARBORO	NC		06/29/2023	3.000	46,896						129,000	06/04/2022
100081965		TILBURG	NLD		03/30/2022	3.250	46,920					(3,085)	70,625	06/30/2024
100111580		STRATFORD	CT		06/29/2023	2.875	46,930						280,000	06/03/2022
100112790		EDGEWOOD	MD		06/29/2023	4.250	46,958						85,000	05/16/2022
100017654		BRADLEY	IL		04/26/2018	8.000	46,960						45,600	12/31/2017
100184866		LISBON	ME		12/17/2024	8.500	46,964		(9)				339,200	10/31/2024
100053967		PHILADELPHIA	PA		03/23/2021	6.250	46,966						225,000	12/31/2020
3410000536		EAST LAKE	OH		09/24/2024	8.916	46,966						465,000	08/13/2024
100177758		LUSBY	MD		11/19/2024	9.300	46,968		(9)				355,300	08/20/2024
100111369		DOYLESTOWN	PA		06/29/2023	7.650	47,006						700,000	05/16/2022
100029496		PORT RICHEY	FL		10/26/2018	4.000	47,009						102,600	05/31/2018
100126617		GRAND RAPIDS	MI		08/30/2023	6.480	47,015						200,000	05/15/2022
100050129		TUCSON	AZ		11/20/2020	7.875	47,031						174,859	07/31/2020
100110950		YELM	WA		06/29/2023	4.870	47,031						383,000	05/16/2022
100177945		MEEKER	CO		11/19/2024	10.175	47,031		(10)				390,000	08/27/2024
3310066559		CLEVELAND	TX		12/28/2023	8.771	47,045						302,000	12/06/2023
100111657		SAINT LOUIS	MO		06/29/2023	6.175	47,071						70,000	05/16/2022
3310077696		GREENVILLE	TX		08/26/2024	9.016	47,073						232,000	06/20/2024
100017158		IRON STATION	NC		04/26/2018	3.125	47,074						66,500	12/31/2017
3310078729		BALTIMORE	MD		08/26/2024	8.141	47,075						322,000	06/19/2024
100139864		NETHERLANDS	NLD		12/28/2023	6.750	47,077					(3,095)	62,500	06/30/2024
100111728		MEMPHIS	TN		06/29/2023	7.625	47,098						115,000	06/02/2022
100177704		HARTSELLE	AL		11/19/2024	8.300	47,133						214,000	08/13/2024
100054467		N CHARLESTON	SC		03/23/2021	11.122	47,137						175,000	01/05/2021
100184789		PARKER	CO		12/17/2024	8.875	47,139		(5)				648,390	10/22/2024
100126710		NORTH FORT MYERS	FL		08/30/2023	6.375	47,140						130,000	05/16/2022
100011405		MEBANE	NC		12/23/2016	5.500	47,145						187,600	08/10/2016
100177690		PORTALES	NM		11/19/2024	9.050	47,154		(10)				249,000	08/07/2024
3310037558		CHICAGO	IL		07/14/2022	6.920	47,156						345,000	03/22/2022
100177740		TALLAHASSEE	FL		11/19/2024	9.050	47,160						269,000	08/16/2024
100030015		DUNCANVILLE	TX		12/20/2018	4.000	47,170						139,000	09/30/2018
100000600		MIAMI	FL		09/27/2016	5.000	47,189						265,000	09/03/2016
100178151		FOX LAKE	IL		11/19/2024	9.300	47,208		(12)				177,000	08/30/2024
100177892		TONOPAH	AZ		11/19/2024	11.300	47,212						433,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161671		SCHIEDAM	NLD		07/29/2024	5.850	47,218					(2,120)	930,000	07/12/2024
100043530		PITTSBURGH	PA		08/13/2020	7.000	47,221						161,500	12/18/2019
3310084726		WORTON	MD		10/03/2024	9.016	47,223						230,000	09/06/2024
100010773		GENTRYVILLE	IN		12/23/2016	7.850	47,240						129,900	10/31/2016
100112081		HAMMOND	IN		06/29/2023	4.125	47,245						110,000	06/02/2022
3340075359		MACON	GA		05/17/2024	9.473	47,251						304,000	04/17/2024
100067755		OCALA	FL		09/23/2021	4.625	47,254						80,000	07/30/2021
3310079021		LEXINGTON	NC		08/19/2024	9.289	47,267						238,000	06/01/2024
3310079022		LEXINGTON	NC		08/19/2024	9.289	47,267						238,000	06/01/2024
3310078356		LEXINGTON	NC		08/19/2024	9.289	47,267						238,000	06/01/2024
100076217		FAYETTEVILLE	NC		01/07/2022	3.990	47,282						85,000	11/05/2021
100032096		CHICAGO	IL		03/29/2019	4.270	47,300						147,000	12/11/2018
100111058		MADISON	AL		06/29/2023	6.750	47,340						230,000	05/16/2022
100030002		KATY	TX		12/20/2018	5.250	47,340						148,000	09/30/2018
100112379		PHILADELPHIA	PA		06/29/2023	6.500	47,368						115,000	06/03/2022
100178081		PHOENIX	AZ		11/19/2024	10.925	47,382		(10)				341,000	08/29/2024
100044861		AMITE	LA		11/19/2020	4.750	47,386						122,550	04/10/2020
100177841		CANTONMENT	FL		11/19/2024	8.925	47,395		(15)				320,000	08/26/2024
100112809		FORT LAUDERDALE	FL		06/29/2023	6.750	47,396						100,000	05/14/2022
100146249		BELLINGHAM	MA		03/19/2024	11.875	47,404						416,082	10/27/2023
100032042		FRESNO	CA		03/29/2019	3.875	47,413						145,000	12/09/2018
100012131		CHARLOTTE	NC		03/08/2017	4.875	47,424						71,250	11/30/2016
100177968		PLYMOUTH	CT		11/19/2024	9.175	47,424		(12)				294,700	08/28/2024
100047030		PHOENIX	AZ		11/20/2020	7.625	47,426						185,250	07/31/2020
100046275		ISHPEMING	MI		11/25/2020	4.999	47,430						62,273	08/31/2020
100112456		CINCINNATI	OH		06/29/2023	4.875	47,432						177,000	05/15/2022
100111644		WEST MEMPHIS	AR		06/29/2023	5.875	47,432						56,000	05/15/2022
3310085983		CLEVELAND	OH		10/31/2024	9.016	47,434						280,000	10/01/2024
100177820		ZEELAND	MI		11/19/2024	9.925	47,434		(12)				298,000	08/26/2024
100178108		MIDDLETOWN	OH		11/19/2024	9.800	47,450						250,000	08/30/2024
100113619		NORCROSS	GA		06/29/2023	2.875	47,462						276,000	06/02/2022
100114230		WAPATO	WA		06/29/2023	6.000	47,466						187,000	05/16/2022
100014669		CHARLOTTE	NC		09/27/2017	4.000	47,468						140,000	07/29/2017
100054005		GREENSBORO	PA		03/23/2021	10.750	47,468						54,000	01/05/2021
100113738		GRAND RAPIDS	MI		06/29/2023	7.000	47,473						185,000	06/09/2022
100177726		BRUNSWICK	OH		11/19/2024	8.675	47,480		(13)				258,000	08/15/2024
3310062387		CLEVELAND HEIGHTS	OH		02/15/2024	8.925	47,483						235,000	09/07/2023
100150520		MABLETON	GA		05/03/2024	6.500	47,486						437,000	01/25/2024
100024466		DETROIT	MI		09/20/2018	4.625	47,492						17,960	04/30/2018
100178015		ROCK HILL	NY		11/19/2024	9.550	47,495						427,000	08/28/2024
100055200		GARLAND	UT		03/23/2021	3.500	47,509						325,000	01/09/2021
3340091349		MARTINSBURG	WV		12/12/2024	8.980	47,520						350,000	11/14/2024
100111009		WAPELLO	IA		06/29/2023	8.650	47,521						78,900	04/16/2023
100126840		BALTIMORE	MD		08/30/2023	4.000	47,548						90,000	05/16/2022
3310089874		TOLEDO	OH		12/12/2024	8.428	47,550						277,000	11/07/2024
100113103		FLORISSANT	MO		06/29/2023	4.000	47,574						155,000	05/16/2022
3310090535		PLANTATION	FL		12/19/2024	7.700	47,579						275,000	11/13/2024
3310090330		OLDSMAR	FL		12/12/2024	8.148	47,597						363,300	11/12/2024
3310055121		CHICAGO	IL		08/31/2023	8.876	47,611						330,000	06/09/2023
100055811		ENGLEWOOD	FL		03/23/2021	6.125	47,618						149,900	01/07/2021
3310086791		KENNER	LA		10/10/2024	8.743	47,630						255,000	09/19/2024
100114263		MILANO	TX		06/29/2023	7.250	47,630						780,000	05/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047571		SEYMOUR	IN		11/20/2020	6.500	47,637						161,500	07/31/2020
100184769		LAKE PLACID	FL		12/17/2024	8.625	47,644		(4)				241,809	10/15/2024
100055430		DUBOIS	PA		03/23/2021	9.080	47,655						80,000	01/07/2021
100127277		DAVENPORT	IA		08/30/2023	6.500	47,662						125,000	06/03/2022
100178197		BUFFALO	NY		11/19/2024	9.800	47,680		(12)				290,000	08/30/2024
100011039		JACKSONVILLE	FL		12/23/2016	8.500	47,682						21,850	09/28/2016
100045616		FRIERSON	LA		11/25/2020	4.625	47,697						72,200	08/31/2020
100114392		FORT WORTH	TX		06/29/2023	7.000	47,700						170,000	06/04/2022
100053942		BROCKPORT	IL		03/23/2021	9.000	47,701						62,500	01/05/2021
100043462		OLYMPIA	WA		08/13/2020	5.500	47,703						221,350	09/11/2019
100049336		ELKINS	AR		11/20/2020	4.000	47,705						166,250	07/31/2020
100055576		NEWBERRY	MI		03/23/2021	11.150	47,708						37,000	01/06/2021
100184759		OOKALA	HI		12/17/2024	8.750	47,710		(5)				575,210	10/26/2024
100026265		HAINES CITY	FL		09/20/2018	4.625	47,715						50,540	04/30/2018
100046882		COLUMBUS	OH		11/20/2020	7.750	47,719						118,750	07/31/2020
100126439		ROCKY MOUNT	VA		08/30/2023	6.500	47,721						60,000	05/15/2022
100114351		WESTWEGO	LA		06/29/2023	6.375	47,726						140,000	06/05/2022
100184664		HEMET	CA		12/17/2024	8.750	47,729		(6)				358,155	10/11/2024
3310061829		PORT CHARLOTTE	FL		10/31/2023	9.709	47,735						505,000	09/26/2023
100113064		STONE MOUNTAIN	GA		06/29/2023	4.125	47,739						245,000	04/07/2023
100126539		CONWAY	SC		08/30/2023	9.892	47,753						166,000	05/14/2022
100177817		BILLINGS	MT		11/19/2024	10.925	47,756		(12)				340,000	08/26/2024
100178056		RANDOM LAKE	WI		11/19/2024	10.050	47,771						318,000	08/29/2024
100184611		SACRAMENTO	CA		12/17/2024	9.625	47,791		(5)				424,555	10/31/2024
100047836		OCALA	FL		11/20/2020	5.375	47,803						180,500	07/31/2020
100054452		STATEN ISLAND	NY		03/23/2021	7.625	47,809						520,000	12/31/2020
100111876		SNEADS	FL		06/29/2023	7.625	47,823						149,900	06/03/2022
100178188		TINLEY PARK	IL		11/19/2024	10.300	47,829						297,000	08/30/2024
3340083261		KOKOMO	IN		10/23/2024	8.425	47,833						596,000	08/26/2024
100111710		READING	PA		06/29/2023	7.250	47,836						126,000	06/04/2022
100112595		MOUNT LAUREL	NJ		06/29/2023	2.875	47,836						431,000	06/03/2022
100177832		HICKORY	NC		11/19/2024	9.175	47,853						339,000	08/26/2024
100112318		BLOOMINGTON	IL		06/29/2023	6.720	47,890						83,000	06/03/2022
100155676		ST. PETERSBURG	FL		06/18/2024	12.000	47,898						350,552	03/18/2024
3310086130		DALLAS	TX		10/23/2024	8.820	47,904						814,000	09/20/2024
100178052		LIVONIA	NY		11/19/2024	9.800	47,933						220,000	08/29/2024
3310076519		EUSTIS	FL		08/26/2024	8.981	47,940						278,000	05/06/2024
100177884		PHILADELPHIA	PA		11/19/2024	8.550	47,946		(10)				330,900	08/26/2024
100031316		NORTH MIAMI BEACH	FL		03/29/2019	4.500	47,948		1,928				275,000	12/09/2018
100161522		MESA	AZ		07/30/2024	7.625	47,954						520,000	05/23/2024
100111662		BOGALUSA	LA		06/29/2023	7.125	47,964						100,000	06/03/2022
100054526		DETROIT	MI		03/23/2021	4.625	47,965						58,000	12/31/2020
100055026		DADE CITY	FL		03/23/2021	4.125	47,965						218,000	01/03/2021
100055196		NORTH BALDWIN	NY		03/23/2021	7.290	47,966						430,000	12/31/2020
3310062909		CHICAGO	IL		11/21/2023	9.121	47,968						295,000	10/06/2023
3310051307		CAPE CORAL	FL		06/21/2023	8.876	47,970						395,000	04/08/2023
100113987		CHICAGO	IL		06/29/2023	2.000	48,036						220,000	06/09/2022
100054084		ERIE	PA		03/23/2021	3.150	48,041		1,130				53,500	01/06/2021
100110618		MODESTO	CA		06/30/2023	7.625	48,047						426,000	05/03/2023
100113647		LAKE HAVASU CITY	AZ		06/29/2023	4.375	48,047						385,000	05/13/2022
3340075424		ASHLAND	PA		05/10/2024	9.546	48,052						344,000	04/08/2024
100146329		FAIRFAX	SC		03/19/2024	10.990	48,056						310,000	10/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184809		RIVERBANK	CA		12/17/2024	10.125	48,058		(6)				606,466	10/18/2024
3340092244		CLEVELAND	OH		12/30/2024	9.301	48,074						292,000	12/06/2024
100053563		GLOVERSVILLE	NY		03/23/2021	6.500	48,079						119,322	12/31/2020
100017178		GREENVILLE	SC		04/26/2018	3.250	48,086						58,900	12/31/2017
100177835		WARREN	MI		11/19/2024	9.550	48,097						247,000	08/26/2024
100047940		BOLINGBROOK	IL		11/20/2020	8.250	48,098						209,000	07/31/2020
100177830		FRANKLIN PARK	NJ		11/19/2024	8.925	48,098		(15)				382,200	08/26/2024
100177823		PORT ORANGE	FL		11/19/2024	10.925	48,099		(13)				332,000	08/26/2024
100177813		BILLINGS	MT		11/19/2024	9.675	48,102						434,000	08/26/2024
3310081374		BROWN MILLS	NJ		09/18/2024	8.141	48,114						270,000	07/19/2024
100184816		FOND DU LAC	WI		12/17/2024	10.000	48,124		(6)				358,000	10/09/2024
3310065557		HOUSTON	TX		07/29/2024	9.121	48,126						385,000	12/15/2023
100046075		BEDFORD	IA		11/25/2020	3.625	48,132						63,175	08/31/2020
100031522		OAK PARK	IL		03/29/2019	3.625	48,136						103,000	12/08/2018
3310079953		CAPE CORAL	FL		08/19/2024	8.673	48,145						615,000	06/28/2024
100024439		PONTIAC	MI		09/20/2018	5.000	48,146						51,443	04/30/2018
100177714		LITTLE ROCK	AR		11/19/2024	9.175	48,182		(15)				248,000	08/14/2024
100011054		EL PASO	TX		01/27/2017	12.501	48,187						108,000	04/15/2016
100014298		DETROIT	MI		09/27/2017	3.000	48,205						14,250	07/28/2017
100011445		O FALLON	MO		12/23/2016	10.000	48,211						120,000	08/11/2016
100113983		FEDERAL WAY	WA		06/29/2023	2.875	48,222						456,000	06/03/2022
100132568		VALPARAISO	IN		11/03/2023	7.500	48,223						366,000	06/23/2023
100126604		MERILLVILLE	IN		08/30/2023	9.883	48,231						218,000	05/15/2022
100054468		PHILADELPHIA	PA		03/23/2021	13.390	48,232						75,000	01/05/2021
100178193		LIBERTY	MO		11/19/2024	10.800	48,272						274,000	08/30/2024
100113440		MIAMI LAKES	FL		06/29/2023	4.000	48,281						575,000	05/16/2022
100184662		WESLEY CHAPEL	FL		12/17/2024	8.750	48,292		(5)				460,408	10/19/2024
100113488		MC GEHEE	AR		06/29/2023	8.500	48,294						70,000	06/09/2022
100053366		SINKS GROVE	WV		03/23/2021	8.500	48,295						105,000	10/28/2005
100177985		NEWBERRY	FL		11/19/2024	9.050	48,299						388,900	08/28/2024
100112143		JUSTIN	TX		06/29/2023	2.000	48,318						315,000	05/16/2022
100053987		HOUSTON	TX		03/23/2021	4.250	48,344						161,000	01/03/2021
100047505		BROOKSVILLE	FL		11/20/2020	4.500	48,364						108,300	07/31/2020
100046924		CRANBERRY TWP	PA		11/20/2020	7.125	48,372						380,000	07/31/2020
100178047		MIDDLEBURG	FL		11/19/2024	10.675	48,408						260,000	08/29/2024
100177866		FELTON	DE		11/19/2024	11.050	48,417						328,000	08/26/2024
100178041		LA VISTA	NE		11/19/2024	11.300	48,423						239,000	08/29/2024
100155397		VISALIA	CA		06/18/2024	11.125	48,433						324,545	03/08/2024
100127017		SPRINGFIELD	MA		08/30/2023	4.500	48,433						165,000	04/08/2023
100126916		BAKER	LA		08/30/2023	8.000	48,436						90,000	05/15/2022
3310063404		LYONS	IL		12/22/2023	8.610	48,445						380,000	10/23/2023
100177833		PAINESVILLE	OH		11/19/2024	9.800	48,452		(16)				178,000	08/26/2024
100177871		SHELBY TOWNSHIP	MI		11/19/2024	9.925	48,454		(16)				315,000	08/26/2024
100177729		GERMANTOWN	MD		11/19/2024	10.425	48,463		(15)				346,000	08/16/2024
100177944		TONEY	AL		11/19/2024	10.550	48,465		(15)				220,000	08/27/2024
100055172		MONTGOMERY	AL		03/23/2021	7.750	48,471						79,000	01/04/2021
100177856		BROWNSBURG	IN		11/19/2024	11.050	48,474						320,000	08/26/2024
100030081		SYRACUSE	NY		12/20/2018	8.625	48,477						70,300	09/30/2018
100177913		EFFORT	PA		11/19/2024	11.300	48,477						243,000	08/27/2024
100178176		TAMARAC	FL		11/19/2024	11.550	48,481		(14)				285,000	08/30/2024
100113116		THE COLONY	TX		06/29/2023	5.375	48,483						285,000	05/14/2022
100178051		MIDLOTHIAN	VA		11/19/2024	11.800	48,485		(14)				302,000	08/29/2024

SCHEDULE B - PART 1

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100054853		ALBUQUERQUE	NM		03/23/2021	13.560	48,502						115,000	01/05/2021
3340085258		CHESTER	SC		10/23/2024	8.935	48,510						340,000	09/11/2024
100111336		KANNAPOLIS	NC		06/29/2023	12.875	48,534						190,000	05/14/2022
100053704		ROCHESTER	NY		03/23/2021	6.500	48,535						61,000	01/01/2021
100113830		KIRKLAND	WA		06/29/2023	2.875	48,535						575,000	06/02/2022
100184521		SAINT JAMES	MO		12/17/2024	9.750	48,535		(6)				219,460	10/26/2024
100047075		STATEN ISLAND	NY		11/20/2020	7.250	48,546						363,850	07/31/2020
3310082981		CONROE	TX		10/31/2024	9.149	48,546						365,000	08/12/2024
3310086621		WILMINGTON	DE		10/31/2024	8.582	48,560						230,000	10/02/2024
100126845		FREEDOM	IN		08/30/2023	5.000	48,564						155,000	05/17/2022
100126508		MONTGOMERY	AL		08/30/2023	9.930	48,583						98,000	04/11/2023
100070456		HALLANDALE BEACH	FL		09/23/2021	4.875	48,589						170,000	07/30/2021
100146542		MASCOTTE	FL		03/19/2024	10.500	48,596						274,811	10/16/2023
100014622		MIAMI	FL		09/27/2017	2.000	48,619						162,000	07/28/2017
3310063397		LEHIGH ACRES	FL		02/15/2024	9.121	48,621						335,000	10/19/2023
100113787		STAFFORD	VA		06/29/2023	2.875	48,639						274,000	06/03/2022
100155501		FARMINGTON	NM		06/18/2024	10.490	48,642						338,870	03/19/2024
100114135		MENOMINEE	MI		06/29/2023	7.750	48,644						96,000	04/13/2023
3310084957		PHILADELPHIA	PA		10/23/2024	8.841	48,645						550,000	09/17/2024
3310091409		ROMEOVILLE	IL		12/19/2024	8.323	48,649						315,000	11/27/2024
100127175		MIAMI	FL		08/30/2023	2.500	48,656						610,000	05/15/2022
100113549		STEGER	IL		06/29/2023	5.500	48,663						135,000	06/01/2022
100155547		RICHFIELD	OH		06/18/2024	12.375	48,666						331,866	03/25/2024
100044880		HOUSTON	TX		11/19/2020	4.500	48,668						144,400	01/29/2020
100029737		YOUNGSVILLE	PA		10/26/2018	5.000	48,689						63,175	06/05/2018
100010818		INDIANAPOLIS	IN		12/23/2016	8.440	48,694						71,250	10/31/2016
100112312		LITTLE ROCK	AR		06/29/2023	8.000	48,717						60,000	06/02/2022
100031813		TAMPA	FL		03/29/2019	3.500	48,735						197,500	12/07/2018
100043349		MANCHESTER	NH		08/13/2020	6.630	48,736						223,250	07/09/2019
3410000641		MILLVILLE	NJ		12/09/2024	8.868	48,740						780,000	11/18/2024
100113121		DALLAS	TX		06/29/2023	4.500	48,753						269,000	05/16/2022
100112650		WINSTON SALEM	NC		06/29/2023	7.513	48,765						104,000	06/02/2022
100111157		MEMPHIS	TN		06/29/2023	7.375	48,793						70,717	05/15/2022
100019903		STEPHENS CITY	VA		07/30/2018	5.375	48,798						348,262	05/30/2018
100177997		PITTSBURGH	PA		11/19/2024	7.800	48,814		(7)				299,000	08/28/2024
100046174		LARKSVILLE	PA		11/25/2020	5.000	48,826						72,200	08/31/2020
100127296		STOCKTON	CA		08/30/2023	2.875	48,832						280,000	06/04/2022
100039228		CORK	IRL		09/27/2019	4.450	48,836					(3,203)	51,762	11/30/2018
100046538		JEFFERSONVILLE	IN		11/25/2020	4.875	48,837						142,500	08/31/2020
3310077694		MABANK	TX		08/26/2024	9.016	48,838						288,000	06/10/2024
3310066877		PHILADELPHIA	PA		01/23/2024	8.771	48,841						385,000	11/20/2023
100026256		INDIANAPOLIS	IN		09/20/2018	4.625	48,858						87,543	04/30/2018
100146127		MIDDLETOWN	DE		03/19/2024	10.750	48,861						366,488	10/31/2023
100111768		HOUSTON	TX		06/29/2023	2.875	48,869						232,000	06/12/2022
3310074311		SCRANTON	PA		10/03/2024	8.771	48,874						379,000	03/21/2024
100043149		NEBRASKA CITY	NE		05/28/2020	6.370	48,876						138,000	02/14/2024
100046982		PARKMAN	OH		11/20/2020	8.875	48,897						156,750	07/31/2020
3310070807		CHICAGO	IL		05/17/2024	8.666	48,916						370,000	04/30/2024
100074380		HEERLEN	NLD		11/16/2021	3.200	48,922					(3,216)	70,000	11/01/2021
100068673		TILBURG	NLD		08/30/2021	3.650	48,935					(3,217)	76,875	06/30/2024
100127213		LOGANVILLE	GA		08/30/2023	7.630	48,936						265,000	05/16/2022
100045685		KOKOMO	IN		11/25/2020	4.625	48,938						64,078	08/07/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053617		WHITE OAK	PA		03/23/2021	2.000	48,950						130,000	01/02/2021
100047647		TOMKINS COVE	NY		11/20/2020	4.375	48,951						379,050	07/31/2020
3310034440		DETROIT	MI		04/29/2022	5.875	48,957						250,000	03/16/2022
100043419		JONESBORO	GA		08/13/2020	7.240	48,961						114,000	07/09/2019
100055557		FRANKLIN	VA		03/23/2021	12.130	48,964						55,000	01/05/2021
100113229		THORNVILLE	OH		06/29/2023	5.990	48,978						170,000	06/03/2022
3310087292		EDGEWOOD	MD		10/31/2024	8.428	48,990						240,000	10/07/2024
100113766		WILLIAMSTOWN	NJ		06/29/2023	6.625	49,012						385,000	06/02/2022
100152637		DENTON	TX		05/17/2024	7.000	49,051						350,000	03/13/2024
3310064041		SINTON	TX		02/15/2024	9.366	49,066						266,000	11/05/2023
100046857		GRAND ISLAND	NY		11/20/2020	8.750	49,066						346,750	07/31/2020
100126747		FILLMORE	NY		08/30/2023	7.230	49,068						69,000	05/14/2022
100113026		MUSKOGEE	OK		06/29/2023	10.125	49,077						72,000	04/07/2023
3310083098		INDIANAPOLIS	IN		09/26/2024	9.135	49,099						371,000	08/15/2024
100055637		WEST DECATUR	PA		03/23/2021	5.693	49,108						60,000	01/05/2021
3310083830		LEHIGH ACRES	FL		10/31/2024	9.289	49,122						305,000	08/22/2024
100127203		ELLIJAY	GA		08/30/2023	5.004	49,136						205,500	05/19/2022
100013331		CLEARWATER	FL		05/25/2017	4.250	49,168						51,300	01/31/2017
3310081398		ATLANTA	GA		08/19/2024	8.771	49,168						260,000	07/19/2024
100039177		DUBLIN	IRL		09/27/2019	4.900	49,171					(3,219)	137,638	11/30/2018
100111373		KANSAS CITY	MO		06/29/2023	6.490	49,174						100,000	05/14/2022
100010922		WINTER HAVEN	FL		12/23/2016	4.250	49,179						83,600	09/27/2016
100146147		JACKSONVILLE	FL		03/19/2024	10.875	49,181						351,521	10/23/2023
100126742		VICTORIA	TX		08/30/2023	4.125	49,236						338,000	05/16/2022
100112388		LAFAYETTE	LA		06/29/2023	4.150	49,257						127,000	05/14/2022
100012842		HOUSTON	TX		05/25/2017	5.250	49,268						183,000	01/31/2017
100031997		LAS VEGAS	NV		03/29/2019	4.375	49,285						187,000	12/07/2018
3340073593		SPARTANBURG	SC		04/30/2024	9.742	49,330						404,000	03/25/2024
100017199		ROCKFORD	IL		04/26/2018	4.000	49,349						68,400	12/31/2017
3310064228		SALINE	MI		02/15/2024	9.366	49,354						531,000	11/02/2023
100054399		CHESTER	PA		03/23/2021	5.500	49,357						138,000	01/06/2021
3340083160		HARRISBURG	PA		09/18/2024	9.333	49,365						274,000	08/12/2024
100029111		PINE BLUFF	AR		10/26/2018	4.250	49,371						77,900	01/10/2024
100114080		SAN GABRIEL	CA		06/29/2023	4.250	49,379						780,000	06/02/2022
100054609		LINCOLN	NE		03/23/2021	3.750	49,382						825,000	06/04/2024
100184751		CLEVELAND	OH		12/17/2024	9.125	49,384		(3)				244,000	11/01/2024
100053423		AVONDALE ESTATES	GA		03/23/2021	8.250	49,415						180,000	01/08/2021
100153001		TIGARD	OR		06/27/2024	7.750	49,419						680,000	05/21/2024
100054074		STRUTHERS	OH		03/23/2021	7.442	49,428						50,000	01/02/2021
3310058262		CHICAGO	IL		10/06/2023	9.016	49,430						275,000	07/19/2023
100053373		UNION BEACH	NJ		03/23/2021	8.000	49,432						220,900	01/07/2021
100177932		WASHINGTON	NC		11/19/2024	8.175	49,437		(13)				282,400	08/27/2024
3310062303		KINGSTON	NY		11/21/2023	8.778	49,451						390,000	10/03/2023
3310081918		STOCKHOLM	NJ		09/18/2024	8.771	49,451						375,000	07/26/2024
100110956		WAXHAW	NC		06/29/2023	3.125	49,455						429,000	05/16/2022
100047382		MAPLE HEIGHTS	OH		11/20/2020	4.375	49,478						46,930	07/31/2020
3310081182		WILDWOOD	NJ		08/26/2024	8.771	49,519						245,000	07/15/2024
100111559		MARLTON	NJ		06/29/2023	5.872	49,521						371,900	06/03/2022
100047326		MUNSTER	IN		11/20/2020	6.000	49,524						184,775	07/31/2020
3340067343		CANTON	OH		04/30/2024	9.290	49,524						190,000	12/26/2023
3310081619		LEHIGH ACRES	FL		09/18/2024	9.366	49,535						300,000	08/07/2024
100114056		INVERNESS	FL		06/29/2023	6.500	49,541						160,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155831		COVINGTON	GA		06/18/2024	11.750	49,556						475,000	04/01/2024
100086357		LEEDS	GBR		08/30/2022	5.990	49,582					(899)	113,750	08/08/2022
3310052260		PHILADELPHIA	PA		05/11/2023	8.288	49,587						359,000	03/31/2023
100017333		LAKE ELSINORE	CA		04/26/2018	7.000	49,595						175,000	12/31/2017
100079193		MIDDLETOWN	PA		02/24/2022	3.750	49,602						165,000	01/06/2022
100113408		ALBANY	NY		06/29/2023	7.000	49,609						121,000	05/14/2022
100053571		GAFFNEY	SC		03/23/2021	3.875	49,609						65,000	01/04/2021
100050035		CALIFORNIA CITY	CA		11/20/2020	4.375	49,627						153,900	07/31/2020
100184626		FRIDLEY	MN		12/17/2024	8.125	49,646		(3)				359,000	10/15/2024
100112662		PITTSBURGH	PA		06/29/2023	6.272	49,657						171,000	06/04/2022
100145985		NORTH LAS VEGAS	NV		03/19/2024	11.375	49,675						463,373	11/02/2023
100050061		WEST JORDAN	UT		11/20/2020	3.875	49,676						351,500	07/31/2020
100110863		MEMPHIS	TN		06/29/2023	11.600	49,676						138,840	05/15/2022
100043702		PULASKI	TN		08/13/2020	5.852	49,688						102,600	12/20/2019
100083441		BOLTON	GBR		05/27/2022	5.990	49,691					(901)	114,000	05/05/2022
100046851		PLANTATION	FL		11/20/2020	7.250	49,696						356,250	07/31/2020
3310082979		CONROE	TX		10/31/2024	9.359	49,713						365,000	08/12/2024
100025589		ALLEN	KY		09/20/2018	3.875	49,715						68,400	02/05/2024
100111014		CORINTH	ME		06/29/2023	7.875	49,716						130,000	05/16/2022
100113608		MILWAUKEE	WI		06/29/2023	4.125	49,729						130,000	06/02/2022
100042936		SOMERS POINT	NJ		05/28/2020	2.875	49,733						192,000	03/28/2020
100126647		HAMMOND	LA		08/30/2023	7.940	49,748						160,000	05/21/2022
100018308		SNELLVILLE	GA		06/27/2018	5.125	49,754						185,000	04/07/2018
100064717		MILWAUKEE	WI		07/14/2021	4.250	49,756						70,000	04/30/2021
100150281		HAARLEM	NLD		04/29/2024	6.000	49,779					(1,744)	64,063	06/30/2024
100112933		ABILENE	KS		06/29/2023	10.450	49,795						59,000	05/15/2022
100112412		TRENTON	NJ		06/29/2023	6.125	49,824						155,000	05/17/2022
3340070294		JACKSON	MS		03/14/2024	9.288	49,841						250,000	02/05/2024
100184937		HACKETTSTOWN	NJ		12/17/2024	9.250	49,847		(6)				487,429	10/24/2024
100155685		SAVANNAH	GA		06/18/2024	10.490	49,849						439,168	03/18/2024
100113737		MOUNT CARMEL	PA		06/29/2023	4.500	49,869						38,000	05/16/2022
100126781		EL PASO	TX		08/30/2023	4.875	49,874						121,400	08/30/2023
100043233		ARLINGTON	TX		08/13/2020	4.750	49,886						220,534	05/31/2020
100126658		BRADENTON	FL		08/30/2023	5.000	49,887						320,000	05/16/2022
100127025		NORTH VERNON	IN		08/30/2023	8.375	49,893						122,000	05/18/2022
100031706		LAKE ELSINORE	CA		03/29/2019	4.375	49,894						291,000	12/07/2018
3310080841		ORLANDO	FL		08/26/2024	8.771	49,896						518,800	07/19/2024
3310082758		MEMPHIS	TN		09/03/2024	8.771	49,896						240,000	08/05/2024
3340073640		BIRMINGHAM	AL		04/30/2024	9.290	49,896						180,000	04/07/2024
100038963		KILDARE	IRL		09/27/2019	1.400	49,941					(3,262)	296,335	11/30/2018
100184497		LAS VEGAS	NV		12/17/2024	9.500	49,945		(7)				534,494	11/01/2024
3310083829		LEHIGH ACRES	FL		10/03/2024	9.289	49,957						305,000	08/22/2024
3310054399		CHICAGO	IL		08/31/2023	8.876	49,958						290,000	05/24/2023
100046297		SAN ANTONIO	TX		11/25/2020	4.250	49,987						138,700	08/31/2020
100126986		HARTSVILLE	SC		08/30/2023	8.500	49,991						79,000	08/30/2023
100113094		ADAIRSVILLE	GA		06/29/2023	6.000	50,018						200,000	05/16/2022
100048686		OPA LOCKA	FL		11/20/2020	3.375	50,034						175,750	07/31/2020
100055318		MOUNT PLEASANT	TN		03/23/2021	7.000	50,037						167,000	01/01/2021
3300005526		TRENTON	NJ		12/18/2024	8.685	50,045						220,000	10/31/2024
100145891		SAINT PETERS	MO		03/19/2024	10.500	50,062						302,162	10/24/2023
3310064197		COLUMBUS	OH		12/28/2023	8.981	50,076						370,000	11/02/2023
100112022		COPPERAS COVE	TX		06/29/2023	6.875	50,088						145,000	06/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064676		REDDING	CA		07/14/2021	4.500	50,091						305,000	05/03/2021
100030036		FORT MADISON	IA		12/20/2018	7.000	50,117						100,000	09/30/2018
100014454		PORT SAINT LUCIE	FL		09/27/2017	3.250	50,118						194,000	07/30/2017
3310090792		DALLAS	GA		12/12/2024	7.950	50,119						295,000	11/16/2024
100029934		EL PASO	TX		12/20/2018	6.500	50,124						87,400	09/30/2018
3310041530		TROY	NY		09/28/2022	7.550	50,134						319,000	08/05/2022
100047283		HOUSTON	TX		11/20/2020	4.125	50,140						156,750	07/31/2020
3340076228		GREAT FALLS	SC		05/23/2024	9.681	50,145						654,000	04/22/2024
100030468		MABLETON	GA		12/20/2018	6.625	50,171						120,000	09/30/2018
100014897		ROCKFORD	IL		11/21/2017	5.830	50,173						129,000	07/19/2017
3340086169		DAYTON	OH		10/10/2024	8.965	50,173						204,000	09/10/2024
100053945		HANOVER TOWNSHIP	PA		03/23/2021	9.438	50,183						62,000	12/30/2020
100000173		DALLAS	TX		09/27/2016	10.500	50,188						415,000	08/26/2016
100126481		DECATUR	GA		08/30/2023	8.150	50,195						275,000	05/16/2022
100012892		MESA	AZ		05/25/2017	4.750	50,197						217,000	01/31/2017
100029930		HOUSTON	TX		12/20/2018	5.125	50,212						130,000	09/30/2018
100113250		FELLSMERE	FL		06/29/2023	4.750	50,212						430,000	05/15/2022
100081984		ROTTERDAM	NLD		03/30/2022	3.250	50,215					(3,302)	75,000	06/30/2024
100111972		KANNAPOLIS	NC		06/29/2023	5.000	50,225						218,000	05/16/2022
100017165		FLOWERY BRANCH	GA		04/26/2018	3.125	50,250						125,000	12/31/2017
100030506		HOUSTON	TX		12/20/2018	5.125	50,300						165,000	09/30/2018
100113792		DELTONA	FL		06/29/2023	6.625	50,307						290,000	06/03/2022
3310066771		BRADENTON	FL		02/15/2024	8.771	50,312						354,000	12/21/2023
3310087073		CHICAGO	IL		10/31/2024	8.498	50,312						242,000	09/30/2024
3340080483		LYMAN	SC		09/03/2024	9.176	50,319						934,000	07/24/2024
100146102		PALM BAY	FL		03/19/2024	10.375	50,328						272,699	10/21/2023
100030035		ELKHART	IN		12/20/2018	6.500	50,331						101,000	09/30/2018
100011981		PHILADELPHIA	PA		03/08/2017	6.000	50,344						80,750	09/06/2016
3310054322		CLOVIS	CA		09/15/2023	7.940	50,358						500,000	05/26/2023
3340077156		TOLEDO	OH		07/29/2024	9.653	50,363						260,000	05/20/2024
100146474		HOLIDAY	FL		03/19/2024	12.500	50,393						246,739	10/24/2023
3340076626		COLUMBIA	SC		07/29/2024	9.445	50,395						190,000	05/06/2024
100111278		KANSAS CITY	MO		06/29/2023	7.125	50,406						90,000	05/15/2022
3340085848		CLEVELAND	OH		10/31/2024	8.965	50,411						220,000	09/10/2024
100111291		LOS ANGELES	CA		06/29/2023	5.750	50,411						1,205,000	05/20/2024
100025466		SAINT LOUIS	MO		09/20/2018	4.000	50,422						129,000	09/26/2023
100126551		MILWAUKEE	WI		08/30/2023	4.500	50,423						114,000	05/14/2022
100145888		RIVIERA BEACH	FL		03/19/2024	9.500	50,425						265,000	10/30/2023
100029180		ESTERO	FL		10/26/2018	4.875	50,443						192,375	06/08/2018
100046382		MINERVA	OH		11/25/2020	7.500	50,444						83,481	08/31/2020
100054487		PHILADELPHIA	PA		03/23/2021	9.803	50,446						169,000	01/07/2021
3310080594		CONCORD	NC		09/18/2024	9.289	50,460						290,000	07/08/2024
100126493		HUMBLE	TX		08/30/2023	8.520	50,468						225,000	05/16/2022
100032085		PHOENIX	AZ		03/29/2019	4.250	50,472						200,000	12/09/2018
100047680		GRAND RAPIDS	MI		11/20/2020	3.500	50,479						342,000	07/31/2020
3310050844		PHILADELPHIA	PA		05/11/2023	9.366	50,490						495,000	03/21/2023
3310086149		BAY SHORE	NY		10/10/2024	8.918	50,490						558,000	09/20/2024
3310089046		ROSEVILLE	CA		11/21/2024	7.200	50,490						435,000	10/30/2024
100086266		DEN HAAG	NLD		08/29/2022	4.700	50,490					(3,320)	65,650	12/01/2023
100091883		GOUDA	NLD		01/27/2023	6.050	50,490					(3,320)	61,883	06/30/2024
100084236		LELYSTAD	NLD		06/30/2022	4.100	50,490					(3,320)	61,299	12/01/2023
100046612		BOSSIER CITY	LA		11/25/2020	4.625	50,516						70,395	08/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100026473		PATCHOGUE	NY		09/26/2018	3.500	50,516						255,000	06/13/2018
100111396		MONTGOMERY	AL		06/29/2023	7.500	50,519						50,000	05/14/2022
100012978		FONTANA	CA		05/25/2017	4.875	50,519		2,424				310,000	01/31/2017
3340076105		CLEVELAND	OH		05/23/2024	9.533	50,530						210,000	04/26/2024
3340074717		GARY	IN		05/23/2024	9.378	50,530						190,000	04/12/2024
100114347		NAMPA	ID		06/29/2023	6.625	50,531						280,000	06/04/2022
100053876		FLINT	MI		03/23/2021	4.000	50,533						130,000	12/31/2020
100011932		MOUNT AIRY	NC		03/08/2017	5.125	50,551						120,000	11/30/2016
100067949		TWIN LAKE	MI		09/23/2021	4.750	50,563						160,000	07/29/2021
3340083959		GAS CITY	IN		09/18/2024	9.333	50,575						350,000	08/26/2024
100026508		MIAMI	FL		09/26/2018	3.750	50,575						279,000	06/14/2018
100113101		LITHONIA	GA		06/29/2023	3.125	50,585						187,000	05/16/2022
100146210		SAVANNAH	GA		03/19/2024	10.375	50,597						438,202	10/23/2023
100184732		TRION	GA		12/17/2024	8.875	50,601		(5)				405,316	10/30/2024
100017372		CAMDEN	NJ		04/26/2018	6.375	50,608						76,000	12/31/2017
100113832		HOUSTON	TX		06/29/2023	6.250	50,614						255,000	06/03/2022
100054782		CLEVELAND	OH		03/23/2021	4.875	50,620						50,000	12/31/2020
100083332		TILBURG	NLD		05/27/2022	3.350	50,640					(3,330)	74,266	06/30/2024
100068523		MACON	GA		08/25/2021	4.625	50,665						77,000	07/16/2021
3340084615		MCKEESPORT	PA		10/31/2024	9.327	50,674						200,000	09/03/2024
100031596		BLYTHE	CA		03/29/2019	4.375	50,678						106,900	12/13/2018
3340084648		COLUMBIA	SC		09/18/2024	9.303	50,688						306,000	08/27/2024
100045017		WASHINGTON	DC		11/19/2020	7.750	50,698						331,695	07/31/2020
100146298		SHEPHERDSVILLE	KY		03/19/2024	11.125	50,707						213,301	10/30/2023
100110986		JERSEY CITY	NJ		06/29/2023	6.640	50,722						650,000	05/15/2022
100047811		GLENDALE	AZ		11/20/2020	5.250	50,778						242,250	07/31/2020
3310081233		NEW LONDON	CT		08/26/2024	8.323	50,787						329,000	07/22/2024
3310082157		GRAND RAPIDS	MI		08/26/2024	8.771	50,787						253,000	08/05/2024
100046994		SAN FRANCISCO	CA		11/20/2020	3.000	50,811						902,500	07/31/2020
100146109		PHOENIX	AZ		03/19/2024	10.625	50,816						447,900	10/26/2023
3310061435		DECATUR	GA		10/31/2023	8.666	50,821						312,000	09/18/2023
3310079906		ROMEOVILLE	IL		08/26/2024	8.526	50,823						328,000	06/28/2024
100114236		HOUSTON	TX		06/29/2023	6.500	50,835						225,000	05/16/2022
100085069		VENLO	NLD		07/27/2022	4.000	50,839					(3,343)	67,340	12/01/2023
100028358		MIAMI	FL		10/26/2018	4.000	50,850						118,750	05/31/2018
100112579		PHILADELPHIA	PA		06/29/2023	8.700	50,890						240,000	06/02/2022
3310077597		CAPE CORAL	FL		09/18/2024	9.289	50,896						383,000	05/22/2024
100114113		ROCKFORD	IL		06/29/2023	4.000	50,904						130,000	05/16/2022
100155444		CORPUS CHRISTI	TX		06/18/2024	9.000	50,905						254,000	03/20/2024
100113762		PHOENIX	AZ		06/29/2023	7.625	50,911						875,000	06/10/2022
100155742		BETHEL PARK	PA		06/18/2024	10.990	50,921						222,968	03/28/2024
100049484		MARNE	MI		11/20/2020	3.750	50,927						228,000	07/31/2020
100146075		POCONO SUMMIT	PA		03/19/2024	11.125	50,934						191,463	10/23/2023
100127261		FINLEYVILLE	PA		08/30/2023	8.230	50,937						185,000	05/16/2022
100010828		CLOUTIERVILLE	LA		12/23/2016	8.901	50,951						57,000	10/31/2016
100146132		WHITE	GA		03/19/2024	11.625	50,961						302,293	10/28/2023
100055448		CHULA VISTA	CA		03/23/2021	6.150	50,993						525,000	12/31/2020
100014509		ROSEDALE	MD		09/27/2017	2.740	51,016						177,000	07/28/2017
100112672		CLEVELAND	OH		06/29/2023	5.000	51,025						142,000	06/02/2022
100184481		WICHITA	KS		12/17/2024	9.250	51,035		(5)				458,944	10/19/2024
100146199		WHEELERSBURG	OH		03/19/2024	12.000	51,037						197,000	11/02/2023
100064889		LAS VEGAS	NV		07/14/2021	3.999	51,045						340,000	04/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112204		MONTGOMERY	AL		06/29/2023	5.000	51,087						145,000	05/16/2022
3310061167		MONROE	NC		11/21/2023	9.464	51,089						395,000	09/13/2023
100028124		SWINK	CO		10/26/2018	5.000	51,096						45,125	06/08/2018
100112778		CHICAGO	IL		06/29/2023	3.000	51,100						180,000	08/08/2022
100113774		ROSCOMMON	MI		06/29/2023	6.875	51,105						179,000	06/03/2022
100155798		MIDDLETOWN	PA		06/18/2024	11.500	51,110						298,748	03/22/2024
3310062793		WATERTOWN	CT		11/21/2023	9.016	51,114						310,000	10/23/2023
100075844		WAKEFIELD	GBR		11/24/2021	5.990	51,116						130,500	11/19/2021
100030536		GAINESVILLE	GA		12/20/2018	5.500	51,145						160,000	09/30/2018
100049929		COLONIAL HEIGHTS	VA		11/20/2020	5.875	51,146						131,100	07/31/2020
100047237		OKLAHOMA CITY	OK		11/20/2020	6.500	51,148						76,713	07/31/2020
100145992		WINTER HAVEN	FL		03/19/2024	10.625	51,149						250,000	10/27/2023
100012533		NEWARK	NJ		04/28/2017	6.125	51,164						150,000	01/31/2017
100177905		ZEBULON	NC		11/19/2024	10.925	51,193						388,000	08/27/2024
100113620		CLEARLAKE	CA		06/29/2023	3.990	51,211						150,000	06/03/2022
100050139		PINEY FLATS	TN		11/20/2020	7.250	51,218						133,000	07/31/2020
100184672		HENDERSON	NV		12/17/2024	9.250	51,222		148				450,006	10/19/2024
100017321		MILLBORO	VA		04/26/2018	6.750	51,223						66,500	12/31/2017
100053768		POTTSVILLE	PA		03/23/2021	7.375	51,227						70,000	01/03/2021
100146031		ELGIN	SC		03/19/2024	10.990	51,233						287,722	11/03/2023
100113473		BETHLEHEM	PA		06/29/2023	5.750	51,237						130,000	06/02/2022
100014665		WASHINGTON	NC		09/27/2017	5.400	51,255						132,000	02/16/2017
100054240		ALAMO	TX		03/23/2021	8.000	51,267						127,000	01/05/2021
100043504		SAINT CHARLES	MO		08/13/2020	6.250	51,269						139,650	12/18/2019
100112219		EL PASO	TX		06/29/2023	5.686	51,292						148,000	05/16/2022
100071671		COPPERAS COVE	TX		10/14/2021	4.375	51,308						70,500	07/01/2021
100146280		GLEN ROCK	PA		03/19/2024	10.875	51,314						307,275	10/16/2023
100032008		RIVERVIEW	FL		03/29/2019	4.000	51,319						165,000	12/07/2018
3340085336		MOSS POINT	MS		10/10/2024	9.173	51,322						234,000	09/17/2024
100064834		SCRANTON	PA		07/14/2021	4.000	51,323						75,000	05/03/2021
100047565		WEST PARK	FL		11/20/2020	8.250	51,342						256,500	07/31/2020
100055080		TIGRETT	TN		03/23/2021	5.625	51,367						36,000	01/11/2021
100076168		HARTFORD	CT		01/07/2022	4.375	51,368						75,000	10/01/2021
3310053897		PATERSON	NJ		11/21/2023	8.603	51,381						600,000	05/17/2023
100017073		MONTEZUMA	GA		04/26/2018	3.125	51,418						68,400	11/30/2016
100014491		PECULIAR	MO		09/27/2017	7.250	51,420						63,175	06/30/2017
100053799		DENVER	IN		03/23/2021	4.500	51,431						120,000	01/05/2021
100113164		GRAND RAPIDS	MI		06/29/2023	4.000	51,433						134,900	05/14/2022
100155741		WALKER	LA		06/18/2024	9.500	51,438						313,935	03/22/2024
100046965		OPA LOCKA	FL		11/20/2020	7.500	51,462						251,750	07/31/2020
100146067		LAUREL	DE		03/19/2024	10.875	51,462						250,000	11/01/2023
100184703		PITMAN	NJ		12/17/2024	8.500	51,464		(3)				445,746	10/18/2024
100055774		SAINT MATTHEWS	SC		03/23/2021	5.625	51,480						106,000	01/05/2021
3340061918		ORANGEBURG	SC		04/05/2024	9.385	51,480						200,000	09/22/2023
100155805		RENO	NV		06/18/2024	9.875	51,499						439,402	03/25/2024
100055393		O FALLON	IL		03/23/2021	7.250	51,501						78,000	01/04/2021
100078922		FORT WAYNE	IN		02/24/2022	4.250	51,514						77,000	01/29/2022
100127271		BIRMINGHAM	AL		08/30/2023	12.095	51,521						70,000	05/25/2022
100014548		FORT WORTH	TX		09/27/2017	4.250	51,562						167,000	07/28/2017
100113957		CONYERS	GA		06/29/2023	7.250	51,562						200,000	06/09/2022
100030571		HOUSTON	TX		12/20/2018	5.125	51,564						156,400	09/30/2018
100046885		INDIANAPOLIS	IN		11/20/2020	7.750	51,580						111,150	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055816		COLUMBIA	CT		03/23/2021	4.125	51,584						220,000	01/04/2021
100113595		CLARKSTON	WA		06/29/2023	4.000	51,600						210,000	06/03/2022
100184818		ROSSVILLE	GA		12/17/2024	8.250	51,618		(4)				269,011	09/25/2024
100047907		SOUTH GATE	CA		11/20/2020	5.500	51,625						570,000	07/31/2020
100155821		PRAIRIE GROVE	AR		06/18/2024	11.500	51,645						302,189	03/23/2024
100174661		TALLAHASSEE	FL		10/31/2024	7.000	51,659						80,000	01/29/2024
3310066533		FAYETTEVILLE	NC		02/15/2024	8.617	51,663						269,500	12/08/2023
100011349		CAMDEN	OH		12/23/2016	12.750	51,673						61,750	10/31/2016
100146335		ROEBUCK	SC		03/19/2024	10.375	51,681						317,000	10/23/2023
100155789		NEW PORT RICHEY	FL		06/18/2024	10.250	51,685						233,412	03/28/2024
100047634		INKSTER	MI		11/20/2020	4.000	51,688						45,125	07/31/2020
100146107		GRAND ISLAND	FL		03/19/2024	11.625	51,700						316,003	10/26/2023
100047373		TAYLOR	MI		11/20/2020	4.750	51,703						166,250	07/31/2020
100050263		PACIFIC JUNCTION	IA		11/20/2020	4.375	51,710						91,153	07/31/2020
100184887		ISSAQUAH	WA		12/17/2024	8.500	51,713		(4)				1,009,093	10/18/2024
100145256		UNITED KINGDOM	GBR		03/12/2024	3.390	51,713					(1,136)	79,002	04/29/2020
100113889		RAEFORD	NC		06/29/2023	2.875	51,715						189,000	06/03/2022
100146330		GEORGETOWN	KY		03/19/2024	10.375	51,725						395,167	10/25/2023
100087608		HEERLEN	NLD		09/27/2022	3.850	51,733					(3,401)	74,397	12/01/2023
100134400		NETHERLANDS	NLD		10/27/2023	5.840	51,739					(3,402)	127,817	06/30/2024
100155819		TONGANOXIE	KS		06/18/2024	11.250	51,751						590,000	03/30/2024
3310088049		JOHNSTON	RI		11/14/2024	8.666	51,752						290,000	10/10/2024
100184885		FAIRFIELD	CA		12/17/2024	8.875	51,778		(4)				655,641	10/12/2024
100137248		NETHERLANDS	NLD		11/28/2023	6.250	51,785					(3,405)	85,430	12/01/2023
100184655		COARSEGOLD	CA		12/17/2024	8.875	51,787		(4)				355,066	10/09/2024
100146464		ROGERSVILLE	AL		03/19/2024	11.875	51,789						190,000	10/16/2023
100146089		WILLIAMSBURG	KY		03/19/2024	11.500	51,791						190,000	11/02/2023
100111708		WILMINGTON	NC		06/29/2023	7.125	51,793						225,000	06/04/2022
3310076898		BALTIMORE	MD		06/04/2024	8.463	51,797						255,000	05/16/2024
100146186		MILLERSVILLE	PA		03/19/2024	11.375	51,820						337,942	11/04/2023
100146362		ALVA	FL		03/19/2024	10.990	51,821						383,790	10/21/2023
100026270		MADISON HEIGHTS	MI		09/20/2018	4.000	51,826						72,200	04/30/2018
100184450		SOUTHFIELD	MI		12/17/2024	8.625	51,837		(4)				386,000	10/24/2024
100113924		HOUSTON	TX		06/29/2023	9.000	51,838						240,000	06/02/2022
3310032244		POUGHKEEPSIE	NY		03/17/2022	6.160	51,838						295,000	01/30/2022
100146193		SURPRISE	AZ		03/19/2024	11.375	51,839						432,817	10/31/2023
100146555		FAIRHAVEN	MA		03/19/2024	11.250	51,842						399,154	10/17/2023
100025191		SAN BERNARDINO	CA		09/20/2018	5.000	51,845						223,250	04/30/2018
100053757		SCOTTSVILLE	KY		03/23/2021	4.625	51,867						70,000	01/07/2021
100126755		MUNHALL	PA		08/30/2023	9.990	51,872						75,000	08/30/2023
100146522		FORSYTH	GA		03/19/2024	11.375	51,880						358,157	10/18/2023
100146466		MERRILL	WI		03/19/2024	10.625	51,883						199,460	10/19/2023
100030460		LAS CRUCES	NM		12/20/2018	6.500	51,887						94,050	09/30/2018
100146538		CATOOSA	OK		03/19/2024	11.875	51,893						371,009	10/26/2023
100054851		STOCKTON	CA		03/23/2021	3.375	51,906						252,000	12/31/2020
100012362		GREENWOOD	LA		04/28/2017	9.550	51,915						110,000	01/31/2017
3310036894		CHICAGO	IL		06/23/2022	7.020	51,916						250,000	05/16/2022
100177801		MIAMI BEACH	FL		11/19/2024	8.750	51,918		(10)				365,000	08/26/2024
100146457		GREEN BAY	WI		03/19/2024	10.875	51,922						198,000	10/19/2023
100155661		LAKEVILLE	MN		06/18/2024	9.500	51,925		64				428,399	03/21/2024
100113564		VIRGINIA BEACH	VA		06/29/2023	3.710	51,929						335,000	06/08/2022
100146221		CHEYENNE	WY		03/19/2024	10.875	51,933						284,093	10/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100145981		PORT ST LUCIE	FL		03/19/2024	11.375	51,941						391,919	11/02/2023
100055579		MASSILLON	OH		03/23/2021	8.525	51,943						99,900	01/06/2021
100146029		ELGIN	IL		03/19/2024	11.375	51,946						298,403	10/30/2023
100146021		DARIEN	IL		03/19/2024	11.500	51,961						370,017	10/31/2023
100047363		PHILLIPS	WI		11/20/2020	6.250	51,963						106,400	07/31/2020
100178110		SAINT AUGUSTINE	FL		11/19/2024	8.625	51,964		(11)				354,000	08/30/2024
100184594		GRANITEVILLE	SC		12/17/2024	8.500	51,966		(4)				316,651	10/14/2024
100110872		COLUMBIA	SC		06/29/2023	11.244	51,968						95,000	05/16/2022
100000512		AXIS	AL		09/27/2016	8.875	51,972		1,161				133,000	08/26/2016
100076253		NORTH CHESTERFIELD	VA		01/07/2022	4.125	51,975						125,000	11/01/2021
3310036744		CHICAGO	IL		07/25/2022	6.920	51,975						255,000	05/11/2022
3310082441		BILLINGS	MT		09/26/2024	9.016	51,975						440,000	08/20/2024
3310085429		LITHONIA	GA		10/23/2024	8.666	51,975						260,000	09/13/2024
3310076014		METAIRIE	LA		05/23/2024	8.925	51,975						272,000	04/30/2024
100184561		ALBUQUERQUE	NM		12/17/2024	8.500	51,986		(4)				378,304	11/01/2024
100184504		SIMI VALLEY	CA		12/17/2024	9.000	51,988		(4)				774,675	10/25/2024
100184571		FAIRMONT	MN		12/17/2024	9.000	52,004		(4)				409,453	11/05/2024
100184524		VIRGINIA BEACH	VA		12/17/2024	9.000	52,031		(4)				642,772	10/11/2024
100146016		SURPRISE	AZ		03/19/2024	10.750	52,040						382,099	11/02/2023
100146559		BILLINGS	MO		03/19/2024	10.490	52,054						180,000	10/28/2023
100184912		DEBARY	FL		12/17/2024	8.750	52,055		(4)				386,268	10/05/2024
3340079266		DETROIT	MI		07/29/2024	9.576	52,070						270,000	06/13/2024
100146403		CINCINNATI	OH		03/19/2024	10.750	52,076						269,602	11/01/2023
100155826		HOOVER	AL		06/18/2024	10.990	52,078						565,999	03/25/2024
100126581		BALTIMORE	MD		08/30/2023	9.800	52,082						103,000	05/16/2022
100055504		ATHENS	AL		03/23/2021	9.060	52,089						110,000	01/06/2021
100010982		PHILADELPHIA	PA		12/23/2016	7.000	52,090						68,400	11/15/2020
100017788		GOOCHLAND	VA		04/26/2018	4.375	52,095						110,000	12/31/2017
100112053		LANSING	MI		06/29/2023	6.750	52,109						78,000	06/03/2022
100055052		SAYREVILLE	NJ		03/23/2021	5.000	52,112						377,300	01/05/2021
100146245		TAMPA	FL		03/19/2024	10.490	52,113						431,459	10/23/2023
100146508		SCOTTSDALE	AZ		03/19/2024	11.500	52,119						347,702	11/03/2023
100054253		MARKHAM	IL		03/23/2021	7.125	52,127						70,000	01/05/2021
100126956		PALMYRA	VA		08/30/2023	5.000	52,134						223,000	05/16/2022
100112357		EL PASO	TX		06/29/2023	7.750	52,134						157,000	06/03/2022
100053441		GRANGER	IN		03/23/2021	8.250	52,136						169,000	01/07/2021
100146565		LAS VEGAS	NV		03/19/2024	11.125	52,137						433,739	10/26/2023
100145883		TUCSON	AZ		03/19/2024	11.750	52,139						282,000	10/28/2023
100049180		CHARLOTTE	NC		11/20/2020	8.875	52,140						170,050	07/31/2020
100155638		MIDWAY	GA		06/18/2024	10.250	52,160						217,000	03/30/2024
100046936		FRUITLAND	ID		11/20/2020	6.875	52,165						251,750	07/31/2020
3310081379		PHILADELPHIA	PA		09/03/2024	9.016	52,168						312,000	07/17/2024
100145946		FOND DU LAC	WI		03/19/2024	10.250	52,170						417,755	11/01/2023
100155816		VIRGINIA BEACH	VA		06/18/2024	11.875	52,182						421,560	03/28/2024
3310039239		PHILADELPHIA	PA		08/01/2022	7.550	52,183						285,000	06/26/2022
100080296		UTRECHT	NLD		02/22/2022	3.250	52,183					(3,431)	81,875	06/30/2024
3500113652		WESTMINSTER	SC		12/20/2024	8.173	52,200						2,400,000	10/17/2024
100146510		BAKERSFIELD	CA		03/19/2024	11.250	52,205						396,067	11/04/2023
100178042		LAS VEGAS	NV		11/19/2024	8.375	52,221		(11)				394,200	08/29/2024
100146518		FOLEY	AL		03/19/2024	11.875	52,224						320,000	10/27/2023
100030039		MISSOURI CITY	TX		12/20/2018	5.250	52,229						142,600	09/30/2018
100010953		MONTGOMERY	AL		12/23/2016	10.600	52,234						67,450	10/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118101		BOCA RATON	FL		07/20/2023	7.000	52,251						178,000	03/01/2024
100013322		SAN ANTONIO	TX		05/25/2017	4.625	52,257						52,250	01/31/2017
3310079020		DETROIT	MI		10/10/2024	9.016	52,272						400,000	06/11/2024
100146010		LAKE IN THE HILLS	IL		03/19/2024	10.990	52,278						389,532	11/03/2023
100079881		GRESHAM	OR		04/08/2022	4.375	52,279						405,000	01/20/2022
100146506		LAKELAND	FL		03/19/2024	11.250	52,286						216,957	11/03/2023
100038731		DUBLIN	IRL		09/27/2019	4.250	52,293					(3,433)	68,332	11/30/2018
100184951		VISALIA	CA		12/17/2024	8.875	52,307		(5)				270,000	10/24/2024
100146060		AVONDALE	AZ		03/19/2024	10.750	52,320						373,314	10/17/2023
100177894		PATASKALA	OH		11/19/2024	9.000	52,323		(11)				402,800	08/26/2024
100146517		EASLEY	SC		03/19/2024	11.375	52,324						457,197	10/23/2023
100146091		ROCK HILL	SC		03/19/2024	11.375	52,332						343,379	11/01/2023
100146339		CLANTON	AL		03/19/2024	11.125	52,341						281,345	10/17/2023
100146532		BESSEMER	AL		03/19/2024	11.875	52,353						208,725	10/19/2023
100146160		SUMMERVILLE	SC		03/19/2024	11.375	52,355						445,870	11/01/2023
100043997		PHOENIX	AZ		08/19/2020	5.004	52,361						317,000	11/07/2023
3310071887		PHILADELPHIA	PA		04/05/2024	9.016	52,361						450,000	03/14/2024
100145924		GEORGETOWN	IN		03/19/2024	10.375	52,365						400,000	11/01/2023
100126753		HUNTINGTON	IN		08/30/2023	6.750	52,374						97,000	08/30/2023
100043676		RICH CREEK	VA		08/13/2020	6.500	52,380						91,784	12/04/2019
100146274		AUSTELL	GA		03/19/2024	10.990	52,380						466,469	10/20/2023
100146137		WEST JORDAN	UT		03/19/2024	11.625	52,392						433,690	11/04/2023
100146472		CRESTWOOD	KY		03/19/2024	10.750	52,403						397,000	10/18/2023
100047359		HAZLET	NJ		11/20/2020	6.000	52,406						341,050	07/31/2020
100146539		PANAMA CITY	FL		03/19/2024	11.750	52,414						251,070	11/01/2023
100146117		LANCASTER	WI		03/19/2024	10.625	52,416						245,000	10/26/2023
100155752		TIFTON	GA		06/18/2024	12.125	52,419						210,761	03/21/2024
100030490		FORT WORTH	TX		12/20/2018	5.875	52,437						155,000	09/30/2018
100145928		EAST POINT	GA		03/19/2024	9.990	52,439						354,000	11/01/2023
100146462		FAIRBURN	GA		03/19/2024	11.250	52,447						349,688	10/25/2023
100146349		PALMYRA	WI		03/19/2024	10.750	52,448						337,362	10/18/2023
100053926		MARTINSVILLE	VA		03/23/2021	4.375	52,450						55,000	01/06/2021
100146212		HENDERSON	NV		03/19/2024	10.250	52,454						428,000	10/17/2023
100114352		RUSHVILLE	MO		06/29/2023	4.000	52,455						113,000	06/10/2022
100146265		VINELAND	NJ		03/19/2024	10.875	52,458						317,637	10/19/2023
100145994		THATCHER	AZ		03/19/2024	10.490	52,462						470,000	10/26/2023
100146235		BEAVER	PA		03/19/2024	10.750	52,462						284,110	10/16/2023
100145907		TAMPA	FL		03/19/2024	10.500	52,463						458,792	10/24/2023
100146056		LAKEVILLE	CT		03/19/2024	10.875	52,464						409,937	10/25/2023
100155496		ABERDEEN	MD		06/18/2024	12.125	52,477						319,399	03/28/2024
100145972		CULPEPER	VA		03/19/2024	10.750	52,478						462,536	11/02/2023
100146420		PLAINVILLE	CT		03/19/2024	10.625	52,481						286,405	11/01/2023
100146062		BELLEVILLE	IL		03/19/2024	11.250	52,481						255,296	10/16/2023
100184607		MUSCLE SHOALS	AL		12/17/2024	9.000	52,481		(5)				624,013	10/26/2024
100127268		WALKER	WV		08/30/2023	4.000	52,483						158,482	05/12/2022
100012829		LANCASTER	CA		05/25/2017	5.000	52,484						165,000	01/31/2017
100146151		GLENDALE	AZ		03/19/2024	10.750	52,487						398,524	10/20/2023
100145958		KINGSBURG	CA		03/19/2024	11.625	52,487						361,476	10/25/2023
100111202		MARSHALLTOWN	IA		06/29/2023	4.625	52,490						110,000	05/17/2022
100146048		BLUE SPRINGS	MO		03/19/2024	10.490	52,491						204,107	10/17/2023
100146351		WHITE ROCK	NM		03/19/2024	10.490	52,491						430,777	10/18/2023
100146288		RIO LINDA	CA		03/19/2024	10.625	52,491						405,016	10/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146430		ST LOUIS	MO		03/19/2024	10.500	52,492						369,041	10/17/2023
100184748		EAST BRUNSWICK	NJ		12/17/2024	8.750	52,495		(5)				379,979	10/21/2024
100146200		SOMERSWORTH	NH		03/19/2024	11.000	52,496						346,302	10/16/2023
100047097		WORTHVILLE	KY		11/20/2020	8.500	52,496						123,500	07/31/2020
3310059505		CLEVELAND	OH		10/06/2023	9.016	52,499						460,000	08/23/2023
100146030		BEAUFORT	SC		03/19/2024	10.990	52,502						290,753	11/03/2023
100146390		SUN CITY CENTER	FL		03/19/2024	10.875	52,503						344,032	10/26/2023
100146024		MILWAUKEE	WI		03/19/2024	11.000	52,508						277,688	11/01/2023
100139006		GLENWOOD	IL		12/21/2023	5.875	52,509						85,000	06/09/2022
100146326		JEROME	ID		03/19/2024	10.750	52,509						307,252	10/23/2023
100146218		BOONSBORO	MD		03/19/2024	10.625	52,510						400,000	10/17/2023
100155804		STAFFORD TOWNSHIP	NJ		06/18/2024	11.375	52,512						386,012	03/25/2024
100146227		EDISON	NJ		03/19/2024	11.375	52,513						443,281	10/24/2023
100146387		CALHOUN	GA		03/19/2024	10.750	52,514						228,067	10/19/2023
100013928		MESA	AZ		05/25/2017	4.000	52,515						74,100	01/31/2017
100155504		PERRY	GA		06/18/2024	10.990	52,515						303,645	03/18/2024
100145908		DECATUR	AL		03/19/2024	10.490	52,516						230,000	11/02/2023
100146264		YORKTOWN	VA		03/19/2024	11.250	52,521						401,467	10/20/2023
100184787		BRIDGEPORT	CT		12/17/2024	9.500	52,522		(5)				356,752	10/12/2024
100155571		CARY	IL		06/18/2024	11.000	52,523						286,828	03/25/2024
100146076		TUCSON	AZ		03/19/2024	10.490	52,525						386,148	10/31/2023
100054409		MEMPHIS	TN		03/23/2021	4.750	52,529						61,000	12/31/2020
100145944		GLEN BURNIE	MD		03/19/2024	10.625	52,534						393,841	10/31/2023
3310063396		LEHIGH ACRES	FL		02/15/2024	9.121	52,535						335,000	10/18/2023
100090119		CINCINNATI	OH		01/13/2023	9.374	52,535						147,500	11/29/2022
100146103		HUNTSVILLE	AL		03/19/2024	11.000	52,536						375,000	10/25/2023
100146308		SALEM	OR		03/19/2024	10.625	52,539						417,789	10/31/2023
100145936		GARDNER	KS		03/19/2024	11.125	52,540						327,738	10/30/2023
100146093		NEW MILFORD	CT		03/19/2024	11.125	52,542						459,547	10/29/2023
100178132		ANKENY	IA		11/19/2024	9.125	52,546		(12)				283,900	08/30/2024
100046132		INDEPENDENCE	MO		11/25/2020	11.625	52,548						114,000	08/31/2020
100065606		MILWAUKEE	WI		07/28/2021	4.875	52,549						73,000	06/04/2021
100045307		GREENTOWN	PA		11/25/2020	5.250	52,553						107,350	08/31/2020
100146012		RICHMOND	VA		03/19/2024	12.000	52,556						411,811	10/27/2023
100146525		GLENDALE	AZ		03/19/2024	11.250	52,557						457,430	10/26/2023
100146025		SHERMAN	CT		03/19/2024	11.250	52,560						445,000	11/01/2023
100146392		LAS VEGAS	NV		03/19/2024	10.750	52,561						275,292	10/28/2023
100146367		TUSCALOOSA	AL		03/19/2024	11.500	52,562						206,000	11/01/2023
100145899		ROHNERT PARK	CA		03/19/2024	10.875	52,564						448,947	11/01/2023
100146408		PURCELL	OK		03/19/2024	11.250	52,567						210,591	10/23/2023
100146416		GAINESVILLE	GA		03/19/2024	11.125	52,568						346,523	10/20/2023
100146545		SCOTTSDALE	AZ		03/19/2024	10.990	52,568						341,894	10/16/2023
100146108		PITTSBURGH	PA		03/19/2024	11.875	52,569						218,000	11/02/2023
100146190		GREENVILLE	SC		03/19/2024	11.000	52,571						315,941	11/04/2023
100145916		GRAND JUNCTION	CO		03/19/2024	10.990	52,571						347,607	11/03/2023
100146489		GLEN CARBON	IL		03/19/2024	11.625	52,571						309,373	11/03/2023
100146285		OLATHE	KS		03/19/2024	11.250	52,571						435,841	10/24/2023
100145975		ST LOUIS	MO		03/19/2024	11.250	52,571						267,769	10/25/2023
100155529		WARREN	OH		06/18/2024	11.500	52,574						188,000	03/25/2024
100146170		AMERICAN FORK	UT		03/19/2024	11.125	52,578						464,000	11/02/2023
100146445		FULTON	MO		03/19/2024	11.875	52,581						415,000	10/26/2023
100145998		ELLENWOOD	GA		03/19/2024	11.250	52,581						354,000	10/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100044842		NEWNAN	GA		11/19/2020	2.000	52,582						157,700	04/13/2020
100145949		HEBRON	CT		03/19/2024	11.875	52,584						387,592	10/26/2023
100146188		ABERDEEN	MD		03/19/2024	11.625	52,586						244,472	10/31/2023
100146301		MARIETTA	GA		03/19/2024	11.625	52,589						431,000	10/17/2023
100146398		STATHAM	GA		03/19/2024	11.500	52,592						336,702	10/27/2023
100146242		CHAPIN	SC		03/19/2024	11.375	52,594						432,034	10/17/2023
100146549		LEXINGTON	KY		03/19/2024	11.500	52,597						264,007	10/31/2023
100145984		CHESTERTOWN	MD		03/19/2024	11.875	52,600						337,001	10/30/2023
100146563		BOSQUE FARMS	NM		03/19/2024	11.625	52,601						431,168	10/23/2023
100138958		BIRMINGHAM	AL		12/21/2023	6.500	52,602						227,500	06/03/2022
100146141		GREENTOWN	PA		03/19/2024	11.875	52,606						318,832	11/04/2023
100146511		FORT WAYNE	IN		03/19/2024	11.375	52,607						242,742	11/03/2023
100145910		VISALIA	CA		03/19/2024	11.250	52,609						400,051	11/01/2023
100146499		PATTERSON	CA		03/19/2024	11.625	52,614						400,776	10/25/2023
100146473		ROCKFORD	IL		03/19/2024	11.250	52,614						255,073	10/31/2023
100146502		BELLEVUE	NE		03/19/2024	11.250	52,614						408,064	10/31/2023
100146051		NEWTON	AL		03/19/2024	11.500	52,616						445,000	10/23/2023
100184588		ANTIOCH	CA		12/17/2024	9.000	52,617		163				661,535	10/15/2024
100111482		EUCLID	OH		06/29/2023	3.750	52,621						145,000	06/02/2022
100054298		COUNCIL BLUFFS	IA		03/23/2021	4.000	52,621						79,600	01/05/2021
100146078		NORTH CHARLESTON	SC		03/19/2024	11.750	52,626						270,000	10/26/2023
100146120		MASSILLON	OH		03/19/2024	11.750	52,626						273,352	10/24/2023
100155479		ALLENTOWN	PA		06/18/2024	11.125	52,629						303,391	03/22/2024
100146130		TUSCALOOSA	AL		03/19/2024	11.375	52,631						281,203	10/27/2023
100146468		MERCED	CA		03/19/2024	12.125	52,631						406,730	10/23/2023
100146293		PORT ORANGE	FL		03/19/2024	11.500	52,635						252,588	10/17/2023
100146074		AUBURN	IN		03/19/2024	11.500	52,637						310,468	10/30/2023
100146096		DALLAS	PA		03/19/2024	11.500	52,637						205,050	10/30/2023
100146014		PLANTATION	FL		03/19/2024	11.625	52,639						265,700	11/03/2023
100146126		HESPERIA	CA		03/19/2024	11.375	52,640						435,734	10/27/2023
100146514		POCOMOKE CITY	MD		03/19/2024	12.250	52,640						282,311	11/05/2023
100146082		WEST MILFORD	NJ		03/19/2024	12.125	52,642						371,024	11/01/2023
100146260		LITTLE RIVER	SC		03/19/2024	11.875	52,644						382,387	10/27/2023
100136865		FORT WORTH	TX		11/27/2023	7.625	52,644						350,000	10/19/2023
100146318		MILFORD	NJ		03/19/2024	12.125	52,645						307,932	10/17/2023
100146550		RANGER	GA		03/19/2024	11.750	52,660						349,377	10/31/2023
100043946		FARMINGDALE	NY		08/19/2020	6.375	52,660						907,250	11/15/2019
100146232		LINCOLN	NE		03/19/2024	11.750	52,664						287,098	10/16/2023
100146294		EDGEWOOD	NM		03/19/2024	11.750	52,665						416,543	10/17/2023
100155392		MYRTLE BEACH	SC		06/18/2024	10.490	52,666						500,000	03/23/2024
100145995		STERLING	CT		03/19/2024	11.625	52,668						441,513	10/28/2023
100127244		AXTON	VA		08/30/2023	7.500	52,674						75,000	05/16/2022
100155844		HONOLULU	HI		06/18/2024	11.250	52,674						1,832,365	04/01/2024
100146148		ORLANDO	FL		03/19/2024	11.750	52,679						372,156	10/27/2023
100145989		COURTLAND	VA		03/19/2024	12.000	52,684						320,935	10/19/2023
100017544		DES MOINES	IA		04/26/2018	4.375	52,684						69,350	12/31/2017
100155735		ROME	GA		06/18/2024	10.625	52,686						267,162	03/30/2024
100146547		LAWRENCEVILLE	GA		03/19/2024	12.500	52,687						380,483	10/19/2023
100184918		GLASTONBURY	CT		12/17/2024	8.875	52,694		(6)				479,062	10/19/2024
100184948		SPRINGVALE	ME		12/17/2024	8.375	52,696		(6)				348,004	11/04/2024
100146000		STERRETT	AL		03/19/2024	12.125	52,700						282,197	10/19/2023
100146070		HURT	VA		03/19/2024	12.000	52,701						249,000	10/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100178076		JASPER	IN		11/19/2024	9.125	52,704						227,000	08/29/2024
100155656		CHOWCHILLA	CA		06/18/2024	11.500	52,714						326,365	03/18/2024
100114366		HOUSTON	TX		06/29/2023	6.500	52,723						390,000	06/03/2022
100155761		ORANGE BEACH	AL		06/18/2024	11.125	52,723						515,560	03/30/2024
100046013		ALBEMARLE	NC		11/25/2020	5.250	52,725						103,550	08/31/2020
100184845		TEMECULA	CA		12/17/2024	8.500	52,730		(6)				537,827	10/12/2024
100113963		TIVERTON	RI		06/29/2023	8.500	52,747						450,000	06/04/2022
100146023		CRESTVIEW	FL		03/19/2024	11.500	52,752						423,209	11/01/2023
100065160		BATON ROUGE	LA		07/14/2021	3.875	52,756						116,000	05/07/2021
100048083		LYNNWOOD	WA		11/20/2020	3.375	52,761						458,850	07/31/2020
100114129		ABBEVILLE	LA		06/29/2023	5.875	52,766						90,000	05/15/2022
100055347		AKRON	OH		03/23/2021	5.875	52,772						46,000	12/31/2020
100027979		PERRY	IA		10/26/2018	4.875	52,781						142,500	06/03/2018
100155377		HILLIARDS	PA		06/18/2024	10.875	52,783						170,000	03/22/2024
100184649		GULF SHORES	AL		12/17/2024	8.875	52,783		(6)				389,586	10/10/2024
100155862		SURRY	VA		06/18/2024	10.875	52,792						235,000	04/01/2024
100155523		SAN DIEGO	CA		06/18/2024	11.375	52,809						735,430	03/20/2024
100111822		PLANO	IL		06/29/2023	6.875	52,818						120,000	06/07/2022
100155574		SHELTON	WA		06/18/2024	9.750	52,821						250,000	03/18/2024
100111110		SCRANTON	PA		06/29/2023	7.790	52,821						63,000	05/16/2022
100112615		LANCASTER	PA		06/29/2023	2.875	52,831						195,000	06/13/2022
100155845		GLENSIDE	PA		06/18/2024	10.875	52,840						429,963	04/01/2024
100155518		DAPHNE	AL		06/18/2024	11.375	52,842						413,011	03/26/2024
3310076290		PHILADELPHIA	PA		06/04/2024	8.841	52,863						380,000	04/30/2024
100155747		FAIRFIELD	OH		06/18/2024	11.625	52,874						248,000	03/29/2024
100077857		BIRMINGHAM	GBR		12/29/2021	5.490	52,885					(959)	125,000	12/21/2021
100154906		CLEVELAND	OH		07/19/2024	7.500	52,885						70,000	02/21/2024
100155729		SALINAS	CA		06/18/2024	10.375	52,892						648,999	03/19/2024
100064682		BALTIMORE	MD		07/14/2021	4.875	52,893						120,000	05/24/2021
3340055982		PORT CHARLOTTE	FL		02/26/2024	9.414	52,897						1,260,000	06/21/2023
100053437		BECKLEY	WV		03/23/2021	8.250	52,910						126,000	01/04/2021
100155628		SOMERS POINT	NJ		06/18/2024	9.990	52,912						354,500	03/25/2024
100155801		SAVANNAH	GA		06/18/2024	11.500	52,914						522,803	03/29/2024
100155694		ELK GROVE	CA		06/18/2024	10.490	52,916						616,940	03/25/2024
100155457		MODESTO	CA		06/18/2024	11.375	52,918						402,975	03/21/2024
100184437		NEW PORT RICHEY	FL		12/17/2024	8.875	52,924		(6)				461,238	10/25/2024
100010938		GRAND SALINE	TX		12/23/2016	7.925	52,926						85,500	09/15/2016
100184480		DANBURY	CT		12/17/2024	9.000	52,926		(6)				465,244	10/26/2024
100054902		LAKE OZARK	MO		03/23/2021	6.250	52,934						121,500	01/03/2021
100184553		WHITING	NJ		12/17/2024	9.000	52,941		(6)				186,377	10/23/2024
100155799		MASSILLON	OH		06/18/2024	12.000	52,943						298,037	03/23/2024
100184717		LINCOLN	NE		12/17/2024	9.375	52,948		(6)				193,235	10/25/2024
100126694		CATLETTSBURG	KY		08/30/2023	7.800	52,953						85,000	05/18/2022
100103333		BERGEN OP ZOOM	NLD		04/28/2023	5.450	52,968					(3,482)	79,967	12/01/2023
100173679		AALSMEER	NLD		10/29/2024	5.750	52,976					(2,333)	64,901	10/07/2024
100054466		MIAMI	FL		03/23/2021	4.000	52,981						235,000	01/05/2021
3340074642		BALTIMORE	MD		04/30/2024	9.445	52,990						358,000	04/04/2024
100113388		PLANT CITY	FL		06/29/2023	5.500	52,991						197,000	05/16/2022
100184709		HAZEL CREST	IL		12/17/2024	9.250	52,993		(6)				368,983	10/21/2024
100184482		DAYVILLE	CT		12/17/2024	9.000	52,994		(6)				303,915	10/22/2024
100184657		STOCKTON	CA		12/17/2024	9.000	52,994		(6)				368,869	10/19/2024
100177863		EDMOND	OK		11/19/2024	8.750	53,004		(15)				238,700	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155432		CALIFORNIA	MO		06/18/2024	10.990	53,005						209,000	03/19/2024
100184907		BAKERSFIELD	CA		12/17/2024	8.500	53,007		(6)				337,022	10/07/2024
100155820		BURLINGTON	KY		06/18/2024	11.125	53,010						349,545	03/23/2024
100111481		KATY	TX		06/29/2023	4.125	53,017						245,000	06/02/2022
100155465		EWING TOWNSHIP	NJ		06/18/2024	11.500	53,026						365,000	03/25/2024
100030453		BALTIMORE	MD		12/20/2018	6.625	53,032						345,000	09/16/2018
100155600		FORT WAYNE	IN		06/18/2024	9.990	53,033						263,490	03/29/2024
100043105		LAURENS	SC		05/28/2020	7.200	53,040						85,500	04/04/2020
100146279		CARMEL	ME		03/19/2024	10.875	53,040						248,842	10/26/2023
100178036		LORAIN	OH		11/19/2024	9.750	53,041		(14)				205,000	08/29/2024
100050226		NOTTINGHAM	PA		11/20/2020	6.770	53,053						190,000	07/31/2020
100146296		WOODSTOCK	VA		03/19/2024	10.875	53,054						220,000	10/20/2023
100065106		CLEVELAND	OH		07/14/2021	3.625	53,063						72,000	04/05/2021
100055734		HARLINGEN	TX		03/23/2021	10.290	53,064						67,500	01/05/2021
100146325		ORLANDO	FL		03/19/2024	12.125	53,064						405,000	11/03/2023
100112697		MONTGOMERY	AL		06/29/2023	2.875	53,066						300,000	06/02/2022
100110852		GREENSBORO	NC		06/29/2023	5.500	53,067						272,000	05/15/2022
100113467		SAVANNAH	GA		06/29/2023	6.000	53,069						191,000	05/17/2022
100155648		NICHOLASVILLE	KY		06/18/2024	10.250	53,081						157,943	03/19/2024
3310090032		POMPANO BEACH	FL		12/19/2024	7.940	53,089						275,000	07/29/2024
100155636		RIVERVIEW	FL		06/18/2024	10.750	53,096						571,519	03/25/2024
100155410		HAINES CITY	FL		06/18/2024	10.750	53,097						326,000	03/28/2024
100184620		REDDING	CA		12/17/2024	10.625	53,097		(5)				427,454	11/01/2024
100155605		WINSTON	GA		06/18/2024	10.875	53,107						241,705	03/29/2024
100177773		MILFORD	PA		11/19/2024	10.875	53,112		(14)				350,000	08/22/2024
100045069		AURORA	CO		11/19/2020	4.125	53,115						390,138	07/31/2020
100054934		MAYSVILLE	KY		03/23/2021	9.800	53,117						54,000	01/07/2021
100155772		DALLAS	GA		06/18/2024	11.875	53,127						485,090	03/29/2024
100155717		BILLINGS	MT		06/18/2024	11.250	53,128						260,000	03/26/2024
100146176		WALDORF	MD		03/19/2024	11.625	53,145						396,000	11/03/2023
3340066509		COLUMBUS	OH		02/26/2024	9.325	53,146						756,000	12/14/2023
100155847		STREAMWOOD	IL		06/18/2024	10.990	53,153						580,000	03/30/2024
100155499		SPOKANE	WA		06/18/2024	9.750	53,156						268,000	03/23/2024
100112499		KANSAS CITY	KS		06/29/2023	5.250	53,161						160,000	05/14/2022
3310074784		CHARLOTTE	NC		04/30/2024	9.016	53,163						280,000	04/05/2024
100146164		GARDNER	MA		03/19/2024	12.125	53,165						337,835	10/27/2023
100155364		LITTLE EGG HARBOR TOWNSHIP	NJ		06/18/2024	10.875	53,170						432,222	03/19/2024
100155839		STEPHENSON	VA		06/18/2024	11.125	53,175						552,500	03/30/2024
100146271		HEBRON	IN		03/19/2024	11.875	53,176						263,000	10/28/2023
100155497		INDIANAPOLIS	IN		06/18/2024	12.500	53,177						290,000	03/19/2024
100155356		LODI	CA		06/18/2024	11.750	53,183						500,917	03/29/2024
100155664		INDIANAPOLIS	IN		06/18/2024	11.625	53,196						225,539	03/18/2024
100146061		MCDONOUGH	GA		03/19/2024	11.625	53,200						271,003	10/20/2023
100146395		PELZER	SC		03/19/2024	11.625	53,201						306,000	10/16/2023
100031803		PORT ST LUCIE	FL		03/29/2019	3.250	53,204						148,000	12/11/2018
100184448		BUTTE	MT		12/17/2024	9.375	53,210		(6)				417,942	10/16/2024
100184921		SACRAMENTO	CA		12/17/2024	9.250	53,210		(8)				418,188	10/21/2024
100184581		SAN JACINTO	CA		12/17/2024	9.500	53,212		(6)				421,277	10/09/2024
100184665		LITHONIA	GA		12/17/2024	9.250	53,213		167				295,062	10/21/2024
100155495		EAST PROVIDENCE	RI		06/18/2024	11.125	53,215						450,000	03/23/2024
100184805		UPLAND	CA		12/17/2024	8.875	53,218		(7)				746,067	10/19/2024
100054795		MILWAUKEE	WI		03/23/2021	4.999	53,222						40,000	01/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112784		EDGEMOOR	SC		06/29/2023	4.500	53,224		1,091				249,500	05/17/2022
100169038		NORTH PORT	FL		09/27/2024	7.990	53,227						325,000	07/22/2024
100045990		KANSAS CITY	MO		11/25/2020	8.000	53,228		(317)				46,930	08/31/2020
100155373		SAN JACINTO	CA		06/18/2024	11.000	53,233						435,465	03/02/2024
100110888		OGEMA	WI		06/29/2023	6.750	53,238						130,000	05/16/2022
100177924		VIRGINIA BEACH	VA		11/19/2024	11.625	53,241		(16)				335,000	08/27/2024
100045989		SAN ANTONIO	TX		11/25/2020	8.000	53,244						158,000	07/22/2022
100155775		COOLIDGE	AZ		06/18/2024	10.250	53,244						215,000	03/28/2024
100153773		GRONINGEN	NLD		05/30/2024	5.600	53,248					(2,426)	67,682	06/30/2024
100113174		SUNNY ISLES	FL		06/29/2023	5.000	53,253						1,500,000	05/15/2022
100184474		LAS VEGAS	NV		12/17/2024	9.125	53,265		164				516,699	10/26/2024
100050142		CHARLOTTE	NC		11/20/2020	5.500	53,269						190,000	07/31/2020
100147324		HAARLEM	NLD		03/27/2024	4.600	53,275					(2,413)	81,243	06/30/2024
3310058127		CAPE CORAL	FL		10/06/2023	8.806	53,286						490,000	07/23/2023
100155542		MARGATE	FL		06/18/2024	10.490	53,289						428,768	03/30/2024
100178070		STRASBURG	VA		11/19/2024	9.250	53,299						320,000	08/29/2024
100113479		WELLSVILLE	OH		06/29/2023	4.000	53,309						129,900	06/03/2022
100103329		MANVEL	TX		04/28/2023	7.250	53,310						370,000	03/13/2023
100146128		DELAWARE	OH		03/19/2024	11.125	53,314						488,850	10/21/2023
100112599		PHILADELPHIA	PA		06/29/2023	3.875	53,315						190,000	06/03/2022
3310047608		CHICAGO	IL		08/31/2023	8.498	53,328						335,000	05/28/2023
100017369		NORTH LITTLE ROCK	AR		04/26/2018	4.875	53,352						90,250	12/31/2017
100155637		LAS CRUCES	NM		06/18/2024	12.000	53,361						359,890	03/21/2024
100177760		FRUITLAND	MD		11/19/2024	9.875	53,362						220,000	08/20/2024
100000433		TUCSON	AZ		09/27/2016	4.500	53,365						83,000	08/25/2016
100114360		EUNICE	LA		06/29/2023	6.875	53,372						105,000	06/11/2022
100155583		KANSAS CITY	MO		06/18/2024	12.000	53,375						180,430	03/18/2024
3340077677		WILKES-BARRE	PA		08/26/2024	9.532	53,381						238,000	05/14/2024
100155534		NORMAN	OK		06/18/2024	12.000	53,382						197,475	03/21/2024
100011346		KENT	WA		12/23/2016	7.432	53,387						220,000	04/10/2016
100011357		SPRINGFIELD	MO		12/23/2016	8.520	53,397						105,000	04/10/2016
100079070		MCKENNEY	VA		02/24/2022	4.125	53,398						72,000	01/24/2022
3310088995		BUSHKILL	PA		10/31/2024	8.645	53,408						345,000	10/14/2024
3340068975		CHICAGO	IL		03/14/2024	8.991	53,409						650,000	01/20/2024
100053370		PHILADELPHIA	PA		03/23/2021	4.625	53,411						123,000	01/05/2021
100043359		WATERLOO	SC		08/13/2020	8.990	53,412						250,800	07/11/2019
3310086105		MELROSE PARK	IL		10/10/2024	8.666	53,415						325,000	09/20/2024
100155688		DUMFRIES	VA		06/18/2024	11.875	53,418						339,605	03/19/2024
100028065		HARVEY	IL		10/26/2018	4.000	53,422						25,721	06/01/2018
100112929		ORLANDO	FL		06/29/2023	6.500	53,424						230,000	05/16/2022
100155430		GUYTON	GA		06/18/2024	12.500	53,431						280,000	03/04/2024
100155834		EUGENE	OR		06/18/2024	10.490	53,431						556,241	03/27/2024
100086879		FOUNTAIN HILLS	AZ		10/07/2022	6.625	53,439						590,000	09/08/2022
100155420		PINE BLUFF	AR		06/18/2024	11.750	53,441						198,023	03/22/2024
100155815		BEATRICE	NE		06/18/2024	11.250	53,443						236,448	03/23/2024
100054249		RICHWOOD	WV		03/23/2021	8.000	53,447						66,500	03/14/2007
100049391		SAN ANTONIO	TX		11/20/2020	4.500	53,454						161,500	07/31/2020
3310084577		OCEANTOWNSHIP	NJ		10/10/2024	8.771	53,460						365,000	08/30/2024
3310085584		SALISBURY	NC		10/03/2024	8.778	53,460						415,000	09/06/2024
100155582		SAN BERNARDINO	CA		06/18/2024	10.990	53,468						432,302	03/26/2024
100110935		FORT LAUDERDALE	FL		06/29/2023	7.875	53,470						315,000	05/16/2022
3340072801		AUGUSTA	GA		04/30/2024	9.385	53,486						240,000	04/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100155657		TUCSON	AZ		06/18/2024	12.250	53,499						252,000	03/23/2024
100184648		SUNRISE	FL		12/17/2024	8.875	53,503		(7)				556,051	10/17/2024
100126605		TOLEDO	OH		08/30/2023	7.150	53,506						72,000	05/14/2022
100055201		ALLEN PARK	MI		03/23/2021	4.000	53,508						130,000	12/31/2020
100011890		NEW ALBANY	IN		03/08/2017	4.625	53,509						85,500	11/30/2016
100111433		ELIZABETHTOWN	NC		06/29/2023	4.875	53,515						99,000	06/10/2022
100155609		ROCKY HILL	CT		06/18/2024	12.125	53,524						283,114	03/27/2024
100184478		STERLING HEIGHTS	MI		12/17/2024	9.500	53,532		(7)				320,544	10/28/2024
100155703		CASA GRANDE	AZ		06/18/2024	11.500	53,532						297,082	03/22/2024
100155704		VIRGINIA BEACH	VA		06/18/2024	12.125	53,534						285,135	03/21/2024
100155429		HUTTO	TX		06/18/2024	9.000	53,539						700,000	03/26/2024
100068327		LEWISTOWN	IL		08/25/2021	4.875	53,542						78,000	06/10/2021
100178031		SAINT LOUIS	MO		11/19/2024	9.250	53,550		(13)				207,000	08/29/2024
100155707		GEORGETOWN	IN		06/18/2024	10.625	53,555						265,000	03/23/2024
100065304		MONTGOMERY	AL		07/28/2021	4.875	53,562						80,000	05/17/2021
100126654		CHICAGO	IL		08/30/2023	7.000	53,566						197,000	05/16/2022
100155575		GRAFTON	ND		06/18/2024	12.125	53,568						274,328	03/14/2024
100047022		LAWRENCEVILLE	GA		11/20/2020	4.625	53,572						239,400	07/31/2020
100155491		EDMOND	OK		06/18/2024	11.875	53,573						350,400	03/22/2024
100155418		SEBASTIAN	FL		06/18/2024	10.990	53,575						468,000	03/18/2024
100155672		LANHAM	MD		06/18/2024	12.375	53,582						497,120	03/19/2024
100054030		IRMO	SC		03/23/2021	3.375	53,588						135,000	01/04/2021
100155854		RIO RANCHO	NM		06/18/2024	10.375	53,588						535,255	04/01/2024
100029973		HOUSTON	TX		12/20/2018	5.500	53,589						157,000	09/30/2018
100173663		ARNHEM	NLD		10/29/2024	5.550	53,590					(2,360)	69,333	10/15/2024
100012366		PELL CITY	AL		04/28/2017	5.625	53,598						76,000	01/31/2017
100155771		GREEN BAY	WI		06/18/2024	11.125	53,602						213,153	03/29/2024
100155415		BONNE TERRE	MO		06/18/2024	11.875	53,615						260,000	03/18/2024
100155513		COVINGTON	GA		06/18/2024	11.375	53,617						279,671	03/28/2024
100173629		AMERSFOORT	NLD		10/29/2024	5.600	53,619					(2,361)	70,000	09/30/2024
100064703		HAGERSTOWN	MD		07/14/2021	4.375	53,623						88,500	04/29/2021
100155435		BROOMFIELD	CO		06/18/2024	11.000	53,623						458,200	03/22/2024
100155371		NEW RIVER	AZ		06/18/2024	10.375	53,624						436,000	03/19/2024
100011836		MOUNT PLEASANT	PA		03/08/2017	4.500	53,630						60,800	09/08/2016
100155487		STAFFORD	VA		06/18/2024	11.125	53,631						452,524	03/25/2024
100155711		SPRINGFIELD	MO		06/18/2024	11.500	53,635						190,000	03/27/2024
100155508		OAK CREEK	WI		06/18/2024	12.250	53,641						469,000	03/18/2024
100155718		LEE'S SUMMIT	MO		06/18/2024	11.875	53,647						337,705	03/20/2024
100054588		CALUMET CITY	IL		03/23/2021	4.750	53,649						126,000	12/31/2020
100155478		WOODBRIDGE TOWNSHIP	NJ		06/18/2024	10.875	53,653						453,442	03/23/2024
100155699		AVONDALE	AZ		06/18/2024	10.875	53,664						415,541	03/23/2024
100114398		WADENA	MN		06/29/2023	6.500	53,671						90,000	06/06/2022
100173322		BAKERSFIELD	CA		10/30/2024	7.500	53,673						335,000	09/11/2024
100146174		LEXINGTON	SC		03/19/2024	11.250	53,676						463,146	10/27/2023
100155850		TUSCALOOSA	AL		06/18/2024	11.250	53,684						215,524	03/26/2024
100155482		MINNEOLA	FL		06/18/2024	10.750	53,690						585,465	03/25/2024
100144710		UNITED KINGDOM	GBR		03/12/2024	3.390	53,695					(1,179)	89,998	02/19/2020
100178025		MONROE	NY		11/19/2024	9.665	53,698		(17)				480,000	08/29/2024
100155841		HUNTINGTON BEACH	CA		06/18/2024	10.125	53,703						1,066,979	03/28/2024
3310081785		SAN ANTONIO	TX		09/10/2024	9.016	53,704						342,000	07/24/2024
100155576		KANSAS CITY	MO		06/18/2024	10.250	53,705						262,127	03/23/2024
100126484		LYNWOOD	CA		08/30/2023	6.250	53,707						570,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127001		VERNON	CT		08/30/2023	4.500	53,708						145,000	08/30/2023
100184813		SACRAMENTO	CA		12/17/2024	10.500	53,723		(7)				466,973	07/16/2024
100184508		HOLLAND	MI		12/17/2024	11.000	53,740		(7)				303,327	07/22/2024
100155779		VIRGINIA BEACH	VA		06/18/2024	12.000	53,742						360,165	03/22/2024
100155796		VOORHEES TOWNSHIP	NJ		06/18/2024	12.000	53,747						490,696	03/25/2024
100184518		ROCHESTER	NY		12/17/2024	9.000	53,750		(8)				254,372	10/07/2024
100032619		MEATH	IRL		06/21/2019	5.150	53,750		(203)			(3,631)	141,523	11/30/2018
3310087622		CLEVELAND	OH		10/23/2024	8.673	53,751						280,000	09/30/2024
100027906		CINCINNATI	OH		10/26/2018	4.000	53,758						66,785	06/11/2018
100155493		BOISE	ID		06/18/2024	11.125	53,762						402,384	03/21/2024
100178183		MEDFORD	OR		11/19/2024	8.625	53,764						504,000	08/30/2024
100155808		MIAMI SHORES	FL		06/18/2024	11.375	53,765						791,275	03/25/2024
100044299		ANDALUSIA	AL		08/19/2020	4.765	53,778						123,000	08/08/2023
3340085846		DETROIT	MI		12/05/2024	8.998	53,780						370,000	09/18/2024
100178096		INDIANAPOLIS	IN		11/19/2024	10.500	53,795						258,000	08/29/2024
100184494		GLENDALE	AZ		12/17/2024	9.875	53,801		(7)				374,574	10/22/2024
100155598		MINERAL	VA		06/18/2024	11.875	53,804						325,000	03/26/2024
100028160		PORT ORANGE	FL		10/26/2018	5.000	53,804						144,400	06/01/2018
100155701		BLUE SPRINGS	MO		06/18/2024	11.750	53,805						372,801	03/18/2024
100155849		SPRINGFIELD	OH		06/18/2024	11.500	53,809						172,086	03/28/2024
100045050		SMYRNA	DE		11/19/2020	2.000	53,811						154,043	07/31/2020
100047726		WINSTON SALEM	NC		11/20/2020	4.625	53,818						117,800	07/31/2020
100155719		OSAGE BEACH	MO		06/18/2024	10.750	53,820						482,000	03/29/2024
100155671		SEDRO-WOOLLEY	WA		06/18/2024	10.250	53,831						463,051	03/19/2024
100155855		JOHNS ISLAND	SC		06/18/2024	10.490	53,848						445,259	03/30/2024
100000354		DENVER	CO		09/27/2016	5.000	53,848						260,000	08/25/2016
100155592		DAYTONA BEACH	FL		06/18/2024	10.750	53,854						198,801	03/21/2024
100143810		ROTTERDAM	NLD		02/27/2024	5.600	53,856					(2,564)	72,857	06/30/2024
100130118		NETHERLANDS	NLD		09/26/2023	6.100	53,856					(3,541)	139,988	12/01/2023
100155350		RACINE	WI		06/18/2024	11.500	53,862						538,183	03/08/2024
100155559		TAMPA	FL		06/18/2024	10.990	53,866						291,361	03/21/2024
100155566		STONE MOUNTAIN	GA		06/18/2024	10.750	53,872						349,563	03/18/2024
100011871		HAMILTON	MO		03/08/2017	5.150	53,876						85,500	09/06/2016
100155814		ROCK HILL	SC		06/18/2024	10.875	53,878						272,034	03/23/2024
100135233		CANTON	GA		11/08/2023	6.875	53,879						509,000	08/28/2023
100126744		GUILFORD	CT		08/30/2023	3.375	53,879						385,000	05/14/2022
100112709		SAN LUIS	AZ		06/29/2023	2.875	53,882						239,000	06/09/2022
3300005419		ROSSVILLE	GA		11/06/2024	9.520	53,884						240,000	09/24/2024
100155450		WOODLAND	CA		06/18/2024	11.250	53,890						445,057	03/22/2024
100155809		APPLE VALLEY	CA		06/18/2024	11.250	53,897						361,331	03/21/2024
100146400		COVINGTON	GA		03/19/2024	9.875	53,898						411,000	10/28/2023
100155631		O'FALLON	IL		06/18/2024	12.125	53,900						235,465	03/23/2024
100155646		FONTANA	CA		06/18/2024	10.625	53,910						568,479	03/20/2024
100155698		BROOMALL	PA		06/18/2024	10.625	53,910						437,428	03/19/2024
100014780		TAMPA	FL		10/30/2017	6.750	53,911						115,000	07/28/2017
100184791		BAKERSFIELD	CA		12/17/2024	10.125	53,923		(7)				227,727	10/19/2024
100054905		HARVEST	AL		03/23/2021	6.750	53,924						315,000	01/01/2021
100155597		GRAIN VALLEY	MO		06/18/2024	11.250	53,930						515,000	03/18/2024
100155617		MIAMI	FL		06/18/2024	11.500	53,932						704,001	03/25/2024
100155653		LAS VEGAS	NV		06/18/2024	10.625	53,936						424,305	04/01/2024
100155794		FREDERICK	MD		06/18/2024	11.250	53,939						470,057	03/23/2024
100155506		MYRTLE BEACH	SC		06/18/2024	10.875	53,946						312,491	03/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155869		FREDERICKSBURG	VA		06/18/2024	11.125	53,948						350,027	04/01/2024
100155406		BURLEY	ID		06/18/2024	10.875	53,956						321,701	03/25/2024
100155549		HERNANDO	FL		06/18/2024	10.875	53,956						268,698	03/25/2024
100155829		CLARKESVILLE	GA		06/18/2024	10.875	53,956						263,644	04/01/2024
100155861		NETHER PROVIDENCE TOWNSHIP	PA		06/18/2024	10.875	53,956						345,064	04/01/2024
100155511		HENDERSON	NV		06/18/2024	11.750	53,959						481,233	03/06/2024
3310051830		CHICAGO	IL		06/08/2023	8.946	53,961						520,000	04/17/2023
100155404		PEORIA	AZ		06/18/2024	10.990	53,963						323,208	03/23/2024
100155770		BLACKSHEAR	GA		06/18/2024	12.500	53,971						315,000	03/29/2024
100155678		CASA GRANDE	AZ		06/18/2024	11.625	53,972						415,000	03/23/2024
100155851		SUMMERVILLE	SC		06/18/2024	11.500	53,976						445,366	03/30/2024
100053418		WYOMING	MI		03/23/2021	7.875	53,978						192,000	12/31/2020
100155622		WINDER	GA		06/18/2024	11.125	53,986						267,769	03/25/2024
100155462		INDEPENDENCE	MO		06/18/2024	12.125	53,987						205,945	03/18/2024
100155481		LOGAN TOWNSHIP	NJ		06/18/2024	11.875	53,998						288,000	03/30/2024
100043274		NEW KENSINGTON	PA		08/13/2020	5.000	54,005						137,750	08/10/2019
100155561		MCMINNVILLE	OR		06/18/2024	11.250	54,005						429,000	03/18/2024
100111530		FREDERICK	MD		06/29/2023	2.875	54,006						355,000	06/02/2022
100155784		LITHIA SPRINGS	GA		06/18/2024	10.875	54,014						349,386	03/27/2024
100155524		LOUISVILLE	KY		06/18/2024	11.625	54,016						179,396	03/07/2024
100155612		CROFTON	KY		06/18/2024	10.875	54,019						250,000	03/27/2024
100155727		LAS VEGAS	NV		06/18/2024	11.375	54,021						414,452	03/25/2024
100155865		RINCON	GA		06/18/2024	11.750	54,042						316,059	04/01/2024
100155641		BESSEMER	PA		06/18/2024	11.500	54,048						285,000	03/22/2024
100112240		STOUTSVILLE	OH		06/29/2023	2.407	54,048						189,000	08/04/2022
100155578		TAMPA	FL		06/18/2024	11.500	54,048						471,190	03/18/2024
100047975		INDIO	CA		11/20/2020	5.000	54,049						760,000	07/31/2020
100112700		LEXINGTON	SC		06/29/2023	4.750	54,049						216,000	06/02/2022
3310081565		OVERLAND PARK	KS		08/26/2024	9.366	54,054						260,000	07/24/2024
100155746		COLUMBUS	OH		06/18/2024	12.375	54,060						207,540	03/22/2024
100155446		MIAMISBURG	OH		06/18/2024	12.125	54,064						175,000	03/21/2024
100155553		CAPE CORAL	FL		06/18/2024	10.625	54,066						442,164	03/23/2024
100078510		ROTTERDAM	NLD		01/26/2022	3.600	54,077					(3,566)	80,588	06/30/2024
100155863		BROOKHAVEN	PA		06/18/2024	11.250	54,083						302,001	04/01/2024
100155484		ROCKY FORD	CO		06/18/2024	10.625	54,086						379,000	03/29/2024
100113347		CHICAGO	IL		06/29/2023	4.000	54,091						155,000	05/14/2022
100155644		MANHATTAN	KS		06/18/2024	11.875	54,094						340,000	03/19/2024
100155589		PORTSMOUTH	VA		06/18/2024	11.375	54,100						205,000	04/01/2024
100155588		ALBION	IN		06/18/2024	11.875	54,100						246,778	03/18/2024
100155407		YUKON	OK		06/18/2024	11.500	54,111						171,000	03/26/2024
100011599		SPRING HILL	FL		03/08/2017	4.125	54,112						42,750	11/30/2016
100177857		TUCSON	AZ		11/19/2024	9.000	54,120						301,500	08/26/2024
100046948		OAK PARK	MI		11/20/2020	6.000	54,128						144,400	07/31/2020
100155725		HAMPTON	GA		06/18/2024	11.875	54,134						385,770	03/25/2024
100155782		GALLOWAY	OH		06/18/2024	12.000	54,157						294,239	03/27/2024
3340086695		BALTIMORE	MD		10/23/2024	8.561	54,173						384,000	09/19/2024
100113193		DEERFIELD BEACH	FL		06/29/2023	4.875	54,182						410,000	04/06/2022
100112473		PHILADELPHIA	PA		06/29/2023	4.125	54,186						183,000	05/15/2022
100155774		MASSILLON	OH		06/18/2024	12.000	54,186						194,426	03/28/2024
100155856		WHITE CITY	OR		06/18/2024	10.875	54,198						354,601	03/28/2024
100155818		TOLEDO	OH		06/18/2024	10.990	54,207						173,227	03/25/2024
100155749		YORK	PA		06/18/2024	12.500	54,214						261,671	03/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146011		CHETEK	WI		03/19/2024	10.875	54,220						325,000	11/03/2023
100155471		EVERETT	PA		06/18/2024	11.375	54,221						210,000	03/26/2024
100030491		HOUSTON	TX		12/20/2018	6.000	54,223						112,000	09/13/2018
3340083905		CHICAGO	IL		10/23/2024	8.965	54,224						400,000	08/09/2024
100146069		BALTIMORE	MD		03/19/2024	12.250	54,225						249,362	11/03/2023
100114033		NORFOLK	VA		06/29/2023	6.875	54,234						250,000	06/03/2022
3310058862		NEW ORLEANS	LA		11/21/2023	8.673	54,241						300,000	08/08/2023
100055138		NEW BRITAIN	CT		03/23/2021	3.875	54,250						70,000	01/06/2021
100110994		OKLAHOMA CITY	OK		06/29/2023	9.250	54,259						104,000	05/15/2022
100146015		VANCOUVER	WA		03/19/2024	11.250	54,262						492,162	10/30/2023
3310038818		NEWARK	NJ		08/01/2022	7.930	54,262						430,000	06/20/2022
100011731		ROCKFORD IL	IL		03/08/2017	5.250	54,265						103,000	11/30/2016
100044171		GREENVILLE	SC		08/19/2020	3.625	54,265						132,050	11/25/2019
100043121		BOILING SPRINGS	SC		05/28/2020	4.250	54,267						152,000	03/29/2020
3310054613		CHICAGO	IL		10/06/2023	8.603	54,277						299,000	05/15/2023
3310076973		PHILADELPHIA	PA		10/10/2024	8.323	54,292						350,000	06/11/2024
100111163		MEMPHIS	TN		06/29/2023	3.750	54,294						144,000	05/15/2022
100053369		WEST DEPTFORD	NJ		03/23/2021	8.125	54,300						92,000	01/07/2021
100078956		INDIANAPOLIS	IN		02/24/2022	4.000	54,310						105,000	12/31/2021
100014656		LANOKA HARBOR	NJ		09/27/2017	2.000	54,328						169,000	07/27/2017
100184460		TULSA	OK		12/17/2024	9.125	54,332		(5)				469,197	10/23/2024
100110902		MIDVILLE	GA		06/29/2023	9.990	54,357						130,000	05/24/2022
100044493		HOUSTON	TX		11/19/2020	6.250	54,365						148,200	07/20/2019
100065939		DEN HAAG	NLD		07/30/2021	8.180	54,391					(3,576)	92,031	06/01/2021
100053750		BELLE GLADE	FL		03/23/2021	5.125	54,397						262,000	01/07/2021
100029067		SAN ANTONIO	TX		10/26/2018	5.000	54,400						140,000	09/07/2021
100000176		AUDUBON	NJ		09/27/2016	3.250	54,404						140,000	08/25/2016
100114309		HOUSTON	TX		06/29/2023	2.875	54,414						225,000	06/02/2022
100126771		MARRERO	LA		08/30/2023	7.834	54,440						120,000	08/30/2023
100050045		MIAMI	FL		11/20/2020	4.250	54,447						487,255	07/31/2020
100055280		CHICAGO	IL		03/23/2021	2.000	54,454						105,000	01/05/2021
100067430		FARMINGTON	NM		09/23/2021	4.374	54,464						70,000	08/04/2021
100071778		WALLA WALLA	WA		10/14/2021	4.375	54,465						282,000	08/26/2021
3410000526		CLEVELAND	OH		09/24/2024	8.916	54,472						450,000	07/28/2024
100155723		CAVE SPRING	VA		06/18/2024	11.875	54,473						568,075	03/19/2024
100026877		NORTH LAS VEGAS	NV		09/26/2018	3.000	54,491		1,976				227,000	06/13/2018
3310054647		CHICAGO	IL		09/15/2023	8.596	54,506						350,626	05/03/2023
3340080907		CHARLESTON	WV		08/26/2024	9.473	54,513						274,000	06/30/2024
100127333		VIRGINIA BEACH	VA		08/30/2023	8.000	54,519						230,000	06/08/2022
3310088364		MOUNT HOLLY	NJ		10/31/2024	8.855	54,529						275,000	10/11/2024
100046464		ELLERBE	NC		11/25/2020	10.370	54,540						64,980	08/31/2020
3310078299		DETROIT	MI		09/26/2024	8.323	54,563						500,000	08/04/2024
100044161		HOUSTON	TX		08/19/2020	4.250	54,566						201,000	04/08/2024
100111040		LANSING	MI		06/29/2023	4.000	54,570						130,000	05/15/2022
100043429		WILKESBORO	NC		08/13/2020	8.990	54,571						91,153	09/16/2019
3310064813		CHICAGO	IL		12/22/2023	8.141	54,583						450,000	09/25/2023
100000489		FULTON	MO		09/27/2016	8.625	54,596						70,000	08/26/2016
100025613		WARREN	MI		09/20/2018	4.000	54,605						63,175	04/30/2018
100064729		MAHNOMEN	MN		07/14/2021	4.375	54,605						70,000	05/20/2021
100112561		NEW KENT	VA		06/29/2023	2.875	54,606						220,000	06/08/2022
100139863		NETHERLANDS	NLD		12/28/2023	6.750	54,610					(3,591)	72,500	06/30/2024
100071846		BOSSIER CITY	LA		10/14/2021	4.500	54,618						100,000	08/31/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113424		MIAMI	FL		06/29/2023	5.000	54,624						435,000	05/16/2022
100126466		SOUTH CHARLESTON	OH		08/30/2023	10.720	54,632						185,500	05/26/2022
100048569		HUNTINGTON	IN		11/20/2020	6.875	54,636						58,663	07/31/2020
100049181		NEW IBERIA	LA		11/20/2020	7.250	54,647						160,550	07/31/2020
3310062039		TEMPLE TERRACE	FL		01/23/2024	8.666	54,648						375,000	10/04/2023
3340073384		AKRON	OH		04/05/2024	9.385	54,648						204,000	03/09/2024
100014334		LELAND	NC		09/27/2017	3.750	54,680						73,150	02/16/2017
100111910		LOXAHATCHEE	FL		06/29/2023	4.750	54,689						514,000	05/15/2022
100127200		BALTIMORE	MD		08/30/2023	9.170	54,716						45,000	05/14/2022
100029974		TULSA	OK		12/20/2018	6.500	54,741						105,000	09/30/2018
3340083324		MACON	GA		10/03/2024	8.960	54,743						340,000	08/20/2024
100184623		BUFFALO	MN		12/17/2024	9.125	54,776		(8)				932,589	10/30/2024
100043285		ROCKY MOUNT	NC		08/13/2020	2.652	54,783						118,750	11/26/2019
100127303		STERLING	VA		08/30/2023	6.250	54,797						330,000	06/09/2022
100044285		DEFORD	MI		08/19/2020	3.250	54,798						76,000	08/16/2024
100055827		KNOXVILLE	TN		03/23/2021	4.625	54,818						115,000	12/31/2020
3310077562		KNOXVILLE	TN		06/14/2024	8.771	54,841						450,000	05/20/2024
100048309		SAINT LOUIS	MO		11/20/2020	3.500	54,844						104,500	07/31/2020
100126595		RALEIGH	NC		08/30/2023	10.980	54,885						320,000	05/16/2022
3340069418		MEMPHIS	TN		03/21/2024	9.585	54,886						198,000	01/31/2024
3340073882		MACON	GA		04/12/2024	9.451	54,893						450,000	03/16/2024
100111713		FORT LAUDERDALE	FL		06/29/2023	7.875	54,911						345,000	06/04/2022
100078865		TOLEDO	OH		02/24/2022	4.375	54,939						73,000	01/24/2022
100177824		O FALLON	IL		11/19/2024	9.000	54,964						350,000	08/26/2024
100111173		JACKSON	TN		06/29/2023	5.000	54,965						215,000	05/23/2024
100048594		PORT SAINT LUCIE	FL		11/20/2020	4.750	54,984		.298				295,000	06/04/2024
100024249		MEMPHIS	TN		09/20/2018	5.250	55,003						139,900	09/20/2018
3310055989		PORT CHARLOTTE	FL		11/29/2023	8.946	55,010						600,000	06/21/2023
100145986		LANCASTER	OH		03/19/2024	12.250	55,017						300,740	11/03/2023
100114088		GREENWOOD	SC		06/29/2023	6.250	55,017						157,000	05/16/2022
100068509		BELLEVIEW	FL		08/25/2021	4.625	55,019						68,000	07/13/2021
3310077017		JACKSONVILLE	FL		09/10/2024	8.666	55,042						445,000	05/22/2024
100130108		NETHERLANDS	NLD		09/26/2023	6.450	55,042					(3,620)	48,750	06/30/2024
100046976		SAINT PAUL	MN		11/20/2020	7.875	55,047						129,200	07/31/2020
3310090088		PHILADELPHIA	PA		12/05/2024	8.323	55,064						320,000	11/06/2024
100055004		ROANOKE	VA		03/23/2021	8.000	55,066						110,000	01/03/2021
100153151		NORRISTOWN	PA		05/28/2024	4.500	55,067						145,000	10/31/2011
100146134		PERRYSBURG	OH		03/19/2024	11.750	55,067						381,526	10/23/2023
100112148		ATLANTA	GA		06/29/2023	1.000	55,082						235,000	05/16/2022
100088533		ENSCHEDE	NLD		10/27/2022	4.750	55,084					(3,622)	74,364	12/01/2023
100029994		BENTON	AR		12/20/2018	6.750	55,092						89,300	09/30/2018
100145877		WEST NEWTON	PA		03/19/2024	11.875	55,095						307,000	11/03/2023
100114255		PUEBLO	CO		06/29/2023	8.250	55,128						240,000	05/16/2022
100017777		DELAND	FL		04/26/2018	6.875	55,146						118,000	12/31/2017
100126992		MABLETON	GA		08/30/2023	6.125	55,186						148,000	08/30/2023
100047267		DOVER	NH		11/20/2020	3.750	55,224						251,750	07/31/2020
100184932		IDAHO FALLS	ID		12/17/2024	8.875	55,228		(5)				360,000	10/21/2024
3310089048		SAINT PETERSBURG	FL		11/14/2024	9.289	55,242						1,023,000	10/26/2024
100048170		LANGHORNE	PA		11/20/2020	4.500	55,249						204,250	07/31/2020
100111028		WHITE OAK	PA		06/29/2023	7.150	55,257						155,000	05/16/2022
100054727		WYNNE	AR		03/23/2021	4.375	55,264						157,000	01/03/2021
100146001		NORTHFIELD	NJ		03/19/2024	11.750	55,270						300,229	11/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184628		ALEXANDRIA	KY		12/17/2024	10.250	55,288		(9)				332,151	07/23/2024
100113001		BALTIMORE	MD		06/29/2023	4.000	55,302						120,000	05/13/2022
3310088457		DETROIT	MI		11/14/2024	8.666	55,309						322,000	10/16/2024
3340078518		FLINT	MI		08/19/2024	9.265	55,321						220,000	07/03/2024
100045076		SAINT CLOUD	FL		11/19/2020	2.000	55,324						233,700	04/10/2020
100146144		MEDINA	OH		03/19/2024	11.625	55,325						318,041	11/02/2023
100012819		ORLANDO	FL		05/25/2017	4.750	55,331						200,000	01/31/2017
100127167		LOUISVILLE	KY		08/30/2023	10.980	55,342						71,000	05/16/2022
100087139		LUFKIN	TX		10/25/2022	5.500	55,358						80,000	10/14/2021
100054048		TEXARKANA	TX		03/23/2021	6.125	55,375						124,000	01/06/2021
100031485		NORTH MIAMI BEACH	FL		03/29/2019	4.280	55,378						52,250	12/08/2018
100112866		STOCKTON	CA		06/29/2023	6.080	55,380						340,000	05/14/2022
100014902		CHILI	NY		11/21/2017	5.125	55,416						92,150	12/26/2020
100155539		WOODBRIDGE	VA		06/18/2024	10.990	55,418						417,349	04/01/2024
100012527		HOUSTON	TX		04/28/2017	3.000	55,434						170,000	01/31/2017
3340074878		BALTIMORE	MD		05/10/2024	9.206	55,440						340,000	04/12/2024
3340078067		DETROIT	MI		06/14/2024	9.653	55,440						250,000	05/20/2024
3340082360		MILWAUKEE	WI		10/31/2024	8.425	55,440						230,000	08/28/2024
3340083033		NORTH ADAMS	MA		10/31/2024	8.965	55,440						468,000	09/03/2024
3340085778		ROANOKE	VA		10/03/2024	9.170	55,440						430,000	09/05/2024
100177900		HOT SPRINGS VILLAGE	AR		11/19/2024	8.375	55,461		(13)				273,800	08/27/2024
100024442		OWOSSO	MI		09/20/2018	4.625	55,489						54,150	04/30/2018
100113579		COLORADO SPRINGS	CO		06/29/2023	3.910	55,518						464,000	06/01/2022
3340084512		ABILENE	TX		09/18/2024	9.125	55,519						400,000	08/23/2024
100114050		MIAMI	FL		06/29/2023	6.375	55,538						256,000	06/08/2022
100113942		MARSTONS MILLS	MA		06/29/2023	6.990	55,555						280,000	06/02/2022
100126486		CLAYTON	IN		08/30/2023	7.434	55,558						224,000	05/16/2022
100126980		CHARLESTON	WV		08/30/2023	7.875	55,565						83,000	08/30/2023
100011087		FORT WORTH	TX		12/23/2016	5.500	55,577						115,000	10/31/2016
100155391		ALBUQUERQUE	NM		06/18/2024	11.500	55,589						379,068	03/01/2024
3310085533		MCDONOUGH	GA		10/03/2024	8.148	55,598						390,000	09/12/2024
100113492		WILMINGTON	DE		06/29/2023	6.375	55,601						135,000	06/03/2022
100031211		DEERFIELD BEACH	FL		03/29/2019	7.080	55,605						85,000	06/07/2021
3310082327		LEHIGH ACRES	FL		10/03/2024	9.289	55,636						1,080,000	08/27/2024
100155781		BLACKWOOD	NJ		06/18/2024	12.000	55,638						307,706	03/26/2024
100045939		GRAND RAPIDS	MI		11/25/2020	4.125	55,640						104,500	08/31/2020
100047024		PLAINFIELD	IL		11/20/2020	7.125	55,661						218,500	07/31/2020
100046902		TAMPA	FL		11/20/2020	8.125	55,661						346,750	07/31/2020
3310077833		MYRTLE BEACH	SC		10/03/2024	9.404	55,670						755,000	06/10/2024
100043774		RICHMOND	CA		08/13/2020	5.410	55,676						479,750	11/06/2019
100184890		SOUTHFIELD	MI		12/17/2024	9.000	55,678		(5)				338,548	11/02/2024
100154794		SPRINGFIELD	IL		07/19/2024	7.375	55,680						76,000	01/25/2024
100177721		TUCSON	AZ		11/19/2024	9.000	55,681						418,000	08/15/2024
3320046397		ALBANY	NY		02/13/2023	9.162	55,686						600,000	12/02/2022
3310062917		PHILADELPHIA	PA		01/23/2024	8.925	55,688						620,000	10/12/2023
100141217		MEMPHIS	TN		01/30/2024	9.500	55,694						75,000	10/20/2023
100113102		JONESBORO	GA		06/29/2023	4.000	55,709		1,159				324,000	05/16/2022
100127276		SELMA	AL		08/30/2023	6.875	55,731						110,000	06/12/2022
100044300		OKLAHOMA CITY	OK		08/19/2020	4.000	55,738						87,000	08/06/2022
100043566		JACKSONVILLE	FL		08/13/2020	4.625	55,743						101,650	10/07/2019
100068017		WINTER HAVEN	FL		09/23/2021	3.875	55,782						373,000	08/18/2021
100127216		HENDERSON	NC		08/30/2023	4.250	55,784						105,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154789		SIKESTON	MO		07/19/2024	7.625	55,787						73,000	02/28/2024
100113448		EL PASO	TX		06/29/2023	4.000	55,797						137,000	05/14/2022
100184642		INDIO	CA		12/17/2024	8.375	55,801		(6)				517,977	10/26/2024
100011275		FAYETTEVILLE	WV		12/23/2016	7.355	55,807						80,750	07/23/2015
100127123		N CHARLESTON	SC		08/30/2023	5.000	55,834						190,000	05/14/2022
100048629		WINSTON SALEM	NC		11/20/2020	5.000	55,836						161,500	07/31/2020
100055654		CALHOUN FALLS	SC		03/23/2021	5.000	55,847						160,000	01/08/2021
100031787		MIAMI	FL		03/29/2019	4.125	55,859		3,089				404,800	12/08/2018
100155596		SANTA CLARITA	CA		06/18/2024	10.625	55,880						759,825	03/29/2024
100155569		GOTHA	FL		06/18/2024	11.250	55,896						412,446	03/25/2024
100113939		POCATELLO	ID		06/29/2023	7.250	55,902						398,000	06/02/2022
3310067505		DAYTONA BEACH	FL		01/23/2024	8.666	55,904						315,000	12/23/2023
100053372		NORMAL	IL		03/23/2021	8.125	55,919						170,000	01/08/2021
100154983		DETROIT	MI		07/19/2024	7.500	55,921						73,000	02/08/2024
100148913		MADISON	AL		04/17/2024	6.125	55,923						352,000	10/24/2023
3310089355		MUNDELEIN	IL		11/14/2024	8.323	55,925						328,000	10/17/2024
3340076324		LAWTON	OK		05/23/2024	9.473	55,943						318,000	04/29/2024
100032018		MIAMI	FL		03/29/2019	3.980	55,959						255,000	12/10/2018
100155602		ADELANTO	CA		06/18/2024	11.250	55,959						352,037	03/14/2024
100032133		HOLLYWOOD	FL		03/29/2019	4.330	55,973						245,000	12/07/2018
100055067		SANDUSKY	OH		03/23/2021	9.240	55,973						80,000	01/04/2021
100110843		GRIFFIN	GA		06/29/2023	11.000	55,977						225,000	05/16/2022
100178077		JOHNS ISLAND	SC		11/19/2024	10.375	55,980		(13)				485,000	08/29/2024
100184855		DOUGLASVILLE	GA		12/17/2024	8.500	55,987		(4)				291,605	10/24/2024
100111101		HOSTETTER	PA		06/29/2023	7.000	55,994						98,000	05/17/2022
100184489		DAYTON	VA		12/17/2024	9.625	55,999		(5)				398,155	10/26/2024
100127265		BLAIR	OK		08/30/2023	8.150	56,001						120,000	05/29/2022
100155825		WALDORF	MD		06/18/2024	11.500	56,012						285,386	03/23/2024
100047219		CLINTON TOWNSHIP	MI		11/20/2020	3.500	56,039						114,000	07/31/2020
100031132		TUCSON	AZ		03/29/2019	3.000	56,060						120,000	12/07/2018
3310086154		CHICAGO	IL		10/10/2024	8.743	56,065						305,000	09/19/2024
100112128		SHAWNEE	OK		06/29/2023	7.625	56,067						146,500	06/11/2022
100014161		SORRENTO	FL		05/25/2017	4.500	56,085						85,500	01/31/2017
100043344		LITHONIA	GA		08/13/2020	7.500	56,091						178,600	02/02/2020
100047379		DURHAM	NC		11/20/2020	5.000	56,121						213,750	07/31/2020
100111381		SHELLMAN	GA		06/29/2023	8.799	56,123						121,000	05/16/2022
100112019		LEXINGTON	TN		06/29/2023	7.375	56,125						93,900	06/03/2022
3310084815		WEST SENECA	NY		11/21/2024	8.596	56,133						370,000	09/05/2024
3310084915		JACKSONVILLE	FL		10/10/2024	8.771	56,133						430,000	09/10/2024
100012130		SCOTTSBURG	IN		03/08/2017	5.000	56,140						76,000	11/30/2016
100126959		WAYNESVILLE	GA		08/30/2023	10.550	56,153		(582)				129,900	05/18/2022
100145895		RICHMOND	VA		03/19/2024	11.875	56,163						366,991	10/30/2023
100146178		SURPRISE	AZ		03/19/2024	10.750	56,168						455,504	11/03/2023
100054303		DALLAS	TX		03/23/2021	5.750	56,192						130,000	01/05/2021
100044981		RIVERDALE	GA		11/19/2020	4.525	56,199						142,500	04/10/2020
100111591		ATLANTA	GA		06/29/2023	3.625	56,231						180,000	06/02/2022
3340066769		DETROIT	MI		02/29/2024	9.644	56,232						300,000	01/24/2024
100113711		CATHEDRAL CITY	CA		06/29/2023	7.670	56,256						439,000	05/16/2022
100154733		LORAIN	OH		07/19/2024	8.375	56,274						72,000	02/15/2024
3320048056		INDIANAPOLIS	IN		02/27/2023	9.402	56,282						454,000	01/31/2023
100064696		LADSON	SC		07/14/2021	4.500	56,299						85,000	05/05/2021
100044830		LEESBURG	TX		11/19/2020	6.625	56,319						90,250	06/29/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100126683		ROYAL PALM BEACH	FL		08/30/2023	6.000	56,320						485,000	05/15/2022
100034187		DUBLIN	IRL		06/21/2019	4.500	56,329					(3,768)	218,827	11/30/2018
100146487		LUSBY	MD		03/19/2024	12.500	56,331						335,551	10/31/2023
100047001		CULVER CITY	CA		11/20/2020	8.750	56,337						731,500	07/31/2020
100048970		DEERFIELD	IL		11/20/2020	4.375	56,345						175,750	07/31/2020
100155645		LA QUINTA	CA		06/18/2024	9.990	56,353						654,085	04/01/2024
100170219		HASLET	TX		10/08/2024	7.500	56,374						293,000	08/16/2024
100111159		ERIE	PA		06/29/2023	7.125	56,383						66,500	07/19/2024
100026878		WEST HARTFORD	CT		09/26/2018	4.375	56,387						226,250	06/13/2018
100029907		LITHONIA	GA		12/20/2018	5.000	56,389						118,000	09/30/2018
100184614		RIVERSIDE	CA		12/17/2024	9.250	56,403		(6)				687,746	10/27/2024
100146196		SOLON	OH		03/19/2024	12.375	56,410						309,243	11/04/2023
100126704		SPENCERPORT	NY		08/30/2023	8.990	56,427						165,000	05/16/2022
3340073788		PHILADELPHIA	PA		04/19/2024	8.845	56,430						568,000	03/22/2024
100030551		HOUSTON	TX		12/20/2018	5.625	56,432						180,000	09/30/2018
100054931		AKRON	OH		03/23/2021	4.999	56,434						55,000	01/04/2021
100146201		SPRINGFIELD	MO		03/19/2024	11.500	56,434						383,369	10/17/2023
100113098		VAN ETTEN	NY		06/29/2023	3.380	56,441						175,000	05/17/2022
100114018		BONNER SPRINGS	KS		06/29/2023	6.000	56,450						355,000	06/02/2022
100114165		LAKE HAVASU CITY	AZ		06/29/2023	3.625	56,465						286,000	05/16/2022
100110876		SAINT LOUIS	MO		06/29/2023	6.408	56,474						66,000	05/15/2022
100177757		CAMDENTON	MO		11/19/2024	9.125	56,479						480,000	08/20/2024
100155464		LIVERMORE	CO		06/18/2024	11.125	56,483						645,374	03/25/2024
100184702		ELGIN	OR		12/17/2024	8.625	56,486		(4)				469,387	10/22/2024
100177951		HESPERIA	CA		11/19/2024	8.750	56,522						509,200	08/27/2024
100126856		PLEASANTVILLE	NJ		08/30/2023	6.000	56,527						160,000	05/14/2022
3310078720		BELMONT	NC		07/29/2024	9.135	56,528						320,000	06/07/2024
100026064		PHARR	TX		09/20/2018	4.375	56,529						83,030	04/30/2018
100115567		ARLINGTON	TX		07/19/2023	8.374	56,539						332,000	06/12/2023
3310083083		PARKER	CO		10/23/2024	9.702	56,539						773,000	08/21/2024
100029978		KANSAS CITY	MO		12/20/2018	5.375	56,556						94,050	09/30/2018
100127211		SAINT LOUIS	MO		08/30/2023	8.700	56,584						116,000	05/16/2022
100184582		FONTANA	CA		12/17/2024	9.625	56,614		(8)				543,819	10/04/2024
100114024		JACKSONVILLE	FL		06/29/2023	5.650	56,615						430,000	06/09/2022
100113961		PITTSBURGH	PA		06/29/2023	7.125	56,624						285,000	06/04/2022
100031348		AURORA	IL		03/29/2019	3.000	56,636						132,000	12/07/2018
100146531		WOODSTOWN	NJ		03/19/2024	9.625	56,639						502,797	10/20/2023
100113133		SILER CITY	NC		06/29/2023	6.125	56,646						130,000	05/13/2022
100178198		BRUCETON MILLS	WV		11/19/2024	9.500	56,648						335,000	08/30/2024
100127287		NEWPORT NEWS	VA		08/30/2023	2.875	56,657						120,000	06/03/2022
100178121		PENDLETON	IN		11/19/2024	10.125	56,671		(12)				465,000	08/30/2024
100053708		KEENE	TX		03/23/2021	10.010	56,696						104,000	01/07/2021
100055090		DETROIT	MI		03/23/2021	5.000	56,701						46,000	01/06/2021
100055644		ROCHESTER	NY		03/23/2021	7.350	56,703						101,000	12/31/2020
100146106		BAKERSFIELD	CA		03/19/2024	11.500	56,726						348,890	10/24/2023
100044938		LAKE WORTH	FL		11/19/2020	2.000	56,730						155,800	04/11/2020
100054708		PLEASANTVILLE	NJ		03/23/2021	9.162	56,767						59,000	01/07/2021
100047221		WESLEY CHAPEL	FL		11/20/2020	5.250	56,782						213,750	07/31/2020
100047335		WACO	TX		11/20/2020	7.125	56,789						230,565	07/31/2020
3310078930		MOUNT HOLLY	NC		08/19/2024	8.841	56,801						340,000	06/13/2024
3340086117		CARLISLE	OH		10/10/2024	9.096	56,826						474,000	09/20/2024
100126754		UPPER DARBY	PA		08/30/2023	8.990	56,828						92,000	08/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112331		GONZALES	TX		06/29/2023	7.375	56,844						145,000	06/06/2022
100146372		DALLAS	PA		03/19/2024	11.875	56,864						319,000	11/05/2023
3340083769		PHILADELPHIA	PA		09/18/2024	9.125	56,869						290,000	08/12/2024
100113641		COLUMBIA	SC		06/29/2023	6.000	56,874						200,000	05/16/2022
100127010		HOUSTON	TX		08/30/2023	3.750	56,876						215,000	05/14/2022
100177934		CAPE CHARLES	VA		11/19/2024	11.125	56,877		(17)				385,000	08/27/2024
100126774		DESOTO	TX		08/30/2023	9.750	56,884						78,000	08/30/2023
100064981		TRUTH OR CONSEQUENCES	NM		07/14/2021	3.875	56,901						83,500	05/06/2021
100043667		BROOKHAVEN	PA		08/13/2020	5.875	56,915						104,500	12/04/2019
100054008		BUFFALO	NY		03/23/2021	7.499	56,918		4,320				115,000	05/09/2024
100111701		MILWAUKEE	WI		06/29/2023	3.500	56,941						131,000	06/02/2022
100011338		FRANKFORT	OH		12/23/2016	7.240	56,943						108,000	04/11/2016
100155194		YORK	PA		07/19/2024	7.500	56,952						85,000	06/29/2023
100126537		CARBONDALE	PA		08/30/2023	10.078	56,966						95,000	05/16/2022
100028156		NEW PORT RICHEY	FL		10/26/2018	4.000	56,978						104,500	05/31/2018
100145954		COTTONWOOD	AZ		03/19/2024	10.625	57,000						364,966	11/01/2023
3340074759		NANTICOKE	PA		05/23/2024	9.770	57,024						380,000	04/16/2024
100043048		DALLAS	TX		05/28/2020	4.750	57,030						172,000	10/14/2019
100127147		ST. LOUIS	MO		08/30/2023	7.000	57,032						79,000	05/16/2022
100155630		BAKERSFIELD	CA		06/18/2024	10.990	57,033						345,000	03/23/2024
100178135		BLUFFTON	SC		11/19/2024	9.375	57,038		(12)				490,000	08/30/2024
100046810		HILLIARD	OH		11/20/2020	4.500	57,047						226,100	07/31/2020
100113669		KNOXVILLE	TN		06/29/2023	8.700	57,089						220,000	05/16/2022
100076183		MONACA	PA		01/07/2022	4.125	57,093						96,000	11/06/2021
100046841		REDWOOD CITY	CA		11/20/2020	8.500	57,105						755,250	07/31/2020
100043560		WEST PALM BEACH	FL		08/13/2020	6.750	57,122						175,750	12/16/2019
100112370		ELK MOUND	WI		06/29/2023	7.000	57,130						170,000	06/10/2022
100047544		PALATINE	IL		11/20/2020	4.250	57,132						142,500	07/31/2020
100146155		PIEDMONT	SC		03/19/2024	11.750	57,149						233,885	11/03/2023
100184694		LAKE HAVASU CITY	AZ		12/17/2024	8.875	57,149		(5)				428,843	10/24/2024
100155720		BAKERSFIELD	CA		06/18/2024	11.250	57,151						415,611	03/21/2024
100079133		WARNER ROBINS	GA		02/24/2022	4.125	57,153						80,000	01/18/2022
100100786		FRESNO	CA		04/28/2023	5.250	57,165						460,000	11/09/2021
100155399		COATESVILLE	PA		06/18/2024	12.125	57,165						241,077	03/19/2024
100047569		HAMMOND	IN		11/20/2020	5.750	57,174						149,150	07/31/2020
3340077039		CLEVELAND	OH		06/14/2024	9.944	57,182						216,000	05/15/2024
100030062		GAINESVILLE	GA		12/20/2018	5.000	57,183						105,000	09/30/2018
100012029		PHILADELPHIA	PA		03/08/2017	4.250	57,184						200,000	09/06/2016
100155767		CALIFORNIA	MD		06/18/2024	10.990	57,190						375,370	03/23/2024
100155833		WINTER GARDEN	FL		06/18/2024	11.250	57,191						385,502	04/01/2024
100177792		PORTERVILLE	CA		11/19/2024	9.500	57,200		(11)				363,000	08/24/2024
100184831		KENNER	LA		12/17/2024	8.500	57,212		(5)				278,194	10/07/2024
100178146		MOUNT LAUREL	NJ		11/19/2024	10.000	57,214		(10)				465,000	08/30/2024
100050212		BROKEN ARROW	OK		11/20/2020	3.625	57,215						116,850	07/31/2020
100178045		WASHINGTON	MI		11/19/2024	8.125	57,223						394,100	08/29/2024
100111170		UNIVERSITY PARK	IL		06/29/2023	2.000	57,233						218,000	05/16/2022
100145894		LORAIN	OH		03/19/2024	11.500	57,238						342,657	10/21/2023
100184532		APPLE VALLEY	CA		12/17/2024	8.875	57,240		(4)				390,839	10/10/2024
100024514		ELGIN	IL		09/20/2018	4.625	57,271						123,595	04/30/2018
100025077		JONESBORO	GA		09/20/2018	4.375	57,283						81,225	04/30/2018
100177725		CHICAGO	IL		11/19/2024	9.125	57,286						273,500	08/15/2024
100030576		HOUSTON	TX		12/20/2018	5.000	57,294						164,500	09/13/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126675		ST CHARLES	IL		08/30/2023	5.750	57,308						280,000	05/14/2022
100155790		CAPE CORAL	FL		06/18/2024	12.000	57,309						387,432	03/21/2024
100116172		MARSHFIELD	WI		07/20/2023	6.575	57,320						105,000	03/01/2024
100155536		LAKEVILLE	MA		06/18/2024	12.000	57,333						630,000	03/28/2024
100047284		PORTAGE	IN		11/20/2020	4.750	57,338						123,405	07/31/2020
3340075179		DETROIT	MI		05/23/2024	9.681	57,342						260,000	04/12/2024
100126737		DALLAS	GA		08/30/2023	6.000	57,346						289,000	05/16/2022
3340076845		SCHENECTADY	NY		10/31/2024	8.965	57,365						630,000	05/14/2024
100155687		CIBOLO	TX		06/18/2024	9.125	57,381						375,000	03/25/2024
100013177		SAINT PETERSBURG	FL		05/25/2017	4.000	57,384						112,500	03/09/2021
100030545		HOUSTON	TX		12/20/2018	6.875	57,410						118,000	09/30/2018
100014865		AVON PARK	FL		11/21/2017	4.125	57,421						125,000	12/29/2020
100126758		BELLEVILLE	MI		08/30/2023	4.780	57,424						140,000	08/30/2023
100054639		AKRON	OH		03/23/2021	8.490	57,425						47,500	12/31/2020
100112491		ROMEOVILLE	IL		06/29/2023	4.000	57,427						196,000	05/14/2022
100047115		EATON RAPIDS	MI		11/20/2020	6.750	57,432						205,105	07/31/2020
100111064		WILDWOOD	NJ		06/29/2023	3.375	57,434						425,000	04/07/2023
100046950		ROCHESTER	NY		11/20/2020	7.750	57,447						199,500	07/31/2020
100177858		LEXINGTON	SC		11/19/2024	8.250	57,455		(13)				328,400	08/26/2024
100113149		PINECREST	FL		06/29/2023	7.250	57,461						815,000	05/15/2022
100055543		ROCKY MOUNT	MO		03/23/2021	4.875	57,469						132,000	01/05/2021
3310089127		COUNTRYSIDE	IL		12/12/2024	8.428	57,470						405,000	10/29/2024
3310091322		TUPELO	MS		12/19/2024	8.673	57,470						380,000	11/13/2024
100054352		ENDICOTT	NY		03/23/2021	5.500	57,480						62,500	01/04/2021
100012289		WINSTON-SALEM	NC		04/28/2017	4.250	57,487						85,500	01/31/2017
100032011		TAMPA	FL		03/29/2019	4.375	57,488						115,000	12/09/2018
100054094		TERRE HAUTE	IN		03/23/2021	4.250	57,491						130,000	01/04/2021
100155541		CENTREVILLE	MD		06/18/2024	9.875	57,491						689,946	03/21/2024
100155623		MYRTLE BEACH	SC		06/18/2024	10.750	57,516						459,047	03/23/2024
100049479		WANATAH	IN		11/20/2020	7.000	57,518						88,896	07/31/2020
3310082665		JACKSONVILLE	FL		10/03/2024	9.016	57,529						315,000	08/10/2024
100112309		LOCKPORT	NY		06/29/2023	6.940	57,539						195,000	06/03/2022
3310088121		RIO RANCHO	NM		11/14/2024	8.148	57,541						287,000	10/14/2024
3340073943		DETROIT	MI		06/04/2024	9.623	57,559						232,000	04/02/2024
100132260		MELISSA	TX		10/13/2023	6.990	57,563						440,000	08/21/2023
100114257		SLAUGHTER	LA		06/29/2023	7.735	57,563						270,000	05/16/2022
100044583		FOREST GROVE	OR		11/19/2020	7.875	57,566						175,000	11/15/2019
100044815		CHICAGO	IL		11/19/2020	4.950	57,572						133,000	05/24/2020
100178099		MOBILE	AL		11/19/2024	8.375	57,585		(13)				351,000	08/30/2024
100043737		COCOA	FL		08/13/2020	5.500	57,599						118,750	12/19/2019
100112819		TAHLEQUAH	OK		06/29/2023	7.250	57,610						123,000	05/26/2022
100047395		SNELLVILLE	GA		11/20/2020	5.000	57,615						190,000	07/31/2020
100174958		JEANNETTE	PA		10/31/2024	7.750	57,626						85,000	04/29/2024
100146340		FOLCROFT	PA		03/19/2024	11.250	57,637						209,117	10/18/2023
100078897		MONTGOMERY	AL		02/24/2022	3.999	57,639						75,000	01/19/2022
100155453		SAINT ANTHONY	ID		06/18/2024	10.375	57,647						270,993	03/23/2024
100155599		MIDDLETOWN	DE		06/18/2024	10.750	57,647						359,843	03/22/2024
100025458		BOYNTON BEACH	FL		09/20/2018	4.000	57,708						170,905	04/30/2018
100043913		BIRMINGHAM	AL		08/19/2020	7.000	57,713						72,200	12/04/2019
100112649		WARNER ROBINS	GA		06/29/2023	6.375	57,720						160,000	06/02/2022
100146557		UNION	OR		03/19/2024	10.875	57,725						289,588	11/03/2023
100067500		ROCKPORT	TX		09/23/2021	4.500	57,750						77,000	07/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100146429		LEXINGTON PARK	MD		03/19/2024	10.750	57,755						275,370	10/23/2023
100025230		DEARBORN HEIGHTS	MI		09/20/2018	3.875	57,761						69,493	04/30/2018
100146181		WINTER PARK	FL		03/19/2024	10.490	57,762						421,157	11/04/2023
100088496		TILBURG	NLD		10/27/2022	5.350	57,773						84,375	06/30/2024
100043116		STREETSBORO	OH		05/28/2020	4.625	57,773						170,000	03/30/2020
3310052246		EVERGREEN PARK	IL		06/08/2023	8.603	57,781						340,000	04/26/2023
100145988		SUMMERVILLE	SC		03/19/2024	10.990	57,784						471,637	10/18/2023
100155824		ATASCADERO	CA		06/18/2024	9.990	57,788						898,247	03/23/2024
100146019		STANSBURY PARK	UT		03/19/2024	10.990	57,829						444,283	11/01/2023
3310050822		NEW ORLEANS	LA		06/21/2023	9.100	57,835						345,000	03/30/2023
100155522		MILTON	FL		06/18/2024	10.490	57,837						294,442	03/20/2024
100078912		AUGUSTA	GA		02/24/2022	4.250	57,846						72,000	01/28/2022
100145897		MONTROSS	VA		03/19/2024	11.750	57,847						270,000	11/03/2023
100146166		HILLSBORO	OR		03/19/2024	11.750	57,854						512,678	10/24/2023
100145898		BEAUFORT	SC		03/19/2024	11.125	57,857						458,480	10/30/2023
100054073		HOUSTON	TX		03/23/2021	4.000	57,860						119,600	01/03/2021
100145890		HANOVER	IN		03/19/2024	11.500	57,880						372,560	11/03/2023
3310074307		NORWICH	CT		07/29/2024	9.135	57,885						430,000	04/19/2024
100031494		MODESTO	CA		03/29/2019	4.250	57,910						192,000	12/11/2018
100145960		BATESVILLE	AR		03/19/2024	11.875	57,911						255,000	11/03/2023
100127278		LAKEWOOD	WA		08/30/2023	6.375	57,913						345,000	06/02/2022
3310090101		GRIFFITH	IN		12/05/2024	8.666	57,915						300,000	11/07/2024
100025242		PHOENIX	AZ		09/20/2018	4.000	57,922						64,980	04/30/2018
100146032		ALLENTON	WI		03/19/2024	11.500	57,922						300,000	10/27/2023
100010921		ESCANABA	MI		12/23/2016	8.500	57,927						64,505	10/31/2016
100047394		GREENSBORO	NC		11/20/2020	4.500	57,928						209,000	07/31/2020
3340077149		SAINT JOSEPH	MO		09/18/2024	9.624	57,931						320,000	08/26/2024
100054274		BATON ROUGE	LA		03/23/2021	5.875	57,934						100,000	01/05/2021
100111434		YPSILANTI	MI		06/29/2023	4.750	57,940						205,000	06/02/2022
100155810		VERO BEACH	FL		06/18/2024	10.875	57,945						450,000	03/30/2024
100177996		WEST VALLEY CITY	UT		11/19/2024	11.000	57,950						480,000	08/28/2024
100049582		MINERVA	OH		11/20/2020	4.375	57,951						84,835	07/31/2020
100053503		CEDAR HILL	MO		03/23/2021	5.750	57,987						160,500	01/04/2021
100055789		TARKIO	MO		03/23/2021	5.250	57,996						65,000	01/08/2021
100054726		CROSWELL	MI		03/23/2021	5.750	58,005						90,000	01/06/2021
100032169		PHOENIX	AZ		03/29/2019	4.375	58,037						159,000	12/09/2018
100177850		YPSILANTI	MI		11/19/2024	9.750	58,061						520,000	08/26/2024
100053760		TURTLE LAKE	WI		03/23/2021	4.625	58,063						58,000	01/05/2021
100184854		RIO GRANDE	NJ		12/17/2024	9.000	58,065		(7)				383,956	10/27/2024
3310064029		CINCINNATI	OH		12/22/2023	8.323	58,082						455,000	10/31/2023
100054523		WEST LAFAYETTE	OH		03/23/2021	4.000	58,088						87,900	01/06/2021
100146509		COVINGTON	GA		03/19/2024	11.750	58,089						312,791	11/04/2023
100112633		MIDLAND	TX		06/29/2023	7.250	58,110						279,900	06/14/2022
100047697		SUMMERTOWN	TN		11/20/2020	4.375	58,112						123,500	07/31/2020
100146142		ANDOVER	MN		03/19/2024	10.750	58,122						319,918	11/03/2023
100155548		ROANOKE	VA		06/18/2024	11.500	58,172						331,105	04/01/2024
100032091		GLENDALE HEIGHTS	IL		03/29/2019	4.125	58,173						198,000	12/08/2018
100050188		PROVO	UT		11/20/2020	5.875	58,173						204,250	07/31/2020
100177875		ELKRIDGE	MD		11/19/2024	11.000	58,174						371,000	08/26/2024
100178152		CHICAGO	IL		11/19/2024	10.625	58,181						390,000	08/30/2024
3340083405		MACON	GA		08/26/2024	9.265	58,212						260,000	08/10/2024
100046746		FLORHAM PARK	NJ		11/20/2020	4.750	58,220						380,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014586		CARMICHAEL	CA		09/27/2017	3.250	58,235						245,000	07/29/2017
100078965		AKRON	OH		02/24/2022	3.500	58,247						82,000	12/09/2021
100000490		FULTON	MO		09/27/2016	8.625	58,250						93,500	09/01/2016
100047277		SANTA ROSA	CA		11/20/2020	6.125	58,252						513,000	07/31/2020
100126805		BLUE ISLAND	IL		08/30/2023	5.250	58,253						141,000	05/14/2022
100112834		CHICAGO	IL		06/29/2023	6.500	58,255						75,000	05/14/2022
100033934		DUBLIN	IRL		06/21/2019	4.750	58,258					(3,842)	141,814	11/30/2018
100184933		CONYERS	GA		12/17/2024	8.750	58,267		(4)				268,271	11/01/2024
100112142		LA MARQUE	TX		06/29/2023	2.000	58,276		1,761				195,000	05/16/2022
3310025993		WALDEN	NY		11/12/2021	5.700	58,294						295,000	08/18/2021
100047518		ELGIN	IL		11/20/2020	6.125	58,305						156,655	07/31/2020
3310083716		HAMDEN	CT		09/10/2024	8.771	58,316						340,000	08/21/2024
100030496		REX	GA		12/20/2018	4.250	58,321						114,900	09/13/2018
100047063		CENTER CITY	MN		11/20/2020	7.250	58,326						313,500	07/31/2020
100155006		CLEVELAND	OH		07/19/2024	8.375	58,328						70,000	12/14/2023
100184542		XENIA	OH		12/17/2024	9.625	58,334		(7)				290,469	10/26/2024
3340077553		DETROIT	MI		06/14/2024	9.712	58,335						280,000	05/09/2024
100064727		BALTIMORE	MD		07/14/2021	4.375	58,342						75,000	05/14/2021
100146008		JACKSONVILLE	FL		03/19/2024	10.125	58,356						388,000	11/01/2023
100050258		CINCINNATI	OH		11/20/2020	4.750	58,356						116,850	07/31/2020
100144843		UNITED KINGDOM	GBR		03/12/2024	3.640	58,362					(1,282)	75,000	02/25/2020
100155608		NEW BRAUNFELS	TX		06/18/2024	9.375	58,362						290,000	03/27/2024
100113136		HAMILTON	OH		06/29/2023	5.000	58,365						210,000	05/15/2022
100113400		CHICAGO	IL		06/29/2023	2.000	58,373						216,000	05/15/2022
100184874		ARDMORE	OK		12/17/2024	8.875	58,438		(3)				382,753	10/17/2024
100118049		BALTIMORE	MD		07/20/2023	4.875	58,455						100,000	03/01/2024
100031527		PHOENIX	AZ		03/29/2019	2.000	58,461						141,000	12/08/2018
3310079792		ROME	NY		09/03/2024	9.016	58,464						450,000	06/26/2024
100050378		WHITESBURG	GA		11/20/2020	4.000	58,469						133,000	07/31/2020
100114238		NORTH HUNTINGTON	PA		06/29/2023	6.960	58,486						230,000	05/16/2022
3410000650		NEWARK	NJ		12/23/2024	8.786	58,487						2,424,000	11/21/2024
100054553		FLINT	MI		03/23/2021	11.490	58,492						50,000	01/06/2021
100043971		DES PLAINES	IL		08/19/2020	6.000	58,507						171,000	01/19/2020
100127085		GREENCASTLE	IN		08/30/2023	8.800	58,511						268,000	05/16/2022
100043370		OKLAHOMA CITY	OK		08/13/2020	9.900	58,514						103,550	09/06/2019
100029940		PERALTA	NM		12/20/2018	4.750	58,520						190,000	09/30/2018
100030484		RAYTOWN	MO		12/20/2018	5.125	58,521						105,000	09/30/2018
100065474		COLUMBIA	MO		07/28/2021	4.875	58,522						90,000	06/01/2021
100065605		COLUMBIA	MO		07/28/2021	4.875	58,523						90,000	06/01/2021
100178032		WAYNESBORO	VA		11/19/2024	10.375	58,523		(15)				250,000	08/29/2024
100110878		SHELBY	AL		06/29/2023	5.784	58,524						176,900	05/15/2022
100054268		WELCH	WV		03/23/2021	13.220	58,552		1,091				50,000	05/22/2007
100043904		MARION STATION	MD		08/19/2020	7.290	58,555						213,655	12/05/2019
100114275		FREMONT	IN		06/29/2023	6.000	58,560						170,000	05/18/2022
100113697		PETERSBURG	VA		06/29/2023	10.187	58,573						48,000	05/14/2022
100112601		THE WOODLANDS	TX		06/29/2023	7.750	58,573						365,000	06/09/2022
3310078680		ASHBURNHAM	MA		08/26/2024	8.785	58,581						430,000	06/01/2024
100071697		JOPLIN	MO		10/14/2021	4.875	58,593						72,250	06/23/2021
100011095		BAKERSFIELD	CA		12/23/2016	5.500	58,594						165,000	10/31/2016
100113803		NAMPA	ID		06/29/2023	2.875	58,595						475,000	06/02/2022
100113926		HOUMA	LA		06/29/2023	6.500	58,604						235,000	06/02/2022
3340075462		DETROIT	MI		05/17/2024	9.770	58,608						390,000	04/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340079839		NEWTON	NC		07/29/2024	9.653	58,612						556,000	06/26/2024
100111408		REDFORD	MI		06/29/2023	2.750	58,639						160,000	02/27/2024
100014727		SAN DIEGO	CA		09/27/2017	3.125	58,655						670,000	07/27/2017
100177870		THREE RIVERS	MI		11/19/2024	11.000	58,665		(15)				303,000	08/26/2024
100177788		COLUMBIA	SC		11/19/2024	9.375	58,670						460,000	08/23/2024
100114040		CANTON	GA		06/29/2023	6.250	58,676						360,000	06/07/2022
100076182		BEAUMONT	TX		01/07/2022	3.990	58,681						87,000	11/05/2021
100055433		PHILADELPHIA	PA		03/23/2021	3.000	58,687						85,000	08/04/2023
100030548		HOUSTON	TX		12/20/2018	5.500	58,687						164,900	09/30/2018
100046369		MAHNOMEN	MN		11/25/2020	4.000	58,720						106,400	08/31/2020
100178050		BROWNSTOWN	MI		11/19/2024	9.500	58,723						332,000	08/29/2024
3500112687		SEVIERVILLE	TN		12/20/2024	8.423	58,725						2,550,000	10/06/2024
3340069048		BALTIMORE	MD		02/29/2024	9.512	58,727						280,000	01/31/2024
100076132		PHILADELPHIA	PA		01/07/2022	3.625	58,728						75,000	11/04/2021
100146360		BARSTOW	CA		03/19/2024	10.990	58,750						290,000	10/19/2023
100127256		BELMONT	NC		08/30/2023	7.950	58,750						189,000	05/14/2022
100146344		MENIFEE	CA		03/19/2024	10.375	58,770						469,073	10/17/2023
3310076805		WEST PALM BEACH	FL		08/19/2024	8.841	58,771						605,000	06/25/2024
100055539		BIRMINGHAM	AL		03/23/2021	4.000	58,778						176,900	01/05/2021
3310085388		WASHINGTON TOWNSHIP	NJ		11/21/2024	8.771	58,806						381,000	08/22/2024
3340085451		SPARTA	NJ		10/31/2024	9.173	58,806						1,300,000	09/11/2024
3310086053		ENGLEWOOD	FL		10/31/2024	8.666	58,806						525,000	09/18/2024
100112129		FAYETTEVILLE	NC		06/29/2023	6.625	58,823						133,900	06/02/2022
100146121		BROCKTON	MA		03/19/2024	11.375	58,842						411,701	10/20/2023
100110160		ACWORTH	GA		06/30/2023	5.875	58,853						357,000	05/10/2023
100044356		GATES	NC		11/19/2020	5.000	58,854						170,000	11/14/2019
100011832		ALTAMONTE SPRINGS	FL		03/08/2017	5.125	58,883						72,200	09/03/2016
100155713		CHARLOTTESVILLE	VA		06/18/2024	11.125	58,898						708,627	03/23/2024
3340068446		WELLINGTON	KS		03/07/2024	9.444	58,905						260,000	01/11/2024
100054068		VANDERGRIFT	PA		03/23/2021	9.370	58,906		99				105,000	10/27/2023
100184849		WOODBRIDGE	VA		12/17/2024	9.125	58,924		(4)				480,493	10/19/2024
100113853		MISHAWAKA	IN		06/29/2023	3.250	58,927						150,000	06/02/2022
100114292		ROMEOVILLE	IL		06/29/2023	2.875	58,934						219,000	06/01/2022
100047197		DISPUTANTA	VA		11/20/2020	6.000	58,936						304,000	07/31/2020
100055643		LESLIE	GA		03/23/2021	8.050	58,937						40,000	01/07/2021
100029964		GRAND PRAIRIE	TX		12/20/2018	6.250	58,944						169,000	09/30/2018
100155680		HOPEWELL	VA		06/18/2024	11.250	58,950						235,735	03/30/2024
100112505		TAMPA	FL		06/29/2023	4.120	58,968						350,000	05/16/2022
3310056617		PHILADELPHIA	PA		09/15/2023	8.841	58,969						345,000	07/05/2023
100114055		CINCINNATI	OH		06/29/2023	6.250	58,980						112,000	06/02/2022
100053898		MADRID	IA		03/23/2021	6.500	59,014						179,900	01/02/2021
100031122		HAMPTON TWP	NJ		03/29/2019	4.125	59,019						228,000	12/10/2018
100112084		LAKE ALFRED	FL		06/29/2023	6.625	59,022						400,000	06/02/2022
100146524		LEWISTON	ID		03/19/2024	11.500	59,026						358,000	11/03/2023
100014514		KENMORE	NY		09/27/2017	7.000	59,027						160,000	06/29/2017
100112686		HAMPTON	VA		06/29/2023	9.765	59,036						94,000	06/09/2022
100043360		SICKLERVILLE	NJ		08/13/2020	12.790	59,045						152,000	07/08/2019
100043523		TORRANCE	CA		08/13/2020	6.990	59,048						636,500	12/17/2019
100155624		PRAIRIE GROVE	AR		06/18/2024	11.375	59,054						277,256	03/19/2024
100113502		ASHEVILLE	NC		06/29/2023	7.000	59,061						310,000	06/03/2022
100045994		ROCKY MOUNT	VA		11/25/2020	8.000	59,065						54,150	08/31/2020
100055610		UPPER DARBY	PA		03/23/2021	4.625	59,101						71,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155692		BRUNSWICK	GA		06/18/2024	12.125	59,117						400,516	03/18/2024
100113161		HOLIDAY	FL		06/29/2023	3.875	59,140						205,000	05/16/2022
100011587		MEMPHIS	TN		03/08/2017	3.875	59,157						57,000	09/03/2016
100047278		PLANO	TX		11/20/2020	4.875	59,170						331,550	07/31/2020
100126572		EAST POINT	GA		08/30/2023	6.325	59,181						335,000	05/16/2022
100055081		BESSEMER	AL		03/23/2021	8.148	59,189						62,000	01/07/2021
100130241		ROME	GA		09/28/2023	8.625	59,192						257,000	08/11/2023
100146252		FORT WASHINGTON	MD		03/19/2024	11.500	59,196						490,000	10/28/2023
100082631		SHALLOTTE	NC		04/14/2022	6.625	59,200						235,000	03/31/2022
100068510		HOT SPRINGS	AR		08/25/2021	4.375	59,213						70,000	06/22/2021
100112222		LEXINGTON	GA		06/29/2023	5.500	59,217						165,500	05/16/2022
100113019		RIPLEY	TN		06/29/2023	9.645	59,230						140,000	05/18/2022
100113196		MIAMI	FL		06/29/2023	6.000	59,238						495,000	05/15/2022
3340085633		CHICAGO	IL		10/03/2024	8.960	59,240						460,000	09/09/2024
3310090933		FLOWERY BRANCH	GA		12/19/2024	8.666	59,252						1,255,000	11/19/2024
100031693		OCALA	FL		03/29/2019	4.220	59,270						125,000	12/07/2018
100112685		HAMPTON	VA		06/29/2023	7.515	59,283						90,000	06/21/2022
100065612		BETHLEHEM	PA		07/28/2021	4.875	59,309						82,000	05/18/2021
100017386		WEST HARTFORD	CT		04/26/2018	6.500	59,310						340,000	12/31/2017
100155738		JEFFERSON	GA		06/18/2024	11.875	59,317						470,587	03/20/2024
100155544		HILLSBOROUGH TOWNSHIP	NJ		06/18/2024	12.125	59,322						754,899	03/25/2024
100045544		LANSING	MI		11/25/2020	4.000	59,334						64,980	08/31/2020
100054470		WHITESBURG	TN		03/23/2021	9.480	59,354						156,000	12/31/2020
3340070424		GLOVERSVILLE	NY		02/29/2024	9.422	59,372						240,000	12/22/2023
100118051		MAPLE HEIGHTS	OH		07/20/2023	4.125	59,390						102,000	03/01/2024
3310068224		BALTIMORE	MD		02/15/2024	8.981	59,400						345,000	01/04/2024
3340071437		BUFFALO	NY		05/23/2024	9.384	59,400						386,000	02/19/2024
3340071746		RESACA	GA		04/05/2024	9.290	59,400						436,800	02/26/2024
3340075834		SHREVEPORT	LA		05/23/2024	9.473	59,400						650,000	05/03/2024
3340088848		ANTIOCH	TN		11/14/2024	8.392	59,400						580,000	10/22/2024
100113115		ST PAUL	MN		06/29/2023	6.125	59,408						180,000	05/14/2022
100155663		ADDISON	IL		06/18/2024	11.375	59,409						268,151	03/21/2024
100025177		PALMYRA	VA		09/20/2018	5.250	59,413						160,550	04/30/2018
100030009		CHARLOTTE	NC		12/20/2018	4.250	59,423						160,000	09/30/2018
100184590		LANCASTER	CA		12/17/2024	8.250	59,442		(5)				632,113	10/19/2024
100046757		INDIANAPOLIS	IN		11/20/2020	8.250	59,449						213,608	07/31/2020
100184695		VERNON ROCKVILLE	CT		12/17/2024	9.000	59,456		(8)				369,973	10/02/2024
3310077940		WILLIS	TX		08/26/2024	8.666	59,474						385,000	06/10/2024
100126895		EAST SAINT LOUIS	IL		08/30/2023	8.000	59,495						45,000	05/16/2022
100055759		TAYLOR	PA		03/23/2021	5.875	59,506						125,000	12/31/2020
100184519		WASILLA	AK		12/17/2024	9.375	59,523		(5)				560,000	10/15/2024
3310060471		ROTONDA WEST	FL		11/21/2023	8.960	59,525						340,000	09/05/2023
100054004		WEST POINT	GA		03/23/2021	11.609	59,530						41,400	01/08/2021
100017398		BALTIMORE	MD		04/26/2018	3.625	59,542						51,300	12/31/2017
100047533		NILES	OH		11/20/2020	4.125	59,545						78,518	07/31/2020
100012521		LOUISVILLE	KY		04/28/2017	3.000	59,549						80,900	11/10/2015
100113303		OMAHA	NE		06/29/2023	10.120	59,550						147,000	05/15/2022
100126887		LENOIR	NC		08/30/2023	7.840	59,552						56,000	05/21/2022
100131760		LEXINGTON	KY		10/06/2023	7.250	59,571						140,000	09/20/2022
100043185		ALBUQUERQUE	NM		05/28/2020	5.875	59,576						175,000	04/21/2020
100029955		ALBUQUERQUE	NM		12/20/2018	5.250	59,577						110,000	09/30/2018
100184838		ACWORTH	GA		12/17/2024	8.875	59,579		(5)				366,153	10/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100053700		ARLINGTON	TX		03/23/2021	5.375	59,593						205,000	12/31/2020
100114155		FORT LAUDERDALE	FL		06/29/2023	7.790	59,606						372,000	05/16/2022
100184904		ROCHESTER HILLS	MI		12/17/2024	9.875	59,636		(6)				527,462	10/05/2024
100113772		ARDSLEY	NY		06/29/2023	6.875	59,651						610,000	06/03/2022
100111452		LOWELL	MI		06/29/2023	2.875	59,653						320,000	06/05/2022
100083302		AMSTERDAM	NLD		05/27/2022	3.100	59,681					(3,924)	88,438	06/30/2024
3340076842		WYANDANCH	NY		06/14/2024	9.885	59,695						1,120,000	04/25/2024
100057879		BROWNSVILLE	TX		06/30/2021	4.500	59,696						90,500	04/21/2021
100114136		DES MOINES	IA		06/29/2023	3.640	59,702						145,000	05/16/2022
100044731		APPLE CREEK	OH		11/19/2020	5.000	59,706						91,675	07/10/2020
100053537		ALBANY	GA		03/23/2021	6.996	59,709						41,000	01/08/2021
100033198		DUBLIN	IRL		06/21/2019	4.650	59,729					(3,939)	168,228	11/30/2018
100055241		SEBRING	FL		03/23/2021	4.625	59,731						86,000	01/02/2021
3310090855		ROMEOVILLE	IL		12/19/2024	8.323	59,742						310,000	11/19/2024
100118690		PLANTATION	FL		07/25/2023	6.750	59,753						730,000	06/13/2023
100184667		COLORADO SPRINGS	CO		12/17/2024	9.500	59,760		(5)				323,086	10/18/2024
100029853		SPRINGFIELD	MA		12/20/2018	4.875	59,760						194,000	09/30/2018
100155853		WEST JORDAN	UT		06/18/2024	10.750	59,776						665,232	03/29/2024
100043650		HUNTSVILLE	TX		08/13/2020	5.500	59,780						130,150	12/04/2019
100044927		FINDLAY	OH		11/19/2020	3.250	59,804						90,936	07/31/2020
100076021		KOKOMO	IN		01/07/2022	4.500	59,806						81,000	10/25/2021
3310086667		HAMPTON	CT		10/31/2024	8.267	59,808						405,000	09/25/2024
100155835		FREDERICKSBURG	VA		06/18/2024	10.875	59,818						395,000	03/26/2024
100054731		WEIR	KS		03/23/2021	3.500	59,821						105,000	01/05/2021
100157549		AMSTERDAM	NLD		06/28/2024	5.850	59,825					(2,028)	74,403	06/30/2024
100054916		CHANDLER	AZ		03/23/2021	3.750	59,826						415,900	12/31/2020
100087172		MELBOURNE	FL		10/25/2022	5.000	59,833						102,000	12/17/2021
3310080798		CHICAGO	IL		08/19/2024	8.666	59,838						345,000	07/26/2024
100043564		MIAMI	FL		08/13/2020	7.000	59,840						243,200	10/07/2019
100114188		LAWTON	OK		06/29/2023	8.000	59,843						110,000	05/24/2022
100155380		LEXINGTON	KY		06/18/2024	12.500	59,858						402,000	03/01/2024
100114471		LAKELAND	FL		06/29/2023	6.750	59,858						237,000	05/15/2022
100055653		ELORA	TN		03/23/2021	5.480	59,870						110,000	01/06/2021
3310081826		CHICAGO	IL		09/18/2024	8.323	59,886						325,000	07/26/2024
3310071347		SPOTSWOOD	NJ		09/18/2024	8.652	59,889						775,000	08/22/2024
100047135		COCONUT CREEK	FL		11/20/2020	7.000	59,891						92,055	07/31/2020
100055484		KANSAS CITY	MO		03/23/2021	6.250	59,921						55,000	01/02/2021
100017124		EFFINGHAM	SC		04/26/2018	8.200	59,933						104,000	12/31/2017
100113099		DALLAS	GA		06/29/2023	2.000	59,933						275,000	05/15/2022
100027993		HAMMONTON	NJ		10/26/2018	3.625	59,942						152,000	05/31/2018
100045830		ROLLING MEADOWS	IL		11/25/2020	3.000	59,949						86,640	08/31/2020
100055677		SAYLORSBURG	PA		03/23/2021	6.120	59,956						227,000	01/02/2021
100134871		BEAUMONT	TX		10/30/2023	9.625	59,961						80,000	09/29/2023
3310064226		SALINE	MI		12/28/2023	9.366	59,962						511,000	11/02/2023
100012420		ROMULUS	MI		04/28/2017	6.000	59,969						80,750	01/31/2017
100112011		GRAND JUNCTION	CO		06/29/2023	6.875	59,969						240,000	06/01/2022
100113639		VINELAND	NJ		06/29/2023	2.875	59,995						210,000	06/11/2022
100030381		HUMBLE	TX		12/20/2018	3.375	60,014						375,000	09/30/2018
100184722		SPANAWAY	WA		12/17/2024	8.500	60,017		(5)				529,807	10/22/2024
100014771		MIAMI GARDENS	FL		10/30/2017	2.000	60,019						120,000	07/28/2017
3310079107		RANDLEMAN	NC		08/19/2024	9.289	60,032						311,000	06/18/2024
100155639		SAINT LEONARD	MD		06/18/2024	8.875	60,038						524,418	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014335		COLUMBIA	SC		09/27/2017	6.000	60,039						108,000	05/07/2021
100155695		RANDALLSTOWN	MD		06/18/2024	11.375	60,050						365,076	03/29/2024
100114003		WEST PALM BEACH	FL		06/29/2023	6.375	60,060						510,000	06/02/2022
100128111		MADISON	TN		09/08/2023	6.125	60,069						185,000	05/03/2022
100012633		HIALEAH	FL		05/25/2017	4.875	60,070		1,832				165,000	01/31/2017
100012048		BEAUMONT	TX		03/08/2017	4.000	60,074						85,500	11/30/2016
3310073968		WEST COLUMBIA	SC		07/29/2024	9.289	60,125						368,000	03/28/2024
100042954		AUSTIN	TX		05/28/2020	3.000	60,145						570,000	10/13/2019
100178168		NORTH HAVEN	CT		11/19/2024	8.875	60,146		(15)				460,000	08/30/2024
3340076114		ROME	NY		05/23/2024	9.473	60,182						240,000	04/08/2024
3340074130		CLEVELAND	OH		04/30/2024	9.385	60,192						230,000	03/27/2024
3340074040		JEANNETTE	PA		04/19/2024	9.385	60,192						220,000	03/15/2024
3340080064		CHICAGO	IL		09/18/2024	9.256	60,192						470,000	07/27/2024
3340081023		MARKHAM	IL		08/19/2024	9.164	60,192						280,000	07/12/2024
100012854		ORLANDO	FL		05/25/2017	5.125	60,193						85,500	01/31/2017
100012713		HOLIDAY	FL		05/25/2017	4.625	60,196						66,500	01/31/2017
100047337		CLEARWATER	FL		11/20/2020	4.500	60,202						361,000	07/31/2020
100108509		ENSCHEDE	NLD		05/25/2023	6.250	60,211					(3,959)	86,861	06/30/2024
100012425		NORTH LAS VEGAS	NV		04/28/2017	6.000	60,221						66,500	01/31/2017
100012139		DURHAM	NC		03/08/2017	5.000	60,222						180,000	09/02/2016
100042951		FRONT ROYAL	VA		05/28/2020	4.125	60,259						275,000	03/29/2020
100113458		LITHONIA	GA		06/29/2023	5.125	60,279						275,000	05/16/2022
100155543		BERLIN	NJ		06/18/2024	11.625	60,288						346,105	03/21/2024
3310082107		SOUTH DAYTONA	FL		08/26/2024	8.673	60,291						290,000	07/30/2024
100053821		FLORENCE	AL		03/23/2021	4.000	60,294						69,000	01/03/2021
3340082473		MARTINSVILLE	IN		09/10/2024	8.882	60,305						570,000	08/05/2024
100146287		OKLAHOMA CITY	OK		03/19/2024	12.250	60,311						416,772	10/26/2023
100011992		KANSAS CITY	MO		03/08/2017	3.875	60,313						145,000	09/03/2016
100047493		GRIFFIN	GA		11/20/2020	3.375	60,329						133,000	07/31/2020
100046837		PULASKI	NY		11/20/2020	8.500	60,380						212,088	07/31/2020
100113217		PRINCETON	IL		06/29/2023	7.000	60,392						92,000	06/03/2022
100155403		FREDERICK	MD		06/18/2024	11.375	60,415						398,517	03/18/2024
100114298		BOLINGBROOK	IL		06/29/2023	2.875	60,430						230,000	06/02/2022
100177988		HIWASSE	AR		11/19/2024	8.625	60,432		(11)				430,000	08/28/2024
100117352		FRESNO	CA		07/20/2023	4.875	60,449						293,000	03/01/2024
3310075338		CHELTENHAM TOWNSHIP	PA		05/17/2024	8.771	60,450						300,000	04/01/2024
100014494		RIO RANCHO	NM		09/27/2017	4.875	60,471						144,000	07/27/2017
3310082271		VILLA PARK	IL		08/26/2024	8.638	60,472						420,000	08/01/2024
100000402		BIRMINGHAM	AL		09/27/2016	10.253	60,483						95,000	08/27/2016
100055176		OKLAHOMA CITY	OK		03/23/2021	6.750	60,495						97,750	01/06/2021
100054443		GREENVILLE	PA		03/23/2021	4.375	60,508						124,000	01/04/2021
100054583		ROCKFORD	MI		03/23/2021	5.250	60,528						180,000	01/02/2021
100110999		ALVIN	TX		06/29/2023	6.750	60,542						205,000	05/14/2022
3340072791		PAHOA	HI		05/10/2024	9.230	60,548						650,000	03/12/2024
100046264		CHICAGO	IL		11/25/2020	8.900	60,553						85,738	08/31/2020
100065446		MEMPHIS	TN		07/28/2021	4.750	60,559						82,000	06/01/2021
100054721		MAGNETIC SPRINGS	OH		03/23/2021	6.996	60,577						85,000	01/05/2021
3310068055		HOFFMAN ESTATES	IL		01/23/2024	8.771	60,588						369,000	12/21/2023
3340069564		STRUTHERS	OH		02/29/2024	9.422	60,588						250,000	01/25/2024
3340074674		KANSAS CITY	MO		05/23/2024	9.378	60,588						250,000	04/25/2024
100126779		ATHOL	MA		08/30/2023	4.500	60,596						106,000	08/30/2023
100112106		CALDWELL	ID		06/29/2023	7.125	60,602						335,000	06/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100042934		SACRAMENTO	CA		05/28/2020	5.430	60,613						268,000	10/11/2019
100025676		DETROIT	MI		09/20/2018	4.625	60,614						18,953	04/30/2018
100113259		ELKTON	MD		06/29/2023	4.375	60,618		885				171,000	05/16/2022
3310080548		MIAMI	FL		10/31/2024	9.289	60,625						870,000	07/12/2024
100054634		GRAND PRAIRIE	TX		03/23/2021	6.625	60,634						225,000	01/05/2021
100155363		BEAVERTON	OR		06/18/2024	11.750	60,645						525,816	03/22/2024
100054794		COMPTON	CA		03/23/2021	5.000	60,648						399,000	12/31/2020
3310078519		CHATTANOOGA	TN		08/19/2024	9.296	60,655						417,000	06/10/2024
100184778		ORTING	WA		12/17/2024	8.000	60,663		(5)				429,135	10/04/2024
100053526		NEWVILLE	PA		03/23/2021	5.250	60,687						175,000	01/05/2021
100047083		SALISBURY	NC		11/20/2020	4.000	60,702						134,900	07/31/2020
100146374		FITCHBURG	MA		03/19/2024	11.375	60,712						444,037	10/21/2023
100054700		DAYTON	OH		03/23/2021	6.469	60,720						63,000	01/04/2021
3310038001		JACKSONVILLE	FL		08/08/2022	7.550	60,737						360,000	06/29/2022
100173673		ROERMOND	NLD		10/29/2024	5.250	60,737					(2,674)	82,241	10/10/2024
100177814		LA PLATA	MD		11/19/2024	11.000	60,748		(15)				368,000	08/26/2024
100046026		CHICAGO HEIGHTS	IL		11/25/2020	3.625	60,749						104,500	08/07/2020
100046523		LIMA	OH		11/25/2020	7.630	60,763						90,250	04/02/2022
3310053617		BIRMINGHAM	AL		08/31/2023	8.596	60,781						450,000	05/08/2023
3310066762		DELTONA	FL		01/09/2024	8.624	60,784						360,000	11/29/2023
3340082617		BALTIMORE	MD		09/03/2024	8.725	60,786						258,000	08/08/2024
100031166		MIAMI	FL		03/29/2019	2.000	60,817						100,000	12/08/2018
100047351		INDIANAPOLIS	IN		11/20/2020	7.000	60,818						61,370	07/31/2020
100111351		CHICAGO	IL		06/29/2023	4.625	60,819						240,000	05/16/2022
100038673		CLARE	IRL		09/27/2019	4.900	60,829					(3,995)	61,211	11/30/2018
3300005222		NEW ORLEANS	LA		10/09/2024	9.105	60,841						455,000	07/17/2024
100178161		FRAMINGHAM	MA		11/19/2024	11.000	60,862		(14)				385,000	08/30/2024
100184756		BAKERSFIELD	CA		12/17/2024	9.500	60,884		(5)				468,802	10/07/2024
100146028		SPOKANE VALLEY	WA		03/19/2024	10.625	60,891						434,130	11/03/2023
100030528		COLUMBIA	SC		12/20/2018	5.875	60,896						200,000	04/04/2022
100025903		EASTON	PA		09/20/2018	4.000	60,902						57,760	04/30/2018
100010848		CARTHAGE	MO		01/27/2017	5.250	60,912						49,400	09/28/2016
100030997		LAUDERDALE LAKES	FL		03/29/2019	4.270	60,913						66,500	12/10/2018
3310052502		ALBANY	NY		06/29/2023	8.288	60,919						341,000	04/21/2023
100043361		NEW ORLEANS	LA		08/13/2020	9.410	60,923						109,250	07/10/2019
100111959		CHANDLER	AZ		06/29/2023	4.500	60,953						380,000	05/16/2022
3310087116		ATHENS	GA		10/31/2024	8.498	60,955						806,000	09/28/2024
3310085630		BROWNS MILLS	NJ		10/10/2024	8.771	60,959						345,000	08/29/2024
100112436		EDGEWOOD	MD		06/29/2023	4.500	60,965						240,000	05/13/2022
100146383		TREMONTON	UT		03/19/2024	10.990	60,968						454,193	10/17/2023
100155480		PORTSMOUTH	VA		06/18/2024	11.875	60,968						213,000	03/18/2024
100046733		MANSFIELD	TX		11/20/2020	6.750	60,968						254,600	07/31/2020
100114285		MONTGOMERY	AL		06/29/2023	5.000	60,971						165,000	05/16/2022
100046072		SHARPSVILLE	IN		11/25/2020	4.000	60,979						112,955	08/31/2020
100043995		COLUMBUS	OH		08/19/2020	5.070	60,991		45				98,000	03/29/2024
3310073995		CLEARWATER	FL		04/19/2024	8.323	61,007						390,000	03/28/2024
100028018		REX	GA		10/26/2018	4.000	61,022						91,153	05/31/2018
3310079998		VINELAND	NJ		08/26/2024	8.771	61,029						302,000	06/20/2024
100017305		WEST LINN	OR		04/26/2018	5.625	61,052						370,000	12/31/2017
100155490		GEORGETOWN	IN		06/18/2024	12.000	61,054						277,987	03/22/2024
100146482		NEW LONDON	CT		03/19/2024	12.000	61,076						234,277	10/28/2023
3340089443		MOUNT VERNON	OH		12/12/2024	8.410	61,085						838,000	10/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100076177		PIQUA	OH		01/07/2022	4.125	61,120						80,000	11/08/2021
100030186		LONGWOOD	FL		12/20/2018	5.625	61,122						94,050	09/30/2018
100055707		DETROIT	MI		03/23/2021	6.875	61,124						65,000	01/04/2021
100111923		CONCORD	NC		06/29/2023	4.500	61,169						210,000	05/14/2022
100119564		ROTTERDAM	NLD		07/28/2023	6.225	61,173					(4,022)	110,351	12/01/2023
100053928		ALLENTOWN	PA		03/23/2021	10.740	61,176						98,000	12/31/2020
100012668		WINTER GARDEN	FL		05/25/2017	4.625	61,187						71,250	01/31/2017
3340075322		TRENTON	NJ		05/17/2024	9.378	61,206						300,000	04/16/2024
100146397		MONTGOMERY	AL		03/19/2024	10.625	61,246						263,073	10/16/2023
100113289		TEMPE	AZ		06/29/2023	7.230	61,254						265,000	05/16/2022
3340088620		PHILADELPHIA	PA		12/05/2024	9.004	61,261						700,000	10/17/2024
100111866		SAINT LOUIS	MO		06/29/2023	3.250	61,264						277,000	06/02/2022
100047242		AMERICAN FALLS	ID		11/20/2020	7.000	61,272						323,000	07/31/2020
100065460		MEMPHIS	TN		07/28/2021	4.750	61,281						83,000	06/01/2021
100012879		SUNRISE	FL		05/25/2017	4.625	61,288						52,250	01/31/2017
100135429		MENIFEE	CA		11/13/2023	8.000	61,301						405,000	09/18/2023
100032040		DEERFIELD BEACH	FL		03/29/2019	4.125	61,302						180,000	12/08/2018
100044448		CARSON	WA		11/19/2020	4.500	61,306						285,000	07/24/2019
100155417		FOREST LAKE	MN		06/18/2024	9.875	61,313						472,803	03/13/2024
100017744		PINELLAS PARK	FL		04/26/2018	4.000	61,327						71,250	12/31/2017
3310051279		ELGIN	IL		05/18/2023	8.498	61,331						295,000	04/02/2023
100110983		HIALEAH	FL		06/29/2023	3.500	61,372						440,000	07/20/2022
3340073064		TRENTON	NJ		03/28/2024	9.110	61,380						250,000	03/15/2024
100046066		AUGUSTA	GA		11/25/2020	3.500	61,393						68,590	08/31/2020
100112361		REDFORD	MI		06/29/2023	6.990	61,405						160,000	06/02/2022
100057526		SAINT ANN	MO		06/30/2021	4.375	61,414						108,000	05/07/2021
100043070		BROOKLYN PARK	MN		05/28/2020	5.350	61,417						239,900	03/27/2020
100155650		CASSELBERRY	FL		06/18/2024	10.990	61,427						329,891	03/18/2024
100054475		N BROOKFIELD	NY		03/23/2021	8.640	61,428						56,000	01/05/2021
100017409		DALLAS	TX		04/26/2018	4.000	61,442						127,000	10/19/2017
100184785		EXCELSIOR SPRINGS	MO		12/17/2024	9.250	61,454		(7)				205,084	10/22/2024
100114380		MONCKS CORNER	SC		06/29/2023	7.250	61,458						230,000	06/04/2022
100047236		COLUMBIA	SC		11/20/2020	5.500	61,477						164,350	07/31/2020
100028035		CRESTVIEW	FL		10/26/2018	4.000	61,499						114,000	06/02/2018
100076207		MEXICO	ME		01/07/2022	4.000	61,503						90,000	11/12/2021
100067605		DIBOLL	TX		09/23/2021	4.500	61,510						78,000	06/03/2021
100184470		WEST VALLEY CITY	UT		12/17/2024	8.000	61,512		(3)				556,375	10/24/2024
100184935		SAUGERTIES	NY		12/17/2024	8.000	61,512		(3)				391,190	10/24/2024
100031689		BAKERSFIELD	CA		03/29/2019	3.375	61,515						170,000	12/08/2018
100155565		ATLANTA	GA		06/18/2024	9.000	61,517						572,000	03/22/2024
100047361		ARLINGTON	WA		11/20/2020	6.250	61,521						351,500	07/31/2020
100050148		MINNEAPOLIS	MN		11/20/2020	6.000	61,522						232,750	07/31/2020
3340076104		DETROIT	MI		06/04/2024	9.576	61,524						247,000	04/24/2024
100118057		MARION	IN		07/20/2023	5.125	61,564						102,000	03/01/2024
100146393		NOBLESVILLE	IN		03/19/2024	9.990	61,573						347,160	10/21/2023
100113666		RIVERDALE	GA		06/29/2023	3.750	61,579						272,000	06/01/2022
100076199		MONONGAHELA	PA		01/07/2022	3.625	61,598						84,000	11/12/2021
100185677		ENSCHEDE	NLD		12/20/2024	5.050	61,624					(422)	68,944	11/27/2024
3500111882		ORLANDO	FL		11/27/2024	8.633	61,625						1,845,000	10/17/2024
100114482		COLUMBUS	OH		06/29/2023	5.000	61,631						109,000	05/14/2022
100028635		BONNEY LAKE	WA		10/26/2018	5.000	61,633						251,750	06/02/2018
100038696		WESTMEATH	IRL		09/27/2019	4.650	61,636					(4,039)	120,027	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043654		FLEETWOOD	PA		08/13/2020	6.875	61,645						133,000	12/04/2019
100043704		GREENWOOD LAKE	NY		08/13/2020	6.000	61,655						88,445	12/20/2019
100146534		SILT	CO		03/19/2024	10.875	61,667						460,184	10/23/2023
100045647		HUDSON	NC		11/25/2020	5.125	61,685						131,100	08/31/2020
100029961		THOMASVILLE	NC		12/20/2018	5.875	61,687						159,000	09/13/2018
100030594		COUNTRY CLUB HILLS	IL		12/20/2018	6.500	61,706						119,000	09/30/2018
100043260		HOUSTON	TX		08/13/2020	5.250	61,709						115,614	05/31/2020
100039112		DUBLIN	IRL		09/27/2019	5.400	61,715					(4,035)	472,094	11/30/2018
100184827		MASSAPEQUA PARK	NY		12/17/2024	7.500	61,727		(4)				837,000	10/31/2024
100030055		TUCSON	AZ		12/20/2018	6.500	61,745						177,000	09/30/2018
100138933		EDINBURG	TX		12/21/2023	8.370	61,746						150,000	05/16/2022
100064754		LISLE	IL		07/14/2021	4.500	61,749						105,000	05/14/2021
3310081272		KNOXVILLE	TN		09/26/2024	9.289	61,756						580,000	07/26/2024
100184876		GILBERT	AZ		12/17/2024	8.125	61,758		(4)				645,104	10/08/2024
3340074006		FLINT	MI		04/30/2024	9.385	61,776						249,000	03/23/2024
100012556		LOS BANOS	CA		04/28/2017	3.076	61,782						220,000	01/31/2017
100055353		CLEVELAND	TX		03/23/2021	4.750	61,784						199,000	01/07/2021
100155424		MISSOURI CITY	TX		06/18/2024	9.125	61,833						469,000	03/20/2024
100065757		WILKES BARRE	PA		07/28/2021	4.875	61,838						92,500	06/04/2021
100054092		CREST HILL	IL		03/23/2021	2.875	61,842						105,000	01/03/2021
100112544		WEST FRANKFORT	IL		06/29/2023	7.000	61,848						122,500	06/04/2022
100145901		BLOOMSBURY	NJ		03/19/2024	12.375	61,858						363,000	10/31/2023
100112548		HAVANA	FL		06/29/2023	6.375	61,859						180,000	06/04/2022
100146211		TAMPA	FL		03/19/2024	10.375	61,865						445,961	10/17/2023
100177898		GAYLESVILLE	AL		11/19/2024	8.000	61,878						370,000	08/26/2024
100182277		RALEIGH	NC		12/12/2024	5.750	61,883		41				305,800	10/15/2024
3310055249		NORTH PORT	FL		10/06/2023	8.316	61,887						432,000	06/14/2023
100030289		HOUSTON	TX		12/20/2018	3.000	61,904						160,000	09/12/2018
100150086		TOMBALL	TX		06/14/2024	7.625	61,923						316,000	04/26/2024
100013575		MERRILLVILLE	IN		05/25/2017	4.000	61,937						78,755	01/31/2017
100177846		TOMS RIVER	NJ		11/19/2024	9.625	61,940						320,000	08/26/2024
100112817		CHICAGO	IL		06/29/2023	5.125	61,957						110,000	05/16/2022
100113618		RIVERDALE	GA		06/29/2023	3.990	61,969						210,000	06/01/2022
100082071		TWICKENHAM	GBR		03/30/2022	5.490	61,983					(1,124)	145,000	03/14/2022
100012072		TAMPA	FL		03/08/2017	5.000	61,995						120,000	09/02/2016
100047020		YUMA	AZ		11/20/2020	7.875	61,996						131,243	07/31/2020
100085103		VENLO	NLD		07/27/2022	4.000	61,999					(4,076)	82,264	12/01/2023
100178024		TUCSON	AZ		11/19/2024	9.375	62,003						299,000	08/29/2024
100146571		GLOUCESTER	VA		03/19/2024	11.750	62,006						467,635	10/28/2023
100111672		HOUSTON	TX		06/29/2023	6.625	62,009						220,000	06/02/2022
3310055980		PORT CHARLOTTE	FL		11/29/2023	8.946	62,013						685,000	06/21/2023
100184558		ASHVILLE	OH		12/17/2024	9.250	62,020		(8)				462,334	10/25/2024
3310054156		NEW BRITAIN	CT		06/21/2023	7.940	62,028						385,000	05/19/2023
100077906		ENKHUIZEN/HOORN	NLD		12/29/2021	3.250	62,030					(4,078)	78,190	12/01/2023
100184929		NUNICA	MI		12/17/2024	8.750	62,044		(4)				290,085	10/28/2024
3310083881		CAPE CORAL	FL		10/03/2024	8.771	62,059						590,000	08/26/2024
100114233		CORPUS CHRISTI	TX		06/29/2023	6.250	62,089						165,000	05/18/2022
3340072272		BIRMINGHAM	AL		04/12/2024	9.593	62,093						256,000	03/05/2024
100155625		LORENA	TX		06/18/2024	9.000	62,131						825,000	03/26/2024
100017796		NASHVILLE	TN		04/26/2018	6.497	62,132						200,000	12/31/2017
100026325		RIVERDALE	GA		09/20/2018	4.625	62,161						78,969	04/30/2018
100184926		LEESBURG	VA		12/17/2024	9.875	62,173		(7)				798,456	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100111325		MUSKOGEE	OK		06/29/2023	10.750	62,180						56,000	05/16/2022
100145929		SIDNEY	IL		03/19/2024	10.490	62,184						303,673	10/30/2023
100025556		GOWEN	MI		09/20/2018	4.000	62,187						103,455	04/30/2018
100043618		DECATUR	GA		08/13/2020	5.250	62,192						142,025	02/20/2020
100014593		RUMFORD	RI		09/27/2017	5.240	62,204						230,000	07/29/2017
100155807		TONAWANDA	NY		06/18/2024	9.750	62,220						258,669	03/22/2024
100112598		BAKERSFIELD	CA		06/29/2023	6.500	62,241						259,500	06/02/2022
3310090256		HILLSIDE	IL		12/12/2024	8.428	62,251						345,000	11/08/2024
3340071543		SPRINGFIELD	OH		04/12/2024	9.385	62,251						600,000	03/06/2024
100184824		WOODLAND PARK	NJ		12/17/2024	8.500	62,266		(5)				504,412	10/20/2024
100113533		KENNEBUNKPORT	ME		06/29/2023	4.910	62,288						380,000	06/07/2022
100113815		CHICAGO HEIGHTS	IL		06/29/2023	2.875	62,301						245,000	06/02/2022
100044379		LAKE WORTH	FL		11/19/2020	5.000	62,318						154,850	05/05/2019
100017635		ATLANTA	GA		04/26/2018	3.125	62,326						245,000	12/31/2017
100010765		TITUSVILLE	FL		12/23/2016	9.000	62,330						57,000	09/15/2016
100184797		HOWELL	NJ		12/17/2024	8.500	62,350		(5)				406,922	10/20/2024
3310083747		FORT WORTH	TX		09/18/2024	9.289	62,370						1,430,000	08/14/2024
100116988		SAINT LOUIS	MO		07/20/2023	4.500	62,382						107,000	03/01/2024
100000275		ROCKWELL	NC		09/27/2016	7.250	62,387						105,000	08/26/2016
100047310		MONROE	MI		11/20/2020	5.375	62,394						123,500	07/31/2020
100080275		BOLSWARD	NLD		02/22/2022	3.350	62,396						93,750	06/30/2024
100174624		TALLAHASSEE	FL		10/31/2024	7.375	62,401						82,000	01/29/2024
100028445		STUART	FL		10/26/2018	4.750	62,402						266,000	06/04/2018
100178166		LAKEWOOD	WA		11/19/2024	9.500	62,433		(11)				565,000	08/30/2024
100178144		MONROE TOWNSHIP	NJ		11/19/2024	11.000	62,441		(13)				390,000	08/30/2024
100032089		NAPLES	FL		03/29/2019	4.375	62,443						225,000	12/08/2018
100055078		BIRMINGHAM	AL		03/23/2021	9.407	62,457						54,000	01/08/2021
100177931		WESTERVILLE	OH		11/19/2024	8.750	62,466		(12)				368,000	08/27/2024
3310069762		JAMAICA	NY		02/15/2024	8.673	62,481						631,000	01/23/2024
100140318		ANNA	TX		01/18/2024	7.499	62,491						460,000	12/07/2023
100043389		PHILADELPHIA	PA		08/13/2020	4.150	62,492						133,000	04/09/2020
100055134		GREENVILLE	SC		03/23/2021	3.750	62,496						260,000	01/04/2021
100111658		GOODYEAR	AZ		06/29/2023	6.625	62,505						392,000	06/02/2022
100139918		NETHERLANDS	NLD		12/28/2023	6.200	62,506						98,100	01/01/2024
100178058		HENDERSON	NV		11/19/2024	9.125	62,508		(12)				381,800	08/29/2024
100078934		CHECOTAH	OK		02/24/2022	4.000	62,509						105,000	01/18/2022
100030020		CORDOVA	TN		12/20/2018	6.375	62,540						105,000	09/30/2018
3310089690		SACRAMENTO	CA		12/12/2024	8.316	62,542						1,750,000	10/31/2024
100117040		PETERSBURG	VA		07/20/2023	6.625	62,557						92,000	03/01/2024
100113034		BESSEMER	AL		06/29/2023	11.525	62,568						100,200	05/18/2022
100047584		NORTH BRUNSWICK	NJ		11/20/2020	5.375	62,568						266,000	07/31/2020
100146407		MERRILLVILLE	IN		03/19/2024	11.500	62,596						367,721	10/22/2023
100178159		TOMS RIVER	NJ		11/19/2024	8.875	62,601						522,300	08/30/2024
100155472		EAST WENATCHEE	WA		06/18/2024	10.990	62,603						410,787	03/27/2024
100011448		OZARK	MO		12/23/2016	4.375	62,607						119,900	08/10/2016
100177780		POST FALLS	ID		11/19/2024	8.000	62,612		(14)				436,000	08/23/2024
100111613		SAINT ALBANS	ME		06/29/2023	4.000	62,618						145,000	07/26/2022
100054862		BIRMINGHAM	AL		03/23/2021	8.736	62,640						60,000	01/08/2021
100127381		CASPER	WY		08/30/2023	3.990	62,646						435,000	06/06/2022
100000242		CORAL SPRINGS	FL		09/27/2016	4.000	62,651						406,042	08/22/2016
100155754		SARASOTA	FL		06/18/2024	11.250	62,655						402,253	03/18/2024
100044718		FOX LAKE	IL		11/19/2020	3.875	62,675						125,000	07/10/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100112387		OAKLAND	CA		06/29/2023	6.000	62,677						610,000	05/17/2022
100178122		LAS VEGAS	NV		11/19/2024	8.250	62,679		(15)				444,300	08/30/2024
3310088150		ONALASKA	WI		12/05/2024	8.323	62,682						301,500	10/24/2024
100055230		LOUISVILLE	KY		03/23/2021	9.250	62,683						70,000	01/07/2021
100057627		SAVANNAH	GA		06/30/2021	4.500	62,691						80,000	04/14/2021
100126886		HUBBARD	OH		08/30/2023	7.880	62,694						87,000	05/15/2022
100126470		MORGANTOWN	KY		08/30/2023	6.750	62,701						110,000	05/19/2022
100047725		SAN FERNANDO	CA		11/20/2020	5.750	62,706						365,750	07/31/2020
100113565		FLAGSTAFF	AZ		06/29/2023	4.000	62,720						510,000	06/20/2022
100127159		MIAMI	FL		08/30/2023	6.000	62,740						295,000	05/15/2022
100126799		MENTOR ON THE LAKE	OH		08/30/2023	3.500	62,744						180,000	05/14/2022
100113179		WEST PALM BEACH	FL		06/29/2023	6.750	62,745						425,000	05/14/2022
100048952		FILLMORE	CA		11/20/2020	4.000	62,748						498,750	07/31/2020
100043293		MARENGO	OH		08/13/2020	7.000	62,760						209,000	08/22/2019
100132256		ANNA	TX		10/13/2023	7.375	62,760						385,000	08/24/2023
100054093		ATLANTA	GA		03/23/2021	3.750	62,804						360,000	01/05/2021
100000259		FRESNO	TX		09/27/2016	6.210	62,808						170,000	08/26/2016
100045002		AKRON	OH		11/19/2020	4.875	62,811						136,090	07/31/2020
100111738		MOROCCO	IN		06/29/2023	7.500	62,811						125,900	06/10/2022
100146297		VINELAND	NJ		03/19/2024	11.125	62,811						268,189	11/01/2023
100112242		LINDENWOLD	NJ		06/29/2023	3.000	62,812		2,082				220,000	05/16/2022
3310086912		ELMWOOD PARK	IL		10/10/2024	7.700	62,816						465,000	09/26/2024
3310087368		LITHIA SPRINGS	GA		10/23/2024	7.950	62,816						330,000	10/03/2024
3310090043		WEST BLOOMFIELD TOWN	MI		12/05/2024	8.582	62,816						445,000	11/09/2024
100043807		CHICAGO	IL		08/13/2020	4.625	62,818						91,000	03/01/2024
100112199		STANWOOD	WA		06/29/2023	5.000	62,832						422,000	05/14/2022
100184525		FREDERICK	CO		12/17/2024	9.125	62,837		(4)				575,466	10/11/2024
100012745		PALM HARBOR	FL		05/25/2017	4.500	62,851						73,150	01/31/2017
100112982		MIAMI	FL		06/29/2023	3.625	62,852						338,000	05/16/2022
3320050371		ST. LOUIS	MO		04/27/2023	9.356	62,855						550,000	03/04/2023
100126797		BLOOMING PRAIRIE	MN		08/30/2023	4.000	62,885						159,000	05/16/2022
100146448		MORGANTOWN	PA		03/19/2024	11.375	62,886						291,677	11/02/2023
100043515		SANFORD	FL		08/13/2020	4.500	62,887						109,250	12/17/2019
100017105		NORMAN	OK		04/26/2018	5.040	62,892						249,000	12/31/2017
3310075942		KNOXVILLE	TN		08/26/2024	8.666	62,899						705,000	04/20/2024
100184800		HACKETTSTOWN	NJ		12/17/2024	9.500	62,900		(5)				287,010	10/26/2024
3310083887		CAPE CORAL	FL		10/03/2024	8.771	62,902						590,000	08/28/2024
100028085		SPRING	TX		10/26/2018	5.000	62,911						136,800	06/01/2018
100146020		OMAHA	NE		03/19/2024	11.500	62,917						348,453	11/04/2023
100114264		INDIANAPOLIS	IN		06/29/2023	6.000	62,921						250,000	05/16/2022
3310088788		LINDENWOLD	NJ		11/14/2024	8.645	62,923						340,000	10/19/2024
100177812		WOMELSDORF	PA		11/19/2024	9.375	62,928						344,000	08/26/2024
100030526		HUMBLE	TX		12/20/2018	6.000	62,931						210,000	08/10/2023
100146207		DOUGLASVILLE	GA		03/19/2024	11.125	62,933						316,324	10/19/2023
100155460		DALLAS	TX		06/18/2024	8.875	62,943						530,000	03/19/2024
100184609		CAIRO	GA		12/17/2024	9.500	62,954		(5)				341,235	10/24/2024
100178199		KINGSBURG	CA		11/19/2024	10.625	62,963		(13)				431,000	08/30/2024
100184487		CAMARILLO	CA		12/17/2024	8.750	62,968		(6)				580,950	10/25/2024
100046782		BROWNS MILLS	NJ		11/20/2020	8.625	62,981						152,855	07/31/2020
100065523		MEMPHIS	TN		07/28/2021	4.750	62,982						85,000	06/01/2021
100028040		DES PLAINES	IL		10/26/2018	3.500	62,992						154,850	06/02/2018
3340086650		PHILADELPHIA	PA		10/23/2024	8.579	62,994						300,000	09/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112111		BELLEVUE	NE		06/29/2023	7.250	63,000						170,000	06/02/2022
100055305		GLENFORD	OH		03/23/2021	4.999	63,005						138,000	01/05/2021
100053851		BIRMINGHAM	AL		03/23/2021	6.830	63,005						62,000	01/08/2021
100140550		HUTTO	TX		01/19/2024	7.625	63,007						325,000	12/12/2023
100146364		CHESTERFIELD	VA		03/19/2024	10.990	63,020						379,889	10/19/2023
100113734		BROOKLYN	MI		06/29/2023	3.750	63,035						257,000	05/15/2022
100145263		UNITED KINGDOM	GBR		03/12/2024	3.390	63,042						75,000	01/17/2020
3310080975		LEHIGH ACRES	FL		09/03/2024	9.702	63,054					(1,385)	385,000	07/22/2024
100071617		LEWISTON	MI		10/14/2021	4.750	63,064						95,000	06/16/2021
100146185		HESPERIA	CA		03/19/2024	11.500	63,071						429,916	11/04/2023
100146065		MOUNT AIRY	MD		03/19/2024	10.990	63,071						562,651	10/17/2023
100146100		ALTON	IL		03/19/2024	12.000	63,074						257,499	10/24/2023
100126726		FRANKLIN	OH		08/30/2023	5.700	63,088						198,000	05/15/2022
100064755		BESSEMER	AL		07/14/2021	4.250	63,102						80,000	04/14/2021
100146476		HACKETTSTOWN	NJ		03/19/2024	11.500	63,104						390,610	10/26/2023
3310089680		PHILADELPHIA	PA		11/21/2024	8.428	63,113						665,000	10/23/2024
100028639		DAYTON	OH		10/26/2018	4.125	63,115						72,200	06/01/2018
100068292		ALPENA	MI		08/25/2021	4.750	63,129						85,000	06/10/2021
100113031		DREXEL HILL	PA		06/29/2023	3.700	63,136						162,000	05/16/2022
100146050		LOCKPORT	IL		03/19/2024	11.875	63,143						263,223	10/27/2023
100146064		SACRAMENTO	CA		03/19/2024	11.500	63,151						435,726	10/18/2023
3310084624		MAYWOOD	IL		10/03/2024	9.016	63,153						400,000	08/29/2024
3500105254		LEHIGH ACRES	FL		08/12/2024	8.960	63,159						870,000	05/28/2024
100145934		FOUNTAIN INN	SC		03/19/2024	11.625	63,162						541,234	11/03/2023
100184875		HEMET	CA		12/17/2024	9.625	63,163		(6)				568,000	10/25/2024
100146316		SUMMIT POINT	WV		03/19/2024	11.625	63,165						426,394	10/17/2023
100146175		CANTON	GA		03/19/2024	11.500	63,170						450,594	10/29/2023
100031984		CICERO	IL		03/29/2019	4.240	63,175						170,000	12/08/2018
100177998		EDWARDSVILLE	IL		11/19/2024	9.500	63,176						231,000	08/28/2024
100184949		ASHLAND	VA		12/17/2024	9.000	63,182		(6)				375,182	11/02/2024
100155509		KINGSTON	PA		06/18/2024	11.625	63,186						568,000	04/01/2024
100013852		DILLON	MT		05/25/2017	4.000	63,195						104,000	01/31/2017
100046096		MAPLE VALLEY	WA		11/25/2020	4.875	63,196						689,605	08/07/2020
100053509		AKRON	OH		03/23/2021	5.125	63,196						165,000	01/01/2021
3340080716		NEW KENSINGTON	PA		07/29/2024	9.653	63,202						228,000	07/03/2024
100054632		FLORENCE	SC		03/23/2021	4.375	63,204						133,000	01/05/2021
100146118		BERKELEY SPRINGS	WV		03/19/2024	12.625	63,210						315,639	10/26/2023
100111100		FRAKES	KY		06/29/2023	9.450	63,215						50,000	05/19/2022
100178030		SOUTHPORT	NC		11/19/2024	8.625	63,219		(16)				288,200	08/29/2024
100046981		AVENEL	NJ		11/20/2020	7.625	63,220						246,050	07/31/2020
100111968		DECATUR	GA		06/29/2023	4.375	63,230						195,000	05/15/2022
100047078		EASTOVER	SC		11/20/2020	3.875	63,236						89,348	07/31/2020
100049849		NORTHRIDGE	CA		11/20/2020	7.750	63,244						351,500	07/31/2020
100184563		BELLEVUE	NE		12/17/2024	9.500	63,248		(6)				194,000	11/01/2024
100030509		ALBUQUERQUE	NM		12/20/2018	5.625	63,256						132,000	09/30/2018
3310083402		IRVING	TX		09/18/2024	8.925	63,261						317,000	08/15/2024
100113958		MILWAUKEE	WI		06/29/2023	8.375	63,264						140,000	06/02/2022
100127124		JOLIET	MT		08/30/2023	7.400	63,270						160,000	05/22/2022
100043367		LAREDO	TX		08/13/2020	7.450	63,272						109,250	07/12/2019
100113673		COLUMBUS	GA		06/29/2023	7.625	63,274						55,000	05/16/2022
100184576		NORTH SALEM	NY		12/17/2024	8.250	63,285		(4)				472,882	10/08/2024
100177922		MIDDLETOWN	OH		11/19/2024	10.000	63,290						320,000	08/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127024		WOODBINE	NJ		08/30/2023	6.250	63,295						382,500	05/16/2022
100155740		WELLINGTON	FL		06/18/2024	9.990	63,297						742,360	03/22/2024
100054688		DETROIT	MI		03/23/2021	6.875	63,313						140,000	12/31/2020
100127118		LA PINE	OR		08/30/2023	6.000	63,332						335,000	05/19/2022
100047774		ROUND ROCK	TX		11/20/2020	4.875	63,338						249,850	07/31/2020
100013077		FAIRFIELD	CA		05/25/2017	4.000	63,352						113,000	01/31/2017
3340073067		TRENTON	NJ		04/19/2024	9.118	63,360						400,000	03/22/2024
3340083719		CAIRO	NY		10/10/2024	8.425	63,360						800,000	08/26/2024
100173569		UNITED KINGDOM	GBR		10/29/2024	5.890	63,363					(2,465)	235,000	10/10/2024
100039226		DUBLIN	IRL		09/27/2019	4.900	63,364					(4,155)	103,126	11/30/2018
100168843		UNITED KINGDOM	GBR		09/26/2024	5.890	63,368					(4,541)	80,000	09/12/2024
100168844		UNITED KINGDOM	GBR		09/26/2024	5.890	63,368					(4,541)	85,000	09/12/2024
100112894		DELTONA	FL		06/29/2023	7.400	63,379						373,000	05/16/2022
100184760		PAWLEYS ISLAND	SC		12/17/2024	9.000	63,380		(7)				557,145	10/04/2024
100184701		EMMETT	ID		12/17/2024	9.000	63,383		(7)				354,515	10/30/2024
100010962		BATTLE CREEK	MI		12/23/2016	7.250	63,391						56,050	09/27/2016
100178060		VENICE	FL		11/19/2024	9.750	63,408						420,000	08/29/2024
100011283		ST. CLAIRESVILLE	OH		12/23/2016	12.375	63,409						52,250	10/31/2016
100068396		CLOVIS	NM		08/25/2021	4.625	63,412						83,500	06/22/2021
100146084		MOUNT JACKSON	VA		03/19/2024	11.375	63,425						272,000	10/27/2023
100011734		INDIANAPOLIS	IN		03/08/2017	3.875	63,427		2,142				92,150	09/02/2016
100112305		BALTIMORE	MD		06/29/2023	6.625	63,444						87,000	06/04/2022
100113574		THOMASVILLE	NC		06/29/2023	3.875	63,451						175,000	06/03/2022
100055316		GENEVA	NY		03/23/2021	4.750	63,454						130,000	01/02/2021
100045080		JOLIET	IL		11/19/2020	7.450	63,461						103,472	07/31/2020
100112622		LANCASTER	PA		06/29/2023	6.750	63,487						150,000	06/03/2022
100010981		ALLIANCE	OH		12/23/2016	6.000	63,504						100,000	08/09/2022
100173565		UNITED KINGDOM	GBR		10/29/2024	6.590	63,524					(2,472)	190,000	09/25/2024
100185636		UNITED KINGDOM	GBR		12/20/2024	6.590	63,524					(279)	355,000	12/19/2024
100038803		CLARE	IRL		09/27/2019	1.500	63,533					(4,162)	145,000	11/30/2018
100111630		GOSHEN	IN		06/29/2023	4.500	63,540						180,000	05/16/2022
100030573		PFLUGERVILLE	TX		12/20/2018	5.625	63,543						186,000	09/30/2018
100161022		MCKINNEY	TX		07/24/2024	8.125	63,555						415,000	05/14/2024
100112534		ESTILL SPRINGS	TN		06/29/2023	3.000	63,557						320,000	05/16/2022
100053621		STREATOR	IL		03/23/2021	5.500	63,563						65,000	01/03/2021
100050153		SONORA	CA		11/20/2020	7.214	63,565						299,250	07/31/2020
100083875		CHANDLER	AZ		07/12/2022	6.375	63,568						442,000	06/02/2022
3310076095		NORTH PORT	FL		07/29/2024	8.666	63,607						385,000	04/29/2024
100012458		REIDSVILLE	NC		04/28/2017	6.875	63,611						85,500	01/31/2017
100184781		LACEY	WA		12/17/2024	8.875	63,614		(8)				530,167	10/03/2024
100049609		JACKSON	NJ		11/20/2020	6.875	63,630						322,050	07/31/2020
100112297		BALTIMORE	MD		06/29/2023	7.000	63,638						145,000	06/03/2022
100055159		NORLINA	NC		03/23/2021	10.245	63,644						107,000	01/05/2021
100155647		ALBUQUERQUE	NM		06/18/2024	10.990	63,656						500,205	03/23/2024
100178001		CHICAGO	IL		11/19/2024	11.000	63,657						450,000	08/28/2024
100043358		MINNEAPOLIS	MN		08/13/2020	7.290	63,665						251,750	07/20/2019
100043619		SALISBURY	NC		08/13/2020	5.500	63,668						122,550	08/17/2019
100114223		HOLIDAY	FL		06/29/2023	9.600	63,689						224,000	05/16/2022
100000454		HOPKINS	SC		09/27/2016	7.800	63,692						89,500	08/25/2016
100184479		MARIETTA	GA		12/17/2024	8.875	63,698		(5)				229,243	10/30/2024
100127701		HILLIARD	OH		09/08/2023	8.624	63,700						682,000	06/29/2023
100047131		RIVERDALE	GA		11/20/2020	3.500	63,712						134,425	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054687		NORTH AUGUSTA	SC		03/23/2021	5.875	63,726						180,000	10/25/2023
3340063870		CHICAGO	IL		04/12/2024	9.290	63,732						690,000	11/03/2023
100065075		WATERLOO	IA		07/14/2021	3.750	63,737						78,000	05/13/2021
3340075826		COLUMBUS	OH		05/17/2024	9.087	63,749						438,000	04/24/2024
100076037		MEMPHIS	TN		01/07/2022	3.875	63,755						82,000	10/21/2021
3340084284		CONOVER	NC		09/18/2024	9.333	63,756						430,000	08/26/2024
100113561		MCKEESPORT	PA		06/29/2023	3.500	63,767						225,000	06/06/2022
100155580		BIRDSBORO	PA		06/18/2024	12.375	63,774						279,110	03/13/2024
100030515		CHARLOTTE	NC		12/20/2018	6.250	63,776						115,000	09/30/2018
3340078296		MEMPHIS	TN		08/26/2024	9.764	63,780						266,000	06/11/2024
100055583		SAINT LOUIS	MO		03/23/2021	4.750	63,792						99,900	01/03/2021
100101116		DETROIT	MI		04/28/2023	4.875	63,809						95,000	05/24/2022
100113589		DELTONA	FL		06/29/2023	4.375	63,811						195,000	06/04/2022
3340069397		DETROIT	MI		02/26/2024	9.265	63,819						300,000	01/24/2024
100173596		UNITED KINGDOM	GBR		10/29/2024	6.690	63,831					(2,484)	230,000	10/01/2024
100012485		LYNCHBURG	OH		04/28/2017	5.375	63,841						85,500	01/31/2017
100155811		BUMPASS	VA		06/18/2024	10.250	63,848						454,843	03/23/2024
100076141		AUGUSTA	GA		01/07/2022	4.250	63,849						104,000	10/28/2021
100127019		ALBUQUERQUE	NM		08/30/2023	4.875	63,862						240,000	04/07/2023
100043286		KELSO	WA		08/13/2020	5.250	63,864						195,920	05/31/2020
3310076098		NORTH PORT	FL		07/29/2024	8.666	63,867						385,000	04/30/2024
100045369		WASECA	MN		11/25/2020	8.040	63,904						87,994	08/31/2020
100177911		BAKERSFIELD	CA		11/19/2024	9.625	63,911		(18)				312,000	08/27/2024
100155461		LOVELAND	CO		06/18/2024	9.875	63,920						451,678	03/22/2024
3340074135		FLORENCE	SC		04/30/2024	9.385	63,924						342,000	03/28/2024
100029788		PORTSMOUTH	VA		10/26/2018	4.625	63,932						64,980	06/01/2018
100145501		UNITED KINGDOM	GBR		03/12/2024	9.500	63,933		1,672			(1,388)	74,995	12/10/2019
100044838		FAYETTEVILLE	GA		11/19/2020	3.000	63,969						293,958	07/31/2020
100025625		DEARBORN HEIGHTS	MI		09/20/2018	5.125	63,975						184,300	04/30/2018
100126721		VALE	NC		08/30/2023	4.500	63,976						486,305	05/19/2022
100155629		MIDLAND	GA		06/18/2024	10.990	63,979						350,358	03/19/2024
100177862		CLEARWATER	FL		11/19/2024	7.500	63,993						398,000	08/26/2024
100184570		WINDERMERE	FL		12/17/2024	9.750	64,001		(8)				658,000	10/26/2024
100043543		CHESHIRE	CT		08/13/2020	5.500	64,002						247,000	12/16/2019
100055104		FAIRBORN	OH		03/23/2021	4.000	64,007						80,000	12/31/2020
100029998		ALBUQUERQUE	NM		12/20/2018	5.750	64,039						150,000	09/30/2018
100146153		SUNLAND PARK	NM		03/19/2024	11.750	64,040						269,615	10/28/2023
100184559		OAK LAWN	IL		12/17/2024	9.625	64,047		(8)				295,079	10/28/2024
3310079137		PHILADELPHIA	PA		08/26/2024	8.666	64,051						700,000	06/19/2024
100114388		TRENTON	NJ		06/29/2023	6.375	64,052						200,000	06/02/2022
100177949		SICKLERVILLE	NJ		11/19/2024	9.125	64,062						464,000	08/27/2024
100126689		FORSYTH	GA		08/30/2023	6.000	64,079						95,000	04/10/2023
100013036		BAKERSFIELD	CA		05/25/2017	4.875	64,081						88,350	01/31/2017
100044045		VILLA RICA	GA		08/19/2020	4.875	64,097						93,860	05/11/2019
100049158		AUSTIN	TX		11/20/2020	3.500	64,101						304,000	07/31/2020
100155395		SILVER SPRING	MD		06/18/2024	10.625	64,102						560,927	03/30/2024
3310059096		LARGO	FL		10/06/2023	9.121	64,104						490,000	08/21/2023
3310059098		LARGO	FL		10/06/2023	9.121	64,104						490,000	08/21/2023
100155530		WHITINSVILLE	MA		06/18/2024	10.875	64,105						368,026	03/21/2024
100011192		MISSOURI CITY	TX		12/23/2016	5.990	64,118						245,000	08/30/2023
100184776		BALDWIN	MI		12/17/2024	8.625	64,119		(9)				233,000	10/13/2024
100112044		MILWAUKEE	WI		06/29/2023	2.875	64,129						141,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
40018968		CHICAGO	IL		03/18/2021	6.913	64,130						230,000	02/17/2021
3310085849		ALTO	GA		10/31/2024	8.666	64,148						310,000	09/13/2024
3340087571		TROY	NY		11/14/2024	8.968	64,152						460,000	10/09/2024
100155700		JACKSONVILLE	FL		06/18/2024	11.375	64,192						375,618	03/22/2024
100177957		SEMINOLE	AL		11/19/2024	9.125	64,202		(20)				407,000	08/27/2024
100026111		NORTH LAS VEGAS	NV		09/20/2018	4.125	64,207						146,205	04/30/2018
100111496		STONE MOUNTAIN	GA		06/29/2023	4.990	64,218						290,000	06/02/2022
100113627		BROOKLYN	NY		06/29/2023	10.125	64,233						950,000	05/15/2022
100111527		OPA LOCKA	FL		06/29/2023	7.500	64,252						361,000	06/10/2022
100011435		OAKDALE	MN		12/23/2016	5.875	64,264						185,000	03/08/2022
100057747		EDINBURG	TX		06/30/2021	4.250	64,285						81,500	04/29/2021
3310079214		IRWIN	PA		08/26/2024	8.463	64,301						380,000	07/03/2024
100032043		MADERA	CA		03/29/2019	4.500	64,304						217,000	12/09/2018
100178010		OWASSO	OK		11/19/2024	9.625	64,305		(16)				441,000	08/28/2024
100110908		ELON COLLEGE	NC		06/29/2023	7.500	64,306						105,000	05/16/2022
100141255		ORLAND PARK	IL		01/30/2024	8.625	64,310						420,000	12/11/2023
100155467		COLUMBUS	OH		06/18/2024	12.125	64,311						278,040	03/23/2024
100079192		HALE	MI		02/24/2022	4.125	64,315						82,000	01/14/2022
3340081649		DETROIT	MI		08/26/2024	9.272	64,318						430,000	07/22/2024
100043901		CHISHOLM	MN		08/19/2020	5.125	64,345						123,500	05/16/2019
100155498		LAUREL	DE		06/18/2024	11.500	64,348						284,331	03/29/2024
100145503		UNITED KINGDOM	GBR		03/12/2024	9.500	64,356		1,551			(1,398)	75,000	10/11/2019
100053521		DEPAUW	IN		03/23/2021	7.875	64,357						120,000	10/03/2022
100127952		ANTIOCH	TN		09/08/2023	6.375	64,381						311,000	04/15/2022
100177719		LONGS	SC		11/19/2024	9.250	64,385						372,400	08/14/2024
100155552		NORTH LAS VEGAS	NV		06/18/2024	12.250	64,388						677,000	03/26/2024
100146379		ST LOUIS	MO		03/19/2024	11.625	64,389						268,617	10/17/2023
100010980		MILLSTADT	IL		12/23/2016	8.650	64,389						79,705	10/25/2016
100114405		SEYMOUR	CT		06/29/2023	6.000	64,392						269,900	05/14/2022
100078915		JOANNA	SC		02/24/2022	4.500	64,417						83,000	01/28/2022
100146310		TROY	MO		03/19/2024	9.250	64,438						285,500	10/17/2023
100043611		PHILADELPHIA	PA		08/13/2020	8.000	64,454						76,713	09/10/2019
100126939		LIVERPOOL	NY		08/30/2023	7.730	64,455						126,000	05/15/2022
100155538		BLYTHEWOOD	SC		06/18/2024	11.500	64,461						387,594	03/24/2024
100030011		KATY	TX		12/20/2018	6.125	64,483						170,000	09/12/2018
100155474		TALLAHASSEE	FL		06/18/2024	11.750	64,486						608,837	03/28/2024
100044881		TULSA	OK		11/19/2020	2.000	64,494						123,500	04/10/2020
100034134		ROSCOMMON	IRL		06/21/2019	5.150	64,513					(4,213)	199,038	11/30/2018
100048228		HIALEAH	FL		11/20/2020	4.375	64,520						389,500	07/31/2020
100048630		CRETE	IL		11/20/2020	7.875	64,525						147,250	07/31/2020
100103353		ROOSENDAAL	NLD		04/28/2023	6.300	64,528					(4,242)	97,018	12/01/2023
100177848		BOYNTON BEACH	FL		11/19/2024	7.750	64,530		(9)				537,200	08/26/2024
100184696		EAGLE RIVER	AK		12/17/2024	10.250	64,535		(9)				370,230	10/28/2024
100111791		PHOENIX	AZ		06/29/2023	6.875	64,547						275,000	06/02/2022
100017739		ORLANDO	FL		04/26/2018	6.500	64,550						135,000	12/31/2017
100054369		LONG BEACH	WA		03/23/2021	5.125	64,552						240,000	01/05/2021
100086291		KATWIJK	NLD		08/29/2022	3.900	64,555					(4,245)	140,992	12/01/2023
100086289		KATWIJK	NLD		08/29/2022	3.650	64,560					(4,245)	141,004	12/01/2023
100086290		KATWIJK	NLD		08/29/2022	3.550	64,560					(4,245)	141,004	12/01/2023
100146204		MILTON	FL		03/19/2024	11.750	64,583						486,041	10/24/2023
100114006		MARTINSVILLE	VA		06/29/2023	4.250	64,589						115,000	06/04/2022
100155531		MASCOTTE	FL		06/18/2024	10.490	64,594						324,657	03/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054473		NORTH CHESTERFIELD	VA		03/23/2021	8.640	64,596						205,000	04/05/2024
3310082130		LLOYD	NY		09/03/2024	8.771	64,599						415,000	06/27/2024
100155715		PARKVILLE	MD		06/18/2024	11.750	64,601						355,759	03/21/2024
100045683		HAMILTON	OH		11/25/2020	6.000	64,603						72,200	08/31/2020
100145253		UNITED KINGDOM	GBR		03/12/2024	3.390	64,606					(1,419)	75,000	01/27/2020
100177939		BRIDGEPORT	WV		11/19/2024	10.500	64,619		(20)				350,000	08/27/2024
100112339		KANSAS CITY	MO		06/29/2023	2.875	64,620						215,000	06/02/2022
3310081355		BALTIMORE	MD		09/18/2024	8.463	64,627						395,000	07/25/2024
3310081359		BALTIMORE	MD		09/18/2024	8.463	64,627						410,000	07/25/2024
100113845		MIAMI	FL		06/29/2023	8.125	64,628						455,000	05/14/2022
100045038		HURON	OH		11/19/2020	4.875	64,630						142,500	04/10/2020
100031247		WINTER GARDEN	FL		03/29/2019	3.250	64,641						92,948	12/08/2018
3340066720		BALTIMORE	MD		04/12/2024	9.290	64,650						330,000	12/11/2023
100116852		ROCKLEDGE	FL		07/20/2023	6.125	64,676						410,000	03/01/2024
3340084004		PHILADELPHIA	PA		09/26/2024	9.487	64,690						494,000	08/26/2024
100184798		LEWES	DE		12/17/2024	8.875	64,692		(10)				617,636	10/22/2024
100184920		PARKLAND	FL		12/17/2024	9.125	64,695		(10)				1,738,060	10/14/2024
100184456		SHREVEPORT	LA		12/17/2024	9.875	64,704		(9)				556,444	10/23/2024
3340071140		PHILADELPHIA	PA		04/05/2024	9.385	64,706						1,210,000	02/22/2024
100155562		VIRGINIA BEACH	VA		06/18/2024	11.625	64,710						434,026	03/29/2024
100155443		ALDIE	VA		06/18/2024	10.990	64,715						1,018,082	03/19/2024
100111052		DALLAS	TX		06/29/2023	6.000	64,721						220,000	05/16/2022
100155776		VISALIA	CA		06/18/2024	11.625	64,723						474,277	03/21/2024
100155783		ELMWOOD PARK	NJ		06/18/2024	11.625	64,733						491,054	03/25/2024
100155591		LA GRANDE	OR		06/18/2024	10.490	64,760						250,000	03/21/2024
100030933		SAN MARCOS	CA		04/09/2019	3.125	64,766						517,750	05/08/2018
100043720		ATLANTA	GA		08/13/2020	3.880	64,770		1,439				149,150	12/20/2019
100111801		SAN ANTONIO	TX		06/29/2023	6.750	64,770						232,000	06/02/2022
100146099		NORRISTOWN	PA		03/19/2024	12.250	64,775						412,826	10/20/2023
100047138		BIG LAKE	AK		11/20/2020	4.875	64,785						299,250	07/31/2020
100117024		JACKSON	TN		07/20/2023	5.625	64,796						107,000	03/01/2024
3310078371		NORTH PORT	FL		08/26/2024	8.498	64,804						372,000	06/10/2024
100111002		ANDERSON	IN		06/29/2023	9.950	64,813						181,000	05/15/2022
100114163		MARION	KY		06/29/2023	5.875	64,821						108,000	05/16/2022
100013213		LAUDERHILL	FL		05/25/2017	4.000	64,830						61,750	01/31/2017
100155682		HOSCHTON	GA		06/18/2024	10.875	64,830						445,000	03/25/2024
100112281		WOODLAND PARK	CO		06/29/2023	3.875	64,834						440,000	06/04/2022
100184467		FIRESTONE	CO		12/17/2024	9.875	64,839		213				557,973	10/19/2024
100155614		EDGEWATER PARK	NJ		06/18/2024	11.125	64,843						204,291	03/25/2024
3300005424		SAINT PETERSBURG	FL		12/18/2024	8.760	64,851						440,000	09/29/2024
100047411		WOONSOCKET	RI		11/20/2020	4.000	64,864						294,500	07/31/2020
3340068948		AMSTERDAM	NY		02/29/2024	9.722	64,865						234,000	12/22/2023
100076280		EL RENO	OK		01/07/2022	4.990	64,868						110,000	11/02/2021
100054450		SOUTH BEND	IN		03/23/2021	7.500	64,876						179,000	01/05/2021
100146088		NEWFIELD	ME		03/19/2024	11.875	64,880						378,142	10/30/2023
100147017		SIMI VALLEY	CA		03/27/2024	7.875	64,883						840,000	09/26/2023
100018193		KINGWOOD	TX		06/08/2018	5.375	64,894						173,600	03/30/2018
3340071718		PITTSBURGH	PA		04/30/2024	9.385	64,904						360,000	02/27/2024
100024921		ROSEVILLE	MI		09/20/2018	4.625	64,906						54,150	04/30/2018
100184892		LAKE WORTH BEACH	FL		12/17/2024	8.875	64,914		(7)				283,428	11/02/2024
100112940		BATON ROUGE	LA		06/29/2023	10.900	64,919						120,500	05/16/2022
100177994		ROCK HILL	SC		11/19/2024	8.750	64,923		(12)				486,600	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028374		TUCKER	GA		10/26/2018	5.000	64,997						72,200	06/08/2018
100032062		BOYNTON BEACH	FL		03/29/2019	3.750	65,010						185,000	12/10/2018
100114421		HILLSBORO	ND		06/29/2023	4.000	65,010						215,000	05/16/2022
100112837		YORK	PA		06/29/2023	4.000	65,011						119,500	05/15/2022
100101678		LEHI	UT		04/26/2023	7.625	65,038						450,000	03/15/2023
100126700		YUKON	OK		08/30/2023	6.990	65,044						190,000	05/14/2022
100146255		ROCK SPRINGS	WY		03/19/2024	11.125	65,057						220,618	09/29/2023
100050155		OLD FORGE	PA		11/20/2020	6.125	65,070						152,000	07/31/2020
100046453		WOODWARD	OK		11/25/2020	7.375	65,119						118,750	08/31/2020
100113022		CHICAGO	IL		06/29/2023	2.000	65,121						353,000	05/15/2022
100127014		STUART	FL		08/30/2023	4.500	65,135						130,000	08/30/2023
100112904		FORT LAUDERDALE	FL		06/29/2023	6.000	65,155						280,000	05/13/2022
100053647		WESTWEGO	LA		03/23/2021	6.996	65,158						90,000	12/31/2020
100017670		LITHONIA	GA		04/26/2018	3.375	65,174						128,000	12/31/2017
100126517		KEARNEYSVILLE	WV		08/30/2023	8.750	65,183						239,715	05/12/2022
100110944		CLOVIS	NM		06/29/2023	7.380	65,188						146,000	05/18/2022
100017716		ROSSVILLE	IN		04/26/2018	3.625	65,191						146,900	04/26/2017
100142020		JOHNSTON	SC		02/29/2024	9.500	65,207						85,000	01/24/2024
100055367		SAINT LOUIS	MO		03/23/2021	4.500	65,238						110,000	04/26/2024
100030140		WARNER ROBINS	GA		12/20/2018	4.250	65,245						105,000	09/30/2018
100146546		BAY VILLAGE	OH		03/19/2024	11.875	65,253						332,958	10/26/2023
100019726		ELK GROVE	CA		07/26/2018	4.875	65,255						440,000	04/19/2018
100013321		BARBERTON	OH		05/25/2017	5.000	65,260						59,850	01/31/2017
3340083112		PARK FOREST	IL		09/10/2024	9.024	65,261						280,000	08/15/2024
100113918		CERES	CA		06/29/2023	7.990	65,276						415,000	06/02/2022
100112737		BOISE	ID		06/29/2023	5.250	65,287						395,000	04/07/2023
100111753		MELVINDALE	MI		06/29/2023	6.875	65,294						70,000	06/03/2022
100111945		NEWNAN	GA		06/29/2023	2.000	65,303						250,900	05/16/2022
100110924		LAGRANGE	GA		06/29/2023	6.000	65,323						105,000	05/16/2022
100126462		OWENSBORO	KY		08/30/2023	7.500	65,324						75,000	05/19/2022
100010897		BOAZ	AL		01/27/2017	4.000	65,326						110,000	10/31/2016
100184856		JOLIET	IL		12/17/2024	9.500	65,331		(6)				225,533	10/23/2024
100064830		TEMPE	AZ		07/14/2021	3.990	65,340						232,000	05/20/2021
100054625		CONVERSE	TX		03/23/2021	10.290	65,347						170,000	01/05/2021
100178079		MAINESBURG	PA		11/19/2024	8.625	65,364						588,000	08/29/2024
100184565		WESTLAKE	FL		12/17/2024	9.000	65,386		(6)				670,333	10/07/2024
100155757		MARSHALL	VA		06/18/2024	11.500	65,406						622,000	03/26/2024
100111831		CHARLOTTE	NC		06/29/2023	7.750	65,412						290,000	06/09/2022
100076173		GONZALES	LA		01/07/2022	3.750	65,416						88,500	11/10/2021
100111043		SACRAMENTO	CA		06/29/2023	4.750	65,451						390,000	05/13/2022
100025318		MEMPHIS	TN		09/20/2018	4.625	65,451						67,688	04/30/2018
100054796		DAVENPORT	FL		03/23/2021	3.500	65,459						215,000	01/05/2021
100064756		CEDAR BLUFF	AL		07/14/2021	4.250	65,469						94,000	05/06/2021
3310081037		NORTH PORT	FL		09/03/2024	8.498	65,483						465,000	07/17/2024
100155756		WALDORF	MD		06/18/2024	10.490	65,485						565,103	03/26/2024
3310062022		NEW BRITAIN	CT		11/21/2023	8.141	65,518						405,000	09/25/2023
100127393		RICHMOND	VA		08/30/2023	6.875	65,519						222,000	06/02/2022
100034699		DUBLIN	IRL		06/21/2019	5.150	65,538					(4,270)	64,804	11/30/2018
100113780		MESA	AZ		06/29/2023	6.625	65,563						365,000	06/02/2022
100050019		ROCKVILLE	MD		11/20/2020	3.500	65,566						384,750	07/31/2020
100054193		FREEPORT	TX		03/23/2021	4.250	65,581						148,000	01/04/2021
100012452		DESOTO	TX		04/28/2017	6.125	65,582						170,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100023415		LAWRENCEVILLE	GA		08/16/2018	5.125	65,595						165,000	06/26/2018
100112651		INDIANA	PA		06/29/2023	7.375	65,601						155,000	06/04/2022
100011384		BALTIMORE	MD		12/23/2016	9.490	65,618						45,600	09/28/2016
100012482		SAINT LOUIS	MO		04/28/2017	3.000	65,625						82,650	05/08/2021
3310091022		SUFFOLK	VA		12/19/2024	8.428	65,637						455,000	11/21/2024
100044968		MARIETTA	GA		11/19/2020	4.875	65,643						218,405	04/13/2020
100011882		CHARLOTTE	NC		03/08/2017	4.375	65,654						109,000	11/30/2016
100113337		AKRON	OH		06/29/2023	7.250	65,702						110,000	05/14/2022
3340069722		BALTIMORE	MD		03/28/2024	9.140	65,704						288,000	02/26/2024
100043580		HIGH POINT	NC		08/13/2020	6.000	65,715						111,150	12/18/2019
100184526		WOODBRIDGE	VA		12/17/2024	9.250	65,730		(7)				638,739	11/01/2024
100011398		NAPLES	FL		12/23/2016	3.750	65,740						276,000	08/10/2016
100113974		MIAMI	FL		06/29/2023	6.875	65,754						500,000	06/08/2022
3310069578		WOODRIDGE	NY		02/15/2024	8.841	65,755						490,000	01/24/2024
3310085425		DALLAS	TX		10/23/2024	9.289	65,756						350,000	09/11/2024
100047381		SOUTHFIELD	MI		11/20/2020	5.625	65,776						233,605	07/31/2020
100000572		SAINT LOUIS	MO		09/27/2016	3.000	65,779						164,229	08/22/2016
100113643		LOS ANGELES	CA		06/29/2023	11.500	65,789						797,000	05/16/2022
100111475		STAMFORD	CT		06/29/2023	4.250	65,809						204,000	06/09/2022
100067567		HURLEY	NM		09/23/2021	4.500	65,811						81,500	06/30/2021
100010819		RED SPRINGS	NC		12/23/2016	8.500	65,813						73,150	10/31/2016
3310082569		MANVILLE	NJ		09/26/2024	8.771	65,815						470,000	07/29/2024
100111598		MIAMI	FL		06/29/2023	5.750	65,847						348,000	06/10/2022
100043952		GRIFFIN	GA		08/19/2020	6.125	65,887						85,738	01/23/2020
100043915		SHREVE	OH		08/19/2020	6.990	65,890						103,550	11/26/2019
100128089		ANTIOCH	TN		09/08/2023	5.625	65,905						345,000	10/07/2021
100054283		CHICOPEE	MA		03/23/2021	4.750	65,925						115,000	01/05/2021
3310077593		CAPE CORAL	FL		09/03/2024	8.666	65,926						430,000	06/13/2024
100044229		MABELVALE	AR		08/19/2020	3.450	65,927						85,738	07/24/2019
100055668		PORT SAINT LUCIE	FL		03/23/2021	3.990	65,930						79,000	01/04/2021
100177710		BILLINGS	MT		11/19/2024	10.875	65,937		(19)				393,000	08/13/2024
100054245		JACKSONVILLE	FL		03/23/2021	10.480	65,951						60,000	01/08/2021
100046467		JACKSONVILLE	FL		11/25/2020	4.250	65,954						118,750	08/07/2020
100010970		LANSING	MI		12/23/2016	4.125	65,954						83,125	09/27/2016
100111292		LITTLE ROCK	AR		06/29/2023	8.600	65,955						115,000	05/16/2022
100044125		MERCED	CA		08/19/2020	5.875	65,975						113,905	01/20/2020
100043333		RESTON	VA		08/13/2020	6.500	65,979						295,000	11/30/2023
100044601		BROOKHAVEN	PA		11/19/2020	3.750	66,016						129,900	09/14/2019
100139927		NETHERLANDS	NLD		12/28/2023	6.200	66,041						98,100	01/01/2024
100043119		CLAYTON	NC		05/28/2020	4.000	66,046						229,900	04/22/2020
100055577		OMAHA	NE		03/23/2021	5.500	66,052						195,000	01/05/2021
100184858		APOPKA	FL		12/17/2024	8.250	66,055		(4)				304,814	10/26/2024
100165154		UNITED KINGDOM	GBR		08/27/2024	6.590	66,059						80,000	08/08/2024
100032166		STOCKTON	CA		03/29/2019	4.375	66,085						280,000	12/10/2018
3340074391		BESSEMER	AL		05/17/2024	9.473	66,122						270,000	04/02/2024
100064723		BROKEN ARROW	OK		07/14/2021	4.250	66,128						132,000	05/01/2021
100157531		ARNHEM	NLD		06/28/2024	6.250	66,129						79,813	06/30/2024
100010935		AUBURN	IN		12/23/2016	9.850	66,145						119,500	10/31/2016
100057622		PLEASANTVILLE	NJ		06/30/2021	4.250	66,149						135,000	04/15/2021
100011787		CLEVELAND	NY		03/08/2017	5.000	66,157		2,444				125,000	04/06/2021
100055580		COUNTRY CLUB HILLS	IL		03/23/2021	3.880	66,172						65,000	12/31/2020
100054791		CAMDEN	NJ		03/23/2021	5.500	66,184						55,000	01/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111960		SENOIA	GA		06/29/2023	3.875	66,185						186,900	05/14/2022
100031640		LAS VEGAS	NV		03/29/2019	3.630	66,185						165,000	12/08/2018
100014438		CHICAGO	IL		09/27/2017	2.875	66,191						146,000	02/12/2024
100045383		MILLEDGEVILLE	GA		11/25/2020	3.125	66,194						361,000	08/31/2020
100127350		GIG HARBOR	WA		08/30/2023	7.000	66,205						1,300,000	06/02/2022
100145911		READING	PA		03/19/2024	10.990	66,208						400,636	11/02/2023
100155864		WARREN	RI		06/18/2024	9.990	66,261						450,973	03/30/2024
100110910		TUSCALOOSA	AL		06/29/2023	7.625	66,261						405,000	05/16/2022
100111257		PETERSBURG	IN		06/29/2023	9.400	66,266						132,000	05/14/2022
100155660		CUMMING	GA		06/18/2024	10.625	66,267						711,170	03/19/2024
100155751		TUCSON	AZ		06/18/2024	10.750	66,268						269,478	03/18/2024
100031561		LAS VEGAS	NV		03/29/2019	4.250	66,275						161,500	12/07/2018
100114138		FLORISSANT	MO		06/29/2023	5.000	66,318						210,000	05/16/2022
3340071233		LAWTON	OK		04/30/2024	8.845	66,330						240,000	03/18/2024
100023809		EULESS	TX		09/04/2018	5.500	66,338						210,000	09/04/2018
3340081635		INDIANAPOLIS	IN		09/03/2024	9.170	66,354						250,000	07/30/2024
100146105		MIMS	FL		03/19/2024	10.250	66,354						369,683	10/30/2023
100154635		CLEVELAND	OH		07/19/2024	6.875	66,359						91,000	02/28/2024
3310071990		ATLANTA	GA		07/29/2024	8.785	66,360						423,000	04/03/2024
100071772		NORRISTOWN	PA		10/14/2021	4.625	66,367						85,000	08/19/2021
100000381		STERRETT	AL		09/27/2016	6.000	66,371						186,908	08/22/2016
100031574		DUNEDIN	FL		03/29/2019	2.000	66,394						214,000	12/08/2018
100155396		HERNDON	VA		06/18/2024	9.750	66,394						788,070	04/01/2024
100110200		LAWRENCEVILLE	GA		06/30/2023	7.625	66,396						411,000	05/16/2023
100137584		GLASSBORO	NJ		12/08/2023	7.875	66,400						373,000	09/18/2023
100064944		OVIEDO	FL		07/14/2021	3.875	66,401						245,000	04/30/2021
100047350		MARIETTA	GA		11/20/2020	4.875	66,422						264,100	07/31/2020
100113366		LYNCHBURG	VA		06/29/2023	7.200	66,434						151,000	03/27/2023
100053949		REPUBLIC	MO		03/23/2021	3.250	66,434						150,000	01/07/2021
3340089380		CHICAGO	IL		12/19/2024	8.707	66,449						670,000	10/31/2024
3310039015		SHAKER HEIGHTS	OH		08/08/2022	8.540	66,454						445,000	06/16/2022
100028453		KENOSHA	WI		10/26/2018	3.875	66,467						76,713	06/02/2018
100011641		SPOKANE VALLEY	WA		03/08/2017	3.875	66,475						120,000	11/30/2016
100064684		READING	PA		07/14/2021	4.625	66,475						88,000	05/25/2021
3340067815		LAKE PROVIDENCE	LA		03/28/2024	9.377	66,485						522,000	01/15/2024
100143825		ROTTERDAM	NLD		02/27/2024	5.650	66,497					(3,165)	107,436	06/30/2024
100164200		BUFFALO GROVE	IL		08/21/2024	7.999	66,498						445,000	07/31/2024
100076149		GREENWOOD	SC		01/07/2022	4.125	66,506						104,000	11/08/2021
3340084813		LANSING	IL		10/23/2024	8.965	66,528						400,000	09/03/2024
100155823		COLORADO SPRINGS	CO		06/18/2024	12.000	66,534						437,000	03/29/2024
100011765		PHILADELPHIA	PA		03/08/2017	3.875	66,535						111,748	05/29/2019
3310067385		BARNWELL	SC		01/23/2024	8.841	66,546						600,000	12/14/2023
100029924		KATY	TX		12/20/2018	6.000	66,551						136,000	09/12/2018
3310062296		BUFFALO	NY		01/23/2024	9.709	66,558						410,000	10/05/2023
100048321		BATON ROUGE	LA		11/20/2020	5.625	66,564						164,350	07/31/2020
100054861		GARY	IN		03/23/2021	10.610	66,586						50,000	01/07/2021
100155390		HERRIMAN	UT		06/18/2024	9.990	66,586						672,500	03/29/2024
100011870		MARRERO	LA		03/08/2017	6.000	66,608						105,000	11/30/2016
100112986		JACKSONVILLE	FL		06/29/2023	4.000	66,612						170,000	05/16/2022
100145124		UNITED KINGDOM	GBR		03/12/2024	9.500	66,652		2,785			(1,438)	80,000	11/28/2019
100184495		HARRISON	OH		12/17/2024	9.000	66,669		(5)				258,134	10/19/2024
100112130		TAMPA	FL		06/29/2023	3.875	66,699						246,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114487		WHITESVILLE	KY		06/29/2023	7.000	66,700						415,000	05/19/2022
100032102		MERCED	CA		03/29/2019	3.750	66,714						136,900	12/08/2018
100019853		WAIPAHU	HI		07/30/2018	5.125	66,725						365,000	03/24/2018
100111184		CHICAGO	IL		06/29/2023	7.000	66,729						105,000	05/14/2022
100146417		WEST MILFORD	NJ		03/19/2024	10.990	66,731						450,000	10/23/2023
100057505		BARTLETT	TN		06/30/2021	3.375	66,732						90,000	03/05/2021
100054307		SHEFFIELD	PA		03/23/2021	9.650	66,745						100,000	01/06/2021
100053733		ROMEOVILLE	IL		03/23/2021	2.875	66,749						265,000	01/03/2021
100011280		MEMPHIS	TN		12/23/2016	5.125	66,754						76,000	10/31/2016
100144869		UNITED KINGDOM	GBR		03/12/2024	3.390	66,760					(1,466)	77,500	01/17/2020
100046886		NASHVILLE	TN		11/20/2020	8.000	66,761						270,750	07/31/2020
3340074877		BALTIMORE	MD		05/17/2024	9.206	66,766						370,000	04/12/2024
100138952		KANSAS CITY	KS		12/21/2023	5.125	66,778						165,000	06/03/2022
100078942		IOWA FALLS	IA		02/24/2022	3.875	66,782						95,000	12/30/2021
100112239		BROWNSVILLE	PA		06/29/2023	4.999	66,787						135,000	05/16/2022
100046939		PALO ALTO	CA		11/20/2020	8.000	66,793						774,250	07/31/2020
100049858		MADISON	TN		11/20/2020	5.750	66,808						171,000	07/31/2020
100146309		TRINIDAD	CO		03/19/2024	11.250	66,816						379,047	10/17/2023
3310080335		HOLTSVILLE	NY		08/26/2024	8.603	66,825						548,000	05/08/2024
100078867		STANLEY	WI		02/24/2022	3.750	66,835						90,000	01/03/2022
100127306		WHITING	NJ		08/30/2023	7.125	66,835						55,000	06/09/2022
100111796		MILWAUKEE	WI		06/29/2023	4.625	66,875						138,000	06/10/2022
100046199		MANCHESTER	TN		11/25/2020	4.000	66,889						123,500	08/05/2020
100044717		GRETNA	FL		11/19/2020	5.000	66,892						250,000	07/13/2020
3310079135		PALM BAY	FL		08/26/2024	8.498	66,895						325,000	06/14/2024
100075945		BELOIT	WI		01/07/2022	4.375	66,901						85,000	11/16/2021
100043671		SAN BERNARDINO	CA		08/13/2020	5.750	66,905						275,500	12/04/2019
100026243		PLANT CITY	FL		09/20/2018	4.625	66,905						156,750	04/30/2018
100043405		FAIRVIEW HEIGHTS	IL		08/13/2020	4.000	66,909						79,041	05/31/2020
100031785		PLANT CITY	FL		03/29/2019	4.375	66,917						250,000	12/07/2018
100012115		PORTLAND	MI		03/08/2017	4.500	66,927						77,900	09/02/2016
100146081		NEPTUNE CITY	NJ		03/19/2024	11.250	66,946						473,420	11/03/2023
100155476		OCALA	FL		06/18/2024	11.500	66,949						375,000	03/29/2024
100111810		SAINT SIMONS ISLAND	GA		06/29/2023	7.750	66,958						540,000	06/05/2022
100128054		LA VERGNE	TN		09/08/2023	5.875	66,962						300,000	07/29/2022
100111635		WEST EDMESTON	NY		06/29/2023	8.000	66,969						113,000	05/16/2022
3310084445		KINGSTON	NY		09/26/2024	8.925	66,974						480,000	08/20/2024
100144890		UNITED KINGDOM	GBR		03/12/2024	3.390	66,982		3,173			(1,449)	85,001	01/03/2020
100011747		KUNA	ID		03/08/2017	2.000	67,009						170,000	09/02/2016
100046819		OAKLYN	NJ		11/20/2020	7.750	67,014						209,000	07/31/2020
100126798		SARATOGA SPGS	NY		08/30/2023	3.000	67,017						315,000	05/16/2022
100068610		TILBURG	NLD		08/30/2021	3.250	67,038					(4,408)	139,286	06/30/2024
100145105		UNITED KINGDOM	GBR		03/12/2024	3.190	67,043		3,118			(1,454)	80,000	04/07/2020
100054234		LAS VEGAS	NV		03/23/2021	4.625	67,056						191,000	12/31/2020
100050265		CAPE CORAL	FL		11/20/2020	5.000	67,060						199,500	07/31/2020
100012437		PHILADELPHIA	PA		04/28/2017	5.250	67,062						47,500	01/31/2017
100028051		STRONGSVILLE	OH		10/26/2018	4.250	67,082						208,050	05/31/2018
100113603		ATLANTA	GA		06/29/2023	3.625	67,090						282,000	06/02/2022
100030284		BRODHEAD	WI		12/20/2018	5.000	67,097						128,000	09/17/2018
100043727		TROY	MO		08/13/2020	6.750	67,099						156,750	12/16/2019
100026247		MERRILLVILLE	IN		09/20/2018	5.000	67,100						76,713	04/30/2018
100053970		HAMMOND	IN		03/23/2021	4.125	67,104						90,000	01/04/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100177800		DOVER	DE		11/19/2024	8.250	67,114						293,000	08/26/2024
100113254		MOULTRIE	GA		06/29/2023	6.750	67,118						115,000	06/03/2022
3310066578		RAHWAY	NJ		01/23/2024	8.673	67,122						690,000	12/01/2023
100025534		DUNCANVILLE	TX		09/20/2018	5.000	67,125						115,805	04/30/2018
100144823		UNITED KINGDOM	GBR		03/12/2024	9.500	67,132					(1,474)	81,960	01/24/2020
100000566		HATFIELD	PA		09/27/2016	1.000	67,165						380,000	08/27/2016
100055440		PHILADELPHIA	PA		03/23/2021	4.250	67,170						169,000	01/05/2021
100113318		TAMPA	FL		06/29/2023	6.990	67,181						254,000	05/14/2022
100029985		ALBUQUERQUE	NM		12/20/2018	6.500	67,189						150,000	09/30/2018
100126993		DALLAS	TX		08/30/2023	2.000	67,211						161,000	08/30/2023
100145968		CHINO	CA		03/19/2024	10.490	67,232						543,699	10/31/2023
3310076834		PHILADELPHIA	PA		08/26/2024	8.323	67,247						365,000	05/14/2024
100145893		MCCORMICK	SC		03/19/2024	9.125	67,253						600,000	11/03/2023
100178130		LOUISA	VA		11/19/2024	8.875	67,258						319,500	08/30/2024
100113587		RIVERDALE	GA		06/29/2023	3.875	67,269						241,000	06/03/2022
100126536		OKMULGEE	OK		08/30/2023	6.540	67,269						95,000	05/16/2022
100145964		COWPENS	SC		03/19/2024	10.990	67,281						565,000	10/17/2023
100155441		MANHATTAN	IL		06/18/2024	10.990	67,286						257,874	03/21/2024
100112636		DALTON	GA		06/29/2023	3.500	67,288						169,000	06/03/2022
100113481		WATERBURY	CT		06/29/2023	2.875	67,291						150,000	06/03/2022
100012942		PORT ORANGE	FL		05/25/2017	5.000	67,304						67,450	01/31/2017
100000479		FINDLAY	OH		09/27/2016	9.500	67,306						98,000	08/25/2016
3340066088		LAKE BLUFF	IL		06/14/2024	9.653	67,320						3,040,000	12/22/2023
3340089111		AKRON	OH		12/19/2024	9.075	67,320						300,000	10/31/2024
100103352		ROOSENDAAL	NLD		04/28/2023	5.950	67,321					(4,427)	99,982	12/01/2023
100185678		BERGEN OP ZOOM	NLD		12/20/2024	5.100	67,321					(461)	104,394	11/25/2024
100053385		TAYLORSVILLE	NC		03/23/2021	11.000	67,328						95,000	01/05/2021
3310084056		PHILADELPHIA	PA		09/18/2024	8.771	67,345						430,000	08/12/2024
100126685		DELRAY BEACH	FL		08/30/2023	7.375	67,355						360,000	05/16/2022
100043262		FORT LAUDERDALE	FL		08/13/2020	6.600	67,356						249,457	05/31/2020
3310091865		NEWARK	NJ		12/19/2024	7.920	67,360						455,000	11/26/2024
100057881		HAGERSTOWN	MD		06/30/2021	4.500	67,380						105,000	04/19/2021
100155800		WOODBRIDGE	VA		06/18/2024	10.375	67,381						621,977	04/01/2024
100032165		STOCKTON	CA		03/29/2019	3.000	67,407						227,000	12/08/2018
100043446		NEW IBERIA	LA		08/13/2020	8.000	67,432						121,600	09/13/2019
100047534		ELIZABETH	NJ		11/20/2020	3.375	67,440						251,750	07/31/2020
3310078721		BELMONT	NC		07/29/2024	9.135	67,455						410,000	06/07/2024
100155361		ACWORTH	GA		06/18/2024	11.875	67,462						334,927	03/18/2024
100155567		MAPLE VALLEY	WA		06/18/2024	9.990	67,484						574,088	03/19/2024
100042989		CUTLER	CA		05/28/2020	8.875	67,493						152,500	03/29/2020
100177906		ELIZABETHTON	TN		11/19/2024	9.750	67,537						230,000	08/27/2024
3310077598		CAPE CORAL	FL		09/18/2024	9.289	67,550						383,000	05/23/2024
100054755		REDFORD	MI		03/23/2021	4.625	67,560						100,000	12/31/2020
3310079162		POUGHKEEPSIE	NY		08/26/2024	8.148	67,568						325,000	06/27/2024
3340084502		DETROIT	MI		09/18/2024	9.125	67,573						360,000	08/06/2024
100053786		KILLEEN	TX		03/23/2021	10.560	67,579						85,500	12/31/2020
3310064329		WOOD DALE	IL		01/09/2024	8.666	67,594						370,000	11/13/2023
100071775		MESQUITE	TX		10/14/2021	4.125	67,596						92,000	08/24/2021
100000453		BEECH CREEK	PA		09/27/2016	10.550	67,598						80,000	08/26/2016
100012053		HARVEY	LA		03/08/2017	5.000	67,610						135,000	09/03/2016
100177806		CLEARFIELD	UT		11/19/2024	9.000	67,619						410,000	08/26/2024
100112839		CHICAGO	IL		06/29/2023	4.000	67,620						170,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100177836		RICE	MN		11/19/2024	8.625	67,628						261,200	08/26/2024
100064910		HUNTSVILLE	AL		07/14/2021	4.375	67,648						317,000	05/20/2021
3340072875		BEDFORD	OH		06/14/2024	9.445	67,676						326,000	03/19/2024
100024888		MAYWOOD	IL		09/20/2018	4.000	67,683						72,200	04/30/2018
100018338		PHOENIX	AZ		06/27/2018	5.375	67,685						195,000	04/16/2018
3340074812		WICHITA	KS		05/17/2024	9.473	67,696						380,000	04/15/2024
3340073329		SAINT LOUIS	MO		04/19/2024	9.148	67,699						288,000	03/14/2024
100177808		LAKESIDE	AZ		11/19/2024	8.250	67,712		(14)				398,000	08/26/2024
100047151		HOUSTON	TX		11/20/2020	4.625	67,715						203,300	07/31/2020
100112522		BALTIMORE	MD		06/29/2023	5.500	67,715						160,000	05/16/2022
3310053663		NEW BEDFORD	MA		06/29/2023	7.940	67,716						359,000	05/13/2023
100011056		BRISTOL	VT		01/27/2017	7.480	67,725						153,000	10/31/2016
3310086692		PHILADELPHIA	PA		10/10/2024	8.645	67,746						400,000	09/12/2024
100155507		COLUMBUS	GA		06/18/2024	10.990	67,749						273,567	03/25/2024
100054378		WOODBURY HEIGHTS	NJ		03/23/2021	4.875	67,756						165,600	01/03/2021
100011339		COLUMBUS	OH		12/23/2016	8.240	67,771						118,000	10/31/2016
100054858		EL PASO	TX		03/23/2021	5.000	67,791						112,000	01/07/2021
3340079191		PITTSBURGH	PA		07/29/2024	9.350	67,796						632,000	06/25/2024
100028869		GALLOWAY	NJ		10/26/2018	3.500	67,803						85,738	06/01/2018
100030027		PINE HALL	NC		12/20/2018	6.125	67,842						108,000	09/30/2018
100028615		SHARON HILL	PA		10/26/2018	3.750	67,861						82,128	06/01/2018
100054650		PERKINS	OK		03/23/2021	4.625	67,864						97,750	01/08/2021
100126848		LAWRENCEVILLE	GA		08/30/2023	6.625	67,873						300,000	05/16/2022
100049595		CHICAGO	IL		11/20/2020	5.000	67,873						63,175	07/31/2020
100101656		EAST STROUDSBURG	PA		04/26/2023	5.875	67,886						200,000	03/02/2023
100184862		RANCHO MURIETA	CA		12/17/2024	8.875	67,899		(6)				824,711	10/26/2024
3340076621		JOLIET	IL		09/10/2024	8.721	67,914						580,000	05/10/2024
3310074083		LABELLE	FL		07/29/2024	9.135	67,921						465,000	04/10/2024
100047372		AURORA	CO		11/20/2020	4.375	67,926						209,000	07/31/2020
100112969		PEMBROKE PINES	FL		06/29/2023	6.250	67,927						195,000	05/16/2022
100054668		AURORA	IL		03/23/2021	4.125	67,933						173,000	12/31/2020
100032127		SACRAMENTO	CA		03/29/2019	4.225	67,948						262,000	12/08/2018
100054405		KANSAS CITY	MO		03/23/2021	9.750	67,971						60,000	01/08/2021
100126680		TWO RIVERS	WI		08/30/2023	8.750	67,999						117,000	08/30/2023
100055444		SAN MATEO	CA		03/23/2021	5.400	68,007						1,050,000	01/05/2021
100077894		NIJMEGEN	NLD		12/29/2021	3.850	68,055					(4,475)	82,819	12/01/2023
3310049750		PATTERSON	NY		04/27/2023	8.960	68,058						390,000	03/06/2023
100155351		PRINCETON	ID		06/18/2024	9.990	68,060						918,000	03/12/2024
100047834		STOCKBRIDGE	GA		11/20/2020	6.375	68,080						152,000	07/31/2020
100114075		MONTGOMERY	AL		06/29/2023	6.375	68,090						200,000	06/09/2022
100014074		TUCSON	AZ		05/25/2017	4.500	68,102						79,800	01/31/2017
100184795		RENO	NV		12/17/2024	8.875	68,128		(6)				328,996	11/01/2024
3340060881		SUMTER	SC		02/26/2024	9.687	68,130						417,000	11/07/2023
100049440		UTICA	MI		11/20/2020	4.750	68,137						159,600	07/31/2020
100011853		HOUSTON	TX		03/08/2017	5.750	68,141		1,133				120,000	09/02/2016
100068462		SHELBY	NC		08/25/2021	4.500	68,151						108,000	07/01/2021
100030233		MAYETTA	KS		12/20/2018	6.750	68,156						130,000	09/30/2018
3310090319		BRIDGEPORT	CT		12/12/2024	7.940	68,162						520,000	11/15/2024
100126527		LEAVENWORTH	KS		08/30/2023	8.880	68,166						150,000	05/13/2022
100065208		PHILADELPHIA	PA		07/14/2021	3.500	68,173						87,000	03/04/2021
100045144		GREENVILLE	SC		11/25/2020	3.000	68,186						118,750	08/31/2020
100011782		ANTIOCH	IL		03/08/2017	3.500	68,186						102,000	09/02/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310084769		MUNDELEIN	IL		10/10/2024	8.498	68,190						330,000	09/04/2024
100025805		DES MOINES	IA		09/20/2018	5.000	68,218						63,175	04/30/2018
100129702		FRESNO	CA		09/29/2023	7.250	68,222						390,000	08/03/2023
100184882		OAKLEY	CA		12/17/2024	9.375	68,233		(6)				816,303	11/01/2024
100048087		SAN FRANCISCO	CA		11/20/2020	3.375	68,235						1,262,598	07/31/2020
100184597		MYRTLE BEACH	SC		12/17/2024	8.875	68,253		(7)				301,154	10/18/2024
100111228		SIMI VALLEY	CA		06/29/2023	5.860	68,265						770,000	05/16/2022
100114464		WICHITA	KS		06/29/2023	8.200	68,280						150,000	05/16/2022
100114202		NORFOLK	VA		06/29/2023	8.650	68,288						205,000	11/15/2023
100146401		SMITHFIELD	VA		03/19/2024	11.375	68,293						470,297	10/19/2023
100146184		MIDLOTHIAN	VA		03/19/2024	11.125	68,296						498,059	10/28/2023
100111200		TOLLESON	AZ		06/29/2023	5.250	68,299						378,000	05/16/2022
3340085075		MARENGO	IL		10/03/2024	8.696	68,310						440,000	09/12/2024
100146292		KEARNEYSVILLE	WV		03/19/2024	11.125	68,351						287,876	10/18/2023
100184507		LOVELAND	CO		12/17/2024	11.125	68,356		(5)				474,335	10/23/2024
100084308		WINTERSWIJK	NLD		06/30/2022	3.800	68,368					(4,495)	99,000	06/30/2024
100114117		WAUNAKEE	WI		06/29/2023	3.750	68,377						350,000	05/17/2022
100177781		FRANKLIN	NH		11/19/2024	8.625	68,381		(9)				347,600	08/23/2024
3310079541		MONONGAHELA	PA		09/03/2024	8.666	68,383						800,000	06/26/2024
100111712		UPPER DARBY	PA		06/29/2023	7.125	68,385						145,000	06/04/2022
100111633		PHILADELPHIA	PA		06/29/2023	4.000	68,410						110,000	05/15/2022
100113932		LOGAN	OH		06/29/2023	7.000	68,418						175,000	06/03/2022
100113685		KINGSTON	PA		06/29/2023	4.000	68,420						149,900	05/16/2022
3340069201		BRIDGETON	NJ		02/29/2024	9.722	68,429						290,000	02/02/2024
100114346		DUNDALK	MD		06/29/2023	7.000	68,436						195,000	06/03/2022
100180917		UNITED KINGDOM	GBR		11/27/2024	5.690	68,437					(875)	90,000	11/13/2024
100029968		SPRINGFIELD	MA		12/20/2018	5.750	68,438						115,000	09/30/2018
100155870		CAPE CORAL	FL		06/18/2024	11.125	68,460						426,604	03/30/2024
100057571		HAGERSTOWN	MD		06/30/2021	3.999	68,462						85,000	05/14/2021
100126695		MOLINO	FL		08/30/2023	7.500	68,478						206,000	05/18/2022
100049012		CREVE COEUR	IL		11/20/2020	6.375	68,484						49,638	07/31/2020
100113928		SAN ANTONIO	TX		06/29/2023	7.125	68,541						360,000	06/02/2022
100012294		LOVES PARK	IL		04/28/2017	4.250	68,543						76,000	01/31/2017
100028070		AUBURN HILLS	MI		10/26/2018	3.500	68,544						137,750	06/04/2018
100027997		JACKSONVILLE	FL		10/26/2018	4.625	68,546						58,663	06/30/2018
100126811		BANGOR	ME		08/30/2023	2.000	68,550						162,500	05/14/2022
100145390		UNITED KINGDOM	GBR		03/12/2024	3.550	68,553		3,236			(1,506)	83,000	05/29/2020
100050198		BOSSIER CITY	LA		11/20/2020	7.250	68,557						56,858	07/31/2020
100054499		JACKSONVILLE	AR		03/23/2021	9.000	68,587						70,500	01/05/2021
100043211		PASADENA	TX		08/13/2020	5.000	68,606						131,510	05/31/2020
100053628		SAINT MARTINVILLE	LA		03/23/2021	5.500	68,611						94,000	01/07/2021
3340068958		CLEVELAND	OH		02/26/2024	9.473	68,615						286,000	01/19/2024
100043734		MIAMI	FL		08/13/2020	5.250	68,617						192,850	10/07/2019
100101585		SYRACUSE	NY		04/26/2023	7.125	68,620						96,000	12/02/2022
100012685		HAZEL PARK	MI		05/25/2017	4.250	68,631						72,200	01/31/2017
100046778		JOHNSTON	RI		11/20/2020	9.000	68,646						265,050	07/31/2020
100154938		CINCINNATI	OH		07/19/2024	7.625	68,650						180,000	03/08/2024
100116269		EUCLID	OH		07/20/2023	7.250	68,661						93,000	03/01/2024
100101093		WINTERSET	IA		04/28/2023	7.000	68,674						94,000	05/10/2022
100012240		HAMILTON	OH		04/28/2017	6.000	68,675						80,750	01/31/2017
100013329		LAS VEGAS	NV		05/25/2017	4.625	68,684						58,900	01/31/2017
100156304		DAYTON	OH		07/25/2024	8.125	68,685						243,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050240		BEDFORD	OH		11/20/2020	3.500	68,687						67,688	07/31/2020
100114032		PLACERVILLE	CO		06/29/2023	2.875	68,695						550,000	06/12/2022
100076202		LONGVIEW	TX		01/07/2022	3.625	68,699						108,000	11/02/2021
100044863		CASSELBERRY	FL		11/19/2020	2.000	68,716						235,600	04/10/2020
100146094		SURPRISE	AZ		03/19/2024	10.875	68,720						454,023	10/26/2023
100139743		UNITED KINGDOM	GBR		12/18/2023	6.840	68,752					(1,223)	85,000	09/29/2023
3310077243		NORTH PT	FL		08/19/2024	8.666	68,771						448,000	06/06/2024
100012432		CINCINNATI	OH		04/28/2017	6.098	68,771						76,000	01/31/2017
100054781		NEWPORT	NH		03/23/2021	5.990	68,809						153,500	12/31/2020
100014533		DALLAS	TX		09/27/2017	6.625	68,816						147,000	07/29/2017
100127153		FAYETTEVILLE	NC		08/30/2023	10.000	68,821						145,000	05/19/2022
100049548		CHARLOTTE	NC		11/20/2020	3.000	68,835						294,500	07/31/2020
100053674		ADRIAN	MI		03/23/2021	5.000	68,841						138,000	12/31/2020
100112311		LAKE PANASOFFKEE	FL		06/29/2023	6.500	68,850						565,000	06/02/2022
100011612		BELLWOOD	IL		03/08/2017	5.500	68,854						85,500	11/30/2016
100055513		PAINTER	VA		03/23/2021	6.996	68,869						75,000	01/08/2021
100161701		S-GRAVENHAGE	NLD		07/29/2024	5.550	68,874					(3,093)	95,000	07/15/2024
100112931		KENOSHA	WI		06/29/2023	6.680	68,881						157,000	05/14/2022
100053878		MOBILE	AL		03/23/2021	3.875	68,884						130,000	02/14/2024
3300005356		TRENTON	NJ		10/09/2024	8.730	68,894						212,500	08/19/2024
100184919		ORANGE PARK	FL		12/17/2024	8.750	68,906		(4)				438,664	10/18/2024
100111575		UNION CITY	GA		06/29/2023	4.500	68,912						245,000	06/02/2022
100114401		TYLER	TX		06/29/2023	6.875	68,933						210,000	06/04/2022
100012006		KALAMAZOO	MI		03/08/2017	6.000	68,939						83,600	09/03/2016
100155555		MIAMI	FL		06/18/2024	9.750	68,953						673,465	03/20/2024
3310061265		GREENWOOD LAKE	NY		10/06/2023	8.141	68,954						490,000	08/28/2023
100155787		NORTH BRUNSWICK TOWNSHIP	NJ		06/18/2024	11.125	68,958						544,620	03/25/2024
100025021		HOLIDAY	FL		09/20/2018	4.000	68,964						220,000	07/16/2024
3310043506		PHILADELPHIA	PA		11/01/2022	8.680	68,978						550,000	10/10/2022
100048767		FIREBAUGH	CA		11/20/2020	4.750	68,989		644				133,000	07/31/2020
100111441		ROME	GA		06/29/2023	4.250	69,006						370,000	06/10/2022
100048197		GLENDALE	AZ		11/20/2020	4.000	69,012						230,850	07/31/2020
100048693		TRENTON	NJ		11/20/2020	4.250	69,018						72,200	07/31/2020
100046937		GRAND RAPIDS	MI		11/20/2020	7.375	69,025						125,068	07/31/2020
100146333		SORRENTO	FL		03/19/2024	10.875	69,034						500,807	10/17/2023
100026363		OCALA	FL		09/26/2018	4.250	69,037						135,000	03/30/2018
3340076663		COHOES	NY		07/29/2024	9.208	69,043						488,000	05/28/2024
3310057972		HEMPSTEAD	NY		09/15/2023	8.141	69,047						675,000	07/19/2023
100155515		YUCAIPA	CA		06/18/2024	11.125	69,055						444,082	03/18/2024
100043688		PORT RICHEY	FL		08/13/2020	4.940	69,061						109,250	04/01/2020
100011700		GLENDALE	AZ		03/08/2017	4.125	69,073						80,750	11/30/2016
100113322		GAINESVILLE	FL		06/29/2023	4.000	69,080						295,000	05/14/2022
3340072975		PHILADELPHIA	PA		05/23/2024	9.236	69,084						280,000	03/21/2024
100129334		DAWSONVILLE	GA		09/25/2023	7.125	69,088						367,000	08/16/2023
100155619		THORSBY	AL		06/18/2024	11.625	69,091						378,465	03/30/2024
100014770		PALM COAST	FL		10/30/2017	2.000	69,095						188,000	07/28/2017
100155803		SALEM	VA		06/18/2024	11.125	69,096						285,446	03/26/2024
100155348		PITTSBURGH	PA		06/18/2024	9.125	69,100						746,341	03/25/2024
3340076509		LORIS	SC		07/29/2024	9.885	69,113						580,000	04/25/2024
100110971		BALL GROUND	GA		06/29/2023	5.490	69,141						260,000	05/15/2022
3340076285		CHICAGO	IL		06/14/2024	9.445	69,142						640,000	05/06/2024
100111565		LITHONIA	GA		06/29/2023	4.000	69,156						232,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100155394		JENKINSVILLE	SC		06/18/2024	11.125	69,157						250,000	04/01/2024
3310091485		OAKLAND PARK	FL		12/12/2024	8.148	69,171						527,000	11/25/2024
100028033		BUCKEYE	AZ		10/26/2018	4.000	69,172						135,660	06/25/2018
100057510		HAGERSTOWN	MD		06/30/2021	3.999	69,175						85,000	05/14/2021
3310076699		HOUSTON	TX		10/03/2024	9.289	69,180						690,000	05/17/2024
100030531		HOUSTON	TX		12/20/2018	5.875	69,181						160,000	09/30/2018
100044956		BALLWIN	MO		11/19/2020	4.980	69,193						122,550	04/10/2020
100068485		BIRMINGHAM	AL		08/25/2021	4.990	69,193						116,000	07/07/2021
100025860		MEMPHIS	TN		09/20/2018	5.000	69,203						136,800	04/30/2018
100011749		TOBACCOVILLE	NC		03/08/2017	4.125	69,204						115,000	09/04/2016
100054116		OWATONNA	MN		03/23/2021	5.625	69,210						154,000	01/05/2021
100178053		STAMPING GROUND	KY		11/19/2024	10.000	69,222		(19)				428,000	08/29/2024
100043512		SOUTH DAYTONA	FL		08/13/2020	4.125	69,240						133,000	12/19/2019
100054224		WAUSAU	WI		03/23/2021	5.875	69,247						120,000	01/04/2021
100177700		MECHANICSVILLE	VA		11/19/2024	10.125	69,248		(19)				605,000	08/12/2024
100184737		WASILLA	AK		12/17/2024	9.000	69,251		(8)				417,018	11/04/2024
100155382		VILONIA	AR		06/18/2024	10.990	69,253						249,042	03/25/2024
100184488		ZACHARY	LA		12/17/2024	8.750	69,259		(7)				311,321	10/26/2024
100054347		COLUMBUS	IN		03/23/2021	4.250	69,270						115,000	01/03/2021
100184431		HENDERSON	NV		12/17/2024	10.625	69,275		(9)				570,371	08/10/2024
100178035		CAPE CORAL	FL		11/19/2024	10.625	69,275						416,000	08/29/2024
100145920		VANCOUVER	WA		03/19/2024	10.990	69,298						457,743	10/26/2023
100135011		CHICAGO	IL		10/30/2023	7.375	69,300						235,000	09/29/2023
100065324		LITTLE ROCK	AR		07/28/2021	5.000	69,313						93,000	05/21/2021
3310082706		NEW ORLEANS	LA		09/18/2024	8.498	69,316						348,000	08/20/2024
100031760		MC FARLAND	CA		03/29/2019	3.250	69,332						175,000	12/11/2018
100048029		EASLEY	SC		11/20/2020	5.625	69,335						119,700	07/31/2020
100112139		SCHENECTADY	NY		06/29/2023	5.000	69,335						155,000	05/16/2022
100026849		HANOVER PARK	IL		09/26/2018	2.225	69,350						260,000	07/10/2024
100117222		PHILADELPHIA	PA		07/20/2023	5.500	69,357						195,000	03/01/2024
100111544		LAWRENCEVILLE	GA		06/29/2023	2.000	69,363						330,000	06/02/2022
100011885		NASHVILLE	MI		03/08/2017	4.375	69,366						112,000	09/02/2016
100155594		MANKATO	MN		06/18/2024	10.500	69,367						353,668	03/18/2024
100177811		MOYOCK	NC		11/19/2024	9.000	69,372		(21)				519,000	08/26/2024
100184924		MESA	AZ		12/17/2024	9.125	69,374		214				378,115	11/01/2024
100126763		MILWAUKEE	WI		08/30/2023	5.250	69,388						152,000	08/30/2023
100113426		MIAMI	FL		06/29/2023	4.125	69,397						398,000	05/15/2022
100114036		SAFFORD	AZ		06/29/2023	6.500	69,401						300,000	06/03/2022
100178190		MADISON	AL		11/19/2024	10.250	69,406		(22)				265,000	08/30/2024
100143380		SIMI VALLEY	CA		02/16/2024	7.499	69,413						770,000	12/18/2023
100111749		EAGLE SPRINGS	NC		06/29/2023	6.875	69,417						212,000	06/03/2022
100178022		SUMMERVILLE	SC		11/19/2024	9.750	69,422		(24)				351,000	08/29/2024
100047899		SAINT PAUL	MN		11/20/2020	4.375	69,423						194,750	07/31/2020
100113271		SIMPSONVILLE	SC		06/29/2023	3.000	69,428						220,000	05/14/2022
100010801		CHARLOTTE	NC		12/23/2016	5.375	69,431						139,000	10/31/2016
100126870		NEWMAN	CA		08/30/2023	4.999	69,432						378,000	05/13/2022
100049922		LAS VEGAS	NV		11/20/2020	3.500	69,434						294,500	07/31/2020
100023905		LANCASTER	PA		09/10/2018	5.250	69,441						237,990	09/10/2018
100155587		BELTON	TX		06/18/2024	9.125	69,455						390,000	03/19/2024
100054454		CAMP MEEKER	CA		03/23/2021	7.375	69,455						306,000	01/04/2021
100113255		CALUMET CITY	IL		06/29/2023	4.500	69,457						120,000	06/02/2022
3340076370		DETROIT	MI		05/17/2024	9.473	69,458						275,000	04/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054992		JOLIET	IL		03/23/2021	4.125	69,464						85,000	01/03/2021
100126843		WILMINGTON	DE		08/30/2023	4.000	69,472						195,000	05/18/2022
100155448		LEONARDTOWN	MD		06/18/2024	12.500	69,481						403,000	03/23/2024
100155762		BERRYVILLE	VA		06/18/2024	10.875	69,496						651,155	03/30/2024
3310081352		BALTIMORE	MD		09/18/2024	8.463	69,498						350,000	07/25/2024
100111894		DES MOINES	IA		06/29/2023	4.375	69,523						215,000	05/18/2022
100155379		BROKEN ARROW	OK		06/18/2024	11.375	69,531						279,908	03/22/2024
100112184		GREENCASTLE	PA		06/29/2023	7.000	69,542						275,000	05/18/2022
100126684		BOYTON BEACH	FL		08/30/2023	5.750	69,548						240,000	05/14/2022
100155659		HENDERSON	NV		06/18/2024	12.125	69,550						486,867	03/20/2024
100043627		PHILADELPHIA	PA		08/13/2020	6.500	69,568						299,250	02/20/2020
100113279		PENDLETON	SC		06/29/2023	4.625	69,574						188,000	05/16/2022
3310041517		ATLANTA	GA		11/01/2022	8.575	69,577						360,000	08/27/2022
100113331		CHICAGO	IL		06/29/2023	2.000	69,592		1,936				350,000	05/15/2022
100025841		ATLANTA	GA		09/20/2018	3.000	69,596						196,000	01/13/2021
3310061654		PORT ARTHUR	TX		01/23/2024	9.275	69,612						402,500	07/28/2023
100055851		MUSTANG	OK		03/23/2021	8.250	69,612						163,000	12/31/2020
100028064		NEW CASTLE	PA		10/26/2018	4.000	69,637						63,175	06/05/2018
100139005		WAYNE	WV		12/21/2023	7.500	69,643						123,989	05/12/2022
100000432		GRAND RAPIDS	MI		09/27/2016	5.675	69,649						120,000	08/24/2016
3310076703		HOUSTON	TX		10/03/2024	9.289	69,654						690,000	05/22/2024
100011295		ROCHESTER	NY		12/23/2016	4.500	69,680						110,000	10/31/2016
100054631		LISMAN	AL		03/23/2021	11.500	69,687						70,000	01/11/2021
100113088		KNOXVILLE	TN		06/29/2023	3.370	69,699						275,000	05/15/2022
100177783		HYATTSVILLE	MD		11/19/2024	10.500	69,708						423,000	08/23/2024
100112875		NEWBERRY SPRINGS	CA		06/29/2023	8.390	69,713						177,000	05/18/2022
100047475		SPOKANE	WA		11/20/2020	7.375	69,718						263,150	07/31/2020
100043226		SYLVA	NC		08/13/2020	5.000	69,724						403,750	11/21/2019
100025949		CHICAGO RIDGE	IL		09/20/2018	4.375	69,746						65,431	04/30/2018
100029916		CUMBERLAND FURNACE	TN		12/20/2018	8.250	69,767						87,400	09/30/2018
100057809		COPPERAS COVE	TX		06/30/2021	4.250	69,784						89,000	05/11/2021
100153739		GRONINGEN	NLD		05/30/2024	5.600	69,785					(3,180)	208,256	06/30/2024
100012297		HAMMOND	IN		04/28/2017	4.000	69,787						76,000	01/31/2017
100029984		BONNEY LAKE	WA		12/20/2018	5.625	69,788						235,000	09/30/2018
100014577		TALLASSEE	AL		09/27/2017	3.375	69,801						113,500	07/20/2017
100068223		LARKSVILLE	PA		08/25/2021	4.125	69,801						98,000	07/15/2021
3310062713		FAIRBANKS	AK		02/15/2024	8.841	69,806						365,000	10/18/2023
100127002		HAZLETON	PA		08/30/2023	5.718	69,816						75,000	08/30/2023
100155595		LANDENBERG	PA		06/18/2024	10.375	69,822						657,944	03/29/2024
3300004368		JERSEY CITY	NJ		02/16/2023	9.210	69,825						500,000	01/26/2023
100112211		CLOVER	SC		06/29/2023	4.000	69,829						282,000	05/16/2022
3310085163		DETROIT	MI		10/03/2024	8.981	69,869						510,000	08/27/2024
100100230		LOCKPORT	NY		03/17/2023	8.994	69,873						127,270	02/17/2023
100112144		COEUR DALENE	ID		06/29/2023	4.750	69,883						390,000	05/16/2022
100113038		CANTON	GA		06/29/2023	4.375	69,884						315,000	04/09/2023
100112303		RIVERDALE	GA		06/29/2023	2.875	69,892						220,000	06/02/2022
100043673		YPSILANTI	MI		08/13/2020	6.875	69,896						128,250	12/04/2019
100144836		UNITED KINGDOM	GBR		03/12/2024	3.240	69,904					(1,515)	80,000	04/06/2020
100000416		ELGIN	IL		09/27/2016	5.150	69,942						144,500	08/25/2016
100068290		MACON	GA		08/25/2021	5.000	69,945						95,000	06/11/2021
100047636		DENVER	CO		11/20/2020	5.375	69,945						330,600	07/31/2020
100048700		WEST END	NC		11/20/2020	6.500	69,952						166,250	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100053996		PRINCETON	NC		03/23/2021	7.000	69,972						155,000	12/05/2022
100146465		DENTON	MD		03/19/2024	11.250	69,983						609,018	10/26/2023
100053411		ARNOLD	MO		03/23/2021	9.250	69,984						169,900	01/03/2021
100111310		FRANKLIN	VA		06/29/2023	8.250	70,010						130,000	05/16/2022
3340082544		PHILADELPHIA	PA		09/03/2024	9.473	70,013						460,000	07/26/2024
100155463		ROCKWALL	TX		06/18/2024	9.125	70,036						392,000	03/25/2024
100026835		NORTH LAS VEGAS	NV		09/26/2018	4.980	70,039						160,000	06/12/2018
100112306		AURORA	CO		06/29/2023	2.875	70,050						440,000	06/02/2022
100155452		BAKER CITY	OR		06/18/2024	10.490	70,056						330,000	03/26/2024
100114166		SANTEE	SC		06/29/2023	4.000	70,058						145,000	05/17/2022
100028026		HARTVILLE	OH		10/26/2018	2.000	70,064						114,000	06/02/2018
100048283		HOUMA	LA		11/20/2020	5.625	70,074						142,500	07/31/2020
100028907		ADRIAN	MI		10/26/2018	4.375	70,074						73,103	06/07/2018
100012891		HOLLYWOOD	FL		05/25/2017	4.625	70,091						85,500	01/31/2017
100048426		LIBERAL	KS		11/20/2020	6.750	70,091						123,500	07/31/2020
100111735		RICHMOND	VA		06/29/2023	6.875	70,123						188,000	06/03/2022
3310090942		MORICHES	NY		12/12/2024	8.946	70,166						1,100,000	11/11/2024
100110855		WILLOW SPRING	NC		06/29/2023	6.000	70,186						280,000	05/17/2022
100017748		GREENSBORO	NC		04/26/2018	3.750	70,191						111,000	12/31/2017
3310070615		WATERBURY	CT		04/05/2024	8.771	70,194						350,000	02/08/2024
100146345		SEMINOLE	FL		03/19/2024	11.625	70,197						557,958	11/03/2023
100054480		OPA LOCKA	FL		03/23/2021	5.250	70,210						225,000	01/05/2021
100113524		LANSING	MI		06/29/2023	6.250	70,212						228,000	06/02/2022
100134845		ALLENTOWN	PA		10/30/2023	9.125	70,213						100,000	09/29/2023
100154879		WATERFORD	MI		07/19/2024	7.250	70,215						132,000	03/12/2024
3310074116		LABELLE	FL		07/29/2024	9.135	70,223						465,000	04/10/2024
100116268		ORLANDO	FL		07/20/2023	5.625	70,227						127,000	03/01/2024
100025451		SPRINGFIELD	MA		09/20/2018	4.500	70,249						102,600	04/30/2018
3340086418		PITTSTON	PA		11/21/2024	9.057	70,250						282,000	09/24/2024
100031397		BAKERSFIELD	CA		03/29/2019	3.250	70,260						115,000	12/08/2018
100032013		PORT SAINT LUCIE	FL		03/29/2019	4.375	70,261						184,000	12/10/2018
100053482		CRAIG	CO		03/23/2021	5.500	70,272						150,000	01/11/2021
100155428		ORMOND BEACH	FL		06/18/2024	10.490	70,277						349,978	03/19/2024
100111702		HESPERIA	CA		06/29/2023	6.875	70,280						465,000	06/02/2022
3500113755		TAMPA	FL		12/20/2024	8.048	70,297						1,575,000	10/25/2024
100126668		MIAMI BEACH	FL		08/30/2023	7.375	70,314						200,000	05/16/2022
100128074		MC MINNVILLE	TN		09/08/2023	5.875	70,325						183,000	06/03/2022
100071744		HOUSTON	TX		10/14/2021	4.500	70,331						92,000	08/23/2021
100168909		UNITED KINGDOM	GBR		09/26/2024	5.890	70,333					(5,040)	74,000	08/27/2024
100155393		LAKELAND	FL		06/18/2024	12.125	70,334						260,363	03/20/2024
100043499		FORT WAYNE	IN		08/13/2020	5.875	70,336						140,505	11/11/2019
100049300		SAINT LOUIS	MO		11/20/2020	5.125	70,346						147,250	07/31/2020
100126806		CHICAGO	IL		08/30/2023	3.370	70,346						380,000	05/16/2022
100034709		DUBLIN	IRL		06/21/2019	4.150	70,348					(4,632)	141,631	11/30/2018
100126574		BASTROP	LA		08/30/2023	6.960	70,351						165,000	05/16/2022
100044173		TINTON FALLS	NJ		08/19/2020	4.000	70,370						193,705	11/15/2019
100155669		SUFFOLK	VA		06/18/2024	9.375	70,402						414,664	03/19/2024
100064704		UPPER MARLBORO	MD		07/14/2021	4.375	70,409						95,000	05/14/2021
100139934		NETHERLANDS	NLD		12/28/2023	6.200	70,428					(4,631)	139,200	01/01/2024
100012384		BRIDGETON	MO		04/28/2017	4.100	70,433						85,500	01/31/2017
100046515		FORT WORTH	TX		11/25/2020	10.600	70,443						180,500	08/31/2020
100113659		BONITA SPRINGS	FL		06/29/2023	5.125	70,447						235,000	05/17/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100017759		GULFPORT	MS		04/26/2018	7.125	70,450						109,500	12/31/2017
100043510		EAST BRUNSWICK	NJ		08/13/2020	5.000	70,472						380,475	12/17/2019
100111308		FORT LAUDERDALE	FL		06/29/2023	6.250	70,473						275,000	05/13/2022
100055691		CLEVELAND	OH		03/23/2021	5.750	70,479						130,000	12/31/2020
100114012		MADERA	CA		06/29/2023	5.875	70,495						410,000	06/03/2022
100054152		ROSSFORD	OH		03/23/2021	5.000	70,500						64,900	12/31/2020
100184592		SANTA ROSA	CA		12/17/2024	9.000	70,504		(4)				614,380	10/10/2024
100055850		ELKHART	IN		03/23/2021	7.375	70,509						125,000	01/11/2021
100012317		NORFOLK CITY	VA		04/28/2017	5.750	70,562						66,500	01/31/2017
100000359		SPARKS	NV		09/27/2016	4.625	70,564						175,000	08/26/2016
100055219		PITTSBURGH	PA		03/23/2021	8.000	70,583						90,000	01/03/2021
100137265		NETHERLANDS	NLD		11/28/2023	6.570	70,593					(4,641)	100,000	12/01/2023
3310091457		MARIETTA	GA		12/12/2024	7.700	70,612						317,000	11/20/2024
100184852		PLEASANTON	CA		12/17/2024	8.875	70,619		(5)				1,035,187	10/13/2024
100044558		TAMARAC	FL		11/19/2020	4.000	70,629						156,750	12/04/2019
3340073040		LE ROY	IL		04/19/2024	9.593	70,635						344,000	03/26/2024
100146380		JANESVILLE	WI		03/19/2024	11.375	70,642						350,880	10/30/2023
100127003		LISBON	ME		08/30/2023	3.500	70,647						125,000	08/30/2023
100068318		CLEMSON	SC		08/25/2021	4.875	70,652						93,000	06/16/2021
100155607		LAS VEGAS	NV		06/18/2024	11.500	70,661						437,896	04/01/2024
100045296		GRANT	AL		11/25/2020	3.500	70,663						114,000	08/08/2020
100117322		BAKERSFIELD	CA		07/20/2023	4.125	70,672						269,000	03/01/2024
100101620		LINCOLN	NE		04/26/2023	7.625	70,685						120,000	03/09/2023
3310051486		CENTRAL ISLIP	NY		06/29/2023	8.876	70,686						500,000	04/07/2023
100053658		SOUTH DARTMOUTH	MA		03/23/2021	6.375	70,699						350,000	12/31/2020
100087358		LUDLOW	KY		10/25/2022	6.000	70,746						139,000	06/18/2022
100046577		PHILADELPHIA	PA		11/25/2020	4.500	70,749						118,750	08/31/2020
100047109		WOODRUFF	SC		11/20/2020	6.250	70,788						223,155	07/31/2020
100055187		LITTLE ROCK	AR		03/23/2021	3.875	70,795						85,000	01/05/2021
100030779		PORT ST LUCIE	FL		04/09/2019	3.125	70,796						223,250	07/28/2018
3340069709		DETROIT	MI		03/07/2024	9.654	70,805						260,000	01/29/2024
100081612		BLOWING ROCK	NC		03/24/2022	5.763	70,819						345,000	03/07/2022
100084363		PRESTON	GBR		06/30/2022	5.990	70,831					(1,285)	165,000	06/13/2022
3310068930		PHILADELPHIA	PA		02/15/2024	8.617	70,835						366,000	01/17/2024
3310089931		WINTER PARK	FL		12/19/2024	9.296	70,849						1,500,000	11/06/2024
3310064063		CAPE CORAL	FL		02/15/2024	8.960	70,852						400,000	11/07/2023
100027991		GRAND RAPIDS	MI		10/26/2018	4.625	70,859						127,300	06/08/2018
100126644		BYRON	GA		08/30/2023	7.000	70,866						128,000	05/19/2022
100026360		CHICAGO	IL		09/26/2018	4.740	70,879						128,000	06/15/2018
100065586		BIRMINGHAM	AL		07/28/2021	5.000	70,900						87,000	04/30/2021
100033138		WICKLOW	IRL		06/21/2019	3.900	70,921					(4,661)	123,370	11/30/2018
100053964		JACKSONVILLE	FL		03/23/2021	7.875	70,923						94,760	12/31/2020
100111747		FOUNTAIN INN	SC		06/29/2023	7.000	70,946						230,000	06/02/2022
100178189		PASO ROBLES	CA		11/19/2024	7.625	70,978		(6)				616,000	08/30/2024
100053626		CRESWELL	NC		03/23/2021	10.870	70,986						49,000	01/07/2021
100012129		PALM BAY	FL		03/08/2017	6.000	70,991						135,000	11/30/2016
100113276		OVERLAND	MO		06/29/2023	8.800	70,997						135,000	05/15/2022
100067673		NORWICH	CT		09/23/2021	3.374	71,011						105,000	06/30/2021
100014561		HOUSTON	TX		09/27/2017	4.875	71,031						175,000	07/27/2017
100054495		SAGINAW	MI		03/23/2021	6.875	71,032						122,000	01/04/2021
100047214		SANDY SPRINGS	GA		11/20/2020	4.375	71,039						140,600	07/31/2020
100184682		BLUE DIAMOND	NV		12/17/2024	7.250	71,048		(2)				596,198	11/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100031683		PHOENIX	AZ		03/29/2019	3.750	71,066						182,000	12/08/2018
100012262		BALTIMORE	MD		04/28/2017	6.500	71,104						115,000	01/31/2017
100165106		UNITED KINGDOM	GBR		08/27/2024	5.990	71,108					(4,220)	75,000	08/22/2024
100165145		UNITED KINGDOM	GBR		08/27/2024	5.790	71,113					(4,221)	75,000	07/26/2024
100161578		UNITED KINGDOM	GBR		07/29/2024	5.740	71,113					(1,960)	75,000	07/02/2024
100161579		UNITED KINGDOM	GBR		07/29/2024	5.740	71,113					(1,960)	75,000	07/02/2024
100178131		NEW HAVEN	IN		11/19/2024	9.125	71,116		(17)				289,900	08/30/2024
100178123		MANDAN	ND		11/19/2024	10.750	71,124		(18)				277,000	08/30/2024
3340080488		SAVANNAH	GA		08/19/2024	10.358	71,140						538,000	07/10/2024
100018440		PARK CITY	UT		06/27/2018	4.875	71,142						630,000	04/05/2018
100032105		STOCKTON	CA		03/29/2019	4.375	71,142						220,000	12/07/2018
100082066		TWICKENHAM	GBR		03/30/2022	4.990	71,145					(1,290)	185,000	03/01/2022
100153569		UNITED KINGDOM	GBR		05/29/2024	6.940	71,147					(1,035)	80,000	04/30/2024
100046611		LEXINGTON TOWNS	MI		11/25/2020	4.500	71,148						151,050	08/31/2020
100043683		PHOENIX	AZ		08/13/2020	5.875	71,156						244,150	03/30/2020
100113010		FOREST PARK	IL		06/29/2023	4.000	71,161						147,000	05/14/2022
100155563		REPUBLIC	MO		06/18/2024	12.000	71,179						679,000	03/20/2024
100155632		IRMO	SC		06/18/2024	10.990	71,190						243,833	03/25/2024
100054738		RUTLEDGE	TN		03/23/2021	4.250	71,220						165,000	01/01/2021
100156973		UNITED KINGDOM	GBR		06/27/2024	6.890	71,222					(753)	76,000	06/03/2024
100127036		PITTSBURGH	PA		08/30/2023	5.000	71,238						190,000	05/17/2022
100055106		ORMOND BEACH	FL		03/23/2021	3.500	71,247						328,000	01/02/2021
100045401		EL PASO	TX		11/25/2020	4.125	71,250						123,500	08/07/2020
100158503		GRIFFIN	GA		07/10/2024	8.500	71,270						90,000	04/26/2024
100146435		STUART	FL		03/19/2024	9.625	71,270						323,858	10/28/2023
3310065468		JERSEY CITY	NJ		12/28/2023	8.498	71,280						730,000	11/20/2023
3310090476		PATERSON	NJ		12/12/2024	8.428	71,280						598,000	10/25/2024
3340067738		PETERSBURG	VA		05/10/2024	9.087	71,280						700,000	04/03/2024
3340070628		CHICAGO	IL		03/14/2024	9.282	71,280						580,000	02/07/2024
3340080924		PITTSBURGH	PA		08/26/2024	9.396	71,280						600,000	07/03/2024
100180919		UNITED KINGDOM	GBR		11/27/2024	5.690	71,289					(911)	75,000	10/25/2024
100173566		UNITED KINGDOM	GBR		10/29/2024	5.890	71,289					(2,774)	75,000	09/25/2024
100185642		UNITED KINGDOM	GBR		12/20/2024	5.690	71,289					(313)	75,000	12/12/2024
100082067		TWICKENHAM	GBR		03/30/2022	4.990	71,298					(1,293)	180,000	03/01/2022
100012415		PEKIN	IL		04/28/2017	3.000	71,307						125,000	01/31/2017
100111726		RICHMOND HILL	GA		06/29/2023	6.375	71,331						420,000	06/04/2022
100184878		BUCKSPORT	ME		12/17/2024	9.500	71,335		(6)				267,975	11/02/2024
100146283		PAGOSA SPRINGS	CO		03/19/2024	10.750	71,365						475,397	10/27/2023
100011212		CHAMBERSBURG	PA		12/23/2016	10.875	71,386						150,000	11/23/2015
100010949		DAYTON	OH		12/23/2016	8.800	71,427						54,150	09/27/2016
100126989		BALTIMORE	MD		08/30/2023	4.500	71,443						132,000	08/30/2023
100184453		TOLLAND	CT		12/17/2024	8.750	71,445		(9)				487,302	10/04/2024
100145156		UNITED KINGDOM	GBR		03/12/2024	9.500	71,455		2,713			(1,549)	120,000	03/06/2020
100168885		UNITED KINGDOM	GBR		09/26/2024	6.540	71,459					(5,121)	75,000	08/30/2024
100161595		UNITED KINGDOM	GBR		07/29/2024	6.640	71,465					(1,970)	75,000	06/26/2024
100139699		UNITED KINGDOM	GBR		12/18/2023	6.340	71,465					(1,271)	75,000	09/29/2023
100012114		NAMPA	ID		03/08/2017	5.500	71,465						125,000	09/03/2016
100177967		OAKLAND	CA		11/19/2024	8.625	71,469		(18)				616,100	08/28/2024
100013491		CLEARWATER	FL		05/25/2017	4.000	71,474						76,000	01/31/2017
100146548		LOCUST GROVE	GA		03/19/2024	11.125	71,486						526,564	10/23/2023
100017526		HAUGHTON	LA		04/26/2018	4.375	71,510						114,000	12/31/2017
100127299		EAST HARTFORD	CT		08/30/2023	2.875	71,515						230,000	06/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146154		PEMBERTON TOWNSHIP	NJ		03/19/2024	12.125	71,526						293,589	11/01/2023
100113512		RACINE	WI		06/29/2023	6.375	71,537						335,000	06/03/2022
100126616		DETROIT	MI		08/30/2023	7.500	71,540						75,000	05/24/2022
100130098		NETHERLANDS	NLD		09/26/2023	6.700	71,544					(4,705)	90,001	12/01/2023
100112120		WILLIAMSBURG	OH		06/29/2023	7.125	71,546						145,000	06/03/2022
100155724		DELTONA	FL		06/18/2024	9.000	71,560						440,595	03/23/2024
100146471		FORT LAUDERDALE	FL		03/19/2024	11.500	71,577						444,806	10/18/2023
100127044		MILWAUKEE	WI		08/30/2023	8.550	71,578						150,000	05/16/2022
100144801		UNITED KINGDOM	GBR		03/12/2024	9.500	71,579					(1,572)	82,495	02/19/2020
100017454		MORENO VALLEY	CA		04/26/2018	5.000	71,581						280,000	12/31/2017
100043341		VERO BEACH	FL		08/13/2020	7.175	71,585						159,125	08/20/2019
100138994		CHICAGO	IL		12/21/2023	4.000	71,598						140,000	06/02/2022
100053453		FRIES	VA		03/23/2021	5.250	71,616						72,000	01/05/2021
100126485		KATY	TX		08/30/2023	10.250	71,631						169,000	05/16/2022
100127011		ATHENS	AL		08/30/2023	3.750	71,673						135,000	08/30/2023
100111830		NEWNAN	GA		06/29/2023	6.375	71,674						338,000	06/02/2022
100126573		DALLAS	TX		08/30/2023	9.060	71,674						288,000	05/16/2022
3340071655		LINCOLN PARK	MI		03/21/2024	9.585	71,676						384,000	02/21/2024
3340072298		PHILADELPHIA	PA		04/05/2024	8.981	71,676						260,000	03/01/2024
100043430		MONCKS CORNER	SC		08/13/2020	4.780	71,718						160,740	07/09/2019
100184879		OCEANSIDE	CA		12/17/2024	8.500	71,719		(8)				781,163	11/01/2024
100145930		FRESNO	CA		03/19/2024	11.500	71,719						367,392	10/27/2023
100029921		CHARLOTTE	NC		12/20/2018	3.750	71,720						135,000	09/30/2018
3310054488		MEMPHIS	TN		06/29/2023	7.950	71,728						525,000	05/22/2023
100100253		INKSTER	MI		03/17/2023	8.049	71,748						117,000	02/17/2023
100013769		COLUMBUS	OH		05/25/2017	4.375	71,756						165,000	05/15/2024
100185663		UNITED KINGDOM	GBR		12/20/2024	5.890	71,764					(315)	80,500	11/28/2024
100112336		MIAMI	FL		06/29/2023	6.625	71,767						500,000	06/02/2022
100030170		FAIRVIEW HEIGHTS	IL		12/20/2018	5.500	71,770						115,000	09/30/2018
100139684		UNITED KINGDOM	GBR		12/18/2023	7.840	71,797					(1,268)	76,000	09/10/2021
100012550		FORT GRATIOT	MI		04/28/2017	4.000	71,814						195,000	01/31/2017
100113740		HURST	TX		06/29/2023	3.980	71,821		384				380,000	04/10/2023
100117032		BALTIMORE	MD		07/20/2023	8.500	71,843						99,000	03/01/2024
100127106		ARLINGTON	TX		08/30/2023	9.370	71,843						383,000	05/16/2022
100048367		MIAMI	FL		11/20/2020	4.000	71,856						104,500	07/31/2020
100146438		LAWRENCEVILLE	GA		03/19/2024	12.250	71,856						480,000	10/24/2023
100014650		LACEY	WA		09/27/2017	6.125	71,857						224,000	07/28/2017
100045615		CONNELLY SPRINGS	NC		11/25/2020	2.000	71,857						125,400	05/14/2018
100011967		DUNCANVILLE	TX		03/08/2017	5.000	71,859						143,000	09/02/2016
100076050		COPPERAS COVE	TX		01/07/2022	4.000	71,862						105,000	10/12/2021
100178029		BLOOMFIELD	NJ		11/19/2024	8.500	71,915						613,500	08/29/2024
3310085497		MEBANE	NC		11/21/2024	9.296	71,924						771,000	09/21/2024
100134949		GREENSBORO	NC		10/30/2023	7.625	71,927						100,000	10/10/2023
100055619		MASON	OH		03/23/2021	6.250	71,939						300,000	12/31/2020
100184624		BEND	OR		12/17/2024	9.250	71,948		(7)				667,999	10/08/2024
100046943		NEW PARK	PA		11/20/2020	7.000	71,952						177,650	07/31/2020
100112825		UPPER DARBY	PA		06/29/2023	4.875	71,956						143,000	05/16/2022
100031287		CLEARLAKE	CA		03/29/2019	4.250	71,968						124,900	09/16/2018
100127283		ATCO	NJ		08/30/2023	4.625	71,971						129,000	06/04/2022
3310067387		BARNWELL	SC		01/23/2024	8.841	71,999						600,000	12/14/2023
100113406		HIALEAH	FL		06/29/2023	3.500	72,000						241,000	05/16/2022
100112090		SOUTH BEND	IN		06/29/2023	6.625	72,002						230,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154824		GRAND RAPIDS	MI		07/19/2024	7.625	72,012						126,000	03/01/2024
100054577		SPRING HILL	FL		03/23/2021	3.875	72,015						132,000	12/31/2020
100024326		KAILUA KONA	HI		09/20/2018	5.250	72,021						499,000	09/20/2018
100112804		PARK FOREST	IL		06/29/2023	4.125	72,023						127,500	05/15/2022
3340066188		ELWOOD	IN		03/28/2024	8.991	72,032						330,000	12/04/2023
100043284		N HUNTINGDON	PA		08/13/2020	6.000	72,041		(733)				109,250	09/18/2019
100126741		LAWRENCEVILLE	GA		08/30/2023	5.880	72,053						330,000	05/16/2022
100178162		HOWELL	MI		11/19/2024	10.375	72,054						420,000	08/30/2024
100113261		KANSAS CITY	MO		06/29/2023	4.875	72,074						150,000	05/14/2022
100053910		SPRING HILL	FL		03/23/2021	5.125	72,111						130,000	12/31/2020
100112628		OKLAHOMA CITY	OK		06/29/2023	8.625	72,114						220,000	06/03/2022
100111878		EL PASO	TX		06/29/2023	5.375	72,117						185,000	06/03/2022
100055145		MASSILLON	OH		03/23/2021	6.500	72,126						99,900	12/31/2020
100030508		HOUSTON	TX		12/20/2018	5.375	72,135						192,000	09/30/2018
100145453		UNITED KINGDOM	GBR		03/12/2024	9.500	72,140					(1,584)	99,992	11/25/2019
100155375		CHESAPEAKE	VA		06/18/2024	10.875	72,185						413,511	03/23/2024
100065449		BALTIMORE	MD		07/28/2021	4.000	72,205						107,000	06/21/2021
100054603		LAS VEGAS	NV		03/23/2021	4.875	72,210						103,000	12/31/2020
100047174		ARROYO SECO	NM		11/20/2020	6.625	72,211						497,800	07/03/2020
100032158		NORTH MIAMI BEACH	FL		03/29/2019	4.375	72,220						122,000	12/08/2018
100155362		HIRAM	GA		06/18/2024	11.875	72,236						310,310	03/20/2024
100180880		UNITED KINGDOM	GBR		11/27/2024	5.890	72,239					(923)	81,000	10/31/2024
100145905		SPOKANE	WA		03/19/2024	9.750	72,247						400,589	10/23/2023
100053501		PAOLA	KS		03/23/2021	6.500	72,256						160,000	01/01/2021
100043724		SAINT CLAIR SHORES	MI		08/13/2020	5.500	72,259						166,250	09/06/2019
100147175		UNITED KINGDOM	GBR		03/27/2024	6.740	72,280					(681)	75,000	02/28/2024
100146475		HARTLAND	CT		03/19/2024	11.500	72,281						599,749	10/30/2023
100155400		WEST PALM BEACH	FL		06/18/2024	11.375	72,289						416,596	03/14/2024
100112445		COLLINSVILLE	IL		06/29/2023	4.000	72,296						205,000	05/16/2022
3310074099		MILTON	WA		07/29/2024	9.296	72,312						2,085,000	04/05/2024
100030514		HORIZON CITY	TX		12/20/2018	6.250	72,314						102,000	09/30/2018
100064780		HIXSON	TN		07/14/2021	4.250	72,332						157,000	04/22/2021
100178046		LAS VEGAS	NV		11/19/2024	9.750	72,334		(18)				477,000	08/29/2024
100146228		NORTH LAS VEGAS	NV		03/19/2024	10.500	72,338						474,510	10/18/2023
100145952		TACOMA	WA		03/19/2024	10.490	72,367						533,700	10/20/2023
100079066		SAINT LOUIS	MO		02/24/2022	4.375	72,378						100,000	01/03/2022
100146234		BENSALEM	PA		03/19/2024	10.750	72,379						451,748	11/03/2023
100177909		LINTHICUM	MD		11/19/2024	8.250	72,381		(12)				402,000	08/27/2024
100064707		COLUMBIA	SC		07/14/2021	4.250	72,389						97,000	05/03/2021
100126489		LOCKPORT	IL		08/30/2023	7.615	72,392						217,000	05/14/2022
100029837		LAGRANGE	GA		10/26/2018	4.250	72,407						94,763	06/04/2018
100111182		EASTON	PA		06/29/2023	4.625	72,407						147,000	05/15/2022
100127163		HOPEWELL	VA		08/30/2023	9.050	72,416						149,000	05/18/2022
100113113		DALTON	GA		06/29/2023	5.000	72,418						150,000	05/14/2022
100146101		EASLEY	SC		03/19/2024	11.125	72,431						400,681	10/24/2023
100026370		LAMONT	CA		09/26/2018	4.625	72,438						155,000	06/14/2018
100012505		ALTAMONTE SPRINGS	FL		04/28/2017	3.500	72,440						220,000	01/31/2017
100012439		LOUISVILLE	KY		04/28/2017	3.875	72,441						115,000	01/31/2017
100031554		SANFORD	FL		03/29/2019	3.500	72,456						160,000	12/07/2018
100184434		WINCHESTER	CA		12/17/2024	9.125	72,462		(5)				604,942	10/21/2024
100050249		STONE MOUNTAIN	GA		11/20/2020	4.625	72,474						148,200	07/31/2020
100146485		VOLO	IL		03/19/2024	11.750	72,478						357,919	11/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100057589		BAKERSFIELD	CA		06/30/2021	4.250	72,482						120,000	04/26/2021
100028413		COLUMBIA	SC		10/26/2018	4.250	72,490						109,250	06/01/2018
100028062		NEW PORT RICHEY	FL		10/26/2018	4.625	72,493						123,500	06/01/2018
100130112		NETHERLANDS	NLD		09/26/2023	6.050	72,499					(4,767)	145,000	12/01/2023
100143807		FRANEKER	NLD		02/27/2024	5.600	72,499					(3,402)	101,818	06/30/2024
100141834		PURMEREND	NLD		01/29/2024	5.800	72,499					(3,304)	103,135	06/30/2024
100155716		RIDGELAND	SC		06/18/2024	11.250	72,502						315,000	03/18/2024
100078973		LOUISVILLE	KY		02/24/2022	3.875	72,505						110,000	01/12/2022
3310078794		MIAMI	FL		08/19/2024	8.841	72,512						515,000	06/12/2024
100115588		COLUMBUS	OH		07/19/2023	8.749	72,523						117,000	06/29/2023
100032727		DUBLIN	IRL		06/21/2019	5.150	72,532					(4,750)	135,996	11/30/2018
100113348		CLOVER	SC		06/29/2023	6.240	72,545						455,000	05/16/2022
100011000		BRUNSWICK	OH		12/23/2016	3.375	72,568						175,000	04/14/2016
100126736		PHILADELPHIA	PA		08/30/2023	6.280	72,577						175,000	05/15/2022
100053839		DALTON	GA		03/23/2021	3.625	72,581						169,900	02/13/2023
100053465		PHILADELPHIA	PA		03/23/2021	2.835	72,585		1,182				126,000	01/05/2021
100076178		HOT SPRINGS VILLAGE	AR		01/07/2022	4.000	72,591						97,000	11/09/2021
100071851		ROCKY MOUNT	NC		10/14/2021	4.625	72,602						120,000	08/24/2021
100071777		BALTIMORE	MD		10/14/2021	4.875	72,620						97,000	08/20/2021
100028025		ROLLING MEADOWS	IL		10/26/2018	2.000	72,621						232,750	06/03/2018
100054023		FRUITLAND	ID		03/23/2021	8.500	72,623						196,000	01/05/2021
100145974		SEWELL	NJ		03/19/2024	11.875	72,645						403,437	10/30/2023
100044224		ALBUQUERQUE	NM		08/19/2020	3.625	72,650						118,750	01/22/2020
100027987		ORLANDO	FL		10/26/2018	4.625	72,654						179,550	06/04/2018
3340086582		KNOB NOSTER	MO		10/03/2024	8.936	72,677						394,000	09/16/2024
100055584		ENGLISH	IN		03/23/2021	3.941	72,678						55,000	01/08/2021
100113809		LILBURN	GA		06/29/2023	3.125	72,685						390,000	06/11/2022
100080301		AMSTERDAM	NLD		02/22/2022	3.100	72,737					(4,783)	109,688	06/30/2024
100047288		NORTH LAS VEGAS	NV		11/20/2020	5.250	72,751						261,250	07/31/2020
100113058		FORT LAUDERDALE	FL		06/29/2023	4.000	72,758						350,000	04/07/2023
100126760		TOLEDO	OH		08/30/2023	4.500	72,760						145,000	08/30/2023
100184575		BAKERSFIELD	CA		12/17/2024	9.250	72,766		(5)				350,597	10/24/2024
100110965		ROUND ROCK	TX		06/29/2023	8.550	72,771						474,000	05/16/2022
100111113		DOLTON	IL		06/29/2023	4.875	72,780						117,000	05/16/2022
100184830		GULF SHORES	AL		12/17/2024	8.625	72,783		(6)				519,114	10/17/2024
3310080274		ENDICOTT	NY		09/10/2024	8.316	72,790						495,000	07/08/2024
100134421		NETHERLANDS	NLD		10/27/2023	5.470	72,795					(4,787)	134,086	12/01/2023
100154804		DETROIT	MI		07/19/2024	6.875	72,802						102,000	01/29/2024
100011348		FRESNO	TX		12/23/2016	5.250	72,821						198,500	10/31/2016
100042939		ALBUQUERQUE	NM		05/28/2020	5.875	72,826						200,000	04/09/2020
100017600		PLAINVILLE	CT		04/26/2018	3.500	72,827						220,000	12/31/2017
100043916		ELLENWOOD	GA		08/19/2020	6.930	72,836						225,150	12/04/2019
100135426		CARY	IL		11/13/2023	7.475	72,854						440,100	09/13/2023
3340091569		CINCINNATI	OH		12/30/2024	8.903	72,864						450,000	11/26/2024
100011026		LAS VEGAS	NV		12/23/2016	6.000	72,865						117,000	04/15/2021
100165122		UNITED KINGDOM	GBR		08/27/2024	7.240	72,887					(4,326)	76,500	08/15/2024
100139671		UNITED KINGDOM	GBR		12/18/2023	6.040	72,904					(1,294)	75,000	09/26/2023
100139716		UNITED KINGDOM	GBR		12/18/2023	6.040	72,904					(1,294)	75,000	09/26/2023
100049110		CARROLLTON	TX		11/20/2020	3.875	72,924						332,500	07/31/2020
100028786		WINSTONSALEM	NC		10/26/2018	3.500	72,937						93,860	05/30/2018
100028052		YPSILANTI	MI		10/26/2018	5.000	72,943						114,000	06/08/2018
100045289		CAMDEN	SC		11/25/2020	9.715	72,970						104,500	08/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310088652		LAWRENCEVILLE	GA		11/14/2024	7.700	72,973						350,000	10/18/2024
100184743		CLINTON	UT		12/17/2024	10.500	72,984		(7)				562,142	10/31/2024
100177741		GALT	CA		11/19/2024	10.375	73,018		(13)				487,000	08/16/2024
100111323		SCRANTON	PA		06/29/2023	9.813	73,019						76,000	05/15/2022
100155540		POOLER	GA		06/18/2024	12.250	73,022						388,654	03/12/2024
100055097		NORTH CHARLESTON	SC		03/23/2021	4.625	73,032						165,000	01/04/2021
100175524		YORK	PA		12/23/2024	8.625	73,039						125,000	07/26/2024
100139685		UNITED KINGDOM	GBR		12/18/2023	7.590	73,051					(1,294)	75,000	08/23/2021
100050253		FORT LAUDERDALE	FL		11/20/2020	5.875	73,053						323,000	07/31/2020
100112428		POLK CITY	FL		06/29/2023	3.875	73,061						188,000	05/13/2022
100139840		UNITED KINGDOM	GBR		12/18/2023	6.440	73,070					(1,299)	80,000	09/29/2023
3310059044		LARGO	FL		10/06/2023	9.121	73,080						490,000	08/21/2023
3310059097		LARGO	FL		10/06/2023	9.121	73,080						490,000	08/21/2023
100112862		ODENVILLE	AL		06/29/2023	5.875	73,110		703				190,000	05/16/2022
100043572		HOUSTON	TX		08/13/2020	5.000	73,141						137,750	10/09/2019
100112124		LEAVENWORTH	KS		06/29/2023	7.375	73,146						167,000	06/02/2022
100112271		RESTON	VA		06/29/2023	2.875	73,154						435,000	06/13/2022
100043976		DALLAS	TX		08/19/2020	5.750	73,154						161,500	12/04/2019
100054547		GREENWOOD	IN		03/23/2021	5.000	73,158						169,000	01/05/2021
100155492		CUMMING	GA		06/18/2024	10.490	73,168						675,731	03/25/2024
100055471		CONYERS	GA		03/23/2021	3.375	73,175						188,600	01/04/2021
3310084498		LAGO VISTA	TX		10/03/2024	8.841	73,183						399,000	09/04/2024
100178137		CITRONELLE	AL		11/19/2024	10.000	73,195						565,000	08/30/2024
100178026		TEMPE	AZ		11/19/2024	9.625	73,213		(16)				510,000	08/29/2024
100111461		KENOSHA	WI		06/29/2023	2.875	73,229						176,000	06/02/2022
100177878		MILMAY	NJ		11/19/2024	10.000	73,233		(15)				465,000	08/26/2024
100017775		FOSTORIA	MI		04/26/2018	6.036	73,238						170,000	12/31/2017
3310056475		PLANO	TX		08/31/2023	8.323	73,240						460,000	06/29/2023
3340085013		CHICAGO	IL		10/03/2024	9.170	73,240						452,000	09/06/2024
100027877		ELGIN	IL		10/26/2018	2.000	73,247						199,500	06/01/2018
100178016		LEWISTON	ID		11/19/2024	11.125	73,251						405,000	08/28/2024
100114439		TRINITY	FL		06/29/2023	3.625	73,286						295,000	05/24/2022
100116369		EAST CLEVELAND	OH		07/20/2023	7.500	73,287						100,000	03/01/2024
100047786		SACRAMENTO	CA		11/20/2020	4.750	73,317						350,550	07/31/2020
100013922		KISSIMMEE	FL		05/25/2017	3.990	73,331						135,000	01/31/2017
3310077948		UPPER MARLBORO	MD		09/03/2024	8.666	73,347						460,000	06/06/2024
100011290		LUDINGTON	MI		12/23/2016	7.545	73,349						76,950	12/03/2018
100017649		RANGER	GA		04/26/2018	3.500	73,356						165,900	12/31/2017
100184636		LAKEWOOD	NJ		12/17/2024	8.500	73,377		(6)				547,935	10/10/2024
100055403		ATLANTA	GA		03/23/2021	4.750	73,386						151,800	01/03/2021
100110827		CINCINNATI	OH		06/29/2023	8.000	73,386						162,000	05/14/2022
100113994		ELYRIA	OH		06/29/2023	7.750	73,387						140,000	06/02/2022
3500111833		CAPE CORAL	FL		12/20/2024	8.548	73,408						1,290,000	09/16/2024
100146251		MONSON	MA		03/19/2024	11.500	73,415						302,685	10/20/2023
100045421		GEORGETOWN	SC		11/25/2020	3.375	73,418						76,713	08/31/2020
100033289		ROSCOMMON	IRL		06/21/2019	5.150	73,429					(4,800)	151,012	11/30/2018
100184952		ROCHESTER	NH		12/17/2024	8.375	73,436		(7)				440,839	11/01/2024
3310077389		CHATTANOOGA	TN		09/03/2024	9.296	73,450						575,000	05/21/2024
100064768		READING	PA		07/14/2021	4.125	73,456						100,000	05/13/2021
100043522		ORLANDO	FL		08/13/2020	5.500	73,458						185,250	12/17/2019
100043895		MESA	AZ		08/19/2020	5.250	73,469						213,750	01/20/2020
100112785		LUMBER BRIDGE	NC		06/29/2023	6.000	73,474						139,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184651		WASHINGTON	UT		12/17/2024	8.750	73,488		(7)				409,754	10/19/2024
100184568		KEARNEYSVILLE	WV		12/17/2024	9.000	73,494		(7)				475,000	10/19/2024
100146342		PORTSMOUTH	VA		03/19/2024	11.250	73,500						490,248	10/23/2023
100039323		DUBLIN	IRL		09/27/2019	4.450	73,506					(4,819)	231,155	11/30/2018
3310090211		FRANKLIN	WI		12/12/2024	9.366	73,508						490,000	11/11/2024
100146513		BAY POINT	CA		03/19/2024	10.500	73,514						505,567	11/02/2023
100064675		PENSACOLA	FL		07/14/2021	4.375	73,518						175,000	05/07/2021
3310078076		IRVINGTON	NJ		09/26/2024	8.771	73,534						437,000	05/21/2024
100049842		VISALIA	CA		11/20/2020	7.500	73,547						379,905	07/31/2020
100118053		BALTIMORE	MD		07/20/2023	4.625	73,548						140,000	03/01/2024
100045368		GASTON	SC		11/25/2020	5.000	73,573						188,955	08/31/2020
100145431		UNITED KINGDOM	GBR		03/12/2024	3.390	73,575		3,410			(1,616)	82,000	04/16/2020
100011174		EAST PROVIDENCE	RI		12/23/2016	5.990	73,581						235,000	10/31/2016
100136789		BALTIMORE	MD		11/27/2023	8.730	73,639						100,000	10/27/2023
100145961		VIRGINIA BEACH	VA		03/19/2024	11.375	73,645						352,174	10/19/2023
100044235		CALEXICO	CA		08/19/2020	4.500	73,654						255,550	01/20/2020
3340075819		CLARKSDALE	MS		05/10/2024	9.378	73,656						300,000	04/04/2024
100184459		WHITE CITY	OR		12/17/2024	9.875	73,660		(8)				592,768	10/09/2024
100112422		ORLANDO	FL		06/29/2023	5.125	73,661						325,000	05/16/2022
100112602		COLUMBIA	KY		06/29/2023	5.000	73,707						110,000	06/03/2022
100026957		PITTSBURG	CA		09/26/2018	4.625	73,717		3,239				380,000	06/14/2018
100138989		JACKSONVILLE	FL		12/21/2023	5.590	73,728						230,000	06/03/2022
100043517		EATONVILLE	FL		08/13/2020	5.000	73,743						155,325	10/11/2019
100145363		UNITED KINGDOM	GBR		03/12/2024	9.500	73,746					(1,609)	103,003	10/18/2019
100146348		MONROVIA	MD		03/19/2024	11.875	73,754						549,755	10/17/2023
3340082980		DETROIT	MI		09/03/2024	9.265	73,759						390,000	08/08/2024
100184940		PARSIPPANY	NJ		12/17/2024	9.375	73,770		(7)				730,678	10/27/2024
100077865		MANCHESTER	GBR		12/29/2021	5.490	73,789					(1,338)	197,500	12/23/2021
100064705		ELKHART	IN		07/14/2021	4.375	73,795						102,000	05/20/2021
100054365		CHICAGO	IL		03/23/2021	4.125	73,805						220,000	01/02/2021
100050358		ELKHART	IN		11/20/2020	9.350	73,808						127,300	07/31/2020
100064942		ABILENE	TX		07/14/2021	3.875	73,813						100,000	05/20/2021
100155734		DELTONA	FL		06/18/2024	10.875	73,814						375,000	03/29/2024
100068245		BUTLER	PA		08/25/2021	4.375	73,824						106,000	06/17/2021
100112985		CHICAGO	IL		06/29/2023	4.000	73,841						170,000	05/14/2022
100030003		ATLANTA	GA		12/20/2018	4.500	73,851						158,900	09/30/2018
3310088089		CENTER MORICHES	NY		11/21/2024	8.953	73,853						910,000	10/03/2024
100054461		LEBANON	IN		03/23/2021	7.250	73,855						119,000	01/04/2021
100184936		LINCOLN	CA		12/17/2024	9.000	73,863		(8)				593,298	10/16/2024
100113054		ALACHUA	FL		06/29/2023	4.000	73,880						192,000	04/07/2023
100075947		HENRYETTA	OK		01/07/2022	4.250	73,886						106,000	11/20/2021
100145977		VIRGINIA BEACH	VA		03/19/2024	11.125	73,893						482,782	11/02/2023
100136861		GEORGETOWN	TX		11/27/2023	7.500	73,894						383,000	10/25/2023
100026381		ST PETERSBURG	FL		09/26/2018	3.000	73,903						165,000	06/13/2018
3340070886		CLEVELAND	OH		03/14/2024	10.185	73,913						280,000	02/09/2024
100043029		SHAKER HEIGHTS	OH		05/28/2020	3.375	73,936						214,000	03/28/2020
100076073		WARREN	MI		01/07/2022	3.875	73,948						95,000	10/27/2021
3500112682		SEVIERVILLE	TN		12/20/2024	8.423	73,950						4,650,000	10/06/2024
100044851		SEBRING	FL		11/19/2020	5.750	73,952						159,600	06/09/2020
100020241		MINNEAPOLIS	MN		07/17/2018	5.250	73,954						153,050	07/17/2018
100054852		BELMONT	NC		03/23/2021	5.000	73,956						151,000	12/31/2020
100112421		ALEXANDRIA	OH		06/29/2023	5.125	73,963						430,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100111056		BRADENTON	FL		06/29/2023	4.000	73,964						215,000	05/16/2022
100114123		OAK CREEK	WI		06/29/2023	4.625	73,969						280,000	05/17/2022
100115959		ARLINGTON	TX		07/20/2023	6.625	74,002						393,500	05/15/2023
3310083072		CENTER MORICHES	NY		10/03/2024	8.946	74,005						810,000	08/05/2024
100046000		CLAREMONT	NC		11/25/2020	5.000	74,012						92,055	08/31/2020
100047069		HOBOKEN	NJ		11/20/2020	8.375	74,022						313,500	07/31/2020
100111895		MISSION	KS		06/29/2023	4.000	74,031						280,000	05/14/2022
100045792		MOUNT PLEASANT	SC		11/25/2020	4.625	74,037						365,750	08/31/2020
3310072248		CAPE CORAL	FL		04/19/2024	8.463	74,037						380,000	03/05/2024
100139841		UNITED KINGDOM	GBR		12/18/2023	6.440	74,040					(1,316)	81,000	09/29/2023
100047327		LIVONIA	MI		11/20/2020	4.125	74,043						123,500	07/31/2020
3340082525		TURTLE CREEK	PA		09/03/2024	9.265	74,052						310,000	08/14/2024
3340072711		SPRINGFIELD	MO		04/19/2024	9.385	74,052						330,000	03/06/2024
100155436		GILROY	CA		06/18/2024	11.375	74,062						887,341	03/22/2024
100111911		LINDALE	TX		06/29/2023	5.375	74,064						237,000	05/16/2022
100055103		MIAMI	FL		03/23/2021	6.375	74,074						260,000	01/05/2021
100013941		PHOENIX	AZ		05/25/2017	4.625	74,082						110,000	01/31/2017
100071735		LAUREL	DE		10/14/2021	4.375	74,095						102,000	08/20/2021
100044959		GROSSE POINTE	MI		11/19/2020	8.500	74,110						208,050	04/10/2020
100043196		HOWELL	MI		05/28/2020	4.250	74,114						220,000	04/04/2020
100114362		SOUTH GIBSON	PA		06/29/2023	3.500	74,117						95,000	06/29/2022
100111169		CANTON	MI		06/29/2023	4.000	74,120						176,000	05/16/2022
100155533		BOZEMAN	MT		06/18/2024	12.375	74,120						670,000	03/17/2024
100113636		MCDONOUGH	GA		06/29/2023	3.000	74,143						320,000	06/02/2022
100145881		SAVANNAH	GA		03/19/2024	9.750	74,172						551,698	10/24/2023
100112345		ORLANDO	FL		06/29/2023	6.750	74,183						135,000	06/02/2022
100112195		LAWRENCE	KS		06/29/2023	5.000	74,190						173,000	07/06/2022
100026374		WIMAUMA	FL		09/26/2018	3.750	74,196						160,000	06/14/2018
100184643		WAHIAWA	HI		12/17/2024	9.000	74,199		(8)				963,000	10/18/2024
3310078792		MIAMI	FL		08/19/2024	8.841	74,208						518,000	06/12/2024
100178039		ROCHESTER	NY		11/19/2024	9.625	74,210		(20)				258,000	08/29/2024
100044010		CORCORAN	CA		08/19/2020	3.875	74,230						146,300	12/24/2019
100112822		ROUND LAKE	IL		06/29/2023	6.875	74,249						190,000	05/16/2022
3310083103		CHICAGO	IL		09/18/2024	8.498	74,250						370,000	08/13/2024
3310054058		SILO	OK		09/15/2023	8.673	74,250						451,000	04/03/2023
100055563		HAMMOND	IN		03/23/2021	7.790	74,262						139,000	01/04/2021
100178171		HIGH POINT	NC		11/19/2024	10.625	74,263						395,000	08/30/2024
3310081034		PALM BAY	FL		09/10/2024	8.498	74,263						360,000	07/24/2024
100010645		SUNRISE	FL		12/23/2016	7.250	74,278						58,900	11/27/2018
100155626		LEMOORE	CA		06/18/2024	10.750	74,284						387,618	03/27/2024
100148405		MORRISTOWN	TN		04/12/2024	5.500	74,288						316,000	02/15/2024
100178097		GAINESVILLE	FL		11/19/2024	10.000	74,299		(24)				240,000	08/30/2024
100028964		MOHNTON	PA		10/26/2018	5.125	74,314						114,000	06/04/2018
3340066811		HOUSTON	TX		02/26/2024	9.295	74,322						620,000	12/28/2023
100161633		UNITED KINGDOM	GBR		07/29/2024	6.640	74,323					(2,049)	78,000	07/23/2024
100127209		HICKORY	NC		08/30/2023	8.440	74,345						110,000	05/15/2022
100177818		FORT MYERS	FL		11/19/2024	9.875	74,353		(20)				330,000	08/26/2024
100044454		MIAMI	FL		11/19/2020	4.375	74,367						370,500	07/26/2019
3310080296		NEW HARTFORD	NY		10/23/2024	8.785	74,369						470,000	06/21/2024
3300005108		TRENTON	NJ		06/24/2024	9.610	74,387						455,000	04/26/2024
100111331		TUCSON	AZ		06/29/2023	4.125	74,389						183,000	10/13/2022
100028036		CAPE CORAL	FL		10/26/2018	4.125	74,389						155,800	06/02/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101684		BATON ROUGE	LA		04/26/2023	6.999	74,400						109,000	03/23/2023
100116239		SPOTSWOOD	NJ		07/20/2023	4.750	74,409						128,000	03/01/2024
100043759		DALLAS	TX		08/13/2020	5.875	74,419						161,500	12/16/2019
100138116		HENDERSON	NC		12/14/2023	8.375	74,445						190,000	10/16/2023
100177799		PLAINFIELD	IN		11/19/2024	9.375	74,452		(22)				350,000	08/26/2024
100083293		NIJMEGEN	NLD		05/27/2022	3.650	74,457					(4,896)	90,610	12/01/2023
100070466		PALATKA	FL		09/23/2021	4.500	74,461						89,000	07/22/2021
100028045		ELLENWOOD	GA		10/26/2018	3.625	74,467						150,100	05/31/2018
100184670		JACKSONVILLE	FL		12/17/2024	8.875	74,493		(5)				466,276	10/26/2024
100047747		CLEVELAND	OH		11/20/2020	5.500	74,508						67,688	07/31/2020
100111640		HAMBURG	NY		06/29/2023	3.500	74,512						165,000	05/15/2022
100177842		EMBARRASS	MN		11/19/2024	10.000	74,514						262,000	08/26/2024
100114051		ONTARIO	CA		06/29/2023	5.500	74,521						605,000	06/03/2022
100155766		ANAHEIM	CA		06/18/2024	10.375	74,525						1,017,241	03/25/2024
100054120		MILLVILLE	NJ		03/23/2021	6.250	74,535						222,000	01/04/2021
100054439		DECATUR	TN		03/23/2021	6.875	74,540						130,000	01/05/2021
100155469		BREA	CA		06/18/2024	8.500	74,541						1,149,750	03/18/2024
100139731		UNITED KINGDOM	GBR		12/18/2023	6.490	74,543					(1,319)	115,000	07/25/2023
100112502		LAKE ORION	MI		06/29/2023	7.625	74,548						286,000	05/15/2022
100111832		RAVENNA	OH		06/29/2023	7.250	74,568						190,000	06/10/2022
100177885		RAHWAY	NJ		11/19/2024	8.875	74,576		(11)				540,000	08/26/2024
100030261		STATESVILLE	NC		12/20/2018	5.750	74,596						117,000	09/30/2018
100064818		DAVID CITY	NE		07/14/2021	4.125	74,596						95,000	05/17/2021
100112392		SUITLAND	MD		06/29/2023	6.000	74,598						227,000	05/15/2022
100111084		EL PASO	TX		06/29/2023	5.500	74,600						310,000	05/16/2022
100055422		TOPEKA	KS		03/23/2021	5.250	74,601						84,500	01/01/2021
100046814		MCHENRY	IL		11/20/2020	4.625	74,602						213,750	07/31/2020
100155610		WINDHAM	NH		06/18/2024	11.750	74,606						660,088	03/30/2024
100145636		UNITED KINGDOM	GBR		03/12/2024	9.500	74,607		2,862			(1,617)	74,995	11/06/2019
100028216		BROOKLYN CENTER	MN		10/26/2018	4.625	74,611						171,000	06/02/2018
100031353		SEMINOLE	FL		03/29/2019	4.190	74,617						170,000	12/08/2018
100030366		SAINT PAUL	MN		12/20/2018	4.250	74,619						143,000	09/30/2018
100064706		BALTIMORE	MD		07/14/2021	4.250	74,628						100,000	05/03/2021
100111179		MCCOOLE	MD		06/29/2023	4.000	74,629						185,000	05/25/2022
100145874		PERRIS	CA		03/19/2024	11.125	74,667						481,721	10/17/2023
100114068		HARWOOD HEIGHTS	IL		06/29/2023	2.875	74,686						300,000	06/03/2022
3340073918		WINSTON-SALEM	NC		04/19/2024	9.747	74,704						406,000	03/14/2024
100012738		TAMARAC	FL		05/25/2017	4.000	74,706						90,250	01/31/2017
100011458		SAN ANTONIO	TX		12/23/2016	3.375	74,750						190,000	08/10/2016
100014333		NEWARK	DE		09/27/2017	4.500	74,751						159,000	07/30/2017
100025917		NORTH CHICAGO	IL		09/20/2018	4.750	74,757						67,688	04/30/2018
100145143		UNITED KINGDOM	GBR		03/12/2024	3.090	74,766					(1,642)	309,968	03/25/2020
3310055100		NORTH PORT	FL		10/06/2023	8.316	74,780						416,000	06/14/2023
100048782		SALT LAKE CITY	UT		11/20/2020	4.500	74,796						306,375	07/31/2020
3310079133		CAPE CORAL	FL		08/26/2024	8.498	74,818						430,000	07/02/2024
3340072519		ROBBINS	IL		04/30/2024	9.385	74,824						390,000	03/05/2024
100155822		COLORADO SPRINGS	CO		06/18/2024	10.750	74,826						497,350	03/24/2024
100064797		JACKSONVILLE	FL		07/14/2021	4.375	74,833						95,000	05/11/2021
3340079513		PENSACOLA	FL		09/26/2024	8.888	74,844						390,000	06/13/2024
3340085089		CHICAGO	IL		10/10/2024	8.965	74,844						530,000	09/09/2024
3340085707		CLEVELAND	OH		10/31/2024	9.262	74,844						452,000	09/17/2024
100178078		WALLED LAKE	MI		11/19/2024	10.000	74,867						285,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100155606		OVIEDO	FL		06/18/2024	11.375	74,874						480,953	03/30/2024
3310072229		CAPE CORAL	FL		04/12/2024	8.498	74,875						400,000	03/06/2024
100155422		MIRAMAR	FL		06/18/2024	10.250	74,876						780,118	03/16/2024
3310072896		ELLINGTON	CT		04/19/2024	8.141	74,884						420,000	03/15/2024
100042953		NEW CASTLE	DE		05/28/2020	4.125	74,913						248,000	04/22/2020
3310088363		WATERBURY	CT		11/21/2024	7.950	74,918						420,000	10/15/2024
100029960		HOUSTON	TX		12/20/2018	5.875	74,919						170,200	09/30/2018
100177683		WEST BLOOMFIELD	MI		11/19/2024	11.625	74,920		(18)				500,000	08/06/2024
100048853		MANCHESTER TOWNSHIP	NJ		11/20/2020	4.000	74,920						77,525	07/31/2020
100047212		CHICAGO	IL		11/20/2020	4.000	74,922						140,600	07/31/2020
100127008		CLINTON	TN		08/30/2023	6.000	74,922						125,000	08/30/2023
100043681		CARROLLTON	TX		08/13/2020	6.375	74,923						193,800	12/16/2019
100049468		HEMPSTEAD	NY		11/20/2020	4.500	74,929						380,000	07/31/2020
100111577		BRASELTON	GA		06/29/2023	3.875	74,937						365,000	06/03/2022
100055127		COCHRANVILLE	PA		03/23/2021	4.125	74,938						306,000	01/02/2021
100087137		BEL AIR	MD		10/25/2022	5.375	74,941						120,000	10/22/2021
100184612		KUNA	ID		12/17/2024	9.500	74,944		240				375,083	10/22/2024
3310090239		BIRMINGHAM	MI		12/19/2024	9.289	74,956						1,545,000	11/19/2024
100054042		ORLANDO	FL		03/23/2021	4.250	74,963						109,000	01/03/2021
100048470		PEKIN	IN		11/20/2020	7.125	74,966						208,050	07/31/2020
100055111		GONZALES	TX		03/23/2021	4.000	74,978						199,000	01/08/2021
100148070		MCKINNEY	TX		04/10/2024	8.125	74,978						390,000	02/22/2024
100026269		WAUKESHA	WI		09/20/2018	4.500	75,006						75,810	04/30/2018
3340079625		LORIS	SC		08/19/2024	9.705	75,015						542,000	06/23/2024
100070453		LOXLEY	AL		09/23/2021	4.875	75,020						165,000	08/20/2021
100100200		LANSING	MI		03/17/2023	8.415	75,024						103,000	02/21/2023
100047322		YONKERS	NY		11/20/2020	5.375	75,034						503,500	07/31/2020
100112238		MARINGOUIN	LA		06/29/2023	4.819	75,039						145,000	05/15/2022
100114064		DENTON	TX		06/29/2023	3.375	75,044						445,000	06/02/2022
100043609		SUNNYSIDE	WA		08/13/2020	6.625	75,053						104,500	10/08/2019
100054444		BENSALEM	PA		03/23/2021	5.750	75,072						351,000	12/31/2020
100178055		ASH FLAT	AR		11/19/2024	10.125	75,082		(23)				245,000	08/29/2024
3310063572		AUGUSTA	GA		07/19/2024	9.275	75,085						470,000	04/27/2024
100085102		VENLO	NLD		07/27/2022	4.000	75,088					(4,937)	97,736	12/01/2023
100029987		HOUSTON	TX		12/20/2018	6.250	75,092						156,000	09/30/2018
100173544		UNITED KINGDOM	GBR		10/29/2024	5.890	75,096					(2,922)	80,000	10/14/2024
100053377		WHITTIER	CA		03/23/2021	6.875	75,132						519,000	12/31/2020
3310055088		NORTH PORT	FL		10/06/2023	8.316	75,137						400,000	06/27/2023
100012690		LANSING	MI		05/25/2017	4.000	75,167						81,700	01/31/2017
100111361		GREENWOOD	IN		06/29/2023	8.500	75,189						163,000	05/16/2022
100065817		JACKSONVILLE	FL		07/23/2021	5.250	75,190						140,000	07/09/2021
100047762		STERLING HEIGHTS	MI		11/20/2020	5.000	75,197						189,050	07/31/2020
100046598		LONG BEACH	NY		11/25/2020	7.075	75,207						627,000	08/31/2020
100178091		CHARLOTTE	NC		11/19/2024	10.875	75,218		(16)				423,000	08/29/2024
100023982		PALM DESERT	CA		09/10/2018	5.625	75,227						220,700	09/10/2018
100011037		CLEVELAND	OH		12/23/2016	9.250	75,233						39,900	10/25/2016
3310069239		DRIGGS	ID		09/18/2024	9.296	75,238						1,620,000	02/29/2024
100032041		SACRAMENTO	CA		03/29/2019	4.375	75,245						220,000	12/07/2018
100111570		LANCASTER	TX		06/29/2023	3.750	75,248						372,000	06/03/2022
100111951		CALERA	AL		06/29/2023	4.875	75,255						207,000	05/16/2022
3310079533		NEWARK	NJ		07/19/2024	8.323	75,259						690,000	06/20/2024
100076031		CLINTON	SC		01/07/2022	4.750	75,263						140,000	09/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100028437		PORT RICHEY	FL		10/26/2018	3.625	75,269						123,500	06/04/2018
100048186		WARRENVILLE	IL		11/20/2020	4.625	75,280						118,750	07/31/2020
100114372		GATLINBURG	TN		06/29/2023	6.500	75,303						500,000	06/03/2022
100155696		BUCKHEAD	GA		06/18/2024	11.500	75,319						333,000	03/26/2024
100024451		TROY	OH		09/20/2018	4.875	75,327						113,905	04/30/2018
100047454		HUNTSVILLE	TX		11/20/2020	5.875	75,329						254,600	07/31/2020
100012126		SPRING HILL	FL		03/08/2017	4.750	75,362						153,000	09/02/2016
100012352		LARGO	FL		04/28/2017	3.875	75,375						190,000	01/31/2017
100146049		BALDWIN	WI		03/19/2024	10.750	75,392						353,774	10/20/2023
100111656		NEW MARKET	AL		06/29/2023	5.000	75,394						210,000	05/16/2022
100047134		OWASSO	OK		11/20/2020	7.000	75,399						109,250	07/31/2020
100044395		PHILADELPHIA	PA		11/19/2020	7.625	75,405						69,920	01/10/2020
100039169		WICKLOW	IRL		09/27/2019	4.750	75,410					(4,942)	231,758	11/30/2018
100155413		MONROE	GA		06/18/2024	10.875	75,415						300,000	03/18/2024
100055299		CALUMET PARK	IL		03/23/2021	4.500	75,422						75,000	12/31/2020
100111440		TONGANOXIE	KS		06/29/2023	3.875	75,430						243,000	06/10/2022
100115214		INDIANAPOLIS	IN		07/17/2023	8.004	75,431		827				100,000	06/14/2023
100088276		CANTON	OH		10/17/2022	7.956	75,469						100,000	09/22/2022
100089979		KISSIMMEE	FL		01/13/2023	7.499	75,487						210,000	04/14/2017
100175759		EWA BEACH	HI		11/12/2024	7.500	75,500						1,487,000	10/21/2024
100145624		UNITED KINGDOM	GBR		03/12/2024	9.500	75,501		2,928			(1,658)	75,000	04/20/2020
100127286		RICHMOND	VA		08/30/2023	2.875	75,503						345,000	06/02/2022
100153578		UNITED KINGDOM	GBR		05/29/2024	7.490	75,508					(1,098)	80,000	05/20/2024
100174437		TUCSON	AZ		10/31/2024	8.000	75,514						640,000	09/17/2024
3310072238		CAPE CORAL	FL		04/19/2024	8.498	75,514						375,000	03/05/2024
100117026		JACKSON	TN		07/20/2023	5.375	75,522						128,000	03/01/2024
100184629		MIDDLETOWN	DE		12/17/2024	11.000	75,525		279				527,343	08/03/2024
100050175		DURYEA	PA		11/20/2020	3.625	75,531						114,000	07/31/2020
100064681		GLOUCESTER CITY	NJ		07/14/2021	4.625	75,541						110,000	05/18/2021
100184834		POUGHKEEPSIE	NY		12/17/2024	8.500	75,548		(2)				503,267	10/12/2024
100064771		TEXARKANA	TX		07/14/2021	4.375	75,567						112,000	05/12/2021
3340074440		BEECH GROVE	IN		04/30/2024	9.593	75,580						420,000	04/02/2024
100115135		SAINT JOSEPH	MO		07/17/2023	8.188	75,607						100,000	06/09/2023
100153583		UNITED KINGDOM	GBR		05/29/2024	6.540	75,616					(1,099)	80,000	05/24/2024
100042950		DESERT HOT SPRINGS	CA		05/28/2020	4.875	75,635						181,000	01/30/2020
100048892		MESA	AZ		11/20/2020	4.875	75,636						237,500	07/31/2020
3310084398		SHIRLEY	NY		10/10/2024	8.148	75,659						420,000	08/31/2024
3340070347		INDEPENDENCE	MO		02/29/2024	8.966	75,676						328,000	02/02/2024
100054334		BALTIMORE	MD		03/23/2021	10.459	75,677						72,500	12/31/2020
100155535		VILLA RICA	GA		06/18/2024	11.875	75,698						313,266	03/11/2024
100011332		BECKER	MN		12/23/2016	7.740	75,699						115,000	04/10/2016
3310076224		HOUSTON	TX		08/19/2024	9.289	75,703						445,000	06/04/2024
100139813		UNITED KINGDOM	GBR		12/18/2023	7.290	75,707					(1,309)	80,000	10/02/2023
100155649		LEBANON	OR		06/18/2024	10.375	75,707						318,949	03/28/2024
100126555		MACON	GA		08/30/2023	7.000	75,708						105,900	05/21/2022
100177708		RIO RANCHO	NM		11/19/2024	9.125	75,709		177				310,000	08/13/2024
100177804		BECKLEY	WV		11/19/2024	9.875	75,711		(55)				395,000	08/26/2024
100114160		RENFREW	PA		06/29/2023	5.070	75,719						245,000	05/16/2022
100076030		TUCSON	AZ		01/07/2022	3.875	75,720						100,000	10/23/2021
100031454		LAKE WORTH	FL		03/29/2019	2.000	75,724						125,000	12/13/2018
100134029		TERRE HAUTE	IN		10/25/2023	8.645	75,729		462				100,000	09/08/2023
100168840		UNITED KINGDOM	GBR		09/26/2024	6.590	75,734					(5,427)	100,000	09/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3340071539		VICKSBURG	MS		04/12/2024	9.593	75,735						330,000	02/07/2024
100100227		ELYRIA	OH		03/17/2023	7.746	75,735						108,000	02/13/2023
3340063481		CITRUS SPRINGS	FL		02/26/2024	9.425	75,743						644,000	11/22/2023
100112478		COLUMBIA	TN		06/29/2023	4.625	75,744						375,000	05/17/2022
100177958		CHATSWORTH	CA		11/19/2024	9.000	75,747						619,400	08/27/2024
100113251		PHILADELPHIA	PA		06/29/2023	3.625	75,752						235,000	06/02/2022
100162323		VISALIA	CA		08/06/2024	8.750	75,754						459,000	06/28/2024
100049830		HOLLYWOOD	FL		11/20/2020	5.125	75,762						237,500	07/31/2020
100031400		LAUDERHILL	FL		03/29/2019	6.100	75,768						76,000	12/07/2018
3310069240		DRIGGS	ID		09/18/2024	9.296	75,773						1,620,000	02/29/2024
100101788		MEMPHIS	TN		03/31/2023	8.676	75,775						100,000	03/08/2023
100126926		PADUCAH	KY		08/30/2023	7.915	75,803						115,000	03/07/2022
100174490		TACOMA	WA		10/31/2024	7.250	75,807						496,000	09/30/2024
100032054		LAS VEGAS	NV		03/29/2019	4.180	75,821						205,000	12/08/2018
100164676		MARICOPA	AZ		08/23/2024	8.875	75,823						592,000	07/17/2024
100113540		OMAHA	NE		06/29/2023	4.750	75,824						290,000	06/02/2022
100143850		UNITED KINGDOM	GBR		02/28/2024	6.790	75,830						130,000	02/15/2024
100173595		UNITED KINGDOM	GBR		10/29/2024	5.990	75,847						80,000	10/01/2024
100165117		UNITED KINGDOM	GBR		08/27/2024	5.990	75,847						80,000	08/13/2024
100140028		NORTH RICHLAND HILLS	TX		01/09/2024	7.625	75,850						372,000	10/27/2023
100161597		UNITED KINGDOM	GBR		07/29/2024	5.790	75,853						80,000	06/28/2024
100157003		UNITED KINGDOM	GBR		06/27/2024	5.790	75,853						80,000	06/14/2024
100043820		DAYTONA BEACH	FL		08/13/2020	3.625	75,856						185,826	05/31/2020
100101780		CAMDEN	NJ		03/31/2023	9.100	75,883						100,000	03/08/2023
100054223		NEWTON	NC		03/23/2021	4.625	75,883						152,000	12/31/2020
100174456		LAS VEGAS	NV		10/31/2024	8.000	75,904						565,000	09/23/2024
100139833		UNITED KINGDOM	GBR		12/18/2023	7.490	75,905						110,000	09/27/2019
100028603		BUENA VISTA	VA		10/26/2018	4.625	75,908						66,785	06/03/2018
100126732		WESTMORELAND	TN		08/30/2023	7.500	75,909						269,900	05/19/2022
100011030		DETROIT	MI		12/23/2016	5.375	75,914						104,000	10/25/2016
3340074523		DETROIT	MI		05/10/2024	9.830	75,933						284,000	04/04/2024
100126913		OLD FORGE	PA		08/30/2023	7.875	75,945						135,900	05/16/2022
100117208		NAPLES	FL		07/20/2023	8.125	75,947						450,000	03/01/2024
100112814		SOUTH HOLLAND	IL		06/29/2023	5.000	75,954						125,000	05/14/2022
100090670		DETROIT	MI		12/29/2022	8.951	75,961						108,000	11/18/2022
100091502		LYNCHBURG	VA		01/20/2023	8.189	75,966						100,000	12/15/2022
100146085		VANCOUVER	WA		03/19/2024	12.500	75,970						532,000	11/01/2023
100126575		HAZEL CREST	IL		08/30/2023	10.600	75,970						86,000	05/16/2022
100048957		WATERFORD	MI		11/20/2020	3.750	75,971						199,500	07/31/2020
100156835		AKRON	OH		06/27/2024	7.809	75,972						100,000	05/28/2024
100114437		COVINGTON	GA		06/29/2023	5.000	75,982						270,000	05/14/2022
100011741		LEWISTON	NY		03/08/2017	3.000	75,982						175,000	09/03/2016
100020140		PHILADELPHIA	PA		07/17/2018	4.990	75,984						192,105	07/17/2018
100126566		CHICAGO	IL		08/30/2023	8.160	75,989						85,000	05/16/2022
100100225		BALTIMORE	MD		03/17/2023	8.097	76,009						109,000	02/10/2023
100024472		DETROIT	MI		09/20/2018	2.000	76,011						90,250	04/30/2018
100175725		SHADY SIDE	MD		11/12/2024	7.750	76,012						487,000	10/22/2024
100112326		BOSSIER CITY	LA		06/29/2023	3.000	76,018						193,000	06/06/2022
100146501		WOODBURN	OR		03/19/2024	10.625	76,029						428,411	10/20/2023
100139672		UNITED KINGDOM	GBR		12/18/2023	6.290	76,030						80,000	10/06/2023
100173541		UNITED KINGDOM	GBR		10/29/2024	5.890	76,035						170,000	10/15/2024
100109976		JACKSONVILLE	FL		06/22/2023	7.869	76,036						122,000	05/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180916		UNITED KINGDOM	GBR		11/27/2024	5.690	76,041					(972)	100,000	11/15/2024
100146358		ST CLOUD	FL		03/19/2024	9.875	76,051						477,000	10/17/2023
100137247		NETHERLANDS	NLD		11/28/2023	6.250	76,069					(5,001)	133,270	12/01/2023
100043680		CINCINNATI	OH		08/13/2020	5.625	76,077						142,500	12/04/2019
100111607		FAYETTEVILLE	GA		06/29/2023	4.000	76,088						250,000	06/02/2022
100174404		PROVIDENCE	RI		10/31/2024	8.750	76,093						375,000	08/23/2024
100099746		CLEVELAND	OH		02/28/2023	8.447	76,097						100,000	01/27/2023
100162352		BRENTWOOD	CA		08/06/2024	8.750	76,101						801,000	06/24/2024
100078816		TOLEDO	OH		02/24/2022	3.999	76,116						100,000	01/25/2022
100013183		RIVERHEAD	NY		05/25/2017	5.125	76,120						290,000	01/31/2017
100113061		JONES	AL		06/29/2023	3.875	76,126						237,000	04/09/2023
100146537		STOCKTON	CA		03/19/2024	11.375	76,135						458,184	10/21/2023
100103170		GRAND RAPIDS	MI		04/21/2023	8.460	76,139						170,000	03/24/2023
100178134		OWINGS MILLS	MD		11/19/2024	10.500	76,143						420,000	08/30/2024
100011933		CINCINNATI	OH		03/08/2017	5.000	76,148						52,250	11/30/2016
100115138		SAINT JOSEPH	MO		07/17/2023	7.888	76,160						108,000	06/09/2023
100024551		POCONO SUMMIT	PA		09/20/2018	4.000	76,177						111,150	04/30/2018
3310090649		IRVINGTON	NJ		12/12/2024	7.920	76,181						581,000	11/11/2024
100175790		MAPLE HEIGHTS	OH		11/12/2024	7.180	76,181		1				110,000	10/01/2024
100138937		RICEBORO	GA		12/21/2023	6.990	76,183						98,000	05/14/2022
100126769		LAWRENCEVILLE	GA		08/30/2023	5.250	76,203						164,000	08/30/2023
100091549		PITTSBURGH	PA		01/20/2023	9.013	76,207						100,000	01/04/2023
100162333		LOCUST GROVE	GA		08/06/2024	9.000	76,208						470,000	07/16/2024
100139817		UNITED KINGDOM	GBR		12/18/2023	7.890	76,215					(1,363)	130,000	10/04/2023
100156969		UNITED KINGDOM	GBR		06/27/2024	6.640	76,229					(806)	80,000	06/14/2024
100110850		HOLLISTER	MO		06/29/2023	9.896	76,239						164,000	05/17/2022
100129920		ROUND LAKE BEACH	IL		09/27/2023	7.793	76,242						165,000	08/18/2023
100112380		SHREVEPORT	LA		06/29/2023	9.032	76,248						143,500	05/16/2022
100141160		JACKSONVILLE	FL		01/30/2024	8.840	76,258						100,000	12/08/2023
100064691		BRIGANTINE	NJ		07/14/2021	4.250	76,266						104,000	05/21/2021
100103152		TRENTON	NJ		04/21/2023	8.664	76,277						100,000	03/30/2023
100082068		TWICKENHAM	GBR		03/30/2022	5.990	76,279					(1,383)	95,000	03/08/2022
100043563		LYONS	NY		08/13/2020	5.000	76,285						232,750	12/19/2019
100127353		EL PASO	TX		08/30/2023	5.750	76,287						178,000	06/03/2022
100114156		VACHERIE	LA		06/29/2023	7.865	76,288						139,900	05/16/2022
100146022		WAVERLY	MN		03/19/2024	10.490	76,302						353,899	10/30/2023
100099822		CHESTER	PA		02/28/2023	8.996	76,302						105,000	02/10/2023
100184928		HOOPER	UT		12/17/2024	9.000	76,303		245				714,836	10/29/2024
100054528		EDINBURG	TX		03/23/2021	5.000	76,306						120,000	01/04/2021
100184606		CAYCE	SC		12/17/2024	9.625	76,310		(9)				211,693	10/16/2024
100113380		PINELLAS PARK	FL		06/29/2023	4.000	76,320						240,000	05/16/2022
100164958		TERRE HAUTE	IN		08/28/2024	8.650	76,322						105,000	07/24/2024
3310055294		PORTAGE	IN		09/15/2023	8.498	76,329						387,000	07/23/2023
100147270		HAMILTON	NJ		03/28/2024	7.695	76,333						127,000	02/16/2024
100111050		MINERVA	NY		06/29/2023	4.625	76,335						139,000	05/15/2022
100101597		INDIANAPOLIS	IN		04/26/2023	7.125	76,335						105,000	02/24/2023
100143521		HARRISBURG	PA		02/21/2024	8.250	76,352						100,000	01/31/2024
100068066		STOCKBRIDGE	GA		09/23/2021	3.750	76,360						176,400	08/25/2021
100025854		TAMPA	FL		09/20/2018	4.000	76,363						133,000	04/30/2018
100146215		ROUND ROCK	TX		03/19/2024	9.375	76,380						478,000	10/23/2023
100177975		CHANDLER	AZ		11/19/2024	10.250	76,381						560,000	08/28/2024
100055149		MONROE	GA		03/23/2021	7.000	76,389						162,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119735		KILLEEN	TX		08/08/2023	8.650	76,393						100,000	07/11/2023
100157746		PEORIA	AZ		07/02/2024	9.625	76,402						433,000	05/15/2024
100139780		UNITED KINGDOM	GBR		12/18/2023	7.940	76,404					(1,386)	135,000	10/03/2023
100162349		PRAIRIE VILLAGE	KS		08/06/2024	8.875	76,408						364,325	07/02/2024
100135842		SAN JUAN CAPISTRANO	CA		11/10/2023	7.375	76,411						1,395,000	10/04/2023
100155456		MCDONOUGH	GA		06/18/2024	11.875	76,431						452,717	03/11/2024
100155466		MOONACHIE	NJ		06/18/2024	9.750	76,434						460,000	03/21/2024
100000501		BANNING	CA		09/27/2016	5.050	76,458						120,000	08/25/2016
100129984		CLEVELAND	OH		09/27/2023	8.877	76,464						108,000	08/16/2023
3340066825		CRYSTAL LAKE	IL		02/29/2024	9.416	76,468						302,000	12/29/2023
100049530		BREMEN	GA		11/20/2020	6.625	76,469						180,975	07/31/2020
3310081646		FLOSSMOOR	IL		08/26/2024	8.638	76,478						390,000	07/25/2024
100146355		TIGARD	OR		03/19/2024	9.500	76,484						589,312	10/20/2023
100164665		BEAUMONT	CA		08/23/2024	8.875	76,485						768,000	06/24/2024
100031081		HAMILTON TWP	NJ		03/29/2019	4.250	76,487						115,000	12/09/2018
100134888		HARRISBURG	PA		10/30/2023	9.500	76,492						96,000	09/26/2023
100047667		CLINTON TOWNSHIP	MI		11/20/2020	4.250	76,502						245,100	07/31/2020
100050266		PALM COAST	FL		11/20/2020	6.575	76,511						426,550	07/31/2020
100174402		MCDONOUGH	GA		10/31/2024	7.875	76,516						425,000	08/07/2024
100013620		PARMA	OH		05/25/2017	4.500	76,519						76,000	01/31/2017
100091503		EVANSVILLE	IN		01/20/2023	8.477	76,531						113,000	12/20/2022
100164664		SEQUIM	WA		08/23/2024	8.750	76,556						610,000	07/17/2024
100178192		JOHNS ISLAND	SC		11/19/2024	8.250	76,567		(13)				543,700	08/30/2024
100101787		MEMPHIS	TN		03/31/2023	8.968	76,573						110,000	03/15/2023
3310034073		CHICAGO	IL		04/08/2022	6.650	76,576						400,000	02/12/2022
100068429		FARMINGTON	NM		08/25/2021	4.625	76,579						108,000	06/30/2021
100114106		BAYFIELD	WI		06/29/2023	7.500	76,579						209,900	09/27/2022
100030516		LEAGUE CITY	TX		12/20/2018	6.750	76,595						176,000	09/30/2018
100043275		EAST BERNARD	TX		08/13/2020	8.325	76,608						148,675	08/30/2019
100068298		COPPERAS COVE	TX		08/25/2021	4.375	76,619						101,000	06/14/2021
100078987		WATERLOO	IA		02/24/2022	3.750	76,620						105,000	01/14/2022
3310078655		CAPE CORAL	FL		07/29/2024	8.673	76,620						550,000	06/06/2024
100043547		MIAMI	FL		08/13/2020	7.500	76,631						275,500	12/17/2019
100162337		SURPRISE	AZ		08/06/2024	9.250	76,633						455,000	06/12/2024
100184640		CHICO	CA		12/17/2024	9.250	76,639		(9)				454,000	10/24/2024
100054336		MOORE	SC		03/23/2021	5.000	76,641						153,000	01/03/2021
100045180		SAINT CLOUD	FL		11/25/2020	8.000	76,647						187,150	08/31/2020
100174391		TEMECULA	CA		10/31/2024	7.875	76,667						952,000	08/19/2024
100127252		CLEARWATER	FL		08/30/2023	7.340	76,668						185,000	05/14/2022
100174491		VIRGINIA BEACH	VA		10/31/2024	7.750	76,675		(14)				603,000	10/11/2024
100043254		HOUSTON	TX		08/13/2020	4.500	76,680						177,098	05/31/2020
3340071063		DETROIT	MI		05/23/2024	9.770	76,685						312,000	03/08/2024
100164658		ONTARIO	CA		08/23/2024	9.250	76,699						698,000	07/17/2024
100053771		CHATTANOOGA	TN		03/23/2021	4.600	76,707						152,000	01/07/2021
100154929		HOUSTON	TX		07/19/2024	8.000	76,752						142,000	03/13/2024
100026224		PALOS HILLS	IL		09/20/2018	2.000	76,757						166,250	04/30/2018
100164678		FOUNTAIN HILLS	AZ		08/23/2024	8.875	76,761						530,000	07/24/2024
100129962		MILWAUKEE	WI		09/27/2023	8.990	76,765						103,000	08/22/2023
3310085957		ADDISON	IL		10/10/2024	7.700	76,775						375,000	09/17/2024
100164704		SAN DIEGO	CA		08/23/2024	8.250	76,784						1,230,000	07/29/2024
3310081036		NORTH PORT	FL		09/10/2024	8.498	76,794						465,000	07/17/2024
100165126		UNITED KINGDOM	GBR		08/27/2024	5.790	76,797					(4,558)	81,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100153474		COCOA BEACH	FL		05/30/2024	8.460	76,805						115,000	04/10/2024
100117341		GROVETOWN	GA		07/20/2023	4.000	76,821						139,000	03/01/2024
100136821		WILMINGTON	DE		11/27/2023	8.700	76,823						119,000	10/10/2023
3310084899		SEMINOLE	FL		10/03/2024	9.016	76,828						520,000	09/16/2024
100030349		PINELLAS PARK	FL		12/20/2018	5.000	76,829						175,000	09/30/2018
100162342		LAS VEGAS	NV		08/06/2024	8.750	76,832						924,000	07/15/2024
3310071567		NORTH HAVEN	CT		04/12/2024	8.841	76,852						517,000	02/15/2024
100026228		HOLIDAY	FL		09/20/2018	4.625	76,853						119,700	04/30/2018
100011529		COLUMBIA	SC		03/08/2017	5.500	76,854						124,000	09/02/2016
3300005020		MANVILLE	NJ		04/02/2024	9.845	76,854						450,000	02/14/2024
100013211		CRESTVIEW	FL		05/25/2017	4.625	76,891						108,000	01/31/2017
100146006		ROYAL PALM BEACH	FL		03/19/2024	11.750	76,897						605,008	10/31/2023
100119722		BRIDGETON	NJ		08/08/2023	8.460	76,901		567				100,000	06/28/2023
100111185		WIXOM	MI		06/29/2023	4.000	76,910						231,000	05/23/2022
100109902		LYNWOOD	IL		06/22/2023	8.244	76,913						110,000	05/22/2023
3310055097		NORTH PORT	FL		10/06/2023	8.316	76,919						432,000	06/14/2023
3310055108		NORTH PORT	FL		10/06/2023	8.316	76,919						400,000	06/26/2023
100111976		HOUSTON	TX		06/29/2023	4.625	76,926						230,000	05/14/2022
100044249		MOORHEAD	MN		08/19/2020	3.750	76,931						165,300	01/20/2020
100049836		LEESVILLE	SC		11/20/2020	6.875	76,939						94,763	07/31/2020
100129873		MILWAUKEE	WI		09/27/2023	9.105	76,940						110,000	08/30/2023
100108394		TROY	NY		05/25/2023	8.314	76,940						117,000	04/25/2023
100146478		CANTERBURY	CT		03/19/2024	11.750	76,950						348,087	10/17/2023
100054979		LITTLE MOUNTAIN	SC		03/23/2021	6.000	76,955						271,000	01/06/2021
100112853		VEVAY	IN		06/29/2023	12.875	76,958						115,000	05/16/2022
100049824		RICHTON PARK	IL		11/20/2020	4.500	76,967						65,883	07/31/2020
3310079134		NORTH PORT	FL		08/26/2024	8.498	76,973						387,000	06/17/2024
100046359		BLOOMING PRAIRIE	MN		11/25/2020	6.000	76,980						81,135	08/31/2020
3340091065		CLEVELAND	OH		12/30/2024	8.927	76,982						480,000	11/24/2024
100174493		HANFORD	CA		10/31/2024	8.500	77,003		(15)				425,000	10/09/2024
100113123		DESERT HOT SPRING	CA		06/29/2023	6.750	77,006						325,900	05/16/2022
100064786		HARTFORD	WI		07/14/2021	4.000	77,006						205,000	05/14/2021
3340077297		CHICAGO	IL		07/29/2024	9.208	77,008						620,000	05/17/2024
100155402		STONE MOUNTAIN	GA		06/18/2024	10.250	77,012						304,134	03/19/2024
3340069610		DOLTON	IL		02/29/2024	9.416	77,014						310,000	01/25/2024
100177853		SOUTH HADLEY	MA		11/19/2024	11.750	77,024		(15)				366,000	08/26/2024
100068514		CHATTANOOGA	TN		08/25/2021	4.625	77,025						126,000	07/12/2021
100028111		OPA LOCKA	FL		10/26/2018	4.625	77,025						128,250	06/02/2018
100055666		NEW ORLEANS	LA		03/23/2021	3.875	77,033						107,000	01/01/2021
100048263		DALLAS	TX		11/20/2020	5.625	77,046						285,000	07/31/2020
100024962		ALABASTER	AL		09/20/2018	4.875	77,070						111,150	04/30/2018
100025464		ALLENTOWN	PA		09/20/2018	4.500	77,072						109,250	04/30/2018
100175743		YUCAIPA	CA		11/12/2024	8.375	77,078		(12)				830,000	10/17/2024
100054698		BREWTON	AL		03/23/2021	4.470	77,082						130,000	04/19/2023
100112532		VIRGINIA BEACH	VA		06/29/2023	4.250	77,082						184,000	05/14/2022
100043642		CLEVELAND	TN		08/13/2020	9.250	77,084						142,025	12/18/2019
100031724		TINLEY PARK	IL		03/29/2019	3.500	77,090						170,000	09/03/2021
100139690		UNITED KINGDOM	GBR		12/18/2023	7.490	77,092						115,000	09/23/2021
100145987		NIXA	MO		03/19/2024	10.375	77,096						593,369	10/30/2023
100115188		CHARLEROI	PA		07/17/2023	8.973	77,106						100,000	06/14/2023
100026829		SANTA TERESA	NM		09/26/2018	3.625	77,120						129,000	04/03/2018
100030259		GREENSBORO	NC		12/20/2018	6.125	77,121						145,000	09/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111569		AUSTELL	GA		06/29/2023	4.000	77,123						280,000	06/09/2022
100126633		MADISON	TN		08/30/2023	11.750	77,142						283,000	05/16/2022
100049685		CHICAGO	IL		11/20/2020	2.000	77,147						85,738	07/31/2020
100146495		RIO RANCHO	NM		03/19/2024	10.875	77,156						510,812	10/19/2023
100136845		MACON	GA		11/27/2023	8.954	77,158						140,000	10/23/2023
100113146		LA PLACE	LA		06/29/2023	7.125	77,160						153,000	02/24/2022
100129916		CLEVELAND	OH		09/27/2023	8.812	77,161						100,000	08/08/2023
100100208		SOUTH BEND	IN		03/17/2023	8.205	77,168						105,000	02/22/2023
100111505		MIAMI	FL		06/29/2023	2.875	77,178						165,000	06/11/2022
100054970		CONWAY	SC		03/23/2021	4.125	77,181						125,000	01/04/2021
100053492		LEHIGH ACRES	FL		03/23/2021	3.500	77,198						229,000	01/03/2021
100071679		BUFFALO	NY		10/14/2021	4.375	77,199						115,000	07/06/2021
100112100		COLUMBIANA	AL		06/29/2023	4.000	77,202						205,600	06/08/2022
100164668		UNIONTOWN	PA		08/23/2024	9.375	77,211						428,000	07/22/2024
100115283		MARKHAM	IL		07/17/2023	8.401	77,215						110,000	06/06/2023
3310088328		BRISTOL	PA		12/12/2024	7.700	77,220						400,000	10/12/2024
100048316		JACKSONVILLE	FL		11/20/2020	5.000	77,222						104,500	07/31/2020
100029947		NORCROSS	GA		12/20/2018	4.500	77,224						163,000	09/30/2018
100178155		UPLAND	CA		11/19/2024	8.750	77,225		(11)				407,500	08/30/2024
3310038589		CHICAGO	IL		08/26/2022	8.519	77,250						400,000	06/21/2022
3300004902		NEW ORLEANS	LA		02/16/2024	9.205	77,273						544,000	01/10/2024
3310081939		DELRAN	NJ		08/26/2024	8.141	77,294						375,000	07/29/2024
100126734		BELLFLOWER	CA		08/30/2023	6.990	77,296						560,000	09/30/2024
100184728		CATHEDRAL CITY	CA		12/17/2024	8.250	77,306		(7)				782,469	11/02/2024
100141161		WINDSOR	CT		01/30/2024	7.790	77,322						155,000	12/18/2023
3340076177		EAST PEORIA	IL		05/17/2024	9.533	77,339						310,000	04/22/2024
100113003		RAISIN CITY	CA		06/29/2023	4.750	77,350						249,000	05/16/2022
100050141		DAYTON	OH		11/20/2020	7.250	77,354						137,750	07/31/2020
100044460		CHARLOTTE	NC		11/19/2020	5.000	77,360						139,650	07/22/2019
100174435		LOS ANGELES	CA		10/31/2024	8.125	77,361						1,010,000	09/16/2024
100076260		ANTIOCH	IL		01/07/2022	3.750	77,363						130,000	11/15/2021
100028022		MIAMI	FL		10/26/2018	5.250	77,369						223,250	05/31/2018
100177978		ROYAL OAK	MI		11/19/2024	8.250	77,374		(12)				377,000	08/28/2024
100113510		ARNOLD	MO		06/29/2023	4.375	77,374						195,000	06/03/2022
100139366		YORK	PA		12/28/2023	9.810	77,381						125,000	11/16/2023
100044843		CHARLOTTE	NC		11/19/2020	2.000	77,385						160,550	04/12/2020
100028091		MCDONOUGH	GA		10/26/2018	4.250	77,389						137,750	06/01/2018
100012495		BROOKVILLE	OH		04/28/2017	5.375	77,391						200,000	01/31/2017
100047952		FAIRBURN	GA		11/20/2020	4.375	77,394						228,000	07/31/2020
100113283		WALLINGFORD	CT		06/29/2023	3.625	77,394						205,000	05/15/2022
100068316		LAFAYETTE	IN		08/25/2021	4.700	77,404						110,000	05/28/2021
100031844		JUPITER	FL		03/29/2019	4.375	77,407						235,000	12/07/2018
100070448		PLEASANT HILL	MO		09/23/2021	4.875	77,411						128,000	08/04/2021
100180804		ROTTERDAM	NLD		11/27/2024	5.400	77,419					(1,547)	99,667	10/30/2024
100054653		WINDBER	PA		03/23/2021	5.250	77,437						116,000	01/02/2021
100012274		WINTER HAVEN	FL		04/28/2017	5.500	77,439						120,000	01/31/2017
100047014		LODI	CA		11/20/2020	8.000	77,467						280,250	07/31/2020
100141107		LEBANON	PA		01/30/2024	8.160	77,467						117,000	12/21/2023
100119942		AKRON	OH		08/10/2023	8.749	77,484						123,000	06/23/2023
100030004		TAMPA	FL		12/20/2018	6.500	77,484						110,000	09/30/2018
100099774		SPRING LAKE	MI		02/28/2023	7.867	77,493						120,000	01/31/2023
100024368		REDDING	CA		09/20/2018	5.250	77,499						277,500	09/20/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100067574		LAREDO	TX		09/23/2021	4.500	77,513						127,000	07/23/2021
100173837		MEMPHIS	TN		10/31/2024	7.000	77,515		251				100,000	09/10/2024
100144739		UNITED KINGDOM	GBR		03/12/2024	3.390	77,522					(1,703)	90,000	01/17/2020
100112991		MILWAUKEE	WI		06/29/2023	4.750	77,530						130,000	05/16/2022
3340082826		PARK FOREST	IL		10/03/2024	8.726	77,537						380,000	08/09/2024
100174479		CORONA	CA		10/31/2024	7.500	77,550		(13)				862,000	10/02/2024
100162329		SAN BERNARDINO	CA		08/06/2024	8.750	77,560						713,000	06/17/2024
100043897		WINTER PARK	FL		08/19/2020	5.250	77,561						247,000	03/27/2019
100128099		CINCINNATI	OH		09/08/2023	6.375	77,568						127,000	03/09/2022
100181555		BIRMINGHAM	AL		12/09/2024	8.180	77,571		6				100,000	11/05/2024
100046367		BEDFORD	KY		11/25/2020	11.620	77,572						155,800	08/31/2020
100146323		PUNTA GORDA	FL		03/19/2024	9.875	77,585						500,000	10/20/2023
100126597		MONTGOMERY	AL		08/30/2023	7.500	77,596						128,000	05/16/2022
3340081973		WILKES-BARRE	PA		12/19/2024	8.927	77,616						392,000	08/03/2024
100128028		CINCINNATI	OH		09/08/2023	6.125	77,617						160,000	02/09/2022
100112043		WEST SPRINGFIELD	MA		06/29/2023	6.750	77,619						200,000	06/02/2022
100184661		LA MESA	CA		12/17/2024	7.875	77,622		(6)				871,890	10/10/2024
100024898		HOLT	MI		09/20/2018	4.625	77,627						67,688	04/30/2018
100079148		PITTSBURGH	PA		02/24/2022	4.125	77,632						102,500	01/20/2022
100130119		NETHERLANDS	NLD		09/26/2023	6.100	77,634					(5,105)	208,812	12/01/2023
100145878		GLEN BURNIE	MD		03/19/2024	10.500	77,638						389,825	10/20/2023
100144938		UNITED KINGDOM	GBR		03/12/2024	9.500	77,642		3,093			(1,705)	78,000	05/22/2020
100047840		DENVER	CO		11/20/2020	3.701	77,652						289,750	07/30/2020
100054904		PLEASANTVILLE	NJ		03/23/2021	5.125	77,659						144,900	12/31/2020
100101757		AKRON	OH		03/31/2023	8.693	77,666						103,000	03/13/2023
100157739		PENSACOLA	FL		07/02/2024	8.875	77,670						254,000	05/22/2024
100148984		THOMPSONS STATION	TN		04/17/2024	9.250	77,676						669,500	03/04/2024
100173670		SLUISKIL	NLD		10/29/2024	5.300	77,678					(3,420)	120,000	10/10/2024
100087629		VALKENBURG AAN DE GEUL	NLD		09/27/2022	4.950	77,678					(5,108)	101,346	12/01/2023
3310052515		BALTIMORE	MD		06/21/2023	9.366	77,680						480,000	04/19/2023
100127354		PLEASANTVILLE	NJ		08/30/2023	4.000	77,689						180,000	06/03/2022
3410000609		CAYCE	SC		11/21/2024	8.850	77,690						1,911,000	09/04/2024
100000591		SCRANTON	PA		09/27/2016	5.500	77,691						65,000	08/27/2016
100178084		HARMONY	FL		11/19/2024	8.625	77,691						586,300	08/29/2024
100053965		FLORENCE	SC		03/23/2021	6.125	77,694						113,000	01/05/2021
100145720		UNITED KINGDOM	GBR		03/12/2024	3.390	77,698		3,589			(1,691)	78,000	02/14/2020
100055799		HOBBS	NM		03/23/2021	8.720	77,698						142,000	01/08/2021
3310070668		ISLIP	NY		04/19/2024	8.505	77,704						580,000	02/03/2024
100164697		JACKSONVILLE	FL		08/23/2024	9.250	77,707						312,000	08/06/2024
100064737		FAYETTEVILLE	NC		07/14/2021	4.125	77,712						126,000	04/30/2021
100146443		BELLA VISTA	AR		03/19/2024	10.875	77,712						453,746	10/26/2023
100184595		RIALTO	CA		12/17/2024	8.125	77,716		(6)				630,459	10/25/2024
100146143		FAYETTEVILLE	AR		03/19/2024	10.990	77,720						456,735	11/01/2023
100175512		FRANKLIN	VA		12/23/2024	7.750	77,724		(2)				129,000	03/13/2024
100174431		POWHATAN	VA		10/31/2024	8.500	77,728						515,000	09/13/2024
100109832		LUBBOCK	TX		06/22/2023	8.414	77,738						108,500	05/22/2023
100155570		CALEXICO	CA		06/18/2024	10.875	77,743						308,866	03/21/2024
100112033		NAZARETH	PA		06/29/2023	6.875	77,752						253,000	02/22/2024
100079002		BEATRICE	NE		02/24/2022	4.250	77,752						107,000	12/31/2021
100174467		FRANKLIN	TN		10/31/2024	8.000	77,754						1,170,000	09/23/2024
100161817		ALLENTOWN	PA		07/31/2024	8.000	77,766						102,000	06/11/2024
3340067535		CHICAGO	IL		02/29/2024	9.692	77,774						480,000	12/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100146179		ROCKMART	GA		03/19/2024	10.875	77,789						296,713	10/26/2023
100011907		WELLINGTON	OH		03/08/2017	5.000	77,792						133,000	09/04/2016
100081428		CITRUS HEIGHTS	CA		03/18/2022	3.375	77,796						342,000	01/07/2022
100030069		ALBUQUERQUE	NM		12/20/2018	6.750	77,798						155,000	09/30/2018
100145909		CHERRY HILL	NJ		03/19/2024	11.500	77,798						518,000	10/24/2023
100048649		WINTERVILLE	GA		11/20/2020	4.375	77,799						133,000	07/31/2020
100010882		VINELAND	NJ		12/23/2016	8.500	77,801						105,000	09/13/2016
100146236		PUNTA GORDA	FL		03/19/2024	11.250	77,806						560,101	10/19/2023
100115279		HENRYETTA	OK		07/17/2023	8.286	77,811						125,000	06/07/2023
100114153		BALTIMORE	MD		06/29/2023	4.000	77,822						245,000	05/13/2022
100031932		PALM BAY	FL		03/29/2019	3.750	77,832						200,000	12/07/2018
100076150		SPRINGFIELD	OH		01/07/2022	4.125	77,833						100,000	10/21/2021
100119411		GULF SHORES	AL		07/31/2023	7.500	77,835						630,000	05/25/2023
100028060		DURHAM	NC		10/26/2018	3.875	77,845						157,225	06/01/2018
100178013		MIDDLETON	ID		11/19/2024	11.500	77,852		(26)				315,000	08/28/2024
100026840		SHAFTER	CA		09/26/2018	2.000	77,852						162,500	06/14/2018
100103807		MUSKEGON	MI		05/10/2023	8.414	77,858						117,000	04/21/2023
100146357		CHESTER	VA		03/19/2024	11.250	77,866						564,357	10/23/2023
100113720		BALTIMORE	MD		06/29/2023	7.400	77,870						250,000	05/14/2022
100112896		SICKLERVILLE	NJ		06/29/2023	4.000	77,880						135,000	05/16/2022
3310067378		BARNWELL	SC		01/23/2024	8.841	77,886						600,000	12/14/2023
100047172		SARASOTA	FL		11/20/2020	4.375	77,890						232,750	07/31/2020
100146427		TOMS RIVER	NJ		03/19/2024	10.875	77,890						487,463	10/23/2023
3310085958		OAK PARK	IL		10/10/2024	7.700	77,915						600,000	09/17/2024
100112682		ALTAMONTE SPRINGS	FL		06/29/2023	2.875	77,924						163,000	06/02/2022
100116235		PORTSMOUTH	VA		07/20/2023	4.500	77,929						135,000	03/01/2024
100085123		TILBURG	NLD		07/27/2022	4.150	77,932					(5,125)	112,577	06/30/2024
100164706		PHOENIX	AZ		08/23/2024	8.625	77,941						557,000	07/30/2024
100167025		CLEVELAND	OH		09/13/2024	7.625	77,945						100,000	07/05/2024
100134859		BALTIMORE	MD		10/30/2023	8.875	77,953						105,000	09/22/2023
100090705		SYRACUSE	NY		12/29/2022	8.909	77,962						135,000	12/02/2022
3310075378		FORT LAUDERDALE	FL		05/10/2024	8.498	77,963						470,000	04/15/2024
100050254		TUCSON	AZ		11/20/2020	3.750	77,967						147,250	07/31/2020
100010677		IDAHO FALLS	ID		12/23/2016	3.500	77,968						130,000	10/31/2016
100045889		MOGADORE	OH		11/25/2020	4.625	77,986						123,500	08/31/2020
100013330		PALM BAY	FL		05/25/2017	4.625	77,987						85,500	01/31/2017
100043941		DYKE	VA		08/19/2020	6.500	77,996						204,250	03/29/2019
100145335		UNITED KINGDOM	GBR		03/12/2024	9.500	77,999		2,838			(1,689)	77,000	12/04/2019
100026568		VIRGINIA BEACH	VA		09/26/2018	2.000	78,009		4,570				322,950	06/14/2018
100000610		MIDDLETOWN	CT		09/27/2016	6.000	78,012						85,000	08/26/2016
100010985		COLLINSVILLE	IL		12/23/2016	5.125	78,016						120,000	10/31/2016
100000368		SIX LAKES	MI		09/27/2016	4.000	78,028						142,000	08/26/2016
100164659		LUGOFF	SC		08/23/2024	9.125	78,053						321,000	07/22/2024
100146444		SAVANNAH	GA		03/19/2024	10.990	78,056						464,750	10/20/2023
100023635		SAN ANTONIO	TX		09/04/2018	5.250	78,080						199,715	09/04/2018
3310082733		MASTIC BEACH	NY		08/26/2024	8.771	78,081						580,000	07/30/2024
100043337		WISC RAPIDS	WI		08/13/2020	4.875	78,081						232,750	08/15/2019
100012105		DENVER	CO		03/08/2017	4.250	78,084						269,000	09/02/2016
100043141		GALT	CA		05/28/2020	4.500	78,091						275,000	03/27/2020
100145997		CLAIRTON	PA		03/19/2024	11.625	78,097						461,088	10/24/2023
100045784		RIPLEY	NY		11/25/2020	4.250	78,107						175,750	08/31/2020
100162343		CLAYMONT	DE		08/06/2024	9.125	78,107						377,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100025825		CLEMENTON	NJ		09/20/2018	5.000	78,109						45,125	04/30/2018
100146371		CULPEPER	VA		03/19/2024	11.500	78,120						450,612	10/17/2023
100054492		SOUTH HOLLAND	IL		03/23/2021	6.620	78,121						165,000	12/31/2020
100145973		GLEN ALLEN	VA		03/19/2024	10.750	78,124						372,745	10/19/2023
100130367		CLEVELAND	OH		09/28/2023	9.875	78,127						98,000	08/09/2023
100114290		ELGIN	IL		06/29/2023	6.500	78,131						165,000	06/02/2022
100155442		MCKINNEY	TX		06/18/2024	9.000	78,132						530,000	03/27/2024
100143851		UNITED KINGDOM	GBR		02/28/2024	6.590	78,135					(880)	82,000	02/09/2024
100134661		MARKHAM	IL		10/30/2023	9.625	78,162						97,000	09/14/2023
100146540		COLUMBIA	SC		03/19/2024	11.625	78,166						432,985	10/26/2023
100141282		CHERRYVILLE	NC		01/30/2024	8.750	78,178						101,000	12/12/2023
100174018		MOLINE	IL		10/31/2024	6.875	78,185						160,000	08/28/2024
100168896		UNITED KINGDOM	GBR		09/26/2024	5.890	78,188					(5,603)	82,500	09/20/2024
100043291		DOWNEY	CA		08/13/2020	7.388	78,190						223,250	11/22/2019
100145774		UNITED KINGDOM	GBR		03/12/2024	3.550	78,194					(1,717)	115,000	02/17/2020
100054607		PINE BLUFF	AR		03/23/2021	5.625	78,196						120,000	12/31/2020
100146090		ATLANTA	GA		03/19/2024	10.990	78,203						345,796	10/25/2023
100076007		NORTH LAS VEGAS	NV		01/07/2022	3.875	78,209						107,500	10/18/2021
100146406		TOUCHET	WA		03/19/2024	11.250	78,221						391,944	11/03/2023
100025526		PAINTER	VA		09/20/2018	4.000	78,228						120,175	04/30/2018
100164683		WEST JORDAN	UT		08/23/2024	9.250	78,230						650,000	07/22/2024
100114086		CLEMENTON	NJ		06/29/2023	3.625	78,235						190,000	06/03/2022
100157738		YUCAIPA	CA		07/02/2024	9.250	78,236						623,000	06/12/2024
100028154		DECATUR	GA		10/26/2018	4.000	78,240						118,750	05/31/2018
100010799		SAN ANTONIO	TX		12/23/2016	7.875	78,242						125,000	10/31/2016
100101805		BALTIMORE	MD		03/31/2023	8.943	78,244		(3,227)				110,000	03/06/2023
100146304		NORTH FORT MYERS	FL		03/19/2024	10.625	78,245						388,555	11/02/2023
100155642		NEWNAN	GA		06/18/2024	12.000	78,248						376,968	03/25/2024
100031771		SEBASTIAN	FL		03/29/2019	3.000	78,267						155,000	12/07/2018
100146237		LAFAYETTE	IN		03/19/2024	11.375	78,288						288,135	10/17/2023
100054370		MILWAUKEE	WI		03/23/2021	4.000	78,294						114,000	01/05/2021
100146150		HELENA	MT		03/19/2024	10.990	78,298						399,904	10/20/2023
100146535		BATTLE GROUND	WA		03/19/2024	10.625	78,301						489,449	10/16/2023
100055188		AUGUSTA	GA		03/23/2021	3.500	78,305						89,000	01/08/2021
100046539		ELDON	MO		11/25/2020	6.750	78,311						104,500	08/31/2020
100146503		MABLETON	GA		03/19/2024	11.250	78,326						449,203	10/27/2023
100164950		ELMIRA	NY		08/28/2024	7.950	78,327						110,000	07/16/2024
100129923		BALTIMORE	MD		09/27/2023	9.307	78,331						102,000	08/21/2023
100146194		WATERBURY	CT		03/19/2024	10.750	78,335						321,042	11/04/2023
100146375		OVERLAND PARK	KS		03/19/2024	10.750	78,340						327,157	10/20/2023
100013349		WAUKEGAN	IL		05/25/2017	4.625	78,343						52,488	01/31/2017
100130050		SCRANTON	PA		09/27/2023	8.039	78,345						107,000	08/09/2023
100047603		OCONOMOWOC	WI		11/20/2020	6.125	78,348						173,850	07/31/2020
100078556		DEN HAAG	NLD		01/26/2022	3.950	78,353					(5,152)	116,824	06/30/2024
100146276		REISTERSTOWN	MD		03/19/2024	11.500	78,354						470,000	11/02/2023
100146233		PRAIRIEVILLE	LA		03/19/2024	11.375	78,370						470,725	10/17/2023
3340086473		GASTONIA	NC		10/23/2024	8.668	78,393						350,000	09/16/2024
100185534		GREENBELT	MD		12/20/2024	7.500	78,396		(3)				235,000	10/25/2024
100185549		GREENBELT	MD		12/20/2024	7.500	78,396		(3)				237,000	10/25/2024
100146515		MELBOURNE	FL		03/19/2024	11.500	78,408						401,568	11/03/2023
3310088159		EDISON	NJ		11/14/2024	9.296	78,408						1,075,000	08/26/2024
3340072552		PARK FOREST	IL		04/19/2024	9.593	78,408						440,000	03/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340083725		FLORISSANT	MO		09/10/2024	9.125	78,408						380,000	08/13/2024
3310074580		DECATUR	GA		04/30/2024	9.016	78,408						394,000	03/29/2024
100025693		CLEARWATER	FL		09/20/2018	4.000	78,409						85,738	04/30/2018
100047551		SELINSGROVE	PA		11/20/2020	5.250	78,411						156,750	07/31/2020
100112131		SAVANNAH	GA		06/29/2023	10.500	78,453						160,000	05/16/2022
100184681		LEHI	UT		12/17/2024	9.625	78,459		(9)				570,640	11/01/2024
100082081		BIRMINGHAM	GBR		03/30/2022	5.490	78,459						180,000	03/30/2022
100111305		PORT HURON	MI		06/29/2023	6.500	78,469					(1,423)	215,000	02/03/2021
100146026		SALEM	OR		03/19/2024	11.750	78,470						347,972	10/27/2023
100174050		CLOVER	SC		10/31/2024	7.250	78,476						290,000	07/30/2024
100146359		BIRDSBORO	PA		03/19/2024	11.500	78,478						333,324	10/19/2023
100113240		SEDONA	AZ		06/29/2023	5.750	78,483						400,000	06/13/2022
100029922		KATY	TX		12/20/2018	6.000	78,485						175,000	09/30/2018
100126830		CHICAGO	IL		08/30/2023	6.600	78,485						310,000	05/14/2022
3340076554		RIVERDALE	IL		05/23/2024	9.378	78,487						370,000	05/03/2024
100146324		AUBURN	WA		03/19/2024	11.625	78,489						696,254	10/03/2023
100127338		ARCHIE	MO		08/30/2023	6.216	78,492						200,000	06/10/2022
100112101		HOUSTON	TX		06/29/2023	4.375	78,501						235,000	06/03/2022
3310070607		PORTAGE	IN		07/29/2024	8.498	78,501						440,000	02/16/2024
100099853		CHESTER	PA		02/28/2023	8.747	78,512						110,000	02/10/2023
100146418		LOGANVILLE	GA		03/19/2024	10.500	78,516						418,000	11/01/2023
100143858		UNITED KINGDOM	GBR		02/28/2024	7.040	78,519					(885)	82,000	02/22/2024
100177756		PARKTON	MD		11/19/2024	8.375	78,533						648,000	08/19/2024
100174403		CANAL WINCHESTER	OH		10/31/2024	9.000	78,539		508				445,000	08/19/2024
100000612		PHOENIX	AZ		09/27/2016	4.500	78,557						120,000	08/25/2016
100013228		CLEVELAND	OH		05/25/2017	4.750	78,566						89,300	01/31/2017
100174465		CEDAR CITY	UT		10/31/2024	8.375	78,567						456,000	09/30/2024
100137650		CROZET	VA		12/08/2023	7.990	78,569						400,000	10/17/2023
100126355		HAMMOND	IN		08/30/2023	7.524	78,573						152,000	07/31/2023
100169257		PHILADELPHIA	PA		09/27/2024	8.150	78,585						100,000	08/20/2024
100079078		WATERFORD	MI		02/24/2022	4.375	78,603						104,000	01/13/2022
100101822		MILWAUKEE	WI		03/31/2023	9.293	78,605						110,000	03/16/2023
100168887		UNITED KINGDOM	GBR		09/26/2024	6.390	78,605					(5,633)	82,500	08/30/2024
100114190		LAWNDALE	NC		06/29/2023	7.750	78,616						162,000	05/16/2022
100113597		CAPITOL HEIGHTS	MD		06/29/2023	3.250	78,630						318,000	06/02/2022
100175528		TULSA	OK		12/23/2024	9.990	78,643		(1)				129,000	08/21/2024
3310090997		WINFIELD	IL		12/19/2024	8.498	78,646						475,000	11/15/2024
100081099		MEMPHIS	TN		03/18/2022	3.500	78,680						108,000	11/22/2021
100173884		PITTSBURGH	PA		10/31/2024	7.375	78,693						100,000	09/17/2024
100112351		JACKSONVILLE	FL		06/29/2023	7.000	78,696						235,000	06/03/2022
100049395		STUART	FL		11/20/2020	4.000	78,696						270,750	07/31/2020
100017491		WINTER HAVEN	FL		04/26/2018	6.625	78,702						90,250	08/07/2017
100011304		PROVIDENCE	RI		12/23/2016	3.625	78,706						185,000	10/31/2016
100047757		FARMINGTON	MN		11/20/2020	5.750	78,710						311,600	07/31/2020
100133997		CLEVELAND	OH		10/25/2023	8.680	78,718						120,000	09/08/2023
100014297		DETROIT	MI		09/27/2017	3.625	78,724						150,000	07/28/2017
100111574		COVINGTON	GA		06/29/2023	4.250	78,730						312,000	06/04/2022
3340084021		CEDARVILLE	NJ		09/18/2024	8.739	78,756						470,000	08/22/2024
100109894		BALTIMORE	MD		06/22/2023	8.508	78,761						128,000	05/31/2023
100043869		FORT WORTH	TX		08/19/2020	4.500	78,763						185,250	07/20/2019
100155488		CYPRESS	CA		06/18/2024	10.490	78,768						1,094,932	03/22/2024
100173904		CHESTER	PA		10/31/2024	7.000	78,772						102,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164935		CLEVELAND	OH		08/28/2024	7.730	78,777						108,000	07/12/2024
100168916		UNITED KINGDOM	GBR		09/26/2024	6.840	78,779					(5,645)	83,000	08/30/2024
100146068		MIDDLEBURY	IN		03/19/2024	11.500	78,787						450,000	10/19/2023
100067376		CABO SAN LUCAS	MEX		08/13/2021	8.200	78,806						253,738	05/01/2021
100184551		BOULDER CITY	NV		12/17/2024	10.250	78,817		(9)				532,191	11/01/2024
100012020		MIAMI	FL		03/08/2017	4.375	78,835						155,000	09/02/2016
100155651		PUYALLUP	WA		06/18/2024	11.375	78,836						588,398	03/18/2024
100130176		CHICAGO	IL		11/15/2023	8.625	78,836						403,000	09/29/2023
100126576		LAKELAND	FL		08/30/2023	9.470	78,841						213,000	05/17/2022
100145959		NAPERVILLE	IL		03/19/2024	11.375	78,852						620,000	10/28/2023
100053902		HYATTSVILLE	MD		03/23/2021	4.375	78,872						333,000	12/31/2020
100184656		GOODYEAR	AZ		12/17/2024	8.875	78,872		(5)				579,638	10/23/2024
100053624		LUBBOCK	TX		03/23/2021	11.180	78,873						108,000	01/05/2021
100049193		MOBILE	AL		11/20/2020	4.000	78,888						89,348	07/31/2020
100011429		BLACKWOOD	NJ		12/23/2016	3.875	78,889						210,000	08/11/2016
100054055		PINELLAS PARK	FL		03/23/2021	3.625	78,892						150,000	12/31/2020
100087293		MYRTLE BEACH	SC		10/25/2022	5.125	78,907						149,000	04/08/2022
100173716		LAUDERHILL	FL		10/30/2024	8.250	78,917						105,000	08/29/2024
100155827		SMYRNA	GA		06/18/2024	10.990	78,919						561,436	03/23/2024
100053956		PASADENA	TX		03/23/2021	3.375	78,921						216,200	01/07/2021
100134886		INDIANAPOLIS	IN		10/30/2023	7.875	78,926						245,000	10/05/2023
100178186		PALATINE	IL		11/19/2024	9.875	78,929		214				526,000	08/30/2024
100136842		BINGHAMTON	NY		11/27/2023	9.675	78,934						111,000	10/11/2023
100112032		MILWAUKEE	WI		06/29/2023	3.250	78,937						172,000	06/02/2022
3310055532		CHICAGO	IL		06/29/2023	8.596	78,937						1,083,520	05/30/2023
100103195		ATLANTIC CITY	NJ		04/21/2023	8.253	78,945		719				110,000	03/22/2023
100078932		NORTH MYRTLE BEACH	SC		02/24/2022	3.750	78,950						105,000	12/21/2021
100111625		CHICAGO HEIGHTS	IL		06/29/2023	4.000	78,953						189,900	05/16/2022
100055608		COLUMBIA	PA		03/23/2021	6.750	78,958						98,000	01/02/2021
100155792		LAS VEGAS	NV		06/18/2024	9.990	78,966						445,386	03/23/2024
100067868		CHESAPEAKE	VA		09/23/2021	4.374	78,976						99,000	08/17/2021
100146568		KENT	WA		03/19/2024	10.490	78,979						601,300	11/04/2023
100011443		CHICAGO	IL		12/23/2016	7.250	78,992						328,000	08/10/2016
100174650		LITTLE ROCK	AR		10/31/2024	9.125	78,993						114,000	03/21/2024
100177748		COCONUT CREEK	FL		11/19/2024	8.500	78,993		(20)				349,600	08/17/2024
100029971		WOODBRIDGE	VA		12/20/2018	4.875	79,000						303,000	09/30/2018
3310052448		HALETHORPE	MD		05/11/2023	8.638	79,009						580,000	04/13/2023
100103337		DEN HAAG	NLD		04/28/2023	6.100	79,023					(5,196)	144,737	06/30/2024
100047473		SUNNYSIDE	WA		11/20/2020	6.250	79,027						142,025	07/31/2020
100011426		LITTLE ELM	TX		12/23/2016	8.125	79,028						235,000	08/10/2016
100029159		CALDWELL	ID		10/26/2018	4.000	79,049						133,000	06/04/2018
100111766		TEMPERANCE	MI		06/29/2023	6.875	79,074						185,000	06/09/2022
3310091609		SARASOTA	FL		12/19/2024	8.470	79,076						545,000	11/21/2024
100064686		FLOWER MOUND	TX		07/14/2021	4.375	79,077						346,000	05/07/2021
100155449		DOTHAN	AL		06/18/2024	10.990	79,084						334,287	03/20/2024
100131727		CHATTANOOGA	TN		10/06/2023	8.500	79,091						125,000	03/13/2023
100184603		PASCO	WA		12/17/2024	8.500	79,098		(4)				416,151	11/01/2024
100047203		METAIRIE	LA		11/20/2020	7.125	79,108						228,000	07/31/2020
100155683		LEXINGTON	SC		06/18/2024	10.750	79,117						713,877	03/28/2024
3340075784		TRENTON	NJ		05/23/2024	9.206	79,121						460,000	05/02/2024
100126494		WOODBURN	OR		08/30/2023	8.020	79,129						420,500	05/16/2022
100078960		SAINT LOUIS	MO		02/24/2022	3.875	79,132						110,000	12/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340076175		COLUMBIA	SC		05/17/2024	9.473	79,133						334,000	04/18/2024
3310058010		LAKE CHARLES	LA		08/31/2023	9.009	79,139						490,800	07/01/2023
100184758		MOSS LANDING	CA		12/17/2024	8.875	79,140		(8)				1,036,763	10/12/2024
100110072		BALTIMORE	MD		06/23/2023	7.749	79,185						130,000	05/30/2023
3340075319		TRENTON	NJ		05/10/2024	9.378	79,200						290,000	04/16/2024
3340075567		POLAND	OH		06/04/2024	9.350	79,200						392,000	04/16/2024
100047859		MALDEN	MA		11/20/2020	4.125	79,201						289,750	07/31/2020
100053484		LAKELAND	FL		03/23/2021	4.000	79,209						128,900	01/05/2021
100079618		WAUKEGAN	IL		04/08/2022	4.625	79,214						200,000	01/26/2022
100064716		MOORE	OH		07/14/2021	4.375	79,215						109,000	05/24/2021
100115280		HENRYETTA	OK		07/17/2023	8.286	79,218						112,000	06/07/2023
100164693		POWHATAN	VA		08/23/2024	9.000	79,228						474,000	07/22/2024
100075880		AMSTERDAM	NLD		11/24/2021	3.100	79,231					(5,210)	250,000	06/30/2024
100054231		CHARLOTTE	NC		03/23/2021	4.000	79,250						205,000	12/31/2020
100064854		PATERSON	NJ		07/14/2021	4.375	79,252						97,000	05/05/2021
100044926		KATY	TX		11/19/2020	2.000	79,256						265,304	07/31/2020
100175735		RAMONA	CA		11/12/2024	9.000	79,258		(11)				782,000	10/04/2024
100100350		LOCH SHELDRAKE	NY		04/27/2023	5.500	79,262						125,000	03/01/2022
100047640		SAINT PAUL	MN		11/20/2020	5.875	79,278						285,000	07/31/2020
100111439		MC LEANSVILLE	NC		06/29/2023	3.990	79,281						330,000	06/01/2022
100116686		ORLANDO	FL		07/20/2023	4.125	79,296						255,000	03/01/2024
100055213		ORLAND PARK	IL		03/23/2021	2.125	79,312						310,000	01/05/2021
100155846		GILBERT	AZ		06/18/2024	11.750	79,316						641,340	03/29/2024
100047021		GREENFIELD	OH		11/20/2020	4.125	79,320						76,713	07/31/2020
100025779		GREEN COVE SPRINGS	FL		09/20/2018	4.625	79,327						156,750	04/30/2018
100155837		HAMPTON	VA		06/18/2024	12.000	79,343						377,058	03/26/2024
100076022		WILKES BARRE	PA		01/07/2022	3.875	79,351						105,000	10/25/2021
100014488		KANSAS CITY	MO		09/27/2017	3.750	79,354						149,000	07/28/2017
3310067115		VENICE	FL		01/09/2024	8.323	79,357						455,000	11/17/2023
100112587		TURBEVILLE	SC		06/29/2023	3.125	79,358						163,000	06/03/2022
100155557		NEW CASTLE	DE		06/18/2024	10.990	79,359						313,595	03/22/2024
100111707		OSAGE BEACH	MO		06/29/2023	2.875	79,377						283,000	06/09/2022
100138440		MONTGOMERY	AL		12/18/2023	9.874	79,382						96,000	10/26/2023
100013348		LANCASTER	CA		05/25/2017	4.750	79,390						255,000	01/31/2017
100144657		UNITED KINGDOM	GBR		03/12/2024	3.390	79,391		3,679			(1,726)	80,000	12/12/2019
100112891		PLEASANT PLAI	OH		06/29/2023	3.500	79,404		1,283				182,000	05/15/2022
100145262		UNITED KINGDOM	GBR		03/12/2024	3.390	79,406		3,686			(1,722)	80,000	02/07/2020
100174144		YOUNGSTOWN	OH		10/31/2024	7.500	79,422						101,000	08/21/2024
100126510		WESTMINSTER	MD		08/30/2023	8.020	79,427						210,000	05/15/2022
100113469		CHICAGO	IL		06/29/2023	4.200	79,434						215,000	05/14/2022
100175137		FINDLAY	OH		11/05/2024	7.375	79,436						110,000	10/11/2024
100146373		RICHMOND	TX		03/19/2024	9.000	79,459						400,000	10/24/2023
100177959		DAYTONA BEACH	FL		11/19/2024	8.375	79,470		(17)				410,200	08/27/2024
100112104		ROLLING MEADOWS	IL		06/29/2023	7.250	79,475						135,000	06/11/2022
3340069989		BALTIMORE	MD		04/05/2024	8.999	79,476						640,000	02/06/2024
100026281		POMPANO BEACH	FL		09/20/2018	4.625	79,508						81,225	04/30/2018
100028549		ANNA	TX		10/26/2018	5.250	79,515						218,500	06/02/2018
100145704		UNITED KINGDOM	GBR		03/12/2024	3.390	79,541		3,640			(1,722)	80,000	12/04/2019
100127331		GADSDEN	AL		08/30/2023	3.875	79,544						215,000	06/02/2022
100023525		ROUND LAKE	IL		09/04/2018	5.625	79,555						159,000	09/04/2018
100113093		ALBUQUERQUE	NM		06/29/2023	4.000	79,602						226,000	05/14/2022
100010979		MAYVIEW	MO		12/23/2016	4.375	79,602						110,000	04/13/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101783		CLEVELAND	OH		03/31/2023	8.920	79,610						105,000	03/09/2023
3340086135		LAKELAND	FL		10/23/2024	8.870	79,616						414,000	09/20/2024
100048777		SOUTH LYON	MI		11/20/2020	7.875	79,630						247,000	07/31/2020
100177995		LINCOLN UNIVERSITY	PA		11/19/2024	9.125	79,632		(27)				531,000	08/28/2024
100156677		DETROIT	MI		06/24/2024	8.499	79,640						100,000	05/20/2024
100113362		FORT LAUDERDALE	FL		06/29/2023	4.750	79,642						880,000	05/13/2022
100168869		UNITED KINGDOM	GBR		09/26/2024	5.790	79,646					(5,707)	90,000	09/06/2024
100129939		CHICAGO	IL		09/27/2023	8.833	79,655						105,000	08/24/2023
100000376		SHELBYVILLE	TN		09/27/2016	4.525	79,662						96,000	08/26/2016
100155726		CLANCY	MT		06/18/2024	10.250	79,664						713,777	03/27/2024
100169209		CHICAGO	IL		09/27/2024	8.250	79,665		268				120,000	09/09/2024
100055287		MURFREESBORO	TN		03/23/2021	9.200	79,666						201,000	01/02/2021
3340087875		CLEVELAND HEIGHTS	OH		10/23/2024	8.674	79,675						492,000	09/26/2024
100143865		UNITED KINGDOM	GBR		02/28/2024	6.990	79,696					(898)	85,000	02/16/2024
100050294		MARYVILLE	TN		11/20/2020	8.999	79,701						116,850	07/31/2020
100076017		HOUSTON	TX		01/07/2022	4.125	79,707						110,000	09/30/2021
100135409		POOLER	GA		11/13/2023	7.499	79,722						385,000	09/15/2023
100126961		HUNTSVILLE	AL		08/30/2023	8.990	79,728						150,000	05/16/2022
100185676		ENSCHEDE	NLD		12/20/2024	5.050	79,749					(546)	86,625	11/28/2024
3500105387		SUNNY ISLES BEACH	FL		08/12/2024	8.585	79,750						1,395,000	06/06/2024
100053359		LOS ANGELES	CA		03/23/2021	8.000	79,757						540,000	01/01/2021
100139805		UNITED KINGDOM	GBR		12/18/2023	6.990	79,758					(1,446)	82,000	09/03/2021
100126876		HIALEAH	FL		08/30/2023	4.625	79,769						186,000	05/14/2022
100174172		DETROIT	MI		10/31/2024	8.375	79,787						101,500	07/12/2024
100047955		LITTLE ROCK	AR		11/20/2020	6.000	79,796						114,000	07/31/2020
100153454		WASHINGTON	PA		05/30/2024	8.900	79,804						119,000	04/26/2024
100054985		HENDERSON	KY		03/23/2021	5.750	79,819						120,000	01/08/2021
100126349		PLYMOUTH	PA		08/30/2023	8.610	79,823						113,000	07/25/2023
100138988		BETHEL	OH		12/21/2023	4.750	79,827						235,000	06/16/2022
100155867		WARRENTON	VA		06/18/2024	10.000	79,832						584,730	04/01/2024
3340080919		ALBANY	GA		08/19/2024	9.764	79,834						370,000	07/17/2024
100011863		ROCHESTER	NY		03/08/2017	6.000	79,838						115,000	09/03/2016
100174043		AKRON	OH		10/31/2024	7.750	79,843						101,000	07/30/2024
100168839		UNITED KINGDOM	GBR		09/26/2024	5.890	79,843					(5,721)	84,000	09/11/2024
100029928		HELOTES	TX		12/20/2018	5.875	79,852						235,000	09/30/2018
100047892		SAINT CLAIR SHORES	MI		11/20/2020	4.375	79,857						142,405	07/31/2020
100057946		PHILADELPHIA	PA		06/30/2021	4.000	79,877						212,000	05/05/2021
100053702		LOUISVILLE	KY		03/23/2021	5.000	79,877						200,870	01/05/2021
100145306		UNITED KINGDOM	GBR		03/12/2024	9.500	79,879		3,321			(1,754)	83,006	01/29/2020
100044026		SEVERN	MD		08/19/2020	5.000	79,896						551,000	08/08/2019
100064728		YORK	PA		07/14/2021	4.375	79,900						103,000	05/07/2021
100100723		HOUSTON	TX		04/28/2023	5.990	79,919						314,000	09/29/2021
100144840		UNITED KINGDOM	GBR		03/12/2024	9.500	79,927		3,264			(1,755)	80,000	12/23/2019
100181559		DETROIT	MI		12/09/2024	8.880	79,956		6				130,000	11/06/2024
100025051		BOLINGBROOK	IL		09/20/2018	3.625	79,981						85,738	04/30/2018
100155773		FORT MILL	SC		06/18/2024	12.125	80,002						532,338	03/27/2024
100108356		CHICAGO	IL		05/25/2023	8.417	80,031						132,000	05/01/2023
100173583		UNITED KINGDOM	GBR		10/29/2024	6.840	80,033					(3,114)	84,000	10/11/2024
100145654		UNITED KINGDOM	GBR		03/12/2024	3.400	80,044		3,693			(1,758)	80,000	02/27/2020
3310063947		ATLANTA	GA		12/07/2023	8.778	80,052						545,000	10/23/2023
100145081		UNITED KINGDOM	GBR		03/12/2024	3.350	80,054					(1,758)	80,000	01/20/2020
100068322		KINGWOOD	TX		08/25/2021	4.375	80,068						181,000	06/11/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174411		COUNTRY CLUB HILLS	IL		10/31/2024	7.875	80,074						371,000	08/21/2024
100045631		RIVERDALE	GA		11/25/2020	7.500	80,076						133,000	08/31/2020
100028312		CUDAHY	WI		10/26/2018	3.625	80,087						166,250	05/30/2018
100113170		LEXINGTON	SC		06/29/2023	4.375	80,096						195,000	09/28/2022
100043100		CEDARBURG	WI		05/28/2020	3.500	80,101						275,750	02/11/2020
100114320		RICHLAND	NJ		06/29/2023	3.125	80,114						175,000	06/04/2022
100177960		HOPEWELL JUNCTION	NY		11/19/2024	9.707	80,119		(28)				492,500	08/28/2024
100178120		CHESAPEAKE	VA		11/19/2024	11.625	80,147		(20)				595,000	08/30/2024
100173572		UNITED KINGDOM	GBR		10/29/2024	5.890	80,154					(3,119)	84,350	10/01/2024
100076274		WHITEHALL	PA		01/07/2022	3.875	80,154						151,000	11/16/2021
100147044		DOVER	OH		03/27/2024	8.250	80,168						160,000	11/27/2023
100043670		TAMPA	FL		08/13/2020	7.250	80,169						185,725	12/23/2019
100025409		CRAWFORDVILLE	FL		09/20/2018	4.000	80,170						103,455	04/30/2018
100026368		MESA	AZ		09/26/2018	4.375	80,172						145,000	06/14/2018
100047188		MIAMI	FL		11/20/2020	4.000	80,178						346,750	07/31/2020
100184566		LEBANON	OR		12/17/2024	9.250	80,184		(10)				498,269	10/25/2024
100065013		DEARBORN	MI		07/14/2021	3.750	80,185						105,000	04/30/2021
100043014		ASHEBORO	NC		05/28/2020	4.250	80,187						185,000	10/30/2019
3340074522		GREENEVILLE	TN		05/10/2024	9.604	80,190						340,000	04/05/2024
3310082119		MONROE	NY		11/14/2024	8.141	80,190						500,000	08/01/2024
100147283		KANSAS CITY	MO		03/28/2024	7.970	80,195						105,000	02/07/2024
100050104		BIRMINGHAM	AL		11/20/2020	4.250	80,219						64,078	07/31/2020
100145119		UNITED KINGDOM	GBR		03/12/2024	9.500	80,240					(1,762)	97,504	12/20/2019
100141833		HEERLEN	NLD		01/29/2024	5.600	80,267					(3,658)	110,714	06/30/2024
100014884		HAMILTON	NJ		11/21/2017	4.300	80,297						129,000	07/19/2017
100143537		GREENSBORO	NC		02/21/2024	8.850	80,298						112,000	02/02/2024
100017277		MIAMI	FL		04/26/2018	4.125	80,309						135,000	11/30/2016
100139717		UNITED KINGDOM	GBR		12/18/2023	6.740	80,315					(1,399)	85,000	09/07/2023
100156950		UNITED KINGDOM	GBR		06/27/2024	7.490	80,318					(849)	90,000	05/31/2024
100155843		NORTH KINGSTOWN	RI		06/18/2024	11.500	80,326						499,840	04/01/2024
100126552		BLUE ISLAND	IL		08/30/2023	4.500	80,328		2,917				162,000	05/16/2022
100158206		UNITED KINGDOM	GBR		07/09/2024	3.340	80,350		1,908			(1,740)	100,000	10/22/2021
100027889		NEW IBERIA	LA		10/26/2018	3.500	80,368						128,000	08/13/2024
100136183		HERCULES	CA		12/18/2023	8.375	80,373						350,500	11/15/2023
100113430		MIAMI	FL		06/29/2023	5.125	80,381						330,000	05/16/2022
100155702		JEFFERSON	GA		06/18/2024	11.500	80,396						383,329	03/22/2024
100114490		KING CITY	CA		06/29/2023	8.350	80,400						455,000	05/16/2022
100186786		WILMINGTON	DE		12/31/2024	7.125	80,415		15				200,000	06/20/2024
100155414		TUCSON	AZ		06/18/2024	10.375	80,419						406,897	03/13/2024
100118045		PARMA	OH		07/20/2023	5.250	80,420						133,000	03/01/2024
100053539		DETROIT	MI		03/23/2021	5.580	80,421						67,000	01/06/2021
100114053		OPA LOCKA	FL		06/29/2023	6.875	80,425						240,000	06/11/2022
100026397		KISSIMMEE	FL		09/26/2018	4.000	80,431						188,000	06/14/2018
100053984		ANDREWS	SC		03/23/2021	4.625	80,435						118,000	01/03/2021
100156997		UNITED KINGDOM	GBR		06/27/2024	6.890	80,447					(851)	95,000	05/31/2024
100184802		NORTH CANTON	OH		12/17/2024	7.625	80,477		(1)				441,898	10/25/2024
100012354		BROOKSVILLE	FL		04/28/2017	6.875	80,488						84,550	02/12/2017
100043126		RIALTO	CA		05/28/2020	4.625	80,493						201,000	10/30/2019
100017120		JACKSONVILLE	NC		04/26/2018	3.500	80,506						134,000	12/31/2017
100101755		CHICAGO	IL		03/31/2023	9.230	80,509						160,000	03/06/2023
100177827		NEW BEDFORD	MA		11/19/2024	9.750	80,509		(20)				460,000	08/26/2024
100184527		PRATTVILLE	AL		12/17/2024	8.750	80,511		(3)				459,468	10/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100111484		HOUSTON	TX		06/29/2023	2.875	80,513						330,000	06/02/2022
100144845		UNITED KINGDOM	GBR		03/12/2024	3.390	80,523		3,730			(1,745)	81,000	12/06/2019
100112677		LAKE ARIEL	PA		06/29/2023	6.625	80,541						380,000	06/11/2022
100055452		HANOVER PARK	IL		03/23/2021	5.375	80,545						174,000	12/31/2020
3340081219		BALTIMORE	MD		09/18/2024	8.858	80,552						470,000	07/22/2024
100048344		FORT WORTH	TX		11/20/2020	4.000	80,554						152,000	07/31/2020
100126696		HUTCHINSON	KS		08/30/2023	6.750	80,573						148,000	05/16/2022
100168899		UNITED KINGDOM	GBR		09/26/2024	5.790	80,579					(5,774)	125,000	08/29/2024
100043930		BRICK TOWNSHIP	NJ		08/19/2020	6.500	80,587						228,000	12/04/2019
100161571		UNITED KINGDOM	GBR		07/29/2024	5.740	80,594					(2,221)	85,000	07/11/2024
3310076391		PHILADELPHIA	PA		05/23/2024	8.323	80,603						440,000	05/06/2024
100112288		PHOENIX	AZ		06/29/2023	6.750	80,604						315,000	06/01/2022
100126359		HAMMOND	IN		08/30/2023	7.924	80,619						130,000	07/31/2023
100024545		AUBURN	WA		09/20/2018	4.375	80,620						209,855	04/30/2018
100112114		PORT JERVIS	NY		06/29/2023	3.125	80,621						195,000	06/03/2022
100127083		DOUGLAS	GA		08/30/2023	9.250	80,624						110,000	05/18/2022
3310041910		NEWARK	NJ		10/19/2022	8.316	80,646						1,955,000	08/13/2022
3310075864		BOILING SPRINGS	SC		07/29/2024	8.666	80,650						425,000	04/23/2024
100137367		MONTGOMERY	AL		12/01/2023	9.874	80,653						105,000	10/16/2023
100109837		DETROIT	MI		06/22/2023	9.083	80,654						130,000	05/26/2023
100028077		SCHUYLERVILLE	NY		10/26/2018	2.000	80,671						207,500	03/27/2024
100184700		MIDDLEBURG	FL		12/17/2024	9.500	80,673		(9)				590,746	10/25/2024
100024693		ORLANDO	FL		09/20/2018	4.625	80,674						128,250	04/30/2018
100184593		GILBERT	AZ		12/17/2024	9.125	80,688		(5)				523,256	10/08/2024
100149771		PHILADELPHIA	PA		04/26/2024	8.840	80,708						112,000	03/22/2024
100126807		TAMPA	FL		08/30/2023	3.500	80,730						218,000	05/16/2022
100081110		FLORISSANT	MO		03/18/2022	3.625	80,737						110,000	12/09/2021
100032027		ST. PETERSBURG	FL		03/29/2019	4.460	80,742						489,000	12/10/2018
100175489		SAINT LOUIS	MO		12/23/2024	8.000	80,747		(2)				97,000	05/10/2024
100050014		SAINT LOUIS	MO		11/20/2020	4.875	80,752						205,000	10/26/2023
100039183		CORK	IRL		09/27/2019	4.750	80,758					(5,283)	320,000	11/30/2018
100068446		FAYETTEVILLE	NC		08/25/2021	4.625	80,775						125,000	06/28/2021
3340069522		AKRON	OH		03/14/2024	9.585	80,784						344,000	01/31/2024
100032076		MESA	AZ		03/29/2019	4.375	80,785						190,000	12/07/2018
100112399		RICHMOND	TX		06/29/2023	10.750	80,790						310,000	05/16/2022
100164902		MINERSVILLE	PA		08/28/2024	8.480	80,790						105,000	07/18/2024
100155777		UNION BEACH	NJ		06/18/2024	10.990	80,791						690,043	03/30/2024
100071649		MELISSA	TX		10/14/2021	4.000	80,793						345,000	06/18/2021
100180885		UNITED KINGDOM	GBR		11/27/2024	5.890	80,794					(1,032)	85,000	11/22/2024
100180898		UNITED KINGDOM	GBR		11/27/2024	5.890	80,794					(1,032)	85,000	11/13/2024
100168828		UNITED KINGDOM	GBR		09/26/2024	5.890	80,794					(5,789)	140,000	09/04/2024
100065472		SAINT ROBERT	MO		07/28/2021	4.875	80,804						102,800	06/01/2021
100065382		COLTON	CA		07/28/2021	3.990	80,824						175,000	05/21/2021
100174466		SAN TAN VALLEY	AZ		10/31/2024	7.875	80,837						443,000	09/12/2024
100054766		HASTINGS	MI		03/23/2021	8.230	80,837						145,000	01/06/2021
100054806		LOUISVILLE	KY		03/23/2021	5.625	80,840						155,000	01/01/2021
3310082637		KNOXVILLE	TN		09/26/2024	9.289	80,848						860,000	08/14/2024
100054332		PAGELAND	SC		03/23/2021	4.125	80,864						85,000	01/07/2021
100116931		VERONA	PA		07/20/2023	5.250	80,866						134,000	03/01/2024
100113224		GREEN BAY	WI		06/29/2023	7.500	80,867						149,000	06/03/2022
100012648		SPRING HILL	FL		05/25/2017	4.625	80,892						85,500	01/31/2017
100119832		ISHPEMING	MI		08/08/2023	9.200	80,900						106,000	06/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155689		SHADY SIDE	MD		06/18/2024	10.990	80,917						570,000	03/26/2024
100011419		CHAPMANSBORO	TN		12/23/2016	4.375	80,937						168,830	08/11/2016
100043825		NEW BERLIN	WI		08/13/2020	9.000	80,940						201,501	05/31/2020
100011225		MONCKS CORNER	SC		12/23/2016	5.250	80,944						120,000	10/31/2016
3340081744		CAPE CORAL	FL		08/26/2024	9.170	80,949						1,250,000	07/21/2024
100111573		REX	GA		06/29/2023	4.625	80,954						220,000	06/01/2022
100139857		UNITED KINGDOM	GBR		12/28/2023	6.990	80,978					(1,405)	85,000	12/11/2023
100126362		HAMMOND	IN		08/30/2023	8.024	80,988						133,000	07/31/2023
100165147		UNITED KINGDOM	GBR		08/27/2024	6.640	80,993					(4,807)	85,000	07/23/2024
100168830		UNITED KINGDOM	GBR		09/26/2024	6.590	80,993					(5,804)	85,000	09/06/2024
100174085		FAYETTEVILLE	NC		10/31/2024	7.500	80,995						103,000	08/15/2024
100155526		CHULA VISTA	CA		06/18/2024	11.500	81,007						954,428	03/25/2024
100126498		MIAMI	FL		08/30/2023	8.145	81,007						215,000	05/15/2022
100184792		TROY	MI		12/17/2024	7.750	81,010		(2)				625,011	10/23/2024
100030214		GLENDALE	AZ		12/20/2018	6.375	81,016						290,000	09/30/2018
100169204		SCRANTON	PA		09/27/2024	7.540	81,017		383				112,000	08/23/2024
100138954		MIAMI	FL		12/21/2023	4.000	81,027						355,000	05/16/2022
100030549		CHARLOTTE	NC		12/20/2018	5.875	81,036						175,000	09/30/2018
3340072052		SOUTH BEND	IN		04/05/2024	9.593	81,056						300,000	03/05/2024
3340073093		NORTH ADAMS	MA		03/28/2024	9.377	81,061						548,000	02/26/2024
100113491		ATLANTA	GA		06/29/2023	7.250	81,068						440,000	06/01/2022
100049515		BAKERSFIELD	CA		11/20/2020	4.375	81,080						159,600	07/31/2020
3310081033		PALM COAST	FL		09/10/2024	8.498	81,081						390,000	07/18/2024
3310083459		ST. PETERSBURG	FL		09/18/2024	9.296	81,081						1,694,000	08/20/2024
100027895		PHOENIX	AZ		10/26/2018	5.000	81,089						204,250	05/31/2018
100108437		MILWAUKEE	WI		05/25/2023	9.024	81,089						105,000	05/04/2023
100114476		BALTIMORE	MD		06/29/2023	3.625	81,090						171,000	05/14/2022
3500108064		LEHIGH ACRES	FL		10/16/2024	8.658	81,096						1,065,000	08/08/2024
100155577		BOTHELL	WA		06/18/2024	12.375	81,119						1,031,025	03/19/2024
100113140		ORISKANY FALLS	NY		06/29/2023	8.250	81,142						157,500	05/16/2022
100184509		CARMEL	NY		12/17/2024	9.000	81,156		(6)				438,895	11/04/2024
100138417		NORTH CHARLESTON	SC		12/18/2023	9.874	81,157						130,000	11/02/2023
100099839		ST. LOUIS	MO		02/28/2023	8.459	81,165						115,000	01/20/2023
100054545		NORFOLK	VA		03/23/2021	6.000	81,179						100,000	01/03/2021
3340085226		COLUMBIA	SC		10/03/2024	9.140	81,180						366,000	09/04/2024
100150225		UNITED KINGDOM	GBR		04/29/2024	6.590	81,187					(272)	85,000	03/27/2024
100047061		KNOXVILLE	TN		11/20/2020	6.750	81,188						158,650	07/31/2020
100012408		RICHMOND	VA		04/28/2017	3.000	81,194						160,000	01/31/2017
100055567		ALLENTOWN	PA		03/23/2021	10.192	81,208						110,000	12/31/2020
100184579		MADERA	CA		12/17/2024	8.125	81,217		(3)				745,189	10/08/2024
100012830		PHOENIX	AZ		05/25/2017	5.125	81,220						150,000	01/31/2017
100126348		PLYMOUTH	PA		08/30/2023	8.610	81,236						115,000	07/25/2023
100043992		FORT WORTH	TX		08/19/2020	5.125	81,257						156,750	11/19/2018
100046988		NEWPORT NEWS	VA		11/20/2020	7.875	81,258						195,700	07/31/2020
100141145		CAMDEN	NJ		01/30/2024	8.160	81,259						145,000	12/26/2023
100017702		DORCHESTER	MA		04/26/2018	8.430	81,263						660,000	12/31/2017
100054148		MISSOURI CITY	TX		03/23/2021	9.299	81,265						162,000	01/01/2021
100065167		INDEPENDENCE	MO		07/14/2021	3.625	81,281						115,000	03/17/2021
100065502		CUMBERLAND	MD		07/28/2021	4.875	81,289						110,000	06/03/2021
100184678		ARDEN HILLS	MN		12/17/2024	7.750	81,291		(5)				585,000	10/30/2024
100068092		KERNERSVILLE	NC		09/23/2021	3.125	81,293						132,500	08/20/2021
100174010		JACKSONVILLE	FL		10/31/2024	7.000	81,295						141,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184891		SAN DIMAS	CA		12/17/2024	8.125	81,303		(3)				1,040,584	10/25/2024
100113980		ELLENWOOD	GA		06/29/2023	8.000	81,312						345,000	06/02/2022
100048113		PALMDALE	CA		11/20/2020	3.750	81,315						223,250	07/31/2020
100112127		HAMPDEN	ME		06/29/2023	4.500	81,319						188,700	06/02/2022
100155791		FREDERICKSBURG	VA		06/18/2024	9.875	81,319						465,835	03/28/2024
100046803		AMESBURY	MA		11/20/2020	7.375	81,322						365,750	07/31/2020
100108402		INDIANAPOLIS	IN		05/25/2023	8.296	81,325						134,000	05/03/2023
100101619		TERRE HAUTE	IN		04/26/2023	7.625	81,328						111,000	02/24/2023
100130059		FORT WAYNE	IN		09/27/2023	8.657	81,333						125,000	08/11/2023
100013423		CAPITOL HEIGHTS	MD		05/25/2017	4.875	81,343						235,000	01/31/2017
100152763		COATESVILLE	PA		05/22/2024	7.874	81,346						120,000	05/03/2024
100031410		PALM BAY	FL		03/29/2019	3.910	81,351						146,922	12/07/2018
100065357		ARLINGTON	TX		07/28/2021	3.625	81,356						269,000	05/26/2021
100156985		UNITED KINGDOM	GBR		06/27/2024	6.390	81,361					(860)	310,000	06/12/2024
100113200		RICHMOND	VA		06/29/2023	6.375	81,382						221,000	06/03/2022
100156913		PHILADELPHIA	PA		06/27/2024	9.130	81,387						156,000	05/30/2024
100184914		STOCKTON	CA		12/17/2024	7.875	81,389		(5)				412,000	10/31/2024
100175753		ONTARIO	CA		11/12/2024	8.125	81,414						758,000	10/25/2024
100158803		SMITHVILLE	TN		07/10/2024	8.000	81,429						305,000	05/17/2024
100029751		WILMINGTON	DE		10/26/2018	4.500	81,436						111,625	05/31/2018
3310082262		CAPE CORAL	FL		10/03/2024	8.666	81,439						1,475,000	09/09/2024
100027843		HARTFORD	CT		10/26/2018	4.625	81,444						123,500	06/03/2018
100177745		FREDERICK	MD		11/19/2024	9.000	81,448		(17)				427,900	08/17/2024
100054090		WATERVLIET	NY		03/23/2021	2.000	81,452						193,572	12/30/2020
100026279		STOCKBRIDGE	GA		09/20/2018	6.500	81,455						114,000	04/30/2018
100112641		CALEDONIA	MO		06/29/2023	7.125	81,456						175,000	06/03/2022
100043542		LOUISBURG	NC		08/13/2020	4.500	81,466						156,750	10/12/2019
100044902		STONE MOUNTAIN	GA		11/19/2020	4.750	81,467						217,550	04/11/2020
100158364		UNITED KINGDOM	GBR		07/09/2024	4.840	81,479		1,360			(1,764)	95,000	09/28/2022
100028911		JENSEN BEACH	FL		10/26/2018	4.000	81,485						180,500	06/04/2018
100158362		UNITED KINGDOM	GBR		07/09/2024	4.840	81,493		1,359			(1,764)	95,000	09/28/2022
100012438		MIAMI	FL		04/28/2017	5.000	81,493						140,000	01/31/2017
100012769		FRESNO	CA		05/25/2017	5.000	81,498						124,000	01/31/2017
100184501		OAKLAND	ME		12/17/2024	7.750	81,502		(3)				682,732	11/03/2024
100053830		PADEN	OK		03/23/2021	6.375	81,508						95,000	01/05/2021
3310084572		YAPHANK	NY		10/10/2024	8.603	81,527						540,000	08/28/2024
3310085689		PORT JEFFERSON STATI	NY		10/10/2024	8.428	81,527						600,000	09/10/2024
100153590		UNITED KINGDOM	GBR		05/29/2024	5.790	81,537					(1,186)	86,000	05/24/2024
100057669		HENRICO	VA		06/30/2021	3.625	81,556						126,000	03/31/2021
100082722		DEN HAAG	NLD		04/27/2022	3.300	81,561					(5,363)	99,615	12/01/2023
100126601		BILLINGS	MO		08/30/2023	5.690	81,563						317,000	05/16/2022
100184822		BOLINGBROOK	IL		12/17/2024	9.000	81,578		(5)				435,324	10/05/2024
100127230		TEMPE	AZ		08/30/2023	5.875	81,579						499,000	05/16/2022
100184439		JACKSONVILLE	FL		12/17/2024	8.500	81,585		(3)				280,972	10/11/2024
100045779		SYLACAUGA	AL		11/25/2020	4.040	81,587						118,750	08/31/2020
3340090468		LAFAYETTE	IN		12/12/2024	9.069	81,616						372,000	11/13/2024
100184840		EUGENE	OR		12/17/2024	7.625	81,618		(4)				471,555	10/17/2024
100044042		FRESNO	CA		08/19/2020	8.000	81,634						174,800	01/20/2020
100055663		HOUSTON	TX		03/23/2021	4.000	81,657						215,000	01/03/2021
100147174		UNITED KINGDOM	GBR		03/27/2024	6.940	81,662					(770)	85,000	03/19/2024
100162351		BRYANS ROAD	MD		08/06/2024	9.375	81,679						346,000	06/24/2024
100047439		LAS VEGAS	NV		11/20/2020	5.875	81,682						232,750	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100043693		ARLINGTON	TX		08/13/2020	5.250	81,687						266,000	12/20/2019
100146047		NAPLES	FL		03/19/2024	11.500	81,689						475,000	10/26/2023
100178196		CLAYTON	NC		11/19/2024	8.500	81,694						574,500	08/30/2024
100011013		TEMPLE HILLS	MD		12/23/2016	6.875	81,715						41,325	09/27/2016
100079023		PAISLEY	FL		02/24/2022	4.250	81,722						107,000	12/27/2021
100014035		CABOT	AR		05/25/2017	4.625	81,726						108,000	01/31/2017
100012971		MIAMI	FL		05/25/2017	4.625	81,730						73,150	01/31/2017
3310083073		CENTER MORICHES	NY		10/03/2024	8.946	81,734						805,000	08/05/2024
100168829		UNITED KINGDOM	GBR		09/26/2024	6.590	81,738					(5,857)	86,000	08/30/2024
100126664		ELLENWOOD	GA		08/30/2023	7.000	81,746						299,000	05/16/2022
100146460		TEXARKANA	TX		03/19/2024	9.375	81,747						585,000	10/23/2023
100053856		IRVINGTON	NJ		03/23/2021	4.000	81,769						225,000	01/03/2021
100014568		PROVIDENCE	RI		09/27/2017	4.000	81,774						195,000	07/05/2017
100045316		CHICAGO	IL		11/25/2020	4.500	81,784						118,750	08/08/2020
100113169		MIAMI	FL		06/29/2023	8.625	81,793						830,000	05/14/2022
100065209		SAN ANTONIO	TX		07/14/2021	3.500	81,795						114,000	05/18/2021
100111952		TOBYHANNA	PA		06/29/2023	4.125	81,801						452,000	05/16/2022
100146570		WILMINGTON	DE		03/19/2024	10.490	81,805						388,000	11/01/2023
100113332		COATESVILLE	PA		06/29/2023	4.125	81,817						427,000	05/15/2022
100184790		N LAS VEGAS	NV		12/17/2024	7.500	81,834		219				478,417	10/29/2024
100175824		HAMILTON	OH		11/12/2024	7.980	81,848		3				120,000	09/13/2024
100174492		SAINT JOHNS	FL		10/31/2024	7.750	81,851		(15)				457,000	10/08/2024
100032024		RENO	NV		03/29/2019	3.125	81,866						240,000	12/10/2018
100184543		LA PUENTE	CA		12/17/2024	7.250	81,867		(4)				798,624	10/26/2024
100113067		RIO RANCHO	NM		06/29/2023	3.500	81,877						290,000	04/07/2023
100155710		ELIZABETHTOWN	PA		06/18/2024	10.250	81,885						333,849	03/21/2024
100054815		TUCSON	AZ		03/23/2021	4.250	81,886						95,000	01/03/2021
100184544		BARRINGTON	NH		12/17/2024	8.500	81,889		(4)				460,483	10/26/2024
100000344		BELLEVILLE	IL		09/27/2016	6.875	81,891						110,000	08/25/2016
100048690		LAKELAND	FL		11/20/2020	4.250	81,892						50,540	07/31/2020
100023585		CAPE CORAL	FL		09/04/2018	5.500	81,909						182,500	09/04/2018
100154785		WARREN	MI		07/19/2024	7.500	81,917						120,000	02/02/2024
100155654		RIO RANCHO	NM		06/18/2024	10.625	81,925						500,345	03/21/2024
100184944		NEWINGTON	CT		12/17/2024	8.625	81,929		(4)				379,148	10/26/2024
100012839		SUNRISE	FL		05/25/2017	5.250	81,930						115,000	01/31/2017
100000306		HOUSTON	TX		09/27/2016	4.625	81,935						165,000	08/25/2016
100112126		GREENSBORO	NC		06/29/2023	7.375	81,946						199,000	06/03/2022
100053829		SPRINGFIELD	OH		03/23/2021	5.625	81,946						171,000	01/02/2021
100045442		DALTON	GA		11/25/2020	4.000	81,949						116,850	08/08/2020
100043453		KALAMAZOO	MI		08/13/2020	3.500	81,952						154,850	09/04/2019
100113588		NORFOLK	VA		06/29/2023	4.250	81,952						310,000	06/02/2022
100017786		ELLABELL	GA		04/26/2018	4.625	81,955						120,000	03/25/2018
100109913		CLEVELAND	OH		06/22/2023	7.984	81,962						125,000	05/12/2023
100011751		CLEVELAND	NY		03/08/2017	5.000	81,963						130,000	09/07/2016
3340084448		DELAND	FL		09/10/2024	9.256	81,972						426,000	08/22/2024
100028809		KISSIMMEE	FL		10/26/2018	3.625	81,977						185,250	06/02/2018
100043816		HAYWARD	CA		08/13/2020	9.250	81,984						489,379	05/31/2020
100101635		MEMPHIS	TN		04/26/2023	7.625	82,008						134,000	02/27/2023
3310065379		OAK PARK	IL		01/09/2024	8.666	82,017						550,000	11/24/2023
100017078		CHARLOTTE	NC		04/26/2018	3.500	82,055						199,000	12/31/2017
100054340		ABINGTON	PA		03/23/2021	3.750	82,063						254,000	12/31/2020
100140251		MERIDIAN	ID		01/18/2024	6.999	82,065						485,000	12/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100029730		CUYAHOGA FALLS	OH		10/26/2018	5.000	82,082						109,250	06/03/2018
3340064303		JACKSONVILLE	FL		02/26/2024	9.473	82,107						364,000	10/26/2023
100054543		LAKELAND	GA		03/23/2021	6.000	82,109						73,000	01/08/2021
100071667		SACHSE	TX		10/14/2021	4.500	82,126						341,000	06/22/2021
100084749		FORT MYERS	FL		08/02/2022	9.250	82,140						190,000	06/30/2022
100109910		ROCKY MOUNT	NC		06/22/2023	8.109	82,145						125,000	05/22/2023
100044132		INDIO	CA		08/19/2020	4.000	82,146						300,200	01/19/2020
100049979		OWOSSO	MI		11/20/2020	3.750	82,147						94,763	07/31/2020
100092068		GARY	IN		02/09/2023	8.538	82,149						125,000	01/18/2023
100049538		HOUSTON	TX		11/20/2020	7.500	82,164						141,080	07/31/2020
100146319		BRAINTREE	MA		03/19/2024	12.000	82,179						675,000	10/17/2023
100025810		WAUKEGAN	IL		09/20/2018	4.125	82,182						110,200	04/30/2018
100112801		DANVILLE	IL		06/29/2023	4.000	82,182						158,000	05/16/2022
100025162		CAMDEN	SC		09/20/2018	5.000	82,207						90,250	04/30/2018
100114374		POUGHKEEPSIE	NY		06/29/2023	2.875	82,207						220,000	06/03/2022
100119690		YOUNGSTOWN	OH		08/08/2023	8.585	82,234						115,000	07/03/2023
100126942		EAST SAINT LOUIS	IL		08/30/2023	8.260	82,238						41,000	05/16/2022
100177777		SCAPPOOSE	OR		11/19/2024	9.125	82,241		(25)				543,700	08/23/2024
100064673		LYNCHBURG	VA		07/14/2021	4.500	82,254						113,000	04/26/2021
100111743		SPOKANE	WA		06/29/2023	3.625	82,264						430,000	06/02/2022
3310072947		HOLLYWOOD	FL		09/18/2024	8.148	82,269						420,000	03/21/2024
100112434		CEDAR RAPIDS	IA		06/29/2023	3.125	82,288						260,000	05/14/2022
100012039		WILMINGTON	DE		03/08/2017	5.000	82,290						124,000	09/09/2016
100045208		EWA BEACH	HI		11/25/2020	4.625	82,290						617,500	08/31/2020
100012675		TUCSON	AZ		05/25/2017	4.000	82,319						89,300	01/31/2017
100111684		PLANT CITY	FL		06/29/2023	6.250	82,327						285,000	06/04/2022
100050165		CINCINNATI	OH		11/20/2020	5.250	82,330						144,400	07/31/2020
100111443		WASHINGTON	DC		06/29/2023	3.125	82,348						192,000	06/08/2022
3340069467		WACO	TX		02/29/2024	9.422	82,355						404,000	01/30/2024
100175739		GALT	CA		11/12/2024	8.375	82,361						690,000	10/09/2024
100028378		TAMPA	FL		10/26/2018	4.000	82,367						185,250	06/04/2018
100011287		MIAMI	FL		01/27/2017	7.250	82,387						165,000	10/31/2016
100055692		NEW OXFORD	PA		03/23/2021	5.750	82,388						180,000	01/04/2021
100155677		GRAYSON	GA		06/18/2024	10.875	82,412						553,947	03/30/2024
3310078617		WELLFORD	SC		09/10/2024	8.666	82,418						478,000	06/12/2024
100146592		BOCA RATON	FL		03/20/2024	9.124	82,421						275,000	02/27/2024
100161848		CHESTER	PA		07/31/2024	7.650	82,433						138,000	06/13/2024
100184713		WOODBINE	NJ		12/17/2024	8.000	82,437		(5)				399,184	10/21/2024
100177889		GILBERT	AZ		11/19/2024	8.375	82,441		(13)				685,100	08/26/2024
100134857		SAN ANTONIO	TX		10/30/2023	8.375	82,457						146,000	10/03/2023
100045284		ELK CITY	OK		11/25/2020	4.000	82,503						104,500	08/31/2020
100049070		BOYNTON BEACH	FL		11/20/2020	5.750	82,517						251,750	07/31/2020
100126964		SANDY	UT		08/30/2023	8.270	82,519						540,000	05/16/2022
100111485		WINDSOR LOCKS	CT		06/29/2023	4.375	82,523						182,000	06/09/2022
100113995		STROUDSBURG	PA		06/29/2023	6.875	82,527						265,000	06/09/2022
100011160		WEST OLIVE	MI		12/23/2016	3.970	82,534						180,000	04/15/2016
100114217		NORFOLK	VA		06/29/2023	5.000	82,548						242,000	05/13/2022
3310069219		STIRLING	NJ		02/15/2024	8.925	82,566						815,000	12/11/2023
100174079		KALAMAZOO	MI		10/31/2024	7.625	82,571						105,000	08/09/2024
100050115		RICHMOND	VA		11/20/2020	6.750	82,576						258,400	07/31/2020
3310062472		VALLEY SPRINGS	CA		11/29/2023	8.673	82,578						665,000	10/09/2023
100138991		UKIAH	CA		12/21/2023	6.375	82,579						450,000	06/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011628		POMPANO BEACH	FL		03/08/2017	5.500	82,581						100,000	11/30/2016
100111013		RNCHO CUCAMONGA	CA		06/29/2023	7.140	82,593						565,000	05/16/2022
100139696		UNITED KINGDOM	GBR		12/18/2023	6.290	82,609					(1,438)	88,000	09/06/2023
100174424		CUMMING	GA		10/31/2024	8.375	82,613						501,000	08/30/2024
100157757		NORTH BEND	OH		07/02/2024	9.000	82,615						359,000	06/03/2024
100117041		LEXINGTON	NC		07/20/2023	6.125	82,621						131,000	03/01/2024
100047352		SAINT CLOUD	FL		11/20/2020	4.750	82,624						209,000	07/31/2020
100012602		LAS VEGAS	NV		05/25/2017	5.000	82,631						168,000	01/31/2017
100048303		DOUGLASVILLE	GA		11/20/2020	4.000	82,648						146,538	07/31/2020
100033230		CORK	IRL		06/21/2019	5.150	82,656					(5,439)	50,372	11/30/2018
100141130		POTTSVILLE	PA		01/30/2024	9.080	82,665						123,000	12/28/2023
3310053856		WOODLAND PARK	CO		08/31/2023	8.498	82,674						1,060,000	02/17/2023
100031164		CORAL SPRINGS	FL		03/29/2019	6.500	82,680						76,000	12/09/2018
100117306		HOUSTON	TX		07/20/2023	7.000	82,682						140,000	03/01/2024
100044426		NEWTOWN	CT		11/19/2020	6.375	82,685						327,750	05/01/2019
100174405		NORCO	CA		10/31/2024	8.625	82,688						833,000	08/22/2024
100010972		BALTIMORE	MD		12/23/2016	4.320	82,692						49,400	09/27/2016
100057981		LITTLE ROCK	AR		06/30/2021	4.250	82,692						114,000	05/11/2021
100141173		UNION CITY	GA		01/30/2024	8.290	82,711						120,000	01/03/2024
100184744		YULEE	FL		12/17/2024	8.625	82,712		(6)				371,635	10/11/2024
3310085716		BERTRAM	TX		10/31/2024	8.841	82,721						558,000	09/22/2024
100011001		TOBYHANNA	PA		12/23/2016	4.750	82,724						225,000	08/09/2022
100127096		PRAIRIEVILLE	LA		08/30/2023	10.683	82,725						126,000	05/15/2022
100175870		CENTER HILL	FL		11/12/2024	7.010	82,729		1				140,000	10/03/2024
100053585		LEAGUE CITY	TX		03/23/2021	3.375	82,736						335,330	01/05/2021
100184761		BREMERTON	WA		12/17/2024	8.500	82,748		(6)				557,093	10/16/2024
100184867		RIPON	CA		12/17/2024	8.750	82,754		(6)				642,455	10/26/2024
100000456		ENTERPRISE	AL		09/27/2016	9.975	82,763						120,689	08/22/2016
3340079027		KINGSPORT	TN		07/19/2024	9.617	82,764						410,000	06/16/2024
100177919		HURRICANE	WV		11/19/2024	10.750	82,772		(25)				596,000	08/27/2024
100024640		BAKERSFIELD	CA		09/20/2018	4.000	82,780						128,250	04/30/2018
100112654		SPRINGFIELD	VT		06/29/2023	4.000	82,812						155,000	06/04/2022
100101778		KANSAS CITY	MO		03/31/2023	7.990	82,824						110,000	03/02/2023
100053475		SMYRNA	DE		03/23/2021	7.125	82,828						176,000	01/04/2021
100156940		UNITED KINGDOM	GBR		06/27/2024	6.440	82,831					(876)	95,000	06/04/2024
100127255		OPA LOCKA	FL		08/30/2023	6.935	82,834						225,000	05/16/2022
3340077724		DINGMANS FERRY	PA		06/04/2024	9.445	82,843						510,000	05/16/2024
100139932		NETHERLANDS	NLD		12/28/2023	6.300	82,856					(5,448)	281,700	06/30/2024
100085068		VENLO	NLD		07/27/2022	4.000	82,856					(5,448)	107,660	12/01/2023
100089653		MAASTRICHT	NLD		11/29/2022	4.900	82,856					(5,448)	190,000	12/01/2023
3310078062		SARATOGA SPRINGS	NY		09/03/2024	8.666	82,863						589,000	07/29/2024
3310091452		ORLAND PARK	IL		12/19/2024	8.498	82,863						500,000	11/08/2024
3340068638		FOLKSTON	GA		02/26/2024	9.331	82,863						570,000	01/16/2024
100178067		JACKSONVILLE	AR		11/19/2024	7.875	82,874						357,700	08/29/2024
100116984		CHICAGO	IL		07/20/2023	5.125	82,884						135,000	03/01/2024
100076185		MEMPHIS	TN		01/07/2022	4.000	82,884						109,000	10/29/2021
100164667		ORMOND BEACH	FL		08/23/2024	9.250	82,887						457,000	07/15/2024
100146220		CEDAR GROVE	NJ		03/19/2024	11.125	82,896						522,000	10/20/2023
100049868		MECHANICSVILLE	VA		11/20/2020	7.500	82,907						308,750	07/31/2020
100184699		SHELTON	WA		12/17/2024	8.750	82,920		(6)				535,549	10/26/2024
100080772		VERO BEACH	FL		03/24/2022	4.900	82,926						135,000	03/10/2022
100049037		HOPE MILLS	NC		11/20/2020	4.400	82,934						112,100	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047589		OTSEGO	MN		11/20/2020	5.380	82,937						323,000	07/31/2020
100155494		BOWIE	MD		06/18/2024	9.990	82,944						692,699	03/25/2024
3310054439		CHARLOTTE	NC		06/29/2023	9.156	82,951						2,200,000	05/21/2023
100067586		ALAMO	TX		09/23/2021	4.500	82,981						114,000	07/19/2021
100053600		INGLEWOOD	CA		03/23/2021	5.875	82,985						342,000	12/31/2020
100113171		AVENTURA	FL		06/29/2023	8.625	82,989						768,000	04/07/2023
100184653		CLEVELAND	OH		12/17/2024	8.750	83,002		(3)				173,287	10/11/2024
100046360		ELDRED	NY		11/25/2020	4.000	83,003						175,750	08/31/2020
3340074612		SAN ANTONIO	TX		05/10/2024	9.539	83,013						510,000	03/26/2024
100030474		OLNEY	MD		12/20/2018	6.625	83,020						260,000	09/30/2018
100114429		KANNAPOLIS	NC		06/29/2023	4.250	83,037						308,000	05/16/2022
100155366		SAVANNAH	GA		06/18/2024	10.990	83,039						361,021	03/18/2024
100045595		PAHOA	HI		11/25/2020	7.750	83,040						220,875	08/31/2020
100155731		EVANS	GA		06/18/2024	10.750	83,043						443,151	03/22/2024
100184637		EWA BEACH	HI		12/17/2024	10.375	83,045		(11)				859,437	11/15/2024
100146439		SALEM	OR		03/19/2024	9.625	83,055						628,613	11/01/2023
100146125		SURPRISE	AZ		03/19/2024	10.990	83,061						509,000	11/02/2023
100079053		PHILADELPHIA	PA		02/24/2022	4.375	83,068						115,000	01/07/2022
100174482		TEMECULA	CA		10/31/2024	8.500	83,069						651,000	10/02/2024
100184668		LA HABRA	CA		12/17/2024	8.875	83,071		(6)				876,349	10/17/2024
100032139		AURORA	CO		03/29/2019	4.865	83,077						315,000	12/07/2018
100012097		AUBURN HILLS	MI		03/08/2017	6.000	83,083						150,000	07/02/2022
100112371		COLLEGE PLACE	WA		06/29/2023	6.500	83,084						218,000	06/22/2022
3310079119		SPRING VALLEY	NY		07/19/2024	8.141	83,086						999,000	06/17/2024
100049931		CLARK FORK	ID		11/20/2020	4.250	83,086						370,500	07/31/2020
100079162		CHICAGO	IL		02/24/2022	4.375	83,093						112,000	01/21/2022
100064806		TALLAHASSEE	FL		07/14/2021	4.250	83,106						134,000	05/21/2021
100049987		MADISON	TN		11/20/2020	3.500	83,118						218,500	07/31/2020
100116947		LAS VEGAS	NV		07/20/2023	4.000	83,133						180,000	03/01/2024
100177696		KINGS PARK	NY		11/19/2024	8.750	83,135		(26)				600,000	08/03/2024
100117380		PHILADELPHIA	PA		07/20/2023	4.875	83,136						208,000	03/01/2024
100064759		CENTRAL CITY	SD		07/14/2021	4.375	83,143						115,000	05/05/2021
100048619		ROCK HILL	SC		11/20/2020	6.875	83,158						169,100	07/31/2020
3310082490		MONTICELLO	NY		09/26/2024	9.191	83,160						450,000	06/14/2024
3340074422		THOMASVILLE	NC		04/19/2024	9.516	83,160						659,000	03/21/2024
3340074488		LUCERNE	CA		05/10/2024	9.384	83,160						590,000	04/15/2024
3340075820		CLARKSDALE	MS		05/10/2024	9.378	83,160						302,000	04/04/2024
3340088297		LIBERTY	NY		12/12/2024	8.945	83,160						460,000	10/06/2024
100173582		UNITED KINGDOM	GBR		10/29/2024	5.890	83,165					(3,236)	87,500	10/21/2024
100155832		LYNNWOOD	WA		06/18/2024	10.875	83,176						886,376	03/30/2024
100111861		MANASSAS	VA		06/29/2023	6.250	83,182						279,000	06/09/2022
100011433		SAND LAKE	MI		01/27/2017	4.875	83,191						54,625	08/11/2016
100054770		NEW BRIGHTON	PA		03/23/2021	6.440	83,202						80,000	01/02/2021
100115177		CLEVELAND	OH		07/17/2023	8.404	83,206						110,000	06/16/2023
100031564		KISSIMMEE	FL		03/29/2019	3.000	83,212						152,000	12/07/2018
100064679		HUDSON	FL		07/14/2021	4.375	83,213						117,000	05/25/2021
100014883		FLORISSANT	MO		11/21/2017	5.125	83,218						101,000	07/19/2017
100113374		HIALEAH	FL		06/29/2023	8.500	83,219						435,000	05/15/2022
100155447		FONTANA	CA		06/18/2024	10.250	83,227						536,586	03/22/2024
100139357		ROCHESTER	NY		12/28/2023	8.990	83,241						111,000	11/29/2023
100024470		DETROIT	MI		09/20/2018	4.000	83,241						80,323	04/30/2018
100046270		EL PASO	TX		11/25/2020	6.000	83,256						118,180	08/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100011438		CHAMBERSBURG	PA		12/23/2016	3.250	83,259						140,000	08/11/2016
100024974		NORTH MIAMI BEACH	FL		09/20/2018	5.000	83,291						81,225	04/30/2018
100184440		THE VILLAGES	FL		12/17/2024	8.125	83,301		(7)				386,000	10/24/2024
100177880		LA HABRA	CA		11/19/2024	10.125	83,301		(15)				620,000	08/26/2024
100111538		UNIONVILLE	NY		06/29/2023	8.210	83,302						490,000	06/02/2022
100064680		STRONGSVILLE	OH		07/14/2021	4.375	83,307						192,000	05/14/2021
100155520		CHESTERFIELD	VA		06/18/2024	10.490	83,314						630,487	03/28/2024
100055259		MEMPHIS	TN		03/23/2021	4.375	83,316						107,000	12/31/2020
100091476		CHICAGO	IL		01/20/2023	8.517	83,319						117,320	12/29/2022
100145904		WALDORF	MD		03/19/2024	10.125	83,320						551,887	11/03/2023
100045334		CONVERSE	IN		11/25/2020	2.859	83,326						113,905	08/31/2020
100114370		FLORENCE	NJ		06/29/2023	7.500	83,327						150,000	06/03/2022
100155658		GONZALES	LA		06/18/2024	10.875	83,337						432,000	03/23/2024
100184652		SEYMOUR	CT		12/17/2024	8.875	83,348		(6)				304,061	10/16/2024
100057606		BROWNSVILLE	TX		06/30/2021	4.250	83,357						140,000	05/07/2021
100010931		PLANTATION	FL		12/23/2016	3.000	83,358						290,000	10/31/2016
100155860		FRESNO	CA		06/18/2024	10.375	83,360						454,956	03/28/2024
100161655		TILBURG	NLD		07/29/2024	5.350	83,374					(3,744)	461,300	07/11/2024
100055631		HIGHLAND SPRINGS	VA		03/23/2021	6.875	83,383						155,500	01/04/2021
3310083222		SACRAMENTO	CA		10/31/2024	8.666	83,385						1,480,000	08/14/2024
100177921		TAMPA	FL		11/19/2024	8.875	83,398						348,800	08/27/2024
100013173		BOYNTON BEACH	FL		05/25/2017	4.625	83,400						93,100	01/31/2017
100044256		CLAYTON	NC		08/19/2020	3.500	83,408						148,200	03/08/2019
100017451		HALLANDALE BEACH	FL		04/26/2018	5.000	83,422						120,000	12/31/2017
100012041		WASHINGTON	IL		03/08/2017	4.250	83,428						140,000	11/30/2016
100011774		BETHLEHEM	PA		03/08/2017	3.875	83,449						220,000	11/30/2016
100055038		PHILADELPHIA	PA		03/23/2021	7.125	83,452						152,000	12/31/2020
3310079231		LEHIGH ACRES	FL		08/26/2024	9.296	83,457						415,000	06/07/2024
100145750		UNITED KINGDOM	GBR		03/12/2024	9.500	83,461		3,388			(1,833)	82,995	10/30/2019
100028093		ORLAND HILLS	IL		10/26/2018	2.000	83,467						199,500	06/04/2018
100177843		HIGHLAND PARK	IL		11/19/2024	10.625	83,468						642,000	08/26/2024
100068283		CENTER LINE	MI		08/25/2021	4.750	83,470						113,000	06/14/2021
3340081070		PHILADELPHIA	PA		09/03/2024	9.265	83,477						348,000	07/12/2024
3340082118		D'IBERVILLE	MS		10/10/2024	9.173	83,477						354,000	07/22/2024
3340085757		COMMERCE	GA		10/31/2024	8.876	83,477						768,000	09/16/2024
100064714		WICKLIFFE	OH		07/14/2021	4.500	83,486						128,000	05/13/2021
100184826		CITRUS HEIGHTS	CA		12/17/2024	8.375	83,490		(7)				592,523	11/06/2024
100174143		PERRY	GA		10/31/2024	7.125	83,501						134,000	07/25/2024
100024979		DES MOINES	IA		09/20/2018	4.625	83,513						200,000	05/17/2024
100064708		PETERSBURG	VA		07/14/2021	4.375	83,516						123,000	05/12/2021
100158339		UNITED KINGDOM	GBR		07/09/2024	3.390	83,522		2,252			(1,808)	90,000	01/14/2022
100048136		LITTLE ELM	TX		11/20/2020	4.500	83,530						230,850	07/31/2020
100146238		BLAIRSTOWN	NJ		03/19/2024	11.500	83,539						625,000	11/03/2023
3310058391		DOUGLASSVILLE	PA		08/31/2023	8.778	83,543						500,000	07/24/2023
100146337		HUMBLE	TX		03/19/2024	9.625	83,546						465,000	10/17/2023
100174488		LAS VEGAS	NV		10/31/2024	8.750	83,560		(27)				827,823	10/11/2024
100157758		OXNARD	CA		07/02/2024	9.375	83,574						908,000	05/21/2024
100025986		ELGIN	SC		09/20/2018	4.625	83,589						153,805	04/30/2018
100114408		LUTZ	FL		06/29/2023	3.375	83,593						365,000	10/10/2024
100114249		BRIDGEPORT	CT		06/29/2023	8.250	83,618						130,000	05/16/2022
100048493		DAVISON	MI		11/20/2020	5.000	83,627						237,500	07/31/2020
100164963		DAYTON	OH		08/28/2024	8.150	83,635						125,000	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046025		PHILADELPHIA	PA		11/25/2020	4.000	83,639						114,000	08/07/2020
100156934		UNITED KINGDOM	GBR		06/27/2024	6.390	83,645					(885)	88,000	06/21/2024
100173568		UNITED KINGDOM	GBR		10/29/2024	5.890	83,645					(3,254)	88,000	09/25/2024
100071686		FRANKLIN	VA		10/14/2021	4.375	83,646						110,000	07/15/2021
100126703		OPA LOCKA	FL		08/30/2023	4.750	83,649						412,000	05/15/2022
100103837		SOUTH BEND	IN		05/10/2023	8.325	83,658						126,000	04/19/2023
100011337		CRIDERSVILLE	OH		12/23/2016	7.990	83,662						105,000	04/11/2016
100134634		ERIE	PA		10/30/2023	9.375	83,668						102,000	09/11/2023
100053520		LOUISIANA	MO		03/23/2021	6.000	83,687						70,000	01/07/2021
3340077363		PHILADELPHIA	PA		09/10/2024	9.125	83,689						580,000	05/07/2024
100103799		SAN ANTONIO	TX		05/10/2023	7.836	83,703						122,000	04/10/2023
100109690		LITTLE ROCK	AR		06/16/2023	10.250	83,729						138,000	06/06/2023
100055351		OAK LAWN	IL		03/23/2021	4.500	83,730						200,000	01/03/2021
100155554		PHOENIX	AZ		06/18/2024	11.250	83,731						331,381	03/26/2024
100177915		JUNCTION CITY	OR		11/19/2024	9.000	83,733		(18)				401,000	08/27/2024
100012342		WORCESTER	MA		04/28/2017	4.000	83,744						189,900	02/05/2023
100177887		SPRINGFIELD	OR		11/19/2024	8.750	83,746		(25)				671,100	08/26/2024
100048517		HIGHTSTOWN	NJ		11/20/2020	4.125	83,747						85,738	07/31/2020
100028539		COVINGTON	KY		10/26/2018	5.000	83,758						90,250	05/31/2018
100032819		LOUTH	IRL		06/21/2019	4.250	83,762					(5,543)	244,334	11/30/2018
100028734		PALM BAY	FL		10/26/2018	5.000	83,765						128,250	05/31/2018
100103832		ALBEMARLE	NC		05/10/2023	8.276	83,766						128,000	04/17/2023
100139776		UNITED KINGDOM	GBR		12/18/2023	8.040	83,781					(1,457)	155,000	09/08/2021
100155458		LAS VEGAS	NV		06/18/2024	8.875	83,782						505,000	03/26/2024
100023706		ALBUQUERQUE	NM		09/04/2018	5.500	83,821						147,000	09/04/2018
100054390		NISSWA	MN		03/23/2021	7.625	83,825						160,000	01/03/2021
100053605		RALEIGH	NC		03/23/2021	4.625	83,829						160,000	12/31/2020
100067377		PLAYAS DE ROSARITO	MEX		08/13/2021	9.500	83,829						240,000	05/01/2021
100024440		ROMULUS	MI		09/20/2018	5.000	83,836						196,000	11/28/2022
3340083304		GREENVILLE	NC		09/18/2024	9.125	83,836						560,000	08/09/2024
100144702		UNITED KINGDOM	GBR		03/12/2024	9.500	83,846					(1,842)	140,000	04/01/2020
100025843		BARSTOW	CA		09/20/2018	4.750	83,873						118,750	04/30/2018
100046361		HARPURSVILLE	NY		11/25/2020	4.625	83,876						171,000	08/07/2020
100050108		MIAMI	FL		11/20/2020	3.625	83,884						242,250	07/31/2020
100057635		JACKSONVILLE	FL		06/30/2021	4.375	83,901						115,000	04/30/2021
100155836		FRONT ROYAL	VA		06/18/2024	8.750	83,924						298,368	03/29/2024
100012561		SAN JOSE	CA		04/28/2017	3.730	83,928						600,000	01/31/2017
100103107		MEMPHIS	TN		04/21/2023	8.412	83,935						126,000	03/22/2023
100116367		HOUSTON	TX		07/20/2023	6.125	83,939		2,516				115,000	03/01/2024
100031462		BAKERSFIELD	CA		03/29/2019	4.375	83,946						145,000	09/14/2018
3310076806		NEW HAVEN	CT		07/19/2024	8.148	83,947						475,000	05/10/2024
3340074803		NANTICOKE	PA		05/23/2024	9.770	83,952						380,000	04/16/2024
100117046		GREENSBORO	NC		07/20/2023	5.500	83,963						156,000	03/01/2024
100026525		RIVERSIDE	CA		09/26/2018	3.875	83,966						289,600	06/14/2018
100146139		SUCCASUNNA	NJ		03/19/2024	10.250	83,970						535,000	11/04/2023
100184804		OKEECHOBEE	FL		12/17/2024	8.875	83,973		(8)				352,117	10/25/2024
100057767		KATY	TX		06/30/2021	4.250	83,995						215,000	04/29/2021
100080956		CARY	NC		03/18/2022	3.625	83,997						340,000	01/27/2022
100184851		MILLSBORO	DE		12/17/2024	8.625	83,998		(4)				491,553	10/23/2024
100178114		MADISON	WI		11/19/2024	8.500	84,019		(17)				443,300	08/30/2024
100184430		SANTA ANA	CA		12/17/2024	8.625	84,019		(11)				1,580,623	07/23/2024
100045967		OCALA	FL		11/25/2020	3.681	84,027						93,228	08/07/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100047227		PAWTUCKET	RI		11/20/2020	7.125	84,030						242,250	07/31/2020
100013343		MERIDIAN	CA		05/25/2017	4.750	84,039						130,000	01/31/2017
3310081038		PALM COAST	FL		09/10/2024	8.498	84,043						419,000	07/18/2024
100032170		CHINO	CA		03/29/2019	3.000	84,043						440,000	12/08/2018
100112225		WILLINGBORO	NJ		06/29/2023	4.000	84,059						245,000	05/16/2022
100174182		MEMPHIS	TN		10/31/2024	8.000	84,061						105,000	07/15/2024
100046155		IRVING	TX		11/25/2020	8.250	84,069						194,750	08/31/2020
100013979		APOPKA	FL		05/25/2017	4.625	84,074						130,000	01/31/2017
100127047		WILLIS	TX		08/30/2023	9.250	84,077						224,300	05/16/2022
100143547		ST. LOUIS	MO		02/21/2024	8.140	84,080						124,000	01/12/2024
100012128		TAMPA	FL		03/08/2017	5.000	84,081						116,000	09/02/2016
100054679		COLUMBIA	SC		03/23/2021	3.625	84,094						124,000	01/06/2021
100145918		JACKSONVILLE	FL		03/19/2024	10.875	84,094						530,000	11/03/2023
100043210		MT PLEASANT	SC		08/13/2020	9.760	84,096						188,887	05/31/2020
3310081035		PALM COAST	FL		09/03/2024	8.498	84,108						413,000	07/18/2024
3340087485		WINDSOR	VA		10/23/2024	8.882	84,110						880,000	09/24/2024
100065714		JACKSONVILLE	FL		07/28/2021	4.875	84,111						120,000	06/02/2021
100108401		CLEVELAND	OH		05/25/2023	9.036	84,120						110,000	04/21/2023
100178139		LAKE STEVENS	WA		11/19/2024	10.000	84,122						470,000	08/30/2024
100177791		SAN BERNARDINO	CA		11/19/2024	8.625	84,140		(21)				718,000	08/23/2024
3340080147		PHILO	OH		07/29/2024	9.576	84,150						370,000	06/25/2024
100113312		COLUMBUS	OH		06/29/2023	5.000	84,151						203,000	05/14/2022
100112149		WESLEY CHAPEL	FL		06/29/2023	1.000	84,151						280,000	05/16/2022
100043950		ADVANCE	NC		08/19/2020	6.300	84,154						107,350	12/04/2019
100091997		GARFIELD HEIGHTS	OH		02/09/2023	8.270	84,154						110,000	01/19/2023
100047851		GREEN BAY	WI		11/20/2020	4.500	84,155						156,750	07/31/2020
100055837		NEWTON	NC		03/23/2021	4.000	84,155						116,000	12/31/2020
3310054447		BALTIMORE	MD		06/29/2023	8.638	84,158						475,000	05/17/2023
3500111943		GRAND RAPIDS	MI		11/27/2024	8.445	84,167						810,000	10/11/2024
100175723		TUCSON	AZ		11/12/2024	8.750	84,181		(9)				338,000	10/15/2024
100168898		UNITED KINGDOM	GBR		09/26/2024	6.690	84,181					(6,032)	88,500	09/05/2024
100068314		LAFAYETTE	IN		08/25/2021	4.875	84,182						115,000	05/28/2021
100029700		HUMBLE	TX		10/26/2018	4.625	84,190						186,770	06/03/2018
3310090246		BRICK	NJ		12/05/2024	7.700	84,200						405,000	11/08/2024
100147198		CLEVELAND	OH		03/28/2024	8.540	84,231						110,000	03/01/2024
100064677		LAS VEGAS	NV		07/14/2021	4.375	84,241						120,000	05/17/2021
100038629		DUBLIN	IRL		09/27/2019	5.150	84,245					(5,532)	98,605	11/30/2018
100184888		PHOENIX	AZ		12/17/2024	8.500	84,246		(5)				665,745	10/28/2024
100092069		LAKE CHARLES	LA		02/09/2023	8.634	84,264						130,000	01/11/2023
100140089		DENTON	TX		01/09/2024	7.625	84,266						390,000	10/31/2023
100053696		SAINT LOUIS	MO		03/23/2021	4.200	84,272						70,000	01/08/2021
100164921		ZANESVILLE	OH		08/28/2024	8.450	84,282						109,000	07/18/2024
100028736		NORTH PORT	FL		10/26/2018	3.500	84,287						199,500	05/31/2018
100155419		LAKE IN THE HILLS	IL		06/18/2024	10.875	84,316						342,422	03/23/2024
100111557		DOUGLASVILLE	GA		06/29/2023	4.625	84,320						285,000	06/09/2022
100055294		APOLLO BEACH	FL		03/23/2021	3.630	84,337						225,000	01/03/2021
100045489		YORK	SC		11/25/2020	6.750	84,342						121,600	08/31/2020
100064733		REYNOLDSBURG	OH		07/14/2021	4.125	84,344						150,000	05/27/2021
3300005250		PATERSON	NJ		08/01/2024	9.375	84,349						410,000	07/08/2024
100026249		CICERO	IL		09/20/2018	5.000	84,353						157,700	04/30/2018
100050127		KELLER	TX		11/20/2020	6.500	84,364						289,750	07/31/2020
100068258		ROCHESTER	NY		08/25/2021	4.375	84,378						120,000	06/11/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100027928		FONTANA	CA		10/26/2018	3.500	84,383						407,550	06/04/2018
100145058		UNITED KINGDOM	GBR		03/12/2024	3.390	84,386		3,981			(1,853)	85,000	02/26/2020
100055350		WRIGHT	MN		03/23/2021	6.000	84,390						128,500	01/05/2021
100088234		COLUMBUS	GA		10/17/2022	7.322	84,402						142,000	09/16/2022
100029311		ATLANTA	GA		10/26/2018	4.250	84,423						122,550	06/02/2018
3340062342		DOLTON	IL		02/26/2024	9.170	84,423						340,000	01/25/2024
100049698		INDIANAPOLIS	IN		11/20/2020	7.500	84,447						114,000	07/31/2020
100144701		UNITED KINGDOM	GBR		03/12/2024	3.390	84,456		3,982			(1,855)	85,000	02/26/2020
100045750		ORANGE	CA		11/25/2020	6.000	84,456						584,250	08/31/2020
100047168		FLOWERY BRANCH	GA		11/20/2020	6.875	84,459						194,750	07/31/2020
100099838		ST. LOUIS	MO		02/28/2023	8.482	84,460						119,000	01/26/2023
100043421		PHILADELPHIA	PA		08/13/2020	4.875	84,462						125,400	07/09/2019
100113869		DEERFIELD	IL		06/29/2023	8.950	84,467						425,000	05/15/2022
100112953		MELBOURNE	FL		06/29/2023	5.000	84,469						225,000	05/16/2022
100184510		PALATKA	FL		12/17/2024	9.500	84,475		(7)				333,123	10/19/2024
100113582		AZTEC	NM		06/29/2023	3.500	84,482						175,000	06/02/2022
100109825		GARY	IN		06/22/2023	8.133	84,485						175,000	05/31/2023
100114441		BLAINE	TN		06/29/2023	7.219	84,486						214,000	05/15/2022
100145719		UNITED KINGDOM	GBR		03/12/2024	3.390	84,488		3,934			(1,856)	85,000	12/18/2019
100043953		BELMONT	NC		08/19/2020	6.000	84,495						194,750	12/04/2019
3340073088		MARION	NC		04/30/2024	9.516	84,506						534,000	03/20/2024
100184472		ALBUQUERQUE	NM		12/17/2024	8.750	84,529		(3)				277,378	10/31/2024
100048337		CICERO	IL		11/20/2020	5.500	84,533						175,750	07/31/2020
100111265		PARK RIDGE	IL		06/29/2023	3.875	84,543						455,000	05/14/2022
100115217		HAMILTON	NJ		07/17/2023	8.619	84,545						125,000	06/06/2023
100099757		CLEVELAND	OH		02/28/2023	8.014	84,552						130,000	01/26/2023
100128059		EVANSVILLE	IN		09/08/2023	7.750	84,558						110,000	07/18/2022
100146267		RINCON	GA		03/19/2024	10.990	84,573						452,000	10/20/2023
100071729		LEBANON	PA		10/14/2021	4.250	84,578						126,000	08/18/2021
100067474		BOWLING GREEN	KY		09/23/2021	4.375	84,582						155,000	06/22/2021
100099732		AMSTERDAM	NLD		02/27/2023	1.000	84,582					(5,562)	505,000	12/01/2023
100031089		CHICAGO	IL		03/29/2019	4.125	84,584						66,500	12/09/2018
3340074450		COLUMBUS	GA		04/30/2024	9.516	84,590						340,000	04/11/2024
100054863		MONTGOMERY	AL		03/23/2021	2.000	84,591						141,000	12/31/2020
100133966		BALTIMORE	MD		10/25/2023	8.555	84,591						112,000	09/08/2023
100145700		UNITED KINGDOM	GBR		03/12/2024	3.390	84,592		3,908			(1,837)	85,000	12/10/2019
100184763		FREEPORT	NY		12/17/2024	9.250	84,597		(9)				700,870	10/04/2024
100174061		FAIRFIELD	AL		10/31/2024	7.625	84,616						107,000	07/29/2024
100112918		NORTH LAUDERDALE	FL		06/29/2023	6.630	84,617						444,000	05/16/2022
100141134		CLEVELAND	OH		01/30/2024	8.580	84,619						110,000	12/20/2023
100145174		UNITED KINGDOM	GBR		03/12/2024	3.240	84,623					(1,859)	84,500	05/28/2020
100024430		FORT MYERS	FL		09/20/2018	5.250	84,634						160,000	09/20/2018
100048188		HENRICO	VA		11/20/2020	4.375	84,636						263,055	07/31/2020
100184500		ANCHORAGE	AK		12/17/2024	8.875	84,642		(9)				518,592	10/31/2024
100088219		GARFIELD HEIGHTS	OH		10/17/2022	7.743	84,646						160,000	09/20/2022
100145721		UNITED KINGDOM	GBR		03/12/2024	3.390	84,657		3,911			(1,842)	85,000	02/14/2020
100044177		LONGWOOD	FL		08/19/2020	4.000	84,665						226,100	01/23/2020
3340079005		BELLWOOD	IL		07/19/2024	9.409	84,679						540,000	06/12/2024
100024570		MIAMI	FL		09/20/2018	4.500	84,680						152,000	04/30/2018
100146080		HANOVER	PA		03/19/2024	11.250	84,693						449,000	11/01/2023
100168871		UNITED KINGDOM	GBR		09/26/2024	5.790	84,697					(6,069)	90,000	08/29/2024
100145142		UNITED KINGDOM	GBR		03/12/2024	3.250	84,702		3,944			(1,860)	85,000	04/17/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055210		MANSFIELD	OH		03/23/2021	8.700	84,706						72,000	01/06/2021
100054633		KATY	TX		03/23/2021	4.375	84,714						200,000	12/31/2020
100173558		UNITED KINGDOM	GBR		10/29/2024	5.890	84,720					(3,296)	107,000	10/02/2024
100148975		HAYWARD	CA		04/17/2024	9.000	84,720						565,000	02/27/2024
100010715		CARSON CITY	NV		12/23/2016	8.125	84,729						122,000	10/25/2016
100101591		WARNER ROBINS	GA		04/26/2023	7.125	84,734						107,000	02/24/2023
100032184		OAKLAND	CA		03/29/2019	3.125	84,741						325,000	12/09/2018
100045896		CHICAGO	IL		11/25/2020	4.800	84,758						137,750	08/31/2020
100064725		BIRMINGHAM	AL		07/14/2021	4.250	84,760						114,000	05/10/2021
100079094		OKLAHOMA CITY	OK		02/24/2022	4.125	84,768						120,000	01/11/2022
100129868		CLEVELAND	OH		09/27/2023	9.215	84,774						115,000	08/30/2023
100115191		CLEVELAND	OH		07/17/2023	8.720	84,775						112,000	06/09/2023
100139784		UNITED KINGDOM	GBR		12/18/2023	7.290	84,803					(1,505)	89,000	09/22/2023
100156860		MANSFIELD	CT		06/27/2024	8.500	84,823						110,000	05/08/2024
3500112590		WINTER PARK	FL		12/20/2024	8.425	84,825						6,600,000	10/18/2024
100112132		MIAMI	FL		06/29/2023	4.125	84,829						485,000	06/04/2022
100165097		UNITED KINGDOM	GBR		08/27/2024	5.790	84,834					(5,035)	106,000	08/21/2024
100101586		PALMYRA	NJ		04/26/2023	7.125	84,840						110,000	01/27/2023
100149707		MANSFIELD	CT		04/26/2024	8.640	84,843						110,000	03/25/2024
100155618		ST. PETERSBURG	FL		06/18/2024	8.875	84,849						525,000	03/25/2024
100145108		UNITED KINGDOM	GBR		03/12/2024	3.150	84,850		4,078			(1,864)	85,000	05/22/2020
100047537		WINFIELD	MO		11/20/2020	4.375	84,859						142,025	07/31/2020
100011266		HAW RIVER	NC		01/27/2017	3.125	84,863						115,000	10/31/2016
100101781		SOUTH BEND	IN		03/31/2023	8.468	84,869						128,000	03/15/2023
100116278		STONE MOUNTAIN	GA		07/20/2023	7.750	84,869						117,000	03/01/2024
100144820		UNITED KINGDOM	GBR		03/12/2024	9.500	84,876		2,299			(1,864)	84,994	12/17/2019
100064785		WICHITA FALLS	TX		07/14/2021	4.375	84,881						113,000	05/06/2021
100029770		BROKEN ARROW	OK		10/26/2018	4.625	84,892						147,155	05/31/2018
100145666		UNITED KINGDOM	GBR		03/12/2024	3.240	84,895		3,981			(1,840)	85,000	03/06/2020
100144851		UNITED KINGDOM	GBR		03/12/2024	9.500	84,898		2,299			(1,865)	84,994	12/17/2019
100174132		CUERO	TX		10/31/2024	9.000	84,911						110,000	08/16/2023
100044483		BAYONNE	NJ		11/19/2020	2.000	84,912						267,750	07/19/2019
100137809		COLUMBIA	SC		12/08/2023	8.250	84,914						140,000	10/30/2023
100045447		HAMPTON	GA		11/25/2020	4.750	84,916						142,500	08/31/2020
100126651		POWDER SPRINGS	GA		08/30/2023	4.625	84,924						285,000	05/16/2022
3340086415		ALVIN	TX		10/23/2024	8.431	84,930						426,000	09/26/2024
100103869		MARION	OH		05/10/2023	8.628	84,937						138,000	04/19/2023
3310081745		IRVINGTON	NJ		08/26/2024	8.771	84,942						420,000	07/18/2024
100047901		PORT SAINT LUCIE	FL		11/20/2020	4.875	84,943						182,400	07/31/2020
100126587		CONLEY	GA		08/30/2023	4.750	84,952						137,000	05/16/2022
100065591		ALBUQUERQUE	NM		07/28/2021	3.875	84,956						216,000	05/13/2021
100103117		GARFIELD HEIGHTS	OH		04/21/2023	7.974	84,959						110,000	03/21/2023
100024873		DAHLONEGA	GA		09/20/2018	5.125	84,968						159,600	04/30/2018
100111824		CHATSWORTH	CA		06/29/2023	2.875	84,975						535,000	06/01/2022
100048368		MAPLE SHADE	NJ		11/20/2020	4.000	84,982						103,455	07/31/2020
100145773		UNITED KINGDOM	GBR		03/12/2024	3.640	84,987		3,822			(1,843)	85,000	02/07/2020
100026415		LOPATCONG TOWNSHIP	NJ		09/26/2018	3.625	84,993						197,160	06/13/2018
100025672		CHICAGO	IL		09/20/2018	4.625	84,997						117,800	04/30/2018
100045185		CINCINNATI	OH		11/25/2020	8.500	84,998						74,908	08/31/2020
100031880		TOLLESON	AZ		03/29/2019	4.375	85,021						237,000	12/07/2018
3310067825		HOUSTON	TX		01/23/2024	8.148	85,031						409,000	12/18/2023
100127180		HIALEAH GARDENS	FL		08/30/2023	4.250	85,034						427,000	05/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099787		GRAND RAPIDS	MI		02/28/2023	8.544	85,051						185,000	01/31/2023
100099788		GRAND RAPIDS	MI		02/28/2023	8.544	85,051						185,000	01/31/2023
100064736		PAW PAW	MI		07/14/2021	4.125	85,057						160,000	05/20/2021
100117077		PHILLIPSBURG	NJ		07/20/2023	6.000	85,057						140,000	03/01/2024
100141916		HAMILTON	OH		03/27/2024	8.125	85,069						120,000	02/08/2024
100155505		SARASOTA	FL		06/18/2024	10.990	85,076						761,000	03/27/2024
100135903		CHESTER	PA		11/13/2023	9.499	85,078						125,000	10/20/2023
100113674		WOODSTOCK	CT		06/29/2023	5.000	85,087						170,000	05/15/2022
100055372		GREENVILLE	NC		03/23/2021	5.874	85,091						168,000	05/21/2024
100145448		UNITED KINGDOM	GBR		03/12/2024	3.350	85,102		3,974			(1,850)	85,000	12/12/2019
100026356		FRESNO	CA		09/26/2018	4.920	85,109						125,000	06/17/2018
100057774		METAIRIE	LA		06/30/2021	4.875	85,114						120,000	04/30/2021
100111554		JAMAICA	NY		06/29/2023	2.875	85,131						790,000	06/10/2022
100174131		LORAIN	OH		10/31/2024	7.625	85,140						116,000	08/21/2024
100043144		SANDIA PARK	NM		05/28/2020	4.000	85,141						235,000	03/29/2020
100113262		STOCKTON	CA		06/29/2023	6.000	85,151						420,000	05/18/2022
3310080913		SCRANTON	PA		08/26/2024	8.771	85,153						540,000	07/25/2024
3340074458		SPARTANBURG	SC		05/10/2024	9.473	85,160						330,000	04/03/2024
3310069372		HILLSIDE	NJ		02/15/2024	8.680	85,161						480,000	01/12/2024
100165155		UNITED KINGDOM	GBR		08/27/2024	5.890	85,163					(5,055)	90,000	08/19/2024
100043261		BATTLE CREEK	MI		08/13/2020	4.500	85,163						133,815	05/31/2020
100047794		ALPHARETTA	GA		11/20/2020	4.125	85,169						204,250	07/31/2020
100156679		PHILADELPHIA	PA		06/24/2024	8.749	85,175						125,000	06/03/2024
100117424		WATERBURY	CT		07/20/2023	5.750	85,175						140,000	03/01/2024
3410000583		NASHVILLE	TN		11/08/2024	9.250	85,176						6,600,000	10/10/2024
3310042234		PLAINFIELD	NJ		10/12/2022	7.950	85,180						411,000	08/24/2022
100167134		WICHITA	KS		09/13/2024	7.375	85,189						142,000	06/17/2024
100137372		ONEONTA	NY		12/01/2023	9.124	85,194						125,000	10/25/2023
3300005459		DELANCO	NJ		12/18/2024	8.595	85,198						265,000	10/22/2024
100012078		MIAMI	FL		03/08/2017	5.000	85,214						189,000	11/30/2016
100100746		CHARLOTTE	NC		04/28/2023	6.750	85,225						164,000	10/21/2021
100011012		COLUMBUS	OH		12/23/2016	4.375	85,250						198,000	04/13/2016
100130015		GALLOWAY	NJ		09/27/2023	8.574	85,274						120,000	08/29/2023
100119736		HIGHLAND PARK	MI		08/08/2023	8.447	85,287						140,000	06/26/2023
100011873		GASTONIA	NC		03/08/2017	5.500	85,287						129,000	09/02/2016
100000163		APEX	NC		09/27/2016	6.000	85,294						145,000	08/26/2016
100081068		NEWPORT NEWS	VA		03/18/2022	4.125	85,298						120,000	01/29/2022
100116249		DECATUR	GA		07/20/2023	5.500	85,307						210,000	03/01/2024
100010896		SUNRISE	FL		12/23/2016	4.500	85,307						185,000	04/06/2016
100028080		CHICAGO	IL		10/26/2018	4.000	85,317						171,000	06/04/2018
100162335		SACRAMENTO	CA		08/06/2024	8.625	85,319						465,000	07/02/2024
100150222		UNITED KINGDOM	GBR		04/29/2024	5.990	85,329					(286)	90,000	03/27/2024
100168861		UNITED KINGDOM	GBR		09/26/2024	5.790	85,335					(6,115)	90,000	09/11/2024
100130004		CAMDEN	NJ		09/27/2023	8.660	85,341						138,000	07/26/2023
100053687		MCALLEN	TX		03/23/2021	7.875	85,351						135,000	01/04/2021
100013996		LAS VEGAS	NV		05/25/2017	4.375	85,352						135,000	01/31/2017
100028184		GREEN COVE SPRINGS	FL		10/26/2018	4.000	85,365						166,250	05/31/2018
100031169		MARKHAM	IL		03/29/2019	3.875	85,365						150,000	11/26/2021
100031342		FRESNO	CA		03/29/2019	3.375	85,380						109,000	12/07/2018
100031625		NORTH LAUDERDALE	FL		03/29/2019	4.375	85,386						135,000	12/08/2018
100000184		CHESTERLAND	OH		09/27/2016	7.500	85,389						195,000	08/25/2016
100138956		ROMEOVILLE	IL		12/21/2023	7.625	85,398						190,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126782		NEW ORLEANS	LA		08/30/2023	4.000	85,416						129,000	08/30/2023
100126814		NEWARK	NJ		08/30/2023	2.500	85,417						360,000	05/14/2022
100000202		BLOOMINGTON	IN		09/27/2016	8.299	85,422						168,000	08/26/2016
100115227		SOUTHFIELD	MI		07/17/2023	7.848	85,425		968				150,000	06/16/2023
100000383		NEW CASTLE	DE		09/27/2016	8.250	85,436						90,000	08/25/2016
100028394		NORTH LAS VEGAS	NV		10/26/2018	4.000	85,458						156,750	06/03/2018
100112163		HOUSTON	TX		06/29/2023	5.500	85,466						210,000	05/14/2022
100173580		UNITED KINGDOM	GBR		10/29/2024	6.490	85,471					(3,326)	125,000	10/22/2024
100116240		MARKHAM	IL		07/20/2023	4.625	85,474						130,000	03/01/2024
100054684		BROOK PARK	OH		03/23/2021	4.125	85,475						180,000	07/09/2022
100054562		DARBY	PA		03/23/2021	3.953	85,484						119,000	12/31/2020
100139802		UNITED KINGDOM	GBR		12/18/2023	7.590	85,503					(1,479)	88,000	09/02/2021
100043640		GARLAND	TX		08/13/2020	8.750	85,511						190,000	12/18/2019
100043062		ASHEVILLE	NC		05/28/2020	3.160	85,537						412,000	04/20/2024
100173584		UNITED KINGDOM	GBR		10/29/2024	6.590	85,546					(3,328)	90,000	09/26/2024
100180902		UNITED KINGDOM	GBR		11/27/2024	5.550	85,546					(1,093)	90,000	10/30/2024
100028083		FAIRBURN	GA		10/26/2018	4.000	85,546						173,755	06/01/2018
100112160		PALM BAY	FL		06/29/2023	4.125	85,561						317,000	05/16/2022
3310080366		HEMPSTEAD	NY		09/18/2024	8.673	85,581						995,000	06/27/2024
100155440		CAPE CORAL	FL		06/18/2024	11.750	85,597						697,000	03/07/2024
100011327		TWIN FALLS	ID		12/23/2016	7.000	85,604						140,000	04/11/2016
100057674		HASTINGS	NE		06/30/2021	4.250	85,606						130,000	04/13/2021
100126853		KIMBALL	MI		08/30/2023	5.000	85,638						129,000	05/16/2022
100030316		MENDON	MA		12/20/2018	3.625	85,641						315,000	09/30/2018
3340073325		PHILADELPHIA	PA		05/17/2024	9.681	85,655						670,000	04/23/2024
100057899		CLEARWATER	FL		06/30/2021	4.500	85,660						110,000	04/26/2021
100146328		WINDSOR	CT		03/19/2024	10.625	85,665						420,000	10/18/2023
100114073		STUYVESANT	NY		06/29/2023	5.750	85,668						299,900	06/01/2022
3310077214		CAPE CORAL	FL		08/19/2024	9.289	85,688						886,000	05/15/2024
3340084437		CHESTER	SC		10/23/2024	9.036	85,694						320,000	09/03/2024
100133949		FAYETTEVILLE	NC		10/25/2023	9.583	85,723						138,000	09/22/2023
100045324		BURLINGTON	NC		11/25/2020	8.350	85,725						107,350	08/31/2020
100055125		MOORE	SC		03/23/2021	7.000	85,729						154,900	01/05/2021
100109833		DETROIT	MI		06/22/2023	9.108	85,739						138,000	05/25/2023
100158365		UNITED KINGDOM	GBR		07/09/2024	4.840	85,739		1,433			(1,856)	110,000	09/28/2022
100014864		ORLANDO	FL		11/21/2017	4.625	85,747						130,000	07/19/2017
100156947		UNITED KINGDOM	GBR		06/27/2024	7.490	85,751					(907)	110,000	05/31/2024
100156951		UNITED KINGDOM	GBR		06/27/2024	7.490	85,751					(907)	110,000	05/31/2024
100156952		UNITED KINGDOM	GBR		06/27/2024	7.490	85,751					(907)	100,000	05/31/2024
100156953		UNITED KINGDOM	GBR		06/27/2024	7.490	85,751					(907)	125,000	05/31/2024
100156954		UNITED KINGDOM	GBR		06/27/2024	7.490	85,751					(907)	110,000	05/31/2024
100156974		UNITED KINGDOM	GBR		06/27/2024	7.490	85,751					(907)	110,000	05/31/2024
100156976		UNITED KINGDOM	GBR		06/27/2024	7.490	85,751					(907)	110,000	05/31/2024
100156977		UNITED KINGDOM	GBR		06/27/2024	7.490	85,751					(907)	100,000	05/31/2024
100168865		UNITED KINGDOM	GBR		09/26/2024	6.190	85,752					(6,145)	90,000	08/30/2024
100028066		KENNESAW	GA		10/26/2018	3.625	85,753						166,250	06/01/2018
100137290		UNITED KINGDOM	GBR		11/28/2023	6.990	85,753					(1,495)	90,000	12/01/2023
100147281		BEVERLY	NJ		03/28/2024	7.734	85,755						153,000	02/09/2024
100180889		UNITED KINGDOM	GBR		11/27/2024	6.590	85,757					(1,096)	90,000	11/21/2024
3340069894		CHICAGO	IL		03/07/2024	9.444	85,766						530,000	01/28/2024
100054319		SOPERTON	GA		03/23/2021	10.748	85,769		810				60,000	01/07/2021
100055358		TISHOMINGO	OK		03/23/2021	4.000	85,774						140,000	01/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100011913		DALLAS	TX		03/08/2017	3.375	85,785						135,000	11/30/2016
100101579		MILWAUKEE	WI		04/26/2023	6.990	85,798						118,000	02/07/2023
3310084828		MIAMI	FL		10/10/2024	8.610	85,803						572,000	08/27/2024
100152316		SPRING	TX		05/17/2024	6.125	85,803						242,000	03/25/2024
100175740		BEN LOMOND	CA		11/12/2024	9.750	85,817		(56)				820,110	08/13/2024
100045751		HAZELWOOD	MO		11/25/2020	4.250	85,824						120,650	08/07/2020
100167120		ST. LOUIS	MO		09/13/2024	7.875	85,852						115,000	07/12/2024
100184752		JACKSON	MI		12/17/2024	8.875	85,852		(4)				288,486	10/21/2024
100050044		FLINT	MI		11/20/2020	4.250	85,855						67,688	07/31/2020
100139701		UNITED KINGDOM	GBR		12/18/2023	6.440	85,857					(1,527)	93,000	09/29/2023
100053642		CLEVELAND	OH		03/23/2021	7.230	85,858						75,000	12/31/2020
100177886		VACAVILLE	CA		11/19/2024	10.500	85,861						640,000	08/26/2024
100047371		MARYVILLE	TN		11/20/2020	3.875	85,866						164,540	07/31/2020
100012256		ALLENTOWN	PA		04/28/2017	8.750	85,872						87,129	04/24/2019
100038586		TIPPERARY	IRL		09/27/2019	4.650	85,885					(5,637)	145,000	11/30/2018
100112169		LIBERTY	MO		06/29/2023	4.700	85,888						293,000	10/18/2023
100177775		FORT WASHINGTON	MD		11/19/2024	8.250	85,898						466,700	08/22/2024
100030532		RAYTOWN	MO		12/20/2018	6.500	85,908						127,000	09/30/2018
3340091007		PALM BAY	FL		12/12/2024	8.861	85,932						560,000	11/06/2024
100047275		LA PINE	OR		11/20/2020	6.625	85,936						294,500	07/31/2020
100145762		UNITED KINGDOM	GBR		03/12/2024	3.390	85,942					(1,888)	125,000	04/30/2020
100136799		KANSAS CITY	MO		11/27/2023	8.372	85,954						130,000	10/04/2023
100144708		UNITED KINGDOM	GBR		03/12/2024	3.550	85,960		3,924			(1,888)	86,500	02/21/2020
100026742		OAKLAND	CA		09/26/2018	4.125	85,975						543,200	06/15/2018
100079010		FREMONT	NE		02/24/2022	3.750	85,982						120,000	01/21/2022
100184485		SAN MATEO	CA		12/17/2024	8.500	86,004		(4)				642,516	10/23/2024
100039043		DUBLIN	IRL		09/27/2019	1.400	86,017					(5,638)	168,182	11/30/2018
100057580		LINWOOD	PA		06/30/2021	4.375	86,018						110,000	05/11/2021
100012280		RIO RANCHO	NM		04/28/2017	4.190	86,024						110,000	01/31/2017
100145125		UNITED KINGDOM	GBR		03/12/2024	9.500	86,025		3,257			(1,860)	172,509	01/02/2020
100113731		DECATUR	GA		06/29/2023	4.750	86,028						220,000	05/16/2022
100100184		DAYTON	OH		03/17/2023	8.675	86,034						130,000	02/28/2023
100048343		TRENTON	NJ		11/20/2020	4.250	86,046						66,785	07/31/2020
100012977		DORCHESTER	MA		05/25/2017	5.000	86,050						290,000	01/31/2017
100119846		SYRACUSE	NY		08/08/2023	8.398	86,058						145,000	06/29/2023
100087220		SKOKIE	IL		10/25/2022	5.500	86,060						310,000	06/07/2022
100028967		CLEVELAND	OH		10/26/2018	4.000	86,063						120,650	05/31/2018
100144982		UNITED KINGDOM	GBR		03/12/2024	3.390	86,064		3,870			(1,872)	87,000	05/13/2020
100049278		OAK PARK	MI		11/20/2020	4.250	86,068						152,000	07/31/2020
3310064232		BAY SHORE	NY		01/09/2024	8.141	86,071						595,000	11/02/2023
100184895		SUNRISE	FL		12/17/2024	7.750	86,071		(2)				489,908	10/23/2024
100053972		WEST PALM BEACH	FL		03/23/2021	5.875	86,078						265,000	01/02/2021
100055383		MINNEAPOLIS	MN		03/23/2021	4.750	86,085						434,000	01/01/2021
100032044		SUNRISE	FL		03/29/2019	4.125	86,091						310,000	12/08/2018
100029137		TAMPA	FL		10/26/2018	5.000	86,094						63,175	06/04/2018
3310055428		TAMPA	FL		06/29/2023	8.596	86,115						440,000	05/03/2023
100071746		ALAMO	TX		10/14/2021	4.375	86,115						107,000	08/16/2021
100054921		ROCK HILL	SC		03/23/2021	10.600	86,116						210,000	01/08/2021
100075999		VIRGINIA GARDENS	FL		01/07/2022	4.750	86,119						450,000	10/14/2021
100145424		UNITED KINGDOM	GBR		03/12/2024	3.390	86,125		4,049			(1,892)	96,000	03/30/2020
3310065599		FORT LAUDERDALE	FL		01/09/2024	8.141	86,130						475,000	11/28/2023
100028873		MODESTO	CA		10/26/2018	5.000	86,139						185,250	06/03/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340071364		EUCLID	OH		04/05/2024	9.148	86,141						320,000	03/08/2024
100127272		HAZEL CREST	IL		08/30/2023	9.150	86,151						90,000	05/16/2022
100012771		LAS VEGAS	NV		05/25/2017	4.625	86,157						120,000	01/31/2017
100029144		DES MOINES	IA		10/26/2018	4.000	86,165						132,905	06/04/2018
3340082446		SANFORD	FL		11/14/2024	9.289	86,170						726,000	08/01/2024
100165168		UNITED KINGDOM	GBR		08/27/2024	6.890	86,174					(5,115)	90,000	08/20/2024
100057531		DECATUR	AL		06/30/2021	4.250	86,192						110,000	05/10/2021
100030057		MOSES LAKE	WA		12/20/2018	6.875	86,193						185,000	09/30/2018
100155426		ORLANDO	FL		06/18/2024	11.875	86,196						430,000	03/23/2024
100145775		UNITED KINGDOM	GBR		03/12/2024	3.390	86,199					(1,893)	100,000	01/17/2020
100108341		MASURY	OH		05/25/2023	8.479	86,208						130,000	04/25/2023
100028207		OAKDALE	CA		10/26/2018	4.875	86,221						190,000	06/03/2018
100143640		WILLIAMSTON	SC		02/21/2024	8.330	86,241						132,000	01/30/2024
100013369		CHARLESTON	SC		05/25/2017	4.000	86,249						110,000	01/31/2017
100184812		YORKVILLE	IL		12/17/2024	8.625	86,252		(4)				471,007	10/22/2024
100177839		FORT WASHINGTON	MD		11/19/2024	11.000	86,281		(26)				500,000	08/26/2024
100111897		HARRISBURG	PA		06/29/2023	5.125	86,297						199,000	05/17/2022
100153464		PHILADELPHIA	PA		05/30/2024	8.350	86,309						160,000	04/17/2024
100174102		HOUSTON	TX		10/31/2024	7.625	86,311						166,000	06/26/2024
100068029		HERMITAGE	PA		09/23/2021	3.750	86,319						126,000	06/04/2021
100025238		SLATINGTON	PA		09/20/2018	5.000	86,320						141,550	04/30/2018
3340075321		TRENTON	NJ		05/17/2024	9.378	86,328						404,000	04/18/2024
100000382		HOUSTON	TX		09/27/2016	4.625	86,341						128,000	05/09/2019
100079201		BEAUMONT	TX		02/24/2022	3.875	86,350						127,900	12/30/2021
100153585		UNITED KINGDOM	GBR		05/29/2024	6.590	86,355					(1,256)	90,000	05/23/2024
100174810		TOLEDO	OH		10/31/2024	7.990	86,363						110,000	05/06/2024
100112528		LA PORTE	IN		06/29/2023	4.375	86,366						174,500	05/18/2022
100136782		CONYERS	GA		11/27/2023	8.547	86,366						182,000	10/12/2023
100028361		DEWITT	MI		10/26/2018	4.625	86,366						116,375	06/26/2018
100090896		RICHMOND HILL	GA		01/31/2023	6.875	86,369						630,000	10/07/2022
100013597		BRADENTON	FL		05/25/2017	4.625	86,373						110,000	01/31/2017
100030087		WINCHENDON	MA		12/20/2018	5.875	86,389						172,965	09/30/2018
100126565		ARLINGTON	TX		08/30/2023	8.500	86,403						275,000	05/16/2022
100111606		ORLANDO	FL		06/29/2023	5.250	86,405						225,000	06/09/2022
100046470		DECATUR	GA		11/25/2020	3.000	86,426						163,400	08/09/2020
100175849		AKRON	OH		11/12/2024	7.450	86,448		1				120,000	09/23/2024
100169246		HAZEL CREST	IL		09/27/2024	8.330	86,450						110,000	08/19/2024
3310062016		MICHIGAN CITY	IN		11/21/2023	8.925	86,453						500,000	09/12/2023
100064713		NEW PORT RICHEY	FL		07/14/2021	4.375	86,453						124,000	05/20/2021
100154921		BATTLEBORO	NC		07/19/2024	7.875	86,463						145,000	03/19/2024
100114191		FRESNO	CA		06/29/2023	12.875	86,470						285,490	05/16/2022
100045089		PERRIS	CA		11/19/2020	3.375	86,471						361,000	06/23/2020
100071798		BELLEVIEW	FL		10/14/2021	4.625	86,480						112,000	08/13/2021
100020433		LAS VEGAS	NV		07/27/2018	5.375	86,480						415,000	07/27/2018
100180866		UNITED KINGDOM	GBR		11/27/2024	5.890	86,497					(1,105)	91,000	10/25/2024
100057755		MARTINSBURG	WV		06/30/2021	4.375	86,527						125,000	05/03/2021
100011140		HACIENDA HEIGHTS	CA		12/23/2016	5.875	86,533						560,000	10/31/2016
100126990		NEW ORLEANS	LA		08/30/2023	4.500	86,549						155,000	08/30/2023
100026367		ELGIN	IL		09/26/2018	5.053	86,562						138,000	06/14/2018
100049328		LANCASTER	CA		11/20/2020	4.750	86,571						190,000	07/31/2020
3340089684		BALTIMORE	MD		12/12/2024	9.069	86,576						570,000	11/04/2024
100111615		SALISBURY	NC		06/29/2023	9.800	86,584						187,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143826		ROTTERDAM	NLD		02/27/2024	5.650	86,585					(4,121)	132,864	06/30/2024
3310082390		STAATSBURG	NY		10/23/2024	9.009	86,585						1,670,000	09/13/2024
100071785		JACKSONVILLE	FL		10/14/2021	4.500	86,595						122,000	08/12/2021
100012584		PEMBROKE PINES	FL		05/25/2017	5.000	86,615						230,000	01/31/2017
100017693		LEHIGH ACRES	FL		04/26/2018	6.750	86,680						155,000	12/31/2017
100044169		VICTORVILLE	CA		08/19/2020	4.000	86,681						275,500	12/04/2019
100043661		ATLANTA	GA		08/13/2020	4.250	86,692						159,600	12/04/2019
100126519		STOKESDALE	NC		08/30/2023	7.500	86,698						178,000	05/25/2022
100111153		JACKSONVILLE	NC		06/29/2023	8.820	86,700						110,000	05/21/2022
100162681		DENTON	TX		08/12/2024	6.125	86,703						431,000	05/30/2024
100111603		BESSEMER	AL		06/29/2023	4.125	86,714						200,000	06/03/2022
100127358		LA PLACE	LA		08/30/2023	3.580	86,715						179,000	06/16/2022
100131703		OWENSBORO	KY		10/06/2023	8.500	86,745						117,000	12/20/2022
100116554		CAMDEN	SC		07/20/2023	4.875	86,745						157,600	03/01/2024
100047391		WIND GAP	PA		11/20/2020	4.750	86,753						194,750	07/31/2020
100054057		JASPER	TN		03/23/2021	3.750	86,755						120,000	12/31/2020
100158363		UNITED KINGDOM	GBR		07/09/2024	9.990	86,782		1,098			(1,879)	100,000	09/28/2022
100031702		KATY	TX		03/29/2019	3.125	86,796						254,000	12/09/2018
100184573		LONG VALLEY	NJ		12/17/2024	9.000	86,800		(5)				935,000	10/21/2024
100113079		CHICAGO	IL		06/29/2023	3.875	86,803						228,000	04/07/2023
100010780		FARMERSVILLE	CA		12/23/2016	4.125	86,816						168,000	09/14/2016
100173588		UNITED KINGDOM	GBR		10/29/2024	6.590	86,818					(3,378)	93,000	10/25/2024
3340081786		COUNTRY CLUB HILLS	IL		09/03/2024	9.176	86,843						470,000	07/25/2024
100071508		CORPUS CHRISTI	TX		10/19/2021	5.625	86,846						110,000	09/10/2021
100112460		CLATSKANIE	OR		06/29/2023	4.000	86,852						390,000	05/16/2022
100088274		CHARLOTTE	NC		10/17/2022	7.398	86,855						180,000	09/14/2022
100055300		VENICE	FL		03/23/2021	6.900	86,859						182,500	01/03/2021
100126454		SAINT LOUIS	MO		08/30/2023	7.500	86,870						115,000	05/16/2022
100013779		NAMPA	ID		05/25/2017	4.625	86,875						126,200	01/31/2017
100081559		MIDDLETOWN	OH		03/14/2022	4.950	86,879						120,000	02/10/2022
100111390		FREEDOM	PA		06/29/2023	6.500	86,880						135,900	05/16/2022
100031841		SOUTH BOUND BROOK	NJ		03/29/2019	4.000	86,881						240,000	09/13/2018
100167041		CLEVELAND	OH		09/13/2024	7.750	86,905						111,000	07/08/2024
100031502		FRESNO	CA		03/29/2019	3.500	86,911						140,000	12/11/2018
100049527		JACKSONVILLE	FL		11/20/2020	3.500	86,914						94,763	07/31/2020
100150947		TRUCKEE	CA		05/08/2024	7.125	86,919						565,000	03/01/2024
100054017		LAWRENCEVILLE	GA		03/23/2021	4.250	86,932						207,000	01/05/2021
100154808		PARKMAN	ME		07/19/2024	10.250	86,962						101,100	02/24/2023
100044892		SAVANNAH	GA		11/19/2020	3.875	86,991						269,958	04/10/2020
100046228		CHICAGO	IL		11/25/2020	6.000	86,993						85,738	08/31/2020
100138953		DADEVILLE	AL		12/21/2023	6.000	86,994						128,966	05/15/2022
100043666		APOPKA	FL		08/13/2020	4.000	86,998						95,266	01/31/2022
3500107170		HOUSTON	TX		09/12/2024	8.858	87,000						669,000	07/10/2024
100071865		LAREDO	TX		10/14/2021	4.000	87,016						149,000	09/08/2021
100116973		PORTERVILLE	CA		07/20/2023	6.875	87,017						200,000	03/01/2024
100132444		MONTAGUE	NJ		11/03/2023	8.500	87,018						120,000	06/02/2023
100174418		LEVITTOWN	PA		10/31/2024	8.375	87,021						363,000	08/27/2024
100054455		GEISMAR	LA		03/23/2021	5.500	87,037						200,000	01/05/2021
3340082275		HAMMOND	IN		09/10/2024	9.030	87,041						314,000	08/16/2024
100026380		POMPANO BEACH	FL		09/26/2018	4.625	87,046						160,000	06/14/2018
100030560		AUSTIN	TX		12/20/2018	6.250	87,051						235,000	09/30/2018
100071759		SAINT CLOUD	MN		10/14/2021	4.375	87,061						115,000	08/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100119838		INDIANAPOLIS	IN		08/08/2023	9.415	87,068						113,000	06/30/2023
100055191		MAHOMET	IL		03/23/2021	5.875	87,073						145,500	01/04/2021
100010954		PENSACOLA	FL		12/23/2016	7.500	87,086						52,250	09/27/2016
100048455		YUMA	AZ		11/20/2020	3.375	87,088						131,955	07/31/2020
100112005		SAINT LOUIS	MO		06/29/2023	4.500	87,104						172,000	05/14/2022
100184810		RANCHO PALOS VERDES	CA		12/17/2024	8.250	87,116		(7)				1,901,375	10/26/2024
3310070231		LEHIGH ACRES	FL		08/19/2024	8.498	87,124						550,000	05/01/2024
100108334		INDIANAPOLIS	IN		05/25/2023	7.384	87,125						145,000	05/08/2023
100055781		HAMILTON	AL		03/23/2021	5.250	87,143						115,000	01/03/2021
100129917		LAKEMORE	OH		09/27/2023	8.613	87,143						115,000	08/18/2023
100146433		MECHANICSBURG	PA		03/19/2024	11.250	87,166						308,000	10/21/2023
100180921		UNITED KINGDOM	GBR		11/27/2024	5.890	87,168					(1,114)	100,000	11/08/2024
100126923		CHICAGO	IL		08/30/2023	1.000	87,175		5,260				210,000	05/15/2022
100071632		ATHENS	GA		10/14/2021	5.000	87,180						112,000	06/18/2021
100112509		DOWNS	IL		06/29/2023	4.125	87,186						125,000	05/16/2022
100114034		LADERA RANCH	CA		06/29/2023	2.875	87,189						940,000	06/09/2022
100054291		CYPRESS	TX		03/23/2021	4.000	87,190						175,000	12/31/2020
100184909		GLENDALE	AZ		12/17/2024	8.875	87,199		(4)				386,545	10/08/2024
100131801		MIDWEST CITY	OK		10/06/2023	7.999	87,200						285,000	09/15/2023
100113181		MIAMI	FL		06/29/2023	8.000	87,205						9,225,000	05/15/2022
100184883		MURRIETA	CA		12/17/2024	8.875	87,210		(4)				832,000	10/03/2024
100043042		RICHMOND	VA		05/28/2020	7.750	87,217						176,000	10/15/2019
100173578		UNITED KINGDOM	GBR		10/29/2024	5.790	87,226					(3,394)	92,000	10/18/2024
100055189		PHILADELPHIA	PA		03/23/2021	4.000	87,226						128,000	12/31/2020
100161568		UNITED KINGDOM	GBR		07/29/2024	5.790	87,231					(2,404)	92,000	06/28/2024
100161636		UNITED KINGDOM	GBR		07/29/2024	5.990	87,231					(2,404)	98,900	07/23/2024
100174045		ST. LOUIS	MO		10/31/2024	8.375	87,255						111,000	07/30/2024
100071713		HORSE CAVE	KY		10/14/2021	4.500	87,267						115,000	08/04/2021
100112481		GLENDALE HEIGHTS	IL		06/29/2023	4.125	87,290						260,000	05/14/2022
100139760		UNITED KINGDOM	GBR		12/18/2023	6.740	87,293					(1,510)	93,000	10/13/2023
100178008		BELLINGHAM	WA		11/19/2024	8.000	87,303		(12)				634,000	08/28/2024
100144961		UNITED KINGDOM	GBR		03/12/2024	3.390	87,313					(1,918)	129,999	01/29/2020
100164937		LAKELAND	GA		08/28/2024	8.500	87,319						119,000	07/16/2024
3310078555		HOUSTON	TX		08/19/2024	9.289	87,324						1,336,000	06/20/2024
100047874		LYNN	MA		11/20/2020	7.000	87,330						270,750	07/31/2020
100174073		BISHOP	TX		10/31/2024	7.375	87,334						119,000	08/06/2024
100113716		WESTBROOK	ME		06/29/2023	4.500	87,336						350,000	05/18/2022
3340074459		SPARTANBURG	SC		05/10/2024	9.473	87,347						418,000	04/03/2024
100081297		GROSSE POINTE PARK	MI		03/18/2022	3.750	87,363						356,000	01/18/2022
100164677		BAKERSFIELD	CA		08/23/2024	9.375	87,379						650,000	07/23/2024
100024729		TARPON SPRINGS	FL		09/20/2018	4.000	87,381						113,050	04/30/2018
100144697		UNITED KINGDOM	GBR		03/12/2024	9.500	87,397		54			(1,920)	90,000	04/17/2020
100044508		SAN DIEGO	CA		11/19/2020	3.000	87,401						422,750	01/20/2020
100174409		BRENTWOOD	TN		10/31/2024	8.000	87,417						1,667,000	08/28/2024
100012003		TOLEDO	OH		03/08/2017	5.000	87,428						120,000	11/30/2016
100177929		HANOVER	PA		11/19/2024	9.250	87,433						378,000	08/27/2024
100153428		DETROIT	MI		05/30/2024	8.960	87,435		304				130,000	04/25/2024
100162336		LYMAN	SC		08/06/2024	9.250	87,438						307,000	07/03/2024
100055359		BAKERSFIELD	CA		03/23/2021	5.500	87,455						175,000	12/31/2020
100144803		UNITED KINGDOM	GBR		03/12/2024	3.240	87,500		3,896			(1,899)	88,000	04/09/2020
100167113		PHILADELPHIA	PA		09/13/2024	8.000	87,509						115,000	07/10/2024
100043049		MAITLAND	FL		05/28/2020	6.000	87,513						179,000	02/11/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340080345		MAPLE HEIGHTS	OH		08/19/2024	9.265	87,516						352,000	07/11/2024
3340083129		HERKIMER	NY		10/10/2024	9.173	87,516						530,000	08/23/2024
3340085240		INDIANAPOLIS	IN		10/10/2024	8.573	87,516						800,000	09/13/2024
3340087164		WOODRUFF	SC		10/23/2024	8.852	87,516						310,000	09/18/2024
3340089257		PHILADELPHIA	PA		11/14/2024	8.784	87,516						616,000	10/14/2024
100054182		BRIDGEPORT	CT		03/23/2021	2.000	87,516						223,000	12/31/2020
100090561		GORREDIJK	NLD		12/28/2022	5.200	87,517					(5,755)	152,863	12/01/2023
100174429		TUCSON	AZ		10/31/2024	8.625	87,533		10				1,058,000	09/09/2024
100055381		BAY SHORE	NY		03/23/2021	5.500	87,535						295,000	01/01/2021
100043721		RIVIERA BEACH	FL		08/13/2020	6.000	87,553						166,250	12/20/2019
100026366		MIAMI	FL		09/26/2018	4.150	87,558						142,000	06/14/2018
100049833		EL PASO	TX		11/20/2020	4.750	87,564						94,763	07/31/2020
100113975		MONROE TOWNSHIP	NJ		06/29/2023	2.875	87,564						480,000	06/03/2022
100115152		ST. LOUIS	MO		07/17/2023	8.131	87,565						115,000	06/21/2023
100126838		PITTSTON	PA		08/30/2023	7.000	87,571						109,900	05/16/2022
100177899		FAIRFAX	VA		11/19/2024	9.250	87,571						650,000	08/27/2024
100048978		CONYERS	GA		11/20/2020	4.875	87,573						145,350	07/31/2020
100043193		OCEANSIDE	CA		05/28/2020	4.250	87,574						361,000	04/06/2020
100135036		HOUSTON	TX		10/30/2023	7.875	87,576						125,000	09/29/2023
100054655		BLOOMFIELD	CT		03/23/2021	5.875	87,582						165,000	01/04/2021
100112441		DUNDALK	MD		06/29/2023	5.875	87,587						325,000	05/16/2022
100017729		MIAMI	FL		04/26/2018	6.250	87,593						345,000	12/31/2017
100018039		PRESCOTT VALLEY	AZ		05/22/2018	5.000	87,593						265,000	03/30/2018
100114144		SOUTHGATE	MI		06/29/2023	3.660	87,600						240,000	05/14/2022
100026355		MIAMI	FL		09/26/2018	4.375	87,618						120,000	06/13/2018
100111079		COLUMBUA	OH		06/29/2023	4.490	87,618						235,000	05/16/2022
100032957		DUBLIN	IRL		06/21/2019	5.150	87,621					(5,737)	98,057	11/30/2018
100043551		MILWAUKEE	WI		08/13/2020	5.000	87,651						141,550	10/10/2019
100025959		LAWRENCEVILLE	GA		09/20/2018	4.000	87,655						185,250	04/30/2018
100084270		HEERLEN	NLD		06/30/2022	4.150	87,661					(5,764)	229,688	06/30/2024
100115631		LUBBOCK	TX		07/19/2023	9.375	87,661						147,500	05/01/2023
100150229		UNITED KINGDOM	GBR		04/29/2024	6.390	87,663					(294)	92,000	04/23/2024
100168684		ALBERT LEA	MN		09/25/2024	9.124	87,703						114,000	08/01/2024
100071799		SPRINGVILLE	CA		10/14/2021	4.125	87,712						121,000	08/21/2021
100054585		ADAMSVILLE	AL		03/23/2021	3.000	87,714						102,000	01/05/2021
100024455		MEMPHIS	TN		09/20/2018	4.000	87,719						83,030	04/30/2018
100053550		GREENVILLE	NC		03/23/2021	6.000	87,729						147,000	01/05/2021
100175830		HUNTINGTON	WV		11/12/2024	7.300	87,735		247				115,000	09/23/2024
100047593		SANFORD	FL		11/20/2020	4.625	87,739						213,750	07/31/2020
100045547		DULUTH	MN		11/25/2020	4.000	87,770						175,000	01/20/2023
100045288		SODDY DAISY	TN		11/25/2020	4.125	87,771						142,500	08/08/2020
100000308		METAIRIE	LA		09/27/2016	4.625	87,782						206,000	08/25/2016
100014369		MUSCODA	WI		09/27/2017	4.625	87,785						172,000	07/28/2017
100047463		PEACHTREE CITY	GA		11/20/2020	3.375	87,785						299,250	07/31/2020
100055119		EASTON	PA		03/23/2021	8.000	87,802						102,000	01/02/2021
100055818		RIVERBANK	CA		03/23/2021	4.375	87,807						352,390	01/02/2021
100067701		STILLWATER	OK		09/23/2021	4.000	87,825						153,000	06/14/2021
100032031		COCOA	FL		03/29/2019	4.375	87,845						217,120	12/10/2018
100135812		AURORA	CO		11/10/2023	7.990	87,853						490,000	09/27/2023
100174093		KANSAS CITY	MO		10/31/2024	7.500	87,862						120,000	08/15/2024
100053538		WINSTON SALEM	NC		03/23/2021	6.840	87,891						163,000	12/31/2020
100043366		GEISMAR	LA		08/13/2020	6.990	87,898						220,872	05/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113755		FLORISSANT	MO		06/29/2023	5.750	87,908						240,000	06/02/2022
3340086172		INDIANAPOLIS	IN		10/23/2024	8.959	87,912						414,000	09/23/2024
100028469		DALTON	GA		10/26/2018	5.000	87,924						114,000	06/02/2018
100126403		BAKER	LA		08/30/2023	8.288	87,945						123,000	07/28/2023
100017715		NEWTON	NC		04/26/2018	3.375	87,957						175,000	12/31/2017
100157002		UNITED KINGDOM	GBR		06/27/2024	5.790	87,971					(930)	195,000	06/17/2024
100174866		HOPKINS	SC		10/31/2024	8.500	88,004						110,000	05/23/2024
100049341		CARPENTERSVILLE	IL		11/20/2020	4.250	88,017						166,250	07/31/2020
100149780		WILLIAMSTON	NC		04/26/2024	7.624	88,017						130,000	03/11/2024
100137722		RALEIGH	NC		12/08/2023	6.875	88,026						417,000	10/16/2023
100178094		BESSEMER	MI		11/19/2024	10.125	88,037		(25)				365,000	08/29/2024
3340072254		CAPE CORAL	FL		04/19/2024	9.118	88,041						800,000	03/05/2024
100028960		WEST MELBOURNE	FL		10/26/2018	4.625	88,048						166,250	06/01/2018
100139142		LAS VEGAS	NV		12/28/2023	9.499	88,049						178,000	11/09/2023
100172161		PHILADELPHIA	PA		10/17/2024	7.750	88,057						135,000	09/20/2024
100116825		JACKSONVILLE	IL		07/20/2023	4.500	88,060						210,000	03/01/2024
100019832		BLUE SPRINGS	MO		07/30/2018	5.375	88,071						155,000	04/26/2018
100045207		DINGMANS FERRY	PA		11/25/2020	4.125	88,081						143,450	08/08/2020
100067588		JACKSONVILLE	NC		09/23/2021	4.625	88,082						110,000	04/16/2021
100054146		LAFAYETTE	LA		03/23/2021	3.500	88,086						103,000	01/04/2021
100144827		UNITED KINGDOM	GBR		03/12/2024	9.500	88,093		3,482			(1,922)	110,007	10/15/2019
100130054		LORAIN	OH		09/27/2023	9.302	88,094						114,000	09/07/2023
100011679		ELWOOD	IL		03/08/2017	3.000	88,097						145,000	09/03/2016
100143856		UNITED KINGDOM	GBR		02/28/2024	7.040	88,104					(978)	100,000	01/26/2024
100054243		CHESAPEAKE	VA		03/23/2021	5.000	88,117						160,000	01/07/2021
3310081363		JERSEY CITY	NJ		10/31/2024	8.981	88,145						1,985,000	07/18/2024
3310081365		JERSEY CITY	NJ		10/31/2024	8.981	88,145						2,045,000	07/18/2024
100044118		MILLBURUY	OH		08/19/2020	4.250	88,146						144,400	11/22/2019
100088282		BALTIMORE	MD		10/17/2022	7.664	88,146						118,000	09/23/2022
100000343		SAINT MARYS	OH		09/27/2016	5.875	88,151						205,000	08/25/2016
100146277		RICHMOND	VA		03/19/2024	9.750	88,163						345,176	10/17/2023
100033000		MEATH	IRL		06/21/2019	5.150	88,171					(5,759)	178,654	11/30/2018
100109908		GALLOWAY	NJ		06/22/2023	8.449	88,189						125,000	05/31/2023
100103827		MAPLE HEIGHTS	OH		05/10/2023	8.155	88,192						133,000	04/18/2023
100180792		BISMARCK	ND		11/26/2024	9.250	88,193		(7)				120,000	10/09/2024
3310084224		CASSELBERRY	FL		09/18/2024	8.771	88,206						515,000	08/26/2024
100114350		FLORISSANT	MO		06/29/2023	2.875	88,209						310,000	06/02/2022
100107838		SPRING HILL	TN		05/23/2023	7.875	88,216						500,000	04/11/2023
100030229		SELAH	WA		12/20/2018	3.000	88,226						180,000	09/30/2018
100067851		MIDLAND	TX		09/23/2021	4.375	88,233						122,000	08/02/2021
100156910		EAST CHICAGO	IN		06/27/2024	8.560	88,246						115,000	05/08/2024
100162332		ALLYN	WA		08/06/2024	9.000	88,250						652,000	07/15/2024
100184697		SPARKS	NV		12/17/2024	8.250	88,262		(7)				710,028	10/11/2024
100113532		COURTLAND	VA		06/29/2023	4.875	88,301						479,900	06/10/2022
100000476		INDIANAPOLIS	IN		09/27/2016	5.000	88,302						115,000	08/25/2016
100119678		TRENTON	NJ		08/08/2023	8.511	88,331		666				115,000	07/12/2023
100113735		HOUSTON	TX		06/29/2023	5.000	88,335						227,000	05/14/2022
100067829		REISTERSTOWN	MD		09/23/2021	4.500	88,338						113,000	06/14/2021
100114259		ROCK SPRING	GA		06/29/2023	4.625	88,349						350,000	05/16/2022
100112031		BURLESON	TX		06/29/2023	2.875	88,352						350,000	06/07/2022
3310072233		CAPE CORAL	FL		04/19/2024	8.498	88,358						425,000	03/05/2024
100068254		KANSAS CITY	KS		08/25/2021	4.750	88,361						120,000	05/13/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100164915		ELKHART	IN		08/28/2024	7.750	88,364						123,000	08/09/2024
100012927		TAMPA	FL		05/25/2017	5.000	88,372						138,000	01/31/2017
100045600		AURORA	IL		11/25/2020	5.500	88,377						167,200	08/31/2020
100114029		PENDLETON	IN		06/29/2023	5.250	88,377						655,000	06/02/2022
100112322		MIAMI	FL		06/29/2023	2.875	88,390						630,000	06/02/2022
100010750		UPPER MARLBORO	MD		12/23/2016	7.750	88,395						66,798	10/04/2016
3310072232		CAPE CORAL	FL		04/19/2024	8.463	88,396						435,000	03/05/2024
100055074		LORAIN	OH		03/23/2021	8.000	88,400						87,300	12/31/2020
100177723		DENVER	CO		11/19/2024	9.375	88,404						492,000	08/15/2024
100178020		BELLINGHAM	MA		11/19/2024	10.000	88,430						570,000	08/29/2024
100177755		HAGERSTOWN	MD		11/19/2024	11.875	88,437		(22)				465,000	08/19/2024
100028288		MIAMI	FL		10/26/2018	4.250	88,441						216,600	06/01/2018
100184515		ALBANY	OR		12/17/2024	8.500	88,447		(7)				647,885	10/02/2024
100047660		LAS VEGAS	NV		11/20/2020	5.000	88,451						323,000	07/31/2020
100048278		MODESTO	CA		11/20/2020	5.375	88,475						237,405	07/31/2020
100155347		PORT ARTHUR	TX		07/19/2024	9.000	88,488						122,000	02/06/2024
100112753		CHICAGO	IL		06/29/2023	4.250	88,491						223,000	06/09/2022
100023884		ALBUQUERQUE	NM		09/10/2018	5.250	88,497						191,000	09/10/2018
100161928		JACKSON	MI		07/31/2024	8.499	88,505						117,000	07/11/2024
100113864		KEY BISCAYNE	FL		06/29/2023	8.250	88,507						2,550,000	05/15/2022
100048157		MINNEAPOLIS	MN		11/20/2020	4.125	88,523						426,550	07/31/2020
100082190		ORLANDO	FL		04/14/2022	5.375	88,538						460,000	02/28/2022
100054122		LITHONIA	GA		03/23/2021	5.250	88,542						287,960	01/03/2021
100079047		MILWAUKEE	WI		02/24/2022	3.750	88,544						125,000	01/14/2022
100167108		DETROIT	MI		09/13/2024	8.125	88,548						108,000	07/09/2024
100067602		WYOMING	PA		09/23/2021	4.500	88,552						117,000	07/02/2021
100055745		MAPLE HEIGHTS	OH		03/23/2021	4.750	88,555						85,000	12/31/2020
100047583		BRIDGEPORT	CT		11/20/2020	3.625	88,577						194,750	07/31/2020
100113425		MIAMI GARDENS	FL		06/29/2023	4.125	88,578						390,000	05/14/2022
100161795		CANTON	OH		07/31/2024	8.080	88,591						118,000	06/03/2024
100048440		NEW BALTIMORE	MI		11/20/2020	3.875	88,593						142,500	07/31/2020
3310081807		GAINESVILLE	GA		08/19/2024	8.498	88,603						512,000	07/24/2024
100055195		SARALAND	AL		03/23/2021	4.625	88,607						105,000	01/08/2021
100175510		AUGUSTA	GA		12/23/2024	7.750	88,612		(2)				107,000	06/12/2024
100127030		CHICAGO	IL		08/30/2023	5.000	88,616						225,000	05/16/2022
100126480		SAINT LOUIS	MO		08/30/2023	7.375	88,617						168,000	05/14/2022
100184942		ANTIOCH	CA		12/17/2024	8.750	88,624		(5)				595,741	11/01/2024
100013360		BAKERSFIELD	CA		05/25/2017	4.625	88,625						85,500	01/31/2017
100029680		WINTER SPRINGS	FL		10/26/2018	3.000	88,631						161,500	05/31/2018
100138959		HOLLYWOOD	FL		12/21/2023	4.750	88,641						410,000	06/04/2022
100032141		DENVER	CO		03/29/2019	4.625	88,653						335,760	12/07/2018
100054361		ROCK HILL	SC		03/23/2021	4.250	88,666						145,000	01/05/2021
100111277		GREENWOOD	SC		06/29/2023	7.000	88,680						182,000	05/16/2022
100012752		MELROSE PARK	IL		05/25/2017	4.000	88,690						85,500	01/31/2017
100055545		LANTANA	FL		03/23/2021	4.750	88,690						270,000	01/04/2021
100146043		WOODINVILLE	WA		03/19/2024	11.375	88,693						390,000	11/01/2023
100139855		UNITED KINGDOM	GBR		12/18/2023	6.990	88,694					(1,557)	92,500	10/10/2023
100154690		JACKSONVILLE	FL		07/19/2024	6.000	88,706						145,000	03/11/2024
100103116		GARFIELD HEIGHTS	OH		04/21/2023	8.212	88,710						125,000	03/21/2023
100184835		CRESTLINE	CA		12/17/2024	8.875	88,715		(8)				419,228	10/29/2024
100146386		CAMARILLO	CA		03/19/2024	9.625	88,715						668,746	10/20/2023
100048001		NORTH HOLLYWOOD	CA		11/20/2020	4.875	88,731						342,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3340067989		CHICAGO	IL		06/14/2024	9.653	88,732						614,000	02/16/2024
100184557		SACRAMENTO	CA		12/17/2024	8.750	88,735		(8)				422,895	10/31/2024
100026094		SARASOTA	FL		09/20/2018	2.000	88,744						142,500	04/30/2018
100031586		HIALEAH	FL		03/29/2019	3.750	88,753						165,000	09/14/2018
3310052322		OSPREY	FL		05/25/2023	8.610	88,773						450,000	04/07/2023
3340074961		DETROIT	MI		05/23/2024	9.533	88,783						500,000	04/26/2024
3310059150		LOS ANGELES	CA		11/21/2023	8.925	88,785						1,875,000	07/31/2023
100010673		STEUBEN	ME		12/23/2016	3.375	88,792						132,000	10/05/2016
100042945		FRANKLIN PARK	IL		05/28/2020	3.920	88,796						175,000	02/13/2020
100013608		KISSIMMEE	FL		05/25/2017	4.250	88,818						145,000	01/31/2017
100145430		UNITED KINGDOM	GBR		03/12/2024	3.390	88,823		4,100			(1,930)	99,000	03/11/2020
100110000		ROCHESTER	NY		06/22/2023	8.527	88,827						118,000	05/09/2023
100030399		HONDO	TX		12/20/2018	6.500	88,832						154,000	09/30/2018
100025027		MCKINNEY	TX		09/20/2018	3.500	88,846						204,250	04/30/2018
100071721		WESTLAND	MI		10/14/2021	4.875	88,849						114,000	06/23/2021
100064688		CLARKSTON	GA		07/14/2021	4.375	88,860						133,000	05/21/2021
3340074875		BALTIMORE	MD		04/30/2024	9.118	88,862						520,000	04/12/2024
100113993		CHESTERFIELD	MI		06/29/2023	6.750	88,868						266,000	06/10/2022
100029750		JOHNS ISLAND	SC		10/26/2018	4.500	88,870						144,193	05/31/2018
100173836		CUMBERLAND	MD		10/31/2024	7.000	88,890						125,000	09/11/2024
100064710		MABLETON	GA		07/14/2021	4.375	88,894						119,000	05/10/2021
100026241		BURBANK	IL		09/20/2018	5.000	88,903						76,713	04/30/2018
3310055582		CAPE CORAL	FL		10/06/2023	8.498	88,924						550,000	06/16/2023
100054999		JONESBOROUGH	TN		03/23/2021	8.000	88,932						135,900	12/31/2020
100026231		HILLSIDE	IL		09/20/2018	2.000	88,933						186,000	12/31/2019
100112457		HAVRE	MT		06/29/2023	5.125	88,933						247,000	05/15/2022
100161591		UNITED KINGDOM	GBR		07/29/2024	6.590	88,934					(2,451)	160,000	07/15/2024
100103100		MEMPHIS	TN		04/21/2023	8.948	88,945						118,000	03/22/2023
100064741		MONTGOMERY	AL		07/14/2021	4.125	88,954						120,000	05/11/2021
100139353		WOODRIDGE	IL		12/28/2023	8.990	88,955						145,000	12/04/2023
100044372		MONROE	LA		11/19/2020	3.640	88,957						128,000	10/30/2019
100012281		VERO BEACH	FL		04/28/2017	6.000	88,960						120,000	01/31/2017
100020214		JACKSONVILLE	FL		07/17/2018	5.375	88,961						151,000	07/17/2018
3340072070		WHITEVILLE	NC		03/28/2024	9.734	88,961						510,000	03/08/2024
3310082800		TAVARES	FL		10/31/2024	9.289	88,970						488,000	08/16/2024
100047821		RANCHO CUCAMONGA	CA		11/20/2020	4.500	88,982						691,600	07/31/2020
100134032		SOUTH BEND	IN		10/25/2023	8.763	88,985						117,000	08/21/2023
100139702		UNITED KINGDOM	GBR		12/18/2023	6.440	88,993					(1,583)	109,000	09/29/2023
100000289		ANDERSON	SC		09/27/2016	5.375	88,993						161,309	08/22/2016
3340074729		LEESBURG	FL		08/19/2024	9.705	88,999						1,348,000	04/08/2024
100155532		HAMMONTON	NJ		06/18/2024	9.990	89,023						590,000	03/23/2024
100054716		VILLA PARK	IL		03/23/2021	4.750	89,025						140,000	01/03/2021
100139011		SORRENTO	FL		12/21/2023	4.000	89,030						345,000	06/04/2022
100025374		HOUSTON	TX		09/20/2018	4.500	89,043						181,450	04/30/2018
100054856		COLUMBUS	NE		03/23/2021	8.000	89,055						120,000	01/07/2021
3340071185		BURLINGTON	NJ		03/14/2024	9.377	89,100						510,000	02/10/2024
3340082362		CROWN POINT	IN		10/10/2024	8.472	89,100						480,000	09/03/2024
3310079196		CLOVER	SC		08/26/2024	9.289	89,112						575,000	03/14/2024
100055720		BRADLEY	IL		03/23/2021	5.810	89,114						130,000	01/03/2021
100175845		SCRANTON	PA		11/12/2024	8.890	89,116		100				115,000	10/07/2024
100019886		ABILENE	TX		07/30/2018	5.375	89,118						160,001	04/22/2018
100142147		ALIQUIPPA	PA		02/29/2024	8.875	89,118						152,000	01/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045032		OPA LOCKA	FL		11/19/2020	5.000	89,123						207,100	04/11/2020
100043113		PEARLAND	TX		05/28/2020	4.375	89,142						247,000	03/29/2020
100111531		DECATUR	GA		06/29/2023	4.375	89,149						265,000	06/02/2022
100113443		MILWAUKEE	WI		06/29/2023	4.875	89,159						235,000	05/16/2022
100146450		CHESHIRE	CT		03/19/2024	10.625	89,170						555,000	10/21/2023
100153765		RIEL	NLD		05/30/2024	4.710	89,170					(4,063)	117,813	06/30/2024
100145999		WEEKI WACHEE	FL		03/19/2024	10.625	89,175						369,000	10/19/2023
100177883		MIAMI	FL		11/19/2024	8.125	89,179		(23)				721,000	08/26/2024
100087470		SPRING	TX		10/25/2022	5.012	89,184						223,000	10/08/2021
100161613		UNITED KINGDOM	GBR		07/29/2024	5.790	89,184					(2,458)	95,000	06/28/2024
100055568		SAINT LOUIS	MO		03/23/2021	8.000	89,186		405				120,000	01/03/2021
100023393		APOLLO BEACH	FL		08/16/2018	5.250	89,195						250,000	06/19/2018
100054624		FAYETTEVILLE	NC		03/23/2021	13.375	89,203						110,900	12/31/2020
100029796		TACOMA	WA		10/26/2018	4.250	89,204						232,750	06/03/2018
3340082856		WILLOWS	CA		09/10/2024	9.190	89,211						742,000	08/12/2024
100028738		SUNRISE	FL		10/26/2018	3.000	89,214						190,000	06/02/2018
100139008		WILLIAMSTOWN	NJ		12/21/2023	4.000	89,216						180,000	06/03/2022
100064709		PETERSBURG	VA		07/14/2021	4.375	89,223						122,000	05/13/2021
100127227		BROWN DEER	WI		08/30/2023	4.500	89,239						260,000	05/16/2022
100024578		GREENACRES	FL		09/20/2018	4.000	89,245						88,445	04/30/2018
100048917		BALTIMORE	MD		11/20/2020	4.000	89,251						56,858	07/31/2020
100177784		EL DORADO	CA		11/19/2024	8.500	89,255		(22)				732,000	08/23/2024
100018181		ROUND ROCK	TX		06/08/2018	4.875	89,258						200,000	04/03/2018
100113074		LOGANVILLE	GA		06/29/2023	3.125	89,262						396,000	04/07/2023
100030239		FLORENCE	KY		12/20/2018	4.000	89,265						142,000	09/30/2018
100015111		DELANO	CA		12/14/2017	6.000	89,278						130,000	06/01/2017
100175810		NEW KENSINGTON	PA		11/12/2024	6.880	89,300						140,000	10/04/2024
100000380		HOUSTON	TX		09/27/2016	7.750	89,304						140,000	08/25/2016
100025788		GRAND PRAIRIE	TX		09/20/2018	4.000	89,323						154,850	04/30/2018
100126728		PALM BAY	FL		08/30/2023	5.000	89,329						340,000	05/16/2022
100017733		APOPKA	FL		04/26/2018	3.625	89,336						177,000	07/13/2017
100057582		PHILADELPHIA	PA		06/30/2021	4.250	89,338						125,000	05/10/2021
100165162		UNITED KINGDOM	GBR		08/27/2024	5.890	89,341					(5,303)	150,000	08/13/2024
100013052		ZIMMERMAN	MN		05/25/2017	5.000	89,342						190,000	01/31/2017
3310080209		GREENVILLE	SC		12/30/2024	8.841	89,367						2,800,000	10/28/2024
100143861		UNITED KINGDOM	GBR		02/28/2024	7.140	89,372					(995)	460,000	02/08/2024
100055173		SOMERSET	PA		03/23/2021	4.625	89,390						77,000	01/02/2021
100043986		IMPERIAL BEACH	CA		08/19/2020	4.250	89,392						532,000	01/20/2020
100145325		UNITED KINGDOM	GBR		03/12/2024	9.500	89,396		3,512			(1,951)	89,000	11/15/2019
3310067013		MONTICELLO	NY		01/23/2024	8.148	89,397						430,000	11/29/2023
100142088		KILLEEN	TX		02/29/2024	8.750	89,401						115,000	01/17/2024
100031939		CATHEDRAL CITY	CA		03/29/2019	4.125	89,403						225,000	12/07/2018
100155468		LAS VEGAS	NV		06/18/2024	10.990	89,464						440,000	03/06/2024
100129975		GARFIELD HEIGHTS	OH		09/27/2023	8.557	89,467						135,000	08/09/2023
100111811		LONGWOOD	FL		06/29/2023	6.500	89,471						280,000	06/02/2022
100126717		LAWNSIDE	NJ		08/30/2023	9.780	89,472						205,000	05/16/2022
100043914		WYOMING	IL		08/19/2020	7.250	89,485						81,700	05/21/2024
100068219		LONGVIEW	TX		08/25/2021	3.999	89,505						115,000	06/23/2021
100042931		NORTH LAS VEGAS	NV		05/28/2020	2.000	89,506						176,000	03/28/2020
100152490		PHENIX CITY	AL		05/16/2024	7.500	89,529						120,000	04/22/2024
100145429		UNITED KINGDOM	GBR		03/12/2024	3.590	89,530		4,051			(1,966)	90,000	05/20/2020
100161622		UNITED KINGDOM	GBR		07/29/2024	5.740	89,531					(2,468)	95,000	07/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057986		MEMPHIS	TN		06/30/2021	4.375	89,540						122,500	04/30/2021
100119786		MEMPHIS	TN		08/08/2023	8.700	89,543						120,000	06/30/2023
100057542		ALBUQUERQUE	NM		06/30/2021	4.375	89,557						122,000	04/01/2021
100145423		UNITED KINGDOM	GBR		03/12/2024	3.390	89,558		4,153			(1,956)	90,000	01/16/2020
100126589		COLLEGE PARK	GA		08/30/2023	6.750	89,564						165,000	05/14/2022
100087284		ALLEN	TX		10/25/2022	5.625	89,596						334,000	04/04/2022
100155475		GUNNISON	CO		06/18/2024	10.990	89,596						800,000	03/18/2024
100011003		PORT ST LUCIE	FL		12/23/2016	4.500	89,603						155,000	04/14/2016
3500108062		LEHIGH ACRES	FL		10/16/2024	8.658	89,605						1,035,000	08/08/2024
100169218		CHESTER	PA		09/27/2024	8.670	89,605						114,000	08/09/2024
100156994		UNITED KINGDOM	GBR		06/27/2024	5.790	89,612					(948)	95,000	06/14/2024
100011829		MC DONALD	PA		03/08/2017	6.000	89,642						120,000	09/09/2016
100103103		MEMPHIS	TN		04/21/2023	8.738	89,653						125,000	03/22/2023
100076128		WINSTON SALEM	NC		01/07/2022	4.000	89,671						115,000	10/29/2021
100144780		UNITED KINGDOM	GBR		03/12/2024	9.500	89,684		2,297			(1,948)	89,994	01/10/2020
100010674		TWIN FALLS	ID		12/23/2016	3.250	89,687						142,000	10/31/2016
3340068237		FLORENCE	SC		03/07/2024	9.444	89,694						742,000	01/22/2024
100141187		CLEVELAND HEIGHTS	OH		01/30/2024	8.970	89,694						118,000	12/07/2023
3310078224		MINERAL	VA		08/26/2024	9.289	89,695						490,000	06/03/2024
100136055		BALTIMORE	MD		11/16/2023	9.499	89,699						122,000	10/11/2023
100154708		PITTSBURGH	PA		07/19/2024	8.375	89,702						120,000	03/15/2024
100126943		BELLMAWR	NJ		08/30/2023	9.345	89,711						200,000	05/16/2022
100155802		CULPEPER	VA		06/18/2024	9.990	89,715						430,000	03/29/2024
100024746		SAVANNAH	GA		09/20/2018	5.000	89,748						166,250	04/30/2018
100079071		TULSA	OK		02/24/2022	3.750	89,770						146,000	01/11/2022
100101799		MILWAUKEE	WI		03/31/2023	9.293	89,773						125,000	03/16/2023
100112432		MEMPHIS	TN		06/29/2023	4.625	89,780						270,936	05/16/2022
100057716		SWANSBORO	NC		06/30/2021	4.250	89,783						118,000	04/15/2021
100068521		WESLACO	TX		08/25/2021	4.500	89,784						117,000	05/28/2021
100054472		PHOENIX	AZ		03/23/2021	4.000	89,826						280,000	12/31/2020
100110955		HAMPTON	VA		06/29/2023	7.500	89,828						200,000	05/16/2022
100174406		BEND	OR		10/31/2024	9.125	89,854						675,000	08/13/2024
100070430		SURFSIDE BEACH	SC		09/23/2021	3.875	89,856						125,000	08/10/2021
100053591		MINNEAPOLIS	MN		03/23/2021	3.875	89,857						328,000	01/01/2021
100071987		SCOTTSDALE	AZ		10/29/2021	5.375	89,878						170,000	09/29/2021
100057701		PALATINE	IL		06/30/2021	4.375	89,887						122,000	04/12/2021
100045707		LANSING	MI		11/25/2020	6.990	89,888						149,900	11/07/2022
100090859		GRAND PRAIRIE	TX		01/06/2023	10.125	89,890						285,000	11/03/2022
100064859		KENOSHA	WI		07/14/2021	4.000	89,902						124,000	05/14/2021
100173581		UNITED KINGDOM	GBR		10/29/2024	5.890	89,904					(3,498)	95,000	09/25/2024
100045362		LOGAN	OH		11/25/2020	5.875	89,909						180,500	08/31/2020
100055397		SPARTANBURG	SC		03/23/2021	4.125	89,921						154,000	01/04/2021
3310080676		SOUTH ORANGE	NJ		09/03/2024	9.016	89,925						1,490,000	07/18/2024
3310081115		TRENTON	NJ		09/26/2024	8.148	89,926						500,000	07/02/2024
100054535		COVINGTON	GA		03/23/2021	7.125	89,931						175,000	01/14/2021
100156944		UNITED KINGDOM	GBR		06/27/2024	7.490	89,957					(951)	104,000	05/23/2024
100010901		NEWPORT NEWS	VA		12/23/2016	4.625	89,960						162,000	10/31/2016
100143788		FAYETTEVILLE	NC		02/28/2024	9.500	89,966						188,000	08/17/2023
100126759		BELLE CENTER	OH		08/30/2023	8.210	89,976						150,000	08/30/2023
3340072379		WESTWEGO	LA		03/28/2024	9.508	89,991						410,000	02/26/2024
100054937		TYLER	TX		03/23/2021	8.790	90,003						200,000	01/05/2021
100111324		DREXEL HILL	PA		06/29/2023	4.000	90,013						238,500	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100049405		BRAINTREE	MA		11/20/2020	6.750	90,026						213,750	07/31/2020
100011840		FORT LAUDERDALE	FL		03/08/2017	4.250	90,048						267,359	05/29/2019
100014136		CRETE	IL		05/25/2017	4.000	90,063						121,800	01/31/2017
100028274		STOCKTON	CA		10/26/2018	4.500	90,067						188,100	06/01/2018
100153552		UNITED KINGDOM	GBR		05/29/2024	5.790	90,069					(1,310)	95,000	05/03/2024
100156996		UNITED KINGDOM	GBR		06/27/2024	5.740	90,070					(952)	95,000	05/29/2024
100153568		UNITED KINGDOM	GBR		05/29/2024	5.990	90,076					(1,310)	95,000	04/26/2024
100156980		UNITED KINGDOM	GBR		06/27/2024	5.740	90,076					(953)	95,000	06/14/2024
100031752		MESA	AZ		03/29/2019	4.250	90,087						175,000	12/07/2018
100111122		THOMASTON	CT		06/29/2023	3.000	90,107						185,000	05/16/2022
100112542		GAITHERSBURG	MD		06/29/2023	5.725	90,117						475,000	06/02/2022
100181566		ROCKFORD	IL		12/09/2024	8.310	90,131		6				125,000	11/06/2024
100100889		ROCKTON	IL		04/28/2023	6.375	90,133						179,000	12/20/2021
100168716		CHELSEA	OK		09/25/2024	7.999	90,137						128,000	08/29/2024
100155411		LA PINE	OR		06/18/2024	8.500	90,140						426,644	03/21/2024
100014507		KATY	TX		09/27/2017	5.000	90,150						140,000	07/27/2017
100129879		ATLANTIC CITY	NJ		09/27/2023	9.502	90,162						128,000	08/18/2023
100111174		ELKTON	MD		06/29/2023	4.750	90,166						174,548	05/16/2022
100054252		MAYWOOD	IL		03/23/2021	4.230	90,169						145,000	12/31/2020
100054284		TUCSON	AZ		03/23/2021	3.875	90,177						130,000	01/04/2021
100144863		UNITED KINGDOM	GBR		03/12/2024	9.500	90,179		2,370			(1,981)	90,000	10/21/2019
100111459		MEMPHIS	TN		06/29/2023	2.875	90,180						394,000	06/09/2022
100046947		DEER PARK	NY		11/20/2020	6.750	90,197						418,000	07/31/2020
100078864		AVON PARK	FL		02/24/2022	4.500	90,201						115,000	01/26/2022
100109835		NORFOLK	VA		06/22/2023	7.982	90,201						137,000	05/30/2023
100055733		GLADSTONE	OR		03/23/2021	2.000	90,202						357,000	12/31/2020
100013371		KISSIMMEE	FL		05/25/2017	4.000	90,211						120,000	01/31/2017
3310062715		HOMOSASSA	FL		10/31/2023	8.771	90,214						437,000	10/04/2023
100127387		MYRTLE BEACH	SC		08/30/2023	7.000	90,220						250,000	08/15/2024
100146428		ALTAMONTE SPRINGS	FL		03/19/2024	11.125	90,229						436,000	10/17/2023
3340071991		ATLANTA	GA		06/04/2024	9.457	90,232						846,000	04/03/2024
100067808		DAYTON	OH		09/23/2021	4.625	90,234						120,000	06/28/2021
100127028		NIAGARA FALLS	NY		08/30/2023	3.000	90,244						240,000	03/22/2022
100046800		LEVITTOWN	NY		11/20/2020	7.625	90,251						427,500	07/31/2020
100113284		PHILADELPHIA	PA		06/29/2023	6.950	90,265						230,000	05/16/2022
100126428		FORT WORTH	TX		08/30/2023	8.538	90,265						135,000	07/25/2023
100045416		BARBOURSVILLE	WV		11/25/2020	5.000	90,282						104,977	03/15/2017
100139781		UNITED KINGDOM	GBR		12/18/2023	7.140	90,284					(1,585)	95,000	10/10/2023
100114489		HAMILTON	MO		06/29/2023	8.550	90,294						130,000	05/19/2022
100113538		SALISBURY	MD		06/29/2023	5.330	90,299						199,000	06/02/2022
100185666		UNITED KINGDOM	GBR		12/20/2024	5.890	90,299					(396)	95,000	12/03/2024
100180920		UNITED KINGDOM	GBR		11/27/2024	5.890	90,299					(1,154)	95,000	11/01/2024
100184630		MINNEOLA	FL		12/17/2024	9.000	90,319		(10)				550,984	08/12/2024
100045651		BYRON	MI		11/25/2020	5.625	90,335						127,775	08/31/2020
100116396		JACKSONVILLE	FL		07/20/2023	6.625	90,366						133,000	03/01/2024
100184897		LAKE STEVENS	WA		12/17/2024	7.875	90,368		(1)				552,804	10/22/2024
100129278		MARANA	AZ		09/25/2023	7.375	90,390						365,000	08/09/2023
100024831		MEMPHIS	TN		09/20/2018	4.000	90,394						144,000	01/08/2019
100144729		UNITED KINGDOM	GBR		03/12/2024	3.540	90,406		4,079			(1,964)	90,000	01/10/2020
100145382		UNITED KINGDOM	GBR		03/12/2024	4.340	90,419					(1,986)	85,000	02/28/2020
100173924		ST LOUIS	MO		10/31/2024	7.375	90,427						115,000	09/17/2024
100174127		LOUISVILLE	KY		10/31/2024	7.875	90,442						115,000	08/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174098		LINCOLN PARK	MI		10/31/2024	8.125	90,450						115,000	08/09/2024
100047425		NASHVILLE	TN		11/20/2020	5.750	90,459						261,250	07/31/2020
100028285		COCONUT CREEK	FL		10/26/2018	4.000	90,461						142,500	06/10/2018
100011632		CHICAGO	IL		03/08/2017	5.000	90,462						94,905	11/30/2016
100112332		DAYTONA BEACH	FL		06/29/2023	6.875	90,463						235,000	06/04/2022
100100191		MILWAUKEE	WI		03/17/2023	8.360	90,463						120,000	02/10/2023
100030045		FORT WORTH	TX		12/20/2018	7.750	90,468						170,000	09/30/2018
100049624		PADUCAH	KY		11/20/2020	5.000	90,478						109,250	07/31/2020
100100192		MILWAUKEE	WI		03/17/2023	8.346	90,492						120,000	02/10/2023
100113793		ATHOL	MA		06/29/2023	6.875	90,493						230,000	06/03/2022
100100195		MCKEESPORT	PA		03/17/2023	8.395	90,504						125,000	02/21/2023
100050235		BURGAW	NC		11/20/2020	3.500	90,507						114,000	07/31/2020
100184872		DELRAY BEACH	FL		12/17/2024	8.875	90,508		(4)				656,077	11/02/2024
100026276		HUMBLE	TX		09/20/2018	5.000	90,508						129,200	04/30/2018
100055795		CINCINNATI	OH		03/23/2021	4.000	90,512						161,000	12/31/2020
100152767		PITTSBURGH	PA		05/22/2024	8.749	90,529						147,000	04/22/2024
100167107		MEMPHIS	TN		09/13/2024	6.875	90,534						120,000	06/21/2024
100078886		DELRAY BEACH	FL		02/24/2022	4.500	90,538						125,000	01/28/2022
100134020		TRENTON	NJ		10/25/2023	8.340	90,539						143,000	09/07/2023
3310083646		IRVINGTON	NJ		09/10/2024	8.771	90,540						440,000	08/10/2024
100103193		CLEVELAND	OH		04/21/2023	8.450	90,545						128,000	03/29/2023
100053389		BLUE ISLAND	IL		03/23/2021	9.550	90,549						113,000	01/03/2021
100010667		WILLIAMSTON	MI		12/23/2016	9.950	90,565						122,000	09/27/2016
100050121		DASSEL	MN		11/20/2020	7.125	90,572						337,250	07/31/2020
100011011		WEST MIFFLIN	PA		12/23/2016	7.380	90,597						121,000	10/25/2016
100143173		MANOR	TX		02/16/2024	7.125	90,600						451,000	12/20/2023
100135996		PALATKA	FL		11/16/2023	8.999	90,601						150,000	10/04/2023
100100329		GREENSBORO	NC		04/27/2023	5.625	90,603						122,500	02/17/2022
3340070559		LIBERTY	NC		03/07/2024	9.348	90,605						446,000	02/07/2024
100151329		MILILANI	HI		05/10/2024	7.625	90,614						450,000	03/14/2024
100054546		LANCASTER	PA		03/23/2021	8.990	90,616						125,000	01/05/2021
100126471		ROME	GA		08/30/2023	7.375	90,616						510,000	05/13/2022
100145290		UNITED KINGDOM	GBR		03/12/2024	9.500	90,634		3,431			(1,960)	175,000	01/02/2020
100116840		LANSING	KS		07/20/2023	6.250	90,638						135,000	03/01/2024
100099781		EAST SYRACUSE	NY		02/28/2023	7.950	90,643						135,000	02/03/2023
100053831		MOLINE	IL		03/23/2021	3.875	90,668						135,000	05/06/2022
100053923		RIVERSIDE	CA		03/23/2021	4.250	90,669						370,000	12/31/2020
3340081787		CANONSBURG	PA		08/26/2024	9.265	90,684						350,000	08/07/2024
3310064026		BAYVILLE	NJ		01/09/2024	8.141	90,696						455,000	10/30/2023
100114393		FAIRBURN	GA		06/29/2023	4.000	90,697						300,000	06/03/2022
100057633		PHILADELPHIA	PA		06/30/2021	4.375	90,703						110,000	05/05/2021
100078994		PIEDMONT	AL		02/24/2022	4.250	90,736						125,000	01/10/2022
3340082189		SALEM	NJ		08/26/2024	9.265	90,743						350,000	07/30/2024
100054181		PONCA CITY	OK		03/23/2021	4.790	90,769						114,750	01/10/2021
100045742		INDIANAPOLIS	IN		11/25/2020	7.250	90,771						156,750	08/31/2020
100042944		MODESTO	CA		05/28/2020	8.250	90,775						281,000	03/01/2022
100046056		DUNDALK	MD		11/25/2020	4.625	90,775						152,000	08/07/2020
100174446		HOUSTON	TX		10/31/2024	8.875	90,776						589,446	09/17/2024
100049501		PLEASANTVILLE	NJ		11/20/2020	5.375	90,776						90,250	07/31/2020
100030212		PIXLEY	CA		12/20/2018	5.875	90,788						230,000	09/13/2018
3410000560		SAN ANTONIO	TX		09/24/2024	8.916	90,809						3,750,000	08/19/2024
100113197		GWYNN OAK	MD		06/29/2023	6.250	90,816						236,000	06/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028348		PHOENIX	AZ		10/26/2018	4.625	90,818						131,100	06/01/2018
3310063466		BROOKLYN	NY		01/09/2024	8.673	90,824						2,500,000	10/12/2023
100114161		NEW OXFORD	PA		06/29/2023	6.990	90,837						190,000	05/25/2022
100112920		CLEARWATER	FL		06/29/2023	5.000	90,858						185,000	05/16/2022
100013972		HOUSTON	TX		05/25/2017	5.000	90,875						142,000	01/31/2017
100025036		COTTONWOOD	CA		09/20/2018	4.000	90,875						194,750	04/30/2018
100013090		MIAMI	FL		05/25/2017	5.000	90,876						145,000	01/31/2017
100013450		HESPERIA	CA		05/25/2017	5.000	90,881						283,000	01/31/2017
3310088172		CENTEREACH	NY		12/12/2024	8.260	90,882						650,500	10/03/2024
3340071369		GREENVILLE	SC		04/12/2024	9.290	90,882						708,000	02/16/2024
100044134		WILLMAR	MN		08/19/2020	5.000	90,901						128,250	11/26/2019
100090658		HAMLET	NC		12/29/2022	8.597	90,905						127,000	11/21/2022
100108360		AKRON	OH		05/25/2023	7.844	90,913						120,000	05/02/2023
100026885		SACRAMENTO	CA		09/26/2018	3.500	90,923						245,000	06/14/2018
100054604		ROANOKE	VA		03/23/2021	5.250	90,925						145,000	01/04/2021
100112091		INDIANAPOLIS	IN		06/29/2023	3.625	90,930						252,000	06/03/2022
100155730		STEVENSVILLE	MD		06/18/2024	10.490	90,932						473,000	03/21/2024
3340085885		JACKSONVILLE	FL		10/31/2024	8.431	90,933						490,000	09/16/2024
100011364		BOARDMAN	OH		12/23/2016	2.750	90,952						167,000	09/28/2016
100156943		UNITED KINGDOM	GBR		06/27/2024	6.640	90,968					(962)	95,000	06/12/2024
100060146		LARGO	FL		06/25/2021	4.250	91,003						125,000	04/05/2021
100165131		UNITED KINGDOM	GBR		08/27/2024	5.790	91,017					(5,402)	96,000	08/09/2024
100047367		MUSKEGON	MI		11/20/2020	5.750	91,038						168,150	07/31/2020
100078676		COLUMBUS	OH		02/02/2022	5.063	91,043						120,000	01/20/2022
100114504		LEHIGHTON	PA		06/29/2023	6.625	91,050						283,000	05/17/2022
100141094		DETROIT	MI		01/30/2024	8.340	91,077						148,000	12/29/2023
100167121		GREENSBORO	NC		09/13/2024	8.250	91,078						130,000	07/12/2024
100048350		MIDDLEVILLE	MI		11/20/2020	4.125	91,092						199,500	07/31/2020
100055830		NEWARK	NJ		03/23/2021	4.000	91,093						135,000	01/05/2021
100054722		MANSFIELD	OH		03/23/2021	3.625	91,122						120,000	01/01/2021
3340071208		ALBANY	NY		05/17/2024	9.473	91,135						460,000	01/23/2024
100103364		ROTTERDAM	NLD		04/28/2023	6.410	91,142					(5,993)	146,148	12/01/2023
100164681		MONTEBELLO	CA		08/23/2024	9.000	91,158						781,000	07/31/2024
100000398		KEESEVILLE	NY		09/27/2016	5.250	91,167						135,000	08/25/2016
100012392		HOMESTEAD	FL		04/28/2017	5.000	91,174						150,000	01/31/2017
100174086		AKRON	OH		10/31/2024	7.500	91,217						133,000	08/09/2024
100174805		MAPLE HEIGHTS	OH		10/31/2024	7.990	91,223						132,000	04/11/2024
100013508		TAMPA	FL		05/25/2017	4.000	91,226						105,000	01/31/2017
3340073160		PANAMA CITY	FL		04/05/2024	9.385	91,227						380,000	02/27/2024
100127307		ALTAMONTE SPRINGS	FL		08/30/2023	4.375	91,231						180,000	06/09/2022
100114104		MILWAUKEE	WI		06/29/2023	4.625	91,235						241,000	05/14/2022
3340067713		MACON	GA		03/07/2024	9.444	91,243						390,000	01/08/2024
100076051		GRIFFIN	GA		01/07/2022	4.125	91,244						118,000	10/18/2021
100174169		CLEVELAND HEIGHTS	OH		10/31/2024	7.625	91,269						116,000	07/23/2024
100045704		KOKOMO	IN		11/25/2020	3.625	91,277						128,250	08/07/2020
3310074493		MONTICELLO	NY		07/29/2024	8.666	91,282						450,000	04/20/2024
100055117		MARIETTA	GA		03/23/2021	3.375	91,287						331,200	01/01/2021
100112200		MARYLAND HEIG	MO		06/29/2023	6.000	91,294						210,000	05/16/2022
3310072244		CAPE CORAL	FL		04/19/2024	8.498	91,297						460,000	03/05/2024
100064738		CLEVELAND	OH		07/14/2021	4.500	91,297						115,000	05/10/2021
100043520		TAMPA	FL		08/13/2020	4.250	91,298						133,950	12/17/2019
100103182		EUCLID	OH		04/21/2023	8.726	91,298						120,000	03/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100103183		EUCLID	OH		04/21/2023	8.726	91,298						120,000	03/23/2023
100138380		CAMDEN	NJ		12/18/2023	9.374	91,304						135,000	11/20/2023
100129987		MAYS LANDING	NJ		09/27/2023	8.726	91,304						138,000	08/24/2023
100054701		PORTSMOUTH	VA		03/23/2021	5.500	91,306						120,000	01/05/2021
100057970		HOCKLEY	TX		06/30/2021	4.375	91,308						128,000	04/23/2021
100031439		FRESNO	CA		03/29/2019	2.800	91,317						205,000	12/09/2018
100134925		MEMPHIS	TN		10/30/2023	9.625	91,365						125,000	10/04/2023
100175783		READING	PA		11/12/2024	7.970	91,395		191				135,000	09/27/2024
100014456		LITTLE ROCK	AR		09/27/2017	4.250	91,398						150,000	07/29/2017
100048823		TALLMADGE	OH		11/20/2020	3.750	91,399						156,750	07/31/2020
100065141		WILLIAMSBURG	VA		07/14/2021	3.625	91,402						123,000	04/15/2021
100092011		TRENTON	NJ		02/09/2023	8.296	91,426						130,000	01/20/2023
100068482		RACINE	WI		08/25/2021	4.875	91,428						125,000	07/12/2021
100044816		MIAMI	FL		11/19/2020	6.000	91,430						68,400	03/14/2020
100013550		SAINT LOUIS	MO		05/25/2017	4.625	91,441						122,000	01/31/2017
100054363		CONCORD	VA		03/23/2021	4.000	91,441						120,000	01/04/2021
100184908		NEPTUNE	NJ		12/17/2024	8.500	91,446		(7)				523,912	10/19/2024
100064866		BALTIMORE	MD		07/14/2021	4.250	91,449						111,000	04/27/2021
100177914		ELWOOD	NE		11/19/2024	10.375	91,449		(26)				426,500	08/27/2024
100153468		BONHAM	TX		05/30/2024	8.120	91,452						155,000	04/10/2024
100028027		MOUNT PROSPECT	IL		10/26/2018	4.625	91,455						159,600	06/01/2018
100108400		LITTLE ROCK	AR		05/25/2023	8.855	91,459						161,000	04/27/2023
100162334		TUCSON	AZ		08/06/2024	9.000	91,460						360,000	06/24/2024
100168888		UNITED KINGDOM	GBR		09/26/2024	6.390	91,468					(6,554)	96,000	08/23/2024
100112058		HARVEY	LA		06/29/2023	7.250	91,475						166,000	06/01/2022
100184461		MONROE	OR		12/17/2024	8.625	91,506		(7)				698,271	10/15/2024
100169219		CANTON	OH		09/27/2024	6.708	91,513						121,000	08/08/2024
3410000584		NASHVILLE	TN		11/08/2024	9.250	91,517						6,600,000	09/10/2024
100167111		BATTLE CREEK	MI		09/13/2024	8.000	91,519						114,000	07/11/2024
100112433		TUJUNGA	CA		06/29/2023	4.625	91,533						975,000	05/16/2022
100054064		BALTIMORE	MD		03/23/2021	5.000	91,537						175,000	01/05/2021
100013138		SEMINOLE	FL		05/25/2017	4.250	91,565						115,000	01/31/2017
100025883		CHANDLER	AZ		09/20/2018	3.000	91,575						221,350	04/30/2018
100178038		CHARLES TOWN	WV		11/19/2024	10.500	91,594		(20)				540,000	08/29/2024
100133939		ANDERSON	SC		10/25/2023	9.333	91,601						119,000	09/29/2023
100047928		POMONA	CA		11/20/2020	3.375	91,601						399,000	07/31/2020
3310077295		ORLANDO	FL		08/19/2024	8.666	91,615						765,000	06/05/2024
100047232		RENO	NV		11/20/2020	3.500	91,631						342,000	07/31/2020
100110617		SURPRISE	AZ		06/30/2023	7.625	91,641						475,000	05/04/2023
100184771		BARDONIA	NY		12/17/2024	8.250	91,642		(3)				822,705	11/04/2024
100043668		CHARLESTON	SC		08/13/2020	4.875	91,644						171,000	12/04/2019
100055315		MONMOUTH	OR		03/23/2021	4.125	91,650						332,000	01/03/2021
100117025		JACKSON	TN		07/20/2023	5.375	91,656						155,000	03/01/2024
100080783		JACKSONVILLE	AR		03/15/2022	4.537	91,670						231,000	02/28/2022
100147086		DE SOTO	MO		03/28/2024	7.749	91,674						140,000	03/01/2024
100054612		FREDERICK	MD		03/23/2021	7.090	91,674						215,000	01/06/2021
100119558		EMMEN	NLD		07/28/2023	6.050	91,676					(6,028)	140,000	12/01/2023
100047137		MARENGO	IL		11/20/2020	4.250	91,689						122,431	07/31/2020
100184475		TOPSHAM	ME		12/17/2024	8.375	91,691		274				392,994	10/18/2024
100043597		HENRICO	VA		08/13/2020	4.625	91,701						147,250	10/07/2019
100150228		UNITED KINGDOM	GBR		04/29/2024	6.190	91,706					(308)	97,000	04/19/2024
3310055237		EAST ORANGE	NJ		08/31/2023	8.841	91,714						645,000	06/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031389		FRESNO	CA		03/29/2019	3.500	91,719						158,000	12/07/2018
100108373		BALTIMORE	MD		05/25/2023	7.894	91,721						187,000	04/28/2023
100143867		UNITED KINGDOM	GBR		02/28/2024	6.940	91,728					(1,016)	190,000	02/19/2024
100153738		GRONINGEN	NLD		05/30/2024	5.600	91,763					(4,181)	271,744	06/30/2024
100184435		NORTH PLAINS	OR		12/17/2024	8.875	91,764		(4)				569,752	10/16/2024
100142089		LORAIN	OH		02/29/2024	9.500	91,768						113,500	02/01/2024
3310061581		NEPTUNE	NJ		11/21/2023	8.673	91,773						470,000	09/21/2023
100100251		CLEVELAND	OH		03/17/2023	8.052	91,774						130,000	02/10/2023
100029009		TUCSON	AZ		10/26/2018	4.125	91,776						137,750	06/03/2018
100114450		DENVILLE	NJ		06/29/2023	6.375	91,779						350,000	05/16/2022
100019781		SAN ANTONIO	TX		07/26/2018	5.500	91,802						160,000	05/02/2018
100116674		CALERA	AL		07/20/2023	3.750	91,803						180,000	03/01/2024
100111272		SHAKOPEE	MN		06/29/2023	3.000	91,804						370,000	05/16/2022
100047264		BRISTOL	CT		11/20/2020	6.375	91,832						126,350	07/31/2020
100145272		UNITED KINGDOM	GBR		03/12/2024	3.390	91,836					(2,017)	135,004	01/27/2020
100147244		PHILADELPHIA	PA		03/28/2024	8.280	91,856						120,000	02/13/2024
100055669		GREEN RIVER	WY		03/23/2021	4.875	91,861						210,000	01/06/2021
100054260		GROTON	NY		03/23/2021	11.130	91,864		(1,180)				92,000	01/06/2021
100116937		BALTIMORE	MD		07/20/2023	5.500	91,871						145,000	03/01/2024
100145906		COLUMBIA	SC		03/19/2024	9.625	91,876						375,368	11/03/2023
100112426		COATESVILLE	PA		06/29/2023	6.000	91,883						80,000	05/18/2022
100164695		CHINO VALLEY	AZ		08/23/2024	9.000	91,893						510,000	07/30/2024
100139003		WEST PALM BEACH	FL		12/21/2023	4.000	91,894						295,000	05/14/2022
100129741		UNITED KINGDOM	GBR		09/26/2023	7.540	91,896					(1,590)	180,000	09/14/2023
100012220		HAINES CITY	FL		04/28/2017	7.000	91,896						80,750	01/31/2017
100011924		ALBUQUERQUE	NM		03/08/2017	5.375	91,901						140,000	09/03/2016
100064900		WHITING	IN		07/14/2021	3.875	91,908						166,000	05/11/2021
100147167		UNITED KINGDOM	GBR		03/27/2024	7.040	91,917					(866)	96,000	03/08/2024
100025670		VILLA RICA	GA		09/20/2018	4.000	91,923						94,672	04/30/2018
100047398		SAN DIEGO	CA		11/20/2020	4.500	91,923						375,250	07/31/2020
100055516		WARREN	OH		03/23/2021	10.776	91,951						75,000	12/31/2020
100129925		WESTLAND	MI		09/27/2023	8.787	91,955						130,000	08/15/2023
100048195		WISCONSIN RAPIDS	WI		11/20/2020	4.625	91,960						118,275	07/31/2020
100156988		UNITED KINGDOM	GBR		06/27/2024	5.740	91,966					(973)	97,000	05/29/2024
100156989		UNITED KINGDOM	GBR		06/27/2024	5.740	91,966					(973)	97,000	05/29/2024
100157754		TUSTIN	CA		07/02/2024	8.750	91,971						522,000	06/03/2024
100111099		BLOOMINGTON	CA		06/29/2023	6.108	91,973						456,000	05/15/2022
100184622		MINNEAPOLIS	MN		12/17/2024	7.750	91,989		(4)				476,010	10/31/2024
100111759		FORT LAUDERDALE	FL		06/29/2023	7.500	92,005						245,000	06/05/2022
100099937		COATESVILLE	PA		03/28/2023	7.125	92,006						394,990	02/27/2023
100026043		LAKE WORTH	FL		09/20/2018	4.625	92,021						110,200	04/30/2018
100111905		TELFORD	PA		06/29/2023	4.500	92,026						267,000	05/15/2022
100043450		PATTERSON	NY		08/13/2020	5.500	92,033						228,855	09/12/2019
100054232		WATERLOO	IL		03/23/2021	3.875	92,044						364,000	01/03/2021
100046340		ALBION	PA		11/25/2020	4.999	92,046						165,000	08/18/2022
100043894		HARRISBURG	PA		08/19/2020	5.250	92,060						137,750	01/06/2019
100111787		RYDAL	GA		06/29/2023	7.000	92,074						350,000	06/03/2022
100127587		RALEIGH	NC		09/08/2023	7.375	92,093						327,000	07/20/2023
100128128		LOUISVILLE	KY		09/08/2023	7.500	92,105						106,200	06/01/2022
100078961		MULBERRY	FL		02/24/2022	3.875	92,114						131,000	01/18/2022
100043386		BEAVER CROSSING	NE		08/13/2020	4.500	92,127						104,500	08/31/2019
100126934		PALM HARBOR	FL		08/30/2023	3.500	92,136						475,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139723		UNITED KINGDOM	GBR		12/18/2023	8.140	92,154					(1,637)	125,000	05/05/2023
100135553		BUDA	TX		11/13/2023	7.250	92,159						386,000	09/18/2023
100181239		HOUSTON	TX		12/06/2024	8.750	92,173		(7)				110,000	11/15/2024
100157756		ESCONDIDO	CA		07/02/2024	8.875	92,178						745,000	05/24/2024
100043454		NEW CASTLE	DE		08/13/2020	3.500	92,186						150,100	09/05/2019
100068305		SOCORRO	NM		08/25/2021	4.875	92,195						121,500	06/14/2021
100081233		GRAND BLANC	MI		03/18/2022	3.625	92,199						130,000	11/30/2021
100081239		GRAND BLANC	MI		03/18/2022	3.625	92,199						125,000	11/30/2021
100024733		RESTON	VA		09/20/2018	4.000	92,219						180,500	04/30/2018
100144934		UNITED KINGDOM	GBR		03/12/2024	3.390	92,221		4,260			(1,997)	92,500	03/04/2020
100018402		PASO ROBLES	CA		06/27/2018	5.000	92,235						415,000	04/12/2018
100076027		FAYETTEVILLE	NC		01/07/2022	4.250	92,236						132,500	10/27/2021
100010784		COLUMBIA	SC		12/23/2016	4.875	92,239						135,000	03/13/2023
100113761		CHICAGO HEIGHTS	IL		06/29/2023	3.125	92,242						225,000	06/04/2022
100099808		BIG SPRING	TX		02/28/2023	8.175	92,253						121,000	02/06/2023
100064829		LAFAYETTE	LA		07/14/2021	4.375	92,259						125,000	05/24/2021
100053659		GREENVILLE	SC		03/23/2021	7.250	92,269						210,000	01/03/2021
100129887		WARMINSTER	PA		09/27/2023	8.756	92,283						150,000	08/31/2023
100025751		VALLEY	AL		09/20/2018	4.125	92,301						85,738	04/30/2018
100054515		ALLENTON	MI		03/23/2021	4.250	92,307						290,000	01/02/2021
100112429		LAS VEGAS	NV		06/29/2023	4.500	92,320						450,000	05/16/2022
100127155		YUKON	OK		08/30/2023	13.100	92,325						160,000	05/16/2022
100076308		GALLOWAY	NJ		01/07/2022	4.125	92,351						120,000	11/12/2021
100111418		NEWPORT NEWS	VA		06/29/2023	2.875	92,359						240,000	06/07/2022
100113437		LOS LUNAS	NM		06/29/2023	7.250	92,359						203,500	05/13/2022
100126363		KANNAPOLIS	NC		08/30/2023	8.024	92,367						164,000	07/17/2023
100117831		PEMBROKE PARK	FL		07/20/2023	11.990	92,373						128,000	03/01/2024
100076019		PETERSBURG	VA		01/07/2022	4.125	92,380						125,000	10/19/2021
100047127		BRONX	NY		11/20/2020	6.625	92,387						465,500	07/31/2020
100149747		PARMA	OH		04/26/2024	8.910	92,392						145,000	03/20/2024
100043550		ST PETERSBURG	FL		08/13/2020	4.875	92,404						137,750	10/03/2019
100030410		PHOENIX	AZ		12/20/2018	4.125	92,416						175,000	09/30/2018
100049730		FRASER	MI		11/20/2020	3.750	92,418						150,100	07/31/2020
100180905		UNITED KINGDOM	GBR		11/27/2024	7.240	92,428					(1,181)	97,000	10/30/2024
100012845		FOWLERVILLE	MI		05/25/2017	4.750	92,428						199,000	01/31/2017
100175807		MAPLE HEIGHTS	OH		11/12/2024	7.800	92,430		3				127,000	09/23/2024
3340067000		PHILADELPHIA	PA		03/21/2024	9.739	92,444						430,000	02/01/2024
100055446		FRAZEYSBURG	OH		03/23/2021	6.416	92,445						91,900	01/08/2021
100055630		ALEXANDRIA	MN		03/23/2021	4.000	92,460						105,000	01/04/2021
100046752		CARNATION	WA		11/20/2020	7.875	92,489						703,000	07/31/2020
100184503		BOISE	ID		12/17/2024	8.500	92,492		(7)				377,743	10/18/2024
100064804		DES MOINES	IA		07/14/2021	4.250	92,493						118,000	05/20/2021
3340086203		TEXAS CITY	TX		10/10/2024	8.971	92,506						415,000	09/12/2024
100010670		LAS VEGAS	NV		12/23/2016	3.500	92,534						146,000	10/04/2016
100067667		RICHMOND	VA		09/23/2021	3.750	92,541						158,000	07/13/2021
100064766		CHATTANOOGA	TN		07/14/2021	4.000	92,548						174,000	04/30/2021
100076119		GALION	OH		01/07/2022	4.375	92,562						125,000	10/27/2021
3310084831		DIGHTON	MA		10/03/2024	8.666	92,569						517,000	09/05/2024
100126588		RIVERDALE	GA		08/30/2023	5.500	92,576						135,000	05/14/2022
100055255		BOYNTON BEACH	FL		03/23/2021	3.875	92,597						178,000	01/05/2021
100045563		STOCKTON	CA		11/25/2020	4.375	92,630						261,250	08/31/2020
100113827		MAITLAND	FL		06/29/2023	4.125	92,632						430,000	06/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340072182		TABOR CITY	NC		03/28/2024	9.437	92,639						652,000	03/05/2024
100045850		KEAVY	KY		11/25/2020	9.880	92,644						120,346	08/31/2020
100017314		GARDENDALE	AL		04/26/2018	7.500	92,648						170,000	12/31/2017
3340070308		DETROIT	MI		03/28/2024	8.843	92,664						528,000	01/25/2024
100100219		JACKSONVILLE	FL		03/17/2023	8.052	92,673						260,000	02/13/2023
3340079026		EDEN	NY		07/19/2024	9.267	92,684						360,000	06/13/2024
100130036		LENOIR	NC		09/27/2023	8.184	92,686						122,000	08/15/2023
3310073620		MILWAUKEE	WI		05/17/2024	8.771	92,694						610,000	03/14/2024
100136796		MEMPHIS	TN		11/27/2023	9.785	92,700						120,000	10/05/2023
100112350		DESERT HOT SPRINGS	CA		06/29/2023	2.875	92,714						426,600	06/11/2022
100116679		AUGUSTA	GA		07/20/2023	4.000	92,718		4,841				164,000	03/01/2024
100113553		NEW ORLEANS	LA		06/29/2023	2.875	92,745						250,000	06/11/2022
100043266		SAINT CHARLES	MO		08/13/2020	7.440	92,750						152,000	08/30/2019
100055065		CARROLLTON	TX		03/23/2021	3.250	92,754						220,000	01/03/2021
100000358		GARNER	NC		09/27/2016	5.000	92,759						137,000	08/25/2016
100175747		DEBARY	FL		11/12/2024	9.125	92,769		(24)				527,876	08/30/2024
3340075595		LORIS	SC		07/29/2024	9.885	92,791						640,000	04/25/2024
100071741		OKLAHOMA CITY	OK		10/14/2021	4.500	92,791						123,000	07/30/2021
100174115		ABILENE	TX		10/31/2024	7.625	92,794						118,000	08/15/2024
100146442		MOROCCO	IN		03/19/2024	11.125	92,801						400,000	10/19/2023
100172901		YORK	PA		10/25/2024	7.999	92,801		(19)				136,000	10/02/2024
100143628		CARBONDALE	PA		02/21/2024	8.570	92,814		797				140,000	01/11/2024
100030117		FORT WASHINGTON	MD		12/20/2018	2.000	92,814						231,000	09/30/2018
100000562		IVINS	UT		09/27/2016	4.000	92,822						270,000	08/24/2016
100144911		UNITED KINGDOM	GBR		03/12/2024	9.500	92,823					(2,010)	150,003	01/06/2020
100144860		UNITED KINGDOM	GBR		03/12/2024	3.390	92,845		4,290			(2,016)	93,548	04/09/2020
100111399		MEMPHIS	TN		06/29/2023	4.375	92,850						260,000	06/02/2022
100049214		MESA	AZ		11/20/2020	4.375	92,851						285,000	07/31/2020
100044149		FRESNO	CA		08/19/2020	3.750	92,859						173,850	12/04/2019
100113422		CHICAGO	IL		06/29/2023	6.000	92,867						538,000	05/15/2022
3340071197		CALUMET CITY	IL		05/17/2024	9.378	92,872						550,000	02/16/2024
100055736		PARMA	OH		03/23/2021	5.190	92,887						110,000	12/31/2020
3340072314		GAFFNEY	SC		04/12/2024	9.516	92,902						538,000	03/05/2024
100028081		TAUNTON	MA		10/26/2018	4.000	92,903						156,750	05/31/2018
100180914		UNITED KINGDOM	GBR		11/27/2024	7.840	92,904					(1,187)	97,500	11/15/2024
100161609		UNITED KINGDOM	GBR		07/29/2024	5.790	92,920					(2,561)	100,000	07/03/2024
100155165		MYRTLE BEACH	SC		07/19/2024	7.750	92,922						165,000	11/16/2023
100027867		HANOVER PARK	IL		10/26/2018	2.000	92,943						192,850	06/06/2018
100146613		DETROIT	MI		03/20/2024	9.999	92,944						131,000	02/09/2024
100174161		ST. LOUIS	MO		10/31/2024	8.250	92,945						114,000	07/16/2024
100047510		HAYWARD	CA		11/20/2020	3.375	92,946						655,500	07/31/2020
100109799		TALLAHASSEE	FL		08/04/2023	7.875	92,950						120,000	06/14/2023
100117323		LAWRENCE	KS		07/20/2023	7.750	92,956						145,000	03/01/2024
100043255		ELGIN	TX		08/13/2020	5.375	92,958						166,250	12/26/2019
100054671		SAINT MATTHEWS	SC		03/23/2021	5.875	92,969						244,000	01/05/2021
100049903		TEANECK	NJ		11/20/2020	4.250	92,977						509,200	07/31/2020
100141140		CAMDEN	NJ		01/30/2024	8.490	92,990						165,000	12/18/2023
100032648		GALWAY	IRL		06/21/2019	5.150	93,016					(6,127)	262,002	11/30/2018
100031678		PALM BAY	FL		03/29/2019	4.000	93,023						220,000	12/08/2018
100144970		UNITED KINGDOM	GBR		03/12/2024	9.500	93,024		3,960			(2,043)	100,000	10/30/2019
100177732		WATSONVILLE	CA		11/19/2024	9.875	93,032		(26)				560,000	08/16/2024
100000409		NORTH BRANCH	MI		09/27/2016	4.000	93,038						164,000	08/26/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100048221		SPRINGFIELD	MA		11/20/2020	4.625	93,052						142,500	07/31/2020
3310089947		EAST BRUNSWICK	NJ		12/19/2024	8.582	93,053						620,000	11/14/2024
3310067885		BERWYN	IL		01/23/2024	8.666	93,070						525,000	12/27/2023
100048873		REX	GA		11/20/2020	3.875	93,087						142,500	07/31/2020
100112959		DETROIT	MI		06/29/2023	13.375	93,096						400,000	05/16/2022
100158259		UNITED KINGDOM	GBR		07/09/2024	3.790	93,096		2,200			(2,016)	100,000	04/01/2022
100031634		SAINT CLOUD	FL		03/29/2019	3.875	93,114						186,500	12/08/2018
100113698		SUFFOLK	VA		06/29/2023	7.490	93,123						330,000	05/17/2022
100157008		UNITED KINGDOM	GBR		06/27/2024	7.140	93,124					(985)	213,000	03/22/2024
100116820		WILDWOOD	FL		07/20/2023	5.125	93,127						292,000	03/01/2024
3340076707		SCRANTON	PA		05/23/2024	9.740	93,139						336,000	04/29/2024
100042943		FREDERICKSBURG	VA		05/28/2020	4.250	93,145						225,000	04/22/2020
100175009		LANSING	MI		10/31/2024	5.125	93,151						240,000	04/27/2022
100013117		BARSTOW	CA		05/25/2017	4.625	93,152						71,250	01/31/2017
100064977		RICHWOOD	OH		07/14/2021	3.875	93,167						152,000	05/03/2021
100014116		PHOENIX	AZ		05/25/2017	4.750	93,168						130,000	01/31/2017
100030311		BRANDON	FL		12/20/2018	2.000	93,169						230,000	09/30/2018
100071726		BARTOW	FL		10/14/2021	3.990	93,169						125,000	08/12/2021
100013461		MIAMI GARDENS	FL		05/25/2017	4.750	93,198						163,000	01/31/2017
100026150		BOCA RATON	FL		09/20/2018	4.625	93,199						90,250	04/30/2018
100145295		UNITED KINGDOM	GBR		03/12/2024	9.500	93,205		3,965			(2,047)	100,000	11/27/2019
100141807		VLAARDINGEN	NLD		01/29/2024	6.500	93,213					(4,248)	205,200	01/02/2024
100078519		UTRECHT	NLD		01/26/2022	3.150	93,213					(6,129)	143,333	12/01/2023
100078518		UTRECHT	NLD		01/26/2022	2.900	93,213					(6,129)	143,333	12/01/2023
100165180		S-GRAVENHAGE	NLD		08/28/2024	6.000	93,213					(6,795)	112,500	07/22/2024
100078517		UTRECHT	NLD		01/26/2022	2.800	93,213					(6,129)	143,333	12/01/2023
100085022		AMSTERDAM	NLD		07/27/2022	4.450	93,213					(6,129)	120,958	12/01/2023
100099724		ROOSENDAAL	NLD		02/27/2023	5.900	93,213					(6,129)	160,057	12/01/2023
100185681		ARNHEM	NLD		12/20/2024	5.350	93,213					(639)	157,050	11/29/2024
100116873		OCALA	FL		07/20/2023	6.625	93,215						250,000	03/01/2024
100042947		FAYETTEVILLE	GA		05/28/2020	4.375	93,218						297,900	10/12/2019
100164928		READING	PA		08/28/2024	8.880	93,220						120,000	08/01/2024
3310079555		BRICK TOWNSHIP	NJ		07/19/2024	8.141	93,228						475,000	06/23/2024
100064698		WILMINGTON	DE		07/14/2021	4.250	93,249						125,000	05/10/2021
100100186		MAPLE HEIGHTS	OH		03/17/2023	8.325	93,257						132,000	02/27/2023
100014537		LENEXA	KS		09/27/2017	7.875	93,265						212,000	07/28/2017
100088160		HOFFMAN ESTATES	IL		10/25/2022	7.125	93,276						135,000	09/08/2022
100139014		BARTOW	FL		12/21/2023	2.875	93,286						300,000	06/01/2022
3340079723		GARY	IN		07/29/2024	9.712	93,287						600,000	06/17/2024
100050091		LODI	CA		11/20/2020	7.625	93,328						560,500	07/31/2020
3310076091		NASHVILLE	TN		08/19/2024	8.673	93,332						690,000	05/15/2024
100049491		LITHONIA	GA		11/20/2020	4.375	93,339						126,350	07/31/2020
100141168		MACON	GA		01/30/2024	8.450	93,339						153,000	12/20/2023
100115140		HAMMOND	IN		07/17/2023	8.654	93,352						165,000	06/16/2023
100127339		OVIEDO	FL		08/30/2023	6.500	93,395						350,000	06/02/2022
3310082662		CONSHOHOCKEN	PA		09/03/2024	8.771	93,407						540,000	07/29/2024
100178180		BUCKEYE	AZ		11/19/2024	9.500	93,412		(16)				679,800	08/30/2024
100065362		ROUND LAKE BEACH	IL		07/28/2021	4.875	93,413						140,000	04/28/2021
100114509		DECATUR	GA		06/29/2023	4.000	93,421						302,000	05/16/2022
100046740		COLLEGEVILLE	PA		11/20/2020	3.875	93,425						394,250	07/31/2020
100117458		LOMPOC	CA		07/20/2023	6.625	93,428						318,000	03/01/2024
100155721		BEL AIR	MD		06/18/2024	10.625	93,440						745,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135302		MIAMI	FL		11/13/2023	8.125	93,446						360,000	10/04/2023
3310066223		CENTEREACH	NY		01/23/2024	8.778	93,448						585,500	11/27/2023
3340071510		CALUMET CITY	IL		04/12/2024	9.290	93,456						430,000	02/19/2024
100053913		SHARPSVILLE	PA		03/23/2021	4.000	93,456						105,000	12/31/2020
100184650		PLEASANT GROVE	UT		12/17/2024	8.375	93,472		(7)				719,257	10/19/2024
100024707		SEMINOLE	FL		09/20/2018	4.625	93,488						100,700	04/30/2018
100028324		WEST PALM BEACH	FL		10/26/2018	4.875	93,489						144,400	06/01/2018
100048349		PHOENIX	AZ		11/20/2020	4.625	93,501						224,200	07/31/2020
100113805		MIAMI	FL		06/29/2023	4.500	93,504						223,000	06/10/2022
100164671		RIVERSIDE	CA		08/23/2024	9.875	93,521						594,000	08/07/2024
100167117		EASTLAKE	OH		09/13/2024	7.375	93,532						139,000	07/11/2024
100050008		CULPEPER	VA		11/20/2020	5.375	93,544						166,250	07/31/2020
3340076508		LORIS	SC		07/29/2024	9.885	93,546						640,000	04/25/2024
100043544		NORTH BERGEN	NJ		08/13/2020	5.000	93,548						247,000	10/11/2019
100057603		CHATTANOOGA	TN		06/30/2021	4.490	93,554						130,000	05/10/2021
3310064047		FORT LAUDERDALE	FL		01/09/2024	8.498	93,555						500,000	11/02/2023
3310080214		SACRAMENTO	CA		08/19/2024	8.316	93,555						1,500,000	07/10/2024
3320047909		DETROIT	MI		02/27/2023	9.156	93,555						356,000	01/19/2023
100136719		MODESTO	CA		01/25/2024	8.000	93,555						800,000	11/24/2023
100044015		BAYTOWN	TX		08/19/2020	5.000	93,575						376,000	10/16/2021
100147226		CLEVELAND	OH		03/28/2024	8.270	93,594						122,000	02/07/2024
100134021		EUCLID	OH		10/25/2023	8.650	93,595						153,000	09/06/2023
100017939		GREENVILLE	TX		05/22/2018	5.500	93,596						138,500	02/12/2018
100111106		NEW HAVEN	MI		06/29/2023	8.000	93,599						200,000	05/14/2022
100047049		RICHMOND	MI		11/20/2020	7.875	93,607						199,500	07/31/2020
100011607		ARNOLD	MO		03/08/2017	5.875	93,616						114,000	11/30/2016
100135073		CAPE CORAL	FL		11/01/2023	6.875	93,633						686,000	08/11/2023
100026319		TUCSON	AZ		09/20/2018	4.625	93,654						114,000	04/30/2018
100055690		HUDSON	IL		03/23/2021	3.625	93,658						100,000	01/07/2021
100028788		NEW PORT RICHEY	FL		10/26/2018	4.500	93,668						156,750	06/02/2018
100155793		VAIL	AZ		06/18/2024	10.990	93,684						410,000	03/29/2024
100014163		VERO BEACH	FL		05/25/2017	4.625	93,694						151,900	01/31/2017
100177694		HOLLY SPRINGS	NC		11/19/2024	9.250	93,733		(18)				555,000	08/10/2024
3310080663		GREENSBORO	GA		08/26/2024	9.135	93,735						866,500	07/16/2024
100103010		COLUMBUS	OH		06/22/2023	10.250	93,736						130,000	01/30/2023
100155376		WELLINGTON	FL		06/18/2024	10.625	93,747						658,000	03/07/2024
100126665		PHILADELPHIA	PA		08/30/2023	4.500	93,747						174,000	05/14/2022
100047866		BYRON CENTER	MI		11/20/2020	5.875	93,770						209,000	07/31/2020
100174072		SOUTH BEND	IN		10/31/2024	7.125	93,784						139,000	07/30/2024
100024731		DELANO	CA		09/20/2018	5.125	93,795						199,500	04/30/2018
100128045		MEMPHIS	TN		09/08/2023	6.500	93,832						130,000	08/05/2022
100112874		TOBYHANNA	PA		06/29/2023	6.000	93,841						245,000	05/17/2022
100173963		BATTLE CREEK	MI		10/31/2024	8.125	93,858						123,000	08/30/2024
100153553		UNITED KINGDOM	GBR		05/29/2024	6.390	93,858						100,000	05/15/2024
100054102		HANOVER	PA		03/23/2021	5.875	93,866						145,000	01/06/2021
100168870		UNITED KINGDOM	GBR		09/26/2024	5.790	93,869						99,000	09/11/2024
100168873		UNITED KINGDOM	GBR		09/26/2024	5.790	93,869						100,000	09/11/2024
100164892		LEBANON	PA		08/28/2024	7.700	93,869						152,000	08/06/2024
100153574		UNITED KINGDOM	GBR		05/29/2024	6.290	93,872						110,000	05/23/2024
100180903		UNITED KINGDOM	GBR		11/27/2024	5.550	93,878						125,000	11/15/2024
100011672		TULARE	CA		03/08/2017	4.625	93,886						105,000	09/03/2016
100053497		LANSDOWNE	PA		03/23/2021	4.250	93,895						216,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112735		BOISE	ID		06/29/2023	5.500	93,898						672,000	04/07/2023
100113390		CHICAGO	IL		06/29/2023	4.000	93,901						292,000	05/15/2022
100044785		ALBUQUERQUE	NM		11/19/2020	6.500	93,902						125,000	03/17/2020
100111492		DENVER	CO		06/29/2023	3.990	93,903						555,000	06/02/2022
100013833		RICHMOND	VA		05/25/2017	4.000	93,907						122,000	01/31/2017
100071608		MEMPHIS	TN		10/14/2021	4.750	93,961						120,000	06/16/2021
100050200		IRMO	SC		11/20/2020	6.875	93,978						133,000	07/31/2020
100112176		SHELTON	CT		06/29/2023	5.500	93,980						255,000	05/14/2022
100113945		HOUSTON	TX		06/29/2023	2.875	93,982						275,000	06/09/2022
100031204		FRESNO	CA		03/29/2019	6.500	93,998						68,400	12/12/2018
100134251		UNITED KINGDOM	GBR		10/26/2023	7.590	94,000					(1,651)	100,000	12/01/2023
100078962		ARDMORE	OK		02/24/2022	4.000	94,004						133,000	01/14/2022
100173967		FERGUSON	MO		10/31/2024	8.000	94,023						130,000	09/06/2024
100139379		CARBONDALE	PA		12/28/2023	8.540	94,039		923				130,000	11/29/2023
100030673		CUMBERLAND	RI		04/09/2019	3.875	94,045						180,500	02/24/2018
100184817		ROYAL PALM BEACH	FL		12/17/2024	8.750	94,045		(8)				965,000	11/05/2024
100088838		BATTLE GROUND	WA		11/15/2022	7.500	94,051						525,000	10/07/2022
100031341		ELGIN	IL		03/29/2019	2.000	94,053						175,000	12/08/2018
100139779		UNITED KINGDOM	GBR		12/18/2023	6.890	94,056					(1,673)	110,000	09/29/2023
3340083071		HAMILTON	OH		09/03/2024	9.170	94,074						410,000	08/13/2024
100173944		EUCLID	OH		10/31/2024	7.375	94,083						120,000	09/04/2024
100099758		CLEVELAND	OH		02/28/2023	8.014	94,086						145,000	01/26/2023
100031776		FRESNO	CA		03/29/2019	3.625	94,088						239,980	12/07/2018
3340076477		PHILADELPHIA	PA		05/17/2024	9.533	94,090						540,000	04/25/2024
3340079892		CAIRO	NY		08/26/2024	9.265	94,090						560,000	06/12/2024
3340085302		LANSING	IL		10/10/2024	8.858	94,090						660,000	09/11/2024
100146322		EDMOND	OK		03/19/2024	10.875	94,095						391,000	10/20/2023
100071773		SAN ANTONIO	TX		10/14/2021	4.500	94,096						124,000	08/26/2021
100013760		HOMESTEAD	FL		05/25/2017	4.000	94,097						139,000	01/31/2017
100145028		UNITED KINGDOM	GBR		03/12/2024	9.500	94,104					(2,044)	90,000	03/11/2020
100043742		DEVILLE	LA		08/13/2020	5.500	94,104						219,900	02/25/2021
100047693		AURORA	CO		11/20/2020	4.250	94,105						313,500	07/31/2020
100071783		CLEVELAND	OH		10/14/2021	4.375	94,107						127,000	08/24/2021
100101750		CLEVELAND	OH		03/31/2023	9.501	94,114						123,000	03/09/2023
100081293		GROSSE POINTE PARK	MI		03/18/2022	3.750	94,127						350,000	01/18/2022
3340075287		UNIVERSITY PARK	IL		06/04/2024	9.445	94,129						390,000	04/16/2024
100064734		RITZVILLE	WA		07/14/2021	4.500	94,130						119,000	05/17/2021
100054205		LAS VEGAS	NV		03/23/2021	4.625	94,133						245,000	12/31/2020
100090360		PAWLEYS ISLAND	SC		02/03/2023	8.500	94,136						825,000	01/04/2023
100047186		VISALIA	CA		11/20/2020	6.500	94,139						157,344	07/31/2020
100043352		FRESNO	CA		08/13/2020	5.500	94,142						131,575	07/20/2019
100156919		NAVASOTA	TX		06/27/2024	8.850	94,164						124,000	05/02/2024
100026838		HIALEAH	FL		09/26/2018	5.500	94,167						155,000	06/15/2018
100028259		NEWPORT NEWS	VA		10/26/2018	3.625	94,176						204,250	05/31/2018
3340082197		BALTIMORE	MD		08/26/2024	9.265	94,181						440,000	08/02/2024
100043871		DELRAY BEACH	FL		08/19/2020	4.375	94,185						156,750	08/31/2018
100101789		POTTSVILLE	PA		03/31/2023	8.218	94,189						170,000	03/09/2023
100168908		UNITED KINGDOM	GBR		09/26/2024	5.990	94,191					(6,750)	100,000	08/29/2024
100028046		HALEDON	NJ		10/26/2018	5.000	94,204						250,800	05/31/2018
100031404		FRESNO	CA		03/29/2019	2.000	94,220						165,000	12/07/2018
100011554		MERIDEN	CT		03/08/2017	5.150	94,229						109,000	09/07/2016
3340073646		DETROIT	MI		04/30/2024	9.593	94,248						340,000	03/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109827		LOUISVILLE	KY		06/22/2023	8.298	94,253		824				135,000	05/24/2023
100053578		MOUNT PLEASANT	MI		03/23/2021	4.125	94,259						115,000	01/04/2021
100011092		SAINT AUGUSTINE	FL		12/23/2016	6.250	94,264						194,000	10/31/2016
100114836		MYRTLE BEACH	SC		07/10/2023	5.250	94,311						432,000	05/05/2023
100079000		ZAPATA	TX		02/24/2022	4.000	94,319						137,000	01/13/2022
100145732		UNITED KINGDOM	GBR		03/12/2024	3.390	94,338		4,371			(2,049)	95,000	01/10/2020
100031942		PEMBROKE PINES	FL		03/29/2019	3.500	94,343						285,000	12/08/2018
100049495		ALABASTER	AL		11/20/2020	4.500	94,345						147,250	07/31/2020
100012634		ROMEOVILLE	IL		05/25/2017	4.750	94,354						132,000	01/31/2017
3410000621		BRIDGETON	NJ		11/21/2024	9.250	94,364						690,000	10/29/2024
100174176		TAYLOR	MI		10/31/2024	8.500	94,368						140,000	07/19/2024
100048934		PORTLAND	OR		11/20/2020	4.125	94,371						359,100	07/31/2020
100111855		MUNSTER	IN		06/29/2023	3.500	94,373						200,000	06/10/2022
100173577		UNITED KINGDOM	GBR		10/29/2024	5.790	94,384					(3,672)	99,655	10/10/2024
100047179		FRISCO	TX		11/20/2020	5.125	94,394						228,000	07/31/2020
100173950		WARREN	MI		10/31/2024	7.250	94,403						120,000	09/03/2024
100112536		MENTOR	OH		06/29/2023	5.500	94,412						185,000	05/14/2022
100103091		KANSAS CITY	MO		04/21/2023	8.550	94,414						130,000	03/30/2023
100113307		REDFORD	MI		06/29/2023	9.050	94,424						160,000	05/16/2022
100038668		KILDARE	IRL		09/27/2019	4.400	94,434					(6,147)	101,789	11/30/2018
100091534		HARVEY	IL		01/20/2023	8.937	94,447						124,000	12/15/2022
100048396		RIVERSIDE	CA		11/20/2020	4.000	94,461						351,500	07/31/2020
100026385		PORTERVILLE	CA		09/26/2018	6.250	94,463						165,000	06/13/2018
100156441		RICHMOND HILL	GA		06/24/2024	7.125	94,464						460,000	05/10/2024
100025710		HAMMOND	IN		09/20/2018	4.000	94,469						112,100	04/30/2018
100133954		MILWAUKEE	WI		10/25/2023	9.234	94,476						125,000	09/28/2023
100164916		WILKES-BARRE	PA		08/28/2024	8.750	94,481						127,000	07/24/2024
100053380		WHITMAN	MA		03/23/2021	8.250	94,494						330,000	01/02/2021
100050230		INDIANAPOLIS	IN		11/20/2020	7.875	94,501						378,100	07/31/2020
100044896		EFFORT	PA		11/19/2020	2.750	94,504						204,250	04/11/2020
100011277		HIALEAH	FL		12/23/2016	7.250	94,532						140,000	06/03/2014
100181607		CLEVELAND	OH		12/09/2024	8.490	94,534		2				126,000	09/27/2024
100146500		BRIGHTWOOD	VA		03/19/2024	11.125	94,535						315,000	10/25/2023
100026098		PATTERSON	NY		09/20/2018	4.000	94,555						114,000	04/30/2018
100177727		FORT MILL	SC		11/19/2024	8.250	94,561						434,400	08/15/2024
100057762		PENSACOLA	FL		06/30/2021	4.250	94,563						120,000	04/30/2021
100100477		ROCHESTER	NY		04/27/2023	5.125	94,566						150,000	03/17/2022
100054394		LEXINGTON	SC		03/23/2021	6.250	94,570						128,000	01/05/2021
100177912		WEST BLOOMFIELD	MI		11/19/2024	10.625	94,570		(24)				467,000	08/27/2024
100046750		SAN JOSE	CA		11/20/2020	10.250	94,579						1,019,825	07/31/2020
100126515		GREER	SC		08/30/2023	10.473	94,580						191,000	05/15/2022
100177731		MOAB	UT		11/19/2024	8.500	94,581		(24)				533,000	08/16/2024
100080020		VANCOUVER	WA		04/08/2022	3.875	94,608						355,000	12/20/2021
100013683		MIAMI	FL		05/25/2017	5.000	94,608						330,000	01/31/2017
100100098		MYRTLE BEACH	SC		03/28/2023	8.750	94,610						160,000	02/28/2023
100100097		MYRTLE BEACH	SC		03/28/2023	8.500	94,610						143,000	02/21/2023
100175817		TOLEDO	OH		11/12/2024	6.320	94,622		1				130,000	09/18/2024
100175794		PARMA	OH		11/12/2024	6.910	94,628						145,000	09/27/2024
100143857		UNITED KINGDOM	GBR		02/28/2024	7.440	94,636					(1,053)	140,000	02/06/2024
100031744		BAKERSFIELD	CA		03/29/2019	4.000	94,639						190,000	12/10/2018
100126708		RIVERDALE	GA		08/30/2023	7.500	94,647						115,000	05/14/2022
100136780		CLEVELAND	OH		11/27/2023	9.340	94,652						137,000	10/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111254		GRACEVILLE	FL		06/29/2023	9.150	94,654						135,000	05/16/2022
100064925		SHERWOOD	AR		07/14/2021	4.375	94,672						124,000	05/14/2021
100130353		JEWETT	TX		09/28/2023	10.375	94,673						138,000	08/14/2023
100055616		GAFFNEY	SC		03/23/2021	6.625	94,675						130,000	01/05/2021
100076804		LAKE HOPATCONG	NJ		12/27/2021	3.950	94,677						651,000	12/08/2021
100181602		GARFIELD HEIGHTS	OH		12/09/2024	8.680	94,678		3				122,000	10/25/2024
100126679		GALLOWAY	NJ		08/30/2023	6.000	94,678						165,000	05/16/2022
3340084608		BENSENVILLE	IL		09/26/2024	8.739	94,679						810,000	09/10/2024
100081499		EDMOND	OK		03/18/2022	3.500	94,681						203,000	01/25/2022
100043779		VALLEJO	CA		08/13/2020	7.650	94,684						394,250	08/23/2019
100112560		LITHONIA	GA		06/29/2023	3.500	94,692						264,000	06/04/2022
100113683		ANTIOCH	TN		06/29/2023	4.000	94,695						335,000	05/16/2022
100055790		OLATHE	KS		03/23/2021	8.150	94,702						160,000	01/01/2021
100111815		FAYETTEVILLE	GA		06/29/2023	4.000	94,705						365,000	06/02/2022
100055588		QUARRYVILLE	PA		03/23/2021	7.040	94,714						210,000	01/02/2021
100047831		CAMARILLO	CA		11/20/2020	2.750	94,716						603,250	07/31/2020
100143798		TOLEDO	OH		02/28/2024	8.375	94,720						120,000	01/23/2024
3340069268		WESTTOWN	NY		03/28/2024	9.644	94,723						640,000	01/23/2024
100116264		MT. PLEASANT	MI		07/20/2023	6.250	94,725						170,000	03/01/2024
100055132		CLEARWATER	KS		03/23/2021	6.250	94,725						225,000	01/05/2021
100119866		BLYTHE	CA		08/10/2023	7.750	94,740						118,000	06/16/2023
100042972		MAYODAN	NC		05/28/2020	6.000	94,750						147,000	02/19/2020
100155679		CHESAPEAKE	VA		06/18/2024	9.875	94,756						510,000	03/30/2024
100055841		TUCSON	AZ		03/23/2021	4.625	94,761						124,000	01/03/2021
100079961		SUNRISE	FL		04/25/2022	5.250	94,769						125,000	02/01/2022
100111550		VINELAND	NJ		06/29/2023	6.108	94,776						350,000	06/06/2022
100184547		OAKLAND	CA		12/17/2024	8.750	94,788		(4)				770,768	10/22/2024
100155384		OSWEGO	IL		06/18/2024	9.875	94,795						480,000	03/23/2024
100146250		SIMPSONVILLE	SC		03/19/2024	11.000	94,802						410,000	10/27/2023
100134356		PHILADELPHIA	PA		10/27/2023	9.375	94,808						260,000	08/21/2023
100153573		UNITED KINGDOM	GBR		05/29/2024	5.790	94,809					(1,379)	100,000	05/08/2024
100165095		UNITED KINGDOM	GBR		08/27/2024	5.790	94,811					(5,627)	100,000	08/22/2024
100065634		HOFFMAN ESTATES	IL		07/28/2021	4.875	94,814						137,000	06/09/2021
100161565		UNITED KINGDOM	GBR		07/29/2024	5.790	94,817					(2,613)	104,000	06/26/2024
100168910		UNITED KINGDOM	GBR		09/26/2024	5.990	94,817					(6,794)	100,000	09/17/2024
100013585		VISALIA	CA		05/25/2017	4.000	94,820						170,000	01/31/2017
100012387		SLIDELL	LA		04/28/2017	3.000	94,820						170,000	01/31/2017
100164914		CLEVELAND	OH		08/28/2024	8.700	94,826						124,000	07/15/2024
100078783		HOUSTON	TX		02/24/2022	3.625	94,840						155,000	01/11/2022
100127121		RICHMOND	VA		08/30/2023	6.000	94,847						180,000	05/16/2022
100064689		JACKSONVILLE	FL		07/14/2021	4.750	94,851						135,000	05/18/2021
100114323		EAST WALPOLE	MA		06/29/2023	3.625	94,887						680,000	06/04/2022
3310091416		SOUND BEACH	NY		12/12/2024	8.428	94,892						558,000	11/12/2024
100174416		LAKE ELSINORE	CA		10/31/2024	9.250	94,903						760,000	08/21/2024
100088931		CANTON	OH		11/15/2022	7.750	94,904						130,000	10/07/2022
100031065		TAMPA	FL		03/29/2019	6.500	94,921						87,875	12/08/2018
100099799		TRENTON	NJ		02/28/2023	7.838	94,923						150,000	01/30/2023
100055223		HUNTSVILLE	AL		03/23/2021	10.380	94,927						85,000	01/07/2021
100112766		NAPLES	FL		06/29/2023	6.220	94,931						400,000	04/09/2023
100173603		UNITED KINGDOM	GBR		10/29/2024	5.990	94,934					(3,694)	105,000	10/15/2024
100054162		PELL CITY	AL		03/23/2021	9.390	94,937						199,000	01/07/2021
100047105		CHICAGO	IL		11/20/2020	2.000	94,943						104,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100050270		BATON ROUGE	LA		11/20/2020	7.500	94,946						304,950	07/31/2020
100110041		LONGS	SC		06/23/2023	9.500	94,961						197,000	05/05/2023
100024736		TUCSON	AZ		09/20/2018	4.000	94,963						147,250	04/30/2018
100111197		JOLIET	IL		06/29/2023	3.000	94,988						250,000	05/14/2022
3310089275		METAIRIE	LA		11/21/2024	8.666	94,995						475,000	10/15/2024
100113601		PRESCOTT	AZ		06/29/2023	3.750	95,005						415,000	06/02/2022
100111483		SUMTER	SC		06/29/2023	2.875	95,010						270,000	06/02/2022
100043309		SUMMERVILLE	SC		08/13/2020	5.500	95,023						256,000	07/22/2022
100173964		FERGUSON	MO		10/31/2024	7.250	95,038						121,000	08/29/2024
3310078501		SACRAMENTO	CA		08/26/2024	8.316	95,040						485,000	06/05/2024
3310087718		CORAM	NY		10/31/2024	8.428	95,040						670,000	10/03/2024
3340069538		BELLEVILLE	NJ		04/30/2024	9.148	95,040						1,840,000	03/11/2024
3340069541		BELLEVILLE	NJ		04/30/2024	9.148	95,040						1,840,000	01/29/2024
3340072795		WILLOWICK	OH		04/05/2024	9.243	95,040						380,000	03/11/2024
100026067		BRANDON	FL		09/20/2018	4.750	95,040						185,250	04/30/2018
100168917		UNITED KINGDOM	GBR		09/26/2024	5.890	95,045					(6,811)	100,000	08/30/2024
100173591		UNITED KINGDOM	GBR		10/29/2024	5.890	95,045					(3,698)	100,000	10/24/2024
100139755		UNITED KINGDOM	GBR		12/18/2023	6.840	95,048					(1,700)	100,000	09/04/2023
100180904		UNITED KINGDOM	GBR		11/27/2024	5.550	95,051					(1,215)	100,000	10/31/2024
100112171		ORLANDO	FL		06/29/2023	4.625	95,054						265,000	05/15/2022
100119733		HIGHLAND PARK	MI		08/08/2023	8.654	95,054						155,000	06/26/2023
100031719		PORT SAINT LUCIE	FL		03/29/2019	3.900	95,062						218,000	12/09/2018
100064685		FORT WORTH	TX		07/14/2021	4.375	95,064						133,000	05/06/2021
100110849		WARNER ROBINS	GA		06/29/2023	9.504	95,068						166,000	05/16/2022
100111095		SAVANNAH	GA		06/29/2023	6.590	95,079						239,933	05/16/2022
100139315		FAIRFAX	VA		12/28/2023	8.375	95,080						785,000	12/06/2023
100174955		SAN ANTONIO	TX		10/31/2024	10.500	95,088						128,000	04/16/2024
100079063		NORTH PLATTE	NE		02/24/2022	4.125	95,088						125,000	01/13/2022
100126426		SYRACUSE	NY		08/30/2023	8.247	95,092						145,000	07/26/2023
100023541		GETTYSBURG	PA		09/04/2018	5.250	95,092						217,500	09/04/2018
100053921		PONTIAC	MI		03/23/2021	7.740	95,105						90,000	01/06/2021
100184513		HILLSBORO	OR		12/17/2024	8.875	95,108		(5)				590,796	10/14/2024
3310033608		CHICAGO	IL		06/07/2022	6.050	95,114						545,000	03/12/2022
100117237		HOUSTON	TX		07/20/2023	4.500	95,119						365,000	03/01/2024
100184462		TAMPA	FL		12/17/2024	9.000	95,142		(8)				302,000	10/12/2024
100079055		CENTER LINE	MI		02/24/2022	3.875	95,150						132,000	01/21/2022
100047826		OSWEGO	IL		11/20/2020	4.125	95,181						289,750	07/31/2020
100012245		NEPHI	UT		04/28/2017	7.199	95,187						85,500	01/31/2017
100139181		ANTIOCH	TN		12/28/2023	8.625	95,205						295,000	10/16/2023
100054534		SAINT LOUIS	MO		03/23/2021	4.375	95,216						120,000	01/05/2021
100114465		LONGVIEW	TX		06/29/2023	4.250	95,226						264,000	05/23/2022
100084790		DALLAS	GA		08/02/2022	6.999	95,249						412,000	07/11/2022
100025468		WINTER GARDEN	FL		09/20/2018	3.375	95,256						163,400	04/30/2018
100045397		BROOME	NY		11/25/2020	5.500	95,267						106,999	08/31/2020
100078570		ALMELO	NLD		01/26/2022	2.800	95,284					(6,265)	160,000	12/01/2023
100078571		ALMELO	NLD		01/26/2022	2.800	95,284					(6,265)	160,000	12/01/2023
100038514		DUBLIN	IRL		09/27/2019	4.650	95,285					(6,212)	115,055	11/30/2018
100168852		UNITED KINGDOM	GBR		09/26/2024	6.390	95,286					(6,828)	100,000	09/10/2024
100180912		UNITED KINGDOM	GBR		11/27/2024	6.590	95,286					(1,218)	100,000	11/08/2024
100185673		UNITED KINGDOM	GBR		12/20/2024	6.590	95,286					(418)	100,000	12/04/2024
100109669		WINNSBORO	SC		06/16/2023	9.125	95,288						120,000	05/22/2023
3310049379		PHILADELPHIA	PA		04/19/2023	8.040	95,300						515,000	02/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3310077685		WEST MILFORD	NJ		06/14/2024	8.771	95,307						543,000	05/10/2024
100130011		CREST HILL	IL		09/27/2023	8.597	95,313						125,000	08/08/2023
100155655		TAMARAC	FL		06/18/2024	10.990	95,315						505,500	03/18/2024
100130000		OKLAHOMA CITY	OK		09/27/2023	8.193	95,317						165,000	08/10/2023
3410000602		COVENTRY TOWNSHIP	OH		11/14/2024	8.846	95,321						960,000	08/30/2024
100177874		SAINT JOHNS	MI		11/19/2024	7.250	95,329		(8)				699,000	08/26/2024
100043224		KATY	TX		08/13/2020	4.625	95,330						182,131	05/31/2020
100167129		DECATUR	GA		09/13/2024	7.500	95,333						130,000	06/14/2024
100045007		HILLIARD	OH		11/19/2020	2.000	95,349						170,050	04/11/2020
100181286		BOONVILLE	MO		12/06/2024	6.125	95,368		10				175,000	10/24/2024
100143665		TULSA	OK		02/22/2024	8.124	95,370						140,000	01/24/2024
100026076		LAS VEGAS	NV		09/20/2018	4.000	95,439						237,500	04/30/2018
100031352		BAKERSFIELD	CA		03/29/2019	6.500	95,451						71,250	12/10/2018
100031620		DELTONA	FL		03/29/2019	4.000	95,470						179,000	12/07/2018
100055570		IRWIN	PA		03/23/2021	10.790	95,476		159				95,000	01/07/2021
100119746		BALTIMORE	MD		08/08/2023	7.810	95,481						135,000	07/11/2023
100081993		APPINGEDAM	NLD		03/30/2022	2.850	95,492						146,000	12/01/2023
100108359		AKRON	OH		05/25/2023	8.154	95,526						125,000	05/02/2023
100144922		UNITED KINGDOM	GBR		03/12/2024	9.500	95,527		3,560				94,994	04/03/2020
100116267		MONROE	LA		07/20/2023	6.125	95,532						138,000	03/01/2024
100071648		LOS ANGELES	CA		10/14/2021	3.750	95,535						950,000	06/25/2021
100115220		HAMILTON	NJ		07/17/2023	8.548	95,539						145,000	06/13/2023
100030530		COLUMBIA	SC		12/20/2018	6.375	95,549						165,000	09/30/2018
3310090005		NEWARK	NJ		12/05/2024	8.106	95,560						840,000	11/05/2024
100099828		TRENTON	NJ		02/28/2023	8.444	95,571						125,000	01/23/2023
100064817		INDIANAPOLIS	IN		07/14/2021	4.375	95,592						123,000	04/29/2021
100053828		LONE JACK	MO		03/23/2021	3.625	95,610						266,000	01/04/2021
100030104		CEDAR HILL	MO		12/20/2018	5.125	95,612						165,000	09/30/2018
100100345		LITTLE ROCK	AR		04/27/2023	5.750	95,613						160,000	02/23/2022
100053685		DENHAM SPRINGS	LA		03/23/2021	5.500	95,620						155,000	01/05/2021
100068086		SIOUX FALLS	SD		09/23/2021	4.250	95,628						141,000	08/11/2021
100010977		PETERSBURG	VA		12/23/2016	8.500	95,631						64,600	10/25/2016
100154935		DAYTON	OH		07/19/2024	6.000	95,632						185,000	02/12/2024
3310084035		FOLEY	AL		10/03/2024	8.666	95,634						460,000	08/26/2024
100165771		OCALA	FL		08/29/2024	9.875	95,641						116,000	07/03/2024
100055220		NEW CASTLE	DE		03/23/2021	7.000	95,652						100,000	01/05/2021
100076147		ESSEX	IL		01/07/2022	4.125	95,654						136,000	11/01/2021
100139380		DICKSON CITY	PA		12/28/2023	8.540	95,656						135,000	11/29/2023
100043584		ASHEVILLE	NC		08/13/2020	6.250	95,663						161,500	09/05/2019
100177847		CHARLOTTE	NC		11/19/2024	8.625	95,672						716,000	08/26/2024
100075875		DEN HAAG	NLD		11/24/2021	3.300	95,688						296,250	06/30/2024
100071747		TITUSVILLE	FL		10/14/2021	4.125	95,689						130,000	08/24/2021
100000384		MISSOURI CITY	TX		09/27/2016	5.000	95,700						110,000	08/25/2016
100028000		MONROE	OH		10/26/2018	3.750	95,711						225,150	05/31/2018
100043368		PHILADELPHIA	PA		08/13/2020	9.250	95,715						551,306	11/27/2019
100167110		FRANKLIN	OH		09/13/2024	7.750	95,727		436				135,000	07/10/2024
100029658		LAKELAND	FL		10/26/2018	4.500	95,740						168,150	06/07/2018
100113825		BROOKLYN	NY		06/29/2023	4.750	95,740						845,000	06/03/2022
100045858		ALLENTOWN	PA		11/25/2020	4.000	95,742						131,100	08/31/2020
100050224		MIAMI	FL		11/20/2020	5.750	95,748						147,250	07/31/2020
100146353		ANCHORAGE	AK		03/19/2024	9.750	95,767						605,182	10/23/2023
100070302		AMSTERDAM	NLD		08/31/2021	3.900	95,802					(6,299)	300,202	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100079107		CALHOUN	GA		02/24/2022	3.500	95,808						207,000	12/20/2021
100142052		EL PASO	TX		02/29/2024	8.750	95,858						183,000	01/25/2024
100084676		GATLINBURG	TN		08/02/2022	8.375	95,873						150,000	06/30/2022
100111141		WINDSOR LOCKS	CT		06/29/2023	4.000	95,893						230,000	05/16/2022
100082716		NOTTINGHAM	GBR		04/26/2022	5.990	95,894					(1,739)	220,000	04/11/2022
100054071		CHARLOTTE	NC		03/23/2021	4.000	95,898						263,000	12/30/2020
100126432		BIG SPRING	TX		08/30/2023	8.600	95,900						126,000	08/01/2023
100068499		SILVER CITY	NM		08/25/2021	4.625	95,901						112,000	07/07/2021
3310087399		GENEVA	IL		10/31/2024	7.940	95,914						490,000	10/02/2024
100023491		FRANKLIN	NC		09/04/2018	5.125	95,920						156,450	09/04/2018
100027792		CIRCLE PINES	MN		10/26/2018	4.250	95,921						171,000	06/02/2018
100126818		DAPHNE	AL		08/30/2023	3.130	95,922						295,000	05/24/2022
100100222		ATLANTIC CITY	NJ		03/17/2023	8.695	95,924						147,000	02/16/2023
100081244		KNOXVILLE	TN		03/18/2022	3.375	95,924						155,000	01/12/2022
100013873		FRASER	MI		05/25/2017	4.250	95,931						123,000	01/31/2017
100174111		MONTGOMERY	AL		10/31/2024	7.375	95,931						122,000	08/20/2024
100043644		CHICAGO	IL		08/13/2020	3.875	95,942						128,250	12/04/2019
100046572		EL CAJON	CA		11/25/2020	5.375	95,966						574,750	08/31/2020
100126353		HAMMOND	IN		08/30/2023	7.974	95,979						150,000	07/31/2023
3340083953		PHILADELPHIA	PA		10/31/2024	8.941	95,990						400,000	09/17/2024
100012414		ADAMS	MA		04/28/2017	3.375	95,991						165,000	01/31/2017
100028647		DAYTON	NV		10/26/2018	3.500	96,003						228,000	06/03/2018
3300004721		LYNNWOOD	WA		02/16/2024	9.515	96,033						775,000	10/31/2023
100044182		PALM HARBOR	FL		08/19/2020	3.500	96,040						289,750	12/04/2019
100184945		CHESTER	VA		12/17/2024	9.125	96,044		(8)				496,760	11/01/2024
100050201		LAKE VILLA	IL		11/20/2020	3.875	96,049						150,100	07/31/2020
100016572		PEORIA	AZ		04/10/2018	5.000	96,064						176,000	02/22/2018
100132395		MEMPHIS	TN		11/03/2023	7.500	96,066						135,000	06/06/2023
100164939		ROME	NY		08/28/2024	8.660	96,067						143,000	07/26/2024
100139150		LAUDERHILL	FL		12/28/2023	9.999	96,069						145,000	11/09/2023
3340073193		DETROIT	MI		06/14/2024	8.930	96,070						710,000	04/24/2024
100117337		ORLANDO	FL		07/20/2023	4.750	96,100						164,000	03/01/2024
100053906		MANITOWOC	WI		03/23/2021	6.250	96,104						132,000	01/03/2021
100064803		FLORISSANT	MO		07/14/2021	4.250	96,107						127,000	05/13/2021
100010844		SHAKER HTS	OH		12/23/2016	4.875	96,120						104,000	10/04/2016
100145376		UNITED KINGDOM	GBR		03/12/2024	3.640	96,130					(2,111)	110,000	02/24/2020
100112188		BROOKLYN	NY		06/29/2023	5.000	96,136						745,000	05/15/2022
100143049		WARREN	OH		02/14/2024	8.750	96,136		(16)				125,000	12/27/2023
100013263		MIAMI	FL		05/25/2017	5.000	96,137						224,000	01/31/2017
100031662		HEMET	CA		03/29/2019	3.875	96,159						199,900	12/07/2018
100112936		CHICAGO	IL		06/29/2023	11.375	96,172						125,000	05/14/2022
3310057209		HOUSTON	TX		11/21/2023	8.666	96,178						564,200	07/25/2023
100048072		SCHILLER PARK	IL		11/20/2020	4.500	96,182						116,328	07/31/2020
100114101		WEST ALLIS	WI		06/29/2023	5.943	96,206						160,000	05/16/2022
100185632		UNITED KINGDOM	GBR		12/20/2024	7.090	96,225					(422)	300,000	12/13/2024
3310066999		EAST SETAUKET	NY		01/23/2024	8.666	96,228						775,000	12/09/2023
100113025		CASSVILLE	WI		06/29/2023	9.350	96,229						132,000	05/16/2022
3310057210		HOUSTON	TX		11/29/2023	8.666	96,229						565,000	07/25/2023
100101813		MILWAUKEE	WI		03/31/2023	9.293	96,236						134,000	03/16/2023
100065061		SAINT LOUIS	MO		07/14/2021	3.750	96,240						125,000	05/06/2021
100136625		GASTONIA	NC		11/22/2023	9.125	96,251						189,500	11/03/2023
100030452		DELAND	FL		12/20/2018	2.000	96,267						309,000	09/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181612		JACKSON	MS		12/09/2024	7.230	96,276		(2)				140,000	10/03/2024
100014042		COUNCIL BLUFFS	IA		05/25/2017	4.625	96,287						137,250	01/31/2017
100025659		CHICAGO HEIGHTS	IL		09/20/2018	4.000	96,287						155,000	06/09/2022
100110907		MAIDENROCK	WI		06/29/2023	7.000	96,299						112,200	05/16/2022
100175751		RIVERSIDE	CA		11/12/2024	7.250	96,312						575,000	10/21/2024
3340084990		ATLANTA	GA		10/03/2024	8.870	96,323						738,000	09/04/2024
100068508		HAZEL CREST	IL		08/25/2021	4.875	96,354						155,000	06/22/2021
100026354		FRESNO	CA		09/26/2018	4.625	96,357						115,000	06/14/2018
100178148		MELROSE	FL		11/19/2024	9.250	96,362		(31)				548,000	08/30/2024
100139714		UNITED KINGDOM	GBR		12/18/2023	6.040	96,373					(1,711)	100,000	09/26/2023
100101636		HUNTSVILLE	AL		04/26/2023	7.625	96,384						130,000	03/03/2023
3340067871		SYRACUSE	NY		03/28/2024	9.235	96,386						360,000	01/18/2024
100161614		UNITED KINGDOM	GBR		07/29/2024	7.240	96,390					(2,657)	105,000	07/05/2024
100054714		MIAMI	FL		03/23/2021	7.700	96,392						175,000	01/03/2021
324090745		KENNEWICK	WA		10/31/2024	8.630	96,394						1,284,000	09/18/2024
100027830		ALEXANDRIA	MN		10/26/2018	4.125	96,417						147,250	06/04/2018
100112164		CASSELBERRY	FL		06/29/2023	4.375	96,419						235,000	05/15/2022
100184645		HIGH VIEW	WV		12/17/2024	9.125	96,422		291				399,619	10/09/2024
3340074477		CHICAGO	IL		04/30/2024	9.385	96,426						490,000	04/08/2024
100112996		HOFFMAN ESTATES	IL		06/29/2023	3.875	96,429						225,000	05/15/2022
100071872		MERIDEN	CT		10/14/2021	4.500	96,439						130,000	08/13/2021
100014848		QUEEN CREEK	AZ		11/21/2017	3.625	96,453						137,900	07/20/2017
100031221		WESTON	FL		03/29/2019	3.000	96,456						207,000	12/07/2018
100153465		PHILADELPHIA	PA		05/30/2024	8.710	96,462						150,000	04/17/2024
100112384		MCDONOUGH	GA		06/29/2023	5.500	96,467						297,000	10/08/2022
100028329		RIVERTON	UT		10/26/2018	3.380	96,471						299,250	06/05/2018
100127336		WINDSOR	CA		08/30/2023	2.875	96,473						1,250,000	06/02/2022
100091989		GARFIELD HEIGHTS	OH		02/09/2023	8.066	96,485						144,000	01/17/2023
100184745		UPLAND	CA		12/17/2024	7.875	96,497		(3)				1,005,963	10/05/2024
100101738		TRENTON	NJ		03/31/2023	8.673	96,498		(3,908)				135,000	03/20/2023
100064719		DAYTONA BEACH	FL		07/14/2021	4.750	96,522						121,000	05/19/2021
3310088886		WEST BABYLON	NY		11/21/2024	8.253	96,525						615,000	10/15/2024
100011750		COLUMBIA	SC		03/08/2017	3.625	96,528						238,500	09/02/2016
100147558		FORT PIERCE	FL		04/03/2024	7.630	96,531		22				125,000	02/29/2024
100012537		MIAMI	FL		04/28/2017	3.071	96,538						250,000	01/31/2017
100133967		CLEVELAND	OH		10/25/2023	9.017	96,542						127,000	09/15/2023
100081424		TEHACHAPI	CA		03/18/2022	3.250	96,543						253,000	01/08/2022
100114314		MABLETON	GA		06/29/2023	4.250	96,547						276,000	06/01/2022
100102349		MINNEAPOLIS	MN		06/07/2023	7.875	96,548						122,000	08/12/2022
100011999		MCALLEN	TX		03/08/2017	5.000	96,559						138,200	11/30/2016
100019707		FORT WORTH	TX		07/26/2018	5.375	96,589						153,450	04/16/2018
3310080677		ORANGE	CT		08/26/2024	8.771	96,595						500,000	08/01/2024
100011567		LAUDERHILL	FL		03/08/2017	4.710	96,597						160,000	06/06/2020
100079625		TEHACHAPI	CA		04/25/2022	4.500	96,598						145,000	01/10/2022
100113944		DURHAM	NC		06/29/2023	8.375	96,609						510,000	06/02/2022
100043271		INDIANAPOLIS	IN		08/13/2020	9.625	96,612						170,050	11/21/2019
100119739		KANSAS CITY	MO		08/08/2023	8.110	96,617						128,000	07/12/2023
100043288		CHINOVALLEY	AZ		08/13/2020	8.100	96,640						180,500	08/22/2019
100053461		MYRTLE BEACH	SC		03/23/2021	4.500	96,644						115,000	12/31/2020
100087280		POCOMOKE CITY	MD		10/25/2022	5.875	96,661						140,000	03/04/2022
100025302		GRAND JUNCTION	CO		09/20/2018	4.000	96,672						159,125	04/30/2018
100139765		UNITED KINGDOM	GBR		12/18/2023	7.390	96,672					(1,715)	115,000	09/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111114		ORLANDO	FL		06/29/2023	4.250	96,687						320,000	05/15/2022
100117108		LOS ANGELES	CA		07/20/2023	5.250	96,690						440,000	03/01/2024
100012663		DISTRICT HEIGHTS	MD		05/25/2017	4.000	96,699						84,550	01/31/2017
100161581		UNITED KINGDOM	GBR		07/29/2024	5.740	96,713					(2,666)	102,000	07/05/2024
100111584		WHITESBORO	NJ		06/29/2023	6.375	96,733						240,000	06/05/2022
100111330		DECATUR	IL		06/29/2023	6.080	96,746						119,000	04/25/2024
100084775		PEMBROKE PINES	FL		08/02/2022	6.375	96,781						385,000	07/11/2022
100091195		BALTIMORE	MD		01/31/2023	9.250	96,806						160,000	12/02/2022
100142039		DEARBORN HEIGHTS	MI		02/29/2024	8.750	96,812						122,000	01/18/2024
100018056		BATH	ME		06/08/2018	5.250	96,827						158,000	02/26/2018
100126867		CHICAGO	IL		08/30/2023	6.700	96,833						190,000	05/17/2022
100130008		ASHLAND	KY		09/27/2023	8.802	96,837						135,500	08/14/2023
100010958		MIAMI	FL		12/23/2016	7.250	96,851						85,500	10/25/2016
100153486		DETROIT	MI		05/30/2024	8.940	96,852						132,000	03/13/2024
100023999		COOS BAY	OR		09/10/2018	5.250	96,856						160,000	09/10/2018
100174035		LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024	7.375	96,875						154,000	08/01/2024
3340069951		CLEVELAND HEIGHTS	OH		03/07/2024	9.348	96,877						432,000	02/01/2024
100076297		CALHOUN	GA		01/07/2022	4.125	96,895						135,000	11/08/2021
3310035251		PATERSON	NJ		06/15/2022	6.300	96,896						545,000	04/08/2022
100112637		NEOSHO	MO		06/29/2023	6.875	96,900						169,000	06/03/2022
100045411		CHICAGO	IL		11/25/2020	2.000	96,905						204,250	08/31/2020
100109139		GARLAND	TX		06/09/2023	7.750	96,910						325,000	04/25/2023
100055205		COLUMBUS	IN		03/23/2021	6.250	96,924						165,000	01/07/2021
100053564		KALISPELL	MT		03/23/2021	4.000	96,926						220,000	12/31/2020
100114295		GLENDALE	AZ		06/29/2023	3.750	96,937						485,000	06/01/2022
100137251		NETHERLANDS	NLD		11/28/2023	6.350	96,942					(6,374)	170,000	12/01/2023
100112135		PHILADELPHIA	PA		06/29/2023	2.000	96,948						255,000	05/15/2022
100168833		UNITED KINGDOM	GBR		09/26/2024	5.890	96,952					(6,947)	102,000	09/18/2024
100024986		TUCSON	AZ		09/20/2018	4.250	96,958						104,500	04/30/2018
100127290		LONG BRANCH	NJ		08/30/2023	6.500	96,966						400,000	06/03/2022
100139807		UNITED KINGDOM	GBR		12/18/2023	7.690	96,970					(1,759)	100,000	10/17/2019
100053950		CLOVIS	CA		03/23/2021	7.781	96,975						253,000	12/31/2020
100013109		ALLENTOWN	PA		05/25/2017	4.500	96,975						112,000	01/31/2017
100024546		DEARBORN HEIGHTS	MI		09/20/2018	5.000	96,980						133,000	04/30/2018
100031540		STREAMWOOD	IL		03/29/2019	4.750	96,980						165,000	12/08/2018
3310057207		HOUSTON	TX		11/21/2023	8.666	96,993						563,600	07/25/2023
100000511		WILMINGTON	DE		09/27/2016	6.750	96,997						110,000	08/24/2016
100146230		BENTON CITY	WA		03/19/2024	10.750	97,009						520,000	10/17/2023
100184691		LYNNWOOD	WA		12/17/2024	8.750	97,026		(9)				1,059,034	10/31/2024
3310062340		WEST PALM BEACH	FL		11/21/2023	8.771	97,030						540,000	10/04/2023
100013991		CREST HILL	IL		05/25/2017	4.000	97,034						150,000	01/31/2017
3340072496		PHILADELPHIA	PA		04/30/2024	9.118	97,040						600,000	03/13/2024
100139432		ROCKY MOUNT	NC		12/28/2023	10.125	97,055						138,000	10/03/2023
100145466		UNITED KINGDOM	GBR		03/12/2024	9.500	97,087		2,518			(2,113)	139,993	11/14/2019
100113784		ORCHARD PARK	NY		06/29/2023	6.375	97,088						310,000	06/02/2022
100016589		SWEET HOME	OR		04/10/2018	4.875	97,089						159,000	02/22/2018
100145763		UNITED KINGDOM	GBR		03/12/2024	3.390	97,102		4,544			(2,106)	98,000	02/07/2020
100139013		PLAINFIELD	IL		12/21/2023	4.750	97,106						285,000	06/02/2022
100130002		PORT ORANGE	FL		09/27/2023	8.159	97,110						178,000	08/15/2023
100046196		NAUGATUCK	CT		11/25/2020	4.000	97,113						146,300	08/31/2020
100010663		CLEVELAND HEIGHTS	OH		12/23/2016	10.900	97,121						49,400	10/03/2016
100013226		MORENO VALLEY	CA		05/25/2017	4.625	97,121						85,500	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100111453		CENTREVILLE	VA		06/29/2023	2.875	97,134						290,000	06/10/2022
100049708		STOCKTON	CA		11/20/2020	4.500	97,139						323,000	07/31/2020
100050197		CORTLAND	OH		11/20/2020	4.625	97,143						137,750	07/31/2020
100030542		SUGAR LAND	TX		12/20/2018	6.125	97,143						230,000	09/30/2018
100044823		VALRICO	FL		11/19/2020	4.000	97,171						204,930	07/31/2020
100028392		SARASOTA	FL		10/26/2018	5.000	97,179						166,250	06/04/2018
100155527		RIVERSIDE	CA		06/18/2024	10.490	97,181						590,000	03/21/2024
100120817		HUNTERSVILLE	NC		08/25/2023	6.990	97,193						640,000	06/02/2023
100049822		NORFOLK	VA		11/20/2020	4.500	97,198						209,000	07/31/2020
100064923		DAYTON	OH		07/14/2021	3.999	97,199						133,000	05/24/2021
100024690		CLOVIS	CA		09/20/2018	4.250	97,211						161,500	04/30/2018
100026135		BAKERSFIELD	CA		09/20/2018	4.750	97,215						145,350	04/30/2018
100057763		SAN ANTONIO	TX		06/30/2021	4.375	97,219						135,000	04/23/2021
100071738		PALMERTON	PA		10/14/2021	4.125	97,219						138,000	08/23/2021
100092012		TRENTON	NJ		02/09/2023	8.413	97,227						130,000	01/10/2023
100013814		GOOSE CREEK	SC		05/25/2017	4.000	97,255						115,000	01/31/2017
100011009		DALLAS	TX		12/23/2016	3.625	97,256						133,000	04/13/2016
100184766		AURORA	CO		12/17/2024	9.125	97,269		(6)				756,445	10/24/2024
3340069822		PARK FOREST	IL		03/14/2024	9.585	97,277						430,000	01/21/2024
100064946		SAINT PETERSBURG	FL		07/14/2021	3.750	97,279						134,000	04/30/2021
3310066927		BRONX	NY		09/18/2024	8.771	97,282						715,000	08/27/2024
100145385		UNITED KINGDOM	GBR		03/12/2024	3.390	97,320		4,449			(2,110)	98,000	05/07/2020
100117439		ELLENWOOD	GA		07/20/2023	7.250	97,327						160,000	03/01/2024
100050227		CORDOVA	TN		11/20/2020	4.625	97,346						120,413	07/30/2020
100019958		MENIFEE	CA		07/30/2018	5.250	97,349						315,000	05/09/2018
100101707		DORDRECHT/DRECHTSTEDEN	NLD		03/30/2023	1.000	97,356					(6,401)	125,333	06/30/2024
100112346		CUMMING	GA		06/29/2023	3.375	97,385						495,000	06/05/2022
100025016		NORTH BERGEN	NJ		09/20/2018	4.625	97,396						147,250	04/30/2018
100138069		LAS VEGAS	NV		12/13/2023	7.625	97,407						143,000	11/09/2023
100142734		PUNTA GORDA	FL		02/08/2024	7.124	97,409						433,000	12/08/2023
100050314		GLENDALE	AZ		11/20/2020	4.125	97,410						326,800	07/31/2020
3340069831		BALTIMORE	MD		03/21/2024	9.377	97,416						430,000	02/02/2024
100049734		OAK LAWN	IL		11/20/2020	4.375	97,422						94,763	07/31/2020
100168838		UNITED KINGDOM	GBR		09/26/2024	5.890	97,428					(6,981)	102,500	09/03/2024
100067462		WAYNESBORO	VA		09/23/2021	4.000	97,437						147,000	06/04/2021
100032033		SPARKS	NV		03/29/2019	3.750	97,440						210,000	12/07/2018
100090094		OPELIKA	AL		01/13/2023	10.500	97,447						142,125	11/17/2022
3310061463		PATERSON	NJ		11/21/2023	8.925	97,453						502,000	09/08/2023
100184718		NORFOLK	VA		12/17/2024	8.750	97,460		(3)				419,946	11/01/2024
100043340		HOUSTON	TX		08/13/2020	3.625	97,467						165,870	08/20/2019
100044144		STAFFORD	VA		08/19/2020	4.875	97,492						285,000	07/22/2019
100054267		EUCLID	OH		03/23/2021	4.625	97,499						189,000	01/11/2024
100071791		PITTSBURGH	PA		10/14/2021	4.125	97,502						128,000	08/31/2021
100090207		MYRTLE BEACH	SC		01/13/2023	9.625	97,509						180,000	11/28/2022
100025033		ELGIN	IL		09/20/2018	4.625	97,514						166,250	04/30/2018
100028525		ANSONIA	CT		10/26/2018	4.000	97,517						159,600	05/31/2018
100065662		SILVER CITY	NM		07/28/2021	4.750	97,527						138,000	06/11/2021
100127104		MILFORD	PA		08/30/2023	7.725	97,532						174,000	05/16/2022
100081234		OKLAHOMA CITY	OK		03/18/2022	3.625	97,538						140,000	12/22/2021
100047698		ELMWOOD PARK	IL		11/20/2020	3.375	97,551						156,750	07/31/2020
3310090581		WEST MILFORD	NJ		12/05/2024	8.428	97,565						815,000	11/11/2024
100079790		SUNRISE	FL		04/25/2022	6.000	97,585						124,000	01/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012412		ORLANDO	FL		04/28/2017	5.500	97,594						125,000	01/31/2017
100175881		CLEVELAND	OH		11/12/2024	8.540	97,597		5				124,000	09/12/2024
100047663		MUSKEGON	MI		11/20/2020	4.500	97,601						142,500	07/31/2020
100128919		GARLAND	TX		09/22/2023	7.875	97,610						484,095	06/19/2023
100029312		DELANO	CA		10/26/2018	4.000	97,616						213,750	06/05/2018
100113359		SPOKANE VALLEY	WA		06/29/2023	6.250	97,617						405,000	05/14/2022
100153548		UNITED KINGDOM	GBR		05/29/2024	5.740	97,621					(1,419)	103,995	05/10/2024
100011142		NEW WHITELAND	IN		12/23/2016	6.000	97,623						174,000	04/14/2016
100047234		WOODRUFF	WI		11/20/2020	6.000	97,626						189,050	07/31/2020
100045264		FOREST HILL	MD		11/25/2020	5.375	97,631						484,500	08/31/2020
100116455		MIAMI	FL		07/20/2023	8.375	97,638						225,000	03/01/2024
100103808		CLEVELAND HEIGHTS	OH		05/10/2023	7.430	97,643						162,000	04/20/2023
3310085486		SNELLVILLE	GA		10/23/2024	8.666	97,648						610,000	09/13/2024
100045987		BROOKHAVEN	PA		11/25/2020	8.250	97,650						198,550	08/31/2020
100012955		PRINCETON	MN		05/25/2017	4.750	97,658						152,000	01/31/2017
100168862		UNITED KINGDOM	GBR		09/26/2024	5.790	97,661					(6,998)	103,000	09/11/2024
100147286		PLANTATION	FL		03/28/2024	7.800	97,667						164,000	02/12/2024
100050152		CINCINNATI	OH		11/20/2020	4.625	97,667						151,050	07/31/2020
100057991		PETERSBURG	VA		06/30/2021	4.250	97,667						138,000	05/05/2021
100126750		STONE MOUNTAIN	GA		08/30/2023	7.550	97,685						124,000	08/30/2023
100111700		NEWMARKET	NH		06/29/2023	4.625	97,695						240,000	06/03/2022
3320050617		RACINE	WI		04/27/2023	9.140	97,713						282,000	03/24/2023
100151760		JASPER	IN		05/10/2024	8.499	97,724						130,000	04/23/2024
100020018		BELTON	TX		07/30/2018	5.375	97,725						158,202	05/27/2018
100114385		LAFAYETTE	LA		06/29/2023	3.625	97,733						240,000	06/09/2022
100012759		YUMA	AZ		05/25/2017	4.000	97,734						115,000	01/31/2017
100132816		LAKE ISABELLA	CA		11/03/2023	8.500	97,737						145,000	09/06/2023
100053519		GARY	IN		03/23/2021	7.875	97,742						63,960	01/05/2021
100174179		MEMPHIS	TN		10/31/2024	7.500	97,762						125,000	07/19/2024
100000505		NORTON	VA		09/27/2016	6.875	97,765						195,000	08/25/2016
100078817		TOLEDO	OH		02/24/2022	3.874	97,770						137,000	01/21/2022
100054324		ABBEVILLE	LA		03/23/2021	7.903	97,781						125,000	01/06/2021
100145012		UNITED KINGDOM	GBR		03/12/2024	9.500	97,782		3,698			(2,126)	98,000	12/12/2019
100112273		HOLLYWOOD	SC		06/29/2023	5.125	97,790						270,000	06/03/2022
100091541		BIG SPRING	TX		01/20/2023	8.925	97,793						145,000	12/27/2022
100065655		BIRDSBORO	PA		07/28/2021	4.750	97,834						140,000	06/11/2021
100013113		ARNOLD	MO		05/25/2017	4.250	97,838						116,000	01/31/2017
100030472		BRONX	NY		12/20/2018	6.250	97,855						198,000	09/30/2018
100089100		EASLEY	SC		01/06/2023	8.875	97,863						140,000	11/14/2022
100112775		CONYERS	GA		06/29/2023	8.990	97,905						223,000	05/16/2022
100043159		GUILFORD	IN		05/28/2020	5.750	97,920						130,000	04/22/2020
100114045		NORTH HOLLYWOOD	CA		06/29/2023	5.250	97,929						1,250,000	06/03/2022
100053394		MOBILE	AL		03/23/2021	12.000	97,932						85,000	01/08/2021
100178200		SAN BERNARDINO	CA		11/19/2024	9.625	97,933		(28)				473,000	08/30/2024
100076143		NOGALES	AZ		01/07/2022	4.125	97,941						135,000	10/28/2021
100025926		MESA	AZ		09/20/2018	4.375	97,956						114,000	04/30/2018
100049149		BEAVERTON	OR		11/20/2020	5.500	97,957						251,750	07/31/2020
3340073653		HARVEY	IL		06/04/2024	9.653	98,010						400,000	03/28/2024
100067837		FORT WAYNE	IN		09/23/2021	4.375	98,018						140,000	07/30/2021
100145746		UNITED KINGDOM	GBR		03/12/2024	9.500	98,028		4,030			(2,153)	110,003	01/22/2020
100043092		NASHVILLE	TN		05/28/2020	6.000	98,030						145,000	02/13/2020
100013194		CHICAGO	IL		05/25/2017	4.000	98,034						117,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3340079618		SCRANTON	PA		08/26/2024	8.731	98,045						662,000	07/09/2024
100168913		UNITED KINGDOM	GBR		09/26/2024	6.690	98,046					(7,026)	110,000	09/05/2024
100024577		WEST CHICAGO	IL		09/20/2018	5.000	98,049						152,000	04/30/2018
3340076165		BATON ROUGE	LA		05/17/2024	9.546	98,050						526,000	04/19/2024
100078944		CENTER POINT	AL		02/24/2022	4.000	98,058						128,000	12/20/2021
100013745		ARVIN	CA		05/25/2017	4.625	98,060						155,000	01/31/2017
100088261		WILMINGTON	DE		10/17/2022	8.286	98,064						140,000	09/20/2022
100013237		EL CENTRO	CA		05/25/2017	4.500	98,080						177,000	01/31/2017
100146616		LACKAWAXEN	PA		03/20/2024	6.999	98,085						291,000	02/12/2024
100081318		HINESVILLE	GA		03/18/2022	3.375	98,091						142,000	12/30/2021
100029704		RENO	NV		10/26/2018	4.625	98,100						218,500	06/04/2018
100139775		UNITED KINGDOM	GBR		12/18/2023	7.290	98,101					(1,703)	125,000	09/16/2021
100018031		VISALIA	CA		05/22/2018	5.000	98,117						165,000	03/12/2018
100068288		INGLESIDE	IL		08/25/2021	4.875	98,126						125,000	06/11/2021
100026091		PHOENIX	AZ		09/20/2018	3.000	98,137						277,400	04/30/2018
100086365		VIRGINIA BEACH	VA		09/23/2022	7.750	98,151						170,000	06/22/2022
100111053		COHOES	NY		06/29/2023	6.000	98,157						185,000	05/18/2022
100131694		MARIETTA	GA		10/06/2023	8.125	98,177						385,000	02/17/2023
100108411		TRENTON	NJ		05/25/2023	8.371	98,183						130,000	04/21/2023
100023345		HACKETTSTOWN	NJ		08/16/2018	5.750	98,202						139,900	05/04/2018
100169250		GARY	IN		09/27/2024	7.600	98,207						125,000	08/28/2024
100114058		GROSSE POINTE	MI		06/29/2023	6.625	98,216						285,000	06/09/2022
100181552		GARFIELD HEIGHTS	OH		12/09/2024	8.460	98,217		8				146,000	10/31/2024
100169248		CHICAGO	IL		09/27/2024	8.150	98,231						125,000	08/23/2024
100013171		TWENTYNINE PALMS	CA		05/25/2017	4.000	98,233						92,150	01/31/2017
100048097		JONESBORO	GA		11/20/2020	5.875	98,235						190,000	07/31/2020
100012045		CLEARWATER	FL		03/08/2017	6.000	98,235						163,000	09/03/2016
100010957		MIAMI	FL		12/23/2016	7.250	98,236						85,500	10/25/2016
100099785		ENDICOTT	NY		02/28/2023	8.700	98,238						130,000	01/25/2023
100169249		CHICAGO	IL		09/27/2024	8.450	98,243						125,000	08/23/2024
100054043		SAINT LOUIS	MO		03/23/2021	3.875	98,244						149,900	01/04/2021
100169265		BINGHAMTON	NY		09/27/2024	8.530	98,246						125,000	08/09/2024
100169263		GLASSPORT	PA		09/27/2024	8.590	98,248						125,000	08/23/2024
100129950		HOUMA	LA		09/27/2023	8.663	98,253						140,000	08/25/2023
100045305		LADY LAKE	FL		11/25/2020	3.625	98,254						132,050	08/31/2020
100083037		CICERO	IL		05/11/2022	7.328	98,263						118,000	04/29/2022
100012847		SUMPTER TOWNSHIP	MI		05/25/2017	4.750	98,264						92,150	01/31/2017
100099965		SUN CITY	AZ		03/28/2023	7.625	98,272						285,000	02/24/2023
100126907		POUGHKEEPSIE	NY		08/30/2023	5.990	98,273						250,000	09/02/2022
100031987		BAKERSFIELD	CA		03/29/2019	3.250	98,281						240,000	12/09/2018
100111999		NORRISTOWN	PA		06/29/2023	4.500	98,283						265,000	05/15/2022
100024437		ROCHELLE	VA		09/20/2018	3.500	98,283						237,500	04/30/2018
100167106		DEARBORN HEIGHTS	MI		09/13/2024	7.625	98,291						141,000	07/10/2024
100132393		MEMPHIS	TN		11/03/2023	7.500	98,296						140,000	06/01/2023
100174469		ACAMPO	CA		10/31/2024	8.375	98,297		(40)				788,000	10/02/2024
100118069		ALTAMONTE SPRINGS	FL		07/20/2023	7.875	98,304						218,000	03/01/2024
100174112		INKSTER	MI		10/31/2024	8.625	98,329						125,000	08/13/2024
100184584		SHENDROCK	NY		12/17/2024	9.125	98,334		(6)				642,421	10/15/2024
100100287		LINDENWOLD	NJ		03/24/2023	8.500	98,353						150,000	02/07/2023
100045053		MEMPHIS	TN		11/19/2020	3.400	98,363		1,329				158,650	04/11/2020
3310059548		LAURELTON	NY		10/31/2023	8.141	98,387						755,000	08/28/2023
100108526		OOSTBURG	NLD		05/25/2023	6.070	98,392					(6,470)	165,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100091887		HOOGEZAND-SAPPEMEER	NLD		01/27/2023	6.200	98,392					(6,470)	120,943	12/01/2023
100088500		EMMEN	NLD		10/27/2022	4.900	98,392					(6,470)	127,148	12/01/2023
100088532		ENSCHEDE	NLD		10/27/2022	4.750	98,392					(6,470)	130,636	12/01/2023
100086317		VENLO	NLD		08/29/2022	4.950	98,392					(6,470)	127,373	12/01/2023
100030136		JERSEY CITY	NJ		12/20/2018	5.000	98,392						210,000	09/30/2018
100118047		SCRANTON	PA		07/20/2023	4.125	98,405						168,000	03/01/2024
100117019		JACKSON	TN		07/20/2023	5.375	98,417						168,000	03/01/2024
100032118		RIVERSIDE	CA		03/29/2019	4.625	98,454						280,695	12/08/2018
3340082592		HOUSTON	TX		08/26/2024	9.711	98,465						535,000	07/26/2024
100055140		GLENDALE	AZ		03/23/2021	6.375	98,467						235,000	01/05/2021
100046674		CHARDON	OH		11/25/2020	6.250	98,471						226,100	08/31/2020
100141422		ROCKFORD	IL		01/30/2024	9.375	98,498						134,000	12/14/2023
100116068		LAUDERHILL	FL		07/20/2023	8.125	98,503						123,000	03/01/2024
100064753		VACAVILLE	CA		07/14/2021	3.999	98,508						475,000	05/20/2021
100130384		ARCADIA	FL		09/28/2023	9.500	98,516						135,000	08/29/2023
100112691		TROUTMAN	NC		06/29/2023	7.066	98,517						235,000	06/02/2022
100048036		CANTON	NC		11/20/2020	3.375	98,523						222,300	07/31/2020
3340085022		JACKSONVILLE	FL		09/26/2024	9.333	98,534						426,000	08/28/2024
100028540		HIALEAH	FL		10/26/2018	5.000	98,556						134,900	06/02/2018
100019777		BOISE	ID		07/26/2018	5.375	98,559						220,400	04/04/2018
100079568		DEERFIELD BEACH	FL		04/25/2022	5.374	98,560						306,000	01/24/2022
100055778		CENTER LINE	MI		03/23/2021	4.000	98,563						113,000	12/31/2020
100055658		BALTIMORE	MD		03/23/2021	4.750	98,567						330,000	01/07/2021
100090248		PENSACOLA	FL		01/13/2023	10.125	98,569						125,000	11/14/2022
100000224		HOUSTON	TX		09/27/2016	8.875	98,573						204,900	08/25/2016
100013339		FONTANA	CA		05/25/2017	4.500	98,574						310,000	01/31/2017
100137253		NETHERLANDS	NLD		11/28/2023	6.200	98,585					(6,482)	170,000	12/01/2023
100089097		EASLEY	SC		01/06/2023	8.875	98,598						142,000	11/14/2022
100055265		ROCK HILL	SC		03/23/2021	6.500	98,607						205,000	01/05/2021
100091488		BROOKLYN	NY		01/20/2023	7.471	98,618						370,000	12/28/2022
100017942		WEST ALLIS	WI		05/22/2018	5.375	98,618						148,000	03/19/2018
100026232		MINNEAPOLIS	MN		09/20/2018	4.500	98,619						133,000	04/30/2018
100045998		BRISTOL	CT		11/25/2020	2.000	98,624						156,750	08/11/2020
100018259		KENNEDALE	TX		06/27/2018	5.375	98,636						149,000	04/10/2018
100023397		CLOQUET	MN		08/16/2018	5.625	98,668						159,400	05/30/2018
100154748		RIVERSIDE	CA		07/19/2024	8.125	98,679						509,000	02/22/2024
100049340		PLEASANTVILLE	NJ		11/20/2020	3.750	98,690						116,043	07/31/2020
100030044		GREENWOOD	MO		12/20/2018	6.750	98,700						198,000	09/30/2018
100013317		DELAND	FL		05/25/2017	5.000	98,705						105,000	01/31/2017
100174105		DETROIT	MI		10/31/2024	7.250	98,705						160,000	08/12/2024
100064767		ALBANY	NY		07/14/2021	4.250	98,713						223,200	05/10/2021
3310057211		HOUSTON	TX		11/29/2023	8.666	98,722						567,300	07/25/2023
100167112		KINGSVILLE	TX		09/13/2024	7.250	98,722						157,000	07/08/2024
100050176		LAWRENCEVILLE	GA		11/20/2020	4.207	98,736						217,550	07/31/2020
100026517		LOMPOC	CA		09/26/2018	4.125	98,736						295,000	06/15/2018
100055454		RACINE	WI		03/23/2021	4.500	98,737						145,000	01/03/2021
100025150		BRADENTON	FL		09/20/2018	4.000	98,741						159,505	04/30/2018
100048608		OAK PARK	MI		11/20/2020	6.750	98,749						150,100	07/31/2020
100068276		ASBURY PARK	NJ		08/25/2021	4.750	98,763						195,000	06/04/2021
100013452		OCALA	FL		05/25/2017	4.125	98,772						105,000	01/31/2017
100011613		ANSONIA	CT		03/08/2017	3.375	98,777						240,000	05/11/2021
100101100		RICHMOND	VA		04/28/2023	6.375	98,790						154,000	04/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100014466		ATLANTA	GA		09/27/2017	5.000	98,794						113,000	07/09/2020
100076052		LUMBERTON	TX		01/07/2022	4.750	98,797						129,500	10/07/2021
100173600		UNITED KINGDOM	GBR		10/29/2024	6.640	98,805					(3,844)	131,000	10/10/2024
100111429		VALLEY STREAM	NY		06/29/2023	4.610	98,808						531,000	06/01/2022
100064722		BRADLEY	ME		07/14/2021	4.250	98,838						133,000	05/19/2021
100180906		UNITED KINGDOM	GBR		11/27/2024	5.890	98,853					(1,263)	115,000	11/18/2024
100116274		HOPWOOD	PA		07/20/2023	7.000	98,854						147,000	03/01/2024
100011022		BALTIMORE	MD		12/23/2016	6.000	98,866						40,850	10/25/2016
100145010		UNITED KINGDOM	GBR		03/12/2024	9.500	98,894					(2,146)	183,504	11/15/2019
100027793		PRESCOTT VALLEY	AZ		10/26/2018	4.625	98,895						202,350	05/31/2018
100119758		FLORISSANT	MO		08/08/2023	8.300	98,899						130,000	07/10/2023
100139745		UNITED KINGDOM	GBR		12/18/2023	7.090	98,901					(1,755)	117,000	10/19/2023
100011007		WASHINGTON	DC		12/23/2016	8.990	98,912						61,750	10/25/2016
100012299		WESLACO	TX		04/28/2017	4.521	98,949						130,000	01/31/2017
100053790		ABERDEEN	SD		03/23/2021	7.620	98,955						70,000	01/05/2021
100129895		CLEVELAND	OH		09/27/2023	9.052	98,962						130,000	08/23/2023
100161590		UNITED KINGDOM	GBR		07/29/2024	6.390	98,973					(2,728)	105,000	07/05/2024
100070491		WEST MIFFLIN	PA		09/23/2021	4.500	98,977						140,000	08/16/2021
100177864		WEST VALLEY CITY	UT		11/19/2024	10.500	98,979		(26)				555,000	08/26/2024
100139683		UNITED KINGDOM	GBR		12/18/2023	7.840	98,991					(1,757)	102,750	07/22/2021
100071780		IRMO	SC		10/14/2021	4.125	99,026						131,000	08/27/2021
100023329		PEORIA	AZ		08/16/2018	5.250	99,027						352,500	06/14/2018
3340075279		HARRISON	TN		05/17/2024	9.473	99,033						560,000	04/17/2024
100016501		COLORADO SPRINGS	CO		04/10/2018	4.875	99,033						177,000	02/08/2018
100135142		PASADENA	TX		11/03/2023	8.875	99,035						211,000	10/12/2023
100078989		SAINT LOUIS	MO		02/24/2022	4.125	99,038						142,000	12/22/2021
100024966		PORT SAINT LUCIE	FL		09/20/2018	4.625	99,043						135,850	04/30/2018
100026303		PHOENIX	AZ		09/20/2018	5.000	99,049						160,550	04/30/2018
100047295		LEAVENWORTH	KS		11/20/2020	6.375	99,050						155,681	07/31/2020
100025475		PEARLAND	TX		09/20/2018	4.375	99,051						212,800	04/30/2018
100164352		SAINT AUGUSTINE	FL		08/21/2024	8.125	99,057						333,000	06/12/2024
100079215		WASHINGTON	DC		02/24/2022	4.250	99,086						135,000	01/10/2022
100161818		ZANESVILLE	OH		07/31/2024	7.860	99,088						145,000	06/14/2024
100146560		FLORISSANT	MO		03/19/2024	12.250	99,089						394,000	10/24/2023
100146119		HOMESTEAD	FL		03/19/2024	8.625	99,099						435,000	11/01/2023
100172662		YOUNGSTOWN	OH		11/21/2024	7.000	99,105		1				198,000	10/21/2024
3310053949		BERWYN	IL		06/29/2023	8.596	99,124						515,000	05/13/2023
100175424		MAUMELLE	AR		12/23/2024	7.750	99,131		(2)				128,500	06/21/2024
100117362		KATY	TX		07/20/2023	4.375	99,145						271,500	03/01/2024
100131691		HERMITAGE	TN		10/06/2023	6.125	99,162						265,000	08/26/2022
100064833		HAZELWOOD	MO		07/14/2021	4.250	99,167						128,000	05/06/2021
100164906		JOHNSTOWN	PA		08/28/2024	8.280	99,172						137,000	08/02/2024
100116189		SACRAMENTO	CA		07/20/2023	3.990	99,176						335,000	03/01/2024
100067613		WEEMS	VA		09/23/2021	4.375	99,191						122,000	06/25/2021
100117079		LAKE PLACID	FL		07/20/2023	5.500	99,191						156,000	03/01/2024
3310056492		BELLPORT	NY		09/15/2023	8.596	99,198						490,000	06/29/2023
100082595		GUTHRIE	OK		04/14/2022	6.250	99,227						129,000	03/09/2022
100114170		HOWARD CITY	MI		06/29/2023	5.250	99,235						245,000	05/17/2022
100011914		JACKSONVILLE	FL		03/08/2017	5.750	99,237						100,000	09/03/2016
100067830		GREENVILLE	NC		09/23/2021	4.500	99,271						132,000	07/30/2021
100126367		ABSECON	NJ		08/30/2023	8.374	99,286						153,000	07/31/2023
100013786		ROGERS	AR		05/25/2017	5.000	99,295						123,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084647		INDIANAPOLIS	IN		08/02/2022	8.749	99,297						122,000	06/30/2022
100055341		NEW BRITAIN	CT		03/23/2021	4.375	99,323						130,000	01/02/2021
100181563		GARFIELD HEIGHTS	OH		12/09/2024	7.900	99,330		6				138,000	11/05/2024
100129898		CLEVELAND	OH		09/27/2023	9.033	99,337						130,000	08/24/2023
100065820		GREENBELT	MD		07/23/2021	5.625	99,341						125,000	07/12/2021
3340078435		CALABASH	NC		07/29/2024	9.891	99,341						608,000	06/03/2024
100149738		SHARON HILL	PA		04/26/2024	8.500	99,342						130,000	03/21/2024
100167109		CHARLOTTE	NC		09/13/2024	7.625	99,348						245,000	07/08/2024
100108358		AKRON	OH		05/25/2023	8.194	99,357						130,000	05/02/2023
100054228		LAS VEGAS	NV		03/23/2021	4.000	99,357						200,000	12/31/2020
100047125		HIALEAH	FL		11/20/2020	4.125	99,361						381,900	07/31/2020
100016499		GREER	SC		04/10/2018	4.875	99,362						245,000	06/08/2023
100046540		ROCHELLE	IL		11/25/2020	4.999	99,370						121,600	08/31/2020
100146152		OAK GROVE	MO		03/19/2024	9.750	99,382						540,000	11/02/2023
100026264		TUCSON	AZ		09/20/2018	4.000	99,396						104,500	04/30/2018
100050734		GREATER LONDON	GBR		03/02/2021	11.240	99,401					(1,803)	250,000	09/26/2018
100112048		SKOKIE	IL		06/29/2023	4.750	99,405						159,500	06/09/2022
100172850		MONTGOMERY	TX		10/25/2024	6.750	99,410		(1)				152,500	10/08/2024
100011006		LINCOLN PARK	MI		12/23/2016	8.500	99,416						73,150	10/25/2016
100167145		MUNCIE	IN		09/13/2024	7.875	99,420						124,000	07/17/2024
100144905		UNITED KINGDOM	GBR		03/12/2024	3.390	99,439		4,583			(2,160)	100,000	03/10/2020
100064732		SEGUIN	TX		07/14/2021	4.500	99,454						125,000	05/10/2021
100150651		SAN ANTONIO	TX		05/06/2024	7.125	99,461						325,000	03/15/2024
100103798		ARCHDALE	NC		05/10/2023	8.085	99,465						140,000	04/11/2023
100011543		BALTIMORE	MD		03/08/2017	4.750	99,467						169,200	09/02/2016
100138118		NORTH MIAMI BEACH	FL		12/14/2023	8.250	99,473						180,000	10/26/2023
100185910		BIRMINGHAM	AL		12/26/2024	6.499	99,492						140,000	12/06/2024
100144743		UNITED KINGDOM	GBR		03/12/2024	3.390	99,502		4,598			(2,160)	100,000	12/09/2019
100115261		DOLTON	IL		07/17/2023	7.811	99,523						165,000	06/02/2023
100012454		APOPKA	FL		04/28/2017	4.120	99,537						185,000	01/31/2017
3340079954		CAPE CORAL	FL		08/19/2024	9.170	99,540						1,230,000	06/27/2024
100087996		SYRACUSE	IN		10/25/2022	7.625	99,547						295,000	09/08/2022
100165149		UNITED KINGDOM	GBR		08/27/2024	5.790	99,550					(5,908)	105,000	08/12/2024
100168918		UNITED KINGDOM	GBR		09/26/2024	5.790	99,551					(7,134)	105,000	08/30/2024
100126862		MERRICK	NY		08/30/2023	2.500	99,561						665,000	02/24/2022
100112324		HAWLEY	PA		06/29/2023	7.375	99,572						260,000	06/03/2022
100044207		GLENPOOL	OK		08/19/2020	3.680	99,578						148,200	03/27/2019
100053574		BRIDGEVILLE	PA		03/23/2021	4.750	99,581						280,000	01/04/2021
100167018		DETROIT	MI		09/13/2024	8.625	99,592						120,000	06/24/2024
100155616		CHESTERFIELD	VA		06/18/2024	12.375	99,596						488,000	03/21/2024
100141363		HOUSTON	TX		01/30/2024	8.875	99,614						190,000	12/08/2023
100043203		DUNCANVILLE	TX		08/13/2020	6.000	99,627						180,025	08/25/2019
100027809		CHARLOTTE	NC		10/26/2018	4.625	99,629						152,000	06/01/2018
100011710		PETERSBURG	VA		03/08/2017	4.000	99,639						109,500	11/30/2016
100174150		HOUSTON	TX		10/31/2024	7.625	99,649						175,000	07/03/2024
100014078		CDENVILLE	AL		05/25/2017	4.375	99,660						155,000	01/31/2017
100076223		GENOA	IL		01/07/2022	4.125	99,664						147,000	11/12/2021
100184602		NORTH CHESTERFIELD	VA		12/17/2024	7.625	99,681		(4)				449,085	10/23/2024
100174412		GREEN BROOK	NJ		10/31/2024	7.750	99,684						1,164,000	08/21/2024
100144703		UNITED KINGDOM	GBR		03/12/2024	3.390	99,687					(2,163)	120,000	12/09/2019
100126868		SICKLERVILLE	NJ		08/30/2023	5.000	99,692						220,000	05/16/2022
100173598		UNITED KINGDOM	GBR		10/29/2024	5.890	99,692					(3,879)	130,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310077275		ROOSEVELT	NY		06/14/2024	8.771	99,718						675,000	05/19/2024
3310081991		OPA-LOCKA	FL		08/26/2024	8.610	99,718						480,000	07/20/2024
100011998		BELMONT	OH		03/08/2017	3.500	99,720						91,200	09/05/2016
3340091336		LANSING	IL		12/12/2024	8.856	99,721						520,000	11/19/2024
100116271		BRONX	NY		07/20/2023	7.350	99,730						690,000	03/01/2024
100088996		DAYTON	OH		11/15/2022	8.125	99,732						168,000	10/18/2022
100117003		MEMPHIS	TN		07/20/2023	5.375	99,738						159,000	03/01/2024
100027032		OXNARD	CA		09/26/2018	2.000	99,760						499,000	06/13/2018
100024778		PARMA HEIGHTS	OH		09/20/2018	4.625	99,771						126,350	04/30/2018
3340083345		PHILADELPHIA	PA		09/18/2024	9.131	99,772						600,000	08/15/2024
3310086499		CARTERSVILLE	GA		10/31/2024	8.323	99,792						480,000	09/24/2024
3310090405		HOLBROOK	MA		12/12/2024	8.743	99,792						640,000	11/14/2024
3340092139		CLARKSVILLE	TN		12/30/2024	8.707	99,792						440,000	12/11/2024
100139698		UNITED KINGDOM	GBR		12/18/2023	6.690	99,800						105,000	09/01/2023
100139710		UNITED KINGDOM	GBR		12/18/2023	6.490	99,800						105,000	09/14/2023
100168891		UNITED KINGDOM	GBR		09/26/2024	5.690	99,804						105,000	09/23/2024
100185660		UNITED KINGDOM	GBR		12/20/2024	5.550	99,804						105,000	12/10/2024
100011996		GREENSBORO	NC		03/08/2017	5.250	99,813						130,000	09/02/2016
3340064103		EAST WINDSOR	CT		02/29/2024	9.728	99,824						682,000	10/12/2023
100027916		DULUTH	GA		10/26/2018	4.375	99,838						170,050	05/31/2018
100128429		NORTH MIAMI BEACH	FL		09/15/2023	7.375	99,842						232,000	07/21/2023
100161544		AUBURN	AL		07/30/2024	6.875	99,850						345,000	06/04/2024
100119688		TRENTON	NJ		08/08/2023	8.511	99,852		753				130,000	07/12/2023
100109235		CHICAGO	IL		07/21/2023	8.125	99,865						160,000	05/30/2023
100147104		WALLINGFORD	PA		03/28/2024	8.749	99,869						158,000	02/28/2024
100174509		WORTH	IL		10/31/2024	9.125	99,878						125,000	03/20/2024
100064750		COLUMBIA	MO		07/14/2021	4.250	99,882						139,000	04/23/2021
100119835		GARY	IN		08/08/2023	8.410	99,883						152,000	06/27/2023
100132399		MEMPHIS	TN		11/03/2023	7.500	99,904						142,000	06/09/2023
100028724		HOLIDAY	FL		10/26/2018	4.000	99,914						119,700	05/31/2018
100050277		HIALEAH	FL		11/20/2020	4.000	99,935						161,500	07/31/2020
100127308		RIVERBANK	CA		08/30/2023	2.875	99,940						425,000	06/02/2022
3310076375		WOODLAND PARK	CO		07/29/2024	8.666	99,941						1,365,000	05/18/2024
100148977		JURAPA VALLEY (MIRA LOMA AREA	CA		04/17/2024	8.875	99,951						801,000	02/07/2024
100054254		CHICAGO	IL		03/23/2021	3.410	99,953						182,000	01/07/2021
100013359		LARGO	FL		05/25/2017	4.500	99,956						121,000	01/31/2017
100076125		HARRISBURG	PA		01/07/2022	4.125	99,970						135,000	10/29/2021
100136814		PITTSBURGH	PA		11/27/2023	9.635	99,974						200,000	10/30/2023
3310076660		GREENSBORO	GA		08/26/2024	9.135	99,984						980,000	07/15/2024
100113264		CLINTON TOWNSHIP	MI		06/29/2023	2.875	99,988						300,000	06/10/2022
100118075		PFLUGERVILLE	TX		07/20/2023	7.740	99,989						300,000	03/01/2024
100048118		LANHAM	MD		11/20/2020	4.625	99,991						147,250	07/31/2020
100071841		TUCSON	AZ		10/14/2021	4.125	100,005						300,000	08/19/2021
100101139		ALLENTOWN	PA		04/28/2023	4.325	100,007						170,000	01/13/2022
100136775		CLEVELAND	OH		11/27/2023	9.385	100,014						130,000	10/06/2023
100117042		SPRINGFIELD	GA		07/20/2023	5.125	100,017						168,000	03/01/2024
100127295		LAWRENCEBURG	KY		08/30/2023	2.875	100,025						250,000	06/10/2022
100046246		TALLAHASSEE	FL		11/25/2020	4.250	100,026						94,763	08/31/2020
100060314		CHESAPEAKE	VA		06/25/2021	4.000	100,037						134,000	04/02/2021
100018439		DALLAS	OR		06/27/2018	5.125	100,050						200,000	04/18/2018
100161593		UNITED KINGDOM	GBR		07/29/2024	6.390	100,050						105,000	07/17/2024
100099554		CHATTANOOGA	TN		02/17/2023	8.875	100,074						145,000	01/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100029006		CANTON	OH		10/26/2018	4.625	100,074						94,763	06/01/2018
100116250		AUGUSTA	GA		07/20/2023	4.500	100,075		413				167,000	03/01/2024
100019593		PENSACOLA	FL		07/26/2018	4.875	100,077						148,000	03/20/2018
100090026		CLEVELAND	OH		01/13/2023	8.375	100,079						125,000	11/08/2022
100150527		SMYRNA	GA		05/03/2024	7.624	100,088						475,000	01/22/2024
100025939		LAKELAND	FL		09/20/2018	4.500	100,093						161,500	04/30/2018
100139086		BUHL	ID		12/28/2023	9.499	100,094						175,000	12/06/2023
100175871		LEESBURG	FL		11/12/2024	7.400	100,096		2				159,000	09/25/2024
100076135		WAYNE	MI		01/07/2022	4.250	100,104						135,000	10/28/2021
3340082280		POUGHKEEPSIE	NY		10/03/2024	8.822	100,109						720,000	09/02/2024
100028135		PHOENIX	AZ		10/26/2018	4.625	100,112						185,250	06/03/2018
100136810		DAYTON	OH		11/27/2023	9.422	100,128						140,000	10/05/2023
100139834		UNITED KINGDOM	GBR		12/18/2023	4.990	100,134					(1,731)	110,000	11/14/2022
100047086		AZTEC	NM		11/20/2020	7.875	100,136						118,750	07/31/2020
100048773		SAINT PAUL	MN		11/20/2020	6.375	100,141						204,250	07/31/2020
100127234		ALEXANDRIA	VA		08/30/2023	3.125	100,146						460,000	04/09/2023
100131864		MYRTLE BEACH	SC		10/06/2023	7.999	100,154						130,000	09/13/2023
100155556		LAKELAND	FL		06/18/2024	10.500	100,178						372,000	03/22/2024
100048854		CHICAGO	IL		11/20/2020	4.375	100,181						142,500	07/31/2020
100161865		BALTIMORE	MD		07/31/2024	8.150	100,186						165,000	06/12/2024
100177860		PLYMOUTH	MI		11/19/2024	8.750	100,212		(53)				734,400	08/26/2024
100184941		VILLAS	NJ		12/17/2024	8.625	100,236		(9)				566,932	10/28/2024
3310089392		NAPERVILLE	IL		12/05/2024	8.687	100,238						560,000	10/31/2024
100114026		ELMWOOD PARK	NJ		06/29/2023	2.875	100,248						500,000	06/03/2022
100169213		INDIANAPOLIS	IN		09/27/2024	7.600	100,250						160,000	09/12/2024
100174117		MONROEVILLE	PA		10/31/2024	7.500	100,261						128,000	08/23/2024
100084684		LAKELAND	FL		08/02/2022	6.875	100,263						205,000	07/05/2022
100054513		CATAWBA	NC		03/23/2021	3.625	100,264						285,000	12/31/2020
100155960		RIVERTON	UT		06/18/2024	7.375	100,266						465,000	04/26/2024
3310064187		CAPE CORAL	FL		11/29/2023	8.960	100,267						575,000	09/13/2023
100155166		CAPE CORAL	FL		07/19/2024	6.875	100,269						295,000	02/28/2024
100099912		SARCOXIE	MO		03/28/2023	10.750	100,280						136,500	02/13/2023
100076157		COLUMBIA	SC		01/07/2022	4.125	100,284						135,000	11/03/2021
100046828		HILTON HEAD ISLAND	SC		11/20/2020	8.500	100,295						275,500	07/31/2020
100012708		NORTH LAS VEGAS	NV		05/25/2017	4.250	100,296						125,000	01/31/2017
100030080		EL MIRAGE	AZ		12/20/2018	4.500	100,298						201,000	09/12/2018
100128520		VALENCIA	CA		09/15/2023	7.375	100,304						770,000	08/03/2023
100126360		LOUISVILLE	KY		08/30/2023	8.360	100,311		836				140,000	07/20/2023
100138215		BUFORD	GA		12/14/2023	8.375	100,312						480,000	11/06/2023
100153425		TUSKEGEE	AL		05/30/2024	8.180	100,315						152,000	04/17/2024
100049294		COSTA MESA	CA		11/20/2020	3.500	100,323						437,000	07/31/2020
100114501		NAMPA	ID		06/29/2023	7.083	100,344						290,000	05/16/2022
100112391		CHICAGO	IL		06/29/2023	4.500	100,352						215,000	05/16/2022
100153457		SHARON HILL	PA		05/30/2024	8.950	100,356						130,000	04/26/2024
100084761		MYRTLE BEACH	SC		08/02/2022	8.124	100,373						135,000	07/01/2022
100109841		ST. LOUIS	MO		06/22/2023	7.918	100,388						148,000	05/25/2023
100084621		CONWAY	SC		08/02/2022	7.000	100,389						216,000	07/06/2022
100050323		PHOENIX	AZ		11/20/2020	5.625	100,396						190,000	07/31/2020
100090667		JACKSONVILLE	FL		12/29/2022	8.441	100,399						142,000	12/12/2022
100103111		GARFIELD HEIGHTS	OH		04/21/2023	8.503	100,410						133,000	03/22/2023
100174957		PITTSBURGH	PA		10/31/2024	7.990	100,412						166,000	05/06/2024
100175763		CAPE MAY	NJ		11/12/2024	8.250	100,439						505,000	10/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184828		HAMPTON	NJ		12/17/2024	7.750	100,442		(1)				424,020	10/05/2024
100174522		YORK	PA		10/31/2024	9.500	100,445						150,000	03/18/2024
100068310		LAFAYETTE	IN		08/25/2021	4.875	100,447						150,000	05/28/2021
100116382		DOLTON	IL		07/20/2023	7.500	100,482						145,000	03/01/2024
100065601		CHICAGO	IL		07/28/2021	5.000	100,487						140,000	06/04/2021
100165087		UNITED KINGDOM	GBR		08/27/2024	5.790	100,498					(5,965)	106,000	08/13/2024
100046815		MARIETTA	GA		11/20/2020	8.375	100,502						322,050	07/31/2020
3310074725		GLENWOOD	NJ		05/17/2024	8.771	100,505						600,000	04/08/2024
100055101		PHILADELPHIA	PA		03/23/2021	4.625	100,507						147,000	01/04/2021
100184443		LONG BEACH	CA		12/17/2024	7.875	100,508		(1)				1,247,195	10/15/2024
100068393		EASTON	PA		08/25/2021	4.250	100,514						140,000	06/30/2021
100030368		ROSEVILLE	MN		12/20/2018	5.250	100,526						210,000	09/30/2018
100028150		MONROE	NY		10/26/2018	5.000	100,534						244,150	06/04/2018
100018068		TEMPE	AZ		06/08/2018	5.250	100,535						169,000	03/15/2018
100088901		GRIFFIN	GA		11/15/2022	7.500	100,552						158,000	10/18/2022
100057579		SAN ANTONIO	TX		06/30/2021	4.250	100,558						146,000	05/03/2021
100109968		CLEVELAND	OH		06/22/2023	8.234	100,564						133,000	05/17/2023
100127928		LOUISVILLE	KY		09/08/2023	7.500	100,574						145,000	06/30/2022
100114332		NEWBURG	MO		06/29/2023	5.875	100,584						185,000	06/09/2022
100012091		CLEARWATER	FL		03/08/2017	4.750	100,596						163,000	09/03/2016
100025519		LAKE IN THE HILLS	IL		09/20/2018	4.125	100,614						160,550	04/30/2018
3500110064		NORTH PORT	FL		11/15/2024	8.738	100,618						1,122,000	06/26/2024
100112108		VINELAND	NJ		06/29/2023	4.000	100,623						200,000	06/05/2022
100141911		UPPER DARBY	PA		03/27/2024	7.750	100,625						172,000	02/15/2024
100178073		VIRGINIA BEACH	VA		11/19/2024	7.300	100,653						713,000	08/29/2024
100088831		NAPLES	FL		11/15/2022	8.375	100,657						143,000	10/12/2022
100128497		LAS VEGAS	NV		09/15/2023	7.625	100,664						259,000	07/14/2023
100113073		CHICAGO	IL		06/29/2023	2.000	100,676						340,000	04/08/2023
100139155		PHILADELPHIA	PA		12/28/2023	8.874	100,678						171,000	11/29/2023
100068285		NORTH MYRTLE BEACH	SC		08/25/2021	4.875	100,681						150,000	05/28/2021
100065144		WARNER ROBINS	GA		07/14/2021	3.625	100,686						132,400	04/21/2021
100010904		LEMON GROVE	CA		12/23/2016	2.000	100,695						235,000	10/31/2016
100044628		TUJUNGA	CA		11/19/2020	4.000	100,700						522,500	01/31/2020
100014518		SYKESVILLE	MD		09/27/2017	5.000	100,700						240,000	07/28/2017
100128778		BELLAIRE	MI		09/21/2023	9.124	100,701						212,000	08/24/2023
100103202		EVANSVILLE	IN		04/21/2023	8.926	100,712						132,500	03/29/2023
100101861		WEST PALM BEACH	FL		04/06/2023	8.500	100,712						142,000	02/01/2023
100112407		HIGHLAND	IL		06/29/2023	6.750	100,714						127,500	05/18/2022
3340070757		CATSKILL	NY		04/05/2024	9.516	100,715						660,000	02/09/2024
3310060279		HILLSDALE	NJ		12/22/2023	9.275	100,715						875,000	10/23/2023
100184947		SIMI VALLEY	CA		12/17/2024	9.000	100,715		(11)				779,314	11/01/2024
100108491		BALTIMORE	MD		05/25/2023	7.875	100,724						170,000	04/24/2023
100112506		CLEVELAND	OH		06/29/2023	4.000	100,725						250,000	05/15/2022
100111008		PALMETTO	FL		06/29/2023	6.000	100,727						320,000	05/16/2022
100127694		LAS VEGAS	NV		09/08/2023	8.499	100,739						160,000	08/08/2023
100100288		DELRAY BEACH	FL		03/24/2023	8.125	100,752						210,000	01/13/2023
100143315		SAN ANTONIO	TX		02/16/2024	7.374	100,777						270,000	12/28/2023
100054775		CLEVELAND	OH		03/23/2021	8.000	100,782						105,000	12/31/2020
3340073271		JESUP	GA		05/23/2024	9.503	100,783						1,120,000	03/27/2024
100113585		FLORENCE	AZ		06/29/2023	2.875	100,785						275,000	06/02/2022
100064855		CLINTON	IL		07/14/2021	3.990	100,788						145,000	05/10/2021
100064857		CLINTON	IL		07/14/2021	3.990	100,788						145,000	05/10/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064858		CLINTON	IL		07/14/2021	3.990	100,788						145,000	05/10/2021
100064860		CLINTON	IL		07/14/2021	3.990	100,788						145,000	05/10/2021
100064861		CLINTON	IL		07/14/2021	3.990	100,788						145,000	05/10/2021
100146762		DALLAS	TX		03/20/2024	7.250	100,789						241,000	02/28/2024
100117031		LA PORTE	IN		07/20/2023	5.875	100,792						165,000	03/01/2024
100174461		SAHUARITA	AZ		10/31/2024	7.500	100,793						317,000	09/24/2024
100158177		UNITED KINGDOM	GBR		07/09/2024	3.890	100,795		2,568			(2,182)	120,000	07/16/2021
100117279		TUSCALOOSA	AL		07/20/2023	8.500	100,804						177,000	03/01/2024
100054811		WHITESTONE	NY		03/23/2021	6.375	100,804						830,000	12/31/2020
100039000		DUBLIN	IRL		09/27/2019	5.150	100,819					(6,613)	143,439	11/30/2018
100173799		PENN HILLS	PA		10/30/2024	8.125	100,819		(31)				122,000	08/30/2024
100032159		MANTECA	CA		03/29/2019	4.175	100,827						380,000	12/08/2018
100174419		MOYOCK	NC		10/31/2024	8.750	100,832						577,000	08/26/2024
100100830		CHICAGO	IL		04/28/2023	7.375	100,836						239,000	12/03/2021
100071876		DAYTON	OH		10/14/2021	4.000	100,859						146,000	09/09/2021
100172673		AURORA	CO		11/21/2024	6.875	100,859		(1)				450,000	10/18/2024
100108353		JOHNSON CITY	NY		05/25/2023	9.080	100,863						132,000	04/27/2023
100146321		STUART	FL		03/19/2024	9.750	100,870						459,101	10/24/2023
100118077		CHARLOTTE	NC		07/20/2023	8.000	100,875						270,000	03/01/2024
3310058251		NEW FAIRFIELD	CT		09/15/2023	8.925	100,883						675,000	08/11/2023
100117370		LOS ANGELES	CA		07/20/2023	4.500	100,890						530,000	03/01/2024
100120170		DAYTON	KY		08/14/2023	9.375	100,898						220,000	07/21/2023
100184388		HIGHLANDS	TX		12/16/2024	7.250	100,903						155,000	09/25/2024
100013345		LANSING	MI		05/25/2017	4.500	100,910						204,000	04/10/2024
100023312		EAST POINT	GA		08/16/2018	5.125	100,950						182,000	05/23/2018
100184842		WEST UNION	SC		12/17/2024	8.125	100,973		(2)				472,046	10/25/2024
100099920		LAKE ARIEL	PA		03/28/2023	9.624	100,974						370,000	02/21/2023
100086658		PORT SAINT LUCIE	FL		09/30/2022	8.500	100,976						870,000	08/31/2022
100115260		DOLTON	IL		07/17/2023	7.657	100,976						165,000	06/02/2023
3340083496		PORT CHARLOTTE	FL		09/10/2024	9.125	100,980						460,000	08/10/2024
100103349		EMMEN	NLD		04/28/2023	5.640	100,981					(6,640)	130,224	12/01/2023
100013839		QUEEN CREEK	AZ		05/25/2017	4.625	100,994						160,000	01/31/2017
100165133		UNITED KINGDOM	GBR		08/27/2024	6.640	100,994					(5,994)	115,000	08/08/2024
100026402		CERES	CA		09/26/2018	4.625	100,998						195,000	06/13/2018
100164146		COLUMBUS	GA		08/21/2024	6.750	101,024		19				133,000	07/29/2024
100149956		MILWAUKEE	WI		06/07/2024	9.500	101,029						127,000	04/05/2024
100172723		GEORGETOWN	TX		11/21/2024	6.625	101,033		(7)				400,000	11/01/2024
100055425		CHICAGO	IL		03/23/2021	4.375	101,044						115,000	01/08/2021
100165113		UNITED KINGDOM	GBR		08/27/2024	5.990	101,048					(5,997)	107,000	07/30/2024
100025165		NORTH LAUDERDALE	FL		09/20/2018	4.250	101,049						90,250	04/30/2018
100139859		UNITED KINGDOM	GBR		12/28/2023	5.940	101,050					(1,798)	175,000	11/29/2023
100023857		DALLAS	TX		09/10/2018	5.125	101,054						147,000	09/10/2018
100030373		CIBOLA	TX		12/20/2018	5.500	101,075						210,000	09/30/2018
100048842		MATTHEWS	NC		11/20/2020	5.000	101,089						266,000	07/31/2020
100147105		DURHAM	NC		03/28/2024	8.874	101,092						213,800	02/16/2024
100076104		COLUMBUS	OH		01/07/2022	4.125	101,100						140,700	10/29/2021
100047579		MIAMI	FL		11/20/2020	3.000	101,107						474,050	07/31/2020
100149039		FORT MC COY	FL		04/19/2024	8.000	101,108						186,000	03/08/2024
100154744		LANCASTER	NY		07/19/2024	6.875	101,112						200,000	03/20/2024
100185552		HOWE	TX		12/20/2024	6.875	101,114		(1)				310,000	10/31/2024
100049271		WAYNE	MI		11/20/2020	4.125	101,116						87,543	07/31/2020
100155196		MESQUITE	TX		07/19/2024	8.125	101,119						166,000	08/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3310082648		LAKEWOOD	NJ		10/10/2024	8.820	101,129						1,200,000	07/29/2024
3310082651		LAKEWOOD	NJ		10/10/2024	8.820	101,129						1,200,000	07/29/2024
100184823		DAWSONVILLE	GA		12/17/2024	7.250	101,139		(3)				411,000	10/23/2024
100112909		PHOENIX	AZ		06/29/2023	6.500	101,151						320,000	05/16/2022
3340081903		CHICAGO	IL		08/26/2024	9.443	101,162						560,000	07/24/2024
100136785		RACINE	WI		11/27/2023	8.685	101,183						130,000	10/05/2023
100111191		WAPPINGERS FALLS	NY		06/29/2023	4.750	101,186						165,000	05/13/2022
100081035		SAN BRUNO	CA		03/18/2022	2.999	101,193						510,000	01/11/2022
100163927		SANDUSKY	MI		10/04/2024	6.875	101,194						206,000	08/27/2024
100026167		HOUSTON	TX		09/20/2018	4.625	101,216						138,700	04/30/2018
100155203		MESQUITE	TX		07/19/2024	8.125	101,219						165,000	08/10/2023
100155205		DALLAS	TX		07/19/2024	8.125	101,219						215,000	08/10/2023
100014512		SILVER SPRING	MD		09/27/2017	5.750	101,229						220,000	07/28/2017
100017857		FORT WORTH	TX		05/30/2018	5.250	101,236						147,000	03/21/2018
100175762		LAS VEGAS	NV		11/12/2024	7.625	101,241						393,000	10/29/2024
100144785		UNITED KINGDOM	GBR		03/12/2024	3.550	101,247		4,563			(2,203)	101,749	02/14/2020
100017843		MORENO VALLEY	CA		05/30/2018	4.750	101,260						315,000	03/06/2018
100081389		SPRING LAKE	NC		03/18/2022	2.250	101,265						205,000	12/28/2021
100180670		HOLLYWOOD	FL		11/26/2024	7.750	101,266						130,000	09/13/2024
100112800		MASTIC BEACH	NY		06/29/2023	5.375	101,267						271,000	05/16/2022
3340087928		OAKDALE	PA		11/14/2024	8.784	101,277						820,000	10/10/2024
3340070046		COLUMBIA	SC		03/21/2024	9.288	101,281						1,344,000	02/06/2024
100176131		LANOKA HARBOR	NJ		12/20/2024	7.875	101,281		(1)				350,000	11/21/2024
100112846		LIBERTY	NY		06/29/2023	11.875	101,285						210,000	05/16/2022
100107835		SUNRISE	FL		05/19/2023	10.250	101,296						180,000	05/01/2023
100177867		TEMECULA	CA		11/19/2024	7.650	101,300		(8)				742,000	08/26/2024
100019690		SPRINGVILLE	UT		07/26/2018	5.000	101,306						197,800	05/02/2018
100146077		STOCKTON	CA		03/19/2024	8.875	101,310						510,864	10/30/2023
100111333		POMPANO BEACH	FL		06/29/2023	4.000	101,316						319,000	05/16/2022
100031922		GLENDALE	AZ		03/29/2019	4.000	101,323						210,000	12/10/2018
100145885		LOXAHATCHEE	FL		03/19/2024	9.750	101,327						670,000	10/17/2023
100184853		CHANDLER	AZ		12/17/2024	8.500	101,340		(3)				680,359	10/25/2024
100146013		PHOENIX	AZ		03/19/2024	10.490	101,341						430,000	10/27/2023
100117332		PALMDALE	CA		07/20/2023	3.625	101,344						605,000	03/01/2024
100024846		FESTUS	MO		09/20/2018	4.000	101,349						124,450	04/30/2018
100081232		OKLAHOMA CITY	OK		03/18/2022	3.500	101,351						140,000	12/28/2021
100011868		RICHMOND	VA		03/08/2017	5.000	101,355						139,000	09/02/2016
100117650		OCALA	FL		07/20/2023	9.875	101,372						136,000	03/01/2024
100141602		MOAB	UT		01/30/2024	8.625	101,376						665,000	01/03/2024
3340072008		PLAINVIEW	TX		04/19/2024	9.742	101,376						390,000	03/05/2024
3340074866		BALTIMORE	MD		05/17/2024	9.206	101,376						540,000	04/12/2024
100157741		SAN MARCOS	CA		07/02/2024	8.875	101,376						1,210,000	05/21/2024
100112086		HANOVER	PA		06/29/2023	7.500	101,382						239,000	06/03/2022
100057789		WACO	TX		06/30/2021	4.250	101,383						138,000	03/26/2021
100045325		BELVIDERE	IL		11/25/2020	6.900	101,389						129,200	08/31/2020
100146496		SANTA CLARITA	CA		03/19/2024	9.625	101,393						923,788	10/16/2023
100068313		LAFAYETTE	IN		08/25/2021	4.875	101,401						150,000	05/28/2021
100088965		ORLANDO	FL		11/15/2022	8.000	101,404						183,000	10/12/2022
100031547		CHICO	CA		03/29/2019	4.625	101,404						122,500	12/08/2018
100111770		TUCSON	AZ		06/29/2023	2.875	101,408						375,000	06/02/2022
100029603		PHOENIX	AZ		10/26/2018	4.250	101,416						137,750	06/04/2018
100043764		SALT LAKE CITY	UT		08/13/2020	12.250	101,441						258,875	11/20/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173876		PARKER CITY	IN		10/31/2024	7.750	101,449						129,000	08/30/2024
100185671		UNITED KINGDOM	GBR		12/20/2024	6.090	101,454					(445)	107,000	12/09/2024
3310064195		CAPE CORAL	FL		11/29/2023	8.960	101,455						575,000	09/21/2023
100086786		EL PASO	TX		10/04/2022	6.850	101,458						275,000	08/02/2022
100029487		LAFAYETTE	TN		10/26/2018	4.875	101,466						137,750	06/04/2018
100100306		FORT WORTH	TX		03/24/2023	10.500	101,469						145,000	03/01/2023
100014526		LAKELAND	FL		09/27/2017	4.250	101,471						197,000	07/28/2017
100049075		MORROW	GA		11/20/2020	4.375	101,476						114,000	07/31/2020
100100422		BLACKWOOD	NJ		04/27/2023	5.250	101,477						283,000	03/02/2022
100174487		SAN ANTONIO	TX		10/31/2024	8.500	101,482						378,000	09/27/2024
100184780		NORTHVILLE	MI		12/17/2024	7.875	101,492		(3)				772,899	10/18/2024
100079158		TUSCALOOSA	AL		02/24/2022	4.375	101,493						140,000	01/04/2022
100025793		BATON ROUGE	LA		09/20/2018	4.000	101,504						133,000	04/30/2018
3340068567		ROSCOE	NY		02/26/2024	9.562	101,511						600,000	01/10/2024
100146123		PHOENIX	AZ		03/19/2024	8.875	101,511						885,546	11/02/2023
100154819		BATON ROUGE	LA		07/19/2024	9.750	101,512						122,000	02/27/2024
100113596		RINGWOOD	NJ		06/29/2023	2.875	101,526						335,000	06/03/2022
100186706		SAN ANTONIO	TX		12/31/2024	7.000	101,526		20				137,000	09/16/2024
100026225		COUNTRY CLUB HILLS	IL		09/20/2018	2.000	101,561						156,750	04/30/2018
100154967		RICHMOND	VA		07/19/2024	7.625	101,562						152,000	01/25/2024
100045245		ORLANDO	FL		11/25/2020	3.500	101,565						194,750	08/31/2020
100136793		COHOES	NY		11/27/2023	9.272	101,566						165,000	10/10/2023
3310061407		NORTHPORT	NY		01/09/2024	8.610	101,574						625,000	09/22/2023
3310090423		ROCKY POINT	NY		12/19/2024	8.407	101,574						629,000	11/03/2024
100046313		INDIAN ORCHARD	MA		11/25/2020	3.000	101,575						204,250	08/31/2020
100166305		BIRMINGHAM	AL		10/23/2024	6.500	101,581						135,000	09/11/2024
100112552		GONZALES	LA		06/29/2023	7.162	101,601						208,000	06/02/2022
100044409		BALTIMORE	MD		11/19/2020	6.375	101,612						54,150	05/09/2019
100112702		NEWPORT NEWS	VA		06/29/2023	4.625	101,620						170,000	06/10/2022
100046338		VINELAND	NJ		11/25/2020	3.000	101,626						137,750	08/31/2020
100013380		PORT ST LUCIE	FL		05/25/2017	4.250	101,627						124,900	01/31/2017
100174173		BISHOP	TX		10/31/2024	7.625	101,628						137,000	07/16/2024
100030106		NORTH PLAINFIELD	NJ		12/20/2018	3.375	101,629						260,000	09/30/2018
100153543		UNITED KINGDOM	GBR		05/29/2024	8.090	101,638					(1,478)	120,000	04/26/2024
100114079		MILWAUKEE	WI		06/29/2023	3.750	101,640						576,000	06/02/2022
100111255		CHICAGO HEIGHTS	IL		06/29/2023	11.375	101,642						100,000	05/16/2022
100024536		NORTH LAS VEGAS	NV		09/20/2018	4.875	101,658						209,000	04/30/2018
100184531		TRIANGLE	VA		12/17/2024	8.250	101,665		(4)				640,521	10/16/2024
100014177		REDDING	CA		05/25/2017	3.375	101,671						139,000	01/31/2017
100079877		ORLANDO	FL		04/25/2022	6.000	101,671						127,500	01/31/2022
100150066		OMAHA	NE		06/14/2024	8.000	101,693						133,000	04/22/2024
100175812		MACON	GA		11/12/2024	7.200	101,705		1				132,000	09/16/2024
100134918		DETROIT	MI		10/30/2023	8.750	101,713						143,000	10/02/2023
100174440		NORTH SMITHFIELD	RI		10/31/2024	7.750	101,714						618,000	09/23/2024
100155425		FAIRFIELD TOWNSHIP	OH		06/18/2024	11.250	101,723						564,000	03/27/2024
100090174		BALTIMORE	MD		01/13/2023	8.250	101,725						135,000	11/04/2022
100011627		WESTON	FL		03/08/2017	5.500	101,726						255,000	09/01/2016
100012338		WAKE FOREST	NC		04/28/2017	4.500	101,726						145,000	01/31/2017
100175788		EUCLID	OH		11/12/2024	7.430	101,731		1				154,000	09/17/2024
100178150		ALLENTOWN	PA		11/19/2024	9.625	101,734						410,000	08/30/2024
100155451		PHELAN	CA		06/18/2024	11.125	101,735						500,000	03/22/2024
100146044		DENTON	TX		03/19/2024	9.500	101,741						415,000	10/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064979		RAVENNA	OH		07/14/2021	4.125	101,742						131,000	05/21/2021
100023478		VIRGINIA BEACH	VA		09/04/2018	5.375	101,749						147,000	09/04/2018
100087648		OOSTBURG	NLD		09/27/2022	1.000	101,758					(6,691)	125,102	12/01/2023
100116202		DELTONA	FL		07/20/2023	4.750	101,759						172,000	03/01/2024
100048652		CHICAGO RIDGE	IL		11/20/2020	2.000	101,763						213,750	07/31/2020
100088910		GALLOWAY	NJ		11/15/2022	9.125	101,767						130,000	10/04/2022
100142044		KATY	TX		02/29/2024	7.750	101,769						383,000	01/25/2024
100047360		LINCOLN CITY	OR		11/20/2020	7.250	101,773						223,250	07/31/2020
100031770		PHOENIX	AZ		03/29/2019	3.750	101,776						205,000	12/08/2018
100162354		KILLEEN	TX		08/06/2024	9.500	101,779						265,000	06/14/2024
100048655		POMPANO BEACH	FL		11/20/2020	4.125	101,779						118,750	07/31/2020
3310083467		PLAINFIELD	NJ		09/26/2024	9.359	101,784						572,000	08/19/2024
100133962		MINERSVILLE	PA		10/25/2023	9.283	101,784						134,000	09/26/2023
100152884		BROWNSVILLE	TX		05/22/2024	7.625	101,785						148,000	04/26/2024
100175550		CORONA	CA		11/08/2024	4.250	101,786		(44)				840,000	10/09/2024
100164687		UPPER CHICHESTER	PA		08/23/2024	8.500	101,786						296,000	07/22/2024
100109238		MEMPHIS	TN		07/21/2023	8.000	101,786						200,000	05/31/2023
100144908		UNITED KINGDOM	GBR		03/12/2024	3.390	101,788		4,730			(2,236)	102,500	02/24/2020
100140338		ROSHARON	TX		01/18/2024	6.500	101,789						335,000	10/31/2023
100164662		LOS ANGELES (AREA OF PORTER RA	CA		08/23/2024	8.500	101,809						1,126,000	07/15/2024
100130343		HILLSBORO	OR		09/28/2023	7.750	101,818						490,000	08/10/2023
100116129		MADERA	CA		07/20/2023	5.500	101,849						296,000	03/01/2024
100167122		MACON	GA		09/13/2024	7.875	101,850						127,000	07/12/2024
100025512		ELLENWOOD	GA		09/20/2018	4.750	101,864						147,250	04/30/2018
100126727		TEMPLE	GA		08/30/2023	6.125	101,866						349,900	05/16/2022
100149982		TORRINGTON	CT		06/07/2024	7.500	101,872						385,000	04/12/2024
100155416		ELK GROVE	CA		06/18/2024	9.990	101,874						645,000	03/05/2024
100184689		TUCSON	AZ		12/17/2024	7.750	101,884		(4)				574,881	11/01/2024
100026103		ORLANDO	FL		09/20/2018	4.000	101,885						118,750	04/30/2018
100067541		COUNCIL BLUFFS	IA		09/23/2021	4.375	101,885						150,000	07/16/2021
100038669		KILDARE	IRL		09/27/2019	1.500	101,894		5,224			(6,647)	116,356	11/30/2018
100100236		HIGH POINT	NC		03/17/2023	7.795	101,896						145,000	02/17/2023
100088181		ST. JOSEPH	MO		10/25/2022	7.625	101,908						148,000	09/21/2022
100164686		MORENO VALLEY	CA		08/23/2024	8.625	101,913						528,000	07/24/2024
100092034		MILLVILLE	NJ		02/09/2023	7.913	101,929						144,000	01/10/2023
100143483		BRAWLEY	CA		02/16/2024	7.875	101,931						275,000	01/15/2024
100101567		TINLEY PARK	IL		04/26/2023	6.990	101,931						155,000	02/17/2023
100013489		ADELANTO	CA		05/25/2017	4.625	101,937						140,000	01/31/2017
100113518		YORKVILLE	IL		06/29/2023	7.125	101,941						224,000	06/10/2022
100024552		CICERO	IL		09/20/2018	4.000	101,945						223,250	04/30/2018
100067827		SPRING HILL	FL		09/23/2021	4.500	101,947						136,000	07/26/2021
100050236		NEWBURGH	NY		11/20/2020	5.000	101,963						175,750	07/31/2020
100047216		COLUMBIA CITY	IN		11/20/2020	6.875	101,977						110,200	07/31/2020
100184600		REDLANDS	CA		12/17/2024	8.500	101,984		(4)				626,151	10/31/2024
100025675		HAGERSTOWN	MD		09/20/2018	5.000	101,986						76,713	04/30/2018
3340064016		MARKHAM	IL		04/19/2024	9.290	101,986						370,000	11/02/2023
100110981		PLYMOUTH MEETING	PA		06/29/2023	6.000	101,986						300,000	05/14/2022
100130332		BALTIMORE	MD		09/28/2023	8.750	101,990						131,900	07/28/2023
100155795		LAS VEGAS	NV		06/18/2024	9.250	101,994						497,807	03/21/2024
100047309		CARSON	CA		11/20/2020	6.250	102,000						631,750	07/31/2020
100184725		HENDERSON	NV		12/17/2024	8.750	102,020		(4)				727,898	10/16/2024
100143006		EGG HARBOR TOWNSHIP	NJ		02/12/2024	7.749	102,040						153,000	01/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111882		MARCUS HOOK	PA		06/29/2023	3.625	102,046						257,000	06/02/2022
100164682		COSTA MESA	CA		08/23/2024	9.250	102,051						643,000	07/25/2024
100119764		MILLVILLE	NJ		08/08/2023	7.350	102,054						145,000	06/28/2023
100017871		ANNAPOLIS	MD		05/30/2018	5.625	102,062						180,000	03/12/2018
100099841		BROOKSVILLE	FL		02/28/2023	8.417	102,067						170,000	02/08/2023
100129902		EUCLID	OH		09/27/2023	8.458	102,077						135,000	08/16/2023
100014490		MINNEAPOLIS	MN		09/27/2017	3.375	102,087						290,000	07/28/2017
100147211		HARRISBURG	PA		03/28/2024	7.840	102,092						125,000	02/07/2024
100016396		AMBLER	PA		04/05/2018	4.875	102,095						165,000	01/22/2018
100134053		LUFKIN	TX		10/25/2023	7.850	102,096						210,000	09/11/2023
100134057		LUFKIN	TX		10/25/2023	7.850	102,096						205,000	09/11/2023
100033277		DUBLIN	IRL		06/21/2019	4.150	102,101					(6,758)	306,888	11/30/2018
100050334		TUCSON	AZ		11/20/2020	4.000	102,105						159,600	07/31/2020
100054009		AUBURN	NY		03/23/2021	3.000	102,106						125,000	01/03/2021
100156931		UNITED KINGDOM	GBR		06/27/2024	6.640	102,111					(1,080)	115,000	06/21/2024
100019828		EL PASO	TX		07/26/2018	5.125	102,122						165,000	05/16/2018
100175757		OAKLAND	CA		11/12/2024	8.000	102,124						502,000	10/29/2024
100109697		TUSCALOOSA	AL		06/15/2023	9.875	102,129		(4)				145,000	02/15/2023
100042965		SACRAMENTO	CA		05/28/2020	4.750	102,131						323,000	04/22/2020
100169259		WILKES-BARRE	PA		09/27/2024	7.910	102,150						134,000	08/30/2024
100140762		COLUMBIA	SC		01/22/2024	8.374	102,154						170,000	12/11/2023
100169232		MIDFIELD	AL		09/27/2024	8.050	102,156						130,000	08/15/2024
100184552		SANTA CLARITA	CA		12/17/2024	8.125	102,162		(5)				1,021,834	10/21/2024
100032149		STOCKTON	CA		03/29/2019	4.000	102,165						300,000	12/07/2018
100113728		LA PUENTE	CA		06/29/2023	3.340	102,168						490,000	04/09/2023
100139703		UNITED KINGDOM	GBR		12/18/2023	6.440	102,181					(1,817)	111,000	09/29/2023
100174075		ST. LOUIS	MO		10/31/2024	7.625	102,181		327				131,000	08/14/2024
100155852		RINCON	GA		06/18/2024	8.750	102,181						488,237	04/01/2024
100020301		MARTINSBURG	WV		07/17/2018	5.500	102,181						153,000	07/17/2018
100175507		PALM BAY	FL		12/23/2024	7.875	102,184		(3)				305,000	05/30/2024
100143545		PORT HURON	MI		02/21/2024	7.950	102,200						135,000	01/23/2024
100146404		LA PLATA	MD		03/19/2024	8.875	102,207						523,598	11/03/2023
100174070		MEMPHIS	TN		10/31/2024	7.375	102,222						130,000	08/05/2024
100174088		MEMPHIS	TN		10/31/2024	7.375	102,222						150,000	08/14/2024
100154854		LAS VEGAS	NV		07/19/2024	7.125	102,231						163,500	02/16/2024
100030568		CHARLOTTE	NC		12/20/2018	5.625	102,232						158,000	09/30/2018
100173875		PARKER CITY	IN		10/31/2024	7.750	102,235						130,000	08/30/2024
100110802		ROTTERDAM	NLD		06/28/2023	6.200	102,239					(6,723)	185,000	12/01/2023
100078964		LINCOLN	NE		02/24/2022	4.000	102,241						149,000	12/16/2021
100114014		FEDERAL WAY	WA		06/29/2023	6.250	102,245						590,000	06/03/2022
100113770		DALLAS	TX		06/29/2023	7.000	102,249						330,000	06/09/2022
100012948		LAUDERHILL	FL		05/25/2017	4.875	102,252						85,500	01/31/2017
100184764		CAROL STREAM	IL		12/17/2024	8.375	102,254		(5)				322,292	10/26/2024
100156965		UNITED KINGDOM	GBR		06/27/2024	6.690	102,257					(1,081)	115,000	06/07/2024
100173959		DETROIT	MI		10/31/2024	7.500	102,264						175,000	09/06/2024
100049134		WOODSTOCK	GA		11/20/2020	3.625	102,267						231,800	07/31/2020
100057764		TULSA	OK		06/30/2021	4.250	102,267						156,000	04/28/2021
100078814		ROCHESTER	NH		02/24/2022	3.990	102,270						176,000	01/26/2022
100126911		ST CLAIR SHORES	MI		08/30/2023	9.327	102,273						154,000	05/14/2022
100130023		ALLENTOWN	PA		09/27/2023	7.763	102,275						156,000	08/24/2023
100113776		MACOMB	MI		06/29/2023	3.500	102,281						450,000	06/04/2022
100155697		LEMOORE	CA		06/18/2024	9.000	102,282						415,000	03/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100157740		HUGHSON	CA		07/02/2024	8.875	102,295						552,000	05/24/2024
100055003		LEXINGTON	NC		03/23/2021	10.130	102,300						131,000	01/02/2021
100064812		JACKSON	TN		07/14/2021	4.250	102,302						143,000	05/28/2021
100028021		CERES	CA		10/26/2018	3.625	102,312						308,750	06/03/2018
100090706		CLEVELAND	OH		12/29/2022	9.216	102,319		24				144,000	12/09/2022
100162029		KISSIMMEE	FL		07/31/2024	7.000	102,326						428,000	06/26/2024
100184836		OGDEN	UT		12/17/2024	8.750	102,327		(6)				384,517	10/26/2024
100143812		VLISSINGEN	NLD		02/27/2024	6.300	102,327					(4,871)	152,000	01/29/2024
100011997		TUCSON	AZ		03/08/2017	4.750	102,331						205,000	11/30/2016
100184905		MANASSAS	VA		12/17/2024	7.250	102,333		(5)				787,000	10/26/2024
100099648		FONTANA	CA		04/06/2023	8.375	102,337						425,000	02/14/2023
100028470		MIAMI	FL		10/26/2018	4.625	102,339						130,625	06/01/2018
100175726		LA VERNE	CA		11/12/2024	8.000	102,353						1,263,000	10/22/2024
100070414		TUCSON	AZ		09/23/2021	4.250	102,355						132,000	08/17/2021
100113672		CAPON BRIDGE	WV		06/29/2023	3.500	102,362						374,289	05/12/2022
100136776		MEMPHIS	TN		11/27/2023	9.260	102,364						134,000	10/26/2023
100049178		ROUND LAKE BEACH	IL		11/20/2020	3.750	102,374						140,600	07/31/2020
3340079078		MCHENRY	IL		07/29/2024	9.445	102,390						580,000	06/15/2024
100158320		UNITED KINGDOM	GBR		07/09/2024	3.490	102,392		2,701			(2,217)	110,000	02/18/2022
100178101		STANWOOD	WA		11/19/2024	9.125	102,401						910,000	08/30/2024
100146311		BROOKS	GA		03/19/2024	10.125	102,403						455,000	10/19/2023
100154823		BRANT	NY		07/19/2024	7.750	102,404						152,000	02/22/2024
100139930		NETHERLANDS	NLD		12/28/2023	6.200	102,405					(6,734)	208,800	01/01/2024
100100204		LINDENWOLD	NJ		03/17/2023	7.875	102,406						143,000	02/17/2023
100174455		NAMPA	ID		10/31/2024	7.750	102,412						874,423	09/18/2024
100090368		KANNAPOLIS	NC		02/03/2023	8.750	102,413						300,000	12/28/2022
100081312		FULLERTON	CA		03/18/2022	3.500	102,422						396,500	12/21/2021
100026853		PHOENIX	AZ		09/26/2018	3.375	102,427						188,000	06/13/2018
100030636		NORTH MIAMI	FL		04/09/2019	4.000	102,434						330,000	12/05/2023
100127343		ORLANDO	FL		08/30/2023	6.750	102,442						297,000	06/03/2022
100139350		WILMINGTON	DE		12/28/2023	8.170	102,443						127,000	12/05/2023
100044017		TUSCALOOSA	AL		08/19/2020	5.000	102,463		630				118,655	06/08/2018
100146381		ALBUQUERQUE	NM		03/19/2024	10.250	102,495						480,000	10/23/2023
100031096		ALTAMONTE SPRINGS	FL		03/29/2019	4.875	102,500						145,000	12/08/2018
3340082683		EWING	NJ		09/18/2024	8.983	102,504						830,000	08/13/2024
100164949		MEMPHIS	TN		08/28/2024	7.430	102,524						127,000	07/11/2024
100054077		SALEM	AL		03/23/2021	9.642	102,528		(71)				115,000	01/06/2021
3310077007		ANCHORAGE	AK		09/18/2024	9.191	102,542						675,000	05/24/2024
100184783		ORLAND PARK	IL		12/17/2024	7.625	102,544		(6)				460,970	10/12/2024
100018229		HACKENSACK	NJ		06/08/2018	5.375	102,546						140,500	03/15/2018
100000587		GLENDALE	AZ		09/27/2016	6.500	102,549						227,000	08/26/2016
100047616		NORTH LAS VEGAS	NV		11/20/2020	4.625	102,551						283,575	07/31/2020
100146272		LOVELAND	CO		03/19/2024	9.625	102,558						663,906	10/24/2023
3340071007		CLEVELAND	OH		03/14/2024	10.185	102,564						370,000	02/14/2024
3340083102		TRENTON	NJ		09/18/2024	9.392	102,564						510,000	08/16/2024
3340085538		BEVERLY HILLS	FL		10/23/2024	8.425	102,564						370,000	09/16/2024
100112117		RHOME	TX		06/29/2023	7.750	102,569						257,000	06/02/2022
100031498		PORTERVILLE	CA		03/29/2019	4.450	102,570						165,000	12/10/2018
100092050		BUFFALO	NY		02/09/2023	8.365	102,576						179,000	01/17/2023
100151780		BROWNSVILLE	TX		05/10/2024	8.375	102,578						122,000	04/16/2024
100139367		WOODRIDGE	IL		12/28/2023	8.480	102,579						145,000	11/10/2023
100158460		OCEAN ISLE BEACH	NC		07/10/2024	7.375	102,589						615,000	04/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080204		SCHENECTADY	NY		02/25/2022	5.395	102,590						154,000	02/07/2022
100120439		ASHLAND	KY		08/18/2023	7.999	102,592						138,000	07/06/2023
100047029		CLEMSON	SC		11/20/2020	3.625	102,604						256,405	07/31/2020
3340083458		PHILADELPHIA	PA		09/18/2024	9.125	102,608						650,000	08/19/2024
100090690		RALEIGH	NC		12/29/2022	8.531	102,609						145,000	11/22/2022
3310079632		PERTH AMBOY	NJ		09/03/2024	8.141	102,614						480,000	06/27/2024
100147246		TOLEDO	OH		03/28/2024	7.790	102,615						135,000	02/02/2024
100000459		SELMA	CA		09/27/2016	4.500	102,616						170,000	08/27/2016
100184714		SANTA FE	NM		12/17/2024	8.000	102,619		(6)				518,071	10/16/2024
100053374		LAKELAND	FL		03/23/2021	5.000	102,619						181,000	01/05/2021
100082761		KATWIJK	NLD		04/27/2022	2.900	102,620					(6,747)	147,403	12/01/2023
100112137		MINERAL	VA		06/29/2023	4.625	102,627						265,000	05/19/2022
100117039		MEMPHIS	TN		07/20/2023	6.375	102,634						176,000	03/01/2024
100184799		BLAUVELT	NY		12/17/2024	8.125	102,640		(2)				701,699	10/27/2024
3340083243		BERLIN	CT		09/26/2024	8.739	102,643						656,000	08/14/2024
3340092393		TRENTON	NJ		12/30/2024	8.796	102,643						650,000	12/03/2024
100068088		SIOUX FALLS	SD		09/23/2021	3.999	102,647						154,000	08/11/2021
100180907		UNITED KINGDOM	GBR		11/27/2024	5.690	102,655					(1,312)	108,000	11/08/2024
100111140		DOVER	DE		06/29/2023	4.125	102,660						340,000	05/18/2022
100023961		REDLANDS	CA		09/10/2018	5.375	102,671						417,000	09/10/2018
100026387		BAKERSFIELD	CA		09/26/2018	4.375	102,675						179,000	06/15/2018
100071869		ALTON	TX		10/14/2021	4.500	102,677						146,000	09/09/2021
100030538		ACWORTH	GA		12/20/2018	6.875	102,681						170,000	09/30/2018
100136726		INDEPENDENCE	MO		11/27/2023	8.700	102,690						155,000	10/30/2023
100064888		GREER	SC		07/14/2021	4.125	102,691						135,000	05/27/2021
100184641		PHOENIX	AZ		12/17/2024	8.125	102,702		(6)				539,896	10/19/2024
100071736		TORRINGTON	CT		10/14/2021	4.625	102,748						135,000	08/04/2021
100053558		CANUTILLO	TX		03/23/2021	3.375	102,748						258,000	01/05/2021
100024002		NEW PORT RICHEY	FL		09/10/2018	5.250	102,764						147,600	09/10/2018
100146504		NORTH CHARLESTON	SC		03/19/2024	10.250	102,767						485,000	10/14/2023
100014495		VICTORIA	TX		09/27/2017	5.000	102,769						205,000	07/28/2017
100057848		HOUSTON	TX		06/30/2021	4.125	102,775						167,000	04/12/2021
100171189		GARY	IN		11/22/2024	7.875	102,788		(1)				135,000	10/23/2024
100047990		ANKENY	IA		11/20/2020	3.750	102,792						117,325	07/31/2020
100101172		WINCHESTER	VA		04/28/2023	4.330	102,792						176,000	01/10/2022
100141740		BALTIMORE	MD		01/30/2024	7.874	102,800						185,000	01/08/2024
100148992		SPRING BRANCH	TX		04/17/2024	9.125	102,801						540,000	03/01/2024
100031686		PORT ST LUCIE	FL		03/29/2019	4.250	102,802						219,000	12/11/2018
100148989		REDMOND	OR		04/17/2024	9.250	102,806						669,000	02/09/2024
100146045		LIVERMORE	CA		03/19/2024	9.990	102,813						805,000	10/25/2023
100146307		BOISE	ID		03/19/2024	9.375	102,813						623,000	10/24/2023
100153866		DELMONT	PA		06/05/2024	8.499	102,816						125,000	05/15/2024
100049790		PHOENIX	AZ		11/20/2020	3.625	102,822						313,500	07/31/2020
100155383		ROYAL OAKS	CA		06/18/2024	8.625	102,822						885,000	03/20/2024
100012440		VINCENT	AL		04/28/2017	3.000	102,825						160,000	01/31/2017
3340085260		CHESTER	SC		10/23/2024	8.959	102,829						500,000	09/11/2024
100111668		HARTVILLE	OH		06/29/2023	7.375	102,831						249,900	06/05/2022
100013368		NORTH LAS VEGAS	NV		05/25/2017	4.375	102,842						125,000	01/31/2017
100184445		MISSION VIEJO	CA		12/17/2024	7.750	102,846		(6)				1,296,640	10/19/2024
100109824		CHICAGO	IL		06/22/2023	8.493	102,846						175,000	05/25/2023
100184692		HAMBURG	NY		12/17/2024	9.000	102,846		(7)				466,122	08/09/2024
100054873		ULYSSES	KS		03/23/2021	7.962	102,849		1,379				68,000	01/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143471		BRADENTON	FL		02/16/2024	6.999	102,857						465,000	01/19/2024
100156900		MEMPHIS	TN		06/27/2024	7.950	102,860						135,000	05/13/2024
100117309		MIAMI	FL		07/20/2023	5.000	102,865						170,000	03/01/2024
100065492		COPPERAS COVE	TX		07/28/2021	4.875	102,876						137,000	06/04/2021
100136822		LUBBOCK	TX		11/27/2023	8.050	102,880						168,500	10/10/2023
3310081934		NEWARK	NJ		10/23/2024	8.666	102,881						800,000	08/28/2024
100111015		WAUKEGAN	IL		06/29/2023	4.500	102,892						172,000	05/16/2022
100043371		GRAND PRAIRIE	TX		08/13/2020	4.500	102,897						259,350	07/11/2019
3340087973		MILWAUKEE	WI		11/14/2024	8.986	102,901						560,000	10/17/2024
100174146		MEMPHIS	TN		10/31/2024	7.375	102,904						151,000	08/16/2024
100156966		UNITED KINGDOM	GBR		06/27/2024	6.390	102,909					(1,088)	108,000	06/05/2024
100119670		LANDIS	NC		08/08/2023	7.750	102,916						165,000	06/23/2023
100145513		UNITED KINGDOM	GBR		03/12/2024	9.500	102,925		4,523			(2,261)	105,000	10/30/2019
100111499		LADERA RANCH	CA		06/29/2023	2.875	102,938						580,000	06/10/2022
100164703		SAN PABLO	CA		08/23/2024	8.375	102,966						1,047,000	07/30/2024
100071749		SAN ANTONIO	TX		10/14/2021	4.625	102,967						140,000	08/23/2021
100112343		HOUSTON	TX		06/29/2023	7.250	102,968						255,000	06/02/2022
100064699		SAN ANTONIO	TX		07/14/2021	4.625	102,978						168,000	05/21/2021
100161779		CHICAGO HEIGHTS	IL		07/31/2024	7.765	102,982						135,000	07/01/2024
100184674		SOUTH JORDAN	UT		12/17/2024	8.625	102,988		(6)				668,412	10/15/2024
100127007		MILLVILLE	NJ		08/30/2023	8.870	102,995						125,000	08/30/2023
100178187		LA VERNE	CA		11/19/2024	8.425	102,996		(16)				861,100	08/30/2024
100127212		BETHEL	VT		08/30/2023	11.625	103,005						175,000	05/23/2022
100043706		CLARKSBURG	MD		08/13/2020	5.875	103,007						191,900	12/20/2019
100155817		SNOHOMISH	WA		06/18/2024	9.250	103,023						672,887	04/01/2024
100120790		NEZPERCE	ID		08/25/2023	8.250	103,024						220,000	07/14/2023
100057782		MOORESVILLE	NC		06/30/2021	4.500	103,031						135,000	04/24/2021
100090050		BALTIMORE	MD		01/13/2023	8.374	103,038						128,750	11/28/2022
100165191		ARNHEM	NLD		08/28/2024	5.550	103,045					(7,511)	144,526	08/14/2024
100155546		FORT WORTH	TX		06/18/2024	9.375	103,046						436,000	03/21/2024
100042941		EAGLE MOUNTAIN	UT		05/28/2020	6.250	103,067						605,000	10/11/2019
100162345		PALM CITY	FL		08/06/2024	9.000	103,069						547,000	06/24/2024
100172184		KOKOMO	IN		10/17/2024	7.750	103,071						125,000	09/19/2024
100013568		RIO RANCHO	NM		05/25/2017	4.000	103,085						148,000	01/31/2017
100064721		MIAMI	FL		07/14/2021	4.125	103,088						164,000	05/21/2021
100017013		SAN ANTONIO	TX		05/16/2018	5.125	103,090						150,000	03/20/2018
100155758		FRONT ROYAL	VA		06/18/2024	10.125	103,101						440,000	03/22/2024
100012664		JACKSONVILLE	FL		05/25/2017	4.000	103,111						125,000	01/31/2017
100155405		DENVER	CO		06/18/2024	10.875	103,112						615,000	03/29/2024
100185118		DES MOINES	IA		12/20/2024	6.999	103,116		(2)				209,500	11/18/2024
3340077358		PHILADELPHIA	PA		06/14/2024	8.930	103,118						580,000	05/03/2024
100026321		DAVENPORT	FL		09/20/2018	4.750	103,120						194,750	04/30/2018
100177772		WHITTIER	CA		11/19/2024	8.925	103,133						845,700	08/22/2024
100169261		FRANKLINTON	NC		09/27/2024	7.240	103,133						189,000	08/14/2024
100043898		JACKSONVILLE	FL		08/19/2020	5.375	103,135						137,750	01/11/2020
100031692		FRESNO	CA		03/29/2019	3.375	103,137						160,000	12/11/2018
100055044		SPRINGFIELD	MA		03/23/2021	4.000	103,141						175,000	01/02/2021
100043353		MIAMI	FL		08/13/2020	6.500	103,141						285,000	07/11/2019
100026273		POSEN	IL		09/20/2018	4.000	103,148						241,000	03/22/2024
100079182		GRAND RAPIDS	MI		02/24/2022	4.375	103,148						130,000	01/07/2022
100155378		HAWAIIAN PARADISE PARK	HI		06/18/2024	9.625	103,159						460,000	03/18/2024
100023741		GREENSBORO	NC		09/04/2018	5.250	103,162						155,000	09/04/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117005		PHOENIX	AZ		07/20/2023	5.625	103,165						155,000	03/01/2024
100078979		MEMPHIS	TN		02/24/2022	4.250	103,173						154,500	12/29/2021
100184860		AURORA	CO		12/17/2024	8.125	103,185		290				575,482	10/25/2024
100137347		CANTON	OH		12/01/2023	9.499	103,192						135,000	10/31/2023
100025441		MIAMI	FL		09/20/2018	4.000	103,200						133,000	04/30/2018
100177803		BUTLER	NJ		11/19/2024	9.775	103,213						650,000	08/26/2024
100013154		LAKE WORTH	FL		05/25/2017	4.250	103,223						116,900	01/31/2017
100135926		KISSIMMEE	FL		11/13/2023	8.624	103,228						325,000	10/10/2023
3340067835		CALABASH	NC		03/14/2024	9.805	103,243						810,000	12/29/2023
100047849		EAST STROUDSBURG	PA		11/20/2020	6.750	103,245						194,750	07/31/2020
100117270		PHILADELPHIA	PA		07/20/2023	7.375	103,246						358,000	03/01/2024
100017938		GREENVILLE	TX		05/22/2018	5.500	103,249						153,000	02/12/2018
100112596		MIAMI	FL		06/29/2023	3.500	103,261						220,000	06/09/2022
100064735		IONE	WA		07/14/2021	4.500	103,265						130,000	05/17/2021
100024957		LUCERNE	CA		09/20/2018	4.000	103,266						128,250	04/30/2018
100145917		CHESTERFIELD	MO		03/19/2024	9.625	103,268						540,906	10/21/2023
100030958		ARMONA	CA		03/29/2019	4.125	103,285						194,000	12/07/2018
100100045		EDINBURG	TX		03/28/2023	10.125	103,301						440,000	02/22/2023
100174701		EASTPOINTE	MI		10/31/2024	7.000	103,325						169,000	03/19/2024
3310052849		CAPE CORAL	FL		06/08/2023	8.323	103,356						620,000	04/24/2023
3310090426		PARLIN	NJ		12/19/2024	8.470	103,356						610,000	10/30/2024
3340076280		AURORA	IL		05/17/2024	9.378	103,356						380,000	04/29/2024
100088251		TRENTON	NJ		10/17/2022	7.829	103,357						135,000	09/21/2022
100141551		HIGHLAND	CA		01/30/2024	7.625	103,359						202,000	01/04/2024
100057712		BLACKWOOD	NJ		06/30/2021	4.250	103,359						130,000	04/02/2021
100180870		UNITED KINGDOM	GBR		11/27/2024	5.890	103,368					(1,321)	108,750	11/18/2024
3340057234		PERRY	GA		03/14/2024	9.585	103,371						642,000	01/27/2024
100114691		HOUSTON	TX		06/29/2023	6.750	103,376						427,000	05/26/2023
100169397		ONTARIO	CA		09/30/2024	7.125	103,378		(63)				621,000	07/18/2024
100019988		LITTLE ELM	TX		07/30/2018	4.750	103,380						245,000	05/02/2018
100146728		COLUMBUS	GA		03/20/2024	6.999	103,383						140,000	02/14/2024
100184639		DELTONA	FL		12/17/2024	8.375	103,384		(7)				606,912	10/16/2024
100047305		RICHMOND	CA		11/20/2020	6.875	103,384						623,960	07/31/2020
100109955		LANSING	IL		06/22/2023	7.743	103,399						145,000	05/26/2023
100181596		MILWAUKEE	WI		12/09/2024	7.100	103,403		(2)				140,000	10/23/2024
100025433		TUCSON	AZ		09/20/2018	5.000	103,406						109,250	04/30/2018
100080170		JACKSONVILLE	FL		02/25/2022	5.600	103,410						125,000	01/28/2022
100026053		ORLANDO	FL		09/20/2018	4.000	103,410						218,500	04/30/2018
100043603		BURNSVILLE	MN		08/13/2020	5.250	103,417						279,300	12/18/2019
100146497		CHULA VISTA	CA		03/19/2024	9.625	103,434						914,909	10/17/2023
100029773		SPARKS	NV		10/26/2018	3.875	103,441						379,050	06/03/2018
100038581		MEATH	IRL		09/27/2019	4.650	103,456					(6,796)	226,292	11/30/2018
100024270		BEECHER	IL		09/20/2018	5.750	103,460						140,000	09/20/2018
100101583		SYRACUSE	NY		04/26/2023	6.875	103,463						140,000	02/17/2023
100164690		RIVERSIDE	CA		08/23/2024	8.875	103,475						570,000	07/23/2024
100025221		COLLEGE PARK	MD		09/20/2018	3.000	103,482						299,250	04/30/2018
100177681		SANTEE	CA		11/19/2024	9.275	103,485		(17)				760,000	08/09/2024
100184556		CLIFFSIDE PARK	NJ		12/17/2024	9.000	103,487		(7)				868,338	10/24/2024
100043190		PAROWAN	UT		05/28/2020	3.000	103,497						285,000	12/22/2019
100155691		FAIRFIELD	CA		06/18/2024	9.000	103,499						673,518	03/22/2024
100175874		DAYTONA BEACH	FL		11/12/2024	6.980	103,506		1				227,000	10/03/2024
100138976		EWING	NJ		12/21/2023	4.125	103,510						286,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025584		TUCSON	AZ		09/20/2018	4.000	103,512						135,850	04/30/2018
100143654		LAS VEGAS	NV		02/22/2024	7.499	103,513		4				170,000	01/18/2024
100184589		WASHINGTONVILLE	NY		12/17/2024	8.875	103,518		(7)				687,553	10/21/2024
100017732		SUNRISE	FL		04/26/2018	4.500	103,528						270,000	12/31/2017
100165688		SAINT LOUIS	MO		08/29/2024	7.625	103,530						142,000	07/08/2024
100078983		MEMPHIS	TN		02/24/2022	4.250	103,532						154,500	12/29/2021
100174392		SUISUN CITY	CA		10/31/2024	9.250	103,537						556,000	08/16/2024
100071771		TORRINGTON	CT		10/14/2021	4.250	103,543						130,000	08/30/2021
100129997		OKLAHOMA CITY	OK		09/27/2023	7.774	103,545						158,000	08/10/2023
100100144		XENIA	OH		03/28/2023	9.250	103,547						143,000	02/22/2023
100047512		SMYRNA	GA		11/20/2020	6.000	103,563						258,400	07/31/2020
100031975		CATHEDRAL CITY	CA		03/29/2019	4.175	103,565						229,960	12/07/2018
100101710		MAASTRICHT	NLD		03/30/2023	1.000	103,570					(6,810)	340,000	06/30/2024
100110789		KATWIJK	NLD		06/28/2023	6.150	103,570					(6,810)	183,333	12/01/2023
100139937		NETHERLANDS	NLD		12/28/2023	6.450	103,570					(6,810)	150,000	12/01/2023
100119588		AMSTERDAM	NLD		07/28/2023	6.200	103,570					(6,810)	500,000	12/01/2023
100130120		NETHERLANDS	NLD		09/26/2023	6.150	103,570					(6,810)	147,000	12/01/2023
100147319		WINSUM	NLD		03/27/2024	5.550	103,570					(4,690)	180,000	02/23/2024
100139922		NETHERLANDS	NLD		12/28/2023	6.200	103,570					(6,810)	169,200	01/01/2024
100153776		BREDA	NLD		05/30/2024	5.450	103,570					(4,720)	280,800	04/26/2024
100153750		LANDGRAAF	NLD		05/30/2024	5.650	103,570					(4,720)	174,000	04/29/2024
100080262		DEVENTER	NLD		02/22/2022	2.600	103,570					(6,810)	225,000	12/01/2023
100088550		DEN HAAG	NLD		10/27/2022	4.550	103,570					(6,810)	140,125	12/01/2023
100083331		DEDEMSVAART	NLD		05/27/2022	2.850	103,570					(6,810)	200,000	12/01/2023
100168961		S-GRAVENHAGE	NLD		09/26/2024	5.500	103,570					(8,201)	200,000	09/11/2024
100153783		OISTERWIJK	NLD		05/30/2024	6.650	103,570					(4,720)	258,200	06/30/2024
100157530		S-GRAVENHAGE	NLD		06/28/2024	5.650	103,570					(3,510)	173,750	06/30/2024
100143837		SEXBIERUM	NLD		02/27/2024	5.750	103,570					(4,930)	135,000	02/12/2024
100121052		NETHERLANDS	NLD		08/28/2023	6.300	103,570					(6,810)	265,000	12/01/2023
100103334		BERGEN OP ZOOM	NLD		04/28/2023	6.150	103,570					(6,810)	151,033	12/01/2023
100075865		UTRECHT	NLD		11/24/2021	2.650	103,570					(6,810)	275,000	12/01/2023
100119565		AMSTERDAM	NLD		07/28/2023	6.100	103,570					(6,810)	510,000	12/01/2023
100157546		BORN	NLD		06/28/2024	5.350	103,570					(3,510)	455,750	06/07/2024
100087627		VALKENBURG AAN DE GEUL	NLD		09/27/2022	5.150	103,570					(6,810)	126,324	12/01/2023
100157567		S-GRAVENHAGE	NLD		06/28/2024	5.550	103,570					(3,510)	180,000	05/23/2024
100184913		MENIFEE	CA		12/17/2024	8.625	103,579		(7)				703,133	10/25/2024
100067901		LITTLE ROCK	AR		09/23/2021	4.000	103,584						157,000	08/06/2021
100174030		LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024	7.375	103,585						152,000	08/01/2024
100173833		MEMPHIS	TN		10/31/2024	7.125	103,589						132,000	09/10/2024
100171329		NORWALK	CA		10/16/2024	7.125	103,595						728,000	08/15/2024
100129996		WELLSTON	OK		09/27/2023	7.770	103,596						158,000	08/10/2023
100043408		MILWAUKEE	WI		08/13/2020	4.000	103,606						152,000	07/10/2019
100146071		PONTE VEDRA BEACH	FL		03/19/2024	10.125	103,616						853,000	10/14/2023
100146356		BONNE TERRE	MO		03/19/2024	9.750	103,622						367,818	10/18/2023
100147112		MEMPHIS	TN		05/08/2024	7.875	103,623						150,000	03/21/2024
100176210		MOUNT EPHRAIM	NJ		12/20/2024	7.375	103,629		(3)				276,000	11/20/2024
100026145		BLUFFTON	SC		09/20/2018	4.625	103,640						164,255	04/30/2018
100133394		PEMBERTON	NJ		11/21/2023	8.500	103,641		(21)				135,000	08/15/2023
100184767		LUGOFF	SC		12/17/2024	8.625	103,648		(7)				305,946	10/28/2024
100115274		GALLOWAY	NJ		07/17/2023	8.536	103,650						155,000	06/06/2023
100076142		DULUTH	MN		01/07/2022	4.125	103,654						136,000	10/08/2021
100115276		HENRYETTA	OK		07/17/2023	8.208	103,665						137,000	06/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100017519		MARYSVILLE	WA		04/26/2018	6.125	103,668						250,000	12/31/2017
100177826		MEDFORD	OR		11/19/2024	8.675	103,674						749,000	08/26/2024
100018004		COLORADO SPRINGS	CO		05/22/2018	5.125	103,682						239,985	02/22/2018
100164873		MORROW	GA		08/26/2024	7.250	103,684						303,000	06/27/2024
100177688		RIALTO	CA		11/19/2024	8.675	103,686		(19)				664,600	08/10/2024
100068060		ENNIS	TX		09/23/2021	3.874	103,694						155,000	08/18/2021
100028014		HENDERSON	NV		10/26/2018	3.625	103,695						735,000	08/28/2024
100102591		MEMPHIS	TN		06/07/2023	8.875	103,698						135,000	11/15/2022
100076045		CORPUS CHRISTI	TX		01/07/2022	4.500	103,703						143,500	10/19/2021
100014451		DURHAM	ME		09/27/2017	5.375	103,706						300,000	04/11/2023
100155510		FLORENCE	SC		06/18/2024	11.250	103,710						371,000	03/22/2024
100079546		HOLLYWOOD	SC		04/08/2022	7.999	103,712						165,000	01/28/2022
100054194		CONCORD	CA		03/23/2021	4.125	103,719						663,000	12/31/2020
100175644		TOLEDO	OH		11/12/2024	7.625	103,720		(11)				129,000	10/23/2024
100150091		HOUSTON	TX		06/14/2024	7.625	103,729						216,000	04/25/2024
100136832		BINGHAMTON	NY		11/27/2023	8.739	103,730						170,000	10/06/2023
100103370		EL CAJON	CA		06/16/2023	7.375	103,737						1,200,000	05/02/2023
100113816		KENOSHA	WI		06/29/2023	4.000	103,739						320,000	06/03/2022
100101752		TRENTON	NJ		03/31/2023	8.401	103,739		(4,118)				155,000	03/20/2023
100079025		OMAHA	NE		02/24/2022	4.375	103,743						150,000	12/30/2021
100175017		THEODORE	AL		10/31/2024	7.500	103,748						137,000	05/22/2024
100054451		BROKEN ARROW	OK		03/23/2021	4.000	103,762						150,000	12/31/2020
100011943		CHICAGO	IL		03/08/2017	5.125	103,763						119,000	09/03/2016
100109003		ALPINE	CA		05/31/2023	8.250	103,764						448,500	05/01/2023
100044918		ELDORADO	WI		11/19/2020	4.250	103,766						213,750	04/10/2020
100146035		ORLANDO	FL		03/19/2024	10.375	103,772						500,000	10/29/2023
100101576		CHICAGO HEIGHTS	IL		04/26/2023	7.125	103,773						137,000	02/27/2023
100128721		LAKE WORTH	FL		09/21/2023	8.249	103,779						195,000	08/23/2023
100043251		DES MOINES	IA		08/13/2020	4.500	103,801						165,503	05/31/2020
100047118		ANDERSON	IN		11/20/2020	6.875	103,806						275,500	07/31/2020
100145521		UNITED KINGDOM	GBR		03/12/2024	3.150	103,821		4,761			(2,280)	115,004	05/29/2020
100020138		PHOENIX	AZ		07/17/2018	5.250	103,824						141,768	07/17/2018
100078955		OKLAHOMA CITY	OK		02/24/2022	3.625	103,825						140,000	12/29/2021
100068275		TRENTON	NJ		08/25/2021	4.375	103,826						148,000	06/18/2021
3310065089		BURRILLVILLE	RI		02/15/2024	9.016	103,834						560,000	11/14/2023
100132738		DAYTONA BEACH	FL		11/03/2023	8.750	103,840						170,000	07/25/2023
100100132		HOUSTON	TX		03/28/2023	7.375	103,841						155,000	02/28/2023
100012677		JACKSONVILLE	FL		05/25/2017	4.250	103,855						121,000	01/31/2017
100086604		HALLANDALE BEACH	FL		09/30/2022	8.000	103,873						137,000	08/19/2022
100010676		FARMINGTON HILLS	MI		12/23/2016	3.750	103,876						171,000	10/25/2016
100045536		EASTON	PA		11/25/2020	4.250	103,889						475,000	08/31/2020
100146449		EUGENE	OR		03/19/2024	9.750	103,891						871,568	10/26/2023
100146516		TRACY	CA		03/19/2024	9.625	103,892						778,323	10/31/2023
100177935		BRIGHAM CITY	UT		11/19/2024	9.050	103,892		(20)				735,000	08/27/2024
100042933		ROSEVILLE	CA		05/28/2020	3.875	103,896						365,000	10/12/2019
100055836		GEORGETOWN	SC		03/23/2021	4.750	103,897						175,000	01/04/2021
100136127		PHOENIX	AZ		12/18/2023	8.375	103,897						390,000	10/31/2023
100100277		DES PLAINES	IL		03/24/2023	8.500	103,905						135,000	02/03/2023
100024591		SURPRISE	AZ		09/20/2018	4.000	103,905						166,250	04/30/2018
100019585		SHERWOOD	AR		07/26/2018	5.500	103,906						140,900	03/26/2018
100028074		JACKSONVILLE	FL		10/26/2018	3.625	103,907						246,050	05/31/2018
100100070		MYRTLE BEACH	SC		03/28/2023	9.500	103,914						142,000	02/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146336		LAWRENCEVILLE	GA		03/19/2024	10.490	103,915						535,000	10/20/2023
100139084		LAS VEGAS	NV		12/28/2023	8.374	103,919						190,000	11/20/2023
100146131		OVERLAND PARK	KS		03/19/2024	10.875	103,921						510,000	11/01/2023
100013665		COMSTOCK PARK	MI		05/25/2017	4.000	103,922						140,000	01/31/2017
100012701		HENDERSON	NV		05/25/2017	4.625	103,936						126,000	01/31/2017
100028193		SARASOTA	FL		10/26/2018	4.000	103,938						193,800	06/02/2018
3310062499		MONTGOMERY	IL		02/15/2024	9.275	103,950						570,000	10/18/2023
3310059225		KITTY HAWK	NC		11/21/2023	8.960	103,950						651,000	08/19/2023
3310072327		ROBBINS	IL		07/19/2024	9.716	103,950						584,000	03/26/2024
100126402		BALTIMORE	MD		08/30/2023	7.750	103,959						138,000	08/02/2023
100169941		NAPLES	FL		11/08/2024	7.250	103,964		(6)				350,000	09/26/2024
100167479		MIAMI BEACH	FL		10/31/2024	6.750	103,964		1				335,000	09/26/2024
100049461		OAK PARK	IL		11/20/2020	4.375	103,973						81,225	07/31/2020
100109646		COLLEGE PARK	MD		06/14/2023	7.875	103,975						200,000	05/11/2023
100116195		SEABROOK	TX		07/20/2023	4.500	103,982						184,000	03/01/2024
100146561		TOWNSEND	MA		03/19/2024	9.990	103,984						705,655	10/21/2023
100155568		KENT	WA		06/18/2024	9.125	103,986						642,748	03/30/2024
100129807		CARSON CITY	NV		09/27/2023	8.250	103,988						460,000	08/28/2023
100184677		CLATSKANIE	OR		12/17/2024	8.500	103,988		(8)				471,071	10/30/2024
100184846		KENNESAW	GA		12/17/2024	8.875	103,989		(8)				639,138	10/22/2024
100146437		PAYSON	AZ		03/19/2024	10.375	103,989						530,000	10/20/2023
100160358		JACKSONVILLE	FL		09/06/2024	7.625	103,991						210,000	08/14/2024
100184801		SAINT CHARLES	IL		12/17/2024	8.750	103,994		(8)				533,000	10/21/2024
100174483		DIXON	CA		10/31/2024	8.625	103,994						618,000	10/03/2024
100146253		SAYREVILLE	NJ		03/19/2024	9.750	103,999						745,000	10/20/2023
100180536		FARMINGTON	NM		11/26/2024	7.499	104,002		(11)				305,000	11/08/2024
100047422		SACRAMENTO	CA		11/20/2020	5.500	104,012						280,250	07/31/2020
100170431		YORK	PA		10/09/2024	7.625	104,013						127,000	09/05/2024
100126326		TRENTON	NJ		08/30/2023	7.947	104,014		1,146				135,000	07/20/2023
100053900		CHICAGO	IL		03/23/2021	4.625	104,014						224,000	01/04/2021
100025305		MESA	AZ		09/20/2018	4.625	104,021						114,000	04/30/2018
100134545		MISHAWAKA	IN		10/30/2023	9.000	104,028						145,000	09/29/2023
100049907		WILLIAMSBURG	VA		11/20/2020	7.250	104,035						163,305	07/31/2020
100147621		SHADYSIDE	OH		04/04/2024	7.999	104,035						145,100	03/08/2024
100016411		ATHENS	GA		04/05/2018	4.250	104,052						159,500	01/11/2018
100137356		YPSILANTI	MI		12/01/2023	9.499	104,074						139,000	10/27/2023
100018384		FERNLEY	NV		06/27/2018	5.250	104,075						241,500	04/11/2018
100174480		EVANS	GA		10/31/2024	8.750	104,077						442,000	09/30/2024
100103149		WEST ALLIS	WI		04/21/2023	7.370	104,086		1,520				174,000	03/31/2023
100177738		COLLIERVILLE	TN		11/19/2024	9.300	104,090		(64)				570,000	08/16/2024
100155857		EVERETT	WA		06/18/2024	9.875	104,093						545,716	03/29/2024
100067374		TODO SANTOS	MEX		08/13/2021	12.700	104,099						475,000	04/01/2021
100164150		BALTIMORE	MD		08/21/2024	7.375	104,100						134,500	07/31/2024
100146331		GARDNER	MA		03/19/2024	10.250	104,101						440,000	10/18/2023
100134006		CHICAGO	IL		10/25/2023	8.463	104,104						135,000	09/27/2023
100177973		WESTLAKE	OH		11/19/2024	8.300	104,107						523,600	08/28/2024
100013196		PHOENIX	AZ		05/25/2017	4.750	104,109						110,000	01/31/2017
100030200		DAYTONA BEACH	FL		12/20/2018	4.250	104,112						160,000	09/12/2018
100174422		LAKE WORTH	FL		10/31/2024	8.875	104,118						832,000	08/13/2024
100154560		WEST MONROE	LA		06/14/2024	7.999	104,126						134,000	05/28/2024
100110086		SACRAMENTO	CA		06/23/2023	7.624	104,141						275,000	05/30/2023
100114027		ORLAND PARK	IL		06/29/2023	6.125	104,142						340,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340082725		NEW CASTLE	PA		10/03/2024	8.864	104,148						470,000	08/15/2024
100091254		DETROIT	MI		01/31/2023	9.875	104,148						150,000	12/16/2022
100081472		SOUTH JORDAN	UT		03/18/2022	3.625	104,148						322,000	01/10/2022
100155593		FRISCO	TX		06/18/2024	9.250	104,149						560,000	03/29/2024
100115179		BALTIMORE	MD		07/17/2023	8.370	104,150						137,000	06/16/2023
3310077980		STATHAM	GA		07/19/2024	8.666	104,158						501,000	05/28/2024
100043588		ORLANDO	FL		08/13/2020	5.000	104,165						256,500	11/12/2019
100178064		SAINT PETERSBURG	FL		11/19/2024	10.175	104,187		(18)				500,000	08/29/2024
100025127		ORLANDO	FL		09/20/2018	5.000	104,188						151,050	04/30/2018
100017934		CORPUS CHRISTI	TX		05/22/2018	5.000	104,204						163,000	03/09/2018
100133987		BUFFALO	NY		10/25/2023	8.635	104,210						137,000	09/20/2023
100176594		BENTON	IL		11/15/2024	9.874	104,217		(10)				142,000	07/31/2024
100024872		DEARBORN HEIGHTS	MI		09/20/2018	4.625	104,224						170,000	08/18/2020
100184690		BLACKWOOD	NJ		12/17/2024	8.750	104,243		(9)				375,514	10/21/2024
100134117		PHENIX CITY	AL		12/08/2023	10.125	104,246						125,000	10/06/2023
100185558		MYRTLE BEACH	SC		12/20/2024	7.500	104,247		(3)				245,000	10/16/2024
100047628		MAULDIN	SC		11/20/2020	4.625	104,255						247,000	07/31/2020
100064964		ONALASKA	WI		07/14/2021	3.750	104,259						235,000	04/26/2021
3310083208		FORT LAUDERDALE	FL		09/18/2024	8.771	104,262						610,000	08/13/2024
100175732		CLEVELAND	OH		11/12/2024	8.875	104,263		(21)				538,000	10/22/2024
100143854		UNITED KINGDOM	GBR		02/28/2024	5.740	104,266					(1,158)	115,000	01/29/2024
100043778		TURLOCK	CA		08/13/2020	6.750	104,273						284,916	05/31/2020
100155615		BLOOMINGTON	IN		06/18/2024	10.125	104,274						330,000	03/22/2024
100139674		UNITED KINGDOM	GBR		12/18/2023	7.340	104,281					(1,831)	110,000	10/10/2023
100168576		HUDSON	WI		09/25/2024	7.125	104,281						380,000	07/31/2024
100088934		JACKSONVILLE	FL		11/15/2022	9.125	104,283						131,000	10/21/2022
100155558		CHINCOTEAGUE	VA		06/18/2024	12.375	104,287						480,000	03/29/2024
100143855		UNITED KINGDOM	GBR		02/28/2024	5.740	104,289					(1,159)	115,000	02/02/2024
100153550		UNITED KINGDOM	GBR		05/29/2024	5.740	104,290					(1,516)	110,000	05/10/2024
100112410		WYANDANCH	NY		06/29/2023	6.875	104,298						335,000	05/16/2022
100165150		UNITED KINGDOM	GBR		08/27/2024	5.790	104,298					(6,190)	110,000	07/31/2024
100168872		UNITED KINGDOM	GBR		09/26/2024	5.740	104,298					(7,474)	110,000	09/17/2024
100139411		PHILLIPSBURG	NJ		12/28/2023	9.310	104,300						127,000	11/06/2023
100099834		MILWAUKEE	WI		02/28/2023	8.050	104,301						158,000	01/30/2023
100113699		LAURINBURG	NC		06/29/2023	9.350	104,304						175,000	05/23/2022
100081653		LA JOLLA	CA		03/24/2022	5.170	104,314						1,275,000	03/11/2022
100139423		PLYMOUTH	PA		12/28/2023	9.480	104,321						134,000	11/21/2023
100045052		BLAINE	MN		11/19/2020	3.680	104,328						246,905	04/10/2020
100057962		CLEVELAND	OH		06/30/2021	4.375	104,332						140,000	05/11/2021
100065087		MILWAUKEE	WI		07/14/2021	3.625	104,340						150,000	05/28/2021
100112119		KINGWOOD	TX		06/29/2023	7.125	104,341						275,000	06/03/2022
100145255		UNITED KINGDOM	GBR		03/12/2024	3.390	104,342		4,845			(2,258)	105,000	03/03/2020
100064730		SANTA ANA	CA		07/14/2021	4.125	104,343						527,500	05/12/2021
100178138		SHELTON	CT		11/19/2024	8.925	104,345		(21)				833,400	08/30/2024
3340073819		JACKSONVILLE	NC		05/17/2024	9.651	104,346						558,000	03/26/2024
100023845		MEMPHIS	TN		09/04/2018	5.625	104,350						139,500	09/04/2018
100134543		ROCHESTER	MN		10/30/2023	8.374	104,351						158,000	08/31/2023
100075924		AUGUSTA	GA		01/07/2022	4.375	104,357						135,000	11/19/2021
3340068754		INDIANAPOLIS	IN		02/26/2024	9.473	104,359						910,000	01/21/2024
100132327		LUTZ	FL		11/03/2023	5.000	104,363						209,000	11/17/2021
100017447		ORLANDO	FL		04/26/2018	6.875	104,364						115,000	12/31/2017
100141119		HARLINGEN	TX		01/30/2024	8.033	104,373						170,000	12/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117059		BRICK	NJ		07/20/2023	5.500	104,374						175,000	03/01/2024
100018075		TUCSON	AZ		06/08/2018	5.125	104,382						155,000	03/22/2018
100101126		SPRINGFIELD	OH		04/28/2023	8.875	104,384						125,000	06/15/2022
100141436		LAS VEGAS	NV		01/30/2024	8.499	104,397						400,000	12/08/2023
100180155		BARBERTON	OH		11/25/2024	8.375	104,398		(8)				141,000	10/02/2024
100146278		PONTE VEDRA	FL		03/19/2024	9.990	104,401						889,343	10/19/2023
100162358		MIAMI	FL		08/06/2024	10.000	104,404						705,000	07/01/2024
100172664		MILWAUKEE	WI		11/21/2024	9.250	104,405		(8)				125,000	10/16/2024
100153951		FARMVILLE	VA		06/05/2024	8.125	104,415						141,000	04/26/2024
100174415		KAILUA KONA	HI		10/31/2024	8.500	104,417						1,108,000	09/09/2024
100011877		CAPE CORAL	FL		03/08/2017	5.000	104,417						124,000	09/02/2016
100172811		XENIA	OH		12/06/2024	7.750	104,419		(6)				145,000	10/29/2024
100166450		VACAVILLE	CA		10/31/2024	7.375	104,421						628,000	09/30/2024
100127293		VIRGINIA BEACH	VA		08/30/2023	3.375	104,426						353,000	06/02/2022
100169333		LEHIGH ACRES	FL		09/27/2024	7.750	104,439						125,000	08/02/2024
100028116		LAWRENCEVILLE	GA		10/26/2018	4.875	104,458						171,000	06/01/2018
100028659		FRESNO	CA		10/26/2018	5.000	104,459						133,000	06/06/2018
100114424		COHOES	NY		06/29/2023	4.375	104,460						289,900	05/19/2022
100169254		KANSAS CITY	MO		09/27/2024	7.000	104,460						130,000	08/14/2024
100174459		SOUTH JORDAN	UT		10/31/2024	8.750	104,462						979,000	09/20/2024
100150219		UNITED KINGDOM	GBR		04/29/2024	7.140	104,478					(350)	155,000	04/11/2024
100136637		PONTIAC	MI		11/22/2023	9.875	104,482						155,000	10/30/2023
100029532		CHICAGO	IL		10/26/2018	4.000	104,483						152,000	06/01/2018
100083902		MILFORD	NH		07/12/2022	6.250	104,503						580,000	06/06/2022
100127981		EVANSVILLE	IN		09/08/2023	7.000	104,506						131,500	06/29/2022
3310082568		LAKEWOOD	NJ		10/10/2024	8.820	104,507						1,200,000	07/29/2024
3310082646		LAKEWOOD	NJ		10/10/2024	8.820	104,507						1,200,000	07/29/2024
100028145		COLUMBIA HEIGHTS	MN		10/26/2018	4.000	104,507						149,625	06/01/2018
100144706		UNITED KINGDOM	GBR		03/12/2024	3.390	104,513		4,905			(2,296)	105,000	04/30/2020
100130410		NORRISTOWN	PA		09/28/2023	8.749	104,513						143,000	09/06/2023
100079655		HOUSTON	TX		04/08/2022	5.500	104,516						338,000	01/27/2022
3320047612		DETROIT	MI		03/15/2023	9.775	104,521						400,000	10/27/2022
100164700		TEMECULA	CA		08/23/2024	8.750	104,522						781,000	08/02/2024
100023542		BLACKLICK	OH		09/04/2018	5.500	104,527						148,000	09/04/2018
100016464		OKLAHOMA CITY	OK		04/05/2018	4.875	104,535						154,000	02/13/2018
100185570		RUSKIN	FL		12/20/2024	7.125	104,538		(4)				260,000	10/31/2024
100141414		SANFORD	NC		01/30/2024	9.875	104,538						145,000	12/19/2023
100127300		MONTGOMERY	AL		08/30/2023	3.750	104,543						295,000	06/02/2022
100134704		SOUTH BEND	IN		10/30/2023	8.625	104,546						144,000	09/21/2023
100165156		UNITED KINGDOM	GBR		08/27/2024	5.890	104,548					(6,205)	110,000	08/08/2024
100165159		UNITED KINGDOM	GBR		08/27/2024	5.890	104,548					(6,205)	120,000	08/08/2024
100165160		UNITED KINGDOM	GBR		08/27/2024	5.890	104,548					(6,205)	110,000	08/01/2024
100173563		UNITED KINGDOM	GBR		10/29/2024	5.890	104,550					(4,068)	110,000	10/16/2024
3500109047		FORT PIERCE	FL		11/15/2024	8.175	104,552						627,000	09/30/2024
100168832		UNITED KINGDOM	GBR		09/26/2024	5.890	104,557					(7,492)	110,000	09/05/2024
100168841		UNITED KINGDOM	GBR		09/26/2024	5.890	104,557					(7,492)	110,000	09/05/2024
100180897		UNITED KINGDOM	GBR		11/27/2024	5.890	104,557					(1,336)	110,000	11/11/2024
100165100		UNITED KINGDOM	GBR		08/27/2024	6.640	104,558					(6,206)	117,000	08/22/2024
3340073457		BALTIMORE	MD		04/19/2024	9.290	104,560						390,000	03/20/2024
100159892		HIALEAH	FL		08/16/2024	7.490	104,562						285,000	04/05/2024
100144696		UNITED KINGDOM	GBR		03/12/2024	3.390	104,564		4,925			(2,297)	105,000	05/27/2020
100119754		VALDOSTA	GA		08/08/2023	8.411	104,573						145,000	07/06/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088154		FORT WORTH	TX		10/25/2022	8.625	104,583						165,000	09/16/2022
100164076		ALTAMONTE SPRINGS	FL		08/21/2024	7.125	104,587						130,000	07/26/2024
100175487		PORT RICHEY	FL		12/23/2024	8.250	104,589		(3)				406,000	05/31/2024
100064816		DES MOINES	IA		07/14/2021	4.375	104,589						135,000	05/06/2021
100119747		KANSAS CITY	MO		08/08/2023	8.243	104,590		942				134,000	07/05/2023
100174417		ALHAMBRA	CA		10/31/2024	9.250	104,603						1,126,000	08/19/2024
100141801		AMSTERDAM	NLD		01/29/2024	6.250	104,606					(4,767)	182,000	12/19/2023
100026299		CHICAGO	IL		09/20/2018	2.000	104,607						166,250	04/30/2018
100155500		WEST PALM BEACH	FL		06/18/2024	9.375	104,609						708,115	03/15/2024
100129988		HOUSTON	TX		09/27/2023	8.774	104,614						147,000	08/03/2023
100119766		MILLVILLE	NJ		08/08/2023	7.600	104,623						148,000	06/28/2023
100091396		BATON ROUGE	LA		02/22/2023	7.990	104,625						159,000	12/12/2022
100175873		APOPKA	FL		11/12/2024	6.800	104,627						205,000	09/25/2024
100143795		COLUMBUS	OH		02/28/2024	10.125	104,638						130,000	01/19/2024
100023781		ALBUQUERQUE	NM		09/04/2018	5.750	104,641						270,000	10/07/2022
100028281		TOLLESON	AZ		10/26/2018	4.625	104,644						242,250	06/01/2018
100100583		WEST PALM BEACH	FL		04/27/2023	8.375	104,649						201,000	03/07/2023
100030154		ORLANDO	FL		12/20/2018	2.000	104,650						258,000	09/18/2018
100163110		LEXINGTON	KY		08/13/2024	7.875	104,653						306,000	06/14/2024
100044043		ROHNERT PARK	CA		08/19/2020	4.930	104,661						285,000	01/22/2020
100175864		APOPKA	FL		11/12/2024	6.860	104,665						250,000	10/03/2024
100155470		RUTHERFORD	NJ		06/18/2024	9.500	104,677						693,387	03/18/2024
100053776		CARLISLE	PA		03/23/2021	5.870	104,679						165,000	01/05/2021
100112865		MELBOURNE	FL		06/29/2023	2.500	104,680		2,773				320,000	05/16/2022
100014289		HAMPTON	GA		09/27/2017	3.000	104,683						129,000	07/28/2017
100138993		AUSTIN	TX		12/21/2023	6.605	104,689						700,000	06/09/2022
100155690		WEYMOUTH	MA		06/18/2024	10.875	104,691						598,000	03/29/2024
100026105		PORT WENTWORTH	GA		09/20/2018	4.250	104,693						121,505	04/30/2018
100142399		CHICAGO	IL		02/02/2024	9.500	104,696						132,500	01/11/2024
100146300		FORT LAUDERDALE	FL		03/19/2024	11.375	104,706						800,000	10/31/2023
100159947		COCONUT CREEK	FL		08/16/2024	7.490	104,715						261,000	05/08/2024
100053455		DECATUR	GA		03/23/2021	5.876	104,738						152,720	01/03/2021
100173934		ST LOUIS	MO		10/31/2024	6.500	104,738						139,000	09/18/2024
100146167		CALIFORNIA	MD		03/19/2024	10.490	104,746						578,000	10/24/2023
100137127		OCALA	FL		11/28/2023	8.990	104,747						310,000	09/14/2023
100055246		COWETA	OK		03/23/2021	5.375	104,751						150,000	12/31/2020
100175449		MILWAUKEE	WI		12/23/2024	8.875	104,760		(2)				150,000	06/18/2024
100012030		BRADENTON	FL		03/08/2017	4.125	104,760						395,000	04/10/2023
100070429		HOUSTON	TX		09/23/2021	3.875	104,768						152,000	08/13/2021
100068439		GROVETOWN	GA		08/25/2021	4.250	104,773						150,000	06/29/2021
100131771		OLYMPIA	WA		10/06/2023	5.875	104,775						506,500	03/31/2022
100013030		HANOVER PARK	IL		05/25/2017	4.625	104,777						131,000	01/31/2017
100013880		MEDFORD	OR		05/25/2017	4.250	104,795						147,000	01/31/2017
100023342		BURNET	TX		08/16/2018	5.375	104,796						150,000	06/26/2018
100153556		UNITED KINGDOM	GBR		05/29/2024	6.640	104,806					(1,524)	110,000	05/09/2024
100011418		LONGMONT	CO		12/23/2016	7.875	104,827						285,000	08/10/2016
100055335		DEERFIELD BEACH	FL		03/23/2021	4.500	104,842						325,000	01/03/2021
100164164		MILLSBORO	DE		08/21/2024	8.250	104,854		183				178,000	07/25/2024
100139686		UNITED KINGDOM	GBR		12/18/2023	7.840	104,856					(1,849)	112,500	09/22/2021
100141656		MEMPHIS	TN		01/30/2024	8.250	104,859						160,000	12/28/2023
100046618		JONESBORO	GA		11/25/2020	6.000	104,862						125,951	08/31/2020
100169244		HAZEL PARK	MI		09/27/2024	7.660	104,862						154,000	08/30/2024

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100053581		BROOMFIELD	CO		03/23/2021	5.625	104,863						361,000	12/31/2020
100000267		OVIEDO	FL		09/27/2016	3.500	104,864						239,000	08/25/2016
100071431		HEERLEN	NLD		09/30/2021	3.650	104,865					(6,895)	127,769	12/01/2023
100185699		ROTTERDAM	NLD		12/20/2024	5.500	104,865					(718)	127,151	11/29/2024
100177923		ORANGEBURG	NY		11/19/2024	9.050	104,866		(24)				630,000	08/27/2024
100012052		TERREBONNE	OR		03/08/2017	4.250	104,880						136,200	09/02/2016
100018267		GAITHERSBURG	MD		06/27/2018	5.000	104,900						158,000	04/13/2018
100010794		MIAMI	FL		12/23/2016	4.875	104,906						225,000	10/31/2016
100127297		BROAD BROOK	CT		08/30/2023	2.875	104,911						299,000	06/02/2022
100181268		DOUGLAS	AZ		12/06/2024	7.499	104,912		(10)				146,000	10/25/2024
100111681		JEWETT CITY	CT		06/29/2023	7.000	104,914						255,000	06/03/2022
100165822		LANCASTER	CA		08/29/2024	7.625	104,916						375,000	07/23/2024
100173869		JACKSONVILLE	FL		10/31/2024	7.000	104,916						170,000	09/11/2024
100083855		PLANTATION	FL		07/12/2022	7.250	104,923						134,500	06/06/2022
100112028		RACINE	WI		06/29/2023	4.375	104,927						230,000	06/02/2022
100145486		UNITED KINGDOM	GBR		03/12/2024	3.250	104,927		5,017			(2,305)	105,000	03/30/2020
100176153		BALTIMORE	MD		12/20/2024	7.250	104,928		(1)				145,000	11/26/2024
100108972		MEMPHIS	TN		05/31/2023	8.000	104,932						135,000	04/24/2023
100012461		PARKVILLE	MO		04/28/2017	5.120	104,934						145,000	01/31/2017
100155728		BOWIE	MD		06/18/2024	9.250	104,941						764,086	03/25/2024
100076032		LUBBOCK	TX		01/07/2022	4.625	104,942						124,000	10/11/2021
100139001		BALTIMORE	MD		12/21/2023	4.250	104,942						240,000	04/07/2023
100055656		PLAINFIELD	IL		03/23/2021	3.625	104,947						310,000	12/31/2020
100020275		MURFREESBORO	TN		07/17/2018	5.250	104,949						152,000	07/17/2018
100048238		FORT LAUDERDALE	FL		11/20/2020	4.375	104,958						150,100	07/31/2020
100047715		CLAREMONT	NC		11/20/2020	5.875	104,964						137,750	07/31/2020
100053392		FONTANA	CA		03/23/2021	7.375	104,970						390,000	12/31/2020
100055302		DETROIT	MI		03/23/2021	8.058	104,981						70,000	01/06/2021
100144713		UNITED KINGDOM	GBR		03/12/2024	9.500	104,985		3,816			(2,306)	110,000	01/23/2020
100186306		CHICAGO	IL		12/30/2024	8.249	104,985						139,000	09/30/2024
100112841		CARPENTERSVILLE	IL		06/29/2023	5.500	104,988						195,000	05/16/2022
100025818		SAN BERNARDINO	CA		09/20/2018	4.750	104,989						209,000	04/30/2018
100181538		SAINT PETERSBURG	FL		12/06/2024	7.750	104,991		(9)				205,000	10/25/2024
100172687		NEW ALBANY	IN		11/21/2024	8.000	104,996		(4)				190,000	10/15/2024
100185115		SPRING CREEK	NV		12/20/2024	7.250	104,996		(4)				284,000	11/16/2024
100137142		SALEM	NJ		11/28/2023	9.625	104,996						145,000	08/24/2023
100126630		WEST CHESTER	PA		08/30/2023	5.480	105,003						390,000	05/15/2022
100157006		UNITED KINGDOM	GBR		06/27/2024	6.790	105,012					(1,110)	117,500	06/14/2024
100136823		LUBBOCK	TX		11/27/2023	8.050	105,017						172,000	10/10/2023
3340088901		CHICAGO	IL		12/19/2024	8.796	105,019						810,000	11/15/2024
100149854		SAINT LOUIS	MO		04/29/2024	7.999	105,019						131,000	03/28/2024
100128389		STUART	FL		09/15/2023	7.500	105,025						201,000	07/07/2023
100113080		COVINGTON	GA		06/29/2023	4.000	105,028						280,000	04/08/2023
100013421		ANDERSON	CA		05/25/2017	5.000	105,029						148,000	01/31/2017
100000444		CHICAGO	IL		09/27/2016	5.000	105,044		2,394				340,000	08/25/2016
100079264		TAMPA	FL		02/28/2022	4.125	105,049						247,000	01/24/2022
100033856		DUBLIN	IRL		06/21/2019	4.250	105,051					(6,953)	210,002	11/30/2018
100184693		ESCONDIDO	CA		12/17/2024	8.875	105,059		319				1,599,000	10/30/2024
100116525		MENTONE	CA		07/20/2023	5.990	105,063						250,000	03/01/2024
100145395		UNITED KINGDOM	GBR		03/12/2024	3.350	105,067					(2,308)	105,000	02/28/2020
100164894		WAUKEGAN	IL		08/28/2024	8.350	105,074						170,000	08/01/2024
100174579		BALTIMORE	MD		10/31/2024	9.500	105,079						144,000	02/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112250		KANSAS CITY	MO		06/29/2023	4.750	105,098						195,000	06/02/2022
100024308		CLARKSVILLE	TN		09/20/2018	5.250	105,110						173,830	09/20/2018
100155360		LA HABRA	CA		06/18/2024	8.875	105,118						845,354	03/06/2024
100119582		GRONINGEN	NLD		07/28/2023	6.200	105,124					(6,912)	161,000	12/01/2023
100084328		ARNHEM	NLD		06/30/2022	3.550	105,124					(6,912)	145,000	12/01/2023
100099908		KANSAS CITY	KS		03/28/2023	10.125	105,125						240,000	02/22/2023
100184512		BRIGHTON	CO		12/17/2024	8.750	105,133		(11)				1,064,000	10/02/2024
100071859		CLEMENTON	NJ		10/14/2021	4.000	105,137						190,000	09/03/2021
100155681		RIVERSIDE	CA		06/18/2024	9.375	105,148						591,275	03/25/2024
100068351		GROVETOWN	GA		08/25/2021	4.375	105,159						149,900	06/12/2021
100088979		TRENTON	NJ		11/15/2022	8.375	105,163						145,000	10/21/2022
100025064		RIVERDALE	CA		09/20/2018	4.750	105,170						180,405	04/30/2018
100133880		LEAGUE CITY	TX		10/24/2023	9.125	105,171						252,000	09/15/2023
100025885		MADERA	CA		09/20/2018	5.000	105,177						179,550	04/30/2018
100034635		DUBLIN	IRL		06/21/2019	4.250	105,188					(7,070)	422,495	11/30/2018
100054773		CHARLES CITY	VA		03/23/2021	11.250	105,200						125,000	01/23/2023
100023297		MANASSAS PARK	VA		08/16/2018	5.750	105,201						205,000	05/28/2018
3310071086		STOW	MA		09/18/2024	9.016	105,212						785,000	08/19/2024
100155601		ALLENTOWN	PA		06/18/2024	10.990	105,214						545,000	03/29/2024
100153443		FERRELVIEW	MO		05/30/2024	8.710	105,234						166,000	04/12/2024
100135957		CHICAGO	IL		11/16/2023	8.750	105,236						210,000	10/03/2023
100024208		NASHVILLE	TN		09/20/2018	5.250	105,236						165,000	09/20/2018
100101568		HUNTSVILLE	AL		04/26/2023	6.990	105,238						130,000	03/06/2023
100175806		CLEVELAND	OH		11/12/2024	7.780	105,242		2				146,000	09/10/2024
100112679		THOROFARE	NJ		06/29/2023	3.472	105,244						205,000	06/09/2022
100030670		MIDDLEVILLE	MI		04/09/2019	3.875	105,250						209,000	08/05/2018
100174565		SAN MARCOS	TX		10/31/2024	8.250	105,254						306,000	09/15/2023
100030098		HOOKSETT	NH		12/20/2018	5.000	105,263						269,900	09/30/2018
100126304		CLEVELAND	OH		08/30/2023	8.100	105,265						141,000	07/25/2023
100184706		MARYSVILLE	WA		12/17/2024	7.750	105,279		(5)				754,049	10/16/2024
3500107583		NORTH PORT	FL		10/16/2024	8.595	105,281						1,095,000	06/11/2024
100088960		PLANTATION	FL		11/15/2022	7.500	105,286						153,000	10/05/2022
100119767		KOKOMO	IN		08/08/2023	8.011	105,317						155,000	07/11/2023
100136825		LUBBOCK	TX		11/27/2023	8.050	105,322						172,500	10/10/2023
100141472		SILVER SPRING	MD		01/30/2024	8.999	105,333						498,000	12/29/2023
100137412		HAMPTON	VA		01/11/2024	8.375	105,333						243,000	11/28/2023
100165680		LOUISVILLE	KY		10/04/2024	7.500	105,337		(13)				170,000	08/30/2024
100175127		BAKERSFIELD	CA		11/05/2024	6.999	105,340		(13)				160,000	10/11/2024
3340067082		BIRMINGHAM	AL		03/14/2024	9.377	105,341						608,000	09/05/2023
100057543		POTTSTOWN	PA		06/30/2021	4.250	105,386						135,000	04/23/2021
100184788		BARNEGAT	NJ		12/17/2024	8.250	105,388		(8)				566,030	10/12/2024
100017304		KISSIMMEE	FL		04/26/2018	5.000	105,389						179,000	12/31/2017
100102492		PEMBROKE PINES	FL		06/07/2023	7.375	105,399						245,000	11/10/2022
100116435		ROME	GA		07/20/2023	8.500	105,402						161,000	03/01/2024
100129797		THORNTON	CO		09/27/2023	7.999	105,403						212,000	08/31/2023
100053449		HOWELL	MI		03/23/2021	6.730	105,406						260,000	12/31/2020
100184483		GREENACRES	FL		12/17/2024	8.625	105,407		(2)				342,318	10/23/2024
100136093		MOORESVILLE	NC		12/18/2023	9.000	105,410						234,000	10/19/2023
100078810		HAMPTON	VA		02/24/2022	3.874	105,416						150,000	01/19/2022
100130441		AKRON	OH		09/28/2023	8.624	105,424						145,000	08/28/2023
100117643		ORLANDO	FL		07/20/2023	9.625	105,430						150,000	03/01/2024
100103141		TRENTON	NJ		04/21/2023	8.230	105,434						130,000	03/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184680		MERRIMACK	NH		12/17/2024	7.500	105,441		(1)				653,642	10/26/2024
100079075		HAMMOND	LA		02/24/2022	4.250	105,443						170,000	01/03/2022
100173553		UNITED KINGDOM	GBR		10/29/2024	5.690	105,445					(4,103)	140,000	10/17/2024
100142178		RICHARDSON	TX		02/29/2024	7.875	105,459						226,000	12/29/2023
100064948		FORT WORTH	TX		07/14/2021	3.750	105,459						145,000	05/03/2021
100050067		DELAND	FL		11/20/2020	4.375	105,461						160,550	07/31/2020
100092000		ROCHESTER	NY		02/09/2023	7.623	105,467						140,000	01/18/2023
100064832		CHICAGO	IL		07/14/2021	4.250	105,468						135,000	05/06/2021
100090205		MYRTLE BEACH	SC		01/13/2023	9.250	105,472						145,000	11/14/2022
100175793		MONTAGUE	NJ		11/12/2024	7.650	105,472		3				135,000	09/24/2024
100133400		BALTIMORE	MD		11/21/2023	9.375	105,477						145,000	09/01/2023
100184825		SANTEE	CA		12/17/2024	8.875	105,485		(5)				1,334,725	10/18/2024
100091756		GREENSBORO	NC		03/24/2023	9.125	105,485						140,000	02/07/2023
100175758		EL DORADO HILLS	CA		11/12/2024	7.500	105,487		(1)				1,419,000	10/23/2024
100101621		TERRE HAUTE	IN		04/26/2023	7.625	105,493						132,000	03/10/2023
3340087325		TRENTON	NJ		10/23/2024	8.668	105,494						554,000	09/30/2024
100185640		UNITED KINGDOM	GBR		12/20/2024	6.340	105,503					(463)	120,000	12/12/2024
100013799		TUCSON	AZ		05/25/2017	4.750	105,508						152,500	01/31/2017
100171168		MCGREGOR	TX		11/22/2024	8.250	105,515		(10)				160,000	10/10/2024
100078999		BARBERTON	OH		02/24/2022	4.000	105,522						144,500	12/28/2021
100046098		ROUND ROCK	TX		11/25/2020	3.875	105,529						236,550	08/31/2020
100018332		COSTA MESA	CA		06/27/2018	5.250	105,529						620,000	03/14/2018
100081236		OKLAHOMA CITY	OK		03/18/2022	3.625	105,531						150,000	01/17/2022
100070445		FORT PIERCE	FL		09/23/2021	3.500	105,535						141,000	08/06/2021
100039759		SCHAUMBURG	IL		10/28/2019	4.375	105,538						230,000	08/09/2019
100145269		UNITED KINGDOM	GBR		03/12/2024	3.390	105,541		4,940			(2,318)	106,000	12/23/2019
100109259		TERRE HAUTE	IN		07/21/2023	9.000	105,557						129,000	06/26/2023
3310081937		NEWARK	NJ		10/23/2024	8.666	105,569						800,000	08/28/2024
100101761		KANSAS CITY	MO		03/31/2023	7.881	105,576						140,000	03/02/2023
100013893		WESLEY CHAPEL	FL		05/25/2017	4.125	105,578						155,000	01/31/2017
100117350		SAN DIEGO	CA		07/20/2023	4.000	105,581						290,000	03/01/2024
3310089707		STONY BROOK	NY		12/30/2024	8.253	105,584						669,000	10/22/2024
100175738		CORPUS CHRISTI	TX		11/12/2024	8.875	105,596		(33)				402,200	09/23/2024
100120647		HALLANDALE BEACH	FL		08/21/2023	6.625	105,601						235,000	07/18/2023
100089614		OGDEN	IL		01/30/2023	11.625	105,609						128,000	11/22/2022
100133994		AMBRIDGE	PA		10/25/2023	8.125	105,611						150,000	09/08/2023
100149912		CALIFORNIA CITY	CA		04/29/2024	7.625	105,615						275,000	04/08/2024
100143804		ST. LOUIS	MO		02/28/2024	8.125	105,619						135,000	01/26/2024
100014308		GREENWOOD	SC		09/27/2017	6.125	105,620						128,600	07/28/2017
100026291		AURORA	IL		09/20/2018	4.000	105,621						187,150	04/30/2018
100134287		HARPER WOODS	MI		10/27/2023	8.875	105,638						125,000	09/20/2023
100103338		DEN HAAG	NLD		04/28/2023	6.200	105,641					(6,946)	169,687	12/01/2023
100082736		LEIDEN	NLD		04/27/2022	3.550	105,641					(6,946)	128,374	12/01/2023
100020132		HARRISVILLE	UT		07/17/2018	5.250	105,644						231,150	07/17/2018
100132392		MEMPHIS	TN		11/03/2023	7.500	105,646						148,000	05/31/2023
100175814		SCOTLAND	MD		11/12/2024	7.610	105,654		3				217,700	09/17/2024
100014388		MORTON	PA		09/27/2017	4.625	105,660						225,000	07/29/2017
100046933		PATERSON	NJ		11/20/2020	7.750	105,664						408,500	07/31/2020
100113483		DOUGLASSVILLE	PA		06/29/2023	3.500	105,664						375,000	05/16/2022
100134454		SYLVANIA	OH		10/30/2023	10.625	105,682						148,000	09/28/2023
100079615		MIDWAY	UT		04/08/2022	5.000	105,683						150,000	12/30/2021
100174683		BUNKER HILL	WV		10/31/2024	7.625	105,695						252,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029797		HIALEAH	FL		10/26/2018	3.625	105,699						298,300	06/02/2018
100120786		DELRAY BEACH	FL		08/25/2023	8.750	105,699						140,000	06/09/2023
100018028		LEWISVILLE	TX		05/22/2018	5.375	105,703						210,000	04/05/2018
100184839		OCEANSIDE	CA		12/17/2024	9.125	105,708		(11)				958,471	10/10/2024
100141188		MEMPHIS	TN		01/30/2024	8.320	105,711						140,000	12/14/2023
100077793		DEARBORN HEIGHTS	MI		12/23/2021	5.375	105,712						130,000	11/18/2021
100109905		GARY	IN		06/22/2023	7.784	105,716						160,000	05/09/2023
100054206		PAXTON	IL		03/23/2021	4.875	105,717						152,500	01/05/2021
100043403		ARLINGTON	TX		08/13/2020	4.125	105,719						238,450	07/11/2019
100017137		HALETHORPE	MD		04/26/2018	5.375	105,742						140,000	12/31/2017
100076043		FAYETTEVILLE	NC		01/07/2022	4.500	105,777						135,000	10/29/2021
100048314		CHESTERFIELD	VA		11/20/2020	5.500	105,781						216,220	07/31/2020
100101571		FAYETTEVILLE	NC		04/26/2023	6.990	105,788						133,000	02/03/2023
100079501		PONCA CITY	OK		04/25/2022	6.625	105,792						140,000	01/13/2022
100068504		CANON CITY	CO		08/25/2021	4.375	105,792						202,000	07/06/2021
100067485		WHITE HOUSE	TN		09/23/2021	4.125	105,794						222,000	07/23/2021
100112064		MIAMI	FL		06/29/2023	6.625	105,796						164,000	06/10/2022
100030843		COLORADO SPRINGS	CO		04/09/2019	2.230	105,797						228,000	07/31/2018
100175750		HOUSTON	TX		11/12/2024	7.500	105,811						1,655,000	10/08/2024
100173635		BREDA	NLD		10/29/2024	5.400	105,821					(4,659)	450,000	09/30/2024
100053823		TALLAHASSEE	FL		03/23/2021	4.625	105,824						165,000	01/04/2021
100028023		.EATON RAPIDS	MI		10/26/2018	4.750	105,829						196,650	05/31/2018
100151943		HEMPSTEAD	TX		06/14/2024	9.000	105,829						147,000	05/06/2024
100026313		HOLLYWOOD	FL		09/20/2018	3.500	105,835						114,000	04/30/2018
100024180		LEAGUE CITY	TX		09/20/2018	5.625	105,845						151,000	09/20/2018
100092010		MOORE	SC		02/09/2023	7.785	105,850						175,000	01/06/2023
100147514		GARFIELD HEIGHTS	OH		04/03/2024	7.750	105,855						138,000	02/23/2024
100133404		ANDERSON	IN		11/21/2023	8.375	105,865						148,000	09/08/2023
100065637		MONTGOMERY	TX		07/28/2021	4.875	105,873						139,000	05/14/2021
100108420		INDIANAPOLIS	IN		05/25/2023	7.824	105,874						162,000	05/01/2023
100128537		RICHMOND	VA		09/18/2023	7.875	105,877						184,000	08/10/2023
3310080832		MASTIC	NY		08/26/2024	8.771	105,881						561,000	07/10/2024
100024713		TUCSON	AZ		09/20/2018	5.000	105,901						137,750	04/30/2018
100143617		TROY	NY		02/21/2024	7.630	105,904						140,000	01/16/2024
100030073		TUTTLE	OK		12/20/2018	6.375	105,912						375,000	01/11/2024
100011860		CHICAGO	IL		03/08/2017	4.625	105,913						150,000	09/02/2016
100010996		LAUDERHILL	FL		01/27/2017	8.750	105,922						66,500	10/25/2016
100143597		CLEVELAND	OH		02/21/2024	7.930	105,923						149,000	01/08/2024
100112459		ELBERTON	GA		06/29/2023	4.000	105,925						291,000	05/18/2022
100141660		CLEVELAND	OH		01/30/2024	8.250	105,932						139,000	12/28/2023
100177787		MILILANI	HI		11/19/2024	11.750	105,934						375,000	08/23/2024
100071743		PALATKA	FL		10/14/2021	4.625	105,946						137,000	07/23/2021
100154113		HAMPTON	VA		07/11/2024	8.250	105,948						178,000	05/31/2024
100068249		NEWPORT NEWS	VA		08/25/2021	4.375	105,951						140,000	05/19/2021
3340083184		WHITWELL	TN		08/26/2024	9.396	105,970						400,000	08/06/2024
100174408		FAYETTEVILLE	NC		10/31/2024	9.125	105,976						267,000	08/20/2024
100115249		OKLAHOMA CITY	OK		07/17/2023	8.332	105,980						151,000	06/07/2023
100044979		GREENWOOD LAKE	NY		11/19/2020	2.000	105,980		(1,294)				175,750	01/30/2020
100053612		BUFFALO	NY		03/23/2021	3.500	105,981						156,000	01/01/2021
100113779		ARNOLD	MO		06/29/2023	4.250	105,986						390,000	06/03/2022
100155748		RENO	NV		06/18/2024	8.125	105,993						1,646,935	03/19/2024
100014900		ROCKFORD	IL		11/21/2017	5.000	105,995						178,000	07/19/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054097		GATLINBURG	TN		03/23/2021	4.000	106,001						235,000	01/03/2021
100103162		MILWAUKEE	WI		04/21/2023	8.328	106,020						141,500	03/21/2023
100171110		PAINESVILLE	OH		11/22/2024	7.750	106,024		(9)				136,000	10/21/2024
100014249		TUCSON	AZ		09/27/2017	4.375	106,025						127,000	07/27/2017
3310086802		NEPTUNE CITY	NJ		10/23/2024	7.700	106,029						740,000	09/26/2024
100134922		SOUTH BEND	IN		10/30/2023	8.375	106,034						150,000	09/25/2023
100017932		CHATTANOOGA	TN		05/22/2018	4.750	106,040						187,000	01/10/2018
100130013		MILLVILLE	NJ		09/27/2023	7.600	106,046						150,000	08/07/2023
100145915		NEW RIVER	AZ		03/19/2024	9.125	106,046						882,005	11/03/2023
100013426		BRADENTON	FL		05/25/2017	5.000	106,046						230,000	01/31/2017
100108344		JACKSONVILLE	FL		05/25/2023	7.674	106,047						209,000	04/25/2023
100079050		ZION	IL		02/24/2022	3.750	106,071						153,000	12/16/2021
100053894		ROCKAWAY	NJ		03/23/2021	5.875	106,099						525,000	05/08/2024
100173886		KANSAS CITY	MO		10/31/2024	6.875	106,115						169,000	09/13/2024
100130268		SAN ANTONIO	TX		09/28/2023	9.250	106,116						263,000	08/30/2023
100163823		XENIA	OH		09/27/2024	8.250	106,128						132,000	08/20/2024
100184644		CASPER	WY		12/17/2024	7.625	106,149		(3)				552,000	10/25/2024
100174734		CHESAPEAKE	VA		10/31/2024	8.625	106,152						165,000	10/25/2023
100048043		DEKALB	IL		11/20/2020	3.375	106,153						189,715	07/31/2020
100099655		TALLAHASSEE	FL		04/06/2023	8.750	106,163						140,000	03/01/2023
100173922		COLUMBUS	GA		10/31/2024	7.500	106,164		348				135,000	09/17/2024
100178112		ABINGTON	MA		11/19/2024	10.050	106,169		(25)				668,000	08/30/2024
100163918		CARENCRO	LA		10/04/2024	8.250	106,170						128,000	08/23/2024
3310082278		BRIDGEPORT	CT		08/19/2024	8.771	106,178						900,000	08/01/2024
100186753		FLORISSANT	MO		12/31/2024	7.875	106,187		22				135,000	08/13/2024
100088860		VOLO	IL		11/15/2022	7.750	106,190						220,000	10/13/2022
100163977		ALLENTOWN	PA		10/04/2024	7.625	106,191						139,000	09/19/2024
100054344		JAY PEAK	VT		03/23/2021	4.000	106,193						199,000	01/05/2021
100127659		LINDEN	NJ		09/08/2023	8.874	106,195						210,000	08/04/2023
100044072		LANTANA	FL		08/19/2020	4.750	106,201						194,750	08/20/2019
100146492		BEL AIR	MD		03/19/2024	9.375	106,240						598,228	10/18/2023
100019904		MERCED	CA		07/30/2018	5.375	106,243						153,000	04/27/2018
100175859		PHILADELPHIA	PA		11/12/2024	7.920	106,244		4				135,000	09/13/2024
100145150		UNITED KINGDOM	GBR		03/12/2024	9.500	106,248		(113)				110,000	02/07/2020
100054734		INDIANAPOLIS	IN		03/23/2021	3.625	106,251						661,500	01/04/2021
100159599		MARTINSVILLE	IN		07/15/2024	8.750	106,255						144,000	05/23/2024
100011542		FITCHBURG	MA		03/08/2017	4.375	106,260						259,000	04/04/2021
100078890		CHARLOTTE	NC		02/24/2022	3.999	106,270						140,000	01/03/2022
100141195		OKLAHOMA CITY	OK		01/30/2024	8.250	106,271						237,000	10/20/2023
100067813		SEMINOLE	TX		09/23/2021	4.500	106,282						146,000	07/28/2021
100148983		MESA	AZ		04/17/2024	8.625	106,285						637,000	02/23/2024
100143601		JACKSON	MS		02/21/2024	8.140	106,291						160,000	01/31/2024
100145389		UNITED KINGDOM	GBR		03/12/2024	3.550	106,297		4,359			(2,313)	108,000	02/14/2020
100145850		NAPLES	FL		03/15/2024	8.125	106,302						220,000	02/08/2024
100146507		BENTONVILLE	AR		03/19/2024	11.000	106,304						755,000	10/16/2023
100067703		BALTIMORE	MD		09/23/2021	3.625	106,309						150,000	08/03/2021
100158322		UNITED KINGDOM	GBR		07/09/2024	4.990	106,320		2,082			(2,302)	115,000	07/29/2022
100169231		BIRMINGHAM	AL		09/27/2024	7.500	106,321						145,000	08/29/2024
100142068		EL PASO	TX		02/29/2024	9.375	106,321						145,000	01/19/2024
100138377		MOBILE	AL		12/18/2023	8.999	106,336						152,000	11/08/2023
100029452		SPENCER	IA		10/26/2018	4.875	106,352						128,250	06/01/2018
100112480		WATERVILLE	OH		06/29/2023	4.625	106,353						263,000	05/17/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107959		ZACHARY	LA		06/29/2023	8.500	106,353						136,000	05/24/2023
100013556		PHOENIX	AZ		05/25/2017	4.000	106,360						165,000	01/31/2017
100174445		ATLANTA	GA		10/31/2024	7.625	106,376						458,000	09/20/2024
100130419		ROBBINSVILLE	NJ		09/28/2023	8.499	106,378						420,000	09/08/2023
100016415		BEREA	KY		04/05/2018	4.750	106,379						159,200	01/17/2018
100068381		ALBUQUERQUE	NM		08/25/2021	3.875	106,389						280,000	05/25/2021
100071852		ABILENE	TX		10/14/2021	4.875	106,396						137,000	08/19/2021
100136353		COTTAGE GROVE	MN		11/20/2023	8.125	106,410						341,000	10/06/2023
100181589		CINCINNATI	OH		12/09/2024	7.540	106,412		5				160,000	10/18/2024
100023349		DENTON	TX		08/16/2018	5.500	106,414						265,000	06/17/2018
100184757		KENT	WA		12/17/2024	7.250	106,414		(3)				794,532	10/24/2024
100068055		OCALA	FL		09/23/2021	4.500	106,423						142,500	08/28/2021
100153599		WARREN	MI		05/31/2024	7.750	106,430						153,000	04/10/2024
100031786		CLOVIS	CA		03/29/2019	4.375	106,430						220,000	12/09/2018
100080174		LONG BRANCH	NJ		02/25/2022	4.825	106,439						170,000	02/04/2022
100031170		PALM BAY	FL		03/29/2019	5.760	106,441						163,000	12/07/2018
3310076654		KENNEWICK	WA		07/19/2024	9.135	106,445						512,000	05/07/2024
3310076658		KENNEWICK	WA		07/19/2024	9.135	106,445						512,000	05/08/2024
100145524		UNITED KINGDOM	GBR		03/12/2024	3.050	106,447		4,956			(2,338)	129,998	05/29/2020
100030146		COLUMBIA	SC		12/20/2018	4.375	106,451						202,000	09/13/2018
100185669		UNITED KINGDOM	GBR		12/20/2024	5.690	106,458					(467)	165,000	12/04/2024
100047480		RIVERDALE	GA		11/20/2020	4.625	106,458						140,600	07/31/2020
100054899		SALINAS	CA		03/23/2021	3.875	106,458						362,000	01/05/2021
100165973		RICHMOND	VA		09/06/2024	7.499	106,468						215,000	08/20/2024
100116330		INDIANAPOLIS	IN		07/20/2023	4.700	106,474						185,000	03/01/2024
100129974		CEDARTOWN	GA		09/27/2023	7.720	106,481						192,000	08/10/2023
100078279		COLUMBIA	SC		02/10/2022	6.375	106,487						185,000	01/10/2022
100174751		DETROIT	MI		10/31/2024	8.375	106,495						135,000	02/27/2024
100175792		PENNSVILLE TOWNSHIP	NJ		11/12/2024	7.030	106,497		1				150,000	10/01/2024
100119789		GARY	IN		08/08/2023	7.772	106,510						150,000	06/30/2023
100146752		YOUNGSTOWN	OH		03/20/2024	8.999	106,510						125,000	02/29/2024
100033907		GALWAY	IRL		06/21/2019	5.150	106,519					(6,986)	113,446	11/30/2018
100047553		SAINT CLAIR SHORES	MI		11/20/2020	4.250	106,519						162,450	07/31/2020
100173088		BUSHKILL	PA		10/25/2024	6.999	106,527						185,000	09/13/2024
100148980		DUARTE	CA		04/17/2024	9.250	106,527						702,000	02/14/2024
100016406		TUCSON	AZ		04/05/2018	4.875	106,537						157,000	02/06/2018
100165633		FRESNO	CA		10/04/2024	8.250	106,543						150,000	09/09/2024
100174676		CANTON	OH		10/31/2024	8.625	106,549						172,000	03/27/2024
100029488		LAWRENCEVILLE	GA		10/26/2018	3.000	106,559						204,250	06/01/2018
100139794		UNITED KINGDOM	GBR		12/18/2023	7.590	106,560					(1,881)	110,000	08/19/2021
100176617		BIRMINGHAM	AL		11/15/2024	7.624	106,561		(14)				145,000	09/17/2024
100184669		TEMECULA	CA		12/17/2024	7.250	106,568		(3)				755,211	11/02/2024
100146224		MORGANTOWN	WV		03/19/2024	9.625	106,587						464,124	10/30/2023
100145963		BOYNTON BEACH	FL		03/19/2024	10.490	106,588						415,000	10/21/2023
100119501		STOCKTON	CA		07/28/2023	6.625	106,588						461,000	06/29/2023
100174438		FLORENCE	AZ		10/31/2024	8.875	106,590						402,000	09/18/2024
100057601		FILER	ID		06/30/2021	4.375	106,599		30				135,000	05/04/2021
100048217		OAKWOOD HILLS	IL		11/20/2020	6.500	106,600						289,750	07/31/2020
100146275		SAN ANTONIO	TX		03/19/2024	9.500	106,635						440,000	10/25/2023
100178023		DORAL	FL		11/19/2024	9.550	106,635		(32)				693,000	08/29/2024
100024452		HAMILTON	OH		09/20/2018	4.625	106,639						160,550	04/30/2018
3340076003		KUNKLETOWN	PA		05/17/2024	9.533	106,643						502,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100031187		LARGO	FL		03/29/2019	3.610	106,659						155,000	12/07/2018
100135908		DEKALB	IL		11/13/2023	9.749	106,674						137,500	10/04/2023
100164718		ALTAMONTE SPRINGS	FL		08/23/2024	8.000	106,676						150,000	07/19/2024
100108523		SNEEK	NLD		05/25/2023	5.890	106,677					(7,014)	160,000	12/01/2023
100185485		CINCINNATI	OH		12/20/2024	7.875	106,679		(1)				205,000	11/26/2024
100000170		PITTSBORO	NC		09/27/2016	9.000	106,681						360,000	08/25/2016
100156249		LAWRENCE TOWNSHIP	NJ		06/20/2024	8.750	106,685						180,000	05/17/2024
100184666		PENSACOLA	FL		12/17/2024	8.625	106,685		(8)				481,240	10/22/2024
100103112		MARKHAM	IL		04/21/2023	7.717	106,686						140,000	03/21/2023
100158201		UNITED KINGDOM	GBR		07/09/2024	3.590	106,694		2,748			(2,310)	115,000	03/17/2022
100023738		SAN DIEGO	CA		09/04/2018	4.875	106,697						355,000	09/04/2018
100174511		HOUSTON	TX		10/31/2024	10.375	106,697						150,000	03/18/2024
100025084		CHARLOTTE	NC		09/20/2018	4.000	106,700						194,750	04/30/2018
100155590		TEANECK	NJ		06/18/2024	10.625	106,702						835,000	03/29/2024
100057866		MEMPHIS	TN		06/30/2021	4.375	106,704						140,000	04/07/2021
100030750		SIMPSONVILLE	SC		04/09/2019	4.000	106,712						237,500	05/11/2018
100013193		LAS VEGAS	NV		05/25/2017	4.250	106,718						126,000	01/31/2017
100153436		CLEVELAND	OH		05/30/2024	8.710	106,719						132,000	04/18/2024
100138960		MILLEVILLE	NJ		12/21/2023	6.000	106,725						175,000	05/16/2022
100012089		PROVIDENCE	RI		03/08/2017	4.722	106,734						155,000	09/02/2016
3310076586		CHICAGO	IL		05/23/2024	8.771	106,734						534,800	05/03/2024
100012917		OCALA	FL		05/25/2017	4.750	106,737						107,000	01/31/2017
3340083745		PARK FOREST	IL		09/26/2024	9.333	106,742						460,000	08/22/2024
100030043		DES MOINES	WA		12/20/2018	5.500	106,742						260,000	09/30/2018
100138066		COLUMBUS	OH		12/13/2023	8.125	106,754						165,000	11/13/2023
100031120		PEORIA	AZ		03/29/2019	3.380	106,763						165,000	12/07/2018
100026834		BAKERSFIELD	CA		09/26/2018	4.375	106,764						150,000	06/14/2018
100091753		HEMET	CA		03/24/2023	8.375	106,774		(65)				197,000	02/10/2023
100044109		LOS ANGELES	CA		08/19/2020	4.250	106,778						380,000	12/04/2019
100136060		MILWAUKEE	WI		11/16/2023	9.875	106,806						155,000	10/17/2023
100017969		PORT ORANGE	FL		05/22/2018	5.250	106,811						146,000	03/16/2018
100146413		VANCOUVER	WA		03/19/2024	10.490	106,821						556,000	10/17/2023
100112690		MILWAUKEE	WI		06/29/2023	3.625	106,827						250,000	06/02/2022
100079103		ABSECON	NJ		02/24/2022	3.750	106,828						180,000	12/02/2021
100167114		MEMPHIS	TN		09/13/2024	8.250	106,833						130,000	07/08/2024
100024857		MINNEAPOLIS	MN		09/20/2018	5.000	106,848						168,150	04/30/2018
100158384		UNITED KINGDOM	GBR		07/09/2024	3.590	106,856		2,723			(2,313)	115,200	04/29/2022
100136546		CAPE CHARLES	VA		11/20/2023	8.000	106,856						689,000	10/04/2023
100172813		VALLEJO	CA		12/06/2024	7.625	106,856		(3)				170,000	11/04/2024
100025168		COON RAPIDS	MN		09/20/2018	3.750	106,860						190,000	04/30/2018
100139476		LAS VEGAS	NV		12/28/2023	7.999	106,861						145,000	11/30/2023
100175877		APOPKA	FL		11/12/2024	7.130	106,863		1				205,000	09/25/2024
100055093		STATESBORO	GA		03/23/2021	6.000	106,868						145,000	01/07/2021
100108405		BALTIMORE	MD		05/25/2023	8.194	106,868		1,034				130,000	05/01/2023
100108412		BALTIMORE	MD		05/25/2023	8.194	106,868		1,034				185,000	05/01/2023
100158182		UNITED KINGDOM	GBR		07/09/2024	3.590	106,871		2,747			(2,314)	115,000	03/17/2022
100076118		SAINT LOUIS	MO		01/07/2022	4.375	106,889						137,500	11/01/2021
100045432		KINGSTREE	SC		11/25/2020	7.000	106,894						89,348	08/31/2020
100166446		CHICAGO	IL		10/31/2024	7.625	106,896						137,000	09/17/2024
100111778		BATON ROUGE	LA		06/29/2023	4.000	106,898						185,000	06/02/2022
100171249		PORT JERVIS	NY		10/16/2024	7.375	106,898						145,000	08/27/2024
100108413		BALTIMORE	MD		05/25/2023	8.154	106,900		1,060				195,000	05/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100143637		PHILADELPHIA	PA		02/21/2024	7.250	106,910						175,000	01/17/2024
100113012		FOREST PARK	IL		06/29/2023	2.000	106,911						280,000	05/14/2022
100010900		BRICK	NJ		12/23/2016	4.750	106,915						150,000	09/14/2016
100082219		SAN JOSE DEL CABO	MEX		04/14/2022	6.478	106,918						191,651	11/30/2021
100013327		MIAMI	FL		05/25/2017	5.000	106,919						270,000	01/31/2017
3310078491		CENTRAL ISLIP	NY		09/03/2024	8.778	106,920						607,000	05/28/2024
3310079426		UNIONDALE	NY		09/03/2024	8.428	106,920						715,000	04/17/2024
3340069593		LAS VEGAS	NV		03/07/2024	9.054	106,920						734,000	02/13/2024
3340074003		STATEN ISLAND	NY		04/05/2024	9.445	106,920						900,000	03/21/2024
3340091758		JONESBORO	GA		12/12/2024	8.410	106,920						480,000	11/26/2024
100011810		VIRGINIA BEACH	VA		03/08/2017	3.875	106,927						160,000	09/02/2016
100036022		DETROIT	MI		08/27/2019	4.990	106,932						150,000	05/29/2019
100011689		MASTIC BEACH	NY		03/08/2017	5.500	106,933						133,397	02/22/2019
100053994		HI HAT	KY		03/23/2021	12.500	106,940		806				149,000	01/09/2021
100135643		PITTSBURGH	PA		11/09/2023	9.750	106,942						188,000	09/20/2023
100108409		BALTIMORE	MD		05/25/2023	8.100	106,943		1,096				160,000	05/01/2023
100108410		BALTIMORE	MD		05/25/2023	8.100	106,943		1,096				175,000	05/01/2023
100108414		BALTIMORE	MD		05/25/2023	8.100	106,943		1,096				165,000	05/01/2023
100155714		LATHROP	CA		06/18/2024	10.375	106,949						665,000	03/30/2024
100067865		SOPHIA	NC		09/23/2021	4.500	106,949						142,500	07/27/2021
100134883		TAYLOR	MI		10/30/2023	7.750	106,951						290,000	09/29/2023
100112518		SHIRLEY	NY		06/29/2023	5.000	106,955						400,500	05/16/2022
100030082		CHICAGO	IL		12/20/2018	7.375	106,960						174,000	09/14/2018
3340069802		GONZALES	LA		03/14/2024	9.585	106,968						450,000	01/31/2024
100013334		LAUDERDALE LAKES	FL		05/25/2017	4.625	106,969						140,000	01/31/2017
100043163		DOYLESTOWN	PA		05/28/2020	4.375	106,971						465,000	04/14/2020
100024474		PITTSBURGH	PA		09/20/2018	4.375	106,974						171,000	04/30/2018
100131895		CLINTON TOWNSHIP	MI		10/06/2023	9.250	106,976						160,000	08/18/2023
100173570		UNITED KINGDOM	GBR		10/29/2024	5.890	106,978					(4,162)	125,000	09/27/2024
100175548		NEWPORT	ME		11/08/2024	8.875	106,980		(20)				125,000	10/29/2024
100103175		TEXARKANA	TX		04/21/2023	8.175	106,984						151,000	03/20/2023
100043181		KISSIMMEE	FL		05/28/2020	4.980	106,994						260,000	03/28/2020
100071826		DETROIT	MI		10/14/2021	4.000	106,995						155,000	08/26/2021
100113680		MINERAL RIDGE	OH		06/29/2023	4.750	107,008						185,000	05/15/2022
100110930		SAN BERNARDINO	CA		06/29/2023	5.000	107,012						401,000	05/15/2022
3310070989		NEWPORT NEWS	VA		07/29/2024	8.666	107,037						916,000	02/16/2024
100029509		MOUNT JULIET	TN		10/26/2018	4.875	107,044						236,550	06/01/2018
100103094		ZEPHYRHILLS	FL		04/21/2023	7.563	107,049						301,000	03/31/2023
100173579		UNITED KINGDOM	GBR		10/29/2024	6.790	107,050					(4,165)	220,000	10/18/2024
3310083690		HIGHLAND PARK	NJ		09/26/2024	8.771	107,051						740,000	08/21/2024
100115247		CHARLEROI	PA		07/17/2023	8.212	107,053						140,000	06/14/2023
100047231		PERRIS	CA		11/20/2020	4.625	107,057						370,500	07/31/2020
100101801		MILWAUKEE	WI		03/31/2023	8.893	107,090						150,000	03/16/2023
100185658		UNITED KINGDOM	GBR		12/20/2024	5.550	107,091					(470)	130,000	12/02/2024
100099952		RIALTO	CA		03/28/2023	8.249	107,094						530,000	02/21/2023
100101138		ALLENTOWN	PA		04/28/2023	4.325	107,095						180,000	01/13/2022
100111295		FALLBROOK	CA		06/29/2023	6.250	107,102						685,000	05/16/2022
100065082		HIXSON	TN		07/14/2021	3.875	107,103						159,000	05/25/2021
3310087991		CENTER MORICHES	NY		12/05/2024	8.953	107,106						893,000	10/03/2024
100155551		ELLICOTT CITY	MD		06/18/2024	9.990	107,128						691,000	03/19/2024
100114460		CARROLLTON	GA		06/29/2023	5.000	107,137		1,413				245,900	05/15/2022
100111470		MESA	AZ		06/29/2023	4.140	107,137						490,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054846		MIAMI	FL		03/23/2021	3.250	107,139						331,000	01/03/2021
100025383		BIRMINGHAM	AL		09/20/2018	4.625	107,139						195,000	01/18/2024
100100906		MILFORD	DE		04/28/2023	4.875	107,139						290,000	12/09/2021
100184615		SPARTANBURG	SC		12/17/2024	7.375	107,143		(5)				643,342	10/25/2024
100137852		TAYLOR	MI		12/08/2023	9.000	107,155						145,000	11/02/2023
100047666		PHILADELPHIA	PA		11/20/2020	6.625	107,157						246,050	07/31/2020
100047210		ACWORTH	GA		11/20/2020	4.000	107,158						213,750	07/31/2020
100178103		FONTANA	CA		11/19/2024	11.675	107,162		(20)				720,000	08/30/2024
100131706		PINSON	AL		10/06/2023	6.125	107,164						217,000	08/25/2022
100153419		SALEM	NH		05/30/2024	8.700	107,164						150,000	05/01/2024
100146363		PLUMSTED	NJ		03/19/2024	9.750	107,169						594,847	10/18/2023
100113396		NORTH BERGEN	NJ		06/29/2023	4.000	107,182						330,000	05/14/2022
100044782		APOPKA	FL		11/19/2020	5.000	107,183						260,000	07/10/2020
100064726		BROWNSVILLE	TX		07/14/2021	4.375	107,197						144,000	05/20/2021
100013657		AVONDALE	AZ		05/25/2017	4.000	107,237						169,000	01/31/2017
100126444		MONTROSE	GA		08/30/2023	10.435	107,243						230,000	05/16/2022
100165595		HARRISBURG	PA		10/04/2024	9.625	107,243						136,500	08/21/2024
100031068		LAKELAND	FL		03/29/2019	5.750	107,251						150,000	12/07/2018
100158515		LEESBURG	FL		07/10/2024	7.875	107,269						169,000	04/25/2024
100114425		DANIELSON	CT		06/29/2023	3.875	107,278						278,000	05/15/2022
100111448		BALTIMORE	MD		06/29/2023	3.125	107,280						270,000	06/03/2022
100018449		BLUE SPRINGS	MO		06/27/2018	5.125	107,280						158,000	03/01/2018
100156310		PHILADELPHIA	PA		07/25/2024	8.500	107,281						128,000	06/13/2024
100108406		GARY	IN		05/25/2023	8.453	107,281						140,000	04/26/2023
100076188		WILLIAMSBURG	VA		01/07/2022	4.125	107,283						170,000	11/02/2021
100043470		MILWAUKEE	WI		08/13/2020	2.000	107,283		1,780				123,500	09/23/2019
100100089		RIO GRANDE CITY	TX		03/28/2023	8.750	107,296						149,000	02/24/2023
100116678		LAS VEGAS	NV		07/20/2023	4.250	107,308						200,000	03/01/2024
100155737		THE VILLAGES	FL		06/18/2024	9.250	107,315						516,727	03/23/2024
100177966		NOVATO	CA		11/19/2024	9.150	107,315		(21)				915,000	08/28/2024
100165099		UNITED KINGDOM	GBR		08/27/2024	6.990	107,323					(6,370)	119,500	08/21/2024
100018111		URBANDALE	IA		06/08/2018	4.750	107,328						159,900	03/30/2018
100156833		AKRON	OH		06/27/2024	8.050	107,331						140,000	05/23/2024
100078785		DALLAS	TX		02/24/2022	3.250	107,333						155,000	01/12/2022
100184698		LA VERNE	CA		12/17/2024	7.500	107,333		(5)				873,611	10/23/2024
100176694		WATAUGA	TX		11/15/2024	7.375	107,337		(14)				205,000	09/30/2024
100023968		SACRAMENTO	CA		09/10/2018	5.375	107,344						325,000	09/10/2018
100038564		MEATH	IRL		09/27/2019	4.500	107,355					(7,033)	276,706	11/30/2018
100115281		HENRYETTA	OK		07/17/2023	7.886	107,356						150,000	06/07/2023
100054673		TRENTON	NJ		03/23/2021	3.625	107,373						105,000	01/08/2021
100134863		GRAND SALINE	TX		10/30/2023	8.500	107,379						209,000	10/10/2023
100047195		BROOKLYN	NY		11/20/2020	7.500	107,379						724,138	07/31/2020
100149141		GAINESVILLE	FL		04/22/2024	7.750	107,387						156,000	03/25/2024
100168754		MILWAUKEE	WI		09/26/2024	8.500	107,393						147,000	08/15/2024
100155431		TEMPLE HILLS	MD		06/18/2024	10.500	107,423						460,000	03/23/2024
100117619		CONROE	TX		07/20/2023	7.709	107,424						170,000	03/01/2024
100010890		CONSTANTINE	MI		12/23/2016	7.000	107,428						130,000	09/14/2016
100163899		BIRMINGHAM	AL		09/27/2024	8.750	107,430						145,000	09/04/2024
100165964		SHENANDOAH	VA		09/06/2024	7.625	107,442						160,000	08/16/2024
100054709		GENEVA	GA		03/23/2021	9.400	107,446						70,000	01/05/2021
100046351		CUMMING	GA		11/25/2020	5.125	107,449						342,000	08/31/2020
100108339		BRIDGETON	NJ		05/25/2023	9.046	107,449						130,000	05/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070299		AMSTERDAM	NLD		08/31/2021	3.900	107,454					(7,065)	313,848	06/30/2024
100155786		SAN GABRIEL	CA		06/18/2024	12.000	107,454						870,000	03/29/2024
100147195		HAMILTON	OH		03/28/2024	7.957	107,476						162,000	02/23/2024
100130056		WARREN	MI		09/27/2023	8.505	107,480						140,000	09/05/2023
100165292		PEORIA	AZ		08/29/2024	7.625	107,481						195,000	08/06/2024
100053567		COLUMBUS	GA		03/23/2021	4.625	107,485						115,000	01/07/2021
100029676		BOISE	ID		10/26/2018	4.000	107,494						353,875	06/03/2018
100184635		PASCO	WA		12/17/2024	8.500	107,495		(4)				413,093	10/14/2024
100099926		TUCSON	AZ		03/28/2023	9.624	107,498						235,000	02/28/2023
100111984		ABILENE	TX		06/29/2023	3.990	107,498						198,500	05/15/2022
100068383		PHILADELPHIA	PA		08/25/2021	4.500	107,499						150,000	06/24/2021
100102702		PITTSBURGH	PA		06/22/2023	8.250	107,502						190,000	08/22/2022
100048989		RIO RANCHO	NM		11/20/2020	4.125	107,542						177,650	07/31/2020
100133090		DORA	AL		11/29/2023	8.000	107,543						147,000	10/10/2023
100147545		MABLETON	GA		04/03/2024	7.875	107,554						300,000	02/27/2024
100126673		PHOENIX	AZ		08/30/2023	6.500	107,555						320,000	05/16/2022
100154909		TALLAHASSEE	FL		07/19/2024	8.625	107,561						157,000	01/30/2024
100126800		SANFORD	FL		08/30/2023	1.000	107,563						216,000	05/16/2022
100054699		CROSSVILLE	TN		03/23/2021	4.999	107,567						131,900	01/04/2021
100147065		OLYMPIA	WA		03/27/2024	6.875	107,574						740,000	01/16/2024
100026392		PALM COAST	FL		09/26/2018	3.625	107,581						174,000	06/14/2018
100112531		LOUISVILLE	KY		06/29/2023	2.500	107,585						385,000	05/16/2022
100032425		DUBLIN	IRL		06/21/2019	1.130	107,588					(7,078)	305,586	11/30/2018
100048573		FONTANA	CA		11/20/2020	5.000	107,615						256,500	07/31/2020
100028739		POTTER	WI		10/26/2018	5.125	107,622						118,750	06/02/2018
100068311		LAFAYETTE	IN		08/25/2021	4.875	107,632						150,000	05/28/2021
100050252		FALL RIVER	MA		11/20/2020	3.500	107,642						118,750	07/31/2020
100025414		ANTIOCH	IL		09/20/2018	4.000	107,654						137,750	04/30/2018
100012744		SACRAMENTO	CA		05/25/2017	4.625	107,661						123,000	01/31/2017
3300005589		LAKE WORTH	FL		12/18/2024	8.595	107,666						525,000	11/26/2024
100044143		REMINGTON	VA		08/19/2020	4.250	107,668						161,500	03/07/2018
100068286		SARASOTA	FL		08/25/2021	4.875	107,669						132,000	06/09/2021
100155868		LEESBURG	VA		06/18/2024	10.990	107,670						1,597,000	04/01/2024
100147541		MABLETON	GA		04/03/2024	7.875	107,672						303,000	02/27/2024
100185656		UNITED KINGDOM	GBR		12/20/2024	6.040	107,673					(472)	113,000	11/29/2024
100108338		BRIDGETON	NJ		05/25/2023	9.046	107,682						135,000	05/02/2023
100112617		HOUMA	LA		06/29/2023	4.625	107,691						195,000	06/02/2022
100146533		SUN LAKES	AZ		03/19/2024	9.875	107,694						435,000	10/20/2023
100155828		PENNSBURG	PA		06/18/2024	10.490	107,715						715,000	03/28/2024
100156255		MEMPHIS	TN		06/20/2024	8.375	107,718						170,000	05/14/2024
100112267		CASPER	WY		06/29/2023	4.250	107,730						218,000	06/04/2022
100111005		HAMPTON	VA		06/29/2023	11.375	107,735						219,000	05/16/2022
100111896		CHATTANOOGA	TN		06/29/2023	4.250	107,746						290,000	05/16/2022
100053547		FAYETTEVILLE	NC		03/23/2021	7.116	107,752						122,000	01/02/2021
100017651		MILWAUKEE	WI		04/26/2018	4.500	107,757						144,000	09/11/2017
100164018		WILKES BARRE	PA		08/21/2024	9.250	107,761						143,500	07/09/2024
100020025		MARANA	AZ		07/30/2018	5.250	107,772						206,000	05/23/2018
100028042		LAND O LAKES	FL		10/26/2018	4.625	107,781						199,500	06/04/2018
100057788		BLANCHARD	OK		06/30/2021	3.750	107,783						138,000	04/01/2021
3310072508		CHAGRIN FALLS	OH		04/19/2024	9.198	107,811						605,000	03/25/2024
3340083754		BETHEL	NY		10/10/2024	8.965	107,811						500,000	08/06/2024
100113360		PEMBROKE PINES	FL		06/29/2023	4.875	107,824						325,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128205		WACO	TX		09/18/2023	6.950	107,832						425,000	08/11/2023
100045019		MERIDIAN	ID		11/19/2020	4.000	107,833						274,550	03/04/2020
100169302		OBERLIN	OH		09/27/2024	9.000	107,846						145,000	08/19/2024
100000377		MANOR	TX		09/27/2016	8.250	107,856						180,000	08/24/2016
100184747		FALL CITY	WA		12/17/2024	8.375	107,858		(13)				1,103,000	10/31/2024
100154514		FARMVILLE	VA		06/14/2024	8.125	107,858						143,000	04/26/2024
100159844		DELRAY BEACH	FL		08/16/2024	9.750	107,859						127,000	01/17/2024
100043828		MERRITT ISLAND	FL		08/13/2020	4.625	107,860						152,202	05/31/2020
100114457		CAPE MAY COURT HOUSE	NJ		06/29/2023	6.500	107,864						170,000	05/15/2022
100146086		WOODBRIDGE	VA		03/19/2024	10.250	107,876						616,000	11/03/2023
3310053495		BALTIMORE	MD		06/08/2023	7.940	107,876						587,000	05/09/2023
100031774		OROVILLE	CA		03/29/2019	4.125	107,886						255,000	12/07/2018
100137451		JACKSON	MI		01/11/2024	9.375	107,897						125,000	12/01/2023
100020160		WILMINGTON	DE		07/17/2018	5.375	107,902						155,000	07/17/2018
100090222		HOUSTON	TX		01/13/2023	9.875	107,904						130,000	11/09/2022
100032088		OCEANSIDE	CA		03/29/2019	3.500	107,907						345,000	12/07/2018
100046975		TUCKAHOE	NY		11/20/2020	6.625	107,916						617,500	07/31/2020
100164982		ST. LOUIS	MO		08/28/2024	7.124	107,922						151,000	06/30/2024
100024266		FLOWERY BRANCH	GA		09/20/2018	5.625	107,929						163,000	09/20/2018
100012165		EVERSON	WA		03/08/2017	4.375	107,939						216,000	09/02/2016
100055466		BELLE GLADE	FL		03/23/2021	4.000	107,952						134,000	01/01/2021
100031139		POSEN	IL		03/29/2019	4.125	107,964						117,000	12/11/2018
100175850		DOLTON	IL		11/12/2024	7.250	107,967		1				154,000	09/18/2024
100045882		HOLMDEL	NJ		11/25/2020	5.875	107,973						603,250	08/31/2020
100079039		CUYAHOGA FALLS	OH		02/24/2022	4.125	107,975						143,000	01/20/2022
100026638		WESTBURY	NY		09/26/2018	3.500	107,977						375,000	06/14/2018
100024858		SMALLWOOD	NY		09/20/2018	5.000	107,985						133,000	04/30/2018
100103134		HARTFORD	CT		04/21/2023	7.524	107,990						365,000	03/23/2023
100092006		NORFOLK	VA		02/09/2023	7.925	107,998						152,000	01/19/2023
100048494		TAMPA	FL		11/20/2020	4.000	108,009						94,763	07/31/2020
100109676		STOCKTON	CA		06/16/2023	8.875	108,010						215,000	05/19/2023
100028107		JACKSONVILLE	FL		10/26/2018	4.750	108,011						190,000	06/01/2018
100029309		PELHAM	AL		10/26/2018	4.625	108,016						122,550	06/03/2018
100121051		NETHERLANDS	NLD		08/28/2023	6.400	108,024						155,000	12/01/2023
100031751		VACAVILLE	CA		03/29/2019	3.875	108,024						495,000	09/18/2018
3340060698		SUMTER	SC		02/26/2024	9.295	108,029						417,000	11/07/2023
100048213		SODDY DAISY	TN		11/20/2020	7.875	108,042						190,000	07/31/2020
100112999		SAN BERNARDINO	CA		06/29/2023	5.125	108,045						290,000	05/15/2022
100168669		DALLAS	TX		09/25/2024	8.249	108,063						160,000	09/11/2024
100064856		RICHMOND HEIGHTS	MO		07/14/2021	4.125	108,063						235,000	05/20/2021
100173684		GRONINGEN	NLD		10/29/2024	5.550	108,070					(4,758)	225,000	10/22/2024
100031281		BAKERSFIELD	CA		03/29/2019	2.000	108,079						179,500	12/07/2018
100055640		OMAHA	NE		03/23/2021	7.888	108,079						140,000	12/06/2021
100013037		LAS VEGAS	NV		05/25/2017	4.625	108,081						100,000	01/31/2017
100070482		SOUTH EUCLID	OH		09/23/2021	4.625	108,084						144,000	08/06/2021
100017688		IMMOKALEE	FL		04/26/2018	3.500	108,086						92,625	12/31/2017
100175516		LUCERNE	CA		12/23/2024	7.625	108,088						140,000	08/01/2024
100130458		HUNTINGBURG	IN		09/28/2023	8.999	108,092						135,000	08/24/2023
100134877		PHILADELPHIA	PA		10/30/2023	8.375	108,093						170,000	10/02/2023
100047190		LOVELAND	CO		11/20/2020	6.500	108,103						299,250	07/31/2020
100029795		CHICAGO	IL		10/26/2018	3.625	108,104						166,250	05/31/2018
100092009		VERMILION	OH		02/09/2023	7.775	108,104						148,000	01/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100033530		LOUTH	IRL		06/21/2019	4.400	108,108					(7,141)	214,108	11/30/2018
3340073623		TRENTON	NJ		04/19/2024	9.652	108,108						430,000	03/20/2024
100054859		MADISON HEIGHTS	VA		03/23/2021	10.610	108,111						92,000	01/07/2021
100145914		LAS VEGAS	NV		03/19/2024	8.750	108,114						705,118	11/03/2023
100126563		JACKSONVILLE	FL		08/30/2023	9.100	108,122						250,000	05/16/2022
100011691		SIKESTON	MO		03/08/2017	4.500	108,130						162,000	09/04/2016
3300005336		ROSELLE PARK	NJ		10/09/2024	8.680	108,136						585,000	08/19/2024
100065693		BRISTOL	CT		07/28/2021	5.000	108,147						185,000	05/25/2021
100129934		SOUTH BEND	IN		09/27/2023	8.363	108,177						142,000	08/30/2023
100109971		BRIDGETON	NJ		06/22/2023	9.003	108,178						140,000	05/30/2023
100018462		SAVANNAH	GA		06/27/2018	5.375	108,187						148,500	03/01/2018
100054201		COSBY	TN		03/23/2021	5.250	108,200						110,000	01/05/2021
100184463		FRESNO	CA		12/17/2024	9.000	108,205		(6)				495,783	10/09/2024
100065072		NORTH CHARLESTON	SC		07/14/2021	3.750	108,211						150,000	05/06/2021
100031763		MESA	AZ		03/29/2019	4.500	108,223						195,000	12/07/2018
100101804		PHILADELPHIA	PA		03/31/2023	7.641	108,230						165,000	03/17/2023
100100099		KISSIMMEE	FL		03/28/2023	7.750	108,233						245,000	03/01/2023
100174092		TAYLOR	MI		10/31/2024	8.375	108,233						129,000	08/09/2024
100020345		BARNEGAT	NJ		07/17/2018	5.625	108,235						180,000	07/17/2018
100164948		CLEVELAND	OH		08/28/2024	8.090	108,236						140,000	07/12/2024
100126879		MIAMI	FL		08/30/2023	4.375	108,252						210,000	05/14/2022
100030363		GRANTS PASS	OR		12/20/2018	4.625	108,265						237,000	09/30/2018
100050371		VALLEY STREAM	NY		11/20/2020	4.000	108,279						437,000	07/31/2020
100184476		SAVANNAH	GA		12/17/2024	8.750	108,288		(4)				360,552	10/24/2024
100076481		GARY	IN		12/21/2021	5.750	108,290						130,000	11/12/2021
100019811		VILAS	NC		07/26/2018	5.000	108,295						169,000	05/02/2018
100099955		MYRTLE BEACH	SC		03/28/2023	9.125	108,296						150,000	02/22/2023
100141093		DETROIT	MI		01/30/2024	8.090	108,304						176,000	12/28/2023
100155174		SEAFORD	DE		07/19/2024	7.750	108,316						156,000	02/22/2024
100024338		SACRAMENTO	CA		09/20/2018	5.500	108,321						264,000	09/20/2018
100164020		WILKES BARRE	PA		08/21/2024	9.250	108,327						140,000	07/09/2024
100120720		RUSKIN	FL		08/25/2023	6.625	108,328						375,000	07/12/2023
100175761		WASHOE VALLEY	NV		11/12/2024	8.375	108,340						540,000	10/29/2024
100151872		HOUSTON	TX		05/10/2024	8.625	108,366						145,000	04/19/2024
3500104575		LEHIGH ACRES	FL		08/12/2024	8.710	108,370						987,000	06/04/2024
3340076471		PHILADELPHIA	PA		05/17/2024	9.533	108,385						500,000	04/26/2024
100046549		HOUSTON	TX		11/25/2020	4.625	108,390						142,500	08/31/2020
100118159		DECATUR	GA		07/20/2023	10.250	108,393						290,000	03/01/2024
100031921		CHICAGO	IL		03/29/2019	3.625	108,396						220,000	12/09/2018
100083661		LEBANON	PA		06/23/2022	9.125	108,400						148,000	04/04/2022
3310041247		LAKEWOOD	NJ		11/10/2022	7.550	108,405						550,000	08/18/2022
100181551		GARFIELD HEIGHTS	OH		12/09/2024	8.130	108,408		9				161,000	10/31/2024
100012631		HIALEAH	FL		05/25/2017	4.625	108,414						125,000	01/31/2017
100114247		RAHWAY	NJ		06/29/2023	6.300	108,426						312,000	05/16/2022
100179346		THERMAL	CA		12/27/2024	7.250	108,434		(1)				230,000	11/25/2024
100055564		CASA GRANDE	AZ		03/23/2021	8.740	108,439						200,000	01/07/2021
100141222		JEFFERSON CITY	MO		01/30/2024	9.000	108,442						148,500	10/31/2023
100159723		MACON	GA		08/23/2024	7.875	108,447						182,000	07/18/2024
100112584		HESPERIA	CA		06/29/2023	2.875	108,455						405,000	06/03/2022
100012667		GARDEN CITY	MI		05/25/2017	4.625	108,459						104,000	01/31/2017
100035470		SOUTHERN PINES	NC		08/21/2019	5.875	108,464						151,500	04/16/2019
100130394		SPENCER	OK		09/28/2023	9.625	108,469						176,000	08/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100019945		HAVERTOWN	PA		07/30/2018	4.750	108,470						201,000	04/19/2018
100028689		MIAMI	FL		10/26/2018	5.000	108,475						168,150	05/31/2018
100156958		UNITED KINGDOM	GBR		06/27/2024	5.790	108,478					(1,147)	115,000	06/03/2024
100161847		SCOTRUN	PA		07/31/2024	8.440	108,482		518				160,000	06/04/2024
100067581		RIVERDALE	GA		09/23/2021	4.125	108,483						130,000	07/01/2021
100153597		BELLE VERNON	PA		05/31/2024	7.875	108,492						160,000	04/17/2024
100143860		UNITED KINGDOM	GBR		02/28/2024	6.790	108,495					(1,205)	115,000	01/29/2024
100131686		LOUISVILLE	KY		10/06/2023	6.250	108,512						164,000	02/15/2022
100025267		BOYNTON BEACH	FL		09/20/2018	3.000	108,520						194,750	04/30/2018
100165828		WILKES BARRE	PA		08/29/2024	9.250	108,523						141,000	07/09/2024
100013965		SAINT PAUL	MN		05/25/2017	4.250	108,528						136,000	01/31/2017
3340081396		ATMORE	AL		08/19/2024	8.879	108,533						520,000	07/24/2024
100120215		LOS ANGELES	CA		08/18/2023	7.875	108,558						635,000	06/15/2023
100166382		PHILADELPHIA	PA		10/24/2024	10.125	108,560						134,000	09/03/2024
100026843		TULARE	CA		09/26/2018	4.375	108,576						160,000	06/13/2018
100139417		MEMPHIS	TN		12/28/2023	9.150	108,576						142,000	11/06/2023
100112808		GARDEN CITY	MI		06/29/2023	4.125	108,580						211,500	05/15/2022
100113600		SHAWNEE	KS		06/29/2023	3.990	108,594						295,000	06/02/2022
3340082336		LARKSVILLE	PA		09/10/2024	9.125	108,599						692,000	07/27/2024
100053812		HOOD RIVER	OR		03/23/2021	5.375	108,608						372,000	01/07/2021
100146530		ROUND ROCK	TX		03/19/2024	9.625	108,612						535,000	10/17/2023
3300005326		MIDDLESEX	NJ		11/06/2024	8.845	108,613						490,000	08/05/2024
100112987		BURBANK	IL		06/29/2023	4.625	108,614						180,000	05/16/2022
100020135		JACKSONVILLE	FL		07/17/2018	5.625	108,635						158,000	07/17/2018
100152492		COLUMBIA	SC		05/16/2024	8.500	108,663						130,000	04/11/2024
100179846		DANBURY	CT		11/22/2024	7.375	108,663		(12)				138,000	10/31/2024
100146239		DECATUR	TX		03/19/2024	8.875	108,667						473,000	11/03/2023
100100145		MYRTLE BEACH	SC		03/28/2023	8.875	108,669						154,000	03/03/2023
100055391		PLANO	IL		03/23/2021	4.875	108,675						162,000	01/04/2021
100158519		LORAIN	OH		07/10/2024	7.875	108,678						140,000	04/25/2024
100146556		ELK RIDGE	UT		03/19/2024	9.500	108,693						645,605	10/21/2023
100076038		LAKE HAVASU CITY	AZ		01/07/2022	4.250	108,698						422,000	10/27/2021
100079180		NEW FRANKLIN	OH		02/24/2022	4.125	108,700						280,000	12/31/2021
3340089713		WEST ALLIS	WI		12/12/2024	8.927	108,702						604,000	11/04/2024
100146611		FAYETTEVILLE	NC		03/20/2024	9.749	108,704						137,000	02/02/2024
100099634		JACKSON	MI		04/06/2023	10.250	108,707						125,000	02/16/2023
100068412		CHEEKTOWAGA	NY		08/25/2021	4.250	108,715						145,000	06/25/2021
100147520		CLEVELAND	OH		04/03/2024	8.375	108,716						145,000	02/27/2024
100146467		WENONAH	NJ		03/19/2024	9.875	108,719						691,908	10/20/2023
100144913		UNITED KINGDOM	GBR		03/12/2024	3.390	108,720		5,197			(2,388)	110,000	04/29/2020
100086376		RANGELY	CO		09/23/2022	8.500	108,723						167,000	07/11/2022
100024058		LAS VEGAS	NV		09/10/2018	5.500	108,733						268,000	09/10/2018
100136800		ROLLING MEADOWS	IL		11/27/2023	8.394	108,742						160,000	10/26/2023
100101715		LELYSTAD	NLD		03/30/2023	1.000	108,749					(7,151)	140,000	06/30/2024
100168951		VLISSINGEN	NLD		09/26/2024	5.500	108,749					(8,611)	140,000	09/02/2024
100089651		FRANEKER	NLD		11/29/2022	4.500	108,749					(7,151)	150,000	12/01/2023
100082760		KATWIJK	NLD		04/27/2022	2.900	108,749					(7,151)	152,597	12/01/2023
100168930		UTRECHT	NLD		09/26/2024	5.450	108,749					(8,611)	369,000	08/30/2024
100081951		LEIDEN	NLD		03/30/2022	2.650	108,749					(7,151)	132,149	12/01/2023
100081989		S-HERTOGENBOSCH	NLD		03/30/2022	3.200	108,749					(7,151)	150,000	12/01/2023
100081990		S-HERTOGENBOSCH	NLD		03/30/2022	2.800	108,749					(7,151)	150,000	12/01/2023
100108524		HEERLEN	NLD		05/25/2023	6.050	108,749					(7,151)	150,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100080286		HOOGEVEEN	NLD		02/22/2022	2.800	108,749					(7,151)	150,000	12/01/2023
100185684		WINTERSWIJK	NLD		12/20/2024	5.400	108,749					(745)	140,000	11/20/2024
100053399		SUFFOLK	VA		03/23/2021	9.340	108,755						133,000	07/10/2022
100043649		CHILTON	WI		08/13/2020	5.000	108,757						185,250	12/04/2019
100044039		CHICAGO	IL		08/19/2020	5.000	108,771						155,800	03/05/2019
100174471		IRVINE	CA		10/31/2024	8.625	108,812						848,000	09/24/2024
100054174		TRENTON	NJ		03/23/2021	4.500	108,820						230,000	01/05/2021
100024360		EUREKA	CA		09/20/2018	5.125	108,822						345,000	09/20/2018
100149891		WARNER ROBINS	GA		04/29/2024	8.499	108,828						132,000	04/12/2024
100018266		GERMANTOWN	MD		06/27/2018	5.000	108,829						164,000	04/14/2018
100047079		PARTLOW	VA		11/20/2020	7.125	108,833						194,750	07/31/2020
100149725		PHILADELPHIA	PA		04/26/2024	8.760	108,836						145,000	03/07/2024
100111750		WYNCOTE	PA		06/29/2023	2.875	108,848						400,000	06/03/2022
100153905		PHILADELPHIA	PA		06/05/2024	7.999	108,848						137,000	05/13/2024
100011345		COTTONTOWN	TN		01/27/2017	7.750	108,851						203,000	04/20/2016
100152495		HOUSTON	TX		05/16/2024	8.250	108,857						175,000	03/28/2024
100011636		N LAUDERDALE	FL		03/08/2017	6.000	108,876						130,000	09/02/2016
100174792		OKLAHOMA CITY	OK		10/31/2024	10.375	108,877						313,000	04/05/2024
100050098		CANOGA PARK	CA		11/20/2020	5.000	108,880						550,050	07/31/2020
100158359		UNITED KINGDOM	GBR		07/09/2024	3.590	108,886		2,645			(2,357)	118,000	08/12/2022
100177744		SEVERNA PARK	MD		11/19/2024	8.675	108,899		(31)				547,000	08/16/2024
3340073892		MILFORD	PA		09/18/2024	9.333	108,900						500,000	04/03/2024
100145490		UNITED KINGDOM	GBR		03/12/2024	3.590	108,902					(2,392)	195,014	04/30/2020
100112284		KING CITY	CA		06/29/2023	6.375	108,907						410,000	06/08/2022
100144274		TRENTON	NJ		03/07/2024	8.999	108,909						210,000	02/09/2024
100018096		GEORGETOWN	TX		06/08/2018	5.000	108,914						219,900	04/05/2018
100111674		UTICA	MI		06/29/2023	7.250	108,925						265,900	06/03/2022
100126586		WINDHAM	ME		08/30/2023	3.500	108,929						290,000	05/19/2022
3310089274		VALRICO	FL		11/21/2024	8.428	108,932						645,000	10/26/2024
3310072148		PORT CHARLOTTE	FL		07/29/2024	8.673	108,945						791,000	03/01/2024
100011941		DELTONA	FL		03/08/2017	4.000	108,947						135,000	11/30/2016
100136784		UPPER MARLBORO	MD		11/27/2023	8.590	108,948						180,000	10/03/2023
100046318		SELMA	VA		11/25/2020	8.000	108,957						83,030	01/16/2020
100044421		BROWNSVILLE	OH		11/19/2020	4.750	109,016						113,750	02/08/2019
100048983		LESTER PRAIRIE	MN		11/20/2020	4.625	109,020						171,000	07/31/2020
100153621		ROSEVILLE	MI		05/31/2024	8.125	109,021						150,000	04/26/2024
100068062		CORPUS CHRISTI	TX		09/23/2021	3.625	109,027						155,000	08/16/2021
100168921		UNITED KINGDOM	GBR		09/26/2024	5.790	109,031					(7,813)	115,000	08/29/2024
100168850		UNITED KINGDOM	GBR		09/26/2024	5.790	109,039					(7,813)	115,000	09/13/2024
100161602		UNITED KINGDOM	GBR		07/29/2024	5.990	109,039					(3,006)	115,000	07/09/2024
100163952		TAMPA	FL		10/04/2024	8.500	109,042						166,000	08/16/2024
100044050		HOUMA	LA		08/19/2020	5.000	109,046						126,350	01/09/2019
100109961		LINDENWOLD	NJ		06/22/2023	8.374	109,053						147,000	05/26/2023
100078938		COLUMBIA	MO		02/24/2022	4.250	109,056						135,000	12/14/2021
100145962		HACIENDA HEIGHTS	CA		03/19/2024	9.000	109,068						696,742	10/17/2023
100013172		BAKERSFIELD (AREA)	CA		05/25/2017	4.625	109,069						120,000	01/31/2017
3310075811		FORT WORTH	TX		05/17/2024	8.148	109,073						565,000	03/20/2024
100025595		NASHVILLE	TN		09/20/2018	4.250	109,080						184,300	04/30/2018
100048905		LURAY	VA		11/20/2020	3.500	109,083						123,500	07/31/2020
100029390		SACRAMENTO	CA		10/26/2018	3.875	109,084						237,500	06/03/2018
100100617		CINCINNATI	OH		04/27/2023	8.500	109,096						150,000	03/20/2023
100146034		INDIO	CA		03/19/2024	9.125	109,117						423,253	10/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102593		CLARKSVILLE	IN		06/07/2023	7.625	109,122						145,000	11/14/2022
100044252		PALMDALE	CA		08/19/2020	4.250	109,123						285,000	01/19/2020
100064796		JACKSONVILLE	NC		07/14/2021	4.375	109,128						144,000	05/19/2021
100024468		BREWSTER	NY		09/20/2018	4.500	109,129						253,650	04/30/2018
100023551		DES MOINES	IA		09/04/2018	5.125	109,137						160,500	09/04/2018
100180868		UNITED KINGDOM	GBR		11/27/2024	5.890	109,142					(1,395)	115,000	10/29/2024
100142497		ANDERSON	SC		03/08/2024	8.125	109,160						152,000	01/31/2024
100139508		TULSA	OK		12/28/2023	9.499	109,164						129,000	12/01/2023
100184604		BRUSLY	LA		12/17/2024	7.625	109,179		(4)				408,315	11/02/2024
100180781		BOCA RATON	FL		11/26/2024	7.990	109,190		(10)				138,000	10/21/2024
100150223		UNITED KINGDOM	GBR		04/29/2024	6.690	109,196					(366)	140,000	03/25/2024
100185543		NEWPORT NEWS	VA		12/20/2024	9.875	109,198		(2)				130,500	11/05/2024
100127093		TULARE	CA		08/30/2023	5.000	109,202						385,000	05/16/2022
100011901		ORLANDO	FL		03/08/2017	3.375	109,223						149,000	09/02/2016
3300005561		MILFORD	CT		12/18/2024	8.595	109,224						485,000	11/18/2024
100064743		CHARLOTTE	NC		07/14/2021	4.625	109,226						161,500	04/26/2021
100145398		UNITED KINGDOM	GBR		03/12/2024	3.390	109,235		5,110			(2,399)	110,000	03/20/2020
100116965		SNELLVILLE	GA		07/20/2023	3.750	109,237						233,000	03/01/2024
100136795		MEMPHIS	TN		11/27/2023	9.110	109,238						142,000	10/05/2023
100024630		ORLANDO	FL		09/20/2018	4.625	109,240						128,250	04/30/2018
100184458		WEST JORDAN	UT		12/17/2024	8.750	109,241		(9)				606,746	10/14/2024
100031220		CRANSTON	RI		03/29/2019	3.225	109,263						210,000	12/07/2018
100053588		BROOKLYN	NY		03/23/2021	4.000	109,264						812,000	12/31/2020
100113295		FLORISSANT	MO		06/29/2023	9.000	109,270		(70)				154,000	05/16/2022
100079099		PASADENA	TX		02/24/2022	4.000	109,271						143,000	01/20/2022
100079012		CLEVELAND	OH		02/24/2022	4.000	109,272						170,000	01/07/2022
100174441		BREINIGSVILLE	PA		10/31/2024	8.125	109,284						506,000	09/20/2024
100146231		ALBUQUERQUE	NM		03/19/2024	9.750	109,289						560,133	10/23/2023
100127305		GOODELLS	MI		08/30/2023	6.625	109,304						280,000	06/04/2022
100139778		UNITED KINGDOM	GBR		12/18/2023	6.940	109,305					(1,891)	115,000	09/14/2023
100180918		UNITED KINGDOM	GBR		11/27/2024	5.690	109,309					(1,397)	115,000	11/08/2024
100185670		UNITED KINGDOM	GBR		12/20/2024	5.550	109,309					(480)	117,500	12/05/2024
100144652		UNITED KINGDOM	GBR		03/12/2024	3.590	109,320		4,995			(2,401)	110,000	01/29/2020
100112093		OVERLAND PARK	KS		06/29/2023	6.500	109,323						310,000	06/05/2022
100081533		SHERWOOD	AR		03/18/2022	3.875	109,324						165,000	01/14/2022
100047609		TRAFFORD	PA		11/20/2020	3.500	109,331						164,350	07/31/2020
100113998		COLORADO SPRINGS	CO		06/29/2023	6.625	109,337						515,000	06/08/2022
100119830		GARY	IN		08/08/2023	8.100	109,345						145,000	07/13/2023
100143591		GRAND BAY	AL		02/21/2024	7.850	109,346		1,471				175,000	01/12/2024
100090607		UTRECHT	NLD		12/28/2022	6.050	109,346					(7,190)	920,000	12/01/2023
3340078406		CAPE CORAL	FL		07/29/2024	9.356	109,346						1,058,000	06/04/2024
100113575		NEWNAN	GA		06/29/2023	4.125	109,356						400,000	06/02/2022
100018093		CHAPEL HILL	NC		06/08/2018	5.250	109,387						150,000	03/26/2018
100161843		PHILADELPHIA	PA		07/31/2024	7.680	109,393						155,000	06/04/2024
100111745		SEATTLE	WA		06/29/2023	2.875	109,397						560,000	06/02/2022
100186186		STOCKTON	CA		12/27/2024	9.250	109,410		(1)				150,000	12/11/2024
100016585		INDIALANTIC	FL		04/10/2018	5.000	109,417						189,000	02/26/2018
100145788		PETERSBURG	VA		05/08/2024	7.750	109,432						160,000	03/15/2024
100165130		UNITED KINGDOM	GBR		08/27/2024	5.790	109,444					(6,496)	160,000	08/09/2024
100024618		HOMESTEAD	FL		09/20/2018	5.000	109,449						184,300	04/30/2018
100100080		SILER CITY	NC		03/28/2023	9.125	109,450						150,000	02/24/2023
100133141		SAPULPA	OK		11/29/2023	8.500	109,454						154,000	10/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101594		CLEONA	PA		04/26/2023	7.125	109,468						155,000	02/24/2023
100026852		HANOVER PARK	IL		09/26/2018	3.690	109,473						180,000	06/14/2018
100143612		MEMPHIS	TN		02/21/2024	7.910	109,474		1,430				140,000	01/09/2024
100128095		MEMPHIS	TN		09/08/2023	6.500	109,484						160,000	08/26/2022
3340082468		MILLVILLE	NJ		09/03/2024	8.879	109,506						440,000	08/01/2024
100111327		RICHTON PARK	IL		06/29/2023	2.000	109,509						310,000	05/16/2022
100114267		WASHINGTON	DC		06/29/2023	5.750	109,513						850,000	05/15/2022
3300005462		ENNIS	TX		12/18/2024	8.595	109,528						705,000	11/19/2024
100109838		MILLVILLE	NJ		06/22/2023	9.008	109,543						133,000	05/12/2023
100162339		KEAAU	HI		08/06/2024	9.250	109,547						443,000	06/24/2024
100116190		INDIO	CA		07/20/2023	4.990	109,552						599,000	03/01/2024
100139712		UNITED KINGDOM	GBR		12/18/2023	6.590	109,563					(1,936)	115,000	10/05/2023
100127376		MIAMI	FL		08/30/2023	2.875	109,580						230,000	06/13/2022
100026394		LAVEEN	AZ		09/26/2018	4.750	109,586						184,000	06/13/2018
100100044		TAMARAC	FL		03/28/2023	10.250	109,587						192,000	02/10/2023
100049211		NORTH ADAMS	MA		11/20/2020	6.375	109,589						130,150	07/31/2020
3310060632		CHESTER	NY		11/21/2023	9.016	109,593						535,000	09/05/2023
100145364		UNITED KINGDOM	GBR		03/12/2024	9.500	109,600		4,318			(2,381)	109,257	10/10/2019
100146396		FAIRFIELD	CA		03/19/2024	9.990	109,604						621,995	11/02/2023
100080964		THOMASTON	GA		03/18/2022	3.874	109,605						155,000	12/28/2021
100126438		INDIANAPOLIS	IN		08/30/2023	8.322	109,612						180,000	07/19/2023
100147687		CALUMET CITY	IL		04/04/2024	8.375	109,612						155,000	03/15/2024
100112234		NASHVILLE	TN		06/29/2023	5.000	109,612						545,000	05/15/2022
100165987		DETROIT	MI		09/06/2024	7.999	109,613						137,000	08/16/2024
100100087		FAYETTEVILLE	NC		03/28/2023	9.750	109,613						140,000	02/14/2023
100140221		HOLLYWOOD	FL		01/11/2024	8.500	109,616						140,000	12/08/2023
100177717		ROUND LAKE	IL		11/19/2024	9.800	109,621		(26)				360,000	08/14/2024
100145870		TEXAS CITY	TX		03/15/2024	7.875	109,634		(7)				143,000	02/08/2024
100047712		LAS VEGAS	NV		11/20/2020	3.351	109,636						346,750	07/31/2020
100024333		WOODSTOCK	IL		09/20/2018	5.375	109,641						160,000	09/20/2018
100039180		DUBLIN	IRL		09/27/2019	4.900	109,643					(7,190)	132,102	11/30/2018
100057678		HAW RIVER	NC		06/30/2021	4.250	109,662						198,000	04/09/2021
100161810		WASHINGTON	IN		07/31/2024	8.420	109,669						165,000	06/14/2024
100030912		FORT COLLINS	CO		04/09/2019	3.375	109,678						342,950	07/30/2018
100023959		MOUNT DORA	FL		09/10/2018	5.625	109,680						155,000	09/10/2018
100024832		MADISON HEIGHTS	MI		09/20/2018	5.000	109,681						147,250	04/30/2018
100147224		WARREN	OH		03/28/2024	7.590	109,682						152,000	02/27/2024
100134027		MISHAWAKA	IN		10/25/2023	7.900	109,687						167,000	09/08/2023
100171240		SOUTH BEND	IN		10/16/2024	8.250	109,706						130,000	07/22/2024
100044716		WEST PARK	FL		11/19/2020	6.250	109,714						223,875	07/09/2020
100047904		PRESCOTT	WI		11/20/2020	4.875	109,715						213,750	07/31/2020
100138964		MIAMI	FL		12/21/2023	2.875	109,720						390,000	06/02/2022
100146206		TRUSSVILLE	AL		03/19/2024	10.125	109,722						433,000	10/17/2023
100023651		KISSIMMEE	FL		09/04/2018	5.375	109,726						164,900	09/04/2018
100045494		MISSOURI CITY	TX		11/25/2020	5.500	109,727						152,000	08/31/2020
100143806		LAS VEGAS	NV		02/28/2024	8.625	109,741						150,000	01/26/2024
100031938		EAST ORANGE	NJ		03/29/2019	3.750	109,752						135,000	12/08/2018
100000233		BRANDON	FL		09/27/2016	5.000	109,755						212,357	08/22/2016
100115147		SCRANTON	PA		07/17/2023	8.238	109,760						161,000	06/16/2023
100128259		MIAMI	FL		09/14/2023	8.499	109,771						260,000	08/02/2023
100154150		NEW ORLEANS	LA		07/11/2024	8.375	109,772						130,000	06/03/2024
100030348		LAKELAND	FL		12/20/2018	4.500	109,780						315,000	09/13/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013981		PHOENIX	AZ		05/25/2017	5.000	109,790						142,000	01/31/2017
100162355		SOUTH ELGIN	IL		08/06/2024	8.750	109,794						816,000	06/26/2024
3340075326		CAMDEN	NJ		05/10/2024	9.533	109,799						410,000	04/10/2024
100055395		SAINT LOUIS	MO		03/23/2021	4.250	109,803						154,900	01/04/2021
100112449		CHESHIRE	CT		06/29/2023	3.875	109,807						300,000	05/15/2022
100103140		TRENTON	NJ		04/21/2023	8.330	109,807						135,000	03/31/2023
100067478		ALLENTOWN	PA		09/23/2021	4.000	109,808						141,000	06/11/2021
100158479		PHILADELPHIA	PA		07/10/2024	8.000	109,813						150,000	04/29/2024
100057545		SARASOTA	FL		06/30/2021	4.125	109,829						154,000	04/12/2021
100025139		KISSIMMEE	FL		09/20/2018	4.000	109,832						153,900	04/30/2018
100119693		SOUTH FALLSBURG	NY		08/08/2023	7.585	109,833		1,447				164,000	07/06/2023
100025547		PHOENIX	AZ		09/20/2018	4.875	109,834						166,250	04/30/2018
100024305		EL PASO	TX		09/20/2018	5.500	109,836						158,000	09/20/2018
100019667		YARDLEY	PA		07/26/2018	5.125	109,836						165,000	03/31/2018
100113617		DEFUNIAK SPRINGS	FL		06/29/2023	4.000	109,838						185,000	06/03/2022
100044971		ALBUQUERQUE	NM		11/19/2020	4.800	109,852						165,364	07/31/2020
100181576		PHILADELPHIA	PA		12/09/2024	8.360	109,869		7				165,000	10/18/2024
100079511		ALMA	MI		04/25/2022	4.750	109,875						163,000	01/05/2022
3340071226		ORANGE CITY	FL		04/19/2024	9.682	109,878						730,000	02/19/2024
100016516		MARYLAND HEIGHTS	MO		04/10/2018	4.750	109,883						168,000	01/02/2018
3310092114		CHICAGO	IL		12/19/2024	7.940	109,890						740,000	11/19/2024
100081545		SOUTHPORT	NC		03/18/2022	3.375	109,891						275,000	01/07/2022
100012155		MORENO VALLEY	CA		03/08/2017	3.500	109,896						250,000	09/02/2016
100042968		NORTON	OH		05/28/2020	7.750	109,896						235,000	03/31/2020
100075918		NAZARETH	PA		01/07/2022	4.374	109,901						163,000	11/13/2021
100024264		CHICAGO	IL		09/20/2018	5.250	109,903						160,000	09/20/2018
100032136		PITTSBURG	CA		03/29/2019	3.575	109,904						435,750	12/09/2018
100018158		CHARLOTTE	NC		06/08/2018	5.125	109,913						203,000	03/12/2018
100048131		SEMINOLE	FL		11/20/2020	5.000	109,920						243,200	07/31/2020
100172632		BEAVERCREEK	OH		10/24/2024	7.625	109,920						130,000	09/23/2024
100167958		PLEASANTON	TX		09/20/2024	7.750	109,920						162,000	08/27/2024
100082193		GREENVILLE	SC		04/14/2022	6.125	109,921						225,000	03/08/2022
100173463		BOCA RATON	FL		10/29/2024	8.250	109,922						140,000	08/15/2024
100012848		HIALEAH	FL		05/25/2017	4.750	109,924						270,000	01/31/2017
100048509		KISSIMMEE	FL		11/20/2020	5.000	109,925						161,500	07/31/2020
100111665		JOHNSTON	RI		06/29/2023	4.000	109,926						325,000	05/16/2022
100181572		TURTLE CREEK	PA		12/09/2024	7.810	109,927		3				145,000	10/31/2024
100057685		NEW PORT RICHEY	FL		06/30/2021	4.375	109,936						153,000	05/11/2021
100024880		WEST PALM BEACH	FL		09/20/2018	3.000	109,937						220,400	04/30/2018
100114254		RICHMOND	VA		06/29/2023	7.625	109,938						298,000	05/15/2022
100026398		PHOENIX	AZ		09/26/2018	4.250	109,938						189,000	06/13/2018
100103264		TRENTON	NJ		04/27/2023	8.875	109,939						130,000	04/06/2023
100156291		MARION	OH		07/25/2024	8.250	109,940						158,000	06/18/2024
100025370		TULARE	CA		09/20/2018	4.625	109,943						156,750	04/30/2018
100174881		DOLTON	IL		10/31/2024	9.500	109,946						145,000	04/04/2024
100169320		MARCUS HOOK	PA		09/27/2024	7.875	109,953						160,000	07/31/2024
100175631		AKRON	OH		11/12/2024	7.125	109,959						135,000	10/12/2024
100131888		INDEPENDENCE	MO		10/06/2023	8.999	109,970						138,000	09/14/2023
100084612		CANTON	OH		08/02/2022	8.125	109,982						135,000	06/29/2022
100127321		LAWRENCEVILLE	GA		08/30/2023	4.125	109,987						365,000	06/03/2022
100169226		MACON	GA		09/27/2024	7.500	109,987						140,000	08/23/2024
100169228		CHICAGO HEIGHTS	IL		09/27/2024	7.530	109,989						145,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100147215		FALLSBURG	NY		03/28/2024	7.500	109,994						155,000	03/05/2024
100169565		WEST PALM BEACH	FL		09/30/2024	6.990	110,001						510,000	07/01/2024
100143615		MACON	GA		02/21/2024	7.640	110,007						168,000	01/31/2024
100111828		LINDEN	NJ		06/29/2023	4.375	110,009						220,000	06/02/2022
100053918		INGLESIDE	IL		03/23/2021	3.375	110,010						200,000	01/05/2021
100165284		AKRON	OH		08/29/2024	7.125	110,023						138,000	07/29/2024
100109950		ALLENTOWN	PA		06/22/2023	8.108	110,024						175,000	05/18/2023
100031749		MESA	AZ		03/29/2019	3.000	110,029						190,000	12/07/2018
100067929		STANLEY	VA		09/23/2021	4.250	110,031						220,000	07/06/2021
100012154		ORLANDO	FL		03/08/2017	5.750	110,034						171,000	09/02/2016
100025122		SLIDELL	LA		09/20/2018	4.625	110,035						147,250	04/30/2018
100141109		TRENTON	NJ		01/30/2024	7.450	110,036						176,000	01/03/2024
100087174		BROOKSHIRE	TX		10/25/2022	5.875	110,042						150,000	09/24/2021
100071452		VENLO	NLD		09/30/2021	3.600	110,043						184,548	12/01/2023
100101654		DUPONT	WA		04/26/2023	6.375	110,047						400,000	03/24/2023
100164926		CARBONDALE	PA		08/28/2024	7.550	110,049						165,000	07/18/2024
100000436		SLYVANIA	OH		09/27/2016	6.840	110,052						117,000	08/27/2016
100126963		LAKE WALES	FL		08/30/2023	8.340	110,053						134,000	05/16/2022
100044931		OLATHE	KS		11/19/2020	2.000	110,062						224,200	04/11/2020
100012657		WEST PALM BEACH	FL		05/25/2017	4.000	110,072						135,000	01/31/2017
3340075919		MARIETTA	GA		05/17/2024	9.000	110,088						1,640,000	04/22/2024
100065882		ALMELO	NLD		07/30/2021	3.450	110,090					(7,239)	160,000	06/30/2024
100091626		HOUSTON	TX		03/07/2023	8.999	110,095						195,000	01/12/2023
100117033		GREENVILLE	SC		07/20/2023	5.125	110,101						180,000	03/01/2024
100013241		LEOMINSTER	MA		05/25/2017	4.250	110,105						264,000	10/28/2023
100150238		UNITED KINGDOM	GBR		04/29/2024	6.690	110,119					(369)	115,000	04/10/2024
100038249		SOUTH HOLLAND	IL		11/15/2019	5.625	110,122						150,000	06/19/2019
100150163		DETROIT	MI		04/30/2024	9.750	110,126						194,000	03/25/2024
100025551		LAS VEGAS	NV		09/20/2018	4.000	110,127						156,655	04/30/2018
100113222		WAIANAE	HI		06/29/2023	6.250	110,129						720,000	06/10/2022
100017034		COLUMBIA	TN		05/16/2018	5.375	110,143						149,000	02/28/2018
100161793		SAUK VILLAGE	IL		07/31/2024	7.990	110,151						145,000	06/10/2024
100181546		MAPLE HEIGHTS	OH		12/09/2024	7.990	110,152		6				143,000	11/04/2024
100099823		CHICAGO	IL		02/28/2023	7.619	110,169						145,000	01/26/2023
100013901		MARYSVILLE	CA		05/25/2017	4.000	110,170						148,000	01/31/2017
100180759		SANBORNVILLE	NH		11/26/2024	8.375	110,172						325,000	10/12/2024
100117867		CORAL SPRINGS	FL		07/20/2023	8.500	110,174						165,000	03/01/2024
3340075169		CLEVELAND	TX		05/10/2024	9.473	110,182						575,000	04/11/2024
100064799		PENSACOLA	FL		07/14/2021	4.375	110,184						161,000	05/14/2021
100153085		BUCKEYE	AZ		06/27/2024	7.250	110,190						365,000	05/21/2024
100109012		BAKERSFIELD	CA		05/31/2023	7.750	110,195						230,000	04/26/2023
100088954		FORT WORTH	TX		11/15/2022	8.625	110,201						142,000	10/11/2022
100053436		MISSION VIEJO	CA		03/23/2021	2.625	110,216						899,000	01/03/2021
100013700		FORT MYERS	FL		05/25/2017	4.625	110,221						157,000	01/31/2017
100138974		NEWPORT NEWS	VA		12/21/2023	7.600	110,225						195,000	06/04/2022
100153562		UNITED KINGDOM	GBR		05/29/2024	6.390	110,234					(1,603)	135,000	05/03/2024
3340086287		WARRENSVILLE HEIGHTS	OH		10/23/2024	9.025	110,246						460,000	09/25/2024
100049284		DADE CITY	FL		11/20/2020	4.000	110,254						167,200	07/30/2020
100029996		MYERSVILLE	MD		12/20/2018	4.250	110,258						314,900	09/30/2018
100145740		UNITED KINGDOM	GBR		03/12/2024	9.500	110,280		3,625			(2,389)	110,000	11/05/2019
100013094		LANCASTER AREA	CA		05/25/2017	4.500	110,288						145,000	01/31/2017
100116377		JACKSONVILLE	FL		07/20/2023	5.875	110,292						185,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045308		SUMMITVILLE	NY		11/25/2020	5.875	110,294						247,000	08/31/2020
100184735		WILDER	ID		12/17/2024	8.875	110,296		(10)				539,881	11/04/2024
100049457		DENVER	CO		11/20/2020	5.000	110,305						365,750	07/31/2020
100127344		EAST HAVEN	CT		08/30/2023	6.750	110,315						295,000	06/03/2022
100025719		ORLANDO	FL		09/20/2018	4.750	110,322						171,000	04/30/2018
100175120		HOWELL	MI		11/05/2024	6.999	110,326						326,000	10/15/2024
100117016		JACKSON	TN		07/20/2023	5.375	110,344						202,000	03/01/2024
100011928		WESTERVILLE	OH		03/08/2017	5.000	110,347						135,000	11/30/2016
100137748		JACKSONVILLE	FL		12/08/2023	5.990	110,349						273,000	10/19/2023
100070465		BONAIRE	GA		09/23/2021	4.500	110,355						145,000	08/12/2021
100071622		JACKSON	TN		10/14/2021	4.875	110,366						150,000	05/17/2021
100025255		LILBURN	GA		09/20/2018	4.250	110,373						156,750	04/30/2018
100134332		CLEVELAND	OH		10/27/2023	10.250	110,376						165,000	08/26/2023
100148991		MORENO VALLEY	CA		04/17/2024	9.125	110,377						518,000	03/12/2024
100161813		BOONE	NC		07/31/2024	6.720	110,387		1,176				260,000	06/03/2024
100169972		ANDERSON	IN		11/08/2024	7.000	110,402		(8)				144,000	10/18/2024
3340074552		NORFOLK	VA		04/30/2024	9.385	110,405						522,000	03/27/2024
3340063571		AUGUSTA	GA		03/28/2024	9.537	110,418						420,000	03/03/2024
100018345		FORT COLLINS	CO		06/27/2018	5.125	110,423						420,000	04/09/2018
100092033		TRENTON	NJ		02/09/2023	7.913	110,423						156,000	01/10/2023
100112950		MIDDLETOWN	NY		06/29/2023	3.750	110,428						225,000	05/16/2022
100111940		ORANGE CITY	FL		06/29/2023	4.875	110,435						283,000	05/16/2022
100048943		HIALEAH	FL		11/20/2020	4.875	110,451						280,250	07/31/2020
100076319		OKLAHOMA CITY	OK		01/07/2022	4.125	110,454						155,000	11/15/2021
100047039		CLEAR LAKE	MN		11/20/2020	7.000	110,456						285,000	07/31/2020
100161929		PETERSBURG	VA		07/31/2024	8.375	110,461						168,000	07/16/2024
100068263		PHILADELPHIA	PA		08/25/2021	4.375	110,466						160,000	06/11/2021
100024288		SNELLVILLE	GA		09/20/2018	5.500	110,470						150,000	09/20/2018
100070496		CLOVER	SC		09/23/2021	4.125	110,472						157,000	08/16/2021
100126946		MONROE	MI		08/30/2023	4.750	110,481						191,000	05/15/2022
100118122		DALLAS	TX		07/20/2023	8.750	110,487						163,000	03/01/2024
100053932		MILLSTADT	IL		03/23/2021	9.907	110,490						151,000	01/08/2021
100046642		ROSEVILLE	MI		11/25/2020	11.500	110,504						130,000	03/13/2021
100057563		BALTIMORE	MD		06/30/2021	3.750	110,511						145,000	04/01/2021
3310072869		HAWTHORNE	NJ		04/12/2024	8.498	110,511						587,000	03/08/2024
100013650		CHICAGO	IL		05/25/2017	5.000	110,519						113,000	01/31/2017
100116673		HOUSTON	TX		07/20/2023	5.125	110,519						185,000	03/01/2024
100114305		PHILADELPHIA	PA		06/29/2023	2.875	110,519						260,000	06/02/2022
100137340		LAS VEGAS	NV		12/01/2023	8.249	110,532						192,000	11/03/2023
100108429		BALTIMORE	MD		05/25/2023	8.327	110,535						156,000	04/28/2023
100101598		CORCORAN	CA		04/26/2023	7.125	110,541						146,000	03/15/2023
100169958		HORIZON CITY	TX		11/08/2024	6.500	110,548						229,000	10/01/2024
100178098		NORTH BRUNSWICK	NJ		11/19/2024	8.425	110,552						635,800	08/30/2024
100175128		SEAFORD	DE		11/05/2024	7.375	110,554						160,000	10/04/2024
100155684		STOCKTON	CA		06/18/2024	10.125	110,562						540,000	03/20/2024
100150127		BIRMINGHAM	AL		06/14/2024	8.500	110,603						140,000	05/01/2024
3310089336		CARMEL	IN		11/21/2024	8.743	110,617						638,000	10/26/2024
100053736		KEENE	NH		03/23/2021	4.000	110,638						163,000	12/31/2020
100126472		LITCHFIELD PARK	AZ		08/30/2023	6.000	110,648						546,700	05/16/2022
100020302		FRESNO	CA		07/17/2018	5.750	110,668						150,000	07/17/2018
100017056		MESA	AZ		05/16/2018	5.250	110,670						245,000	03/02/2018
100132396		MEMPHIS	TN		11/03/2023	7.500	110,675						147,000	06/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044275		FLORISSANT	MO		08/19/2020	3.625	110,676						171,000	12/22/2019
100117469		PENSACOLA	FL		07/20/2023	8.000	110,688		17				150,000	03/01/2024
100174484		SEVEN HILLS	OH		10/31/2024	8.875	110,691		(28)				330,000	10/07/2024
100103139		WEST ALLIS	WI		04/21/2023	8.203	110,695						155,000	03/31/2023
100055212		GARDNER	IL		03/23/2021	4.625	110,698						188,000	01/05/2021
100018017		CHESAPEAKE	VA		05/22/2018	5.750	110,710						148,000	03/22/2018
100134492		HARRISBURG	PA		10/30/2023	8.624	110,722						165,000	09/26/2023
100164912		BELEN	NM		08/28/2024	7.550	110,736						158,000	07/31/2024
3410000568		BRIDGETON	NJ		10/09/2024	9.076	110,738						750,000	09/13/2024
100038232		WILLIAMSON	GA		11/15/2019	4.375	110,741						230,000	07/26/2019
100139819		UNITED KINGDOM	GBR		12/18/2023	7.140	110,757					(1,955)	164,000	09/19/2023
100149713		TOLEDO	OH		04/26/2024	8.650	110,762						136,000	04/02/2024
100137359		BALTIMORE	MD		12/01/2023	9.624	110,764						145,000	10/18/2023
100114375		SACO	ME		06/29/2023	4.125	110,771						335,000	06/02/2022
100159886		MARGATE	FL		08/16/2024	7.625	110,771						188,000	04/05/2024
3310082470		HUNTINGTON STATION	NY		09/18/2024	8.316	110,781						630,000	08/07/2024
100119876		ENTERPRISE	AL		08/10/2023	8.250	110,783						145,000	06/20/2023
100177964		MOUNT PLEASANT	SC		11/19/2024	9.175	110,785		(33)				760,000	08/28/2024
3500105618		VERO BEACH	FL		08/12/2024	9.148	110,789						750,000	07/02/2024
100068473		ORLANDO	FL		08/25/2021	4.375	110,800						229,000	07/07/2021
100134028		DETROIT	MI		10/25/2023	8.627	110,805						225,000	09/27/2023
100177768		FOREST HILL	MD		11/19/2024	8.925	110,815						430,000	08/21/2024
100085093		EMMEN	NLD		07/27/2022	4.100	110,820					(7,287)	135,166	12/01/2023
3300005058		SAINT PETERSBURG	FL		06/24/2024	9.735	110,840						489,000	03/13/2024
100158516		SPRING BRANCH	TX		07/10/2024	7.375	110,848						300,000	04/25/2024
100044967		ELGIN	IL		11/19/2020	4.875	110,857						144,400	04/10/2020
100133996		POLAND	OH		10/25/2023	8.400	110,858		25				155,000	09/28/2023
100099780		EAST SYRACUSE	NY		02/28/2023	8.560	110,869						150,000	02/03/2023
3340080312		ALLENTOWN	PA		08/19/2024	9.473	110,880						510,000	06/25/2024
3340083229		GRAND RAPIDS	MI		10/03/2024	9.170	110,880						580,000	08/20/2024
3340091604		SAINT PETERSBURG	FL		12/30/2024	9.040	110,880						844,000	12/03/2024
100028113		BURTCHVILLE	MI		10/26/2018	4.500	110,883						246,905	06/01/2018
100112190		WOODSTOCK	GA		06/29/2023	8.000	110,886						325,200	05/16/2022
100043432		GRAND RAPIDS	MI		08/13/2020	9.100	110,899						161,500	09/07/2019
100134008		AMARILLO	TX		10/25/2023	8.635	110,912						145,000	09/27/2023
100030314		STERLING HEIGHTS	MI		12/20/2018	5.250	110,923						230,000	09/30/2018
100080284		HOOGEVEEN	NLD		02/22/2022	2.800	110,924					(7,294)	153,000	12/01/2023
3310079566		RAHWAY	NJ		07/19/2024	8.141	110,930						590,000	06/23/2024
100116266		MIAMI	FL		07/20/2023	5.625	110,930						280,000	03/01/2024
100032814		DUBLIN	IRL		06/21/2019	3.900	110,938					(7,317)	150,928	11/30/2018
100087150		TAMPA	FL		10/25/2022	5.750	110,949						169,000	10/28/2021
100170018		FOND DU LAC	WI		11/08/2024	8.625	110,957		(15)				141,000	09/26/2024
100151791		LAS VEGAS	NV		05/10/2024	8.499	110,960						175,000	04/23/2024
100127319		HENRYVILLE	PA		08/30/2023	6.250	110,979						370,000	06/09/2022
100165288		AKRON	OH		08/29/2024	7.125	110,980						142,000	07/29/2024
100047194		EUGENE	OR		11/20/2020	7.500	110,983						603,250	07/31/2020
100112627		CONROE	TX		06/29/2023	6.875	110,987						249,900	06/02/2022
100145240		UNITED KINGDOM	GBR		03/12/2024	3.290	110,993		5,066			(2,409)	209,980	12/09/2019
100162353		SEYMOUR	TN		08/06/2024	10.000	111,015						520,000	07/08/2024
100030894		CRESCENT CITY	CA		04/09/2019	3.875	111,019						232,750	10/05/2018
100139489		MACON	GA		12/28/2023	9.750	111,023						137,000	12/13/2023
100065761		KENNER	LA		07/28/2021	4.000	111,035						207,000	06/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100070471		WINTERVILLE	GA		09/23/2021	4.250	111,045						172,000	08/06/2021
100089387		HOLLYWOOD	FL		11/17/2022	8.125	111,046						330,000	10/21/2022
100143605		BALTIMORE	MD		02/21/2024	7.470	111,048						205,000	01/19/2024
100046078		RIVIERA BEACH	FL		11/25/2020	9.125	111,053						182,875	08/31/2020
3410000624		ASHLAND CITY	TN		11/21/2024	8.850	111,056						1,500,000	07/29/2024
100117408		HOUSTON	TX		07/20/2023	3.875	111,062						315,000	03/01/2024
3310080493		OCEAN ISLE BEACH	NC		09/10/2024	8.666	111,065						1,650,000	07/30/2024
100079800		ORLANDO	FL		04/25/2022	5.625	111,066						150,500	01/19/2022
3310054278		CAPE CORAL	FL		07/27/2023	8.596	111,078						565,000	05/22/2023
100109874		BRIDGETON	NJ		06/22/2023	8.574	111,088						135,000	05/12/2023
3340078208		CHICAGO	IL		07/29/2024	9.445	111,105						580,000	06/19/2024
100019747		DOWNINGTOWN	PA		07/26/2018	4.875	111,107						164,000	04/30/2018
100099852		CHESTER	PA		02/28/2023	8.796	111,109						145,000	02/10/2023
100048572		MEDFORD	OR		11/20/2020	4.625	111,120						156,750	07/31/2020
100154203		PHILADELPHIA	PA		07/11/2024	8.250	111,140						143,000	06/14/2024
100020225		CAPE CORAL	FL		07/17/2018	5.250	111,160						159,900	07/17/2018
100054610		KANKAKEE	IL		03/23/2021	4.000	111,179						172,500	01/05/2021
100156851		DARBY	PA		06/27/2024	8.250	111,179						145,000	05/30/2024
100011191		SUGAR LAND	TX		12/23/2016	12.875	111,183						300,000	10/31/2016
100126877		MIAMI	FL		08/30/2023	4.625	111,184						300,000	05/15/2022
100114140		WALES	ME		06/29/2023	5.625	111,184						385,000	05/16/2022
100016599		MESA	AZ		04/10/2018	5.250	111,188						250,000	03/07/2018
100111680		DISTRICT HEIGHTS	MD		06/29/2023	7.625	111,192						375,000	06/02/2022
100110882		CHICAGO	IL		06/29/2023	5.000	111,203						295,000	05/14/2022
100053650		ASHEBORO	NC		03/23/2021	5.337	111,229						138,000	01/03/2021
100175627		CORPUS CHRISTI	TX		11/12/2024	8.499	111,234		(14)				163,000	10/22/2024
100048002		PORTLAND	OR		11/20/2020	4.375	111,247						457,900	07/31/2020
100019984		HOUSTON	TX		07/30/2018	5.250	111,248						173,000	05/26/2018
100045692		SAINT CLOUD	FL		11/25/2020	7.500	111,258						295,000	05/08/2023
100075941		CHARLOTTE	NC		01/07/2022	3.750	111,264						147,000	11/23/2021
100177953		SANDY	UT		11/19/2024	7.300	111,279						505,000	08/27/2024
100071748		TIMBERVILLE	VA		10/14/2021	4.375	111,285						135,000	08/09/2021
100165281		CLEVELAND	OH		08/29/2024	8.125	111,288						129,000	08/06/2024
100164122		WINSTON SALEM	NC		08/21/2024	8.875	111,303						145,000	07/30/2024
100065071		MAPLETON	MN		07/14/2021	3.750	111,319						167,000	04/19/2021
100135674		MIAMI	FL		11/09/2023	9.500	111,352						235,000	09/14/2023
100010710		YORK	SC		12/23/2016	4.625	111,352						135,000	10/25/2016
100158394		UNITED KINGDOM	GBR		07/09/2024	3.790	111,353		2,691			(2,411)	120,000	05/26/2022
100018114		LOS ANGELES	CA		06/08/2018	5.000	111,373						345,000	03/31/2018
100167095		ROCKY MOUNT	NC		09/13/2024	8.250	111,391						151,000	06/28/2024
3340072792		PAHOA	HI		06/04/2024	9.202	111,395						650,000	03/12/2024
100025314		ORLANDO	FL		09/20/2018	5.000	111,405						199,500	04/30/2018
100129992		OKLAHOMA CITY	OK		09/27/2023	7.774	111,409						170,000	08/10/2023
100141178		UNION	SC		01/30/2024	7.640	111,417						158,000	12/22/2023
100178165		AURORA	CO		11/19/2024	8.525	111,432		(23)				539,800	08/30/2024
100119567		UTRECHT	NLD		07/28/2023	6.100	111,441					(7,328)	283,500	12/01/2023
100155385		PUNTA GORDA	FL		06/18/2024	9.125	111,456						572,594	03/21/2024
100038258		RIVERVIEW	FL		11/15/2019	5.375	111,463						165,000	07/06/2019
100081514		PHILADELPHIA	PA		03/18/2022	3.374	111,463						311,500	01/26/2022
100141151		ALEXANDRIA	VA		01/30/2024	7.150	111,485						185,000	01/04/2024
100181591		ROCKFORD	IL		12/09/2024	8.230	111,486		7				145,000	11/01/2024
100019846		VISALIA	CA		07/30/2018	5.250	111,489						220,000	05/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164930		CAMDEN	NJ		08/28/2024	8.100	111,490						180,000	07/25/2024
100043999		OROVILLE	CA		08/19/2020	5.250	111,492						198,550	12/04/2019
100173830		PONTIAC	MI		10/31/2024	7.125	111,493		7				143,000	09/11/2024
100146378		TUCSON	AZ		03/19/2024	10.625	111,494						605,000	11/02/2023
3310079018		ATLANTA	GA		08/19/2024	9.296	111,501						680,000	06/14/2024
100113020		WESLEY CHAPEL	FL		06/29/2023	4.250	111,522						285,000	05/16/2022
100073566		ILFORD	GBR		10/25/2021	5.490	111,524						250,000	10/11/2021
100039041		KILDARE	IRL		09/27/2019	4.450	111,537						102,261	11/30/2018
100149739		BUFFALO	NY		04/26/2024	8.612	111,542						145,000	03/20/2024
100091501		MONTICELLO	NY		01/20/2023	7.964	111,543						158,000	12/15/2022
100111230		CALEXICO	CA		06/29/2023	4.625	111,545						325,000	05/14/2022
100023219		JACKSONVILLE	FL		08/16/2018	5.375	111,576						160,000	05/24/2018
100023994		KNOXVILLE	TN		09/10/2018	5.375	111,581						185,000	09/10/2018
100175826		DOUGLAS	GA		11/12/2024	6.760	111,583		379				156,000	10/15/2024
100139414		PHILLIPSBURG	NJ		12/28/2023	8.810	111,595						152,000	11/15/2023
100111711		LEVITTOWN	PA		06/29/2023	7.000	111,597						295,000	06/02/2022
100011513		JACKSONVILLE	FL		03/08/2017	5.500	111,598						139,000	09/02/2016
100126292		CHICAGO	IL		08/30/2023	7.874	111,598						168,790	07/26/2023
100053936		TALLAHASSEE	FL		03/23/2021	7.000	111,608						110,000	01/03/2021
100043843		BERWYN	IL		08/19/2020	5.950	111,622						204,250	01/21/2020
100023518		TUCSON	AZ		09/04/2018	5.375	111,623						159,000	09/04/2018
100013144		OVERTON	NV		05/25/2017	4.000	111,642						125,000	01/31/2017
100159920		NORTH LAUDERDALE	FL		08/16/2024	7.990	111,651						135,000	04/26/2024
3310065649		HILLSIDE	NJ		12/28/2023	8.771	111,672						540,000	11/09/2023
100128034		MONTGOMERY	AL		09/08/2023	6.750	111,673						155,000	08/05/2022
100028210		GROVELAND	FL		10/26/2018	3.500	111,675						194,750	05/31/2018
100024626		CHICAGO	IL		09/20/2018	5.000	111,676						185,250	04/30/2018
100012824		BEAUMONT	CA		05/25/2017	5.000	111,678						225,000	01/31/2017
3340068852		ROME	GA		03/21/2024	9.799	111,687						1,426,000	02/02/2024
100159908		BOYNTON BEACH	FL		08/16/2024	8.875	111,691						180,000	04/18/2024
100043496		JACKSONVILLE	FL		08/13/2020	6.000	111,703						180,500	12/16/2019
100147185		CHARLOTTE	NC		03/28/2024	7.880	111,709						233,000	03/01/2024
100057532		WINSTON SALEM	NC		06/30/2021	3.250	111,723						161,000	04/19/2021
100090136		FRANKFORT	KY		01/13/2023	9.749	111,734						160,000	12/05/2022
100049584		WEST YARMOUTH	MA		11/20/2020	4.500	111,735						299,250	07/31/2020
100023945		ALBUQUERQUE	NM		09/10/2018	5.625	111,740						172,400	09/10/2018
100167923		KILLEEN	TX		09/20/2024	7.750	111,742						158,000	08/23/2024
100113576		BETHEL	CT		06/29/2023	3.500	111,746						525,000	06/02/2022
3310089992		TRUSSVILLE	AL		12/19/2024	8.743	111,746						575,000	11/14/2024
3340085182		REX	GA		10/03/2024	8.420	111,751						550,000	09/09/2024
100067937		NORMAN	OK		09/23/2021	4.990	111,752						141,000	07/23/2021
100047471		SPRINGFIELD	OR		11/20/2020	4.875	111,768						342,000	07/31/2020
100127201		SAINT PETERS	MO		08/30/2023	8.250	111,772						240,000	05/13/2022
100023500		LAS VEGAS	NV		09/04/2018	5.500	111,780						277,000	09/04/2018
100068006		OCALA	FL		09/23/2021	4.125	111,781						150,000	07/23/2021
3500104570		LEHIGH ACRES	FL		08/12/2024	8.710	111,782						987,000	06/04/2024
100169291		LOUISVILLE	KY		09/27/2024	9.000	111,788		(9)				145,000	08/09/2024
100065475		MOUNT HOLLY	NC		07/28/2021	4.750	111,792						156,000	05/15/2021
100185647		UNITED KINGDOM	GBR		12/20/2024	5.890	111,796						120,000	12/19/2024
100025237		SAINT CLAIR SHORES	MI		09/20/2018	4.125	111,800						157,605	04/30/2018
100160366		PHILADELPHIA	PA		09/06/2024	8.125	111,801		1				175,000	07/19/2024
100054474		PHILADELPHIA	PA		03/23/2021	5.000	111,808						168,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113789		PINE BUSH	NY		06/29/2023	6.625	111,812						345,000	06/10/2022
100057593		KANSAS CITY	KS		06/30/2021	4.250	111,813						153,000	05/19/2021
100147165		UNITED KINGDOM	GBR		03/27/2024	6.790	111,818					(1,054)	118,000	03/22/2024
100020004		HUMBLE	TX		07/30/2018	5.625	111,830						165,000	04/25/2018
100126958		ATLANTA	GA		08/30/2023	8.500	111,833						195,000	05/16/2022
100084606		INDIANAPOLIS	IN		08/02/2022	10.500	111,841						135,000	07/07/2022
100130018		LUFKIN	TX		09/27/2023	7.713	111,847						200,000	09/01/2023
100091891		LEEUWARDEN	NLD		01/27/2023	4.760	111,856					(7,355)	160,000	12/01/2023
100088526		ENKHUIZEN/HOORN	NLD		10/27/2022	1.000	111,856					(7,355)	232,500	06/30/2024
100075845		ARNHEM	NLD		11/24/2021	3.350	111,856					(7,355)	135,000	12/01/2023
100147310		GRONINGEN	NLD		03/27/2024	5.600	111,856					(5,065)	210,000	02/21/2024
100054021		SYRACUSE	NY		03/23/2021	4.500	111,864						144,900	12/31/2020
100119818		ODESSA	TX		08/08/2023	7.708	111,867						185,000	07/05/2023
100129265		GREEN VALLEY	AZ		11/03/2023	9.375	111,869						177,000	09/13/2023
100078859		SOUTHBURY	CT		02/24/2022	3.750	111,876						160,000	02/04/2022
3340064525		LUFKIN	TX		02/26/2024	9.170	111,892						494,000	11/08/2023
100025991		CRESCO	PA		09/20/2018	2.000	111,893						218,500	04/30/2018
100141612		OKLAHOMA CITY	OK		01/30/2024	9.250	111,894						136,000	12/20/2023
100013507		FRESNO	CA		05/25/2017	4.000	111,898						125,000	01/31/2017
100172145		PHILADELPHIA	PA		10/17/2024	7.999	111,899						140,000	09/24/2024
100111885		MYRTLE BEACH	SC		06/29/2023	2.875	111,900						340,000	06/02/2022
100100366		ROCKFORD	IL		04/27/2023	5.625	111,909						179,000	03/18/2022
100145514		UNITED KINGDOM	GBR		03/12/2024	9.500	111,914		4,376			(2,429)	120,000	12/09/2019
100012337		LAKE WORTH	FL		04/28/2017	5.875	111,928						110,000	01/31/2017
100043503		LANCASTER	NY		08/13/2020	5.000	111,929						258,400	12/17/2019
100114336		MOUND	MN		06/29/2023	6.250	111,933						180,000	06/02/2022
100126919		CHARLOTTE	NC		08/30/2023	3.500	111,933						460,000	05/16/2022
100144804		UNITED KINGDOM	GBR		03/12/2024	3.240	111,937		5,267			(2,459)	112,000	03/23/2020
100155427		LONG BEACH	CA		06/18/2024	9.625	111,951						1,073,000	03/21/2024
100114281		VISALIA	CA		06/29/2023	6.375	111,951						305,000	06/02/2022
100088790		MISHAWAKA	IN		11/15/2022	8.625	111,957						135,000	10/11/2022
100082004		AMSTERDAM	NLD		03/30/2022	3.550	111,957					(7,362)	175,412	06/30/2024
100020006		TUCSON	AZ		07/30/2018	5.250	111,961						161,000	05/18/2018
100135634		WINNSBORO	TX		11/09/2023	8.750	111,966						140,000	09/27/2023
100053587		FINLAYSON	MN		03/23/2021	6.250	111,968						225,500	01/03/2021
100154839		SOUTH BELOIT	IL		07/19/2024	7.750	111,969						167,000	03/11/2024
3340074070		ANDERSON	IN		04/30/2024	9.593	111,989						404,000	03/25/2024
3340086042		CHICAGO	IL		10/10/2024	8.858	111,989						700,000	09/19/2024
100138683		PACIFIC PALISADES	CA		02/02/2024	8.375	111,991						3,925,000	12/13/2023
100043677		PALOS HEIGHTS	IL		08/13/2020	5.750	111,999						161,500	12/04/2019
100043767		LAWRENCVILLE	GA		08/13/2020	10.500	112,004						260,000	04/09/2022
100117531		STOCKTON	CA		07/20/2023	6.500	112,009						441,000	03/01/2024
100158525		LORAIN	OH		07/10/2024	7.875	112,017						144,000	04/25/2024
100134276		MYRTLE BEACH	SC		10/27/2023	8.250	112,025						220,000	09/18/2023
100013166		FT PIERCE	FL		05/25/2017	4.250	112,028						165,000	01/31/2017
100147267		HARRISBURG	PA		03/28/2024	8.110	112,030						170,000	02/21/2024
100174442		DENVER	CO		10/31/2024	7.875	112,035						517,000	09/04/2024
100154710		ROCKY MOUNT	NC		07/19/2024	7.875	112,041						188,000	02/16/2024
100108361		AKRON	OH		05/25/2023	7.594	112,054						148,000	05/02/2023
100130019		LUFKIN	TX		09/27/2023	7.945	112,058						200,000	09/01/2023
100117748		MIAMI	FL		07/20/2023	7.125	112,087						220,000	03/01/2024
100174623		ATLANTA	GA		10/31/2024	9.125	112,118						171,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100031695		FORT LAUDERDALE	FL		03/29/2019	4.375	112,119						320,000	12/07/2018
100067861		CANYON	TX		09/23/2021	4.500	112,124						140,000	07/30/2021
100017394		SCHENECTADY	NY		04/26/2018	6.625	112,128						175,000	12/31/2017
100173832		NEWPORT NEWS	VA		10/31/2024	8.000	112,129						210,200	07/29/2024
100068410		CRUM LYNNE	PA		08/25/2021	4.125	112,137						168,000	06/30/2021
100033785		DUBLIN	IRL		06/21/2019	5.150	112,150					(6,243)	225,582	11/30/2018
100139812		UNITED KINGDOM	GBR		12/18/2023	6.890	112,158					(1,978)	118,000	09/20/2023
100100996		KANKAKEE	IL		04/28/2023	4.750	112,160						167,000	01/07/2022
100139823		UNITED KINGDOM	GBR		12/18/2023	6.540	112,161					(1,955)	118,000	09/08/2023
100099642		FORT MYERS	FL		04/06/2023	8.500	112,162						170,000	03/01/2023
100184490		LANCASTER	CA		12/17/2024	8.750	112,163		(4)				559,264	10/24/2024
100071874		LEWISTON	ME		10/14/2021	4.125	112,172						178,000	08/27/2021
100147294		HARTFORD	CT		03/28/2024	7.820	112,175						185,000	02/16/2024
100057990		TULARE	CA		06/30/2021	4.250	112,190						247,000	04/22/2021
100164672		SARATOGA SPRINGS	UT		08/23/2024	8.750	112,200						713,000	07/22/2024
100048496		TUCSON	AZ		11/20/2020	4.625	112,204						465,000	06/02/2023
100152879		RUTHERFORD	NJ		05/22/2024	7.125	112,205						210,000	04/01/2024
100184671		ALHAMBRA	CA		12/17/2024	8.750	112,208		(8)				730,000	10/31/2024
100177807		CASTLE ROCK	CO		11/19/2024	10.800	112,216						630,000	08/26/2024
100027899		HIALEAH	FL		10/26/2018	4.625	112,217						228,000	06/11/2018
3340069994		DETROIT	MI		02/29/2024	9.122	112,218						1,010,000	01/31/2024
100142480		SUNRISE	FL		03/08/2024	6.500	112,222						530,000	02/12/2024
100174730		SUFFOLK	VA		10/31/2024	7.500	112,224						252,000	02/29/2024
100055424		CHARLOTTE	NC		03/23/2021	4.000	112,225						266,000	12/31/2020
100024723		MIAMI	FL		09/20/2018	4.000	112,240						171,000	04/30/2018
100053816		WYNNE	AR		03/23/2021	5.750	112,242						157,500	01/01/2021
100076112		AKRON	OH		01/07/2022	4.490	112,244						164,000	10/25/2021
100130385		BATON ROUGE	LA		09/28/2023	9.375	112,248						147,000	07/28/2023
100043513		YUCCA VALLEY	CA		08/13/2020	5.500	112,250						425,000	02/18/2022
100031705		SACRAMENTO	CA		03/29/2019	3.125	112,256						260,000	12/07/2018
100127218		WAUKEGAN	IL		08/30/2023	3.000	112,258						200,000	05/16/2022
100134725		LEXINGTON	SC		10/30/2023	7.875	112,259						263,000	09/21/2023
100050214		SLIDELL	LA		11/20/2020	4.250	112,260						155,800	07/31/2020
100031260		FRESNO	CA		03/29/2019	2.000	112,262						180,000	12/07/2018
100070440		LAPEER	MI		09/23/2021	3.625	112,263						167,000	08/27/2021
3310070258		QUEENS	NY		02/15/2024	8.771	112,266						765,000	01/31/2024
3310090526		SELDEN	NY		12/12/2024	8.253	112,266						623,000	11/07/2024
100079057		IMPERIAL	MO		02/24/2022	3.875	112,268						155,000	01/14/2022
3340073580		MEMPHIS	TN		05/10/2024	9.378	112,272						450,000	03/25/2024
100155838		ATLANTA	GA		06/18/2024	11.125	112,276						925,000	03/28/2024
100011938		DAMASCUS	MD		03/08/2017	5.625	112,301						305,000	09/02/2016
100147199		CHICAGO	IL		03/28/2024	7.990	112,321						170,000	03/01/2024
100010747		WASHINGTON	DC		12/23/2016	5.125	112,321						255,000	03/18/2016
100023788		CORPUS CHRISTI	TX		09/04/2018	5.750	112,331						159,500	09/04/2018
100079519		YUKON	OK		04/08/2022	6.000	112,340		(168)				153,000	01/31/2022
100146223		PFLUGERVILLE	TX		03/19/2024	9.375	112,350						575,000	10/17/2023
100026277		MCDONOUGH	GA		09/20/2018	4.125	112,350						180,500	04/30/2018
100155564		MCDONOUGH	GA		06/18/2024	8.875	112,365						903,000	03/29/2024
100080285		HOOGEVEEN	NLD		02/22/2022	2.800	112,374					(7,389)	155,000	12/01/2023
100077905		VENLO	NLD		12/29/2021	3.500	112,374					(7,389)	155,000	12/01/2023
100020221		BILLINGS	MT		07/17/2018	5.250	112,386						249,000	07/17/2018
100169389		CHICAGO	IL		09/27/2024	9.750	112,393						164,000	08/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100068256		NORMAN	OK		08/25/2021	4.375	112,395						150,000	07/19/2021
100024843		RIVERVIEW	FL		09/20/2018	4.625	112,395						153,900	04/30/2018
100121043		CHANNELVIEW	TX		08/30/2023	9.125	112,399						150,000	07/28/2023
100177855		MYRTLE BEACH	SC		11/19/2024	9.300	112,402						475,000	08/26/2024
3340075200		PANAMA CITY	FL		07/29/2024	9.885	112,402						480,000	04/07/2024
100013552		HIALEAH	FL		05/25/2017	4.250	112,408						144,000	01/31/2017
100076286		GREENSBORO	NC		01/07/2022	3.750	112,420						156,000	11/05/2021
100067393		PLAYAS DE ROSARITO	MEX		08/13/2021	12.050	112,421						232,900	05/13/2021
100100123		WEST HAVEN	CT		03/28/2023	7.625	112,428						167,500	03/06/2023
100112260		BUSH	LA		06/29/2023	5.250	112,436						275,000	06/09/2022
100019709		NOKOMIS	FL		07/26/2018	5.000	112,444						223,000	04/19/2018
100184934		SAN TAN VALLEY	AZ		12/17/2024	7.500	112,445		(6)				445,049	10/25/2024
100029802		SOUTH HOLLAND	IL		10/26/2018	4.250	112,445						150,000	11/21/2020
100147254		MATHIS	TX		03/28/2024	7.990	112,450						170,000	02/12/2024
100111545		MEMPHIS	TN		06/29/2023	6.375	112,462						305,000	06/02/2022
100158205		UNITED KINGDOM	GBR		07/09/2024	3.490	112,507		2,667			(2,436)	130,000	09/09/2021
100137143		HINESVILLE	GA		11/28/2023	7.500	112,511						153,000	10/11/2023
100137237		RIO RANCHO	NM		11/29/2023	8.999	112,513						144,000	11/02/2023
100158521		LORAIN	OH		07/10/2024	7.875	112,517						146,000	04/25/2024
100027894		BISCOE	NC		10/26/2018	4.625	112,527						182,875	06/01/2018
100134840		HOUSTON	TX		10/30/2023	8.375	112,530						260,000	10/03/2023
100055479		MONTEBELLO	CA		03/23/2021	4.000	112,533						614,000	12/31/2020
100170038		HARRISBURG	PA		11/08/2024	7.875	112,543		(17)				135,000	10/18/2024
100012175		WAPATO	WA		03/08/2017	5.250	112,544						530,000	08/27/2024
100147247		CALUMET CITY	IL		03/28/2024	8.440	112,544						158,000	03/04/2024
100112390		ITASCA	IL		06/29/2023	5.500	112,558						210,000	05/14/2022
100155433		CHURCH HILL	MD		06/18/2024	10.490	112,560						690,000	03/23/2024
100175839		MUNHALL	PA		11/12/2024	6.660	112,573		1				152,500	09/27/2024
100025467		SHOREWOOD	IL		09/20/2018	4.875	112,575						171,000	04/30/2018
100031872		SACRAMENTO	CA		03/29/2019	4.250	112,584						205,000	12/09/2018
100130017		LUFKIN	TX		09/27/2023	7.945	112,586						205,000	09/01/2023
100049256		ARVIN	CA		11/20/2020	4.375	112,588						182,400	07/31/2020
100054442		FLORENCE	SC		03/23/2021	4.625	112,597						167,000	01/04/2021
100011684		HARTFORD	CT		03/08/2017	5.150	112,597						130,000	11/30/2016
100169240		OAK PARK	MI		09/27/2024	7.640	112,600						163,000	08/30/2024
100043709		BOCA RATON	FL		08/13/2020	7.000	112,618						234,650	12/20/2019
100173592		UNITED KINGDOM	GBR		10/29/2024	5.690	112,629					(4,382)	118,500	10/25/2024
100161690		WESTERVOORT	NLD		07/29/2024	4.980	112,632					(5,057)	145,000	07/02/2024
100173681		LEEUWARDEN	NLD		10/29/2024	5.600	112,632					(4,959)	135,938	10/04/2024
100083309		HEERLEN	NLD		05/27/2022	3.450	112,632					(7,406)	136,874	12/01/2023
100175885		PROVIDENCE	RI		11/12/2024	7.440	112,636		2				197,000	09/03/2024
100064952		VERMILLION	SD		07/14/2021	3.875	112,639						155,000	04/29/2021
100168859		UNITED KINGDOM	GBR		09/26/2024	5.790	112,646					(8,072)	120,000	08/28/2024
100013370		ROUND LAKE	IL		05/25/2017	4.750	112,658						135,000	01/31/2017
100149742		BUFFALO	NY		04/26/2024	8.487	112,659						147,000	03/20/2024
100054142		PHILADELPHIA	PA		03/23/2021	4.125	112,660						152,000	01/02/2021
100014207		GARDEN GROVE	CA		08/30/2017	4.375	112,667						412,000	07/17/2017
100067514		TULSA	OK		09/23/2021	3.875	112,688						150,000	06/25/2021
100174401		UPLAND	CA		10/31/2024	9.250	112,709						644,000	08/20/2024
100011781		HARVEY	LA		03/08/2017	3.875	112,710		2,086				170,000	09/03/2016
100146183		LOS ANGELES	CA		03/19/2024	10.375	112,725						970,000	11/04/2023
100141776		GALLOWAY	NJ		01/30/2024	8.749	112,730						307,500	12/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117010		PHILADELPHIA	PA		07/20/2023	5.500	112,735						180,000	03/01/2024
100134834		UTICA	NY		10/30/2023	8.750	112,739						160,000	09/22/2023
100081060		MESA	AZ		03/18/2022	3.500	112,741						244,000	01/23/2022
100054441		CRAWFORDVILLE	FL		03/23/2021	4.250	112,745						130,000	01/05/2021
100030575		GLEN GARDNER	NJ		12/20/2018	4.250	112,748						150,880	09/30/2018
100115627		INDIO	CA		07/19/2023	9.375	112,749						530,000	01/06/2023
100031119		LAS VEGAS	NV		03/29/2019	4.750	112,757						210,000	12/10/2018
100111723		WILMINGTON	DE		06/29/2023	4.000	112,767						254,000	06/04/2022
100168924		UNITED KINGDOM	GBR		09/26/2024	5.990	112,769					(8,081)	120,000	09/04/2024
100078652		MANITOWOC	WI		02/02/2022	5.650	112,771						160,000	02/01/2022
100130016		LUFKIN	TX		09/27/2023	7.945	112,771						205,000	09/01/2023
100110957		DEARBORN HTS	MI		06/29/2023	6.000	112,777						203,500	05/15/2022
100147033		RACINE	WI		03/27/2024	7.375	112,778						179,000	11/30/2023
100145745		UNITED KINGDOM	GBR		03/12/2024	9.500	112,780		4,634			(2,477)	125,000	01/22/2020
100024229		RANCHO CUCAMONGA	CA		09/20/2018	5.500	112,791						434,000	09/20/2018
100111430		ALPHARETTA	GA		06/29/2023	3.875	112,794						456,000	06/03/2022
100180883		UNITED KINGDOM	GBR		11/27/2024	5.890	112,794					(1,441)	178,000	11/18/2024
100000455		CHESAPEAKE	VA		09/27/2016	4.750	112,799						125,000	08/25/2016
100076198		MEMPHIS	TN		01/07/2022	4.125	112,800						145,000	10/06/2021
100153485		ZION	IL		05/30/2024	8.630	112,817						242,000	04/29/2024
100144655		UNITED KINGDOM	GBR		03/12/2024	3.390	112,833					(2,465)	126,500	01/16/2020
100156960		UNITED KINGDOM	GBR		06/27/2024	6.790	112,837					(1,193)	165,000	06/03/2024
100047625		STOCKTON	CA		11/20/2020	3.000	112,849						451,250	07/31/2020
100102548		SILVER SPRING	MD		06/07/2023	8.500	112,858						180,000	09/28/2022
3500104572		LEHIGH ACRES	FL		08/12/2024	8.710	112,860						987,000	06/04/2024
3310091104		TEANECK	NJ		12/05/2024	8.428	112,860						751,000	10/25/2024
100112327		COTTAGE GROVE	MN		06/29/2023	6.750	112,863						255,000	06/03/2022
100146343		FOLSOM	CA		03/19/2024	9.750	112,866						950,000	10/20/2023
100081443		MORRISTOWN	TN		03/18/2022	3.625	112,870						175,000	12/21/2021
100013555		ARROWBEAR PARK	CA		05/25/2017	4.625	112,874						140,000	01/31/2017
100031335		ORLANDO	FL		03/29/2019	3.500	112,879						250,000	05/27/2021
100053989		ORLANDO	FL		03/23/2021	3.625	112,882						410,000	09/30/2024
100176708		MAUSTON	WI		11/15/2024	6.875	112,883		(6)				175,000	01/06/2023
100088918		HARRISBURG	PA		11/15/2022	10.250	112,888						154,000	10/14/2022
100158449		WEST PALM BEACH	FL		07/10/2024	7.500	112,890						188,000	05/01/2024
100046062		LAKE WORTH	FL		11/25/2020	4.000	112,895						307,800	08/07/2020
100145970		HUNTINGTON BEACH	CA		03/19/2024	9.990	112,905						565,000	10/17/2023
100178377		KILLEEN	TX		11/20/2024	6.875	112,931						211,000	09/30/2024
100054962		FAIRBURN	GA		03/23/2021	4.750	112,939						419,000	03/06/2024
100173840		AKRON	OH		10/31/2024	7.125	112,944						164,000	09/10/2024
100143803		CHICAGO	IL		02/28/2024	8.250	112,945						155,000	01/29/2024
100088906		HOUSTON	TX		11/15/2022	10.501	112,949						155,000	10/13/2022
100178378		KILLEEN	TX		11/20/2024	6.875	112,965						211,000	09/30/2024
100110262		AUSTIN	TX		06/30/2023	7.375	112,971						350,000	04/18/2023
100016548		BRYN MAWR	PA		04/10/2018	4.750	112,976						167,000	02/08/2018
100140756		HOUSTON	TX		01/22/2024	8.749	112,981		(82)				190,000	11/30/2023
100178375		KILLEEN	TX		11/20/2024	6.875	112,989						211,000	09/30/2024
100112698		BRADENTON	FL		06/29/2023	4.625	112,995						427,500	06/11/2022
100165611		ALTOONA	PA		10/04/2024	7.375	113,003						145,000	08/30/2024
100043026		SPRINGFIELD	MA		05/28/2020	4.625	113,008						175,000	02/27/2020
100100198		BRADDOCK	PA		03/17/2023	8.045	113,021						150,000	02/21/2023
100090135		PRYOR	OK		01/13/2023	9.000	113,026						158,920	11/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340072482		LEHIGH ACRES	FL		04/30/2024	9.290	113,038						650,000	03/12/2024
100083029		HOUSTON	TX		05/11/2022	8.728	113,052						120,000	03/18/2022
100048433		DELTONA	FL		11/20/2020	4.625	113,055						175,750	07/31/2020
100172672		LEBANON	PA		11/21/2024	7.000	113,059		(2)				140,000	10/16/2024
100012992		PHOENIX	AZ		05/25/2017	5.000	113,061						202,000	01/31/2017
3310080072		BEACON	NY		09/18/2024	8.148	113,068						595,000	07/09/2024
100136636		BAKERSFIELD	CA		11/22/2023	8.875	113,070						262,000	10/27/2023
100024576		BAKERSFIELD	CA		09/20/2018	5.250	113,083						214,700	04/30/2018
100175437		WATHENA	KS		12/23/2024	7.875	113,085		(3)				152,000	06/04/2024
100054629		SYLVANIA	GA		03/23/2021	7.000	113,095						120,000	01/08/2021
3340071783		MARLBORO	NY		04/05/2024	9.516	113,098						660,000	02/12/2024
3340083297		WINTER HAVEN	FL		09/26/2024	8.888	113,098						408,000	08/09/2024
100047764		COLONIA	NJ		11/20/2020	6.625	113,102						313,856	07/31/2020
100039733		MINNEAPOLIS	MN		10/28/2019	4.500	113,106						160,000	07/19/2019
100158381		UNITED KINGDOM	GBR		07/09/2024	3.590	113,116		2,726			(2,449)	122,400	04/29/2022
100180133		ATLANTA	GA		11/25/2024	6.499	113,117		(2)				236,000	11/06/2024
100026130		SPRING HILL	FL		09/20/2018	4.000	113,124						164,350	04/30/2018
100025600		CORDOVA	TN		09/20/2018	4.625	113,127						130,150	04/30/2018
100137835		UPPER DARBY	PA		12/08/2023	9.000	113,133						153,000	11/03/2023
100169239		SCRANTON	PA		09/27/2024	7.860	113,148						144,000	08/23/2024
100053784		SAINT LOUIS	MO		03/23/2021	10.430	113,176						74,900	01/08/2021
100099791		HARTFORD	CT		02/28/2023	8.162	113,178						230,000	02/08/2023
100165102		UNITED KINGDOM	GBR		08/27/2024	5.990	113,179					(6,717)	132,000	08/19/2024
100119720		DETROIT	MI		08/08/2023	8.401	113,182						148,000	07/05/2023
100031954		WINTON	CA		03/29/2019	4.375	113,204						249,900	12/10/2018
100026758		RICHMOND	CA		09/26/2018	4.000	113,209		6,221				580,300	06/14/2018
100103248		DELRAY BEACH	FL		04/27/2023	9.875	113,211						140,000	04/07/2023
100024672		HIALEAH	FL		09/20/2018	4.625	113,217						163,400	04/30/2018
100115262		KINGSTON	NY		07/17/2023	8.119	113,223						242,000	06/09/2023
100064894		CASA GRANDE	AZ		07/14/2021	4.250	113,224						145,000	05/24/2021
100145308		UNITED KINGDOM	GBR		03/12/2024	9.500	113,225		4,481			(2,461)	112,993	10/11/2019
100178379		KILLEEN	TX		11/20/2024	6.875	113,228						200,000	09/30/2024
100084834		CHICAGO	IL		08/02/2022	8.250	113,229						150,000	06/28/2022
100044472		BRIDGEPORT	CT		11/19/2020	4.125	113,237						218,500	07/23/2019
100152822		BRAZORIA	TX		05/22/2024	9.499	113,249						145,000	04/30/2024
100057694		PHOENIX	AZ		06/30/2021	4.125	113,250						147,000	04/26/2021
100016419		SPRINGFIELD	VA		04/05/2018	4.375	113,252						389,000	02/07/2018
100161867		HURLEYVILLE	NY		07/31/2024	7.500	113,255						160,000	07/03/2024
100013365		ORLANDO	FL		05/25/2017	4.625	113,256						137,000	01/31/2017
100067570		OCEAN CITY	MD		09/23/2021	4.375	113,265						150,000	06/25/2021
100139821		UNITED KINGDOM	GBR		12/18/2023	7.590	113,270					(2,019)	140,000	09/24/2021
100165108		UNITED KINGDOM	GBR		08/27/2024	5.990	113,277					(6,723)	121,256	08/19/2024
100114183		ATLANTA	GA		06/29/2023	6.250	113,285						238,000	05/16/2022
100177881		GRAHAM	WA		11/19/2024	8.175	113,289						582,400	08/26/2024
100114284		PIXLEY	CA		06/29/2023	4.125	113,292		2,931				350,000	05/16/2022
100145865		MIDDLEPORT	NY		03/15/2024	7.875	113,299		(7)				152,000	02/02/2024
100019582		SHERWOOD	AR		07/26/2018	5.500	113,299						154,900	03/15/2018
100169884		PHILADELPHIA	PA		11/08/2024	8.125	113,309		(17)				137,000	09/25/2024
100176951		ORLAND	CA		11/15/2024	8.250	113,314		(14)				231,000	09/06/2024
100091628		ATLANTA	GA		03/07/2023	8.250	113,315						155,000	01/05/2023
100067527		HUBERT	NC		09/23/2021	4.000	113,327						148,000	04/30/2021
100017880		WINCHESTER	VA		05/30/2018	5.250	113,329						164,000	02/20/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310088607		HOUSTON	TX		11/14/2024	7.700	113,335						530,000	10/17/2024
100152916		KANSAS CITY	MO		05/22/2024	8.250	113,345						145,000	04/16/2024
100177879		FREEHOLD	NJ		11/19/2024	10.800	113,350		(22)				925,000	08/26/2024
100135811		GALLATIN	TN		11/10/2023	6.500	113,353						370,000	09/22/2023
100028169		NEW BERLIN	WI		10/26/2018	5.000	113,364						274,550	06/01/2018
100043786		LEVITTOWN	PA		08/13/2020	5.000	113,372						225,150	07/04/2019
100129994		OKLAHOMA CITY	OK		09/27/2023	7.774	113,375						173,000	08/10/2023
3.62428E+11		SHREVEPORT	LA		11/22/2024	8.970	113,375						493,500	10/16/2024
100139418		WEST DEPTFORD	NJ		12/28/2023	8.750	113,386						170,000	11/21/2023
100155172		ALLENTOWN	PA		07/19/2024	7.250	113,387						172,000	01/12/2024
100049892		VALPARAISO	IN		11/20/2020	4.500	113,399						255,550	07/31/2020
100139392		ST. LOUIS	MO		12/28/2023	8.710	113,403						160,000	11/20/2023
100116041		PORTERVILLE	CA		07/20/2023	11.000	113,417						190,000	03/01/2024
100110079		HAMLIN	NY		06/23/2023	8.749	113,417						173,000	05/31/2023
100145198		UNITED KINGDOM	GBR		03/12/2024	9.500	113,429					(2,491)	114,000	02/19/2020
100172706		MEMPHIS	TN		11/21/2024	7.250	113,432		(6)				143,000	10/21/2024
100054785		PHILADELPHIA	PA		03/23/2021	4.822	113,433						168,000	01/05/2021
100054052		EWING	NJ		03/23/2021	4.000	113,437						170,000	01/04/2021
100044648		MONTCLAIR	CA		11/19/2020	8.250	113,441						327,600	08/08/2019
100113614		OXFORD	GA		06/29/2023	3.625	113,472						470,000	06/05/2022
100154522		ALEXANDRIA	LA		06/14/2024	9.375	113,489						167,000	05/21/2024
100172138		INDIANAPOLIS	IN		10/17/2024	6.750	113,502						150,000	09/19/2024
100134651		PARK FOREST	IL		10/30/2023	9.500	113,522						155,000	09/19/2023
100103865		DAYTON	OH		05/10/2023	8.370	113,526						170,000	04/03/2023
100161585		UNITED KINGDOM	GBR		07/29/2024	6.540	113,539					(3,130)	150,000	06/28/2024
100165163		UNITED KINGDOM	GBR		08/27/2024	6.540	113,539					(6,739)	130,000	07/24/2024
100103211		CAMBRIDGE	OH		04/21/2023	7.987	113,548		1,235				148,000	03/30/2023
100111342		TULARE	CA		06/29/2023	6.500	113,556						195,000	05/16/2022
100055700		SHELTON	CT		03/23/2021	4.250	113,564						250,000	01/04/2021
100090276		MYRTLE BEACH	SC		01/13/2023	10.875	113,569						148,000	11/28/2022
100136817		KANSAS CITY	MO		11/27/2023	7.655	113,570						160,000	10/12/2023
100150231		UNITED KINGDOM	GBR		04/29/2024	6.190	113,573					(381)	120,000	04/02/2024
100079597		STARKE	FL		04/08/2022	5.625	113,599						202,000	01/05/2022
100024438		NORTH CANTON	OH		09/20/2018	4.625	113,602						126,350	04/30/2018
3310082906		VALLEY STREAM	NY		09/26/2024	8.428	113,603						672,500	08/06/2024
3310089786		CROTON-ON-HUDSON	NY		12/19/2024	8.638	113,603						680,000	11/05/2024
100156922		MILWAUKEE	WI		06/27/2024	7.930	113,617						150,000	05/21/2024
100027981		LEWISVILLE	TX		10/26/2018	2.000	113,621						285,000	06/02/2018
100088267		GASTONIA	NC		10/17/2022	6.631	113,624						216,000	09/08/2022
100055814		CHICAGO	IL		03/23/2021	7.625	113,632						150,000	01/08/2021
100065463		ATHENS	GA		07/28/2021	4.750	113,636						170,000	05/13/2021
100128416		COCKEVILLE	TN		09/15/2023	9.125	113,649						185,000	07/12/2023
3310073676		WINTERGARDEN	FL		06/04/2024	8.666	113,655						625,000	04/03/2024
100047092		ALEXANDRIA	LA		11/20/2020	4.375	113,665						247,000	07/31/2020
100155263		FORT WORTH	TX		07/19/2024	8.875	113,674						210,000	10/31/2023
100067699		EDINBURG	TX		09/23/2021	3.750	113,674						272,000	07/01/2021
100019745		TUCSON	AZ		07/26/2018	5.375	113,676						173,900	04/28/2018
100079376		BANNER ELK	NC		03/17/2022	4.875	113,679						151,000	02/16/2022
100161891		LAS VEGAS	NV		07/31/2024	6.999	113,680						145,000	07/10/2024
100116923		SOMERSET	PA		07/20/2023	4.500	113,685						215,000	03/01/2024
100024213		NASHVILLE	TN		09/20/2018	5.250	113,687						165,000	09/20/2018
100174033		SUN CITY CENTER	FL		10/31/2024	7.500	113,709						230,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108440		DEEPWATER	NJ		05/25/2023	7.384	113,714						225,000	05/04/2023
100186783		LOYALTON	CA		12/31/2024	8.250	113,730		24				155,000	07/09/2024
3340066482		COCOA	FL		02/26/2024	9.265	113,731						500,000	11/27/2023
100137845		EL PASO	TX		12/08/2023	8.750	113,739						178,000	10/30/2023
100026365		STOCKTON	CA		09/26/2018	3.050	113,746						140,000	06/14/2018
100113204		ATLANTA	GA		06/29/2023	6.750	113,758						288,000	06/09/2022
100016397		AMERICAN CANYON	CA		04/05/2018	5.125	113,760						400,000	02/13/2018
100119725		GLOUCESTER CITY	NJ		08/08/2023	8.093	113,762						140,000	06/27/2023
100079017		ROANOKE	VA		02/24/2022	4.375	113,765						169,000	01/06/2022
100165129		UNITED KINGDOM	GBR		08/27/2024	5.740	113,771					(6,753)	120,000	08/09/2024
100165137		UNITED KINGDOM	GBR		08/27/2024	5.740	113,771					(6,753)	120,000	08/06/2024
100168863		UNITED KINGDOM	GBR		09/26/2024	5.790	113,773					(8,153)	120,000	08/23/2024
100153588		UNITED KINGDOM	GBR		05/29/2024	5.740	113,773					(1,654)	120,000	05/23/2024
100153551		UNITED KINGDOM	GBR		05/29/2024	5.740	113,773					(1,654)	120,000	05/17/2024
100079839		NEW MILFORD	CT		04/08/2022	4.500	113,775						160,000	01/18/2022
3340079394		ATLANTA	GA		07/29/2024	8.930	113,778						630,000	06/27/2024
100161582		UNITED KINGDOM	GBR		07/29/2024	5.740	113,780					(3,136)	120,000	06/26/2024
100168907		UNITED KINGDOM	GBR		09/26/2024	5.990	113,780					(8,153)	120,000	09/06/2024
100156978		UNITED KINGDOM	GBR		06/27/2024	5.790	113,780					(1,203)	180,000	05/31/2024
100156986		UNITED KINGDOM	GBR		06/27/2024	5.790	113,780					(1,203)	180,000	05/31/2024
100044807		IRVINGTON	NJ		11/19/2020	4.625	113,784						226,100	04/10/2020
100126984		SPRINGBORO	OH		08/30/2023	8.990	113,791						138,000	08/30/2023
100111556		NEW ORLEANS	LA		06/29/2023	4.125	113,796						273,000	06/03/2022
100175118		BARBERTON	OH		11/05/2024	7.125	113,800						142,000	09/27/2024
100027850		LONGVIEW	WA		10/26/2018	4.625	113,814						148,675	06/04/2018
100184806		LOMPOC	CA		12/17/2024	8.250	113,816		(5)				907,045	10/17/2024
100140759		HOUSTON	TX		01/22/2024	8.374	113,817		(66)				198,700	11/30/2023
100013043		MARGATE	FL		05/25/2017	5.000	113,821						250,000	01/31/2017
100139777		UNITED KINGDOM	GBR		12/18/2023	6.440	113,825					(2,025)	160,000	09/29/2023
100160470		INDIANAPOLIS	IN		07/19/2024	7.375	113,833						195,000	06/27/2024
100109904		BALTIMORE	MD		06/22/2023	7.960	113,834						160,000	05/19/2023
100048599		CHICAGO	IL		11/20/2020	4.500	113,844						136,800	07/31/2020
100024493		ACWORTH	GA		09/20/2018	4.000	113,844						199,500	04/30/2018
100013528		ARLINGTON	TX		05/25/2017	4.625	113,854						144,000	01/31/2017
100111887		JEFFERSON	NC		06/29/2023	6.750	113,862						212,000	06/06/2022
100023983		SMYRNA	TN		09/10/2018	5.250	113,868						165,000	09/10/2018
100167499		PETERSBURG	VA		10/31/2024	9.375	113,881						181,000	09/23/2024
3340075358		VINELAND	NJ		05/17/2024	9.000	113,890						466,000	04/16/2024
100149792		HOUSTON	TX		04/26/2024	7.750	113,896						247,000	03/14/2024
100175132		KANSAS CITY	MO		11/05/2024	7.875	113,906		(19)				155,000	10/15/2024
100165109		UNITED KINGDOM	GBR		08/27/2024	5.990	113,912					(6,761)	125,000	08/09/2024
100116517		TULSA	OK		07/20/2023	5.990	113,927						175,000	03/01/2024
100090602		LEEUWARDEN	NLD		12/28/2022	5.950	113,927					(7,491)	300,000	12/01/2023
100161647		S-HERTOGENBOSCH	NLD		07/29/2024	5.650	113,927					(5,115)	322,200	06/25/2024
100141792		ROTTERDAM	NLD		01/29/2024	6.450	113,927					(5,191)	146,667	06/30/2024
100141821		MAARSSEN	NLD		01/29/2024	6.050	113,927					(5,191)	290,000	01/09/2024
100168956		ARNHEM	NLD		09/26/2024	5.450	113,927					(9,021)	349,000	09/06/2024
100083396		SPIJKENISSE	NLD		05/27/2022	2.700	113,927					(7,491)	161,333	12/01/2023
100091915		GRONINGEN	NLD		01/27/2023	4.660	113,927					(7,491)	465,000	12/01/2023
100081961		ASSEN	NLD		03/30/2022	3.350	113,927					(7,491)	220,000	12/01/2023
100083397		SPIJKENISSE	NLD		05/27/2022	2.700	113,927					(7,491)	161,333	12/01/2023
100112611		GASTONIA	NC		06/29/2023	6.875	113,929						375,000	06/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079018		ROANOKE	VA		02/24/2022	4.375	113,935						185,000	01/06/2022
100137061		PIGEON FORGE	TN		11/28/2023	7.875	113,937						625,000	10/12/2023
100112671		CHARLESTON	SC		06/29/2023	3.500	113,939						375,000	06/04/2022
100026404		BAKERSFIELD	CA		09/26/2018	3.000	113,950						199,000	06/15/2018
100111996		BISBEE	AZ		06/29/2023	3.990	113,957						255,000	05/16/2022
100158500		LORAIN	OH		07/10/2024	7.875	113,957						148,000	04/25/2024
100057865		BLUE JAY	CA		06/30/2021	4.625	113,966						160,000	04/01/2021
100081433		PFAFFTOWN	NC		03/18/2022	3.249	113,969						228,000	12/20/2021
100132802		COLUMBIA	SC		11/03/2023	7.875	113,971						195,000	08/23/2023
100165287		BIRMINGHAM	AL		08/29/2024	6.999	113,972						145,000	08/09/2024
100090292		GARLAND	TX		01/13/2023	9.500	113,973						215,000	11/10/2022
100023610		ANSONIA	CT		09/04/2018	5.625	113,977						218,790	09/04/2018
100048409		FAIRBURN	GA		11/20/2020	4.250	113,984						199,405	07/31/2020
100168823		UNITED KINGDOM	GBR		09/26/2024	6.890	113,985					(8,168)	122,000	08/28/2024
100047662		SOUTHFIELD	MI		11/20/2020	6.500	113,990						166,250	07/31/2020
100080984		BALTIMORE	MD		03/18/2022	3.375	113,991						165,000	01/14/2022
100080980		BALTIMORE	MD		03/18/2022	3.375	113,991						160,000	01/18/2022
100110003		NEW ORLEANS	LA		06/22/2023	8.533	113,999						175,000	05/31/2023
100119712		MATTESON	IL		08/08/2023	7.765	114,010						160,000	07/05/2023
100139516		ALEXANDRIA	LA		12/28/2023	8.875	114,010						210,000	12/04/2023
100012026		CARSON CITY	MI		03/08/2017	4.800	114,016						185,900	11/30/2016
100173735		KINGSVILLE	TX		10/30/2024	7.750	114,016						145,000	08/29/2024
100048256		TAMPA	FL		11/20/2020	3.625	114,021						246,050	07/31/2020
3340075196		PANAMA CITY	FL		07/29/2024	9.885	114,045						480,000	04/07/2024
3310089738		CHICAGO	IL		11/21/2024	8.673	114,048						810,000	10/16/2024
3340083570		MONTICELLO	NY		10/10/2024	8.941	114,048						500,000	09/25/2024
3340089605		BIRMINGHAM	AL		12/12/2024	8.951	114,048						570,000	10/14/2024
3340090193		ORLANDO	FL		12/05/2024	8.707	114,048						694,000	11/15/2024
3340090195		ORLANDO	FL		12/05/2024	8.707	114,048						702,000	11/15/2024
100109901		CLEVELAND	OH		06/22/2023	7.512	114,049						152,000	05/11/2023
100141478		HAMPTON	VA		01/30/2024	8.375	114,050						183,000	12/20/2023
100043647		LEONARDO	NJ		08/13/2020	4.750	114,052						213,750	12/04/2019
100139749		UNITED KINGDOM	GBR		12/18/2023	6.840	114,057					(1,975)	120,000	09/15/2023
100168881		UNITED KINGDOM	GBR		09/26/2024	5.890	114,062					(8,173)	120,000	09/23/2024
100173599		UNITED KINGDOM	GBR		10/29/2024	5.890	114,062					(4,438)	120,000	10/16/2024
100161589		UNITED KINGDOM	GBR		07/29/2024	6.390	114,062					(3,144)	120,000	07/05/2024
100026872		MESA	AZ		09/26/2018	4.000	114,070						215,000	06/13/2018
100134014		LAWRENCE	PA		10/25/2023	9.130	114,084						170,000	09/08/2023
100113689		CHICAGO	IL		06/29/2023	2.375	114,084						330,000	05/14/2022
100134055		ODESSA	TX		10/25/2023	7.963	114,087						190,000	09/13/2023
100103196		CLEVELAND	OH		04/21/2023	8.250	114,090						160,000	03/29/2023
100138449		MILWAUKEE	WI		12/19/2023	9.999	114,093						158,000	11/17/2023
100026274		HOUSTON	TX		09/20/2018	4.750	114,095						171,000	04/30/2018
100081496		PIEDMONT	OK		03/18/2022	3.374	114,114						233,000	01/14/2022
100012270		LAKELAND	FL		04/28/2017	5.000	114,119		1,295				115,000	01/31/2017
100018019		WATERBURY	CT		05/22/2018	5.375	114,122						165,000	03/25/2018
100046984		BOUNTIFUL	UT		11/20/2020	4.500	114,153						444,125	07/31/2020
100091992		PHILADELPHIA	PA		02/09/2023	8.200	114,154						200,000	01/13/2023
100026112		MIAMI	FL		09/20/2018	4.000	114,155						177,650	04/30/2018
100081542		OKLAHOMA CITY	OK		03/18/2022	3.500	114,157						156,000	12/30/2021
100023580		GREENACRES	FL		09/04/2018	5.625	114,172						155,000	09/04/2018
100034301		GALWAY	IRL		06/21/2019	4.500	114,177					(7,537)	339,527	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013659		WESTLAND	MI		05/25/2017	5.000	114,185						168,000	01/31/2017
100054507		STATESVILLE	NC		03/23/2021	4.125	114,203						245,000	12/31/2020
3340082351		SPRINGFIELD	MA		08/26/2024	9.473	114,207						570,000	08/06/2024
100146436		THORNTON	CO		03/19/2024	9.250	114,217						706,996	10/17/2023
100064853		HARVEY	LA		07/14/2021	4.125	114,223						160,000	05/19/2021
100126785		PORT ANGELES	WA		08/30/2023	4.775	114,226						210,000	08/30/2023
3310070099		WASHINGTON	DC		02/15/2024	8.148	114,226						620,000	02/01/2024
100120466		TEXAS CITY	TX		08/18/2023	8.999	114,230						150,000	07/13/2023
100144819		UNITED KINGDOM	GBR		03/12/2024	9.500	114,241		3,096			(2,496)	114,992	12/17/2019
100164660		APPLE VALLEY	CA		08/23/2024	9.000	114,254						547,935	07/19/2024
100049485		ORLANDO	FL		11/20/2020	4.750	114,261						188,005	07/31/2020
100164679		UPLAND	CA		08/23/2024	9.125	114,269						609,000	07/15/2024
3310089494		LAKE RONKONKOMA	NY		12/12/2024	8.106	114,271						595,000	11/12/2024
100177682		RANCHO CORDOVA	CA		11/19/2024	10.025	114,273		(20)				815,000	07/23/2024
100029108		HIALEAH	FL		10/26/2018	4.625	114,274						161,500	06/01/2018
100129998		EASTPOINTE	MI		09/27/2023	8.495	114,283						160,000	08/17/2023
100089993		BROOKLYN CENTER	MN		01/13/2023	8.250	114,286						170,000	04/20/2017
100136732		HAMMOND	IN		11/27/2023	8.750	114,287						150,000	10/26/2023
100185679		S-HERTOGENBOSCH	NLD		12/20/2024	4.850	114,290					(783)	161,356	12/04/2024
100155785		CLINTON	UT		06/18/2024	9.375	114,290						720,463	03/25/2024
3.62418E+11		SOMERVILLE	MA		09/04/2024	9.000	114,300						6,300,000	07/25/2024
100144875		UNITED KINGDOM	GBR		03/12/2024	3.390	114,305		5,271			(2,483)	115,000	03/10/2020
3340066629		NEW ORLEANS	LA		02/26/2024	8.731	114,309						434,000	12/07/2023
100064672		HIALEAH	FL		07/14/2021	4.500	114,311						163,000	05/12/2021
100133553		SIERRA VISTA	AZ		10/19/2023	10.249	114,313						216,000	08/30/2023
100043853		RICHMOND	CA		08/19/2020	5.250	114,317						455,050	12/04/2019
100088924		HOLLYWOOD	FL		11/15/2022	7.625	114,326						165,000	10/07/2022
100028502		LOGANVILLE	GA		10/26/2018	3.500	114,334						202,255	06/01/2018
100113392		KISSIMMEE	FL		06/29/2023	2.000	114,339		3,725				335,000	05/16/2022
100013831		BOYNTON BEACH	FL		05/25/2017	4.250	114,363						185,000	01/31/2017
100136741		MONROE	NY		11/27/2023	8.360	114,380						195,000	10/26/2023
100119927		FRANKLIN SQUARE	NY		08/10/2023	7.999	114,390						840,000	06/30/2023
100099641		ALLENTOWN	PA		04/06/2023	9.625	114,392						160,000	02/14/2023
100149727		DETROIT	MI		04/26/2024	7.400	114,397						174,000	03/21/2024
100065046		BATON ROUGE	LA		07/14/2021	3.990	114,412						162,000	05/19/2021
100180892		UNITED KINGDOM	GBR		11/27/2024	5.790	114,412					(1,462)	215,000	10/31/2024
100045517		STOCKTON	CA		11/25/2020	4.875	114,422						337,250	08/31/2020
3500104569		LEHIGH ACRES	FL		08/12/2024	8.710	114,432						987,000	06/04/2024
100119862		SAN ANTONIO	TX		08/10/2023	8.625	114,432						154,000	06/03/2023
100117014		UPPER DARBY	PA		07/20/2023	5.125	114,433						194,000	03/01/2024
100017865		SEBASTIAN	FL		05/30/2018	5.375	114,434						212,900	03/07/2018
100053504		ROCKY MOUNT	NC		03/23/2021	4.000	114,441						151,800	01/02/2021
3340089296		INDIANAPOLIS	IN		12/19/2024	8.659	114,444						1,000,000	10/28/2024
100172157		NORTHRIDGE	CA		10/17/2024	8.875	114,446						960,000	09/20/2024
100144929		UNITED KINGDOM	GBR		03/12/2024	9.500	114,450					(2,514)	115,000	11/01/2019
100164913		ST. LOUIS	MO		08/28/2024	8.280	114,450						172,000	07/22/2024
100067872		GARLAND	TX		09/23/2021	4.375	114,461						155,000	07/27/2021
100092007		CLEVELAND	OH		02/09/2023	7.881	114,465						142,000	01/13/2023
100029854		MIDDLEBORO	MA		12/20/2018	4.000	114,476						285,000	09/30/2018
100053575		EL PASO	TX		03/23/2021	6.750	114,482						146,000	01/05/2021
100012506		LAKE WORTH	FL		04/28/2017	4.250	114,486						275,000	01/31/2017
100024532		STOW	OH		09/20/2018	3.500	114,493						166,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153560		UNITED KINGDOM	GBR		05/29/2024	6.790	114,494					(1,665)	121,500	05/09/2024
3310041744		CLIFTON	NJ		10/12/2022	7.800	114,499						660,000	09/06/2022
100173936		MEMPHIS	TN		10/31/2024	7.000	114,501						147,000	09/10/2024
100141204		ORLANDO	FL		01/30/2024	8.125	114,506						165,000	10/17/2023
100128107		ANTIOCH	TN		09/08/2023	6.125	114,506						268,000	09/07/2021
100141720		BALTIMORE	MD		01/30/2024	8.374	114,518						158,000	12/29/2023
100016505		PHILADELPHIA	PA		04/10/2018	5.000	114,524						168,500	02/08/2017
100080957		CHICAGO	IL		03/18/2022	3.499	114,529						173,500	01/21/2022
100010973		HIALEAH	FL		12/23/2016	4.750	114,530						145,000	09/28/2016
100133955		BALTIMORE	MD		10/25/2023	8.485	114,537						150,000	09/28/2023
100046234		JACKSONVILLE	FL		11/25/2020	6.625	114,549						175,750	08/31/2020
100143522		VINELAND	NJ		02/21/2024	8.318	114,552						160,000	01/24/2024
100126482		SYLVANIA	OH		08/30/2023	6.000	114,557						295,000	05/17/2022
100156314		DEKALB	IL		07/25/2024	8.250	114,561						155,000	06/28/2024
100147106		PHILADELPHIA	PA		03/28/2024	7.874	114,562						230,000	02/14/2024
100163857		SANDWICH	IL		09/27/2024	7.875	114,568						150,000	08/19/2024
100119783		RACINE	WI		08/08/2023	8.300	114,574						140,000	06/23/2023
100031465		VICTORVILLE	CA		03/29/2019	3.500	114,583						212,000	12/07/2018
100023812		OCALA	FL		09/04/2018	5.875	114,586						172,000	09/04/2018
100067603		WEST WARWICK	RI		09/23/2021	3.990	114,588						160,000	07/28/2021
100112467		PAHRUMP	NV		06/29/2023	4.000	114,599						329,900	05/16/2022
100130061		MILTON	FL		09/27/2023	8.063	114,605						188,000	09/05/2023
100159710		XENIA	OH		08/23/2024	8.625	114,605						135,000	07/22/2024
100000599		MIAMI	FL		09/27/2016	5.500	114,607						170,000	08/24/2016
100147189		CLINTON	SC		03/28/2024	8.360	114,609						152,000	03/07/2024
100032129		ANTIOCH	CA		03/29/2019	3.250	114,614						335,000	12/11/2018
100178021		FAIRFIELD	CA		11/19/2024	9.550	114,615		(26)				843,000	08/29/2024
100146095		CARSON	CA		03/19/2024	9.990	114,615						675,000	10/25/2023
100143026		HARVEST	AL		02/12/2024	7.500	114,622						321,000	12/21/2023
100031285		CORNING	CA		03/29/2019	5.000	114,628						140,000	12/07/2018
100071538		WINTER HAVEN	FL		10/14/2021	3.999	114,629						200,000	09/07/2021
100081067		GREENSBORO	NC		03/18/2022	3.499	114,630						165,000	01/28/2022
100054178		DORAVILLE	GA		03/23/2021	3.875	114,631						240,000	01/08/2021
100031682		EL CENTRO	CA		03/29/2019	5.875	114,659						140,000	12/09/2018
100024199		DALLAS	TX		09/20/2018	5.375	114,672						164,900	09/20/2018
100068353		HOMESTEAD	FL		08/25/2021	3.875	114,679						150,000	06/17/2021
3500111079		OCALA	FL		11/27/2024	8.510	114,682						1,050,000	09/06/2024
100031180		DELRAY BEACH	FL		03/29/2019	3.250	114,686						200,000	12/07/2018
100025481		PALATINE	IL		09/20/2018	4.500	114,692						137,750	04/30/2018
100185672		UNITED KINGDOM	GBR		12/20/2024	5.690	114,704					(503)	130,000	12/05/2024
100149960		BARNESVILLE	GA		06/07/2024	9.250	114,704						150,000	04/16/2024
100114316		CHESAPEAKE	VA		06/29/2023	6.750	114,706						275,000	06/04/2022
100079013		ROANOKE	VA		02/24/2022	4.375	114,716						149,000	01/06/2022
100160477		CLEVELAND	OH		07/19/2024	8.250	114,721						146,000	05/16/2024
100159712		AKRON	OH		08/23/2024	7.875	114,724						171,000	07/16/2024
100071806		COLUMBIA	SC		10/14/2021	4.125	114,727						150,000	08/30/2021
100161629		UNITED KINGDOM	GBR		07/29/2024	5.740	114,728					(3,162)	121,000	07/23/2024
100158526		LORAIN	OH		07/10/2024	7.875	114,733						148,000	04/25/2024
100138659		WAYNESVILLE	OH		02/02/2024	8.625	114,734						149,000	12/21/2023
100081029		FORNEY	TX		03/18/2022	2.625	114,735						328,000	01/14/2022
100145675		UNITED KINGDOM	GBR		03/12/2024	3.890	114,749		4,792			(2,496)	115,000	03/13/2020
100064839		BRAWLEY	CA		07/14/2021	4.000	114,755						185,000	04/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078976		PORTSMOUTH	VA		02/24/2022	4.250	114,758						145,000	12/14/2021
100054533		BATESBURG	SC		03/23/2021	3.375	114,758						133,000	01/07/2021
100086697		WARREN	MI		09/30/2022	8.625	114,765						131,900	09/01/2022
100134045		SEMINOLE	OK		10/25/2023	8.773	114,767						155,000	09/27/2023
100165009		PORT CHARLOTTE	FL		08/28/2024	7.124	114,772						150,000	08/09/2024
100025128		MIAMI	FL		09/20/2018	4.125	114,784						258,400	04/30/2018
100111409		ANDOVER	MN		06/29/2023	3.990	114,786						576,000	06/03/2022
100145882		MURRIETA	CA		03/19/2024	10.500	114,789						712,000	10/25/2023
100116400		TITUSVILLE	FL		07/20/2023	5.375	114,789						211,000	03/01/2024
100013004		PLANADA	CA		05/25/2017	4.625	114,801						115,000	01/31/2017
100112483		RANDALLSTOWN	MD		06/29/2023	4.125	114,804						259,972	05/14/2022
100018363		DALLAS	TX		06/27/2018	5.250	114,812						185,000	04/09/2018
100064950		MEBANE	NC		07/14/2021	3.875	114,820						158,000	04/26/2021
3410000642		UNION CITY	NJ		12/09/2024	9.068	114,830						3,255,000	11/08/2024
100133969		MIDDLETOWN	NY		10/25/2023	7.883	114,832						175,000	09/15/2023
3340075916		BRICK	NJ		05/17/2024	9.681	114,840						620,000	04/24/2024
100115225		SYRACUSE	NY		07/17/2023	7.750	114,842						175,000	06/05/2023
100018149		SAN ANTONIO	TX		06/08/2018	4.875	114,848						170,000	03/31/2018
100139500		EVANSVILLE	IN		12/28/2023	8.250	114,860						160,000	12/12/2023
100088047		HOLLYWOOD	FL		10/25/2022	9.500	114,865						155,000	09/08/2022
100024980		SPENCER	MA		09/20/2018	4.000	114,867						133,000	04/30/2018
100025268		JERSEY CITY	NJ		09/20/2018	3.500	114,868						294,500	04/30/2018
100100351		STRONGSVILLE	OH		04/27/2023	5.750	114,876						230,000	03/02/2022
100099759		KANSAS CITY	MO		02/28/2023	7.822	114,876						142,000	02/09/2023
100074459		NEWPORT	KY		12/02/2021	5.000	114,877						153,000	11/17/2021
100016544		SACRAMENTO	CA		04/10/2018	5.375	114,881						735,000	02/16/2018
100049611		SAN ANTONIO	TX		11/20/2020	6.500	114,894						187,150	07/31/2020
100150242		UNITED KINGDOM	GBR		04/29/2024	6.590	114,898					(385)	220,000	03/28/2024
100064746		COVINGTON	GA		07/14/2021	4.250	114,907						155,000	05/13/2021
100158498		LORAIN	OH		07/10/2024	7.875	114,914						148,000	04/25/2024
100078822		FRESNO	CA		02/24/2022	3.750	114,926						172,000	01/29/2022
100144853		UNITED KINGDOM	GBR		03/12/2024	9.500	114,933					(2,524)	134,995	11/29/2019
100067871		KANNAPOLIS	NC		09/23/2021	4.500	114,935						159,000	07/30/2021
3310063647		MONTEBELLO	NY		11/21/2023	8.771	114,939						750,000	10/16/2023
100024142		LEWISVILLE	TX		09/10/2018	5.375	114,945						170,000	09/10/2018
100157737		HEMET	CA		07/02/2024	9.875	114,951						450,000	06/03/2024
100055032		TOPEKA	KS		03/23/2021	4.625	114,953						151,000	01/03/2021
100065633		GREEN BAY	WI		07/28/2021	4.875	114,959						155,000	06/08/2021
100165195		TILBURG	NLD		08/28/2024	5.550	114,963					(8,380)	240,000	08/19/2024
3500104571		LEHIGH ACRES	FL		08/12/2024	8.710	114,964						987,000	06/04/2024
100044370		LONGMONT	CO		11/19/2020	3.500	114,967						470,250	08/22/2018
3300004914		ATLANTA	GA		04/02/2024	9.595	114,979						380,000	12/29/2023
100024154		OAKLAND	CA		09/20/2018	4.875	114,985						400,000	09/20/2018
100151774		COLUMBUS	GA		05/10/2024	6.750	114,987						160,000	04/19/2024
100055639		BLANDON	PA		03/23/2021	3.470	114,987						166,000	12/31/2020
100134019		CAROL STREAM	IL		10/25/2023	7.680	114,987						220,000	09/13/2023
100068507		JACKSONVILLE	FL		08/25/2021	4.250	115,002						145,000	07/09/2021
100057516		FORT WORTH	TX		06/30/2021	3.375	115,003						152,000	05/12/2021
100099813		BRIDGEPORT	CT		02/28/2023	7.594	115,009						156,000	01/31/2023
100115322		PHOENIX	AZ		07/17/2023	8.499	115,009						330,000	06/07/2023
100048944		NOGALES	AZ		11/20/2020	4.250	115,013						256,500	07/31/2020
100101793		PHILADELPHIA	PA		03/31/2023	7.922	115,046						175,000	03/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100134712		HOUSTON	TX		10/30/2023	7.500	115,046						325,000	09/20/2023
100144841		UNITED KINGDOM	GBR		03/12/2024	3.150	115,050		5,507			(2,527)	115,000	02/27/2020
100047781		PORT SAINT LUCIE	FL		11/20/2020	4.250	115,051						210,900	07/31/2020
100149731		ELSMERE	KY		04/26/2024	8.210	115,063						162,000	03/19/2024
100148760		TAVARES	FL		04/17/2024	7.990	115,065						357,000	10/27/2023
100043308		TAYLORS FALLS	MN		08/13/2020	5.500	115,074						125,717	05/31/2020
100108965		PHILADELPHIA	PA		05/31/2023	9.500	115,076						152,000	04/20/2023
100102120		HAMMOND	IN		04/14/2023	8.750	115,091						170,000	02/22/2023
100049854		HIGHLAND	CA		11/20/2020	3.375	115,107						356,250	07/31/2020
100139009		ORLANDO	FL		12/21/2023	4.500	115,110						378,000	05/16/2022
100115173		EAST MOLINE	IL		07/17/2023	8.431	115,111						155,000	06/15/2023
100055136		JACKSONVILLE	FL		03/23/2021	4.250	115,112						246,000	01/02/2021
100128760		BALTIMORE	MD		09/21/2023	7.749	115,115						165,000	08/30/2023
100081235		OKLAHOMA CITY	OK		03/18/2022	3.625	115,120						156,000	12/29/2021
100151790		MYRTLE BEACH	SC		05/10/2024	8.750	115,133						160,000	04/25/2024
100071842		WILMINGTON	NC		10/14/2021	4.875	115,143						148,000	08/31/2021
100018355		SAN ANTONIO	TX		06/27/2018	4.990	115,149						172,000	04/10/2018
3340073102		CALUMET CITY	IL		04/30/2024	9.593	115,169						520,000	03/14/2024
100067521		DECATUR	TX		09/23/2021	4.375	115,169						173,000	06/30/2021
3310051256		FORT MYERS BEACH	FL		05/18/2023	8.946	115,169						675,000	04/11/2023
100000206		CHICAGO	IL		09/27/2016	5.000	115,169						125,000	01/13/2021
100155408		WESLEY CHAPEL	FL		06/18/2024	10.990	115,173						550,000	03/25/2024
100031519		SOMERSET	NJ		03/29/2019	3.375	115,176						210,000	12/07/2018
100028487		PORT ST LUCIE	FL		10/26/2018	2.000	115,179		1,873				209,000	06/02/2018
100013870		GLENDALE	AZ		05/25/2017	4.000	115,183						184,900	01/31/2017
100064825		PLEASANT GROVE	AL		07/14/2021	4.375	115,197						146,400	05/14/2021
100126378		KANSAS CITY	MO		08/30/2023	7.980	115,202						141,000	07/17/2023
100111797		BRIERFIELD	AL		06/29/2023	6.875	115,208						295,000	06/05/2022
100149074		MERIDEN	CT		04/19/2024	7.875	115,208						150,000	02/23/2024
100043974		NEWMARKET	NH		08/19/2020	5.875	115,209						161,405	11/17/2018
100145678		UNITED KINGDOM	GBR		03/12/2024	3.240	115,212		5,375			(2,530)	115,000	03/19/2020
100116397		ALTAMONTE SPRINGS	FL		07/20/2023	4.875	115,214						290,000	03/01/2024
100053664		ADDISON	IL		03/23/2021	4.250	115,223						220,000	01/04/2021
100079034		MADISON HEIGHTS	MI		02/24/2022	3.875	115,235						170,000	01/21/2022
100065668		ALBUQUERQUE	NM		07/28/2021	4.875	115,237						157,000	05/26/2021
100143621		ZION	IL		02/21/2024	8.200	115,257						175,000	01/23/2024
100023328		OKLAHOMA CITY	OK		08/16/2018	5.625	115,261						154,800	06/01/2018
100024066		PACE	FL		09/10/2018	5.375	115,269						164,455	09/10/2018
100112634		GRAY	GA		06/29/2023	5.000	115,270						215,000	06/06/2022
100017014		NORTH PORT	FL		05/16/2018	4.875	115,274						163,000	02/19/2018
100029530		WOODSTOCK	GA		10/26/2018	4.500	115,278						218,500	06/01/2018
100137876		LINCOLNTON	NC		12/08/2023	8.375	115,284						157,000	08/03/2023
100030404		ATLANTA	GA		12/20/2018	3.525	115,286						218,000	09/30/2018
100151866		EASTLAKE	OH		05/10/2024	8.499	115,286						172,000	04/23/2024
100162340		CLEARFIELD	UT		08/06/2024	8.875	115,306						358,000	07/05/2024
100136009		COLUMBUS	OH		11/16/2023	7.625	115,311						191,000	10/10/2023
100028827		PENSACOLA	FL		10/26/2018	4.625	115,313						139,555	05/31/2018
100158383		UNITED KINGDOM	GBR		07/09/2024	3.590	115,313		2,941			(2,497)	125,000	04/29/2022
3340084798		TINLEY PARK	IL		10/23/2024	8.864	115,322						420,000	09/05/2024
100145738		UNITED KINGDOM	GBR		03/12/2024	9.500	115,328		3,783			(2,498)	115,000	11/05/2019
100029834		PLAINFIELD	IL		10/26/2018	4.250	115,341						158,650	06/02/2018
100020227		GREENWOOD	IN		07/17/2018	5.500	115,344						165,000	07/17/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100145517		UNITED KINGDOM	GBR		03/12/2024	9.500	115,368					(2,509)	110,000	12/13/2019
100177747		FARIBAULT	MN		11/19/2024	8.550	115,373						492,900	08/19/2024
100055845		LAS VEGAS	NV		03/23/2021	4.625	115,381						210,000	12/31/2020
100111319		BALTIMORE	MD		06/29/2023	11.750	115,387						182,500	05/16/2022
100071613		BROKEN ARROW	OK		10/14/2021	4.875	115,391						146,000	05/28/2021
100164088		WHARTON	TX		08/21/2024	7.999	115,403						154,000	07/26/2024
100065818		WALDORF	MD		07/23/2021	3.487	115,409						295,000	07/06/2021
100055511		COLUMBUS	GA		03/23/2021	8.500	115,410						72,500	01/08/2021
100127249		PLEASANT GROV	AL		08/30/2023	11.600	115,411						152,000	05/18/2022
100113032		PALM BAY	FL		06/29/2023	3.990	115,411						389,000	05/16/2022
100158440		ALLEN PARK	MI		07/10/2024	8.000	115,413						153,000	04/04/2024
100060280		HUNTSVILLE	TX		06/25/2021	4.000	115,423						157,000	03/26/2021
100101671		SAN ANTONIO	TX		04/26/2023	6.999	115,425						155,000	03/24/2023
100024564		PHOENIX	AZ		09/20/2018	5.000	115,427						152,000	04/30/2018
100046105		SAN DIEGO	CA		11/25/2020	5.500	115,432						456,000	08/31/2020
100084614		COPPERAS COVE	TX		08/02/2022	7.375	115,436						186,000	07/07/2022
100090852		DEERFIELD BEACH	FL		01/06/2023	10.500	115,442						155,000	11/03/2022
100103797		CLEVELAND	OH		05/10/2023	7.809	115,443						164,000	04/21/2023
100100238		CHICAGO	IL		03/17/2023	8.189	115,475						175,000	02/27/2023
100141681		COLUMBUS	GA		01/30/2024	7.250	115,478						160,000	01/08/2024
100145532		UNITED KINGDOM	GBR		03/12/2024	3.240	115,479					(2,520)	117,000	05/15/2020
100068262		HANOVER	PA		08/25/2021	4.125	115,494						167,000	06/28/2021
100068261		HANOVER	PA		08/25/2021	4.125	115,494						167,000	06/28/2021
100012676		ORLANDO	FL		05/25/2017	4.000	115,499						129,900	01/31/2017
100143608		CHESTER	PA		02/21/2024	8.380	115,510						150,000	01/24/2024
100115246		GREENSBORO	NC		07/17/2023	8.311	115,514						173,000	06/06/2023
100047299		CYPRESS	TX		11/20/2020	4.625	115,525						209,000	07/31/2020
100103887		DETROIT	MI		05/10/2023	7.580	115,558						190,000	04/11/2023
100175808		CLEVELAND	OH		11/12/2024	7.623	115,561	2					173,000	10/02/2024
100139853		UNITED KINGDOM	GBR		12/18/2023	7.340	115,561					(1,998)	135,000	10/13/2023
100155159		STERLING HEIGHTS	MI		07/19/2024	8.875	115,570						145,000	01/29/2024
100112362		SPOKANE	WA		06/29/2023	4.125	115,571						375,000	06/02/2022
100145158		UNITED KINGDOM	GBR		03/12/2024	9.500	115,581	3,989				(2,503)	115,004	12/04/2019
100112007		STATEN ISLAND	NY		06/29/2023	3.875	115,581						600,000	05/14/2022
100108966		LEXINGTON	NC		05/31/2023	8.875	115,590						145,000	05/03/2023
100101088		POTTSTOWN	PA		04/28/2023	5.250	115,602						168,000	04/25/2022
100153555		UNITED KINGDOM	GBR		05/29/2024	6.640	115,604					(1,681)	140,000	05/09/2024
100067874		OCALA	FL		09/23/2021	4.500	115,613						151,000	07/08/2021
100067854		OCALA	FL		09/23/2021	4.500	115,613						167,000	07/08/2021
100181568		TURTLE CREEK	PA		12/09/2024	8.130	115,615	6					151,000	10/31/2024
100020334		DALLAS	TX		07/17/2018	5.375	115,616						178,000	07/17/2018
100141560		HARVEY	LA		01/30/2024	8.375	115,618						150,000	12/20/2023
100064715		UNION CITY	GA		07/14/2021	4.750	115,629						145,000	05/27/2021
3340071540		BILOXI	MS		03/14/2024	9.585	115,632						744,000	02/20/2024
100180864		UNITED KINGDOM	GBR		11/27/2024	5.890	115,643					(1,478)	135,000	10/25/2024
100185643		UNITED KINGDOM	GBR		12/20/2024	5.890	115,651					(507)	170,000	11/27/2024
100139511		COLUMBUS	GA		12/28/2023	7.250	115,679						160,000	12/08/2023
100088135		BAREFOOT BAY	FL		10/25/2022	8.250	115,681						150,000	09/23/2022
100034891		LIMERICK	IRL		06/21/2019	5.150	115,684					(7,579)	541,862	11/30/2018
100026585		FARMINGDALE	NY		09/26/2018	4.125	115,690						345,000	06/13/2018
100013924		WESTLAND	MI		05/25/2017	4.125	115,695						150,000	01/31/2017
100111301		BRIDGEPORT	CT		06/29/2023	5.750	115,704						75,000	05/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013719		BUNKER HILL	WV		05/25/2017	4.875	115,712						130,000	01/31/2017
100100634		CONYERS	GA		04/27/2023	9.375	115,716						153,000	03/31/2023
100135776		MONTICELLO	FL		11/10/2023	7.125	115,725						380,000	09/22/2023
100184711		LOMPOC	CA		12/17/2024	8.375	115,728		(5)				582,619	11/01/2024
100127190		ROSEVILLE	CA		08/30/2023	6.250	115,737						900,000	04/08/2023
3310089383		BRENTWOOD	NY		11/21/2024	8.428	115,741						600,000	10/08/2024
100178034		LELAND	NC		11/19/2024	8.800	115,743		(28)				613,100	08/29/2024
100176695		TROY	NY		11/15/2024	7.874	115,748		(15)				147,000	10/03/2024
100127391		RIVER FOREST	IL		08/30/2023	6.500	115,756						250,000	06/03/2022
100025499		CALERA	AL		09/20/2018	4.625	115,769						137,750	04/30/2018
100141509		COLUMBUS	OH		01/30/2024	9.499	115,776						174,000	12/18/2023
100074401		SEBRING	FL		12/02/2021	4.375	115,784						135,000	11/15/2021
100175809		COLLINGDALE	PA		11/12/2024	7.160	115,785		1				152,000	09/19/2024
3340065122		ROBBINS	IL		02/26/2024	10.073	115,790						670,000	12/12/2023
100049630		AURORA	CO		11/20/2020	4.000	115,803						256,500	07/31/2020
100084743		DOLTON	IL		08/02/2022	8.000	115,806						140,000	07/08/2022
100174738		BUFFALO	NY		10/31/2024	8.750	115,814						162,000	02/02/2024
100119823		OAK RIDGE	TN		08/08/2023	7.581	115,821						175,000	07/12/2023
100112547		MOUNT VERNON	NY		06/29/2023	5.711	115,830						460,000	06/03/2022
100028989		NORTH CHARLESTON	SC		10/26/2018	5.000	115,839						166,250	06/01/2018
100043336		CAMERON	NC		08/13/2020	3.750	115,840						182,131	05/31/2020
100151985		CLINTON TOWNSHIP	MI		06/14/2024	8.250	115,842						145,000	05/08/2024
100099682		CINCINNATI	OH		04/06/2023	8.500	115,842						150,000	02/23/2023
100154896		LOUISVILLE	KY		07/19/2024	7.750	115,847						151,000	01/24/2024
100068063		BALTIMORE	MD		09/23/2021	2.990	115,851						170,000	08/06/2021
100011743		OKLAHOMA CITY	OK		03/08/2017	4.500	115,860						232,500	11/30/2016
100153409		GARLAND	TX		05/30/2024	7.970	115,869						255,000	05/03/2024
100067476		TALLAHASSEE	FL		09/23/2021	4.375	115,875						165,000	06/15/2021
100044953		SAINT CHARLES	MO		11/19/2020	3.375	115,882						186,104	07/31/2020
100107953		LAUDERHILL	FL		06/29/2023	7.875	115,895						165,000	05/18/2023
3340081303		TRENTON	NJ		08/19/2024	9.532	115,909						500,000	07/18/2024
3300005162		NEWBURGH	NY		07/17/2024	9.445	115,910						650,000	05/20/2024
100134676		PHILADELPHIA	PA		10/30/2023	9.250	115,914						170,000	09/18/2023
100100483		PISCATAWAY	NJ		04/27/2023	5.000	115,914						236,000	03/01/2022
100017283		HUNTSVILLE	AL		04/26/2018	6.750	115,916						203,900	12/31/2017
100175441		MILWAUKEE	WI		12/23/2024	7.125	115,918						155,000	05/31/2024
100134034		ENTERPRISE	AL		10/25/2023	8.828	115,926						151,000	09/20/2023
100025080		HEMET	CA		09/20/2018	5.000	115,943						237,500	04/30/2018
100011577		LAS VEGAS	NM		03/08/2017	4.250	115,946						71,250	09/05/2016
100030013		LITTLE ROCK	AR		12/20/2018	5.500	115,958						185,000	09/13/2018
100112913		VALRICO	FL		06/29/2023	3.500	115,961						330,000	05/16/2022
100155486		TEMECULA	CA		06/18/2024	9.875	115,964						890,000	03/23/2024
100153813		BUSHKILL	PA		07/10/2024	9.625	115,980						145,000	10/26/2023
100091913		LEEUWARDEN	NLD		01/27/2023	5.850	115,998					(7,627)	160,000	12/01/2023
100088571		HOOGEVEEN	NLD		10/27/2022	4.700	115,998					(7,627)	150,000	12/01/2023
100150279		HOOGEVEEN	NLD		04/29/2024	5.650	115,998					(4,065)	160,000	04/15/2024
100075848		ARNHEM	NLD		11/24/2021	3.250	115,998					(7,627)	140,000	12/01/2023
100014378		TUCSON	AZ		09/27/2017	5.000	116,012						164,000	07/28/2017
100053975		ABBOTTSTOWN	PA		03/23/2021	5.875	116,014						160,000	01/02/2021
100057634		GUTHRIE	OK		06/30/2021	4.500	116,028						150,000	04/16/2021
3340083111		TRENTON	NJ		09/18/2024	9.392	116,028						688,000	08/16/2024
100031611		RANCHO CORDOVA	CA		03/29/2019	4.250	116,040						273,000	12/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012802		SEBRING	FL		05/25/2017	4.625	116,048						131,000	10/26/2017
100109852		KANSAS CITY	MO		06/22/2023	7.209	116,055						154,000	05/10/2023
100020215		MINNEAPOLIS	MN		07/17/2018	5.000	116,073						261,000	07/17/2018
100154867		JACKSONVILLE	FL		07/19/2024	6.000	116,083						190,000	02/09/2024
100067545		FORT MYERS	FL		09/23/2021	4.375	116,087						161,000	04/02/2021
100156895		PHILADELPHIA	PA		06/27/2024	8.840	116,092						150,000	05/16/2024
100045097		FORT WORTH	TX		11/19/2020	2.500	116,092						195,225	04/10/2020
100115194		FORT VALLEY	GA		07/17/2023	8.184	116,096						153,000	06/09/2023
100156228		ABSECON	NJ		06/20/2024	7.875	116,098						145,000	05/10/2024
100139305		LAS VEGAS	NV		12/28/2023	7.625	116,111						400,000	11/29/2023
100175604		EMERALD ISLE	NC		11/12/2024	6.999	116,116		(13)				695,000	10/25/2024
100134295		SPRING	TX		10/27/2023	7.990	116,118						272,000	08/15/2023
100043120		AVENTURA	FL		05/28/2020	4.740	116,127						325,000	10/14/2019
3310059416		ELIZABETH	NJ		10/06/2023	9.086	116,127						745,000	08/28/2023
100139810		UNITED KINGDOM	GBR		12/18/2023	7.290	116,128					(2,045)	120,000	10/23/2018
100112937		HOWARD	PA		06/29/2023	7.650	116,130						145,000	05/16/2022
100158549		PHILADELPHIA	PA		07/10/2024	8.625	116,139						158,000	04/24/2024
100116380		MOORE	OK		07/20/2023	6.000	116,158						166,000	03/01/2024
3310051502		MORGANVILLE	NJ		04/27/2023	8.708	116,159						775,000	03/30/2023
100018346		COLDWATER	MI		06/27/2018	5.375	116,164						169,000	04/05/2018
100158175		UNITED KINGDOM	GBR		07/09/2024	4.240	116,167					(2,515)	235,000	05/14/2021
100116656		PLAINSBORO	NJ		07/20/2023	6.375	116,167						181,000	03/01/2024
100047983		MERRITT ISLAND	FL		11/20/2020	3.875	116,180						190,000	07/31/2020
100099555		CHATTANOOGA	TN		02/17/2023	8.875	116,183		4				171,000	01/01/2023
100040099		PENDLETON	IN		01/28/2020	4.625	116,188						168,000	11/25/2019
100079072		PORTSMOUTH	VA		02/24/2022	4.375	116,188						159,000	01/07/2022
3310090146		BLUFFTON	SC		11/21/2024	8.428	116,194						583,000	10/24/2024
100014253		PALM COAST	FL		09/27/2017	7.250	116,196						158,000	07/28/2017
100154874		BRIDGEVILLE	PA		07/19/2024	8.375	116,196						155,000	03/15/2024
100025343		MARDELA SPRINGS	MD		09/20/2018	4.625	116,199						220,000	11/11/2021
3310087427		EAST ORANGE	NJ		10/23/2024	8.428	116,201						755,000	09/18/2024
100149004		DECATUR	GA		04/19/2024	8.000	116,227						229,000	03/06/2024
100013120		ORLANDO	FL		05/25/2017	4.000	116,229						250,000	01/31/2017
100019612		TAYLORS	SC		07/26/2018	4.875	116,247						205,000	03/27/2018
100111478		FORT WASHINGTON	MD		06/29/2023	4.375	116,250						647,000	06/02/2022
100150277		DEVENTER	NLD		04/29/2024	5.750	116,257					(4,074)	148,000	03/25/2024
100117047		GREELEY	CO		07/20/2023	6.125	116,259						200,000	03/01/2024
100072015		CARLISLE	PA		10/29/2021	3.750	116,263						260,000	10/01/2021
100140749		KNOXVILLE	TN		01/22/2024	8.124	116,270						196,000	11/27/2023
100111196		MIAMI	FL		06/29/2023	4.000	116,275						340,000	10/04/2022
3310082198		PHILADELPHIA	PA		09/03/2024	8.841	116,276						587,000	08/05/2024
100111532		FAIRHAVEN	MA		06/29/2023	3.990	116,276						395,000	06/02/2022
100155259		ROCKWOOD	TN		07/19/2024	8.875	116,301						175,000	01/30/2024
100141711		CLARKSBURG	WV		01/30/2024	9.624	116,303						158,100	12/20/2023
100130051		MEMPHIS	TN		09/27/2023	8.977	116,304						150,000	09/05/2023
3340071951		LOUISVILLE	KY		03/28/2024	9.644	116,305						484,000	02/28/2024
100099786		OKLAHOMA CITY	OK		02/28/2023	7.473	116,350						165,000	01/26/2023
100114177		AURORA	IL		06/29/2023	10.400	116,371						175,000	05/14/2022
100070502		KEMP	TX		09/23/2021	4.490	116,381						145,000	08/12/2021
100112057		ORANGE PARK	FL		06/29/2023	6.500	116,392						270,000	06/02/2022
100091229		BALTIMORE	MD		01/31/2023	10.125	116,392						140,000	12/13/2022
100158240		UNITED KINGDOM	GBR		07/09/2024	3.340	116,401		3,127			(2,520)	130,000	10/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100068186		ARLINGTON	VA		08/25/2021	4.500	116,410						155,000	06/23/2021
100155009		PROVIDENCE	RI		07/19/2024	7.500	116,413						361,000	03/13/2024
100154677		CAPE CANAVERAL	FL		07/19/2024	7.000	116,415						320,000	01/25/2024
100138196		LANCASTER	CA		12/14/2023	8.250	116,423						515,000	11/09/2023
100031978		BEAUMONT	CA		03/29/2019	3.000	116,423						310,000	12/07/2018
3320047365		PHILADELPHIA	PA		02/27/2023	9.162	116,424						510,000	01/25/2023
100156150		CLEVELAND	OH		07/25/2024	8.250	116,431						150,000	06/13/2024
100134328		CHARLESTON	SC		10/27/2023	8.875	116,433						295,000	09/06/2023
100054771		TORRINGTON	CT		03/23/2021	6.125	116,435		718				188,000	01/08/2023
100017459		SUNNY ISLES BEACH	FL		04/26/2018	5.350	116,441						973,750	12/31/2017
100150111		CHICAGO	IL		06/14/2024	8.875	116,464						168,000	05/13/2024
3310077759		RIVERSIDE	CA		09/18/2024	8.428	116,476						570,000	05/22/2024
100184567		MISSION HILLS	KS		12/17/2024	9.125	116,479		(13)				1,324,925	10/02/2024
100031453		LAUDERHILL	FL		03/29/2019	2.000	116,484						235,000	12/10/2018
100138355		INDEPENDENCE	MO		12/18/2023	8.874	116,504						175,000	11/14/2023
100048448		STUART	FL		11/20/2020	4.500	116,508						123,500	07/31/2020
100173954		JACKSONVILLE	FL		10/31/2024	7.000	116,513						150,000	09/11/2024
100018340		MIDDLETOWN	PA		06/27/2018	5.125	116,514						170,000	03/15/2018
100068643		LEEUWARDEN	NLD		08/30/2021	7.565	116,516					(7,662)	235,000	12/01/2023
100078504		DEN HAAG	NLD		01/26/2022	3.400	116,516					(7,661)	150,000	12/01/2023
100070335		ROTTERDAM	NLD		08/31/2021	3.650	116,516					(7,661)	142,020	12/01/2023
100153769		HOOGEVEEN	NLD		05/30/2024	5.650	116,516					(5,309)	150,000	04/26/2024
100144261		BOCA RATON	FL		03/08/2024	8.125	116,521						180,000	01/29/2024
100161413		PORT RICHEY	FL		07/26/2024	7.625	116,526						190,000	04/30/2024
100181565		READING	PA		12/09/2024	7.820	116,534		7				174,000	11/12/2024
3310063305		WASHINGTON	DC		11/21/2023	8.141	116,535						670,000	10/31/2023
100043689		DES MOINES	IA		08/13/2020	7.375	116,535						156,750	07/08/2019
100113593		WATERFORD	WI		06/29/2023	3.990	116,538						435,000	06/02/2022
100027841		PETERSBURG	VA		10/26/2018	4.000	116,546						150,100	06/01/2018
100025770		MAYWOOD	IL		09/20/2018	5.000	116,551						123,500	04/30/2018
100071986		TALLAHASSEE	FL		10/29/2021	4.999	116,558						138,000	09/29/2021
100101911		PHILADELPHIA	PA		04/06/2023	8.750	116,558						150,000	03/08/2023
100127361		MIAMI	FL		08/30/2023	5.250	116,559						323,000	06/11/2022
100055679		LATROBE	PA		03/23/2021	4.500	116,578						370,000	01/03/2021
100012688		OCALA	FL		05/25/2017	4.250	116,579						130,000	01/31/2017
100142072		CINCINNATI	OH		02/29/2024	8.500	116,592						155,000	01/17/2024
100111670		LAS VEGAS	NV		06/29/2023	6.375	116,594						350,000	06/01/2022
100116406		CALERA	AL		07/20/2023	4.750	116,594						230,000	03/01/2024
100028118		LAS VEGAS	NV		10/26/2018	4.000	116,602						221,350	06/03/2018
100139498		NEW ALBANY	IN		12/28/2023	8.999	116,616						188,000	12/08/2023
100111420		KILLINGWORTH	CT		06/29/2023	2.750	116,624						250,000	06/06/2022
100149756		NEW MIDDLETOWN	OH		04/26/2024	8.190	116,626		12				169,000	03/13/2024
100126419		MEMPHIS	TN		08/30/2023	8.418	116,630						176,000	07/20/2023
100135106		ARLINGTON	TX		11/01/2023	7.625	116,631						380,000	08/25/2023
100025756		DOUGLAS	AZ		09/20/2018	4.625	116,635						119,700	04/30/2018
100133469		OAK PARK	MI		10/19/2023	9.250	116,640						162,000	08/31/2023
100024038		DENVER	CO		09/10/2018	5.125	116,653						197,000	09/10/2018
100156215		BOYNTON BEACH	FL		06/20/2024	8.625	116,653						155,000	05/07/2024
100090104		CHICAGO	IL		01/13/2023	9.750	116,654						160,000	12/02/2022
100053779		BELPRE	OH		03/23/2021	9.840	116,658		419				114,900	01/01/2021
100165010		PORT ORANGE	FL		08/28/2024	8.249	116,660						150,000	07/29/2024
100029447		HIALEAH	FL		10/26/2018	4.875	116,662						178,600	06/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013251		CULPEPER	VA		05/25/2017	5.000	116,680						144,900	01/31/2017
100017898		SUNRIVER	OR		05/30/2018	5.375	116,684						416,000	02/26/2018
100048534		BEVERLY HILLS	MI		11/20/2020	4.125	116,685						261,250	07/31/2020
100048709		SALT LAKE CITY	UT		11/20/2020	4.250	116,697						296,400	07/31/2020
3310062029		TOMS RIVER	NJ		10/31/2023	8.141	116,706						600,000	09/29/2023
100068372		DALLAS	TX		08/25/2021	4.750	116,707						158,000	06/22/2021
100000203		HOLLAND	MI		09/27/2016	6.625	116,709						153,037	08/22/2016
100137154		PALM BAY	FL		11/28/2023	8.625	116,709						290,000	10/11/2023
100120310		BONHAM	TX		08/18/2023	9.999	116,726		184				177,000	06/14/2023
100054640		MADISON	WI		03/23/2021	3.875	116,726						238,000	01/05/2021
100079892		PORT SAINT LUCIE	FL		04/08/2022	4.750	116,727						425,000	01/20/2022
100031991		CAPE CORAL	FL		03/29/2019	4.250	116,729						190,000	12/07/2018
100030705		CLAYTON	NC		04/09/2019	4.250	116,744						150,100	05/18/2018
3310079603		LEVITTOWN	NY		07/19/2024	8.316	116,757						986,000	05/29/2024
100019729		TUCSON	AZ		07/26/2018	5.375	116,760						160,000	04/06/2018
100134436		PHILADELPHIA	PA		10/30/2023	10.624	116,764						165,000	10/11/2023
100043164		ZEPHYRHILLS	FL		05/28/2020	4.960	116,765						316,000	04/19/2023
100141732		BALTIMORE	MD		01/30/2024	8.124	116,769						185,000	12/27/2023
100011812		BETHESDA	MD		03/08/2017	4.500	116,775						195,000	09/03/2016
100078969		PARK FOREST	IL		02/24/2022	4.125	116,790						155,000	12/23/2021
100130298		COLUMBUS	OH		09/28/2023	8.875	116,810						150,000	08/18/2023
100176872		CONROE	TX		11/15/2024	7.750	116,812		(15)				150,000	10/03/2024
100143629		ARTESIA	NM		02/21/2024	8.180	116,813						176,000	01/18/2024
3340073083		CHICAGO	IL		05/10/2024	9.681	116,820						540,000	03/13/2024
100029842		DECATUR	GA		10/26/2018	4.625	116,833						171,000	05/30/2018
100030993		HAMILTON TWP	NJ		03/29/2019	3.640	116,835						190,000	09/10/2021
100013926		OXFORD	MI		05/25/2017	4.875	116,835						175,000	01/31/2017
100165089		UNITED KINGDOM	GBR		08/27/2024	5.790	116,838					(6,935)	250,000	08/13/2024
100108987		KILLEEN	TX		05/31/2023	9.625	116,844						138,000	04/14/2023
100156971		UNITED KINGDOM	GBR		06/27/2024	5.790	116,847					(1,236)	125,000	06/03/2024
100144842		UNITED KINGDOM	GBR		03/12/2024	3.090	116,850		5,647			(2,566)	135,000	03/26/2020
100114412		WINDSOR MILL	MD		06/29/2023	4.000	116,851						249,900	05/14/2022
100180769		AYDEN	NC		11/26/2024	8.625	116,852		(7)				153,000	10/07/2024
3310083495		MARSHFIELD	MA		09/18/2024	8.771	116,855						826,000	08/17/2024
100029699		CLARKSVILLE	TN		10/26/2018	4.625	116,864						156,513	05/31/2018
100100416		PHILADELPHIA	PA		04/27/2023	4.750	116,864						195,000	03/09/2022
100103115		CLEVELAND	OH		04/21/2023	7.853	116,874						154,000	04/03/2023
100067496		CANAAN	NH		09/23/2021	4.500	116,876						164,000	07/08/2021
100100151		POLK CITY	FL		03/28/2023	9.375	116,878						159,000	02/22/2023
100100264		TRENTON	NJ		03/17/2023	7.800	116,900						215,000	03/01/2023
100180922		UNITED KINGDOM	GBR		11/27/2024	5.890	116,913					(1,494)	123,000	10/29/2024
100111302		MCALLEN	TX		06/29/2023	11.625	116,922						205,000	05/16/2022
100167810		AKRON	OH		09/19/2024	7.250	116,928						145,000	08/23/2024
100067617		JACKSONVILLE	FL		09/23/2021	4.500	116,928						138,000	07/20/2021
100045350		MINNEAPOLIS	MN		11/25/2020	4.625	116,933						275,500	08/31/2020
100144835		UNITED KINGDOM	GBR		03/12/2024	3.090	116,935		5,646			(2,568)	135,000	03/26/2020
100055550		MONTGOMERY	IL		03/23/2021	5.625	116,939						165,000	01/03/2021
100165112		UNITED KINGDOM	GBR		08/27/2024	5.990	116,941					(6,941)	185,000	07/24/2024
100108343		KINGSTON	PA		05/25/2023	8.329	116,941						153,000	04/27/2023
100102559		DALLAS	TX		06/07/2023	6.875	116,949						170,000	08/12/2022
100153867		COLUMBUS	GA		06/05/2024	6.750	116,949						162,000	05/14/2024
100153622		PORT SAINT LUCIE	FL		05/31/2024	7.875	116,957						145,000	04/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114461		LATROBE	PA		06/29/2023	7.430	116,967						202,000	05/16/2022
100163271		HENDERSON	NV		08/13/2024	7.750	116,982						430,000	07/17/2024
100057772		HASTINGS	NE		06/30/2021	4.375	116,985						196,000	05/12/2021
100081206		DURHAM	NC		03/18/2022	3.125	116,985						199,000	01/14/2022
100145536		UNITED KINGDOM	GBR		03/12/2024	3.090	116,986		5,645			(2,569)	135,000	03/26/2020
100142910		PRINCETON	TX		02/09/2024	8.625	116,986						355,000	11/29/2023
100011874		MOUNT HOLLY	NJ		03/08/2017	3.875	116,990						205,000	09/02/2016
100112014		FOLEY	AL		06/29/2023	4.625	116,990						250,000	06/05/2022
100070464		EAST HARTFORD	CT		09/23/2021	4.125	116,995						160,000	08/13/2021
100071768		TULSA	OK		10/14/2021	4.500	117,007						150,000	08/20/2021
100054314		WARRIOR	AL		03/23/2021	8.000	117,008						85,000	01/06/2021
100054908		SPARTANSBURG	PA		03/23/2021	3.625	117,013						230,000	01/18/2021
100024527		STRATFORD	CT		09/20/2018	5.250	117,021						161,500	04/30/2018
100031576		YUBA CITY	CA		03/29/2019	3.250	117,027						235,000	12/10/2018
100033003		CAVAN	IRL		06/21/2019	5.150	117,030					(7,669)	149,677	11/30/2018
100147230		HOUSTON	TX		03/28/2024	7.640	117,031						194,000	02/20/2024
100053825		MAPLE GROVE	MN		03/23/2021	4.875	117,033						300,000	01/04/2021
100091894		APELDOORN	NLD		01/27/2023	6.200	117,034					(7,695)	238,000	12/01/2023
100153733		ROTTERDAM	NLD		05/30/2024	5.650	117,034					(5,333)	174,000	04/19/2024
100090582		DEN HAAG	NLD		12/28/2022	5.550	117,034					(7,695)	155,000	12/01/2023
100121062		NETHERLANDS	NLD		08/28/2023	6.525	117,034					(7,696)	540,000	12/01/2023
100173956		MARGATE	FL		10/31/2024	7.000	117,036						151,000	07/26/2024
100053607		HENDERSON	NV		03/23/2021	5.000	117,036						229,000	12/31/2020
100023263		JACKSONVILLE	FL		08/16/2018	5.375	117,038						168,000	05/24/2018
100185865		CORPUS CHRISTI	TX		12/26/2024	8.750	117,039		(1)				170,000	11/27/2024
100054870		SHEBOYGAN	WI		03/23/2021	4.000	117,040						151,000	12/31/2020
100024557		MODESTO	CA		09/20/2018	4.000	117,048						204,250	04/30/2018
100024805		NORCROSS	GA		09/20/2018	3.875	117,051						147,250	04/30/2018
100043951		BROOKLYN PARK	MN		08/19/2020	6.125	117,054						220,305	01/19/2020
100045229		ARDMORE	OK		11/25/2020	4.250	117,054						166,250	08/11/2020
3340068823		CHICAGO	IL		03/07/2024	9.354	117,058						780,000	01/19/2024
100178160		FAIRFIELD TOWNSHIP	OH		11/19/2024	9.425	117,067						499,000	08/30/2024
100176055		LAFAYETTE	LA		12/20/2024	7.750	117,073		(3)				150,000	11/12/2024
100084460		LAS VEGAS	NV		07/14/2022	8.750	117,079						156,000	05/04/2022
100129964		MIAMI BEACH	FL		09/27/2023	7.409	117,083		1,714				330,000	08/23/2023
100070472		GOODING	ID		09/23/2021	4.125	117,084						165,000	08/16/2021
100153009		SEBASTIAN	FL		06/27/2024	7.875	117,102						242,000	05/14/2024
100088896		KANSAS CITY	KS		11/15/2022	9.875	117,112						145,000	10/21/2022
100018424		SPRINGVILLE	CA		06/27/2018	5.250	117,114						227,000	04/09/2018
100146691		POINCIANA	FL		03/20/2024	8.125	117,129						160,000	02/28/2024
100081642		PHILLIPSBURG	NJ		03/24/2022	5.887	117,140						170,000	02/18/2022
100024492		SACRAMENTO	CA		09/20/2018	4.625	117,142						199,500	04/30/2018
100055782		FORT EDWARD	NY		03/23/2021	3.500	117,144						160,000	01/02/2021
100126817		LEWISVILLE	NC		08/30/2023	7.875	117,153						348,000	05/14/2022
100054825		NORTH VERSAILLES	PA		03/23/2021	4.625	117,164						151,900	01/01/2024
100067962		HOUSTON	TX		09/23/2021	4.250	117,171						160,000	07/12/2021
100026403		WEST BLOOMFIELD	MI		09/26/2018	2.000	117,174						190,000	03/29/2018
100169331		MARCUS HOOK	PA		09/27/2024	7.875	117,176						170,000	07/30/2024
100014351		VIRGINIA BEACH	VA		09/27/2017	7.125	117,179						135,000	07/30/2017
100044090		GEORGETOWN	KY		08/19/2020	4.625	117,180		(46)				152,000	07/22/2019
3310086443		NORTH BELLMORE	NY		11/21/2024	9.023	117,211						690,000	10/08/2024
3340072450		PHILADELPHIA	PA		04/05/2024	9.385	117,216						546,000	02/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100055549		FLORENCE	OR		03/23/2021	4.000	117,218						172,000	01/06/2021
100172164		BARBERTON	OH		10/17/2024	7.125	117,218						150,000	08/30/2024
100128458		MEMPHIS	TN		09/15/2023	8.375	117,229						150,000	07/05/2023
100024513		YPSILANTI	MI		09/20/2018	4.750	117,250						218,500	04/30/2018
100020262		RALEIGH	NC		07/17/2018	5.125	117,250						170,000	07/17/2018
100018354		WEATHERFORD	TX		06/27/2018	5.250	117,251						265,000	04/11/2018
100109876		PHILADELPHIA	PA		06/22/2023	7.604	117,258						145,000	05/23/2023
100139381		NEW CASTLE	PA		12/28/2023	8.140	117,261		1,537				154,500	11/30/2023
100070457		ARKADELPHIA	AR		09/23/2021	3.990	117,263						150,000	08/05/2021
100153148		KENNESAW	GA		05/28/2024	3.000	117,269						300,040	03/23/2021
100175433		KANSAS CITY	KS		12/23/2024	7.625	117,272		(3)				178,000	05/31/2024
100067713		KILLEEN	TX		09/23/2021	3.499	117,273						235,000	07/27/2021
3410000521		PHILADELPHIA	PA		09/24/2024	8.816	117,284						690,000	06/18/2024
100154872		GARDEN CITY	MI		07/19/2024	7.500	117,295						180,000	02/16/2024
100029689		HOMESTEAD	FL		10/26/2018	5.000	117,304						214,700	05/31/2018
100084844		VILLA PARK	IL		08/02/2022	6.750	117,307						275,000	07/01/2022
100038233		WILLIAMSON	GA		11/15/2019	4.375	117,310						229,000	08/02/2019
100054682		WESLEY CHAPEL	FL		03/23/2021	6.875	117,323						256,000	12/31/2020
100169220		PHILADELPHIA	PA		09/27/2024	7.800	117,336						160,000	08/09/2024
100024459		VISTA	CA		09/20/2018	4.750	117,341						365,750	04/30/2018
100169242		WILMINGTON	DE		09/27/2024	7.250	117,351						177,000	09/06/2024
100023476		ARLINGTON	TX		09/04/2018	5.500	117,356						190,000	09/04/2018
100024847		STOCKTON	CA		09/20/2018	4.000	117,356						171,000	04/30/2018
100023730		LEHIGH ACRES	FL		09/04/2018	5.500	117,362						182,500	09/04/2018
100169251		HARRISBURG	PA		09/27/2024	8.550	117,372						160,000	08/12/2024
100175629		CANTON	OH		11/12/2024	7.125	117,377						145,000	10/03/2024
100013388		PHOENIX	AZ		05/25/2017	4.375	117,394						144,000	01/31/2017
100090268		JACKSONVILLE	FL		01/13/2023	10.000	117,399						145,000	11/21/2022
100134491		LEBANON	PA		10/30/2023	9.249	117,399						158,000	10/10/2023
100177937		BUCKEYE	AZ		11/19/2024	8.800	117,403		(22)				643,800	08/27/2024
100134434		BROADWAY	VA		10/30/2023	11.249	117,405						400,000	09/28/2023
100031971		NEVADA CITY	CA		03/29/2019	4.375	117,405						275,000	12/07/2018
100146213		SANTEE	CA		03/19/2024	9.875	117,406						835,000	10/16/2023
100112051		CEDAR PARK	TX		06/29/2023	6.750	117,433						400,000	06/09/2022
100024648		WINTER SPRINGS	FL		09/20/2018	4.625	117,439						142,500	04/30/2018
100115258		KANSAS CITY	MO		07/17/2023	7.464	117,442						155,000	06/12/2023
100035894		SAN ANTONIO	TX		08/21/2019	4.875	117,442						179,000	05/29/2019
100130202		BRIDGEPORT	CT		11/15/2023	9.250	117,448		(49)				170,000	09/22/2023
100032134		CORONA	CA		03/29/2019	4.125	117,453						345,000	12/08/2018
100103205		PHILADELPHIA	PA		04/21/2023	7.517	117,458						180,000	03/27/2023
100013899		SHORELINE	WA		05/25/2017	4.000	117,460						180,000	01/31/2017
100046325		PROVIDENCE	RI		11/25/2020	7.000	117,473						228,000	08/31/2020
100064882		NORTH LAS VEGAS	NV		07/14/2021	4.250	117,473						160,000	05/14/2021
100112207		MARIETTA	OH		06/29/2023	5.870	117,479						245,000	05/16/2022
100173547		UNITED KINGDOM	GBR		10/29/2024	6.590	117,495					(4,572)	130,000	10/11/2024
100126365		ELYRIA	OH		08/30/2023	7.938	117,501						155,500	07/24/2023
100137496		SAINT CLOUD	MN		01/11/2024	9.750	117,504						143,000	11/17/2023
100067831		AMARILLO	TX		09/23/2021	4.125	117,509						150,000	07/28/2021
100067999		SAN ANTONIO	TX		09/23/2021	3.374	117,511						160,000	08/26/2021
100159732		AKRON	OH		08/23/2024	7.875	117,516						175,000	07/16/2024
100018082		EL PASO	TX		06/08/2018	5.500	117,531						170,000	03/14/2018
100143625		BALTIMORE	MD		02/21/2024	8.440	117,545						152,000	02/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340069330		MIAMI	FL		08/26/2024	9.028	117,547						1,030,000	01/23/2024
100044243		LAS VEGAS	NV		08/19/2020	4.750	117,555						152,000	11/26/2019
100025174		RICHMOND	VA		09/20/2018	4.750	117,564						142,500	04/30/2018
100012189		ORLANDO	FL		03/08/2017	5.000	117,567						265,000	11/30/2016
100017930		PHILADELPHIA	PA		05/22/2018	4.875	117,567						165,000	02/13/2018
100053555		SAN ANTONIO	TX		03/23/2021	7.500	117,570						173,000	01/07/2021
100176181		PONTIAC	MI		12/20/2024	7.875	117,572		(4)				150,000	11/13/2024
100165128		UNITED KINGDOM	GBR		08/27/2024	5.790	117,574					(6,978)	480,000	08/09/2024
100156130		FOREST PARK	IL		07/25/2024	8.000	117,578						161,000	06/11/2024
100028399		FT. LAUDERDALE	FL		10/26/2018	4.375	117,590						199,500	05/31/2018
100049829		MIAMI	FL		11/20/2020	6.750	117,594						323,000	07/31/2020
100129878		PARK FOREST	IL		09/27/2023	8.095	117,596						165,000	08/25/2023
100161837		KANSAS CITY	KS		07/31/2024	7.840	117,612						230,000	06/25/2024
3310086969		HEMPSTEAD	NY		10/23/2024	8.253	117,612						650,000	09/25/2024
100168121		NEWARK	DE		09/20/2024	6.990	117,613						316,000	04/03/2024
100112299		SPRING	TX		06/29/2023	7.750	117,617						245,000	06/02/2022
100018150		COVENTRY	RI		06/08/2018	5.375	117,644						210,000	03/30/2018
100064955		RALEIGH	NC		07/14/2021	3.875	117,648						200,000	05/18/2021
100011904		ALBUQUERQUE	NM		03/08/2017	6.000	117,658						200,000	12/22/2021
100046323		SUGARLOAF	PA		11/25/2020	7.930	117,660						180,500	08/31/2020
100113632		MOUNT PROSPECT	IL		06/29/2023	4.000	117,668						330,000	05/14/2022
100013634		WEST VALLEY CITY	UT		05/25/2017	5.000	117,677						155,000	01/31/2017
100111206		CHICAGO	IL		06/29/2023	4.000	117,682						400,000	05/16/2022
100113363		LARGO	FL		06/29/2023	4.125	117,683						385,000	05/16/2022
100019757		MURFREESBORO	TN		07/26/2018	5.250	117,685						170,000	04/17/2018
100154933		PITTSBURGH	PA		07/19/2024	8.375	117,692						157,000	03/15/2024
100154838		LULING	LA		07/19/2024	6.750	117,693						180,000	03/05/2024
100101097		PHILADELPHIA	PA		04/28/2023	5.250	117,707						172,000	04/25/2022
100155193		EL PASO	TX		07/19/2024	6.625	117,716						220,000	02/16/2024
100175791		WEST PEORIA	IL		11/12/2024	7.800	117,719		4				150,000	10/11/2024
100168923		UNITED KINGDOM	GBR		09/26/2024	5.990	117,719					(8,435)	130,000	09/13/2024
100090143		ORLANDO	FL		01/13/2023	5.500	117,721						186,000	07/16/2021
100067503		LEES SUMMIT	MO		09/23/2021	4.250	117,721						195,000	07/24/2021
100111991		BUFFALO	NY		06/29/2023	4.250	117,728						225,000	05/15/2022
100024189		SAINT JOHNS	FL		09/20/2018	5.750	117,735						158,000	09/20/2018
100140227		DETROIT	MI		01/11/2024	9.490	117,740						150,000	12/06/2023
100017224		TAMPA	FL		04/26/2018	4.875	117,746						199,000	12/31/2017
100057530		WILDER	ID		06/30/2021	4.000	117,753						155,000	04/16/2021
3340086562		PHILADELPHIA	PA		10/10/2024	8.896	117,755						630,000	09/23/2024
100048965		FORT WORTH	TX		11/20/2020	4.000	117,757						247,000	07/31/2020
100054780		CHICAGO	IL		03/23/2021	2.840	117,767						183,000	01/07/2021
100176029		DETROIT	MI		12/20/2024	9.500	117,771		(3)				150,000	11/27/2024
100018290		PORTSMOUTH	RI		06/27/2018	5.125	117,774						265,000	03/15/2018
100046408		GROVETOWN	GA		11/25/2020	5.250	117,786						154,850	08/09/2020
100119669		NEWNAN	GA		08/08/2023	8.625	117,786						155,000	06/28/2023
100025636		WAUCONDA	IL		09/20/2018	5.125	117,787						178,600	04/30/2018
100163607		MODESTO	CA		08/15/2024	9.000	117,806						367,000	07/19/2024
100169925		OKLAHOMA CITY	OK		11/08/2024	7.500	117,808		(19)				166,000	09/05/2024
3320046963		BALTIMORE	MD		02/27/2023	9.402	117,810						420,000	01/12/2023
100110817		LAS VEGAS	NV		06/29/2023	4.125	117,811						335,000	05/13/2022
100101639		LOMA LINDA	CA		04/26/2023	6.875	117,813						495,000	03/18/2023
100029820		GORDON	GA		10/26/2018	4.000	117,815						166,250	06/14/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144887		UNITED KINGDOM	GBR		03/12/2024	3.390	117,827		5,475			(2,555)	150,000	02/07/2020
100138969		OPA LOCKA	FL		12/21/2023	7.625	117,832						325,000	06/04/2022
100088093		PHOENIX	AZ		10/25/2022	8.000	117,839						325,000	09/12/2022
100054642		GREENVILLE	NC		03/23/2021	4.875	117,839						160,000	01/05/2021
100088121		BALTIMORE	MD		10/25/2022	8.125	117,840						155,000	09/14/2022
100070442		HENRICO	VA		09/23/2021	3.625	117,854						168,000	08/13/2021
100158212		UNITED KINGDOM	GBR		07/09/2024	3.440	117,856		3,180			(2,552)	146,000	08/05/2021
100048058		LAS VEGAS	NV		11/20/2020	4.625	117,861						190,000	07/31/2020
100130437		FALL RIVER	MA		09/28/2023	8.374	117,873						156,000	08/18/2023
100169031		HOLIDAY	FL		09/27/2024	8.875	117,882						165,000	08/27/2024
100045634		ROCHESTER	NY		11/25/2020	4.500	117,885						191,900	08/31/2020
100147499		DEL RIO	TX		04/03/2024	7.875	117,898						182,000	02/26/2024
100091514		TRENTON	NJ		01/20/2023	8.285	117,910						165,000	12/20/2022
100029818		PROVO	UT		10/26/2018	4.000	117,913						218,500	06/08/2018
100166349		ROLLING MEADOWS	IL		10/24/2024	7.500	117,925		136				173,000	08/30/2024
100039061		DUBLIN	IRL		09/27/2019	4.400	117,927					(7,740)	260,000	11/30/2018
100109877		DOLTON	IL		06/22/2023	7.859	117,929						155,000	05/10/2023
100012400		BEDFORD	PA		04/28/2017	4.000	117,929						120,000	01/31/2017
100038937		WEXFORD	IRL		09/27/2019	4.900	117,937					(7,746)	93,934	11/30/2018
100078984		TULSA	OK		02/24/2022	3.625	117,938						165,000	01/07/2022
100031643		FRESNO	CA		03/29/2019	6.000	117,953						191,002	12/09/2018
100046668		NORTH MIAMI	FL		11/25/2020	4.000	117,960						312,550	08/31/2020
3340081399		HAZEL CREST	IL		09/10/2024	9.285	117,968						502,000	07/25/2024
100155525		ACWORTH	GA		06/18/2024	10.375	117,975						525,000	03/27/2024
100173783		MICHIGAN CENTER	MI		10/30/2024	7.250	117,979						188,000	08/30/2024
100028089		BUCKEYE	AZ		10/26/2018	3.625	117,980						338,960	06/01/2018
100057680		PHILADELPHIA	PA		06/30/2021	4.375	117,986						160,000	05/11/2021
100151938		DELAWARE	OH		06/14/2024	7.625	117,991						205,000	04/26/2024
100140523		NASHVILLE	TN		01/19/2024	7.625	117,993						376,000	11/09/2023
100049203		CHARLESTON	SC		11/20/2020	4.500	117,999						379,858	07/31/2020
100086044		DETROIT	MI		08/24/2022	8.250	118,002						143,000	06/17/2022
3310086805		IRVINGTON	NJ		11/21/2024	8.428	118,003						643,000	10/02/2024
100055076		ROCHESTER	NY		03/23/2021	5.980	118,005						162,000	12/31/2020
100043146		LIVERMORE	CA		05/28/2020	3.375	118,008						659,000	10/14/2019
100053847		TEMPLETON	MA		03/23/2021	4.000	118,013						225,000	01/02/2021
100111734		LANCASTER	CA		06/29/2023	2.875	118,020						360,000	06/03/2022
100070493		COLUMBIA	SC		09/23/2021	3.990	118,021						151,000	08/12/2021
100011687		TORRINGTON	WY		03/08/2017	6.000	118,024						125,000	11/30/2016
100048704		GHENT	NY		11/20/2020	4.375	118,026						327,750	07/31/2020
100054237		PARMA	MI		03/23/2021	5.125	118,032						160,000	12/31/2020
100174838		ALBANY	GA		10/31/2024	8.875	118,034						186,000	05/13/2024
100164141		COLUMBUS	GA		08/21/2024	6.750	118,048		251				155,000	07/25/2024
3340073618		MOSS POINT	MS		04/30/2024	9.593	118,056						512,000	03/22/2024
100064712		HOUSTON	TX		07/14/2021	4.250	118,056						160,000	04/20/2021
100079599		OGDEN	UT		04/25/2022	4.374	118,061						318,000	01/07/2022
100054889		HAYDEN	ID		03/23/2021	4.000	118,067						349,000	01/03/2021
100149715		LAREDO	TX		04/26/2024	7.677	118,085						186,000	04/04/2024
100043135		HENDERSON	NV		05/28/2020	5.375	118,094						270,000	04/14/2020
100111892		LAUREL	MD		06/29/2023	4.875	118,099						208,000	05/16/2022
100115207		BALTIMORE	MD		07/17/2023	7.138	118,100						180,000	06/19/2023
100026424		BRENTWOOD	MD		09/26/2018	3.975	118,102						305,000	12/22/2022
100144732		UNITED KINGDOM	GBR		03/12/2024	3.490	118,102		5,443			(2,594)	118,000	01/27/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012684		FORT MYERS	FL		05/25/2017	4.625	118,106						150,000	01/31/2017
3340074665		MEDINA	OH		05/10/2024	9.473	118,107						500,000	04/11/2024
100177941		MANCHESTER	ME		11/19/2024	8.400	118,114		(16)				400,600	08/27/2024
100055696		METAMORA	IL		03/23/2021	4.000	118,119						130,000	01/03/2021
100013476		BAKERSFIELD	CA		05/25/2017	4.250	118,121						137,500	01/31/2017
100146630		LAS VEGAS	NV		03/20/2024	9.125	118,122						180,000	02/22/2024
100023581		GRAND RAPIDS	MI		09/04/2018	5.500	118,123						158,900	09/04/2018
100018274		ATHENS	GA		06/27/2018	4.750	118,124						179,000	03/19/2018
100082896		FRESNO	CA		05/17/2022	5.375	118,128						242,000	03/24/2022
100024905		MANASSAS	VA		09/20/2018	5.000	118,134						204,250	04/30/2018
100029744		NORTH PLAINFIELD	NJ		10/26/2018	4.750	118,142						255,550	05/30/2018
100028015		EARLEVILLE	MD		10/26/2018	3.500	118,144						332,500	05/31/2018
100126369		BALTIMORE	MD		08/30/2023	8.566	118,146						164,000	07/27/2023
100164952		SCRANTON	PA		08/28/2024	8.350	118,149						157,000	07/25/2024
100030355		NAPLES	FL		12/20/2018	2.000	118,151						255,000	09/30/2018
100157762		SAN DIEGO	CA		07/02/2024	9.125	118,154						952,000	06/07/2024
100113104		DOUGLASVILLE	GA		06/29/2023	5.000	118,158		1,750				456,000	05/16/2022
100043179		CHESAPEAKE	VA		05/28/2020	4.180	118,165		4				179,000	03/29/2020
100054244		NORFOLK	VA		03/23/2021	4.750	118,174						127,000	01/03/2021
100143963		CLEARLAKE	CA		02/29/2024	8.250	118,184						165,000	01/31/2024
100127971		JEFFERSONVILLE	IN		09/08/2023	6.125	118,186						235,000	04/01/2022
100126882		MIAMI	FL		08/30/2023	3.625	118,203						356,000	05/14/2022
100049791		LANCASTER	CA		11/20/2020	3.250	118,212						266,000	07/31/2020
100000165		MCHENRY	IL		09/27/2016	5.000	118,222		5,816				355,000	08/15/2024
100065793		SANFORD	FL		07/28/2021	4.750	118,224						165,000	05/07/2021
100013366		LAS VEGAS	NV		05/25/2017	4.625	118,228						192,000	01/31/2017
100101096		PHILADELPHIA	PA		04/28/2023	5.250	118,240						173,000	04/25/2022
100049111		STOCKTON	CA		11/20/2020	4.625	118,244						204,250	07/31/2020
100057700		SUMTER	SC		06/30/2021	4.125	118,247						162,000	04/29/2021
100064801		HOUSTON	TX		07/14/2021	4.375	118,251						154,000	05/11/2021
100158382		UNITED KINGDOM	GBR		07/09/2024	3.590	118,252		2,982			(2,560)	128,000	06/29/2022
100045906		LITHONIA	GA		11/25/2020	4.000	118,266						142,500	08/31/2020
100068306		CINCINNATI	OH		08/25/2021	4.750	118,281						186,000	06/09/2021
100141149		BUFFALO	NY		01/30/2024	7.460	118,281						258,000	01/03/2024
100173895		CINCINNATI	OH		10/31/2024	7.125	118,283						174,000	09/13/2024
100165711		PANAMA CITY	FL		08/29/2024	7.875	118,286						310,000	07/24/2024
100138944		SANDPOINT	ID		12/21/2023	2.000	118,287						555,000	05/16/2022
100174420		MURRIETA	CA		10/31/2024	9.375	118,311						659,000	08/28/2024
100176017		SALISBURY	MD		12/20/2024	7.500	118,311		(2)				190,000	10/31/2024
100136059		SMITHFIELD	NC		11/16/2023	8.999	118,322						178,000	10/03/2023
100038197		YPSILANTI	MI		11/15/2019	5.375	118,327						162,500	07/22/2019
100140913		ORLANDO	FL		02/26/2024	8.459	118,331						275,000	12/29/2023
3310069806		CARMEL	NY		03/14/2024	8.610	118,334						630,000	02/15/2024
100135012		COLUMBUS	OH		10/30/2023	9.000	118,337						164,000	10/06/2023
100047717		EUGENE	OR		11/20/2020	4.000	118,338						370,500	07/31/2020
100117530		FRESNO	CA		07/20/2023	7.125	118,339						280,000	03/01/2024
100057541		MISSOURI CITY	TX		06/30/2021	3.875	118,348						157,000	04/01/2021
100185129		KENNER	LA		12/20/2024	6.999	118,364		(3)				190,000	11/12/2024
100155788		COLUMBUS	OH		06/18/2024	10.625	118,376						275,000	03/29/2024
100081041		JACKSONVILLE	NC		03/18/2022	3.499	118,377						186,000	01/22/2022
100057847		OWENS CROSS ROADS	AL		06/30/2021	4.375	118,384						185,000	04/09/2021
100064939		KANSAS CITY	MO		07/14/2021	4.000	118,389						170,000	05/14/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100119790		ODESSA	TX		08/08/2023	7.785	118,389						197,000	07/10/2023
100117848		CEDAR RAPIDS	IA		07/20/2023	11.100	118,404						178,000	03/01/2024
100043086		LAKEPORT	CA		05/28/2020	4.110	118,426						200,000	10/08/2019
100142700		GREEN COVE SPRINGS	FL		02/08/2024	6.500	118,431						350,000	11/17/2023
100017292		JACKSONVILLE	FL		04/26/2018	3.750	118,433						211,000	12/31/2017
100160851		CHICAGO	IL		07/24/2024	8.500	118,435						155,000	06/04/2024
100028215		COUNCIL BLUFFS	IA		10/26/2018	3.625	118,453						156,750	06/01/2018
100128012		OAK RIDGE	TN		09/08/2023	6.500	118,453						160,000	06/09/2022
100174515		NORTH PORT	FL		10/31/2024	6.625	118,456						415,000	03/28/2024
100113084		SNELLVILLE	GA		06/29/2023	5.125	118,461						355,000	05/16/2022
100181597		DOUGLAS	GA		12/09/2024	7.210	118,489		158				155,000	10/24/2024
100023472		KATY	TX		09/04/2018	5.125	118,503						172,000	09/04/2018
100140788		ALBANY	GA		01/22/2024	9.624	118,506						177,000	12/01/2023
100168826		UNITED KINGDOM	GBR		09/26/2024	5.790	118,521						125,000	09/13/2024
100173602		UNITED KINGDOM	GBR		10/29/2024	5.790	118,521					(8,493)	125,000	09/27/2024
100161603		UNITED KINGDOM	GBR		07/29/2024	5.990	118,521					(4,611)	125,000	07/09/2024
100131893		YUMA	AZ		10/06/2023	8.375	118,523					(3,267)	245,000	09/13/2023
100018222		WELLINGTON	FL		06/08/2018	5.125	118,525						250,000	03/27/2018
100161986		SUNRISE	FL		07/31/2024	8.990	118,535						176,000	05/16/2024
3340086526		LOGANVILLE	GA		10/23/2024	8.852	118,543						750,000	09/05/2024
100108174		BORON	CA		05/24/2023	9.875	118,543						173,000	04/17/2023
100099850		CHESTER	PA		02/28/2023	8.797	118,547						155,000	02/10/2023
100144822		UNITED KINGDOM	GBR		03/12/2024	3.590	118,572					(2,604)	120,000	02/28/2020
100134324		MIDDLETOWN	OH		10/27/2023	8.990	118,573						143,000	08/28/2023
100081524		EL PASO	TX		03/18/2022	3.374	118,576						196,000	01/12/2022
100019798		FORT WORTH	TX		07/26/2018	5.125	118,589						182,500	05/16/2018
100145406		UNITED KINGDOM	GBR		03/12/2024	3.390	118,592		5,536			(2,605)	119,998	01/22/2020
100029155		MIAMI	FL		10/26/2018	3.625	118,604						242,250	06/01/2018
100064747		REX	GA		07/14/2021	4.250	118,614						160,000	05/13/2021
100113730		LOS BANOS	CA		06/29/2023	4.250	118,616						390,000	05/16/2022
100026833		FRESNO	CA		09/26/2018	4.875	118,617						134,000	06/15/2018
100025478		MOBILE	AL		09/20/2018	4.625	118,624						109,250	04/30/2018
100101623		SEMINOLE	FL		04/26/2023	7.625	118,646						388,000	03/02/2023
3310080135		BRENTWOOD	NY		09/26/2024	8.603	118,652						668,000	06/20/2024
100128014		MEMPHIS	TN		09/08/2023	6.750	118,652						165,000	01/28/2022
100112455		OTIS ORCHARDS	WA		06/29/2023	5.000	118,666						505,000	05/16/2022
100111316		CHICAGO	IL		06/29/2023	8.125	118,672						675,000	05/14/2022
100047790		SANDY HOOK	CT		11/20/2020	5.625	118,681						230,000	10/07/2022
3310065364		FRANKLIN	NJ		01/23/2024	8.771	118,681						630,000	11/20/2023
100054039		RIVERDALE	GA		03/23/2021	3.875	118,684						165,600	01/01/2021
100100121		WAUPUN	WI		03/28/2023	8.875	118,689						167,000	02/15/2023
100180095		OAK HILL	WV		12/30/2024	8.124	118,691						164,000	10/29/2024
100020134		BENTON	AR		07/17/2018	5.375	118,691						169,900	07/17/2018
100186225		MINOT	ND		12/27/2024	8.374	118,694		(1)				155,000	11/20/2024
100159718		AKRON	OH		08/23/2024	7.875	118,697						177,000	07/16/2024
100114431		NORTH RIVERSIDE	IL		06/29/2023	3.000	118,700						275,000	05/14/2022
100131891		LUBBOCK	TX		10/06/2023	8.125	118,709						165,000	09/14/2023
100172661		BESSEMER	AL		11/21/2024	7.250	118,712						165,000	10/16/2024
100068178		HACKENSACK	NJ		08/25/2021	3.990	118,714						161,000	07/28/2021
3310077502		PHILADELPHIA	PA		07/29/2024	8.673	118,723						585,000	06/06/2024
100028645		BEAVERTON	OR		10/26/2018	4.500	118,731						242,250	06/10/2018
100157742		CHULA VISTA	CA		07/02/2024	9.500	118,737						713,000	06/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340085173		CICERO	IL		10/10/2024	8.668	118,741						640,000	09/12/2024
100100050		DAYTONA BEACH	FL		03/28/2023	9.500	118,742						150,000	03/02/2023
100011161		VIRGINIA BEACH	VA		12/23/2016	11.790	118,750						124,900	10/25/2016
100141869		FORT EDWARD	NY		03/27/2024	8.375	118,751						150,000	02/07/2024
100055323		PLEASANTVILLE	NJ		03/23/2021	4.250	118,753						115,900	12/31/2020
100144933		UNITED KINGDOM	GBR		03/12/2024	3.390	118,760		5,587			(2,595)	120,000	01/17/2020
100028691		GOOSE CREEK	SC		10/26/2018	4.125	118,760						181,534	05/30/2018
100053470		TRENTON	NJ		03/23/2021	6.625	118,764						109,000	01/08/2021
100043018		DELRAY BEACH	FL		05/28/2020	5.670	118,773						194,000	10/30/2019
100043235		PHOENIX	AZ		08/13/2020	4.000	118,774						184,740	05/31/2020
100175766		DRIPPING SPRINGS	TX		11/12/2024	10.375	118,781		(19)				858,000	10/22/2024
100025008		JACKSONVILLE	FL		09/20/2018	4.000	118,787						142,500	04/30/2018
100109885		CHICAGO	IL		06/22/2023	7.609	118,794						170,000	05/10/2023
100060262		EAST PROVIDENCE	RI		06/25/2021	3.999	118,794						205,000	04/27/2021
100050229		NAMPA	ID		11/20/2020	4.625	118,796						223,250	07/31/2020
3310089628		STATEN ISLAND	NY		12/19/2024	8.743	118,800						840,000	11/20/2024
3340084554		CHICAGO	IL		10/03/2024	8.576	118,800						850,000	09/06/2024
3340086340		WILKES-BARRE	PA		10/23/2024	8.870	118,800						496,000	09/25/2024
100111971		VENTURA	CA		06/29/2023	2.875	118,805						369,000	05/14/2022
100161722		MOUNT STERLING	OH		07/30/2024	7.874	118,812						200,000	06/28/2024
100117233		PASADENA	CA		07/20/2023	4.000	118,814						982,000	03/01/2024
100168892		UNITED KINGDOM	GBR		09/26/2024	5.890	118,814					(8,514)	125,000	09/20/2024
100168902		UNITED KINGDOM	GBR		09/26/2024	6.590	118,814					(8,514)	125,000	09/16/2024
100089956		GALVESTON	TX		01/26/2023	8.500	118,815						150,000	11/18/2022
100013170		CHICAGO	IL		05/25/2017	4.250	118,831						120,000	01/31/2017
100078818		SOUTH BRUNSWICK	NJ		02/24/2022	3.750	118,834						180,000	01/19/2022
100087130		KNOXVILLE	TN		11/04/2022	8.375	118,835		(64)				150,000	09/28/2022
100046365		PINNACLE	NC		11/25/2020	5.000	118,840						133,000	08/31/2020
100141667		LINCOLN	AL		01/30/2024	7.250	118,850						200,000	12/27/2023
100084780		LILBURN	GA		08/02/2022	7.000	118,860						200,000	06/29/2022
100184441		FAIRBURN	GA		12/17/2024	9.125	118,863		375				413,690	11/01/2024
100184716		MENIFEE	CA		12/17/2024	8.375	118,864		(8)				731,952	10/19/2024
100130025		LUFKIN	TX		09/27/2023	7.945	118,865						205,000	09/01/2023
100119554		HOUSTON	TX		07/28/2023	7.500	118,871						400,000	06/27/2023
100156160		KINGMAN	AZ		07/25/2024	8.875	118,872						150,000	06/17/2024
100027917		DAVENPORT	FL		10/26/2018	4.625	118,873						187,150	06/01/2018
100018258		IRVING	TX		06/27/2018	5.625	118,877						177,000	03/28/2018
100050026		NEW ORLEANS	LA		11/20/2020	3.500	118,884						233,700	07/31/2020
100175884		LAKEWOOD	OH		11/12/2024	6.830	118,885						295,000	09/27/2024
100186263		ORLANDO	FL		12/27/2024	6.500	118,893						156,500	10/22/2024
100169233		PLYMOUTH	PA		09/27/2024	7.200	118,895						165,000	08/19/2024
100150107		STONE MOUNTAIN	GA		06/14/2024	7.875	118,898						229,000	05/02/2024
100154936		SAINT LOUIS	MO		07/19/2024	8.625	118,903						168,000	01/16/2024
100057799		MOORE	SC		06/30/2021	4.250	118,904						160,000	05/14/2021
100165683		WARREN	MI		10/04/2024	7.750	118,905						148,000	09/10/2024
100112494		ELGIN	IL		06/29/2023	4.625	118,916						265,000	05/16/2022
100101515		BAYTOWN	TX		04/26/2023	5.250	118,916						210,000	02/21/2023
100176003		KANSAS CITY	MO		11/14/2024	6.125	118,917		28				163,000	10/02/2024
100108391		BRIDGETON	NJ		05/25/2023	8.080	118,925		1,594				155,000	04/27/2023
100047541		STONE MOUNTAIN	GA		11/20/2020	4.250	118,944						202,350	07/31/2020
100027907		MIRAMAR	FL		10/26/2018	3.500	118,954						332,500	05/31/2018
100029432		ELK GROVE	CA		10/26/2018	5.000	118,958						237,500	06/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102430		GARLAND	TX		06/07/2023	8.000	118,960						155,000	08/17/2022
100144888		UNITED KINGDOM	GBR		03/12/2024	3.390	118,962		5,564			(2,573)	120,000	04/02/2020
100031624		CHICAGO	IL		03/29/2019	4.375	118,980						225,000	09/01/2021
100030554		WOONSOCKET	RI		12/20/2018	4.625	118,985						175,000	09/16/2018
100012699		TOWNSHIP OF WINSLOW	NJ		05/25/2017	4.625	118,991						150,000	01/31/2017
100087100		KNOXVILLE	TN		11/04/2022	8.375	119,001		(80)				148,000	09/28/2022
100078798		LYNN	MA		02/24/2022	4.250	119,006						150,000	01/28/2022
100045356		MINNEAPOLIS	MN		11/25/2020	3.875	119,012						273,600	08/06/2020
100026854		BAKERSFIELD	CA		09/26/2018	4.125	119,013						195,000	06/14/2018
100145199		UNITED KINGDOM	GBR		03/12/2024	9.500	119,025		4,197			(2,584)	120,004	12/09/2019
100079101		CHICAGO	IL		02/24/2022	4.125	119,025						165,000	12/16/2021
3340076065		PARK FOREST	IL		05/23/2024	9.378	119,038						430,000	04/25/2024
100054972		HILLMAN	MN		03/23/2021	4.875	119,043						198,500	01/04/2021
100057620		KANSAS CITY	MO		06/30/2021	4.125	119,051						175,000	04/23/2021
100067696		LEHIGH ACRES	FL		09/23/2021	3.625	119,051						158,000	07/16/2021
100114844		FULSHEAR	TX		07/10/2023	5.750	119,056						340,000	05/11/2023
100144246		PHOENIX	AZ		03/08/2024	8.750	119,058		(85)				153,000	02/02/2024
100111645		RICHMOND	VA		06/29/2023	6.750	119,059						276,000	05/15/2022
3340072895		ELLINGTON	CT		05/17/2024	9.000	119,060						580,000	03/13/2024
100086869		TARPON SPRINGS	FL		10/07/2022	7.875	119,067						195,000	09/06/2022
100132800		CAYCE	SC		11/03/2023	8.625	119,077						165,000	08/23/2023
100088315		MCALESTER	OK		11/10/2022	8.374	119,078						410,000	09/30/2022
100064906		COLUMBIA	SC		07/14/2021	4.375	119,088						155,000	05/21/2021
100136107		NEDERLAND	TX		12/18/2023	9.250	119,093						139,000	10/30/2023
100150233		UNITED KINGDOM	GBR		04/29/2024	6.290	119,099					(399)	125,000	03/27/2024
100101682		POTTSTOWN	PA		04/26/2023	7.125	119,101						156,000	03/21/2023
100153782		SPIJKENISSE	NLD		05/30/2024	5.700	119,106					(5,427)	153,764	06/30/2024
100090596		ALMELO	NLD		12/28/2022	6.050	119,106					(7,832)	169,000	12/01/2023
100103346		HEERLEN	NLD		04/28/2023	6.050	119,106					(7,832)	164,286	06/30/2024
100139909		NETHERLANDS	NLD		12/28/2023	6.250	119,106					(7,832)	200,700	02/29/2024
100157528		ROTTERDAM	NLD		06/28/2024	5.600	119,106					(4,037)	164,286	06/30/2024
100185634		UNITED KINGDOM	GBR		12/20/2024	6.040	119,108					(523)	125,000	12/16/2024
100090849		MORRO BAY	CA		01/06/2023	8.500	119,123						900,000	11/04/2022
100167796		BURTON	MI		09/19/2024	7.999	119,130						153,000	08/27/2024
100109810		LODI	CA		08/04/2023	8.125	119,138						332,000	06/23/2023
100103097		DOLTON	IL		04/21/2023	8.017	119,149						180,000	03/31/2023
100053681		HOLLYWOOD	FL		03/23/2021	3.500	119,150						255,000	01/04/2021
100019780		WINTER PARK	FL		07/26/2018	5.125	119,159						200,000	05/02/2018
100172144		PHILADELPHIA	PA		10/17/2024	7.875	119,164		(10)				180,000	09/20/2024
100159921		TALLAHASSEE	FL		08/16/2024	7.990	119,176						201,500	04/26/2024
100153491		DOLTON	IL		05/30/2024	8.400	119,179						155,000	05/03/2024
100181679		HOUSTON	TX		12/11/2024	7.125	119,180		(2)				168,000	10/17/2024
100053959		STOUGHTON	MA		03/23/2021	4.125	119,184						315,000	12/31/2020
100119797		KANSAS CITY	MO		08/08/2023	7.361	119,184						180,000	07/10/2023
3340069539		HUBERT	NC		03/07/2024	9.624	119,196						484,000	01/26/2024
100114041		WINTER GARDEN	FL		06/29/2023	5.000	119,197						725,000	06/02/2022
100114081		FALL CREEK	WI		06/29/2023	5.125	119,206						280,000	05/16/2022
100153479		MEMPHIS	TN		05/30/2024	8.170	119,210						156,000	04/23/2024
100174396		SAN BERNARDINO	CA		10/31/2024	8.875	119,213						701,000	08/15/2024
100028407		TACOMA	WA		10/26/2018	4.000	119,217						204,250	06/04/2018
100025729		NEEDLES	CA		09/20/2018	4.625	119,221						118,750	04/30/2018
100047477		LAS VEGAS	NV		11/20/2020	5.000	119,228						275,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057775		BATON ROUGE	LA		06/30/2021	4.250	119,240						182,000	04/20/2021
100013135		FREDERICK	MD		05/25/2017	4.625	119,241						126,500	01/31/2017
100029678		SCHILLER PARK	IL		10/26/2018	2.000	119,243						228,000	06/02/2018
100054351		HUBERT	NC		03/23/2021	3.875	119,253						180,000	01/01/2021
100028941		LAS VEGAS	NV		10/26/2018	3.000	119,275						237,500	06/01/2018
3300005400		NEW WINDSOR	NY		11/06/2024	8.920	119,276						490,000	09/20/2024
100057625		GRAND RAPIDS	MI		06/30/2021	4.375	119,279						180,000	04/13/2021
100026406		MIAMI	FL		09/26/2018	3.000	119,281						184,250	06/14/2018
100031345		SACRAMENTO	CA		03/29/2019	2.875	119,281						160,000	12/09/2018
100084862		COLUMBUS	OH		08/02/2022	6.500	119,281						245,000	07/01/2022
100064892		PORTERVILLE	CA		07/14/2021	3.999	119,284						163,000	05/14/2021
100173785		BRUNSWICK	OH		10/30/2024	8.375	119,289						155,500	09/06/2024
100101173		LAS VEGAS	NV		04/28/2023	4.000	119,305						330,000	01/03/2022
100077896		APPINGEDAM	NLD		12/29/2021	3.400	119,310					(7,845)	165,000	12/01/2023
100114662		MISSION	TX		06/29/2023	7.999	119,317						167,500	05/30/2023
100128043		SPRINGFIELD	TN		09/08/2023	6.750	119,327						240,000	11/02/2021
100032095		SALINAS	CA		03/29/2019	2.000	119,336						395,000	12/09/2018
100109251		JACKSONVILLE	FL		07/21/2023	8.250	119,338						165,000	06/06/2023
100136100		NEDERLAND	TX		12/18/2023	10.250	119,344						140,000	10/30/2023
100156254		KENNER	LA		06/20/2024	11.125	119,346						138,000	05/15/2024
100031293		REDDING	CA		03/29/2019	2.000	119,347						325,000	12/11/2018
100080375		PARMA	OH		04/14/2022	4.750	119,354						260,000	01/25/2022
100011531		LAS VEGAS	NV		03/08/2017	4.125	119,357						159,000	09/02/2016
100029990		ATLANTA	GA		12/20/2018	4.875	119,360						155,000	09/14/2018
100116972		DAWSONVILLE	GA		07/20/2023	5.250	119,365						230,000	03/01/2024
100173780		MYRTLE BEACH	SC		10/30/2024	8.375	119,366						155,000	09/09/2024
100068373		BROWNSVILLE	TX		08/25/2021	4.500	119,368						146,000	06/28/2021
3340081451		TALLAHASSEE	FL		09/18/2024	9.030	119,373						440,000	08/21/2024
100079632		MOLALLA	OR		04/08/2022	5.500	119,384						670,000	01/07/2022
3340064524		LUFKIN	TX		02/26/2024	9.170	119,390						494,000	11/08/2023
3310065057		NASHVILLE	TN		01/23/2024	8.491	119,394						4,200,000	12/06/2023
100087214		DANIA BEACH	FL		10/25/2022	5.375	119,404						345,000	06/10/2022
100112406		SANFORD	FL		06/29/2023	4.000	119,412						485,000	06/09/2022
100019740		LITTLETON	CO		07/26/2018	5.250	119,415						315,000	04/19/2018
100064687		CONVERSE	TX		07/14/2021	4.750	119,416						165,000	05/22/2021
100057992		LAS VEGAS	NV		06/30/2021	4.250	119,416						180,000	04/28/2021
100055041		GAFFNEY	SC		03/23/2021	4.000	119,421						135,000	01/04/2021
100127941		HENDERSONVILLE	TN		09/08/2023	6.125	119,424						299,000	11/23/2021
100079038		ROCK HILL	SC		02/24/2022	4.375	119,434						172,000	01/07/2022
100067480		GREENCASTLE	PA		09/23/2021	4.000	119,435						170,000	07/08/2021
100068308		CHICAGO	IL		08/25/2021	4.125	119,440						402,000	06/15/2021
100156869		COLUMBIA	SC		06/27/2024	7.640	119,441						168,000	05/08/2024
100044945		FORT WORTH	TX		11/19/2020	2.450	119,441						261,250	04/10/2020
100010978		WICKLIFFE	OH		12/23/2016	9.900	119,443						82,650	10/25/2016
100117188		CLEARWATER	FL		07/20/2023	6.750	119,450						190,000	03/01/2024
100100776		FORT LAUDERDALE	FL		04/28/2023	5.990	119,454						160,000	10/15/2021
100032060		SAN DIEGO	CA		03/29/2019	4.375	119,459						300,000	12/07/2018
100023937		FOX ISLAND	WA		09/10/2018	5.375	119,464						300,000	09/10/2018
100047908		WEST PALM BEACH	FL		11/20/2020	4.500	119,471						209,000	07/31/2020
100134878		VIDALIA	GA		10/30/2023	8.750	119,471						178,000	09/28/2023
100020363		HAGERSTOWN	MD		07/27/2018	5.375	119,475						179,000	07/27/2018
3310084808		WILLIAMSTOWN	NJ		10/03/2024	8.141	119,483						600,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113664		TUCSON	AZ		06/29/2023	5.000	119,485						355,000	05/16/2022
3340074462		SAINT JOHNS	MI		05/10/2024	9.681	119,485						700,000	04/03/2024
100139067		MYRTLE BEACH	SC		12/28/2023	8.874	119,493						203,000	12/08/2023
100031825		BAKERSFIELD	CA		03/29/2019	3.125	119,506						308,000	12/10/2018
100014159		VERO BEACH	FL		05/25/2017	4.250	119,514						150,000	01/31/2017
100126670		PISCATWAY	NJ		08/30/2023	3.375	119,522						340,000	08/01/2022
100019806		CONROE	TX		07/26/2018	5.250	119,525						172,660	05/09/2018
100047845		NORTH CHICAGO	IL		11/20/2020	4.125	119,529						160,550	07/31/2020
100038777		MEATH	IRL		09/27/2019	4.900	119,535					(7,842)	257,380	11/30/2018
3300005414		NEWBURGH	NY		11/06/2024	8.920	119,536						440,000	09/27/2024
3310086596		LONGMONT	CO		10/10/2024	7.940	119,543						580,000	09/23/2024
100132611		MELBOURNE	FL		11/03/2023	8.125	119,548						185,000	06/23/2023
100101122		JONESBOROUGH	TN		04/28/2023	7.875	119,551						165,000	05/17/2022
100032022		FAIRFIELD	CA		03/29/2019	3.000	119,555						449,900	12/09/2018
100165626		STONE MOUNTAIN	GA		10/04/2024	6.750	119,558						217,000	08/28/2024
100147688		KANSAS CITY	MO		04/04/2024	8.750	119,566						168,000	03/11/2024
100065220		INDIANAPOLIS	IN		07/14/2021	3.500	119,591						168,000	06/07/2021
100025603		FAIRBANKS	AK		09/20/2018	4.625	119,594						127,300	04/30/2018
100115098		MILFORD	CT		07/14/2023	7.500	119,600						750,000	06/08/2023
100112971		CALLAHAN	FL		06/29/2023	10.990	119,611						220,000	05/16/2022
100010928		ANTIOCH	TN		12/23/2016	4.800	119,615						257,000	10/31/2016
100054924		LAGRANGE	GA		03/23/2021	9.840	119,619						135,000	01/06/2021
100129861		HOUSTON	TX		09/27/2023	8.098	119,620		1,223				218,000	08/24/2023
100164898		DUNMORE	PA		08/28/2024	7.770	119,625						167,000	08/05/2024
100112402		HESPERIA	CA		06/29/2023	5.500	119,629		1,700				314,000	05/16/2022
100068013		DALLAS	TX		09/23/2021	4.125	119,631						172,000	08/18/2021
100136379		MELISSA	TX		11/20/2023	7.500	119,632						355,000	09/27/2023
100176779		BATON ROUGE	LA		11/15/2024	10.500	119,632						150,000	06/21/2024
100111719		BROCKTON	MA		06/29/2023	4.625	119,640						610,000	06/01/2022
100149769		MEMPHIS	TN		04/26/2024	8.120	119,641						157,000	03/07/2024
100075961		POCONO LAKE	PA		01/07/2022	3.750	119,642						156,000	11/30/2021
100146493		KILLEEN	TX		03/19/2024	9.625	119,642						500,000	10/17/2023
100067494		SEWELL	NJ		09/23/2021	4.375	119,647						156,000	06/29/2021
100012643		FRESNO	CA		05/25/2017	4.750	119,647						150,000	01/31/2017
100000521		MIDDLETOWN	NJ		09/27/2016	6.250	119,647						235,000	08/25/2016
100025667		ELGIN	IL		09/20/2018	4.250	119,651						153,425	04/30/2018
100055363		DEARBORN	MI		03/23/2021	5.750	119,651						170,000	12/31/2020
100167879		MILWAUKEE	WI		09/20/2024	8.250	119,655						149,000	08/30/2024
100030785		OKLAHOMA CITY	OK		04/09/2019	3.625	119,656						209,000	06/11/2018
100031850		HOLLYWOOD	FL		03/29/2019	4.125	119,657						290,000	12/10/2018
100013072		HIALEAH GARDENS	FL		05/25/2017	4.625	119,658						140,000	01/31/2017
100103800		DETROIT	MI		05/10/2023	7.980	119,659						157,000	04/18/2023
100127322		PHILLIPSBURG	NJ		08/30/2023	2.875	119,678						280,000	06/08/2022
100029313		CUTLER BAY	FL		10/26/2018	4.000	119,678						360,000	04/24/2024
100053727		LORETTO	PA		03/23/2021	4.125	119,692						180,000	01/05/2021
100082228		PUERTO VALLARTA	MEX		04/14/2022	7.245	119,696						196,031	02/23/2022
100031226		DELANO	CA		03/29/2019	3.375	119,701						241,000	12/08/2018
100033547		LONGFORD	IRL		06/21/2019	4.900	119,716					(7,904)	213,114	11/30/2018
100185513		COUGAR	WA		12/20/2024	6.750	119,719		(1)				290,000	11/06/2024
100014056		GRAHAM	NC		05/25/2017	5.000	119,723						174,000	01/31/2017
100184906		PHOENIX	AZ		12/17/2024	8.500	119,724		(5)				396,000	10/29/2024
100014463		WINDER	GA		09/27/2017	8.000	119,725						187,000	07/28/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156769		OKLAHOMA CITY	OK		06/26/2024	7.625	119,730						183,000	06/10/2024
3310072310		FREEPORT	NY		09/10/2024	8.771	119,750						580,000	02/09/2024
100161572		UNITED KINGDOM	GBR		07/29/2024	6.590	119,754					(3,301)	170,000	06/26/2024
100161765		BRIDGETON	NJ		07/31/2024	7.450	119,768		981				180,000	06/18/2024
100012062		GALLATIN	TN		03/08/2017	5.125	119,769						225,000	09/02/2016
100145088		UNITED KINGDOM	GBR		03/12/2024	3.540	119,772		5,547			(2,617)	120,000	02/21/2020
100019804		BAKERSFIELD	CA		07/26/2018	5.125	119,792						217,000	04/09/2018
100111508		KAUNAKAKAI	HI		06/29/2023	2.875	119,803						250,000	06/22/2022
100184634		MOULTON	AL		12/17/2024	9.125	119,805		(8)				367,763	10/26/2024
100126375		COSHOCTON	OH		08/30/2023	8.361	119,825						195,000	08/03/2023
100071836		MILWAUKEE	WI		10/14/2021	4.375	119,836						175,000	08/27/2021
100025347		JACKSONVILLE	FL		09/20/2018	4.250	119,846						142,500	04/30/2018
100049159		WAUKEGAN	IL		11/20/2020	5.000	119,861						131,100	07/31/2020
100112563		RANDALLSTOWN	MD		06/29/2023	5.000	119,874						225,000	06/10/2022
100141476		IDALOU	TX		01/30/2024	8.875	119,874						150,000	12/12/2023
100012266		CASCO	ME		04/28/2017	6.500	119,896						160,000	01/31/2017
100047498		LAS VEGAS	NV		11/20/2020	4.625	119,900						337,250	07/31/2020
100158303		UNITED KINGDOM	GBR		07/09/2024	3.990	119,907		2,960			(2,596)	160,000	12/23/2021
3340084370		PARK FOREST	IL		09/26/2024	9.018	119,909						480,000	08/30/2024
100184608		AYLETT	VA		12/17/2024	8.625	119,913		(6)				352,356	10/16/2024
100064690		LAS VEGAS	NV		07/14/2021	4.500	119,916						240,000	05/14/2021
100158309		UNITED KINGDOM	GBR		07/09/2024	3.990	119,927		2,960			(2,596)	160,000	12/23/2021
100158305		UNITED KINGDOM	GBR		07/09/2024	3.990	119,939		2,960			(2,597)	160,000	12/23/2021
100158307		UNITED KINGDOM	GBR		07/09/2024	3.990	119,945		2,960			(2,597)	160,000	12/23/2021
100158310		UNITED KINGDOM	GBR		07/09/2024	3.990	119,945		2,960			(2,597)	160,000	12/23/2021
100158302		UNITED KINGDOM	GBR		07/09/2024	3.990	119,953		2,960			(2,597)	160,000	12/23/2021
100141104		MARCUS HOOK	PA		01/30/2024	8.250	119,953		1,329				155,000	12/29/2023
100158300		UNITED KINGDOM	GBR		07/09/2024	3.990	119,957		2,960			(2,597)	160,000	12/23/2021
100158308		UNITED KINGDOM	GBR		07/09/2024	3.990	119,958		2,960			(2,597)	160,000	12/23/2021
100158304		UNITED KINGDOM	GBR		07/09/2024	3.990	119,965		2,960			(2,597)	160,000	12/23/2021
100158311		UNITED KINGDOM	GBR		07/09/2024	3.990	119,968		2,960			(2,597)	160,000	12/23/2021
100013629		OCEAN VIEW	HI		05/25/2017	4.625	119,978						150,000	01/31/2017
100011727		GLENDALE	AZ		03/08/2017	4.000	119,988						160,000	11/30/2016
3340083121		TRENTON	NJ		09/18/2024	9.392	119,988						500,000	08/16/2024
100011649		FAYETTEVILLE	AR		03/08/2017	4.125	120,007						240,000	09/07/2016
100055710		EDMOND	OK		03/23/2021	4.125	120,010						211,600	01/03/2021
100044366		LAYTON	UT		11/19/2020	4.500	120,013						220,000	02/13/2018
100064798		LOS BANOS	CA		07/14/2021	4.375	120,017						290,000	05/10/2021
100165975		FAYETTEVILLE	NC		09/06/2024	8.125	120,020						180,000	08/16/2024
100185887		AKRON	OH		12/26/2024	7.625	120,027		(1)				145,000	11/21/2024
100014050		BRADENTON	FL		05/25/2017	5.125	120,033						135,000	01/31/2017
100165722		MORRISTOWN	IN		08/29/2024	7.875	120,045						213,000	06/28/2024
100023302		MC KEES ROCKS	PA		08/16/2018	5.750	120,057						168,000	06/14/2018
100067595		EL PASO	TX		09/23/2021	4.250	120,060						181,000	04/09/2021
100103700		ARLINGTON	VA		05/08/2023	8.499	120,062		(20)				153,000	03/15/2023
100090682		TRENTON	NJ		12/29/2022	7.600	120,077						170,000	12/07/2022
100024454		WEST NEW YORK	NJ		09/20/2018	4.875	120,078						465,500	04/30/2018
100081049		MCDONOUGH	GA		03/18/2022	3.374	120,080						220,000	01/15/2022
100020027		OVERLAND PARK	KS		07/30/2018	5.375	120,082						175,000	05/14/2018
100186792		HAINES CITY	FL		12/31/2024	7.625	120,086		24				168,000	09/10/2024
100165170		UNITED KINGDOM	GBR		08/27/2024	5.790	120,092					(7,128)	225,000	08/13/2024
100110749		JACKSONVILLE	FL		08/11/2023	9.750	120,098						154,000	07/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165111		UNITED KINGDOM	GBR		08/27/2024	5.990	120,101					(7,128)	190,000	07/23/2024
100161604		UNITED KINGDOM	GBR		07/29/2024	5.990	120,101					(3,310)	440,000	07/15/2024
3340083338		CHERRYVILLE	NC		09/03/2024	9.265	120,107						510,000	08/02/2024
100174398		LOGANVILLE	GA		10/31/2024	8.875	120,119						468,000	08/12/2024
100038779		CARLOW	IRL		09/27/2019	4.650	120,131					(7,892)	87,361	11/30/2018
100090603		ALMELO	NLD		12/28/2022	4.710	120,141					(7,900)	175,000	12/01/2023
3310081629		SAVANNAH	GA		08/26/2024	8.148	120,151						600,000	07/26/2024
100091242		BALTIMORE	MD		01/31/2023	9.499	120,161						165,000	12/16/2022
100138164		MACON	GA		12/14/2023	7.500	120,161						359,000	10/16/2023
100128431		KINGSTON	PA		09/15/2023	11.125	120,162						180,000	11/23/2022
100100175		MOUNT LAUREL	NJ		03/17/2023	7.518	120,174						190,000	03/02/2023
100054373		BLUFFTON	SC		03/23/2021	4.000	120,208						270,000	01/05/2021
100023996		OREM	UT		09/10/2018	5.375	120,211						257,000	09/10/2018
100101770		TRENTON	NJ		03/31/2023	8.450	120,212		(4,787)				180,000	03/06/2023
100100469		LOS ANGELES	CA		04/27/2023	4.875	120,213						630,000	12/31/2021
100081011		GLENDALE	AZ		03/18/2022	2.999	120,213						386,000	01/04/2022
100047046		OAKLAND	CA		11/20/2020	7.125	120,224						494,000	07/31/2020
100118901		NAPA	CA		08/30/2023	8.000	120,229						350,000	08/02/2023
100185916		COLUMBUS	GA		12/26/2024	6.375	120,229		1				157,000	12/09/2024
100085112		SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	3.950	120,245					(7,906)	215,000	12/01/2023
100012255		FITCHBURG	MA		04/28/2017	3.000	120,248						180,000	01/31/2017
100130144		AURORA	IL		11/15/2023	9.250	120,252						145,000	09/25/2023
100011852		AMELIA	OH		03/08/2017	3.625	120,254						159,000	09/02/2016
100154536		GRAND RAPIDS	MI		06/14/2024	7.375	120,258						200,000	06/03/2024
100151781		HOLLYWOOD	FL		05/10/2024	6.999	120,277						415,000	04/15/2024
3310081887		FARMINGDALE	NY		09/10/2024	8.302	120,285						667,000	07/23/2024
3310087463		SHIRLEY	NY		11/21/2024	8.253	120,285						610,000	09/30/2024
3310091704		QUEENS	NY		12/12/2024	7.940	120,285						735,000	11/25/2024
3310091920		COMMACK	NY		12/19/2024	8.428	120,285						620,000	11/22/2024
100020267		ODENVILLE	AL		07/17/2018	5.500	120,293						162,380	07/17/2018
100119723		DETROIT	MI		08/08/2023	7.900	120,295						170,000	06/23/2023
100064909		HIALEAH	FL		07/14/2021	3.875	120,307						180,000	04/30/2021
100067766		SANFORD	FL		09/23/2021	4.500	120,316						160,000	07/27/2021
100068331		NEW BRITAIN	CT		08/25/2021	4.875	120,318						175,000	06/18/2021
100025071		PHOENIX	AZ		09/20/2018	5.000	120,328						172,900	04/30/2018
100116735		ORLANDO	FL		07/20/2023	5.375	120,334						188,000	03/01/2024
3340064522		LUFKIN	TX		02/26/2024	9.170	120,343						494,000	11/08/2023
100032093		IRVING	TX		03/29/2019	3.875	120,347						380,000	12/07/2018
3500113550		CHESTER	VA		12/20/2024	8.235	120,350						1,038,000	10/26/2024
100054277		NORTH LIBERTY	IA		03/23/2021	4.625	120,352						187,620	01/05/2021
100079041		SAINT PETERS	MO		02/24/2022	4.250	120,358						156,000	01/06/2022
100065165		SAINT PAUL	MN		07/14/2021	3.625	120,362						170,000	04/15/2021
3340080104		CHICAGO HEIGHTS	IL		09/03/2024	9.330	120,376						508,000	07/18/2024
3320048954		SCRANTON	PA		04/19/2023	9.386	120,384						390,000	01/26/2023
3340073192		JACKSONVILLE	FL		04/12/2024	8.845	120,384						468,000	03/19/2024
100136756		KANSAS CITY	MO		11/27/2023	8.257	120,385						160,000	10/20/2023
100071770		TORRINGTON	CT		10/14/2021	4.500	120,387						160,000	08/26/2021
100012823		OCALA	FL		05/25/2017	4.625	120,391						140,000	01/31/2017
100030692		RIO	WI		04/09/2019	3.750	120,399						166,250	10/05/2018
100082770		HEERLEN	NLD		04/27/2022	2.950	120,400					(7,917)	155,000	12/01/2023
100141810		HOOGEVEEN	NLD		01/29/2024	6.450	120,400					(5,486)	155,000	12/15/2023
100077868		GORREDIJK	NLD		12/29/2021	3.050	120,400					(7,917)	155,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100111391		STOCKTON	CA		06/29/2023	6.227	120,400						425,000	05/14/2022
100067898		NEW YORK MILLS	NY		09/23/2021	4.375	120,406						160,000	08/05/2021
100145671		UNITED KINGDOM	GBR		03/12/2024	3.650	120,416		4,636			(2,618)	124,993	05/12/2020
100029439		PRICE	PA		10/26/2018	3.625	120,422						208,050	06/17/2018
100092053		PHILADELPHIA	PA		02/09/2023	7.533	120,433						160,000	01/20/2023
100013937		LANCASTER	CA		05/25/2017	4.000	120,441						170,000	01/31/2017
100108971		UNIVERSITY HEIGHTS	OH		05/31/2023	8.250	120,450						195,000	04/11/2023
100020341		LONGVIEW	TX		07/17/2018	5.875	120,453						160,000	07/17/2018
100013544		LAKE HUGHES	CA		05/25/2017	4.000	120,453						163,000	01/31/2017
100161899		AKRON	OH		07/31/2024	8.125	120,458						146,000	05/23/2024
100117340		HAMPTON	GA		07/20/2023	3.750	120,469						256,000	03/01/2024
100089975		CHATTANOOGA	TN		01/26/2023	8.875	120,469						159,000	11/08/2022
100090017		PAHRUMP	NV		01/13/2023	8.625	120,486						229,990	11/10/2022
100017866		ACWORTH	GA		05/30/2018	5.125	120,505						176,000	03/12/2018
100115630		TULARE	CA		07/19/2023	8.750	120,513						220,000	03/21/2023
100118201		PHOENIX	AZ		07/21/2023	7.875	120,516						370,000	06/21/2023
100112088		SUGAR LAND	TX		06/29/2023	6.250	120,518						217,000	06/12/2022
3310086585		CHARLOTTE	NC		11/14/2024	8.498	120,522						2,510,000	09/25/2024
100091486		LOS ANGELES	CA		01/20/2023	7.402	120,535						420,000	12/16/2022
100083036		CEDAR FALLS	IA		05/11/2022	6.455	120,537						218,000	04/25/2022
100119829		INDEPENDENCE	MO		08/08/2023	7.966	120,541						160,000	07/07/2023
100173907		DETROIT	MI		10/31/2024	7.000	120,542						155,000	09/13/2024
100031358		SPRING HILL	FL		03/29/2019	2.000	120,553		339				205,000	12/10/2018
100185922		COLUMBUS	GA		12/26/2024	6.375	120,558						167,500	12/02/2024
3340071068		WINDHAM	CT		03/14/2024	9.437	120,562						578,000	02/08/2024
100036249		MIAMI	FL		08/27/2019	5.375	120,577						185,000	02/08/2019
3310082439		WEST MILFORD	NJ		08/19/2024	8.771	120,582						580,000	07/19/2024
100050110		BRONX	NY		11/20/2020	7.500	120,596						617,500	07/31/2020
100139688		UNITED KINGDOM	GBR		12/18/2023	7.590	120,610					(2,131)	125,000	09/30/2021
100130304		TRENTON	NJ		09/28/2023	9.625	120,621						195,000	08/21/2023
100090722		BALDWIN CITY	KS		12/29/2022	7.972	120,623						160,000	12/13/2022
100053834		LAMBERTVILLE	MI		03/23/2021	5.000	120,625						130,000	12/31/2020
100019720		DES MOINES	IA		07/26/2018	4.875	120,628						181,500	04/17/2018
3340073699		PELZER	SC		04/30/2024	9.385	120,646						490,000	03/22/2024
100165819		ARLINGTON	TX		08/29/2024	8.875	120,648						150,000	07/17/2024
100033745		GALWAY	IRL		06/21/2019	4.250	120,656					(7,951)	180,259	11/30/2018
100156891		ROSE HILL	NC		06/27/2024	7.182	120,658						210,000	05/29/2024
100070500		SAN ANTONIO	TX		09/23/2021	4.500	120,670						160,000	08/06/2021
100084423		FARMERS BRANCH	TX		08/12/2022	6.375	120,673						257,000	07/06/2022
100081500		VIRGINIA BCH	VA		03/18/2022	3.750	120,676						240,000	01/24/2022
100112559		RED LION	PA		06/29/2023	4.000	120,679						298,000	06/02/2022
100078898		OCALA	FL		02/24/2022	3.625	120,681						175,000	01/07/2022
3340080733		MARKHAM	IL		08/26/2024	9.622	120,681						472,000	05/26/2024
100011479		RAHWAY	NJ		12/23/2016	3.875	120,684						260,000	08/10/2016
100013930		FRESNO	CA		05/25/2017	4.750	120,695						240,000	01/31/2017
100173571		UNITED KINGDOM	GBR		10/29/2024	6.590	120,696					(4,696)	160,000	09/30/2024
100053986		INDIANAPOLIS	IN		03/23/2021	5.000	120,697						225,000	01/03/2021
100115289		GARY	IN		07/17/2023	7.691	120,727						165,000	06/09/2023
100013210		TAMARAC	FL		05/25/2017	4.000	120,729						120,000	01/31/2017
100143585		VERNON	CT		02/21/2024	7.717	120,730						204,000	01/18/2024
3340074540		OZARK	AL		07/29/2024	9.356	120,738						440,000	04/08/2024
100161902		DETROIT	MI		07/31/2024	8.999	120,739						160,000	07/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115204		JACKSONVILLE	AR		07/17/2023	7.960	120,747						160,000	06/14/2023
100101090		PHILADELPHIA	PA		04/28/2023	5.250	120,751						177,000	04/25/2022
100018283		FORT WORTH	TX		06/27/2018	5.000	120,754						210,000	04/04/2018
100075915		BRISTOL	CT		01/07/2022	4.250	120,755						158,000	11/19/2021
100156990		UNITED KINGDOM	GBR		06/27/2024	6.640	120,758					(1,277)	127,000	05/31/2024
100088131		WEST PALM BEACH	FL		10/25/2022	6.749	120,763						378,000	09/30/2022
100128038		FAIRDALE	KY		09/08/2023	7.000	120,770						150,000	08/30/2022
100030518		CHARLOTTE	NC		12/20/2018	2.000	120,785						219,000	09/30/2018
3340085053		CHICAGO	IL		10/31/2024	8.579	120,786						800,000	09/09/2024
100171176		WARNER ROBINS	GA		11/22/2024	7.500	120,791		(11)				160,000	10/10/2024
100016577		ATLANTA	GA		04/10/2018	4.750	120,792						208,000	02/22/2018
100054950		SALEM	NJ		03/23/2021	3.500	120,802						124,000	01/08/2021
3310053162		SEASIDE HEIGHTS	NJ		06/29/2023	8.666	120,806						825,000	05/02/2023
100143565		INDEPENDENCE	MO		02/21/2024	8.180	120,808						170,000	01/23/2024
100114771		TALLAHASSEE	FL		07/07/2023	8.500	120,811						159,000	05/26/2023
100055777		RIO RICO	AZ		03/23/2021	4.625	120,826						145,000	01/05/2021
100116022		NASHVILLE	GA		07/20/2023	6.990	120,827						346,000	05/31/2023
100117692		COLUMBIA	SC		07/20/2023	5.750	120,833						215,000	03/01/2024
3340072462		PHILADELPHIA	PA		04/19/2024	9.445	120,839						670,000	03/08/2024
100087367		MYRTLE BEACH	SC		10/25/2022	5.825	120,847						177,000	03/04/2022
100024554		SOUTHFIELD	MI		09/20/2018	4.625	120,856						150,100	04/30/2018
100068120		MERIDEN	CT		08/25/2021	4.500	120,862						155,000	06/25/2021
3340086461		READING	PA		10/23/2024	9.036	120,867						580,000	09/23/2024
100131874		UPPER MARLBORO	MD		10/06/2023	8.875	120,873						165,000	09/22/2023
100113908		ANNAPOLIS	MD		06/29/2023	6.000	120,897						225,000	05/15/2022
100155517		LITHIA SPRINGS	GA		06/18/2024	10.490	120,914						301,000	03/19/2024
100055197		LAKE OSWEGO	OR		03/23/2021	4.000	120,914						599,000	01/02/2021
100152868		BALTIMORE	MD		05/22/2024	9.375	120,918						145,000	04/30/2024
100025969		LILBURN	GA		09/20/2018	5.000	120,922						218,500	04/30/2018
100018020		BAKERSFIELD	CA		05/22/2018	5.375	120,927						202,500	03/15/2018
100047576		LOCKHART	TX		11/20/2020	7.625	120,934						222,894	07/31/2020
100162346		BRADENTON	FL		08/06/2024	9.000	120,935						617,000	06/17/2024
100026037		JOPPA	MD		09/20/2018	5.000	120,940						213,750	04/30/2018
100013246		LISBON FALLS	ME		05/25/2017	4.625	120,963						130,000	01/31/2017
100012074		PERRIS	CA		03/08/2017	3.250	120,964						185,000	09/02/2016
100133972		NORMAN	OK		10/25/2023	8.353	120,967						170,000	09/26/2023
100070458		TUCSON	AZ		09/23/2021	4.125	120,970						175,000	08/06/2021
100134317		OCALA	FL		10/27/2023	7.750	120,970						250,000	08/22/2023
100151785		HOPE MILLS	NC		05/10/2024	8.375	120,977						160,000	04/17/2024
100114355		CHICAGO	IL		06/29/2023	7.375	120,991						245,000	06/02/2022
100011638		HUDSON	FL		03/08/2017	4.500	120,995						173,000	11/30/2016
3340073496		OAKLAND	NJ		04/30/2024	9.445	121,007						850,000	03/13/2024
100045467		COLLEGE PARK	GA		11/25/2020	8.000	121,016		2,733				133,000	08/31/2020
100112454		CHICAGO	IL		06/29/2023	5.750	121,023						280,000	05/14/2022
100139407		TEXARKANA	TX		12/28/2023	8.120	121,023		1,220				262,000	11/09/2023
100083004		EASTPOINT	FL		05/05/2022	4.875	121,032						255,000	02/26/2022
3340079548		ST. LOUIS	MO		10/31/2024	9.215	121,048						462,000	06/21/2024
100079306		GRANBURY	TX		02/28/2022	5.250	121,049						138,000	01/25/2022
100012735		APOPKA	FL		05/25/2017	4.625	121,049						145,900	01/31/2017
100157747		CHESTER	NJ		07/02/2024	8.875	121,050						764,000	06/10/2024
100046142		CAROL STREAM	IL		11/25/2020	4.125	121,056						232,750	08/31/2020
100029719		OVIEDO	FL		10/26/2018	4.500	121,072						351,500	05/31/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102095		BROWNS MILLS	NJ		04/14/2023	8.375	121,073						270,000	02/23/2023
100080175		MIAMI	FL		02/25/2022	4.925	121,073						205,000	02/01/2022
100055069		HOUSTON	TX		03/23/2021	10.640	121,075						177,560	01/03/2021
100141171		MEMPHIS	TN		01/30/2024	8.350	121,078						147,900	12/14/2023
100184844		PORT ROYAL	SC		12/17/2024	7.875	121,080		(2)				402,073	10/23/2024
100170401		CHARLOTTE	NC		10/09/2024	7.499	121,086						153,000	09/06/2024
100158238		UNITED KINGDOM	GBR		07/09/2024	3.640	121,091		3,102			(2,622)	130,000	10/29/2021
100173760		CHICAGO	IL		10/30/2024	8.125	121,096						155,000	09/30/2024
3340080740		CAPE CORAL	FL		08/19/2024	9.176	121,106						1,230,000	07/09/2024
100084831		SHEBOYGAN	WI		08/02/2022	6.749	121,136						165,000	06/23/2022
100108387		BALTIMORE	MD		05/25/2023	7.594	121,139						150,000	05/02/2023
100064773		CHATTANOOGA	TN		07/14/2021	4.500	121,147						175,000	05/14/2021
100120253		SCHENECTADY	NY		08/18/2023	8.375	121,156						161,000	07/06/2023
100017719		PATERSON	NJ		04/26/2018	3.125	121,161						221,000	12/31/2017
100081797		NORTH MIAMI	FL		03/30/2022	6.520	121,165						157,000	03/16/2022
100158239		UNITED KINGDOM	GBR		07/09/2024	3.340	121,171		3,252			(2,623)	130,000	10/29/2021
3310091523		SELDEN	NY		12/19/2024	8.470	121,176						662,000	11/06/2024
100180812		ENSCHEDE	NLD		11/27/2024	5.200	121,177					(2,422)	180,000	10/28/2024
100079179		FAYETTEVILLE	NC		02/24/2022	4.000	121,178						170,000	01/21/2022
100110630		FORT WORTH	TX		06/30/2023	6.250	121,181						328,000	05/04/2023
3310087762		UNIONDALE	NY		10/31/2024	8.113	121,195						660,000	10/10/2024
100092040		PHILADELPHIA	PA		02/09/2023	8.098	121,198						185,000	01/10/2023
100068065		OAKLAND	TN		09/23/2021	3.750	121,198						180,000	08/19/2021
100019816		THE WOODLANDS	TX		07/26/2018	5.000	121,200						248,000	05/18/2018
100113900		MIAMI GARDENS	FL		06/29/2023	9.125	121,212						450,000	05/15/2022
100048633		WILDWOOD	NJ		11/20/2020	7.500	121,218						142,500	07/31/2020
100076110		EL PASO	TX		01/07/2022	4.500	121,219						175,000	10/13/2021
100141131		PITTSTON	PA		01/30/2024	8.420	121,232						171,000	12/27/2023
100065154		PALMETTO	FL		07/14/2021	3.750	121,234						182,000	04/30/2021
100136771		LINDENWOLD	NJ		11/27/2023	8.784	121,237						170,000	10/12/2023
100070486		COATESVILLE	PA		09/23/2021	4.375	121,242						162,000	07/29/2021
100043054		MORENO VALLEY	CA		05/28/2020	9.125	121,243						352,000	03/30/2020
100108424		HAZEL CREST	IL		05/25/2023	8.109	121,247						150,000	05/08/2023
100155183		HILTON HEAD ISLAND	SC		07/19/2024	7.750	121,249						345,000	02/05/2024
100109985		COLUMBIA	SC		06/22/2023	8.063	121,250						160,000	05/22/2023
100079198		LARGO	FL		02/24/2022	4.375	121,258						185,000	01/04/2022
100134577		GALVESTON	TX		10/30/2023	9.375	121,277						190,000	10/12/2023
100172141		DALLASTOWN	PA		10/17/2024	8.999	121,290						266,000	09/26/2024
3500113823		WINTER HAVEN	FL		12/20/2024	8.110	121,293						765,000	10/30/2024
100127112		TAMPA	FL		08/30/2023	9.690	121,294						250,000	05/16/2022
100101803		PHILADELPHIA	PA		03/31/2023	7.512	121,302						185,000	03/17/2023
100142437		TEXAS CITY	TX		03/08/2024	8.625	121,303						153,000	01/25/2024
100011972		SAINT PETERSBURG	FL		03/08/2017	4.325	121,306						353,000	09/04/2016
100060325		CUDAHY	WI		06/25/2021	4.125	121,306						180,500	01/29/2021
100143633		ARTESIA	NM		02/21/2024	7.990	121,312						198,000	01/18/2024
100153466		JACKSONVILLE	FL		05/30/2024	8.170	121,328						170,000	05/02/2024
100109932		KANSAS CITY	MO		06/22/2023	7.458	121,329						161,000	05/10/2023
100018297		HARTFORD	CT		06/27/2018	5.500	121,331						175,000	03/23/2018
100025899		TAMPA	FL		09/20/2018	4.000	121,332						152,000	04/30/2018
100113368		NORTH BRUNSWICK	NJ		06/29/2023	3.000	121,349						457,000	05/15/2022
100018420		HIALEAH	FL		06/27/2018	5.250	121,349						215,000	03/31/2018
100145449		UNITED KINGDOM	GBR		03/12/2024	9.500	121,352		4,623			(2,637)	145,000	10/11/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117017		JACKSON	TN		07/20/2023	5.375	121,357						206,000	03/01/2024
100028132		ROANOKE	AL		10/26/2018	3.380	121,368						161,500	06/25/2018
100054965		BRIDGEPORT	CT		03/23/2021	3.500	121,371						251,000	01/07/2021
100112680		DANIA BEACH	FL		06/29/2023	4.000	121,378						320,000	06/11/2022
100115265		PARK FOREST	IL		07/17/2023	7.831	121,381						170,000	06/14/2023
100012375		CHESAPEAKE	VA		04/28/2017	3.000	121,389						150,000	01/31/2017
100174421		WOODBRIDGE	VA		10/31/2024	8.500	121,390						666,000	08/26/2024
100092030		SCRANTON	PA		02/09/2023	8.256	121,398						170,000	01/17/2023
100156831		DETROIT	MI		06/27/2024	7.480	121,399						185,000	05/24/2024
100016554		ACWORTH	GA		04/10/2018	5.375	121,406						164,000	02/19/2018
100126325		SCRANTON	PA		08/30/2023	7.700	121,406						152,000	08/02/2023
100109998		BALTIMORE	MD		06/22/2023	7.627	121,413						160,000	05/10/2023
100111571		OLD LYME	CT		06/29/2023	2.875	121,422						425,000	06/02/2022
100164727		COLUMBIA	SC		08/23/2024	9.125	121,437						147,000	08/07/2024
100118702		HOUSTON	TX		07/25/2023	7.750	121,439						178,000	05/24/2023
100030390		STOCKBRIDGE	GA		12/20/2018	9.625	121,447						183,000	09/30/2018
100083803		FORT MOHAVE	AZ		07/12/2022	9.500	121,450						165,000	06/01/2022
100100171		KANSAS CITY	MO		03/17/2023	8.175	121,467						160,000	02/21/2023
100111186		HAINES CITY	FL		06/29/2023	4.625	121,474						288,000	05/16/2022
100057785		AVENUE	MD		06/30/2021	3.875	121,483						210,000	04/20/2021
100023427		MIAMI	FL		08/16/2018	5.250	121,489						176,000	06/15/2018
100026892		SELMA	CA		09/26/2018	4.625	121,491						275,000	06/13/2018
100164903		TOLEDO	OH		08/28/2024	8.450	121,494		328				167,000	07/31/2024
100128144		BALTIMORE	MD		09/11/2023	11.250	121,499						184,000	07/18/2023
100115230		PHILADELPHIA	PA		07/17/2023	8.088	121,499						200,000	06/16/2023
100086897		DEARBORN	MI		10/07/2022	8.375	121,500						187,500	09/09/2022
100175456		INDEPENDENCE	MO		12/23/2024	8.625	121,507		(3)				156,000	06/19/2024
100017106		SALEM	OR		04/26/2018	2.708	121,510						175,000	08/02/2017
100047958		SALIDA	CA		11/20/2020	4.500	121,512						398,050	07/31/2020
100047943		LEMON GROVE	CA		11/20/2020	4.250	121,515						508,250	07/31/2020
100055705		WEST PALM BEACH	FL		03/23/2021	4.500	121,515						245,000	01/02/2021
3310084993		CENTEREACH	NY		10/03/2024	8.603	121,518						595,000	09/03/2024
100118125		MIAMI	FL		07/20/2023	8.125	121,528						280,000	03/01/2024
100092061		EXETER	PA		02/09/2023	8.348	121,543						160,000	01/12/2023
100165820		BETHLEHEM	GA		08/29/2024	8.500	121,546						210,000	07/24/2024
100100489		EAST STROUDSBURG	PA		04/27/2023	6.375	121,551		1,743				184,000	04/04/2022
100137355		GLENDALE	AZ		12/01/2023	8.874	121,558						380,000	10/13/2023
100175821		PITTSBURGH	PA		11/12/2024	6.130	121,564		2				195,000	09/20/2024
100161857		GARY	IN		07/31/2024	7.530	121,585						160,000	07/09/2024
100181587		OKLAHOMA CITY	OK		12/09/2024	7.840	121,586		7				158,000	10/25/2024
100047472		SACRAMENTO	CA		11/20/2020	4.500	121,603						399,000	07/31/2020
100000579		WEIKERT	PA		09/27/2016	2.000	121,620						300,000	09/12/2016
3310078860		BROOKLYN	NY		10/10/2024	8.617	121,622						645,000	05/08/2024
100031572		MODESTO	CA		03/29/2019	4.199	121,633						250,000	12/08/2018
100048299		EUGENE	OR		11/20/2020	4.000	121,644						218,500	07/31/2020
100176883		CONROE	TX		11/15/2024	7.750	121,645		(16)				148,000	10/03/2024
100054987		LAVEEN	AZ		03/23/2021	4.750	121,649						305,000	01/07/2021
100023524		HENDERSONVILLE	NC		09/04/2018	5.250	121,664						175,000	09/04/2018
100185635		UNITED KINGDOM	GBR		12/20/2024	5.550	121,666					(534)	128,000	12/17/2024
100081017		OAKLAND	CA		03/18/2022	3.250	121,674						842,000	01/13/2022
100129756		BALTIMORE	MD		09/27/2023	9.375	121,674						154,000	09/08/2023
100024221		PITTSBURGH	PA		09/20/2018	5.000	121,687						184,062	09/20/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053500		THOMASVILLE	GA		03/23/2021	6.250	121,700						170,000	01/05/2021
100057806		FORT MYERS	FL		06/30/2021	3.625	121,700						179,000	05/19/2021
100108118		SMYRNA	GA		05/24/2023	7.499	121,702						263,000	04/03/2023
100172679		COLUMBUS	OH		11/21/2024	7.375	121,707		(6)				170,000	10/09/2024
100031182		LAS VEGAS	NV		03/29/2019	4.750	121,709						155,000	12/07/2018
100012386		VIRGINIA BEACH	VA		04/28/2017	5.000	121,711						138,000	01/31/2017
100178028		NORTH TONAWANDA	NY		11/19/2024	8.800	121,744						410,000	08/29/2024
3340085292		CRYSTAL LAKE	IL		12/05/2024	8.986	121,756						658,000	09/10/2024
100054502		NEWPORT NEWS	VA		03/23/2021	7.875	121,791						115,000	01/05/2021
100046586		GLOUCESTER CITY	NJ		11/25/2020	6.875	121,799						132,050	08/31/2020
100143927		PORT ARTHUR	TX		02/29/2024	8.250	121,816						164,000	02/01/2024
100054777		FOWLER	CA		03/23/2021	4.750	121,819						183,000	12/31/2020
100031193		LIVINGSTON	CA		03/29/2019	2.000	121,820						200,000	03/29/2018
100145402		UNITED KINGDOM	GBR		03/12/2024	3.390	121,830					(2,676)	122,500	02/28/2020
100146494		ST AUGUSTINE	FL		03/19/2024	10.000	121,838						544,675	10/21/2023
100116270		PITTSBURGH	PA		07/20/2023	7.250	121,841						166,000	03/01/2024
100047208		LA GRANGE PARK	IL		11/20/2020	6.500	121,853						424,650	07/31/2020
100065584		HOUSTON	TX		07/28/2021	3.750	121,877						200,000	05/07/2021
100045756		BROOKLYN	NY		11/25/2020	3.375	121,893						667,850	08/31/2020
100049190		FOUNTAIN	CO		11/20/2020	4.500	121,910						285,000	07/31/2020
100139385		DAYTON	OH		12/28/2023	8.800	121,911		1,003				160,000	11/08/2023
100028228		LAS VEGAS	NV		10/26/2018	4.250	121,921						270,750	06/03/2018
100174705		WILKES BARRE	PA		10/31/2024	10.125	121,922						178,000	02/12/2024
100154131		GLEN ELLYN	IL		07/11/2024	9.375	121,927						180,000	05/31/2024
3310080866		BRADENTON	FL		08/26/2024	8.141	121,933						775,000	07/03/2024
100165668		INDIANAPOLIS	IN		10/04/2024	7.875	121,944						150,000	08/21/2024
100079785		AVONDALE	AZ		04/08/2022	4.500	121,950						470,000	01/28/2022
3310041074		HUNTINGTON STATION	NY		11/01/2022	8.330	121,954						715,000	08/15/2022
100079529		SAN LUCAS	CA		04/08/2022	5.750	121,967						190,000	01/06/2022
100116676		TUCSON	AZ		07/20/2023	3.750	121,970						300,000	03/01/2024
100173912		COLUMBUS	OH		10/31/2024	7.750	121,982						155,000	09/13/2024
100164684		HAIKU	HI		08/23/2024	7.875	122,015						1,372,000	07/24/2024
100163844		AIKEN	SC		09/27/2024	8.750	122,015						158,000	08/05/2024
100049603		DENVER	CO		11/20/2020	4.250	122,016						346,750	07/31/2020
100049976		BEAVERTON	OR		11/20/2020	4.875	122,024						343,900	07/31/2020
100020255		AULT	CO		07/17/2018	5.500	122,031						305,000	07/17/2018
100012246		TAMPA	FL		04/28/2017	4.875	122,036						120,000	01/31/2017
100181553		SALEM	NJ		12/09/2024	7.170	122,040		5				170,000	11/04/2024
100024030		PHOENIX	AZ		09/10/2018	5.375	122,045						179,000	09/10/2018
100144878		UNITED KINGDOM	GBR		03/12/2024	3.390	122,052		5,717			(2,681)	123,000	05/20/2020
100140618		HASLET	TX		01/19/2024	7.125	122,060						373,000	11/17/2023
100047996		RIVERHEAD	NY		11/20/2020	4.500	122,067						337,250	07/31/2020
100137858		TULSA	OK		12/08/2023	8.375	122,069						230,000	11/02/2023
100152877		COLUMBUS	OH		05/22/2024	8.875	122,084		(50)				159,900	05/01/2024
3340070078		JACKSONVILLE	FL		03/14/2024	9.282	122,088						450,000	02/07/2024
100000272		FLORENCE	AZ		09/27/2016	5.000	122,090						139,000	08/25/2016
100112533		PORTLAND	OR		06/29/2023	5.000	122,096						535,000	06/03/2022
100144981		UNITED KINGDOM	GBR		03/12/2024	3.240	122,099					(2,648)	140,000	04/08/2020
3340075171		CLEVELAND	TX		05/10/2024	9.473	122,099						595,000	04/11/2024
3310080820		CHICAGO	IL		11/14/2024	8.141	122,104						1,125,000	07/19/2024
100028290		MIRAMAR	FL		10/26/2018	4.000	122,105						223,250	06/02/2018
100130215		BALTIMORE	MD		11/15/2023	8.625	122,105						180,000	10/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100128005		MEMPHIS	TN		09/08/2023	7.500	122,110						162,500	09/23/2022
100014644		RANDOLPH	MA		09/27/2017	6.000	122,116						315,000	07/28/2017
100078877		BELOIT	WI		02/24/2022	4.250	122,123						157,000	01/14/2022
100114443		LAWRENCEVILLE	GA		06/29/2023	4.000	122,132						340,000	05/14/2022
100120509		CLINTON	CT		08/18/2023	8.375	122,133						235,000	07/26/2023
100014147		KISSIMMEE	FL		05/25/2017	4.000	122,144						206,000	01/31/2017
100029012		PALM BAY	FL		10/26/2018	4.000	122,152						194,750	06/01/2018
100115540		ORLANDO	FL		07/19/2023	7.874	122,153						260,000	06/08/2023
100174463		WEST PALM BEACH	FL		10/31/2024	8.750	122,157						571,000	09/23/2024
100081791		FLORISSANT	MO		03/30/2022	5.000	122,172						200,000	02/15/2022
100185074		CLEVELAND	TX		12/20/2024	7.875	122,183		(3)				160,000	11/25/2024
100109893		EASTLAKE	OH		06/22/2023	7.512	122,184						162,000	05/08/2023
3340082266		PHILADELPHIA	PA		09/10/2024	9.131	122,187						590,000	08/05/2024
100111201		DAVISON	MI		06/29/2023	4.500	122,187						270,000	05/16/2022
100011802		EDINBURG	TX		03/08/2017	5.000	122,190						175,000	09/12/2019
100017966		LARGO	FL		05/22/2018	5.125	122,191						183,000	12/28/2017
100055110		LOWELL	MA		03/23/2021	4.500	122,206						258,900	01/01/2021
100090369		SURPRISE	AZ		02/03/2023	8.625	122,211						175,000	01/19/2023
100057856		RAPID CITY	SD		06/30/2021	3.375	122,214						175,000	04/20/2021
100033916		CORK	IRL		06/21/2019	4.500	122,215					(8,055)	346,126	11/30/2018
100020374		MILTON	FL		07/27/2018	5.375	122,226						174,900	07/27/2018
100023832		VISALIA	CA		09/04/2018	5.500	122,228						185,000	09/04/2018
100117316		LAS VEGAS	NV		07/20/2023	4.250	122,232						220,000	03/01/2024
3340087303		PETERSBURG	VA		10/23/2024	8.823	122,241						441,000	09/25/2024
100177809		OLNEY	MD		11/19/2024	9.800	122,243		(33)				455,000	08/26/2024
100133915		BAYTOWN	TX		11/29/2023	9.125	122,243						158,000	10/11/2023
100025279		NORTH MYRTLE BEACH	SC		09/20/2018	4.000	122,244						118,750	04/30/2018
100164165		BALTIMORE	MD		08/21/2024	8.375	122,250						168,000	07/24/2024
100112713		GAINESVILLE	GA		06/29/2023	2.875	122,262						315,000	06/03/2022
100010664		COHOES	NY		12/23/2016	3.870	122,287						179,000	09/14/2016
100031595		SACRAMENTO	CA		03/29/2019	3.250	122,290						255,000	12/08/2018
100088268		TRENTON	NJ		10/17/2022	7.624	122,312						160,000	09/21/2022
3310060797		BAYVILLE	NJ		10/31/2023	8.141	122,319						660,000	09/07/2023
100175992		KILLEEN	TX		11/14/2024	7.625	122,322		(35)				173,000	09/17/2024
100065650		JACKSONVILLE	FL		07/28/2021	4.750	122,327						160,000	06/03/2021
100172657		PHILADELPHIA	PA		11/21/2024	7.250	122,335		(13)				230,000	10/22/2024
100178117		GARLAND	UT		11/19/2024	9.675	122,335						700,000	08/30/2024
100081033		INDIANA	PA		03/18/2022	3.625	122,338						200,000	01/21/2022
100023691		SAINT CLAIR SHORES	MI		09/04/2018	5.500	122,348						165,000	09/04/2018
100181636		INDIANAPOLIS	IN		12/11/2024	6.875	122,354		1				250,000	11/01/2024
100170055		MACOMB	MI		11/08/2024	6.750	122,356		(10)				226,000	10/10/2024
100112915		MODESTO	CA		06/29/2023	6.500	122,362						420,000	05/16/2022
100034584		SLIGO	IRL		06/21/2019	4.250	122,362					(8,085)	78,638	11/30/2018
100028948		FRESNO	CA		10/26/2018	4.000	122,367						223,250	06/05/2018
100143593		LANSING	IL		02/21/2024	7.600	122,377						170,000	01/16/2024
100043094		ROME	OH		05/28/2020	6.000	122,384						145,000	08/22/2019
100024012		WINTER HAVEN	FL		09/10/2018	5.250	122,390						190,000	09/10/2018
100119609		LAWRENCEVILLE	GA		07/31/2023	8.125	122,400						415,000	06/26/2023
100075937		WICHITA	KS		01/07/2022	4.374	122,405						155,400	11/24/2021
100136815		PITTSBURGH	PA		11/27/2023	8.985	122,407						210,000	10/30/2023
100131856		HOUSTON	TX		10/06/2023	8.625	122,409						144,000	09/15/2023
100174443		ANCHORAGE	AK		10/31/2024	8.125	122,430						427,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100078951		ARNOLD	MO		02/24/2022	3.875	122,448						185,000	01/05/2022
3310067358		FAIRFIELD	CT		02/15/2024	8.673	122,453						700,000	12/08/2023
100145587		UNITED KINGDOM	GBR		03/12/2024	9.500	122,470		254			(2,690)	125,500	05/22/2020
100023211		MIAMI	FL		08/16/2018	5.375	122,474						177,000	05/18/2018
100139461		LAREDO	TX		12/28/2023	7.999	122,482						162,500	11/30/2023
100054967		WASHINGTON	DC		03/23/2021	4.625	122,482						485,000	12/31/2020
100149703		MELBOURNE	FL		04/26/2024	8.005	122,501						164,000	03/22/2024
100113356		READING	PA		06/29/2023	6.190	122,504						248,000	05/16/2022
100031792		STOCKTON	CA		03/29/2019	3.750	122,511						260,000	12/09/2018
3310076453		LIVINGSTON	NJ		07/19/2024	8.666	122,513						1,545,000	05/31/2024
100054554		CLEVELAND	OH		03/23/2021	4.000	122,513						123,000	12/31/2020
100000393		ATLANTIC CITY	NJ		09/27/2016	6.490	122,513						260,000	02/14/2023
100175861		PHILADELPHIA	PA		11/12/2024	7.620	122,518		2				170,000	10/02/2024
100068529		TILBURG	NLD		08/30/2021	3.650	122,530					(8,057)	205,313	06/30/2024
100184765		FAIRFIELD	CA		12/17/2024	9.000	122,534		(7)				788,529	10/26/2024
100068297		EVANS	CO		08/25/2021	4.750	122,541						165,000	06/14/2021
100070470		SAINT JOSEPH	MI		09/23/2021	4.750	122,552						174,000	08/18/2021
100175802		HAMILTON	NJ		11/12/2024	6.650	122,553						273,000	09/17/2024
100155459		ROSEVILLE	CA		06/18/2024	10.625	122,560						514,000	03/26/2024
100047957		LOXAHATCHEE	FL		11/20/2020	4.625	122,561						361,000	07/31/2020
100155201		YORK	PA		07/19/2024	8.625	122,570						150,000	07/14/2023
100025521		MARGATE	FL		09/20/2018	4.375	122,570						175,750	04/30/2018
100025382		CHICAGO	IL		09/20/2018	2.000	122,571						174,800	04/30/2018
100064769		CHAMBERSBURG	PA		07/14/2021	4.625	122,573						165,000	05/14/2021
100081437		ASHEVILLE	NC		03/18/2022	3.249	122,582						373,000	12/17/2021
100155365		GLENDORA	CA		06/18/2024	8.875	122,606						862,123	03/22/2024
100144902		UNITED KINGDOM	GBR		03/12/2024	4.340	122,631		4,841			(2,595)	115,000	02/06/2020
100019714		PHOENIX	AZ		07/26/2018	5.250	122,631						207,000	04/27/2018
100028548		WOODBURY	MN		10/26/2018	4.625	122,635						169,575	05/31/2018
100149868		COLUMBUS	OH		04/29/2024	7.625	122,669						160,000	04/10/2024
100113859		ROCKVILLE	MD		06/29/2023	8.000	122,672						900,000	05/14/2022
100133948		CHICAGO	IL		10/25/2023	8.683	122,678						200,000	09/19/2023
100065050		LANCASTER	PA		07/14/2021	3.990	122,685						230,000	05/18/2021
100054747		KOKOMO	IN		03/23/2021	4.000	122,689						144,000	01/04/2021
100064828		BELTON	SC		07/14/2021	4.000	122,690						200,000	05/21/2021
100134046		SEMINOLE	OK		10/25/2023	8.473	122,695						172,500	09/27/2023
100055295		MAPLE HEIGHTS	OH		03/23/2021	12.160	122,706						100,000	01/04/2021
100028657		VISALIA	CA		10/26/2018	4.000	122,712						140,125	06/03/2018
100109869		EAST SYRACUSE	NY		06/22/2023	7.918	122,718						160,000	05/24/2023
3340071298		CHATTANOOGA	TN		03/14/2024	9.508	122,736						510,000	02/12/2024
3340084165		OCALA	FL		11/21/2024	8.784	122,737						452,000	06/28/2024
100143061		NASHVILLE	TN		02/14/2024	8.625	122,748						235,000	11/30/2023
100029547		PHOENIX	AZ		10/26/2018	5.000	122,755						185,250	06/03/2018
100127965		UNIONVILLE	TN		09/08/2023	5.875	122,757						428,000	03/18/2022
3340074748		SPRINGFIELD	MA		04/30/2024	9.563	122,760						728,000	04/15/2024
3340078008		NORTH LITTLE ROCK	AR		07/19/2024	9.272	122,760						452,000	05/31/2024
100053787		QUEENSBURY	NY		03/23/2021	7.500	122,760						150,000	01/02/2021
100018393		CELINA	TX		06/27/2018	5.000	122,766						260,000	04/13/2018
100014174		BANNING	CA		05/25/2017	4.125	122,783						153,000	01/31/2017
100116905		HAZLETON	PA		07/20/2023	8.124	122,789						198,000	03/01/2024
100126762		MERRILLVILLE	IN		08/30/2023	4.750	122,793						182,500	08/30/2023
100079105		WENDOVER	UT		02/24/2022	3.750	122,798						266,000	12/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100018162		CLOVIS	CA		06/08/2018	5.000	122,805						285,000	03/27/2018
100174864		VIRGINIA BEACH	VA		10/31/2024	7.000	122,806						200,000	05/13/2024
100129979		DAYTON	OH		09/27/2023	8.713	122,810						160,000	08/31/2023
100053698		PHILADELPHIA	PA		03/23/2021	5.500	122,820						150,000	12/31/2020
100079085		ELLISVILLE	MO		02/24/2022	4.000	122,832						170,000	01/18/2022
100029715		VERNON HILLS	IL		10/26/2018	4.000	122,841						185,250	06/07/2018
100147268		MARIETTA	NY		03/28/2024	7.637	122,848						200,000	02/06/2024
100153453		WASHINGTON	PA		05/30/2024	8.900	122,851						160,000	04/12/2024
100175755		ARGYLE	TX		11/12/2024	7.625	122,871						950,000	10/23/2024
100181523		EUREKA	CA		12/06/2024	8.000	122,875		(5)				300,000	11/08/2024
3310086825		BRICK	NJ		10/31/2024	8.428	122,884						585,000	09/30/2024
100185597		MINNEAPOLIS	MN		12/20/2024	7.500	122,886		(4)				181,000	10/21/2024
100117078		LANCASTER	TX		07/20/2023	6.250	122,886						257,000	03/01/2024
100145726		UNITED KINGDOM	GBR		03/12/2024	3.390	122,890		5,733			(2,687)	125,000	02/18/2020
100055518		CHICAGO	IL		03/23/2021	4.625	122,900						150,000	01/03/2021
100180500		CHICAGO	IL		11/26/2024	9.125	122,900		(25)				250,000	11/08/2024
100112444		WEST COVINA	CA		06/29/2023	3.875	122,901						750,000	05/15/2022
100136833		LUMBERTON	NJ		11/27/2023	8.559	122,914						162,000	10/12/2023
100184864		STONY POINT	NY		12/17/2024	8.625	122,914		(6)				658,007	10/24/2024
100078959		MOBILE	AL		02/24/2022	3.625	122,938						180,000	01/07/2022
100023289		MESA	AZ		08/16/2018	5.250	122,940						235,000	06/01/2018
100154954		NORCROSS	GA		07/19/2024	7.500	122,945						165,000	01/29/2024
100141396		PHILADELPHIA	PA		01/30/2024	8.250	122,955						200,000	12/13/2023
100067783		JACKSONVILLE	FL		09/23/2021	4.125	122,956						250,000	07/21/2021
3310088623		BOISE	ID		11/21/2024	7.950	122,958						675,000	10/28/2024
100169381		LEBANON	IN		09/27/2024	7.625	122,960						165,000	08/09/2024
100140991		AURORA	IL		01/26/2024	8.990	122,968						184,000	10/17/2023
100108985		MANALAPAN	NJ		05/31/2023	7.500	122,970						250,000	05/01/2023
100012057		MIAMI	FL		03/08/2017	5.880	122,975						220,000	09/02/2016
100023975		WINCHESTER	CT		09/10/2018	5.625	122,989						175,500	09/10/2018
100025154		SANFORD	FL		09/20/2018	4.500	122,998						151,050	04/30/2018
100091473		DAYTON	OH		01/20/2023	8.467	123,022						185,000	12/30/2022
100150055		DANVILLE	VA		06/14/2024	7.750	123,033						165,000	04/30/2024
3340075546		SELMA	NC		07/29/2024	9.505	123,035						688,000	04/23/2024
100111646		WASHINGTON	DC		06/29/2023	5.000	123,039						433,000	05/15/2022
3310055250		ELLICOTT CITY	MD		06/29/2023	7.940	123,047						1,060,000	06/13/2023
100118063		CHATTANOOGA	TN		07/20/2023	4.875	123,058						209,000	03/01/2024
100023411		RIO RANCHO	NM		08/16/2018	5.625	123,061						167,500	06/26/2018
100012639		BAKERSFIELD	CA		05/25/2017	4.625	123,069						139,000	01/31/2017
100112741		DAWSONVILLE	GA		06/29/2023	4.450	123,075						325,000	06/05/2022
100013405		NAPLES	FL		05/25/2017	4.875	123,109						280,000	01/31/2017
100081431		FAYETTEVILLE	AR		03/18/2022	3.124	123,113						214,000	11/23/2021
100024638		DEARBORN HEIGHTS	MI		09/20/2018	5.000	123,113						285,000	04/16/2024
100044067		RIALTO	CA		08/19/2020	3.250	123,121						343,900	12/23/2019
100091531		HANCEVILLE	AL		01/20/2023	7.514	123,125						175,000	12/29/2022
100064745		SAN ANTONIO	TX		07/14/2021	4.250	123,134						204,000	04/27/2021
100013984		SPANAWAY	WA		05/25/2017	4.000	123,136						175,000	01/31/2017
100153710		MINERAL	VA		07/11/2024	7.500	123,140						615,000	05/24/2024
100136827		BINGHAMTON	NY		11/27/2023	8.739	123,146						205,000	10/06/2023
100143635		ARTESIA	NM		02/21/2024	7.990	123,150						201,000	01/18/2024
100076471		COAL CITY	IL		12/21/2021	6.125	123,154						175,000	11/24/2021
100057682		MURFREESBORO	TN		06/30/2021	4.375	123,154						240,000	05/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070508		PLYMOUTH	WI		09/23/2021	4.375	123,155						165,000	08/13/2021
3340067829		ENFIELD	CT		03/07/2024	9.504	123,156						614,000	12/29/2023
100120454		GAINESVILLE	FL		08/18/2023	8.999	123,162						175,000	07/18/2023
100054573		WHITEHALL	PA		03/23/2021	4.000	123,179						149,000	01/04/2021
100011422		SARASOTA	FL		12/23/2016	3.750	123,200						320,000	08/11/2016
100045820		LAS VEGAS	NV		11/25/2020	3.875	123,203						162,355	08/05/2020
100046145		CLEVELAND	OH		11/25/2020	4.125	123,204						185,250	08/31/2020
100049562		PHOENIX	AZ		11/20/2020	4.375	123,210						223,250	07/31/2020
100100665		BAKERSFIELD	CA		04/28/2023	6.250	123,214						180,000	08/12/2021
100115263		LUTZ	FL		07/17/2023	7.814	123,215						220,000	06/16/2023
100115239		COLUMBUS	GA		07/17/2023	8.358	123,221						150,000	06/01/2023
3310084755		NORTH BABYLON	NY		10/10/2024	8.302	123,225						653,000	08/21/2024
100011900		DILLSBURG	PA		03/08/2017	6.000	123,234						195,000	09/08/2016
100025989		MESA	AZ		09/20/2018	4.250	123,237						174,800	04/30/2018
100127226		PORT ST LUCIE	FL		08/30/2023	4.250	123,239						483,000	05/16/2022
100101151		NORTH MIAMI	FL		04/28/2023	4.050	123,243						270,000	12/30/2021
100068640		LEEUWARDEN	NLD		08/30/2021	7.565	123,248					(8,104)	230,000	12/01/2023
100091895		ALMELO	NLD		01/27/2023	5.900	123,248					(8,104)	170,000	12/01/2023
100081901		ROTTERDAM	NLD		03/30/2022	3.300	123,248					(8,104)	180,000	12/01/2023
100081987		S-HERTOGENBOSCH	NLD		03/30/2022	3.200	123,248					(8,104)	170,000	12/01/2023
100081988		S-HERTOGENBOSCH	NLD		03/30/2022	2.800	123,248					(8,104)	170,000	12/01/2023
100082732		DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022	3.000	123,248					(8,104)	170,000	12/01/2023
100168882		UNITED KINGDOM	GBR		09/26/2024	5.790	123,254					(8,832)	145,000	08/30/2024
100165096		UNITED KINGDOM	GBR		08/27/2024	5.790	123,254					(7,315)	130,000	08/22/2024
100168858		UNITED KINGDOM	GBR		09/26/2024	5.740	123,262					(8,833)	130,000	08/30/2024
100168864		UNITED KINGDOM	GBR		09/26/2024	5.740	123,262					(8,833)	130,000	08/30/2024
100165171		UNITED KINGDOM	GBR		08/27/2024	5.790	123,262					(7,316)	130,000	07/29/2024
100161583		UNITED KINGDOM	GBR		07/29/2024	5.740	123,262					(3,398)	130,000	06/27/2024
100161567		UNITED KINGDOM	GBR		07/29/2024	5.790	123,262					(3,398)	130,000	07/01/2024
100156933		UNITED KINGDOM	GBR		06/27/2024	5.740	123,262					(1,303)	130,000	06/20/2024
100161620		UNITED KINGDOM	GBR		07/29/2024	5.790	123,262					(3,398)	165,000	07/11/2024
100067539		LUBBOCK	TX		09/23/2021	4.375	123,262						165,000	05/27/2021
3340069703		AUGUSTA	GA		02/26/2024	9.028	123,275						720,000	01/19/2024
100048117		WINTER SPRINGS	FL		11/20/2020	4.125	123,280						199,500	07/31/2020
100023796		DULUTH	GA		09/04/2018	5.750	123,288						173,000	09/04/2018
100138415		WESLEY CHAPEL	FL		12/18/2023	8.999	123,297						230,000	10/31/2023
100064751		LAUREL	DE		07/14/2021	4.250	123,297						180,000	05/07/2021
100147285		YOUNGSTOWN	OH		03/28/2024	7.770	123,298	9					187,000	02/14/2024
100101566		GRETNA	LA		04/26/2023	6.875	123,301						162,000	03/15/2023
100161574		UNITED KINGDOM	GBR		07/29/2024	6.990	123,304					(3,399)	160,000	07/12/2024
100139806		UNITED KINGDOM	GBR		12/18/2023	7.190	123,305					(2,150)	127,500	03/16/2018
100055571		CONROE	TX		03/23/2021	8.000	123,326						215,000	01/05/2021
100127650		UPPER DARBY	PA		09/08/2023	10.490	123,333						157,000	07/14/2023
100164670		ALPHARETTA	GA		08/23/2024	8.875	123,337						609,000	07/23/2024
100081004		BAKERSFIELD	CA		03/18/2022	3.874	123,339						165,000	01/26/2022
100099609		CRAIG	CO		04/06/2023	9.875	123,351						142,000	02/28/2023
100168837		UNITED KINGDOM	GBR		09/26/2024	5.890	123,361					(8,840)	142,500	09/18/2024
100161607		UNITED KINGDOM	GBR		07/29/2024	5.890	123,361					(3,400)	140,000	07/16/2024
100116322		MOUNT LAUREL	NJ		07/20/2023	4.750	123,364						235,000	03/01/2024
100103846		PHILADELPHIA	PA		05/10/2023	8.061	123,378		1,254				160,000	04/20/2023
100111458		HALLANDALE	FL		06/29/2023	2.875	123,380						370,000	06/14/2022
100087055		BOLINGBROOK	IL		11/04/2022	9.125	123,394						145,000	09/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057754		NAPLES	FL		06/30/2021	4.500	123,399						165,000	05/07/2021
100067804		SPRINGFIELD	MA		09/23/2021	4.375	123,402						185,000	07/20/2021
100031402		MORENO VALLEY	CA		03/29/2019	7.300	123,406						270,000	03/29/2018
100181600		BRADDOCK	PA		12/09/2024	7.900	123,415		8				160,000	10/15/2024
100054264		SOUTHAMPTON	PA		03/23/2021	4.125	123,419						380,000	12/31/2020
100174563		LA MARQUE	TX		10/31/2024	11.500	123,424						180,000	08/04/2023
100111593		RICHMOND	VA		06/29/2023	2.875	123,445						545,000	06/02/2022
100165754		WARREN	MI		08/29/2024	8.500	123,452						150,000	07/15/2024
100116231		SUFFOLK	VA		07/20/2023	6.625	123,457						225,000	03/01/2024
100138027		CONVERSE	TX		12/13/2023	7.999	123,468						212,500	11/09/2023
100026119		SPRINGFIELD	OR		09/20/2018	4.625	123,472						180,500	04/30/2018
100079394		PHILADELPHIA	PA		03/17/2022	6.125	123,491						153,000	02/09/2022
100028534		HOLLYWOOD	FL		10/26/2018	4.125	123,506						161,500	06/01/2018
100085136		ENSCHEDE	NLD		07/27/2022	4.000	123,507					(8,121)	213,750	06/30/2024
100164927		DARBY	PA		08/28/2024	8.230	123,514						170,000	07/25/2024
100026631		CERES	CA		09/26/2018	4.000	123,527						393,000	06/13/2018
100138018		GREENWOOD	SC		12/13/2023	8.999	123,528						180,000	11/17/2023
100134314		QUINTON	VA		10/27/2023	8.625	123,528						162,000	08/31/2023
100047754		UPLAND	CA		11/20/2020	3.750	123,536						446,500	07/31/2020
100099818		PHILADELPHIA	PA		02/28/2023	7.603	123,536						225,000	01/20/2023
100089424		MIAMI	FL		11/18/2022	8.375	123,547						197,500	09/26/2022
100102558		DALLAS	TX		06/07/2023	6.875	123,551						180,000	08/12/2022
100018260		LUBBOCK	TX		06/27/2018	5.250	123,554						170,000	04/10/2018
100026410		RIVERVIEW	FL		09/26/2018	2.000	123,559						195,000	06/13/2018
100054308		LEBANON	PA		03/23/2021	10.720	123,563						180,000	01/05/2021
100018117		SNOWFLAKE	AZ		06/08/2018	5.375	123,566						189,900	03/26/2018
100180900		UNITED KINGDOM	GBR		11/27/2024	5.550	123,567					(1,579)	130,000	11/13/2024
100144506		PHILADELPHIA	PA		04/26/2024	8.125	123,567						156,000	03/04/2024
100137107		MANASSAS	VA		11/28/2023	8.750	123,569						225,000	07/21/2023
100174556		CUERO	TX		10/31/2024	10.125	123,577						180,000	06/07/2023
100184632		SANTA CLARITA	CA		12/17/2024	8.500	123,592		(7)				857,000	10/09/2024
100087785		PHILADELPHIA	PA		11/17/2022	10.125	123,600						190,000	10/19/2022
100055680		LANDING	NJ		03/23/2021	4.000	123,601						327,000	01/03/2021
100153198		ORLANDO	FL		05/30/2024	7.625	123,607						452,000	03/26/2024
100024267		BEND	OR		09/20/2018	5.250	123,608						265,000	09/20/2018
100023786		VISALIA	CA		09/04/2018	5.750	123,624						188,000	09/04/2018
100160479		DENTON	TX		07/19/2024	7.750	123,630						170,000	06/28/2024
100067776		GEORGETOWN	KY		09/23/2021	4.625	123,638						158,000	07/22/2021
100088490		HEERLEN	NLD		10/27/2022	5.200	123,654					(8,131)	175,000	12/01/2023
100112103		BESSEMER	AL		06/29/2023	3.625	123,655						330,000	06/02/2022
100178446		ESTERO	FL		11/21/2024	8.999	123,660		(7)				870,000	09/04/2024
100054479		DAYTON	OH		03/23/2021	11.550	123,665		959				153,000	12/30/2020
100058006		OLD HICKORY	TN		06/30/2021	4.250	123,665						218,500	04/26/2021
100043546		PORT ST LUCIE	FL		08/13/2020	6.000	123,681						285,000	12/17/2019
100068296		COVINGTON	KY		08/25/2021	4.750	123,685						168,000	06/14/2021
100114121		WAUWATOSA	WI		06/29/2023	5.980	123,693						293,000	05/16/2022
3310052728		FREEPORT	NY		06/08/2023	7.940	123,701						635,000	04/19/2023
100091384		MARRERO	LA		02/22/2023	7.875	123,702						236,000	11/22/2022
3340068316		MATTESON	IL		02/26/2024	9.396	123,710						540,000	01/12/2024
100141098		LAKE VILLA	IL		01/30/2024	8.480	123,714						160,000	12/15/2023
100185765		TAFT	CA		12/23/2024	6.750	123,718		1				170,000	11/21/2024
100078693		DIAMOND BAR	CA		02/02/2022	3.375	123,723						753,000	11/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100165132		UNITED KINGDOM	GBR		08/27/2024	5.790	123,728					(7,343)	130,500	08/16/2024
100112583		BUSHKILL	PA		06/29/2023	4.000	123,736						283,000	06/09/2022
100017936		ATLANTA	GA		05/22/2018	4.875	123,752						183,500	02/28/2018
100138642		MIAMI GARDENS	FL		02/02/2024	10.625	123,766						185,000	12/12/2023
100174609		SCHAUMBURG	IL		10/31/2024	9.750	123,769						155,000	01/12/2024
100112389		MORRISON	TN		06/29/2023	7.999	123,777						390,000	05/16/2022
100137381		HALLANDALE BEACH	FL		12/05/2023	8.500	123,780						155,000	10/26/2023
100169221		DETROIT	MI		09/27/2024	7.250	123,780						170,000	08/19/2024
100175781		MILWAUKEE	WI		11/12/2024	7.580	123,788		2				160,000	09/24/2024
100139797		UNITED KINGDOM	GBR		12/18/2023	7.590	123,789					(2,219)	128,000	09/01/2021
100031318		GOLD CANYON	AZ		03/29/2019	3.125	123,795						230,000	12/10/2018
100011562		CHARLOTTE	NC		03/08/2017	4.500	123,797						225,000	05/08/2021
100119796		NORTH LAUDERDALE	FL		08/08/2023	7.943	123,803						195,000	06/30/2023
100043955		BRONX	NY		08/19/2020	6.000	123,810						568,100	12/04/2019
100057985		HARVEST	AL		06/30/2021	4.375	123,814						158,000	04/26/2021
100081294		SMYRNA	GA		03/18/2022	2.990	123,829						235,000	01/07/2022
100112247		LA MARQUE	TX		06/29/2023	3.000	123,835						270,000	06/02/2022
100049296		HALIFAX	MA		11/20/2020	4.375	123,836						209,000	07/31/2020
100155244		WILKES BARRE	PA		07/19/2024	8.500	123,836						188,000	12/12/2023
100145757		UNITED KINGDOM	GBR		03/12/2024	9.500	123,841		4,717			(2,670)	124,992	01/03/2020
100177938		GENEVA	IL		11/19/2024	8.175	123,859						569,200	08/27/2024
100163923		CHICAGO	IL		10/04/2024	7.750	123,862						180,000	08/19/2024
100146744		PENNS GROVE	NJ		03/20/2024	8.250	123,868						158,000	02/15/2024
100088030		UNION CITY	GA		10/25/2022	8.750	123,876						210,000	09/23/2022
100055087		DURHAM	NC		03/23/2021	3.625	123,884						325,000	12/31/2020
100132789		LOS ANGELES	CA		11/03/2023	7.875	123,888						1,100,000	08/04/2023
100079003		LEWISBURG	TN		02/24/2022	4.250	123,890						183,000	01/06/2022
100174423		GLENDALE	CA		10/31/2024	8.625	123,892						602,000	09/03/2024
100090164		HOFFMAN ESTATES	IL		01/13/2023	9.250	123,898						166,000	11/28/2022
100011818		RIVERVIEW	FL		03/08/2017	4.000	123,909						185,000	09/03/2016
100162301		PHILADELPHIA	PA		09/06/2024	9.625	123,913						151,000	07/31/2024
100064790		OCALA	FL		07/14/2021	4.375	123,913						195,000	05/17/2021
100049918		BALTIMORE	MD		11/20/2020	3.375	123,915						161,500	07/31/2020
100175776		DELAND	FL		11/12/2024	6.590	123,920		379				190,000	09/26/2024
100016409		BRYAN	TX		04/05/2018	5.250	123,924						180,000	02/02/2018
100049183		DECATUR	GA		11/20/2020	4.125	123,945						190,000	07/31/2020
3310080153		GREENVILLE	SC		08/26/2024	9.135	123,948						1,900,000	07/09/2024
100119726		BELLMAWR	NJ		08/08/2023	8.130	123,952						175,000	07/07/2023
100117324		PAWLEYS ISLAND	SC		07/20/2023	5.500	123,961						215,000	03/01/2024
100119756		KANSAS CITY	MO		08/08/2023	7.350	123,963						174,000	06/27/2023
100111928		VISALIA	CA		06/29/2023	5.875	123,973						340,000	05/17/2022
100157575		GRONINGEN	NLD		06/28/2024	5.550	123,973					(4,202)	190,000	06/10/2024
100165727		NEW ORLEANS	LA		08/29/2024	8.375	123,990						171,000	07/03/2024
100100754		ROSHARON	TX		04/28/2023	7.500	123,990						207,000	10/29/2021
100029317		OXON HILL	MD		10/26/2018	5.000	123,991						147,250	05/31/2018
100149172		COLUMBUS	GA		04/22/2024	6.750	123,999						171,000	03/26/2024
100185100		ORLANDO	FL		12/20/2024	6.250	124,007		3				250,000	11/19/2024
100161923		COLUMBUS	GA		07/31/2024	6.750	124,007						167,000	07/09/2024
100025300		BROWNSTOWN	MI		09/20/2018	4.625	124,008						173,850	04/30/2018
100144897		UNITED KINGDOM	GBR		03/12/2024	3.390	124,013		5,840			(2,724)	125,000	01/24/2020
100111412		PENSACOLA	FL		06/29/2023	4.830	124,018						335,000	06/02/2022
100144649		UNITED KINGDOM	GBR		01/25/2024	7.340	124,021					(1,786)	260,000	01/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126524		FT LAUDERDALE	FL		08/30/2023	7.530	124,022						210,000	05/13/2022
100153427		SCRANTON	PA		05/30/2024	8.210	124,029						150,000	05/02/2024
100078258		SPRING	TX		02/10/2022	6.375	124,029						172,000	01/07/2022
100111194		SANFORD	FL		06/29/2023	3.375	124,032						272,000	05/16/2022
100103796		WINSTON-SALEM	NC		05/10/2023	7.685	124,033						175,000	04/13/2023
100079628		WEST PALM BEACH	FL		04/25/2022	7.750	124,038						160,000	01/29/2022
100115174		TRENTON	NJ		07/17/2023	7.491	124,047		2,277				185,000	06/07/2023
100054848		BELLMAWR	NJ		03/23/2021	3.250	124,049						138,000	01/04/2021
100090725		LAUDERHILL	FL		12/29/2022	7.882	124,067						177,000	11/29/2022
100019986		SAINT PAUL	MN		07/30/2018	5.500	124,078						180,000	05/17/2018
100113387		ORLANDO	FL		06/29/2023	4.625	124,110						268,000	05/16/2022
100044649		BOTHELL	WA		11/19/2020	8.250	124,115						517,500	08/09/2019
100173857		MIDWEST CITY	OK		10/31/2024	7.125	124,130						169,700	09/11/2024
100174458		LONGWOOD	FL		10/31/2024	8.250	124,148						670,000	09/20/2024
100108439		SYRACUSE	NY		05/25/2023	7.761	124,149						175,000	05/03/2023
100141890		SUGAR LAND	TX		03/27/2024	7.875	124,149						232,500	01/30/2024
100100263		CHICAGO	IL		03/17/2023	8.437	124,150						242,000	02/22/2023
100132253		GARNER	NC		10/13/2023	6.250	124,154						510,000	08/24/2023
100167635		SUITLAND	MD		09/19/2024	6.500	124,156						333,000	08/06/2024
100019849		MIAMI	FL		07/30/2018	5.250	124,160						180,000	05/22/2018
100126564		BRIDGEPORT	NJ		08/30/2023	9.810	124,170						255,000	05/16/2022
100055164		MILWAUKEE	WI		03/23/2021	7.000	124,180						77,880	01/08/2021
100000414		LA PINE	OR		09/27/2016	5.380	124,197						204,900	08/25/2016
100174477		RIALTO	CA		10/31/2024	7.500	124,210						763,000	10/02/2024
100054936		CHICAGO	IL		03/23/2021	4.999	124,214						120,000	01/05/2021
100019598		SPRING	TX		07/26/2018	5.250	124,220						175,000	04/03/2018
100155264		NEW HAVEN	CT		07/19/2024	9.375	124,224						164,000	02/28/2023
100083438		SOUTHEND-ON-SEA	GBR		05/27/2022	5.490	124,227					(2,253)	285,000	05/05/2022
100026981		PITTSBURG	CA		09/26/2018	3.000	124,234						399,000	06/13/2018
100068497		MESQUITE	TX		08/25/2021	4.625	124,235						164,000	07/08/2021
100000608		NAMPA	ID		09/27/2016	5.000	124,254						164,000	08/25/2016
100146168		EASTON	PA		03/19/2024	10.500	124,258						615,000	10/28/2023
100103233		MACON	GA		04/27/2023	8.875	124,275						162,000	04/06/2023
100011903		MOUNT AIRY	MD		03/08/2017	4.375	124,277						249,000	09/02/2016
100184774		RENO	NV		12/17/2024	7.750	124,283		(8)				607,476	10/11/2024
100057485		ROTTERDAM	NLD		05/12/2021	8.180	124,284					(8,172)	460,000	06/30/2024
100088504		HILVERSUM	NLD		10/27/2022	5.000	124,284					(8,172)	365,000	12/01/2023
100103340		CASTRICUM	NLD		04/28/2023	5.530	124,284					(8,172)	177,273	12/01/2023
100089695		HEERLEN	NLD		11/29/2022	5.100	124,284					(8,172)	160,000	12/01/2023
100085044		EMMEN	NLD		07/27/2022	3.500	124,284					(8,173)	200,000	12/01/2023
100083373		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.050	124,284					(8,172)	200,000	12/01/2023
100065909		WAGENINGEN/EDE	NLD		07/30/2021	8.280	124,284					(8,172)	145,387	06/01/2021
100147336		VELP	NLD		03/27/2024	5.500	124,284					(5,628)	150,000	06/30/2024
100153744		LEEUWARDEN	NLD		05/30/2024	5.850	124,284					(5,663)	160,000	04/30/2024
100168937		S-GRAVENHAGE	NLD		09/26/2024	5.600	124,284					(9,841)	160,000	09/04/2024
100139917		NETHERLANDS	NLD		12/28/2023	6.200	124,284					(8,172)	182,143	06/30/2024
100116849		LAKELAND	FL		07/20/2023	7.250	124,284						170,000	03/01/2024
100086978		LANSING	MI		10/24/2022	8.250	124,287						164,000	09/02/2022
100030858		AUBURN	WA		04/09/2019	4.500	124,290						413,250	10/05/2018
100090691		LINWOOD	PA		12/29/2022	8.473	124,291						165,000	12/05/2022
100113829		KANSAS CITY	KS		06/29/2023	6.125	124,293						605,900	06/02/2022
3310089331		MASTIC	NY		11/21/2024	8.428	124,295						645,000	10/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340076768		BALTIMORE	MD		06/04/2024	9.623	124,309						570,000	05/09/2024
100135001		BUFFALO	NY		10/30/2023	9.250	124,310						160,000	10/10/2023
100054367		GRAVOIS MILLS	MO		03/23/2021	4.000	124,315						142,000	01/05/2021
3310034858		STATEN ISLAND	NY		06/08/2023	8.841	124,317						690,000	02/19/2023
100024581		RIO RANCHO	NM		09/20/2018	4.250	124,318						147,250	04/30/2018
100144769		UNITED KINGDOM	GBR		03/12/2024	3.550	124,326		5,693			(2,678)	156,500	04/03/2020
100115180		CLEVELAND	OH		07/17/2023	8.377	124,335		1,359				162,000	06/15/2023
3500110065		BIRMINGHAM	AL		11/27/2024	8.508	124,338						5,100,000	10/14/2024
100023227		PENSACOLA	FL		08/16/2018	4.875	124,341						185,000	03/16/2018
100162322		CALEXICO	CA		08/06/2024	9.625	124,342						487,000	06/12/2024
100130029		MILWAUKEE	WI		09/27/2023	7.722	124,346						222,000	08/22/2023
100067562		STEPHENVILLE	TX		09/23/2021	4.500	124,351						147,000	06/30/2021
100057540		AUGUSTA	GA		06/30/2021	3.625	124,351						171,000	04/08/2021
100114293		BROOKLYN	NY		06/29/2023	2.875	124,363						628,000	07/07/2022
100109938		LAKELAND	FL		06/22/2023	7.904	124,365						175,000	05/17/2023
100050036		CINCINNATI	OH		11/20/2020	3.625	124,367						131,670	07/31/2020
100116548		CAMILLUS	NY		07/20/2023	6.250	124,373						190,000	03/01/2024
100130315		FORT LAUDERDALE	FL		09/28/2023	8.750	124,373						168,000	08/15/2023
100101748		MIDDLETOWN	NY		03/31/2023	7.912	124,379						165,000	03/16/2023
100032937		CLARE	IRL		06/21/2019	4.750	124,386					(8,251)	162,003	11/30/2018
100047798		WEST HAVEN	CT		11/20/2020	4.250	124,386						180,500	07/31/2020
100013088		SACRAMENTO	CA		05/25/2017	4.375	124,400						250,000	01/31/2017
100110829		LITHONIA	GA		06/29/2023	4.500	124,401		2,221				271,000	05/16/2022
100043975		ELLWOOD CITY	PA		08/19/2020	6.000	124,418						114,000	05/09/2019
100011536		BATON ROUGE	LA		03/08/2017	5.000	124,421						178,000	11/30/2016
100144669		UNITED KINGDOM	GBR		03/12/2024	3.740	124,438					(2,683)	125,000	03/03/2020
100068115		FORT MYERS	FL		08/25/2021	4.250	124,448						167,000	06/25/2021
100030816		KISSIMMEE	FL		04/09/2019	4.000	124,451						190,000	05/18/2018
100078914		PHILADELPHIA	PA		02/24/2022	3.999	124,455						186,000	01/18/2022
100175483		SAVANNAH	GA		12/23/2024	7.375	124,462		(1)				195,000	03/29/2024
100087514		SALEM	WV		10/25/2022	5.750	124,465						188,000	05/20/2022
100028610		CHULA VISTA	CA		10/26/2018	4.625	124,466						242,250	06/03/2018
100152881		FAYETTEVILLE	NC		05/22/2024	8.499	124,469						160,000	04/26/2024
100165164		UNITED KINGDOM	GBR		08/27/2024	6.940	124,471					(7,388)	130,000	08/01/2024
100135694		EAST PROVIDENCE	RI		11/09/2023	9.750	124,474						375,000	08/11/2023
100114023		FULLERTON	CA		06/29/2023	5.500	124,475						835,000	06/02/2022
3300004759		PANAMA CITY BEACH	FL		12/28/2023	9.390	124,475						500,000	10/17/2023
100086627		COLUMBIA	SC		09/30/2022	10.000	124,475						150,000	08/29/2022
100138023		SAINT JOSEPH	MO		12/13/2023	8.625	124,496						160,000	10/26/2023
100026856		KEYES	CA		09/26/2018	2.375	124,499						199,900	06/13/2018
100129959		STAFFORD	VA		09/27/2023	7.837	124,512						207,000	08/10/2023
100130212		MIDDLETOWN	OH		11/15/2023	9.000	124,517						180,000	10/06/2023
100013003		LAS VEGAS	NV		05/25/2017	4.625	124,517						130,000	01/31/2017
100146479		HIALEAH	FL		03/19/2024	8.625	124,531						1,021,665	11/04/2023
100146111		SALT LAKE CITY	UT		03/19/2024	6.000	124,534						614,524	10/25/2023
100011452		CANTON	CT		12/23/2016	4.375	124,556						150,000	08/10/2016
100054498		SAN ANTONIO	TX		03/23/2021	4.250	124,561						270,000	01/03/2021
100141785		TOMS RIVER	NJ		01/30/2024	10.249	124,565						210,000	12/27/2023
100145801		MOBILE	AL		05/08/2024	8.500	124,575						170,000	04/10/2024
100170476		SOUTHINGTON	CT		10/09/2024	7.999	124,576						187,000	09/10/2024
100170460		ALTAMONTE SPRINGS	FL		10/09/2024	7.125	124,578		508				197,000	09/03/2024
100012244		GREENWOOD	SC		04/28/2017	2.750	124,584						120,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100143814		ALMERE	NLD		02/27/2024	6.050	124,587					(5,930)	255,933	06/30/2024
100130427		LEXINGTON PARK	MD		09/28/2023	9.999	124,589						190,000	09/14/2023
100091253		NEW RICHMOND	WI		01/31/2023	10.125	124,595						178,000	12/19/2022
100177837		WHITMAN	MA		11/19/2024	8.900	124,599		(23)				587,100	08/26/2024
100057954		BALTIMORE	MD		06/30/2021	3.625	124,603						162,000	04/26/2021
100141133		WINSLOW	NJ		01/30/2024	8.950	124,606						162,000	12/26/2023
100057869		CAPE CORAL	FL		06/30/2021	4.250	124,608						160,000	04/08/2021
100047250		BIRMINGHAM	AL		11/20/2020	4.375	124,612						356,155	07/31/2020
100175429		HARLINGEN	TX		12/23/2024	8.500	124,613		(3)				170,000	07/19/2024
100076305		FAIRVIEW HEIGHTS	IL		01/07/2022	3.875	124,616						166,000	11/16/2021
100087173		MYRTLE BEACH	SC		10/25/2022	5.375	124,620						174,000	02/15/2022
100046873		HOUSTON	TX		11/20/2020	7.000	124,632						299,250	07/31/2020
100168889		UNITED KINGDOM	GBR		09/26/2024	5.790	124,636					(8,931)	140,000	09/20/2024
100156955		UNITED KINGDOM	GBR		06/27/2024	5.790	124,636					(1,318)	150,000	06/03/2024
100147218		PHILADELPHIA	PA		03/28/2024	8.260	124,639						162,000	02/29/2024
100027985		MAYWOOD	IL		10/26/2018	4.375	124,645						237,500	05/31/2018
100119815		BALTIMORE	MD		08/08/2023	7.470	124,648						165,000	06/26/2023
100026323		PHOENIX	AZ		09/20/2018	4.000	124,649						166,250	04/30/2018
100114091		MONTOURSVILLE	PA		06/29/2023	4.125	124,667						350,000	06/10/2022
100143626		BALTIMORE	MD		02/21/2024	8.440	124,677						162,000	02/02/2024
100112296		ALEXANDRIA	VA		06/29/2023	2.875	124,679						265,000	06/09/2022
100115183		KANSAS CITY	MO		07/17/2023	7.981	124,693						165,000	06/07/2023
100141403		MERIDIANVILLE	AL		01/30/2024	8.000	124,696						275,000	01/02/2024
100014562		ONTARIO	CA		09/27/2017	3.625	124,705						350,000	07/28/2017
100031277		SUNRISE	FL		03/29/2019	6.500	124,728						133,000	12/08/2018
100111920		AURORA	IL		06/29/2023	5.500	124,732						335,000	05/16/2022
100129877		PARK FOREST	IL		09/27/2023	8.138	124,734						175,000	08/25/2023
100102908		KANSAS CITY	MO		06/22/2023	9.250	124,735						165,000	10/06/2022
100151848		CONROE	TX		05/10/2024	6.750	124,736						174,000	04/25/2024
100043123		SALEM	UT		05/28/2020	4.125	124,739						320,000	04/14/2020
100156695		APPLE VALLEY	CA		06/26/2024	7.125	124,740						480,000	06/10/2024
3340083357		WATERBURY	CT		12/19/2024	9.093	124,740						590,000	08/06/2024
100127041		KNOXVILLE	TN		08/30/2023	4.750	124,755						253,000	05/17/2022
100185121		LAFAYETTE	IN		12/20/2024	7.875	124,759		(3)				164,000	11/22/2024
100143639		MEMPHIS	TN		02/21/2024	8.300	124,763						162,000	01/08/2024
100139744		UNITED KINGDOM	GBR		12/18/2023	6.040	124,763					(2,158)	190,000	10/02/2023
100162284		CARENCRO	LA		09/06/2024	7.875	124,765						155,000	07/29/2024
100100877		HOUSTON	TX		04/28/2023	5.875	124,773						215,000	12/30/2021
100139711		UNITED KINGDOM	GBR		12/18/2023	6.640	124,775					(2,205)	180,000	09/05/2023
100011488		SARASOTA	FL		12/23/2016	4.125	124,780						238,000	08/10/2016
100078949		CHATTANOOGA	TN		02/24/2022	4.125	124,785						195,000	12/17/2021
100090237		SIMPSONVILLE	SC		01/13/2023	9.500	124,786						153,900	11/14/2022
100150153		AUSTELL	GA		06/14/2024	9.000	124,792						150,000	05/28/2024
100129350		LAWRENCEVILLE	GA		09/25/2023	7.990	124,816						348,000	08/10/2023
100146585		RICHMOND	VA		03/20/2024	7.874	124,825						340,000	02/28/2024
100133496		MIAMI	FL		10/19/2023	7.749	124,834						565,000	09/11/2023
100139525		JACKSONVILLE	FL		12/28/2023	9.625	124,850						263,000	12/08/2023
100055456		MEDINA	OH		03/23/2021	5.250	124,853						238,000	10/22/2024
3340084629		ROEBLING	NJ		09/26/2024	8.733	124,859						700,000	09/04/2024
100158550		ALLENTOWN	PA		07/10/2024	8.375	124,861						152,000	04/26/2024
3310053097		SEASIDE HEIGHTS	NJ		06/29/2023	8.666	124,880						825,000	05/02/2023
100109872		WARREN	NJ		06/22/2023	7.961	124,880						487,000	05/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310081230		WEATHERFORD	TX		08/26/2024	9.128	124,890						733,000	07/19/2024
100178136		LAUREL	MD		11/19/2024	10.050	124,911		(40)				765,000	08/30/2024
100012282		WATERBURY	CT		04/28/2017	2.250	124,911						155,000	08/03/2020
100054664		FOLSOM	PA		03/23/2021	7.000	124,913						228,000	12/31/2020
100164944		PITTSBURGH	PA		08/28/2024	7.960	124,917						175,000	07/22/2024
100054832		GETTYSBURG	PA		03/23/2021	7.000	124,934						130,000	01/03/2021
100180503		TEMPLE	GA		11/26/2024	8.999	124,936		(14)				242,000	11/12/2024
100174589		PITTSBURGH	PA		10/31/2024	9.000	124,949						159,000	08/10/2023
100111775		BENZONIA	MI		06/29/2023	7.250	124,975						300,000	06/06/2022
100049576		PHOENIX	AZ		11/20/2020	4.250	124,976						185,250	07/31/2020
100145184		UNITED KINGDOM	GBR		03/12/2024	3.350	124,976		5,629			(2,719)	125,000	12/13/2019
100156882		CHESTER	PA		06/27/2024	8.600	124,978						185,000	05/23/2024
100130048		AMBRIDGE	PA		09/27/2023	8.280	124,992						175,000	08/08/2023
100145035		UNITED KINGDOM	GBR		03/12/2024	3.250	124,994		5,800			(2,645)	125,000	03/06/2020
100030911		FORT LAUDERDALE	FL		04/09/2019	2.000	125,002						389,500	10/06/2018
100047545		WELLESLEY	MA		11/20/2020	5.875	125,006						802,750	07/31/2020
100055207		MINNEAPOLIS	MN		03/23/2021	7.980	125,011						239,500	12/31/2020
100012177		FAIRFAX	VA		03/08/2017	5.500	125,013						433,000	09/03/2016
100013968		PRATTVILLE	AL		05/25/2017	3.375	125,013						220,000	01/31/2017
100174126		PRATTVILLE	AL		10/31/2024	8.375	125,013						149,000	08/20/2024
100107833		ROME	GA		05/19/2023	10.000	125,017						165,000	05/01/2023
100083505		FRISCO	TX		06/06/2022	6.002	125,030						735,000	05/19/2022
100026859		FRESNO	CA		09/26/2018	3.875	125,057						210,000	06/14/2018
100044264		STERLING	VA		08/19/2020	2.000	125,062						313,500	07/23/2019
100130398		CORPUS CHRISTI	TX		09/28/2023	9.500	125,063						177,000	08/21/2023
100068106		WEST PALM BCH	FL		08/25/2021	3.625	125,069						175,000	06/28/2021
100053640		PHILADELPHIA	PA		03/23/2021	5.500	125,090						144,000	01/05/2021
100049100		STOCKTON	CA		11/20/2020	3.625	125,091						210,188	07/31/2020
100086264		RIVERDALE	GA		09/29/2022	9.374	125,103						140,000	07/14/2022
100012737		SPRING HILL	FL		05/25/2017	4.625	125,103						151,000	01/31/2017
100025280		PAHRUMP	NV		09/20/2018	3.625	125,104						192,850	04/30/2018
100174569		GRIFFIN	GA		10/31/2024	7.875	125,104						165,000	01/23/2024
100030103		HEBRON	NH		12/20/2018	4.750	125,108						235,000	09/30/2018
100017935		ACWORTH	GA		05/22/2018	5.125	125,110						195,000	03/14/2018
100145582		UNITED KINGDOM	GBR		03/12/2024	3.150	125,113		5,903			(2,748)	125,000	05/29/2020
100174849		BOWLING GREEN	KY		10/31/2024	7.125	125,161						190,000	04/08/2024
100000276		CHIEFLAND	FL		09/27/2016	7.625	125,165						166,000	08/25/2016
100153892		DALLAS	TX		06/05/2024	8.875	125,173						250,000	05/17/2024
100011410		FONTANA	CA		12/23/2016	4.250	125,178						250,000	08/10/2016
100155768		SIMI VALLEY	CA		06/18/2024	9.750	125,184						734,977	03/22/2024
100000467		SPOKANE	WA		09/27/2016	5.000	125,197						180,000	08/30/2016
100033931		DUBLIN	IRL		06/21/2019	4.650	125,213					(8,257)	352,927	11/30/2018
100175422		COVINGTON	GA		12/23/2024	8.375	125,230		(3)				217,000	06/20/2024
100047535		CAMPBELL	CA		11/20/2020	7.875	125,237						978,500	07/31/2020
100046356		WASHINGTON	IL		11/25/2020	4.125	125,241						237,500	08/31/2020
100013940		CALDWELL	ID		05/25/2017	4.250	125,246						185,000	01/31/2017
100030486		REDLANDS	CA		12/20/2018	2.000	125,255						336,000	09/30/2018
100064933		BAY VILLAGE	OH		07/14/2021	4.125	125,263						172,000	05/14/2021
100025447		WOONSOCKET	RI		09/20/2018	4.250	125,271						156,750	04/30/2018
100031974		SAN BERNARDINO	CA		03/29/2019	4.250	125,275						245,000	12/07/2018
100078357		CAPE CORAL	FL		02/10/2022	6.875	125,291						175,000	01/24/2022
100158458		PEARLAND	TX		07/10/2024	7.500	125,295						340,000	04/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100043346		COVENTRY	RI		08/13/2020	3.625	125,295						204,250	08/20/2019
100100493		KILLEEN	TX		04/27/2023	6.500	125,296						193,000	04/01/2022
100116603		ORANGE PARK	FL		07/20/2023	4.750	125,304						196,000	03/01/2024
100127304		CREAM RIDGE	NJ		08/30/2023	3.625	125,307						585,000	06/05/2022
100065659		TAMPA	FL		07/28/2021	4.875	125,311						181,000	06/11/2021
100141158		KENOSHA	WI		01/30/2024	7.960	125,314						155,000	12/28/2023
100115186		TRENTON	NJ		07/17/2023	7.577	125,324		1,652				180,000	06/08/2023
100134751		PHILADELPHIA	PA		10/30/2023	8.875	125,332						150,000	09/27/2023
100000159		REEDLEY	CA		09/27/2016	6.000	125,342						155,000	08/26/2016
100029257		PITTSBURG	CA		10/26/2018	4.500	125,349						394,250	06/03/2018
100013205		LAS VEGAS	NV		05/25/2017	4.500	125,354						136,000	01/31/2017
100117215		CALHOUN	GA		07/20/2023	6.250	125,360						252,439	03/01/2024
100054584		DOWNSVILLE	LA		03/23/2021	5.375	125,363						215,000	01/05/2021
100060228		OMAHA	NE		06/25/2021	4.250	125,363						200,000	04/16/2021
100116922		LITTLE ELM	TX		07/20/2023	4.375	125,368						397,000	03/01/2024
100099809		SCRANTON	PA		02/28/2023	7.479	125,369						195,000	02/08/2023
100055632		FLORISSANT	MO		03/23/2021	7.000	125,372						170,000	01/03/2021
100079834		PASCO	WA		04/25/2022	4.000	125,376						335,000	01/20/2022
100071855		TAMPA	FL		10/14/2021	4.375	125,382						190,000	08/13/2021
100054579		KINGS PARK	NY		03/23/2021	5.500	125,400						470,000	12/31/2020
100143581		CLEVELAND	OH		02/21/2024	8.020	125,410						176,000	01/17/2024
100139444		ALBANY	GA		12/28/2023	8.750	125,416						162,000	12/08/2023
100155253		FORTY FORT	PA		07/19/2024	8.875	125,417						179,500	12/12/2023
100114458		DECATUR	GA		06/29/2023	7.350	125,418						250,000	05/16/2022
100055047		MAYSVILLE	GA		03/23/2021	4.250	125,419						365,000	07/17/2023
100012716		MIAMI GARDENS	FL		05/25/2017	4.000	125,422						140,000	01/31/2017
100053905		NEW HAVEN	CT		03/23/2021	6.500	125,428						290,000	01/05/2021
100158433		BUSHKILL	PA		07/10/2024	7.625	125,432						200,000	03/29/2024
100049997		SIMI VALLEY	CA		11/20/2020	8.250	125,442						579,500	07/31/2020
100045626		MARLBOROUGH	MA		11/25/2020	3.750	125,449						256,500	08/31/2020
100000411		TULSA	OK		09/27/2016	5.050	125,450						235,000	08/24/2016
100173847		WASHINGTON TOWNSHIP	NJ		10/31/2024	6.625	125,454		25				295,000	09/12/2024
100032064		SANTA MARIA	CA		03/29/2019	3.500	125,457						320,000	12/08/2018
100030539		WALDORF	MD		12/20/2018	3.875	125,461						220,000	09/30/2018
100185668		UNITED KINGDOM	GBR		12/20/2024	5.690	125,468					(551)	215,000	12/04/2024
100057951		ALEXANDRIA	VA		06/30/2021	4.625	125,480						162,000	04/28/2021
100065372		HOUSTON	TX		07/28/2021	4.875	125,485						170,000	05/27/2021
100144276		INVERNESS	FL		03/07/2024	7.624	125,505						244,300	02/14/2024
100088936		CHIPPEWA LAKE	OH		11/15/2022	7.750	125,506						182,000	10/14/2022
100045461		SACRAMENTO	CA		11/25/2020	4.875	125,514						333,450	08/31/2020
100053477		RUTLEDGE	GA		03/23/2021	3.625	125,527						189,000	01/07/2021
100175855		LUZERNE	PA		11/12/2024	7.770	125,543		290				165,000	09/23/2024
100175504		OAKLAND PARK	FL		12/23/2024	7.750	125,546		(3)				285,000	05/22/2024
100109640		HOLIDAY	FL		06/14/2023	7.999	125,563						190,000	05/19/2023
100176667		FORT WALTON BEACH	FL		11/15/2024	7.125	125,575		(1)				172,000	09/05/2024
100019592		MONTGOMERY	AL		07/26/2018	5.250	125,577						183,500	04/03/2018
100117903		WATERBURY	CT		07/20/2023	8.875	125,581						235,000	03/02/2024
100038393		ELK RIVER	MN		11/15/2019	4.250	125,617						179,900	08/13/2019
100174536		PITTSBURGH	PA		10/31/2024	10.875	125,618						181,000	03/18/2024
100164135		COLUMBUS	GA		08/21/2024	6.750	125,622		268				165,000	07/29/2024
3310077546		FARMINGVILLE	NY		12/12/2024	8.253	125,631						630,000	11/21/2024
3310091632		LAWRENCE	MA		12/12/2024	8.582	125,631						604,000	11/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100118048		QUAKERTOWN	PA		07/20/2023	4.500	125,639						210,000	03/01/2024
100031814		PORT ST LUCIE	FL		03/29/2019	3.250	125,644						249,000	12/10/2018
100134796		SAN JOAQUIN	CA		10/30/2023	7.750	125,651						269,000	09/28/2023
100167500		CHICAGO	IL		10/31/2024	7.750	125,658						171,000	09/30/2024
100113543		TYRONE	GA		06/29/2023	4.875	125,664						530,000	11/29/2023
100065441		HANFORD	CA		07/28/2021	3.750	125,679						240,500	05/12/2021
100012935		ORLANDO	FL		05/25/2017	5.000	125,682						215,000	01/31/2017
100186728		SAINT LOUIS	MO		12/31/2024	7.999	125,684		26				185,000	06/07/2024
100013418		POMONA	CA		05/25/2017	4.875	125,691						360,000	01/31/2017
100023698		MORENO VALLEY	CA		09/04/2018	4.875	125,695						425,000	09/04/2018
100067855		SPARTANBURG	SC		09/23/2021	4.125	125,711						170,000	08/05/2021
100155662		ATLANTA	GA		06/18/2024	10.500	125,713						805,000	03/25/2024
100100260		CHICAGO	IL		03/17/2023	7.785	125,717						175,000	02/16/2023
100158553		CLEVELAND	OH		07/10/2024	7.500	125,719						176,000	04/29/2024
100180925		UNITED KINGDOM	GBR		11/27/2024	6.890	125,724					(1,607)	152,000	10/29/2024
100028544		LANSING	KS		10/26/2018	3.375	125,729						200,355	06/01/2018
100161321		RALEIGH	NC		07/25/2024	7.125	125,731						180,000	06/08/2024
100184894		POWDER SPRINGS	GA		12/17/2024	8.500	125,732		(8)				544,566	09/27/2024
100114533		HILLSBORO	IL		06/29/2023	8.999	125,732						160,000	05/25/2023
100031160		APPLE VALLEY	CA		03/29/2019	3.125	125,742						189,000	12/07/2018
100076561		HESPERIA	CA		12/16/2021	3.875	125,746						353,000	11/29/2021
100144912		UNITED KINGDOM	GBR		03/12/2024	3.390	125,749		5,898			(2,748)	127,000	04/17/2020
100013092		MIAMI	FL		05/25/2017	5.000	125,758						177,000	01/31/2017
100020016		AUSTIN	TX		07/30/2018	5.250	125,758						194,000	05/22/2018
100173567		UNITED KINGDOM	GBR		10/29/2024	6.690	125,766					(4,893)	145,000	10/15/2024
3340074517		CORINTH	NY		05/10/2024	9.533	125,770						480,000	04/10/2024
100139676		UNITED KINGDOM	GBR		12/18/2023	6.540	125,772					(2,223)	140,000	10/05/2023
100055676		HALIFAX	PA		03/23/2021	4.750	125,779						215,000	01/11/2021
100084356		MANCHESTER	GBR		06/30/2022	4.990	125,783					(2,281)	350,000	05/30/2022
100159017		STATESVILLE	NC		08/15/2024	6.875	125,790						615,000	07/11/2024
100164661		FRONT ROYAL	VA		08/23/2024	8.875	125,805						601,000	07/22/2024
100139143		ALLENTOWN	PA		12/28/2023	9.499	125,821						206,000	11/09/2023
100133378		ARROYO GRANDE	CA		11/21/2023	8.250	125,823						725,000	09/15/2023
100090211		SAN ANTONIO	TX		01/13/2023	8.750	125,831						173,000	11/21/2022
100067552		MOUNT LAUREL	NJ		09/23/2021	4.250	125,832						160,000	06/28/2021
100027851		PHILADELPHIA	PA		10/26/2018	4.250	125,834						171,000	05/31/2018
100083319		VENLO	NLD		05/27/2022	3.600	125,838					(8,274)	175,000	12/01/2023
100112476		CHINO VALLEY	AZ		06/29/2023	5.500	125,845						845,000	05/16/2022
100138747		CONWAY	AR		02/02/2024	8.250	125,849						165,000	12/29/2023
100175778		SYRACUSE	NY		11/12/2024	7.690	125,856		4				150,000	10/11/2024
100117682		WICHITA	KS		07/20/2023	8.725	125,863						186,000	03/01/2024
100145077		UNITED KINGDOM	GBR		03/12/2024	9.500	125,869		4,852			(2,734)	125,000	01/10/2020
100172170		OROSI	CA		10/17/2024	6.999	125,870						305,000	09/24/2024
100014054		YUMA	AZ		05/25/2017	4.250	125,872						220,000	11/24/2020
100149748		HUNTSVILLE	AL		04/26/2024	8.040	125,876						190,000	03/28/2024
100143632		ARTESIA	NM		02/21/2024	8.180	125,879						178,000	01/18/2024
3340065382		LEHIGH ACRES	FL		02/26/2024	9.562	125,884						700,000	11/21/2023
3310079163		BAY SHORE	NY		09/03/2024	8.428	125,898						690,000	05/23/2024
100167883		NEW CARROLLTON	MD		09/20/2024	8.625	125,899						158,000	08/27/2024
100113529		WEST MILFORD	NJ		06/29/2023	5.250	125,905						285,000	06/10/2022
100033494		KILDARE	IRL		06/21/2019	4.500	125,916					(8,278)	97,677	11/30/2018
100057766		LUBBOCK	TX		06/30/2021	4.490	125,929						160,000	04/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100079026		GRANDVIEW	MO		02/24/2022	3.875	125,931						175,000	01/13/2022
100173542		UNITED KINGDOM	GBR		10/29/2024	5.890	125,933					(4,900)	135,000	10/07/2024
100078716		TRENTON	NJ		02/02/2022	6.437	125,938						195,000	01/07/2022
100075942		BAY CITY	TX		01/07/2022	3.625	125,956						172,000	10/29/2021
100146004		CAMAS	WA		03/19/2024	10.990	125,963						523,300	11/03/2023
100164059		SUN CITY CENTER	FL		08/21/2024	7.125	125,972						160,000	06/28/2024
100011156		DOVER	FL		12/23/2016	6.347	125,974						190,000	04/17/2016
100089647		ALMELO	NLD		11/29/2022	4.750	125,984					(8,284)	162,835	12/01/2023
100181270		LONGVIEW	TX		12/06/2024	7.750	125,989		(11)				160,000	11/20/2024
100155514		BELLA VISTA	AR		06/18/2024	10.250	125,997						388,000	03/21/2024
100136014		MARRERO	LA		11/16/2023	8.499	126,007						165,000	10/11/2023
100023785		YOUNGSVILLE	LA		09/04/2018	5.375	126,012						170,500	09/04/2018
100011015		SELMA	CA		12/23/2016	3.760	126,013						249,000	04/10/2024
100141804		TILBURG	NLD		01/29/2024	5.080	126,021					(5,743)	173,824	06/30/2024
3340069590		AUGUSTA	ME		02/26/2024	9.473	126,027						480,000	01/26/2024
100089649		SNEEK	NLD		11/29/2022	4.700	126,029					(8,287)	175,000	12/01/2023
100118783		LAFAYETTE	IN		07/25/2023	7.625	126,034						213,000	06/07/2023
100139758		UNITED KINGDOM	GBR		12/18/2023	7.590	126,034					(2,181)	135,000	05/14/2021
100055243		FRESNO	CA		03/23/2021	4.375	126,038						320,000	12/31/2020
3340079024		LEXINGTON	NC		08/19/2024	9.705	126,044						476,000	06/01/2024
100158570		JURUPA VALLEY	CA		07/10/2024	7.375	126,048						600,000	06/04/2024
100120709		PONDER	TX		08/25/2023	7.990	126,067						339,000	06/30/2023
100139822		UNITED KINGDOM	GBR		12/18/2023	7.490	126,067					(2,188)	200,000	03/11/2021
100168849		UNITED KINGDOM	GBR		09/26/2024	5.740	126,098					(9,036)	133,000	08/29/2024
100112666		WALDEN	NY		06/29/2023	3.500	126,103						385,000	06/04/2022
100156892		WASHINGTON	PA		06/27/2024	8.500	126,106						165,000	05/09/2024
100161576		UNITED KINGDOM	GBR		07/29/2024	5.790	126,106					(3,476)	133,000	06/28/2024
100173721		REIDSVILLE	NC		10/30/2024	7.375	126,114						150,000	09/19/2024
100109883		MORGANTOWN	WV		06/22/2023	7.499	126,114						196,000	05/19/2023
100116963		HOUSTON	TX		07/20/2023	5.000	126,115						210,000	03/01/2024
100141998		DAYTON	OH		02/29/2024	8.125	126,120						215,000	01/12/2024
100178204		STREETSBORO	OH		11/19/2024	9.400	126,129						595,000	08/30/2024
100103243		OKLAHOMA CITY	OK		04/27/2023	9.500	126,139		(73)				146,000	03/31/2023
100080986		BALTIMORE	MD		03/18/2022	3.375	126,149						185,000	01/14/2022
100088250		SOUTH EUCLID	OH		10/17/2022	7.580	126,153						180,000	09/15/2022
100057558		EATONTON	GA		06/30/2021	3.875	126,157						215,000	05/06/2021
100038710		WESTMEATH	IRL		09/27/2019	4.450	126,163					(8,288)	54,532	11/30/2018
100078927		TOMBALL	TX		02/24/2022	3.625	126,165						184,000	01/11/2022
3340076929		PENSACOLA	FL		06/04/2024	9.576	126,166						660,000	04/29/2024
100136169		CHICAGO	IL		12/18/2023	10.375	126,169						165,000	11/20/2023
100064815		MERRILLVILLE	IN		07/14/2021	4.500	126,173						164,000	05/20/2021
100025542		SUFFOLK	VA		09/20/2018	4.625	126,177						180,405	04/30/2018
100153413		PARK FOREST	IL		05/30/2024	8.420	126,187						205,000	04/24/2024
100134716		ALTAMONTE SPRINGS	FL		10/30/2023	8.250	126,201						243,000	09/18/2023
3340084761		NEW ORLEANS	LA		10/31/2024	8.870	126,216						684,000	09/17/2024
100163807		MILLINOCKET	ME		09/27/2024	9.125	126,217		73				190,000	08/05/2024
100160369		PHILADELPHIA	PA		09/06/2024	8.500	126,221						168,000	08/12/2024
100141311		HOUSTON	TX		01/30/2024	8.000	126,225						185,000	12/13/2023
3310054990		MONROE	NY		06/29/2023	8.603	126,225						1,100,000	05/08/2023
3310078746		THE BRONX	NY		07/29/2024	9.016	126,225						890,000	05/23/2024
100088075		KISSIMMEE	FL		10/25/2022	7.625	126,225						240,000	09/09/2022
100018057		RICHMOND	VA		06/08/2018	5.250	126,230						212,000	03/05/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100018407		MERIDIAN	ID		06/27/2018	5.125	126,231						200,000	04/12/2018
100133409		PERRIS	CA		11/21/2023	7.906	126,240						450,000	09/22/2023
100180899		UNITED KINGDOM	GBR		11/27/2024	6.290	126,245					(1,613)	132,500	10/25/2024
100013055		LAS VEGAS	NV		05/25/2017	4.125	126,246						139,000	01/31/2017
100028833		RIVERVIEW	FL		10/26/2018	3.500	126,250						166,250	06/07/2018
100091853		WILMINGTON	DE		01/30/2023	10.750	126,293						155,000	01/06/2023
100055208		DARLINGTON	SC		03/23/2021	7.950	126,302						234,000	01/08/2021
100184829		MURRIETA	CA		12/17/2024	8.500	126,302		(2)				836,492	10/05/2024
100046932		BROOKLYN	NY		11/20/2020	4.250	126,317						793,250	07/31/2020
100184686		MANTECA	CA		12/17/2024	8.750	126,320		(8)				720,073	11/02/2024
100175136		MEMPHIS	TN		11/05/2024	6.999	126,328						165,000	09/27/2024
100111209		PLAINS	MT		06/29/2023	4.500	126,331						400,000	05/17/2022
100141896		BALTIMORE	MD		03/27/2024	7.875	126,336						175,000	02/12/2024
100043204		CLARKTON	NC		08/13/2020	9.950	126,353						193,226	05/31/2020
100078572		ENSCHEDE	NLD		01/26/2022	2.800	126,355					(8,308)	210,000	12/01/2023
100076310		MILFORD	DE		01/07/2022	3.750	126,357						174,000	11/10/2021
100175117		MEMPHIS	TN		11/05/2024	6.999	126,357						165,000	09/27/2024
100033114		OFFALY	IRL		06/21/2019	3.900	126,360					(8,348)	293,509	11/30/2018
100031700		NORTH PORT	FL		03/29/2019	4.310	126,360						258,000	12/07/2018
100049989		STONE MOUNTAIN	GA		11/20/2020	4.875	126,369						218,500	07/31/2020
100013008		NORTH LAUDERDALE	FL		05/25/2017	4.125	126,378						142,000	01/31/2017
100148996		SPRING	TX		04/19/2024	8.000	126,378						403,000	03/14/2024
100070437		PITTSBURGH	PA		09/23/2021	3.499	126,379						310,000	08/25/2021
100155502		HOSCHTON	GA		06/18/2024	10.750	126,381						642,000	03/18/2024
100103584		CINCINNATI	OH		05/08/2023	8.999	126,390						190,000	03/27/2023
100040106		MARIETTA	GA		01/28/2020	5.250	126,391						167,000	07/14/2019
100048903		JACKSON	MI		11/20/2020	4.625	126,410						166,250	07/31/2020
100176198		WALNUT CREEK	CA		12/20/2024	7.875	126,412		(1)				860,000	11/20/2024
100149045		LAKELAND	FL		04/19/2024	7.250	126,413						522,000	03/08/2024
100053652		KALISPELL	MT		03/23/2021	4.250	126,415						465,000	12/31/2020
100120846		SOUTH BELOIT	IL		08/25/2023	8.990	126,426						168,000	07/10/2023
100110984		DULUTH	GA		06/29/2023	6.000	126,427						425,000	05/16/2022
100033024		DUBLIN	IRL		06/21/2019	5.150	126,427					(8,292)	275,832	11/30/2018
100048037		ORLANDO	FL		11/20/2020	4.375	126,434						261,250	07/31/2020
100078929		SAINT LOUIS	MO		02/24/2022	3.875	126,447						190,000	01/10/2022
100115286		BRIDGETON	NJ		07/17/2023	8.267	126,466		1,498				165,000	06/05/2023
100045729		COLUMBIA	SC		11/25/2020	3.875	126,473						209,000	08/07/2020
100078787		PLANO	IL		02/24/2022	3.999	126,512						177,000	01/18/2022
100079205		BUFFALO	NY		02/24/2022	4.000	126,516						175,000	01/05/2022
100141503		LAS VEGAS	NV		01/30/2024	8.750	126,521						196,000	12/13/2023
3310080845		SEASIDE HEIGHTS	NJ		10/10/2024	8.323	126,522						2,300,000	07/17/2024
100031508		NORTH HIGHLANDS	CA		03/29/2019	2.000	126,525						230,000	12/07/2018
100013061		WEST PALM BEACH	FL		05/25/2017	4.625	126,526						135,000	01/31/2017
3340078405		CAPE CORAL	FL		07/29/2024	9.356	126,531						1,230,000	06/01/2024
100141044		KISSIMMEE	FL		02/20/2024	7.375	126,541						410,000	01/22/2024
100011414		DENTON	MD		12/23/2016	8.125	126,541						175,000	08/10/2016
100146262		MIAMI	FL		03/19/2024	9.750	126,546						632,263	10/24/2023
100088246		NASHVILLE	NC		10/17/2022	7.432	126,547						180,000	09/15/2022
100155309		BALTIMORE	MD		07/19/2024	9.250	126,555						155,000	10/20/2023
100024799		OPA LOCKA	FL		09/20/2018	4.750	126,559						220,400	04/30/2018
100141546		MONTGOMERY	AL		01/30/2024	7.999	126,560						170,000	01/02/2024
100020151		FORT MILL	SC		07/17/2018	5.000	126,564						185,000	07/17/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100145896		ACCOKEEK	MD		03/19/2024	9.990	126,564						634,971	10/27/2023
100185638		UNITED KINGDOM	GBR		12/20/2024	5.690	126,569					(555)	140,000	12/16/2024
100055725		CHICAGO	IL		03/23/2021	3.530	126,572						125,000	12/31/2020
100117898		BOCA RATON	FL		07/20/2023	8.615	126,580						165,000	03/01/2024
100031143		SHAFTER	CA		03/29/2019	3.125	126,581						214,000	12/08/2018
100156190		LYNDHURST	OH		06/20/2024	8.750	126,588		1,117				167,000	05/02/2024
100167038		ORLANDO	FL		09/13/2024	7.250	126,592						190,000	06/14/2024
100153842		CHICAGO	IL		06/05/2024	9.625	126,598						195,000	05/07/2024
100158366		UNITED KINGDOM	GBR		07/09/2024	3.640	126,604		3,193			(2,741)	320,000	07/01/2022
100000580		PORT ST. LUCIE	FL		09/27/2016	3.000	126,612						304,269	08/22/2016
100154866		SELMA	CA		07/19/2024	7.500	126,627						275,000	02/24/2024
100087244		LAS VEGAS	NV		10/25/2022	5.125	126,631						184,000	03/16/2022
100078966		CENTER POINT	AL		02/24/2022	4.125	126,640						160,000	01/08/2022
100108945		CITRUS HEIGHTS	CA		05/31/2023	8.375	126,650						230,000	04/25/2023
100071564		CHESAPEAKE	VA		10/14/2021	3.750	126,679						215,000	05/03/2021
100047453		BRISTOL	NH		11/20/2020	4.250	126,691						332,500	07/31/2020
100133135		WOODLAND	CA		11/29/2023	8.750	126,695						475,000	10/23/2023
100109861		WYOMING	MI		06/22/2023	7.843	126,700						190,000	05/26/2023
100146146		WILDER	ID		03/19/2024	8.625	126,704						631,742	11/03/2023
100132754		LITTLE ROCK	AR		11/03/2023	8.375	126,710						226,000	09/06/2023
100113714		HARTFORD	CT		06/29/2023	4.375	126,713						298,000	05/14/2022
100114063		CRANSTON	RI		06/29/2023	7.000	126,721						260,000	06/09/2022
3340072438		SMITH RIVER	CA		04/05/2024	9.266	126,734						870,000	01/29/2024
100173559		UNITED KINGDOM	GBR		10/29/2024	5.890	126,735					(4,931)	155,000	09/27/2024
100071815		PACE	FL		10/14/2021	4.625	126,737						170,000	08/27/2021
100178019		FLORAL PARK	NY		11/19/2024	8.675	126,743		(35)				735,000	08/28/2024
100161858		VERMILION	OH		07/31/2024	7.900	126,743						179,000	05/28/2024
100013482		STOCKTON	CA		05/25/2017	4.250	126,754						120,000	01/31/2017
100155666		TAMPA	FL		06/18/2024	9.375	126,764						834,046	03/25/2024
100048868		COVINGTON	GA		11/20/2020	4.500	126,782						190,950	07/31/2020
100146314		DAWSONVILLE	GA		03/19/2024	9.375	126,794						865,000	04/29/2023
100024934		RICHMOND	VA		09/20/2018	4.625	126,795						145,350	04/30/2018
3340075694		RUNNEMEDE	NJ		05/17/2024	9.604	126,799						650,000	04/12/2024
100109264		SOAP LAKE	WA		07/21/2023	8.875	126,802						160,000	05/30/2023
100173607		ROERMOND	NLD		10/29/2024	6.600	126,803					(5,583)	164,000	10/03/2024
100116592		FORT PIERCE	FL		07/20/2023	9.125	126,813						288,000	03/01/2024
100146385		LADERA RANCH	CA		03/19/2024	8.875	126,814						1,081,349	10/23/2023
100167907		DALLAS	TX		09/20/2024	8.125	126,821						205,000	08/28/2024
100165955		HUMBLE	TX		09/06/2024	7.625	126,823						192,000	08/19/2024
100043964		PALM COAST	FL		08/19/2020	6.000	126,827						204,250	12/24/2019
100067997		HOLLY HILL	FL		09/23/2021	4.375	126,832						171,000	07/21/2021
100055049		DAVIE	FL		03/23/2021	5.000	126,842						249,000	01/03/2021
100147287		DAVENPORT	IA		03/28/2024	7.230	126,855						170,000	03/01/2024
100136300		HARKER HEIGHTS	TX		11/20/2023	5.990	126,857						378,000	08/29/2023
100012930		HESPERIA	CA		05/25/2017	4.625	126,859						305,000	08/16/2022
3340063821		PECOS	TX		02/26/2024	9.693	126,872						560,000	11/06/2023
100143827		STADSKANAAL	NLD		02/27/2024	5.700	126,873					(6,039)	175,000	01/29/2024
100157581		ROTTERDAM	NLD		06/28/2024	5.500	126,873					(4,300)	175,000	06/19/2024
100180852		HOOGEVEEN	NLD		10/28/2024	5.350	126,873					(2,536)	175,000	10/25/2024
100126802		PROVINCETOWN	MA		08/30/2023	2.000	126,877						485,000	05/23/2022
100029931		CHESAPEAKE	VA		12/20/2018	3.375	126,889						195,000	09/30/2018
100149171		COLUMBUS	GA		04/22/2024	6.750	126,891						177,000	03/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100110840		N LAUDERDALE	FL		06/29/2023	4.250	126,900						242,000	05/16/2022
100057616		HAMBURG	PA		06/30/2021	3.625	126,909						200,000	04/30/2021
100034727		WICKLOW	IRL		06/21/2019	4.250	126,913					(8,332)	181,626	11/30/2018
100065496		HOUSTON	TX		07/28/2021	4.375	126,914						280,000	05/27/2021
100065059		GLENDALE	AZ		07/14/2021	4.250	126,916						178,000	05/20/2021
100055844		OZARK	MO		03/23/2021	6.125	126,917						165,000	01/05/2021
100029694		DILLON	CO		10/26/2018	4.750	126,919						303,050	06/01/2018
100083657		WILSON	NC		06/23/2022	6.750	126,920						190,500	03/15/2022
100142607		FORT SMITH	AR		02/08/2024	8.125	126,926						235,900	12/07/2023
100028904		DELRAY BEACH	FL		10/26/2018	4.750	126,928						166,250	06/04/2018
100100950		SCOTTSDALE	AZ		04/28/2023	4.500	126,928						590,000	12/13/2021
100114952		HOUSTON	TX		07/13/2023	8.250	126,938		30				195,000	03/29/2023
100067520		JUPITER	FL		09/23/2021	4.375	126,943						250,000	05/21/2021
100176077		CAMDEN	NJ		12/20/2024	7.625	126,959						173,000	11/13/2024
3310078545		LIVINGSTON	NJ		08/19/2024	8.666	126,968						1,780,000	06/20/2024
100029707		SEATTLE	WA		10/26/2018	3.625	126,979						275,453	06/03/2018
100012864		LAS VEGAS	NV		05/25/2017	5.000	126,985						111,000	01/31/2017
100154130		GLENDALE HEIGHTS	IL		07/11/2024	8.250	126,989						165,000	05/31/2024
100064835		WICHITA	KS		07/14/2021	4.250	126,992						175,000	05/20/2021
100067461		SACHSE	TX		09/23/2021	4.250	126,995						374,000	07/12/2021
100018175		LAFAYETTE	LA		06/08/2018	5.125	127,007						175,500	04/11/2018
100114400		WATERFORD	CT		06/29/2023	5.875	127,015						335,000	05/16/2022
100087329		MYRTLE BEACH	SC		10/25/2022	5.875	127,024						180,000	04/27/2022
100178184		GIBSONIA	PA		11/19/2024	7.400	127,025		(12)				1,131,300	08/30/2024
100017180		CAROL STREAM	IL		04/26/2018	4.000	127,029						221,000	12/31/2017
100101575		LOUISVILLE	KY		04/26/2023	7.000	127,030						253,000	03/14/2023
100080755		AVENTURA	FL		03/10/2022	5.050	127,035						210,000	02/28/2022
100180879		UNITED KINGDOM	GBR		11/27/2024	6.690	127,048					(1,623)	152,000	11/05/2024
100023332		AMBLER	PA		08/16/2018	5.375	127,054						235,000	06/15/2018
100146455		THORNTON	CO		03/19/2024	9.625	127,058						723,229	10/30/2023
100138179		ROGERS	MN		12/14/2023	8.000	127,077						275,000	10/30/2023
100127316		VIRGINIA BEACH	VA		08/30/2023	6.875	127,087		(190)				290,000	07/08/2024
100028031		WEST ST. PAUL	MN		10/26/2018	4.875	127,090						190,000	06/02/2018
100185901		PASO ROBLES	CA		12/26/2024	6.999	127,095		(1)				447,500	11/05/2024
100025816		SOUTHPORT	NC		09/20/2018	4.625	127,110						123,500	04/30/2018
3340062275		MAYWOOD	IL		04/19/2024	9.445	127,115						580,000	10/07/2023
3340086389		CHICAGO	IL		11/14/2024	8.695	127,116						590,000	10/03/2024
100014055		YUMA	AZ		05/25/2017	4.625	127,121						129,900	01/31/2017
100067611		TALLAHASSEE	FL		09/23/2021	3.874	127,125						213,000	07/26/2021
100017947		PHILADELPHIA	PA		05/22/2018	5.250	127,130						185,000	03/05/2018
100150200		SAINT CLOUD	FL		04/30/2024	7.125	127,139						410,000	03/28/2024
100025488		DOUGLASVILLE	GA		09/20/2018	4.500	127,148						200,000	05/15/2019
100151710		TRENTON	NJ		05/10/2024	7.999	127,167						288,000	04/18/2024
100053920		PEPPERELL	MA		03/23/2021	4.000	127,172						380,000	01/01/2021
100079566		NORTH MYRTLE BEACH	SC		04/25/2022	6.125	127,188						161,000	01/12/2022
100081006		LAFAYETTE	LA		03/18/2022	3.250	127,201						184,000	01/24/2022
100134036		DANVILLE	VA		10/25/2023	8.250	127,205						195,000	10/02/2023
100025754		OPA LOCKA	FL		09/20/2018	4.000	127,228						284,050	04/30/2018
100116959		MADISON	AL		07/20/2023	3.750	127,246						270,000	03/01/2024
100154923		PITTSBURGH	PA		07/19/2024	8.375	127,267						170,000	03/15/2024
3300005325		ORANGE	NJ		10/09/2024	8.755	127,268						575,000	08/27/2024
100154701		PENSACOLA	FL		07/19/2024	7.750	127,273						200,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157605		HIALEAH	FL		06/28/2024	7.990	127,273						200,000	05/23/2024
100175729		EATONVILLE	WA		11/12/2024	9.000	127,287		(35)				783,000	10/15/2024
100100313		GRANVILLE	NY		04/27/2023	5.375	127,289						206,000	12/17/2021
100155620		LONGMONT	CO		06/18/2024	8.750	127,296						747,081	03/23/2024
100084758		KEY WEST	FL		08/02/2022	7.125	127,297						285,000	07/11/2022
100080165		DAYTONA BEACH	FL		02/25/2022	6.075	127,299						188,000	01/05/2022
100013107		OXON HILL	MD		05/25/2017	5.250	127,306						215,000	01/31/2017
100103855		MACON	GA		05/10/2023	8.280	127,329						162,000	04/19/2023
100159929		CORAL SPRINGS	FL		08/16/2024	7.250	127,340						910,000	04/25/2024
100047167		RADCLIFF	KY		11/20/2020	4.000	127,348						175,750	07/31/2020
100184916		RAVENEL	SC		12/17/2024	8.375	127,352		(5)				741,118	10/17/2024
100139756		UNITED KINGDOM	GBR		12/18/2023	6.990	127,356					(2,205)	220,000	09/15/2023
100165830		MIDLOTHIAN	TX		08/29/2024	8.000	127,359						320,000	07/03/2024
100173554		UNITED KINGDOM	GBR		10/29/2024	5.550	127,359					(4,955)	134,000	10/11/2024
100133849		COLUMBIA	PA		10/20/2023	8.499	127,360						191,000	09/27/2023
100103177		CALUMET CITY	IL		04/21/2023	8.351	127,362						180,000	03/03/2023
100019977		CANTON	GA		07/30/2018	5.125	127,367						185,000	04/22/2018
100101183		WESLEY CHAPEL	FL		04/28/2023	3.990	127,369						250,000	01/05/2022
100110803		DEN HAAG	NLD		06/28/2023	5.655	127,391					(8,376)	180,000	12/01/2023
100073577		ZIERIKZEE	NLD		10/25/2021	3.050	127,391					(8,376)	164,000	12/01/2023
100078907		FAYETTEVILLE	NC		02/24/2022	4.500	127,393						167,000	01/20/2022
100017915		RIALTO	CA		05/30/2018	4.750	127,394						285,000	12/09/2017
100031347		BAKERSFIELD	CA		03/29/2019	4.875	127,396						175,000	12/08/2018
100143549		CHARLEROI	PA		02/21/2024	7.770	127,404						180,000	01/23/2024
100178170		RENTON	WA		11/19/2024	10.050	127,407		(33)				1,145,000	08/30/2024
100029657		GARDNER	KS		10/26/2018	5.120	127,412						232,750	06/01/2018
100090293		LAS VEGAS	NV		01/13/2023	9.374	127,417						205,000	12/02/2022
100146219		HIGHLANDS RANCH	CO		03/19/2024	8.750	127,422						693,678	10/20/2023
100087646		ALMELO	NLD		09/27/2022	4.750	127,440					(8,380)	164,829	12/01/2023
3410000531		UNION CITY	NJ		09/24/2024	9.116	127,442						5,985,000	04/05/2024
100082897		ORLANDO	FL		05/17/2022	6.375	127,448						283,000	03/24/2022
100067585		DALTON	GA		09/23/2021	4.250	127,449						175,000	07/19/2021
100172863		HARTSVILLE	IN		10/25/2024	7.999	127,451						210,000	10/02/2024
100053623		CLEVELAND	OK		03/23/2021	7.585	127,466						294,000	01/08/2021
100157826		PLANTATION	FL		08/01/2024	7.750	127,476						200,000	07/03/2024
100028973		PHENIX CITY	AL		10/26/2018	3.500	127,479						137,750	06/05/2018
100049092		BETHLEHEM	PA		11/20/2020	6.750	127,480						207,100	07/31/2020
3300005197		JERSEY CITY	NJ		07/17/2024	9.365	127,500						650,000	06/07/2024
100154793		BAKERSFIELD	CA		07/19/2024	6.750	127,505						720,000	01/19/2024
3310088352		OAKLAND PARK	FL		11/14/2024	8.498	127,512						620,000	10/18/2024
3340075810		SWEETWATER	FL		05/17/2024	9.978	127,512						490,000	04/22/2024
100026304		GREENSBORO	NC		09/20/2018	3.875	127,512						161,000	06/11/2021
100178488		PORT CHARLOTTE	FL		11/21/2024	6.875	127,512		(6)				334,000	09/18/2024
100030967		ORLANDO	FL		03/29/2019	4.750	127,519						175,000	12/11/2018
100174460		ALLEN	TX		10/31/2024	8.625	127,532						603,000	09/16/2024
100012801		CITRUS HEIGHTS	CA		05/25/2017	5.125	127,534						248,000	01/31/2017
100055765		BOZEMAN	MT		03/23/2021	4.250	127,547						535,000	01/02/2021
100113138		SAN YSIDRO	CA		06/29/2023	4.500	127,559						412,000	05/17/2022
100025681		BALTIMORE	MD		09/20/2018	4.750	127,563						182,875	04/30/2018
100064926		GLENVIEW	IL		07/14/2021	5.000	127,566						175,000	05/10/2021
100120277		COOPER CITY	FL		08/18/2023	8.250	127,575						380,000	06/23/2023
100048689		CHARLOTTESVILLE	VA		11/20/2020	7.000	127,579						199,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174673		PHILADELPHIA	PA		10/31/2024	7.990	127,582						162,000	02/24/2024
3340069755		SCHENECTADY	NY		03/07/2024	9.354	127,584						506,000	01/09/2024
100162287		MERIDEN	CT		09/06/2024	8.375	127,587		600				170,000	07/25/2024
100078303		HEMET	CA		02/10/2022	4.875	127,596		(142)				160,000	01/25/2022
100012760		GURNEE	IL		05/25/2017	4.500	127,601						130,000	01/31/2017
100114604		RAEFORD	NC		06/29/2023	8.999	127,615						165,000	05/15/2023
100165295		PHENIX CITY	AL		08/29/2024	6.750	127,615		17				166,000	08/05/2024
100113176		MIAMI	FL		06/29/2023	8.250	127,618						1,200,000	05/17/2022
100012647		CHICAGO	IL		05/25/2017	4.750	127,619						138,000	01/31/2017
100156553		FORT WORTH	TX		06/24/2024	7.625	127,620						335,000	04/30/2024
100115124		CINCINNATI	OH		07/17/2023	7.754	127,626						180,000	06/16/2023
100177796		BIG BEAR CITY	CA		11/19/2024	8.125	127,627		(14)				459,500	08/24/2024
100054301		SPRINGFIELD	MA		03/23/2021	4.000	127,640						190,000	01/02/2021
100054047		OZONE PARK	NY		03/23/2021	6.375	127,642						540,000	12/31/2020
100039109		CORK	IRL		09/27/2019	4.500	127,645					(8,378)	174,608	11/30/2018
100084777		PHOENIX	AZ		08/02/2022	7.749	127,665						165,000	06/30/2022
100050261		ATLANTA	GA		11/20/2020	4.000	127,668						213,750	07/31/2020
100172750		SALT LAKE CITY	UT		11/21/2024	6.750	127,672		217				480,000	10/22/2024
100161594		UNITED KINGDOM	GBR		07/29/2024	6.790	127,674					(3,519)	260,000	07/02/2024
100012034		PERRIS	CA		03/08/2017	4.125	127,677						204,000	09/02/2016
100112577		GRAY	ME		06/29/2023	3.625	127,682						320,000	06/03/2022
100038623		DUBLIN	IRL		09/27/2019	4.900	127,688					(8,375)	281,873	11/30/2018
100026134		CHICAGO	IL		09/20/2018	5.000	127,691						248,000	11/25/2020
100154889		PLYMOUTH	MI		07/19/2024	7.250	127,709						320,000	03/01/2024
100116385		SOMERDALE	NJ		07/20/2023	5.625	127,710						210,000	03/01/2024
100181631		CLEVELAND	OH		12/11/2024	7.625	127,715						170,000	10/23/2024
100118043		BALTIMORE	MD		07/20/2023	4.750	127,721						226,000	03/01/2024
100143580		CLEVELAND	OH		02/21/2024	8.020	127,727						180,000	01/17/2024
100067533		LYNCHBURG	VA		09/23/2021	4.375	127,728						184,000	07/06/2021
100013158		FRESNO	CA		05/25/2017	4.250	127,733						130,000	01/31/2017
100030671		DANVILLE	IN		04/09/2019	4.000	127,734						185,250	11/09/2018
100071754		PENSACOLA	FL		10/14/2021	4.125	127,738						165,500	08/09/2021
100024809		LAS VEGAS	NV		09/20/2018	5.000	127,741						146,300	04/30/2018
100112897		LANSING	IL		06/29/2023	5.500	127,752						215,000	05/16/2022
100012598		SAINT PETERSBURG	FL		05/25/2017	5.000	127,761						332,000	10/19/2023
100055614		LITTLE ROCK	AR		03/23/2021	5.000	127,771						145,000	01/05/2021
100038533		WICKLOW	IRL		09/27/2019	1.500	127,771		3,306			(8,372)	159,240	11/30/2018
100112431		FISKDALE	MA		06/29/2023	5.000	127,775						275,000	05/16/2022
100025272		PARLIER	CA		09/20/2018	4.000	127,775						137,750	04/30/2018
100089988		WARRIOR	AL		01/13/2023	8.125	127,790						160,000	11/15/2022
100048451		JONESBORO	GA		11/20/2020	4.625	127,795						166,250	07/31/2020
100176645		PHOENIX	AZ		11/15/2024	8.374	127,795						175,000	10/15/2024
100078669		LA HABRA	CA		02/02/2022	3.625	127,805						695,000	11/19/2021
100174598		HOUSTON	TX		10/31/2024	9.375	127,821						185,000	10/20/2023
100145804		WICHITA	KS		05/08/2024	8.250	127,822						157,000	03/12/2024
100064724		EGG HARBOR TOWNSHIP	NJ		07/14/2021	4.375	127,822						245,000	05/24/2021
100146461		ARGYLE	TX		03/19/2024	9.750	127,827						936,000	10/30/2023
100101759		WATERBURY	CT		03/31/2023	8.426	127,828						200,000	03/16/2023
100084723		IMPERIAL	CA		08/02/2022	7.625	127,829						200,000	07/07/2022
100109116		GREENVILLE	SC		06/05/2023	8.250	127,833						170,000	04/19/2023
100177896		SAN TAN VALLEY	AZ		11/19/2024	8.400	127,838		(15)				898,000	08/26/2024
100184727		RANCHO CORDOVA	CA		12/17/2024	8.750	127,847		(10)				475,930	10/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100134668		UPPER DARBY	PA		10/30/2023	8.000	127,849						213,000	09/21/2023
100156268		GARFIELD HEIGHTS	OH		07/25/2024	8.250	127,855						160,000	06/21/2024
100057689		CHESAPEAKE	VA		06/30/2021	4.250	127,857						177,000	04/30/2021
3310038735		MONROE	NY		08/01/2022	7.930	127,859						615,000	05/31/2022
100013851		RIVERVIEW	FL		05/25/2017	4.250	127,860						175,000	01/31/2017
100011447		ELK GROVE	CA		12/23/2016	2.000	127,879						465,000	08/10/2016
100026384		PALM BAY	FL		09/26/2018	4.375	127,880						170,000	06/13/2018
100156132		NOKOMIS	FL		07/25/2024	7.750	127,883						900,000	06/12/2024
100185506		PEMBROKE PINES	FL		12/20/2024	6.990	127,895		262				600,000	11/04/2024
100013616		ORLANDO	FL		05/25/2017	4.000	127,904						165,000	01/31/2017
100143819		ROTTERDAM	NLD		02/27/2024	5.650	127,909					(6,088)	190,000	02/13/2024
100143449		ENGLEWOOD	OH		02/16/2024	7.999	127,927						187,000	01/22/2024
100039007		DUBLIN	IRL		09/27/2019	4.650	127,942					(8,410)	150,076	11/30/2018
100155388		MARANA	AZ		06/18/2024	9.000	127,959						688,999	03/14/2024
100129955		COVINGTON	KY		09/27/2023	8.307	127,966						180,000	08/10/2023
100030556		SACRAMENTO	CA		12/20/2018	4.750	127,968						305,000	09/30/2018
100130038		SOUTH BEND	IN		09/27/2023	8.570	127,979						165,000	08/25/2023
100158385		UNITED KINGDOM	GBR		07/09/2024	3.640	127,980		2,717			(2,771)	195,000	06/21/2022
100169990		EL PASO	TX		11/08/2024	6.500	127,982						221,000	10/01/2024
3310081655		WEST ORANGE	NJ		09/03/2024	8.771	127,983						815,000	07/24/2024
100038071		OCRACOKE	NC		11/15/2019	4.500	127,984						246,000	06/12/2019
100176091		CAMDEN	NJ		12/20/2024	7.625	127,984		(2)				173,000	11/13/2024
100165151		UNITED KINGDOM	GBR		08/27/2024	5.790	127,993					(7,597)	150,000	08/14/2024
100165152		UNITED KINGDOM	GBR		08/27/2024	5.790	127,993					(7,597)	150,000	08/14/2024
100153591		UNITED KINGDOM	GBR		05/29/2024	5.740	127,995					(1,861)	135,000	05/24/2024
100168880		UNITED KINGDOM	GBR		09/26/2024	5.790	128,003					(9,172)	135,000	09/12/2024
100185654		UNITED KINGDOM	GBR		12/20/2024	5.790	128,003					(562)	136,000	12/03/2024
100156961		UNITED KINGDOM	GBR		06/27/2024	5.790	128,003					(1,354)	135,000	06/14/2024
100115524		CAVE SPRINGS	AR		07/17/2023	7.875	128,006						373,000	06/16/2023
100079272		HOQUIAM	WA		02/28/2022	4.999	128,008						164,980	01/27/2022
100155613		NEWNAN	GA		06/18/2024	9.625	128,009						324,000	03/29/2024
100085033		ZWOLLE	NLD		07/27/2022	3.800	128,013					(8,417)	221,000	12/01/2023
100099653		MARION	AR		04/06/2023	9.375	128,027		(66)				171,000	03/03/2023
100086994		JACKSONVILLE	FL		11/04/2022	7.625	128,030		(72)				165,000	09/22/2022
100117628		WOODBRIDGE	VA		07/20/2023	8.250	128,035						195,000	03/01/2024
100173892		BARTOW	FL		10/31/2024	7.125	128,040		481				165,000	09/11/2024
100143731		CHARLESTON	SC		02/26/2024	8.125	128,045						690,000	01/17/2024
100173888		DETROIT	MI		10/31/2024	7.375	128,052		441				165,000	09/13/2024
100161798		TRENTON	NJ		07/31/2024	8.060	128,060		780				165,000	06/03/2024
100025250		JEFFERSON	LA		09/20/2018	4.125	128,084						204,250	04/30/2018
100138376		INDIAN TRAIL	NC		12/18/2023	8.499	128,088						450,000	11/09/2023
100011412		SAN DIEGO	CA		12/23/2016	12.375	128,088						220,000	08/10/2016
100185894		SOUTH ELGIN	IL		12/26/2024	8.499	128,098		(2)				175,000	12/03/2024
100046685		WENONAH	NJ		11/25/2020	4.000	128,104						152,000	08/31/2020
100110815		HOUSTON	TX		06/29/2023	7.500	128,104						286,680	05/14/2022
100158167		UNITED KINGDOM	GBR		07/09/2024	3.690	128,106		3,203			(2,774)	137,500	07/30/2021
100176857		PENSACOLA	FL		11/15/2024	7.625	128,106						166,000	09/06/2024
100019590		WELLS	ME		07/26/2018	4.875	128,107						190,000	03/30/2018
100136142		GLOUCESTER CITY	NJ		12/18/2023	10.000	128,109						160,000	11/07/2023
100046956		KENNESAW	GA		11/20/2020	4.125	128,131						221,350	07/31/2020
100031799		PROVIDENCE	RI		03/29/2019	4.125	128,132						190,000	12/07/2018
100024519		BAKERSFIELD	CA		09/20/2018	4.750	128,133						299,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065321		HIALEAH	FL		07/28/2021	4.750	128,146						185,000	05/21/2021
100055483		SOUTHPORT	NC		03/23/2021	4.000	128,147						197,000	12/31/2020
100025153		COLUMBIA	MD		09/20/2018	5.000	128,148						125,400	04/30/2018
100013512		FORT LAUDERDALE	FL		05/25/2017	4.625	128,149						205,000	01/31/2017
100088554		HEERLEN	NLD		10/27/2022	5.150	128,168					(8,427)	155,339	12/01/2023
100165208		STADSKANAAL	NLD		08/28/2024	5.600	128,168					(9,343)	165,000	07/26/2024
100137258		NETHERLANDS	NLD		11/28/2023	5.310	128,168					(8,427)	157,067	12/01/2023
100083371		ROTTERDAM	NLD		05/27/2022	3.250	128,168					(8,427)	165,000	12/01/2023
100065912		WAGENINGEN/EDE	NLD		07/30/2021	8.280	128,168					(8,427)	149,930	06/01/2021
100088572		HOOGEVEEN	NLD		10/27/2022	5.000	128,168					(8,427)	165,000	12/01/2023
100082796		ALMELO	NLD		04/27/2022	3.850	128,168					(8,427)	155,974	12/01/2023
100055429		LA PLACE	LA		03/23/2021	10.870	128,169						130,000	01/05/2021
100138951		WOLCOTT	CT		12/21/2023	4.625	128,169						200,000	05/15/2022
100177749		MIAMI	FL		11/19/2024	10.400	128,174		(36)				500,000	08/19/2024
100174588		COLORADO SPRINGS	CO		10/31/2024	10.250	128,175						185,000	01/31/2024
100084695		LAKE WORTH	FL		08/02/2022	8.375	128,175						180,000	06/23/2022
100141515		SAN ANTONIO	TX		01/30/2024	9.499	128,177		(70)				156,000	12/14/2023
100101547		WYLIE	TX		04/26/2023	6.500	128,182						372,000	03/10/2023
100019632		PLEASANTON	TX		07/26/2018	5.375	128,187						188,500	04/24/2018
100109915		TRENTON	NJ		06/22/2023	8.199	128,188						180,000	05/18/2023
100155732		SANDY	UT		06/18/2024	9.250	128,193						606,118	03/18/2024
100141128		REISTERSTOWN	MD		01/30/2024	7.990	128,196						211,000	12/21/2023
100169395		ORLANDO	FL		09/27/2024	7.500	128,199		(12)				190,000	08/16/2024
100135625		WEST PLAINS	MO		11/09/2023	8.990	128,200						195,000	07/14/2023
100019681		SAN ANTONIO	TX		07/26/2018	5.375	128,207						190,000	05/03/2018
100136035		HOUSTON	TX		11/16/2023	9.625	128,209						198,000	10/05/2023
100054381		NORMAL	IL		03/23/2021	3.500	128,212						260,000	01/07/2021
100099666		VILLA RICA	GA		04/06/2023	8.500	128,223						179,000	02/24/2023
3310088533		CHICAGO	IL		11/21/2024	8.148	128,230						1,600,000	10/18/2024
100065055		CLARKSVILLE	TN		07/14/2021	3.875	128,240						190,000	05/21/2021
100044685		GLOUCESTER TWP	NJ		11/19/2020	4.375	128,246						165,000	07/10/2020
100048067		LAS VEGAS	NV		11/20/2020	5.375	128,249						217,550	07/31/2020
100184647		SALT LAKE CITY	UT		12/17/2024	8.625	128,253		(9)				438,000	10/22/2024
100138775		COLUMBUS	OH		12/21/2023	9.750	128,258						220,000	10/31/2023
100118937		NEW CARROLLTON	MD		07/27/2023	9.625	128,271						150,000	06/26/2023
100071792		GALVESTON	TX		10/14/2021	4.125	128,277						180,000	08/26/2021
100091803		PHILADELPHIA	PA		01/30/2023	9.875	128,279						170,000	12/15/2022
100079181		FAYETTEVILLE	NC		02/24/2022	4.375	128,283						159,000	01/18/2022
100089010		RIVERDALE	GA		11/04/2022	8.500	128,299						170,000	10/03/2022
100176213		OCALA	FL		12/20/2024	7.625	128,300		(4)				176,000	10/04/2024
100185652		UNITED KINGDOM	GBR		12/20/2024	7.090	128,300					(563)	205,000	12/11/2024
3310082406		SAINT ALBANS	NY		10/03/2024	8.148	128,304						750,000	07/31/2024
3340081679		VINELAND	NJ		09/03/2024	8.879	128,304						670,000	07/29/2024
3340081760		CHESTER	NY		09/03/2024	8.725	128,304						1,040,000	06/30/2024
3340083972		EAST CHICAGO	IN		09/18/2024	9.006	128,304						580,000	08/26/2024
100039016		DUBLIN	IRL		09/27/2019	4.350	128,307					(8,366)	121,541	11/30/2018
100133742		QUEEN CREEK	AZ		10/23/2023	7.500	128,315						430,000	08/29/2023
100185675		UNITED KINGDOM	GBR		12/20/2024	5.690	128,319					(563)	135,000	12/11/2024
100010992		SPRINGFIELD	NJ		12/23/2016	3.375	128,324						230,000	04/14/2016
100172888		GARFIELD HEIGHTS	OH		10/25/2024	7.999	128,326						153,000	09/27/2024
100120677		KISSIMMEE	FL		08/24/2023	8.999	128,334						160,000	07/21/2023
100102191		ORANGE	MA		04/14/2023	8.375	128,343						180,000	03/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108407		KILLEEN	TX		05/25/2023	7.833	128,347						185,000	05/03/2023
100081100		CEDAR PARK	TX		03/18/2022	3.625	128,383						630,000	12/27/2021
100025764		LAS VEGAS	NV		09/20/2018	4.000	128,383						128,250	04/30/2018
100091212		DALLAS	TX		01/31/2023	8.250	128,385		(72)				166,000	12/07/2022
100130400		BROWNSVILLE	TX		09/28/2023	9.625	128,389						160,000	08/28/2023
100091552		CINCINNATI	OH		01/20/2023	8.173	128,396		23				180,000	01/04/2023
100139458		SPRING	TX		12/28/2023	8.875	128,402						209,000	12/06/2023
100146053		COLORADO SPRINGS	CO		03/19/2024	10.375	128,424						606,867	10/17/2023
100018237		DACULA	GA		06/08/2018	5.000	128,424						179,000	03/19/2018
100030430		JACKSONVILLE	FL		12/20/2018	5.000	128,436						202,000	09/30/2018
100174893		COLUMBIA	SC		10/31/2024	11.500	128,474						185,000	05/21/2024
100173919		DETROIT	MI		10/31/2024	7.250	128,476						165,000	09/20/2024
100161628		UNITED KINGDOM	GBR		07/29/2024	5.740	128,477					(3,541)	135,500	07/23/2024
100043007		TULARE	CA		05/28/2020	4.000	128,477						210,000	10/31/2019
100048456		BERWYN	IL		11/20/2020	2.000	128,479						156,750	07/31/2020
100185508		WICHITA	KS		12/20/2024	8.500	128,479		(3)				165,000	11/06/2024
100018124		FUQUAY VARINA	NC		06/08/2018	5.250	128,495						182,500	04/02/2018
3310031783		WASHINGTON	DC		02/25/2022	6.050	128,497						600,000	01/28/2022
3340082878		PHILADELPHIA	PA		09/18/2024	8.888	128,502						650,000	08/19/2024
100173917		CLEVELAND	TN		10/31/2024	7.000	128,524						165,000	09/17/2024
100173518		TURTLE CREEK	PA		10/29/2024	8.250	128,524						175,000	09/04/2024
100031275		RENO	NV		03/29/2019	2.000	128,529						198,000	12/09/2018
100109829		ROEBLING	NJ		06/22/2023	8.249	128,531						184,000	05/24/2023
100184729		LEBANON	ME		12/17/2024	8.625	128,534		(9)				595,212	10/27/2024
100029904		PROVIDENCE	RI		12/20/2018	4.750	128,538						235,000	09/17/2018
100171188		SUGAR LAND	TX		11/22/2024	6.875	128,540		(8)				323,000	10/15/2024
100057861		LAS VEGAS	NV		06/30/2021	4.375	128,546						180,000	04/08/2021
100155640		BUDA	TX		06/18/2024	9.250	128,548						490,000	03/25/2024
100120634		COLUMBIA	SC		08/18/2023	8.999	128,551						187,000	07/31/2023
100100689		PASADENA	TX		04/28/2023	6.500	128,552						174,000	09/13/2021
100044925		HOUSTON	TX		11/19/2020	4.250	128,554						251,750	04/12/2020
100032035		COLTON	CA		03/29/2019	4.205	128,565						270,000	12/08/2018
100000596		BROCKTON	MA		09/27/2016	6.000	128,573						205,000	08/25/2016
100044123		MINNEAPOLIS	MN		08/19/2020	4.756	128,575						242,250	01/20/2020
100149758		HAMMOND	IN		04/26/2024	8.990	128,575						165,000	03/21/2024
100139796		UNITED KINGDOM	GBR		12/18/2023	7.590	128,580					(2,270)	133,000	08/19/2021
100026292		RUTHER GLEN	VA		09/20/2018	4.625	128,581						147,250	04/30/2018
3340075490		PLEASANT HILL	MO		05/23/2024	9.087	128,581						570,000	04/17/2024
100088124		LAUDERDALE BY THE SEA	FL		10/25/2022	8.125	128,591						197,000	09/08/2022
100177950		SILVER SPRING	MD		11/19/2024	8.650	128,599		(29)				769,500	08/27/2024
100145993		WOODBRIDGE	VA		03/19/2024	9.750	128,602						595,528	10/23/2023
100180790		JACKSONVILLE	FL		11/26/2024	7.875	128,614		(11)				175,000	10/14/2024
100070416		KNOXVILLE	TN		09/23/2021	4.000	128,614						170,000	08/12/2021
100172193		HOUSTON	TX		10/17/2024	8.999	128,615						180,000	09/20/2024
100041680		KATY	TX		03/02/2020	4.750	128,625						202,500	01/23/2020
100172711		WHITE OAK	TX		11/21/2024	6.875	128,633		(2)				201,000	10/25/2024
100138399		COLUMBUS	OH		12/18/2023	8.999	128,637						450,000	11/09/2023
100113616		BERKELEY	IL		06/29/2023	4.250	128,641						215,000	06/01/2022
100027814		STERLING	CT		10/26/2018	4.000	128,646						218,500	06/01/2018
100145912		MIAMI	FL		03/19/2024	9.250	128,662						806,867	10/30/2023
100012644		MIAMI	FL		05/25/2017	4.625	128,684						200,000	01/27/2022
100145391		UNITED KINGDOM	GBR		03/12/2024	3.390	128,696		5,891			(2,827)	130,000	01/29/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049598		LAWRENCEVILLE	GA		11/20/2020	4.250	128,699						204,250	07/31/2020
100025707		PROSPECT	OR		09/20/2018	4.750	128,705						247,000	04/30/2018
100046923		LEVITTOWN	NY		11/20/2020	7.125	128,716						413,250	07/31/2020
100133889		SAINT CHARLES	MO		11/29/2023	9.125	128,717						169,000	08/25/2023
100161834		TYLER	TX		07/31/2024	8.260	128,732						170,000	05/31/2024
100024251		OAK GROVE	MO		09/20/2018	5.375	128,739						186,500	09/20/2018
100020226		SANTA CLARITA	CA		07/17/2018	5.250	128,740						450,000	07/17/2018
100173388		SAN PEDRO	CA		10/29/2024	7.000	128,743						620,000	09/04/2024
100088220		VOORHEES	NJ		10/17/2022	7.399	128,752		2,613				175,000	09/23/2022
100184560		STOW	OH		12/17/2024	7.875	128,756		(8)				506,052	11/04/2024
100109851		INDIANAPOLIS	IN		06/22/2023	8.407	128,757						169,000	05/26/2023
100119061		CHICAGO	IL		07/27/2023	7.999	128,757						232,000	06/30/2023
100049658		DEARBORN	MI		11/20/2020	4.375	128,765						161,500	07/31/2020
100013001		REDDING	CA		05/25/2017	4.250	128,790						159,000	01/31/2017
100068452		WOODBRIDGE	VA		08/25/2021	4.125	128,796						170,000	07/06/2021
100174835		FORT WORTH	TX		10/31/2024	9.500	128,807						175,000	04/26/2024
100173676		AMSTERDAM	NLD		10/29/2024	4.900	128,813						(5,672)	239,021	10/01/2024
100144984		UNITED KINGDOM	GBR		03/12/2024	3.390	128,819		6,078				(2,829)	130,000	12/20/2019
100079575		MYRTLE BEACH	SC		04/25/2022	6.625	128,823						160,000	01/04/2022
100055024		COLUMBUS	OH		03/23/2021	3.625	128,839						268,000	12/30/2020
100064970		NEW PRAGUE	MN		07/14/2021	3.999	128,849						177,000	05/25/2021
100028053		RICHFIELD	MN		10/26/2018	4.875	128,852						242,250	05/31/2018
100012269		WEST PARK	FL		04/28/2017	4.500	128,880						130,000	01/31/2017
100026444		CAPE CORAL	FL		09/26/2018	4.000	128,889						225,000	06/13/2018
100139678		UNITED KINGDOM	GBR		12/18/2023	7.990	128,904						(2,311)	195,000	09/01/2021
100141506		CONVERSE	TX		01/30/2024	9.250	128,905						275,000	12/14/2023
100047746		SAN LEANDRO	CA		11/20/2020	5.375	128,913						670,605	07/31/2020
100043700		TEMECULA	CA		08/13/2020	6.125	128,913						446,500	12/20/2019
100019791		PROVIDENCE	RI		07/26/2018	5.375	128,919						239,000	04/24/2018
100129892		WILMINGTON	DE		09/27/2023	8.206	128,919						182,000	08/25/2023
100025004		PRESCOTT	AZ		09/20/2018	5.375	128,924						217,550	04/30/2018
100173756		COLUMBUS	GA		10/30/2024	6.750	128,928						176,000	09/16/2024
100147700		ALVIN	TX		04/05/2024	9.125	128,930						189,000	03/05/2024
100054826		MONROEVILLE	PA		03/23/2021	4.625	128,930						135,000	01/03/2021
100134653		HOUSTON	TX		10/30/2023	7.875	128,933		1,021				240,000	09/20/2023
100177831		ANAHEIM	CA		11/19/2024	10.150	128,933		(22)				745,000	08/26/2024
100048778		WINTER PARK	FL		11/20/2020	4.500	128,934						248,900	07/31/2020
100109752		WATERBURY	CT		06/16/2023	8.250	128,934						170,000	05/09/2023
100075931		MOORHEAD	MN		01/07/2022	3.750	128,946						181,500	11/22/2021
100150226		UNITED KINGDOM	GBR		04/29/2024	6.340	128,951						(432)	160,000	04/23/2024
100071638		COLLEGE STATION	TX		10/14/2021	3.625	128,963						175,000	06/15/2021
100065150		LAKE VILLA	IL		07/14/2021	3.750	128,968						193,000	05/06/2021
100153964		CINCINNATI	OH		06/05/2024	8.625	128,969						179,000	05/14/2024
100112625		COLUMBIA	SC		06/29/2023	6.375	128,971						280,000	06/02/2022
100043533		CHINO	CA		08/13/2020	4.500	128,971						408,500	12/16/2019
100068380		LAS VEGAS	NV		08/25/2021	4.875	128,987						173,000	06/23/2021
100048600		MIAMI	FL		11/20/2020	5.000	128,987						299,250	07/31/2020
100055242		STATEN ISLAND	NY		03/23/2021	4.625	128,996						528,000	12/31/2020
100032173		SALINAS	CA		03/29/2019	4.375	129,003						375,000	12/08/2018
100115160		PHILADELPHIA	PA		07/17/2023	7.970	129,005						169,000	06/21/2023
100079609		SUNNY ISLES BEACH	FL		04/25/2022	5.750	129,006						190,000	01/24/2022
100031838		FORT LAUDERDALE	FL		03/29/2019	4.375	129,011						319,000	12/08/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100064845		SOUTHAMPTON	NJ		07/14/2021	4.375	129,015						165,000	05/17/2021
100113132		CICERO	IL		06/29/2023	2.000	129,015						345,000	05/14/2022
100081290		SNEADS FERRY	NC		03/18/2022	3.625	129,018						180,000	12/22/2021
100181564		HARRISBURG	PA		12/09/2024	7.380	129,050		3				176,000	10/31/2024
100025962		TUCSON	AZ		09/20/2018	4.625	129,050						154,850	04/30/2018
100174939		OVILLA	TX		10/31/2024	10.375	129,052						186,000	04/19/2024
100173908		MEMPHIS	TN		10/31/2024	7.375	129,056						164,000	09/12/2024
100026882		ORLANDO	FL		09/26/2018	4.000	129,060						229,000	06/13/2018
100184457		PHOENIX	AZ		12/17/2024	8.500	129,062		(13)				487,000	10/24/2024
100165279		BRUNSWICK	GA		08/29/2024	7.750	129,065						190,000	08/09/2024
100146521		SPRINGFIELD	VA		03/19/2024	9.990	129,078						803,814	10/18/2023
100014540		MIRAMAR	FL		09/27/2017	5.000	129,084						200,000	03/31/2017
100119788		STONE MOUNTAIN	GA		08/08/2023	7.958	129,086						180,000	06/29/2023
100014104		SEBRING	FL		05/25/2017	5.000	129,097						180,000	01/31/2017
100091930		HOUSTON	TX		02/03/2023	10.250	129,098						150,000	01/10/2023
100129989		OKLAHOMA CITY	OK		09/27/2023	7.774	129,103						197,000	08/10/2023
100048458		LODI	CA		11/20/2020	4.250	129,110						332,500	07/31/2020
100064809		BENSENVILLE	IL		07/14/2021	4.375	129,135						190,000	04/13/2021
100128805		FALL RIVER	MA		09/21/2023	8.499	129,136						168,000	08/18/2023
100176006		MIAMISBURG	OH		12/20/2024	8.125	129,146		(4)				164,000	11/08/2024
100120422		WILKESBORO	NC		08/18/2023	8.750	129,149						222,000	07/27/2023
100012712		MODESTO	CA		05/25/2017	4.000	129,150						120,000	01/31/2017
100030736		MURFREESBORO	TN		04/09/2019	5.250	129,155						246,905	06/12/2018
100019854		PHOENIX	AZ		07/30/2018	4.750	129,163						201,000	04/09/2018
100024315		BURKE	VA		09/20/2018	4.875	129,171						265,000	09/20/2018
100165890		PORTERVILLE	CA		08/30/2024	7.000	129,173						289,000	07/18/2024
100184533		HERMON	ME		12/17/2024	8.250	129,209		(5)				431,528	10/23/2024
100140615		GRAHAM	NC		01/19/2024	6.500	129,210						386,000	11/13/2023
100043862		HACKETTSTOWN	NJ		08/19/2020	4.000	129,219						210,000	04/29/2022
100047582		RIVERSIDE	CA		11/20/2020	3.375	129,236						418,000	07/31/2020
100113505		IMPERIAL	MO		06/29/2023	3.125	129,240						335,000	06/02/2022
100178063		ASHLAND	OR		11/19/2024	10.550	129,241		(40)				650,000	08/29/2024
100175538		MIAMI	FL		11/08/2024	8.375	129,241		(31)				155,000	10/24/2024
100174620		GENOA	OH		10/31/2024	8.750	129,248						175,000	01/31/2024
100156658		BEL AIR	MD		06/24/2024	8.249	129,248						165,000	05/23/2024
100010789		MIAMI	FL		01/27/2017	4.625	129,253						141,000	09/13/2016
100154903		KINGMAN	AZ		07/19/2024	6.750	129,254						224,000	02/20/2024
100111930		FEDERALSBURG	MD		06/29/2023	4.500	129,255						245,000	05/15/2022
100014015		SKOKIE	IL		05/25/2017	4.000	129,263						190,000	01/31/2017
100011845		PORT ORCHARD	WA		03/08/2017	5.880	129,270						199,000	09/03/2016
100149988		MILWAUKEE	WI		06/07/2024	9.750	129,270						158,000	04/24/2024
100047441		MIAMI	FL		11/20/2020	4.375	129,271						228,000	07/31/2020
100012309		ORLANDO	FL		04/28/2017	5.500	129,272						180,000	01/31/2017
100026417		ST. PAUL	MN		09/26/2018	4.950	129,278						210,000	06/13/2018
100103099		DAYTON	OH		04/21/2023	8.353	129,281						180,000	03/24/2023
100112836		CAROL STREAM	IL		06/29/2023	4.000	129,288						240,000	05/14/2022
3340072397		NEW BRITAIN	CT		04/05/2024	9.385	129,294						800,000	03/06/2024
100178129		SPRING LAKE	NJ		11/19/2024	8.900	129,295		(21)				625,000	08/30/2024
100055768		MONSEY	NY		03/23/2021	6.000	129,301						874,900	01/01/2021
100146291		FAIRFAX	VA		03/19/2024	9.500	129,319						855,681	10/21/2023
100149736		PHILADELPHIA	PA		04/26/2024	7.910	129,322						195,000	03/26/2024
100101830		PORT JERVIS	NY		03/31/2023	8.976	129,324						186,000	03/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168137		SAINT GEORGE	UT		09/20/2024	6.990	129,325						435,000	04/02/2024
100111332		LEVITTOWN	PA		06/29/2023	6.750	129,328						345,000	05/16/2022
100057710		DAPHNE	AL		06/30/2021	4.375	129,333						165,000	04/23/2021
3500107582		NORTH PORT	FL		10/16/2024	8.595	129,334						1,095,000	06/11/2024
100099747		PHILADELPHIA	PA		02/28/2023	8.074	129,345						195,000	01/31/2023
100068243		BAKERSFIELD	CA		08/25/2021	4.000	129,351						189,500	05/21/2021
100100107		FAYETTEVILLE	NC		03/28/2023	8.750	129,355						158,000	02/14/2023
100077897		APPINGEDAM	NLD		12/29/2021	3.400	129,363					(8,506)	180,000	12/01/2023
100043365		FARIBAULT	MN		08/13/2020	7.000	129,377						180,405	09/13/2019
100184886		FOLSOM	CA		12/17/2024	7.875	129,395		(10)				1,397,642	10/14/2024
100177901		ORANGE PARK	FL		11/19/2024	8.025	129,409						612,000	08/26/2024
100081944		AMSTERDAM	NLD		03/30/2022	3.100	129,415					(8,510)	408,531	06/30/2024
3310036235		CHICAGO	IL		08/01/2022	7.050	129,421						670,000	05/06/2022
100079086		BRIDGEPORT	PA		02/24/2022	3.750	129,424						171,000	01/13/2022
100177692		RANCHO CORDOVA	CA		11/19/2024	8.875	129,433		(23)				587,200	07/31/2024
100054095		CLIFFWOOD	NJ		03/23/2021	4.250	129,435						250,000	01/07/2021
100114368		MACOMB	MI		06/29/2023	5.875	129,442						335,000	06/10/2022
3310088255		HEMPSTEAD	NY		12/05/2024	8.323	129,451						690,000	10/18/2024
100067824		HOUSTON	TX		09/23/2021	4.125	129,451						169,000	06/14/2021
100175727		BURBANK	CA		11/12/2024	8.750	129,461						1,231,000	10/15/2024
100108528		DEVENTER	NLD		05/25/2023	6.020	129,463					(8,513)	215,000	12/01/2023
100070287		DEN HAAG	NLD		08/31/2021	3.650	129,463					(8,513)	162,823	12/01/2023
100108527		DEVENTER	NLD		05/25/2023	6.105	129,463					(8,513)	270,000	12/01/2023
100173652		BRESKENS	NLD		10/29/2024	4.570	129,463					(5,700)	190,000	10/07/2024
100173687		ARNHEM	NLD		10/29/2024	5.150	129,463					(5,700)	275,000	10/16/2024
100143833		S-GRAVENHAGE	NLD		02/27/2024	5.550	129,463					(6,162)	250,000	02/02/2024
100146553		FREDERICK	MD		03/19/2024	9.375	129,467						672,103	10/16/2023
100146338		BROOKSVILLE	FL		03/19/2024	9.125	129,473						477,063	10/22/2023
100091875		KISSIMMEE	FL		01/30/2023	10.125	129,474						280,000	12/30/2022
100136133		GOODRICH	TX		12/18/2023	9.750	129,487						200,000	11/10/2023
100046377		SHARON HILL	PA		11/25/2020	8.000	129,491						123,500	08/31/2020
3340081457		SOUTHAMPTON TOWNSHIP	NJ		09/10/2024	9.125	129,492						902,000	07/19/2024
100184794		CHARLESTON	SC		12/17/2024	8.375	129,503		(10)				1,017,000	10/26/2024
100012818		GIBSONTON	FL		05/25/2017	4.125	129,509						125,000	01/31/2017
100108397		CHICAGO	IL		05/25/2023	7.851	129,518						170,000	04/24/2023
100119016		WASHINGTON	DC		07/27/2023	7.499	129,523						193,000	06/22/2023
100029129		LAS VEGAS	NV		10/26/2018	4.750	129,523						194,750	06/02/2018
100184685		VISTA	CA		12/17/2024	7.875	129,532		358				810,067	11/02/2024
100144553		PALM BEACH GARDENS	FL		04/26/2024	7.500	129,537						257,000	03/11/2024
100168853		UNITED KINGDOM	GBR		09/26/2024	5.790	129,543					(9,283)	145,000	08/30/2024
100079940		LAFAYETTE	IN		04/25/2022	5.750	129,551						155,000	02/01/2022
100174121		MINNEAPOLIS	MN		10/31/2024	8.250	129,553						167,000	06/04/2024
100070487		WEST READING	PA		09/23/2021	4.500	129,554						189,000	08/09/2021
100162016		WALTERBORO	SC		07/31/2024	8.500	129,574						225,000	06/10/2024
100068487		DECATUR	TX		08/25/2021	4.375	129,578						163,000	07/06/2021
100169988		WARNER ROBINS	GA		11/08/2024	7.500	129,579		(21)				158,000	09/27/2024
100023193		NEW ORLEANS	LA		08/16/2018	4.750	129,584						237,000	01/11/2018
100032001		VISTA	CA		03/29/2019	4.375	129,585						370,000	12/07/2018
100149148		HOUSTON	TX		04/22/2024	8.375	129,585						179,000	03/20/2024
100028820		JACKSONVILLE	FL		10/26/2018	4.000	129,589						147,250	06/03/2018
100141174		FORT WORTH	TX		01/30/2024	7.753	129,600						200,000	12/15/2023
100088864		TOMBALL	TX		11/15/2022	8.000	129,604						290,000	10/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048852		FORT LAUDERDALE	FL		11/20/2020	4.625	129,604						223,250	07/31/2020
100091739		FORT WORTH	TX		03/24/2023	9.500	129,618						180,000	01/26/2023
100046118		BERLIN	NJ		11/25/2020	5.250	129,627						180,500	08/31/2020
100055059		ELMONT	NY		03/23/2021	4.000	129,641						440,000	12/31/2020
100133787		TITUSVILLE	FL		10/20/2023	8.125	129,649						157,000	09/18/2023
100145301		UNITED KINGDOM	GBR		03/12/2024	9.500	129,650		5,462			(2,848)	129,991	11/27/2019
100175863		CRAFTON	PA		11/12/2024	7.650	129,651		2				180,000	09/18/2024
100171328		HAMPTON BAYS	NY		10/16/2024	7.375	129,658						910,000	08/08/2024
100111077		JACKSONVILLE	FL		06/29/2023	10.250	129,681						170,000	05/14/2022
100087119		KNOXVILLE	TN		11/04/2022	8.375	129,685		(99)				160,000	09/28/2022
100110823		MIAMI GARDENS	FL		06/29/2023	3.250	129,687		2,750				400,000	05/14/2022
100111933		HUGO	MN		06/29/2023	4.000	129,703						365,000	05/14/2022
100149112		FORT WAYNE	IN		04/22/2024	7.999	129,711						176,000	03/29/2024
100177713		SANTA ROSA	CA		11/19/2024	8.150	129,716		(25)				771,700	08/14/2024
100150254		ROTTERDAM	NLD		04/29/2024	5.800	129,722					(4,546)	167,000	03/27/2024
100108082		HOUSTON	TX		05/24/2023	9.375	129,723						220,000	04/12/2023
100064774		GRAND PRAIRIE	TX		07/14/2021	4.500	129,735						176,000	05/12/2021
100163860		CHICAGO	IL		09/27/2024	9.250	129,737						185,000	08/19/2024
100103801		MIDLAND	MI		05/10/2023	7.885	129,738						171,000	04/11/2023
100048052		WEST BLOOMFIELD	MI		11/20/2020	4.375	129,745						171,000	07/31/2020
100025350		CHICAGO	IL		09/20/2018	3.875	129,748						213,750	04/30/2018
100145331		UNITED KINGDOM	GBR		03/12/2024	9.500	129,758		5,536			(2,850)	130,000	01/27/2020
100155668		JAMISON	PA		06/18/2024	9.000	129,760						527,394	03/29/2024
100081482		STERLING HTS	MI		03/18/2022	4.375	129,767						190,000	02/07/2022
100117969		OLIVEHURST	CA		07/20/2023	8.000	129,770						203,000	03/01/2024
100117212		PALM CITY	FL		07/20/2023	7.500	129,771						300,000	03/01/2024
100013153		LAKE ELSINORE	CA		05/25/2017	4.000	129,774						145,000	01/31/2017
100101503		HERRIN	IL		04/26/2023	7.625	129,801						175,000	03/09/2023
100045948		PHILADELPHIA	PA		11/25/2020	7.792	129,802						156,750	08/31/2020
100032448		LIMERICK	IRL		06/21/2019	5.150	129,820					(8,514)	144,855	11/30/2018
100089613		FORT LAUDERDALE	FL		01/30/2023	9.125	129,825						200,000	11/29/2022
100020156		NAMPA	ID		07/17/2018	5.625	129,829						189,500	07/17/2018
100184848		ELK RIVER	MN		12/17/2024	8.625	129,831		(4)				623,000	10/15/2024
100054262		COCONUT CREEK	FL		03/23/2021	7.250	129,834						480,000	12/31/2020
100080169		ELKTON	MD		02/25/2022	4.575	129,844						472,000	01/31/2022
100176933		BALTIMORE	MD		11/15/2024	7.250	129,860		(14)				178,000	09/18/2024
100152866		CHICAGO	IL		05/22/2024	8.375	129,861						170,000	05/06/2024
100064945		LAKELAND	FL		07/14/2021	4.375	129,863						190,000	05/20/2021
100160498		MADERA	CA		07/19/2024	7.999	129,871						237,000	06/27/2024
100037993		TUCSON	AZ		09/16/2019	5.250	129,875						180,000	05/02/2019
100126998		WAWARSING	NY		08/30/2023	4.000	129,876						250,000	08/30/2023
100047652		ELGIN	IL		11/20/2020	3.500	129,877						171,000	07/31/2020
100127109		MIRAMAR	FL		08/30/2023	6.750	129,883						230,000	05/14/2022
100076532		FRESNO	CA		01/04/2022	3.625	129,884						440,000	12/03/2021
100130209		MIDDLETOWN	OH		11/15/2023	9.875	129,887						173,000	10/10/2023
100143685		BROOKLYN	MD		02/22/2024	9.990	129,895						160,000	01/16/2024
100119800		WOODRIDGE	NY		08/08/2023	7.699	129,897		2,126				168,000	07/07/2023
100170493		JACKSONVILLE	FL		10/09/2024	6.499	129,897						473,000	09/12/2024
100161627		UNITED KINGDOM	GBR		07/29/2024	5.740	129,899					(3,580)	137,000	07/23/2024
100080208		SCHENECTADY	NY		02/25/2022	5.675	129,902						175,000	02/10/2022
100109860		DOLTON	IL		06/22/2023	8.174	129,909						170,000	05/24/2023
100012828		PALMDALE	CA		05/25/2017	4.875	129,911						224,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100024785		MIAMI GARDENS	FL		09/20/2018	3.000	129,933						342,000	04/30/2018
100147216		CINCINNATI	OH		03/28/2024	8.112	129,944		1,340				167,000	02/26/2024
100023783		DACULA	GA		09/04/2018	5.750	129,954						185,000	09/04/2018
100043926		NORFOLK	VA		08/19/2020	6.650	129,961						147,250	06/10/2019
100141198		MIAMISBURG	OH		01/30/2024	8.250	129,965						210,000	10/23/2023
100130040		PHILADELPHIA	PA		09/27/2023	7.963	129,988						160,000	08/25/2023
100156720		BALTIMORE	MD		06/26/2024	8.999	129,990						160,000	06/13/2024
100141066		HOUSTON	TX		02/20/2024	7.875	130,002						187,000	01/19/2024
100147207		SCRANTON	PA		03/28/2024	7.970	130,004						165,000	02/28/2024
3500112680		SEVIERVILLE	TN		12/20/2024	8.423	130,006						4,500,000	10/06/2024
100162303		MIDDLETOWN	PA		09/06/2024	8.875	130,007		(24)				185,000	08/07/2024
100141379		FLORENCE	SC		01/30/2024	9.125	130,009						169,500	12/14/2023
100048155		DUDLEY	MA		11/20/2020	5.000	130,023						223,250	07/31/2020
100129750		BALTIMORE	MD		09/27/2023	7.999	130,025						159,000	08/28/2023
100065048		MCCLOUD	CA		07/14/2021	3.750	130,032						340,000	05/06/2021
100103642		TEMPE	AZ		05/08/2023	8.625	130,036						482,000	03/17/2023
100135874		WEST DEPTFORD	NJ		11/13/2023	9.999	130,052						205,000	10/20/2023
100175844		PHILADELPHIA	PA		11/12/2024	7.560	130,066		331				200,000	09/20/2024
100060141		NEW CASTLE	DE		06/25/2021	4.000	130,074						181,000	04/02/2021
100103857		EASTON	PA		05/10/2023	8.052	130,077						212,000	04/06/2023
100168090		BENSALEM	PA		09/20/2024	7.625	130,081						454,000	04/30/2024
100181601		CHICAGO	IL		12/09/2024	7.490	130,107		8				180,000	10/28/2024
100164890		BRIDGETON	NJ		08/28/2024	7.730	130,114						176,000	08/09/2024
100067573		NORTH LITTLE ROCK	AR		09/23/2021	4.000	130,120						177,000	07/26/2021
100013133		MANCHESTER	NH		05/25/2017	4.625	130,132						152,000	01/31/2017
100147641		NORMAN	OK		04/04/2024	8.499	130,137						175,000	03/14/2024
100134340		PANAMA CITY	FL		10/27/2023	8.490	130,144						170,000	09/21/2023
100091752		GRAND RAPIDS	MI		03/24/2023	10.750	130,158						158,000	01/20/2023
100012914		JACKSONVILLE	FL		05/25/2017	4.750	130,159						380,000	01/31/2017
100186710		APPLE VALLEY	CA		12/31/2024	7.250	130,164		25				325,000	05/01/2024
100134838		AVENTURA	FL		10/30/2023	8.250	130,180						192,000	09/26/2023
100081609		BEECH MOUNTAIN	NC		03/24/2022	6.212	130,180						180,000	02/19/2022
100013649		BERKELEY	IL		05/25/2017	4.625	130,180						145,000	01/31/2017
100146543		PORTLAND	OR		03/19/2024	9.990	130,181						589,994	10/16/2023
100072012		ORLANDO	FL		10/29/2021	3.999	130,186						260,000	10/01/2021
100044020		RIALTO	CA		08/19/2020	5.000	130,186						342,000	12/04/2019
100029489		GREENE	ME		10/26/2018	4.625	130,187						137,750	06/02/2018
100149751		ENDICOTT	NY		04/26/2024	8.400	130,204						160,000	03/07/2024
100157759		SIMI VALLEY	CA		07/02/2024	8.625	130,211						1,041,000	06/05/2024
100164938		CALUMET CITY	IL		08/28/2024	7.800	130,220						160,000	07/24/2024
100057676		AUDUBON	NJ		06/30/2021	4.250	130,248						175,000	04/07/2021
100136000		HOUSTON	TX		11/16/2023	9.750	130,260						190,000	10/10/2023
100150123		BRONSON	FL		06/14/2024	7.500	130,266						175,000	05/13/2024
100076447		SPRING	TX		12/23/2021	4.125	130,275						298,000	11/24/2021
100147093		GALVESTON	TX		03/28/2024	8.125	130,279		(35)				185,000	03/08/2024
100088969		TOMBALL	TX		11/15/2022	8.625	130,283						195,000	09/30/2022
100065139		BATON ROUGE	LA		07/14/2021	3.625	130,291						290,000	04/14/2021
100147385		MOORESVILLE	NC		05/08/2024	7.750	130,292						240,000	04/02/2024
100173906		TEXARKANA	TX		10/31/2024	7.000	130,319						180,000	09/13/2024
100028196		LAS VEGAS	NV		10/26/2018	4.125	130,326						175,750	06/03/2018
100156778		HOUSTON	TX		06/26/2024	7.875	130,331						185,000	06/05/2024
100113767		FAIRBURY	NE		06/29/2023	7.500	130,333						270,000	06/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109882		KANSAS CITY	MO		06/22/2023	7.974	130,334						171,000	05/22/2023
100173562		UNITED KINGDOM	GBR		10/29/2024	5.890	130,338					(5,071)	166,500	10/18/2024
100143862		UNITED KINGDOM	GBR		02/28/2024	6.190	130,350					(1,455)	138,000	02/23/2024
100126404		BALTIMORE	MD		08/30/2023	7.850	130,352						173,000	08/03/2023
100134362		PHILADELPHIA	PA		10/27/2023	9.625	130,357						175,000	09/07/2023
100155291		INDIANAPOLIS	IN		07/19/2024	8.125	130,358						180,000	10/24/2023
100158271		UNITED KINGDOM	GBR		07/09/2024	3.490	130,364		3,427			(2,822)	140,000	10/22/2021
100150092		STATESVILLE	NC		06/14/2024	7.750	130,366						250,000	04/29/2024
100108068		HOUSTON	TX		05/24/2023	8.875	130,373						235,000	04/11/2023
100102134		EDGEWOOD	MD		04/14/2023	9.375	130,380						160,000	03/06/2023
100068438		PRIMOS	PA		08/25/2021	4.250	130,380						190,000	06/28/2021
100019771		ROYSE CITY	TX		07/26/2018	5.125	130,389						180,000	05/09/2018
100155686		SMYRNA	GA		06/18/2024	9.500	130,395						664,765	03/27/2024
100101760		MAYWOOD	IL		03/31/2023	8.176	130,402						200,000	03/10/2023
100112648		PALM SPRINGS	CA		06/29/2023	8.500	130,419						390,000	06/02/2022
100129880		NORTH EAST	MD		09/27/2023	8.355	130,425						210,000	09/01/2023
100020148		YOUNGSVILLE	LA		07/17/2018	5.000	130,425						191,000	07/17/2018
100065006		TELFORD	PA		07/14/2021	4.250	130,426						168,000	05/21/2021
100165848		ERIE	PA		08/29/2024	8.500	130,443						174,000	07/17/2024
100099760		TRENTON	NJ		02/28/2023	7.980	130,444		(5,077)				195,000	01/23/2023
100089967		BRIGHTON	MA		01/26/2023	9.375	130,444						450,000	11/30/2022
100103174		CINCINNATI	OH		04/21/2023	7.899	130,446		1,418				178,000	03/22/2023
100154722		EDMOND	OK		07/19/2024	7.875	130,449						200,000	03/04/2024
100184616		OGDEN	UT		12/17/2024	8.500	130,452		(11)				652,438	10/25/2024
100084619		UPPER DARBY	PA		08/02/2022	8.250	130,454						215,000	07/12/2022
100013712		SAVAGE	MN		05/25/2017	4.750	130,469						245,000	01/31/2017
100045838		WARRENTON	VA		11/25/2020	5.000	130,469						356,250	08/31/2020
100055731		SCHENECTADY	NY		03/23/2021	3.000	130,472						175,689	12/30/2020
100147201		SOUTH EUCLID	OH		03/28/2024	8.050	130,473						170,000	02/21/2024
100048583		BALTIMORE	MD		11/20/2020	4.500	130,476						87,543	07/31/2020
100144983		UNITED KINGDOM	GBR		03/12/2024	3.390	130,489		5,885			(2,828)	134,994	03/06/2020
100153433		SCRANTON	PA		05/30/2024	7.810	130,492						170,000	04/16/2024
100136550		DALLAS	TX		11/20/2023	7.625	130,495						303,000	09/29/2023
100049789		RIO RANCHO	NM		11/20/2020	4.000	130,496						266,000	07/31/2020
100147343		HAARLEM	NLD		03/27/2024	5.550	130,498					(5,910)	325,000	03/13/2024
100168936		S-GRAVENHAGE	NLD		09/26/2024	5.600	130,498					(10,333)	168,000	09/04/2024
100185691		GRONINGEN	NLD		12/20/2024	5.400	130,498					(894)	185,000	12/03/2024
100173668		ROTTERDAM	NLD		10/29/2024	5.200	130,498					(5,746)	194,000	09/16/2024
100157556		GRONINGEN	NLD		06/28/2024	5.400	130,498					(4,423)	185,000	06/04/2024
100084263		DORDRECHT/DRECHTSTEDEN	NLD		06/30/2022	3.500	130,498					(8,581)	180,000	12/01/2023
3500110191		MURRELLS INLET	SC		10/30/2024	8.130	130,500						924,000	09/24/2024
100139689		UNITED KINGDOM	GBR		12/18/2023	7.040	130,503					(2,275)	135,000	09/08/2021
100146388		CHESAPEAKE	VA		03/19/2024	8.875	130,505						730,340	10/26/2023
100155521		CLAYTON	CA		06/18/2024	9.500	130,515						882,117	03/18/2024
100145690		UNITED KINGDOM	GBR		03/12/2024	3.390	130,528					(2,867)	224,994	02/27/2020
100185639		UNITED KINGDOM	GBR		12/20/2024	6.590	130,537					(573)	140,000	12/12/2024
100155755		APPLE VALLEY	CA		06/18/2024	8.500	130,542						368,311	03/29/2024
100047615		CLEARWATER	FL		11/20/2020	3.500	130,547						173,850	07/31/2020
100141440		DALLAS	TX		01/30/2024	9.875	130,551						240,000	12/20/2023
100126570		KANKAKEE	IL		08/30/2023	7.860	130,565						141,000	05/16/2022
100150095		STATESVILLE	NC		06/14/2024	7.750	130,565						230,000	04/26/2024
100178095		WALL TOWNSHIP	NJ		11/19/2024	8.400	130,587		(29)				507,800	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100172872		FARMINGTON	NM		10/25/2024	6.999	130,588						262,000	10/07/2024
100177844		NORTH EAST	MD		11/19/2024	9.150	130,593		(27)				559,000	08/26/2024
100030525		SHERWOOD	AR		12/20/2018	7.125	130,606						210,000	09/30/2018
100068437		PRIMOS	PA		08/25/2021	4.250	130,606						190,000	06/28/2021
100163292		SAN LUIS	AZ		08/13/2024	7.750	130,611						226,000	07/17/2024
100012654		BRIDGEPORT	CT		05/25/2017	5.000	130,621						175,000	01/31/2017
100079936		TUCSON	AZ		04/08/2022	5.375	130,623						185,000	02/01/2022
100115141		TRENTON	NJ		07/17/2023	8.060	130,626		1,336				170,000	06/20/2023
100055514		GLASSBORO	NJ		03/23/2021	3.250	130,634						153,000	01/07/2021
100053980		CLAREMONT	NH		03/23/2021	4.625	130,638						167,500	12/31/2020
100091759		GREEN BAY	WI		03/24/2023	9.625	130,638						161,356	01/31/2023
100053593		CUMMING	GA		03/23/2021	4.500	130,639						281,000	01/06/2021
100147648		PITTSBURGH	PA		04/04/2024	8.125	130,640						162,000	03/08/2024
100080912		FORT MYERS	FL		03/10/2022	4.750	130,645						180,000	02/08/2022
100175527		SAN ANTONIO	TX		12/23/2024	8.000	130,669		(3)				222,000	07/17/2024
100100827		ROCKFORD	IL		04/28/2023	6.125	130,674						189,000	11/18/2021
100109601		SAN ANTONIO	TX		06/14/2023	7.999	130,676						229,000	05/11/2023
100135701		PHILADELPHIA	PA		11/09/2023	9.625	130,677						175,000	09/07/2023
100078863		OSHKOSH	WI		02/24/2022	4.374	130,695						184,000	12/15/2021
100115461		PHILLIPSBURG	NJ		07/17/2023	8.375	130,696						225,000	06/09/2023
100078945		NEW ORLEANS	LA		02/24/2022	3.625	130,698						350,000	01/05/2022
100047291		HUNTINGTON	MA		11/20/2020	7.625	130,701						160,431	07/31/2020
3310091245		BRENTWOOD	NY		12/19/2024	8.470	130,710						706,000	11/14/2024
100102207		MONROE	GA		04/14/2023	8.125	130,721						165,000	03/13/2023
100145806		PITTSBURGH	PA		05/08/2024	9.375	130,724						165,000	03/18/2024
100029301		EAST BERLIN	PA		10/26/2018	5.000	130,729						148,200	06/01/2018
100026633		MERRICK	NY		09/26/2018	3.375	130,730						390,000	06/15/2018
100053881		BIRMINGHAM	AL		03/23/2021	4.375	130,732						221,000	01/05/2021
100109232		SIERRA VISTA	AZ		07/21/2023	8.000	130,736						195,000	06/20/2023
100013078		HIALEAH	FL		05/25/2017	4.625	130,741						218,000	01/31/2017
100031118		PALM COAST	FL		03/29/2019	3.875	130,753						242,000	12/07/2018
100065530		PORTLAND	OR		07/28/2021	3.875	130,765						440,000	05/07/2021
100110652		CRYSTAL BEACH	TX		06/30/2023	6.625	130,766						622,000	05/12/2023
100057843		SMYRNA	DE		06/30/2021	4.250	130,778						195,000	04/22/2021
100176101		EDEN PRAIRIE	MN		12/20/2024	6.750	130,779						319,000	11/04/2024
100181297		PONTIAC	MI		12/06/2024	7.875	130,787		(6)				170,000	11/19/2024
100186740		KINGSPORT	TN		12/31/2024	7.750	130,805		26				167,000	08/09/2024
100049335		ATLANTA	GA		11/20/2020	4.000	130,809						285,000	07/31/2020
100011363		OAKLAND	CA		12/23/2016	4.125	130,809						418,000	08/11/2016
100045941		SALISBURY	MD		11/25/2020	4.380	130,815						124,355	08/31/2020
100065529		SKOKIE	IL		07/28/2021	3.125	130,820						450,000	05/12/2021
100039013		KILKENNY	IRL		09/27/2019	1.500	130,835					(8,587)	199,930	11/30/2018
100019866		ARLINGTON	VA		07/30/2018	5.000	130,840						420,000	05/09/2018
100169247		KANSAS CITY	MO		09/27/2024	7.610	130,855						193,000	08/21/2024
3340081480		CAPE CORAL	FL		08/26/2024	9.170	130,860						1,230,000	07/21/2024
100176904		MINT HILL	NC		11/15/2024	7.125	130,862		(18)				433,000	08/30/2024
100165847		ATLANTA	GA		08/29/2024	8.125	130,865						155,000	07/19/2024
100103669		NEWBERRY SPRINGS	CA		05/08/2023	7.999	130,872						234,000	03/25/2023
3340083777		ATLANTIC CITY	NJ		10/31/2024	9.173	130,878						510,000	08/21/2024
100023367		MEDFORD	OR		08/16/2018	5.375	130,880						359,000	05/23/2018
100100403		COLD BROOK	NY		04/27/2023	5.500	130,881						224,000	02/25/2022
100031286		INDIALANTIC	FL		03/29/2019	4.500	130,888						207,700	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078940		RICHMOND	VA		02/24/2022	3.875	130,908						175,000	11/19/2021
100068250		BALTIMORE	MD		08/25/2021	4.375	130,908						188,000	06/23/2021
100048390		LAKE OSWEGO	OR		11/20/2020	3.875	130,909						536,750	07/31/2020
100053398		MOUNDSVILLE	WV		03/23/2021	7.625	130,932						175,000	05/01/2018
100138154		CHALFONT	PA		12/14/2023	9.125	130,937						460,000	10/30/2023
100166314		DEARBORN HEIGHTS	MI		10/23/2024	8.500	130,940						158,000	09/11/2024
3500107599		RIVIERA BEACH	FL		09/12/2024	8.545	130,946						1,125,000	07/22/2024
100031673		PALMDALE	CA		03/29/2019	3.750	130,947						249,800	12/07/2018
100013521		PRINCETON	MN		05/25/2017	4.625	130,953						260,000	04/10/2024
100100032		STATESBORO	GA		03/28/2023	9.875	130,956						189,500	02/24/2023
100176884		CONROE	TX		11/15/2024	7.750	130,969		(17)				156,000	10/03/2024
100024665		SOUTHFIELD	MI		09/20/2018	5.000	130,972						147,250	04/30/2018
3310090123		CARLE PLACE	NY		12/19/2024	8.428	130,977						995,000	11/01/2024
100025060		MESICK	MI		09/20/2018	4.625	130,984						161,500	04/30/2018
100067598		ALLIANCE	OH		09/23/2021	4.375	130,985						200,000	07/30/2021
100013219		RIO RICO	AZ		05/25/2017	4.375	130,989						227,000	01/03/2022
100053439		SAN DIEGO	CA		03/23/2021	6.500	130,990						890,000	12/31/2020
100186750		ATLANTA	GA		12/31/2024	8.000	131,011		27				225,000	07/15/2024
100133968		LIBERTY	NY		10/25/2023	8.230	131,012		1,213				185,000	09/20/2023
100057759		MCKINNEY	TX		06/30/2021	4.750	131,013						344,000	05/03/2021
100143531		MARKHAM	IL		02/21/2024	8.180	131,015						160,000	01/31/2024
100026343		BOLINGBROOK	IL		09/20/2018	4.000	131,022						147,250	04/30/2018
100109270		OCALA	FL		07/21/2023	8.750	131,026						180,000	06/06/2023
100064968		KNOXVILLE	TN		07/14/2021	3.999	131,032						184,000	05/21/2021
100119705		AKRON	OH		08/08/2023	8.300	131,048						215,000	07/13/2023
100101941		RIVERDALE	GA		04/14/2023	8.875	131,053						180,000	02/10/2023
100120652		SPOTSWOOD	NJ		08/24/2023	9.624	131,067						160,000	07/07/2023
100013198		LAS VEGAS	NV		05/25/2017	4.250	131,067						149,000	01/31/2017
3340071509		MAYWOOD	IL		04/19/2024	9.290	131,076						600,000	02/22/2024
100017868		RAPID CITY	SD		05/30/2018	5.250	131,078						189,900	03/02/2018
100110989		DAVENPORT	FL		06/29/2023	6.500	131,080						286,000	05/16/2022
100048760		OAK CREEK	WI		11/20/2020	3.750	131,085						213,750	07/31/2020
100116256		CLIFTON HEIGHTS	PA		07/20/2023	5.490	131,091						200,000	03/01/2024
100153544		UNITED KINGDOM	GBR		05/29/2024	5.790	131,092					(1,906)	160,000	05/02/2024
100128120		HOUSTON	TX		09/08/2023	6.750	131,094						177,000	09/20/2021
100113385		VENTNOR CITY	NJ		06/29/2023	4.125	131,096						395,000	05/15/2022
100011524		ELGIN	IL		03/08/2017	4.250	131,106						220,000	07/31/2020
100120241		ALBUQUERQUE	NM		08/18/2023	8.375	131,108						225,000	05/31/2023
100146562		FORT MILL	SC		03/19/2024	10.625	131,116						686,671	11/01/2023
100167552		VANDALIA	OH		10/31/2024	7.000	131,145						325,000	09/19/2024
100126739		MELFA	VA		08/30/2023	5.750	131,145						365,000	05/16/2022
100134005		KANSAS CITY	MO		10/25/2023	7.997	131,146						185,000	09/12/2023
100099693		CHICAGO	IL		04/06/2023	9.500	131,151						180,000	02/23/2023
100049551		POMPANO BEACH	FL		11/20/2020	6.750	131,161						418,000	07/31/2020
100119768		MARKHAM	IL		08/08/2023	7.990	131,165						175,000	06/30/2023
100029435		HAYDEN	ID		10/26/2018	4.625	131,170						194,750	06/04/2018
100169282		EASTON	PA		09/27/2024	8.500	131,178						199,000	08/06/2024
100013012		MIAMI	FL		05/25/2017	4.250	131,183						160,000	01/31/2017
100025413		LAUDERDALE LAKES	FL		09/20/2018	4.000	131,184						190,000	04/30/2018
100057959		CHARLESTON	SC		06/30/2021	4.375	131,189						178,000	05/10/2021
3310085178		LOXAHATCHEE	FL		10/10/2024	8.946	131,198						1,111,000	08/27/2024
100149966		FORT WORTH	TX		06/07/2024	8.250	131,199						250,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116409		KISSIMMEE	FL		07/20/2023	5.875	131,203						300,000	03/01/2024
100161809		CARBONDALE	PA		07/31/2024	8.710	131,218						170,000	06/14/2024
100100778		FRESNO	CA		04/28/2023	4.990	131,236						290,000	11/08/2021
100159706		YORK	PA		08/23/2024	7.750	131,238						181,000	08/08/2024
100181342		INDIANAPOLIS	IN		12/06/2024	7.625	131,238		(12)				195,000	11/12/2024
100116181		MORENO VALLEY	CA		07/20/2023	3.990	131,245						380,000	03/01/2024
100186020		MILWAUKEE	WI		12/27/2024	8.875	131,249		(1)				175,000	11/01/2024
100184658		LAKESIDE	CA		12/17/2024	7.875	131,250		(7)				771,306	10/08/2024
100152478		WEST PALM BEACH	FL		05/16/2024	8.125	131,270						180,000	03/08/2024
100181517		DES PLAINES	IL		12/06/2024	9.000	131,274		(10)				156,000	10/25/2024
3310052577		JAMAICA	NY		05/11/2023	7.950	131,274						657,000	04/08/2023
100164061		WOODSTOCK	GA		08/21/2024	8.625	131,275						420,000	07/08/2024
100055740		LAWRENCEVILLE	GA		03/23/2021	5.250	131,284						260,000	01/03/2021
100045173		WINTER HAVEN	FL		11/25/2020	6.500	131,286		3,203				191,000	01/30/2024
100159917		DORAL	FL		08/16/2024	7.125	131,294						779,000	04/25/2024
100026379		MIAMI	FL		09/26/2018	3.890	131,303						162,000	06/14/2018
100088099		ORLANDO	FL		10/25/2022	6.750	131,318						260,000	09/27/2022
100011532		ORANGE CITY	FL		03/08/2017	4.500	131,333						75,050	09/02/2016
100054105		HOLLYWOOD	SC		03/23/2021	3.625	131,334						490,000	01/06/2021
100127377		OPA LOCKA	FL		08/30/2023	2.875	131,335						385,000	06/02/2022
100116977		PINEVILLE	NC		07/20/2023	4.875	131,340						273,000	03/01/2024
100136046		TAMPA	FL		11/16/2023	9.375	131,346						165,000	10/17/2023
3500107178		ROCKLAND	MA		09/12/2024	8.483	131,349						3,300,000	07/13/2024
100119785		VALDOSTA	GA		08/08/2023	8.611	131,350						170,000	07/06/2023
100108348		DETROIT	MI		05/25/2023	8.380	131,353						173,000	04/21/2023
100031424		ORLANDO	FL		03/29/2019	2.000	131,355						262,000	12/11/2018
100137371		CAMDEN	NJ		12/01/2023	10.249	131,360						192,000	10/13/2023
100023608		FLORIDA CITY	FL		09/04/2018	5.375	131,363						189,500	09/04/2018
100111041		ROCK CITY	IL		06/29/2023	4.125	131,364						268,500	05/16/2022
100175126		MANCHESTER	NH		11/05/2024	7.125	131,376		(17)				186,000	10/18/2024
100047201		CONYERS	GA		11/20/2020	3.625	131,379						229,900	07/31/2020
100115541		ROCKWALL	TX		07/19/2023	7.874	131,383						501,000	06/08/2023
100134031		MILWAUKEE	WI		10/25/2023	8.228	131,388						180,000	09/22/2023
100047734		HICKORY	NC		11/20/2020	4.625	131,393						119,605	07/31/2020
100155621		SAN TAN VALLEY	AZ		06/18/2024	8.125	131,399						634,016	03/23/2024
100180732		GREENSBORO	NC		11/26/2024	6.875	131,401		(11)				180,000	10/05/2024
100154695		PHILADELPHIA	PA		07/19/2024	10.250	131,425						181,000	09/25/2023
100149145		WILLIAMSBURG	VA		04/22/2024	9.750	131,448						370,000	03/27/2024
100174656		PHILADELPHIA	PA		10/31/2024	7.750	131,449						175,000	01/29/2024
100028313		LAS VEGAS	NV		10/26/2018	4.625	131,454						175,750	06/03/2018
100130208		MIDDLETOWN	OH		11/15/2023	9.875	131,470						175,000	10/05/2023
100153432		EDWARDSVILLE	PA		05/30/2024	8.320	131,472						174,000	04/11/2024
100043372		PROVIDENCE	RI		08/13/2020	7.125	131,478						293,550	03/21/2020
100168890		UNITED KINGDOM	GBR		09/26/2024	5.790	131,479					(9,421)	260,000	09/19/2024
100013050		CHICAGO	IL		05/25/2017	4.875	131,480						282,000	02/17/2023
100028109		MIAMI	FL		10/26/2018	4.000	131,484						301,150	05/30/2018
3340075524		DETROIT	MI		05/10/2024	9.473	131,488						560,000	03/26/2024
100100660		ATCO	NJ		04/28/2023	6.875	131,490						189,000	08/17/2021
100120195		DORAL	FL		08/18/2023	8.375	131,493						240,000	06/13/2023
100173952		MIDWEST CITY	OK		10/31/2024	7.125	131,495						180,000	09/17/2024
100064956		CHICAGO	IL		07/14/2021	4.250	131,496						275,000	05/17/2021
100010988		NORFOLK	VA		01/27/2017	2.000	131,507						195,000	09/27/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065092		BLUE ISLAND	IL		07/14/2021	3.750	131,521						185,000	04/30/2021
100116772		CORAL SPRINGS	FL		07/20/2023	4.250	131,540						220,000	03/01/2024
100126358		SYRACUSE	NY		08/30/2023	8.311	131,540		1,137				170,000	07/19/2023
100014464		BOSCAWEN	NH		09/27/2017	6.000	131,543						182,900	07/29/2017
100139808		UNITED KINGDOM	GBR		12/18/2023	7.190	131,561					(2,264)	235,000	03/14/2019
100103699		TALLAHASSEE	FL		05/08/2023	9.375	131,565						190,000	03/21/2023
100010845		LYONS	IL		12/23/2016	5.000	131,582						157,000	10/05/2016
100102553		PHILADELPHIA	PA		06/07/2023	10.000	131,587						170,000	11/18/2022
100100061		LAKELAND	FL		03/28/2023	9.375	131,593						194,000	02/10/2023
100010991		OSSEO	MI		12/23/2016	5.000	131,593						135,000	10/25/2016
100025839		PALM COAST	FL		09/20/2018	4.625	131,598						159,600	04/30/2018
100028377		BLUFFTON	SC		10/26/2018	4.625	131,598						223,250	06/01/2018
100139640		PORT SAINT LUCIE	FL		12/28/2023	7.999	131,607						380,000	12/04/2023
100045572		MILFORD	CT		11/25/2020	5.000	131,610						168,150	08/31/2020
100068126		ELKINS	AR		08/25/2021	3.374	131,619						175,000	06/24/2021
100151826		PHILADELPHIA	PA		05/10/2024	7.999	131,621						485,000	04/19/2024
100043374		HAINES CITY	FL		08/13/2020	8.000	131,630						237,500	04/07/2020
100028957		HILLSBORO	OR		10/26/2018	3.500	131,632						275,405	05/31/2018
100139425		PITTSBURGH	PA		12/28/2023	8.760	131,637						200,000	11/07/2023
100115176		TRENTON	NJ		07/17/2023	7.765	131,637		2,039				180,000	06/07/2023
100089268		OAK PARK	MI		01/26/2023	9.625	131,643						230,000	10/14/2022
100110008		DETROIT	MI		06/22/2023	8.350	131,656						200,000	05/11/2023
100053997		SANTA MARIA	CA		03/23/2021	7.640	131,669						380,000	01/05/2021
3340069114		HIGHLAND	NY		02/26/2024	9.396	131,670						586,000	01/19/2024
100100279		CLEVELAND	OH		03/24/2023	9.500	131,674						158,000	02/07/2023
100011530		PROVIDENCE	RI		03/08/2017	3.375	131,675						185,000	12/02/2019
100012941		ARBUNDALE	FL		05/25/2017	4.250	131,677						150,000	01/31/2017
100155753		PEACHTREE CITY	GA		06/18/2024	9.500	131,677						755,672	03/28/2024
100018132		ORLANDO	FL		06/08/2018	4.875	131,682						197,000	04/03/2018
100013539		ANDERSON	IN		05/25/2017	7.250	131,689						164,000	01/31/2017
100071758		HOUSTON	TX		10/14/2021	4.625	131,692						195,000	08/26/2021
100149970		FORT WORTH	TX		06/07/2024	8.625	131,709						225,000	04/17/2024
100029345		WINDER	GA		10/26/2018	4.625	131,714						171,000	06/02/2018
100028092		PHILADELPHIA	PA		10/26/2018	4.000	131,715						334,400	06/01/2018
100130042		LAKE CITY	FL		09/27/2023	8.920	131,729						191,000	08/21/2023
100116751		HOOVER	AL		07/20/2023	4.250	131,737						270,000	03/01/2024
100038693		KILKENNY	IRL		09/27/2019	4.400	131,739					(8,633)	118,830	11/30/2018
100049302		MOORESVILLE	NC		11/20/2020	4.000	131,740						218,500	07/31/2020
100119706		BALTIMORE	MD		08/08/2023	7.401	131,741						201,000	06/29/2023
100099826		SAVANNAH	GA		02/28/2023	7.571	131,748						220,000	01/31/2023
100109918		TRENTON	NJ		06/22/2023	8.199	131,749						185,000	05/18/2023
100101832		PORT JERVIS	NY		03/31/2023	8.526	131,755						186,000	03/09/2023
100155545		HAZLET	NJ		06/18/2024	9.990	131,759						458,865	03/25/2024
100100173		WARREN	OH		03/17/2023	8.500	131,761		(5,331)				210,000	02/27/2023
100026492		SACRAMENTO	CA		09/26/2018	4.750	131,765						274,000	06/14/2018
100175084		LOUISVILLE	KY		11/05/2024	8.625	131,783						173,000	10/11/2024
100156870		INDIANAPOLIS	IN		06/27/2024	7.630	131,785						172,000	05/24/2024
100079262		JACKSONVILLE	FL		02/28/2022	4.500	131,785						240,000	01/21/2022
100129809		BAKERSFIELD	CA		09/27/2023	8.375	131,806						255,000	08/21/2023
100110009		GREENVILLE	SC		06/23/2023	8.250	131,810						180,000	04/18/2023
100103427		WINSTON SALEM	NC		06/16/2023	8.875	131,817						175,000	05/17/2023
100117876		PHILADELPHIA	PA		07/20/2023	7.625	131,826						180,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340074968		CHICAGO	IL		05/17/2024	9.384	131,828						570,000	04/13/2024
100174434		BURLESON	TX		10/31/2024	8.375	131,839		(29)				504,000	09/11/2024
100043170		RANCHO SANTA MARGARIT	CA		05/28/2020	4.750	131,853						320,000	02/03/2020
100027936		SANTA MARIA	CA		10/26/2018	4.000	131,858						327,750	06/01/2018
3320051410		CLEVELAND	OH		04/27/2023	9.140	131,858						418,000	03/17/2023
100120815		WATERBURY	CT		08/25/2023	7.875	131,861						195,000	06/28/2023
100113358		POINT PLEASANT BE	NJ		06/29/2023	5.250	131,878						575,000	05/14/2022
3310081715		CAMBRIA HEIGHTS	NY		08/26/2024	8.442	131,881						815,000	07/16/2024
100146317		STUART	FL		03/19/2024	9.250	131,901						1,190,000	10/17/2023
100054410		HANOVER	VA		03/23/2021	2.700	131,903						175,000	07/24/2007
100144915		UNITED KINGDOM	GBR		03/12/2024	9.500	131,906		4,935			(2,844)	165,000	04/03/2020
100132406		LA PUENTE	CA		11/03/2023	7.625	131,908						640,000	05/12/2023
100147204		FORT WORTH	TX		03/28/2024	7.560	131,921						200,000	02/22/2024
100115508		COLUMBIA	SC		07/17/2023	8.999	131,921						158,000	06/09/2023
100114492		FAIRFAX	VA		06/29/2023	6.750	131,927						195,000	05/16/2022
100154637		BURLEY	ID		07/19/2024	7.250	131,931						200,000	01/30/2024
100046353		TAMPA	FL		11/25/2020	4.500	131,936						165,300	08/07/2020
100103879		ANDERSON	SC		05/10/2023	7.931	131,945						186,000	04/17/2023
3310082667		MIAMI	FL		09/18/2024	8.771	131,978						700,000	08/12/2024
100163884		MILWAUKEE	WI		09/27/2024	8.625	131,978						177,000	08/21/2024
100014263		FRESNO	CA		09/27/2017	4.500	131,989						135,000	07/28/2017
100053511		BENSALEM	PA		03/23/2021	6.750	131,990						264,500	12/31/2020
100114653		PORT SAINT LUCIE	FL		06/29/2023	7.499	132,005						480,000	05/25/2023
100111112		NEW HAVEN	CT		06/29/2023	2.000	132,013		4,307				290,000	05/15/2022
100055771		ANN ARBOR	MI		03/23/2021	4.500	132,014						150,000	01/04/2021
100103850		KANSAS CITY	MO		05/10/2023	6.970	132,019						220,000	04/05/2023
100126412		NEW ORLEANS	LA		08/30/2023	8.100	132,020						185,000	07/19/2023
100025284		HIALEAH	FL		09/20/2018	3.625	132,020						146,300	04/30/2018
100134469		FORESTPORT	NY		10/30/2023	9.249	132,031						270,000	10/11/2023
100164702		ODESSA	FL		08/23/2024	8.625	132,033						945,562	07/31/2024
100141441		JEFFERSONVILLE	IN		01/30/2024	8.125	132,038						185,000	12/14/2023
100049079		NAPERVILLE	IL		11/20/2020	5.375	132,048						128,250	07/31/2020
100091918		LEEUWARDEN	NLD		01/27/2023	4.760	132,052					(8,683)	175,000	12/01/2023
100091917		LEEUWARDEN	NLD		01/27/2023	4.760	132,052					(8,683)	170,000	12/01/2023
100101719		OOSTBURG	NLD		03/30/2023	6.200	132,052					(8,683)	159,761	12/01/2023
100077907		ENKHUIZEN/HOORN	NLD		12/29/2021	3.250	132,052					(8,683)	162,747	12/01/2023
100081932		FRANEKER	NLD		03/30/2022	3.600	132,052					(8,683)	170,000	12/01/2023
100080334		LELYSTAD	NLD		02/22/2022	3.150	132,052					(8,683)	160,321	12/01/2023
100109981		CHICAGO	IL		06/22/2023	7.933	132,061						185,000	05/16/2023
100083814		COMPTON	CA		07/12/2022	7.000	132,079						555,000	06/03/2022
100145937		HANFORD	CA		03/19/2024	9.500	132,084						461,634	10/30/2023
100111367		LIVERPOOL	PA		06/29/2023	7.500	132,086						179,900	05/14/2022
100128825		PALM SPRINGS	CA		09/21/2023	8.000	132,089		(19)				410,000	07/18/2023
100126286		WILSON	NC		08/30/2023	8.800	132,103						160,000	08/04/2023
100111190		LAS VEGAS	NV		06/29/2023	3.500	132,105						320,000	05/14/2022
100130032		BROOKLYN	MD		09/27/2023	8.000	132,105						176,000	08/03/2023
100172754		MINERAL RIDGE	OH		12/06/2024	8.875	132,122		(10)				142,000	10/25/2024
100119024		PUEBLO	CO		07/27/2023	6.999	132,123		30				217,000	06/23/2023
100092037		WILMINGTON	DE		02/09/2023	8.050	132,129						176,000	01/12/2023
100169890		WILMER	AL		11/08/2024	8.750	132,129						180,000	08/30/2024
100154566		SAN ANTONIO	TX		06/14/2024	6.750	132,132						219,000	05/28/2024
100064984		IDAHO FALLS	ID		07/14/2021	3.875	132,135						216,000	05/10/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100075912		BROOKWOOD	AL		01/07/2022	4.125	132,140						170,000	11/10/2021
100117636		WATERBURY	CT		07/20/2023	8.875	132,147						168,000	03/01/2024
100099662		LIVE OAK	TX		04/06/2023	8.375	132,151						204,000	03/07/2023
100111993		RENO	NV		06/29/2023	3.615	132,152						337,000	05/16/2022
100112571		MOUNT LAUREL	NJ		06/29/2023	3.750	132,153						310,000	06/03/2022
100077804		BAKERSFIELD	CA		12/23/2021	5.250	132,156						175,000	10/29/2021
100046876		EAST WINDSOR	NJ		11/20/2020	8.000	132,163						465,500	07/31/2020
3340068365		BERWYN	IL		02/26/2024	9.473	132,165						706,000	01/22/2024
100164145		INDIANAPOLIS	IN		08/21/2024	6.999	132,178						260,000	07/31/2024
100135006		TEXAS CITY	TX		10/30/2023	8.500	132,187						170,000	10/10/2023
100139856		UNITED KINGDOM	GBR		12/18/2023	7.440	132,208					(2,269)	148,000	03/12/2021
100108949		PILOT POINT	TX		05/31/2023	8.875	132,211						266,000	04/12/2023
100181673		MILWAUKEE	WI		12/11/2024	8.500	132,212		(8)				180,000	10/18/2024
100175733		CONIFER	CO		11/12/2024	7.625	132,218		(13)				734,000	10/16/2024
100155848		PLANTATION	FL		06/18/2024	9.250	132,219						535,906	04/01/2024
100013934		SCHAUMBURG	IL		05/25/2017	4.500	132,233						236,000	01/31/2017
3310080604		CAMANO ISLAND	WA		09/18/2024	9.289	132,239						750,000	08/05/2024
100024916		BALTIMORE	MD		09/20/2018	5.000	132,242						161,500	04/30/2018
100025105		MIAMI	FL		09/20/2018	3.500	132,245						152,000	04/30/2018
100169241		INDIANAPOLIS	IN		09/27/2024	7.250	132,252						183,000	08/15/2024
100080187		BALTIMORE	MD		02/25/2022	6.650	132,252						220,000	01/26/2022
100119026		LAKE ISABELLA	CA		07/27/2023	7.999	132,255						276,000	06/21/2023
100118154		MISSOURI CITY	TX		07/20/2023	8.750	132,266						246,000	03/01/2024
100016418		ARLINGTON	TN		04/05/2018	4.875	132,268						195,000	02/12/2018
100113818		VERNON	NJ		06/29/2023	3.875	132,273						305,000	06/12/2022
100140549		MOORESVILLE	NC		01/19/2024	6.375	132,283						405,000	11/15/2023
100086581		HOUSTON	TX		09/30/2022	8.750	132,286						200,000	08/19/2022
100172658		SICKLERVILLE	NJ		11/21/2024	7.875	132,286		(14)				188,000	10/18/2024
100175462		KANSAS CITY	MO		12/23/2024	7.750	132,296		(3)				170,000	06/11/2024
100055333		WELLINGTON	FL		03/23/2021	3.375	132,302						475,000	01/02/2021
100030922		LOS ANGELES	CA		04/09/2019	6.000	132,306						399,000	10/05/2018
100078993		HOWELL	MI		02/24/2022	3.625	132,310						195,000	12/30/2021
100091890		ROOSENDAAL	NLD		01/27/2023	6.050	132,311					(8,700)	205,000	12/01/2023
100019685		PHOENIX	AZ		07/26/2018	5.375	132,316						195,000	04/17/2018
100118099		LAS VEGAS	NV		07/20/2023	8.000	132,322						685,000	03/01/2024
100165357		FORT PIERCE	FL		08/29/2024	7.999	132,328						250,000	08/09/2024
100154576		JURUPA VALLEY	CA		06/14/2024	8.375	132,344						1,550,000	05/20/2024
100068108		WEST PALM BEACH	FL		08/25/2021	3.625	132,345						185,000	06/28/2021
100109659		BALTIMORE	MD		06/14/2023	9.875	132,353						150,000	05/15/2023
100136765		KANSAS CITY	KS		11/27/2023	8.185	132,355						204,000	10/16/2023
100057727		ATHENS	GA		06/30/2021	4.625	132,356						178,000	04/30/2021
100135015		BETHLEHEM	PA		10/30/2023	9.250	132,362						180,000	10/10/2023
100031303		JUPITER	FL		03/29/2019	3.000	132,368						255,000	12/07/2018
100101939		RIVERDALE	GA		04/14/2023	8.875	132,373						180,000	02/10/2023
100129918		ROUND LAKE BEACH	IL		09/27/2023	7.726	132,379						200,000	08/18/2023
100012169		THORNTON	CO		03/08/2017	5.000	132,384						275,000	09/02/2016
100013828		HIALEAH	FL		05/25/2017	4.625	132,386						189,000	01/31/2017
100067448		GARDINER	ME		09/23/2021	4.250	132,388						195,000	07/16/2021
100143747		GREENSBORO	NC		04/05/2024	8.750	132,389						174,000	02/21/2024
100024074		CORONA	CA		09/10/2018	5.375	132,400						525,000	09/10/2018
100078866		VIRGINIA BEACH	VA		02/24/2022	4.374	132,408						180,000	01/09/2022
100154898		CHICAGO HEIGHTS	IL		07/19/2024	8.875	132,411						230,000	01/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133068		HOUSTON	TX		11/29/2023	7.875	132,418						205,000	10/16/2023
100138086		BALTIMORE	MD		12/13/2023	7.250	132,425						225,000	11/09/2023
100161855		ALBANY	NY		07/31/2024	8.510	132,429						175,000	07/03/2024
100126406		BALTIMORE	MD		08/30/2023	8.000	132,430						176,000	08/03/2023
100099797		SCRANTON	PA		02/28/2023	7.446	132,441						190,000	01/24/2023
100026282		MESA	AZ		09/20/2018	4.750	132,458						224,200	04/30/2018
100181620		PITTSBURGH	PA		12/09/2024	7.840	132,480		10				170,000	10/25/2024
100133497		WEST DEPTFORD	NJ		10/19/2023	11.499	132,497						235,000	09/15/2023
100067749		JACKSONVILLE	FL		09/23/2021	4.125	132,497						168,000	07/29/2021
100167848		FARIBAULT	MN		09/20/2024	8.375	132,499		(10)				160,000	08/27/2024
100012960		LAMONT	CA		05/25/2017	4.625	132,510						135,000	01/31/2017
100087311		MYRTLE BEACH	SC		10/25/2022	5.500	132,518						180,000	04/13/2022
100067685		SANDY SPRINGS	GA		09/23/2021	3.500	132,528						175,000	08/04/2021
100154957		RICHMOND	VA		07/19/2024	7.625	132,537						198,000	01/25/2024
100084807		PLANO	TX		08/02/2022	7.375	132,541						873,000	06/28/2022
100165585		CHICAGO	IL		10/04/2024	7.375	132,551						200,000	09/06/2024
100084801		DEERFIELD BEACH	FL		08/02/2022	7.500	132,551						175,000	06/24/2022
100067934		FAYETTEVILLE	NC		09/23/2021	4.500	132,554						187,000	06/11/2021
100075925		CADDO MILLS	TX		01/07/2022	3.750	132,561						200,000	11/16/2021
100088565		KATWIJK	NLD		10/27/2022	5.200	132,570					(8,717)	265,000	12/01/2023
100141835		LEEK	NLD		01/29/2024	6.100	132,570					(6,041)	182,857	06/30/2024
100158513		DOTHAN	AL		07/10/2024	8.000	132,577						170,000	04/29/2024
100127394		MIAMI	FL		08/30/2023	7.658	132,584						485,000	06/03/2022
100031249		RANCHO SANTA MARGARI	CA		03/29/2019	2.000	132,595						718,900	12/08/2018
100053890		PINSON	AL		03/23/2021	5.125	132,609						198,000	01/05/2021
100101942		RIVERDALE	GA		04/14/2023	8.875	132,611						180,000	02/10/2023
100064915		GARLAND	TX		07/14/2021	4.250	132,617						170,000	05/21/2021
100108141		WINCHESTER	KY		05/24/2023	10.999	132,619						156,000	04/11/2023
100114367		LONGVILLE	LA		06/29/2023	7.375	132,620						262,000	06/03/2022
100057718		RICHMOND	TX		06/30/2021	4.250	132,622						170,000	04/16/2021
100067801		IDALOU	TX		09/23/2021	4.500	132,629						166,000	07/26/2021
100049392		MIAMI	FL		11/20/2020	4.500	132,630						177,650	07/31/2020
100053919		NEW ORLEANS	LA		03/23/2021	7.000	132,637						124,000	01/03/2021
100043064		HYATTSVILLE	MD		05/28/2020	4.250	132,637						295,000	04/22/2020
100126718		BALTIMORE	MD		08/30/2023	7.285	132,649						140,000	05/15/2022
100043719		CHANDLER	AZ		08/13/2020	5.000	132,656						248,900	12/20/2019
100108389		TROY	NY		05/25/2023	7.714	132,665						204,000	04/25/2023
3300004683		RAHWAY	NJ		11/27/2023	9.695	132,668						750,000	09/20/2023
100153462		MEMPHIS	TN		05/30/2024	7.974	132,689						175,000	04/26/2024
100011289		ALBUQUERQUE	NM		12/23/2016	6.500	132,690						255,000	05/17/2021
100064784		CANTONMENT	FL		07/14/2021	4.125	132,697						180,000	05/12/2021
100109871		MORROW	GA		06/22/2023	7.666	132,701						219,000	05/22/2023
100043363		WOODSTOCK VALLEY	CT		08/13/2020	4.500	132,704						199,500	07/14/2019
100089995		NUEVO	CA		01/13/2023	6.750	132,717						620,000	10/28/2022
100172810		FORT WORTH	TX		12/06/2024	7.625	132,732		(10)				182,000	10/11/2024
100165141		UNITED KINGDOM	GBR		08/27/2024	5.790	132,733					(7,878)	140,000	08/08/2024
100146780		LAS VEGAS	NV		03/20/2024	8.999	132,735						199,000	01/31/2024
100153587		UNITED KINGDOM	GBR		05/29/2024	5.740	132,735					(1,930)	140,000	05/22/2024
100161611		UNITED KINGDOM	GBR		07/29/2024	5.740	132,743					(3,659)	140,000	06/28/2024
100157009		UNITED KINGDOM	GBR		06/27/2024	5.990	132,743					(1,404)	175,000	03/22/2024
100143556		NORMAN	OK		02/21/2024	8.210	132,746						185,000	01/23/2024
3310060070		GREENBRIER	TN		11/21/2023	9.275	132,751						730,000	08/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134141		CITRUS HEIGHTS	CA		12/08/2023	8.375	132,757						240,000	10/19/2023
100099742		KANSAS CITY	MO		02/28/2023	7.670	132,765						175,000	02/09/2023
100144275		TRENTON	NJ		03/07/2024	9.249	132,766						180,000	02/06/2024
100111908		SAINT MICHAELS	MD		06/29/2023	4.875	132,767						320,000	05/16/2022
100128056		MEMPHIS	TN		09/08/2023	8.500	132,768						151,500	09/09/2022
100141143		LATROBE	PA		01/30/2024	8.330	132,776		1,371				170,000	12/29/2023
100013386		ORANGE PARK	FL		05/25/2017	4.625	132,781						195,000	12/03/2020
100012764		REYNOLDSBURG	OH		05/25/2017	4.000	132,782						130,000	01/31/2017
100113462		MORENO VALLEY	CA		06/29/2023	3.875	132,798						480,000	05/13/2022
3340091337		EAST ORANGE	NJ		12/30/2024	9.069	132,818						1,680,000	11/06/2024
100119737		TRENTON	NJ		08/08/2023	7.761	132,820		1,671				185,000	07/06/2023
100162327		MONTGOMERY	TX		08/06/2024	9.125	132,824						545,000	06/20/2024
100064782		MEMPHIS	TN		07/14/2021	4.125	132,826						235,000	05/11/2021
100030734		LOVELAND	OH		04/09/2019	3.125	132,838						239,400	07/31/2018
100102517		HOLLYWOOD	FL		06/07/2023	6.875	132,838						485,000	11/22/2022
100150029		DETROIT	MI		06/07/2024	8.875	132,841						175,000	04/26/2024
100134039		JACKSON	TN		10/25/2023	8.677	132,844						185,000	09/07/2023
100050228		VENETA	OR		11/20/2020	7.500	132,855						323,000	07/31/2020
100175473		LAWRENCEVILLE	GA		12/23/2024	7.125	132,869		(2)				380,000	06/14/2024
100100711		SACRAMENTO	CA		04/28/2023	5.875	132,885						325,000	09/22/2021
100143636		ARTESIA	NM		02/21/2024	7.840	132,888						237,000	01/18/2024
100055853		BLUFFTON	SC		03/23/2021	4.000	132,892						220,000	01/08/2021
100134901		PHILADELPHIA	PA		10/30/2023	9.375	132,909						174,000	10/03/2023
100136622		SAN ANTONIO	TX		11/22/2023	8.250	132,916		(25)				219,000	11/03/2023
100031757		BANNING	CA		03/29/2019	4.375	132,939						310,000	12/08/2018
3500107851		PORT CHARLOTTE	FL		09/12/2024	9.045	132,939						2,250,000	06/28/2024
100088964		PHOENIX	AZ		11/15/2022	9.374	132,940						398,000	10/17/2022
100030639		BOYNTON BEACH	FL		04/09/2019	4.125	132,941						182,400	06/08/2018
100117950		HOUSTON	TX		07/20/2023	4.750	132,953						245,000	03/01/2024
100045696		BEACH HAVEN	NJ		11/25/2020	7.375	132,956						1,250,000	12/06/2023
3340072134		PHILADELPHIA	PA		03/21/2024	9.377	132,957						712,000	02/22/2024
100014374		SACRAMENTO	CA		09/27/2017	2.000	132,961						265,000	07/28/2017
100044467		MIAMI	FL		11/19/2020	3.500	132,964						138,463	07/24/2019
100134767		HOUSTON	TX		10/30/2023	8.375	132,975						188,000	09/27/2023
100031093		CHICAGO	IL		03/29/2019	5.870	132,983						102,000	12/10/2018
100057672		OMAHA	NE		06/30/2021	3.750	132,986						187,000	04/30/2021
100101865		KNOXVILLE	TN		04/06/2023	8.250	132,995						190,000	02/01/2023
100013110		MINNEAPOLIS	MN		05/25/2017	4.625	132,997						139,000	01/31/2017
100013542		SACRAMENTO	CA		05/25/2017	4.250	133,000						175,000	01/31/2017
100112155		MIAMI	FL		06/29/2023	4.000	133,021						385,000	05/16/2022
100084673		HALLANDALE BEACH	FL		08/02/2022	8.500	133,029						165,000	07/07/2022
100110964		SOUTHAMPTON	PA		06/29/2023	5.000	133,035						305,000	05/16/2022
100030583		NEW BALTIMORE	MI		12/20/2018	6.875	133,041						380,000	09/30/2018
100147653		SHEBOYGAN	WI		04/04/2024	9.375	133,050						220,000	03/07/2024
100156014		SEMINOLE	FL		06/18/2024	8.875	133,051						165,000	05/06/2024
100141687		DECATUR	GA		01/30/2024	10.125	133,052						198,000	01/05/2024
100032068		LOS ANGELES	CA		03/29/2019	3.000	133,055						480,000	12/08/2018
100045668		EVERGREEN	CO		11/25/2020	4.375	133,060						579,500	08/31/2020
100045112		BURLINGTON	MA		11/19/2020	2.011	133,064						408,500	04/11/2020
100049557		HYATTSVILLE	MD		11/20/2020	4.875	133,067						237,500	07/31/2020
100155780		SAN DIEGO	CA		06/18/2024	9.000	133,071						713,487	03/30/2024
100180915		UNITED KINGDOM	GBR		11/27/2024	5.690	133,072					(1,700)	140,000	11/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109600		PETERSBURG	VA		06/14/2023	10.750	133,076						157,000	05/05/2023
100112681		MANASSAS	VA		06/29/2023	7.600	133,082						370,000	06/03/2022
100119778		STONE MOUNTAIN	GA		08/08/2023	8.208	133,085						180,000	06/29/2023
100043154		MABLETOWN	GA		05/28/2020	5.625	133,109						360,000	10/30/2019
100083233		HOUSTON	TX		05/10/2022	7.875	133,144						145,000	03/03/2022
100065607		MORENO VALLEY	CA		07/28/2021	4.875	133,153						388,000	05/27/2021
100072000		STOCKBRIDGE	GA		10/29/2021	4.250	133,156						241,000	09/30/2021
100145155		UNITED KINGDOM	GBR		03/12/2024	9.500	133,159		4,886			(2,887)	134,000	04/07/2020
3310086914		STATEN ISLAND	NY		10/10/2024	8.673	133,169						730,000	09/18/2024
100067488		GREENSBORO	NC		09/23/2021	4.125	133,177						194,000	07/14/2021
100136627		LEXINGTON	NC		11/22/2023	9.375	133,194						195,000	11/07/2023
100088805		HOOD RIVER	OR		11/15/2022	8.750	133,196						385,000	10/07/2022
100109864		CLEVELAND	OH		06/22/2023	7.669	133,201						195,000	05/18/2023
100117976		MARIETTA	GA		07/20/2023	9.250	133,216						176,000	03/01/2024
100031891		GREENACRES	FL		03/29/2019	3.750	133,217						280,000	12/10/2018
100029121		LAS VEGAS	NV		10/26/2018	4.625	133,219						161,500	06/02/2018
100047766		AURORA	CO		11/20/2020	4.625	133,225						475,000	02/14/2024
100129978		FAIRBORN	OH		09/27/2023	8.750	133,226						185,000	08/04/2023
100047430		ROSELLE	IL		11/20/2020	4.000	133,244						234,650	07/31/2020
100032122		OXNARD	CA		03/29/2019	4.250	133,250						440,000	12/10/2018
100145079		UNITED KINGDOM	GBR		03/12/2024	3.550	133,251		6,008			(2,893)	134,000	03/09/2020
100164947		PHILADELPHIA	PA		08/28/2024	7.730	133,252						175,000	07/30/2024
100169818		ELK GROVE	CA		09/30/2024	7.500	133,262						575,000	07/11/2024
100146198		MILTON	FL		03/19/2024	10.125	133,268						557,561	10/30/2023
100184499		VILLA RICA	GA		12/17/2024	9.000	133,270		(2)				242,186	10/31/2024
100153959		BELLEVIEW	FL		06/05/2024	8.375	133,277						165,000	05/07/2024
100031995		CHULA VISTA	CA		03/29/2019	3.125	133,278						370,000	12/07/2018
100177991		ONTARIO	CA		11/19/2024	10.275	133,290						760,000	08/28/2024
100067600		COLUMBUS	GA		09/23/2021	4.500	133,291						185,000	07/26/2021
100079561		CHICAGO	IL		04/25/2022	3.875	133,293						275,000	01/11/2022
3340076459		HARRISON TOWNSHIP	NJ		06/14/2024	9.712	133,294						700,000	05/03/2024
100078988		WILMINGTON	NC		02/24/2022	4.000	133,295						201,000	01/10/2022
100127289		BIRMINGHAM	AL		08/30/2023	2.375	133,303						330,000	06/03/2022
100031698		VALLEJO	CA		03/29/2019	4.750	133,318						280,000	12/08/2018
100111949		STUART	FL		06/29/2023	3.500	133,320						410,000	05/16/2022
100049303		FRESNO	CA		11/20/2020	3.625	133,329						232,750	07/31/2020
100090626		MILLVILLE	NJ		12/29/2022	7.995	133,337						215,000	11/22/2022
100111494		LA JOLLA	CA		06/29/2023	2.875	133,338						715,000	06/09/2022
100108064		HOUSTON	TX		05/24/2023	7.375	133,344						207,000	04/18/2023
100065176		DEPTFORD	NJ		07/14/2021	3.999	133,350						165,000	06/07/2021
3340068626		LYNCHBURG	VA		04/12/2024	9.593	133,365						526,000	11/06/2023
100113952		BOSSIER CITY	LA		06/29/2023	7.375	133,369						270,000	06/03/2022
100138673		TAMPA	FL		02/02/2024	9.625	133,370						182,000	12/06/2023
100128740		BALTIMORE	MD		09/21/2023	7.999	133,374						185,000	08/30/2023
100082082		NORTH WEST LONDON	GBR		03/30/2022	5.490	133,380					(2,419)	289,459	03/30/2022
3310091844		POMONA	NY		12/19/2024	7.700	133,383						900,000	11/27/2024
3340074577		WEST PARK	FL		08/19/2024	9.705	133,383						1,400,000	04/11/2024
100144534		CORPUS CHRISTI	TX		04/26/2024	8.750	133,392						160,000	03/14/2024
3410000585		MARTINSBURG	WV		11/08/2024	9.250	133,392						1,425,000	10/03/2024
100079773		NORTH MYRTLE BEACH	SC		04/08/2022	4.875	133,395						185,000	01/12/2022
100101944		RIVERDALE	GA		04/14/2023	8.875	133,412						180,000	02/10/2023
100076745		AUBURN	CA		12/30/2021	5.500	133,430						190,000	12/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064908		REYNOLDSBURG	OH		07/14/2021	4.000	133,431						202,000	05/28/2021
100024871		OROVILLE	CA		09/20/2018	4.000	133,433						175,750	04/30/2018
100099807		SCRANTON	PA		02/28/2023	7.708	133,467						180,000	01/25/2023
100024505		CHICAGO	IL		09/20/2018	4.625	133,477						261,250	04/30/2018
100175466		PLEASANTON	TX		12/23/2024	8.750	133,481		(3)				170,000	05/16/2024
100023553		FORT WORTH	TX		09/04/2018	5.750	133,488						177,900	09/04/2018
100171149		TWIN LAKES	WI		11/22/2024	7.250	133,510						212,000	10/11/2024
100109919		LANSING	IL		06/22/2023	7.234	133,520						190,000	05/10/2023
100032120		ANTIOCH	CA		03/29/2019	4.000	133,527						490,000	12/12/2018
100103429		GOSHEN	IN		06/16/2023	9.250	133,527						219,000	04/27/2023
100049625		JACKSONVILLE	FL		11/20/2020	4.625	133,533						147,250	07/30/2020
100114308		DENVER	CO		06/29/2023	3.000	133,535						835,000	06/02/2022
100137494		SAINT CLOUD	MN		01/11/2024	9.250	133,536						165,000	11/20/2023
100114176		AUBURN	AL		06/29/2023	7.970	133,537						250,000	05/16/2022
100146097		MANSFIELD	TX		03/19/2024	9.625	133,545						563,000	10/30/2023
100127189		WOODLAND HILLS	UT		08/30/2023	6.250	133,549						925,000	04/07/2023
100024185		AZLE	TX		09/20/2018	5.500	133,550						208,000	09/20/2018
100032162		ANAHEIM	CA		03/29/2019	2.000	133,565						599,000	12/08/2018
100155537		ROYAL PALM BEACH	FL		06/18/2024	8.875	133,566						728,581	03/29/2024
100159866		GREENACRES	FL		08/16/2024	8.990	133,571		313				245,000	04/01/2024
100117190		DAVENPORT	FL		07/20/2023	4.625	133,571						250,000	03/01/2024
100146706		LAREDO	TX		03/20/2024	7.999	133,578						180,000	02/12/2024
100067862		NEW BRUNSWICK	NJ		09/23/2021	4.375	133,582						185,000	07/28/2021
100103787		KANSAS CITY	MO		05/10/2023	7.371	133,583						190,000	04/19/2023
100134011		BALTIMORE	MD		10/25/2023	8.073	133,590						175,000	09/07/2023
100030833		GRAND PRAIRIE	TX		04/09/2019	4.120	133,595						272,650	10/05/2018
100130026		LUFKIN	TX		09/27/2023	7.990	133,597						205,000	09/01/2023
100067850		MEMPHIS	TN		09/23/2021	4.500	133,599						192,000	07/09/2021
100173627		ZUTPHEN	NLD		10/29/2024	5.400	133,605					(5,883)	172,000	10/09/2024
100089716		ROTTERDAM	NLD		11/29/2022	5.600	133,605					(8,785)	220,000	12/01/2023
100026165		CAPITOL HEIGHTS	MD		09/20/2018	4.625	133,613						224,105	04/30/2018
100158565		LIBERTY	SC		07/10/2024	7.875	133,617						194,000	05/10/2024
100028189		FORT LAUDERDALE	FL		10/26/2018	5.000	133,619						251,750	06/02/2018
100132400		MEMPHIS	TN		11/03/2023	7.500	133,626						196,000	06/09/2023
100149777		WATERLOO	NY		04/26/2024	8.350	133,628						176,000	03/01/2024
100136783		KANSAS CITY	MO		11/27/2023	7.859	133,641						240,000	10/03/2023
3310034823		PLAINFIELD	NJ		07/25/2022	7.050	133,650						630,000	04/14/2022
3310070891		SAN CLEMENTE	CA		09/18/2024	8.673	133,650						2,250,000	08/17/2024
3310071345		WAIANAE	HI		09/03/2024	8.666	133,650						1,470,000	03/04/2024
3310074891		MOUNT VERNON	NY		05/17/2024	8.141	133,650						680,000	04/07/2024
3310086134		WYANDANCH	NY		12/05/2024	8.141	133,650						680,000	09/19/2024
100118976		HAGERSTOWN	MD		07/27/2023	8.875	133,661						160,000	06/29/2023
100017787		PEORIA	AZ		04/26/2018	3.000	133,667						350,000	12/31/2017
100053660		VANCEBORO	NC		03/23/2021	4.625	133,672						173,000	01/05/2021
3340072206		STOCKBRIDGE	GA		03/21/2024	9.437	133,674						850,000	02/28/2024
100068335		CATONSVILLE	MD		08/25/2021	4.875	133,685						183,000	06/23/2021
100159625		TUCSON	AZ		07/15/2024	8.250	133,696						400,000	05/20/2024
100054448		LONDONDERRY	NH		03/23/2021	5.875	133,696						445,000	12/31/2020
100175852		WILKES-BARRE	PA		11/12/2024	7.710	133,707		316				177,000	09/23/2024
100024115		RIVERSIDE	CA		09/10/2018	5.500	133,714						338,000	09/10/2018
100114502		REMSEN	NY		06/29/2023	7.625	133,714						150,000	05/16/2022
100158341		UNITED KINGDOM	GBR		07/09/2024	5.140	133,716		2,533			(2,895)	150,000	08/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179637		BALTIMORE	MD		11/21/2024	7.375	133,719						178,000	10/05/2024
100138668		COLUMBUS	OH		02/02/2024	9.625	133,729		(63)				155,000	12/18/2023
100024220		SAINT CLOUD	FL		09/20/2018	5.375	133,729						208,565	09/20/2018
100127933		LEXINGTON	KY		09/08/2023	7.000	133,738						169,000	09/01/2022
100101089		PHILADELPHIA	PA		04/28/2023	5.250	133,752						195,000	04/25/2022
100054167		TOLEDO	OH		03/23/2021	3.125	133,753						179,900	01/04/2021
3340070129		FORT PIERCE	FL		03/07/2024	8.904	133,757						528,000	02/09/2024
100111001		OVIEDO	FL		06/29/2023	4.000	133,757						335,000	05/16/2022
100054964		ELLWOOD CITY	PA		03/23/2021	6.375	133,759						160,000	12/31/2020
100012972		LAS VEGAS	NV		05/25/2017	4.000	133,762						135,000	01/31/2017
100028041		ADDISON	IL		10/26/2018	4.875	133,771						185,250	06/03/2018
100173929		KANSAS CITY	KS		10/31/2024	7.250	133,774						170,000	09/17/2024
100174596		TRENTON	NJ		10/31/2024	8.125	133,786						245,000	02/06/2024
100084298		APPINGEDAM	NLD		06/30/2022	4.050	133,791					(8,797)	184,542	12/01/2023
100011450		HOMESTEAD	FL		12/23/2016	4.250	133,803						254,000	08/11/2016
100176678		TAMARAC	FL		11/15/2024	8.375	133,804		(9)				156,000	07/09/2024
100000472		FORT KENT	ME		09/27/2016	6.000	133,806						160,000	09/15/2016
100178071		PORT ORCHARD	WA		11/19/2024	10.275	133,806		(40)				710,000	08/29/2024
3340074573		CHICAGO	IL		04/30/2024	9.290	133,808						690,000	04/08/2024
100149892		GEORGETOWN	TX		04/29/2024	6.750	133,809						515,000	04/11/2024
100154507		GOLDSBORO	NC		06/14/2024	8.499	133,811						178,000	06/03/2024
100136166		BAKERSFIELD	CA		12/18/2023	9.000	133,812						401,000	11/29/2023
100026008		ALBRIGHTSVILLE	PA		09/20/2018	4.625	133,816						114,000	04/30/2018
100025378		CHICAGO	IL		09/20/2018	5.000	133,824						161,500	04/30/2018
100135980		PERRY	IA		11/16/2023	8.750	133,837						215,000	10/02/2023
100145213		UNITED KINGDOM	GBR		03/12/2024	9.500	133,853		4,721			(2,905)	135,004	12/09/2019
100113431		SCOTTSDALE	AZ		06/29/2023	6.000	133,856						1,065,000	05/16/2022
100100257		WOODRIDGE	NY		03/17/2023	8.568	133,869						210,000	02/27/2023
100171119		HOUSTON	TX		11/22/2024	7.375	133,869		(10)				235,000	10/11/2024
100054128		CROSBY	MN		03/23/2021	3.875	133,871						152,000	01/05/2021
100185890		LANCASTER	OH		12/26/2024	8.875	133,873		(2)				150,000	12/02/2024
3310053176		CHICAGO	IL		05/25/2023	8.841	133,873						710,000	04/26/2023
100084796		HENDERSON	NV		08/02/2022	7.125	133,875						195,000	07/01/2022
100014343		NEW BRUNSWICK	NJ		09/27/2017	5.000	133,882						135,000	07/29/2017
100173923		COLUMBIA	MO		10/31/2024	6.875	133,884						195,000	09/17/2024
100079009		PHILADELPHIA	PA		02/24/2022	4.250	133,887						186,000	12/23/2021
100149759		LIBERTY	NY		04/26/2024	7.840	133,888						165,000	03/13/2024
100153484		PHILADELPHIA	PA		05/30/2024	8.650	133,888						200,000	04/11/2024
100091416		COSBY	TN		02/22/2023	8.000	133,908						170,000	11/18/2022
3340085353		FRIDAY HARBOR	WA		10/31/2024	8.941	133,934						1,030,000	09/24/2024
100120344		SAINT LOUIS	MO		08/18/2023	8.625	133,941						190,000	07/05/2023
100116391		PETOSKEY	MI		07/20/2023	7.000	133,945						202,000	03/01/2024
100173076		CORPUS CHRISTI	TX		10/25/2024	7.874	133,947						170,000	09/19/2024
100129765		FORT PIERCE	FL		09/27/2023	8.250	133,948						225,000	09/11/2023
100166368		TRENTON	NJ		10/24/2024	6.750	133,951						190,000	09/06/2024
100130159		LAKE MARY	FL		11/15/2023	8.625	133,953						170,000	09/13/2023
100109948		CINCINNATI	OH		06/22/2023	8.405	133,963						165,000	05/10/2023
100174576		HOUSTON	TX		10/31/2024	9.125	133,970						195,000	11/13/2023
100112816		CHICAGO	IL		06/29/2023	6.250	133,974						265,000	05/15/2022
100159559		LUBBOCK	TX		07/15/2024	9.625	133,975						162,000	05/15/2024
100071839		ABILENE	TX		10/14/2021	4.875	133,979						172,000	08/26/2021
100143445		HILLIARD	FL		02/16/2024	8.750	133,995						238,000	01/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173594		UNITED KINGDOM	GBR		10/29/2024	5.990	133,999					(5,214)	180,000	10/17/2024
100011680		KISSIMMEE	FL		03/08/2017	4.750	134,002						172,000	09/02/2016
100024683		MONTGOMRY VLG	MD		09/20/2018	5.250	134,005						190,000	04/30/2018
100079813		CYPRESS	TX		04/25/2022	5.750	134,005						210,000	01/28/2022
100156080		PALM BAY	FL		06/18/2024	8.500	134,005						380,000	04/23/2024
100116951		PERRIS	CA		07/20/2023	4.000	134,031						465,000	03/01/2024
100013844		LAS VEGAS	NV		05/25/2017	4.625	134,032						205,000	01/31/2017
100076189		LAKE CHARLES	LA		01/07/2022	4.125	134,033						174,000	10/29/2021
100128011		KNOXVILLE	TN		09/08/2023	7.000	134,034						192,500	04/20/2022
100064788		PINEHURST	TX		07/14/2021	4.375	134,039						189,000	05/14/2021
100175880		PHILADELPHIA	PA		11/12/2024	7.637	134,043		3				185,000	10/02/2024
100038744		MEATH	IRL		09/27/2019	1.500	134,048					(8,796)	157,938	11/30/2018
100173506		GREENVILLE	NC		10/29/2024	7.750	134,049						172,000	09/17/2024
100155528		STOCKTON	CA		06/18/2024	10.990	134,050						620,000	03/18/2024
100115127		CINCINNATI	OH		07/17/2023	7.904	134,055						189,000	06/16/2023
100129897		KANSAS CITY	MO		09/27/2023	7.557	134,059						190,000	08/22/2023
100103178		CALUMET CITY	IL		04/21/2023	8.459	134,066						180,000	03/03/2023
100077985		BOYNTON BEACH	FL		02/18/2022	5.375	134,078						156,000	12/29/2021
100170487		BOISE	ID		10/09/2024	6.750	134,080						525,000	09/13/2024
100138135		UPPER DARBY	PA		12/14/2023	8.750	134,083						200,000	10/23/2023
100138064		HOLLY	MI		12/13/2023	7.999	134,090						180,000	11/13/2023
100128844		HARMONY	PA		09/21/2023	7.375	134,093						196,000	07/06/2023
100136802		PHILADELPHIA	PA		11/27/2023	8.780	134,098						165,000	10/27/2023
100117833		HOUSTON	TX		07/20/2023	9.917	134,111						175,000	03/01/2024
100131866		NEW LONDON	CT		10/06/2023	9.625	134,112						175,000	09/20/2023
100147309		DORDRECHT	NLD		03/27/2024	5.650	134,123					(6,074)	199,800	03/07/2024
100180854		VENRAY	NLD		11/27/2024	5.200	134,123					(2,681)	185,000	11/19/2024
100147233		ST. PETERSBURG	FL		03/28/2024	7.610	134,128						205,000	02/15/2024
100109999		TRENTON	NJ		06/22/2023	7.559	134,131		1,823				175,000	05/15/2023
100043937		DINUBA	CA		08/19/2020	6.500	134,135						232,655	01/22/2020
100054886		CRESTON	OH		03/23/2021	4.500	134,139						200,000	01/02/2021
100119696		DOLTON	IL		08/08/2023	7.766	134,147						190,000	06/27/2023
100034940		DUBLIN	IRL		06/21/2019	4.150	134,150					(8,879)	324,594	11/30/2018
100071723		LUBBOCK	TX		10/14/2021	4.875	134,151						170,000	04/19/2021
3310082228		FAIRFIELD	CT		09/26/2024	8.771	134,153						1,600,000	08/08/2024
100044202		OLIVEHURST	CA		08/19/2020	5.040	134,160						161,500	12/26/2019
100120794		NEWFIELD	NJ		08/25/2023	8.125	134,165						195,000	06/21/2023
100013929		MIRAMAR	FL		05/25/2017	4.625	134,186						164,000	01/31/2017
100090010		MAGNA	UT		01/13/2023	10.300	134,189						340,000	11/09/2022
100151769		TAMPA	FL		05/10/2024	8.375	134,191						185,000	04/15/2024
100133840		GREENWOOD	IN		10/20/2023	8.499	134,202						167,000	09/27/2023
100024670		MIAMI	FL		09/20/2018	4.250	134,203						166,250	04/30/2018
100110770		MONROE	GA		08/11/2023	9.125	134,204						166,000	06/30/2023
100149947		SALEM	NJ		06/07/2024	8.625	134,209						205,000	04/24/2024
100065090		STATESVILLE	NC		07/14/2021	3.875	134,213						175,000	05/25/2021
100013195		PERRIS	CA		05/25/2017	4.000	134,224						170,000	01/31/2017
100101792		GRAND RAPIDS	MI		03/31/2023	7.559	134,224						190,000	03/10/2023
100109247		PITTSBURGH	PA		07/21/2023	9.375	134,229						177,000	06/22/2023
100013314		MESA	AZ		05/25/2017	5.000	134,241						150,000	01/31/2017
100113072		HANOVER	PA		06/29/2023	3.875	134,242						449,000	04/07/2023
100161820		PHILADELPHIA	PA		07/31/2024	8.030	134,246						175,000	06/27/2024
100111294		JACKSONVILLE	FL		06/29/2023	6.500	134,279						215,000	05/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100043694		TAFT	CA		08/13/2020	4.900	134,286						204,155	12/20/2019
3310080649		WINTER PARK	FL		08/19/2024	8.666	134,289						4,946,000	07/10/2024
100110771		MONROE	GA		08/11/2023	9.125	134,320						166,000	06/30/2023
100028772		OCALA	FL		10/26/2018	4.000	134,328						148,675	06/03/2018
100112153		BRADFORD	NH		06/29/2023	5.875	134,329						314,000	05/16/2022
100013203		FRESNO	CA		05/25/2017	4.000	134,348						135,000	01/31/2017
100024198		FORT WORTH	TX		09/20/2018	5.250	134,359						200,000	09/20/2018
3340078578		HOUSTON	TX		08/19/2024	9.414	134,360						970,000	05/22/2024
100071760		JACKSONVILLE	FL		10/14/2021	4.875	134,367						170,000	08/20/2021
100101811		SCRANTON	PA		03/31/2023	8.501	134,387						178,000	03/09/2023
100108350		FLORENCE	NJ		05/25/2023	8.234	134,387						198,000	05/08/2023
100176175		PITTSBURGH	PA		12/20/2024	8.250	134,396		(4)				195,000	11/25/2024
100186222		EDWARDSVILLE	PA		12/27/2024	9.374	134,399		(1)				200,000	11/14/2024
3310073969		HAWTHORNE	NJ		05/10/2024	8.617	134,407						665,000	02/16/2024
100111268		BRIDGETON	MO		06/29/2023	7.100	134,428						230,000	05/15/2022
100000514		PHOENIX	AZ		09/27/2016	3.875	134,429						410,000	08/25/2016
100044503		UNION CITY	CA		11/19/2020	7.500	134,433						668,200	09/25/2019
100153402		HAMMOND	IN		05/30/2024	8.250	134,438						175,000	04/24/2024
100076312		SALEM	OR		01/07/2022	3.750	134,455						535,000	11/15/2021
3340083048		WILSON	NC		09/03/2024	9.473	134,474						782,000	08/10/2024
100118042		HAMILTON	NJ		07/20/2023	5.125	134,474						240,000	03/01/2024
100102589		RENO	NV		06/07/2023	6.875	134,506						217,000	08/10/2022
100111126		HIGHLANDS RANCH	CO		06/29/2023	7.875	134,513		92				640,000	05/16/2022
100038360		FOUNTAIN	CO		11/15/2019	5.250	134,517						190,000	07/19/2019
100076473		ST PETERSBURG	FL		12/21/2021	5.750	134,531						182,000	11/02/2021
100133459		INDIANAPOLIS	IN		10/19/2023	8.875	134,532						172,000	08/16/2023
100178164		WILDOMAR	CA		11/19/2024	8.525	134,540		(23)				632,300	08/30/2024
100145608		UNITED KINGDOM	GBR		03/12/2024	9.500	134,541		5,256			(2,955)	145,008	12/20/2019
3340078421		BROKEN ARROW	OK		08/26/2024	9.265	134,543						520,000	05/24/2024
100126579		MORRILL	ME		08/30/2023	10.010	134,543						226,000	05/24/2022
100184436		RICHMOND	VA		12/17/2024	9.500	134,545		(14)				581,810	07/24/2024
100025833		HIALEAH	FL		09/20/2018	4.250	134,551						267,900	04/30/2018
100167044		FLAGLER BEACH	FL		09/13/2024	8.250	134,567						260,000	05/16/2024
100013815		MIAMI	FL		05/25/2017	4.250	134,568						167,000	01/31/2017
100029074		LAS VEGAS	NV		10/26/2018	5.250	134,575						199,500	06/03/2018
100113382		RANDALLSTOWN	MD		06/29/2023	6.125	134,578						405,000	05/14/2022
100136242		PROSPERITY	SC		11/20/2023	7.624	134,578						450,000	10/13/2023
100013448		PHOENIX	AZ		05/25/2017	4.625	134,606						186,000	03/21/2019
100120852		ROSEVILLE	MI		08/25/2023	9.375	134,611						180,000	03/28/2023
100018160		LEHIGH ACRES	FL		06/08/2018	5.375	134,624						195,000	03/27/2018
100133431		BALTIMORE	MD		10/19/2023	9.750	134,626						200,000	08/25/2023
100176064		READING	PA		12/20/2024	8.500	134,631		(5)				170,000	11/13/2024
100023214		SALVO	NC		08/16/2018	5.500	134,639						265,000	05/19/2018
3310077236		LOS ANGELES	CA		08/19/2024	8.316	134,640						1,800,000	05/20/2024
100137282		NETHERLANDS	NLD		11/28/2023	6.300	134,641					(8,853)	301,500	12/01/2023
100150272		S-GRAVENHAGE	NLD		04/29/2024	5.450	134,641					(4,718)	265,000	03/28/2024
100137250		NETHERLANDS	NLD		11/28/2023	6.200	134,641					(8,853)	185,714	06/30/2024
100150259		SUSTEREN	NLD		04/29/2024	5.650	134,641					(4,718)	216,900	04/12/2024
100150260		SPAUBEEK	NLD		04/29/2024	5.650	134,641					(4,718)	223,000	04/12/2024
100119572		ROTTERDAM	NLD		07/28/2023	6.250	134,641					(8,853)	234,649	12/01/2023
100083310		ROTTERDAM	NLD		05/27/2022	2.950	134,641					(8,853)	200,000	12/01/2023
100088523		ALMELO	NLD		10/27/2022	4.950	134,641					(8,853)	163,295	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110793		LELYSTAD	NLD		06/28/2023	4.710	134,641					(8,853)	246,000	12/01/2023
100088489		ROTTERDAM	NLD		10/27/2022	5.000	134,641					(8,853)	215,026	12/01/2023
100173823		FORT MYERS	FL		10/31/2024	7.750	134,642						242,000	07/30/2024
100154751		WAYNESBORO	PA		07/19/2024	6.750	134,645						267,000	03/15/2024
100113399		CHICAGO	IL		06/29/2023	4.625	134,647						230,000	05/16/2022
100079307		APOPKA	FL		02/28/2022	3.999	134,667						250,000	01/24/2022
100116982		PINEVILLE	NC		07/20/2023	4.875	134,668						283,000	03/01/2024
100128073		LOUISVILLE	KY		09/08/2023	7.500	134,675						163,000	07/18/2022
100157755		FONTANA	CA		07/02/2024	9.625	134,708						577,000	05/28/2024
100138352		PAULSBORO	NJ		12/18/2023	11.874	134,713						160,000	11/13/2023
100161573		UNITED KINGDOM	GBR		07/29/2024	6.990	134,715					(3,713)	150,000	07/01/2024
3340073906		TRENTON	NJ		05/10/2024	9.336	134,719						524,000	03/28/2024
100146682		CHICAGO HEIGHTS	IL		03/20/2024	9.875	134,736						185,000	03/01/2024
100065222		LAFAYETTE	LA		07/14/2021	3.500	134,737						190,000	05/17/2021
100129966		CHICAGO	IL		09/27/2023	8.137	134,741		1,780				190,000	08/22/2023
100033753		DONEGAL	IRL		06/21/2019	5.150	134,745					(8,821)	116,476	11/30/2018
100079626		MYRTLE BEACH	SC		04/08/2022	5.125	134,754						230,000	01/12/2022
100055368		DEKALB	IL		03/23/2021	4.123	134,763						135,000	01/05/2021
3310082229		FELTON	CA		08/26/2024	8.428	134,764						660,000	07/30/2024
100030798		DURHAM	NC		04/09/2019	4.000	134,769						223,250	09/18/2018
100065057		DURHAM	NC		07/14/2021	3.750	134,773						243,000	05/20/2021
100144666		UNITED KINGDOM	GBR		03/12/2024	3.740	134,775					(2,929)	135,000	03/11/2020
100057939		FORT WORTH	TX		06/30/2021	4.250	134,776						203,000	04/23/2021
100090093		HASTINGS	FL		01/13/2023	9.500	134,783						185,000	11/14/2022
100126768		STREETSBORO	OH		08/30/2023	5.250	134,788						255,000	08/30/2023
100154672		WAYNESBORO	PA		07/19/2024	6.750	134,795						267,000	03/15/2024
3340069710		TRENTON	NJ		03/21/2024	9.377	134,798						500,000	01/22/2024
100165733		MIAMI	FL		08/29/2024	8.875	134,809						175,000	07/12/2024
100133125		CHICAGO	IL		11/29/2023	7.625	134,815						225,000	10/24/2023
100112472		LITTLESTOWN	PA		06/29/2023	4.625	134,823						275,000	05/19/2022
100060091		MERCED	CA		06/25/2021	4.250	134,837						190,000	04/10/2021
100111807		NEWBURGH	NY		06/29/2023	2.875	134,838						285,000	06/03/2022
100028396		PAWTUCKET	RI		10/26/2018	3.750	134,849						209,000	06/01/2018
100023558		SARASOTA	FL		09/04/2018	4.875	134,857						228,000	09/04/2018
100081087		OMAHA	NE		03/18/2022	3.124	134,868						205,000	03/18/2021
100053765		BUFORD	GA		03/23/2021	3.500	134,869						270,000	12/31/2020
100165602		WAXAHACHIE	TX		10/04/2024	8.750	134,869						255,000	08/26/2024
100115205		KANSAS CITY	MO		07/17/2023	7.769	134,870						191,000	06/08/2023
100175918		PINEVILLE	NC		11/14/2024	7.500	134,875						450,000	08/22/2024
100103114		HAZEL CREST	IL		04/21/2023	7.717	134,882						177,000	03/21/2023
100023622		PHOENIX	AZ		09/04/2018	5.875	134,889						186,000	09/04/2018
100131901		BALTIMORE	MD		10/06/2023	8.625	134,897						190,000	08/31/2023
100145703		UNITED KINGDOM	GBR		03/12/2024	3.740	134,900		5,920			(2,934)	135,000	12/13/2019
100079821		GREEN BAY	WI		04/08/2022	6.375	134,906						175,000	01/19/2022
3340078440		SHALLOTTE	NC		07/29/2024	9.891	134,910						554,000	06/03/2024
100020155		FORNEY	TX		07/17/2018	5.125	134,929						210,000	07/17/2018
100011465		ESTERO	FL		12/23/2016	4.000	134,961						223,000	08/11/2016
100044903		PROVIDENCE	RI		11/19/2020	2.000	134,971						218,782	07/31/2020
100081436		KINGMAN	AZ		03/18/2022	3.375	134,972						218,000	10/12/2021
100025100		FRANKLIN PARK	IL		09/20/2018	4.625	134,995						152,000	04/30/2018
100146286		COLORADO SPRINGS	CO		03/19/2024	9.750	134,996						690,572	10/26/2023
3.62424E+11		CHARLOTTE	NC		10/23/2024	9.320	135,000						4,350,000	09/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175842		DOLTON	IL		11/12/2024	7.260	135,020		386				176,000	09/30/2024
100126507		MABELVALE	AR		08/30/2023	3.500	135,038						214,000	05/14/2022
3300005393		NEWARK	NJ		10/09/2024	8.355	135,042						525,000	09/10/2024
100133935		COLLINGDALE	PA		10/25/2023	8.384	135,052						190,000	09/22/2023
100158475		ORLANDO	FL		07/10/2024	7.750	135,063						188,000	04/25/2024
3310053247		BRIGANTINE	NJ		08/31/2023	9.100	135,068						1,200,000	05/09/2023
3340085733		RAVENA	NY		10/03/2024	8.966	135,068						600,000	09/06/2024
100141958		AMSTERDAM	NY		02/29/2024	9.000	135,078						177,000	01/23/2024
100024323		LONG BEACH	CA		09/20/2018	5.250	135,080						761,000	09/20/2018
100028995		SUSANVILLE	CA		10/26/2018	4.625	135,081						147,250	06/05/2018
100026883		NAPLES	FL		09/26/2018	3.875	135,088						235,000	06/13/2018
100030655		VANCE	AL		04/09/2019	4.000	135,111						175,750	10/05/2018
100174433		WARREN	MI		10/31/2024	8.000	135,111		(2)				340,000	09/16/2024
100068323		CLEARWATER	FL		08/25/2021	4.125	135,111						215,000	06/09/2021
100141465		BUFFALO GROVE	IL		01/30/2024	9.875	135,117						165,000	12/14/2023
100045459		GRAND BAY	AL		11/25/2020	4.125	135,130						168,150	08/31/2020
100053864		SAN ANTONIO	NM		03/23/2021	4.500	135,132						200,000	11/26/2023
100081030		WASILLA	AK		03/18/2022	3.374	135,138						240,000	01/06/2022
100109170		COLUMBUS	OH		07/21/2023	9.000	135,145						240,000	06/06/2023
100079504		REISTERSTOWN	MD		04/25/2022	3.375	135,168						265,000	01/28/2022
100012242		MIAMI	FL		04/28/2017	4.250	135,172						140,000	01/31/2017
100145619		UNITED KINGDOM	GBR		03/12/2024	3.740	135,180					(2,969)	135,000	11/29/2019
100054100		BENNINGTON	VT		03/23/2021	3.625	135,192						205,000	12/31/2020
100145511		UNITED KINGDOM	GBR		03/12/2024	3.350	135,195		6,330			(2,955)	135,000	12/18/2019
3310078073		FORKED RIVER	NJ		07/29/2024	8.820	135,209						1,160,000	05/10/2024
100111621		PLANT CITY	FL		06/29/2023	6.125	135,212						295,000	05/16/2022
100185956		WEST CHESTER	PA		12/26/2024	6.990	135,226		(1)				400,000	12/02/2024
100031477		CHICAGO	IL		03/29/2019	3.750	135,234						157,000	12/10/2018
100064990		RANSON	WV		07/14/2021	3.875	135,238						255,000	05/19/2021
100184454		PLACENTIA	CA		12/17/2024	8.500	135,240		(11)				1,014,175	10/05/2024
100113270		JAMAICA	NY		06/29/2023	5.990	135,246						600,000	05/15/2022
100112319		POWER	MT		06/29/2023	8.625	135,249						305,000	06/07/2022
100113808		UPPER MARLBORO	MD		06/29/2023	6.000	135,256						475,000	06/01/2022
100112458		EAST AMHERST	NY		06/29/2023	5.250	135,256						480,000	05/15/2022
100031866		COLTON	CA		03/29/2019	3.500	135,258						247,000	12/07/2018
100118880		MOORE	OK		08/30/2023	8.875	135,262						178,000	07/28/2023
100113750		HARMONY	PA		06/29/2023	5.000	135,265						488,000	06/10/2022
100133354		KISSIMMEE	FL		11/21/2023	7.875	135,268						432,000	08/31/2023
100112237		WAUKESHA	WI		06/29/2023	4.625	135,269						250,000	05/15/2022
100129885		OLD FORGE	PA		09/27/2023	7.963	135,283						170,000	08/24/2023
100145679		UNITED KINGDOM	GBR		03/12/2024	3.240	135,294		6,353			(2,972)	135,000	03/24/2020
100116299		SUGAR LAND	TX		07/20/2023	3.625	135,295						259,000	03/01/2024
100174757		KNOXVILLE	TN		10/31/2024	7.750	135,308						210,000	02/20/2024
100145789		HOUSTON	TX		05/08/2024	7.750	135,324						266,000	03/26/2024
3320044499		PATERSON	NJ		03/15/2023	9.538	135,333						880,000	08/30/2022
100024484		LOWELL	MA		09/20/2018	4.625	135,349						193,800	04/30/2018
100024283		LEANDER	TX		09/20/2018	5.250	135,372						201,500	09/20/2018
100079044		NORFOLK	VA		02/24/2022	4.375	135,377						193,500	12/23/2021
100111251		KENOSHA	WI		06/29/2023	11.750	135,379						127,000	05/15/2022
100153081		COLUMBUS	OH		06/27/2024	8.625	135,393						170,000	05/24/2024
100117020		JACKSON	TN		07/20/2023	5.375	135,399						231,000	03/01/2024
100134690		DEARBORN HEIGHTS	MI		10/30/2023	8.625	135,402						175,000	09/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054440		ORLANDO	FL		03/23/2021	3.625	135,416						200,000	01/03/2021
100184841		WOODBRIDGE	VA		12/17/2024	8.375	135,433		(9)				822,389	10/15/2024
100057765		CHANDLER	AZ		06/30/2021	4.375	135,434						177,000	04/29/2021
100068390		CLEBURNE	TX		08/25/2021	3.625	135,449						209,000	06/28/2021
100028938		CHICAGO	IL		10/26/2018	4.750	135,466						199,500	06/03/2018
100031739		RANCHO CUCAMONGA	CA		03/29/2019	4.250	135,473						275,000	12/07/2018
100145605		UNITED KINGDOM	GBR		03/12/2024	3.490	135,480		6,222			(2,964)	135,000	12/19/2019
100138070		BAKERSFIELD	CA		12/13/2023	8.999	135,498						304,000	11/10/2023
100172640		HIALEAH	FL		10/24/2024	7.500	135,498						185,000	10/01/2024
100149837		AKRON	OH		04/29/2024	7.999	135,499						185,000	04/04/2024
100043152		SOUTH ELGIN	IL		05/28/2020	4.250	135,502						250,000	02/10/2020
100165927		TULLAHOMA	TN		09/06/2024	7.375	135,505						265,000	08/14/2024
100047602		ATLANTIC CITY	NJ		11/20/2020	3.625	135,510						105,355	07/31/2020
3310065790		VALRICO	FL		01/09/2024	8.498	135,521						700,000	12/10/2023
100057576		MEMPHIS	TN		06/30/2021	4.375	135,525						230,000	04/23/2021
100054685		OCALA	FL		03/23/2021	5.750	135,540						185,000	01/03/2021
100017604		KISSIMMEE	FL		04/26/2018	3.375	135,542						185,000	12/31/2017
100065215		CARY	NC		07/14/2021	3.500	135,545						228,000	05/04/2021
100103555		BALTIMORE	MD		05/08/2023	10.750	135,547						170,000	03/16/2023
100016432		LOVELAND	CO		04/05/2018	5.000	135,557						305,000	02/01/2018
100116979		PINEVILLE	NC		07/20/2023	4.875	135,559						283,000	03/01/2024
100030287		SAYLORSBURG	PA		12/20/2018	4.000	135,563						215,000	09/19/2018
100024815		UPPER MARLBORO	MD		09/20/2018	3.000	135,564						232,750	04/30/2018
100020388		ANOKA	MN		07/27/2018	5.500	135,565						195,000	07/27/2018
100013212		MIAMI	FL		05/25/2017	4.250	135,567						155,000	01/31/2017
100010804		REDLANDS	CA		12/23/2016	4.000	135,567						340,000	10/31/2016
100133232		LAS VEGAS	NV		11/29/2023	8.250	135,572						275,000	10/18/2023
100126562		LANCASTER	CA		08/30/2023	6.000	135,577						332,000	05/15/2022
100045312		BONANZA	OR		11/25/2020	4.875	135,580						167,200	08/31/2020
100086500		JOHNSBURG	IL		09/30/2022	7.500	135,598						270,000	08/22/2022
100133182		WINSTON SALEM	NC		11/29/2023	7.750	135,598						195,000	10/17/2023
100055760		WINSTON SALEM	NC		03/23/2021	4.625	135,599						163,000	01/01/2021
100174917		INDIANAPOLIS	IN		10/31/2024	8.125	135,623						170,000	04/26/2024
100030187		OXON HILL	MD		12/20/2018	4.250	135,639						234,000	09/30/2018
100130225		PANAMA CITY	FL		11/15/2023	9.750	135,651						180,000	10/02/2023
100139094		SAN JUAN	TX		12/28/2023	9.374	135,657						315,000	12/01/2023
100024351		ALBUQUERQUE	NM		09/20/2018	5.500	135,659						288,000	09/20/2018
100130101		NETHERLANDS	NLD		09/26/2023	6.050	135,677					(8,921)	270,000	12/01/2023
100090583		SCHIEDAM/VLAARDINGEN	NLD		12/28/2022	6.100	135,677					(8,921)	193,000	12/01/2023
100011269		LEVITTOWN	PA		12/23/2016	6.730	135,684						220,000	11/26/2015
100018143		BLACKSBURG	VA		06/08/2018	5.375	135,687						185,000	03/20/2018
100176942		HOLLYWOOD	FL		11/15/2024	7.500	135,695		(18)				185,000	09/10/2024
100133990		BUFFALO	NY		10/25/2023	8.885	135,697						180,000	09/20/2023
100141480		ECORSE	MI		01/30/2024	9.250	135,704						180,000	12/19/2023
100048135		OREGON CITY	OR		11/20/2020	5.875	135,711						494,000	07/31/2020
100101615		LAFAYETTE	IN		04/26/2023	7.625	135,718						180,000	03/03/2023
100165690		EASTPORT	ME		08/29/2024	8.125	135,728						175,000	07/05/2024
100018331		BERLIN	CT		06/27/2018	5.250	135,741						203,000	04/10/2018
100143056		COLUMBIA	SC		02/14/2024	10.375	135,765						180,000	12/01/2023
100028673		NEW DURHAM	NH		10/26/2018	4.875	135,772						213,750	06/02/2018
100137358		NORTH TONAWANDA	NY		12/01/2023	10.249	135,775						164,000	10/24/2023
100174453		PEARLAND	TX		10/31/2024	9.000	135,776						607,000	09/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127942		MORRISTOWN	TN		09/08/2023	8.250	135,784						190,000	12/16/2022
100086498		WICHITA	KS		09/30/2022	7.875	135,788						200,000	08/16/2022
100101018		WESTWOOD	CA		04/28/2023	3.750	135,808						209,000	01/22/2022
100116363		SMITHFIELD	NC		07/20/2023	5.750	135,810						186,000	03/01/2024
100064836		NAVARRE	FL		07/14/2021	3.999	135,822						197,000	05/05/2021
100107952		CIBOLO	TX		06/29/2023	7.125	135,823						230,000	05/16/2023
3340076345		BILOXI	MS		06/04/2024	9.653	135,828						490,000	05/03/2024
100174162		CHICAGO	IL		10/31/2024	8.750	135,862						163,000	06/06/2024
100064851		FOUNTAIN HILLS	AZ		07/14/2021	4.250	135,862						196,000	05/17/2021
100131715		AMELIA COURT HOUSE	VA		10/06/2023	7.500	135,870						215,000	09/30/2022
100140185		LAS VEGAS	NV		01/11/2024	9.500	135,876						335,000	12/22/2023
100044255		SWEDESBORO	NJ		08/19/2020	3.625	135,887						195,700	12/04/2019
100000626		CAMBY	IN		09/27/2016	6.000	135,890						215,000	08/25/2016
100031072		DINUBA	CA		03/29/2019	4.000	135,893						194,500	12/08/2018
100119821		WINTER HAVEN	FL		08/08/2023	8.214	135,911						190,000	06/27/2023
100023290		LEXINGTON	KY		08/16/2018	5.375	135,921						187,900	06/13/2018
100091537		TRENTON	NJ		01/20/2023	8.483	135,922						190,000	12/30/2022
100173640		ZWOLLE	NLD		10/29/2024	5.300	135,924					(5,985)	243,000	09/27/2024
100086015		SAINT PETERSBURG	FL		09/02/2022	7.125	135,925						580,000	07/19/2022
100102171		NEWPORT NEWS	VA		04/14/2023	8.499	135,932						190,000	03/07/2023
100082013		HELMOND	NLD		03/30/2022	3.100	135,936					(8,938)	250,000	12/01/2023
100078629		HOOGEVEEN	NLD		01/26/2022	3.250	135,936					(8,938)	165,655	12/01/2023
100078624		ALMELO	NLD		01/26/2022	3.150	135,936					(8,938)	175,000	12/01/2023
100153774		TERNEUZEN	NLD		05/30/2024	5.750	135,936					(6,194)	164,063	06/30/2024
100082733		DORDRECHT/DRECHTSTEDEN	NLD		04/27/2022	3.000	135,936					(8,938)	175,000	12/01/2023
100068526		SCHIEDAM/VLAARDINGEN	NLD		08/30/2021	8.215	135,936					(8,938)	175,000	07/01/2021
100065945		ENSCHEDE	NLD		07/30/2021	8.330	135,936					(8,938)	154,412	06/01/2021
100174911		FAYETTEVILLE	NC		10/31/2024	7.990	135,957						170,000	05/14/2024
100078838		SUMMERFIELD	FL		02/24/2022	3.874	135,957						178,500	01/25/2022
100025417		PLAINFIELD	NJ		09/20/2018	4.000	135,962						217,550	04/30/2018
100064983		JONESBORO	AR		07/14/2021	4.125	135,974						178,000	05/19/2021
100047191		GREENSBORO	NC		11/20/2020	5.875	135,986						256,500	07/31/2020
100138238		WARNER ROBINS	GA		12/14/2023	9.625	135,991						169,000	10/31/2023
100147384		KINGMAN	AZ		05/08/2024	8.125	135,997						215,000	03/29/2024
3.62427E+11		PHILADELPHIA	PA		11/22/2024	9.220	136,000						1,275,000	10/08/2024
100025820		TUCSON	AZ		09/20/2018	4.000	136,003						165,300	04/30/2018
100112771		ROSEDALE	NY		06/29/2023	6.500	136,007						740,000	05/15/2022
100162356		PORTLAND	OR		08/06/2024	8.750	136,014						716,000	06/25/2024
100142478		TAMARAC	FL		03/08/2024	8.750	136,023						175,000	02/09/2024
100012655		TAVARES	FL		05/25/2017	5.125	136,023						167,000	01/31/2017
100112812		HAYWARD	CA		06/29/2023	5.000	136,038						800,000	05/14/2022
100039059		DUBLIN	IRL		09/27/2019	4.400	136,045					(8,941)	310,086	11/30/2018
100139738		UNITED KINGDOM	GBR		12/18/2023	6.440	136,049					(2,393)	165,000	08/23/2023
100013614		ROHNERT PARK	CA		05/25/2017	4.000	136,050						210,000	01/31/2017
100143022		HOUSTON	TX		02/12/2024	8.874	136,073						185,000	01/11/2024
100028072		EL SOBRANTE	CA		10/26/2018	3.500	136,075						536,750	06/01/2018
100139065		KANSAS CITY	MO		12/28/2023	9.624	136,078						164,000	11/27/2023
3310080833		PLAINFIELD	NJ		10/03/2024	8.323	136,093						675,000	07/11/2024
100090930		BALTIMORE	MD		01/31/2023	10.250	136,095						155,000	11/18/2022
100116203		MESA	AZ		07/20/2023	5.125	136,120						190,000	03/01/2024
3310069110		JAMAICA	NY		02/15/2024	8.141	136,123						770,000	01/20/2024
100065235		LUBBOCK	TX		07/14/2021	3.500	136,127						179,900	06/01/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108459		PIEDMONT	SC		05/25/2023	8.875	136,138						179,000	04/17/2023
100156795		SAN ELIZARIO	TX		06/26/2024	8.499	136,144						170,000	06/07/2024
100032117		RENO	NV		03/29/2019	4.375	136,169						409,400	12/09/2018
100019642		SEVIERVILLE	TN		07/26/2018	5.000	136,178						230,000	04/25/2018
100020212		JACKSONVILLE	FL		07/17/2018	5.375	136,215						195,000	07/17/2018
100162083		AUGUSTA	GA		07/31/2024	7.375	136,215						190,000	06/14/2024
100068343		KANNAPOLIS	NC		08/25/2021	3.750	136,230						189,000	06/23/2021
100153719		KAUFMAN	TX		07/11/2024	8.000	136,231						173,000	05/22/2024
100049648		GRESHAM	OR		11/20/2020	4.375	136,236						323,000	07/31/2020
100186746		KANSAS CITY	MO		12/31/2024	7.875	136,238		28				175,000	08/02/2024
100043183		REDDING	CA		05/28/2020	3.094	136,239						260,000	03/29/2020
100115190		KALAMAZOO	MI		07/17/2023	7.838	136,246						180,000	06/09/2023
100136838		TRENTON	NJ		11/27/2023	8.472	136,256						205,000	10/06/2023
100165845		JOHNSON CITY	NY		08/29/2024	7.750	136,261						165,000	07/26/2024
100053469		SOMERS POINT	NJ		03/23/2021	6.500	136,268						194,000	01/07/2021
100100491		HANOVER	PA		04/27/2023	6.500	136,269		1,777				205,000	03/31/2022
100114449		BEACH PARK	IL		06/29/2023	8.200	136,272						235,000	05/15/2022
100050029		MIAMI	FL		11/20/2020	4.625	136,281						428,450	07/31/2020
100151709		TOMS RIVER	NJ		05/10/2024	8.999	136,283						405,000	04/09/2024
100078868		SPRING	TX		02/24/2022	3.875	136,287						190,000	01/07/2022
100151141		SARASOTA	FL		05/09/2024	7.249	136,301						250,000	04/16/2024
100013526		LAKE IN THE HILLS	IL		05/25/2017	4.500	136,302						180,000	01/23/2019
100109984		JOHNSTON	RI		06/22/2023	7.572	136,304						225,000	05/12/2023
100013208		COLTON	CA		05/25/2017	4.000	136,306						179,000	01/31/2017
100168900		UNITED KINGDOM	GBR		09/26/2024	5.790	136,321					(9,768)	160,000	08/21/2024
3310085719		DELRAY BEACH	FL		11/14/2024	8.323	136,323						780,000	09/19/2024
100031646		ADELANTO	CA		03/29/2019	4.000	136,338						225,000	12/07/2018
100078231		HURON	OH		02/10/2022	5.375	136,338						166,000	01/06/2022
100047588		SEATTLE	WA		11/20/2020	4.375	136,356						584,250	07/31/2020
100112488		RIVER EDGE	NJ		06/29/2023	5.750	136,359						730,000	05/14/2022
100024485		SAINT MICHAEL	MN		09/20/2018	3.625	136,359						280,250	04/30/2018
100141491		SULPHUR	LA		01/30/2024	8.999	136,369						167,000	01/02/2024
100071840		VIRGINIA BEACH	VA		10/14/2021	4.125	136,370						173,000	09/02/2021
100060255		LEBANON	PA		06/25/2021	3.875	136,376						177,060	04/16/2021
100181561		LANSING	IL		12/09/2024	7.840	136,399		7				190,000	11/01/2024
100016565		MCGAHEYSVILLE	VA		04/10/2018	4.875	136,401						277,500	03/01/2018
100127654		OCALA	FL		09/08/2023	8.749	136,403						211,000	08/04/2023
100081505		SCHERTZ	TX		03/18/2022	3.625	136,405						230,000	01/22/2022
100054966		SEAFORD	DE		03/23/2021	5.875	136,412						150,000	01/06/2021
100031616		AMITYVILLE	NY		03/29/2019	4.290	136,415						325,000	12/09/2018
100049513		SAINT PETERSBURG	FL		11/20/2020	4.375	136,416						152,000	07/31/2020
100102503		GLOUCESTER CITY	NJ		06/07/2023	10.250	136,417						205,000	10/31/2022
100024664		JACKSONVILLE	FL		09/20/2018	5.000	136,421						199,500	04/30/2018
100161861		MELBOURNE	FL		07/31/2024	7.700	136,423						194,000	06/06/2024
100112701		BRANDYWINE	MD		06/29/2023	4.000	136,425						389,000	06/08/2022
100137945		JENSEN BEACH	FL		12/13/2023	5.990	136,434						414,000	09/18/2023
100057546		INDEPENDENCE	MO		06/30/2021	3.625	136,438						195,000	03/19/2021
100158511		DOTHAN	AL		07/10/2024	8.000	136,439						175,000	04/29/2024
100135870		TRENTON	NJ		11/13/2023	10.624	136,442						200,000	10/19/2023
100025720		NEW HAVEN	CT		09/20/2018	5.000	136,457						137,750	04/30/2018
100130045		BALTIMORE	MD		09/27/2023	8.858	136,485						179,000	08/25/2023
100153593		PHILADELPHIA	PA		05/31/2024	7.875	136,498						175,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013397		CHULA VISTA	CA		05/25/2017	5.000	136,527						330,000	01/31/2017
100049379		PASADENA	MD		11/20/2020	4.125	136,530						256,500	07/31/2020
100131859		PURCELL	OK		10/06/2023	8.875	136,534						160,000	09/20/2023
100079915		MYRTLE BEACH	SC		04/25/2022	4.000	136,534						201,000	01/24/2022
100018192		THE COLONY	TX		06/08/2018	5.000	136,548						201,000	04/12/2018
100103192		WATERBURY	CT		04/21/2023	8.467	136,556						180,000	03/24/2023
100179358		SAN ANTONIO	TX		12/27/2024	7.250	136,564						195,000	11/05/2024
100112039		STAUNTON	VA		06/29/2023	6.500	136,574						199,000	06/05/2022
100111720		CHICAGO	IL		06/29/2023	3.625	136,574						270,000	06/02/2022
100174058		BOYNTON BEACH	FL		10/31/2024	7.375	136,592						175,000	06/07/2024
100112307		MEMPHIS	TN		06/29/2023	6.750	136,598						270,000	06/01/2022
100071854		CARLISLE	PA		10/14/2021	4.125	136,601						178,000	09/01/2021
100053481		SOUTH HOLLAND	IL		03/23/2021	4.000	136,604						140,000	01/03/2021
100049727		APOPKA	FL		11/20/2020	4.250	136,607						159,600	07/31/2020
100057904		ST AUGUSTINE	FL		06/30/2021	3.250	136,608						185,000	04/16/2021
3310084027		LEVITTOWN	NY		09/18/2024	8.771	136,620						770,000	08/21/2024
100078879		TWENTYNINE PALMS	CA		02/24/2022	3.875	136,625						225,000	01/07/2022
100100823		PASADENA	MD		04/28/2023	5.500	136,639						235,000	11/23/2021
100060259		PHILADELPHIA	PA		06/25/2021	3.750	136,641						184,000	03/23/2021
100088803		DECATUR	GA		11/15/2022	10.000	136,643						185,000	10/21/2022
100128013		ROANOKE	VA		09/08/2023	6.750	136,644						183,000	07/22/2022
100024601		FRAMINGHAM	MA		09/20/2018	4.750	136,652						199,500	04/30/2018
100184446		WESTON	FL		12/17/2024	8.250	136,655		(3)				811,247	10/25/2024
3340081428		PHILADELPHIA	PA		08/26/2024	9.170	136,664						544,000	07/22/2024
100113351		UKIAH	CA		06/29/2023	6.500	136,668						500,000	05/18/2022
100116869		TORRANCE	CA		07/20/2023	5.500	136,669						1,205,000	03/01/2024
100173842		CLEVELAND	OH		10/31/2024	7.875	136,672						204,000	08/14/2024
100068344		CHALMETTE	LA		08/25/2021	4.125	136,679						198,000	07/06/2021
100134967		CHICAGO	IL		10/30/2023	8.000	136,680						205,000	10/05/2023
100011550		CLERMONT	FL		03/08/2017	4.375	136,693						219,000	09/04/2016
100054804		PENSACOLA	FL		03/23/2021	5.000	136,698						341,000	12/31/2020
100161669		WEERT	NLD		07/29/2024	5.450	136,712					(6,138)	220,000	06/25/2024
100089692		EINDHOVEN	NLD		11/29/2022	5.050	136,712					(8,989)	365,000	12/01/2023
100139276		ST. LOUIS	MO		12/28/2023	8.375	136,718						210,000	11/28/2023
100114438		NAZARETH	PA		06/29/2023	6.125	136,726						344,000	05/15/2022
100064913		QUINLAN	TX		07/14/2021	4.250	136,742						175,000	05/13/2021
100134002		BETHLEHEM	PA		10/25/2023	8.541	136,746						172,000	09/13/2023
100025306		CHESAPEAKE	VA		09/20/2018	3.500	136,749						195,700	04/30/2018
100158248		UNITED KINGDOM	GBR		07/09/2024	3.590	136,754		2,064			(2,961)	173,000	09/01/2021
100153386		MYRTLE BEACH	SC		05/29/2024	7.874	136,755						223,000	05/14/2024
100134283		MEMPHIS	TN		10/27/2023	8.750	136,759						165,000	09/18/2023
100137727		SALT LAKE CITY	UT		12/08/2023	8.125	136,763						335,000	10/17/2023
100128295		PASADENA	TX		09/14/2023	8.875	136,766						170,000	08/07/2023
100153396		CINCINNATI	OH		05/29/2024	9.249	136,768						205,000	04/26/2024
100181567		ROME	GA		12/09/2024	7.480	136,771		8				189,000	10/25/2024
100024911		DELHI	CA		09/20/2018	5.000	136,771						223,250	04/30/2018
100117839		HOUSTON	TX		07/20/2023	10.500	136,776						175,500	03/01/2024
100065124		HAZEL CREST	IL		07/14/2021	3.875	136,788						192,000	05/11/2021
100070503		VIRGINIA BEACH	VA		09/23/2021	4.375	136,796						174,000	07/23/2021
100014041		BILLINGS	MT		05/25/2017	4.625	136,802						185,200	01/31/2017
100043477		SAINT CHARLES	IL		08/13/2020	4.500	136,809						211,850	09/25/2019
100132366		PHILADELPHIA	PA		11/03/2023	9.625	136,824						183,500	08/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047868		HOLT	MI		11/20/2020	4.500	136,825						213,750	07/31/2020
100111476		ARLINGTON	TX		06/29/2023	3.440	136,829						390,000	06/04/2022
100100239		BALTIMORE	MD		03/17/2023	7.677	136,842						205,000	02/23/2023
100024244		ANTIOCH	TN		09/20/2018	5.500	136,857						200,000	09/20/2018
100173389		HOLLYWOOD	FL		10/29/2024	6.875	136,864						183,000	09/11/2024
100047500		PRINCETON	MN		11/20/2020	4.250	136,867						166,250	07/31/2020
100147219		KIAMESHA LAKE	NY		03/28/2024	8.240	136,868						177,500	03/05/2024
100129863		HOUSTON	TX		09/27/2023	7.958	136,868		1,508				257,000	08/11/2023
100117679		PHILADELPHIA	PA		07/20/2023	8.600	136,880						224,900	03/01/2024
100029411		MIAMI	FL		10/26/2018	5.000	136,885						418,000	05/31/2018
100115126		CINCINNATI	OH		07/17/2023	7.904	136,892						193,000	06/16/2023
100023965		CIBOLO	TX		09/10/2018	5.625	136,894						186,000	09/10/2018
3340071715		ATLANTA	GA		04/12/2024	9.385	136,895						820,000	02/27/2024
100100759		GLEN ALLEN	VA		04/28/2023	7.875	136,897						195,000	10/25/2021
100115561		MYRTLE BEACH	SC		07/19/2023	9.749	136,902						180,000	06/08/2023
100024942		OCOEE	FL		09/20/2018	4.000	136,910						232,000	11/17/2020
100012800		MINNEAPOLIS	MN		05/25/2017	5.000	136,910						206,000	01/31/2017
100070505		KILLEEN	TX		09/23/2021	4.500	136,915						185,000	08/17/2021
100076775		GALVESTON	TX		12/27/2021	5.525	136,916						180,000	12/06/2021
100119742		EUCLID	OH		08/08/2023	8.061	136,918						181,000	07/07/2023
100155550		LONGVIEW	WA		06/18/2024	9.250	136,920						437,891	03/22/2024
100178126		NEWPORT	RI		11/19/2024	8.400	136,930		(11)				582,000	08/30/2024
100060213		MOYOCK	NC		06/25/2021	4.250	136,931						180,000	04/06/2021
100081366		BURKE	VA		03/18/2022	3.375	136,934						444,000	12/28/2021
100117569		DAVENPORT	FL		07/20/2023	7.375	136,934						274,000	03/01/2024
100113383		ALTAMONTE SPRINGS	FL		06/29/2023	3.875	136,934						330,000	05/15/2022
100011917		NORTH BRUNSWICK	NJ		03/08/2017	4.000	136,936						269,900	09/03/2016
100084632		BELVIDERE	IL		08/02/2022	9.000	136,940						184,000	06/29/2022
100130044		BALTIMORE	MD		09/27/2023	8.077	136,958		1,336				190,000	08/14/2023
100134824		PENNSAUKEN	NJ		10/30/2023	9.000	136,961						208,000	09/26/2023
100113048		NORTH LAS VEGAS	NV		06/29/2023	4.125	136,963						365,000	04/07/2023
100011693		TURNERSVILLE	NJ		03/08/2017	4.625	136,968						181,000	09/02/2016
100185883		TITUSVILLE	FL		12/26/2024	7.875	136,979		(2)				175,000	12/04/2024
100054403		SARANAC LAKE	NY		03/23/2021	8.000	136,979						117,500	01/06/2021
100169267		WEST PALM BEACH	FL		09/27/2024	7.000	136,979						218,000	08/16/2024
100065196		ORLANDO	FL		07/14/2021	3.625	136,980						350,000	05/25/2021
100134323		COLUMBUS	GA		10/27/2023	8.990	136,982						201,000	09/13/2023
100067947		LAKEWOOD	NJ		09/23/2021	3.499	136,987						185,000	08/10/2021
100176939		CRAWFORDVILLE	FL		11/15/2024	8.250	136,995		(24)				194,000	09/12/2024
100044265		ROANOKE	VA		08/19/2020	4.500	136,999						166,250	04/27/2019
100020131		ACWORTH	GA		07/17/2018	5.125	137,000						199,000	07/17/2018
100157656		GALVESTON	TX		06/28/2024	8.625	137,000						160,000	05/29/2024
100141725		RESTON	VA		01/30/2024	8.624	137,009						280,000	01/04/2024
100055400		ROUND LAKE BEACH	IL		03/23/2021	4.625	137,012						228,000	01/13/2021
100087431		TUCSON	AZ		10/25/2022	5.625	137,013						202,000	05/04/2022
100173636		AMSTERDAM	NLD		10/29/2024	5.300	137,023					(6,033)	245,000	09/27/2024
100043124		PUEBLO	CO		05/28/2020	3.750	137,030						223,000	11/08/2019
100131729		ESSEX	MD		10/06/2023	6.250	137,030						200,000	08/10/2022
100176788		KANSAS CITY	MO		11/15/2024	7.250	137,033		(6)				205,000	09/09/2024
100067717		JACKSONVILLE	FL		09/23/2021	4.250	137,048						200,000	08/17/2021
100079204		FAIRPORT	NY		02/24/2022	4.500	137,050						170,000	01/14/2022
100018060		LACEY	WA		06/08/2018	5.250	137,054						235,000	03/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141159		CHATTANOOGA	TN		01/30/2024	7.340	137,054						265,000	12/29/2023
100174760		COVINGTON	GA		10/31/2024	7.875	137,067						261,000	03/18/2024
100102475		MIRAMAR BEACH	FL		06/07/2023	6.999	137,068						350,000	09/30/2022
100100794		BARNEGAT	NJ		04/28/2023	6.375	137,079						170,000	11/11/2021
100023376		BRYAN	TX		08/16/2018	5.500	137,081						187,500	06/21/2018
100132331		COVINGTON	GA		11/03/2023	5.865	137,081		435				222,000	01/12/2022
100055642		CENTENNIAL	CO		03/23/2021	9.996	137,086						560,000	01/01/2021
100084716		CALEXICO	CA		08/02/2022	7.500	137,102						226,000	07/07/2022
100084804		REDFORD	MI		08/02/2022	9.000	137,106						190,000	07/11/2022
3310063240		NORTH BELLMORE	NY		11/21/2023	8.463	137,110						659,500	09/20/2023
100013220		DINUBA	CA		05/25/2017	4.250	137,117						160,000	01/31/2017
3310086000		ELMONT	NY		10/31/2024	8.435	137,125						745,000	09/18/2024
100103546		ROANOKE	VA		05/08/2023	8.999	137,130						200,000	03/17/2023
100026886		MIAMI	FL		09/26/2018	2.625	137,133						250,000	06/15/2018
100078881		SCHERERVILLE	IN		02/24/2022	4.250	137,138						192,000	12/28/2021
100081549		PELHAM	AL		03/18/2022	3.625	137,145						192,000	02/04/2022
100111678		REHOBOTH BEACH	DE		06/29/2023	6.875	137,147						350,000	06/08/2022
100043987		SUTHERLIN	OR		08/19/2020	6.036	137,152						166,155	05/14/2018
100165296		BALTIMORE	MD		08/29/2024	6.999	137,170						200,000	08/02/2024
100139344		BURLINGTON	NJ		12/28/2023	8.340	137,219		1,562				190,000	11/30/2023
100029534		HENDERSON	NV		10/26/2018	4.000	137,265						270,750	06/03/2018
100156890		ALLENTOWN	PA		06/27/2024	7.760	137,276						181,900	05/24/2024
100087108		KNOXVILLE	TN		11/04/2022	8.375	137,287		(98)				170,000	09/28/2022
100117561		STUART	FL		07/20/2023	9.500	137,292						180,000	03/01/2024
100026011		OPA LOCKA	FL		09/20/2018	3.500	137,297						173,850	04/30/2018
100167914		BALTIMORE	MD		09/20/2024	7.625	137,298						173,000	08/26/2024
100025869		NEW LONDON	CT		09/20/2018	5.000	137,300						325,000	11/13/2022
100139455		BALTIMORE	MD		12/28/2023	10.625	137,300						160,000	11/30/2023
100025445		WESTLAND	MI		09/20/2018	5.000	137,301						216,600	04/30/2018
100029196		ATLANTIC BEACH	FL		10/26/2018	3.500	137,311						342,000	06/21/2018
100130165		ANDERSON	IN		11/15/2023	9.500	137,320						165,000	09/07/2023
100149973		KISSIMMEE	FL		06/07/2024	8.250	137,322						470,000	05/06/2024
100078467		ANGOLA	NY		01/25/2022	5.462	137,329						171,100	09/30/2021
100111879		SPRINGDALE	AR		06/29/2023	6.625	137,332						283,000	06/04/2022
100030759		AVENTURA	FL		04/09/2019	2.000	137,337						232,750	05/19/2018
100157821		KENT	WA		08/01/2024	8.250	137,351						385,000	06/27/2024
100185567		GLENWOOD	IA		12/20/2024	8.625	137,355		(4)				168,340	10/17/2024
100055578		MONROVIA	CA		03/23/2021	5.375	137,365						660,000	01/01/2021
100115228		SLIDELL	LA		07/17/2023	8.281	137,367						196,000	06/09/2023
100018244		AMERICAN FORK	UT		06/08/2018	5.125	137,376						205,000	04/09/2018
100168799		FORNEY	TX		09/26/2024	7.500	137,389						258,000	08/21/2024
100074450		STOCKTON SPRINGS	ME		12/02/2021	4.887	137,393						185,000	11/17/2021
100045482		ALLENTOWN	PA		11/25/2020	3.875	137,398						133,000	08/31/2020
100065255		SPRING	TX		07/14/2021	3.250	137,401						204,500	05/25/2021
100175843		PHILADELPHIA	PA		11/12/2024	7.150	137,404		1				180,000	09/30/2024
3340067955		PARSIPPANY-TROY HILL	NJ		03/14/2024	9.537	137,412						2,100,000	12/15/2023
100013490		VERO BEACH	FL		05/25/2017	4.625	137,421						125,000	01/31/2017
100117193		LABELLE	FL		07/20/2023	7.300	137,421						190,000	03/01/2024
100019722		PHOENIX	AZ		07/26/2018	5.375	137,430						200,000	04/25/2018
100134023		KANSAS CITY	MO		10/25/2023	7.533	137,439						210,000	09/18/2023
100080458		HOMEDALE	ID		03/10/2022	4.825	137,439						266,900	02/16/2022
100064849		EDEN	ID		07/14/2021	4.375	137,440						180,000	05/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031411		INDIO	CA		03/29/2019	2.000	137,443						215,300	12/09/2018
100156716		WHITNEY	TX		06/26/2024	8.250	137,453						210,000	06/12/2024
100178438		KANNAPOLIS	NC		11/21/2024	8.499	137,459						275,000	09/06/2024
100155175		WEST CHESTER	PA		07/19/2024	7.500	137,462						237,000	02/27/2024
100160611		DOWNEY	CA		07/19/2024	8.999	137,470						953,000	06/21/2024
100127395		NEWPORT NEWS	VA		08/30/2023	3.500	137,471						245,000	06/03/2022
100168857		UNITED KINGDOM	GBR		09/26/2024	5.740	137,475					(9,851)	145,000	08/28/2024
100156983		UNITED KINGDOM	GBR		06/27/2024	5.740	137,484					(1,454)	145,000	06/07/2024
100053977		HOLLY SPRINGS	NC		03/23/2021	3.125	137,484						300,000	12/31/2020
100114610		WESTWEGO	LA		06/29/2023	8.999	137,487						213,000	05/31/2023
3500113644		DELTONA	FL		12/20/2024	8.360	137,492						909,000	10/28/2024
100064868		CHOCTAW	OK		07/14/2021	4.500	137,499						166,000	05/14/2021
100134514		BRANSON	MO		10/30/2023	8.750	137,500						186,000	05/31/2023
100017909		WOODBRIDGE	CA		05/30/2018	4.875	137,511						320,000	03/13/2018
3500111787		EDINBURG	TX		11/27/2024	9.133	137,511						2,655,000	09/13/2024
100100661		NORTH LAS VEGAS	NV		04/28/2023	5.750	137,522						380,000	07/29/2021
100139412		KENOSHA	WI		12/28/2023	8.390	137,526						186,000	11/27/2023
100044181		UKIAH	CA		08/19/2020	3.500	137,528						475,000	05/26/2023
100045865		LAKELAND	FL		11/25/2020	3.875	137,535						242,250	08/31/2020
100170453		DUNDALK	MD		10/09/2024	9.499	137,537						165,000	07/19/2024
100167834		STOCKTON	CA		09/20/2024	7.875	137,537						165,000	08/30/2024
100138370		PANAMA CITY	FL		12/18/2023	10.999	137,545						168,000	11/14/2023
100011905		ROSEBURG	OR		03/08/2017	5.000	137,550						155,000	09/03/2016
100054599		STATEN ISLAND	NY		03/23/2021	6.125	137,561						788,000	12/31/2020
100100037		EDISON	NJ		03/28/2023	9.750	137,562						177,000	02/07/2023
100144459		CHICAGO	IL		04/26/2024	8.375	137,562						230,000	03/05/2024
100013898		SAN DIEGO	CA		05/25/2017	4.000	137,568						160,000	01/31/2017
100134518		BRANSON	MO		10/30/2023	8.750	137,579						186,000	05/31/2023
100161821		LINDENWOLD	NJ		07/31/2024	7.500	137,583						192,000	06/04/2024
100013011		SPRING HILL	FL		05/25/2017	4.625	137,583						160,000	01/31/2017
100078925		PHILADELPHIA	PA		02/24/2022	4.000	137,588						245,000	12/31/2021
100013472		TAMPA	FL		05/25/2017	4.625	137,591						144,000	01/31/2017
100132714		MEMPHIS	TN		11/03/2023	9.750	137,592						170,000	07/27/2023
100025425		GLENDALE HEIGHTS	IL		09/20/2018	3.750	137,593						208,905	04/30/2018
100113634		FREDERICK	MD		06/29/2023	3.875	137,596						435,000	06/02/2022
100024774		MIAMI	FL		09/20/2018	4.625	137,622						156,750	04/30/2018
100140885		WILDWOOD	MO		01/25/2024	8.625	137,628						278,000	09/29/2023
100013412		FONTANA	CA		05/25/2017	4.875	137,632						345,000	01/31/2017
100012822		NORTHBRIDGE	MA		05/25/2017	5.000	137,637						210,000	01/31/2017
3310087395		CHARLOTTE	NC		11/14/2024	8.498	137,660						725,000	10/12/2024
100014595		PALMDALE	CA		09/27/2017	2.000	137,669						325,000	07/27/2017
100136927		PHILADELPHIA	PA		11/28/2023	10.000	137,680						318,000	10/13/2023
100136089		HOUSTON	TX		12/18/2023	9.250	137,686						166,000	11/21/2023
100065735		MURFREESBORO	TN		07/28/2021	3.250	137,688						251,000	06/03/2021
100024502		HIALEAH	FL		09/20/2018	4.625	137,693						221,350	04/30/2018
100013819		PERRIS	CA		05/25/2017	4.500	137,706						332,000	01/31/2017
100081648		COVINGTON	GA		03/24/2022	6.125	137,712						187,000	02/28/2022
100050330		DAVENPORT	FL		11/20/2020	4.750	137,721						199,500	07/31/2020
100173893		ROME	GA		10/31/2024	7.875	137,725						175,000	09/13/2024
100064810		EASLEY	SC		07/14/2021	4.500	137,729						175,000	04/30/2021
3310064017		KEALAKEKUA	HI		01/23/2024	8.148	137,746						710,000	11/09/2023
100101732		HEERLEN	NLD		03/30/2023	6.050	137,748					(9,057)	195,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100121073		NETHERLANDS	NLD		08/28/2023	6.100	137,748					(9,057)	190,000	12/01/2023
100042970		CHICAGO	IL		05/28/2020	4.750	137,766						265,000	04/22/2020
100019902		ASHEVILLE	NC		07/30/2018	5.125	137,767						499,000	04/28/2018
100078661		HAMILTON	NJ		02/02/2022	4.872	137,769						244,000	12/14/2021
100116214		ORANGE PARK	FL		07/20/2023	4.750	137,773						260,000	03/01/2024
100133916		BAYTOWN	TX		11/29/2023	9.250	137,776						199,000	10/12/2023
3340082046		SAN ANTONIO	TX		09/10/2024	9.125	137,776						510,000	08/02/2024
100038998		KILDARE	IRL		09/27/2019	4.650	137,783					(9,044)	114,292	11/30/2018
100181542		LUZERNE	PA		12/09/2024	7.530	137,791		168				189,000	10/31/2024
100144685		UNITED KINGDOM	GBR		03/12/2024	3.390	137,801		6,462			(3,027)	139,000	04/22/2020
3340072556		PITTSBURGH	PA		04/19/2024	9.593	137,808						520,000	03/12/2024
3340070876		TRENTON	NJ		03/21/2024	9.508	137,808						660,000	02/14/2024
3340073194		JACKSONVILLE	FL		04/19/2024	8.845	137,808						676,000	03/19/2024
3340077669		DETROIT	MI		06/04/2024	9.623	137,808						500,000	05/15/2024
100116365		PLYMOUTH	PA		07/20/2023	5.750	137,812						204,000	03/01/2024
100130161		ANDERSON	IN		11/15/2023	9.500	137,813						165,000	09/07/2023
100173575		UNITED KINGDOM	GBR		10/29/2024	5.890	137,813					(5,362)	145,000	10/02/2024
100045427		BINGHAMTON	NY		11/25/2020	8.000	137,817		1,336				90,250	08/31/2020
100173560		UNITED KINGDOM	GBR		10/29/2024	5.890	137,825					(5,363)	145,000	09/26/2024
100115137		CHICAGO	IL		07/17/2023	7.960	137,831						225,000	06/21/2023
100103169		BURLINGTON	NJ		04/21/2023	7.962	137,839		1,380				225,000	03/28/2023
100047871		HENDERSON	NV		11/20/2020	4.500	137,840						234,650	07/31/2020
100186699		SAINT LOUIS	MO		12/31/2024	7.125	137,847		27				206,000	09/11/2024
100144742		UNITED KINGDOM	GBR		03/12/2024	4.140	137,848					(3,028)	139,995	01/29/2020
100156941		UNITED KINGDOM	GBR		06/27/2024	6.440	137,848					(1,458)	155,000	06/04/2024
100156942		UNITED KINGDOM	GBR		06/27/2024	6.440	137,848					(1,458)	155,000	06/04/2024
100150195		MOUNDS VIEW	MN		04/30/2024	8.875	137,851						317,000	03/22/2024
100065674		JOPLIN	MO		07/28/2021	4.875	137,853						184,000	05/19/2021
100133419		YPSILANTI	MI		10/19/2023	8.250	137,870						265,000	09/11/2023
100048476		DETROIT	MI		11/20/2020	4.625	137,876						137,750	07/31/2020
100083315		ROTTERDAM	NLD		05/27/2022	2.850	137,878					(9,066)	180,000	12/01/2023
100024467		OPA LOCKA	FL		09/20/2018	4.625	137,881						256,500	04/30/2018
100000181		COATESVILLE	PA		09/27/2016	6.000	137,883						242,000	08/25/2016
100055612		PEQUOT LAKES	MN		03/23/2021	3.875	137,885						160,000	01/03/2021
100048264		FORT LAUDERDALE	FL		11/20/2020	4.125	137,887						228,000	07/31/2020
3340070865		ATLANTIC CITY	NJ		03/07/2024	9.576	137,891						600,000	11/20/2023
100088241		AMENIA	NY		10/17/2022	7.978	137,896						228,000	09/15/2022
100049677		HIALEAH	FL		11/20/2020	4.000	137,908						143,450	07/31/2020
100113475		GLENSIDE	PA		06/29/2023	4.750	137,918						285,000	05/16/2022
100011629		NEW PORT RICHEY	FL		03/08/2017	3.625	137,922						177,650	09/02/2016
100130158		ANDERSON	IN		11/15/2023	9.500	137,924						165,000	09/07/2023
100175485		AUGUSTA	GA		12/23/2024	6.875	137,926		1				200,000	05/24/2024
100101584		ROCK HILL	SC		04/26/2023	7.125	137,935						200,000	02/23/2023
100138653		GOLDSBORO	NC		02/02/2024	10.875	137,947						192,000	12/15/2023
100030128		PEEKSKILL	NY		12/20/2018	4.500	137,950						240,000	09/30/2018
100153476		BALTIMORE	MD		05/30/2024	7.773	137,956						250,000	04/18/2024
100026210		BALTIMORE	MD		09/20/2018	4.250	137,957						204,250	04/30/2018
3340072328		MANCHESTER	CT		04/19/2024	8.845	137,966						620,000	03/12/2024
100119699		BALTIMORE	MD		08/08/2023	8.266	137,968						210,000	06/26/2023
100153981		NEW ORLEANS	LA		06/05/2024	9.375	137,970						204,000	05/14/2024
100047618		PITTSBURG	CA		11/20/2020	4.250	137,970						365,750	07/31/2020
100130155		ANDERSON	IN		11/15/2023	9.500	137,999						165,000	09/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049196		DESTIN	FL		11/20/2020	4.375	138,002						133,000	07/31/2020
100163260		HAGERSTOWN	MD		08/13/2024	7.375	138,003						216,000	07/12/2024
100131882		RAYTOWN	MO		10/06/2023	8.999	138,024						210,000	09/15/2023
100088551		GRONINGEN	NLD		10/27/2022	4.600	138,026					(9,076)	210,000	12/01/2023
100048450		CLOVER	SC		11/20/2020	5.875	138,029						260,300	07/31/2020
100028423		MIAMI	FL		10/26/2018	4.000	138,033						218,500	06/01/2018
100109114		RICHMOND	VA		06/05/2023	8.875	138,039						206,000	04/19/2023
100026077		PRESCOTT	AZ		09/20/2018	3.875	138,043						189,050	04/30/2018
100012784		TAMPA	FL		05/25/2017	5.000	138,047						145,000	01/31/2017
100026509		WOODBRIDGE	VA		09/26/2018	3.000	138,049						299,000	06/13/2018
100116719		SAN DIEGO	CA		07/20/2023	4.750	138,051						550,000	03/01/2024
100145701		UNITED KINGDOM	GBR		03/12/2024	3.890	138,054		5,918			(3,016)	200,000	04/16/2020
100038055		TUCSON	AZ		11/15/2019	5.250	138,076						180,000	07/19/2019
100013479		MIRAMAR	FL		05/25/2017	4.625	138,079						155,000	01/31/2017
100167864		DALLAS	TX		09/20/2024	7.999	138,081						190,000	08/23/2024
100100103		EVANSVILLE	IN		03/28/2023	8.375	138,081						189,900	03/01/2023
100103804		GRAND RAPIDS	MI		05/10/2023	7.912	138,084						182,000	04/21/2023
100114291		EGG HARBOR TOWNSHIP	NJ		06/29/2023	3.625	138,084						300,000	06/05/2022
100176614		SAN ANTONIO	TX		11/15/2024	9.000	138,090		(15)				188,000	09/16/2024
100157004		UNITED KINGDOM	GBR		06/27/2024	5.790	138,118					(1,461)	147,000	06/03/2024
100012849		YUBA CITY	CA		05/25/2017	4.875	138,118						225,000	01/31/2017
100128841		BELTSVILLE	MD		09/21/2023	7.750	138,127						186,000	06/14/2023
100174551		COLUMBUS	OH		10/31/2024	10.625	138,128						200,000	07/17/2023
100079493		ATLANTA	GA		04/25/2022	3.750	138,139						380,000	01/18/2022
100156180		LIGHTHOUSE POINT	FL		06/20/2024	8.990	138,142						177,000	04/08/2024
100134080		HOUSTON	TX		12/08/2023	7.875	138,145						221,000	10/06/2023
100079695		MINNEAPOLIS	MN		04/08/2022	5.125	138,145						200,000	01/14/2022
100112997		HUDSON	FL		06/29/2023	4.625	138,149						365,000	05/16/2022
100079648		WOODRIDGE	IL		04/08/2022	5.625	138,158						185,000	01/07/2022
100117715		ELK GROVE	CA		07/20/2023	5.875	138,164						700,000	03/01/2024
100149135		HALETHORPE	MD		04/22/2024	9.375	138,166						182,000	03/29/2024
100011708		FORKED RIVER	NJ		03/08/2017	5.000	138,172						160,000	11/30/2016
100031864		MODESTO	CA		03/29/2019	4.750	138,175						260,000	12/10/2018
3310036536		UNIONDALE	NY		06/23/2022	6.050	138,185						660,000	05/03/2022
100079802		MELROSE PARK	IL		04/25/2022	6.375	138,185						236,000	01/27/2022
100146365		ST AUGUSTINE	FL		03/19/2024	9.500	138,188						1,112,714	10/27/2023
100117659		DAYTONA BEACH SHORES	FL		07/20/2023	7.625	138,198						252,000	03/01/2024
100079036		OMAHA	NE		02/24/2022	4.125	138,219						184,000	01/03/2022
100133162		ARLINGTON	TX		11/29/2023	8.000	138,221						370,000	10/12/2023
100133938		TRENTON	NJ		10/25/2023	7.907	138,224						195,000	09/21/2023
100176638		EAST STROUDSBURG	PA		11/15/2024	7.375	138,225		(18)				200,000	09/18/2024
100013163		CENTER LINE	MI		05/25/2017	4.000	138,231						148,000	01/31/2017
100054717		PHILADELPHIA	PA		03/23/2021	6.000	138,240						165,000	01/07/2024
100165756		CAMDEN	NJ		08/29/2024	8.625	138,241						180,000	07/08/2024
100043187		SANTA ROSA	CA		05/28/2020	3.625	138,258						555,000	03/29/2020
100025716		SALEM	OR		09/20/2018	4.000	138,260						228,000	04/30/2018
100126303		OCALA	FL		08/30/2023	7.600	138,260						238,000	07/26/2023
100046204		BEAVERTON	OR		11/25/2020	5.000	138,265						400,900	08/31/2020
100100150		DURHAM	NC		03/28/2023	9.125	138,270						189,500	02/15/2023
100025325		PUYALLUP	WA		09/20/2018	4.250	138,273						185,250	04/30/2018
100149700		TRENTON	NJ		04/26/2024	7.900	138,302		1,060				180,000	03/28/2024
100113551		WALDORF	MD		06/29/2023	2.875	138,321						403,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310080396		LIVINGSTON	NJ		08/19/2024	8.666	138,328						1,735,000	07/03/2024
100117200		CORAL SPRINGS	FL		07/20/2023	7.375	138,340		44				190,000	03/01/2024
100157595		DAVENPORT	FL		06/28/2024	8.875	138,346						270,000	05/21/2024
100145737		UNITED KINGDOM	GBR		03/12/2024	9.500	138,346						167,003	10/11/2019
100138022		KANKAKEE	IL		12/13/2023	9.250	138,351						211,000	11/15/2023
100185547		PITTSBURGH	PA		12/20/2024	7.750	138,360		(7)				173,000	10/18/2024
100054555		CHICAGO	IL		03/23/2021	4.130	138,363						160,000	12/31/2020
100064778		OAK PARK	MI		07/14/2021	4.250	138,377						205,000	04/30/2021
100159878		HIALEAH	FL		08/16/2024	6.500	138,382						255,000	04/04/2024
100088186		HOUSTON	TX		10/25/2022	7.125	138,391						255,000	10/03/2022
100110518		HUTCHINSON ISLAND	FL		06/30/2023	6.125	138,424						523,000	05/02/2023
100141764		OREGON	OH		01/30/2024	8.749	138,438						170,000	12/12/2023
100134316		OCALA	FL		10/27/2023	7.750	138,445						260,000	08/17/2023
100024632		SYLMAR	CA		09/20/2018	3.625	138,491						384,750	04/30/2018
100024463		SLIDELL	LA		09/20/2018	4.250	138,492						178,125	04/30/2018
100018352		TEMPE	AZ		06/27/2018	5.375	138,495						272,000	04/01/2018
100079112		HUNTSVILLE	TX		02/24/2022	3.875	138,496						225,000	12/21/2021
100014279		NOTTINGHAM	MD		09/27/2017	5.500	138,496						193,000	07/28/2017
100174462		ORLANDO	FL		10/31/2024	8.750	138,505						534,000	09/24/2024
100155412		MAYFLOWER	AR		06/18/2024	9.250	138,519						506,805	03/28/2024
100116998		JACKSONVILLE	FL		07/20/2023	5.375	138,524						275,000	03/01/2024
100057994		OCALA	FL		06/30/2021	3.375	138,525						190,000	05/06/2021
100065254		LAFAYETTE	LA		07/14/2021	3.374	138,539						204,000	06/04/2021
100025967		GLENFORD	NY		09/20/2018	4.375	138,544						229,900	04/30/2018
100050276		XENIA	OH		11/20/2020	3.750	138,559						156,750	07/31/2020
100078305		HEMET	CA		02/10/2022	5.125	138,561		(204)				170,000	01/25/2022
100113412		MIAMI	FL		06/29/2023	5.875	138,562						496,000	05/14/2022
100135951		ODESSA	TX		11/15/2023	9.250	138,564						187,000	10/01/2023
100147288		NORTH CHESTERFIELD	VA		03/28/2024	8.426	138,575						305,000	02/16/2024
100141253		EDMOND	OK		01/30/2024	8.375	138,589						411,000	12/15/2023
100129841		TALLAHASSEE	FL		09/27/2023	7.875	138,590						181,000	09/08/2023
100024371		DENVER	CO		09/20/2018	5.375	138,591						201,000	09/20/2018
100116639		ELK GROVE	CA		07/20/2023	3.875	138,596						510,000	03/01/2024
100126377		CHICAGO HEIGHTS	IL		08/30/2023	7.990	138,600						200,000	07/20/2023
100091548		CINCINNATI	OH		01/20/2023	8.228	138,605						195,000	01/04/2023
100023646		FORT WORTH	TX		09/04/2018	5.125	138,611						309,900	09/04/2018
100139372		STEGER	IL		12/28/2023	8.650	138,613						170,000	11/08/2023
100126699		CHICAGO HEIGHTS	IL		08/30/2023	4.875	138,618						268,000	05/16/2022
100151807		COLUMBUS	OH		05/10/2024	7.875	138,629						195,000	04/15/2024
100175787		PONTIAC	MI		11/12/2024	7.140	138,636		1				200,000	09/30/2024
100026427		ATWATER	CA		09/26/2018	4.500	138,638						220,000	06/14/2018
100087149		HARTFORD	CT		10/25/2022	5.375	138,646						225,000	10/08/2021
100113557		FLORENCE	SC		06/29/2023	2.875	138,649						390,223	06/04/2022
100141548		MARRERO	LA		01/30/2024	8.875	138,650						177,000	12/18/2023
100174882		CLYDE	MI		10/31/2024	9.875	138,656						205,000	04/15/2024
100173935		MEMPHIS	TN		10/31/2024	7.000	138,662						178,000	09/10/2024
100057830		HAVRE DE GRACE	MD		06/30/2021	3.875	138,663						195,000	05/13/2021
100148979		MADERA	CA		04/17/2024	8.875	138,697						465,000	03/04/2024
100014384		WEST DES MOINES	IA		09/27/2017	6.000	138,704						242,000	07/30/2017
100154642		PITTSBURGH	PA		07/19/2024	8.000	138,707						180,000	02/16/2024
100112461		DAYTONA BEACH	FL		06/29/2023	4.625	138,714						452,000	05/16/2022
100049204		CANTONMENT	FL		11/20/2020	4.250	138,719						129,041	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108450		BRONX	NY		05/25/2023	7.633	138,725						197,000	05/02/2023
100145461		UNITED KINGDOM	GBR		03/12/2024	3.390	138,739		6,204			(2,991)	140,000	02/03/2020
100079692		DAVENPORT	FL		04/25/2022	5.750	138,758						214,000	01/07/2022
100102925		HAGERSTOWN	MD		06/22/2023	9.875	138,763						200,000	11/28/2022
100020294		RUSSELLVILLE	AR		07/17/2018	5.500	138,767						199,000	07/17/2018
100143765		FORT MYERS	FL		04/05/2024	7.125	138,768						222,000	02/28/2024
100044848		MIAMI	FL		11/19/2020	2.000	138,778						326,800	04/10/2020
100026432		SCOTTSDALE	AZ		09/26/2018	4.500	138,782						225,000	06/14/2018
100047143		AURORA	OH		11/20/2020	7.000	138,785						213,750	07/30/2020
100067477		ROCKVILLE	MD		09/23/2021	4.250	138,786						174,000	06/18/2021
100076307		COLUMBUS	GA		01/07/2022	3.875	138,795						192,000	11/15/2021
3340073706		DETROIT	MI		04/05/2024	9.593	138,798						610,000	03/15/2024
100043486		DELTONA	FL		08/13/2020	4.625	138,800						208,050	10/04/2019
100032046		LAKEWOOD	CO		03/29/2019	3.125	138,804						481,500	12/07/2018
100138940		LEBANON	PA		12/21/2023	8.540	138,808						200,000	05/14/2022
100043932		SAN DIEGO	CA		08/19/2020	6.500	138,817						342,000	12/04/2019
3310086876		STATEN ISLAND	NY		10/10/2024	8.673	138,836						715,000	09/17/2024
100151735		FORT WORTH	TX		05/10/2024	8.125	138,838						232,000	04/17/2024
100153488		DAVENPORT	IA		05/30/2024	7.790	138,843						185,000	04/09/2024
100166320		PORTAGE	MI		10/23/2024	7.875	138,844		(34)				175,000	10/02/2024
100161912		FAYETTEVILLE	NC		07/31/2024	9.250	138,845						206,000	07/08/2024
100161569		UNITED KINGDOM	GBR		07/29/2024	6.640	138,845					(3,827)	145,000	07/15/2024
100053560		HATFIELD	PA		03/23/2021	4.875	138,848						295,000	12/31/2020
100011994		HIALEAH	FL		03/08/2017	3.375	138,849						195,000	11/30/2016
100174586		SAN ANTONIO	TX		10/31/2024	7.990	138,856						205,000	08/29/2023
3340077728		KNOXVILLE	TN		08/19/2024	9.574	138,868						850,000	05/27/2024
100017420		HENRICO	VA		04/26/2018	7.625	138,879						225,000	12/31/2017
100147113		ELKTON	MD		05/08/2024	8.375	138,882						175,000	03/25/2024
100149962		LANCASTER	CA		06/07/2024	8.125	138,882						415,000	04/23/2024
100092059		CLEVELAND	OH		02/09/2023	8.235	138,892						182,000	01/06/2023
100137453		MIDDLETOWN	CT		01/11/2024	9.750	138,898						165,000	11/22/2023
100111756		CHICAGO	IL		06/29/2023	8.500	138,901						340,000	06/03/2022
100045464		WONDER LAKE	IL		11/25/2020	9.170	138,917						133,000	08/31/2020
3340074340		MAYWOOD	IL		05/23/2024	9.378	138,917						642,000	03/30/2024
100139801		UNITED KINGDOM	GBR		12/18/2023	7.390	138,919					(2,419)	146,000	09/06/2021
3410000632		LINDEN	NJ		12/09/2024	8.768	138,926						1,740,000	10/28/2024
100119939		LAKE BUTLER	FL		08/10/2023	8.624	138,934						202,000	06/12/2023
3340078273		PHILADELPHIA	PA		07/29/2024	9.059	138,944						640,000	06/11/2024
100117970		LAS VEGAS	NV		07/20/2023	8.000	138,970						190,000	03/01/2024
100028166		WEST PALM BEACH	FL		10/26/2018	4.000	138,975						269,800	06/01/2018
100043089		NATIONAL CITY	CA		05/28/2020	8.875	138,977						390,000	03/30/2020
100033034		GALWAY	IRL		06/21/2019	4.250	138,979					(9,147)	100,415	11/30/2018
100013099		ORLANDO	FL		05/25/2017	4.375	138,995						135,000	01/31/2017
100174987		BROWNSVILLE	TX		10/31/2024	9.250	139,005						176,000	04/24/2024
100113967		CLEARWATER	FL		06/29/2023	7.500	139,010						505,000	06/10/2022
100129862		RICHMOND	TX		09/27/2023	7.983	139,036		2,002				243,000	08/11/2023
100054541		HARLEM	GA		03/23/2021	10.490	139,038						150,000	01/08/2021
100157526		ALMELO	NLD		06/27/2024	6.150	139,043					(4,632)	173,000	06/14/2024
100012775		ORLANDO	FL		05/25/2017	4.875	139,048						240,000	01/31/2017
100153026		SAINT PETERSBURG	FL		06/27/2024	8.125	139,052						317,000	05/24/2024
100127073		NASHVILLE	TN		08/30/2023	7.800	139,059						352,800	05/16/2022
100161635		UNITED KINGDOM	GBR		07/29/2024	5.990	139,064					(3,833)	210,000	07/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109972		PHILADELPHIA	PA		06/22/2023	7.604	139,092						172,000	05/23/2023
100049310		JOLIET	IL		11/20/2020	4.000	139,093						135,850	07/31/2020
100012553		FERNANDINA BEACH	FL		04/28/2017	3.660	139,095						280,000	01/31/2017
100138358		BALTIMORE	MD		12/18/2023	8.499	139,096						200,000	11/08/2023
100111588		HACKENSACK	NJ		06/29/2023	6.245	139,102						430,000	06/03/2022
100152467		LUSBY	MD		05/16/2024	9.625	139,110						240,000	01/26/2024
100144727		UNITED KINGDOM	GBR		03/12/2024	3.390	139,111		6,448			(3,018)	140,000	04/08/2020
100128830		FOLEY	AL		09/21/2023	9.750	139,126						170,000	08/08/2023
100129929		KANSAS CITY	MO		09/27/2023	7.558	139,142						184,000	08/16/2023
100136114		CHICAGO	IL		12/18/2023	7.875	139,154						190,000	11/15/2023
100112843		SOUTH CHICAGO HEIGHTS	IL		06/29/2023	5.500	139,163						230,000	05/16/2022
100070460		OCALA	FL		09/23/2021	4.375	139,192						182,000	07/29/2021
100088118		CHICAGO	IL		10/25/2022	8.500	139,194						175,000	09/13/2022
100102024		BOILING SPRINGS	SC		04/14/2023	8.999	139,198						185,000	02/09/2023
100126918		CONROE	TX		08/30/2023	8.000	139,198						238,000	05/15/2022
100068583		ROTTERDAM	NLD		08/30/2021	7.565	139,198					(9,153)	192,000	12/01/2023
100031248		MADERA	CA		03/29/2019	3.875	139,200						250,000	12/07/2018
100049498		BURBANK	IL		11/20/2020	5.250	139,214						190,000	07/31/2020
100028569		HUDSON	FL		10/26/2018	4.875	139,217						209,000	06/01/2018
100152935		FORT MEADE	FL		06/27/2024	8.250	139,240						175,000	05/01/2024
100165992		READING	PA		09/06/2024	8.999	139,242						189,000	08/12/2024
100018205		WINDSOR MILL	MD		06/08/2018	5.250	139,251						248,000	03/27/2018
100143598		PINE HILL	NJ		02/21/2024	8.010	139,252						180,000	01/18/2024
100045874		FRESH MEADOWS	NY		11/25/2020	4.875	139,256						717,250	08/07/2020
3310079106		THE BRONX	NY		09/03/2024	8.302	139,263						895,000	06/17/2024
100164694		BOONE	NC		08/23/2024	8.625	139,268						465,000	08/06/2024
100132300		HUNTER	NY		10/13/2023	7.625	139,269						331,000	09/07/2023
100090231		TAMPA	FL		01/13/2023	9.875	139,276						181,500	10/31/2022
100173536		JOHNSON CITY	NY		10/29/2024	8.625	139,286						178,500	09/20/2024
100088130		SWEET HOME	OR		10/25/2022	8.875	139,289						190,000	09/29/2022
100134532		BINGHAMTON	NY		10/30/2023	9.249	139,302						175,000	09/15/2023
100100064		LAKELAND	FL		03/28/2023	9.375	139,303						206,000	02/10/2023
100129937		CLAYTON	NJ		09/27/2023	8.290	139,304						170,000	08/22/2023
100079570		DUNWOODY	GA		04/25/2022	4.625	139,307						598,000	01/13/2022
100139012		FLUSHING	NY		12/21/2023	3.750	139,316						975,000	06/09/2022
100078891		COVINGTON	GA		02/24/2022	4.374	139,319						190,000	01/05/2022
100108957		KILLEEN	TX		05/31/2023	8.500	139,319						240,000	04/11/2023
100023294		LAKEWOOD	CO		08/16/2018	4.750	139,332						305,000	06/14/2018
100067990		LAS VEGAS	NV		09/23/2021	4.125	139,334						178,000	07/28/2021
100048540		POMPANO BEACH	FL		11/20/2020	3.750	139,338						237,000	10/07/2022
100184663		WADSWORTH	IL		12/17/2024	8.250	139,339		(8)				703,150	10/26/2024
100116921		SAN ANTONIO	TX		07/20/2023	4.500	139,339						220,000	03/01/2024
100011783		PLAINFIELD	IL		03/08/2017	4.500	139,348						220,000	09/01/2016
100145661		UNITED KINGDOM	GBR		03/12/2024	3.240	139,351					(3,061)	140,000	05/29/2020
100184520		VERNON ROCKVILLE	CT		12/17/2024	8.875	139,358		(11)				766,000	10/19/2024
100126401		BALTIMORE	MD		08/30/2023	7.750	139,365						185,000	08/02/2023
100175853		PHILADELPHIA	PA		11/12/2024	7.560	139,368		354				210,000	09/20/2024
100165091		UNITED KINGDOM	GBR		08/27/2024	5.790	139,370					(8,272)	225,000	08/14/2024
100011979		MIAMI	FL		03/08/2017	5.125	139,380						166,250	09/02/2016
100057907		BAKERSFIELD	CA		06/30/2021	4.250	139,383						197,000	05/04/2021
100175878		WILMINGTON	DE		11/12/2024	7.600	139,391		4				177,000	10/04/2024
100145082		UNITED KINGDOM	GBR		03/12/2024	3.740	139,394		6,320			(3,062)	150,000	01/29/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100025336		BIDDEFORD	ME		09/20/2018	3.500	139,409						204,250	04/30/2018
100070484		SCRANTON	PA		09/23/2021	4.625	139,413						185,000	07/30/2021
100060069		AUBURN	AL		06/25/2021	4.000	139,431						186,000	04/09/2021
100025965		WHEELER	WI		09/20/2018	4.250	139,442						201,400	04/30/2018
100013953		TAUNTON	MA		05/25/2017	4.000	139,443						205,000	01/31/2017
100017393		VIRGINIA BEACH	VA		04/26/2018	7.125	139,454						200,000	12/31/2017
100031391		GLENDALE HEIGHTS	IL		03/29/2019	4.500	139,459						167,000	12/07/2018
100103425		BAKERSFIELD	CA		06/16/2023	7.875	139,460						260,000	05/12/2023
100100233		SAVANNAH	GA		03/17/2023	7.891	139,465						275,000	02/16/2023
100013832		ROSEVILLE	CA		05/25/2017	4.500	139,469						232,000	01/31/2017
100114550		DEL RIO	TX		06/29/2023	6.999	139,469						243,500	05/22/2023
100110980		CEDAR HILL	TX		06/29/2023	6.000	139,480						695,000	05/16/2022
100025954		VERO BEACH	FL		09/20/2018	4.625	139,484						180,500	04/30/2018
100043934		BETHLEHEM	PA		08/19/2020	6.500	139,492						228,000	12/04/2019
100055451		POMPTON PLAINS	NJ		03/23/2021	5.000	139,495						530,000	01/04/2021
100139354		HOUSTON	TX		12/28/2023	7.960	139,521						230,000	11/29/2023
100076850		WATERTOWN	WI		12/27/2021	5.325	139,522						170,000	12/10/2021
100169374		JACKSONVILLE	FL		09/27/2024	8.375	139,527						172,000	08/12/2024
3310079817		MASSAPEQUA	NY		08/26/2024	8.435	139,531						790,000	06/17/2024
100141202		LOUISVILLE	KY		01/30/2024	8.625	139,533						199,000	12/07/2023
100091986		MOUNT HOLLY	NJ		02/09/2023	7.935	139,549						250,000	01/10/2023
3340084112		DETROIT	MI		10/03/2024	9.170	139,550						640,000	08/27/2024
100177705		CAMARILLO	CA		11/19/2024	8.875	139,562		(16)				775,000	08/13/2024
100019937		NORFOLK	VA		07/30/2018	4.875	139,575						218,000	03/19/2018
100159990		MIAMI	FL		08/16/2024	7.750	139,580						191,000	05/30/2024
100064937		DALLAS	GA		07/14/2021	4.125	139,584						191,000	05/06/2021
100055572		DEL RIO	TX		03/23/2021	4.000	139,605						250,750	01/06/2021
100161791		PHILADELPHIA	PA		07/31/2024	7.650	139,617		1,040				225,000	06/20/2024
100014350		RICHMOND	VA		09/27/2017	5.000	139,619						226,000	07/30/2017
100136028		HAGERSTOWN	MD		11/16/2023	8.499	139,619						194,000	10/17/2023
100029025		HANOVER PARK	IL		10/26/2018	5.125	139,627						185,250	05/31/2018
100136638		SAINT AUGUSTINE	FL		11/22/2023	7.250	139,631						255,000	11/06/2023
3310081005		OAKLAND	CA		09/03/2024	8.673	139,638						750,000	07/18/2024
100143631		UPPER MARLBORO	MD		02/21/2024	8.250	139,638						182,000	01/26/2024
100091306		WARREN	MI		01/31/2023	10.375	139,647		(54)				188,000	12/30/2022
100158241		UNITED KINGDOM	GBR		07/09/2024	3.340	139,648		3,753			(3,023)	150,000	10/29/2021
100102520		BALTIMORE	MD		06/07/2023	7.875	139,670						200,000	11/23/2022
100119753		MARQUETTE	MI		08/08/2023	8.260	139,673						183,000	06/30/2023
100047312		SAINT LOUIS	MO		11/20/2020	4.250	139,686						313,500	07/31/2020
100011572		BALTIMORE	MD		03/08/2017	4.375	139,695						197,400	09/02/2016
100136027		HAGERSTOWN	MD		11/16/2023	8.499	139,697						194,000	10/17/2023
100134707		DEARBORN	MI		10/30/2023	8.750	139,698						184,000	09/21/2023
100099664		JACKSONVILLE	FL		04/06/2023	9.125	139,712						201,000	03/08/2023
100111066		STATEN ISLAND	NY		06/29/2023	4.080	139,716						490,000	05/14/2022
100167492		MEMPHIS	TN		10/31/2024	7.375	139,719						169,000	09/24/2024
100100165		INDIANAPOLIS	IN		03/17/2023	8.875	139,723						185,000	03/01/2023
100147265		HAMPTON	VA		03/28/2024	8.330	139,725						240,000	02/23/2024
100053815		HESPERIA	CA		03/23/2021	3.750	139,726						255,000	01/04/2021
3410000575		PRINCETON JUNCTION	NJ		10/23/2024	8.676	139,728						1,980,000	08/15/2024
100050220		SPARKS	NV		11/20/2020	4.000	139,754						280,250	07/31/2020
100141376		OKLAHOMA CITY	OK		01/30/2024	7.750	139,759						178,000	12/13/2023
100043604		STATEN ISLAND	NY		08/13/2020	5.500	139,763						555,750	12/16/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091522		BALTIMORE	MD		01/20/2023	7.618	139,773						185,000	12/21/2022
100049011		INVER GROVE HEIGHTS	MN		11/20/2020	4.625	139,776						225,150	07/31/2020
100173169		WOODLAND HILLS	CA		10/30/2024	6.499	139,785						720,000	09/25/2024
100054139		CORNELIUS	OR		03/23/2021	3.875	139,785						425,000	01/05/2021
100030765		STOCKBRIDGE	GA		04/09/2019	6.750	139,796						228,000	07/30/2018
100011570		MIAMI	FL		03/08/2017	4.990	139,800		3,080				165,000	09/03/2016
100043634		SELMA	CA		08/13/2020	4.375	139,810						237,500	02/20/2020
100137272		NETHERLANDS	NLD		11/28/2023	6.250	139,820					(9,194)	370,000	12/01/2023
100173658		LEEUWARDEN	NLD		10/29/2024	5.850	139,820					(6,156)	174,194	09/25/2024
100101708		AMSTERDAM	NLD		03/30/2023	6.650	139,820					(9,194)	177,687	06/30/2024
100091896		ALMELO	NLD		01/27/2023	6.000	139,820					(9,194)	180,000	12/01/2023
100070311		GROUW	NLD		08/31/2021	3.600	139,820					(9,194)	170,765	12/01/2023
100086333		GORREDIJK	NLD		08/29/2022	4.750	139,820					(9,194)	180,000	12/01/2023
100084230		HOOGEVEEN	NLD		06/30/2022	3.650	139,820					(9,194)	162,463	12/01/2023
100071451		DEN HAAG	NLD		09/30/2021	8.025	139,820					(9,194)	180,000	12/01/2023
100083376		HEERLEN	NLD		05/27/2022	3.550	139,820					(9,194)	169,844	12/01/2023
100081981		TILBURG	NLD		03/30/2022	3.200	139,820					(9,194)	180,000	12/01/2023
100065873		ROTTERDAM	NLD		07/30/2021	7.830	139,820					(9,194)	180,000	06/01/2021
100176106		HOUSTON	TX		12/20/2024	7.000	139,825		1				206,000	10/31/2024
100107965		BARSTOW	CA		06/29/2023	8.750	139,841		(113)				180,000	05/17/2023
100114536		CHICAGO	IL		06/29/2023	8.875	139,850						185,000	05/23/2023
100057573		RICHMOND HILL	GA		06/30/2021	3.999	139,850						205,000	05/05/2021
100147475		BOCA RATON	FL		04/03/2024	7.750	139,855						180,000	02/20/2024
100080963		SANTA ROSA	CA		03/18/2022	3.750	139,859						857,500	01/11/2022
100028305		LAKE VILLA	IL		10/26/2018	3.625	139,863						185,250	06/04/2018
100064765		SURFSIDE BEACH	SC		07/14/2021	4.375	139,864						190,000	05/21/2021
100135514		MURFREESBORO	TN		11/13/2023	7.499	139,878						380,000	09/21/2023
100053982		LINCOLNWOOD	IL		03/23/2021	6.000	139,889						263,000	01/06/2021
100154502		LILLINGTON	NC		06/14/2024	8.750	139,892						195,000	04/15/2024
100167906		BIRMINGHAM	AL		09/20/2024	8.375	139,906						165,000	08/29/2024
100081373		ROCHESTER	NH		03/18/2022	4.125	139,907						190,000	12/01/2021
100101581		BALTIMORE	MD		04/26/2023	7.125	139,916						165,000	03/03/2023
100068454		PATERSON	NJ		08/25/2021	4.125	139,929						196,000	07/08/2021
100117081		DELTONA	FL		07/20/2023	5.250	139,945						257,000	03/01/2024
100171164		CREST HILL	IL		11/22/2024	7.500	139,946		(11)				180,000	10/28/2024
100118665		LAKE CITY	FL		07/25/2023	8.375	139,954						203,000	05/08/2023
100116919		SAN ANTONIO	TX		07/20/2023	5.000	139,966						250,000	03/01/2024
100103803		IRWIN	PA		05/10/2023	7.610	139,967						200,000	04/06/2023
100045474		CHICAGO	IL		11/25/2020	5.125	139,967						285,000	08/08/2022
100076320		OMAHA	NE		01/07/2022	3.500	139,968						200,000	11/08/2021
100151794		DECATUR	TX		05/10/2024	8.750	139,972						185,000	04/16/2024
100160137		ROYAL PALM BEACH	FL		07/17/2024	7.625	139,977						627,000	05/16/2024
100057776		BATON ROUGE	LA		06/30/2021	4.250	139,977						187,000	04/23/2021
100155290		HUMBLE	TX		07/19/2024	7.500	139,978						228,000	10/13/2023
100146217		PALMDALE	CA		03/19/2024	9.375	139,986						505,517	10/27/2023
100161781		DETROIT	MI		07/31/2024	8.650	139,999						180,000	07/09/2024
3310079381		DAYTON	TX		08/19/2024	9.289	140,018						1,062,000	06/22/2024
100013005		MATTESON	IL		05/25/2017	4.000	140,050						130,000	01/31/2017
100067622		CONCORD	NC		09/23/2021	4.500	140,081						188,000	06/22/2021
100000360		POTTSTOWN	PA		09/27/2016	6.990	140,081						142,500	08/26/2016
100128072		LA VERGNE	TN		09/08/2023	5.875	140,082						415,000	05/02/2022
100054977		YORBA LINDA	CA		03/23/2021	5.375	140,099						799,000	01/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100100185		BALTIMORE	MD		03/17/2023	8.050	140,100						235,000	02/27/2023
100120548		JEFFERSONVILLE	IN		08/18/2023	9.125	140,113						255,000	07/24/2023
100076744		FEDERAL WAY	WA		12/30/2021	6.500	140,120						177,000	12/14/2021
100043514		CLAREMONT	CA		08/13/2020	5.625	140,122						712,500	12/16/2019
100144918		UNITED KINGDOM	GBR		03/12/2024	9.500	140,123		5,667			(3,067)	175,000	03/20/2020
100145349		UNITED KINGDOM	GBR		03/12/2024	9.500	140,167		5,665			(3,068)	139,991	03/20/2020
3410000626		NEWFIELD	NJ		12/09/2024	9.268	140,172						1,245,000	10/29/2024
100133992		BINGHAMTON	NY		10/25/2023	8.839	140,181						230,000	09/26/2023
100019674		HENRICO	VA		07/26/2018	5.500	140,197						203,000	03/27/2018
100091492		KANSAS CITY	MO		01/20/2023	7.556	140,199						175,000	12/22/2022
100028685		RIO RICO	AZ		10/26/2018	4.625	140,199						128,250	06/02/2018
100031828		RIVERSIDE	CA		03/29/2019	4.125	140,204						339,500	12/08/2018
100030201		BOLINGBROOK	IL		12/20/2018	5.000	140,204						221,500	09/30/2018
100067450		MASON	OH		09/23/2021	4.374	140,211						168,000	07/12/2021
100100170		SHAWNEE	KS		03/17/2023	7.505	140,222						233,000	02/24/2023
100053597		STANHOPE	NJ		03/23/2021	4.500	140,222						179,900	01/04/2021
100029444		CASA GRANDE	AZ		10/26/2018	3.625	140,260						217,550	06/01/2018
100043198		BELLE PLAINE	MN		05/28/2020	4.625	140,280						228,500	12/17/2019
100029038		LANCASTER	CA		10/26/2018	4.000	140,287						310,000	06/22/2024
100067604		VIRGINIA BEACH	VA		09/23/2021	4.500	140,293						176,000	07/07/2021
100083050		OSWEGO	IL		05/11/2022	6.750	140,312						430,000	04/20/2022
3340067851		NEWARK	NJ		04/30/2024	9.682	140,314						1,520,000	12/28/2023
100169323		UPPER CHICHESTER	PA		09/27/2024	7.875	140,315						204,000	07/31/2024
100152875		MERIDEN	CT		05/22/2024	8.625	140,315						242,000	05/03/2024
100137402		ANDERSON	IN		01/11/2024	9.625	140,317						185,000	11/21/2023
100032016		HIGHLAND	CA		03/29/2019	3.875	140,321						350,000	12/07/2018
100144483		GREER	SC		04/26/2024	7.875	140,326						180,000	03/08/2024
3310089572		MIRAMAR	FL		12/19/2024	8.428	140,333						820,000	11/01/2024
100119817		HAZEL CREST	IL		08/08/2023	7.420	140,333						230,000	06/23/2023
100147290		BIG SPRING	TX		03/28/2024	8.136	140,352						182,000	12/28/2023
100057557		HOLIDAY	FL		06/30/2021	3.625	140,367						190,000	03/24/2021
100175722		INDIANAPOLIS	IN		11/12/2024	6.999	140,367		(14)				175,000	10/24/2024
100055133		VICTORVILLE	CA		03/23/2021	4.375	140,371						350,000	01/04/2021
100165320		DOVER	DE		08/29/2024	8.999	140,382						275,000	07/18/2024
100147490		PLANTATION	FL		04/03/2024	10.000	140,382						305,000	02/16/2024
100135574		FORT WORTH	TX		11/13/2023	7.750	140,392						328,000	09/05/2023
100013201		MIAMI	FL		05/25/2017	4.625	140,394						158,000	01/31/2017
100043956		NEWMAN	CA		08/19/2020	6.000	140,413						361,000	12/26/2019
100050366		UPPER MARLBORO	MD		11/20/2020	5.990	140,417						247,000	07/31/2020
100014434		VIRGINIA BEACH	VA		09/27/2017	4.750	140,439						272,000	11/18/2021
100019643		WOODBRIDGE	VA		07/26/2018	5.125	140,443						317,500	04/26/2018
100048220		COPAKE	NY		11/20/2020	5.875	140,462						161,500	07/31/2020
100113402		HOFFMAN ESTATES	IL		06/29/2023	4.375	140,471						310,000	05/16/2022
100184969		HOUSTON	TX		12/19/2024	7.874	140,480		(2)				197,000	11/22/2024
100079760		LAKE CITY	FL		04/08/2022	6.375	140,505						175,000	02/02/2022
100054388		HUNTINGTOWN	MD		03/23/2021	6.000	140,516						269,000	01/03/2021
100079503		WASHOUGAL	WA		04/25/2022	3.999	140,517						245,000	01/11/2022
100144282		RENSSELAER	NY		03/07/2024	8.500	140,520						230,000	02/06/2024
100174982		COUNTRY CLUB HILLS	IL		10/31/2024	9.750	140,534						203,000	05/30/2024
100088841		DALTON	GA		11/15/2022	10.750	140,559						199,800	10/17/2022
100064967		KNOXVILLE	TN		07/14/2021	3.875	140,561						250,000	05/17/2021
100114208		FORTSON	GA		06/29/2023	10.500	140,574						315,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055480		FRANKLIN SQUARE	NY		03/23/2021	4.250	140,588						485,000	12/31/2020
100090573		OOSTBURG	NLD		12/28/2022	5.150	140,596					(9,245)	181,000	12/01/2023
100083323		ENSCHEDE	NLD		05/27/2022	3.100	140,596					(9,245)	181,000	12/01/2023
100064943		COLUMBIA	NJ		07/14/2021	3.875	140,623						300,000	04/29/2021
100011010		BERWYN	IL		12/23/2016	4.625	140,627						188,000	10/25/2016
100011891		CHICAGO	IL		03/08/2017	5.000	140,635						220,000	07/09/2020
100165693		CAMDEN	NJ		08/29/2024	8.625	140,640						183,000	07/08/2024
100031080		PEMBROKE PINES	FL		03/29/2019	4.875	140,640						219,000	12/07/2018
100147675		SEGUIN	TX		04/04/2024	7.750	140,650						195,000	03/18/2024
100174397		STAFFORD	VA		10/31/2024	8.625	140,651						546,000	08/21/2024
100055046		LA PLATA	MD		03/23/2021	5.375	140,665						207,000	01/02/2021
100013464		TEMPLE HILLS	MD		05/25/2017	4.625	140,671						160,000	01/31/2017
100049057		RONKONKOMA	NY		11/20/2020	3.375	140,681						337,250	07/31/2020
100169215		PITTSBURGH	PA		09/27/2024	7.810	140,683						190,000	09/05/2024
100166004		MOUNT PLEASANT	PA		09/06/2024	7.375	140,689						177,000	08/16/2024
3310082879		RAHWAY	NJ		09/18/2024	8.141	140,689						685,000	08/09/2024
100084655		MYRTLE BEACH	SC		08/02/2022	7.749	140,692						195,000	06/22/2022
100024697		CHICAGO	IL		09/20/2018	5.000	140,707						161,500	04/30/2018
100141754		DAYTON	OH		01/30/2024	9.999	140,709						166,000	12/13/2023
100055344		MOONACHIE	NJ		03/23/2021	4.625	140,717						388,000	01/04/2021
100113156		VANCOUVER	WA		06/29/2023	3.500	140,725						420,000	05/16/2022
100016517		VALLEJO	CA		04/10/2018	5.875	140,729						400,000	02/15/2018
100131701		BALTIMORE	MD		10/06/2023	6.500	140,736						188,000	08/09/2022
100031267		FONTANA	CA		03/29/2019	3.375	140,743						240,000	12/10/2018
100030956		TULARE	CA		03/29/2019	3.500	140,746						195,000	12/07/2018
100147214		BLOOMINGBURG	NY		03/28/2024	7.800	140,747						190,000	03/05/2024
100044236		SAN BERNARDINO	CA		08/19/2020	3.375	140,748						280,250	01/22/2020
100170442		HAGERSTOWN	MD		10/09/2024	8.250	140,755						175,000	09/11/2024
100047429		AVONDALE	AZ		11/20/2020	5.625	140,763						289,750	07/31/2020
100071848		PROVIDENCE	RI		10/14/2021	4.500	140,764						312,000	09/02/2021
100175797		COVINGTON	KY		11/12/2024	6.340	140,767		.540				177,000	09/25/2024
100054341		WEST PARK	FL		03/23/2021	7.500	140,775						182,000	01/02/2021
100139397		PITTSBURGH	PA		12/28/2023	8.790	140,776						185,000	11/28/2023
100119704		BALTIMORE	MD		08/08/2023	7.401	140,782						215,000	06/29/2023
100019796		THE COLONY	TX		07/26/2018	5.250	140,789						205,000	05/11/2018
100185829		HOUSTON	TX		12/26/2024	7.500	140,792		(2)				179,000	11/12/2024
100135934		JACKSONVILLE	FL		11/15/2023	8.625	140,795						225,000	10/01/2023
100109635		BALTIMORE	MD		06/14/2023	8.999	140,801						175,000	05/08/2023
100054754		SAINT PETERS	MO		03/23/2021	4.000	140,802						195,000	01/04/2021
100165088		UNITED KINGDOM	GBR		08/27/2024	5.740	140,806					(8,357)	150,000	08/02/2024
100101637		FORT WORTH	TX		04/26/2023	6.750	140,811						340,000	03/20/2023
100103873		THE BRONX	NY		05/10/2023	7.704	140,812						200,000	04/19/2023
3310071622		MIAMI	FL		03/28/2024	8.666	140,823						849,600	02/21/2024
100130041		KANSAS CITY	MO		09/27/2023	7.503	140,824						185,000	08/07/2023
100012982		ORLANDO	FL		05/25/2017	4.125	140,827						142,000	01/31/2017
100091478		BLACKWOOD	NJ		01/20/2023	8.087	140,840		2,103				185,000	12/21/2022
100083651		HARRAH	OK		06/23/2022	6.875	140,852						179,000	03/30/2022
100137283		NETHERLANDS	NLD		11/28/2023	6.300	140,855					(9,262)	228,462	12/01/2023
100173573		UNITED KINGDOM	GBR		10/29/2024	5.890	140,876					(5,481)	155,000	09/24/2024
100012715		WEST PALM BEACH	FL		05/25/2017	4.625	140,877						170,000	01/31/2017
100079671		MOSES LAKE	WA		04/25/2022	4.625	140,880						280,000	01/06/2022
100057844		BALTIMORE	MD		06/30/2021	3.625	140,885						200,000	04/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079620		CLARKDALE	AZ		04/08/2022	4.249	140,888						408,000	01/25/2022
100164138		TITUSVILLE	FL		08/21/2024	7.999	140,898						190,000	07/30/2024
100102541		FRONT ROYAL	VA		06/07/2023	8.750	140,901						171,000	09/26/2022
100142104		OKLAHOMA CITY	OK		02/29/2024	8.125	140,903						340,000	01/30/2024
100177735		MURRIETA	CA		11/19/2024	7.250	140,929		(7)				708,100	08/16/2024
100043940		RIVERDALE	CA		08/19/2020	6.500	140,937						310,000	04/14/2008
100019911		WILMINGTON	DE		07/30/2018	5.000	140,938						208,000	04/27/2018
100147434		KISSIMMEE	FL		04/03/2024	8.990	140,943						270,000	02/05/2024
100154975		ITALY	TX		07/19/2024	7.500	140,949						187,000	03/04/2024
100054147		BALTIMORE	MD		03/23/2021	8.720	140,958						165,000	01/03/2021
100060243		HENDERSON	NV		06/25/2021	3.499	140,969						200,000	03/10/2021
100043404		VISALIA	CA		08/13/2020	4.375	140,977						204,250	07/15/2019
100064872		STOW	OH		07/14/2021	4.750	140,982						205,000	05/14/2021
100114009		BRIGHTON	UT		06/29/2023	2.875	140,990						950,000	06/28/2022
100024991		LOWELL	MA		09/20/2018	4.625	140,991						190,000	04/30/2018
100116953		BAKERSFIELD	CA		07/20/2023	4.375	140,992						415,000	03/01/2024
100139858		UNITED KINGDOM	GBR		12/28/2023	7.040	140,997					(2,440)	285,000	12/14/2023
100048472		BALTIMORE	MD		11/20/2020	4.625	141,008						185,250	07/31/2020
100103852		JOLIET	IL		05/10/2023	7.286	141,020						262,000	04/20/2023
100180144		WALTON	KY		11/25/2024	7.374	141,022		(5)				213,000	10/29/2024
100025273		DAVENPORT	FL		09/20/2018	4.625	141,023						167,200	04/30/2018
100180142		WALTON	KY		11/25/2024	7.374	141,026		(5)				213,000	10/29/2024
100046434		MILWAUKEE	WI		11/25/2020	6.000	141,028						113,050	08/31/2020
100028218		CARTERET	NJ		10/26/2018	4.625	141,035						209,000	05/31/2018
100153912		REDDING	CA		06/05/2024	8.999	141,037						235,000	05/13/2024
100113970		DENVER	CO		06/29/2023	6.875	141,039						705,000	06/09/2022
3300005048		BROOKLYN	NY		08/01/2024	9.225	141,047						560,000	04/22/2024
3300005209		MONROE	NY		08/01/2024	9.225	141,047						915,000	06/23/2024
100045314		CROYDON	PA		11/25/2020	4.000	141,052						246,050	08/31/2020
100088061		SYRACUSE	NY		10/25/2022	8.875	141,054						170,000	09/16/2022
100168958		GENDT	NLD		09/26/2024	5.500	141,062					(11,169)	227,000	09/10/2024
3500109044		WEST PALM BEACH	FL		11/15/2024	8.175	141,071						846,000	09/26/2024
100147608		NUEVO	CA		04/04/2024	8.999	141,074						520,000	03/04/2024
100112760		FAIRFIELD	CT		06/29/2023	7.875	141,074						1,150,000	04/07/2023
100164689		SAN DIEGO	CA		08/23/2024	8.625	141,082						1,001,000	07/19/2024
100057629		CLARKSVILLE	TN		06/30/2021	4.375	141,091						190,000	04/07/2021
100055575		HAMPTON	VA		03/23/2021	5.715	141,093						170,000	01/05/2021
100036016		BLOOMINGTON	IN		08/27/2019	5.250	141,095						247,000	05/16/2019
100017507		GEORGETOWN	TX		04/26/2018	2.970	141,097						235,000	12/31/2017
100034698		MEATH	IRL		06/21/2019	5.150	141,107					(9,181)	141,112	11/30/2018
100151891		FRANKFORT	KY		05/10/2024	8.999	141,119						171,000	04/25/2024
100149555		VALENCIA	CA		04/26/2024	6.750	141,136						736,166	03/21/2024
100030941		PORTLAND	OR		04/09/2019	4.500	141,144						426,550	10/06/2018
100138680		LUBBOCK	TX		02/02/2024	9.375	141,149						174,000	12/13/2023
100102583		CLIFTON	NJ		06/07/2023	6.999	141,155						220,000	08/16/2022
100055646		CHARLESTON	WV		03/23/2021	5.500	141,158						165,000	01/05/2021
100053494		ISELIN	NJ		03/23/2021	3.625	141,183						414,000	01/04/2021
3340070323		LEHIGH ACRES	FL		03/21/2024	9.674	141,192						820,000	02/07/2024
3300005334		MELVILLE	NY		11/06/2024	8.665	141,196						1,300,000	09/04/2024
100012491		SHORELINE	WA		04/28/2017	5.250	141,231						310,000	01/31/2017
100178012		BAKERSFIELD	CA		11/19/2024	10.025	141,232		(27)				710,000	08/28/2024
100129906		KANSAS CITY	MO		09/27/2023	7.855	141,236						174,000	08/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100030969		FRESNO	CA		03/29/2019	3.375	141,240						200,000	12/09/2018
100167850		CHICAGO	IL		09/20/2024	7.999	141,244						230,000	08/27/2024
100175820		MIAMI	FL		11/12/2024	7.060	141,254		1				235,000	09/19/2024
100132741		PHILADELPHIA	PA		11/03/2023	9.250	141,263		(18)				185,000	08/04/2023
100176960		HIGHLAND	CA		11/15/2024	7.750	141,282						240,000	09/19/2024
100029458		JACKSONVILLE	FL		10/26/2018	4.750	141,284						160,000	02/03/2021
100025359		NEW BEDFORD	MA		09/20/2018	3.625	141,288						204,250	04/30/2018
100089955		GALVESTON	TX		01/26/2023	8.500	141,304						178,800	11/18/2022
100038626		DUBLIN	IRL		09/27/2019	4.900	141,319					(9,274)	166,354	11/30/2018
100054662		CRUMPLER	NC		03/23/2021	4.625	141,343						223,000	01/04/2021
100173846		SICKLERVILLE	NJ		10/31/2024	6.750	141,355						200,000	09/11/2024
3310073428		SOUTH TOMS RIVER	NJ		07/29/2024	8.491	141,357						1,160,000	03/22/2024
3310062596		LAKE RONKONKOMA	NY		11/21/2023	8.778	141,372						680,000	10/03/2023
3310082558		NEWARK	NJ		09/18/2024	8.771	141,372						720,000	07/30/2024
100075877		CASTRICUM	NLD		11/24/2021	3.550	141,373					(9,296)	195,000	12/01/2023
100100129		BAYTOWN	TX		03/28/2023	8.625	141,378						197,000	02/27/2023
3500107936		TRAVELERS REST	SC		10/16/2024	8.408	141,425						2,880,000	08/15/2024
100029503		BLUFFTON	SC		10/26/2018	4.000	141,426						213,750	05/31/2018
100014111		COON RAPIDS	MN		05/25/2017	4.750	141,427						155,000	01/31/2017
100079035		LINCOLN	NE		02/24/2022	4.250	141,429						183,000	01/06/2022
100151728		DEKALB	IL		05/10/2024	9.625	141,430						190,000	04/15/2024
100128032		ANTIOCH	TN		09/08/2023	6.375	141,438						300,000	03/10/2022
100012135		SAN PEDRO	CA		03/08/2017	5.875	141,443						309,000	09/02/2016
100116854		LOS ANGELES AREA	CA		07/20/2023	6.125	141,446						650,000	03/01/2024
100029250		PHOENIX	AZ		10/26/2018	4.000	141,446						180,500	06/02/2018
100149943		ABILENE	TX		06/07/2024	8.875	141,449						165,000	04/17/2024
100113244		NEW BEDFORD	MA		06/29/2023	4.375	141,449						370,000	06/03/2022
100017962		RICHMOND	VA		05/22/2018	5.000	141,468						225,000	03/19/2018
100111117		CRYSTAL LAKE	IL		06/29/2023	2.714	141,474		3,339				250,000	05/14/2022
100129951		PHILADELPHIA	PA		09/27/2023	8.741	141,484		868				183,000	08/30/2023
100025815		HIALEAH	FL		09/20/2018	4.000	141,485						161,500	04/30/2018
100043047		DAVENPORT	FL		05/28/2020	4.880	141,496						337,000	06/16/2022
100045055		POMPANO BEACH	FL		11/19/2020	4.570	141,519						223,250	04/09/2020
3310073129		IRVINGTON	NJ		06/14/2024	8.302	141,521						709,000	03/19/2024
100142108		MILWAUKEE	WI		02/29/2024	8.375	141,527						180,000	01/29/2024
100079065		WESTMONT	IL		02/24/2022	3.750	141,543						270,000	01/20/2022
100170468		KANSAS CITY	MO		10/09/2024	7.875	141,566						187,000	09/05/2024
100181236		FORT WORTH	TX		12/06/2024	7.499	141,570		(6)				202,000	11/20/2024
100133963		INDIANAPOLIS	IN		10/25/2023	8.717	141,571						191,000	09/20/2023
100185785		RAYTOWN	MO		12/26/2024	9.750	141,580		(1)				240,000	11/19/2024
100045082		KELSO	WA		11/19/2020	3.900	141,591						332,500	04/09/2020
100174641		JACKSONVILLE	FL		10/31/2024	7.990	141,595						179,000	01/29/2024
100049928		OZONE PARK	NY		11/20/2020	4.375	141,614						551,000	07/31/2020
100175145		INDIANAPOLIS	IN		11/05/2024	7.250	141,617		(6)				175,000	10/11/2024
3310079703		BROOKHAVEN	GA		08/19/2024	9.289	141,622						1,724,000	06/24/2024
100173406		KATY	TX		10/29/2024	7.500	141,622						184,000	09/20/2024
100113668		PHOENIX	AZ		06/29/2023	4.500	141,627						409,000	05/14/2022
100116153		FLORENCE	SC		07/20/2023	5.375	141,636						232,000	03/01/2024
100118059		SAINT BERNARD	OH		07/20/2023	6.000	141,639						228,000	03/01/2024
100054187		NEWBURGH	NY		03/23/2021	5.283	141,640						135,000	01/06/2021
100170016		CLIFTON	CO		11/08/2024	8.625	141,647						285,000	10/04/2024
100172806		PHILADELPHIA	PA		12/06/2024	7.250	141,651		(4)				215,000	10/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185600		BALTIMORE	MD		12/20/2024	9.250	141,658		(4)				170,000	10/30/2024
100111193		SPRINGFIELD	PA		06/29/2023	4.000	141,662						325,000	05/14/2022
100057771		TUCSON	AZ		06/30/2021	4.375	141,667						228,000	05/03/2021
3310036809		BERGENFIELD	NJ		06/29/2022	7.040	141,669						770,000	05/12/2022
100055772		WEST PADUCAH	KY		03/23/2021	6.500	141,672						168,500	01/03/2021
100181231		JACKSONVILLE	FL		12/06/2024	7.750	141,684		(3)				175,000	11/19/2024
100115181		RICHMOND	VA		07/17/2023	8.113	141,688						230,000	06/09/2023
3340085145		BALTIMORE	MD		10/10/2024	8.579	141,689						530,000	09/09/2024
100109849		PHILADELPHIA	PA		06/22/2023	7.874	141,701						230,000	05/26/2023
100026440		PORT SAINT LUCIE	FL		09/26/2018	4.950	141,702						234,000	06/14/2018
100025474		ALEXANDRIA	VA		09/20/2018	4.500	141,726						175,750	04/30/2018
100140770		EGG HARBOR TOWNSHIP	NJ		01/22/2024	8.749	141,728						182,000	12/15/2023
100180777		TYLER	TX		11/26/2024	9.250	141,740		(11)				180,000	10/15/2024
100130457		DUNDALK	MD		09/28/2023	8.749	141,749						235,000	08/21/2023
100116989		BUSHKILL	PA		07/20/2023	5.875	141,752						220,000	03/01/2024
100114566		TULSA	OK		06/29/2023	7.999	141,758						186,000	05/27/2023
100024445		TAYLOR	MI		09/20/2018	5.125	141,759						266,000	04/30/2018
100139396		KIRKWOOD	MO		12/28/2023	9.220	141,767						185,000	11/22/2023
100186738		HOLLYWOOD	FL		12/31/2024	6.999	141,777		28				220,000	08/06/2024
100065781		BRIDGEPORT	CT		07/28/2021	3.625	141,780						225,000	05/12/2021
100151765		APPLE VALLEY	CA		05/10/2024	8.499	141,789						180,000	04/12/2024
100026851		BAKERSFIELD	CA		09/26/2018	3.375	141,791						175,000	06/15/2018
100076317		COLUMBIA	MO		01/07/2022	3.750	141,800						185,000	11/18/2021
100149775		ENDICOTT	NY		04/26/2024	7.730	141,811						200,000	02/07/2024
100151959		ALIQUIPPA	PA		06/14/2024	8.875	141,815						171,000	05/03/2024
100013494		LAS VEGAS	NV		05/25/2017	4.250	141,822						143,000	01/31/2017
100048882		MENIFEE	CA		11/20/2020	5.000	141,830						412,300	07/31/2020
100016538		NORTH LAS VEGAS	NV		04/10/2018	5.000	141,834						208,000	01/31/2018
100071797		NEWTON	NC		10/14/2021	4.125	141,836						206,000	08/31/2021
100128102		WEST CHESTER	OH		09/08/2023	8.375	141,844						281,000	03/31/2023
100137173		MABLETON	GA		11/28/2023	9.750	141,851						280,000	10/11/2023
100031827		RIVERSIDE	CA		03/29/2019	3.625	141,851						302,060	12/08/2018
100184502		LAKEWOOD	OH		12/17/2024	9.125	141,852		(9)				649,640	11/02/2024
100044712		PLAINFIELD	IL		11/19/2020	5.000	141,856						155,000	07/10/2020
100048331		CHELSEA	MA		11/20/2020	3.500	141,859						342,000	07/31/2020
100169906		SHREWSBURY	PA		11/08/2024	7.250	141,869		(13)				184,000	10/08/2024
100117430		CATHEDRAL CITY	CA		07/20/2023	6.625	141,869						585,000	03/01/2024
100078802		SALISBURY	NC		02/24/2022	3.499	141,887						202,000	01/31/2022
100086304		KATWIJK	NLD		08/29/2022	4.250	141,891					(9,330)	232,647	12/01/2023
100017323		BROCKTON	MA		04/26/2018	4.875	141,892						450,000	09/01/2017
100028395		RIVERVIEW	FL		10/26/2018	4.000	141,894						204,250	05/31/2018
100045399		ATLANTA	GA		11/25/2020	4.625	141,897						408,500	08/31/2020
100023623		LAFAYETTE	LA		09/04/2018	5.875	141,907						190,000	09/04/2018
100145697		UNITED KINGDOM	GBR		03/12/2024	3.390	141,908					(3,117)	143,000	01/29/2020
100065242		WINDER	GA		07/14/2021	3.625	141,921						215,000	05/12/2021
100155277		AURORA	IL		07/19/2024	9.375	141,924						195,000	02/21/2024
100048877		CAYCE	SC		11/20/2020	4.625	141,925						159,600	07/31/2020
100108960		LEXINGTON	NC		05/31/2023	8.750	141,936						175,000	05/02/2023
100043331		LITHONIA	GA		08/13/2020	4.125	141,937						235,226	05/31/2020
100161831		RIDGEFIELD PARK	NJ		07/31/2024	7.950	141,944						197,000	06/28/2024
100055494		WINDSOR MILL	MD		03/23/2021	3.000	141,944						235,000	01/05/2021
100068149		OMAHA	NE		08/25/2021	3.625	141,964						186,000	07/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114568		PHILADELPHIA	PA		06/29/2023	9.375	141,964						195,000	05/15/2023
100165153		UNITED KINGDOM	GBR		08/27/2024	5.790	141,989					(8,427)	246,000	08/02/2024
100086563		FLORENCE	AZ		09/30/2022	8.250	142,017						188,000	09/01/2022
100159005		ROSEVILLE	CA		08/15/2024	7.875	142,027						279,000	07/08/2024
100112166		TAVERNIER	FL		06/29/2023	6.375	142,036						799,900	05/16/2022
3340068329		BALTIMORE	MD		03/07/2024	8.904	142,045						614,000	01/31/2024
100071796		MACON	GA		10/14/2021	3.625	142,053						210,000	08/26/2021
100175742		CEDAR CITY	UT		11/12/2024	12.625	142,070						582,000	10/15/2024
100174427		PHOENIX	AZ		10/31/2024	8.375	142,073						485,000	09/09/2024
100144487		CREST HILL	IL		04/26/2024	8.250	142,075						193,000	03/06/2024
100086545		CANTONMENT	FL		09/30/2022	8.125	142,076						175,000	08/26/2022
100013035		MESA	AZ		05/25/2017	4.750	142,080						230,000	01/31/2017
100026144		CHICAGO	IL		09/20/2018	5.000	142,093						279,300	04/30/2018
100054657		MILWAUKEE	WI		03/23/2021	4.000	142,094						163,000	01/05/2021
100171160		AKRON	OH		11/22/2024	7.250	142,099		(1)				177,000	10/25/2024
100143831		TILBURG	NLD		02/27/2024	5.800	142,108					(6,764)	245,000	02/16/2024
100030246		PITTSBURG	CA		12/20/2018	4.625	142,109						480,000	09/30/2018
100175795		EDWARDSVILLE	PA		11/12/2024	7.660	142,113		3				200,000	10/04/2024
100165114		UNITED KINGDOM	GBR		08/27/2024	5.990	142,119					(8,435)	149,900	08/05/2024
100103817		LANSING	IL		05/10/2023	7.636	142,126						202,000	04/11/2023
100019906		UNIVERSITY CITY	MO		07/30/2018	5.250	142,126						210,000	05/03/2018
100076127		BROOKLYN PARK	MN		01/07/2022	3.625	142,142						218,000	10/29/2021
100102104		ABILENE	TX		04/14/2023	8.499	142,144						228,000	02/27/2023
100013921		CAPITOL HEIGHTS	MD		05/25/2017	4.125	142,146						185,000	01/31/2017
100081440		MURFREESBORO	TN		03/18/2022	3.375	142,149						370,000	01/14/2022
100153559		UNITED KINGDOM	GBR		05/29/2024	6.840	142,150					(2,067)	180,000	05/08/2024
100071454		KATWIJK	NLD		09/30/2021	3.650	142,150					(9,347)	161,471	06/30/2024
100156107		ROCKY MOUNT	NC		06/18/2024	7.625	142,152						184,500	05/13/2024
100057591		WINDER	GA		06/30/2021	3.625	142,161						215,000	05/12/2021
100057675		WINDER	GA		06/30/2021	3.625	142,161						215,000	05/12/2021
100184779		BLACKWOOD	NJ		12/17/2024	8.625	142,162		(4)				430,266	10/08/2024
100156232		AVENTURA	FL		06/20/2024	9.375	142,163						185,000	05/03/2024
3340075853		DECATUR	GA		05/17/2024	9.681	142,164						790,000	04/23/2024
100164137		COLUMBUS	GA		08/21/2024	6.750	142,186		304				187,000	07/25/2024
100128272		MERIDEN	CT		09/14/2023	8.999	142,187						207,000	08/09/2023
100025256		APOPKA	FL		09/20/2018	4.625	142,202						180,500	04/30/2018
100088902		OCALA	FL		11/15/2022	8.749	142,203						236,000	10/17/2022
100088182		HOUSTON	TX		10/25/2022	7.500	142,211						225,000	10/03/2022
100012875		PUNTA GORDA	FL		05/25/2017	5.125	142,212						178,000	01/31/2017
100173576		UNITED KINGDOM	GBR		10/29/2024	5.790	142,214					(5,533)	160,000	10/09/2024
100068293		NORFOLK	VA		08/25/2021	4.250	142,218						195,000	04/16/2021
100168919		UNITED KINGDOM	GBR		09/26/2024	5.790	142,225					(10,192)	150,000	09/12/2024
100185649		UNITED KINGDOM	GBR		12/20/2024	5.740	142,225					(624)	150,000	11/29/2024
100156987		UNITED KINGDOM	GBR		06/27/2024	5.740	142,225					(1,504)	150,000	06/14/2024
100031608		MORENO VALLEY	CA		03/29/2019	3.250	142,233						325,900	12/11/2018
100100729		FREDERICKSBURG	VA		04/28/2023	5.125	142,246						235,000	10/28/2021
100173574		UNITED KINGDOM	GBR		10/29/2024	5.890	142,256					(5,535)	235,000	10/18/2024
100141301		CLIFTON HEIGHT	PA		01/30/2024	8.750	142,257						220,000	12/08/2023
100025618		COACHELLA	CA		09/20/2018	4.750	142,257						270,750	04/30/2018
100117730		LUBBOCK	TX		07/20/2023	5.875	142,259						235,000	03/01/2024
3310082852		MOUNT VERNON	NY		09/26/2024	8.771	142,263						730,000	08/01/2024
100030302		HUDSON	OH		12/20/2018	4.625	142,274						220,000	09/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149888		RICHMOND	VA		04/29/2024	7.625	142,277						185,000	04/12/2024
100147170		UNITED KINGDOM	GBR		03/27/2024	6.940	142,281					(1,341)	160,000	03/05/2024
100128091		NASHVILLE	TN		09/08/2023	7.000	142,281						178,000	12/16/2021
100046077		CHICAGO	IL		11/25/2020	9.625	142,288						142,500	08/31/2020
100128716		FRESNO	CA		09/21/2023	9.374	142,293						292,000	08/15/2023
100134313		ST. CLOUD	FL		10/27/2023	8.125	142,303						358,000	08/29/2023
100012825		SAN BERNARDINO	CA		05/25/2017	5.250	142,310						274,000	10/14/2019
100118055		DUNDALK	MD		07/20/2023	8.500	142,311						175,000	03/01/2024
100138308		FORT PIERCE	FL		12/18/2023	7.625	142,318						329,000	11/07/2023
100113559		INDIANAPOLIS	IN		06/29/2023	4.125	142,319						345,000	06/02/2022
100024935		MELROSE PARK	IL		09/20/2018	2.000	142,325						137,750	04/30/2018
100012788		W PALM BEACH	FL		05/25/2017	5.000	142,345						297,000	01/31/2017
100010772		PHOENIX	AZ		12/23/2016	3.375	142,350						220,000	09/15/2016
100065218		HOUSTON	TX		07/14/2021	3.500	142,370						200,000	06/02/2021
100173561		UNITED KINGDOM	GBR		10/29/2024	5.690	142,380					(5,540)	160,000	10/04/2024
100129932		ONEONTA	NY		09/27/2023	8.213	142,383						315,000	08/25/2023
100130291		ALBANY	NY		09/28/2023	9.125	142,386						192,000	02/22/2023
100139002		MIAMI	FL		12/21/2023	5.875	142,386						560,000	06/09/2022
100138396		ATLANTA	GA		12/18/2023	7.999	142,394						281,000	11/10/2023
3340072928		DALLAS	GA		06/14/2024	9.742	142,401						840,000	03/13/2024
100162055		YOUNGSTOWN	OH		07/31/2024	8.750	142,408						206,000	06/20/2024
100084667		TOBYHANNA	PA		08/02/2022	7.500	142,414						206,000	06/29/2022
100064969		COLUMBUS	OH		07/14/2021	3.999	142,426						216,000	04/30/2021
100012433		CARTERET	NJ		04/28/2017	4.250	142,431						320,000	01/31/2017
100024720		HOLLY	MI		09/20/2018	4.500	142,435						346,750	04/30/2018
100109256		GRANBURY	TX		07/21/2023	7.750	142,435						265,000	06/07/2023
100131717		WARSAW	IN		10/06/2023	7.500	142,439						165,000	08/15/2022
100108423		CLEVELAND	OH		05/25/2023	7.946	142,441						177,000	04/24/2023
100130344		PEORIA	IL		09/28/2023	10.250	142,448						177,000	08/15/2023
100146726		MEMPHIS	TN		03/20/2024	8.999	142,465						168,000	02/20/2024
100152887		CARTHAGE	IN		05/22/2024	8.999	142,483						175,000	05/03/2024
100067694		WINSTED	CT		09/23/2021	3.625	142,485						200,000	07/19/2021
3300005235		HILLSIDE	NJ		09/04/2024	9.005	142,490						475,000	07/11/2024
100049071		ORLANDO	FL		11/20/2020	4.500	142,514						247,950	07/31/2020
100013857		TUCSON	AZ		05/25/2017	4.000	142,521						187,000	01/31/2017
100144852		UNITED KINGDOM	GBR		03/12/2024	9.500	142,524	3,753				(3,110)	199,983	11/15/2019
100078894		SCHERERVILLE	IN		02/24/2022	4.250	142,531						205,000	12/28/2021
100064934		HOLLYWOOD	FL		07/14/2021	3.875	142,533						235,000	05/25/2021
100013258		LONE PINE	CA		05/25/2017	5.000	142,535						156,000	01/31/2017
100013782		PUYALLUP	WA		05/25/2017	5.000	142,535						225,000	01/31/2017
100055222		CUYAHOGA FALLS	OH		03/23/2021	3.000	142,546						140,000	01/05/2021
100128797		MESQUITE	TX		09/21/2023	7.999	142,548						190,000	08/29/2023
100023428		JACKSONVILLE	FL		08/16/2018	5.375	142,555						195,000	06/14/2018
3340077937		WILLIS	TX		08/26/2024	9.170	142,559						770,000	06/10/2024
3310089592		BROOKLYN	NY		11/21/2024	8.673	142,560						865,000	10/17/2024
100150035		COLUMBUS	OH		06/07/2024	8.500	142,574						198,000	04/22/2024
100180887		UNITED KINGDOM	GBR		11/27/2024	5.550	142,577					(1,822)	155,000	11/20/2024
100149783		PITTSBURGH	PA		04/26/2024	8.010	142,579						200,000	03/15/2024
100114724		BAKERSFIELD	CA		06/29/2023	7.999	142,585						210,000	05/31/2023
100030360		TUCSON	AZ		12/20/2018	8.250	142,599		6				177,000	09/12/2018
100011631		EASTHAMPTON	MA		03/08/2017	4.125	142,616						192,000	09/02/2016
100090597		ROOSENDAAL	NLD		12/28/2022	6.050	142,616					(9,378)	223,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024354		SACRAMENTO	CA		09/20/2018	5.375	142,617						365,000	09/20/2018
100064898		RIO RANCHO	NM		07/14/2021	4.375	142,625						237,000	05/05/2021
100101749		KANSAS CITY	MO		03/31/2023	7.926	142,632						190,000	03/09/2023
100088183		CHICAGO	IL		10/25/2022	9.250	142,633						185,000	09/08/2022
100039809		HURST	TX		10/28/2019	5.375	142,634						185,000	07/20/2019
100113594		WINDSOR MILL	MD		06/29/2023	3.250	142,637						310,000	06/02/2022
100083051		DAVIE	FL		05/11/2022	7.125	142,652						195,000	04/26/2022
100031413		STOCKTON	CA		03/29/2019	2.000	142,656						378,000	05/16/2024
100101175		ORLANDO	FL		04/28/2023	6.750	142,673						200,000	11/29/2021
100049736		CHICAGO	IL		11/20/2020	3.500	142,675						254,600	07/31/2020
100024087		NEWARK	DE		09/10/2018	4.875	142,682						281,000	09/10/2018
100165810		BETHLEHEM	GA		08/29/2024	8.625	142,718						205,000	07/24/2024
100065051		HIALEAH	FL		07/14/2021	3.750	142,724						280,000	04/28/2021
100161863		NAPLES	FL		07/31/2024	8.200	142,730						400,000	06/05/2024
100156017		HOMESTEAD	FL		06/18/2024	8.375	142,737						185,000	05/06/2024
100120470		BAKERSFIELD	CA		08/18/2023	7.750	142,740						200,000	07/10/2023
100114576		YUMA	AZ		06/29/2023	7.750	142,744						255,000	05/24/2023
100113586		TAMPA	FL		06/29/2023	4.375	142,750						415,000	06/03/2022
100171173		CREST HILL	IL		11/22/2024	7.500	142,751		(9)				185,000	10/28/2024
100114329		ATLANTA	GA		06/29/2023	4.625	142,764						360,000	06/10/2022
100049728		BOLINGBROOK	IL		11/20/2020	3.500	142,771						189,288	07/31/2020
100176102		FORT WORTH	TX		12/20/2024	8.125	142,795		(5)				175,000	11/14/2024
100179386		WILLMAR	MN		12/27/2024	8.500	142,798		(2)				195,000	12/06/2024
100109828		TRENTON	NJ		06/22/2023	8.120	142,799		1,352				200,000	06/01/2023
100168847		UNITED KINGDOM	GBR		09/26/2024	6.540	142,804					(10,233)	180,000	08/30/2024
100116821		FORT WAYNE	IN		07/20/2023	4.750	142,804						360,000	03/01/2024
100013563		NORTH PORT	FL		05/25/2017	4.250	142,809						215,000	01/31/2017
100089262		TEMPLE TERRACE	FL		01/26/2023	9.125	142,812						186,000	10/20/2022
100153933		BALTIMORE	MD		06/05/2024	9.375	142,816						205,000	05/15/2024
100120343		NORTH CHARLESTON	SC		08/18/2023	8.750	142,844						260,000	07/14/2023
100055831		SUMMERDALE	AL		03/23/2021	4.500	142,853						180,000	01/09/2021
100048259		VENICE	FL		11/20/2020	3.875	142,865						196,650	07/31/2020
100013694		PEORIA	AZ		05/25/2017	5.000	142,873						179,900	01/31/2017
100154798		ATLANTA	GA		07/19/2024	7.250	142,881						247,000	02/08/2024
100158134		PHILADELPHIA	PA		07/09/2024	6.990	142,888						325,000	04/30/2024
100116758		OZONE PARK	NY		07/20/2023	4.000	142,890						800,000	03/01/2024
100103790		LANSING	IL		05/10/2023	8.046	142,904						200,000	04/21/2023
100067659		ALEXANDRIA	VA		09/23/2021	3.499	142,904						900,000	08/02/2021
100100743		AURORA	IL		04/28/2023	6.125	142,906						180,000	10/25/2021
100057600		HAGERSTOWN	MD		06/30/2021	4.000	142,910						194,000	04/29/2021
100045206		ORLANDO	FL		11/25/2020	4.125	142,911						221,350	08/31/2020
100130201		HOUSTON	TX		11/15/2023	8.125	142,920						310,000	09/28/2023
100139465		MINNEAPOLIS	MN		12/28/2023	9.750	142,922						169,000	12/11/2023
100045768		PLANT CITY	FL		11/25/2020	7.432	142,923						142,500	08/09/2020
100077884		ROTTERDAM	NLD		12/29/2021	2.750	142,927					(9,398)	184,000	12/01/2023
100176016		SHEFFIELD LAKE	OH		12/20/2024	7.500	142,928		(2)				176,000	11/27/2024
3340071603		DETROIT	MI		04/05/2024	9.243	142,937						680,000	02/19/2024
100091540		GREENVILLE	SC		01/20/2023	8.262	142,939						221,000	12/15/2022
100162077		WILSON	NC		07/31/2024	7.500	142,949						437,000	05/20/2024
100030377		OXON HILL	MD		12/20/2018	5.000	142,954						217,000	09/30/2018
100031440		MORENO VALLEY	CA		03/29/2019	3.375	142,970						260,000	12/07/2018
100079610		IRRIGON	OR		04/08/2022	5.250	142,985						250,000	01/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100000175		HILLSBOROUGH	NC		09/27/2016	8.250	142,988						165,000	08/25/2016
100027970		VALRICO	FL		10/26/2018	4.000	142,989						188,100	05/31/2018
100012963		PHOENIX	AZ		05/25/2017	4.625	142,992						170,000	01/31/2017
100103682		SCOTTSDALE	AZ		05/08/2023	7.750	142,994						225,000	03/22/2023
100164663		PHOENIX	AZ		08/23/2024	9.125	142,994						807,000	07/25/2024
100168893		UNITED KINGDOM	GBR		09/26/2024	6.640	142,995					(10,247)	160,000	09/17/2024
100115664		SOUTH PLAINFIELD	NJ		07/20/2023	7.125	142,999						365,000	05/26/2023
100145460		UNITED KINGDOM	GBR		03/12/2024	3.740	143,001		6,314			(3,125)	160,004	01/17/2020
3310087217		SILVER SPRING	MD		10/10/2024	8.428	143,006						1,300,000	09/27/2024
3310090529		MASSAPEQUA	NY		12/19/2024	8.253	143,006						826,000	11/04/2024
3310091252		MILILANI	HI		12/19/2024	7.950	143,006						720,000	11/21/2024
100043977		RANCHOS DE TAOS	NM		08/19/2020	5.750	143,007						225,150	12/05/2019
3340068868		ROCK HILL	SC		03/28/2024	9.674	143,007						644,000	01/18/2024
100149894		PHOENIX	AZ		04/29/2024	7.625	143,021						200,000	04/01/2024
100071635		CLARKSVILLE	TN		10/14/2021	3.500	143,046						189,000	06/18/2021
100011637		NEWARK	DE		03/08/2017	3.250	143,052						192,500	11/30/2016
100145543		UNITED KINGDOM	GBR		03/12/2024	3.240	143,055					(3,142)	173,000	05/29/2020
100102128		MILWAUKEE	WI		04/14/2023	9.125	143,085						186,000	03/02/2023
100100604		SACRAMENTO	CA		04/27/2023	8.125	143,099						185,000	03/07/2023
100011892		NEW BEDFORD	MA		03/08/2017	4.500	143,116						175,000	11/30/2016
100050295		LEESBURG	FL		11/20/2020	4.375	143,125						251,750	07/31/2020
100145205		UNITED KINGDOM	GBR		03/12/2024	9.500	143,138		4,217			(3,144)	180,000	11/27/2019
100169309		SALISBURY	NC		09/27/2024	7.375	143,144						190,000	08/13/2024
100013868		FRESNO	CA		05/25/2017	4.000	143,150						225,000	01/31/2017
100144484		JOLIET	IL		04/26/2024	8.000	143,166						237,000	03/06/2024
100155760		WESTMINSTER	CO		06/18/2024	8.750	143,171						882,845	03/22/2024
100163987		MACOMB	MI		08/21/2024	7.375	143,173						203,000	06/28/2024
100156218		SCHUYLKILL HAVEN	PA		06/20/2024	7.875	143,177						199,000	05/03/2024
100117537		CLARKSVILLE	TN		07/20/2023	6.500	143,178						223,000	03/01/2024
100014053		JACKSONVILLE	FL		05/25/2017	4.625	143,183						205,000	01/31/2017
100168945		SCHIEDAM	NLD		09/26/2024	5.650	143,186					(11,337)	184,333	08/23/2024
100047967		BENSENVILLE	IL		11/20/2020	3.375	143,187						267,425	07/31/2020
100173772		PAINTER	VA		10/30/2024	6.750	143,191						262,000	09/07/2024
100012018		PEMBROKE PINES	FL		03/08/2017	4.500	143,209						189,000	09/02/2016
100086969		LANSING	MI		10/24/2022	8.250	143,219						189,000	09/02/2022
100113554		MADISON	MO		06/29/2023	5.000	143,224						271,000	06/07/2022
100167519		HOUSTON	TX		10/31/2024	7.500	143,224						188,000	09/24/2024
100112782		SAUK VILLAGE	IL		06/29/2023	5.375	143,229						209,000	03/08/2022
100053523		CEDAR RAPIDS	IA		03/23/2021	7.000	143,232		2,175				190,000	03/23/2024
100044148		SUNLAND	CA		08/19/2020	4.780	143,238						489,250	01/19/2020
100012986		SARASOTA	FL		05/25/2017	3.875	143,240						180,000	01/31/2017
100176966		ROME	GA		11/15/2024	9.750	143,244					(14)	210,000	09/17/2024
100047519		DALY CITY	CA		11/20/2020	6.375	143,248						712,500	07/31/2020
100167938		KANSAS CITY	MO		09/20/2024	8.875	143,253						165,000	08/22/2024
100088187		HOUSTON	TX		10/25/2022	7.625	143,253						205,000	10/03/2022
100134252		UNITED KINGDOM	GBR		10/26/2023	7.590	143,261					(2,477)	250,000	12/01/2023
100129799		LAS VEGAS	NV		09/27/2023	8.375	143,273						285,000	09/06/2023
100071610		EL PASO	TX		10/14/2021	4.875	143,278						182,000	06/16/2021
100138364		INDIANAPOLIS	IN		12/18/2023	9.124	143,279						200,000	11/09/2023
100115159		SICKLERVILLE	NJ		07/17/2023	7.908	143,285						200,000	06/05/2023
100050363		CHESTERFIELD	NH		11/20/2020	4.125	143,293						126,350	07/31/2020
100049853		CHARLOTTESVILLE	VA		11/20/2020	8.000	143,297						346,750	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100100816		BEACH PARK	IL		04/28/2023	5.375	143,305						207,000	11/29/2021
100135000		CORPUS CHRISTI	TX		10/30/2023	8.750	143,310						192,000	10/06/2023
100092018		HOUSTON	TX		02/09/2023	7.646	143,312						190,000	01/17/2023
100117317		MANASSAS	VA		07/20/2023	3.875	143,322						270,900	03/01/2024
100055239		GENEVA	IL		03/23/2021	4.000	143,323						370,000	12/31/2020
100071703		MYRTLE BEACH	SC		10/14/2021	4.000	143,326						175,000	07/29/2021
100128069		SHELBYVILLE	TN		09/08/2023	7.000	143,329						180,000	09/12/2022
100090767		GLENDALE	AZ		02/28/2023	8.625	143,335						447,000	01/09/2023
100078306		HEMET	CA		02/10/2022	5.125	143,354		(224)				175,000	01/25/2022
100012263		EASTON	MD		04/28/2017	5.500	143,354						200,000	01/31/2017
100149871		SEGUIN	TX		04/29/2024	8.875	143,357						183,000	04/05/2024
3310059318		NEW ORLEANS	LA		11/21/2023	8.673	143,358						1,655,000	08/10/2023
100164961		HOMESTEAD	PA		08/28/2024	7.740	143,368						215,000	07/23/2024
100112038		GLEN BURNIE	MD		06/29/2023	2.750	143,378						332,000	06/03/2022
100145561		UNITED KINGDOM	GBR		03/12/2024	3.390	143,391		6,468			(3,093)	145,000	03/04/2020
100136820		BALTIMORE	MD		11/27/2023	8.950	143,399		676				185,000	10/23/2023
100011358		RENTON	WA		12/23/2016	6.375	143,405						425,000	08/10/2016
100150661		PORT SAINT LUCIE	FL		05/06/2024	7.125	143,421						351,000	02/13/2024
100174042		DEERFIELD BEACH	FL		10/31/2024	7.875	143,428						182,500	07/08/2024
100079926		COALINGA	CA		04/25/2022	4.750	143,433						186,000	01/25/2022
100114070		WERNERSVILLE	PA		06/29/2023	3.375	143,440						335,000	06/03/2022
3340075828		MOUNT VERNON	OH		05/23/2024	9.087	143,445						540,000	04/24/2024
100091916		ALKMAAR	NLD		01/27/2023	6.850	143,445					(9,432)	250,000	06/30/2024
100065040		SAN JACINTO	CA		07/14/2021	4.125	143,457						230,000	05/13/2021
100115291		NORTH CHARLESTON	SC		07/17/2023	7.827	143,460						235,000	06/09/2023
100031794		CARSON	CA		03/29/2019	3.000	143,463						237,000	12/07/2018
100079893		GAINESVILLE	FL		04/25/2022	6.875	143,466						170,000	01/21/2022
100158295		UNITED KINGDOM	GBR		07/09/2024	3.390	143,468		3,799			(3,106)	155,000	11/30/2021
3340068708		OCALA	FL		03/21/2024	9.734	143,480						658,000	11/25/2023
100145508		UNITED KINGDOM	GBR		03/12/2024	9.500	143,487		3,307			(3,097)	155,000	12/05/2019
100117239		SUGAR LAND	TX		07/20/2023	5.125	143,498						254,000	03/01/2024
100116981		PINEVILLE	NC		07/20/2023	4.875	143,509						300,000	03/01/2024
100170044		GREENVILLE	NC		11/08/2024	7.875	143,519		(22)				171,500	09/26/2024
100168915		UNITED KINGDOM	GBR		09/26/2024	5.890	143,528					(10,285)	151,000	09/09/2024
100100052		POCONO SUMMIT	PA		03/28/2023	9.875	143,544						225,000	02/10/2023
100026466		MORENO VALLEY	CA		09/26/2018	3.375	143,547						255,000	06/14/2018
100184537		CORNELIA	GA		12/17/2024	7.750	143,560		(8)				363,152	10/28/2024
100048620		FARMINGTON	CT		11/20/2020	3.500	143,563						207,100	07/31/2020
100180884		UNITED KINGDOM	GBR		11/27/2024	7.240	143,564					(1,835)	220,000	11/19/2024
100174436		MARYVILLE	TN		10/31/2024	7.875	143,566						941,000	09/16/2024
100101091		PHILADELPHIA	PA		04/28/2023	5.250	143,567						211,000	04/25/2022
100102564		DAVENPORT	FL		06/07/2023	7.500	143,576						260,000	08/19/2022
100057699		CRANBERRY TOWNSHIP	PA		06/30/2021	4.375	143,580						185,500	05/10/2021
100068350		FORT WASHINGTON	MD		08/25/2021	3.875	143,584						210,000	06/25/2021
100111785		LAS VEGAS	NV		06/29/2023	3.625	143,586						370,000	06/01/2022
100087675		PUERTO VALLARTA	MEX		10/03/2022	9.178	143,596						275,458	09/15/2022
100176961		HIGHLAND	CA		11/15/2024	7.750	143,599		(18)				240,000	09/19/2024
100140674		PHILADELPHIA	PA		02/08/2024	9.125	143,603						160,000	01/23/2024
100154541		MCDONOUGH	GA		06/14/2024	9.375	143,618						175,000	05/28/2024
100164917		DOLTON	IL		08/28/2024	8.250	143,620						180,000	07/12/2024
100108315		HENDERSON	NV		05/24/2023	6.750	143,633						211,000	05/02/2023
100111509		STANDISH	ME		06/29/2023	3.375	143,643						425,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100035512		MOUNT PLEASANT	SC		08/21/2019	5.250	143,646						200,000	05/06/2019
100018351		HERNDON	VA		06/27/2018	4.990	143,667						255,000	03/13/2018
100108385		COVINGTON	KY		05/25/2023	7.704	143,682						229,000	05/03/2023
100146685		FORT WORTH	TX		03/20/2024	9.250	143,692						172,000	02/23/2024
100026891		JUPITER	FL		09/26/2018	3.000	143,694						264,000	06/13/2018
100185644		UNITED KINGDOM	GBR		12/20/2024	6.990	143,696					(630)	160,000	11/25/2024
100028510		WHITE WATER	CA		10/26/2018	4.625	143,696						182,400	06/21/2018
100091928		VENLO	NLD		01/27/2023	4.760	143,703					(9,449)	185,000	12/01/2023
100086315		GORREDIJK	NLD		08/29/2022	4.300	143,703					(9,449)	174,393	12/01/2023
100083389		SPIJKENISSE	NLD		05/27/2022	3.150	143,703					(9,449)	185,000	12/01/2023
100068556		DEN HAAG	NLD		08/30/2021	8.030	143,703					(9,449)	165,822	12/01/2023
100161658		LEEUWARDEN	NLD		07/29/2024	5.850	143,703					(6,452)	173,438	06/30/2024
100014539		EAST QUOGUE	NY		09/27/2017	2.000	143,704						445,000	07/28/2017
100139191		ARLINGTON	TX		12/28/2023	8.000	143,705						570,000	11/27/2023
100145375		UNITED KINGDOM	GBR		03/12/2024	3.390	143,712					(3,094)	162,000	03/02/2020
100057971		CYPRESS	TX		06/30/2021	4.375	143,716						195,000	04/23/2021
100101548		SCRANTON	PA		04/26/2023	6.499	143,725						182,000	02/17/2023
100169366		LAS VEGAS	NV		09/27/2024	7.750	143,731		(12)				185,000	08/07/2024
100081123		BROADVIEW HEIGHTS	OH		03/18/2022	3.500	143,743						240,000	01/13/2022
100145638		UNITED KINGDOM	GBR		03/12/2024	9.500	143,746					(3,104)	145,990	02/06/2020
3340075043		VALLEY FALLS	NY		05/17/2024	9.604	143,748						620,000	04/12/2024
100177798		SCOTTSDALE	AZ		11/19/2024	8.525	143,750		(19)				945,000	08/26/2024
100050291		SAN BERNARDINO	CA		11/20/2020	5.000	143,755						204,250	07/31/2020
100091539		SUFFOLK	VA		01/20/2023	7.941	143,757						203,525	12/19/2022
100079941		ARROYO GRANDE	CA		04/08/2022	4.125	143,758						880,000	01/27/2022
100119864		HAMPTON	VA		08/10/2023	7.990	143,759						225,000	06/09/2023
100010656		SACRAMENTO	CA		12/23/2016	7.750	143,777						240,000	03/28/2016
100023191		CHARLOTTE	NC		08/16/2018	5.000	143,779						292,000	03/29/2018
3340085483		WILMINGTON	DE		10/03/2024	9.170	143,788						550,000	08/28/2024
100064842		SOUTHGATE	KY		07/14/2021	4.500	143,789						198,000	05/10/2021
100174657		JACKSONVILLE	FL		10/31/2024	8.375	143,807						180,000	03/22/2024
100054932		TYRONE	PA		03/23/2021	4.000	143,814		1,525				165,000	01/06/2021
100013176		BUSHWOOD	MD		05/25/2017	4.000	143,819						172,000	01/31/2017
100114646		ATLANTA	GA		06/29/2023	8.875	143,822						180,000	05/22/2023
100116983		PINEVILLE	NC		07/20/2023	4.875	143,829						300,000	03/01/2024
100128530		TALLAHASSEE	FL		09/15/2023	8.750	143,830						185,000	08/07/2023
100091202		COCOA	FL		01/31/2023	8.375	143,833						210,000	12/05/2022
100081216		MOREHEAD CITY	NC		03/18/2022	3.625	143,844						242,000	01/14/2022
100179405		DALLAS	TX		12/27/2024	7.500	143,848		(2)				305,000	11/21/2024
100139736		UNITED KINGDOM	GBR		12/18/2023	6.340	143,856					(2,552)	180,000	07/24/2023
100091160		NORTH LAS VEGAS	NV		01/31/2023	6.750	143,866		65				310,000	09/21/2022
100047936		DACULA	GA		11/20/2020	5.000	143,868						394,250	07/31/2020
100011527		NEW PORT RICHEY	FL		03/08/2017	5.500	143,869						185,000	09/02/2016
100146456		TAMPA	FL		03/19/2024	9.250	143,871						708,905	10/19/2023
100099671		TAMPA	FL		04/06/2023	8.625	143,877		(14)				190,000	02/24/2023
100050195		MURFREESBORO	TN		11/20/2020	7.125	143,883						218,500	07/31/2020
100030294		DANBURY	CT		12/20/2018	5.000	143,884						400,000	09/30/2018
100128488		GASTONIA	NC		09/15/2023	8.875	143,897						210,000	08/01/2023
100057598		FRANKLIN	OH		06/30/2021	4.375	143,914						195,000	04/23/2021
100111893		POTTSTOWN	PA		06/29/2023	4.625	143,925						340,000	05/15/2022
100068195		KENAI	AK		08/25/2021	3.999	143,938						224,000	06/20/2021
100080955		HOUSTON	TX		03/18/2022	3.125	143,948						234,000	01/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100013749		FRESNO	CA		05/25/2017	4.625	143,952						185,000	01/31/2017
100076582		SAINT CLAIR SHORES	MI		12/16/2021	5.750	143,953						190,000	11/30/2021
100047591		ANAHEIM	CA		11/20/2020	7.375	143,957						698,250	07/31/2020
100030161		TAMARAC	FL		12/20/2018	4.375	143,978						290,000	09/30/2018
3340085038		GERMANTOWN	WI		10/03/2024	8.960	143,986						690,000	09/06/2024
100055388		HERNANDO	FL		03/23/2021	4.250	143,998						285,000	01/03/2021
100141090		AURORA	IL		01/30/2024	7.410	144,015						212,000	01/05/2024
100078854		RICHMOND	TX		02/24/2022	3.990	144,019						209,000	01/26/2022
100024800		WOODLAND	CA		09/20/2018	4.500	144,019						327,750	04/30/2018
100045176		MILWAUKEE	WI		11/25/2020	4.125	144,021						174,705	08/31/2020
100034254		LIMERICK	IRL		06/21/2019	4.250	144,029						357,179	11/30/2018
100111419		REEDSVILLE	WI		06/29/2023	4.625	144,031						329,000	06/02/2022
100103093		KANSAS CITY	MO		04/21/2023	8.253	144,032						190,000	03/30/2023
100079261		TAMARAC	FL		02/28/2022	4.250	144,035						600,000	01/20/2022
100100818		HAMILTON	NJ		04/28/2023	5.990	144,047						207,000	11/30/2021
100079080		MARLTON	NJ		02/24/2022	3.875	144,054						195,000	01/14/2022
100152315		TEMPLE	TX		05/17/2024	5.500	144,065						259,000	03/26/2024
100025846		LAKE WORTH	FL		09/20/2018	4.250	144,093						261,250	04/30/2018
100048463		RIVERSIDE	CA		11/20/2020	4.250	144,095						370,500	07/31/2020
100047509		NAPLES	FL		11/20/2020	4.000	144,100						470,000	04/10/2023
100079007		OMAHA	NE		02/24/2022	3.750	144,116						202,000	01/21/2022
100112340		LEOMINSTER	MA		06/29/2023	7.750	144,117						395,000	06/03/2022
100144761		UNITED KINGDOM	GBR		03/12/2024	9.500	144,118		5,570			(3,144)	145,000	11/15/2019
100091474		WYLIE	TX		01/20/2023	7.764	144,125						220,000	12/23/2022
100119816		MIDLAND	TX		08/08/2023	7.765	144,135						220,000	07/10/2023
100141079		COUNTRY CLUB HILLS	IL		01/30/2024	7.800	144,140						187,000	01/03/2024
100030666		CLAYTON	NC		04/09/2019	4.000	144,140						190,000	03/07/2018
3340070482		LANSING	IL		03/14/2024	9.508	144,144						600,000	02/06/2024
100030162		CORAL SPRINGS	FL		12/20/2018	5.250	144,145						205,000	09/30/2018
100027913		(NORTH HILLS AREA) LOS ANGELES	CA		10/26/2018	4.000	144,160						400,900	06/01/2018
100108309		FLORISSANT	MO		05/24/2023	8.625	144,166						217,000	05/08/2023
100142500		PHILADELPHIA	PA		03/08/2024	8.625	144,166						174,900	02/05/2024
100113854		DELRAY	FL		06/29/2023	8.125	144,168						1,500,000	05/16/2022
100157736		RESEDA	CA		07/02/2024	9.125	144,170						824,000	05/20/2024
100164139		DUNDALK	MD		08/21/2024	8.499	144,187						175,000	07/31/2024
100054135		COLEVILLE	CA		03/23/2021	4.500	144,193						363,000	04/05/2007
100019793		THE COLONY	TX		07/26/2018	5.250	144,223						210,000	05/04/2018
100175828		BAMBERG	SC		11/12/2024	6.830	144,224						230,000	09/12/2024
100011242		SIMPSONVILLE	SC		12/23/2016	3.000	144,249						228,000	10/31/2016
100031190		ORLANDO	FL		03/29/2019	5.000	144,257						236,000	12/08/2018
100078725		OLIVEHURST	CA		02/25/2022	4.000	144,258						341,000	12/28/2021
100149778		PHILADELPHIA	PA		04/26/2024	8.720	144,260		789				190,000	03/20/2024
100011588		ANNAPOLIS	MD		03/08/2017	4.375	144,263						143,000	09/03/2016
100091168		CALDWELL	ID		01/31/2023	6.875	144,264						385,000	10/11/2022
100146686		HOUSTON	TX		03/20/2024	9.250	144,269						195,000	02/29/2024
100137694		LOGANVILLE	GA		12/08/2023	6.500	144,272						446,000	10/12/2023
100055493		MILWAUKEE	WI		03/23/2021	5.500	144,281						150,000	01/05/2021
100028745		FRESNO	CA		10/26/2018	4.625	144,282						212,800	06/04/2018
100017834		GLENDALE	AZ		05/30/2018	4.875	144,282						310,000	03/08/2018
100028634		SACRAMENTO	CA		10/26/2018	4.750	144,285						237,500	06/01/2018
100174561		WINDSOR	PA		10/31/2024	9.625	144,289						227,000	07/19/2023
100064999		OVIEDO	FL		07/14/2021	3.750	144,315						245,000	04/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079788		HOMESTEAD	FL		04/25/2022	4.375	144,318						225,000	01/19/2022
100149767		BEDFORD	OH		04/26/2024	8.140	144,329						203,000	03/12/2024
100111017		MESA	AZ		06/29/2023	6.500	144,332						425,000	05/16/2022
100014004		PLAINFIELD	IL		05/25/2017	5.000	144,333						185,000	01/31/2017
100153956		COLUMBUS	GA		06/05/2024	6.999	144,339						195,000	05/16/2024
3310088660		SAINT ALBANS	NY		11/21/2024	8.428	144,342						715,000	10/09/2024
100172975		INDIANAPOLIS	IN		10/25/2024	6.125	144,349		9				195,000	10/04/2024
100046964		LEWIS CENTER	OH		11/20/2020	6.375	144,358						321,100	07/31/2020
100113862		PALM HARBOR	FL		06/29/2023	8.250	144,361						876,000	05/14/2022
100017802		LAKE WORTH	FL		05/30/2018	4.875	144,380						235,000	12/30/2017
3340068878		CHICAGO	IL		03/07/2024	9.654	144,382						700,000	11/07/2023
100116302		WOODBRIDGE	NJ		07/20/2023	4.250	144,384						233,000	03/01/2024
100091615		SAN ANTONIO	TX		03/07/2023	9.125	144,391		(90)				200,000	01/13/2023
100012666		PUNTA GORDA	FL		05/25/2017	4.625	144,397						178,000	01/31/2017
100156037		BELMONT	NC		06/18/2024	8.625	144,397						349,000	05/10/2024
100011614		TAMARAC	FL		03/08/2017	5.000	144,408						298,220	07/20/2018
100149994		WARNER ROBINS	GA		06/07/2024	7.500	144,424						481,075	04/15/2024
100109266		FRESNO	CA		07/21/2023	7.750	144,435						190,000	06/09/2023
100043178		MENOMONEE FALLS	WI		05/28/2020	2.000	144,435						202,000	04/07/2020
100031098		COLTON	CA		03/29/2019	4.250	144,449						245,000	12/08/2018
100178356		HOPEWELL	VA		11/20/2024	7.125	144,451		(18)				229,000	09/30/2024
3340063039		DALLAS	TX		03/28/2024	9.615	144,461						608,000	12/27/2023
100134044		TRENTON	NJ		10/25/2023	8.516	144,466						190,000	09/14/2023
100165157		UNITED KINGDOM	GBR		08/27/2024	5.890	144,469					(8,574)	152,000	08/16/2024
100115218		CARPENTERSVILLE	IL		07/17/2023	7.920	144,477						210,000	06/07/2023
100180807		VEENENDAAL	NLD		11/27/2024	5.350	144,480					(2,888)	215,000	11/06/2024
100111546		RIDGEWOOD	NY		06/29/2023	6.935	144,481						670,000	06/04/2022
100143525		EASTPOINTE	MI		02/21/2024	8.990	144,492						232,000	01/23/2024
100154521		HARVEY	LA		06/14/2024	7.999	144,494						188,000	05/30/2024
100044866		FREEPORT	NY		11/19/2020	3.375	144,494						308,750	01/30/2020
100118080		CAPE CORAL	FL		07/20/2023	8.209	144,498						359,000	07/23/2024
100054888		WENTZVILLE	MO		03/23/2021	5.250	144,504						350,000	01/03/2021
100043731		WINTER PARK	FL		08/13/2020	5.000	144,509						258,400	11/25/2019
100164108		TELLICO PLAINS	TN		08/21/2024	7.875	144,534						225,000	07/31/2024
100145843		SILVER BAY	MN		03/15/2024	7.625	144,536						185,000	02/12/2024
100078889		WEST LAFAYETTE	IN		02/24/2022	3.999	144,537						253,000	01/21/2022
100113325		SUFFOLK	VA		06/29/2023	4.850	144,542						429,000	05/14/2022
100055343		HAIKU	HI		03/23/2021	3.375	144,544						322,000	01/08/2021
100068359		LIBERTY	MO		08/25/2021	3.875	144,545						213,000	06/23/2021
100154506		TOBYHANNA	PA		06/14/2024	10.125	144,546						215,000	05/28/2024
100025838		OPA LOCKA	FL		09/20/2018	5.000	144,548						251,750	04/30/2018
100161879		ROCKFORD	IL		07/31/2024	8.999	144,561						170,000	06/27/2024
100043307		CEDAR HILL	MO		08/13/2020	5.500	144,562						152,537	05/31/2020
100017309		WINTER HAVEN	FL		04/26/2018	5.000	144,563						205,000	12/31/2017
100156859		ATLANTA	GA		06/27/2024	7.980	144,566						270,000	05/23/2024
100048064		NAPLES	FL		11/20/2020	4.625	144,579						380,000	02/08/2022
100161343		MONTGOMERY	TX		07/25/2024	6.125	144,580						295,000	05/23/2024
100030753		ANTIOCH	TN		04/09/2019	4.000	144,590						237,500	05/18/2018
100154550		INDEPENDENCE	MO		06/14/2024	7.750	144,599						188,000	05/30/2024
100072026		GRANBURY	TX		11/19/2021	4.000	144,601		(97)				210,000	10/01/2021
100067746		HALTOM CITY	TX		09/23/2021	3.499	144,608						199,500	08/12/2021
3300004718		UNION CITY	NJ		12/28/2023	9.515	144,631						1,125,000	10/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100143582		DOLTON	IL		02/21/2024	7.750	144,636						200,000	01/09/2024
100018080		KANSAS CITY	MO		06/08/2018	5.375	144,640						340,000	03/19/2018
100013264		PEPPERELL	MA		05/25/2017	5.000	144,646						170,000	01/31/2017
100132786		MODESTO	CA		11/03/2023	8.000	144,647						195,000	07/24/2023
100057913		CICERO	IL		06/30/2021	3.499	144,648						220,000	05/07/2021
100015320		SAINT MARYS	PA		12/14/2017	3.375	144,655						180,000	01/07/2021
100080392		DENISON	TX		04/14/2022	4.750	144,659						254,000	01/21/2022
100156264		BISBEE	AZ		07/25/2024	7.750	144,673						185,000	06/21/2024
100046585		BLOOMFIELD	CT		11/25/2020	4.375	144,673						191,900	08/31/2020
100053552		VASS	NC		03/23/2021	4.999	144,690						161,000	01/05/2021
100044108		MESQUITE	TX		08/19/2020	4.500	144,696						222,300	08/23/2018
100129940		TRENTON	NJ		09/27/2023	8.203	144,704		1,317				200,000	08/16/2023
100028951		SARASOTA	FL		10/26/2018	3.750	144,710						261,250	05/30/2018
100153047		KAUFMAN	TX		06/27/2024	8.375	144,713						174,000	05/22/2024
100171118		GRANITE CITY	IL		11/22/2024	7.875	144,721		(13)				194,000	10/25/2024
100151562		MC KINNEY	TX		05/10/2024	7.625	144,721						394,000	03/29/2024
100024539		HARVARD	IL		09/20/2018	5.000	144,729						147,250	04/30/2018
100079146		HINESVILLE	GA		02/24/2022	4.125	144,730						200,000	01/13/2022
100158190		UNITED KINGDOM	GBR		07/09/2024	3.890	144,737		3,708			(3,134)	155,000	05/13/2021
100048116		CITRUS HEIGHTS	CA		11/20/2020	5.250	144,764						342,000	07/31/2020
100049151		IRVINGTON	NJ		11/20/2020	4.625	144,774						195,605	07/31/2020
100155256		GARDEN CITY	MI		07/19/2024	8.750	144,782						205,000	02/02/2024
100143076		JACKSONVILLE	FL		02/14/2024	8.375	144,796						188,000	01/24/2024
100049531		CORDOVA	TN		11/20/2020	5.750	144,796						237,500	07/31/2020
100113450		SANGER	CA		06/29/2023	5.000	144,802						409,000	05/14/2022
100158573		MACHESNEY PARK	IL		07/10/2024	7.500	144,813						245,000	05/29/2024
3500112160		MIAMI	FL		11/15/2024	8.175	144,819						1,425,000	10/11/2024
100153566		UNITED KINGDOM	GBR		05/29/2024	6.390	144,826					(2,106)	180,000	05/17/2024
100103581		JACKSONVILLE	FL		05/08/2023	7.875	144,829						291,000	03/15/2023
100135531		JEROME	ID		11/13/2023	8.125	144,832						434,000	09/15/2023
100011925		PLANT CITY	FL		03/08/2017	4.000	144,840						185,000	09/02/2016
100078830		BALTIMORE	MD		02/24/2022	3.500	144,842						224,000	01/20/2022
100153440		SCRANTON	PA		05/30/2024	8.310	144,845						201,000	04/09/2024
100131756		WOODSTOCK	VA		10/06/2023	7.000	144,853						180,000	08/10/2022
100130267		PEMBERTON	NJ		09/28/2023	11.000	144,856						219,000	08/25/2023
100030505		NEWARK	NJ		12/20/2018	5.625	144,859						205,000	09/15/2018
100054282		WASHINGTON	DC		03/23/2021	3.750	144,860						186,000	12/31/2020
100101209		BATTLE CREEK	MI		04/28/2023	6.990	144,865						261,000	04/22/2022
100139820		UNITED KINGDOM	GBR		12/18/2023	7.390	144,866					(2,560)	150,000	09/30/2021
100157761		OCALA	FL		07/02/2024	8.875	144,870						631,000	05/30/2024
100030139		JACKSONVILLE	FL		12/20/2018	5.625	144,877						211,000	09/16/2018
100117238		HOUSTON	TX		07/20/2023	4.875	144,879						275,000	03/01/2024
100028897		CHICAGO	IL		10/26/2018	4.250	144,882						155,800	06/10/2018
100028406		REDMOND	OR		10/26/2018	4.625	144,884						237,975	06/03/2018
100161866		CLEVELAND	OH		07/31/2024	8.302	144,891						191,000	06/14/2024
100149719		OLD FORGE	PA		04/26/2024	7.590	144,892						191,000	03/14/2024
100114289		AUBURN	GA		06/29/2023	3.875	144,903						440,000	06/02/2022
100031375		MIRAMAR	FL		03/29/2019	2.000	144,907						225,000	12/08/2018
100031199		PLAINFIELD	IL		03/29/2019	4.769	144,910						215,000	12/08/2018
100100783		BAKERSFIELD	CA		04/28/2023	4.990	144,910						218,000	11/16/2021
100128370		NORTHFIELD	OH		09/15/2023	7.990	144,912						220,000	05/15/2023
100078832		HOUSTON	TX		02/24/2022	3.874	144,913						203,000	01/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100019713		HANFORD	CA		07/26/2018	5.125	144,926						234,000	04/30/2018
100168705		RHINELANDER	WI		09/25/2024	7.750	144,929						185,000	08/06/2024
100119039		HASLET	TX		07/27/2023	9.125	144,935						310,000	06/27/2023
100172156		PRINCE FREDERICK	MD		10/17/2024	7.125	144,937						294,000	09/20/2024
3340074839		HAMMOND	IN		05/17/2024	9.378	144,940						660,000	04/10/2024
100169301		HOWELL	MI		09/27/2024	8.625	144,943						230,000	08/12/2024
100159061		BLYTHE	CA		08/15/2024	8.000	144,944						180,000	07/10/2024
100055373		ROUND LAKE HEIGHTS	IL		03/23/2021	4.381	144,948						124,000	12/31/2020
100141212		NORCROSS	GA		01/30/2024	8.500	144,949						224,000	11/01/2023
100031802		PEMBROKE PINES	FL		03/29/2019	4.400	144,954						455,000	12/07/2018
100180484		SPARTANBURG	SC		11/26/2024	8.250	144,956		(14)				183,000	10/09/2024
100112289		MIDDLE RIVER	MD		06/29/2023	6.000	144,958						300,000	06/02/2022
100138725		SAINT CLOUD	MN		02/02/2024	9.375	144,967						218,000	12/13/2023
100054542		VALLEY CENTER	KS		03/23/2021	3.500	144,970						168,300	01/04/2021
100129949		CALUMET CITY	IL		09/27/2023	8.448	144,975						190,000	08/31/2023
100142015		SAINT PETERSBURG	FL		02/29/2024	8.750	144,984						180,000	01/29/2024
100018130		CRANSTON	RI		06/08/2018	5.250	144,984						265,000	03/21/2018
100171260		TOLEDO	OH		10/16/2024	8.625	144,985						191,000	08/26/2024
100144297		COLUMBUS	OH		03/07/2024	8.749	144,990						180,000	01/29/2024
100030897		RIVERVIEW	FL		04/09/2019	4.125	144,991						364,800	07/31/2018
100173540		UNITED KINGDOM	GBR		10/29/2024	6.590	144,994					(5,641)	160,000	10/11/2024
100101730		GRONINGEN	NLD		03/30/2023	1.000	144,998					(9,534)	220,000	02/29/2024
100088536		GORREDIJK	NLD		10/27/2022	5.000	144,998					(9,534)	200,000	12/01/2023
100121063		NETHERLANDS	NLD		08/28/2023	6.300	144,998					(9,534)	205,000	12/01/2023
100085027		ROTTERDAM	NLD		07/27/2022	3.100	144,998					(9,534)	280,000	12/01/2023
100134423		NETHERLANDS	NLD		10/27/2023	6.350	144,998					(9,534)	252,000	12/01/2023
100143820		ROTTERDAM	NLD		02/27/2024	5.700	144,998					(6,902)	200,000	02/02/2024
100110795		CASTRICUM	NLD		06/28/2023	6.200	144,998					(9,534)	200,000	12/01/2023
100180850		ROTTERDAM	NLD		11/27/2024	5.100	144,998					(2,898)	271,000	11/15/2024
100173662		ARNHEM	NLD		10/29/2024	5.550	144,998					(6,384)	186,667	10/15/2024
100075846		ARNHEM	NLD		11/24/2021	3.600	144,998					(9,534)	166,068	12/01/2023
100174428		BURBANK	CA		10/31/2024	7.875	144,998						845,000	09/11/2024
100081489		RALEIGH	NC		03/18/2022	3.499	145,002						230,000	01/25/2022
100132471		WOLCOTT	CT		11/03/2023	7.500	145,008						215,000	06/09/2023
3310078094		LINDEN	NJ		08/26/2024	8.323	145,010						725,000	05/29/2024
100142130		PHILADELPHIA	PA		02/29/2024	8.375	145,011						175,000	02/08/2024
100043695		HOLLYWOOD	FL		08/13/2020	5.000	145,015						216,600	12/20/2019
100119032		PUEBLO	CO		07/27/2023	7.499	145,018		(31)				195,000	06/23/2023
100112440		HAVERTOWN	PA		06/29/2023	4.875	145,027						280,000	05/15/2022
100116103		FORNEY	TX		07/20/2023	4.875	145,030						338,500	03/01/2024
100180888		UNITED KINGDOM	GBR		11/27/2024	5.550	145,032					(1,853)	164,500	11/20/2024
100161915		SPRINGFIELD	MA		07/31/2024	7.999	145,042						214,000	07/10/2024
100103659		SPARTANBURG	SC		05/08/2023	8.625	145,054						238,000	03/31/2023
100141513		SAN ANTONIO	TX		01/30/2024	8.875	145,056		(74)				208,000	12/14/2023
100147676		MOUNTAIN HOME	ID		04/04/2024	6.750	145,061		32				255,000	03/05/2024
100141959		ATLANTA	GA		02/29/2024	7.875	145,066						274,000	01/22/2024
100112335		FERNDALE	MI		06/29/2023	6.750	145,069						220,000	06/02/2022
100013401		LAKE MARY	FL		05/25/2017	5.125	145,081						220,000	01/31/2017
100154104		ORANGE	TX		07/11/2024	9.750	145,084						180,000	05/28/2024
100055706		EVERGREEN PARK	IL		03/23/2021	4.500	145,085						180,000	12/31/2020
100011946		MIDLOTHIAN	TX		03/08/2017	6.000	145,087						173,000	09/02/2016
100047318		LITTLE ELM	TX		11/20/2020	4.625	145,089						294,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100079594		LAS VEGAS	NV		04/08/2022	4.750	145,097						300,000	01/10/2022
100057906		LITTLE ROCK	AR		06/30/2021	4.250	145,104						186,000	04/16/2021
100049714		AURORA	IL		11/20/2020	3.500	145,114						164,350	07/31/2020
3340065109		SAVANNAH	GA		05/10/2024	9.384	145,117						550,000	11/15/2023
100114613		DECATUR	GA		06/29/2023	7.999	145,119						320,000	06/02/2023
100024717		NORTH LAS VEGAS	NV		09/20/2018	3.625	145,141						223,250	04/30/2018
100111507		AUSTIN	TX		06/29/2023	2.875	145,143						725,000	06/03/2022
100028845		CLIFTON	NJ		10/26/2018	3.500	145,152						213,750	05/31/2018
100128371		COLUMBUS	OH		09/15/2023	7.750	145,157						182,800	04/28/2023
100068072		SIOUX FALLS	SD		09/23/2021	3.625	145,158						208,500	08/18/2021
3310052908		HOWELL	NJ		11/21/2023	7.950	145,159						825,000	05/05/2023
100117721		BROWNSVILLE	TX		07/20/2023	7.125	145,159						260,100	03/01/2024
100176084		PHILADELPHIA	PA		12/20/2024	6.750	145,161		(1)				377,000	11/15/2024
100133958		COVINGTON	KY		10/25/2023	8.554	145,163						190,000	09/14/2023
100088993		ALBEMARLE	NC		11/15/2022	9.625	145,168						170,000	10/21/2022
100054879		CHICAGO	IL		03/23/2021	2.000	145,180						145,000	01/03/2021
100114114		HAMMOND	WI		06/29/2023	4.250	145,184						465,000	09/08/2022
100179902		NEW BRAUNFELS	TX		11/25/2024	5.125	145,196		29				214,000	09/26/2024
100081473		SAINT PETERSBURG	FL		03/18/2022	3.250	145,205						309,000	01/14/2022
100159536		ROYERSFORD	PA		07/15/2024	8.875	145,212						183,000	06/07/2024
3340078944		LEHIGH ACRES	FL		08/19/2024	9.443	145,221						746,000	07/03/2024
100054035		LAKE ORION	MI		03/23/2021	6.500	145,224						485,000	12/31/2020
100045617		QUAKERTOWN	PA		11/25/2020	4.750	145,237						335,350	08/10/2020
100075960		TUCSON	AZ		01/07/2022	3.750	145,238						221,000	11/27/2021
100047799		SEWAREN	NJ		11/20/2020	4.625	145,240						370,500	07/31/2020
100078876		INMAN	SC		02/24/2022	3.374	145,243						211,000	01/19/2022
100078722		ORLANDO	FL		02/25/2022	4.875	145,261						240,000	12/28/2021
100172685		LAS CRUCES	NM		11/21/2024	7.625	145,261		(12)				180,000	10/28/2024
100084455		CABO SAN LUCAS	MEX		07/11/2022	6.763	145,266						603,884	06/30/2022
100030678		WINTER PARK	FL		04/09/2019	4.500	145,271						199,500	10/05/2018
100046358		WEST DOVER	VT		11/25/2020	6.375	145,273						135,000	07/28/2019
100147266		CHILDS	PA		03/28/2024	7.990	145,282						200,000	02/13/2024
100110423		BROOKSVILLE	FL		06/30/2023	6.990	145,285						763,000	04/14/2023
100054869		MONROE	MI		03/23/2021	9.991	145,289						80,000	01/02/2021
100025759		MIAMI	FL		09/20/2018	5.000	145,309						213,750	04/30/2018
100079499		PHILADELPHIA	PA		04/25/2022	4.750	145,311						226,000	01/06/2022
100144977		UNITED KINGDOM	GBR		03/12/2024	3.240	145,311		6,527			(3,139)	145,000	03/06/2020
100120856		MEMPHIS	TN		08/25/2023	8.375	145,316						178,000	07/05/2023
100060151		HOMESTEAD	FL		06/25/2021	4.375	145,325						205,000	04/20/2021
100141201		FORT WORTH	TX		01/30/2024	8.750	145,349						200,000	11/03/2023
100031711		CITRUS HEIGHTS	CA		03/29/2019	4.375	145,360						355,000	12/08/2018
100138227		FORT WORTH	TX		12/14/2023	8.625	145,373						250,000	11/07/2023
100135990		SIMPSONVILLE	SC		11/16/2023	8.625	145,378						445,000	10/02/2023
100119863		HAMPTON	VA		08/10/2023	7.990	145,379						220,000	06/09/2023
100088126		ORO VALLEY	AZ		10/25/2022	6.999	145,385						365,000	09/12/2022
100180927		UNITED KINGDOM	GBR		11/27/2024	5.790	145,386					(1,858)	233,000	10/31/2024
100180928		UNITED KINGDOM	GBR		11/27/2024	5.790	145,386					(1,858)	205,000	10/31/2024
100111696		SACRAMENTO	CA		06/29/2023	3.750	145,387						365,000	06/02/2022
100025537		LAWRENCE	MA		09/20/2018	5.000	145,413						255,550	04/30/2018
100136074		ROYSE CITY	TX		11/16/2023	8.375	145,416						220,000	10/12/2023
100084679		QUINCY	FL		08/02/2022	8.750	145,418						206,000	06/27/2022
100164062		BAKERSFIELD	CA		08/21/2024	8.375	145,422		(15)				195,000	07/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100087091		PHILADELPHIA	PA		11/04/2022	8.000	145,424						185,000	09/29/2022
100116941		HAMPTON	VA		07/20/2023	4.375	145,424						292,000	03/01/2024
100113856		AVENTURA	FL		06/29/2023	8.250	145,426						1,385,000	05/16/2022
100146858		SEMINOLE	FL		03/21/2024	9.750	145,432						174,000	10/13/2023
100057862		CHARLOTTE	NC		06/30/2021	3.625	145,436						205,000	04/22/2021
100048674		CHARLOTTE	NC		11/20/2020	4.500	145,437						280,250	07/31/2020
100057547		DALLAS	TX		06/30/2021	3.500	145,450						325,000	05/10/2021
100169237		CHICAGO	IL		09/27/2024	7.470	145,463						200,000	08/19/2024
100013216		BAKERSFIELD	CA		05/25/2017	4.250	145,466						165,000	01/31/2017
100165017		GAINESVILLE	FL		08/28/2024	8.624	145,470						215,000	08/08/2024
100156865		BALTIMORE	MD		06/27/2024	8.125	145,489						190,000	05/14/2024
100012943		PALM COAST	FL		05/25/2017	4.000	145,494						183,000	01/31/2017
100084293		UTRECHT	NLD		06/30/2022	3.900	145,495					(9,567)	223,792	06/30/2024
100103520		HOUSTON	TX		05/08/2023	7.875	145,503						209,000	03/16/2023
100133957		CHICAGO	IL		10/25/2023	8.909	145,505						190,000	10/02/2023
100143561		DARBY	PA		02/21/2024	7.600	145,514						205,000	01/18/2024
100164942		ARCHBALD	PA		08/28/2024	7.580	145,515						203,000	07/24/2024
100116580		ROCKVILLE	MD		07/20/2023	10.125	145,515						190,000	03/01/2024
100060096		FRESNO	CA		06/25/2021	4.250	145,516						208,000	04/13/2021
100113610		BRUNSWICK	MD		06/29/2023	4.500	145,522						239,900	06/06/2022
100134621		PEMBROKE PINES	FL		10/30/2023	8.375	145,525						190,000	09/15/2023
100057860		PHILADELPHIA	PA		06/30/2021	3.875	145,527						290,000	04/23/2021
100091641		ATLANTA	GA		03/07/2023	7.750	145,528						214,000	01/17/2023
100186775		GAINESVILLE	FL		12/31/2024	8.250	145,532		31				185,000	08/23/2024
100079005		OMAHA	NE		02/24/2022	3.750	145,543						204,000	01/21/2022
100071829		KEISER	AR		10/14/2021	4.000	145,545						218,000	08/30/2021
100083794		UMATILLA	FL		07/12/2022	7.375	145,545						250,000	06/03/2022
100136807		DOLTON	IL		11/27/2023	8.685	145,557						190,000	09/27/2023
100119648		LINDENWOLD	NJ		08/04/2023	9.125	145,559						245,000	07/18/2023
100045521		HAMPTON	VA		11/25/2020	9.999	145,561						109,250	08/08/2020
100129912		HAZEL CREST	IL		09/27/2023	7.995	145,567						220,000	08/30/2023
100116677		TITUSVILLE	FL		07/20/2023	3.750	145,569						275,000	03/01/2024
100084295		UTRECHT	NLD		06/30/2022	3.900	145,576					(9,572)	223,792	06/30/2024
100143821		VLAARDINGEN	NLD		02/27/2024	5.900	145,578					(6,929)	204,032	06/30/2024
100071995		NAPERVILLE	IL		10/29/2021	5.250	145,578						220,000	09/30/2021
100053395		WOODSTOCK	VA		03/23/2021	8.740	145,579						187,000	01/04/2021
100072003		COLLEGE STATION	TX		10/29/2021	4.875	145,582						182,000	09/30/2021
100113791		CHICAGO	IL		06/29/2023	2.875	145,583						578,000	06/02/2022
100103084		LAKE WORTH	FL		04/21/2023	7.463	145,595		2,047				230,000	03/30/2023
100103165		SCRANTON	PA		04/21/2023	7.990	145,600		1,578				192,000	03/31/2023
100176158		PONTIAC	MI		12/20/2024	7.750	145,600		(3)				176,000	11/12/2024
100029815		LOWELL	MA		10/26/2018	3.000	145,604						272,650	06/01/2018
100114083		WATSONVILLE	CA		06/29/2023	4.750	145,606						805,000	05/16/2022
100071752		FRESNO	CA		10/14/2021	4.125	145,618						270,000	08/19/2021
100145073		UNITED KINGDOM	GBR		03/12/2024	3.650	145,622		6,259			(3,094)	144,992	05/12/2020
100000305		BALTIMORE	MD		09/27/2016	6.000	145,629						275,717	08/22/2016
100091012		CLARENDON	TX		01/31/2023	8.999	145,652						225,000	12/14/2022
100126421		BALTIMORE	MD		08/30/2023	7.906	145,660						191,000	07/17/2023
3310059870		OYSTER BAY	NY		10/31/2023	7.950	145,664						905,000	08/10/2023
100143627		RENSSELAER	NY		02/21/2024	7.710	145,664						180,000	01/19/2024
100076267		SANDSTON	VA		01/07/2022	4.500	145,668						210,000	09/17/2021
100081452		NORFOLK	VA		03/18/2022	3.374	145,672						225,000	01/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100178426		GARDEN CITY	KS		11/21/2024	9.374	145,675		(12)				195,000	10/25/2024
100130403		BELLMORE	NY		09/28/2023	7.249	145,678						995,000	09/11/2023
3310089344		THE BRONX	NY		11/21/2024	8.582	145,679						729,000	10/16/2024
100156894		AZLE	TX		06/27/2024	7.890	145,684						255,000	05/29/2024
100100879		PHOENIX	AZ		04/28/2023	6.625	145,686						322,000	12/08/2021
100174930		BAYTOWN	TX		10/31/2024	9.750	145,687						215,000	04/25/2024
100174444		MUKILTEO	WA		10/31/2024	8.375	145,692						2,183,000	08/14/2024
100065237		HUMBLE	TX		07/14/2021	3.374	145,700						207,500	05/25/2021
100081101		LITTLE ROCK	AR		03/18/2022	3.875	145,705						225,000	12/20/2021
100081471		AUGUSTA	GA		03/18/2022	3.250	145,711						230,000	01/18/2022
100054401		HAMPTON	GA		03/23/2021	6.970	145,719						150,000	12/31/2020
100014202		JACKSONVILLE	FL		08/30/2017	4.000	145,734						244,999	08/30/2017
100109996		FRANKLIN TOWNSHIP	NJ		06/22/2023	7.138	145,739						255,000	05/04/2023
3310053329		MILFORD	NJ		06/29/2023	8.603	145,753						850,000	05/16/2023
100055534		COLD SPRING	MN		03/23/2021	4.625	145,767						277,000	01/05/2021
100057877		FRESNO	CA		06/30/2021	4.500	145,773						205,000	04/21/2021
100064985		SHARPSBURG	GA		07/14/2021	3.875	145,774						234,000	05/12/2021
100043106		NEWARK	NJ		05/28/2020	4.125	145,788						370,000	01/30/2020
100027767		SUSANVILLE	CA		10/26/2018	4.625	145,792						153,805	06/01/2018
100013603		FORT MYERS	FL		05/25/2017	4.625	145,794						239,900	01/31/2017
100024303		DALLAS	TX		09/20/2018	5.375	145,799						250,000	09/20/2018
100057544		OXNARD	CA		06/30/2021	3.990	145,816						375,000	05/05/2021
3340071344		DALLAS	TX		04/05/2024	9.445	145,823						570,000	02/19/2024
100181619		PITTSBURGH	PA		12/09/2024	7.494	145,827		7				190,000	10/15/2024
100168782		CUYAHOGA FALLS	OH		09/26/2024	7.875	145,829						211,000	07/01/2024
3500105185		LEHIGH ACRES	FL		08/12/2024	8.960	145,843						1,125,000	06/14/2024
100141631		FRESNO	CA		01/30/2024	8.250	145,844						255,000	01/03/2024
100178346		CHILLICOTHE	OH		11/19/2024	7.999	145,852		3				210,000	10/31/2024
100025919		VISTA	CA		09/20/2018	4.875	145,854						313,500	04/30/2018
100164943		KERHONKSON	NY		08/28/2024	7.840	145,856						220,000	07/01/2024
100100248		RALEIGH	NC		03/17/2023	8.095	145,858						240,000	03/01/2023
3340081792		LEHIGH ACRES	FL		08/26/2024	9.265	145,871						624,000	07/24/2024
100023282		CORINTH	TX		08/16/2018	5.375	145,881						199,900	06/19/2018
100045548		SAINT ALBANS	VT		11/25/2020	7.220	145,891						180,500	02/09/2020
100044923		SPARKS	NV		11/19/2020	5.250	145,891						304,000	04/11/2020
100081104		LITTLE ROCK	AR		03/18/2022	3.875	145,894						228,000	12/20/2021
100129818		GALLATIN	TN		09/27/2023	7.875	145,911						356,000	09/07/2023
100145076		UNITED KINGDOM	GBR		03/12/2024	3.390	145,935		6,576			(3,148)	147,500	03/04/2020
100057533		PRINEVILLE	OR		06/30/2021	3.499	145,939						300,000	04/27/2021
100046184		WILLINGBORO	NJ		11/25/2020	5.361	145,942						156,750	08/09/2020
100185085		HOUSTON	TX		12/20/2024	7.499	145,945		(5)				245,000	11/25/2024
100101829		GREENVILLE	SC		03/31/2023	8.300	145,945						239,000	03/03/2023
3310091631		LINDEN	NJ		12/19/2024	7.700	145,946						850,000	10/14/2024
100110751		HAMDEN	CT		08/11/2023	9.375	145,958						210,000	06/23/2023
3310084481		WEST HEMPSTEAD	NY		09/26/2024	8.498	145,961						750,000	08/30/2024
100027915		FRANKLIN SQUARE	NY		10/26/2018	2.000	145,961						532,000	05/30/2018
100143895		GLEN ALLEN	VA		03/06/2024	7.500	145,961						185,000	01/11/2024
100143638		GARY	IN		02/21/2024	8.050	145,966						191,000	01/26/2024
100065951		KATWIJK	NLD		07/30/2021	8.030	145,966					(9,598)	215,000	06/30/2024
100082034		LEIDEN	NLD		03/30/2022	3.250	145,966					(9,598)	177,475	12/01/2023
100048644		GEORGETOWN	KY		11/20/2020	3.625	145,970						164,350	07/31/2020
100113823		PUYALLUP	WA		06/29/2023	6.375	145,972						635,000	06/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101186		FLORIDA CITY	FL		04/28/2023	5.000	145,991						300,000	12/29/2021
100055441		WATERTOWN	MA		03/23/2021	6.500	146,001						909,900	12/31/2020
100185548		OCALA	FL		12/20/2024	7.375	146,009		(5)				257,000	10/11/2024
100137270		NETHERLANDS	NLD		11/28/2023	6.400	146,018					(9,601)	216,900	12/01/2023
100079527		LAFAYETTE	LA		04/25/2022	4.625	146,024						319,000	01/13/2022
100046312		BROOKLYN	NY		11/25/2020	5.250	146,025						593,750	08/31/2020
100181528		HAUULA	HI		12/06/2024	7.250	146,028		(2)				205,000	10/07/2024
100091905		SCHIEDAM/VLAARDINGEN	NLD		01/27/2023	4.670	146,034					(9,602)	188,000	12/01/2023
100086307		ROTTERDAM	NLD		08/29/2022	3.950	146,034					(9,602)	188,000	12/01/2023
100082040		ROTTERDAM	NLD		03/30/2022	2.750	146,034					(9,602)	188,000	12/01/2023
100172717		FAYETTEVILLE	NC		11/21/2024	6.875	146,040		(2)				207,000	10/17/2024
100060192		LAFAYETTE	LA		06/25/2021	3.874	146,042						200,000	04/29/2021
100181560		CLEVELAND HEIGHTS	OH		12/09/2024	7.980	146,043		8				190,000	10/22/2024
100024976		MINNEAPOLIS	MN		09/20/2018	4.250	146,056						228,000	04/30/2018
100132779		FAYETTEVILLE	NC		11/03/2023	8.000	146,060						216,000	06/29/2023
100017993		MODESTO	CA		05/22/2018	5.250	146,070						240,000	03/15/2018
100143008		NEWINGTON	CT		02/12/2024	10.624	146,076						305,000	01/19/2024
100099844		UNIVERSITY PARK	IL		02/28/2023	7.944	146,076						205,000	01/27/2023
100184398		EDINBURG	TX		12/16/2024	8.500	146,077		(5)				202,000	10/21/2024
100076478		CHICAGO	IL		12/21/2021	5.499	146,089						185,000	11/04/2021
100102398		ENTERPRISE	OR		06/07/2023	6.999	146,092						275,000	09/28/2022
100110861		PLANT CITY	FL		06/29/2023	6.820	146,092						287,000	05/16/2022
100112067		ATLANTA	GA		06/29/2023	2.875	146,123						345,000	06/21/2022
3310066115		LOWELL	MA		12/28/2023	8.981	146,124						818,000	12/04/2023
3310083395		DEERFIELD BEACH	FL		10/10/2024	8.141	146,124						1,070,000	08/19/2024
3340086056		HILLSIDE	NJ		10/23/2024	8.965	146,124						740,000	09/10/2024
100129967		RIVIERA BEACH	FL		09/27/2023	7.990	146,126		1,618				205,000	08/10/2023
100046425		ANAHEIM	CA		11/25/2020	3.750	146,149						859,750	08/07/2020
3340074625		CHICAGO	IL		05/17/2024	9.681	146,153						550,000	04/06/2024
100024655		LODI	CA		09/20/2018	4.375	146,158						308,750	04/30/2018
100055601		AUBURNDALE	FL		03/23/2021	4.250	146,160						308,000	12/31/2020
100047385		EVERETT	WA		11/20/2020	3.625	146,187						422,750	07/31/2020
100164696		COEUR D ALENE	ID		08/23/2024	8.500	146,188						1,451,287	07/26/2024
100023835		STEWARTSVILLE	NJ		09/04/2018	5.750	146,198						198,000	09/04/2018
100130012		CHESTER	PA		09/27/2023	8.602	146,199						191,000	08/07/2023
100139472		OCALA	FL		12/28/2023	9.999	146,201						180,000	12/01/2023
100153446		MAYFIELD	PA		05/30/2024	8.160	146,206						182,000	04/08/2024
100165354		KENNER	LA		08/29/2024	7.750	146,208						202,000	08/07/2024
100172899		HARROGATE	TN		10/25/2024	6.750	146,213						230,000	09/12/2024
100054138		OPA LOCKA	FL		03/23/2021	4.625	146,225						249,000	01/05/2021
100114599		BAKERSFIELD	CA		06/29/2023	7.125	146,226						205,000	05/23/2023
100068251		CASSELBERRY	FL		08/25/2021	4.375	146,227						210,000	06/17/2021
100080387		DENISON	TX		04/14/2022	4.875	146,241						232,000	01/21/2022
100117008		PHILADELPHIA	PA		07/20/2023	5.375	146,243						227,000	03/01/2024
3500105183		LEHIGH ACRES	FL		08/12/2024	8.960	146,256						1,155,000	06/14/2024
100013637		APPLE VALLEY	CA		05/25/2017	5.000	146,258						220,000	01/31/2017
100186230		LYNCHBURG	VA		12/27/2024	6.999	146,267						210,000	12/05/2024
100028823		NAUGATUCK	CT		10/26/2018	3.875	146,269						170,050	05/31/2018
100141040		PITTSBURGH	PA		02/20/2024	8.875	146,272						275,000	01/22/2024
100101800		AURORA	IL		03/31/2023	7.914	146,276						224,000	03/06/2023
100133812		TULSA	OK		10/20/2023	8.750	146,282						248,000	09/21/2023
100155019		STERLING	CO		07/19/2024	7.250	146,292						193,000	02/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100020371		VIRGINIA BEACH	VA		07/27/2018	5.375	146,297						227,000	07/27/2018
100119765		LANSING	IL		08/08/2023	7.991	146,328						200,000	06/26/2023
100025304		HENRYVILLE	PA		09/20/2018	3.750	146,338						352,000	07/07/2023
100107964		CORAL SPRINGS	FL		06/29/2023	8.750	146,340						200,000	05/11/2023
100031775		MIAMI	FL		03/29/2019	4.000	146,340						344,000	12/07/2018
100064846		TOWSON	MD		07/14/2021	4.250	146,344						199,000	05/22/2021
100014171		LANCASTER	CA		05/25/2017	4.250	146,357						198,000	01/31/2017
100110949		BETHEL PARK	PA		06/29/2023	7.000	146,358						195,000	05/18/2022
100148641		XENIA	OH		05/15/2024	8.125	146,376						180,000	04/02/2024
100132724		DARBY	PA		11/03/2023	10.000	146,394						200,000	07/19/2023
100019802		LAKE HARMONY	PA		07/26/2018	5.490	146,410						200,000	04/16/2018
100057594		GROVETOWN	GA		06/30/2021	3.374	146,416						215,000	05/17/2021
100182266		CHICKASHA	OK		12/12/2024	5.625	146,423		13				207,000	10/24/2024
100079004		OMAHA	NE		02/24/2022	4.000	146,423						195,000	01/21/2022
100087007		MEMPHIS	TN		11/04/2022	8.125	146,430						185,000	09/27/2022
100141699		DAYTON	OH		01/30/2024	7.999	146,433						225,000	01/08/2024
100049831		NEWTON	NJ		11/20/2020	3.250	146,443						190,000	07/31/2020
100152923		SAN ANTONIO	TX		05/22/2024	8.625	146,450						175,000	03/28/2024
100144712		UNITED KINGDOM	GBR		03/12/2024	9.500	146,454		6,060			(3,217)	145,000	01/24/2020
100117787		GARDENA	CA		07/20/2023	7.250	146,458		2,340				350,000	03/01/2024
100176869		TEXAS CITY	TX		11/15/2024	8.500	146,458		(17)				186,000	10/04/2024
100181574		DARBY	PA		12/09/2024	7.470	146,459		8				205,000	10/25/2024
3340077939		WILLIS	TX		08/26/2024	9.170	146,460						770,000	06/10/2024
100159880		POMPANO BEACH	FL		08/16/2024	7.250	146,479						228,000	04/04/2024
100180865		UNITED KINGDOM	GBR		11/27/2024	5.890	146,492					(1,872)	155,000	11/04/2024
100154951		WINTER GARDEN	FL		07/19/2024	7.000	146,511						245,000	02/15/2024
100154520		FORT WORTH	TX		06/14/2024	7.250	146,523		18				188,000	05/30/2024
100080000		WOODBRIDGE	VA		04/08/2022	6.374	146,526						185,000	01/31/2022
100159891		FORT LAUDERDALE	FL		08/16/2024	8.375	146,527						200,000	04/08/2024
100081531		CHAMBERSBURG	PA		03/18/2022	3.625	146,529						200,000	01/14/2022
100081538		CHAMBERSBURG	PA		03/18/2022	3.625	146,529						200,000	01/14/2022
100030557		BOYNTON BEACH	FL		12/20/2018	5.875	146,529						449,000	09/30/2018
100043182		NORWALK	CA		05/28/2020	8.875	146,533						469,900	03/30/2020
100013432		BOYNTON BEACH	FL		05/25/2017	4.125	146,536						135,000	01/31/2017
100108432		LAKE WALES	FL		05/25/2023	7.913	146,540						195,000	04/26/2023
100155503		PUEBLO	CO		06/18/2024	9.990	146,546						565,000	03/27/2024
100154769		NEWPORT NEWS	VA		07/19/2024	7.000	146,556						235,000	01/30/2024
100075911		PHILADELPHIA	PA		01/07/2022	3.999	146,571						200,000	10/29/2021
100013442		MINNEAPOLIS	MN		05/25/2017	4.625	146,578						155,000	01/31/2017
100029468		MEDFORD	OR		10/26/2018	4.500	146,583						275,500	05/30/2018
100020332		LANCASTER	CA		07/17/2018	5.625	146,587						199,900	07/17/2018
100046535		WILMINGTON	DE		11/25/2020	3.875	146,589						283,100	08/31/2020
100176777		HOUSTON	TX		11/15/2024	9.750	146,598						200,000	08/17/2022
100164959		SHARON HILL	PA		08/28/2024	7.490	146,613						190,000	08/06/2024
3310081026		HEMPSTEAD	NY		08/26/2024	8.771	146,614						878,000	06/21/2024
100088958		HARTWELL	GA		11/15/2022	7.375	146,619						425,000	10/05/2022
100141190		PHILADELPHIA	PA		01/30/2024	7.980	146,635						200,000	12/15/2023
100168855		UNITED KINGDOM	GBR		09/26/2024	5.740	146,640					(10,508)	160,000	08/28/2024
100099611		DALLAS	NC		04/06/2023	9.500	146,647						165,000	02/24/2023
100157891		JACKSONVILLE	FL		07/09/2024	5.250	146,651						238,000	03/28/2024
100017899		GREENVILLE	SC		05/30/2018	5.375	146,655						250,000	03/05/2018
100040097		CLARKSTON	GA		01/28/2020	4.875	146,660						215,000	09/05/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113484		SAN CLEMENTE	CA		06/29/2023	5.000	146,664						1,700,000	06/03/2022
100129274		PORT SAINT LUCIE	FL		09/25/2023	10.750	146,683						182,000	08/25/2023
100026188		SACRAMENTO	CA		09/20/2018	4.250	146,686						323,000	04/30/2018
100067764		NORTH FORT MYERS	FL		09/23/2021	4.500	146,687						225,000	07/29/2021
100067810		LAS VEGAS	NV		09/23/2021	4.250	146,688						234,000	07/30/2021
100068402		FAIRBANKS	AK		08/25/2021	4.500	146,693						212,000	06/22/2021
100099690		SAN ANTONIO	TX		04/06/2023	7.875	146,693						197,000	02/28/2023
100178169		WEST LONG BRANCH	NJ		11/19/2024	8.900	146,706						724,000	08/30/2024
3500108020		FORT LAUDERDALE	FL		09/12/2024	8.045	146,710						960,000	08/04/2024
100045267		FERNLEY	NV		11/25/2020	3.875	146,711						280,250	08/31/2020
100185794		LAUDERHILL	FL		12/26/2024	7.750	146,718		(2)				200,000	10/03/2024
100045182		MESA	AZ		11/25/2020	3.500	146,724						270,750	08/31/2020
100145257		UNITED KINGDOM	GBR		03/12/2024	3.390	146,733					(3,206)	165,000	01/17/2020
100134687		NEW HARTFORD	NY		10/30/2023	8.625	146,760						207,000	09/22/2023
100090087		HOMESTEAD	FL		01/13/2023	8.500	146,762						385,000	11/18/2022
100053510		QUEENS VILLAGE	NY		03/23/2021	6.875	146,762						562,000	12/31/2020
100085999		MX	MEX		08/19/2022	7.850	146,775						240,566	07/22/2022
100112513		OLD ORCHARD BEACH	ME		06/29/2023	5.375	146,777						400,000	05/16/2022
100103063		GASTONIA	NC		06/22/2023	10.000	146,777						190,000	12/05/2022
100047596		PORT ORANGE	FL		11/20/2020	4.375	146,777						312,550	07/31/2020
100043539		RALEIGH	NC		08/13/2020	5.875	146,795						346,750	10/07/2019
100091161		SEASIDE HEIGHTS	NJ		01/31/2023	6.625	146,804						275,000	10/11/2022
100164688		LINCOLN	CA		08/23/2024	9.125	146,832						821,000	07/22/2024
100027794		BOTHELL	WA		10/26/2018	4.250	146,837						285,000	06/01/2018
100079084		WAUKESHA	WI		02/24/2022	4.125	146,844						218,000	01/14/2022
100152474		AUGUSTA	GA		05/16/2024	10.125	146,851						173,000	03/13/2024
100159586		MELBOURNE	FL		07/15/2024	8.750	146,854		(43)				195,000	05/31/2024
100067729		KATY	TX		09/23/2021	3.625	146,864						192,600	08/12/2021
100030093		CANYON	TX		12/20/2018	3.625	146,864						261,000	09/30/2018
100138649		SOUTH EUCLID	OH		02/02/2024	8.625	146,868						217,000	12/12/2023
100028637		MORENO VALLEY	CA		10/26/2018	3.500	146,874						275,500	06/03/2018
3340072499		COLUMBIA STATION	OH		04/12/2024	9.385	146,877						902,000	02/26/2024
100023998		SAINT SIMONS ISLAND	GA		09/10/2018	5.125	146,881						230,000	09/10/2018
100180110		MERRILLVILLE	IN		12/30/2024	7.750	146,888						185,000	11/01/2024
100100712		ZION	IL		04/28/2023	5.875	146,895						185,000	10/15/2021
100136175		ODESSA	TX		12/18/2023	9.750	146,896						200,000	11/09/2023
100028158		LAS VEGAS	NV		10/26/2018	5.125	146,905						232,750	06/01/2018
3340074706		BLUE ISLAND	IL		04/30/2024	9.290	146,916						530,000	04/08/2024
100078799		ZEPHYRHILLS	FL		02/24/2022	3.999	146,918						220,000	01/28/2022
100000369		NEWBURGH	NY		09/27/2016	6.370	146,943						200,000	08/25/2016
100164287		STRONGSVILLE	OH		08/21/2024	6.875	146,944						187,500	07/12/2024
100158326		UNITED KINGDOM	GBR		07/09/2024	3.290	146,949		3,373			(3,181)	160,000	04/20/2022
100153546		UNITED KINGDOM	GBR		05/29/2024	5.740	146,966					(2,137)	155,000	04/29/2024
100025119		LAKELAND	FL		09/20/2018	4.000	146,973						120,650	04/30/2018
100064748		CAPE CORAL	FL		07/14/2021	4.250	146,981						215,000	05/18/2021
100064744		CROSS JUNCTION	VA		07/14/2021	4.875	146,983						240,000	05/18/2021
100180590		SAN ANTONIO	TX		11/26/2024	7.499	146,990		(10)				190,000	11/05/2024
100172752		YAKIMA	WA		11/21/2024	7.875	146,994		(6)				200,000	10/24/2024
100176215		ROSEVILLE	MI		12/20/2024	8.000	146,995		(5)				185,000	11/26/2024
100185893		FAYETTEVILLE	NC		12/26/2024	8.125	146,997		(3)				192,000	12/03/2024
100179356		KANSAS CITY	KS		12/27/2024	9.375	146,999		(1)				175,000	11/19/2024
100088367		PALM SPRINGS	CA		01/06/2023	7.875	147,002						210,000	11/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175789		ALBANY	GA		11/12/2024	7.750	147,004		4				177,000	10/07/2024
100014047		MIDDLETOWN	DE		05/25/2017	4.000	147,009						162,000	01/31/2017
3310084588		OAKLAND	CA		09/10/2024	8.736	147,015						900,000	08/10/2024
100025610		NORTH LAUDERDALE	FL		09/20/2018	3.625	147,028						190,000	04/30/2018
100167825		JACKSONVILLE	FL		09/20/2024	6.499	147,031						210,000	08/30/2024
100119634		CLEVELAND	OH		08/04/2023	7.875	147,044						192,000	07/05/2023
100132387		JACKSONVILLE	FL		11/03/2023	8.000	147,046						245,500	06/14/2023
100055436		HAZEL CREST	IL		03/23/2021	4.125	147,056						120,000	12/31/2020
100112080		ELMER	NJ		06/29/2023	7.500	147,057						320,000	06/05/2022
100155170		ABILENE	TX		07/19/2024	8.875	147,069						175,000	01/11/2024
100134847		MIAMI	FL		10/30/2023	7.625	147,086						300,000	10/05/2023
100118787		PANAMA CITY BEACH	FL		07/25/2023	8.000	147,108						195,000	06/09/2023
100020249		ATLANTA	GA		07/17/2018	5.125	147,119						235,000	07/17/2018
100024495		LAS VEGAS	NV		09/20/2018	4.625	147,138						210,900	04/30/2018
100109978		GARY	IN		06/22/2023	7.709	147,148						225,000	05/09/2023
100067838		OCALA	FL		09/23/2021	4.500	147,157						215,000	07/19/2021
100132734		DELAND	FL		11/03/2023	7.875	147,170						225,000	07/27/2023
100139439		KAHULUI	HI		12/28/2023	8.750	147,182		(70)				185,000	10/20/2023
100108251		KANSAS CITY	MO		05/24/2023	8.875	147,183						197,000	04/11/2023
100131725		DEMOSSVILLE	KY		10/06/2023	7.000	147,186						190,000	07/11/2022
100153971		WASHINGTON	DC		06/05/2024	8.499	147,189						189,675	05/20/2024
100164885		BURLINGTON	NJ		08/28/2024	7.350	147,202		1,008				219,000	07/26/2024
100100075		ST. CLOUD	FL		03/28/2023	11.749	147,209						240,000	02/22/2023
100146714		DALLAS	TX		03/20/2024	6.999	147,212						263,000	02/28/2024
100110033		CUTLER BAY	FL		06/23/2023	8.000	147,220						225,000	05/08/2023
100081015		HACKETTSTOWN	NJ		03/18/2022	3.625	147,236						250,000	01/31/2022
100013260		WOONSOCKET	RI		05/25/2017	5.000	147,246						125,000	01/31/2017
100109774		CORAL SPRINGS	FL		08/04/2023	6.875	147,248						598,000	06/15/2023
100184922		COLORADO SPRINGS	CO		12/17/2024	9.000	147,249		(14)				623,767	10/16/2024
100140667		LAS CRUCES	NM		02/08/2024	9.375	147,265						184,000	01/17/2024
100135999		PALMDALE	CA		11/16/2023	8.250	147,273						230,000	10/04/2023
100028326		LANSING	MI		10/26/2018	4.375	147,273						209,000	06/10/2018
100145178		UNITED KINGDOM	GBR		03/12/2024	9.500	147,274		4,098			(3,224)	149,990	01/20/2020
100012098		SAN DIEGO	CA		03/08/2017	4.495	147,279						390,000	09/02/2016
100162326		SALT LAKE CITY	UT		08/06/2024	9.875	147,283						650,000	06/14/2024
100049000		MIAMI	FL		11/20/2020	4.250	147,291						209,000	07/31/2020
100132781		CORAL SPRINGS	FL		11/03/2023	7.875	147,307		10				230,500	07/06/2023
100048290		CLEVELAND	OH		11/20/2020	3.625	147,321						147,250	07/31/2020
100116276		RENSSELAER	NY		07/20/2023	6.625	147,322		172				200,000	03/01/2024
100173889		CHESAPEAKE	VA		10/31/2024	7.375	147,328						183,000	09/17/2024
100090019		TAMPA	FL		01/13/2023	7.625	147,339						250,000	11/15/2022
100100809		BEACH PARK	IL		04/28/2023	6.250	147,340						322,000	11/18/2021
100110064		PORT ST LUCIE	FL		06/23/2023	6.999	147,349						451,000	05/15/2023
3340068984		WARWICK	NY		02/26/2024	9.627	147,352						760,000	01/21/2024
100127930		CLARKSVILLE	TN		09/08/2023	7.000	147,357						190,000	09/27/2021
100119801		BALTIMORE	MD		08/08/2023	7.820	147,358		1,732				180,000	06/27/2023
100090267		MOUNT DORA	FL		01/13/2023	10.500	147,362						185,000	11/30/2022
100101797		CARPENTERSVILLE	IL		03/31/2023	7.914	147,362						226,000	03/06/2023
100030931		GLEN ARM	MD		04/09/2019	3.625	147,363						522,500	06/12/2018
100165092		UNITED KINGDOM	GBR		08/27/2024	6.390	147,376					(8,747)	210,000	08/13/2024
100029483		COACHELLA	CA		10/26/2018	3.625	147,386						213,750	06/04/2018
100091618		COLUMBUS	OH		03/07/2023	9.125	147,393						190,000	11/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103706		OKLAHOMA CITY	OK		05/08/2023	8.499	147,393		(57)				178,000	03/31/2023
100178391		ORLANDO	FL		11/21/2024	6.874	147,398		(9)				208,000	10/25/2024
100130433		JACKSONVILLE	NC		09/28/2023	7.999	147,399						255,000	09/13/2023
100049583		MIAMI	FL		11/20/2020	4.375	147,410						190,000	07/31/2020
100024119		SAN JACINTO	CA		09/10/2018	5.000	147,421						315,000	09/10/2018
100169337		MIAMI	FL		09/27/2024	7.625	147,424						205,000	08/16/2024
100113820		ASHBURN	VA		06/29/2023	2.875	147,424						525,000	06/04/2022
100147280		BETHLEHEM	PA		03/28/2024	7.950	147,435						192,000	02/16/2024
100168299		MOOSIC	PA		09/20/2024	6.990	147,450						300,000	04/19/2024
100145776		UNITED KINGDOM	GBR		03/12/2024	3.590	147,452		6,685			(3,228)	148,500	03/20/2020
100108194		PLANTATION	FL		05/24/2023	8.625	147,457						225,000	04/17/2023
100176806		GARLAND	TX		11/15/2024	7.375	147,463		(29)				303,000	08/26/2024
100116102		FORNEY	TX		07/20/2023	4.875	147,463						343,000	03/01/2024
100011980		BOYNTON BEACH	FL		03/08/2017	5.500	147,469						310,000	09/02/2016
100070468		ANTIOCH	IL		09/23/2021	4.125	147,470						210,000	08/16/2021
100172187		IMPERIAL	PA		10/17/2024	8.375	147,485						200,000	09/16/2024
100126394		BALTIMORE	MD		08/30/2023	7.850	147,499						195,000	08/03/2023
100136609		COLUMBUS	OH		11/22/2023	7.625	147,500						200,000	10/24/2023
100164984		TOPEKA	KS		08/28/2024	8.374	147,502						176,000	07/29/2024
100161748		CLAREMORE	OK		07/30/2024	7.990	147,504						222,000	06/12/2024
100185885		DANBURY	CT		12/26/2024	8.125	147,508		(2)				190,000	12/03/2024
3310051480		WEST BABYLON	NY		05/25/2023	8.295	147,517						730,000	03/22/2023
100160352		PHILADELPHIA	PA		09/06/2024	7.500	147,519						203,000	07/16/2024
100101777		MEMPHIS	TN		03/31/2023	8.353	147,530						215,000	03/08/2023
100054331		MANITOWOC	WI		03/23/2021	6.739	147,534						165,000	01/07/2021
100111524		ETHEL	LA		06/29/2023	4.375	147,543						340,000	06/04/2022
100165853		DAYTONA BEACH	FL		08/29/2024	7.250	147,557						227,000	07/24/2024
100111844		BARRINGTON	IL		06/29/2023	6.000	147,565						230,000	06/02/2022
100116875		CONWAY	AR		07/20/2023	6.990	147,570						204,200	03/01/2024
100043628		WESTBURY	NY		08/13/2020	5.875	147,581						342,000	08/15/2019
100013923		WILMINGTON	NC		05/25/2017	4.125	147,582						189,000	01/31/2017
100086334		GORREDIJK	NLD		08/29/2022	4.850	147,587					(9,704)	190,000	12/01/2023
100086325		GORREDIJK	NLD		08/29/2022	4.750	147,587					(9,704)	182,954	12/01/2023
100082052		SPIJKENISSE	NLD		03/30/2022	3.350	147,587					(9,704)	179,438	12/01/2023
100153752		LEEUWARDEN	NLD		05/30/2024	6.000	147,587					(6,725)	178,125	06/30/2024
100081983		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.750	147,587					(9,704)	190,000	12/01/2023
100065897		ROTTERDAM	NLD		07/30/2021	8.080	147,587					(9,704)	178,125	06/01/2021
100116230		BAKERSFIELD	CA		07/20/2023	4.250	147,590						255,000	03/01/2024
100145770		UNITED KINGDOM	GBR		03/12/2024	3.390	147,597		6,257			(3,225)	150,000	02/17/2020
100145768		UNITED KINGDOM	GBR		03/12/2024	3.390	147,603		6,256			(3,225)	150,000	02/17/2020
100012305		CHICAGO	IL		04/28/2017	3.750	147,612						230,000	01/31/2017
100175078		CHICAGO	IL		11/05/2024	7.999	147,615						187,000	10/15/2024
100017228		PHILADELPHIA	PA		04/26/2018	4.125	147,625						185,000	12/31/2017
100067930		NORTH CHARLESTON	SC		09/23/2021	4.750	147,642						200,000	07/30/2021
100149935		DAYTONA BEACH	FL		06/07/2024	7.750	147,644						205,000	04/10/2024
100158483		NORTH MIAMI	FL		07/10/2024	7.250	147,651						405,000	04/12/2024
100048906		WEST NEW YORK	NJ		11/20/2020	4.875	147,653						650,750	07/31/2020
100049258		LAND O LAKES	FL		11/20/2020	4.750	147,654						324,140	07/31/2020
100133999		SOUTHBURY	CT		10/25/2023	8.200	147,663		1,386				190,000	09/15/2023
100161570		UNITED KINGDOM	GBR		07/29/2024	5.740	147,688					(4,071)	156,000	07/10/2024
100164144		PENSACOLA	FL		08/21/2024	6.999	147,691						212,000	07/31/2024
100143780		PHILADELPHIA	PA		02/27/2024	9.875	147,692						244,900	12/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120632		SAN ANTONIO	TX		08/18/2023	6.999	147,702						210,000	07/31/2023
100000518		HAYWARD	CA		09/27/2016	3.500	147,705						486,897	08/22/2016
100148680		UNCASVILLE	CT		04/16/2024	7.374	147,709		(52)				287,000	03/26/2024
100126660		MOUNTAIN VIEW	CA		08/30/2023	4.250	147,710						2,500,000	05/15/2022
100165012		PRINCESS ANNE	MD		08/28/2024	7.375	147,713						195,000	07/31/2024
100019748		TEMPE	AZ		07/26/2018	5.250	147,731						235,000	05/07/2018
100109102		ORLANDO	FL		06/05/2023	8.625	147,740		3,204				260,000	05/05/2023
100112122		FONDA	NY		06/29/2023	6.875	147,743						347,500	06/02/2022
100087378		FRESNO	CA		10/25/2022	5.875	147,760						225,000	04/19/2022
100154776		FRESNO	CA		07/19/2024	6.500	147,763						385,000	03/06/2024
100057978		ALBUQUERQUE	NM		06/30/2021	4.750	147,763						201,000	04/13/2021
100119811		BALTIMORE	MD		08/08/2023	7.816	147,771						210,000	06/30/2023
100156148		HOUSTON	TX		07/25/2024	9.625	147,772						194,000	06/05/2024
100164066		WEST SPRINGFIELD	MA		08/21/2024	7.375	147,794						270,000	06/18/2024
100134488		HUMBLE	TX		10/30/2023	7.499	147,803						280,000	09/29/2023
100100911		HYATTSVILLE	MD		04/28/2023	5.750	147,809						200,000	01/20/2022
100076059		PORT CHARLOTTE	FL		01/07/2022	4.375	147,820						190,000	10/29/2021
100045086		PALM DESERT	CA		11/19/2020	3.375	147,829						255,080	07/31/2020
3500109039		SAN DIEGO	CA		10/30/2024	8.380	147,829						8,850,000	09/06/2024
100132719		SALEM	NJ		11/03/2023	10.375	147,829						180,000	08/17/2023
100088233		BRISTOL	CT		10/17/2022	7.765	147,832						220,000	09/13/2022
100100188		TRENTON	NJ		03/17/2023	8.146	147,838						220,000	02/17/2023
100116534		CHICAGO	IL		07/20/2023	4.625	147,839						285,000	03/01/2024
100064959		TAYLORS	SC		07/14/2021	4.125	147,840						206,000	05/04/2021
100081405		CHICAGO	IL		03/18/2022	3.625	147,843						325,000	12/17/2021
100057871		ARIZONA CITY	AZ		06/30/2021	4.550	147,856						207,000	04/13/2021
3410000559		ORLANDO	FL		09/24/2024	8.916	147,865						972,000	09/01/2024
100047654		NORWALK	CT		11/20/2020	6.750	147,879						464,550	07/31/2020
100114333		FLAGSTAFF	AZ		06/29/2023	6.750	147,879						480,000	06/08/2022
3340064958		OCALA	FL		02/26/2024	9.170	147,880						596,000	11/14/2023
100099820		MIAMI	FL		02/28/2023	7.814	147,891						225,000	01/24/2023
100167930		BULLHEAD CITY	AZ		09/20/2024	7.499	147,898						175,000	08/26/2024
100013357		LEHIGH ACRES	FL		05/25/2017	4.000	147,900						307,000	01/03/2023
100186235		NORTH LAS VEGAS	NV		12/27/2024	7.749	147,903		(2)				265,000	12/06/2024
100166440		SOUTH PADRE ISLAND	TX		10/31/2024	6.875	147,907		34				360,000	09/12/2024
100182303		MANSFIELD	TX		12/12/2024	5.490	147,910		13				465,000	10/16/2024
100029581		BONAIRE	GA		10/26/2018	4.250	147,931						268,646	06/05/2018
100165642		LAS CRUCES	NM		10/04/2024	8.000	147,936						176,500	09/03/2024
100113657		CARSON	CA		06/29/2023	3.625	147,938						860,000	05/16/2022
100026377		PERRIS	CA		09/26/2018	4.625	147,940						163,500	06/13/2018
100163951		POCOMOKE CITY	MD		10/04/2024	7.625	147,945						190,000	08/16/2024
100147892		ROSEVILLE	CA		04/08/2024	6.375	147,955						453,000	01/22/2024
100057535		CAROLINA BEACH	NC		06/30/2021	3.750	147,971						253,000	04/16/2021
100032101		MESA	AZ		03/29/2019	3.125	147,975						280,000	12/07/2018
100101968		KATY	TX		04/14/2023	8.999	147,979						190,000	02/10/2023
100134372		BEAUMONT	TX		10/27/2023	9.250	147,983						502,000	07/24/2023
100031612		RED BLUFF	CA		03/29/2019	3.750	147,995						250,000	12/07/2018
100091340		MAZATLAN	MEX		01/17/2023	8.393	147,999						257,374	12/22/2022
100031972		MIRAMAR	FL		03/29/2019	3.875	148,003						420,000	12/07/2018
100161577		UNITED KINGDOM	GBR		07/29/2024	5.790	148,006					(4,080)	170,000	06/28/2024
100161618		UNITED KINGDOM	GBR		07/29/2024	5.790	148,006					(4,080)	219,000	06/28/2024
100135039		COLUMBUS	OH		10/30/2023	8.000	148,018						215,000	10/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134644		WINTER HAVEN	FL		10/30/2023	7.750	148,024						260,000	09/19/2023
100019766		RENO	NV		07/26/2018	5.125	148,029						305,000	03/19/2018
100184421		EAST POINT	GA		12/17/2024	6.875	148,031		3				222,000	10/31/2024
100179865		JOLIET	IL		11/22/2024	7.625	148,034		(16)				188,000	10/07/2024
100044469		LIVERMORE	CA		11/19/2020	3.500	148,069						726,750	07/24/2019
100014398		NORTH BRUNSWICK	NJ		09/27/2017	3.500	148,073						239,000	07/29/2017
100128019		LOUISVILLE	KY		09/08/2023	7.000	148,084						187,000	08/09/2022
3410000616		GYPSUM	CO		12/09/2024	9.268	148,085						2,280,000	10/22/2024
100116183		CHICAGO	IL		07/20/2023	3.875	148,085						370,000	03/01/2024
100109903		KANSAS CITY	MO		06/22/2023	7.080	148,086						210,000	05/16/2023
100186751		MEMPHIS	TN		12/31/2024	7.999	148,093		31				190,000	08/30/2024
100076195		RIO RANCHO	NM		01/07/2022	4.125	148,098						322,500	11/08/2021
3340071979		PORT CHARLOTTE	FL		04/05/2024	9.593	148,104						630,000	02/29/2024
3340073324		INDIANAPOLIS	IN		04/05/2024	9.385	148,104						950,000	03/06/2024
100091897		CULEMBORG	NLD		01/27/2023	6.050	148,105					(9,738)	261,000	12/01/2023
100166438		DALLAS	TX		10/31/2024	8.000	148,125						265,000	09/13/2024
100152012		PROVO	UT		06/14/2024	7.250	148,126						310,000	05/17/2024
100054749		VERNON HILLS	IL		03/23/2021	4.625	148,134						172,000	01/04/2021
100101601		ATHENS	TN		04/26/2023	7.500	148,134						196,000	03/11/2023
100068027		EL PASO	TX		09/23/2021	3.500	148,135						196,000	08/30/2021
100134641		LIVINGSTON	LA		10/30/2023	8.000	148,165						235,000	09/18/2023
100115131		TRENTON	NJ		07/17/2023	7.506	148,177		2,000				205,000	06/22/2023
100047308		WORCESTER	MA		11/20/2020	5.000	148,179						231,444	07/31/2020
100117655		MYRTLE BEACH	SC		07/20/2023	9.750	148,191						197,000	03/01/2024
100144824		UNITED KINGDOM	GBR		03/12/2024	3.550	148,191		6,569			(3,224)	150,000	12/13/2019
100161905		KANSAS CITY	MO		07/31/2024	7.375	148,195						195,000	07/12/2024
100128247		KANSAS CITY	MO		09/14/2023	8.499	148,196						199,000	08/15/2023
100165981		JACKSONVILLE	FL		09/06/2024	7.125	148,201						185,000	08/20/2024
100026455		PLUM BORO	PA		09/26/2018	3.000	148,211						244,000	06/14/2018
100119066		JOLIET	IL		07/27/2023	9.250	148,222						180,000	06/23/2023
100114139		ZEPHYRHILLS	FL		06/29/2023	3.430	148,223						345,000	05/16/2022
100068272		SEGUIN	TX		08/25/2021	4.250	148,245						258,000	05/14/2021
100057711		ATLANTA	GA		06/30/2021	4.375	148,249						190,000	05/17/2021
100138935		NEWPORTNEWS	VA		12/21/2023	7.875	148,251						242,000	05/16/2022
100136760		SHARON HILL	PA		11/27/2023	8.454	148,261						210,000	10/19/2023
100112162		ROOSEVELT	NY		06/29/2023	5.875	148,263						462,000	05/16/2022
100044504		PAWTUCKET	RI		11/19/2020	5.000	148,288						185,250	08/08/2019
100111397		PHOENIX	AZ		06/29/2023	5.900	148,296						345,000	05/16/2022
100133945		PLEASANTVILLE	NJ		10/25/2023	9.459	148,296						205,000	09/29/2023
100139477		CARLISLE	IA		12/28/2023	8.999	148,298						225,000	11/30/2023
100176835		ATLANTA	GA		11/15/2024	8.625	148,300						170,000	08/21/2024
100064875		CLAWSON	MI		07/14/2021	4.250	148,310						202,000	05/11/2021
100141666		BROOKLYN	MD		01/30/2024	8.875	148,310						190,000	01/08/2024
100143622		PLYMOUTH	PA		02/21/2024	7.790	148,311						205,000	01/11/2024
100025530		BROCKTON	MA		09/20/2018	4.500	148,312						280,000	11/11/2022
100113311		RALEIGH	NC		06/29/2023	6.000	148,314						665,000	05/16/2022
3340069001		PALM BAY	FL		04/19/2024	9.682	148,325						720,000	11/22/2023
100164105		BEAVER FALLS	PA		08/21/2024	9.499	148,328						215,000	07/30/2024
100147449		AUGUSTA	GA		04/03/2024	8.750	148,339						188,000	02/13/2024
100013821		ORLANDO	FL		05/25/2017	4.375	148,339						245,000	01/31/2017
100047108		GURNEE	IL		11/20/2020	6.875	148,339						299,250	07/31/2020
100184863		WARRENTON	VA		12/17/2024	8.625	148,343		(17)				890,877	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054505		ENTERPRISE	AL		03/23/2021	4.000	148,355						165,000	01/04/2021
100109234		PHILADELPHIA	PA		07/21/2023	9.875	148,357		(58)				200,000	06/07/2023
100081202		TULSA	OK		03/18/2022	4.125	148,360						196,000	01/21/2022
100114173		LONG BEACH	CA		06/29/2023	5.875	148,361						660,000	05/15/2022
100145767		UNITED KINGDOM	GBR		03/12/2024	3.390	148,364		6,689			(3,200)	150,000	03/04/2020
100172650		SHELTON	WA		11/21/2024	7.000	148,364		(10)				1,358,000	10/31/2024
100100736		AURORA	IL		04/28/2023	6.750	148,381						175,000	10/14/2021
100027782		CHICAGO	IL		10/26/2018	4.000	148,389						242,250	06/04/2018
100152873		BROKEN ARROW	OK		05/22/2024	8.375	148,401						173,000	04/18/2024
3340068052		HILO	HI		03/21/2024	9.140	148,410						750,000	01/10/2024
100134851		COLONIE	NY		10/30/2023	7.625	148,412		1,404				300,000	09/28/2023
100133808		OKLAHOMA CITY	OK		10/20/2023	8.625	148,414						180,000	09/27/2023
100119011		NORTH ADAMS	MA		07/27/2023	7.499	148,418						210,000	06/26/2023
100025587		PROSPECT	ME		09/20/2018	4.000	148,427						152,000	04/30/2018
100161307		EAGAN	MN		07/25/2024	6.375	148,429						465,000	05/31/2024
100046211		LAWRENCEBURG	IN		11/25/2020	5.125	148,430						213,750	08/31/2020
100012912		VICTORVILLE	CA		05/25/2017	4.625	148,451						175,000	01/31/2017
100119721		NORTH RIDGEVILLE	OH		08/08/2023	7.776	148,452						210,000	06/29/2023
100178413		WAYCROSS	GA		11/21/2024	7.874	148,454		(16)				202,000	10/07/2024
100099745		TRENTON	NJ		02/28/2023	8.162	148,462						195,000	02/09/2023
100032144		SALINAS	CA		03/29/2019	3.900	148,465						425,000	12/09/2018
100126387		BALTIMORE	MD		08/30/2023	7.650	148,466						230,000	08/01/2023
100117009		ALBUQUERQUE	NM		07/20/2023	5.625	148,468						235,000	03/01/2024
100158395		UNITED KINGDOM	GBR		07/09/2024	3.790	148,474		3,667			(3,214)	160,000	05/18/2022
100155633		DAVENPORT	FL		06/18/2024	8.625	148,491						435,091	03/18/2024
100161877		FRESNO	CA		07/31/2024	7.999	148,499						245,000	07/02/2024
100154120		RIO RANCHO	NM		07/11/2024	7.750	148,515		(19)				268,000	06/13/2024
100067803		BOZRAH	CT		09/23/2021	4.125	148,515						210,000	07/21/2021
100013638		VAN BUREN	MI		05/25/2017	4.500	148,517						205,000	01/31/2017
100174991		LUBBOCK	TX		10/31/2024	11.375	148,517						215,000	06/13/2024
3340070155		SPRINGFIELD	MA		03/14/2024	9.288	148,520						600,000	02/03/2024
100084720		IMPERIAL	CA		08/02/2022	8.000	148,520						215,000	07/07/2022
100149917		PORTLAND	OR		04/29/2024	7.750	148,530						355,000	04/04/2024
100029291		HOLLYWOOD	FL		10/26/2018	4.000	148,533						217,550	05/31/2018
100184705		BUFORD	GA		12/17/2024	7.750	148,538		(8)				886,416	10/04/2024
100070495		LUFKIN	TX		09/23/2021	4.500	148,540						218,000	07/30/2021
100024616		SURPRISE	AZ		09/20/2018	4.625	148,553						206,150	04/30/2018
100111019		CATHEDRAL CITY	CA		06/29/2023	6.500	148,558						214,900	05/14/2022
100128339		KANSAS CITY	KS		09/14/2023	8.750	148,570						190,000	08/08/2023
100133764		IRVING	TX		10/20/2023	7.250	148,571						320,000	09/25/2023
100184832		DALLAS	GA		12/17/2024	8.625	148,573		444				367,566	10/16/2024
100138077		GRASS VALLEY	CA		12/13/2023	7.750	148,579						688,000	11/09/2023
100078982		PONCHATOULA	LA		02/24/2022	4.125	148,587						205,000	12/15/2021
100127994		COLUMBIA	TN		09/08/2023	7.000	148,591						185,000	09/12/2022
100146687		CONROE	TX		03/20/2024	10.625	148,596						150,000	02/19/2024
100158246		UNITED KINGDOM	GBR		07/09/2024	3.590	148,622		2,240			(3,218)	188,000	09/01/2021
100134388		CLIFTON	NJ		10/27/2023	7.250	148,622						200,000	06/30/2023
100089673		DEVENTER	NLD		11/29/2022	5.100	148,623					(9,772)	205,000	12/01/2023
100081906		ROTTERDAM	NLD		03/30/2022	3.400	148,623					(9,772)	192,834	12/01/2023
100079536		CLAYTON	GA		04/08/2022	5.849	148,624						235,000	01/28/2022
100164887		WILMINGTON	DE		08/28/2024	7.150	148,624						196,000	08/06/2024
3340089420		PHILADELPHIA	PA		11/14/2024	8.844	148,633						640,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100000435		PALMETTO	FL		09/27/2016	5.250	148,638						206,921	08/22/2016
100043004		OSAGE BEACH	MO		05/28/2020	3.375	148,639						297,000	12/16/2019
100028410		MIAMI	FL		10/26/2018	4.750	148,640						230,375	05/31/2018
100024849		STOCKBRIDGE	GA		09/20/2018	4.000	148,641						218,500	04/30/2018
100046226		LEXINGTON	SC		11/25/2020	4.125	148,646						247,855	08/31/2020
100013545		STOCKTON	CA		05/25/2017	4.625	148,657						185,000	01/31/2017
3340073854		PENSACOLA	FL		04/19/2024	9.290	148,658						820,000	03/25/2024
100103591		OCALA	FL		05/08/2023	7.625	148,665						190,000	03/15/2023
100043497		OREM	UT		08/13/2020	5.500	148,668						308,750	12/18/2019
100076833		WINCHESTER	KY		12/27/2021	5.271	148,669						177,000	12/10/2021
100044498		CRESTLINE	CA		11/19/2020	5.698	148,681						287,850	07/23/2019
100080418		SACRAMENTO	CA		04/14/2022	5.375	148,690						210,000	02/18/2022
100100751		TRENTON	NJ		04/28/2023	6.990	148,695						205,000	10/29/2021
100086666		STUART	FL		09/30/2022	8.000	148,699						255,000	08/29/2022
100026155		WINTER HAVEN	FL		09/20/2018	4.000	148,716						185,250	04/30/2018
100076044		TOMBALL	TX		01/07/2022	4.250	148,719						195,000	10/27/2021
100128502		MILWAUKEE	WI		09/15/2023	10.375	148,731						175,000	07/14/2023
100178157		ROCKLEDGE	FL		11/19/2024	9.750	148,731						633,000	08/30/2024
100065053		OCEAN ISLE BEACH	NC		07/14/2021	3.750	148,734						230,000	04/30/2021
100165260		MARYSVILLE	CA		08/29/2024	8.499	148,740						320,000	08/06/2024
100050329		COMMERCE TOWNSHIP	MI		11/20/2020	4.000	148,753						242,250	07/31/2020
100100544		AUSTIN	TX		04/27/2023	9.875	148,766						235,000	03/10/2023
100090927		WATERFORD	CT		01/31/2023	7.375	148,770						189,000	10/28/2022
100079486		SAINT CLOUD	MN		04/08/2022	5.125	148,774						185,000	01/18/2022
3340084286		LA GRANGE	IL		11/21/2024	8.392	148,777						1,470,000	08/23/2024
3340073615		CHICAGO	IL		04/12/2024	9.385	148,777						578,000	03/10/2024
100126294		WAUKEGAN	IL		08/30/2023	8.070	148,782						195,000	07/28/2023
100164901		MADISON	OH		08/28/2024	8.250	148,805						240,000	07/24/2024
100165241		CUYAHOGA FALLS	OH		08/29/2024	7.375	148,807						200,000	07/25/2024
100081070		TAMPA	FL		03/18/2022	2.874	148,811						280,000	01/21/2022
100145646		UNITED KINGDOM	GBR		03/12/2024	3.240	148,812		6,618			(3,214)	152,000	03/06/2020
100030513		NOBLESVILLE	IN		12/20/2018	4.625	148,823						261,000	09/30/2018
100078857		WHITING	IN		02/24/2022	3.500	148,828						215,000	01/31/2022
100030668		LAS VEGAS	NV		04/09/2019	3.750	148,838						222,300	05/18/2018
100116436		HIALEAH	FL		07/20/2023	7.250	148,841						210,000	03/01/2024
100176716		PRINCETON	TX		11/15/2024	6.250	148,846		6				208,000	04/30/2024
100044287		SACRAMENTO	CA		08/19/2020	4.500	148,848						280,250	12/04/2019
100147124		GAINESVILLE	FL		05/08/2024	8.875	148,853						175,000	03/25/2024
100131873		WOMELSDORF	PA		10/06/2023	7.999	148,857						266,000	09/19/2023
100023503		RICHLAND	WA		09/04/2018	5.625	148,866						250,000	09/04/2018
100127959		LA VERGNE	TN		09/08/2023	6.000	148,866						350,000	02/28/2022
100080971		APPLE VALLEY	MN		03/18/2022	3.374	148,882						279,000	01/12/2022
100158213		UNITED KINGDOM	GBR		07/09/2024	3.340	148,889		4,043			(3,223)	160,000	09/20/2021
100031835		COLTON	CA		03/29/2019	3.125	148,898						285,000	12/07/2018
100024685		PERRYSBURG	OH		09/20/2018	4.625	148,910						209,000	04/30/2018
100113249		MARGATE	FL		06/29/2023	2.125	148,914						425,000	06/15/2022
100013872		SAN BERNARDINO	CA		05/25/2017	4.625	148,915						232,000	01/31/2017
3340074599		JACKSONVILLE	FL		04/30/2024	9.445	148,916						1,015,000	03/27/2024
100139931		NETHERLANDS	NLD		12/28/2023	6.250	148,917					(9,792)	226,800	12/01/2023
100128527		HIALEAH	FL		09/15/2023	7.250	148,919						642,000	08/08/2023
100116389		LAKELAND	FL		07/20/2023	6.875	148,926						208,000	03/01/2024
100071536		NEWPORT NEWS	VA		10/14/2021	3.875	148,927						218,000	09/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100019916		FLOWER MOUND	TX		07/30/2018	5.125	148,930						220,000	05/01/2018
100013079		LAS VEGAS	NV		05/25/2017	4.250	148,935						167,000	01/31/2017
100049556		EAST ORANGE	NJ		11/20/2020	4.625	148,944						204,250	07/31/2020
100109753		MACON	GA		06/16/2023	8.875	148,960						210,000	04/26/2023
100087155		SAN ANTONIO	TX		10/25/2022	5.000	148,965						260,000	11/04/2021
100116509		TULSA	OK		07/20/2023	6.000	148,967						230,000	03/01/2024
100113852		WESTON	FL		06/29/2023	8.125	148,979						1,075,000	05/14/2022
100026896		SANTA MARIA	CA		09/26/2018	4.625	148,986						268,000	03/31/2018
100101932		PLANO	IL		04/14/2023	10.499	148,989						190,000	01/31/2023
100013372		FRESNO	CA		05/25/2017	4.000	149,002						199,000	01/31/2017
100117624		ORLANDO	FL		07/20/2023	7.990	149,012						215,000	03/01/2024
100145259		UNITED KINGDOM	GBR		03/12/2024	3.390	149,017		6,900			(3,237)	150,000	12/10/2019
100044675		SCHAUMBURG	IL		11/19/2020	5.000	149,024						145,000	05/23/2020
100147252		PHOENIX	NY		03/28/2024	8.070	149,028						245,000	02/23/2024
100170172		PORT HURON	MI		10/08/2024	7.624	149,030						219,000	08/22/2024
100109108		ORLANDO	FL		06/05/2023	8.625	149,036		3,225				260,000	05/05/2023
100034589		CORK	IRL		06/21/2019	4.350	149,040					(9,860)	337,838	11/30/2018
100167798		READING	PA		09/19/2024	8.625	149,045						220,000	06/27/2024
100172795		FORT WORTH	TX		12/06/2024	7.625	149,052		(10)				205,000	10/11/2024
3310086790		PHILADELPHIA	PA		11/14/2024	8.148	149,064						803,000	09/30/2024
100129961		DETROIT	MI		09/27/2023	8.384	149,074						196,000	07/20/2023
100145248		UNITED KINGDOM	GBR		03/12/2024	9.500	149,074		5,807			(3,244)	150,000	11/14/2019
100128100		HOUSTON	TX		09/08/2023	6.000	149,079						265,000	10/25/2021
100175962		TAWAS CITY	MI		11/14/2024	6.250	149,082						233,500	09/27/2024
100147659		SAVANNAH	GA		04/04/2024	8.250	149,095						230,000	03/06/2024
100091627		POCATELLO	ID		03/07/2023	7.999	149,096						222,000	01/10/2023
100011798		BALTIMORE	MD		03/08/2017	4.500	149,097						160,000	11/30/2016
100154641		GROSSE POINTE WOODS	MI		07/19/2024	7.500	149,127						235,000	03/20/2024
100174425		EL CAJON	CA		10/31/2024	7.500	149,129						788,000	09/04/2024
100133101		LONGVIEW	TX		11/29/2023	7.875	149,130						280,000	10/11/2023
100142175		LOGAN	UT		02/29/2024	7.875	149,132						305,000	01/11/2024
3500108428		MIAMI	FL		10/16/2024	8.220	149,133						1,080,000	08/17/2024
100077913		LELYSTAD	NLD		12/29/2021	3.300	149,141					(9,807)	273,000	12/01/2023
100173683		SCHIEDAM	NLD		10/29/2024	5.150	149,141					(6,567)	240,000	10/14/2024
100175737		BRADENTON	FL		11/12/2024	7.750	149,143		(9)				920,000	10/16/2024
100025601		MIAMI BEACH	FL		09/20/2018	5.000	149,151						104,500	04/30/2018
100031212		PATTERSON	CA		03/29/2019	6.500	149,177						131,000	12/09/2018
100113329		APPLE VALLEY	CA		06/29/2023	5.225	149,178						421,000	05/15/2022
100070492		WEST WARWICK	RI		09/23/2021	4.375	149,182						295,000	08/06/2021
100163123		MIAMI	FL		08/13/2024	7.625	149,182						293,000	06/12/2024
100140875		BATON ROUGE	LA		01/25/2024	8.750	149,192						185,000	10/06/2023
100175786		MACON	GA		11/12/2024	6.360	149,197		1				218,000	09/18/2024
100011958		PROVIDENCE	RI		03/08/2017	4.750	149,198						275,000	08/01/2020
100031831		POMONA	CA		03/29/2019	4.375	149,207						300,000	12/08/2018
100047164		ARCADIA	FL		11/20/2020	3.500	149,208						308,750	07/31/2020
100049503		MIAMI	FL		11/20/2020	5.000	149,227						128,250	07/31/2020
100065117		PHOENIX	AZ		07/14/2021	3.625	149,229						220,000	04/16/2021
100138156		MENIFEE	CA		12/14/2023	7.875	149,237						534,000	10/30/2023
100013743		PALM COAST	FL		05/25/2017	4.625	149,244						226,000	01/31/2017
100101882		AURORA	CO		04/06/2023	7.750	149,248						295,000	02/28/2023
100131685		LOUISVILLE	KY		10/06/2023	6.750	149,256						204,000	03/08/2022
100144220		LOVELAND	CO		03/07/2024	7.625	149,257						529,000	01/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156901		JACKSONVILLE	FL		06/27/2024	7.990	149,260						194,000	05/09/2024
100153914		WARSAW	IN		06/05/2024	7.999	149,264						182,000	05/15/2024
100169245		MILLVILLE	NJ		09/27/2024	7.450	149,265						190,000	08/15/2024
100112860		PHILADELPHIA	PA		06/29/2023	8.000	149,271						185,000	05/16/2022
100079929		TROUTMAN	NC		04/25/2022	5.874	149,272						189,500	01/27/2022
100057670		FORT WORTH	TX		06/30/2021	3.750	149,272						212,000	03/16/2021
3310092039		HILLSIDE	NJ		12/19/2024	8.428	149,272						788,000	11/22/2024
100119057		BAKERSFIELD	CA		07/27/2023	8.499	149,273						224,000	06/14/2023
100144336		RICHMOND	VA		03/07/2024	8.125	149,282						429,000	12/20/2023
100127020		GALT	CA		08/30/2023	4.875	149,283						431,550	04/08/2023
100049282		RIVERSIDE	CA		11/20/2020	4.625	149,294						422,750	07/31/2020
100169262		PITTSBURGH	PA		09/27/2024	7.990	149,301						190,000	08/22/2024
100112475		ALGONQUIN	IL		06/29/2023	4.125	149,303						290,000	05/14/2022
100047456		LA MIRADA	CA		11/20/2020	5.250	149,307						570,000	07/31/2020
100028050		RAMONA	CA		10/26/2018	4.500	149,311						503,500	06/04/2018
100043151		WOODBURY	MN		05/28/2020	4.250	149,326						321,500	03/30/2020
100154158		EL PASO	TX		07/11/2024	7.125	149,326						268,000	05/31/2024
100070439		GRAVOIS MILLS	MO		09/23/2021	3.625	149,330						440,000	08/06/2021
100156866		MONTICELLO	NY		06/27/2024	7.680	149,336						196,000	05/21/2024
100053676		FORT LAUDERDALE	FL		03/23/2021	5.500	149,346						255,000	01/05/2021
100152274		BONHAM	TX		05/17/2024	6.875	149,355						213,000	04/02/2024
100091207		DECATUR	GA		01/31/2023	9.125	149,357		(91)				185,000	12/06/2022
100100758		AURORA	IL		04/28/2023	6.625	149,358						222,000	10/28/2021
100138028		SAN ANTONIO	TX		12/13/2023	7.999	149,380						215,000	11/09/2023
100055540		WEST BURLINGTON	NY		03/23/2021	4.375	149,381						106,000	01/07/2021
100145101		UNITED KINGDOM	GBR		03/12/2024	3.150	149,382		7,025			(3,260)	150,000	05/15/2020
100137310		DELRAY BEACH	FL		12/01/2023	9.999	149,383						250,000	10/25/2023
100017870		LAUREL	MD		05/30/2018	5.125	149,405						277,000	03/07/2018
100083879		LAKELAND	FL		07/12/2022	7.250	149,408						185,000	06/02/2022
100010671		CHICAGO	IL		12/23/2016	6.900	149,414						59,850	10/05/2016
100043771		OCEANSIDE	CA		08/13/2020	6.050	149,421						407,550	11/24/2019
100023767		OXFORD	NJ		09/04/2018	5.625	149,421						212,000	09/04/2018
100163398		DIAMOND	IL		09/27/2024	7.250	149,422						240,000	08/08/2024
3300005107		UNION	NJ		06/24/2024	9.445	149,426						600,000	04/08/2024
100030451		PEARLAND	TX		12/20/2018	6.500	149,426						290,000	09/30/2018
100013622		YUBA CITY	CA		05/25/2017	4.000	149,439						232,000	01/31/2017
100155736		MCMINNVILLE	OR		06/18/2024	9.375	149,441						505,019	03/28/2024
100067630		NORCROSS	GA		09/23/2021	4.750	149,443						287,000	07/23/2021
100019976		MARIETTA	GA		07/30/2018	5.125	149,448						220,000	04/27/2018
100186757		MILWAUKEE	WI		12/31/2024	7.999	149,455		31				186,000	08/28/2024
100141035		ORLANDO	FL		02/20/2024	7.000	149,461						409,000	01/22/2024
3310090730		JERSEY CITY	NJ		12/19/2024	8.645	149,465						1,240,000	11/07/2024
100065715		MODESTO	CA		07/28/2021	4.875	149,479						344,000	05/26/2021
100186780		YUKON	OK		12/31/2024	7.625	149,490		30				218,000	06/05/2024
100138089		PUEBLO	CO		12/13/2023	7.250	149,496		73				210,000	11/20/2023
100144329		PENSACOLA	FL		03/07/2024	8.000	149,504						193,109	01/30/2024
100081222		ASHBURN	VA		03/18/2022	3.375	149,507						429,000	12/29/2021
100147240		TRENTON	NJ		03/28/2024	7.770	149,513						195,000	02/28/2024
100030760		BOYNTON BEACH	FL		04/09/2019	6.060	149,516						265,050	03/01/2018
100145250		UNITED KINGDOM	GBR		03/12/2024	3.490	149,517		6,662			(3,262)	150,000	05/15/2020
100115203		HENRICO	VA		07/17/2023	7.383	149,522						267,000	06/09/2023
100019661		FALL RIVER	MA		07/26/2018	5.250	149,528						219,000	04/24/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100134		DORAL	FL		03/28/2023	8.000	149,528						290,000	02/28/2023
100081895		DEN HAAG	NLD		03/30/2022	3.650	149,529					(9,832)	172,839	12/01/2023
3500107489		FORT LAUDERDALE	FL		09/12/2024	8.983	149,531						1,311,750	07/26/2024
3310070957		BOSTON	MA		04/19/2024	8.673	149,536						755,000	02/14/2024
100013677		APOLLO BEACH	FL		05/25/2017	4.625	149,537						265,000	01/31/2017
100043878		WOODRIDGE	IL		08/19/2020	4.015	149,540						200,000	04/08/2023
100111467		ASHLAND	OR		06/29/2023	2.875	149,541						510,000	06/12/2022
100079258		WESTPORT	WA		02/25/2022	4.875	149,547						210,000	12/14/2021
100172875		YORK	PA		10/25/2024	6.999	149,560		(15)				210,000	10/07/2024
100101877		AMERICAN CANYON	CA		04/06/2023	8.750	149,561						1,610,000	03/03/2023
100117283		ANTIOCH	TN		07/20/2023	7.875	149,561						306,000	03/01/2024
100065206		MINNEAPOLIS	MN		07/14/2021	3.625	149,565						229,000	05/30/2021
100013596		EUGENE	OR		05/25/2017	4.625	149,581						172,000	01/31/2017
100154971		DETROIT	MI		07/19/2024	8.500	149,582						185,000	03/21/2024
100055122		LANSDOWNE	PA		03/23/2021	4.625	149,598						195,900	12/31/2020
100164955		BETHLEHEM	PA		08/28/2024	7.600	149,610		902				225,000	07/26/2024
100109906		NEW CASTLE	DE		06/22/2023	8.100	149,614						210,000	05/22/2023
100067467		LAS VEGAS	NV		09/23/2021	4.375	149,624						190,000	07/12/2021
100116563		KISSIMMEE	FL		07/20/2023	9.990	149,629						190,000	03/01/2024
100129266		BALTIMORE	MD		11/03/2023	9.250	149,632						185,000	09/11/2023
100067484		HAMILTON	OH		09/23/2021	4.000	149,634						190,000	07/22/2021
100155745		VALLEJO	CA		06/18/2024	9.625	149,636						786,512	03/25/2024
100087515		MARLTON	NJ		10/25/2022	5.990	149,637						345,000	06/03/2022
100134015		CLEVELAND	OH		10/25/2023	8.106	149,640		1,509				183,500	09/08/2023
100013325		SOMERTON	AZ		05/25/2017	4.625	149,641						168,000	01/31/2017
100141407		TALLAHASSEE	FL		01/30/2024	7.625	149,643						253,000	12/29/2023
100139799		UNITED KINGDOM	GBR		12/18/2023	7.390	149,650					(2,657)	160,000	09/24/2021
100141402		TALLAHASSEE	FL		01/30/2024	7.625	149,656						253,000	12/29/2023
100057698		SAN ANTONIO	TX		06/30/2021	4.375	149,659						182,000	04/29/2021
100080996		CITRUS SPRINGS	FL		03/18/2022	3.375	149,661						217,000	01/31/2022
100141409		TALLAHASSEE	FL		01/30/2024	7.625	149,668						253,000	12/29/2023
100012254		ROSELLE	NJ		04/28/2017	8.490	149,674						170,000	01/31/2017
100053901		MILWAUKEE	WI		03/23/2021	4.125	149,687						170,000	01/05/2021
3310083852		BROOKLYN	NY		09/18/2024	8.771	149,688						820,000	08/15/2024
3340074871		TYLER	TX		06/04/2024	9.505	149,688						540,000	02/23/2024
3340062716		LEHIGH ACRES	FL		06/14/2024	9.332	149,689						604,000	05/11/2024
100053917		DELANO	CA		03/23/2021	4.500	149,690						250,000	01/01/2021
100164705		EL DORADO HILLS	CA		08/23/2024	8.875	149,695						1,422,000	07/31/2024
100088176		CHICAGO	IL		10/25/2022	7.750	149,702						200,000	09/15/2022
100116793		BRANDON	FL		07/20/2023	4.375	149,705		7,242				225,000	03/01/2024
100165932		BRIDGEVIEW	IL		09/06/2024	7.999	149,706						182,000	08/20/2024
100142819		KISSIMMEE	FL		02/08/2024	8.000	149,708						195,000	01/03/2024
100064848		DAVIDSON	NC		07/14/2021	4.125	149,733						221,000	04/30/2021
100145741		UNITED KINGDOM	GBR		03/12/2024	3.590	149,735					(3,289)	150,000	11/29/2019
100154930		ATLANTA	GA		07/19/2024	7.875	149,759						225,000	01/09/2024
100145484		UNITED KINGDOM	GBR		03/12/2024	9.500	149,760		3,434			(3,178)	153,005	10/11/2019
100029506		BOYNTON BEACH	FL		10/26/2018	4.625	149,760						272,650	06/01/2018
100011464		VISALIA	CA		12/23/2016	4.125	149,763						230,000	08/10/2016
100115271		BALTIMORE	MD		07/17/2023	7.764	149,786		1,810				195,000	06/13/2023
100185928		ODESSA	TX		12/26/2024	9.125	149,796		(4)				202,000	12/10/2024
100048487		INGLEWOOD	CA		11/20/2020	3.500	149,803						850,250	07/31/2020
100068512		BOYNTON BEACH	FL		08/25/2021	4.500	149,816						179,000	07/13/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100143057		NASHVILLE	TN		02/14/2024	8.750	149,817		(73)				233,000	11/30/2023
100120363		FLORISSANT	MO		08/18/2023	9.499	149,826						189,000	07/13/2023
100090757		JACKSONVILLE	FL		02/28/2023	9.500	149,836						240,000	01/09/2023
100139468		PHOENIX	AZ		12/28/2023	8.999	149,837						240,000	12/06/2023
100091140		SOUTH DAYTONA	FL		01/31/2023	7.125	149,843						197,000	09/22/2022
100064878		PHOENIX	AZ		07/14/2021	4.250	149,846						238,000	05/21/2021
100108438		DETROIT	MI		05/25/2023	8.195	149,847						210,000	04/25/2023
100117620		GAINESVILLE	GA		07/20/2023	6.990	149,851						390,000	03/01/2024
100033450		LIMERICK	IRL		06/21/2019	4.250	149,852					(9,875)	189,119	11/30/2018
100102142		SANTA ANA	CA		04/14/2023	7.625	149,857						560,000	02/22/2023
100079323		MADERA	CA		03/17/2022	5.125	149,863		(124)				190,000	02/08/2022
100181237		CHESTERFIELD	MI		12/06/2024	6.875	149,866		3				216,000	11/12/2024
100092036		BALTIMORE	MD		02/09/2023	7.860	149,869						215,000	01/11/2023
100184712		SMYRNA	DE		12/17/2024	8.625	149,870		(7)				450,365	10/16/2024
100014118		PEORIA	AZ		05/25/2017	4.625	149,871						183,900	01/31/2017
100169201		PHILADELPHIA	PA		09/27/2024	8.490	149,886						220,000	09/09/2024
100048011		GRASS VALLEY	CA		11/20/2020	4.375	149,891						370,500	07/31/2020
100146558		REDLANDS	CA		03/19/2024	8.750	149,892						633,000	10/31/2023
100017835		ONTARIO	CA		05/30/2018	5.125	149,903						440,000	02/25/2018
100025649		PATCHOGUE	NY		09/20/2018	4.875	149,910						180,500	04/30/2018
100055411		LAND O LAKES	FL		03/23/2021	5.125	149,912						244,000	12/31/2020
100030801		RIDGE	NY		04/09/2019	3.500	149,915						218,500	09/24/2017
100127673		NORTH CHARLESTON	SC		09/08/2023	7.874	149,923						195,000	07/17/2023
3310072481		ELMHURST	IL		04/19/2024	8.981	149,930						924,000	03/08/2024
100134026		TRENTON	NJ		10/25/2023	8.406	149,930		1,215				195,000	09/12/2023
100120868		MIAMI	FL		08/28/2023	8.000	149,935						315,000	06/05/2023
100102592		BALTIMORE	MD		06/07/2023	8.875	149,938						200,000	11/08/2022
100127363		WILLIAMSBURG	VA		08/30/2023	2.875	149,941						480,000	06/08/2022
100026395		MECHANICSVILLE	MD		09/26/2018	5.375	149,958						171,000	06/13/2018
100012747		LAVEEN	AZ		05/25/2017	4.250	149,965						190,000	01/31/2017
100030021		SACRAMENTO	CA		12/20/2018	3.500	149,972						355,000	09/30/2018
100070473		BALTIMORE	MD		09/23/2021	4.490	149,974						200,000	07/21/2021
100102474		JACKSONVILLE	FL		06/07/2023	9.250	149,980						205,000	02/10/2023
100111045		WEST BERLIN	NJ		06/29/2023	6.000	150,001						199,000	05/16/2022
100171224		CINCINNATI	OH		10/16/2024	7.500	150,008						220,000	07/18/2024
3340068051		HILO	HI		03/21/2024	9.140	150,013						750,000	01/22/2024
100025661		MIAMI	FL		09/20/2018	4.625	150,013						204,250	04/30/2018
100116243		KEY LARGO	FL		07/20/2023	4.990	150,028						630,000	03/01/2024
100145252		UNITED KINGDOM	GBR		03/12/2024	3.640	150,031		6,704			(3,243)	150,000	04/07/2020
100145396		UNITED KINGDOM	GBR		03/12/2024	3.350	150,032					(3,295)	150,000	01/29/2020
100101880		STATESVILLE	NC		04/06/2023	9.125	150,034						320,000	03/14/2023
100128297		BROKEN BOW	OK		09/14/2023	8.750	150,036						201,500	08/14/2023
100178040		APOPKA	FL		11/19/2024	9.025	150,037		(27)				717,000	08/29/2024
100054212		GEORGETOWN	CO		03/23/2021	4.125	150,044						365,000	01/01/2021
100172771		MOUNT CLEMENS	MI		12/06/2024	7.750	150,045		(11)				192,000	10/25/2024
100148151		CLEVELAND	OH		05/15/2024	8.500	150,046						200,000	04/05/2024
100156355		CENTER POINT	AL		07/25/2024	8.375	150,052						205,000	06/27/2024
100185077		COLLINSVILLE	OK		12/20/2024	6.375	150,055		4				220,000	11/13/2024
100031901		RIVERSIDE	CA		03/29/2019	4.275	150,060						290,000	12/06/2018
100024003		LAWRENCEVILLE	GA		09/10/2018	5.250	150,073						216,313	09/10/2018
100076074		CHATTANOOGA	TN		01/07/2022	4.375	150,075						195,000	10/22/2021
100174430		RAMONA	CA		10/31/2024	8.625	150,077						818,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031271		MANVILLE	NJ		03/29/2019	2.625	150,080						215,000	12/10/2018
100145135		UNITED KINGDOM	GBR		03/12/2024	3.250	150,092		6,962			(3,242)	150,000	05/06/2020
100100733		RIVERSIDE	NJ		04/28/2023	6.250	150,094						200,000	09/16/2021
100145214		UNITED KINGDOM	GBR		03/12/2024	9.500	150,099		6,287			(3,297)	149,000	10/22/2019
100115786		ANNA	TX		07/20/2023	6.624	150,103						385,000	06/02/2023
100115383		SUNRISE	FL		07/17/2023	6.999	150,103						480,000	06/14/2023
100054300		SANFORD	FL		03/23/2021	4.000	150,112						225,000	01/03/2021
100175709		POWDER SPRINGS	GA		11/12/2024	6.250	150,124						405,000	10/21/2024
100144925		UNITED KINGDOM	GBR		03/12/2024	9.500	150,132		6,065			(3,287)	149,990	03/20/2020
100075904		ALEXANDRIA	VA		01/07/2022	3.625	150,137						225,000	11/18/2021
100028824		MOUNT DORA	FL		10/26/2018	4.625	150,138						199,500	05/30/2018
100102091		CUYAHOGA FALLS	OH		04/14/2023	8.750	150,143						186,000	03/01/2023
100116579		APOLLO BEACH	FL		07/20/2023	8.750	150,145						275,000	03/01/2024
100067580		KISSIMMEE	FL		09/23/2021	3.875	150,152						205,000	07/15/2021
100070489		ALLENTOWN	PA		09/23/2021	4.500	150,163						200,000	08/12/2021
100137292		UNITED KINGDOM	GBR		11/28/2023	7.590	150,164					(2,618)	240,000	12/01/2023
100137293		UNITED KINGDOM	GBR		11/28/2023	7.590	150,164					(2,618)	240,000	12/01/2023
100013855		WORCESTER	MA		05/25/2017	4.625	150,170						180,000	01/31/2017
100031073		SACRAMENTO	CA		03/29/2019	3.630	150,174						225,000	12/07/2018
100184516		PUNTA GORDA	FL		12/17/2024	8.375	150,175		(4)				786,863	10/07/2024
100165209		SCHIEDAM	NLD		08/28/2024	5.450	150,177					(10,947)	350,000	07/31/2024
100143830		GORINCHEM	NLD		02/27/2024	5.750	150,177					(7,148)	260,000	02/15/2024
100130102		NETHERLANDS	NLD		09/26/2023	6.250	150,177					(9,875)	241,000	12/01/2023
100173639		ROTTERDAM	NLD		10/29/2024	5.450	150,177					(6,612)	200,000	10/10/2024
100180811		ROTTERDAM	NLD		11/27/2024	5.450	150,177					(3,002)	470,000	11/01/2024
100150256		BEVERWIJK	NLD		04/29/2024	5.600	150,177					(5,263)	210,000	04/10/2024
100038624		DUBLIN	IRL		09/27/2019	4.900	150,181					(9,845)	203,883	11/30/2018
100136613		DEVINE	TX		11/22/2023	7.999	150,185						200,000	10/25/2023
100111435		POMPANO BEACH	FL		06/29/2023	4.750	150,185						390,000	06/03/2022
100031677		RIALTO	CA		03/29/2019	3.750	150,196						380,000	12/07/2018
100141163		DALLAS	TX		01/30/2024	6.900	150,206						248,000	01/08/2024
100024560		ROMEOVILLE	IL		09/20/2018	4.500	150,218						285,000	04/30/2018
100114477		GLENSIDE	PA		06/29/2023	5.250	150,220						365,000	05/17/2022
100071861		DUNDALK	MD		10/14/2021	4.375	150,224						215,000	09/03/2021
100053391		SAN LEANDRO	CA		03/23/2021	3.875	150,229						670,000	12/31/2020
100113708		RIESEL	TX		06/29/2023	5.500	150,242						300,000	05/19/2022
100149632		BELLEVUE	WA		04/26/2024	6.625	150,249						400,000	03/08/2024
100057653		WINDHAM	CT		06/30/2021	3.875	150,251						185,000	04/30/2021
3300005150		JERSEY CITY	NJ		06/24/2024	9.445	150,263						2,210,000	05/06/2024
100037893		PISCATAWAY	NJ		09/16/2019	4.625	150,264						215,000	06/07/2019
3340084860		ATLANTA	GA		10/03/2024	9.170	150,265						832,000	09/05/2024
100103167		COVINGTON	KY		04/21/2023	8.498	150,270						198,000	03/30/2023
100068240		MILWAUKEE	WI		08/25/2021	3.875	150,270						222,000	07/22/2021
3340074873		PHILADELPHIA	PA		05/17/2024	9.087	150,282						660,000	04/08/2024
100145548		UNITED KINGDOM	GBR		03/12/2024	9.500	150,286		3,184			(3,265)	143,000	10/11/2019
100147478		BUFFALO	NY		04/03/2024	9.250	150,289						225,000	02/29/2024
100013115		NORTH MIAMI BEACH	FL		05/25/2017	5.000	150,290						207,000	01/31/2017
100101815		CHICAGO	IL		03/31/2023	8.006	150,298						230,000	03/14/2023
100050031		NORTH MIAMI BEACH	FL		11/20/2020	4.625	150,311						318,250	07/31/2020
100160597		SAINT CLOUD	MN		07/19/2024	7.875	150,335						271,000	06/21/2024
100024503		SAN DIEGO	CA		09/20/2018	5.000	150,338						351,500	04/30/2018
100128485		SOUTHFIELD	MI		09/15/2023	9.750	150,350						180,000	07/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117257		ORLANDO	FL		07/20/2023	8.375	150,355						215,000	03/01/2024
100135613		SNEADS FERRY	NC		11/09/2023	9.500	150,359						186,000	10/02/2023
100090700		UNIVERSITY HEIGHTS	OH		12/29/2022	8.571	150,363						212,000	11/23/2022
100050037		BANNING	CA		11/20/2020	4.000	150,363						275,500	07/31/2020
100169268		WEST PALM BEACH	FL		09/27/2024	7.750	150,385						319,000	08/16/2024
100126395		BALTIMORE	MD		08/30/2023	7.800	150,387						200,000	08/02/2023
100126796		HADDON TOWN	NJ		08/30/2023	4.250	150,395						265,000	05/15/2022
100139726		UNITED KINGDOM	GBR		12/18/2023	6.440	150,396					(2,609)	165,000	08/11/2023
100112243		EVERETT	WA		06/29/2023	2.875	150,401						550,000	06/02/2022
100028669		PALM COAST	FL		10/26/2018	4.000	150,403						188,100	05/31/2018
100103831		SOUTH ABINGTON TOWNSHIP	PA		05/10/2023	7.878	150,403						202,000	04/04/2023
100141054		HOUSTON	TX		02/20/2024	7.375	150,406						301,000	01/19/2024
100024777		ELK GROVE VILLAGE	IL		09/20/2018	4.250	150,410						188,100	04/30/2018
100088392		COLLINSVILLE	IL		01/06/2023	9.375	150,414						183,250	12/02/2022
100043743		SAYREVILLE	NJ		08/13/2020	4.250	150,422						266,000	12/23/2019
100067608		MCKNIGHTSTOWN	PA		09/23/2021	4.375	150,433						180,000	05/18/2021
100168874		UNITED KINGDOM	GBR		09/26/2024	5.740	150,442					(10,780)	165,000	09/02/2024
100019809		BREINIGSVILLE	PA		07/26/2018	4.875	150,444						222,600	05/08/2018
100134452		UPPER DARBY	PA		10/30/2023	9.749	150,462						195,000	09/20/2023
100109670		SAN ANTONIO	TX		06/16/2023	7.250	150,467						300,000	05/05/2023
100054539		PHOENIX	AZ		03/23/2021	6.250	150,477						310,000	12/31/2020
3340080036		FRESNO	CA		07/29/2024	9.208	150,480						622,000	06/28/2024
100118637		ORTONVILLE	MI		07/25/2023	9.000	150,504						255,000	06/08/2023
100078847		ERWIN	NC		02/24/2022	3.875	150,511						248,000	01/26/2022
100139633		ROUND LAKE BEACH	IL		12/28/2023	9.375	150,511						240,000	12/01/2023
100151726		HOUSTON	TX		05/10/2024	11.375	150,519						170,000	04/12/2024
3340081332		FRANKLIN PARK	IL		09/18/2024	9.006	150,520						740,000	07/17/2024
100128101		LOUISVILLE	KY		09/08/2023	7.000	150,528						191,000	08/01/2022
100090020		ENGLEWOOD	CO		01/13/2023	8.375	150,532						494,500	11/16/2022
100101155		NORCO	CA		04/28/2023	5.375	150,541						675,000	12/16/2021
100149539		MAITLAND	FL		04/26/2024	7.125	150,557						212,000	03/19/2024
100091958		MIDDLEBURG	FL		02/07/2023	9.375	150,557						428,000	12/05/2022
100067754		LAKE WORTH BEACH	FL		09/23/2021	4.125	150,562						225,000	07/28/2021
100139721		UNITED KINGDOM	GBR		12/18/2023	7.790	150,583					(2,599)	165,000	08/13/2021
100139911		NETHERLANDS	NLD		12/28/2023	6.200	150,595					(9,902)	253,800	01/01/2024
100147644		OAK LAWN	IL		04/04/2024	8.875	150,595						169,000	03/08/2024
100156927		MONTICELLO	NY		06/27/2024	7.720	150,599						210,000	05/21/2024
100100663		PHOENIX	AZ		04/28/2023	4.875	150,600						265,000	07/30/2021
100099801		MILLVILLE	NJ		02/28/2023	7.212	150,602						259,000	02/06/2023
100143497		MESQUITE	TX		02/21/2024	7.500	150,615						297,000	01/11/2024
100116886		HYATTSVILLE	MD		07/20/2023	7.125	150,618						190,000	03/01/2024
100158173		UNITED KINGDOM	GBR		07/09/2024	4.090	150,621		3,693			(3,261)	173,000	06/25/2021
100147984		MIDDLETOWN	CT		04/10/2024	7.500	150,633						205,000	02/24/2024
100133936		GOLDSBORO	NC		10/25/2023	7.935	150,638						250,000	09/29/2023
100138369		NEW HAVEN	CT		12/18/2023	8.124	150,639						400,000	11/06/2023
100014075		WESTMINSTER	MD		05/25/2017	4.250	150,646						240,000	01/31/2017
100053991		DENHAM SPRINGS	LA		03/23/2021	4.625	150,647						165,000	01/05/2021
100142094		SAN JOSE	CA		02/29/2024	7.625	150,647						540,000	01/25/2024
100139782		UNITED KINGDOM	GBR		12/18/2023	6.840	150,650					(2,608)	158,500	09/15/2023
100179869		MARRERO	LA		11/22/2024	7.000	150,652		(6)				197,000	10/11/2024
100048173		HOLBROOK	NY		11/20/2020	3.500	150,657						270,750	07/31/2020
100013108		ORLANDO	FL		05/25/2017	5.000	150,669						240,000	01/13/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172626		XENIA	OH		10/24/2024	8.250	150,675						175,000	09/18/2024
100029336		JACKSONVILLE	FL		10/26/2018	4.250	150,677						186,200	06/01/2018
100156757		COLTON	CA		06/26/2024	6.999	150,690						250,000	06/04/2024
100024011		AUSTIN	TX		09/10/2018	5.875	150,693						228,000	09/10/2018
100030978		FRESNO	CA		03/29/2019	4.000	150,698						240,000	12/07/2018
100155604		HERNDON	VA		06/18/2024	8.750	150,699						947,650	03/21/2024
100146040		SANTEE	CA		03/19/2024	9.250	150,704						790,459	10/28/2023
100136110		WOODRIDGE	IL		12/18/2023	10.500	150,704						185,000	11/13/2023
100018349		WINTER SPRINGS	FL		06/27/2018	5.250	150,706						219,000	04/11/2018
100144242		PHOENIX	AZ		03/08/2024	9.000	150,710		(99)				210,000	02/12/2024
100162982		NORTH LIBERTY	IN		08/12/2024	7.375	150,710						188,000	06/25/2024
100076024		BALTIMORE	MD		01/07/2022	4.625	150,711						205,000	10/22/2021
100132637		RUSKIN	FL		11/03/2023	8.250	150,716						450,000	07/20/2023
100057575		RIVERSIDE	NJ		06/30/2021	4.125	150,731						236,000	04/16/2021
100184740		PEMBROKE PINES	FL		12/17/2024	7.250	150,736		(1)				616,418	11/04/2024
100025723		STOCKBRIDGE	GA		09/20/2018	4.000	150,740						240,000	11/23/2020
100161951		WALLINGFORD	CT		07/31/2024	8.125	150,747						250,000	07/02/2024
100091569		MILWAUKEE	WI		03/07/2023	8.499	150,767						215,000	01/13/2023
100158983		MENTONE	CA		08/15/2024	7.375	150,771						322,000	07/11/2024
100141542		PETERSBURG	VA		01/30/2024	7.499	150,779						202,500	12/19/2023
100054760		JACKSONVILLE	FL		03/23/2021	4.875	150,790						240,000	12/31/2020
3340092126		DECATUR	GA		12/30/2024	8.707	150,797						730,000	12/10/2024
100126603		HEBRON	CT		08/30/2023	5.000	150,802						340,000	05/14/2022
100023231		MURFREESBORO	TN		08/16/2018	5.000	150,811						222,000	06/09/2018
100153150		HUNTINGTON PARK	CA		05/28/2024	3.000	150,819						610,055	01/29/2021
100167933		PARKVILLE	MD		09/20/2024	9.125	150,852						275,000	07/25/2024
100023624		ROYAL OAK	MI		09/04/2018	5.375	150,855						205,000	09/04/2018
100012865		FT WALTON BEACH	FL		05/25/2017	4.625	150,860						170,000	01/31/2017
100152913		CARTHAGE	IN		05/22/2024	8.999	150,867						185,000	05/03/2024
100088943		SCRANTON	PA		11/15/2022	8.250	150,867						200,000	10/05/2022
100147689		LA PORTE	TX		04/04/2024	8.999	150,869						236,000	03/01/2024
3340088655		SOUTH AMBOY	NJ		11/14/2024	8.784	150,876						856,000	10/10/2024
100030393		BAKERSFIELD	CA		12/20/2018	4.875	150,885						270,000	09/30/2018
100065260		PORT ORANGE	FL		07/14/2021	3.500	150,893						250,000	03/03/2021
100099880		SEATTLE	WA		03/28/2023	9.875	150,896						690,000	03/03/2023
100057615		PORT ORANGE	FL		06/30/2021	3.500	150,900						250,000	03/03/2021
100159953		MIAMI	FL		08/16/2024	7.375	150,900						290,000	05/09/2024
100012257		LOUISVILLE	KY		04/28/2017	6.000	150,927						170,000	01/31/2017
100163190		KATY	TX		08/13/2024	8.250	150,932						213,000	07/17/2024
100068479		CHEYENNE	WY		08/25/2021	4.875	150,945						210,000	07/09/2021
100113432		OCEAN PINES	MD		06/29/2023	5.875	150,945						492,000	05/16/2022
100181669		SAINT LOUIS	MO		12/11/2024	6.750	150,946		(1)				263,000	10/28/2024
100023485		KATY	TX		09/04/2018	4.875	150,949						223,221	09/04/2018
100054824		TALLEYVILLE	DE		03/23/2021	3.875	150,952						300,000	01/05/2021
100156191		ORANGEVALE	CA		06/20/2024	7.750	150,953						235,000	04/30/2024
100012319		RALEIGH	NC		04/28/2017	5.000	150,959						250,000	01/31/2017
100086911		CRYSTAL LAKE	IL		10/24/2022	7.500	150,960						295,000	09/13/2022
3340075523		ELKTON	FL		05/10/2024	9.533	150,967						930,000	04/11/2024
100073555		YUCCA VALLEY	CA		11/19/2021	5.000	150,969						220,000	09/30/2021
100024057		TEMPE	AZ		09/10/2018	5.375	150,979						287,000	09/10/2018
100151992		FRUITLAND PARK	FL		06/14/2024	8.375	150,990						199,000	05/21/2024
100012260		PHILADELPHIA	PA		04/28/2017	5.000	150,993						195,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340084108		DETROIT	MI		09/26/2024	9.333	150,995						730,000	08/28/2024
100120239		DECATUR	AL		08/18/2023	8.500	150,998						220,000	07/10/2023
100142792		CLEARWATER	FL		02/08/2024	7.375	150,999						398,000	12/14/2023
100054078		HAMPTON	VA		03/23/2021	4.630	151,000						150,000	01/05/2021
100184598		CARSON CITY	NV		12/17/2024	8.750	151,025		(5)				657,000	11/02/2024
100028357		BAKERSFIELD	CA		10/26/2018	4.250	151,031						181,450	05/31/2018
100181265		FORT WORTH	TX		12/06/2024	7.250	151,036		(14)				206,000	11/14/2024
100032130		OXNARD	CA		03/29/2019	3.875	151,037						449,000	12/08/2018
100113296		NEWPORT NEWS	VA		06/29/2023	3.250	151,048						285,000	01/25/2022
100055048		LONSDALE	MN		03/23/2021	3.750	151,070						317,000	01/05/2021
100175641		TRENTON	NJ		11/12/2024	8.125	151,081						180,000	10/21/2024
100013497		NORTH HIGHLANDS AREA	CA		05/25/2017	4.000	151,098						189,000	01/31/2017
100139272		BOWLING GREEN	FL		12/28/2023	8.250	151,099						235,000	11/13/2023
100138226		PRINCETON	TX		12/14/2023	8.125	151,102						400,000	10/30/2023
100134042		SOUTH MILWAUKEE	WI		10/25/2023	8.702	151,106						198,000	09/15/2023
100010893		DARLINGTON	MD		12/23/2016	6.000	151,111						245,000	02/11/2016
100156675		DETROIT	MI		06/24/2024	8.499	151,112						190,000	05/17/2024
3340083049		WOODBOURNE	NY		09/26/2024	9.036	151,114						848,000	08/11/2024
100169382		COSTA MESA	CA		09/27/2024	6.875	151,139						1,550,000	08/23/2024
100173079		SPOKANE VALLEY	WA		10/25/2024	6.250	151,141		(4)				520,000	09/11/2024
100114428		MARTINSBURG	WV		06/29/2023	4.375	151,146						310,323	05/12/2022
100134830		HOUSTON	TX		10/30/2023	7.875	151,149						285,000	09/27/2023
100092031		WILMINGTON	DE		02/09/2023	8.728	151,162						228,000	01/10/2023
100031421		BAKERSFIELD	CA		03/29/2019	4.375	151,164						250,000	12/08/2018
100119012		DEKALB	IL		07/27/2023	9.499	151,166						220,000	06/17/2023
100139668		ROBERT LEE	TX		12/28/2023	9.999	151,176						183,000	12/04/2023
100133933		RIVERSIDE	NJ		10/25/2023	8.110	151,181						210,000	09/29/2023
100132697		CLEARWATER	FL		11/03/2023	7.875	151,183						223,000	08/18/2023
100131890		COLUMBUS	OH		10/06/2023	7.375	151,188						244,000	09/15/2023
100088385		MIAMI	FL		01/06/2023	8.750	151,192						220,000	11/23/2022
100014158		CATHEDRAL CITY	CA		05/25/2017	4.250	151,193						260,000	01/31/2017
100044271		ENCINITAS	CA		08/19/2020	3.000	151,195						370,500	03/28/2019
100154970		LITTLETON	CO		07/19/2024	6.750	151,197						428,000	03/11/2024
100054413		FORT ASHBY	WV		03/23/2021	3.250	151,204						226,000	01/29/2007
100029265		MIAMI	FL		10/26/2018	4.000	151,211						193,800	06/01/2018
100030582		LEAGUE CITY	TX		12/20/2018	4.000	151,211						246,000	09/30/2018
100143836		BEUNINGEN	NLD		02/27/2024	5.750	151,212					(7,198)	230,000	02/02/2024
100126808		KENNEBUNK	ME		08/30/2023	2.000	151,224						447,000	05/19/2022
100184992		DELRAY BEACH	FL		12/19/2024	7.875	151,224		(5)				170,000	10/28/2024
100028232		REMINDERVILLE	OH		10/26/2018	5.125	151,227						232,750	06/01/2018
100117326		NEWTON	NJ		07/20/2023	5.250	151,228						237,000	03/01/2024
100153071		COLUMBUS	OH		06/27/2024	8.625	151,235						188,000	05/31/2024
100139304		EL PASO	TX		12/28/2023	8.125	151,237						345,000	11/20/2023
100108977		APTOS	CA		05/31/2023	7.625	151,240						860,000	04/28/2023
100079006		OMAHA	NE		02/24/2022	3.750	151,251						212,000	01/21/2022
100141166		EAST STROUDSBURG	PA		01/30/2024	8.180	151,253						213,000	12/21/2023
100143589		FORT MYERS	FL		02/21/2024	7.250	151,263						235,000	01/11/2024
100031055		BAKERSFIELD	CA		03/29/2019	4.000	151,283						187,000	12/09/2018
100099770		CHICAGO	IL		02/28/2023	7.717	151,284						200,000	01/31/2023
100113456		FORT MILL	SC		06/29/2023	4.500	151,285						474,900	05/16/2022
100146713		VALPARAISO	IN		03/20/2024	6.999	151,289						221,000	02/26/2024
3310091583		GARDEN CITY	NY		12/12/2024	8.428	151,292						855,000	11/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100028317		KEAAU	HI		10/26/2018	4.000	151,294						173,850	06/06/2018
100162357		SPRING	TX		08/06/2024	9.000	151,297						940,000	06/24/2024
100145110		UNITED KINGDOM	GBR		03/12/2024	3.390	151,304		6,824			(3,264)	153,000	03/04/2020
100048661		FORT LAUDERDALE	FL		11/20/2020	4.375	151,312						208,050	07/31/2020
100103826		PITTSTON	PA		05/10/2023	8.162	151,319						228,000	04/11/2023
100135906		LABELLE	FL		11/13/2023	7.999	151,319						254,000	10/18/2023
100116705		TOMBALL	TX		07/20/2023	4.250	151,322						276,000	03/01/2024
100158342		UNITED KINGDOM	GBR		07/09/2024	9.990	151,328		392			(3,276)	165,000	07/15/2022
100110015		HYPOLUXO	FL		06/23/2023	7.375	151,331						320,000	04/27/2023
100150852		HOUSTON	TX		05/08/2024	6.625	151,335						205,000	02/29/2024
100185080		CHESAPEAKE BEACH	MD		12/20/2024	7.250	151,350		(3)				227,000	11/19/2024
100091571		BAYTOWN	TX		03/07/2023	11.499	151,364						175,000	01/13/2023
3340074763		PENSACOLA	FL		05/23/2024	9.378	151,371						736,000	04/18/2024
100141972		HOUSTON	TX		02/29/2024	8.875	151,372						225,000	01/17/2024
100156006		SUNRISE	FL		06/18/2024	7.875	151,387						400,000	05/14/2024
100017976		CARROLLTON	TX		05/22/2018	5.125	151,390						281,000	03/13/2018
100048479		LAKE VILLA	IL		11/20/2020	5.000	151,398		1,125				271,700	07/31/2020
100132770		ATLANTA	GA		11/03/2023	8.125	151,401		(13)				285,000	07/28/2023
100133536		LIVINGSTON MANOR	NY		10/19/2023	7.750	151,403						210,000	08/25/2023
100175416		WILLINGBORO	NJ		12/23/2024	8.875	151,412		(3)				273,000	06/07/2024
100031541		MIAMI	FL		03/29/2019	3.625	151,413						274,000	03/29/2018
100115148		DETROIT	MI		07/17/2023	8.231	151,418						210,000	06/09/2023
100141192		YORK	PA		01/30/2024	7.780	151,437						199,000	12/29/2023
100044418		OAKLAND	CA		11/19/2020	5.000	151,439						568,100	08/31/2018
100136632		NEWPORT NEWS	VA		11/22/2023	7.625	151,443						257,000	10/23/2023
100079549		CHICAGO	IL		04/25/2022	6.000	151,466						220,000	01/21/2022
3310085467		DELRAY BEACH	FL		12/12/2024	8.925	151,470						730,000	09/13/2024
100108534		SCHIEDAM/VLAARDINGEN	NLD		05/25/2023	6.300	151,471					(9,960)	195,000	12/01/2023
100088573		ZIERIKZEE	NLD		10/27/2022	5.050	151,471					(9,960)	195,000	12/01/2023
100084261		ARNHEM	NLD		06/30/2022	1.000	151,471					(9,960)	195,000	12/01/2023
100087655		ALMELO	NLD		09/27/2022	5.150	151,471					(9,960)	184,901	12/01/2023
100081979		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.750	151,471					(9,960)	195,000	12/01/2023
100078551		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.250	151,471					(9,960)	184,366	12/01/2023
100165211		SCHIEDAM	NLD		08/28/2024	5.450	151,471					(11,041)	225,000	08/01/2024
100083416		ROOSENDAAL	NLD		05/27/2022	3.800	151,471					(9,960)	183,984	12/01/2023
100089657		ROOSENDAAL	NLD		11/29/2022	4.900	151,471					(9,960)	195,000	12/01/2023
100070221		ROTTERDAM	NLD		08/31/2021	3.900	151,471					(9,960)	175,968	12/01/2023
100108531		ZIERIKZEE	NLD		05/25/2023	6.350	151,471					(9,960)	146,719	06/30/2024
100085128		CAPELLE AAN DEN IJSSEL	NLD		07/27/2022	4.450	151,471					(9,959)	325,000	12/01/2023
100119833		KANSAS CITY	MO		08/08/2023	7.156	151,476						215,000	07/06/2023
100065067		NORTH WALES	PA		07/14/2021	3.874	151,480						210,000	05/10/2021
100158623		PORTSMOUTH	VA		07/10/2024	7.624	151,496						190,000	05/28/2024
100109802		SNELLVILLE	GA		08/04/2023	7.500	151,509						282,000	07/06/2023
100114703		LAS VEGAS	NV		06/29/2023	6.999	151,516						232,000	05/16/2023
100031976		RIALTO	CA		03/29/2019	3.500	151,518						350,000	12/10/2018
100014044		COLONIAL HEIGHTS	VA		05/25/2017	4.000	151,527						183,000	01/31/2017
100130283		DEKALB	IL		09/28/2023	8.250	151,540						218,000	08/25/2023
100165334		OVIEDO	FL		08/29/2024	7.125	151,540						356,000	08/06/2024
100126784		MIAMI	FL		08/30/2023	6.375	151,555						150,000	08/30/2023
100144543		DENVER	CO		04/26/2024	7.125	151,567						421,000	03/05/2024
100118098		BROOKLYN	NY		07/20/2023	8.875	151,571						200,000	03/01/2024
100024060		HARLINGEN	TX		09/10/2018	5.750	151,572						215,000	09/10/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100675		LAS VEGAS	NV		04/28/2023	5.625	151,572						286,000	08/31/2021
100013736		DUNEDIN	FL		05/25/2017	4.250	151,587						195,000	01/31/2017
100090014		MULBERRY	FL		01/13/2023	9.750	151,596						200,000	11/17/2022
100030854		MORENO VALLEY	CA		04/09/2019	4.000	151,597						356,250	07/28/2018
100031300		NOGALES	AZ		03/29/2019	4.000	151,603						185,000	12/09/2018
100145157		UNITED KINGDOM	GBR		03/12/2024	9.500	151,611					(3,267)	165,000	02/03/2020
100019815		BRADENTON	FL		07/26/2018	5.375	151,612						219,500	05/11/2018
100026884		BAKERSFIELD	CA		09/26/2018	4.750	151,614						251,000	06/14/2018
100131746		INDIANAPOLIS	IN		10/06/2023	7.500	151,618						175,000	08/15/2022
100159863		HIALEAH	FL		08/16/2024	8.250	151,620						205,000	03/29/2024
100065214		FRESNO	CA		07/14/2021	3.499	151,622						240,000	05/10/2021
100136943		BELMONT	NC		11/28/2023	7.624	151,623						225,000	02/02/2023
100149338		CARY	IL		06/07/2024	7.625	151,632						668,000	04/19/2024
100109740		PEMBROKE PINES	FL		06/16/2023	7.625	151,632						250,000	04/10/2023
100147128		WEST PALM BEACH	FL		05/08/2024	8.125	151,634						205,000	03/27/2024
100118724		HENDERSON	NV		07/25/2023	7.500	151,635						203,000	06/01/2023
100012630		CHICAGO	IL		05/25/2017	5.000	151,640						220,000	04/08/2022
100117173		PALM BEACH GARDENS	FL		07/20/2023	6.500	151,640						435,000	03/01/2024
100108355		KANSAS CITY	MO		05/25/2023	7.000	151,641						210,000	05/01/2023
100165877		RALEIGH	NC		08/30/2024	6.625	151,657						397,500	07/26/2024
100088156		LINCOLN	AL		10/25/2022	7.625	151,668						219,000	09/21/2022
100065205		MINNEAPOLIIS	MN		07/14/2021	3.625	151,669						230,000	05/30/2021
100147697		AURORA	CO		04/05/2024	9.375	151,673						430,000	03/21/2024
100083041		SCHERTZ	TX		05/11/2022	7.777	151,679						207,000	03/30/2022
100120238		DALLAS	TX		08/18/2023	7.750	151,680		(9)				213,500	05/31/2023
100173932		MOUNT HOLLY	NJ		10/31/2024	6.625	151,681						200,000	09/18/2024
100156979		UNITED KINGDOM	GBR		06/27/2024	5.740	151,697					(1,604)	160,000	05/28/2024
100172821		MIAMI	FL		12/06/2024	7.250	151,700		(10)				300,000	11/01/2024
100031909		DIXON	CA		03/29/2019	4.375	151,703						417,500	12/07/2018
100116839		CHESTERFIELD	VA		07/20/2023	5.875	151,704						250,000	03/01/2024
100161564		UNITED KINGDOM	GBR		07/29/2024	5.740	151,707					(4,182)	180,000	06/24/2024
100156991		UNITED KINGDOM	GBR		06/27/2024	5.790	151,707					(1,604)	300,000	06/05/2024
100163946		LOS ANGELES	CA		10/04/2024	7.125	151,723						800,000	08/26/2024
100101128		NEW ORLEANS	LA		04/28/2023	8.000	151,732						196,000	06/11/2022
100158577		STARTEX	SC		07/11/2024	9.375	151,742						192,000	04/23/2024
100026529		STOCKTON	CA		09/26/2018	4.625	151,748						315,000	06/14/2018
100060112		MERCED	CA		06/25/2021	4.125	151,748						269,000	03/25/2021
100080219		KILLEEN	TX		02/25/2022	5.925	151,753						175,000	02/09/2022
100147438		ORLANDO	FL		04/03/2024	7.875	151,755						217,000	02/27/2024
100168836		UNITED KINGDOM	GBR		09/26/2024	6.840	151,757					(10,875)	185,000	08/23/2024
100088158		LINCOLN	AL		10/25/2022	7.625	151,764						219,000	09/21/2022
100139063		HOUSTON	TX		12/28/2023	8.999	151,767						240,500	11/30/2023
100043031		WEST TOWNSEND	MA		05/28/2020	5.250	151,769						223,000	10/30/2019
100029473		CHICAGO	IL		10/26/2018	5.125	151,771						245,000	10/26/2023
100054797		MIAMI	FL		03/23/2021	4.125	151,771						398,000	01/05/2021
100081229		MADISON	SD		03/18/2022	3.500	151,776						310,000	12/27/2021
100012991		CHICAGO	IL		05/25/2017	4.250	151,783						195,000	01/31/2017
100164149		GUN BARREL CITY	TX		08/21/2024	7.250	151,795						225,000	07/26/2024
100111135		CHICAGO	IL		06/29/2023	5.125	151,819						222,000	05/15/2022
100156864		LAWTON	OK		06/27/2024	7.960	151,825						214,000	05/20/2024
3320052805		EAST STROUDSBURG	PA		06/08/2023	8.930	151,831						480,000	04/25/2023
100101178		MASTIC BEACH	NY		04/28/2023	4.050	151,832						270,000	01/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154873		LAKE CITY	FL		07/19/2024	7.875	151,840						198,000	03/12/2024
100112430		FARMINGTON	MI		06/29/2023	3.875	151,846						510,000	05/18/2022
100078997		ROANOKE	VA		02/24/2022	4.375	151,854						215,000	12/22/2021
100019767		CLOVIS	CA		07/26/2018	5.250	151,856						220,000	04/30/2018
100149670		KATY	TX		04/26/2024	7.125	151,857						207,000	03/08/2024
100144870		UNITED KINGDOM	GBR		03/12/2024	3.550	151,859		6,899			(3,319)	152,995	02/17/2020
100158554		WAVERLY	VA		07/10/2024	8.250	151,864						190,000	05/03/2024
100025591		OWINGS MILLS	MD		09/20/2018	4.250	151,870						237,405	04/30/2018
100044158		RICHMOND HILLS	NY		08/19/2020	4.125	151,880						332,500	05/12/2019
100168851		UNITED KINGDOM	GBR		09/26/2024	5.790	151,891					(10,884)	175,000	08/27/2024
100134759		PORT ORANGE	FL		10/30/2023	8.000	151,904						386,000	09/26/2023
100153471		KATY	TX		05/30/2024	8.212	151,904						295,000	05/03/2024
100146491		PHOENIX	AZ		03/19/2024	8.750	151,908						861,229	10/31/2023
100025005		OCALA	FL		09/20/2018	4.625	151,912						151,050	04/30/2018
100167989		BLOSSOM	TX		09/20/2024	8.999	151,924						155,000	08/19/2024
100134761		HOLLY HILL	FL		10/30/2023	8.000	151,934						415,000	09/26/2023
100023373		CALHOUN	GA		08/16/2018	5.500	151,939						229,000	05/29/2018
100178422		KANNAPOLIS	NC		11/21/2024	6.740	151,939		(4)				230,000	09/18/2024
100167618		ROUND ROCK	TX		09/19/2024	6.500	151,959						365,000	07/26/2024
100158251		UNITED KINGDOM	GBR		07/09/2024	4.090	151,983		3,633			(3,290)	175,000	08/23/2021
100111098		OXNARD	CA		06/29/2023	3.750	151,984						639,000	05/14/2022
100152922		PHARR	TX		05/22/2024	6.999	151,984						204,000	05/01/2024
100158629		HINESVILLE	GA		07/10/2024	7.624	151,985						240,000	05/18/2024
100071811		BAKERSFIELD	CA		10/14/2021	3.875	151,989						240,000	08/24/2021
100102839		ROCHESTER	MI		06/22/2023	7.256	151,991						442,000	02/24/2023
100026503		WOODBRIDGE TOWNSHIP	NJ		09/26/2018	4.000	151,992						285,000	06/14/2018
100139210		KNOXVILLE	TN		12/28/2023	8.875	151,999						230,000	11/01/2023
100148003		LYNDONVILLE	VT		04/10/2024	7.500	151,999						220,000	02/21/2024
100031567		SACRAMENTO	CA		03/29/2019	5.375	152,013						260,000	12/10/2018
100116405		PHILADELPHIA	PA		07/20/2023	5.990	152,020						255,000	03/01/2024
100100655		CHARLOTTE	NC		04/28/2023	6.500	152,026						214,000	06/08/2021
100132548		EWA BEACH	HI		11/03/2023	7.875	152,038						490,000	06/27/2023
100029677		INDIO	CA		10/26/2018	4.500	152,053						227,050	06/01/2018
100028088		CHICAGO	IL		10/26/2018	3.625	152,063						399,000	06/01/2018
100091508		WEST BEND	WI		01/20/2023	8.544	152,069						212,000	12/29/2022
100042952		RHINEBECK	NY		05/28/2020	4.750	152,073						270,000	08/06/2019
100160103		COCOA	FL		07/17/2024	7.624	152,078						327,000	05/22/2024
100184534		MANALAPAN	NJ		12/17/2024	9.000	152,081		(15)				1,107,239	10/24/2024
100049424		LAS VEGAS	NV		11/20/2020	3.625	152,082						357,200	07/31/2020
100012399		BOLINGBROOK	IL		04/28/2017	5.500	152,082						180,000	01/31/2017
100141927		SOUTH SALT LAKE	UT		03/27/2024	8.125	152,085						755,000	02/09/2024
100111360		LYNWOOD	IL		06/29/2023	5.875	152,091		2,589				213,000	05/14/2022
100138072		BALTIMORE	MD		12/13/2023	9.625	152,105						197,000	11/15/2023
100128256		SAN JACINTO	CA		09/14/2023	7.999	152,114						266,000	08/01/2023
100030914		SYLMAR	CA		04/09/2019	3.500	152,117						451,250	10/05/2018
100146862		DREXEL HILL	PA		03/21/2024	10.000	152,118						202,000	11/10/2023
100172860		LAS CRUCES	NM		10/25/2024	7.875	152,120						209,000	09/18/2024
100091971		COLUMBUS	OH		02/07/2023	10.250	152,120						182,500	12/02/2022
100103176		HOFFMAN ESTATES	IL		04/21/2023	8.120	152,121						220,000	03/24/2023
100090783		LAGO VISTA	TX		02/28/2023	8.750	152,126						307,000	12/30/2022
100054257		BALTIMORE	MD		03/23/2021	10.062	152,131						145,000	01/03/2021
100047410		SALEM	MA		11/20/2020	5.875	152,139						403,750	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143532		DOLTON	IL		02/21/2024	8.050	152,142						187,000	01/31/2024
100161325		ALBANY	GA		07/25/2024	6.990	152,145						218,000	05/29/2024
100082767		DEN HAAG	NLD		04/27/2022	3.350	152,148					(10,004)	310,000	12/01/2023
100043184		ISSAQUAH	WA		05/28/2020	3.500	152,151						330,000	12/19/2019
100065049		JACKSONVILLE	FL		07/14/2021	3.875	152,166						290,000	06/04/2021
100109089		CORPUS CHRISTI	TX		06/05/2023	7.624	152,174						200,000	04/28/2023
100067794		RICHMOND	VA		09/23/2021	3.875	152,176						223,000	07/08/2021
100026436		APPLE VALLEY	CA		09/26/2018	4.375	152,182						227,000	06/14/2018
100176001		FREEPORT	IL		11/14/2024	6.990	152,202						203,000	09/24/2024
100177910		COMMERCE CITY	CO		11/19/2024	9.625	152,202		(36)				615,000	08/27/2024
100150161		FLORENCE	SC		04/30/2024	9.750	152,207						218,000	03/15/2024
100091491		KANSAS CITY	MO		01/20/2023	7.556	152,216						190,000	12/22/2022
100143735		INDIANAPOLIS	IN		02/26/2024	8.375	152,218						199,000	01/24/2024
100164685		MESA	AZ		08/23/2024	8.750	152,228						1,190,000	07/19/2024
100048000		LAS VEGAS	NV		11/20/2020	4.000	152,229						234,175	07/31/2020
100100140		PENSACOLA	FL		03/28/2023	9.375	152,233						200,000	02/21/2023
100179855		LOCKPORT	IL		11/22/2024	7.625	152,234		(16)				205,000	10/02/2024
100156192		PEMBROKE PINES	FL		06/20/2024	7.250	152,235						190,000	04/23/2024
100068304		PAULSBORO	NJ		08/25/2021	3.875	152,237						215,000	07/14/2021
100087624		WEERT	NLD		09/27/2022	1.000	152,248					(10,011)	210,000	12/01/2023
100087602		TIEL	NLD		09/27/2022	4.250	152,248					(10,011)	210,000	12/01/2023
100089709		GRONINGEN	NLD		11/29/2022	4.950	152,248					(10,011)	210,000	12/01/2023
100089689		OOSTBURG	NLD		11/29/2022	4.950	152,248					(10,011)	210,000	12/01/2023
100178264		WAUKEGAN	IL		11/19/2024	8.499	152,256		(9)				187,000	10/31/2024
100138998		HOLLYWOOD	FL		12/21/2023	3.000	152,258						385,000	06/05/2022
100148986		CANOGA PARK	CA		04/17/2024	8.875	152,264						1,029,000	02/12/2024
100026175		ARLINGTON	WA		09/20/2018	4.375	152,266						209,000	04/30/2018
100137417		JONESBORO	AR		01/11/2024	10.375	152,268						185,000	11/28/2023
100065136		CROSBY	TX		07/14/2021	3.750	152,270						212,000	05/21/2021
100155585		BENTONVILLE	AR		06/18/2024	8.500	152,273						691,117	03/20/2024
100047657		PARK RIDGE	IL		11/20/2020	4.375	152,277						237,500	07/31/2020
100100201		CLEVELAND HEIGHTS	OH		03/17/2023	8.000	152,279						220,000	02/27/2023
100026535		WOODBRIDGE	VA		09/26/2018	3.000	152,280						300,000	06/13/2018
100161168		DANBURY	CT		07/25/2024	8.375	152,285						245,000	06/06/2024
100046497		DORCHESTER	MA		11/25/2020	4.750	152,293						643,150	08/31/2020
100049370		READING	PA		11/20/2020	4.500	152,293						218,500	07/31/2020
100118745		DAVENPORT	FL		07/25/2023	7.375	152,297						263,000	05/19/2023
100146678		CARSON CITY	NV		03/20/2024	7.875	152,301						365,000	02/22/2024
100109895		TYLER	TX		06/22/2023	7.409	152,302						223,000	05/17/2023
100141335		EDMOND	OK		01/30/2024	8.250	152,331						300,000	12/14/2023
100079660		CAPE CORAL	FL		04/08/2022	4.625	152,342						228,000	01/13/2022
100176944		BALTIMORE	MD		11/15/2024	8.250	152,362		(30)				193,000	09/20/2024
100054408		MIDDLETOWN	NY		03/23/2021	6.880	152,366						135,000	12/31/2020
100109269		GREENVILLE	SC		07/21/2023	9.750	152,376						188,000	06/05/2023
100014069		BENSENVILLE	IL		05/25/2017	4.750	152,385						240,000	01/31/2017
100127174		FAIRBURN	GA		08/30/2023	6.875	152,409						490,000	04/07/2023
100017058		BOWIE	MD		05/16/2018	4.500	152,411						402,000	02/28/2018
100090118		NEW BRAUNFELS	TX		01/13/2023	8.999	152,416						288,000	11/30/2022
100146656		GRAND RAPIDS	MI		03/20/2024	9.999	152,419						189,000	02/02/2024
100139129		TUCSON	AZ		12/28/2023	9.999	152,421						202,000	12/08/2023
100067591		WILMINGTON	DE		09/23/2021	4.375	152,422						220,000	07/14/2021
100116145		ALACHUA	FL		07/20/2023	5.500	152,427						242,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161720		DUNMORE	PA		07/30/2024	7.749	152,431						203,000	07/05/2024
100117464		MILTON	FL		07/20/2023	7.800	152,432		25				210,000	03/01/2024
100161380		GEORGETOWN	TX		07/25/2024	6.750	152,447						370,000	05/16/2024
100102516		LEXINGTON	KY		06/07/2023	9.500	152,457						220,000	02/03/2023
100026483		BAKERSFIELD	CA		09/26/2018	3.250	152,457						270,000	06/15/2018
100113598		MIAMI	FL		06/29/2023	3.375	152,458						499,000	06/02/2022
100161599		UNITED KINGDOM	GBR		07/29/2024	6.640	152,458					(4,202)	160,000	07/15/2024
100079024		SPRINGFIELD	MA		02/24/2022	4.125	152,459						230,000	12/23/2021
100181668		BLOOMINGTON	IN		12/11/2024	7.500	152,471		(7)				215,000	10/21/2024
3340075881		BELLWOOD	IL		05/17/2024	9.378	152,476						580,000	04/09/2024
3310083957		MABANK	TX		09/26/2024	8.666	152,481						1,093,000	08/28/2024
100138029		COLUMBUS	OH		12/13/2023	8.125	152,482						220,000	11/15/2023
100133500		RICHMOND	VA		10/19/2023	9.374	152,489						223,000	09/15/2023
100185505		HEMET	CA		12/20/2024	7.375	152,497		(2)				190,000	11/18/2024
3340075566		OXFORD	MA		05/23/2024	9.604	152,504						720,000	04/10/2024
100128330		LAS VEGAS	NV		09/14/2023	8.499	152,505						212,000	08/07/2023
100134825		LAKE WALES	FL		10/30/2023	8.125	152,509						318,000	09/29/2023
100155586		ALVA	FL		06/18/2024	8.875	152,525						460,014	03/25/2024
100149909		HOUSTON	TX		04/29/2024	8.375	152,526						210,000	04/10/2024
100141773		KANSAS CITY	MO		01/30/2024	9.874	152,535						180,000	12/12/2023
100141416		NORTH POTOMAC	MD		01/30/2024	8.875	152,540						1,285,000	12/20/2023
100014070		COLFAX	CA		05/25/2017	5.000	152,546						205,700	01/31/2017
100162085		SAN DIEGO	CA		07/31/2024	7.750	152,548						835,000	06/17/2024
100111751		WILDOMAR	CA		06/29/2023	6.625	152,549						360,000	06/04/2022
100137416		JONESBORO	AR		01/11/2024	10.375	152,555						185,000	11/28/2023
100142853		GLENDALE	AZ		02/09/2024	9.125	152,569						420,000	12/14/2023
100028482		OLYMPIA	WA		10/26/2018	4.625	152,570						526,300	06/10/2018
100153970		HINESVILLE	GA		06/05/2024	9.499	152,575						218,000	05/16/2024
3340083801		NEW ORLEANS	LA		10/10/2024	9.173	152,579						1,070,000	08/30/2024
100043008		PLACENTIA	CA		05/28/2020	2.375	152,583						725,000	01/23/2020
100184574		WATKINSVILLE	GA		12/17/2024	8.250	152,586		(5)				1,017,000	10/25/2024
100146073		BILLINGS	MT		03/19/2024	9.875	152,590						612,452	10/24/2023
100157777		PHILADELPHIA	PA		08/01/2024	8.875	152,595						205,000	06/21/2024
100108342		EAST STROUDSBURG	PA		05/25/2023	8.324	152,599						229,000	05/04/2023
100184505		NORTH BERGEN	NJ		12/17/2024	8.125	152,601		(5)				671,000	11/04/2024
100029141		EPHRATA	PA		10/26/2018	4.875	152,601						194,750	06/01/2018
100088010		CANYON LAKE	TX		10/25/2022	8.125	152,601						188,000	09/26/2022
100068208		BALTIMORE	MD		08/25/2021	3.375	152,605						196,000	06/21/2021
100101152		NEW HAVEN	CT		04/28/2023	4.500	152,607						271,000	01/13/2022
100054759		FISHKILL	NY		03/23/2021	4.375	152,608						170,000	12/31/2020
100173458		BUSHNELL	FL		10/29/2024	7.875	152,610						198,000	09/04/2024
100154542		STRATFORD	CT		06/14/2024	7.125	152,614						440,000	05/23/2024
100115378		MANCHESTER	PA		07/17/2023	7.875	152,618						215,000	06/09/2023
100165103		UNITED KINGDOM	GBR		08/27/2024	6.790	152,618					(9,058)	200,000	08/22/2024
100141731		SUGAR LAND	TX		01/30/2024	7.499	152,624						440,000	12/21/2023
100139739		UNITED KINGDOM	GBR		12/18/2023	7.790	152,631					(2,685)	165,000	05/25/2023
100080186		NOBLESVILLE	IN		02/25/2022	4.950	152,636						240,000	02/07/2022
100134852		PICO RIVERA	CA		10/30/2023	8.250	152,637						535,000	09/26/2023
100164002		WILMINGTON	DE		08/21/2024	7.625	152,641		1,187				228,000	06/17/2024
100155477		UMATILLA	FL		06/18/2024	9.500	152,644						487,800	03/15/2024
100031754		COLTON	CA		03/29/2019	4.250	152,650						230,000	12/08/2018
100013462		FRONT ROYAL	VA		05/25/2017	5.000	152,651						170,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158599		COLORADO SPRINGS	CO		07/10/2024	8.125	152,656						190,000	05/28/2024
100103123		WOODBURY	NJ		04/21/2023	8.170	152,661		1,428				224,000	03/31/2023
100186302		MISSOURI CITY	TX		12/30/2024	7.249	152,667						330,000	10/11/2024
100184673		BAY SHORE	NY		12/17/2024	7.750	152,669		(6)				710,000	10/21/2024
100144244		PHOENIX	AZ		03/08/2024	8.875	152,670		(87)				215,000	02/12/2024
100110020		VERO BEACH	FL		06/23/2023	7.749	152,683						300,000	05/26/2023
100103872		MONTICELLO	NY		05/10/2023	7.862	152,699						220,000	04/05/2023
100115351		PATERSON	NJ		07/17/2023	8.499	152,703						550,000	06/21/2023
100100595		HOUSTON	TX		04/27/2023	7.750	152,709						220,000	03/14/2023
100019914		AUSTIN	TX		07/30/2018	5.375	152,709						325,000	04/30/2018
100013679		LAS VEGAS	NV		05/25/2017	4.625	152,714						210,900	01/31/2017
100082763		AMSTERDAM	NLD		04/27/2022	3.650	152,714					(10,041)	217,879	06/30/2024
100167851		GREENSBORO	NC		09/20/2024	8.375	152,715						205,000	08/26/2024
100038996		MEATH	IRL		09/27/2019	4.500	152,720					(10,036)	168,430	11/30/2018
100118094		CHARLOTTE	NC		07/20/2023	7.500	152,720						210,000	03/01/2024
100030945		MIAMI	FL		03/29/2019	6.500	152,722						127,000	12/08/2018
100044883		PLACERVILLE	CA		11/19/2020	4.125	152,730						212,822	07/31/2020
100023274		BALTIMORE	MD		08/16/2018	4.875	152,730						229,500	05/23/2018
100116669		VICTORVILLE	CA		07/20/2023	4.615	152,733						460,000	03/01/2024
3340074747		COLUMBUS	GA		04/30/2024	9.747	152,737						552,000	04/01/2024
100117509		PALMDALE	CA		07/20/2023	6.126	152,738						270,000	03/01/2024
100000520		VANCOUVER	WA		09/27/2016	7.000	152,741						264,900	08/25/2016
100053355		INMAN	SC		03/23/2021	4.000	152,750						169,000	01/05/2021
3340076397		PHILADELPHIA	PA		05/23/2024	9.740	152,757						722,000	04/24/2024
100134000		POMPANO BEACH	FL		10/25/2023	8.185	152,758						362,000	09/15/2023
100090577		HEERHUGOWAARD	NLD		12/28/2022	5.300	152,766					(10,045)	215,605	12/01/2023
100029810		KENOSHA	WI		10/26/2018	4.625	152,766						171,000	06/01/2018
100025203		PALMDALE	CA		09/20/2018	4.000	152,779						189,050	04/30/2018
100078996		PITTSBURGH	PA		02/24/2022	4.000	152,785						200,000	01/06/2022
100149884		BETHLEHEM	PA		04/29/2024	6.999	152,790						325,000	04/08/2024
100112558		MANTECA	CA		06/29/2023	7.500	152,824						485,000	06/02/2022
100088794		SPOKANE	WA		11/15/2022	8.250	152,849						378,500	10/17/2022
100134730		CARLISLE	PA		10/30/2023	8.250	152,867						214,500	09/18/2023
100102027		HOUSTON	TX		04/14/2023	8.999	152,884		(96)				189,000	03/03/2023
100084722		CALEXICO	CA		08/02/2022	7.250	152,887						237,000	07/07/2022
100057952		MEMPHIS	TN		06/30/2021	4.375	152,894						195,000	05/05/2021
100090694		UNIVERSITY HEIGHTS	OH		12/29/2022	8.509	152,901						215,000	11/23/2022
100109098		TERRELL	TX		06/05/2023	8.625	152,901						232,000	04/13/2023
100181290		LAKE LOS ANGELES	CA		12/06/2024	7.625	152,901		(5)				340,000	11/15/2024
100090349		PEORIA	AZ		02/03/2023	8.375	152,911						441,000	12/28/2022
100141049		HOUSTON	TX		02/20/2024	7.750	152,914						219,000	01/16/2024
100143544		CALUMET CITY	IL		02/21/2024	7.750	152,917						200,000	01/18/2024
100147097		VIRGINIA BEACH	VA		03/28/2024	7.624	152,920						255,000	02/15/2024
100080019		PORTSMOUTH	VA		04/08/2022	7.750	152,926						177,300	11/18/2021
100174399		BRANFORD	CT		10/31/2024	8.625	152,928						640,000	08/19/2024
100180555		DALLAS	TX		11/26/2024	7.375	152,938		(5)				204,000	10/17/2024
100175996		JAMESTOWN	TN		11/14/2024	5.625	152,939		7				299,000	09/27/2024
3310058135		NEW HYDE PARK	NY		08/31/2023	8.463	152,940						737,000	07/21/2023
100027800		MILWAUKEE	WI		10/26/2018	4.000	152,946						252,700	06/04/2018
100049810		COMPTON	CA		11/20/2020	4.375	152,948						389,500	07/31/2020
100064938		BENTONVILLE	AR		07/14/2021	4.250	152,956						196,000	05/21/2021
100103060		COS COB	CT		06/22/2023	8.875	152,956						1,355,000	01/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047968		DES PLAINES	IL		11/20/2020	2.000	152,960						218,500	07/31/2020
100112419		TRENTON	NJ		06/29/2023	6.750	152,965						195,000	05/16/2022
100099994		DUNCANVILLE	TX		03/28/2023	7.875	152,966						190,000	02/22/2023
100147465		BALCH SPRINGS	TX		04/03/2024	7.500	152,967						232,000	02/20/2024
100067856		CORDOVA	TN		09/23/2021	3.499	152,980						202,000	08/17/2021
100078811		RUTLEDGE	PA		02/24/2022	3.750	152,982						220,000	01/14/2022
100012035		VICTORVILLE	CA		03/08/2017	5.000	152,983						137,000	09/02/2016
100081323		YUKON	OK		03/18/2022	3.750	152,988						210,000	12/30/2021
100145289		UNITED KINGDOM	GBR		03/12/2024	9.500	153,018		6,229			(3,350)	153,000	12/20/2019
100011722		VINCENT	OH		03/08/2017	5.000	153,019						175,000	11/30/2016
100082769		CAPELLE AAN DEN IJSSEL	NLD		04/27/2022	3.350	153,025					(10,062)	186,223	12/01/2023
100100561		HAZEL PARK	MI		04/27/2023	9.625	153,032						191,000	03/23/2023
100018104		FRESNO	CA		06/08/2018	5.250	153,034						255,000	02/22/2018
100159832		LA MARQUE	TX		07/17/2024	8.125	153,035						215,000	04/17/2024
100054137		LAS VEGAS	NV		03/23/2021	4.250	153,057						210,000	01/02/2021
100030882		EAST BOSTON	MA		04/09/2019	4.580	153,065						403,750	07/31/2018
100143005		WEST PALM BEACH	FL		02/12/2024	7.374	153,073						315,000	01/11/2024
100109920		BALTIMORE	MD		06/22/2023	8.233	153,077						200,000	05/31/2023
100099819		ENFIELD	CT		02/28/2023	7.594	153,082						255,000	02/02/2023
100147920		DURHAM	NC		04/08/2024	7.125	153,085						317,000	02/06/2024
100100898		BALTIMORE	MD		04/28/2023	6.625	153,087						195,000	12/30/2021
100164692		LOS ANGELES	CA		08/23/2024	9.750	153,093						1,137,000	07/24/2024
100108070		SEASIDE PARK	NJ		05/24/2023	8.750	153,095						446,500	05/04/2023
100055339		MARIETTA	GA		03/23/2021	4.000	153,104						340,400	01/04/2021
100184811		HIGHLAND	UT		12/17/2024	8.375	153,105		(6)				1,112,920	10/23/2024
100128782		VIRGINIA BEACH	VA		09/21/2023	7.499	153,112						225,000	08/21/2023
100184750		ASHBURN	VA		12/17/2024	8.625	153,115		(6)				530,332	10/07/2024
100145418		UNITED KINGDOM	GBR		03/12/2024	3.390	153,120		7,104			(3,346)	165,000	04/17/2020
100078789		WINTER HAVEN	FL		02/24/2022	3.499	153,125						218,000	01/07/2022
100067843		LUBBOCK	TX		09/23/2021	4.125	153,127						205,000	07/29/2021
100112684		FAIRVIEW	PA		06/29/2023	6.050	153,128						248,000	06/02/2022
100129804		MOHAVE VALLEY	AZ		09/27/2023	7.750	153,131						261,000	08/22/2023
100101784		THOMASVILLE	GA		03/31/2023	8.255	153,136						221,500	03/03/2023
100151761		LAKE CHARLES	LA		05/10/2024	7.499	153,143						259,000	04/19/2024
100137312		NORTH WILDWOOD	NJ		12/01/2023	7.999	153,150						440,000	10/26/2023
100127950		FORT WAYNE	IN		09/08/2023	7.000	153,161						194,000	07/29/2022
3340076573		MAYWOOD	IL		06/14/2024	8.930	153,162						680,000	05/07/2024
100167626		SANFORD	ME		09/19/2024	6.990	153,166						250,000	08/10/2024
100076273		SAINT CHARLES	MO		01/07/2022	3.500	153,172						225,000	11/09/2021
100146666		BERRY CREEK	CA		03/20/2024	7.499	153,188						405,000	02/09/2024
100087391		COATESVILLE	PA		10/25/2022	5.250	153,195						215,000	03/18/2022
100100090		CHICAGO	IL		03/28/2023	8.375	153,196						220,000	02/16/2023
100120254		BALTIMORE	MD		08/18/2023	8.750	153,203						216,000	06/20/2023
100156938		UNITED KINGDOM	GBR		06/27/2024	6.990	153,209					(1,620)	235,000	06/06/2024
100071830		LANDOVER	MD		10/14/2021	4.375	153,214						184,000	08/10/2021
3340078378		OCALA	FL		08/19/2024	9.028	153,226						660,000	06/13/2024
100079724		MINNEAPOLIS	MN		04/25/2022	5.875	153,226						205,000	01/27/2022
100174557		SAINT JOSEPH	MO		10/31/2024	10.000	153,243						228,000	09/25/2023
100149317		GUTHRIE	OK		04/24/2024	6.125	153,244						230,000	02/27/2024
100103844		MIAMI BEACH	FL		05/10/2023	7.261	153,255						235,000	04/14/2023
3310073488		NORTH BERGEN	NJ		07/19/2024	8.323	153,259						900,000	03/24/2024
100149698		FORT LAUDERDALE	FL		04/26/2024	7.500	153,261						215,000	03/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103075		FORT WORTH	TX		06/22/2023	7.990	153,270						210,000	03/30/2023
100186018		HIALEAH	FL		12/27/2024	7.125	153,275		(1)				315,000	08/22/2024
100167083		CONYERS	GA		09/13/2024	7.750	153,294						220,000	06/20/2024
100171805		GRAHAM	NC		10/17/2024	4.750	153,296						266,000	09/17/2024
100145378		UNITED KINGDOM	GBR		03/12/2024	3.590	153,299		6,951			(3,307)	155,000	02/04/2020
100101758		CHICAGO	IL		03/31/2023	8.276	153,300						220,000	03/10/2023
100126776		PALMDALE	CA		08/30/2023	5.990	153,306						310,000	08/30/2023
100088998		SAN FRANCISCO NAYARIT	MEX		11/04/2022	9.000	153,308						9,747,000	11/03/2022
100154590		RAY CITY	GA		06/14/2024	9.999	153,334						197,000	05/28/2024
100014107		AURORA	IL		05/25/2017	4.625	153,337						288,000	04/13/2024
100030156		GRAND RAPIDS	MI		12/20/2018	5.625	153,340						418,000	09/30/2018
100100671		EGG HARBOR TOWNSHIP	NJ		04/28/2023	7.125	153,357						226,000	06/15/2021
100154654		LOCUST GROVE	GA		07/19/2024	7.000	153,368						252,000	01/26/2024
100136730		TRENTON	NJ		11/27/2023	9.097	153,369						200,000	10/30/2023
100071740		ABERDEEN	MD		10/14/2021	4.125	153,370						195,000	08/24/2021
100081118		HOUSTON	TX		03/18/2022	3.125	153,370						226,500	01/07/2022
100152003		PHILADELPHIA	PA		06/14/2024	7.750	153,375						294,000	05/30/2024
100103188		WATERBURY	CT		04/21/2023	8.597	153,380						200,000	03/24/2023
100025658		LAKE ARROWHEAD	CA		09/20/2018	4.625	153,382						180,500	04/30/2018
100186756		MILWAUKEE	WI		12/31/2024	7.999	153,388		32				195,000	08/20/2024
100126356		KANSAS CITY	MO		08/30/2023	7.424	153,396						215,000	07/27/2023
100184541		OREM	UT		12/17/2024	7.750	153,408		(8)				722,013	10/30/2024
100143682		FORSYTH	MO		02/22/2024	7.874	153,410						215,000	01/09/2024
3300005528		CLARK	NJ		12/18/2024	8.595	153,425						975,000	11/05/2024
100088950		AVON PARK	FL		11/15/2022	7.875	153,429						195,000	10/13/2022
100141010		PHILADELPHIA	PA		02/20/2024	8.250	153,437						210,000	01/12/2024
100053995		SMITHVILLE	MO		03/23/2021	9.000	153,444						200,000	05/08/2023
100077794		CLEARWATER	FL		12/23/2021	5.500	153,444						180,000	11/18/2021
100108375		CALUMET CITY	IL		05/25/2023	8.221	153,464						215,000	04/24/2023
100149331		YUKON	OK		04/24/2024	6.624	153,467						208,000	03/01/2024
100103424		CHARLOTTE	NC		06/16/2023	7.875	153,469						285,000	05/01/2023
100184736		LAKE FOREST PARK	WA		12/17/2024	7.250	153,471		(8)				1,133,026	10/29/2024
100109284		NAMPA	ID		07/21/2023	7.625	153,479		(35)				380,000	06/09/2023
100165067		MIAMI	FL		08/28/2024	8.874	153,486						200,000	07/11/2024
100184638		CHINO	CA		12/17/2024	8.500	153,487		(2)				765,393	11/01/2024
100048006		RIVERSIDE	CA		11/20/2020	7.000	153,488						489,250	07/31/2020
3310062951		CHICAGO	IL		12/22/2023	8.498	153,495						1,250,000	10/29/2023
100014164		PALMETTO	FL		05/25/2017	4.000	153,498						197,500	01/31/2017
100158243		UNITED KINGDOM	GBR		07/09/2024	3.340	153,503		4,128			(3,323)	170,000	10/29/2021
100164013		DELAVAN	WI		08/21/2024	8.250	153,505						255,000	06/20/2024
100177698		BELLEVUE	WA		11/19/2024	7.875	153,506						1,332,700	08/12/2024
100143510		MELBOURNE	FL		02/22/2024	8.500	153,508						197,000	11/27/2023
100133429		VIAN	OK		10/19/2023	8.990	153,511						195,000	09/12/2023
100138113		ZEPHYRHILLS	FL		12/14/2023	7.875	153,515						280,000	10/26/2023
100054214		DALLASTOWN	PA		03/23/2021	3.875	153,520						174,000	01/02/2021
100126979		DORCHESTER	MA		08/30/2023	5.250	153,529						440,000	08/30/2023
100023935		FARMINGTON HILLS	MI		09/10/2018	5.750	153,532						205,000	09/10/2018
100168349		CRANDALL	TX		09/25/2024	5.625	153,532						210,000	07/29/2024
100169915		SCOTT	LA		11/08/2024	7.875	153,539		(23)				195,000	10/04/2024
100175549		RICHMOND	VA		11/08/2024	8.500	153,541		(21)				201,000	10/22/2024
100089983		MANHATTAN	KS		01/13/2023	7.750	153,544						220,000	11/07/2022
100158215		UNITED KINGDOM	GBR		07/09/2024	3.340	153,548		4,128			(3,324)	170,000	10/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158214		UNITED KINGDOM	GBR		07/09/2024	3.340	153,549		4,128			(3,324)	170,000	10/29/2021
100137896		LAS VEGAS	NV		12/08/2023	10.875	153,552						265,000	10/26/2023
100127324		ROCKY RIVER	OH		08/30/2023	2.875	153,556						475,000	06/04/2022
100158242		UNITED KINGDOM	GBR		07/09/2024	3.340	153,557		4,128			(3,325)	170,000	10/29/2021
100158216		UNITED KINGDOM	GBR		07/09/2024	3.340	153,558		4,128			(3,325)	170,000	10/29/2021
100120850		SAINT PETERSBURG	FL		08/25/2023	7.625	153,564						250,000	07/17/2023
100010701		NEW PORT RICHEY	FL		12/23/2016	5.200	153,567						300,000	10/31/2016
100139299		VIRGINIA BEACH	VA		12/28/2023	8.375	153,568						397,000	11/28/2023
100088082		LUTZ	FL		10/25/2022	10.250	153,572						242,000	09/16/2022
100111512		RIVERSIDE	CA		06/29/2023	3.875	153,591						570,000	06/03/2022
100158244		UNITED KINGDOM	GBR		07/09/2024	3.340	153,592		4,128			(3,325)	190,000	10/29/2021
100091554		BAKERSFIELD	CA		03/07/2023	8.999	153,596						235,000	01/06/2023
100045787		KENT LAKES	NY		11/25/2020	4.125	153,598						161,500	08/31/2020
100079276		HIALEAH	FL		02/28/2022	4.375	153,604						210,000	01/21/2022
100185868		BALTIMORE	MD		12/26/2024	7.999	153,612		(3)				210,000	12/06/2024
100108983		LUBBOCK	TX		05/31/2023	8.875	153,615						195,000	04/27/2023
100080176		POMPANO BEACH	FL		02/25/2022	4.700	153,617						215,000	02/04/2022
100016524		NEVADA CITY	CA		04/10/2018	4.500	153,623						434,000	02/14/2018
100048718		AUBURN	AL		11/20/2020	4.250	153,626						285,000	07/31/2020
100025278		LAKELAND	FL		09/20/2018	4.000	153,631						179,550	04/30/2018
100068011		SPRINGFIELD	MA		09/23/2021	3.990	153,640						235,000	08/03/2021
100139851		UNITED KINGDOM	GBR		12/18/2023	7.140	153,640					(2,754)	240,000	04/01/2021
100153680		FOREST HILLS	NY		05/31/2024	7.750	153,642						355,000	04/02/2024
100011944		MIAMI	FL		03/08/2017	5.000	153,656						267,000	09/02/2016
100153098		ATLANTA	GA		06/27/2024	8.000	153,658						300,000	05/30/2024
100115182		GLENWOOD	IL		07/17/2023	7.550	153,663						285,000	06/09/2023
100087021		NOVATO	CA		11/04/2022	7.125	153,667						1,050,000	09/13/2022
100131876		BALTIMORE	MD		10/06/2023	9.499	153,679						182,000	09/30/2024
100115237		TRENTON	NJ		07/17/2023	7.931	153,683		1,743				200,000	06/20/2023
100119799		TRENTON	NJ		08/08/2023	7.863	153,686		2,316				215,000	06/29/2023
100091527		NEWPORT NEWS	VA		01/20/2023	8.050	153,688						234,000	12/27/2022
100103187		OCEANSIDE	NY		04/21/2023	7.990	153,690						675,000	03/28/2023
3310084464		BALDWIN	NY		09/10/2024	8.771	153,698						770,000	08/13/2024
100060219		CHARLOTTE	NC		06/25/2021	3.875	153,699						383,000	04/02/2021
100117259		MANASSAS	VA		07/20/2023	6.990	153,705						230,000	03/01/2024
100019754		FORT WORTH	TX		07/26/2018	5.250	153,712						195,505	04/23/2018
3310082818		BRIGHTWATERS	NY		09/18/2024	8.610	153,712						781,000	08/05/2024
100146853		WANAQUE	NJ		03/21/2024	7.500	153,713						390,000	02/20/2024
100130140		SAN ANTONIO	TX		11/15/2023	8.375	153,714						215,000	09/21/2023
100071850		OCALA	FL		10/14/2021	4.500	153,719						198,000	08/30/2021
100043835		BERKELEY TOWNSHIP	NJ		08/19/2020	6.450	153,720						208,050	12/24/2019
100181280		WEST JEFFERSON	OH		12/06/2024	6.625	153,720		5				212,000	10/31/2024
100081522		ALLEN	TX		03/18/2022	3.250	153,720						368,000	01/24/2022
100091449		HOUSTON	TX		02/22/2023	7.750	153,722						248,000	12/22/2022
100079516		DECATUR	AL		04/08/2022	4.750	153,750						230,000	01/28/2022
100112248		SACRAMENTO	CA		06/29/2023	2.875	153,760						575,000	06/04/2022
100028749		LELAND	NC		10/26/2018	4.625	153,761						194,750	06/01/2018
100028706		PALM BAY	FL		10/26/2018	4.625	153,772						189,810	06/01/2018
100139763		UNITED KINGDOM	GBR		12/18/2023	7.490	153,777					(2,789)	208,000	09/03/2021
100025403		BALTIMORE	MD		09/20/2018	4.750	153,784						133,950	04/30/2018
100143543		WINSLOW TOWNSHIP	NJ		02/21/2024	8.380	153,792						200,000	01/30/2024
100141499		UPPER MARLBORO	MD		01/30/2024	9.375	153,797						280,000	12/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158252		UNITED KINGDOM	GBR		07/09/2024	3.590	153,800		3,984			(3,330)	165,000	10/14/2021
100030153		ROCK HILL	SC		12/20/2018	3.000	153,801						254,900	09/30/2018
100100237		READING	PA		03/17/2023	8.213	153,802						200,000	02/15/2023
100100041		STEVENS POINT	WI		03/28/2023	9.500	153,817						460,000	02/13/2023
100012988		HOLLYWOOD	FL		05/25/2017	4.250	153,817						169,000	01/31/2017
100145731		UNITED KINGDOM	GBR		03/12/2024	3.590	153,827					(3,379)	155,000	03/26/2020
100130049		CLARKSVILLE	TN		09/27/2023	7.205	153,830						267,000	09/05/2023
100109805		NAUGATUCK	CT		08/04/2023	8.500	153,835						285,000	06/20/2023
100115252		TRENTON	NJ		07/17/2023	7.994	153,835		1,634				200,000	06/06/2023
100146778		FALLS CHURCH	VA		03/20/2024	7.125	153,846		6				210,000	02/29/2024
100184468		REDWOOD CITY	CA		12/17/2024	7.875	153,847		(8)				2,596,766	10/25/2024
100010689		LAS VEGAS	NV		12/23/2016	8.500	153,847						167,000	09/13/2016
100141041		REX	GA		02/20/2024	7.750	153,852						352,000	01/17/2024
100026042		SPANAWAY	WA		09/20/2018	5.250	153,859						280,250	04/30/2018
100088036		MIAMI BEACH	FL		10/25/2022	8.500	153,862						210,000	09/14/2022
100064960		BLUE RIVER	CO		07/14/2021	3.990	153,865						303,580	05/18/2021
100157792		FAYETTEVILLE	NC		08/01/2024	7.750	153,870						190,000	06/25/2024
100014314		HADDON HEIGHTS	NJ		09/27/2017	4.625	153,872		(449)				325,000	04/25/2024
100119605		HOUSTON	TX		07/31/2023	8.375	153,873						237,000	06/06/2023
100060166		HAMPTON	GA		06/25/2021	3.999	153,881						199,000	04/28/2021
100065062		PHILADELPHIA	PA		07/14/2021	4.125	153,883						250,000	05/13/2021
100068403		GALLUP	NM		08/25/2021	4.125	153,885						235,000	06/18/2021
100064808		WEST DEPTFORD	NJ		07/14/2021	4.625	153,891						202,000	05/14/2021
100139358		TRENTON	NJ		12/28/2023	8.340	153,893						205,000	12/01/2023
100025412		JACKSONVILLE	FL		09/20/2018	4.250	153,896						209,000	04/30/2018
100025363		EUGENE	OR		09/20/2018	4.250	153,902						237,500	04/30/2018
100117331		PALM SPRINGS	CA		07/20/2023	4.000	153,903						360,000	03/01/2024
100049055		NORTH AUGUSTA	SC		11/20/2020	3.500	153,913						185,250	07/31/2020
100139792		UNITED KINGDOM	GBR		12/18/2023	6.390	153,931					(2,644)	160,000	10/12/2023
100185645		UNITED KINGDOM	GBR		12/20/2024	6.990	153,960					(676)	200,000	12/10/2024
100154890		SALEM	VA		07/19/2024	7.125	153,963						390,000	02/28/2024
100169088		COLUMBUS	OH		09/27/2024	7.125	153,970						275,000	08/16/2024
100032073		LA PUENTE	CA		03/29/2019	4.500	153,970						460,000	12/11/2018
100185535		WESLEY CHAPEL	FL		12/20/2024	7.125	153,971		(3)				285,000	11/23/2024
100103511		OMAHA	NE		05/08/2023	9.375	153,987						190,000	03/07/2023
100175141		YORK	PA		11/05/2024	6.999	153,995		(7)				190,000	10/11/2024
100025308		OAKDALE	MN		09/20/2018	5.250	153,996						337,250	04/30/2018
100168359		HOUSTON	TX		09/25/2024	6.250	153,996						314,000	07/29/2024
3320046568		PHILADELPHIA	PA		02/27/2023	9.342	153,996						550,000	12/21/2022
100100899		SAN ANTONIO	TX		04/28/2023	7.375	154,008						206,000	12/30/2021
100149534		TAMPA	FL		04/26/2024	7.500	154,030						290,000	03/08/2024
100131720		HANOVER PARK	IL		10/06/2023	6.250	154,040						228,000	09/01/2022
100011622		PATERSON	NJ		03/08/2017	5.000	154,041						195,000	09/02/2016
100181581		JOHNSON CITY	NY		12/09/2024	8.130	154,049		10				200,000	10/25/2024
100054060		ELLENWOOD	GA		03/23/2021	4.000	154,051						217,580	01/03/2021
100162344		PANORAMA CITY	CA		08/06/2024	9.125	154,052						713,000	07/01/2024
100149667		JONESBORO	GA		04/26/2024	8.125	154,054						225,000	03/19/2024
100053416		TURTLE LAKE	WI		03/23/2021	11.875	154,056						235,000	01/05/2021
100012878		WATERFORD	CA		05/25/2017	5.000	154,077						210,000	01/31/2017
100177859		HODGENVILLE	KY		11/19/2024	8.275	154,077						500,000	08/26/2024
100064887		PORT ORANGE	FL		07/14/2021	3.875	154,081						360,000	05/17/2021
100185032		OKLAHOMA CITY	OK		12/20/2024	6.499	154,081		4				245,000	11/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102428		HOUSTON	TX		06/07/2023	7.750	154,094						229,000	08/19/2022
100161840		PHILADELPHIA	PA		07/31/2024	8.490	154,096						202,000	06/17/2024
100028975		ORANGE CITY	FL		10/26/2018	5.000	154,098						178,600	06/06/2018
100155708		SPOKANE	WA		06/18/2024	8.500	154,104						921,388	03/18/2024
100100822		GURNEE	IL		04/28/2023	5.250	154,108						240,000	12/02/2021
100127947		ANTIOCH	TN		09/08/2023	5.875	154,112						342,000	04/27/2022
100147609		COLORADO SPRINGS	CO		04/04/2024	9.125	154,120						365,000	03/11/2024
100100846		NETCONG	NJ		04/28/2023	5.125	154,127						298,000	11/29/2021
100156054		SHERMAN	ME		06/18/2024	9.500	154,145						193,000	04/10/2024
100076448		SUNNY ISLES BEACH	FL		12/23/2021	4.875	154,162						330,000	11/12/2021
100047962		LUNENBURG	MA		11/20/2020	3.500	154,171						274,550	07/31/2020
100113235		HYDE PARK	MA		06/29/2023	7.375	154,181						540,000	06/03/2022
100103548		PORTLAND	OR		05/08/2023	8.625	154,183						436,000	03/18/2023
100165161		UNITED KINGDOM	GBR		08/27/2024	5.890	154,186					(9,151)	190,000	08/13/2024
100079130		GREENWELL SPRINGS	LA		02/24/2022	3.875	154,203						226,500	12/30/2021
100153584		UNITED KINGDOM	GBR		05/29/2024	7.490	154,212					(2,242)	330,000	05/24/2024
100013424		MIAMI	FL		05/25/2017	4.000	154,216						145,000	01/31/2017
100165300		MELBOURNE	FL		08/29/2024	7.125	154,217						470,000	08/06/2024
3410000617		GYPSUM	CO		12/09/2024	9.268	154,223						1,950,000	10/22/2024
100107897		LIVONIA	MI		06/29/2023	8.125	154,228						364,100	05/24/2023
100168895		UNITED KINGDOM	GBR		09/26/2024	5.790	154,235					(11,052)	360,000	09/19/2024
100039198		DUBLIN	IRL		09/27/2019	5.650	154,242					(10,089)	1,144,360	11/30/2018
100148016		MELISSA	TX		04/10/2024	7.625	154,245						345,000	02/16/2024
100040098		CLARKSTON	GA		01/28/2020	4.875	154,254						226,400	09/02/2019
100031222		APPLE VALLEY	CA		03/29/2019	2.875	154,255						265,000	12/07/2018
100081379		HOUSTON	TX		03/18/2022	3.500	154,276						230,000	01/24/2022
100138197		WILMINGTON	DE		12/14/2023	9.125	154,278						198,000	10/24/2023
100068184		ROSWELL	GA		08/25/2021	3.625	154,290						202,000	07/20/2021
100184943		LAGUNA NIGUEL	CA		12/17/2024	8.625	154,300		(9)				710,166	10/31/2024
100120149		GRAND PRAIRIE	TX		08/11/2023	8.500	154,303						245,000	07/07/2023
100057705		BRIDGEPORT	CT		06/30/2021	4.375	154,314						245,000	04/26/2021
100078651		PIOCHE	NV		02/02/2022	5.312	154,324						185,000	01/13/2022
100112974		HYATTSVILLE	MD		06/29/2023	5.000	154,343						340,000	05/16/2022
100184723		EAGLE	ID		12/17/2024	8.375	154,346		(8)				662,815	11/04/2024
100185849		ROYAL OAK	MI		12/26/2024	7.499	154,356		(2)				190,000	12/03/2024
100126313		WATERBURY	CT		08/30/2023	8.352	154,358		1,322				200,000	08/03/2023
100111705		WOODBRIDGE	VA		06/29/2023	4.375	154,359						410,000	06/09/2022
100000367		EAGLE	ID		09/27/2016	4.500	154,365						227,865	08/22/2016
100157985		COVINGTON	GA		07/09/2024	7.250	154,375						207,000	04/25/2024
100163826		PECKVILLE	PA		09/27/2024	8.250	154,375		116				200,000	08/20/2024
3310065052		DECATUR	GA		12/22/2023	8.141	154,381						795,000	11/18/2023
100089968		KISSIMMEE	FL		01/26/2023	9.375	154,383						395,000	11/29/2022
100013746		PORT ST LUCIE	FL		05/25/2017	4.625	154,386						199,999	01/31/2017
100110099		NEW CUYAMA	CA		06/23/2023	8.250	154,392						200,000	02/21/2023
100143609		FARMINGTON	NM		02/21/2024	7.540	154,394						236,000	01/11/2024
100055083		CHICAGO	IL		03/23/2021	3.982	154,402						140,000	01/01/2021
100126569		DORCHESTER	NJ		08/30/2023	10.470	154,415						166,000	05/15/2022
100011005		SAINT CLOUD	FL		12/23/2016	3.500	154,417						180,000	10/25/2016
100118035		FRESNO	CA		07/20/2023	6.125	154,419						320,000	03/01/2024
100117029		GRAND RAPIDS	MI		07/20/2023	6.250	154,420						233,000	03/01/2024
100173909		COLUMBIA	TN		10/31/2024	6.375	154,422						253,000	09/17/2024
100047994		STAMFORD	CT		11/20/2020	4.375	154,423						458,850	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3500106768		PORT CHARLOTTE	FL		09/30/2024	8.493	154,425						1,077,000	05/25/2024
100144251		OMAHA	NE		03/08/2024	8.750	154,427		(81)				190,000	02/06/2024
100071633		BRAWLEY	CA		10/14/2021	3.625	154,438						400,000	06/24/2021
3320049732		HAMTRAMCK	MI		04/27/2023	9.056	154,440						520,000	03/22/2023
100026297		LADY LAKE	FL		09/20/2018	5.000	154,443						159,505	04/30/2018
100026860		PHILADELPHIA	PA		09/26/2018	4.625	154,451						215,000	06/17/2018
100079696		AVENTURA	FL		04/08/2022	5.375	154,452						280,000	01/13/2022
100116934		LEWISVILLE	TX		07/20/2023	4.500	154,462						266,000	03/01/2024
100136837		BURLINGTON	NJ		11/27/2023	8.010	154,463						330,000	11/01/2023
100079590		FORT LAUDERDALE	FL		04/08/2022	4.750	154,464						220,000	01/07/2022
100103521		HOUSTON	TX		05/08/2023	8.875	154,493						216,000	03/15/2023
100157763		ORLANDO	FL		07/02/2024	9.250	154,497						806,000	06/04/2024
3340079681		CHICAGO	IL		07/29/2024	9.208	154,499						740,000	06/26/2024
100017140		MURPHY	NC		04/26/2018	4.875	154,512						265,000	12/31/2017
100047578		CAVE CREEK	AZ		11/20/2020	4.250	154,530						261,250	07/31/2020
100158188		UNITED KINGDOM	GBR		07/09/2024	3.440	154,535		4,225			(3,346)	185,000	05/27/2021
100177916		PASO ROBLES	CA		11/19/2024	10.750	154,536		(27)				675,000	08/27/2024
100054658		WESTFIELD	NJ		03/23/2021	3.875	154,545						800,000	01/05/2021
100120426		DALLAS	TX		08/18/2023	7.375	154,548						195,000	07/10/2023
100043129		LOS ANGELES	CA		05/28/2020	3.750	154,551						406,000	03/05/2020
100175016		EL PASO	TX		10/31/2024	7.750	154,552						230,000	05/22/2024
100065111		BOULDER CITY	NV		07/14/2021	3.875	154,565						205,000	05/28/2021
100171777		BIG BEAR CITY	CA		10/17/2024	6.625	154,582						375,000	07/08/2024
100116100		FORNEY	TX		07/20/2023	4.875	154,593						360,000	03/01/2024
100014652		ELKRIDGE	MD		09/27/2017	8.250	154,594						650,000	07/28/2017
100026342		GRANTSVILLE	UT		09/20/2018	4.000	154,600						192,850	04/30/2018
100031597		PARRISH	FL		03/29/2019	3.000	154,605						276,000	12/07/2018
100075967		WASHINGTON	DC		01/07/2022	3.874	154,609						230,000	11/30/2021
100078888		LEESBURG	FL		02/24/2022	4.250	154,610						190,000	01/31/2022
100029685		ORANGE PARK	FL		10/26/2018	4.625	154,611						231,800	05/31/2018
100102898		MIAMI	FL		06/22/2023	7.750	154,612						475,000	10/20/2022
100089964		MILWAUKEE	WI		01/26/2023	8.500	154,618						200,000	11/22/2022
100143526		SCRANTON	PA		02/21/2024	8.540	154,623						202,000	02/01/2024
100145714		UNITED KINGDOM	GBR		03/12/2024	3.550	154,631					(3,396)	156,000	11/29/2019
100028480		COCONUT CREEK	FL		10/26/2018	4.875	154,632						161,500	06/01/2018
100032451		DUBLIN	IRL		06/21/2019	4.600	154,634					(10,195)	213,608	11/30/2018
100042929		NEW BEDFORD	MA		05/28/2020	6.125	154,640						220,000	12/19/2019
100025988		SAN ANTONIO	TX		09/20/2018	7.000	154,649						323,000	04/30/2018
100087282		TUCSON	AZ		10/25/2022	5.125	154,649						304,000	03/10/2022
3340081114		DECATUR	GA		08/26/2024	9.170	154,651						1,900,000	07/18/2024
100157743		CALABASAS	CA		07/02/2024	8.750	154,656						1,841,000	05/31/2024
100178320		SACRAMENTO	CA		11/19/2024	7.250	154,659						250,000	10/24/2024
100153179		BAYTOWN	TX		05/30/2024	6.990	154,660						301,000	03/25/2024
100138055		ALLEN	TX		12/13/2023	9.125	154,675						643,000	11/10/2023
100151731		DAVENPORT	FL		05/10/2024	7.250	154,676						409,000	04/09/2024
100110784		ALKMAAR	NLD		06/28/2023	6.405	154,695					(10,172)	190,684	12/01/2023
100170300		CRANDALL	TX		10/08/2024	5.625	154,696						225,000	07/29/2024
100075926		HEMET	CA		01/07/2022	3.999	154,699						370,000	11/20/2021
100134776		ARLINGTON	TX		10/30/2023	7.500	154,703						345,000	09/26/2023
100079194		ROCHESTER	NY		02/24/2022	4.125	154,705						231,000	01/10/2022
100041193		DURHAM	NC		03/02/2020	4.500	154,706						220,000	12/27/2019
100087162		GLEN BURNIE	MD		10/25/2022	5.000	154,707						224,000	10/25/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126567		WAUKESHA	WI		08/30/2023	6.000	154,715						269,000	05/15/2022
100017921		LOMPOC	CA		05/30/2018	5.000	154,721						265,000	03/14/2018
100054989		GILBERT	AZ		03/23/2021	4.625	154,740						368,900	12/31/2020
100133437		LA MARQUE	TX		10/19/2023	8.750	154,742						210,000	09/07/2023
100038795		DUBLIN	IRL		09/27/2019	1.500	154,744					(10,150)	166,492	11/30/2018
100057842		BELMONT	NC		06/30/2021	3.250	154,745						254,000	04/07/2021
100078788		MCGREGOR	TX		02/24/2022	3.625	154,750						218,500	01/28/2022
100088903		SCHENECTADY	NY		11/15/2022	9.500	154,766						215,000	10/05/2022
100128459		GAINESVILLE	FL		09/15/2023	8.625	154,769						192,000	07/07/2023
100013820		DES MOINES	IA		05/25/2017	4.000	154,771						216,000	01/31/2017
100184815		DUBLIN	CA		12/17/2024	8.500	154,778		(10)				1,773,551	10/17/2024
100029808		STOCKTON	CA		10/26/2018	3.875	154,802						403,750	06/01/2018
100113556		LEANDER	TX		06/29/2023	4.375	154,813						785,000	06/02/2022
100029215		FLORENCE	MA		10/26/2018	4.000	154,820						298,300	05/30/2018
100028851		LEHIGH ACRES	FL		10/26/2018	4.250	154,827						175,750	06/01/2018
100011196		MERRICK	NY		01/27/2017	5.770	154,829						455,000	10/31/2016
100133236		AURORA	IL		11/29/2023	8.625	154,832						272,000	10/19/2023
100080287		MAASTRICHT	NLD		02/22/2022	3.400	154,837						203,314	12/01/2023
100049338		MIDDLE RIVER	MD		11/20/2020	4.375	154,840					(10,181)	152,000	07/31/2020
100136864		PRINCETON	TX		11/27/2023	7.625	154,846						304,900	10/30/2023
100156972		UNITED KINGDOM	GBR		06/27/2024	5.740	154,867					(1,638)	165,000	06/14/2024
100071774		GOLDSBORO	NC		10/14/2021	4.000	154,874						206,000	08/26/2021
100090999		SEWICKLEY	PA		01/31/2023	8.500	154,875						250,000	11/30/2022
100032288		DUBLIN	IRL		06/21/2019	5.150	154,875					(10,163)	125,975	11/30/2018
100064936		KATY	TX		07/14/2021	3.875	154,876						225,000	05/10/2021
100141227		WINTER HAVEN	FL		01/30/2024	8.500	154,883						291,000	11/28/2023
100146246		WEST BOUNTIFUL	UT		03/19/2024	8.875	154,890						1,032,271	11/03/2023
100081319		IRVING	TX		03/18/2022	3.375	154,891						245,500	01/18/2022
100141529		HOMOSASSA	FL		01/30/2024	8.625	154,901						200,000	12/18/2023
100135904		LEHIGH ACRES	FL		11/13/2023	8.249	154,912						254,000	10/24/2023
100143566		TULSA	OK		02/21/2024	7.660	154,921						219,000	01/30/2024
100168947		GRONINGEN	NLD		09/26/2024	5.500	154,924					(12,267)	220,000	09/17/2024
100133432		COLUMBUS	OH		10/19/2023	8.625	154,925						198,000	09/11/2023
100134739		MILLVILLE	NJ		10/30/2023	9.625	154,937						204,000	09/18/2023
100016434		NEW BRUNSWICK	NJ		04/05/2018	5.000	154,937						275,000	02/05/2018
100030924		LA PUENTE	CA		04/09/2019	3.125	154,947						432,250	10/05/2018
100120404		EDMOND	OK		08/18/2023	7.250	154,951		(31)				205,000	07/07/2023
100076276		LA VISTA	NE		01/07/2022	3.625	154,951						205,000	11/12/2021
100136705		PALM BAY	FL		01/25/2024	8.875	154,954						281,000	11/17/2023
100013653		FRESNO	CA		05/25/2017	4.000	154,956						175,000	01/31/2017
3340073647		SHAKER HEIGHTS	OH		05/10/2024	9.681	154,969						1,008,000	03/26/2024
100079617		MIAMI	FL		04/25/2022	6.750	154,971						205,000	01/24/2022
100146866		HUMBLE	TX		03/21/2024	7.750	154,974						216,000	02/23/2024
100117963		PALMDALE	CA		07/20/2023	6.959	154,976						216,000	03/01/2024
100147501		PEMBROKE PINES	FL		04/03/2024	7.625	154,981						220,000	02/29/2024
100146243		CLARKSBURG	MD		03/19/2024	9.750	154,989						694,953	10/28/2023
100053806		SAN DIEGO	CA		03/23/2021	4.250	154,995						540,000	12/31/2020
100064758		HUMBLE	TX		07/14/2021	4.375	155,005						209,000	05/17/2021
100083994		LAKELAND	FL		07/12/2022	6.875	155,019						196,000	06/17/2022
100175731		KAILUA KONA	HI		11/12/2024	8.375	155,023						1,330,000	10/25/2024
100143021		SUMMERTOWN	TN		02/12/2024	9.749	155,032						225,000	12/29/2023
100165833		MIAMI	FL		08/29/2024	8.375	155,034						528,500	07/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130135		NETHERLANDS	NLD		09/26/2023	6.705	155,040					(10,194)	255,000	12/01/2023
100112203		SAINT CHARLES	MO		06/29/2023	9.750	155,043						580,000	05/15/2022
100147391		TOLEDO	OH		05/08/2024	8.000	155,044						195,000	03/28/2024
100086672		COLUMBUS	GA		09/30/2022	7.625	155,049						194,000	08/25/2022
100174906		DUNDALK	MD		10/31/2024	8.750	155,050						239,000	04/23/2024
100112570		ORANGE PARK	FL		06/29/2023	6.875	155,052						370,000	06/02/2022
100161311		FALLS CHURCH	VA		07/25/2024	7.500	155,056						418,000	05/18/2024
100149548		STUART	FL		04/26/2024	6.625	155,064						390,000	03/14/2024
100109843		DETROIT	MI		06/22/2023	8.530	155,067						252,000	05/18/2023
100048647		COBBS CREEK	VA		11/20/2020	5.000	155,077						114,000	07/31/2020
100174485		CARLSBAD	CA		10/31/2024	7.125	155,078		(9)				1,383,000	10/04/2024
100012732		BAKERSFIELD	CA		05/25/2017	4.625	155,088						311,000	06/18/2024
100169880		PRATTVILLE	AL		11/08/2024	6.750	155,097						260,000	10/08/2024
100055379		DENHAM SPRINGS	LA		03/23/2021	3.625	155,099						315,000	01/07/2021
100151810		BALTIMORE	MD		05/10/2024	8.375	155,112						210,000	04/24/2024
100120421		ROCK HILL	SC		08/18/2023	9.250	155,126						181,000	07/27/2023
100115464		ROCK HILL	SC		07/17/2023	9.375	155,127						229,886	06/15/2023
100140611		MELISSA	TX		01/19/2024	7.875	155,133						405,000	11/16/2023
100165948		LEESBURG	FL		09/06/2024	8.750	155,142						197,000	08/16/2024
100113546		NORTH EASTON	MA		06/29/2023	4.375	155,143						570,000	06/02/2022
100141354		PORT CHARLOTTE	FL		01/30/2024	8.375	155,145						305,000	12/11/2023
100031618		ORLANDO	FL		03/29/2019	3.500	155,157						224,000	12/07/2018
100147298		ZUNDERT	NLD		03/27/2024	5.780	155,165					(7,027)	199,755	06/30/2024
3340075479		HAWLEY	PA		05/23/2024	9.533	155,165						688,000	03/19/2024
100173920		COLUMBUS	GA		10/31/2024	7.125	155,169						198,000	09/18/2024
100090167		ARLINGTON	TX		01/13/2023	8.250	155,170						205,000	10/28/2022
100070501		POQUOSON	VA		09/23/2021	4.625	155,174						205,000	04/27/2021
100025116		MELBOURNE	FL		09/20/2018	4.750	155,193						190,000	04/30/2018
100011583		WYNANTSKILL	NY		03/08/2017	6.000	155,195						164,500	09/02/2016
100012887		LAS VEGAS	NV		05/25/2017	5.000	155,196						179,000	01/31/2017
100083786		LAKELAND	FL		07/12/2022	6.375	155,202						312,000	06/10/2022
100020362		ENGLEWOOD	FL		07/27/2018	5.500	155,204						540,100	07/27/2018
100180770		BARTOW	FL		11/26/2024	6.875	155,205						353,000	09/27/2024
100024226		LEWISVILLE	TX		09/20/2018	5.750	155,211						209,900	09/20/2018
100119071		EAST HARTFORD	CT		07/27/2023	9.125	155,218						202,000	06/23/2023
100164071		ATLANTA	GA		08/21/2024	8.875	155,231						185,400	06/27/2024
3340070758		PHILADELPHIA	PA		04/19/2024	9.563	155,232						660,000	03/11/2024
3340075311		CHICAGO	IL		05/17/2024	9.378	155,232						560,000	04/16/2024
100101982		WASHINGTON	VA		04/14/2023	9.125	155,245						245,000	02/06/2023
100064831		CLINTON	TN		07/14/2021	4.625	155,249						210,000	05/21/2021
100128243		KEYSTONE HEIGHTS	FL		09/14/2023	8.375	155,262						215,000	08/15/2023
100024387		FEDERAL WAY	WA		09/20/2018	5.125	155,266						350,000	09/20/2018
100166303		CINCINNATI	OH		10/23/2024	8.125	155,272						209,000	09/06/2024
100112363		WOODBRIDGE	VA		06/29/2023	7.000	155,272						330,000	06/02/2022
100141290		PHILADELPHIA	PA		01/30/2024	8.500	155,274						235,000	12/11/2023
100109823		CROWN POINT	IN		06/22/2023	8.033	155,276						235,000	06/01/2023
100086739		CONROE	TX		09/30/2022	9.375	155,276						2,070,000	09/07/2022
100048490		JUPITER	FL		11/20/2020	3.875	155,284						379,050	07/31/2020
100011466		PALM COAST	FL		12/23/2016	5.625	155,296						334,000	08/10/2016
100113804		MURRIETA	CA		06/29/2023	2.750	155,297						675,000	06/03/2022
100112177		MIDLOTHIAN	VA		06/29/2023	5.000	155,307						399,000	05/15/2022
100139234		ROSELLE	IL		12/28/2023	8.125	155,317						275,000	10/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067988		INMAN	SC		09/23/2021	4.125	155,320						199,000	07/20/2021
100013617		SURPRISE	AZ		05/25/2017	4.250	155,320						203,000	01/31/2017
100064871		TULARE	CA		07/14/2021	4.250	155,324						220,000	05/17/2021
100112678		DESERT HOT SPRINGS	CA		06/29/2023	4.750	155,325						360,000	06/03/2022
100035896		SURPRISE	AZ		08/21/2019	4.990	155,329						210,000	05/08/2019
100141918		SAINT CLOUD	FL		03/27/2024	7.750	155,340						420,000	02/05/2024
100064781		ORLANDO	FL		07/14/2021	4.500	155,340						221,000	05/18/2021
100064947		LAKEWOOD	NJ		07/14/2021	3.990	155,340						300,000	04/27/2021
100145083		UNITED KINGDOM	GBR		03/12/2024	3.350	155,347		7,351			(3,399)	155,000	12/19/2019
100143600		MILWAUKEE	WI		02/21/2024	8.596	155,353						202,000	01/11/2024
100110790		ARNHEM	NLD		06/28/2023	6.400	155,355					(10,215)	193,726	12/01/2023
100119561		AMSTERDAM	NLD		07/28/2023	6.200	155,355					(10,215)	251,250	12/01/2023
100086323		ZIERIKZEE	NLD		08/29/2022	4.250	155,355					(10,215)	200,000	12/01/2023
100085023		ROTTERDAM	NLD		07/27/2022	3.150	155,355					(10,215)	295,564	12/01/2023
100110780		FRANEKER	NLD		06/28/2023	6.150	155,355					(10,215)	218,182	06/30/2024
100084324		MAASTRICHT	NLD		06/30/2022	4.450	155,355					(10,215)	305,000	12/01/2023
100153763		NES	NLD		05/30/2024	5.500	155,355					(7,079)	160,000	05/23/2024
100085032		DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022	1.000	155,355					(10,215)	179,058	12/01/2023
100086296		ALMELO	NLD		08/29/2022	4.200	155,355					(10,215)	198,165	12/01/2023
100083385		ZALTBOMMEL	NLD		05/27/2022	3.050	155,355					(10,215)	250,000	12/01/2023
100180835		ROTTERDAM	NLD		11/27/2024	5.350	155,355					(3,105)	200,000	11/04/2024
100185689		HILVERSUM	NLD		12/20/2024	5.550	155,355					(1,064)	200,161	11/27/2024
100055414		SPRINGFIELD	MA		03/23/2021	4.500	155,356						215,000	01/03/2021
100013413		STOCKTON	CA		05/25/2017	4.000	155,363						175,000	01/31/2017
100086524		WATERFORD	CT		09/30/2022	7.875	155,364						220,000	09/01/2022
100102147		FORT WORTH	TX		04/14/2023	8.875	155,366						185,000	02/27/2023
100129751		HOUSTON	TX		09/27/2023	8.999	155,367						221,000	08/30/2023
100045619		POUGHKEEPSIE	NY		11/25/2020	3.625	155,403						185,250	08/06/2020
100128714		LAS VEGAS	NV		09/21/2023	7.999	155,411						418,000	08/18/2023
100037933		TAMPA	FL		09/16/2019	4.875	155,411						280,000	06/07/2019
100024328		BIGFORK	MT		09/20/2018	5.375	155,415						225,000	09/20/2018
100139074		HUNTSVILLE	AL		12/28/2023	10.374	155,421						200,000	11/27/2023
100025769		YORK	SC		09/20/2018	4.250	155,426						207,005	04/30/2018
100012946		LAKE WORTH	FL		05/25/2017	5.000	155,430						260,000	01/31/2017
100013827		TACOMA	WA		05/25/2017	4.000	155,437						249,000	01/31/2017
100150914		MARION	TX		05/08/2024	5.250	155,439						225,000	02/21/2024
100152833		FORT MYERS	FL		05/22/2024	7.875	155,443						412,000	04/26/2024
100144748		UNITED KINGDOM	GBR		03/12/2024	3.390	155,449		7,268			(3,414)	180,000	05/27/2020
100011029		WILLS POINT	TX		12/23/2016	4.000	155,452						170,000	09/28/2016
100109969		PHILADELPHIA	PA		06/22/2023	8.775	155,453		239				199,000	05/10/2023
100129883		CEDARVILLE	NJ		09/27/2023	8.676	155,453						215,000	08/17/2023
100068255		SAINT JOSEPH	MO		08/25/2021	4.375	155,457						225,000	06/18/2021
100173914		PHILADELPHIA	PA		10/31/2024	7.375	155,463						200,000	09/17/2024
100164919		DOLTON	IL		08/28/2024	8.050	155,473						190,000	07/12/2024
100163881		CHESTER	VA		09/27/2024	7.500	155,499						195,000	08/12/2024
100026302		MIAMI GARDENS	FL		09/20/2018	4.625	155,511						232,750	04/30/2018
100139460		COLUMBUS	OH		12/28/2023	7.499	155,519						214,000	10/31/2023
100158845		COLDSPRING	TX		07/12/2024	7.625	155,521						195,000	04/26/2024
100140218		PORT RICHEY	FL		01/11/2024	8.625	155,530						220,000	11/17/2023
100024853		FAIRVIEW PARK	OH		09/20/2018	5.000	155,530						204,250	04/30/2018
100100705		FREDERICKSBURG	VA		04/28/2023	4.875	155,538						310,000	09/27/2021
100139251		PHILADELPHIA	PA		12/28/2023	8.875	155,540						215,000	11/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088143		MYRTLE BEACH	SC		10/25/2022	8.500	155,551						215,000	09/09/2022
100012970		HIALEAH	FL		05/25/2017	5.000	155,551		2,185				240,000	01/31/2017
100018188		WALDPORT	OR		06/08/2018	4.750	155,553						450,000	03/28/2018
100028705		BRENTWOOD	MD		10/26/2018	4.625	155,560						232,750	06/02/2018
100142833		SAN LORENZO	CA		02/09/2024	8.125	155,565						820,000	11/20/2023
100128050		INDIANAPOLIS	IN		09/08/2023	8.500	155,595						175,000	09/21/2022
100018076		PEACHTREE CITY	GA		06/08/2018	4.990	155,603						229,900	03/26/2018
100048780		WOODHAVEN	NY		11/20/2020	4.125	155,610						646,000	07/31/2020
100067786		TAMPA	FL		09/23/2021	3.625	155,623						232,000	08/16/2021
100175760		CLEARFIELD	UT		11/12/2024	7.500	155,623		(3)				458,000	10/23/2024
100174439		ALEDO	TX		10/31/2024	9.125	155,630						1,008,000	09/11/2024
100013580		SAN BERNARDINO	CA		05/25/2017	4.250	155,634						210,000	01/31/2017
100081076		LOCUST GROVE	VA		03/18/2022	3.250	155,635						257,000	01/27/2022
100067798		FREDERICKSBURG	VA		09/23/2021	4.000	155,645						200,000	06/08/2021
100055045		TOTOWA	NJ		03/23/2021	4.125	155,645						365,000	01/03/2021
100050189		BRISTOL	CT		11/20/2020	7.375	155,649						332,500	07/31/2020
100143878		RIO VISTA	CA		03/06/2024	7.750	155,656						311,000	01/31/2024
100139365		SWEDESBORO	NJ		12/28/2023	8.340	155,670						220,000	11/21/2023
100084803		MYRTLE BEACH	SC		08/02/2022	8.250	155,673						274,900	07/01/2022
100167943		MISSION	TX		09/20/2024	7.625	155,682						330,000	08/20/2024
100013770		HIALEAH GARDEN	FL		05/25/2017	4.000	155,685						229,000	01/31/2017
100139751		UNITED KINGDOM	GBR		12/18/2023	7.090	155,687					(2,691)	230,000	10/13/2023
100155251		NAVASOTA	TX		07/19/2024	7.875	155,702						241,000	11/02/2023
100031151		NAPLES	FL		03/29/2019	2.000	155,707						250,000	04/04/2018
100103711		NORTH CHARLESTON	SC		05/08/2023	8.750	155,714						205,000	03/16/2023
100028421		GLENDALE	AZ		10/26/2018	4.625	155,718						234,650	06/03/2018
100013850		LADSON	SC		05/25/2017	4.000	155,718						200,000	01/31/2017
100126822		LAS VEGAS	NV		08/30/2023	3.750	155,724						405,000	05/16/2022
100153586		UNITED KINGDOM	GBR		05/29/2024	6.590	155,737					(2,264)	195,000	05/17/2024
100068302		MOUNT LAUREL	NJ		08/25/2021	4.000	155,746						225,000	06/18/2021
100012797		SANTA ANA	CA		05/25/2017	5.000	155,764						275,000	01/31/2017
100146165		SAN LEANDRO	CA		03/19/2024	9.500	155,768						1,067,082	10/21/2023
100180523		PALOS HILLS	IL		11/26/2024	8.125	155,770		(14)				200,000	11/05/2024
100055007		VOLUNTOWN	CT		03/23/2021	6.400	155,774						255,000	01/05/2021
100154176		DEERFIELD BEACH	FL		07/11/2024	8.250	155,774						222,000	06/11/2024
100145574		UNITED KINGDOM	GBR		03/12/2024	3.050	155,780		7,538			(3,422)	180,000	04/24/2020
100153589		UNITED KINGDOM	GBR		05/29/2024	5.790	155,786					(2,265)	185,000	05/17/2024
100067453		FORT WORTH	TX		09/23/2021	3.374	155,789						225,000	07/15/2021
100023897		MONTGOMERY	TX		09/10/2018	5.625	155,794						209,990	09/10/2018
100184734		DRAPER	UT		12/17/2024	8.500	155,795		(12)				1,026,368	10/25/2024
3340071376		CLINTON	MA		03/07/2024	9.654	155,806						1,290,000	02/12/2024
100174099		BRIDGEWATER	MA		10/31/2024	8.125	155,809						205,000	07/30/2024
100165297		ATLANTA	GA		08/29/2024	8.999	155,822						218,000	08/07/2024
100184754		SOMIS	CA		12/17/2024	8.125	155,824		442				869,448	10/10/2024
100054359		CLINTON	MD		03/23/2021	5.000	155,829						361,000	12/31/2020
100028002		SALINE	MI		10/26/2018	5.000	155,852						299,250	06/01/2018
100112168		KIRKLAND	WA		06/29/2023	3.500	155,854		321				1,050,000	05/15/2022
100088521		FRANEKER	NLD		10/27/2022	5.000	155,873					(10,249)	215,000	12/01/2023
100147340		DORDRECHT	NLD		03/27/2024	5.650	155,873					(7,059)	215,000	03/05/2024
100078599		ENSCHEDE	NLD		01/26/2022	2.900	155,873					(10,249)	202,457	12/01/2023
100101819		DETROIT	MI		03/31/2023	7.923	155,874		15				230,000	03/03/2023
100165057		CHINO HILLS	CA		08/28/2024	7.500	155,880						550,000	07/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029201		LAS VEGAS	NV		10/26/2018	4.125	155,881						242,250	06/03/2018
100118084		MONTAGUE	CA		07/20/2023	9.250	155,882						235,000	03/01/2024
100045801		ELKTON	MD		11/25/2020	3.250	155,885						209,000	08/10/2020
3310071230		BRADLEY BEACH	NJ		10/23/2024	8.778	155,889						1,250,000	02/13/2024
100164295		GATESVILLE	NC		08/21/2024	6.990	155,892						210,000	07/16/2024
100146755		SAN ANTONIO	TX		03/20/2024	7.250	155,900						200,000	02/29/2024
100016430		LOVELAND	CO		04/05/2018	5.000	155,903						347,000	01/29/2018
100049359		CORONA	CA		11/20/2020	3.875	155,906						541,500	07/31/2020
100137495		SAINT CLOUD	MN		01/11/2024	9.750	155,910						191,000	11/17/2023
100144634		LAKE BLUFF	IL		03/13/2024	7.125	155,910						190,000	02/08/2024
100024196		BAKERSFIELD	CA		09/20/2018	5.750	155,914						212,500	09/20/2018
100028782		PHOENIX	AZ		10/26/2018	5.000	155,923						204,250	06/01/2018
3310083669		THE BRONX	NY		10/03/2024	9.002	155,925						700,000	08/21/2024
3310091693		SMITHTOWN	NY		12/12/2024	8.407	155,925						750,000	11/22/2024
100147613		MERCED	CA		04/04/2024	7.999	155,942						345,000	03/07/2024
100130183		KLAMATH FALLS	OR		11/15/2023	8.375	155,942						215,000	09/26/2023
100031198		DEERFIELD BEACH	FL		03/29/2019	2.000	155,951						290,000	12/07/2018
100174475		HAWTHORNE	CA		10/31/2024	8.875	155,964		(45)				774,000	10/07/2024
100078943		CLARKSVILLE	TN		02/24/2022	3.875	155,969						220,000	01/21/2022
100078950		CLARKSVILLE	TN		02/24/2022	3.875	155,969						220,000	01/21/2022
100134836		ROSSVILLE	GA		10/30/2023	8.125	155,980						207,000	10/04/2023
100180841		S-GRAVENHAGE	NLD		11/27/2024	5.350	155,982					(3,118)	188,310	11/18/2024
100090218		EL CENTRO	CA		01/13/2023	8.000	155,992						250,000	11/14/2022
100088933		TUCSON	AZ		11/15/2022	10.375	155,995						276,000	10/07/2022
100102116		TAMPA	FL		04/14/2023	7.999	156,006						225,000	03/02/2023
100084778		HONOLULU	HI		08/02/2022	6.125	156,016						220,000	06/28/2022
100164516		CHARLOTTE	NC		08/21/2024	7.125	156,024						379,000	06/27/2024
100067532		SILOAM SPRINGS	AR		09/23/2021	3.499	156,025						205,000	08/06/2021
100158343		UNITED KINGDOM	GBR		07/09/2024	3.540	156,027		3,405			(3,378)	170,000	05/27/2022
100151969		SEATTLE	WA		06/14/2024	8.500	156,041						225,000	05/03/2024
100047404		NORTH HILLS	CA		11/20/2020	4.375	156,041						900,000	07/03/2022
100067620		DENISON	TX		09/23/2021	3.999	156,041						200,000	07/30/2021
100148999		READING	PA		04/19/2024	8.990	156,043						187,000	02/28/2024
100043555		KISSIMMEE	FL		08/13/2020	3.250	156,047						243,200	12/18/2019
100025372		SANFORD	FL		09/20/2018	4.625	156,051						161,500	04/30/2018
100168816		KISSIMMEE	FL		09/26/2024	6.750	156,052						328,000	08/28/2024
100088044		BALTIMORE	MD		10/25/2022	9.374	156,053						225,000	09/08/2022
100025078		PROVIDENCE	RI		09/20/2018	4.625	156,056						199,500	04/30/2018
100091952		NEW HAVEN	CT		02/07/2023	9.250	156,060						198,000	10/07/2022
100103839		TAMPA	FL		05/10/2023	7.430	156,062						233,000	04/19/2023
100186649		LAS VEGAS	NV		12/30/2024	4.250	156,068		2				486,000	10/18/2024
100140494		FAYETTEVILLE	NC		01/19/2024	8.250	156,079						209,000	11/07/2023
100102163		LANHAM	MD		04/14/2023	7.750	156,082						405,000	02/28/2023
100176831		PANAMA CITY	FL		11/15/2024	8.875	156,083		(17)				175,000	09/16/2024
100111947		UPPER MARLBORO	MD		06/29/2023	5.875	156,084						355,000	05/16/2022
100175846		BOLINGBROOK	IL		11/12/2024	7.230	156,094		1				235,000	09/27/2024
100026187		BELVIDERE	IL		09/20/2018	4.000	156,096						166,250	04/30/2018
100080966		CHARLOTTE	NC		03/18/2022	3.750	156,098						225,000	01/14/2022
100067459		POCATELLO	ID		09/23/2021	4.250	156,103						218,000	07/16/2021
100054560		SOUTH ORANGE	NJ		03/23/2021	2.000	156,106						705,000	01/03/2021
100172649		KENNESAW	GA		11/21/2024	7.250	156,107						450,000	10/22/2024
100070443		CONYERS	GA		09/23/2021	4.125	156,109						233,000	08/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068411		CHARLOTTE	NC		08/25/2021	5.000	156,112						195,000	06/30/2021
100026952		NORTH KINGSTOWN	RI		09/26/2018	3.375	156,132						370,000	06/14/2018
100116359		WESLEY CHAPEL	FL		07/20/2023	3.500	156,136						425,000	03/01/2024
100048019		RIVERSIDE	CA		11/20/2020	3.375	156,141						522,500	07/31/2020
100012692		MARICOPA	AZ		05/25/2017	4.250	156,143						148,500	01/31/2017
100080024		HENDERSON	NV		04/08/2022	3.375	156,146						455,000	12/20/2021
100177962		FORT GRATIOT	MI		11/19/2024	10.400	156,146		(26)				830,000	08/28/2024
100020399		SYKESVILLE	MD		07/27/2018	5.250	156,154						265,000	07/27/2018
100047853		SHERRILLS FORD	NC		11/20/2020	4.000	156,166						194,750	07/31/2020
100167896		COLUMBUS	OH		09/20/2024	7.250	156,173						209,600	08/23/2024
100067515		NEWPORT	MN		09/23/2021	4.125	156,176						205,000	07/02/2021
100166103		LANSING	KS		09/09/2024	6.624	156,178						217,500	08/03/2024
100165873		RICHMOND	TX		08/30/2024	7.250	156,179						360,000	07/19/2024
100148071		KETCHUM	ID		04/10/2024	6.990	156,179						409,000	02/15/2024
100141489		SALISBURY	MD		01/30/2024	8.499	156,186						230,000	12/28/2023
100031102		BOCA RATON	FL		03/29/2019	3.500	156,196						275,000	12/07/2018
100064697		MULBERRY	FL		07/14/2021	4.625	156,199						235,000	05/03/2021
100115585		NEW CASTLE	DE		07/19/2023	8.874	156,225						230,000	06/23/2023
100114966		DALLAS	TX		07/14/2023	8.875	156,232						191,000	06/09/2023
100020247		PLANT CITY	FL		07/17/2018	5.250	156,254						227,000	07/17/2018
100181271		PORTER	TX		12/06/2024	6.250	156,259		6				220,000	11/20/2024
100112082		POUGHKEEPSIE	NY		06/29/2023	3.125	156,266						360,000	06/03/2022
100154777		MOBILE	AL		07/19/2024	9.625	156,266						220,000	02/08/2024
100067565		FREDERICKSBURG	VA		09/23/2021	4.500	156,285						210,000	07/20/2021
100091557		DUNDALK	MD		03/07/2023	9.250	156,286						225,000	12/30/2022
100089659		VENRAY	NLD		11/29/2022	5.300	156,287					(10,276)	220,000	12/01/2023
100129762		FORT PIERCE	FL		09/27/2023	7.999	156,303						240,000	09/11/2023
100024811		HILMAR	CA		09/20/2018	5.250	156,305						265,050	04/30/2018
100179863		STATESVILLE	NC		11/22/2024	7.375	156,314		(17)				265,000	09/25/2024
100112759		FARMINGTON HILLS	MI		06/29/2023	3.390	156,314						480,000	04/08/2023
3340086795		BALTIMORE	MD		10/23/2024	8.276	156,317						600,000	10/04/2024
100109160		HILO	HI		07/21/2023	8.250	156,317						184,000	06/09/2023
100164790		OSAKIS	MN		08/26/2024	7.624	156,326						200,000	07/11/2024
100046973		BROOKLYN	NY		11/20/2020	6.750	156,327						1,444,000	07/31/2020
100143446		PROSPECT HEIGHTS	IL		02/16/2024	8.875	156,339						188,000	01/24/2024
100012042		FAIR LAWN	NJ		03/08/2017	4.375	156,349						342,000	09/03/2016
100160601		HOT SPRINGS	AR		07/19/2024	7.375	156,349						275,000	06/28/2024
100031183		FRANKLIN TOWNSHIP	NJ		03/29/2019	3.000	156,351						200,000	12/07/2018
100155519		BAKERSFIELD	CA		06/18/2024	9.990	156,360						435,000	03/23/2024
100055786		LEHIGH ACRES	FL		03/23/2021	4.250	156,363						173,000	01/03/2021
100016471		WETHERSFIELD	CT		04/05/2018	4.875	156,369						230,520	02/09/2018
100054995		NEWPORT	NH		03/23/2021	7.000	156,387						172,500	12/30/2020
100043789		CHICAGO	IL		08/13/2020	3.750	156,393						262,200	11/26/2019
100168876		UNITED KINGDOM	GBR		09/26/2024	6.690	156,401					(11,207)	175,000	09/23/2024
100168877		UNITED KINGDOM	GBR		09/26/2024	6.690	156,401					(11,207)	175,000	09/23/2024
100168878		UNITED KINGDOM	GBR		09/26/2024	6.690	156,401					(11,207)	175,000	09/23/2024
100136620		COLUMBUS	OH		11/22/2023	7.999	156,401						215,000	11/02/2023
100155483		PUYALLUP	WA		06/18/2024	9.990	156,401						832,000	03/18/2024
100184545		LITHONIA	GA		12/17/2024	7.875	156,405		(3)				790,152	10/23/2024
100091163		EL PASO	TX		01/31/2023	6.999	156,408		37				220,000	10/07/2022
100100065		GIBSONTON	FL		03/28/2023	9.250	156,421						320,000	02/10/2023
100155964		PHILADELPHIA	PA		06/18/2024	7.500	156,422						280,000	05/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100169476		YUCAIPA	CA		09/30/2024	6.625	156,422						580,000	06/27/2024
100114319		GLENDALE HEIGHTS	IL		06/29/2023	6.500	156,428						300,000	06/01/2022
100048529		MERRIMACK	NH		11/20/2020	4.875	156,432						214,605	07/31/2020
100153572		UNITED KINGDOM	GBR		05/29/2024	5.790	156,438					(2,275)	165,000	05/16/2024
100126810		POMONA	CA		08/30/2023	4.000	156,451						570,000	05/15/2022
100155283		ALTAMONTE SPRINGS	FL		07/19/2024	7.875	156,454						215,000	02/29/2024
100068080		CANTON	GA		09/23/2021	3.250	156,455						293,000	08/09/2021
100186763		CORAL SPRINGS	FL		12/31/2024	8.750	156,456		36				230,000	08/24/2024
100111471		SUTTER CREEK	CA		06/29/2023	2.875	156,478						350,000	06/06/2022
100101930		BRIDGEPORT	CT		04/14/2023	9.625	156,489						210,000	02/17/2023
100156187		SAN ANTONIO	TX		06/20/2024	7.625	156,494						225,000	04/30/2024
100068070		LEWISVILLE	TX		09/23/2021	3.625	156,497						255,000	08/10/2021
100139518		ABILENE	TX		12/28/2023	9.875	156,500						180,000	12/09/2023
100169467		GLASSBORO	NJ		09/30/2024	8.625	156,501		(32)				176,000	05/28/2024
100047909		LILBURN	GA		11/20/2020	2.875	156,505						237,500	07/31/2020
100163307		FORNEY	TX		08/13/2024	7.375	156,506						395,000	06/19/2024
100108076		HOUSTON	TX		05/24/2023	9.625	156,510						188,000	04/27/2023
100011533		WESLEY CHAPEL	FL		03/08/2017	5.000	156,511						218,000	11/30/2016
100074410		BEAVERCREEK	OH		12/02/2021	4.475	156,540						382,000	11/15/2021
100120607		HUMBLE	TX		08/18/2023	9.125	156,543		(104)				192,000	07/21/2023
100025480		YORK	PA		09/20/2018	4.625	156,546						161,500	04/30/2018
100012741		BAKERSFIELD	CA		05/25/2017	4.000	156,550						178,000	01/31/2017
100101895		OCALA	FL		04/06/2023	8.250	156,552						210,000	02/22/2023
100116724		ORLANDO	FL		07/20/2023	3.750	156,556						461,000	03/01/2024
100145705		UNITED KINGDOM	GBR		03/12/2024	3.740	156,569		6,950			(3,406)	264,993	02/13/2020
100030783		CATHEDRAL CITY	CA		04/09/2019	4.500	156,574						251,750	10/05/2018
100089085		MODESTO	CA		01/06/2023	8.875	156,578						205,000	11/15/2022
100100637		HUMBLE	TX		04/27/2023	8.250	156,583						215,000	03/27/2023
100111312		BLUFFTON	SC		06/29/2023	7.100	156,587						400,000	05/16/2022
100128249		JACKSONVILLE	FL		09/14/2023	8.625	156,597						200,000	08/15/2023
100134407		NETHERLANDS	NLD		10/27/2023	6.200	156,598					(10,296)	259,000	12/01/2023
100030832		SALT LAKE CITY	UT		04/09/2019	2.875	156,604		3,221				668,000	02/15/2023
100159862		TAMPA	FL		08/16/2024	7.490	156,610						380,000	03/28/2024
100145817		HUNTINGTON	TX		05/08/2024	8.375	156,617						320,000	04/01/2024
100049175		CANTERBURY	CT		11/20/2020	4.500	156,619						161,500	07/31/2020
100154644		RIVERDALE	GA		07/19/2024	8.250	156,620						190,000	03/08/2024
100013101		HIALEAH	FL		05/25/2017	5.000	156,626						236,000	01/31/2017
100050325		MIAMI	FL		11/20/2020	3.375	156,626						285,000	07/31/2020
100071845		LAS CRUCES	NM		10/14/2021	4.375	156,628						213,000	08/11/2021
100068155		PORT RICHEY	FL		08/25/2021	3.874	156,629						215,000	07/13/2021
100031650		MIAMI	FL		03/29/2019	3.500	156,632						601,000	11/30/2022
100012614		COCONUT CREEK	FL		05/25/2017	4.750	156,635						262,000	01/31/2017
100057508		BALTIMORE	MD		06/30/2021	3.875	156,637						225,000	05/04/2021
100186711		WILLIMANTIC	CT		12/31/2024	7.999	156,639		33				201,000	05/14/2024
100109623		MIDDLETOWN	OH		06/14/2023	7.999	156,654						190,000	05/12/2023
100169339		GASTONIA	NC		09/27/2024	7.990	156,659						199,000	08/20/2024
100164028		BALTIMORE	MD		08/21/2024	8.750	156,662						193,000	06/12/2024
100043707		ANSONIA	CT		08/13/2020	5.000	156,662						256,500	12/20/2019
100155438		GIG HARBOR	WA		06/18/2024	8.875	156,665						692,211	03/25/2024
100138655		PALATINE	IL		02/02/2024	10.000	156,668						850,000	12/20/2023
100050074		BRUNSWICK	OH		11/20/2020	3.500	156,669						156,750	07/31/2020
100168709		SPRINGFIELD	MO		09/25/2024	6.874	156,673						240,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100091634		CHICAGO	IL		03/07/2023	8.625	156,673						570,000	01/13/2023
100137498		LAKEWAY	TX		01/11/2024	8.875	156,674						870,000	11/30/2023
100113848		KEY BISCAYNE	FL		06/29/2023	7.500	156,678						2,300,000	05/15/2022
100079753		GUTTENBERG	NJ		04/08/2022	4.374	156,679						235,000	01/20/2022
100149863		MESQUITE	TX		04/29/2024	7.875	156,691						216,000	03/28/2024
100119745		HYATTSVILLE	MD		08/08/2023	7.565	156,696						250,000	06/30/2023
100127179		PORT MURRAY	NJ		08/30/2023	4.500	156,698						485,000	04/07/2023
100141638		NEW ORLEANS	LA		01/30/2024	8.250	156,703						195,000	01/03/2024
100030787		SAN ANTONIO	TX		04/09/2019	4.500	156,705						215,650	06/12/2018
100103171		JACKSON	TN		04/21/2023	7.737	156,711						208,000	03/17/2023
100130003		WINTER HAVEN	FL		09/27/2023	8.074	156,730						220,000	08/15/2023
100145765		UNITED KINGDOM	GBR		03/12/2024	3.390	156,730		7,070			(3,381)	158,500	03/04/2020
100043246		BRONX	NY		08/13/2020	5.250	156,734						531,106	05/31/2020
100047960		MUNDELEIN	IL		11/20/2020	3.625	156,735						270,750	07/31/2020
100167969		SILVER SPRING	MD		09/20/2024	7.250	156,739						219,000	08/20/2024
100043458		JUPITER	FL		08/13/2020	2.500	156,757		3,445				285,950	09/22/2019
100120442		HOUSTON	TX		08/18/2023	8.125	156,757						285,000	07/13/2023
100161908		NORMAN	OK		07/31/2024	7.125	156,759		5				258,000	07/03/2024
100174494		TROY	MI		10/31/2024	7.500	156,760		(14)				610,000	10/09/2024
100141723		SAN RAFAEL	CA		01/30/2024	8.999	156,765						390,000	12/29/2023
100080756		VALRICO	FL		03/10/2022	5.188	156,774						280,000	02/23/2022
100174106		LAWRENCEVILLE	GA		10/31/2024	7.750	156,782						345,000	07/24/2024
100155372		FAYETTEVILLE	GA		06/18/2024	9.500	156,788						660,000	03/26/2024
100070467		COLUMBUS	GA		09/23/2021	4.500	156,790						240,000	08/18/2021
100164280		SUN CITY	AZ		08/21/2024	8.125	156,798						260,000	07/09/2024
100165971		PASADENA	TX		09/06/2024	7.875	156,804						225,000	08/21/2024
100145159		UNITED KINGDOM	GBR		03/12/2024	3.350	156,808		7,394			(3,387)	160,000	12/06/2019
100012475		HOUSTON	TX		04/28/2017	4.250	156,809						260,000	01/31/2017
100030630		VALRICO	FL		04/09/2019	7.365	156,810		1,769				182,875	07/31/2018
3340063534		ALBUQUERQUE	NM		02/26/2024	9.170	156,810						1,300,000	11/03/2023
3340083144		ALBUQUERQUE	NM		09/10/2024	9.030	156,816						676,000	08/14/2024
100060175		POCATELLO	ID		06/25/2021	3.990	156,822						215,000	04/02/2021
3300005196		JERSEY CITY	NJ		08/01/2024	9.225	156,827						570,000	06/07/2024
100185674		UNITED KINGDOM	GBR		12/20/2024	5.690	156,835					(688)	165,000	12/09/2024
100113013		WORCESTER	MA		06/29/2023	4.500	156,837						329,900	05/13/2022
100175869		HOPATCONG	NJ		11/12/2024	6.430	156,846		1				269,000	09/27/2024
100145544		UNITED KINGDOM	GBR		03/12/2024	3.240	156,849					(3,445)	160,000	04/29/2020
100159499		COLLINSVILLE	OK		07/15/2024	7.875	156,852						193,000	05/24/2024
100078849		MELBOURNE	FL		02/24/2022	3.875	156,853						240,000	01/21/2022
100091942		PHELAN	CA		02/03/2023	9.000	156,862						425,000	11/29/2022
100157874		SCOTLAND NECK	NC		07/09/2024	7.625	156,862						176,000	04/29/2024
3340076849		PHILADELPHIA	PA		06/04/2024	9.356	156,871						800,000	05/20/2024
100179694		AVALON	PA		11/21/2024	7.125	156,872		(5)				206,000	10/15/2024
100119118		ROUND LAKE	IL		07/28/2023	7.750	156,888						200,000	03/01/2024
100023267		VIRGINIA BCH	VA		08/16/2018	5.375	156,891						229,000	05/04/2018
100140755		CAMDEN	NJ		01/22/2024	10.749	156,893						180,000	12/18/2023
100164962		CLEVELAND	OH		08/28/2024	8.350	156,895						255,000	07/12/2024
100139384		SOUTH FALLSBURG	NY		12/28/2023	8.710	156,898						205,000	11/15/2023
100161957		SAN ANTONIO	TX		07/31/2024	8.999	156,901						204,000	07/15/2024
100090877		BOLINGBROOK	IL		01/31/2023	6.750	156,901						275,000	09/16/2022
100057722		SAPULPA	OK		06/30/2021	4.125	156,903						215,000	04/23/2021
100086320		DEN HAAG	NLD		08/29/2022	4.400	156,909					(10,317)	190,699	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136757		BALTIMORE	MD		11/27/2023	8.660	156,911		1,344				205,000	10/30/2023
100168798		JACKSONVILLE	FL		09/26/2024	9.125	156,913						210,000	08/09/2024
100078530		ROTTERDAM	NLD		01/26/2022	3.650	156,914					(10,317)	222,941	06/30/2024
100013841		LAS VEGAS	NV		05/25/2017	4.625	156,917						237,000	01/31/2017
100180132		SUMMERVILLE	SC		11/25/2024	7.374	156,927		(45)				372,000	09/16/2024
100169580		TULARE	CA		09/30/2024	7.625	156,927						300,000	07/05/2024
100143425		PHOENIX	AZ		02/16/2024	7.999	156,930						230,000	01/17/2024
100110821		WESLEY CHAPEL	FL		06/29/2023	4.625	156,933						368,000	05/16/2022
100146129		LINCOLNTON	GA		03/19/2024	8.500	156,944						858,016	11/01/2023
100173777		TULSA	OK		10/30/2024	7.125	156,946						191,000	09/13/2024
100145541		UNITED KINGDOM	GBR		03/12/2024	3.240	156,946		7,506			(3,447)	160,000	04/30/2020
100102192		LANCASTER	CA		04/14/2023	7.625	156,951						265,000	02/21/2023
100028570		SUNRISE	FL		10/26/2018	4.625	156,953						251,750	06/01/2018
100139785		UNITED KINGDOM	GBR		12/18/2023	6.690	156,963					(2,762)	245,000	10/19/2023
3310074893		PEEKSKILL	NY		09/10/2024	8.141	156,965						755,000	06/03/2024
100119080		SMYRNA	DE		07/27/2023	8.875	156,969						385,000	06/23/2023
100068150		BLUE RIDGE	GA		08/25/2021	3.750	156,974						205,000	07/16/2021
100116940		GREENVILLE	TX		07/20/2023	4.500	156,976		7,396				273,000	03/01/2024
100145673		UNITED KINGDOM	GBR		03/12/2024	3.240	156,988					(3,448)	160,000	04/29/2020
100023301		PHELAN	CA		08/16/2018	4.750	156,992						465,000	05/04/2018
100156221		ALEXANDRIA	VA		06/20/2024	7.000	157,001						215,000	05/10/2024
100109850		LANSING	IL		06/22/2023	7.819	157,001						220,000	05/23/2023
100186725		NEWPORT	KY		12/31/2024	7.625	157,001		32				204,000	05/13/2024
100151809		BALTIMORE	MD		05/10/2024	8.625	157,005						218,000	04/12/2024
100144772		UNITED KINGDOM	GBR		03/12/2024	9.500	157,013		6,363			(3,449)	169,950	11/22/2019
100048153		RANCHO CUCAMONGA	CA		11/20/2020	5.250	157,022						525,944	07/31/2020
100067587		MARIETTA	GA		09/23/2021	3.625	157,024						219,000	08/10/2021
100175430		LIVINGSTON	TX		12/23/2024	7.875	157,026		(4)				241,000	06/21/2024
100174870		CLARKSVILLE	TN		10/31/2024	11.250	157,035						245,000	05/14/2024
100064941		CHICOPEE	MA		07/14/2021	4.125	157,038						220,000	05/17/2021
100043241		MACOMB	MI		08/13/2020	6.000	157,041						244,261	05/31/2020
100114384		BRENTWOOD	NY		06/29/2023	2.875	157,046						382,000	06/02/2022
100057729		LAFAYETTE	LA		06/30/2021	4.250	157,048						205,000	04/30/2021
100152844		NORTH RICHLAND HILLS	TX		05/22/2024	6.750	157,048						199,000	04/30/2024
100024882		PORT SAINT LUCIE	FL		09/20/2018	4.500	157,059						223,250	04/30/2018
100159543		MCKINNEY	TX		07/15/2024	8.000	157,085						915,000	06/07/2024
100168795		LAUDERDALE LAKES	FL		09/26/2024	9.500	157,099						185,000	07/30/2024
100076140		PACIFICA	CA		01/07/2022	4.500	157,099						1,400,000	11/03/2021
100145111		UNITED KINGDOM	GBR		03/12/2024	3.640	157,102					(3,383)	249,993	04/02/2020
100177930		OLYMPIA	WA		11/19/2024	9.275	157,104		(41)				845,000	08/27/2024
100091598		RIDGECREST	CA		03/07/2023	7.999	157,106						310,000	01/09/2023
100113764		MINNEAPOLIS	MN		06/29/2023	5.375	157,114						519,900	06/02/2022
100186741		GILLETTE	WY		12/31/2024	8.125	157,121		33				200,000	08/23/2024
100119035		FORT WORTH	TX		07/27/2023	8.250	157,124						299,000	06/22/2023
100152974		LAS VEGAS	NV		06/27/2024	7.875	157,129						512,000	05/15/2024
100143741		BUSHKILL	PA		04/05/2024	7.750	157,129						225,000	02/23/2024
100024508		ATCO	NJ		09/20/2018	3.875	157,133						290,000	03/08/2021
100126550		WINDSOR	CT		08/30/2023	4.250	157,134						299,000	05/14/2022
100130152		OXFORD	NJ		11/15/2023	10.000	157,136						212,000	10/02/2023
100030834		LAS VEGAS	NV		04/09/2019	4.625	157,139						280,250	06/11/2018
100078762		VAN NUYS	CA		01/31/2022	4.500	157,141						735,000	12/27/2021
100081475		MELISSA	TX		03/18/2022	3.250	157,144						330,000	01/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156896		SCRANTON	PA		06/27/2024	7.850	157,151		1,278				192,000	05/29/2024
100100592		JOSHUA TREE	CA		04/27/2023	8.375	157,163						390,000	03/06/2023
100175453		BALTIMORE	MD		12/23/2024	9.250	157,167		(3)				225,000	06/07/2024
100127285		SAINT PETERSBURG	FL		08/30/2023	4.625	157,171						390,000	06/10/2022
100109957		FERNDALE	MI		06/22/2023	8.024	157,182						280,000	05/19/2023
3310089581		PALISADES PARK	NJ		12/19/2024	9.296	157,187						2,860,000	10/22/2024
100143458		ARLINGTON	TX		02/16/2024	9.125	157,197						220,000	01/25/2024
100119841		JONESBORO	GA		08/08/2023	7.814	157,198						236,000	06/30/2023
100165731		MIAMI	FL		08/29/2024	7.990	157,198						225,000	07/02/2024
100012161		NEPTUNE	NJ		03/08/2017	5.500	157,203						199,000	11/30/2016
100127675		O FALLON	IL		09/08/2023	8.249	157,204						219,000	07/25/2023
100017057		ROSEVILLE	CA		05/16/2018	4.750	157,204						352,000	03/07/2018
100120573		STOW	OH		08/18/2023	8.875	157,212						245,000	07/25/2023
100158263		UNITED KINGDOM	GBR		07/09/2024	3.390	157,212		4,181				180,000	03/25/2022
100055073		LEXINGTON	SC		03/23/2021	7.125	157,217					(3,404)	130,000	01/05/2021
100116287		MIRAMAR	FL		07/20/2023	6.775	157,226						250,000	03/01/2024
100158986		LOUISVILLE	KY		08/15/2024	7.625	157,228						200,000	07/10/2024
100026250		FRANKLIN PARK	IL		09/20/2018	4.625	157,234						171,000	04/30/2018
100143909		PHELAN	CA		03/06/2024	8.375	157,236						500,000	01/29/2024
100048515		DELRAY BEACH	FL		11/20/2020	4.500	157,244						190,000	07/31/2020
100184675		REXBURG	ID		12/17/2024	8.625	157,246		(14)				537,000	10/16/2024
100180473		TUCSON	AZ		11/26/2024	7.500	157,251						335,000	09/11/2024
100075958		OAKLAND	CA		01/07/2022	3.750	157,254						700,000	11/29/2021
100079033		ARLINGTON	TX		02/24/2022	4.375	157,259						220,000	01/11/2022
100137799		MANLIUS	NY		12/08/2023	7.875	157,260						366,000	10/19/2023
100117503		KISSIMMEE	FL		07/20/2023	8.251	157,261						239,000	06/24/2024
100088986		LAS VEGAS	NV		11/15/2022	7.750	157,263						210,000	10/19/2022
100081335		SCOTTSDALE	AZ		03/18/2022	3.750	157,268						373,000	01/03/2022
100184683		FRIANT	CA		12/17/2024	8.750	157,269		(7)				966,817	10/25/2024
100116423		MARYSVILLE	CA		07/20/2023	6.375	157,289						362,000	03/01/2024
100055498		ELLENWOOD	GA		03/23/2021	5.500	157,297						182,160	01/03/2021
100043468		LITTLE EGG HARBO	NJ		08/13/2020	3.125	157,298						187,055	07/17/2019
100184939		FOLSOM	CA		12/17/2024	8.500	157,302		(15)				944,687	10/24/2024
100115447		SAINT GEORGE	UT		07/17/2023	6.750	157,307						390,000	06/16/2023
100019579		JACKSONVILLE	FL		07/26/2018	5.125	157,325						220,000	12/19/2017
100070463		LA QUINTA	CA		09/23/2021	4.125	157,330						265,000	07/20/2021
100175071		DALLAS	TX		11/05/2024	6.750	157,339						191,900	10/18/2024
100109720		WINDHAM	CT		06/16/2023	9.875	157,342						206,000	05/12/2023
100087914		MIDDLETOWN	NY		10/18/2022	7.500	157,343						308,000	09/23/2022
100127059		DUNN LORING	VA		08/30/2023	7.000	157,344						770,000	05/15/2022
100129899		WASHINGTON	NJ		09/27/2023	8.395	157,346		1,918				215,000	08/10/2023
100091568		WEST COVINA	CA		03/07/2023	10.499	157,349						670,000	01/07/2023
100167538		KINGSTON	TN		10/31/2024	7.375	157,349		22				805,000	09/23/2024
100184381		LITHONIA	GA		12/16/2024	6.875	157,351		3				230,000	10/17/2024
100116176		FORT PIERCE	FL		07/20/2023	5.625	157,353						250,000	03/01/2024
100128118		NASHVILLE	TN		09/08/2023	6.125	157,363						315,000	09/16/2021
100162250		WARNER ROBINS	GA		09/06/2024	7.750	157,367		(17)				212,000	08/06/2024
100176958		HIGHLAND	CA		11/15/2024	7.750	157,369		(20)				250,000	09/19/2024
100176963		HIGHLAND	CA		11/15/2024	7.750	157,369		(20)				250,000	09/19/2024
100128070		BELL BUCKLE	TN		09/08/2023	7.500	157,376						180,000	08/09/2022
100080970		HAINES CITY	FL		03/18/2022	3.499	157,384						315,000	01/31/2022
100168185		WALNUT CREEK	CA		09/20/2024	7.625	157,400						1,380,000	04/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184843		CARLSBAD	CA		12/17/2024	7.250	157,405		(9)				1,377,621	10/18/2024
100091755		WACO	TX		03/24/2023	8.375	157,427						200,000	01/30/2023
100092032		NORRISTOWN	PA		02/09/2023	7.653	157,430						269,000	01/20/2023
100133494		MABLETON	GA		10/19/2023	8.500	157,439						235,000	08/18/2023
100081105		ORLANDO	FL		03/18/2022	3.375	157,444						400,000	01/05/2022
100136755		BALTIMORE	MD		11/27/2023	8.400	157,446		1,684				193,000	10/23/2023
100176886		ORLANDO	FL		11/15/2024	8.250	157,473		(12)				230,000	08/16/2024
100071819		NORMAN	OK		10/14/2021	4.000	157,473						230,000	08/25/2021
100080953		HOUSTON	TX		03/18/2022	3.499	157,475						230,000	01/21/2022
100167752		BETHEL	NY		09/19/2024	6.874	157,476						215,000	09/04/2024
100031202		DAVIE	FL		03/29/2019	4.090	157,476						290,000	12/09/2018
100180591		FARINA	IL		11/26/2024	8.125	157,481		(19)				350,000	11/04/2024
100171131		LUSBY	MD		11/22/2024	7.625	157,483		(17)				305,000	10/15/2024
100012427		CHARLOTTE	NC		04/28/2017	4.250	157,486						250,000	01/31/2017
100181337		MINDEN	LA		12/06/2024	8.999	157,489		(11)				565,000	11/13/2024
100185107		WOODBRIDGE	CA		12/20/2024	8.750	157,495		(5)				440,000	11/26/2024
100013096		FORT LAUDERDALE	FL		05/25/2017	4.625	157,496						180,000	10/04/2017
100175862		MACON	GA		11/12/2024	7.980	157,506		6				310,000	10/10/2024
100175624		KANSAS CITY	KS		11/12/2024	7.375	157,507		(16)				203,000	10/03/2024
100024748		INWOOD	WV		09/20/2018	5.000	157,508						190,000	04/30/2018
100184786		VISALIA	CA		12/17/2024	7.625	157,513		(6)				720,502	10/21/2024
100135453		MYRTLE BEACH	SC		11/13/2023	5.750	157,521						350,000	09/01/2023
100143524		HUDSON	NY		02/21/2024	7.670	157,523						280,000	01/31/2024
100186778		BRIDGEPORT	CT		12/31/2024	7.990	157,524		33				210,000	06/25/2024
100156959		UNITED KINGDOM	GBR		06/27/2024	6.490	157,540					(1,666)	285,000	06/11/2024
100160374		HOUSTON	TX		09/06/2024	8.750	157,541						215,000	08/09/2024
100113606		LOS ANGELES	CA		06/29/2023	2.875	157,551						560,000	06/03/2022
100090044		POMPANO BEACH	FL		01/13/2023	7.500	157,552						360,000	11/15/2022
100138432		FOREST PARK	IL		12/18/2023	9.624	157,553						225,000	11/07/2023
100184847		HAZLET	NJ		12/17/2024	8.750	157,556		(6)				609,757	11/02/2024
100100291		ROCKFORD	TN		03/24/2023	8.500	157,579						210,000	01/23/2023
100060292		SAN ANTONIO	TX		06/25/2021	4.450	157,591						221,000	04/23/2021
100025935		PLAINFIELD	NJ		09/20/2018	4.625	157,595						204,250	04/30/2018
100117777		NEW CANEY	TX		07/20/2023	7.000	157,595						271,000	03/01/2024
100057998		BATON ROUGE	LA		06/30/2021	4.375	157,600						195,000	05/07/2021
100149543		TORRINGTON	CT		04/26/2024	7.125	157,601						212,000	03/13/2024
100083904		BAKERSFIELD	CA		07/12/2022	7.250	157,606						210,000	06/02/2022
100153430		BRIDGEVILLE	PA		05/30/2024	8.250	157,607						210,000	05/08/2024
100067928		EAST POINT	GA		09/23/2021	4.500	157,614						200,000	07/30/2021
100055331		NEPTUNE	NJ		03/23/2021	4.125	157,618						329,000	01/03/2021
100087507		MIAMI	FL		10/25/2022	5.375	157,619						470,000	06/15/2022
100172747		YAKIMA	WA		11/21/2024	7.250	157,621		(5)				265,000	10/24/2024
100031301		CHICAGO	IL		03/29/2019	4.625	157,623						235,000	12/08/2018
100055892		NORTH LAUDERDALE	FL		03/26/2021	3.500	157,624						334,000	12/31/2020
100091390		ESSEX	MD		02/22/2023	8.000	157,624						235,000	12/23/2022
100091582		APPLE VALLEY	CA		03/07/2023	7.999	157,629						365,000	01/12/2023
100140830		STONE MOUNTAIN	GA		03/06/2024	7.750	157,642		(60)				307,000	01/12/2024
100091276		ATLANTA	GA		01/31/2023	9.125	157,653						253,000	12/28/2022
100139292		BOYNTON BEACH	FL		12/28/2023	8.375	157,665						260,000	11/21/2023
100133196		KISSIMMEE	FL		11/29/2023	8.500	157,678						370,000	10/18/2023
100010796		MIAMI	FL		12/23/2016	5.000	157,681						185,000	09/14/2016
100112041		RICHARDSON	TX		06/29/2023	6.500	157,695						550,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031986		OAKLEY	CA		03/29/2019	4.150	157,705						365,000	12/08/2018
100112264		EL MIRAGE	AZ		06/29/2023	5.750	157,720						400,000	06/02/2022
100181657		HIALEAH GARDENS	FL		12/11/2024	6.875	157,736		(13)				315,000	09/20/2024
100026407		STOCKTON	CA		09/26/2018	4.300	157,738						195,000	06/14/2018
3340073438		STUART	FL		04/12/2024	9.445	157,747						774,000	03/14/2024
100150848		RIVERDALE	GA		05/08/2024	7.124	157,751						211,800	03/16/2024
100149090		FLORENCE	SC		04/19/2024	9.500	157,758						219,000	03/15/2024
100130275		SEGUIN	TX		09/28/2023	9.500	157,767						194,000	07/31/2023
100076079		OCALA	FL		01/07/2022	4.500	157,770						208,000	10/28/2021
100143623		BALTIMORE	MD		02/21/2024	8.440	157,770						205,000	02/02/2024
100079069		SAINT LOUIS	MO		02/24/2022	4.125	157,773						219,000	01/12/2022
100048369		PALM COAST	FL		11/20/2020	5.000	157,779						204,250	07/31/2020
3340090724		PARKVILLE	MD		12/12/2024	8.796	157,786						706,000	11/06/2024
100179876		JACKSONVILLE	FL		11/25/2024	5.990	157,789		8				225,000	10/02/2024
100050005		WATERVILLE	OH		11/20/2020	3.625	157,791						195,700	07/31/2020
100029632		SMYRNA	GA		10/26/2018	4.125	157,791						232,750	06/01/2018
100114525		DALLAS	TX		06/29/2023	7.750	157,791						205,000	05/19/2023
100088948		DAYTONA BEACH SHORES	FL		11/15/2022	8.625	157,794						225,000	10/17/2022
100184770		HIGHLANDS RANCH	CO		12/17/2024	8.750	157,795		(6)				773,777	10/22/2024
100139436		SALEM	OR		12/28/2023	8.999	157,799						215,000	10/25/2023
100174481		CARMICHAEL	CA		10/31/2024	8.125	157,811						1,240,000	10/03/2024
100099968		FRISCO	TX		03/28/2023	8.625	157,821						486,000	02/24/2023
100155993		PITTSBURGH	PA		06/18/2024	8.125	157,829		(5)				299,000	04/29/2024
100065015		ABERDEEN	WA		07/14/2021	4.375	157,839						232,000	05/24/2021
100050282		CHICAGO	IL		11/20/2020	4.375	157,839						213,750	07/31/2020
100076001		ORLANDO	FL		01/07/2022	4.250	157,843						218,000	10/18/2021
100025076		BROCKFIELD	IL		09/20/2018	5.000	157,844						251,750	04/30/2018
100030099		SUNRISE	FL		12/20/2018	8.000	157,851						315,000	07/13/2022
100139364		ROCK SPRINGS	WY		12/28/2023	8.485	157,874						240,000	11/17/2023
100102964		DESERT HOT SPRINGS	CA		06/22/2023	8.125	157,879						380,000	01/26/2023
100126571		GRAND RAPIDS	MI		08/30/2023	6.960	157,881						330,000	05/29/2024
100117154		FAIRFIELD	CA		07/20/2023	10.125	157,882						242,000	03/01/2024
100049724		WEST COVINA	CA		11/20/2020	3.500	157,888						579,500	07/31/2020
100126881		MIAMI	FL		08/30/2023	3.500	157,892						330,000	05/15/2022
100161373		STATESVILLE	NC		07/25/2024	7.625	157,897						208,000	05/16/2024
100186702		ALTAMONTE SPRINGS	FL		12/31/2024	7.125	157,920		30				218,000	09/10/2024
100013225		DEERFIELD BEACH	FL		05/25/2017	4.250	157,922						240,000	09/18/2018
100144749		UNITED KINGDOM	GBR		03/12/2024	3.390	157,928					(3,407)	425,031	02/07/2020
100055266		BAYVILLE	NJ		03/23/2021	6.250	157,941						405,000	01/03/2021
100088579		HEERHUGOWAARD	NLD		10/27/2022	5.300	157,944					(10,385)	215,747	12/01/2023
100113143		ROCKPORT	MA		06/29/2023	5.000	157,947						395,000	05/15/2022
100146735		PENSACOLA	FL		03/20/2024	8.750	157,952						264,000	02/28/2024
100078839		MESA	AZ		02/24/2022	3.999	157,954						220,000	01/28/2022
100164151		ESSEX	MD		08/21/2024	7.750	157,955						203,000	07/31/2024
100109698		HOUSTON	TX		06/16/2023	8.500	157,957						255,000	04/13/2023
100013765		ORLANDO	FL		05/25/2017	4.625	157,968						241,000	01/31/2017
3310042369		PANAMA CITY BEACH	FL		10/19/2022	8.337	157,971						1,200,000	08/22/2022
100067378		TODOS SANTOS	MEX		08/13/2021	9.500	157,973						230,000	04/01/2021
100030773		CLEARFIELD	UT		04/09/2019	5.000	157,974						190,000	09/26/2017
100153629		NOVI	MI		05/31/2024	7.375	157,978		44				200,000	04/30/2024
100049270		ORLANDO	FL		11/20/2020	4.250	157,983						199,500	07/31/2020
100162325		CASTLE ROCK	CO		08/06/2024	9.000	157,984						867,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100231		BALTIMORE	MD		03/17/2023	8.050	157,986						270,000	02/09/2023
100155187		LAKEWOOD	CO		07/19/2024	7.125	157,994						250,000	01/29/2024
100139800		UNITED KINGDOM	GBR		12/18/2023	7.590	158,000					(2,796)	165,000	09/28/2021
3340074139		OVERLAND PARK	KS		04/12/2024	9.290	158,004						570,000	03/05/2024
100164936		PHILADELPHIA	PA		08/28/2024	7.840	158,006		850				254,000	07/30/2024
100142146		WATAUGA	TX		02/29/2024	8.625	158,013						362,000	01/26/2024
100127371		SACRAMENTO	CA		08/30/2023	2.875	158,020						445,000	06/03/2022
100181215		CYPRESS	TX		12/06/2024	7.999	158,021		(4)				294,000	11/14/2024
100128764		DEER PARK	TX		09/21/2023	7.999	158,023						240,000	08/23/2023
100101740		TRENTON	NJ		03/31/2023	8.751	158,026						220,000	03/08/2023
100154122		RIO RANCHO	NM		07/11/2024	7.750	158,030		(21)				310,000	06/13/2024
100087437		CHERRY HILL	NJ		10/25/2022	5.750	158,040						226,500	04/18/2022
100092027		TRENTON	NJ		02/09/2023	8.058	158,051						235,000	01/13/2023
100146669		BAYTOWN	TX		03/20/2024	6.999	158,052						225,000	02/28/2024
100024612		WEST PALM BEACH	FL		09/20/2018	4.000	158,075						244,150	04/30/2018
100064749		ORLANDO	FL		07/14/2021	4.250	158,080						230,000	04/30/2021
100145892		WAILANAE	HI		03/19/2024	9.500	158,081						623,338	10/30/2023
100054342		TUCKER	GA		03/23/2021	7.500	158,084						218,960	01/03/2021
100012899		ROYAL PALM BEACH	FL		05/25/2017	4.000	158,089						173,000	01/31/2017
100178491		COLUMBUS	OH		11/21/2024	7.375	158,092		(10)				205,000	09/30/2024
100019727		ANN ARBOR	MI		07/26/2018	5.125	158,104						332,000	03/09/2018
100120418		TUCSON	AZ		08/18/2023	10.125	158,115						180,000	07/24/2023
100108278		HAGERSTOWN	MD		05/24/2023	8.875	158,116						265,000	04/21/2023
100100765		HUMBLE	TX		04/28/2023	7.500	158,119						227,000	09/29/2021
100120681		SNELLVILLE	GA		08/24/2023	8.749	158,124						309,000	07/14/2023
100038907		DUBLIN	IRL		09/27/2019	4.900	158,125					(10,387)	166,370	11/30/2018
100013162		LODI	CA		05/25/2017	4.000	158,126						345,000	04/09/2022
100118736		VERO BEACH	FL		07/25/2023	8.375	158,138						194,000	05/16/2023
100048462		RENO	NV		11/20/2020	4.000	158,153						234,650	07/31/2020
100137305		BARSTOW	CA		12/01/2023	7.624	158,163						290,000	09/19/2023
100115193		PHILADELPHIA	PA		07/17/2023	8.164	158,163						240,000	06/09/2023
100013302		ORLANDO	FL		05/25/2017	4.625	158,177						178,000	01/31/2017
100067578		SAN BERNARDINO	CA		09/23/2021	3.875	158,182						217,000	07/21/2021
100055685		WOODBURY	NJ		03/23/2021	4.000	158,201						156,000	01/03/2021
3340083245		WILLINGBORO	NJ		09/18/2024	9.125	158,202						806,000	08/15/2024
100101976		LA PORTE	TX		04/14/2023	10.250	158,207						260,000	02/13/2023
100185174		PASADENA	TX		12/20/2024	6.999	158,209		316				192,000	11/27/2024
100143557		TROY	NY		02/21/2024	8.246	158,226						206,000	01/09/2024
100054928		MONTGOMERY	IL		03/23/2021	3.875	158,246						223,000	05/08/2022
100139770		UNITED KINGDOM	GBR		12/18/2023	7.590	158,259					(2,778)	165,000	08/10/2021
100113461		TURLOCK	CA		06/29/2023	4.000	158,264						420,000	05/14/2022
100100764		HOUSTON	TX		04/28/2023	6.250	158,278						215,000	10/07/2021
3340076166		FAYETTEVILLE	NC		05/17/2024	9.384	158,281						718,000	04/19/2024
100053518		BIGGS	CA		03/23/2021	6.750	158,293						456,500	01/05/2021
100141653		ATLANTA	GA		01/30/2024	7.999	158,301						236,000	12/28/2023
100054693		ST ALBANS	VT		03/23/2021	5.400	158,302						130,000	01/04/2021
100126350		ELSMERE	KY		08/30/2023	8.518	158,308						207,000	07/27/2023
100067833		NORTH PORT	FL		09/23/2021	4.500	158,320						190,000	07/23/2021
100088048		VISALIA	CA		10/25/2022	7.125	158,324						365,000	09/19/2022
100147241		LYNCHBURG	VA		03/28/2024	7.340	158,326						259,000	02/06/2024
100057641		GREENVILLE	SC		06/30/2021	3.625	158,326						225,000	05/20/2021
100180148		N TOPSAIL BEACH	NC		11/25/2024	8.499	158,327		189				177,000	09/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100064877		EVANS	GA		07/14/2021	4.375	158,330						210,000	05/13/2021
100172638		ANCHORAGE	AK		10/24/2024	7.625	158,331						240,000	09/16/2024
100141438		NEWPORT NEWS	VA		01/30/2024	9.125	158,357						219,300	01/08/2024
100147477		MINNEAPOLIS	MN		04/03/2024	8.500	158,365						215,000	02/26/2024
100180608		BALTIMORE	MD		11/26/2024	7.999	158,374		(3)				185,000	11/04/2024
100138143		SALEM	AL		12/14/2023	7.625	158,374		1,471				430,000	11/07/2023
100028032		WHEATON	IL		10/26/2018	3.500	158,380						277,400	05/31/2018
100013869		RIVERVIEW	FL		05/25/2017	4.000	158,389						250,000	01/31/2017
100100780		BALTIMORE	MD		04/28/2023	5.990	158,392						222,000	10/27/2021
100170233		GREENVILLE	NC		10/08/2024	5.500	158,396						230,000	07/19/2024
100071875		CHALMETTE	LA		10/14/2021	4.125	158,396						283,000	08/17/2021
3340063938		HOT SPRINGS VILLAGE	AR		03/14/2024	9.282	158,400						810,000	12/27/2023
3340074442		CARY	NC		04/19/2024	9.516	158,400						1,372,000	03/22/2024
100023416		HENDERSON	NV		08/16/2018	5.625	158,403						225,000	05/16/2018
100084285		ALMELO	NLD		06/30/2022	4.000	158,407					(10,416)	200,000	12/01/2023
100153417		CEDARTOWN	GA		05/30/2024	8.370	158,416						299,000	04/26/2024
100153880		MINERAL WELLS	TX		06/05/2024	8.999	158,432						249,145	05/15/2024
100134571		DAVISON	MI		10/30/2023	7.625	158,437						291,000	09/29/2023
100067911		BRENHAM	TX		09/23/2021	4.500	158,450						212,000	07/30/2021
100153034		ALBUQUERQUE	NM		06/27/2024	8.000	158,452						256,000	05/21/2024
100146732		LAS VEGAS	NV		03/20/2024	8.625	158,452						610,000	02/02/2024
100077805		BAKERSFIELD	CA		12/23/2021	5.375	158,457						205,000	10/29/2021
100144759		UNITED KINGDOM	GBR		03/12/2024	9.500	158,459		5,424			(3,448)	160,000	11/14/2019
100117151		SAVANNAH	GA		07/20/2023	4.750	158,479						277,000	03/01/2024
100177999		DUARTE	CA		11/19/2024	8.775	158,480						1,279,500	08/28/2024
100014122		STREAMWOOD	IL		05/25/2017	4.000	158,484						208,000	01/31/2017
100166374		COLLINSVILLE	IL		10/24/2024	8.875	158,486						200,000	08/30/2024
100043884		DILLON	SC		08/19/2020	7.999	158,497						176,000	08/28/2023
100149420		LUTZ	FL		04/24/2024	6.500	158,500						225,000	03/06/2024
100143604		SCRANTON	PA		02/21/2024	8.730	158,501						206,000	12/21/2023
3410000581		BUNNLEVEL	NC		10/23/2024	8.676	158,514						1,020,000	10/07/2024
100127668		MYRTLE BEACH	SC		09/08/2023	8.999	158,526						293,000	08/02/2023
100053895		HALLANDALE BEACH	FL		03/23/2021	3.500	158,537						300,000	01/03/2021
100024565		CAPE CORAL	FL		09/20/2018	3.625	158,546						175,750	04/30/2018
100167898		FOREST PARK	GA		09/20/2024	7.499	158,583		334				215,000	08/23/2024
100102556		CLIFTON	NJ		06/07/2023	6.999	158,587						240,000	08/16/2022
100119780		LAKE PARK	GA		08/08/2023	8.411	158,587						220,000	07/06/2023
100116186		ELLENWOOD	GA		07/20/2023	3.990	158,590						350,000	03/01/2024
100178261		OAKLAND	CA		11/19/2024	6.499	158,602						520,000	10/25/2024
100152872		KANSAS CITY	MO		05/22/2024	7.999	158,603						275,000	04/29/2024
100130028		NEW ORLEANS	LA		09/27/2023	7.860	158,605						312,000	08/09/2023
100029290		TULARE	CA		10/26/2018	5.125	158,609						156,750	06/04/2018
100032103		LOS ANGELES	CA		03/29/2019	4.250	158,609						400,000	12/08/2018
100068173		OWINGS MILLS	MD		08/25/2021	3.874	158,615						206,000	07/16/2021
100170903		CONWAY	SC		10/11/2024	7.125	158,623						317,000	07/22/2024
100060203		PLEASANT HILL	MO		06/25/2021	4.125	158,649						220,000	03/30/2021
100029177		JACKSONVILLE	FL		10/26/2018	4.125	158,651						245,100	05/31/2018
100128933		BEREA	OH		09/22/2023	8.750	158,653						210,000	07/14/2023
100160876		MILTON	FL		07/24/2024	7.490	158,663						232,000	05/31/2024
100131705		JACKSON	TN		10/06/2023	6.500	158,665						251,000	05/17/2022
100030935		LOS ANGELES	CA		04/09/2019	3.125	158,674						323,000	10/05/2018
100086593		MIAMI	FL		09/30/2022	7.500	158,679						205,000	08/22/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067451		NEW BEDFORD	MA		09/23/2021	3.999	158,684						420,000	07/19/2021
100120171		ROANOKE	VA		08/14/2023	9.750	158,685						230,000	07/24/2023
100157976		DISPUTANTA	VA		07/09/2024	7.500	158,687						215,000	04/29/2024
100054089		DINUBA	CA		03/23/2021	4.125	158,704						260,000	06/01/2024
100071832		LEAGUE CITY	TX		10/14/2021	4.125	158,707						238,000	09/01/2021
100091208		STONE MOUNTAIN	GA		01/31/2023	8.875	158,711						228,000	12/06/2022
100153824		THOMASVILLE	GA		07/10/2024	9.500	158,715		(54)				225,000	10/27/2023
100141358		DETROIT	MI		01/30/2024	9.875	158,722						200,000	12/01/2023
100031925		PORT ST LUCIE	FL		03/29/2019	3.250	158,724						269,000	12/10/2018
100158194		UNITED KINGDOM	GBR		07/09/2024	3.440	158,730		4,174			(3,437)	170,000	06/16/2021
100000314		WASHINGTON	DC		09/27/2016	4.375	158,731						240,000	08/25/2016
100010680		HIALEAH	FL		12/23/2016	4.000	158,746						285,000	10/31/2016
100075995		PROVIDENCE	RI		01/07/2022	4.625	158,752						215,000	10/14/2021
100081464		PHEONIX	AZ		03/18/2022	3.250	158,763						350,000	01/21/2022
100065252		BALTIMORE	MD		07/14/2021	3.500	158,764						200,000	05/25/2021
100112968		ATLANTA	GA		06/29/2023	3.750	158,767		2,826				420,000	05/15/2022
100084668		MIAMI	FL		08/02/2022	7.625	158,785						305,000	06/27/2022
100049040		ATHOL	MA		11/20/2020	5.125	158,788						185,250	07/31/2020
100081375		SIOUX FALLS	SD		03/18/2022	3.375	158,790						238,000	12/17/2021
100133970		KANSAS CITY	MO		10/25/2023	7.983	158,792		1,711				194,000	09/18/2023
100139694		UNITED KINGDOM	GBR		12/18/2023	6.390	158,798					(2,803)	167,500	10/19/2023
100079674		ZEPHYRHILLS	FL		04/08/2022	4.875	158,802						233,000	01/20/2022
100162026		HAMPTON	VA		07/31/2024	8.125	158,814						192,000	06/20/2024
3340084971		EWING TOWNSHIP	NJ		09/26/2024	8.988	158,816						800,000	09/04/2024
100149699		TEXAS CITY	TX		04/26/2024	7.500	158,835						215,000	03/22/2024
100131575		SALEM	OR		10/05/2023	8.750	158,843						250,000	08/15/2023
100152895		CARTHAGE	IN		05/22/2024	8.999	158,843						195,000	05/03/2024
100139264		LOUISVILLE	KY		12/28/2023	9.250	158,852						208,000	11/28/2023
100128848		OTHELLO	WA		09/21/2023	7.875	158,856						232,000	08/01/2023
100163331		DECATUR	GA		08/13/2024	7.499	158,859						317,000	07/22/2024
100080004		MINNEAPOLIS	MN		04/08/2022	5.750	158,862						206,000	02/03/2022
100131754		MEMPHIS	TN		10/06/2023	7.000	158,870						198,000	07/28/2022
100064843		SACRAMENTO	CA		07/14/2021	4.125	158,874						370,000	05/22/2021
100023718		NIANTIC	CT		09/04/2018	4.625	158,875						240,000	09/04/2018
100126478		TIFTON	GA		08/30/2023	6.000	158,878						226,000	05/18/2022
100024790		PIKESVILLE	MD		09/20/2018	4.625	158,880						187,150	04/30/2018
100142848		FORT MYERS	FL		02/09/2024	7.990	158,881						365,000	12/01/2023
100025172		HAGERSTOWN	MD		09/20/2018	4.000	158,888						190,000	01/09/2019
100026879		STOCKTON	CA		09/26/2018	4.875	158,888						240,000	06/14/2018
100055108		HIXSON	TN		03/23/2021	3.875	158,890						200,000	12/31/2020
100023374		LANCASTER	TX		08/16/2018	5.750	158,890						213,000	06/25/2018
100176008		ORLANDO	FL		12/20/2024	7.500	158,914		(4)				232,000	11/25/2024
100086924		GALVESTON	TX		10/24/2022	8.250	158,917						196,000	09/06/2022
100155437		PURCELLVILLE	VA		06/18/2024	11.375	158,918						875,000	03/07/2024
100185730		GREENVILLE	NC		12/23/2024	7.125	158,918						210,000	11/14/2024
100147401		ZEBULON	GA		05/08/2024	8.750	158,919						220,000	03/25/2024
3300005142		PASSAIC	NJ		06/24/2024	9.445	158,922						500,000	04/26/2024
100176049		KANSAS CITY	KS		12/20/2024	6.875	158,927		(1)				245,000	11/01/2024
100184631		TOWACO	NJ		12/17/2024	9.375	158,931		(17)				1,041,000	10/14/2024
100120440		PORTSMOUTH	VA		08/18/2023	9.625	158,934						202,000	07/05/2023
100078918		KILLEEN	TX		02/24/2022	4.374	158,939						217,000	01/28/2022
100149706		PHILADELPHIA	PA		04/26/2024	8.060	158,950						200,000	04/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172742		HUMBLE	TX		11/21/2024	6.875	158,954		1				265,000	10/10/2024
100079916		BROKEN ARROW	OK		04/08/2022	3.875	158,998						287,000	01/28/2022
100173051		SAN MARCOS	TX		10/25/2024	7.625	159,007		(260)				217,500	08/16/2024
100159871		SUNNY ISLES BEACH	FL		08/16/2024	7.625	159,014						206,000	04/02/2024
100032039		ARVADA	CO		03/29/2019	4.375	159,018						382,500	12/07/2018
100055334		DAVIE	FL		03/23/2021	4.000	159,018						275,000	01/04/2021
100177821		STAFFORD TWP	NJ		11/19/2024	10.525	159,023		(39)				825,000	08/26/2024
100167663		SARASOTA	FL		09/19/2024	7.125	159,033						224,000	07/30/2024
100103053		ROCHESTER HILLS	MI		06/22/2023	9.000	159,036						193,000	10/10/2022
100091578		CHICAGO	IL		03/07/2023	9.250	159,039						195,000	01/10/2023
3310091431		YONKERS	NY		12/12/2024	8.267	159,044						950,000	10/16/2024
100180562		IVA	SC		11/26/2024	6.499	159,057		6				235,000	11/12/2024
100134911		SHELBY	NC		10/30/2023	8.500	159,062						303,000	09/26/2023
100031378		SACRAMENTO	CA		03/29/2019	4.400	159,064						289,000	12/08/2018
100028583		SANTA ANA	CA		10/26/2018	5.000	159,065						261,250	06/01/2018
100128718		NEW HAVEN	IN		09/21/2023	8.999	159,088						200,000	08/18/2023
100031361		STOCKTON	CA		03/29/2019	3.000	159,088						330,000	12/08/2018
100144307		NORFOLK	VA		03/07/2024	11.874	159,097						188,000	01/26/2024
100103237		DALLAS	TX		04/27/2023	7.875	159,098						271,000	03/29/2023
100172783		MILLINGTON	TN		12/06/2024	7.625	159,104		(11)				228,000	10/24/2024
100050308		HILLSBOROUGH	NJ		11/20/2020	4.000	159,109						251,750	07/31/2020
100018053		ALBUQUERQUE	NM		06/08/2018	5.500	159,121						240,000	02/22/2018
100026520		SAN BERNARDINO	CA		09/26/2018	5.750	159,128						300,000	06/16/2018
100030137		CLERMONT	FL		12/20/2018	4.625	159,143						275,000	09/30/2018
100117504		POMPANO BEACH	FL		07/20/2023	6.500	159,149		129				345,000	03/01/2024
100131779		WESTWEGO	LA		10/06/2023	7.000	159,151						201,000	07/14/2022
100054636		TUCSON	AZ		03/23/2021	4.250	159,155						268,000	01/05/2021
100108144		DENVER	CO		05/24/2023	8.999	159,160						394,000	04/06/2023
100050038		DUNDALK	MD		11/20/2020	3.875	159,161						133,000	07/31/2020
100091604		SEAL BEACH	CA		03/07/2023	9.250	159,176		(93)				410,000	01/12/2023
100031238		DANIA	FL		03/29/2019	2.000	159,177						230,000	09/14/2018
100159833		PEMBROKE PINES	FL		08/16/2024	8.375	159,179						645,000	12/20/2023
100161897		BAYTOWN	TX		07/31/2024	6.750	159,179						250,000	07/12/2024
100108327		TRENTON	NJ		05/25/2023	7.447	159,191		2,156				220,000	05/02/2023
100070481		RUNNEMEDE	NJ		09/23/2021	4.250	159,192						218,500	07/30/2021
100109917		HAMILTON	NJ		06/22/2023	8.299	159,194						223,000	05/18/2023
100174740		CHATTANOOGA	TN		10/31/2024	9.875	159,195						275,000	03/25/2024
100114052		HENDERSON	NV		06/29/2023	6.250	159,206						1,149,000	06/09/2022
100154712		PINELLAS PARK	FL		07/19/2024	9.750	159,212						175,000	02/22/2023
100114711		WALDORF	MD		06/29/2023	7.499	159,212						315,000	05/26/2023
100026095		LONG BEACH	CA		09/20/2018	4.750	159,214						223,250	04/30/2018
100149198		FOREST HILL	TX		04/22/2024	8.999	159,215						227,500	03/29/2024
100151165		BALTIMORE	MD		05/09/2024	8.499	159,220						205,000	04/04/2024
100013303		HENDERSON	NV		05/25/2017	4.000	159,228						195,000	01/31/2017
100043081		COMPTON	CA		05/28/2020	8.375	159,231						470,000	01/27/2023
100078577		DEN HAAG	NLD		01/26/2022	3.250	159,239					(10,471)	193,764	12/01/2023
100084311		SCHIEDAM/VLAARDINGEN	NLD		06/30/2022	3.800	159,239					(10,471)	205,000	12/01/2023
100085087		ZIERIKZEE	NLD		07/27/2022	4.000	159,239					(10,471)	193,262	12/01/2023
100154636		PANAMA CITY	FL		07/19/2024	7.250	159,242						600,000	01/26/2024
100099735		KANSAS CITY	MO		02/28/2023	7.766	159,243						210,000	02/09/2023
100026244		VALLEJO	CA		09/20/2018	4.000	159,246						465,000	08/21/2023
100055311		AZUSA	CA		03/23/2021	3.630	159,267						460,000	01/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109069		BAKERSFIELD	CA		06/05/2023	9.500	159,272						255,000	04/07/2023
100033360		LIMERICK	IRL		06/21/2019	4.750	159,272					(10,517)	268,601	11/30/2018
100165144		UNITED KINGDOM	GBR		08/27/2024	5.740	159,279					(9,453)	180,000	08/06/2024
100168960		HUISSEN	NLD		09/10/2024	6.820	159,291					(12,612)	267,000	09/10/2024
100155199		CHARLES TOWN	WV		07/19/2024	7.875	159,293						260,000	08/28/2023
100047876		NEWBURGH	NY		11/20/2020	4.125	159,295						147,250	07/31/2020
100114644		EDMOND	OK		06/29/2023	8.375	159,304						218,000	05/26/2023
100151204		BROKEN ARROW	OK		05/10/2024	7.125	159,304						340,000	03/20/2024
100140908		ATLANTA	GA		02/26/2024	7.875	159,315						286,000	01/10/2024
100145319		UNITED KINGDOM	GBR		03/12/2024	9.500	159,320		6,168			(3,467)	174,989	11/14/2019
100149889		OLD RIVER WINFREE	TX		04/29/2024	8.875	159,326						230,000	04/11/2024
100149705		TRENTON	NJ		04/26/2024	7.650	159,348						225,000	03/27/2024
100130060		DUNMORE	PA		09/27/2023	9.038	159,357						210,000	09/05/2023
100024225		NORTHLAKE	TX		09/20/2018	5.375	159,360						315,000	09/20/2018
100018182		BOZEMAN	MT		06/08/2018	5.125	159,361						233,000	03/22/2018
100136184		TREVOR	WI		12/18/2023	9.500	159,380						228,500	11/20/2023
100163876		AMHERST	OH		09/27/2024	8.375	159,386						206,000	08/28/2024
100127386		MARIETTA	GA		08/30/2023	2.875	159,404						450,000	06/04/2022
100023729		CHENEY	WA		09/04/2018	5.625	159,406						215,000	09/04/2018
100144313		VINELAND	NJ		03/07/2024	9.124	159,415		(69)				225,000	01/31/2024
100162011		CARBONDALE	IL		07/31/2024	9.375	159,417						216,000	06/11/2024
100031307		EDGEWATER	MD		03/29/2019	4.000	159,421						240,000	12/08/2018
100025936		LAKELAND	FL		09/20/2018	4.000	159,435						203,300	04/30/2018
100145064		UNITED KINGDOM	GBR		03/12/2024	3.390	159,447					(3,502)	160,000	04/23/2020
100152183		ELLENWOOD	GA		05/17/2024	6.990	159,450						265,000	04/04/2024
100128483		DANIA BEACH	FL		09/15/2023	7.875	159,454						265,000	07/20/2023
100154656		WATERFORD	MI		07/19/2024	8.875	159,454						200,000	01/19/2024
100115501		LAKELAND	FL		07/17/2023	7.999	159,466						360,000	06/14/2023
100013395		CAPE CORAL	FL		05/25/2017	4.625	159,471						192,000	01/31/2017
100065731		NEW ORLEANS	LA		07/28/2021	3.625	159,480						275,000	06/11/2021
100016520		COLLEGE STATION	TX		04/10/2018	4.750	159,481						240,000	01/26/2018
100139488		WASHINGTON	DC		12/28/2023	8.999	159,484						345,000	11/30/2023
100028929		MIAMI	FL		10/26/2018	4.750	159,484						222,300	06/02/2018
100065261		PEORIA	AZ		07/28/2021	4.750	159,486						307,000	05/13/2021
100184447		THOUSAND OAKS	CA		12/17/2024	7.750	159,487		(10)				1,330,000	10/10/2024
100067499		LAS VEGAS	NV		09/23/2021	4.375	159,498						230,000	07/22/2021
100078529		ROTTERDAM	NLD		01/26/2022	3.650	159,498					(10,487)	1,672,059	06/30/2024
100085127		FRANEKER	NLD		07/27/2022	4.550	159,498					(10,488)	220,000	12/01/2023
100070347		SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	3.200	159,498					(10,488)	220,000	12/01/2023
100179866		HARTFORD	CT		11/22/2024	8.000	159,500		(10)				199,000	11/04/2024
100174986		ANGOLA	IN		10/31/2024	10.250	159,503						230,000	06/10/2024
100155202		CHARLES TOWN	WV		07/19/2024	7.875	159,504						268,000	08/28/2023
100144931		UNITED KINGDOM	GBR		03/12/2024	3.590	159,505		7,320			(3,503)	159,993	01/29/2020
100115266		CHICAGO	IL		07/17/2023	7.845	159,506						225,000	06/14/2023
100087913		BENBROOK	TX		10/18/2022	7.125	159,509						275,000	07/14/2022
100054140		TUCSON	AZ		03/23/2021	3.875	159,511						227,000	01/04/2021
100088179		OKLAHOMA CITY	OK		10/25/2022	9.125	159,515						272,000	09/26/2022
100031053		HESPERIA	CA		03/29/2019	4.750	159,522						232,000	12/07/2018
100154653		NORTH BAY VILLAGE	FL		07/19/2024	6.000	159,542						440,000	03/19/2024
100024537		LAS VEGAS	NV		09/20/2018	5.000	159,547						232,750	04/30/2018
100101823		PATCHOGUE	NY		03/31/2023	8.134	159,577						425,000	03/06/2023
100050241		CHICOPEE	MA		11/20/2020	4.625	159,587						251,750	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

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100149313		VALDOSTA	GA		04/24/2024	7.375	159,591						200,500	03/21/2024
100161634		UNITED KINGDOM	GBR		07/29/2024	6.440	159,592					(4,399)	400,000	07/22/2024
100143409		MEMPHIS	TN		02/16/2024	8.750	159,604						220,000	01/09/2024
100046541		ORLANDO	FL		11/25/2020	4.750	159,609						252,700	08/31/2020
100130035		BUFFALO	NY		09/27/2023	8.424	159,611						210,000	08/09/2023
100175982		DAWSON	TX		11/14/2024	5.875	159,623						250,000	09/27/2024
100102108		WONDER LAKE	IL		04/14/2023	8.875	159,647						245,000	02/21/2023
100017206		NEWINGTON	CT		04/26/2018	3.500	159,648						200,000	12/31/2017
100108099		HOUSTON	TX		05/24/2023	8.999	159,652						200,000	03/28/2023
100144301		KANSAS CITY	MO		03/07/2024	9.124	159,654						200,000	01/11/2024
100174711		FENNVILLE	MI		10/31/2024	7.750	159,676						250,000	03/04/2024
100157608		MIAMI	FL		06/28/2024	7.875	159,679						264,000	05/07/2024
100047257		AURORA	CO		11/20/2020	6.750	159,692						308,750	07/31/2020
100134679		BALTIMORE	MD		10/30/2023	9.000	159,699						218,000	09/22/2023
100126341		COVINGTON	KY		08/30/2023	8.057	159,712						210,000	07/27/2023
100153564		UNITED KINGDOM	GBR		05/29/2024	6.940	159,712					(2,322)	250,000	05/03/2024
100145452		UNITED KINGDOM	GBR		03/12/2024	3.590	159,720					(3,508)	159,993	11/29/2019
100116458		LAKE PARK	FL		07/20/2023	8.875	159,732						200,000	03/01/2024
100141421		ALTAMONTE SPRINGS	FL		01/30/2024	7.625	159,739						220,000	01/02/2024
100138263		PANAMA CITY	FL		12/15/2023	9.375	159,743						235,000	09/08/2023
100047161		VILLA RICA	GA		11/20/2020	4.125	159,744						269,800	07/31/2020
100016455		NEW BRAUNFELS	TX		04/05/2018	5.375	159,753						217,500	02/14/2018
100131710		DES MOINES	WA		10/06/2023	6.250	159,777						260,000	10/05/2022
100135875		MAGNOLIA	TX		11/13/2023	7.499	159,778						252,000	10/25/2023
100012032		GEORGETOWN	SC		03/08/2017	4.000	159,779						325,000	09/03/2016
100139577		JACKSONVILLE	FL		12/28/2023	8.250	159,793						330,000	12/11/2023
100114897		HOUSTON	TX		07/13/2023	8.875	159,810						210,000	06/02/2023
100154634		WOODBRIDGE	VA		07/19/2024	6.750	159,819						370,000	02/17/2024
100167783		CHATTANOOGA	TN		09/19/2024	6.499	159,820						265,000	08/27/2024
100145603		UNITED KINGDOM	GBR		03/12/2024	9.500	159,823		6,488			(3,475)	200,000	11/12/2019
100028905		JACKSONVILLE	FL		10/26/2018	3.500	159,837						275,500	06/01/2018
100141175		ALBANY	NY		01/30/2024	9.046	159,849						210,000	12/28/2023
100176647		SUNRISE	FL		11/15/2024	7.124	159,863		(6)				225,000	10/21/2024
100120809		GRETNA	VA		08/25/2023	8.250	159,885						265,000	06/28/2023
100139322		DETROIT	MI		12/28/2023	9.625	159,890						210,000	11/27/2023
100132768		ATLANTA	GA		11/03/2023	8.250	159,895		(22)				225,000	07/28/2023
100103400		ALVARADO	TX		06/16/2023	8.375	159,897						260,000	05/11/2023
100017157		MIAMI	FL		04/26/2018	3.875	159,912						295,000	12/31/2017
100064954		RED OAK	TX		07/14/2021	3.875	159,915						279,000	04/29/2021
100137691		RALEIGH	NC		12/08/2023	6.750	159,927						360,000	09/29/2023
100154859		DEERFIELD BEACH	FL		07/19/2024	9.625	159,929						220,000	12/07/2023
100023451		PERRIS	CA		08/16/2018	5.500	159,943						255,000	06/26/2018
100128439		DERBY	CT		09/15/2023	7.990	159,944						240,000	07/24/2023
100103036		MIAMI	FL		06/22/2023	8.875	159,944						220,000	02/25/2023
100158501		HALLANDALE BEACH	FL		07/10/2024	7.875	159,952						245,000	05/01/2024
100151823		BROOKLYN	MD		05/10/2024	9.125	159,958						200,000	04/17/2024
100169212		PHILADELPHIA	PA		09/27/2024	7.420	159,961						240,000	09/09/2024
100071789		BALTIMORE	MD		10/14/2021	4.500	159,978						200,000	08/20/2021
100011553		PHILADELPHIA	PA		03/08/2017	4.125	159,983						200,000	09/09/2016
100121029		BANDERA	TX		08/30/2023	7.625	159,984						500,000	07/11/2023
100053489		BROOKLYN	NY		03/23/2021	5.000	159,992						590,000	02/05/2022
100153483		CHICAGO	IL		05/30/2024	7.850	159,992						210,000	04/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048768		CHESAPEAKE	VA		11/20/2020	3.375	159,994						310,650	07/31/2020
100075965		HUFFMAN	TX		01/07/2022	3.875	159,998						210,000	11/29/2021
100042956		ZOLFO SPRINGS	FL		05/28/2020	6.000	159,999						248,000	02/10/2020
100172124		GRAHAM	TX		10/17/2024	7.375	160,009		(21)				345,000	09/17/2024
100181292		NEW ORLEANS	LA		12/06/2024	6.499	160,015		16				213,000	11/06/2024
100103347		ENSCHEDE	NLD		04/28/2023	5.615	160,016					(10,522)	206,000	12/01/2023
100082030		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.850	160,016					(10,522)	206,000	12/01/2023
100028829		RICHFIELD	MN		10/26/2018	5.000	160,020						199,500	06/03/2018
100034774		CORK	IRL		06/21/2019	5.150	160,029					(10,486)	300,083	11/30/2018
100060111		LONG BEACH	CA		06/25/2021	4.125	160,032						255,000	04/19/2021
100126874		TAMPA	FL		08/30/2023	4.000	160,041						445,000	05/16/2022
100136303		XENIA	OH		11/20/2023	8.125	160,042						265,000	09/08/2023
100091881		DALLAS	TX		01/30/2023	9.999	160,055						230,000	11/30/2022
100135138		RIVIERA BEACH	FL		11/03/2023	9.000	160,062						495,000	10/11/2023
100032146		LA PUENTE	CA		03/29/2019	4.125	160,075						478,000	12/07/2018
100117924		EDINBURG	TX		07/20/2023	10.750	160,079						220,000	03/01/2024
100157879		PERKINS	OK		07/09/2024	7.625	160,093						213,000	05/14/2024
100055555		NEW CUMBERLAND	PA		03/23/2021	4.000	160,114						278,500	08/20/2024
100012809		APPLE VALLEY	CA		05/25/2017	4.750	160,119						178,000	01/31/2017
100055554		OXFORD	MI		03/23/2021	10.473	160,125						275,000	12/31/2020
100165969		SEBRING	FL		09/06/2024	6.999	160,129						230,000	08/12/2024
100068517		LAS VEGAS	NV		08/25/2021	4.250	160,134						240,000	07/15/2021
100101828		PHILADELPHIA	PA		03/31/2023	8.450	160,135		316				230,000	03/17/2023
100013046		ATWATER	CA		05/25/2017	4.625	160,135						245,000	01/31/2017
100088975		ORLANDO	FL		11/15/2022	8.000	160,145						280,000	10/17/2022
100158003		MOBILE	AL		07/09/2024	7.625	160,148						180,000	04/09/2024
100017215		HIALEAH	FL		04/26/2018	4.000	160,158						320,000	12/31/2017
100119869		EL PASO	TX		08/10/2023	9.250	160,161		(81)				200,000	05/09/2023
100147317		SCHIEDAM	NLD		03/27/2024	5.650	160,165					(7,253)	308,800	06/30/2024
100157987		NORTHPORT	AL		07/09/2024	7.625	160,171						200,000	04/19/2024
100115120		PHILADELPHIA	PA		07/17/2023	8.875	160,182						190,000	06/06/2023
100185555		MIAMI	FL		12/20/2024	6.875	160,183		2				227,000	10/29/2024
100012868		LYNWOOD	CA		05/25/2017	5.000	160,184						390,000	01/31/2017
100115155		JOHNSON CITY	TN		07/17/2023	8.210	160,185						242,000	06/21/2023
100185016		SAVANNAH	GA		12/19/2024	7.999	160,193		(5)				227,000	11/08/2024
100157984		DUNDALK	MD		07/09/2024	7.250	160,198						224,000	04/29/2024
100014119		HIALEAH	FL		05/25/2017	4.250	160,201						245,000	01/31/2017
3320047641		CHICAGO	IL		03/15/2023	9.958	160,209						620,000	12/06/2022
3500105189		LEHIGH ACRES	FL		08/12/2024	8.835	160,210						1,140,000	06/14/2024
100055496		BALTIMORE	MD		03/23/2021	5.400	160,212						196,000	01/07/2021
100024816		RANDALLSTOWN	MD		09/20/2018	4.000	160,216						185,250	04/30/2018
100043065		DOVER TOWNSHIP	NJ		05/28/2020	4.250	160,225						490,000	06/13/2022
100127985		SHELBYVILLE	TN		09/08/2023	6.500	160,232						216,000	05/10/2022
100103039		CLARKSVILLE	TN		06/22/2023	7.875	160,239						210,000	03/21/2023
100161642		UNITED KINGDOM	GBR		07/29/2024	5.740	160,240					(4,417)	169,000	07/09/2024
100147446		MAYS LANDING	NJ		04/03/2024	8.625	160,241						220,000	02/16/2024
100111515		CHICAGO	IL		06/29/2023	2.875	160,241						350,000	06/03/2022
100132742		GREER	SC		11/03/2023	8.990	160,246						205,000	08/03/2023
100071693		BENBROOK	TX		10/14/2021	3.875	160,270						230,000	03/29/2021
100131730		ALLENTOWN	PA		10/06/2023	7.500	160,272						190,000	06/21/2022
100078052		ASBURY PARK	NJ		01/21/2022	5.375	160,276						200,000	12/23/2021
100132772		ATLANTA	GA		11/03/2023	8.125	160,283		(12)				265,000	07/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144455		CANFIELD	OH		04/26/2024	7.875	160,286						215,000	02/28/2024
100120431		PHOENIX	AZ		08/18/2023	8.999	160,288						325,000	07/03/2023
100068278		MARRERO	LA		08/25/2021	4.375	160,294						240,000	06/01/2021
100026204		CHICAGO	IL		09/20/2018	4.250	160,302						242,250	04/30/2018
100113220		ATLANTA	GA		06/29/2023	5.250	160,319						385,000	06/27/2022
100071745		GRAND PRAIRIE	TX		10/14/2021	4.375	160,338						290,000	08/23/2021
100100118		KANSAS CITY	MO		03/28/2023	8.125	160,341						230,000	02/17/2023
100100727		ALGONQUIN	IL		04/28/2023	5.875	160,365						247,000	11/02/2021
100113811		NORWOOD	MA		06/29/2023	3.875	160,371						410,000	06/09/2022
3310034824		PLAINFIELD	NJ		07/14/2022	7.050	160,380						725,000	04/14/2022
3310087814		GLENDALE	NY		11/21/2024	8.253	160,380						950,000	10/04/2024
3310088327		NEW PROVIDENCE	NJ		12/05/2024	8.673	160,380						1,000,000	11/06/2024
3310089087		ISELIN	NJ		11/21/2024	8.582	160,380						945,000	10/10/2024
3310089704		PLAINFIELD	NJ		11/21/2024	8.428	160,380						1,012,000	10/16/2024
3340073875		BRADENTON	FL		04/19/2024	9.243	160,380						690,000	03/26/2024
100025546		MAPLE VALLEY	WA		09/20/2018	4.625	160,407						262,200	04/30/2018
100012267		PORT SAINT LUCIE	FL		04/28/2017	4.000	160,408						275,000	08/27/2021
100128112		WOODBURY	TN		09/08/2023	6.750	160,416						240,000	02/04/2022
100136816		BUENA	NJ		11/27/2023	8.885	160,417						195,000	10/13/2023
100024904		OXON HILL	MD		09/20/2018	4.625	160,421						245,000	01/06/2021
100168722		CONYERS	GA		09/26/2024	7.750	160,447						320,000	08/06/2024
100141124		WOODRIDGE	NY		01/30/2024	8.250	160,454						210,000	12/20/2023
100054686		CHICAGO	IL		03/23/2021	2.000	160,459						215,000	01/04/2021
100154519		KLAMATH FALLS	OR		06/14/2024	8.375	160,486		(19)				225,000	04/23/2024
100143956		LYNN HAVEN	FL		02/29/2024	7.250	160,497						215,000	01/26/2024
100057517		WOODBURY	MN		06/30/2021	2.999	160,506						220,000	05/14/2021
100013762		MONTGOMERY	IL		05/25/2017	4.000	160,508						219,000	01/31/2017
100111631		ATLANTA	GA		06/29/2023	4.000	160,532						420,000	05/16/2022
100147300		LOPIKERKAPEL	NLD		03/27/2024	6.150	160,534					(7,270)	710,000	06/30/2024
100168957		HUISSEN	NLD		09/10/2024	6.820	160,534					(12,711)	260,000	09/10/2024
100112799		WAIALUA	HI		06/29/2023	6.500	160,544						377,500	05/14/2022
100049053		HEBER CITY	UT		11/20/2020	5.500	160,549						384,750	07/31/2020
100025358		RIVERDALE	MD		09/20/2018	4.000	160,552						213,750	04/30/2018
100043581		RANDOLPH	MA		08/13/2020	5.000	160,563						308,750	10/10/2019
100031436		STOCKTON	CA		03/29/2019	2.000	160,566						239,000	12/09/2018
100146347		BOCA RATON	FL		03/19/2024	10.250	160,572						605,000	10/16/2023
100118184		MYRTLE BEACH	SC		07/20/2023	8.500	160,575						197,000	03/01/2024
100013259		ARNOLD	MO		05/25/2017	4.000	160,580						175,000	01/31/2017
100029228		NORTH FORK	CA		10/26/2018	4.625	160,584						104,500	06/07/2018
100068488		CAPE CORAL	FL		08/25/2021	4.500	160,597						217,000	07/08/2021
100101501		SAN ANTONIO	TX		04/26/2023	6.375	160,599						290,000	02/28/2023
100029014		BEND	OR		10/26/2018	4.750	160,601						325,470	06/05/2018
100114684		EAST HARTFORD	CT		06/29/2023	7.625	160,605						220,000	05/31/2023
100048560		DES PLAINES	IL		11/20/2020	2.000	160,617						177,650	07/31/2020
100176147		HARRISONBURG	VA		12/20/2024	6.875	160,619		1				218,500	10/29/2024
100165762		NORTH BEND	OR		08/29/2024	7.375	160,620						265,000	05/09/2024
100137462		NORRIDGE	IL		01/11/2024	8.500	160,620						360,000	11/29/2023
100090161		GREELEY	CO		01/13/2023	9.125	160,628						370,000	11/09/2022
100168875		UNITED KINGDOM	GBR		09/26/2024	5.890	160,628					(11,510)	185,000	09/20/2024
100054830		COPAKE FALLS	NY		03/23/2021	3.875	160,629						266,800	01/03/2021
100119761		CLEVELAND	OH		08/08/2023	8.064	160,632						200,000	06/23/2023
100113866		HIGHLAND PARK	IL		06/29/2023	7.750	160,634						850,000	05/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101798		MILWAUKEE	WI		03/31/2023	8.893	160,636						225,000	03/16/2023
100170070		HOUSTON	TX		11/08/2024	7.250	160,637		(23)				220,000	09/30/2024
100111479		SOMERSET	NJ		06/29/2023	3.625	160,641						365,000	06/03/2022
100024469		EAST TAUNTON	MA		09/20/2018	4.250	160,644						175,750	04/30/2018
100113519		WOODBRIDGE	VA		06/29/2023	2.875	160,668						575,000	06/02/2022
100034561		DUBLIN	IRL		06/21/2019	4.650	160,674					(10,603)	262,277	11/30/2018
3310038113		WASHINGTON	DC		06/29/2022	5.665	160,677						965,000	06/13/2022
100119070		BROOKLYN	MD		07/27/2023	9.625	160,685						205,000	06/26/2023
100175837		GRASS LAKE	MI		11/12/2024	7.430	160,687		3				220,000	09/11/2024
100049320		DOUGLASSVILLE	PA		11/20/2020	3.750	160,688						208,050	07/31/2020
100088054		CARSON CITY	NV		10/25/2022	7.750	160,689						322,000	09/29/2022
100174602		JACKSONVILLE	FL		10/31/2024	10.375	160,718						205,500	01/23/2024
100076011		DENVER	CO		01/07/2022	4.500	160,725						210,000	10/07/2021
100138984		APOLLO BEACH	FL		12/21/2023	2.875	160,730						590,000	06/04/2022
100140501		LONG BEACH	CA		01/19/2024	7.750	160,733						415,000	12/07/2023
100019635		AUBURN	AL		07/26/2018	5.250	160,735						250,000	05/03/2018
100121040		MADERA	CA		08/30/2023	8.750	160,738						220,000	08/08/2023
100081525		CITRUS SPGS	FL		03/18/2022	3.250	160,738						235,000	01/31/2022
100148093		FRIENDSWOOD	TX		04/10/2024	6.990	160,749						220,000	02/23/2024
100163353		HARDEEVILLE	SC		08/13/2024	9.499	160,750						300,000	07/11/2024
100029466		COMPTON	CA		10/26/2018	3.625	160,752						386,650	06/03/2018
100159236		BRUNSWICK	GA		07/15/2024	7.624	160,759						210,000	06/06/2024
100145311		UNITED KINGDOM	GBR		03/12/2024	9.500	160,763		6,516			(3,429)	162,489	12/18/2019
100057518		CARTERSVILLE	GA		06/30/2021	3.625	160,766						212,900	05/21/2021
100031542		SALIDA	CA		03/29/2019	3.000	160,770						310,000	12/08/2018
100178118		EDMONDS	WA		11/19/2024	10.000	160,775						975,000	08/30/2024
3340083438		JONESBORO	GA		09/03/2024	9.117	160,776						590,000	08/12/2024
100118806		CRAWFORDVILLE	FL		08/30/2023	9.000	160,787						208,000	07/05/2023
100161889		WESLEY CHAPEL	FL		07/31/2024	7.499	160,791		(34)				246,000	07/10/2024
100088920		EDGEWATER	FL		11/15/2022	9.500	160,791						240,000	10/21/2022
100085100		BERGEN OP ZOOM	NLD		07/27/2022	4.200	160,793					(10,573)	207,000	12/01/2023
100083303		CASTRICUM	NLD		05/27/2022	3.450	160,793					(10,573)	230,000	12/01/2023
3310073521		MONROE	NY		09/18/2024	8.491	160,798						3,300,000	06/05/2024
100149175		MENIFEE	CA		04/22/2024	8.125	160,811						200,000	03/22/2024
100068319		PHILADELPHIA	PA		08/25/2021	4.500	160,816						202,000	06/15/2021
100131880		GRAND JUNCTION	CO		10/06/2023	7.999	160,823						263,000	09/13/2023
100028756		SAN YSIDRO	CA		10/26/2018	4.000	160,828						218,500	06/04/2018
100047930		FORT LAUDERDALE	FL		11/20/2020	4.125	160,846						289,750	07/31/2020
100023333		ASHEVILLE	NC		08/16/2018	5.250	160,850						263,900	06/18/2018
100060240		FLORENCE	NJ		06/25/2021	4.000	160,853						233,000	04/16/2021
100157007		UNITED KINGDOM	GBR		06/27/2024	7.490	160,869					(1,701)	185,000	06/12/2024
100150224		UNITED KINGDOM	GBR		04/29/2024	6.440	160,869					(539)	180,000	04/15/2024
100013955		ORLANDO	FL		05/25/2017	4.750	160,879						248,000	01/31/2017
100030841		JUPITER	FL		04/09/2019	6.625	160,881						356,250	06/12/2018
100088169		PANAMA CITY BEACH	FL		10/25/2022	8.500	160,883						240,000	09/19/2022
100147448		TRENTON	OH		04/03/2024	9.250	160,884						222,000	02/15/2024
100136768		MOUNT LAUREL TOWNSHIP	NJ		11/27/2023	8.190	160,889		1,408				240,000	10/10/2023
100055254		PINECREST	FL		03/23/2021	4.000	160,912						199,000	01/05/2021
100108448		PORT NORRIS	NJ		05/25/2023	8.060	160,916		30				210,000	05/03/2023
100013990		COLUMBIA	MD		05/25/2017	4.375	160,920						289,000	01/31/2017
100048959		VENICE	FL		11/20/2020	4.625	160,927						220,400	07/31/2020
100156789		EDGEWOOD	MD		06/26/2024	8.625	160,935						205,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167894		DALLAS	TX		09/20/2024	8.499	160,936						200,000	08/23/2024
100023834		MIAMI	FL		09/04/2018	5.500	160,938						242,000	09/04/2018
100168959		HUISSEN	NLD		09/10/2024	6.820	160,948					(12,744)	259,000	09/10/2024
100128870		MEMPHIS	TN		09/21/2023	8.625	160,954						226,000	07/11/2023
100048149		MEDFORD	NY		11/20/2020	6.750	160,955						299,250	07/31/2020
100178316		RICHMOND	VA		11/19/2024	5.999	160,957						340,000	10/31/2024
100067845		DESERT HOT SPRINGS	CA		09/23/2021	4.125	160,969						240,000	08/02/2021
100161427		PHENIX CITY	AL		07/29/2024	6.375	160,977						250,000	04/16/2024
100035590		PROVIDENCE VILLAGE	TX		08/21/2019	5.000	160,987						228,000	05/01/2019
100165824		CLEARLAKE	CA		08/29/2024	7.250	160,992						215,000	07/23/2024
100159299		CARLISLE	PA		07/15/2024	7.624	160,995						232,000	05/30/2024
100023804		MIDDLETOWN	PA		09/04/2018	5.875	161,000						225,000	09/04/2018
100089249		CHICAGO	IL		01/26/2023	8.500	161,001						205,000	11/04/2022
100169388		LIGHTHOUSE POINT	FL		09/27/2024	8.250	161,014						195,000	08/19/2024
100145001		UNITED KINGDOM	GBR		03/12/2024	9.500	161,017		7,802			(3,537)	159,999	11/01/2019
100168856		UNITED KINGDOM	GBR		09/26/2024	6.990	161,041					(11,540)	180,000	08/29/2024
100103185		WATERBURY	CT		04/21/2023	8.400	161,042						210,000	03/24/2023
100157745		QUEEN CREEK	AZ		07/02/2024	9.375	161,048						893,000	06/05/2024
100134359		LA MARQUE	TX		10/27/2023	8.500	161,050						219,000	09/07/2023
100100395		CRESCO	PA		04/27/2023	5.500	161,060						250,000	02/08/2022
100013149		MIAMI	FL		05/25/2017	4.000	161,067						180,000	01/31/2017
100130133		NETHERLANDS	NLD		09/26/2023	6.250	161,072					(10,591)	259,200	12/01/2023
100072005		CAPE NEDDICK	ME		10/29/2021	5.125	161,080						352,200	09/30/2021
100044810		MIAMI	FL		11/19/2020	2.000	161,087						484,500	04/10/2020
100000400		STOCKTON	CA		09/27/2016	9.890	161,090						235,000	08/25/2016
100043276		CANTON	MI		08/13/2020	7.990	161,095						242,250	11/26/2019
100141122		DETROIT	MI		01/30/2024	8.730	161,098						260,000	01/02/2024
100165046		BEDFORD	OH		08/28/2024	8.250	161,099						205,000	06/28/2024
100019789		SAN DIEGO	CA		07/26/2018	5.375	161,100						233,000	05/03/2018
100174892		CLINTON	NY		10/31/2024	7.875	161,104						235,000	04/29/2024
100147989		DELTONA	FL		04/10/2024	6.125	161,110						280,000	02/15/2024
100159249		SAINT LOUIS	MO		07/15/2024	6.990	161,113						226,000	06/07/2024
100088292		MYRTLE BEACH	SC		10/24/2022	7.125	161,113						290,000	09/16/2022
100175068		MESA	AZ		11/05/2024	6.999	161,119		(8)				367,000	10/04/2024
100048916		BAYVILLE	NJ		11/20/2020	3.750	161,134						209,000	07/31/2020
100116294		ADELANTO	CA		07/20/2023	3.625	161,139						390,000	03/01/2024
100026174		MOUNTAIN VIEW	HI		09/20/2018	4.000	161,145						227,050	04/30/2018
100185657		UNITED KINGDOM	GBR		12/20/2024	5.550	161,146					(707)	182,000	12/02/2024
100031553		CONGERS	NY		03/29/2019	4.350	161,165						335,800	12/12/2018
100126339		COVINGTON	KY		08/30/2023	8.411	161,167		1,728				210,000	07/27/2023
100050365		HOPEWELL JUNCTION	NY		11/20/2020	4.500	161,172						184,300	07/31/2020
100031729		MODESTO	CA		03/29/2019	4.400	161,175						246,000	12/08/2018
100169419		PORT ORANGE	FL		09/30/2024	7.125	161,180						225,000	05/17/2024
100156970		UNITED KINGDOM	GBR		06/27/2024	5.790	161,188					(1,705)	170,000	06/03/2024
100161575		UNITED KINGDOM	GBR		07/29/2024	5.740	161,188					(4,443)	170,000	07/10/2024
100111915		BRONX	NY		06/29/2023	4.375	161,213						594,000	05/14/2022
100013548		BAKERSFIELD	CA		05/25/2017	4.000	161,218						209,500	01/31/2017
100155445		QUINLAN	TX		06/18/2024	8.875	161,219						1,050,000	03/25/2024
100099921		FORT PIERCE	FL		03/28/2023	9.875	161,219						226,000	02/10/2023
100153418		MOOSIC	PA		05/30/2024	8.220	161,221						230,000	05/02/2024
100000560		PLAINFIELD	IL		09/27/2016	5.000	161,230						250,218	08/22/2016
100065000		LEXINGTON	KY		07/14/2021	3.875	161,234						230,000	04/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310082089		NYACK	NY		09/18/2024	8.141	161,249						1,050,000	07/29/2024
100131772		BALTIMORE	MD		10/06/2023	8.500	161,249						180,000	09/14/2022
100173040		GADSDEN	AL		10/25/2024	9.000	161,267						200,000	08/05/2024
100029420		PARLIER	CA		10/26/2018	4.250	161,268						180,500	06/04/2018
100182215		COVINGTON	VA		12/12/2024	5.990	161,281		16				205,000	10/18/2024
100048233		PERRIS	CA		11/20/2020	3.000	161,288						351,500	07/31/2020
100076479		CHICOPEE	MA		12/21/2021	4.999	161,291						287,000	11/08/2021
100130021		SHARON HILL	PA		09/27/2023	7.993	161,305						280,000	08/31/2023
100142489		OCALA	FL		03/08/2024	8.625	161,315						210,000	01/31/2024
100102792		WILLIAMSTOWN	NJ		06/22/2023	9.250	161,316						237,000	02/28/2023
100013829		TACOMA	WA		05/25/2017	4.000	161,322						217,000	01/31/2017
100070461		LEESBURG	FL		09/23/2021	4.375	161,324						234,000	08/06/2021
100070477		CHARLOTTE	NC		09/23/2021	4.375	161,331						206,000	08/05/2021
100067618		RICHMOND	VA		09/23/2021	4.375	161,350						215,500	07/22/2021
100132737		MADISON HEIGHTS	MI		11/03/2023	9.875	161,355		1,915				225,000	08/04/2023
100135183		SAN ANTONIO	TX		11/07/2023	8.375	161,358						290,000	08/03/2023
100081969		ARNHEM	NLD		03/30/2022	3.350	161,361					(10,610)	220,000	12/01/2023
100184814		CUMMING	GA		12/17/2024	9.000	161,367		(9)				665,563	10/22/2024
3340071078		NORTH PORT	FL		03/21/2024	9.134	161,369						750,000	02/15/2024
100091067		LEHIGHTON	PA		01/31/2023	11.250	161,378						200,000	12/21/2022
100116272		NEWARK	NJ		07/20/2023	6.875	161,379		147				230,000	03/01/2024
100026168		MIAMI GARDENS	FL		09/20/2018	4.625	161,387						228,000	04/30/2018
100110763		PHOENIX	AZ		08/11/2023	7.875	161,394						245,000	06/27/2023
100172709		WACO	TX		11/21/2024	8.125	161,421		(16)				205,000	10/22/2024
100012739		FRESNO	CA		05/25/2017	4.000	161,421						175,000	01/31/2017
100176224		CLEVELAND	OH		12/20/2024	8.125	161,432		(5)				205,000	11/07/2024
100169412		WHITE PLAINS	NY		09/30/2024	7.375	161,433		(31)				240,000	06/07/2024
100186240		BENSALEM	PA		12/27/2024	8.124	161,436		(2)				205,000	11/27/2024
100186245		BENSALEM	PA		12/27/2024	8.374	161,436		(2)				205,000	11/27/2024
100133436		LA MARQUE	TX		10/19/2023	8.625	161,440						219,000	09/07/2023
100081477		BAKERSFIELD	CA		03/18/2022	3.625	161,440						310,000	01/27/2022
100030923		OAKLAND	CA		04/09/2019	3.875	161,443						592,135	07/31/2018
100031365		NEWBURY PARK	CA		03/29/2019	2.375	161,443						260,000	12/09/2018
3340070028		SW CALABASH	NC		03/21/2024	9.805	161,445						770,000	02/01/2024
100159548		MISSION	TX		07/15/2024	10.125	161,456						257,000	04/17/2024
100049526		RONKONKOMA	NY		11/20/2020	4.250	161,456						323,000	07/31/2020
100164293		ELIZABETH CITY	NC		08/21/2024	6.990	161,459						217,500	07/16/2024
100111075		HAVERHILL	MA		06/29/2023	3.500	161,465						370,000	05/16/2022
100025339		PATERSON	NJ		09/20/2018	4.250	161,466						265,000	01/20/2021
100111873		AMERICUS	GA		06/29/2023	3.625	161,467						264,000	06/04/2022
100101897		GRAND RAPIDS	MI		04/06/2023	8.875	161,472		(53)				221,000	03/07/2023
100117871		HOLLYWOOD	FL		07/20/2023	9.125	161,477						230,000	03/02/2024
3310088204		SHREWSBURY	NJ		12/12/2024	7.940	161,494						1,070,000	10/25/2024
100114110		GALESVILLE	WI		06/29/2023	4.000	161,496						400,000	05/16/2022
100139069		SPRINGFIELD	MA		12/28/2023	8.624	161,497						265,000	12/06/2023
100071575		BOISE	ID		10/14/2021	3.875	161,500						506,000	06/08/2021
100012756		FRESNO	CA		05/25/2017	4.250	161,518						175,000	01/31/2017
100144562		SUNLAND PARK	NM		04/26/2024	9.000	161,529		(81)				196,000	03/25/2024
100070422		SCOTTSDALE	AZ		09/23/2021	3.625	161,534						225,000	08/25/2021
100099816		BROWNS MILLS	NJ		02/28/2023	7.525	161,537						215,000	01/30/2023
100053635		FORT WORTH	TX		03/23/2021	5.750	161,539						244,000	01/05/2021
100078819		RALEIGH	NC		02/24/2022	3.874	161,540						240,000	01/31/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078824		RALEIGH	NC		02/24/2022	3.874	161,540						250,000	01/31/2022
100067522		HOMESTEAD	FL		09/23/2021	3.990	161,548						235,000	07/21/2021
3410000615		GYPSUM	CO		12/23/2024	9.286	161,548						2,388,000	12/05/2024
100128524		PEACHTREE COR	GA		09/15/2023	9.625	161,551						200,000	06/30/2023
100176808		HASTINGS	FL		11/15/2024	7.875	161,553						250,000	08/29/2024
100175529		SPRINGFIELD	MO		12/23/2024	8.500	161,562		(4)				217,000	06/14/2024
100167413		CHAPEL HILL	NC		09/16/2024	6.375	161,563						292,000	06/27/2024
100175900		TULSA	OK		11/14/2024	5.990	161,563		6				232,000	10/05/2024
3340067506		BILOXI	MS		02/26/2024	9.128	161,568						808,000	12/22/2023
100181531		MELBOURNE	FL		12/06/2024	7.625	161,568		(14)				200,000	10/28/2024
100147338		ROTTERDAM	NLD		03/27/2024	5.450	161,569					(7,317)	260,000	02/27/2024
100078596		ENSCHEDE	NLD		01/26/2022	3.400	161,569					(10,624)	184,976	12/01/2023
100082001		ROOSENDAAL	NLD		03/30/2022	2.750	161,569					(10,624)	208,000	12/01/2023
100080299		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	2.750	161,569					(10,624)	208,000	12/01/2023
100165123		UNITED KINGDOM	GBR		08/27/2024	5.890	161,575					(9,590)	170,000	08/02/2024
100180874		UNITED KINGDOM	GBR		11/27/2024	6.590	161,575					(2,065)	170,000	10/29/2024
100180923		UNITED KINGDOM	GBR		11/27/2024	6.590	161,575					(2,065)	170,000	10/29/2024
100081237		MYRTLE BEACH	SC		03/18/2022	3.375	161,576						235,000	01/10/2022
100185641		UNITED KINGDOM	GBR		12/20/2024	5.690	161,587					(709)	240,000	12/18/2024
100175832		DOUGLASVILLE	GA		11/12/2024	7.920	161,595		6				280,000	09/13/2024
100068387		MARYSVILLE	CA		08/25/2021	3.990	161,607						295,500	06/23/2021
100067590		CHALMETTE	LA		09/23/2021	4.250	161,613						210,000	07/21/2021
100127961		PORTLAND	TN		09/08/2023	7.500	161,626						205,000	07/15/2022
100139073		CINCINNATI	OH		12/28/2023	9.374	161,640						215,000	11/22/2023
100078786		SPRINGTOWN	TX		02/24/2022	3.750	161,644						245,000	01/12/2022
100078803		SPRINGTOWN	TX		02/24/2022	3.750	161,644						245,000	01/12/2022
100043729		SEVIERVILLE	TN		08/13/2020	7.375	161,651						166,250	10/11/2019
100030951		JACKSONVILLE	FL		03/29/2019	4.250	161,651						271,900	12/07/2018
100044667		ELIZABETH	NJ		11/19/2020	6.955	161,653						240,250	07/10/2020
100026499		WOODBRIDGE	VA		09/26/2018	4.410	161,655						280,000	06/13/2018
100168845		UNITED KINGDOM	GBR		09/26/2024	6.990	161,658					(11,584)	180,000	09/17/2024
100020303		JACKSON	CA		07/17/2018	4.875	161,658						242,500	07/17/2018
100140472		POMPANO BEACH	FL		01/17/2024	8.125	161,683						300,000	12/04/2023
100012766		MODESTO	CA		05/25/2017	4.625	161,704						190,000	01/31/2017
100156183		LYNCHBURG	VA		06/20/2024	7.750	161,710						194,900	05/02/2024
3310090221		QUEENS	NY		12/19/2024	8.582	161,717						845,000	12/02/2024
100141213		RICHMOND	TX		01/30/2024	8.375	161,720						387,000	11/27/2023
100152002		PALMDALE	CA		06/14/2024	7.500	161,721						460,000	05/07/2024
100136779		KANSAS CITY	MO		11/27/2023	8.359	161,722						205,000	10/03/2023
100165988		LIVONIA	MI		09/06/2024	7.375	161,724						256,000	08/13/2024
100114739		WAVERLY	GA		07/07/2023	8.375	161,725						238,000	05/17/2023
100068058		LINCOLN CITY	OR		09/23/2021	3.999	161,732						226,000	08/27/2021
100115256		SCRANTON	PA		07/17/2023	7.619	161,737						290,000	06/12/2023
100114231		DOUGLASVILLE	GA		06/29/2023	6.000	161,738						456,500	05/16/2022
100148134		GURNEE	IL		04/10/2024	8.125	161,739						250,000	02/15/2024
100031161		CLOVIS	CA		03/29/2019	3.000	161,741						275,000	12/07/2018
100064891		CLINTON TOWNSHIP	MI		07/14/2021	4.250	161,751						220,000	05/13/2021
100144623		LAKEMOOR	IL		03/13/2024	8.125	161,765						200,000	02/14/2024
100139215		ANDERSON	IN		12/28/2023	8.500	161,765						240,000	11/01/2023
100064775		GEORGETOWN	SC		07/14/2021	4.250	161,769						221,000	05/10/2021
100026880		TUCSON	AZ		09/26/2018	4.500	161,773						240,000	06/13/2018
100173420		LAKE CITY	FL		10/29/2024	8.000	161,788						255,000	08/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045832		MAHWAH	NJ		11/25/2020	3.875	161,804						322,050	08/06/2020
100142456		WICHITA	KS		03/08/2024	8.500	161,806						216,000	01/16/2024
100144152		IRVING	TX		03/07/2024	6.625	161,806						295,000	01/10/2024
100165098		UNITED KINGDOM	GBR		08/27/2024	6.540	161,816					(9,604)	195,000	08/21/2024
100030662		LAKELAND	FL		04/09/2019	4.030	161,838						204,250	01/25/2018
100120246		MOUNT PLEASANT	UT		08/18/2023	7.625	161,840						295,000	06/15/2023
100134866		IRONDEQUOIT	NY		10/30/2023	9.000	161,844						255,000	09/25/2023
100152656		SHAWNEE	KS		05/17/2024	7.125	161,844						285,000	03/27/2024
100043239		MIRAMAR	FL		08/13/2020	3.750	161,845						247,192	05/31/2020
100055819		ESCONDIDO	CA		03/23/2021	3.875	161,847						840,000	12/31/2020
100119689		BALTIMORE	MD		08/08/2023	7.285	161,850						228,000	07/07/2023
100102073		CAPE MAY COURT HOUSE	NJ		04/14/2023	8.625	161,859						250,000	03/10/2023
100175730		MURRIETA	CA		11/12/2024	7.125	161,868		1				780,000	10/21/2024
100078971		STOW	OH		02/24/2022	4.000	161,873						260,000	12/20/2021
100168183		CHANDLER	AZ		09/20/2024	6.875	161,873						515,000	04/05/2024
100103242		CLEARWATER	FL		04/27/2023	9.750	161,878						273,000	04/05/2023
100140183		JOLIET	IL		01/11/2024	9.625	161,879						202,000	12/18/2023
100025307		MILFORD	MA		09/20/2018	4.000	161,887						275,500	04/30/2018
100017543		WALDORF	MD		04/26/2018	3.750	161,891						300,000	12/31/2017
100155764		CUMMING	GA		06/18/2024	8.625	161,896						798,348	03/27/2024
100044868		TOMBALL	TX		11/19/2020	4.125	161,901						247,110	07/31/2020
100055029		YORBA LINDA	CA		03/23/2021	4.000	161,902						515,000	01/03/2021
100100060		OCALA	FL		03/28/2023	7.750	161,906						275,298	02/10/2023
100068397		BETHLEHEM	PA		08/25/2021	4.000	161,909						225,000	06/18/2021
100180908		UNITED KINGDOM	GBR		11/27/2024	5.690	161,912					(2,069)	176,000	10/23/2024
3340078376		OCALA	FL		07/29/2024	9.208	161,923						660,000	06/13/2024
100172802		ALEXANDRIA	VA		12/06/2024	8.875	161,927		(12)				193,000	10/25/2024
100048227		PORT SAINT LUCIE	FL		11/20/2020	5.250	161,927						208,050	07/31/2020
100100726		KATY	TX		04/28/2023	5.250	161,933						242,000	10/19/2021
100103271		ERIE	PA		04/27/2023	8.875	161,936						202,000	03/28/2023
100135651		PALM HARBOR	FL		11/09/2023	7.375	161,939						221,000	09/18/2023
100126291		BALTIMORE	MD		08/30/2023	7.674	161,946		1,965				230,000	07/31/2023
100139565		CHICAGO	IL		12/28/2023	9.750	161,956						205,000	12/01/2023
100081223		O FALLON	MO		03/18/2022	3.500	161,958						284,000	01/24/2022
100119036		FORT WORTH	TX		07/27/2023	8.875	161,966		(104)				300,000	06/27/2023
100011329		LAKEWOOD	CO		01/27/2017	8.726	161,969						555,000	07/26/2021
100180871		UNITED KINGDOM	GBR		11/27/2024	6.590	161,974					(2,070)	170,000	10/29/2024
100014433		FLORISSANT	MO		09/27/2017	4.625	161,979						320,000	06/06/2022
100049805		COTTAGE GROVE	OR		11/20/2020	4.625	161,992						283,100	07/31/2020
100102044		CHARLOTTE	NC		04/14/2023	6.999	161,994						253,000	02/10/2023
100053897		CHARLOTTE	NC		03/23/2021	5.000	161,998						235,000	12/31/2020
100155401		WINDER	GA		06/18/2024	9.250	162,010						780,000	03/25/2024
100043830		SANTA MARIA	CA		08/19/2020	7.375	162,014						285,000	12/23/2019
100141693		NORTH LAS VEGAS	NV		01/30/2024	8.625	162,030						335,000	12/29/2023
100030407		STATEN ISLAND	NY		12/20/2018	3.875	162,035						310,000	09/30/2018
100171783		RIO RANCHO	NM		10/17/2024	7.125	162,039						300,000	08/29/2024
100055548		WIMAUMA	FL		03/23/2021	6.500	162,040						253,000	01/07/2021
100025532		SAINT GEORGE	UT		09/20/2018	4.375	162,068						242,250	04/30/2018
100103128		AURORA	IL		04/21/2023	7.963	162,075						200,000	03/30/2023
100023984		AUSTIN	TX		09/10/2018	5.125	162,082						356,000	09/10/2018
100031945		MODESTO	CA		03/29/2019	4.375	162,090						420,000	12/07/2018
3340077092		LEHIGH ACRES	FL		07/29/2024	9.885	162,091						740,000	06/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165075		PHILADELPHIA	PA		08/28/2024	7.875	162,102						290,000	07/26/2024
100031818		BALDWIN PARK	CA		03/29/2019	3.875	162,129						390,000	12/07/2018
100154674		MARIETTA	GA		07/19/2024	7.625	162,148						210,000	01/29/2024
100161841		MOUNT ARLINGTON	NJ		07/31/2024	7.325	162,155						355,000	06/18/2024
100141971		HOUSTON	TX		02/29/2024	8.625	162,162						250,000	01/17/2024
100091358		TIJUANA	MEX		01/17/2023	8.960	162,164						330,159	11/30/2022
100013690		NORTH PORT	FL		05/25/2017	5.000	162,166						155,000	01/31/2017
100103763		REISTERSTOWN	MD		05/10/2023	8.500	162,170						500,000	02/21/2023
100143433		SPRING	TX		02/16/2024	7.999	162,185						210,000	01/17/2024
100120587		BAKERSFIELD	CA		08/18/2023	7.125	162,186						325,000	07/17/2023
100024314		KEANSBURG	NJ		09/20/2018	5.750	162,187						218,000	09/20/2018
100130105		NETHERLANDS	NLD		09/26/2023	6.100	162,191					(10,665)	329,400	12/01/2023
100141712		SPENCER	IN		01/30/2024	7.874	162,202						195,000	01/09/2024
100028275		LAS VEGAS	NV		10/26/2018	4.625	162,208						232,750	06/01/2018
100141226		ESSEX	MD		01/30/2024	9.625	162,209						220,000	11/30/2023
100064893		GRAPEVINE	TX		07/14/2021	4.250	162,213						221,000	05/14/2021
100117345		DALLAS	TX		07/20/2023	4.875	162,213						470,000	03/01/2024
100057814		SHOREVIEW	MN		06/30/2021	3.499	162,231						218,000	05/19/2021
100031607		WEST ORANGE	NJ		03/29/2019	4.125	162,232						335,000	12/08/2018
100055552		CLEMSON	SC		03/23/2021	3.500	162,235						249,000	01/05/2021
100146774		BAYTOWN	TX		03/20/2024	6.999	162,237						225,000	02/21/2024
100028188		SAINT CLOUD	FL		10/26/2018	4.000	162,242						237,500	06/01/2018
100043197		VANCOUVER	WA		05/28/2020	3.500	162,248						269,900	03/28/2020
100110050		WATERBURY	CT		06/23/2023	8.750	162,253						231,000	04/25/2023
100136733		DORAVILLE	GA		11/27/2023	8.430	162,256						272,000	11/02/2023
3410000614		GYPSUM	CO		12/09/2024	9.268	162,262						2,280,000	10/22/2024
3410000611		GYPSUM	CO		12/09/2024	9.268	162,262						2,280,000	10/22/2024
3410000618		GYPSUM	CO		12/09/2024	9.268	162,262						2,280,000	10/22/2024
100023711		EULESS	TX		09/04/2018	5.625	162,268						218,500	09/04/2018
100138127		LANCASTER	PA		12/14/2023	8.375	162,278						217,000	10/26/2023
100126475		TOMS RIVER	NJ		08/30/2023	4.000	162,280						410,000	05/15/2022
100049355		SILVER SPRING	MD		11/20/2020	3.625	162,281						204,250	07/31/2020
100116980		CINCINNATI	OH		07/20/2023	5.625	162,292						260,000	03/01/2024
100079110		BOSSIER CITY	LA		02/24/2022	3.750	162,303						215,000	01/21/2022
100102759		CALEXICO	CA		06/22/2023	8.125	162,310						330,000	02/06/2023
3310081177		COMPTON	CA		08/26/2024	8.841	162,311						731,000	07/16/2024
100054847		DAVENPORT	IA		03/23/2021	11.812	162,326						155,900	01/05/2021
100157744		COOL	CA		07/02/2024	9.125	162,342						899,000	05/28/2024
100091902		LEEUWARDEN	NLD		01/27/2023	4.670	162,346					(10,675)	215,000	12/01/2023
100143793		DANIA BEACH	FL		02/28/2024	7.750	162,365						225,000	01/25/2024
100026900		MORENO VALLEY	CA		09/26/2018	3.250	162,371						279,000	06/14/2018
100112470		FALL RIVER	MA		06/29/2023	5.875	162,390						405,000	05/14/2022
100014383		NEWARK	DE		09/27/2017	5.000	162,398						190,000	07/28/2017
100115091		FARMINGTON	MN		07/14/2023	7.125	162,405						346,000	05/25/2023
100109931		PHILADELPHIA	PA		06/22/2023	7.844	162,420						214,000	05/19/2023
100031386		HIGHLAND	CA		03/29/2019	4.641	162,433						195,000	12/07/2018
100146707		VIENNA	MD		03/20/2024	6.750	162,435						259,500	02/26/2024
100055662		COLORADO SPRINGS	CO		03/23/2021	4.500	162,435						320,000	01/07/2021
100120409		LAKE FOREST	CA		08/18/2023	6.999	162,436						975,000	07/06/2023
100026875		OCALA	FL		09/26/2018	4.125	162,467						228,000	06/13/2018
100076291		SAN ANTONIO	TX		01/07/2022	3.875	162,478						222,000	11/16/2021
100150064		MATTHEWS	NC		06/14/2024	9.000	162,481						242,000	04/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115350		PUEBLO	CO		07/17/2023	6.999	162,487						242,000	06/06/2023
100054192		CAPE CORAL	FL		03/23/2021	4.250	162,503						320,000	01/06/2021
100169493		OCALA	FL		09/30/2024	8.625	162,513						190,000	05/29/2024
3340074214		FREEPORT	NY		05/10/2024	9.384	162,518						1,041,000	02/01/2024
100168903		UNITED KINGDOM	GBR		09/26/2024	5.890	162,538					(11,647)	171,000	09/04/2024
100171333		NOVI	MI		10/16/2024	8.875	162,541						565,000	08/26/2024
100107927		LINDEN	NJ		06/29/2023	8.625	162,542						330,000	06/06/2023
100038627		DUBLIN	IRL		09/27/2019	1.500	162,543					(10,667)	215,665	11/30/2018
100139429		BLISSFIELD	MI		12/06/2023	7.990	162,549						190,000	05/26/2022
100081028		WESTMINSTER	CO		03/18/2022	3.499	162,561						360,000	01/06/2022
100141399		BARTLESVILLE	OK		01/30/2024	8.625	162,562						215,000	12/29/2023
100186630		PHILADELPHIA	PA		12/30/2024	7.125	162,562						345,000	10/10/2024
100065202		MINNEAPOLIS	MN		07/14/2021	3.625	162,571						268,000	05/30/2021
100154946		UPPER DARBY	PA		07/19/2024	7.250	162,581						276,000	01/26/2024
100118767		LARGO	FL		07/25/2023	8.000	162,584						225,000	05/30/2023
100169912		TIPP CITY	OH		11/08/2024	7.000	162,589		(28)				325,000	09/19/2024
100174568		BROWNSVILLE	TX		10/31/2024	8.375	162,591						360,000	10/14/2023
100113786		FREDERICKSBURG	VA		06/29/2023	6.250	162,601						475,000	06/03/2022
3340075425		CAPE CORAL	FL		07/29/2024	9.885	162,605						790,000	04/21/2024
100091912		HEERHUGOWAARD	NLD		01/27/2023	4.960	162,605					(10,692)	210,000	12/01/2023
100067986		GLOBE	AZ		09/23/2021	4.125	162,611						257,000	07/29/2021
100013471		BROOKLYN PARK	MN		05/25/2017	4.500	162,611						220,000	01/31/2017
100181502		WAIANAE	HI		12/06/2024	7.625	162,613		(9)				197,000	10/16/2024
100086950		RICHMOND	TX		10/24/2022	7.500	162,645						399,000	09/06/2022
100128241		PHILADELPHIA	PA		09/14/2023	8.999	162,646						266,000	08/09/2023
100126310		TRENTON	NJ		08/30/2023	7.923	162,658						215,000	07/28/2023
100172768		HOUSTON	TX		12/06/2024	7.625	162,661		(13)				250,000	10/24/2024
100019755		GREENBRIER	TN		07/26/2018	5.250	162,664						355,000	04/26/2018
100028532		ATLANTA	GA		10/26/2018	3.000	162,673						335,350	06/04/2018
100030334		CENTERVILLE	MA		12/20/2018	4.000	162,688						314,000	09/30/2018
100020189		CARROLLTON	TX		07/17/2018	5.250	162,699						237,875	07/17/2018
100064850		FORT WORTH	TX		07/14/2021	4.000	162,699						252,500	04/26/2021
100083247		HOUSTON	TX		05/10/2022	7.500	162,716						205,000	03/03/2022
3500107842		CAPE MAY	NJ		11/27/2024	8.570	162,717						1,200,000	07/30/2024
100065249		MIDLAND	GA		07/14/2021	3.490	162,731						256,000	05/20/2021
100031534		MIRAMAR	FL		03/29/2019	3.965	162,733						293,000	12/07/2018
100103402		ATLANTA	GA		06/16/2023	8.500	162,734		(125)				230,000	05/08/2023
100065262		CEDAR CITY	UT		07/28/2021	4.125	162,741						290,000	05/18/2021
100032079		WHITTIER	CA		03/29/2019	4.390	162,742						505,000	12/07/2018
100150727		FORT WORTH	TX		05/06/2024	7.375	162,754						292,000	03/05/2024
100139403		LIBERTY	NY		12/28/2023	8.580	162,760						200,000	11/15/2023
100028923		STOCKTON	CA		10/26/2018	4.625	162,762						166,250	06/04/2018
100091005		MCALLEN	TX		01/31/2023	10.375	162,764						234,000	12/12/2022
3500105186		LEHIGH ACRES	FL		08/12/2024	8.960	162,785						1,125,000	06/14/2024
100102526		CHARDON	OH		06/07/2023	8.875	162,796						205,000	11/09/2022
100173873		ROSWELL	GA		10/31/2024	7.125	162,802						282,000	08/22/2024
100019872		FORNEY	TX		07/30/2018	5.500	162,807						235,000	04/23/2018
100184625		WINDSOR	CO		12/17/2024	8.625	162,807		(4)				719,832	10/25/2024
100011557		ADDISON	IL		03/08/2017	3.875	162,814						207,000	09/02/2016
3310089011		DENVER	CO		11/21/2024	8.428	162,815						1,000,000	10/23/2024
100013678		NEW BEDFORD	MA		05/25/2017	4.250	162,817						175,000	01/31/2017
100023702		SHADY SIDE	MD		09/04/2018	4.750	162,834						264,900	09/04/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100174916		LEXINGTON	NC		10/31/2024	8.500	162,839						235,000	04/15/2024
100135675		CONROE	TX		11/09/2023	7.750	162,842						305,000	09/19/2023
100065229		SAN ANTONIO	TX		07/14/2021	3.500	162,842						410,000	05/20/2021
100167768		HENDERSON	NV		09/19/2024	7.249	162,845						394,000	08/29/2024
100090595		ROTTERDAM	NLD		12/28/2022	6.100	162,855					(10,708)	225,000	12/01/2023
100109886		CHICAGO	IL		06/22/2023	7.554	162,858						230,000	05/16/2023
100163914		CEDAR HILL	TX		10/04/2024	8.000	162,870						205,000	08/22/2024
100134515		FORT PIERCE	FL		10/30/2023	8.375	162,873						264,000	05/31/2023
3310079754		BOILING SPRINGS	SC		10/03/2024	8.141	162,875						920,000	07/24/2024
100154663		ATHENS	GA		07/19/2024	7.250	162,878						240,000	03/15/2024
100131758		BOWLING GREEN	KY		10/06/2023	8.500	162,901						215,000	01/18/2023
100152743		PELZER	SC		05/22/2024	7.999	162,901						280,000	05/03/2024
100165370		RICHMOND	VA		08/29/2024	7.999	162,903						202,000	08/09/2024
100116281		WALDORF	MD		07/20/2023	7.750	162,919						215,000	03/01/2024
100023949		(ENCINO AREA) LOS ANGE	CA		09/10/2018	5.000	162,919						740,000	09/10/2018
100102651		FAYETTEVILLE	NC		06/22/2023	9.875	162,940						181,000	12/13/2022
100044954		HONOLULU	HI		11/19/2020	2.000	162,945						1,014,410	04/09/2020
100100650		LIMMOKALEE	FL		04/28/2023	5.625	162,964						210,000	06/16/2021
100179765		DES PLAINES	IL		11/21/2024	7.625	162,965		(7)				275,000	09/20/2024
100126408		ATLANTA	GA		08/30/2023	7.566	162,965						292,000	07/20/2023
100071802		JUNCTION CITY	KS		10/14/2021	4.125	162,966						220,000	08/31/2021
100048449		SOMERSET	NJ		11/20/2020	6.500	162,973						276,355	07/31/2020
100064919		BALTIMORE	MD		07/14/2021	3.875	162,981						230,000	05/14/2021
100113570		BOWIE	MD		06/29/2023	4.625	162,986						460,000	06/05/2022
100109946		TEMPLE	TX		06/22/2023	7.258	162,990						295,000	05/12/2023
100151462		INDEPENDENCE	OR		05/10/2024	7.124	162,992						207,000	04/10/2024
100089972		OKEECHOBEE	FL		01/26/2023	8.249	163,000						233,000	10/28/2022
100171287		MARIETTA	GA		10/16/2024	8.000	163,000						290,000	07/17/2024
100138286		ANNA	TX		12/18/2023	6.990	163,007						382,000	10/26/2023
100023934		WEST PALM BEACH	FL		09/10/2018	5.875	163,018						225,000	09/10/2018
100048824		RENO	NV		11/20/2020	4.750	163,023						287,850	07/31/2020
100049291		LOGANVILLE	GA		11/20/2020	5.125	163,023						225,150	07/31/2020
100011215		SO BURLINGTON	VT		12/23/2016	8.240	163,032						340,000	12/08/2023
100146313		CHULA VISTA	CA		03/19/2024	9.875	163,039						735,000	11/03/2023
100057617		KANSAS CITY	MO		06/30/2021	4.125	163,047						268,000	05/10/2021
100057681		KANSAS CITY	MO		06/30/2021	4.125	163,047						268,000	05/10/2021
100145689		UNITED KINGDOM	GBR		03/12/2024	3.350	163,051		7,665			(3,563)	163,000	02/21/2020
3310063406		SAINT JAMES	NY		11/21/2023	8.617	163,053						810,000	08/10/2023
100028271		TAMPA	FL		10/26/2018	5.000	163,053						223,250	06/02/2018
100055337		SEATTLE	WA		03/23/2021	7.500	163,061						884,000	12/31/2020
100060180		ITASCA	IL		06/25/2021	4.000	163,065						300,000	03/30/2021
100174839		JEFFERSONVILLE	IN		10/31/2024	10.000	163,070						240,000	04/09/2024
100114583		JACKSONVILLE	FL		06/29/2023	7.250	163,072						210,000	06/02/2023
100053615		PAINESVILLE	OH		03/23/2021	6.640	163,072						245,000	01/02/2021
100090206		MYRTLE BEACH	SC		01/13/2023	9.000	163,077						225,000	11/10/2022
3500109043		FORT LAUDERDALE	FL		11/15/2024	8.175	163,082						1,155,000	09/26/2024
100152862		DARLINGTON	MD		05/22/2024	7.375	163,083						500,000	04/26/2024
100054559		BELLWOOD	IL		03/23/2021	4.000	163,089						200,000	12/31/2020
100145310		UNITED KINGDOM	GBR		03/12/2024	9.500	163,093		6,280			(3,548)	164,989	11/13/2019
100175801		SCRANTON	PA		11/12/2024	7.580	163,097		3				198,000	09/30/2024
100081311		PRINCETON	TX		03/18/2022	3.375	163,099						345,000	01/14/2022
100149216		WILKES BARRE	PA		04/22/2024	8.499	163,105						210,000	03/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100085073		SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	1.000	163,123					(10,726)	197,929	12/01/2023
100139915		NETHERLANDS	NLD		12/28/2023	6.550	163,123					(10,726)	210,000	12/01/2023
100139919		NETHERLANDS	NLD		12/28/2023	7.140	163,123					(10,726)	220,000	02/29/2024
100091899		SCHIEDAM/VLAARDINGEN	NLD		01/27/2023	6.300	163,123					(10,726)	197,826	12/01/2023
100082775		DEN HAAG	NLD		04/27/2022	3.400	163,123					(10,726)	245,000	12/01/2023
100080293		VENLO	NLD		02/22/2022	3.250	163,123					(10,726)	198,490	12/01/2023
100082806		VENLO	NLD		04/27/2022	3.650	163,123					(10,726)	198,220	12/01/2023
100161660		LEEUWARDEN	NLD		07/29/2024	5.850	163,123					(7,324)	196,875	06/30/2024
100143834		ROTTERDAM	NLD		02/27/2024	5.800	163,123					(7,764)	210,000	02/15/2024
100087661		OOSTBURG	NLD		09/27/2022	1.000	163,123					(10,726)	197,782	12/01/2023
100141822		HOOGEVEEN	NLD		01/29/2024	6.100	163,123					(7,433)	196,875	06/30/2024
100143816		HOOGEVEEN	NLD		02/27/2024	6.050	163,123					(7,764)	210,000	02/02/2024
100083435		CASTRICUM	NLD		05/27/2022	3.650	163,123					(10,726)	210,000	12/01/2023
100083322		ROTTERDAM	NLD		05/27/2022	3.200	163,123					(10,726)	198,425	12/01/2023
100068571		ROTTERDAM	NLD		08/30/2021	7.830	163,123					(10,726)	210,000	12/01/2023
100151136		KEANSBURG	NJ		05/09/2024	8.374	163,139						300,000	04/17/2024
100161043		KISSIMMEE	FL		07/24/2024	6.500	163,140						321,000	05/24/2024
100110695		POMPANO BEACH	FL		08/11/2023	8.375	163,150						250,000	06/16/2023
3310076717		GREENSBORO	GA		08/19/2024	9.296	163,162						880,500	05/16/2024
100081187		LAREDO	TX		03/18/2022	2.990	163,171						261,000	01/20/2022
100168792		BLYTHEWOOD	SC		09/26/2024	8.625	163,178						405,000	08/19/2024
100018304		MONTGOMERY VILLAGE	MD		06/27/2018	5.375	163,191						310,000	10/25/2022
100108956		CINCINNATI	OH		05/31/2023	7.875	163,203						240,000	04/18/2023
100135962		TOBYHANNA	PA		11/16/2023	8.750	163,204						196,000	08/24/2023
100132661		PHOENIX	AZ		11/03/2023	8.500	163,206						217,000	08/18/2023
100154739		HOMOSASSA	FL		07/19/2024	9.250	163,206						188,000	12/19/2023
100013783		WASHINGTON	DC		05/25/2017	4.750	163,215						256,000	01/31/2017
100065805		LAS VEGAS	NV		07/28/2021	5.000	163,223						220,000	06/10/2021
100111239		WEST DES MOINES	IA		06/29/2023	4.375	163,225						324,000	05/15/2022
100100777		BERWYN	IL		04/28/2023	4.990	163,225						250,000	11/19/2021
100141744		MANHEIM	PA		01/30/2024	7.999	163,238						255,000	01/08/2024
100055538		JASPER	GA		03/23/2021	4.000	163,247						142,500	01/04/2021
100131712		INDIANAPOLIS	IN		10/06/2023	7.500	163,269						198,000	08/11/2022
100023341		FORT MYERS BEACH	FL		08/16/2018	5.000	163,270						353,000	06/18/2018
100163608		CHARLOTTE	NC		08/15/2024	9.375	163,275						310,000	07/19/2024
100055489		MERRIMACK	NH		03/23/2021	4.625	163,293						325,000	12/31/2020
100116954		MIAMI	FL		07/20/2023	3.750	163,301						375,000	03/01/2024
100158536		NATRONA HEIGHTS	PA		07/10/2024	8.750	163,308						225,000	04/30/2024
100079918		GREER	SC		04/08/2022	4.000	163,311						278,000	01/20/2022
100101983		CHICAGO	IL		04/14/2023	8.875	163,315						230,000	02/06/2023
100173798		ARMUCHEE	GA		10/30/2024	6.500	163,318						220,000	09/13/2024
100167054		MYRTLE BEACH	SC		09/13/2024	7.625	163,318						234,000	06/14/2024
100111909		SAINT PETERS	MO		06/29/2023	4.750	163,321						440,000	05/15/2022
100158174		UNITED KINGDOM	GBR		07/09/2024	3.440	163,321		4,426			(3,536)	175,000	07/16/2021
100182305		RICHMOND	VA		12/12/2024	6.125	163,322		3				284,000	10/11/2024
100144781		UNITED KINGDOM	GBR		03/12/2024	9.500	163,329					(3,569)	167,005	02/21/2020
100109934		PHILADELPHIA	PA		06/22/2023	7.980	163,332						250,000	05/19/2023
100128735		LARGO	FL		09/21/2023	8.999	163,336						235,000	08/18/2023
100029476		STOCKTON	CA		10/26/2018	5.000	163,340						255,550	06/01/2018
3320054715		BLOOMINGBURG	NY		06/21/2023	9.291	163,350						1,060,000	05/28/2023
100048807		PLAINFIELD	NJ		11/20/2020	3.500	163,351						247,000	07/31/2020
100156830		BOONE	NC		06/27/2024	7.520	163,357						290,000	05/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024680		GLENDALE HEIGHTS	IL		09/20/2018	4.000	163,358						223,250	04/30/2018
100143950		BRIDGEPORT	CT		02/29/2024	8.875	163,376						200,000	01/31/2024
100172882		FAYETTEVILLE	AR		10/25/2024	6.375	163,378		146				322,000	09/25/2024
100065018		FORT WORTH	TX		07/14/2021	3.750	163,379						320,000	05/21/2021
100112975		NEW MILFORD	CT		06/29/2023	6.500	163,380						410,000	05/14/2022
100110764		RICHMOND HILL	GA		08/11/2023	8.000	163,381						240,000	06/28/2023
100140768		KNOXVILLE	TN		01/22/2024	8.500	163,405						240,000	11/27/2023
100178116		MECHANICSVILLE	MD		11/19/2024	9.150	163,414		(36)				810,200	08/30/2024
100079491		ORLANDO	FL		04/25/2022	4.625	163,416						243,000	01/17/2022
100068502		LUBBOCK	TX		08/25/2021	4.250	163,442						226,000	07/14/2021
100031836		SANTA PAULA	CA		03/29/2019	3.375	163,444						485,000	12/08/2018
100145166		UNITED KINGDOM	GBR		03/12/2024	9.500	163,451		4,270			(3,572)	165,000	10/21/2019
3310055213		MIAMI	FL		08/31/2023	8.953	163,454						940,000	06/15/2023
100154830		BRICK	NJ		07/19/2024	7.375	163,458						415,000	01/23/2024
100055559		GLENWOOD	IL		03/23/2021	3.875	163,461						170,000	01/05/2021
100108129		BARSTOW	CA		05/24/2023	8.625	163,469						200,000	04/03/2023
100141520		SAN ANTONIO	TX		01/30/2024	8.625	163,483		(96)				233,000	12/22/2023
100054315		JENKS	OK		03/23/2021	4.625	163,497						172,000	12/31/2020
100175501		KANSAS CITY	MO		12/23/2024	7.750	163,503		(3)				211,000	08/02/2024
3340076270		PHILADELPHIA	PA		05/23/2024	9.384	163,520						650,000	04/30/2024
100049140		RESTON	VA		11/20/2020	5.125	163,524						470,250	07/31/2020
100153958		HOUSTON	TX		06/05/2024	8.250	163,525						237,000	05/15/2024
100156862		GAFFNEY	SC		06/27/2024	7.700	163,528						230,000	05/23/2024
100025247		MEMPHIS	TN		09/20/2018	4.625	163,532						225,000	02/04/2019
100068026		MURFREESBORO	TN		09/23/2021	3.875	163,534						224,500	08/14/2021
100090282		CITRUS SPRINGS	FL		01/13/2023	8.500	163,540						275,000	11/23/2022
3340073165		BELLEVILLE	NJ		04/19/2024	9.593	163,548						1,160,000	03/19/2024
3340075935		HOMOSASSA	FL		05/23/2024	9.000	163,548						590,000	05/02/2024
100119027		AURORA	CO		07/27/2023	8.750	163,549						236,000	06/22/2023
100157751		BEAVERTON	OR		07/02/2024	10.000	163,554						621,000	05/30/2024
100113640		UPPER MARLBORO	MD		06/29/2023	4.125	163,563						380,000	06/01/2022
100043393		PROVIDENCE	RI		08/13/2020	4.325	163,567						477,000	07/10/2024
100025166		BOYNTON BEACH	FL		09/20/2018	4.625	163,570						235,600	04/30/2018
100156152		TAMPA	FL		07/25/2024	7.750	163,575						250,000	06/07/2024
100067805		NAPLES	FL		09/23/2021	4.500	163,582						215,000	07/28/2021
3310062646		LOS ANGELES	CA		01/09/2024	8.148	163,588						1,400,000	10/31/2023
100126578		LAKE WORTH	FL		08/30/2023	9.140	163,615						370,000	05/14/2022
100103172		WATERBURY	CT		04/21/2023	8.062	163,627						230,000	03/24/2023
100143717		PORTERVILLE	CA		02/26/2024	8.750	163,632						205,000	12/27/2023
100068236		PEORIA	AZ		08/25/2021	4.125	163,636						224,000	07/07/2021
100082759		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.200	163,641					(10,760)	215,000	12/01/2023
100090271		HOUSTON	TX		01/13/2023	9.625	163,641						227,000	11/17/2022
100087276		LEAGUE CITY	TX		10/25/2022	5.125	163,644						260,000	03/10/2022
100101141		DEARBORN HEIGHTS	MI		04/28/2023	4.325	163,645						280,998	04/28/2023
100136083		CLEWISTON	FL		12/18/2023	9.875	163,645						180,000	10/13/2023
100178306		NAVARRE	FL		11/19/2024	5.999	163,647		10				330,000	10/25/2024
100153380		BALTIMORE	MD		05/29/2024	7.990	163,654						205,000	04/03/2024
100047271		DOLORES	CO		11/20/2020	6.250	163,661						356,250	07/31/2020
100166114		LUBBOCK	TX		09/09/2024	7.624	163,669						205,000	07/09/2024
100116744		CLARKSVILLE	TN		07/20/2023	4.000	163,672						298,000	03/01/2024
100153683		PETERSBURG	VA		05/31/2024	8.875	163,677						206,000	04/19/2024
100080172		TAMPA	FL		02/25/2022	4.825	163,687		(26)				222,000	01/25/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132790		YUCCA VALLEY	CA		11/03/2023	7.969	163,687						400,000	08/09/2023
100157750		CLEARWATER	FL		07/02/2024	9.375	163,689						480,000	05/01/2024
100054313		ATTLEBORO	MA		03/23/2021	2.000	163,691						380,000	01/03/2021
100080181		ATLANTA	GA		02/25/2022	5.258	163,697		(91)				207,000	02/04/2022
3310081742		SOMERVILLE	NJ		08/26/2024	8.141	163,721						840,000	07/29/2024
100079746		GREEN BAY	WI		04/25/2022	4.750	163,721						225,000	01/07/2022
100142133		CHOCTAW	OK		02/29/2024	8.000	163,723						242,000	01/31/2024
100064879		FRESNO	CA		07/14/2021	4.250	163,727						245,000	05/18/2021
100057619		PORT SAINT LUCIE	FL		06/30/2021	4.375	163,732						220,000	05/05/2021
100119073		BALTIMORE	MD		07/27/2023	8.999	163,733						214,000	06/30/2023
100064975		LOS ANGELES	CA		07/14/2021	4.125	163,743						550,000	05/18/2021
100134642		AUBURNDALE	FL		10/30/2023	8.875	163,744						272,000	09/20/2023
100060142		ORLANDO	FL		06/25/2021	3.875	163,748						220,000	04/06/2021
100090719		BENSON	AZ		12/29/2022	7.937	163,770						231,000	12/02/2022
100139244		HAMPTON	VA		12/28/2023	8.625	163,770						250,000	11/27/2023
3300005516		HOLMDEL	NJ		12/18/2024	8.595	163,772						2,250,000	10/30/2024
100157825		MARIETTA	GA		08/01/2024	8.375	163,781						345,000	06/25/2024
100103576		SUNRISE	FL		05/08/2023	7.999	163,797						330,000	03/29/2023
100031083		MARGATE	FL		03/29/2019	3.370	163,800						291,000	12/08/2018
100139616		GREENSBORO	MD		12/28/2023	8.999	163,808						275,000	12/08/2023
100119233		FRANKLIN	NC		07/31/2023	7.375	163,822						447,000	05/31/2023
3340072317		MONTROSE	PA		04/19/2024	9.290	163,825						600,000	03/06/2024
100079999		DURANT	OK		04/08/2022	4.750	163,829						243,000	01/25/2022
100103828		LIVERPOOL	NY		05/10/2023	7.903	163,831						215,000	04/05/2023
100103070		FORT WORTH	TX		06/22/2023	8.500	163,834						300,000	03/27/2023
100087300		MYRTLE BEACH	SC		10/25/2022	5.000	163,838						231,000	03/07/2022
100134737		MELISSA	TX		10/30/2023	7.875	163,846						353,000	09/21/2023
100011602		LUSBY	MD		03/08/2017	5.125	163,851						190,000	11/30/2016
100186383		MATTESON	IL		12/30/2024	6.499	163,861						215,000	11/20/2024
100024625		MODESTO	CA		09/20/2018	3.000	163,865						270,750	04/30/2018
100027829		EVERETT	WA		10/26/2018	4.000	163,869						294,500	06/05/2018
100143417		SHABBONA	IL		02/16/2024	8.999	163,871						205,000	01/25/2024
100111765		NOVI	MI		06/29/2023	6.750	163,872						535,000	06/10/2022
100103714		PLUMAS LAKE	CA		05/08/2023	7.375	163,872						503,000	03/29/2023
100139303		WINTER HAVEN	FL		12/28/2023	8.500	163,877						265,000	11/29/2023
100070459		EXETER	CA		09/23/2021	4.375	163,881						220,000	07/26/2021
100163975		MOORHEAD	MN		10/04/2024	7.625	163,884						217,000	08/30/2024
100049570		FAYETTEVILLE	GA		11/20/2020	4.000	163,884						185,250	07/31/2020
100029729		WEST VALLEY	UT		10/26/2018	4.250	163,895						247,000	06/04/2018
100053709		CARLISLE	OH		03/23/2021	4.847	163,897						132,000	12/31/2020
100127968		INDIANAPOLIS	IN		09/08/2023	8.500	163,900						185,000	10/28/2022
100011473		COLUMBIA	MD		12/23/2016	2.625	163,908						335,000	08/11/2016
100012997		WINTER SPRINGS	FL		05/25/2017	4.000	163,910						195,000	01/31/2017
100031261		YUBA CITY	CA		03/29/2019	3.100	163,911						300,000	12/09/2018
100148010		SIERRA VISTA	AZ		04/10/2024	6.625	163,924						250,000	03/01/2024
3310077488		FLORHAM PARK	NJ		08/19/2024	9.289	163,931						1,975,000	05/10/2024
100147245		SPRINGFIELD	MA		03/28/2024	8.520	163,942						202,000	02/15/2024
3340090718		ANDOVER	NJ		12/12/2024	8.927	163,944						994,000	11/13/2024
100167845		NORMAN	OK		09/20/2024	6.999	163,960						225,000	08/28/2024
100140152		RALEIGH	NC		01/09/2024	7.875	163,961						299,150	11/16/2023
100053645		SCOTT	AR		03/23/2021	4.125	163,968		(11)				235,000	05/15/2023
100127301		TYLER	TX		08/30/2023	3.875	163,978						300,000	06/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047504		WILMINGTON	MA		11/20/2020	4.250	163,981						394,250	07/31/2020
100113504		MIAMI	FL		06/29/2023	3.750	163,989						619,000	06/08/2022
100064770		GULF BREEZE	FL		07/14/2021	4.250	164,003						330,000	05/21/2021
100147223		GARY	IN		03/28/2024	7.750	164,005						232,000	02/15/2024
100139809		UNITED KINGDOM	GBR		12/18/2023	7.290	164,013					(2,837)	170,000	09/02/2019
100019763		CLOVIS	CA		07/26/2018	5.125	164,013						279,950	04/14/2018
100024215		LITTLE ELM	TX		09/20/2018	5.500	164,013						258,896	09/20/2018
100030859		MIAMI	FL		04/09/2019	6.250	164,015						299,250	10/06/2018
100160459		FORT WORTH	TX		07/19/2024	8.625	164,023						230,000	06/28/2024
100112568		BOWIE	MD		06/29/2023	4.000	164,028						310,000	06/09/2022
100028607		BOISE	ID		10/26/2018	4.000	164,031						223,725	06/01/2018
100138131		LAKELAND	FL		12/14/2023	8.250	164,037						221,000	10/25/2023
100143791		KISSIMMEE	FL		02/28/2024	10.375	164,037						205,000	09/21/2023
100137523		SHAKOPEE	MN		12/08/2023	8.124	164,037						315,000	10/27/2023
100080993		FORT WORTH	TX		03/18/2022	3.375	164,039						240,000	01/12/2022
100144559		BALTIMORE	MD		04/26/2024	8.875	164,042						200,000	03/12/2024
100133769		BALTIMORE	MD		10/20/2023	8.250	164,043						213,000	07/21/2023
100026056		UPLAND	CA		09/20/2018	4.625	164,044						229,900	04/30/2018
100055675		GREEN LANE	PA		03/23/2021	4.750	164,047						335,000	12/30/2020
100132510		MELBOURNE	FL		11/03/2023	8.625	164,047						255,000	06/09/2023
100029280		LAS VEGAS	NV		10/26/2018	4.625	164,050						166,250	06/01/2018
100085054		LEIDEN	NLD		07/27/2022	3.350	164,055					(10,788)	330,000	12/01/2023
100012171		OCEANSIDE	NY		03/08/2017	4.625	164,058		2,497				415,000	09/02/2016
100173105		TALLAHASSEE	FL		10/30/2024	6.490	164,067						220,000	08/30/2024
100147645		BALTIMORE	MD		04/04/2024	7.625	164,069						235,000	03/08/2024
100174454		MIRAMAR	FL		10/31/2024	7.875	164,076						652,000	09/23/2024
100045452		DANIELSON	CT		11/25/2020	4.250	164,076						180,500	08/08/2020
100137112		DICKINSON	TX		11/28/2023	10.375	164,083						407,000	08/15/2023
100120887		PONTE VEDRA	FL		08/30/2023	6.875	164,086						884,000	07/18/2023
100128814		CUMMING	GA		09/21/2023	8.625	164,093						578,000	08/01/2023
100179885		SCHUYLER	NE		11/25/2024	6.624	164,099		(2)				233,000	10/10/2024
100141858		UPPER DARBY	PA		03/27/2024	7.500	164,103						245,000	01/31/2024
100164087		HOUSTON	TX		08/21/2024	7.499	164,107						200,000	07/29/2024
100148011		CHICAGO	IL		04/10/2024	7.625	164,113						215,000	03/02/2024
100165856		AUBURN	CA		08/29/2024	10.250	164,117						200,000	07/11/2024
100080983		HINESVILLE	GA		03/18/2022	3.250	164,119						242,000	01/18/2022
100086541		RICHMOND	KY		09/30/2022	7.750	164,123						265,000	08/31/2022
100108383		TUCKERTON	NJ		05/25/2023	8.105	164,123						230,000	04/26/2023
100147292		MONTICELLO	NY		03/28/2024	7.740	164,124						230,000	02/13/2024
100068518		FREDERICKSBURG	VA		08/25/2021	4.500	164,133						220,000	07/16/2021
100087478		SPRING HILL	FL		10/25/2022	5.250	164,134						445,000	06/15/2022
3340070445		SMITHVILLE	TX		06/14/2024	9.445	164,144						690,000	01/23/2024
100152477		ROUND ROCK	TX		05/16/2024	9.875	164,145						319,000	12/29/2023
100111673		BIG SPRING	TX		06/29/2023	7.500	164,147						335,000	06/04/2022
100174814		PORTSMOUTH	VA		10/31/2024	7.750	164,149						228,000	05/29/2024
100090572		S-HERTOGENBOSCH	NLD		12/28/2022	6.050	164,159					(10,794)	295,000	12/01/2023
100176898		NASHUA	NH		11/15/2024	6.750	164,170		(6)				270,000	09/17/2024
100111784		MIAMI	FL		06/29/2023	6.875	164,176						505,000	06/10/2022
100010993		RANCHO CUCAMONGA	CA		12/23/2016	3.500	164,180						372,000	04/13/2016
100126433		TAMPA	FL		08/30/2023	8.450	164,196						292,000	07/27/2023
100025583		CHICAGO	IL		09/20/2018	4.000	164,199						243,960	04/30/2018
100049887		MELROSE PARK	IL		11/20/2020	4.750	164,204						209,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079703		CHICAGO	IL		04/25/2022	5.500	164,210						235,000	02/03/2022
100170446		FITCHBURG	MA		10/09/2024	7.750	164,215						380,000	09/03/2024
100048802		TAMPA	FL		11/20/2020	4.500	164,217						203,300	07/31/2020
100071837		ROSEVILLE	CA		10/14/2021	4.375	164,227						600,000	08/10/2021
100176053		KANSAS CITY	KS		12/20/2024	6.875	164,253		1				220,000	10/25/2024
100031423		DAVIE	FL		03/29/2019	4.125	164,256						335,000	12/08/2018
100160068		PAHRUMP	NV		07/17/2024	7.500	164,260						398,000	05/17/2024
100158799		JONESBORO	AR		07/10/2024	7.875	164,263						203,000	05/21/2024
100113376		MIAMI	FL		06/29/2023	4.625	164,270						615,000	05/16/2022
100162972		ORANGEBURG	SC		08/12/2024	7.875	164,282						220,000	06/18/2024
100141357		NORCROSS	GA		01/30/2024	8.500	164,290						391,000	12/12/2023
100083852		WEATHERFORD	TX		07/12/2022	7.125	164,297						242,000	06/10/2022
100143732		KISSIMMEE	FL		02/26/2024	8.250	164,314						225,000	01/18/2024
100100668		STAFFORD	VA		04/28/2023	6.750	164,317						225,000	07/30/2021
3340068057		BUFFALO	NY		03/07/2024	9.354	164,340						750,000	12/28/2023
3340072364		WOLCOTT	CT		04/05/2024	8.845	164,340						610,000	03/07/2024
3340075612		WEST HARTFORD	CT		05/23/2024	9.473	164,340						838,000	05/08/2024
100165135		UNITED KINGDOM	GBR		08/27/2024	5.740	164,349					(9,754)	232,000	07/26/2024
100114969		SAN ANTONIO	TX		07/14/2023	8.750	164,357						230,000	06/06/2023
100076455		LABELLE	FL		12/23/2021	5.499	164,360						242,000	11/19/2021
100171785		GROVE CITY	OH		10/17/2024	6.990	164,363						270,000	06/22/2024
100154517		NEW ORLEANS	LA		06/14/2024	8.750	164,372						211,000	05/28/2024
100115629		MIAMI	FL		07/19/2023	8.250	164,378						258,000	06/28/2023
100178115		ERIE	CO		11/19/2024	10.650	164,380		(36)				768,000	08/30/2024
100150080		DALLAS	TX		06/14/2024	7.875	164,383						231,000	04/25/2024
3310090020		LOS ANGELES	CA		12/05/2024	8.295	164,390						860,000	11/06/2024
100119853		DELRAY BEACH	FL		08/10/2023	7.625	164,397						328,000	05/16/2023
100087242		VERNON	NJ		10/25/2022	5.640	164,397						250,000	03/29/2022
100133974		MCHENRY	IL		10/25/2023	7.984	164,400						263,000	09/25/2023
100134052		MILWAUKEE	WI		10/25/2023	8.652	164,400		1,083				200,000	09/06/2023
100076172		HIXSON	TN		01/07/2022	4.500	164,425						210,000	11/01/2021
100053998		WARREN	MI		03/23/2021	5.980	164,426						164,000	12/31/2020
100120374		HORIZON CITY	TX		08/18/2023	7.625	164,433						200,000	06/30/2023
100089276		NEW BOSTON	MI		01/26/2023	9.375	164,434						295,000	10/21/2022
100144914		UNITED KINGDOM	GBR		03/12/2024	9.500	164,442		6,159			(3,545)	164,989	04/03/2020
100024517		MANTECA	CA		09/20/2018	5.250	164,445						261,250	04/30/2018
100174395		COVINA	CA		10/31/2024	8.875	164,453						755,000	08/19/2024
100150206		HUMBLE	TX		04/30/2024	8.750	164,458						240,000	04/03/2024
100084715		OTTAWA	IL		08/02/2022	7.500	164,472						215,000	07/07/2022
100161914		ATLANTA	GA		07/31/2024	7.250	164,473						215,000	07/09/2024
100145358		UNITED KINGDOM	GBR		03/12/2024	9.500	164,477		6,158			(3,546)	164,989	04/03/2020
100119495		VALLEJO	CA		07/28/2023	3.375	164,481						272,000	06/08/2023
100126371		DETROIT	MI		08/30/2023	8.947	164,486						215,000	07/26/2023
100088094		DANIA BEACH	FL		10/25/2022	7.750	164,501						219,000	09/13/2022
100070504		ROANOKE	VA		09/23/2021	4.125	164,501						226,000	07/23/2021
100109986		PLYMOUTH	PA		06/22/2023	7.609	164,513						235,000	05/11/2023
100086623		SUNNY ISLES BEACH	FL		09/30/2022	6.875	164,515						240,000	08/17/2022
100116950		ROSENBERG	TX		07/20/2023	4.250	164,526						325,000	03/01/2024
100046001		SANFORD	FL		11/25/2020	2.021	164,526						232,750	08/31/2020
100103180		CINCINNATI	OH		04/21/2023	8.044	164,543		27				235,000	03/28/2023
100103822		MEMPHIS	TN		05/10/2023	7.761	164,553						218,000	04/19/2023
100091976		MOORE	OK		02/07/2023	9.500	164,556						242,000	11/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136611		HOUSTON	TX		11/22/2023	8.375	164,569		(38)				205,000	10/24/2023
100049450		ONTARIO	CA		11/20/2020	4.250	164,569						375,250	07/31/2020
100111411		GARFIELD	NJ		06/29/2023	2.875	164,571						780,000	06/04/2022
100129945		KNOXVILLE	TN		09/27/2023	7.843	164,575						250,000	08/18/2023
100163615		CICERO	IL		08/15/2024	9.875	164,575						238,000	07/26/2024
100028351		LAS VEGAS	NV		10/26/2018	5.250	164,579						246,050	05/31/2018
3500109051		LAUDERHILL	FL		11/15/2024	8.175	164,582						987,000	09/26/2024
100165252		MOORESVILLE	IN		08/29/2024	8.125	164,613						206,000	08/06/2024
100114645		LANCASTER	CA		06/29/2023	7.999	164,617						355,000	05/19/2023
100012411		FRANKLIN	NC		04/28/2017	5.000	164,627						176,000	08/20/2020
100182330		GOLDSBORO	NC		12/12/2024	4.750	164,636		31				356,200	10/25/2024
100101570		AMES	IA		04/26/2023	7.125	164,639						218,000	03/09/2023
3310086346		WINTER PARK	FL		10/31/2024	8.666	164,642						3,750,000	09/19/2024
100115257		PEMBERTON TOWNSHIP	NJ		07/17/2023	7.883	164,647						250,000	06/06/2023
100186233		JACKSONVILLE	FL		12/27/2024	6.874	164,650		(2)				247,000	12/11/2024
100184738		POMONA	NY		12/17/2024	9.125	164,654		(17)				758,006	11/01/2024
100121059		NETHERLANDS	NLD		08/28/2023	6.485	164,676					(10,828)	275,000	12/01/2023
100030740		PORT ORANGE	FL		04/09/2019	3.500	164,678						308,750	06/12/2018
100186595		HEPHZIBAH	GA		12/30/2024	5.500	164,686		1				232,000	10/11/2024
100176658		DECATUR	GA		11/15/2024	6.874	164,694		(2)				220,000	10/18/2024
100112844		LOS ANGELES	CA		06/29/2023	4.875	164,701						575,000	05/15/2022
100154564		BALTIMORE	MD		06/14/2024	8.999	164,715						226,000	05/21/2024
100165706		POMPANO BEACH	FL		08/29/2024	8.375	164,720						230,000	07/09/2024
100150162		CLEARWATER	FL		04/30/2024	7.250	164,723						330,000	03/22/2024
3340078474		PARADISE	CA		10/03/2024	8.870	164,734						724,000	06/11/2024
3340075132		LAKE ELSINORE	CA		08/19/2024	9.414	164,736						1,040,000	02/03/2024
3340065332		IRVINGTON	NJ		02/26/2024	9.396	164,736						790,000	11/28/2023
100184684		PHOENIX	AZ		12/17/2024	8.625	164,737		(10)				839,205	10/21/2024
100143624		PHILADELPHIA	PA		02/21/2024	7.800	164,742		23				230,000	01/17/2024
100031186		MORENO VALLEY	CA		03/29/2019	2.000	164,749						266,000	12/08/2018
100031235		APOPKA	FL		03/29/2019	3.250	164,750						275,000	12/07/2018
100144353		LAS VEGAS	NV		03/07/2024	7.000	164,752						430,000	01/09/2024
100071675		LOS ANGELES	CA		10/14/2021	3.750	164,752						681,000	06/11/2021
100146944		ROYSE CITY	TX		03/26/2024	7.625	164,757						380,000	01/26/2024
100086970		FREEHOLD	NJ		10/24/2022	7.625	164,762						225,400	08/19/2022
100113494		SANTA ANA	CA		06/29/2023	2.875	164,763						870,000	06/02/2022
100177706		BRENTWOOD	CA		11/19/2024	9.625	164,763		(24)				817,000	08/13/2024
100147293		SAINT JOHNS	FL		03/28/2024	7.270	164,764						300,000	02/29/2024
100139340		LUMBERTON	NJ		12/28/2023	8.100	164,776		1,530				230,000	12/04/2023
100157979		MONTGOMERY	IL		07/09/2024	7.125	164,776						240,000	05/15/2024
100111455		SAN DIEGO	CA		06/29/2023	2.875	164,782						645,000	06/03/2022
100100193		PHILADELPHIA	PA		03/17/2023	7.970	164,809						249,000	02/21/2023
100116551		MIDLOTHIAN	VA		07/20/2023	5.125	164,813						271,000	03/01/2024
100057770		FREDERICKSBURG	VA		06/30/2021	4.375	164,813						225,000	04/07/2021
100174432		MANSFIELD	TX		10/31/2024	9.125	164,826						577,000	09/05/2024
100080982		HINESVILLE	GA		03/18/2022	3.250	164,836						242,600	01/18/2022
100045873		POWAY	CA		11/25/2020	3.875	164,841						494,000	08/31/2020
100147615		SEAGOVILLE	TX		04/04/2024	9.250	164,843						235,000	02/28/2024
100181594		CHICAGO	IL		12/09/2024	5.900	164,848		(6)				292,000	10/01/2024
100157639		SUNRISE	FL		06/28/2024	7.750	164,853						415,000	06/04/2024
100011799		DANBURY	CT		03/08/2017	5.000	164,857						175,000	09/03/2016
100156948		UNITED KINGDOM	GBR		06/27/2024	5.740	164,858					(1,743)	175,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100117794		UPPER DARBY	PA		07/20/2023	8.375	164,859						350,000	03/01/2024
100013896		LAS VEGAS	NV		05/25/2017	4.625	164,863						305,000	01/31/2017
100038821		DUBLIN	IRL		09/27/2019	4.350	164,874					(10,734)	120,881	11/30/2018
100139227		WOODBURY	MN		12/28/2023	8.375	164,879						373,000	11/20/2023
100141630		HOLIDAY	FL		01/30/2024	8.750	164,888						210,000	12/29/2023
100053603		HENDERSON	NV		03/23/2021	4.375	164,891						325,000	12/31/2020
100103784		RUSKIN	FL		05/10/2023	7.663	164,891		2,073				314,000	04/05/2023
100145846		STONE MOUNTAIN	GA		03/15/2024	7.875	164,894						228,000	02/08/2024
100101543		MESQUITE	TX		04/26/2023	6.499	164,903						287,500	02/17/2023
100173736		SEBRING	FL		10/30/2024	6.500	164,920						239,000	09/20/2024
3340068632		WALLINGFORD	CT		05/10/2024	9.000	164,934						700,000	01/20/2024
100153755		S-GRAVENHAGE	NLD		05/30/2024	6.000	164,935					(7,516)	245,000	05/02/2024
100114756		MOUNT HOLLY	NJ		07/07/2023	6.999	164,936						365,000	06/01/2023
100136383		MAGGIE VALLEY	NC		11/20/2023	7.750	164,940						316,000	09/27/2023
100136826		LOUISVILLE	KY		11/27/2023	8.915	164,959						325,000	10/20/2023
100140992		HOUSTON	TX		01/26/2024	8.875	164,962						230,000	10/31/2023
100013416		HOLLYWOOD	FL		05/25/2017	4.125	164,964						170,000	01/31/2017
100117588		KATY	TX		07/20/2023	7.000	164,967						540,000	03/01/2024
100159830		MAGNOLIA	TX		07/17/2024	9.875	164,974						180,000	04/15/2024
100014027		GOLD CANYON	AZ		05/25/2017	4.625	164,985						155,000	01/31/2017
100138357		NEWPORT NEWS	VA		12/18/2023	8.249	164,987						236,000	11/16/2023
100023654		DORAL	FL		09/04/2018	5.115	165,003						230,000	09/04/2018
100031816		FONTANA	CA		03/29/2019	3.000	165,009						325,000	12/09/2018
100029833		PORTLAND	OR		10/26/2018	4.000	165,022						361,950	06/06/2018
100014842		MONROVIA	CA		11/28/2017	4.250	165,032						560,000	10/10/2017
3310042264		PANAMA CITY BEACH	FL		10/19/2022	8.337	165,033						1,200,000	08/22/2022
100100218		CLEVELAND HEIGHTS	OH		03/17/2023	7.696	165,042						253,000	02/17/2023
100030916		LOS ANGELES	CA		04/09/2019	3.125	165,045						522,500	10/16/2017
100055889		LAKE HAVASU CITY	AZ		03/26/2021	3.500	165,056						615,000	12/29/2020
100146578		GASTONIA	NC		03/20/2024	7.874	165,058						215,000	02/20/2024
100014129		ORANGE PARK	FL		05/25/2017	4.750	165,061						200,000	01/31/2017
100083220		NORTHPORT	AL		05/26/2022	6.997	165,065						500,000	05/17/2022
100152931		GLOUCESTER CITY	NJ		06/27/2024	8.250	165,068						208,000	05/16/2024
100047848		SAN MARCOS	CA		11/20/2020	5.000	165,077						360,050	07/31/2020
100065219		GLENN HEIGHTS	TX		07/14/2021	3.625	165,077						300,000	04/28/2021
100079138		SOUTHFIELD	MI		02/24/2022	3.875	165,085						230,000	01/24/2022
100100850		BAKERSFIELD	CA		04/28/2023	7.625	165,103						225,000	11/18/2021
100109899		ATLANTIC CITY	NJ		06/22/2023	7.983	165,105						230,000	05/24/2023
100168935		AMSTERDAM	NLD		09/26/2024	4.500	165,115					(13,073)	270,536	08/26/2024
100099740		PHILADELPHIA	PA		02/28/2023	7.746	165,115						235,000	02/09/2023
100127979		GREENBRIER	TN		09/08/2023	7.500	165,117						193,500	06/28/2022
100111997		ALLEN	TX		06/29/2023	4.500	165,145						421,000	05/13/2022
100101563		TOMS RIVER	NJ		04/26/2023	6.625	165,150						345,000	02/27/2023
100146063		MORAGA	CA		03/19/2024	8.375	165,152						1,068,702	10/23/2023
100076258		MARRERO	LA		01/07/2022	4.125	165,159						280,000	11/10/2021
100057812		NORTH CHESTERFIELD	VA		06/30/2021	3.875	165,169						215,000	05/14/2021
100053625		FORT LAUDERDALE	FL		03/23/2021	6.256	165,189		2,293				135,000	01/03/2021
100111776		LEXINGTON	NY		06/29/2023	3.875	165,191						260,000	06/03/2022
100158816		STILLWATER	OK		07/10/2024	7.750	165,199						205,000	05/13/2024
100012069		CORAL SPRINGS	FL		03/08/2017	5.000	165,203						335,000	09/02/2016
100024760		GLENDALE	AZ		09/20/2018	4.625	165,217						228,000	04/30/2018
100155112		ST PETERSBURG	FL		07/19/2024	7.375	165,218						280,000	11/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026471		TRUMBULL	CT		09/26/2018	4.000	165,220						252,000	06/14/2018
100179913		ROSHARON	TX		11/25/2024	5.990	165,236						309,000	09/25/2024
100054903		PHOENIX	AZ		03/23/2021	3.500	165,245						275,000	01/03/2021
100030842		EVERETT	WA		04/09/2019	3.250	165,257						289,750	08/21/2018
100172680		DALLAS	TX		11/21/2024	7.250	165,267		(9)				215,000	10/15/2024
100163900		FAYETTEVILLE	NC		09/27/2024	8.625	165,268						236,000	09/03/2024
100018438		GALLATIN	TN		06/27/2018	5.000	165,281						289,000	03/28/2018
100128795		ORLANDO	FL		09/21/2023	8.374	165,282						210,000	08/04/2023
100065126		KALAMAZOO	MI		07/14/2021	3.750	165,284						237,000	06/04/2021
100013801		MIAMI SPRINGS	FL		05/25/2017	5.125	165,285						307,500	01/31/2017
100081491		PHOENIX	AZ		03/18/2022	3.999	165,286						215,000	01/21/2022
100108205		SILVER SPRING	MD		05/24/2023	9.499	165,288						200,000	04/28/2023
100120384		SPRING	TX		08/18/2023	7.750	165,296						230,000	07/05/2023
100075959		MOUNT LAUREL	NJ		01/07/2022	3.625	165,299						235,000	11/30/2021
100031896		OCEANSIDE	CA		03/29/2019	3.375	165,300						378,000	12/07/2018
100031250		SACRAMENTO	CA		03/29/2019	2.000	165,304						295,000	12/07/2018
100044292		VENICE	FL		08/19/2020	6.000	165,317						171,000	11/15/2019
100114726		LAKE MARY	FL		06/29/2023	7.625	165,325						245,000	06/02/2023
100169321		ATLANTA	GA		09/27/2024	8.375	165,347						220,000	08/09/2024
100091183		YARMOUTH PORT	MA		01/31/2023	8.875	165,347						290,000	11/15/2022
100079267		SUN CITY CENTER	FL		02/28/2022	4.500	165,354						260,000	01/20/2022
100170130		SHAKER HEIGHTS	OH		10/08/2024	7.624	165,355						197,000	08/14/2024
100114621		DURHAM	NC		06/29/2023	7.999	165,358						393,000	05/22/2023
100087189		GREENVILLE	TX		10/25/2022	5.750	165,361						300,000	07/06/2022
100165957		LEHIGH ACRES	FL		09/06/2024	8.750	165,362						310,000	08/16/2024
100054601		ALGONQUIN	IL		03/23/2021	4.000	165,365						165,000	12/31/2020
100064998		MIAMI BEACH	FL		07/14/2021	3.875	165,366						270,000	04/02/2021
100186242		BENSALEM	PA		12/27/2024	8.124	165,373		(2)				210,000	11/27/2024
100186244		BENSALEM	PA		12/27/2024	8.124	165,373		(2)				210,000	11/27/2024
100013326		MILFORD	PA		05/25/2017	4.250	165,378						160,000	01/31/2017
100165105		UNITED KINGDOM	GBR		08/27/2024	5.890	165,379					(9,815)	176,000	08/22/2024
100070455		MESA	AZ		09/23/2021	4.250	165,383						241,000	07/30/2021
100079073		WILDWOOD	NJ		02/24/2022	4.250	165,383						225,000	01/07/2022
100115229		TOMS RIVER	NJ		07/17/2023	7.964	165,388						250,000	06/22/2023
100000171		EDGEFIELD	SC		09/27/2016	6.000	165,401						251,208	08/22/2016
100024841		LAS VEGAS	NV		09/20/2018	5.000	165,401						243,200	04/30/2018
100047339		WEYMOUTH	MA		11/20/2020	5.875	165,406						375,250	07/31/2020
100088068		RIVERDALE	GA		10/25/2022	8.250	165,410						230,000	09/09/2022
100013335		GRIDLEY	CA		05/25/2017	4.000	165,417						172,000	01/31/2017
100013969		SPRINGFIELD	OR		05/25/2017	4.000	165,427						248,000	01/31/2017
100057743		OCALA	FL		06/30/2021	4.500	165,430						210,000	05/07/2021
100136629		BAKERSFIELD	CA		11/22/2023	8.499	165,432						270,000	10/27/2023
100155581		FREDERICKSBURG	VA		06/18/2024	9.750	165,442						752,695	03/22/2024
100162586		ROCKDALE	TX		08/12/2024	6.624	165,447						435,000	06/21/2024
100159047		NEW PORT RICHEY	FL		08/15/2024	7.625	165,449						590,000	07/19/2024
100140175		CHARLOTTE	NC		01/11/2024	10.375	165,451						245,000	12/01/2023
100055860		OMAHA	NE		03/23/2021	3.500	165,455						159,000	01/04/2021
100171338		BOWIE	TX		10/16/2024	8.125	165,475						252,000	08/13/2024
100065003		OMAHA	NE		07/14/2021	4.250	165,485						226,000	05/14/2021
100150102		STONE MOUNTAIN	GA		06/14/2024	8.125	165,498						262,000	05/02/2024
100139232		EASTON	PA		12/28/2023	8.250	165,508						270,000	11/09/2023
100139762		UNITED KINGDOM	GBR		12/18/2023	7.590	165,517					(3,002)	175,000	09/17/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117351		VALLEY SPRINGS	CA		07/20/2023	3.000	165,518		739				490,000	03/01/2024
100176937		LANDRUM	SC		11/15/2024	7.875	165,519		(33)				205,000	09/24/2024
100079031		PIKE ROAD	AL		02/24/2022	3.750	165,520						232,000	01/20/2022
100088177		MOORE	OK		10/25/2022	7.875	165,535						219,550	09/26/2022
100025652		CAPE ELIZABETH	ME		09/20/2018	5.000	165,543						510,150	04/30/2018
100139230		EASTON	PA		12/28/2023	8.250	165,551						289,000	11/09/2023
100153493		MONTICELLO	NY		05/30/2024	8.240	165,565						220,000	05/07/2024
100055150		JACKSONVILLE	FL		03/23/2021	4.875	165,565						160,000	01/01/2021
100142099		KANNAPOLIS	NC		02/29/2024	9.250	165,566						223,000	01/26/2024
100043095		PARLIER	CA		05/28/2020	4.650	165,577						244,500	03/28/2020
100156319		DUBLIN	GA		07/25/2024	7.875	165,583						235,000	07/03/2024
100013289		FRANKFORD	DE		05/25/2017	4.000	165,585						225,000	07/14/2020
100031320		VENICE	FL		03/29/2019	6.500	165,587						170,000	12/08/2018
100100596		HOUSTON	TX		04/27/2023	7.750	165,592		(52)				260,000	03/02/2023
100112212		CHICAGO	IL		06/29/2023	6.250	165,593						235,000	05/14/2022
100119127		OWENSBORO	KY		07/28/2023	4.875	165,602						279,000	03/01/2024
100139238		EASTON	PA		12/28/2023	8.250	165,611						289,000	11/09/2023
100172873		GRAND RAPIDS	MI		10/25/2024	7.499	165,612						219,000	09/09/2024
100169900		CLEARWATER	FL		11/08/2024	7.875	165,624						203,000	09/23/2024
100139236		EASTON	PA		12/28/2023	8.250	165,626						282,000	11/09/2023
100117092		ASHEVILLE	NC		07/20/2023	6.250	165,626						235,000	03/01/2024
100174447		MOUNT VERNON	WA		10/31/2024	8.250	165,641						841,000	09/24/2024
100177771		EASTVALE	CA		11/19/2024	8.900	165,651						945,000	08/22/2024
100172705		ROMEOVILLE	IL		11/21/2024	7.000	165,655		(11)				270,000	10/28/2024
100055624		SAN ANTONIO	TX		03/23/2021	3.000	165,671						375,000	01/05/2021
100071970		SAN ANTONIO	TX		10/29/2021	3.999	165,689		(80)				265,000	09/28/2021
100128871		BURLESON	TX		09/21/2023	8.875	165,692						265,000	07/14/2023
100117313		CLERMONT	FL		07/20/2023	3.875	165,699						360,000	03/01/2024
3340072226		SICKLERVILLE	NJ		03/28/2024	9.377	165,700						650,000	03/05/2024
100028483		RIVERSIDE	CA		10/26/2018	4.875	165,707						294,500	05/31/2018
100091922		BERGEN OP ZOOM	NLD		01/27/2023	4.860	165,712					(10,896)	320,000	12/01/2023
100088509		CULEMBORG	NLD		10/27/2022	5.000	165,712					(10,896)	243,000	12/01/2023
100090559		HEERHUGOWAARD	NLD		12/28/2022	5.250	165,712					(10,896)	240,000	12/01/2023
100082734		AMSTERDAM	NLD		04/27/2022	2.650	165,712					(10,896)	335,000	12/01/2023
100165179		VLAARDINGEN	NLD		08/28/2024	5.300	165,712					(12,080)	250,000	07/22/2024
100070281		GRONINGEN	NLD		08/31/2021	3.450	165,712					(10,896)	515,000	12/01/2023
100086306		AMSTERDAM	NLD		08/29/2022	4.300	165,712					(10,896)	252,538	12/01/2023
3310052930		JERSEY CITY	NJ		06/08/2023	8.806	165,726						850,000	04/02/2023
100157616		OKLAHOMA CITY	OK		06/28/2024	8.250	165,731						195,000	05/24/2024
100115293		PERTH AMBOY	NJ		07/17/2023	7.682	165,741						550,000	06/02/2023
100076083		MICHIGAN CITY	IN		01/07/2022	4.500	165,741						210,000	10/29/2021
100128232		MEMPHIS	TN		09/14/2023	7.999	165,756						255,000	08/07/2023
100148052		ROCHESTER	MN		04/10/2024	8.125	165,759						210,000	02/16/2024
100153982		GAINESVILLE	GA		06/05/2024	9.750	165,759						250,000	05/14/2024
100046677		BOISE	ID		11/25/2020	3.750	165,762						272,650	08/05/2020
100065121		FOUNTAIN INN	SC		07/14/2021	3.750	165,762						235,500	04/08/2021
100025424		LAUREL	MD		09/20/2018	4.625	165,765						152,000	04/30/2018
100023560		OWINGS MILLS	MD		09/04/2018	5.000	165,778						243,000	09/04/2018
100029416		LEVITTOWN	PA		10/26/2018	4.625	165,779						194,750	06/01/2018
100024355		LOS BANOS	CA		09/20/2018	4.875	165,813						265,000	09/20/2018
100178338		SAINT CLOUD	FL		11/19/2024	6.499	165,822						320,000	10/07/2024
100075969		MILFORD	OH		01/07/2022	3.499	165,822						227,000	11/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157800		LARGO	FL		08/01/2024	7.750	165,856		(19)				230,000	06/21/2024
100020036		DENVER	CO		07/30/2018	4.875	165,862						785,000	05/07/2018
100064787		TUCSON	AZ		07/14/2021	4.500	165,870						255,000	05/13/2021
100144509		KATY	TX		04/26/2024	8.500	165,877						206,000	03/01/2024
100150806		DOVER	DE		05/08/2024	7.375	165,882						220,000	03/26/2024
100131573		MACON	GA		10/05/2023	8.875	165,891						210,000	07/28/2023
100084787		WHEELING	IL		08/02/2022	6.375	165,901						225,000	06/30/2022
100044219		CHICAGO	IL		08/19/2020	3.500	165,902						170,050	01/22/2020
100152487		BELTSVILLE	MD		05/16/2024	8.990	165,913						325,000	03/25/2024
100109137		PALM BAY	FL		06/09/2023	8.125	165,913						206,900	04/25/2023
100068345		HERMITAGE	TN		08/25/2021	4.375	165,913						260,000	06/11/2021
100156975		UNITED KINGDOM	GBR		06/27/2024	5.740	165,919					(1,755)	175,000	05/29/2024
100091670		GARDNER	MA		01/27/2023	9.500	165,920						194,000	02/01/2023
100175616		BAYTOWN	TX		11/12/2024	6.250	165,921		15				271,000	10/25/2024
3340076066		LANSING	IL		05/23/2024	9.378	165,924						600,000	04/25/2024
100025257		HIALEAH	FL		09/20/2018	4.250	165,930						280,250	04/30/2018
100079713		PORT CHARLOTTE	FL		04/08/2022	5.875	165,931						230,000	01/07/2022
100117001		DEER PARK	TX		07/20/2023	5.750	165,946						246,000	03/01/2024
3310083342		SUMMIT	NJ		09/18/2024	8.666	165,949						1,650,000	08/16/2024
100153910		DYER	IN		06/05/2024	6.999	165,965						225,000	05/14/2024
100057910		FAIRBORN	OH		06/30/2021	4.250	165,969						232,000	04/29/2021
100054380		LAS VEGAS	NV		03/23/2021	4.500	165,972						205,000	01/05/2021
100120368		PARKVILLE	MD		08/18/2023	8.999	165,974						205,000	07/31/2023
100054963		CHICAGO	IL		03/23/2021	4.625	165,977						170,000	01/03/2021
100149119		SAINT PAUL	MN		04/22/2024	8.375	165,979						227,000	03/22/2024
100155339		INDIANAPOLIS	IN		07/19/2024	7.750	165,993						225,000	09/29/2023
100185117		KANSAS CITY	MO		12/20/2024	7.875	165,996		(4)				257,000	11/22/2024
100023450		SAN DIEGO	CA		08/16/2018	5.000	165,999						262,200	06/29/2018
3340082541		MANVILLE	NJ		08/26/2024	8.861	166,003						990,000	08/05/2024
100043117		WARWICK	NY		05/28/2020	4.500	166,009						367,100	02/10/2020
100163274		DOUGLAS CITY	CA		08/13/2024	7.250	166,010						310,000	07/16/2024
100144688		UNITED KINGDOM	GBR		03/12/2024	3.490	166,010		7,550			(3,586)	165,000	05/06/2020
3340092138		PAWCATUCK	CT		12/30/2024	8.838	166,011						1,004,000	12/02/2024
100048526		MACUNGIE	PA		11/20/2020	5.000	166,013						236,550	07/31/2020
100087176		MAYO	FL		10/25/2022	5.625	166,019						310,000	02/22/2022
100087224		SAN ANTONIO	TX		10/25/2022	5.250	166,019						220,000	01/27/2022
100038739		GALWAY	IRL		09/27/2019	4.900	166,020					(10,901)	96,982	11/30/2018
100043516		DANBURY	CT		08/13/2020	3.500	166,027						237,500	12/20/2019
100134263		SILVER SPRING	MD		10/27/2023	9.875	166,047						200,000	08/17/2023
100029318		LEVITTOWN	PA		10/26/2018	4.000	166,058						218,500	06/04/2018
100149779		DARBY	PA		04/26/2024	7.500	166,064						220,000	03/19/2024
100165864		ABILENE	TX		08/29/2024	7.875	166,072		(18)				238,000	07/18/2024
100149316		NEW ORLEANS	LA		04/24/2024	6.125	166,081						245,000	02/22/2024
100117299		HOMESTEAD	FL		07/20/2023	11.750	166,082						197,500	03/01/2024
100127231		FAYETTEVILLE	NC		08/30/2023	4.875	166,104						830,000	04/07/2023
100103654		COLLEGE STATION	TX		05/08/2023	7.125	166,107						265,000	03/27/2023
100174782		TALLAHASSEE	FL		10/31/2024	7.625	166,121						213,000	01/29/2024
100011906		PLANT CITY	FL		03/08/2017	4.500	166,132						215,000	09/02/2016
100131837		SEABROOK	TX		10/06/2023	8.999	166,140						202,000	09/20/2023
100103138		LANSING	IL		04/21/2023	7.612	166,141						235,000	03/17/2023
100127384		PARKER	CO		08/30/2023	2.875	166,145						630,000	06/02/2022
100068100		MEDFORD	OR		08/25/2021	3.499	166,148						288,000	06/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185648		UNITED KINGDOM	GBR		12/20/2024	6.990	166,148					(729)	185,000	12/11/2024
100055190		PONTE VEDRA BEACH	FL		03/23/2021	3.750	166,148						226,000	01/06/2021
100014250		WALDORF	MD		09/27/2017	6.000	166,151						230,000	01/05/2021
100090024		TAMPA	FL		01/13/2023	7.875	166,154						210,000	11/09/2022
100110122		BAYTOWN	TX		06/23/2023	8.750	166,164						235,000	05/30/2023
100169474		ALBUQUERQUE	NM		09/30/2024	7.500	166,165		(33)				345,000	05/30/2024
100128729		PITTSBURGH	PA		09/21/2023	7.874	166,166						280,000	08/22/2023
100186646		NORTH EAST	PA		12/30/2024	6.499	166,173						237,500	11/22/2024
100147981		SAINT ROBERT	MO		04/10/2024	7.125	166,183						220,000	02/29/2024
100055310		RANCHO CUCAMONGA	CA		03/23/2021	3.390	166,186						410,000	12/31/2020
100138279		SPRING	TX		12/18/2023	9.000	166,202						307,000	10/25/2023
100011712		HUNTINGTON STATION	NY		03/08/2017	2.000	166,207						335,000	09/02/2016
100112820		PALATINE	IL		06/29/2023	4.250	166,210						260,000	05/14/2022
100127955		BALTIMORE	MD		09/08/2023	6.500	166,222						242,000	08/03/2022
100156560		NORTH LAS VEGAS	NV		06/24/2024	7.490	166,236						240,000	04/24/2024
100103598		BURBANK	IL		05/08/2023	8.999	166,237						208,000	03/20/2023
100020349		PLAINFIELD	NJ		07/27/2018	5.250	166,238						210,000	07/27/2018
100115434		VISALIA	CA		07/17/2023	6.999	166,242						267,000	06/20/2023
100135994		PHILADELPHIA	PA		11/16/2023	8.999	166,246						225,000	10/13/2023
100160372		SPRING	TX		09/06/2024	8.250	166,251						208,000	08/02/2024
100074063		VENTANAS DEL MAR	MEX		11/05/2021	9.400	166,254						331,083	08/20/2021
100170914		ATLANTA	GA		10/11/2024	7.875	166,255						244,000	07/30/2024
100126335		TOMS RIVER	NJ		08/30/2023	8.060	166,257						250,000	07/21/2023
100049192		CRYSTAL LAKE	IL		11/20/2020	3.500	166,277						218,500	07/31/2020
100147825		NORTH LAS VEGAS	NV		04/08/2024	6.875	166,279						330,000	02/08/2024
100117058		NAUGATUCK	CT		07/20/2023	4.875	166,283						290,000	03/01/2024
3340068045		SANTA ROSA BEACH	FL		03/21/2024	9.674	166,310						952,000	01/02/2024
3310064269		EDISON	NJ		12/22/2023	8.841	166,318						935,000	09/06/2023
100054218		MCKINNEY	TX		03/23/2021	2.875	166,318						423,200	01/03/2021
3340066422		DAYTONA BEACH	FL		02/26/2024	9.170	166,320						600,000	12/07/2023
3340067203		HONOLULU	HI		05/10/2024	9.000	166,320						600,000	12/03/2023
3340085192		WHITEVILLE	NC		10/23/2024	9.025	166,320						600,000	09/23/2024
100071688		CAPE CORAL	FL		10/14/2021	3.875	166,325						390,000	07/23/2021
100180875		UNITED KINGDOM	GBR		11/27/2024	6.590	166,328					(2,125)	175,000	10/29/2024
100175883		LUZERNE	PA		11/12/2024	7.670	166,328		3				215,000	09/27/2024
100173545		UNITED KINGDOM	GBR		10/29/2024	5.890	166,340					(6,472)	175,000	09/27/2024
100168827		UNITED KINGDOM	GBR		09/26/2024	5.890	166,340					(11,920)	185,000	09/11/2024
100116162		LAWRENCEVILLE	GA		07/20/2023	4.125	166,343						260,000	03/01/2024
100076002		OLD HICKORY	TN		01/07/2022	3.625	166,353						295,000	09/27/2021
100156364		WARREN	MI		07/25/2024	8.250	166,354						220,000	06/14/2024
100068394		JACKSONVILLE	FL		08/25/2021	4.375	166,357						240,000	06/11/2021
100116187		FLORIDA CITY	FL		07/20/2023	5.000	166,358						327,900	03/01/2024
100119881		LAKE ZURICH	IL		08/10/2023	8.375	166,359						195,000	05/26/2023
100065080		STOCKTON	CA		07/14/2021	3.750	166,366						367,000	05/22/2021
100141185		MEMPHIS	TN		01/30/2024	8.500	166,372						215,000	12/19/2023
100172152		MINNEAPOLIS	MN		10/17/2024	7.999	166,372						255,000	09/05/2024
100026447		DEERFIELD BEACH	FL		09/26/2018	3.250	166,374						235,000	06/14/2018
100164225		GWYNN OAK	MD		08/21/2024	7.999	166,375						195,000	08/01/2024
100116865		LEAGUE CITY	TX		07/20/2023	8.125	166,386						225,000	03/01/2024
100182466		GREENVILLE	SC		12/12/2024	6.624	166,388		4				260,000	11/01/2024
100113417		RANDALLSTOWN	MD		06/29/2023	4.000	166,402						320,000	05/14/2022
100043502		RUTHERFORDTON	NC		08/13/2020	5.500	166,406						403,750	11/25/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100038619		DUBLIN	IRL		09/27/2019	1.500	166,411					(10,920)	183,950	11/30/2018
100030918		BRONX	NY		04/09/2019	3.500	166,413						451,250	03/07/2018
100134474		FRESNO	CA		10/30/2023	7.499	166,434						318,700	10/09/2023
100065002		CHARLOTTE	NC		07/14/2021	3.875	166,434						240,000	05/25/2021
100117783		TORRANCE	CA		07/20/2023	7.250	166,434		2,652				365,000	03/01/2024
100153869		TUCSON	AZ		06/05/2024	6.999	166,436						225,000	05/15/2024
100013559		LEMOORE	CA		05/25/2017	4.000	166,438						213,000	01/31/2017
100112609		WILLISTON	VT		06/29/2023	6.250	166,443						382,000	06/04/2022
3310087914		MORRISTOWN	NJ		11/14/2024	8.428	166,449						1,150,000	09/20/2024
100065159		WEST NEW YORK	NJ		07/14/2021	3.990	166,454						218,000	05/19/2021
100153602		WILMINGTON	DE		05/31/2024	7.875	166,460						217,000	04/17/2024
100071801		WATERBURY	CT		10/14/2021	4.250	166,464						231,000	08/30/2021
100173943		BALTIMORE	MD		10/31/2024	7.250	166,469						227,000	09/18/2024
100065056		BALTIMORE	MD		07/14/2021	3.750	166,471						251,000	04/20/2021
100145475		UNITED KINGDOM	GBR		03/12/2024	9.500	166,483		3,877			(3,619)	169,999	03/12/2020
100029254		SACRAMENTO	CA		10/26/2018	4.500	166,484						237,500	06/03/2018
100084766		HOMESTEAD	FL		08/02/2022	7.500	166,498						230,000	06/30/2022
100126342		CARPENTERSVILLE	IL		08/30/2023	7.902	166,503		1,900				233,000	07/19/2023
100028063		SOMERSET	CA		10/26/2018	4.000	166,514						326,800	06/14/2018
100132783		BAKERSFIELD	CA		11/03/2023	7.844	166,516		14				380,000	06/27/2023
100118130		PASADENA	TX		07/20/2023	11.865	166,518						210,000	03/01/2024
100113613		RIVERSIDE	NJ		06/29/2023	3.625	166,518						385,000	06/02/2022
100080180		ALBUQUERQUE	NM		02/25/2022	4.825	166,520						230,000	02/01/2022
100117946		SUN CITY CENTER	FL		07/20/2023	4.750	166,524						275,000	03/01/2024
100065282		BUFORD	GA		07/28/2021	3.625	166,526						286,000	05/06/2021
100175813		PORT JERVIS	NY		11/12/2024	6.960	166,531		529				235,000	09/24/2024
100076691		CULVER CITY	CA		12/30/2021	4.875	166,536						640,000	12/10/2021
100081103		MORRISTOWN	TN		03/18/2022	3.625	166,541						240,000	12/21/2021
100149162		HANFORD	CA		04/22/2024	7.499	166,542		5				209,000	03/13/2024
100116866		MIAMI	FL		07/20/2023	7.500	166,546						260,000	03/01/2024
100065233		HOUSTON	TX		07/14/2021	3.499	166,547						220,000	06/01/2021
100025580		SACRAMENTO	CA		09/20/2018	4.625	166,550						194,750	04/30/2018
100146302		ALPINE	CA		03/19/2024	9.250	166,563						872,221	11/02/2023
100112717		SYLMAR	CA		06/29/2023	2.875	166,568						611,000	06/10/2022
100112963		SUN VALLEY	NV		06/29/2023	8.750	166,574						420,000	05/16/2022
100127129		INGLEWOOD	CA		08/30/2023	7.000	166,577						1,070,000	05/15/2022
3310082365		PANAMA CITY BEACH	FL		09/26/2024	9.016	166,582						860,000	08/20/2024
100067773		LAS CRUCES	NM		09/23/2021	4.250	166,597						224,600	07/28/2021
100014178		GREENBACKVILLE	VA		05/25/2017	4.500	166,617						180,000	01/31/2017
100136068		SMITHFIELD	NC		11/16/2023	7.750	166,621						250,000	10/03/2023
100149851		QUANTICO	MD		04/29/2024	7.625	166,622						251,000	04/03/2024
3340078369		OCALA	FL		08/19/2024	9.028	166,623						660,000	06/13/2024
100031750		VALLEJO	CA		03/29/2019	5.125	166,624						305,000	12/12/2018
100158562		WILMINGTON	DE		07/10/2024	8.875	166,635						206,000	05/06/2024
100031874		LODI	CA		03/29/2019	3.000	166,640						330,000	12/08/2018
100156876		GAFFNEY	SC		06/27/2024	7.730	166,642						232,000	05/23/2024
100057947		BAKERSFIELD	CA		06/30/2021	4.375	166,650						280,000	04/30/2021
100119116		ROUND ROCK	TX		07/28/2023	5.625	166,650						363,000	03/01/2024
100025886		AVERY	CA		09/20/2018	4.000	166,659						204,900	03/02/2020
100165312		CERES	CA		08/29/2024	6.750	166,659						340,000	08/06/2024
100028660		MIAMI	FL		10/26/2018	4.625	166,662						247,950	05/31/2018
100166445		AUSTIN	TX		10/31/2024	7.500	166,674		(40)				500,000	10/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079518		ATHENS	AL		04/25/2022	4.375	166,677						225,000	02/01/2022
100053543		GREENSBORO	NC		03/23/2021	7.416	166,679						204,000	12/31/2020
100141501		BALTIMORE	MD		01/30/2024	9.625	166,684						225,000	12/20/2023
100090005		WAPATO	WA		01/13/2023	10.875	166,691						235,000	12/05/2022
100057815		CEDAR CITY	UT		06/30/2021	4.250	166,698						225,000	05/21/2021
100113863		WASHINGTON	DC		06/29/2023	3.250	166,703						1,199,000	05/15/2022
100079630		LAS VEGAS	NV		04/08/2022	3.875	166,718						310,000	01/13/2022
100048939		LAND O LAKES	FL		11/20/2020	3.875	166,718						266,000	07/31/2020
100082225		PLAYAS DE ROSARITO	MEX		04/14/2022	7.045	166,727						322,144	11/11/2021
100180872		UNITED KINGDOM	GBR		11/27/2024	6.590	166,738					(2,131)	175,000	10/29/2024
100083347		ROTTERDAM	NLD		05/27/2022	2.900	166,748					(10,964)	230,000	12/01/2023
100185690		HILVERSUM	NLD		12/20/2024	5.350	166,748					(1,142)	214,839	11/27/2024
100082578		PALATINE	IL		04/20/2022	5.862	166,765						512,000	04/06/2022
100176730		SAN ANTONIO	TX		11/15/2024	6.000	166,771		15				225,000	03/28/2024
100048759		LAKEWOOD	WA		11/20/2020	5.000	166,776						375,250	07/31/2020
100131879		LA CROSSE	WI		10/06/2023	7.750	166,783						220,000	09/15/2023
100181334		PORT SAINT LUCIE	FL		12/06/2024	7.125	166,811		(12)				232,000	11/06/2024
100126346		FORT LAUDERDALE	FL		08/30/2023	7.600	166,814						275,500	07/24/2023
100013648		ROSELLE	NJ		05/25/2017	4.625	166,817						195,000	01/31/2017
100146399		EL DORADO HILLS	CA		03/19/2024	9.990	166,824						719,500	10/16/2023
100155996		PITTSBURGH	PA		06/18/2024	8.750	166,826		18				240,000	05/10/2024
100179758		TRINITY	NC		11/21/2024	5.750	166,832		20				235,000	09/27/2024
100185537		PITTSBURG	TX		12/20/2024	7.990	166,833		(5)				200,000	10/17/2024
100057539		BURLESON	TX		06/30/2021	3.499	166,860						250,000	05/07/2021
100163240		MONTGOMERY VILLAGE	MD		08/13/2024	8.125	166,868						230,000	07/16/2024
100149809		MOUNT AIRY	NC		04/26/2024	7.250	166,870						226,000	04/09/2024
100168703		SPRING HILL	FL		09/25/2024	7.875	166,871						405,000	08/15/2024
100135783		CHICO	CA		11/10/2023	2.750	166,876						390,000	08/30/2023
100060234		RIO RANCHO	NM		06/25/2021	4.125	166,881						215,000	04/05/2021
100179722		DAPHNE	AL		11/21/2024	5.375	166,882		29				240,000	09/26/2024
100100856		SEATTLE	WA		04/28/2023	4.875	166,897						290,000	12/09/2021
100049796		EL MONTE	CA		11/20/2020	4.375	166,902						508,250	07/31/2020
100065005		BALTIMORE	MD		07/14/2021	3.875	166,902						290,000	05/04/2021
100116838		KATY	TX		07/20/2023	4.000	166,904						312,000	03/01/2024
100049209		MIAMI	FL		11/20/2020	4.000	166,905						270,750	07/31/2020
100179679		YUKON	OK		11/21/2024	5.990	166,912		15				232,900	09/26/2024
100049210		NEWARK	NJ		11/20/2020	3.875	166,915						256,500	07/31/2020
100141115		HAMBURG	NJ		01/30/2024	7.350	166,921						275,000	12/21/2023
100129944		LANCASTER	PA		09/27/2023	8.337	166,928						290,000	08/15/2023
3340063611		FAIRBURN	GA		02/26/2024	9.295	166,928						808,000	11/09/2023
100011541		RIVERVIEW	FL		03/08/2017	5.500	166,942		2,040				300,000	05/06/2023
100148422		STATESVILLE	NC		04/12/2024	6.500	166,944						360,000	02/22/2024
100154512		MCFARLAND	CA		06/14/2024	7.250	166,961						403,000	05/29/2024
100031764		RIVERSIDE	CA		03/29/2019	3.125	166,964						347,000	12/08/2018
100146717		SAN ANTONIO	TX		03/20/2024	8.250	166,972		(65)				210,000	02/27/2024
100071856		CHARLESTON	WV		10/14/2021	4.625	166,978						239,000	08/31/2021
100156084		EAU CLAIRE	WI		06/18/2024	8.625	166,984						340,000	05/03/2024
3340076721		FORT PIERCE	FL		05/23/2024	9.533	166,993						696,000	05/02/2024
100077959		FREEPORT	TX		02/18/2022	5.250	167,003						200,000	12/29/2021
100179870		MYRTLE BEACH	SC		11/22/2024	6.875	167,005						335,000	09/30/2024
100084321		CAPELLE AAN DEN IJSSEL	NLD		06/30/2022	3.800	167,007					(10,981)	202,850	12/01/2023
100103359		ENSCHEDE	NLD		04/28/2023	6.150	167,007					(10,981)	202,114	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078600		HEERLEN	NLD		01/26/2022	3.650	167,007					(10,981)	192,584	12/01/2023
100086324		DEN HAAG	NLD		08/29/2022	4.000	167,007					(10,981)	215,000	12/01/2023
100075854		GOUDA	NLD		11/24/2021	3.250	167,007					(10,981)	203,368	12/01/2023
100082794		ENSCHEDE	NLD		04/27/2022	3.850	167,007					(10,981)	203,238	12/01/2023
100082750		ROOSENDAAL	NLD		04/27/2022	2.750	167,007					(10,981)	215,000	12/01/2023
3340067833		CHICAGO	IL		02/29/2024	9.722	167,025						800,000	01/04/2024
100099938		CARPENTERSVILLE	IL		03/28/2023	8.625	167,033						220,000	02/23/2023
100117992		LAKE WYLIE	SC		07/20/2023	8.250	167,033						208,000	03/01/2024
100057724		OCALA	FL		06/30/2021	3.990	167,035						240,000	04/26/2021
100114311		SACRAMENTO	CA		06/29/2023	4.875	167,042						360,000	06/07/2022
100084789		HOUSTON	TX		08/02/2022	7.625	167,051						230,000	07/11/2022
3310084293		REGO PARK	NY		10/10/2024	8.141	167,063						1,215,000	08/28/2024
100161885		HOUSTON	TX		07/31/2024	7.499	167,070						207,000	07/15/2024
3340071961		TAMPA	FL		03/21/2024	9.282	167,070						736,000	03/05/2024
100102554		O FALLON	MO		06/07/2023	7.875	167,071						220,000	07/29/2022
100101791		PHILADELPHIA	PA		03/31/2023	7.741	167,072						260,000	03/17/2023
100141100		SCRANTON	PA		01/30/2024	8.900	167,086						206,000	12/20/2023
100112229		SUWANEE	GA		06/29/2023	4.375	167,086						495,000	05/16/2022
100029348		WOODBRIDGE	VA		10/26/2018	4.375	167,089						318,250	06/01/2018
100141106		PHILADELPHIA	PA		01/30/2024	8.840	167,101						215,000	12/19/2023
100138387		METAIRIE	LA		12/18/2023	9.249	167,106						323,000	11/14/2023
100057550		CIBOLO	TX		06/30/2021	3.250	167,113						225,000	04/30/2021
100089638		GILLETTE	WY		01/30/2023	10.000	167,115						202,000	12/07/2022
100078936		RALEIGH	NC		02/24/2022	4.125	167,124						248,000	01/05/2022
100103295		OROSI	CA		04/27/2023	8.625	167,134						250,000	04/12/2023
100150152		DECATUR	GA		06/14/2024	9.250	167,139						200,000	06/03/2024
100126933		ONTARIO	CA		08/30/2023	4.750	167,146						522,000	05/16/2022
100101153		NEW HAVEN	CT		04/28/2023	4.500	167,164						280,000	01/13/2022
100164012		OCALA	FL		08/21/2024	7.875	167,173						230,000	07/09/2024
100049653		SOLEDAD	CA		11/20/2020	4.125	167,173						380,000	07/31/2020
100013103		SACRAMENTO	CA		05/25/2017	5.000	167,177						230,000	01/31/2017
100088921		CAROLINA BEACH	NC		11/15/2022	7.625	167,184						225,000	10/12/2022
100109649		KENNER	LA		06/14/2023	7.750	167,193						270,000	05/11/2023
100087966		TAYLORS	SC		10/25/2022	7.375	167,199						390,000	09/22/2022
100185892		BALTIMORE	MD		12/26/2024	6.999	167,202		(1)				237,500	12/05/2024
100099680		FAYETTEVILLE	NC		04/06/2023	8.750	167,211						215,000	02/27/2023
100103212		RIVERVIEW	FL		04/21/2023	7.970	167,220						300,000	03/21/2023
100174597		WARNER ROBINS	GA		10/31/2024	8.875	167,220						336,000	02/07/2024
100120386		DECATUR	GA		08/18/2023	7.999	167,225						330,000	07/10/2023
100049841		MIAMI	FL		11/20/2020	4.375	167,233						256,500	07/31/2020
100024890		CHICAGO	IL		09/20/2018	4.375	167,237						213,750	04/30/2018
100088946		BOLTON	CT		11/15/2022	7.375	167,241						300,000	10/18/2022
100043717		MOUNT PLEASANT	SC		08/13/2020	5.500	167,251						239,305	12/20/2019
100113874		BRADENTON BEACH	FL		06/29/2023	8.750	167,252						1,175,000	05/14/2022
100169878		STEVENSVILLE	MI		11/08/2024	7.125	167,255		(22)				225,000	10/03/2024
100091166		MERRIAM WOODS VILLAGE	MO		01/31/2023	6.625	167,259						230,000	10/12/2022
100012291		YUBA CITY	CA		04/28/2017	3.250	167,283						210,000	01/31/2017
100133774		LAS VEGAS	NV		10/20/2023	8.750	167,293						352,000	08/24/2023
100090613		TRENTON	NJ		12/29/2022	7.703	167,315		3,069				245,000	12/13/2022
100049862		CARY	IL		11/20/2020	4.875	167,324						223,250	07/31/2020
100078213		SAN FRANCISCO	CA		02/10/2022	5.625	167,336						1,025,000	01/20/2022
100070497		SAN ANTONIO	TX		09/23/2021	4.625	167,340						214,000	07/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110130		SHAKOPEE	MN		06/29/2023	8.250	167,347						490,000	05/26/2023
100076472		CAPE CORAL	FL		12/21/2021	4.500	167,351						345,000	11/10/2021
100110057		YUMA	AZ		06/23/2023	9.375	167,369						210,000	04/07/2023
100011234		RUSKIN	FL		12/23/2016	4.500	167,369						160,000	08/19/2015
100180463		LA PORTE	IN		11/26/2024	7.250	167,371						365,000	09/26/2024
100176850		MIAMI	FL		11/15/2024	7.875	167,379						235,000	09/16/2024
100026066		CHICAGO	IL		09/20/2018	5.000	167,388						199,500	04/30/2018
100115046		FORT LAUDERDALE	FL		07/14/2023	6.990	167,395						730,000	05/19/2023
100184465		JEFFERSONTON	VA		12/17/2024	8.625	167,422		(5)				674,672	10/19/2024
100154892		KINGMAN	AZ		07/19/2024	7.500	167,423						325,000	01/31/2024
100144248		RICHMOND	TX		03/08/2024	8.875	167,430						220,000	02/02/2024
100100886		BALTIMORE	MD		04/28/2023	6.125	167,435						280,000	12/10/2021
100141454		CYPRESS	TX		01/30/2024	7.999	167,449						291,000	01/04/2024
100090721		JACKSONVILLE	FL		12/29/2022	8.040	167,451						235,000	12/07/2022
100133345		PARKVILLE	MD		11/21/2023	9.875	167,452						215,900	01/20/2023
100078858		SCOTT	LA		02/24/2022	4.250	167,454						225,000	01/26/2022
100014011		GLENDALE	AZ		05/25/2017	5.000	167,456						205,000	01/31/2017
100181203		BARSTOW	CA		12/06/2024	8.499	167,462		(13)				307,000	11/15/2024
100025735		CALEXICO	CA		09/20/2018	4.625	167,466						209,000	04/30/2018
100139060		BALTIMORE	MD		12/28/2023	8.499	167,467						272,000	11/30/2023
100109643		MAGNOLIA	TX		06/14/2023	7.250	167,471						263,000	05/11/2023
100083307		APPINGEDAM	NLD		05/27/2022	3.400	167,473					(11,012)	231,000	12/01/2023
100140058		SAINT PETERSBURG	FL		01/09/2024	8.125	167,484						460,000	11/20/2023
100158195		UNITED KINGDOM	GBR		07/09/2024	3.390	167,484		4,430			(3,626)	180,000	12/03/2021
100054056		MASTIC	NY		03/23/2021	3.875	167,497						140,000	12/31/2020
100128854		SOUTH BEND	IN		09/21/2023	8.000	167,498						400,000	07/18/2023
100159527		MARTINEZ	GA		07/15/2024	6.500	167,499						250,000	05/31/2024
100140903		EAST POINT	GA		02/26/2024	9.500	167,504						245,000	12/14/2023
100169255		WACO	TX		09/27/2024	6.790	167,505						220,000	09/09/2024
100024137		KILLEEN	TX		09/10/2018	5.875	167,507						230,000	09/10/2018
3340088970		HAMILTON TOWNSHIP	NJ		12/19/2024	9.164	167,508						710,000	10/22/2024
100078809		RALEIGH	NC		02/24/2022	3.874	167,523						275,000	01/31/2022
100078823		RALEIGH	NC		02/24/2022	3.874	167,523						240,000	01/31/2022
100078825		RALEIGH	NC		02/24/2022	3.874	167,523						240,000	01/31/2022
100091246		LAS VEGAS	NV		01/31/2023	8.999	167,523						345,000	12/15/2022
100081209		STOCKBRIDGE	GA		03/18/2022	3.375	167,525						256,000	01/12/2022
100173564		UNITED KINGDOM	GBR		10/29/2024	5.890	167,527					(6,518)	180,000	09/24/2024
100078978		SAINT LOUIS	MO		02/24/2022	4.250	167,529						245,000	01/18/2022
100078986		SAINT LOUIS	MO		02/24/2022	4.250	167,529						260,000	01/18/2022
100161862		LOCH SHELDRAKE	NY		07/31/2024	8.220	167,543		936				232,000	06/05/2024
100079707		SPRING	TX		04/08/2022	4.875	167,550						240,000	01/14/2022
100112254		CORVALLIS	OR		06/29/2023	2.875	167,553						375,000	06/06/2022
100054046		SAN DIEGO	CA		03/23/2021	5.000	167,570						410,000	12/31/2020
100117410		RICHMOND	TX		07/20/2023	4.250	167,571						330,000	03/01/2024
100120373		NEW HAVEN	CT		08/18/2023	9.875	167,581						225,000	07/18/2023
100013920		SALINAS	CA		05/25/2017	4.750	167,586						339,000	01/31/2017
100109665		SAFFORD	AZ		06/14/2023	7.999	167,587		10				260,000	05/16/2023
100154626		EL PASO	TX		06/14/2024	9.625	167,587						196,000	05/24/2024
100158275		UNITED KINGDOM	GBR		07/09/2024	3.490	167,589		4,460			(3,628)	180,000	01/13/2022
100109889		KANSAS CITY	MO		06/22/2023	7.154	167,599						260,000	05/16/2023
100167925		FAYETTEVILLE	GA		09/20/2024	6.999	167,608						233,000	08/06/2024
100143801		HIALEAH	FL		02/28/2024	7.375	167,608						235,000	01/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070490		BURRILLVILLE	RI		09/23/2021	4.125	167,610						340,000	07/29/2021
100143724		EDMONDS	WA		02/26/2024	8.875	167,617						940,000	01/06/2024
100013398		MESA	AZ		05/25/2017	4.000	167,624						200,000	01/31/2017
100113273		GREER	SC		06/29/2023	9.250	167,624						340,000	05/14/2022
100031517		CATHEDRAL CITY	CA		03/29/2019	3.750	167,637						240,000	12/07/2018
100128522		ORTONVILLE	MN		09/15/2023	9.625	167,637						210,000	07/21/2023
100138779		MASCOTTE	FL		12/21/2023	8.625	167,641						355,000	11/03/2023
100088527		HOOGEVEEN	NLD		10/27/2022	4.850	167,670					(11,025)	216,563	06/30/2024
100010872		LELAND	NC		12/23/2016	5.000	167,680						215,000	09/15/2016
100115688		AUBREY	TX		07/20/2023	6.125	167,685						370,000	06/13/2023
3340086139		DOVER	DE		10/23/2024	8.965	167,690						610,000	09/24/2024
100028940		LAWRENCEVILLE	GA		10/26/2018	5.125	167,700						261,250	05/31/2018
100100311		CHEEKTOWAGA	NY		04/27/2023	5.250	167,702						260,000	12/22/2021
100152864		MISSOURI CITY	TX		05/22/2024	9.625	167,714						220,000	04/24/2024
100173052		FORT WASHINGTON	MD		10/25/2024	7.624	167,727						287,500	09/05/2024
100038910		DUBLIN	IRL		09/27/2019	1.400	167,741					(11,013)	273,050	11/30/2018
100142854		CHICAGO	IL		02/08/2024	9.875	167,745						208,000	01/10/2024
100028362		COLUMBUS	GA		10/26/2018	4.875	167,767						213,750	06/01/2018
100101796		MILWAUKEE	WI		03/31/2023	8.893	167,775						235,000	03/16/2023
100168938		S-GRAVENHAGE	NLD		09/26/2024	5.600	167,784					(13,285)	216,000	09/04/2024
100165185		FERWERT	NLD		08/28/2024	5.500	167,784					(12,231)	245,000	08/20/2024
100157548		ULFT	NLD		06/28/2024	5.650	167,784					(5,686)	270,000	06/03/2024
100162564		SOUTHBURY	CT		08/12/2024	7.124	167,794						220,000	07/03/2024
100049197		MIAMI	FL		11/20/2020	4.375	167,807						151,050	07/31/2020
100130039		CHICAGO	IL		09/27/2023	8.200	167,813						235,000	08/15/2023
100029586		DACULA	GA		10/26/2018	4.000	167,817						213,750	05/31/2018
100000365		DES MOINES	IA		09/27/2016	6.250	167,817						232,000	08/24/2016
100027801		HENRYVILLE	PA		10/26/2018	4.625	167,828						255,000	01/04/2021
100148143		VENICE	FL		05/15/2024	7.375	167,829						370,000	04/18/2024
100116767		EAST BRUNSWICK	NJ		07/20/2023	4.375	167,834						291,000	03/01/2024
3340077938		WILLIS	TX		08/26/2024	9.170	167,853						770,000	06/10/2024
100112493		MANSFIELD	MA		06/29/2023	5.500	167,865						580,000	05/16/2022
100071607		MINNEAPOLIS	MN		10/14/2021	3.625	167,896						325,000	06/02/2021
100164598		SACRAMENTO	CA		08/21/2024	6.990	167,897						455,000	07/03/2024
100139235		TAMPA	FL		12/28/2023	7.875	167,898						311,000	11/07/2023
100053406		SAN DIEGO	CA		03/23/2021	4.625	167,907						335,000	12/31/2020
100109873		NEW ORLEANS	LA		06/22/2023	8.243	167,910						220,000	05/18/2023
100053758		BOLTON	CT		03/23/2021	4.750	167,915						300,000	01/04/2021
100182257		HEPHZIBAH	GA		12/12/2024	5.500	167,931		25				229,000	09/24/2024
100117269		APOPKA	FL		07/20/2023	8.376	167,959						242,000	03/01/2024
3340081548		OAK LAWN	IL		08/19/2024	9.146	167,963						720,000	07/25/2024
100012637		ORLANDO	FL		05/25/2017	4.750	167,965						275,000	01/31/2017
100139908		NETHERLANDS	NLD		12/28/2023	6.200	167,966					(11,044)	325,600	01/01/2024
100065592		PHILADELPHIA	PA		07/28/2021	4.000	167,967						290,000	05/17/2021
100119847		ROCHESTER	NY		08/08/2023	8.750	167,979						218,000	07/06/2023
100179858		DES PLAINES	IL		11/22/2024	7.000	167,981		(19)				355,000	10/15/2024
100169961		JACKSONVILLE	FL		11/08/2024	7.750	167,982		(3)				242,000	10/07/2024
100055667		SAN DIEGO	CA		03/23/2021	4.500	167,988						680,000	12/31/2020
100184372		EUGENE	OR		12/16/2024	8.000	167,992		(8)				207,000	10/15/2024
100035949		SAVAGE	MN		08/27/2019	5.875	167,993						217,700	05/02/2019
100135892		BALTIMORE	MD		11/13/2023	7.874	167,993						240,000	10/20/2023
100130127		NETHERLANDS	NLD		09/26/2023	6.200	167,995					(11,046)	257,251	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100030976		MATTESON	IL		03/29/2019	4.375	167,995						205,000	08/31/2021
100185078		SAN DIEGO	CA		12/20/2024	9.250	167,996		(4)				420,000	11/25/2024
100184506		KEARNY	NJ		12/17/2024	9.250	167,997		(15)				540,074	11/04/2024
100185810		YUMA	AZ		12/26/2024	8.750	167,998		(2)				201,000	11/01/2024
100119944		MIAMI	FL		08/10/2023	8.624	167,999						305,000	06/14/2023
100112763		SOUTHLAKE	TX		06/29/2023	5.875	168,002						1,300,000	04/07/2023
100090060		ATLANTA	GA		01/13/2023	9.750	168,005						210,000	11/09/2022
100100073		MEMPHIS	TN		03/28/2023	7.874	168,007						243,500	02/13/2023
100152826		BAYTOWN	TX		05/22/2024	7.125	168,009						259,000	04/26/2024
100099997		KINGSVILLE	TX		03/28/2023	8.125	168,014						238,000	03/03/2023
3340074500		BLOOMINGBURG	NY		05/17/2024	9.000	168,014						1,940,000	04/11/2024
100169365		KINGSLAND	GA		09/27/2024	9.875	168,029						231,000	08/14/2024
100116188		LOS BANOS	CA		07/20/2023	3.990	168,036						428,000	03/01/2024
100119019		SELMA	TX		07/27/2023	6.999	168,039						285,000	06/23/2023
100141589		POMPANO BEACH	FL		01/30/2024	7.999	168,056		(68)				331,000	01/02/2024
100091519		STATESVILLE	NC		01/20/2023	8.010	168,073		1,779				220,000	12/16/2022
100065333		CLIFTON	VA		07/28/2021	4.000	168,080						448,000	05/24/2021
100145563		UNITED KINGDOM	GBR		03/12/2024	3.390	168,089		7,584			(3,626)	170,000	03/04/2020
100174709		MISSION	TX		10/31/2024	9.750	168,096						212,000	02/20/2024
3340074239		MIAMI	FL		05/17/2024	9.913	168,098						1,270,000	03/22/2024
100172636		HEBRON	IN		10/24/2024	9.125	168,108						586,000	09/13/2024
100076107		SPRING	TX		01/07/2022	4.250	168,115						215,000	10/29/2021
100076133		BIG BEAR LAKE	CA		01/07/2022	4.375	168,126						330,000	11/03/2021
100184660		MOUNTAIN VILLAGE	CO		12/17/2024	8.125	168,130		(25)				2,683,043	10/29/2024
100026458		MADERA	CA		09/26/2018	4.380	168,132						246,000	06/14/2018
100071593		MAPLEWOOD	MN		10/14/2021	4.875	168,150						242,000	05/19/2021
100025639		HOFFMAN ESTATES	IL		09/20/2018	4.625	168,157						239,000	05/28/2021
100091579		BATON ROUGE	LA		03/07/2023	8.999	168,160						247,000	01/06/2023
100120543		LIBERTY HILL	TX		08/18/2023	7.999	168,169						290,000	07/27/2023
100028438		PINON HILLS	CA		10/26/2018	4.625	168,175						261,250	06/04/2018
100029591		TACOMA	WA		10/26/2018	3.750	168,178						247,000	06/10/2018
100088133		PORT WENTWORTH	GA		10/25/2022	7.375	168,183						231,000	09/09/2022
100165972		PHOENIX	AZ		09/06/2024	6.875	168,184						330,000	08/08/2024
100156926		READING	PA		06/27/2024	7.750	168,189						308,000	05/08/2024
100068586		ROTTERDAM	NLD		08/30/2021	7.815	168,198					(11,060)	232,000	12/01/2023
100113459		YONKERS	NY		06/29/2023	3.880	168,202						475,000	05/16/2022
100043156		LAKESIDE	CA		05/28/2020	8.875	168,208						675,000	04/21/2020
100028852		GREEN COVE SPRINGS	FL		10/26/2018	4.125	168,210						261,250	05/30/2018
100071757		MERIDEN	CT		10/14/2021	4.375	168,224						225,000	08/20/2021
100025066		LAS VEGAS	NV		09/20/2018	4.625	168,225						178,505	04/30/2018
100053999		PORTAGE DES SIOUX	MO		03/23/2021	8.000	168,241						220,000	01/03/2021
100031536		ROSEVILLE	CA		03/29/2019	3.000	168,250						275,000	12/07/2018
100151842		GREENSBORO	GA		05/10/2024	8.750	168,261						230,000	04/18/2024
100102970		JACKSONVILLE	FL		06/22/2023	7.875	168,269						278,000	02/17/2023
100102971		JACKSONVILLE	FL		06/22/2023	7.875	168,270						278,000	02/15/2023
100078848		DAVENPORT	FL		02/24/2022	3.499	168,284						265,000	02/03/2022
100113702		LINDSAY	CA		06/29/2023	5.750	168,285		2,153				379,000	05/16/2022
100086277		BREDA	NLD		08/29/2022	3.900	168,301					(11,066)	280,000	12/01/2023
100086270		BREDA	NLD		08/29/2022	3.600	168,301					(11,066)	275,000	12/01/2023
100134556		VINELAND	NJ		10/30/2023	8.999	168,310						280,000	08/31/2023
100050310		ROOSEVELT	NY		11/20/2020	4.125	168,320						427,500	07/31/2020
100049489		UPPER MARLBORO	MD		11/20/2020	5.250	168,323						204,250	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119084		ROGERS	AR		07/27/2023	7.999	168,324						347,000	06/20/2023
100043903		GARDENA	CA		08/19/2020	7.205	168,324						522,500	12/04/2019
100138035		NEW ORLEANS	LA		12/13/2023	8.875	168,337						218,000	11/10/2023
100149123		SHELBY TOWNSHIP	MI		04/22/2024	8.125	168,338						270,000	02/29/2024
100103198		PENNS GROVE	NJ		04/21/2023	8.103	168,345						220,000	03/22/2023
100131773		GASTON	SC		10/06/2023	7.000	168,350						210,000	06/28/2022
100054104		MAYBROOK	NY		03/23/2021	4.125	168,359						175,000	12/31/2020
100054827		ORO VALLEY	AZ		03/23/2021	3.625	168,365						416,000	01/05/2021
100144724		UNITED KINGDOM	GBR		03/12/2024	3.390	168,367		7,823			(3,698)	170,000	01/29/2020
100031317		ELIZABETH	NJ		03/29/2019	3.375	168,397						190,000	03/29/2018
3310091137		NORTH MYRTLE BEACH	SC		12/19/2024	8.582	168,399						810,000	11/12/2024
100117442		LAS VEGAS	NV		07/20/2023	6.625	168,417						406,000	03/01/2024
100178421		ORLANDO	FL		11/21/2024	6.375	168,419		(1)				514,000	09/03/2024
100117403		SAN MARCOS	TX		07/20/2023	4.000	168,422						295,000	03/01/2024
100119910		GREENVILLE	SC		08/10/2023	8.000	168,423						260,000	05/23/2023
100019865		FAIRFAX	VA		07/30/2018	5.000	168,429						315,000	05/14/2018
100151428		EGG HARBOR CITY	NJ		05/10/2024	7.500	168,430						220,000	03/28/2024
100078821		RALEIGH	NC		02/24/2022	3.874	168,431						260,000	01/31/2022
100102950		HAZEL CREST	IL		06/22/2023	9.625	168,431						222,000	12/22/2022
100141881		BRENTWOOD	TN		03/27/2024	7.750	168,434						742,000	03/13/2024
100151730		PITTSBURGH	PA		05/10/2024	8.750	168,436						205,000	04/18/2024
100049696		LANCASTER	CA		11/20/2020	4.500	168,450						251,750	07/31/2020
100029087		TEMPE	AZ		10/26/2018	4.250	168,457						232,750	06/08/2018
100110762		ALABASTER	AL		08/11/2023	7.375	168,457						225,000	06/30/2023
3310073014		SAN ANTONIO	TX		07/19/2024	9.366	168,461						1,100,000	04/16/2024
100144762		UNITED KINGDOM	GBR		03/12/2024	3.390	168,473		7,833			(3,666)	170,000	02/14/2020
100165083		PHILADELPHIA	PA		08/28/2024	6.999	168,475						225,000	07/19/2024
100178208		OCEAN ISLE BEACH	NC		11/19/2024	6.250	168,484						255,000	09/30/2024
100112464		STANTON	CA		06/29/2023	3.625	168,497						620,000	05/16/2022
100129947		ROCKFORD	TN		09/27/2023	7.563	168,506						278,000	08/18/2023
100064874		SUMMERVILLE	SC		07/14/2021	4.375	168,506						216,000	05/12/2021
100102123		LITHONIA	GA		04/14/2023	7.999	168,517						254,000	03/10/2023
100128836		ROCHESTER	MN		09/21/2023	9.875	168,524						214,000	08/04/2023
100064895		COVINGTON	GA		07/14/2021	4.250	168,525						246,000	05/21/2021
100116987		NEW LONDON	CT		07/20/2023	4.500	168,526						390,000	03/01/2024
100156060		OLDSMAR	FL		06/18/2024	9.750	168,530						445,000	05/01/2024
100177992		TUCSON	AZ		11/19/2024	8.150	168,536						807,000	08/28/2024
100013862		BROOKLYN PARK	MN		05/25/2017	4.625	168,545						209,000	01/31/2017
100136096		SALT LAKE CITY	UT		12/18/2023	8.750	168,546						480,000	11/14/2023
100133082		HOUSTON	TX		11/29/2023	8.000	168,547						242,000	10/13/2023
100184385		BRENHAM	TX		12/16/2024	7.375	168,547		(1)				257,000	09/25/2024
100043015		EASTON	PA		05/28/2020	5.875	168,553						309,000	03/27/2020
100087420		VAN	TX		10/25/2022	5.750	168,553						260,000	05/02/2022
100165142		UNITED KINGDOM	GBR		08/27/2024	6.490	168,554					(10,004)	260,000	07/26/2024
100013807		NEW BEDFORD	MA		05/25/2017	4.125	168,555						225,000	01/31/2017
100083412		ROOSENDAAL	NLD		05/27/2022	3.550	168,560					(11,083)	217,000	12/01/2023
3500112688		BOYNTON BEACH	FL		11/27/2024	8.195	168,563						1,350,000	10/17/2024
100160408		LEXINGTON	KY		07/19/2024	8.625	168,568						215,000	05/09/2024
100181608		NEW HILL	NC		12/09/2024	8.040	168,576		8				360,000	10/25/2024
100119776		COVINGTON	KY		08/08/2023	8.143	168,580						220,000	07/03/2023
3340061659		CHICAGO	IL		04/05/2024	9.385	168,592						644,000	09/29/2023
100169986		FAYETTEVILLE	WV		11/08/2024	7.500	168,596						220,000	10/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149773		BALTIMORE	MD		04/26/2024	8.150	168,598						220,000	03/08/2024
100117011		MELBOURNE	FL		07/20/2023	5.375	168,624						330,000	03/01/2024
100114956		NASHVILLE	TN		07/14/2023	7.875	168,636						215,000	06/14/2023
100154214		MARANA	AZ		07/11/2024	8.000	168,638						335,000	06/06/2024
100156199		DUNEDIN	FL		06/20/2024	9.250	168,654						205,000	05/09/2024
100048828		MIAMI	FL		11/20/2020	4.625	168,660						332,500	07/31/2020
100068347		MOORESVILLE	NC		08/25/2021	3.875	168,662						250,000	06/04/2021
100149716		WILKES-BARRE	PA		04/26/2024	8.510	168,665						235,000	03/26/2024
100064918		NORTH BEACH	MD		07/14/2021	4.625	168,677						229,000	05/14/2021
100156924		READING	PA		06/27/2024	7.750	168,692						284,000	05/08/2024
100164522		FORT WORTH	TX		08/21/2024	7.500	168,693						324,000	06/14/2024
100043057		ANTIOCH	CA		05/28/2020	3.750	168,694						470,000	03/30/2020
100017035		FORT LEE	NJ		05/16/2018	4.750	168,716						315,000	02/06/2018
100174575		MOUNTAIN GROVE	MO		10/31/2024	8.125	168,719						370,000	01/23/2024
100100618		BRADENTON	FL		04/27/2023	8.500	168,730						280,000	03/20/2023
100126962		BOYNTON BEACH	FL		08/30/2023	8.590	168,743						250,000	05/16/2022
100176169		SPRING	TX		12/20/2024	7.000	168,744						245,000	10/08/2024
100110777		DARTFORD	GBR		06/28/2023	6.640	168,749					(3,060)	460,000	06/14/2023
100102075		LOUISVILLE	KY		04/14/2023	8.999	168,757						205,000	02/16/2023
100013433		PALMDALE	CA		05/25/2017	4.875	168,758						229,000	01/31/2017
100054988		DES PLAINES	IL		03/23/2021	3.500	168,762						300,000	01/03/2021
100079891		ZEPHYRHILLS	FL		04/08/2022	4.875	168,764						245,000	01/13/2022
3310083771		KNOXVILLE	TN		09/18/2024	9.289	168,765						1,160,000	08/12/2024
100068010		WINTERVILLE	GA		09/23/2021	4.125	168,766						226,000	08/06/2021
100014575		OTSEGO	MI		09/27/2017	4.250	168,767						340,000	07/29/2017
100049561		FRESNO	CA		11/20/2020	4.125	168,770						252,700	07/31/2020
100143568		SAVANNAH	GA		02/21/2024	7.800	168,780						208,000	01/30/2024
100031647		LYNWOOD	CA		03/29/2019	3.375	168,781						347,800	12/07/2018
100159477		SAINT LOUIS	MO		07/15/2024	7.500	168,800						228,000	05/16/2024
100149959		ASHEBORO	NC		06/07/2024	9.625	168,804						258,000	04/19/2024
100078253		NOKOMIS	FL		02/10/2022	5.000	168,812						1,440,000	01/21/2022
100057549		WESTMINSTER	MD		06/30/2021	3.250	168,813						253,000	04/30/2021
100087635		TILBURG	NLD		09/27/2022	1.000	168,819					(11,101)	560,000	12/01/2023
100067454		EPHRATA	PA		09/23/2021	4.375	168,824						232,000	07/12/2021
100064870		DENVER	PA		07/14/2021	4.500	168,828						224,000	05/14/2021
100175450		KANSAS CITY	MO		12/23/2024	7.500	168,839		(2)				209,000	05/30/2024
100067756		BOILING SPRINGS	SC		09/23/2021	4.125	168,852						246,000	07/28/2021
100143071		BURGHILL	OH		02/14/2024	10.250	168,864						238,000	12/22/2023
100027995		EATONVILLE	WA		10/26/2018	4.625	168,887						365,750	06/11/2018
100150205		BOCA RATON	FL		04/30/2024	7.000	168,891						568,000	03/29/2024
100028676		RICHFIELD	MN		10/26/2018	5.125	168,908						223,250	06/01/2018
100139010		MIAMI	FL		12/21/2023	4.500	168,916						525,000	06/09/2022
100116782		PHILADELPHIA	PA		07/20/2023	4.375	168,922						275,000	03/01/2024
100011221		CHICAGO	IL		12/23/2016	9.150	168,926						260,000	10/31/2016
100117156		PEMBROKE PINES	FL		07/20/2023	8.126	168,927						220,000	03/01/2024
100117054		ARNOLD	MO		07/20/2023	5.750	168,933						260,000	03/01/2024
100071857		SAN ANTONIO	TX		10/14/2021	4.750	168,940						221,000	08/25/2021
100165261		FORT WORTH	TX		08/29/2024	7.499	168,944						313,000	08/06/2024
100067995		GREENACRES	FL		09/23/2021	4.125	168,954						205,000	07/30/2021
100185978		CHICAGO	IL		12/26/2024	8.999	168,958		(1)				192,000	11/01/2024
100147169		UNITED KINGDOM	GBR		03/27/2024	6.940	168,958					(1,593)	190,000	03/05/2024
100120169		CITRUS SPRINGS	FL		08/14/2023	8.250	168,973						245,000	07/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155322		ALLENTOWN	PA		07/19/2024	8.000	168,974						215,000	02/08/2024
100168736		FORT LAUDERDALE	FL		09/26/2024	7.500	168,982						217,000	08/06/2024
100153074		MARTINSBURG	WV		06/27/2024	8.000	168,988						218,000	05/29/2024
3340067749		CHICAGO	IL		06/14/2024	9.350	168,989						720,000	12/22/2023
100136420		KATY	TX		11/20/2023	7.500	168,991						318,000	09/22/2023
100054756		NORFOLK	MA		03/23/2021	4.125	168,996						425,000	12/31/2020
100100982		CONROE	TX		04/28/2023	4.250	169,002						345,000	12/02/2021
100185876		HAMPSHIRE	IL		12/26/2024	6.999	169,004		2				230,000	10/17/2024
100182322		NEWBERRY	FL		12/12/2024	5.500	169,004		19				380,000	09/23/2024
100045915		ORLANDO	FL		11/25/2020	4.125	169,010						309,700	08/07/2020
100049899		FEDERAL WAY	WA		11/20/2020	4.375	169,011						399,000	07/31/2020
100164970		COCOA	FL		08/28/2024	7.749	169,011						213,000	08/13/2024
100103166		SCHENECTADY	NY		04/21/2023	8.025	169,013						276,000	03/29/2023
100089682		HOOGEVEEN	NLD		11/29/2022	5.000	169,026						310,000	12/01/2023
100180829		UTRECHT	NLD		10/28/2024	5.200	169,026						272,000	10/24/2024
100174390		ELMWOOD PARK	NJ		10/31/2024	8.625	169,027						548,000	08/20/2024
100038476		DUBLIN	IRL		09/27/2019	4.650	169,029						315,000	11/30/2018
100136361		CALABASH	NC		11/20/2023	5.750	169,029						345,000	09/22/2023
100110940		MORENO VALLEY	CA		06/29/2023	6.500	169,047						441,000	05/15/2022
100112923		MASTIC	NY		06/29/2023	3.875	169,063		3,482				422,500	05/16/2022
100060264		QUAKERTOWN	PA		06/25/2021	4.000	169,064						255,000	03/31/2021
100055787		ALBRIGHTSVILLE	PA		03/23/2021	3.500	169,065						180,000	01/06/2021
100026913		CAMP SPRINGS	MD		09/26/2018	2.000	169,065						303,000	06/14/2018
100112564		BOSTON	MA		06/29/2023	7.000	169,075						1,115,000	06/09/2022
100031598		PALMDALE	CA		03/29/2019	3.000	169,076						299,000	12/07/2018
100185553		VICTORIA	TX		12/20/2024	9.250	169,090		(13)				665,000	09/06/2024
3340075069		SOUTH HOLLAND	IL		06/04/2024	9.653	169,092						610,000	04/27/2024
100128024		CINCINNATI	OH		09/08/2023	8.500	169,093						200,000	09/16/2022
100163297		SACRAMENTO	CA		08/13/2024	8.625	169,099						350,000	07/11/2024
100134343		MARTELLE	IA		10/27/2023	8.750	169,101						275,000	09/01/2023
100173862		LEAGUE CITY	TX		10/31/2024	6.875	169,106						340,000	08/28/2024
100046298		REDMOND	OR		11/25/2020	4.000	169,107						305,397	08/31/2020
100110231		AUBREY	TX		06/30/2023	6.624	169,112						370,000	05/04/2023
100128035		STEUBEN	ME		09/08/2023	8.500	169,115						195,000	10/31/2022
100155248		GLASGOW	KY		07/19/2024	8.875	169,122						212,000	10/13/2023
100128276		BORON	CA		09/14/2023	8.625	169,129						221,000	08/11/2023
100150054		ELYRIA	OH		06/14/2024	7.875	169,131						217,000	04/26/2024
100149005		SEGUIN	TX		04/19/2024	7.875	169,139						265,000	02/22/2024
100049142		ADDISON	IL		11/20/2020	4.375	169,145						266,000	07/31/2020
100136017		WACO	TX		11/16/2023	8.999	169,151						200,000	10/04/2023
100155994		NEWBURGH	NY		06/18/2024	7.750	169,155						219,000	04/29/2024
100109633		PLANO	TX		06/14/2023	7.375	169,156						560,000	05/09/2023
100011181		EAST FALMOUTH	MA		12/23/2016	1.633	169,162						305,000	10/31/2016
3340078370		OCALA	FL		07/29/2024	9.208	169,178						660,000	06/13/2024
100156925		READING	PA		06/27/2024	7.750	169,179						281,000	05/08/2024
100100492		PRAIRIE GROVE	AR		04/27/2023	6.500	169,181						296,000	04/29/2022
100153019		WARNER ROBINS	GA		06/27/2024	8.375	169,185						230,000	05/15/2024
100090058		CAPE CORAL	FL		01/13/2023	7.750	169,195						405,000	11/14/2022
100089278		LITTLE ELM	TX		01/26/2023	9.124	169,195						460,000	10/21/2022
100169582		MONTGOMERY	AL		09/30/2024	7.125	169,206						215,000	06/27/2024
100136045		MELBOURNE	FL		11/16/2023	9.375	169,208		(73)				245,000	10/20/2023
100084700		CHICAGO	IL		08/02/2022	8.125	169,209						209,999	06/30/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011788		SIMPSONVILLE	SC		03/08/2017	5.000	169,210						205,000	09/02/2016
100084658		SPRINGFIELD	IL		08/02/2022	8.999	169,219						227,500	06/22/2022
100084636		MIDDLEBURG	FL		08/02/2022	7.249	169,229						227,000	06/27/2022
100043321		CHICAGO	IL		08/13/2020	3.000	169,240						223,470	05/31/2020
100169970		KENT	WA		11/08/2024	7.875	169,249						225,000	09/20/2024
100151481		YUKON	OK		05/10/2024	6.375	169,249						236,000	03/26/2024
100025741		IMPERIAL	CA		09/20/2018	3.750	169,256						217,550	04/30/2018
100159834		COCONUT CREEK	FL		08/16/2024	8.875	169,259						277,000	11/22/2023
100161827		PHILADELPHIA	PA		07/31/2024	7.580	169,264						240,000	06/10/2024
100152915		LAS VEGAS	NV		05/22/2024	7.750	169,273						233,000	05/01/2024
100065190		WEST SACRAMENTO	CA		07/14/2021	3.625	169,289						297,000	05/24/2021
100176590		INDEPENDENCE	MO		11/15/2024	8.499	169,293		(20)				215,000	09/23/2024
100169544		SOUTH ELGIN	IL		09/30/2024	8.125	169,302		(32)				236,000	06/21/2024
100127178		BRADENTON	FL		08/30/2023	6.000	169,310						655,000	05/15/2022
100109086		HIALEAH GARDENS	FL		06/05/2023	9.125	169,314						245,000	04/21/2023
100048746		UNIONDALE	NY		11/20/2020	3.625	169,322						346,750	07/31/2020
100131610		COCOA BEACH	FL		10/06/2023	7.125	169,333						408,000	07/14/2023
3340065090		WILLIS	TX		03/21/2024	9.282	169,335						640,000	12/08/2023
3340065091		WILLIS	TX		03/21/2024	9.282	169,335						640,000	12/08/2023
100135483		MILLVILLE	DE		11/13/2023	5.990	169,337						375,000	09/14/2023
100071838		FOREST	VA		10/14/2021	4.125	169,345						226,500	08/27/2021
100030274		MONTGOMERY	AL		12/20/2018	5.375	169,379						285,000	09/30/2018
100053850		HARTWICK	NY		03/23/2021	8.350	169,384						160,000	01/04/2021
100173085		BROOKLYN	NY		10/25/2024	7.374	169,388						440,000	09/13/2024
100127385		CHESAPEAKE	VA		08/30/2023	2.875	169,389						505,000	06/04/2022
100103577		JONESBORO	GA		05/08/2023	9.499	169,393		(10)				224,000	03/25/2023
100168824		UNITED KINGDOM	GBR		09/26/2024	5.790	169,395					(12,138)	185,000	08/30/2024
100030180		OCEANSIDE	CA		12/20/2018	3.250	169,405						505,000	09/17/2018
100150843		ALBUQUERQUE	NM		05/08/2024	6.624	169,406						233,000	03/22/2024
100090111		ALEXANDRIA	VA		01/13/2023	10.124	169,408						212,000	11/23/2022
100044293		MCKELUMNE HILL	CA		08/19/2020	5.080	169,409						194,750	01/21/2020
100014276		PALM DESERT	CA		09/27/2017	6.625	169,410						229,000	07/27/2017
100139388		PHILADELPHIA	PA		12/28/2023	8.570	169,431						260,000	11/30/2023
100103229		JACKSONVILLE	FL		04/26/2023	8.750	169,431		(11)				245,000	04/01/2023
100111792		TEMPLE HILLS	MD		06/29/2023	6.250	169,433						415,000	06/05/2022
100102046		PHILADELPHIA	PA		04/14/2023	9.875	169,439						200,000	02/16/2023
3300005031		NAPLES	FL		06/24/2024	9.445	169,442						610,000	03/01/2024
100165251		FORT MYERS	FL		08/29/2024	7.999	169,443		(21)				203,000	08/01/2024
100103688		GARLAND	TX		05/08/2023	7.999	169,450						242,000	03/23/2023
100091216		SMITHFIELD	NC		01/31/2023	9.200	169,471		(74)				215,000	10/20/2022
100175976		GREER	SC		11/14/2024	5.990	169,480						245,000	09/23/2024
100185801		MONTOURSVILLE	PA		12/26/2024	8.250	169,502		(2)				220,000	09/18/2024
100153870		CHICAGO	IL		06/05/2024	7.625	169,516						250,000	05/08/2024
100115224		KANSAS CITY	MO		07/17/2023	7.020	169,526						240,000	06/12/2023
100132739		ROCKFORD	IL		11/03/2023	8.625	169,572						225,000	07/28/2023
100126400		BALTIMORE	MD		08/30/2023	8.000	169,584						225,000	08/02/2023
100081423		YAKIMA	WA		03/18/2022	3.500	169,587						410,000	01/05/2022
3340078380		CAPE CORAL	FL		08/19/2024	9.028	169,589						718,000	06/09/2024
100153406		ROCK HILL	NY		05/30/2024	7.870	169,590						220,000	04/19/2024
100043180		MCLEAN	VA		05/28/2020	6.000	169,618						310,000	03/30/2020
100154200		BELLEVUE	NE		07/11/2024	7.750	169,622						255,000	06/18/2024
100027803		BOCA RATON	FL		10/26/2018	4.000	169,635						272,650	06/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130412		ATLANTIC CITY	NJ		09/28/2023	8.624	169,639						220,000	09/15/2023
100088031		ATLANTA	GA		10/25/2022	8.125	169,643						265,000	09/23/2022
100054563		GALLOWAY	NJ		03/23/2021	4.524	169,659						172,000	01/05/2021
100174489		OPA LOCKA	FL		10/31/2024	7.000	169,674						536,000	10/10/2024
100071547		PORTLAND	OR		10/14/2021	4.125	169,676						404,000	05/22/2021
100164290		KILLEEN	TX		08/21/2024	7.624	169,679						258,000	07/10/2024
100127372		WILMINGTON	VT		08/30/2023	2.875	169,695						520,000	06/03/2022
100175425		N RIDGEVILLE	OH		12/23/2024	8.125	169,699		(4)				232,000	06/24/2024
100043728		SARASOTA	FL		08/13/2020	6.000	169,702						169,100	12/17/2019
100060193		METAIRIE	LA		06/25/2021	4.000	169,705						350,000	04/09/2021
100047902		DELRAY BEACH	FL		11/20/2020	4.750	169,712						408,500	07/31/2020
100130340		YAKIMA	WA		09/28/2023	8.500	169,731						280,000	07/24/2023
100090039		WAITSBURG	WA		01/13/2023	8.000	169,731						243,000	11/02/2022
100103613		HOUSTON	TX		05/08/2023	8.125	169,750						210,000	03/14/2023
3340085676		CHICAGO	IL		10/23/2024	9.173	169,755						615,250	09/13/2024
100055475		ROCKY MOUNT	NC		03/23/2021	6.250	169,756						202,400	12/31/2020
100175866		WILKES-BARRE	PA		11/12/2024	7.770	169,759		391				225,000	09/23/2024
100178432		KATY	TX		11/21/2024	7.750	169,765		(16)				250,000	10/04/2024
100111944		PORTLAND	OR		06/29/2023	3.875	169,771						385,000	05/15/2022
100145141		UNITED KINGDOM	GBR		03/12/2024	3.150	169,792		7,947			(3,729)	170,000	05/01/2020
100043703		CAPITOL HEIGHTS	MD		08/13/2020	5.500	169,800						256,500	12/20/2019
100156858		INVERNESS	FL		06/27/2024	8.050	169,801						278,000	05/21/2024
100134628		PORT CHARLOTTE	FL		10/30/2023	8.000	169,802						284,000	09/20/2023
100119803		NEW ORLEANS	LA		08/08/2023	7.643	169,813						239,000	06/28/2023
100102963		MIAMI GARDENS	FL		06/22/2023	9.250	169,813						400,000	01/30/2023
100186737		KANSAS CITY	MO		12/31/2024	7.750	169,818		35				205,000	08/02/2024
100116770		SAYREVILLE	NJ		07/20/2023	4.500	169,822						370,000	03/01/2024
100081380		GLENPOOL	OK		03/18/2022	3.750	169,846						275,000	01/14/2022
100103344		ROOSENDAAL	NLD		04/28/2023	5.690	169,855					(11,169)	235,000	12/01/2023
100083374		DEN HAAG	NLD		05/27/2022	2.800	169,855					(11,169)	205,000	06/30/2024
100117162		HOUSTON	TX		07/20/2023	6.250	169,857						360,000	03/01/2024
100186749		LAKE CITY	FL		12/31/2024	7.875	169,862		35				210,000	08/19/2024
100011662		MIAMISBURG	OH		03/08/2017	5.457	169,864						180,000	09/02/2016
100142064		FORT PIERCE	FL		02/29/2024	8.125	169,896						260,000	02/05/2024
100046391		RIALTO	CA		11/25/2020	4.000	169,906						366,700	08/31/2020
100102973		JACKSONVILLE	FL		06/22/2023	8.125	169,907		(68)				235,000	01/30/2023
100156857		MILWAUKEE	WI		06/27/2024	7.927	169,912						240,000	05/23/2024
100135139		WESTMONT	IL		11/03/2023	9.000	169,913						215,000	10/10/2023
100146055		WASHINGTON	DC		03/19/2024	8.875	169,921						1,191,194	10/18/2023
100013400		TEMPE	AZ		05/25/2017	4.000	169,923						235,000	01/31/2017
100141099		TRENTON	NJ		01/30/2024	7.920	169,933						225,000	12/28/2023
100088033		ROSHARON	TX		10/25/2022	7.750	169,935						280,000	09/30/2022
100013587		PINSON	AL		05/25/2017	4.625	169,944						174,000	01/31/2017
100156711		ELSMERE	KY		06/26/2024	10.375	169,950						250,000	05/31/2024
100118840		BOLINGBROOK	IL		08/30/2023	8.875	169,960						218,000	07/03/2023
100080497		RYE	CO		03/10/2022	5.312	169,960						227,000	02/24/2022
100044080		CORAL SPRINGS	FL		08/19/2020	4.500	169,975						318,250	12/04/2019
100068239		SAINT PAUL	MN		08/25/2021	4.375	169,976						255,000	05/28/2021
100077860		TWICKENHAM	GBR		12/29/2021	4.990	169,994					(3,083)	400,000	12/23/2021
100167139		OSWEGO	NY		09/13/2024	8.375	170,000						199,000	07/09/2024
100100670		PENNSAUKEN	NJ		04/28/2023	5.750	170,002						240,000	09/03/2021
100103419		DOVER	DE		06/16/2023	8.500	170,014						215,000	05/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100148998		ATLANTIC BEACH	NY		04/19/2024	7.875	170,016						2,150,000	02/26/2024
100155368		WASHINGTON	DC		06/18/2024	9.375	170,020						680,000	03/18/2024
100174041		WILSON	NC		10/31/2024	8.750	170,030						194,000	07/30/2024
100028924		LAKE WORTH	FL		10/26/2018	5.000	170,030						218,500	06/02/2018
100025366		WEST PALM BEACH	FL		09/20/2018	4.375	170,053						239,400	04/30/2018
100029172		WATERBURY	CT		10/26/2018	4.000	170,054						128,250	05/31/2018
100031192		BAKERSFIELD	CA		03/29/2019	6.400	170,056						111,900	12/08/2018
100137329		BALTIMORE	MD		12/01/2023	9.874	170,064						215,000	11/02/2023
100108254		MERRILLVILLE	IN		05/24/2023	9.625	170,071						181,000	04/19/2023
100165967		SEBRING	FL		09/06/2024	7.499	170,073						211,000	08/21/2024
100091516		CHICAGO	IL		01/20/2023	8.773	170,084						350,000	01/04/2023
100076040		ST AUGUSTINE	FL		01/07/2022	4.250	170,085						230,000	10/21/2021
100132402		PINELLAS PARK	FL		11/03/2023	7.625	170,087						285,000	05/24/2023
100047704		BARRE	MA		11/20/2020	3.500	170,090						237,500	07/31/2020
100141594		TEXARKANA	TX		01/30/2024	8.625	170,108						230,000	12/23/2023
100068538		ROTTERDAM	NLD		08/30/2021	8.430	170,114					(11,186)	203,076	12/01/2023
100115199		SCRANTON	PA		07/17/2023	7.683	170,120						288,000	06/05/2023
100116757		CONROE	TX		07/20/2023	4.250	170,126						349,000	03/01/2024
100142008		CINCINNATI	OH		02/29/2024	8.875	170,129						230,000	01/19/2024
100142134		CLAYMONT	DE		02/29/2024	8.125	170,149						220,000	01/26/2024
100147304		S-GRAVENHAGE	NLD		03/27/2024	5.650	170,166					(7,706)	388,000	02/26/2024
100158825		NEW CASTLE	DE		07/10/2024	7.875	170,174						232,000	05/23/2024
100049713		TEMPLE HILLS	MD		11/20/2020	4.250	170,182						242,250	07/31/2020
100042971		BENICIA	CA		05/28/2020	4.000	170,187						440,000	04/22/2020
100136040		NORTH CHESTERFIELD	VA		11/16/2023	8.499	170,196						293,000	10/11/2023
100178386		TUCKER	GA		11/21/2024	6.999	170,206		(12)				313,500	10/22/2024
100049117		BROCKTON	MA		11/20/2020	5.000	170,210						285,000	07/31/2020
100026903		MORENO VALLEY	CA		09/26/2018	4.875	170,219						278,900	06/14/2018
100091262		MILWAUKEE	WI		01/31/2023	8.999	170,221						205,000	12/23/2022
100171778		JASPER	AL		10/17/2024	6.990	170,232						300,000	09/04/2024
100026862		CHICAGO	IL		09/26/2018	4.875	170,236						210,000	06/14/2018
100184548		LINCOLN	CA		12/17/2024	8.750	170,239		(6)				750,132	10/28/2024
100032919		DUBLIN	IRL		06/21/2019	4.650	170,242					(11,211)	176,715	11/30/2018
100024881		LAS VEGAS	NV		09/20/2018	4.875	170,243						294,500	04/30/2018
100081090		NEWTOWN SQUARE	PA		03/18/2022	3.500	170,248						370,000	02/16/2021
100053554		ARLINGTON	VA		03/23/2021	4.125	170,265						585,000	01/03/2021
100116254		HICKORY	NC		07/20/2023	5.125	170,271						238,000	03/01/2024
100016539		GROTON	CT		04/10/2018	5.250	170,274						249,900	02/08/2018
100164720		NAPERVILLE	IL		08/23/2024	8.375	170,281						200,000	07/01/2024
100142129		CLAYMONT	DE		02/29/2024	8.125	170,281						220,000	01/26/2024
100120403		MILWAUKEE	WI		08/18/2023	8.250	170,309						293,000	07/24/2023
100081495		MUSTANG	OK		03/18/2022	3.375	170,319						248,000	01/19/2022
100179680		MAGNOLIA	TX		11/21/2024	5.250	170,328						287,000	09/23/2024
100147261		SCRANTON	PA		03/28/2024	8.150	170,333						240,000	02/26/2024
100025310		CARSON CITY	NV		09/20/2018	4.625	170,335						204,250	04/30/2018
100161004		NORCROSS	GA		07/24/2024	7.625	170,338						216,000	06/07/2024
100179956		ELMENDORF	TX		11/25/2024	5.375	170,341		34				240,000	10/04/2024
100076190		LINCOLN	NE		01/07/2022	4.125	170,353						252,500	11/08/2021
100141788		PALMYRA	NJ		01/30/2024	9.499	170,354						216,000	12/15/2023
100175818		PORT JERVIS	NY		11/12/2024	7.100	170,359		515				225,000	09/24/2024
100118087		NORTH RIVERSIDE	IL		07/20/2023	10.375	170,360						232,000	03/01/2024
100049995		WASHINGTON	DC		11/20/2020	5.875	170,361						437,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3340077730		CAPE CORAL	FL		07/19/2024	9.314	170,365						796,000	05/24/2024
100173487		BERWICK	PA		10/29/2024	8.500	170,365						220,000	09/12/2024
100081511		HARKER HEIGHTS	TX		03/18/2022	3.999	170,373						245,000	02/01/2022
100157573		OUD-BEIJERLAND	NLD		06/28/2024	5.500	170,373					(5,774)	235,000	05/30/2024
100173619		GRONINGEN	NLD		10/29/2024	5.250	170,373					(7,502)	240,000	09/20/2024
100130126		NETHERLANDS	NLD		09/26/2023	6.200	170,373					(11,203)	257,749	12/01/2023
100173036		DAYTON	OH		10/25/2024	6.740	170,380		(16)				215,000	08/27/2024
100132613		SWARTZ CREEK	MI		11/03/2023	9.990	170,381						200,000	07/13/2023
100126659		DOVER	NH		08/30/2023	4.000	170,385						420,000	05/15/2022
100128501		TITUSVILLE	FL		09/15/2023	8.990	170,421						228,000	07/21/2023
100151148		SAINT LOUIS	MO		05/09/2024	8.999	170,425						210,000	04/17/2024
3310051006		THE BRONX	NY		04/27/2023	8.687	170,433						895,000	03/16/2023
100081426		AUBURN	AL		03/18/2022	3.875	170,435						235,000	12/23/2021
100019950		FREDERICK	MD		07/30/2018	5.250	170,440						252,000	05/09/2018
100120416		BALTIMORE	MD		08/18/2023	8.499	170,441						160,000	10/31/2023
100030235		UPPER MARLBORO	MD		12/20/2018	4.125	170,448						380,000	09/30/2018
100163833		WYANDOTTE	MI		09/27/2024	8.875	170,451						224,000	08/12/2024
100024609		LINDENHURST	NY		09/20/2018	5.125	170,455						299,250	04/30/2018
100083205		MARBLETON	WY		05/26/2022	7.272	170,477						230,000	05/11/2022
100103043		SHAKER HEIGHTS	OH		06/22/2023	8.625	170,478						224,000	03/15/2023
100172146		PHILADELPHIA	PA		10/17/2024	7.999	170,478						250,000	09/24/2024
100144645		UNITED KINGDOM	GBR		01/25/2024	6.940	170,486					(2,444)	292,500	01/08/2024
100114611		BELDING	MI		06/29/2023	7.875	170,499						258,000	05/19/2023
100054427		LAUREL	MD		03/23/2021	3.500	170,500						275,000	01/03/2021
100011665		WESLEY CHAPEL	FL		03/08/2017	3.375	170,508						222,000	09/03/2016
100047114		HENDERSON	NV		11/20/2020	6.375	170,518						452,105	07/31/2020
100176231		EDWARDSVILLE	PA		12/20/2024	8.875	170,523		(4)				235,000	11/27/2024
100144635		TORRINGTON	CT		03/13/2024	6.625	170,532						238,000	02/09/2024
100081056		PLANO	TX		03/18/2022	3.500	170,544						263,000	01/18/2022
100088947		LAS VEGAS	NV		11/15/2022	7.749	170,544						245,000	10/07/2022
100176082		DEXTER	IA		12/20/2024	9.625	170,557		(5)				188,000	11/15/2024
3340073440		STUART	FL		04/12/2024	9.445	170,557						774,000	03/14/2024
100045937		FENTON	MO		11/25/2020	8.000	170,558						133,000	08/31/2020
100044198		DELTONA	FL		08/19/2020	6.000	170,560						218,500	01/20/2020
100151767		DURHAM	NC		05/10/2024	8.625	170,562						216,500	04/22/2024
100154860		PATTERSON	NY		07/19/2024	8.250	170,568						230,000	02/22/2024
100116835		LAWRENCEVILLE	GA		07/20/2023	4.000	170,569						336,000	03/01/2024
100026937		JUPITER	FL		09/26/2018	4.375	170,591						345,000	06/13/2018
100141497		MELBOURNE	FL		01/30/2024	9.375	170,595						225,000	12/13/2023
100130146		VILLA PARK	IL		11/15/2023	8.750	170,602						230,000	09/28/2023
100139783		UNITED KINGDOM	GBR		12/18/2023	7.390	170,606					(2,968)	300,000	10/06/2023
100128317		JONESBORO	GA		09/14/2023	7.999	170,609						240,000	08/24/2023
100174566		RAYTOWN	MO		10/31/2024	7.500	170,624						205,000	12/07/2023
100076167		NEW ORLEANS	LA		01/07/2022	4.125	170,637						235,000	10/08/2021
100026516		PITTSBURG	CA		09/26/2018	4.875	170,648						459,000	02/24/2022
100174636		PENNSAUKEN	NJ		10/31/2024	7.990	170,648						217,000	02/02/2024
100103085		TRENTON	NJ		04/21/2023	7.417	170,657		2,431				255,000	03/28/2023
100156981		UNITED KINGDOM	GBR		06/27/2024	5.740	170,670					(1,805)	180,000	05/31/2024
100161580		UNITED KINGDOM	GBR		07/29/2024	5.790	170,670					(4,704)	180,000	07/08/2024
100135737		LINCOLN	CA		11/10/2023	6.500	170,690						588,500	09/26/2023
100115208		BEVERLY	NJ		07/17/2023	8.148	170,692						240,000	06/14/2023
100134962		BALTIMORE	MD		10/30/2023	8.625	170,700						224,000	10/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100018330		DAVENPORT	IA		06/27/2018	5.000	170,701						255,000	03/30/2018
100165299		MODESTO	CA		08/29/2024	6.750	170,726						345,000	08/06/2024
100011820		OLDSMAR	FL		03/08/2017	4.750	170,728						223,000	09/02/2016
100185906		HELENA	AL		12/26/2024	6.499	170,735						235,000	12/10/2024
100111840		LIVONIA	MI		06/29/2023	6.375	170,736						440,000	06/03/2022
100132712		ORLANDO	FL		11/03/2023	8.125	170,737						246,000	07/28/2023
100012700		SAN BERNARDINO	CA		05/25/2017	4.625	170,762						195,000	01/31/2017
100172777		ALBUQUERQUE	NM		12/06/2024	7.250	170,763		(1)				210,000	11/05/2024
100154168		KINGSBURG	CA		07/11/2024	7.250	170,775						355,000	06/03/2024
100103127		AURORA	IL		04/21/2023	8.063	170,778						215,000	03/30/2023
100130005		ASHLAND	KY		09/27/2023	8.370	170,779						237,000	08/14/2023
100162513		BEAVER FALLS	PA		08/12/2024	7.625	170,788						215,000	06/21/2024
100103076		FORT WORTH	TX		06/22/2023	7.968	170,790						275,000	03/03/2023
100048863		KISSIMMEE	FL		11/20/2020	4.250	170,793						118,750	07/31/2020
3310085956		BROOKLYN	NY		10/31/2024	8.610	170,805						930,000	09/18/2024
100055521		BALTIMORE	MD		03/23/2021	4.625	170,808						169,000	01/03/2021
100129871		CLEVELAND HEIGHTS	OH		09/27/2023	8.128	170,815						240,000	08/29/2023
100087078		SAN JOSE DEL CABO	MEX		09/26/2022	8.433	170,826						273,943	09/08/2022
100137180		PHILADELPHIA	PA		11/28/2023	8.500	170,827						260,000	09/08/2023
100165146		UNITED KINGDOM	GBR		08/27/2024	5.790	170,827					(10,139)	220,000	08/02/2024
100132425		NORTH EAST	MD		11/03/2023	8.125	170,827						250,000	06/02/2023
100131877		DALLAS	TX		10/06/2023	8.125	170,851						217,000	09/20/2023
3340072387		LEHIGH ACRES	FL		05/23/2024	9.384	170,874						750,000	03/06/2024
100176136		HOUSTON	TX		12/20/2024	9.625	170,883		(4)				232,500	11/21/2024
100085137		ENSCHEDE	NLD		07/27/2022	4.000	170,891					(11,237)	261,250	06/30/2024
100078543		HEERHUGOWAARD	NLD		01/26/2022	3.350	170,891					(11,237)	207,928	12/01/2023
100083335		ROTTERDAM	NLD		05/27/2022	3.550	170,891					(11,237)	207,663	12/01/2023
100082749		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	2.850	170,891					(11,237)	237,000	12/01/2023
100161674		ZWIJNDRECHT	NLD		07/29/2024	5.650	170,891					(7,673)	220,000	07/22/2024
100077901		RAALTE	NLD		12/29/2021	3.250	170,891					(11,237)	208,081	12/01/2023
100084279		ROOSENDAAL	NLD		06/30/2022	3.700	170,891					(11,237)	225,000	12/01/2023
100099728		SCHIEDAM/VLAARDINGEN	NLD		02/27/2023	3.350	170,891					(11,237)	225,000	12/01/2023
100087632		HEERLEN	NLD		09/27/2022	5.100	170,891					(11,237)	207,191	12/01/2023
100180845		VLISSINGEN	NLD		11/27/2024	5.600	170,891					(3,416)	206,250	11/14/2024
100054923		WESTMINSTER	CO		03/23/2021	3.000	170,907						328,000	12/31/2020
100053472		MINT HILL	NC		03/23/2021	4.000	170,929						320,000	12/31/2020
100140783		ALBEMARLE	NC		01/22/2024	9.624	170,949						205,000	12/04/2023
100147302		AMSTERDAM	NLD		03/27/2024	4.580	170,955					(7,742)	352,325	06/30/2024
100102100		HOUMA	LA		04/14/2023	7.999	170,956						245,000	03/13/2023
100113245		EASLEY	SC		06/29/2023	5.875	170,963						689,900	07/05/2022
100067502		CAPE CORAL	FL		09/23/2021	4.375	170,982						237,000	06/29/2021
100014037		DAVIE	FL		05/25/2017	4.750	170,982						200,000	01/31/2017
100153853		TULARE	CA		06/05/2024	8.875	170,986						310,000	05/01/2024
100044644		RAMSEY	NJ		11/19/2020	4.875	171,002						374,400	08/16/2019
3310081829		ST. PETERSBURG	FL		08/26/2024	8.771	171,016						950,000	07/19/2024
100116219		WEST HARTFORD	CT		07/20/2023	4.500	171,017						414,000	03/01/2024
100027860		LYMAN	WY		10/26/2018	4.625	171,024						161,500	06/13/2018
100182283		KERNERSVILLE	NC		12/12/2024	5.750	171,030		12				255,000	10/07/2024
100047345		ELK GROVE	CA		11/20/2020	4.000	171,032						498,750	07/31/2020
100142579		MIRAMAR	FL		02/08/2024	7.875	171,038						380,000	12/18/2023
100150187		FORT WORTH	TX		04/30/2024	9.375	171,059						200,000	03/18/2024
100049632		LOS ANGELES	CA		11/20/2020	3.750	171,063						402,800	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173002		ROCKFORD	IL		10/25/2024	6.749	171,066		(12)				260,000	09/27/2024
100090370		SEASIDE HEIGHTS	NJ		02/03/2023	8.750	171,071						220,000	01/17/2023
3340074128		OLD FORGE	PA		04/12/2024	9.516	171,072						654,000	03/08/2024
3340091425		PATERSON	NJ		12/30/2024	8.796	171,072						1,520,000	11/25/2024
3340077157		LEHIGH ACRES	FL		07/29/2024	9.885	171,073						750,000	05/15/2024
100156709		ROUND LAKE PARK	IL		06/26/2024	9.499	171,075						191,000	06/06/2024
100180877		UNITED KINGDOM	GBR		11/27/2024	6.590	171,080					(2,186)	180,000	10/29/2024
100173551		UNITED KINGDOM	GBR		10/29/2024	5.690	171,082					(6,656)	180,000	10/21/2024
100088284		PORT NORRIS	NJ		10/17/2022	7.653	171,092						225,000	09/14/2022
100180901		UNITED KINGDOM	GBR		11/27/2024	5.550	171,092					(2,186)	180,000	11/13/2024
100079981		OCALA	FL		04/25/2022	5.250	171,096						240,000	01/12/2022
100115275		HICKORY	NC		07/17/2023	7.582	171,098						225,000	06/05/2023
100087667		ALBRIGHTSVILLE	PA		09/29/2022	7.749	171,099						220,000	06/21/2022
100043335		PHOENIX	AZ		08/13/2020	3.875	171,105						262,761	05/31/2020
100101673		HAMILTON TOWNSHIP	NJ		04/26/2023	6.625	171,119						257,500	03/27/2023
100067859		NORFOLK	VA		09/23/2021	4.375	171,129						247,000	07/29/2021
100084657		MYRTLE BEACH	SC		08/02/2022	8.000	171,140						220,000	06/24/2022
100032541		SLIGO	IRL		06/21/2019	4.250	171,144					(11,232)	255,701	11/30/2018
100118153		CORDOVA	TN		07/20/2023	7.667	171,161						230,000	03/01/2024
100043342		WALKERSVILLE	MD		08/13/2020	4.750	171,163						288,517	08/18/2019
100186687		SPANISH FORT	AL		12/31/2024	6.875	171,165		39				370,000	09/19/2024
100054887		GEORGETOWN	TX		03/23/2021	5.875	171,169						470,000	01/05/2021
100138002		SAN ANTONIO	TX		12/13/2023	5.625	171,171						257,000	10/18/2023
100029036		MIAMI	FL		10/26/2018	4.250	171,177						263,466	06/02/2018
100140745		ESSEX	MD		01/22/2024	8.499	171,195						225,000	12/15/2023
100153871		BALTIMORE	MD		06/05/2024	8.250	171,203						218,000	05/07/2024
100176873		MERRITT ISLAND	FL		11/15/2024	7.625	171,209						382,000	06/25/2024
100013222		GRIDLEY	CA		05/25/2017	4.000	171,214						200,000	01/31/2017
100071691		VIRGINIA BEACH	VA		10/14/2021	3.999	171,226						222,000	06/25/2021
100167031		NEW PORT RICHEY	FL		09/13/2024	8.250	171,226						195,000	07/24/2023
100132404		TUCSON	AZ		11/03/2023	8.125	171,260						265,000	05/31/2023
3410000550		STRATFORD	NJ		09/24/2024	8.916	171,266						1,260,000	08/15/2024
100102210		CABO SAN LUCAS	MEX		04/17/2023	10.420	171,270						300,789	03/15/2023
100012238		KISSIMMEE	FL		04/28/2017	4.500	171,270						223,000	04/18/2020
100149743		BOLINGBROOK	IL		04/26/2024	7.500	171,275						290,000	03/11/2024
100171771		WINNABOW	NC		10/17/2024	7.625	171,275						240,000	09/07/2024
100159598		MIAMI	FL		07/15/2024	7.990	171,279						210,000	05/29/2024
100159566		BOYNTON BEACH	FL		07/15/2024	7.750	171,305						224,000	06/06/2024
100161677		BREDA	NLD		07/29/2024	5.900	171,305					(7,692)	238,000	07/16/2024
100177718		CASTAIC	CA		11/19/2024	10.875	171,312		(33)				750,000	08/14/2024
100060260		PAWTUCKET	RI		06/25/2021	3.874	171,316						302,000	04/27/2021
100151754		HESPERIA	CA		05/10/2024	7.999	171,325		(18)				260,000	04/11/2024
100111083		HESPERIA	CA		06/29/2023	6.250	171,332						385,000	05/16/2022
100179693		WALKERSVILLE	MD		11/21/2024	6.624	171,355						230,000	10/15/2024
100081510		ANTIOCH	CA		03/18/2022	3.499	171,359						547,000	01/24/2022
100103122		KANSAS CITY	MO		04/21/2023	8.019	171,362						225,000	03/27/2023
100129901		PORTAGE	IN		09/27/2023	8.350	171,367						210,000	08/30/2023
100054568		COCOA	FL		03/23/2021	4.500	171,380						150,000	01/05/2021
100138277		SAN ANTONIO	TX		12/18/2023	10.500	171,382						262,000	11/02/2023
100048833		EFFORT	PA		11/20/2020	3.250	171,388						190,000	07/31/2020
100043209		DESERT HOT SPRINGS	CA		08/13/2020	4.125	171,398						267,965	05/31/2020
100149170		LAS VEGAS	NV		04/22/2024	7.125	171,402						235,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091407		EL PASO	TX		02/22/2023	7.750	171,419						330,000	11/17/2022
100126311		BETHLEHEM	PA		08/30/2023	7.860	171,433						210,000	07/28/2023
100083923		LAUREL	MD		07/12/2022	8.250	171,433						280,000	06/07/2022
100111938		MIDDLE RIVER	MD		06/29/2023	3.625	171,434						395,000	05/16/2022
100127038		ELKRIDGE	MD		08/30/2023	5.250	171,453						385,000	05/15/2022
100145463		UNITED KINGDOM	GBR		03/12/2024	3.390	171,460		8,048			(3,741)	186,000	04/15/2020
100161961		FREELAND	PA		07/31/2024	9.999	171,464						247,000	07/08/2024
100025822		PALMDALE	CA		09/20/2018	4.000	171,478						294,500	04/30/2018
100149710		SOUTH FALLSBURG	NY		04/26/2024	7.790	171,481						265,000	03/29/2024
100131732		HARRISONBURG	VA		10/06/2023	6.750	171,493						234,000	08/29/2022
100128004		FREDERICKSBURG	VA		09/08/2023	6.125	171,499						310,000	05/02/2022
100045872		PALATINE	IL		11/25/2020	3.625	171,505						210,900	08/07/2020
100049443		CHICAGO	IL		11/20/2020	4.625	171,507						114,000	07/31/2020
100084706		CORNVILLE	AZ		08/02/2022	6.875	171,520						305,000	07/11/2022
100162950		WEST MONROE	LA		08/12/2024	6.990	171,522						225,000	06/24/2024
100126947		SCHENECTADY	NY		08/30/2023	8.900	171,522						237,500	05/16/2022
100081215		MEMPHIS	TN		03/18/2022	3.625	171,523						440,000	01/05/2022
100176952		BROKEN ARROW	OK		11/15/2024	9.000	171,536		(19)				251,500	09/27/2024
100055178		MONROE	NC		03/23/2021	3.000	171,545						255,000	12/30/2020
100117792		EDMOND	OK		07/20/2023	7.250	171,576		2,708				272,000	03/01/2024
100127188		SCOTTSDALE	AZ		08/30/2023	6.625	171,576						765,000	04/08/2023
100100149		WATERBURY	CT		03/28/2023	8.500	171,578						234,000	02/28/2023
100076313		CHARLOTTE	NC		01/07/2022	4.125	171,582						235,000	11/01/2021
100038467		DUBLIN	IRL		09/27/2019	4.650	171,597					(11,251)	226,292	11/30/2018
3340069267		PHILLIPSBURG	NJ		02/26/2024	9.265	171,598						892,000	01/22/2024
100119052		CHICAGO	IL		07/27/2023	8.499	171,602						230,000	06/30/2023
100152867		COLUMBUS	OH		05/22/2024	9.499	171,602						220,000	04/12/2024
100155265		BAKERSFIELD	CA		07/19/2024	8.750	171,610						285,000	09/28/2023
100153841		HUMBLE	TX		07/10/2024	8.990	171,616						229,000	03/11/2024
100165090		UNITED KINGDOM	GBR		08/27/2024	5.790	171,617					(10,186)	275,000	08/14/2024
100019948		GLENSHAW	PA		07/30/2018	4.875	171,620						260,000	03/22/2018
100057696		BROOKHAVEN	PA		06/30/2021	4.375	171,624						240,000	04/12/2021
3340078373		NORTH PORT	FL		07/29/2024	9.208	171,635						720,000	06/10/2024
100175710		WAUKEGAN	IL		11/12/2024	6.999	171,640		(16)				215,000	10/22/2024
100103518		HARVEYS LAKE	PA		05/08/2023	8.875	171,643						224,000	03/17/2023
100117018		MIAMI	FL		07/20/2023	5.250	171,654						280,000	03/01/2024
100034177		DUBLIN	IRL		06/21/2019	5.150	171,659					(11,228)	324,424	11/30/2018
100117260		MANASSAS	VA		07/20/2023	6.990	171,661						268,000	03/01/2024
100071566		CHARLOTTE	NC		10/14/2021	4.125	171,662						296,000	05/20/2021
100165747		RAYMOND	WA		08/29/2024	7.250	171,668						259,000	07/01/2024
100031359		MAITLAND	FL		03/29/2019	4.375	171,682						248,000	12/07/2018
100025489		CAMBRIDGE	MN		09/20/2018	4.625	171,692						266,000	04/30/2018
100011260		ARLETA	CA		12/23/2016	6.090	171,694						450,000	10/31/2016
100070462		VALPARAISO	FL		09/23/2021	4.375	171,695						232,000	07/13/2021
100043461		SHEPHERDSVILLE	KY		08/13/2020	3.375	171,699						375,000	06/22/2023
100157720		TAMPA	FL		06/28/2024	8.875	171,707						230,000	05/07/2024
3310083173		HOLLYWOOD	FL		09/03/2024	8.498	171,715						819,000	08/13/2024
100138046		BAKERSFIELD	CA		12/13/2023	8.999	171,722						210,000	11/01/2023
100115388		TAYLOR	TX		07/17/2023	7.750	171,728						243,000	06/20/2023
100014556		SILVER SPRING	MD		09/27/2017	2.000	171,774						405,000	07/28/2017
100129953		MAYS LANDING	NJ		09/27/2023	8.063	171,774						210,000	08/22/2023
100012636		PEMBROKE PINES	FL		05/25/2017	5.000	171,775						325,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113142		BARTLETT	IL		06/29/2023	4.250	171,777						325,000	05/16/2022
100168711		KATY	TX		09/25/2024	7.374	171,795						240,000	08/29/2024
100078852		WINTER HAVEN	FL		02/24/2022	3.625	171,804						243,000	01/26/2022
100152587		CUMMING	GA		05/17/2024	7.500	171,806						475,000	02/23/2024
100011472		AVONDALE	AZ		12/23/2016	3.250	171,813						340,000	08/10/2016
100126385		EXETER	PA		08/30/2023	8.047	171,817		1,799				212,000	07/14/2023
100091252		BALTIMORE	MD		01/31/2023	8.499	171,821						240,000	12/22/2022
100079997		HOLLYWOOD	FL		04/25/2022	3.875	171,836						385,000	01/28/2022
100139345		WILLINGBORO	NJ		12/28/2023	8.720	171,837						240,000	11/22/2023
100086930		PAWLEYS ISLAND	SC		10/24/2022	7.500	171,843						223,000	09/08/2022
100000618		EVANSTON	IL		09/27/2016	5.500	171,844						250,000	08/25/2016
100081357		WEST VALLEY CITY	UT		03/18/2022	3.375	171,847						442,000	01/08/2022
100145428		UNITED KINGDOM	GBR		03/12/2024	3.390	171,860		8,042			(3,775)	185,000	05/22/2020
100067631		MADISON	AL		09/23/2021	4.000	171,861						235,000	07/29/2021
100170177		WESLEY CHAPEL	FL		10/08/2024	5.875	171,886						235,000	09/03/2024
100049856		DOSWELL	VA		11/20/2020	6.250	171,897						237,500	07/31/2020
100141207		HUDSON	FL		01/30/2024	8.875	171,899						240,000	10/30/2023
100120288		CONWAY	SC		08/18/2023	7.000	171,900						305,000	07/17/2023
100032160		LOS ANGELES	CA		03/29/2019	4.375	171,905						447,000	12/08/2018
100068374		RIO RANCHO	NM		08/25/2021	4.125	171,911						240,500	06/22/2021
100145420		UNITED KINGDOM	GBR		03/12/2024	3.390	171,912					(3,776)	180,011	01/28/2020
100089055		CICERO	IL		01/06/2023	8.875	171,914						300,000	11/09/2022
100128321		BALTIMORE	MD		09/14/2023	10.375	171,914						200,000	08/11/2023
100130324		WATERBURY	CT		09/28/2023	8.500	171,917						215,000	08/09/2023
100108313		NORFOLK	VA		05/24/2023	7.875	171,930		(37)				243,000	05/03/2023
100136617		MONAHANS	TX		11/22/2023	8.999	171,935						220,000	11/03/2023
100103048		CLARKSVILLE	TN		06/22/2023	7.875	171,940						292,500	03/21/2023
100029745		HUNTERSVILLE	NC		10/26/2018	4.625	171,950						359,005	05/31/2018
100165898		MEMPHIS	TN		08/30/2024	6.750	171,959						245,000	07/29/2024
100172762		PHILADELPHIA	PA		12/06/2024	6.875	171,981		4				248,000	10/29/2024
100146124		SALEM	NH		03/19/2024	9.250	171,983						628,947	10/30/2023
100079150		PAHOA	HI		02/24/2022	3.500	171,997						246,000	12/14/2021
100117328		LAS VEGAS	NV		07/20/2023	3.875	172,003						340,000	03/01/2024
100156185		HIALEAH	FL		06/20/2024	7.750	172,009						230,000	05/17/2024
100116431		ANDERSON	CA		07/20/2023	6.875	172,011						256,000	03/01/2024
100127949		HERMITAGE	TN		09/08/2023	6.750	172,013						292,000	10/27/2021
100026893		SACRAMENTO	CA		09/26/2018	4.500	172,019						275,000	06/15/2018
3310080842		SOUTH ORANGE	NJ		08/19/2024	9.051	172,022						1,200,000	07/26/2024
100078834		HOUSTON	TX		02/24/2022	4.250	172,036						230,000	01/12/2022
100013242		TOLLESON	AZ		05/25/2017	4.875	172,039						240,000	01/31/2017
100025052		EATONTOWN	NJ		09/20/2018	4.625	172,060						265,050	04/30/2018
100013147		MIRAMAR	FL		05/25/2017	4.625	172,061						155,000	01/31/2017
100076427		CHAPEL HILL	NC		12/23/2021	3.999	172,066						285,000	11/01/2021
100067529		BLUE SPRINGS	MO		09/23/2021	4.375	172,070						256,000	06/24/2021
100113421		NILES	IL		06/29/2023	3.600	172,098						410,000	05/16/2022
100139830		UNITED KINGDOM	GBR		12/18/2023	7.890	172,102					(3,034)	195,000	08/20/2021
100166047		GLENDALE	AZ		09/06/2024	8.750	172,103						370,000	08/23/2024
100174605		TAMPA	FL		10/31/2024	7.625	172,106						320,000	01/26/2024
100046153		OAKLAND PARK	FL		11/25/2020	3.000	172,107						269,000	02/02/2021
100185899		MIDDLE RIVER	MD		12/26/2024	7.250	172,110		(2)				209,000	10/22/2024
100114896		ATLANTA	GA		07/13/2023	7.750	172,113						233,000	06/06/2023
100142032		PHILADELPHIA	PA		02/29/2024	7.375	172,114						250,000	01/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067530		CYPRESS	TX		09/23/2021	3.625	172,121						240,000	08/04/2021
100182269		POCATELLO	ID		12/12/2024	5.625	172,124		16				270,000	10/11/2024
100090236		CHICAGO	IL		01/13/2023	8.375	172,131						286,000	12/05/2022
100151137		PARMA	OH		05/09/2024	7.499	172,135						228,000	04/12/2024
100133964		TRENTON	NJ		10/25/2023	7.991	172,136		1,841				240,000	09/07/2023
100081145		MECHANICSVILLE	VA		03/18/2022	3.375	172,149						265,000	01/07/2022
100176154		PINEHURST	TX		12/20/2024	6.875	172,152		351				315,000	10/31/2024
100116273		DENISON	TX		07/20/2023	5.625	172,164						321,800	03/01/2024
100148165		CHARLOTTE	NC		05/15/2024	8.500	172,167						310,000	04/01/2024
100055177		BLAKESLEE	PA		03/23/2021	4.000	172,168						205,000	01/02/2021
100147715		HOMETOWN	IL		04/05/2024	7.625	172,180						244,000	03/01/2024
100178274		WAUKEGAN	IL		11/19/2024	8.625	172,183		(17)				205,000	10/31/2024
100065118		HUNTERSVILLE	NC		07/14/2021	3.625	172,188						240,000	04/28/2021
100143059		GRINNELL	IA		02/14/2024	9.875	172,194						217,000	12/07/2023
100013257		WILLINGBORO	NJ		05/25/2017	5.375	172,201						160,000	09/23/2020
100162350		MENIFEE	CA		08/06/2024	8.500	172,207						674,000	07/15/2024
100057534		INDIO	CA		06/30/2021	4.125	172,214						275,000	04/26/2021
100170088		LAND O LAKES	FL		10/08/2024	5.500	172,224						303,000	08/05/2024
100030981		SALIDA	CA		03/29/2019	4.250	172,226						270,000	12/08/2018
100057583		TAMPA	FL		06/30/2021	4.625	172,228						240,000	04/28/2021
100135893		BALTIMORE	MD		11/13/2023	9.749	172,240						210,000	10/20/2023
100136940		AUBURN	GA		11/28/2023	7.999	172,244						390,000	10/19/2023
100049124		WENDELL	NC		11/20/2020	6.875	172,255						322,050	07/31/2020
100100995		MIAMI	FL		04/28/2023	4.625	172,258						495,000	11/22/2021
3310066481		JERSEY CITY	NJ		01/09/2024	8.141	172,260						2,640,000	11/30/2023
100138157		JOPPA	MD		12/14/2023	8.375	172,267						217,000	10/13/2023
100175420		PHILLIPSBURG	NJ		12/23/2024	8.875	172,277		(4)				253,000	05/29/2024
100079787		DESTIN	FL		04/25/2022	4.750	172,288						235,000	01/07/2022
100154806		MILWAUKEE	WI		07/19/2024	8.250	172,294						475,000	03/08/2024
100031633		MIAMI	FL		03/29/2019	4.320	172,296						378,000	12/10/2018
100081136		BUFFALO	NY		03/18/2022	3.625	172,298						237,000	01/11/2022
100034942		WEXFORD	IRL		06/21/2019	4.500	172,303					(11,329)	436,579	11/30/2018
100108267		MALDEN	MA		05/24/2023	7.750	172,310						475,000	04/28/2023
100146620		ANNAPOLIS	MD		03/20/2024	8.375	172,313						367,000	01/02/2024
100175854		ALLENTOWN	PA		11/12/2024	7.150	172,334		1				227,000	10/01/2024
100065303		APPLE VALLEY	CA		07/28/2021	3.750	172,337						300,000	06/01/2021
100020236		COLORADO SPRINGS	CO		07/17/2018	5.125	172,338						252,000	07/17/2018
100126305		TRENTON	NJ		08/30/2023	7.910	172,350						225,000	07/28/2023
100145063		UNITED KINGDOM	GBR		03/12/2024	3.940	172,356		7,301			(3,786)	184,989	05/22/2020
100024990		HIALEAH	FL		09/20/2018	4.625	172,358						171,000	04/30/2018
100152389		LYNCHBURG	VA		05/17/2024	7.125	172,359						230,000	03/29/2024
100090092		CHICAGO	IL		01/13/2023	8.750	172,360						250,000	11/16/2022
100145027		UNITED KINGDOM	GBR		03/12/2024	3.350	172,372		8,046			(3,736)	175,005	10/11/2019
100149429		NORTH CHESTERFIELD	VA		04/24/2024	6.990	172,387						378,000	02/29/2024
100143666		BEDFORD	TX		02/22/2024	7.499	172,388						352,000	01/31/2024
100157890		COLUMBUS	OH		07/09/2024	7.990	172,392						225,000	04/18/2024
100067976		VERO BEACH	FL		09/23/2021	4.125	172,393						265,000	08/06/2021
100126288		HAMMONTON	NJ		08/30/2023	8.150	172,396						240,000	07/27/2023
100046095		SAN DIEGO	CA		11/25/2020	3.375	172,401						380,000	08/31/2020
100091228		SPRINGFIELD	MA		01/31/2023	9.499	172,407						280,000	12/12/2022
100134012		CROWN POINT	IN		10/25/2023	8.834	172,409						225,000	09/29/2023
100112644		RINGWOOD	NJ		06/29/2023	3.875	172,412						385,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156794		ODESSA	TX		06/26/2024	7.750	172,421						240,000	06/14/2024
100025641		LAS VEGAS	NV		09/20/2018	4.250	172,430						294,500	04/30/2018
100116901		ROBERTSDALE	AL		07/20/2023	7.249	172,435						248,900	03/01/2024
100143419		OCALA	FL		02/16/2024	7.375	172,444						325,000	01/12/2024
100175531		SENECA	SC		12/23/2024	6.500	172,459		5				242,000	08/19/2024
100078958		CRANBERRY TWP	PA		02/24/2022	3.500	172,465						252,000	01/06/2022
100152919		JANESVILLE	WI		05/22/2024	6.999	172,467						250,000	04/02/2024
100145455		UNITED KINGDOM	GBR		03/12/2024	9.500	172,479		7,333			(3,788)	171,989	10/25/2019
100171353		TYLER	TX		10/16/2024	8.750	172,481						216,000	06/28/2024
100013145		FRESNO	CA		05/25/2017	4.250	172,487						185,000	01/31/2017
100175965		WARREN	MI		11/14/2024	6.500	172,492		(37)				253,000	10/02/2024
100167856		CYPRESS	TX		09/20/2024	8.125	172,493						337,000	08/29/2024
3340086753		NEWARK	NJ		11/14/2024	8.250	172,498						820,000	09/24/2024
3340087937		SARASOTA	FL		11/14/2024	9.005	172,498						984,000	10/04/2024
100024946		WORCESTER	MA		09/20/2018	4.750	172,543						256,500	04/30/2018
100162604		SHAWNEE	OK		08/12/2024	6.750	172,552						230,000	06/20/2024
100119031		GOOSE CREEK	SC		07/27/2023	7.750	172,553						234,000	06/22/2023
100164085		GARLAND	TX		08/21/2024	7.875	172,553						285,000	07/25/2024
100067836		WATERTOWN	CT		09/23/2021	4.500	172,558						240,000	08/02/2021
100011592		CENTRAL FALLS	RI		03/08/2017	5.000	172,562						305,000	10/24/2021
100081007		NASHVILLE	TN		03/18/2022	3.499	172,563						280,000	02/02/2022
100079509		ROSCOE	IL		04/08/2022	4.750	172,566						215,000	01/25/2022
100053961		CHICAGO	IL		03/23/2021	4.250	172,567						170,000	12/31/2020
100136781		KANSAS CITY	MO		11/27/2023	7.822	172,609						275,000	10/03/2023
100013140		TAMPA	FL		05/25/2017	4.000	172,613						165,000	01/31/2017
100065045		SUNRISE	FL		07/14/2021	4.000	172,617						355,000	05/11/2021
100031941		ESCONDIDO	CA		03/29/2019	4.375	172,620						400,000	12/07/2018
100116109		PHILADELPHIA	PA		07/20/2023	5.375	172,622						275,000	03/01/2024
100139706		UNITED KINGDOM	GBR		12/18/2023	5.990	172,625					(3,056)	190,000	09/29/2023
100067498		HOPE	ME		09/23/2021	4.375	172,638						250,000	07/12/2021
100169362		MIMS	FL		09/27/2024	7.375	172,640						225,000	07/23/2024
100147610		PALMDALE	CA		04/04/2024	7.125	172,642						290,000	03/05/2024
100028787		SAINT PETERSBURG	FL		10/26/2018	4.125	172,643						248,900	06/01/2018
100076370		LAWRENCEVILLE	GA		12/23/2021	5.625	172,649						257,000	11/05/2021
100136639		ONTARIO	CA		11/22/2023	7.250	172,663						510,000	11/02/2023
100028360		LAS CRUCES	NM		10/26/2018	4.625	172,673						225,000	02/24/2020
100149635		TIFFIN	OH		04/26/2024	7.625	172,682						256,000	03/25/2024
100139355		TRENTON	NJ		12/28/2023	8.440	172,683						230,000	12/01/2023
100184444		EL PORTAL	FL		12/17/2024	8.250	172,686		(10)				787,404	10/19/2024
3340086464		PATERSON	NJ		10/23/2024	8.941	172,704						1,500,000	09/11/2024
100152799		GARDEN GROVE	CA		05/22/2024	9.750	172,712						680,000	04/30/2024
100053669		HYDE PARK	MA		03/23/2021	4.125	172,712						350,000	12/31/2020
100139280		OCOEE	FL		12/28/2023	8.250	172,713						405,000	11/21/2023
100060120		ARBUCKLE	CA		06/25/2021	4.000	172,716						280,000	04/08/2021
100088874		TAMPA	FL		11/15/2022	7.250	172,717						255,000	10/14/2022
100013954		PANORAMA CITY	CA		05/25/2017	4.375	172,721						260,000	01/31/2017
100151951		MABANK	TX		06/14/2024	8.875	172,735						270,000	05/10/2024
100159274		SENECA	SC		07/15/2024	8.125	172,752						228,000	04/05/2024
3320046902		CHICAGO	IL		02/27/2023	9.342	172,755						650,000	12/22/2022
100081429		CAYCE	SC		03/18/2022	3.750	172,757						245,000	12/29/2021
100173761		HOLLY LAKE RANCH	TX		10/30/2024	7.625	172,762						245,000	09/06/2024
3340077164		WEST BEND	WI		05/23/2024	9.651	172,767						700,000	05/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079032		ROSEVILLE	MN		02/24/2022	3.500	172,805						248,000	01/12/2022
100026217		HUNTINGTON PARK	CA		09/20/2018	4.625	172,814						292,125	04/30/2018
100154725		TOMBALL	TX		07/19/2024	7.750	172,826						305,000	01/26/2024
100186654		KERNERSVILLE	NC		12/30/2024	5.750	172,829		1				258,000	10/29/2024
100156708		BALTIMORE	MD		06/26/2024	8.875	172,836						210,000	05/31/2024
100012762		BAKERSFIELD	CA		05/25/2017	4.625	172,843						177,000	01/31/2017
100145030		UNITED KINGDOM	GBR		03/12/2024	9.500	172,846		4,097			(3,723)	174,990	12/02/2019
100185127		LA PORTE	IN		12/20/2024	7.750	172,847		379				235,000	11/21/2024
100054491		DOWNINGTOWN	PA		03/23/2021	3.000	172,852						210,000	01/05/2021
100031362		STOCKTON	CA		03/29/2019	4.250	172,861						260,000	12/07/2018
100153966		HOUSTON	TX		06/05/2024	7.999	172,863						325,000	05/16/2024
100019926		CARROLLTON	TX		07/30/2018	5.250	172,866						252,200	05/14/2018
100154763		STEPHENS CITY	VA		07/19/2024	8.750	172,873						240,000	03/19/2024
100067821		FRESNO	CA		09/23/2021	4.125	172,875						235,000	08/13/2021
100169260		PHILADELPHIA	PA		09/27/2024	6.980	172,879						240,000	08/23/2024
100176792		SAN ANTONIO	TX		11/15/2024	7.375	172,894						203,000	09/30/2024
100055723		CHICAGO	IL		03/23/2021	5.750	172,904						415,000	01/01/2021
100133509		MIAMI GARDENS	FL		10/19/2023	7.499	172,908						480,000	09/21/2023
100129933		TRENTON	NJ		09/27/2023	8.026	172,913		1,844				240,000	08/14/2023
100126724		STEWARTSTOWN	PA		08/30/2023	6.375	172,916						395,000	05/16/2022
100152029		OAKHURST	CA		05/15/2024	9.250	172,920						315,000	05/02/2024
100133074		STONE MOUNTAIN	GA		11/29/2023	8.500	172,924						230,000	10/11/2023
100141783		LAFAYETTE	LA		01/30/2024	9.499	172,926						207,000	12/15/2023
100108200		BALTIMORE	MD		05/24/2023	7.750	172,930						310,000	04/07/2023
100127074		UPPER MARLBOR	MD		08/30/2023	4.000	172,939						362,000	05/15/2022
100148985		LOS ALAMITOS	CA		04/17/2024	9.000	172,948						1,111,000	02/12/2024
100014440		TRACY	CA		09/27/2017	3.000	172,951						349,000	06/28/2017
100120242		HOUSTON	TX		08/18/2023	8.250	172,962						215,000	06/15/2023
100140753		CHARLOTTE	NC		01/22/2024	8.999	172,963						275,000	12/11/2023
100091059		FRESNO	CA		01/31/2023	8.625	172,965						250,000	12/19/2022
100173818		HAMBURG	NJ		10/31/2024	7.875	172,983						260,000	07/23/2024
100011477		HYDE PARK	MA		12/23/2016	4.125	172,997						365,000	08/10/2016
100146007		LOS ANGELES	CA		03/19/2024	8.375	173,003						843,715	11/03/2023
100101016		MINNEAPOLIS	MN		04/28/2023	6.125	173,004						275,000	12/15/2021
100046479		DANBURY	CT		11/25/2020	3.250	173,009						228,000	08/31/2020
100128062		FRESNO	CA		09/08/2023	6.500	173,010						235,000	05/27/2022
100108322		PUEBLO	CO		05/24/2023	7.250	173,014		20				220,000	05/05/2023
100109248		INDEPENDENCE	MO		07/21/2023	9.750	173,024						205,000	05/30/2023
100186201		SOUTH FALLSBURG	NY		12/27/2024	7.749	173,038		(2)				207,000	11/27/2024
100151764		WOODLAKE	CA		05/10/2024	8.999	173,038						220,000	04/17/2024
100028976		ORLANDO	FL		10/26/2018	4.625	173,040						231,800	06/01/2018
100169596		FORT WAYNE	IN		09/30/2024	7.125	173,041						226,000	07/12/2024
100137317		YONKERS	NY		12/01/2023	8.200	173,046						220,000	11/01/2023
100159938		MIAMI	FL		08/16/2024	8.490	173,056						245,000	05/03/2024
100020222		GALVESTON	TX		07/17/2018	5.375	173,059						250,000	07/17/2018
100145575		UNITED KINGDOM	GBR		03/12/2024	3.050	173,062		8,307			(3,782)	200,000	04/17/2020
100111488		WATERFORD	WI		06/29/2023	3.875	173,105						470,000	06/02/2022
100138361		DUNDALK	MD		12/18/2023	8.874	173,109						225,000	11/17/2023
100172669		MEADOWS PLACE	TX		11/21/2024	7.750	173,109						278,000	10/17/2024
100174612		LAREDO	TX		10/31/2024	9.625	173,110						240,000	01/26/2024
100054348		ALLENTOWN	PA		03/23/2021	3.875	173,111						232,000	01/02/2021
100149185		SAINT LOUIS	MO		04/22/2024	7.875	173,113						225,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129904		KANSAS CITY	MO		09/27/2023	7.855	173,127						220,000	08/18/2023
100170423		NORTH AUGUSTA	SC		10/09/2024	7.250	173,131						232,000	08/21/2024
100101977		HASTINGS	FL		04/14/2023	7.999	173,144		(18)				240,000	02/08/2023
100031054		BANNING	CA		03/29/2019	3.250	173,147						330,000	12/08/2018
100024973		YUCAIPA	CA		09/20/2018	4.625	173,174						223,250	04/30/2018
100166044		MIAMI	FL		09/06/2024	7.125	173,178		725				225,000	08/12/2024
100047984		LOS ANGELES	CA		11/20/2020	4.125	173,178						712,500	07/31/2020
100145368		UNITED KINGDOM	GBR		03/12/2024	3.390	173,179		8,120			(3,738)	175,000	03/05/2020
100173589		UNITED KINGDOM	GBR		10/29/2024	6.990	173,192					(6,739)	200,000	10/23/2024
100176619		LAKELAND	FL		11/15/2024	8.124	173,211		(21)				236,000	08/12/2024
100068475		LEMOORE	CA		08/25/2021	4.500	173,212						250,000	07/06/2021
100144947		UNITED KINGDOM	GBR		03/12/2024	9.500	173,213		6,975			(3,785)	174,989	10/21/2019
100166378		HOUSTON	TX		10/24/2024	7.375	173,213						225,000	09/16/2024
100054372		NORWALK	IA		03/23/2021	4.625	173,216						175,000	01/03/2021
100147642		MIDDLE RIVER	MD		04/04/2024	9.999	173,230						225,000	03/04/2024
100118859		DECATUR	GA		08/30/2023	9.875	173,252						192,000	07/27/2023
100064927		BOSTON	MA		07/14/2021	4.500	173,252						850,000	05/20/2021
100031480		PALMDALE	CA		03/29/2019	2.000	173,274						296,000	12/09/2018
100060222		OMAHA	NE		06/25/2021	4.000	173,277						225,000	04/08/2021
100065246		FORT WORTH	TX		07/14/2021	3.374	173,285						246,000	05/27/2021
100043090		MIRAMAR	FL		05/28/2020	3.640	173,288						335,000	03/30/2020
100057884		FORT WORTH	TX		06/30/2021	3.990	173,289						240,000	04/30/2021
100049257		MELROSE PARK	IL		11/20/2020	5.125	173,290						213,750	07/31/2020
100117586		LA PORTE	TX		07/20/2023	6.875	173,290						315,000	03/01/2024
3340071559		SANTA ROSA BEACH	FL		03/28/2024	9.674	173,311						920,000	01/11/2024
100144877		UNITED KINGDOM	GBR		03/12/2024	3.390	173,311		8,067			(3,746)	175,000	02/07/2020
100169360		AURORA	IL		09/27/2024	7.500	173,319						240,000	08/13/2024
100129926		INDEPENDENCE	MO		09/27/2023	7.863	173,319						215,000	08/18/2023
100156621		GREENWOOD	AR		06/24/2024	7.375	173,321						226,000	04/29/2024
100172689		SUMTER	SC		11/21/2024	7.250	173,327		(3)				271,000	10/21/2024
100068130		BOLINGBROOK	IL		08/25/2021	4.000	173,338						225,000	06/28/2021
100047034		FRANKLIN	MI		11/20/2020	4.750	173,344						475,000	07/31/2020
100113534		SAN DIEGO	CA		06/29/2023	2.875	173,353						774,000	06/09/2022
100167910		MUSKEGON	MI		09/20/2024	7.625	173,364						223,000	08/27/2024
100044064		CONCORD	CA		08/19/2020	7.750	173,384						413,250	12/05/2019
100149688		BLAKESLEE	PA		04/26/2024	6.990	173,390						244,000	04/01/2024
100144814		UNITED KINGDOM	GBR		03/12/2024	3.390	173,392		8,066			(3,748)	175,000	02/07/2020
100025920		MARTINSVILLE	IN		09/20/2018	5.125	173,398						244,150	04/30/2018
100078752		BEL AIR	MD		02/25/2022	6.000	173,417						205,000	01/10/2022
100150239		UNITED KINGDOM	GBR		04/29/2024	6.290	173,421					(582)	210,000	04/15/2024
100139478		SPRING	TX		12/28/2023	7.875	173,425						266,000	11/30/2023
100116962		CEDAR CITY	UT		07/20/2023	5.375	173,425		377				310,000	03/01/2024
100070498		KATY	TX		09/23/2021	4.500	173,442						247,000	08/06/2021
100013631		SANTA CLARITA	CA		05/25/2017	4.000	173,444						265,000	01/31/2017
100102096		HOUSTON	TX		04/14/2023	8.999	173,450						215,000	03/13/2023
100174886		GREENWOOD	IN		10/31/2024	9.500	173,450						250,000	05/07/2024
100049018		TAMPA	FL		11/20/2020	4.875	173,455						327,750	07/31/2020
100145712		UNITED KINGDOM	GBR		03/12/2024	3.390	173,459					(3,810)	175,000	02/25/2020
100012665		LAS VEGAS	NV		05/25/2017	4.000	173,460						210,000	01/31/2017
100136750		KANSAS CITY	KS		11/27/2023	8.410	173,463		1,387				242,000	10/17/2023
100110136		LONG POND	PA		06/29/2023	8.500	173,467						211,000	05/25/2023
100065041		SAN BERNARDINO	CA		07/14/2021	3.750	173,470						325,000	05/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114555		LITHONIA	GA		06/29/2023	8.499	173,472						205,000	05/19/2023
100131742		COLUMBIA	TN		10/06/2023	7.000	173,482						218,000	09/28/2021
100024646		LAS VEGAS	NV		09/20/2018	4.000	173,494						291,555	04/30/2018
100084851		MOUNT DORA	FL		08/02/2022	6.375	173,502						225,000	06/30/2022
100092062		TRENTON	NJ		02/09/2023	8.750	173,539						245,000	01/13/2023
100071530		CITRUS SPGS	FL		10/14/2021	3.625	173,554						225,000	09/20/2021
100013885		EUREKA	CA		05/25/2017	4.000	173,555						225,000	01/31/2017
100017926		CRESSKILL	NJ		05/22/2018	4.375	173,555						470,000	01/30/2018
100164112		VIRGINIA BEACH	VA		08/21/2024	8.125	173,558						620,000	07/29/2024
100079675		SURFISIDE BEACH	SC		04/25/2022	5.499	173,558						229,000	01/06/2022
100071793		LANCASTER	CA		10/14/2021	4.500	173,561						225,000	07/28/2021
3340068670		PHILLIPSBURG	NJ		03/14/2024	8.920	173,567						736,000	01/05/2024
100134678		ONTARIO	OR		10/30/2023	8.250	173,570						430,000	09/21/2023
100141057		BRANDON	FL		02/20/2024	7.625	173,571						355,000	01/18/2024
100139393		SCRANTON	PA		12/28/2023	8.990	173,578						245,000	11/21/2023
100140953		NAVASOTA	TX		03/28/2024	8.625	173,579						207,000	01/29/2024
100053672		LAKESIDE	CA		03/23/2021	5.875	173,583						455,000	12/31/2020
100064940		POMPANO BEACH	FL		07/14/2021	3.990	173,585						256,000	04/13/2021
100100738		MCHENRY	IL		04/28/2023	6.125	173,598						226,000	10/04/2021
100142468		HOLIDAY	FL		03/08/2024	8.875	173,618						260,000	01/31/2024
100160422		SPRING	TX		07/19/2024	7.999	173,625						230,000	06/06/2024
100129922		MILTON	FL		09/27/2023	8.163	173,627						285,000	08/31/2023
100162948		KEANSBURG	NJ		08/12/2024	7.375	173,642						390,000	06/14/2024
100076406		CORAL SPRINGS	FL		12/23/2021	4.624	173,645						220,000	11/10/2021
100030979		DISTRICT HEIGHTS	MD		03/29/2019	4.000	173,657						240,000	12/08/2018
100013128		LOMPOC	CA		05/25/2017	4.750	173,658						177,000	01/31/2017
100172827		NEWBURGH	IN		12/06/2024	7.875	173,662		(2)				255,000	11/14/2024
3310079841		BRIDGEWATER	MA		09/18/2024	8.771	173,665						1,000,000	07/12/2024
100043775		STOCKTON	CA		08/13/2020	5.750	173,666						209,000	07/16/2019
100028777		RIVERSIDE	CA		10/26/2018	3.625	173,674						456,000	06/04/2018
100091422		OLATHE	KS		02/22/2023	7.125	173,679						219,000	12/28/2022
100047918		LAS VEGAS	NV		11/20/2020	4.250	173,683						330,125	07/31/2020
100047833		SAN DIEGO	CA		11/20/2020	4.250	173,705						318,250	07/31/2020
100164941		LYNWOOD	IL		08/28/2024	8.200	173,712						260,000	07/15/2024
100101526		RALEIGH	NC		04/26/2023	5.875	173,716						346,500	02/16/2023
100090226		ELWOOD	IL		01/13/2023	8.999	173,722						239,500	11/23/2022
100159495		MADISON	OH		07/15/2024	7.500	173,726						269,000	05/24/2024
100044604		HAYWARD	CA		11/19/2020	3.850	173,733						541,500	12/05/2019
100146859		URBANA	IL		03/21/2024	9.375	173,733						203,000	02/09/2024
100139849		UNITED KINGDOM	GBR		12/18/2023	7.890	173,738					(3,066)	190,000	07/26/2021
100087609		DRACHTEN	NLD		09/27/2022	4.250	173,739					(11,424)	305,000	12/01/2023
100068691		DEN HAAG	NLD		08/30/2021	8.165	173,739					(11,424)	216,038	06/30/2024
3310081105		BRONX	NY		09/03/2024	8.771	173,745						850,000	06/26/2024
3310082331		THE BRONX	NY		09/18/2024	9.002	173,745						950,000	07/31/2024
3310089958		LOS ANGELES	CA		12/30/2024	7.940	173,745						850,000	11/20/2024
100162272		RICHARDSON	TX		09/06/2024	6.875	173,749						330,000	08/02/2024
100149183		MODESTO	CA		04/22/2024	6.750	173,755						280,000	03/20/2024
100143416		LAUREL	MD		02/16/2024	8.250	173,757						293,000	01/12/2024
100172749		WAUPUN	WI		11/21/2024	7.625	173,758		(18)				215,000	11/05/2024
100120739		DENVER	CO		08/25/2023	7.125	173,764						311,000	07/13/2023
100156881		LAWTON	OK		06/27/2024	7.990	173,766						302,000	05/20/2024
100079284		PORT HUENEME	CA		02/28/2022	3.875	173,772						520,000	01/25/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100014477		SANDOWN	NH		09/27/2017	4.500	173,789						245,000	07/28/2017
3320050271		PHILADELPHIA	PA		06/21/2023	9.534	173,795						820,000	03/07/2023
100081038		MONTGOMERY VILLAGE	MD		03/18/2022	3.374	173,799						255,000	01/18/2022
100113108		KINGS PARK	NY		06/29/2023	3.500	173,813						550,000	05/17/2022
100162667		MERCED	CA		08/12/2024	6.125	173,817						450,000	05/15/2024
100161301		PEMBROKE PINES	FL		07/25/2024	7.625	173,823						272,000	05/16/2024
3340063218		PARKVILLE	MD		03/21/2024	9.644	173,844						730,000	01/09/2024
100032109		HAYWARD	CA		03/29/2019	4.375	173,860						575,000	12/10/2018
100158991		FORT WORTH	TX		08/15/2024	9.000	173,866						201,000	07/10/2024
100079175		BAKERSFIELD	CA		02/24/2022	4.250	173,872						226,000	01/03/2022
100117987		LEAGUE CITY	TX		07/20/2023	10.500	173,872						230,000	03/01/2024
100172793		MONROE TOWNSHIP	NJ		12/06/2024	7.250	173,874		(11)				273,000	11/05/2024
100029759		BALTIMORE	MD		10/26/2018	3.625	173,891						235,000	05/18/2020
100179700		PENSACOLA	FL		11/21/2024	5.500	173,892		39				250,000	09/10/2024
100079826		LAKE GENEVA	WI		04/08/2022	5.000	173,892						235,000	01/14/2022
100141555		CASA GRANDE	AZ		01/30/2024	7.499	173,895						275,000	01/02/2024
100024300		COLORADO SPRINGS	CO		09/20/2018	5.125	173,936						255,000	09/20/2018
100079505		PARIS	TN		04/25/2022	4.875	173,936						224,000	01/21/2022
100142808		GREENFIELD	MA		02/08/2024	8.500	173,937						270,000	11/13/2023
100135697		BRANSON	MO		11/09/2023	8.500	173,938						230,000	09/21/2023
100108347		KANSAS CITY	MO		05/25/2023	7.438	173,951						230,000	04/26/2023
100171784		WINSTON SALEM	NC		10/17/2024	7.625	173,966						238,000	08/14/2024
100117739		PHILADELPHIA	PA		07/20/2023	7.550	173,975						252,000	03/01/2024
100116892		LOS ANGELES	CA		07/20/2023	7.000	173,978						610,000	03/01/2024
100118692		SAINT PAUL	MN		07/25/2023	7.250	173,988						312,000	05/23/2023
100071776		MIAMI	FL		10/14/2021	4.875	173,994						215,000	08/17/2021
100086331		ZOETERMEER	NLD		08/29/2022	3.950	173,998					(11,441)	480,000	12/01/2023
100139916		NETHERLANDS	NLD		12/28/2023	6.450	173,998					(11,441)	245,745	12/01/2023
100088522		DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022	4.650	173,998					(11,441)	240,000	12/01/2023
100101723		GRONINGEN	NLD		03/30/2023	6.350	173,998					(11,441)	240,000	02/29/2024
100084253		DEN HAAG	NLD		06/30/2022	3.450	173,998					(11,441)	211,133	12/01/2023
100081982		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.750	173,998					(11,441)	224,000	12/01/2023
100083386		ARNHEM	NLD		05/27/2022	3.450	173,998					(11,441)	225,000	12/01/2023
100074421		LAS VEGAS	NV		12/02/2021	4.675	174,008						228,000	11/12/2021
100178214		LONG BEACH	CA		11/19/2024	8.000	174,012		(9)				380,000	09/19/2024
100014007		BLOOMINGTON	CA		05/25/2017	4.375	174,012						285,000	01/31/2017
100158156		CYPRESS	TX		07/09/2024	6.750	174,017						361,500	05/13/2024
100161775		TRENTON	NJ		07/31/2024	7.750	174,018		1,243				225,000	06/18/2024
100134872		PENDERGRASS	GA		10/30/2023	7.875	174,024						330,000	09/26/2023
100141974		SUGAR LAND	TX		02/29/2024	8.500	174,033						275,000	01/17/2024
100168905		UNITED KINGDOM	GBR		09/26/2024	5.690	174,034					(12,471)	185,000	09/06/2024
100139422		PAULSBORO	NJ		12/28/2023	9.510	174,038						242,200	11/21/2023
100044083		PERRIS	CA		08/19/2020	4.375	174,048						341,050	12/04/2019
100065024		CEDAR CITY	UT		07/14/2021	4.125	174,062						225,000	04/19/2021
100113015		RIVERVIEW	FL		06/29/2023	8.050	174,072						308,000	05/16/2022
100120524		GREENVILLE	NC		08/18/2023	7.875	174,079						240,000	07/21/2023
100029667		CHICAGO	IL		10/26/2018	4.375	174,080						190,000	06/08/2018
100144131		SAN ANTONIO	TX		03/07/2024	5.125	174,085						252,000	12/28/2023
100047771		EVERETT	MA		11/20/2020	3.875	174,085						441,750	07/31/2020
100043622		MIAMI	FL		08/13/2020	5.000	174,095						323,000	02/14/2020
100163376		ABILENE	TX		09/27/2024	8.500	174,097						215,000	08/13/2024
3410000612		GYPSUM	CO		12/23/2024	9.286	174,098						2,388,000	12/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029422		LAS VEGAS	NV		10/26/2018	5.000	174,099						232,750	06/02/2018
100032126		SONOMA	CA		03/29/2019	4.375	174,105						570,000	12/09/2018
100136149		CHULA VISTA	CA		12/18/2023	8.625	174,105						547,000	11/15/2023
100164632		THREE LAKES	WI		08/21/2024	6.500	174,106						381,000	06/26/2024
100184522		BONSALL	CA		12/17/2024	7.875	174,114		(9)				1,216,723	10/21/2024
100110666		GARNER	NC		06/30/2023	7.125	174,114						340,000	05/11/2023
100078911		HOUSTON	TX		02/24/2022	3.750	174,117						282,000	01/22/2022
100145237		UNITED KINGDOM	GBR		03/12/2024	9.500	174,117		6,232			(3,768)	186,987	04/09/2020
100112285		WASHINGTON	DC		06/29/2023	2.875	174,119						718,000	06/03/2022
100145663		UNITED KINGDOM	GBR		03/12/2024	4.090	174,123		6,910			(3,743)	164,990	04/30/2020
100135954		KATY	TX		11/15/2023	9.250	174,151						209,000	10/17/2023
100130370		CHICAGO	IL		09/28/2023	7.990	174,152						220,000	07/26/2023
100029350		QUEEN CREEK	AZ		10/26/2018	4.625	174,152						275,500	06/02/2018
100156010		CHARLOTTE	NC		06/18/2024	8.125	174,154						225,000	04/26/2024
100167895		EVA	AL		09/20/2024	6.125	174,156		39				267,000	07/10/2024
100079822		GREEN COVE SPRINGS	FL		04/25/2022	4.624	174,163						260,000	01/26/2022
100151952		ALIQUIPPA	PA		06/14/2024	8.875	174,174						211,000	05/03/2024
100054416		GLENDALE	AZ		03/23/2021	3.000	174,178						278,000	12/31/2020
100127040		MILFORD	CT		08/30/2023	4.375	174,179						400,000	05/16/2022
100148414		SPRING	TX		04/12/2024	5.500	174,189						238,000	02/16/2024
100054368		WEST NEW YORK	NJ		03/23/2021	5.250	174,200						490,000	01/04/2021
100080009		NORTHVILLE	MI		04/25/2022	4.625	174,212						225,000	01/31/2022
100014090		EAGAN	MN		05/25/2017	4.750	174,214						280,000	01/31/2017
100112025		SEATTLE	WA		06/29/2023	2.875	174,219						775,000	06/02/2022
100115489		WEST CHICAGO	IL		07/17/2023	8.999	174,221						220,000	06/20/2023
100114541		BUFORD	GA		06/29/2023	8.125	174,237						225,000	05/23/2023
100153647		SAINT PETERSBURG	FL		05/31/2024	7.625	174,240						234,000	04/30/2024
100079857		PANAMA CITY BEACH	FL		04/08/2022	6.125	174,244						219,700	01/18/2022
100174950		SPRING	TX		10/31/2024	7.125	174,251						250,000	06/20/2024
100156957		UNITED KINGDOM	GBR		06/27/2024	6.690	174,275					(1,843)	195,000	06/13/2024
100145856		TAMPA	FL		03/15/2024	7.875	174,284						250,000	02/05/2024
100172848		SAN ANTONIO	TX		10/25/2024	6.875	174,291						215,000	10/02/2024
100067752		TUCSON	AZ		09/23/2021	4.250	174,298						295,000	07/28/2021
100139630		HALETHORPE	MD		12/28/2023	9.125	174,318						220,000	10/27/2023
100000510		LODI	CA		09/27/2016	6.000	174,323						558,300	08/26/2016
100145086		UNITED KINGDOM	GBR		03/12/2024	9.500	174,324		(28)			(3,722)	185,006	12/20/2019
100132319		AUSTELL	GA		11/03/2023	4.125	174,330						260,000	02/04/2022
100084303		GRONINGEN	NLD		06/30/2022	3.250	174,334					(11,463)	389,101	06/30/2024
100151474		RADCLIFF	KY		05/10/2024	7.625	174,344						225,000	04/12/2024
100055560		CALLAHAN	FL		03/23/2021	4.250	174,357						213,000	01/03/2021
100146058		MIAMI	FL		03/19/2024	11.375	174,364						1,000,000	11/04/2023
100126553		DINGMANS FERRY	PA		08/30/2023	4.125	174,367						272,000	05/17/2022
100017066		WOONSOCKET	RI		04/26/2018	4.300	174,376						170,000	12/31/2017
100024959		PATERSON	NJ		09/20/2018	3.500	174,377						316,255	04/30/2018
100153475		MEMPHIS	TN		05/30/2024	8.370	174,386						242,000	04/23/2024
100025258		PALMDALE	CA		09/20/2018	4.625	174,404						237,500	04/30/2018
100155675		SIMSBURY	CT		06/18/2024	9.750	174,414						586,189	03/29/2024
100084726		GALVESTON	TX		08/02/2022	7.500	174,414						230,000	07/07/2022
100168822		UNITED KINGDOM	GBR		09/26/2024	5.740	174,425					(12,499)	200,000	08/22/2024
100109093		CAIRO	NY		06/05/2023	7.249	174,426						380,000	05/05/2023
100164537		MABLETON	GA		08/21/2024	6.625	174,427						429,000	07/16/2024
100145838		MISSOURI CITY	TX		03/15/2024	9.125	174,439						249,000	02/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076057		ROCK HILL	SC		01/07/2022	4.125	174,441						215,000	10/29/2021
100013685		SUITLAND	MD		05/25/2017	4.625	174,452						180,000	01/31/2017
100185545		MIRAMAR	FL		12/20/2024	7.375	174,457		(6)				223,000	10/07/2024
100117947		KATY	TX		07/20/2023	4.875	174,458						340,000	03/01/2024
100081238		PLANO	TX		03/18/2022	3.000	174,458						275,000	12/21/2021
100102402		TALLAHASSEE	FL		06/07/2023	7.875	174,459						206,000	10/20/2022
100043426		LONG BEACH	CA		08/13/2020	4.750	174,474						413,250	05/02/2019
100152291		OKLAHOMA CITY	OK		05/17/2024	5.750	174,475						249,000	03/14/2024
100090952		BAKERSFIELD	CA		01/31/2023	9.625	174,475						210,000	11/22/2022
100175804		TROY	NY		11/12/2024	7.760	174,475		5				240,000	10/16/2024
100120516		MAXWELL	TX		08/18/2023	6.999	174,476						240,000	07/18/2023
100065433		EDEN PRAIRIE	MN		07/28/2021	3.250	174,480						302,000	06/16/2021
100049941		ANTIOCH	CA		11/20/2020	4.000	174,485						527,250	07/31/2020
100141758		TOLEDO	OH		01/30/2024	7.874	174,493						268,000	12/20/2023
100100744		MUNDELEIN	IL		04/28/2023	6.125	174,515						220,000	10/28/2021
100024839		CHANDLER	AZ		09/20/2018	4.625	174,516						308,750	04/30/2018
100134741		STUART	FL		10/30/2023	8.500	174,519						225,000	09/20/2023
100133111		HOUSTON	TX		11/29/2023	7.875	174,519						285,000	10/13/2023
100103627		OCALA	FL		05/08/2023	7.125	174,522						259,600	03/21/2023
100101012		OCALA	FL		04/28/2023	5.500	174,527						252,000	01/14/2022
100141004		ALTAMONTE SPRINGS	FL		02/20/2024	8.500	174,545						250,000	01/16/2024
100176211		LOUISBURG	NC		12/20/2024	8.500	174,547		(3)				225,000	11/20/2024
100086962		LAS VEGAS	NV		10/24/2022	7.750	174,554						320,000	09/13/2022
100174400		MAPLE VALLEY	WA		10/31/2024	8.375	174,562						1,071,000	08/14/2024
100049664		NORFOLK	VA		11/20/2020	4.625	174,572						215,650	07/31/2020
100025510		NORTH LAS VEGAS	NV		09/20/2018	3.500	174,586						218,500	04/30/2018
100168787		MIAMI	FL		09/26/2024	6.875	174,587						280,000	08/28/2024
100071571		YOUNGSVILLE	LA		10/14/2021	3.500	174,589						231,000	05/11/2021
100179877		MADISON	AL		11/25/2024	5.750	174,591						251,000	09/26/2024
100054119		BRANSON	MO		03/23/2021	4.625	174,593						225,000	01/09/2021
100099769		HOMEWOOD	IL		02/28/2023	7.602	174,593						245,000	02/03/2023
100043114		BELLINGHAM	WA		05/28/2020	4.130	174,597						340,000	04/21/2020
100134652		FORT LAUDERDALE	FL		10/30/2023	7.875	174,602						530,000	09/15/2023
100127664		NICEVILLE	FL		09/08/2023	7.874	174,604						277,000	08/17/2023
100120656		GOLD BEACH	OR		08/24/2023	7.249	174,616						450,000	07/12/2023
100089987		WINTER GARDEN	FL		01/13/2023	6.125	174,624						305,885	01/23/2019
100010966		VICTORVILLE	CA		12/23/2016	4.125	174,629						190,000	10/25/2016
100031371		MORENO VALLEY	CA		03/29/2019	3.380	174,641						325,900	12/11/2018
100068201		ANSONIA	CT		08/25/2021	3.375	174,651						265,000	06/17/2021
100137302		JACKSONVILLE	FL		12/01/2023	7.499	174,653						249,500	10/31/2023
100144994		UNITED KINGDOM	GBR		03/12/2024	9.500	174,662					(3,701)	275,010	03/09/2020
100119711		MONROE	GA		08/08/2023	7.640	174,667						250,000	06/29/2023
100149213		NEW CANEY	TX		04/22/2024	8.875	174,676		(34)				210,000	03/28/2024
100174553		HUNTINGTON	TX		10/31/2024	8.250	174,679						618,000	03/22/2024
100144831		UNITED KINGDOM	GBR		03/12/2024	3.240	174,692		8,132			(3,781)	175,000	04/09/2020
100173866		AURORA	IL		10/31/2024	7.375	174,698						222,000	09/11/2024
100156667		KILLEEN	TX		06/24/2024	7.999	174,699						220,000	04/29/2024
100151206		GAINESVILLE	FL		05/10/2024	6.990	174,705						243,000	04/05/2024
100174816		ABERDEEN	MD		10/31/2024	7.250	174,707						314,000	04/06/2024
100155333		KINGMAN	AZ		07/19/2024	8.500	174,720						230,000	11/13/2023
3500105188		LEHIGH ACRES	FL		08/12/2024	8.960	174,735						1,140,000	06/14/2024
100132519		HOLYOKE	MA		11/03/2023	8.000	174,741						258,000	06/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100068174		TALLAHASSEE	FL		08/25/2021	3.999	174,746						230,000	07/22/2021
100145359		UNITED KINGDOM	GBR		03/12/2024	9.500	174,760		7,072			(3,826)	174,989	03/20/2020
100108537		ZUTPHEN	NLD		05/25/2023	6.500	174,774					(11,492)	250,000	12/01/2023
100078547		ENSCHEDE	NLD		01/26/2022	3.250	174,774					(11,492)	212,720	12/01/2023
100080320		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.150	174,774					(11,492)	225,000	12/01/2023
100077869		ZIERIKZEE	NLD		12/29/2021	3.050	174,774					(11,492)	225,000	12/01/2023
100075856		SPIJKENISSE	NLD		11/24/2021	3.100	174,774					(11,492)	225,000	12/01/2023
100086335		SCHIEDAM/VLAARDINGEN	NLD		08/29/2022	1.000	174,774					(11,492)	225,000	12/01/2023
100082002		CASTRICUM	NLD		03/30/2022	3.800	174,774					(11,492)	225,000	12/01/2023
100068628		SPIJKENISSE	NLD		08/30/2021	7.815	174,774					(11,492)	225,000	12/01/2023
100085062		ZIERIKZEE	NLD		07/27/2022	3.550	174,774					(11,492)	225,000	12/01/2023
100012673		SKOKIE	IL		05/25/2017	4.125	174,781						180,000	01/31/2017
100182323		PORT SAINT LUCIE	FL		12/12/2024	4.990	174,791		28				436,000	09/27/2024
100013836		PALMDALE	CA		05/25/2017	4.250	174,795						228,000	01/31/2017
100126388		SALISBURY	NC		08/30/2023	8.284	174,796						245,000	07/21/2023
100142172		CALERA	AL		02/29/2024	7.875	174,811						233,000	01/29/2024
100151436		KISSIMMEE	FL		05/10/2024	6.499	174,831						250,000	04/01/2024
100025490		GLENDALE	AZ		09/20/2018	4.000	174,831						289,750	04/30/2018
100175630		KYLE	TX		11/12/2024	6.250	174,831						251,000	10/21/2024
100029264		MODESTO	CA		10/26/2018	4.000	174,843						275,500	06/04/2018
100157657		BOWDON	GA		06/28/2024	7.625	174,861						242,000	05/20/2024
100152345		LURAY	VA		05/17/2024	6.125	174,870						253,000	03/28/2024
100090160		WAYNE	NJ		01/13/2023	11.000	174,873						255,000	11/23/2022
100054895		CANAL WINCHESTER	OH		03/23/2021	4.000	174,878						268,000	12/31/2020
100145422		UNITED KINGDOM	GBR		03/12/2024	3.350	174,881		8,299			(3,841)	175,000	04/24/2020
100028139		LINCROFT	NJ		10/26/2018	3.625	174,882						567,150	06/02/2018
100126897		BELLMAWR	NJ		08/30/2023	5.500	174,898						330,000	07/29/2024
100086265		BRUNSWICK	GA		09/29/2022	7.990	174,905						205,000	07/14/2022
100126577		HOUSTON	TX		08/30/2023	8.560	174,914						224,000	05/14/2022
100165361		LITTLE ELM	TX		08/29/2024	6.999	174,924						435,000	08/07/2024
100055597		RIVERDALE	MD		03/23/2021	4.000	174,932						249,000	12/31/2020
100029408		MIRAMAR	FL		10/26/2018	4.625	174,961						266,000	05/31/2018
100150802		WESTFIELD	MA		05/08/2024	7.625	174,964						236,000	03/25/2024
100147858		ODESSA	TX		04/08/2024	7.000	174,973						310,000	01/31/2024
100102547		SARASOTA	FL		06/07/2023	6.500	174,976						512,000	07/06/2022
100141139		WEST BERLIN	NJ		01/30/2024	7.990	174,986						234,000	12/18/2023
100075921		LEWISVILLE	TX		01/07/2022	3.500	174,987						250,000	11/05/2021
3340077146		ALVA	FL		07/29/2024	9.885	174,997						720,000	05/14/2024
100081217		HUNTSVILLE	AL		03/18/2022	3.375	175,001						277,000	12/30/2021
100081844		WEST ALLIS	WI		03/30/2022	5.758	175,002						225,000	03/15/2022
100165061		MILLVILLE	NJ		08/28/2024	9.124	175,005						210,000	07/22/2024
100010876		STOCKTON	CA		12/23/2016	5.000	175,007						165,000	04/02/2018
100078851		BALTIMORE	MD		02/24/2022	4.250	175,020						230,000	01/28/2022
100152593		KATY	TX		05/17/2024	6.990	175,030						296,000	03/22/2024
100173410		DELTONA	FL		10/29/2024	6.875	175,045						260,000	09/23/2024
100108419		PHILADELPHIA	PA		05/25/2023	8.144	175,059						230,000	04/28/2023
100158352		UNITED KINGDOM	GBR		07/09/2024	3.540	175,080		3,916			(3,791)	190,000	03/24/2022
3310062445		BURBANK	CA		10/31/2023	8.323	175,082						905,000	10/04/2023
3310065924		MILLBURN	NJ		12/28/2023	8.932	175,082						1,620,000	11/21/2023
100091462		COLORADO SPRINGS	CO		01/20/2023	10.000	175,089						315,000	11/18/2022
100158350		UNITED KINGDOM	GBR		07/09/2024	3.540	175,092		3,916			(3,791)	190,000	03/24/2022
100132483		WILMINGTON	NC		11/03/2023	7.875	175,098						260,000	06/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158349		UNITED KINGDOM	GBR		07/09/2024	3.540	175,099		3,915			(3,791)	190,000	03/24/2022
100115287		NORTHFIELD	OH		07/17/2023	7.698	175,108						266,000	06/14/2023
3340073591		WEST COLUMBIA	SC		05/23/2024	9.770	175,121						688,000	01/05/2024
100151755		FORT MYERS	FL		05/10/2024	7.125	175,122						263,000	04/15/2024
100158351		UNITED KINGDOM	GBR		07/09/2024	3.540	175,129		3,914			(3,792)	190,000	03/24/2022
100154910		NORTH MYRTLE BEACH	SC		07/19/2024	7.875	175,130						228,000	03/07/2024
100081362		DENVER	CO		03/18/2022	3.500	175,140						370,000	12/30/2021
100013429		NORTH PORT	FL		05/25/2017	4.625	175,150						165,000	01/31/2017
100161955		KANSAS CITY	KS		07/31/2024	8.999	175,151						203,000	07/10/2024
100140476		BALTIMORE	MD		01/17/2024	9.750	175,154						320,000	12/01/2023
100115906		FORTH WORTH	TX		07/20/2023	5.750	175,159						328,000	05/26/2023
100079694		FRIENDSWOOD	TX		04/25/2022	7.000	175,166						210,000	01/26/2022
100043324		WESTFORD	MA		08/13/2020	6.490	175,169						403,750	10/31/2019
100146587		HENRICO	VA		03/20/2024	7.499	175,171						263,000	02/22/2024
100014757		SAN ANTONIO	TX		10/30/2017	3.500	175,185						247,000	03/30/2017
100064973		GERMANTOWN	MD		07/14/2021	4.000	175,197						312,000	05/20/2021
100153420		BALTIMORE	MD		05/30/2024	8.020	175,209						265,000	04/29/2024
100175775		VINTON	VA		11/12/2024	7.200	175,217		511				225,000	10/15/2024
100141673		COLORADO SPRINGS	CO		01/30/2024	7.875	175,235						240,000	12/29/2023
100168949		ALKMAAR	NLD		09/26/2024	5.300	175,241					(13,875)	282,000	09/16/2024
100076047		VALDOSTA	GA		01/07/2022	4.125	175,244						244,500	10/29/2021
100120338		NORTH CHARLESTON	SC		08/18/2023	9.250	175,250						300,000	07/14/2023
100113860		MIAMI	FL		06/29/2023	2.750	175,256						940,000	05/14/2022
100054578		YUBA CITY	CA		03/23/2021	5.000	175,259						335,000	12/31/2020
100112262		BOLINGBROOK	IL		06/29/2023	2.875	175,265						435,000	06/02/2022
100082598		SEABROOK	TX		04/14/2022	5.750	175,271						290,000	03/23/2022
100144637		INDIANAPOLIS	IN		03/13/2024	6.990	175,282						262,000	02/12/2024
100064958		DUNELLEN	NJ		07/14/2021	4.000	175,289						395,000	05/12/2021
100156703		PITTSBURGH	PA		06/26/2024	7.499	175,306						285,000	06/07/2024
100120610		VICTORVILLE	CA		08/18/2023	8.750	175,308						360,000	07/21/2023
100129935		FLORENCE	KY		09/27/2023	8.478	175,314						228,000	08/15/2023
100109942		MERIDEN	CT		06/22/2023	7.983	175,329						245,000	05/18/2023
100108317		BALTIMORE	MD		05/24/2023	7.875	175,335						247,000	05/05/2023
100030838		STORMVILLE	NY		04/09/2019	5.000	175,344						299,250	10/06/2018
100102069		HIGH POINT	NC		04/14/2023	7.750	175,353						228,000	02/28/2023
100134749		FRESNO	CA		10/30/2023	8.500	175,357						275,000	09/28/2023
100117812		WASHINGTON	NC		07/20/2023	7.375	175,372						245,000	03/01/2024
100169210		GENOA CITY	WI		09/27/2024	7.240	175,377						252,000	09/04/2024
100154682		TAMPA	FL		07/19/2024	8.375	175,386						252,000	03/07/2024
100142499		RICHMOND	TX		03/08/2024	8.125	175,392		(138)				301,000	01/31/2024
100153571		UNITED KINGDOM	GBR		05/29/2024	5.740	175,398					(2,550)	185,000	05/01/2024
100172917		BEAUMONT	TX		10/25/2024	7.625	175,398						205,000	09/25/2024
100053375		BALTIMORE	MD		03/23/2021	5.500	175,410						157,500	01/03/2021
100112074		DICKINSON	TX		06/29/2023	6.375	175,411						327,000	06/02/2022
100129914		CHICAGO	IL		09/27/2023	8.193	175,412						230,000	08/11/2023
100088938		NEW SMYRNA BEACH	FL		11/15/2022	7.875	175,432						250,000	10/18/2022
100103214		CHICAGO	IL		04/21/2023	7.900	175,436						265,000	03/24/2023
100161323		PHOENIX	AZ		07/25/2024	6.990	175,439						290,000	06/07/2024
100100137		FORT LAUDERDALE	FL		03/28/2023	8.250	175,442						250,000	02/23/2023
100102144		STAMFORD	CT		04/14/2023	8.375	175,443						285,000	02/27/2023
100139249		LAVEEN	AZ		12/28/2023	8.625	175,445						435,000	11/21/2023
100113635		TRUMBULL	CT		06/29/2023	3.125	175,445						345,000	06/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080942		ELLWOOD CITY	PA		04/01/2022	5.875	175,445						240,000	02/01/2022
100136196		MOUNT JACKSON	VA		11/20/2023	7.499	175,446						276,000	10/12/2023
100149697		MANCHESTER	NH		04/26/2024	6.625	175,452						252,500	02/23/2024
100053842		GLENDALE HEIGHTS	IL		03/23/2021	4.625	175,456						230,000	12/31/2020
100068329		CROSSROADS	TX		08/25/2021	4.000	175,461						250,000	07/15/2021
100131850		SILVER SPRING	MD		10/06/2023	8.499	175,464						355,000	09/22/2023
100071640		ALPHARETTA	GA		10/14/2021	3.750	175,491						400,000	06/24/2021
100116346		LEANDER	TX		07/20/2023	4.425	175,494						405,000	03/01/2024
100055762		VANCOUVER	WA		03/23/2021	3.875	175,497						360,000	12/31/2020
100159628		UTICA	NY		07/15/2024	8.500	175,501						200,000	06/06/2024
100064864		CAPE CORAL	FL		07/14/2021	4.000	175,503						250,000	04/15/2021
3340084946		DEERFIELD	IL		09/26/2024	8.888	175,506						650,000	09/06/2024
100153907		FORT WORTH	TX		06/05/2024	8.999	175,512						255,000	05/10/2024
100132486		DETROIT	MI		11/03/2023	8.125	175,519						295,000	08/01/2023
100086338		BERGEN OP ZOOM	NLD		08/29/2022	3.950	175,551					(11,543)	226,000	12/01/2023
100110143		LUBBOCK	TX		06/29/2023	7.375	175,556						228,000	05/25/2023
100044737		WHITTIER	CA		11/19/2020	5.000	175,558						319,000	07/10/2020
100116846		ST GEORGE	UT		07/20/2023	4.625	175,571						430,000	03/01/2024
100159387		OCALA	FL		07/15/2024	5.250	175,579						297,000	05/13/2024
100111346		CATONSVILLE	MD		06/29/2023	6.000	175,590						340,000	05/14/2022
100158547		LAKELAND	FL		07/10/2024	8.250	175,591						210,000	04/26/2024
100139199		HOUSTON	TX		12/28/2023	8.125	175,591						265,000	10/30/2023
100136499		MYRTLE BEACH	SC		11/20/2023	6.375	175,613						390,000	09/12/2023
100013294		CHICAGO	IL		05/25/2017	4.000	175,631						180,000	01/31/2017
100112992		CHICAGO	IL		06/29/2023	6.875	175,636						250,000	05/14/2022
100000546		BLUE BELL	PA		09/27/2016	5.625	175,640						450,000	08/26/2016
100169208		IRVING	TX		09/27/2024	6.700	175,650						282,000	09/05/2024
100186790		HIALEAH	FL		12/31/2024	7.125	175,655		34				425,000	09/23/2024
100028476		LORTON	VA		10/26/2018	4.375	175,672						382,850	06/03/2018
100174767		WEST POINT	CA		10/31/2024	7.250	175,674						320,000	02/29/2024
100174749		GREAT FALLS	MT		10/31/2024	8.375	175,679						238,000	02/29/2024
100134977		HUMBLE	TX		10/30/2023	8.875	175,681						235,000	10/06/2023
100029950		GARDENA	CA		12/20/2018	8.000	175,699						609,000	09/30/2018
100014224		LA PUENTE AREA	CA		09/22/2017	4.500	175,703						580,000	09/22/2017
100084697		BEAVERTON	OR		08/02/2022	6.625	175,709						439,000	07/05/2022
100140813		CYPRESS	TX		03/06/2024	8.875	175,717		(126)				315,000	12/05/2023
100099802		TRENTON	NJ		02/28/2023	7.921	175,717						237,000	01/23/2023
100103573		JONESBORO	GA		05/08/2023	9.499	175,719		(12)				232,000	03/25/2023
100128087		SEVIERVILLE	TN		09/08/2023	8.750	175,721						226,000	03/21/2023
100176022		INDEPENDENCE	MO		12/20/2024	7.625	175,730		(5)				245,000	11/25/2024
100081089		CLOVIS	CA		03/18/2022	3.375	175,732						460,000	03/29/2021
100110140		LUBBOCK	TX		06/29/2023	7.375	175,733		(23)				228,000	05/26/2023
100013646		COACHELLA	CA		05/25/2017	4.500	175,734						210,000	01/31/2017
100152869		COLUMBIA	SC		05/22/2024	7.875	175,749						220,000	04/26/2024
100108324		FRESNO	CA		05/24/2023	8.625	175,763						226,000	05/03/2023
100136071		ORLANDO	FL		11/16/2023	8.625	175,777						280,000	10/18/2023
100169203		PITTSTON	PA		09/27/2024	7.150	175,778						230,000	09/06/2024
100110139		LUBBOCK	TX		06/29/2023	7.375	175,778		(23)				228,000	05/26/2023
100169888		TRENTON	NJ		11/08/2024	7.250	175,805		(24)				225,000	10/10/2024
100102195		PUEBLO	CO		04/14/2023	7.125	175,807						284,000	03/03/2023
100025674		PATCHOGUE	NY		09/20/2018	4.875	175,820						229,900	04/30/2018
100044794		FAIRFIELD	OH		11/19/2020	5.500	175,825						170,000	03/14/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100042997		DIAMOND BAR	CA		05/28/2020	4.750	175,830						385,000	10/12/2019
100171151		DES PLAINES	IL		11/22/2024	7.500	175,844		(18)				210,000	10/10/2024
100054820		CLITHERALL	MN		03/23/2021	4.000	175,850						190,000	01/07/2021
100111716		JACKSON	WI		06/29/2023	7.750	175,855						320,000	06/09/2022
100149367		PRINCETON	TX		04/24/2024	5.500	175,860						262,000	02/28/2024
100149368		PRINCETON	TX		04/24/2024	5.500	175,860						262,000	02/27/2024
100071795		COLUMBIA	PA		10/14/2021	4.625	175,864						240,000	08/16/2021
100065212		PHILADELPHIA	PA		07/14/2021	3.499	175,876						247,000	06/07/2021
100145060		UNITED KINGDOM	GBR		03/12/2024	3.390	175,882					(3,863)	177,000	02/25/2020
3340071722		CAPE CORAL	FL		03/21/2024	9.537	175,891						880,000	02/27/2024
100084762		TUCSON	AZ		08/02/2022	8.375	175,896						235,000	07/05/2022
100055370		EAST HARTFORD	CT		03/23/2021	5.500	175,903						150,000	01/01/2021
100029777		PLANT CITY	FL		10/26/2018	4.625	175,907						247,000	06/01/2018
100100128		CONROE	TX		03/28/2023	8.000	175,907						295,000	02/17/2023
100081078		LEHIGH ACRES	FL		03/18/2022	3.750	175,911						330,000	02/01/2022
100145040		UNITED KINGDOM	GBR		03/12/2024	3.890	175,912		7,118			(3,789)	177,000	03/02/2020
100161852		ATLANTIC CITY	NJ		07/31/2024	7.445	175,932						230,000	06/26/2024
100149836		OMAHA	NE		04/29/2024	7.625	175,935						230,000	04/11/2024
100158331		UNITED KINGDOM	GBR		07/09/2024	3.390	175,956		4,763			(3,809)	190,000	02/01/2022
100083609		GREEN VALLEY	AZ		07/25/2022	6.000	175,960						745,000	06/16/2022
100120324		DELAND	FL		08/18/2023	7.500	175,965						340,000	07/10/2023
100087659		WEERT	NLD		09/27/2022	4.500	175,966					(11,570)	250,000	12/01/2023
100108238		HOUMA	LA		05/24/2023	7.750	175,972						230,000	04/27/2023
100111236		PATERSON	NJ		06/29/2023	5.750	175,975						325,000	05/15/2022
100170436		COLUMBUS	OH		10/09/2024	6.499	175,984						225,000	09/06/2024
100129794		BAKERSFIELD	CA		09/27/2023	8.999	175,986						241,000	09/06/2023
100012649		MIAMI	FL		05/25/2017	4.750	176,004						230,000	01/31/2017
100060210		SAINT LOUIS	MO		06/25/2021	3.750	176,005						265,000	04/02/2021
100049349		RIVERSIDE	CA		11/20/2020	6.375	176,010						375,250	07/31/2020
100047655		SALINAS	CA		11/20/2020	6.875	176,025						403,750	07/31/2020
100103032		JONESBORO	GA		06/22/2023	8.375	176,029						225,000	02/10/2023
3310082583		WASHINGTON	DC		09/18/2024	8.323	176,060						850,000	08/15/2024
100121061		NETHERLANDS	NLD		08/28/2023	6.150	176,069					(11,577)	245,000	12/01/2023
100165201		MEEDEN	NLD		08/28/2024	5.550	176,069					(12,834)	233,000	08/22/2024
100089730		DEN HAAG	NLD		11/29/2022	4.600	176,069					(11,577)	245,000	12/01/2023
100090563		DEN HAAG	NLD		12/28/2022	6.900	176,069					(11,577)	285,000	12/01/2023
100130099		NETHERLANDS	NLD		09/26/2023	6.150	176,069					(11,577)	345,000	12/01/2023
100083325		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.150	176,069					(11,577)	244,000	12/01/2023
100081899		VALKENBURG AAN DE GEUL	NLD		03/30/2022	3.000	176,069					(11,577)	264,815	12/01/2023
100180837		ARNHEM	NLD		11/27/2024	5.150	176,069					(3,519)	303,000	11/18/2024
100055712		TOLLAND	CT		03/23/2021	4.250	176,071						230,000	01/04/2021
100163266		MORRILTON	AR		08/13/2024	7.625	176,076						225,000	07/09/2024
100071570		CHARLOTTESVILLE	VA		10/14/2021	4.250	176,082						228,000	05/12/2021
100177936		JOHNS ISLAND	SC		11/19/2024	7.900	176,086		(33)				1,030,000	08/27/2024
100071546		WOODBURY	MN		10/14/2021	3.875	176,099						230,000	04/30/2021
100064994		COLUMBIA	MD		07/14/2021	3.875	176,104						300,000	04/15/2021
100013676		HOOKSETT	NH		05/25/2017	4.625	176,109						212,000	01/31/2017
3310082506		CORPUS CHRISTI	TX		08/26/2024	8.771	176,109						862,000	08/08/2024
100067576		ORLANDO	FL		09/23/2021	4.375	176,110						245,000	06/14/2021
100181255		STATESVILLE	NC		12/06/2024	6.999	176,119						232,000	11/12/2024
100054896		COTTAGE GROVE	OR		03/23/2021	4.875	176,120						580,000	01/05/2021
100032004		SAN DIEGO	CA		03/29/2019	3.250	176,124						420,000	12/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180518		MANDEVILLE	LA		11/26/2024	7.250	176,130		(8)				215,000	10/21/2024
100029179		NORTH SAINT PAUL	MN		10/26/2018	4.000	176,132						225,625	06/04/2018
100167935		JOURDANTON	TX		09/20/2024	7.999	176,148						258,000	08/30/2024
100087922		DAHLONEGA	GA		10/25/2022	7.375	176,149						386,000	09/12/2022
100090376		GALVESTON	TX		12/28/2022	8.875	176,151						220,000	10/24/2022
100118777		MIAMI	FL		07/25/2023	7.875	176,155						495,000	05/23/2023
100012323		LANGLOIS	OR		04/28/2017	7.000	176,155						145,000	01/31/2017
100116295		TUCSON	AZ		07/20/2023	3.375	176,167						348,000	03/01/2024
100081447		RICHMOND	TX		03/18/2022	2.999	176,181						335,000	02/01/2022
100141759		TOLEDO	OH		01/30/2024	7.874	176,188						255,000	12/15/2023
100084820		DAYTONA BEACH	FL		08/02/2022	6.125	176,189						265,000	07/01/2022
100169264		KANSAS CITY	MO		09/27/2024	7.610	176,189						260,000	09/10/2024
100068160		SCOTTSDALE	AZ		08/25/2021	3.999	176,198						234,000	07/17/2021
100128511		LAS VEGAS	NV		09/15/2023	7.375	176,204						350,000	07/26/2023
100081528		HONOLULU	HI		03/18/2022	3.374	176,209						410,000	01/09/2022
100014475		OPELIKA	AL		09/27/2017	6.500	176,219						360,000	07/27/2017
100151322		SAN ANTONIO	TX		05/10/2024	5.500	176,222						260,000	03/15/2024
100113350		CORAM	NY		06/29/2023	3.750	176,257						499,000	05/16/2022
3500100345		GREENSBORO	NC		10/16/2024	8.470	176,264						2,835,000	08/27/2024
100067547		OKLAHOMA CITY	OK		09/23/2021	4.375	176,265						240,000	07/21/2021
100165139		UNITED KINGDOM	GBR		08/27/2024	6.640	176,279					(10,462)	185,000	07/26/2024
100170393		CLARKSVILLE	TN		10/09/2024	6.999	176,291						271,000	09/13/2024
100013882		O FALLON	MO		05/25/2017	4.000	176,295						217,400	01/31/2017
100149609		PARRISH	FL		04/26/2024	6.500	176,297						355,000	03/13/2024
100141575		PORTERVILLE	CA		01/30/2024	8.999	176,298						285,000	12/18/2023
100068237		KINGWOOD	TX		08/25/2021	3.875	176,302						228,000	07/23/2021
100139152		EAST POINT	GA		12/28/2023	8.874	176,312						242,000	11/28/2023
100175997		RICHLAND	WA		11/14/2024	5.990	176,316		3				320,000	10/07/2024
100150830		VIRGINIA BEACH	VA		05/08/2024	7.625	176,317						224,000	03/28/2024
100111123		LOXAHATCHEE	FL		06/29/2023	3.000	176,320						570,000	05/15/2022
100149666		TUCSON	AZ		04/26/2024	7.625	176,321						375,000	03/18/2024
100167046		CARNEGIE	PA		09/13/2024	8.375	176,322						220,000	06/18/2024
100031911		RANCHO CUCAMONGA	CA		03/29/2019	3.000	176,323						440,000	12/09/2018
100114130		WINDSOR LOCKS	CT		06/29/2023	7.250	176,329						180,000	05/15/2022
100076367		FORT LAUDERDALE	FL		12/23/2021	6.249	176,334						340,000	11/12/2021
100100752		FRIENDSWOOD	TX		04/28/2023	6.625	176,337						214,500	10/29/2021
100117258		ORLANDO	FL		07/20/2023	8.126	176,341		(21)				340,000	03/01/2024
100155386		ELLENTON	FL		06/18/2024	8.250	176,345						576,016	03/18/2024
100140821		NORTH TONAWANDA	NY		03/06/2024	10.250	176,345						260,000	11/30/2023
100158495		MIAMI	FL		07/10/2024	7.500	176,359						280,000	04/18/2024
100165965		MIDDLE RIVER	MD		09/06/2024	7.750	176,364						230,000	08/15/2024
100167790		SPRING	TX		09/19/2024	7.249	176,364						220,000	09/04/2024
100057760		FRESNO	CA		06/30/2021	3.990	176,381						295,000	05/01/2021
100158928		CHADBOURN	NC		07/12/2024	7.625	176,391						230,000	04/23/2024
100116404		BRYAN	TX		07/20/2023	4.750	176,395						360,000	03/01/2024
100181556		BELEN	NM		12/09/2024	7.460	176,423		7				230,000	11/05/2024
100141007		RICHMOND	TX		02/20/2024	7.750	176,425						380,000	01/17/2024
100147998		SPARTANBURG	SC		04/10/2024	7.125	176,426						240,000	02/28/2024
100175532		AUGUSTA	GA		12/23/2024	7.625	176,427		(1)				252,000	08/13/2024
100156453		CENTERTON	AR		06/24/2024	7.375	176,432						238,000	03/29/2024
100157673		WORCESTER	MA		06/28/2024	7.750	176,435						346,000	05/30/2024
100186644		WAKE FOREST	NC		12/30/2024	4.875	176,440		1				320,000	10/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031305		SUNRISE	FL		03/29/2019	2.000	176,442						324,000	12/09/2018
100159250		DYER	IN		07/15/2024	7.624	176,444						220,000	06/10/2024
100026052		PITTSBURG	CA		09/20/2018	4.625	176,447						294,500	04/30/2018
100175799		SOUTH TOMS RIVER	NJ		11/12/2024	5.900	176,450		4				380,000	09/18/2024
100141950		GREENVILLE	NC		02/29/2024	8.125	176,455						250,000	01/12/2024
100078589		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	2.950	176,473					(11,604)	220,880	12/01/2023
100158787		DES MOINES	IA		07/10/2024	7.500	176,475						235,000	05/17/2024
100091257		HARVEYS LAKE	PA		01/31/2023	9.250	176,484						213,000	12/22/2022
100170187		DUNCAN	OK		10/08/2024	7.624	176,486						196,000	08/30/2024
100139093		TORRINGTON	CT		12/28/2023	8.749	176,487						248,000	12/01/2023
100116956		DORAL	FL		07/20/2023	4.750	176,519						348,000	03/01/2024
100142048		GREENVILLE	NC		02/29/2024	8.125	176,526						250,000	01/12/2024
100139090		DUNDALK	MD		12/28/2023	8.624	176,541						215,000	12/01/2023
100174153		LAKEWOOD	OH		10/31/2024	8.375	176,545						245,000	07/08/2024
100103507		MORGANTON	GA		05/08/2023	8.875	176,548						237,000	02/24/2023
100090915		CRESTVIEW	FL		01/31/2023	7.499	176,560						223,000	10/26/2022
3410000633		PIGEON FORGE	TN		12/09/2024	8.868	176,562						2,070,000	10/21/2024
100023810		CARROLLTON	TX		09/04/2018	5.250	176,579						255,000	09/04/2018
100030358		WASHINGTON	DC		12/20/2018	3.375	176,587						390,000	09/30/2018
100024936		KISSIMMEE	FL		09/20/2018	5.000	176,588						191,900	04/30/2018
100130396		BRUNSWICK	GA		09/28/2023	8.250	176,588						220,000	07/26/2023
100025448		NORTH MIAMI	FL		09/20/2018	4.625	176,592						228,000	04/30/2018
100173457		TAHLEQUAH	OK		10/29/2024	8.625	176,604						205,000	08/16/2024
100146441		RIVERSIDE	CA		03/19/2024	8.750	176,620						765,518	10/23/2023
100116132		HOUSTON	TX		07/20/2023	5.375	176,627						322,000	03/01/2024
100020199		LEHI	UT		07/17/2018	4.875	176,628						263,000	07/17/2018
100184881		ORLANDO	FL		12/17/2024	7.875	176,636		(5)				973,904	11/02/2024
100143569		CLEVELAND HEIGHTS	OH		02/21/2024	8.150	176,636						300,000	01/24/2024
100143109		VISALIA	CA		02/16/2024	7.875	176,649						262,000	01/05/2024
100152904		ALIQUIPPA	PA		05/22/2024	7.875	176,654						245,000	04/29/2024
100049490		SAN BERNARDINO	CA		11/20/2020	4.000	176,656						275,500	07/31/2020
3340064475		WILLIS	TX		03/21/2024	9.288	176,667						640,000	12/08/2023
3340064477		WILLIS	TX		03/21/2024	9.288	176,667						640,000	12/08/2023
100156019		HOLLYWOOD	FL		06/18/2024	7.250	176,669						240,000	04/30/2024
100139732		UNITED KINGDOM	GBR		12/18/2023	7.390	176,673					(3,117)	189,950	07/21/2023
100143077		DAVENPORT	FL		02/14/2024	7.625	176,674		(13)				268,000	01/24/2024
100138126		STURTEVANT	WI		12/14/2023	8.750	176,676						235,000	10/18/2023
100071529		WARWICK	RI		10/14/2021	4.499	176,685						255,000	09/13/2021
100186700		DANIA BEACH	FL		12/31/2024	7.500	176,693		34				240,000	09/06/2024
3310053319		NEWARK	NJ		06/29/2023	8.638	176,703						1,400,000	04/27/2023
100144464		SHERMAN	TX		04/26/2024	9.375	176,707						237,000	02/29/2024
100099772		CLEVELAND	OH		02/28/2023	7.841	176,713						220,000	01/30/2023
100163406		NEW ORLEANS	LA		09/27/2024	7.750	176,718						226,000	08/08/2024
100049279		TRENTON	NJ		11/20/2020	4.125	176,732						175,750	07/31/2020
100180519		GRAND RAPIDS	MI		11/26/2024	6.750	176,735		(1)				235,000	09/23/2024
100154531		SAN ANTONIO	TX		06/14/2024	7.625	176,735						255,000	05/29/2024
100116535		PHILADELPHIA	PA		07/20/2023	5.375	176,742						288,000	03/01/2024
100158237		UNITED KINGDOM	GBR		07/09/2024	3.340	176,744		4,754			(3,827)	190,000	10/29/2021
100149184		HENDERSON	NV		04/22/2024	6.999	176,750						375,000	03/27/2024
100108066		MEMPHIS	TN		05/24/2023	7.875	176,753						270,000	05/05/2023
100011314		KENT	WA		12/23/2016	8.180	176,762						225,000	10/31/2016
100153799		RIVIERA BEACH	FL		07/10/2024	7.625	176,764						303,000	04/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179710		JARRELL	TX		11/21/2024	4.990	176,765		42				280,000	09/23/2024
100165687		SKOKIE	IL		08/29/2024	7.875	176,779						219,000	07/30/2024
100185850		NORTH PROVIDENCE	RI		12/26/2024	7.625	176,780		(2)				215,000	12/02/2024
100078831		BALTIMORE	MD		02/24/2022	3.999	176,786						250,000	02/01/2022
100161314		SPRINGFIELD	OR		07/25/2024	6.875	176,793						334,000	05/31/2024
100112045		BROOKLYN	NY		06/29/2023	2.875	176,802						575,000	06/02/2022
100025429		LOS ANGELES	CA		09/20/2018	4.500	176,804						346,750	04/30/2018
100116497		WOFFORD HEIGHTS	CA		07/20/2023	6.750	176,806						275,000	03/01/2024
100081459		AUSTIN	TX		03/18/2022	3.250	176,809						560,000	01/28/2022
100116329		LONGVIEW	WA		07/20/2023	4.225	176,829						355,000	03/01/2024
100064997		AUBURN	AL		07/14/2021	3.875	176,838						256,000	04/30/2021
100075914		ST PETERSBURG	FL		01/07/2022	3.625	176,843						310,000	10/29/2021
100025118		NEW SMYRNA BEACH	FL		09/20/2018	4.750	176,858						346,750	04/30/2018
100117231		FORT WORTH	TX		07/20/2023	3.875	176,861						335,000	03/01/2024
100161726		EL PASO	TX		07/30/2024	7.625	176,864						307,000	06/18/2024
100132527		SAINT LOUIS	MO		11/03/2023	9.000	176,865						244,000	06/09/2023
100099669		SAN MARCOS	TX		04/06/2023	8.875	176,879						350,000	02/17/2023
100167080		AUSTIN	TX		09/13/2024	8.125	176,886						360,000	07/08/2024
100025623		HIGHLAND	CA		09/20/2018	4.000	176,897						232,750	04/30/2018
100068264		BAKERSFIELD	CA		08/25/2021	4.500	176,898						250,000	05/06/2021
3310081554		NEW PALTZ	NY		09/26/2024	8.981	176,900						2,100,000	07/03/2024
100139560		HILTON HEAD ISLAND	SC		12/28/2023	8.999	176,921						210,000	10/26/2023
100086925		HANOVER PARK	IL		10/24/2022	7.625	176,932						225,000	08/31/2022
100102856		TAMPA	FL		06/22/2023	7.490	176,933		2,633				226,000	07/18/2022
3310063884		WESTBURY	NY		11/21/2023	8.631	176,935						1,380,000	10/25/2023
100055695		BLUEFIELD	VA		03/23/2021	2.875	176,940						369,000	01/07/2021
100100762		WINDSOR MILL	MD		04/28/2023	6.375	176,943						222,000	09/17/2021
100120825		MABELVALE	AR		08/25/2023	8.875	176,944						242,000	07/03/2023
100153935		LUBBOCK	TX		06/05/2024	7.499	176,955		(24)				235,000	05/07/2024
100164229		CARROLLTON	TX		08/21/2024	7.499	176,958						315,000	07/30/2024
100167953		MANCHESTER	CT		09/20/2024	8.875	176,963						240,000	08/22/2024
100135927		DOWAGIAC	MI		11/13/2023	10.499	176,965						217,000	10/10/2023
100134835		GARDEN GROVE	CA		10/30/2023	7.500	176,973						500,000	09/27/2023
100053859		DENTON	MD		03/23/2021	5.500	176,975						210,000	01/05/2021
100145583		UNITED KINGDOM	GBR		03/12/2024	3.150	176,984						194,998	05/29/2020
100064827		AUBURN	CA		07/14/2021	4.375	176,995						600,000	05/22/2021
100151990		CHICAGO	IL		06/14/2024	7.750	176,999						295,000	06/03/2024
100169315		SAN BERNARDINO	CA		09/27/2024	8.875	177,000		(28)				218,000	08/14/2024
100184988		SAN LUIS OBISPO	CA		12/19/2024	6.875	177,013		(2)				680,000	10/23/2024
100099825		PEMBERTON	NJ		02/28/2023	7.650	177,015						235,000	01/26/2023
100031306		PALMDALE	CA		03/29/2019	3.125	177,027						270,000	12/09/2018
100011539		BALTIMORE	MD		03/08/2017	5.000	177,032						271,874	05/29/2019
100152983		CHICAGO	IL		06/27/2024	8.625	177,033						230,000	05/29/2024
100088259		WATERBURY	CT		10/17/2022	8.104	177,035						250,000	09/16/2022
100111388		DELRAY BEACH	FL		06/29/2023	6.500	177,040						360,000	05/16/2022
100175941		GRAHAM	NC		11/14/2024	6.500	177,040						265,000	10/07/2024
100153324		CONWAY	SC		05/30/2024	5.250	177,043						270,000	03/27/2024
100109645		TOMBALL	TX		06/14/2023	7.250	177,058						285,000	05/19/2023
100175848		LAS VEGAS	NV		11/12/2024	7.200	177,064		2				245,000	09/17/2024
100100900		DELRAN	NJ		04/28/2023	6.375	177,070						280,000	01/03/2022
100175752		PROSPER	TX		11/12/2024	8.250	177,075						931,000	10/29/2024
100157928		PARMA	OH		07/09/2024	8.000	177,075						291,000	05/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071921		GLENDALE	AZ		01/21/2022	5.625	177,075		(322)				212,000	10/13/2021
100102695		BUFFALO GROVE	IL		06/22/2023	8.625	177,092						210,000	10/17/2022
100152471		HOUSTON	TX		05/16/2024	8.250	177,098						550,000	02/23/2024
100100142		SAVANNAH	GA		03/28/2023	8.250	177,105						220,000	02/28/2023
100136829		PHILADELPHIA	PA		11/27/2023	9.880	177,110						230,000	10/31/2023
100176717		SOUTH EUCLID	OH		11/15/2024	6.625	177,110		(5)				228,000	05/01/2024
100112664		HIGHLANDS	NJ		06/29/2023	6.325	177,114						420,000	06/02/2022
100075966		SCHERERVILLE	IN		01/07/2022	4.374	177,115						240,000	11/24/2021
100048498		MIAMI	FL		11/20/2020	7.250	177,122						337,250	07/31/2020
100120342		ELOY	AZ		08/18/2023	7.500	177,130						258,000	06/24/2023
100076457		MELBOURNE	FL		12/21/2021	5.875	177,130						238,000	11/01/2021
100119033		SAINT LOUIS	MO		07/27/2023	8.499	177,133						231,000	06/23/2023
100164565		GLEN BURNIE	MD		08/21/2024	7.625	177,146						265,000	06/20/2024
100120598		BAKERSFIELD	CA		08/18/2023	8.499	177,146						260,000	07/18/2023
100143613		SCRANTON	PA		02/21/2024	8.000	177,147						250,000	01/26/2024
100143513		TRENTON	NJ		02/21/2024	7.657	177,154						245,000	01/17/2024
100169872		BRASELTON	GA		09/30/2024	6.875	177,159						311,000	04/11/2024
100116170		MORENO VALLEY	CA		07/20/2023	4.500	177,171						485,000	03/01/2024
100128260		SPOKANE	WA		09/14/2023	7.750	177,177						295,000	08/03/2023
100130303		LAS VEGAS	NV		09/28/2023	7.750	177,178						240,000	08/22/2023
100168741		BERMUDA DUNES	CA		09/26/2024	7.750	177,189		(44)				225,000	08/13/2024
100140441		BAYTOWN	TX		01/18/2024	5.990	177,199						305,000	11/29/2023
100137630		CASA GRANDE	AZ		12/08/2023	7.000	177,202						360,000	09/25/2023
100153429		WOODRIDGE	NY		05/30/2024	7.910	177,203						230,000	04/19/2024
100108097		RIVERDALE	GA		05/24/2023	7.499	177,207						246,500	04/21/2023
100145039		UNITED KINGDOM	GBR		03/12/2024	3.240	177,209		8,185			(3,879)	194,998	03/20/2020
100075944		YUKON	OK		01/07/2022	3.375	177,211						263,000	11/16/2021
100126757		HESPERIA	CA		08/30/2023	4.750	177,217						310,000	08/30/2023
100025426		MEDFORD	OR		09/20/2018	4.000	177,218						242,250	04/30/2018
100091471		ZEPHYRHILLS	FL		01/20/2023	7.921	177,221						250,000	01/03/2023
100000355		BROOKHAVEN	NY		09/27/2016	6.250	177,231						530,000	08/25/2016
100091991		CLIFTON HEIGHTS	PA		02/09/2023	8.363	177,251		51				240,000	01/17/2023
100133986		SOUTH FALLSBURG	NY		10/25/2023	7.917	177,253						250,000	09/27/2023
100139486		LAS VEGAS	NV		12/28/2023	8.750	177,262						324,000	11/29/2023
100017195		NEWTOWN	CT		04/26/2018	3.375	177,290						315,000	12/31/2017
100026899		SANTA MARIA	CA		09/26/2018	4.750	177,293						280,000	06/14/2018
100132530		SAINT LOUIS	MO		11/03/2023	9.000	177,294						244,000	06/09/2023
100159574		SEBRING	FL		07/15/2024	8.375	177,301						247,000	05/09/2024
100115130		LOCKLAND	OH		07/17/2023	7.904	177,321						250,000	06/16/2023
100176845		MCDONOUGH	GA		11/15/2024	7.500	177,328		(9)				226,000	09/17/2024
100116682		LAS VEGAS	NV		07/20/2023	4.125	177,353						475,000	03/01/2024
100135025		HAHIRA	GA		10/30/2023	8.250	177,359						224,000	10/05/2023
100091629		GULFPORT	FL		03/07/2023	7.999	177,381		(39)				350,000	01/06/2023
100111449		SPARKS	NV		06/29/2023	4.875	177,389						600,000	06/02/2022
100047314		BALDWIN	NY		11/20/2020	3.500	177,406						507,300	07/31/2020
3340070141		PHILADELPHIA	PA		04/05/2024	9.742	177,408						650,000	02/06/2024
3340084461		MIDLOTHIAN	VA		09/18/2024	9.125	177,408						640,000	08/30/2024
100103069		SAINT PETERSBURG	FL		06/22/2023	8.250	177,412						215,000	01/17/2023
100012358		NORFOLK	VA		04/28/2017	6.000	177,414						190,000	08/10/2017
100134973		FORT WALTON BEACH	FL		10/30/2023	8.125	177,416						274,000	10/10/2023
100176629		PALM COAST	FL		11/15/2024	7.124	177,421		(17)				255,000	09/03/2024
100143334		LARGO	FL		02/16/2024	7.500	177,421						245,000	12/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141973		ALBANY	NY		02/29/2024	8.500	177,426						231,000	01/12/2024
100117742		YORKVILLE	IL		07/20/2023	7.125	177,432						345,000	03/01/2024
100154887		VICTORIA	TX		07/19/2024	7.500	177,439						230,000	02/05/2024
100115412		PALM COAST	FL		07/17/2023	7.750	177,447						272,000	06/13/2023
100116823		LAS VEGAS	NV		07/20/2023	4.250	177,450						344,000	03/01/2024
100091221		GRAND PRAIRIE	TX		01/31/2023	9.499	177,458						220,000	12/08/2022
100076151		FORT LAUDERDALE	FL		01/07/2022	4.125	177,474						259,000	10/27/2021
100169577		DANA POINT	CA		09/30/2024	7.500	177,474						1,050,000	06/28/2024
100100796		RALEIGH	NC		04/28/2023	6.375	177,504						254,000	11/17/2021
100068401		ASTORIA	OR		08/25/2021	4.625	177,510						412,500	06/28/2021
100128029		ANTIOCH	TN		09/08/2023	6.125	177,511						347,500	02/25/2022
100133368		COLORADO SPRINGS	CO		11/21/2023	8.375	177,522						250,000	09/19/2023
100153921		RAYMORE	MO		06/05/2024	8.125	177,535						218,000	05/09/2024
100134697		LAWRENCEVILLE	GA		10/30/2023	7.625	177,537						329,000	09/21/2023
100011544		SARASOTA	FL		03/08/2017	3.875	177,544						215,000	09/02/2016
100055272		NESKOWIN	OR		03/23/2021	3.875	177,567						550,000	01/03/2021
100012837		ROYAL OAK	MI		05/25/2017	4.875	177,575						350,000	01/31/2017
100139190		SCHENECTADY	NY		12/28/2023	8.750	177,577						255,000	10/16/2023
100025329		ORLANDO	FL		09/20/2018	4.125	177,580						224,200	04/30/2018
100053352		ORO VALLEY	AZ		03/23/2021	3.625	177,586						650,000	01/05/2021
100142137		SUGAR LAND	TX		02/29/2024	8.250	177,602						232,000	01/25/2024
100118905		TAYLORS	SC		08/30/2023	8.500	177,608						270,000	07/28/2023
100101722		DOETINCHEM	NLD		03/30/2023	6.250	177,610					(11,679)	510,000	12/01/2023
100100627		BARSTOW	CA		04/27/2023	8.625	177,618		(78)				225,000	03/16/2023
100103358		GRONINGEN	NLD		04/28/2023	5.950	177,623					(11,679)	245,000	12/01/2023
100085079		WEERT	NLD		07/27/2022	4.050	177,623					(11,679)	245,000	12/01/2023
100089710		GRONINGEN	NLD		11/29/2022	4.950	177,623					(11,679)	245,000	12/01/2023
100081966		CAPELLE AAN DEN IJSSEL	NLD		03/30/2022	2.800	177,623					(11,679)	245,000	12/01/2023
100083388		HEERLEN	NLD		05/27/2022	3.850	177,623					(11,679)	245,000	12/01/2023
100086271		HELMOND	NLD		08/29/2022	3.350	177,623					(11,679)	245,000	06/30/2024
100086272		HELMOND	NLD		08/29/2022	3.350	177,623					(11,679)	245,000	12/01/2023
100141817		KOOG AAN DE ZAAN	NLD		01/29/2024	6.000	177,623					(8,094)	245,000	12/15/2023
100141741		LAS VEGAS	NV		01/30/2024	7.999	177,634						328,000	11/09/2023
100067839		BALTIMORE	MD		09/23/2021	4.250	177,637						253,000	08/18/2021
100080512		WEST PALM BEACH	FL		03/10/2022	5.962	177,637						230,000	02/24/2022
100046686		HENRICO	VA		11/25/2020	3.875	177,639						210,900	08/31/2020
100155485		COATESVILLE	PA		06/18/2024	10.125	177,646						535,000	03/18/2024
100102076		LAUREL	MD		04/14/2023	8.875	177,647						225,000	03/03/2023
100129757		SPOKANE VALLEY	WA		09/27/2023	7.750	177,648						295,000	08/03/2023
100000516		LOS ANGELES	CA		09/27/2016	7.950	177,663						318,704	08/22/2016
3500110001		GREER	SC		11/15/2024	8.238	177,687						2,775,000	09/03/2024
100091465		CEDARTOWN	GA		01/20/2023	8.042	177,689						305,000	12/30/2022
100181534		FREDERICK	MD		12/06/2024	8.125	177,690		(3)				285,000	11/05/2024
100155421		TRABUCO CANYON	CA		06/18/2024	9.250	177,701						1,604,847	03/23/2024
100153906		WATERLOO	SC		06/05/2024	9.999	177,706						260,000	05/07/2024
100081024		BEAVERSTON	OR		03/18/2022	3.499	177,709						350,000	01/18/2022
100185973		BROOKLYN	MD		12/26/2024	8.625	177,710		(2)				220,000	12/09/2024
100043466		AURORA	CO		08/13/2020	2.500	177,713		3,693				346,750	09/11/2019
100165958		PUEBLO	CO		09/06/2024	7.375	177,713						220,000	08/13/2024
100115240		GARLAND	TX		07/17/2023	7.748	177,721						250,000	06/07/2023
100029158		RIVERSIDE	CA		10/26/2018	4.625	177,722						318,250	06/01/2018
100103179		ALBANY	NY		04/21/2023	8.167	177,729						275,000	03/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026093		COLTON	CA		09/20/2018	5.250	177,732						270,750	04/30/2018
100134470		REEDLEY	CA		10/30/2023	8.749	177,733						445,000	10/06/2023
100053746		O FALLON	MO		03/23/2021	4.250	177,735						225,000	01/04/2021
3310091767		NORTH BELLMORE	NY		12/19/2024	8.743	177,755						1,495,000	11/22/2024
100170457		MESA	AZ		10/09/2024	6.999	177,756						292,000	09/04/2024
100070411		N LAS VEGAS	NV		09/23/2021	3.875	177,759						240,000	08/20/2021
3340074654		MARKLEVILLE	IN		05/23/2024	9.604	177,765						1,100,000	04/26/2024
100141249		ARLINGTON HEIGHTS	IL		01/30/2024	8.500	177,773						340,000	12/12/2023
100137820		ATHENS	GA		12/08/2023	7.875	177,778						275,000	10/25/2023
100047638		CAPE CORAL	FL		11/20/2020	3.625	177,780						218,500	07/31/2020
100012659		TOWNSHIP HILLSIDE	NJ		05/25/2017	4.625	177,788						202,000	01/31/2017
100152312		OCALA	FL		05/17/2024	5.500	177,789						262,000	03/25/2024
100137860		CITRUS SPRINGS	FL		12/08/2023	8.625	177,802						259,000	10/27/2023
100079109		LAKEWOOD	OH		02/24/2022	3.875	177,804						249,000	01/19/2022
100165945		LIVINGSTON	TX		09/06/2024	6.999	177,813						655,000	08/20/2024
100169940		BARNEGAT	NJ		11/08/2024	6.875	177,813						232,000	09/30/2024
100156083		LAUDERHILL	FL		06/18/2024	7.875	177,817						294,000	05/14/2024
100152973		COLUMBIA	PA		06/27/2024	8.125	177,839						224,000	05/16/2024
100152280		LOCKHART	TX		05/17/2024	5.990	177,841						285,000	03/06/2024
100140700		ARLINGTON	TX		02/08/2024	8.125	177,844						335,000	01/16/2024
100013184		GURNEE	IL		05/25/2017	5.000	177,846						200,000	01/31/2017
100117346		HAIKU	HI		07/20/2023	4.625	177,849						875,000	03/01/2024
100055116		TOLLESON	AZ		03/23/2021	4.625	177,880						345,000	12/31/2020
100086514		PALMDALE	CA		09/30/2022	7.499	177,882						451,000	08/31/2022
100031399		FONTANA	CA		03/29/2019	3.000	177,887						360,000	12/09/2018
3340071873		FLORESVILLE	TX		05/17/2024	9.895	177,895						1,112,000	04/01/2024
100133306		KISSIMMEE	FL		11/29/2023	8.875	177,899						250,000	10/24/2023
100174853		BEECHER	IL		10/31/2024	8.875	177,929						215,500	05/21/2024
100159472		WILMINGTON	NC		07/15/2024	7.125	177,944						240,000	05/07/2024
100145318		UNITED KINGDOM	GBR		03/12/2024	9.500	177,944		6,893			(3,872)	179,988	11/14/2019
100145293		UNITED KINGDOM	GBR		03/12/2024	9.500	177,946		6,850			(3,871)	179,988	11/13/2019
100176002		ALBUQUERQUE	NM		11/14/2024	6.990	177,953						250,000	09/26/2024
100150882		VANCE	AL		05/08/2024	6.875	177,959						255,000	03/04/2024
100118706		DUNCAN	SC		07/25/2023	9.125	177,961						240,000	05/26/2023
100026246		DESOTO	TX		09/20/2018	4.625	177,963						218,500	04/30/2018
100049417		RANDALLSTOWN	MD		11/20/2020	4.500	177,971						266,000	07/31/2020
100140697		FOX LAKE	IL		02/08/2024	8.500	177,974						215,000	01/22/2024
100055628		LOS ANGELES	CA		03/23/2021	3.750	178,006						1,975,000	01/06/2021
100149793		CLEVELAND	OH		04/26/2024	7.750	178,011						235,000	03/12/2024
100079772		DAVENPORT	FL		04/08/2022	5.875	178,011						245,000	01/31/2022
3340078367		NORTH PORT	FL		08/19/2024	9.028	178,018						780,000	06/10/2024
100142686		CARTHAGE	NC		02/08/2024	5.500	178,020						252,000	11/29/2023
100130149		BAYTOWN	TX		11/15/2023	8.125	178,024						245,000	09/27/2023
100079818		CYPRESS	TX		04/25/2022	5.500	178,026						280,000	02/02/2022
100012371		JOLIET	IL		04/28/2017	4.750	178,034						250,000	01/31/2017
100179632		MINNEAPOLIS	MN		11/21/2024	7.490	178,035		(4)				235,000	09/23/2024
100054926		FRANKLINVILLE	NJ		03/23/2021	4.125	178,046						190,000	12/31/2020
100134268		PETERSBURG	VA		10/27/2023	8.750	178,048						230,000	08/24/2023
100180606		HOUSTON	TX		11/26/2024	7.375	178,056		(24)				225,000	11/06/2024
100026501		SACRAMENTO	CA		09/26/2018	4.419	178,062						295,000	06/14/2018
100053440		PLACERVILLE	CA		03/23/2021	5.000	178,063						290,000	12/31/2020
100026532		HOLLYWOOD	FL		09/26/2018	4.625	178,064						310,000	06/13/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083063		CONCORD	CA		05/26/2022	3.987	178,065						460,000	02/24/2022
100116701		CLERMONT	FL		07/20/2023	4.500	178,066						333,000	03/01/2024
100143439		SPRING	TX		02/16/2024	7.875	178,074						248,000	01/18/2024
100141191		BUFFALO	NY		01/30/2024	8.690	178,096						220,000	12/15/2023
100047910		RANDOLPH	MA		11/20/2020	4.125	178,115						394,250	07/31/2020
100088142		MILTON	FL		10/25/2022	7.875	178,144						235,000	09/20/2022
100147459		PENSACOLA	FL		04/03/2024	8.750	178,150						244,000	02/22/2024
100057683		HOLLYWOOD	FL		06/30/2021	4.375	178,183						320,000	03/26/2021
100012133		LYNN	MA		03/08/2017	3.500	178,197						255,000	11/30/2016
3340074681		BLOOMINGBURG	NY		05/17/2024	9.000	178,200						760,000	04/11/2024
3340083310		KILLINGLY	CT		09/03/2024	9.265	178,200						700,000	08/08/2024
100169570		RICHMOND	TX		09/30/2024	6.990	178,200		(17)				305,000	07/08/2024
100013858		SAINT ROSE	LA		05/25/2017	4.625	178,202						200,000	01/31/2017
100169592		ORLANDO	FL		09/30/2024	6.990	178,203						250,000	07/08/2024
100090677		DETROIT	MI		12/29/2022	8.593	178,204						250,000	11/17/2022
100186392		TALLAHASSEE	FL		12/30/2024	6.375	178,205						255,000	11/20/2024
100165962		SHELBYVILLE	TN		09/06/2024	6.750	178,210						255,000	08/21/2024
100013127		MORENO VALLEY	CA		05/25/2017	4.500	178,216						243,000	01/31/2017
100116498		TWENTYNINE PALMS	CA		07/20/2023	7.175	178,218						269,000	03/01/2024
100137353		WESTBURY	NY		12/01/2023	8.499	178,223						646,000	11/03/2023
100029124		MIRAMAR	FL		10/26/2018	4.750	178,228						323,000	06/02/2018
100031638		STOCKTON	CA		03/29/2019	3.625	178,269						300,000	12/07/2018
100166046		FORT MYERS	FL		09/06/2024	9.250	178,270						300,000	08/20/2024
100013838		COLTON	CA		05/25/2017	4.375	178,273						225,000	01/31/2017
100146554		CATAWBA	SC		03/19/2024	8.750	178,278						665,000	10/28/2023
100131674		INDIANAPOLIS	IN		10/06/2023	8.500	178,287						202,000	09/19/2022
100057657		RALEIGH	NC		06/30/2021	3.499	178,300						236,100	05/13/2021
100013278		MIRAMAR	FL		05/25/2017	4.250	178,313						154,000	01/31/2017
100081625		CORAL SPRINGS	FL		03/24/2022	6.400	178,317						210,000	03/11/2022
100114454		MT LAUREL	NJ		06/29/2023	6.090	178,320						284,000	05/16/2022
100117518		MIAMI	FL		07/20/2023	6.167	178,321						310,000	03/01/2024
100154747		STAMFORD	CT		07/19/2024	8.875	178,323						245,000	02/16/2024
100131863		HAMPTON	VA		10/06/2023	8.125	178,324		(89)				228,000	09/21/2023
100103330		COLORADO SPRINGS	CO		04/28/2023	8.000	178,338						329,000	03/14/2023
100133961		ERLANGER	KY		10/25/2023	8.404	178,343						250,000	09/14/2023
100143541		CORPUS CHRISTI	TX		02/21/2024	8.390	178,349						268,000	01/31/2024
100174448		WEEKI WACHEE	FL		10/31/2024	8.375	178,355						860,331	09/16/2024
100154828		WAKE FOREST	NC		07/19/2024	7.875	178,361						300,000	02/12/2024
100103354		DEN HAAG	NLD		04/28/2023	6.350	178,366					(11,728)	421,198	12/01/2023
100180475		SPRING HILL	FL		11/26/2024	7.625	178,369		(12)				223,000	09/05/2024
100174717		PLAINVILLE	CT		10/31/2024	7.750	178,387						270,000	03/27/2024
100048548		MONTGOMERY VILLAGE	MD		11/20/2020	4.000	178,387						175,750	07/31/2020
3500100346		GREENSBORO	NC		10/16/2024	8.470	178,393						2,835,000	08/27/2024
100025313		UPPER MARLBORO	MD		09/20/2018	4.500	178,395						251,750	04/30/2018
100102062		JACKSONVILLE	FL		04/14/2023	7.875	178,402						230,000	02/17/2023
100129784		KATY	TX		09/27/2023	7.750	178,418						290,000	09/05/2023
100143634		TRENTON	NJ		02/21/2024	7.750	178,420		1,948				230,000	02/01/2024
100053350		BROCKTON	MA		03/23/2021	5.500	178,420						300,000	01/03/2021
100079542		COMPTON	CA		04/08/2022	3.875	178,457						525,000	01/26/2022
3340072243		CAPE CORAL	FL		04/19/2024	9.148	178,458						748,000	03/05/2024
100086001		CIUDAD DE MEXICO	MEX		08/19/2022	7.850	178,461						298,303	08/15/2022
100038442		MEATH	IRL		09/27/2019	4.750	178,462					(11,716)	156,399	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170037		PONTIAC	MI		11/08/2024	7.000	178,471						215,000	10/09/2024
100131865		HAMPTON	VA		10/06/2023	8.125	178,473		(91)				228,000	09/21/2023
100158978		CALIFORNIA CITY	CA		08/15/2024	7.625	178,475						275,000	07/17/2024
100014131		WESLEY CHAPEL	FL		05/25/2017	4.000	178,477						250,000	01/31/2017
100078862		FAIRBANKS	AK		02/24/2022	3.875	178,483						265,000	01/20/2022
100181603		SICKLERVILLE	NJ		12/09/2024	7.990	178,484		10				232,000	10/25/2024
100055896		NEWARK	NJ		03/26/2021	3.500	178,485						330,000	12/29/2020
100165272		ATLANTA	GA		08/29/2024	7.125	178,488						232,000	08/01/2024
100184404		SUGARLOAF	CA		12/17/2024	7.625	178,492		(8)				360,000	10/29/2024
100120676		DEERFIELD BEACH	FL		08/24/2023	9.124	178,516						240,000	07/14/2023
100068111		CATONSVILLE	MD		08/25/2021	3.440	178,516						270,000	06/28/2021
100076072		LAS VEGAS	NV		01/07/2022	4.375	178,523						404,000	10/26/2021
100043394		VIRGINIA BEACH	VA		08/13/2020	4.375	178,532						169,100	07/11/2019
100068052		ELOY	AZ		09/23/2021	3.875	178,535						300,000	08/20/2021
100111358		SAN JOSE	CA		06/29/2023	6.382	178,540						528,000	05/14/2022
3340074242		JACKSONVILLE	FL		04/30/2024	8.845	178,548						900,000	04/02/2024
100152976		COLUMBIA	PA		06/27/2024	8.125	178,549						225,000	05/16/2024
100116600		DINUBA	CA		07/20/2023	7.625	178,549						377,000	03/01/2024
100169563		AVE MARIA	FL		09/30/2024	7.125	178,560		(23)				290,000	08/16/2024
100167667		MOORESVILLE	NC		09/19/2024	6.625	178,562						390,000	08/20/2024
100118093		KNOXVILLE	TN		07/20/2023	8.334	178,578						260,000	03/01/2024
100116688		RICHMOND	TX		07/20/2023	4.625	178,579						345,000	03/01/2024
100109130		WILLIMANTIC	CT		06/05/2023	8.875	178,580						255,000	05/04/2023
100175860		PITTSBURGH	PA		11/12/2024	6.880	178,582		1				274,000	10/01/2024
100182232		MADISON	AL		12/12/2024	5.750	178,603		14				251,400	10/18/2024
100145211		UNITED KINGDOM	GBR		03/12/2024	9.500	178,603		7,336			(3,904)	178,000	12/18/2019
100081296		O FALLON	MO		03/18/2022	3.500	178,609						265,000	01/20/2022
100175920		VILLA PARK	IL		11/14/2024	6.990	178,612		(12)				233,000	09/14/2024
100174797		KANSAS CITY	MO		10/31/2024	7.625	178,613						340,000	03/27/2024
3500100349		GREENSBORO	NC		10/16/2024	8.470	178,615						2,835,000	08/27/2024
100100901		WEST PALM BCH	FL		04/28/2023	7.875	178,617						240,000	12/16/2021
100081676		HAINES CITY	FL		03/21/2022	5.875	178,622						280,000	02/02/2022
100173887		SPRING HILL	FL		10/31/2024	7.375	178,633						227,000	09/04/2024
100120259		PEMBROKE PINES	FL		08/18/2023	8.500	178,633						253,000	06/08/2023
100025801		GAITHERSBURG	MD		09/20/2018	4.875	178,634						256,500	04/30/2018
100149865		GARRISON	MN		04/29/2024	7.999	178,644						264,000	04/12/2024
100078892		LAS VEGAS	NV		02/24/2022	3.875	178,656						260,000	01/17/2022
100085038		ROTTERDAM	NLD		07/27/2022	4.050	178,658					(11,747)	216,827	12/01/2023
100137277		NETHERLANDS	NLD		11/28/2023	6.500	178,658					(11,747)	230,000	12/01/2023
100161656		MEPPEL	NLD		07/29/2024	5.900	178,658					(8,022)	218,354	06/30/2024
100082000		BERGEN OP ZOOM	NLD		03/30/2022	2.850	178,658					(11,747)	230,000	12/01/2023
100077882		EINDHOVEN	NLD		12/29/2021	3.250	178,658					(11,747)	221,672	12/01/2023
100082804		GORREDIJK	NLD		04/27/2022	4.000	178,658					(11,747)	217,418	12/01/2023
100157570		ROTTERDAM	NLD		06/28/2024	5.750	178,658					(6,055)	170,000	05/30/2024
100070251		ROTTERDAM	NLD		08/31/2021	3.400	178,658					(11,747)	230,000	12/01/2023
100173631		MIDDELBURG	NLD		10/29/2024	5.750	178,658					(7,866)	215,625	09/24/2024
100085085		YERSEKE	NLD		07/27/2022	4.000	178,658					(11,747)	216,831	12/01/2023
100013911		SACRAMENTO	CA		05/25/2017	4.125	178,677						250,000	01/31/2017
100126302		WATERBURY	CT		08/30/2023	7.763	178,677						235,000	08/03/2023
100150801		OCALA	FL		05/08/2024	7.124	178,705						237,600	03/15/2024
100082717		NOTTINGHAM	GBR		04/26/2022	5.990	178,712					(3,241)	410,000	04/11/2022
100088547		ROTTERDAM	NLD		10/27/2022	4.750	178,721					(11,751)	270,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165127		UNITED KINGDOM	GBR		08/27/2024	6.640	178,728					(10,608)	230,000	08/02/2024
100065213		PHILADELPHIA	PA		07/14/2021	3.499	178,732						251,000	06/07/2021
100025330		HIALEAH	FL		09/20/2018	4.500	178,735						256,500	04/30/2018
100025791		COLLEGE PARK	MD		09/20/2018	4.000	178,736						266,000	04/30/2018
3300005069		HILLSBOROUGH	NJ		06/24/2024	9.485	178,752						690,000	03/27/2024
100128106		MARIETTA	PA		09/08/2023	8.500	178,775						225,000	12/12/2022
100055674		BELFORD	NJ		03/23/2021	4.250	178,777						300,000	01/03/2021
100048797		JOLIET	IL		11/20/2020	5.000	178,780						168,150	07/31/2020
100112156		SAINT CLOUD	FL		06/29/2023	4.875	178,782						457,000	05/16/2022
100114415		BATON ROUGE	LA		06/29/2023	5.000	178,800						392,000	05/15/2022
100167078		HUMBLE	TX		09/13/2024	8.500	178,806						240,000	06/04/2024
100032071		LOS ANGELES	CA		03/29/2019	3.625	178,806						450,000	12/07/2018
100087182		MURRELLS INLET	SC		10/25/2022	5.125	178,824						255,000	02/16/2022
100101988		SAN ANTONIO	TX		04/14/2023	9.250	178,833						215,000	02/15/2023
100091489		KANSAS CITY	MO		01/20/2023	7.636	178,836						238,000	12/22/2022
100145728		UNITED KINGDOM	GBR		03/12/2024	3.640	178,840		8,003			(3,865)	179,000	04/07/2020
100057976		NORTHPORT	AL		06/30/2021	4.250	178,845						245,000	04/14/2021
100113127		SOUTH RICHMOND HILL	NY		06/29/2023	2.000	178,848						755,000	02/09/2022
100159526		WINTER HAVEN	FL		07/15/2024	7.875	178,851						235,000	05/31/2024
100144401		LAKELAND	FL		03/07/2024	7.875	178,852						389,000	01/02/2024
100119806		SUFFOLK	VA		08/08/2023	8.260	178,865						250,000	06/23/2023
100076773		LONGMONT	CO		12/27/2021	4.087	178,867						865,000	12/02/2021
100144758		UNITED KINGDOM	GBR		03/12/2024	9.500	178,875		6,969			(3,892)	180,000	11/14/2019
100067465		ELIZABETH	NJ		09/23/2021	4.375	178,878						390,000	07/06/2021
100047699		MIAMI	FL		11/20/2020	3.625	178,904						361,000	07/31/2020
100028859		ATLANTA	GA		10/26/2018	4.000	178,918						247,000	06/08/2018
100168355		CONWAY	SC		09/25/2024	5.990	178,927						237,000	07/30/2024
100048624		SAN JUAN CAPISTRANO	CA		11/20/2020	3.875	178,931						313,500	07/31/2020
100118144		SARASOTA	FL		07/20/2023	8.115	178,936						225,000	03/01/2024
100169341		MESQUITE	TX		09/27/2024	8.250	178,936						250,000	08/02/2024
100068069		ARLINGTON	TX		09/23/2021	3.999	178,966						261,000	08/20/2021
3310051527		DETROIT	MI		06/08/2023	8.603	178,977						1,300,000	04/05/2023
100013227		STOCKTON	CA		05/25/2017	4.000	178,983						205,000	01/31/2017
100055769		OVIEDO	FL		03/23/2021	4.000	178,987						239,000	01/01/2021
3340068739		NEW LONDON	CT		02/29/2024	9.512	178,992						670,000	01/22/2024
100156738		BAKERSFIELD	CA		06/26/2024	8.999	178,993						228,000	06/06/2024
100064823		LONG BEACH	CA		07/14/2021	4.375	178,995						800,000	05/14/2021
100100194		POUGHKEEPSIE	NY		03/17/2023	8.339	178,996						250,000	02/28/2023
100164708		CALUMET PARK	IL		08/23/2024	8.625	179,003						225,000	06/13/2024
100126397		HENRICO	VA		08/30/2023	8.400	179,008						250,000	07/26/2023
100076015		AVONDALE	AZ		01/07/2022	4.875	179,017						240,000	10/26/2021
100060253		MEDFORD	OR		06/25/2021	3.875	179,020						286,000	03/31/2021
100145078		UNITED KINGDOM	GBR		03/12/2024	3.540	179,020					(3,932)	182,500	11/26/2019
100090902		SHAFTER	CA		01/31/2023	6.375	179,021						375,000	10/04/2022
100164698		MURRIETA	CA		08/23/2024	8.750	179,028						801,000	07/31/2024
100139287		PHILADELPHIA	PA		12/28/2023	7.750	179,030						345,000	11/20/2023
100024595		TOMS RIVER	NJ		09/20/2018	4.250	179,070						360,000	11/28/2023
100079132		HASTINGS	MN		02/24/2022	3.750	179,078						250,000	01/14/2022
100185873		PORT CHARLOTTE	FL		12/26/2024	6.875	179,094		(2)				312,000	12/09/2024
100100961		BRISTOL	TN		04/28/2023	4.500	179,095						362,000	12/20/2021
100060252		ALBANY	OR		06/25/2021	3.990	179,096						270,500	04/12/2021
100088157		NEW CUYAMA	CA		10/25/2022	9.125	179,100						225,000	09/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165074		EL PASO	TX		08/28/2024	7.500	179,109						246,000	07/31/2024
100118657		OCALA	FL		07/25/2023	7.625	179,111						275,000	06/12/2023
100118746		BOYNTON BEACH	FL		07/25/2023	7.875	179,114						353,000	05/22/2023
100133231		KNOXVILLE	TN		11/29/2023	8.875	179,128						236,000	10/18/2023
100145229		UNITED KINGDOM	GBR		03/12/2024	9.500	179,129		7,298			(3,934)	180,000	11/22/2019
100102009		BROCKTON	MA		04/14/2023	7.499	179,135						320,000	02/15/2023
3310037727		SMITHTOWN	NY		07/07/2022	6.300	179,142						809,000	05/24/2022
100145439		UNITED KINGDOM	GBR		03/12/2024	9.500	179,154		6,718			(3,862)	179,988	04/03/2020
100031735		ESCONDIDO	CA		03/29/2019	3.375	179,172						335,000	12/07/2018
100024915		LAS VEGAS	NV		09/20/2018	4.000	179,177						266,000	04/30/2018
100029731		MIAMI	FL		10/26/2018	4.000	179,179						266,000	06/01/2018
100154106		MEDFORD	OR		07/11/2024	7.625	179,194						532,000	06/10/2024
100080968		PAWTUCKET	RI		03/18/2022	3.874	179,195						403,000	12/08/2021
100166251		CARTHAGE	NC		09/09/2024	5.750	179,204						240,000	07/12/2024
100108172		COCOA	FL		05/24/2023	7.999	179,211						275,000	04/24/2023
100168726		LEXINGTON	SC		09/26/2024	7.375	179,245						246,000	08/08/2024
100133530		DREXEL HILL	PA		10/19/2023	8.124	179,250						265,000	09/14/2023
100141525		YPSILANTI	MI		01/30/2024	9.750	179,252						325,000	01/02/2024
100131699		GREENSBORO	MD		10/06/2023	6.750	179,253						245,000	08/22/2022
100131683		GWYNN OAK	MD		10/06/2023	7.000	179,255						225,000	08/24/2022
100090888		AURORA	IL		01/31/2023	7.375	179,260						240,000	10/04/2022
100146341		CHICAGO	IL		03/19/2024	8.875	179,261						739,974	10/16/2023
3410000619		GYPSUM	CO		12/09/2024	9.268	179,261						2,535,000	10/22/2024
100144916		UNITED KINGDOM	GBR		03/12/2024	9.500	179,263		6,715			(3,864)	179,988	04/03/2020
100159966		HIALEAH	FL		08/16/2024	7.490	179,266						255,000	05/20/2024
100151149		HAZLETON	PA		05/09/2024	7.874	179,269						276,000	04/18/2024
100091165		ELY	NV		01/31/2023	6.750	179,272						275,000	10/03/2022
100147383		PITTSBURGH	PA		05/08/2024	8.250	179,273						225,000	03/22/2024
100178006		VENICE	FL		11/19/2024	9.275	179,276		(44)				1,183,600	08/28/2024
3340086047		GLOUCESTER TOWNSHIP	NJ		10/23/2024	8.823	179,277						750,000	09/13/2024
100065035		FORT WORTH	TX		07/14/2021	4.250	179,299						237,000	04/27/2021
100128442		NEW HAVEN	CT		09/15/2023	9.500	179,307						287,000	04/06/2023
100081091		PECULIAR	MO		03/18/2022	3.625	179,307						280,000	12/15/2021
100165333		WINCHESTER	VA		08/29/2024	7.499	179,309						225,000	08/09/2024
100079732		CHERRY LOG	GA		04/08/2022	4.875	179,310						363,000	01/27/2022
100138115		PORTER	TX		12/14/2023	7.875	179,311		1,421				236,000	10/18/2023
100172760		KNOXVILLE	TN		12/06/2024	7.875	179,325		(15)				244,000	10/23/2024
100114592		BAKERSFIELD	CA		06/29/2023	7.999	179,342						240,000	05/25/2023
100172730		SCRANTON	PA		11/21/2024	7.500	179,361		(10)				233,000	10/17/2024
100136120		KATY	TX		12/18/2023	9.375	179,384						243,000	11/01/2023
100164208		SAINT PETERSBURG	FL		08/21/2024	9.125	179,386						210,000	07/25/2024
100076812		UNCASVILLE	CT		12/27/2021	5.258	179,387						190,000	12/08/2021
100068218		PHILADELPHIA	PA		08/25/2021	3.875	179,387						250,000	07/09/2021
100174626		RIO RANCHO	NM		10/31/2024	7.875	179,403						265,000	01/29/2024
100111846		LOS BANOS	CA		06/29/2023	2.875	179,406						480,000	06/02/2022
100000447		SPARKS	NV		09/27/2016	3.750	179,412						265,000	08/26/2016
100110056		NAPLES	FL		06/23/2023	7.250	179,422						330,000	05/15/2023
100173927		LANCASTER	PA		10/31/2024	7.750	179,432						228,000	09/19/2024
100114565		TILGHMAN	MD		06/29/2023	8.375	179,437						230,000	05/22/2023
100068349		DALLAS	TX		08/25/2021	4.125	179,439						243,000	06/21/2021
100044251		ROOSEVELT	NY		08/19/2020	4.125	179,441						313,500	01/20/2020
100164147		GRAND RAPIDS	MI		08/21/2024	7.625	179,447						221,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154526		BALTIMORE	MD		06/14/2024	9.250	179,457						288,000	05/30/2024
100149482		OKLAHOMA CITY	OK		04/24/2024	6.990	179,459						245,000	03/07/2024
100147593		SACRAMENTO	CA		04/04/2024	10.875	179,460						225,000	03/04/2024
100011425		LAKEWOOD	CA		01/27/2017	3.250	179,460						340,000	08/10/2016
100025687		LOS ANGELES	CA		09/20/2018	5.000	179,476						351,500	04/30/2018
100057912		COOLIDGE	AZ		06/30/2021	3.499	179,480						225,000	05/03/2021
100115187		NORMAN	OK		07/17/2023	8.460	179,499						284,000	06/22/2023
100139655		MYRTLE CREEK	OR		12/28/2023	8.375	179,504						245,000	12/12/2023
100147213		MIDDLE RIVER	MD		03/28/2024	8.170	179,506						232,000	02/29/2024
100128506		EASTLAKE	OH		09/15/2023	8.250	179,507						248,000	07/24/2023
100078794		TAMPA	FL		02/24/2022	3.874	179,513						285,000	01/28/2022
100172147		FORT WORTH	TX		10/17/2024	6.999	179,516						235,000	09/17/2024
100012626		JUPITER	FL		05/25/2017	4.625	179,521						215,000	10/06/2020
100173235		TRINITY	NC		10/30/2024	5.750	179,528						235,000	08/28/2024
100055684		ERIE	PA		03/23/2021	4.125	179,530						160,000	01/06/2021
100151450		SAVANNAH	GA		05/10/2024	8.000	179,531						225,000	04/08/2024
100141688		OWINGS MILLS	MD		01/30/2024	8.875	179,534		(80)				225,000	12/28/2023
100081404		HUFFMAN	TX		03/18/2022	3.750	179,540						250,000	12/28/2021
100156771		DUNDALK	MD		06/26/2024	8.499	179,541		(28)				248,000	06/04/2024
100170352		NEW BRAUNFELS	TX		10/08/2024	5.500	179,551						233,000	08/09/2024
100087250		BOUNTIFUL	UT		10/25/2022	5.250	179,574						260,000	03/28/2022
100174582		SAINT LOUIS	MO		10/31/2024	8.750	179,575						318,000	02/02/2024
100031839		STOCKTON	CA		03/29/2019	4.750	179,576						260,000	09/17/2018
100155198		COCOA	FL		07/19/2024	8.500	179,582						300,000	08/24/2023
100173445		MONTICELLO	NY		10/29/2024	8.750	179,587						230,000	07/25/2024
100142145		SUGAR LAND	TX		02/29/2024	8.500	179,611						245,000	01/29/2024
100053853		ROCHESTER	NY		03/23/2021	6.750	179,617						229,000	01/06/2021
100130188		COLUMBUS	OH		11/15/2023	9.375	179,631						250,000	10/26/2023
100023854		VALLEJO	CA		09/10/2018	4.875	179,639						355,000	09/10/2018
100017730		BOYNTON BEACH	FL		04/26/2018	5.750	179,663						335,000	12/31/2017
100089405		CROSBY	TX		11/17/2022	9.875	179,666						233,500	10/31/2022
100103077		MARIETTA	GA		06/22/2023	7.750	179,677		(48)				280,000	03/24/2023
100148412		MAGNOLIA	TX		04/12/2024	5.750	179,677						303,000	02/15/2024
100133862		PALM BAY	FL		10/20/2023	7.875	179,678						283,000	09/28/2023
100100817		SAN ANTONIO	TX		04/28/2023	5.990	179,690						230,000	11/24/2021
100175013		FORT WORTH	TX		10/31/2024	6.125	179,698						301,000	06/28/2022
100109712		MIAMI	FL		06/16/2023	8.990	179,714						405,000	04/06/2023
100067924		ALBUQUERQUE	NM		09/23/2021	4.125	179,730						294,000	07/29/2021
100026530		INDIANAPOLIS	IN		09/26/2018	3.500	179,733						300,000	06/14/2018
100026505		OLIVEHURST	CA		09/26/2018	3.000	179,739						285,000	06/14/2018
100100484		NEW CASTLE	DE		04/27/2023	5.875	179,742						300,000	03/30/2022
100138140		MIAMI	FL		12/14/2023	7.750	179,742						364,000	11/02/2023
100013888		PALMDALE	CA		05/25/2017	4.625	179,744						239,500	01/31/2017
100162517		SAVANNAH	GA		08/12/2024	7.624	179,745						250,000	06/26/2024
100158566		MARTINSBURG	WV		07/10/2024	8.375	179,749						249,000	05/07/2024
100156284		HOUSTON	TX		07/25/2024	8.750	179,751						245,000	06/14/2024
100150800		OCALA	FL		05/08/2024	7.124	179,758						239,400	03/15/2024
100157858		COLUMBIA	MD		07/09/2024	7.250	179,761						245,000	05/10/2024
100137833		PHILADELPHIA	PA		12/08/2023	8.750	179,770						220,000	11/06/2023
100167911		KENOSHA	WI		09/20/2024	6.999	179,771						226,000	08/30/2024
100091523		LINDENWOLD	NJ		01/20/2023	7.500	179,780						240,000	12/21/2022
100153886		CLARKSVILLE	TN		06/05/2024	7.499	179,789						265,000	05/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026287		NEWPORT	MN		09/20/2018	4.000	179,793						265,050	04/30/2018
100135963		HOMESTEAD	FL		11/16/2023	7.750	179,802						470,000	10/18/2023
100145649		UNITED KINGDOM	GBR		03/12/2024	3.940	179,808		7,383			(3,825)	170,000	04/14/2020
100115206		KANSAS CITY	MO		07/17/2023	7.869	179,813						255,000	06/08/2023
100114652		DAVENPORT	FL		06/29/2023	8.499	179,815						220,000	05/18/2023
100145069		UNITED KINGDOM	GBR		03/12/2024	3.240	179,833		8,415			(3,912)	180,000	03/13/2020
100154850		EDMOND	OK		07/19/2024	7.750	179,833						322,000	03/04/2024
100025046		NORTH LAS VEGAS	NV		09/20/2018	2.000	179,834						332,500	04/30/2018
3340073377		PORT CHARLOTTE	FL		05/17/2024	9.633	179,835						910,000	04/08/2024
100167986		OKLAHOMA CITY	OK		09/20/2024	8.125	179,838						213,000	08/23/2024
100133160		LAS VEGAS	NV		11/29/2023	7.875	179,838		1,416				362,000	10/20/2023
100181285		SOUTH BEND	IN		12/06/2024	6.750	179,855		9				230,000	10/31/2024
100048076		PHOENIX	AZ		11/20/2020	4.125	179,857						427,500	07/31/2020
3340068711		NORTH PORT	FL		03/21/2024	9.134	179,862						870,000	01/12/2024
100048319		CLEARWATER	FL		11/20/2020	4.375	179,864						270,750	07/31/2020
100109154		SAINT GEORGE	UT		07/21/2023	7.750	179,870						410,000	05/30/2023
100071523		ANKENY	IA		10/14/2021	4.500	179,874						260,000	08/30/2021
100112175		ORLANDO	FL		06/29/2023	4.875	179,883						445,000	05/16/2022
100111858		BRICK	NJ		06/29/2023	2.875	179,883						430,000	06/02/2022
100078826		CONROE	TX		02/24/2022	3.999	179,898						275,000	01/18/2022
100167838		BUHL	ID		09/20/2024	7.125	179,901						250,000	08/22/2024
100078790		MANCHESTER	CT		02/24/2022	3.750	179,901						257,000	01/11/2022
100055528		SAYLORSBURG	PA		03/23/2021	4.000	179,908						250,000	01/02/2021
4010044076		ST. LOUIS	MO		03/22/2023	8.065	179,918						276,000	12/06/2022
100118037		HOUSTON	TX		07/20/2023	4.625	179,935						400,000	03/01/2024
100071833		NEWTON	NJ		10/14/2021	4.500	179,940						255,000	08/20/2021
100156289		ELK GROVE VILLAGE	IL		07/25/2024	8.375	179,947						220,000	06/14/2024
100076500		HOUSTON	TX		12/21/2021	4.875	179,953						250,000	11/08/2021
100157900		AVON	CT		07/09/2024	7.990	179,956						250,000	04/17/2024
3340084233		FALL RIVER	MA		10/03/2024	8.876	179,965						800,000	08/28/2024
3500112664		WEST SPRINGFIELD	MA		12/20/2024	7.860	179,974						1,350,000	11/08/2024
100138406		KNOXVILLE	TN		12/18/2023	8.990	179,985						230,000	08/25/2023
100133129		LAWRENCEVILLE	GA		11/29/2023	8.875	180,013						365,000	10/24/2023
100141020		PHILADELPHIA	PA		02/20/2024	8.500	180,019						240,000	01/22/2024
100129494		MOUNT PLEASANT	SC		09/29/2023	7.125	180,042						358,000	07/20/2023
100174971		PHILADELPHIA	PA		10/31/2024	7.990	180,045						262,000	05/21/2024
100148146		SAINT PAUL	MN		05/15/2024	8.125	180,046						265,000	04/01/2024
100029140		CONSHOHOCKEN	PA		10/26/2018	4.750	180,054						346,750	06/02/2018
100088148		BIG BEAR CITY	CA		10/25/2022	7.374	180,055						415,000	09/28/2022
100025662		MASTIC	NY		09/20/2018	4.625	180,064						156,750	04/30/2018
100010639		LAKE ARROWHEAD	CA		01/27/2017	7.125	180,070						159,000	09/14/2016
100108279		WILLIS	TX		05/24/2023	8.999	180,080						210,000	04/26/2023
100179676		CHINA SPRING	TX		11/21/2024	5.500	180,080		15				289,000	09/24/2024
100157898		EAU CLAIRE	WI		07/09/2024	7.990	180,086						235,000	04/01/2024
100133154		AURORA	IL		11/29/2023	9.375	180,086						269,000	10/13/2023
100100245		HARTFORD	CT		03/17/2023	7.700	180,088		(6,775)				255,000	02/16/2023
100092048		CHESAPEAKE	VA		02/09/2023	7.935	180,092						255,000	01/10/2023
100167023		TACOMA	WA		09/13/2024	7.875	180,093						485,000	07/29/2023
100144451		HOUSTON	TX		04/26/2024	8.750	180,093						232,000	03/06/2024
100116713		WINTER GARDEN	FL		07/20/2023	4.000	180,096						345,000	03/01/2024
100128500		HAMPTON	VA		09/15/2023	8.500	180,109						247,500	07/31/2023
100081231		SANFORD	NC		03/18/2022	3.375	180,110						286,000	12/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182360		JONESBOROUGH	TN		12/12/2024	5.750	180,111		22				242,000	10/17/2024
100167628		OLIVEHURST	CA		09/19/2024	6.990	180,113						365,000	07/20/2024
100140766		EAST HARTFORD	CT		01/22/2024	8.999	180,121						240,000	12/14/2023
100081124		CYPRESS	TX		03/18/2022	3.125	180,121						288,000	01/05/2022
100127957		CLARKSVILLE	TN		09/08/2023	6.750	180,124						240,000	08/04/2022
100079087		TULSA	OK		02/24/2022	4.250	180,126						242,000	01/21/2022
100173557		UNITED KINGDOM	GBR		10/29/2024	5.790	180,138						190,000	10/10/2024
100165143		UNITED KINGDOM	GBR		08/27/2024	5.740	180,138						190,000	08/01/2024
100158592		MECHANICSBURG	PA		07/10/2024	7.375	180,142						240,000	05/31/2024
100055594		MIAMI	FL		03/23/2021	5.000	180,144						333,000	01/03/2021
100162046		TRACY	CA		07/31/2024	8.250	180,164						550,000	06/14/2024
100053756		LAKELAND	FL		03/23/2021	4.625	180,164						233,220	12/31/2020
100054279		NORTHFIELD	MN		03/23/2021	5.000	180,168						202,000	01/07/2023
100024619		ROXBURY	MA		09/20/2018	5.000	180,177						285,855	04/30/2018
3340068844		EAST STROUDSBURG	PA		03/21/2024	8.991	180,180						678,000	02/26/2024
100013506		LAS VEGAS	NV		05/25/2017	4.250	180,185						205,000	01/31/2017
100025020		CHICAGO	IL		09/20/2018	4.875	180,195						289,750	04/30/2018
100132441		FRIENDSHIP	WI		11/03/2023	8.750	180,198						240,000	06/30/2023
100186747		MONTGOMERY	AL		12/31/2024	7.375	180,204		36				225,000	08/30/2024
100030077		HOLLYWOOD	FL		12/20/2018	4.125	180,207						290,000	09/30/2018
100149664		TUSCALOOSA	AL		04/26/2024	7.625	180,208						245,000	03/13/2024
100074376		ROTTERDAM	NLD		11/16/2021	2.750	180,212					(11,850)	232,000	06/30/2024
100143115		CHARLOTTE	NC		02/16/2024	6.999	180,213						265,000	01/05/2024
100116625		SUGAR LAND	TX		07/20/2023	4.000	180,220						264,000	03/01/2024
100031661		LOMPOC	CA		03/29/2019	3.500	180,221						335,000	12/09/2018
100178009		ORO VALLEY	AZ		11/19/2024	8.750	180,229						1,225,000	08/28/2024
100054270		MIDDLETOWN	NY		03/23/2021	2.000	180,231						285,000	12/31/2020
100116207		KISSIMMEE	FL		07/20/2023	4.500	180,243						343,000	03/01/2024
100024794		MORTON	IL		09/20/2018	3.625	180,253						372,000	10/03/2022
100175662		HOUSTON	TX		11/12/2024	6.125	180,256						425,000	10/21/2024
100147992		POMONA	NY		04/10/2024	6.500	180,266						300,000	02/26/2024
100137509		MYRTLE BEACH	SC		01/11/2024	8.750	180,274						263,000	11/27/2023
100167803		UNIVERSAL CITY	TX		09/19/2024	8.874	180,277						230,000	08/07/2024
100082032		LEIDEN	NLD		03/30/2022	3.250	180,278						219,193	12/01/2023
100135700		PHILADELPHIA	PA		11/09/2023	9.375	180,291						240,000	09/28/2023
100086905		CARPENTERSVILLE	IL		09/21/2022	8.875	180,291						224,000	08/19/2022
100102099		JACKSONVILLE	FL		04/14/2023	7.999	180,293		14				232,000	02/24/2023
3310048281		CHICAGO	IL		08/31/2023	8.939	180,295						2,100,000	02/10/2023
100137518		AUSTIN	TX		01/11/2024	9.375	180,298						227,000	12/01/2023
100030972		CHESAPEAKE	VA		03/29/2019	3.500	180,304						227,700	12/10/2018
100100881		FREDERICK	MD		04/28/2023	5.250	180,310						281,000	12/30/2021
100152213		OKLAHOMA CITY	OK		05/17/2024	5.250	180,321						303,000	03/15/2024
100145734		UNITED KINGDOM	GBR		03/12/2024	3.390	180,329		8,505			(3,961)	182,000	01/24/2020
100090038		LAS VEGAS	NV		01/13/2023	8.500	180,336						254,888	11/08/2022
100110038		VERO BEACH	FL		06/23/2023	9.249	180,340						225,000	04/28/2023
100161183		HOLIDAY	FL		07/25/2024	8.500	180,347						218,000	06/26/2024
100101772		WILMINGTON	DE		03/31/2023	9.148	180,349						235,000	03/14/2023
100054942		LOS ANGELES	CA		03/23/2021	8.875	180,353						500,000	12/31/2020
100055252		UNION	NJ		03/23/2021	3.500	180,353						350,000	01/03/2021
100065571		FRESNO	CA		07/28/2021	3.875	180,356						415,000	04/28/2021
100159319		SAINT AUGUSTINE	FL		07/15/2024	7.375	180,360						315,000	04/30/2024
100176887		KANSAS CITY	MO		11/15/2024	8.375	180,364		(21)				215,000	10/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100133122		CLACKAMAS	OR		11/29/2023	8.000	180,374						411,500	10/16/2023
100088332		SALISBURY	MD		01/06/2023	9.000	180,374						265,000	11/10/2022
100126880		MIAMI	FL		08/30/2023	4.250	180,374						400,000	05/15/2022
100149108		CHICAGO	IL		04/22/2024	8.875	180,383						260,000	03/21/2024
100100692		RICHMOND	VA		04/28/2023	6.375	180,396						245,000	09/17/2021
100130287		SAINT CLAIR SHORES	MI		09/28/2023	8.375	180,397						265,000	08/10/2023
100141305		DREXEL HILL	PA		01/30/2024	10.500	180,408						215,000	12/27/2023
100176665		INVERNESS	FL		11/15/2024	8.374	180,412		(20)				265,000	10/08/2024
100045250		CORDOVA	TN		11/25/2020	4.000	180,413						243,200	08/31/2020
100099689		CABOT	AR		04/06/2023	7.875	180,415						245,000	02/22/2023
100026902		TURLOCK	CA		09/26/2018	5.125	180,416						275,000	06/14/2018
100026901		MESA	AZ		09/26/2018	4.500	180,425						275,000	06/16/2018
100113769		FORT LAUDERDALE	FL		06/29/2023	3.500	180,432						725,000	06/04/2022
100057737		CUMMING	GA		06/30/2021	4.125	180,434						235,000	05/05/2021
100065551		RIO RANCHO	NM		07/28/2021	4.875	180,439						252,000	04/16/2021
100020196		CAROLINA BEACH	NC		07/17/2018	4.875	180,440						326,000	07/17/2018
100130299		NORTH LAS VEGAS	NV		09/28/2023	7.375	180,446						355,000	07/25/2023
100153637		BELLEVIEW	FL		05/31/2024	8.500	180,449		16				256,000	04/25/2024
100152808		AURORA	IL		05/22/2024	8.999	180,450						210,000	04/30/2024
100180796		HALLANDALE BEACH	FL		11/26/2024	7.625	180,453						239,500	10/15/2024
100135921		STONE MOUNTAIN	GA		11/13/2023	8.749	180,458						350,000	09/29/2023
100154693		LAKE WORTH BEACH	FL		07/19/2024	6.625	180,467						785,000	02/16/2024
100128324		HILTON HEAD ISLAND	SC		09/14/2023	9.125	180,467						210,000	08/09/2023
100082221		CABO SAN LUCAS	MEX		04/14/2022	7.395	180,480						383,673	11/29/2021
100026564		BOWIE	MD		09/26/2018	4.625	180,487						343,000	06/14/2018
100175539		ORLANDO	FL		11/08/2024	7.000	180,493						235,000	09/11/2024
100171552		GREENVILLE	NC		10/16/2024	5.750	180,495						231,000	08/16/2024
100117495		CARSON	CA		07/20/2023	6.375	180,495						582,000	03/01/2024
100134049		NEW WINDSOR	NY		10/25/2023	7.863	180,502						322,000	09/08/2023
100046533		HOUSTON	TX		11/25/2020	6.750	180,511						262,200	08/31/2020
100024026		WEST PALM BEACH	FL		09/10/2018	4.875	180,524						287,500	09/10/2018
100078645		PALM BCH GDNS	FL		02/02/2022	5.688	180,526						194,000	01/13/2022
100103001		NEW ORLEANS	LA		06/22/2023	8.750	180,536						358,000	01/11/2023
100112608		YUCCA VALLEY	CA		06/29/2023	3.875	180,542						615,000	06/08/2022
3410000613		GYPSUM	CO		12/09/2024	9.268	180,557						2,535,000	10/22/2024
100154943		SPRING HILL	FL		07/19/2024	6.000	180,576						340,000	01/26/2024
100117080		FAYETTEVILLE	NC		07/20/2023	4.875	180,580						270,000	03/01/2024
100043258		ACWORTH	GA		08/13/2020	3.625	180,580						315,562	05/31/2020
100089209		MUNDELEIN	IL		11/18/2022	7.875	180,583						220,000	11/01/2022
100113230		CHERRY HILL	NJ		06/29/2023	3.625	180,585						360,000	06/03/2022
100030169		CONCORD	CA		12/20/2018	4.000	180,590						455,000	09/21/2018
100068664		SCHIEDAM/VLAARDINGEN	NLD		08/30/2021	8.215	180,596					(11,874)	226,666	12/01/2023
100185637		UNITED KINGDOM	GBR		12/20/2024	5.550	180,598					(792)	190,000	12/10/2024
100185664		UNITED KINGDOM	GBR		12/20/2024	5.890	180,598					(792)	190,000	12/09/2024
100112719		PIERMONT	NY		06/29/2023	3.375	180,609						300,000	06/02/2022
100174963		BOWLING GREEN	KY		10/31/2024	9.500	180,609						245,000	06/03/2024
100075970		PORTERVILLE	CA		01/07/2022	4.250	180,609						253,000	11/27/2021
100031748		GILBERT	AZ		03/29/2019	4.250	180,618						320,000	12/11/2018
100087258		UNION CITY	NJ		10/25/2022	5.250	180,624						259,000	03/11/2022
100149711		SCRANTON	PA		04/26/2024	8.333	180,626						235,000	04/01/2024
100116796		CARROLLTON	TX		07/20/2023	4.375	180,640						355,000	03/01/2024
100128763		BALTIMORE	MD		09/21/2023	8.999	180,645						240,000	08/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154757		DETROIT	MI		07/19/2024	8.125	180,649						235,000	03/12/2024
100026959		PATTERSON	CA		09/26/2018	2.000	180,656						370,000	06/15/2018
100013422		TAMARAC	FL		05/25/2017	4.250	180,675						200,000	01/31/2017
100112063		HANSON	MA		06/29/2023	3.750	180,680						480,000	06/04/2022
100152304		SPRING	TX		05/17/2024	6.625	180,692						257,000	03/25/2024
100079283		SACRAMENTO	CA		02/28/2022	4.999	180,694						392,000	01/28/2022
100158001		ELGIN	TX		07/09/2024	7.000	180,698						300,000	05/17/2024
100090878		LYNWOOD	CA		01/31/2023	6.500	180,705						620,000	09/12/2022
100169913		HARRISBURG	PA		11/08/2024	7.000	180,708		(16)				235,000	09/25/2024
100023899		SHORELINE	WA		09/10/2018	4.875	180,711						546,000	09/10/2018
100169919		CLEVELAND	OH		11/08/2024	7.875	180,714		(24)				219,000	09/26/2024
100128341		SPRING HILL	FL		09/14/2023	8.999	180,716						247,000	08/11/2023
100115574		BALTIMORE	MD		07/19/2023	7.124	180,722						245,000	06/12/2023
100016586		FOUNTAIN VALLEY	CA		04/10/2018	4.875	180,726						405,000	02/27/2018
100088125		LAS VEGAS	NV		10/25/2022	7.625	180,734						240,000	09/12/2022
100151189		SAVANNAH	GA		05/10/2024	7.625	180,734						370,000	04/05/2024
100067441		BROOKLYN PARK	MN		09/23/2021	3.250	180,737						243,000	06/15/2021
100047160		BROOKLYN	NY		11/20/2020	6.750	180,743						992,750	07/31/2020
100108192		SEBRING	FL		05/24/2023	7.375	180,744						239,000	04/24/2023
100121066		NETHERLANDS	NLD		08/28/2023	5.400	180,761					(11,886)	233,148	12/01/2023
100139168		CHARLOTTE	NC		12/28/2023	8.500	180,761						261,000	11/07/2023
100150160		TAMPA	FL		04/30/2024	7.750	180,763						325,000	04/01/2024
100171796		GRAHAM	NC		10/17/2024	7.125	180,774						266,000	09/16/2024
100167908		FORT WORTH	TX		09/20/2024	7.125	180,775						341,000	08/26/2024
100024643		CULPEPER	VA		09/20/2018	2.000	180,778						223,250	04/30/2018
100151100		ARLINGTON	TX		05/08/2024	6.875	180,785						362,000	03/11/2024
100102944		TAMPA	FL		06/22/2023	8.375	180,785						370,000	01/05/2023
100170450		CUTLER	CA		10/09/2024	7.875	180,798						230,000	09/11/2024
100116897		ORLANDO	FL		07/20/2023	7.500	180,801						300,000	03/01/2024
100151855		BRIDGEPORT	CT		05/10/2024	7.499	180,809						255,000	04/23/2024
100152493		GARLAND	TX		05/16/2024	7.500	180,829		(11)				275,000	04/16/2024
100151818		FORT WORTH	TX		05/10/2024	8.999	180,829						260,000	04/23/2024
100088132		PORT WENTWORTH	GA		10/25/2022	7.375	180,840						245,000	09/09/2022
100162641		ROSHARON	TX		08/12/2024	5.990	180,841						259,000	04/26/2024
100120765		NORTH CHESTERFIELD	VA		08/25/2023	7.875	180,870						275,000	06/05/2023
3340078716		SOUTH RIVER	NJ		08/26/2024	9.265	180,873						924,000	06/19/2024
100103861		PHILADELPHIA	PA		05/10/2023	8.224	180,890						239,000	04/04/2023
100112604		DEER PARK	NY		06/29/2023	4.125	180,905						545,000	06/03/2022
100025454		RAYMOND	NH		09/20/2018	4.500	180,913						448,900	05/18/2022
100175978		GRAHAM	NC		11/14/2024	5.375	180,913						265,000	09/23/2024
100145525		UNITED KINGDOM	GBR		03/12/2024	3.240	180,918		8,525			(3,974)	193,950	03/24/2020
100048708		KISSIMMEE	FL		11/20/2020	5.250	180,926						235,600	07/31/2020
100026556		MIRAMAR	FL		09/26/2018	2.900	180,931						339,000	06/16/2018
100047370		HARWICH	MA		11/20/2020	3.375	180,951						532,000	07/31/2020
100065078		OXON HILL	MD		07/14/2021	3.875	180,959						298,000	05/06/2021
3500100347		GREENSBORO	NC		10/16/2024	8.470	180,964						2,835,000	08/27/2024
100153873		MIAMI	FL		06/05/2024	7.125	180,973						260,000	05/14/2024
100064912		JACKSONVILLE	FL		07/14/2021	4.250	180,993						252,000	05/20/2021
100159577		MARIETTA	GA		07/15/2024	7.875	180,994						220,000	05/31/2024
100099596		FORT WALTON BEACH	FL		04/06/2023	9.500	180,995						262,500	02/06/2023
100162251		SANTA ANA	CA		09/06/2024	7.750	181,004						1,375,000	07/22/2024
100103087		WATERBURY	CT		04/21/2023	7.795	181,006						240,000	04/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100178431		MEMPHIS	TN		11/21/2024	8.625	181,006		115				215,000	09/24/2024
100091200		LAKEWOOD	OH		01/31/2023	8.250	181,014						265,000	12/03/2022
100152813		HOUSTON	TX		05/22/2024	8.750	181,023						205,000	05/02/2024
100086958		PLANTATION	FL		10/24/2022	7.760	181,031						235,000	08/31/2022
100079108		SAN ANTONIO	TX		02/24/2022	4.125	181,031						272,000	01/21/2022
3410000538		NASHVILLE	TN		09/24/2024	9.316	181,032						3,825,000	08/14/2024
100117359		CORDOVA	TN		07/20/2023	4.000	181,038						360,000	03/01/2024
100163827		AURORA	IL		09/27/2024	7.125	181,041						245,000	08/16/2024
100092016		RIVERDALE	GA		02/09/2023	7.831	181,054						261,900	01/09/2023
100171960		BENTONVILLE	AR		10/17/2024	6.990	181,054						315,000	09/06/2024
100087427		TUCSON	AZ		10/25/2022	5.875	181,057						247,000	05/09/2022
100053527		RIDLEY PARK	PA		03/23/2021	4.500	181,065						258,000	01/06/2021
100169423		INDIANAPOLIS	IN		09/30/2024	7.625	181,073						250,000	06/05/2024
100064949		FORT WALTON BEACH	FL		07/14/2021	4.375	181,078						265,000	05/17/2021
100117277		WARRINGTON	PA		07/20/2023	6.990	181,082						300,000	03/01/2024
3310061046		WASHOUGAL	WA		10/31/2023	9.121	181,087						1,500,000	07/23/2023
100109250		CINCINNATI	OH		07/21/2023	8.750	181,093						220,000	06/01/2023
100185122		SAINT CHARLES	MO		12/20/2024	7.499	181,093		(4)				310,000	11/22/2024
100028909		HOWELL	NJ		10/26/2018	4.125	181,095						370,500	05/30/2018
100148238		LITTLE ROCK	AR		04/12/2024	6.624	181,096						265,000	03/11/2024
100057878		PORT SAINT LUCIE	FL		06/30/2021	4.375	181,100						250,000	04/26/2021
100071784		MISSION	TX		10/14/2021	4.375	181,103						248,000	08/26/2021
100012193		LOS ANGELES	CA		03/08/2017	5.750	181,112						355,000	09/03/2016
100100728		HOUSTON	TX		04/28/2023	5.500	181,118						273,800	10/19/2021
100185023		BLOOMINGTON	IL		12/19/2024	8.499	181,119		(6)				235,000	11/13/2024
100178489		COLUMBUS	OH		11/21/2024	6.750	181,140		(3)				285,000	09/12/2024
100030954		DELRAY BEACH	FL		03/29/2019	3.625	181,150						270,000	12/07/2018
100131852		CHICAGO	IL		10/06/2023	8.999	181,151						260,000	09/21/2023
100027773		DASSEL	MN		10/26/2018	4.000	181,154						275,500	06/04/2018
100088974		PHOENIX	AZ		11/15/2022	7.500	181,156						350,000	10/11/2022
100049507		CHICAGO	IL		11/20/2020	4.375	181,157						375,250	07/31/2020
100010806		HOMESTEAD	FL		12/23/2016	3.650	181,176						148,000	09/14/2016
100082229		PUERTO VALLARTA	MEX		04/14/2022	5.812	181,178						507,597	10/26/2021
100091286		OCALA	FL		01/31/2023	8.625	181,187		(82)				258,000	12/29/2022
100116936		CLEARWATER	FL		07/20/2023	4.500	181,199						325,000	03/01/2024
100103129		AURORA	IL		04/21/2023	7.794	181,208						247,000	03/30/2023
100081213		SAN ANTONIO	TX		03/18/2022	3.500	181,224						280,000	01/05/2022
100148361		OKLAHOMA CITY	OK		04/12/2024	5.750	181,225						258,000	02/06/2024
100029565		ANNAPOLIS	MD		10/26/2018	4.000	181,225						223,250	06/01/2018
100165030		COLUMBUS	OH		08/28/2024	7.874	181,226						215,000	08/12/2024
100136884		AIEA	HI		11/27/2023	6.625	181,239						1,380,000	10/05/2023
100103109		RACINE	WI		04/21/2023	8.067	181,246						240,000	03/29/2023
100153734		ROTTERDAM	NLD		05/30/2024	6.100	181,248					(8,259)	190,301	06/30/2024
100110788		DEN HAAG	NLD		06/28/2023	6.150	181,248					(11,918)	370,000	12/01/2023
100087615		BERGEN OP ZOOM	NLD		09/27/2022	4.850	181,248					(11,918)	348,050	06/30/2024
100099731		SCHIEDAM/VLAARDINGEN	NLD		02/27/2023	1.000	181,248					(11,918)	282,000	12/01/2023
100070236		GRONINGEN	NLD		08/31/2021	3.150	181,248					(11,918)	250,000	12/01/2023
100150283		DEURNE	NLD		04/29/2024	5.600	181,248					(6,352)	425,000	04/11/2024
100087660		ENSCHEDE	NLD		09/27/2022	1.000	181,248					(11,918)	260,000	12/01/2023
100165930		OCALA	FL		09/06/2024	8.250	181,251						230,000	08/14/2024
100043614		CUMMING	GA		08/13/2020	5.500	181,254						237,500	12/18/2019
100111502		CRYSTAL BEACH	FL		06/29/2023	4.375	181,263						508,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084779		MODESTO	CA		08/02/2022	9.625	181,269						290,000	06/27/2022
3340071368		ANCHORAGE	AK		06/14/2024	9.356	181,273						700,000	02/16/2024
100155858		SEATTLE	WA		06/18/2024	8.750	181,283						992,664	04/01/2024
100016547		PACIFIC GROVE	CA		04/10/2018	5.000	181,283						535,000	02/27/2018
3340069549		HAGERSTOWN	MD		02/26/2024	9.265	181,289						654,000	01/29/2024
100150784		LAOTTO	IN		05/07/2024	7.875	181,289						285,000	03/19/2024
100032106		LOS ANGELES	CA		03/29/2019	3.375	181,293						545,000	12/08/2018
100165274		GARLAND	TX		08/29/2024	7.625	181,294						249,800	08/01/2024
100027872		WEST CHESTER	PA		10/26/2018	3.250	181,305						289,750	06/02/2018
100088937		KISSIMMEE	FL		11/15/2022	7.875	181,315						259,000	10/20/2022
100064793		SCOTTSDALE	AZ		07/14/2021	4.500	181,319						560,000	05/19/2021
100164009		GLENDALE	AZ		08/21/2024	7.750	181,321						250,000	07/12/2024
100081523		MILLERSVILLE	MD		03/18/2022	3.250	181,326						310,000	01/25/2022
100128312		RICHMOND	VA		09/14/2023	7.999	181,336						250,000	08/14/2023
100048483		RANCHO CORDOVA	CA		11/20/2020	5.375	181,355						323,000	07/31/2020
100169585		JACKSONVILLE	FL		09/30/2024	7.625	181,363						195,000	07/08/2024
100081014		HAYWARD	CA		03/18/2022	3.750	181,368						610,000	02/02/2022
100049746		COVINA	CA		11/20/2020	5.875	181,372						522,500	07/31/2020
100113439		SAINT PETERS	MO		06/29/2023	5.250	181,376						384,000	05/14/2022
100088871		HIALEAH	FL		11/15/2022	6.875	181,378						280,000	10/21/2022
100141135		KINGSTON	NY		01/30/2024	8.320	181,380						275,000	12/13/2023
100070332		WIJCHEN	NLD		08/31/2021	3.650	181,387					(11,927)	221,435	12/01/2023
100088990		STOCKBRIDGE	GA		11/15/2022	8.625	181,408						250,000	10/21/2022
100144117		YUKON	OK		03/07/2024	6.624	181,408						223,000	01/16/2024
100024784		MANTECA	CA		09/20/2018	4.625	181,414						247,000	04/30/2018
100076000		MURRELLS INLET	SC		01/07/2022	4.500	181,443						247,600	10/12/2021
100186742		MONTGOMERY	AL		12/31/2024	7.375	181,454		36				224,000	08/30/2024
100139740		UNITED KINGDOM	GBR		12/18/2023	6.440	181,462					(3,163)	285,000	06/16/2023
100053734		SAN JOSE	CA		03/23/2021	6.500	181,462						995,000	12/31/2020
100115410		ORLANDO	FL		07/17/2023	6.875	181,469						500,000	06/07/2023
100076792		CHEYENNE	WY		12/27/2021	5.175	181,469						227,000	12/06/2021
100175847		BOLINGBROOK	IL		11/12/2024	7.130	181,480		1				275,000	09/27/2024
100174948		HOUSTON	TX		10/31/2024	7.625	181,488						235,000	04/17/2024
100144881		UNITED KINGDOM	GBR		03/12/2024	3.390	181,489		8,403			(3,923)	182,500	02/07/2020
100011737		FREDERICK	MD		03/08/2017	5.000	181,490						245,000	11/30/2016
100025904		PEARLAND	TX		09/20/2018	4.625	181,490						318,250	04/30/2018
100013621		SAINT AUGUSTINE	FL		05/25/2017	4.000	181,500						250,000	01/31/2017
100128083		SHELBYVILLE	KY		09/08/2023	7.500	181,500						250,000	02/01/2023
100029026		MANASSAS	VA		10/26/2018	4.000	181,504						223,250	05/31/2018
100109068		UPPER CHICHESTER	PA		06/05/2023	7.875	181,510						286,000	04/14/2023
100030193		UPPER MARLBORO	MD		12/20/2018	4.250	181,527						285,000	09/30/2018
100160175		BARTLETT	TN		07/18/2024	8.125	181,534						225,000	05/24/2024
3340072548		ROTONDA WEST	FL		05/10/2024	9.633	181,562						700,000	02/27/2024
100119017		ROSEDALE	MD		07/27/2023	8.125	181,567						254,000	06/16/2023
100113615		MIAMI	FL		06/29/2023	3.990	181,585						580,000	06/05/2022
3500106736		TAMPA	FL		08/12/2024	8.650	181,589						1,440,000	07/10/2024
100064932		PEACHTREE CTY	GA		07/14/2021	3.875	181,594						265,000	04/19/2021
100116192		ANTIOCH	CA		07/20/2023	3.875	181,596						705,000	03/01/2024
100152907		INDEPENDENCE	MO		05/22/2024	7.875	181,600						225,000	04/29/2024
100179446		BAXTER	TN		11/21/2024	5.750	181,611		28				260,000	09/12/2024
100161911		FORT WORTH	TX		07/31/2024	8.750	181,631		(49)				225,000	07/05/2024
100161828		PITTSBURGH	PA		07/31/2024	7.200	181,632						275,000	07/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079029		GRAND PRAIRIE	TX		02/24/2022	4.375	181,635						255,000	12/30/2021
100076134		HOUSTON	TX		01/07/2022	4.500	181,638						280,000	11/04/2021
100165842		GALVESTON	TX		08/29/2024	8.625	181,639						225,000	06/24/2024
100107829		ZEPHYRHILLS	FL		05/19/2023	8.875	181,647						256,000	04/01/2023
100186203		BATON ROUGE	LA		12/27/2024	8.999	181,647		(3)				255,000	11/26/2024
100109700		SAINT CLOUD	FL		06/16/2023	7.375	181,664						410,000	05/09/2023
100181251		ROSSVILLE	GA		12/06/2024	7.750	181,665		(3)				235,900	11/20/2024
100146584		MONROE	MA		03/20/2024	11.124	181,680						226,000	02/27/2024
100108335		KANSAS CITY	MO		05/25/2023	7.487	181,705						225,000	05/03/2023
100026504		LAS VEGAS	NV		09/26/2018	5.205	181,705						295,850	06/13/2018
100142050		DINGMANS FERRY	PA		02/29/2024	8.875	181,713						237,000	01/23/2024
100162058		HOLLYWOOD	FL		07/31/2024	9.000	181,725						235,000	06/25/2024
3300005431		LYNDHURST	NJ		11/06/2024	8.665	181,738						750,000	09/30/2024
100067811		LANCASTER	SC		09/23/2021	4.250	181,742						245,000	05/06/2021
100113487		SEATTLE	WA		06/29/2023	4.375	181,751						675,000	06/03/2022
100079588		SAINT CLOUD	FL		04/25/2022	5.875	181,754						290,000	01/31/2022
100071447		DEN HAAG	NLD		09/30/2021	3.350	181,765						260,000	12/01/2023
100134420		NETHERLANDS	NLD		10/27/2023	6.550	181,765						250,715	12/01/2023
100153756		S-GRAVENHAGE	NLD		05/30/2024	6.000	181,765						270,000	05/02/2024
100074385		LELYSTAD	NLD		11/16/2021	3.650	181,765						254,118	06/30/2024
100176028		JOLIET	IL		12/20/2024	8.000	181,774		(5)				275,000	11/22/2024
100012085		DENVER	CO		03/08/2017	5.500	181,781						436,000	08/02/2022
100090219		NASHVILLE	TN		01/13/2023	9.375	181,784						250,000	11/09/2022
100138122		HOLLYWOOD	FL		12/14/2023	8.000	181,785						260,000	10/17/2023
100067444		CAPE CORAL	FL		09/23/2021	4.375	181,788						284,000	07/12/2021
3320052216		DETROIT	MI		05/11/2023	9.356	181,789						640,000	03/28/2023
100043390		PORT SAINT LUCIE	FL		08/13/2020	4.000	181,789						290,000	04/07/2021
100068205		SHELTON	WA		08/25/2021	4.750	181,800						248,000	07/21/2021
100139387		PHILADELPHIA	PA		12/28/2023	8.870	181,826						255,000	11/30/2023
100132778		ORLANDO	FL		11/03/2023	8.563	181,836						225,000	06/30/2023
100011079		MIDLAND PARK	NJ		12/23/2016	4.750	181,841						380,000	10/31/2016
100119637		YUMA	AZ		08/04/2023	8.000	181,842						292,000	07/06/2023
100100676		SEMINOLE	FL		04/28/2023	5.500	181,842						271,000	09/24/2021
100185075		BLUFFTON	SC		12/20/2024	6.250	181,854		6				268,000	10/14/2024
100160938		COLUMBUS	GA		07/24/2024	8.125	181,859						227,000	06/18/2024
100100862		GAITHERSBURG	MD		04/28/2023	5.125	181,860						345,000	12/22/2021
100136007		SPRINGFIELD	LA		11/16/2023	8.499	181,878						250,000	10/11/2023
3340072692		NOVELTY	OH		04/12/2024	9.593	181,883						798,000	03/14/2024
100028774		LAUDERHILL	FL		10/26/2018	4.625	181,884						199,500	06/04/2018
100159868		CLERMONT	FL		08/16/2024	6.990	181,889						340,000	03/27/2024
100024559		HALEDON	NJ		09/20/2018	3.000	181,893						332,500	04/30/2018
100129712		BELLA VISTA	AR		09/29/2023	7.625	181,911						327,000	08/15/2023
100013789		ALABASTER	AL		05/25/2017	5.000	181,914						233,000	01/31/2017
100133845		GRAND PRAIRIE	TX		10/20/2023	7.875	181,926						270,000	09/27/2023
100024730		NORTH BERGEN	NJ		09/20/2018	4.000	181,927						361,000	04/30/2018
100139118		SUMMERFIELD	FL		12/28/2023	9.124	181,938						250,000	11/22/2023
100090223		TAMPA	FL		01/13/2023	8.999	181,941						225,000	11/10/2022
100113256		ATLANTA	GA		06/29/2023	2.875	181,941						720,000	06/09/2022
100088064		JUSTIN	TX		10/25/2022	6.624	181,944						315,000	09/16/2022
100175677		CHICAGO	IL		11/12/2024	7.625	181,945						230,000	10/24/2024
100116712		EDMOND	OK		07/20/2023	4.375	181,946						329,500	03/01/2024
100160354		MIAMI	FL		09/06/2024	7.375	181,952						260,000	08/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340076749		PEMBERTON TOWNSHIP	NJ		06/14/2024	9.059	181,966						800,000	05/10/2024
100133065		ATHENS	GA		11/29/2023	8.375	181,975						264,000	10/11/2023
100100143		DESTIN	FL		03/28/2023	8.875	181,976						440,000	03/02/2023
100167128		PHILADELPHIA	PA		09/13/2024	7.750	181,979						220,000	06/14/2024
100079040		ANNAPOLIS	MD		02/24/2022	4.125	181,979						270,000	01/18/2022
100120255		NEW ORLEANS	LA		08/18/2023	8.625	181,990						235,000	06/30/2023
100184419		HOUSTON	TX		12/17/2024	6.750	181,993		5				267,000	11/12/2024
100159622		PLAINSBORO	NJ		07/15/2024	8.000	182,002						260,000	05/28/2024
100116880		PITTSBURGH	PA		07/20/2023	7.124	182,005						280,000	03/01/2024
100174541		EL PASO	TX		10/31/2024	7.000	182,032						510,000	07/21/2023
100030698		CARY	IL		04/09/2019	5.000	182,040						228,950	08/21/2018
100186279		SPRINGBORO	OH		12/27/2024	7.625	182,045		(2)				348,000	11/01/2024
100144650		UNITED KINGDOM	GBR		01/25/2024	6.940	182,049					(2,618)	401,000	01/18/2024
100138431		NORTH HAVEN	CT		12/18/2023	9.499	182,059						367,000	11/07/2023
100141330		CLEARWATER	FL		01/30/2024	8.875	182,067						240,000	12/06/2023
100100243		TOBYHANNA	PA		03/17/2023	8.611	182,068						240,000	02/17/2023
100043027		WINDSOR	CA		05/28/2020	4.000	182,077						545,000	04/22/2020
100049581		UMATILLA	FL		11/20/2020	5.000	182,082						247,000	07/31/2020
100135579		ZION	IL		11/09/2023	9.750	182,084						228,000	08/30/2023
100101618		LAS VEGAS	NV		04/26/2023	7.625	182,092						239,000	03/06/2023
100168766		MIAMI	FL		09/26/2024	6.990	182,096						385,000	07/31/2024
100060223		JAMESTOWN	NC		06/25/2021	3.500	182,102						260,000	04/14/2021
100064957		GREENFIELD	WI		07/14/2021	4.125	182,105						250,000	04/30/2021
100081439		APEX	NC		03/18/2022	3.125	182,107						276,000	12/01/2020
100116857		SUGAR LAND	TX		07/20/2023	6.250	182,110						387,800	03/01/2024
100065016		GLEN BURNIE	MD		07/14/2021	3.875	182,113						355,000	04/27/2021
100165950		ROCKFORD	IL		09/06/2024	7.125	182,120						262,000	08/13/2024
100099832		FORT WORTH	TX		02/28/2023	7.673	182,124						258,000	02/06/2023
100117034		VISALIA	CA		07/20/2023	6.625	182,153						296,000	03/01/2024
100127284		EAST ORANGE	NJ		08/30/2023	4.000	182,158						449,000	06/03/2022
100144900		UNITED KINGDOM	GBR		03/12/2024	3.390	182,159		7,717			(3,934)	185,000	03/06/2020
3340082518		HOFFMAN ESTATES	IL		08/26/2024	9.265	182,160						680,000	08/07/2024
100113364		STATEN ISLAND	NY		06/29/2023	4.625	182,170						635,000	05/14/2022
100079663		PARMA	MI		04/08/2022	4.624	182,177						277,000	01/20/2022
100031903		RIVERSIDE	CA		03/29/2019	3.375	182,183						400,000	12/08/2018
100162476		PLACERVILLE	CA		08/07/2024	7.250	182,188						275,000	06/13/2024
100038976		DUBLIN	IRL		09/27/2019	4.650	182,196					(11,965)	204,913	11/30/2018
100143734		CHATTANOOGA	TN		02/26/2024	8.250	182,197						237,000	01/17/2024
100100826		PHOENIX	AZ		04/28/2023	5.625	182,201						305,000	11/24/2021
100145090		UNITED KINGDOM	GBR		03/12/2024	3.190	182,202					(4,002)	210,000	02/28/2020
100088034		ORLANDO	FL		10/25/2022	8.875	182,202						247,000	09/26/2022
100024522		WYANDANCH	NY		09/20/2018	4.500	182,203						198,550	04/30/2018
100155512		RIVERBANK	CA		06/18/2024	8.750	182,218						466,271	03/25/2024
100111168		GARDNERVILLE	NV		06/29/2023	4.000	182,224						680,000	05/16/2022
100165720		HOUSTON	TX		08/29/2024	8.375	182,227						205,000	07/08/2024
100050340		BRIDGEPORT	CT		11/20/2020	3.625	182,228						237,500	07/31/2020
100091423		WESTMINSTER	CO		02/22/2023	7.500	182,231						300,000	11/30/2022
100136111		CINCINNATI	OH		12/18/2023	8.375	182,233						300,000	11/03/2023
100100015		TEXAS CITY	TX		03/28/2023	9.500	182,266						205,000	03/06/2023
100156610		PORT ROYAL	PA		06/24/2024	7.875	182,271						226,000	05/06/2024
100067628		AUSTIN	TX		09/23/2021	3.875	182,274						275,000	07/23/2021
100159553		MYRTLE BEACH	SC		07/15/2024	8.125	182,274						227,000	05/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055192		BRECKSVILLE	OH		03/23/2021	4.000	182,277						255,000	12/31/2020
100055887		SPRINGFIELD	OR		03/26/2021	3.500	182,281						304,000	12/23/2020
100119584		ROTTERDAM	NLD		07/28/2023	5.375	182,283					(11,986)	240,000	12/01/2023
100139278		HELOTES	TX		12/28/2023	8.250	182,285						400,000	11/22/2023
100113855		KEY BISCAYNE	FL		06/29/2023	7.625	182,286						2,163,000	05/15/2022
100143594		EASTON	PA		02/21/2024	8.050	182,303						256,000	01/30/2024
100033902		DUBLIN	IRL		06/21/2019	5.150	182,308					(11,945)	328,808	11/30/2018
100082818		FORT WORTH	TX		04/28/2022	6.375	182,315						260,000	03/25/2022
100171115		DOTHAN	AL		11/22/2024	7.000	182,335		(4)				226,000	10/22/2024
100179854		CHICAGO	IL		11/22/2024	7.375	182,340						240,000	10/01/2024
100014072		CLINTON	MD		05/25/2017	4.750	182,341						248,000	01/31/2017
100049946		CAPE CORAL	FL		11/20/2020	6.750	182,347						285,000	07/31/2020
100078992		RICHMOND	VA		02/24/2022	4.125	182,349						310,000	12/28/2021
100131848		CHICAGO	IL		10/06/2023	8.999	182,349						255,000	09/22/2023
100030304		COOPER CITY	FL		12/20/2018	4.750	182,350						455,000	09/30/2018
100025978		LOS ANGELES	CA		09/20/2018	5.000	182,351						323,000	04/30/2018
100141285		TEXARKANA	TX		01/30/2024	8.875	182,352						289,000	11/30/2023
100149718		SCRANTON	PA		04/26/2024	8.750	182,358		992				228,000	03/15/2024
100173534		DOUGLASVILLE	GA		10/29/2024	8.750	182,360						274,000	09/10/2024
100112364		EGG HARBOR TOWNSHIP	NJ		06/29/2023	3.375	182,371						400,000	06/02/2022
100067880		CORDOVA	TN		09/23/2021	3.499	182,373						246,000	08/18/2021
100158230		UNITED KINGDOM	GBR		07/09/2024	4.090	182,383		4,406			(3,949)	210,000	08/31/2021
100032982		SLIGO	IRL		06/21/2019	4.650	182,384					(12,082)	200,459	11/30/2018
100119757		BETHANY	OK		08/08/2023	8.250	182,445						250,000	07/14/2023
100151779		ORLANDO	FL		05/10/2024	8.250	182,450						269,000	04/15/2024
100126379		TAYLORS	SC		08/30/2023	7.872	182,489						280,000	07/14/2023
100172778		EDISON	NJ		12/06/2024	7.375	182,494		(21)				305,000	11/05/2024
100180004		TABOR CITY	NC		11/25/2024	5.750	182,503		22				248,000	09/24/2024
100087598		ENSCHEDE	NLD		09/27/2022	4.450	182,542					(12,003)	209,350	12/01/2023
100086352		DOETINCHEM	NLD		08/29/2022	4.750	182,542					(12,003)	235,000	12/01/2023
100080261		ROOSENDAAL	NLD		02/22/2022	2.750	182,542					(12,003)	235,000	12/01/2023
100085096		ROTTERDAM	NLD		07/27/2022	3.950	182,542					(12,003)	235,000	12/01/2023
100085075		ENSCHEDE	NLD		07/27/2022	4.100	182,542					(12,003)	221,537	12/01/2023
100071435		LEEUWARDEN	NLD		09/30/2021	3.450	182,542					(12,003)	235,000	12/01/2023
100086280		CAPELLE AAN DEN IJSSEL	NLD		08/29/2022	3.350	182,542					(12,003)	221,512	12/01/2023
100143163		MONTGOMERY	TX		02/16/2024	6.875	182,556						246,000	12/21/2023
100088545		BERGEN OP ZOOM	NLD		10/27/2022	5.100	182,558					(12,004)	246,000	12/01/2023
100158492		KANSAS CITY	MO		07/10/2024	7.250	182,565						290,000	04/19/2024
100116797		PLANO	TX		07/20/2023	4.375	182,568						339,000	03/01/2024
100043247		BOTHELL	WA		08/13/2020	4.250	182,586						278,568	05/31/2020
100167093		PHILADELPHIA	PA		09/13/2024	8.375	182,592						260,500	06/27/2024
100076298		FORT WORTH	TX		01/07/2022	4.125	182,613						235,000	11/03/2021
100115197		POSEN	IL		07/17/2023	7.950	182,624						240,000	06/02/2023
100065178		COLORADO SPGS	CO		07/14/2021	3.625	182,632						255,000	06/01/2021
100176522		CHICAGO	IL		11/15/2024	7.375	182,634		(12)				267,000	09/27/2024
100153672		SOUTH BOSTON	MA		05/31/2024	7.625	182,645						600,000	04/09/2024
100071867		SAN ANTONIO	TX		10/14/2021	4.375	182,650						218,000	09/01/2021
100026491		BRENTWOOD	NY		09/26/2018	4.500	182,651						267,000	06/13/2018
100139603		ATLANTA	GA		12/28/2023	10.125	182,656						205,000	11/09/2023
100023831		FRESNO	CA		09/04/2018	5.250	182,657						264,000	09/04/2018
100054371		WEST PALM BEACH	FL		03/23/2021	3.375	182,661						480,000	01/04/2021
100013710		BARTLETT	IL		05/25/2017	4.250	182,664						215,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100159533		PHOENIX	AZ		07/15/2024	7.625	182,671						245,000	05/30/2024
100138992		FAIR LAWN	NJ		12/21/2023	3.000	182,689						436,000	06/03/2022
100110752		DENTON	TX		08/11/2023	8.375	182,690						245,000	06/26/2023
100103049		INDIANAPOLIS	IN		06/22/2023	9.250	182,701						232,000	03/13/2023
100148078		CROSBY	TX		04/10/2024	6.500	182,702						240,000	02/23/2024
100155210		JOHNSTOWN	OH		07/19/2024	7.750	182,721						335,000	01/31/2024
100128002		SPRINGFIELD	TN		09/08/2023	6.500	182,738						265,000	10/28/2021
100128027		NASHVILLE	TN		09/08/2023	6.750	182,739						260,000	10/19/2021
100103186		WATERBURY	CT		04/21/2023	8.597	182,745						240,000	03/24/2023
100081369		BOSSIER CITY	LA		03/18/2022	3.500	182,751						285,000	12/23/2021
100155270		SAVANNAH	GA		07/19/2024	8.250	182,756						244,000	02/05/2024
100156320		GALVESTON	TX		07/25/2024	7.625	182,761						225,000	06/18/2024
100132672		MORENO VALLEY	CA		11/03/2023	8.750	182,774						531,000	08/25/2023
100127317		KEARNY	NJ		08/30/2023	3.125	182,775						413,000	06/03/2022
100091046		KISSIMMEE	FL		01/31/2023	9.375	182,788						218,000	12/16/2022
100164616		LAUREL	DE		08/21/2024	7.990	182,796						325,000	06/18/2024
100086361		SAN JOSE DEL CABO	MEX		09/01/2022	8.510	182,798						389,553	08/17/2022
100184724		CLARKSTON	MI		12/17/2024	8.375	182,800		(16)				907,450	10/26/2024
100100485		FORT MYERS	FL		04/27/2023	5.625	182,804						310,000	03/28/2022
100014776		TARPON SPRINGS	FL		10/30/2017	4.000	182,808						314,000	07/28/2017
100115591		JACKSONVILLE	FL		07/19/2023	7.999	182,815						260,000	06/13/2023
100157941		MANNFORD	OK		07/09/2024	5.625	182,820						231,000	04/23/2024
100113258		ROCKVILLE	MD		06/29/2023	4.625	182,825						575,000	06/05/2022
100119028		OCALA	FL		07/27/2023	8.375	182,829						220,000	06/28/2023
100013500		LA QUINTA	CA		05/25/2017	4.250	182,833						189,000	01/31/2017
100078828		HOUSTON	TX		02/24/2022	3.750	182,836						276,000	01/19/2022
100113503		SAINT LOUIS	MO		06/29/2023	4.375	182,843						430,000	06/09/2022
100169411		FRUITLAND	ID		09/30/2024	6.990	182,849		(13)				365,000	04/02/2024
100136277		LOCKHART	TX		11/20/2023	5.500	182,858						280,000	08/28/2023
100136278		LOCKHART	TX		11/20/2023	5.500	182,858						305,000	08/28/2023
100145564		UNITED KINGDOM	GBR		03/12/2024	3.390	182,865		8,256			(3,945)	185,000	03/04/2020
100031840		LOS BANOS	CA		03/29/2019	3.875	182,886						248,000	12/09/2018
100152292		OKLAHOMA CITY	OK		05/17/2024	5.750	182,889						270,000	03/20/2024
100152294		OKLAHOMA CITY	OK		05/17/2024	5.750	182,889						275,000	03/20/2024
100139341		FLORENCE	KY		12/28/2023	8.250	182,893						236,000	12/07/2023
100013793		PLANTATION	FL		05/25/2017	4.625	182,897						207,000	01/31/2017
100117027		CONYERS	GA		07/20/2023	5.750	182,900						267,000	03/01/2024
100115189		WATERBURY	CT		07/17/2023	8.211	182,902						238,000	06/12/2023
100164048		NEW BOSTON	MI		08/21/2024	7.625	182,922						390,000	07/01/2024
100152184		WINSTON SALEM	NC		05/17/2024	7.124	182,931						250,000	04/02/2024
100091225		SPARTA	TN		01/31/2023	7.999	182,936						240,000	11/21/2022
100143050		MANOR	TX		02/14/2024	10.750	182,940						396,000	12/15/2023
100046840		YONKERS	NY		11/20/2020	9.750	182,947						584,250	07/31/2020
100157709		KENNER	LA		06/28/2024	9.375	182,951						225,000	05/20/2024
3340082730		CHICAGO	IL		10/10/2024	8.728	182,952						660,000	09/18/2024
3340083305		OGDENSBURG	NJ		09/26/2024	9.333	182,992						920,000	08/19/2024
100147227		VOORHEES TOWNSHIP	NJ		03/28/2024	7.927	182,993						241,000	02/16/2024
100153051		CINCINNATI	OH		06/27/2024	8.250	183,003						232,000	05/20/2024
100117334		HOUSTON	TX		07/20/2023	6.250	183,007						250,000	03/01/2024
100054070		WINDSOR MILL	MD		03/23/2021	5.000	183,008						190,000	12/31/2020
100120564		MINNEAPOLIS	MN		08/18/2023	7.999	183,019						235,000	07/25/2023
100091386		HOFFMAN ESTATES	IL		02/22/2023	7.875	183,023						235,000	12/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102597		MARTINSBURG	WV		06/07/2023	8.625	183,036		(52)				225,000	10/27/2022
100181263		OLD SAYBROOK	CT		12/06/2024	7.625	183,057		(5)				250,000	11/20/2024
100157827		PUTNAM	CT		08/01/2024	9.125	183,060						211,000	07/01/2024
100103609		BURBANK	IL		05/08/2023	8.750	183,064						232,000	03/29/2023
100110081		ARVADA	CO		06/23/2023	6.999	183,064						671,000	05/11/2023
100179849		LINCOLN	NE		11/22/2024	6.625	183,065		(8)				330,000	09/27/2024
100031538		TURLOCK	CA		03/29/2019	6.000	183,067						247,000	12/07/2018
100110982		PASO ROBLES	CA		06/29/2023	6.000	183,071						619,000	05/13/2022
100068465		EAST PROVIDENCE	RI		08/25/2021	4.625	183,089						260,000	07/06/2021
100170227		MAXWELL	TX		10/08/2024	5.750	183,097						255,000	07/29/2024
3500108238		PALATKA	FL		09/30/2024	8.180	183,097						1,440,000	08/12/2024
100115133		CHICAGO	IL		07/17/2023	8.268	183,098						255,000	06/15/2023
100100731		BALTIMORE	MD		04/28/2023	6.250	183,102						235,000	09/30/2021
100100018		WEST PALM BEACH	FL		03/28/2023	8.875	183,102						255,000	02/09/2023
100130395		ORLANDO	FL		09/28/2023	7.875	183,108						330,000	08/22/2023
100134964		KANNAPOLIS	NC		10/30/2023	9.625	183,111						240,000	09/25/2023
100071807		PALM BAY	FL		10/14/2021	3.875	183,112						236,000	08/16/2021
100100049		LAKESIDE	AZ		03/28/2023	9.625	183,113						286,000	03/03/2023
100101790		PHILADELPHIA	PA		03/31/2023	7.772	183,117						260,000	03/17/2023
100147046		AUSTIN	TX		03/27/2024	6.875	183,117						445,000	01/09/2024
100157989		DECATUR	GA		07/09/2024	7.125	183,121						253,000	05/07/2024
100048717		MABELVALE	AR		11/20/2020	4.750	183,138						284,050	07/31/2020
100135010		ORLANDO	FL		10/30/2023	8.125	183,141						250,000	10/10/2023
100151604		GARLAND	TX		05/10/2024	7.625	183,146						308,000	03/29/2024
100017916		WEST PALM BEACH	FL		05/30/2018	5.250	183,148						275,000	03/05/2018
100139768		UNITED KINGDOM	GBR		12/18/2023	7.390	183,150					(3,236)	190,000	09/30/2021
100025508		LA PLACE	LA		09/20/2018	5.250	183,152						249,375	04/30/2018
100091614		CLARKSTON	WA		03/07/2023	9.250	183,159						253,000	01/06/2023
100139679		UNITED KINGDOM	GBR		12/18/2023	7.590	183,165					(3,237)	190,000	09/30/2021
100044543		OREM	UT		11/19/2020	4.625	183,168						560,500	12/04/2019
100060226		HAMPTON BEACH	NH		06/25/2021	3.500	183,175						270,000	03/22/2021
100167791		GAINESVILLE	FL		09/19/2024	7.624	183,181						297,000	08/30/2024
100168746		LAS VEGAS	NV		09/26/2024	7.500	183,185						340,000	08/13/2024
100067621		JACKSONVILLE	FL		09/23/2021	3.750	183,188						242,500	07/13/2021
100084696		HOLIDAY	FL		08/02/2022	7.000	183,210						306,000	06/21/2022
100079219		BUFFALO	NY		02/24/2022	4.375	183,210						258,000	01/18/2022
3500106045		LOUISVILLE	KY		09/12/2024	7.620	183,211						1,080,000	07/30/2024
100081295		SAINT PETERS	MO		03/18/2022	3.500	183,214						290,000	01/20/2022
100173758		HIALEAH	FL		10/30/2024	6.625	183,214						322,000	09/04/2024
100031731		BALDWIN PARK	CA		03/29/2019	3.125	183,223						406,000	12/07/2018
100065171		WEST WILDWOOD	NJ		07/14/2021	3.625	183,224						265,000	05/07/2021
100168357		CONVERSE	TX		09/25/2024	5.990	183,234						245,000	07/02/2024
100185028		CHARLOTTE	NC		12/20/2024	6.499	183,235		360				295,000	11/20/2024
100078924		FRESNO	CA		02/24/2022	3.625	183,239						272,500	01/27/2022
100025082		FONTANA	CA		09/20/2018	4.625	183,248						312,075	04/30/2018
100135809		PRINCETON	TX		11/10/2023	7.500	183,260						400,000	10/11/2023
100099645		PARLIER	CA		04/06/2023	7.875	183,270						285,000	02/14/2023
100162317		ATLANTA	GA		08/05/2024	7.375	183,273						300,000	06/18/2024
100049477		ELMONT	NY		11/20/2020	4.375	183,274						427,500	07/31/2020
100014570		EAST AMHERST	NY		09/27/2017	3.625	183,282						400,000	07/28/2017
100185783		DELAND	FL		12/26/2024	7.250	183,282		(3)				350,000	11/18/2024
100014649		ESCONDIDO	CA		09/27/2017	4.160	183,287						440,000	07/28/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142756		DALLAS	TX		02/08/2024	8.500	183,308						258,000	12/05/2023
100026581		WATERFORD	CA		09/26/2018	4.500	183,317						360,000	06/15/2018
100068598		ROTTERDAM	NLD		08/30/2021	7.615	183,319					(12,054)	310,000	12/01/2023
100160910		HAMILTON	NJ		07/24/2024	7.624	183,334						310,000	06/13/2024
100067517		FREDERICKSBURG	VA		09/23/2021	4.625	183,340						265,000	07/12/2021
100081432		MODESTO	CA		03/18/2022	3.500	183,355						400,000	12/24/2021
100133547		SOUTH HOLLAND	IL		10/19/2023	9.250	183,367						275,000	09/05/2023
100076106		RIO RANCHO	NM		01/07/2022	4.500	183,368						235,000	10/28/2021
100053473		CASTLETON	NY		03/23/2021	3.000	183,371						208,098	12/31/2020
100164987		STERLING HEIGHTS	MI		08/28/2024	8.749	183,378						240,000	08/07/2024
100149105		NEW CANEY	TX		04/19/2024	7.625	183,380						306,000	03/01/2024
100139196		LAUREL	MD		12/28/2023	8.625	183,381						283,000	10/17/2023
100186739		MIAMI	FL		12/31/2024	7.250	183,386		36				269,000	07/31/2024
100147594		HOWEY IN THE HILLS	FL		04/04/2024	7.875	183,387						265,000	03/06/2024
100171644		BENSON	AZ		10/16/2024	6.500	183,402						265,000	08/27/2024
100026888		BAKERSFIELD	CA		09/26/2018	4.375	183,403						254,000	06/13/2018
100060158		LAKE WORTH	FL		06/25/2021	4.375	183,404						270,000	04/26/2021
100138177		RIVERVIEW	FL		12/14/2023	8.375	183,413						245,000	11/07/2023
100102642		SURFSIDE BEACH	TX		06/22/2023	9.750	183,421						249,000	11/09/2022
100167621		SEATTLE	WA		09/19/2024	6.625	183,430						580,000	08/12/2024
100000541		VOORHEES	NJ		09/27/2016	5.750	183,433						395,621	08/22/2016
100149561		MELISSA	TX		04/26/2024	7.500	183,437						400,000	03/22/2024
100175502		BOYNTON BEACH	FL		12/23/2024	7.375	183,439		(2)				250,000	08/09/2024
100043906		SAN PABLO	CA		08/19/2020	7.130	183,445						484,500	12/04/2019
100142993		CULPEPER	VA		02/12/2024	9.874	183,447						247,000	01/12/2024
100115450		NEW CANEY	TX		07/17/2023	8.625	183,450						252,000	06/12/2023
100067616		ROSHARON	TX		09/23/2021	4.000	183,458						255,000	06/29/2021
100081304		SAN ANTONIO	TX		03/18/2022	3.250	183,459						287,000	01/19/2022
100129815		HOUSTON	TX		09/27/2023	7.625	183,465						244,000	09/08/2023
100150919		ATHENS	AL		05/08/2024	5.500	183,465						289,000	02/22/2024
100024721		AGUANGA	CA		09/20/2018	4.000	183,470						275,500	04/30/2018
100128271		NORFOLK	VA		09/14/2023	9.125	183,473						222,000	08/03/2023
100087395		MAYWOOD	IL		10/25/2022	5.125	183,475						275,000	03/15/2022
100174474		SAN ANTONIO	TX		10/31/2024	8.125	183,476						676,000	09/30/2024
100132427		CLARKSVILLE	TN		11/03/2023	7.625	183,486		53				270,000	05/15/2023
100084401		GRAND RAPIDS	MI		08/12/2022	7.750	183,488						260,000	07/15/2022
100012507		SAN DIEGO	CA		04/28/2017	3.990	183,488						410,000	01/31/2017
100182227		MADISON	AL		12/12/2024	4.750	183,499		37				290,000	10/14/2024
100182228		MADISON	AL		12/12/2024	4.750	183,499		37				300,000	10/14/2024
100181515		CHARLOTTE	NC		12/06/2024	7.125	183,502		(8)				254,000	10/18/2024
100163316		HERNANDO	FL		08/13/2024	6.999	183,505						325,000	07/17/2024
100054038		MARIETTA	GA		03/23/2021	5.875	183,506						349,600	01/03/2021
100135889		ADELANTO	CA		11/13/2023	8.999	183,510						270,000	10/24/2023
100146718		MESQUITE	TX		03/20/2024	8.999	183,524						265,000	02/21/2024
100142615		MUSTANG	OK		02/08/2024	8.125	183,526						245,000	11/28/2023
100029066		HUNTINGTON PARK	CA		10/26/2018	3.625	183,528						365,750	06/03/2018
100127148		SCHAUMBURG	IL		08/30/2023	4.500	183,533						300,000	05/14/2022
100175819		PHILADELPHIA	PA		11/12/2024	6.710	183,537		1				270,000	10/04/2024
100134300		HEBER SPRINGS	AR		10/27/2023	9.990	183,538						347,000	09/01/2023
100050046		WILMINGTON	NC		11/20/2020	3.990	183,544						308,750	07/31/2020
100165976		NEWMAN	CA		09/06/2024	7.750	183,546						385,000	08/13/2024
100088977		SCOTTSDALE	AZ		11/15/2022	7.500	183,550						267,500	10/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029845		CHICAGO	IL		10/26/2018	4.625	183,570						248,900	06/01/2018
100167619		NEWPORT NEWS	VA		09/19/2024	6.990	183,572						247,000	07/30/2024
100134449		PLYMOUTH	PA		10/30/2023	9.124	183,584						240,000	09/26/2023
100112105		SAINT MARYS	GA		06/29/2023	5.000	183,595						255,000	06/03/2022
100081313		PRINCETON	TX		03/18/2022	3.375	183,595						366,000	01/14/2022
100091290		DALLAS	TX		01/31/2023	7.999	183,605						275,000	12/29/2022
100011454		HACKENSACK	NJ		12/23/2016	5.000	183,617						414,000	08/10/2016
100103884		NORTH CHICAGO	IL		05/10/2023	8.270	183,619						240,000	04/03/2023
100151887		KYLE	TX		05/10/2024	7.999	183,634						375,000	04/12/2024
100186765		PASEDENA	TX		12/31/2024	7.375	183,638		36				255,000	08/22/2024
100115598		INDIAN LAND	SC		07/19/2023	7.874	183,638						245,000	06/30/2023
100145427		UNITED KINGDOM	GBR		03/12/2024	3.390	183,642		8,573			(4,015)	185,000	05/18/2020
100057599		BALTIMORE	MD		06/30/2021	4.375	183,642						250,000	05/07/2021
100075954		PHILADELPHIA	PA		01/07/2022	3.625	183,648						274,000	11/24/2021
4010046213		TRENTON	NJ		02/02/2023	8.029	183,659						305,000	12/08/2022
100079487		DENVER	CO		04/25/2022	3.125	183,663						475,000	01/26/2022
100114616		GREAT FALLS	MT		06/29/2023	7.375	183,672						332,000	05/17/2023
100048586		BETHEL	MN		11/20/2020	3.500	183,677						285,000	07/31/2020
100147570		FORT WORTH	TX		04/03/2024	9.000	183,680		(67)				215,000	03/01/2024
100170419		CALIPATRIA	CA		10/09/2024	8.999	183,682		(13)				270,000	08/29/2024
100153463		GRAND RAPIDS	MI		05/30/2024	7.740	183,689						300,000	04/22/2024
100141117		CHICAGO	IL		01/30/2024	8.500	183,702						300,000	12/08/2023
100076123		DYER	IN		01/07/2022	4.125	183,705						272,000	11/01/2021
100170331		CRAWFORDVILLE	FL		10/08/2024	6.990	183,713						240,000	07/25/2024
100102725		ROSSVILLE	GA		06/22/2023	7.250	183,716						315,000	10/11/2022
100172748		YAKIMA	WA		11/21/2024	7.875	183,742		(8)				250,000	10/24/2024
100184418		ANNAPOLIS	MD		12/17/2024	9.375	183,744		(6)				280,000	11/12/2024
100091237		ORLANDO	FL		01/31/2023	8.250	183,750						225,000	12/13/2022
100153455		DECATUR	AL		05/30/2024	7.820	183,764						268,000	05/02/2024
100176155		WILLINGBORO	NJ		12/20/2024	8.375	183,769		(5)				240,000	11/13/2024
100067401		ANNA	TX		09/23/2021	3.499	183,775						279,000	07/01/2021
100130031		BLOOMINGDALE	IL		09/27/2023	8.210	183,776						245,000	08/11/2023
100147591		SHEPHERD	TX		04/04/2024	7.999	183,784						450,000	03/07/2024
100127262		WEST BATH	ME		08/30/2023	10.940	183,792						320,000	05/16/2022
100174671		BELCAMP	MD		10/31/2024	7.000	183,812						370,000	03/22/2024
100176025		OAK RIDGE	TN		12/20/2024	7.000	183,817		(3)				312,000	11/12/2024
100026518		MORENO VALLEY	CA		09/26/2018	5.500	183,819						304,900	06/14/2018
100045936		MIMS	FL		11/25/2020	6.712	183,832						148,200	08/31/2020
100151917		ANN ARBOR	MI		07/10/2024	8.625	183,834						600,000	05/15/2024
100184540		BELLFLOWER	CA		12/17/2024	9.125	183,835		(17)				928,676	11/01/2024
100162648		BARTLESVILLE	OK		08/12/2024	5.990	183,836						265,000	05/09/2024
100139487		EXETER	CA		12/28/2023	8.375	183,852						340,000	11/21/2023
100049161		EGG HARBOR TOWNSHIP	NJ		11/20/2020	4.250	183,858						225,000	12/03/2022
100168353		CARTHAGE	NC		09/25/2024	5.750	183,861						242,000	07/19/2024
100091211		NORTH LAS VEGAS	NV		01/31/2023	8.990	183,869						270,000	11/21/2022
100000274		WASHINGTON	DC		09/27/2016	4.500	183,870						613,000	05/02/2021
100137569		HUTTO	TX		12/08/2023	7.625	183,879						590,000	09/29/2023
100173763		BROADWAY	NC		10/30/2024	7.990	183,888						338,000	08/16/2024
100156225		CHESAPEAKE	VA		06/20/2024	8.500	183,890						225,000	05/09/2024
100102989		RICHMOND	KY		06/22/2023	8.625	183,900		(36)				250,000	01/25/2023
100057945		SAHUARITA	AZ		06/30/2021	3.875	183,922						240,000	05/04/2021
100141453		SIOUX CITY	IA		01/30/2024	8.250	183,931		(43)				255,000	01/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012229		ABINGDON	MD		04/28/2017	3.625	183,935						225,000	01/31/2017
100144714		UNITED KINGDOM	GBR		03/12/2024	3.350	183,940		8,726			(4,040)	183,596	12/31/2019
100153825		CINCINNATI	OH		07/10/2024	9.000	183,942						245,000	03/11/2024
100166421		SILVERTHORNE	CO		10/31/2024	7.375	183,944						400,000	09/18/2024
100121032		KISSIMMEE	FL		08/30/2023	6.499	183,948						730,000	07/18/2023
100150615		SAN ANTONIO	TX		05/03/2024	5.990	183,957						250,000	01/15/2024
100175964		SOUTH BEND	WA		11/14/2024	6.990	183,969		(28)				299,500	10/03/2024
100013738		TURLOCK	CA		05/25/2017	4.625	183,971						250,000	01/31/2017
100139466		PORTLAND	OR		12/28/2023	8.625	183,994						408,000	11/30/2023
100173638		ZWOLLE	NLD		10/29/2024	5.300	184,003					(8,102)	329,000	09/27/2024
100033743		DUBLIN	IRL		06/21/2019	4.250	184,015					(12,147)	255,514	11/30/2018
100176701		CHICAGO	IL		11/15/2024	7.374	184,019						235,000	10/04/2024
100079763		KISSIMMEE	FL		04/25/2022	5.500	184,029						239,000	01/28/2022
100114559		ATWATER	CA		06/29/2023	8.999	184,046						360,000	05/26/2023
100030778		LA PINE	OR		04/09/2019	5.500	184,052						245,955	06/08/2018
100119685		PORT JERVIS	NY		08/08/2023	7.961	184,054						243,000	07/07/2023
100150831		RINCON	GA		05/08/2024	7.500	184,059						255,000	03/21/2024
100175961		YAKIMA	WA		11/14/2024	6.625	184,063		4				246,000	10/07/2024
100090123		MULBERRY	FL		01/13/2023	9.375	184,075						250,000	11/22/2022
100145276		UNITED KINGDOM	GBR		03/12/2024	3.350	184,077		8,794			(4,043)	300,000	03/24/2020
100175475		LAGRANGE	GA		12/23/2024	6.750	184,079		1				286,000	05/10/2024
100175908		MARICOPA	AZ		11/14/2024	4.990	184,085		45				394,000	09/20/2024
100102568		LAWRENCE	KS		06/07/2023	8.625	184,085						250,000	02/23/2023
100084718		DURHAM	NC		08/02/2022	7.375	184,086						401,000	07/06/2022
100068688		UTRECHT	NLD		08/30/2021	8.165	184,096					(12,105)	245,996	06/30/2024
100181257		DALLAS	TX		12/06/2024	6.999	184,127		2				289,000	11/13/2024
100164876		KNOXVILLE	TN		08/26/2024	8.375	184,137						245,000	07/02/2024
100031892		VACAVILLE	CA		03/29/2019	3.250	184,138						415,000	12/09/2018
100150156		TAMPA	FL		04/30/2024	8.250	184,141						231,000	03/20/2024
100166338		SACRAMENTO	CA		10/24/2024	7.875	184,141						230,000	09/04/2024
100054647		ELGIN	IL		03/23/2021	4.125	184,146						220,500	01/04/2021
100119784		VINELAND	NJ		08/08/2023	8.337	184,149		2,147				240,000	06/28/2023
100043109		LA HABRA	CA		05/28/2020	5.750	184,151						345,000	03/30/2020
100075907		BATON ROUGE	LA		01/07/2022	3.750	184,154						260,000	11/10/2021
100162726		ZEPHYRHILLS	FL		08/12/2024	5.625	184,154						280,000	05/31/2024
100087138		RICHMOND	RI		10/25/2022	5.125	184,155						322,000	10/01/2021
100043044		HONOKAA	HI		05/28/2020	4.255	184,162						305,000	03/29/2020
100139220		ORLANDO	FL		12/28/2023	7.750	184,186						495,000	11/15/2023
100167531		HOUSTON	TX		10/31/2024	8.875	184,190						195,000	09/19/2024
100152267		KISSIMMEE	FL		05/17/2024	5.875	184,190						295,000	03/20/2024
100049519		WINTHROP HARBOR	IL		11/20/2020	3.625	184,195						218,500	07/31/2020
100111178		ELMWOOD PARK	IL		06/29/2023	5.000	184,199						312,000	05/16/2022
100126380		HAMILTON	NJ		08/30/2023	7.735	184,205						240,000	07/14/2023
100088045		DORAL	FL		10/25/2022	7.375	184,210						365,000	09/20/2022
100023929		MONUMENT	CO		09/10/2018	5.250	184,214						440,000	09/10/2018
100186759		PRAIRIE VIEW	TX		12/31/2024	6.875	184,220		36				274,000	07/12/2024
100071756		FORT WORTH	TX		10/14/2021	4.125	184,222						250,000	08/24/2021
100017202		ROANOKE	VA		04/26/2018	4.875	184,225						158,200	12/31/2017
100137432		HOOVER	AL		01/11/2024	9.875	184,227						559,900	11/17/2023
100165734		MIAMI BEACH	FL		08/29/2024	7.125	184,250						350,000	06/28/2024
100149879		BAKERSFIELD	CA		04/29/2024	6.999	184,259						290,000	03/28/2024
100079488		FORT PIERCE	FL		04/25/2022	5.000	184,261						230,000	01/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103767		TAMPA	FL		05/10/2023	9.500	184,265						205,000	04/17/2023
100149781		ST. LOUIS	MO		04/26/2024	8.600	184,267						240,000	03/22/2024
100158347		UNITED KINGDOM	GBR		07/09/2024	3.540	184,273		4,123			(3,990)	200,000	03/24/2022
100158701		NAVARRE	FL		07/10/2024	7.490	184,282						316,000	04/24/2024
100172770		AUSTIN	TX		12/06/2024	8.750	184,284		(14)				285,000	10/23/2024
100014176		SACRAMENTO	CA		05/25/2017	4.250	184,293						260,000	01/31/2017
100119053		PUEBLO	CO		07/27/2023	6.999	184,297		28				250,000	06/30/2023
100165315		CHARLESTON	SC		08/29/2024	7.250	184,299						970,000	08/05/2024
100079076		MESQUITE	TX		02/24/2022	4.125	184,303						246,000	12/14/2021
100014478		CENTEREACH	NY		09/27/2017	4.250	184,319						275,000	02/17/2017
100185068		CHESAPEAKE BEACH	MD		12/20/2024	7.375	184,323		(1)				384,000	11/19/2024
100161806		MILLVILLE	NJ		07/31/2024	8.640	184,332						240,000	06/18/2024
100012742		CENTRAL ISLIP	NY		05/25/2017	4.625	184,334						255,000	02/07/2019
100079489		FORT PIERCE	FL		04/25/2022	5.000	184,342						230,000	01/10/2022
100118073		OGDEN	UT		07/20/2023	7.625	184,349						400,000	03/01/2024
100076216		HOUSTON	TX		01/07/2022	4.375	184,350						251,000	11/09/2021
100162563		SAN ANTONIO	TX		08/12/2024	6.875	184,351						249,203	06/28/2024
100184978		COLLINGSWOOD	NJ		12/19/2024	6.874	184,353		2				315,000	11/20/2024
100117776		FORT WALTON BEACH	FL		07/20/2023	7.500	184,355						370,000	03/01/2024
100038554		DUBLIN	IRL		09/27/2019	4.450	184,364					(12,111)	242,139	11/30/2018
100065157		GRESHAM	OR		07/14/2021	3.750	184,369						310,000	05/24/2021
100081837		HOMESTEAD	FL		03/30/2022	4.737	184,386						335,000	03/10/2022
100156710		MCHENRY	IL		06/26/2024	7.499	184,387						269,000	05/30/2024
100115353		HENDERSON	NV		07/17/2023	6.999	184,405						375,000	06/15/2023
100118735		CONCORD	NC		07/25/2023	8.125	184,408						248,000	05/23/2023
100090263		ARROWBEAR	CA		01/13/2023	10.000	184,417						250,000	11/28/2022
100154574		ZEPHYRHILLS	FL		06/14/2024	8.375	184,420						230,000	05/31/2024
100129957		WILMINGTON	DE		09/27/2023	8.752	184,420						256,000	08/08/2023
100162302		FORSYTH	GA		09/06/2024	8.500	184,422						232,000	07/31/2024
100025341		SAN DIEGO	CA		09/20/2018	5.000	184,430						456,000	04/30/2018
100026286		STATEN ISLAND	NY		09/20/2018	5.000	184,431						503,500	04/30/2018
100159522		SAN ANTONIO	TX		07/15/2024	7.500	184,432						238,000	05/28/2024
3310083178		SCOTCH PLAINS	NJ		10/03/2024	8.498	184,437						1,500,000	08/20/2024
100087481		TOMBALL	TX		10/25/2022	5.250	184,438						340,000	09/17/2021
100169464		PHOENIX	AZ		09/30/2024	7.625	184,454						245,000	05/30/2024
100049004		HASKELL	NJ		11/20/2020	3.750	184,466						361,000	07/31/2020
100173661		ARNHEM	NLD		10/29/2024	5.550	184,473					(8,122)	238,980	10/15/2024
3410000629		IRVINGTON	NJ		12/09/2024	8.668	184,477						1,635,000	10/28/2024
100145000		UNITED KINGDOM	GBR		03/12/2024	9.500	184,479		7,869			(4,052)	183,000	10/30/2019
100147622		PANAMA CITY	FL		04/04/2024	6.999	184,480						258,000	03/07/2024
100117229		ALLEN	TX		07/20/2023	3.875	184,481						380,000	03/01/2024
100030733		GAINESVILLE	VA		04/09/2019	3.500	184,481						242,250	10/06/2018
100026909		SAN PABLO	CA		09/26/2018	3.875	184,483						297,000	06/15/2018
100140407		TUCSON	AZ		01/18/2024	8.625	184,492						260,000	11/30/2023
100152212		KATY	TX		05/17/2024	5.500	184,502						302,000	03/11/2024
100079978		FRIENDSWOOD	TX		04/25/2022	3.500	184,508						300,000	01/28/2022
100133951		DETROIT	MI		10/25/2023	8.884	184,510						280,000	09/26/2023
100107783		NORTH LAS VEGAS	NV		05/19/2023	5.750	184,511						330,000	02/16/2023
100148356		CLAREMORE	OK		04/12/2024	5.750	184,513						260,000	02/05/2024
100147672		HOUSTON	TX		04/04/2024	8.999	184,522						220,000	03/14/2024
100175719		WEST COLUMBIA	SC		11/12/2024	8.125	184,522		(24)				220,000	10/25/2024
100143411		LAS VEGAS	NV		02/16/2024	7.499	184,539						300,000	01/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064807		KATY	TX		07/14/2021	4.250	184,549						267,000	05/11/2021
100110755		SAINT PETERSBURG	FL		08/11/2023	8.500	184,553						250,000	06/14/2023
100143428		KISSIMMEE	FL		02/16/2024	8.125	184,553						255,000	01/18/2024
100173941		AUSTELL	GA		10/31/2024	7.875	184,555						222,000	08/02/2024
3340082713		AUBURN	CA		10/03/2024	9.002	184,557						1,650,000	08/14/2024
100172960		SPRING	TX		10/25/2024	6.750	184,569		(30)				260,000	10/07/2024
100153931		LUBBOCK	TX		06/05/2024	7.499	184,569		(25)				260,000	05/07/2024
100113321		DALY CITY	CA		06/29/2023	7.200	184,570						1,360,000	05/16/2022
100044053		CARSON	CA		08/19/2020	4.500	184,577						541,500	12/04/2019
100026051		ATLANTIC CITY	NJ		09/20/2018	4.250	184,592						133,000	04/30/2018
100157913		SLINGERLANDS	NY		07/09/2024	6.875	184,595						310,000	04/10/2024
100013136		GERMANTOWN	MD		05/25/2017	4.000	184,598						210,000	10/27/2017
100134870		SLINGERLANDS	NY		10/30/2023	7.875	184,614						280,000	09/28/2023
100044990		PATERSON	NJ		11/19/2020	4.625	184,637						350,550	01/03/2020
100140424		LUBBOCK	TX		01/18/2024	7.374	184,642						237,000	11/27/2023
100119857		MYRTLE BEACH	SC		08/10/2023	8.875	184,649						240,000	06/09/2023
100138395		KNOXVILLE	TN		12/18/2023	7.999	184,656						352,000	11/17/2023
100028152		SANDOWN	NH		10/26/2018	4.625	184,657						451,250	06/05/2018
100048775		BRANDON	FL		11/20/2020	3.875	184,662						256,500	07/31/2020
100113509		POUGHKEEPSIE	NY		06/29/2023	3.250	184,669						365,000	06/02/2022
100130327		DERBY	CT		09/28/2023	7.990	184,674						278,000	07/24/2023
100146526		DENVER	CO		03/19/2024	8.625	184,680						1,307,462	11/04/2023
100030634		KISSIMMEE	FL		04/09/2019	5.000	184,688						323,000	08/25/2018
100159251		HALIFAX	VT		07/15/2024	7.124	184,693						240,000	06/03/2024
100046219		SENECA	PA		11/25/2020	8.475	184,704		1,163				199,500	08/31/2020
100119049		HENDERSON	NV		07/27/2023	7.999	184,716		(84)				410,000	06/22/2023
100174452		JURUPA VALLEY	CA		10/31/2024	8.875	184,728						755,000	09/26/2024
100109610		BALTIMORE	MD		06/14/2023	8.125	184,744						238,000	05/10/2023
100103223		PANAMA CITY	FL		04/26/2023	10.500	184,753						277,000	04/01/2023
100067963		KATY	TX		09/23/2021	4.375	184,759						237,000	08/06/2021
100142744		CYPRESS	TX		02/08/2024	7.375	184,761						382,000	12/07/2023
100030899		SEATTLE	WA		04/09/2019	4.500	184,766						598,500	10/05/2018
100025348		EXETER	NH		09/20/2018	4.750	184,769						422,750	04/30/2018
100108243		SAUGUS	MA		05/24/2023	8.250	184,772						866,000	04/28/2023
100099754		CHICAGO	IL		02/28/2023	7.719	184,774						270,000	01/31/2023
100088810		POMPANO BEACH	FL		11/15/2022	8.625	184,777						425,000	10/11/2022
100180774		SARASOTA	FL		11/26/2024	7.990	184,784		(16)				220,000	10/22/2024
100011199		WESTHAMPTON BEACH	NY		01/27/2017	5.000	184,788						315,000	10/31/2016
100049553		JACKSONVILLE	FL		11/20/2020	4.125	184,799						201,400	07/31/2020
100013455		FREDERICKSBURG	VA		05/25/2017	4.000	184,804						203,000	01/31/2017
100044930		HIGHLAND MILLS	NY		11/19/2020	3.875	184,839						232,750	04/11/2020
100169602		REXFORD	NY		09/30/2024	7.625	184,853		(31)				214,000	07/18/2024
100155516		BILLINGS	MT		06/18/2024	9.500	184,868						680,000	03/19/2024
100068455		BROWNSVILLE	TX		08/25/2021	4.375	184,868						254,500	06/30/2021
100068456		BROWNSVILLE	TX		08/25/2021	4.375	184,868						254,500	06/30/2021
100182317		AURORA	IL		12/12/2024	6.750	184,870		(4)				320,000	11/01/2024
100082753		SPIJKENISSE	NLD		04/27/2022	3.500	184,873					(12,156)	226,411	12/01/2023
100085119		DEN HAAG	NLD		07/27/2022	3.800	184,873					(12,156)	255,000	12/01/2023
100115347		HUNTINGTON PARK	CA		07/17/2023	7.499	184,877						502,000	06/14/2023
100045733		PLAINFIELD	IL		11/25/2020	3.500	184,878						237,500	08/31/2020
100065052		KATY	TX		07/14/2021	3.875	184,881						290,000	05/17/2021
100076060		LINCOLN	NE		01/07/2022	4.500	184,910						235,000	10/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175129		OAK GROVE	AL		11/05/2024	6.875	184,916		(2)				245,000	09/30/2024
100087332		MOORESVILLE	IN		10/25/2022	5.750	184,920						250,500	03/04/2022
100101192		OAKHURST	NJ		04/28/2023	5.500	184,939						910,000	03/24/2022
100025999		SPRINGFIELD	MA		09/20/2018	4.000	184,961						290,000	08/27/2024
100046194		HENDERSON	NV		11/25/2020	4.625	184,983						265,050	08/31/2020
100081354		BOTHELL	WA		03/18/2022	3.375	185,001						720,000	01/06/2022
324090391		PORTLAND	OR		10/31/2024	8.830	185,009						1,870,000	09/18/2024
100026331		BRICK	NJ		09/20/2018	4.250	185,017						261,250	04/30/2018
100054096		PORT ORANGE	FL		03/23/2021	4.000	185,028						225,000	01/06/2021
100180882		UNITED KINGDOM	GBR		11/27/2024	5.890	185,042					(2,365)	215,000	11/25/2024
100139004		ACWORTH	GA		12/21/2023	4.000	185,050						450,000	01/04/2022
100024631		FARMINGTON	MN		09/20/2018	4.625	185,056						261,250	04/30/2018
100055673		OLE ELUM	WA		03/23/2021	4.625	185,057						246,900	01/05/2021
100100755		HOUSTON	TX		04/28/2023	7.750	185,061						250,000	10/13/2021
100150581		MARYSVILLE	OH		05/03/2024	7.125	185,063						240,000	01/24/2024
100076164		PHOENIX	AZ		01/07/2022	4.500	185,072						266,000	11/04/2021
100085041		AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	4.000	185,080					(12,170)	243,120	12/01/2023
100149848		SPRINGFIELD	OH		04/29/2024	8.999	185,087						235,000	04/09/2024
100153730		HAMPTON	GA		07/11/2024	9.250	185,089						243,000	05/23/2024
100144612		FARMINGTON	CT		03/13/2024	6.625	185,090						265,000	02/02/2024
100057932		NOTTINGHAM	MD		06/30/2021	3.625	185,091						245,000	05/13/2021
100079865		SAINT CLOUD	FL		04/25/2022	5.000	185,091						372,000	01/26/2022
100025232		WHITEWATER	CA		09/20/2018	5.000	185,097						320,000	07/15/2022
100143104		EDEN PRAIRIE	MN		02/16/2024	6.499	185,099						254,000	01/12/2024
100114584		ELMWOOD PARK	IL		06/29/2023	7.625	185,105						390,000	05/12/2023
3310083099		LIVINGSTON	NJ		10/03/2024	8.666	185,105						1,840,000	08/09/2024
100081149		MOREHEAD CITY	NC		03/18/2022	3.750	185,125						263,000	01/07/2022
3340091044		PHILADELPHIA	PA		12/12/2024	8.559	185,126						880,000	11/26/2024
100073593		LELYSTAD	NLD		10/25/2021	3.650	185,131					(12,173)	258,824	06/30/2024
100132627		HEDGESVILLE	WV		11/03/2023	7.625	185,134						263,000	07/12/2023
100029493		ST CHARLES	MO		10/26/2018	4.250	185,152						256,500	06/01/2018
100135174		FENTON	MO		11/07/2023	8.625	185,153						250,000	08/02/2023
100045438		OCALA	FL		11/25/2020	4.250	185,159						239,210	08/07/2020
100139266		WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023	7.750	185,168						1,000,000	11/15/2023
100025289		AVONDALE	AZ		09/20/2018	4.625	185,172						189,050	04/30/2018
100090625		WESTBROOKVILLE	NY		12/29/2022	8.187	185,178						320,000	12/01/2022
100151954		ALIQUIPPA	PA		06/14/2024	9.000	185,179						222,000	05/03/2024
100165172		UNITED KINGDOM	GBR		08/27/2024	5.790	185,197					(10,992)	240,000	08/16/2024
100177737		CANNON FALLS	MN		11/19/2024	10.025	185,204		(23)				940,000	08/16/2024
100020178		EL MONTE	CA		07/17/2018	4.750	185,204						510,000	07/17/2018
100079702		WESTON	FL		04/25/2022	5.250	185,206						266,000	01/21/2022
100153392		LAKE ARIEL	PA		05/29/2024	7.874	185,214						228,000	04/19/2024
100143578		CHICAGO	IL		02/21/2024	8.090	185,228						240,000	01/08/2024
100071549		MILL CITY	OR		10/14/2021	4.250	185,229						331,000	04/29/2021
100116542		WACO	TX		07/20/2023	4.250	185,260						648,000	03/01/2024
100114655		KENNER	LA		06/29/2023	8.875	185,299						268,000	05/31/2023
100028266		BELLEROSE	NY		10/26/2018	3.375	185,302						560,500	06/01/2018
100154713		ORLANDO	FL		07/19/2024	7.375	185,305						535,000	02/09/2024
100010803		ISLIP	NY		12/23/2016	4.375	185,312						320,000	10/31/2016
100155279		ALBANY	NY		07/19/2024	8.875	185,315						245,000	01/05/2024
100083937		GLENDALE HEIGHTS	IL		07/12/2022	7.375	185,322						235,000	06/03/2022
100138400		HOUSTON	TX		12/18/2023	8.990	185,336						320,000	09/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100074197		BAINBRIDGE ISLAND	WA		12/09/2021	4.875	185,349						1,710,000	11/09/2021
100139409		VERNON	NJ		12/28/2023	8.710	185,351		1,561				286,000	11/29/2023
100113087		BALLWIN	MO		06/29/2023	4.000	185,355						460,000	05/14/2022
100013658		FREDERICKSBURG	VA		05/25/2017	4.000	185,371						235,000	01/31/2017
100153328		NORTH FORT MYERS	FL		05/30/2024	5.500	185,374						275,000	03/27/2024
100025400		MIRAMAR	FL		09/20/2018	4.625	185,383						251,750	04/30/2018
100174578		YORK	PA		10/31/2024	9.750	185,384		11				290,000	11/16/2023
100084822		ANGIER	NC		08/02/2022	8.375	185,391						235,000	06/28/2022
100023807		KATY	TX		09/04/2018	5.375	185,397						268,000	09/04/2018
100100481		PHILADELPHIA	PA		04/27/2023	5.125	185,413						340,000	03/07/2022
100090281		LA QUINTA	CA		01/13/2023	8.875	185,423						305,000	12/01/2022
100023218		AUSTIN	TX		08/16/2018	5.375	185,430						292,000	05/25/2018
100165791		HOLLYWOOD	FL		08/29/2024	8.750	185,433						235,000	07/22/2024
100044066		RIVERBANK	CA		08/19/2020	4.750	185,433						291,650	02/22/2019
100117710		KATY	TX		07/20/2023	5.875	185,437						565,000	03/01/2024
100184396		PARLIER	CA		12/16/2024	7.500	185,440		(1)				321,000	10/24/2024
100057527		FAIRFAX	VA		06/30/2021	4.125	185,445						306,000	04/20/2021
100148406		COLLEGE STATION	TX		04/12/2024	5.250	185,451						270,000	02/16/2024
100031479		LANCASTER	CA		03/29/2019	3.000	185,453						325,000	12/09/2018
100168221		RICHMOND	TX		09/20/2024	6.990	185,459						290,000	04/03/2024
100139224		WALNUT COVE	NC		12/28/2023	8.625	185,465						260,000	10/23/2023
100054438		BAKERSFIELD	CA		03/23/2021	5.000	185,471						284,000	12/31/2020
100135974		KANSAS CITY	MO		11/16/2023	8.875	185,473						270,000	10/03/2023
100158992		SAINT PETERSBURG	FL		08/15/2024	8.125	185,473						280,000	07/12/2024
100152333		FULSHEAR	TX		05/17/2024	5.500	185,473						319,965	03/27/2024
100071753		CHICAGO	IL		10/14/2021	4.625	185,477						395,000	08/12/2021
100117535		CHICAGO	IL		07/20/2023	6.875	185,491						340,000	03/01/2024
100100709		HOUSTON	TX		04/28/2023	5.990	185,500						240,000	10/18/2021
100091193		HAMPTON	GA		01/31/2023	7.875	185,511		(35)				280,000	10/28/2022
100137894		SOUTHWICK	MA		12/08/2023	10.375	185,513						250,000	10/19/2023
100026115		KIHEI	HI		09/20/2018	3.875	185,515						284,050	04/30/2018
100170425		FRESNO	CA		10/09/2024	6.999	185,519						255,000	09/11/2024
100135819		MELISSA	TX		11/10/2023	7.500	185,519						374,000	09/29/2023
100025096		SACRAMENTO	CA		09/20/2018	4.625	185,520						289,750	04/30/2018
100158564		PETERSBURG	VA		07/10/2024	8.125	185,525						255,000	05/06/2024
100029415		CORONA	CA		10/26/2018	4.625	185,536						273,600	06/08/2018
100112034		CITRUS HEIGHTS	CA		06/29/2023	2.875	185,564						550,000	06/03/2022
100076026		RALEIGH	NC		01/07/2022	4.500	185,570						255,000	10/04/2021
100100694		LOCKPORT	IL		04/28/2023	7.750	185,574						295,000	09/13/2021
100160550		SPRING	TX		07/19/2024	6.499	185,604						235,000	07/03/2024
100100812		HOUSTON	TX		04/28/2023	6.625	185,604						219,000	11/08/2021
100139535		LAWRENCEVILLE	GA		12/28/2023	8.999	185,606						295,000	11/30/2023
100169404		HOUSTON	TX		09/30/2024	7.625	185,622		(41)				304,500	06/26/2024
100026195		ANTIOCH	CA		09/20/2018	3.875	185,636						432,250	04/30/2018
100100275		NEW HAVEN	CT		03/24/2023	8.625	185,637						240,000	01/30/2023
100118972		COLORADO SPRINGS	CO		07/27/2023	7.999	185,664						260,000	06/23/2023
100164596		CHULUOTA	FL		08/21/2024	7.990	185,665						300,000	07/23/2024
100111317		CAMDENTON	MO		06/29/2023	10.875	185,665						300,000	05/16/2022
100139375		THROOP	PA		12/28/2023	8.920	185,672						260,000	11/21/2023
100047827		WARRENVILLE	IL		11/20/2020	3.000	185,674						280,250	07/31/2020
100176954		BELLINGHAM	WA		11/15/2024	7.125	185,675		(26)				600,000	09/11/2024
100159893		AVENTURA	FL		08/16/2024	7.750	185,680						259,000	04/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100165243		BAYTOWN	TX		08/29/2024	6.750	185,686						300,000	07/31/2024
100186653		TEMPE	AZ		12/30/2024	5.875	185,693		1				300,000	11/21/2024
100014146		BOWIE	MD		05/25/2017	4.000	185,696						303,900	01/31/2017
100126343		EXETER	PA		08/30/2023	8.397	185,700						235,000	07/14/2023
100081303		BAKERSFIELD	CA		03/18/2022	3.500	185,708						359,000	01/05/2022
100153072		FRESNO	TX		06/27/2024	8.750	185,708						330,000	06/12/2024
100109025		RIVERSIDE	NJ		05/31/2023	8.875	185,714						228,000	05/12/2023
100167541		CHARLOTTE	NC		10/31/2024	7.375	185,715						236,000	09/20/2024
100158491		CARTERSVILLE	GA		07/10/2024	7.625	185,715						328,000	04/16/2024
100165066		NORTH PORT	FL		08/28/2024	9.874	185,716						219,000	07/22/2024
100173249		PENSACOLA	FL		10/30/2024	5.500	185,716						260,000	08/29/2024
100166465		RIVERDALE	GA		10/31/2024	7.625	185,724						236,000	09/20/2024
100147566		MELBOURNE	FL		04/03/2024	8.250	185,725						274,000	02/28/2024
100164988		HARLINGEN	TX		08/28/2024	8.499	185,731		(38)				243,000	08/02/2024
100150885		SEABROOK	TX		05/08/2024	6.875	185,736						550,000	03/20/2024
100031290		SACRAMENTO	CA		03/29/2019	3.375	185,760						350,000	12/08/2018
100165430		MANVEL	TX		08/29/2024	7.625	185,762						330,000	06/21/2024
100017575		FORT MYERS	FL		04/26/2018	3.750	185,769						275,000	12/31/2017
100182314		LEXINGTON	SC		12/12/2024	6.624	185,800		(1)				355,000	10/18/2024
100101118		NORTH CHARLESTON	SC		04/28/2023	7.250	185,802						253,000	05/18/2022
100068365		NAMPA	ID		08/25/2021	3.990	185,805						275,000	06/18/2021
100147284		CICERO	IL		03/28/2024	7.840	185,807						280,000	02/12/2024
100186793		MARYVILLE	TN		12/31/2024	7.250	185,808		37				285,000	06/18/2024
100079016		HERMISTON	OR		02/24/2022	4.250	185,811						260,000	01/10/2022
100110109		FORT WALTON BEACH	FL		06/23/2023	7.750	185,815		(17)				290,000	05/11/2023
100153854		HOUSTON	TX		06/05/2024	6.750	185,819						256,000	05/16/2024
100173747		LYNCHBURG	VA		10/30/2024	6.750	185,821						313,000	08/30/2024
100132461		KISSIMMEE	FL		11/03/2023	7.375	185,824						331,000	06/15/2023
100137854		MIAMI	FL		12/08/2023	8.250	185,824						340,000	11/03/2023
100156444		TUCSON	AZ		06/24/2024	6.624	185,831						310,000	05/10/2024
100153670		CABOT	AR		05/31/2024	10.625	185,842						260,000	04/26/2024
100140461		GANSEVOORT	NY		01/18/2024	8.125	185,842						230,000	11/09/2023
100028517		COMPTON	CA		10/26/2018	4.000	185,845						389,500	06/03/2018
100128401		RIO RICO	AZ		09/15/2023	9.250	185,846						234,000	07/26/2023
100084397		FRIDLEY	MN		08/12/2022	6.875	185,860		(41)				257,000	07/01/2022
100167540		SAN ANTONIO	TX		10/31/2024	7.125	185,861		27				230,000	09/26/2024
100012720		TAMPA	FL		05/25/2017	4.625	185,867						280,000	11/16/2020
100115243		MILWAUKEE	WI		07/17/2023	7.470	185,875						305,000	06/15/2023
100117038		ACWORTH	GA		07/20/2023	6.375	185,877						310,000	03/01/2024
100078870		SUNRISE	FL		02/24/2022	3.750	185,879						280,000	01/13/2022
100159323		MERCED	CA		07/15/2024	5.990	185,887						381,000	04/23/2024
100135391		WARNER ROBINS	GA		11/13/2023	7.875	185,890						306,000	09/25/2023
100081130		FRESNO	CA		03/18/2022	3.625	185,901						360,000	01/12/2022
100156098		SAVANNAH	GA		06/18/2024	7.875	185,901						241,000	04/16/2024
100141899		SAVANNAH	GA		03/27/2024	7.750	185,904						401,000	02/02/2024
100114342		BOWIE	MD		06/29/2023	2.750	185,907		(2,693)				590,000	06/06/2022
100173648		APELDOORN	NLD		10/29/2024	5.750	185,908					(8,186)	251,094	10/07/2024
100075910		KATY	TX		01/07/2022	3.874	185,912						265,000	11/18/2021
100126883		MIAMI	FL		08/30/2023	3.875	185,915						504,000	05/16/2022
100011753		BLOOMINGTON	CA		03/08/2017	4.125	185,916						250,000	11/30/2016
100023375		MCKINLEYVILLE	CA		08/16/2018	5.250	185,947						366,500	06/01/2018
100090100		CONYERS	GA		01/13/2023	10.249	185,952						265,000	11/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100109845		ORLANDO	FL		06/22/2023	7.333	185,953						345,000	05/31/2023
100090025		SAINT CLOUD	MN		01/13/2023	7.250	185,954						268,000	11/08/2022
100089724		GRONINGEN	NLD		11/29/2022	5.500	185,960					(12,228)	285,000	12/01/2023
3310082125		CAPE MAY COURT HOUSE	NJ		09/03/2024	8.323	185,996						835,000	07/28/2024
100065169		DALLAS	TX		07/14/2021	3.625	186,003						260,000	05/21/2021
100027926		GARDENA	CA		10/26/2018	3.625	186,006						389,500	06/09/2018
100013860		GREENACRES	FL		05/25/2017	4.000	186,027						285,000	01/31/2017
100044620		AUBURN	CA		11/19/2020	4.990	186,034						303,000	09/03/2004
100049787		BROOKLYN	NY		11/20/2020	4.250	186,045						569,050	07/31/2020
100116834		HOMESTEAD	FL		07/20/2023	5.375	186,056						445,000	03/01/2024
100116800		PALM COAST	FL		07/20/2023	4.375	186,058						333,000	03/01/2024
100060138		CLEARWATER	FL		06/25/2021	3.875	186,064						243,000	04/22/2021
100023886		LINCOLN	CA		09/10/2018	5.250	186,081						375,000	09/10/2018
100180156		BALTIMORE	MD		11/25/2024	7.375	186,089		(13)				240,000	07/31/2024
100126676		MORTON GROVE	IL		08/30/2023	5.375	186,092						355,000	05/16/2022
100161312		ANNA	TX		07/25/2024	7.500	186,099						313,000	05/23/2024
100079623		NASHVILLE	TN		04/08/2022	4.875	186,109						295,000	01/18/2022
3310087213		THE BRONX	NY		12/12/2024	8.610	186,127						1,100,000	09/11/2024
100028001		DESOTO	TX		10/26/2018	4.625	186,132						280,250	06/01/2018
100088277		MERRILLVILLE	IN		10/17/2022	7.297	186,136						265,000	09/19/2022
100132761		KATY	TX		11/03/2023	8.250	186,151						290,000	09/13/2023
100044877		DOUGLAS	MA		11/19/2020	3.000	186,159						337,250	01/27/2020
100139144		FRANKLINVILLE	NJ		12/28/2023	8.499	186,162						267,500	12/01/2023
100186667		RALEIGH	NC		12/30/2024	5.500	186,164		1				305,000	10/22/2024
100182286		KISSIMMEE	FL		12/12/2024	5.750	186,167		13				298,000	09/27/2024
100026416		WEST PALM BEACH	FL		09/26/2018	4.005	186,173						210,000	06/13/2018
100048304		LODI	CA		11/20/2020	5.000	186,196						346,750	07/31/2020
100031283		GONZALES	CA		03/29/2019	3.630	186,209						305,000	12/08/2018
100027826		CRESCENT CITY	CA		10/26/2018	4.625	186,217						400,000	01/23/2024
100148338		WAUKEE	IA		04/12/2024	6.500	186,225						253,000	01/25/2024
100116140		ORLANDO	FL		07/20/2023	5.000	186,241						280,000	03/01/2024
100115253		DAPHNE	AL		07/17/2023	7.604	186,270						332,000	06/14/2023
100112348		GILBERT	PA		06/29/2023	4.500	186,275						275,000	06/09/2022
100130286		HOMESTEAD	FL		09/28/2023	7.875	186,283						350,000	07/26/2023
100184850		MIAMI	FL		12/17/2024	8.875	186,283		(12)				1,396,684	10/23/2024
100083028		SOUTH RIVER	NJ		05/11/2022	3.737	186,286						425,000	02/09/2022
100087240		TEXARKANA	AR		10/25/2022	5.125	186,288						295,000	03/23/2022
100170124		WINSTON SALEM	NC		10/08/2024	6.624	186,290						245,000	08/23/2024
100057538		CROWLEY	TX		06/30/2021	3.499	186,301						295,000	05/10/2021
100028854		LAKE WORTH	FL		10/26/2018	4.625	186,305						242,250	05/31/2018
100153247		DALLAS	TX		05/30/2024	5.625	186,315						271,000	04/05/2024
100102873		TAMPA	FL		06/22/2023	7.500	186,319						257,000	07/29/2022
100067644		ATLANTA	GA		09/23/2021	3.875	186,323						260,000	07/21/2021
100186641		DAPHNE	AL		12/30/2024	4.990	186,329		1				335,000	10/24/2024
3500107992		BRANDON	FL		11/15/2024	8.050	186,334						1,080,000	08/09/2024
100186601		TIFFIN	IA		12/30/2024	5.750	186,353		1				260,000	10/04/2024
100127956		LAMPASAS	TX		09/08/2023	8.500	186,367						230,000	09/13/2022
100152425		NEWPORT	NC		05/17/2024	7.500	186,383						245,000	03/14/2024
100012796		HIALEAH	FL		05/25/2017	5.000	186,383						264,000	01/31/2017
100149372		OCALA	FL		04/24/2024	5.375	186,386						275,000	02/28/2024
100153904		BREWER	ME		06/05/2024	7.999	186,388						240,000	05/10/2024
100065004		BATON ROUGE	LA		07/14/2021	4.250	186,403						240,000	05/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115379		CLUTE	TX		07/17/2023	7.375	186,404						285,000	06/08/2023
100090579		SPIJKENISSE	NLD		12/28/2022	5.000	186,426					(12,258)	240,000	12/01/2023
100083375		CAPELLE AAN DEN IJSSEL	NLD		05/27/2022	2.800	186,426					(12,258)	225,000	06/30/2024
100081999		ROOSENDAAL	NLD		03/30/2022	2.750	186,426					(12,258)	240,000	12/01/2023
100071436		LEEUWARDEN	NLD		09/30/2021	3.450	186,426					(12,258)	240,000	12/01/2023
100085083		DELFT	NLD		07/27/2022	4.050	186,426					(12,258)	420,000	12/01/2023
100078528		ROTTERDAM	NLD		01/26/2022	3.450	186,426					(12,258)	226,826	12/01/2023
100070344		SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	8.020	186,426					(12,258)	240,000	12/01/2023
100075881		AMSTERDAM	NLD		11/24/2021	3.350	186,426					(12,258)	240,000	06/30/2024
100075882		AMSTERDAM	NLD		11/24/2021	3.100	186,426					(12,258)	240,000	06/30/2024
100137269		NETHERLANDS	NLD		11/28/2023	6.350	186,426					(12,258)	240,000	06/30/2024
100161683		FARSUM	NLD		07/29/2024	5.600	186,426					(8,371)	298,000	07/17/2024
100157560		ROTTERDAM	NLD		06/28/2024	5.950	186,426					(6,318)	225,000	06/30/2024
100147305		SCHIEDAM	NLD		03/27/2024	5.750	186,426					(8,442)	240,000	03/15/2024
100180834		SCHIEDAM	NLD		11/27/2024	5.350	186,426					(3,726)	240,000	11/04/2024
100119055		NORFOLK	VA		07/27/2023	8.250	186,437						230,000	06/23/2023
100101837		CONROE	TX		04/06/2023	7.625	186,451						283,000	01/30/2023
100181241		PAULINA	LA		12/06/2024	6.999	186,451		3				250,000	11/18/2024
100103653		MISSION	TX		05/08/2023	7.250	186,453						242,000	03/29/2023
100152837		MESQUITE	TX		05/22/2024	8.375	186,455						265,000	04/25/2024
3340086820		NEW HAVEN	CT		12/19/2024	9.069	186,476						880,000	08/09/2024
100156768		CYPRESS	TX		06/26/2024	8.250	186,476						231,000	06/12/2024
100099750		CHICAGO	IL		02/28/2023	8.339	186,486						260,000	01/24/2023
100117603		LOUISVILLE	KY		07/20/2023	7.950	186,489						265,000	03/01/2024
100084664		OCALA	FL		08/02/2022	6.875	186,494						252,900	06/21/2022
100115254		DAPHNE	AL		07/17/2023	7.619	186,498						332,000	06/14/2023
3340079589		TAMPA	FL		07/19/2024	9.415	186,516						770,000	06/25/2024
100130377		ARIZONA CITY	AZ		09/28/2023	9.250	186,525						228,000	08/14/2023
100013809		KISSIMMEE	FL		05/25/2017	4.750	186,545						235,000	01/31/2017
100141686		SPRINGFIELD	MA		01/30/2024	9.499	186,548						311,000	01/05/2024
100112676		SPOTSYLVANIA	VA		06/29/2023	4.625	186,556						300,000	06/02/2022
100071864		CAPE CORAL	FL		10/14/2021	4.250	186,566						245,000	08/27/2021
100031181		NAPLES	FL		03/29/2019	4.250	186,566						265,000	12/09/2018
100163062		ROCKY HILL	CT		08/13/2024	7.375	186,576						270,000	05/31/2024
100055121		KENNESAW	GA		03/23/2021	4.125	186,578						234,600	01/01/2021
100163268		PASADENA	CA		08/13/2024	8.625	186,582						1,050,000	07/19/2024
100101516		ROSENBERG	TX		04/26/2023	4.990	186,586						312,000	02/28/2023
100030713		MAPLEWOOD	NJ		04/09/2019	6.593	186,601						379,050	09/26/2017
100091731		SAN ANTONIO	TX		03/24/2023	10.250	186,611						220,000	02/28/2023
100116741		FAIRLESS HILLS	PA		07/20/2023	4.500	186,630						325,000	03/01/2024
100147586		GOODYEAR	AZ		04/04/2024	7.499	186,633						633,500	03/11/2024
3340076981		LEHIGH ACRES	FL		06/14/2024	9.350	186,634						750,000	05/16/2024
100026898		CHICAGO	IL		09/26/2018	4.875	186,635						275,000	06/15/2018
100144728		UNITED KINGDOM	GBR		03/12/2024	3.740	186,642		8,364			(4,099)	187,000	01/24/2020
100162266		OVERLAND PARK	KS		09/06/2024	8.000	186,652						245,000	07/31/2024
100164562		FORT WORTH	TX		08/21/2024	7.625	186,655						285,000	06/20/2024
100090300		GLASSBORO	NJ		01/13/2023	9.375	186,658						265,800	11/17/2022
100147231		PUNTA GORDA	FL		03/28/2024	8.150	186,661						264,000	02/20/2024
100126372		DOLTON	IL		08/30/2023	8.068	186,662						245,000	07/14/2023
100144040		OCALA	FL		03/07/2024	7.625	186,673						250,000	01/30/2024
100145292		UNITED KINGDOM	GBR		03/12/2024	9.500	186,683		7,201			(4,061)	188,988	11/13/2019
100109655		ORLANDO	FL		06/14/2023	6.999	186,684						260,000	05/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126289		BALTIMORE	MD		08/30/2023	7.399	186,695		2,561				346,000	07/31/2023
100154932		EDMOND	OK		07/19/2024	7.750	186,703						342,000	02/28/2024
100026493		MORENO VALLEY	CA		09/26/2018	4.625	186,708						278,900	06/14/2018
100000637		BOYNTON BEACH	FL		09/27/2016	6.500	186,712						185,000	08/25/2016
100145637		UNITED KINGDOM	GBR		03/12/2024	9.500	186,721		7,199			(4,061)	188,988	11/13/2019
100032116		ANTIOCH	CA		03/29/2019	4.250	186,732						540,000	12/10/2018
100173497		DENVER	CO		10/29/2024	8.000	186,735						230,000	09/16/2024
100145639		UNITED KINGDOM	GBR		03/12/2024	9.500	186,737		7,198			(4,062)	188,988	11/13/2019
100142060		PHILADELPHIA	PA		02/29/2024	8.250	186,739						345,000	01/22/2024
100151208		KILLEEN	TX		05/10/2024	7.375	186,739						236,000	04/01/2024
100079043		WORCESTER	MA		02/24/2022	4.000	186,740						270,000	01/05/2022
100170081		SAINT JOHN	IN		10/08/2024	6.990	186,749						243,000	08/15/2024
100149652		FORNEY	TX		04/26/2024	7.500	186,753						342,000	03/13/2024
100031894		WEST SACRAMENTO	CA		03/29/2019	3.250	186,757						475,000	12/08/2018
100151536		NEW BRAUNFELS	TX		05/10/2024	5.500	186,770						280,000	03/15/2024
100055051		LOVELAND	OH		03/23/2021	4.500	186,771						318,000	12/31/2020
100145634		UNITED KINGDOM	GBR		03/12/2024	9.500	186,772		7,196			(4,063)	188,988	11/13/2019
100148250		KANSAS CITY	MO		04/12/2024	5.990	186,777						260,000	02/05/2024
100068281		CONROE	TX		08/25/2021	4.125	186,777						281,000	05/29/2021
100173781		COBB	CA		10/30/2024	6.990	186,800						230,000	09/09/2024
100078885		TUCSON	AZ		02/24/2022	3.750	186,804						278,000	01/11/2022
100175283		RICHMOND	TX		11/05/2024	6.625	186,809						295,000	08/31/2024
100043459		MEMPHIS	TN		08/13/2020	2.625	186,812						232,750	09/18/2019
100077929		CULEMBORG	NLD		12/29/2021	3.250	186,819					(12,284)	240,000	12/01/2023
100174855		CHARLOTTE	NC		10/31/2024	9.875	186,830						306,000	05/17/2024
100032050		SANTA ANA	CA		03/29/2019	4.125	186,837						399,640	12/06/2018
100112623		WOODBRIDGE	VA		06/29/2023	8.000	186,837						480,000	06/02/2022
100176081		RICHARDSON	TX		12/20/2024	7.250	186,847		(5)				430,000	11/08/2024
100109739		DETROIT	MI		06/16/2023	7.875	186,848						310,000	05/15/2023
100048968		OCEANSIDE	CA		11/20/2020	5.500	186,857						854,050	07/31/2020
100013396		SALINAS	CA		05/25/2017	4.625	186,863						310,000	01/31/2017
100031566		FALLBROOK	CA		03/29/2019	3.375	186,874						380,000	12/08/2018
100114072		AUBURN	MA		06/29/2023	5.750	186,892						440,000	06/02/2022
100081461		MERIDIAN	ID		03/18/2022	3.374	186,894						460,000	01/12/2022
3340084431		COLFAX	CA		10/03/2024	8.726	186,902						910,000	09/01/2024
100071647		PANAMA CITY	FL		10/14/2021	3.875	186,911						245,000	05/26/2021
100152891		ALBUQUERQUE	NM		05/22/2024	7.625	186,916						245,000	04/25/2024
100092035		VINELAND	NJ		02/09/2023	8.163	186,918						265,000	01/10/2023
100068414		BATON ROUGE	LA		08/25/2021	4.875	186,919						225,000	06/30/2021
100137137		KENNESAW	GA		11/28/2023	10.250	186,920						278,000	09/23/2023
100159860		NORTH FORT MYERS	FL		08/16/2024	7.490	186,923						265,000	03/25/2024
100145057		UNITED KINGDOM	GBR		03/12/2024	3.390	186,933					(3,937)	210,000	03/05/2020
100134116		WESTON	FL		12/08/2023	9.250	186,942						250,000	10/13/2023
100049383		LOS ANGELES	CA		11/20/2020	4.250	186,942						466,450	07/31/2020
100165104		UNITED KINGDOM	GBR		08/27/2024	5.790	186,943					(11,095)	220,000	08/21/2024
100026255		YONKERS	NY		09/20/2018	4.875	186,945						437,000	04/30/2018
100055057		MURFREESBORO	TN		03/23/2021	4.000	186,946						395,000	01/01/2021
100141391		SAVANNAH	GA		01/30/2024	8.125	186,951						324,000	12/13/2023
100161638		UNITED KINGDOM	GBR		07/29/2024	5.790	186,954					(5,153)	260,000	07/18/2024
3310025912		HICKSVILLE	NY		11/12/2021	6.029	186,962						1,175,000	08/02/2021
100184708		VAIL	AZ		12/17/2024	8.375	186,963		(15)				657,273	10/21/2024
100025014		HAVERHILL	MA		09/20/2018	4.000	186,966						223,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154949		BUFFALO	MN		07/19/2024	7.125	186,977						312,000	01/26/2024
100028223		SAN DIEGO	CA		10/26/2018	3.625	186,983						658,350	05/31/2018
100049936		BOTHELL	WA		11/20/2020	6.875	186,989						413,250	07/31/2020
100164673		COLLEGE STATION	TX		08/23/2024	8.750	187,002						962,000	07/30/2024
100152332		FULSHEAR	TX		05/17/2024	5.500	187,005						325,000	03/27/2024
100055883		SAINT LOUIS	MO		03/26/2021	3.374	187,007						345,000	12/30/2020
100136147		SOUTHFIELD	MI		12/18/2023	10.125	187,010						251,200	11/06/2023
100067475		PENSACOLA	FL		09/23/2021	4.500	187,020						240,000	06/30/2021
100165076		FORT MYERS	FL		08/28/2024	8.749	187,035						245,000	07/17/2024
100024558		PALMDALE	CA		09/20/2018	3.000	187,059						274,550	04/30/2018
100137361		SUGARLOAF	CA		12/01/2023	8.624	187,074						330,000	10/16/2023
100013174		RIVERSIDE	CA		05/25/2017	4.250	187,077						270,000	01/31/2017
100076648		FORT MYERS	FL		12/16/2021	4.875	187,083						260,000	11/29/2021
100139342		COVINGTON	KY		12/28/2023	8.337	187,084		2,139				242,000	12/06/2023
100172766		PHILADELPHIA	PA		12/06/2024	7.125	187,085		2				270,000	10/29/2024
100145282		UNITED KINGDOM	GBR		03/12/2024	9.500	187,090		7,492			(4,095)	188,988	11/20/2019
100185185		HOUSTON	TX		12/20/2024	7.499	187,096		(5)				268,000	11/25/2024
100049369		BRAWLEY	CA		11/20/2020	4.000	187,111						236,550	07/31/2020
100164956		FORT PIERCE	FL		08/28/2024	8.210	187,120						255,000	07/11/2024
100148454		FORT WORTH	TX		04/12/2024	5.375	187,135						275,000	02/20/2024
100115154		MIAMI BEACH	FL		07/17/2023	8.000	187,136						250,000	06/21/2023
100120586		GREER	SC		08/18/2023	8.625	187,143						220,000	07/24/2023
100084398		FRIDLEY	MN		08/12/2022	6.875	187,158		(49)				257,000	07/01/2022
100156209		EL PASO	TX		06/20/2024	7.625	187,160						240,000	04/25/2024
100026253		PINE BUSH	NY		09/20/2018	4.625	187,163						213,750	04/30/2018
100132516		LOCUST GROVE	GA		11/03/2023	7.625	187,172						325,000	06/08/2023
100152762		BALTIMORE	MD		05/22/2024	8.874	187,174						223,200	04/30/2024
100142028		HUMBLE	TX		02/29/2024	8.125	187,174						310,000	01/12/2024
100138194		ST. PETERSBURG	FL		12/14/2023	8.625	187,176						245,000	11/01/2023
100158187		UNITED KINGDOM	GBR		07/09/2024	3.440	187,183		5,129			(4,053)	290,000	05/27/2021
100113535		BERGENFIELD	NJ		06/29/2023	2.875	187,185						420,000	06/03/2022
100060208		DEXTER	MO		06/25/2021	3.875	187,196						267,000	04/29/2021
100088063		KAMUELA	HI		10/25/2022	7.125	187,208						700,000	09/29/2022
100165854		SEBRING	FL		08/29/2024	7.500	187,212						240,000	07/25/2024
100026906		GREENFIELD	CA		09/26/2018	3.625	187,213						290,000	06/14/2018
100079925		BOWIE	MD		04/25/2022	3.250	187,217						426,500	01/20/2022
100151850		RALEIGH	NC		05/10/2024	7.999	187,231						275,000	04/22/2024
100103552		HOUSTON	TX		05/08/2023	7.875	187,241						292,000	03/30/2023
100161832		CORINTH	MS		07/31/2024	8.110	187,246						260,000	06/26/2024
100081493		YPSILANTI	MI		03/18/2022	3.750	187,256						481,000	02/07/2022
100080007		WEST PALM BEACH	FL		04/25/2022	4.375	187,256						285,000	01/31/2022
100150934		OKLAHOMA CITY	OK		05/08/2024	5.750	187,259						330,000	02/21/2024
100159639		ROCKFORD	IL		08/23/2024	9.750	187,267						250,000	07/26/2024
100170238		WAUKEE	IA		10/08/2024	5.990	187,273						252,000	07/29/2024
100159631		SHOREWOOD	IL		08/23/2024	8.250	187,275						235,000	07/15/2024
100090729		WILMINGTON	DE		12/29/2022	8.926	187,300						263,000	11/17/2022
3340090334		MONROE	NY		12/12/2024	9.069	187,308						1,900,000	07/29/2024
100085053		GRONINGEN	NLD		07/27/2022	3.350	187,309					(12,316)	270,000	12/01/2023
100156105		PHILADELPHIA	PA		06/18/2024	8.625	187,312						310,000	04/30/2024
100159029		NEWMAN	CA		08/15/2024	7.750	187,317						310,000	07/24/2024
100012295		WINDSOR	PA		04/28/2017	4.000	187,329						190,000	01/31/2017
100031670		OXNARD	CA		03/29/2019	3.875	187,334						349,000	12/08/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154165		CHARLOTTE	NC		07/11/2024	7.875	187,346						290,000	06/13/2024
100067993		JACKSONVILLE	FL		09/23/2021	4.000	187,347						260,000	07/29/2021
100143058		EDINBURG	TX		02/14/2024	9.750	187,349						388,000	12/07/2023
100113822		TOMS RIVER	NJ		06/29/2023	4.125	187,359						579,900	06/03/2022
100135171		MIAMI	FL		12/15/2023	7.875	187,361						420,000	10/17/2023
100179701		SANBORN	NY		11/21/2024	7.375	187,364						232,000	09/27/2024
100070427		SACRAMENTO	CA		09/23/2021	3.625	187,369						365,000	08/26/2021
100164099		WILMINGTON	NC		08/21/2024	7.625	187,378		(5)				250,000	08/01/2024
100118000		MONROEVILLE	PA		07/20/2023	8.750	187,398						415,000	03/01/2024
100157936		LONGS	SC		07/09/2024	6.125	187,399						226,500	04/17/2024
100128311		WOODWARD	OK		09/14/2023	6.999	187,414						255,000	08/17/2023
100076264		LINCOLNTON	NC		01/07/2022	4.625	187,416						249,000	10/04/2021
100149147		HAZEL CREST	IL		04/22/2024	8.999	187,417						264,000	03/28/2024
100102993		ATLANTA	GA		06/22/2023	7.925	187,420						415,000	01/20/2023
100158461		NAPLES	FL		07/10/2024	7.500	187,423						332,000	04/04/2024
100174414		CORONA	CA		10/31/2024	9.500	187,424						864,000	08/27/2024
100028128		SHELTON	CT		10/26/2018	4.000	187,450						622,250	06/04/2018
100138020		GAITHERSBURG	MD		12/13/2023	10.499	187,458						210,000	11/21/2023
100139492		SOUTH YARMOUTH	MA		12/28/2023	9.125	187,465						465,000	12/04/2023
100103181		CINCINNATI	OH		04/21/2023	8.462	187,472		82				295,000	03/22/2023
100110779		AMSTERDAM/AMSTELVEEN	NLD		06/28/2023	6.215	187,475					(12,327)	750,000	12/01/2023
100143003		AMHERST	NY		02/12/2024	7.999	187,510						255,000	01/17/2024
100134035		ATLANTIC CITY	NJ		10/25/2023	8.738	187,512						264,000	09/25/2023
100149343		CLAREMORE	OK		04/24/2024	5.250	187,515						275,000	02/14/2024
100011755		TUCSON	AZ		03/08/2017	3.000	187,519						233,000	09/02/2016
100137139		BULLHEAD CITY	AZ		11/28/2023	8.990	187,522						335,000	09/28/2023
100156936		UNITED KINGDOM	GBR		06/27/2024	5.790	187,529					(1,983)	260,000	06/19/2024
100132448		MICCO	FL		11/03/2023	7.750	187,530						259,000	06/29/2023
100156198		IRVING	TX		06/20/2024	7.000	187,530						250,000	04/29/2024
100084734		TILLAMOOK	OR		08/02/2022	6.250	187,546						405,000	06/28/2022
100045648		WEST PALM BEACH	FL		11/25/2020	4.000	187,553						363,850	08/31/2020
100079731		PALM DESERT	CA		04/08/2022	4.000	187,555						310,000	01/19/2022
100084624		CHICAGO	IL		08/02/2022	8.375	187,558						265,000	07/08/2022
100115330		BAKERSFIELD	CA		07/17/2023	7.999	187,567						230,000	06/05/2023
100139479		ATLANTA	GA		12/28/2023	8.250	187,579						240,000	12/13/2023
100050271		WINDSOR MILL	MD		11/20/2020	4.000	187,583						166,250	07/01/2020
100180174		DETROIT	MI		11/25/2024	8.374	187,593		(14)				240,000	10/16/2024
3500109578		CAPE CORAL	FL		11/27/2024	8.383	187,594						6,660,000	10/25/2024
100054834		BRONX	NY		03/23/2021	8.625	187,600						650,000	12/31/2020
3340074245		CHICAGO	IL		05/17/2024	9.087	187,620						786,000	04/02/2024
3410000610		GYPSUM	CO		12/09/2024	9.268	187,630						2,535,000	10/22/2024
100156861		WESTVILLE	NJ		06/27/2024	9.090	187,633						300,000	05/23/2024
100029681		LAS VEGAS	NV		10/26/2018	3.380	187,643						384,750	06/03/2018
3310055107		OAKLAND	CA		07/27/2023	8.463	187,645						1,100,000	03/24/2023
100165008		SAN ANTONIO	TX		08/28/2024	7.624	187,647						283,000	07/26/2024
100185848		NEWNAN	GA		12/26/2024	7.875	187,649		(1)				226,000	12/03/2024
100076129		HUNTERSVILLE	NC		01/07/2022	4.500	187,667						252,000	10/27/2021
100078846		SAINT PETERSBURG	FL		02/24/2022	4.250	187,667						305,000	01/31/2022
100109858		CHICAGO	IL		06/22/2023	7.854	187,671						283,000	05/24/2023
100116556		ROSENBERG	TX		07/20/2023	8.500	187,680						430,000	03/01/2024
100185565		EL CAMPO	TX		12/20/2024	7.875	187,684		(6)				245,000	10/15/2024
100169443		HELMETTA	NJ		09/30/2024	7.625	187,697		(32)				340,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153384		GRAND RAPIDS	MI		05/29/2024	8.249	187,701						369,000	03/21/2024
100065001		LEBANON	NJ		07/14/2021	3.750	187,702						280,000	04/30/2021
100012834		MIAMI	FL		05/25/2017	4.750	187,718						339,000	01/31/2017
100043250		CANTON	GA		08/13/2020	6.500	187,719		(991)				279,910	05/31/2020
100141360		PUNTA GORDA	FL		01/30/2024	7.750	187,725						325,000	12/19/2023
100152921		CLARKSVILLE	TN		05/22/2024	7.125	187,730						255,000	04/25/2024
100049154		HIALEAH	FL		11/20/2020	3.875	187,735						190,000	07/31/2020
100031079		ORANGEVALE	CA		03/29/2019	3.500	187,745						280,000	12/09/2018
100067940		HENRICO	VA		09/23/2021	3.625	187,748						260,000	08/26/2021
100165961		PETERSBURG	VA		09/06/2024	7.625	187,754						243,000	08/14/2024
100181573		MONTICELLO	NY		12/09/2024	7.400	187,763		200				262,000	11/04/2024
100156887		CEDAR HILL	TX		06/27/2024	7.400	187,765						269,000	05/31/2024
100147441		STATEN ISLAND	NY		04/03/2024	9.125	187,786						255,000	02/16/2024
100042932		WHITTIER	CA		05/28/2020	3.700	187,790						508,000	10/14/2019
100174655		INDIANAPOLIS	IN		10/31/2024	7.000	187,792						250,000	03/21/2024
100046186		SEAMAN	OH		11/25/2020	8.865	187,802						161,500	08/31/2020
100157647		HIALEAH	FL		06/28/2024	8.375	187,818						285,000	05/17/2024
100139982		HAMPTON	VA		01/09/2024	7.875	187,827						252,000	11/17/2023
100082218		CABO SAN LUCAS	MEX		04/14/2022	7.128	187,860						345,503	11/01/2021
100071535		WARWICK	RI		10/14/2021	3.750	187,860						260,000	09/13/2021
100023979		PRESCOTT	AZ		09/10/2018	5.250	187,862						475,000	09/10/2018
100144876		UNITED KINGDOM	GBR		03/12/2024	3.390	187,865		8,847			(4,105)	190,000	01/17/2020
100047158		HIALEAH	FL		11/20/2020	3.500	187,867						422,750	07/31/2020
100090365		FRIENDSWOOD	TX		02/03/2023	8.875	187,870						250,000	01/18/2023
100065752		RANDALLSTOWN	MD		07/28/2021	3.625	187,870						285,000	06/04/2021
100133591		CHARLOTTE	NC		10/23/2023	7.500	187,872						373,000	08/17/2023
100108978		WINTER GARDEN	FL		05/31/2023	7.750	187,874						261,000	04/20/2023
100088802		FLORIDA CITY	FL		11/15/2022	9.625	187,875						295,000	10/18/2022
100028662		RIALTO	CA		10/26/2018	2.000	187,876						289,750	06/04/2018
100155579		CUMMING	GA		06/18/2024	8.750	187,888						716,084	03/20/2024
100055120		ALBURTIS	PA		03/23/2021	6.875	187,905						187,000	01/03/2021
100103625		VALRICO	FL		05/08/2023	8.250	187,905						413,000	03/20/2023
100134986		MOBILE	AL		10/30/2023	8.625	187,907						250,000	09/29/2023
100026122		SALINAS	CA		09/20/2018	3.625	187,916						413,250	04/30/2018
100154620		HICKORY	NC		06/14/2024	8.250	187,936						218,000	05/24/2024
100132413		HOOVER	AL		11/03/2023	7.375	187,940						697,900	05/26/2023
100088051		SAN MARCOS	TX		10/25/2022	6.625	187,942						399,990	09/21/2022
100117728		WEST VALLEY CITY	UT		07/20/2023	7.125	187,942						361,000	03/01/2024
100114469		SHELBY TWP	MI		06/29/2023	5.000	187,946						280,000	05/15/2022
100054692		CITRUS SPRINGS	FL		03/23/2021	2.875	187,949						301,000	01/03/2021
100136454		GREENVILLE	NC		11/20/2023	5.990	187,956						327,000	09/22/2023
100139356		CHARLOTTE	NC		12/28/2023	8.200	187,958						274,656	11/22/2023
100070438		CHARLOTTE	NC		09/23/2021	3.374	187,959						265,000	08/24/2021
100156189		MURFREESBORO	TN		06/20/2024	6.875	187,978						337,000	04/25/2024
100133799		MIDDLEBURG	FL		10/20/2023	8.375	187,980						243,000	09/28/2023
100023201		BEAR	DE		08/16/2018	5.125	187,990						280,000	05/07/2018
100078583		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	188,004					(12,362)	235,601	12/01/2023
100100317		FRANKLIN	IN		04/27/2023	5.250	188,012						286,000	01/14/2022
100030845		STATEN ISLAND	NY		04/09/2019	4.000	188,012						346,750	02/23/2018
100128067		ANTIOCH	TN		09/08/2023	6.500	188,019						260,000	10/06/2021
100117398		FRESNO	CA		07/20/2023	4.375	188,020						430,000	03/01/2024
100017189		CRANSTON	RI		04/26/2018	4.375	188,027						235,000	12/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100148453		PENDERGRASS	GA		04/12/2024	5.375	188,028						298,000	02/16/2024
100116301		MISSOURI CITY	TX		07/20/2023	3.875	188,031						355,000	03/01/2024
100100700		LAS VEGAS	NV		04/28/2023	7.990	188,032						255,000	08/30/2021
100128108		CINCINNATI	OH		09/08/2023	8.500	188,035						225,000	09/13/2022
100079924		ARLINGTON	TX		04/25/2022	4.500	188,043						276,000	02/02/2022
100081230		ANKENY	IA		03/18/2022	3.500	188,051						275,000	01/10/2022
100137878		SAINT PETERSBURG	FL		12/08/2023	8.125	188,053						257,000	10/05/2023
100050255		EAST ORANGE	NJ		11/20/2020	4.125	188,064						251,750	07/31/2020
100078829		OMAHA	NE		02/24/2022	3.750	188,065						250,000	01/20/2022
100184987		VISALIA	CA		12/19/2024	8.375	188,067		(4)				260,000	10/22/2024
100139566		DADE CITY	FL		12/28/2023	10.250	188,075						220,000	12/04/2023
100149167		CASSELBERRY	FL		04/22/2024	6.999	188,078						381,000	03/25/2024
100084589		YORKTOWN	VA		08/02/2022	9.250	188,081						345,000	07/07/2022
100024996		CAPE CORAL	FL		09/20/2018	5.125	188,098						332,500	04/30/2018
100169472		INDIANAPOLIS	IN		09/30/2024	8.625	188,109						225,000	06/05/2024
100153923		KANSAS CITY	KS		06/05/2024	8.750	188,116						225,000	05/07/2024
100113471		WEST PALM BEACH	FL		06/29/2023	5.000	188,147						510,000	05/14/2022
100128382		MADERA	CA		09/15/2023	7.750	188,149		(30)				265,000	06/29/2023
100081941		UDEN	NLD		03/30/2022	3.100	188,156					(12,372)	260,000	12/01/2023
100116662		MIAMI	FL		07/20/2023	3.875	188,161						375,000	03/01/2024
100027901		EAST NORTHPORT	NY		10/26/2018	4.875	188,166						432,250	06/01/2018
100045497		NORRISTOWN	PA		11/25/2020	8.150	188,173						164,350	08/31/2020
100032183		LOS ANGELES	CA		03/29/2019	3.625	188,177						832,000	12/08/2018
100043605		IDAHO FALLS	ID		08/13/2020	5.125	188,178						308,750	11/12/2019
100047543		COOL	CA		11/20/2020	4.375	188,179						397,100	07/31/2020
100134677		PLANTATION	FL		10/30/2023	8.500	188,182						265,000	09/22/2023
100130020		COLUMBUS	OH		09/27/2023	7.520	188,196						286,000	08/11/2023
100099896		CARSON CITY	NV		03/28/2023	8.375	188,203						245,000	03/03/2023
100028155		GREEN COVE SPRINGS	FL		10/26/2018	4.625	188,209						270,750	05/31/2018
100135680		WINTER HAVEN	FL		11/09/2023	8.375	188,217						243,000	09/29/2023
100164084		GARLAND	TX		08/21/2024	7.875	188,217						294,000	07/25/2024
100159681		LOWELL	NC		08/23/2024	8.875	188,229						240,000	07/24/2024
3310080429		MIAMI	FL		10/03/2024	9.492	188,230						2,700,000	07/02/2024
100157554		UTRECHT	NLD		06/28/2024	5.450	188,249					(6,380)	290,000	06/07/2024
100137554		RANCHO MISSION VIEJO	CA		12/08/2023	7.125	188,257						1,060,000	10/19/2023
100162642		CHANDLER	TX		08/12/2024	5.990	188,291						265,000	04/30/2024
100161562		UNITED KINGDOM	GBR		07/29/2024	5.740	188,302					(5,190)	209,995	07/12/2024
100148940		BASTROP	TX		04/17/2024	5.750	188,308						290,000	10/26/2023
100152754		ORLANDO	FL		05/22/2024	7.624	188,326						325,000	04/26/2024
100134947		WINTER HAVEN	FL		10/30/2023	7.750	188,340						315,000	10/05/2023
100013150		MODESTO	CA		05/25/2017	4.625	188,343						215,000	01/31/2017
100186243		BENSALEM	PA		12/27/2024	7.999	188,352		(2)				258,000	11/27/2024
3340085383		LOMBARD	IL		10/03/2024	8.726	188,369						880,000	09/10/2024
100120609		SOUTHFIELD	MI		08/18/2023	8.250	188,370						230,000	08/01/2023
100032074		ROSEVILLE	CA		03/29/2019	4.375	188,371						603,000	12/07/2018
100011202		MINNEAPOLIS	MN		12/23/2016	5.302	188,372						260,000	10/31/2016
100049042		WINTER PARK	FL		11/20/2020	5.000	188,372						318,250	07/31/2020
100152322		SPRING	TX		05/17/2024	5.750	188,373						270,990	03/26/2024
100143075		BALTIMORE	MD		02/14/2024	10.500	188,390						235,000	01/06/2024
100179851		ARLINGTON HEIGHTS	IL		11/22/2024	7.125	188,391		(15)				243,000	09/27/2024
100043794		LOS BANOS	CA		08/13/2020	4.625	188,394						261,250	11/24/2019
100102471		RICHMOND	TX		06/07/2023	6.500	188,405						391,000	07/29/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153890		NORTH CANTON	OH		06/05/2024	7.750	188,408						250,000	05/13/2024
100070405		REXBURG	ID		09/23/2021	4.125	188,410						270,000	06/30/2021
100130379		MONROE	GA		09/28/2023	9.125	188,415						250,000	08/14/2023
100091218		FORT MYERS	FL		01/31/2023	10.499	188,417						235,000	12/09/2022
100081009		CORDOVA	TN		03/18/2022	3.625	188,421						270,000	01/28/2022
100045236		SKILLMAN	NJ		11/25/2020	4.375	188,423						384,750	08/10/2020
100049500		HIALEAH	FL		11/20/2020	4.250	188,440						237,500	07/31/2020
100080348		FRESNO	CA		02/28/2022	3.875	188,445						291,000	01/19/2022
100115614		BULLHEAD CITY	AZ		07/19/2023	8.124	188,449						270,000	06/16/2023
100013859		ISSAQUAH	WA		05/25/2017	4.000	188,451						287,900	01/31/2017
100029814		GREENBELT	MD		10/26/2018	3.875	188,455						275,500	06/01/2018
100075873		SPIJKENISSE	NLD		11/24/2021	3.450	188,467					(12,392)	229,485	12/01/2023
100076113		BOWLING GREEN	KY		01/07/2022	4.125	188,471						245,500	10/29/2021
100087433		SPRINGFIELD	OR		10/25/2022	5.875	188,472						875,000	05/09/2022
100026969		VALLEJO	CA		09/26/2018	4.000	188,483						390,000	06/14/2018
100025983		ANNAPOLIS	MD		09/20/2018	4.625	188,486						220,000	11/18/2020
100169227		CRYSTAL RIVER	FL		09/27/2024	7.720	188,496						257,000	09/10/2024
100103357		GRONINGEN	NLD		04/28/2023	5.950	188,498					(12,394)	260,000	12/01/2023
100083365		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500	188,498					(12,394)	231,736	12/01/2023
100082016		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550	188,498					(12,394)	231,947	12/01/2023
100082776		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550	188,498					(12,394)	231,736	12/01/2023
100082780		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550	188,498					(12,394)	230,648	12/01/2023
100081904		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.350	188,498					(12,394)	244,575	12/01/2023
100182157		BOLIVIA	NC		12/12/2024	5.500	188,522		28				260,000	09/25/2024
100117109		ATLANTA	GA		07/20/2023	5.490	188,524						297,000	03/01/2024
100120580		PIKESVILLE	MD		08/18/2023	8.875	188,542						254,000	07/21/2023
100156449		SPRINGFIELD	MO		06/24/2024	7.490	188,544						251,000	04/19/2024
100100811		SPRINGFIELD	VA		04/28/2023	6.500	188,546						235,000	12/08/2021
100182252		BURLINGTON	NC		12/12/2024	5.375	188,556		22				305,000	10/17/2024
100127583		JACKSONVILLE	FL		09/08/2023	7.500	188,558						425,000	07/18/2023
100141101		MILWAUKEE	WI		01/30/2024	8.000	188,566						310,000	12/26/2023
100154773		SMYRNA	GA		07/19/2024	6.750	188,569						305,000	02/07/2024
100080372		FORT WORTH	TX		04/14/2022	4.625	188,570						303,000	01/27/2022
100024715		CHICAGO	IL		09/20/2018	4.625	188,579						260,000	11/24/2020
100151814		PASADENA	TX		05/10/2024	9.999	188,579						221,000	04/16/2024
100116945		WILMINGTON	DE		07/20/2023	4.500	188,596						325,000	03/01/2024
100174288		MCKEESPORT	PA		10/31/2024	7.625	188,600						205,000	03/22/2024
100175435		ATLANTA	GA		12/23/2024	9.375	188,610		(3)				240,000	06/10/2024
3340073402		RIVIERA BEACH	FL		04/12/2024	9.243	188,630						710,000	03/17/2024
100031429		STOCKTON	CA		03/29/2019	6.500	188,633						180,000	12/08/2018
100030803		QUINCY	MA		04/09/2019	3.950	188,638						541,500	10/07/2018
100010798		CHICAGO	IL		01/27/2017	3.875	188,655						218,000	01/11/2021
100179875		HILLIARD	OH		11/25/2024	7.625	188,657		(10)				245,000	09/30/2024
100071781		CONVERSE	TX		10/14/2021	4.125	188,661						230,000	08/19/2021
100150247		AMSTERDAM	NLD		04/29/2024	5.550	188,663					(6,611)	400,000	04/05/2024
100076238		LAS VEGAS	NV		01/07/2022	4.125	188,668						405,000	10/30/2021
100064972		NEWMAN	CA		07/14/2021	4.500	188,685						250,000	04/30/2021
100084666		ORLANDO	FL		08/02/2022	6.875	188,693						272,000	06/27/2022
100065012		MIAMI	FL		07/14/2021	3.875	188,697						320,000	05/20/2021
100152287		OKLAHOMA CITY	OK		05/17/2024	5.750	188,697						284,000	03/01/2024
100153480		LEESPORT	PA		05/30/2024	8.290	188,710						245,000	04/25/2024
100178397		PANAMA CITY	FL		11/21/2024	7.124	188,732		(8)				315,000	10/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174625		PARMA	OH		10/31/2024	7.000	188,742						245,000	02/09/2024
100157552		BOLSWARD	NLD		06/28/2024	6.000	188,756					(6,397)	227,813	06/30/2024
100060202		MINNEAPOLIS	MN		06/25/2021	4.250	188,765						266,000	04/09/2021
100146572		CASTLE ROCK	CO		03/19/2024	9.000	188,772						756,408	10/26/2023
100043548		ORLANDO	FL		08/13/2020	5.500	188,778						302,100	12/16/2019
100079668		SAN ANTONIO	TX		04/08/2022	3.875	188,783						300,000	01/06/2022
100011740		HYDE PARK	NY		03/08/2017	3.500	188,790						245,000	09/06/2016
100165283		CLEVELAND	OH		08/29/2024	7.625	188,800						250,000	08/06/2024
100139766		UNITED KINGDOM	GBR		12/18/2023	7.590	188,804					(3,314)	200,000	09/10/2021
100101201		DOVER	NJ		04/28/2023	6.125	188,807		3,507				305,000	04/04/2022
100158740		MISSION	TX		07/10/2024	7.625	188,821						250,000	04/04/2024
100103151		BRIDGEPORT	CT		04/21/2023	8.099	188,823		1,863				385,000	03/30/2023
100149095		PARIS	TX		04/19/2024	8.125	188,826						249,000	03/19/2024
100145787		SAN ANTONIO	FL		05/08/2024	7.500	188,826						328,000	03/27/2024
100086750		PITTSBURGH	PA		09/30/2022	7.500	188,827						239,200	09/01/2022
100084674		GARDNERVILLE	NV		08/02/2022	6.999	188,834						513,000	07/07/2022
100158348		UNITED KINGDOM	GBR		07/09/2024	3.540	188,845		4,228			(4,089)	205,000	03/24/2022
100182245		ADAIRSVILLE	GA		12/12/2024	4.990	188,846		34				275,000	10/16/2024
100176959		VENICE	FL		11/15/2024	8.250	188,857		(23)				227,000	09/03/2024
100102778		(TARZANA AREA) LOS ANGELES	CA		06/22/2023	8.490	188,859						335,000	01/27/2023
100029401		PERRIS	CA		10/26/2018	5.000	188,873						256,405	06/08/2018
100029566		BERWYN	IL		10/26/2018	5.000	188,883						278,350	06/03/2018
3340069067		IRVINGTON	NJ		04/19/2024	9.516	188,892						770,000	01/22/2024
100140272		WICHITA	KS		01/18/2024	7.875	188,897						250,000	11/07/2023
100186670		MARYVILLE	MO		12/30/2024	6.624	188,904						270,000	10/21/2024
100028263		COTTAGE GROVE	MN		10/26/2018	4.000	188,905						246,525	06/04/2018
100026049		HOMESTEAD	FL		09/20/2018	5.000	188,916						221,255	04/30/2018
100128313		PUEBLO	CO		09/14/2023	7.250	188,920		(11)				258,000	08/17/2023
100154894		MIAMI	FL		07/19/2024	6.250	188,930						338,000	01/23/2024
100120475		LOS ANGELES	CA		08/18/2023	7.999	188,939						550,000	06/29/2023
100053971		WALPOLE	MA		03/23/2021	5.125	188,940						409,000	12/31/2020
100136843		AURORA	IL		11/27/2023	8.609	188,943						260,000	10/10/2023
100164060		BRYAN	TX		08/21/2024	10.500	188,944						235,000	06/28/2024
100081037		LA MESA	CA		03/18/2022	3.374	188,945						680,000	01/24/2022
100043469		FT LAUDERDALE	FL		08/13/2020	2.500	188,970						242,250	09/24/2019
100032111		SEASIDE	CA		03/29/2019	4.050	188,982						443,000	12/07/2018
100145996		SAN MARCOS	CA		03/19/2024	9.625	188,997						1,166,293	10/19/2023
100170084		MILLINGTON	TN		10/08/2024	6.125	189,010						260,000	08/13/2024
100089681		ROTTERDAM	NLD		11/29/2022	4.400	189,015					(12,428)	365,000	12/01/2023
100013449		TRIANGLE	VA		05/25/2017	4.000	189,040						235,000	01/31/2017
100102955		OCOEE	FL		06/22/2023	9.000	189,046						289,000	12/28/2022
100152755		PHILADELPHIA	PA		05/22/2024	7.874	189,047						250,000	04/30/2024
100147521		SPARTANBURG	SC		04/03/2024	8.500	189,048						239,000	02/16/2024
100060147		SAINT PETERSBURG	FL		06/25/2021	4.125	189,062						260,000	04/16/2021
100091344		CIUDAD DE MEXICO	MEX		01/17/2023	8.393	189,065						296,300	12/09/2022
100179880		SHERMAN	TX		11/25/2024	5.750	189,067		16				273,000	09/30/2024
100152980		MARRERO	LA		06/27/2024	8.125	189,069						245,000	05/22/2024
100176714		JARRELL	TX		11/15/2024	6.625	189,074		(6)				235,000	05/15/2024
100084283		UTRECHT	NLD		06/30/2022	3.550	189,078					(12,432)	292,508	12/01/2023
100071545		CHARLOTTE	NC		10/14/2021	4.375	189,079						307,000	05/20/2021
100115617		NORFOLK	VA		07/19/2023	9.499	189,080						275,000	06/16/2023
3340087094		WALLINGFORD	CT		11/21/2024	8.968	189,090						810,000	10/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011223		DAMASCUS	OR		12/23/2016	8.850	189,097						350,000	10/31/2016
100011701		AGOURA HILLS	CA		03/08/2017	4.000	189,098						296,000	09/02/2016
100068212		CHESTER	VA		08/25/2021	3.999	189,099						245,000	07/12/2021
100119760		WILLIAMSBURG	VA		08/08/2023	7.551	189,103						323,000	07/11/2023
100013956		ORLANDO	FL		05/25/2017	4.750	189,113						285,000	01/31/2017
100065034		ORLANDO	FL		07/14/2021	3.750	189,123						341,000	04/28/2021
100012473		OLGA	WA		04/28/2017	4.625	189,126						285,000	01/31/2017
100013936		SOLEDAD	CA		05/25/2017	4.625	189,133						262,000	01/31/2017
100175950		GRAHAM	NC		11/14/2024	6.500	189,135		(7)				265,000	10/08/2024
100101737		LOUISVILLE	KY		03/31/2023	9.013	189,136		(7,845)				265,000	03/16/2023
100128138		RICHMOND	VA		09/11/2023	8.875	189,136						281,000	07/19/2023
100071787		NORTH LAS VEGAS	NV		10/14/2021	4.500	189,137						267,000	08/27/2021
100081640		NORTH REDINGTON BEACH	FL		03/24/2022	5.875	189,144						400,000	02/23/2022
100162949		DECATUR	AL		08/12/2024	7.490	189,150						250,000	06/14/2024
100026452		LAKE ELSINORE	CA		09/26/2018	4.800	189,155						240,000	06/14/2018
100115452		CROWLEY	TX		07/17/2023	8.499	189,170						309,000	06/09/2023
100026070		ISELIN	NJ		09/20/2018	4.625	189,178						275,500	04/30/2018
100186754		ANTIOCH	TN		12/31/2024	7.375	189,187		37				308,000	08/29/2024
100142043		DREXEL HILL	PA		02/29/2024	7.500	189,195						275,000	01/26/2024
100164134		KANKAKEE	IL		08/21/2024	7.999	189,197						230,000	07/26/2024
100127996		CORDOVA	TN		09/08/2023	7.500	189,209						232,000	08/10/2022
100135499		NEW CANEY	TX		11/13/2023	5.750	189,213						320,000	09/15/2023
100167901		HAMILTON	OH		09/20/2024	7.499	189,229						245,000	08/23/2024
100068421		BATON ROUGE	LA		08/25/2021	4.875	189,258						232,000	06/30/2021
100076227		LAREDO	TX		01/07/2022	3.625	189,260						265,484	09/29/2021
100078784		BISMARCK	ND		02/24/2022	3.990	189,262						285,000	01/31/2022
100109865		OKLAHOMA CITY	OK		06/22/2023	7.619	189,274						286,000	05/19/2023
100012642		LONGWOOD	FL		05/25/2017	4.125	189,278						215,000	01/31/2017
100109588		HOUSTON	TX		06/14/2023	7.625	189,288		1,899				240,000	05/12/2023
100128300		TWENTYNINE PALMS	CA		09/14/2023	7.625	189,289						270,000	08/09/2023
100091302		HOUSTON	TX		01/31/2023	7.625	189,295						295,000	12/30/2022
100161592		UNITED KINGDOM	GBR		07/29/2024	6.390	189,302					(5,218)	240,000	07/05/2024
100136592		MESQUITE	TX		11/22/2023	9.375	189,321						232,000	11/02/2023
100087225		FORT LAUDERDALE	FL		10/25/2022	5.375	189,327						308,000	06/02/2022
100067840		NORCROSS	GA		09/23/2021	3.625	189,328						253,000	08/20/2021
100138180		OAK RIDGE	TN		12/14/2023	9.250	189,339						251,000	10/23/2023
100076252		RALEIGH	NC		01/07/2022	4.000	189,341						295,000	11/06/2021
100091238		ORLANDO	FL		01/31/2023	7.999	189,345						245,000	12/13/2022
100116298		SALT LAKE CITY	UT		07/20/2023	3.625	189,346						565,000	03/01/2024
100086713		GURNEE	IL		09/30/2022	7.500	189,351						275,000	09/06/2022
100164215		BAKERSFIELD	CA		08/21/2024	9.250	189,358						220,000	07/22/2024
100151844		NORTH CHESTERFIELD	VA		05/10/2024	7.125	189,373						281,000	04/17/2024
100167795		DALLAS	TX		09/19/2024	7.374	189,374						250,000	08/27/2024
100134933		ORLAND PARK	IL		10/30/2023	8.500	189,377						440,000	09/27/2023
100139066		DUDLEY	MA		12/28/2023	10.999	189,381						260,000	11/29/2023
100100681		HOUSTON	TX		04/28/2023	6.500	189,383						222,000	08/31/2021
100116872		BECHTELSVILLE	PA		07/20/2023	6.875	189,383						290,000	03/01/2024
100117945		KATY	TX		07/20/2023	7.875	189,392						255,000	03/01/2024
100100499		SICKLERVILLE	NJ		04/27/2023	6.750	189,412						270,000	04/13/2022
100155003		EDMOND	OK		07/19/2024	7.750	189,424						290,000	02/28/2024
100030790		PASADENA	CA		04/09/2019	2.990	189,448						570,000	08/03/2018
100181618		DUBLIN	GA		12/09/2024	7.420	189,451		1				295,000	10/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100029683		WOODBRIDGE	NJ		10/26/2018	4.750	189,458						285,000	06/01/2018
100174706		KANSAS CITY	MO		10/31/2024	8.250	189,462						240,000	02/29/2024
100012088		SPRINGFIELD GARDENS	NY		03/08/2017	6.000	189,464						305,000	09/02/2016
100043005		INMAN	SC		05/28/2020	4.250	189,466						295,000	03/27/2020
100139843		UNITED KINGDOM	GBR		12/18/2023	7.140	189,468					(3,351)	230,000	06/28/2021
100011077		WASHINGTON	DC		12/23/2016	4.000	189,477						405,000	10/31/2016
100012727		STOCKTON	CA		05/25/2017	4.000	189,486						180,000	01/31/2017
100179675		LOCKHART	TX		11/21/2024	5.500	189,486		26				318,500	09/06/2024
100141553		SAINT PETERSBURG	FL		01/30/2024	8.375	189,504						235,000	12/14/2023
100173745		NORTH LIBERTY	IA		10/30/2024	10.375	189,507						353,000	08/30/2024
100109141		MIDLAND	TX		06/09/2023	9.500	189,510						238,000	04/04/2023
100048577		WHITTIER	CA		11/20/2020	4.625	189,514						508,250	07/31/2020
100186745		MOBILE	AL		12/31/2024	7.375	189,515		38				266,000	08/20/2024
100031579		MOORPARK	CA		03/29/2019	4.375	189,516						505,000	12/08/2018
100145632		UNITED KINGDOM	GBR		03/12/2024	9.500	189,516		7,741			(4,143)	189,988	11/18/2019
100116737		JACKSONVILLE	FL		07/20/2023	4.875	189,517						260,000	03/01/2024
100158648		COLUMBUS	OH		07/10/2024	7.625	189,518						250,000	04/17/2024
100173168		MONTEREY	VA		10/30/2024	6.990	189,532						245,000	09/12/2024
100168931		ROTTERDAM	NLD		09/26/2024	5.700	189,533					(15,007)	250,000	09/04/2024
100078872		MABLETON	GA		02/24/2022	4.250	189,541						260,000	01/10/2022
100053559		POST FALLS	ID		03/23/2021	3.500	189,541						399,000	01/03/2021
100087525		WESTON	FL		10/25/2022	5.875	189,543						1,250,000	07/22/2022
100140654		OCEANSIDE	CA		02/08/2024	8.125	189,571						695,000	01/23/2024
100133525		HOUSTON	TX		10/19/2023	7.624	189,573						375,000	09/15/2023
100145374		UNITED KINGDOM	GBR		03/12/2024	3.740	189,584		8,116			(4,084)	190,000	03/02/2020
100031331		FAIRFIELD	CA		03/29/2019	3.125	189,597						340,500	12/08/2018
3500112689		HOMESTEAD	FL		12/20/2024	8.110	189,606						1,500,000	10/19/2024
100083968		CARMEL	IN		07/12/2022	7.875	189,611						250,000	06/10/2022
100113922		IRVINE	CA		06/29/2023	7.750	189,613						1,275,000	06/10/2022
100060306		MECHANICSVILLE	VA		06/25/2021	3.750	189,620						263,000	04/01/2021
100168911		UNITED KINGDOM	GBR		09/26/2024	5.990	189,620					(13,588)	290,000	08/30/2024
100168922		UNITED KINGDOM	GBR		09/26/2024	5.990	189,621					(13,588)	200,000	08/23/2024
100153547		UNITED KINGDOM	GBR		05/29/2024	5.740	189,622					(2,757)	200,000	05/20/2024
100174670		CHESAPEAKE	VA		10/31/2024	7.990	189,624						240,000	02/21/2024
100185500		NORTH MIAMI BEACH	FL		12/20/2024	8.250	189,630		(6)				226,000	11/07/2024
100099794		GREENWOOD	IN		02/28/2023	7.602	189,631						275,000	02/02/2023
100165121		UNITED KINGDOM	GBR		08/27/2024	5.990	189,633					(11,255)	250,000	07/31/2024
100161637		UNITED KINGDOM	GBR		07/29/2024	5.990	189,633					(5,227)	280,000	07/23/2024
100161625		UNITED KINGDOM	GBR		07/29/2024	5.740	189,633					(5,227)	205,000	07/23/2024
100081909		ZALTBOMMEL	NLD		03/30/2022	7.450	189,637					(12,469)	251,531	06/30/2024
100102895		ORANGE PARK	FL		06/22/2023	7.875	189,640						245,000	10/06/2022
100139056		BALTIMORE	MD		12/28/2023	8.624	189,642						245,000	12/07/2023
100154962		KANSAS CITY	KS		07/19/2024	7.875	189,644						300,000	02/01/2024
100057768		KATY	TX		06/30/2021	4.125	189,648						245,000	04/29/2021
100103513		LEMOORE	CA		05/08/2023	8.500	189,652						300,000	03/24/2023
100150601		BUDA	TX		05/03/2024	6.500	189,663						371,000	01/24/2024
100067531		MARIETTA	GA		09/23/2021	3.625	189,664						263,000	08/06/2021
100116448		PALMDALE	CA		07/20/2023	6.250	189,672						280,000	03/01/2024
100031459		INDIO	CA		03/29/2019	4.875	189,675						280,000	12/08/2018
3300005307		WESTFIELD	NJ		10/09/2024	8.830	189,691						1,375,000	07/29/2024
100081669		FORT WORTH	TX		03/21/2022	5.250	189,693						280,000	02/18/2022
100081146		LAS VEGAS	NV		03/18/2022	2.875	189,694						410,000	01/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154997		GAINESVILLE	FL		07/19/2024	7.000	189,709						258,900	01/23/2024
100112252		WEST CHESTER	PA		06/29/2023	2.875	189,719						356,000	06/02/2022
3310080849		RANCHO MIRAGE	CA		09/18/2024	8.736	189,727						1,600,000	07/12/2024
100151961		PUEBLO	CO		06/14/2024	7.250	189,733						275,000	05/07/2024
100103144		TRENTON	NJ		04/21/2023	8.600	189,733						250,000	03/31/2023
100080767		LONGVIEW	TX		03/10/2022	5.187	189,735						240,000	02/17/2022
100011702		LAKELAND	FL		03/08/2017	4.500	189,737						395,000	09/03/2022
100139704		UNITED KINGDOM	GBR		12/18/2023	6.590	189,743					(3,348)	275,000	09/26/2023
100024593		MORENO VALLEY	CA		09/20/2018	3.375	189,745						375,250	04/30/2018
100054288		FRESNO	CA		03/23/2021	4.625	189,750						325,000	12/31/2020
100152293		OKLAHOMA CITY	OK		05/17/2024	5.750	189,769						285,000	03/13/2024
100054210		STEWARTSVILLE	NJ		03/23/2021	5.750	189,790						380,000	01/03/2021
100079690		DAVENPORT	FL		04/25/2022	4.750	189,795						322,000	01/07/2022
100115285		SARALAND	AL		07/17/2023	8.460	189,805						250,000	06/07/2023
100141097		DETROIT	MI		01/30/2024	8.100	189,806						310,000	12/29/2023
100133100		CARTERSVILLE	GA		11/29/2023	8.250	189,814						278,000	10/11/2023
100116184		WOODBRIDGE	NJ		07/20/2023	4.500	189,819						310,000	03/01/2024
100055250		URBANNA	VA		03/23/2021	4.375	189,825						575,000	01/05/2021
100175470		TUCKER	GA		12/23/2024	7.750	189,827		(3)				236,000	05/20/2024
100186659		KERNERSVILLE	NC		12/30/2024	5.500	189,829		1				310,000	09/30/2024
100134303		KENNER	LA		10/27/2023	10.125	189,831						259,000	08/26/2023
100109018		OLNEY	MD		05/31/2023	8.125	189,838						660,000	05/01/2023
100149125		PHOENIX	AZ		04/22/2024	6.999	189,839						275,000	03/27/2024
100120646		WILDWOOD CREST	NJ		08/21/2023	8.875	189,844						249,000	07/26/2023
100081480		SACRAMENTO	CA		03/18/2022	3.500	189,848						515,000	01/12/2022
100049968		TULSA	OK		11/20/2020	4.875	189,855						420,000	01/09/2024
100082800		S-HERTOGENBOSCH	NLD		04/27/2022	8.310	189,855					(12,483)	248,968	06/30/2024
100078928		HUMBLE	TX		02/24/2022	3.625	189,858						275,000	01/11/2022
3500104171		FORT LAUDERDALE	FL		08/12/2024	8.960	189,859						1,050,000	05/28/2024
100017523		COLUMBIA	SC		04/26/2018	4.000	189,860						217,000	12/31/2017
100025928		MIAMI	FL		09/20/2018	4.125	189,874		4,102				409,000	02/01/2021
100055880		MESQUITE	TX		03/26/2021	3.374	189,878						300,000	01/06/2021
100138049		DANBURY	CT		12/13/2023	8.125	189,880						310,000	11/20/2023
100134772		KISSIMMEE	FL		10/30/2023	8.375	189,889						377,000	09/25/2023
100028643		ROGERS	MN		10/26/2018	3.375	189,893						375,250	06/03/2018
100184762		HENDERSON	NV		12/17/2024	8.875	189,903		(9)				697,000	10/22/2024
100053820		LILBURN	GA		03/23/2021	4.500	189,909						251,000	01/03/2021
100145464		UNITED KINGDOM	GBR		03/12/2024	3.490	189,910		8,636			(4,011)	270,000	02/03/2020
100055203		CROMWELL	CT		03/23/2021	3.875	189,924						310,000	01/03/2021
100043800		VANCOUVER	WA		08/13/2020	2.500	189,926						299,250	03/28/2019
100164306		CONVERSE	TX		08/21/2024	7.490	189,933						254,000	07/08/2024
100165335		NORFOLK	VA		08/29/2024	9.125	189,933						254,000	08/08/2024
100079673		GARLAND	TX		04/25/2022	5.249	189,945						262,000	01/25/2022
100172982		INDEPENDENCE	MO		10/25/2024	6.999	189,958		(23)				240,000	09/27/2024
100160152		ARLINGTON	VA		07/17/2024	6.625	189,960						296,000	04/23/2024
100013757		SAN PABLO	CA		05/25/2017	4.250	189,963						310,000	01/31/2017
100119044		SAFETY HARBOR	FL		07/27/2023	7.375	189,967						328,000	06/29/2023
100071967		VENTURA	CA		10/29/2021	4.999	189,969						680,000	09/28/2021
100169998		YORKVILLE	IL		11/08/2024	7.125	189,970		(23)				250,000	10/11/2024
100141096		DETROIT	MI		01/30/2024	8.130	189,978						310,000	12/29/2023
100053960		ARLINGTON	VA		03/23/2021	5.375	189,994						335,000	01/04/2021
100138073		ORANGE PARK	FL		12/13/2023	7.999	189,994						380,000	11/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079624		SUNNYVALE	TX		04/08/2022	3.625	189,997						624,000	01/31/2022
100065201		AMBLER	PA		07/14/2021	3.625	190,003						250,000	05/26/2021
100180619		KENNESAW	GA		11/26/2024	6.999	190,005						555,000	11/08/2024
100126542		FLORENCE	SC		08/30/2023	5.625	190,009						296,000	05/16/2022
100081122		MERCED	CA		03/18/2022	3.500	190,010						400,000	12/24/2021
100078800		HOUSTON	TX		02/24/2022	3.874	190,034						270,000	01/27/2022
100113191		KEY BISCAYNE	FL		06/29/2023	8.750	190,038						4,175,000	04/05/2022
3340079375		NAMPA	ID		08/26/2024	9.711	190,049						800,000	06/26/2024
3340073960		LEHIGH ACRES	FL		06/14/2024	9.653	190,052						744,000	04/04/2024
3300004923		NEW MILFORD	NJ		04/02/2024	9.220	190,064						650,000	01/02/2024
100084683		JACKSONVILLE	FL		08/02/2022	8.000	190,068						255,000	07/01/2022
100080360		SAN JOSE	CA		02/28/2022	4.750	190,069						1,500,000	01/28/2022
3340070592		ISLAND PARK	NY		03/07/2024	9.444	190,080						1,560,000	02/06/2024
3340083352		WALLINGTON	NJ		10/10/2024	9.173	190,080						1,008,000	07/31/2024
100109930		MERIDEN	CT		06/22/2023	7.850	190,086						265,000	05/18/2023
100012888		FORT MYERS	FL		05/25/2017	4.625	190,086						223,900	01/31/2017
100173548		UNITED KINGDOM	GBR		10/29/2024	5.690	190,088						500,000	10/14/2024
100128457		ROSELAND	VA		09/15/2023	7.990	190,102						250,000	07/13/2023
100185662		UNITED KINGDOM	GBR		12/20/2024	5.890	190,103						250,000	11/29/2024
100101130		HARTFORD	CT		04/28/2023	9.375	190,111						240,000	06/03/2022
100152290		MUSTANG	OK		05/17/2024	5.750	190,126						278,000	03/14/2024
100076262		LA PLACE	LA		01/07/2022	4.125	190,171						280,000	11/01/2021
100043824		ORADELL	NJ		08/13/2020	8.750	190,172						512,410	05/31/2020
100134959		FRESNO	CA		10/30/2023	8.375	190,172						270,000	10/05/2023
100102584		MARYVILLE	TN		06/07/2023	7.625	190,179						250,000	11/14/2022
100131886		DELTONA	FL		10/06/2023	7.499	190,192						375,000	09/19/2023
100068520		FUQUAY VARINA	NC		08/25/2021	3.500	190,193						251,000	07/15/2021
100134770		SEMINOLE	FL		10/30/2023	7.625	190,204						390,000	09/27/2023
100119597		GARDENA	CA		07/31/2023	6.999	190,213						800,000	04/27/2023
100149131		NEW ORLEANS	LA		04/22/2024	8.625	190,214						282,000	03/21/2024
100099843		KANSAS CITY	MO		02/28/2023	7.948	190,219						250,000	02/07/2023
100167905		OCALA	FL		09/20/2024	7.250	190,222		13				275,000	07/03/2024
100117989		BOCA RATON	FL		07/20/2023	9.250	190,222						235,000	03/01/2024
100079721		PANAMA CITY BEACH	FL		04/08/2022	4.375	190,222						400,000	01/07/2022
100139991		GREENSBORO	NC		01/09/2024	8.124	190,225						319,000	10/31/2023
100141359		MAGNOLIA	TX		01/30/2024	8.625	190,233						280,000	12/29/2023
100182271		RALEIGH	NC		12/12/2024	5.625	190,241		18				305,000	09/26/2024
100076116		LAS VEGAS	NV		01/07/2022	4.125	190,249						260,000	10/25/2021
100046288		RUTHER GLEN	VA		11/25/2020	4.125	190,250						565,250	08/31/2020
100117623		MYRTLE BEACH	SC		07/20/2023	8.250	190,262						250,000	03/01/2024
100111925		HAVERTOWN	PA		06/29/2023	4.250	190,279						410,000	05/14/2022
100100439		JACKSON HEIGHTS	NY		04/27/2023	6.625	190,282						315,000	04/08/2022
100147986		PORT RICHEY	FL		04/10/2024	7.500	190,290						269,000	02/10/2024
100168884		UNITED KINGDOM	GBR		09/26/2024	5.740	190,293						220,000	09/16/2024
100044295		SAINT LOUIS	MO		08/19/2020	6.000	190,305						106,875	01/21/2020
100138081		MORRISVILLE	PA		12/13/2023	8.250	190,309						335,000	11/09/2023
100137487		LAKELAND	FL		01/11/2024	8.375	190,309						742,000	11/28/2023
3300005466		BLOOMFIELD	NJ		11/06/2024	8.665	190,309						825,000	10/09/2024
100153759		ACHTHUIZEN	NLD		05/30/2024	5.900	190,310						231,162	06/30/2024
100082790		ENSCHEDE	NLD		04/27/2022	3.550	190,310						231,597	12/01/2023
100157558		HELMOND	NLD		06/28/2024	5.650	190,310						260,000	06/04/2024
100139826		UNITED KINGDOM	GBR		12/18/2023	6.440	190,311						220,000	09/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100087479		CROSBY	TX		10/25/2022	5.125	190,312						280,000	09/23/2021
100111742		MIAMI	FL		06/29/2023	6.875	190,348						545,000	06/02/2022
100172327		BAKER	FL		10/23/2024	6.999	190,351						474,000	09/09/2024
100147243		HOMESTEAD	FL		03/28/2024	7.868	190,355						280,000	02/13/2024
100011051		CHESTERFIELD	VA		12/23/2016	10.767	190,368						215,000	04/28/2017
100148669		WEST BERLIN	NJ		04/16/2024	7.749	190,378						255,000	03/22/2024
100047474		PLATTSBURGH	NY		11/20/2020	4.000	190,380						204,250	07/31/2020
100171775		GREENSBORO	NC		10/17/2024	7.625	190,384						253,000	08/26/2024
100057750		MINNEAPOLIS	MN		06/30/2021	4.375	190,386						280,000	05/05/2021
100011510		LAS VEGAS	NV		03/08/2017	4.750	190,388						155,000	09/02/2016
100145866		ALBANY	OR		03/15/2024	9.750	190,393						330,000	01/26/2024
100127370		MANASSAS	VA		08/30/2023	2.875	190,395						520,000	06/02/2022
100169202		TAYLOR	PA		09/27/2024	7.410	190,396						245,000	09/04/2024
100173533		WILLIS	TX		10/29/2024	6.875	190,418						299,000	09/17/2024
100012918		POMPANO BEACH	FL		05/25/2017	3.750	190,426						200,000	01/31/2017
100172713		GRETNA	LA		11/21/2024	6.875	190,436		1				254,000	10/28/2024
100060157		ORLANDO	FL		06/25/2021	4.250	190,442						290,000	04/27/2021
100153895		ALABASTER	AL		06/05/2024	7.625	190,451						245,000	05/20/2024
100158933		MOUTH OF WILSON	VA		07/12/2024	7.375	190,461						375,000	05/16/2024
100030906		CARSON	CA		04/09/2019	3.875	190,462						456,000	08/02/2018
100048677		OLYMPIA	WA		11/20/2020	4.625	190,464						311,600	07/31/2020
100152309		SEGUIN	TX		05/17/2024	5.500	190,465						275,000	03/25/2024
100141458		ORLANDO	FL		01/30/2024	7.999	190,465						260,000	01/04/2024
100140809		AYNOR	SC		03/06/2024	7.875	190,466						260,000	01/04/2024
100167847		CONVERSE	TX		09/20/2024	7.499	190,467						235,000	08/30/2024
100038935		DUBLIN	IRL		09/27/2019	1.500	190,470					(12,487)	357,388	11/30/2018
100140690		CRYSTAL LAKE	IL		02/08/2024	8.375	190,488						282,000	01/25/2024
100175405		DANBURY	CT		12/23/2024	8.375	190,493		(4)				280,000	05/24/2024
100091655		BELLAIRE	MI		01/27/2023	9.125	190,497						250,000	01/01/2023
100079289		LAWRENCEVILLE	GA		02/28/2022	4.625	190,499						275,000	01/26/2022
100128862		FRANKLIN	TN		09/21/2023	7.750	190,509						385,000	07/11/2023
100071657		CASA GRANDE	AZ		10/14/2021	3.625	190,513						252,000	06/18/2021
100053955		WEST ORANGE	NJ		03/23/2021	4.500	190,518						440,000	01/03/2021
100026920		REDDING	CA		09/26/2018	4.000	190,520						320,000	06/14/2018
100179878		SHERMAN	TX		11/25/2024	5.750	190,521		16				264,000	09/30/2024
100155367		PRESCOTT	AZ		06/18/2024	8.125	190,525						720,000	03/20/2024
100048749		JOLIET	IL		11/20/2020	3.500	190,525						229,900	07/31/2020
100141309		NEWARK	DE		01/30/2024	8.875	190,529						280,000	11/30/2023
100033833		DONEGAL	IRL		06/21/2019	4.650	190,530					(12,538)	311,052	11/30/2018
100089000		LA CRUZ DE HUANACAXTLE	MEX		11/04/2022	8.267	190,542						495,414	10/28/2022
100087361		SCOTTDALE	GA		10/25/2022	5.875	190,551						290,000	05/31/2022
100161926		WEATHERFORD	TX		07/31/2024	9.375	190,566						325,000	07/01/2024
100109792		SNOQUALMIE	WA		08/04/2023	8.125	190,575						570,000	06/20/2023
100186674		WILMINGTON	NC		12/30/2024	6.499	190,581						255,000	11/01/2024
100160885		ATLANTIC CITY	NJ		07/24/2024	7.875	190,584						265,000	06/11/2024
100154945		MILWAUKEE	WI		07/19/2024	8.250	190,586						480,000	03/08/2024
100164911		SYRACUSE	NY		08/28/2024	8.040	190,587						245,000	08/06/2024
100043591		SATELLITE BCH	FL		08/13/2020	4.500	190,590						256,500	10/07/2019
3340075441		FORT PIERCE	FL		07/29/2024	9.754	190,599						794,000	04/17/2024
100136967		HAGERSTOWN	MD		11/28/2023	7.625	190,601						260,000	09/06/2023
100079176		BOULDER CITY	NV		02/24/2022	3.875	190,606						268,000	01/06/2022
100012880		CHICAGO	IL		05/25/2017	4.625	190,607						240,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159000		PASO ROBLES	CA		08/15/2024	7.625	190,619						950,000	07/17/2024
100186389		COVINGTON	GA		12/30/2024	7.375	190,619						240,000	11/22/2024
100149644		FERRIS	TX		04/26/2024	7.500	190,620						325,000	03/12/2024
100086236		ORANGE BEACH	AL		09/29/2022	7.499	190,624						480,000	08/29/2022
100166011		TREVOR	WI		09/06/2024	7.999	190,640						677,000	07/24/2024
100079776		DRAIN	OR		04/25/2022	4.375	190,657						256,000	01/21/2022
100179905		GRETNA	NE		11/25/2024	5.500	190,657		22				288,000	09/23/2024
100171282		DANBURY	CT		10/16/2024	8.125	190,661						245,000	08/28/2024
100110634		CHINO HILLS	CA		06/30/2023	6.625	190,664						1,100,000	04/21/2023
100044071		FONTANA	CA		08/19/2020	4.750	190,669						356,250	05/12/2019
100145810		OMAHA	NE		05/08/2024	8.625	190,670		(47)				227,000	03/15/2024
100186657		WESLEY CHAPEL	FL		12/30/2024	6.000	190,676						299,000	09/30/2024
100103875		TRENTON	NJ		05/10/2023	8.278	190,685						264,000	04/05/2023
100087302		PORT CHARLOTTE	FL		10/25/2022	5.000	190,697						270,000	02/01/2022
3340074969		JERSEY CITY	NJ		04/30/2024	9.385	190,699						1,404,000	04/04/2024
100158545		BRIDGETON	NJ		07/10/2024	7.375	190,708						264,000	04/26/2024
100141120		ROCK HILL	NY		01/30/2024	8.153	190,721						245,000	01/08/2024
100076018		NAPLES	FL		01/07/2022	4.500	190,735						260,000	10/22/2021
100185176		HOUSTON	TX		12/20/2024	7.999	190,737		(6)				218,000	11/22/2024
100028203		HOOD RIVER	OR		10/26/2018	2.000	190,740						427,500	06/05/2018
100013132		E STROUDSBURG	PA		05/25/2017	3.375	190,751						175,000	01/31/2017
100068170		APEX	NC		08/25/2021	3.625	190,760						275,000	07/16/2021
100139984		NIXA	MO		01/09/2024	8.124	190,776						310,000	11/03/2023
100175000		CARNEYS POINT	NJ		10/31/2024	9.875	190,784						200,000	05/31/2024
100142303		DAVENPORT	FL		03/15/2024	7.750	190,788						250,000	02/02/2024
100028190		CHULA VISTA	CA		10/26/2018	3.875	190,805						527,250	06/01/2018
100128047		HYATTSVILLE	MD		09/08/2023	6.500	190,807						290,000	02/04/2022
100158839		MYRTLE BEACH	SC		07/12/2024	7.625	190,808						261,000	05/16/2024
100143443		APPLE VALLEY	CA		02/16/2024	7.499	190,814						330,000	01/12/2024
100030107		FORT WORTH	TX		12/20/2018	3.750	190,825						279,000	09/30/2018
100182127		MONCKS CORNER	SC		12/12/2024	5.750	190,827		16				302,000	09/17/2024
100139680		UNITED KINGDOM	GBR		12/18/2023	7.590	190,827					(3,325)	247,500	07/07/2021
100089706		KATWIJK	NLD		11/29/2022	5.200	190,828					(12,548)	241,440	12/01/2023
100148087		LANCASTER	PA		04/10/2024	6.625	190,858						330,000	02/22/2024
100138644		GRAND RAPIDS	MI		02/02/2024	9.250	190,864						241,000	12/14/2023
100144470		MACHESNEY PARK	IL		04/26/2024	8.375	190,870						255,000	03/06/2024
100076257		PANAMA CITY	FL		01/07/2022	4.250	190,873						275,000	11/10/2021
100011730		HERNDON	VA		03/08/2017	3.250	190,883						270,000	09/03/2016
100031428		VACAVILLE	CA		03/29/2019	3.125	190,887						585,000	02/17/2022
100071429		DELFT	NLD		09/30/2021	3.150	190,889					(12,551)	485,000	06/30/2024
100046073		CATAWBA	SC		11/25/2020	7.265	190,898						389,900	12/29/2021
100115144		LOCH SHELDRAKE	NY		07/17/2023	8.131	190,905						250,000	06/20/2023
100043230		KENNER	LA		08/13/2020	3.500	190,912						295,000	09/04/2020
100139469		WAREHAM	MA		12/28/2023	8.499	190,913						595,000	11/30/2023
100013027		PHELAN	CA		05/25/2017	4.250	190,922						224,000	01/31/2017
100116504		CALABASAS	CA		07/20/2023	6.875	190,923						1,350,000	03/01/2024
100163998		JACKSONVILLE	FL		08/21/2024	8.625	190,923						263,000	06/12/2024
100134882		EL MONTE	CA		10/30/2023	8.000	190,944						582,000	09/25/2023
100134542		COLUMBUS	OH		10/30/2023	9.875	190,950						225,000	09/14/2023
100028812		SADDLE BROOK	NJ		10/26/2018	4.000	190,953						327,750	05/31/2018
100173903		VISALIA	CA		10/31/2024	7.250	190,956						260,000	09/13/2024
100014046		SPRING	TX		05/25/2017	4.625	190,968						250,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173945		OCALA	FL		10/31/2024	7.625	190,970						260,000	09/06/2024
100109925		ATLANTA	GA		06/22/2023	9.174	190,979						370,000	05/23/2023
100127380		AURORA	CO		08/30/2023	2.875	190,982						514,000	06/02/2022
100078801		HENDERSONVILLE	NC		02/24/2022	4.250	190,999						262,000	01/27/2022
100076541		UNION CITY	CA		01/04/2022	4.125	191,002						740,000	12/06/2021
100135653		MONROE TOWNSHIP	NJ		11/09/2023	9.250	191,003						458,000	09/18/2023
100032087		DUARTE	CA		03/29/2019	4.250	191,013						399,000	12/08/2018
100075994		RUSKIN	FL		01/07/2022	4.000	191,024						350,000	10/04/2021
100180510		COLUMBUS	OH		11/26/2024	6.999	191,026						255,000	11/07/2024
100109002		KISSIMMEE	FL		05/31/2023	8.500	191,034						352,000	04/26/2023
100025200		GILMANTON	NH		09/20/2018	5.000	191,036						259,500	03/16/2020
100161985		VIRGINIA BEACH	VA		07/31/2024	7.375	191,037						241,000	06/18/2024
100136951		COLLEGE STATION	TX		11/28/2023	7.625	191,042						315,000	10/02/2023
100115221		HALETHORPE	MD		07/17/2023	7.877	191,045						265,000	06/08/2023
100065257		FAIRBURN	GA		07/14/2021	3.375	191,045						273,000	06/01/2021
100071584		WINDERMERE	FL		10/14/2021	4.125	191,048						625,000	06/09/2021
100109052		MACON	GA		06/05/2023	8.625	191,050						258,000	04/28/2023
100116310		WOODHAVEN	NY		07/20/2023	3.750	191,053						680,000	03/01/2024
100117035		VANCOUVER	WA		07/20/2023	5.375	191,056						505,000	03/01/2024
40013623		BLOOMFIELD	NJ		08/18/2020	7.663	191,063						470,000	05/01/2020
100117954		WINTER HAVEN	FL		07/20/2023	4.875	191,065						308,000	03/01/2024
100046074		CLINTON	MD		11/25/2020	2.000	191,082						342,000	08/31/2020
100090173		GREENACRES	FL		01/13/2023	7.750	191,090						270,000	10/27/2022
100048330		STAMFORD	CT		11/20/2020	4.500	191,091						223,250	07/31/2020
100081381		EVANS	GA		03/18/2022	4.000	191,091						264,000	01/14/2022
100145096		UNITED KINGDOM	GBR		03/12/2024	3.390	191,092		8,917			(4,158)	224,996	05/14/2020
100100687		WINGATE	NC		04/28/2023	5.990	191,095						272,000	09/24/2021
100110699		ORANGE CITY	FL		08/11/2023	9.750	191,095						230,000	06/23/2023
100034124		OFFALY	IRL		06/21/2019	5.150	191,101					(12,625)	193,670	11/30/2018
100076004		NORTH LAS VEGAS	NV		01/07/2022	4.125	191,103						321,000	09/15/2021
100083490		DALLAS	TX		06/06/2022	6.697	191,110						235,000	05/13/2022
100064931		KATY	TX		07/14/2021	3.875	191,121						277,000	05/03/2021
100065226		RANDALLSTOWN	MD		07/14/2021	3.499	191,121						272,000	06/03/2021
100065780		PFLUGERVILLE	TX		07/28/2021	3.500	191,125						272,000	05/21/2021
100078815		RALEIGH	NC		02/24/2022	3.874	191,127						280,000	01/31/2022
100078820		RALEIGH	NC		02/24/2022	3.874	191,127						280,000	01/31/2022
100147559		DALLAS	GA		04/03/2024	7.875	191,129						255,000	02/29/2024
100014014		SULTAN	WA		05/25/2017	4.000	191,133						245,000	01/31/2017
3340075120		SUN CITY CENTER	FL		04/30/2024	9.303	191,139						826,000	03/23/2024
100014402		ORLANDO	FL		09/27/2017	4.625	191,142						525,000	07/24/2024
100086499		WAUKEGAN	IL		09/30/2022	8.125	191,162						240,000	08/18/2022
100065635		MAPLE SHADE	NJ		07/28/2021	4.375	191,176						286,000	06/07/2021
100145832		FORT MYERS	FL		03/15/2024	10.750	191,179						210,000	02/08/2024
100135802		CHARLOTTE	NC		11/10/2023	6.990	191,181						316,000	09/21/2023
100088372		GWYNN OAK	MD		01/06/2023	8.625	191,182		(32)				255,000	10/26/2022
100133979		CHICAGO	IL		10/25/2023	7.684	191,182						270,000	09/28/2023
100026566		EAST ISLIP	NY		09/26/2018	3.000	191,198						330,000	06/14/2018
100109079		TERRELL	TX		06/05/2023	8.875	191,202						265,000	04/13/2023
100076206		HELOTES	TX		01/07/2022	4.125	191,203						285,000	10/20/2021
100018251		BLOOMINGTON	MN		06/08/2018	5.125	191,220						291,250	03/20/2018
100151946		WATERBURY	CT		06/14/2024	8.875	191,233						245,000	05/01/2024
100114543		CHARLESTON	SC		06/29/2023	8.999	191,236						220,000	05/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100045753		KINGSLAND	GA		11/25/2020	4.250	191,247						247,000	08/08/2020
100166131		SALISBURY	MD		09/09/2024	5.990	191,247						232,000	06/13/2024
100116602		WOODBRIDGE	VA		07/20/2023	4.250	191,277						390,000	03/01/2024
100174729		WILMINGTON	NC		10/31/2024	7.500	191,284						288,000	02/27/2024
100065114		LOVELAND	CO		07/14/2021	3.625	191,284						325,000	04/20/2021
100147220		GRAND RAPIDS	MI		03/28/2024	8.520	191,288						255,000	02/21/2024
100078840		PHOENIX	AZ		02/24/2022	3.874	191,289						267,000	01/25/2022
100158480		ORANGE COVE	CA		07/10/2024	7.500	191,296						368,000	04/19/2024
100070409		KNOXVILLE	TN		09/23/2021	4.125	191,309						280,000	08/05/2021
100079830		KISSIMMEE	FL		04/08/2022	5.749	191,311						785,000	01/13/2022
100076491		PFLUGERVILLE	TX		12/21/2021	4.999	191,326						400,000	11/05/2021
100153897		BALTIMORE	MD		06/05/2024	8.250	191,337						235,000	05/14/2024
100100690		HANOVER PARK	IL		04/28/2023	6.250	191,338						245,000	09/24/2021
100030777		LAS VEGAS	NV		04/09/2019	4.500	191,339						299,250	01/24/2018
100078707		SHELBY	NC		02/02/2022	4.937	191,356						250,000	01/20/2022
100156456		BELLEVIEW	FL		06/24/2024	7.625	191,359						252,300	05/21/2024
100101203		HOLLYWOOD	FL		04/28/2023	6.500	191,360						360,000	03/23/2022
100182242		KYLE	TX		12/12/2024	4.875	191,370		36				335,000	08/27/2024
100115592		FREDERICK	MD		07/19/2023	7.999	191,372						260,000	06/13/2023
100057817		WASHINGTON	DC		06/30/2021	3.499	191,372						270,000	05/19/2021
100065135		SAN DIEGO	CA		07/14/2021	3.625	191,374						565,000	05/11/2021
100029592		PEMBROKE PINES	FL		10/26/2018	5.125	191,377						166,250	06/09/2018
3340069575		BREWTON	AL		02/26/2024	9.396	191,387						850,000	01/27/2024
100112246		MARIETTA	GA		06/29/2023	5.375	191,388						390,000	06/13/2022
100176895		KISSIMMEE	FL		11/15/2024	7.125	191,390						252,000	08/30/2024
100000561		DEER PARK	NY		09/27/2016	5.000	191,400						345,000	08/25/2016
100067629		FALL RIVER	MA		09/23/2021	3.999	191,404						380,000	07/29/2021
100084383		RICHMOND	TX		08/12/2022	5.750	191,411						385,000	07/05/2022
100028136		HIALEAH	FL		10/26/2018	4.000	191,420						294,500	06/01/2018
100164994		AUSTELL	GA		08/28/2024	8.374	191,421						318,000	08/06/2024
100129931		LOCKPORT	IL		09/27/2023	7.850	191,443						290,000	08/17/2023
100070323		WIJCHEN	NLD		08/31/2021	3.650	191,464					(12,589)	233,736	12/01/2023
100048385		JAMAICA	NY		11/20/2020	4.250	191,472						541,500	07/31/2020
100054184		HANCEVILLE	AL		03/23/2021	5.750	191,485						189,900	12/31/2020
100175083		BARDSTOWN	KY		11/05/2024	8.499	191,486						245,000	10/15/2024
100135993		CHICAGO	IL		11/16/2023	7.999	191,489						285,000	10/18/2023
100110055		WILLINGBORO	NJ		06/23/2023	8.874	191,492						257,000	05/25/2023
100087307		RIVER GROVE	IL		10/25/2022	5.750	191,494						280,000	11/09/2021
100017243		ELKTON	MD		04/26/2018	3.875	191,499						245,000	12/31/2017
100165844		SUNRISE	FL		08/29/2024	7.250	191,500						240,000	07/03/2024
100140981		HOLIDAY	FL		03/28/2024	7.875	191,501						257,000	02/12/2024
100028247		TURLOCK	CA		10/26/2018	4.000	191,505						289,750	06/03/2018
100175930		GRAHAM	NC		11/14/2024	5.875	191,524						267,000	09/19/2024
100130030		PHILADELPHIA	PA		09/27/2023	8.820	191,524						250,000	08/28/2023
100026526		BOLINGBROOK	IL		09/26/2018	4.125	191,530						304,500	06/14/2018
100136761		CHICAGO	IL		11/27/2023	9.272	191,532						250,000	10/04/2023
100028244		CHICAGO	IL		10/26/2018	5.000	191,535						284,050	06/05/2018
100164905		CARBONDALE	PA		08/28/2024	8.320	191,540						252,000	07/31/2024
100161894		ENNIS	TX		07/31/2024	7.375	191,546						253,000	07/10/2024
100080992		ATLANTA	GA		03/18/2022	3.874	191,556						290,000	01/20/2022
100113209		JAMAICA	NY		06/29/2023	5.250	191,562						605,000	06/10/2022
100157753		TRABUCO CANYON	CA		07/02/2024	9.750	191,562						1,479,000	05/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100144118		HOUSTON	TX		03/07/2024	6.500	191,565						350,000	12/22/2023
100060211		VASS	NC		06/25/2021	3.625	191,566						254,000	04/14/2021
100024478		NAMPA	ID		09/20/2018	5.000	191,569						468,350	04/30/2018
100011682		BOCA RATON	FL		03/08/2017	5.000	191,598						239,500	09/02/2016
100175674		LAS VEGAS	NV		11/12/2024	6.750	191,599		2				295,000	10/10/2024
3310090086		ELMHURST	NY		11/21/2024	8.582	191,601						1,603,000	10/10/2024
100089732		PUERTO VALLARTA	MEX		12/02/2022	9.137	191,602						301,553	11/08/2022
100157555		HENGELO	NLD		06/28/2024	5.950	191,605					(6,494)	260,000	05/28/2024
100057895		OLD HICKORY	TN		06/30/2021	3.990	191,606						282,000	04/26/2021
100113314		SILVER SPRING	MD		06/29/2023	5.000	191,615						490,000	05/15/2022
100083914		ORMOND BEACH	FL		07/12/2022	7.250	191,620						255,000	06/16/2022
100128125		ROSSVILLE	GA		09/08/2023	6.750	191,632						256,500	02/14/2022
100026500		STAFFORD	VA		09/26/2018	4.625	191,633						285,000	06/13/2018
100158937		WEST MONROE	LA		07/12/2024	7.625	191,638						250,000	05/24/2024
100156843		TRENTON	NJ		06/27/2024	7.750	191,646						250,000	06/04/2024
100024487		CHICAGO	IL		09/20/2018	4.625	191,654						266,475	04/30/2018
3310080752		RANCHO CUCAMONGA	CA		08/19/2024	7.940	191,654						1,000,000	07/14/2024
100143540		PLYMOUTH	PA		02/21/2024	8.970	191,674						248,000	01/23/2024
100185611		INDEPENDENCE	MO		12/20/2024	8.125	191,675		(6)				244,000	10/25/2024
100184397		EDINBURG	TX		12/16/2024	7.000	191,677		5				294,000	10/28/2024
100013305		OAKDALE	MN		05/25/2017	5.000	191,678						245,000	01/31/2017
100055916		HYATTSVILLE	MD		03/26/2021	4.375	191,680						270,000	12/23/2020
100158218		UNITED KINGDOM	GBR		07/09/2024	3.340	191,683		5,166			(4,150)	220,000	08/13/2021
100136032		BURLINGTON	NC		11/16/2023	7.999	191,697						260,000	10/05/2023
100000497		NORWALK	CT		09/27/2016	4.000	191,701						535,000	08/26/2016
100014228		FREDERICA	DE		09/22/2017	4.500	191,703						375,000	09/22/2017
100176888		FORT LAUDERDALE	FL		11/15/2024	6.875	191,704						250,000	09/24/2024
100090959		PASADENA	TX		01/31/2023	9.875	191,705						201,000	11/30/2022
100011690		HOPKINS	SC		03/08/2017	6.000	191,716						236,000	11/30/2016
100119842		CHICAGO	IL		08/08/2023	7.351	191,718						270,000	07/10/2023
3410000597		LAKE HARMONY	PA		11/21/2024	8.850	191,719						3,438,000	09/20/2024
100155266		VILLAS	NJ		07/19/2024	7.875	191,719						315,000	02/07/2024
100136446		ROSHARON	TX		11/20/2023	5.750	191,725						340,000	09/21/2023
100136246		RALEIGH	NC		11/20/2023	7.375	191,730						363,000	08/03/2023
100118083		FRESNO	CA		07/20/2023	8.115	191,738						263,000	03/01/2024
100053947		LAUDERHILL	FL		03/23/2021	3.750	191,738						335,000	01/01/2021
100031820		MISSION VIEJO	CA		03/29/2019	3.250	191,742						401,000	12/07/2018
100103705		HOUSTON	TX		05/08/2023	9.999	191,752						230,000	03/29/2023
100080280		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.450	191,764					(12,609)	240,312	12/01/2023
100109652		GLEN BURNIE	MD		06/14/2023	7.750	191,773						355,000	05/12/2023
100176702		CHICAGO	IL		11/15/2024	7.374	191,787						245,000	10/04/2024
100148749		FORT WORTH	TX		04/17/2024	7.624	191,788						228,000	12/11/2023
100115268		ALLENTOWN	PA		07/17/2023	7.850	191,800		1,428				255,000	06/16/2023
100151865		EASLEY	SC		05/10/2024	7.250	191,802						250,000	04/24/2024
100147677		PASADENA	MD		04/04/2024	8.999	191,810						392,000	03/15/2024
100148162		AVON LAKE	OH		05/15/2024	7.875	191,833						250,000	04/11/2024
100154715		TEXARKANA	TX		07/19/2024	8.375	191,833						226,000	03/07/2024
100103856		GRAND RAPIDS	MI		05/10/2023	8.075	191,857						312,000	04/13/2023
100149366		JARRELL	TX		04/24/2024	5.375	191,862						285,000	02/26/2024
100074383		LELYSTAD	NLD		11/16/2021	3.650	191,864					(12,616)	268,235	06/30/2024
100117235		SUGAR LAND	TX		07/20/2023	3.875	191,881						370,000	03/01/2024
100149165		LAREDO	TX		04/22/2024	7.125	191,889						362,500	03/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149580		MONTGOMERY	TX		04/26/2024	6.500	191,895						247,000	03/22/2024
100159458		PFLUGERVILLE	TX		07/15/2024	8.125	191,903						405,000	05/30/2024
100110997		DENVER	CO		06/29/2023	3.125	191,906						450,000	05/15/2022
100030893		ORLANDO	FL		04/09/2019	5.000	191,913						402,800	03/02/2018
100141864		CORPUS CHRISTI	TX		03/27/2024	7.500	191,913						261,000	02/02/2024
100060302		LAYTON	UT		06/25/2021	3.750	191,915						283,000	04/12/2021
100110977		DOWNERS GROVE	IL		06/29/2023	5.750	191,916						382,000	05/14/2022
100081504		DEERFIELD BCH	FL		03/18/2022	2.874	191,937						310,000	01/14/2022
100137971		OMAHA	NE		12/13/2023	8.124	191,948						280,000	10/26/2023
100012620		WASHINGTON	DC		05/25/2017	4.625	191,950						273,000	06/11/2019
100120557		CANYON COUNTRY	CA		08/18/2023	6.999	191,965						545,000	07/21/2023
100026252		PORTERVILLE	CA		09/20/2018	5.125	191,966						282,150	04/30/2018
100109231		CHICAGO	IL		07/21/2023	8.500	191,969						245,000	06/01/2023
100088966		OCALA	FL		11/15/2022	7.624	191,983						246,000	10/17/2022
100139347		TRENTON	NJ		12/28/2023	8.450	191,984		2,042				250,000	11/22/2023
100028398		ORLANDO	FL		10/26/2018	3.375	191,984						309,700	05/31/2018
100060269		NASHVILLE	TN		06/25/2021	3.875	191,985						270,000	04/15/2021
100165849		LA VERGNE	TN		08/29/2024	9.000	191,986						310,000	07/26/2024
100154926		ORLANDO	FL		07/19/2024	7.250	191,992						1,447,000	12/23/2023
100043474		CHICAGO	IL		08/13/2020	1.600	192,000						327,750	09/24/2019
100103693		AZLE	TX		05/08/2023	7.125	192,004						330,000	03/24/2023
3310083609		EDISON	NJ		09/18/2024	9.296	192,011						1,642,000	08/15/2024
100155335		GRANITEVILLE	SC		07/19/2024	6.999	192,015						274,000	01/04/2024
100160828		WICHITA	KS		07/24/2024	10.125	192,019						250,000	06/11/2024
100013874		JACKSONVILLE	FL		05/25/2017	4.000	192,023						280,000	01/31/2017
100137508		NEW ORLEANS	LA		01/11/2024	8.875	192,026						314,000	11/29/2023
100131871		KISSIMMEE	FL		10/06/2023	8.375	192,035						231,000	09/13/2023
100043028		FRESNO	CA		05/28/2020	4.750	192,041						299,000	03/28/2020
3340068705		PALM BAY	FL		03/21/2024	9.805	192,047						750,000	11/22/2023
100145317		UNITED KINGDOM	GBR		03/12/2024	9.500	192,048		7,405			(4,167)	204,997	11/13/2019
100117106		REGO PARK	NY		07/20/2023	5.125	192,051		7,596				345,000	03/01/2024
100079665		HOLLYWOOD	FL		04/08/2022	4.249	192,053						329,000	01/12/2022
100145641		UNITED KINGDOM	GBR		03/12/2024	9.500	192,056		7,450			(4,179)	194,387	11/14/2019
100108416		WACO	TX		05/25/2023	7.984	192,058						270,000	04/25/2023
100012915		NAPLES	FL		05/25/2017	4.250	192,059						229,500	01/31/2017
100139974		OVERGAARD	AZ		01/09/2024	7.624	192,066						254,000	12/01/2023
100103696		AZLE	TX		05/08/2023	7.125	192,066						340,000	03/24/2023
100075930		OROVILLE	CA		01/07/2022	3.875	192,068						295,000	11/22/2021
3310055005		FORT MYERS BEACH	FL		06/29/2023	7.940	192,085						1,170,000	06/04/2023
100146402		PONTE VEDRA BEACH	FL		03/19/2024	9.990	192,114						792,700	10/25/2023
100153619		SAN ANTONIO	TX		05/31/2024	8.500	192,114						370,000	04/04/2024
100156928		UNITED KINGDOM	GBR		06/27/2024	6.390	192,121					(2,032)	225,000	06/14/2024
100057585		VENTURA	CA		06/30/2021	3.625	192,121						274,000	03/26/2021
100108514		DORDRECHT/DRECHTSTEDEN	NLD		05/25/2023	6.350	192,122					(12,633)	265,000	12/01/2023
100088518		GRONINGEN	NLD		10/27/2022	1.000	192,122					(12,633)	265,000	12/01/2023
100085105		ROOSENDAAL	NLD		07/27/2022	4.200	192,122					(12,633)	234,628	12/01/2023
100070317		CASTRICUM	NLD		08/31/2021	3.450	192,122					(12,633)	265,000	12/01/2023
100162043		BALTIMORE	MD		07/31/2024	7.500	192,141						254,000	06/14/2024
100114729		MINNEAPOLIS	MN		07/07/2023	8.749	192,154						385,000	05/30/2023
100079097		OKLAHOMA CITY	OK		02/24/2022	3.875	192,166						275,000	01/19/2022
100013262		POQUOSON	VA		05/25/2017	4.625	192,168						197,000	01/31/2017
100174875		CHARLOTTE	NC		10/31/2024	9.875	192,168						300,000	05/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130136		NETHERLANDS	NLD		09/26/2023	6.705	192,170					(12,636)	270,000	12/01/2023
100108366		THOMPSON	NY		05/25/2023	7.588	192,171						255,000	04/27/2023
100184896		GOLDEN	CO		12/17/2024	8.000	192,173		(4)				1,081,534	11/01/2024
100149163		BALTIMORE	MD		04/22/2024	8.250	192,173						245,000	03/28/2024
100054297		AMERICUS	GA		03/23/2021	3.500	192,176						229,000	01/08/2021
100126383		PHILADELPHIA	PA		08/30/2023	8.368	192,182						290,000	07/17/2023
100157748		ORCUTT	CA		07/02/2024	9.625	192,184						627,000	05/20/2024
100165794		HOLLYWOOD	FL		08/29/2024	7.500	192,184						265,000	07/22/2024
100054613		BLAKESLEE	PA		03/23/2021	4.000	192,200						265,000	12/31/2020
100132306		EUGENE	OR		10/13/2023	5.875	192,213						416,000	08/28/2023
100081003		EVANS	GA		03/18/2022	3.750	192,223						275,000	01/28/2022
100048663		SAN BRUNO	CA		11/20/2020	4.000	192,224						760,000	07/31/2020
100113410		HIALEAH	FL		06/29/2023	6.625	192,248						535,000	05/15/2022
100139173		DAVENPORT	FL		12/28/2023	8.125	192,252						356,000	11/10/2023
100085055		CAPELLE AAN DEN IJSSEL	NLD		07/27/2022	3.900	192,252					(12,641)	275,000	12/01/2023
100024964		GERMANTOWN	MD		09/20/2018	5.125	192,253						285,000	04/30/2018
100065785		PEORIA	AZ		07/28/2021	4.875	192,264						285,000	05/14/2021
100103199		DELAND	FL		04/21/2023	7.880	192,265						445,000	03/31/2023
100120514		NORCROSS	GA		08/18/2023	8.625	192,266						236,000	07/17/2023
100088987		BOLINGBROOK	IL		11/15/2022	8.124	192,272						275,000	10/18/2022
100174617		ORLANDO	FL		10/31/2024	7.000	192,280						345,000	02/07/2024
100181614		PHILADELPHIA	PA		12/09/2024	7.660	192,291		10				250,000	11/08/2024
100162933		ARLINGTON	TX		08/12/2024	7.624	192,291						282,000	06/14/2024
100054356		INDIO	CA		03/23/2021	4.125	192,293						300,000	01/01/2021
100024413		AUSTIN	TX		09/20/2018	5.125	192,294						282,500	09/20/2018
100057961		BANNING	CA		06/30/2021	3.990	192,295						300,000	05/07/2021
100115500		NORTH LAS VEGAS	NV		07/17/2023	7.999	192,305						370,000	06/05/2023
3340078141		CONWAY	SC		07/29/2024	9.885	192,313						1,520,000	06/10/2024
100060181		INDIANAPOLIS	IN		06/25/2021	4.000	192,313						250,000	04/15/2021
100174317		BATON ROUGE	LA		10/31/2024	7.625	192,319						212,000	03/22/2024
100114209		OAKLAND	CA		06/29/2023	6.500	192,323						575,000	05/13/2022
100151886		SILVER SPRING	MD		05/10/2024	7.750	192,343						260,000	04/19/2024
100044431		TARPON SPRINGS	FL		11/19/2020	3.000	192,344						244,150	09/24/2018
100109022		PACOIMA	CA		05/31/2023	8.875	192,355						705,000	05/09/2023
100088971		KISSIMMEE	FL		11/15/2022	7.249	192,375						250,000	10/17/2022
100169532		VIRGINIA BEACH	VA		09/30/2024	8.625	192,379		(46)				243,000	06/24/2024
100145651		UNITED KINGDOM	GBR		03/12/2024	3.240	192,379		9,085			(4,205)	193,000	03/18/2020
100080786		CALIFORNIA CITY	CA		03/15/2022	5.300	192,415						260,000	02/25/2022
100012850		PALMDALE	CA		05/25/2017	4.750	192,421						340,000	01/31/2017
100079862		FRIENDSWOOD	TX		04/08/2022	3.500	192,431						318,000	01/18/2022
100152444		CADDO MILLS	TX		05/17/2024	6.625	192,437						270,000	03/28/2024
100148410		OKLAHOMA CITY	OK		04/12/2024	5.750	192,442						260,000	02/14/2024
100168578		AUBURN	PA		09/25/2024	7.500	192,456						263,000	08/16/2024
100100658		MARTINEZ	CA		04/28/2023	5.500	192,471						570,000	07/20/2021
100102727		EDMOND	OK		06/22/2023	7.875	192,488		1,957				341,000	01/25/2023
100064966		COVINGTON	WA		07/14/2021	3.999	192,488						330,000	05/25/2021
100026554		UPPER MARLBORO	MD		09/26/2018	4.000	192,489						321,000	06/14/2018
100144193		MAGNOLIA	DE		03/07/2024	6.250	192,516						275,000	12/28/2023
100140742		WINDER	GA		01/22/2024	9.624	192,523						288,000	12/19/2023
100149896		PONCHATOULA	LA		04/29/2024	7.999	192,528						280,000	04/04/2024
100161916		EAST POINT	GA		07/31/2024	6.999	192,540						255,000	07/12/2024
100079100		BARTLETT	TN		02/24/2022	4.250	192,551						250,000	01/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100068369		CALDWELL	ID		08/25/2021	3.990	192,562						285,000	06/18/2021
100176157		NEWARK	DE		12/20/2024	8.500	192,564		(6)				247,000	11/12/2024
100172425		AUBERRY	CA		10/23/2024	6.125	192,566						330,000	08/26/2024
100149872		RICHMOND	VA		04/29/2024	8.250	192,571						253,000	04/02/2024
100117934		LOS ANGELES	CA		07/20/2023	7.500	192,572						855,000	03/01/2024
100128030		INDIANAPOLIS	IN		09/08/2023	7.000	192,581						250,000	08/30/2022
100131738		LEXINGTON	SC		10/06/2023	6.750	192,584						260,000	05/06/2022
100156798		HOUSTON	TX		06/26/2024	7.999	192,586						272,900	06/04/2024
100152473		CHATTANOOGA	TN		05/16/2024	9.500	192,588						350,000	01/26/2024
100081315		COLUMBIA	MD		03/18/2022	3.625	192,594						405,000	01/18/2022
100136747		TRENTON	NJ		11/27/2023	8.584	192,595						270,000	10/11/2023
100172772		WINTERVILLE	NC		12/06/2024	8.000	192,595		(15)				235,000	10/16/2024
100139268		POCATELLO	ID		12/28/2023	7.875	192,595						264,000	11/22/2023
100030730		SACRAMENTO	CA		04/09/2019	4.000	192,601						294,500	10/05/2018
100186752		MONTGOMERY	AL		12/31/2024	7.125	192,601		38				260,000	08/30/2024
100118685		ROYAL PALM BEACH	FL		07/25/2023	8.625	192,602						235,000	05/19/2023
100164900		DETROIT	MI		08/28/2024	8.410	192,603		765				360,000	08/02/2024
100054881		CEDAR GROVE	NJ		03/23/2021	4.250	192,620						717,000	01/04/2021
100145354		UNITED KINGDOM	GBR		03/12/2024	9.500	192,628		7,428			(4,180)	194,987	11/13/2019
100139788		UNITED KINGDOM	GBR		12/18/2023	6.940	192,630					(3,358)	310,000	09/08/2023
100140559		KANNAPOLIS	NC		01/19/2024	7.990	192,632						370,500	11/20/2023
100142418		PHILADELPHIA	PA		02/05/2024	9.875	192,634						295,000	11/28/2023
100149212		MESA	AZ		04/22/2024	7.499	192,639						272,000	03/28/2024
100154750		LAWRENCEVILLE	GA		07/19/2024	7.375	192,641						460,000	02/26/2024
100117140		ASTORIA	NY		07/20/2023	5.125	192,644						1,665,000	03/01/2024
100176100		WAXAHACHIE	TX		12/20/2024	7.000	192,645		(3)				338,000	11/20/2024
100176176		WAXAHACHIE	TX		12/20/2024	7.000	192,647		(3)				350,000	11/20/2024
100169605		TORRINGTON	CT		09/30/2024	7.500	192,647		(37)				250,000	07/29/2024
100153279		SAVANNAH	GA		05/30/2024	7.490	192,655						251,000	04/12/2024
100126430		MISSOURI CITY	TX		08/30/2023	8.131	192,664						270,000	07/17/2023
100012146		ORLANDO	FL		03/08/2017	4.375	192,666						228,000	09/02/2016
100088153		DELTONA	FL		10/25/2022	8.375	192,666						254,000	09/12/2022
100176220		WAXAHACHIE	TX		12/20/2024	7.000	192,668		(3)				345,000	11/20/2024
100083495		CAPE CORAL	FL		06/06/2022	7.852	192,669						265,000	05/13/2022
100108110		BATTLE CREEK	MI		05/24/2023	9.499	192,675						265,000	04/13/2023
100067867		KATY	TX		09/23/2021	3.625	192,677						260,000	07/29/2021
100102928		MIAMI	FL		06/22/2023	8.750	192,684						295,000	01/03/2022
100176139		WAXAHACHIE	TX		12/20/2024	7.000	192,691		(3)				340,000	11/20/2024
100091294		GREAT MILLS	MD		01/31/2023	8.750	192,712						245,000	12/30/2022
100138043		NEW ORLEANS	LA		12/13/2023	8.999	192,718						253,000	11/14/2023
100128441		DAVENPORT	FL		09/15/2023	9.875	192,721						235,000	07/20/2023
3340071382		AMHERST	NY		04/19/2024	9.458	192,741						920,000	02/17/2024
100087120		HOUSTON	TX		01/06/2023	8.750	192,744						245,000	10/31/2022
100082641		JACKSONVILLE	FL		04/14/2022	4.750	192,745						319,000	03/31/2022
100153978		MELBOURNE	FL		06/05/2024	7.625	192,747						280,000	05/13/2024
100012232		FORDS	NJ		04/28/2017	3.875	192,766						255,000	01/31/2017
100130369		ARLINGTON	VA		09/28/2023	9.875	192,768						245,000	07/28/2023
100116122		HAMPTON	VA		07/20/2023	4.750	192,768						386,000	03/01/2024
100060326		SPOKANE	WA		06/25/2021	3.990	192,777						550,000	04/23/2021
100141274		DAVENPORT	FL		01/30/2024	8.375	192,780						380,000	12/06/2023
100145840		HIALEAH	FL		03/15/2024	8.375	192,785						415,000	01/30/2024
100057928		MARIPOSA	CA		06/30/2021	4.250	192,787						306,000	05/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340076301		BRENTWOOD	NY		05/17/2024	9.533	192,797						1,352,000	04/22/2024
100108117		JACKSONVILLE	FL		05/24/2023	7.999	192,804		60				250,000	05/03/2023
100055271		TAUNTON	MA		03/23/2021	3.875	192,806						315,000	01/01/2021
100076003		PORT CHARLOTTE	FL		01/07/2022	4.875	192,819						276,000	09/27/2021
100031172		STOCKTON	CA		03/29/2019	6.500	192,822						219,000	12/09/2018
100144965		UNITED KINGDOM	GBR		03/12/2024	3.390	192,823		9,041			(4,162)	195,000	12/05/2019
100178497		CHARLOTTE	NC		11/21/2024	6.624	192,826		4				280,000	08/30/2024
100057564		LEWISVILLE	TX		06/30/2021	3.375	192,828						275,000	03/22/2021
100152876		MONTEVALLO	AL		05/22/2024	7.750	192,831		(34)				267,000	05/03/2024
100043948		PONTE VEDRA BEACH	FL		08/19/2020	6.250	192,834						370,025	01/22/2020
100055763		MIAMI	FL		03/23/2021	3.500	192,835						325,000	01/01/2021
100168600		BUNNELL	FL		09/25/2024	5.625	192,842						300,000	07/29/2024
3500107729		PORT CHARLOTTE	FL		09/30/2024	8.180	192,850						1,140,000	07/13/2024
100108126		JACKSONVILLE	FL		05/24/2023	7.999	192,854						305,000	05/01/2023
100180154		FORT LAUDERDALE	FL		11/25/2024	6.990	192,865		(11)				260,000	10/04/2024
100101154		NEW HAVEN	CT		04/28/2023	4.500	192,868						350,000	01/13/2022
100175680		MONTGOMERY VILLAGE	MD		11/12/2024	7.999	192,877		(13)				235,000	10/21/2024
100025048		RIVERSIDE	CA		09/20/2018	3.000	192,886						304,000	04/30/2018
100026522		BLUE SPRINGS	MO		09/26/2018	4.000	192,888						305,000	06/13/2018
100065011		LOS BANOS	CA		07/14/2021	3.874	192,890						413,500	05/11/2021
100024235		THORNTON	CO		09/20/2018	5.500	192,894						278,000	09/20/2018
100025527		KISSIMMEE	FL		09/20/2018	4.000	192,898						266,000	04/30/2018
100165861		SOUTHPORT	NC		08/29/2024	9.375	192,903						270,000	06/21/2024
100169269		MIAMI	FL		09/27/2024	7.500	192,913						265,000	07/15/2024
100068182		CALHOUN	GA		08/25/2021	3.625	192,919						258,000	06/24/2021
100185491		GOOSE CREEK	SC		12/20/2024	9.125	192,924						255,000	11/07/2024
100012628		WINTER PARK	FL		05/25/2017	4.125	192,932						215,000	01/31/2017
100086716		ROSENBERG	TX		09/30/2022	7.000	192,936						265,000	08/29/2022
100152892		JACKSONVILLE	FL		05/22/2024	8.375	192,937						242,000	05/01/2024
100185563		LEXINGTON	SC		12/20/2024	7.250	192,939		(7)				468,000	09/27/2024
100065455		BERWYN	PA		07/28/2021	3.625	192,959						400,000	06/02/2021
100060076		VACAVILLE	CA		06/25/2021	3.875	192,960						359,000	04/06/2021
100144255		EL MIRAGE	AZ		03/08/2024	8.750	192,965		(111)				300,000	02/02/2024
100068370		CARTERSVILLE	GA		08/25/2021	4.625	192,966						289,000	06/23/2021
100127988		LEXINGTON	KY		09/08/2023	8.500	192,967						238,000	11/01/2022
100030902		WHITTIER	CA		04/09/2019	3.500	192,969						474,050	10/05/2018
100029812		WASILLA	AK		10/26/2018	3.625	192,971						308,750	06/03/2018
100180702		NEW CANEY	TX		11/26/2024	7.375	192,976		(11)				267,500	09/19/2024
100142019		TOBYHANNA	PA		02/29/2024	8.250	192,986						250,000	01/12/2024
100135788		EXETER	CA		11/10/2023	6.625	192,996						335,000	09/26/2023
100103732		DOUGLASVILLE	GA		05/08/2023	7.125	193,004						290,000	03/30/2023
100103750		CRYSTAL	MN		05/08/2023	7.000	193,005						262,000	03/01/2023
100170910		SAINT HEDWIG	TX		10/11/2024	8.000	193,021						257,000	08/09/2024
100128036		ZEBULON	NC		09/08/2023	6.750	193,022						258,000	07/11/2022
3340073431		POTTSVILLE	PA		05/17/2024	9.800	193,023						850,000	03/22/2024
100055100		EL CERRITO	CA		03/23/2021	6.250	193,027						1,020,000	12/31/2020
100101924		BEAR LAKE	MI		04/14/2023	8.499	193,029						354,000	02/24/2023
100042927		MIRAMAR	FL		05/28/2020	3.300	193,029						465,000	10/13/2019
100155173		NAMPA	ID		07/19/2024	7.875	193,033						418,000	03/07/2024
100139558		SPRING	TX		12/28/2023	7.999	193,049						265,000	11/28/2023
3340070179		NEW PORT RICHEY	FL		02/29/2024	9.242	193,050						768,000	02/07/2024
100065162		LAKEWOOD	OH		07/14/2021	4.000	193,060						289,900	04/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149897		SAN ANTONIO	TX		04/29/2024	7.499	193,062						255,000	04/08/2024
100115593		SAN ANTONIO	TX		07/19/2023	8.124	193,077						240,000	06/15/2023
100165867		(WESTLAKE VILLAGE AREA) THOUSA	CA		08/30/2024	7.250	193,101						7,000,000	07/15/2024
100139667		NORWICH	CT		12/28/2023	9.250	193,117						250,000	12/04/2023
100161851		WOODRIDGE	NY		07/31/2024	7.150	193,121						272,000	07/01/2024
100116558		LEBANON	OR		07/20/2023	11.000	193,124		(79)				278,000	03/01/2024
100165821		VIRGINIA BEACH	VA		08/29/2024	8.125	193,125						264,000	07/29/2024
100103610		HOUSTON	TX		05/08/2023	8.999	193,127						273,000	03/13/2023
100147487		HENDERSON	NV		04/03/2024	7.500	193,133						490,000	02/05/2024
100049870		WHARTON	NJ		11/20/2020	4.750	193,135						323,000	07/31/2020
100116841		PORTLAND	OR		07/20/2023	5.500	193,150						350,000	03/01/2024
100055893		PHILADELPHIA	PA		03/26/2021	3.500	193,150						276,500	01/15/2021
100053763		CANTON	GA		03/23/2021	3.625	193,151						335,000	01/01/2021
100099954		MIAMI	FL		03/28/2023	7.750	193,157						420,000	02/27/2023
100130104		NETHERLANDS	NLD		09/26/2023	6.100	193,158					(12,701)	480,600	12/01/2023
100110806		ALKMAAR	NLD		06/28/2023	6.100	193,158					(12,701)	335,000	12/01/2023
100118161		LONG BEACH	CA		07/20/2023	8.000	193,161						649,000	03/01/2024
100174824		OAK GROVE	KY		10/31/2024	7.000	193,162						312,000	04/22/2024
100010694		DERBY	CT		12/23/2016	11.750	193,164		738				108,000	09/15/2016
100127628		SACRAMENTO	CA		09/08/2023	7.125	193,167						539,000	07/18/2023
100178393		CAPE CANAVERAL	FL		11/21/2024	7.249	193,178		(22)				231,000	10/24/2024
100102551		LAS CRUCES	NM		06/07/2023	6.625	193,180						320,000	07/26/2022
100139112		FORT WORTH	TX		12/28/2023	7.999	193,182						344,000	11/21/2023
100078861		TOMBALL	TX		02/24/2022	3.875	193,188						269,000	01/24/2022
100182173		BALTIMORE	MD		12/12/2024	6.499	193,197		11				238,000	10/25/2024
100113497		PICO RIVERA	CA		06/29/2023	4.375	193,199						500,000	06/08/2022
100116026		NAPLES	FL		07/20/2023	6.525	193,200						283,000	03/01/2024
100076131		MURFREESBORO	TN		01/07/2022	4.500	193,205						270,000	10/27/2021
100147315		HAARLEM	NLD		03/27/2024	5.750	193,210					(8,750)	275,000	03/13/2024
100012601		SPRING HILL	FL		05/25/2017	5.000	193,218						160,000	01/31/2017
100145043		UNITED KINGDOM	GBR		03/12/2024	4.140	193,229					(4,193)	195,000	12/13/2019
100029949		VENTURA	CA		12/20/2018	4.250	193,234						325,000	09/30/2018
100086300		BERGEN OP ZOOM	NLD		08/29/2022	4.300	193,236					(12,706)	239,944	12/01/2023
100185605		INDEPENDENCE	MO		12/20/2024	8.125	193,246		(6)				246,000	10/25/2024
100071634		WASHINGTON	DC		10/14/2021	3.750	193,247						465,000	06/24/2021
3340075627		SUN CITY CENTER	FL		05/10/2024	9.331	193,248						760,000	04/22/2024
100131684		CLARKSVILLE	TN		10/06/2023	7.000	193,258						250,000	11/30/2021
100147249		OAK LAWN	IL		03/28/2024	7.990	193,266						270,000	02/05/2024
100149625		FORNEY	TX		04/26/2024	7.625	193,269						280,000	03/14/2024
100167444		SUNNYSIDE	NY		09/16/2024	6.375	193,272						1,550,000	07/30/2024
100081106		RICHMOND	TX		03/18/2022	3.000	193,272						290,000	01/19/2022
100163934		MERIDEN	CT		10/04/2024	8.125	193,290						230,000	08/16/2024
100164464		WOODBINE	NJ		08/21/2024	7.625	193,297						265,000	06/26/2024
100077823		MIAMI	FL		01/14/2022	4.250	193,297						275,000	12/16/2021
100140776		BEVERLY	NJ		01/22/2024	9.874	193,300						223,500	11/27/2023
100100108		ORLANDO	FL		03/28/2023	8.750	193,308						238,000	03/06/2023
100118121		JOELTON	TN		07/20/2023	7.292	193,313						395,000	03/01/2024
100175782		READING	PA		11/12/2024	7.420	193,323		516				275,000	10/01/2024
100054490		PLAINFIELD	CT		03/23/2021	4.000	193,337		2,370				205,000	01/05/2021
100076408		LAS VEGAS	NV		12/23/2021	4.624	193,337						300,000	11/23/2021
100103033		WILLIAMSTOWN	NJ		06/22/2023	9.375	193,341						258,000	02/24/2023
100154912		TOMBALL	TX		07/19/2024	7.250	193,356						364,000	03/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156586		PENDERGRASS	GA		06/24/2024	6.250	193,358						319,000	04/22/2024
100065021		HANAHAN	SC		07/14/2021	4.125	193,361						250,000	05/27/2021
100155988		FORT LAUDERDALE	FL		06/18/2024	8.375	193,372						242,000	05/06/2024
100081039		GREELEY	CO		03/18/2022	3.374	193,380						350,000	01/07/2022
100065009		LOS BANOS	CA		07/14/2021	3.874	193,386						387,500	05/11/2021
100065010		LOS BANOS	CA		07/14/2021	3.874	193,386						470,000	05/11/2021
100149378		WILLIS	TX		04/24/2024	5.500	193,388						300,000	02/21/2024
100033460		GALWAY	IRL		06/21/2019	4.500	193,396						233,888	11/30/2018
100024654		WEST MELBOURNE	FL		09/20/2018	4.250	193,398						294,500	04/30/2018
100171376		UNION	MO		10/16/2024	7.624	193,399						291,000	08/30/2024
100170087		ATHENS	AL		10/08/2024	5.750	193,407						265,000	07/30/2024
100119880		TAMPA	FL		08/10/2023	7.990	193,417						269,000	05/19/2023
100137743		JACKSONVILLE	FL		12/08/2023	5.990	193,419						267,000	10/17/2023
100050715		GREATER LONDON	GBR		03/02/2021	11.240	193,420						440,000	06/14/2018
100071870		TEQUESTA	FL		10/14/2021	4.625	193,427						250,000	09/08/2021
100128096		LOUISVILLE	KY		09/08/2023	7.000	193,437						248,500	09/02/2022
100129301		HERCULES	CA		09/25/2023	6.625	193,467						815,000	08/05/2023
100049568		SACRAMENTO	CA		11/20/2020	3.500	193,475						256,500	07/31/2020
100076245		BAKERSFIELD	CA		01/07/2022	4.125	193,486						265,000	11/10/2021
100154115		COLUMBUS	OH		07/11/2024	8.750	193,508						265,000	06/20/2024
100017424		MOULTONBOROUGH	NH		04/26/2018	4.320	193,514						264,000	12/31/2017
100033411		MEATH	IRL		06/21/2019	4.500	193,528						134,632	11/30/2018
100030877		KENT	WA		04/09/2019	4.375	193,543						473,000	12/29/2020
100038908		GALWAY	IRL		09/27/2019	4.150	193,546						145,474	11/30/2018
100176000		GRAHAM	NC		11/14/2024	5.990	193,557		4				261,000	09/26/2024
100088851		ELKTON	MD		11/15/2022	7.125	193,559						250,000	10/05/2022
100090214		HONOLULU	HI		01/13/2023	8.750	193,562						325,000	11/10/2022
100013866		FORT MYERS	FL		05/25/2017	4.625	193,563						385,000	01/31/2017
100091054		PORTLAND	OR		01/31/2023	8.999	193,566						520,000	12/20/2022
100047434		DUVALL	WA		11/20/2020	4.375	193,572						551,000	07/31/2020
100114654		TEHACHAPI	CA		06/29/2023	7.999	193,591						285,000	05/12/2023
100144103		NEWBERRY	FL		03/07/2024	5.500	193,591						298,000	12/19/2023
100070436		MIDLAND	TX		09/23/2021	4.125	193,602						263,000	08/23/2021
100115522		HOUSTON	TX		07/17/2023	7.999	193,604		(34)				265,000	06/15/2023
100153916		ROCKVILLE	MD		06/05/2024	6.999	193,608						255,000	05/17/2024
100065717		WEST MILTON	OH		07/28/2021	4.500	193,608						252,000	05/28/2021
100087295		WOONSOCKET	RI		10/25/2022	5.250	193,626						300,000	12/21/2021
100110257		PETALUMA	CA		06/30/2023	7.625	193,627						660,000	04/05/2023
100144698		UNITED KINGDOM	GBR		03/12/2024	3.390	193,635						225,000	02/14/2020
100031762		POMONA	CA		03/29/2019	4.250	193,637						370,000	12/09/2018
100176048		KANSAS CITY	KS		12/20/2024	6.875	193,651		2				260,000	10/25/2024
100080990		RICHMOND	TX		03/18/2022	3.490	193,655						425,000	01/12/2022
100088122		PHOENIX	AZ		10/25/2022	6.999	193,657						456,000	09/16/2022
100174450		OCEANSIDE	CA		10/31/2024	8.375	193,659						968,000	09/30/2024
100166013		MESQUITE	TX		09/06/2024	8.499	193,668						240,000	08/21/2024
100115510		DALLAS	TX		07/17/2023	6.999	193,672						245,000	06/16/2023
100180802		VLAARDINGEN	NLD		11/27/2024	5.450	193,676						250,000	10/29/2024
100013835		SAN BERNARDINO	CA		05/25/2017	4.375	193,680						250,000	01/31/2017
100055879		CHEYENNE	WY		03/26/2021	3.250	193,685						424,000	01/11/2021
100067895		SYLMAR	CA		09/23/2021	3.990	193,688						485,000	08/04/2021
100080486		NEWARK	NJ		03/10/2022	5.575	193,697						240,000	02/23/2022
100139242		WESLEY CHAPEL	FL		12/28/2023	8.125	193,728						320,000	10/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026955		MIRAMAR	FL		09/26/2018	4.000	193,728						350,000	06/14/2018
100090366		SAN ANTONIO	TX		02/03/2023	9.250	193,743		(78)				247,000	01/12/2023
100135986		ATLANTA	GA		11/16/2023	9.999	193,750						217,000	10/20/2023
100139437		PASADENA	TX		12/28/2023	6.999	193,755						300,000	10/18/2023
100120798		UNIVERSAL CITY	TX		08/25/2023	7.625	193,757						277,000	07/05/2023
100101996		DALLAS	TX		04/14/2023	8.125	193,762						335,000	02/03/2023
100141742		LAS VEGAS	NV		01/30/2024	7.999	193,768						315,000	11/07/2023
100162943		MIDLAND	TX		08/12/2024	7.000	193,769						255,595	06/27/2024
100162585		ARLINGTON	TX		08/12/2024	7.375	193,779						250,000	04/30/2024
3310073322		LAWNDALE	CA		04/12/2024	8.428	193,793						1,100,000	03/16/2024
100032069		LA PUENTE	CA		03/29/2019	4.375	193,793						470,000	12/11/2018
100128528		PANAMA CITY	FL		09/15/2023	8.250	193,793						340,000	07/31/2023
100165970		ORANGE CITY	FL		09/06/2024	6.875	193,796						342,000	08/21/2024
100087394		ST PETERSBURG	FL		10/25/2022	5.500	193,800						315,000	06/29/2022
100144609		WORCESTER	MA		03/13/2024	7.625	193,821						255,000	01/31/2024
100065047		PHILADELPHIA	PA		07/14/2021	4.375	193,826						250,000	05/25/2021
100031768		SACRAMENTO	CA		03/29/2019	4.500	193,846						333,000	12/09/2018
100127576		PFLUGERVILLE	TX		09/08/2023	7.625	193,860						470,000	07/14/2023
100149822		NEW ORLEANS	LA		04/29/2024	7.375	193,867						401,000	04/09/2024
100141778		KANSAS CITY	MO		01/30/2024	8.374	193,871						240,000	12/12/2023
100143335		HARLEYSVILLE	PA		02/16/2024	7.125	193,872						260,000	12/28/2023
100131885		CHOWCHILLA	CA		10/06/2023	7.375	193,873						410,000	09/15/2023
100174747		LITHONIA	GA		10/31/2024	8.375	193,873						245,000	03/13/2024
100180052		LAKEVIEW	MI		11/25/2024	7.125	193,911						256,000	09/27/2024
100120203		SOUTHINGTON	CT		08/18/2023	7.875	193,923						275,000	06/21/2023
100013111		ABERDEEN	MD		05/25/2017	4.500	193,927						186,700	01/31/2017
100111080		RIVERSIDE	CA		06/29/2023	6.500	193,931						444,000	05/15/2022
100048308		BURNSVILLE	MN		11/20/2020	5.375	193,933		1,368				346,750	07/31/2020
100016468		FORNEY	TX		04/05/2018	4.500	193,937						295,000	02/13/2018
100110042		BALTIMORE	MD		06/23/2023	7.374	193,937						252,000	05/24/2023
100108372		PHILADELPHIA	PA		05/25/2023	7.800	193,938						315,000	05/03/2023
100048193		MIAMI	FL		11/20/2020	4.250	193,950						441,750	07/31/2020
100113075		HUNTINGTON	NY		06/29/2023	3.375	193,951						451,000	04/07/2023
100166051		AVENAL	CA		09/06/2024	9.375	193,953						240,000	08/13/2024
100147970		FORT WORTH	TX		04/08/2024	5.250	193,956						271,000	02/08/2024
100065112		SPANAWAY	WA		07/14/2021	3.875	193,957						510,000	05/25/2021
100081119		MODESTO	CA		03/18/2022	3.500	193,980						420,000	12/24/2021
100108351		BENSENVILLE	IL		05/25/2023	8.205	193,980						255,000	04/24/2023
100060164		HOLLYWOOD	FL		06/25/2021	4.250	193,981						360,000	04/16/2021
100179716		OKLAHOMA CITY	OK		11/21/2024	4.990	193,992		46				284,000	09/10/2024
100102167		SEGUIN	TX		04/14/2023	7.499	193,993		10				255,000	03/07/2023
100153595		GLADSTONE	MO		05/31/2024	8.375	194,004						265,000	04/12/2024
100153451		MEMPHIS	TN		05/30/2024	7.800	194,017						275,000	05/06/2024
100043171		ORLANDO	FL		05/28/2020	4.875	194,040						460,000	04/21/2020
3340059410		NORTH PORT	FL		03/28/2024	9.282	194,040						700,000	09/11/2023
3340069753		PHILADELPHIA	PA		06/04/2024	9.653	194,040						920,000	01/19/2024
3340089725		NEWBURGH	NY		12/30/2024	8.262	194,040						700,000	11/04/2024
100091233		ORLANDO	FL		01/31/2023	8.750	194,042						250,000	12/13/2022
100100708		CHICAGO	IL		04/28/2023	6.500	194,048						370,000	09/24/2021
100025701		SAINT CLOUD	FL		09/20/2018	4.750	194,049						237,500	04/30/2018
100181622		PHILADELPHIA	PA		12/09/2024	7.880	194,052		5				265,000	10/24/2024
3340078386		PALM BAY	FL		07/29/2024	9.208	194,055						738,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100047707		GRAND RAPIDS	MI		11/20/2020	4.250	194,077						246,050	07/31/2020
100174276		TELLICO PLAINS	TN		10/31/2024	7.625	194,081						240,000	03/15/2024
100110148		LA QUINTA	CA		06/29/2023	8.375	194,109						546,000	05/24/2023
100054912		LAS VEGAS	NV		03/23/2021	7.490	194,114						496,000	01/03/2021
100138715		ORLANDO	FL		02/02/2024	9.500	194,115						225,000	12/29/2023
100079507		CENTENNIAL	CO		04/25/2022	3.125	194,117						450,000	01/14/2022
100089990		HOMER	IL		01/13/2023	10.125	194,119						220,000	11/10/2022
100043988		RANCHO CUCAMONGA	CA		08/19/2020	8.500	194,119						864,500	05/01/2019
100144311		DAVENPORT	FL		03/07/2024	8.874	194,126						370,000	12/19/2023
100091625		JACKSONVILLE	FL		03/07/2023	9.750	194,132						305,000	01/12/2023
100031417		STOCKTON	CA		03/29/2019	2.625	194,132						245,000	12/10/2018
100034190		CORK	IRL		06/21/2019	5.150	194,150					(12,712)	216,212	11/30/2018
100031800		ORLANDO	FL		03/29/2019	3.375	194,154						309,000	12/07/2018
100071588		SAN ANTONIO	TX		10/14/2021	3.625	194,157						256,000	06/02/2021
100116728		BELL	CA		07/20/2023	6.125	194,159						560,000	03/01/2024
100182278		ROSHARON	TX		12/12/2024	5.990	194,166		10				287,000	08/30/2024
100044852		MINNEAPOLIS	MN		11/19/2020	4.990	194,172						247,000	04/11/2020
100141728		NORTH MIDDLETOWN	NJ		01/30/2024	8.374	194,187						318,000	12/27/2023
100131713		EVANSVILLE	IN		10/06/2023	7.500	194,191						225,000	06/29/2022
100060225		MONROE TOWNSHIP	NJ		06/25/2021	4.375	194,193						269,000	04/09/2021
100110796		LELYSTAD	NLD		06/28/2023	6.415	194,194					(12,769)	239,063	06/30/2024
100071423		LEEUWARDEN	NLD		09/30/2021	3.450	194,194					(12,769)	250,000	12/01/2023
100087625		ROOSENDAAL	NLD		09/27/2022	4.950	194,194					(12,769)	250,000	12/01/2023
100075879		AMSTERDAM	NLD		11/24/2021	3.350	194,194					(12,769)	250,000	06/30/2024
100082742		CAPELLE AAN DEN IJSSEL	NLD		04/27/2022	3.000	194,194					(12,769)	250,000	12/01/2023
100080313		ROTTERDAM	NLD		02/22/2022	3.250	194,194					(12,769)	237,532	12/01/2023
100060204		PASADENA	MD		06/25/2021	3.875	194,197						276,000	04/08/2021
100175122		DALLAS	TX		11/05/2024	6.750	194,202		(13)				335,000	10/16/2024
100076075		FORT MYERS	FL		01/07/2022	3.990	194,202						350,000	10/27/2021
100144216		FUQUAY VARINA	NC		03/07/2024	6.250	194,211						275,500	01/19/2024
100117965		WARMINSTER	PA		07/20/2023	6.917	194,214						395,000	03/01/2024
100147225		PHILADELPHIA	PA		03/28/2024	8.550	194,221						270,000	02/29/2024
100012218		WILMINGTON	DE		04/28/2017	5.500	194,228						210,000	01/31/2017
100143550		PHILADELPHIA	PA		02/21/2024	8.030	194,249						295,000	01/31/2024
100141875		CITRUS SPRINGS	FL		03/27/2024	7.375	194,251						260,000	02/23/2024
100076240		VALRICO	FL		01/07/2022	4.125	194,263						305,000	11/10/2021
100136162		PORT RICHEY	FL		12/18/2023	10.000	194,263						225,000	11/13/2023
100145441		UNITED KINGDOM	GBR		03/12/2024	9.500	194,265		7,808			(4,239)	194,987	11/15/2019
100128025		LEMOORE	CA		09/08/2023	7.000	194,265						330,000	09/24/2022
100067875		BUCKLEY	WA		09/23/2021	3.875	194,273						457,000	07/30/2021
100158330		UNITED KINGDOM	GBR		07/09/2024	3.390	194,282		5,264			(4,206)	210,000	02/01/2022
100109625		LAWRENCEVILLE	GA		06/14/2023	7.875	194,289		(51)				270,000	05/09/2023
100173951		NICEVILLE	FL		10/31/2024	7.875	194,297						257,000	08/14/2024
100116822		LAS VEGAS	NV		07/20/2023	4.375	194,299						300,000	03/01/2024
100153896		HOUSTON	TX		06/05/2024	7.375	194,315						270,000	05/08/2024
100156660		SAN ANTONIO	TX		06/24/2024	7.874	194,319						250,000	05/16/2024
100148156		BAKERSFIELD	CA		05/15/2024	7.875	194,325						270,000	04/10/2024
100168846		UNITED KINGDOM	GBR		09/26/2024	6.590	194,332					(13,925)	215,000	09/17/2024
100054644		NORTH HALEDON	NJ		03/23/2021	3.875	194,342						378,000	01/08/2021
100151776		HAGERSTOWN	MD		05/10/2024	8.499	194,351						270,000	04/19/2024
100131597		RALEIGH	NC		10/06/2023	7.500	194,356						335,000	07/28/2023
100048764		TUCSON	AZ		11/20/2020	4.625	194,358						231,800	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067944		CHARLOTTE	NC		09/23/2021	3.625	194,364						273,000	08/23/2021
100084841		RICHMOND	CA		08/02/2022	6.750	194,365						410,000	07/07/2022
100143977		MERCED	CA		02/29/2024	7.625	194,366						294,000	01/31/2024
100165815		BARSTOW	CA		08/29/2024	8.250	194,370						230,000	07/23/2024
100116750		CEDAR PARK	TX		07/20/2023	4.375	194,370						556,000	03/01/2024
100128358		HARLINGEN	TX		09/14/2023	8.750	194,375						320,000	08/15/2023
100160903		JACKSONVILLE	AL		07/24/2024	7.624	194,390						265,000	06/07/2024
100176079		WILLINGBORO	NJ		12/20/2024	8.375	194,396		(4)				255,000	11/22/2024
100120836		FORT MYERS	FL		08/25/2023	7.375	194,396						335,000	06/27/2023
100100117		CHICAGO	IL		03/28/2023	9.125	194,396						250,000	02/23/2023
100184496		CORONA	CA		12/17/2024	8.000	194,397		(4)				989,218	10/29/2024
100078909		MIAMI	FL		02/24/2022	4.250	194,401						268,000	01/10/2022
100145209		UNITED KINGDOM	GBR		03/12/2024	9.500	194,415					(4,270)	414,997	10/25/2019
100149661		FALLING WATERS	WV		04/26/2024	6.990	194,439						260,000	03/18/2024
100172866		LELAND	NC		10/25/2024	7.250	194,442						335,000	09/27/2024
100054551		MOUNT AIRY	MD		03/23/2021	3.750	194,465						255,000	01/06/2021
100161767		TRENTON	NJ		07/31/2024	7.970	194,471		1,239				250,000	06/18/2024
100064757		SEMINOLE	FL		07/14/2021	4.374	194,473						290,000	04/20/2021
100119907		ST PETE BEACH	FL		08/10/2023	7.875	194,481						298,000	06/06/2023
100149023		HENDERSON	NV		04/19/2024	9.250	194,488						217,000	03/11/2024
100137982		LEVITTOWN	PA		12/13/2023	8.375	194,488						255,000	10/25/2023
100013130		LOCUST GROVE	VA		05/25/2017	4.625	194,499						235,000	01/31/2017
100080251		TWICKENHAM	GBR		02/22/2022	4.490	194,511					(3,527)	332,000	02/01/2022
100158064		CHATTANOOGA	TN		07/09/2024	6.375	194,515						267,000	02/29/2024
100134558		BENNETTSVILLE	SC		10/30/2023	9.499	194,532						237,000	09/19/2023
100043931		NEPTUNE	NJ		08/19/2020	6.500	194,535						341,050	12/04/2019
100067915		PALMDALE	CA		09/23/2021	4.250	194,539						350,000	07/20/2021
100149660		FALLING WATERS	WV		04/26/2024	6.625	194,541						265,000	03/28/2024
100081034		PHOENIX	AZ		03/18/2022	3.250	194,541						340,000	01/19/2022
100028688		WALDORF	MD		10/26/2018	4.750	194,566						228,000	06/01/2018
100186717		STONE MOUNTAIN	GA		12/31/2024	7.875	194,567		40				250,000	05/14/2024
100140664		OKLAHOMA CITY	OK		02/08/2024	8.875	194,572						240,000	01/30/2024
100150005		WARREN	MI		06/07/2024	8.875	194,577						240,000	04/19/2024
100181211		SAN ANTONIO	FL		12/06/2024	7.125	194,584		(8)				272,000	10/07/2024
100127401		ALEXANDRIA	VA		08/30/2023	2.875	194,594						530,000	06/03/2022
3340070970		SMYRNA	GA		03/07/2024	9.444	194,594						982,000	02/13/2024
100100928		HOUSTON	TX		04/28/2023	6.990	194,597						287,500	01/24/2022
100117558		INDIANAPOLIS	IN		07/20/2023	8.625	194,605						240,000	03/01/2024
100147256		SILVER SPRING	MD		03/28/2024	7.860	194,614						580,000	02/14/2024
100091550		PHILADELPHIA	PA		01/20/2023	9.000	194,615						315,000	12/19/2022
100023280		LAS VEGAS	NV		08/16/2018	5.250	194,616						310,000	06/10/2018
100136042		NORTH CHESTERFIELD	VA		11/16/2023	9.250	194,617						240,000	10/06/2023
100173077		ROSAMOND	CA		10/25/2024	8.250	194,620						349,065	09/05/2024
100117048		ALEXANDRIA	VA		07/20/2023	6.250	194,620						395,000	03/01/2024
100171130		HANFORD	CA		11/22/2024	6.875	194,626		(4)				280,000	10/17/2024
100028102		MIRAMAR	FL		10/26/2018	5.125	194,628						427,500	06/08/2018
100043481		TAMPA	FL		08/13/2020	1.500	194,631						237,500	09/24/2019
100030688		HONOLULU	HI		04/09/2019	3.500	194,644						294,500	05/17/2018
100135961		CHICAGO	IL		11/16/2023	7.250	194,658						365,000	10/03/2023
100142174		POINCIANA	FL		02/29/2024	8.500	194,669						255,000	01/05/2024
100090169		HIALEAH	FL		01/13/2023	10.125	194,670						258,000	11/29/2022
100161927		LILLINGTON	NC		07/31/2024	7.625	194,675						265,000	07/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100139848		UNITED KINGDOM	GBR		12/18/2023	7.390	194,679					(3,430)	270,000	07/22/2021
100060261		SEWICKLEY	PA		06/25/2021	3.875	194,691						290,000	04/09/2021
100176863		HOUSTON	TX		11/15/2024	7.625	194,701		(16)				258,000	09/04/2024
100101599		MEMPHIS	TN		04/26/2023	7.500	194,709						243,000	02/28/2023
100116672		PARADISE	CA		07/20/2023	3.500	194,711						490,000	03/01/2024
100113051		BROOKLYN	NY		06/29/2023	4.000	194,719						455,000	04/07/2023
100101709		ZAANDAM	NLD		03/30/2023	6.500	194,722					(12,804)	300,000	12/01/2023
100145313		UNITED KINGDOM	GBR		03/12/2024	9.500	194,729		6,863			(4,162)	190,011	10/21/2019
100136942		BENTONVILLE	AR		11/28/2023	7.500	194,731						352,000	10/13/2023
100119899		LITTLE RIVER	SC		08/10/2023	7.625	194,741						245,000	06/09/2023
100000387		PHOENIX	AZ		09/27/2016	4.910	194,745						345,000	11/28/2020
100079211		KNOXVILLE	TN		02/24/2022	3.750	194,748						260,000	01/19/2022
100154112		VERNON ROCKVILLE	CT		07/11/2024	9.750	194,749						228,000	05/31/2024
100126898		HOUSTON	TX		08/30/2023	10.900	194,760						435,000	05/16/2022
100149541		SACRAMENTO	CA		04/26/2024	6.125	194,765						295,000	03/14/2024
100155188		MYRTLE BEACH	SC		07/19/2024	7.750	194,774						239,500	12/20/2023
100157783		DAYTON	OH		08/01/2024	8.250	194,782						250,000	06/28/2024
100102648		SHELBY TOWNSHIP	MI		06/22/2023	8.875	194,785						250,000	12/16/2022
100067931		DALLAS	GA		09/23/2021	3.875	194,806						275,000	07/28/2021
100100781		HYATTSVILLE	MD		04/28/2023	4.750	194,806						444,000	10/29/2021
100053744		WYOMING	MN		03/23/2021	4.625	194,817						272,000	01/04/2021
100100315		BELGRADE	ME		04/27/2023	6.500	194,828						280,000	12/30/2020
100109244		LOS ANGELES	CA		07/21/2023	7.250	194,841						1,650,000	06/02/2023
100139506		GARLAND	TX		12/28/2023	9.499	194,843						287,000	12/01/2023
100152731		SAN JACINTO	CA		05/22/2024	7.624	194,846						250,000	04/29/2024
100076271		BELMONT	NC		01/07/2022	3.875	194,850						255,000	10/28/2021
100100249		BERKELEY TOWNSHIP	NJ		03/17/2023	7.650	194,855						265,000	02/15/2023
100147205		ALLEN	TX		03/28/2024	7.650	194,861						318,000	02/08/2024
100154720		MESA	AZ		07/19/2024	8.750	194,863						275,000	01/08/2024
100150809		SAINT LOUIS	MO		05/08/2024	7.625	194,863						245,000	03/28/2024
100068346		MIDLOTHIAN	VA		08/25/2021	4.000	194,866						300,000	06/18/2021
100000279		SEATTLE	WA		09/27/2016	5.000	194,873						390,000	08/25/2016
100169335		SCRANTON	PA		09/27/2024	7.750	194,882						254,000	07/31/2024
100108417		NEW HAVEN	CT		05/25/2023	8.150	194,883						273,000	05/03/2023
100140050		LOCKHART	TX		01/09/2024	5.500	194,897						290,500	10/24/2023
100071572		ANNA	TX		10/14/2021	3.625	194,898						260,000	05/27/2021
100163284		HAGERSTOWN	MD		08/13/2024	8.125	194,898						270,000	07/18/2024
100133442		BAKERSFIELD	CA		10/19/2023	8.750	194,899						255,000	09/02/2023
100065588		AUSTIN	TX		07/28/2021	4.500	194,911						300,000	05/12/2021
100091069		CHICAGO	IL		01/31/2023	8.875	194,915						275,000	12/21/2022
100012662		SILVER SPRING	MD		05/25/2017	4.000	194,920						215,000	01/31/2017
100013279		OAKHURST	CA		05/25/2017	4.875	194,942						242,000	01/31/2017
100144600		FALLING WATERS	WV		03/13/2024	7.500	194,945						260,000	02/09/2024
100025540		EVANSTON	IL		09/20/2018	4.000	194,948						230,000	07/08/2021
100134989		FORT WORTH	TX		10/30/2023	8.000	194,954						285,000	10/04/2023
100029816		BEACHWOOD	NJ		10/26/2018	4.000	194,963						280,250	06/01/2018
100127943		GOODLETTSVILLE	TN		09/08/2023	7.250	194,970						325,000	09/21/2022
100148379		COLUMBIA	TN		04/12/2024	5.750	194,972						275,000	02/15/2024
100031328		RIVERSIDE	CA		03/29/2019	3.000	194,973						395,000	12/07/2018
100044286		SYOSSET	NY		08/19/2020	4.875	194,975						810,000	02/08/2024
100081010		LAS VEGAS	NV		03/18/2022	3.625	194,978						410,000	01/07/2022
100014574		VALLEJO	CA		09/27/2017	3.500	194,986						530,000	07/27/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109174		MORGAN HILL	CA		07/21/2023	7.625	195,003						800,000	07/11/2023
100145492		UNITED KINGDOM	GBR		03/12/2024	9.500	195,005		(109)			(4,199)	230,717	04/02/2020
100025777		OPA LOCKA	FL		09/20/2018	4.000	195,019						175,750	04/30/2018
100081568		HIGHLAND LAKES	NJ		03/14/2022	4.600	195,022						265,000	02/24/2022
100099744		SOUTH FALLSBURG	NY		02/28/2023	7.456	195,023						268,000	01/24/2023
100057555		EVANS	CO		06/30/2021	3.500	195,024						275,000	05/06/2021
100089740		AVENTURA	FL		12/02/2022	7.374	195,025						550,000	09/23/2022
100137541		CHARLOTTE	NC		12/08/2023	8.625	195,050						335,000	10/26/2023
100067964		CRANSTON	RI		09/23/2021	3.990	195,052						350,000	08/05/2021
100145576		UNITED KINGDOM	GBR		03/12/2024	3.050	195,054		9,380			(4,205)	225,000	04/03/2020
100140901		CLARKSVILLE	TN		02/26/2024	8.375	195,058		(56)				250,000	12/27/2023
100171293		GARLAND	TX		10/16/2024	7.000	195,060						272,000	09/11/2024
100025642		LOMPOC	CA		09/20/2018	5.375	195,066						275,405	04/30/2018
100108436		STATESVILLE	NC		05/25/2023	8.029	195,067						295,000	05/01/2023
100179907		SANFORD	NC		11/25/2024	5.750	195,069		17				280,000	08/29/2024
100167098		HOUSTON	TX		09/13/2024	7.625	195,071						250,000	06/13/2024
100127368		FARMINGDALE	NY		08/30/2023	2.875	195,072						665,000	06/04/2022
100152801		STONE MOUNTAIN	GA		05/22/2024	9.499	195,081						220,000	05/02/2024
100142103		KENNER	LA		02/29/2024	7.875	195,083						405,000	01/26/2024
100064896		HANAHAN	SC		07/14/2021	4.125	195,091						280,000	05/06/2021
100025351		SACRAMENTO	CA		09/20/2018	4.000	195,091						232,750	04/30/2018
100102694		NORTHBROOK	IL		06/22/2023	8.625	195,101						317,000	10/25/2022
100132536		MONTVILLE	NJ		11/03/2023	7.750	195,101						465,000	06/29/2023
100112227		GILBERT	AZ		06/29/2023	4.720	195,104						685,000	05/16/2022
100082792		KATWIJK	NLD		04/27/2022	3.500	195,126					(12,830)	314,000	12/01/2023
100165359		YUKON	OK		08/29/2024	8.750	195,134						215,000	08/01/2024
100173537		LACKAWANNA	NY		10/29/2024	7.875	195,136						248,000	09/16/2024
100139660		AUBURN	CA		12/28/2023	8.999	195,140						275,000	12/06/2023
100068141		WARWICK	RI		08/25/2021	3.625	195,142						285,000	06/29/2021
100158669		SAN ANTONIO	TX		07/10/2024	6.125	195,143						275,000	04/25/2024
100141243		CARTERSVILLE	GA		01/30/2024	8.875	195,148						270,000	11/29/2023
100103146		DETROIT	MI		04/21/2023	8.809	195,151						255,000	03/21/2023
100152806		LAS VEGAS	NV		05/22/2024	7.999	195,158						237,000	04/29/2024
100079957		TOMBALL	TX		04/25/2022	4.000	195,159						292,000	01/27/2022
100045803		NEWTON	NJ		11/25/2020	4.625	195,177						270,750	08/31/2020
100141521		TALLAHASSEE	FL		01/30/2024	11.125	195,182						215,000	12/22/2023
100139550		WESTLAND	MI		12/28/2023	9.125	195,186						236,000	12/08/2023
100057911		FORT WORTH	TX		06/30/2021	3.374	195,187						260,000	05/06/2021
100139391		SCRANTON	PA		12/28/2023	9.270	195,196						255,000	11/06/2023
100055561		VINELAND	NJ		03/23/2021	4.000	195,196						200,000	01/05/2021
100148324		MORRISTOWN	AZ		04/12/2024	7.500	195,199						260,000	01/03/2024
100116699		KATY	TX		07/20/2023	4.000	195,199						360,000	03/01/2024
100165937		COLUMBUS	OH		09/06/2024	7.499	195,209						245,000	08/19/2024
100140204		IRVING	TX		01/11/2024	10.000	195,221						296,000	11/21/2023
100142000		SCHAUMBURG	IL		02/29/2024	7.875	195,221						276,000	01/29/2024
100142466		BOCA RATON	FL		03/08/2024	7.625	195,224						690,000	01/29/2024
100091346		CABO SAN LUCAS	MEX		01/17/2023	8.393	195,235						327,759	01/17/2023
100025812		LAS VEGAS	NV		09/20/2018	5.000	195,250						205,105	04/30/2018
100139447		MIDDLEBORO	MA		12/28/2023	8.499	195,260						430,000	11/30/2023
100166299		WEST CHESTER	OH		10/23/2024	8.000	195,285		(15)				248,000	09/23/2024
100144707		UNITED KINGDOM	GBR		03/12/2024	3.640	195,289		8,793			(4,275)	195,000	12/20/2019
100091231		ORLANDO	FL		01/31/2023	9.125	195,294						258,000	12/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012838		SALINAS	CA		05/25/2017	4.750	195,296						325,000	01/31/2017
100181250		HOUSTON	TX		12/06/2024	6.625	195,305		12				287,000	11/12/2024
3500110806		LONGWOOD	FL		11/27/2024	8.133	195,305						1,425,000	09/19/2024
100112487		HIGHLAND MILLS	NY		06/29/2023	5.750	195,321						632,000	05/15/2022
100025345		MIAMI	FL		09/20/2018	4.625	195,323						195,605	04/30/2018
100112995		LACEY	WA		06/29/2023	4.125	195,325						589,000	05/15/2022
100147301		AMERSFOORT	NLD		03/27/2024	5.600	195,333						270,000	02/26/2024
100089266		MACHESNEY PARK	IL		01/26/2023	9.500	195,340						282,000	10/26/2022
100145145		UNITED KINGDOM	GBR		03/12/2024	9.500	195,342		7,999			(4,269)	195,000	11/21/2019
100167880		KATY	TX		09/20/2024	6.999	195,357						300,000	08/19/2024
100171774		JAMESTOWN	ND		10/17/2024	7.625	195,357						254,000	08/22/2024
100071965		DES PLAINES	IL		10/29/2021	4.990	195,364						240,000	09/28/2021
100017877		HILO	HI		05/30/2018	4.750	195,364						400,000	02/05/2018
100116480		KISSIMMEE	FL		07/20/2023	4.375	195,379						445,000	03/01/2024
100135900		DENVER	CO		11/13/2023	8.499	195,403						435,000	10/16/2023
100031856		RIALTO	CA		03/29/2019	3.125	195,423						385,000	12/07/2018
100166399		JONESBORO	GA		10/24/2024	7.250	195,424						245,000	09/16/2024
100174846		LAFAYETTE	IN		10/31/2024	9.125	195,449						312,500	04/25/2024
100045983		PETERSBURG	VA		11/25/2020	10.730	195,455						188,100	08/31/2020
3500112222		ABINGDON	MD		11/27/2024	8.440	195,460						1,200,000	10/23/2024
100133813		OCALA	FL		10/20/2023	7.875	195,468						245,000	09/28/2023
100081255		LEBANON	TN		03/18/2022	3.125	195,468						305,000	12/29/2021
100173921		VIRGINIA BEACH	VA		10/31/2024	6.750	195,469						255,000	09/17/2024
100110032		TAMARAC	FL		06/23/2023	8.624	195,479		(4)				302,000	05/24/2023
100158105		MARTINEZ	GA		07/09/2024	6.625	195,480						267,000	04/29/2024
100175611		PHOENIX	AZ		11/12/2024	5.999	195,501		16				350,000	10/22/2024
100135901		ARLINGTON	WA		11/13/2023	8.250	195,510						500,000	08/11/2023
100174063		MYRTLE BEACH	SC		10/31/2024	8.500	195,515						255,000	07/22/2024
100185180		ARAB	AL		12/20/2024	6.999	195,518		(9)				280,000	11/27/2024
100078595		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	195,524					(12,857)	245,025	12/01/2023
100130246		COLUMBIA	SC		09/28/2023	8.250	195,533						305,800	08/14/2023
100174817		KANSAS CITY	MO		10/31/2024	7.625	195,535						294,000	04/15/2024
100186764		HALETHORPE	MD		12/31/2024	6.750	195,560		37				267,000	08/16/2024
100090910		ST AUGUSTINE	FL		01/31/2023	6.875	195,579						261,000	10/12/2022
100151792		CLEVELAND	OH		05/10/2024	7.750	195,582						254,000	03/22/2024
100048996		BALTIMORE	MD		11/20/2020	4.625	195,584						394,250	07/31/2020
100126888		PALM BAY	FL		08/30/2023	7.375	195,588						421,000	05/16/2022
3500110000		GREER	SC		11/15/2024	8.238	195,590						2,850,000	09/03/2024
100146997		ATHENS	PA		03/27/2024	7.875	195,602						289,000	12/21/2023
100147239		HAMILTON	NJ		03/28/2024	7.680	195,606						300,000	02/26/2024
100088262		BALTIMORE	MD		10/17/2022	7.208	195,608						260,000	09/16/2022
100149441		LIBERTY HILL	TX		04/24/2024	6.125	195,609						390,000	03/01/2024
100117056		SARASOTA	FL		07/20/2023	5.500	195,612						470,000	03/01/2024
100164654		FLORENCE	AL		08/23/2024	10.375	195,615						326,000	07/09/2024
100057662		WYLIE	TX		06/30/2021	3.625	195,623						275,000	05/07/2021
100057697		NORTH RICHLAND HILLS	TX		06/30/2021	4.375	195,639						270,000	04/21/2021
100147159		UNITED KINGDOM	GBR		03/27/2024	7.040	195,640					(1,844)	220,000	03/22/2024
100141599		RAYTOWN	MO		01/30/2024	10.499	195,650						252,000	01/08/2024
100120493		CORINNA	ME		08/18/2023	7.875	195,670						285,000	07/18/2023
100152305		SAINT AUGUSTINE	FL		05/17/2024	5.500	195,674						340,000	03/25/2024
100090051		SANTA ROSA	CA		01/13/2023	7.500	195,679						1,050,000	11/21/2022
100155207		MCSHERRYSTOWN	PA		07/19/2024	9.375	195,680						240,000	08/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080998		DENVER	CO		03/18/2022	3.874	195,680						840,000	01/21/2022
100032048		INGLEWOOD	CA		03/29/2019	3.125	195,682						500,000	12/08/2018
100161308		BRIDGEWATER	NJ		07/25/2024	7.625	195,690						445,000	05/25/2024
100148355		OKLAHOMA CITY	OK		04/12/2024	5.750	195,691						278,000	02/06/2024
100140054		BROOKLINE	MA		01/09/2024	7.624	195,699						775,000	11/09/2023
100117037		DALLAS	TX		07/20/2023	6.125	195,721						330,000	03/01/2024
100142813		FORNEY	TX		02/08/2024	8.625	195,723						267,000	12/21/2023
100079666		HOLLYWOOD	FL		04/08/2022	4.500	195,724						310,000	01/12/2022
100079687		HOLLYWOOD	FL		04/08/2022	4.500	195,727						308,000	01/12/2022
100065616		PHOENIX	AZ		07/28/2021	4.375	195,737						408,000	06/03/2021
100185569		EAGLE RIVER	WI		12/20/2024	7.990	195,740		(6)				385,000	10/11/2024
100031447		REDLANDS	CA		03/29/2019	3.500	195,744						359,900	12/10/2018
100088138		ELKO	NV		10/25/2022	8.625	195,747						270,000	09/13/2022
100091893		SCHIEDAM/VLAARDINGEN	NLD		01/27/2023	4.660	195,747						350,000	12/01/2023
100089700		DEN HAAG	NLD		11/29/2022	5.200	195,747						275,000	12/01/2023
100082018		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550	195,747						240,868	12/01/2023
100083359		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500	195,747						240,649	12/01/2023
100082021		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550	195,747						240,868	12/01/2023
100089714		ZUTPHEN	NLD		11/29/2022	5.600	195,747						270,000	12/01/2023
100149021		OXON HILL	MD		04/19/2024	9.875	195,764						273,000	03/08/2024
100060064		BENTONVILLE	AR		06/25/2021	3.750	195,766						260,000	04/05/2021
100120487		SPRING	TX		08/18/2023	7.375	195,770						335,000	07/26/2023
100162647		NEW BRAUNFELS	TX		08/12/2024	5.750	195,788						288,000	05/13/2024
100178388		SUMMIT	NY		11/21/2024	7.499	195,791		(19)				264,000	10/15/2024
100146702		STOCKTON	CA		03/20/2024	7.625	195,794						620,000	02/23/2024
100176527		FORT WORTH	TX		11/15/2024	6.499	195,799		(2)				265,000	10/04/2024
100100213		WATERBURY	CT		03/17/2023	7.871	195,804						260,000	02/21/2023
100172333		WALLED LAKE	MI		10/23/2024	7.875	195,808						290,000	09/17/2024
100091210		OCALA	FL		01/31/2023	9.250	195,809						340,000	12/06/2022
100080382		SAN DIEGO	CA		04/14/2022	4.000	195,812						260,000	02/03/2022
100044216		RIVERSIDE	CA		08/19/2020	3.000	195,834						400,900	12/24/2019
100026960		RIALTO	CA		09/26/2018	4.875	195,837						380,000	06/14/2018
100088978		HALLANDALE BEACH	FL		11/15/2022	7.875	195,852						280,000	10/18/2022
100107904		EL PASO	TX		06/29/2023	8.000	195,858						280,000	05/23/2023
100026537		FAIRFIELD	CA		09/26/2018	4.625	195,864						299,000	06/13/2018
100137291		UNITED KINGDOM	GBR		11/28/2023	7.590	195,866					(3,415)	350,000	12/01/2023
100186310		LITTLEROCK	CA		12/30/2024	6.874	195,870						499,000	10/23/2024
100112029		ATCO	NJ		06/29/2023	4.625	195,873						310,000	06/05/2022
100164098		BEDFORD	TX		08/21/2024	7.125	195,899		7				247,000	07/30/2024
100164462		AURORA	IL		08/21/2024	7.500	195,901						258,000	07/08/2024
100146727		BELL	CA		03/20/2024	7.499	195,901						740,000	02/21/2024
100168350		OCEAN ISLE BEACH	NC		09/25/2024	5.990	195,905						268,000	07/23/2024
100070519		ONTARIO	CA		09/23/2021	3.625	195,913						579,000	06/24/2021
100091255		LEHIGH ACRES	FL		01/31/2023	7.999	195,926						400,000	12/15/2022
100128209		HENDERSON	NV		09/18/2023	7.125	195,928						570,000	06/26/2023
100159679		LINCOLN	NE		08/23/2024	8.125	195,928						245,000	07/16/2024
100053714		POESTENKILL	NY		03/23/2021	8.976	195,930						160,000	01/05/2021
100101677		MARQUETTE	MI		04/26/2023	7.125	195,931						247,000	03/27/2023
100026576		TEMECULA	CA		09/26/2018	3.375	195,934						365,000	06/14/2018
100029428		SAN DIEGO	CA		10/26/2018	4.750	195,941						370,500	06/03/2018
100161925		CRANDALL	TX		07/31/2024	7.999	195,954						255,000	07/05/2024
100025274		LAS VEGAS	NV		09/20/2018	3.875	195,955						266,950	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100053914		MENOMONEE FALLS	WI		03/23/2021	3.625	195,970						270,000	01/05/2021
100127712		ROGERS	AR		09/08/2023	8.749	195,971						293,000	07/03/2023
100013352		LAUREL	DE		05/25/2017	4.000	195,971						275,000	07/14/2020
100081438		ZEBULON	NC		03/18/2022	3.625	195,975						268,000	12/21/2021
100130047		RIO RANCHO	NM		09/27/2023	8.347	195,979						295,000	08/22/2023
100185896		OCALA	FL		12/26/2024	7.875	195,987		(3)				245,000	12/05/2024
100000601		IRWIN	PA		09/27/2016	4.500	195,987						330,000	08/26/2016
100068451		PUEBLO	CO		08/25/2021	4.000	195,995						275,000	06/21/2021
100029691		CARSON	CA		10/26/2018	3.875	195,999						562,400	06/04/2018
100152299		SAN ANTONIO	TX		05/17/2024	5.750	196,000						280,000	03/19/2024
100155963		MINNEAPOLIS	MN		06/18/2024	8.500	196,008						240,000	04/26/2024
100060232		BRICK	NJ		06/25/2021	4.250	196,013						275,000	04/15/2021
100144009		LA PORTE	TX		02/29/2024	7.999	196,015						235,000	02/06/2024
100158489		TERRYVILLE	CT		07/10/2024	7.750	196,017						390,000	04/26/2024
3340072215		PATERSON	NJ		04/30/2024	9.890	196,020						1,212,000	02/27/2024
3340072684		COMPTON	CA		04/05/2024	9.088	196,020						1,120,000	03/14/2024
3340091939		WILLINGBORO	NJ		12/30/2024	8.559	196,020						810,000	11/29/2024
100087997		CHESTER	NH		10/25/2022	7.375	196,021						675,000	09/22/2022
100067528		LOCKHART	TX		09/23/2021	4.490	196,037						285,000	07/23/2021
100081050		KATY	TX		03/18/2022	3.499	196,046						285,000	01/12/2022
100048424		LOS LUNAS	NM		11/20/2020	6.500	196,048						301,150	07/31/2020
100079879		HOUSTON	TX		04/08/2022	5.125	196,049						303,700	01/20/2022
100068231		PHOENIX	AZ		08/25/2021	3.375	196,053						260,000	07/22/2021
100127094		HOFFMAN ESTATES	IL		08/30/2023	4.000	196,054		4,008				660,000	08/03/2023
100086646		DORAL	FL		09/30/2022	8.250	196,058						256,000	08/26/2022
100143004		NORTH CHARLESTON	SC		02/12/2024	7.624	196,060						295,000	01/16/2024
100186633		WHEELING	IL		12/30/2024	7.375	196,064						275,000	11/14/2024
100044059		RIALTO	CA		08/19/2020	4.870	196,068						304,000	01/20/2020
100090562		HOOGEVEEN	NLD		12/28/2022	5.050	196,068					(12,892)	255,000	12/01/2023
100029541		COMPTON	CA		10/26/2018	4.000	196,070						465,500	06/03/2018
100012680		RENO	NV		05/25/2017	4.000	196,074						235,000	01/31/2017
100050194		PORT SAINT LUCIE	FL		11/20/2020	3.625	196,077						217,550	07/31/2020
100160394		COLUMBUS	GA		09/06/2024	7.875	196,077						242,000	08/05/2024
100141312		MISSION	TX		01/30/2024	8.250	196,084						270,000	12/04/2023
100110127		HOWELL	NJ		06/29/2023	8.750	196,087						299,000	05/25/2023
100182326		EDISON	NJ		12/12/2024	7.000	196,091		(1)				370,000	11/08/2024
100101694		NORTH PORT	FL		03/31/2023	9.500	196,092						300,000	03/14/2023
100031889		MIAMI LAKES	FL		03/29/2019	4.500	196,094						365,000	12/08/2018
100141045		DOUGLASVILLE	GA		02/20/2024	7.750	196,102						296,000	01/18/2024
100117376		CORINTH	TX		07/20/2023	4.375	196,105						364,000	03/01/2024
100134562		WOODBRIDGE	VA		10/30/2023	7.249	196,118						285,000	09/22/2023
100030739		PLUMAS LAKE	CA		04/09/2019	3.000	196,126						346,750	10/06/2018
100099979		HERNDON	VA		03/28/2023	8.250	196,133						380,000	02/28/2023
100174961		DELRAY BEACH	FL		10/31/2024	7.875	196,147						230,000	05/31/2024
100057840		N MIDDLETOWN	NJ		06/30/2021	3.500	196,155						260,000	05/07/2021
100161860		CEDARVILLE	NJ		07/31/2024	7.700	196,158						275,000	06/06/2024
100081360		CAROLINA BEACH	NC		03/18/2022	3.500	196,160						285,000	10/20/2021
100081465		FAYETTEVILLE	AR		03/18/2022	3.374	196,165						290,000	02/03/2022
100150565		PAPILLION	NE		05/03/2024	6.500	196,167						270,000	01/03/2024
100060065		TUCSON	AZ		06/25/2021	4.000	196,169						290,000	04/16/2021
100045193		AVONDALE	AZ		11/25/2020	3.875	196,191						246,905	08/31/2020
100154580		BALTIMORE	MD		06/14/2024	8.750	196,198		706				255,000	04/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151892		HOUSTON	TX		05/10/2024	9.499	196,215						235,000	04/23/2024
100044231		CATHEDRAL CITY	CA		08/19/2020	4.970	196,226						260,300	01/22/2020
100032000		LA PUENTE	CA		03/29/2019	3.500	196,233						458,000	12/09/2018
100128889		NORTH CHARLESTON	SC		09/21/2023	8.125	196,243						274,000	08/03/2023
100054742		RIVERSIDE	IL		03/23/2021	5.125	196,249						255,000	01/05/2021
100130034		ARLINGTON	TX		09/27/2023	7.305	196,249						391,000	08/23/2023
100102461		DAVENPORT	FL		06/07/2023	6.875	196,252						255,000	07/15/2022
100153041		SEAGOVILLE	TX		06/27/2024	8.000	196,254						255,000	05/21/2024
100075934		COLLEGE PARK	GA		01/07/2022	3.374	196,255						300,000	11/23/2021
100091169		BRANSON WEST	MO		01/31/2023	6.625	196,258						265,000	10/12/2022
100000492		PERRIS	CA		09/27/2016	4.750	196,267		3,427				255,000	10/10/2017
100152717		TALLAHASSEE	FL		05/17/2024	6.500	196,267						324,000	03/27/2024
100128269		COLORADO SPRINGS	CO		09/14/2023	8.250	196,276						380,000	08/09/2023
100100969		GREENSBORO	NC		04/28/2023	6.125	196,295						260,000	11/22/2021
100150654		DECATUR	GA		05/06/2024	7.125	196,297						270,000	03/08/2024
100100769		WILLINGBORO	NJ		04/28/2023	7.875	196,301						259,900	10/13/2021
100136238		PADUCAH	KY		11/20/2023	6.624	196,303						277,000	10/02/2023
100078952		WILMINGTON	DE		02/24/2022	3.875	196,315						275,000	01/06/2022
100164114		ATLANTA	GA		08/21/2024	7.499	196,317						271,000	07/29/2024
100068405		COLORADO SPRINGS	CO		08/25/2021	4.750	196,320						325,000	06/30/2021
100068014		SUN CITY WEST	AZ		09/23/2021	3.625	196,322						324,000	08/13/2021
100117593		HAINES CITY	FL		07/20/2023	7.500	196,325						385,000	03/01/2024
100107934		LAKE HAVASU CITY	AZ		06/29/2023	8.500	196,327						245,000	05/12/2023
100132610		WILLIAMSBURG	VA		11/03/2023	7.625	196,327						308,000	07/13/2023
100133826		RACINE	WI		10/20/2023	8.375	196,337						253,000	09/26/2023
3310050478		CHILLICOTHE	OH		04/27/2023	8.050	196,348						1,637,000	12/20/2022
100157899		OCALA	FL		07/09/2024	5.990	196,349						254,000	04/05/2024
100055459		SOUTH CHESTERFIELD	VA		03/23/2021	6.500	196,353						365,000	01/04/2021
100057894		NEWTON	NJ		06/30/2021	4.250	196,361						270,000	04/26/2021
100138334		CHARLOTTE	NC		12/18/2023	7.625	196,371						375,000	11/06/2023
100151903		REYNOLDSBURG	OH		07/10/2024	10.750	196,376						231,000	05/23/2024
3340083799		OCEAN GATE	NJ		10/10/2024	8.425	196,376						1,070,000	08/26/2024
100185965		JOLIET	IL		12/26/2024	8.250	196,388		(2)				240,000	12/10/2024
100057612		NEW BRAUNFELS	TX		06/30/2021	4.250	196,397						300,000	05/10/2021
100151881		CLINTON	MD		05/10/2024	8.375	196,397						305,000	04/15/2024
100116096		KATY	TX		07/20/2023	4.750	196,399						340,000	03/01/2024
100117590		KATY	TX		07/20/2023	6.875	196,424						406,000	03/01/2024
100133192		SUGAR HILL	GA		11/29/2023	7.625	196,429						375,000	10/16/2023
100047187		WANTAGH	NY		11/20/2020	3.000	196,431						438,188	07/31/2020
100100072		KATY	TX		03/28/2023	9.750	196,435						292,000	03/06/2023
100119729		RACINE	WI		08/08/2023	8.161	196,435						245,000	07/06/2023
100071567		KNOXVILLE	TN		10/14/2021	3.750	196,437						263,000	05/05/2021
100081517		FREDERICKSBURG	VA		03/18/2022	3.250	196,438						300,000	01/18/2022
100049819		ROSELLE	NJ		11/20/2020	3.875	196,438						264,100	07/31/2020
100110361		SACRAMENTO	CA		06/30/2023	7.625	196,444						340,000	05/17/2023
100054328		CHICAGO	IL		03/23/2021	3.877	196,446						245,000	01/01/2021
100134261		PENNSAUKEN	NJ		10/27/2023	8.500	196,449						289,000	08/28/2023
100053371		NAPLES	FL		03/23/2021	8.125	196,450						740,000	01/03/2021
100028241		BIRMINGHAM	AL		10/26/2018	5.000	196,468						280,250	06/22/2018
100115414		KNOXVILLE	TN		07/17/2023	9.125	196,470						212,000	06/06/2023
100113835		GLENN DALE	MD		06/29/2023	3.875	196,480						700,000	06/05/2022
100143310		KNOXVILLE	TN		02/16/2024	7.250	196,483						250,000	12/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091235		ORLANDO	FL		01/31/2023	9.625	196,485						253,000	12/13/2022
100114478		BETHEL	CT		06/29/2023	4.125	196,490						393,000	05/16/2022
100165951		OCALA	FL		09/06/2024	7.125	196,501		11				250,000	08/13/2024
100134499		SHELTON	CT		10/30/2023	7.999	196,504						260,000	10/02/2023
100138214		HOUSTON	TX		12/14/2023	8.750	196,506						340,000	11/08/2023
100116080		ROYSE CITY	TX		07/20/2023	4.500	196,508						330,000	03/01/2024
100031165		STOCKTON	CA		03/29/2019	3.625	196,508						255,000	12/10/2018
100017457		PANAMA CITY	FL		04/26/2018	6.250	196,510						390,000	12/31/2017
100169436		CHESAPEAKE	VA		09/30/2024	7.125	196,517		(30)				255,000	05/17/2024
100031783		HIGHLAND	CA		03/29/2019	4.250	196,518						445,000	09/17/2018
100088832		CHARLOTTE	NC		11/15/2022	8.125	196,531						376,000	10/12/2022
100170045		HOMESTEAD	FL		11/08/2024	8.250	196,532		(28)				250,000	10/22/2024
100144856		UNITED KINGDOM	GBR		03/12/2024	3.490	196,534					(4,299)	265,000	02/19/2020
100053431		NORMAL	IL		03/23/2021	4.875	196,538						300,000	01/08/2021
100087446		WINTER PARK	FL		10/25/2022	5.500	196,541						303,000	03/16/2022
100152450		CHARLESTON	SC		05/17/2024	5.875	196,559						320,000	04/05/2024
100113208		SALISBURY	MD		06/29/2023	6.750	196,559						275,000	06/03/2022
100029618		LOS ANGELES	CA		10/26/2018	4.500	196,562						342,000	06/01/2018
100081833		HAMDEN	CT		04/27/2022	7.250	196,569						256,000	04/08/2022
100134978		LEESBURG	FL		10/30/2023	8.625	196,573						285,000	10/06/2023
100153952		HOUSTON	TX		06/05/2024	8.750	196,576						305,000	05/17/2024
100048665		ELK GROVE	CA		11/20/2020	5.000	196,581						422,750	07/31/2020
100147900		COLLEGE STATION	TX		04/08/2024	5.250	196,591						295,000	01/30/2024
100054665		HOLLYWOOD	SC		03/23/2021	5.875	196,592						405,000	01/06/2021
100159342		HOUSTON	TX		07/15/2024	5.990	196,593						311,000	04/30/2024
100013579		RIVERSIDE	CA		05/25/2017	4.000	196,594						311,000	01/31/2017
100088795		MUNCIE	IN		11/15/2022	7.625	196,596						275,000	10/17/2022
100176592		CHICAGO	IL		11/15/2024	8.250	196,599		(24)				250,000	08/21/2024
100048800		GERMANTOWN	MD		11/20/2020	4.625	196,602						270,750	07/31/2020
100080975		MEDFORD	OR		03/18/2022	3.750	196,612						398,500	01/14/2022
100173601		UNITED KINGDOM	GBR		10/29/2024	6.640	196,618					(7,650)	220,000	09/27/2024
100150855		LIBBY	MT		05/08/2024	7.125	196,624						281,000	03/04/2024
100143060		HIALEAH	FL		02/14/2024	9.250	196,631						266,000	01/19/2024
100151540		BRYAN	TX		05/10/2024	6.500	196,642						258,800	03/19/2024
100081286		DUNEDIN	FL		03/18/2022	3.500	196,657						426,000	12/22/2021
100068432		LAKELAND	FL		08/25/2021	3.625	196,657						302,000	06/29/2021
100147963		BETHLEHEM	GA		04/08/2024	7.250	196,670						255,000	02/08/2024
100053912		CHINO	CA		03/23/2021	4.000	196,673						255,000	01/02/2021
100157873		GREER	SC		07/09/2024	6.625	196,677						321,000	03/29/2024
100012874		ORLANDO	FL		05/25/2017	4.875	196,694						250,000	01/31/2017
100139718		UNITED KINGDOM	GBR		12/18/2023	6.290	196,699					(3,383)	330,000	10/13/2023
100011867		WESTON	FL		03/08/2017	5.000	196,700						355,000	09/02/2016
100173529		BALTIMORE	MD		10/29/2024	7.875	196,709						250,000	09/09/2024
100100053		HONOLULU	HI		03/28/2023	9.000	196,714						275,000	02/07/2023
100144486		HOUSTON	TX		04/26/2024	8.250	196,717						245,000	03/14/2024
100057529		CONVERSE	TX		06/30/2021	4.000	196,717						279,000	04/15/2021
100100768		SPRING	TX		04/28/2023	7.625	196,730						270,000	09/30/2021
100164115		DECATUR	GA		08/21/2024	7.499	196,734						272,000	07/29/2024
100116707		ANNA	TX		07/20/2023	4.375	196,760						355,000	03/01/2024
100115393		JACKSONVILLE	FL		07/17/2023	7.499	196,767						285,000	06/13/2023
100141375		KATY	TX		01/30/2024	8.500	196,772						263,000	12/20/2023
100060284		BUDA	TX		06/25/2021	3.875	196,774						260,000	03/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158245		UNITED KINGDOM	GBR		07/09/2024	3.340	196,774		5,332			(4,260)	211,500	09/29/2021
100181200		BEL AIRE	KS		12/06/2024	6.375	196,774		10				300,000	11/14/2024
100156023		NEWBURGH	NY		06/18/2024	7.875	196,777						250,000	04/29/2024
100088544		AMSTERDAM/AMSTELVEEN	NLD		10/27/2022	4.700	196,783					(12,939)	380,000	12/01/2023
100103336		DEN HAAG	NLD		04/28/2023	5.410	196,783					(12,939)	316,083	12/01/2023
100086329		TILBURG	NLD		08/29/2022	4.350	196,783					(12,939)	315,000	12/01/2023
100077934		LELYSTAD	NLD		12/29/2021	3.450	196,783					(12,939)	246,635	12/01/2023
100180832		EINDHOVEN	NLD		11/27/2024	5.700	196,783					(3,933)	625,000	11/01/2024
100160011		HIGH SPRINGS	FL		08/16/2024	7.875	196,791						339,000	06/07/2024
100176894		GREENVILLE	SC		11/15/2024	7.125	196,807		(1)				260,000	08/29/2024
100179741		ROSHARON	TX		11/21/2024	5.750	196,809		25				291,000	09/13/2024
100055704		RIVERSIDE	CA		03/23/2021	4.500	196,810						375,000	01/01/2021
100127945		MURFREESBORO	TN		09/08/2023	6.000	196,819						385,000	08/26/2022
100169540		PANDORA	OH		09/30/2024	7.990	196,825		(28)				239,000	06/21/2024
100164583		CONCORD	NC		08/21/2024	5.990	196,832						349,000	06/25/2024
100186011		LARGO	FL		12/27/2024	7.125	196,835		(1)				596,000	09/12/2024
100133890		SURPRISE	AZ		11/29/2023	7.375	196,837						590,000	09/26/2023
100127310		HOUSTON	TX		08/30/2023	2.875	196,851						430,000	06/02/2022
100081139		PLANO	TX		03/18/2022	2.990	196,875						323,000	01/11/2022
100170394		BRENHAM	TX		10/09/2024	6.999	196,879						265,000	09/06/2024
100182085		LITTLE RIVER	SC		12/12/2024	6.125	196,880		7				286,000	10/10/2024
100147638		BELTON	TX		04/04/2024	7.625	196,880						295,000	03/06/2024
100026477		KERMAN	CA		09/26/2018	4.850	196,888						269,000	06/15/2018
100127973		MEMPHIS	TN		09/08/2023	6.500	196,897						271,000	07/20/2022
100129345		DENTON	TX		09/25/2023	7.990	196,914						416,000	08/18/2023
100068483		CHEYENNE	WY		08/25/2021	4.750	196,922						340,000	07/08/2021
100119372		LAS VEGAS	NV		07/31/2023	5.750	196,932						336,000	05/09/2023
100086650		SAINT CLOUD	FL		09/30/2022	7.875	196,937						268,000	08/29/2022
100045265		PARKER	AZ		11/25/2020	5.000	196,937						374,500	11/04/2022
100162917		ST. LOUIS	MO		08/12/2024	7.370	196,943						270,000	06/27/2024
100083654		AURORA	CO		06/23/2022	7.125	196,944						400,000	03/24/2022
100100864		WATERBURY	CT		04/28/2023	7.875	196,944						265,000	12/29/2021
100115043		GALVESTON	TX		07/14/2023	7.250	196,957						309,000	05/22/2023
100156635		NEW WILMINGTON	PA		06/24/2024	7.500	196,967						250,000	05/09/2024
100088337		TAYLORS	SC		01/06/2023	9.625	196,974						270,000	10/25/2022
100091988		DETROIT	MI		02/09/2023	8.523	196,986						283,000	01/18/2023
100049107		HIALEAH	FL		11/20/2020	4.125	196,987						187,150	07/31/2020
100100707		NORTH CHARLESTON	SC		04/28/2023	5.625	196,989						285,000	09/15/2021
100079082		OKLAHOMA CITY	OK		02/24/2022	4.000	196,994						275,000	01/18/2022
100084650		HERMISTON	OR		08/02/2022	6.875	197,005						690,000	06/29/2022
100153675		FORT MYERS	FL		05/31/2024	8.125	197,007						240,000	04/10/2024
100044531		RIVERSIDE	CA		11/19/2020	3.750	197,012						294,500	01/19/2020
100186508		HILTON	NY		12/30/2024	7.500	197,023						245,000	11/04/2024
100178492		BOCA RATON	FL		11/21/2024	8.874	197,024						242,000	09/11/2024
100159945		KISSIMMEE	FL		08/16/2024	7.990	197,025						269,000	05/08/2024
100113905		KISSIMMEE	FL		06/29/2023	5.000	197,025						448,000	05/14/2022
100178334		FRUITLAND PARK	FL		11/19/2024	6.499	197,028		7				285,000	10/29/2024
100158063		HAMMOND	LA		07/09/2024	7.125	197,031						298,000	04/19/2024
100131679		SMYRNA	TN		10/06/2023	6.500	197,032						323,000	06/22/2022
100111834		VALLEY STREAM	NY		06/29/2023	7.000	197,036						520,000	06/01/2022
100126416		FORT LAUDERDALE	FL		08/30/2023	7.410	197,038						325,000	07/24/2023
100103163		TRUCKSVILLE	PA		04/21/2023	7.850	197,058						280,000	03/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176793		GREENWOOD	SC		11/15/2024	7.250	197,064						235,000	09/25/2024
100136876		MESQUITE	TX		11/27/2023	7.375	197,066						305,000	10/24/2023
100164675		KREMMLING	CO		08/23/2024	8.375	197,079						741,000	07/16/2024
100013047		MIAMI	FL		05/25/2017	4.500	197,082						304,000	01/31/2017
100067971		HARKER HEIGHTS	TX		09/23/2021	3.990	197,083						271,300	07/08/2021
100067912		VERO BEACH	FL		09/23/2021	4.500	197,091						313,000	07/30/2021
100134007		CLARKSVILLE	TN		10/25/2023	8.591	197,094						282,000	09/08/2023
100107890		MOUNT PLEASANT	SC		06/29/2023	8.500	197,098						304,000	05/17/2023
3340078375		NORTH PORT	FL		07/29/2024	9.208	197,106						720,000	06/10/2024
100133887		NILES	IL		11/29/2023	8.125	197,108						530,000	10/04/2023
100156008		CHARLOTTE	NC		06/18/2024	8.125	197,113						255,000	04/26/2024
100067775		VIRGINIA BEACH	VA		09/23/2021	4.375	197,113						277,000	06/29/2021
100103859		PHILADELPHIA	PA		05/10/2023	7.552	197,123						300,000	04/03/2023
100067822		LEES SUMMIT	MO		09/23/2021	4.250	197,124						290,000	07/20/2021
100157749		MONTEBELLO	CA		07/02/2024	9.500	197,126						942,000	05/29/2024
100057706		GRESHAM	OR		06/30/2021	3.999	197,131						370,000	05/12/2021
100164797		SAN ANTONIO	TX		08/26/2024	5.990	197,136						305,000	05/23/2024
100054944		MIDDLE ISLAND	NY		03/23/2021	3.917	197,143						310,000	12/31/2020
100153404		SOUTH HOLLAND	IL		05/30/2024	7.750	197,148						300,000	04/30/2024
100081350		GEORGETOWN	TX		03/18/2022	3.750	197,152						469,000	12/31/2021
100013933		BAKERSFIELD	CA		05/25/2017	4.500	197,164						249,000	01/31/2017
100127037		GLEN BURNIE	MD		08/30/2023	6.500	197,182						380,000	05/15/2022
100024667		LAPORTE	CO		09/20/2018	5.125	197,184						532,950	04/30/2018
100136744		TRENTON	NJ		11/27/2023	9.230	197,184						300,000	10/31/2023
100076490		POMPANO BEACH	FL		12/21/2021	4.999	197,184						266,000	11/22/2021
100055699		SANTA ROSA BEACH	FL		03/23/2021	4.625	197,208						265,000	01/05/2021
100115060		AUBURN	CA		07/14/2023	6.500	197,209						428,000	05/17/2023
100185311		GOLDTHWAITE	TX		12/20/2024	6.125	197,214		5				274,500	08/12/2024
100109254		RACINE	WI		07/21/2023	8.875	197,226		(48)				258,560	05/31/2023
100100301		BROOKSVILLE	FL		03/24/2023	8.875	197,236						370,000	01/13/2023
100149098		DEL VALLE	TX		04/19/2024	9.250	197,238						310,000	03/13/2024
100013663		FREMONT	NH		05/25/2017	4.125	197,239						240,000	01/31/2017
100031263		HESPERIA	CA		03/29/2019	2.000	197,239						299,000	12/07/2018
100162010		BALTIMORE	MD		07/31/2024	8.625	197,241						260,000	06/21/2024
100154886		BETHLEHEM	PA		07/19/2024	7.125	197,244						285,000	03/15/2024
100081055		AUSTIN	TX		03/18/2022	3.374	197,245						590,000	01/19/2022
100102590		BECHTELSVILLE	PA		06/07/2023	6.999	197,257						450,000	08/05/2022
100161993		MIAMI	FL		07/31/2024	7.875	197,259						260,000	06/20/2024
100167485		MILWAUKEE	WI		10/31/2024	8.000	197,280						235,000	09/26/2024
100152506		HAMPTON	GA		05/17/2024	6.500	197,280						338,000	03/08/2024
100030351		COVINA	CA		12/20/2018	3.375	197,280						528,000	09/30/2018
100068367		ATLANTA	GA		08/25/2021	4.375	197,283						290,000	06/22/2021
100180522		CLARKSVILLE	TN		11/26/2024	6.625	197,287		4				265,000	10/30/2024
100074461		VICTORVILLE	CA		12/02/2021	5.225	197,292						312,000	11/15/2021
100071616		BIRMINGHAM	AL		10/14/2021	4.250	197,295						270,000	05/25/2021
100176146		RALEIGH	NC		12/20/2024	7.250	197,297		(6)				424,000	11/13/2024
100176746		MUNSTER	IN		11/15/2024	7.375	197,298		(20)				240,000	04/10/2024
100134054		LAKE VILLA	IL		10/25/2023	8.517	197,300						266,000	09/12/2023
100152575		KATY	TX		05/17/2024	6.625	197,302						289,000	03/06/2024
100091239		ORLANDO	FL		01/31/2023	9.625	197,303						253,000	12/13/2022
100070419		NEW ORLEANS	LA		09/23/2021	3.750	197,307						369,000	03/17/2021
100182288		HOCKLEY	TX		12/12/2024	5.750	197,312		14				295,000	10/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155232		MOORESVILLE	NC		07/19/2024	8.250	197,316						285,000	10/13/2023
100136240		TALLAHASSEE	FL		11/20/2023	6.999	197,318						263,000	10/16/2023
100028030		OAK PARK	CA		10/26/2018	2.000	197,331						589,000	06/08/2018
100179747		ROSHARON	TX		11/21/2024	5.750	197,335		27				281,000	09/30/2024
100155652		SANFORD	FL		06/18/2024	8.875	197,375						824,286	03/21/2024
100173885		WARWICK	RI		10/31/2024	7.500	197,376						251,000	08/28/2024
100132573		WILKES-BARRE	PA		11/03/2023	8.625	197,377						269,000	06/15/2023
100014112		FREDERICK	MD		05/25/2017	4.250	197,389						325,000	01/31/2017
3310054872		SAN JOSE	CA		08/31/2023	8.463	197,401						3,400,000	06/09/2023
100013878		FEDERAL WAY	WA		05/25/2017	4.000	197,403						295,000	01/31/2017
100027852		LACEY	WA		10/26/2018	4.000	197,417						265,953	06/05/2018
100139440		THE VILLAGES	FL		12/28/2023	8.875	197,423						365,000	11/03/2023
100164204		CHICAGO	IL		08/21/2024	8.125	197,426						245,000	07/26/2024
100135771		MIDDLE ISLAND	NY		11/10/2023	7.500	197,427						300,000	09/28/2023
100158785		BROKEN ARROW	OK		07/10/2024	7.500	197,428						285,000	05/09/2024
100138217		SAN ANTONIO	TX		12/14/2023	7.500	197,432		1,994				270,000	11/08/2023
100128331		CAPITOL HEIGHTS	MD		09/14/2023	7.875	197,436						308,000	08/09/2023
100114999		KANSAS CITY	MO		07/14/2023	6.990	197,437						269,000	05/17/2023
100145316		UNITED KINGDOM	GBR		03/12/2024	9.500	197,438		7,608			(4,284)	199,787	11/13/2019
100088252		PHILADELPHIA	PA		10/17/2022	7.298	197,443						330,000	09/13/2022
100148086		EAGLE RIVER	AK		04/10/2024	6.625	197,446						330,000	03/04/2024
100101131		SAINT CHARLES	MO		04/28/2023	6.500	197,450						275,000	05/23/2022
100138017		TAMPA	FL		12/13/2023	8.499	197,450		(65)				271,000	11/09/2023
100170448		RICHMOND	VA		10/09/2024	7.750	197,450						271,500	09/03/2024
100128026		PORTLAND	TN		09/08/2023	6.750	197,452						265,000	11/17/2021
100103286		BURLINGTON	NJ		04/27/2023	8.875	197,452						280,000	04/07/2023
100126300		BATH	PA		08/30/2023	7.772	197,456						409,000	07/27/2023
100152207		FRESNO	TX		05/17/2024	5.500	197,460						320,000	02/26/2024
100135216		SUNSET BEACH	NC		11/08/2023	7.625	197,464						380,000	09/01/2023
100139599		TOMBALL	TX		12/28/2023	8.999	197,472						250,000	12/05/2023
100108220		ATWATER	CA		05/24/2023	8.875	197,475						290,000	04/26/2023
100175536		ROTONDA WEST	FL		11/08/2024	7.500	197,483		(37)				314,000	09/11/2024
100175995		GRAHAM	NC		11/14/2024	7.500	197,487		(33)				265,000	09/30/2024
100166405		ARLINGTON HEIGHTS	IL		10/31/2024	7.625	197,489		1				261,000	09/11/2024
100076268		PHOENIX	AZ		01/07/2022	4.125	197,499						305,000	11/16/2021
100145351		UNITED KINGDOM	GBR		03/12/2024	9.500	197,520		7,331			(4,278)	200,010	12/10/2019
100136255		RICHLANDS	NC		11/20/2023	7.625	197,537						256,000	09/22/2023
100142107		MIAMI	FL		02/29/2024	7.375	197,544						711,000	01/25/2024
100173655		LEEUWARDEN	NLD		10/29/2024	4.560	197,545					(8,698)	254,315	09/23/2024
100144676		UNITED KINGDOM	GBR		03/12/2024	3.390	197,551		8,907			(4,267)	200,000	12/06/2019
100065558		ELIZABETH CITY	NC		07/28/2021	3.375	197,561						282,000	04/21/2021
100173597		UNITED KINGDOM	GBR		10/29/2024	6.890	197,563					(7,687)	220,000	10/09/2024
100147651		MOJAVE	CA		04/04/2024	8.875	197,563						235,000	03/12/2024
100144259		ADDISON	IL		03/08/2024	9.875	197,572						243,000	02/23/2024
100048486		KERMAN	CA		11/20/2020	5.000	197,573						356,250	07/31/2020
100149874		VENETIA	PA		04/29/2024	7.999	197,575						310,000	04/03/2024
100071786		KISSIMMEE	FL		10/14/2021	4.375	197,585						252,000	08/25/2021
100060191		NEW ORLEANS	LA		06/25/2021	3.990	197,586						300,000	04/23/2021
100142187		DECATUR	GA		03/15/2024	7.500	197,595						265,000	01/31/2024
100079975		KATY	TX		04/25/2022	4.000	197,597						282,000	01/25/2022
100067973		SAN DIEGO	CA		09/23/2021	3.990	197,600						290,000	08/13/2021
100186609		DAPHNE	AL		12/30/2024	5.750	197,601		1				285,000	10/18/2024

SCHEDULE B - PART 1

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144952		UNITED KINGDOM	GBR		03/12/2024	9.500	197,607		7,617			(4,288)	199,987	11/13/2019
100143438		MILWAUKEE	WI		02/16/2024	9.750	197,608						229,000	01/10/2024
100011537		HOPELAWN	NJ		03/08/2017	6.000	197,609		3,232				260,000	07/08/2020
100119769		BLUE ISLAND	IL		08/08/2023	8.266	197,609						260,000	06/27/2023
100134396		NETHERLANDS	NLD		10/27/2023	5.700	197,612					(12,994)	254,438	12/01/2023
100067812		BRIDGEPORT	CT		09/23/2021	4.500	197,629						270,000	06/10/2021
100079281		CORDOVA	TN		02/28/2022	4.500	197,634		(33)				253,000	01/26/2022
100068441		LITHONIA	GA		08/25/2021	3.875	197,636						259,000	07/02/2021
100068135		MEDFORD	OR		08/25/2021	3.499	197,669						300,000	07/15/2021
100169865		PLUMERVILLE	AR		09/30/2024	7.625	197,671						235,000	04/30/2024
100065439		CORDOVA	TN		07/28/2021	3.374	197,676						280,000	06/21/2021
100130305		SALISBURY	NC		09/28/2023	9.500	197,683						248,000	08/15/2023
100145303		UNITED KINGDOM	GBR		03/12/2024	9.500	197,688		7,613			(4,290)	199,987	11/13/2019
100137810		MANASSAS	VA		12/08/2023	7.875	197,694		1,592				280,000	10/31/2023
100163991		CHALMETTE	LA		08/21/2024	8.250	197,695						235,000	06/24/2024
100158815		AURORA	IL		07/10/2024	7.624	197,703						259,500	05/21/2024
100029693		LYNNWOOD	WA		10/26/2018	4.125	197,738						289,750	06/01/2018
100141235		HAMPDEN	ME		01/30/2024	7.875	197,741						330,000	12/08/2023
100164103		SEBRING	FL		08/21/2024	6.750	197,756						273,000	07/31/2024
100013598		MANTECA	CA		05/25/2017	4.625	197,772						250,000	01/31/2017
100053809		SAINT JAMES	NY		03/23/2021	5.250	197,774						530,000	12/31/2020
100115055		WAIKOLOA	HI		07/14/2023	7.375	197,780						650,000	05/25/2023
100160603		LAKEWOOD	CA		07/19/2024	7.125	197,789						860,000	06/19/2024
100112750		EL CAJON	CA		06/29/2023	2.875	197,792						950,000	06/02/2022
3340068155		DES PLAINES	IL		02/26/2024	8.879	197,802						900,000	02/02/2024
100067468		ALBUQUERQUE	NM		09/23/2021	4.500	197,806						340,000	07/29/2021
100157912		ROSHARON	TX		07/09/2024	5.500	197,807						319,000	04/15/2024
100120490		NIPOMO	CA		08/18/2023	7.750	197,808						860,000	07/11/2023
100068295		AUSTIN	TX		08/25/2021	4.125	197,811						645,000	07/15/2021
100057608		NASHVILLE	TN		06/30/2021	4.250	197,831						385,000	05/07/2021
100128388		SAN ANTONIO	TX		09/15/2023	7.625	197,833						375,000	07/17/2023
100100223		SCRANTON	PA		03/17/2023	8.195	197,837						265,000	02/16/2023
100029510		CHICAGO	IL		10/26/2018	4.000	197,839						312,550	06/09/2018
100150857		SPRING	TX		05/08/2024	6.375	197,842						275,000	02/22/2024
100071644		MONTROSE	CO		10/14/2021	3.500	197,847						255,000	05/05/2021
100078896		RALEIGH	NC		02/24/2022	3.875	197,851						304,000	01/14/2022
100140555		GLENDALE	AZ		01/19/2024	7.500	197,859						260,000	12/04/2023
100175494		CORONA	NY		12/23/2024	7.625	197,865		(3)				320,000	06/10/2024
100128411		STOCKBRIDGE	GA		09/15/2023	8.250	197,867						323,000	07/11/2023
100128761		BALTIMORE	MD		09/21/2023	8.999	197,871						267,000	08/21/2023
100086998		MIAMI	FL		11/04/2022	8.125	197,880						303,000	10/07/2022
100112914		WORCESTER	MA		06/29/2023	4.000	197,891						530,000	05/17/2022
100084681		HONOLULU	HI		08/02/2022	7.750	197,907						278,000	06/21/2022
100084825		KISSIMMEE	FL		08/02/2022	8.625	197,920						262,500	06/28/2022
100013503		FORT LAUDERDALE	FL		05/25/2017	4.000	197,922						221,000	01/31/2017
100164934		PHILADELPHIA	PA		08/28/2024	7.830	197,923						325,000	07/15/2024
100000443		HESPERIA	CA		09/27/2016	5.125	197,935						256,809	08/22/2016
100147709		FAIRFIELD	CA		04/05/2024	8.125	197,949						255,000	02/26/2024
100087246		OLYMPIA	WA		10/25/2022	5.087	197,952						481,000	04/01/2022
100014013		OREGON CITY	OR		05/25/2017	4.000	197,961						287,000	01/31/2017
100144667		UNITED KINGDOM	GBR		03/12/2024	3.640	197,965					(4,333)	199,993	12/20/2019
100065401		CARY	NC		07/28/2021	3.375	197,965						281,000	05/20/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181911		ARLINGTON	TX		12/12/2024	6.124	197,978		8				270,000	09/30/2024
100016528		CHARLOTTE	NC		04/10/2018	5.000	197,979						300,000	02/12/2018
100148428		SANFORD	NC		04/12/2024	5.750	197,988						281,000	02/22/2024
100014057		WARREN	RI		05/25/2017	4.625	198,007						215,000	01/31/2017
100168579		SAN ANTONIO	TX		09/25/2024	5.625	198,012						266,000	06/28/2024
100156101		SAVANNAH	GA		06/18/2024	7.875	198,012						257,000	04/16/2024
100152340		SPRING	TX		05/17/2024	5.750	198,013						293,000	03/28/2024
100137103		ALBUQUERQUE	NM		11/28/2023	7.625	198,021						315,000	10/16/2023
100141147		SOUTH FALLSBURG	NY		01/30/2024	7.967	198,024						265,000	01/08/2024
100162577		YOUNGSVILLE	LA		08/12/2024	6.875	198,024						238,500	06/21/2024
100025858		ORLAND PARK	IL		09/20/2018	4.625	198,025						192,850	04/30/2018
100057661		MOUNT VERNON	WA		06/30/2021	3.625	198,033						375,000	05/14/2021
100057897		BAYONNE	NJ		06/30/2021	3.875	198,042						285,000	04/21/2021
100179896		NEW BRAUNFELS	TX		11/25/2024	5.500	198,043		29				305,000	09/27/2024
100144217		LA BELLE	FL		03/07/2024	6.250	198,044						273,000	01/19/2024
100145411		UNITED KINGDOM	GBR		03/12/2024	3.390	198,046		9,284			(4,333)	200,000	02/19/2020
100023634		ORANGE BEACH	AL		09/04/2018	5.375	198,058						305,000	09/04/2018
100136405		MERRIAM	KS		11/20/2023	7.875	198,064						257,000	09/25/2023
100087634		GORREDIJK	NLD		09/27/2022	1.000	198,078					(13,024)	255,000	12/01/2023
100086347		UTRECHT	NLD		08/29/2022	4.850	198,078					(13,024)	240,252	12/01/2023
100084330		ENKHUIZEN/HOORN	NLD		06/30/2022	4.400	198,078					(13,024)	239,417	12/01/2023
100086336		DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022	4.700	198,078					(13,024)	255,000	12/01/2023
100080267		ZALTBOMMEL	NLD		02/22/2022	3.750	198,078					(13,024)	240,875	12/01/2023
100078617		ROOSENDAAL	NLD		01/26/2022	3.250	198,078					(13,024)	241,018	12/01/2023
100065891		TILBURG	NLD		07/30/2021	8.130	198,078					(13,024)	239,356	06/01/2021
3340085355		SEMINOLE	FL		10/31/2024	8.728	198,079						780,000	09/19/2024
100138224		LEXINGTON	SC		12/14/2023	8.625	198,080						260,000	10/27/2023
100090718		MOUNT LAUREL TOWNSHIP	NJ		12/29/2022	7.862	198,082						307,000	12/05/2022
100147387		DALLAS	TX		05/08/2024	7.625	198,086						314,000	04/03/2024
3340072521		WASHINGTON	MI		04/19/2024	9.290	198,097						720,000	03/18/2024
100144849		UNITED KINGDOM	GBR		03/12/2024	9.500	198,101		5,842			(4,351)	199,987	11/27/2019
100142786		KNOXVILLE	TN		02/08/2024	7.500	198,101						251,000	12/11/2023
100135740		ANGIER	NC		11/10/2023	7.500	198,104						347,000	10/13/2023
100100714		OREM	UT		04/28/2023	4.750	198,104						450,000	10/15/2021
100184580		WASHINGTON	DC		12/17/2024	7.875	198,107		(13)				1,251,000	10/30/2024
100179887		LUBBOCK	TX		11/25/2024	7.125	198,136		(6)				260,000	10/01/2024
100179888		LUBBOCK	TX		11/25/2024	7.125	198,136		(6)				260,000	10/01/2024
100142516		WHITESBORO	TX		02/08/2024	7.499	198,139						268,000	12/18/2023
100152698		BAY MINETTE	AL		05/17/2024	5.500	198,142						289,000	03/12/2024
100166342		MORROW	GA		10/24/2024	7.625	198,147						250,000	09/03/2024
100057839		ENGLISHTOWN	NJ		06/30/2021	3.499	198,156						300,000	05/17/2021
100108304		SPRING	TX		05/24/2023	7.999	198,159						240,800	05/04/2023
100140248		WILMINGTON	DE		01/18/2024	7.624	198,161						265,000	12/14/2023
100140249		WILMINGTON	DE		01/18/2024	7.624	198,161						262,000	12/14/2023
100135976		GARLAND	TX		11/16/2023	8.750	198,173						249,000	10/03/2023
100170410		HOUSTON	TX		10/09/2024	6.875	198,186		772				275,000	09/05/2024
100057537		PEMBROKE PINES	FL		06/30/2021	3.500	198,191						280,000	04/14/2021
100154844		CANTON	GA		07/19/2024	8.125	198,194						296,000	03/18/2024
100185398		CINCINNATI	OH		12/20/2024	6.125	198,202		5				290,000	10/31/2024
100113796		DOVER	NJ		06/29/2023	4.625	198,212						365,000	06/04/2022
100068030		CHULA VISTA	CA		09/23/2021	3.625	198,219						712,934	08/16/2021
100163210		DALLAS	TX		08/13/2024	7.875	198,224						292,500	07/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138288		ANNA	TX		12/18/2023	7.500	198,229						381,000	10/30/2023
100141496		SPRING	TX		01/30/2024	8.999	198,233						274,000	12/11/2023
100175888		GRAHAM	NC		11/14/2024	7.500	198,258		(33)				268,000	09/30/2024
100079528		CHARLOTTE	NC		04/25/2022	5.250	198,265						294,000	01/06/2022
100071625		BASTROP	TX		10/14/2021	3.750	198,274						275,000	06/17/2021
100142513		HINESVILLE	GA		02/08/2024	7.125	198,274						250,000	12/29/2023
100084315		UDEN	NLD		06/30/2022	1.000	198,279					(13,038)	268,700	12/01/2023
100153848		GOLDSBORO	NC		06/05/2024	7.875	198,296						262,000	05/15/2024
100078835		HOUSTON	TX		02/24/2022	3.750	198,296						281,500	01/19/2022
100174243		CHESTER	NY		10/31/2024	6.375	198,304						375,000	04/07/2023
100161883		HOUSTON	TX		07/31/2024	6.750	198,315						285,000	07/16/2024
100100761		HOMEWOOD	IL		04/28/2023	7.375	198,320						275,000	11/03/2021
100166402		VISALIA	CA		10/24/2024	6.750	198,320						266,000	09/19/2024
100133389		JUPITER	FL		11/21/2023	8.000	198,323						1,342,000	09/18/2023
100148387		SAN ANTONIO	FL		04/12/2024	5.500	198,324						285,000	02/12/2024
100065570		PHILADELPHIA	PA		07/28/2021	3.500	198,328						295,000	04/12/2021
100065031		CONYERS	GA		07/14/2021	4.500	198,334						256,000	05/17/2021
100048788		OPA LOCKA	FL		11/20/2020	4.625	198,353						270,750	07/31/2020
100128010		SEQUATCHIE	TN		09/08/2023	6.000	198,358						376,000	07/06/2022
100132546		LAKE CITY	FL		11/03/2023	7.875	198,366						272,000	07/14/2023
100108503		YUCCA VALLEY	CA		05/25/2023	8.750	198,368						285,000	03/31/2023
100089382		NAPERVILLE	IL		11/17/2022	9.750	198,401						229,500	10/17/2022
100079980		CHICAGO	IL		04/25/2022	4.875	198,407						256,000	01/26/2022
100054179		ATCO	NJ		03/23/2021	4.000	198,428		238				385,000	04/23/2024
100144893		UNITED KINGDOM	GBR		03/12/2024	3.640	198,429		9,024			(4,358)	199,004	12/23/2019
100132472		FORT MYERS	FL		11/03/2023	8.500	198,437						287,000	06/01/2023
100117874		ORLANDO	FL		07/20/2023	7.375	198,454						335,000	03/01/2024
100116575		LEESBURG	FL		07/20/2023	8.960	198,476						295,000	03/01/2024
100141280		PERRY	GA		01/30/2024	8.625	198,480						252,000	12/12/2023
100120379		POOLESVILLE	MD		08/18/2023	7.750	198,482		(33)				320,000	07/07/2023
100026542		COCONUT CREEK	FL		09/26/2018	4.375	198,491						320,000	06/14/2018
100116168		ST. GEORGE	UT		07/20/2023	3.875	198,495						590,000	03/01/2024
100169545		RED BANK	NJ		09/30/2024	7.375	198,502						360,000	07/22/2024
100173810		PHILADELPHIA	PA		10/31/2024	8.625	198,512						480,000	10/22/2024
100081406		COLLIERVILLE	TN		03/18/2022	3.625	198,524						285,000	12/16/2021
100112107		SMYRNA	DE		06/29/2023	4.125	198,524						550,000	06/13/2022
100174046		TRENTON	NJ		10/31/2024	8.750	198,532						230,000	07/30/2024
100049772		BRECKENRIDGE	CO		11/20/2020	4.625	198,540						513,000	07/31/2020
100087070		BALTIMORE	MD		11/04/2022	9.125	198,542						275,000	09/27/2022
100160440		MOSES LAKE	WA		07/19/2024	7.625	198,547						254,000	06/20/2024
100026910		SALIDA	CA		09/26/2018	4.875	198,552						297,920	06/18/2018
100075952		NEW ORLEANS	LA		01/07/2022	3.875	198,556						259,000	11/19/2021
100043537		LAS VEGAS	NV		08/13/2020	4.000	198,558						247,000	10/07/2019
100154611		AVENTURA	FL		06/14/2024	7.375	198,560						250,000	04/03/2024
100164652		BOYNTON BEACH	FL		08/23/2024	7.875	198,563						295,000	06/24/2024
100169196		FAWNSKIN	CA		09/27/2024	6.620	198,577						315,000	09/10/2024
100137221		HALLANDALE BEACH	FL		11/29/2023	8.750	198,585						265,000	10/17/2023
100049676		LEXINGTON	SC		11/20/2020	4.375	198,605						223,250	07/31/2020
100155813		FLAGLER BEACH	FL		06/18/2024	9.750	198,606						862,000	03/29/2024
100084730		KISSIMMEE	FL		08/02/2022	8.500	198,607						283,000	06/27/2022
100142434		PHILADELPHIA	PA		03/08/2024	8.500	198,610						263,000	01/30/2024
100152428		ROMEOVILLE	IL		05/17/2024	7.125	198,625						270,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081484		ALBANY	OR		03/18/2022	3.750	198,639						365,000	11/30/2021
100143211		FREDERICK	MD		02/16/2024	7.500	198,644						510,000	12/18/2023
100133981		CHICAGO	IL		10/25/2023	8.547	198,645						280,000	09/12/2023
100147544		SAINT PETERSBURG	FL		04/03/2024	7.875	198,645						245,000	02/23/2024
100065684		PHOENIX	AZ		07/28/2021	4.375	198,648						287,000	05/26/2021
100152337		CORPUS CHRISTI	TX		05/17/2024	5.750	198,653						286,000	03/27/2024
100049229		STAMFORD	CT		11/20/2020	3.250	198,654						247,000	07/31/2020
100150150		CEDAR HILL	TX		06/14/2024	8.250	198,678						294,000	05/06/2024
100079200		OVERLAND PARK	KS		02/24/2022	3.625	198,686						282,000	01/18/2022
100048400		MIAMI	FL		11/20/2020	5.000	198,686						274,550	07/31/2020
100136125		PLAINFIELD	IL		12/18/2023	8.250	198,687						748,000	11/01/2023
100031493		TAMPA	FL		03/29/2019	4.490	198,694						390,000	12/08/2018
100173401		INVERNESS	FL		10/29/2024	9.500	198,698						225,000	08/30/2024
100055467		CUTLER BAY	FL		03/23/2021	4.875	198,699						380,000	01/05/2021
100151877		JACKSONVILLE	FL		05/10/2024	6.999	198,717		46				265,000	04/23/2024
100020386		POMPANO BEACH	FL		07/27/2018	5.000	198,718						265,500	07/27/2018
100043088		PERRIS	CA		05/28/2020	5.500	198,718						300,000	03/29/2020
100055281		SPARTA	NJ		03/23/2021	4.500	198,719						275,000	01/03/2021
100080451		BRICK	NJ		03/10/2022	5.313	198,720						250,000	02/17/2022
100175779		ALBANY	NY		11/12/2024	7.430	198,727		3				256,000	09/30/2024
100013529		SANDY	OR		05/25/2017	4.125	198,737						275,000	01/31/2017
100048761		HENDERSON	NV		11/20/2020	4.625	198,753						264,100	07/31/2020
100164172		LOGANVILLE	GA		08/21/2024	6.875	198,754						546,000	07/31/2024
100028612		MIAMI	FL		10/26/2018	4.625	198,760						313,500	06/02/2018
100145026		UNITED KINGDOM	GBR		03/12/2024	3.590	198,774		8,025			(4,253)	216,011	12/23/2019
100154940		PORT CHARLOTTE	FL		07/19/2024	7.500	198,788						272,000	03/13/2024
100134330		GULF SHORES	AL		10/27/2023	8.375	198,794						395,000	09/01/2023
100064873		MODESTO	CA		07/14/2021	4.500	198,813						270,000	05/19/2021
100173717		DAYTONA BEACH	FL		10/30/2024	7.750	198,813						300,000	08/30/2024
100120539		PARKVILLE	MD		08/18/2023	9.125	198,814						220,000	07/26/2023
100148047		TRUCKEE	CA		04/10/2024	7.125	198,831						785,000	02/15/2024
100172520		MERIDIANVILLE	AL		10/23/2024	5.250	198,832						355,000	08/29/2024
100049023		LAKELAND	FL		11/20/2020	4.125	198,832						226,100	07/31/2020
100137075		ATLANTA	GA		11/28/2023	7.500	198,845						280,000	10/10/2023
100117892		MIAMI BEACH	FL		07/20/2023	8.875	198,846						225,000	03/01/2024
100158823		BENTON	AR		07/10/2024	7.875	198,848						260,000	05/20/2024
100179725		NEW BRAUNFELS	TX		11/21/2024	5.500	198,850						305,000	09/26/2024
100136359		ODESSA	FL		11/20/2023	7.500	198,851						275,000	08/29/2023
100091921		AMSTERDAM	NLD		01/27/2023	4.660	198,855					(13,075)	400,000	12/01/2023
100084301		BERGEN OP ZOOM	NLD		06/30/2022	3.550	198,855					(13,075)	267,000	12/01/2023
100101735		BUSSUM/UOTHOORN/PURMEREND	NLD		03/30/2023	1.000	198,855					(13,075)	320,000	12/01/2023
100071582		LEESBURG	VA		10/14/2021	4.375	198,856						258,000	05/21/2021
100030658		AUBURN	WA		04/09/2019	4.125	198,857						281,200	06/08/2018
100116286		LARGO	FL		07/20/2023	4.875	198,863						299,000	03/01/2024
100045380		SYLMAR	CA		11/25/2020	3.000	198,865						379,050	08/07/2020
100027806		PALMDALE	CA		10/26/2018	4.000	198,874						356,250	05/31/2018
100090287		OXFORD	NC		01/13/2023	10.499	198,889						250,000	11/29/2022
100145828		KISSIMMEE	FL		03/15/2024	8.500	198,891						245,000	01/31/2024
100141703		LEESBURG	GA		01/30/2024	8.250	198,896						255,000	01/03/2024
100102080		LOMBARD	IL		04/14/2023	8.499	198,922						243,000	02/21/2023
100050332		HIALEAH	FL		11/20/2020	4.250	198,930						323,000	07/31/2020
3310079746		WESTBURY	NY		08/19/2024	8.141	198,931						1,650,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136839		A-24 LINDEN	NJ		11/27/2023	8.214	198,937						270,000	10/30/2023
100065450		RIDGECREST	CA		07/28/2021	3.375	198,955						425,000	06/01/2021
100076156		FAIRHOPE	AL		01/07/2022	4.375	198,959						255,000	09/30/2021
100149382		SAN ANTONIO	TX		04/24/2024	5.750	198,969						292,000	02/21/2024
3340071989		ATLANTA	GA		06/04/2024	9.457	198,971						846,000	04/03/2024
100054215		LAFAYETTE	LA		03/23/2021	4.125	198,971						333,000	12/31/2020
100101137		ALLENTOWN	PA		04/28/2023	4.290	198,978						340,000	01/06/2022
100158529		LARGO	FL		07/10/2024	8.750	198,984						425,000	04/26/2024
100182240		TAMPA	FL		12/12/2024	5.625	198,990		20				300,000	09/17/2024
3340074896		BRADENTON	FL		05/17/2024	9.604	198,990						1,128,000	04/24/2024
100103147		DETROIT	MI		04/21/2023	8.809	198,992						260,000	03/21/2023
100117658		LAS VEGAS	NV		07/20/2023	9.500	198,993						270,000	03/01/2024
100032857		DUBLIN	IRL		06/21/2019	4.250	199,003					(13,072)	214,601	11/30/2018
100161449		MERIDIANVILLE	AL		07/30/2024	5.375	199,005						335,000	04/29/2024
100132803		PALM SPRINGS	CA		11/03/2023	7.375	199,005						434,000	08/03/2023
100071685		VALDOSTA	GA		10/14/2021	4.125	199,006						258,000	07/09/2021
100117712		LOS ANGELES	CA		07/20/2023	6.250	199,016						1,000,000	03/01/2024
100114615		ORANGE PARK	FL		06/29/2023	7.999	199,025						230,000	06/01/2023
100011219		TAMPA	FL		01/27/2017	8.040	199,026		547				245,000	10/31/2016
100111192		LYNBROOK	NY		06/29/2023	3.500	199,033						535,000	05/15/2022
3340072242		CAPE CORAL	FL		05/10/2024	9.236	199,034						798,000	03/05/2024
100153641		OAKDALE	PA		05/31/2024	7.500	199,034						295,000	04/15/2024
100031583		LAVEEN	AZ		03/29/2019	3.000	199,035						343,000	12/07/2018
100167853		LAREDO	TX		09/20/2024	7.125	199,042						270,000	08/30/2024
100128533		YOUNGSTOWN	OH		09/15/2023	9.625	199,051						266,000	08/02/2023
100068192		BAYVIEW	TX		08/25/2021	3.875	199,075						247,000	06/11/2021
100103563		TAMPA	FL		05/08/2023	7.750	199,077						269,000	03/22/2023
100076314		TAMPA	FL		01/07/2022	4.125	199,077						275,000	11/12/2021
100132577		DES PLAINES	IL		11/03/2023	7.990	199,079						258,500	07/14/2023
100016527		CHARLOTTE	NC		04/10/2018	5.000	199,082						300,000	02/12/2018
100135040		BATON ROUGE	LA		10/30/2023	8.125	199,086						299,900	10/10/2023
100080981		WINTER HAVEN	FL		03/18/2022	3.374	199,089						294,000	02/02/2022
100120824		CAPE CORAL	FL		08/25/2023	8.625	199,096						265,000	06/29/2023
100153545		UNITED KINGDOM	GBR		05/29/2024	5.790	199,115					(2,895)	210,000	04/30/2024
100109812		LADSON	SC		06/22/2023	7.883	199,115						300,000	05/26/2023
100067832		SAINT AUGUSTINE	FL		09/23/2021	4.375	199,116						255,000	07/29/2021
100000291		CARLSBAD	CA		09/27/2016	5.125	199,122						280,000	08/25/2016
100047479		SHIRLEY	MA		11/20/2020	4.625	199,127						323,000	07/31/2020
100060124		LANCASTER	CA		06/25/2021	4.000	199,132						380,000	04/13/2021
100117087		BROCKTON	MA		07/20/2023	6.125	199,133		6,028				415,000	03/01/2024
100133097		SPRING VALLEY	NY		11/29/2023	7.875	199,136						650,000	10/12/2023
100139449		SAINT LOUIS	MO		12/28/2023	8.875	199,137						255,000	10/27/2023
100169867		LURAY	VA		09/30/2024	5.750	199,141						252,000	03/22/2024
100173500		HOUSTON	TX		10/29/2024	7.490	199,152						375,000	09/09/2024
100076250		PENSACOLA	FL		01/07/2022	4.500	199,152						290,000	11/12/2021
100102607		FAIRBURN	GA		06/22/2023	6.875	199,154						280,000	09/14/2022
100090845		LANCASTER	TX		01/06/2023	8.750	199,162						475,000	11/02/2022
100030853		CHICAGO	IL		04/09/2019	3.000	199,191						384,750	10/05/2018
100176596		CHARLOTTE	NC		11/15/2024	7.874	199,199		(26)				365,000	07/24/2024
100135637		MIAMI	FL		11/09/2023	8.875	199,212						252,000	09/15/2023
100024817		PERRIS	CA		09/20/2018	4.625	199,213						232,750	04/30/2018
100141082		MONTICELLO	NY		01/30/2024	7.280	199,217						370,000	01/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185387		LITTLE RIVER	SC		12/20/2024	6.125	199,218		4				304,000	10/15/2024
100133357		LOUISVILLE	KY		11/21/2023	9.625	199,222						267,000	08/24/2023
100025566		HOFFMAN ESTATES	IL		09/20/2018	4.375	199,226						256,500	04/30/2018
100159266		FRESNO	CA		07/15/2024	8.125	199,246						304,000	05/20/2024
100150648		EDMOND	OK		05/06/2024	7.125	199,248						265,000	03/04/2024
100067511		ANOKA	MN		09/23/2021	4.500	199,254						275,000	07/08/2021
100102018		DUNNELLON	FL		04/14/2023	9.375	199,262						255,000	02/21/2023
100091139		TEMECULA	CA		01/31/2023	6.750	199,268						765,000	09/13/2022
100076201		GARLAND	TX		01/07/2022	3.625	199,270						278,000	11/02/2021
100177816		BEVERLY HILLS	MI		11/19/2024	9.775	199,273		(42)				737,000	08/26/2024
100014447		LANCASTER	OH		09/27/2017	3.375	199,275						407,500	07/30/2017
100000606		BRADENTON	FL		09/27/2016	4.875	199,286						250,000	08/25/2016
100028977		WEST PALM BEACH	FL		10/26/2018	4.750	199,288						313,500	05/31/2018
100158268		UNITED KINGDOM	GBR		07/09/2024	3.440	199,290		5,319			(4,315)	214,000	09/24/2021
100115443		NORTH CHESTERFIELD	VA		07/17/2023	9.625	199,293						230,000	06/14/2023
100158643		BALTIMORE	MD		07/10/2024	7.875	199,294						260,000	05/21/2024
100158267		UNITED KINGDOM	GBR		07/09/2024	3.440	199,295		5,318			(4,315)	214,000	09/24/2021
100153383		GRAND RAPIDS	MI		05/29/2024	8.499	199,296						378,000	03/21/2024
100031826		ONTARIO	CA		03/29/2019	4.375	199,298						460,000	12/08/2018
100158264		UNITED KINGDOM	GBR		07/09/2024	3.440	199,300		5,318			(4,315)	214,000	09/24/2021
100078795		HENDERSONVILLE	NC		02/24/2022	4.250	199,302						293,000	01/27/2022
100136280		GILBERT	AZ		11/20/2023	7.625	199,305						270,000	09/28/2023
100112083		BROOKLYN	NY		06/29/2023	6.875	199,305						1,613,000	06/02/2022
100076429		BOCA RATON	FL		12/23/2021	4.249	199,306						270,000	11/30/2021
100102014		LEWISTON	ME		04/14/2023	8.875	199,309						285,000	02/24/2023
100162645		NEW BRAUNFELS	TX		08/12/2024	5.750	199,314						280,000	05/03/2024
100060145		HOLLYWOOD	FL		06/25/2021	3.875	199,316						290,000	04/19/2021
100186621		CAMDEN	SC		12/30/2024	8.000	199,327						270,000	10/21/2024
100028582		EL CAJON	CA		10/26/2018	5.125	199,330						218,500	06/03/2018
100114591		OCALA	FL		06/29/2023	8.625	199,332		(105)				250,000	05/30/2023
3340075679		DELANCO	NJ		06/04/2024	9.059	199,337						896,000	04/26/2024
100169517		BUNKER HILL	WV		09/30/2024	7.500	199,342						282,000	06/27/2024
100158266		UNITED KINGDOM	GBR		07/09/2024	3.440	199,352		5,318			(4,316)	214,000	09/24/2021
100158265		UNITED KINGDOM	GBR		07/09/2024	3.440	199,361		5,318			(4,316)	214,000	09/24/2021
100169935		HOUSTON	TX		11/08/2024	9.250	199,371						238,000	09/27/2024
100169943		HOUSTON	TX		11/08/2024	9.250	199,371						240,000	09/27/2024
100081928		CULEMBORG	NLD		03/30/2022	3.150	199,372					(13,109)	275,000	12/01/2023
100121067		NETHERLANDS	NLD		08/28/2023	5.880	199,372					(13,109)	275,000	12/01/2023
100089702		HELMOND	NLD		11/29/2022	5.000	199,372					(13,109)	275,000	12/01/2023
100070408		CHARLOTTE	NC		09/23/2021	4.375	199,375						270,000	08/17/2021
100142595		PHOENIX	AZ		02/08/2024	6.750	199,392						492,000	10/13/2023
100082613		WAPPINGERS FALLS	NY		04/14/2022	6.375	199,404		(46)				280,000	03/30/2022
100176847		KISSIMMEE	FL		11/15/2024	7.375	199,405						278,000	09/11/2024
100116703		ATLANTA	GA		07/20/2023	6.625	199,417						275,000	03/01/2024
100065789		HAGERSTOWN	MD		07/28/2021	3.375	199,430						292,000	05/10/2021
100043804		HAMDEN	CT		08/13/2020	4.625	199,430						218,500	11/22/2019
100032480		LIMERICK	IRL		06/21/2019	4.200	199,436		(4,174)			(14,499)	238,949	11/30/2018
100068428		ARLINGTON	TX		08/25/2021	3.990	199,444						296,000	06/11/2021
100118913		TEHACHAPI	CA		07/27/2023	7.125	199,450						440,000	06/16/2023
100167782		GUERNEVILLE	CA		09/19/2024	7.500	199,452						465,000	06/24/2024
100168777		PEARLAND	TX		09/26/2024	7.750	199,460						410,000	07/01/2024
100136735		CHICAGO	IL		11/27/2023	9.230	199,469						260,000	10/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100132722		RENO	NV		11/03/2023	7.375	199,475						296,000	08/30/2023
100081044		PERKASIE	PA		03/18/2022	3.374	199,476						350,000	01/12/2022
100043038		PLANTATION	FL		05/28/2020	5.280	199,483						462,000	10/30/2019
100152567		LAKEWOOD	CO		05/17/2024	7.125	199,483						270,000	03/27/2024
100103785		ATLANTA	GA		05/10/2023	8.286	199,484		1,704				295,000	04/21/2023
100078926		BAYVILLE	NJ		02/24/2022	3.625	199,484						290,000	01/04/2022
100081512		ARDMORE	PA		03/18/2022	3.625	199,495						468,000	01/07/2022
3320046479		CATSKILL	NY		02/27/2023	9.156	199,505						750,000	12/16/2022
100065806		TUCSON	AZ		07/28/2021	4.375	199,522						295,000	06/10/2021
100147258		LAKE WALES	FL		03/28/2024	8.290	199,525						260,000	02/08/2024
100144858		UNITED KINGDOM	GBR		03/12/2024	3.740	199,531		8,681			(4,327)	200,000	02/12/2020
100115533		OCEAN CITY	MD		07/19/2023	9.124	199,541		(34)				260,000	06/26/2023
100152298		SAN ANTONIO	TX		05/17/2024	5.750	199,546						291,000	03/19/2024
100149160		CENTERVILLE	UT		04/22/2024	6.875	199,547						463,500	03/19/2024
100136415		ALBUQUERQUE	NM		11/20/2023	8.125	199,559						255,000	09/29/2023
100081470		FAIRVIEW	OR		03/18/2022	3.374	199,571						450,000	01/22/2022
100013361		ROCKY POINT	NY		05/25/2017	4.750	199,575						235,000	01/31/2017
100131768		SUMMERTOWN	TN		10/06/2023	7.000	199,584						250,000	02/22/2022
100147496		ORLANDO	FL		04/03/2024	8.000	199,584						285,000	02/21/2024
100112893		FLAGLER BEACH	FL		06/29/2023	4.500	199,593						334,000	05/16/2022
3340078372		NORTH PORT	FL		07/29/2024	9.208	199,594						774,000	06/10/2024
100153575		UNITED KINGDOM	GBR		05/29/2024	6.290	199,595					(2,902)	210,000	05/21/2024
100158146		NOKOMIS	FL		07/09/2024	7.125	199,606						370,000	05/02/2024
100081025		NAPA	CA		03/18/2022	3.250	199,608						830,000	01/20/2022
100067543		THE COLONY	TX		09/23/2021	3.625	199,615						262,000	08/09/2021
100053643		WOOD DALE	IL		03/23/2021	4.250	199,616						210,000	01/03/2021
100108130		GARLAND	TX		05/24/2023	8.999	199,616						258,000	03/31/2023
100182320		HOUSTON	TX		12/12/2024	6.875	199,626		(1)				272,500	11/08/2024
100158558		RICHMOND	VA		07/10/2024	8.125	199,633						279,000	05/06/2024
100153852		GRANITEVILLE	SC		06/05/2024	8.999	199,633						241,000	03/07/2024
100103611		RANDALLSTOWN	MD		05/08/2023	7.625	199,639						284,000	03/22/2023
100174998		WASHBURN	ME		10/31/2024	7.625	199,640						315,000	06/21/2024
100114973		MARANA	AZ		07/14/2023	6.990	199,640						310,000	05/19/2023
100070424		SAN BERNARDINO	CA		09/23/2021	3.875	199,645						400,000	08/04/2021
100161326		FORT WORTH	TX		07/25/2024	6.990	199,652						284,000	05/21/2024
100057931		CHATTANOOGA	TN		06/30/2021	3.875	199,653						300,000	05/19/2021
100164920		CHICAGO	IL		08/28/2024	8.150	199,665						297,555	07/26/2024
100120992		VERO BEACH	FL		08/30/2023	7.250	199,665						535,000	07/07/2023
100148801		SAN ANTONIO	TX		04/17/2024	6.250	199,669						279,000	10/03/2023
100155603		LAKESIDE	CA		06/18/2024	8.750	199,669						930,925	03/22/2024
100111901		NAPERVILLE	IL		06/29/2023	3.625	199,672						600,000	05/16/2022
100129315		CENTRALIA	WA		09/25/2023	6.990	199,680						500,000	08/08/2023
100160436		FORT LAUDERDALE	FL		07/19/2024	7.625	199,683						340,000	06/19/2024
100167581		LAS VEGAS	NV		09/19/2024	6.625	199,689						416,000	08/22/2024
100110874		CHANDLER	AZ		06/29/2023	5.750	199,689		2,036				390,000	05/16/2022
100067834		TUCSON	AZ		09/23/2021	3.125	199,690						270,000	07/30/2021
100110442		ROSHARON	TX		06/30/2023	5.500	199,693						304,000	04/11/2023
100174065		GULF SHORES	AL		10/31/2024	8.125	199,694						265,000	07/12/2024
100158392		UNITED KINGDOM	GBR		07/09/2024	4.790	199,699		4,029			(4,324)	250,000	09/15/2022
100103158		COLLEGE PARK	GA		04/21/2023	8.648	199,714						288,000	03/24/2023
100101176		NEWARK	NJ		04/28/2023	4.125	199,717						350,000	12/17/2021
100175734		MYRTLE BEACH	SC		11/12/2024	7.250	199,721		2				840,000	10/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100109239		JACKSONVILLE	FL		07/21/2023	7.500	199,728						302,500	05/30/2023
100145829		BIRMINGHAM	AL		03/15/2024	8.625	199,732						290,000	02/16/2024
100116746		BAKERSFIELD	CA		07/20/2023	4.250	199,745						400,000	03/01/2024
100133103		MANSFIELD	TX		11/29/2023	8.375	199,763						315,000	10/13/2023
100120463		CLINTON TOWNSHIP	MI		08/18/2023	10.125	199,778						230,000	07/14/2023
100065143		NORFOLK	VA		07/14/2021	3.750	199,780						280,000	03/31/2021
100026010		HEREFORD	AZ		09/20/2018	4.375	199,783						223,250	04/30/2018
100102078		BAKERSFIELD	CA		04/14/2023	8.875	199,785						251,000	02/09/2023
100153915		PARADISE	CA		06/05/2024	7.999	199,794						449,000	05/13/2024
100148269		HAMPTON	VA		04/12/2024	7.500	199,796						263,000	02/13/2024
100116092		HARBOR CITY AREA LOS ANGELES	CA		07/20/2023	4.625	199,801						775,000	03/01/2024
100169669		DEARBORN	MI		09/30/2024	5.820	199,808						280,000	06/05/2024
100132041		BIRMINGHAM	MI		10/13/2023	7.499	199,824						400,000	09/08/2023
100100771		PARK CITY	IL		04/28/2023	7.625	199,833						270,000	10/28/2021
100049275		MASTIC	NY		11/20/2020	4.000	199,850						242,250	07/31/2020
100126996		SAINT CLOUD	FL		08/30/2023	4.625	199,852						495,000	08/30/2023
100030741		JAMAICA	NY		04/09/2019	5.250	199,856						660,000	12/06/2023
100100312		KIMBOLTON	OH		04/27/2023	5.500	199,858						292,000	01/07/2022
100079983		VENICE	FL		04/25/2022	4.999	199,859						285,000	01/25/2022
100102751		EVERETT	WA		06/22/2023	8.750	199,879						520,000	01/24/2023
100071762		TEMPLE HILLS	MD		10/14/2021	4.875	199,882						270,000	08/27/2021
100091885		ROTTERDAM	NLD		01/27/2023	4.950	199,890					(13,143)	249,544	12/01/2023
100090604		ROTTERDAM	NLD		12/28/2022	4.570	199,890					(13,143)	371,000	12/01/2023
100173029		EL PASO	TX		10/25/2024	8.625	199,897		(50)				305,000	09/19/2024
100108111		PASADENA	TX		05/24/2023	8.999	199,907						295,000	04/03/2023
100161979		CINCINNATI	OH		07/31/2024	9.375	199,908						230,000	07/05/2024
100142647		RICHMOND	TX		02/08/2024	7.750	199,910						345,000	12/01/2023
100134168		BOCA RATON	FL		12/08/2023	9.625	199,912						273,000	10/26/2023
100029230		FREEPORT	NY		10/26/2018	4.375	199,940						346,750	05/31/2018
100147707		HOUSTON	TX		04/05/2024	8.750	199,949						225,000	03/08/2024
100171770		JACKSONVILLE	NC		10/17/2024	5.990	199,960						334,000	07/30/2024
100132728		WATAUGA	TX		11/03/2023	8.375	199,966		4,731				259,000	07/31/2023
100180233		CITRUS SPRINGS	FL		11/25/2024	6.125	199,968						273,000	09/12/2024
100161124		DURHAM	NC		07/24/2024	7.375	199,984						457,000	05/31/2024
100057916		VICTORVILLE	CA		06/30/2021	3.750	199,987						348,500	04/14/2021
100068095		MCKINNEY	TX		08/25/2021	3.874	200,010						275,000	06/08/2021
100119025		ATLANTA	GA		07/27/2023	9.375	200,012		(96)				265,000	06/23/2023
100138100		WINTER GARDEN	FL		12/14/2023	8.000	200,012						560,000	11/06/2023
100030755		DALLAS	TX		04/09/2019	5.375	200,013						425,000	12/03/2021
100054418		OAKLAND	CA		03/23/2021	3.875	200,013						475,000	12/31/2020
100012855		SARASOTA	FL		05/25/2017	4.750	200,022						380,000	01/31/2017
100136049		HIRAM	GA		11/16/2023	9.499	200,025						321,000	10/03/2023
100026622		PICO RIVERA	CA		09/26/2018	4.375	200,027						400,000	06/14/2018
100169453		LUBBOCK	TX		09/30/2024	6.990	200,027		(16)				277,000	07/05/2024
100141865		ORLANDO	FL		03/27/2024	9.500	200,053						257,000	01/31/2024
100128399		BALTIMORE	MD		09/15/2023	9.750	200,057						250,000	06/20/2023
100071699		CHICAGO	IL		10/14/2021	3.625	200,057						295,000	06/11/2021
100143652		WILLINGBORO	NJ		02/22/2024	9.249	200,065						251,000	01/20/2024
100141043		KISSIMMEE	FL		02/20/2024	8.000	200,067						268,000	01/12/2024
100068225		NEW HOPE	AL		08/25/2021	4.125	200,076						255,000	07/16/2021
100119111		KATY	TX		07/28/2023	5.625	200,078						344,000	03/01/2024
100172865		BAKERSFIELD	CA		10/25/2024	6.750	200,080		(1)				268,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180527		PHOENIX	AZ		11/26/2024	6.499	200,083		9				295,000	11/01/2024
100144850		UNITED KINGDOM	GBR		03/12/2024	9.500	200,085		5,212			(4,343)	219,996	11/14/2019
100075951		NORFOLK	VA		01/07/2022	3.875	200,095						290,000	11/23/2021
100156143		GALVESTON	TX		07/25/2024	6.875	200,101						270,000	06/11/2024
100134461		HALLANDALE BEACH	FL		10/30/2023	8.874	200,104						255,000	10/05/2023
100132716		HAWORTH	NJ		11/03/2023	8.250	200,111						1,000,000	08/24/2023
100071724		CHANDLER	AZ		10/14/2021	3.625	200,112						266,000	08/14/2021
100158676		SAINT AUGUSTINE	FL		07/10/2024	6.625	200,117						273,000	04/24/2024
100164136		ROSEDALE	MD		08/21/2024	7.125	200,123						284,000	07/29/2024
100017963		LAS VEGAS	NV		05/22/2018	5.375	200,124						320,000	03/23/2018
100030927		OAKLAND	CA		04/09/2019	3.500	200,127						665,000	10/06/2018
100137128		BALTIMORE	MD		11/28/2023	9.000	200,136						273,000	06/30/2023
100011378		LAKE WORTH	FL		01/27/2017	4.750	200,138						285,000	10/31/2016
100144039		PILOT POINT	TX		03/07/2024	6.624	200,145						273,000	01/30/2024
100114912		BELLEVIEW	FL		07/13/2023	8.875	200,150						395,000	05/26/2023
100087812		GOLDEN	CO		11/17/2022	8.250	200,153						860,000	10/20/2022
100111432		MENIFEE	CA		06/29/2023	4.500	200,169						670,000	06/02/2022
100171865		TUSCALOOSA	AL		10/17/2024	5.500	200,188						255,700	08/09/2024
100176569		NORTH SYRACUSE	NY		11/15/2024	7.250	200,191		(12)				245,000	09/12/2024
100142846		SAN BERNARDINO	CA		02/09/2024	7.875	200,197						395,000	11/30/2023
100029475		PORTLAND	OR		10/26/2018	3.625	200,198						503,405	05/31/2018
100175728		NORTH HILLS	CA		11/12/2024	8.375	200,202		(13)				914,000	08/27/2024
100120407		TAFT	CA		08/18/2023	8.375	200,206						265,000	07/13/2023
100141622		MISSOURI CITY	TX		01/30/2024	8.999	200,208						240,000	01/03/2024
100025690		COOPER CITY	FL		09/20/2018	4.625	200,213						318,250	04/30/2018
100115049		WENTZVILLE	MO		07/14/2023	7.125	200,213						270,000	05/23/2023
100080160		OLYMPIC VALLEY	CA		02/25/2022	4.487	200,214						468,000	12/22/2021
100161304		MERCED	CA		07/25/2024	6.500	200,221						365,000	05/28/2024
100074471		OKLAHOMA CITY	OK		12/02/2021	5.325	200,224						275,000	11/17/2021
100055503		FREDERICKSBURG	VA		03/23/2021	4.990	200,225						183,100	01/03/2021
100140521		MARICOPA	AZ		01/19/2024	5.750	200,226						356,000	12/11/2023
100068506		LOS ANGELES	CA		08/25/2021	4.625	200,228						259,000	07/07/2021
100173498		DAYTON	OH		10/29/2024	7.625	200,231						240,000	09/05/2024
100080967		BLAINE	MN		03/18/2022	4.375	200,233						287,000	01/10/2022
100087151		BETHANY	OK		10/25/2022	5.499	200,237						309,000	10/29/2021
100145038		UNITED KINGDOM	GBR		03/12/2024	3.240	200,245		9,222			(4,325)	200,000	03/06/2020
100180366		ARLINGTON	TX		11/25/2024	6.124	200,257						270,000	09/30/2024
100137552		CHANDLER	AZ		12/08/2023	7.124	200,259						300,000	11/03/2023
100128077		FRANKLIN	KY		09/08/2023	7.000	200,271						250,000	04/26/2022
100031336		MESA	AZ		03/29/2019	4.625	200,276						305,000	12/08/2018
100047823		INWOOD	NY		11/20/2020	4.375	200,280						377,150	07/30/2020
100077950		CHANDLER	AZ		01/13/2022	4.875	200,285						400,000	12/28/2021
100152918		FORT WORTH	TX		05/22/2024	7.125	200,293						265,000	04/30/2024
100154646		YORKTOWN	VA		07/19/2024	7.625	200,294						400,000	01/31/2024
100150850		SPRING	TX		05/08/2024	6.750	200,296						276,000	03/05/2024
100149458		MUNSTER	IN		04/24/2024	7.125	200,302						260,000	01/26/2024
100157975		BALTIMORE	MD		07/09/2024	7.250	200,306						297,000	05/09/2024
100064740		HOUSTON	TX		07/14/2021	4.500	200,308						270,000	05/20/2021
100169430		CHARLOTTE	NC		09/30/2024	7.625	200,312						262,000	05/10/2024
100117360		MCKINNEY	TX		07/20/2023	3.875	200,313						400,000	03/01/2024
100143892		DALLAS	TX		03/06/2024	7.875	200,317						265,000	01/11/2024
100030960		NAPLES	FL		03/29/2019	6.500	200,328						215,000	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065798		ALLENTOWN	PA		07/28/2021	4.375	200,330						300,000	06/04/2021
100053813		PARKVILLE	MD		03/23/2021	4.625	200,334						187,500	01/03/2021
100132463		ROSWELL	GA		11/03/2023	7.625	200,336						885,000	06/02/2023
100067955		GAITHERSBURG	MD		09/23/2021	4.000	200,338						295,000	07/29/2021
100055084		JAMUL	CA		03/23/2021	3.250	200,346						540,000	01/05/2021
100170456		RENO	NV		10/09/2024	8.999	200,351						445,000	09/06/2024
100180663		HAINES CITY	FL		11/26/2024	7.875	200,359		(18)				285,000	08/29/2024
100027869		PATERSON	NJ		10/26/2018	4.000	200,359						355,000	11/13/2020
100173753		VINTON	VA		10/30/2024	6.625	200,363						265,000	09/09/2024
100128220		GARLAND	TX		09/14/2023	7.625	200,367						305,000	08/01/2023
100065702		WEST PARK	FL		07/28/2021	4.375	200,367						275,000	04/19/2021
100044268		RICHMOND	VA		08/19/2020	3.500	200,368						213,750	08/21/2019
3310040806		ALLENHURST	NJ		04/19/2023	8.050	200,369						5,400,000	09/30/2022
100082306		PINE	CO		04/14/2022	5.250	200,389						383,000	03/16/2022
100118658		CHARLOTTE	NC		07/25/2023	8.750	200,395						280,000	05/11/2023
100136870		FALLING WATERS	WV		11/27/2023	7.990	200,405						257,000	10/26/2023
100140757		BALTIMORE	MD		01/22/2024	9.124	200,408						280,000	12/15/2023
100152558		COLUMBUS	NC		05/17/2024	7.000	200,446						297,000	03/01/2024
100132600		PLAINS TOWNSHIP	PA		11/03/2023	7.875	200,450						295,000	06/09/2023
100168780		IRVING	TX		09/26/2024	7.625	200,457						280,000	07/01/2024
100102706		VIRGINIA BEACH	VA		06/22/2023	7.750	200,457						325,000	01/17/2023
100025328		BELLEVILLE	NJ		09/20/2018	3.000	200,472						284,050	04/30/2018
100065184		GERMANTOWN	MD		07/14/2021	3.500	200,490						300,000	05/14/2021
100149726		WEST HARTFORD	CT		04/26/2024	7.640	200,503						480,000	03/28/2024
100091924		ZIERIKZEE	NLD		01/27/2023	6.100	200,512					(13,184)	244,239	12/01/2023
100087161		THE COLONY	TX		10/25/2022	5.355	200,516						482,000	04/12/2022
100079153		ROSENBERG	TX		02/24/2022	3.875	200,519						290,000	12/22/2021
100186401		MILFORD	MI		12/30/2024	7.250	200,525						252,500	10/29/2024
100115726		WASHINGTON	DC		07/20/2023	6.990	200,526						485,000	05/18/2023
100112966		NEW MILFORD	CT		06/29/2023	7.625	200,529						485,000	05/15/2022
100114340		NEWNAN	GA		06/29/2023	4.625	200,530						450,000	06/02/2022
100068180		LAKEWOOD	WA		08/25/2021	3.625	200,538						750,000	07/26/2021
100068181		LAKEWOOD	WA		08/25/2021	3.625	200,538						750,000	07/26/2021
100139523		BEAUMONT	TX		12/28/2023	8.250	200,540		(36)				260,000	11/02/2023
100136953		SINKING SPRING	PA		11/28/2023	7.625	200,548						275,000	10/16/2023
100143676		ALBANY	NY		02/22/2024	7.999	200,558						260,000	01/26/2024
100181918		LAKELAND	FL		12/12/2024	6.125	200,561		7				293,000	09/25/2024
100011603		MESA	AZ		03/08/2017	4.125	200,562						250,000	09/03/2016
100153967		EDMOND	OK		06/05/2024	7.999	200,566						278,000	05/15/2024
100145417		UNITED KINGDOM	GBR		03/12/2024	3.590	200,571		9,225			(4,405)	202,500	02/27/2020
100172122		ROCKWALL	TX		10/17/2024	7.499	200,574						270,000	09/18/2024
100160606		CARSON	CA		07/19/2024	7.750	200,576						1,150,000	06/28/2024
100060171		POST FALLS	ID		06/25/2021	4.125	200,580						315,200	04/08/2021
100101776		NORTH CHARLESTON	SC		03/31/2023	8.076	200,604						285,000	03/16/2023
100023725		HOLLYWOOD	FL		09/04/2018	5.750	200,611						290,000	09/04/2018
3310085989		DIX HILLS	NY		10/23/2024	8.771	200,624						940,000	09/19/2024
3310069608		BONSALL	CA		02/15/2024	8.428	200,624						1,150,000	01/25/2024
100065598		MEMPHIS	TN		07/28/2021	4.375	200,626						281,000	05/12/2021
100013950		OAKDALE	CA		05/25/2017	4.500	200,627						250,000	01/31/2017
100101593		BRIDGEPORT	PA		04/26/2023	7.125	200,638						485,000	02/06/2023
100120555		WEST POINT	CA		08/18/2023	9.375	200,645						310,000	07/21/2023
100141568		FORT WORTH	TX		01/30/2024	10.999	200,645						242,000	12/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100016557		TACOMA	WA		04/10/2018	3.875	200,646						425,000	01/12/2018
100180062		WILMINGTON	NC		11/25/2024	5.875	200,647		10				306,000	08/20/2024
100175910		CONROE	TX		11/14/2024	6.500	200,648		28				265,000	10/01/2024
100171589		HURRICANE	UT		10/16/2024	6.500	200,653						1,059,000	08/26/2024
100144124		LEXINGTON	KY		03/07/2024	7.125	200,657						254,000	01/08/2024
100152504		WAUKEE	IA		05/17/2024	6.990	200,657						270,000	03/08/2024
100079706		SUN VALLEY	NV		04/25/2022	5.250	200,661						270,000	01/27/2022
100116564		WESLEY CHAPEL	FL		07/20/2023	7.750	200,663						289,000	03/01/2024
100160997		LAND O LAKES	FL		07/24/2024	6.750	200,667						330,000	05/21/2024
100078505		GRONINGEN	NLD		01/26/2022	3.050	200,667					(13,195)	735,000	12/01/2023
100153452		FRESNO	CA		05/30/2024	8.760	200,672						400,000	04/05/2024
100047384		SULTAN	WA		11/20/2020	4.625	200,675						598,500	07/31/2020
100060296		MIDLOTHIAN	TX		06/25/2021	3.750	200,677						302,500	04/05/2021
100166005		CHICAGO	IL		09/06/2024	8.499	200,678						250,000	08/15/2024
100143268		DENTON	TX		02/16/2024	7.374	200,680						265,000	12/19/2023
100181626		ORLANDO	FL		12/11/2024	7.000	200,687						250,000	10/22/2024
100164089		ATLANTA	GA		08/21/2024	7.625	200,688						249,000	07/24/2024
100132053		POMPANO BEACH	FL		10/13/2023	5.250	200,690						600,000	04/04/2023
100025842		CENTRAL ISLIP	NY		09/20/2018	4.000	200,696						247,000	04/30/2018
100013586		AVENTURA	FL		05/25/2017	4.250	200,699						260,000	01/31/2017
100134682		KISSIMMEE	FL		10/30/2023	7.625	200,706		1,927				261,000	09/21/2023
100103641		CALIFORNIA CITY	CA		05/08/2023	9.499	200,722						275,000	03/28/2023
100076284		BROWNS MILLS	NJ		01/07/2022	3.750	200,725						270,000	11/12/2021
100079441		HOUSTON	TX		03/17/2022	5.250	200,732						246,000	02/25/2022
100169211		TRENTON	NJ		09/27/2024	6.450	200,732						288,000	09/09/2024
100111166		ADAMS	MN		06/29/2023	4.375	200,733						420,000	05/16/2022
100186642		SANFORD	NC		12/30/2024	6.250	200,739						291,000	10/08/2024
100180382		CHERRY HILL	NJ		11/25/2024	6.125	200,741						272,000	10/03/2024
100103410		BOCA RATON	FL		06/16/2023	8.375	200,746						465,000	04/28/2023
100047816		CHURCHVILLE	MD		11/20/2020	6.375	200,757						494,000	07/31/2020
100184782		CANBY	OR		12/17/2024	8.750	200,759		(8)				784,627	10/16/2024
100154697		HIALEAH	FL		07/19/2024	7.250	200,773						305,000	03/08/2024
100147209		BRIDGETON	NJ		03/28/2024	7.280	200,774						290,000	03/01/2024
100028866		LAS VEGAS	NV		10/26/2018	4.000	200,774						284,050	06/03/2018
100043755		SUWANEE	GA		08/13/2020	4.000	200,775						270,000	07/19/2021
100065653		BELCAMP	MD		07/28/2021	3.375	200,783						285,000	05/21/2021
100070499		FRESNO	TX		09/23/2021	4.000	200,787						275,000	08/23/2021
100048562		MINNEAPOLIS	MN		11/20/2020	4.625	200,788						275,500	07/31/2020
100081225		YORKTOWN	VA		03/18/2022	3.375	200,793						372,000	12/17/2021
100071694		HAWTHORNE	CA		10/14/2021	4.125	200,800						775,000	07/13/2021
100000597		LONGWOOD	FL		09/27/2016	5.000	200,820						260,000	08/25/2016
100088891		MYRTLE BEACH	SC		11/15/2022	8.375	200,824						260,000	10/13/2022
100180342		CHATTANOOGA	TN		11/25/2024	6.490	200,827						310,000	09/27/2024
100026926		PALMDALE	CA		09/26/2018	2.000	200,830						325,000	06/14/2018
100049683		BROOKLYN	NY		11/20/2020	4.250	200,846						389,500	07/31/2020
100139262		LOUISVILLE	KY		12/28/2023	8.625	200,852						304,000	10/30/2023
100186466		PHILADELPHIA	PA		12/30/2024	6.625	200,862						270,000	11/05/2024
100154734		CORINTH	TX		07/19/2024	6.500	200,865						340,000	03/15/2024
100140693		EVA	AL		02/08/2024	9.750	200,876						230,000	01/22/2024
100068217		VICTORVILLE	CA		08/25/2021	4.374	200,883						312,000	06/29/2021
100100450		GOULDSBORO	PA		04/27/2023	6.875	200,885						530,000	04/29/2022
100162331		EDWARDS	CO		08/06/2024	9.875	200,889						1,201,000	06/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164549		LADY LAKE	FL		08/21/2024	7.625	200,894						282,000	06/26/2024
100141433		BOCA RATON	FL		01/30/2024	8.125	200,895						285,000	12/18/2023
100150704		POCATELLO	ID		05/06/2024	7.000	200,901						270,000	03/01/2024
100161319		BELLEVUE	PA		07/25/2024	7.125	200,904						262,000	05/17/2024
100161766		LUSBY	MD		07/31/2024	7.800	200,906						299,500	06/27/2024
100078792		CHARLESTON	SC		02/24/2022	3.499	200,922						275,000	01/31/2022
100088519		GRONINGEN	NLD		10/27/2022	1.000	200,926					(13,212)	259,250	12/01/2023
100088505		CASTRICUM	NLD		10/27/2022	4.950	200,926					(13,212)	270,000	12/01/2023
100028715		LA PUENTE	CA		10/26/2018	3.875	200,946						408,500	06/03/2018
100071820		PHILADELPHIA	PA		10/14/2021	4.500	200,964						256,000	08/02/2021
100161294		PETALUMA	CA		07/25/2024	7.250	200,972						2,246,000	05/20/2024
100161331		FORT WORTH	TX		07/25/2024	7.125	201,005						264,000	06/04/2024
100179898		NEW BRAUNFELS	TX		11/25/2024	5.500	201,007		29				298,000	09/27/2024
100149321		MOUNT PROSPECT	IL		04/24/2024	7.625	201,010						250,000	03/01/2024
100079533		GRAYSON	GA		04/08/2022	4.625	201,014						335,000	01/31/2022
100068513		GARLAND	TX		08/25/2021	4.625	201,019						255,000	07/16/2021
100165080		SAN ANTONIO	TX		08/28/2024	7.500	201,035						247,000	07/18/2024
3310084373		KINGS MOUNTAIN	NC		10/03/2024	8.841	201,037						1,008,000	08/31/2024
100013761		INGLEWOOD	CA		05/25/2017	4.625	201,043						245,000	01/31/2017
100169266		SCRANTON	PA		09/27/2024	7.250	201,053						253,000	08/14/2024
100163083		MERIDIANVILLE	AL		08/13/2024	5.375	201,060						325,000	05/30/2024
100135730		VOLCANO	HI		11/10/2023	7.625	201,061						470,000	09/20/2023
100139424		SOUTHAVEN	MS		12/28/2023	8.250	201,061						296,000	11/17/2023
100067649		SALINAS	CA		09/23/2021	3.990	201,064						585,000	07/23/2021
100074460		RONKONKOMA	NY		12/02/2021	5.108	201,064						245,000	11/17/2021
100091951		PORT CHARLOTTE	FL		02/07/2023	8.875	201,066						275,000	12/05/2022
100156962		UNITED KINGDOM	GBR		06/27/2024	6.640	201,072					(2,126)	225,000	05/29/2024
100149640		FORNEY	TX		04/26/2024	8.125	201,083						280,000	03/18/2024
100135912		DAYTONA BEACH	FL		11/13/2023	9.999	201,083						256,000	10/02/2023
100138000		BUNKER HILL	WV		12/13/2023	8.125	201,095						248,000	10/30/2023
100144628		MELISSA	TX		03/13/2024	7.625	201,095						375,000	01/31/2024
100167471		GLENDALE	AZ		10/31/2024	8.125	201,104		29				285,000	09/24/2024
100103685		TULSA	OK		05/08/2023	8.999	201,105						243,000	03/22/2023
100153219		RICHARDSON	TX		05/30/2024	7.500	201,116						267,000	04/05/2024
100153899		HOOVER	AL		06/05/2024	7.499	201,121						265,000	05/17/2024
100136944		COLLINSVILLE	OK		11/28/2023	7.625	201,122						272,500	10/13/2023
100159379		HOUSTON	TX		07/15/2024	5.990	201,124						280,000	05/17/2024
100048621		VICTORVILLE	CA		11/20/2020	3.625	201,126						242,250	07/31/2020
100186640		FRESNO	CA		12/30/2024	6.624	201,127						325,000	11/21/2024
100119316		BROOKLYN PARK	MN		07/31/2023	6.999	201,136						318,000	06/23/2023
100115001		ORO VALLEY	AZ		07/14/2023	7.500	201,141						332,000	04/21/2023
100149121		PALM HARBOR	FL		04/22/2024	7.999	201,142						366,000	03/22/2024
100175676		DENISON	TX		11/12/2024	6.875	201,145						252,000	10/25/2024
100141072		BATON ROUGE	LA		02/20/2024	7.375	201,150						760,000	01/12/2024
100176805		GAINESVILLE	FL		11/15/2024	8.000	201,151						277,900	08/27/2024
100148181		OVERLAND PARK	KS		04/12/2024	6.999	201,160						268,000	03/01/2024
100013250		POUGHKEEPSIE	NY		05/25/2017	5.000	201,160						194,000	01/31/2017
100171767		AURORA	IL		10/17/2024	5.990	201,170						295,000	09/13/2024
100148643		OGDEN	UT		05/15/2024	8.125	201,173						392,000	04/11/2024
100110805		ALMELO	NLD		06/28/2023	6.450	201,185					(13,229)	243,171	12/01/2023
100133874		TAMPA	FL		10/24/2023	8.000	201,186						338,000	08/22/2023
100068068		NAPLES	FL		09/23/2021	3.875	201,188						545,000	08/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076041		OCEAN CITY	MD		01/07/2022	4.125	201,193						300,000	10/27/2021
100020280		GILBERT	AZ		07/17/2018	5.375	201,195						299,999	07/17/2018
100025431		PERRIS	CA		09/20/2018	4.000	201,200						276,450	04/30/2018
100154329		AUBURNDALE	FL		06/07/2024	8.375	201,203						252,000	05/23/2024
100155744		HEBER CITY	UT		06/18/2024	8.500	201,209						975,000	03/22/2024
100141322		PELHAM	AL		01/30/2024	8.625	201,210						289,000	12/08/2023
100117948		WESLEY CHAPEL	FL		07/20/2023	4.750	201,214						340,000	03/01/2024
100102868		KISSIMMEE	FL		06/22/2023	7.375	201,219		3,328				280,000	07/19/2022
100064899		SUWANEE	GA		07/14/2021	4.000	201,220						275,000	05/14/2021
100043552		RAVENNA	OH		08/13/2020	8.875	201,222						275,500	11/11/2019
100180594		HOUSTON	TX		11/26/2024	6.375	201,224		(4)				265,000	11/04/2024
100120718		SAN ANTONIO	TX		08/25/2023	7.125	201,226						300,000	07/26/2023
3310086535		JERSEY CITY	NJ		11/21/2024	7.700	201,241						1,140,000	09/30/2024
100129782		FRESNO	CA		09/27/2023	8.875	201,243						255,000	08/31/2023
100144174		FORT WORTH	TX		03/07/2024	6.875	201,254						323,000	12/28/2023
100147913		BENTONVILLE	AR		04/08/2024	7.000	201,257						255,800	01/31/2024
100110441		ROSHARON	TX		06/30/2023	5.500	201,258						285,000	04/14/2023
100150104		BROOKSHIRE	TX		06/14/2024	8.750	201,268						264,000	04/25/2024
100100651		LAS VEGAS	NV		04/28/2023	5.625	201,274						295,000	06/18/2021
100150604		BASTROP	TX		05/03/2024	5.250	201,279						295,000	01/22/2024
100083734		PUERTO VALLARTA	MEX		06/28/2022	8.102	201,281						320,924	06/09/2022
3340070313		WASHINGTONVILLE	NY		03/07/2024	8.898	201,287						990,000	02/02/2024
3310077697		LEWES	DE		07/19/2024	8.666	201,288						1,605,000	05/25/2024
100026987		LOS ANGELES	CA		09/26/2018	4.125	201,299						402,000	06/15/2018
100186709		JONESBORO	GA		12/31/2024	7.999	201,307		42				241,000	05/08/2024
100160428		JACKSONVILLE	FL		07/19/2024	7.999	201,311						300,000	06/26/2024
100152261		DICKINSON	TX		05/17/2024	7.500	201,318						365,000	03/22/2024
100031156		FONTANA	CA		03/29/2019	3.000	201,355						335,000	12/07/2018
100088313		HOUSTON	TX		11/10/2022	8.999	201,355						270,000	09/29/2022
100101683		SAVANNAH	GA		04/26/2023	7.375	201,360						300,000	03/24/2023
100110376		MURFREESBORO	TN		06/30/2023	7.125	201,367						425,000	05/09/2023
100138209		RINGGOLD	GA		12/14/2023	7.875	201,374						476,000	11/03/2023
100047269		CAMPO	CA		11/20/2020	5.000	201,375						342,000	07/31/2020
100134703		BURBANK	IL		10/30/2023	7.625	201,381						438,000	09/19/2023
100164597		FALLING WATERS	WV		08/21/2024	7.500	201,384						261,000	06/25/2024
100127936		CLARKSVILLE	TN		09/08/2023	6.750	201,387						269,000	04/15/2022
100152917		LAS VEGAS	NV		05/22/2024	8.250	201,394						362,000	04/24/2024
100184865		CUMMING	GA		12/17/2024	7.875	201,399		(6)				921,680	10/26/2024
100057903		CHESTNUT HILL	MA		06/30/2021	3.499	201,415						285,000	05/06/2021
100049663		HARWOOD HEIGHTS	IL		11/20/2020	4.500	201,416						156,750	07/31/2020
100048962		FORT WASHINGTON	MD		11/20/2020	4.625	201,420						292,600	07/31/2020
100116163		RIVERSIDE	CA		07/20/2023	3.500	201,422						645,000	03/01/2024
100029640		CREEDMOOR	NC		10/26/2018	4.625	201,427						247,000	06/01/2018
100186666		TRAVELERS REST	SC		12/30/2024	7.000	201,431						269,000	11/12/2024
100152347		PARRISH	FL		05/17/2024	5.750	201,432						385,000	03/28/2024
100159858		WEST PALM BEACH	FL		08/16/2024	8.490	201,435						270,000	03/11/2024
100088016		MIAMI	FL		10/25/2022	8.125	201,437						290,000	09/26/2022
100164231		GREENVILLE	SC		08/21/2024	8.499	201,437						251,000	07/26/2024
100068574		DELFT	NLD		08/30/2021	7.815	201,444					(13,245)	278,000	12/01/2023
100120819		LUBBOCK	TX		08/25/2023	8.990	201,452						243,000	06/20/2023
100161102		LURAY	VA		07/24/2024	6.500	201,452						260,000	05/28/2024
100101129		HARTFORD	CT		04/28/2023	7.875	201,453						285,000	05/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179881		LANCASTER	TX		11/25/2024	6.250	201,458						280,000	09/25/2024
100120893		LAGUNA NIGUEL	CA		08/30/2023	7.375	201,458						700,000	07/25/2023
100145685		UNITED KINGDOM	GBR		03/12/2024	3.840	201,463					(4,395)	225,013	04/15/2020
100164634		LONGS	SC		08/21/2024	6.500	201,469						329,000	07/23/2024
100065325		SEVIERVILLE	TN		07/28/2021	4.250	201,474						275,000	05/26/2021
100182264		OCALA	FL		12/12/2024	5.500	201,474		23				285,500	09/27/2024
100129928		CHERRY HILL	NJ		09/27/2023	7.950	201,485						285,000	08/25/2023
100157589		THE VILLAGES	FL		06/28/2024	8.250	201,494						538,000	05/23/2024
100120402		TAFT	CA		08/18/2023	8.375	201,497		(24)				265,000	07/11/2023
100180588		SAN ANTONIO	TX		11/26/2024	6.750	201,526		2				290,000	10/22/2024
100135778		ANTIOCH	CA		11/10/2023	6.625	201,531						470,000	09/13/2023
100080031		BUFORD	GA		04/08/2022	4.875	201,537						317,000	12/17/2021
100178075		LOS ANGELES	CA		11/19/2024	7.875	201,541		(20)				825,000	08/29/2024
3500107835		LAKE PARK	FL		09/12/2024	8.170	201,550						1,296,000	07/28/2024
100145562		UNITED KINGDOM	GBR		03/12/2024	3.390	201,550		9,108			(4,348)	204,000	03/04/2020
100016529		CHARLOTTE	NC		04/10/2018	5.000	201,564						300,000	02/12/2018
100139241		LAKE CHARLES	LA		12/28/2023	8.500	201,569						252,500	10/30/2023
100140591		MESA	AZ		01/19/2024	8.625	201,578						250,000	12/08/2023
100049475		STERLING HEIGHTS	MI		11/20/2020	5.000	201,592						270,750	07/31/2020
100044186		FONTANA	CA		08/19/2020	3.875	201,610						380,000	01/22/2020
100141535		CYPRESS	TX		01/30/2024	8.250	201,611						275,000	12/14/2023
100181547		ATLANTA	GA		12/09/2024	7.770	201,631		8				330,000	11/06/2024
100161340		FALLING WATERS	WV		07/25/2024	7.125	201,642						265,000	05/31/2024
100174688		GROTON	CT		10/31/2024	7.250	201,644						265,000	03/08/2024
100013803		GRESHAM	OR		05/25/2017	4.000	201,646						290,000	01/31/2017
100087142		ALEXANDRIA	LA		10/25/2022	5.250	201,651						290,000	10/07/2021
100090178		PASADENA	TX		01/13/2023	7.125	201,657						316,000	11/14/2022
100091382		JEFFERSON	LA		02/22/2023	5.500	201,663						284,000	07/15/2022
100023256		DENVER	CO		08/16/2018	5.625	201,670						385,000	06/12/2018
100103142		BOLINGBROOK	IL		04/21/2023	7.399	201,678						280,000	03/20/2023
100044147		QUARTZ HILL	CA		08/19/2020	4.125	201,686						413,250	07/21/2019
100171528		BOLIVIA	NC		10/16/2024	5.990	201,691						289,000	08/05/2024
100160857		ALBURQUEQUE	NM		07/24/2024	7.000	201,697						513,000	06/17/2024
100054801		MOYOCK	NC		03/23/2021	4.250	201,698						348,000	01/03/2021
100017264		TAMPA	FL		04/26/2018	4.875	201,708						247,000	12/31/2017
100044288		SACRAMENTO	CA		08/19/2020	3.500	201,717						513,000	01/21/2020
100019964		LAS VEGAS	NV		07/30/2018	5.375	201,717						313,000	05/11/2018
100013672		SOUTH AMBOY	NJ		05/25/2017	4.500	201,718						250,000	01/31/2017
100071562		LAKE HAVASU CITY	AZ		10/14/2021	4.500	201,723						485,000	05/25/2021
100013727		ROSEVILLE	CA		05/25/2017	4.000	201,732						315,000	01/31/2017
100065690		FORT COLLINS	CO		07/28/2021	4.375	201,734						300,000	05/28/2021
100064924		LAS VEGAS	NV		07/14/2021	3.999	201,752						350,000	04/16/2021
100164719		OCALA	FL		08/23/2024	7.375	201,756						263,000	07/25/2024
100180424		BRYAN	TX		11/25/2024	5.625	201,763						310,000	09/30/2024
100159974		FORT LAUDERDALE	FL		08/16/2024	8.490	201,765						290,000	05/22/2024
100108964		CHARLOTTE	NC		05/31/2023	7.875	201,765						325,000	04/19/2023
100154899		WESLEY CHAPEL	FL		07/19/2024	6.875	201,766						337,000	02/15/2024
100114688		HENRICO	VA		06/29/2023	8.375	201,769						261,000	05/31/2023
100136380		CHARLES TOWN	WV		11/20/2023	8.125	201,771						272,000	09/28/2023
100135868		MIAMI	FL		11/13/2023	8.749	201,780						298,000	10/18/2023
100038824		DUBLIN	IRL		09/27/2019	4.350	201,781					(13,138)	120,881	11/30/2018
100144528		ORLANDO	FL		04/26/2024	8.625	201,787						268,000	03/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029239		SACRAMENTO	CA		10/26/2018	4.625	201,789						289,750	06/04/2018
100039066		WICKLOW	IRL		09/27/2019	4.500	201,798					(13,230)	498,680	11/30/2018
100139426		HOUSTON	TX		12/28/2023	8.870	201,802						335,000	11/13/2023
100130431		GAINESVILLE	FL		09/28/2023	8.240	201,809						250,000	09/15/2023
100161680		AMSTERDAM	NLD		07/29/2024	5.450	201,815					(9,062)	464,000	06/28/2024
100081227		MARIETTA	GA		03/18/2022	3.625	201,815						275,000	01/07/2022
100084811		PINGREE GROVE	IL		08/02/2022	8.250	201,817						260,000	06/24/2022
100173456		LACOMBE	LA		10/29/2024	7.250	201,820						430,000	09/10/2024
100152721		JASPER	AL		05/17/2024	5.500	201,821						293,900	04/01/2024
100149622		WESLEY CHAPEL	FL		04/26/2024	6.990	201,834						328,000	03/22/2024
100053583		MELBOURNE	FL		03/23/2021	5.125	201,836						260,000	01/05/2021
100135026		GREENSBORO	NC		10/30/2023	8.375	201,843						260,000	09/28/2023
100024457		MIAMI	FL		09/20/2018	4.625	201,844						597,550	04/30/2018
100101600		COLUMBIA	SC		04/26/2023	7.500	201,852						270,000	03/06/2023
100080010		OCALA	FL		04/25/2022	5.875	201,852						260,000	01/27/2022
100114996		SAN ANTONIO	TX		07/14/2023	7.250	201,856						275,000	04/21/2023
100139324		MINNEOLA	FL		12/28/2023	8.500	201,865						685,000	11/27/2023
100156151		INDIO	CA		07/25/2024	7.750	201,868						346,000	06/20/2024
100026136		NILES	IL		09/20/2018	4.250	201,885						266,000	04/30/2018
100128783		MARIETTA	GA		09/21/2023	9.499	201,886						250,000	08/25/2023
100111637		SEVERN	MD		06/29/2023	2.500	201,912						285,000	05/14/2022
100067435		STOCKTON	CA		09/23/2021	3.625	201,914						280,000	07/01/2021
100089770		ANTELOPE	CA		12/02/2022	9.625	201,917						300,000	11/01/2022
100055298		MORENO VALLEY	CA		03/23/2021	6.000	201,927						400,000	12/31/2020
100141415		LYMAN	SC		01/30/2024	8.125	201,930						290,000	12/14/2023
100071579		COCOA	FL		10/14/2021	3.875	201,938						264,000	06/03/2021
100013902		GIG HARBOR	WA		05/25/2017	4.000	201,940						248,900	01/31/2017
100128051		COLUMBIA	TN		09/08/2023	7.000	201,950						255,000	10/14/2021
100108997		LEHIGH ACRES	FL		05/31/2023	8.875	201,956						257,000	04/18/2023
100134946		COLUMBIA	SC		10/30/2023	8.375	201,961						265,000	10/02/2023
100025140		HOLLYWOOD	FL		09/20/2018	4.625	201,962						201,400	04/30/2018
100083380		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	7.820	201,962					(13,280)	243,750	06/30/2024
100083372		ROOSENDAAL	NLD		05/27/2022	4.050	201,962					(13,280)	260,000	12/01/2023
100083423		ROOSENDAAL	NLD		05/27/2022	3.550	201,962					(13,280)	260,000	12/01/2023
100081959		AMERSFOORT	NLD		03/30/2022	3.250	201,962					(13,280)	245,650	12/01/2023
100088520		GRONINGEN	NLD		10/27/2022	1.000	201,962					(13,280)	260,000	12/01/2023
100071459		TILBURG	NLD		09/30/2021	3.650	201,962					(13,280)	246,073	12/01/2023
100068700		ZOETERMEER	NLD		08/30/2021	7.915	201,962					(13,280)	260,000	12/01/2023
100068667		SPIJKENISSE	NLD		08/30/2021	8.215	201,962					(13,280)	246,254	12/01/2023
100085113		ROTTERDAM	NLD		07/27/2022	4.500	201,962					(13,280)	260,000	12/01/2023
100161676		ROTTERDAM	NLD		07/29/2024	5.450	201,962					(9,068)	325,000	07/17/2024
100157543		ROTTERDAM	NLD		06/28/2024	5.650	201,962					(6,845)	324,900	05/30/2024
100077875		ROTTERDAM	NLD		12/29/2021	3.350	201,962					(13,280)	246,225	12/01/2023
100081992		SPIJKENISSE	NLD		03/30/2022	3.250	201,962					(13,280)	245,560	12/01/2023
100173625		SCHIEDAM	NLD		10/29/2024	5.600	201,962					(8,893)	260,000	10/01/2024
100054024		HAMDEN	CT		03/23/2021	6.625	201,985						305,000	01/04/2021
100168262		NORWALK	CT		09/20/2024	6.990	201,996						270,000	04/24/2024
100055330		SUGAR LAND	TX		03/23/2021	4.250	202,000						368,000	01/03/2021
100139443		SAN FRANCISCO	CA		12/28/2023	7.999	202,011						1,600,000	12/06/2023
100137066		HAGERSTOWN	MD		11/28/2023	7.625	202,013						273,000	08/25/2023
100161320		FORT WORTH	TX		07/25/2024	8.125	202,014						272,000	05/20/2024
100057850		NEWARK	NJ		06/30/2021	3.625	202,019						405,000	04/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185313		WINDER	GA		12/20/2024	6.125	202,021		5				292,000	10/31/2024
100078780		HENDERSONVLLE	NC		02/24/2022	4.250	202,023						297,000	01/27/2022
100157695		CUMMING	GA		06/28/2024	8.500	202,033						320,000	04/17/2024
100115653		DAVENPORT	FL		07/19/2023	8.374	202,037						420,000	06/01/2023
100170440		STILLWATER	OK		10/09/2024	7.250	202,038						260,000	09/11/2024
100184577		SAN DIEGO	CA		12/17/2024	8.000	202,039		(4)				2,058,078	10/25/2024
100117808		LOGANVILLE	GA		07/20/2023	8.000	202,051						257,000	03/01/2024
100048201		BOCA RATON	FL		11/20/2020	4.625	202,053						351,500	07/31/2020
100153577		UNITED KINGDOM	GBR		05/29/2024	6.940	202,058					(2,938)	225,000	05/24/2024
100115038		NORTH BRANCH	MN		07/14/2023	7.500	202,067						295,000	05/05/2023
100186618		ROCKPORT	TX		12/30/2024	5.750	202,068		1				297,500	10/30/2024
100169561		KINGMAN	AZ		09/30/2024	7.125	202,071						460,000	06/24/2024
100137588		SAN ANTONIO	TX		12/08/2023	8.125	202,071						270,000	10/25/2023
100102962		PINSON	AL		06/22/2023	7.750	202,073						345,000	01/26/2023
100100866		LOGAN	UT		04/28/2023	6.375	202,077						333,000	01/03/2022
100161747		COCONUT CREEK	FL		07/30/2024	8.249	202,089						280,000	06/10/2024
100168151		ROME	GA		09/20/2024	6.990	202,098		(11)				279,000	04/04/2024
3500109055		ORLANDO	FL		11/15/2024	8.175	202,101						1,212,000	10/01/2024
100138053		SPEEDWAY	IN		12/13/2023	8.750	202,106						295,000	11/10/2023
100164931		PHILADELPHIA	PA		08/28/2024	7.550	202,111		13				325,000	07/25/2024
100173913		INDIAN HEAD	MD		10/31/2024	6.750	202,126						342,000	09/13/2024
100156240		BELLEVUE	KY		06/20/2024	8.125	202,128						270,000	04/12/2024
100155667		AUSTIN	TX		06/18/2024	8.875	202,136						728,000	03/22/2024
100153214		BOYNTON BEACH	FL		05/30/2024	7.625	202,150						266,000	04/12/2024
100130308		SUMMERFIELD	FL		09/28/2023	8.500	202,153						275,000	08/17/2023
100165863		EL PASO	TX		08/29/2024	9.875	202,155						300,000	06/28/2024
100115722		WINTER PARK	FL		07/20/2023	7.125	202,156						415,000	06/08/2023
100080973		MINNEAPOLIS	MN		03/18/2022	3.624	202,162						310,000	01/13/2022
100185749		BAKERSFIELD	CA		12/23/2024	7.625	202,176		(4)				260,000	11/26/2024
100026001		LOS ANGELES	CA		09/20/2018	4.000	202,177						389,500	04/30/2018
100132069		GAINESVILLE	GA		10/13/2023	7.375	202,181						370,000	08/31/2023
100156039		BOYNTON BEACH	FL		06/18/2024	7.500	202,197						250,000	05/16/2024
100140861		PIEDMONT	SC		03/06/2024	9.125	202,212						276,000	01/17/2024
100117797		GREENVILLE	TX		07/20/2023	8.500	202,214						310,000	03/01/2024
100028425		RANCHO CORDOVA	CA		10/26/2018	5.000	202,224						285,000	05/31/2018
100071860		ASBURY PARK	NJ		10/14/2021	4.375	202,236						274,000	08/31/2021
100038823		DUBLIN	IRL		09/27/2019	4.350	202,250					(13,169)	120,881	11/30/2018
100182421		ROUND ROCK	TX		12/12/2024	6.124	202,256		14				325,000	10/24/2024
100134742		ALTAMONTE SPRINGS	FL		10/30/2023	8.000	202,262						290,000	09/19/2023
100163879		DALLAS	GA		09/27/2024	7.625	202,269		(2)				269,000	09/13/2024
100013355		LAS VEGAS	NV		05/25/2017	4.250	202,275						250,000	01/31/2017
100165978		SAINT PETERSBURG	FL		09/06/2024	7.250	202,283						412,000	08/13/2024
100152971		GREENACRES	FL		06/27/2024	8.125	202,286						280,000	05/16/2024
100139126		RANCHO CORDOVA	CA		12/28/2023	8.375	202,304						520,000	10/10/2023
100055686		NEW BOSTON	NH		03/23/2021	4.000	202,311						405,000	12/31/2020
100067918		WEST MELBOURNE	FL		09/23/2021	4.375	202,319						261,000	07/30/2021
100165502		CONROE	TX		08/29/2024	7.625	202,325						325,000	06/26/2024
100159686		PHILADELPHIA	PA		08/23/2024	7.875	202,338						250,000	07/17/2024
100018152		BRISTOL	CT		06/08/2018	5.125	202,343						295,000	03/22/2018
100181904		HEATH	OH		12/12/2024	6.625	202,350		1				275,000	10/04/2024
100144285		NORTH PORT	FL		03/07/2024	7.625	202,350						410,000	01/24/2024
100156085		CANTONMENT	FL		06/18/2024	8.375	202,352						290,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340071213		WATERBURY	CT		04/30/2024	9.385	202,356						730,000	03/12/2024
3340078384		CAPE CORAL	FL		08/19/2024	9.028	202,356						780,000	07/24/2024
100159320		SAINT AUGUSTINE	FL		07/15/2024	5.990	202,364						287,000	04/26/2024
100116879		KISSIMMEE	FL		07/20/2023	6.125	202,377						890,000	03/01/2024
100162324		MIAMI	FL		08/06/2024	9.000	202,379						1,100,000	06/14/2024
100133168		ORLANDO	FL		11/29/2023	7.875	202,384						298,000	10/18/2023
100147361		PHOENIX	AZ		05/08/2024	8.500	202,384						237,000	03/21/2024
100109989		NORCROSS	GA		06/22/2023	7.958	202,387						315,000	05/18/2023
100164966		SMITHFIELD	NC		08/28/2024	8.874	202,388						250,000	08/01/2024
100147775		SAVANNAH	GA		04/08/2024	6.624	202,394						282,000	02/28/2024
100116476		DESTIN	FL		07/20/2023	5.000	202,397						326,000	03/01/2024
100162994		RICHMOND	VA		08/12/2024	7.875	202,397						265,000	06/26/2024
100158834		KNOXVILLE	TN		07/12/2024	7.624	202,414						271,000	06/07/2024
100169886		BROUSSARD	LA		11/08/2024	6.875	202,421		(27)				335,000	10/11/2024
100185897		MC FARLAND	CA		12/26/2024	7.250	202,423		(1)				297,500	12/05/2024
100174639		NEW BRAUNFELS	TX		10/31/2024	10.000	202,433						285,000	01/18/2024
100155830		BOYNTON BEACH	FL		06/18/2024	8.125	202,435						1,212,058	04/01/2024
100169547		LOMPOC	CA		09/30/2024	6.875	202,439		(14)				415,000	07/05/2024
100114980		BAKERSFIELD	CA		07/14/2023	7.625	202,441						255,000	04/13/2023
100118183		KISSIMMEE	FL		07/20/2023	10.500	202,464						269,000	03/01/2024
100025598		CARMEL	NY		09/20/2018	4.625	202,467						237,500	04/30/2018
100138363		KATY	TX		12/18/2023	8.749	202,468						265,000	11/15/2023
100135756		CHARLOTTE	NC		11/10/2023	6.625	202,471						350,000	08/31/2023
100171791		CLEVELAND	TX		10/17/2024	7.625	202,476						260,000	09/09/2024
100136918		HAVERHILL	MA		11/28/2023	7.750	202,480						550,000	10/27/2023
100065434		CHESTER SPRINGS	PA		07/28/2021	3.499	202,484						285,000	06/17/2021
100159568		NAPLES	FL		07/15/2024	8.625	202,486						290,000	05/24/2024
100032055		INGLEWOOD	CA		03/29/2019	4.866	202,500						490,000	12/08/2018
100175967		GREENVILLE	SC		11/14/2024	6.500	202,508		(22)				289,000	09/03/2024
100167645		LOUISVILLE	KY		09/19/2024	6.990	202,509						547,000	07/22/2024
100165169		UNITED KINGDOM	GBR		08/27/2024	5.790	202,519					(12,020)	260,000	08/02/2024
100128515		MELBOURNE	FL		09/15/2023	7.990	202,523						285,000	08/08/2023
100178083		PHOENIX	AZ		11/19/2024	10.275	202,531		(33)				910,000	08/29/2024
100164074		SHORELINE	WA		08/21/2024	8.250	202,534		(25)				290,000	07/23/2024
100129314		CHARLOTTE	NC		09/25/2023	7.500	202,542						275,000	07/26/2023
100141518		RICHMOND	VA		01/30/2024	9.375	202,548						260,000	12/26/2023
100014345		NEW BEDFORD	MA		09/27/2017	3.375	202,553						260,000	07/28/2017
100116827		WINTER GARDEN	FL		07/20/2023	4.500	202,560						380,000	03/01/2024
100065672		SAINT LOUIS	MO		07/28/2021	4.750	202,561						300,000	06/02/2021
100169554		PLAINFIELD	IL		09/30/2024	6.625	202,576		1				300,000	06/24/2024
100128042		MC MINNVILLE	TN		09/08/2023	6.750	202,579						295,000	01/19/2022
100136426		CONOVER	NC		11/20/2023	5.750	202,582						316,000	09/25/2023
100158886		PONCHATOULA	LA		07/12/2024	5.875	202,583						272,000	04/26/2024
100013886		DORAL	FL		05/25/2017	4.250	202,592						250,000	01/31/2017
100149776		SOUTH FALLSBURG	NY		04/26/2024	8.020	202,593						265,000	03/28/2024
100174834		PLEASANTON	TX		10/31/2024	7.990	202,602						262,000	05/28/2024
100013238		ROBERTSDALE	AL		05/25/2017	4.000	202,604						237,500	01/31/2017
100017531		LOS ANGELES	CA		04/26/2018	4.000	202,604						390,000	12/31/2017
100043068		CHICAGO	IL		05/28/2020	5.705	202,610						280,000	03/27/2020
100168358		FOREST PARK	GA		09/25/2024	7.625	202,610						250,000	07/17/2024
100160849		HAMPTON	VA		07/24/2024	8.000	202,611						274,000	06/12/2024
100117086		ROBBINSVILLE	NJ		07/20/2023	5.500	202,614						316,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100145296		UNITED KINGDOM	GBR		03/12/2024	9.500	202,615		7,804			(4,396)	204,987	11/13/2019
100092019		PHILADELPHIA	PA		02/09/2023	8.050	202,625						330,000	01/09/2023
100159909		WESLEY CHAPEL	FL		08/16/2024	7.490	202,634						326,500	04/23/2024
100158355		UNITED KINGDOM	GBR		07/09/2024	3.540	202,634		4,538			(4,387)	220,000	03/24/2022
100141462		BRUNSWICK	MD		01/30/2024	9.499	202,635						304,000	12/18/2023
100082589		MIDDLEBURG HEIGHTS	OH		04/14/2022	6.990	202,636						242,000	03/22/2022
100185617		TAMPA	FL		12/20/2024	6.625	202,641		(2)				485,000	11/07/2024
100076170		ARLINGTON	TX		01/07/2022	4.125	202,667		110				258,000	10/26/2021
100145659		UNITED KINGDOM	GBR		03/12/2024	3.240	202,669					(4,397)	214,991	03/13/2020
100067557		YUMA	AZ		09/23/2021	4.500	202,688						280,000	07/17/2021
100171228		EL PASO	TX		10/16/2024	8.125	202,689						276,000	08/05/2024
100078963		INDIANAPOLIS	IN		02/24/2022	4.250	202,700						278,000	01/04/2022
100068280		WILDWOOD	NJ		08/25/2021	4.000	202,708						282,000	06/01/2021
100145407		UNITED KINGDOM	GBR		03/12/2024	3.640	202,709		9,075			(4,384)	203,000	04/08/2020
100174352		IOWA	LA		10/31/2024	5.500	202,720						235,000	03/22/2024
100159683		PETOSKEY	MI		08/23/2024	8.875	202,720						255,000	07/24/2024
100153407		PHILADELPHIA	PA		05/30/2024	8.260	202,727						284,000	04/29/2024
100129288		CHAUMONT	NY		09/25/2023	7.250	202,748						275,000	08/21/2023
100168182		SPRING	TX		09/20/2024	6.500	202,763						276,000	04/10/2024
100109689		APPLE VALLEY	CA		06/16/2023	8.500	202,766						400,000	06/07/2023
100165524		JACKSONVILLE	FL		08/29/2024	7.625	202,776						268,000	07/05/2024
100185659		UNITED KINGDOM	GBR		12/20/2024	5.550	202,776					(890)	250,000	11/29/2024
100145462		UNITED KINGDOM	GBR		03/12/2024	3.290	202,776		9,373			(4,431)	269,995	04/21/2020
100024930		LAKE ELSINORE	CA		09/20/2018	4.750	202,778						223,250	04/30/2018
100136934		BRIDGEVILLE	PA		11/28/2023	6.950	202,779						296,000	10/26/2023
100118074		LAKE WORTH	FL		07/20/2023	7.125	202,783						328,000	03/01/2024
100163885		DELAND	FL		09/27/2024	6.750	202,791						272,000	09/10/2024
100138309		GREAT CACAPON	WV		12/18/2023	7.625	202,809						285,000	11/01/2023
100128305		WOODBRIDGE	VA		09/14/2023	7.750	202,811						305,000	08/09/2023
100169588		ARBOR VITAE	WI		09/30/2024	7.125	202,822		(14)				502,000	07/19/2024
100057605		NASHVILLE	TN		06/30/2021	4.490	202,835						266,000	05/03/2021
100010725		TAMPA	FL		12/23/2016	6.375	202,842						185,000	09/14/2016
100145367		UNITED KINGDOM	GBR		03/12/2024	3.390	202,850		9,502			(4,390)	205,000	03/09/2020
100026515		SCHERTZ	TX		09/26/2018	4.875	202,857						299,000	06/14/2018
100120796		WATERBURY	CT		08/25/2023	9.125	202,863						270,000	07/18/2023
100107931		SENECA	SC		06/29/2023	8.125	202,864						245,000	05/12/2023
100128255		COLUMBUS	OH		09/14/2023	8.375	202,866						258,000	08/15/2023
100109936		CONROE	TX		06/22/2023	7.484	202,872		2,800				271,000	04/21/2023
100145656		UNITED KINGDOM	GBR		03/12/2024	3.240	202,873					(4,402)	214,991	03/13/2020
100115947		BUFORD	GA		07/20/2023	5.250	202,884						368,000	05/26/2023
100083283		SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022	7.500	202,884						338,078	04/29/2022
100116468		KISSIMMEE	FL		07/20/2023	3.875	202,885						420,000	03/01/2024
100134349		RICHMOND	VA		10/27/2023	9.375	202,887						261,000	09/13/2023
100120359		CLEARLAKE	CA		08/18/2023	7.875	202,890						320,000	07/05/2023
100031398		VALLEJO	CA		03/29/2019	2.125	202,891						405,000	12/08/2018
100053737		STATEN ISLAND	NY		03/23/2021	5.000	202,898						438,000	12/31/2020
100138755		WEST HARTFORD	CT		12/21/2023	10.375	202,900						255,000	10/20/2023
100152319		BRYAN	TX		05/17/2024	5.750	202,909						276,900	03/26/2024
100145271		UNITED KINGDOM	GBR		03/12/2024	3.390	202,913		9,316			(4,386)	205,000	02/07/2020
100057673		RIVERVIEW	FL		06/30/2021	3.625	202,918						292,000	04/16/2021
100141614		RIFLE	CO		01/30/2024	8.999	202,918						285,000	01/04/2024
100160216		LURAY	VA		07/18/2024	6.125	202,918						254,000	05/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065562		MIAMI	FL		07/28/2021	4.500	202,920						307,000	06/03/2021
3340074053		LIVINGSTON	TX		05/23/2024	9.378	202,922						1,580,000	03/29/2024
100079956		PANAMA CITY BEACH	FL		04/25/2022	5.750	202,930						282,500	01/27/2022
100067535		POWHATAN	VA		09/23/2021	4.375	202,931						278,000	07/12/2021
100150514		OCALA	FL		05/03/2024	6.125	202,939						284,000	01/25/2024
100067495		AMARILLO	TX		09/23/2021	4.500	202,944						300,000	07/09/2021
100081052		HOUSTON	TX		03/18/2022	3.500	202,946						295,000	01/12/2022
100132629		RIO RICO	AZ		11/03/2023	7.875	202,954						262,000	07/19/2023
100179884		MUSTANG	OK		11/25/2024	5.990	202,956		10				299,000	09/23/2024
100145386		UNITED KINGDOM	GBR		03/12/2024	3.390	202,965		9,315			(4,387)	205,000	02/07/2020
100147914		GLASTONBURY	CT		04/08/2024	7.125	202,965						270,000	02/05/2024
100065088		NEWPORT NEWS	VA		07/14/2021	3.999	202,966						266,000	06/02/2021
100031654		NORTH PORT	FL		03/29/2019	4.000	202,967						375,000	12/10/2018
100128835		SPRINGFIELD	TN		09/21/2023	8.375	202,970						280,000	07/24/2023
100141700		DALLAS	GA		01/30/2024	8.999	202,977		(127)				310,000	01/03/2024
100168365		DESTIN	FL		09/25/2024	6.499	202,980						270,000	08/21/2024
100091376		NORFOLK	VA		02/22/2023	6.125	202,986						280,000	01/04/2023
100184707		CUMMING	GA		12/17/2024	7.875	202,996		(6)				793,169	10/17/2024
100082757		SPIJKENISSE	NLD		04/27/2022	3.500	202,997					(13,348)	248,608	12/01/2023
100083361		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500	202,997					(13,348)	249,562	12/01/2023
100157551		S-HERTOGENBOSCH	NLD		06/28/2024	5.650	202,997					(6,880)	280,000	06/04/2024
100085061		CASTRICUM	NLD		07/27/2022	3.700	202,997					(13,348)	355,000	12/01/2023
100148792		ROSHARON	TX		04/17/2024	5.750	202,999						306,000	09/29/2023
100076361		BAYVILLE	NJ		12/23/2021	7.124	203,001						245,000	11/30/2021
100079669		WESTPORT	WA		04/08/2022	5.250	203,002						270,000	01/07/2022
100180292		TORRINGTON	CT		11/25/2024	6.500	203,020						270,000	09/30/2024
100137401		LAWRENCEVILLE	GA		01/11/2024	9.250	203,041						296,000	11/17/2023
100148394		SAN ANTONIO	FL		04/12/2024	5.375	203,044						292,000	02/14/2024
100078591		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	203,044					(13,351)	254,450	12/01/2023
100111304		MARTINSBURG	WV		06/29/2023	4.250	203,048						407,540	05/12/2022
100053474		APPLING	GA		03/23/2021	4.125	203,060						415,000	01/10/2021
100186594		HOUSTON	TX		12/30/2024	5.500	203,062		1				285,000	10/23/2024
100071624		SCOTTSDALE	AZ		10/14/2021	3.500	203,063						271,000	06/18/2021
100012436		CHINO	CA		04/28/2017	4.000	203,069						415,000	01/31/2017
100182274		KERNERSVILLE	NC		12/12/2024	5.750	203,072		18				307,000	09/20/2024
100157968		CEDAR CITY	UT		07/09/2024	6.875	203,075						293,000	05/07/2024
100065807		PACE	FL		07/28/2021	4.250	203,076						300,000	05/18/2021
100081516		VAN NUYS	CA		03/18/2022	3.499	203,078						420,000	01/26/2022
100055124		TUCKER	GA		03/23/2021	4.375	203,083						238,000	01/08/2021
100154561		NORTH LAS VEGAS	NV		06/14/2024	7.999	203,085						566,000	05/31/2024
100029519		BATON ROUGE	LA		10/26/2018	4.625	203,087						304,000	06/04/2018
100166246		SHERMAN	TX		09/09/2024	5.990	203,087						278,000	07/12/2024
100081641		JACKSON	NJ		03/24/2022	6.562	203,088						330,000	02/15/2022
100143487		ELK GROVE	CA		02/21/2024	7.750	203,093						631,000	01/17/2024
100180140		SUMMERVILLE	SC		11/25/2024	6.999	203,093		(6)				471,000	10/29/2024
100161302		NEW HAVEN	CT		07/25/2024	6.625	203,102						340,000	05/22/2024
100029569		DOWNEY	CA		10/26/2018	4.875	203,110						380,000	06/12/2018
100128116		CLARKSVILLE	TN		09/08/2023	6.750	203,118						273,000	06/13/2022
100049329		TACOMA	WA		11/20/2020	4.375	203,121						270,750	07/31/2020
100116785		HESPERIA	CA		07/20/2023	4.500	203,130						460,000	03/01/2024
100141565		CLAYTON	NC		01/30/2024	8.625	203,138						300,000	12/15/2023
100068134		WEST PALM BEACH	FL		08/25/2021	3.999	203,142						395,000	07/14/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064989		PITTSBURG	CA		07/14/2021	4.125	203,154						355,000	05/07/2021
100151843		OCALA	FL		05/10/2024	6.999	203,154						275,000	04/17/2024
100136053		GAINESVILLE	GA		11/16/2023	7.499	203,156						298,000	10/02/2023
100147166		UNITED KINGDOM	GBR		03/27/2024	6.940	203,164					(1,915)	230,000	03/15/2024
100028168		WANTAGH	NY		10/26/2018	4.875	203,164						432,250	05/31/2018
100135583		LANCASTER	TX		11/09/2023	9.990	203,164						245,000	09/15/2023
100091712		LOUISBURG	NC		03/24/2023	8.500	203,165						302,000	02/06/2023
100111767		SILVER SPRING	MD		06/29/2023	4.250	203,166						520,000	06/01/2022
100134963		SAN DIEGO	CA		10/30/2023	7.500	203,168						760,000	10/04/2023
100151309		BELLEVIEW	FL		05/10/2024	5.500	203,172						284,000	03/18/2024
100164760		MILTON	FL		08/26/2024	6.125	203,172						265,000	06/25/2024
100031951		SAN DIEGO	CA		03/29/2019	4.750	203,173						465,000	12/07/2018
100076460		FORT LAUDERDALE	FL		12/21/2021	4.999	203,175						290,000	11/02/2021
100149730		SWAN LAKE	NY		04/26/2024	7.860	203,180						400,000	03/28/2024
100135836		VERO BEACH	FL		11/10/2023	7.875	203,191						270,000	10/06/2023
100126347		BRIDGETON	NJ		08/30/2023	9.008	203,195						245,000	07/19/2023
100175934		SOUTH BEND	IN		11/14/2024	7.500	203,197						270,000	09/16/2024
100184464		HANFORD	CA		12/17/2024	7.875	203,203		580				452,981	10/19/2024
3340072252		CAPE CORAL	FL		04/19/2024	9.118	203,205						800,000	03/05/2024
100076237		OVERLAND PARK	KS		01/07/2022	3.875	203,206						305,000	11/16/2021
100108460		FAIRHOPE	AL		05/25/2023	8.625	203,211						331,000	04/20/2023
100162675		SAINT AUGUSTINE	FL		08/12/2024	6.125	203,212						282,000	05/24/2024
100109797		YUMA	AZ		08/04/2023	9.125	203,234						257,000	06/16/2023
100091533		WEST BABYLON	NY		01/20/2023	7.910	203,239						445,000	12/21/2022
100050013		CHICAGO	IL		11/20/2020	5.125	203,256						304,000	07/31/2020
100149900		HOUSTON	TX		04/29/2024	7.999	203,256						250,000	04/10/2024
100074102		LAKELAND	FL		12/09/2021	4.500	203,258						260,000	11/17/2021
100165158		UNITED KINGDOM	GBR		08/27/2024	6.590	203,259					(12,064)	255,000	08/06/2024
100100891		LINDEN	VA		04/28/2023	6.125	203,262						300,000	12/30/2021
100152439		EDINBURG	TX		05/17/2024	7.375	203,263						280,000	02/23/2024
100137986		BOLIVIA	NC		12/13/2023	5.875	203,269						296,000	10/03/2023
100153557		UNITED KINGDOM	GBR		05/29/2024	6.490	203,277					(2,956)	350,000	04/26/2024
100151192		WINTER SPRINGS	FL		05/10/2024	7.500	203,279						270,000	04/01/2024
100018116		LOS ANGELES	CA		06/08/2018	5.375	203,288						565,000	03/05/2018
100012890		PERRIS	CA		05/25/2017	5.000	203,291						305,000	01/31/2017
100177686		GILROY	CA		11/19/2024	7.750	203,301		(21)				1,048,000	07/27/2024
100100197		ATLANTA	GA		03/17/2023	7.818	203,304						270,000	02/23/2023
100172849		CHARLOTTE	NC		10/25/2024	7.375	203,313						244,500	09/25/2024
100141618		OKLAHOMA CITY	OK		01/30/2024	8.625	203,322						252,000	12/18/2023
100017317		HYATTSVILLE	MD		04/26/2018	5.000	203,324						185,000	12/31/2017
100138660		CHICAGO	IL		02/02/2024	9.375	203,347						260,000	12/20/2023
100164224		FRESNO	CA		08/21/2024	7.999	203,354						410,000	07/26/2024
100149637		ALBEMARLE	NC		04/26/2024	5.875	203,357						285,000	03/12/2024
100112758		MURRIETA	CA		06/29/2023	7.875	203,358						2,200,000	04/08/2023
100148433		DAYTON	TX		04/12/2024	5.750	203,359						284,000	02/22/2024
100137635		FORT WORTH	TX		12/08/2023	5.990	203,362						328,000	09/29/2023
100138707		PHILADELPHIA	PA		02/02/2024	8.750	203,373		(152)				269,000	12/15/2023
100156301		SEGUIN	TX		07/25/2024	8.750	203,375		(86)				232,000	06/18/2024
100028981		NAPLES	FL		10/26/2018	4.000	203,392						256,500	06/03/2018
100074103		LAKELAND	FL		12/09/2021	4.500	203,400						260,000	11/17/2021
100150816		APPLE VALLEY	MN		05/08/2024	6.999	203,403						272,000	04/01/2024
100079691		SAINT CLOUD	FL		04/25/2022	4.750	203,410						345,000	01/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100135796		PONDER	TX		11/10/2023	6.990	203,421						365,000	09/20/2023
100103862		ST. PETERSBURG	FL		05/10/2023	7.900	203,425						300,000	04/11/2023
100179900		OCALA	FL		11/25/2024	5.500	203,426		26				286,000	09/30/2024
100165549		ROYSE CITY	TX		08/29/2024	6.625	203,429						280,000	07/15/2024
100120290		LAKE WORTH	TX		08/18/2023	8.125	203,432						420,000	06/30/2023
100148005		EDGEWOOD	KY		04/10/2024	7.125	203,433						277,000	03/04/2024
100141779		RINARD	IL		01/30/2024	11.249	203,443						233,000	12/19/2023
100151128		CRANDALL	TX		05/08/2024	6.875	203,455						290,000	03/19/2024
100141708		VESTAL	NY		01/30/2024	8.124	203,460						300,000	12/21/2023
100151828		OCALA	FL		05/10/2024	6.999	203,475						275,000	04/17/2024
100079856		HOUSTON	TX		04/08/2022	4.000	203,489						312,000	01/12/2022
100083257		KATY	TX		05/10/2022	5.625	203,490						250,000	03/09/2022
100128494		NOKOMIS	FL		09/15/2023	7.375	203,494						396,000	07/27/2023
3310082223		PALM SPRINGS	CA		09/18/2024	7.690	203,504						1,300,000	08/15/2024
100140686		DALLAS	TX		02/08/2024	8.250	203,511						425,000	01/11/2024
100088043		HAINES CITY	FL		10/25/2022	7.875	203,512						430,000	09/09/2022
100046337		VENTURA	CA		11/25/2020	5.375	203,514						698,250	08/31/2020
100167647		TITUSVILLE	FL		09/19/2024	6.625	203,516						355,000	08/08/2024
100027807		ROCKAWAY BEACH	NY		10/26/2018	4.250	203,516						237,500	05/31/2018
100049599		WEST BABYLON	NY		11/20/2020	4.000	203,521						339,150	07/31/2020
3340065666		THE BRONX	NY		02/26/2024	9.123	203,544						2,200,000	11/24/2023
100128432		SAN ANTONIO	TX		09/15/2023	11.750	203,550						251,000	07/14/2023
100164037		BRANDON	FL		08/21/2024	7.750	203,550						255,000	07/12/2024
100115604		CRESTLINE	CA		07/19/2023	7.999	203,555						338,000	06/13/2023
100080941		WESTMINSTER	SC		03/17/2022	6.375	203,558						289,000	02/02/2022
100091777		ARLINGTON HEIGHTS	IL		01/30/2023	8.875	203,562						250,000	12/07/2022
100031923		SALINAS	CA		03/29/2019	3.125	203,563						420,000	12/09/2018
100144151		PRINCETON	TX		03/07/2024	6.250	203,577						265,000	12/28/2023
100013373		DELAND	FL		05/25/2017	4.000	203,582						220,000	01/31/2017
100170162		KERNERSVILLE	NC		10/08/2024	6.625	203,582						265,000	08/30/2024
3320046480		CATSKILL	NY		02/27/2023	9.156	203,594						770,000	12/16/2022
100152720		SNELLVILLE	GA		05/17/2024	7.625	203,598						335,000	03/28/2024
100057941		DENVER	CO		06/30/2021	4.375	203,619						270,000	04/29/2021
100080759		TAVARES	FL		03/10/2022	6.150	203,621						235,000	02/28/2022
100108121		STONE MOUNTAIN	GA		05/24/2023	7.999	203,625						310,000	04/26/2023
100162664		OCALA	FL		08/12/2024	5.990	203,628						315,000	05/24/2024
100103551		WASCO	CA		05/08/2023	8.499	203,631						270,000	03/28/2023
100050207		STAMFORD	CT		11/20/2020	5.000	203,642						238,450	07/31/2020
100180248		WILLS POINT	TX		11/25/2024	6.625	203,645						272,000	09/16/2024
100157924		JONESBORO	AR		07/09/2024	6.875	203,646						235,000	04/23/2024
100164511		FALLING WATERS	WV		08/21/2024	7.500	203,647						265,000	06/18/2024
100174044		SAINT AUGUSTINE	FL		10/31/2024	9.625	203,649						270,000	05/08/2024
100185610		ROCHESTER	NH		12/20/2024	7.250	203,651		(2)				317,530	11/12/2024
100116121		ALHAMBRA	CA		07/20/2023	5.125	203,668						755,000	03/01/2024
100100715		WEST VALLEY CITY	UT		04/28/2023	4.625	203,673						398,000	10/01/2021
100113042		CORAL SPRINGS	FL		06/29/2023	3.625	203,680						790,000	04/08/2023
100115107		ROYSE CITY	TX		07/14/2023	7.500	203,683						275,000	05/31/2023
3340083806		NORTH CHARLESTON	SC		09/18/2024	8.888	203,702						870,000	08/17/2024
100161649		ROTTERDAM	NLD		07/29/2024	5.450	203,703					(9,146)	277,752	06/30/2024
100164666		SARATOGA SPRINGS	UT		08/23/2024	9.750	203,705						1,025,000	07/17/2024
100144323		MADERA	CA		03/07/2024	7.875	203,713						296,000	01/30/2024
100138848		ROME	GA		12/21/2023	6.990	203,716						281,000	10/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139632		LAREDO	TX		12/28/2023	8.250	203,717						274,000	10/19/2023
100139313		PEMBERTON	NJ		12/28/2023	8.875	203,731						310,000	11/27/2023
100175480		POOLER	GA		12/23/2024	6.875	203,734		2				303,000	06/13/2024
100049499		LOS ANGELES	CA		11/20/2020	3.000	203,738						379,050	07/31/2020
100167633		PROVIDENCE	RI		09/19/2024	6.625	203,745						420,000	07/31/2024
100173752		PHILADELPHIA	PA		10/30/2024	7.750	203,747						300,000	08/16/2024
100152295		SPRING	TX		05/17/2024	5.500	203,752						289,000	03/18/2024
100102063		ALBUQUERQUE	NM		04/14/2023	8.875	203,755						305,000	02/22/2023
100000513		WALDORF	MD		09/27/2016	3.500	203,755						350,000	08/25/2016
100065753		FRANKLINTON	NC		07/28/2021	4.250	203,767						315,000	06/04/2021
100081125		LEETON	MO		03/18/2022	3.990	203,772						297,000	01/14/2022
100136777		DOVER	DE		11/27/2023	8.443	203,778						338,000	11/01/2023
100068490		STUART	FL		08/25/2021	4.500	203,788						275,000	07/07/2021
100068493		STUART	FL		08/25/2021	4.500	203,788						275,000	07/07/2021
100067950		MEMPHIS	TN		09/23/2021	3.499	203,788						284,000	09/02/2021
100155674		COLUMBUS	OH		06/18/2024	9.000	203,799						852,543	03/20/2024
100091247		RICHFIELD	MN		01/31/2023	9.499	203,803						282,000	12/20/2022
100143777		SANDY SPRINGS	GA		02/27/2024	10.500	203,807						250,000	01/22/2024
100153193		EDMOND	OK		05/30/2024	7.500	203,809						255,000	04/05/2024
100167450		MONTAGUE	MI		09/16/2024	6.375	203,815						1,100,000	08/06/2024
100031381		MODESTO	CA		03/29/2019	3.000	203,817						310,000	12/10/2018
100144053		NEWBERRY	FL		03/07/2024	5.500	203,819						298,000	11/17/2023
100149377		MANOR	TX		04/24/2024	6.500	203,821						325,000	02/26/2024
100182260		PROVIDENCE VILLAGE	TX		12/12/2024	5.500	203,821		24				290,000	09/23/2024
100116997		NEWARK	NJ		07/20/2023	5.375	203,831						390,000	03/01/2024
100028133		ROSEVILLE	CA		10/26/2018	3.000	203,832						413,250	06/05/2018
100065559		SAVANNAH	GA		07/28/2021	4.250	203,842						320,000	05/03/2021
100076235		SPRING LAKE	MI		01/07/2022	3.875	203,842						304,000	11/10/2021
100116749		FORT MYERS	FL		07/20/2023	4.000	203,848						395,000	03/01/2024
100139561		GREENBELT	MD		12/28/2023	10.250	203,849						230,000	12/08/2023
100080399		JACKSONVILLE	FL		04/14/2022	6.500	203,849						250,000	02/01/2022
100169258		CONCORD	NC		09/27/2024	7.690	203,860						278,000	08/27/2024
100078211		BEECH MOUNTAIN	NC		02/10/2022	5.250	203,871						260,000	01/24/2022
100101182		DELAVAN	WI		04/28/2023	4.750	203,872						370,000	12/22/2021
100185996		EDINBURG	TX		12/26/2024	6.999	203,875		(2)				250,000	12/10/2024
100029362		TURLOCK	CA		10/26/2018	4.500	203,883						261,250	06/04/2018
100133983		KINGSTON BOROUGH	PA		10/25/2023	8.230	203,886		1,888				300,000	09/26/2023
100014633		WAILUKU	HI		09/27/2017	3.375	203,887						565,000	07/30/2017
100102656		HALLANDALE BEACH	FL		06/22/2023	8.875	203,896						410,000	12/15/2022
100028367		SCARSDALE	NY		10/26/2018	3.375	203,898						646,000	05/31/2018
100175278		OCALA	FL		11/05/2024	6.625	203,910						270,000	09/10/2024
100023873		CATONSVILLE	MD		09/10/2018	5.375	203,933						371,000	09/10/2018
100179672		BEAVERTON	OR		11/21/2024	4.875	203,940						725,000	09/16/2024
100025170		NATIONAL CITY	CA		09/20/2018	4.625	203,943						356,250	04/30/2018
100175202		CITRUS SPRINGS	FL		11/05/2024	6.250	203,950						273,000	08/22/2024
100031432		STOCKTON	CA		03/29/2019	2.125	203,959						328,000	12/09/2018
100043633		WIXOM	MI		08/13/2020	5.125	203,961						427,500	02/20/2020
100134527		FORT WORTH	TX		10/30/2023	8.124	203,968						540,000	09/15/2023
100081075		CORONA	CA		03/18/2022	3.499	203,978						979,000	01/26/2022
3340071723		INDIANAPOLIS	IN		03/21/2024	9.585	203,980						1,330,000	01/26/2024
100117355		OCOEE	FL		07/20/2023	3.750	203,981						333,000	03/01/2024
100165860		AUBURN	WA		08/29/2024	7.750	203,987						583,000	04/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116085		(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	4.750	203,988						950,000	03/01/2024
100128290		BALTIMORE	MD		09/14/2023	10.625	203,989						237,000	08/07/2023
100044142		BLUE SPRINGS	MO		08/19/2020	4.250	203,996						337,250	01/20/2020
100054849		READING	PA		03/23/2021	4.840	204,007		1,641				205,000	12/31/2020
100057604		LANCASTER	CA		06/30/2021	3.750	204,011						285,000	05/10/2021
3340085012		ATLANTA	GA		09/18/2024	8.977	204,019						736,000	08/28/2024
100155195		SUMMERVILLE	SC		07/19/2024	7.750	204,023						310,000	09/27/2023
100176906		PORT RICHEY	FL		11/15/2024	7.375	204,023		(4)				250,000	09/17/2024
100136052		ATLANTA	GA		11/16/2023	8.499	204,028						282,000	10/06/2023
100054744		MINE HILL	NJ		03/23/2021	5.125	204,032						340,000	01/03/2021
100115162		MONTICELLO	NY		07/17/2023	7.864	204,033						338,000	06/21/2023
100089679		SCHIEDAM/VLAARDINGEN	NLD		11/29/2022	5.050	204,033					(13,416)	247,755	12/01/2023
100158202		UNITED KINGDOM	GBR		07/09/2024	4.090	204,035		4,939			(4,417)	235,000	08/24/2021
100165382		LANCASTER	PA		08/29/2024	7.250	204,037						255,000	06/06/2024
100152882		CENTENNIAL	CO		05/22/2024	6.999	204,052		(25)				611,000	04/11/2024
100129349		ZEBULON	NC		09/25/2023	6.990	204,055						328,000	08/04/2023
100148855		WILDWOOD CREST	NJ		04/17/2024	7.625	204,055						290,000	10/24/2023
100117482		FORT WALTON BEACH	FL		07/20/2023	8.175	204,057						250,000	03/01/2024
100133819		WATERBURY	CT		10/20/2023	8.375	204,058						306,000	09/27/2023
100135548		CEDAR LAKE	IN		11/13/2023	5.125	204,094						300,000	09/19/2023
100186577		ATHENS	AL		12/30/2024	5.000	204,095		2				301,000	10/18/2024
100032025		WEST COVINA	CA		03/29/2019	4.375	204,098						535,000	12/09/2018
100140063		SAINT AUGUSTINE	FL		01/09/2024	5.750	204,098						324,000	10/24/2023
100101665		HOUSTON	TX		04/26/2023	6.625	204,100						269,000	03/24/2023
100065179		COLORADO SPRINGS	CO		07/14/2021	3.625	204,119						285,000	06/01/2021
100165449		COLLEGE STATION	TX		08/29/2024	6.750	204,124						290,000	06/14/2024
100174478		PASO ROBLES	CA		10/31/2024	8.500	204,126						657,000	10/02/2024
100177742		LOS ANGELES	CA		11/19/2024	7.750	204,129		(23)				1,304,700	08/17/2024
100043391		CHICAGO	IL		08/13/2020	4.500	204,135						283,000	08/06/2024
100078008		LITTLE FERRY	NJ		01/12/2022	4.237	204,135						605,000	12/06/2021
100087163		CANTON	OH		10/25/2022	5.500	204,138						305,000	10/29/2021
100134069		LEAGUE CITY	TX		10/27/2023	9.625	204,141						270,000	09/20/2023
100164536		GALLATIN	TN		08/21/2024	7.125	204,142						345,000	07/12/2024
100079586		WINTER GARDEN	FL		04/25/2022	5.124	204,146						495,000	01/10/2022
100065066		ATLANTA	GA		07/14/2021	4.500	204,151						265,000	05/18/2021
100110756		CHARLOTTE	NC		08/11/2023	9.625	204,152						287,000	06/14/2023
100082217		CABO SAN LUCAS	MEX		04/14/2022	6.645	204,161						332,745	11/26/2021
100140509		TOMBALL	TX		01/19/2024	7.625	204,168						380,000	11/30/2023
100081051		MANASSAS	VA		03/18/2022	3.499	204,170						348,000	01/15/2022
100166032		FRESNO	CA		09/06/2024	7.499	204,196						378,000	08/05/2024
100115080		ARLINGTON	TX		07/14/2023	7.125	204,200						284,000	05/24/2023
100173199		FORNEY	TX		10/30/2024	6.999	204,202						269,000	09/16/2024
100158037		LUBBOCK	TX		07/09/2024	7.625	204,206						257,500	05/15/2024
100033023		DUBLIN	IRL		06/21/2019	5.150	204,232					(13,397)	339,776	11/30/2018
100155073		ALBRIGHTSVILLE	PA		07/19/2024	8.000	204,234						260,000	10/13/2023
100185924		LAS VEGAS	NV		12/26/2024	7.125	204,242		(1)				250,000	11/26/2024
100112347		CORAM	NY		06/29/2023	2.875	204,244						520,000	06/02/2022
100081183		WOODSTOCK	GA		03/18/2022	3.875	204,247						275,000	12/21/2021
100057854		ODENTON	MD		06/30/2021	4.750	204,257						252,000	04/29/2021
100079037		CLAYTON	NC		02/24/2022	4.125	204,265						460,000	01/14/2022
100116891		FLOWER MOUND	TX		07/20/2023	7.750	204,273						605,000	03/01/2024
100025795		PITTSBURG	CA		09/20/2018	4.750	204,287						515,850	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340072816		PLANO	TX		04/05/2024	9.570	204,288						900,000	02/29/2024
100089713		ROTTERDAM	NLD		11/29/2022	5.500	204,292					(13,433)	263,000	12/01/2023
100140607		FALLING WATERS	WV		01/19/2024	7.990	204,296						257,000	11/17/2023
3320044935		DOUGLASVILLE	GA		05/11/2023	9.146	204,311						750,000	12/01/2022
3320044936		DOUGLASVILLE	GA		05/11/2023	9.146	204,311						750,000	12/01/2022
100156871		COLUMBUS	OH		06/27/2024	8.140	204,313						260,000	05/09/2024
100101670		LINCOLN	NE		04/26/2023	6.990	204,319						276,500	03/27/2023
100135030		SUGAR HILL	GA		10/30/2023	7.750	204,319						315,000	10/04/2023
100078937		OMAHA	NE		02/24/2022	4.000	204,332						328,000	01/05/2022
100043795		SAINT PAUL	MN		08/13/2020	4.125	204,335						220,400	11/24/2019
100028735		SAN BERNARDINO	CA		10/26/2018	4.625	204,337						308,750	06/04/2018
100109682		BROWNS MILLS	NJ		06/16/2023	9.875	204,339						265,000	05/23/2023
100164323		FATE	TX		08/21/2024	5.875	204,342						322,000	05/30/2024
100174140		TAMARAC	FL		10/31/2024	8.250	204,351						275,000	07/23/2024
100136358		CENTERTON	AR		11/20/2023	7.375	204,353						284,000	09/19/2023
100116829		MISSION VIEJO	CA		07/20/2023	4.500	204,354						510,000	03/01/2024
100153942		MOSES LAKE	WA		06/05/2024	7.875	204,356						275,000	05/03/2024
100077830		ALBUQUERQUE	NM		01/14/2022	4.250	204,363						260,000	12/15/2021
100091301		OREM	UT		01/31/2023	9.999	204,367						330,000	12/29/2022
100129790		SACRAMENTO	CA		09/27/2023	8.375	204,370						365,000	08/31/2023
100164620		FALLING WATERS	WV		08/21/2024	7.625	204,373						268,000	06/20/2024
100101986		CHANDLER	TX		04/14/2023	8.999	204,387						283,000	02/28/2023
100164585		FALLING WATERS	WV		08/21/2024	7.500	204,395						268,000	06/19/2024
100144057		WYLIE	TX		03/07/2024	7.625	204,397						270,000	01/25/2024
100184578		HAPPY VALLEY	OR		12/17/2024	8.375	204,398		(6)				594,304	10/08/2024
3340072224		CAPE CORAL	FL		04/19/2024	9.148	204,401						770,000	03/05/2024
100101134		CHICAGO	IL		04/28/2023	7.990	204,401						330,000	06/23/2022
100182126		OCEAN ISLE BEACH	NC		12/12/2024	6.250	204,403		13				266,000	08/30/2024
100171377		NORMAN	OK		10/16/2024	6.125	204,405						299,000	08/22/2024
100148340		DAPHNE	AL		04/12/2024	5.625	204,410						314,000	01/31/2024
100135043		LITHONIA	GA		10/30/2023	8.750	204,422						285,000	09/26/2023
100054531		SAINT PAUL	MN		03/23/2021	4.125	204,432						328,000	01/05/2021
100126738		SPOKANE	WA		08/30/2023	4.000	204,434		3,923				710,000	05/16/2022
100174762		KEARNEY	MO		10/31/2024	8.875	204,439						248,000	03/18/2024
100150753		CASA GRANDE	AZ		05/06/2024	7.625	204,444						246,000	03/11/2024
100137011		DAPHNE	AL		11/28/2023	5.990	204,462						315,000	09/27/2023
100184749		TINTON FALLS	NJ		12/17/2024	8.125	204,463		(15)				561,953	10/31/2024
100158555		ZEPHYRHILLS	FL		07/10/2024	7.375	204,474						290,000	05/08/2024
100164571		FALLING WATERS	WV		08/21/2024	7.500	204,475						268,000	06/26/2024
3340057084		RED BANK	NJ		02/26/2024	9.265	204,494						1,100,000	01/29/2024
3340084060		PORT SAINT LUCIE	FL		09/18/2024	9.125	204,494						856,000	08/27/2024
100176607		SAN ANTONIO	TX		11/15/2024	7.499	204,497		(25)				252,000	08/23/2024
100134429		NETHERLANDS	NLD		10/27/2023	6.260	204,498					(13,446)	263,459	12/01/2023
100054435		AUBURN	MA		03/23/2021	4.625	204,507						262,000	12/30/2020
100158160		PAHOA	HI		07/09/2024	7.125	204,509						280,000	05/09/2024
100114727		KISSIMMEE	FL		06/29/2023	6.875	204,514						260,000	06/02/2023
100157791		CLAXTON	GA		08/01/2024	8.875	204,519						240,000	07/09/2024
100168084		BIG BEAR CITY	CA		09/20/2024	7.125	204,525		(16)				295,000	03/27/2024
100168122		WHITE BEAR LAKE	MN		09/20/2024	6.990	204,529						290,000	04/12/2024
100170898		ELK GROVE	CA		10/11/2024	7.125	204,530						669,000	08/15/2024
100129858		HARRISBURG	PA		09/27/2023	7.999	204,542						280,000	09/07/2023
100137150		CLERMONT	FL		11/28/2023	8.625	204,542						330,000	10/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144312		ROGERS	AR		03/07/2024	9.124	204,547						334,000	01/29/2024
100172226		LAWRENCEVILLE	GA		10/17/2024	7.499	204,557						275,000	09/18/2024
100049372		WASHINGTON	DC		11/20/2020	4.125	204,574						332,500	07/30/2020
100158946		CALIFORNIA CITY	CA		08/15/2024	8.750	204,574						240,000	07/11/2024
100117062		ALBERTSON	NY		07/20/2023	5.125	204,587						600,000	03/01/2024
100115110		GERMANTOWN	MD		07/14/2023	6.500	204,590						312,000	05/25/2023
100087160		DULUTH	GA		10/25/2022	5.187	204,591						415,000	03/28/2022
100136649		ANAHEIM	CA		01/25/2024	8.625	204,596						768,000	11/14/2023
100173890		NORFOLK	VA		10/31/2024	7.250	204,596						260,000	09/13/2024
100120339		BRANDON	FL		08/18/2023	8.500	204,597						290,000	06/30/2023
100161377		FALLING WATERS	WV		07/25/2024	7.125	204,597						270,000	05/31/2024
100154742		SPOKANE	WA		07/19/2024	7.000	204,600						336,000	02/12/2024
100088333		MOORE	TX		01/06/2023	10.000	204,601						255,000	11/08/2022
100176007		BAKERSFIELD	CA		12/20/2024	7.250	204,602		(6)				420,000	11/13/2024
100171803		CONCORD	NC		10/17/2024	5.125	204,603						324,000	09/25/2024
100057695		BATON ROUGE	LA		06/30/2021	3.499	204,611						273,000	04/09/2021
100064963		REDDING	CA		07/14/2021	4.875	204,615						301,000	04/19/2021
100099840		PLEASANTVILLE	NJ		02/28/2023	7.548	204,621						270,000	01/19/2023
100180574		NEW BRAUNFELS	TX		11/26/2024	7.999	204,629		(12)				260,000	11/06/2024
100149351		SAN ANTONIO	FL		04/24/2024	5.500	204,632						307,000	02/23/2024
100055251		MONROE	WA		03/23/2021	4.000	204,647						520,000	01/05/2021
100137437		FRESNO	CA		01/11/2024	10.000	204,650						290,000	11/30/2023
100115210		TAMPA	FL		07/17/2023	7.731	204,679						271,000	06/09/2023
100174550		LAWRENCEVILLE	GA		10/31/2024	11.750	204,692						295,000	03/26/2024
100155967		SURPRISE	AZ		06/18/2024	7.625	204,692						375,000	05/06/2024
100067926		RAYTOWN	MO		09/23/2021	4.125	204,693						282,000	08/09/2021
100181905		MONTGOMERY	IL		12/12/2024	6.875	204,698		(3)				270,500	10/28/2024
100171230		HOUSTON	TX		10/16/2024	7.500	204,708		(42)				325,000	08/01/2024
100117377		PLANO	TX		07/20/2023	4.375	204,715						377,000	03/01/2024
100117220		KATY	TX		07/20/2023	5.375	204,719						320,500	03/01/2024
100141683		SCITUATE	RI		01/30/2024	9.499	204,724						266,000	12/29/2023
100182436		FORT WORTH	TX		12/12/2024	6.375	204,730		10				300,000	11/01/2024
100116786		KISSIMMEE	FL		07/20/2023	4.375	204,731						342,000	03/01/2024
100031455		FAIRFIELD	CA		03/29/2019	2.000	204,735						379,000	12/12/2018
100057581		SEVIERVILLE	TN		06/30/2021	3.625	204,736						272,000	04/29/2021
100079122		SPOKANE	WA		02/24/2022	4.375	204,751						310,000	12/14/2021
100180805		MAARHEEZE	NLD		11/27/2024	4.710	204,758					(4,093)	315,000	10/28/2024
100087379		MIAMI	FL		10/25/2022	5.500	204,759						500,000	05/04/2022
100116570		BOKEELIA	FL		07/20/2023	8.001	204,762						305,000	03/01/2024
100090883		ADELANTO	CA		01/31/2023	6.999	204,768						400,000	09/24/2022
100103024		MURFREESBORO	TN		06/22/2023	8.875	204,772						241,000	02/08/2023
3310054164		WOODLAND PARK	CO		08/31/2023	8.498	204,781						1,090,000	05/29/2023
100151911		NOVI	MI		07/10/2024	8.750	204,785						300,000	05/24/2024
100186639		OMAHA	NE		12/30/2024	7.125	204,796						315,000	10/15/2024
100144190		FORT WORTH	TX		03/07/2024	6.250	204,801						320,000	01/19/2024
100168825		UNITED KINGDOM	GBR		09/26/2024	5.790	204,804					(14,676)	270,000	09/10/2024
100088247		GALLOWAY	NJ		10/17/2022	7.081	204,805						275,000	09/09/2022
100013402		BANNING	CA		05/25/2017	4.875	204,815						230,000	01/31/2017
100172242		VILLA RICA	GA		10/21/2024	5.990	204,825						280,000	09/06/2024
100169795		SACRAMENTO	CA		09/30/2024	6.500	204,833						305,000	07/01/2024
100143453		GLEN BURNIE	MD		02/16/2024	8.999	204,835						260,000	01/30/2024
100157863		LAS VEGAS	NV		07/09/2024	6.375	204,838						430,000	05/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081488		WENATCHEE	WA		03/18/2022	3.625	204,842						385,000	02/01/2022
3340079136		NORTH PORT	FL		07/29/2024	9.208	204,850						780,000	06/17/2024
100172143		RIVERSIDE	CA		10/17/2024	6.750	204,867						1,295,000	09/20/2024
100167982		WELLS	MN		09/20/2024	9.750	204,877						298,000	09/04/2024
100102726		PALATINE	IL		06/22/2023	9.625	204,880						290,000	12/09/2022
100067518		MIAMI	FL		09/23/2021	4.375	204,883						300,000	07/16/2021
100174470		WESLEY CHAPEL	FL		10/31/2024	9.250	204,889						550,000	09/13/2024
100076012		LAKELAND	TN		01/07/2022	4.625	204,895						272,000	10/28/2021
100169475		GRAYSLAKE	IL		09/30/2024	7.990	204,902						236,000	05/15/2024
100071631		LAS VEGAS	NV		10/14/2021	3.625	204,905						360,000	04/08/2021
100165895		PEARBLOSSOM	CA		08/30/2024	7.500	204,908						260,000	07/29/2024
100147857		PINGREE GROVE	IL		04/08/2024	5.500	204,916						281,000	01/19/2024
100132590		COLUMBUS	OH		11/03/2023	8.375	204,917						274,000	07/21/2023
100065488		LANCASTER	CA		07/28/2021	4.750	204,924						301,000	06/01/2021
100162047		STOCKBRIDGE	GA		07/31/2024	7.750	204,925						262,100	06/21/2024
100019922		SAN BERNARDINO	CA		07/30/2018	5.375	204,928						320,000	04/18/2018
100171943		WISCONSIN RAPIDS	WI		10/17/2024	6.625	204,935						269,000	08/20/2024
100158080		KING OF PRUSSIA	PA		07/09/2024	7.375	204,937						270,000	04/30/2024
100149642		KANNAPOLIS	NC		04/26/2024	5.625	204,947						331,000	03/18/2024
100011558		RIVERSIDE	CA		03/08/2017	4.500	204,965						225,000	09/02/2016
100026561		PORT JEFFERSON STATION	NY		09/26/2018	4.180	204,973						335,000	03/30/2018
100017183		RIVERBANK	CA		04/26/2018	4.375	204,975						275,000	12/31/2017
100185307		LAREDO	TX		12/20/2024	6.125	204,978		3				300,000	11/08/2024
100161472		TOMBALL	TX		07/30/2024	6.990	204,979						289,000	05/10/2024
100089733		MONTERREY	MEX		12/02/2022	8.920	204,979						367,282	11/16/2022
100161944		WAUKEGAN	IL		07/31/2024	9.375	204,980						282,000	07/10/2024
100129537		VICTORVILLE	CA		09/29/2023	7.500	204,987						350,000	07/28/2023
100078853		RIVERVIEW	FL		02/24/2022	3.625	204,991						275,000	01/21/2022
100027938		NEPTUNE	NJ		10/26/2018	4.000	204,995						294,500	05/30/2018
100167079		KINGMAN	AZ		09/13/2024	8.250	205,003						247,000	06/18/2024
100011988		PERTH AMBOY	NJ		03/08/2017	5.250	205,006						210,000	09/02/2016
100138057		ARLINGTON	TX		12/13/2023	7.750	205,012						305,000	11/13/2023
100152699		CRANDALL	TX		05/17/2024	7.000	205,017						280,000	03/27/2024
100131869		CORPUS CHRISTI	TX		10/06/2023	8.750	205,018						269,000	09/15/2023
100144253		PHOENIX	AZ		03/08/2024	8.625	205,021		(104)				326,000	02/02/2024
100074398		RAEFORD	NC		12/02/2021	5.390	205,024						248,000	11/15/2021
100081364		ZEBULON	NC		03/18/2022	3.875	205,024						276,500	12/21/2021
100152549		MCKENA	IL		05/17/2024	7.625	205,024						245,000	03/29/2024
100108171		GALVESTON	TX		05/24/2023	8.375	205,035						251,000	04/28/2023
100169125		CALERA	AL		09/27/2024	5.500	205,039						282,000	07/26/2024
100169128		CALERA	AL		09/27/2024	5.500	205,039						280,000	07/26/2024
100169129		CALERA	AL		09/27/2024	5.500	205,039						282,000	07/26/2024
100169130		CALERA	AL		09/27/2024	5.500	205,039						295,000	07/26/2024
100175927		GREEN COVE SPRINGS	FL		11/14/2024	4.625	205,042						334,140	09/27/2024
100130434		FORT LAUDERDALE	FL		09/28/2023	7.999	205,044						288,000	09/14/2023
100148374		SANFORD	NC		04/12/2024	6.500	205,044						280,000	02/13/2024
100113446		JAMAICA	NY		06/29/2023	2.125	205,060						615,000	05/15/2022
100026054		STRATFORD	CT		09/20/2018	4.875	205,062						295,450	04/30/2018
100117083		BUFFALO	NY		07/20/2023	5.750	205,065						300,000	03/01/2024
100078365		FRIENDSWOOD	TX		02/10/2022	6.000	205,072						230,000	01/24/2022
100024650		RIVERSIDE	CA		09/20/2018	4.750	205,080						270,750	04/30/2018
100100847		LOCKPORT	IL		04/28/2023	6.500	205,080						450,000	11/24/2021

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100055596		SNOQUALMIE	WA		03/23/2021	3.375	205,082						526,000	01/06/2021
100135902		LAS VEGAS	NV		11/13/2023	8.499	205,086						345,000	10/16/2023
100068418		SUNRISE	FL		08/25/2021	4.000	205,093						350,000	06/28/2021
100054648		MCHENRY	IL		03/23/2021	4.000	205,094						260,000	12/31/2020
100111752		FREMONT	CA		06/29/2023	2.875	205,108						677,000	06/09/2022
3340074238		BURLINGTON	NJ		08/26/2024	9.396	205,128						1,160,000	03/12/2024
100135849		LINCOLN	CA		11/10/2023	7.125	205,137						450,000	10/09/2023
3310083256		MIAMI	FL		09/10/2024	8.323	205,138						1,100,000	08/12/2024
100147803		CORVALLIS	OR		04/08/2024	7.500	205,141						565,000	02/05/2024
100162052		PALM BAY	FL		07/31/2024	8.250	205,142						248,000	06/24/2024
100012656		BELTSVILLE	MD		05/25/2017	5.000	205,153						285,000	01/31/2017
100103614		ORLANDO	FL		05/08/2023	7.750	205,156						310,000	03/25/2023
100184391		MESQUITE	TX		12/16/2024	7.990	205,160		(10)				275,000	10/10/2024
100175993		MURRELLS INLET	SC		11/14/2024	6.625	205,165						236,000	09/26/2024
100043240		EXETER	NH		08/13/2020	9.349	205,167						303,744	05/31/2020
100060174		DACULA	GA		06/25/2021	3.750	205,170						306,000	03/29/2021
100048312		ORLANDO	FL		11/20/2020	4.125	205,172						275,500	07/31/2020
100152745		NAPLES	FL		05/22/2024	7.624	205,178						304,000	04/23/2024
100146629		CLEARLAKE	CA		03/20/2024	7.875	205,185						285,000	02/08/2024
100091931		LAHAINA	HI		02/03/2023	8.500	205,188						378,000	01/13/2023
100117489		POCONO LAKE	PA		07/20/2023	7.900	205,194						265,000	03/01/2024
100141240		NAPERVILLE	IL		01/30/2024	8.500	205,198						363,000	11/29/2023
100071922		YUMA	AZ		11/19/2021	4.750	205,200						245,000	10/14/2021
100160598		DESERT HOT SPRINGS	CA		07/19/2024	7.875	205,205						335,000	06/20/2024
100048752		RANCHO CUCAMONGA	CA		11/20/2020	4.500	205,206						475,000	07/31/2020
100019856		SALEM	MA		07/30/2018	5.125	205,213						302,000	03/22/2018
100153918		HOT SPRINGS VILLAGE	AR		06/05/2024	7.750	205,214						339,000	05/14/2024
100140489		POOLER	GA		01/19/2024	8.375	205,215						327,000	12/19/2023
100055245		CONCORD	CA		03/23/2021	4.875	205,219						644,000	12/31/2020
100020219		CAROLINA BEACH	NC		07/17/2018	5.500	205,221						297,500	07/17/2018
100120362		ROCKFORD	MI		08/18/2023	7.375	205,224						265,000	07/12/2023
100048537		ORMOND BEACH	FL		11/20/2020	3.500	205,232						261,250	07/31/2020
100115632		VENTNOR CITY	NJ		07/19/2023	7.250	205,259						415,000	05/12/2023
100171929		HOUSTON	TX		10/17/2024	6.625	205,261						283,000	08/29/2024
100079571		LAS VEGAS	NV		04/25/2022	4.625	205,267						370,000	01/27/2022
100065438		CHULA VISTA	CA		07/28/2021	3.499	205,273						385,000	06/22/2021
100013391		WINTON	CA		05/25/2017	4.750	205,273						599,900	01/31/2017
100119686		HAMILTON TOWNSHIP	NJ		08/08/2023	7.511	205,282						290,000	07/11/2023
100185363		SCHERTZ	TX		12/20/2024	6.490	205,285		1				280,000	10/21/2024
100178048		BRECKENRIDGE	CO		11/19/2024	7.775	205,304		(30)				1,300,000	08/29/2024
100159965		MIAMI	FL		08/16/2024	7.490	205,307						255,000	05/17/2024
100167118		KANSAS CITY	MO		09/13/2024	8.500	205,307						255,000	06/26/2024
100067943		WEST POINT	VA		09/23/2021	4.125	205,315						285,000	08/05/2021
100167922		EL MIRAGE	CA		09/20/2024	7.625	205,321						300,000	07/01/2024
3340087649		WALLINGFORD	CT		12/19/2024	8.998	205,326						900,000	10/09/2024
100099330		HAYDEN	ID		03/28/2023	8.000	205,326						350,000	02/22/2023
100045493		EAST ORANGE	NJ		11/25/2020	7.000	205,335						351,500	08/31/2020
100129369		STANWOOD	WA		09/25/2023	6.875	205,345						590,000	08/09/2023
100138857		HOLIDAY	FL		12/21/2023	7.500	205,352						300,000	10/17/2023
100145223		UNITED KINGDOM	GBR		03/12/2024	9.500	205,357		8,063			(4,453)	206,000	12/12/2019
100138816		DECATUR	TX		12/21/2023	8.125	205,358						275,000	09/21/2023
100148413		OKLAHOMA CITY	OK		04/12/2024	5.750	205,359						287,000	02/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100044309		SAG HARBOR	NY		08/04/2020	4.790	205,369						1,030,000	02/01/2020
100024842		SPARKS	NV		09/20/2018	5.000	205,372						319,200	04/30/2018
100177736		VICTORIA	MN		11/19/2024	10.275	205,375		(45)				798,000	08/16/2024
100136352		JASPER	GA		11/20/2023	6.875	205,381						289,950	08/31/2023
100068431		WINTER HAVEN	FL		08/25/2021	4.125	205,382						250,000	06/30/2021
100142444		SUMMIT	IL		03/08/2024	9.375	205,396						245,000	02/09/2024
100114589		TOMBALL	TX		06/29/2023	7.125	205,397						329,000	05/24/2023
100157996		AURORA	IL		07/09/2024	7.875	205,398						275,000	05/17/2024
100100047		NEWPORT	OR		03/28/2023	10.750	205,400						375,000	02/21/2023
100151554		LAKE WALES	FL		05/10/2024	6.500	205,406						299,000	03/21/2024
100149348		KAUFMAN	TX		04/24/2024	5.750	205,427						280,000	02/22/2024
3340085967		OAKLAND	CA		10/23/2024	8.793	205,429						1,000,000	09/19/2024
100088244		NEW HAVEN	CT		10/17/2022	7.018	205,432						275,000	09/20/2022
100053670		SALEM	OR		03/23/2021	4.625	205,434						364,000	01/03/2021
100128507		NORTH LAS VEGAS	NV		09/15/2023	7.375	205,447						380,000	07/21/2023
100139288		GRAND PRAIRIE	TX		12/28/2023	8.250	205,462						410,000	11/15/2023
100164192		LANCASTER	CA		08/21/2024	7.125	205,475						560,000	07/22/2024
100045138		HENDERSON	NV		11/25/2020	6.950	205,478						354,350	08/31/2020
100076300		CYPRESS	TX		01/07/2022	3.750	205,480						329,000	11/12/2021
100136299		LADY LAKE	FL		11/20/2023	7.990	205,483						275,000	09/29/2023
100172150		KISSIMMEE	FL		10/17/2024	7.499	205,486						263,000	09/26/2024
100150860		EVANS	GA		05/08/2024	6.875	205,501						276,000	03/01/2024
100068362		CALDWELL	ID		08/25/2021	3.990	205,508						305,000	06/18/2021
100100952		CASA GRANDE	AZ		04/28/2023	4.625	205,509						314,000	12/22/2021
100028412		SCITUATE	RI		10/26/2018	4.000	205,509						242,250	05/31/2018
100141471		JACKSONVILLE	FL		01/30/2024	8.999	205,515						250,000	12/19/2023
100049086		MELROSE PARK	IL		11/20/2020	2.000	205,518						304,000	07/31/2020
100110132		FORT VALLEY	GA		06/29/2023	9.000	205,523						250,000	05/23/2023
100114992		CHICAGO	IL		07/14/2023	7.500	205,524						290,000	04/17/2023
100119492		ATLANTA	GA		07/28/2023	6.625	205,529						329,000	06/02/2023
100115096		PHILADELPHIA	PA		07/14/2023	6.990	205,531						295,000	06/05/2023
100134037		EAST CHICAGO	IN		10/25/2023	8.635	205,536						270,000	09/29/2023
100150221		UNITED KINGDOM	GBR		04/29/2024	7.140	205,539					(689)	230,000	03/26/2024
100174703		BERLIN	CT		10/31/2024	7.750	205,540						330,000	03/08/2024
100026215		ENGLEWOOD	NJ		09/20/2018	3.750	205,542						285,000	04/30/2018
100164064		LAS VEGAS	NV		08/21/2024	8.250	205,546						380,000	06/27/2024
100165425		BRYAN	TX		08/29/2024	7.625	205,546						242,000	06/14/2024
100025292		HYATTSVILLE	MD		09/20/2018	5.000	205,555						264,100	04/30/2018
100142453		MONROE	NC		03/08/2024	7.625	205,563						535,000	01/25/2024
100173175		FRESNO	CA		10/30/2024	6.990	205,570						290,000	09/19/2024
100067415		CEDAR CITY	UT		09/23/2021	3.999	205,572						292,000	07/29/2021
100065029		CANDLER	NC		07/14/2021	4.250	205,573						265,000	05/13/2021
100089942		WEST CALDWELL	NJ		01/26/2023	8.875	205,575						549,900	12/05/2022
100112970		EAST PATCHOGUE	NY		06/29/2023	5.000	205,577		3,134				398,000	05/16/2022
100180405		HOUSTON	TX		11/25/2024	6.500	205,584						273,000	09/18/2024
3410000655		DENVILLE	NJ		12/23/2024	9.086	205,585						2,100,000	11/27/2024
100102828		CHARLOTTE	NC		06/22/2023	8.000	205,589						294,000	12/29/2022
100087802		SACRAMENTO	CA		11/17/2022	8.875	205,592		(54)				255,000	10/13/2022
100161762		TRENTON	NJ		07/31/2024	7.980	205,595		1,287				265,000	07/03/2024
100165954		RIVERDALE	GA		09/06/2024	7.625	205,600						254,000	08/14/2024
3340071406		ST. PETERSBURG	FL		03/14/2024	8.843	205,603						900,000	02/21/2024
100071714		ORMOND BEACH	FL		10/14/2021	4.125	205,603						265,000	05/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155056		RICHMOND	VA		07/19/2024	7.750	205,616						250,000	11/02/2023
100185339		AURORA	IL		12/20/2024	6.990	205,620		(2)				285,000	11/12/2024
100101565		HILLSBORO	MO		04/26/2023	6.875	205,621						348,000	03/06/2023
100168756		EL PASO	TX		09/26/2024	8.250	205,624						255,000	08/07/2024
100133229		GARLAND	TX		11/29/2023	8.000	205,625						320,000	10/17/2023
100161965		PALM DESERT	CA		07/31/2024	7.875	205,626						470,000	07/02/2024
100126418		BATON ROUGE	LA		08/30/2023	8.497	205,626						270,000	07/24/2023
100150649		POINCIANA	FL		05/06/2024	7.500	205,627						255,000	02/08/2024
100071827		FRESNO	CA		10/14/2021	4.625	205,628						414,000	08/28/2021
100090316		OAK RIDGE	TN		01/06/2023	8.875	205,629						259,000	11/14/2022
100158050		RICHMOND	TX		07/09/2024	7.375	205,631						274,000	05/08/2024
100180229		MESQUITE	TX		11/25/2024	6.625	205,634						295,000	09/04/2024
100100009		IOWA COLONY	TX		03/28/2023	9.125	205,640						305,000	02/27/2023
100185421		BUDA	TX		12/20/2024	6.500	205,641		1				305,000	10/31/2024
100180362		OAK CREEK	WI		11/25/2024	5.990	205,642						300,000	09/27/2024
100130033		EAGLE RIVER	AK		09/27/2023	7.550	205,646						290,000	08/21/2023
100149826		ROCKPORT	TX		04/29/2024	7.999	205,648						335,000	04/11/2024
100152527		CADDO MILLS	TX		05/17/2024	7.000	205,651						305,000	03/27/2024
100107935		DACULA	GA		06/29/2023	7.875	205,662						396,000	05/15/2023
100030341		NORWALK	CA		12/20/2018	3.750	205,664						450,000	09/30/2018
100167136		TAFT	CA		09/13/2024	8.125	205,678						260,000	06/26/2024
100067516		OCALA	FL		09/23/2021	4.500	205,682						282,000	07/16/2021
3340076574		SCRANTON	PA		05/23/2024	9.473	205,682						810,000	04/16/2024
100120742		AURORA	CO		08/25/2023	7.500	205,684						265,000	07/14/2023
100146606		EAST ORANGE	NJ		03/20/2024	9.625	205,687		(49)				280,000	02/06/2024
100182672		VIENNA	MO		12/12/2024	6.875	205,695		2				286,000	11/08/2024
100028822		ST. AUGUSTINE	FL		10/26/2018	4.375	205,709						433,200	06/04/2018
100065376		LAKE WORTH	FL		07/28/2021	4.125	205,720						325,000	05/26/2021
100178304		CATHEDRAL CITY	CA		11/19/2024	7.250	205,725		(14)				619,000	10/28/2024
100065384		NASHVILLE	TN		07/28/2021	4.375	205,740						265,000	05/28/2021
100172293		ANN ARBOR	MI		10/21/2024	6.875	205,749						300,000	09/03/2024
100116562		ARCATA	CA		07/20/2023	9.126	205,775		(56)				680,000	03/01/2024
100031863		ROWLAND HEIGHTS	CA		03/29/2019	4.375	205,781						485,000	12/07/2018
100117406		FRESNO	CA		07/20/2023	5.875	205,783						294,000	03/01/2024
100014031		PERRIS	CA		05/25/2017	5.000	205,783						265,000	01/31/2017
100176119		MADISON HEIGHTS	MI		12/20/2024	7.625	205,785		(4)				292,000	11/22/2024
100140107		FLORESVILLE	TX		01/09/2024	5.750	205,795						305,000	10/26/2023
100169145		SAN ANTONIO	TX		09/27/2024	6.875	205,806						300,000	07/31/2024
100076046		JOSHUA TREE	CA		01/07/2022	4.250	205,809						285,000	10/23/2021
100169576		TWIN FALLS	ID		09/30/2024	7.625	205,810						275,000	07/03/2024
100024751		BEACH PARK	IL		09/20/2018	4.000	205,813						228,000	04/30/2018
100055102		TOBYHANNA	PA		03/23/2021	3.500	205,817						254,000	01/02/2021
100138844		ABILENE	TX		12/21/2023	7.625	205,822						272,000	10/06/2023
100143368		PIKESVILLE	MD		02/16/2024	9.499	205,827						275,000	12/18/2023
100012974		PERRIS	CA		05/25/2017	4.750	205,830						422,000	01/31/2017
100145322		UNITED KINGDOM	GBR		03/12/2024	9.500	205,836		8,923			(4,521)	205,000	11/28/2019
100152241		SARASOTA	FL		05/17/2024	7.375	205,837						380,000	03/25/2024
100102730		SPRING	TX		06/22/2023	8.125	205,842						328,000	01/25/2023
100108168		RENO	NV		05/24/2023	9.125	205,842						330,000	03/31/2023
100085097		LELYSTAD	NLD		07/27/2022	4.300	205,846					(13,535)	249,806	12/01/2023
100080260		BREDA	NLD		02/22/2022	2.750	205,846					(13,535)	265,000	12/01/2023
100081911		AMSTERDAM/AMSTELVEEN	NLD		03/30/2022	3.450	205,846					(13,535)	250,259	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078620		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	205,846					(13,535)	250,453	12/01/2023
100078541		ALMERE	NLD		01/26/2022	3.150	205,846					(13,535)	265,000	12/01/2023
100087645		HEERHUGOWAARD	NLD		09/27/2022	1.000	205,846					(13,535)	249,578	12/01/2023
100078605		ROTTERDAM	NLD		01/26/2022	3.250	205,846					(13,535)	250,470	12/01/2023
100071438		TILBURG	NLD		09/30/2021	3.650	205,846					(13,535)	251,877	12/01/2023
100085104		EINDHOVEN	NLD		07/27/2022	4.400	205,846					(13,535)	265,000	12/01/2023
100185708		SITTARD	NLD		12/20/2024	5.300	205,846					(1,410)	265,000	11/29/2024
100087654		VENLO	NLD		09/27/2022	4.900	205,846					(13,535)	265,000	12/01/2023
100139419		FORT MYERS	FL		12/28/2023	8.770	205,848						270,000	11/16/2023
100109268		GREENVILLE	SC		07/21/2023	9.750	205,855						258,000	06/08/2023
100143034		ASTOR	FL		02/12/2024	10.249	205,855						275,000	12/22/2023
100077796		WEST PALM BEACH	FL		12/23/2021	5.000	205,858						247,000	11/29/2021
100176521		MONTGOMERY	TX		11/15/2024	6.499	205,859		(3)				280,000	10/09/2024
100102879		GATLINBURG	TN		06/22/2023	7.875	205,862						280,000	09/15/2022
100067470		PORTSMOUTH	VA		09/23/2021	4.375	205,873						320,000	07/16/2021
100010857		FORT PIERCE	FL		12/23/2016	3.875	205,878						299,000	10/26/2016
100185902		KENOSHA	WI		12/26/2024	7.499	205,879		(3)				250,000	12/05/2024
100136881		AMHERST	MA		11/27/2023	7.990	205,879						275,000	10/16/2023
100185852		NORTH READING	MA		12/26/2024	6.250	205,886		1				351,500	12/06/2024
100028785		LANCASTER	CA		10/26/2018	4.875	205,888						247,000	06/03/2018
100119121		SAN ANTONIO	TX		07/28/2023	5.625	205,891						340,000	03/01/2024
100088210		LAHAINA	HI		10/19/2022	8.250	205,894						340,000	09/07/2022
100089688		APPINGEDAM	NLD		11/29/2022	5.200	205,897					(13,539)	355,000	12/01/2023
100073573		AMSTERDAM	NLD		10/25/2021	3.200	205,903					(13,539)	569,286	06/30/2024
100128770		FORT MOHAVE	AZ		09/21/2023	8.499	205,914						265,000	08/28/2023
100152865		WINDSOR MILL	MD		05/22/2024	8.999	205,915						250,000	04/26/2024
100180338		CHARLOTTE	NC		11/25/2024	6.625	205,922						330,000	09/24/2024
100138801		GRANITEVILLE	SC		12/21/2023	7.500	205,935						265,000	09/08/2023
100185394		OCALA	FL		12/20/2024	5.750	205,937		9				287,000	10/24/2024
100103851		SUMMERVILLE	SC		05/10/2023	7.536	205,942						273,000	04/13/2023
100147843		CLEARWATER	FL		04/08/2024	6.990	205,942						285,000	02/02/2024
100140586		OXNARD	CA		01/19/2024	8.125	205,945						665,000	12/07/2023
100138831		SUMTERVILLE	FL		12/21/2023	7.875	205,952						256,000	09/29/2023
100148226		HOUSTON	TX		04/12/2024	6.999	205,964						276,000	03/04/2024
100180393		PASADENA	TX		11/25/2024	6.375	205,987						297,000	09/30/2024
100109868		NEWTON	NJ		06/22/2023	8.284	205,989						320,000	05/10/2023
100148416		FLORESVILLE	TX		04/12/2024	5.250	205,989						294,000	02/14/2024
100173238		ONTARIO	CA		10/30/2024	7.375	205,990						480,000	08/26/2024
100103015		FRESNO	CA		06/22/2023	9.125	205,993						284,900	02/02/2023
100057745		LEBANON	IN		06/30/2021	4.375	205,996						271,000	05/05/2021
100160075		TUCSON	AZ		07/17/2024	7.125	206,001						272,000	05/16/2024
100029380		LEESBURG	VA		10/26/2018	4.625	206,006						389,500	06/01/2018
100141571		RICHMOND	TX		01/30/2024	7.999	206,013						259,000	12/21/2023
100137209		WEST CHESTER	PA		11/28/2023	12.125	206,018						260,000	10/04/2023
100161112		CAMBRIDGE	MD		07/24/2024	6.125	206,019						290,000	05/29/2024
100011778		WEST ORANGE	NJ		03/08/2017	3.375	206,023						289,000	09/02/2016
100162682		GRETNA	NE		08/12/2024	6.125	206,025						285,000	05/29/2024
100116850		SELMA	CA		07/20/2023	6.500	206,032						295,000	03/01/2024
100077791		ATLANTA	GA		12/23/2021	4.750	206,033						250,000	10/29/2021
100182047		KYLE	TX		12/12/2024	6.124	206,034		7				325,000	10/23/2024
100081392		KATY	TX		03/18/2022	3.500	206,035						286,000	12/10/2021
100159282		AUSTIN	TX		07/15/2024	7.500	206,038						290,000	05/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100024838		PATCHOGUE	NY		09/20/2018	4.375	206,045						261,250	04/30/2018
100165402		CORPUS CHRISTI	TX		08/29/2024	7.990	206,051						240,000	05/29/2024
100044755		BOCA RATON	FL		11/19/2020	4.125	206,053						385,000	03/16/2020
100158057		DALLAS	TX		07/09/2024	6.990	206,055						324,000	04/18/2024
100174821		NORWALK	CT		10/31/2024	7.000	206,058						721,000	04/15/2024
100119738		CHICAGO	IL		08/08/2023	7.697	206,060						290,000	06/26/2023
100166053		LAS VEGAS	NV		09/06/2024	7.625	206,063		(18)				425,000	08/19/2024
100109705		LILBURN	GA		06/16/2023	8.250	206,065						353,000	05/10/2023
100081020		STEAMBOAT SPRINGS	CO		03/18/2022	3.499	206,068						1,275,000	01/11/2022
100116619		ORLANDO	FL		07/20/2023	4.365	206,071						390,000	03/01/2024
100159859		MIAMI GARDENS	FL		08/16/2024	7.490	206,075						310,000	03/21/2024
3410000572		HATBORO	PA		10/09/2024	9.076	206,080						1,275,000	09/12/2024
100141999		FRESNO	CA		02/29/2024	8.500	206,091						417,000	01/26/2024
100032002		AUBURN	CA		03/29/2019	4.350	206,092						550,000	12/08/2018
100081896		DELFT	NLD		03/30/2022	3.500	206,104					(13,552)	285,000	12/01/2023
100166466		HIALEAH	FL		10/31/2024	6.750	206,118						285,000	09/19/2024
100079577		CLINTON	MD		04/25/2022	3.375	206,124						465,000	01/15/2022
100078485		SAN ANTONIO	TX		02/02/2022	4.800	206,131						256,000	01/18/2022
100139092		HOLLYWOOD	FL		12/28/2023	8.624	206,140						630,000	12/07/2023
100065017		SARTELL	MN		07/14/2021	3.750	206,149						287,000	05/07/2021
100013499		CERES	CA		05/25/2017	4.250	206,157						205,000	01/31/2017
4010040346		LOUISVILLE	KY		02/02/2023	8.189	206,158						287,000	09/20/2022
100115602		CRESTLINE	CA		07/19/2023	7.999	206,159						367,000	06/13/2023
100163814		DAYTON	TX		09/27/2024	7.750	206,159						305,000	08/19/2024
100163797		DAYTON	TX		09/27/2024	7.750	206,165						310,000	08/19/2024
100010740		NAPLES	FL		01/27/2017	7.625	206,167						252,000	03/14/2019
100152263		PETERSBURG	VA		05/17/2024	7.375	206,181						280,000	03/27/2024
100186565		PORT CHARLOTTE	FL		12/30/2024	4.990	206,185		2				355,000	10/22/2024
100012271		PLANTATION	FL		04/28/2017	4.750	206,187						220,000	01/31/2017
100149681		MOORE	SC		04/26/2024	7.125	206,199						269,500	03/25/2024
100148345		HUNTSVILLE	AL		04/12/2024	5.750	206,201						291,400	01/31/2024
100182419		TEMPE	AZ		12/12/2024	6.624	206,202		7				285,000	11/06/2024
100185419		BRADENTON	FL		12/20/2024	6.625	206,202		5				310,000	10/30/2024
100170426		INDIANAPOLIS	IN		10/09/2024	7.625	206,203						311,000	09/11/2024
100057692		VICTORVILLE	CA		06/30/2021	4.375	206,207						285,000	04/23/2021
100158090		RANSON	WV		07/09/2024	7.625	206,213						275,000	04/25/2024
100168340		PROVO	UT		09/20/2024	7.500	206,214						360,000	04/30/2024
100146366		AUSTIN	TX		03/19/2024	8.875	206,218						1,260,000	10/23/2023
100141275		SPRINGFIELD	VA		01/30/2024	9.500	206,220						800,000	11/29/2023
100024975		ALHAMBRA	CA		09/20/2018	5.000	206,220						399,000	04/30/2018
100153249		LEONARD	TX		05/30/2024	6.990	206,226						265,000	04/12/2024
100129999		PHILADELPHIA	PA		09/27/2023	8.843	206,226						270,000	08/16/2023
100158017		GRAND RAPIDS	MI		07/09/2024	7.625	206,244						270,000	04/26/2024
100163816		DAYTON	TX		09/27/2024	7.750	206,247						310,000	08/19/2024
100169316		FORNEY	TX		09/27/2024	7.375	206,254						265,000	08/01/2024
100081410		LAWRENCEVILLE	GA		03/18/2022	3.250	206,257						305,000	12/21/2021
100175984		FALLING WATERS	WV		11/14/2024	6.625	206,257						275,000	09/30/2024
100167840		PALM BAY	FL		09/20/2024	6.875	206,258						345,000	08/29/2024
100150734		SMYRNA	TN		05/06/2024	7.625	206,272						260,000	03/08/2024
100081425		ANNA	TX		03/18/2022	3.125	206,273						350,000	01/13/2022
100138818		SUMMERDALE	AL		12/21/2023	8.125	206,282						255,000	09/28/2023
100067482		FORT MYERS	FL		09/23/2021	4.375	206,284						300,000	07/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175404		AMARILLO	TX		12/23/2024	8.875	206,318		(4)				238,000	06/25/2024
100067481		LINTHICUM	MD		09/23/2021	4.375	206,329						335,500	07/14/2021
100138808		JOSHUA TREE	CA		12/21/2023	8.000	206,331						310,000	10/25/2023
100152689		CORAOPOLIS	PA		05/17/2024	6.500	206,332						283,000	03/22/2024
100025503		SANTA MARIA	CA		09/20/2018	5.000	206,334						304,000	04/30/2018
100155042		MARIETTA	GA		07/19/2024	7.750	206,362						290,000	08/31/2023
100100838		EASTON	MD		04/28/2023	6.625	206,362						303,000	12/14/2021
100152578		RIDLEY PARK	PA		05/17/2024	7.490	206,364						290,000	03/14/2024
100171928		ROYSE CITY	TX		10/17/2024	6.375	206,368						303,000	08/30/2024
100147936		OCALA	FL		04/08/2024	6.000	206,374						284,000	02/06/2024
100014173		CITRUS HEIGHTS	CA		05/25/2017	4.625	206,375						295,000	01/31/2017
100143946		COLTON	CA		02/29/2024	7.999	206,376						300,000	01/29/2024
100178502		PORT RICHEY	FL		11/21/2024	7.499	206,383						263,000	10/01/2024
100071690		BIG BEAR LAKE	CA		10/14/2021	4.125	206,401						470,000	07/16/2021
100080771		VERNON	CT		03/24/2022	6.365	206,405						262,000	03/01/2022
100174890		CHARLES TOWN	WV		10/31/2024	10.250	206,405						222,000	04/30/2024
100055884		LOS ANGELES	CA		03/26/2021	3.500	206,406						920,000	12/24/2020
100087929		KILLINGWORTH	CT		10/25/2022	8.125	206,410						300,000	09/09/2022
100185685		ROOSENDAAL	NLD		12/20/2024	5.050	206,415					(1,414)	295,000	12/06/2024
100177766		PICO RIVERA	CA		11/19/2024	8.650	206,430						927,200	08/21/2024
100152790		BAKERSFIELD	CA		05/22/2024	8.625	206,434						370,000	04/30/2024
100029453		LITTLEROCK	CA		10/26/2018	5.000	206,434						327,750	06/04/2018
100055062		PINE BROOK	NJ		03/23/2021	5.875	206,434						459,000	01/09/2021
100102097		CRYSTAL RIVER	FL		04/14/2023	11.250	206,439						265,000	03/03/2023
100065698		CHICOPEE	MA		07/28/2021	4.500	206,444						265,000	05/27/2021
100028287		VAN NUYS AREA	CA		10/26/2018	4.000	206,444						380,000	06/01/2018
100138319		PETERBOROUGH	NH		12/18/2023	8.625	206,448						339,000	10/27/2023
100127991		PORTLAND	TN		09/08/2023	7.000	206,451						290,000	06/15/2022
100182270		SAINT AUGUSTINE	FL		12/12/2024	5.875	206,455		16				287,000	09/20/2024
100126479		PALMDALE	CA		08/30/2023	10.575	206,457						467,000	05/16/2022
100053855		BIG LAKE	MN		03/23/2021	5.173	206,462						229,900	01/05/2021
100132476		FRESNO	CA		11/03/2023	7.500	206,463						330,000	06/23/2023
100043107		ELK GROVE	CA		05/28/2020	5.500	206,470						350,000	02/03/2020
100168172		EDISON	NJ		09/20/2024	7.375	206,475						270,000	04/05/2024
100116402		LEESBURG	FL		07/20/2023	5.750	206,479						346,000	03/01/2024
100153664		DUNNELLON	FL		05/31/2024	7.625	206,490						275,000	04/25/2024
100180271		ALCOA	TN		11/25/2024	6.875	206,503						290,000	09/20/2024
100185017		WASHINGTON TOWNSHIP	NJ		12/19/2024	7.374	206,505		(5)				750,000	10/29/2024
100079832		MANASSAS	VA		04/08/2022	4.625	206,506						305,000	01/21/2022
100088028		SCOTTSDALE	AZ		10/25/2022	8.000	206,509						288,000	09/21/2022
100101965		WARWICK	RI		04/14/2023	8.999	206,509						280,000	02/07/2023
100140898		WILLIS	TX		02/26/2024	8.125	206,514						280,000	12/14/2023
100033784		DUBLIN	IRL		06/21/2019	4.350	206,519					(13,666)	232,280	11/30/2018
100090418		WINSLOW	AZ		12/28/2022	8.625	206,520						255,000	10/11/2022
100180671		CITRUS SPRINGS	FL		11/26/2024	7.375	206,524		(13)				252,000	09/19/2024
100100842		LAS VEGAS	NV		04/28/2023	6.250	206,530						338,000	12/10/2021
100166459		WOODSTOCK	GA		10/31/2024	6.750	206,532						397,000	09/30/2024
100115132		BORDENTOWN	NJ		07/17/2023	7.695	206,545						285,000	06/21/2023
100146765		DESERT HOT SPRINGS	CA		03/20/2024	7.999	206,549						285,000	02/21/2024
100142683		BASTROP	TX		02/08/2024	6.625	206,549						285,000	11/28/2023
100152599		MAYFIELD	PA		05/17/2024	7.625	206,550						260,000	03/15/2024
100109590		ADELANTO	CA		06/14/2023	8.999	206,559						330,000	05/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100137159		ATLANTA	GA		11/28/2023	9.000	206,568						320,000	10/02/2023
100091170		POOLER	GA		01/31/2023	7.625	206,569						280,000	10/14/2022
100181548		SPRING BROOK TOWNSHIP	PA		12/09/2024	7.740	206,574		191				285,000	11/04/2024
100078215		BEECH MOUNTAIN	NC		02/10/2022	5.250	206,579						265,000	01/24/2022
100113760		HONOLULU	HI		06/29/2023	2.875	206,599						1,842,500	06/09/2022
100145736		UNITED KINGDOM	GBR		03/12/2024	9.500	206,600		7,549			(4,462)	208,000	11/06/2019
100090235		NEW BRITAIN	CT		01/13/2023	8.625	206,603						405,000	11/14/2022
100171327		NASHVILLE	TN		10/16/2024	8.625	206,603						265,000	08/23/2024
100159951		MIAMI	FL		08/16/2024	8.750	206,608						290,000	05/09/2024
100148637		JACKSONVILLE	FL		05/15/2024	7.375	206,610						280,000	04/15/2024
100115048		RIO RANCHO	NM		07/14/2023	7.990	206,618						285,000	05/25/2023
100180221		BENSALEM	PA		11/25/2024	6.500	206,618						280,000	09/27/2024
100073569		AMERSFOORT	NLD		10/25/2021	3.200	206,622						285,000	12/01/2023
100068385		HIXSON	TN		08/25/2021	4.375	206,627					(13,586)	257,000	06/24/2021
100129338		POMPANO BEACH	FL		09/25/2023	7.125	206,632						300,000	08/15/2023
100163039		WOODRIDGE	IL		08/13/2024	7.625	206,638						315,000	06/17/2024
3340069083		SOUTHBURY	CT		02/26/2024	9.170	206,641						820,000	01/18/2024
100140589		HENDERSON	NV		01/19/2024	7.500	206,642						347,000	12/01/2023
100137640		CLOVIS	CA		12/08/2023	7.000	206,644						395,000	10/01/2023
100133428		SNEADS FERRY	NC		10/19/2023	8.250	206,650						280,000	08/25/2023
100169115		LAVON	TX		09/27/2024	6.125	206,659						310,000	07/30/2024
100139027		LAWRENCEVILLE	GA		12/22/2023	8.750	206,660						335,000	10/26/2023
100158889		BROKEN ARROW	OK		07/12/2024	5.990	206,663						277,000	04/29/2024
100154643		HOUSTON	TX		07/19/2024	7.250	206,664						460,000	01/19/2024
100147933		ATHENS	AL		04/08/2024	5.875	206,667						310,000	01/31/2024
100140892		LEHIGH ACRES	FL		02/26/2024	10.250	206,676						246,000	12/08/2023
100100828		HANFORD	CA		04/28/2023	5.125	206,678						335,000	11/24/2021
100081316		GILBERT	AZ		03/18/2022	3.375	206,679						439,000	01/03/2022
100057917		HESPERIA	CA		06/30/2021	3.750	206,685						360,000	04/14/2021
100143395		ATLANTA	GA		02/16/2024	6.999	206,687						392,000	01/19/2024
100146772		GLENDALE	AZ		03/20/2024	6.875	206,700						375,000	02/27/2024
100068333		NAVARRE	FL		08/25/2021	4.500	206,707						280,000	06/21/2021
100157963		NAPERVILLE	IL		07/09/2024	7.125	206,718						301,000	04/22/2024
100175825		WEST BABYLON	NY		11/12/2024	7.380	206,719		3				545,000	09/23/2024
100139283		RED OAK	TX		12/28/2023	8.125	206,732						336,000	11/22/2023
100074370		PALM SPRINGS	CA		11/19/2021	4.875	206,739						420,000	08/27/2021
100119804		LOCUST GROVE	GA		08/08/2023	7.593	206,745						338,000	07/13/2023
100170398		EXETER	CA		10/09/2024	7.875	206,749						260,000	09/10/2024
100014566		ROSWELL	GA		09/27/2017	5.000	206,749						273,000	07/30/2017
100119773		CHICAGO	IL		08/08/2023	7.820	206,754						270,000	07/10/2023
100138025		SAN MARCOS	TX		12/13/2023	10.625	206,758						260,000	11/14/2023
100067534		COLUMBIA	MD		09/23/2021	3.625	206,762						328,000	08/09/2021
100116083		THORNTON	CO		07/20/2023	5.500	206,762						505,000	03/01/2024
100017998		LOS ANGELES	CA		05/22/2018	4.750	206,765						440,000	03/11/2018
100116544		PINOLE	CA		07/20/2023	4.000	206,768						440,000	03/01/2024
100137084		LOCKHART	TX		11/28/2023	5.875	206,774						295,000	10/06/2023
100141299		BATON ROUGE	LA		01/30/2024	8.875	206,782						264,000	12/04/2023
3340078385		NORTH PORT	FL		07/29/2024	9.208	206,782						780,000	06/10/2024
100057686		PARKER	CO		06/30/2021	4.250	206,801						344,000	05/10/2021
100078585		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	206,805					(13,598)	259,162	12/01/2023
100029042		KEANSBURG	NJ		10/26/2018	5.125	206,806						206,150	06/01/2018
100160040		BROKEN ARROW	OK		07/17/2024	7.500	206,819						270,000	05/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100171571		ROSHARON	TX		10/16/2024	5.990	206,819						276,000	08/19/2024
100168281		WHEAT RIDGE	CO		09/20/2024	6.990	206,826						685,000	04/16/2024
100146754		LAS VEGAS	NV		03/20/2024	6.999	206,827						345,000	02/26/2024
100169225		DAYTON	OH		09/27/2024	7.570	206,829		962				285,000	08/12/2024
100152602		PANAMA CITY BEACH	FL		05/17/2024	6.875	206,833						290,000	03/22/2024
100109043		WAYNESBORO	VA		06/05/2023	7.625	206,842						282,000	04/28/2023
100031408		NORTH BRUNSWICK	NJ		03/29/2019	4.250	206,856						310,000	12/07/2018
100144605		INDIAN TRAIL	NC		03/13/2024	7.125	206,858						277,000	02/09/2024
100068613		SCHIEDAM/VLAARDINGEN	NLD		08/30/2021	8.115	206,860					(13,602)	259,633	12/01/2023
100131993		PALM BAY	FL		10/13/2023	7.990	206,860						320,000	08/23/2023
100165712		PALOS HILLS	IL		08/29/2024	9.990	206,864						568,500	07/30/2024
100109203		DENTON	TX		07/21/2023	9.250	206,866						235,000	06/12/2023
100151618		SMYRNA	GA		05/10/2024	6.990	206,868						285,000	03/25/2024
100047830		BRONX	NY		11/20/2020	3.875	206,874						796,100	07/31/2020
100055530		NEWTON	IA		03/23/2021	5.000	206,885						360,000	01/07/2021
100079169		CONROE	TX		02/24/2022	3.750	206,896						302,000	12/09/2021
100158079		FORNEY	TX		07/09/2024	7.625	206,907						280,000	04/19/2024
100179910		ROSHARON	TX		11/25/2024	5.990	206,913		13				284,000	09/04/2024
100067445		WILMINGTON	NC		09/23/2021	3.625	206,916						275,000	07/29/2021
100029611		NORTH HIGHLANDS	CA		10/26/2018	4.000	206,917						323,000	06/26/2018
100169505		MERCED	CA		09/30/2024	5.875	206,924		56				335,000	06/13/2024
100162853		ABILENE	TX		08/12/2024	5.500	206,924						320,000	05/31/2024
100131785		LAKE ELSINORE	CA		10/06/2023	7.999	206,927						630,000	09/08/2023
100116698		LAS VEGAS	NV		07/20/2023	4.125	206,950						400,000	03/01/2024
100185359		RIO RICO	AZ		12/20/2024	6.625	206,954		3				280,000	10/25/2024
100174954		WINDER	GA		10/31/2024	7.000	206,955						250,000	05/25/2024
100011794		GAITHERSBURG	MD		03/08/2017	4.500	206,955						375,000	06/13/2022
100112525		GILFORD	NH		06/29/2023	3.500	206,960						535,000	05/16/2022
100075997		SPEEDWAY	IN		01/07/2022	4.125	206,971						285,000	10/07/2021
100060286		PLANO	TX		06/25/2021	3.875	206,982						279,000	04/02/2021
100148305		KILLEEN	TX		04/12/2024	6.875	206,990						307,000	02/09/2024
100171720		FALLING WATERS	WV		10/17/2024	7.125	206,999						271,000	08/27/2024
100115248		LONG BRANCH	NJ		07/17/2023	8.058	207,016		2,128				390,000	06/02/2023
100028994		SURPRISE	AZ		10/26/2018	4.000	207,026						251,750	05/31/2018
100185494		CHARLOTTE	NC		12/20/2024	7.250	207,044		(2)				296,000	10/15/2024
100032057		LOS BANOS	CA		03/29/2019	3.000	207,048						345,000	12/09/2018
100116470		MIAMI	FL		07/20/2023	3.875	207,056						515,000	03/01/2024
100135451		CONOVER	NC		11/13/2023	5.750	207,063						320,000	08/30/2023
100169287		KNOXVILLE	TN		09/27/2024	7.875	207,064						800,000	08/19/2024
100108967		CAMERON	NC		05/31/2023	8.250	207,073						340,000	04/19/2023
100136804		HONESDALE	PA		11/27/2023	9.650	207,077						270,000	10/31/2023
100071698		CHARLOTTE	NC		10/14/2021	4.375	207,083						267,000	07/29/2021
100010797		SEATTLE	WA		12/23/2016	5.000	207,093						550,000	10/31/2016
100139415		TRENTON	NJ		12/28/2023	8.520	207,097		1,575				269,000	11/22/2023
100116733		WINTER PARK	FL		07/20/2023	3.750	207,099						442,000	03/01/2024
100148704		APOLLO BEACH	FL		04/17/2024	8.000	207,103						306,000	11/13/2023
100091636		DALLAS	PA		03/07/2023	8.999	207,107		(62)				266,000	01/13/2023
100181876		AURORA	IL		12/12/2024	6.990	207,117		(3)				273,000	10/09/2024
100133448		RICHMOND	VA		10/19/2023	8.750	207,129						262,000	08/07/2023
100136641		ATASCOSA	TX		11/22/2023	7.999	207,130		10				347,500	10/31/2023
100142525		LEXINGTON	KY		02/08/2024	6.624	207,137						297,000	12/15/2023
100090592		UTRECHT	NLD		12/28/2022	6.150	207,140					(13,620)	290,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100073574		AMSTERDAM	NLD		10/25/2021	3.200	207,140					(13,620)	285,714	06/30/2024
100101721		AMSTERDAM	NLD		03/30/2023	6.000	207,140					(13,620)	505,000	12/01/2023
100081916		ROTTERDAM	NLD		03/30/2022	3.050	207,140					(13,620)	330,809	12/01/2023
100090581		GRONINGEN	NLD		12/28/2022	4.570	207,140					(13,620)	375,000	12/01/2023
100099727		HILVERSUM	NLD		02/27/2023	1.000	207,140					(13,620)	870,000	12/01/2023
100101711		EINDHOVEN	NLD		03/30/2023	7.150	207,140					(13,620)	470,000	06/30/2024
100165218		GRONINGEN	NLD		08/28/2024	5.450	207,140					(15,099)	435,000	07/30/2024
100157529		AMSTERDAM	NLD		06/28/2024	5.750	207,140					(7,020)	356,250	06/30/2024
100180820		VEENENDAAL	NLD		11/27/2024	5.350	207,140					(4,140)	368,571	11/11/2024
100173688		AMSTRDAM	NLD		10/29/2024	5.300	207,140					(9,121)	569,000	10/14/2024
100153210		FORT MYERS	FL		05/30/2024	7.125	207,142						280,000	03/29/2024
100127154		SOMERSET	NJ		08/30/2023	5.500	207,147						285,000	05/15/2022
100115565		ATLANTA	GA		07/19/2023	8.375	207,164						344,000	06/12/2023
100031819		OAKLEY	CA		03/29/2019	3.000	207,167						445,000	12/10/2018
100161362		NASHVILLE	TN		07/25/2024	7.625	207,170						340,000	05/23/2024
100153489		PHILADELPHIA	PA		05/30/2024	8.610	207,177						270,000	04/26/2024
100156945		UNITED KINGDOM	GBR		06/27/2024	7.140	207,178					(2,191)	250,000	06/07/2024
100168219		INDIANAPOLIS	IN		09/20/2024	7.500	207,181						255,000	04/15/2024
100149341		NORTH MYRTLE BEACH	SC		04/24/2024	7.000	207,182						266,000	02/16/2024
100138394		PRAIRIE VILLAGE	KS		12/18/2023	8.499	207,190						410,000	11/08/2023
100102976		CORONA	CA		06/22/2023	7.500	207,192						825,000	07/29/2022
100160115		CLARKSVILLE	TN		07/17/2024	7.625	207,206						267,000	05/24/2024
100151480		MINNEAPOLIS	MN		05/10/2024	7.500	207,208						298,000	04/03/2024
3310069631		SIGNAL HILL	CA		02/15/2024	8.323	207,211						1,225,000	01/26/2024
100064996		SAN ANTONIO	TX		07/14/2021	4.125	207,212						305,000	05/05/2021
100081588		KATY	TX		03/30/2022	6.750	207,214						255,000	01/21/2022
100178369		EL MONTE	CA		11/20/2024	6.625	207,228		(19)				720,000	10/09/2024
100135167		BETHLEHEM	PA		12/15/2023	8.500	207,229						320,000	09/29/2023
100175357		EDMOND	OK		11/05/2024	7.000	207,234						280,000	09/11/2024
100065678		RICHFIELD	UT		07/28/2021	4.500	207,238						269,000	05/28/2021
100168231		KIRKLAND	WA		09/20/2024	7.125	207,241						273,000	04/01/2024
100108293		CINCINNATI	OH		05/24/2023	9.125	207,243						260,000	05/04/2023
100049525		PLAINFIELD	IL		11/20/2020	4.500	207,246						220,400	07/31/2020
100171727		GRAHAM	NC		10/17/2024	6.500	207,246						300,000	08/27/2024
100137597		BONAIRE	GA		12/08/2023	7.625	207,248						279,000	10/30/2023
100057937		PANAMA CITY BEACH	FL		06/30/2021	4.375	207,251						267,000	04/20/2021
100160975		SAINT AUGUSTINE	FL		07/24/2024	5.875	207,256						295,000	04/29/2024
100031642		PITTSBURG	CA		03/29/2019	3.500	207,264						440,000	12/10/2018
100174134		DALLAS	TX		10/31/2024	9.125	207,267						275,000	08/07/2023
100116426		RANGER	GA		07/20/2023	7.375	207,271						254,000	03/01/2024
100065729		PORTLAND	OR		07/28/2021	3.625	207,274						608,700	05/21/2021
100043242		BELLINGHAM	WA		08/13/2020	4.812	207,277						377,762	05/31/2020
100173734		ROSEBURG	OR		10/30/2024	7.375	207,278						262,500	09/16/2024
3300005354		NORWALK	CT		10/09/2024	8.755	207,287						660,000	08/23/2024
100141895		UPPER DARBY	PA		03/27/2024	8.000	207,293						255,000	02/02/2024
100137600		EL PASO	TX		12/08/2023	8.000	207,300						267,000	09/21/2023
100044029		ANTIOCH	CA		08/19/2020	4.875	207,303						308,750	12/04/2019
100163059		NASHVILLE	TN		08/13/2024	7.625	207,305						300,000	06/04/2024
100135664		LAWRENCEVILLE	GA		11/09/2023	8.875	207,305						425,000	09/15/2023
100180227		JOHNSTON	IA		11/25/2024	6.990	207,315						258,000	10/01/2024
100065120		NASHVILLE	TN		07/14/2021	3.625	207,315						332,000	04/27/2021
100152543		PHILADELPHIA	PA		05/17/2024	7.125	207,321						295,000	03/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148441		OCALA	FL		04/12/2024	6.000	207,323						286,000	02/23/2024
100174772		KODAK	TN		10/31/2024	8.750	207,326						258,000	03/29/2024
100158036		CHICAGO HEIGHTS	IL		07/09/2024	7.375	207,336						274,000	03/29/2024
100113690		SAN DIEGO	CA		06/29/2023	4.500	207,337						615,000	05/16/2022
100079467		SCOTTDALE	GA		03/17/2022	6.500	207,337						436,000	02/23/2022
100126414		FORT LAUDERDALE	FL		08/30/2023	7.400	207,338						325,000	07/27/2023
100080991		HUTTO	TX		03/18/2022	3.374	207,339						381,100	01/18/2022
100152339		OKLAHOMA CITY	OK		05/17/2024	5.750	207,340						295,000	03/27/2024
100171912		FALLING WATERS	WV		10/17/2024	6.500	207,347						273,000	08/28/2024
100071707		LAS VEGAS	NV		10/14/2021	4.375	207,354						250,000	07/28/2021
100180266		STREAMWOOD	IL		11/25/2024	7.125	207,357						290,000	09/30/2024
100139293		EAST PATCHOGUE	NY		12/28/2023	8.375	207,365						329,500	11/20/2023
100026344		NYACK	NY		09/20/2018	4.000	207,368						389,500	04/30/2018
100032135		INGLEWOOD	CA		03/29/2019	3.500	207,369						1,225,500	12/08/2018
100050312		CHINO HILLS	CA		11/20/2020	4.125	207,369						380,000	07/31/2020
100171761		TINTON FALLS	NJ		10/17/2024	7.500	207,379						455,000	09/11/2024
3310073639		BRONX	NY		04/12/2024	9.016	207,380						1,100,000	03/01/2024
100103050		STONE MOUNTAIN	GA		06/22/2023	9.125	207,382						295,000	03/13/2023
100152812		LAKELAND	FL		05/22/2024	7.625	207,383						418,000	04/29/2024
100065748		WENATCHEE	WA		07/28/2021	4.250	207,384						346,000	05/27/2021
100144694		UNITED KINGDOM	GBR		03/12/2024	3.550	207,387		9,107			(4,503)	210,000	02/14/2020
100026502		SAN JUAN CAPISTRANO	CA		09/26/2018	4.375	207,389						285,000	06/13/2018
100155096		SAN ANTONIO	TX		07/19/2024	7.625	207,396						261,000	08/31/2023
100174796		BRADENTON	FL		10/31/2024	8.875	207,411						300,000	02/16/2024
100184420		KATY	TX		12/17/2024	6.875	207,414		(1)				265,000	11/11/2024
100164543		CONROE	TX		08/21/2024	6.375	207,418						242,000	07/15/2024
100152742		ZEBULON	NC		05/22/2024	8.999	207,430						390,000	04/29/2024
100155287		JUSTIN	TX		07/19/2024	8.500	207,434						468,000	03/08/2024
100153222		QUINLAN	TX		05/30/2024	7.490	207,434						276,000	04/02/2024
100180199		ATHENS	TN		11/25/2024	7.125	207,437						290,000	08/19/2024
100065243		FARMINGTON	UT		07/14/2021	3.374	207,453						294,000	05/12/2021
100108268		BALTIMORE	MD		05/24/2023	8.625	207,456						269,000	04/27/2023
100180315		PHILADELPHIA	PA		11/25/2024	6.990	207,463						275,000	10/09/2024
100115647		PENNSAUKEN	NJ		07/19/2023	9.875	207,464						295,000	06/08/2023
100115554		LEOMINSTER	MA		07/19/2023	7.624	207,465						300,000	06/12/2023
100142572		CHARLOTTE	NC		02/08/2024	7.374	207,467						275,000	12/28/2023
100065074		MELBOURNE	FL		07/14/2021	3.999	207,488						400,000	05/24/2021
100000406		NORRIDGE	IL		09/27/2016	5.250	207,495						275,000	08/26/2016
100174719		HOUSTON	TX		10/31/2024	11.375	207,495						325,000	02/13/2024
100152712		COCONUT CREEK	FL		05/17/2024	7.500	207,500						300,000	04/08/2024
100115495		GAINESVILLE	GA		07/17/2023	7.499	207,501						285,000	06/15/2023
100031176		MIAMI	FL		03/29/2019	4.425	207,502						373,520	12/07/2018
100029334		CATONSVILLE	MD		10/26/2018	3.875	207,511						251,750	06/02/2018
100054217		HIGHLAND MILLS	NY		03/23/2021	4.000	207,513						470,000	02/04/2024
100057658		MESA	AZ		06/30/2021	3.874	207,521						330,000	05/18/2021
100114253		SAVAGE	MN		06/29/2023	6.500	207,525						425,000	05/16/2022
100013495		SANTA MARIA	CA		05/25/2017	3.500	207,535						270,000	01/31/2017
100025778		PERRIS	CA		09/20/2018	5.125	207,537						326,800	04/30/2018
100174394		CORONA	CA		10/31/2024	9.125	207,545						830,000	08/09/2024
100140162		CYPRESS	TX		01/09/2024	6.000	207,551						315,000	11/16/2023
100153183		NORTH VERNON	IN		05/30/2024	7.375	207,554						280,000	03/29/2024
100120285		MURRELLS INLET	SC		08/18/2023	8.250	207,560		(3)				296,000	07/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071576		AUSTIN	TX		10/14/2021	4.000	207,560						275,000	05/28/2021
100179908		SANFORD	NC		11/25/2024	5.750	207,562		18				288,000	09/12/2024
100029920		WASHINGTON	DC		12/20/2018	3.875	207,564						305,000	09/30/2018
100067599		ODESSA	TX		09/23/2021	4.625	207,568						300,000	07/22/2021
100176738		BETHLEHEM	PA		11/15/2024	6.750	207,570		(8)				260,000	04/19/2024
100067619		ORLANDO	FL		09/23/2021	4.500	207,570						255,000	07/09/2021
100158093		WACO	TX		07/09/2024	7.490	207,571						275,000	04/24/2024
100103778		PORT SAINT LUCIE	FL		05/10/2023	8.500	207,573						492,000	03/31/2023
100167591		FALLING WATERS	WV		09/19/2024	7.125	207,577						270,000	07/26/2024
100165391		NEW CASTLE	DE		08/29/2024	7.875	207,580						275,000	06/21/2024
100173845		ABILENE	TX		10/31/2024	7.750	207,582						431,500	08/14/2024
100171746		FALLING WATERS	WV		10/17/2024	6.990	207,584						271,000	08/14/2024
100031418		HUNTINGTON STATION	NY		03/29/2019	2.000	207,588						340,000	12/09/2018
100181922		OCALA	FL		12/12/2024	5.875	207,592		12				286,000	10/03/2024
100112901		KINGSTON	MA		06/29/2023	4.000	207,596						510,000	05/14/2022
100129893		CHICAGO	IL		09/27/2023	8.250	207,600						310,000	08/10/2023
100167904		CHARLOTTE	NC		09/20/2024	8.750	207,602						285,000	08/28/2024
100142105		LABELLE	FL		02/29/2024	7.875	207,603						273,000	01/29/2024
100173966		SPARTANBURG	SC		10/31/2024	6.625	207,604						315,000	09/20/2024
100168292		DALTON	GA		09/20/2024	7.375	207,610						287,200	04/19/2024
100164314		MONTGOMERY	AL		08/21/2024	7.624	207,616						263,000	06/28/2024
100179879		PROVIDENCE VILLAGE	TX		11/25/2024	6.250	207,618						285,000	09/24/2024
100089283		CHELTENHAM	PA		01/26/2023	7.875	207,620						345,000	10/31/2022
100148202		NORFOLK	VA		04/12/2024	6.999	207,623						310,000	03/01/2024
100151874		LAKESIDE	AZ		05/10/2024	7.999	207,637						285,000	04/17/2024
100136256		RICHMOND	VA		11/20/2023	7.625	207,644						339,000	09/15/2023
100179796		SAINT AUGUSTINE	FL		11/21/2024	6.250	207,663						282,000	08/27/2024
100030228		PARKER	CO		12/20/2018	5.875	207,670						470,000	09/30/2018
100132652		THERMAL	CA		11/03/2023	9.250	207,675						290,000	07/25/2023
100134985		MIAMI	FL		10/30/2023	8.500	207,676						490,000	10/10/2023
100180507		POWELL	OH		11/26/2024	6.750	207,685		5				295,000	10/25/2024
100145677		UNITED KINGDOM	GBR		03/12/2024	3.240	207,690		9,629			(4,498)	207,500	02/10/2020
100013477		FRESNO	CA		05/25/2017	4.250	207,693						372,000	12/16/2022
100133358		BRIDGEPORT	CT		11/21/2023	7.875	207,706						377,000	08/28/2023
100140210		WILMINGTON	NC		01/11/2024	8.999	207,712						270,000	11/28/2023
100171172		BALCH SPRINGS	TX		11/22/2024	7.125	207,715		(9)				280,000	10/11/2024
100119710		MOORESTOWN	NJ		08/08/2023	7.911	207,737						278,000	07/07/2023
100165657		DANBURY	CT		10/04/2024	6.875	207,738						402,000	08/29/2024
100100471		SAINT CLOUD	FL		04/27/2023	4.625	207,742						345,000	03/11/2022
100149033		PLANTATION	FL		04/19/2024	8.000	207,743						425,000	03/08/2024
100152455		HARRISON	TN		05/17/2024	6.500	207,746						285,000	03/30/2024
100030396		MIDDLETOWN	DE		12/20/2018	4.250	207,752						365,000	09/30/2018
100163079		BOONE	IA		08/13/2024	7.990	207,755						280,000	06/06/2024
100149143		NORFOLK	VA		04/22/2024	10.499	207,757						253,000	03/06/2024
100087652		NIJMEGEN	NLD		09/27/2022	4.800	207,762					(13,661)	315,000	12/01/2023
100137002		EDEN PRAIRIE	MN		11/28/2023	7.625	207,765						280,000	10/03/2023
100120659		KISSIMMEE	FL		08/24/2023	8.999	207,769						360,000	07/28/2023
100068234		NORTH CHARLESTON	SC		08/25/2021	4.374	207,770						315,000	07/19/2021
100137703		WINTER HAVEN	FL		12/08/2023	5.750	207,771						295,000	10/13/2023
100151817		PASADENA	TX		05/10/2024	8.375	207,772						265,000	04/22/2024
100100870		HARVARD	IL		04/28/2023	6.500	207,773						285,000	12/10/2021
100147652		LITCHFIELD PARK	AZ		04/04/2024	6.999	207,773						1,310,000	03/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163436		GILLSVILLE	GA		09/27/2024	7.750	207,774						265,000	08/02/2024
100136247		CALABASH	NC		11/20/2023	7.625	207,776						302,000	09/12/2023
100102041		PARKVILLE	MD		04/14/2023	8.125	207,781						260,000	02/15/2023
100068470		ARLINGTON	TX		08/25/2021	4.500	207,785						290,000	07/02/2021
100140750		SAINT PETERSBURG	FL		01/22/2024	8.874	207,787						283,000	12/13/2023
100168030		IRVINE	CA		09/20/2024	6.625	207,797		9				720,000	04/01/2024
100163427		GILLSVILLE	GA		09/27/2024	7.625	207,799						275,000	08/02/2024
100143073		MARGATE	FL		02/14/2024	7.990	207,803						455,000	12/28/2023
100117365		CYPRESS	TX		07/20/2023	4.625	207,806						466,000	03/01/2024
100156073		FORT MYERS	FL		06/18/2024	7.750	207,811						275,000	04/26/2024
100079656		MIAMI BEACH	FL		04/25/2022	5.250	207,811						450,000	01/27/2022
100078698		SPIRIT LAKE	IA		02/02/2022	5.312	207,811						234,000	12/23/2021
100169471		FRANKLIN	MA		09/30/2024	7.375	207,820		(26)				290,000	06/11/2024
100030653		TRINITY	NC		04/09/2019	4.000	207,821						266,000	10/05/2018
100048696		SPRING VALLEY	NY		11/20/2020	7.375	207,826						598,500	07/31/2020
100136669		LAS VEGAS	NV		01/25/2024	8.625	207,827						336,000	10/27/2023
100130103		NETHERLANDS	NLD		09/26/2023	6.100	207,830					(13,666)	445,400	12/01/2023
100102561		SAINT CLOUD	FL		06/07/2023	7.875	207,839						318,000	08/02/2022
100185651		UNITED KINGDOM	GBR		12/20/2024	7.090	207,846					(912)	270,000	12/06/2024
100158161		KISSIMMEE	FL		07/09/2024	6.750	207,847						268,000	05/13/2024
100134732		DAVENPORT	FL		10/30/2023	8.375	207,852						559,000	09/20/2023
100133953		HARRIMAN	NY		10/25/2023	7.900	207,862						340,000	09/28/2023
100087314		ABERDEEN	WA		10/25/2022	5.250	207,862						280,000	02/19/2022
100044513		ACUSHNET	MA		11/19/2020	3.375	207,863						266,000	01/22/2020
3340067274		PORT ARTHUR	TX		03/21/2024	9.264	207,871						808,000	12/20/2023
100055464		BAINBRIDGE	GA		03/23/2021	4.500	207,883						238,000	01/08/2021
100031758		ONTARIO	CA		03/29/2019	3.500	207,885						404,000	12/07/2018
100055028		INGLESIDE	IL		03/23/2021	4.500	207,888						195,000	01/05/2021
100145723		UNITED KINGDOM	GBR		03/12/2024	3.390	207,889		9,820			(4,551)	210,000	01/20/2020
100120767		BATON ROUGE	LA		08/25/2023	7.500	207,893						273,000	05/22/2023
3340078317		FRAMINGHAM	MA		07/29/2024	8.930	207,900						1,150,000	06/08/2024
100154628		GARLAND	TX		06/14/2024	9.625	207,901						310,000	05/20/2024
100031728		SACRAMENTO	CA		03/29/2019	3.375	207,906						390,000	12/07/2018
100179721		SURF CITY	NC		11/21/2024	4.990	207,914		47				329,000	09/23/2024
100163028		LAKELAND	TN		08/13/2024	7.375	207,915						290,000	06/21/2024
100079737		EVERETT	WA		04/25/2022	4.875	207,923						319,000	01/24/2022
100103089		DETROIT	MI		04/21/2023	8.837	207,925						270,000	03/27/2023
100146662		BAKERSFIELD	CA		03/20/2024	7.125	207,925						270,000	02/23/2024
100111451		TEMPLE HILLS	MD		06/29/2023	4.750	207,926						452,000	06/04/2022
100081317		RICHMOND	TX		03/18/2022	4.375	207,933						272,000	01/24/2022
100129511		DESTIN	FL		09/29/2023	6.000	207,937						405,000	07/20/2023
100186221		SUNNY ISLES BEACH	FL		12/27/2024	6.999	207,940		(1)				350,000	11/27/2024
100182566		BARTLETT	IL		12/12/2024	6.875	207,942		1				280,000	10/28/2024
100133715		ROSHARON	TX		10/23/2023	5.750	207,951						305,000	08/28/2023
100160486		LOS ANGELES	CA		07/19/2024	7.375	207,957						725,000	06/28/2024
100141585		LADY LAKE	FL		01/30/2024	7.999	207,958						295,500	12/29/2023
100161561		UNITED KINGDOM	GBR		07/29/2024	5.790	207,965					(5,732)	315,000	07/03/2024
100145264		UNITED KINGDOM	GBR		03/12/2024	3.390	207,972		9,573			(4,495)	210,000	02/07/2020
100013059		ORANGEVALE	CA		05/25/2017	5.000	207,972						285,000	01/31/2017
100185161		DOWLING	MI		12/20/2024	7.375	207,994		(6)				430,000	11/21/2024
3.62416E+11		HAYWARD	CA		10/04/2024	8.820	208,000						11,955,000	07/26/2024
100127980		ANTIOCH	TN		09/08/2023	7.500	208,015						274,000	09/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148981		WHITE	GA		04/17/2024	9.375	208,019						746,000	02/26/2024
100028519		VICTORVILLE	CA		10/26/2018	4.000	208,021						242,250	06/03/2018
100057632		LARAMIE	WY		06/30/2021	4.250	208,024						300,000	05/14/2021
100055040		CENTEREACH	NY		03/23/2021	4.000	208,029						300,000	01/02/2021
100172961		PALM BAY	FL		10/25/2024	6.875	208,033						385,000	09/18/2024
100138860		MISSOURI CITY	TX		12/21/2023	7.625	208,035						274,000	10/20/2023
100100791		MONROE	NC		04/28/2023	5.625	208,042						295,000	10/27/2021
100065572		KYLE	TX		07/28/2021	3.875	208,045						325,000	04/28/2021
100186664		SCHERTZ	TX		12/30/2024	6.990	208,052						275,000	10/18/2024
100177774		REDONDO BEACH	CA		11/19/2024	10.650	208,053						1,740,000	08/23/2024
100119887		WAYNESVILLE	OH		08/10/2023	8.500	208,059						770,000	06/08/2023
100145444		UNITED KINGDOM	GBR		03/12/2024	9.500	208,061		7,475			(4,494)	210,000	12/06/2019
100133777		DUNDALK	MD		10/20/2023	9.999	208,062						240,000	09/06/2023
100186568		UNION CITY	GA		12/30/2024	4.500	208,065		3				357,000	10/23/2024
100064920		DALLAS	TX		07/14/2021	4.250	208,070						355,000	05/10/2021
100088499		TILBURG	NLD		10/27/2022	4.550	208,072					(13,681)	287,000	12/01/2023
100054600		SAINT ROSE	LA		03/23/2021	4.125	208,075						253,000	01/04/2021
100145443		UNITED KINGDOM	GBR		03/12/2024	9.500	208,077		7,475			(4,494)	210,000	12/06/2019
100156767		EDMOND	OK		06/26/2024	6.750	208,079						333,000	06/05/2024
100174860		TOBYHANNA	PA		10/31/2024	8.500	208,080						285,000	05/10/2024
100099915		SALINAS	CA		03/28/2023	8.125	208,088						277,000	02/10/2023
100163279		WATERLOO	IA		08/13/2024	7.375	208,089						265,000	07/19/2024
100028585		PITTSBURG	CA		10/26/2018	4.500	208,093						394,250	06/04/2018
100155189		RIVERSIDE	CA		07/19/2024	6.500	208,096						345,000	02/27/2024
100101105		ANZA	CA		04/28/2023	4.500	208,100						360,000	03/07/2022
100076288		ALPHARETTA	GA		01/07/2022	3.750	208,107						320,000	10/29/2021
100169182		EDMOND	OK		09/27/2024	7.125	208,109						275,000	08/20/2024
100137442		MYRTLE BEACH	SC		01/11/2024	8.875	208,110						286,000	11/20/2023
100161101		HUNTERSVILLE	NC		07/24/2024	7.375	208,111						403,000	05/29/2024
100120523		BELLEFONTE	PA		08/18/2023	8.750	208,122						450,000	07/13/2023
100163908		VENTURA	CA		10/04/2024	7.375	208,124						927,000	08/16/2024
100091115		CICERO	IL		01/31/2023	9.499	208,134						270,000	12/30/2022
100153606		KISSIMMEE	FL		05/31/2024	8.750	208,135						306,000	04/23/2024
100145642		UNITED KINGDOM	GBR		03/12/2024	9.500	208,138		8,067			(4,519)	210,586	11/14/2019
100152616		PLAINFIELD	IL		05/17/2024	7.625	208,142						261,000	03/21/2024
100078781		HENDERSONVILLE	NC		02/24/2022	4.250	208,144						306,000	01/27/2022
100103694		DALLAS	TX		05/08/2023	7.999	208,145						263,000	03/15/2023
100151310		LEBANON	TN		05/10/2024	5.500	208,147						304,000	03/18/2024
100147789		NORTH CHESTERFIELD	VA		04/08/2024	6.999	208,155						282,000	02/21/2024
100145056		UNITED KINGDOM	GBR		03/12/2024	3.390	208,158		9,561			(4,542)	210,000	04/15/2020
100030950		LOS ANGELES	CA		03/29/2019	4.250	208,160						330,000	12/08/2018
100184492		STOCKTON	CA		12/17/2024	8.125	208,166		(18)				600,913	10/29/2024
100168834		UNITED KINGDOM	GBR		09/26/2024	5.890	208,173					(14,917)	220,000	09/02/2024
100163864		HORIZON CITY	TX		09/27/2024	7.500	208,173						245,000	08/23/2024
100088119		KELSEYVILLE	CA		10/25/2022	8.375	208,183						375,000	09/30/2022
100080961		NORCROSS	GA		03/18/2022	3.124	208,198						333,000	01/27/2022
100018052		LEHI	UT		06/08/2018	4.750	208,206						330,000	03/30/2018
100011521		LEXINGTON PARK	MD		03/08/2017	4.250	208,207						270,000	09/02/2016
100185126		FORT PIERCE	FL		12/20/2024	6.499	208,207		4				381,000	11/22/2024
100164528		FALLING WATERS	WV		08/21/2024	7.500	208,208						271,000	07/15/2024
100070420		SALEM	OR		09/23/2021	4.125	208,232						355,000	07/31/2021
100067398		ORLANDO	FL		09/23/2021	3.625	208,233						326,000	06/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149154		HENDERSON	NV		04/22/2024	6.499	208,251						480,000	03/19/2024
100180263		HOUSTON	TX		11/25/2024	6.990	208,251						265,000	10/02/2024
100173976		PLANTATION	FL		10/31/2024	7.750	208,253						284,000	07/12/2024
100116222		WEST CHICAGO	IL		07/20/2023	4.875	208,262						575,000	03/01/2024
100111648		MIAMI	FL		06/29/2023	2.375	208,263						530,000	05/16/2022
100068248		OAKLAND	CA		08/25/2021	4.125	208,276						725,000	06/01/2021
100037852		TUCSON	AZ		09/16/2019	5.500	208,278						280,000	06/27/2019
100182130		OCALA	FL		12/12/2024	6.375	208,280		5				282,000	09/23/2024
100146633		HOUSTON	TX		03/20/2024	7.625	208,283						258,000	02/15/2024
100175939		POINCIANA	FL		11/14/2024	7.250	208,285						265,000	10/02/2024
100149469		ROSENBERG	TX		04/24/2024	6.375	208,291						330,000	02/28/2024
100155992		MCMINNVILLE	TN		06/18/2024	8.750	208,293						282,000	05/06/2024
100071705		ATHENS	GA		10/14/2021	3.625	208,294						300,000	07/29/2021
100160853		KINGSLAND	GA		07/24/2024	7.500	208,297						250,000	06/06/2024
100172924		OKLAHOMA CITY	OK		10/25/2024	6.250	208,298		(23)				345,000	10/01/2024
100153917		FORT WORTH	TX		06/05/2024	8.499	208,312						270,000	05/09/2024
100169134		INGLESIDE	TX		09/27/2024	8.625	208,313						243,000	08/07/2024
100103569		HAMPTON	VA		05/08/2023	8.999	208,316		(85)				270,000	03/24/2023
100133789		YUKON	OK		10/20/2023	7.625	208,323						278,000	09/22/2023
100024563		MIAMI	FL		09/20/2018	4.000	208,333						274,550	04/30/2018
100071592		CHARLOTTE	NC		10/14/2021	3.990	208,335						271,000	06/16/2021
100055595		CARPENTERSVILLE	IL		03/23/2021	4.000	208,336						205,000	12/31/2020
100026921		OLNEY	MD		09/26/2018	2.000	208,342						320,000	06/13/2018
100117483		GOULDSBORO	PA		07/20/2023	7.575	208,345						265,000	03/01/2024
100025083		FREDERICK	MD		09/20/2018	4.750	208,357						162,450	04/30/2018
100127191		VALRICO	FL		08/30/2023	6.250	208,375						750,000	04/08/2023
100161468		POOLER	GA		07/30/2024	6.875	208,376						300,000	05/13/2024
100161470		POOLER	GA		07/30/2024	6.875	208,376						300,000	05/13/2024
100049411		MIDDLEBURG	FL		11/20/2020	3.375	208,379						245,718	07/31/2020
100024716		LOMPOC	CA		09/20/2018	4.375	208,382						324,900	04/30/2018
100134908		DORAL	FL		10/30/2023	7.625	208,382		1,977				410,000	09/28/2023
100152740		HEMET	CA		05/22/2024	7.624	208,387						250,000	04/29/2024
100176625		MIDVALE	UT		11/15/2024	7.249	208,389		(24)				615,000	09/27/2024
100134938		FORT OGLETHORPE	GA		10/30/2023	7.625	208,402						431,500	09/29/2023
100024917		GREELEY	CO		09/20/2018	5.125	208,406						327,750	04/30/2018
100165418		PENDLETON	IN		08/29/2024	7.500	208,417						270,000	07/02/2024
100028144		HAMILTON	OH		10/26/2018	5.125	208,419						380,000	05/31/2018
100145123		UNITED KINGDOM	GBR		03/12/2024	9.500	208,420		8,200				(4,431)	209,986	11/13/2019
100071984		RIO RANCHO	NM		10/29/2021	4.250	208,428						284,000	09/29/2021
100152288		OKLAHOMA CITY	OK		05/17/2024	5.750	208,431						297,000	03/06/2024
100175749		PASADENA	CA		11/12/2024	9.000	208,432		(47)				1,394,000	10/21/2024
100164576		DACULA	GA		08/21/2024	6.875	208,435						415,000	07/31/2024
100078845		EAST POINT	GA		02/24/2022	3.750	208,446						301,000	01/26/2022
100086966		BLACKFOOT	ID		10/24/2022	7.875	208,450						290,000	09/08/2022
100158502		BROOKSHIRE	TX		07/10/2024	8.750	208,451						270,000	04/25/2024
3340070552		SCRANTON	PA		02/26/2024	9.265	208,451						752,000	01/29/2024
100151468		ATLANTA	GA		05/10/2024	7.375	208,465						286,000	04/03/2024
100100054		HONOLULU	HI		03/28/2023	9.249	208,483						290,000	02/08/2023
3340073947		PHILADELPHIA	PA		05/23/2024	9.087	208,489						956,000	04/04/2024
100176551		LAS VEGAS	NV		11/15/2024	7.625	208,493						270,000	08/16/2024
100136966		DURHAM	NC		11/28/2023	8.125	208,493						277,000	10/11/2023
3.6243E+11		ODESSA	TX		12/13/2024	8.910	208,500						1,095,000	10/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176771		MIDDLETOWN	DE		11/15/2024	10.000	208,514						265,000	01/26/2024
100079079		BURNSVILLE	NC		02/24/2022	4.250	208,514						340,000	12/28/2021
100014371		FAIRBURN	GA		09/27/2017	5.000	208,531						279,000	07/29/2017
100100721		CHICAGO	IL		04/28/2023	5.500	208,537						295,000	10/01/2021
100154160		FULTONDALE	AL		07/11/2024	7.500	208,539						270,000	06/07/2024
100128531		MIAMI	FL		09/15/2023	8.750	208,546						610,000	06/10/2023
100134768		BRADENTON	FL		10/30/2023	7.625	208,547						511,000	09/28/2023
100024498		HENDERSON	NV		09/20/2018	4.625	208,551						300,200	04/30/2018
100160065		CHESAPEAKE	VA		07/17/2024	7.625	208,553						275,000	05/17/2024
100164157		STOCKTON	CA		08/21/2024	6.999	208,562						410,000	07/26/2024
100158129		RANSON	WV		07/09/2024	7.625	208,569						277,000	05/06/2024
100136766		KANSAS CITY	MO		11/27/2023	9.010	208,574						276,000	10/27/2023
100172761		ORANGE	MA		12/06/2024	8.625	208,578		(15)				285,000	10/23/2024
100110560		ROSHARON	TX		06/30/2023	4.990	208,584						308,000	04/21/2023
100071866		ROSEVILLE	CA		10/14/2021	4.125	208,588						500,000	08/04/2021
100100187		NAMPA	ID		03/17/2023	8.262	208,592						325,000	02/23/2023
100169790		PENSACOLA	FL		09/30/2024	6.875	208,593						280,000	07/19/2024
100119277		ENGLEWOOD	FL		07/31/2023	7.625	208,604						345,000	06/16/2023
100128355		ATLANTA	GA		09/14/2023	6.999	208,612						304,000	08/14/2023
100065310		MARICOPA	AZ		07/28/2021	4.250	208,627						280,000	05/24/2021
100068098		SANFORD	FL		08/25/2021	3.374	208,632						280,000	06/25/2021
100060263		GLENSIDE	PA		06/25/2021	3.875	208,632						310,000	04/06/2021
100180224		MILLSBORO	DE		11/25/2024	7.125	208,639						270,000	10/11/2024
100108989		TUCSON	AZ		05/31/2023	8.250	208,645						270,000	04/27/2023
100128465		KILLEEN	TX		09/15/2023	8.750	208,646						260,000	07/24/2023
100153224		TEMPLE	TX		05/30/2024	6.625	208,653						295,000	04/04/2024
100179673		WINDER	GA		11/21/2024	4.750	208,656						392,000	08/30/2024
100025748		ARLINGTON	VA		09/20/2018	5.000	208,662						532,000	04/30/2018
100170028		PEARLAND	TX		11/08/2024	6.750	208,663						345,000	09/23/2024
100147658		STOCKBRIDGE	GA		04/04/2024	8.250	208,670						274,000	03/15/2024
100135604		INVERNESS	FL		11/09/2023	9.125	208,672						260,000	09/21/2023
100170466		REX	GA		10/09/2024	6.499	208,673						327,000	09/04/2024
100091292		NORTH LAS VEGAS	NV		01/31/2023	8.499	208,675						360,000	12/15/2022
100134799		HOUSTON	TX		10/30/2023	7.750	208,676						303,000	09/27/2023
100055770		DAVENPORT	FL		03/23/2021	4.625	208,677						225,000	01/01/2021
100161328		FORT WORTH	TX		07/25/2024	6.625	208,681						285,000	05/29/2024
100136994		KNOXVILLE	TN		11/28/2023	7.000	208,681						291,000	09/22/2023
100147680		NORFOLK	VA		04/04/2024	8.375	208,689						255,000	03/06/2024
100108536		LEIDEN	NLD		05/25/2023	6.150	208,694					(13,722)	310,000	12/01/2023
100166424		GRIFFIN	GA		10/31/2024	7.375	208,701						250,000	09/11/2024
100163024		GOULDSBORO	PA		08/13/2024	7.500	208,705						271,000	06/20/2024
100165838		RICHMOND	CA		08/29/2024	7.625	208,712						765,000	07/17/2024
100024588		WEWAHITCHKA	FL		09/20/2018	4.625	208,743						304,000	04/30/2018
100149547		FORT WORTH	TX		04/26/2024	6.500	208,747						300,000	03/20/2024
100117690		ALLEN	TX		07/20/2023	5.750	208,748						424,000	03/01/2024
100034044		LOUTH	IRL		06/21/2019	4.400	208,760					(13,676)	343,217	11/30/2018
100176820		TRENTON	NJ		11/15/2024	8.125	208,762						280,000	09/18/2024
100100750		THORNTON	CO		04/28/2023	7.990	208,763						445,000	09/17/2021
100031349		POMONA	CA		03/29/2019	3.980	208,777						419,000	12/08/2018
100047922		ORLANDO	FL		11/20/2020	3.375	208,783						365,750	07/31/2020
100143730		CANYON LAKE	CA		02/26/2024	8.000	208,783						330,000	01/09/2024
100027784		OAKLAND	CA		10/26/2018	4.625	208,792						369,550	06/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117298		GROTON	CT		07/20/2023	10.500	208,795						264,000	03/01/2024
100144917		UNITED KINGDOM	GBR		03/12/2024	9.500	208,800		7,830			(4,501)	209,986	04/03/2020
100144919		UNITED KINGDOM	GBR		03/12/2024	9.500	208,800		7,830			(4,501)	209,986	04/03/2020
100043485		RIVERSIDE	CA		08/13/2020	4.000	208,805						413,250	07/27/2019
100162852		ABILENE	TX		08/12/2024	5.500	208,805						325,000	05/31/2024
100043865		WINTERS	CA		08/19/2020	5.100	208,808						378,100	08/23/2018
100128075		HOPKINS	SC		09/08/2023	7.000	208,818						269,000	06/24/2022
100116652		CEDAR CITY	UT		07/20/2023	4.375	208,826						350,000	03/01/2024
100184438		SPRING VALLEY	CA		12/17/2024	7.750	208,828		(11)				793,774	10/16/2024
100129306		ZEPHYRHILLS	FL		09/25/2023	6.125	208,829						350,000	07/28/2023
100012441		SANTA MARIA	CA		04/28/2017	3.775	208,829						375,000	01/31/2017
100167570		FALLING WATERS	WV		09/19/2024	7.500	208,831						271,000	07/29/2024
100163870		FLORAL CITY	FL		09/27/2024	7.125	208,832						300,000	08/15/2024
100161300		HAMPSTEAD	NC		07/25/2024	6.990	208,840						280,000	05/17/2024
100176922		CHARLOTTE	NC		11/15/2024	8.000	208,841						325,000	08/16/2024
100184555		BAKERSFIELD	CA		12/17/2024	8.625	208,842		(18)				482,836	10/24/2024
100149087		WILLIS	TX		04/19/2024	7.875	208,843						275,000	03/07/2024
100169529		FULTONDALE	AL		09/30/2024	7.125	208,845		(22)				307,900	06/27/2024
100076092		EDGEWATER PARK	NJ		01/07/2022	4.125	208,849						288,000	10/29/2021
100133508		POND EDDY	NY		10/19/2023	8.499	208,856						600,000	09/26/2023
100126688		PATTERSON	NY		08/30/2023	8.150	208,861						283,000	05/16/2022
100112978		PORT SAINT LUCIE	FL		06/29/2023	4.125	208,863						522,000	05/16/2022
100163089		AZTEC	NM		08/13/2024	7.625	208,868						300,000	06/07/2024
100068366		NAMPA	ID		08/25/2021	3.990	208,877						310,000	06/18/2021
100163081		ARLINGTON	TX		08/13/2024	7.625	208,887						270,000	06/07/2024
100118935		HOUSTON	TX		07/27/2023	8.625	208,905						230,000	06/07/2023
100103207		PHILADELPHIA	PA		04/21/2023	7.667	208,906						320,000	03/27/2023
100119519		WEST COVINA	CA		07/28/2023	7.500	208,906						690,000	06/07/2023
100036269		UPLAND	CA		08/27/2019	4.500	208,910						505,000	05/15/2019
100113522		ATLANTA	GA		06/29/2023	4.000	208,911						565,000	06/02/2022
100076228		MERCED	CA		01/07/2022	4.000	208,912						295,000	11/05/2021
100158204		UNITED KINGDOM	GBR		07/09/2024	3.340	208,919		5,637			(4,523)	240,000	08/13/2021
100023275		NORTH MIDDLETOWN	NJ		08/16/2018	5.625	208,924						285,000	05/15/2018
100128811		HALTOM CITY	TX		09/21/2023	8.124	208,939						310,000	08/16/2023
100157597		TOLEDO	OH		06/28/2024	9.625	208,944						240,000	05/22/2024
100156163		FORT MYERS	FL		06/20/2024	8.990	208,946						315,000	05/06/2024
100140590		MANCHESTER	CT		01/19/2024	8.625	208,949						280,000	11/09/2023
100175474		KISSIMMEE	FL		12/23/2024	7.000	208,951		(2)				258,000	05/22/2024
100158621		STOCKBRIDGE	GA		07/10/2024	7.875	208,960						275,000	05/31/2024
100081112		PORTSMOUTH	VA		03/18/2022	4.250	208,966						261,000	01/03/2022
100014150		NORTH PORT	FL		05/25/2017	3.500	208,968						295,000	01/31/2017
100144653		UNITED KINGDOM	GBR		03/12/2024	3.390	208,976					(4,590)	211,000	01/29/2020
100147602		PHELAN	CA		04/04/2024	6.875	208,979						515,000	02/29/2024
100181976		WINNEMUCCA	NV		12/12/2024	6.375	208,983		3				285,000	10/16/2024
100068468		EAST POINT	GA		08/25/2021	4.250	208,987						285,000	07/01/2021
100055603		GEISMAR	LA		03/23/2021	3.000	208,988						302,000	01/05/2021
100080182		DUMONT	NJ		02/25/2022	5.700	208,989						482,000	02/04/2022
100175721		EAST HARTFORD	CT		11/12/2024	7.625	208,991						275,000	10/25/2024
100137744		MIDLAND	TX		12/08/2023	8.000	208,993						347,500	10/13/2023
100169681		GARLAND	TX		09/30/2024	7.375	208,993						289,000	06/10/2024
100160848		CAPE CORAL	FL		07/24/2024	8.875	209,002						280,000	05/31/2024
3340091411		STRATFORD	CT		12/30/2024	8.796	209,009						930,000	12/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129921		SCRANTON	PA		09/27/2023	7.926	209,009						282,000	08/17/2023
100025528		CARPENTERSVILLE	IL		09/20/2018	5.000	209,010						229,900	04/30/2018
100180259		WEST LAFAYETTE	IN		11/25/2024	6.125	209,014						316,000	09/17/2024
100068358		ENGLEWOOD	FL		08/25/2021	3.875	209,014						290,000	06/28/2021
100144791		UNITED KINGDOM	GBR		03/12/2024	3.390	209,023		9,615			(4,518)	235,000	05/07/2020
100153199		GASTONIA	NC		05/30/2024	7.500	209,033						341,000	02/23/2024
100029374		LOS ANGELES	CA		10/26/2018	3.625	209,038						408,500	06/01/2018
100100265		PHILADELPHIA	PA		03/17/2023	8.380	209,040						275,000	02/28/2023
100157865		CARTERSVILLE	GA		07/09/2024	7.625	209,045						275,000	04/29/2024
100185179		AURORA	CO		12/20/2024	7.999	209,049		(3)				250,000	11/22/2024
100133383		GREENSBORO	NC		11/21/2023	7.500	209,053						335,000	09/14/2023
100060132		ORLANDO	FL		06/25/2021	4.625	209,053						270,000	03/29/2021
100115479		PARK ROW	TX		07/17/2023	6.999	209,075						370,000	06/20/2023
100156312		OCALA	FL		07/25/2024	7.250	209,076						294,000	06/18/2024
100081080		GEORGETOWN	TX		03/18/2022	3.500	209,079						310,000	01/29/2021
100065685		BEDFORD	TX		07/28/2021	4.250	209,083						285,000	05/24/2021
3310077751		FORT SALONGA	NY		06/14/2024	8.771	209,088						1,300,000	05/10/2024
100176918		PLANO	TX		11/15/2024	7.500	209,099		(26)				748,000	08/30/2024
100055855		NORMAL	IL		03/23/2021	2.250	209,101						230,000	01/07/2021
100164131		JACKSONVILLE	FL		08/21/2024	7.999	209,109		(8)				275,000	07/31/2024
100161419		MOUNT PROSPECT	IL		07/29/2024	7.625	209,117						350,000	05/01/2024
100171743		FALLING WATERS	WV		10/17/2024	6.990	209,122						272,000	08/14/2024
100179784		OMAHA	NE		11/21/2024	7.625	209,124		(15)				277,000	09/09/2024
100029933		BOWIE	MD		12/20/2018	5.000	209,127						290,000	09/12/2018
100167786		KODAK	TN		09/19/2024	6.999	209,134						277,000	08/27/2024
100011951		MIAMI	FL		03/08/2017	4.500	209,135						335,000	09/03/2016
100169566		BERMUDA DUNES	CA		09/30/2024	6.625	209,135						300,000	06/27/2024
100179678		AUBREY	TX		11/21/2024	5.375	209,135		31				315,000	09/18/2024
100179513		MONTGOMERY	AL		11/21/2024	6.499	209,138		11				284,000	10/03/2024
100178309		BAKERSFIELD	CA		11/19/2024	7.375	209,141		(23)				320,000	10/21/2024
100013952		FOLSOM	CA		05/25/2017	4.000	209,142						305,000	01/31/2017
100065856		MIAMI	FL		07/27/2021	5.000	209,145						274,000	06/28/2021
100013781		LIVINGSTON	CA		05/25/2017	4.625	209,148						265,000	01/31/2017
100031817		NORWALK	CA		03/29/2019	4.250	209,151						450,000	12/08/2018
100171908		KATY	TX		10/17/2024	6.375	209,171						292,000	08/28/2024
100182483		OCALA	FL		12/12/2024	5.990	209,174		15				290,000	09/26/2024
100163097		PITTSBURGH	PA		08/13/2024	7.625	209,185						285,000	06/10/2024
100152600		SUMTER	SC		05/17/2024	7.125	209,209						312,000	03/21/2024
100078531		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.100	209,212					(13,756)	937,500	06/30/2024
100150748		MISSION	TX		05/06/2024	7.625	209,218						307,000	03/04/2024
100180755		BIRMINGHAM	MI		11/26/2024	7.750	209,233		(17)				339,000	10/07/2024
100150665		MOUNT LAUREL	NJ		05/06/2024	7.625	209,234						272,000	02/29/2024
100135764		CHESAPEAKE	VA		11/10/2023	7.990	209,237						295,000	10/07/2023
100146248		TUCSON	AZ		03/19/2024	8.125	209,237						818,975	10/23/2023
100102433		MURFREESBORO	TN		06/07/2023	6.500	209,239						371,500	09/19/2022
100119097		CINCINNATI	OH		07/28/2023	5.625	209,239						370,000	03/01/2024
100116546		PITTSBURGH	PA		07/20/2023	4.750	209,247						401,000	03/01/2024
100076793		CHEYENNE	WY		12/27/2021	5.050	209,260						283,000	12/06/2021
100025752		PARKVILLE	MD		09/20/2018	3.625	209,264						315,000	02/02/2024
100181956		CONWAY	SC		12/12/2024	6.125	209,272		7				294,000	10/07/2024
100169711		MADISON HEIGHTS	MI		09/30/2024	7.500	209,278						288,000	06/20/2024
100149073		PHOENIX	AZ		04/19/2024	7.875	209,288						280,000	03/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100046221		INGLEWOOD	CA		11/25/2020	3.375	209,290						570,000	08/14/2020
100163337		HERMITAGE	TN		08/13/2024	7.750	209,300						385,000	07/19/2024
100172506		CLEBURNE	TX		10/23/2024	6.875	209,309						280,000	09/09/2024
100027828		TUKWILA	WA		10/26/2018	4.625	209,313						427,025	06/28/2018
100140435		OCALA	FL		01/18/2024	5.990	209,315						310,000	11/28/2023
100100394		MIDDLETOWN	NY		04/27/2023	5.125	209,315						330,000	12/29/2021
100137568		OMAHA	NE		12/08/2023	7.625	209,323						285,000	10/10/2023
100054207		RENO	NV		03/23/2021	4.375	209,328						283,400	12/31/2020
100109738		MARIETTA	GA		06/16/2023	8.500	209,350						310,000	05/11/2023
100102087		LAKE HAVASU CITY	AZ		04/14/2023	7.250	209,365						425,000	02/23/2023
100100716		LANDOVER	MD		04/28/2023	5.875	209,366						265,000	09/30/2021
100113379		WINTER PARK	FL		06/29/2023	3.750	209,374						530,000	05/16/2022
100136340		SOMERVILLE	TN		11/20/2023	5.750	209,376						315,000	09/15/2023
100017192		SACRAMENTO	CA		04/26/2018	3.875	209,378						212,000	12/31/2017
100141425		PHOENIX	AZ		01/30/2024	8.999	209,386						290,000	12/26/2023
100163025		CHARLOTTE	NC		08/13/2024	7.500	209,386						272,000	05/31/2024
100025728		PORTLAND	OR		09/20/2018	4.000	209,388						341,050	04/30/2018
100135806		FORT WORTH	TX		11/10/2023	6.500	209,392						335,000	09/28/2023
100152690		HIALEAH	FL		05/17/2024	7.625	209,395						305,000	03/20/2024
100145065		UNITED KINGDOM	GBR		03/12/2024	3.240	209,402		9,835			(4,526)	210,000	02/07/2020
100134692		CARTERSVILLE	GA		10/30/2023	8.125	209,405						281,900	09/22/2023
100164183		MESQUITE	TX		08/21/2024	10.250	209,407						276,000	07/26/2024
100158098		NORTH PORT	FL		07/09/2024	7.125	209,411						279,000	04/29/2024
100117933		COLLEGE STATION	TX		07/20/2023	7.250	209,413						355,000	03/01/2024
100079183		PUEBLO	CO		02/24/2022	4.125	209,424						293,000	01/04/2022
100139519		ASHEBORO	NC		12/28/2023	9.250	209,432						250,000	11/02/2023
100172440		HARVEST	AL		10/23/2024	6.250	209,434						284,000	08/19/2024
100145357		UNITED KINGDOM	GBR		03/12/2024	9.500	209,434		8,477			(4,585)	209,986	03/20/2020
100171347		RALEIGH	NC		10/16/2024	7.000	209,446						481,000	09/04/2024
100138435		STRATFORD	NJ		12/18/2023	8.999	209,450						309,000	10/16/2023
100138233		CEMENT CITY	MI		12/14/2023	8.000	209,450						300,000	10/27/2023
100148353		SPRING	TX		04/12/2024	5.750	209,452						322,000	02/06/2024
100182321		FORT WORTH	TX		12/12/2024	7.250	209,455		(4)				295,000	11/08/2024
100089273		PHILADELPHIA	PA		01/26/2023	9.000	209,462						310,000	10/03/2022
100128467		CORAL SPRINGS	FL		09/15/2023	11.125	209,466						263,000	07/10/2023
100116769		PATERSON	NJ		07/20/2023	4.375	209,474						425,000	03/01/2024
100149671		CAPE CORAL	FL		04/26/2024	7.625	209,477						297,000	03/22/2024
100152286		MYRTLE BEACH	SC		05/17/2024	5.750	209,480						300,000	03/06/2024
100103639		CALIFORNIA CITY	CA		05/08/2023	9.499	209,480						275,000	03/28/2023
100080825		LINDENHURST	NY		03/15/2022	4.850	209,496						435,000	03/03/2022
100115359		LAREDO	TX		07/17/2023	7.750	209,500						324,000	06/08/2023
100147902		SAN MARCOS	TX		04/08/2024	5.500	209,501						302,000	01/30/2024
100142754		ROCHESTER	NY		02/08/2024	8.625	209,509						280,000	12/07/2023
100087226		FORT LAUDERDALE	FL		10/25/2022	5.375	209,510						360,000	06/02/2022
3340072227		CAPE CORAL	FL		04/19/2024	9.118	209,523						760,000	03/05/2024
100161001		AYNOR	SC		07/24/2024	6.125	209,523						280,000	05/20/2024
100185879		BAKERSFIELD	CA		12/26/2024	6.999	209,525						285,000	10/30/2024
100148815		WAXHAW	NC		04/17/2024	8.500	209,527						270,000	11/02/2023
100169762		CLEARLAKE	CA		09/30/2024	6.500	209,528						275,000	06/18/2024
100162330		TEMECULA	CA		08/06/2024	9.000	209,529						980,000	06/25/2024
100176151		BROWNSBURG	IN		12/20/2024	7.500	209,534		(2)				300,000	11/14/2024
100133633		BRENHAM	TX		10/23/2023	5.990	209,536						285,000	08/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100120848		NEW HAVEN	IN		08/25/2023	8.500	209,539						270,000	06/08/2023
100103213		SALISBURY	MD		04/21/2023	8.078	209,547						310,000	03/24/2023
100129814		THREE OAKS	MI		09/27/2023	8.999	209,549						295,000	08/28/2023
100173897		COCOA	FL		10/31/2024	7.125	209,562		(787)				290,000	09/17/2024
100172885		CLEVELAND	OH		10/25/2024	7.625	209,567						250,000	09/27/2024
100171739		FALLING WATERS	WV		10/17/2024	7.625	209,580						270,000	09/10/2024
100119021		GRETNA	LA		07/27/2023	7.999	209,582						260,000	06/29/2023
100163245		FAIRFIELD	CA		08/13/2024	7.499	209,583						460,000	07/09/2024
100142991		HOUSTON	TX		02/09/2024	8.875	209,585						280,000	01/25/2024
100081671		BIG BEAR LAKE	CA		03/21/2022	5.625	209,593						285,000	08/10/2021
100119892		DEARBORN HTS	MI		08/10/2023	8.500	209,596						279,000	05/23/2023
100068137		FAYETTEVILLE	NC		08/25/2021	3.999	209,596						276,000	07/06/2021
100014657		GAINESVILLE	VA		09/27/2017	2.000	209,601						620,000	07/27/2017
100065428		MODESTO	CA		07/28/2021	3.499	209,603						680,000	06/15/2021
100138832		DENISON	TX		12/21/2023	7.990	209,612						355,000	10/10/2023
100112453		BELLEROSE	NY		06/29/2023	4.375	209,618						654,000	05/16/2022
100103600		BAKERSFIELD	CA		05/08/2023	7.625	209,619						400,000	03/25/2023
100156195		RICHMOND	VA		06/20/2024	7.750	209,637						307,000	04/26/2024
100146469		SAVANNAH	GA		03/19/2024	8.500	209,640						822,826	10/24/2023
100169229		SPICEWOOD	TX		09/27/2024	7.050	209,645		1,182				398,000	08/23/2024
100100314		SELDEN	NY		04/27/2023	5.375	209,647						315,000	01/10/2022
100065043		LAKEWOOD	NJ		07/14/2021	4.000	209,650						310,000	05/06/2021
100164220		BROCKTON	MA		08/21/2024	7.750	209,659						250,000	07/31/2024
100135797		PITTSBURGH	PA		11/10/2023	7.875	209,663						303,000	09/19/2023
100135606		SALINE	MI		11/09/2023	7.990	209,665						265,000	08/18/2023
100136450		COLUMBIA	TN		11/20/2023	6.125	209,666						305,000	09/25/2023
100116547		PINOLE	CA		07/20/2023	4.000	209,669						445,000	03/01/2024
100169432		HOUSTON	TX		09/30/2024	7.990	209,674		(83)				300,000	05/06/2024
100176807		ASHLAND	NH		11/15/2024	6.750	209,678		4				291,000	09/23/2024
100156879		MALAGA	NJ		06/27/2024	7.630	209,682						278,000	05/30/2024
100141318		CLARKSVILLE	TN		01/30/2024	8.750	209,692						418,000	11/30/2023
100185145		LOS BANOS	CA		12/20/2024	7.250	209,699						400,000	11/21/2024
100161108		PALM COAST	FL		07/24/2024	6.500	209,702						273,000	05/29/2024
100140129		APEX	NC		01/09/2024	7.375	209,703						423,000	11/13/2023
100120571		PORT WENTWORTH	GA		08/18/2023	7.375	209,705		(68)				260,000	07/28/2023
100161910		HIGH POINT	NC		07/31/2024	7.250	209,711						263,000	07/11/2024
100137827		BROWNSVILLE	TX		12/08/2023	8.250	209,715						275,000	11/07/2023
100163239		CAPE CORAL	FL		08/13/2024	7.375	209,716						320,000	07/16/2024
100081111		CHATTANOOGA	TN		03/18/2022	3.375	209,726						325,000	12/27/2021
100141067		ANAHEIM	CA		02/20/2024	7.750	209,729						935,000	01/16/2024
100137289		NETHERLANDS	NLD		11/28/2023	3.500	209,729					(13,790)	300,000	12/01/2023
100082046		KATWIJK	NLD		03/30/2022	3.050	209,729					(13,790)	270,000	12/01/2023
100089693		LELYSTAD	NLD		11/29/2022	5.050	209,729					(13,790)	254,110	12/01/2023
100077892		TILBURG	NLD		12/29/2021	3.650	209,729					(13,790)	242,162	12/01/2023
100085059		DEN HAAG	NLD		07/27/2022	4.400	209,729					(13,790)	254,895	12/01/2023
100081897		DEN HAAG	NLD		03/30/2022	3.650	209,729					(13,790)	241,678	12/01/2023
100089644		GRONINGEN	NLD		11/29/2022	4.850	209,729					(13,790)	357,733	12/01/2023
100077872		ROTTERDAM	NLD		12/29/2021	3.450	209,729					(13,790)	255,270	12/01/2023
100090565		SCHIEDAM/VLAARDINGEN	NLD		12/28/2022	5.150	209,729					(13,790)	258,813	12/01/2023
100141816		GRONINGEN	NLD		01/29/2024	6.150	209,729					(9,557)	270,000	01/02/2024
100129946		CHICAGO	IL		09/27/2023	7.952	209,734						280,000	07/31/2023
100138676		CHARLOTTE	NC		02/02/2024	9.625	209,737						262,000	12/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057521		PERU	VT		06/30/2021	3.499	209,746						300,000	05/11/2021
100115061		DULUTH	MN		07/14/2023	6.750	209,761						292,000	06/02/2023
100151713		SAINT PETERSBURG	FL		05/10/2024	7.750	209,765		(40)				290,000	04/12/2024
100180302		HOUSTON	TX		11/25/2024	6.625	209,765						325,000	09/26/2024
100150715		FORT WORTH	TX		05/06/2024	6.990	209,766						278,000	03/01/2024
100055748		FORT LAUDERDALE	FL		03/23/2021	4.125	209,767						475,000	01/03/2021
100083379		ROTTERDAM	NLD		05/27/2022	3.800	209,767						335,000	12/01/2023
100138228		OCALA	FL		12/14/2023	7.875	209,773						351,000	11/03/2023
100100701		KUNKLETOWN	PA		04/28/2023	4.990	209,773						300,000	10/22/2021
100076412		BOCA RATON	FL		12/23/2021	3.999	209,777						308,000	11/10/2021
100172904		SAHUARITA	AZ		10/25/2024	6.875	209,784						506,000	09/26/2024
100171827		HOUSTON	TX		10/17/2024	6.500	209,789						276,500	08/29/2024
100090966		CHINA	MI		01/31/2023	7.999	209,789						362,000	12/06/2022
100172931		LINCOLN	CA		10/25/2024	7.375	209,795						728,000	10/02/2024
100067472		ATLANTIC CITY	NJ		09/23/2021	4.250	209,798						300,000	07/09/2021
100180198		SOMERS POINT	NJ		11/25/2024	6.990	209,800						285,000	09/06/2024
100141530		CORPUS CHRISTI	TX		01/30/2024	7.999	209,810						280,000	12/20/2023
100112739		GILBERT	AZ		06/29/2023	5.125	209,817						760,000	06/02/2022
100145403		UNITED KINGDOM	GBR		03/12/2024	3.740	209,818					(4,608)	210,000	02/25/2020
100048047		STATEN ISLAND	NY		11/20/2020	4.500	209,821						408,500	07/31/2020
100158685		MOBILE	AL		07/10/2024	5.990	209,822						292,500	04/26/2024
100031272		PEMBROKE PINES	FL		03/29/2019	4.050	209,823						350,000	12/07/2018
100071534		PITTSBURGH	PA		10/14/2021	3.625	209,824						330,000	09/15/2021
100138092		HYATTSVILLE	MD		12/13/2023	9.125	209,829						408,000	11/27/2023
100178044		MIAMI	FL		11/19/2024	8.900	209,834						777,900	08/29/2024
100171860		COTTAGE GROVE	OR		10/17/2024	6.125	209,835						340,000	08/19/2024
100173864		MARIETTA	GA		10/31/2024	7.125	209,837						310,000	09/11/2024
100029169		LITHIA	FL		10/26/2018	4.250	209,838						308,750	05/30/2018
100118888		DELRAY BEACH	FL		08/30/2023	10.125	209,839						220,000	07/31/2023
100031039		CORONA	CA		03/29/2019	2.000	209,843						370,000	12/08/2018
100080999		BROOKSHIRE	TX		03/18/2022	3.499	209,850						330,000	01/18/2022
100169166		CLEVELAND	TX		09/27/2024	6.625	209,857						270,000	08/13/2024
100185088		DUNCANVILLE	TX		12/20/2024	6.499	209,860		4				325,000	11/26/2024
100029323		MODESTO	CA		10/26/2018	4.500	209,860						437,000	06/04/2018
100084630		MOUNT JOY	PA		08/02/2022	8.250	209,864						272,000	06/30/2022
100144178		CHRISTIANSBURG	VA		03/07/2024	6.625	209,868						404,000	01/17/2024
100119542		CHICAGO	IL		07/28/2023	7.500	209,873						300,000	06/26/2023
100165403		HOUSTON	TX		08/29/2024	7.625	209,876						261,000	06/06/2024
100013006		YPSILANTI	MI		05/25/2017	4.000	209,880						228,000	01/31/2017
100165050		LANSING	MI		08/28/2024	9.125	209,889						270,000	07/30/2024
100087940		DALLAS	TX		10/25/2022	7.125	209,890						270,000	09/20/2022
100141850		ARLINGTON	TX		03/27/2024	8.250	209,896						364,000	02/27/2024
100117022		CALDWELL	ID		07/20/2023	5.375	209,899						400,000	03/01/2024
100110473		HENDERSON	NV		06/30/2023	6.625	209,906						414,000	04/19/2023
100186661		SAINT AUGUSTINE	FL		12/30/2024	5.750	209,909		1				310,000	10/30/2024
100092044		HOUSTON	TX		02/09/2023	7.950	209,912						334,000	01/12/2023
100180291		NEW FRANKLIN	OH		11/25/2024	6.625	209,913						281,000	09/24/2024
100131883		CHARLESTON	SC		10/06/2023	8.250	209,913						525,000	09/19/2023
100029255		MIAMI	FL		10/26/2018	4.750	209,921						386,650	06/09/2018
100185096		NORTH LAS VEGAS	NV		12/20/2024	6.625	209,928		1				413,000	11/21/2024
100010792		LEHIGH ACRE	FL		12/23/2016	5.500	209,929						199,000	09/14/2016
100175506		ATLANTA	GA		12/23/2024	9.875	209,930		(3)				240,000	08/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128407		SURPRISE	AZ		09/15/2023	7.750	209,943						457,000	07/13/2023
100143698		MANCHESTER	CT		02/22/2024	11.874	209,945						254,000	12/29/2023
100181632		LAS VEGAS	NV		12/11/2024	6.750	209,955		3				325,000	10/24/2024
100144647		UNITED KINGDOM	GBR		01/25/2024	7.940	209,955					(3,004)	235,000	01/05/2024
100136513		WALLINGFORD	CT		11/20/2023	8.125	209,955						285,000	10/05/2023
100047869		FRESNO	CA		11/20/2020	4.250	209,961						356,250	07/31/2020
100068408		REXBURG	ID		08/25/2021	4.500	209,970						307,000	06/30/2021
100178325		CHICAGO	IL		11/19/2024	7.499	209,975		(25)				440,000	10/29/2024
100165264		BALTIMORE	MD		08/29/2024	7.499	209,979						310,000	08/12/2024
100136369		TOWSON	MD		11/20/2023	7.990	209,981						310,000	09/25/2023
100181253		PALMDALE	CA		12/06/2024	7.875	209,982		(18)				365,000	11/14/2024
100185861		BOISE	ID		12/26/2024	7.499	209,984		(2)				340,000	11/14/2024
100141350		CYPRESS	TX		01/30/2024	7.875	209,985						310,000	12/20/2023
100071424		APPINGEDAM	NLD		09/30/2021	3.350	209,988					(13,807)	300,000	12/01/2023
100031928		PARAMOUNT	CA		03/29/2019	3.000	209,999						520,000	12/07/2018
100180289		BULLHEAD CITY	AZ		11/25/2024	6.125	210,001						290,000	09/24/2024
100171888		POOLER	GA		10/17/2024	6.125	210,002						303,000	08/26/2024
100089261		ALLONS	TN		01/26/2023	9.125	210,004						324,000	10/21/2022
100156964		UNITED KINGDOM	GBR		06/27/2024	6.440	210,009					(2,221)	235,000	05/24/2024
100168245		DOUGLASVILLE	GA		09/20/2024	7.375	210,015						262,000	04/12/2024
100112355		FALLBROOK	CA		06/29/2023	6.250	210,016						715,000	06/03/2022
100126839		NEW FAIRFIELD	CT		08/30/2023	4.375	210,017						465,000	05/16/2022
100078270		LAWRENCEVILLE	GA		02/10/2022	6.500	210,018						245,000	01/10/2022
100156935		UNITED KINGDOM	GBR		06/27/2024	6.640	210,024					(2,221)	235,000	06/21/2024
100110551		ROSHARON	TX		06/30/2023	4.990	210,024						317,000	04/21/2023
100150738		WYLIE	TX		05/06/2024	6.500	210,038						290,000	03/06/2024
100152310		SANTAQUIN	UT		05/17/2024	5.375	210,044						355,000	03/21/2024
100067792		FLORENCE	AZ		09/23/2021	3.625	210,044						324,000	07/30/2021
3300005355		HICKSVILLE	NY		11/06/2024	8.840	210,050						797,500	09/13/2024
100140883		TAMPA	FL		01/25/2024	8.500	210,054						320,000	10/20/2023
100167586		FALLING WATERS	WV		09/19/2024	7.500	210,054						271,000	08/12/2024
100179773		JACKSONVILLE	FL		11/21/2024	6.750	210,057		(3)				282,000	08/23/2024
100067661		MENIFEE	CA		09/23/2021	3.875	210,065						360,000	07/09/2021
100175206		CITRUS SPRINGS	FL		11/05/2024	6.000	210,096						281,000	08/23/2024
100079614		CROSS HILL	SC		04/25/2022	3.875	210,100						430,000	01/07/2022
100174630		BRADENTON	FL		10/31/2024	7.500	210,105						451,000	01/24/2024
100048893		LAKELAND	FL		11/20/2020	4.500	210,111						174,800	07/31/2020
100175736		IRVINE	CA		11/12/2024	8.500	210,112		(14)				1,376,000	09/11/2024
100017605		SUNRISE	FL		04/26/2018	5.500	210,120						275,000	12/31/2017
100082600		WAREHAM	MA		04/14/2022	4.990	210,121						292,000	03/30/2022
100161959		EL PASO	TX		07/31/2024	7.750	210,132						265,000	07/10/2024
100171839		ATHENS	AL		10/17/2024	5.750	210,132						300,000	08/12/2024
100144979		UNITED KINGDOM	GBR		03/12/2024	3.240	210,136		9,685			(4,539)	210,000	03/06/2020
100129800		FUQUAY VARINA	NC		09/27/2023	8.125	210,140		(34)				275,000	09/11/2023
100177716		CARY	NC		11/19/2024	8.150	210,140						963,400	08/14/2024
100099789		IRMO	SC		02/28/2023	8.419	210,142						275,000	01/31/2023
100115406		DALY CITY	CA		07/17/2023	7.375	210,152						500,000	06/03/2023
100158794		ROGERS	AR		07/10/2024	7.875	210,153						283,000	05/10/2024
3340072247		CAPE CORAL	FL		04/19/2024	9.118	210,166						860,000	03/05/2024
100181925		LAWTON	OK		12/12/2024	5.625	210,173		20				295,000	09/23/2024
100174764		WILMINGTON	NC		10/31/2024	7.990	210,174						265,000	02/23/2024
100099824		ATLANTA	GA		02/28/2023	7.884	210,175						350,000	01/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170243		ANGIER	NC		10/08/2024	5.990	210,182						311,000	07/26/2024
100130334		ASHEBORO	NC		09/28/2023	9.250	210,184						273,000	07/27/2023
100079167		SEGUIN	TX		02/24/2022	3.750	210,196						317,000	12/28/2021
100169195		PHILADELPHIA	PA		09/27/2024	6.670	210,198		1,385				275,000	08/23/2024
100167658		FALLING WATERS	WV		09/19/2024	7.500	210,204						274,000	08/05/2024
100031924		BENICIA	CA		03/29/2019	4.375	210,207						555,000	12/12/2018
100155338		MENIFEE	CA		07/19/2024	9.625	210,209						255,000	01/30/2024
100118155		ORLANDO	FL		07/20/2023	9.500	210,211						370,000	03/01/2024
100165744		HOUSTON	TX		08/29/2024	8.875	210,213						272,000	05/24/2024
100141348		ST. CLOUD	FL		01/30/2024	8.750	210,226						303,000	12/13/2023
100043777		NATIONAL CITY	CA		08/13/2020	5.500	210,230						475,000	08/22/2019
100162930		KINGWOOD	WV		08/12/2024	7.125	210,230						320,000	06/21/2024
100182121		JACKSONVILLE	FL		12/12/2024	5.750	210,242		17				278,000	08/30/2024
100152606		HOUSTON	TX		05/17/2024	7.625	210,247						285,000	03/22/2024
100091923		LEEUWARDEN	NLD		01/27/2023	5.850	210,247					(13,824)	290,000	12/01/2023
100082744		LELYSTAD	NLD		04/27/2022	3.750	210,247					(13,824)	238,824	06/30/2024
100084289		LELYSTAD	NLD		06/30/2022	3.900	210,247					(13,824)	257,822	12/01/2023
100083363		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500	210,247					(13,824)	258,475	12/01/2023
100082038		ZOETERMEER	NLD		03/30/2022	2.900	210,247					(13,824)	290,000	12/01/2023
100065963		SCHIEDAM/VLAARDINGEN	NLD		07/30/2021	7.580	210,247					(13,824)	290,000	06/01/2021
100085120		DEN HAAG	NLD		07/27/2022	3.800	210,247					(13,824)	290,000	12/01/2023
100185716		KLOOSTERBUREN	NLD		12/20/2024	5.300	210,247					(1,440)	290,000	12/02/2024
100173626		EINDHOVEN	NLD		10/29/2024	5.080	210,247					(9,257)	290,000	09/26/2024
100067439		ASHEVILLE	NC		09/23/2021	3.500	210,265						300,000	06/09/2021
100050280		OAK RUN	CA		11/20/2020	4.375	210,273						594,463	07/31/2020
100074173		GILBERT	AZ		12/09/2021	4.250	210,275		(212)				465,000	11/05/2021
3340067214		FITCHBURG	MA		02/26/2024	9.176	210,276						1,240,000	01/15/2024
100179894		LOWELL	AR		11/25/2024	6.125	210,277		7				307,000	09/13/2024
100184618		STAFFORD	VA		12/17/2024	9.250	210,288		(19)				486,817	10/26/2024
100083680		CHULUOTA	FL		06/21/2022	6.830	210,289						405,000	05/27/2022
100171742		FALLING WATERS	WV		10/17/2024	7.625	210,296						270,900	08/16/2024
100145602		UNITED KINGDOM	GBR		03/12/2024	9.500	210,297		7,874			(4,546)	210,000	11/07/2019
100111465		VACAVILLE	CA		06/29/2023	2.750	210,298						570,000	06/01/2022
100153579		UNITED KINGDOM	GBR		05/29/2024	5.790	210,303					(3,058)	290,000	05/23/2024
100131889		CHOWCHILLA	CA		10/06/2023	7.375	210,306						422,000	09/15/2023
100172336		ROBBINSVILLE	NJ		10/23/2024	6.990	210,312						279,000	09/20/2024
100151721		SOUTH CHESTERFIELD	VA		05/10/2024	7.999	210,313		(23)				299,500	04/25/2024
100127537		ROSHARON	TX		09/08/2023	5.500	210,313						290,000	06/28/2023
100090687		HAMILTON	NJ		12/29/2022	8.294	210,333						280,000	12/12/2022
100158779		ROCKVILLE	MD		07/10/2024	7.375	210,335						280,000	04/26/2024
100137738		SAN MARCOS	TX		12/08/2023	5.750	210,345						308,000	10/03/2023
100128298		PHILADELPHIA	PA		09/14/2023	8.375	210,346						310,000	08/10/2023
100026590		MINDEN	NV		09/26/2018	4.375	210,348						349,900	06/13/2018
100131887		CHOWCHILLA	CA		10/06/2023	7.375	210,363						422,000	09/15/2023
100099893		CARSON CITY	NV		03/28/2023	8.375	210,368						275,000	03/03/2023
100180586		ALEXANDRIA	VA		11/26/2024	6.875	210,369						330,000	10/31/2024
100030189		YUCAIPA	CA		12/20/2018	5.500	210,370						384,500	09/30/2018
100163074		LEWISVILLE	TX		08/13/2024	7.625	210,370						291,500	06/17/2024
100017055		POMONA	CA		05/16/2018	4.875	210,373						315,000	02/16/2018
100108470		COCONUT CREEK	FL		05/25/2023	7.625	210,374						300,000	04/20/2023
100135977		LAS VEGAS	NV		11/16/2023	6.999	210,381						359,000	10/05/2023
100158044		SPRINGFIELD	MA		07/09/2024	7.375	210,382						306,000	03/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163147		PHILADELPHIA	PA		08/13/2024	7.125	210,395						275,000	06/24/2024
100128400		FORTSON	GA		09/15/2023	10.375	210,395						257,000	06/26/2023
100044996		FLOSSMOOR	IL		11/19/2020	2.250	210,400						531,554	07/31/2020
100028318		LOS ANGELES	CA		10/26/2018	4.625	210,411						471,058	06/01/2018
100160996		SAINT AUGUSTINE	FL		07/24/2024	6.125	210,412						291,000	05/16/2024
100169070		SEBRING	FL		09/27/2024	6.990	210,414						299,000	07/18/2024
100128525		FORT WORTH	TX		09/15/2023	9.375	210,426						285,000	07/31/2023
100048638		STREET	MD		11/20/2020	7.000	210,432						294,500	07/31/2020
100111183		HOLLYWOOD	FL		06/29/2023	4.375	210,434						650,000	05/16/2022
100144963		UNITED KINGDOM	GBR		03/12/2024	9.500	210,444		6,984			(4,548)	199,500	02/07/2020
100091705		FRAZIER PARK	CA		03/24/2023	10.125	210,445						265,000	02/08/2023
100065064		ELGIN	IL		07/14/2021	4.250	210,445						290,000	05/17/2021
100068166		FORT WORTH	TX		08/25/2021	3.625	210,459						280,000	07/12/2021
100146241		AURORA	OR		03/19/2024	7.875	210,479						861,000	10/24/2023
100163119		KINGSTON	GA		08/13/2024	8.125	210,486						304,000	06/13/2024
100064897		OCEAN RIDGE	FL		07/14/2021	3.990	210,492						289,000	04/30/2021
100099922		VISTA	CA		03/28/2023	7.625	210,505						585,000	02/15/2023
100135239		CONWAY	SC		11/08/2023	6.250	210,505						300,000	08/25/2023
100150282		DEURNE	NLD		04/29/2024	5.800	210,506					(7,377)	280,000	04/11/2024
100024600		BOWIE	MD		09/20/2018	4.625	210,510						253,650	04/30/2018
100155341		MILTON	FL		07/19/2024	7.250	210,521						394,000	11/28/2023
100153980		HOUSTON	TX		06/05/2024	7.375	210,528						275,000	05/15/2024
100167777		KODAK	TN		09/19/2024	6.999	210,545						277,000	08/27/2024
100146751		BALTIMORE	MD		03/20/2024	6.999	210,545						330,000	02/27/2024
100152541		LOWA CITY	IA		05/17/2024	7.625	210,548						270,000	04/02/2024
100150743		WEST COLUMBIA	SC		05/06/2024	7.625	210,551						275,000	03/07/2024
100152481		BOCA RATON	FL		05/16/2024	7.875	210,555						338,000	02/05/2024
100103667		ALBANY	OR		05/08/2023	6.875	210,558						297,000	03/29/2023
100138807		MINNEAPOLIS	MN		12/21/2023	7.990	210,568						265,000	10/11/2023
100013017		FORT WASHINGTON	MD		05/25/2017	4.250	210,586						235,000	01/31/2017
100142805		PASADENA	TX		02/08/2024	8.750	210,588						354,000	12/29/2023
100100923		CREST HILL	IL		04/28/2023	6.375	210,600						283,000	01/06/2022
3340073667		SCRANTON	PA		04/05/2024	9.385	210,603						760,000	03/09/2024
100048242		POLLOCK PINES	CA		11/20/2020	4.875	210,618						232,750	07/31/2020
100045126		GAINESVILLE	FL		11/25/2020	11.125	210,636						415,000	05/01/2023
100065648		NORTH RICHLAND HILLS	TX		07/28/2021	4.875	210,639						268,000	06/03/2021
100149840		KATY	TX		04/29/2024	7.999	210,639						260,000	04/01/2024
100068409		REXBURG	ID		08/25/2021	4.250	210,639						300,000	06/30/2021
100029407		TEMPLE CITY	CA		10/26/2018	3.250	210,640						475,000	05/31/2018
100078931		VENICE	FL		02/24/2022	3.625	210,642						300,000	12/10/2021
100068472		SCOTTSDALE	AZ		08/25/2021	3.375	210,647						305,000	07/02/2021
100181244		JACKSONVILLE	FL		12/06/2024	7.375	210,647		(10)				279,000	11/13/2024
100136324		HOUSTON	TX		11/20/2023	7.875	210,648						275,000	10/03/2023
100119405		DAVENPORT	FL		07/31/2023	6.875	210,650						351,000	05/26/2023
100169141		BULLHEAD CITY	AZ		09/27/2024	6.990	210,655						295,000	08/02/2024
100155572		ST. PETERSBURG	FL		06/18/2024	8.750	210,655						545,000	04/01/2024
100148372		FORT WORTH	TX		04/12/2024	5.750	210,663						363,000	02/12/2024
100171738		FALLING WATERS	WV		10/17/2024	7.500	210,667		(77)				271,000	08/23/2024
100165393		GREENVILLE	NC		08/29/2024	7.375	210,676						285,000	07/02/2024
100164107		GWYNN OAK	MD		08/21/2024	8.125	210,680						272,500	07/31/2024
100164553		N LAS VEGAS	NV		08/21/2024	6.500	210,684						395,000	06/24/2024
100158018		POMPANO BEACH	FL		07/09/2024	7.500	210,687						300,000	05/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169332		OGDEN	UT		09/27/2024	7.000	210,693						260,000	08/08/2024
100148291		PLAINFIELD	IL		04/12/2024	7.375	210,712						277,000	02/29/2024
100144167		FORT WORTH	TX		03/07/2024	7.375	210,713						265,000	01/10/2024
100159430		SAN ANTONIO	TX		07/15/2024	7.750	210,716						280,000	05/20/2024
100159962		MIAMI	FL		08/16/2024	8.490	210,717						300,000	05/14/2024
100174183		MELBOURNE	FL		10/31/2024	8.375	210,721						280,000	04/12/2024
100100057		GAINESVILLE	FL		03/28/2023	10.749	210,729						474,900	02/10/2023
100100546		LODI	CA		04/27/2023	9.500	210,735						280,000	03/22/2023
100169557		SPOONER	WI		09/30/2024	8.625	210,738		(37)				255,000	07/01/2024
100029813		MOHAVE VALLEY	AZ		10/26/2018	4.625	210,745						372,400	06/01/2018
100176943		BALTIMORE	MD		11/15/2024	7.375	210,756		(12)				270,000	09/16/2024
100168702		POINCIANA	FL		09/25/2024	6.625	210,769						309,000	08/23/2024
100160934		MACUNGIE	PA		07/24/2024	7.124	210,770						362,000	06/20/2024
100139386		SANTA FE	NM		12/28/2023	8.020	210,771						360,000	11/29/2023
100138342		FORT PIERCE	FL		12/18/2023	6.875	210,783						313,000	10/27/2023
100146768		NORRISTOWN	PA		03/20/2024	7.499	210,783						280,000	02/20/2024
100142836		FORNEY	TX		02/09/2024	8.625	210,786						295,000	11/30/2023
100086987		JACKSON	NJ		11/04/2022	8.750	210,787						380,000	09/19/2022
100182088		FOLEY	AL		12/12/2024	5.625	210,790		18				303,000	10/25/2024
100169161		SAN ANTONIO	TX		09/27/2024	6.875	210,792						280,000	08/12/2024
100017808		SANTA ANA	CA		05/30/2018	4.875	210,794						640,000	02/21/2018
100130352		GREENVILLE	MI		09/28/2023	9.250	210,801						268,000	08/14/2023
100068289		GUTHRIE	OK		08/25/2021	4.375	210,803						300,000	06/29/2021
100159829		BOYNTON BEACH	FL		07/17/2024	8.125	210,804						257,500	06/13/2024
100161385		ALBEMARLE	NC		07/25/2024	6.375	210,819						285,000	05/30/2024
100136468		MILTON	FL		11/20/2023	5.625	210,822						317,500	09/25/2023
100120735		LIBERTY HILL	TX		08/25/2023	6.625	210,822						331,000	07/25/2023
100045030		WINTER SPRINGS	FL		11/19/2020	4.000	210,822						381,900	01/28/2020
100032061		HAYWARD	CA		03/29/2019	3.500	210,834						660,000	12/12/2018
100103124		AURORA	IL		04/21/2023	8.213	210,839						260,000	03/30/2023
100152296		ROSHARON	TX		05/17/2024	5.500	210,841						290,000	03/21/2024
100136510		ELGIN	IL		11/20/2023	7.875	210,841						285,300	10/03/2023
100172263		HEMET	CA		10/21/2024	6.875	210,843						275,000	08/30/2024
100115009		BARSTOW	CA		07/14/2023	7.125	210,843						285,000	04/19/2023
100133909		ROCKY HILL	CT		11/29/2023	7.990	210,850						311,000	09/21/2023
100150926		MONCKS CORNER	SC		05/08/2024	7.490	210,853						280,000	03/12/2024
100081196		BUDA	TX		03/18/2022	3.375	210,854						325,000	12/27/2021
100173513		PINE BUSH	NY		10/29/2024	6.875	210,857						380,000	09/11/2024
100181887		CITRUS SPRINGS	FL		12/12/2024	6.375	210,861		9				273,000	09/17/2024
100166099		OMAHA	NE		09/09/2024	8.000	210,861						253,000	07/09/2024
100181978		BROKEN ARROW	OK		12/12/2024	6.624	210,862		8				255,000	09/28/2024
100110627		HOUSTON	TX		06/30/2023	6.875	210,862						335,000	05/01/2023
100164591		CHARLOTTE	NC		08/21/2024	7.625	210,871						388,900	06/27/2024
100109638		DELTONA	FL		06/14/2023	8.125	210,879						314,000	05/17/2023
100031441		FONTANA	CA		03/29/2019	3.500	210,886						400,000	12/08/2018
100185317		SHOREWOOD	IL		12/20/2024	6.875	210,894		(2)				278,000	11/06/2024
100170154		STATESVILLE	NC		10/08/2024	7.124	210,900						280,500	08/29/2024
100140477		HOUSTON	TX		01/17/2024	8.875	210,906						280,000	11/20/2023
100171747		FALLING WATERS	WV		10/17/2024	7.625	210,915						274,000	08/15/2024
100120771		AURORA	IL		08/25/2023	8.125	210,928						279,000	06/23/2023
100102468		JACKSON	NJ		06/07/2023	7.625	210,931						265,000	08/04/2022
100152696		BRYAN	TX		05/17/2024	6.625	210,952						290,000	04/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164265		SAINT PAUL	MN		08/21/2024	7.990	210,959						280,000	07/10/2024
100100578		SAN ANTONIO	TX		04/27/2023	10.250	210,960						251,000	04/05/2023
100138332		HOUSTON	TX		12/18/2023	7.250	210,963						420,000	10/27/2023
100180295		TAYLOR	TX		11/25/2024	7.125	210,965						281,000	09/27/2024
100099810		NEW HAVEN	CT		02/28/2023	7.707	210,971						280,000	02/02/2023
100102627		LOS ANGELES	CA		06/22/2023	7.875	210,978						520,000	06/01/2022
100043433		CARTHAGE	TX		08/13/2020	8.740	210,981						403,750	07/17/2019
100157843		FALLING WATERS	WV		07/09/2024	7.624	210,983						278,000	05/10/2024
100054299		HOOVER	AL		03/23/2021	7.750	210,985						285,000	01/04/2021
100068109		PHILADELPHIA	PA		08/25/2021	3.999	210,994						312,000	06/16/2021
100165839		PALM BAY	FL		08/29/2024	7.250	210,998						375,000	07/23/2024
100144466		HOUSTON	TX		04/26/2024	7.875	211,005						329,000	02/29/2024
100167758		WINTER GARDEN	FL		09/19/2024	6.874	211,005						425,000	08/26/2024
100163145		PIEDMONT	SC		08/13/2024	7.500	211,009						275,000	06/17/2024
100136853		FRAMINGHAM	MA		11/27/2023	7.625	211,009						289,000	10/30/2023
100147893		RICHMOND	TX		04/08/2024	5.750	211,017						294,000	01/29/2024
3340081909		SHALLOTTE	NC		08/26/2024	9.711	211,031						800,000	07/29/2024
100148395		HUMBLE	TX		04/12/2024	6.990	211,031						285,000	02/28/2024
100099983		LAKE HAVASU CITY	AZ		03/28/2023	8.250	211,032						297,000	03/01/2023
100170085		ROSHARON	TX		10/08/2024	5.500	211,034						310,000	07/25/2024
100053493		NEWINGTON	CT		03/23/2021	3.875	211,043						245,000	01/02/2021
100147109		COVENTRY	CT		05/08/2024	7.750	211,073						274,000	03/26/2024
100116411		MARIETTA	GA		07/20/2023	4.875	211,084						360,000	03/01/2024
100060062		PHOENIX	AZ		06/25/2021	3.990	211,085						305,000	03/30/2021
100180434		VIRGINIA BEACH	VA		11/25/2024	6.500	211,086						329,000	09/30/2024
100174606		FRESNO	TX		10/31/2024	8.250	211,093						315,000	01/19/2024
100038466		DUBLIN	IRL		09/27/2019	5.150	211,095					(13,719)	176,592	11/30/2018
100147345		PHOENIX	AZ		05/08/2024	8.500	211,103						245,000	03/21/2024
100028674		CORAL SPRINGS	FL		10/26/2018	3.500	211,104						389,500	06/01/2018
100172588		MERIDIANVILLE	AL		10/23/2024	6.125	211,107						279,900	08/22/2024
100115764		ROSHARON	TX		07/20/2023	4.990	211,109						316,000	04/27/2023
100065315		RICHLAND	WA		07/28/2021	4.375	211,113						307,000	05/20/2021
100186632		LAKEWOOD	WA		12/30/2024	7.490	211,117						340,000	10/24/2024
100153287		LANDIS	NC		05/30/2024	7.125	211,129						285,000	03/22/2024
100049646		LAS VEGAS	NV		11/20/2020	3.625	211,132						256,500	07/31/2020
100103848		PLEASANT VALLEY	NY		05/10/2023	7.963	211,144		2,230				275,000	04/18/2023
100161728		MONTICELLO	NY		07/30/2024	7.874	211,157						295,000	06/28/2024
100129308		NORTH PORT	FL		09/25/2023	6.625	211,164						400,000	08/04/2023
100153469		TAYLOR	PA		05/30/2024	8.040	211,166						320,000	04/15/2024
100163073		COLUMBIA	TN		08/13/2024	5.125	211,196						320,000	05/28/2024
100029653		AUBURN	WA		10/26/2018	3.625	211,198						456,000	06/04/2018
100070494		THE COLONY	TX		09/23/2021	4.500	211,198						305,000	06/18/2021
100160056		WILMINGTON	NC		07/17/2024	7.625	211,210						275,000	05/14/2024
100087305		NEW ORLEANS	LA		10/25/2022	5.250	211,220						325,000	12/17/2021
100086539		KEIZER	OR		09/30/2022	8.875	211,221						296,000	08/30/2022
100157997		BALTIMORE	MD		07/09/2024	7.875	211,223						275,000	05/10/2024
100177876		LYNNWOOD	WA		11/19/2024	10.250	211,225		(27)				1,170,000	08/26/2024
100181980		PRINCETON	TX		12/12/2024	5.625	211,227		16				316,000	10/04/2024
100076797		IRVINGTON	NJ		12/27/2021	5.512	211,234						230,000	12/08/2021
100053602		BELTSVILLE	MD		03/23/2021	3.750	211,252						280,000	12/31/2020
100180261		TOBYHANNA	PA		11/25/2024	7.000	211,253						280,000	09/18/2024
100136509		ATHENS	AL		11/20/2023	6.125	211,270						308,000	09/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116802		MOORESVILLE	NC		07/20/2023	4.375	211,275						415,000	03/01/2024
100099573		CAPITOL HEIGHTS	MD		04/06/2023	9.500	211,282						409,000	02/06/2023
100139867		NETHERLANDS	NLD		12/28/2023	6.300	211,283					(13,893)	289,548	06/30/2024
100152476		VISALIA	CA		05/16/2024	8.990	211,293						313,000	04/04/2024
100134892		MONTICELLO	NY		10/30/2023	8.875	211,299						280,000	09/27/2023
100116630		BUFORD	GA		07/20/2023	4.375	211,300						339,000	03/01/2024
100148366		SAINT AUGUSTINE	FL		04/12/2024	5.500	211,311						330,500	02/08/2024
100138101		STOCKBRIDGE	GA		12/14/2023	8.250	211,311						283,000	10/25/2023
100101795		LAKEWOOD	OH		03/31/2023	7.626	211,323						325,000	03/10/2023
100172988		SCOTTSDALE	AZ		10/25/2024	7.749	211,324		(41)				363,000	09/13/2024
100078939		OMAHA	NE		02/24/2022	4.000	211,329						315,000	01/05/2022
100017009		CLERMONT	FL		05/16/2018	5.125	211,338						310,000	03/11/2018
100140128		BLOOMINGDALE	GA		01/09/2024	6.250	211,339						279,000	11/07/2023
100148251		COLLEGE STATION	TX		04/12/2024	7.125	211,351						285,900	02/01/2024
100068303		HEMET	CA		08/25/2021	4.375	211,352						310,000	06/25/2021
100168096		SURPRISE	AZ		09/20/2024	6.990	211,355						426,000	03/25/2024
100134337		LA PORTE	IN		10/27/2023	8.375	211,370						295,000	09/06/2023
100119540		BOYNTON BEACH	FL		07/28/2023	7.125	211,374						325,000	06/14/2023
100146731		INDEPENDENCE	MO		03/20/2024	6.999	211,380						355,000	02/20/2024
100013691		FREDERICK	MD		05/25/2017	5.000	211,387						250,000	01/31/2017
100169836		MARS	PA		09/30/2024	7.375	211,390		(42)				260,000	04/05/2024
100139239		EASTON	PA		12/28/2023	8.500	211,407						325,000	11/09/2023
100163181		FRANKLIN	TN		08/13/2024	7.000	211,409						301,000	06/25/2024
100129793		SAN BERNARDINO	CA		09/27/2023	8.125	211,423						350,000	08/24/2023
100088310		LANSING	MI		11/10/2022	8.749	211,428						248,000	09/20/2022
100053819		BAYVILLE	NJ		03/23/2021	4.000	211,433						245,900	01/03/2021
100172256		COLUMBIA	MO		10/21/2024	5.990	211,442						284,000	08/29/2024
100102038		HAGERSTOWN	MD		04/14/2023	9.625	211,453						270,000	02/22/2023
100139179		NORTH FORT MYERS	FL		12/28/2023	8.625	211,457						310,000	11/29/2023
100156893		TUNNEL HILL	GA		06/27/2024	7.200	211,463						304,600	05/10/2024
100156908		TUNNEL HILL	GA		06/27/2024	7.200	211,463						304,600	05/10/2024
100174907		DELANO	CA		10/31/2024	7.990	211,493						325,000	04/24/2024
100079195		BUFFALO	NY		02/24/2022	3.875	211,503						302,000	12/28/2021
100140516		CHARLOTTE	NC		01/19/2024	6.875	211,526						349,900	12/12/2023
100163947		NORTH OGDEN	UT		10/04/2024	7.625	211,528						646,000	08/20/2024
100044603		COLFAX	CA		11/19/2020	4.125	211,530						370,500	12/04/2019
100149116		ELLISVILLE	MO		04/22/2024	6.999	211,533						285,000	02/20/2024
100165708		LAKE WALES	FL		08/29/2024	7.625	211,533						311,000	07/19/2024
100102771		SPICEWOOD	TX		06/22/2023	7.500	211,538						505,000	02/13/2023
100118771		OAK LAWN	IL		07/25/2023	7.375	211,547						300,000	05/26/2023
100164541		POMONA	CA		08/21/2024	7.625	211,548						535,000	07/01/2024
100147356		ATLANTIC CITY	NJ		05/08/2024	8.875	211,549						255,000	03/21/2024
100013024		VOLO	IL		05/25/2017	4.000	211,563						237,500	01/31/2017
100057893		CHATTANOOGA	TN		06/30/2021	4.625	211,564						272,000	04/26/2021
100050321		TAMPA	FL		11/20/2020	4.500	211,564						354,825	07/31/2020
100174644		SHIPMAN	VA		10/31/2024	8.250	211,570						323,000	02/12/2024
100169515		CANYON COUNTRY	CA		09/30/2024	6.990	211,572		(20)				840,000	06/18/2024
3340064802		PAHOA	HI		02/26/2024	9.028	211,574						960,000	11/20/2023
100136218		RALEIGH	NC		11/20/2023	7.999	211,574						290,000	10/13/2023
100103709		BOWIE	MD		05/08/2023	8.499	211,577						420,000	03/16/2023
100065402		EL PASO	TX		07/28/2021	3.375	211,577						300,000	05/20/2021
100179726		SAN ANTONIO	TX		11/21/2024	4.990	211,580						329,000	09/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168410		WINDERMERE	FL		09/25/2024	6.990	211,586						356,000	08/05/2024
100163105		KYLE	TX		08/13/2024	7.375	211,588						315,000	06/14/2024
100152573		DENTON	TX		05/17/2024	7.625	211,593						257,000	03/22/2024
100153928		ATLANTA	GA		06/05/2024	7.625	211,616						301,000	05/09/2024
100111688		MIAMI	FL		06/29/2023	5.375	211,617						920,000	06/02/2022
100055107		ROSEBURG	OR		03/23/2021	4.625	211,621						360,000	01/04/2021
100141943		AVENTURA	FL		02/29/2024	8.125	211,627						274,000	09/15/2023
100116938		PORTERDALE	GA		07/20/2023	5.875	211,632		6,851				280,000	03/01/2024
100110552		ROSHARON	TX		06/30/2023	4.990	211,640						308,000	04/21/2023
100178359		EDMOND	OK		11/20/2024	6.750	211,645		(17)				300,000	10/11/2024
100142431		HONOLULU	HI		03/08/2024	7.750	211,649						251,000	02/05/2024
100161487		LEWISVILLE	TX		07/30/2024	7.625	211,652						360,000	05/24/2024
100180610		CENTRALIA	WA		11/26/2024	7.750	211,653		(27)				288,000	11/06/2024
100071700		AVON	CT		10/14/2021	3.875	211,653						260,000	06/17/2021
100053875		WILLIAMSTOWN	NJ		03/23/2021	4.000	211,658						202,900	01/07/2021
100185143		WINTER HAVEN	FL		12/20/2024	8.250	211,673		(7)				252,000	11/22/2024
100012776		MIAMI	FL		05/25/2017	4.750	211,675						362,000	01/31/2017
100174845		WHITE BLUFF	TN		10/31/2024	10.125	211,678						305,000	05/23/2024
3310058185		SAINT JAMES	NY		12/28/2023	8.463	211,687						2,300,000	07/12/2023
100138955		UNION BRIDGE	MD		12/21/2023	4.625	211,693						385,000	05/16/2022
100179889		TULARE	CA		11/25/2024	5.990	211,697						344,000	08/27/2024
100164070		CONYERS	GA		08/21/2024	7.875	211,700						285,000	06/25/2024
100060256		PHILADELPHIA	PA		06/25/2021	4.125	211,707						320,000	04/06/2021
100137336		ORLANDO	FL		12/01/2023	7.749	211,715						395,000	11/06/2023
100152371		VINELAND	NJ		05/17/2024	7.125	211,721						285,000	03/28/2024
100175376		OCALA	FL		11/05/2024	5.750	211,743						286,000	09/18/2024
100138133		CARTERSVILLE	GA		12/14/2023	8.750	211,744						279,000	10/13/2023
100173451		ALLENTOWN	PA		10/29/2024	8.500	211,751						275,000	08/27/2024
100150692		CHALMETTE	LA		05/06/2024	7.625	211,753						295,000	02/26/2024
100136310		BALTIC	CT		11/20/2023	8.000	211,755						294,000	09/15/2023
100138132		CARTERSVILLE	GA		12/14/2023	8.750	211,760						282,000	10/13/2023
100165381		OKLAHOMA CITY	OK		08/29/2024	7.500	211,769						303,000	06/28/2024
100108160		PORT SAINT LUCIE	FL		05/24/2023	8.250	211,774						451,000	04/06/2023
100175385		LAKELAND	FL		11/05/2024	5.990	211,786						285,000	09/17/2024
100138130		CARTERSVILLE	GA		12/14/2023	8.750	211,787						281,000	10/13/2023
100103702		MILWAUKEE	WI		05/08/2023	9.499	211,790						232,000	03/29/2023
100150046		NEW BRITAIN	CT		06/07/2024	9.000	211,794						266,000	04/24/2024
100160871		ALTAMONTE SPRINGS	FL		07/24/2024	8.125	211,799						286,500	06/05/2024
100139536		MCALLEN	TX		12/28/2023	9.375	211,804						280,000	12/01/2023
100158356		UNITED KINGDOM	GBR		07/09/2024	3.540	211,806		4,746			(4,586)	230,000	03/24/2022
100170241		SAINT AUGUSTINE	FL		10/08/2024	6.125	211,822						283,000	07/22/2024
100108067		TAMPA	FL		05/24/2023	8.375	211,833						405,000	05/05/2023
100186663		SCHERTZ	TX		12/30/2024	6.990	211,834						310,000	10/23/2024
100065535		HENRICO	VA		07/28/2021	4.250	211,837						317,000	05/21/2021
100090067		HOMESTEAD	FL		01/13/2023	9.750	211,838						1,325,000	11/21/2022
100158786		STILLWATER	OK		07/10/2024	7.250	211,851						270,000	05/15/2024
100176913		WYLIE	TX		11/15/2024	7.250	211,853						371,000	09/27/2024
100153449		JOLIET	IL		05/30/2024	8.250	211,872						275,000	04/16/2024
100064980		IRVINGTON	NJ		07/14/2021	4.625	211,876						320,000	05/21/2021
100131716		CONCORD	NC		10/06/2023	7.500	211,880						320,000	09/30/2022
100152680		PALM HARBOR	FL		05/17/2024	7.625	211,880						268,000	03/29/2024
100101519		ROSHARON	TX		04/26/2023	4.990	211,885						310,000	02/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108303		KISSIMMEE	FL		05/24/2023	8.999	211,902						260,000	05/05/2023
100161375		DAVENPORT	FL		07/25/2024	6.990	211,905						370,000	05/29/2024
100012183		ANTIOCH	CA		03/08/2017	4.500	211,907						439,000	09/02/2016
100141179		STATESVILLE	NC		01/30/2024	8.190	211,914						322,000	12/08/2023
100141181		STATESVILLE	NC		01/30/2024	8.190	211,914						322,000	12/08/2023
100079028		VISALIA	CA		02/24/2022	4.125	211,917						310,000	01/15/2022
100137641		HENDERSONVILLE	NC		12/08/2023	8.625	211,918						301,000	10/23/2023
100178273		CARROLLTON	TX		11/19/2024	6.250	211,920		10				322,000	10/22/2024
100185891		MADERA	CA		12/26/2024	6.999	211,921						302,000	11/26/2024
100178418		ROYAL OAK	MI		11/21/2024	7.499	211,924		(13)				275,000	10/25/2024
100133058		HOUSTON	TX		11/29/2023	7.875	211,952						304,000	10/24/2023
100013864		HOFFMAN ESTATES	IL		05/25/2017	4.625	211,955						225,000	01/31/2017
100071569		SPOKANE	WA		10/14/2021	3.990	211,967						300,000	05/25/2021
100026024		NAPLES	FL		09/20/2018	4.500	211,976						380,000	04/30/2018
100078657		FEASTERVILLE TREVOSE	PA		02/02/2022	4.000	211,977						850,000	12/14/2021
100128060		SMYRNA	TN		09/08/2023	6.250	211,984						324,000	09/10/2021
100028142		VALLEJO	CA		10/26/2018	4.375	211,986						389,500	06/04/2018
100149798		CANTON	TX		04/26/2024	8.500	211,989						256,000	03/11/2024
100116671		WEST VALLEY	UT		07/20/2023	4.500	211,990						369,000	03/01/2024
100025614		CENTRAL ISLIP	NY		09/20/2018	4.625	211,994						237,500	04/30/2018
100081503		SALT LAKE CITY	UT		03/18/2022	3.625	211,996						462,000	01/07/2022
100071862		DOVER	NH		10/14/2021	4.375	211,999						415,000	08/27/2021
100078946		OMAHA	NE		02/24/2022	4.000	212,000						316,000	01/05/2022
3310081051		TENAFLY	NJ		09/18/2024	8.771	212,001						1,427,000	06/26/2024
100134666		PASADENA	TX		10/30/2023	8.375	212,001						275,000	09/15/2023
100103588		DALLAS	TX		05/08/2023	8.750	212,003						520,000	03/22/2023
100136891		HENDERSON	NV		11/27/2023	7.990	212,003						420,000	10/30/2023
100120460		JACKSONVILLE	FL		08/18/2023	7.875	212,004						306,000	07/13/2023
100081390		BOZEMAN	MT		03/18/2022	3.625	212,007						512,000	12/23/2021
100158016		STEPHENVILLE	TX		07/09/2024	7.625	212,009						265,000	04/22/2024
100100327		SNOHOMISH	WA		04/27/2023	5.500	212,012						800,000	02/14/2022
100168835		UNITED KINGDOM	GBR		09/26/2024	5.890	212,014					(15,192)	265,000	08/29/2024
100150838		HOLLYWOOD	FL		05/08/2024	7.625	212,032						270,000	03/22/2024
100148864		MERIDIANVILLE	AL		04/17/2024	6.250	212,037						295,000	10/24/2023
100029459		SALINAS	CA		10/26/2018	4.000	212,039						532,000	06/01/2018
100135136		VISALIA	CA		11/03/2023	9.875	212,040						260,000	09/22/2023
100074399		KISSIMMEE	FL		12/02/2021	5.325	212,050						290,000	11/10/2021
100158544		JENSEN BEACH	FL		07/10/2024	8.125	212,052						266,000	04/03/2024
3340090148		PHILADELPHIA	PA		12/12/2024	8.262	212,058						1,252,000	11/08/2024
100015834		ATLANTA	GA		02/27/2018	4.875	212,078						364,700	12/19/2017
100140116		NEW MARKET	AL		01/09/2024	6.500	212,090						284,000	11/03/2023
100169768		GRAND RAPIDS	MI		09/30/2024	7.875	212,091						267,000	07/05/2024
100162702		ATLANTA	GA		08/12/2024	8.000	212,094						285,000	05/24/2024
100065186		PRINEVILLE	OR		07/14/2021	3.625	212,096						415,000	06/04/2021
100030672		CLINTON	MD		04/09/2019	3.000	212,104						304,000	07/31/2018
100144002		MIDDLE RIVER	MD		02/29/2024	10.375	212,110						250,000	02/08/2024
100185509		PAYSON	AZ		12/20/2024	8.990	212,113		(5)				270,000	11/14/2024
100171734		FALLING WATERS	WV		10/17/2024	7.500	212,122						273,000	09/09/2024
100084691		MIAMI	FL		08/02/2022	8.250	212,124						395,000	07/06/2022
100086645		PALM BAY	FL		09/30/2022	9.625	212,127						333,000	08/31/2022
100157967		SEASIDE HEIGHTS	NJ		07/09/2024	7.125	212,134						310,000	04/16/2024
100155693		KAHULUI	HI		06/18/2024	9.250	212,142						1,020,779	04/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100262		WILLINGBORO	NJ		03/17/2023	8.575	212,159		(8,621)				340,000	02/28/2023
100143911		BAKERSFIELD	CA		03/06/2024	9.125	212,174						320,000	01/22/2024
100135822		PORT CLINTON	OH		11/10/2023	7.625	212,180						296,000	09/27/2023
100109056		PEACHTREE CITY	GA		06/05/2023	8.625	212,184		(6)				302,000	03/30/2023
100185051		LUSBY	MD		12/20/2024	7.625	212,184		(2)				425,000	11/19/2024
100149533		OAKLAND	CA		04/26/2024	6.990	212,192						1,450,000	03/24/2024
100163070		OWENS CROSS ROADS	AL		08/13/2024	7.990	212,198						272,000	05/31/2024
100047340		FAR ROCKAWAY	NY		11/20/2020	6.750	212,202						589,000	07/31/2020
100044238		ATCHISON	KS		08/19/2020	3.500	212,205						265,050	11/25/2019
100158108		COCONUT CREEK	FL		07/09/2024	7.500	212,209						298,000	05/06/2024
100013773		STOCKTON	CA		05/25/2017	4.625	212,211						357,500	01/31/2017
100133721		ROSHARON	TX		10/23/2023	5.990	212,214						355,000	08/28/2023
100030372		PERTH AMBOY	NJ		12/20/2018	6.625	212,216						410,000	09/30/2018
3310073202		OCALA	FL		04/12/2024	8.498	212,221						1,630,000	03/15/2024
100168313		EAGLES MERE	PA		09/20/2024	6.125	212,225		46				780,000	04/26/2024
100087326		SAN FRANCISCO	CA		10/25/2022	5.250	212,227						1,100,000	03/01/2022
100028666		BAKERSFIELD	CA		10/26/2018	5.000	212,230						233,700	06/01/2018
100129559		TEMPLE	TX		09/29/2023	5.990	212,230						296,000	07/31/2023
100091882		SEVIERVILLE	TN		01/30/2023	9.999	212,231		(9)				298,000	11/23/2022
100071578		WHEAT RIDGE	CO		10/14/2021	3.875	212,231						585,000	05/27/2021
100158269		UNITED KINGDOM	GBR		07/09/2024	3.440	212,234		5,667			(4,595)	228,000	09/24/2021
100143346		CHICAGO	IL		02/16/2024	9.750	212,237						280,000	01/17/2024
100158290		UNITED KINGDOM	GBR		07/09/2024	3.740	212,238		5,267			(4,595)	245,000	03/18/2022
100165497		LAKELAND	FL		08/29/2024	7.500	212,245						275,000	07/01/2024
100025047		LAS VEGAS	NV		09/20/2018	4.625	212,246						251,750	04/30/2018
100167157		WASHINGTON	DC		09/13/2024	8.125	212,253						345,000	08/01/2024
100155088		DECATUR	GA		07/19/2024	8.000	212,258						276,000	11/06/2023
100150234		UNITED KINGDOM	GBR		04/29/2024	6.340	212,258					(712)	237,500	04/19/2024
100176088		CONROE	TX		12/20/2024	7.375	212,258		(4)				280,000	11/21/2024
100153204		FORT WORTH	TX		05/30/2024	6.875	212,275						306,000	03/20/2024
100030223		RANDALLSTOWN	MD		12/20/2018	3.250	212,279						530,000	09/30/2018
100170338		DOWNINGTOWN	PA		10/08/2024	7.275	212,292						280,000	07/31/2024
100176573		CLARKSVILLE	TN		11/15/2024	6.875	212,301						284,000	09/25/2024
100045243		ATLANTA	GA		11/25/2020	4.000	212,303						408,500	08/31/2020
100048137		CHICAGO	IL		11/20/2020	4.250	212,310						294,500	07/31/2020
100141647		CYPRESS	TX		01/30/2024	6.999	212,333						385,000	01/03/2024
100103272		WILMINGTON	DE		04/27/2023	8.875	212,337						325,000	04/12/2023
100157931		JACKSONVILLE	FL		07/09/2024	6.125	212,338						318,000	04/16/2024
100154557		CALEXICO	CA		06/14/2024	8.999	212,357						295,000	05/16/2024
100032148		OAKLAND	CA		03/29/2019	3.000	212,358						696,000	05/20/2024
100014895		STILLMAN VALLEY	IL		11/21/2017	3.500	212,361						308,000	07/18/2017
100099943		VIRGINIA BEACH	VA		03/28/2023	7.750	212,363						315,000	03/02/2023
3340083262		AUBURN	CA		09/10/2024	9.006	212,374						1,040,000	08/21/2024
100176876		INVERNESS	FL		11/15/2024	8.625	212,377		(50)				276,000	08/30/2024
100186556		PENSACOLA	FL		12/30/2024	4.990	212,380		3				265,000	10/22/2024
100079932		ORMOND BEACH	FL		04/25/2022	4.125	212,386						324,000	01/18/2022
100147278		PORT REPUBLIC	NJ		03/28/2024	7.390	212,390						295,000	02/20/2024
100154501		SAINT PETERSBURG	FL		06/14/2024	7.875	212,394						300,000	05/24/2024
100068448		MOUNT DORA	FL		08/25/2021	4.000	212,396						275,000	07/02/2021
100055231		LANCASTER	CA		03/23/2021	8.375	212,408						265,000	12/31/2020
100153426		CHICAGO	IL		05/30/2024	7.760	212,410						260,000	04/29/2024
100078640		WHITE PLAINS	NY		02/02/2022	5.575	212,415						265,000	01/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141087		BURLINGTON	NJ		01/30/2024	7.600	212,417		32				295,000	12/27/2023
100131900		WILLIMANTIC	CT		10/06/2023	9.250	212,424						293,000	09/20/2023
100185735		MYRTLE BEACH	SC		12/23/2024	6.990	212,425		1				287,000	11/04/2024
100150629		ARLINGTON	TX		05/03/2024	6.624	212,427						315,000	01/26/2024
100181893		EDMOND	OK		12/12/2024	5.500	212,428		20				353,000	10/25/2024
100088390		FORT MITCHELL	AL		01/06/2023	8.375	212,429						285,000	10/27/2022
100065027		MODESTO	CA		07/14/2021	3.990	212,436						315,000	04/14/2021
100152630		N MYRTLE BEACH	SC		05/17/2024	7.490	212,438						285,000	03/14/2024
100076466		YUCCA VALLEY	CA		12/21/2021	4.375	212,440						305,000	11/23/2021
100140076		OCALA	FL		01/09/2024	7.000	212,443						286,000	11/10/2023
100136767		ATLANTA	GA		11/27/2023	8.580	212,450						280,000	10/23/2023
3340083087		SUFFERN	NY		09/26/2024	9.125	212,454						806,000	08/03/2024
100171733		FALLING WATERS	WV		10/17/2024	7.625	212,456						273,000	09/06/2024
100071595		CLOVIS	CA		10/14/2021	3.625	212,463						280,000	06/12/2021
100150744		CANTON	GA		05/06/2024	7.625	212,465						309,000	03/15/2024
100148794		SAN MARCOS	TX		04/17/2024	5.500	212,477						320,000	10/05/2023
100139515		SAN ANTONIO	TX		12/28/2023	8.750	212,483						285,000	10/30/2023
100162075		PAHOA	HI		07/31/2024	7.625	212,485						365,000	05/28/2024
100158038		ROCKFORD	IL		07/09/2024	7.375	212,488						285,000	04/26/2024
100110549		SAINT AUGUSTINE	FL		06/30/2023	6.250	212,499						344,800	04/26/2023
100133480		KIRBYVILLE	TX		10/19/2023	7.875	212,500						382,000	08/07/2023
100153174		GARNER	NC		05/30/2024	6.500	212,511						315,000	03/11/2024
100173762		LAFAYETTE	LA		10/30/2024	7.250	212,520						260,000	08/29/2024
100017213		VIRGINIA BEACH	VA		04/26/2018	4.875	212,528						250,000	12/31/2017
100147972		BROWNSBURG	IN		04/08/2024	6.990	212,529						473,000	02/16/2024
100043739		SAYREVILLE	NJ		08/13/2020	5.500	212,532						247,475	12/17/2019
100060209		MINNEAPOLIS	MN		06/25/2021	3.990	212,538						425,000	03/30/2021
100089996		DETROIT	MI		01/13/2023	11.125	212,544						310,000	11/18/2022
100131579		WILDWOOD CREST	NJ		10/05/2023	8.875	212,544						284,000	08/29/2023
100150720		YUKON	OK		05/06/2024	7.125	212,552						300,000	02/23/2024
100109595		NORFOLK	VA		06/14/2023	9.875	212,553						244,000	05/08/2023
100117373		FORT WORTH	TX		07/20/2023	4.375	212,567						360,000	03/01/2024
100113405		AVENTURA	FL		06/29/2023	3.990	212,570						435,000	05/16/2022
100100130		MIAMI	FL		03/28/2023	7.625	212,577						430,000	03/06/2023
100140620		HORACE	ND		01/19/2024	7.990	212,579						290,000	12/01/2023
100088258		BALTIMORE	MD		10/17/2022	6.868	212,581						305,000	09/16/2022
100060134		DENVER	CO		06/25/2021	3.750	212,585						420,000	04/20/2021
100149553		TEWKSBURY	MA		04/26/2024	7.990	212,587						525,000	03/22/2024
100175940		NAPLES	FL		11/14/2024	5.990	212,589		29				290,000	09/10/2024
100140121		OKLAHOMA CITY	OK		01/09/2024	5.990	212,590						296,000	11/15/2023
100171145		ARLINGTON	TX		11/22/2024	8.875	212,606		(19)				230,000	10/11/2024
100087209		AVONDALE	AZ		10/25/2022	5.990	212,610						435,000	05/27/2022
100112977		PERTH AMBOY	NJ		06/29/2023	5.500	212,611						315,000	05/16/2022
100129753		WIMAUMA	FL		09/27/2023	8.999	212,612						300,000	09/01/2023
100026314		NEW CASTLE	DE		09/20/2018	4.625	212,618						245,100	04/30/2018
100086719		LITHIA	FL		09/30/2022	8.250	212,619						282,500	08/30/2022
100140511		HORACE	ND		01/19/2024	7.990	212,630						307,500	12/01/2023
100180433		SAN MARCOS	TX		11/25/2024	6.125	212,633						350,000	09/30/2024
100100353		PHILADELPHIA	PA		04/27/2023	5.625	212,636						291,750	03/03/2022
100000627		ORANGE BEACH	AL		09/27/2016	6.000	212,638						155,000	08/26/2016
3310059337		BIRMINGHAM	AL		10/31/2023	9.121	212,646						1,325,000	08/15/2023
3310082694		DOWNEY	CA		09/26/2024	8.428	212,652						1,135,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165115		UNITED KINGDOM	GBR		08/27/2024	5.990	212,654					(12,621)	310,000	08/06/2024
100024950		PALMDALE	CA		09/20/2018	4.250	212,657						236,550	04/30/2018
100091683		DALLAS	TX		03/24/2023	9.875	212,658						320,000	02/03/2023
100175785		LIBERTY	NY		11/12/2024	7.200	212,670		477				320,000	10/08/2024
100174697		DAYTON	MN		10/31/2024	10.000	212,683						318,000	03/06/2024
100171940		COLUMBUS	OH		10/17/2024	6.500	212,685						282,000	08/26/2024
100162489		TEQUESTA	FL		08/07/2024	7.750	212,700						395,000	06/06/2024
100175388		VISALIA	CA		11/05/2024	6.625	212,713						282,000	09/18/2024
100079197		BREWSTER	NY		02/24/2022	3.875	212,730						330,000	12/31/2021
3340076456		MILLVILLE	NJ		06/04/2024	9.653	212,732						1,028,000	05/06/2024
100163993		MIAMI	FL		08/21/2024	8.875	212,732						303,000	07/05/2024
100182325		HAVRE DE GRACE	MD		12/12/2024	5.750	212,733		13				400,000	10/16/2024
100026348		NEW CITY	NY		09/20/2018	4.000	212,741						384,750	04/30/2018
100054391		LAS VEGAS	NV		03/23/2021	3.750	212,744						270,000	12/31/2020
100169186		ARLINGTON	TN		09/27/2024	7.125	212,755						410,000	08/16/2024
100165600		HOUSTON	TX		10/04/2024	7.000	212,758						267,000	08/30/2024
100116543		KEYPORT	NJ		07/20/2023	4.750	212,760						370,000	03/01/2024
100178298		CAPITOL HEIGHTS	MD		11/19/2024	6.625	212,762		12				330,000	10/31/2024
100090275		OCALA	FL		01/13/2023	8.500	212,776						362,900	11/23/2022
100031388		LINCOLN	CA		03/29/2019	2.000	212,782						345,000	12/08/2018
100132636		PALM BAY	FL		11/03/2023	9.875	212,786						263,000	08/03/2023
100179883		MORRISVILLE	PA		11/25/2024	6.499	212,786		3				285,000	10/16/2024
100176540		SELLERSVILLE	PA		11/15/2024	6.624	212,805		(9)				315,000	09/25/2024
100172228		MONTGOMERY	TX		10/17/2024	7.750	212,806						310,000	09/26/2024
100054196		LAVEEN	AZ		03/23/2021	5.250	212,809						520,000	01/05/2021
100110559		FORT WORTH	TX		06/30/2023	5.750	212,811						345,000	04/28/2023
100034059		CORK	IRL		06/21/2019	4.500	212,813					(14,065)	135,135	11/30/2018
100055346		WEST CHESTER	PA		03/23/2021	3.750	212,829						550,000	01/02/2021
100171265		WILMINGTON	DE		10/16/2024	8.250	212,836						250,000	08/21/2024
100184950		GALT	CA		12/17/2024	8.500	212,836		(16)				874,588	10/30/2024
100165204		LELYSTAD	NLD		08/28/2024	5.800	212,836					(15,515)	274,000	07/25/2024
100081834		CYPRESS	CA		03/30/2022	4.887	212,849						1,000,000	03/09/2022
100175011		HAGERSTOWN	MD		10/31/2024	9.625	212,850						295,000	05/28/2024
3320044822		VERNON TOWNSHIP	NJ		02/13/2023	9.402	212,850						774,000	11/25/2022
100128086		MOUNT JULIET	TN		09/08/2023	5.875	212,852						542,500	06/17/2022
100139040		PORT ORCHARD	WA		12/22/2023	9.250	212,862						410,000	10/25/2023
100155982		REDDING	CA		06/18/2024	8.750	212,874						357,000	04/26/2024
100181881		TAMPA	FL		12/12/2024	5.875	212,879		13				315,000	09/17/2024
100155981		REDDING	CA		06/18/2024	8.750	212,879						357,000	04/26/2024
100150589		CENTRE HALL	PA		05/03/2024	7.125	212,881						288,000	01/31/2024
100133937		CINCINNATI	OH		10/25/2023	8.990	212,886						260,000	09/29/2023
100014125		MIAMI	FL		05/25/2017	4.625	212,888						311,000	01/31/2017
100165412		FAYETTEVILLE	AR		08/29/2024	7.625	212,908						281,000	06/14/2024
100136276		PLANTATION	FL		11/20/2023	7.625	212,908						290,000	09/29/2023
100121076		NETHERLANDS	NLD		08/28/2023	5.300	212,909					(14,000)	283,738	12/01/2023
100119020		MILWAUKEE	WI		07/27/2023	8.875	212,909						275,000	06/23/2023
100172354		BUCKEYE	AZ		10/23/2024	6.875	212,913						290,000	08/29/2024
100126344		HOLLYWOOD	FL		08/30/2023	7.600	212,922						382,500	07/24/2023
100154529		RANCHO CUCAMONGA	CA		06/14/2024	7.250	212,938						768,000	05/15/2024
100091363		MAGNOLIA	TX		02/22/2023	5.499	212,957						295,500	12/28/2022
100131737		ANTIOCH	TN		10/06/2023	7.125	212,957						340,000	09/21/2022
100119551		ZIMMERMAN	MN		07/28/2023	7.375	212,959						290,000	06/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175217		PINGREE GROVE	IL		11/05/2024	7.125	212,962						270,000	09/17/2024
100053683		LA GRANGE	IL		03/23/2021	4.500	212,981						230,000	01/04/2021
100087060		PLANO	TX		11/04/2022	6.875	212,990						385,000	09/15/2022
100011654		BELLEVILLE	NJ		03/08/2017	3.500	213,003						300,000	11/30/2016
100148721		ROCKPORT	TX		04/17/2024	6.990	213,008						285,000	11/01/2023
100171916		WEST DES MOINES	IA		10/17/2024	6.990	213,009						278,000	08/23/2024
100167141		LEANDER	TX		09/13/2024	7.625	213,016						295,000	07/11/2024
100137219		FRANKLINTON	NC		11/28/2023	9.990	213,018						248,000	10/23/2023
100161529		BRYAN	TX		07/30/2024	7.250	213,019						335,000	05/23/2024
100100914		SPRING	TX		04/28/2023	7.875	213,034						350,000	01/26/2022
100149132		PLEASANTON	TX		04/22/2024	6.999	213,035						291,000	03/28/2024
100138796		WAYNESBORO	PA		12/21/2023	7.875	213,047						279,900	10/20/2023
100065054		RICHARDSON	TX		07/14/2021	3.750	213,047						315,000	05/06/2021
100141641		OCALA	FL		01/30/2024	7.999	213,061						260,574	12/29/2023
100148108		PLACERVILLE	CA		04/10/2024	6.990	213,073						450,000	02/16/2024
100179746		FULSHEAR	TX		11/21/2024	5.750	213,076		27				301,000	09/30/2024
100109990		WESTVILLE	NJ		06/22/2023	8.090	213,077		2,105				275,000	05/10/2023
100136253		RICHMOND	TX		11/20/2023	7.625	213,078						300,000	09/29/2023
100164119		ATLANTA	GA		08/21/2024	7.750	213,080						290,000	07/29/2024
100028516		SANTA MARIA	CA		10/26/2018	4.000	213,081						247,000	06/01/2018
100148378		LOCKHART	TX		04/12/2024	5.500	213,083						322,000	02/12/2024
100115491		LAKE SAINT LOUIS	MO		07/17/2023	6.999	213,084						270,000	06/21/2023
100070444		FREDERICK	MD		09/23/2021	3.625	213,097						307,000	08/10/2021
100065467		DENVER	CO		07/28/2021	3.625	213,097						660,000	06/04/2021
100136351		CHARLOTTE	NC		11/20/2023	7.875	213,097						290,000	09/21/2023
100180246		HOUSTON	TX		11/25/2024	6.125	213,098						321,000	09/06/2024
100165705		FERNANDINA BEACH	FL		08/29/2024	7.750	213,098						300,000	06/28/2024
100159504		BAKERSFIELD	CA		07/15/2024	8.125	213,111						278,000	05/28/2024
100171797		MYRTLE BEACH	SC		10/17/2024	5.375	213,118						380,000	09/10/2024
3410000645		FLANDERS	NJ		12/23/2024	8.686	213,121						1,890,000	11/20/2024
100067558		PRESCOTT	AZ		09/23/2021	4.250	213,125						300,000	06/17/2021
3340082668		SOUTH AMBOY	NJ		08/26/2024	9.123	213,125						970,000	07/30/2024
3340084172		MIDLAND	NC		10/23/2024	9.025	213,127						1,380,000	09/13/2024
100169808		WASCO	CA		09/30/2024	7.990	213,128						270,000	07/19/2024
100012807		FRUITLAND PARK	FL		05/25/2017	3.875	213,128						255,000	01/31/2017
100149516		STOCKTON	CA		04/26/2024	9.250	213,132						280,000	03/25/2024
100181284		SARASOTA	FL		12/06/2024	7.999	213,132		(18)				290,000	11/14/2024
3340080732		HIGH POINT	NC		08/19/2024	9.473	213,143						812,000	07/15/2024
100165433		OCALA	FL		08/29/2024	6.500	213,149						285,000	06/21/2024
100165996		BEACH PARK	IL		09/06/2024	6.750	213,150						355,000	08/19/2024
100067491		PUNTA GORDA	FL		09/23/2021	4.375	213,151						290,000	07/06/2021
100026181		MODESTO	CA		09/20/2018	4.750	213,153						289,750	04/30/2018
100155127		ATLANTA	GA		07/19/2024	7.500	213,154						269,000	04/21/2023
100086526		HARDEEVILLE	SC		09/30/2022	7.875	213,179						305,000	08/29/2022
100039324		DUBLIN	IRL		09/27/2019	4.660	213,180					(13,969)	596,314	11/30/2018
100143546		HOMEWOOD	IL		02/21/2024	7.850	213,183						280,000	01/18/2024
100081460		FULSHEAR	TX		03/18/2022	3.500	213,184						310,000	01/12/2022
3340064102		BURLINGTON	NJ		02/26/2024	9.425	213,189						900,000	09/28/2023
100115012		LAS VEGAS	NV		07/14/2023	6.125	213,191						355,000	04/13/2023
100102085		FRANKLIN PARK	IL		04/14/2023	8.499	213,195						275,000	02/28/2023
100156112		CHICAGO	IL		06/18/2024	8.250	213,197						292,000	04/29/2024
100013592		PALMDALE	CA		05/25/2017	4.625	213,204						505,000	03/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
323090721		BIRMINGHAM	AL		04/24/2024	9.500	213,205						698,000	03/08/2024
100148367		FORT WORTH	TX		04/12/2024	5.500	213,209						304,000	02/09/2024
100029293		BAKERSFIELD	CA		10/26/2018	4.625	213,226						290,000	11/04/2020
100148399		PRINCETON	TX		04/12/2024	7.500	213,227						280,000	02/23/2024
100139938		SEVIERVILLE	TN		01/09/2024	7.875	213,232						457,000	11/28/2023
100055257		MIAMI	FL		03/23/2021	4.500	213,232						355,000	01/05/2021
100027853		GLEN BURNIE	MD		10/26/2018	4.250	213,243						247,000	06/01/2018
100175491		MESA	AZ		12/23/2024	7.375	213,252		(2)				384,000	05/11/2024
100076741		BULLHEAD CITY	AZ		12/30/2021	6.875	213,254						372,000	12/02/2021
100011362		AVENTURA	FL		12/23/2016	6.875	213,263						450,000	08/11/2016
100154532		LAWTON	OK		06/14/2024	6.750	213,288						297,000	05/24/2024
100153197		LILLINGTON	NC		05/30/2024	7.500	213,297						282,000	03/25/2024
100054306		PIKESVILLE	MD		03/23/2021	4.125	213,302						285,000	12/31/2020
100101769		CHICAGO	IL		03/31/2023	8.159	213,311						300,000	03/16/2023
100091188		DENTON	TX		01/31/2023	9.499	213,313						322,000	11/30/2022
100152393		BAKERSFIELD	CA		05/17/2024	7.490	213,315						345,000	04/01/2024
100128179		MCKINNEY	TX		09/18/2023	6.000	213,316						326,000	07/20/2023
100176871		DELTONA	FL		11/15/2024	7.750	213,327						360,000	08/23/2024
100134710		TAMPA	FL		10/30/2023	8.000	213,331						312,000	09/21/2023
100054840		SPRING	TX		03/23/2021	4.875	213,341						341,000	12/31/2020
100176598		TARZANA	CA		11/15/2024	7.124	213,347		(25)				335,000	09/13/2024
100100719		VISALIA	CA		04/28/2023	5.375	213,353						300,000	10/29/2021
100153748		ROTTERDAM	NLD		05/30/2024	5.950	213,354					(9,722)	257,500	06/30/2024
100179950		BAINBRIDGE	GA		11/25/2024	5.625	213,357		38				275,000	09/20/2024
100153607		WEST SENECA	NY		05/31/2024	8.250	213,360						275,000	04/30/2024
100145633		UNITED KINGDOM	GBR		03/12/2024	9.500	213,365		8,229			(4,630)	215,986	11/13/2019
100087451		ROELAND PARK	KS		10/25/2022	5.125	213,368						350,000	03/15/2022
100151750		CLEARLAKE	CA		05/10/2024	7.625	213,371						260,000	04/11/2024
3340078390		NORTH PORT	FL		07/29/2024	9.208	213,372						798,000	06/10/2024
100174758		GRANDVILLE	MI		10/31/2024	10.875	213,372						308,000	03/11/2024
100161771		TRENTON	NJ		07/31/2024	7.740	213,374		1,526				275,000	06/24/2024
100154624		EUSTIS	FL		06/14/2024	8.999	213,377						296,000	05/23/2024
100064976		HAZLET	NJ		07/14/2021	4.375	213,384						381,500	05/21/2021
100148231		ATLANTA	GA		04/12/2024	7.124	213,386						300,000	03/01/2024
100145635		UNITED KINGDOM	GBR		03/12/2024	9.500	213,386		8,228			(4,630)	215,986	11/13/2019
100137058		SOUTH ELGIN	IL		11/28/2023	5.875	213,391						340,000	10/06/2023
100156280		LINDSAY	CA		07/25/2024	7.750	213,393						288,000	07/01/2024
100154652		BOSSIER CITY	LA		07/19/2024	8.000	213,397						323,000	03/01/2024
100115361		HARDEEVILLE	SC		07/17/2023	8.125	213,399						280,000	06/05/2023
100100159		BUCKEYE	AZ		03/17/2023	8.375	213,402						401,000	03/01/2023
100109054		HEMET	CA		06/05/2023	7.875	213,408						390,000	04/19/2023
100065140		RIVERSIDE	CA		07/14/2021	3.625	213,413						320,000	05/14/2021
100114632		ORLANDO	FL		06/29/2023	7.250	213,416		19				290,000	05/26/2023
100055866		GRAND JUNCTION	CO		03/26/2021	3.125	213,417						315,000	01/06/2021
100044827		BROOKLYN	NY		11/19/2020	4.040	213,420						760,000	04/10/2020
100136293		CARTERSVILLE	GA		11/20/2023	7.875	213,425						280,000	09/12/2023
100132708		PALM COAST	FL		11/03/2023	8.625	213,434						281,000	08/16/2023
100153314		SEGUIN	TX		05/30/2024	7.625	213,443						282,000	03/12/2024
100054814		MIDDLE RIVER	MD		03/23/2021	4.250	213,456						218,000	01/02/2021
100031610		PERRIS	CA		03/29/2019	3.125	213,457						349,900	12/08/2018
100135484		HENDERSON	NV		11/13/2023	5.750	213,457						336,000	09/01/2023
100175621		BOSSIER CITY	LA		11/12/2024	6.375	213,457		13				350,000	10/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180385		CUB RUN	KY		11/25/2024	6.990	213,459						281,500	10/07/2024
100102878		ROWLETT	TX		06/22/2023	7.375	213,460						290,000	09/01/2022
100178499		PORT RICHEY	FL		11/21/2024	7.499	213,460						273,000	10/01/2024
100060303		PROVO	UT		06/25/2021	4.125	213,460						365,000	03/31/2021
100031627		NORWALK	CA		03/29/2019	3.000	213,462						425,000	12/09/2018
100161802		TUNNEL HILL	GA		07/31/2024	6.930	213,482						306,000	06/13/2024
100013744		RIALTO	CA		05/25/2017	4.250	213,489						320,000	01/31/2017
100048687		CORAL SPRINGS	FL		11/20/2020	3.875	213,497						199,500	07/31/2020
100176844		NORTH LAS VEGAS	NV		11/15/2024	6.875	213,501						430,000	09/26/2024
100100599		ODENVILLE	AL		04/27/2023	7.375	213,501						290,000	03/02/2023
100141659		LUDLOW	MA		01/30/2024	9.625	213,507						279,000	01/04/2024
100136297		ANGIER	NC		11/20/2023	7.500	213,517						333,000	09/27/2023
100152552		DURHAM	NC		05/17/2024	7.125	213,520						288,000	03/28/2024
100157702		SAN BERNARDINO	CA		06/28/2024	7.625	213,523						390,000	05/15/2024
100163066		ATHENS	TX		08/13/2024	7.625	213,524						330,000	05/30/2024
100120114		DAPHNE	AL		08/11/2023	5.750	213,528						305,000	06/23/2023
100146841		VASSAR	MI		03/21/2024	9.125	213,528						260,000	02/23/2024
100139886		SARASOTA	FL		01/09/2024	8.125	213,536						315,000	10/13/2023
100147397		MERRITT ISLAND	FL		05/08/2024	7.250	213,540						360,000	04/04/2024
100057732		HERRIMAN	UT		06/30/2021	3.625	213,545						305,000	05/01/2021
100137850		HAMPTON	VA		12/08/2023	8.125	213,556						315,000	10/31/2023
100046133		PORTLAND	OR		11/25/2020	4.500	213,557						950,000	08/31/2020
100153445		HIGHLAND	IN		05/30/2024	7.990	213,558						303,000	04/26/2024
3310065328		JERSEY CITY	NJ		01/09/2024	8.141	213,558						1,530,000	11/16/2023
100148982		SOUTH JORDAN	UT		04/17/2024	9.000	213,559						867,000	01/18/2024
100030130		HIGHLAND	CA		12/20/2018	4.875	213,560						515,000	08/12/2022
100138108		ORLANDO	FL		12/14/2023	8.000	213,561						545,000	11/03/2023
100133956		PHILADELPHIA	PA		10/25/2023	8.082	213,563						322,000	09/08/2023
100128167		MYRTLE BEACH	SC		09/18/2023	6.125	213,567						331,000	07/28/2023
100091203		PALM BAY	FL		01/31/2023	8.499	213,569						355,000	12/05/2022
100166380		HOUSTON	TX		10/24/2024	7.500	213,579						320,000	09/16/2024
100138806		HEPHZIBAH	GA		12/21/2023	7.500	213,581						282,000	10/31/2023
100185665		UNITED KINGDOM	GBR		12/20/2024	5.690	213,587					(937)	290,000	11/28/2024
100101969		HOUSTON	TX		04/14/2023	9.999	213,587						237,000	02/23/2023
100184585		LAKE FOREST	CA		12/17/2024	8.250	213,590		(7)				1,063,000	10/28/2024
100168361		OCALA	FL		09/25/2024	6.375	213,590						286,000	07/26/2024
100148212		PHOENIX	AZ		04/12/2024	6.624	213,597						295,000	03/01/2024
100185559		AIKEN	SC		12/20/2024	6.500	213,610		1				286,000	10/10/2024
100169999		INVERNESS	FL		11/08/2024	7.125	213,612		(26)				275,000	09/19/2024
100085129		BERGEN OP ZOOM	NLD		07/27/2022	4.200	213,613					(14,046)	259,241	12/01/2023
100084245		GORINCHEM	NLD		06/30/2022	3.550	213,613					(14,046)	259,387	12/01/2023
100150262		WEERT	NLD		04/29/2024	6.000	213,613					(7,486)	257,813	06/30/2024
100081963		ROTTERDAM	NLD		03/30/2022	3.400	213,613					(14,046)	275,000	12/01/2023
100071425		TILBURG	NLD		09/30/2021	3.650	213,613					(14,046)	265,633	12/01/2023
100083312		S-HERTOGENBOSCH	NLD		05/27/2022	3.600	213,613					(14,046)	275,000	12/01/2023
100081929		MAASTRICHT	NLD		03/30/2022	3.350	213,613					(14,046)	257,813	06/30/2024
100111548		BOWIE	MD		06/29/2023	3.750	213,614						630,000	06/05/2022
100131857		MENIFEE	CA		10/06/2023	7.499	213,616						307,000	09/18/2023
100148403		FREEPORT	FL		04/12/2024	5.500	213,620						300,000	02/15/2024
100147968		PENDERGRASS	GA		04/08/2024	5.990	213,627						295,000	02/06/2024
100163402		BAKERSFIELD	CA		09/27/2024	8.750	213,637						260,000	09/04/2024
100044660		MILPITAS	CA		11/19/2020	2.000	213,667						660,000	02/11/2005

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100044004		LOS ANGELES	CA		08/19/2020	5.125	213,673						446,500	12/04/2019
100067660		COLUMBUS	OH		09/23/2021	4.125	213,686						470,000	07/22/2021
100136346		SAINT AUGUSTINE	FL		11/20/2023	5.990	213,689						323,000	09/14/2023
100148455		PENDERGRASS	GA		04/12/2024	5.375	213,693						305,000	02/15/2024
100128397		SURFSIDE BEACH	TX		09/15/2023	7.750	213,695						280,000	06/23/2023
100115066		PRINCETON	TX		07/14/2023	6.625	213,697						365,000	05/26/2023
100179695		MCKINNEY	TX		11/21/2024	5.750	213,704		19				321,000	09/26/2024
100150747		FORT WORTH	TX		05/06/2024	6.990	213,706						285,000	03/15/2024
100081193		PHOENIX	AZ		03/18/2022	4.375	213,707						289,000	01/24/2022
100171829		COLLEGE STATION	TX		10/17/2024	6.990	213,707						292,000	08/23/2024
100138795		NEWPORT	NC		12/21/2023	8.125	213,712						280,000	10/13/2023
100139182		NORTH FORT MYERS	FL		12/28/2023	8.625	213,727						310,000	11/29/2023
100128742		BRYSON CITY	NC		09/21/2023	8.499	213,727						334,000	08/21/2023
100173738		BOYNTON BEACH	FL		10/30/2024	6.500	213,737						350,000	09/11/2024
100048523		BANNING	CA		11/20/2020	4.875	213,748						257,450	07/31/2020
100149350		MAGNOLIA	TX		04/24/2024	7.125	213,757						285,000	02/27/2024
100065284		APEX	NC		07/28/2021	3.875	213,758						315,000	05/25/2021
100126393		BATON ROUGE	LA		08/30/2023	7.611	213,760						302,500	07/18/2023
100131784		SPLENDORA	TX		10/06/2023	7.250	213,779						276,000	09/22/2023
100167566		TAMPA	FL		09/19/2024	7.125	213,787						345,000	08/28/2024
100176533		LAS VEGAS	NV		11/15/2024	7.500	213,788		(17)				277,000	09/24/2024
100065609		HILLSBORO	OR		07/28/2021	4.000	213,796						423,000	06/04/2021
100131709		DECATUR	GA		10/06/2023	7.375	213,813						335,000	10/18/2022
100013564		COLTON	CA		05/25/2017	4.000	213,818						325,000	01/31/2017
100156888		TUNNEL HILL	GA		06/27/2024	7.200	213,823						308,000	05/10/2024
100043134		GLASTONBURY	CT		05/28/2020	5.590	213,829						340,000	03/30/2020
3310073798		OAKLAND	CA		04/19/2024	7.940	213,840						1,500,000	03/21/2024
3310087745		SAN CLEMENTE	CA		10/23/2024	8.295	213,840						1,260,000	10/08/2024
3310091461		BROOKLYN	NY		12/05/2024	8.428	213,840						1,300,000	11/19/2024
3340090655		SEMINOLE	FL		12/30/2024	8.796	213,840						1,170,000	11/14/2024
100141062		CONROE	TX		02/20/2024	7.375	213,845						310,000	01/24/2024
100135298		NEW PORT RICHEY	FL		11/13/2023	7.375	213,849						565,000	10/04/2023
100180873		UNITED KINGDOM	GBR		11/27/2024	6.590	213,850					(2,733)	225,000	10/29/2024
100180876		UNITED KINGDOM	GBR		11/27/2024	6.590	213,850					(2,733)	225,000	10/29/2024
100153323		CONWAY	SC		05/30/2024	5.990	213,857						308,000	03/27/2024
100168831		UNITED KINGDOM	GBR		09/26/2024	5.890	213,866					(15,325)	225,000	09/13/2024
100173543		UNITED KINGDOM	GBR		10/29/2024	5.890	213,866					(8,321)	225,000	09/26/2024
100137078		VASS	NC		11/28/2023	7.625	213,868						287,900	10/12/2023
100082755		SPIJKENISSE	NLD		04/27/2022	3.500	213,872					(14,063)	261,926	12/01/2023
100085081		CASTRICUM	NLD		07/27/2022	4.450	213,872					(14,063)	295,000	12/01/2023
100147320		LEEUWARDEN	NLD		03/27/2024	5.800	213,872					(9,685)	295,000	02/23/2024
100149658		LONGS	SC		04/26/2024	6.125	213,882						307,000	03/28/2024
100173854		WINTERVILLE	NC		10/31/2024	7.500	213,889						257,000	08/15/2024
100165070		ALICE	TX		08/28/2024	8.875	213,892						246,000	07/16/2024
100152470		GLENDALE	AZ		05/16/2024	10.875	213,895						410,000	01/31/2024
100144134		GREENVILLE	NC		03/07/2024	5.990	213,897						271,000	12/28/2023
100158100		OMAHA	NE		07/09/2024	7.625	213,903						280,000	05/03/2024
100055033		ROCKWALL	TX		03/23/2021	6.375	213,904						420,000	01/05/2021
100149046		CLEVELAND	GA		04/19/2024	7.875	213,906						279,000	02/27/2024
100178141		SHELTON	WA		11/19/2024	10.275	213,918		(48)				740,000	08/30/2024
100065511		WASHINGTON	DC		07/28/2021	3.625	213,928						450,000	04/26/2021
100080774		ORLANDO	FL		03/15/2022	6.387	213,928						240,000	03/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100116236		ROYAL PALM BEACH	FL		07/20/2023	4.490	213,938						380,000	03/01/2024
100136223		HEDGESVILLE	WV		11/20/2023	8.125	213,953						290,000	10/19/2023
100119698		CHICAGO	IL		08/08/2023	8.066	213,953						300,000	07/05/2023
100055611		WEST COVINA	CA		03/23/2021	5.000	213,954						600,000	12/31/2020
100146641		GOODLETTSVILLE	TN		03/20/2024	8.375	213,956						320,000	02/20/2024
100153171		WINTER HAVEN	FL		05/30/2024	7.625	213,957						283,000	03/28/2024
100169841		HOUSTON	TX		09/30/2024	6.990	213,959						265,000	04/22/2024
100065156		CLERMONT	FL		07/14/2021	3.625	213,963						335,000	05/21/2021
100128299		LAKE OZARK	MO		09/14/2023	7.999	213,968						267,000	08/02/2023
100161482		FORT WORTH	TX		07/30/2024	7.000	213,968						310,000	05/07/2024
100110523		WAKE FOREST	NC		06/30/2023	6.250	213,970						318,000	04/25/2023
100090154		RIVERDALE	MD		01/13/2023	10.000	213,981						290,000	11/14/2022
100159326		SAINT AUGUSTINE	FL		07/15/2024	5.990	213,987						295,000	04/25/2024
100026259		KEYES	CA		09/20/2018	4.625	213,990						275,500	04/30/2018
100020375		LOMPOC	CA		07/27/2018	5.750	213,991						307,000	07/27/2018
100139752		UNITED KINGDOM	GBR		12/18/2023	6.690	214,001					(3,807)	280,000	09/04/2023
100100536		BLAKESLEE	PA		04/27/2023	8.875	214,004						312,000	03/23/2023
100068051		SAN DIEGO	CA		09/23/2021	3.374	214,010						653,000	09/02/2021
100065319		WOODSTOCK	GA		07/28/2021	4.250	214,027						277,000	05/21/2021
100164235		ATLANTA	GA		08/21/2024	9.499	214,027						249,000	07/30/2024
100012625		CLEARWATER	FL		05/25/2017	4.500	214,039						230,000	01/31/2017
100013711		HYATTSVILLE	MD		05/25/2017	4.625	214,039						275,000	01/31/2017
100149828		ROCKPORT	TX		04/29/2024	7.999	214,042						335,000	04/11/2024
100030188		LIVINGSTON	CA		12/20/2018	5.125	214,043						384,900	09/30/2018
100130168		SCHILLER PARK	IL		11/15/2023	9.000	214,063						290,000	09/28/2023
100176907		BOYNTON BEACH	FL		11/15/2024	7.500	214,064						332,000	08/21/2024
100181915		BROKEN ARROW	OK		12/12/2024	6.500	214,064		9				275,000	09/24/2024
100158468		DEARBORN HEIGHTS	MI		07/10/2024	8.000	214,069						270,000	04/17/2024
100076035		SEVIERVILLE	TN		01/07/2022	4.375	214,071						275,000	10/26/2021
100060060		QUEEN CREEK	AZ		06/25/2021	4.125	214,077						315,000	04/08/2021
100108190		OVERLAND PARK	KS		05/24/2023	8.125	214,077						280,000	04/13/2023
100085122		WEERT	NLD		07/27/2022	4.450	214,079					(14,076)	315,000	12/01/2023
100102997		RIO RICO	AZ		06/22/2023	9.375	214,091						289,000	02/10/2023
100160929		JOHNSTOWN	NY		07/24/2024	7.624	214,091						295,000	06/12/2024
100150178		INDIAN TRAIL	NC		04/30/2024	7.750	214,102						495,000	03/28/2024
100068061		GREENWOOD VILLAGE	CO		09/23/2021	3.500	214,114						465,000	08/19/2021
100185410		BOISE	ID		12/20/2024	6.500	214,119		9				269,000	10/22/2024
100133804		WATERBURY	CT		10/20/2023	8.625	214,129						320,000	09/27/2023
100144212		SILOAM SPRINGS	AR		03/07/2024	5.990	214,132						295,000	01/16/2024
100169154		CHICAGO	IL		09/27/2024	8.125	214,143						275,000	08/14/2024
100071621		RENO	NV		10/14/2021	4.125	214,143						425,000	06/09/2021
100180153		KISSIMMEE	FL		11/25/2024	8.499	214,145						245,000	09/12/2024
100081045		MERIDIAN	ID		03/18/2022	3.250	214,149						395,300	01/16/2022
100151793		KISSIMMEE	FL		05/10/2024	6.875	214,150						292,000	04/18/2024
100065188		LUBBOCK	TX		07/14/2021	3.625	214,153						306,000	05/25/2021
100100682		CHICAGO	IL		04/28/2023	5.875	214,157						275,000	08/31/2021
100150628		CHESAPEAKE	VA		05/03/2024	6.500	214,158						385,000	01/31/2024
100049616		MIAMI	FL		11/20/2020	4.500	214,163						232,750	07/31/2020
100138949		MIRAMAR	FL		12/21/2023	3.625	214,165						420,000	05/14/2022
100135753		WADDELL	AZ		11/10/2023	5.875	214,167						417,000	09/22/2023
100174468		SANTA CLARITA	CA		10/31/2024	8.250	214,167						987,000	09/04/2024
100114577		AURORA	IL		06/29/2023	8.999	214,188						350,000	05/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117371		MELISSA	TX		07/20/2023	3.875	214,191						370,000	03/01/2024
100175898		CONROE	TX		11/14/2024	6.875	214,199						270,000	09/27/2024
100026555		STERLING	VA		09/26/2018	3.875	214,204						367,100	09/23/2022
100076020		GONZALES	LA		01/07/2022	4.125	214,204						279,000	10/27/2021
100101102		DISTRICT HEIGHTS	MD		04/28/2023	6.500	214,208						305,000	05/03/2022
100165388		DALLAS	TX		08/29/2024	7.250	214,218						285,000	06/12/2024
100148072		CORINTH	TX		04/10/2024	6.625	214,227						384,000	02/20/2024
100174331		LURAY	VA		10/31/2024	5.500	214,236						250,000	02/28/2024
100103018		WILTON	NH		06/22/2023	8.000	214,244		(121)				339,000	02/13/2023
100141527		SALT LAKE CITY	UT		01/30/2024	7.999	214,254						403,000	12/20/2023
100141155		BUFFALO	NY		01/30/2024	8.250	214,259						375,000	12/20/2023
100180452		SAN ANTONIO	TX		11/25/2024	6.000	214,277						305,000	10/11/2024
100165490		FULSHEAR	TX		08/29/2024	6.990	214,279						310,000	06/27/2024
100011880		PAOLI	PA		03/08/2017	4.375	214,280						289,000	09/14/2016
100117540		PALMDALE	CA		07/20/2023	7.500	214,281						534,000	03/01/2024
100162568		DES PLAINES	IL		08/12/2024	7.624	214,286						254,500	06/17/2024
100087932		COVINGTON	GA		10/25/2022	8.250	214,289						329,000	09/26/2022
100116658		KISSIMMEE	FL		07/20/2023	4.250	214,295						345,000	03/01/2024
100038520		MEATH	IRL		09/27/2019	4.500	214,295					(14,084)	222,282	11/30/2018
100145360		UNITED KINGDOM	GBR		03/12/2024	9.500	214,298		8,680			(4,691)	214,986	03/20/2020
100065036		SILVER SPRING	MD		07/14/2021	4.750	214,299						275,000	05/22/2021
100127534		NEW BRAUNFELS	TX		09/08/2023	5.500	214,301						345,000	06/28/2023
100013419		BRIDGEPORT	CT		05/25/2017	4.625	214,309						230,000	01/31/2017
100030861		LONG BEACH	CA		04/09/2019	3.500	214,313						541,500	06/11/2018
100146695		YERINGTON	NV		03/20/2024	7.999	214,314						255,000	02/21/2024
100080282		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.200	214,325					(14,093)	268,586	12/01/2023
100078588		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	214,325					(14,093)	268,586	12/01/2023
100078670		HOUSTON	TX		02/25/2022	6.012	214,329						240,000	01/18/2022
100081276		WHITEFISH	MT		03/18/2022	3.625	214,331						520,000	12/15/2021
100060057		PHOENIX	AZ		06/25/2021	4.000	214,333						280,000	04/15/2021
100165590		NEWPORT NEWS	VA		10/04/2024	8.375	214,345						258,000	08/28/2024
100186619		SAINT AUGUSTINE	FL		12/30/2024	5.750	214,356		1				312,000	10/30/2024
100186635		FULSHEAR	TX		12/30/2024	6.500	214,358						347,000	09/26/2024
100081399		JACKSONVILLE	FL		03/18/2022	3.625	214,366						293,000	12/20/2021
100175815		MONTICELLO	NY		11/12/2024	6.800	214,369		1				290,000	09/17/2024
100136489		FOUNTAIN INN	SC		11/20/2023	6.500	214,382						310,000	09/22/2023
100150675		PENDERGRASS	GA		05/06/2024	5.990	214,387						287,000	02/07/2024
100025091		LYNWOOD	CA		09/20/2018	5.000	214,388						370,500	04/30/2018
100090599		UTRECHT	NLD		12/28/2022	6.100	214,390					(14,097)	273,744	12/01/2023
100167927		NEW ORLEANS	LA		09/20/2024	7.125	214,393						306,000	08/22/2024
100029529		OAKLAND	CA		10/26/2018	5.125	214,396						441,750	06/01/2018
100119444		HENDERSON	NV		07/31/2023	5.125	214,397						350,000	05/30/2023
100159487		SAN ANTONIO	TX		07/15/2024	6.875	214,406						305,000	05/22/2024
100181873		GRAND RAPIDS	MI		12/12/2024	7.125	214,406						285,000	10/16/2024
100152748		NASHVILLE	TN		05/22/2024	7.249	214,407						320,000	04/30/2024
100150864		GREENVILLE	SC		05/08/2024	6.875	214,410						292,000	03/08/2024
100091567		SLIDELL	LA		03/07/2023	9.750	214,415						560,000	01/03/2023
100132378		SPRING HILL	FL		11/03/2023	7.750	214,417						385,000	05/03/2023
100108390		PHILADELPHIA	PA		05/25/2023	8.547	214,417						275,000	05/04/2023
100167585		ALBEMARLE	NC		09/19/2024	5.990	214,427						293,000	07/30/2024
100167588		ALBEMARLE	NC		09/19/2024	5.990	214,427						290,000	07/30/2024
100166978		NORTH AUGUSTA	SC		09/13/2024	7.500	214,446						294,000	07/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127562		ZEBULON	NC		09/08/2023	6.500	214,447						327,000	07/07/2023
100055382		BATTLE GROUND	WA		03/23/2021	4.625	214,463						360,000	01/03/2021
100111363		HAYWARD	CA		06/29/2023	6.720	214,472						987,000	05/16/2022
100045947		SHAKOPEE	MN		11/25/2020	4.750	214,477						275,500	08/31/2020
100164896		MONTICELLO	NY		08/28/2024	7.110	214,477						363,000	07/25/2024
100118995		DEERFIELD BEACH	FL		07/27/2023	7.990	214,487						300,000	06/30/2023
100180878		UNITED KINGDOM	GBR		11/27/2024	6.690	214,492						240,000	11/01/2024
100120737		WINSTON SALEM	NC		08/25/2023	6.990	214,499						300,000	07/19/2023
100113060		DOUGLASVILLE	GA		06/29/2023	5.000	214,499						459,900	04/09/2023
100179745		FULSHEAR	TX		11/21/2024	5.750	214,509		27				300,000	09/30/2024
100013286		LOMPOC	CA		05/25/2017	4.625	214,510						250,000	01/31/2017
100043378		LOMA LINDA	CA		08/13/2020	3.625	214,515						408,500	07/13/2019
100141985		JACKSONVILLE	FL		02/29/2024	8.000	214,517						299,000	01/19/2024
100162659		HOUSTON	TX		08/12/2024	5.990	214,536						326,000	05/24/2024
100090975		WEST ALLIS	WI		01/31/2023	10.499	214,546						259,000	12/08/2022
100074435		MIAMI	FL		12/02/2021	5.825	214,549						255,000	11/16/2021
100152622		BAY CITY	TX		05/17/2024	7.125	214,552						290,000	02/16/2024
100161322		FORT WORTH	TX		07/25/2024	7.500	214,556						285,000	05/24/2024
100145855		NEWARK	NJ		03/15/2024	7.500	214,557		(58)				351,000	02/06/2024
100149702		WAUKEGAN	IL		04/26/2024	8.550	214,565						300,000	04/04/2024
100071994		PORTSMOUTH	VA		10/29/2021	4.250	214,573						266,000	09/30/2021
100130329		APPLE VALLEY	CA		09/28/2023	9.125	214,573						290,000	07/07/2023
100109070		KISSIMMEE	FL		06/05/2023	8.124	214,582						284,000	05/04/2023
100119849		MESA	AZ		08/10/2023	7.375	214,590						339,000	06/02/2023
100113278		CHICAGO	IL		06/29/2023	2.875	214,592						1,018,000	06/03/2022
100031778		POMONA	CA		03/29/2019	3.375	214,593						445,000	12/07/2018
100171467		CHESAPEAKE	VA		10/16/2024	7.124	214,597						285,000	09/06/2024
100175220		MONTGOMERY	TX		11/05/2024	5.875	214,598						275,000	08/27/2024
100163136		OCALA	FL		08/13/2024	6.500	214,598						285,000	06/17/2024
100162638		CHARLOTTE	NC		08/12/2024	7.875	214,610						287,000	05/28/2024
100087177		NORTH MYRTLE BEACH	SC		10/25/2022	5.500	214,611						300,000	03/04/2022
100088973		KISSIMMEE	FL		11/15/2022	8.250	214,616						302,000	10/14/2022
100083032		BAYVILLE	NJ		05/11/2022	5.387	214,616						315,000	02/15/2022
100150647		UVALDE	TX		05/06/2024	7.500	214,620						270,000	03/11/2024
100160025		PENDERGRASS	GA		07/17/2024	5.750	214,624						310,000	04/24/2024
100054757		MAHOPAC	NY		03/23/2021	5.000	214,633						355,000	12/31/2020
100143475		NORTH DINWIDDIE	VA		02/16/2024	8.499	214,635						275,000	01/26/2024
100137010		NEW MARKET	AL		11/28/2023	5.990	214,647						314,900	09/22/2023
3340072967		BANGOR	PA		04/30/2024	9.290	214,648						900,000	03/19/2024
100065670		MAITLAND	FL		07/28/2021	4.375	214,655						280,000	05/25/2021
100091981		MERCED	CA		02/07/2023	9.875	214,658		(29)				255,000	08/29/2022
100100697		ELKRIDGE	MD		04/28/2023	6.250	214,666						270,000	09/23/2021
100158047		COLUMBUS	OH		07/09/2024	7.500	214,673						283,000	04/15/2024
100067731		PALMDALE	CA		09/23/2021	3.625	214,678						375,000	07/29/2021
100141337		CARROLLTON	TX		01/30/2024	9.000	214,681						395,000	12/06/2023
100148349		FRESNO	TX		04/12/2024	5.750	214,698						301,000	02/05/2024
100025041		ORMOND BEACH	FL		09/20/2018	4.625	214,705						218,500	04/30/2018
100034615		DUBLIN	IRL		06/21/2019	4.250	214,705						401,371	11/30/2018
100047694		CHICAGO	IL		11/20/2020	4.625	214,705						351,500	07/31/2020
100174354		LAFAYETTE	LA		10/31/2024	5.500	214,706						258,500	03/26/2024
100031703		RIVERSIDE	CA		03/29/2019	3.375	214,714						450,000	12/07/2018
100084362		SOUTHEND-ON-SEA	GBR		06/30/2022	3.990	214,714						500,000	06/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135463		BOLIVIA	NC		11/13/2023	5.990	214,721						302,000	08/29/2023
100018383		FARMINGTON	CT		06/27/2018	5.250	214,733						300,000	04/10/2018
100185751		EVANSTON	WY		12/23/2024	6.875	214,733		1				299,000	12/02/2024
100169761		SONORA	CA		09/30/2024	6.990	214,736						293,000	06/28/2024
100159290		MAGNOLIA	TX		07/15/2024	5.990	214,737						301,000	04/15/2024
100161940		THERMAL	CA		07/31/2024	7.625	214,741						575,000	06/18/2024
100148397		OPELIKA	AL		04/12/2024	6.125	214,742						294,120	02/23/2024
100182004		PORT CHARLOTTE	FL		12/12/2024	6.990	214,744						316,000	10/22/2024
100075917		SAN ANTONIO	TX		01/07/2022	3.999	214,745						365,000	11/01/2021
100092023		WURTSBORO	NY		02/09/2023	8.223	214,753						300,000	01/11/2023
100116655		MIAMI BEACH	FL		07/20/2023	5.250	214,756						330,000	03/01/2024
100055434		NORFOLK	VA		03/23/2021	5.750	214,760						200,000	01/03/2021
100134691		CARTERSVILLE	GA		10/30/2023	8.125	214,772						289,000	09/19/2023
100160607		ROSENBERG	TX		07/19/2024	6.999	214,775						410,000	06/19/2024
100158882		TILGHMAN	MD		07/12/2024	7.625	214,778						280,000	05/16/2024
100013549		SILVER SPRING	MD		05/25/2017	4.000	214,779						260,000	01/31/2017
3500105115		NORTH FORT MYERS	FL		08/12/2024	8.273	214,781						1,185,000	06/10/2024
100079218		YONKERS	NY		02/24/2022	4.125	214,784						300,000	01/14/2022
100043301		SOUTH ORANGE	NJ		08/13/2020	6.772	214,794						546,998	05/31/2020
100153975		GREAT MILLS	MD		06/05/2024	7.499	214,798						269,000	05/16/2024
100102149		SAN ANTONIO	TX		04/14/2023	6.990	214,802						310,000	02/27/2023
100015762		SOUTH GATE	CA		02/02/2018	4.875	214,805						515,000	12/02/2017
100103191		NEWFIELD	NJ		04/21/2023	7.903	214,808		2,349				295,000	03/22/2023
100031194		ROSEVILLE	CA		03/29/2019	6.000	214,812						333,000	12/07/2018
100091159		REPUBLIC	MO		01/31/2023	6.625	214,824						285,000	10/06/2022
100043396		WASHINGTON	DC		08/13/2020	4.125	214,824						375,250	07/07/2019
100152627		RICHMOND HILL	GA		05/17/2024	6.990	214,826						295,000	03/26/2024
100156328		BURLINGTON	NJ		07/25/2024	8.875	214,826						265,000	06/17/2024
100169137		TYLER	TX		09/27/2024	6.990	214,826						300,000	08/05/2024
100133835		DALLAS	TX		10/20/2023	7.750	214,834						310,000	09/26/2023
100079001		PHILADELPHIA	PA		02/24/2022	4.375	214,835						300,000	12/31/2021
100137365		DELTONA	FL		12/01/2023	8.999	214,846						280,000	10/23/2023
100103154		BRIDGEPORT	CT		04/21/2023	8.199	214,846		1,997				380,000	03/30/2023
100086522		LAS VEGAS	NV		09/30/2022	7.750	214,851						360,000	08/29/2022
100164460		AURORA	IL		08/21/2024	7.375	214,856						285,000	06/28/2024
100186643		ROSHARON	TX		12/30/2024	6.500	214,857						321,500	09/26/2024
100175079		RANCHO CUCAMONGA	CA		11/05/2024	7.875	214,858		(34)				428,000	10/10/2024
100164356		BRANDYWINE	MD		08/21/2024	5.990	214,861						470,000	06/14/2024
100000340		PEARLAND	TX		09/27/2016	5.100	214,861						375,378	08/22/2016
100114529		BAKERSFIELD	CA		06/29/2023	9.250	214,869						251,000	05/31/2023
100117524		LAS VEGAS	NV		07/20/2023	8.000	214,877						310,000	03/01/2024
100144661		UNITED KINGDOM	GBR		03/12/2024	3.740	214,879		9,478			(4,694)	215,000	12/16/2019
100113445		CHANDLER	AZ		06/29/2023	6.500	214,880						650,000	05/16/2022
100171837		TUCSON	AZ		10/17/2024	6.625	214,881						282,000	08/15/2024
100065069		IRVING	TX		07/14/2021	4.625	214,885						296,000	05/24/2021
100100255		NEPTUNE	NJ		03/17/2023	7.452	214,898						285,000	02/21/2023
100115909		ROSHARON	TX		07/20/2023	5.500	214,901						304,000	05/25/2023
100100321		WYNNEWOOD	PA		04/27/2023	5.250	214,906						565,000	01/25/2022
100014195		LAKE ORION	MI		09/20/2017	4.125	214,911						418,000	06/21/2017
100139377		DALLAS	TX		12/28/2023	7.970	214,917						349,000	11/22/2023
100113480		BOULDER	CO		06/29/2023	3.000	214,919						1,550,000	06/02/2022
100149954		PERRIS	CA		06/07/2024	7.500	214,920						615,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130387		JACKSONVILLE	FL		09/28/2023	9.500	214,929						260,000	07/14/2023
100153610		REXFORD	NY		05/31/2024	9.875	214,937						315,000	04/23/2024
100028901		LODI	NJ		10/26/2018	3.500	214,938						313,500	05/31/2018
100148788		UNIONTOWN	OH		04/17/2024	5.750	214,940						310,000	10/13/2023
100165346		RICHMOND	TX		08/29/2024	6.625	214,941						359,000	08/08/2024
100138822		TAYLOR	PA		12/21/2023	7.990	214,945						285,000	09/26/2023
100184880		WAYNE	NJ		12/17/2024	8.625	214,946		(8)				836,375	10/31/2024
100046327		NEPTUNE	NJ		11/25/2020	6.000	214,948						238,355	08/31/2020
100138682		HOWELL	NJ		02/02/2024	8.875	214,949						320,000	12/08/2023
3310076240		DALLAS	TX		05/23/2024	8.666	214,961						1,249,000	05/01/2024
100031326		MURRIETA	CA		03/29/2019	3.125	214,970						399,000	12/07/2018
100186252		DAYTONA BEACH	FL		12/27/2024	6.875	214,975		(1)				335,000	11/01/2024
100141218		SMYRNA	TN		01/30/2024	8.500	214,975						305,000	12/18/2023
100160021		ROCHESTER HILLS	MI		07/17/2024	7.625	214,978						265,000	05/15/2024
3340065479		LEHIGH ACRES	FL		06/14/2024	9.867	214,980						788,000	12/02/2023
100180252		YUKON	OK		11/25/2024	6.875	214,982						332,000	09/13/2024
100169135		ANKENY	IA		09/27/2024	6.990	214,989						290,000	08/01/2024
100134025		PHILADELPHIA	PA		10/25/2023	8.990	214,996						280,000	09/29/2023
100068336		LARGO	FL		08/25/2021	5.000	214,999						274,000	06/21/2021
100055542		VANCOUVER	WA		03/23/2021	4.250	215,000						354,000	01/02/2021
100014469		HIGHLAND	IL		09/27/2017	5.750	215,005						390,000	05/31/2017
100179886		MCKINNEY	TX		11/25/2024	5.750	215,022						325,000	09/27/2024
100076277		WEST GARDINER	ME		01/07/2022	4.500	215,029						260,000	10/20/2021
100020173		SAN YSIDRO	CA		07/17/2018	5.375	215,034						374,000	07/17/2018
100169140		OCALA	FL		09/27/2024	6.375	215,045						286,000	08/06/2024
100102708		CRESTLINE	CA		06/22/2023	8.125	215,050						635,000	01/23/2023
100167630		GRAND RAPIDS	MN		09/19/2024	6.990	215,053						405,000	07/18/2024
100171875		WILMINGTON	NC		10/17/2024	7.125	215,056						302,000	08/20/2024
100102534		COLORADO SPRINGS	CO		06/07/2023	7.625	215,061						317,000	11/18/2022
100109223		HOUSTON	TX		07/21/2023	9.625	215,065						255,000	06/20/2023
100054437		WOODBURN	OR		03/23/2021	5.000	215,074						377,000	01/03/2021
100137307		CATHEDRAL CITY	CA		12/01/2023	7.999	215,085		7				504,000	11/03/2023
100071682		EL CENTRO	CA		10/14/2021	4.125	215,092						295,000	06/22/2021
100013581		SALINAS	CA		05/25/2017	4.250	215,099						360,000	01/31/2017
100171883		LAWRENCEVILLE	GA		10/17/2024	7.125	215,100						276,000	08/15/2024
100026349		DES PLAINES	IL		09/20/2018	4.625	215,104						237,500	04/30/2018
100149532		AUSTIN	TX		04/26/2024	7.125	215,105						305,000	03/11/2024
100118911		MISSOURI CITY	TX		07/27/2023	8.999	215,112						226,000	06/23/2023
3340089179		WEST PALM BEACH	FL		11/21/2024	8.844	215,116						920,000	09/25/2024
100119522		DAWSONVILLE	GA		07/28/2023	6.125	215,120						345,000	06/14/2023
100165437		MIAMI	FL		08/29/2024	7.500	215,124						300,000	06/12/2024
100110438		ROSHARON	TX		06/30/2023	4.990	215,130						317,000	03/30/2023
100109853		ORLANDO	FL		06/22/2023	7.783	215,130						327,000	05/31/2023
100091389		MONTAGUE	NJ		02/22/2023	8.000	215,139						318,000	12/05/2022
100160142		CANUTILLO	TX		07/17/2024	6.875	215,144						288,000	05/22/2024
100068210		RENTON	WA		08/25/2021	3.999	215,146						600,000	06/25/2021
100147810		WOODRUFF	SC		04/08/2024	6.875	215,149						315,000	02/20/2024
100134766		FLORESVILLE	TX		10/30/2023	8.000	215,165						555,000	09/26/2023
100100362		CHICAGO	IL		04/27/2023	6.250	215,166						349,000	03/16/2022
100152975		BRADENTON	FL		06/27/2024	9.875	215,174						251,500	05/15/2024
100088894		WHITING	IN		11/15/2022	9.375	215,179						250,000	10/18/2022
100133627		FORT WORTH	TX		10/23/2023	5.500	215,186						330,000	08/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116629		NORTH HIGHLANDS	CA		07/20/2023	4.750	215,191						400,000	03/01/2024
100025705		RANCHO CORDOVA	CA		09/20/2018	4.250	215,191						399,000	04/30/2018
100055842		GODDARD	KS		03/23/2021	3.625	215,193						187,200	01/04/2021
100172339		CORAOPOLIS	PA		10/23/2024	6.499	215,195						285,000	09/16/2024
100048239		WESTBURY	NY		11/20/2020	3.625	215,207						380,000	07/31/2020
100048699		EVERETT	WA		11/20/2020	4.000	215,207						351,500	07/31/2020
100116561		WINTER GARDEN	FL		07/20/2023	9.000	215,217						440,000	03/01/2024
100088303		HUNTINGTON BEACH	CA		11/10/2022	6.999	215,220						725,000	09/19/2022
100013626		AUBURN	WA		05/25/2017	4.250	215,223						330,000	01/31/2017
100038667		KILDARE	IRL		09/27/2019	4.400	215,224					(13,930)	212,888	11/30/2018
100161450		WENDELL	NC		07/30/2024	6.625	215,225						343,000	03/26/2024
100067436		TAMPA	FL		09/23/2021	3.625	215,230						325,000	06/23/2021
100165384		ROCKFORD	IL		08/29/2024	7.500	215,234						280,000	07/01/2024
100078806		MOORESVILLE	NC		02/24/2022	3.999	215,242						321,000	01/14/2022
100137879		CHINA GROVE	NC		12/08/2023	10.375	215,246						263,000	10/10/2023
100182067		AUSTIN	TX		12/12/2024	6.375	215,251		5				336,000	10/29/2024
100155085		SALEM	OR		07/19/2024	7.375	215,257						530,000	10/23/2023
100143350		GRIFFIN	GA		02/16/2024	9.250	215,257						270,000	01/08/2024
100047152		RAMONA	CA		11/20/2020	6.750	215,262						598,500	07/30/2020
100128853		TAMPA	FL		09/21/2023	8.875	215,267						339,000	07/05/2023
100171570		ROSHARON	TX		10/16/2024	5.990	215,271						286,000	08/20/2024
100170454		LOS ANGELES	CA		10/09/2024	8.125	215,273						860,000	09/10/2024
100180418		ANNA	TX		11/25/2024	6.125	215,275						330,000	09/30/2024
100083433		ZALTBOMMEL	NLD		05/27/2022	4.100	215,279					(14,155)	263,999	12/01/2023
100050292		AMITYVILLE	NY		11/20/2020	6.625	215,285						356,250	07/31/2020
100067597		GREENSBORO	NC		09/23/2021	4.250	215,287						290,000	06/22/2021
100153175		FISHERS	IN		05/30/2024	7.500	215,287						305,000	03/27/2024
100120077		GULF SHORES	AL		08/11/2023	5.000	215,295						350,000	06/15/2023
100028850		ROCKAWAY	NJ		10/26/2018	4.375	215,300						289,750	05/31/2018
100076137		GRASS VALLEY	CA		01/07/2022	4.125	215,300						425,000	10/21/2021
100076155		GRASS VALLEY	CA		01/07/2022	4.125	215,300						625,000	10/21/2021
100138689		OAK RIDGE	TN		02/02/2024	9.250	215,302						266,000	12/08/2023
100113315		SANDY	UT		06/29/2023	4.125	215,306						1,150,000	05/16/2022
100135493		ROSHARON	TX		11/13/2023	5.750	215,313						313,000	08/28/2023
3310079515		BOERNE	TX		08/19/2024	9.702	215,317						2,300,000	06/25/2024
100084791		PORT CHARLOTTE	FL		08/02/2022	8.625	215,326						253,000	07/07/2022
100025700		WELLINGTON	FL		09/20/2018	4.000	215,331						289,750	04/30/2018
100163143		CHICAGO	IL		08/13/2024	7.624	215,337						285,000	06/18/2024
100065565		RED BLUFF	CA		07/28/2021	3.875	215,342						450,000	04/09/2021
100117392		PHOENIX	AZ		07/20/2023	4.250	215,349						383,000	03/01/2024
100146857		PHOENIX	AZ		03/21/2024	7.500	215,350						301,000	01/26/2024
100167887		VICTORVILLE	CA		09/20/2024	7.125	215,353						370,000	08/14/2024
100137368		WESTAMPTON	NJ		12/01/2023	9.999	215,356						275,000	10/13/2023
100110030		NORTH LAUDERDALE	FL		06/23/2023	7.750	215,356						288,000	05/25/2023
100163180		SAN MARCOS	TX		08/13/2024	6.250	215,358						307,000	06/26/2024
100011633		BOWIE	MD		03/08/2017	5.000	215,360						280,000	11/30/2016
100091936		SUGARLOAF	CA		02/03/2023	8.000	215,360						330,000	01/06/2023
100113562		CHICAGO	IL		06/29/2023	3.732	215,374						479,000	07/07/2022
100082118		PEARLAND	TX		04/14/2022	6.125	215,386						640,000	02/22/2022
100165534		AUGUSTA	GA		08/29/2024	7.500	215,388						280,000	06/28/2024
100149589		WEST NEW YORK	NJ		04/26/2024	7.125	215,397						500,000	03/15/2024
3340084690		APPLE VALLEY	CA		09/26/2024	8.828	215,424						890,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091889		ROTTERDAM	NLD		01/27/2023	5.550	215,426					(14,165)	535,000	12/01/2023
100089668		ROTTERDAM	NLD		11/29/2022	4.400	215,426					(14,165)	400,000	12/01/2023
100150268		GRONINGEN	NLD		04/29/2024	5.800	215,426					(7,549)	300,000	03/25/2024
100141794		LOPIK	NLD		01/29/2024	6.450	215,426					(9,817)	309,600	12/01/2023
100108135		HOLIDAY	FL		05/24/2023	9.625	215,428						266,000	04/21/2023
100182569		LAS VEGAS	NV		12/12/2024	6.990	215,436						286,500	10/31/2024
100038924		KILKENNY	IRL		09/27/2019	4.500	215,443					(14,135)	163,597	11/30/2018
100158789		NORTH CHESTERFIELD	VA		07/10/2024	7.625	215,444						295,000	04/30/2024
100157588		FRANKLIN	NC		06/28/2024	7.750	215,448						430,000	05/16/2024
100113341		CENTREVILLE	VA		06/29/2023	6.000	215,461						575,000	05/15/2022
100169073		EL MIRAGE	AZ		09/27/2024	6.875	215,465						320,000	07/18/2024
100109927		WEISER	ID		06/22/2023	8.008	215,468						325,000	05/10/2023
100137564		HOUSTON	TX		12/08/2023	7.000	215,469						325,000	10/11/2023
100173041		SILETZ	OR		10/25/2024	8.125	215,470		(55)				387,000	09/06/2024
100152181		ENGLEWOOD	FL		05/17/2024	8.000	215,470						295,000	04/04/2024
100163014		ELK GROVE VILLAGE	IL		08/13/2024	7.990	215,487						280,000	05/20/2024
100010696		DUMONT	NJ		12/23/2016	4.000	215,493						385,000	10/31/2016
100154157		RICHMOND	TX		07/11/2024	8.875	215,495						289,000	06/05/2024
100120657		HOT SPRINGS	AR		08/24/2023	9.249	215,526						268,000	07/11/2023
100158538		SANTA CLARITA	CA		07/10/2024	7.990	215,526						354,000	04/22/2024
100079843		OROVILLE	CA		04/08/2022	6.000	215,536						297,000	01/31/2022
100057996		LAKE STEVENS	WA		06/30/2021	3.625	215,544						675,000	05/15/2021
100091180		BRANSON	MO		01/31/2023	6.625	215,546						290,000	10/26/2022
100167963		APPLE VALLEY	CA		09/20/2024	6.750	215,548						669,000	08/26/2024
100023645		COLLEGE STATION	TX		09/04/2018	5.500	215,549						315,000	09/04/2018
100116924		PHOENIX	AZ		07/20/2023	4.500	215,550		9,518				337,000	03/01/2024
100026587		FONTANA	CA		09/26/2018	4.750	215,551						360,000	06/15/2018
100071540		EUGENE	OR		10/14/2021	4.125	215,559						531,000	05/11/2021
100044765		BROOKSVILLE	FL		11/19/2020	5.500	215,561						299,000	03/14/2020
100076009		ALBUQUERQUE	NM		01/07/2022	4.125	215,566						328,000	10/19/2021
100081371		WEST NEW YORK	NJ		03/18/2022	3.500	215,566						425,000	12/07/2021
100025186		VICTORVILLE	CA		09/20/2018	4.625	215,574						223,250	04/30/2018
100111789		TRUCKEE	CA		06/29/2023	6.500	215,580						775,000	06/06/2022
100067815		DURHAM	NC		09/23/2021	3.625	215,593						300,000	07/03/2021
100153180		GREENVILLE	NC		05/30/2024	7.625	215,598						291,000	04/11/2024
100168244		LITTLE ELM	TX		09/20/2024	6.875	215,611						365,000	04/05/2024
100179438		HOUSTON	TX		11/21/2024	5.750	215,612		33				310,000	08/30/2024
100107880		MIAMI	FL		06/29/2023	9.500	215,614						270,000	05/30/2023
100139130		XENIA	OH		12/28/2023	9.125	215,635						340,000	09/12/2023
100025220		KIRKLAND	WA		09/20/2018	4.000	215,646						327,655	04/30/2018
100043943		LANCASTER	CA		08/19/2020	6.500	215,647						320,000	10/12/2006
100103812		BROWNS MILLS	NJ		05/10/2023	7.911	215,652						283,000	04/17/2023
100045985		TEWKSBURY	MA		11/25/2020	2.000	215,655						456,893	08/07/2020
100140497		DESOTO	TX		01/19/2024	9.000	215,665						286,000	12/15/2023
100067682		MARLTON	NJ		09/23/2021	4.125	215,670						295,000	06/14/2021
100065478		SCOTTSDALE	AZ		07/28/2021	4.375	215,674						580,000	06/07/2021
100115539		BROWNSBURG	IN		07/19/2023	8.124	215,675						300,000	06/08/2023
100160003		DAVIE	FL		08/16/2024	7.250	215,675						340,000	06/03/2024
100141314		ORLANDO	FL		01/30/2024	8.250	215,691						266,000	12/14/2023
100048890		NEWARK	NJ		11/20/2020	4.125	215,699						266,000	07/31/2020
100169587		TUCSON	AZ		09/30/2024	7.625	215,700						280,000	07/08/2024
100016462		BRISTOL	CT		04/05/2018	4.875	215,706						324,000	02/21/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160163		DISTRICT HEIGHTS	MD		07/17/2024	7.625	215,707						270,000	04/23/2024
100103227		LAS VEGAS	NV		04/26/2023	8.125	215,717						362,000	04/01/2023
100174925		HARTFORD	CT		10/31/2024	8.250	215,720						300,000	04/09/2024
100175989		SAVANNAH	GA		11/14/2024	6.500	215,721						310,000	09/25/2024
100054991		MONROE	GA		03/23/2021	4.765	215,722						330,000	12/31/2020
100185188		FORT MYERS	FL		12/20/2024	8.625	215,722		(8)				240,000	11/25/2024
100110051		NORTH LAUDERDALE	FL		06/23/2023	7.750	215,744						290,000	05/25/2023
100057891		RICHMOND	TX		06/30/2021	4.250	215,747						279,000	04/26/2021
100185413		HOUSTON	TX		12/20/2024	6.375	215,764		3				300,000	10/30/2024
100087949		CHICAGO	IL		10/25/2022	8.125	215,768						335,000	09/30/2022
100139610		SAN ANTONIO	TX		12/28/2023	8.999	215,770						262,500	12/01/2023
100144735		UNITED KINGDOM	GBR		03/12/2024	3.350	215,772		10,103			(4,670)	216,000	04/09/2020
100120642		TUCSON	AZ		08/21/2023	7.375	215,772						290,000	06/13/2023
100076082		FORT WORTH	TX		01/07/2022	3.375	215,777						307,000	11/02/2021
100147295		SOUTH FALLSBURG	NY		03/28/2024	7.800	215,777						302,000	02/13/2024
100133724		MADISON	AL		10/23/2023	5.500	215,780						346,000	08/25/2023
100161501		BOWLING GREEN	KY		07/30/2024	7.625	215,786						282,000	05/22/2024
100161297		AUGUSTA	GA		07/25/2024	7.990	215,787						283,000	05/15/2024
100140438		OTSEGO	MN		01/18/2024	6.250	215,788						305,000	11/30/2023
100184376		SACRAMENTO	CA		12/16/2024	6.875	215,788						352,000	10/11/2024
100026951		CORONA	CA		09/26/2018	4.875	215,794						375,000	06/13/2018
100091477		WESTBURY	NY		01/20/2023	7.956	215,795						385,000	12/22/2022
100175423		BAKERSFIELD	CA		12/23/2024	8.375	215,799		(4)				314,000	05/04/2024
100030336		CITRUS HEIGHTS	CA		12/20/2018	3.750	215,801						565,000	09/30/2018
100136474		MOBILE	AL		11/20/2023	5.500	215,819						311,000	09/28/2023
100114530		PHILADELPHIA	PA		06/29/2023	8.750	215,822						252,000	05/18/2023
100180399		BROKEN ARROW	OK		11/25/2024	6.500	215,833						277,000	09/24/2024
100168193		MANASSAS	VA		09/20/2024	7.625	215,834						278,000	04/05/2024
100057781		NASHVILLE	TN		06/30/2021	3.875	215,837						313,000	04/23/2021
100135813		DAYTONA BEACH	FL		11/10/2023	6.990	215,838						373,000	10/06/2023
100138039		CHICAGO	IL		12/13/2023	9.875	215,840						335,000	11/17/2023
100135378		HOUSTON	TX		11/13/2023	7.625	215,842						315,000	09/01/2023
100029726		WILMINGTON	NC		10/26/2018	4.000	215,847						280,250	05/30/2018
3340084252		PROVIDENCE	RI		10/23/2024	8.561	215,854						1,100,000	08/28/2024
100044490		SAN JOSE	CA		11/19/2020	4.125	215,857						731,500	07/21/2019
100158072		OAKLYN	NJ		07/09/2024	7.500	215,860						285,000	04/26/2024
100137003		ROCKPORT	IN		11/28/2023	4.990	215,861						368,500	09/27/2023
100168192		MANASSAS	VA		09/20/2024	7.625	215,862						278,000	04/05/2024
100029645		ELKRIDGE	MD		10/26/2018	4.000	215,878						275,405	05/31/2018
100079743		MESQUITE	TX		04/08/2022	4.875	215,881						324,000	01/18/2022
100166924		FENWICK ISLAND	DE		09/13/2024	7.125	215,885						305,000	06/07/2024
100167773		NORCROSS	GA		09/19/2024	7.499	215,890						275,000	09/05/2024
100134942		HENDERSON	NV		10/30/2023	7.750	215,900						400,000	10/05/2023
100100760		CHARLOTTE	NC		04/28/2023	7.875	215,902						295,000	10/08/2021
100031952		SOUTH OZONE PARK	NY		03/29/2019	4.500	215,906						425,000	12/08/2018
100154622		BRIDGEPORT	CT		06/14/2024	8.999	215,909						265,000	05/23/2024
100150746		PENDERGRASS	GA		05/06/2024	5.750	215,915						310,000	02/29/2024
100091983		PLAINFIELD	NJ		02/07/2023	9.000	215,926						415,000	12/30/2022
100138414		MIAMI	FL		12/18/2023	7.875	215,932						1,000,000	09/18/2023
100160911		SAVANNAH	GA		07/24/2024	7.500	215,936						285,000	06/21/2024
100129943		MONTICELLO	IN		09/27/2023	8.312	215,938						280,000	08/04/2023
100117966		NEW LONDON	CT		07/20/2023	7.500	215,938						310,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135078		VON ORMY	TX		11/01/2023	5.750	215,943						343,000	08/04/2023
100169163		PORTSMOUTH	VA		09/27/2024	6.990	215,943						285,000	08/05/2024
100029114		PLAINFIELD	NJ		10/26/2018	4.625	215,943						372,000	11/17/2020
100101764		TRENTON	NJ		03/31/2023	9.043	215,943						310,000	03/13/2023
100165182		LELYSTAD	NLD		08/28/2024	5.950	215,944					(15,741)	260,625	07/23/2024
100025578		CUTLER BAY	FL		09/20/2018	4.625	215,948						270,750	04/30/2018
100158484		GULF BREEZE	FL		07/10/2024	7.875	215,951						302,000	04/24/2024
100044091		CLARK TOWNSHIP	NJ		08/19/2020	4.625	215,954						313,500	05/01/2019
100152557		FORT WORTH	TX		05/17/2024	7.500	215,958						302,000	03/14/2024
100158126		TYRONE	PA		07/09/2024	7.625	215,960						300,000	04/15/2024
100044220		SAN FRANCISCO	CA		08/19/2020	3.500	215,963						1,064,950	09/24/2019
100149390		OKLAHOMA CITY	OK		04/24/2024	5.750	215,978						308,000	02/28/2024
100181865		HENRICO	VA		12/12/2024	6.875	215,983		(3)				292,000	10/04/2024
100043328		MANSFIELD	TX		08/13/2020	6.000	215,990						429,611	05/31/2020
100165735		MIAMI	FL		08/29/2024	7.375	215,990						323,000	07/02/2024
100172121		BELVIDERE	IL		10/17/2024	7.499	215,997						265,000	09/25/2024
100087639		NIJMEGEN	NLD		09/27/2022	4.500	216,005					(14,203)	1,321,923	06/30/2024
100152722		NORTH LITTLE ROCK	AR		05/17/2024	7.625	216,008						288,000	03/25/2024
100152283		SPRING	TX		05/17/2024	7.125	216,013						315,000	03/28/2024
100086525		LAS VEGAS	NV		09/30/2022	8.125	216,014						380,000	08/31/2022
100088227		POUGHKEEPSIE	NY		10/17/2022	7.660	216,019						310,000	09/22/2022
100087210		MIAMI	FL		10/25/2022	5.750	216,022						550,000	06/10/2022
100163029		SPILLVILLE	IA		08/13/2024	7.500	216,026						318,000	06/06/2024
100143293		TAMPA	FL		02/16/2024	7.125	216,029						275,000	12/19/2023
100147592		MADISON	AL		04/04/2024	7.250	216,034		35				295,000	12/29/2023
100161177		SUMMERVILLE	SC		07/25/2024	8.000	216,038						365,000	06/27/2024
100159444		TEMPLE	TX		07/15/2024	7.750	216,048						270,000	05/28/2024
100132324		CAPE FAIR	MO		11/03/2023	5.125	216,051						350,000	03/03/2022
100139359		SANTA FE	NM		12/28/2023	7.890	216,052						360,000	11/21/2023
100172133		POINCIANA	FL		10/17/2024	7.125	216,053		(9)				309,000	09/06/2024
100136225		EDEN PRAIRIE	MN		11/20/2023	7.499	216,056						295,000	10/04/2023
100144293		SUGARLOAF	CA		03/07/2024	8.625	216,063						265,000	12/29/2023
100161094		LEBANON	TN		07/24/2024	6.500	216,068						310,000	05/21/2024
100136949		PALM BAY	FL		11/28/2023	7.625	216,070						309,000	09/18/2023
100175977		SELMA	CA		11/14/2024	7.375	216,073						283,000	09/16/2024
100113110		LAWNDALE	CA		06/29/2023	6.375	216,075						1,085,000	05/17/2022
100065084		LAS VEGAS	NV		07/14/2021	3.750	216,085						310,000	05/03/2021
100155133		HAWLEY	PA		07/19/2024	8.000	216,089						273,000	11/14/2023
3340081263		JERSEY CITY	NJ		10/31/2024	8.431	216,097						1,520,000	07/22/2024
100102816		BIRMINGHAM	AL		06/22/2023	7.125	216,099						385,000	10/19/2022
100024906		NAPLES	FL		09/20/2018	4.625	216,102						228,000	04/30/2018
100164109		DECATUR	GA		08/21/2024	7.499	216,102						334,000	07/24/2024
100102998		SAN ANTONIO	TX		06/22/2023	7.875	216,105						283,000	01/27/2023
100079234		FORT MYERS BEACH	FL		02/14/2022	4.125	216,111						600,000	12/30/2021
100128867		CHESHIRE	CT		09/21/2023	7.500	216,120						295,000	07/28/2023
100152764		OAKLAND PARK	FL		05/22/2024	7.500	216,128						874,000	04/24/2024
100161379		AUBURNDALE	FL		07/25/2024	7.990	216,128						319,000	05/23/2024
100103686		FREDERICK	MD		05/08/2023	8.999	216,131						274,000	03/29/2023
100128885		LEXINGTON	KY		09/21/2023	9.500	216,151						278,000	07/18/2023
100181259		HONOLULU	HI		12/06/2024	6.499	216,153		4				412,000	11/05/2024
100179997		LONGS	SC		11/25/2024	5.750	216,155		28				300,000	09/25/2024
100185374		SHERMAN	TX		12/20/2024	6.500	216,166		1				290,500	10/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048973		SOUTH OZONE PARK	NY		11/20/2020	4.750	216,173						437,000	07/31/2020
100109596		BALTIMORE	MD		06/14/2023	8.125	216,177						300,000	05/10/2023
100026730		INGLEWOOD	CA		09/26/2018	3.875	216,182						521,000	06/14/2018
100156949		UNITED KINGDOM	GBR		06/27/2024	5.740	216,182					(2,286)	285,000	06/11/2024
100080199		LAKE WORTH	FL		02/25/2022	5.225	216,183						305,000	02/07/2022
100136317		BOYNTON BEACH	FL		11/20/2023	7.500	216,187						447,000	10/13/2023
100026059		CUMMING	GA		09/20/2018	5.000	216,187						255,550	04/30/2018
100148336		ROYSE CITY	TX		04/12/2024	6.875	216,192						292,000	03/04/2024
100182019		MANOR	TX		12/12/2024	5.625	216,201		17				360,000	10/22/2024
100088515		TILBURG	NLD		10/27/2022	4.700	216,203					(14,216)	262,500	06/30/2024
100099836		ATLANTA	GA		02/28/2023	7.850	216,203		(8,318)				359,000	01/30/2023
100126722		BOWIE	MD		08/30/2023	5.000	216,206						425,000	05/14/2022
100116909		GROTON	CT		07/20/2023	5.125	216,207		8,626				320,000	03/01/2024
100168201		BROOKLYN PARK	MN		09/20/2024	7.125	216,210		(19)				285,000	04/30/2024
100131898		KISSIMMEE	FL		10/06/2023	7.999	216,215						390,000	09/13/2023
100160121		GULF BREEZE	FL		07/17/2024	7.000	216,217						285,000	05/13/2024
100161981		PROVIDENCE	RI		07/31/2024	8.999	216,221						335,000	07/08/2024
100172855		DELAWARE	OH		10/25/2024	6.999	216,226		(12)				285,000	10/08/2024
100164106		ATLANTA	GA		08/21/2024	7.499	216,227						299,000	07/29/2024
100163157		KANSAS CITY	MO		08/13/2024	8.125	216,228						250,000	06/19/2024
100169144		ALBUQUERQUE	NM		09/27/2024	6.875	216,239						333,000	08/09/2024
100155359		LOS ANGELES	CA		06/18/2024	10.000	216,243						1,550,000	03/21/2024
100079890		STOCKTON	CA		04/08/2022	6.625	216,248						320,000	01/18/2022
100032100		OAKLAND	CA		03/29/2019	3.625	216,252						482,000	12/08/2018
100116149		HOUSTON	TX		07/20/2023	5.250	216,252						397,000	03/01/2024
100165184		STRIJEN	NLD		08/28/2024	5.650	216,254					(15,764)	348,000	07/30/2024
100163128		WINCHESTER	VA		08/13/2024	7.500	216,258						334,000	06/14/2024
100060308		SPRINGFIELD	VA		06/25/2021	3.875	216,259						330,000	04/09/2021
100164569		MCKINNEY	TX		08/21/2024	7.500	216,272						420,000	07/17/2024
100065445		WORCESTER	MA		07/28/2021	3.750	216,273						425,000	06/08/2021
100156993		UNITED KINGDOM	GBR		06/27/2024	6.640	216,280					(2,287)	242,000	06/14/2024
100029799		SOUTH OZONE PARK	NY		10/26/2018	3.875	216,282						579,500	06/01/2018
100109848		KINGSTON	PA		06/22/2023	8.714	216,293						280,000	05/15/2023
100165953		VIRGINIA BEACH	VA		09/06/2024	7.250	216,298						272,000	08/20/2024
100137435		GRAPELAND	TX		01/11/2024	8.875	216,298		(149)				331,000	12/05/2023
100055891		IDAHO FALLS	ID		03/26/2021	3.500	216,302						325,000	12/09/2020
100144610		CAPE CORAL	FL		03/13/2024	5.990	216,302						300,000	02/06/2024
100012765		NORTH BEACH	MD		05/25/2017	4.000	216,302						225,000	01/31/2017
100146640		RICHMOND	VA		03/20/2024	8.999	216,310						273,000	02/28/2024
100108119		WOODSTOCK	GA		05/24/2023	7.999	216,310						655,000	04/14/2023
3340080328		MESQUITE	TX		08/26/2024	9.028	216,335						918,000	06/19/2024
100156029		DANVILLE	VA		06/18/2024	8.750	216,344						271,000	05/10/2024
100089746		SUMMERVILLE	SC		12/02/2022	10.624	216,347						275,000	10/13/2022
100175724		WHITTIER	CA		11/12/2024	7.375	216,349		(8)				875,000	10/23/2024
100152681		MECHANICSBURG	PA		05/17/2024	6.750	216,360						369,000	03/28/2024
100044117		RESEDA	CA		08/19/2020	4.375	216,361						522,500	01/20/2020
100026315		MENIFEE	CA		09/20/2018	4.000	216,363						305,900	04/30/2018
3340072839		FITCHBURG	MA		04/12/2024	9.385	216,383						1,050,000	03/11/2024
100167841		EL PASO	TX		09/20/2024	6.499	216,387						293,000	08/30/2024
100115453		AURORA	CO		07/17/2023	6.750	216,398						365,000	06/13/2023
100175204		CITRUS SPRINGS	FL		11/05/2024	6.250	216,411						288,000	08/22/2024
100176075		TUCSON	AZ		12/20/2024	8.250	216,412		(9)				325,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100081378		ZEBULON	NC		03/18/2022	3.375	216,420						340,000	12/22/2021
100116926		PHOENIX	AZ		07/20/2023	4.500	216,429		9,539				337,000	03/01/2024
100120793		CONYERS	GA		08/25/2023	8.500	216,432						390,000	06/26/2023
100167662		FORT WORTH	TX		09/19/2024	6.625	216,433						285,000	07/30/2024
100099761		CAMERON	NC		02/28/2023	7.414	216,447						362,000	01/24/2023
100090590		ZWOLLE	NLD		12/28/2022	5.700	216,461					(14,233)	300,000	12/01/2023
100031958		BELLFLOWER	CA		03/29/2019	3.375	216,471						500,000	12/08/2018
100167913		PORT CHARLOTTE	FL		09/20/2024	8.375	216,497						270,000	08/29/2024
100025569		LOS ANGELES	CA		09/20/2018	4.000	216,502						307,800	04/30/2018
3310090124		DIX HILLS	NY		11/21/2024	8.435	216,513						2,205,000	10/03/2024
100142855		DURHAM	NC		02/08/2024	10.625	216,518						270,000	01/23/2024
100157722		SUMMERVILLE	SC		06/28/2024	7.375	216,531						295,000	05/03/2024
100082629		WALNUT CREEK	CA		04/14/2022	4.750	216,536						965,000	03/31/2022
100184423		NASHVILLE	TN		12/17/2024	9.250	216,555		(7)				275,000	11/15/2024
100138800		DREXEL HILL	PA		12/21/2023	7.500	216,561						285,000	11/02/2023
100011838		SPRINGBORO	OH		03/08/2017	3.500	216,561						276,000	09/02/2016
100138819		LAREDO	TX		12/21/2023	8.125	216,573						273,000	09/27/2023
100101725		ZAANDAM	NLD		03/30/2023	1.000	216,586					(14,241)	425,000	12/01/2023
100133776		KNOXVILLE	TN		10/20/2023	8.625	216,593						312,500	09/28/2023
100174949		MILWAUKEE	WI		10/31/2024	7.375	216,597						292,400	05/31/2024
100119175		ROSHARON	TX		07/31/2023	5.750	216,609						275,000	05/19/2023
100152582		CHARLESTON	SC		05/17/2024	7.625	216,617						285,000	03/15/2024
100137984		EAGLE LAKE	FL		12/13/2023	5.990	216,625						298,000	10/18/2023
100013715		COLTON	CA		05/25/2017	5.000	216,634						270,000	01/31/2017
100176761		RIVERDALE	GA		11/15/2024	7.000	216,634		(18)				270,000	03/28/2024
100141993		EDMOND	OK		02/29/2024	8.250	216,634						337,000	01/17/2024
100138323		AUBURNDALE	FL		12/18/2023	6.875	216,637						345,000	11/01/2023
100152705		SOMERVILLE	NJ		05/17/2024	7.490	216,645						290,000	03/29/2024
100169767		MESA	AZ		09/30/2024	6.750	216,646						285,000	06/27/2024
100168149		MATTHEWS	NC		09/20/2024	7.375	216,657						277,000	04/11/2024
100150209		PANAMA CITY	FL		04/30/2024	8.375	216,657		(29)				270,000	03/29/2024
100153168		DES MOINES	IA		05/30/2024	7.500	216,671						293,000	04/05/2024
100185342		BRIDGEVILLE	DE		12/20/2024	6.875	216,676		(1)				316,000	10/30/2024
100133611		SAINT PETERSBURG	FL		10/23/2023	7.250	216,682						295,000	07/31/2023
100138706		PAW PAW	IL		02/02/2024	9.250	216,687						343,000	12/07/2023
100100704		CHICAGO	IL		04/28/2023	6.375	216,692						296,000	09/30/2021
100012859		ELK GROVE	CA		05/25/2017	4.875	216,694						375,000	01/31/2017
100168339		CHARLOTTE	NC		09/20/2024	7.625	216,695						285,000	04/30/2024
100153192		NEWBURGH	IN		05/30/2024	7.625	216,697						273,000	04/15/2024
100116708		CELINA	TX		07/20/2023	4.250	216,699						505,000	03/01/2024
100143914		FORT MYERS	FL		03/06/2024	8.125	216,703						376,000	01/24/2024
100068007		CHESAPEAKE	VA		09/23/2021	3.875	216,704						304,000	08/16/2021
100148376		COLUMBIA	TN		04/12/2024	5.750	216,706						289,000	02/14/2024
100024907		ELIZABETH	NJ		09/20/2018	4.000	216,707						334,400	04/30/2018
100147722		POWDER SPRINGS	GA		04/05/2024	7.000	216,708						433,000	03/12/2024
100172243		ATHENS	AL		10/21/2024	5.875	216,708						307,000	08/16/2024
100131838		BAKERSFIELD	CA		10/06/2023	8.375	216,709						310,000	09/18/2023
100163011		HERSHEY	PA		08/13/2024	7.250	216,714						320,000	05/30/2024
100138851		MCALLEN	TX		12/21/2023	7.625	216,715						271,400	10/16/2023
100151004		GEORGETOWN	TX		05/08/2024	7.375	216,720						320,000	03/14/2024
100103361		ROTTERDAM	NLD		04/28/2023	6.450	216,720					(14,250)	270,865	12/01/2023
100133993		SOUTH HOLLAND	IL		10/25/2023	7.900	216,729						305,000	09/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030881		RANCHO CUCAMONGA	CA		04/09/2019	3.340	216,730						532,000	10/05/2018
100110645		AVONDALE	PA		06/30/2023	7.250	216,731						315,000	05/01/2023
100108354		NORTH CHARLESTON	SC		05/25/2023	7.688	216,732						308,000	04/24/2023
100115430		FORT LAUDERDALE	FL		07/17/2023	7.125	216,733						345,000	06/14/2023
100141760		VENICE	FL		01/30/2024	9.625	216,736						280,000	12/15/2023
100115737		BALTIMORE	MD		07/20/2023	6.624	216,739						302,000	05/25/2023
100071680		CONROE	TX		10/14/2021	4.500	216,741						268,000	06/01/2021
100152592		OCALA	FL		05/17/2024	6.875	216,745						282,000	03/15/2024
100153395		ATHENS	AL		05/29/2024	9.499	216,751						275,000	04/18/2024
100115810		WESLEY CHAPEL	FL		07/20/2023	5.625	216,755						305,000	05/10/2023
100144613		LAS VEGAS	NV		03/13/2024	6.990	216,756						580,000	01/30/2024
100161626		UNITED KINGDOM	GBR		07/29/2024	5.740	216,763					(5,975)	230,000	07/19/2024
100120757		PHILADELPHIA	PA		08/25/2023	7.375	216,765						295,000	07/21/2023
100103206		POUGHKEEPSIE	NY		04/21/2023	8.509	216,768						305,000	03/21/2023
100174555		KERMAN	CA		10/31/2024	8.000	216,769						350,000	03/21/2024
100132634		LAWTEY	FL		11/03/2023	9.000	216,779						290,000	07/21/2023
100054549		ALEXANDRIA	VA		03/23/2021	6.900	216,793						179,000	01/05/2021
100171831		PALMYRA	PA		10/17/2024	7.125	216,802						285,000	08/13/2024
100140432		PEACHTREE CITY	GA		01/18/2024	7.500	216,811						336,000	11/17/2023
100169690		NORTH BRUNSWICK	NJ		09/30/2024	7.375	216,815						280,000	06/21/2024
100135162		JONESBORO	GA		12/15/2023	8.000	216,828						320,000	09/26/2023
100119436		LITTLE ELM	TX		07/31/2023	6.625	216,831						330,000	06/06/2023
100161708		NEWARK	DE		07/30/2024	7.249	216,831						303,000	06/28/2024
100046525		SACRAMENTO	CA		11/25/2020	3.250	216,833						285,000	08/31/2020
100057810		MARIETTA	GA		06/30/2021	3.490	216,833						330,000	05/10/2021
100173055		LUBBOCK	TX		10/25/2024	7.250	216,834		(33)				268,000	09/20/2024
100060072		PHOENIX	AZ		06/25/2021	3.750	216,837						325,000	04/15/2021
100028143		AURORA	CO		10/26/2018	3.750	216,846						436,050	06/01/2018
100178163		MEDFORD	NJ		11/19/2024	9.650	216,850		(31)				815,000	08/30/2024
100100686		CULPEPER	VA		04/28/2023	5.990	216,858						275,000	09/23/2021
100117513		WINTER HAVEN	FL		07/20/2023	8.125	216,859						355,000	03/01/2024
100185189		COLUMBUS	OH		12/20/2024	7.499	216,864		(5)				262,000	11/26/2024
100102808		FORT WORTH	TX		06/22/2023	8.625	216,868						290,000	01/20/2023
100137474		WALNUT CREEK	CA		01/11/2024	8.500	216,869						520,000	11/27/2023
100020406		LACEY	WA		07/27/2018	5.500	216,872						390,000	07/27/2018
100070515		MOSCOW	ID		09/23/2021	3.990	216,872						300,000	07/01/2021
100147988		OKEECHOBEE	FL		04/10/2024	6.990	216,888						290,000	03/06/2024
100152771		CASTAIC	CA		05/22/2024	8.499	216,897						445,000	04/16/2024
100067892		CHATTANOOGA	TN		09/23/2021	4.375	216,900						295,000	07/26/2021
100164641		WESLEY CHAPEL	FL		08/21/2024	6.990	216,907						335,000	06/17/2024
100168128		MIAMI	FL		09/20/2024	7.500	216,907						330,000	04/02/2024
100023628		ORLANDO	FL		09/04/2018	5.375	216,911						345,000	09/04/2018
100057873		HOWELL	NJ		06/30/2021	3.875	216,914						385,000	04/15/2021
100086275		ROOSENDAAL	NLD		08/29/2022	4.550	216,915					(14,263)	211,765	06/30/2024
100043730		CLIFTON PARK	NY		08/13/2020	5.500	216,916						302,500	06/17/2021
100174604		DEATSVILLE	AL		10/31/2024	8.125	216,917						281,000	01/25/2024
100030629		MIAMI	FL		04/09/2019	3.875	216,920						299,250	10/06/2018
100031333		FONTANA	CA		03/29/2019	4.250	216,927						315,000	12/07/2018
100173021		COVINGTON	LA		10/25/2024	7.375	216,929		(30)				280,000	08/28/2024
100028201		LAS VEGAS	NV		10/26/2018	4.625	216,933						345,325	06/02/2018
100117899		MANASSAS	VA		07/20/2023	6.709	216,934						328,000	03/01/2024
100185464		NICEVILLE	FL		12/20/2024	6.625	216,936		6				315,000	11/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118081		ORLANDO	FL		07/20/2023	9.250	216,937						320,000	03/01/2024
100175197		OCALA	FL		11/05/2024	6.250	216,944						286,000	08/21/2024
100013292		LANCASTER	CA		05/25/2017	4.000	216,949						203,000	01/31/2017
100177865		NOVI	MI		11/19/2024	10.500	216,970						705,000	08/26/2024
100108511		ZWOLLE	NLD		05/25/2023	5.300	216,979					(14,267)	357,000	12/01/2023
100148007		SACRAMENTO	CA		04/10/2024	7.500	216,983						650,000	02/23/2024
100126719		CHESTER	PA		08/30/2023	8.190	216,985						250,000	05/15/2022
100158838		KITTY HAWK	NC		07/12/2024	7.250	216,993						290,000	05/23/2024
100108079		NAPA	CA		05/24/2023	7.625	217,006						490,000	04/03/2023
100116804		DAVENPORT	FL		07/20/2023	4.500	217,024						385,000	03/01/2024
100182044		FREEHOLD	NJ		12/12/2024	6.500	217,026		1				325,000	10/25/2024
100158423		HUMMELSTOWN	PA		07/10/2024	7.500	217,043						275,000	04/15/2024
100140069		TUSTIN	CA		01/09/2024	8.500	217,051						520,000	11/08/2023
100136026		MAUMEE	OH		11/16/2023	6.999	217,054						300,000	10/16/2023
100152556		LEXINGTON	SC		05/17/2024	7.625	217,058						298,000	03/27/2024
100026604		DIAMOND BAR	CA		09/26/2018	4.000	217,063						371,500	03/29/2018
100153879		FRESNO	CA		06/05/2024	8.875	217,075						800,000	05/03/2024
100164925		DOVER	DE		08/28/2024	7.580	217,077						325,000	08/07/2024
100182523		ROCKINGHAM	VA		12/12/2024	6.124	217,088		12				300,000	11/14/2024
100169434		FORT LUPTON	CO		09/30/2024	6.990	217,091		(17)				353,000	05/22/2024
100173083		RIVERSIDE	NJ		10/25/2024	9.999	217,099						268,000	09/10/2024
100181944		PAROWAN	UT		12/12/2024	6.625	217,109		1				290,000	10/16/2024
100013635		BRENTWOOD	MD		05/25/2017	4.625	217,113						228,000	01/31/2017
100160465		WILMINGTON	NC		07/19/2024	7.875	217,115						292,000	06/20/2024
100180430		THE WOODLANDS	TX		11/25/2024	7.125	217,116						309,000	09/17/2024
100013574		BEAVERTON	OR		05/25/2017	4.000	217,132						295,000	01/31/2017
100012710		SONORA	CA		05/25/2017	4.625	217,134						212,000	01/31/2017
100172296		NEW HAVEN	CT		10/21/2024	7.000	217,138						286,000	09/05/2024
100175149		CAPE CORAL	FL		11/05/2024	7.125	217,138						312,000	07/29/2024
100126366		MCLOUD	OK		08/30/2023	7.810	217,143						287,000	07/31/2023
100102130		PHOENIX	AZ		04/14/2023	8.750	217,146						305,000	02/20/2023
100050085		WOODBRIDGE	VA		11/20/2020	4.250	217,148						300,675	07/31/2020
100028806		FAIRLESS HILLS	PA		10/26/2018	4.250	217,151						251,750	06/01/2018
100031101		SALIDA	CA		03/29/2019	4.125	217,154						310,000	12/08/2018
100013509		LAS VEGAS	NV		05/25/2017	4.625	217,156						458,000	02/14/2024
100172197		SAN ANTONIO	TX		10/17/2024	6.499	217,156						270,000	09/17/2024
100081208		EDMOND	OK		03/18/2022	3.625	217,159						319,000	01/07/2022
100071678		HOUSTON	TX		10/14/2021	4.000	217,174						280,000	07/20/2021
100081201		DAYTONA BEACH	FL		03/18/2022	3.750	217,179						380,000	12/17/2021
100065239		GUNNISON	CO		07/14/2021	3.625	217,188						337,500	05/17/2021
100153194		BEAUFORT	SC		05/30/2024	7.490	217,189						305,000	03/19/2024
100149814		JURUPA VALLEY	CA		04/29/2024	6.999	217,191						665,000	04/01/2024
100103645		SAN ANTONIO	TX		05/08/2023	7.999	217,199						270,000	03/24/2023
100028515		MIAMI	FL		10/26/2018	4.625	217,215						305,900	05/31/2018
100054343		LITHONIA	GA		03/23/2021	4.875	217,216						266,800	01/01/2021
100173613		DORDRECHT	NLD		10/29/2024	5.850	217,223					(9,564)	264,520	10/04/2024
100083911		ORMOND BEACH	FL		07/12/2022	7.250	217,228						290,000	06/16/2022
100150846		GAINESVILLE	GA		05/08/2024	7.625	217,231						337,000	03/25/2024
100043582		ROCKLAND	MA		08/13/2020	5.125	217,234						479,750	09/07/2019
100133982		CHICAGO	IL		10/25/2023	8.235	217,234						380,000	09/28/2023
100161317		FORT WORTH	TX		07/25/2024	8.625	217,237						270,000	04/30/2024
100047435		NEW HUDSON	MI		11/20/2020	3.375	217,238						308,750	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099723		ROTTERDAM	NLD		02/27/2023	1.000	217,238					(14,284)	310,000	12/01/2023
100152565		RICHMOND	TX		05/17/2024	7.500	217,247						290,000	03/27/2024
100079521		ABITA SPRINGS	LA		04/25/2022	4.750	217,249						250,000	01/25/2022
100128246		HARRISONBURG	VA		09/14/2023	8.750	217,253						278,000	08/11/2023
100176841		ASHLAND	NH		11/15/2024	6.750	217,258		4				300,000	09/23/2024
100119839		CHICAGO	IL		08/08/2023	7.595	217,263						290,000	07/10/2023
100133096		CARTERSVILLE	GA		11/29/2023	8.750	217,267						285,000	10/16/2023
100088905		ORLANDO	FL		11/15/2022	7.375	217,267						320,000	09/26/2022
100133109		BAKERSFIELD	CA		11/29/2023	8.250	217,268						280,000	10/11/2023
100032835		LAOIS	IRL		06/21/2019	4.400	217,282					(14,311)	308,810	11/30/2018
100153017		CORVALLIS	OR		06/27/2024	8.125	217,285						275,000	05/23/2024
100115077		FORT WORTH	TX		07/14/2023	5.990	217,288						378,000	05/05/2023
100182273		ANGIER	NC		12/12/2024	5.750	217,291		20				306,000	10/17/2024
100057902		RENO	NV		06/30/2021	3.875	217,291						405,000	04/17/2021
100182310		LAS VEGAS	NV		12/12/2024	6.624	217,294		(1)				435,000	10/29/2024
100049942		PALOS HEIGHTS	IL		11/20/2020	4.500	217,305						228,000	07/31/2020
100135229		MIAMI BEACH	FL		11/08/2023	6.990	217,309						350,000	08/15/2023
100115869		MYRTLE BEACH	SC		07/20/2023	7.125	217,312						326,000	05/12/2023
100145034		UNITED KINGDOM	GBR		03/12/2024	3.550	217,322		9,556			(4,694)	220,000	03/06/2020
100169759		LYONS	GA		09/30/2024	7.990	217,323						290,000	07/16/2024
100175517		RIVERSIDE	CA		12/23/2024	7.375	217,327		(4)				540,000	07/22/2024
100151749		SAN ANTONIO	TX		05/10/2024	6.750	217,334						282,000	04/23/2024
100151426		AURORA	IL		05/10/2024	7.125	217,342						291,000	03/22/2024
100084741		HYATTSVILLE	MD		08/02/2022	7.125	217,353						295,000	06/28/2022
100030992		CLINTON	MD		03/29/2019	3.000	217,361						294,500	12/07/2018
100149215		MISSOURI CITY	TX		04/22/2024	7.999	217,364		(2)				271,000	03/29/2024
100158069		SPRINGFIELD	MA		07/09/2024	7.625	217,377						288,000	04/24/2024
100145182		UNITED KINGDOM	GBR		03/12/2024	3.640	217,378					(4,686)	220,005	12/03/2019
100152615		WILMINGTON	NC		05/17/2024	7.625	217,387						333,000	03/20/2024
100129427		OCALA	FL		09/29/2023	6.999	217,394						298,000	08/16/2023
100100013		SHELTON	CT		03/28/2023	8.000	217,397						275,000	03/01/2023
100175249		JUSTIN	TX		11/05/2024	6.625	217,401						290,000	09/06/2024
100144857		UNITED KINGDOM	GBR		03/12/2024	3.590	217,402		9,839			(4,744)	220,000	05/15/2020
100065351		LAVEEN	AZ		07/28/2021	3.875	217,402						315,000	04/27/2021
100155304		ORMOND BEACH	FL		07/19/2024	9.625	217,402						265,000	08/22/2023
3340064803		PAHOA	HI		02/26/2024	9.028	217,404						960,000	11/20/2023
100169433		FORT LUPTON	CO		09/30/2024	6.990	217,412		(16)				352,000	05/22/2024
100145764		UNITED KINGDOM	GBR		03/12/2024	3.390	217,414		9,820			(4,690)	220,000	03/04/2020
100167949		CHICAGO	IL		09/20/2024	7.999	217,415						292,000	08/30/2024
100130342		OCALA	FL		09/28/2023	7.990	217,417						305,000	08/10/2023
100172857		BAKERSFIELD	CA		10/25/2024	6.999	217,420						270,000	09/27/2024
100081173		FALLS CHURCH	VA		03/18/2022	3.490	217,423						315,000	12/15/2021
100138166		EDENTON	NC		12/14/2023	8.750	217,426						277,000	10/30/2023
100134587		GULF BREEZE	FL		10/30/2023	7.999	217,428						310,000	10/02/2023
100144626		MONTGOMERY	IL		03/13/2024	7.500	217,429						290,000	02/02/2024
100100458		ANNANDALE	NJ		04/27/2023	6.750	217,432						335,000	04/18/2022
100030181		RIVERSIDE	CA		12/20/2018	3.375	217,438						540,000	09/30/2018
100178195		SPRINGFIELD	VA		11/19/2024	8.775	217,440		(30)				850,000	08/30/2024
100186307		LEHIGH ACRES	FL		12/30/2024	6.499	217,448						468,000	10/04/2024
100134189		GOODYEAR	AZ		12/08/2023	8.000	217,449						370,000	10/13/2023
100156032		NORTH BAY VILLAGE	FL		06/18/2024	7.250	217,452						285,000	05/16/2024
100181571		SOUTHINGTON	CT		12/09/2024	7.810	217,455		235				280,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135268		LA GRANDE	OR		11/08/2023	7.625	217,457						290,000	08/23/2023
100135206		BROKEN BOW	OK		11/07/2023	8.875	217,458						561,500	08/28/2023
100169748		OCALA	FL		09/30/2024	7.375	217,463		(40)				280,000	06/24/2024
100029316		WOODSTOCK	GA		10/26/2018	6.875	217,471						446,500	06/01/2018
100152729		SAN JACINTO	CA		05/22/2024	8.499	217,489						240,000	04/29/2024
100142835		HUBBARD LAKE	MI		02/09/2024	8.125	217,496						325,000	12/11/2023
100153740		WILLEMSTAD	NLD		05/30/2024	5.800	217,497						300,000	04/24/2024
100180813		EMMER-COMPASCUUM	NLD		11/27/2024	5.650	217,497						262,500	11/15/2024
100108529		LELYSTAD	NLD		05/25/2023	6.350	217,497						263,046	12/01/2023
100085082		WEERT	NLD		07/27/2022	4.050	217,497						300,000	12/01/2023
100084313		SPIJKENISSE	NLD		06/30/2022	4.000	217,497						265,653	12/01/2023
100082029		CAPELLE AAN DEN IJSSEL	NLD		03/30/2022	3.550	217,497						262,500	06/30/2024
100099725		DELFT	NLD		02/27/2023	1.000	217,497						430,000	12/01/2023
100083419		ALMERE	NLD		05/27/2022	3.650	217,497						300,000	12/01/2023
100088514		BREDA	NLD		10/27/2022	4.450	217,497						300,000	12/01/2023
100088569		GRONINGEN	NLD		10/27/2022	4.400	217,497						329,857	12/01/2023
100130130		NETHERLANDS	NLD		09/26/2023	5.400	217,497						262,828	12/01/2023
100074379		HEERLEN	NLD		11/16/2021	3.200	217,497						280,000	11/01/2021
100075878		ROTTERDAM	NLD		11/24/2021	3.200	217,497						300,000	12/01/2023
100070263		DEN HAAG	NLD		08/31/2021	8.020	217,497						285,000	12/01/2023
100163005		LEXINGTON	KY		08/13/2024	7.875	217,500						285,000	05/24/2024
3500109573		CAPE CORAL	FL		11/27/2024	8.383	217,500						7,050,000	10/25/2024
100143755		JACKSONVILLE	FL		04/05/2024	8.500	217,503						265,000	02/23/2024
100109584		AURORA	IL		06/14/2023	8.999	217,508						265,000	05/12/2023
100057552		PORTLAND	OR		06/30/2021	3.750	217,515						430,000	04/23/2021
100150935		HENDERSON	NV		05/08/2024	5.500	217,516						333,000	02/17/2024
100169947		JACKSONVILLE	FL		11/08/2024	7.375	217,534		(4)				375,000	10/02/2024
100181963		MINNEAPOLIS	MN		12/12/2024	7.125	217,534		(5)				300,000	10/31/2024
100045887		CORDOVA	TN		11/25/2020	4.625	217,537						246,050	08/31/2020
100126972		PARKLAND	FL		08/30/2023	5.125	217,539						371,000	05/16/2022
100109944		PHILLIPSBURG	NJ		06/22/2023	8.288	217,542						285,000	05/19/2023
100044407		CHICAGO	IL		11/19/2020	4.750	217,544		5,034				161,500	04/26/2019
100079268		DORAL	FL		02/28/2022	4.500	217,549						295,000	01/21/2022
100128007		SHELBYVILLE	TN		09/08/2023	6.500	217,551						300,000	08/31/2022
100068299		PAWTUCKET	RI		08/25/2021	3.875	217,552						331,000	06/15/2021
100065266		JEFFERSON	GA		07/28/2021	4.500	217,567						283,000	05/28/2021
100088018		WASHINGTON	DC		10/25/2022	8.375	217,581						380,000	09/26/2022
100025645		PALMDALE	CA		09/20/2018	5.000	217,581						332,500	04/30/2018
100140384		PENDERGRASS	GA		01/18/2024	6.375	217,586						305,000	11/22/2023
100155990		DETROIT	MI		06/18/2024	9.750	217,595						255,000	05/06/2024
100075979		TOLLESON	AZ		01/07/2022	4.125	217,601						311,000	09/20/2021
100046393		LAS VEGAS	NV		11/25/2020	4.250	217,606						300,200	08/31/2020
100078920		HARPERS FERRY	WV		02/24/2022	3.625	217,612						355,000	01/13/2022
100115034		FLORIDA CITY	FL		07/14/2023	7.500	217,617						278,000	06/09/2023
100046516		ENFIELD	CT		11/25/2020	4.375	217,617						225,150	08/31/2020
100145366		UNITED KINGDOM	GBR		03/12/2024	3.390	217,618		10,288				220,000	12/20/2019
100152421		LAND O LAKES	FL		05/17/2024	5.750	217,621						305,000	04/03/2024
100100874		TAMPA	FL		04/28/2023	5.375	217,622						271,000	12/28/2021
100165394		AYLETT	VA		08/29/2024	7.500	217,623						270,000	06/28/2024
100147484		PALATINE	IL		04/03/2024	7.875	217,627						290,000	01/12/2024
100149381		COLLEGE STATION	TX		04/24/2024	5.750	217,649						295,000	02/26/2024
100169369		LAS VEGAS	NV		09/27/2024	7.000	217,664						615,000	08/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111973		GLENDALE	CA		06/29/2023	3.250	217,665						530,000	05/15/2022
100031438		NORTH BERGEN	NJ		03/29/2019	2.000	217,666						300,000	12/10/2018
100157856		DAVENPORT	FL		07/09/2024	7.375	217,673						430,000	05/22/2024
100103508		PENSACOLA	FL		05/08/2023	9.125	217,674						300,000	03/10/2023
100115075		PRINCETON	TX		07/14/2023	6.990	217,675						365,000	06/08/2023
100047515		MCDONOUGH	GA		11/20/2020	4.000	217,693						379,905	07/31/2020
100147349		SAN ANTONIO	FL		05/08/2024	7.625	217,694						322,000	03/27/2024
100115470		ELKRIDGE	MD		07/17/2023	6.999	217,698						410,000	06/16/2023
100171450		NORCROSS	GA		10/16/2024	6.375	217,702						310,000	09/06/2024
100152896		BAKERSFIELD	CA		05/22/2024	7.999	217,742						300,000	04/23/2024
100024822		ORLANDO	FL		09/20/2018	4.125	217,744						313,500	04/30/2018
100173194		GRETNA	NE		10/30/2024	6.875	217,752						288,000	08/13/2024
100151487		SPRING	TX		05/10/2024	6.875	217,754						298,000	03/22/2024
100060058		CHINO VALLEY	AZ		06/25/2021	3.875	217,756						349,000	04/14/2021
100136847		YOUNGSVILLE	NC		11/27/2023	5.990	217,757						343,000	10/17/2023
100169424		STOCKTON	CA		09/30/2024	7.125	217,762		(23)				285,000	05/06/2024
100156086		BENSON	NC		06/18/2024	8.000	217,764						275,000	04/23/2024
100128392		HOBART	IN		09/15/2023	10.250	217,772						285,000	07/05/2023
100133396		MOORESVILLE	NC		11/21/2023	8.500	217,788		(37)				305,000	08/08/2023
100153492		PHILADELPHIA	PA		05/30/2024	8.463	217,791						285,000	01/11/2024
100181928		FALLING WATERS	WV		12/12/2024	7.000	217,794						295,000	10/24/2024
100143069		CORNELIUS	NC		02/14/2024	8.875	217,795						300,000	12/15/2023
100084615		YUKON	OK		08/02/2022	7.375	217,805						293,000	06/29/2022
100099924		YUMA	AZ		03/28/2023	8.625	217,805						290,000	02/21/2023
100116079		EDGARTOWN	MA		07/20/2023	4.750	217,814						1,575,000	03/01/2024
100100408		RIVERSIDE	CA		04/27/2023	5.875	217,828						550,000	03/24/2022
100115028		LAKE HAVASU CITY	AZ		07/14/2023	6.990	217,839						480,000	04/28/2023
100070483		ELKINS PARK	PA		09/23/2021	4.500	217,851						300,000	08/13/2021
100161045		HIGHLAND	IN		07/24/2024	7.625	217,851						290,000	05/30/2024
100134917		GREENSBORO	NC		10/30/2023	8.375	217,863						284,500	09/25/2023
100152568		HAGERSTOWN	MD		05/17/2024	7.375	217,864						300,000	03/05/2024
100120445		PHILADELPHIA	PA		08/18/2023	8.999	217,867		(1)				311,000	07/28/2023
100054150		AMELIA COURT HOUSE	VA		03/23/2021	5.813	217,869						197,000	01/07/2021
100081214		PEOTONE	IL		03/18/2022	3.375	217,869						320,500	01/18/2022
3310054956		SAN BERNARDINO	CA		08/31/2023	8.288	217,872						2,000,000	06/08/2023
100148120		ANNA	TX		04/10/2024	6.625	217,873						420,000	02/28/2024
100119388		DAPHNE	AL		07/31/2023	5.500	217,876						295,000	05/31/2023
100154723		NORTHRIDGE	CA		07/19/2024	7.250	217,878						890,000	02/10/2024
100129942		PHILADELPHIA	PA		09/27/2023	7.813	217,882						430,000	08/22/2023
100100793		MATTHEWS	NC		04/28/2023	6.750	217,893						305,000	10/28/2021
100078899		BALTIMORE	MD		02/24/2022	4.250	217,899						300,000	01/24/2022
100163034		BRUNSWICK	OH		08/13/2024	7.990	217,903						295,000	05/15/2024
100144629		KANNAPOLIS	NC		03/13/2024	5.875	217,909						310,000	02/08/2024
100132525		SAN ANTONIO	TX		11/03/2023	8.500	217,911		(36)				285,000	07/14/2023
100133426		NEWARK	DE		10/19/2023	8.375	217,916						305,000	03/02/2023
100081220		CANTON	NC		03/18/2022	3.500	217,923						318,000	01/10/2022
100108516		SCHIEDAM/VLAARDINGEN	NLD		05/25/2023	5.935	217,927					(14,330)	277,128	12/01/2023
100133126		HOUSTON	TX		11/29/2023	9.125	217,938						278,000	10/16/2023
100154809		LIVONIA	MI		07/19/2024	9.875	217,942						260,000	09/15/2023
100116260		HONEOYE FALLS	NY		07/20/2023	4.500	217,947						408,000	03/01/2024
100165413		NORMAL	IL		08/29/2024	7.625	217,952						271,000	06/14/2024
100087475		LOS LUNAS	NM		10/25/2022	5.375	217,952						325,000	10/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057717		LAWRENCEVILLE	GA		06/30/2021	4.500	217,967						299,000	04/20/2021
100065645		ASHLAND	VA		07/28/2021	3.875	217,982						282,000	06/11/2021
100182124		JACKSONVILLE	FL		12/12/2024	6.250	217,983		5				305,000	08/29/2024
100157721		SUGAR LAND	TX		06/28/2024	8.875	217,983						306,000	05/13/2024
100087065		SAN DIEGO	CA		11/04/2022	8.375	217,985						407,000	09/21/2022
100102573		CONROE	TX		06/07/2023	8.999	217,997						280,000	11/29/2022
100172774		FORT WORTH	TX		12/06/2024	8.875	217,999		(16)				279,000	10/25/2024
100043375		FELTON	CA		08/13/2020	8.250	218,004						470,250	03/14/2020
100068206		CORNELIUS	NC		08/25/2021	3.999	218,010						315,000	07/16/2021
100126691		HARTSDALE	NY		08/30/2023	5.000	218,010						670,000	05/16/2022
100100968		BALTIMORE	MD		04/28/2023	3.750	218,011						410,000	12/15/2021
100024177		BRYN MAWR	PA		09/20/2018	5.500	218,012						318,000	09/20/2018
100048979		MIAMI	FL		11/20/2020	4.250	218,013						285,000	07/31/2020
100170077		SHOREWOOD	IL		10/08/2024	7.124	218,016						283,000	08/22/2024
100071873		SIGNAL HILL	CA		10/14/2021	4.125	218,016						850,000	09/03/2021
100167836		ELLENWOOD	GA		09/20/2024	6.625	218,017						290,000	08/28/2024
100144726		UNITED KINGDOM	GBR		03/12/2024	3.390	218,020		10,119			(4,719)	220,000	04/09/2020
100141343		PEACHTREE CORNERS	GA		01/30/2024	8.500	218,021						355,000	11/30/2023
100161451		KYLE	TX		07/30/2024	6.625	218,033						315,000	04/30/2024
100161949		NORTH CHESTERFIELD	VA		07/31/2024	7.875	218,033						305,000	07/09/2024
100180225		KATY	TX		11/25/2024	6.625	218,036						340,000	09/06/2024
3340072590		UPPER MARLBORO	MD		04/05/2024	9.884	218,038						940,000	03/07/2024
100013287		LEVITTOWN	PA		05/25/2017	4.000	218,039						170,000	01/31/2017
100145139		UNITED KINGDOM	GBR		03/12/2024	9.500	218,046					(4,585)	325,011	10/18/2019
100068453		CASA GRANDE	AZ		08/25/2021	4.125	218,047						312,000	06/24/2021
100086791		EL PASO	TX		10/04/2022	7.250	218,050						275,000	08/10/2022
100139693		UNITED KINGDOM	GBR		12/18/2023	6.390	218,052					(3,802)	230,000	10/16/2023
100116637		CLARKSVILLE	TN		07/20/2023	3.990	218,060						383,000	03/01/2024
100026533		RIALTO	CA		09/26/2018	4.750	218,062						311,500	06/14/2018
100135475		MYRTLE BEACH	SC		11/13/2023	5.990	218,062						301,000	08/28/2023
100153580		UNITED KINGDOM	GBR		05/29/2024	5.790	218,065					(3,171)	360,000	05/23/2024
100139408		WOODBOURNE	NY		12/28/2023	8.520	218,066						305,000	11/15/2023
100031738		ROSEDALE	NY		03/29/2019	2.000	218,077						350,000	12/09/2018
100103209		ORLANDO	FL		04/21/2023	8.200	218,081		2,075				305,000	03/31/2023
3340077317		LABELLE	FL		07/29/2024	9.885	218,093						940,000	06/09/2024
100143799		MANCHESTER	CT		02/28/2024	8.750	218,097						333,000	01/31/2024
100169507		VENICE	FL		09/30/2024	7.500	218,097		(42)				320,000	06/13/2024
100163108		WEST CHESTER	PA		08/13/2024	7.500	218,100						650,000	06/10/2024
100071646		SARASOTA	FL		10/14/2021	3.875	218,105						300,000	06/09/2021
100180894		UNITED KINGDOM	GBR		11/27/2024	5.790	218,114					(2,787)	269,000	11/08/2024
100136583		CORPUS CHRISTI	TX		11/22/2023	7.999	218,114						274,000	11/08/2023
100129298		AURORA	IL		09/25/2023	7.375	218,117						295,000	08/14/2023
100113391		DUNEDIN	FL		06/29/2023	2.000	218,117						818,000	05/16/2022
100132382		FORT MOHAVE	AZ		11/03/2023	9.500	218,119						249,000	04/27/2023
100165721		ANNA	TX		08/29/2024	7.750	218,123		(15)				330,000	07/10/2024
100012674		MIAMI	FL		05/25/2017	4.000	218,131						245,000	01/31/2017
100155252		MILLERSVILLE	MD		07/19/2024	7.125	218,132						312,000	02/26/2024
100142081		DORAL	FL		02/29/2024	8.750	218,151						315,000	01/29/2024
100121030		MUSTANG	OK		08/30/2023	6.750	218,169						290,000	07/14/2023
100089970		KATY	TX		01/26/2023	9.125	218,171						320,000	11/21/2022
100030901		TAHOE VISTA	CA		04/09/2019	3.375	218,175						641,250	10/06/2018
100162528		VIRGINIA BEACH	VA		08/12/2024	7.624	218,183						258,000	06/24/2024

SCHEDULE B - PART 1

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131787		DALLASTOWN	PA		10/06/2023	8.875	218,187						295,000	08/14/2023
3340088110		PHILADELPHIA	PA		10/31/2024	8.668	218,196						1,060,000	10/03/2024
100159328		BAXTER	TN		07/15/2024	5.750	218,199						286,000	04/30/2024
100158045		BLACKWOOD	NJ		07/09/2024	7.375	218,204						290,000	05/10/2024
100162912		PERRY HALL	MD		08/12/2024	8.125	218,208						272,000	06/07/2024
100156877		PHILADELPHIA	PA		06/27/2024	7.960	218,214		1,647				300,000	05/22/2024
100119643		WESTCHESTER	IL		08/04/2023	9.125	218,216						276,000	07/19/2023
100081066		MIAMI	FL		03/18/2022	2.999	218,217						370,000	01/27/2022
100163228		BAKERSFIELD	CA		08/13/2024	7.750	218,219						280,000	07/11/2024
100152683		TAMPA	FL		05/17/2024	7.125	218,225						295,000	03/27/2024
100141296		WESTERVILLE	OH		01/30/2024	8.625	218,226						355,000	12/01/2023
100179732		CONWAY	SC		11/21/2024	5.750	218,228		36				292,000	09/19/2024
100065344		BATON ROUGE	LA		07/28/2021	4.375	218,233						290,000	06/07/2021
100160132		LAKE WALES	FL		07/17/2024	7.000	218,235						310,000	05/09/2024
100169481		CARY	NC		09/30/2024	7.500	218,247						540,000	06/17/2024
100152004		ORLANDO	FL		06/14/2024	7.375	218,262						468,000	05/17/2024
100023517		BERWYN	PA		09/04/2018	4.750	218,274						325,000	09/04/2018
100071732		SHREVEPORT	LA		10/14/2021	4.000	218,279						287,000	07/28/2021
100180511		SARASOTA	FL		11/26/2024	6.499	218,280		8				296,000	11/04/2024
100169662		BELLEVUE	NE		09/30/2024	6.990	218,297						285,000	06/10/2024
100143595		BROWNS MILLS	NJ		02/21/2024	7.740	218,312						295,000	01/19/2024
100028648		BARCLAY	MD		10/26/2018	3.750	218,318						228,000	06/04/2018
100030793		JAMAICA	NY		04/09/2019	4.000	218,324						760,000	01/30/2024
100153412		TINLEY PARK	IL		05/30/2024	8.355	218,331						265,000	04/30/2024
100110279		RENTON	WA		06/30/2023	6.125	218,339						300,000	04/19/2023
100078905		MADISON	AL		02/24/2022	3.875	218,343						307,500	01/24/2022
100118968		DEARBORN	MI		07/27/2023	9.125	218,350						295,000	06/24/2023
100169657		MC KEES ROCKS	PA		09/30/2024	7.625	218,353		(51)				290,000	06/10/2024
100149687		YOUNGSVILLE	NC		04/26/2024	6.875	218,357						336,000	03/22/2024
100076175		MINNEAPOLIS	MN		01/07/2022	3.625	218,357						305,000	11/10/2021
100140212		DURHAM	NC		01/11/2024	10.375	218,371						285,000	11/29/2023
100144382		CLERMONT	FL		03/07/2024	7.500	218,373						410,000	12/28/2023
100071650		SACRAMENTO	CA		10/14/2021	3.500	218,377						463,000	06/16/2021
100138365		PATTERSON	NY		12/18/2023	9.249	218,378						300,000	11/14/2023
100181232		COLBERT	GA		12/06/2024	8.250	218,382		(18)				332,000	11/22/2024
100139490		TWIN FALLS	ID		12/28/2023	8.625	218,383						305,000	11/14/2023
100038484		DUBLIN	IRL		09/27/2019	4.900	218,384					(14,260)	289,064	11/30/2018
100103515		LITHIA SPRINGS	GA		05/08/2023	9.750	218,389						275,000	03/14/2023
100076848		LOGANVILLE	GA		01/10/2022	4.375	218,392						284,000	07/30/2021
100067662		NEWARK	NJ		09/23/2021	4.000	218,397						417,000	07/26/2021
100179753		HOUSTON	TX		11/21/2024	5.750	218,401		28				306,000	08/28/2024
100112727		ANTIOCH	CA		06/29/2023	2.875	218,403		2,082				765,000	06/02/2022
100151213		NORTH CHARLESTON	SC		05/10/2024	7.625	218,404						368,000	03/15/2024
100136812		PAULSBORO	NJ		11/27/2023	9.930	218,406						350,000	10/06/2023
100025844		SANTA MARIA	CA		09/20/2018	5.250	218,408						318,250	04/30/2018
3410000620		NASHVILLE	TN		11/21/2024	8.850	218,412						9,300,000	10/30/2024
100136973		SUGAR LAND	TX		11/28/2023	7.375	218,413						350,000	10/20/2023
100180299		GERMANTOWN	MD		11/25/2024	6.625	218,421						290,000	09/27/2024
100156422		CLARKSVILLE	TN		06/24/2024	7.500	218,423						290,000	05/17/2024
100149659		WESTMONT	IL		04/26/2024	7.990	218,427						283,000	03/20/2024
100115084		PRINCETON	TX		07/14/2023	6.990	218,430						295,000	05/31/2023
100136305		KATY	TX		11/20/2023	6.990	218,441						305,000	09/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100064965		KISSIMMEE	FL		07/14/2021	3.999	218,446						390,000	05/21/2021
3340075651		CHARLOTTE	NC		06/14/2024	9.505	218,457						1,720,000	04/25/2024
100150844		FAYETTEVILLE	NC		05/08/2024	6.990	218,470						297,000	03/21/2024
100138325		TUCSON	AZ		12/18/2023	7.750	218,479						300,000	10/11/2023
100179912		ROSHARON	TX		11/25/2024	5.990	218,484		13				300,000	09/11/2024
100136486		ABILENE	TX		11/20/2023	5.990	218,485						310,000	09/26/2023
100134113		NORTH CHESTERFIELD	VA		12/08/2023	8.000	218,499						307,000	10/18/2023
100176599		HOUSTON	TX		11/15/2024	8.499	218,504		(26)				245,000	08/22/2024
100133811		STROUDSBURG	PA		10/20/2023	8.999	218,505						400,000	09/19/2023
100147866		ROSENBERG	TX		04/08/2024	5.750	218,522						321,000	01/23/2024
100081393		BROOKLYN CENTER	MN		03/18/2022	3.990	218,526						277,000	12/27/2021
100181202		WOODSTOCK	GA		12/06/2024	7.499	218,529		(12)				311,000	11/14/2024
100127531		DAVENPORT	FL		09/08/2023	6.000	218,530						305,000	06/30/2023
100172283		STOW	OH		10/21/2024	7.125	218,538						283,000	08/30/2024
100181901		NEWARK	DE		12/12/2024	6.625	218,539		(2)				320,000	10/15/2024
100142365		NAPLES	FL		03/15/2024	8.625	218,547						320,000	01/26/2024
100065669		CICERO	IL		07/28/2021	4.250	218,551						343,000	06/01/2021
100043332		WASHINGTON	DC		08/13/2020	4.500	218,557						446,062	05/31/2020
100162923		OLD BRIDGE	NJ		08/12/2024	7.125	218,565						365,000	06/17/2024
100151789		SEWELL	NJ		05/10/2024	8.750	218,565						260,000	04/23/2024
100047239		BRIGHTON	MI		11/20/2020	5.000	218,568						299,250	07/31/2020
100064902		PRESCOTT VALLEY	AZ		07/14/2021	4.500	218,583						398,000	05/14/2021
100128427		JOHNSON CITY	TN		09/15/2023	8.375	218,586						260,000	07/14/2023
100139705		UNITED KINGDOM	GBR		12/18/2023	5.890	218,589					(3,837)	230,000	10/10/2023
100065465		AUSTIN	TX		07/28/2021	3.875	218,594						307,000	05/10/2021
100091244		LANCASTER	CA		01/31/2023	8.750	218,595		(93)				357,000	12/19/2022
100071769		NEPTUNE	NJ		10/14/2021	4.125	218,595						265,000	08/09/2021
100048411		SOUTHFIELD	MI		11/20/2020	3.500	218,598						232,750	07/31/2020
100143046		BRUNSWICK	GA		02/14/2024	8.375	218,600						275,000	12/20/2023
100054026		VAIL	AZ		03/23/2021	4.500	218,605						575,000	01/04/2021
100100628		COLORADO SPRINGS	CO		04/27/2023	8.750	218,611						548,000	04/14/2023
100103316		MCALLEN	TX		04/28/2023	8.625	218,612						325,000	03/01/2023
100060279		HOUSTON	TX		06/25/2021	3.990	218,614						295,000	04/13/2021
100158149		RIVERVIEW	FL		07/09/2024	7.000	218,651						296,000	05/10/2024
100163149		COLLEGE STATION	TX		08/13/2024	7.500	218,656						288,500	07/02/2024
100182241		GEORGETOWN	TX		12/12/2024	4.750	218,658		47				375,000	10/16/2024
100012905		WOODLAND	CA		05/25/2017	5.000	218,658						360,000	01/31/2017
100055066		GANSEVOORT	NY		03/23/2021	3.500	218,660						340,000	01/03/2021
100179730		SAN ANTONIO	TX		11/21/2024	5.250	218,662		38				336,000	09/27/2024
100154193		POMPANO BEACH	FL		07/11/2024	8.000	218,673						357,000	06/04/2024
100109356		FAIRFAX	VA		06/12/2023	6.990	218,674						830,000	04/14/2023
100027804		TACOMA	WA		10/26/2018	4.000	218,676						266,000	06/01/2018
100024634		MIAMI	FL		09/20/2018	5.000	218,680						446,500	04/30/2018
100134016		FALLSBURG	NY		10/25/2023	8.583	218,682		1,422				285,000	09/20/2023
100133479		FRIENDSWOOD	TX		10/19/2023	9.250	218,686						292,000	08/15/2023
100071668		HAMPTON	GA		10/14/2021	4.000	218,706						308,000	06/28/2021
100088104		LOWELL	MA		10/25/2022	7.125	218,707						450,000	09/12/2022
100138858		SPRINGFIELD	MA		12/21/2023	7.990	218,717						306,000	10/10/2023
100137560		ROCK STREAM	NY		12/08/2023	7.624	218,726						291,000	10/26/2023
100135456		SURF CITY	NC		11/13/2023	5.990	218,726						296,000	08/28/2023
100057966		SAVANNAH	GA		06/30/2021	4.625	218,731						300,000	04/30/2021
100134727		JAMISON	PA		10/30/2023	7.750	218,731						471,500	09/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135113		NEWPORT NEWS	VA		11/01/2023	5.990	218,737						340,000	08/28/2023
100090249		LAS VEGAS	NV		01/13/2023	9.875	218,741						300,000	11/10/2022
100100174		BRIDGETON	NJ		03/17/2023	9.255	218,748						265,000	03/01/2023
100173615		DORDRECHT	NLD		10/29/2024	5.850	218,759					(9,632)	266,319	10/04/2024
100119390		MESQUITE	TX		07/31/2023	6.625	218,760						320,000	06/02/2023
100148240		PENDERGRASS	GA		04/12/2024	6.625	218,762						305,000	11/22/2023
100115101		EAGLE MOUNTAIN	UT		07/14/2023	7.990	218,763						300,000	05/31/2023
100100871		COLLEGE PARK	MD		04/28/2023	5.375	218,772						387,000	12/20/2021
100141615		ARABI	LA		01/30/2024	8.750	218,773						320,000	01/03/2024
100185562		COLUMBIA	TN		12/20/2024	8.125	218,776		(6)				370,000	10/23/2024
100047276		JAMAICA	NY		11/20/2020	6.875	218,779						817,000	07/31/2020
100031354		WYANDANCH	NY		03/29/2019	3.375	218,787						350,000	12/09/2018
3340072372		LUCERNE VALLEY	CA		07/19/2024	9.290	218,790						1,280,000	03/13/2024
100079266		DECATUR	GA		02/28/2022	4.999	218,800						300,000	01/24/2022
100091263		BIG BEAR CITY	CA		01/31/2023	8.499	218,803						275,000	12/20/2022
100114669		BALTIMORE	MD		06/29/2023	8.250	218,804						275,000	06/05/2023
100179731		OWENS CROSS ROADS	AL		11/21/2024	5.750	218,811		34				291,000	09/20/2024
100119808		EAST CHICAGO	IN		08/08/2023	7.965	218,818						310,000	07/10/2023
100158539		AURORA	IL		07/10/2024	8.375	218,819						330,000	04/30/2024
100092014		CHICAGO	IL		02/09/2023	7.763	218,822						300,000	01/13/2023
100088272		ORLANDO	FL		10/17/2022	7.231	218,822						291,000	09/09/2022
100081094		OAKLAND	MD		03/18/2022	3.500	218,823						675,000	12/22/2021
3340071137		WATERBURY	CT		04/05/2024	9.385	218,830						840,000	03/05/2024
100138909		FRESNO	CA		12/21/2023	8.500	218,849						303,000	10/31/2023
100145834		FERNANDINA BEACH	FL		03/15/2024	7.000	218,849						478,000	02/07/2024
100128242		CLERMONT	FL		09/14/2023	8.750	218,854						300,000	08/04/2023
100000303		LA PUENTE	CA		09/27/2016	4.875	218,855						438,900	08/22/2016
100102902		SUFFERN	NY		06/22/2023	8.865	218,857						305,000	10/26/2022
100031451		FAIRFIELD	CA		03/29/2019	2.825	218,860						332,000	12/08/2018
100168613		CRYSTAL BEACH	TX		09/25/2024	7.124	218,867						315,000	08/09/2024
100025576		PERTH AMBOY	NJ		09/20/2018	4.500	218,869						250,000	11/11/2020
100137338		MIAMI BEACH	FL		12/01/2023	9.249	218,875						310,000	10/30/2023
100115095		GEORGETOWN	TX		07/14/2023	6.990	218,876						348,000	05/30/2023
100179861		PALM COAST	FL		11/22/2024	7.875	218,877		(26)				270,000	10/11/2024
100129847		LEAVENWORTH	KS		09/27/2023	8.250	218,882		(60)				265,000	09/05/2023
100135880		MARIETTA	GA		11/13/2023	9.874	218,885						274,000	10/13/2023
100012603		HENDERSON	NV		05/25/2017	4.000	218,887						205,000	01/31/2017
100038446		KILDARE	IRL		09/27/2019	4.350	218,901					(14,345)	143,994	11/30/2018
100178505		REYNOLDSBURG	OH		11/21/2024	7.624	218,901		(24)				278,000	10/11/2024
100136786		KINGSTON	NY		11/27/2023	8.359	218,908		1,804				355,000	10/23/2023
100113452		BAYSIDE	NY		06/29/2023	3.500	218,910						785,000	05/15/2022
100120753		HUTTO	TX		08/25/2023	6.625	218,913						383,000	07/24/2023
100135894		DALLAS	TX		11/13/2023	7.999	218,915						353,000	10/20/2023
100136263		TONEY	AL		11/20/2023	8.125	218,920						282,000	09/12/2023
100076817		CHEYENNE	WY		12/27/2021	5.050	218,922						273,000	12/09/2021
100139214		DAVENPORT	FL		12/28/2023	7.875	218,924						460,000	11/21/2023
100020361		OAKLAND	CA		07/27/2018	5.250	218,928						520,000	07/27/2018
100147674		JOLIET	IL		04/04/2024	7.499	218,929						290,000	03/15/2024
100141132		CORRYTON	TN		01/30/2024	7.460	218,932						347,000	12/19/2023
100168300		BAKERSFIELD	CA		09/20/2024	7.375	218,935		(58)				435,000	04/26/2024
100065683		LEXINGTON	SC		07/28/2021	4.125	218,936						356,000	05/21/2021
100165408		PITTSBURGH	PA		08/29/2024	7.500	218,940						335,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100044141		EL CENTRO	CA		08/19/2020	4.250	218,941						312,550	12/25/2019
100030819		HAVERTOWN	PA		04/09/2019	3.625	218,943		3,085				292,600	07/31/2018
100156963		UNITED KINGDOM	GBR		06/27/2024	6.590	218,945					(2,315)	280,000	05/31/2024
100065560		PFLUGERVILLE	TX		07/28/2021	3.875	218,956						385,000	04/29/2021
100013308		SAINT CLOUD	FL		05/25/2017	4.625	218,962						259,000	01/31/2017
100117276		ROSENBERG	TX		07/20/2023	8.084	218,968						320,000	03/01/2024
100162690		SURF CITY	NC		08/12/2024	6.500	218,977						368,000	05/30/2024
100028843		PORT ORANGE	FL		10/26/2018	4.125	218,980						293,075	06/01/2018
100152564		FRIDLEY	MN		05/17/2024	7.625	218,984						300,000	03/07/2024
3340072234		CAPE CORAL	FL		04/19/2024	9.148	218,987						790,000	03/05/2024
100161090		NEW BRAUNFELS	TX		07/24/2024	5.500	218,990						309,000	05/06/2024
100174385		IDAHO SPRINGS	CO		10/31/2024	6.875	218,997						600,000	06/24/2024
100071810		GREENVILLE	SC		10/14/2021	4.500	219,002						290,000	08/30/2021
100182324		LAKEWOOD RANCH	FL		12/12/2024	5.875	219,004		11				440,000	11/05/2024
3310064079		CAMPTON	NH		07/19/2024	9.296	219,014						1,480,000	05/20/2024
100168329		SPLENDORA	TX		09/20/2024	7.375	219,017						266,000	04/25/2024
100178294		SEASIDE HEIGHTS	NJ		11/19/2024	7.125	219,018		(23)				340,000	10/28/2024
100017876		PASADENA	CA		05/30/2018	4.750	219,026						355,000	03/05/2018
100147753		LAS VEGAS	NV		04/08/2024	7.625	219,039						285,000	02/14/2024
100011785		JERSEY CITY	NJ		03/08/2017	4.375	219,044						183,000	11/30/2016
100137304		CATHEDRAL CITY	CA		12/01/2023	7.990	219,048						445,000	10/26/2023
100139589		OCALA	FL		12/28/2023	7.499	219,048						280,000	10/18/2023
100164118		HUMBLE	TX		08/21/2024	7.250	219,049						305,000	07/25/2024
100082039		ROTTERDAM	NLD		03/30/2022	2.750	219,051					(14,403)	282,000	12/01/2023
100141238		VIRGINIA BEACH	VA		01/30/2024	8.500	219,055						330,000	01/02/2024
100025226		PHOENIX	AZ		09/20/2018	4.625	219,064						275,500	04/30/2018
100065270		CHANDLER	AZ		07/28/2021	3.875	219,067						385,000	05/26/2021
100087975		ROANOKE	VA		10/25/2022	7.875	219,074						350,000	09/29/2022
100028279		LOS ANGELES	CA		10/26/2018	4.500	219,075						541,500	06/03/2018
100109735		FAIRVIEW	NJ		06/16/2023	7.625	219,080						340,000	04/04/2023
100101092		TANNERSVILLE	PA		04/28/2023	5.750	219,081						310,000	04/11/2022
100163035		TUCSON	AZ		08/13/2024	7.500	219,084						278,000	05/24/2024
100147393		TRANQUILLITY	CA		05/08/2024	9.625	219,084						280,000	04/09/2024
100054281		ANSONIA	CT		03/23/2021	6.250	219,093						270,000	01/05/2021
100174592		ALVARADO	TX		10/31/2024	9.500	219,094						278,000	01/26/2024
100090063		ORLANDO	FL		01/13/2023	9.375	219,100						265,000	11/08/2022
100135727		FORT WORTH	TX		11/10/2023	6.500	219,107						340,000	09/25/2023
100100962		MESA	AZ		04/28/2023	3.875	219,108						600,000	12/17/2021
3340071330		EVERGREEN	CO		04/19/2024	9.813	219,115						1,568,000	02/16/2024
100137941		RALEIGH	NC		12/13/2023	8.125	219,117						270,000	10/18/2023
100181899		CEDARVILLE	OH		12/12/2024	6.490	219,132		2				315,000	09/27/2024
100164909		DOVER	DE		08/28/2024	7.600	219,137						318,000	08/07/2024
100049607		SANTA FE	NM		11/20/2020	4.500	219,146						270,750	07/31/2020
100141182		STATESVILLE	NC		01/30/2024	8.190	219,154						333,000	12/08/2023
100148369		NEW BRAUNFELS	TX		04/12/2024	6.250	219,163						330,000	02/07/2024
100144920		UNITED KINGDOM	GBR		03/12/2024	9.500	219,165		8,884			(4,798)	219,986	03/20/2020
100167909		ASHLAND	NH		09/20/2024	7.999	219,176						419,000	08/14/2024
100019835		BELLFLOWER	CA		07/30/2018	5.000	219,180						545,000	05/08/2018
100088889		HOUSTON	TX		11/15/2022	8.375	219,192						284,900	10/19/2022
100109628		WIMAUMA	FL		06/14/2023	7.875	219,207						310,000	05/15/2023
100161523		THOUSAND OAKS	CA		07/30/2024	7.500	219,211						795,000	05/22/2024
100082926		MESQUITE	TX		05/17/2022	8.875	219,215						230,000	04/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076120		AVON	IN		01/07/2022	3.875	219,218						340,000	11/02/2021
100055890		BIG BEAR LAKE	CA		03/26/2021	3.499	219,224						335,000	12/23/2020
100168200		ROCKY FACE	GA		09/20/2024	7.250	219,225						288,200	04/03/2024
100119496		LAWRENCEVILLE	GA		07/28/2023	7.500	219,228						350,000	06/27/2023
100137729		DENVER	CO		12/08/2023	7.990	219,234						408,000	10/19/2023
100048879		LAS VEGAS	NV		11/20/2020	4.625	219,249						204,155	07/31/2020
100100662		EAST ORANGE	NJ		04/28/2023	7.500	219,255						300,000	06/24/2021
100065396		MINNEAPOLIS	MN		07/28/2021	3.500	219,276						320,000	05/24/2021
100120135		DAWSONVILLE	GA		08/11/2023	7.500	219,288						334,000	06/27/2023
100013389		GLENDALE	AZ		05/25/2017	3.000	219,290						240,000	01/31/2017
100049622		FLORISSANT	MO		11/20/2020	4.625	219,304						223,250	07/31/2020
100158422		DECATUR	AL		07/10/2024	7.625	219,305						285,000	02/09/2024
100160148		DETROIT	MI		07/17/2024	7.625	219,312						285,000	05/23/2024
100166334		AURORA	CO		10/24/2024	6.875	219,313						415,000	09/09/2024
100010885		KISSIMMEE	FL		12/23/2016	3.875	219,316						280,000	09/14/2016
100142692		OCALA	FL		02/08/2024	8.625	219,321						315,000	10/31/2023
100149113		MERIDIANVILLE	AL		04/22/2024	6.999	219,328						301,000	02/28/2024
100146664		VILLAS	NJ		03/20/2024	10.625	219,333						280,000	02/13/2024
100141232		HOUSTON	TX		01/30/2024	9.375	219,335						300,000	12/26/2023
100067747		ROUND ROCK	TX		09/23/2021	4.375	219,341						320,000	07/27/2021
100116843		SPRINGVILLE	UT		07/20/2023	4.125	219,342						530,000	03/01/2024
100067951		OAKDALE	MN		09/23/2021	3.625	219,348						305,000	08/03/2021
100161452		FORNEY	TX		07/30/2024	6.875	219,354						317,000	04/09/2024
100153924		NORTH PORT	FL		06/05/2024	7.499	219,354						285,000	05/09/2024
100160093		VERO BEACH	FL		07/17/2024	6.125	219,356						315,000	05/14/2024
100120649		WESTMINSTER	MD		08/24/2023	9.499	219,357						292,000	07/21/2023
100045339		ANTELOPE	CA		11/25/2020	4.125	219,360						247,000	08/06/2020
100180209		CYPRESS	TX		11/25/2024	6.125	219,366						318,000	08/27/2024
100029060		CAPE CORAL	FL		10/26/2018	4.625	219,375						247,000	06/01/2018
100068360		VISALIA	CA		08/25/2021	4.125	219,376						300,000	06/23/2021
100110621		RIO RANCHO	NM		06/30/2023	6.125	219,380						290,000	04/27/2023
100114846		SAN ANTONIO	TX		07/10/2023	5.750	219,384						276,000	05/12/2023
100057704		HENDERSON	NV		06/30/2021	3.990	219,384						315,000	04/06/2021
100161480		BOWLING GREEN	KY		07/30/2024	7.625	219,385						312,000	05/20/2024
100133739		WIMBERLEY	TX		10/23/2023	7.625	219,388						400,000	09/11/2023
100026567		MORENO VALLEY	CA		09/26/2018	6.000	219,394						349,900	06/14/2018
100128349		DECATUR	GA		09/14/2023	6.999	219,399						320,000	08/14/2023
100147550		JACKSONVILLE	FL		04/03/2024	9.000	219,403						300,000	03/04/2024
100112373		FISHKILL	NY		06/29/2023	2.750	219,406						460,000	06/09/2022
100113453		SAINT BONIFACIUS	MN		06/29/2023	5.100	219,414						520,000	05/16/2022
100115136		PORT JERVIS	NY		07/17/2023	7.900	219,416						290,000	06/15/2023
100169235		PHILADELPHIA	PA		09/27/2024	7.470	219,445						300,000	09/06/2024
3320048804		HUMBLE	TX		04/04/2023	9.146	219,448						1,080,000	02/15/2023
100174001		ATLANTA	GA		10/31/2024	8.375	219,455						279,000	08/13/2024
100011666		WAYNESBORO	PA		03/08/2017	5.000	219,456						340,000	10/22/2021
100088071		RIDGECREST	CA		10/25/2022	8.000	219,469						360,000	09/30/2022
100172324		SOMERSET	NJ		10/21/2024	6.625	219,473						291,000	09/06/2024
100159824		PROSPERITY	SC		07/17/2024	7.375	219,480						310,000	05/09/2024
100112720		FOLSOM	CA		06/29/2023	2.875	219,486						810,000	06/05/2022
100031603		HAWTHORNE	CA		03/29/2019	3.125	219,489						475,900	12/07/2018
100049026		MIAMI	FL		11/20/2020	4.375	219,492						270,750	07/31/2020
100133821		LAKELAND	FL		10/20/2023	7.875	219,510						275,000	09/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136016		HOUSTON	TX		11/16/2023	9.750	219,513						250,400	10/16/2023
100120851		FORT MYERS	FL		08/25/2023	7.625	219,514						289,000	07/10/2023
100171488		PROSPER	TX		10/16/2024	6.490	219,518						519,000	08/28/2024
100121004		LAKEVILLE	PA		08/30/2023	7.125	219,528						320,000	07/11/2023
100165396		HEDGESVILLE	WV		08/29/2024	7.625	219,537						284,000	06/26/2024
3500112297		OAKLAND PARK	FL		11/27/2024	8.195	219,542						1,560,000	10/12/2024
100168066		CLARKDALE	AZ		09/20/2024	6.375	219,543		28				655,000	03/29/2024
100164910		DOVER	DE		08/28/2024	7.600	219,566						325,000	08/07/2024
100071533		HUNTSVILLE	TX		10/14/2021	4.000	219,566						300,500	08/26/2021
100084317		GRONINGEN	NLD		06/30/2022	1.000	219,569					(14,437)	282,750	12/01/2023
100151756		ROSCOE	IL		05/10/2024	8.999	219,575						270,000	04/16/2024
100181984		PHILADELPHIA	PA		12/12/2024	6.625	219,583		2				295,000	09/25/2024
100148434		FLORESVILLE	TX		04/12/2024	5.500	219,588						300,000	02/22/2024
100090420		PARAMOUNT	CA		12/28/2022	8.125	219,594						620,000	09/16/2022
100153173		NEWARK	DE		05/30/2024	7.375	219,600						316,000	03/15/2024
100055918		BALTIMORE	MD		03/26/2021	3.625	219,605						500,000	12/22/2020
100060299		LEHI	UT		06/25/2021	3.875	219,608						307,000	04/15/2021
100067669		WOODSTOCK	GA		09/23/2021	3.499	219,610						308,000	07/28/2021
3300005434		SPRING VALLEY	NY		12/18/2024	8.595	219,618						2,900,000	10/10/2024
100110507		HENDERSON	NV		06/30/2023	4.990	219,625						340,000	04/11/2023
100180703		BEDFORD	TX		11/26/2024	7.500	219,627		(19)				330,000	09/19/2024
100158776		ALEXANDRIA	VA		07/10/2024	6.875	219,632						295,000	05/13/2024
100158704		MONTGOMERY	AL		07/10/2024	7.750	219,637						320,000	05/09/2024
100071605		CASHION	OK		10/14/2021	4.250	219,640						300,000	05/28/2021
100176030		MOUNT WOLF	PA		12/20/2024	7.625	219,641		(5)				265,000	11/06/2024
100145137		UNITED KINGDOM	GBR		03/12/2024	9.500	219,642					(4,824)	221,000	10/30/2019
100128092		PORTLAND	TN		09/08/2023	6.500	219,657						310,000	08/25/2022
100121045		FRESNO	CA		08/30/2023	10.250	219,658		2				280,000	08/03/2023
100024610		SPRING VALLEY	NY		09/20/2018	4.750	219,664						460,750	04/30/2018
100108157		BRISTOL	CT		05/24/2023	8.999	219,667						299,000	04/12/2023
100054424		STATEN ISLAND	NY		03/23/2021	3.375	219,669						328,000	12/31/2020
100135468		KAUFMAN	TX		11/13/2023	7.125	219,670						295,500	08/29/2023
100159243		CHARLOTTE	NC		07/15/2024	6.999	219,673						305,000	06/12/2024
3310052299		FORT LAUDERDALE	FL		05/11/2023	8.610	219,679						1,200,000	04/03/2023
100091632		LEVERETT	MA		03/07/2023	7.999	219,681						365,000	01/10/2023
100030745		CHULA VISTA	CA		04/09/2019	3.750	219,684						356,250	02/24/2018
100184601		CERRITOS	CA		12/17/2024	7.750	219,686		(13)				1,046,774	10/19/2024
100149161		HYANNIS	MA		04/22/2024	8.875	219,686						270,000	03/28/2024
100045101		PALM HARBOR	FL		11/19/2020	5.000	219,687						313,500	04/10/2020
100027934		TUSTIN	CA		10/26/2018	5.000	219,707						365,750	06/05/2018
100038835		DUBLIN	IRL		09/27/2019	4.350	219,719					(14,306)	125,063	11/30/2018
100065378		RALEIGH	NC		07/28/2021	4.000	219,719						302,000	05/28/2021
100113846		PLAINVILLE	CT		06/29/2023	4.500	219,723						380,000	06/05/2022
100161484		FORT WORTH	TX		07/30/2024	7.625	219,729						330,000	05/17/2024
100057888		CHANDLER	AZ		06/30/2021	4.250	219,730						380,000	05/01/2021
100166984		BULLARD	TX		09/13/2024	7.625	219,730						302,000	07/23/2024
100148295		MERCHANTVILLE	NJ		04/12/2024	6.990	219,731						309,000	02/06/2024
100013776		APOLLO BEACH	FL		05/25/2017	4.000	219,748						275,000	01/31/2017
100144549		WICHITA	KS		04/26/2024	7.250	219,753						311,000	03/15/2024
100079909		BOLINGBROOK	IL		04/25/2022	5.499	219,757						298,000	01/21/2022
100112302		ODENTON	MD		06/29/2023	4.000	219,764						380,000	06/02/2022
100129652		CINCINNATI	OH		09/29/2023	6.750	219,765						320,000	07/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116753		ROUND ROCK	TX		07/20/2023	4.375	219,770						478,000	03/01/2024
100088129		SWEET HOME	OR		10/25/2022	8.750	219,778						325,000	09/29/2022
100153422		MOORESVILLE	IN		05/30/2024	8.150	219,783						307,000	05/07/2024
100112492		JAMAICA	NY		06/29/2023	4.875	219,785						1,330,000	05/15/2022
100026547		LANCASTER	CA		09/26/2018	5.375	219,799						331,000	06/14/2018
100116478		KISSIMMEE	FL		07/20/2023	4.875	219,803						305,000	03/01/2024
100141183		STATESVILLE	NC		01/30/2024	8.190	219,812						334,000	12/08/2023
100081445		FREDERICKSBURG	VA		03/18/2022	3.374	219,813						335,000	01/27/2022
100176142		TEXAS CITY	TX		12/20/2024	7.750	219,823		(7)				295,000	11/19/2024
100054446		MC DONALD	PA		03/23/2021	4.250	219,829						255,000	01/05/2021
100175272		OCALA	FL		11/05/2024	5.750	219,830						297,000	09/06/2024
100160613		AUSTIN	TX		07/19/2024	6.999	219,831						850,000	06/25/2024
100141030		SAN ANTONIO	TX		02/20/2024	7.750	219,840						332,000	01/16/2024
100139135		UPPER MARLBORO	MD		12/28/2023	8.999	219,840						285,000	11/27/2023
100139115		FORNEY	TX		12/28/2023	8.465	219,844						327,000	11/21/2023
100064917		DALLAS	TX		07/14/2021	4.250	219,846						375,000	05/10/2021
3340086980		STRATFORD	CT		12/19/2024	8.927	219,847						890,000	09/28/2024
100163414		OVIEDO	FL		09/27/2024	7.625	219,860						283,000	08/15/2024
100120432		GLENWOOD	NJ		08/18/2023	7.999	219,864						328,000	07/24/2023
100028930		LOS ANGELES	CA		10/26/2018	4.625	219,864						379,050	06/02/2018
100162537		OLATHE	KS		08/12/2024	6.875	219,865						350,000	06/26/2024
100065099		PITTSBORO	NC		07/14/2021	3.875	219,882						305,000	05/13/2021
100169506		AURORA	IL		09/30/2024	8.625	219,886						280,000	06/14/2024
100173793		CONYERS	GA		10/30/2024	8.125	219,904						272,000	09/12/2024
100156867		GASTONIA	NC		06/27/2024	7.880	219,904						325,000	05/30/2024
100128052		SPRINGFIELD	TN		09/08/2023	7.000	219,905						275,000	01/31/2022
100140176		POWDER SPRINGS	GA		01/11/2024	10.625	219,909						290,000	12/08/2023
100164951		PHILADELPHIA	PA		08/28/2024	7.805	219,911		1,245				355,000	07/22/2024
100076303		CAPE CORAL	FL		01/07/2022	4.000	219,913						315,000	11/15/2021
100180454		VISALIA	CA		11/25/2024	5.875	219,922						300,000	10/08/2024
100136522		DAYTONA BEACH SHORES	FL		11/20/2023	7.500	219,923						286,000	10/02/2023
100158112		PHILADELPHIA	PA		07/09/2024	7.500	219,930						325,000	05/02/2024
100137755		LAKEHURST	NJ		12/08/2023	8.250	219,932						290,000	10/18/2023
100080800		SOUTHINGTON	CT		03/15/2022	5.550	219,937						307,000	03/01/2022
100160038		TUCSON	AZ		07/17/2024	7.490	219,942						305,000	05/07/2024
100150969		TUSCALOOSA	AL		05/08/2024	5.750	219,945						315,000	02/22/2024
100172787		MARCO ISLAND	FL		12/06/2024	6.875	219,965		4				455,000	11/05/2024
100159390		PENDERGRASS	GA		07/15/2024	5.750	219,967						310,000	05/14/2024
100117198		BELTON	TX		07/20/2023	7.225	219,980		6,372				290,000	03/01/2024
100167653		GALLATIN	TN		09/19/2024	7.625	220,000						345,000	07/29/2024
100152514		GROVETOWN	GA		05/17/2024	7.500	220,002						299,500	03/15/2024
100109947		BERLIN	NJ		06/22/2023	7.900	220,014						336,000	05/11/2023
100100745		BEL AIR	MD		04/28/2023	6.250	220,016						315,000	10/18/2021
100160491		WILMINGTON	NC		07/19/2024	7.999	220,018						304,000	06/20/2024
100167919		LAWTON	OK		09/20/2024	6.750	220,026						300,000	08/22/2024
100028248		WEST BROOKFIELD	MA		10/26/2018	4.250	220,028						294,500	06/03/2018
100171519		AUBURN	AL		10/16/2024	6.624	220,040						290,000	09/06/2024
100088260		BALTIMORE	MD		10/17/2022	7.488	220,046						293,000	09/16/2022
100159358		OKLAHOMA CITY	OK		07/15/2024	5.750	220,046						306,000	05/10/2024
100086520		CHICAGO	IL		09/30/2022	8.125	220,050						340,000	08/22/2022
100053407		STERLING	VA		03/23/2021	8.775	220,054						475,000	01/02/2021
100012939		OAK HILLS	CA		05/25/2017	5.000	220,056						365,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160059		MOUNT HOLLY	NC		07/17/2024	7.625	220,059						285,000	05/14/2024
100175497		FAYETTEVILLE	GA		12/23/2024	7.875	220,064		(5)				302,000	05/17/2024
100110255		NEWARK	NJ		06/30/2023	6.875	220,071						330,000	05/05/2023
100179682		FRESNO	TX		11/21/2024	6.250	220,074		13				330,000	08/29/2024
100147433		PALM BAY	FL		04/03/2024	7.875	220,078						310,000	02/09/2024
100156236		PANAMA CITY	FL		06/20/2024	7.750	220,079						344,000	05/08/2024
100115368		PALM COAST	FL		07/17/2023	7.125	220,083						563,000	06/15/2023
100025737		SAN DIEGO	CA		09/20/2018	4.125	220,085						422,750	04/30/2018
100057975		ANNAPOLIS	MD		06/30/2021	4.375	220,090						273,000	05/12/2021
100168328		LIVONIA	MI		09/20/2024	7.625	220,093						285,000	04/19/2024
100017360		SAINT SIMONS ISLAND	GA		04/26/2018	4.875	220,095						323,000	09/05/2017
100031635		BRENTWOOD	CA		03/29/2019	4.450	220,096						420,000	12/11/2018
100091866		LAREDO	TX		01/30/2023	9.999	220,096						307,000	12/09/2022
100149841		SAN ANTONIO	TX		04/29/2024	6.750	220,099						302,000	04/04/2024
100119981		NORTH WALES	PA		08/11/2023	6.375	220,107						310,000	06/08/2023
100166154		ROSENBERG	TX		09/09/2024	5.990	220,116						304,000	06/28/2024
100172797		ANDERSON	SC		12/06/2024	7.125	220,117		(4)				320,000	10/18/2024
100117666		HESPERIA	CA		07/20/2023	9.990	220,117						415,000	03/01/2024
100017253		ANNAPOLIS	MD		04/26/2018	3.750	220,137						335,000	12/31/2017
100170435		GREENVILLE	SC		10/09/2024	8.499	220,146						275,000	06/27/2024
100168266		ALBUQUERQUE	NM		09/20/2024	6.990	220,156						302,000	04/17/2024
100120113		SHERMAN	TX		08/11/2023	6.000	220,160						307,000	06/22/2023
100168004		EL PASO	TX		09/20/2024	8.499	220,165						360,000	08/19/2024
100091156		REPUBLIC	MO		01/31/2023	6.625	220,181						295,000	10/06/2022
100028521		NORTH PORT	FL		10/26/2018	4.250	220,188						218,500	05/31/2018
100185877		PHOENIX	AZ		12/26/2024	7.625	220,199		(2)				320,000	12/10/2024
100145350		UNITED KINGDOM	GBR		03/12/2024	9.500	220,208					(4,837)	245,000	11/29/2019
100067492		WILMINGTON	DE		09/23/2021	4.375	220,211						300,000	06/29/2021
100091447		SEBRING	FL		02/22/2023	6.000	220,215						300,000	12/21/2022
100167076		PALM COAST	FL		09/13/2024	8.375	220,219						307,000	06/28/2024
100060187		SLIDELL	LA		06/25/2021	3.875	220,221						297,000	04/05/2021
100136501		WAKE FOREST	NC		11/20/2023	6.750	220,227						331,500	09/22/2023
100080819		KISSIMMEE	FL		03/15/2022	5.950	220,235						300,000	02/23/2022
100111948		WINTER GARDEN	FL		06/29/2023	4.000	220,241						652,500	05/16/2022
100163160		DENISON	TX		08/13/2024	7.625	220,241						285,000	06/24/2024
100145432		UNITED KINGDOM	GBR		03/12/2024	3.550	220,249					(4,838)	274,998	11/26/2019
100117850		ORLANDO	FL		07/20/2023	8.000	220,249						291,000	03/01/2024
100031628		VAN NUYS	CA		03/29/2019	4.125	220,258						415,000	02/07/2022
100071611		GEORGETOWN	TX		10/14/2021	4.375	220,258						285,000	06/11/2021
100065495		CHOWCHILLA	CA		07/28/2021	3.625	220,266						310,000	06/09/2021
100013347		SACRAMENTO	CA		05/25/2017	4.875	220,274						300,000	01/31/2017
100060220		HACKETTSTOWN	NJ		06/25/2021	4.375	220,293						284,000	03/29/2021
100054697		MIDDLETOWN	DE		03/23/2021	8.000	220,293						255,000	06/19/2022
100165175		S-GRAVENHAGE	NLD		08/28/2024	5.450	220,294					(16,058)	218,906	08/02/2024
100067594		SAN ANTONIO	TX		09/23/2021	4.500	220,298						282,000	07/16/2021
100140114		COLUMBIA	TN		01/09/2024	6.250	220,311						290,000	11/08/2023
100172398		FOLEY	AL		10/23/2024	5.875	220,326						322,000	08/16/2024
100081444		LAS VEGAS	NV		03/18/2022	3.499	220,336						370,000	01/25/2022
100132563		CLEARWATER	FL		11/03/2023	7.500	220,341						325,000	06/22/2023
100029478		LAS VEGAS	NV		10/26/2018	4.625	220,347						261,250	06/04/2018
3310073211		OCALA	FL		04/12/2024	8.498	220,352						2,145,000	03/15/2024
100115843		AZLE	TX		07/20/2023	5.750	220,353						320,000	05/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167516		NORTH CHARLESTON	SC		10/31/2024	7.875	220,354						280,000	09/18/2024
100136946		KATY	TX		11/28/2023	7.625	220,354						282,000	09/29/2023
100158070		SOUTH GLASTONBURY	CT		07/09/2024	7.375	220,354						330,000	04/24/2024
100137798		SENECA FALLS	NY		12/08/2023	7.625	220,358						301,000	10/20/2023
100084713		BOYNTON BEACH	FL		08/02/2022	7.000	220,363						305,000	07/07/2022
100158033		BANGOR	ME		07/09/2024	7.500	220,369						299,000	03/22/2024
100181372		APOPKA	FL		12/06/2024	7.999	220,377		(10)				286,000	11/18/2024
100180369		PALM BEACH GARDENS	FL		11/25/2024	6.124	220,377						316,000	10/01/2024
100108093		TAMPA	FL		05/24/2023	8.375	220,388						312,000	04/18/2023
100028078		VILLA PARK	IL		10/26/2018	5.000	220,397						270,750	06/01/2018
100087278		CHICAGO	IL		10/25/2022	5.250	220,401						335,000	02/24/2022
100047253		WEST PALM BEACH	FL		11/20/2020	3.625	220,404						446,500	07/31/2020
100185137		COACHELLA	CA		12/20/2024	7.999	220,408		(1)				462,700	11/22/2024
100083645		MIDLAND	TX		07/25/2022	8.375	220,413						282,000	06/21/2022
100165438		ARLINGTON	TX		08/29/2024	7.625	220,428						297,000	06/13/2024
100162688		ANKENY	IA		08/12/2024	6.125	220,435						322,000	05/31/2024
100102934		SUSSEX	NJ		06/22/2023	9.375	220,436						300,000	12/29/2022
100143052		SMITHFIELD	NC		02/14/2024	10.625	220,437						272,000	12/12/2023
100147517		SUNNY ISLES BEACH	FL		04/03/2024	7.750	220,440						267,000	02/26/2024
100162931		GERMANTOWN	TN		08/12/2024	7.500	220,443						292,000	05/16/2024
100174387		COLUMBIA	SC		10/31/2024	7.500	220,445						286,000	07/01/2024
100031550		RIVERSIDE	CA		03/29/2019	3.625	220,446						398,000	12/08/2018
100100673		LANHAM	MD		04/28/2023	5.990	220,447						326,000	09/07/2021
100137954		NEW ORLEANS	LA		12/13/2023	7.990	220,447						304,000	10/30/2023
100068481		HARLEYSVILLE	PA		08/25/2021	3.625	220,449						290,500	06/23/2021
100068214		CAPE CORAL	FL		08/25/2021	3.875	220,452						337,000	06/24/2021
100091272		BENBROOK	TX		01/31/2023	7.375	220,456						320,000	12/27/2022
100135768		PHOENIX	AZ		11/10/2023	7.990	220,469						327,000	09/25/2023
100138176		CARTERSVILLE	GA		12/14/2023	8.875	220,484						289,000	10/24/2023
100184426		ANTIOCH	TN		12/17/2024	8.750	220,492		(8)				300,000	10/30/2024
100185875		FORNEY	TX		12/26/2024	7.625	220,495		(5)				428,000	12/10/2024
100049606		WHITTIER	CA		11/20/2020	3.000	220,502						522,500	07/31/2020
100171957		HAVERTOWN	PA		10/17/2024	7.000	220,506						269,900	09/06/2024
100011884		DEERFIELD BEACH	FL		03/08/2017	4.125	220,506						320,000	09/02/2016
100110095		DISTRICT HEIGHTS	MD		06/23/2023	8.625	220,511						300,000	05/08/2023
100167843		KILLINGLY	CT		09/20/2024	7.999	220,544						275,000	08/29/2024
100014344		WICHITA	KS		09/27/2017	3.000	220,544						340,000	07/05/2017
100081327		SAN ANTONIO	TX		03/18/2022	3.750	220,553						365,000	12/10/2021
100150548		MINNEAPOLIS	MN		05/03/2024	7.124	220,553						275,000	02/09/2024
100117070		STATEN ISLAND	NY		07/20/2023	8.750	220,561		1,703				610,000	03/01/2024
100043387		SUMMERVILLE	SC		08/13/2020	4.000	220,581						228,095	08/02/2019
100149375		FRESNO	TX		04/24/2024	5.750	220,590						310,000	02/23/2024
100103148		BARNEGAT	NJ		04/21/2023	7.750	220,591						315,000	03/30/2023
100068399		EAST CHICAGO	IN		08/25/2021	4.625	220,594						322,900	06/18/2021
100182628		MIRACLE	KY		12/12/2024	6.125	220,594		11				302,000	10/24/2024
100024874		FONTANA	CA		09/20/2018	5.000	220,601						346,750	04/30/2018
100163091		RACINE	WI		08/13/2024	7.990	220,602						285,000	05/31/2024
100073557		LIVE OAK	CA		11/19/2021	4.750	220,605						325,000	09/27/2021
100175382		KATY	TX		11/05/2024	5.750	220,610						305,000	09/18/2024
100161456		OKLAHOMA CITY	OK		07/30/2024	6.990	220,612						310,000	04/26/2024
100156194		NORTH CHESTERFIELD	VA		06/20/2024	7.875	220,619						299,000	04/26/2024
100153188		HAMMOND	LA		05/30/2024	7.625	220,631						278,000	04/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179759		SANFORD	NC		11/21/2024	5.750	220,645		27				307,500	09/04/2024
3300005118		HACKENSACK	NJ		06/24/2024	9.445	220,647						700,000	04/15/2024
100112768		WENTZVILLE	MO		06/29/2023	4.250	220,649						479,000	06/02/2022
100054799		WALDWICK	NJ		03/23/2021	3.875	220,654						470,000	11/17/2022
100129610		NEWBERRY	FL		09/29/2023	6.875	220,656						305,000	07/31/2023
100116120		LAREDO	TX		07/20/2023	5.000	220,659						372,500	03/01/2024
100015804		BALDWIN PARK	CA		02/02/2018	4.625	220,664						385,000	09/22/2017
100182032		LAKELAND	FL		12/12/2024	6.125	220,668		8				310,000	10/18/2024
100079715		RIVERVIEW	FL		04/25/2022	4.875	220,670						330,000	12/30/2021
100163036		LEVITTOWN	PA		08/13/2024	7.625	220,676						315,000	06/07/2024
100121038		HOLLAND	MI		08/30/2023	6.625	220,678						326,000	07/17/2023
100186668		NEW BRAUNFELS	TX		12/30/2024	5.750	220,683		1				355,000	10/29/2024
100151296		FRESNO	TX		05/10/2024	5.750	220,687						313,000	02/28/2024
100116641		LEAGUE CITY	TX		07/20/2023	5.750	220,691						298,000	03/01/2024
100090284		MINNEOLA	FL		01/13/2023	9.750	220,698						300,000	11/18/2022
100150722		PRINCETON	TX		05/06/2024	6.990	220,705						280,000	02/29/2024
100113375		OXNARD	CA		06/29/2023	4.625	220,719						680,000	02/10/2022
100026221		TALLAHASSEE	FL		09/20/2018	4.625	220,746						325,000	02/28/2023
100136484		KATY	TX		11/20/2023	6.500	220,746						301,000	09/29/2023
100171863		RICHMOND	TX		10/17/2024	6.375	220,753						295,000	08/23/2024
100076084		WALLA WALLA	WA		01/07/2022	4.125	220,766						520,000	10/26/2021
100101133		KILLEEN	TX		04/28/2023	8.750	220,766						266,000	06/17/2022
100169173		CYPRESS	TX		09/27/2024	7.125	220,767						316,000	08/12/2024
100168102		ROSHARON	TX		09/20/2024	6.990	220,774						275,000	04/01/2024
100086690		PORT ST. LUCIE	FL		09/30/2022	6.875	220,781						382,500	08/23/2022
100166397		SAN ANTONIO	TX		10/24/2024	7.125	220,788						340,000	09/06/2024
100076287		MILTON	WA		01/07/2022	3.875	220,790						500,000	11/10/2021
100100725		FREDERICKSBURG	VA		04/28/2023	5.990	220,793						298,000	10/15/2021
100117799		GREENVILLE	TX		07/20/2023	8.500	220,797						321,000	03/01/2024
100144927		UNITED KINGDOM	GBR		03/12/2024	9.500	220,803		9,249			(4,850)	220,000	11/29/2019
100136634		COLLINGSWOOD	NJ		11/22/2023	8.750	220,807						355,000	11/07/2023
100057651		LAS VEGAS	NV		06/30/2021	3.749	220,810						360,000	05/11/2021
100165476		ADDIS	LA		08/29/2024	7.125	220,825						280,000	06/27/2024
100101532		CONROE	TX		04/26/2023	6.125	220,830						313,000	02/27/2023
100153628		CASSELBERRY	FL		05/31/2024	7.875	220,831						319,000	05/01/2024
100076379		SPRING	TX		12/23/2021	5.880	220,838						285,000	11/19/2021
100120410		SAINT LOUIS	MO		08/18/2023	9.625	220,839						320,000	07/24/2023
100156616		HARRISBURG	PA		06/24/2024	7.000	220,841						300,000	05/03/2024
100185979		HOFFMAN ESTATES	IL		12/26/2024	7.499	220,844						355,000	11/25/2024
100028815		WHITE HALL	MD		10/26/2018	4.625	220,844						300,000	01/06/2023
100131645		PRAIRIE VIEW	TX		10/06/2023	7.625	220,848						275,000	08/15/2023
100090129		LAS VEGAS	NV		01/13/2023	9.250	220,848						550,000	11/23/2022
100164188		EL PASO	TX		08/21/2024	9.999	220,858						255,000	07/22/2024
100065720		CINCINNATI	OH		07/28/2021	4.875	220,859						340,000	06/04/2021
3340087641		DECATUR	GA		10/23/2024	8.264	220,865						856,000	10/03/2024
100044208		BOWIE	MD		08/19/2020	3.660	220,873						311,600	03/27/2019
100080879		FROSTPROOF	FL		03/10/2022	6.750	220,875						248,000	02/07/2022
100180192		PINEHURST	NC		11/25/2024	6.625	220,881						325,000	07/17/2024
100120315		MORROW	GA		08/18/2023	8.625	220,884						269,000	06/08/2023
100186580		WINDER	GA		12/30/2024	5.125	220,886		2				322,000	10/24/2024
100057663		VANCOUVER	WA		06/30/2021	3.999	220,889						330,000	05/05/2021
100151301		MYRTLE BEACH	SC		05/10/2024	5.750	220,891						313,000	03/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100158067		WEST HAZLETON	PA		07/09/2024	7.625	220,902						290,000	04/12/2024
100065253		WARRENTON	VA		07/14/2021	3.500	220,909						315,000	05/27/2021
100186662		CIBOLO	TX		12/30/2024	6.990	220,913						320,000	10/18/2024
100078567		TILBURG	NLD		01/26/2022	3.450	220,915					(14,526)	266,875	06/30/2024
100137164		PORT CHARLOTTE	FL		11/28/2023	9.990	220,918						268,000	10/19/2023
100113106		ALTA LOMA	CA		06/29/2023	4.000	220,927						725,000	05/15/2022
100142583		ELIZABETH	NJ		02/08/2024	7.624	220,928						297,000	12/13/2023
100154538		LAKEVILLE	MN		06/14/2024	7.999	220,932						280,000	05/31/2024
100014227		NORTH FALMOUTH	MA		09/22/2017	4.500	220,949						421,000	09/22/2017
100020418		SACRAMENTO	CA		07/27/2018	5.125	220,953						450,000	07/27/2018
100137583		NORMAN	OK		12/08/2023	7.499	220,962						285,000	10/20/2023
100013272		LYNWOOD	CA		05/25/2017	5.250	220,967						410,000	01/31/2017
100150736		NEW LONDON	CT		05/06/2024	7.000	220,977						295,000	03/08/2024
100048374		GLENWOOD	NJ		11/20/2020	4.625	220,977						237,405	07/31/2020
100147607		LAKE PARK	GA		04/04/2024	8.375	220,979						254,000	03/19/2024
100109826		CHICAGO	IL		06/22/2023	8.654	220,988						345,000	05/15/2023
100135540		PHOENIX	AZ		11/13/2023	5.625	220,990						375,000	09/08/2023
3340081437		LAGO VISTA	TX		08/26/2024	9.325	220,990						850,000	07/17/2024
100084415		SARASOTA	FL		08/12/2022	9.875	220,996						285,000	07/12/2022
100133342		LIVE OAK	TX		11/29/2023	8.000	221,006						300,000	10/12/2023
100091091		LOS ANGELES	CA		01/31/2023	9.499	221,008						490,000	12/21/2022
100156911		INDIANAPOLIS	IN		06/27/2024	8.190	221,008						270,000	05/14/2024
100157538		DORDRECHT	NLD		06/28/2024	5.650	221,019					(7,491)	439,000	06/30/2024
100126425		ALBANY	NY		08/30/2023	8.240	221,032						300,000	07/28/2023
100154559		OCALA	FL		06/14/2024	7.625	221,038						275,000	05/31/2024
100166975		KNOXVILLE	TN		09/13/2024	7.125	221,047						330,000	07/22/2024
100171726		CONCORD	NC		10/17/2024	5.990	221,047						326,000	09/11/2024
100130436		EVANS	CO		09/28/2023	8.749	221,050						428,000	09/06/2023
100130009		BLOOMINGBURG	NY		09/27/2023	8.113	221,060						310,000	08/25/2023
100065649		DORCHESTER	MA		07/28/2021	4.625	221,066						300,000	06/07/2021
100115078		FORT WORTH	TX		07/14/2023	5.990	221,076						380,000	05/23/2023
100173337		MAGNOLIA	TX		10/30/2024	5.490	221,087						346,000	08/30/2024
100135440		STOCKTON	CA		11/13/2023	7.500	221,093						440,000	09/12/2023
100182302		YUCCA VALLEY	CA		12/12/2024	6.125	221,094		7				500,000	10/16/2024
3340067497		CALABASH	NC		03/14/2024	9.805	221,098						810,000	12/29/2023
100116971		KISSIMMEE	FL		07/20/2023	4.875	221,106						360,000	03/01/2024
100114475		SAN FRANCISCO	CA		06/29/2023	3.625	221,109						416,000	05/14/2022
100175173		OCALA	FL		11/05/2024	6.250	221,109						296,000	08/16/2024
100148450		MCKINNEY	TX		04/12/2024	5.625	221,111						313,000	02/21/2024
100083358		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500	221,122					(14,540)	271,844	12/01/2023
100082022		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.550	221,122					(14,540)	266,875	06/30/2024
100080292		ALPHEN AAN DEN RIJN	NLD		02/22/2022	2.800	221,122					(14,540)	305,000	12/01/2023
100082779		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.550	221,122					(14,540)	271,844	12/01/2023
100080264		BREDA	NLD		02/22/2022	2.700	221,122					(14,540)	305,000	12/01/2023
100167138		RICHMOND	RI		09/13/2024	8.625	221,126						345,000	07/13/2023
100129706		MADISON	AL		09/29/2023	5.500	221,127						329,500	08/04/2023
100180208		MIRAMAR BEACH	FL		11/25/2024	7.000	221,127						350,000	09/03/2024
100148348		LOCKHART	TX		04/12/2024	5.500	221,137						319,000	02/02/2024
100065615		LAS VEGAS	NV		07/28/2021	4.125	221,148						335,000	06/02/2021
100165404		VERONA	NJ		08/29/2024	6.875	221,152						295,000	07/16/2024
100136375		GILBERT	AZ		11/20/2023	7.990	221,154						300,000	09/26/2023
100158116		NEW BRAUNFELS	TX		07/09/2024	6.875	221,157						300,000	04/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140117		WACO	TX		01/09/2024	6.500	221,158						296,000	11/07/2023
100133580		FORT MITCHELL	AL		10/23/2023	6.875	221,164						310,000	09/08/2023
100120522		KYLE	TX		08/18/2023	8.499	221,166						305,000	07/10/2023
100076108		LITTLE EGG HARBOR	NJ		01/07/2022	4.000	221,166						305,000	10/29/2021
100158647		PENDERGRASS	GA		07/10/2024	5.750	221,169						315,000	04/16/2024
100115485		LAKE PLACID	FL		07/17/2023	7.999	221,173		(20)				275,000	06/08/2023
100055392		PHILADELPHIA	PA		03/23/2021	4.000	221,194						218,000	01/11/2021
100150693		HOMESTEAD	FL		05/06/2024	7.625	221,196						275,000	03/12/2024
100071542		LEESBURG	FL		10/14/2021	3.625	221,197						292,000	07/30/2021
100102011		BEAUMONT	CA		04/14/2023	7.375	221,201		24				344,000	02/07/2023
100081181		PHOENIX	AZ		03/18/2022	3.625	221,207						324,000	12/27/2021
100156175		CHANDLER	TX		06/20/2024	7.625	221,216						305,000	04/05/2024
100129810		KANSAS CITY	MO		09/27/2023	8.499	221,216						285,000	08/28/2023
100128293		DENTON	TX		09/14/2023	7.625	221,218						292,000	08/08/2023
100117604		ST. AUGUSTINE	FL		07/20/2023	8.475	221,224						320,000	03/01/2024
100136413		LARGO	FL		11/20/2023	7.875	221,226						315,000	09/29/2023
100169627		WHITWELL	TN		09/30/2024	7.500	221,226						258,000	07/10/2024
100180893		UNITED KINGDOM	GBR		11/27/2024	5.790	221,239					(2,827)	315,000	11/01/2024
100174215		SOUTH BEND	IN		10/31/2024	7.500	221,250		27				270,000	07/18/2024
100043112		WARREN	NJ		05/28/2020	2.000	221,257						725,000	03/29/2020
100152673		BERKELEY	IL		05/17/2024	7.625	221,262						291,000	03/29/2024
100178501		REYNOLDSBURG	OH		11/21/2024	7.624	221,263		(24)				281,000	10/11/2024
100136645		STOCKTON	CA		11/22/2023	8.999	221,264						285,000	11/01/2023
100030160		VANCOUVER	WA		12/20/2018	3.875	221,276						442,000	09/30/2018
100054198		DETROIT LAKES	MN		03/23/2021	4.000	221,277						245,000	01/06/2021
100141225		ORLANDO	FL		01/30/2024	9.000	221,279						330,000	12/11/2023
100148588		SEMINOLE	FL		04/12/2024	7.625	221,284						385,000	02/16/2024
100129513		RICHMOND	TX		09/29/2023	6.875	221,286						330,000	08/21/2023
100152561		HIALEAH	FL		05/17/2024	7.500	221,291						340,000	03/05/2024
100065174		MCKINNEY	TX		07/14/2021	3.750	221,293						310,000	05/24/2021
100169518		HELLERTOWN	PA		09/30/2024	7.500	221,301						285,000	06/18/2024
100054805		GEISMAR	LA		03/23/2021	3.500	221,306						280,000	01/05/2021
100076483		RIO RANCHO	NM		12/21/2021	4.250	221,315						295,000	11/12/2021
100119207		CEDAR CITY	UT		07/31/2023	5.625	221,317						340,000	06/02/2023
100161873		PORTSMOUTH	OH		07/31/2024	8.125	221,318						270,000	07/08/2024
100046634		GRAND BLANC	MI		11/25/2020	4.000	221,319						361,000	08/31/2020
100140169		EAGLE LAKE	FL		01/09/2024	6.125	221,322						295,000	11/17/2023
100185141		WEST JORDAN	UT		12/20/2024	6.375	221,325		(1)				452,000	11/25/2024
100135065		SHERMAN	TX		11/01/2023	7.625	221,328						290,000	07/31/2023
100139197		PHOENIX	AZ		12/28/2023	8.250	221,336						500,000	11/07/2023
100030772		BARTLETT	IL		04/09/2019	3.850	221,337						289,750	07/31/2018
100043741		HICKORY	NC		08/13/2020	5.750	221,339						323,000	12/20/2019
100025571		POUGHKEEPSIE	NY		09/20/2018	4.625	221,347						147,250	04/30/2018
100158058		RALEIGH	NC		07/09/2024	6.875	221,348						343,000	04/23/2024
100081226		GALLATIN	TN		03/18/2022	3.750	221,355						343,000	01/13/2022
100048748		WEST PALM BEACH	FL		11/20/2020	3.500	221,359						251,750	07/31/2020
100169844		WILLIS	TX		09/30/2024	6.990	221,376						256,500	02/28/2024
100077917		AMSTERDAM	NLD		12/29/2021	6.885	221,381					(14,557)	287,276	12/01/2023
100088574		SPIJKENISSE	NLD		10/27/2022	1.000	221,381					(14,557)	285,000	12/01/2023
100086354		ZALTBOMMEL	NLD		08/29/2022	4.800	221,381					(14,557)	268,521	12/01/2023
100165202		SCHIEDAM	NLD		08/28/2024	6.050	221,381					(16,137)	267,188	07/24/2024
100082773		ZIERIKZEE	NLD		04/27/2022	2.950	221,381					(14,557)	285,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147332		S-GRAVENHAGE	NLD		03/27/2024	5.750	221,381					(10,025)	285,000	03/15/2024
100108306		AMELIA	OH		05/24/2023	7.999	221,387						361,000	04/28/2023
100079858		SAINT AUGUSTINE	FL		04/25/2022	4.625	221,395						308,000	01/11/2022
100151528		LORENA	TX		05/10/2024	5.750	221,398						304,000	03/04/2024
100170250		SANFORD	NC		10/08/2024	5.750	221,400						321,000	07/31/2024
100135400		OCEAN ISLE BEACH	NC		11/13/2023	5.875	221,403						360,000	09/08/2023
100109686		CHICAGO	IL		06/16/2023	9.000	221,413						285,000	05/30/2023
100152682		NORFOLK	VA		05/17/2024	7.500	221,414						295,000	03/29/2024
100142407		FRESNO	CA		02/02/2024	10.625	221,415						270,000	01/18/2024
100164918		CATSKILL	NY		08/28/2024	7.650	221,415						290,000	07/15/2024
100057757		ALBUQUERQUE	NM		06/30/2021	4.375	221,420						305,000	05/03/2021
100164761		NEWBERRY	FL		08/26/2024	5.750	221,422						455,000	06/21/2024
100045699		SAINT PETERSBURG	FL		11/25/2020	4.250	221,423						302,100	08/31/2020
100060288		NORTH RICHLAND HILLS	TX		06/25/2021	3.875	221,426						290,000	04/23/2021
100134750		GAINESVILLE	FL		10/30/2023	7.875	221,435						361,000	09/22/2023
100174200		AUBURN	PA		10/31/2024	7.500	221,440						271,700	06/26/2024
100012611		UPPER MARLBORO	MD		05/25/2017	4.000	221,446						216,000	01/31/2017
100046432		RIVERSIDE	CA		11/25/2020	6.750	221,448						365,750	08/31/2020
100083918		ORMOND BEACH	FL		07/12/2022	7.250	221,474						296,000	06/16/2022
100185322		EAGLE RIVER	AK		12/20/2024	6.875	221,475		(2)				295,000	11/04/2024
100179589		DOVER	DE		11/21/2024	7.000	221,476						293,000	09/11/2024
100129553		SHAFTER	CA		09/29/2023	5.500	221,476						394,000	07/24/2023
100079059		HOUSTON	TX		02/24/2022	4.625	221,478						273,000	12/13/2021
100174862		SACRAMENTO	CA		10/31/2024	10.500	221,482						455,000	04/24/2024
100030961		SAN BERNARDINO	CA		03/29/2019	3.250	221,509						303,000	12/08/2018
100182026		CHESAPEAKE	VA		12/12/2024	6.625	221,513						304,000	10/21/2024
100144774		UNITED KINGDOM	GBR		03/12/2024	9.500	221,517		9,583			(4,865)	220,000	10/30/2019
100185183		REDFORD	MI		12/20/2024	7.625	221,522		(7)				270,000	11/25/2024
100161933		HOUSTON	TX		07/31/2024	7.999	221,523						272,000	07/09/2024
100175935		LONGS	SC		11/14/2024	6.625	221,525		9				287,000	10/01/2024
100088120		CRANSTON	RI		10/25/2022	8.875	221,531						280,000	09/23/2022
100169155		LAKELAND	TN		09/27/2024	6.990	221,535						302,000	08/12/2024
100138318		KLAMATH FALLS	OR		12/18/2023	8.375	221,536						293,000	11/06/2023
3340085063		NEPTUNE CITY	NJ		10/03/2024	8.726	221,538						830,000	09/13/2024
100136094		PHILADELPHIA	PA		12/18/2023	9.500	221,541						555,000	11/16/2023
100060254		PORTLAND	OR		06/25/2021	4.000	221,546						403,000	04/09/2021
100185373		YORKTOWN	VA		12/20/2024	5.875	221,562		7				355,000	10/28/2024
3340081562		WALLINGFORD	CT		08/19/2024	9.265	221,562						800,000	07/19/2024
100025176		ORLANDO	FL		09/20/2018	4.625	221,564						251,750	04/30/2018
100047230		SANTA CLARITA	CA		11/20/2020	4.125	221,565						665,000	07/30/2020
100087265		RIDGEFIELD	NJ		10/25/2022	5.875	221,569						545,000	05/02/2022
100133625		LOCKHART	TX		10/23/2023	5.990	221,570						314,000	08/18/2023
100115036		FLORIDA CITY	FL		07/14/2023	7.500	221,572						280,000	06/09/2023
100031144		NORTH HIGHLANDS	CA		03/29/2019	2.000	221,585						387,500	12/08/2018
100010786		CHICAGO	IL		12/23/2016	4.500	221,587						370,000	10/31/2016
100181658		TUCSON	AZ		12/11/2024	7.375	221,626		(18)				375,000	10/08/2024
100152594		HOUSTON	TX		05/17/2024	7.000	221,649						310,000	03/11/2024
100143053		N CHESTERFIELD	VA		02/14/2024	11.875	221,650						275,000	12/07/2023
100029847		CHICAGO	IL		10/26/2018	4.625	221,657						399,000	06/01/2018
100182092		CHATTANOOGA	TN		12/12/2024	6.500	221,658		1				370,000	10/18/2024
100026577		COOPER CITY	FL		09/26/2018	4.750	221,661						287,700	06/13/2018
100169311		MESQUITE	TX		09/27/2024	7.375	221,664						285,000	08/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100162971		GREENVILLE	SC		08/12/2024	7.625	221,668						295,000	06/12/2024
100164889		HEBRON	KY		08/28/2024	7.750	221,680						288,000	08/07/2024
100156799		BALTIMORE	MD		06/26/2024	8.375	221,684						270,000	06/03/2024
100100494		BALTIMORE	MD		04/27/2023	6.500	221,691						314,400	04/14/2022
100110629		BOGART	GA		06/30/2023	6.750	221,699						300,000	05/05/2023
100117652		NEW BRAUNFELS	TX		07/20/2023	9.750	221,702						280,000	03/01/2024
100110317		FLAGSTAFF	AZ		06/30/2023	6.990	221,702						288,000	04/24/2023
100110209		HARKER HEIGHTS	TX		06/30/2023	7.500	221,707						305,000	05/18/2023
100071706		EL PASO	TX		10/14/2021	4.375	221,709						340,000	07/20/2021
100087931		DEERFIELD BEACH	FL		10/25/2022	8.875	221,714						338,000	09/30/2022
100163063		WINDSOR MILL	MD		08/13/2024	7.500	221,716						320,000	06/20/2024
100185344		SACRAMENTO	CA		12/20/2024	6.625	221,722		3				320,000	10/15/2024
100100217		ORANGE	NJ		03/17/2023	8.255	221,722						335,000	02/24/2023
100137608		ROCKPORT	IN		12/08/2023	4.990	221,725						368,500	09/27/2023
100043472		HOMESTEAD	FL		08/13/2020	2.500	221,726						380,000	09/23/2019
100076282		HENDERSON	NV		01/07/2022	4.875	221,734						435,000	11/09/2021
100141460		HAYES	VA		01/30/2024	9.375	221,744		(106)				275,000	12/14/2023
100150933		OCALA	FL		05/08/2024	5.250	221,745						310,000	02/26/2024
3340070600		HORSEHEADS	NY		06/14/2024	9.445	221,760						986,000	03/18/2024
100175960		GRANBURY	TX		11/14/2024	6.625	221,763						291,000	09/25/2024
100174048		MODESTO	CA		10/31/2024	7.750	221,767						520,000	06/27/2024
100175954		GRANBURY	TX		11/14/2024	6.625	221,768						292,000	09/25/2024
100120042		MADISON	AL		08/11/2023	4.990	221,773						328,500	05/31/2023
100114767		HUNTINGTON BEACH	CA		07/07/2023	7.625	221,783						1,150,000	05/23/2023
100024606		SILVER SPRING	MD		09/20/2018	4.000	221,786						375,250	04/30/2018
100140540		FORNEY	TX		01/19/2024	7.625	221,788						297,000	11/17/2023
100174513		WAXHAW	NC		10/31/2024	9.999	221,791						315,000	03/19/2024
100171811		INDIANAPOLIS	IN		10/17/2024	7.125	221,793						288,000	07/09/2024
100152528		EDGEWOOD	MD		05/17/2024	7.625	221,797						292,000	03/25/2024
100013240		SAN BERNARDINO	CA		05/25/2017	4.375	221,805						270,000	01/31/2017
100180067		SANFORD	NC		11/25/2024	5.750	221,815		23				315,000	08/27/2024
100086972		PHILADELPHIA	PA		10/24/2022	8.250	221,823						300,000	08/22/2022
100119472		OAKLAND	TN		07/31/2023	6.500	221,825						309,000	06/08/2023
100180378		SAN ANTONIO	TX		11/25/2024	5.990	221,825						335,000	09/26/2024
100157945		LAKEVILLE	MN		07/09/2024	5.990	221,832						421,000	04/29/2024
100048794		CARMEL	NY		11/20/2020	5.000	221,834						346,750	07/31/2020
100163168		FAYETTEVILLE	AR		08/13/2024	7.125	221,836						360,000	06/21/2024
100138855		PENSACOLA	FL		12/21/2023	7.625	221,839						290,000	10/10/2023
100138835		MIDDLEVILLE	MI		12/21/2023	8.000	221,840						348,000	09/25/2023
100171884		MANY	LA		10/17/2024	7.125	221,847						300,000	08/23/2024
100127967		SPRINGFIELD	TN		09/08/2023	6.500	221,849						300,000	04/19/2022
100151948		LAKE ODESSA	MI		06/14/2024	7.875	221,854						275,000	05/16/2024
100081221		MARS HILL	NC		03/18/2022	3.500	221,859						345,500	01/19/2022
100103296		GARLAND	TX		04/27/2023	8.875	221,862						300,000	04/18/2023
100044733		BROOKLYN	NY		11/19/2020	5.000	221,866						565,000	07/13/2020
100109275		CHICAGO	IL		07/21/2023	10.000	221,868						290,000	06/14/2023
100163027		FORNEY	TX		08/13/2024	7.250	221,871						300,000	06/24/2024
100119926		MIDDLE RIVER	MD		08/10/2023	8.374	221,871						296,000	06/23/2023
100119468		HARRISBURG	PA		07/31/2023	5.625	221,879						320,000	06/09/2023
100045302		CLIFTON	NJ		11/25/2020	3.500	221,893						285,000	08/31/2020
100150687		AMERICUS	GA		05/06/2024	7.625	221,905						295,000	03/18/2024
100168317		WARRENTON	VA		09/20/2024	7.625	221,905						530,000	04/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081117		RAPID CITY	SD		03/18/2022	3.500	221,907						571,000	01/05/2022
100164065		LAUREL	MD		08/21/2024	7.875	221,910						320,000	07/10/2024
100112835		ANTELOPE	CA		06/29/2023	5.250	221,910						615,000	05/13/2022
100153218		OCALA	FL		05/30/2024	7.625	221,946						303,000	03/28/2024
100025054		HUNTINGTON STATION	NY		09/20/2018	5.125	221,955						346,750	04/30/2018
100048033		PILLAGER	MN		11/20/2020	3.750	221,955						330,125	07/31/2020
100157624		BURLINGTON	NJ		06/28/2024	7.250	221,958						301,000	05/15/2024
100108289		LINDALE	TX		05/24/2023	7.250	221,959						345,000	04/28/2023
100083872		HURST	TX		07/12/2022	7.625	221,960						330,000	06/17/2022
100103235		PHOENIXVILLE	PA		04/27/2023	8.625	221,968		(106)				292,205	03/30/2023
100165506		PALMETTO	FL		08/29/2024	6.875	221,976						310,000	06/21/2024
100102920		WATERBURY	CT		06/22/2023	8.375	221,977						350,000	11/02/2022
100184408		AUSTELL	GA		12/17/2024	6.875	221,981		(1)				325,000	11/05/2024
100149059		ORANGE PARK	FL		04/19/2024	7.750	221,985		(11)				280,000	03/15/2024
100153227		DALTON	GA		05/30/2024	6.875	221,988						300,000	04/08/2024
100158095		BATON ROUGE	LA		07/09/2024	6.990	221,994						300,000	04/30/2024
100132374		SPRING HILL	FL		11/03/2023	5.990	222,007						300,000	01/28/2022
100159348		LONGS	SC		07/15/2024	5.990	222,009						305,000	05/07/2024
100075950		CAPE CORAL	FL		01/07/2022	3.999	222,010						305,000	11/29/2021
100109591		MIAMI	FL		06/14/2023	7.999	222,013						271,000	05/09/2023
100067975		BURIEN	WA		09/23/2021	4.375	222,026						535,000	08/13/2021
100011322		PLYMOUTH MTG	PA		01/27/2017	7.800	222,043						280,000	04/11/2016
100013982		VENICE	FL		05/25/2017	4.000	222,051						330,000	01/31/2017
100139442		WATERBURY	CT		12/28/2023	8.999	222,073						275,000	11/28/2023
100185371		FRESNO	CA		12/20/2024	5.625	222,074		13				312,000	10/18/2024
100084725		HUNTINGTON PARK	CA		08/02/2022	7.125	222,075						668,000	06/21/2022
3410000528		MULLICA HILL	NJ		09/24/2024	8.916	222,076						2,700,000	08/01/2024
100087673		MADERO	MEX		10/03/2022	8.744	222,084						350,000	09/28/2022
100130341		OCALA	FL		09/28/2023	7.990	222,088						278,000	08/10/2023
100031213		LOXAHATCHEE	FL		03/29/2019	3.375	222,094						315,000	12/08/2018
100120101		WELLFORD	SC		08/11/2023	7.125	222,100						282,000	06/15/2023
100157584		GULF SHORES	AL		06/28/2024	8.250	222,102						344,000	05/07/2024
100024540		LINDEN	NJ		09/20/2018	4.000	222,102						166,250	04/30/2018
100143230		BRENHAM	TX		02/16/2024	6.500	222,103						286,000	12/14/2023
100140614		DAWSONVILLE	GA		01/19/2024	6.990	222,105						385,000	12/07/2023
100136456		PORT CHARLOTTE	FL		11/20/2023	5.990	222,116						319,000	09/29/2023
100113567		LAS VEGAS	NV		06/29/2023	4.750	222,116						745,000	06/08/2022
100081458		FRIENDSWOOD	TX		03/18/2022	3.500	222,124						323,000	01/12/2022
100151295		SAINT AUGUSTINE	FL		05/10/2024	5.750	222,131						325,000	02/28/2024
100031865		ESCONDIDO	CA		03/29/2019	3.875	222,146						617,000	12/07/2018
100131748		ORANGE BEACH	AL		10/06/2023	6.250	222,148						325,000	05/05/2022
100165277		HOUSTON	TX		08/29/2024	6.999	222,151						280,000	08/08/2024
3340069663		CAPE CORAL	FL		03/14/2024	9.537	222,151						910,000	01/29/2024
3340068917		MIDDLETOWN	NY		04/12/2024	9.516	222,156						1,090,000	01/04/2024
100139296		EGG HARBOR TOWNSHIP	NJ		12/28/2023	9.125	222,156						315,000	11/27/2023
100100861		SILVER SPRING	MD		04/28/2023	6.250	222,156						302,000	12/20/2021
100012211		MONTVILLE	NJ		03/08/2017	4.750	222,158						685,000	09/02/2016
100025167		WESTON	FL		09/20/2018	4.375	222,161						351,500	04/30/2018
100172340		CIBOLO	TX		10/23/2024	6.999	222,171						300,000	09/09/2024
100186529		TAMPA	FL		12/30/2024	7.000	222,171						250,000	11/07/2024
100161476		MELBOURNE	FL		07/30/2024	7.375	222,173						330,000	05/15/2024
100087498		PASADENA	MD		10/25/2022	5.375	222,173						379,000	06/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185354		OAKWOOD	GA		12/20/2024	6.625	222,174		1				307,000	10/10/2024
100135090		HOMOSASSA	FL		11/01/2023	8.125	222,177						266,000	08/31/2023
100053557		FRISCO	CO		03/23/2021	3.750	222,179						545,000	01/01/2021
100113411		CHICAGO	IL		06/29/2023	4.625	222,184						536,000	05/14/2022
3340072228		CAPE CORAL	FL		04/12/2024	9.118	222,185						850,000	03/06/2024
100054346		FARMINGTON HILLS	MI		03/23/2021	3.875	222,189						460,000	10/25/2023
100111290		CONCORD	CA		06/29/2023	7.175	222,201						760,000	04/07/2023
100186573		LITTLE CANADA	MN		12/30/2024	5.000	222,204		2				325,000	10/30/2024
100154868		BLUE ISLAND	IL		07/19/2024	8.000	222,229						300,000	12/07/2023
100185091		CORCORAN	CA		12/20/2024	6.999	222,237		(1)				327,000	11/14/2024
100044183		WHITTIER	CA		08/19/2020	4.375	222,253						456,000	12/04/2019
100031784		LOS ANGELES	CA		03/29/2019	3.000	222,257						492,500	12/08/2018
100079933		HOUSTON	TX		04/25/2022	4.250	222,258						311,000	01/18/2022
100141581		HOUSTON	TX		01/30/2024	7.999	222,263						293,000	12/28/2023
100129908		HAMILTON TOWNSHIP	NJ		09/27/2023	8.252	222,266		2,039				310,000	08/23/2023
100142114		INDIANAPOLIS	IN		02/29/2024	7.500	222,267						302,000	01/23/2024
3340083836		PHILADELPHIA	PA		10/03/2024	8.426	222,275						1,000,000	08/27/2024
100174684		ATHENS	GA		10/31/2024	8.250	222,283						351,000	02/20/2024
100016420		SAN DIEGO	CA		04/05/2018	5.000	222,287						610,000	02/18/2018
100161469		MISSOULA	MT		07/30/2024	6.500	222,290						340,000	05/13/2024
100048040		RICHMOND	CA		11/20/2020	3.250	222,292						499,605	07/31/2020
100143680		COLUMBUS	OH		02/22/2024	9.750	222,296						250,000	11/16/2023
100053405		YUMA	AZ		03/23/2021	6.330	222,297						195,000	01/07/2021
100180374		BUTTE	MT		11/25/2024	6.490	222,306						315,000	10/04/2024
100067551		HUNTSVILLE	AL		09/23/2021	4.375	222,306						285,000	07/16/2021
100117998		MERIDEN	CT		07/20/2023	7.250	222,309						325,000	03/01/2024
100132249		CASA GRANDE	AZ		10/13/2023	5.625	222,310						365,000	07/27/2023
100101821		CHICAGO	IL		03/31/2023	9.099	222,313						290,000	03/10/2023
100127625		MADISON	AL		09/08/2023	5.375	222,315						345,000	07/17/2023
100026031		NASHVILLE	TN		09/20/2018	4.875	222,317						408,500	04/30/2018
100026097		CEDAR HILL	TX		09/20/2018	6.625	222,317		344				555,000	05/09/2024
100117478		OCEAN CITY	MD		07/20/2023	7.125	222,325						330,000	03/01/2024
100150191		SEWELL	NJ		04/30/2024	8.500	222,326						340,000	03/29/2024
100118902		SCOTTSDALE	AZ		08/30/2023	8.625	222,341						1,100,000	07/25/2023
100048899		SAINT PETERSBURG	FL		11/20/2020	4.625	222,353						441,750	07/31/2020
3310059768		MIAMI	FL		09/15/2023	8.925	222,354						1,200,000	08/10/2023
100135411		MIDLAND	TX		11/13/2023	7.375	222,365						310,000	09/18/2023
100076100		WILMINGTON	DE		01/07/2022	4.125	222,377						330,000	10/12/2021
100152550		RALEIGH	NC		05/17/2024	7.625	222,377						300,000	04/03/2024
100141144		WOODRIDGE	NY		01/30/2024	8.370	222,384						290,000	12/20/2023
100166095		TULARE	CA		09/09/2024	8.125	222,397						260,000	07/31/2024
100065673		ALBANY	OR		07/28/2021	3.625	222,399						415,000	05/24/2021
100057909		LEHI	UT		06/30/2021	4.250	222,415						320,000	04/16/2021
100152898		MADISON HEIGHTS	MI		05/22/2024	8.875	222,433		(21)				290,000	05/06/2024
100127476		MURPHY	NC		09/08/2023	6.999	222,437						415,000	08/03/2023
100010815		STOCKTON	CA		12/23/2016	5.125	222,438						310,000	10/31/2016
100162316		MESQUITE	TX		08/05/2024	7.500	222,439						352,000	05/30/2024
100161454		ROSENBERG	TX		07/30/2024	5.990	222,443						330,000	04/26/2024
100028808		LYNWOOD	CA		10/26/2018	4.000	222,451						454,100	06/03/2018
100164639		LAS VEGAS	NV		08/21/2024	7.500	222,470						345,000	06/14/2024
100135455		BATON ROUGE	LA		11/13/2023	5.990	222,475						289,000	08/30/2023
100161019		MAGNOLIA	TX		07/24/2024	4.990	222,479						325,000	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180249		CARTERSVILLE	GA		11/25/2024	6.500	222,483						325,000	10/07/2024
100080006		ROSENBERG	TX		04/25/2022	4.625	222,496						325,000	02/02/2022
100132124		SAINT AUGUSTINE	FL		10/13/2023	7.625	222,502						321,000	08/11/2023
100109593		GREELEY	CO		06/14/2023	7.999	222,503						301,000	05/09/2023
100153296		GULFPORT	FL		05/30/2024	7.625	222,504						296,000	04/01/2024
100028260		READING	PA		10/26/2018	4.500	222,508						256,500	06/01/2018
100100953		WEDOWEE	AL		04/28/2023	5.250	222,508						336,000	01/03/2022
100176532		LINCOLN	NE		11/15/2024	7.375	222,511						314,000	09/26/2024
100054719		CHICAGO	IL		03/23/2021	6.125	222,517						233,900	01/01/2021
100185888		KENOSHA	WI		12/26/2024	7.750	222,521		(4)				268,000	12/05/2024
100180441		MASON	OH		11/25/2024	6.500	222,521						295,000	10/07/2024
100030646		LAS VEGAS	NV		04/09/2019	4.500	222,523						280,250	03/01/2019
100067721		WILDWOOD	NJ		09/23/2021	4.125	222,524						465,000	07/21/2021
100186591		NORTH LAS VEGAS	NV		12/30/2024	5.500	222,525		1				314,000	10/25/2024
100151675		CASA GRANDE	AZ		05/10/2024	7.125	222,526						300,000	03/21/2024
100024436		HOLLIS	NH		09/20/2018	4.000	222,527						418,950	04/30/2018
100114304		WEST ORANGE	NJ		06/29/2023	3.625	222,533						400,000	06/05/2022
100174678		ARLINGTON	TX		10/31/2024	7.250	222,534						309,000	03/22/2024
100081396		LAS VEGAS	NV		03/18/2022	3.750	222,539						563,000	12/11/2021
100153868		KYLE	TX		06/05/2024	6.999	222,544		14				300,000	05/08/2024
100149712		MIDDLETOWN	NY		04/26/2024	7.850	222,546						310,000	03/28/2024
3340087359		NEPTUNE CITY	NJ		10/23/2024	8.941	222,552						1,080,000	08/08/2024
100039026		DUBLIN	IRL		09/27/2019	4.400	222,553		12,142			(14,525)	217,595	11/30/2018
100100620		SUNRISE	FL		04/27/2023	8.500	222,567						670,000	03/29/2023
100135345		EVANS	GA		11/13/2023	7.000	222,567						343,000	09/22/2023
100143437		VALLEJO	CA		02/16/2024	7.250	222,570						445,000	01/19/2024
100161588		UNITED KINGDOM	GBR		07/29/2024	5.790	222,574					(6,135)	390,000	07/05/2024
100120370		CHARLOTTE	NC		08/18/2023	8.375	222,576						399,000	07/13/2023
100167862		HAMILTON	OH		09/20/2024	7.250	222,577						280,500	08/29/2024
100028883		MORENO VALLEY	CA		10/26/2018	4.125	222,578						384,133	06/04/2018
100018208		KAPOLEI	HI		06/08/2018	5.000	222,583						315,000	03/15/2018
100184384		CROSS ROADS	TX		12/16/2024	8.500	222,590		(10)				280,500	10/14/2024
100153285		TREASURE ISLAND	FL		05/30/2024	7.500	222,591						311,000	03/18/2024
3340070927		INDIANAPOLIS	IN		03/14/2024	9.282	222,592						970,000	02/13/2024
100152438		ORLANDO	FL		05/17/2024	6.375	222,592						330,000	04/05/2024
100115620		GRANBY	CO		07/19/2023	8.999	222,599						295,000	06/28/2023
100135997		NEW ORLEANS	LA		11/16/2023	8.999	222,603						287,000	10/04/2023
100115490		BAXTER	TN		07/17/2023	8.999	222,604						276,000	06/12/2023
100140404		KYLE	TX		01/18/2024	7.875	222,610						330,000	11/29/2023
100176772		GREENVILLE	SC		11/15/2024	7.750	222,616						370,000	03/26/2024
100090185		AUGUSTA	GA		01/13/2023	8.874	222,624		(21)				275,000	11/21/2022
100158062		HAMDEN	CT		07/09/2024	6.990	222,635						296,000	04/19/2024
100163050		WASHINGTON	DC		08/13/2024	7.375	222,641						310,000	06/24/2024
100081085		BELLINGHAM	WA		03/18/2022	3.500	222,647						505,000	12/29/2021
100163090		TOMBALL	TX		08/13/2024	7.490	222,659						289,000	06/06/2024
100102098		BALTIMORE	MD		04/14/2023	8.125	222,664		(24)				275,000	02/16/2023
100128369		BUNKER HILL	WV		09/15/2023	8.750	222,668						360,000	07/26/2023
100144738		UNITED KINGDOM	GBR		03/12/2024	3.390	222,670		10,465			(4,874)	225,000	05/20/2020
100026197		NORTH BABYLON	NY		09/20/2018	3.750	222,670						242,250	04/30/2018
100068301		HESPERIA	CA		08/25/2021	3.625	222,672						310,000	06/14/2021
100164121		MILWAUKEE	WI		08/21/2024	8.750	222,672						333,000	07/31/2024
100028448		ANTELOPE	CA		10/26/2018	5.000	222,675						318,250	06/03/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176711		WOODBURY	MN		11/15/2024	6.800	222,675		(12)				315,000	04/15/2024
100116108		KATY	TX		07/20/2023	4.375	222,676						380,000	03/01/2024
100185711		AMSTERDAM	NLD		12/20/2024	5.100	222,676					(1,526)	325,000	12/05/2024
100157559		HELMOND	NLD		06/28/2024	5.020	222,676					(7,547)	350,000	06/04/2024
100087636		GONDEN	NLD		09/27/2022	1.000	222,676					(14,642)	605,000	12/01/2023
100153620		PALMETTO	FL		05/31/2024	8.625	222,684						305,000	04/18/2024
100080995		NEW BRAUNFELS	TX		03/18/2022	3.499	222,695						325,000	01/21/2022
100136819		SOLDOTNA	AK		11/27/2023	8.235	222,704						340,000	10/09/2023
100029638		MIRAMAR	FL		10/26/2018	4.875	222,720						408,500	06/02/2018
100120078		NEW BRAUNFELS	TX		08/11/2023	6.625	222,720						315,000	06/21/2023
100185309		MILWAUKEE	WI		12/20/2024	6.990	222,727		(2)				330,000	10/28/2024
100090128		LONDON	KY		01/13/2023	9.625	222,727						288,000	12/06/2022
100081095		LANCASTER	CA		03/18/2022	3.375	222,732						350,000	12/21/2021
100107780		FOLEY	AL		05/19/2023	5.250	222,739						302,300	03/15/2023
100172844		FORT WORTH	TX		10/25/2024	7.250	222,746		(10)				322,000	09/27/2024
100180212		JARRELL	TX		11/25/2024	6.625	222,752						300,000	08/29/2024
100049666		LANHAM	MD		11/20/2020	3.875	222,753						332,500	07/31/2020
100084849		TITUSVILLE	FL		08/02/2022	7.250	222,753						315,000	07/01/2022
100115223		SPRING HILL	FL		07/17/2023	8.328	222,754						335,000	06/16/2023
100172318		JOSEPHINE	TX		10/21/2024	6.625	222,760						295,000	08/30/2024
100013013		PERRIS	CA		05/25/2017	4.625	222,761						260,000	01/31/2017
100165894		ARLINGTON	TX		08/30/2024	7.000	222,767						315,000	07/24/2024
100131741		WINDSOR MILL	MD		10/06/2023	7.500	222,770						258,000	08/05/2022
100170320		NORRIDGE	IL		10/08/2024	7.425	222,772						289,000	07/29/2024
100138058		COLUMBIA	MD		12/13/2023	8.499	222,779						275,000	11/16/2023
100135103		DOUGLASVILLE	GA		11/01/2023	7.500	222,780						273,000	07/31/2023
100165000		CHICAGO	IL		08/28/2024	8.499	222,780						279,900	08/09/2024
100057930		SPRING LAKE	NC		06/30/2021	4.250	222,785						310,000	05/08/2021
100100836		REISTERSTOWN	MD		04/28/2023	6.125	222,797						286,000	11/30/2021
100127529		SAN MARCOS	TX		09/08/2023	5.500	222,798						365,000	06/29/2023
100120111		AZLE	TX		08/11/2023	5.250	222,806						333,000	06/14/2023
100115689		RALEIGH	NC		07/20/2023	7.125	222,807						350,000	06/14/2023
100136960		REPUBLIC	MO		11/28/2023	6.990	222,811						310,000	10/13/2023
100172274		LAKE HUGHES	CA		10/21/2024	6.490	222,821						344,000	09/03/2024
100109004		SAINT LOUIS	MO		05/31/2023	10.250	222,823						300,000	04/26/2023
100139586		WAUCONDA	IL		12/28/2023	10.375	222,824						280,000	12/13/2023
100157947		MONCKS CORNER	SC		07/09/2024	6.125	222,826						270,000	04/25/2024
100126413		COLUMBUS	OH		08/30/2023	7.600	222,828						310,000	07/31/2023
100133619		UHLAND	TX		10/23/2023	7.625	222,832						336,000	08/04/2023
100165935		PORT SAINT LUCIE	FL		09/06/2024	7.375	222,832						280,000	08/15/2024
100043847		ANAHEIM	CA		08/19/2020	4.250	222,840						541,500	12/24/2019
100078842		HOUSTON	TX		02/24/2022	3.625	222,852						317,000	01/25/2022
100087071		STERLING HEIGHTS	MI		11/04/2022	8.125	222,853						285,000	10/07/2022
100115692		WALDORF	MD		07/20/2023	6.375	222,856						345,000	05/25/2023
100135570		BUDA	TX		11/13/2023	8.125	222,860						355,000	08/30/2023
100163012		STEPHENVILLE	TX		08/13/2024	7.500	222,870						290,000	06/14/2024
100161641		UNITED KINGDOM	GBR		07/29/2024	6.590	222,882					(6,143)	255,000	07/01/2024
100180267		LAVON	TX		11/25/2024	6.125	222,892						308,000	09/18/2024
100140004		OLATHE	KS		01/09/2024	8.625	222,893						315,000	11/21/2023
100128450		N CHARLESTON	SC		09/15/2023	8.990	222,896						275,000	07/06/2023
100163008		UNIVERSITY HEIGHTS	OH		08/13/2024	7.625	222,902						274,000	05/28/2024
100175139		OLATHE	KS		11/05/2024	7.499	222,903		(24)				271,000	10/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133674		MONROE	NC		10/23/2023	7.250	222,911						306,000	08/23/2023
100169774		JACKSONVILLE	NC		09/30/2024	7.625	222,914						251,000	06/21/2024
100048257		OXNARD	CA		11/20/2020	4.000	222,916						408,500	07/31/2020
100016535		LAS VEGAS	NV		04/10/2018	5.375	222,919						325,000	02/14/2018
100127621		LAUREL	MD		09/08/2023	6.375	222,930						307,000	07/14/2023
100174139		FORT MYERS	FL		10/31/2024	8.750	222,934						285,000	06/03/2024
100030279		HUDSON	NH		12/20/2018	4.625	222,938						385,000	09/30/2018
100077954		APACHE JUNCTION	AZ		01/06/2022	4.500	222,941						500,000	12/10/2021
100165510		POOLER	GA		08/29/2024	6.875	222,941						303,000	07/03/2024
100185381		DAYTONA BEACH	FL		12/20/2024	6.625	222,946		2				300,000	10/25/2024
100147876		BLOOMINGDALE	GA		04/08/2024	5.750	222,949						317,000	01/25/2024
100150930		HENDERSON	NV		05/08/2024	5.750	222,952						335,000	02/21/2024
100101504		WESLEY CHAPEL	FL		04/26/2023	6.125	222,960						332,000	02/24/2023
100116000		SARATOGA SPRINGS	UT		07/20/2023	5.625	222,960						328,000	06/02/2023
100175838		PHILADELPHIA	PA		11/12/2024	7.030	222,969		1				320,000	09/16/2024
100116643		CHICAGO	IL		07/20/2023	4.000	222,979						460,000	03/01/2024
100139944		HERNDON	VA		01/09/2024	8.625	222,983						340,000	11/30/2023
100060169		MERIDIAN	ID		06/25/2021	3.750	222,996						420,000	04/15/2021
100156904		PHILADELPHIA	PA		06/27/2024	8.700	223,005						290,000	05/09/2024
100136818		SOLDOTNA	AK		11/27/2023	8.235	223,007						340,000	10/09/2023
100159619		SUGAR LAND	TX		07/15/2024	9.375	223,016						265,000	05/17/2024
100081263		BRADENTON	FL		03/18/2022	3.500	223,016						362,000	01/05/2022
100119734		CHICAGO	IL		08/08/2023	8.268	223,027						310,000	06/22/2023
100102625		MIDDLEBURG HEIGHTS	OH		06/22/2023	8.750	223,034						260,000	11/14/2022
100116443		SAN DIEGO	CA		07/20/2023	7.500	223,035						330,000	03/01/2024
100120710		PRINCETON	TX		08/25/2023	7.500	223,044						298,000	07/10/2023
100014024		LAND O LAKES	FL		05/25/2017	4.125	223,056						285,000	01/31/2017
100135085		DAVENPORT	FL		11/01/2023	7.500	223,057						301,000	08/25/2023
100150733		CADDO MILLS	TX		05/06/2024	7.125	223,057						310,000	03/04/2024
100055761		HIGHLAND MILLS	NY		03/23/2021	4.250	223,059						259,000	12/31/2020
100136985		DENTON	TX		11/28/2023	5.750	223,060						360,000	09/15/2023
100134292		PHOENIX	AZ		10/27/2023	8.250	223,072						295,000	06/12/2023
100024988		LAS VEGAS	NV		09/20/2018	4.125	223,076						342,000	04/30/2018
100144874		UNITED KINGDOM	GBR		03/12/2024	3.390	223,080		10,269			(4,873)	225,000	01/16/2020
100138187		SANFORD	NC		12/14/2023	8.625	223,083						395,000	10/30/2023
100110249		ELLENSBURG	WA		06/30/2023	6.125	223,085						685,000	05/19/2023
100132478		DAPHNE	AL		11/03/2023	8.250	223,093						302,000	06/20/2023
100013918		MORENO VALLEY	CA		05/25/2017	4.750	223,102						335,000	01/31/2017
100114595		LUTZ	FL		06/29/2023	6.999	223,104						640,000	05/26/2023
100138856		TOLEDO	OH		12/21/2023	8.125	223,108						327,000	10/11/2023
100172292		LITTLE ELM	TX		10/21/2024	6.490	223,109						379,000	09/04/2024
100137735		FORT WORTH	TX		12/08/2023	5.750	223,110						325,000	10/16/2023
100057703		HOPKINTON	RI		06/30/2021	4.500	223,118						335,000	04/16/2021
100088101		NORTH RICHLAND HILLS	TX		10/25/2022	7.375	223,118						322,000	09/15/2022
100138861		CLEVELAND HEIGHTS	OH		12/21/2023	7.875	223,125						296,000	10/17/2023
100110383		FAYETTEVILLE	AR		06/30/2023	6.125	223,126						390,000	05/16/2023
100119373		MONROE	NC		07/31/2023	6.625	223,130						307,000	05/30/2023
3310070020		WESTWOOD	NJ		03/28/2024	8.141	223,133						1,200,000	01/31/2024
100141095		LAKE ARIEL	PA		01/30/2024	6.930	223,137						372,000	01/04/2024
100158143		FORT WORTH	TX		07/09/2024	7.125	223,141						320,000	05/10/2024
100170911		HESPERIA	CA		10/11/2024	6.875	223,147						406,000	08/16/2024
100068476		BANGOR	ME		08/25/2021	4.500	223,152						288,000	07/08/2021

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100149676		DEERFIELD	IL		04/26/2024	7.625	223,161						290,000	03/21/2024
100081387		PLAYA DEL REY	CA		03/18/2022	3.625	223,165						500,000	12/23/2021
100076036		COEUR D ALENE	ID		01/07/2022	4.125	223,171						412,000	10/21/2021
100068503		PITTSBURGH	PA		08/25/2021	3.625	223,175						305,000	07/12/2021
100076247		ROGERS	MN		01/07/2022	3.875	223,178						460,000	11/12/2021
100150671		FAYETTEVILLE	AR		05/06/2024	7.500	223,178						305,000	03/08/2024
100143252		TARPON SPRINGS	FL		02/16/2024	7.125	223,179						288,000	12/22/2023
100054326		EAST FREETOWN	MA		03/23/2021	4.125	223,180						335,000	01/02/2021
100148401		KYLE	TX		04/12/2024	6.875	223,209						300,000	02/14/2024
100186341		KISSIMMEE	FL		12/30/2024	7.375	223,230						350,000	11/18/2024
100060170		POMPANO BEACH	FL		06/25/2021	3.999	223,240						390,000	04/24/2021
100049560		SEATTLE	WA		11/20/2020	5.125	223,245						432,250	07/31/2020
100026636		HIALEAH	FL		09/26/2018	2.000	223,248						409,000	06/15/2018
100025430		RICHMOND	CA		09/20/2018	5.125	223,250						331,550	04/30/2018
100165908		JACKSONVILLE	FL		08/30/2024	7.375	223,252						342,000	07/30/2024
100099811		FORKED RIVER	NJ		02/28/2023	7.763	223,256						315,000	02/09/2023
100149122		CAPE MAY COURT HOUSE	NJ		04/22/2024	9.999	223,276						270,000	03/22/2024
100031964		GRANADA HILLS	CA		03/29/2019	3.875	223,277						411,250	09/17/2018
100159551		VIRGINIA BEACH	VA		07/15/2024	7.500	223,280						282,000	06/14/2024
100103783		BRIDGEPORT	CT		05/10/2023	7.161	223,299		3,366				355,000	04/18/2023
100076229		MERCED	CA		01/07/2022	4.000	223,301						330,000	11/05/2021
100090895		PALMDALE	CA		01/31/2023	7.250	223,302						350,000	10/05/2022
100142533		LELAND	NC		02/08/2024	7.624	223,313						296,000	12/18/2023
100100401		GLEN COVE	NY		04/27/2023	5.125	223,318						429,000	12/30/2021
100120357		LAWRENCEVILLE	GA		08/18/2023	7.999	223,324		15				306,000	07/12/2023
100180360		LEANDER	TX		11/25/2024	6.125	223,325						312,000	09/27/2024
100140083		NORTH LAUDERDALE	FL		01/09/2024	8.625	223,329						305,000	11/15/2023
100060283		LIBERTY HILL	TX		06/25/2021	3.990	223,337						310,000	04/16/2021
100160834		MANOR	TX		07/24/2024	8.375	223,337						297,000	06/11/2024
100079092		CUMMING	GA		02/24/2022	3.750	223,340						315,000	01/18/2022
100011075		GAINESVILLE	TX		12/23/2016	4.000	223,343						206,000	10/31/2016
3340083958		EAST ORANGE	NJ		09/18/2024	9.125	223,344						880,000	08/01/2024
100167899		COLUMBUS	OH		09/20/2024	7.499	223,348						276,000	08/22/2024
100161485		MAGNOLIA	TX		07/30/2024	7.625	223,349						278,000	04/29/2024
100160551		FALLS CHURCH	VA		07/19/2024	7.375	223,350						275,000	06/27/2024
100174819		BINGHAMTON	NY		10/31/2024	7.990	223,351						285,000	04/16/2024
100170406		INDIANAPOLIS	IN		10/09/2024	7.625	223,351						337,000	09/11/2024
100112425		LOS ANGELES	CA		06/29/2023	5.000	223,351						990,000	05/15/2022
100167002		POOLER	GA		09/13/2024	6.750	223,358						303,000	08/01/2024
100047804		SANTA FE	NM		11/20/2020	3.750	223,363						285,000	07/31/2020
100168175		KEY WEST	FL		09/20/2024	6.250	223,366						585,000	03/29/2024
3340072246		CAPE CORAL	FL		04/19/2024	9.148	223,369						830,000	03/05/2024
100065391		NEPTUNE	NJ		07/28/2021	4.125	223,381						365,000	05/28/2021
100180066		CHARLOTTE	NC		11/25/2024	5.500	223,384		27				337,000	09/27/2024
100081515		FREDERICKSBRG	VA		03/18/2022	3.875	223,394						285,000	01/04/2022
100159539		NEW ROCHELLE	NY		07/15/2024	7.500	223,396						270,000	05/29/2024
100143493		LEESBURG	FL		02/21/2024	7.750	223,404						341,000	01/19/2024
100155075		ROCHESTER	MN		07/19/2024	7.250	223,407						330,000	08/02/2023
100165120		UNITED KINGDOM	GBR		08/27/2024	6.690	223,409					(13,260)	250,000	08/02/2024
100134819		COLLEGE STATION	TX		10/30/2023	7.625	223,410						375,000	09/25/2023
100181260		LAKELAND	FL		12/06/2024	6.375	223,410		17				295,000	11/08/2024
100068492		CENTERTON	AR		08/25/2021	4.625	223,411						325,000	07/09/2021

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100068338		MANASSAS	VA		08/25/2021	3.875	223,416						330,000	06/16/2021
100144654		UNITED KINGDOM	GBR		03/12/2024	3.390	223,417		10,526			(4,907)	225,000	01/29/2020
100155989		FORT MYERS	FL		06/18/2024	7.625	223,419		(11)				480,000	05/03/2024
100049649		DOUGLAS	MA		11/20/2020	4.000	223,427						275,500	07/31/2020
100090106		MOSES LAKE	WA		01/13/2023	9.750	223,428						299,900	11/23/2022
100165124		UNITED KINGDOM	GBR		08/27/2024	6.690	223,429					(13,261)	250,000	07/31/2024
100141339		LEWIS CENTER	OH		01/30/2024	8.250	223,430						342,000	12/12/2023
100060267		KNOXVILLE	TN		06/25/2021	3.625	223,430						295,000	04/08/2021
100080959		MISSOURI CITY	TX		03/18/2022	3.374	223,432						325,000	01/18/2022
100067568		INDIAN HEAD	MD		09/23/2021	4.375	223,438						320,000	07/19/2021
100171723		GREENVILLE	TX		10/17/2024	7.990	223,447						275,000	08/30/2024
100133453		OCALA	FL		10/19/2023	7.990	223,451						306,500	08/21/2023
100127987		HIXSON	TN		09/08/2023	7.250	223,452						364,000	10/13/2022
100161842		MORGANTOWN	WV		07/31/2024	8.040	223,459						293,000	06/12/2024
100173730		SALT LAKE CITY	UT		10/30/2024	6.625	223,468						295,000	09/04/2024
100119223		MONROE	NY		07/31/2023	6.500	223,480						320,000	05/19/2023
100090032		LAKE WALES	FL		01/13/2023	7.375	223,486						355,000	11/17/2022
100147611		RUNNINGS SPRINGS	CA		04/04/2024	7.250	223,490						278,000	03/08/2024
100068357		FORT WORTH	TX		08/25/2021	3.990	223,496						310,000	06/24/2021
100115687		DULUTH	MN		07/20/2023	6.250	223,496						291,000	06/12/2023
100175381		FAIRHOPE	AL		11/05/2024	6.500	223,502						300,000	09/20/2024
100169159		BUDA	TX		09/27/2024	6.500	223,504						294,000	08/15/2024
100151299		SEGUIN	TX		05/10/2024	5.750	223,506						315,000	03/01/2024
100147403		BAKERSFIELD	CA		05/08/2024	8.500	223,509						280,000	03/26/2024
100065660		LEANDER	TX		07/28/2021	4.000	223,512						310,000	06/10/2021
100185466		AUSTIN	TX		12/20/2024	6.375	223,516		1				335,000	11/08/2024
100133624		BLOOMINGDALE	GA		10/23/2023	5.500	223,517						326,000	08/23/2023
100119470		MADISON	AL		07/31/2023	4.990	223,529						339,000	05/31/2023
100064901		SAN ANTONIO	FL		07/14/2021	4.000	223,530						313,000	05/13/2021
100176766		NORFOLK	VA		11/15/2024	7.750	223,531						286,000	04/15/2024
100145831		OCALA	FL		03/15/2024	10.125	223,542						252,000	02/07/2024
100025198		LINDENHURST	NY		09/20/2018	3.000	223,556						313,500	04/30/2018
100158125		CANYON	TX		07/09/2024	7.375	223,560						320,000	05/08/2024
100162076		DECATUR	GA		07/31/2024	7.625	223,572		41				280,000	06/20/2024
100185740		GROSSE ILE	MI		12/23/2024	6.990	223,578		(2)				275,000	10/07/2024
100182237		SANFORD	NC		12/12/2024	5.750	223,580		19				321,000	09/20/2024
100119523		LAWRENCEVILLE	GA		07/28/2023	6.625	223,582						336,000	06/28/2023
100138291		SAINT CLOUD	FL		12/18/2023	7.125	223,587						440,000	10/26/2023
100137891		PECULIAR	MO		12/08/2023	9.875	223,589						274,000	10/30/2023
100089736		LA PAZ	MEX		12/02/2022	9.353	223,607						353,515	11/07/2022
100088983		DORAL	FL		11/15/2022	7.875	223,608						320,000	10/19/2022
100132508		PASCO	WA		11/03/2023	8.500	223,612						333,000	06/16/2023
100150731		NEWARK	DE		05/06/2024	7.500	223,627						301,000	03/01/2024
100151316		RICHMOND	TX		05/10/2024	5.750	223,628						320,000	03/18/2024
100127342		BOONTON	NJ		08/30/2023	3.125	223,631						610,000	06/01/2022
100181310		JACKSONVILLE	FL		12/06/2024	8.125	223,632		(18)				284,000	11/13/2024
100013428		MT DORA	FL		05/25/2017	5.000	223,637						245,000	01/31/2017
100147943		SOMERVILLE	TN		04/08/2024	6.375	223,641						315,000	02/02/2024
100166007		LOS ANGELES	CA		09/06/2024	7.250	223,660						852,000	08/12/2024
100060276		NASHVILLE	TN		06/25/2021	3.990	223,660						325,000	04/08/2021
100182218		CLARKSVILLE	TN		12/12/2024	6.125	223,680		18				260,000	10/10/2024
100127643		SPRING	TX		09/08/2023	7.250	223,684						286,000	07/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144080		HOUSTON	TX		03/07/2024	6.625	223,691						310,000	01/19/2024
100053524		MIAMI	FL		03/23/2021	4.875	223,693						450,000	01/01/2021
100100147		MEMPHIS	TN		03/28/2023	9.000	223,695						275,000	02/28/2023
100108336		KINGSTON	PA		05/25/2023	8.850	223,697						290,000	04/27/2023
100153448		ELMHURST	IL		05/30/2024	7.850	223,698						310,000	04/16/2024
100165445		OKLAHOMA CITY	OK		08/29/2024	7.125	223,703						315,000	06/25/2024
100128191		BLAIRSVILLE	GA		09/18/2023	7.500	223,705						255,000	07/28/2023
100103843		GLENDALE HEIGHTS	IL		05/10/2023	7.750	223,707						325,000	04/13/2023
100168929		S-GRAVENHAGE	NLD		09/26/2024	5.450	223,711					(17,713)	355,000	08/22/2024
100161686		ROTTERDAM	NLD		07/29/2024	5.750	223,711					(10,045)	440,000	06/26/2024
100185706		BRUNSSUM	NLD		12/20/2024	5.050	223,711					(1,533)	450,000	11/19/2024
100054884		WALDORF	MD		03/23/2021	4.625	223,719						375,000	12/31/2020
100143947		NEW BEDFORD	MA		02/29/2024	7.875	223,727						300,000	02/02/2024
100151854		SAINT CHARLES	MO		05/10/2024	7.375	223,729						290,000	04/22/2024
100026548		CHICAGO	IL		09/26/2018	4.000	223,735						318,000	06/13/2018
100176905		LUTHERVILLE TIMONIUM	MD		11/15/2024	8.000	223,737		(29)				445,000	09/27/2024
100077811		MARSHALL	MI		12/23/2021	5.875	223,743						303,000	11/19/2021
100142071		CYPRESS	TX		02/29/2024	7.625	223,743						394,000	01/30/2024
100149491		MURRIETA	CA		04/24/2024	8.124	223,754						480,000	03/04/2024
100115703		GLASSBORO	NJ		07/20/2023	6.625	223,756						310,000	06/05/2023
100141715		BARNEGAT	NJ		01/30/2024	8.499	223,757						275,000	12/20/2023
100119085		CONYERS	GA		07/27/2023	9.250	223,760						260,000	06/27/2023
100169758		HOUSTON	TX		09/30/2024	6.625	223,761						308,000	06/28/2024
100141382		HOUSTON	TX		01/30/2024	8.750	223,762						284,500	12/08/2023
100174239		MORRIS	OK		10/31/2024	7.625	223,770						240,000	04/19/2024
100111425		MANHASSET	NY		06/29/2023	4.910	223,780						1,550,000	06/09/2022
100175219		NEW ORLEANS	LA		11/05/2024	6.125	223,780						303,000	08/22/2024
100024704		JACKSONVILLE	FL		09/20/2018	4.625	223,788						224,105	04/30/2018
100081279		GRANTS PASS	OR		03/18/2022	3.990	223,803						403,000	12/06/2021
100078702		FORT LAUDERDALE	FL		02/02/2022	4.187	223,811						290,000	01/21/2022
100160602		LOS ANGELES	CA		07/19/2024	6.999	223,813						800,000	05/31/2024
100186673		FISHERS	IN		12/30/2024	6.624	223,819						340,000	11/22/2024
100180367		GARLAND	TX		11/25/2024	6.125	223,837						305,000	10/03/2024
100076211		TUCSON	AZ		01/07/2022	4.125	223,841						290,000	11/04/2021
100137493		VERO BEACH	FL		01/11/2024	9.625	223,852						275,000	11/28/2023
100163019		WEST BRANCH	IA		08/13/2024	7.625	223,858						280,000	06/12/2024
100076200		PERRIS	CA		01/07/2022	3.500	223,859						370,000	10/27/2021
100136808		GIBBSTOWN	NJ		11/27/2023	9.235	223,864						290,000	10/13/2023
100080988		ALLEN	TX		03/18/2022	3.250	223,866						426,000	01/24/2022
100135749		DRIPPING SPRINGS	TX		11/10/2023	6.625	223,876						460,000	10/11/2023
100165518		LAWRENCEVILLE	GA		08/29/2024	6.625	223,880						407,000	06/20/2024
100160091		JUSTIN	TX		07/17/2024	7.000	223,896						306,000	05/09/2024
100169044		HAMILTON	NJ		09/27/2024	6.625	223,896						315,000	08/13/2024
100165767		TITUSVILLE	FL		08/29/2024	8.125	223,902						270,000	07/11/2024
100135235		RAYMOND	NH		11/08/2023	7.625	223,903						360,000	09/01/2023
100169647		GARLAND	TX		09/30/2024	8.125	223,911						283,000	05/28/2024
100109236		DAVENPORT	FL		07/21/2023	8.250	223,914						290,000	05/31/2023
100165379		WESTFIELD	IN		08/29/2024	7.500	223,925						295,000	06/21/2024
100071585		NEW BEDFORD	MA		10/14/2021	4.375	223,937						330,000	06/09/2021
100186570		CHARLOTTE	NC		12/30/2024	4.990	223,952		2				356,000	10/29/2024
100120014		BLOOMINGDALE	GA		08/11/2023	5.500	223,953						320,000	05/30/2023
100137741		SAINT JOHN	IN		12/08/2023	6.250	223,957						305,000	09/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154551		MARANA	AZ		06/14/2024	7.999	223,959		(30)				335,000	05/29/2024
100141364		WILMINGTON	NC		01/30/2024	7.750	223,961						415,000	12/13/2023
100185171		HOUSTON	TX		12/20/2024	7.375	223,965		4				285,000	11/21/2024
100138141		ROCKWALL	TX		12/14/2023	8.000	223,966						320,000	10/25/2023
100165709		EAST STROUDSBURG	PA		08/29/2024	7.990	223,980						289,900	07/22/2024
100147374		MACHESNEY PARK	IL		05/08/2024	9.500	223,981						240,000	03/28/2024
100108380		BARNEGAT	NJ		05/25/2023	7.855	223,992						315,000	04/24/2023
100173416		PHOENIX	AZ		10/29/2024	7.375	223,997		(14)				275,000	07/15/2024
100065681		AUSTIN	TX		07/28/2021	3.875	224,000						317,000	05/21/2021
100103786		BARNEGAT	NJ		05/10/2023	7.855	224,001						315,000	04/17/2023
100090964		WATERBURY	CT		01/31/2023	10.750	224,009						260,700	11/30/2022
100135887		EDGEWATER	FL		11/13/2023	8.749	224,011						290,000	10/20/2023
100081352		SPANISH FORT	AL		03/18/2022	3.625	224,017						310,000	12/28/2021
100100832		BOLINGBROOK	IL		04/28/2023	6.625	224,021						276,000	11/19/2021
100163170		FAIRVIEW HEIGHTS	IL		08/13/2024	7.624	224,023						300,000	06/25/2024
100163018		WESTFIELD	IN		08/13/2024	7.500	224,023						291,000	06/21/2024
100026958		OAKDALE	CA		09/26/2018	4.875	224,024						371,223	06/14/2018
100049251		MYRTLE BEACH	SC		11/20/2020	4.375	224,029						308,750	07/31/2020
100070454		TUCSON	AZ		09/23/2021	4.125	224,031						308,000	08/19/2021
100165044		SAN ANTONIO	TX		08/28/2024	8.249	224,032						281,000	08/07/2024
100065629		SACRAMENTO	CA		07/28/2021	3.875	224,038						315,000	06/01/2021
100170253		BRYAN	TX		10/08/2024	5.875	224,044						288,000	08/01/2024
100013520		LORTON	VA		05/25/2017	4.500	224,045						222,000	01/31/2017
100071788		OAKDALE	CA		10/14/2021	4.000	224,045						330,000	08/26/2021
100167826		KISSIMMEE	FL		09/20/2024	6.499	224,050						310,000	08/28/2024
100174850		COLUMBUS	OH		10/31/2024	7.125	224,061						290,000	05/23/2024
100181246		BARDSTOWN	KY		12/06/2024	6.499	224,061		6				430,000	11/06/2024
100162293		NASHVILLE	TN		09/06/2024	8.000	224,062						313,000	07/31/2024
100152679		NEW MARKET	AL		05/17/2024	7.625	224,074						300,000	03/22/2024
100144924		UNITED KINGDOM	GBR		03/12/2024	9.500	224,081		9,085			(4,905)	224,985	03/20/2020
100102053		AURORA	CO		04/14/2023	6.999	224,081						561,000	02/10/2023
100099796		BARNEGAT	NJ		02/28/2023	8.250	224,086						280,000	02/06/2023
100048313		MIAMI	FL		11/20/2020	4.250	224,092						422,750	07/31/2020
100185845		PADUCAH	KY		12/26/2024	7.625	224,100		(4)				271,000	12/09/2024
100129936		KANSAS CITY	MO		09/27/2023	7.990	224,103						320,000	08/23/2023
100010669		HIALEAH	FL		12/23/2016	3.500	224,104						255,000	10/03/2016
100135780		FRESNO	CA		11/10/2023	6.500	224,104						406,000	09/02/2023
100057833		BALCH SPRINGS	TX		06/30/2021	3.625	224,113						295,000	05/12/2021
100081301		TEHACHAPI	CA		03/18/2022	3.625	224,113						324,000	01/12/2022
100144926		UNITED KINGDOM	GBR		03/12/2024	9.500	224,120		9,084			(4,906)	224,985	03/20/2020
100136307		ALANSON	MI		11/20/2023	8.125	224,122						300,000	09/26/2023
100081521		SAN JOSE	CA		03/18/2022	3.750	224,124						1,195,000	01/04/2022
100012777		AZUSA	CA		05/25/2017	5.000	224,129						430,000	01/31/2017
100161446		POOLER	GA		07/30/2024	6.875	224,133						370,000	04/30/2024
100118751		BLUE SPRINGS	MO		07/25/2023	7.500	224,138						280,000	05/16/2023
100158035		KYLE	TX		07/09/2024	7.500	224,148						300,000	05/06/2024
100162937		WASCO	CA		08/12/2024	7.624	224,151						295,000	06/06/2024
100130290		PORT SAINT LUCIE	FL		09/28/2023	8.125	224,152						335,000	08/30/2023
100164552		FALLING WATERS	WV		08/21/2024	7.625	224,152						291,000	06/18/2024
100014301		CARTERET	NJ		09/27/2017	6.000	224,156		(21)				400,000	10/25/2023
100164236		FORT WORTH	TX		08/21/2024	6.999	224,156						280,000	07/29/2024
100153627		KISSIMMEE	FL		05/31/2024	7.500	224,171						325,000	04/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137006		WINSTON SALEM	NC		11/28/2023	7.625	224,173						305,000	09/27/2023
100091631		RIVERDALE	GA		03/07/2023	9.250	224,192						299,000	01/12/2023
100045981		MCALLEN	TX		11/25/2020	4.625	224,194						231,800	08/31/2020
100165426		ORLANDO	FL		08/29/2024	7.990	224,201						290,000	06/24/2024
100144921		UNITED KINGDOM	GBR		03/12/2024	9.500	224,206		9,082			(4,908)	224,985	03/20/2020
100159018		ROWLETT	TX		08/15/2024	7.500	224,211						340,000	07/25/2024
100140091		CAPE MAY	NJ		01/09/2024	8.375	224,212						315,000	11/17/2023
100162724		MADISON	AL		08/12/2024	6.125	224,221						315,000	05/28/2024
100172119		SHAKER HEIGHTS	OH		10/17/2024	7.625	224,222						270,000	09/18/2024
100113517		SYOSSET	NY		06/29/2023	3.750	224,222						880,000	06/03/2022
100111809		INDIO	CA		06/29/2023	6.300	224,231						600,000	06/03/2022
100012729		NORTH HILLS	CA		05/25/2017	4.625	224,233						237,000	01/31/2017
100179906		FORT WORTH	TX		11/25/2024	5.625	224,240		25				328,000	10/07/2024
100131941		KANSAS CITY	MO		10/13/2023	7.125	224,244						307,000	08/17/2023
100154153		SPRING	TX		07/11/2024	8.875	224,248						260,000	06/10/2024
100112066		ROCKAWAY PARK	NY		06/29/2023	2.875	224,254						880,000	06/03/2022
100067674		ALAMEDA	CA		09/23/2021	3.374	224,255						1,250,000	08/10/2021
100081284		NORTH BRUNSWICK	NJ		03/18/2022	3.875	224,257						305,000	12/03/2021
100080158		PANAMA CITY BEACH	FL		02/25/2022	4.450	224,260						390,000	01/04/2022
100142658		TUCSON	AZ		02/08/2024	5.750	224,260						312,000	11/17/2023
100013362		BRENTWOOD	NY		05/25/2017	4.250	224,273						275,000	01/31/2017
100180283		NORTHFIELD	NJ		11/25/2024	6.875	224,274						335,000	09/26/2024
100131840		MAPLE GROVE	MN		10/06/2023	8.750	224,278						375,000	09/19/2023
100178361		EDMOND	OK		11/20/2024	6.750	224,280		(17)				315,000	10/11/2024
100108346		BARNEGAT TOWNSHIP	NJ		05/25/2023	7.804	224,281						315,000	04/28/2023
100179452		HOUSTON	TX		11/21/2024	5.990	224,282						313,000	08/23/2024
3310053075		THE BRONX	NY		08/31/2023	9.366	224,283						1,180,000	05/25/2023
100166472		CONROE	TX		10/31/2024	7.625	224,285						300,000	09/27/2024
100170444		TUCSON	AZ		10/09/2024	7.125	224,286						310,750	09/03/2024
100163421		CARY	IL		09/27/2024	9.375	224,286						265,000	08/05/2024
100153849		AURORA	IL		06/05/2024	7.999	224,298						283,000	05/09/2024
100149832		CYPRESS	TX		04/29/2024	7.999	224,303						305,000	04/03/2024
100100418		NEW YORK	NY		04/27/2023	5.000	224,308		408				365,000	02/08/2022
100076232		HENRICO	VA		01/07/2022	3.875	224,309						310,000	11/05/2021
100153376		DAVENPORT	FL		05/29/2024	7.499	224,309						315,000	04/30/2024
100129496		HALETHORPE	MD		09/29/2023	6.990	224,314						301,000	08/15/2023
100176664		CASSELBERRY	FL		11/15/2024	8.499	224,315		(20)				290,000	10/02/2024
100159890		CUTLER BAY	FL		08/16/2024	6.750	224,348						686,000	04/10/2024
100169179		PRINCETON	TX		09/27/2024	5.750	224,371						308,000	08/12/2024
100164535		FORNEY	TX		08/21/2024	7.125	224,374						313,000	07/09/2024
100100027		JACKSONVILLE	FL		03/28/2023	9.499	224,378		(3)				320,000	03/03/2023
100168146		ROWLETT	TX		09/20/2024	7.500	224,387						315,000	04/01/2024
100170429		PORT CHARLOTTE	FL		10/09/2024	8.750	224,397						300,000	08/21/2024
100172126		HILO	HI		10/17/2024	6.999	224,400						534,000	09/20/2024
100132133		BATON ROUGE	LA		10/13/2023	7.625	224,414						285,500	08/08/2023
100160883		STONE MOUNTAIN	GA		07/24/2024	7.625	224,416						295,000	06/03/2024
100100078		DELRAY BEACH	FL		03/28/2023	9.375	224,420						336,000	02/21/2023
100152330		NEW BRAUNFELS	TX		05/17/2024	5.750	224,427						328,000	03/25/2024
100152724		FORNEY	TX		05/17/2024	6.625	224,432						310,000	03/27/2024
100147228		HAMILTON	NJ		03/28/2024	7.420	224,435						315,000	03/06/2024
100158014		KALAMAZOO	MI		07/09/2024	7.500	224,455						295,000	04/17/2024
100115052		CHARLESTON	SC		07/14/2023	6.990	224,458						355,000	06/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179795		CONCORD	NC		11/21/2024	7.375	224,462		(1)				285,000	09/18/2024
100167584		SHELBY	NC		09/19/2024	7.625	224,465						290,000	08/05/2024
100115690		ARROYO GRANDE	CA		07/20/2023	6.624	224,467						850,000	05/30/2023
100144709		UNITED KINGDOM	GBR		03/12/2024	3.390	224,469					(4,864)	255,000	12/13/2019
100145291		UNITED KINGDOM	GBR		03/12/2024	3.450	224,480		9,962			(4,868)	225,000	05/12/2020
100186651		DENVER	CO		12/30/2024	6.000	224,492		1				775,000	11/25/2024
100076013		RIO RANCHO	NM		01/07/2022	4.500	224,493						305,000	10/22/2021
100173729		ABILENE	TX		10/30/2024	9.125	224,498						276,000	08/13/2024
100031278		MIAMI	FL		03/29/2019	2.000	224,522						340,000	12/07/2018
100170203		ROSHARON	TX		10/08/2024	5.990	224,524						302,200	07/01/2024
3340068723		KENNEBUNKPORT	ME		03/14/2024	9.282	224,532						1,090,000	02/19/2024
3340085259		KEANSBURG	NJ		10/10/2024	8.965	224,532						860,000	09/06/2024
100182244		DAPHNE	AL		12/12/2024	4.990	224,534		40				332,000	10/11/2024
100145285		UNITED KINGDOM	GBR		03/12/2024	3.450	224,541		9,961			(4,869)	225,000	05/12/2020
100145297		UNITED KINGDOM	GBR		03/12/2024	3.450	224,550		9,960			(4,869)	225,000	05/12/2020
100162918		MEMPHIS	TN		08/12/2024	7.875	224,551						310,000	05/30/2024
100133080		PORTOLA	CA		11/29/2023	8.250	224,568						353,000	10/12/2023
100110591		SAN ANTONIO	TX		06/30/2023	7.000	224,575						315,000	05/08/2023
100116318		NEW HYDE PARK	NY		07/20/2023	3.875	224,582						1,050,000	03/01/2024
100138103		KISSIMMEE	FL		12/14/2023	8.000	224,585						585,000	10/30/2023
100171819		FORT WORTH	TX		10/17/2024	6.875	224,591						335,000	08/23/2024
100128449		WALLINGFORD	CT		09/15/2023	10.625	224,593						280,000	06/28/2023
100170481		HOUSTON	TX		10/09/2024	8.875	224,596						275,000	09/05/2024
100120990		FAIR OAKS	CA		08/30/2023	6.875	224,602						590,000	06/26/2023
100076184		MIRAMAR BEACH	FL		01/07/2022	4.625	224,604						326,000	11/02/2021
100152553		SPRING HILL	TN		05/17/2024	6.990	224,604						345,000	03/28/2024
100166998		DAVIE	FL		09/13/2024	6.875	224,605						315,000	07/22/2024
100091184		CARSON CITY	NV		01/31/2023	7.990	224,621						330,000	11/02/2022
100186019		COMMERCE	GA		12/27/2024	6.750	224,623		2				307,500	10/02/2024
100133375		NORTH LAS VEGAS	NV		11/21/2023	9.990	224,625						265,000	09/08/2023
100157660		BOCA RATON	FL		06/28/2024	8.250	224,629						387,000	05/28/2024
100119879		AVENTURA	FL		08/10/2023	7.750	224,631						290,000	05/31/2023
100135762		ATLANTA	GA		11/10/2023	7.990	224,632						439,000	10/08/2023
100150717		LOCKHART	TX		05/06/2024	7.125	224,651						315,000	02/27/2024
100012852		HENDERSON	NV		05/25/2017	5.000	224,652						310,000	01/31/2017
100181900		LEHIGH ACRES	FL		12/12/2024	5.625	224,653		28				310,000	09/24/2024
100103215		NEW LONDON	CT		04/21/2023	9.276	224,655						284,000	03/29/2023
100135245		WINTER HAVEN	FL		11/08/2023	7.625	224,658						290,000	09/08/2023
100167625		MILWAUKEE	WI		09/19/2024	7.625	224,665						313,000	07/29/2024
100065039		LOUISVILLE	CO		07/14/2021	3.875	224,672						400,000	05/26/2021
100175279		CENTERTON	AR		11/05/2024	6.624	224,701						295,000	09/06/2024
100049334		BELLINGHAM	MA		11/20/2020	3.375	224,701						327,750	07/31/2020
100100757		CINNAMINSON	NJ		04/28/2023	7.625	224,703						300,000	10/19/2021
100165034		HOUSTON	TX		08/28/2024	8.499	224,709						267,000	07/18/2024
100102846		MARIETTA	GA		06/22/2023	8.000	224,710						300,000	03/23/2023
100164004		ROSEMEAD	CA		08/21/2024	7.500	224,712						750,000	06/24/2024
100081403		GAINESVILLE	FL		03/18/2022	3.875	224,716						295,000	12/20/2021
100068522		ST. CLOUD	MN		08/25/2021	3.500	224,719						344,000	07/15/2021
100050210		BISHOP	CA		11/20/2020	4.625	224,723						342,000	07/31/2020
100100468		HAPPY VALLEY	OR		04/27/2023	5.875	224,725						1,005,000	03/28/2022
100065489		BELLA VISTA	AR		07/28/2021	4.375	224,732						276,000	05/14/2021
100119449		AURORA	IL		07/31/2023	6.625	224,732						305,000	06/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310059995		LIVINGSTON	NJ		10/06/2023	8.491	224,737						1,625,000	08/22/2023
100113722		OVERLAND PARK	KS		06/29/2023	4.875	224,738						440,000	05/14/2022
100147888		PINGREE GROVE	IL		04/08/2024	5.500	224,743						318,000	01/25/2024
100025607		BROCKTON	MA		09/20/2018	4.000	224,743						389,500	04/30/2018
100076302		CLERMONT	FL		01/07/2022	4.125	224,743						292,000	11/12/2021
100082015		SPIJKENISSE	NLD		03/30/2022	3.550	224,747					(14,778)	275,245	12/01/2023
100082026		SPIJKENISSE	NLD		03/30/2022	3.550	224,747					(14,778)	275,245	12/01/2023
100084290		LELYSTAD	NLD		06/30/2022	3.650	224,747					(14,778)	271,250	06/30/2024
100082044		DEN HAAG	NLD		03/30/2022	3.200	224,747					(14,778)	273,832	12/01/2023
100030970		TRACY	CA		03/29/2019	4.250	224,755						420,000	12/08/2018
100151300		OKLAHOMA CITY	OK		05/10/2024	5.750	224,759						297,000	03/07/2024
100115732		ARLINGTON	TX		07/20/2023	6.500	224,764						312,000	04/28/2023
100144606		CONCORD	NC		03/13/2024	6.625	224,770						307,000	02/07/2024
100156725		KNOXVILLE	TN		06/26/2024	7.875	224,774						310,000	06/10/2024
100031832		SAN YSIDRO	CA		03/29/2019	4.375	224,778						340,000	12/09/2018
100119370		HARVEST	AL		07/31/2023	6.625	224,783						305,000	05/24/2023
100078977		DOVER	NJ		02/24/2022	4.125	224,794						317,000	01/12/2022
100172355		LITTLE ROCK	AR		10/23/2024	7.624	224,800						292,400	09/13/2024
100013297		GREEN VALLEY	AZ		05/25/2017	4.000	224,802						255,000	01/31/2017
100182065		WHITELAND	IN		12/12/2024	6.624	224,807		1				300,000	10/25/2024
100158401		UNITED KINGDOM	GBR		07/09/2024	3.640	224,808		5,563			(4,867)	280,000	08/23/2022
100170427		ST. PETERS	MO		10/09/2024	6.875	224,814						298,000	08/20/2024
100128071		SPRING HILL	TN		09/08/2023	7.000	224,817						315,000	07/25/2022
100165428		HALTOM CITY	TX		08/29/2024	7.500	224,817						295,000	06/14/2024
100025852		SEATTLE	WA		09/20/2018	3.875	224,835						510,000	05/22/2023
100083384		DEN HAAG	NLD		05/27/2022	4.150	224,836					(14,784)	560,000	12/01/2023
100031759		RENO	NV		03/29/2019	4.000	224,839						380,000	12/07/2018
100114602		MORROW	OH		06/29/2023	6.750	224,840						350,000	05/17/2023
100103593		DALLAS	TX		05/08/2023	8.750	224,841						520,000	03/22/2023
100090301		DAVENPORT	FL		01/13/2023	9.875	224,841						311,000	11/09/2022
100091137		TIOGA	TX		01/31/2023	7.250	224,845		3				300,100	09/14/2022
100088205		COLTON	CA		10/13/2022	8.625	224,853						393,000	08/09/2022
100065556		ELIZABETHTOWN	KY		07/28/2021	3.750	224,855						317,000	04/23/2021
100175377		TUCSON	AZ		11/05/2024	6.125	224,861						290,000	09/18/2024
100115707		BUFORD	GA		07/20/2023	6.990	224,869						326,000	05/23/2023
100102743		HEBER	CA		06/22/2023	7.625	224,869						471,000	01/11/2023
100159349		PORT WENTWORTH	GA		07/15/2024	5.875	224,872						290,000	05/08/2024
100148785		LOCKHART	TX		04/17/2024	8.000	224,872						304,000	10/11/2023
100147259		GROSSE POINTE PARK	MI		03/28/2024	7.950	224,881						325,000	02/14/2024
100024613		BENSALEM	PA		09/20/2018	4.500	224,883						293,550	04/30/2018
100031308		CONCORD	CA		03/29/2019	3.750	224,898						390,000	12/10/2018
100129603		NEWBERRY	FL		09/29/2023	6.875	224,900						305,000	07/31/2023
100135340		WEST PALM BEACH	FL		11/13/2023	7.250	224,902						310,000	08/11/2023
100136367		SAN ANTONIO	TX		11/20/2023	5.500	224,903						341,000	09/19/2023
100030983		SAINT CHARLES	IL		03/29/2019	3.875	224,906						265,000	12/08/2018
100167891		CONVERSE	TX		09/20/2024	7.125	224,916						289,000	07/10/2024
100127365		NUTLEY	NJ		08/30/2023	4.000	224,928						430,000	06/04/2022
100168290		ORLANDO	FL		09/20/2024	6.500	224,929						309,000	04/23/2024
100164110		DURHAM	NC		08/21/2024	6.999	224,929						338,500	07/29/2024
100152301		COLUMBUS	OH		05/17/2024	5.250	224,932						358,000	03/22/2024
100163078		COLLEGE STATION	TX		08/13/2024	7.625	224,932						290,000	06/03/2024
100028408		MONTCLAIR	CA		10/26/2018	5.000	224,933						361,000	06/04/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100165386		LOWA CITY	IA		08/29/2024	7.375	224,938						302,000	06/14/2024
100120584		HEMET	CA		08/18/2023	7.250	224,947						445,000	07/19/2023
100154544		JACKSONVILLE	FL		06/14/2024	8.999	224,954						280,000	05/22/2024
100115076		HUTTO	TX		07/14/2023	5.375	224,956						360,000	05/16/2023
100081450		WASHINGTON	DC		03/18/2022	3.625	224,957						605,000	01/29/2022
100065028		PHOENIX	AZ		07/14/2021	4.250	224,966						320,000	05/24/2021
100100730		AUSTIN	TX		04/28/2023	5.375	224,970						395,000	10/15/2021
100091385		WASHINGTON	DC		02/22/2023	7.875	224,973						310,000	12/12/2022
100101633		FORT WORTH	TX		04/26/2023	6.750	224,973						330,000	03/06/2023
100136475		GARNER	NC		11/20/2023	6.875	224,991						375,000	09/08/2023
100118072		STRATFORD	CT		07/20/2023	7.875	225,002						474,000	04/23/2024
100163151		NORTH CHESTERFIELD	VA		08/13/2024	8.000	225,003						280,000	06/21/2024
100180268		CLINTON	TN		11/25/2024	6.625	225,006						314,000	09/17/2024
100143749		PHOENIX	AZ		04/05/2024	7.875	225,009						315,000	02/21/2024
100116644		AREA OF TORRANCE	CA		07/20/2023	3.500	225,013						755,000	03/01/2024
100149363		SAN ANTONIO	TX		04/24/2024	7.375	225,014						350,000	02/26/2024
100153581		UNITED KINGDOM	GBR		05/29/2024	5.790	225,018					(3,272)	360,000	05/23/2024
100091868		FLORENCE	KY		01/30/2023	8.625	225,023						315,000	12/30/2022
100163046		KYLE	TX		08/13/2024	8.125	225,023						303,000	05/24/2024
100138854		DAVENPORT	FL		12/21/2023	8.125	225,024						297,000	10/10/2023
100161346		ROSENBERG	TX		07/25/2024	7.625	225,028						343,000	05/09/2024
100064869		LAS VEGAS	NV		07/14/2021	4.500	225,035						330,000	03/31/2021
100136368		FOLEY	AL		11/20/2023	6.250	225,040						327,000	08/18/2023
100110234		HOUSTON	TX		06/30/2023	6.625	225,041						330,000	05/05/2023
100112206		SOUTH ELGIN	IL		06/29/2023	5.000	225,043						550,000	05/16/2022
100054379		MURPHY	TX		03/23/2021	4.625	225,044						340,000	01/01/2021
100083015		BAKERSFIELD	CA		05/11/2022	5.500	225,051						335,000	01/14/2022
100113580		WHITTIER	CA		06/29/2023	4.125	225,056						710,000	06/03/2022
100049453		COVINA	CA		11/20/2020	4.375	225,058						509,972	07/31/2020
3340071019		PLANT CITY	FL		03/14/2024	9.508	225,059						918,000	02/21/2024
100100318		MCHENRY	IL		04/27/2023	5.250	225,062						350,000	01/21/2022
100171542		WONDER LAKE	IL		10/16/2024	5.990	225,069						302,000	08/12/2024
100167648		DRIPPING SPRINGS	TX		09/19/2024	6.625	225,070						490,000	07/26/2024
100163022		READING	PA		08/13/2024	7.875	225,077						263,000	06/26/2024
100127494		ATLANTA	GA		09/08/2023	6.950	225,086						311,000	07/31/2023
100129479		FAIRMOUNT HEIGHTS	MD		09/29/2023	6.750	225,086						330,000	07/26/2023
100148337		STILLWATER	OK		04/12/2024	7.375	225,092						300,000	02/16/2024
100103882		IRVINGTON	NJ		05/10/2023	8.137	225,094						355,000	04/17/2023
100065522		MARIETTA	GA		07/28/2021	4.374	225,099						303,000	06/18/2021
100150876		SWAINSBORO	GA		05/08/2024	7.125	225,131						312,500	03/07/2024
100159409		PENDERGRASS	GA		07/15/2024	5.750	225,137						325,000	05/20/2024
100067738		CHARLOTTE	NC		09/23/2021	3.875	225,150						310,000	08/03/2021
3340067770		CHICAGO	IL		02/26/2024	9.562	225,154						1,900,000	12/14/2023
100152728		HEMET	CA		05/22/2024	8.499	225,154						249,000	04/29/2024
100142998		OCALA	FL		02/12/2024	8.124	225,157						291,000	01/10/2024
100159530		OVERLAND PARK	KS		07/15/2024	8.250	225,162						375,000	06/06/2024
100047678		BAYVILLE	NY		11/20/2020	4.125	225,163						361,000	07/30/2020
100100124		LAS VEGAS	NV		03/28/2023	7.875	225,166						340,000	02/21/2023
100120521		MILWAUKEE	WI		08/18/2023	7.750	225,168						280,000	07/03/2023
100119809		PORTSMOUTH	VA		08/08/2023	7.990	225,176						370,000	06/23/2023
100163610		SPRING	TX		08/15/2024	7.125	225,176						298,000	06/18/2024
100175500		SURFSIDE BEACH	SC		12/23/2024	8.375	225,178		(5)				485,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100148083		PORTERVILLE	CA		04/10/2024	7.625	225,197						282,000	02/22/2024
100110475		SAN ANTONIO	TX		06/30/2023	7.125	225,209						305,000	04/24/2023
100136635		CLEARWATER	FL		11/22/2023	7.999	225,213						365,000	10/24/2023
100140635		ROSWELL	NM		01/19/2024	7.990	225,214						296,000	11/08/2023
100175254		WAUKEE	IA		11/05/2024	6.625	225,214						297,000	09/06/2024
100091738		GARLAND	TX		03/24/2023	8.875	225,222		(131)				302,000	02/06/2023
100163155		MARYVILLE	TN		08/13/2024	7.000	225,222						300,000	06/18/2024
100128361		STONE MOUNTAIN	GA		09/14/2023	7.375	225,223		(115)				345,000	08/24/2023
100108164		RENO	NV		05/24/2023	9.125	225,226						362,500	03/24/2023
100182093		COOS BAY	OR		12/12/2024	6.375	225,227		4				325,000	10/28/2024
100112632		ALEXANDRIA	VA		06/29/2023	2.875	225,232						640,000	06/02/2022
100100742		BOCA RATON	FL		04/28/2023	6.875	225,234						455,000	09/23/2021
100100091		CHICAGO	IL		03/28/2023	8.250	225,239						900,000	02/28/2023
100042996		PICO RIVERA	CA		05/28/2020	4.375	225,242						515,000	04/21/2020
100099631		BISMARCK	ND		04/06/2023	8.875	225,244						267,000	03/01/2023
100110214		POWELL	OH		06/30/2023	6.875	225,255						470,000	05/22/2023
100159952		KISSIMMEE	FL		08/16/2024	8.250	225,263						354,000	05/15/2024
100150267		ZWOLLE	NLD		04/29/2024	5.750	225,265					(7,894)	290,000	04/09/2024
100087617		CAPELLE AAN DEN IJSSEL	NLD		09/27/2022	4.750	225,265					(14,812)	274,862	12/01/2023
100083351		DEN HAAG	NLD		05/27/2022	3.450	225,265					(14,812)	274,136	12/01/2023
100080265		UDEN	NLD		02/22/2022	3.200	225,265					(14,812)	290,000	12/01/2023
100081955		ROTTERDAM	NLD		03/30/2022	3.300	225,265					(14,812)	273,989	12/01/2023
100088560		UTRECHT	NLD		10/27/2022	4.950	225,265					(14,812)	273,418	12/01/2023
100087621		ZEIST	NLD		09/27/2022	4.100	225,265					(14,812)	290,000	12/01/2023
100084239		ENSCHEDE	NLD		06/30/2022	3.300	225,265					(14,812)	290,000	12/01/2023
100071442		AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	3.650	225,265					(14,812)	275,000	12/01/2023
100147916		DEPOE BAY	OR		04/08/2024	7.125	225,266						315,000	01/29/2024
100099677		BIG BEAR CITY	CA		04/06/2023	8.375	225,272						436,000	02/28/2023
100173248		CHARLOTTE	NC		10/30/2024	5.750	225,278						350,000	08/28/2024
100116729		BRANDON	FL		07/20/2023	4.625	225,280						365,000	03/01/2024
100019746		SAN DIEGO	CA		07/26/2018	5.000	225,280						900,000	04/17/2018
4010043168		BALTIMORE	NY		02/02/2023	7.480	225,282						340,000	11/15/2022
100079274		NEW BEDFORD	MA		02/28/2022	4.875	225,287						280,000	01/21/2022
100159351		FRESNO	TX		07/15/2024	6.125	225,288						305,000	05/10/2024
100071663		MCKINNEY	TX		10/14/2021	3.990	225,289						307,000	06/22/2021
100023261		EDINBURG	TX		08/16/2018	5.375	225,295						330,000	04/30/2018
100013224		ASHBURN	VA		05/25/2017	4.250	225,297						240,000	01/31/2017
100167649		FARMERSVILLE	TX		09/19/2024	7.625	225,304						298,000	07/30/2024
100088384		READING	PA		01/06/2023	9.250	225,306						309,000	11/18/2022
100185475		NEW WAVERLY	TX		12/20/2024	6.490	225,315		4				308,000	10/31/2024
100024585		SUN CITY	CA		09/20/2018	4.000	225,331						313,500	04/30/2018
100120924		SMITHVILLE	TN		08/30/2023	7.625	225,338						270,000	06/20/2023
100081326		JOSEPHINE	TX		03/18/2022	3.625	225,348						308,000	12/16/2021
100110544		HOSCHTON	GA		06/30/2023	5.875	225,351						386,000	04/25/2023
100119180		COLUMBUS	OH		07/31/2023	7.250	225,354						271,000	05/31/2023
100149047		WELLINGTON	OH		04/19/2024	9.000	225,362						300,000	03/08/2024
100078563		SPIJKENISSE	NLD		01/26/2022	3.250	225,368					(14,819)	300,000	12/01/2023
100080809		DAVENPORT	FL		03/01/2022	6.375	225,369						305,000	03/02/2022
100160375		JACKSONVILLE	FL		09/06/2024	7.625	225,379		(12)				295,000	07/17/2024
100127644		SAINT GEORGE	UT		09/08/2023	6.490	225,381						331,000	07/26/2023
100076171		BLACKSBURG	VA		01/07/2022	4.000	225,400						335,000	11/05/2021
100172688		GRAND PRAIRIE	TX		11/21/2024	6.875	225,402		(13)				289,000	10/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164874		SAN ANTONIO	TX		08/26/2024	8.000	225,403						269,000	07/02/2024
100158700		NEWARK	DE		07/10/2024	7.375	225,413						305,000	05/07/2024
100143153		LAS CRUCES	NM		02/16/2024	8.000	225,419						287,000	12/28/2023
100138192		NEWNAN	GA		12/14/2023	8.250	225,421						305,000	10/25/2023
100100937		PORT CHARLOTTE	FL		04/28/2023	8.750	225,443						310,000	06/16/2022
100044674		FREDERICK	MD		11/19/2020	4.500	225,445						325,000	04/30/2020
100136058		AZLE	TX		11/16/2023	7.125	225,452						330,000	10/13/2023
100186576		OWINGS MILLS	MD		12/30/2024	6.990	225,459						268,000	10/18/2024
100055599		STOCKTON	CA		03/23/2021	4.000	225,460						409,000	12/31/2020
100141294		DECATUR	GA		01/30/2024	8.375	225,471						300,000	12/07/2023
100071511		KALISPELL	MT		10/19/2021	4.500	225,472						335,000	08/17/2021
100112251		MOUNTLAKE TERRACE	WA		06/29/2023	4.875	225,478						830,000	06/04/2022
100142788		NORCROSS	GA		02/08/2024	7.125	225,488						286,000	12/14/2023
100149732		SNELLVILLE	GA		04/26/2024	8.140	225,492						440,000	03/12/2024
100152583		LOUISVILLE	KY		05/17/2024	7.490	225,502						300,000	03/14/2024
100151544		TAMPA	FL		05/10/2024	7.000	225,505						327,000	03/20/2024
100174960		SCENIC	AZ		10/31/2024	8.375	225,507						665,000	06/04/2024
100127524		BLOOMINGDALE	GA		09/08/2023	5.500	225,514						327,000	06/27/2023
100147891		PRINCETON	TX		04/08/2024	5.500	225,517						320,000	01/26/2024
100164837		DAVENPORT	FL		08/26/2024	5.750	225,528						298,000	06/27/2024
100148430		RIO RANCHO	NM		04/12/2024	5.500	225,528						345,000	02/19/2024
100160198		DODGE CITY	KS		07/18/2024	7.875	225,529						255,000	05/13/2024
100047927		VENTURA	CA		11/20/2020	4.375	225,543						399,000	07/31/2020
100148039		MABLETON	GA		04/10/2024	6.125	225,562						375,000	02/16/2024
100165542		MANOR	TX		08/29/2024	7.125	225,571						300,000	06/27/2024
100099684		KNOXVILLE	TN		04/06/2023	8.875	225,574						290,000	03/02/2023
100134893		WILMINGTON	DE		10/30/2023	8.875	225,583						340,000	09/22/2023
100055398		AURORA	IL		03/23/2021	3.875	225,589						260,000	01/07/2021
100028227		FREDERICK	MD		10/26/2018	5.000	225,599						318,250	05/30/2018
100049814		SANTA ANA	CA		11/20/2020	5.000	225,601						522,500	07/31/2020
100148001		LEXINGTON	KY		04/10/2024	6.625	225,614						400,000	02/23/2024
100169310		MESQUITE	TX		09/27/2024	7.375	225,619						290,000	08/02/2024
100081270		TOWNSEND	DE		03/18/2022	3.625	225,620						325,000	12/21/2021
100181939		GREENSBORO	NC		12/12/2024	6.124	225,622		10				308,000	10/10/2024
100149620		HOT SPRINGS	VA		04/26/2024	7.625	225,624						297,000	03/13/2024
100135561		PEORIA	AZ		11/13/2023	7.000	225,627						457,000	09/12/2023
100186583		GRAHAM	NC		12/30/2024	5.125	225,630		2				346,000	10/25/2024
3340078368		PALM COAST	FL		07/29/2024	9.208	225,634						876,000	06/09/2024
100138777		ELK GROVE	CA		12/21/2023	8.500	225,644						565,000	11/08/2023
100112689		BOWIE	MD		06/29/2023	4.250	225,645						444,000	06/02/2022
100081365		RALEIGH	NC		03/18/2022	3.500	225,655						750,000	12/29/2021
100079754		ORLANDO	FL		04/08/2022	4.875	225,672						326,000	01/12/2022
100162610		LILLINGTON	NC		08/12/2024	8.000	225,674						295,000	05/24/2024
100127400		DALLAS	TX		08/30/2023	2.875	225,702						675,000	06/02/2022
100143089		HUNTSVILLE	AL		02/16/2024	7.124	225,702						290,000	01/08/2024
100046506		SOUTH AMBOY	NJ		11/25/2020	4.625	225,709						475,000	08/31/2020
100164123		ATLANTA	GA		08/21/2024	8.375	225,712						270,000	07/31/2024
100147551		NORTH MIAMI	FL		04/03/2024	7.875	225,718						327,000	02/21/2024
3340088096		WOLFEBORO	NH		11/14/2024	8.844	225,720						1,240,000	10/17/2024
100129644		SAN ANTONIO	TX		09/29/2023	7.000	225,734						305,275	08/08/2023
100112235		SONOMA	CA		06/29/2023	4.500	225,735						700,000	05/17/2022
100068511		FORT WORTH	TX		08/25/2021	4.125	225,738						308,000	07/14/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157943		CAPE CORAL	FL		07/09/2024	5.500	225,742						400,000	04/29/2024
100129552		KYLE	TX		09/29/2023	6.000	225,744						375,000	07/28/2023
100143227		BRENHAM	TX		02/16/2024	6.500	225,745						290,200	12/14/2023
100148286		ANTIOCH	IL		04/12/2024	6.875	225,746						316,000	02/22/2024
100055917		BALTIMORE	MD		03/26/2021	3.625	225,746						440,000	12/22/2020
100179351		TUCSON	AZ		12/27/2024	8.125	225,747		(3)				297,000	11/15/2024
100101913		ATWATER	CA		04/06/2023	9.250	225,751						323,000	03/21/2023
100029599		TURLOCK	CA		10/26/2018	5.000	225,752						324,900	06/05/2018
100130425		TULSA	OK		09/28/2023	7.920	225,754						285,000	09/12/2023
100141203		BATON ROUGE	LA		01/30/2024	8.500	225,755						365,000	12/04/2023
100180217		GASTONIA	NC		11/25/2024	7.125	225,769						296,000	09/03/2024
100169637		STONE MOUNTAIN	GA		09/30/2024	7.500	225,771						270,000	06/25/2024
3500109592		NORTH LAUDERDALE	FL		10/30/2024	8.255	225,772						1,530,000	08/30/2024
100164636		FARMERSVILLE	TX		08/21/2024	7.625	225,775						345,000	06/24/2024
100160915		GRAND PRAIRIE	TX		07/24/2024	7.250	225,776						300,000	06/06/2024
100117869		WEST PALM BEACH	FL		07/20/2023	9.125	225,777						300,000	03/01/2024
100146643		LOMBARD	IL		03/20/2024	8.875	225,780						270,000	02/22/2024
100173645		HAARLEM	NLD		10/29/2024	5.400	225,783						401,000	09/30/2024
100029679		EAGLE	ID		10/26/2018	3.500	225,789						450,110	06/01/2018
100055589		OAKLAND	CA		03/23/2021	3.375	225,791						1,238,000	09/05/2022
100119375		ACWORTH	GA		07/31/2023	7.625	225,800						303,000	05/31/2023
100071722		LITTLE ELM	TX		10/14/2021	4.250	225,800						289,000	08/11/2021
100154869		CENTENNIAL	CO		07/19/2024	6.750	225,805						622,000	01/12/2024
100147824		GLASSBORO	NJ		04/08/2024	7.125	225,805						305,000	02/09/2024
100182056		OCALA	FL		12/12/2024	6.875	225,817		9				307,000	10/25/2024
100152850		ARLINGTON	TN		05/22/2024	8.499	225,818						959,000	04/29/2024
100165444		DUBOIS	WY		08/29/2024	8.125	225,826						298,000	06/06/2024
100023823		AUSTIN	TX		09/04/2018	5.125	225,830						359,000	09/04/2018
100135458		PENSACOLA	FL		11/13/2023	6.625	225,834						319,900	09/11/2023
100101099		CROYDON	PA		04/28/2023	5.250	225,837						337,000	04/13/2022
100152726		HEMET	CA		05/22/2024	8.499	225,837						250,000	04/29/2024
100179704		DAPHNE	AL		11/21/2024	5.500	225,841						305,000	09/20/2024
100099688		PHOENIX	AZ		04/06/2023	9.375	225,843						350,000	03/06/2023
100086285		GRONINGEN	NLD		08/29/2022	4.050	225,852						300,000	12/01/2023
100158053		FORTUNA	CA		07/09/2024	7.500	225,854						300,000	04/15/2024
100081013		GRAND JUNCTION	CO		03/18/2022	3.625	225,869						362,000	01/03/2022
100168301		PALM BAY	FL		09/20/2024	7.990	225,890						302,000	04/25/2024
100029697		SILVER SPRING	MD		10/26/2018	4.625	225,896						367,650	05/30/2018
100129444		BRUNSWICK	GA		09/29/2023	6.999	225,896						304,000	08/23/2023
100158389		UNITED KINGDOM	GBR		07/09/2024	3.590	225,903		5,861				250,000	04/01/2022
100111825		HUNTINGTON	NY		06/29/2023	3.875	225,906						455,000	06/01/2022
100133133		ORLANDO	FL		11/29/2023	8.250	225,907						325,000	10/12/2023
100180244		NORTH PORT	FL		11/25/2024	6.625	225,909						313,000	09/13/2024
100163109		KNOXVILLE	TN		08/13/2024	8.000	225,922						304,000	06/14/2024
100158897		BOLIVIA	NC		07/12/2024	5.990	225,924						311,000	05/08/2024
100174721		VILLA RICA	GA		10/31/2024	7.750	225,938						284,500	03/01/2024
100153326		PLANT CITY	FL		05/30/2024	6.750	225,942						305,000	03/28/2024
100029782		NORTHAMPTON	PA		10/26/2018	4.000	225,944						341,050	05/31/2018
100152027		ATLANTA	GA		05/14/2024	9.625	225,950						278,000	03/25/2024
100100586		FRESNO	TX		04/27/2023	8.750	225,954						295,000	03/16/2023
100067977		SILVER SPRING	MD		09/23/2021	3.499	225,960						339,000	08/24/2021
100138030		NEW ORLEANS	LA		12/13/2023	9.250	225,965						912,000	11/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116659		NEWBURGH	NY		07/20/2023	4.250	225,966						790,000	03/01/2024
100102764		RUNNING SPRINGS	CA		06/22/2023	8.750	225,976						300,500	02/11/2023
100110951		PALMDALE	CA		06/29/2023	5.770	225,979						515,000	05/16/2022
100014367		LAUREL	MD		09/27/2017	4.250	225,985						360,000	07/29/2017
100175628		RED BLUFF	CA		11/12/2024	6.999	225,985		(14)				338,000	10/22/2024
100151907		DULUTH	GA		07/10/2024	7.625	225,991						326,700	05/14/2024
100071619		PETERSBURG	VA		10/14/2021	4.625	225,993						294,000	06/18/2021
100147552		ORANGE PARK	FL		04/03/2024	8.375	225,993						292,500	02/28/2024
100158020		HUDSON	FL		07/09/2024	7.625	226,000						280,000	04/05/2024
100148767		OWENS CROSS ROADS	AL		04/17/2024	6.250	226,000						355,000	09/29/2023
100109312		ROCKVALE	TN		06/12/2023	6.875	226,003						301,000	03/30/2023
100144812		UNITED KINGDOM	GBR		03/12/2024	3.390	226,003		9,618			(4,897)	230,000	03/11/2020
100152303		PUNTA GORDA	FL		05/17/2024	5.750	226,003						340,000	03/22/2024
100176165		SHAVER LAKE	CA		12/20/2024	7.750	226,004		(8)				310,000	11/25/2024
100076163		RALEIGH	NC		01/07/2022	3.625	226,013						316,500	10/28/2021
100152733		HEMET	CA		05/22/2024	8.499	226,026						250,000	04/29/2024
100136849		YOUNGSVILLE	NC		11/27/2023	7.500	226,028						334,000	10/20/2023
100133654		GEORGETOWN	TX		10/23/2023	7.125	226,028						310,000	08/31/2023
100113272		LEMOORE	CA		06/29/2023	6.750	226,031						360,000	05/16/2022
100133680		PFLUGERVILLE	TX		10/23/2023	5.500	226,039						333,000	08/22/2023
100068568		EMMEN	NLD		08/30/2021	7.730	226,042					(14,863)	300,000	12/01/2023
100158042		MIAMI	FL		07/09/2024	7.500	226,044						315,000	05/03/2024
100161711		CROWN POINT	IN		07/30/2024	7.874	226,052						335,000	07/05/2024
100151852		HAMILTON	NJ		05/10/2024	7.499	226,052						335,000	04/24/2024
100133726		PEACHTREE CITY	GA		10/23/2023	7.500	226,054						306,500	08/31/2023
100175304		CADDO MILLS	TX		11/05/2024	6.125	226,056						300,000	09/16/2024
100143157		KISSIMMEE	FL		02/16/2024	7.000	226,057						554,000	12/28/2023
100131643		KYLE	TX		10/06/2023	6.875	226,058						375,000	08/11/2023
100119461		RALEIGH	NC		07/31/2023	5.750	226,070						333,000	05/23/2023
100103514		SANGER	CA		05/08/2023	8.875	226,072						345,000	03/30/2023
100148409		LOCKHART	TX		04/12/2024	5.750	226,073						327,500	02/12/2024
100126411		COLUMBUS	OH		08/30/2023	7.889	226,083						325,000	07/28/2023
100088270		STANHOPE	NJ		10/17/2022	7.279	226,093						372,000	09/15/2022
100132305		PRINCETON	TX		10/13/2023	7.500	226,099						301,900	08/31/2023
100136526		KISSIMMEE	FL		11/20/2023	6.750	226,117						389,000	09/25/2023
100100978		NORTH BRUNSWICK	NJ		04/28/2023	4.000	226,117						327,000	12/30/2021
100152658		HAMPTON	VA		05/17/2024	7.500	226,126						331,000	03/27/2024
100152736		HEMET	CA		05/22/2024	8.499	226,130						250,000	04/29/2024
100013407		HOLLYWOOD	FL		05/25/2017	4.625	226,135						269,000	01/31/2017
100081587		DEERFIELD BEACH	FL		03/24/2022	6.250	226,141						285,000	01/26/2022
100108186		HARVEY	LA		05/24/2023	7.875	226,144						279,000	04/10/2023
100152738		HEMET	CA		05/22/2024	8.499	226,146						250,000	04/29/2024
100048277		UNION CITY	NJ		11/20/2020	4.250	226,147						410,400	07/30/2020
100017054		PLANO	TX		05/16/2018	5.250	226,148						329,000	02/21/2018
100186012		ORLANDO	FL		12/27/2024	7.990	226,157		(2)				329,000	10/25/2024
100141991		GARLAND	TX		02/29/2024	8.625	226,177						305,000	01/30/2024
100024544		SPRING VALLEY	CA		09/20/2018	5.000	226,180						413,250	04/30/2018
100158077		BUSHKILL	PA		07/09/2024	7.625	226,187						315,000	05/01/2024
100078796		HENDERSONVILLE	NC		02/24/2022	4.250	226,191						333,000	01/27/2022
100013610		SAN BUENAVENTURA	CA		05/25/2017	4.000	226,191						355,000	01/31/2017
100152734		HEMET	CA		05/22/2024	8.499	226,204						250,000	04/29/2024
100160072		EULESS	TX		07/17/2024	7.625	226,212						305,000	05/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115033		BAKERSFIELD	CA		07/14/2023	7.990	226,214						300,000	05/18/2023
100091668		SURPRISE	AZ		01/27/2023	8.500	226,220						375,000	01/01/2023
100136763		KANSAS CITY	MO		11/27/2023	8.860	226,221						300,000	10/27/2023
100136319		APPLETON	WI		11/20/2023	8.125	226,223						288,000	09/15/2023
100180194		CHICAGO	IL		11/25/2024	7.125	226,225						435,000	10/01/2024
100180276		TULSA	OK		11/25/2024	6.625	226,229						300,000	09/20/2024
100100868		MATTAWA	WA		04/28/2023	5.125	226,239						430,000	12/17/2021
100025567		ONTARIO	CA		09/20/2018	5.000	226,241						342,000	04/30/2018
100158219		UNITED KINGDOM	GBR		07/09/2024	3.340	226,246		6,107			(4,898)	260,000	08/13/2021
100129335		OCALA	FL		09/25/2023	7.500	226,247						295,000	08/11/2023
100054117		LAWRENCEVILLE	GA		03/23/2021	4.000	226,247						335,000	01/04/2021
100139171		BRADENTON	FL		12/28/2023	8.750	226,249						330,000	10/27/2023
100142098		SHAKOPEE	MN		02/29/2024	8.000	226,261						297,000	01/19/2024
100181974		FORNEY	TX		12/12/2024	5.990	226,263		12				326,000	10/04/2024
100065542		FREDERICKSBURG	VA		07/28/2021	3.750	226,264						378,000	04/07/2021
100079677		TOMBALL	TX		04/08/2022	3.750	226,266						332,000	12/23/2021
100013916		CORAL SPRINGS	FL		05/25/2017	4.000	226,273						350,000	01/31/2017
100171873		NUTLEY	NJ		10/17/2024	6.500	226,274						295,000	08/19/2024
100151327		NEW BRAUNFELS	TX		05/10/2024	5.375	226,275						325,000	03/18/2024
100148153		FRESNO	CA		05/15/2024	8.625	226,276		(63)				285,000	04/19/2024
100126702		SCHERERVILLE	IN		08/30/2023	5.125	226,276						405,000	05/16/2022
100148795		ROSHARON	TX		04/17/2024	6.250	226,279						305,000	09/28/2023
100182306		OREGON	IL		12/12/2024	6.124	226,281		7				480,000	10/24/2024
100103135		HOMEWOOD	IL		04/21/2023	7.656	226,283						320,000	03/22/2023
100139240		EASTON	PA		12/28/2023	8.250	226,283						326,000	11/09/2023
100161384		CONROE	TX		07/25/2024	7.990	226,290						300,000	05/30/2024
100119387		KIMBERLY	AL		07/31/2023	7.625	226,292						285,000	05/30/2023
100164570		FARMERSVILLE	TX		08/21/2024	7.500	226,292						316,000	07/19/2024
3340081542		CHICAGO	IL		08/19/2024	9.028	226,296						1,000,000	07/25/2024
100138878		JACKSONVILLE	FL		12/21/2023	7.375	226,304						308,000	10/24/2023
3340072239		CAPE CORAL	FL		04/19/2024	9.148	226,305						870,000	03/05/2024
100171870		NORTH ATTLEBORO	MA		10/17/2024	6.500	226,312						315,000	08/16/2024
100149474		IRMO	SC		04/24/2024	7.625	226,313						335,000	03/05/2024
100050192		BAY SHORE	NY		11/20/2020	5.000	226,314						380,000	07/31/2020
100065795		SAN DIEGO	CA		07/28/2021	4.250	226,315						370,000	05/24/2021
100109072		METAIRIE	LA		06/05/2023	6.874	226,318						335,000	04/26/2023
100152375		MARICOPA	AZ		05/17/2024	7.125	226,340						305,000	03/19/2024
100039874		LAS VEGAS	NV		10/28/2019	5.750	226,346						295,000	08/06/2019
100081147		ARLINGTON	VA		03/18/2022	3.625	226,354						315,000	12/20/2021
100152433		CAPE MAY COURT HOUSE	NJ		05/17/2024	7.125	226,359						333,000	04/02/2024
100025884		PACOIMA	CA		09/20/2018	4.125	226,369						427,500	04/30/2018
100151815		BAKERSFIELD	CA		05/10/2024	6.750	226,372						350,000	04/12/2024
100134484		WEST MILFORD	NJ		10/30/2023	8.624	226,375						280,000	10/11/2023
100141719		TAMPA	FL		01/30/2024	9.124	226,376						320,000	12/21/2023
100116024		CELEBRATION	FL		07/20/2023	6.125	226,380						300,000	03/01/2024
100163076		MYRTLE BEACH	SC		08/13/2024	8.125	226,387						290,000	06/06/2024
100048506		SAN BERNARDINO	CA		11/20/2020	3.750	226,388						308,750	07/31/2020
100055541		STATESBORO	GA		03/23/2021	4.125	226,398						272,500	01/06/2021
100078525		WEERT	NLD		01/26/2022	2.750	226,404					(14,887)	330,000	12/01/2023
100148321		IDAHO FALLS	ID		04/12/2024	7.500	226,408						415,000	02/07/2024
3340072231		CAPE CORAL	FL		04/19/2024	9.118	226,417						910,000	03/05/2024
100162922		LEESBURG	FL		08/12/2024	8.125	226,421						334,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137633		ROSHARON	TX		12/08/2023	6.500	226,432						332,000	09/28/2023
100164132		ORLANDO	FL		08/21/2024	8.375	226,433						310,000	07/24/2024
100163131		HANFORD	CA		08/13/2024	7.990	226,435						279,000	06/14/2024
100156363		LOS ANGELES	CA		07/25/2024	8.250	226,439						1,500,000	06/17/2024
100147883		PRINCETON	TX		04/08/2024	5.500	226,441						320,000	01/26/2024
100135369		POINCIANA	FL		11/13/2023	7.625	226,452						304,000	09/01/2023
100011686		SANTA FE	NM		03/08/2017	4.535	226,457						330,000	11/30/2016
100100575		TAMARAC	FL		04/27/2023	8.250	226,458						505,000	03/15/2023
100152661		KNOXVILLE	TN		05/17/2024	7.375	226,461						315,000	04/09/2024
100175495		FAIRBURN	GA		12/23/2024	7.750	226,464		(5)				311,000	06/13/2024
100024865		STATEN ISLAND	NY		09/20/2018	3.875	226,475						475,000	04/30/2018
100138794		ALLENTOWN	PA		12/21/2023	7.875	226,478						286,000	10/27/2023
100076146		SPRING HILL	FL		01/07/2022	3.875	226,479						381,000	11/05/2021
100070479		GRANTS PASS	OR		09/23/2021	4.500	226,481						332,000	07/01/2021
100117694		WEST HARTFORD	CT		07/20/2023	5.750	226,483						345,000	03/01/2024
100103021		WATERBURY	CT		06/22/2023	8.075	226,487						315,000	02/03/2023
100065705		PRESCOTT VALLEY	AZ		07/28/2021	4.000	226,493						315,000	04/26/2021
100147884		FRESNO	TX		04/08/2024	5.750	226,497						308,000	01/26/2024
100162253		NORTH LAS VEGAS	NV		09/06/2024	7.500	226,500						350,000	07/30/2024
100080866		PHOENIX	AZ		03/10/2022	5.625	226,503						360,000	02/03/2022
100014026		LANDOVER	MD		05/25/2017	4.000	226,506						300,000	01/31/2017
3340077732		KNOXVILLE	TN		07/19/2024	9.718	226,512						850,000	05/27/2024
100175244		ANCHORAGE	AK		11/05/2024	6.875	226,514						310,500	09/05/2024
100057660		PROVIDENCE	RI		06/30/2021	3.999	226,516						395,000	05/10/2021
100133822		POINCIANA	FL		10/20/2023	9.625	226,518						283,000	09/26/2023
100076063		JACKSONVILLE	FL		01/07/2022	3.990	226,527						320,000	10/27/2021
100150700		ROYSE CITY	TX		05/06/2024	7.500	226,527						290,000	02/22/2024
100119512		ANNA	TX		07/28/2023	7.500	226,529						387,000	06/23/2023
100153635		PALM BAY	FL		05/31/2024	8.500	226,532						318,000	04/25/2024
100162860		LILLIAN	AL		08/12/2024	6.250	226,535						307,000	06/07/2024
100159221		GREENSBORO	NC		07/15/2024	7.375	226,536						303,000	06/04/2024
100065737		STEAMBOAT SPRINGS	CO		07/28/2021	3.875	226,537						312,000	06/14/2021
100101775		LAKEHURST	NJ		03/31/2023	8.576	226,537						300,000	03/03/2023
100162954		HORSESHOE BAY	TX		08/12/2024	7.375	226,547						305,000	06/27/2024
100120115		ROSHARON	TX		08/11/2023	5.500	226,555						310,000	06/09/2023
100065227		SPRING LAKE HEIGHTS	NJ		07/14/2021	3.625	226,555						660,000	05/27/2021
100168316		TEMPE	AZ		09/20/2024	8.125	226,555						293,000	04/25/2024
100044481		NEWARK	CA		11/19/2020	3.375	226,556						709,650	09/04/2019
100087531		ORCHARD PARK	NY		10/25/2022	5.625	226,557						330,000	06/01/2022
100165311		NEW HAVEN	CT		08/29/2024	7.999	226,561						278,000	08/02/2024
100136631		LAS VEGAS	NV		11/22/2023	6.999	226,569						390,000	10/30/2023
100141006		HOUSTON	TX		02/20/2024	8.375	226,572						389,000	01/12/2024
100135413		PALM BEACH GARDENS	FL		11/13/2023	7.500	226,577						450,000	09/13/2023
100180736		WICHITA	KS		11/26/2024	9.875	226,578						285,000	09/30/2024
100168276		SAN DIEGO	CA		09/20/2024	7.500	226,581						545,000	04/11/2024
100068389		LANDER	WY		08/25/2021	4.000	226,583						320,000	06/10/2021
100180344		PHILADELPHIA	PA		11/25/2024	6.624	226,589						312,000	09/27/2024
100151787		FORT MYERS	FL		05/10/2024	8.125	226,591						330,000	04/17/2024
100175925		CONCORD	NC		11/14/2024	5.875	226,599						327,000	09/26/2024
100151031		HARVEST	AL		05/08/2024	5.500	226,599						320,000	02/28/2024
100081157		JARRELL	TX		03/18/2022	3.750	226,600						313,000	12/21/2021
100182165		SAN MARCOS	TX		12/12/2024	7.000	226,602		(3)				252,500	10/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102182		ROMEOVILLE	IL		04/14/2023	9.250	226,618						290,000	03/14/2023
100129367		NORTH CHARLESTON	SC		09/25/2023	7.500	226,630						310,000	08/07/2023
100138986		JACKSON	NJ		12/21/2023	4.250	226,635						505,000	06/02/2022
100028523		MCDONOUGH	GA		10/26/2018	5.000	226,643						242,250	05/31/2018
100170451		NEW LONDON	CT		10/09/2024	7.875	226,645						290,000	09/13/2024
100148404		COLLEGE STATION	TX		04/12/2024	5.750	226,648						339,500	02/14/2024
100163166		NORTHAMPTON	PA		08/13/2024	7.500	226,650						309,000	06/28/2024
100054188		CLOVIS	CA		03/23/2021	3.375	226,655						330,000	12/31/2020
100181279		KANSAS CITY	MO		12/06/2024	6.625	226,656		12				295,000	10/30/2024
100057595		SAINT PETERSBURG	FL		06/30/2021	3.999	226,661						397,000	05/21/2021
100180238		MEADOWLAKES	TX		11/25/2024	6.875	226,670						360,000	09/25/2024
100180464		FOLEY	AL		11/26/2024	9.500	226,672		(16)				270,000	09/10/2024
100101500		FAIRFAX	VA		04/26/2023	7.000	226,674						750,000	03/17/2023
100151649		ORLANDO	FL		05/10/2024	7.625	226,676						295,000	03/29/2024
100119060		LOUISVILLE	KY		07/27/2023	9.999	226,685						265,000	06/23/2023
100014796		SAN DIEGO	CA		11/06/2017	4.250	226,690						610,000	09/01/2017
100068377		SEASIDE HEIGHTS	NJ		08/25/2021	4.625	226,702						320,000	06/23/2021
100117953		FORT WALTON BEACH	FL		07/20/2023	4.875	226,704						390,000	03/01/2024
100116011		LEXINGTON PARK	MD		07/20/2023	7.625	226,708						321,000	06/01/2023
3340072235		CAPE CORAL	FL		04/19/2024	9.148	226,722						850,000	03/05/2024
100127978		BURNSVILLE	MN		09/08/2023	7.500	226,729						309,000	11/10/2022
100165021		PEARLAND	TX		08/28/2024	8.625	226,733						300,000	07/09/2024
100119378		ROYSE CITY	TX		07/31/2023	6.875	226,742						325,000	05/22/2023
100156596		CLAYTON	NC		06/24/2024	6.490	226,746						312,000	05/09/2024
100158920		CONWAY	SC		07/12/2024	6.000	226,751						325,000	05/24/2024
100138749		FRESNO	CA		02/02/2024	8.375	226,753						425,000	12/15/2023
100153693		CORAL SPRINGS	FL		05/31/2024	7.375	226,755						302,000	03/20/2024
100133863		PALMDALE	CA		10/20/2023	8.750	226,756						280,000	09/27/2023
100025395		CHICAGO	IL		09/20/2018	5.000	226,757						209,000	04/30/2018
100182462		MARIETTA	GA		12/12/2024	6.625	226,770		2				325,000	11/05/2024
100160957		FORT WORTH	TX		07/24/2024	7.624	226,775						315,000	06/21/2024
100185960		EAST HARTFORD	CT		12/26/2024	9.125	226,776		(2)				285,000	12/10/2024
100181891		TAMPA	FL		12/12/2024	6.125	226,788		12				334,000	09/18/2024
100120372		LAS VEGAS	NV		08/18/2023	7.499	226,788						345,000	07/14/2023
100157837		COLONIA TULUM PUEBLO	MEX		07/08/2024	9.097	226,789						359,900	06/28/2024
100091269		TAMPA	FL		01/31/2023	9.499	226,795						320,000	12/22/2022
100129733		ALBUQUERQUE	NM		09/29/2023	7.375	226,801						326,000	08/12/2023
100090586		ZIERIKZEE	NLD		12/28/2022	6.100	226,818					(14,914)	300,000	12/01/2023
100137275		NETHERLANDS	NLD		11/28/2023	6.200	226,818					(14,914)	343,200	12/01/2023
100164611		GLEN BURNIE	MD		08/21/2024	7.625	226,820						323,000	06/17/2024
100043056		GRANADA HILLS	CA		05/28/2020	3.875	226,828						623,000	01/22/2020
100013042		HOLLYWOOD	FL		05/25/2017	4.625	226,836						220,000	01/31/2017
100171836		EAGLE RIVER	AK		10/17/2024	7.125	226,841						330,000	08/14/2024
100136372		AIKEN	SC		11/20/2023	7.625	226,842						300,000	09/22/2023
323090939		BIRMINGHAM	AL		04/24/2024	9.500	226,850						698,000	03/08/2024
100050001		CHESTER	VA		11/20/2020	4.250	226,863						379,050	07/31/2020
100026962		WEST SACRAMENTO	CA		09/26/2018	4.875	226,875						380,000	06/14/2018
100087956		PHOENIX	AZ		10/25/2022	7.750	226,877						352,000	09/28/2022
100080466		MIAMI BEACH	FL		03/10/2022	5.787	226,886						280,000	02/18/2022
100119197		MOHAVE VALLEY	AZ		07/31/2023	7.500	226,886						290,000	06/08/2023
100024481		ANTIOCH	CA		09/20/2018	5.000	226,888						465,500	04/30/2018
100116723		HOMESTEAD	FL		07/20/2023	5.875	226,897						375,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112037		PORT CHESTER	NY		06/29/2023	2.875	226,900						500,000	06/03/2022
100136811		WOODBOURNE	NY		11/27/2023	8.990	226,900						340,000	11/01/2023
100102536		SPRING	TX		06/07/2023	6.750	226,911						335,000	09/20/2022
100110419		MAYWOOD	IL		06/30/2023	7.625	226,912						315,000	05/17/2023
100120572		FRESNO	CA		08/18/2023	8.499	226,913						280,000	07/24/2023
100137654		LAWRENCEVILLE	NJ		12/08/2023	7.625	226,921						310,000	09/28/2023
100169737		SPARTA	TN		09/30/2024	7.375	226,927						295,000	06/27/2024
100180203		MILLEDGEVILLE	GA		11/25/2024	7.000	226,936						300,000	09/16/2024
100129441		YOUNGSTOWN	FL		09/29/2023	6.999	226,948						305,000	08/22/2023
100090979		HENRICO	VA		01/31/2023	9.999	226,949						260,000	12/09/2022
100156193		LAREDO	TX		06/20/2024	7.500	226,953						337,300	05/03/2024
100115404		VIRGINIA BEACH	VA		07/17/2023	6.999	226,960						330,000	06/06/2023
100032058		OAKLAND	CA		03/29/2019	4.375	226,963						415,000	12/08/2018
100115128		CINCINNATI	OH		07/17/2023	7.904	226,971						320,000	06/16/2023
100132083		TEMPLE	TX		10/13/2023	6.990	226,972						314,000	08/30/2023
100027840		LAKEVILLE	MN		10/26/2018	4.625	226,973						302,575	06/01/2018
100176563		COMSTOCK PARK	MI		11/15/2024	6.875	226,977						310,000	09/27/2024
100026979		FONTANA	CA		09/26/2018	3.375	226,981						407,000	06/15/2018
100030426		COLUMBIA	SC		12/20/2018	4.625	226,982						370,000	09/30/2018
100115766		PALMER	AK		07/20/2023	7.125	226,982						290,000	05/04/2023
100166139		OCALA	FL		09/09/2024	5.750	226,988						330,000	06/07/2024
100140599		TALLAHASSEE	FL		01/19/2024	7.990	226,990						340,000	11/08/2023
100054126		ORANGE	CT		03/23/2021	3.625	226,991						270,000	01/05/2021
100065741		DENVER	CO		07/28/2021	4.125	226,996						415,000	06/20/2021
100139983		MARTINSBURG	WV		01/09/2024	8.124	227,004						288,000	11/30/2023
100024745		LANCASTER	CA		09/20/2018	3.875	227,004						365,750	04/30/2018
100167884		BLUE ISLAND	IL		09/20/2024	7.499	227,005						310,000	08/30/2024
100162727		PENDERGRASS	GA		08/12/2024	6.250	227,006						310,000	05/31/2024
100055064		CUMMING	GA		03/23/2021	3.250	227,015						365,000	01/07/2021
100143065		HOUSTON	TX		02/14/2024	10.500	227,028						269,000	12/04/2023
100126323		TORRINGTON	CT		08/30/2023	8.107	227,032						300,000	07/18/2023
100175163		JARRELL	TX		11/05/2024	6.990	227,042						307,000	08/09/2024
100158043		LAKELAND	FL		07/09/2024	7.000	227,046						305,000	03/28/2024
100117806		KATY	TX		07/20/2023	8.000	227,046		2,268				318,000	03/01/2024
3310063734		SOUTH OZONE PRK	NY		01/23/2024	8.925	227,057						1,164,000	10/13/2023
3340081250		LAGO VISTA	TX		08/26/2024	9.325	227,057						840,000	07/17/2024
100029620		ELKRIDGE	MD		10/26/2018	4.375	227,060						299,250	06/01/2018
100140104		WINTER HAVEN	FL		01/09/2024	6.500	227,063						307,000	10/30/2023
100175300		BRYAN	TX		11/05/2024	6.624	227,069						300,000	09/13/2024
100043118		WINNETKA	CA		05/28/2020	8.875	227,071						425,000	03/28/2020
100119483		GREENVILLE	TX		07/31/2023	7.625	227,074						315,000	06/13/2023
100086527		WENDELL	NC		09/30/2022	9.625	227,079						306,500	08/25/2022
100090101		HOUSTON	TX		01/13/2023	9.875	227,079						290,000	11/21/2022
100088840		BLUFFTON	SC		11/15/2022	7.999	227,080						315,000	10/04/2022
100025037		PASSAIC	NJ		09/20/2018	4.750	227,085						445,000	11/18/2020
100141170		MONTICELLO	NY		01/30/2024	7.720	227,086						320,000	12/07/2023
100155627		WASHINGTON	DC		06/18/2024	9.000	227,089						1,500,000	03/25/2024
100130271		CHICAGO	IL		09/28/2023	9.125	227,093						305,000	09/15/2023
100011585		THONOTOSASSA	FL		03/08/2017	4.500	227,103						259,900	09/02/2016
100103775		KISSIMMEE	FL		05/10/2023	6.999	227,105						280,000	04/14/2023
100024742		HIGHLAND	CA		09/20/2018	5.000	227,113						323,000	04/30/2018
100143280		SAINT CLOUD	FL		02/16/2024	6.990	227,121						306,000	12/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161131		PENDERGRASS	GA		07/24/2024	5.990	227,124						326,000	05/30/2024
100164990		LAKEVILLE	PA		08/28/2024	8.499	227,129						291,000	08/02/2024
100181934		CEDAR HILL	TX		12/12/2024	6.500	227,130		1				305,000	10/02/2024
100134059		RINGWOOD	NJ		10/25/2023	8.334	227,158						300,000	09/26/2023
100120895		OCEAN CITY	MD		08/30/2023	7.625	227,170						275,000	07/10/2023
100150220		UNITED KINGDOM	GBR		04/29/2024	6.740	227,178					(762)	240,000	04/16/2024
100135511		HOLLY SPRINGS	NC		11/13/2023	7.875	227,184						319,000	09/20/2023
100169355		NORTH TONAWANDA	NY		09/27/2024	7.875	227,194						270,000	08/20/2024
3310074213		BROOKLYN	NY		07/29/2024	8.771	227,205						1,225,000	04/03/2024
3310083936		BROOKLYN	NY		11/21/2024	8.673	227,205						1,450,000	08/16/2024
100100457		ADELANTO	CA		04/27/2023	7.125	227,206						380,000	04/21/2022
100132751		GREENFIELD	WI		11/03/2023	8.500	227,209						320,000	07/17/2023
100135327		TULARE	CA		11/13/2023	6.625	227,212						305,000	07/26/2023
100152519		PORTSMOUTH	VA		05/17/2024	7.500	227,213						300,000	03/07/2024
100120920		UPPER ARLINGTON	OH		08/30/2023	7.625	227,228						305,000	07/10/2023
100068179		CORDOVA	TN		08/25/2021	3.499	227,255						301,000	07/28/2021
100101742		BRIDGETON	NJ		03/31/2023	8.776	227,266						280,000	03/10/2023
100129560		NEW MARKET	AL		09/29/2023	5.990	227,271						310,400	07/31/2023
100169431		MONMOUTH BEACH	NJ		09/30/2024	7.625	227,277		(118)				510,000	05/21/2024
100065399		LAKEWOOD	NJ		07/28/2021	3.625	227,277						300,000	05/21/2021
100136791		KANSAS CITY	MO		11/27/2023	8.875	227,284						300,000	10/12/2023
100185615		ENFIELD	CT		12/20/2024	7.375	227,298		(6)				300,000	10/25/2024
100161706		EDGEWATER	FL		07/30/2024	6.999	227,303						365,000	06/28/2024
100164932		TOWNSEND	DE		08/28/2024	7.580	227,311						345,000	08/07/2024
100065716		CITRUS HEIGHTS	CA		07/28/2021	3.990	227,316						445,000	05/26/2021
100148662		KATY	TX		04/15/2024	8.500	227,329						342,000	12/01/2023
100129635		PANAMA CITY BEACH	FL		09/29/2023	7.500	227,333						341,500	08/07/2023
100129439		VIRGINIA BEACH	VA		09/29/2023	7.375	227,336						292,000	08/28/2023
100180449		LELAND	NC		11/25/2024	6.124	227,346						329,000	10/15/2024
100065435		FRANKLIN CENTER	PA		07/28/2021	3.499	227,351						320,000	06/17/2021
100158055		ASHEVILLE	NC		07/09/2024	7.125	227,351						325,000	04/22/2024
100110339		ALLEN	TX		06/30/2023	6.625	227,358						450,000	03/23/2023
100129557		SAINT AUGUSTINE	FL		09/29/2023	5.750	227,360						321,000	07/28/2023
100151302		MYRTLE BEACH	SC		05/10/2024	5.750	227,362						320,000	03/14/2024
100108388		JACKSONVILLE	FL		05/25/2023	7.585	227,364						365,000	04/25/2023
100146038		ATLANTIC BEACH	FL		03/19/2024	7.875	227,367						1,375,000	10/19/2023
100130383		LUBBOCK	TX		09/28/2023	9.500	227,370						294,000	08/18/2023
100139557		TRAVELERS REST	SC		12/28/2023	8.875	227,374						360,000	12/05/2023
100147937		CENTER VALLEY	PA		04/08/2024	5.875	227,383						337,000	02/07/2024
100099991		LAKE PARK	FL		03/28/2023	7.250	227,386						360,000	02/28/2023
100179449		PROVIDENCE VILLAGE	TX		11/21/2024	5.990	227,387		13				310,000	09/09/2024
100139348		COLLINGSWOOD	NJ		12/28/2023	7.820	227,397						400,000	12/06/2023
100147711		LAWRENCEVILLE	GA		04/05/2024	6.875	227,398						377,000	02/29/2024
100160591		SUSSEX	NJ		07/19/2024	7.750	227,400						368,000	05/13/2024
100133201		HOUSTON	TX		11/29/2023	8.000	227,406						385,000	10/13/2023
100137855		APEX	NC		12/08/2023	8.250	227,409						491,000	10/27/2023
100185020		ACWORTH	GA		12/19/2024	7.999	227,412		(12)				305,000	10/21/2024
100165538		TUCSON	AZ		08/29/2024	6.625	227,420						350,000	07/06/2024
100137188		WINCHESTER	CA		11/28/2023	6.990	227,428						617,000	09/22/2023
100011697		ORLANDO	FL		03/08/2017	4.375	227,428						265,000	09/02/2016
100060313		RICHMOND	VA		06/25/2021	3.750	227,433						340,000	04/19/2021
100024768		GAITHERSBURG	MD		09/20/2018	5.000	227,435						370,500	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165739		INDEPENDENCE	MO		08/29/2024	10.750	227,437						260,000	07/11/2024
100150608		FORT WORTH	TX		05/03/2024	5.750	227,443						330,000	01/19/2024
100148920		FORT WORTH	TX		04/17/2024	5.750	227,446						332,000	10/27/2023
100165002		PITTSFIELD	MA		08/28/2024	8.749	227,447						285,000	08/07/2024
100049061		MIAMI	FL		11/20/2020	4.375	227,450						232,750	07/31/2020
100092064		WARETOWN	NJ		02/09/2023	7.994	227,454						300,000	01/12/2023
100076242		MCMINNVILLE	OR		01/07/2022	3.975	227,454						349,800	11/10/2021
100152678		TAMPA	FL		05/17/2024	7.625	227,459						300,000	03/25/2024
100174294		APALACHICOLA	FL		10/31/2024	6.250	227,460						270,000	02/14/2024
100032131		TRACY	CA		03/29/2019	4.250	227,467						545,000	12/10/2018
100144678		UNITED KINGDOM	GBR		03/12/2024	3.590	227,469					(4,963)	585,002	05/15/2020
100135312		KILLEEN	TX		11/13/2023	7.624	227,476						345,000	10/06/2023
100161503		FARMINGTON	AR		07/30/2024	7.250	227,481						405,000	05/21/2024
100131628		COLUMBIA	TN		10/06/2023	6.750	227,484						340,000	07/28/2023
100136063		CRYSTAL LAKE	IL		11/16/2023	8.499	227,484						286,000	10/13/2023
100139652		BAKERSFIELD	CA		12/28/2023	8.375	227,487						461,000	12/08/2023
100110592		SAN ANTONIO	TX		06/30/2023	6.990	227,488						329,000	04/24/2023
100114981		CHARLOTTE	NC		07/14/2023	6.125	227,495						323,500	05/15/2023
3.6243E+11		SPRINGFIELD	MA		12/23/2024	9.035	227,500						1,020,000	11/08/2024
100185594		NAPERVILLE	IL		12/20/2024	8.625	227,512		(7)				273,000	10/18/2024
100090388		TULSA	OK		12/28/2022	9.125	227,517						345,000	11/01/2022
100144844		UNITED KINGDOM	GBR		03/12/2024	3.590	227,540		10,415			(4,998)	230,000	03/23/2020
100141165		LAKEWOOD	NJ		01/30/2024	7.160	227,550						500,000	12/27/2023
100135528		HAMDEN	CT		11/13/2023	7.625	227,556						310,000	09/22/2023
100043231		POUGHQUAG	NY		08/13/2020	5.125	227,559						280,493	05/31/2020
100161617		UNITED KINGDOM	GBR		07/29/2024	5.790	227,560					(6,272)	370,000	07/08/2024
100102450		ALBRIGHTSVILLE	PA		06/07/2023	7.625	227,560						300,000	11/01/2022
100175764		PLACENTIA	CA		11/12/2024	7.875	227,562		(15)				1,446,000	10/28/2024
100145381		UNITED KINGDOM	GBR		03/12/2024	3.390	227,576		10,454			(4,919)	230,000	02/07/2020
100152609		ZION	IL		05/17/2024	7.625	227,577						300,000	03/01/2024
100152586		KILLEEN	TX		05/17/2024	6.875	227,578						335,000	03/20/2024
100102008		SPRINGFIELD	MA		04/14/2023	8.999	227,581						295,000	02/17/2023
100168672		LANCASTER	PA		09/25/2024	7.249	227,586						285,000	09/06/2024
100135508		MANCHESTER	CT		11/13/2023	7.500	227,588						312,000	09/22/2023
100136022		FORT WORTH	TX		11/16/2023	7.875	227,595						305,000	10/10/2023
100145713		UNITED KINGDOM	GBR		03/12/2024	3.740	227,601		9,770			(4,906)	240,011	12/03/2019
100135294		MADISON LAKE	MN		11/13/2023	7.625	227,601						305,000	10/05/2023
100065073		BRIGHTON	CO		07/14/2021	3.999	227,601						420,000	05/28/2021
100053577		SOMERSET	NJ		03/23/2021	4.000	227,606						299,000	01/03/2021
100145315		UNITED KINGDOM	GBR		03/12/2024	9.500	227,608		8,937			(4,929)	229,985	01/10/2020
3500103895		MIAMI	FL		08/12/2024	8.523	227,610						1,635,000	05/21/2024
100158233		UNITED KINGDOM	GBR		07/09/2024	3.690	227,612		5,832			(4,928)	250,000	10/08/2021
100145379		UNITED KINGDOM	GBR		03/12/2024	3.390	227,613		10,453			(4,920)	230,000	02/07/2020
100080865		PHOENIX	AZ		03/10/2022	5.625	227,613						360,000	02/03/2022
100141146		SOUTH FALLSBURG	NY		01/30/2024	7.870	227,620						300,000	12/20/2023
100029746		WEST MELBOURNE	FL		10/26/2018	4.125	227,622						342,000	06/04/2018
100186295		SAN ANTONIO	TX		12/27/2024	7.250	227,630		(2)				445,000	10/30/2024
100150689		PHOENIX	AZ		05/06/2024	7.500	227,634						297,000	02/27/2024
100029157		NORWALK	CA		10/26/2018	3.000	227,638						456,000	06/01/2018
100155997		WINDER	GA		06/18/2024	7.750	227,650						296,000	05/14/2024
100074396		INDIAN LAKE ESTATES	FL		12/02/2021	5.287	227,671						270,000	11/15/2021
100091157		REPUBLIC	MO		01/31/2023	6.625	227,672						303,000	10/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100159506		ROEBLING	NJ		07/15/2024	7.625	227,677						300,000	05/14/2024
100080184		FRESNO	CA		02/25/2022	4.925	227,679						285,000	02/03/2022
100145478		UNITED KINGDOM	GBR		03/12/2024	9.500	227,680					(4,897)	265,000	12/03/2019
100185462		TINLEY PARK	IL		12/20/2024	6.990	227,683		1				286,000	10/30/2024
100120450		LAS VEGAS	NV		08/18/2023	7.875	227,685						355,000	06/26/2023
100150681		SPRING	TX		05/06/2024	7.125	227,688						300,000	03/14/2024
100012966		PALMDALE	CA		05/25/2017	5.000	227,689						273,000	01/31/2017
100169152		FAYETTEVILLE	AR		09/27/2024	7.124	227,703						322,000	08/09/2024
100144328		RICHMOND	TX		03/07/2024	7.875	227,703						307,000	01/26/2024
100065658		MATTHEWS	NC		07/28/2021	3.875	227,712						320,000	06/11/2021
100133050		DORAL	FL		11/29/2023	8.125	227,714						452,000	10/13/2023
100060215		KILL DEVIL HILLS	NC		06/25/2021	3.625	227,714						320,000	03/31/2021
100101640		HOLLY HILL	FL		04/26/2023	7.625	227,714						290,000	03/03/2023
100055326		LEHIGH ACRES	FL		03/23/2021	4.375	227,724						248,000	01/03/2021
100048431		VIRGINIA BEACH	VA		11/20/2020	5.250	227,727						484,500	07/31/2020
100013706		JACKSONVILLE	FL		05/25/2017	4.625	227,729						355,000	01/31/2017
100143210		GERMANTOWN	TN		02/16/2024	6.990	227,737						325,000	12/14/2023
100160058		CREWE	VA		07/17/2024	7.625	227,739						305,000	05/17/2024
100145300		UNITED KINGDOM	GBR		03/12/2024	9.500	227,743		9,042			(4,942)	229,985	01/13/2020
100126345		BRIDGETON	NJ		08/30/2023	9.066	227,747						275,000	08/02/2023
100102578		TOBYHANNA	PA		06/07/2023	7.500	227,748						325,000	10/18/2022
100185326		PLAINFIELD	IL		12/20/2024	6.990	227,750		(2)				324,000	11/12/2024
100081269		CLEVELAND	TN		03/18/2022	4.000	227,754						305,155	12/29/2021
100145314		UNITED KINGDOM	GBR		03/12/2024	9.500	227,757		9,042			(4,942)	229,985	01/13/2020
100143789		VILLA RICA	GA		02/28/2024	9.990	227,764						273,000	12/22/2023
100079165		NEW SMYRNA BEACH	FL		02/24/2022	3.625	227,775						325,000	12/22/2021
100133911		TAMPA	FL		11/29/2023	7.969	227,783						293,000	10/12/2023
100182025		MANOR	TX		12/12/2024	6.125	227,784		10				345,000	10/16/2024
100181681		PASADENA	MD		12/11/2024	7.625	227,787		(12)				366,000	10/29/2024
100145148		UNITED KINGDOM	GBR		03/12/2024	3.390	227,790		10,370			(4,911)	230,000	04/03/2020
100155900		WYLIE	TX		06/17/2024	7.500	227,794						310,000	03/29/2024
100028754		FRAMINGHAM	MA		10/26/2018	4.750	227,800						408,500	05/31/2018
100133579		MIDVALE	UT		10/23/2023	6.999	227,823						345,000	09/13/2023
100160135		DALTON	GA		07/17/2024	7.125	227,833						303,500	05/24/2024
100165385		CHESAPEAKE	VA		08/29/2024	7.625	227,836						321,500	06/03/2024
100176135		TERRELL	TX		12/20/2024	8.375	227,843		(7)				310,000	11/13/2024
100031877		FONTANA	CA		03/29/2019	4.000	227,846						540,000	12/08/2018
100137586		CLEVELAND	OH		12/08/2023	7.625	227,852						310,000	09/20/2023
100049398		CHICAGO	IL		11/20/2020	3.875	227,853						261,250	07/31/2020
100082043		DEN HAAG	NLD		03/30/2022	3.200	227,854					(14,982)	279,002	12/01/2023
100084252		EMMEN	NLD		06/30/2022	3.000	227,854					(14,982)	367,000	12/01/2023
100152452		WEST BLOOMFIELD	MI		05/17/2024	7.625	227,855						315,000	03/19/2024
100114119		MINOCQUA	WI		06/29/2023	5.980	227,865						665,000	05/16/2022
100127645		SAINT PAUL	MN		09/08/2023	9.124	227,865						280,000	08/01/2023
100136623		ARLINGTON	TX		11/22/2023	7.999	227,867						308,000	11/03/2023
100164363		COLLEGE STATION	TX		08/21/2024	6.250	227,870						294,000	06/14/2024
100135884		MADERA	CA		11/13/2023	9.749	227,881						390,000	10/13/2023
100151638		JARRELL	TX		05/10/2024	7.625	227,881						295,000	03/27/2024
100153554		UNITED KINGDOM	GBR		05/29/2024	6.440	227,883					(3,314)	255,000	05/17/2024
100137629		FORT WORTH	TX		12/08/2023	5.750	227,887						345,000	09/26/2023
100137052		MYRTLE BEACH	SC		11/28/2023	5.500	227,895						382,000	10/05/2023
100169193		GALLOWAY	NJ		09/27/2024	7.220	227,898		851				320,000	09/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144102		STREAMWOOD	IL		03/07/2024	7.125	227,902						305,000	01/17/2024
100092043		HOUSTON	TX		02/09/2023	8.113	227,904						330,000	01/12/2023
100119237		GEORGETOWN	TX		07/31/2023	6.624	227,910						311,000	06/13/2023
100079045		LAS VEGAS	NV		02/24/2022	4.875	227,914						310,000	11/30/2021
100088086		LAS VEGAS	NV		10/25/2022	8.500	227,917						295,000	09/30/2022
100138385		HOUSTON	TX		12/18/2023	8.749	227,929						290,000	11/10/2023
100053438		BROOKLYN	NY		03/23/2021	4.625	227,933						1,547,000	12/31/2020
100114878		SUSSEX	NJ		07/10/2023	7.375	227,943						315,000	05/25/2023
100065341		AUSTELL	GA		07/28/2021	4.250	227,945						300,000	05/10/2021
100149210		SIMI VALLEY	CA		04/22/2024	8.625	227,952						830,000	03/25/2024
100071660		REXBURG	ID		10/14/2021	4.250	227,955						331,000	06/30/2021
100101550		GALLATIN	TN		04/26/2023	6.500	227,981						497,000	02/24/2023
100081082		CHARLESTON	SC		03/18/2022	3.125	227,985						440,000	01/25/2021
100160446		RIALTO	CA		07/19/2024	7.250	227,986						535,000	06/17/2024
100145405		UNITED KINGDOM	GBR		03/12/2024	3.390	227,991					(5,008)	230,000	02/28/2020
100065614		LAKEWOOD	CO		07/28/2021	4.375	227,991						319,000	06/08/2021
100159549		EAU CLAIRE	WI		07/15/2024	8.375	227,993						304,000	06/13/2024
100169272		BUFFALO GROVE	IL		09/27/2024	9.250	227,995						265,000	08/06/2024
100159502		TUCSON	AZ		07/15/2024	7.875	227,999						300,000	05/23/2024
100185481		SUGAR HILL	GA		12/20/2024	6.500	228,005		3				325,000	11/04/2024
100132308		MANKATO	MN		10/13/2023	7.500	228,015						331,000	08/22/2023
100115068		CHARLOTTE	NC		07/14/2023	6.125	228,021						320,000	05/24/2023
100152538		MIDLOTHIAN	VA		05/17/2024	7.625	228,022						305,000	03/21/2024
100136895		AUBURNDALE	FL		11/27/2023	6.250	228,032						335,000	10/13/2023
100117065		MASTIC	NY		07/20/2023	4.875	228,035						402,000	03/01/2024
100172240		MOUNT LAUREL	NJ		10/21/2024	6.990	228,046						295,000	08/30/2024
100112012		JACKSON	NJ		06/29/2023	4.000	228,049						670,000	06/02/2022
100136416		NORTHAMPTON	PA		11/20/2023	6.250	228,051						320,000	09/27/2023
100133977		LOUISVILLE	KY		10/25/2023	7.975	228,052						435,000	09/15/2023
100147529		HOMESTEAD	FL		04/03/2024	7.500	228,056						280,000	02/23/2024
100152607		SARGENT	TX		05/17/2024	7.625	228,058						300,000	03/19/2024
100078719		COOLIDGE	AZ		02/25/2022	5.125	228,063						366,000	01/03/2022
100156565		LULA	GA		06/24/2024	6.000	228,065						300,000	05/02/2024
100134487		EWING	NJ		10/30/2023	9.249	228,066						340,000	10/10/2023
100186582		KYLE	TX		12/30/2024	5.250	228,067		2				330,000	11/01/2024
100161435		PLANO	TX		07/29/2024	7.125	228,073						302,000	04/12/2024
100110464		FREDERICK	CO		06/30/2023	6.624	228,074						695,000	04/28/2023
100176687		WESLEY CHAPEL	FL		11/15/2024	8.999	228,081		(24)				335,000	09/20/2024
100043078		MIAMI	FL		05/28/2020	5.310	228,083						319,000	02/13/2020
100134874		QUEENSBURY	NY		10/30/2023	7.875	228,086						360,000	10/06/2023
100156790		OKLAHOMA CITY	OK		06/26/2024	7.999	228,089						288,000	06/14/2024
100119412		WATERFORD	NY		07/31/2023	6.875	228,089						312,000	05/30/2023
3340088550		MIAMI	FL		12/12/2024	8.927	228,096						1,030,000	10/04/2024
100174203		SUMMERFIELD	NC		10/31/2024	7.875	228,102						277,000	06/28/2024
100151317		HOUSTON	TX		05/10/2024	5.500	228,102						325,000	03/19/2024
100173552		UNITED KINGDOM	GBR		10/29/2024	5.690	228,106					(8,875)	400,000	10/09/2024
100145415		UNITED KINGDOM	GBR		03/12/2024	3.390	228,112		10,580			(4,950)	230,000	02/13/2020
100102957		WINTER GARDEN	FL		06/22/2023	8.875	228,117						305,000	01/04/2023
100089434		MC MINNVILLE	TN		11/18/2022	6.990	228,122						340,000	09/15/2022
100088098		GREENVILLE	SC		10/25/2022	7.375	228,130						308,000	09/29/2022
100118750		PLANTATION	FL		07/25/2023	7.625	228,132						375,000	05/24/2023
100071573		LAND O LAKES	FL		10/14/2021	3.625	228,139						320,000	05/17/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118199		INDIANAPOLIS	IN		07/21/2023	9.125	228,140						282,000	06/16/2023
100091616		LAS VEGAS	NV		03/07/2023	6.500	228,143						339,000	07/08/2022
100133053		DAVENPORT	FL		11/29/2023	7.625	228,143		2,138				387,000	10/13/2023
100137319		BAYONNE	NJ		12/01/2023	8.124	228,153						600,000	10/27/2023
100076159		WOODBRIDGE	VA		01/07/2022	3.625	228,155						330,000	10/15/2021
100175700		JARRELL	TX		11/12/2024	8.125	228,164		(19)				260,000	10/23/2024
3500102037		CAPE CORAL	FL		07/18/2024	9.160	228,165						1,680,000	04/17/2024
100131623		OCALA	FL		10/06/2023	7.490	228,172						296,000	07/27/2023
100089005		HOUSTON	TX		11/04/2022	7.500	228,176		(90)				303,000	10/07/2022
100133755		STONE MOUNTAIN	GA		10/23/2023	7.375	228,186						308,000	08/24/2023
100060059		CHANDLER	AZ		06/25/2021	4.000	228,190						315,000	04/19/2021
100114656		CLAYTON	NC		06/29/2023	7.125	228,193						339,000	06/05/2023
100132312		CLEVELAND	OH		10/13/2023	7.990	228,195						306,000	08/08/2023
100044254		WATSONVILLE	CA		08/19/2020	3.980	228,197						631,750	01/24/2020
100133689		CARTERSVILLE	GA		10/23/2023	7.250	228,199						301,000	08/17/2023
100078238		EL CAJON	CA		02/10/2022	4.000	228,207						690,000	01/13/2022
100158804		IOWA COLONY	TX		07/10/2024	7.375	228,213						287,000	05/14/2024
100026627		CARSON	CA		09/26/2018	4.625	228,215						385,000	06/17/2018
100170185		BUCKEYE	AZ		10/08/2024	6.990	228,225						320,000	08/12/2024
100151351		CARTERSVILLE	GA		05/10/2024	6.375	228,225						315,000	03/08/2024
100043327		DUBLIN	OH		08/13/2020	5.250	228,241		2,667				311,600	12/27/2019
100057751		HERNANDO BEACH	FL		06/30/2021	3.625	228,248						320,000	04/16/2021
100016427		VENTURA	CA		04/05/2018	4.875	228,253						442,000	02/06/2018
100135747		ANNA	TX		11/10/2023	7.125	228,268						381,000	09/21/2023
100043384		RANDALLSTOWN	MD		08/13/2020	4.500	228,270						270,750	07/06/2019
100154762		DAVENPORT	FL		07/19/2024	7.250	228,274						420,000	12/28/2023
100078837		FRESNO	CA		02/24/2022	3.990	228,281						345,000	01/21/2022
100112228		STATEN ISLAND	NY		06/29/2023	4.690	228,285						650,000	05/16/2022
100111469		FAIRVIEW	OR		06/29/2023	2.875	228,290						440,000	06/05/2022
100117327		POMONA	CA		07/20/2023	8.500	228,291						490,000	03/01/2024
100152276		LAWRENCEVILLE	GA		05/17/2024	7.125	228,299						310,000	03/29/2024
100128201		SLATYFORK	WV		09/18/2023	7.499	228,302						275,000	07/19/2023
100162621		KATY	TX		08/12/2024	6.000	228,304						300,000	05/22/2024
100180063		SANFORD	NC		11/25/2024	5.750	228,307		24				320,000	08/29/2024
100162573		DAYTON	OH		08/12/2024	6.875	228,316						310,000	05/23/2024
100143647		STUART	FL		02/22/2024	7.999	228,317						435,000	01/24/2024
100111144		CEDAR GROVE	NJ		06/29/2023	3.875	228,320						550,000	05/20/2022
3500109838		RICHMOND	VA		11/15/2024	8.425	228,324						1,371,000	09/24/2024
100024042		CHICO	CA		09/10/2018	5.500	228,332						412,000	09/10/2018
100141837		SAN JOSE DEL CABO	MEX		02/01/2024	9.107	228,334						436,866	01/30/2024
100129857		BUFORD	GA		09/27/2023	8.375	228,335						290,000	09/11/2023
100149332		TOMBALL	TX		04/24/2024	6.990	228,339						314,000	03/05/2024
100068022		RICHMOND	TX		09/23/2021	3.625	228,352						320,000	08/16/2021
100148463		MADISON	AL		04/12/2024	5.500	228,357						349,000	02/22/2024
100143919		PHOENIX	AZ		02/29/2024	8.999	228,358						320,000	02/06/2024
100176856		NEW BERN	NC		11/15/2024	10.000	228,358						272,000	09/06/2024
100135035		DILLON	SC		10/30/2023	7.875	228,371						340,000	09/25/2023
100025813		LOS ANGELES	CA		09/20/2018	4.125	228,375						460,750	04/30/2018
100099898		AVENTURA	FL		03/28/2023	9.750	228,376						290,000	02/14/2023
100115804		RALEIGH	NC		07/20/2023	5.625	228,381						323,000	05/15/2023
100140431		WILLISTON	FL		01/18/2024	5.625	228,383						325,000	11/21/2023
100141967		ELIZABETHTOWN	KY		02/29/2024	8.875	228,387						303,500	01/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148899		FORT WORTH	TX		04/17/2024	8.500	228,399						295,000	10/30/2023
100113849		AFTON	VA		06/29/2023	8.125	228,411						860,000	05/16/2022
100064928		DEERFIELD BEACH	FL		07/14/2021	3.999	228,411						435,000	05/21/2021
100151635		LUSBY	MD		05/10/2024	7.500	228,413						285,000	03/25/2024
100055115		DANVILLE	NH		03/23/2021	5.250	228,413		(372)				445,000	12/31/2020
100115563		CONCORD	NC		07/19/2023	8.499	228,415						285,000	06/28/2023
100180294		ARLINGTON	TX		11/25/2024	7.000	228,419						300,000	09/24/2024
100065745		BELGRADE	MT		07/28/2021	4.000	228,428						390,000	05/27/2021
100126878		HIALEAH	FL		08/30/2023	4.000	228,430						505,000	05/14/2022
100079058		CARROLLTON	TX		02/24/2022	3.750	228,434						325,000	01/07/2022
100182285		SHERRILLS FORD	NC		12/12/2024	5.750	228,440		19				362,000	09/25/2024
100127029		HIALEAH	FL		08/30/2023	5.000	228,446						390,000	08/30/2023
100153339		HAGERSTOWN	MD		05/30/2024	7.625	228,446						360,000	03/29/2024
100180539		MARINA	CA		11/26/2024	6.999	228,452		(10)				865,000	11/12/2024
100025834		LITTLEROCK	CA		09/20/2018	5.250	228,455						275,500	04/30/2018
100176574		CONWAY	SC		11/15/2024	6.875	228,458		(10)				325,000	09/26/2024
100114987		PUEBLO	CO		07/14/2023	6.990	228,458						300,000	04/10/2023
100024912		SACRAMENTO	CA		09/20/2018	4.910	228,472						320,150	04/30/2018
100026597		SANTA MARIA	CA		09/26/2018	4.000	228,477						370,000	06/14/2018
100138799		FORT WORTH	TX		12/21/2023	8.125	228,489						321,000	10/30/2023
100017478		HENDERSON	NV		04/26/2018	3.625	228,493						733,201	12/31/2017
100140371		CAPE CORAL	FL		01/18/2024	7.990	228,493						350,000	11/22/2023
100133603		EUSTIS	FL		10/23/2023	7.250	228,496						312,000	08/18/2023
100115998		ROSHARON	TX		07/20/2023	5.250	228,501						330,000	05/30/2023
100167965		RIDGELAND	SC		09/20/2024	8.250	228,512						265,000	08/30/2024
100134618		CORPUS CHRISTI	TX		10/30/2023	8.500	228,514						315,000	09/05/2023
100169616		EWING	NJ		09/30/2024	7.625	228,525						293,000	06/11/2024
100167656		MCDONOUGH	GA		09/19/2024	6.625	228,526						310,000	08/09/2024
100126417		LAUDERHILL	FL		08/30/2023	7.442	228,528						350,000	07/24/2023
100133685		BOONE	NC		10/23/2023	7.625	228,529						295,000	08/31/2023
100031112		WESLEY CHAPEL	FL		03/29/2019	3.000	228,538						560,000	12/28/2023
3310083890		BROOKLYN	NY		12/05/2024	7.700	228,542						1,450,000	08/28/2024
100086185		DEER PARK	TX		10/07/2022	7.875	228,553						283,000	08/23/2022
100060140		FREEPORT	FL		06/25/2021	4.500	228,555						295,000	03/31/2021
100133424		MC KEES ROCKS	PA		10/19/2023	8.625	228,556						300,000	08/18/2023
100116845		AURORA	CO		07/20/2023	6.875	228,572						515,000	03/01/2024
100148230		FOUNTAIN	CO		04/12/2024	6.999	228,583						340,000	03/06/2024
100171728		MCKINNEY	TX		10/17/2024	7.625	228,588						312,000	08/29/2024
100160035		LEAGUE CITY	TX		07/17/2024	6.990	228,591						330,000	05/08/2024
100175333		HENDERSON	NV		11/05/2024	6.625	228,597						320,000	09/13/2024
100167981		DENVER	CO		09/20/2024	8.875	228,600						262,000	08/22/2024
100027004		ROCKLIN	CA		09/26/2018	4.970	228,606						450,000	06/15/2018
100133622		MIAMI	FL		10/23/2023	5.375	228,609						410,000	08/23/2023
100110529		NEWINGTON	CT		06/30/2023	7.500	228,620						324,000	04/28/2023
100127717		LAWRENCEVILLE	GA		09/08/2023	8.999	228,622						304,000	07/10/2023
100100672		LEHI	UT		04/28/2023	4.990	228,623						463,000	08/31/2021
100152526		FOXBOROUGH	MA		05/17/2024	7.375	228,630						315,000	03/21/2024
100116932		YUCCA VALLEY	CA		07/20/2023	5.750	228,644						375,000	03/01/2024
100078974		PENSACOLA	FL		02/24/2022	4.125	228,645						320,000	01/11/2022
100129727		QUINTON	VA		09/29/2023	7.490	228,647						290,000	08/17/2023
100186584		GRAHAM	NC		12/30/2024	5.375	228,661		1				330,000	10/31/2024
100091431		COLORADO SPRINGS	CO		02/22/2023	7.625	228,665						272,000	12/08/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175608		ROEBLING	NJ		11/12/2024	7.875	228,667		(21)				295,000	10/23/2024
100132062		LOGANVILLE	GA		10/13/2023	6.625	228,678						319,000	04/07/2023
100028646		ESSEX	MD		10/26/2018	4.625	228,679						250,000	02/29/2024
100135118		YORKVILLE	IL		11/01/2023	5.990	228,684						312,000	08/25/2023
100026935		FAIRFIELD	CA		09/26/2018	4.435	228,688						325,000	03/29/2018
3310086574		BRONX	NY		10/31/2024	8.666	228,690						1,100,000	08/31/2024
100148128		KANNAPOLIS	NC		04/10/2024	7.125	228,704						308,000	02/27/2024
100114984		PRINCETON	TX		07/14/2023	7.500	228,707						306,900	05/18/2023
100048961		MIAMI	FL		11/20/2020	5.250	228,715						289,750	07/31/2020
100150701		MANITOWOC	WI		05/06/2024	7.625	228,715						300,000	02/16/2024
100175867		LABELLE	FL		11/12/2024	6.950	228,717		1				327,000	09/30/2024
100133140		GRAYSON	GA		11/29/2023	7.750	228,720						341,000	10/13/2023
100181966		MANCHESTER	CT		12/12/2024	6.375	228,721		7				310,000	10/11/2024
100164968		BOCA RATON	FL		08/28/2024	8.999	228,722						310,000	08/13/2024
100171877		ALVARADO	TX		10/17/2024	7.125	228,728						350,500	08/26/2024
100172796		PASCO	WA		12/06/2024	6.625	228,729		1				395,000	10/31/2024
100137029		DENTON	TX		11/28/2023	6.250	228,733						342,000	09/29/2023
100137634		LAKE IN THE HILLS	IL		12/08/2023	8.625	228,734						303,000	10/19/2023
100161374		MOORE	SC		07/25/2024	7.500	228,735						300,000	05/21/2024
3310076869		LOOMIS	CA		08/19/2024	8.316	228,749						2,260,000	05/13/2024
100115057		SPRING HILL	FL		07/14/2023	6.500	228,756						315,000	05/18/2023
3310086140		ACWORTH	GA		10/31/2024	9.261	228,757						2,151,000	09/23/2024
100024329		WEST VALLEY CITY	UT		09/20/2018	4.875	228,759						357,549	09/20/2018
100166423		ANCHORAGE	AK		10/31/2024	7.375	228,762						330,000	09/20/2024
100109044		HARLINGEN	TX		06/05/2023	7.625	228,765						285,000	05/08/2023
100165941		CLARKSVILLE	TN		09/06/2024	6.750	228,774						304,900	08/19/2024
100115512		STOCKTON	CA		07/17/2023	6.999	228,781						365,000	06/09/2023
100120053		BOISE	ID		08/11/2023	7.250	228,783						312,000	06/14/2023
100165616		HOUSTON	TX		10/04/2024	7.875	228,787						276,000	08/23/2024
100169901		AVONDALE	AZ		11/08/2024	7.250	228,793		(5)				300,000	10/11/2024
100153215		THE VILLAGES	FL		05/30/2024	7.625	228,796						302,000	04/03/2024
100154505		LAS VEGAS	NV		06/14/2024	7.125	228,800						360,000	05/22/2024
100178209		GOLD CANYON	AZ		11/19/2024	6.500	228,802		4				447,000	09/30/2024
100137532		DURHAM	NC		12/08/2023	7.625	228,803						304,000	10/13/2023
100160988		HOUSTON	TX		07/24/2024	6.125	228,808						310,000	05/14/2024
100170246		MCKINNEY	TX		10/08/2024	5.875	228,811						384,000	07/30/2024
100088080		WINTER HAVEN	FL		10/25/2022	7.250	228,815						329,790	09/16/2022
100108073		YORBA LINDA	CA		05/24/2023	6.999	228,828						530,000	03/01/2023
100154870		PHILADELPHIA	PA		07/19/2024	9.250	228,834						265,000	12/07/2023
100165511		CHARLOTTE	NC		08/29/2024	7.125	228,836						300,000	07/08/2024
100000498		ARLETA	CA		09/27/2016	3.375	228,837						382,535	08/22/2016
100120727		RALEIGH	NC		08/25/2023	6.990	228,838						382,000	07/10/2023
100101724		ZAANDAM	NLD		03/30/2023	6.300	228,840					(15,047)	305,000	12/01/2023
100128327		REISTERSTOWN	MD		09/14/2023	8.750	228,851						304,000	08/04/2023
100149048		OWATONNA	MN		04/19/2024	10.000	228,856						275,000	03/22/2024
100029776		LAKE WORTH	FL		10/26/2018	3.875	228,858						264,100	06/08/2018
100128824		LAKE WORTH BEACH	FL		09/21/2023	6.875	228,865						485,000	07/21/2023
100167837		FALLS CHURCH	VA		09/20/2024	7.250	228,866						290,000	08/30/2024
3340073714		EAST TAUNTON	MA		05/17/2024	9.604	228,888						1,120,000	04/03/2024
100148064		WENDELL	NC		04/10/2024	6.125	228,893						411,000	02/19/2024
100084616		TWENTYNINE PALMS	CA		08/02/2022	6.499	228,901						315,000	07/06/2022
100142677		PENDERGRASS	GA		02/08/2024	6.625	228,908						298,000	11/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180334		BLOOMINGTON	MN		11/25/2024	6.500	228,918						305,000	09/30/2024
100117766		ARLINGTON	TX		07/20/2023	8.125	228,921						320,000	03/01/2024
100182089		ABILENE	TX		12/12/2024	6.875	228,938						325,000	10/25/2024
100133152		ASTON	PA		11/29/2023	8.250	228,943						380,000	10/11/2023
100151505		HENDERSON	NV		05/10/2024	5.500	228,954						354,000	03/06/2024
100168370		OKLAHOMA CITY	OK		09/25/2024	6.250	228,955						312,000	07/09/2024
100171692		MADISON	AL		10/16/2024	6.125	228,958						310,000	08/29/2024
100137817		WAUKEGAN	IL		12/08/2023	9.375	228,962						334,000	11/02/2023
100057925		PATERSON	NJ		06/30/2021	3.999	228,972						375,000	05/14/2021
100100538		MCDONOUGH	GA		04/27/2023	9.875	228,975						280,000	03/27/2023
100150752		ATLANTA	GA		05/06/2024	7.625	228,976						307,000	02/20/2024
100174498		LAGUNA VISTA	TX		10/31/2024	11.750	228,977						330,000	03/19/2024
100121013		WINSTON SALEM	NC		08/30/2023	7.625	228,978						305,000	06/21/2023
100012950		MORENO VALLEY	CA		05/25/2017	4.375	228,979						255,000	01/31/2017
100134662		ATLANTA	GA		10/30/2023	8.000	228,985						309,000	09/20/2023
100164805		CORPUS CHRISTI	TX		08/26/2024	6.500	228,994						291,000	06/14/2024
100120198		GUSTINE	CA		08/18/2023	7.875	228,997						284,000	05/04/2023
100135521		KNOXVILLE	TN		11/13/2023	8.125	229,022						300,000	09/18/2023
100114639		LOS ANGELES	CA		06/29/2023	6.875	229,025						655,000	05/23/2023
3300004952		ENGLEWOOD	NJ		04/02/2024	9.165	229,026						900,000	01/17/2024
100013142		WILDWOOD	NJ		05/25/2017	4.625	229,040						225,000	02/12/2019
100159514		PARKVILLE	MO		07/15/2024	7.875	229,045						300,000	05/17/2024
100186585		KYLE	TX		12/30/2024	5.375	229,047		2				329,000	10/24/2024
100127527		GILBERT	AZ		09/08/2023	6.990	229,053						309,000	07/14/2023
100139700		UNITED KINGDOM	GBR		12/18/2023	6.290	229,054					(3,993)	400,000	09/08/2023
100057613		LANCASTER	CA		06/30/2021	3.750	229,065						320,000	05/10/2021
100141417		MASON	OH		01/30/2024	8.625	229,069						310,000	12/20/2023
100149750		BRUNSWICK	GA		04/26/2024	8.900	229,072						295,000	03/14/2024
100147025		ROCK HALL	MD		03/27/2024	7.375	229,080						310,000	11/30/2023
100135843		CHATTANOOGA	TN		11/10/2023	7.990	229,081						305,000	10/04/2023
100182238		DENTON	TX		12/12/2024	5.750	229,084		20				320,000	09/24/2024
100161528		PRINCETON	TX		07/30/2024	7.250	229,090						319,000	05/17/2024
100153438		MONTICELLO	NY		05/30/2024	7.810	229,091						320,000	04/17/2024
100131594		OCALA	FL		10/06/2023	7.625	229,092						276,000	08/11/2023
100182239		FORT WORTH	TX		12/12/2024	4.990	229,095		41				336,000	09/25/2024
100151531		TAMPA	FL		05/10/2024	7.125	229,096						308,000	03/22/2024
100053885		WAHIAWA	HI		03/23/2021	4.750	229,101						660,000	12/31/2020
100180250		VIRGINIA BEACH	VA		11/25/2024	6.500	229,111						312,000	09/13/2024
100103106		MEDFORD	NY		04/21/2023	7.850	229,111						460,000	03/30/2023
100135092		MYRTLE BEACH	SC		11/01/2023	5.875	229,112						490,000	08/22/2023
100134616		BRADENTON	FL		10/30/2023	8.625	229,112						333,000	09/20/2023
100168360		BIXBY	OK		09/25/2024	6.875	229,114						295,000	07/30/2024
100090792		FULSHEAR	TX		02/28/2023	8.250	229,133						350,000	12/30/2022
100137585		LOGAN	OH		12/08/2023	7.625	229,134						325,000	10/23/2023
100154934		TULARE	CA		07/19/2024	7.875	229,136						340,000	02/12/2024
100133473		SCHAUMBURG	IL		10/19/2023	7.990	229,143						285,000	08/16/2023
100103818		BRIDGEVIEW	IL		05/10/2023	7.675	229,145						335,000	04/04/2023
100087614		BERGEN OP ZOOM	NLD		09/27/2022	4.500	229,149					(15,067)	342,250	06/30/2024
100180800		WEERT	NLD		11/27/2024	5.250	229,149					(4,580)	295,000	10/28/2024
100090201		ANDERSON	SC		01/13/2023	8.375	229,151						285,000	11/10/2022
100025469		CHICAGO	IL		09/20/2018	5.000	229,157						237,500	04/30/2018
100160458		FOREST HILL	MD		07/19/2024	7.999	229,166						325,000	05/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185406		WARSAW	IN		12/20/2024	7.125	229,170		(3)				310,000	11/01/2024
100118136		WEST PALM BEACH	FL		07/20/2023	10.250	229,170						320,000	03/01/2024
100060207		BIDDEFORD	ME		06/25/2021	3.990	229,172						345,000	04/22/2021
3310080359		LIVINGSTON	NJ		08/19/2024	8.666	229,179						1,735,000	07/03/2024
100150611		KATY	TX		05/03/2024	6.625	229,190						334,000	01/25/2024
100139753		UNITED KINGDOM	GBR		12/18/2023	6.890	229,191					(3,996)	330,000	10/16/2023
100127631		WEST DES MOINES	IA		09/08/2023	6.750	229,199						324,000	07/24/2023
100108490		BRUNSWICK	GA		05/25/2023	7.375	229,205						290,000	04/21/2023
100054667		DENVILLE	NJ		03/23/2021	4.250	229,220						315,000	01/03/2021
100120121		MINNEAPOLIS	MN		08/11/2023	7.625	229,226						319,000	06/22/2023
100133720		SANDIA PARK	NM		10/23/2023	7.625	229,226						350,000	08/30/2023
100139404		SOUTH FALLSBURG	NY		12/28/2023	8.520	229,228						320,000	11/07/2023
100157888		SAINT AUGUSTINE	FL		07/09/2024	6.375	229,230						343,000	03/27/2024
100117964		HOUSTON	TX		07/20/2023	9.750	229,231		(38)				320,000	03/01/2024
100065377		PHILADELPHIA	PA		07/28/2021	3.875	229,249						330,000	05/21/2021
100025483		HEMPSTEAD	NY		09/20/2018	4.375	229,266						304,000	04/30/2018
100164778		BURLINGTON	WI		08/26/2024	7.624	229,275						515,000	07/02/2024
100029183		MIAMI SPRINGS	FL		10/26/2018	4.375	229,281						399,000	06/01/2018
100151264		TOMBALL	TX		05/10/2024	7.625	229,282						285,000	03/22/2024
100137996		SANFORD	FL		12/13/2023	7.125	229,288						316,000	10/23/2023
100142765		CYPRESS	TX		02/08/2024	7.625	229,299						328,000	12/14/2023
100149708		SOUTH FALLSBURG	NY		04/26/2024	7.780	229,303						350,000	03/29/2024
100088285		HOUSTON	TX		10/17/2022	7.750	229,315						330,000	09/21/2022
100135586		CROYDON	PA		11/09/2023	9.875	229,318						290,000	09/06/2023
100150644		SUGARLOAF	CA		05/06/2024	7.125	229,322						330,000	02/01/2024
100152610		HANFORD	CA		05/17/2024	7.625	229,325						325,000	03/21/2024
100160080		ROWLETT	TX		07/17/2024	7.500	229,326						318,000	05/14/2024
100118638		CLARENCE	NY		07/25/2023	7.750	229,330						340,000	05/05/2023
100119911		TEMPE	AZ		08/10/2023	7.750	229,330						315,000	06/13/2023
100179859		SAN ANGELO	TX		11/22/2024	7.250	229,330		(21)				275,000	10/31/2024
100132112		LANCASTER	PA		10/13/2023	7.625	229,341						307,000	08/14/2023
100026665		LA PUENTE	CA		09/26/2018	3.375	229,344						449,500	06/14/2018
100060295		MIDLOTHIAN	TX		06/25/2021	3.750	229,344						342,500	04/05/2021
100038117		MAMMOTH LAKES	CA		11/15/2019	4.875	229,345						371,000	08/01/2019
100172153		HANFORD	CA		10/17/2024	6.999	229,353						283,000	09/18/2024
100167844		COLLEGE PARK	GA		09/20/2024	7.125	229,356						285,000	08/27/2024
100064982		BANGOR	PA		07/14/2021	4.125	229,359						324,000	05/10/2021
100144691		UNITED KINGDOM	GBR		03/12/2024	3.690	229,362		9,841			(5,004)	310,021	04/15/2020
100168040		MEDINA	OH		09/20/2024	7.125	229,362						308,000	04/01/2024
100081012		LAS VEGAS	NV		03/18/2022	3.750	229,369						452,000	01/08/2022
100159383		BRANDYWINE	MD		07/15/2024	5.990	229,371						458,000	05/20/2024
100048705		COMPTON	CA		11/20/2020	4.125	229,375						494,000	07/31/2020
100071548		GREENSBORO	NC		10/14/2021	4.000	229,378						297,000	05/11/2021
100143123		CHICAGO	IL		02/16/2024	8.124	229,379						585,000	12/21/2023
100133240		WAGGAMAN	LA		11/29/2023	7.875	229,382						310,000	10/19/2023
100081453		LAVEEN	AZ		03/18/2022	3.250	229,386						425,000	01/10/2022
100029764		SAN PABLO	CA		10/26/2018	4.625	229,386						437,000	06/11/2018
100127375		PHILADELPHIA	PA		08/30/2023	2.875	229,389						454,000	06/01/2022
100144019		SAVANNAH	GA		03/07/2024	7.124	229,389						300,000	01/25/2024
100170348		SAN ANTONIO	TX		10/08/2024	6.375	229,396						304,000	08/13/2024
3340072577		FLOSSMOOR	IL		05/17/2024	9.604	229,402						960,000	03/11/2024
100076261		EAGLE MOUNTAIN	UT		01/07/2022	3.875	229,406						405,000	10/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182015		POCONO LAKE	PA		12/12/2024	6.490	229,422						335,000	10/16/2024
100131983		CLARKSVILLE	TN		10/13/2023	7.000	229,422						295,000	08/15/2023
100090202		ANDERSON	SC		01/13/2023	8.375	229,424						285,000	11/10/2022
100147779		HAMPTON	VA		04/08/2024	6.624	229,428						310,000	02/16/2024
100060179		CHICAGO	IL		06/25/2021	4.375	229,437						503,500	04/16/2021
100065751		ALBANY	OR		07/28/2021	4.875	229,438						311,000	06/03/2021
100167832		SAN ANTONIO	TX		09/20/2024	7.999	229,440						297,000	07/15/2024
100109583		PORTER	TX		06/14/2023	8.250	229,442						315,000	05/15/2023
100174187		SACRAMENTO	CA		10/31/2024	7.990	229,447						280,000	06/10/2024
100135526		DURHAM	NC		11/13/2023	7.250	229,449						380,000	09/07/2023
100151339		RALEIGH	NC		05/10/2024	6.125	229,457						321,000	03/18/2024
100127292		SANTA MARIA	CA		08/30/2023	4.000	229,462						625,000	06/09/2022
100031466		BALDWIN PARK	CA		03/29/2019	3.875	229,465						429,000	12/08/2018
100115846		NEW MARKET	AL		07/20/2023	5.750	229,467						309,900	05/22/2023
100103291		WEST COLUMBIA	SC		04/27/2023	8.000	229,474						350,000	04/11/2023
100024662		SACRAMENTO	CA		09/20/2018	3.500	229,479						292,000	01/11/2019
100142117		SIMPSONVILLE	SC		02/29/2024	7.250	229,480						334,000	01/31/2024
100158724		PHILADELPHIA	PA		07/10/2024	6.990	229,481						308,000	05/08/2024
100119482		LITHIA	FL		07/31/2023	7.625	229,485						290,000	06/06/2023
100145162		UNITED KINGDOM	GBR		03/12/2024	3.740	229,490		10,078			(5,021)	230,000	12/19/2019
100117405		OAKLAND	CA		07/20/2023	4.750	229,492						900,000	03/01/2024
100176556		LEXINGTON	KY		11/15/2024	7.125	229,495		(13)				302,000	09/19/2024
100137988		RIDGELAND	SC		12/13/2023	5.990	229,507						332,000	10/04/2023
100160126		APACHE JUNCTION	AZ		07/17/2024	6.875	229,509						382,000	05/07/2024
100026658		VALLEY STREAM	NY		09/26/2018	3.500	229,510						417,000	06/13/2018
100140634		HASLET	TX		01/19/2024	8.250	229,514						360,000	12/07/2023
100083812		GARLAND	UT		07/12/2022	7.250	229,518						370,000	06/07/2022
100135566		CAMDENTON	MO		11/13/2023	8.000	229,527						305,000	09/15/2023
100108034		KYLE	TX		05/25/2023	6.624	229,535						413,000	03/31/2023
100178255		LAKE VILLA	IL		11/19/2024	6.875	229,545		(14)				317,000	10/29/2024
100115425		NEW BRAUNFELS	TX		07/17/2023	7.625	229,549						331,000	06/16/2023
100133623		BLOOMINGDALE	GA		10/23/2023	5.750	229,554						333,000	08/23/2023
100012587		ANTIOCH	CA		05/25/2017	4.375	229,556						305,000	01/31/2017
100012040		WEST NEW YORK	NJ		03/08/2017	5.000	229,565						380,000	09/02/2016
100134058		HUDSON	NY		10/25/2023	8.352	229,565						305,000	09/11/2023
100060077		CHANDLER	AZ		06/25/2021	3.625	229,567						373,000	04/08/2021
100131673		TUCSON	AZ		10/06/2023	7.490	229,576						310,000	08/16/2023
100168181		SUN CITY CENTER	FL		09/20/2024	6.625	229,584						375,000	04/05/2024
100137567		COLUMBUS	OH		12/08/2023	7.250	229,597						320,000	10/02/2023
100163132		WINTER PARK	FL		08/13/2024	7.500	229,607						319,000	06/14/2024
100156639		COLUMBUS	OH		06/24/2024	7.625	229,608						283,000	05/06/2024
100171886		URBANNA	VA		10/17/2024	7.000	229,620						422,500	08/22/2024
100134096		SHASTA LAKE	CA		12/08/2023	8.750	229,620						300,000	10/10/2023
100143224		WINTER HAVEN	FL		02/16/2024	6.500	229,627						295,000	12/15/2023
100158097		NEW LONDON	CT		07/09/2024	7.625	229,636						301,000	05/02/2024
100119545		MEBANE	NC		07/28/2023	5.500	229,637						405,000	06/13/2023
100026148		ALVIN	TX		09/20/2018	4.625	229,641						379,050	04/30/2018
100013066		BELL GARDENS	CA		05/25/2017	4.750	229,648						390,000	01/31/2017
100081195		DUNNELLON	FL		03/18/2022	3.625	229,651						314,000	12/22/2021
100131909		CHENEY	WA		10/13/2023	7.000	229,651						340,000	08/07/2023
100110527		CARROLLTON	TX		06/30/2023	6.625	229,660						388,000	04/20/2023
100139172		DEL VALLE	TX		12/28/2023	8.750	229,661						320,000	10/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138842		TAMPA	FL		12/21/2023	7.990	229,662						300,000	10/27/2023
100030704		BRADENTON	FL		04/09/2019	4.625	229,665						288,325	02/24/2018
100186605		MURFREESBORO	TN		12/30/2024	5.750	229,666		1				324,000	10/29/2024
100174283		SAN ANTONIO	TX		10/31/2024	7.625	229,669						246,000	03/07/2024
100142502		CYPRESS	TX		02/08/2024	7.499	229,672						475,000	12/18/2023
100156706		DUNDALK	MD		06/26/2024	8.999	229,683						284,000	06/14/2024
100115849		FORT COLLINS	CO		07/20/2023	7.125	229,696						305,000	05/19/2023
100019957		NASHVILLE	TN		07/30/2018	5.375	229,703						430,000	04/12/2018
100161324		FORT WORTH	TX		07/25/2024	8.625	229,703						300,000	05/24/2024
100011729		FALLS CHURCH	VA		03/08/2017	2.000	229,706						315,000	11/30/2016
100180297		SPIRIT LAKE	ID		11/25/2024	6.875	229,707						330,000	09/25/2024
100167987		DAYTON	TN		09/20/2024	7.125	229,707						291,000	09/04/2024
100152517		LAS VEGAS	NV		05/17/2024	7.000	229,708						330,000	03/01/2024
100076122		CLEARWATER	FL		01/07/2022	4.375	229,710						305,000	10/21/2021
100182327		SPRINGFIELD	MO		12/12/2024	7.500	229,711		(6)				300,000	11/07/2024
3340074862		CAPE CORAL	FL		05/10/2024	9.782	229,714						1,200,000	04/08/2024
100115992		KISSIMMEE	FL		07/20/2023	5.750	229,726						320,000	05/30/2023
100048307		SUN VALLEY	CA		11/20/2020	4.500	229,734						522,500	07/31/2020
100144195		WESTFIELD	IN		03/07/2024	6.875	229,734						310,000	01/19/2024
100031513		MORENO VALLEY	CA		03/29/2019	4.625	229,740						385,900	12/11/2018
100158139		CHICOPEE	MA		07/09/2024	6.990	229,757						317,000	04/24/2024
100164557		CONCORD	NC		08/21/2024	5.500	229,761						349,000	06/27/2024
100145191		UNITED KINGDOM	GBR		03/12/2024	3.490	229,761		10,611			(5,021)	229,995	02/21/2020
100150716		JASPER	GA		05/06/2024	7.500	229,765						301,000	03/01/2024
100053754		SPARTA	NJ		03/23/2021	4.375	229,766						240,000	01/03/2021
100120218		PORT SAINT LUCIE	FL		08/18/2023	8.875	229,777						432,000	05/30/2023
100049883		MOUNT VERNON	WA		11/20/2020	4.500	229,779						365,750	07/31/2020
100136005		HARTVILLE	MO		11/16/2023	7.999	229,787						362,000	10/06/2023
100180193		LORDS VALLEY	PA		11/25/2024	6.990	229,788						325,000	08/30/2024
100140374		EVERGREEN PARK	IL		01/18/2024	7.624	229,788						302,000	11/30/2023
100065800		FRESNO	CA		07/28/2021	4.375	229,792						312,000	06/02/2021
100149721		HARVEYS LAKE	PA		04/26/2024	7.730	229,793						305,000	03/11/2024
100180618		PORTLAND	MI		11/26/2024	6.750	229,794		(15)				428,000	11/01/2024
100068420		ALLEN	TX		08/25/2021	3.750	229,801						305,000	06/30/2021
100136283		HENDERSON	NV		11/20/2023	5.990	229,809						346,000	08/26/2023
100135457		SUMMERVILLE	SC		11/13/2023	5.990	229,811						319,000	09/06/2023
100172943		PEMBROKE PINES	FL		10/25/2024	6.250	229,811						470,000	09/27/2024
100164758		VIRGINIA BEACH	VA		08/26/2024	6.990	229,813						305,000	05/30/2024
100076006		STAFFORD	VA		01/07/2022	4.500	229,825						343,000	09/10/2021
100160933		PRINCETON	TX		07/24/2024	7.500	229,827						308,000	06/14/2024
100024575		SAN JOSE	CA		09/20/2018	3.625	229,838						750,500	04/30/2018
100142772		TUCSON	AZ		02/08/2024	6.125	229,841						365,000	11/27/2023
100179797		SANFORD	NC		11/21/2024	5.750	229,841		11				320,000	08/16/2024
100111069		SANTA MARIA	CA		06/29/2023	4.620	229,845						437,500	05/15/2022
100175953		MCKINNEY	TX		11/14/2024	5.500	229,848		105				312,000	09/24/2024
100163940		WARNER ROBINS	GA		10/04/2024	9.125	229,856						300,000	08/15/2024
100170344		RALEIGH	NC		10/08/2024	6.875	229,864						301,000	08/19/2024
100128203		BUNNELL	FL		09/18/2023	5.750	229,865						377,000	07/28/2023
100143727		CORONA	CA		02/26/2024	8.625	229,866						750,000	12/11/2023
100079157		LAS VEGAS	NV		02/24/2022	4.125	229,866						355,000	12/13/2021
100150622		SARATOGA SPRINGS	UT		05/03/2024	6.500	229,871						321,000	02/01/2024
100110274		NOTTINGHAM	PA		06/30/2023	7.500	229,889						293,000	05/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164526		MCKINNEY	TX		08/21/2024	7.990	229,898						388,000	06/24/2024
100081370		IVINS	UT		03/18/2022	3.500	229,902						724,000	12/16/2021
100065742		ALBUQUERQUE	NM		07/28/2021	3.490	229,905						305,000	06/17/2021
100175999		CONCORD	NC		11/14/2024	6.500	229,911		(7)				324,000	09/30/2024
100120153		WOODBURN	OR		08/11/2023	8.250	229,916						359,000	07/03/2023
100175378		LUBBOCK	TX		11/05/2024	5.990	229,923						316,000	09/20/2024
100158938		SANDUSKY	OH		07/12/2024	7.624	229,924						300,000	05/08/2024
100119485		WALTON	KY		07/31/2023	7.250	229,925						309,000	06/16/2023
100078507		UTRECHT	NLD		01/26/2022	3.200	229,926					(15,118)	333,421	12/01/2023
100179528		PLAINFIELD	IL		11/21/2024	6.624	229,929		(4)				285,000	10/01/2024
100112076		KIRBYVILLE	MO		06/29/2023	4.250	229,933						520,000	06/07/2022
100161091		NEW BRAUNFELS	TX		07/24/2024	5.750	229,935						325,000	05/03/2024
100180124		BROOKFIELD	MA		11/25/2024	7.374	229,936		(10)				450,000	10/30/2024
100067844		SAFETY HARBOR	FL		09/23/2021	4.125	229,940						388,000	08/06/2021
100178271		BAKERSFIELD	CA		11/19/2024	7.625	229,948		(15)				310,000	10/04/2024
100182166		MOUNT NEBO	WV		12/12/2024	7.375	229,952		(6)				251,000	10/16/2024
100120134		SMITHFIELD	NC		08/11/2023	7.375	229,959						308,000	06/23/2023
100142671		PORT CHARLOTTE	FL		02/08/2024	7.875	229,971						320,000	11/29/2023
100180426		WEST PALM BEACH	FL		11/25/2024	6.624	229,973						290,000	10/07/2024
100110229		JOHNS ISLAND	SC		06/30/2023	6.624	229,973						300,000	05/24/2023
100135609		HOUSTON	TX		11/09/2023	7.990	229,980						390,000	09/18/2023
100054900		ORLANDO	FL		03/23/2021	4.125	229,980						295,000	01/03/2021
100014564		STAMFORD	CT		09/27/2017	2.000	229,983						495,000	07/28/2017
100103644		HAMPTON	GA		05/08/2023	8.625	229,988						348,900	03/31/2023
100137314		OCALA	FL		12/01/2023	9.124	229,993						290,000	10/25/2023
100152900		MICHIGAN CITY	IN		05/22/2024	7.499	229,993		7				330,000	04/30/2024
100132120		SAINT AUGUSTINE	FL		10/13/2023	7.625	229,998						315,000	08/11/2023
100185598		KALAMA	WA		12/20/2024	8.250	229,999		(5)				507,000	10/16/2024
100120064		PHOENIX	AZ		08/11/2023	7.125	230,005						312,000	06/15/2023
100079664		MIAMI	FL		04/08/2022	4.750	230,007						360,000	01/13/2022
100136520		SURFSIDE BEACH	SC		11/20/2023	7.500	230,008						342,000	10/05/2023
100136519		SURFSIDE BEACH	SC		11/20/2023	7.500	230,009						340,000	10/05/2023
3340074863		CAPE CORAL	FL		05/10/2024	9.782	230,013						1,200,000	04/08/2024
100160493		KATY	TX		07/19/2024	6.750	230,015						369,000	06/28/2024
100026746		RIVERSIDE	CA		09/26/2018	3.875	230,019						575,000	06/15/2018
100119184		PORT ISABEL	TX		07/31/2023	7.500	230,023						315,000	06/20/2023
100053740		SAINT ALBANS	NY		03/23/2021	4.750	230,025						678,000	12/31/2020
3340078230		MINERAL	VA		08/19/2024	9.705	230,026						980,000	06/03/2024
100013214		BEALETON	VA		05/25/2017	4.000	230,027						260,000	01/31/2017
100116915		BLUE RIDGE	GA		07/20/2023	4.500	230,027						431,000	03/01/2024
100132680		EWING	NJ		11/03/2023	8.125	230,028						315,000	07/21/2023
100116681		SARASOTA	FL		07/20/2023	4.875	230,029						440,000	03/01/2024
100137998		PORT ORANGE	FL		12/13/2023	8.125	230,036						290,000	10/24/2023
100147964		SOMERVILLE	TN		04/08/2024	7.000	230,038						318,000	02/08/2024
100145560		UNITED KINGDOM	GBR		03/12/2024	3.490	230,042		10,630			(5,036)	230,000	02/20/2020
100046158		STREET	MD		11/25/2020	5.500	230,046						251,750	08/31/2020
100175649		CHEHALIS	WA		11/12/2024	6.250	230,047		(17)				580,000	10/17/2024
100084771		FERNANDINA BEACH	FL		08/02/2022	8.125	230,065						293,000	07/11/2022
100145265		UNITED KINGDOM	GBR		03/12/2024	3.390	230,065					(5,053)	292,500	02/28/2020
100161901		ATLANTA	GA		07/31/2024	7.375	230,066						290,000	07/08/2024
100135279		GLENDALE	AZ		11/08/2023	5.625	230,073						466,000	09/06/2023
100158041		GARLAND	TX		07/09/2024	7.625	230,075						290,000	04/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147799		KELLOGG	ID		04/08/2024	8.125	230,081						350,000	01/31/2024
100133073		NEWARK	DE		11/29/2023	8.625	230,082						335,000	10/12/2023
100120262		SARASOTA	FL		08/18/2023	7.875	230,084		(19)				374,000	06/23/2023
100158091		MANOR	TX		07/09/2024	7.125	230,086						306,000	04/26/2024
100076169		NEWARK	NJ		01/07/2022	4.000	230,101						400,000	11/05/2021
3340083814		MORTON GROVE	IL		09/18/2024	9.125	230,104						880,000	08/21/2024
100182247		GRAHAM	NC		12/12/2024	5.250	230,115		33				335,000	10/23/2024
3340072714		INDIANAPOLIS	IN		04/12/2024	9.385	230,116						950,000	03/07/2024
100108086		TAMPA	FL		05/24/2023	9.499	230,118						320,000	04/19/2023
100169810		FRESNO	CA		09/30/2024	6.990	230,124						300,000	07/03/2024
100168785		ACWORTH	GA		09/26/2024	8.500	230,126						290,000	08/26/2024
100088263		SCHENECTADY	NY		10/17/2022	8.400	230,127						300,000	09/20/2022
100081784		SPRINGFIELD	PA		03/30/2022	4.925	230,129						360,000	01/21/2022
100161076		PALM BAY	FL		07/24/2024	7.000	230,130						340,000	05/24/2024
100031269		RAMONA	CA		03/29/2019	3.000	230,140						499,000	12/07/2018
100156728		SAINT AUGUSTINE	FL		06/26/2024	6.499	230,142						540,000	06/04/2024
100182316		GLENDALE	AZ		12/12/2024	7.000	230,143		(5)				469,000	10/19/2024
100170030		MAYFIELD HEIGHTS	OH		11/08/2024	8.250	230,152		(15)				267,000	10/01/2024
100090416		BROKEN ARROW	OK		12/28/2022	8.500	230,153						330,000	09/30/2022
100084711		APACHE JUNCTION	AZ		08/02/2022	6.625	230,160						470,000	07/11/2022
100054808		NORTH BALDWIN	NY		03/23/2021	4.625	230,162						420,000	12/31/2020
100120084		ROSEVILLE	MN		08/11/2023	7.625	230,163						287,500	06/20/2023
100182284		FORT WORTH	TX		12/12/2024	5.750	230,164		17				358,000	09/30/2024
100158046		AURORA	IL		07/09/2024	7.625	230,169						320,000	05/10/2024
100152306		JACKSONVILLE	FL		05/17/2024	6.500	230,170						309,000	03/22/2024
100158650		WESTFIELD	IN		07/10/2024	8.000	230,171						417,000	04/30/2024
100156755		BARSTOW	CA		06/26/2024	8.875	230,172						312,000	06/10/2024
100065241		CARY	NC		07/14/2021	3.375	230,176						348,000	04/29/2021
100179696		WINCHESTER	VA		11/21/2024	6.250	230,191						365,500	08/30/2024
100169133		CITRUS HEIGHTS	CA		09/27/2024	6.990	230,204						430,000	08/06/2024
100170136		EAST HARTFORD	CT		10/08/2024	7.124	230,212						266,000	09/03/2024
100158257		UNITED KINGDOM	GBR		07/09/2024	3.190	230,230		5,596			(4,985)	265,000	01/07/2022
100163178		KINGSTON	GA		08/13/2024	7.500	230,230						298,000	06/27/2024
100152818		NORTH CHESTERFIELD	VA		05/22/2024	9.625	230,233						267,000	04/26/2024
100140052		HENRICO	VA		01/09/2024	8.125	230,236						380,000	11/22/2023
100043222		PHOENIXVILLE	PA		08/13/2020	5.000	230,244						261,160	05/31/2020
100179439		CHESAPEAKE	VA		11/21/2024	5.875	230,257						316,000	10/02/2024
100013777		PHOENIX	AZ		05/25/2017	4.625	230,272						345,000	01/31/2017
100043376		OAK PARK	CA		08/13/2020	4.625	230,275						437,000	07/08/2019
100083909		ORMOND BEACH	FL		07/12/2022	7.250	230,275						307,000	06/16/2022
100137609		TEMPLE	TX		12/08/2023	7.990	230,280						310,000	10/25/2023
100115238		MARGATE	FL		07/17/2023	7.427	230,281						442,000	06/14/2023
100151479		BRUNSWICK	GA		05/10/2024	7.124	230,285						334,000	04/08/2024
100143199		TULSA	OK		02/16/2024	7.125	230,289						313,000	12/18/2023
100185303		CYPRESS	TX		12/20/2024	6.875	230,294		(1)				305,000	10/25/2024
100153909		WARREN	MI		06/05/2024	8.875	230,299						275,500	05/13/2024
100150669		LITHONIA	GA		05/06/2024	7.625	230,300						299,000	02/12/2024
100000282		CAMPBELL HALL	NY		09/27/2016	4.875	230,309						435,000	08/26/2016
100127711		FULSHEAR	TX		09/08/2023	7.124	230,314						297,000	07/17/2023
100141103		MILWAUKEE	WI		01/30/2024	8.120	230,320						350,000	12/26/2023
100089229		WEST SACRAMENTO	CA		01/26/2023	7.250	230,320						625,000	11/01/2022
100012783		COMPTON	CA		05/25/2017	5.000	230,321						400,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101744		PHILADELPHIA	PA		03/31/2023	8.573	230,321						306,000	03/15/2023
100116969		PHOENIX	AZ		07/20/2023	7.375	230,324						338,000	03/01/2024
100120473		RACINE	WI		08/18/2023	8.999	230,329						281,000	07/13/2023
100175827		PHILADELPHIA	PA		11/12/2024	7.230	230,330		2				325,000	09/24/2024
100151129		CYPRESS	TX		05/08/2024	6.990	230,336						309,000	03/12/2024
100136831		MERIDEN	CT		11/27/2023	8.900	230,340						300,000	10/04/2023
100170106		WESLEY CHAPEL	FL		10/08/2024	6.250	230,346						315,000	08/22/2024
100158493		KISSIMMEE	FL		07/10/2024	7.750	230,348						320,000	04/16/2024
100153186		PLEASANT HILL	IA		05/30/2024	7.625	230,348						310,000	04/04/2024
100163441		TAMPA	FL		09/27/2024	8.500	230,349						315,000	08/06/2024
100118701		MCKINLEYVILLE	CA		07/25/2023	8.125	230,350						650,000	05/23/2023
100079762		OSWEGO	IL		04/25/2022	6.250	230,359						310,000	01/31/2022
100030092		PHOENIX	AZ		12/20/2018	4.625	230,361						460,000	09/30/2018
100152229		VICTORVILLE	CA		05/17/2024	5.625	230,371						462,500	03/21/2024
100152912		ISELIN	NJ		05/22/2024	7.499	230,373						490,000	04/29/2024
100065493		CARROLLTON	TX		07/28/2021	3.875	230,374						323,000	04/26/2021
100167003		TUCSON	AZ		09/13/2024	6.625	230,377						326,000	07/19/2024
100026942		NORTH WILDWOOD	NJ		09/26/2018	2.250	230,378						340,000	06/14/2018
100119465		ROSENBERG	TX		07/31/2023	5.750	230,380						330,000	05/25/2023
100053798		BROOKLYN	NY		03/23/2021	5.000	230,391						609,000	12/31/2020
100172729		MESQUITE	TX		11/21/2024	6.500	230,392		11				340,000	10/09/2024
100080862		OTISVILLE	MI		03/10/2022	5.875	230,393						280,000	01/28/2022
100162587		HOUSTON	TX		08/12/2024	6.625	230,407						308,000	06/20/2024
100013048		STOCKTON	CA		05/25/2017	5.000	230,413						310,000	01/31/2017
100024553		SAINT AUGUSTINE	FL		09/20/2018	5.000	230,418						318,250	04/30/2018
100162009		WILMINGTON	NC		07/31/2024	8.125	230,421						400,000	06/10/2024
100013200		GULF SHORES	AL		05/25/2017	4.000	230,422						250,000	01/31/2017
100185397		ATHENS	AL		12/20/2024	6.000	230,422		6				315,000	10/30/2024
100067724		LA CRESCENTA	CA		09/23/2021	3.875	230,425						1,090,000	08/23/2021
100081446		SOUTH JORDAN	UT		03/18/2022	3.124	230,427						440,000	02/02/2022
100150741		SPRING	TX		05/06/2024	7.625	230,429						304,000	03/06/2024
100091035		VISALIA	CA		01/31/2023	9.999	230,432						267,000	12/17/2022
100109310		HILLSBORO	OR		06/12/2023	6.500	230,436						310,000	04/24/2023
100115922		TEMPE	AZ		07/20/2023	6.499	230,437						315,000	05/25/2023
100025498		PORTLAND	OR		09/20/2018	4.750	230,450						346,750	04/30/2018
100151333		EASTON	MD		05/10/2024	7.125	230,453						325,000	03/22/2024
100159600		HAMPSHIRE	IL		07/15/2024	9.375	230,454						274,990	05/10/2024
100150703		MOBILE	AL		05/06/2024	7.500	230,463						335,000	02/28/2024
100135642		SAN ANTONIO	FL		11/09/2023	7.990	230,466		(36)				311,000	09/29/2023
100110088		NORTH MIDDLETOWN	NJ		06/23/2023	9.750	230,488						331,000	05/09/2023
100088055		PULASKI	NY		10/25/2022	9.000	230,492						330,000	09/29/2022
100100800		HAGERSTOWN	MD		04/28/2023	6.500	230,496						290,000	11/05/2021
100163051		ROYSE CITY	TX		08/13/2024	7.500	230,504						299,000	05/13/2024
100013905		EL CAJON	CA		05/25/2017	4.375	230,518						290,000	01/31/2017
100170100		WESTFIELD	IN		10/08/2024	6.625	230,525						320,000	08/22/2024
100181943		RALEIGH	NC		12/12/2024	6.624	230,525		1				318,000	10/15/2024
100166351		CHICAGO	IL		10/24/2024	7.625	230,529						375,000	08/30/2024
100119498		CHARLOTTE	NC		07/28/2023	7.500	230,531						345,000	06/23/2023
100153306		COLUMBUS	GA		05/30/2024	6.875	230,533						318,000	03/29/2024
100133362		TIMONIUM	MD		11/21/2023	7.750	230,537						698,000	09/18/2023
100139587		WINTER HAVEN	FL		12/28/2023	8.625	230,545						315,000	11/30/2023
100167578		TEXAS CITY	TX		09/19/2024	6.990	230,550						325,000	07/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102881		LITHONIA	GA		06/22/2023	7.125	230,552						315,000	09/14/2022
100143307		KISSIMMEE	FL		02/16/2024	7.490	230,560						305,000	12/27/2023
100135287		CHICAGO	IL		11/13/2023	7.625	230,567						320,000	10/10/2023
100151679		COLUMBUS	GA		05/10/2024	7.625	230,576						305,000	03/29/2024
100090114		AVONDALE	AZ		01/13/2023	10.750	230,577						450,000	11/30/2022
100136259		PORTSMOUTH	VA		11/20/2023	7.375	230,579						315,000	09/20/2023
100156486		MARIETTA	GA		06/24/2024	7.625	230,579						290,000	04/30/2024
100140295		DOVER	DE		01/18/2024	8.625	230,581						283,000	11/30/2023
100025346		LINDENHURST	NY		09/20/2018	5.375	230,586		2,015				350,550	04/30/2018
100019653		HERNDON	VA		07/26/2018	4.750	230,587						586,000	04/11/2018
100028370		NEWPORT	RI		10/26/2018	4.750	230,595						406,125	05/29/2018
100134100		CHEEKTOWAGA	NY		12/08/2023	8.000	230,598		122				335,000	10/06/2023
100156588		MADISON	WI		06/24/2024	7.375	230,606						304,000	05/10/2024
100148101		FORNEY	TX		04/10/2024	8.625	230,606						303,000	02/27/2024
100136295		TOWSON	MD		11/20/2023	8.125	230,607						290,000	10/03/2023
100101569		PORTLAND	OR		04/26/2023	7.000	230,620						395,000	03/09/2023
100186588		MILLINGTON	TN		12/30/2024	5.500	230,621		1				325,000	10/22/2024
100065790		BONITA SPRINGS	FL		07/28/2021	4.500	230,626						335,000	06/03/2021
100013281		FRESNO	CA		05/25/2017	4.000	230,629						275,000	01/31/2017
3340071978		MALVERN	PA		03/21/2024	8.991	230,630						1,160,000	02/28/2024
100057896		SOMERVILLE	NJ		06/30/2021	4.375	230,634						415,000	04/26/2021
100157798		FRESNO	TX		08/01/2024	9.375	230,640						245,000	07/03/2024
100139715		UNITED KINGDOM	GBR		12/18/2023	6.490	230,649					(4,002)	260,000	09/11/2023
100151542		LAND O LAKES	FL		05/10/2024	7.375	230,649						310,000	03/21/2024
100136936		STANARDSVILLE	VA		11/28/2023	7.624	230,654						296,000	10/23/2023
100074445		CRETE	IL		12/02/2021	4.662	230,657						325,000	11/10/2021
100090884		WINDSOR	CT		01/31/2023	6.875	230,658						343,000	09/29/2022
100055236		OAK GROVE	MN		03/23/2021	6.730	230,663						480,000	01/05/2021
100120000		ITHACA	NY		08/11/2023	6.500	230,668						425,000	06/26/2023
100000531		GERMANTOWN	MD		09/27/2016	8.990	230,670						495,000	08/24/2016
100182641		MESA	AZ		12/12/2024	6.624	230,671		(1)				335,000	10/28/2024
100130194		SAINT CLAIR SHORES	MI		11/15/2023	10.125	230,673						300,000	10/03/2023
100172881		NOLENSVILLE	TN		10/25/2024	6.999	230,678		(13)				395,000	10/03/2024
100055099		HOPATCONG	NJ		03/23/2021	2.395	230,693		5,117				225,000	01/07/2021
100151444		MOORESVILLE	NC		05/10/2024	7.124	230,699						327,000	04/09/2024
100141252		WATERBURY	CT		01/30/2024	8.375	230,702						365,000	12/28/2023
100147620		BANNING	CA		04/04/2024	7.625	230,702		(29)				283,000	03/01/2024
100180752		LEHIGH ACRES	FL		11/26/2024	6.875	230,702		(23)				350,000	10/18/2024
100127964		HERMITAGE	TN		09/08/2023	7.000	230,705						340,000	03/07/2022
100055463		MILWAUKEE	WI		03/23/2021	3.875	230,706						288,000	01/05/2021
100101513		ROSENBERG	TX		04/26/2023	4.990	230,713						333,000	02/27/2023
100115058		ANCHORAGE	AK		07/14/2023	6.990	230,713						455,000	05/19/2023
100168077		VIRGINIA BEACH	VA		09/20/2024	7.625	230,714						332,000	03/28/2024
100161392		KANNAPOLIS	NC		07/25/2024	7.125	230,720						339,000	05/31/2024
100160609		CAPE CORAL	FL		07/19/2024	7.499	230,721						370,000	07/03/2024
3310071263		LEWES	DE		04/05/2024	8.498	230,727						1,605,000	02/19/2024
100175340		GLENN HEIGHTS	TX		11/05/2024	6.250	230,728						331,000	09/10/2024
100133460		HOUSTON	TX		10/19/2023	8.750	230,742						370,000	08/21/2023
100076162		KISSIMMEE	FL		01/07/2022	4.375	230,753						305,000	11/03/2021
100135512		CONWAY	SC		11/13/2023	7.625	230,759						342,000	09/22/2023
100163041		MELBOURNE	FL		08/13/2024	8.125	230,760						290,000	05/28/2024
100120697		LAS VEGAS	NV		08/25/2023	7.125	230,761						332,000	07/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129938		KANSAS CITY	MO		09/27/2023	8.080	230,762						330,000	08/23/2023
100030637		BAKERSFIELD	CA		04/09/2019	4.500	230,763						261,250	03/01/2019
100053767		HANOVER PARK	IL		03/23/2021	5.000	230,780						209,000	01/02/2021
100100625		WAYNESVILLE	NC		04/27/2023	9.125	230,785						300,000	03/22/2023
100149907		BATESVILLE	AR		04/29/2024	7.875	230,794						290,000	03/28/2024
100158065		WENDELL	NC		07/09/2024	6.125	230,797						349,000	04/12/2024
100031087		PHILADELPHIA	PA		03/29/2019	2.875	230,799						260,000	12/10/2018
100147528		DAVIE	FL		04/03/2024	8.250	230,820						380,000	02/23/2024
100136362		COLUMBIA	TN		11/20/2023	6.250	230,823						310,000	09/15/2023
3410000517		ATLANTA	GA		09/24/2024	9.316	230,834						4,132,875	05/08/2024
100136435		BULVERDE	TX		11/20/2023	5.500	230,837						350,000	09/22/2023
100149385		KAUFMAN	TX		04/24/2024	5.750	230,838						360,000	02/27/2024
100103058		CLINTON	CT		06/22/2023	7.750	230,853						290,000	10/14/2022
100108176		FITCHBURG	MA		05/24/2023	9.875	230,855						300,000	04/04/2023
100181222		ANTIOCH	TN		12/06/2024	6.999	230,870		2				295,000	11/19/2024
100047842		MINEOLA	NY		11/20/2020	4.310	230,871						475,000	07/31/2020
100029597		UPPERCO	MD		10/26/2018	4.625	230,882						308,750	05/31/2018
100144508		DESERT HOT SPRINGS	CA		04/26/2024	6.875	230,903						410,000	04/02/2024
100181983		FREDERICKSBURG	VA		12/12/2024	6.125	230,903		9				323,000	10/11/2024
100158376		UNITED KINGDOM	GBR		07/09/2024	3.540	230,905		5,980			(4,999)	250,000	04/14/2022
100024499		NASHVILLE	TN		09/20/2018	4.000	230,905						394,250	04/30/2018
100100172		CHICAGO	IL		03/17/2023	8.271	230,906						325,000	02/21/2023
100169040		CARMEL	IN		09/27/2024	7.125	230,912						305,000	07/31/2024
100172295		WESTFIELD	IN		10/21/2024	6.625	230,931						322,000	08/29/2024
100108365		RIVERHEAD	NY		05/25/2023	7.830	230,933						485,500	04/26/2023
100161361		CHARLOTTE	NC		07/25/2024	6.875	230,944						315,000	05/23/2024
100167116		ACWORTH	GA		09/13/2024	8.750	230,949						310,000	06/26/2024
100169948		ROCKLEDGE	FL		11/08/2024	7.000	230,961		(39)				340,000	10/24/2024
100165019		LAWRENCEVILLE	GA		08/28/2024	7.499	230,972						304,000	08/09/2024
100151345		RALEIGH	NC		05/10/2024	5.990	230,981						325,000	03/18/2024
100080214		ROCKVILLE	MD		02/25/2022	5.450	230,989						325,000	02/08/2022
100131608		MURRELLS INLET	SC		10/06/2023	7.625	230,991						320,000	08/09/2023
3310083344		LIVINGSTON	NJ		09/18/2024	8.666	230,992						1,760,000	08/16/2024
100163045		JEFFERSON CITY	TN		08/13/2024	7.625	230,992						330,000	05/23/2024
100120916		PINETOP	AZ		08/30/2023	7.000	230,994						275,000	06/22/2023
100116472		DORAL	FL		07/20/2023	4.000	231,001						445,000	03/01/2024
100138212		PLAINFIELD	IL		12/14/2023	8.125	231,007						461,000	11/08/2023
100173948		VINTON	VA		10/31/2024	8.375	231,017						300,000	08/20/2024
100101602		FLORIDA CITY	FL		04/26/2023	7.500	231,019						305,000	03/08/2023
100082230		SAYULITA	MEX		04/14/2022	6.695	231,020						370,664	03/03/2022
100175189		POINCIANA	FL		11/05/2024	6.625	231,023						314,000	08/19/2024
100158328		UNITED KINGDOM	GBR		07/09/2024	3.190	231,023		6,348			(5,002)	260,000	03/16/2022
100031146		FRANKFORT	IL		03/29/2019	3.750	231,023						340,000	12/08/2018
100164519		KANNAPOLIS	NC		08/21/2024	7.500	231,027						308,000	06/26/2024
100181880		RICHMOND HILL	GA		12/12/2024	6.125	231,033		20				285,000	10/10/2024
100127402		WOODBRIDGE	VA		08/30/2023	2.875	231,035						755,000	06/02/2022
100176168		PHILADELPHIA	PA		12/20/2024	7.125	231,038		(1)				305,000	11/26/2024
100068519		HOLLY SPRINGS	NC		08/25/2021	3.490	231,052						310,000	07/19/2021
100057650		ORLANDO	FL		06/30/2021	3.750	231,056						435,000	05/11/2021
100076265		PATERSON	NJ		01/07/2022	4.625	231,058						390,000	11/10/2021
100057626		PINETOP	AZ		06/30/2021	4.375	231,073						365,000	04/27/2021
100060301		OGDEN	UT		06/25/2021	3.875	231,080						325,000	04/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148411		CHARLOTTE	NC		04/12/2024	5.990	231,082						325,000	01/30/2024
100136400		ROCK HILL	SC		11/20/2023	8.000	231,091						319,000	09/25/2023
100133841		PUNTA GORDA	FL		10/20/2023	8.875	231,092		(61)				286,000	09/28/2023
100158537		MERCED	CA		07/10/2024	7.875	231,095						310,000	04/25/2024
100130142		FREEHOLD	NJ		11/15/2023	8.875	231,097						320,000	09/12/2023
100049958		FAYETTEVILLE	GA		11/20/2020	4.500	231,100						394,250	07/31/2020
100174299		OCALA	FL		10/31/2024	5.250	231,108						305,000	02/22/2024
100137990		ROSEMOUNT	MN		12/13/2023	5.750	231,118						360,500	10/02/2023
100164680		WEST SACRAMENTO	CA		08/23/2024	9.500	231,121						809,706	07/16/2024
100136445		MERCED	CA		11/20/2023	5.990	231,122						452,000	09/01/2023
100024948		BRONX	NY		09/20/2018	4.000	231,132						375,250	04/30/2018
100100587		ENGLEWOOD	FL		04/27/2023	8.875	231,138						370,000	03/21/2023
100028553		RIVERSIDE	CA		10/26/2018	4.375	231,144						380,000	05/31/2018
100132123		DAYTONA BEACH	FL		10/13/2023	7.625	231,147						309,000	08/15/2023
100182272		FORT SCOTT	KS		12/12/2024	5.990	231,148		12				350,000	10/25/2024
100071586		KISSIMMEE	FL		10/14/2021	4.125	231,154						308,000	05/13/2021
100078399		SCOTTSDALE	AZ		02/10/2022	4.375	231,157						295,000	01/26/2022
100134102		ROEBUCK	SC		12/08/2023	8.375	231,164						289,900	09/29/2023
100160235		NEW BRAUNFELS	TX		07/18/2024	8.125	231,173						267,000	05/08/2024
100099986		AVENTURA	FL		03/28/2023	7.625	231,180						370,000	02/28/2023
100164125		MERIDIAN	ID		08/21/2024	7.125	231,182						469,000	07/24/2024
100155119		FLORIDA CITY	FL		07/19/2024	8.125	231,183						285,000	09/28/2023
100129593		AMARILLO	TX		09/29/2023	7.125	231,183						310,000	08/01/2023
100152358		COLLEGE STATION	TX		05/17/2024	5.750	231,188						333,500	03/27/2024
100164128		MERIDIAN	ID		08/21/2024	7.125	231,195						469,000	07/24/2024
100142559		NORTH CHARLESTON	SC		02/08/2024	7.499	231,196						295,000	12/29/2023
100090245		SAN BERNARDINO	CA		01/13/2023	9.750	231,207						445,000	11/28/2022
100164148		MERIDIAN	ID		08/21/2024	7.125	231,207						524,000	07/24/2024
100115165		MONROE	NY		07/17/2023	7.961	231,211						325,000	06/08/2023
100160490		KATY	TX		07/19/2024	6.750	231,212						370,000	06/28/2024
100082171		KATY	TX		04/14/2022	6.625	231,213						296,000	03/02/2022
100135973		HENRICO	VA		11/16/2023	8.875	231,215						311,000	10/03/2023
100120956		NATCHITOCHES	LA		08/30/2023	7.625	231,220						313,500	06/30/2023
100150676		SWANNANOA	NC		05/06/2024	7.125	231,222						315,000	02/16/2024
100142228		MADISON	TN		03/15/2024	10.250	231,225						255,000	01/19/2024
100109375		OREM	UT		06/12/2023	7.125	231,226						465,000	04/24/2023
100100698		MESQUITE	TX		04/28/2023	7.750	231,227						335,000	09/02/2021
100068364		KISSIMMEE	FL		08/25/2021	4.500	231,227						295,000	06/29/2021
100130116		NETHERLANDS	NLD		09/26/2023	5.160	231,228					(15,204)	403,430	12/01/2023
100163103		INDIANAPOLIS	IN		08/13/2024	7.625	231,233						350,000	06/12/2024
100139360		CHATTANOOGA	TN		12/28/2023	8.250	231,233						375,000	12/04/2023
100143149		ARLINGTON	TX		02/16/2024	7.624	231,239						312,000	12/29/2023
100115070		DAVENPORT	FL		07/14/2023	6.125	231,253						324,000	06/01/2023
100103285		FREDERICK	MD		04/27/2023	8.625	231,258						363,000	03/29/2023
100136482		GREENEVILLE	TN		11/20/2023	5.990	231,266						338,000	09/29/2023
100079149		OWINGS MILLS	MD		02/24/2022	3.875	231,272						312,000	12/30/2021
100116307		SYOSSET	NY		07/20/2023	3.625	231,273						825,000	03/01/2024
100173195		FORNEY	TX		10/30/2024	6.999	231,276						301,000	09/16/2024
100185065		LAS VEGAS	NV		12/20/2024	6.999	231,279						350,000	11/27/2024
100161799		NORCROSS	GA		07/31/2024	7.600	231,282						355,000	06/07/2024
100135389		FAIR PLAY	SC		11/13/2023	7.990	231,283						322,000	09/28/2023
100142093		LAS VEGAS	NV		02/29/2024	7.500	231,292						531,000	01/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100449		AVENTURA	FL		04/27/2023	6.000	231,314						340,000	04/12/2022
100186579		KNIGHTDALE	NC		12/30/2024	5.125	231,330		2				395,000	10/21/2024
100011609		CORONA	CA		03/08/2017	3.250	231,344						349,000	09/02/2016
100182361		SPRING	TX		12/12/2024	6.500	231,353		3				293,000	10/29/2024
100129312		BROOKFIELD	VT		09/25/2023	7.500	231,368						430,000	08/04/2023
100100839		MONTGOMERY VILLAGE	MD		04/28/2023	6.125	231,376						302,000	11/18/2021
100159476		SAINT LOUIS	MO		07/15/2024	8.125	231,378						303,000	05/21/2024
100158632		LEANDER	TX		07/10/2024	6.875	231,379						370,000	05/13/2024
100161500		CANAL WINCHESTER	OH		07/30/2024	7.625	231,382						300,000	05/13/2024
100117271		ROSENBERG	TX		07/20/2023	8.209	231,391						343,000	03/01/2024
100119595		VISALIA	CA		07/31/2023	7.750	231,392						345,000	06/02/2023
100168013		RICHMOND	TX		09/20/2024	8.499	231,393						277,000	08/30/2024
100076099		EAST HANOVER	NJ		01/07/2022	4.500	231,400						330,000	10/04/2021
100114708		NORTH PORT	FL		06/29/2023	8.375	231,402						320,000	05/30/2023
100182334		AVENTURA	FL		12/12/2024	7.250	231,403		(9)				715,000	10/21/2024
100166995		PHILADELPHIA	PA		09/13/2024	7.125	231,403						335,000	07/30/2024
100143555		EULESS	TX		02/21/2024	6.990	231,405						350,000	01/12/2024
100132270		MARICOPA	AZ		10/13/2023	6.875	231,407						325,000	08/22/2023
100120232		NEW ORLEANS	LA		08/18/2023	8.875	231,408						355,000	06/26/2023
100065014		IRVINE	CA		07/14/2021	3.875	231,409						370,000	06/02/2021
100163146		OVERLAND PARK	KS		08/13/2024	8.125	231,416						298,000	06/14/2024
100015781		WESTMINSTER	CA		02/02/2018	4.500	231,424						656,000	11/19/2017
100081520		MILFORD	MA		03/18/2022	3.625	231,424						608,000	01/11/2022
100080815		BYRON	GA		03/15/2022	5.062	231,424						295,000	03/03/2022
100116483		DORAL	FL		07/20/2023	4.000	231,426						445,000	03/01/2024
100099905		COCONUT CREEK	FL		03/28/2023	8.000	231,428						345,000	02/28/2023
100119505		CHARLOTTE	NC		07/28/2023	7.500	231,432						334,000	06/27/2023
100172619		FORT MYERS	FL		10/24/2024	7.750	231,433						285,000	06/11/2024
100151357		MISSOURI CITY	TX		05/10/2024	7.000	231,443						290,000	03/18/2024
100148357		ROSEMOUNT	MN		04/12/2024	5.375	231,444						355,000	02/08/2024
100154680		SACRAMENTO	CA		07/19/2024	6.750	231,450						440,000	03/01/2024
100169802		MERRITT ISLAND	FL		09/30/2024	6.990	231,451						332,000	07/08/2024
100102524		KISSIMMEE	FL		06/07/2023	7.875	231,455						330,000	02/09/2023
100065777		BELLE CHASSE	LA		07/28/2021	4.250	231,464						445,000	06/08/2021
100163117		DYER	IN		08/13/2024	7.500	231,467						300,000	06/14/2024
100164104		BOISE	ID		08/21/2024	7.125	231,470						479,000	07/24/2024
100103719		HUMBLE	TX		05/08/2023	9.875	231,476						265,000	03/17/2023
100088567		BREDA	NLD		10/27/2022	4.850	231,479					(15,221)	280,574	12/01/2023
100156659		STOCKTON	CA		06/24/2024	7.624	231,485						436,000	05/31/2024
100046346		HAGERSTOWN	MD		11/25/2020	4.750	231,495						308,750	08/04/2020
100175987		DUNCAN	SC		11/14/2024	6.990	231,495		(18)				315,000	09/27/2024
100151354		LEES SUMMIT	MO		05/10/2024	7.125	231,497						305,000	03/19/2024
100103586		PALM COAST	FL		05/08/2023	8.499	231,498						348,000	03/28/2023
100164643		KANNAPOLIS	NC		08/21/2024	7.125	231,498						319,000	06/27/2024
100178507		TORRINGTON	CT		11/21/2024	7.999	231,501		(24)				315,000	10/03/2024
3340076739		RAHWAY	NJ		05/23/2024	9.087	231,502						1,130,000	04/11/2024
100127584		MESQUITE	TX		09/08/2023	7.625	231,507						295,000	07/21/2023
100133947		ALLENTOWN	PA		10/25/2023	8.885	231,511						300,000	10/02/2023
100119327		CRESTONE	CO		07/31/2023	7.625	231,531						315,000	06/26/2023
100179466		FISHERS	IN		11/21/2024	6.124	231,532		(1)				335,000	10/02/2024
100055415		PATERSON	NJ		03/23/2021	7.690	231,548						349,000	01/05/2021
100014596		CHELSEA	MA		09/27/2017	4.125	231,557						485,000	07/30/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164296		PHOENIX	AZ		08/21/2024	6.990	231,557						312,000	07/12/2024
100076039		THORNTON	CO		01/07/2022	4.500	231,558						334,000	10/28/2021
100054975		SAINT PAUL	MN		03/23/2021	4.750	231,561						315,000	01/01/2021
100065022		NEW SMYRNA BEACH	FL		07/14/2021	3.750	231,566						345,000	05/17/2021
100100749		FRANKLIN PARK	IL		04/28/2023	6.375	231,571						286,000	11/02/2021
100138911		WETHERSFIELD	CT		12/21/2023	8.625	231,571						305,000	10/27/2023
100166927		ST AUGUSTINE	FL		09/13/2024	7.875	231,572						300,000	06/03/2024
100186652		TOOELE	UT		12/30/2024	7.375	231,572						325,000	11/14/2024
100120033		LEHIGH ACRES	FL		08/11/2023	6.624	231,587						320,000	06/02/2023
100168371		VALDOSTA	GA		09/25/2024	5.990	231,587						308,000	06/28/2024
100134648		MESQUITE	TX		10/30/2023	7.750	231,589						360,000	09/06/2023
100165558		RIO RANCHO	NM		08/29/2024	7.625	231,593						330,000	07/01/2024
100172225		KATY	TX		10/17/2024	6.875	231,595						276,000	09/23/2024
100129683		FORNEY	TX		09/29/2023	7.250	231,596						315,000	08/08/2023
100174571		HOUSTON	TX		10/31/2024	11.875	231,597		50				310,000	12/12/2023
100089265		EL PASO	TX		01/26/2023	9.250	231,600						300,000	10/26/2022
100163371		PITTSBURGH	PA		09/27/2024	8.375	231,617						293,000	08/15/2024
100120109		SAINT AUGUSTINE	FL		08/11/2023	7.125	231,618						322,000	06/08/2023
100132264		DAVENPORT	FL		10/13/2023	7.625	231,622						297,000	08/31/2023
100120706		PRINCETON	TX		08/25/2023	7.375	231,626						312,000	07/19/2023
100144723		UNITED KINGDOM	GBR		03/12/2024	3.550	231,630		10,482			(5,010)	234,986	04/08/2020
100149883		RALEIGH	NC		04/29/2024	8.750	231,640						288,000	04/11/2024
100112173		VICTORIA	TX		06/29/2023	5.500	231,650						430,000	05/16/2022
100116304		BROOKLYN	NY		07/20/2023	3.750	231,654						1,485,000	03/01/2024
3340089779		THE BRONX	NY		11/21/2024	8.784	231,660						1,160,000	10/24/2024
100110303		FUQUAY VARINA	NC		06/30/2023	6.125	231,666						400,000	04/20/2023
100159520		CADDO MILLS	TX		07/15/2024	7.000	231,666						305,000	05/28/2024
100135876		FREEPORT	NY		11/13/2023	8.374	231,671						346,500	10/24/2023
100133833		GLENBURN	ME		10/20/2023	7.750	231,672						333,000	09/21/2023
100011396		WHITTIER	CA		12/23/2016	3.376	231,681						540,000	08/11/2016
100117582		DES PLAINES	IL		07/20/2023	6.875	231,684						410,000	03/01/2024
100175192		PHOENIX	AZ		11/05/2024	6.875	231,695						390,000	08/20/2024
100156502		PENDERGRASS	GA		06/24/2024	6.500	231,701						325,000	04/24/2024
100162859		DORR	MI		08/12/2024	7.990	231,708						290,000	05/31/2024
100115235		WEST PALM BEACH	FL		07/17/2023	8.152	231,712						333,000	06/14/2023
100110168		HYPOLUXO	FL		06/30/2023	7.499	231,719						330,000	05/01/2023
100129476		GRANITE SHLS	TX		09/29/2023	7.499	231,725						300,000	08/16/2023
100172474		CITRUS SPRINGS	FL		10/23/2024	6.375	231,761						288,000	08/29/2024
100159362		RIDGEFIELD	WA		07/15/2024	5.990	231,762						404,425	05/06/2024
100118156		PANAMA CITY BEACH	FL		07/20/2023	9.375	231,776						300,000	03/01/2024
100140899		RIVERVIEW	FL		02/26/2024	8.250	231,792						330,000	11/27/2023
100060316		OLE ELUM	WA		06/25/2021	4.500	231,801						302,000	04/20/2021
100079186		ARLINGTON HEIGHTS	IL		02/24/2022	3.750	231,811						365,000	01/10/2022
100088997		CABO SAN LUCAS	MEX		11/04/2022	8.600	231,811						448,671	10/28/2022
100057671		MANVEL	TX		06/30/2021	3.625	231,814						325,000	04/16/2021
100050239		FORT LAUDERDALE	FL		11/20/2020	4.000	231,814						242,250	07/31/2020
100180197		ROYSE CITY	TX		11/25/2024	6.500	231,820						333,000	08/08/2024
40015428		NORTH PLAINFIELD	NJ		08/06/2021	7.350	231,833						413,000	07/21/2021
100133637		CORPUS CHRISTI	TX		10/23/2023	7.499	231,840						315,000	08/31/2023
100084810		FRESNO	CA		08/02/2022	7.000	231,841						320,000	07/01/2022
100167589		CHARLOTTE	NC		09/19/2024	7.125	231,848						395,000	08/23/2024
100148317		WESTWORTH VILLAGE	TX		04/12/2024	8.125	231,854						351,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139494		STORRS MANSFIELD	CT		12/28/2023	8.999	231,858						280,000	10/27/2023
100068146		CORDOVA	TN		08/25/2021	3.999	231,867						303,000	06/30/2021
100154863		LAKEWOOD	OH		07/19/2024	8.625	231,868						296,000	01/12/2024
100156636		SPRINGDALE	AR		06/24/2024	7.625	231,869						290,000	05/01/2024
100173192		FORNEY	TX		10/30/2024	6.999	231,870						301,000	09/16/2024
100137787		VICTORVILLE	CA		12/08/2023	8.125	231,879						315,000	10/19/2023
100043325		RIVERDALE	MD		08/13/2020	4.000	231,881						287,281	05/31/2020
100186701		ATHENS	GA		12/31/2024	7.000	231,883		45				312,000	09/11/2024
100111827		LEVITTOWN	NY		06/29/2023	6.875	231,884						660,000	06/02/2022
100135462		COATESVILLE	PA		11/13/2023	5.990	231,885						336,000	09/07/2023
100170148		SANFORD	NC		10/08/2024	6.499	231,893						320,000	08/26/2024
100117735		MELISSA	TX		07/20/2023	6.750	231,897						575,000	03/01/2024
100010693		NEWPORT NEWS	VA		01/27/2017	10.750	231,904						280,000	09/14/2016
100057794		RIVERBANK	CA		06/30/2021	3.999	231,904						366,000	05/20/2021
100012499		BALDWIN	NY		04/28/2017	3.000	231,906						350,000	01/31/2017
100065661		ALBUQUERQUE	NM		07/28/2021	3.875	231,908						340,000	06/10/2021
100171270		FAIRHOPE	AL		10/16/2024	7.500	231,911						347,000	08/30/2024
100049694		FAIRFIELD	CA		11/20/2020	5.000	231,918						342,000	07/31/2020
100120400		HOUSTON	TX		08/18/2023	7.750	231,918						287,000	07/06/2023
100171913		LAS CRUCES	NM		10/17/2024	6.990	231,919						295,000	08/27/2024
100110636		PHOENIX	AZ		06/30/2023	7.500	231,921						322,000	05/06/2023
100016552		JACKSON	MI		04/10/2018	5.250	231,929						320,000	01/24/2018
100180573		ROYAL PALM BEACH	FL		11/26/2024	7.625	231,934		(19)				285,000	11/05/2024
100117737		MAGNOLIA	TX		07/20/2023	8.750	231,943						449,000	03/01/2024
100117685		NAPERVILLE	IL		07/20/2023	5.750	231,944						380,000	03/01/2024
100029118		RESEDA	CA		10/26/2018	4.625	231,945						373,350	05/31/2018
100043532		FARMVILLE	NC		08/13/2020	5.875	231,946						557,650	12/23/2019
100149389		PUNTA GORDA	FL		04/24/2024	5.750	231,947						337,000	02/29/2024
100150929		TULARE	CA		05/08/2024	5.875	231,948						371,000	02/27/2024
100028841		LAS VEGAS	NV		10/26/2018	4.000	231,956						365,750	06/01/2018
100031789		SAN DIEGO	CA		03/29/2019	4.500	231,965						385,000	12/07/2018
100057882		KANAB	UT		06/30/2021	4.125	231,973						305,000	04/26/2021
100168141		HOUSTON	TX		09/20/2024	7.500	231,974						315,000	04/08/2024
100025269		BAY SHORE	NY		09/20/2018	4.250	231,974						304,000	04/30/2018
100116106		CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023	5.250	231,975						480,000	03/01/2024
100168142		HOUSTON	TX		09/20/2024	7.500	231,982						305,000	04/08/2024
100145029		UNITED KINGDOM	GBR		03/12/2024	9.500	231,985		5,873			(5,061)	235,000	11/15/2019
100078699		TWENTYNINE PALMS	CA		02/02/2022	5.725	231,995						260,000	01/19/2022
100119566		AMSTERDAM/AMSTELVEEN	NLD		07/28/2023	6.100	231,997					(15,255)	320,000	12/01/2023
100082747		LELYSTAD	NLD		04/27/2022	3.750	231,997					(15,255)	263,529	06/30/2024
100147322		WORMERVEER	NLD		03/27/2024	5.650	231,997					(10,506)	320,000	02/28/2024
100083367		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500	231,997					(15,255)	280,000	06/30/2024
100147307		ALMERE	NLD		03/27/2024	5.700	231,997					(10,506)	320,000	03/11/2024
100089650		SPIJKENISSE	NLD		11/29/2022	4.650	231,997					(15,255)	320,000	12/01/2023
100088228		HOUSTON	TX		10/17/2022	7.329	232,003						330,000	09/19/2022
100013656		ROGERS	MN		05/25/2017	4.000	232,009						290,000	01/31/2017
100159544		HOUSTON	TX		07/15/2024	8.250	232,020						385,000	06/07/2024
100128509		MANVILLE	NJ		09/15/2023	10.625	232,020						410,000	07/14/2023
100144266		PHOENIX	AZ		03/07/2024	8.625	232,024						360,000	02/12/2024
100081005		STOCKTON	CA		03/18/2022	3.499	232,027						430,000	12/22/2021
100128147		COOLIDGE	AZ		09/18/2023	7.000	232,031						316,500	07/27/2023
100026643		WAXHAW	NC		09/26/2018	3.250	232,033						420,000	06/14/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116837		BUFORD	GA		07/20/2023	3.750	232,038						370,000	03/01/2024
100179476		OSBURN	ID		11/21/2024	6.125	232,042						320,000	09/20/2024
100135578		JACKSONVILLE	FL		11/13/2023	7.990	232,049						334,000	10/02/2023
100119290		AUSTIN	TX		07/31/2023	6.125	232,054						390,000	06/12/2023
100060114		MENIFEE	CA		06/25/2021	3.990	232,055						422,000	04/07/2021
100110248		NAPERVILLE	IL		06/30/2023	7.625	232,056						396,000	05/05/2023
100028375		BOYNTON BEACH	FL		10/26/2018	5.000	232,060						280,250	06/01/2018
100076089		PHILADELPHIA	PA		01/07/2022	4.125	232,081						305,000	11/03/2021
3340069681		CAPE CORAL	FL		03/14/2024	9.537	232,089						1,240,000	01/29/2024
100155140		DUNCANVILLE	TX		07/19/2024	8.500	232,094						287,000	09/25/2023
100148923		SPOKANE	WA		04/17/2024	6.000	232,097						394,000	10/20/2023
100152385		MILWAUKEE	WI		05/17/2024	7.500	232,106						295,000	04/03/2024
100109064		FORT WASHINGTON	MD		06/05/2023	7.249	232,110						365,000	05/04/2023
100158019		WERNERSVILLE	PA		07/09/2024	7.625	232,113						307,000	04/17/2024
100151110		LAWRENCEVILLE	GA		05/08/2024	7.480	232,119						380,000	03/13/2024
100139131		SPANISH FORK	UT		12/28/2023	9.124	232,122						485,000	11/29/2023
100134348		CHARLOTTE	NC		10/27/2023	9.750	232,134						614,000	09/01/2023
100164317		PENDERGRASS	GA		08/21/2024	6.375	232,136						315,000	05/28/2024
100158034		PLAINFIELD	IL		07/09/2024	7.990	232,140						315,000	05/02/2024
100148990		OAK PARK	CA		04/17/2024	9.375	232,143						1,220,000	03/13/2024
100081415		CENTERTON	AR		03/18/2022	3.500	232,148						343,000	12/15/2021
100077984		SAN DIEGO	CA		01/06/2022	5.875	232,153						750,000	12/22/2021
100136928		HUTTO	TX		11/28/2023	7.375	232,154						319,990	10/23/2023
100163177		FULSHEAR	TX		08/13/2024	7.500	232,155						305,000	06/27/2024
100111741		PRAIRIEVILLE	LA		06/29/2023	3.750	232,155						453,000	06/02/2022
100115858		CHARLOTTE	NC		07/20/2023	7.625	232,164						351,000	05/23/2023
100164259		CHARLOTTE	NC		08/21/2024	6.875	232,176						333,000	07/15/2024
100164262		CHARLOTTE	NC		08/21/2024	6.875	232,176						338,460	07/15/2024
100164270		CHARLOTTE	NC		08/21/2024	6.875	232,176						338,460	07/15/2024
100165926		STONE MOUNTAIN	GA		09/06/2024	7.125	232,176						315,000	08/20/2024
100079290		PANAMA CITY BEACH	FL		02/28/2022	3.999	232,180						300,000	01/19/2022
100025694		PORT SAINT LUCIE	FL		09/20/2018	4.000	232,190						344,375	04/30/2018
100071558		WOODSTOCK	GA		10/14/2021	3.500	232,190						312,000	04/20/2021
100150750		CHARLOTTE	NC		05/06/2024	7.625	232,194						325,000	03/20/2024
100148299		CENTERTON	AR		04/12/2024	6.624	232,216						344,000	01/31/2024
100110516		TUCSON	AZ		06/30/2023	5.990	232,220						347,000	05/01/2023
100120724		KATY	TX		08/25/2023	7.500	232,220						295,000	06/29/2023
100156468		FORT WORTH	TX		06/24/2024	5.990	232,222						320,000	04/17/2024
100144289		SPRING	TX		03/07/2024	8.125	232,230		(51)				370,000	02/09/2024
100137708		RED BANK	NJ		12/08/2023	8.625	232,233						305,000	10/19/2023
3310077953		KEMP	TX		07/29/2024	8.666	232,235						1,537,000	06/04/2024
100116010		FORT WORTH	TX		07/20/2023	6.625	232,235						318,000	05/25/2023
3310084158		ARLINGTON	MA		10/03/2024	8.771	232,237						1,420,000	09/05/2024
100148172		TUCSON	AZ		05/15/2024	8.500	232,241						293,000	03/27/2024
100131862		JOLIET	IL		10/06/2023	9.499	232,244						295,000	09/22/2023
100115558		NORTH LAS VEGAS	NV		07/19/2023	8.000	232,246						333,000	06/07/2023
100014009		COALINGA	CA		05/25/2017	4.000	232,251						329,000	01/31/2017
100048355		NORTH LAS VEGAS	NV		11/20/2020	4.000	232,255						313,500	07/31/2020
100161673		ROOSENDAAL	NLD		07/29/2024	5.450	232,256					(10,428)	345,000	06/25/2024
100049163		MOAPA	NV		11/20/2020	4.625	232,258						280,250	07/31/2020
100167835		SPRINGFIELD	MO		09/20/2024	6.375	232,258						312,000	08/29/2024
100173067		BATH	NH		10/25/2024	8.124	232,261						370,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182261		CHARLOTTE	NC		12/12/2024	5.500	232,269		27				329,000	10/17/2024
100171838		PORTERVILLE	CA		10/17/2024	6.875	232,273						340,000	08/14/2024
100054582		EMPIRE	CA		03/23/2021	4.500	232,273						339,470	01/03/2021
100133433		RIVERSIDE	CA		10/19/2023	7.750	232,274						561,000	09/05/2023
100060238		ANDOVER	NJ		06/25/2021	3.875	232,276						328,000	04/02/2021
100101150		HOLLYWOOD	FL		04/28/2023	4.430	232,283		9,674				380,000	01/05/2022
100165094		UNITED KINGDOM	GBR		08/27/2024	5.740	232,287					(13,787)	245,000	08/16/2024
100024780		UPPER MARLBORO	MD		09/20/2018	4.625	232,294						294,500	04/30/2018
100168883		UNITED KINGDOM	GBR		09/26/2024	5.740	232,301					(16,646)	245,000	09/17/2024
100137752		ROSHARON	TX		12/08/2023	6.500	232,312						343,000	09/29/2023
100077939		LAKE HAVASU CITY	AZ		01/10/2022	4.362	232,313						475,000	12/17/2021
100068169		CORDOVA	TN		08/25/2021	3.625	232,314						305,000	07/19/2021
100084835		HOLLYWOOD	FL		08/02/2022	8.125	232,316						305,000	07/06/2022
100182078		CHATTANOOGA	TN		12/12/2024	6.125	232,319		10				330,000	10/22/2024
100141332		EAGLE LAKE	FL		01/30/2024	7.750	232,321		1,819				373,000	12/07/2023
100134805		HOUSTON	TX		10/30/2023	7.625	232,325						300,000	09/26/2023
100168351		HOUSTON	TX		09/25/2024	5.990	232,334						332,000	07/19/2024
100115866		CHANDLER	AZ		07/20/2023	6.875	232,336						302,000	05/24/2023
100107795		FRANKLIN	VA		05/19/2023	5.250	232,336						326,000	03/21/2023
100134923		LAKELAND	FL		10/30/2023	8.625	232,341						298,000	10/05/2023
100108104		HOUSTON	TX		05/24/2023	8.375	232,342						415,000	04/18/2023
100025442		BARTOW	FL		09/20/2018	4.250	232,356						232,750	04/30/2018
100140570		HORACE	ND		01/19/2024	7.990	232,364						315,000	12/01/2023
100091164		DESERT HOT SPRINGS	CA		01/31/2023	6.875	232,369						350,000	10/05/2022
100182029		OKLAHOMA CITY	OK		12/12/2024	6.125	232,378		12				330,000	10/10/2024
100048041		OXNARD	CA		11/20/2020	4.125	232,389						502,550	07/31/2020
100142668		RALEIGH	NC		02/08/2024	7.990	232,406						320,000	11/29/2023
100151172		RALEIGH	NC		05/09/2024	8.624	232,407						320,000	04/01/2024
100140094		PLANT CITY	FL		01/09/2024	8.000	232,410						312,000	11/07/2023
100139028		SAN ANTONIO	TX		12/22/2023	9.000	232,411						260,000	10/27/2023
100162524		LANCASTER	TX		08/12/2024	7.750	232,423						316,000	06/21/2024
100013269		APPLE VALLEY	CA		05/25/2017	4.875	232,429						395,000	01/31/2017
100182350		WHITEHALL	PA		12/12/2024	7.375	232,430		(6)				290,000	10/11/2024
100012613		EVERETT	WA		05/25/2017	4.875	232,431						339,950	01/31/2017
100144621		FORNEY	TX		03/13/2024	7.990	232,432						325,000	02/02/2024
100119314		FORT WORTH	TX		07/31/2023	7.125	232,433						325,000	06/26/2023
100169296		LITHONIA	GA		09/27/2024	10.625	232,434						249,500	08/02/2024
100135498		SAINT AUGUSTINE	FL		11/13/2023	5.990	232,435						324,000	09/11/2023
100145794		YOUNGTOWN	AZ		05/08/2024	8.000	232,437		(61)				296,000	03/13/2024
100055214		LYNWOOD	CA		03/23/2021	5.648	232,438						495,000	01/02/2021
100176576		LAS VEGAS	NV		11/15/2024	7.625	232,445						253,000	09/20/2024
100144686		UNITED KINGDOM	GBR		03/12/2024	3.390	232,448		10,902			(5,021)	235,000	03/06/2020
100140379		EVANSTON	WY		01/18/2024	7.625	232,449						364,000	10/20/2023
100151701		POINCIANA	FL		05/10/2024	6.125	232,450						325,000	03/28/2024
100026110		PARAMOUNT	CA		09/20/2018	3.000	232,458						403,750	04/30/2018
100142075		TRUSSVILLE	AL		02/29/2024	7.750	232,469						400,000	01/26/2024
100065469		LUTHERVILLE TIMONIUM	MD		07/28/2021	4.375	232,471						318,000	05/28/2021
100155031		FORT WASHINGTON	MD		07/19/2024	9.375	232,473						355,000	11/17/2023
100083735		NUEVO VALLARTA NAY	MEX		06/28/2022	7.952	232,479						481,020	06/20/2022
100168303		HASLET	TX		09/20/2024	7.625	232,480						290,000	04/22/2024
100168094		CONCORD	NC		09/20/2024	6.990	232,499						290,000	04/02/2024
100141388		SAN ANTONIO	TX		01/30/2024	8.375	232,501						375,000	12/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100141154		TEXARKANA	TX		01/30/2024	7.250	232,523						450,000	12/29/2023
100156477		CENTERTON	AR		06/24/2024	6.875	232,531						314,000	04/22/2024
100167871		MONTGOMERY VILLAGE	MD		09/20/2024	7.625	232,535						320,000	08/23/2024
100055499		LAWRENCEBURG	IN		03/23/2021	5.250	232,545						200,000	12/31/2020
100182494		CEDAR CITY	UT		12/12/2024	7.000	232,551		(6)				315,000	10/22/2024
100179685		SPANISH FORK	UT		11/21/2024	6.125	232,553		14				345,000	08/27/2024
100026544		YUCAIPA	CA		09/26/2018	4.250	232,557						315,240	06/14/2018
100065296		AVON LAKE	OH		07/28/2021	3.999	232,558						288,000	06/16/2021
100147260		MONTICELLO	NY		03/28/2024	7.730	232,564						324,000	02/13/2024
100179445		DENTON	TX		11/21/2024	5.990	232,564		16				322,000	08/29/2024
100158115		PROVO	UT		07/09/2024	7.625	232,572						305,000	04/25/2024
100162512		PHILLIPSBURG	NJ		08/12/2024	7.375	232,572						305,000	07/03/2024
100169760		DRACUT	MA		09/30/2024	7.625	232,582						325,000	06/26/2024
100152548		HUTTO	TX		05/17/2024	6.375	232,583						330,000	02/27/2024
100132702		LOS ANGELES	CA		11/03/2023	7.750	232,583						565,000	08/01/2023
100182469		CHARLOTTE	NC		12/12/2024	6.625	232,584						315,000	10/22/2024
100151375		JARRELL	TX		05/10/2024	7.625	232,585						295,000	03/22/2024
100048300		PALMDALE	CA		11/20/2020	4.375	232,586						351,500	07/31/2020
100050309		HILTON HEAD ISLAND	SC		11/20/2020	3.625	232,593						338,200	07/31/2020
100013533		RIVERSIDE	CA		05/25/2017	4.000	232,597						315,000	01/31/2017
100153298		SEYMOUR	TN		05/30/2024	5.990	232,600						347,000	03/29/2024
100024877		LEVITTOWN	NY		09/20/2018	4.500	232,612						380,000	04/30/2018
100163084		MADISON	AL		08/13/2024	6.125	232,613						370,000	05/31/2024
100161050		RESTON	VA		07/24/2024	7.990	232,618						320,000	05/24/2024
100151617		BATON ROUGE	LA		05/10/2024	6.990	232,622						325,000	03/25/2024
100136976		HAMPSTEAD	NC		11/28/2023	8.125	232,624						302,000	10/06/2023
100026634		SUISUN CITY	CA		09/26/2018	3.250	232,624						395,000	06/17/2018
3310079642		MONTCLAIR	NJ		08/26/2024	9.016	232,625						1,210,000	06/19/2024
100144648		UNITED KINGDOM	GBR		01/25/2024	6.590	232,627					(3,358)	450,000	01/23/2024
100110577		LAS VEGAS	NV		06/30/2023	7.250	232,635						310,000	05/01/2023
100170137		HUNTSVILLE	AL		10/08/2024	7.500	232,649						380,000	08/26/2024
100114600		HOUSTON	TX		06/29/2023	7.999	232,653						275,000	05/26/2023
100054200		CHICAGO	IL		03/23/2021	4.000	232,657						240,000	12/31/2020
100087473		TOLLESON	AZ		10/25/2022	5.437	232,661						346,000	10/06/2021
100081115		ASHEVILLE	NC		03/18/2022	4.125	232,672						310,000	01/06/2022
100144283		DALLAS	GA		03/07/2024	11.249	232,674						295,000	02/08/2024
100175971		CONCORD	NC		11/14/2024	6.625	232,675		(7)				326,000	09/26/2024
100164261		CHARLOTTE	NC		08/21/2024	6.875	232,676						338,460	07/15/2024
100014674		FALLBROOK	CA		09/27/2017	3.625	232,677						725,000	07/30/2017
100000193		FLAGSTAFF	AZ		09/27/2016	6.500	232,680						525,000	08/25/2016
100173232		CHARLOTTE	NC		10/30/2024	5.750	232,682						323,000	08/23/2024
100076124		FOUNTAIN	CO		01/07/2022	4.375	232,692						325,000	11/02/2021
100182235		SANFORD	NC		12/12/2024	5.750	232,708		18				324,000	10/18/2024
100140439		OTSEGO	MN		01/18/2024	6.375	232,710						310,000	11/28/2023
100174546		CYPRESS	TX		10/31/2024	10.250	232,715						345,000	07/06/2023
100071709		SAINT PAUL	MN		10/14/2021	3.875	232,721						285,000	07/30/2021
100143688		SUMMERFIELD	FL		02/22/2024	11.249	232,733						240,000	01/25/2024
100116885		BAKERSFIELD	CA		07/20/2023	6.500	232,737						340,000	03/01/2024
100142649		CLAYTON	NC		02/08/2024	8.125	232,738						305,900	12/01/2023
100013536		RIALTO	CA		05/25/2017	4.500	232,743						335,000	01/31/2017
100162854		SAINT AUGUSTINE	FL		08/12/2024	7.125	232,744						315,000	05/29/2024
100110554		SAINT AUGUSTINE	FL		06/30/2023	5.990	232,746						335,000	04/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115363		DESTREHAN	LA		07/17/2023	7.875	232,748						283,000	06/09/2023
100138918		GRAYSLAKE	IL		12/21/2023	8.625	232,748						314,000	11/07/2023
100182404		TOMS RIVER	NJ		12/12/2024	6.875	232,750						310,000	09/13/2024
100180746		OKLAHOMA CITY	OK		11/26/2024	7.500	232,762		(15)				350,000	10/09/2024
100129286		PRINCETON	TX		09/25/2023	7.375	232,763						319,000	07/26/2023
100115713		YARDLEY	PA		07/20/2023	6.500	232,767						335,000	05/16/2023
100088886		LAS VEGAS	NV		11/15/2022	7.250	232,778						365,000	10/20/2022
100132022		YUMA	AZ		10/13/2023	7.125	232,779						313,000	08/26/2023
100102991		ORLANDO	FL		06/22/2023	8.500	232,781						320,000	01/23/2023
100132315		STOUGHTON	WI		10/13/2023	7.625	232,783						312,000	08/28/2023
100139504		HAZLET TOWNSHIP	NJ		12/28/2023	8.750	232,785						300,000	11/14/2023
100135405		CHARLOTTE	NC		11/13/2023	7.500	232,787						327,000	09/14/2023
100109233		PHOENIX	AZ		07/21/2023	8.625	232,787						295,000	06/01/2023
100168368		DAVENPORT	FL		09/25/2024	5.625	232,795						335,000	07/29/2024
3340078218		MINERAL	VA		08/19/2024	9.705	232,807						1,010,000	06/03/2024
100169495		DELRAY BEACH	FL		09/30/2024	7.625	232,816		(44)				305,000	06/17/2024
100133794		TAMPA	FL		10/20/2023	8.999	232,819						350,000	09/27/2023
100115963		GARLAND	TX		07/20/2023	7.625	232,822						350,000	05/22/2023
100169329		KISSIMMEE	FL		09/27/2024	7.750	232,828						296,000	08/05/2024
100117701		CIBOLO	TX		07/20/2023	6.250	232,834						446,000	03/01/2024
100112282		SHREWSBURY	MA		06/29/2023	2.750	232,834						510,000	06/09/2022
3340078739		WARNER ROBINS	GA		07/19/2024	9.314	232,848						840,000	04/19/2024
3340082897		GREENSBORO	NC		09/03/2024	9.265	232,848						828,000	08/12/2024
3340083149		IRVINGTON	NJ		09/26/2024	8.585	232,848						840,000	08/14/2024
100107947		SPOKANE	WA		06/29/2023	9.000	232,857		(128)				290,000	05/23/2023
100174710		TAMPA	FL		10/31/2024	7.990	232,858						360,000	03/26/2024
100155037		ROCK HILL	SC		07/19/2024	8.500	232,862						278,000	08/17/2023
100143611		LAKE HAVASU CITY	AZ		02/21/2024	7.640	232,863		2,453				460,000	01/31/2024
100165933		CERES	CA		09/06/2024	6.999	232,868						360,000	08/16/2024
100167866		PALM BAY	FL		09/20/2024	7.250	232,868						300,000	08/30/2024
3340073006		PHILADELPHIA	PA		04/19/2024	9.385	232,872						3,080,000	02/26/2024
100158414		UNITED KINGDOM	GBR		07/09/2024	3.740	232,878		4,834			(5,042)	255,000	08/10/2022
100171464		BONAIRE	GA		10/16/2024	7.624	232,879						284,000	08/29/2024
100136395		ROYSE CITY	TX		11/20/2023	7.625	232,879						335,000	08/29/2023
100163153		SCHWENKSVILLE	PA		08/13/2024	8.000	232,883						330,000	06/24/2024
100119513		PRINCETON	TX		07/28/2023	7.500	232,890						313,000	06/29/2023
100172128		CHOWCHILLA	CA		10/17/2024	7.750	232,890						346,000	09/16/2024
100165400		RICHMOND	VA		08/29/2024	7.125	232,898						380,000	07/16/2024
100029728		VICTORVILLE	CA		10/26/2018	4.250	232,902						331,550	06/04/2018
100065713		CLERMONT	FL		07/28/2021	4.250	232,912						338,000	05/27/2021
100110579		VINELAND	NJ		06/30/2023	6.625	232,921						320,000	04/18/2023
100151221		DURHAM	NC		05/10/2024	5.250	232,936						338,100	03/04/2024
100054392		BARTLETT	IL		03/23/2021	4.125	232,936						240,000	01/05/2021
100169699		NEWNAN	GA		09/30/2024	7.250	232,937						275,000	06/24/2024
100143500		CENTENNIAL	CO		02/21/2024	7.875	232,946						635,000	01/18/2024
100169482		SUN CITY CENTER	FL		09/30/2024	6.990	232,949		(21)				343,000	06/03/2024
100145540		UNITED KINGDOM	GBR		03/12/2024	3.150	232,953		11,006			(5,032)	250,000	05/06/2020
100131612		SPRINGFIELD	MA		10/06/2023	7.625	232,953						322,000	07/18/2023
100179658		ANNA	TX		11/21/2024	6.875	232,973		(14)				355,000	11/04/2024
100156413		MIDLAND	TX		06/24/2024	7.624	232,974						320,000	05/16/2024
100133634		FAIRHOPE	AL		10/23/2023	5.500	232,986						340,000	08/18/2023
100143763		MEDFORD	OR		04/05/2024	7.500	232,992		(21)				330,000	02/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164567		WINTER HAVEN	FL		08/21/2024	7.125	232,992						317,000	07/22/2024
100145542		UNITED KINGDOM	GBR		03/12/2024	3.150	233,005		11,005			(5,033)	250,000	05/06/2020
100133745		THE VILLAGES	FL		10/23/2023	7.490	233,011						315,000	09/07/2023
100163113		NASHVILLE	TN		08/13/2024	7.990	233,018						300,000	06/18/2024
100132007		LOCKHART	TX		10/13/2023	7.625	233,018						325,000	08/24/2023
100181967		FORNEY	TX		12/12/2024	5.990	233,020		11				334,000	09/27/2024
100140333		MORRISTOWN	TN		01/18/2024	7.500	233,022						312,000	11/15/2023
100142077		SAN JOSE	CA		02/29/2024	7.750	233,025						970,000	01/31/2024
100144100		ORLANDO	FL		03/07/2024	7.625	233,030						310,000	12/29/2023
100083324		AMERSFOORT	NLD		05/27/2022	3.300	233,033					(15,323)	450,000	12/01/2023
100134408		NETHERLANDS	NLD		10/27/2023	6.700	233,033					(15,323)	281,250	06/30/2024
100088564		LEIDEN	NLD		10/27/2022	4.800	233,033					(15,323)	282,557	12/01/2023
100088558		UTRECHT	NLD		10/27/2022	4.950	233,033					(15,323)	282,846	12/01/2023
100134412		NETHERLANDS	NLD		10/27/2023	6.350	233,033					(15,323)	443,000	12/01/2023
100088513		ZALTBOMMEL	NLD		10/27/2022	4.600	233,033					(15,323)	300,000	12/01/2023
100165210		HILVERSUM	NLD		08/28/2024	5.450	233,033					(16,987)	425,000	07/30/2024
100086350		DEN HAAG	NLD		08/29/2022	1.000	233,033					(15,323)	300,000	12/01/2023
100084275		ROTTERDAM	NLD		06/30/2022	4.050	233,033					(15,323)	300,000	12/01/2023
100087620		UTRECHT	NLD		09/27/2022	4.200	233,033					(15,323)	300,000	12/01/2023
100150245		LEEUWARDEN	NLD		04/29/2024	5.950	233,033					(8,166)	300,000	04/02/2024
100074375		ECHT/LIMBURG	NLD		11/16/2021	3.400	233,033					(15,323)	300,000	11/01/2021
100133839		ZAVALLA	TX		10/20/2023	10.875	233,042						348,000	09/28/2023
100134889		COLUMBUS	OH		10/30/2023	8.000	233,044						380,000	09/22/2023
100136306		KATY	TX		11/20/2023	7.625	233,049						315,000	09/27/2023
100166406		OGDEN	UT		10/31/2024	6.500	233,055		41				315,000	09/24/2024
100140688		ALLEN	TX		02/08/2024	7.625	233,068						895,000	01/22/2024
100141002		NORTH HOLLYWOOD AREA	CA		02/20/2024	7.875	233,068						900,000	01/18/2024
100127298		FALLS CHURCH	VA		08/30/2023	2.875	233,068						870,000	06/04/2022
100025109		MARTINEZ	CA		09/20/2018	5.000	233,083						261,250	04/30/2018
100161039		HOUSTON	TX		07/24/2024	6.990	233,094						310,000	05/24/2024
100163102		COLLEGE STATION	TX		08/13/2024	7.990	233,096						285,000	06/26/2024
100170083		PRINCETON	TX		10/08/2024	7.125	233,097						305,000	08/15/2024
100167670		KANNAPOLIS	NC		09/19/2024	6.625	233,113						320,000	08/13/2024
100144069		PENDERGRASS	GA		03/07/2024	7.125	233,119						305,000	11/28/2023
100182104		PHILADELPHIA	PA		12/12/2024	6.500	233,129		4				360,000	10/25/2024
100029033		LOS ANGELES	CA		10/26/2018	5.125	233,137						342,000	05/31/2018
100135635		MEMPHIS	TN		11/09/2023	8.250	233,146						325,000	09/22/2023
100128517		MIAMI	FL		09/15/2023	8.500	233,148						400,000	08/03/2023
100011927		RIVERSIDE	CA		03/08/2017	4.250	233,148						335,900	09/03/2016
100133542		PEEKSKILL	NY		10/19/2023	8.500	233,149						450,000	04/05/2023
100117444		MYRTLE BEACH	SC		07/20/2023	8.125	233,149		105				350,000	03/01/2024
100142578		SUMMERVILLE	SC		02/08/2024	7.624	233,149						293,000	12/28/2023
100142709		OKLAHOMA CITY	OK		02/08/2024	6.500	233,152						305,000	11/28/2023
100162297		TEMPLE	TX		09/06/2024	8.500	233,153						280,000	08/05/2024
100163125		CENTERTON	AR		08/13/2024	7.625	233,154						322,000	06/17/2024
100178407		PASADENA	TX		11/21/2024	6.999	233,155		(1)				310,000	10/28/2024
100164466		GREENSBORO	NC		08/21/2024	7.500	233,161						310,000	06/27/2024
100115067		PRINCETON	TX		07/14/2023	6.625	233,161						321,000	06/02/2023
100084682		JACKSONVILLE	FL		08/02/2022	7.750	233,167						328,000	07/01/2022
100136518		SURFSIDE BEACH	SC		11/20/2023	7.500	233,170						340,000	10/05/2023
100135310		REEDLEY	CA		11/13/2023	7.999	233,186						330,000	10/11/2023
100079651		FORT WALTON BEACH	FL		04/08/2022	4.875	233,188						320,000	01/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136898		AVONDALE	AZ		11/27/2023	6.625	233,202						410,000	10/20/2023
100115986		BENBROOK	TX		07/20/2023	7.625	233,211						305,000	06/05/2023
100025405		BOONTON	NJ		09/20/2018	4.625	233,216						270,750	04/30/2018
100116761		FLUSHING	NY		07/20/2023	4.625	233,224						605,000	03/01/2024
100078239		PUEBLO	CO		02/10/2022	5.750	233,228						290,000	01/18/2022
100137046		BEAUFORT	SC		11/28/2023	7.625	233,231						340,000	10/06/2023
100028622		MANTECA	CA		10/26/2018	4.000	233,231						384,750	05/31/2018
100110536		KISSIMMEE	FL		06/30/2023	6.875	233,232						320,000	05/01/2023
100165424		HOUSTON	TX		08/29/2024	7.875	233,240						304,000	06/28/2024
100128886		CARY	NC		09/21/2023	7.500	233,242						330,000	06/30/2023
100161126		NORTH CHARLESTON	SC		07/24/2024	7.375	233,244						309,990	05/09/2024
100132443		LAKE PLACID	NY		11/03/2023	7.500	233,247						365,000	05/16/2023
100175916		FREDERICKSBRG	VA		11/14/2024	5.990	233,254		11				400,000	10/03/2024
100136433		GULF SHORES	AL		11/20/2023	5.990	233,257						344,000	09/28/2023
100169719		PHILADELPHIA	PA		09/30/2024	7.625	233,266						345,000	06/13/2024
100159563		BEL AIR	MD		07/15/2024	7.375	233,269						580,000	06/03/2024
100170099		SUNLAND PARK	NM		10/08/2024	6.990	233,270						305,000	08/20/2024
100118974		NORFOLK	VA		07/27/2023	8.499	233,277						302,000	06/28/2023
100127495		DURHAM	NC		09/08/2023	5.999	233,278						352,000	07/29/2023
100150939		HENDERSON	NV		05/08/2024	5.500	233,282						355,000	02/22/2024
100160948		MULBERRY	FL		07/24/2024	7.875	233,282						290,000	05/20/2024
100166214		VERO BEACH	FL		09/09/2024	7.500	233,286						320,000	07/23/2024
100182546		MECHANICSBURG	PA		12/12/2024	6.375	233,287		4				336,000	10/25/2024
100110268		RICHMOND HILL	GA		06/30/2023	7.500	233,289						316,000	04/24/2023
100164518		MCDONOUGH	GA		08/21/2024	6.500	233,293						320,000	06/17/2024
100018347		DENVER	CO		06/27/2018	5.250	233,298						445,000	04/18/2018
100050064		CROFTON	MD		11/20/2020	3.750	233,300						546,250	07/31/2020
100115728		RENTON	WA		07/20/2023	6.499	233,308						315,000	05/13/2023
100025089		STONE MOUNTAIN	GA		09/20/2018	4.500	233,311						226,100	04/30/2018
3340073890		MOUNT HOLLY	NJ		04/12/2024	9.516	233,323						880,000	03/04/2024
100119473		ARLINGTON	TX		07/31/2023	7.500	233,324						310,000	06/16/2023
100012718		PINE MOUNTAIN CLUB	CA		05/25/2017	4.625	233,326						195,000	01/31/2017
100031621		LONG BEACH	CA		03/29/2019	3.375	233,327						460,000	12/08/2018
100103735		ROUND LAKE	IL		05/08/2023	7.499	233,328						352,000	03/29/2023
100110556		PORT SAINT JOE	FL		06/30/2023	5.125	233,335						550,000	04/21/2023
100116020		SAINT LOUIS	MO		07/20/2023	7.625	233,341						324,000	06/02/2023
100151530		ROSENBERG	TX		05/10/2024	5.750	233,342						312,000	03/08/2024
100117956		REDMOND	WA		07/20/2023	7.000	233,347						380,000	03/01/2024
100149065		COCONUT CREEK	FL		04/19/2024	7.500	233,348						289,000	03/04/2024
100173281		SAINT CLOUD	FL		10/30/2024	7.625	233,353						330,000	08/30/2024
100146738		LAPEL	IN		03/20/2024	7.499	233,353						295,000	02/26/2024
100135575		SOMERSET	CO		11/13/2023	7.875	233,366						325,000	09/07/2023
100181907		EXETER	CA		12/12/2024	6.625	233,366		1				364,000	09/21/2024
100162869		GREEN COVE SPRINGS	FL		08/12/2024	5.750	233,374						340,000	06/19/2024
100153342		VALPARAISO	FL		05/30/2024	6.500	233,383						320,000	04/01/2024
100048276		BEAVERTON	OR		11/20/2020	4.375	233,386						408,500	07/31/2020
100132616		TAMPA	FL		11/03/2023	8.625	233,388						358,000	07/21/2023
100158852		CORNERSVILLE	TN		07/12/2024	7.375	233,389						300,000	05/10/2024
100169817		CHICAGO	IL		09/30/2024	7.500	233,397						610,000	07/22/2024
3340079131		PALM COAST	FL		07/29/2024	9.208	233,402						842,000	06/17/2024
100024795		HALEDON	NJ		09/20/2018	4.625	233,412						308,750	04/30/2018
100152300		DALLAS	GA		05/17/2024	5.500	233,421						365,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340078366		PALM COAST	FL		07/29/2024	9.208	233,424						950,000	06/09/2024
100088256		VINELAND	NJ		10/17/2022	7.450	233,425						335,000	09/20/2022
100029655		LINCOLN CITY	OR		10/26/2018	4.625	233,430						331,550	05/30/2018
100143321		HOUSTON	TX		02/16/2024	7.625	233,437						315,000	12/28/2023
100120120		FORT WORTH	TX		08/11/2023	5.250	233,441						345,000	06/13/2023
100103343		ALMERE	NLD		04/28/2023	6.600	233,447					(15,350)	350,000	12/01/2023
100110202		SPARKS	NV		06/30/2023	6.625	233,454						338,000	05/09/2023
100079649		LAS VEGAS	NV		04/25/2022	5.750	233,457						399,900	01/27/2022
100168217		KINGMAN	AZ		09/20/2024	6.875	233,472						315,000	04/04/2024
100158943		POCONO LAKE	PA		07/12/2024	7.490	233,478						320,000	05/30/2024
100044367		BOSTON	MA		11/19/2020	2.000	233,486						655,000	10/06/2016
100154901		PRESCOTT	AZ		07/19/2024	8.125	233,491						892,000	01/26/2024
100182253		FORT WORTH	TX		12/12/2024	5.250	233,492		31				363,000	10/17/2024
100138782		SANFORD	FL		12/21/2023	9.500	233,496						296,000	11/17/2023
100049811		COMPTON	CA		11/20/2020	4.625	233,499						522,500	07/31/2020
100114978		HOUSTON	TX		07/14/2023	6.250	233,501						355,000	04/27/2023
100149025		NORFOLK	VA		04/19/2024	9.875	233,501						415,000	02/29/2024
100151381		KATY	TX		05/10/2024	7.625	233,507						295,000	03/11/2024
100083447		TWICKENHAM	GBR		05/27/2022	4.990	233,509					(4,235)	500,000	05/25/2022
100158681		ARDEN	NC		07/10/2024	6.125	233,521						337,000	04/29/2024
100150709		KILLEEN	TX		05/06/2024	7.125	233,523						330,000	03/01/2024
100150713		KILLEEN	TX		05/06/2024	7.125	233,523						330,000	03/01/2024
100020005		SANTA ROSA	CA		07/30/2018	5.625	233,530						875,000	05/24/2018
100055209		MONTGOMERY VILLAGE	MD		03/23/2021	6.000	233,539						271,000	01/01/2021
100120717		PRINCETON	TX		08/25/2023	7.990	233,548						310,000	07/12/2023
100168926		ENSCHEDE	NLD		09/26/2024	5.450	233,550					(18,492)	201,071	08/28/2024
100170383		AUSTIN	TX		10/08/2024	7.750	233,551						286,000	08/19/2024
100174348		BLUE RIDGE	GA		10/31/2024	7.500	233,553						278,000	04/05/2024
100161133		PALM BAY	FL		07/24/2024	6.250	233,567						310,000	05/31/2024
100119500		PRINCETON	TX		07/28/2023	7.500	233,567						313,000	06/22/2023
100067932		VANCOUVER	WA		09/23/2021	3.625	233,567						667,000	08/02/2021
100109395		LITHONIA	GA		06/13/2023	8.875	233,568						290,000	05/03/2023
100133973		HARTFORD	CT		10/25/2023	8.709	233,569						350,000	10/02/2023
100025462		SAN BERNARDINO	CA		09/20/2018	4.625	233,569						380,000	04/30/2018
100012923		CONCORD	CA		05/25/2017	5.000	233,571						355,000	01/31/2017
100143254		BEAUFORT	SC		02/16/2024	7.490	233,572						295,000	12/08/2023
100110171		CORONA	NY		06/30/2023	7.500	233,589						315,000	05/05/2023
100027025		ANACORTES	WA		09/26/2018	4.250	233,593						482,000	06/13/2018
100182251		PFLUGERVILLE	TX		12/12/2024	5.250	233,595		34				345,000	10/25/2024
100026605		MANASSAS	VA		09/26/2018	4.250	233,597						380,000	06/13/2018
100131986		CONWAY	AR		10/13/2023	7.625	233,611						315,000	08/24/2023
100171357		DEL VALLE	TX		10/16/2024	8.625	233,612						380,000	08/30/2024
100115905		MESQUITE	TX		07/20/2023	6.000	233,613						326,000	05/25/2023
100110422		CENTERTON	AR		06/30/2023	6.375	233,613						310,000	04/17/2023
100140308		BLOOMINGTON	MN		01/18/2024	8.125	233,620						325,000	12/08/2023
100176043		ENFIELD	CT		12/20/2024	7.750	233,622		(6)				300,000	11/08/2024
100171411		CADDO MILLS	TX		10/16/2024	6.125	233,625						307,000	09/03/2024
100137761		FRANKLIN	TN		12/08/2023	7.375	233,629						1,000,000	10/19/2023
100156563		GULF BREEZE	FL		06/24/2024	8.125	233,630						290,000	04/24/2024
100065444		TACOMA	WA		07/28/2021	3.500	233,631						535,000	06/09/2021
100143155		KATY	TX		02/16/2024	8.125	233,632						300,000	11/17/2023
100128022		ACCOKEEK	MD		09/08/2023	6.500	233,633						375,000	09/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049785		VICTORVILLE	CA		11/20/2020	3.750	233,641						323,000	07/31/2020
100162039		LAS VEGAS	NV		07/31/2024	7.375	233,660						485,000	06/25/2024
100117089		CHARLOTTE	NC		07/20/2023	5.250	233,662						569,000	03/01/2024
100162629		EULESS	TX		08/12/2024	7.624	233,667						311,000	05/28/2024
100158699		FAYETTEVILLE	NC		07/10/2024	7.625	233,674						300,000	05/06/2024
100173556		UNITED KINGDOM	GBR		10/29/2024	5.790	233,680					(9,092)	260,000	10/16/2024
100014245		UPPER MARLBORO	MD		09/27/2017	6.750	233,686						245,000	07/27/2017
100180929		UNITED KINGDOM	GBR		11/27/2024	5.790	233,694					(2,986)	280,000	11/05/2024
100168901		UNITED KINGDOM	GBR		09/26/2024	5.790	233,694					(16,746)	265,000	09/06/2024
100151404		NORWOOD	OH		05/10/2024	7.375	233,694						318,000	03/15/2024
100148365		STATESVILLE	NC		04/12/2024	5.500	233,695						340,000	02/09/2024
100176098		KATY	TX		12/20/2024	7.500	233,700		(7)				300,000	11/14/2024
100128425		SANFORD	FL		09/15/2023	8.500	233,706						290,000	07/14/2023
100110393		AUBREY	TX		06/30/2023	6.499	233,710						322,000	05/11/2023
100137631		FORT WORTH	TX		12/08/2023	6.500	233,711						333,000	09/29/2023
100176010		KINGSPORT	TN		12/20/2024	7.750	233,713		(6)				300,000	11/18/2024
100160118		PLAINFIELD	IN		07/17/2024	7.500	233,726						314,000	05/14/2024
100065276		LOS ANGELES	CA		07/28/2021	3.750	233,726						460,000	05/24/2021
3340068018		BERKELEY HEIGHTS	NJ		04/05/2024	8.851	233,729						2,370,000	01/05/2024
100167144		MAGNOLIA	TX		09/13/2024	8.000	233,731						320,000	06/25/2024
100065557		ANTIOCH	TN		07/28/2021	4.000	233,734						325,000	04/21/2021
100014168		FRESNO	CA		05/25/2017	4.625	233,741						289,000	01/31/2017
100145332		UNITED KINGDOM	GBR		03/12/2024	9.500	233,744		8,991			(5,048)	235,000	12/06/2019
100067563		WESLEY CHAPEL	FL		09/23/2021	4.625	233,744						305,000	07/09/2021
100067782		TUCSON	AZ		09/23/2021	4.250	233,751						342,000	08/04/2021
100068224		SALEM	NH		08/25/2021	4.250	233,754						325,000	06/25/2021
3340075006		NEWBURGH	NY		05/23/2024	9.378	233,756						1,160,000	04/10/2024
3340078232		MINERAL	VA		08/19/2024	9.705	233,768						960,000	06/10/2024
100152522		GREENSBORO	NC		05/17/2024	7.000	233,770						325,000	02/29/2024
100168585		HICKORY	NC		09/25/2024	5.750	233,771						352,000	07/19/2024
100137746		FULSHEAR	TX		12/08/2023	6.250	233,772						341,000	10/12/2023
100065395		CHARLOTTE	NC		07/28/2021	3.625	233,772						360,000	05/12/2021
100153829		MISSION	TX		07/10/2024	9.375	233,777						278,000	12/01/2023
100152313		CHARLOTTE	NC		05/17/2024	5.750	233,777						327,000	03/26/2024
100136497		MCKINNEY	TX		11/20/2023	6.375	233,778						320,000	09/12/2023
100147364		CHICAGO	IL		05/08/2024	8.625	233,782						297,000	03/29/2024
100108376		MONTICELLO	NY		05/25/2023	7.622	233,784						332,000	05/04/2023
100137547		PFLUGERVILLE	TX		12/08/2023	7.624	233,786						305,000	11/03/2023
100128197		PLATTSBURG	MO		09/18/2023	7.625	233,793						265,000	07/28/2023
100076493		FORT LAUDERDALE	FL		12/21/2021	4.999	233,801						318,000	11/22/2021
100012973		MORENO VALLEY	CA		05/25/2017	4.750	233,804						275,000	01/31/2017
100079287		DAVENPORT	FL		02/28/2022	5.875	233,814						297,000	01/24/2022
100116811		SPANAWAY	WA		07/20/2023	4.250	233,816						440,000	03/01/2024
100068094		RANCHO CORDOVA	CA		08/25/2021	3.499	233,817						480,000	07/27/2021
100115492		POOLER	GA		07/17/2023	7.499	233,824						298,000	06/20/2023
100055369		ELK GROVE	CA		03/23/2021	4.125	233,828						360,000	01/01/2021
100029624		CARY	NC		10/26/2018	4.000	233,855						395,200	06/01/2018
100162935		SPRINGDALE	AR		08/12/2024	7.490	233,863						325,000	06/11/2024
100029285		LODI	CA		10/26/2018	4.750	233,880						403,750	06/01/2018
100091321		SARASOTA	FL		01/13/2023	10.125	233,883						351,000	12/01/2022
100087740		ABILENE	TX		11/17/2022	9.375	233,886						270,000	10/13/2022
100120129		DAWSONVILLE	GA		08/11/2023	7.125	233,894						315,000	06/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160914		KISSIMMEE	FL		07/24/2024	7.499	233,896						350,000	06/20/2024
100120110		FORT WORTH	TX		08/11/2023	5.250	233,896						350,000	06/19/2023
100034429		DUBLIN	IRL		06/21/2019	4.400	233,897					(14,787)	356,356	12/01/2022
100156520		JACKSONVILLE	FL		06/24/2024	5.990	233,908						322,000	04/24/2024
100046214		EAST BRIDGEWATER	MA		11/25/2020	4.140	233,915						318,250	08/31/2020
100133374		HOWARD	OH		11/21/2023	8.250	233,916		1				312,000	08/15/2023
100132092		MARIETTA	GA		10/13/2023	7.375	233,922						300,000	08/07/2023
100182495		SAVANNAH	GA		12/12/2024	5.875	233,926		18				330,000	11/12/2024
100115680		MINNEAPOLIS	MN		07/20/2023	6.999	233,930						318,000	06/01/2023
100135438		PELL CITY	AL		11/13/2023	7.990	233,935						295,000	09/18/2023
100142710		OKLAHOMA CITY	OK		02/08/2024	6.500	233,938						298,000	11/28/2023
100024909		REVERE	MA		09/20/2018	5.000	233,942						332,500	04/30/2018
100163077		COLLEGE STATION	TX		08/13/2024	6.875	233,949						330,000	06/04/2024
100081306		PUYALLUP	WA		03/18/2022	3.990	233,961						630,000	12/23/2021
100153397		HACKETTSTOWN	NJ		05/30/2024	7.360	233,971						505,000	05/02/2024
100048883		LAS VEGAS	NV		11/20/2020	4.000	233,978						283,005	07/31/2020
100135522		DANVILLE	IN		11/13/2023	8.125	233,983						310,000	09/22/2023
100119697		MIAMI BEACH	FL		08/08/2023	7.611	233,989						385,000	07/07/2023
100136412		JAMESTOWN	TN		11/20/2023	8.375	233,989						315,000	09/29/2023
100013041		COMPTON	CA		05/25/2017	4.875	233,993						425,000	01/31/2017
100045671		PICO RIVERA	CA		11/25/2020	2.625	233,999						468,350	08/31/2020
100024864		RONKONKOMA	NY		09/20/2018	5.000	234,007						285,000	04/30/2018
100046190		GREENVILLE	RI		11/25/2020	4.500	234,010						375,250	08/31/2020
100076103		STUART	FL		01/07/2022	4.125	234,015						329,000	10/26/2021
100011049		POUGHKEEPSIE	NY		01/27/2017	8.890	234,024		2,567				212,000	10/25/2016
100100407		NORWOOD	PA		04/27/2023	5.125	234,024						350,000	01/13/2022
100136886		PALM COAST	FL		11/27/2023	7.990	234,028						300,000	10/12/2023
100114925		SAN ANTONIO	TX		07/13/2023	8.500	234,029						309,000	05/09/2023
100030652		WEST HEMPSTEAD	NY		04/09/2019	4.150	234,030						351,500	03/01/2019
100161173		FRESNO	CA		07/25/2024	9.500	234,040						334,000	07/15/2024
100091606		STILWELL	OK		03/07/2023	8.125	234,052						390,000	11/14/2022
100103350		ROTTERDAM	NLD		04/28/2023	6.100	234,068					(15,391)	350,000	12/01/2023
100119576		ALMERE	NLD		07/28/2023	6.200	234,068					(15,391)	540,493	12/01/2023
100121056		NETHERLANDS	NLD		08/28/2023	6.150	234,068					(15,391)	365,000	06/30/2024
100068317		DULUTH	GA		08/25/2021	4.500	234,069						345,000	06/16/2021
100153682		HOMESTEAD	FL		05/31/2024	8.125	234,078						435,000	04/19/2024
100159233		CARLISLE	PA		07/15/2024	7.124	234,079						308,000	06/12/2024
100110440		DENTON	TX		06/30/2023	6.000	234,100						360,000	04/07/2023
100060272		SEVIERVILLE	TN		06/25/2021	3.875	234,103						330,000	03/31/2021
100018061		LEMON GROVE	CA		06/08/2018	5.250	234,113						600,000	03/09/2018
100145348		UNITED KINGDOM	GBR		03/12/2024	9.500	234,124		9,483			(5,125)	234,985	03/20/2020
100081550		UNION	NJ		03/14/2022	4.300	234,126		9,801				490,000	02/23/2022
100134958		FORT LEE	NJ		10/30/2023	8.625	234,141						290,000	09/29/2023
100181879		KYLE	TX		12/12/2024	5.875	234,150		24				327,000	08/30/2024
100133716		DURHAM	NC		10/23/2023	5.990	234,154						341,900	08/28/2023
100150907		FARMINGTON	AR		05/08/2024	7.375	234,168						310,000	03/21/2024
100139474		WETHERSFIELD	CT		12/28/2023	7.750	234,187						320,000	12/06/2023
100175948		WESLEY CHAPEL	FL		11/14/2024	6.625	234,196						308,000	08/28/2024
100135744		WESLEY CHAPEL	FL		11/10/2023	7.500	234,198						321,000	09/27/2023
100131945		FORT WORTH	TX		10/13/2023	7.625	234,201						295,000	08/22/2023
100156499		FLEMINGTON	NJ		06/24/2024	8.125	234,205						338,000	04/30/2024
100174353		INDIO	CA		10/31/2024	7.625	234,208						339,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100055171		WESTMINSTER	CA		03/23/2021	4.875	234,209						715,000	01/02/2021
100148922		MARICOPA	AZ		04/17/2024	6.000	234,209						330,000	10/17/2023
100152469		BOCA RATON	FL		05/16/2024	8.375	234,211						700,000	03/08/2024
100147257		CHICAGO	IL		03/28/2024	8.600	234,212						325,000	02/15/2024
100025692		PALMDALE	CA		09/20/2018	4.875	234,241						318,250	04/30/2018
100119903		CONROE	TX		08/10/2023	8.990	234,264						286,000	05/31/2023
100154527		CHICAGO	IL		06/14/2024	8.375	234,266						330,000	05/22/2024
100175876		WILLIAMSTOWN	NJ		11/12/2024	6.900	234,267		1				335,000	09/23/2024
100014645		SAN MARCOS	TX		09/27/2017	6.375	234,272						772,000	07/28/2017
100139295		ORLANDO	FL		12/28/2023	8.250	234,276						365,000	12/05/2023
100149665		LONGS	SC		04/26/2024	6.125	234,292						365,000	03/29/2024
100160187		JACKSONVILLE	FL		07/18/2024	7.624	234,306						255,000	06/05/2024
100164194		PORTAGE	MI		08/21/2024	9.375	234,306						355,000	07/30/2024
100083518		BOCA RATON	FL		06/06/2022	7.135	234,310		(59)				280,000	05/23/2022
100170202		HOUSTON	TX		10/08/2024	5.990	234,311						319,000	07/12/2024
100185070		HENDERSON	NV		12/20/2024	6.999	234,315		(3)				475,000	11/22/2024
100110492		ADELANTO	CA		06/30/2023	7.500	234,325						330,000	04/20/2023
100077885		ROTTERDAM	NLD		12/29/2021	3.200	234,327						304,619	12/01/2023
100137700		MELISSA	TX		12/08/2023	7.625	234,332						318,000	10/16/2023
100164133		GRAND RAPIDS	MI		08/21/2024	8.250	234,333						298,000	07/19/2024
100130389		THE VILLAGES	FL		09/28/2023	8.500	234,345						285,000	08/15/2023
100152986		KNOXVILLE	TN		06/27/2024	8.250	234,346						300,000	06/05/2024
100153238		KILLEEN	TX		05/30/2024	6.125	234,347						349,000	04/08/2024
100101940		NORFOLK	VA		04/14/2023	7.375	234,352						350,000	02/03/2023
100078476		MOUNT LAUREL	NJ		02/02/2022	4.700	234,360						295,000	01/07/2022
100179715		FORT WORTH	TX		11/21/2024	5.250	234,361		48				349,000	09/27/2024
100148392		PALMETTO	FL		04/12/2024	6.375	234,362						320,000	02/14/2024
100151520		LAS VEGAS	NV		05/10/2024	6.990	234,365						313,000	03/25/2024
100115466		LAS VEGAS	NV		07/17/2023	7.999	234,365						420,000	05/23/2023
100116003		CAPE CORAL	FL		07/20/2023	7.375	234,377						310,000	05/24/2023
100132137		ANKENY	IA		10/13/2023	5.750	234,379						353,000	08/09/2023
100158891		MYRTLE BEACH	SC		07/12/2024	6.875	234,384						344,000	05/01/2024
100176947		FULSHEAR	TX		11/15/2024	7.125	234,412						310,000	08/28/2024
100138347		FORT PIERCE	FL		12/18/2023	7.990	234,417						313,000	10/31/2023
100148931		SAINT PAUL	MN		04/17/2024	7.990	234,418						305,000	10/27/2023
100150610		ARLINGTON	TX		05/03/2024	6.624	234,436						340,000	01/30/2024
100119510		CHARLOTTE	NC		07/28/2023	7.500	234,447						314,000	06/12/2023
100135541		RALEIGH	NC		11/13/2023	7.375	234,451						340,000	09/19/2023
100067561		GLASTONBURY	CT		09/23/2021	4.250	234,462						320,000	06/25/2021
3310086450		LAKE MARY	FL		10/31/2024	8.582	234,465						1,240,000	09/20/2024
100179498		OWENS CROSS ROADS	AL		11/21/2024	6.250	234,469		(1)				311,990	09/13/2024
100151538		BATON ROUGE	LA		05/10/2024	7.500	234,469						291,500	03/15/2024
100119313		ISLAND LAKE	IL		07/31/2023	6.625	234,471						372,000	06/21/2023
100160406		POOLESVILLE	MD		07/19/2024	7.875	234,476						320,000	06/26/2024
100071563		CHARLOTTESVILLE	VA		10/14/2021	3.500	234,487						340,000	05/20/2021
100026035		PALMDALE	CA		09/20/2018	4.000	234,487						337,250	04/30/2018
100157930		SEBASTIAN	FL		07/09/2024	7.625	234,490						300,000	04/25/2024
100064921		STOCKTON	CA		07/14/2021	4.250	234,502						415,000	05/22/2021
100120030		CAPE CORAL	FL		08/11/2023	7.625	234,502						322,000	06/02/2023
100173123		BANGOR	PA		10/30/2024	6.625	234,510						350,000	09/27/2024
100115975		HUTTO	TX		07/20/2023	6.625	234,512						320,000	06/02/2023
100115415		FORT WORTH	TX		07/17/2023	8.875	234,518						283,999	06/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136862		PONDER	TX		11/27/2023	7.500	234,519						318,000	11/03/2023
100179724		CLEVELAND	TN		11/21/2024	5.500	234,521		36				331,500	09/23/2024
100171538		HARVEST	AL		10/16/2024	6.250	234,527						312,000	08/09/2024
100175601		HENDERSON	NV		11/12/2024	6.750	234,538						382,000	10/18/2024
100157999		DALLAS	TX		07/09/2024	7.250	234,543						369,500	05/10/2024
100087328		ORLANDO	FL		10/25/2022	5.125	234,548						345,000	03/04/2022
100099874		WILMINGTON	NC		03/28/2023	10.250	234,558						325,000	02/09/2023
100140860		CONROE	TX		03/06/2024	7.875	234,559						315,000	01/18/2024
100110120		CHATTAHOOCHEE HILLS	GA		06/23/2023	8.500	234,564						315,000	05/26/2023
100136962		MARANA	AZ		11/28/2023	7.625	234,566						325,500	09/14/2023
100071677		YORKTOWN	VA		10/14/2021	3.875	234,573						336,000	07/19/2021
100157955		GREENVILLE	NC		07/09/2024	7.990	234,578						270,000	04/22/2024
100079727		PALM DESERT	CA		04/08/2022	4.000	234,581						385,000	01/19/2022
100113888		SUNNY ISLES	FL		06/29/2023	8.375	234,584						1,175,000	05/15/2022
100013938		RICHMOND	CA		05/25/2017	4.250	234,589						296,900	01/31/2017
100169180		GARNER	NC		09/27/2024	6.375	234,592						333,000	08/16/2024
100060278		FORT WORTH	TX		06/25/2021	3.990	234,601						305,000	03/29/2021
100153316		CANDLER	NC		05/30/2024	6.750	234,606						333,000	03/26/2024
100134867		APEX	NC		10/30/2023	7.625	234,613						490,000	09/27/2023
100049188		ALLENTOWN	PA		11/20/2020	4.250	234,619						247,000	07/31/2020
100114307		TORRINGTON	CT		06/29/2023	4.000	234,623						460,000	06/05/2022
100121025		NASHVILLE	TN		08/30/2023	7.500	234,627						285,000	06/30/2023
100162270		OAK LAWN	IL		09/06/2024	8.250	234,631						280,000	08/09/2024
100157970		SAN ANTONIO	TX		07/09/2024	7.625	234,632						275,000	05/02/2024
100157929		BRANDON	FL		07/09/2024	6.500	234,638						350,000	04/25/2024
100024812		DOYLESTOWN	PA		09/20/2018	4.625	234,644						253,555	04/30/2018
100179723		PINGREE GROVE	IL		11/21/2024	5.500	234,644		36				332,000	09/16/2024
100151361		TROY	MI		05/10/2024	7.625	234,646						290,000	03/20/2024
100153884		BAKERSFIELD	CA		06/05/2024	7.999	234,654						290,000	05/09/2024
100117349		GLENDALE	AZ		07/20/2023	3.625	234,654						545,000	03/01/2024
100065657		FORT LAUDERDALE	FL		07/28/2021	3.875	234,656						326,000	06/07/2021
100107861		SIMONTON	TX		06/29/2023	9.500	234,658						292,000	05/26/2023
100141230		VALRICO	FL		01/30/2024	8.875	234,660						355,000	12/12/2023
100182290		STATESVILLE	NC		12/12/2024	5.750	234,662		18				355,000	10/09/2024
100129780		HOLYOKE	MA		09/27/2023	8.499	234,669						336,000	09/08/2023
100143336		PALMETTO	FL		02/16/2024	7.000	234,672						320,000	12/28/2023
100116667		DORAL	FL		07/20/2023	5.875	234,680						400,000	03/01/2024
100081793		BEND	OR		03/30/2022	4.787	234,689						496,000	03/02/2022
100169207		DUPONT	PA		09/27/2024	7.500	234,703		1,130				284,000	08/26/2024
100068474		CLEMSON	SC		08/25/2021	4.875	234,706						325,000	07/06/2021
100170194		ALPHARETTA	GA		10/08/2024	6.990	234,710						360,000	08/07/2024
100153385		PORT CHARLOTTE	FL		05/29/2024	7.374	234,710						335,000	05/07/2024
100134072		COHUTTA	GA		10/27/2023	8.750	234,714						291,800	07/10/2023
100087062		RIVIERA BEACH	FL		11/04/2022	7.500	234,714						370,000	09/23/2022
100065578		FATE	TX		07/28/2021	4.000	234,719						335,000	05/06/2021
100120323		HILTON HEAD ISLAND	SC		08/18/2023	8.375	234,726						329,000	06/30/2023
100148461		BRIDGEPORT	PA		04/12/2024	5.250	234,732						355,000	02/22/2024
100067745		NORFOLK	VA		09/23/2021	4.125	234,733						347,000	08/06/2021
100100084		PORTER	TX		03/28/2023	8.625	234,735						310,000	03/06/2023
100078782		PFLUGERVILLE	TX		02/24/2022	3.625	234,744						355,000	01/07/2022
100161318		DAVENPORT	FL		07/25/2024	6.990	234,754						346,000	06/03/2024
100031276		DISTRICT HEIGHTS	MD		03/29/2019	4.625	234,754						315,000	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081088		QUINCY	MA		03/18/2022	3.250	234,761						440,000	01/28/2021
100160425		POOLESVILLE	MD		07/19/2024	7.875	234,769						320,000	06/26/2024
100151466		SPRINGFIELD	GA		05/10/2024	6.875	234,773						325,000	04/10/2024
100109301		PUYALLUP	WA		06/12/2023	6.624	234,780						316,000	04/29/2023
100065267		GEORGETOWN	TX		07/28/2021	4.000	234,789						325,000	05/24/2021
100057566		SURPRISE	AZ		06/30/2021	3.999	234,791						305,000	05/21/2021
100136993		OCALA	FL		11/28/2023	8.124	234,791						340,000	10/13/2023
100038818		WICKLOW	IRL		09/27/2019	4.350	234,791						204,741	11/30/2018
100115516		STOCKTON	CA		07/17/2023	6.999	234,796						375,000	06/09/2023
100137754		KATY	TX		12/08/2023	6.250	234,806						370,000	09/28/2023
100115767		MAPLE SHADE	NJ		07/20/2023	7.625	234,809						310,000	05/17/2023
100109982		NEWBURGH	NY		06/22/2023	8.094	234,827						310,000	05/18/2023
100179463		LEES SUMMIT	MO		11/21/2024	6.124	234,834		(1)				334,950	09/27/2024
100161751		BAKERSFIELD	CA		07/30/2024	8.999	234,839						299,000	06/05/2024
100165431		LOUISVILLE	KY		08/29/2024	7.500	234,848						327,500	06/21/2024
100167124		FORT WORTH	TX		09/13/2024	8.625	234,850						310,000	06/25/2024
100100615		SURFSIDE BEACH	SC		04/27/2023	8.625	234,851						363,000	03/17/2023
100135120		REDDICK	FL		11/01/2023	7.625	234,857						301,000	08/21/2023
100175928		CONCORD	NC		11/14/2024	6.500	234,860		(7)				325,000	09/27/2024
100173160		COLLEGE STATION	TX		10/30/2024	6.875	234,866						305,000	09/26/2024
100163853		TAMPA	FL		09/27/2024	7.625	234,866		(24)				395,000	08/26/2024
100110227		BENTONVILLE	AR		06/30/2023	6.624	234,870						381,000	05/08/2023
100182401		SPRINGFIELD	TN		12/12/2024	7.375	234,877		(9)				300,000	10/11/2024
100030151		PANORAMA CITY	CA		12/20/2018	4.375	234,881						500,000	09/30/2018
100108106		LEAGUE CITY	TX		05/24/2023	8.250	234,882						370,000	04/06/2023
100175029		GREER	SC		11/05/2024	6.750	234,886		5				297,000	10/18/2024
100089785		FLORAL CITY	FL		12/02/2022	9.125	234,890						309,000	11/01/2022
100117116		BROOKLYN	NY		07/20/2023	4.750	234,892						450,000	03/01/2024
100171938		HUTTO	TX		10/17/2024	6.000	234,906						330,000	08/29/2024
100133901		DETROIT	MI		11/29/2023	10.500	234,913						275,000	09/27/2023
100141500		CAPE CORAL	FL		01/30/2024	8.499	234,913						324,000	12/19/2023
100044138		SEATTLE	WA		08/19/2020	4.250	234,913						427,500	08/12/2019
100129607		FOLEY	AL		09/29/2023	6.250	234,922						335,000	07/28/2023
100135242		SURPRISE	AZ		11/08/2023	6.875	234,925						330,000	09/05/2023
100176919		CAPITOL HEIGHTS	MD		11/15/2024	7.875	234,926						340,000	08/16/2024
100176736		MESA	AZ		11/15/2024	7.500	234,928		(22)				294,000	04/09/2024
100164279		CHARLOTTE	NC		08/21/2024	7.124	234,933						365,000	07/18/2024
100084617		WEST DOVER	VT		08/02/2022	8.125	234,936						300,000	06/30/2022
100011556		SPARKS GLENCOE	MD		03/08/2017	4.000	234,941						375,000	09/06/2016
100079817		WINTER GARDEN	FL		04/25/2022	5.375	234,958						329,000	02/01/2022
100168459		ANNA	TX		09/25/2024	6.990	234,974						527,000	08/08/2024
100176842		MONTICELLO	NY		11/15/2024	7.500	234,980		(31)				280,000	09/25/2024
100140911		CHARLOTTE	NC		02/26/2024	8.500	234,982						380,000	01/12/2024
100158813		BENSALEM	PA		07/10/2024	7.750	234,986						355,000	05/20/2024
100147994		EAGAN	MN		04/10/2024	7.125	234,988						395,000	02/26/2024
100129412		NORWOOD	NC		09/29/2023	7.599	234,991						310,000	08/21/2023
100160584		HEMET	CA		07/19/2024	8.999	235,009						475,000	05/09/2024
100071730		ARLINGTON	TX		10/14/2021	4.125	235,010						320,000	08/19/2021
100065293		THOUSAND OAKS	CA		07/28/2021	3.499	235,020						435,000	06/02/2021
100013674		MURRIETA	CA		05/25/2017	4.125	235,027						345,000	01/31/2017
100079174		YUCAIPA	CA		02/24/2022	3.875	235,035						345,000	12/24/2021
100152523		BALTIMORE	MD		05/17/2024	7.625	235,037						310,000	03/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126352		WATERBURY	CT		08/30/2023	8.150	235,038						330,000	07/31/2023
100153558		UNITED KINGDOM	GBR		05/29/2024	6.490	235,039					(3,418)	330,514	04/26/2024
100048643		DALY CITY	CA		11/20/2020	2.750	235,039						970,188	07/31/2020
100164589		SAINT CLOUD	FL		08/21/2024	6.990	235,043						349,000	06/27/2024
100100232		CHICAGO	IL		03/17/2023	7.778	235,048						390,000	02/13/2023
100173200		HUNTSVILLE	AL		10/30/2024	6.250	235,051						293,000	08/16/2024
100173185		EUGENE	OR		10/30/2024	6.500	235,051						330,000	09/10/2024
100139463		SPRING HILL	FL		12/28/2023	8.625	235,056						310,000	12/01/2023
100057779		PUEBLO	CO		06/30/2021	4.000	235,058						330,000	04/29/2021
100145055		UNITED KINGDOM	GBR		03/12/2024	3.390	235,062		10,945			(5,094)	240,000	02/11/2020
100137783		FORNEY	TX		12/08/2023	7.375	235,096						315,000	10/20/2023
100018305		COLORADO SPRINGS	CO		06/27/2018	5.125	235,101						350,000	03/23/2018
100086313		VELDHOVEN	NLD		08/29/2022	4.850	235,104					(15,459)	325,000	12/01/2023
100144047		APEX	NC		03/07/2024	7.500	235,106						432,000	10/27/2023
100182276		CRYSTAL BEACH	TX		12/12/2024	5.750	235,108		21				340,000	10/04/2024
100131634		LANDERS	CA		10/06/2023	7.500	235,110						285,000	07/14/2023
100031448		BALDWIN PARK	CA		03/29/2019	3.625	235,111						540,000	12/08/2018
100135417		FRESNO	CA		11/13/2023	7.250	235,113						325,000	09/26/2023
100148081		KANNAPOLIS	NC		04/10/2024	6.125	235,119						323,000	03/06/2024
100145435		UNITED KINGDOM	GBR		03/12/2024	3.540	235,122		10,779			(5,147)	235,000	05/20/2020
100135346		ROYSE CITY	TX		11/13/2023	7.625	235,125						315,000	09/18/2023
100179533		MARTINSBURG	WV		11/21/2024	6.624	235,128		(7)				318,000	09/20/2024
100049436		LAS VEGAS	NV		11/20/2020	4.000	235,130						323,000	07/31/2020
100175525		MIAMI	FL		12/23/2024	8.750	235,134		(5)				310,000	04/02/2024
100065095		SACRAMENTO	CA		07/14/2021	3.990	235,134						365,000	04/30/2021
100119252		MANHATTAN	KS		07/31/2023	6.990	235,134						320,000	06/15/2023
100137601		LEHIGH ACRES	FL		12/08/2023	7.990	235,135						316,000	10/19/2023
100151464		THE VILLAGES	FL		05/10/2024	7.625	235,136						335,000	04/05/2024
100100799		DENVER	CO		04/28/2023	5.625	235,140						433,000	11/12/2021
100068407		TAMPA	FL		08/25/2021	4.500	235,147						300,000	06/24/2021
100153378		GULF SHORES	AL		05/29/2024	7.250	235,158						366,000	05/06/2024
100079912		LUTHERVILLE TIMONIUM	MD		04/25/2022	3.500	235,165						420,000	01/12/2022
100103565		KISSIMMEE	FL		05/08/2023	7.999	235,165						317,000	03/15/2023
100164619		MOORE	SC		08/21/2024	7.625	235,169						300,000	07/15/2024
100071817		NEW BRITAIN	CT		10/14/2021	4.250	235,174						360,000	08/23/2021
100179844		GASTONIA	NC		11/22/2024	7.750	235,176		(24)				283,000	10/01/2024
100172607		MANOR	TX		10/23/2024	6.250	235,176						310,000	09/10/2024
100179923		CHARLOTTE	NC		11/25/2024	6.124	235,181		26				295,000	09/25/2024
100179382		HOUSTON	TX		12/27/2024	9.125	235,198		(2)				340,000	11/26/2024
100172257		ELLABELL	GA		10/21/2024	6.125	235,199						330,000	08/29/2024
100101114		PENNS GROVE	NJ		04/28/2023	7.125	235,210						330,000	05/27/2022
100156510		PORTERVILLE	CA		06/24/2024	7.490	235,213						315,000	04/30/2024
100174946		CONYERS	GA		10/31/2024	7.000	235,232						350,000	05/21/2024
100177980		GREENVILLE	SC		11/19/2024	8.375	235,235		(53)				1,543,000	08/28/2024
100117706		RIVERTON	UT		07/20/2023	6.500	235,241						435,000	03/01/2024
100161077		MAGNOLIA	TX		07/24/2024	7.125	235,248						323,000	05/31/2024
100135385		CEDAR FALLS	IA		11/13/2023	6.990	235,249						326,000	09/01/2023
100180253		BUCKEYE	AZ		11/25/2024	5.990	235,250						375,000	09/16/2024
100026616		LACEY TOWNSHIP	NJ		09/26/2018	3.500	235,250		(298)				372,000	06/13/2018
100138191		PLAINFIELD	IL		12/14/2023	8.875	235,259						305,000	11/07/2023
100102521		FITCHBURG	MA		06/07/2023	7.999	235,261						345,000	09/14/2022
100120029		LEHIGH ACRES	FL		08/11/2023	6.624	235,263						320,000	06/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120035		LEHIGH ACRES	FL		08/11/2023	6.624	235,263						320,000	06/02/2023
100147804		ALVO	NE		04/08/2024	7.625	235,265						315,000	02/07/2024
100114993		RICHMOND	TX		07/14/2023	7.125	235,282						300,000	03/30/2023
100164490		GALLATIN	TN		08/21/2024	7.124	235,284						330,000	07/03/2024
100182548		GEORGETOWN	TX		12/12/2024	6.375	235,289		1				325,000	10/31/2024
100076062		BROOKSHIRE	TX		01/07/2022	3.750	235,292		105				310,000	10/13/2021
100109041		SUGAR LAND	TX		06/05/2023	6.875	235,294						432,000	04/26/2023
100158054		CHARLOTTE	NC		07/09/2024	6.875	235,305						316,000	04/19/2024
100068447		COLLEGE PARK	MD		08/25/2021	4.875	235,313						327,000	06/11/2021
100152278		BAKERSFIELD	CA		05/17/2024	7.500	235,320						310,000	03/27/2024
100182442		NAPERVILLE	IL		12/12/2024	6.625	235,322		1				318,000	09/30/2024
100162841		WACONIA	MN		08/12/2024	6.990	235,348						336,000	06/18/2024
100011626		FAIR LAWN	NJ		03/08/2017	3.875	235,350						293,000	11/30/2016
100117242		NAPLES	FL		07/20/2023	8.209	235,352		(13)				360,000	03/01/2024
100102068		EXCELSIOR SPRINGS	MO		04/14/2023	7.375	235,354		32				318,600	02/10/2023
100163167		PEA RIDGE	AR		08/13/2024	6.990	235,356						311,000	06/20/2024
100135995		PHOENIX	AZ		11/16/2023	7.625	235,366						333,250	10/03/2023
100128094		SMYRNA	TN		09/08/2023	6.500	235,377						340,000	07/27/2022
100079604		NEWARK	DE		04/25/2022	5.375	235,380						317,000	01/07/2022
100079297		SPOTSWOOD	NJ		02/28/2022	4.375	235,387						405,000	01/27/2022
100169740		FORT WALTON BEACH	FL		09/30/2024	5.990	235,392						329,000	07/12/2024
100135390		MARLTON	NJ		11/13/2023	7.500	235,393						345,000	09/21/2023
100146916		OCEAN CITY	NJ		03/26/2024	6.625	235,396						1,213,000	01/22/2024
100140032		DEARBORN	MI		01/09/2024	8.625	235,398						298,000	11/15/2023
100115768		CAPE CORAL	FL		07/20/2023	6.990	235,412						335,000	05/19/2023
100109126		FRANKLIN	NC		06/05/2023	9.750	235,412						355,000	05/09/2023
100153317		NORTH FORT MYERS	FL		05/30/2024	7.625	235,414						340,000	03/26/2024
100065423		PLANO	TX		07/28/2021	3.874	235,414						327,000	06/08/2021
100024520		MONTROSE	MN		09/20/2018	5.000	235,420						275,500	04/30/2018
100144644		FORT WORTH	TX		03/13/2024	7.625	235,426						328,000	01/30/2024
100132107		LAKELAND	FL		10/13/2023	7.500	235,430						315,000	08/18/2023
100168338		MARTINEZ	GA		09/20/2024	7.625	235,435						285,000	04/29/2024
100132108		LAKELAND	FL		10/13/2023	7.500	235,436						315,000	08/18/2023
100148688		ACWORTH	GA		04/16/2024	8.874	235,447						358,000	03/28/2024
100115054		WENTZVILLE	MO		07/14/2023	6.125	235,451						330,000	05/30/2023
100127222		WATKINSVILLE	GA		08/30/2023	3.500	235,459						925,000	05/16/2022
100115883		HUTTO	TX		07/20/2023	6.375	235,462						342,000	05/24/2023
100161521		COVINGTON	GA		07/30/2024	7.625	235,463						325,000	05/16/2024
100068434		MOSCOW	ID		08/25/2021	3.990	235,463						325,000	07/01/2021
100172600		TULSA	OK		10/23/2024	7.625	235,479						290,000	08/30/2024
100175868		SWOYERSVILLE	PA		11/12/2024	7.700	235,479		556				315,000	10/01/2024
100138338		ANNA	TX		12/18/2023	7.500	235,488						409,900	10/26/2023
100171210		RIO VISTA	TX		10/16/2024	10.250	235,488						285,000	08/19/2024
100046147		HUNTINGTON STATION	NY		11/25/2020	7.375	235,491						296,400	08/31/2020
100133691		BATON ROUGE	LA		10/23/2023	7.625	235,494						324,000	09/01/2023
100081047		CLARKSVILLE	TN		03/18/2022	3.499	235,497						345,000	01/12/2022
100127204		LAKE PARK	GA		08/30/2023	8.010	235,498						212,000	05/15/2022
100143272		EVERMAN	TX		02/16/2024	7.499	235,506						297,000	12/05/2023
100065129		ROCKVILLE	MD		07/14/2021	3.625	235,508						595,000	05/03/2021
100119308		DELAWARE	OH		07/31/2023	7.375	235,510						325,000	06/23/2023
100141964		MISSOURI CITY	TX		02/29/2024	7.625	235,513						335,000	01/26/2024
100048724		PATCHOGUE	NY		11/20/2020	4.375	235,523						304,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119406		DENVER	CO		07/31/2023	7.500	235,524						315,000	05/23/2023
100131812		KNOXVILLE	TN		10/06/2023	9.750	235,531						252,000	09/22/2023
100127015		MOUNT VERNON	NY		08/30/2023	2.000	235,535						626,000	08/30/2023
100149649		FORNEY	TX		04/26/2024	7.625	235,540						310,000	03/19/2024
100152328		FORT WORTH	TX		05/17/2024	5.750	235,547						362,000	03/22/2024
100161095		BLOOMINGDALE	GA		07/24/2024	7.500	235,550						360,000	05/22/2024
100158892		OCALA	FL		07/12/2024	5.990	235,559						320,000	05/02/2024
100185052		CICERO	IL		12/20/2024	7.375	235,561		(3)				330,000	11/01/2024
100043059		BRICK	NJ		05/28/2020	3.500	235,563						449,000	03/28/2020
100179620		PENSACOLA	FL		11/21/2024	7.375	235,576		(10)				289,000	09/23/2024
100119537		HUMBLE	TX		07/28/2023	7.500	235,579						333,000	06/12/2023
100150181		SAN ANTONIO	TX		04/30/2024	9.125	235,586						416,000	03/25/2024
100047783		LONG BEACH	CA		11/20/2020	4.750	235,600						489,250	07/31/2020
100166418		OGDEN	UT		10/31/2024	6.750	235,601		38				315,000	09/24/2024
100159324		SAINT AUGUSTINE	FL		07/15/2024	5.990	235,609						326,000	04/29/2024
100153234		FORT WORTH	TX		05/30/2024	7.000	235,611						335,000	04/05/2024
3340083712		HONOLULU	HI		10/10/2024	8.425	235,620						850,000	08/19/2024
100168939		VUGHT	NLD		09/26/2024	5.650	235,622						325,000	09/17/2024
100108533		TILBURG	NLD		05/25/2023	6.100	235,622						362,000	12/01/2023
100081995		LELYSTAD	NLD		03/30/2022	3.700	235,622						273,529	06/30/2024
100137613		CLIFTON	NJ		12/08/2023	7.750	235,622						500,000	10/11/2023
100115828		GLENDALE	AZ		07/20/2023	7.125	235,625						335,000	05/22/2023
3500100379		DUSON	LA		09/30/2024	8.805	235,625						9,540,000	06/24/2024
100141613		CHICAGO	IL		01/30/2024	9.375	235,629						280,000	12/29/2023
100148756		GULF SHORES	AL		04/17/2024	4.625	235,629						359,000	09/08/2023
100182388		PLANT CITY	FL		12/12/2024	7.125	235,631		(5)				290,000	10/18/2024
3410000562		GLENWOOD	NJ		10/09/2024	8.776	235,635						1,701,000	09/05/2024
100049223		PASADENA	MD		11/20/2020	5.000	235,638						327,750	07/31/2020
100151314		COLLEGE STATION	TX		05/10/2024	5.750	235,641						335,000	03/18/2024
100181912		SUGAR LAND	TX		12/12/2024	6.125	235,644		9				346,500	09/30/2024
100180397		FORT WORTH	TX		11/25/2024	6.000	235,656						364,000	09/30/2024
100013830		SALINAS	CA		05/25/2017	4.000	235,657						327,000	01/31/2017
100017186		ASHEVILLE	NC		04/26/2018	3.625	235,663						565,000	12/31/2017
100166416		OGDEN	UT		10/31/2024	6.750	235,665		38				319,000	09/24/2024
100065238		PHILADELPHIA	PA		07/14/2021	3.500	235,669						312,000	05/25/2021
100140177		ORLANDO	FL		01/11/2024	9.750	235,670						291,000	12/18/2023
100175973		CONCORD	NC		11/14/2024	6.625	235,676		(11)				326,000	10/09/2024
100116198		JACKSONVILLE BEACH	FL		07/20/2023	4.750	235,685						415,000	03/01/2024
100179442		HUNTSVILLE	AL		11/21/2024	5.750	235,688		34				310,000	09/10/2024
100150904		PALOS HILLS	IL		05/08/2024	7.625	235,706						330,000	03/18/2024
100158717		WELLFLEET	MA		07/10/2024	7.125	235,708						700,000	05/10/2024
100029806		LADERA RANCH	CA		10/26/2018	4.375	235,724						460,750	06/08/2018
100171903		KENNESAW	GA		10/17/2024	7.124	235,724						331,000	08/26/2024
100100058		MIAMI	FL		03/28/2023	9.250	235,727						377,000	02/22/2023
100164129		BLOOMINGTON	IN		08/21/2024	7.625	235,729						295,000	07/25/2024
100154685		ABERDEEN	WA		07/19/2024	7.375	235,729						315,000	01/22/2024
100119997		SUMMERVILLE	SC		08/11/2023	7.500	235,736						310,000	06/20/2023
100153236		FORT WORTH	TX		05/30/2024	7.000	235,744						325,000	04/05/2024
100101753		KANSAS CITY	MO		03/31/2023	8.012	235,757						335,000	03/17/2023
100054960		LINDENHURST	NY		03/23/2021	3.625	235,757						440,000	12/31/2020
100150873		ZEPHYRHILLS	FL		05/08/2024	5.875	235,759						380,000	01/30/2024
100136467		ST AUGUSTINE	FL		11/20/2023	4.990	235,776						371,000	09/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100102160		CROSBY	TX		04/14/2023	8.375	235,779						285,000	02/21/2023
100157938		SAN MARCOS	TX		07/09/2024	6.500	235,782						346,000	04/25/2024
100076673		SURPRISE	AZ		12/16/2021	4.250	235,789						315,000	11/18/2021
100164031		JACKSON	WI		08/21/2024	9.375	235,795						280,000	06/27/2024
100152638		AUBURN	GA		05/17/2024	5.750	235,796						384,000	03/29/2024
100156646		CADDO MILLS	TX		06/24/2024	7.125	235,798						310,000	05/08/2024
100140376		FULSHEAR	TX		01/18/2024	7.624	235,798						329,000	11/28/2023
100054031		PHOENIX	AZ		03/23/2021	4.000	235,801						349,900	01/04/2021
100151656		SUMMERVILLE	SC		05/10/2024	7.000	235,807						318,000	03/22/2024
100181207		RAYMORE	MO		12/06/2024	6.375	235,807		27				310,000	11/15/2024
100081808		PORT SAINT LUCIE	FL		03/30/2022	4.862	235,809						459,000	03/11/2022
100182452		LANCASTER	OH		12/12/2024	7.000	235,811		(5)				325,000	10/15/2024
100024547		MONTCLAIR	CA		09/20/2018	5.000	235,825						370,500	04/30/2018
100129451		BELTON	MO		09/29/2023	6.875	235,826						340,000	07/20/2023
100110253		NEW ORLEANS	LA		06/30/2023	6.375	235,827						345,000	04/28/2023
100011746		DORAL	FL		03/08/2017	5.500	235,828						277,000	09/03/2016
100115494		TEMPE	AZ		07/17/2023	7.250	235,840						335,000	06/12/2023
100158738		WHEELING	IL		07/10/2024	8.125	235,841						304,500	05/10/2024
100112659		ROCKVILLE	MD		06/29/2023	6.295	235,850						460,000	06/03/2022
100044512		OAKLEY	CA		11/19/2020	3.625	235,853						494,000	12/23/2019
100148112		RIO RICO	AZ		04/10/2024	8.625	235,853						310,000	02/24/2024
100172889		ELKTON	MD		10/25/2024	6.750	235,854		1				315,000	10/04/2024
100085052		GRONINGEN	NLD		07/27/2022	3.350	235,868					(15,509)	340,000	12/01/2023
100110553		PENNSBURG	PA		06/30/2023	5.750	235,871						333,500	04/19/2023
100182367		EDGEWATER	FL		12/12/2024	6.875	235,872		(2)				293,000	10/24/2024
100155318		AUSTELL	GA		07/19/2024	8.500	235,877						350,000	01/31/2024
100164563		WINTER HAVEN	FL		08/21/2024	7.125	235,886						346,000	07/22/2024
100179772		JACKSONVILLE	FL		11/21/2024	6.624	235,889		(11)				290,000	08/30/2024
100173870		GARLAND	TX		10/31/2024	7.375	235,897						300,000	08/21/2024
3340083430		YOUNGSTOWN	OH		09/26/2024	9.333	235,897						851,000	08/15/2024
100168644		PARLIER	CA		09/25/2024	7.125	235,897						355,000	08/13/2024
100158615		KYLE	TX		07/10/2024	7.124	235,904						360,000	05/28/2024
100148400		MOBILE	AL		04/12/2024	6.500	235,919						321,000	01/30/2024
100113882		NEW YORK	NY		06/29/2023	6.000	235,928						2,195,000	05/16/2022
100156482		WHITESTOWN	IN		06/24/2024	6.875	235,935						316,000	04/30/2024
100162575		PHOENIX	AZ		08/12/2024	6.990	235,959						555,000	04/23/2024
100102105		ORLANDO	FL		04/14/2023	7.625	235,963						300,000	03/10/2023
100120748		SAN TAN VALLEY	AZ		08/25/2023	6.500	235,967						505,000	06/29/2023
100162546		SEATTLE	WA		08/12/2024	7.624	235,969						300,000	06/28/2024
100175931		ROUND ROCK	TX		11/14/2024	5.875	235,972						335,000	09/30/2024
100180379		DENVER	CO		11/25/2024	6.490	235,972						316,000	09/26/2024
100099695		KATY	TX		04/06/2023	9.125	235,974						303,000	02/28/2023
100148224		PHILADELPHIA	PA		04/12/2024	7.500	235,974						311,400	03/04/2024
100127493		ATLANTA	GA		09/08/2023	7.625	235,978						300,500	07/31/2023
100138739		BOCA RATON	FL		02/02/2024	8.250	235,979						591,000	12/22/2023
100181218		ANTIOCH	TN		12/06/2024	7.625	235,985		(3)				295,000	11/19/2024
100155081		HAMPTON	VA		07/19/2024	8.750	235,990						295,000	12/27/2023
100151529		PORTSMOUTH	VA		05/10/2024	7.625	235,992						310,000	03/21/2024
100153371		WYLIE	TX		05/30/2024	7.375	235,995						302,000	04/09/2024
100168117		JACKSONVILLE	FL		09/20/2024	6.500	235,996						475,000	04/03/2024
100025471		ROCKVILLE CENTRE	NY		09/20/2018	4.000	235,997						323,000	04/30/2018
100179901		COLUMBUS	OH		11/25/2024	5.500	235,998		28				382,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100119379		PENINSULA	OH		07/31/2023	7.250	236,009						315,000	05/24/2023
100108183		RICHMOND	VA		05/24/2023	9.999	236,020						286,000	04/13/2023
100135115		FORT WORTH	TX		11/01/2023	5.750	236,028						335,000	08/29/2023
3340075430		PHILADELPHIA	PA		05/23/2024	9.378	236,029						1,350,000	04/17/2024
100143156		KATY	TX		02/16/2024	8.125	236,033						300,000	11/17/2023
100159337		HOUSTON	TX		07/15/2024	7.500	236,038						326,000	04/29/2024
100179559		CYPRESS	TX		11/21/2024	6.625	236,042		(9)				315,000	09/11/2024
100150678		SAINT AUGUSTINE	FL		05/06/2024	6.750	236,047						327,000	02/21/2024
100110355		LANSDALE	PA		06/30/2023	7.625	236,048						318,000	04/12/2023
100038495		DUBLIN	IRL		09/27/2019	4.550	236,061					(15,427)	299,575	11/30/2018
100164699		CORONA	CA		08/23/2024	9.000	236,065						1,165,000	07/23/2024
100152560		MESQUITE	TX		05/17/2024	7.000	236,073						318,000	04/03/2024
100047523		NEWBURYPORT	MA		11/20/2020	3.375	236,078						361,000	07/31/2020
100135950		BAY POINT	CA		11/15/2023	8.875	236,078						900,000	10/26/2023
100119364		HASTINGS	MN		07/31/2023	7.375	236,082						310,000	05/26/2023
100129608		NEWBERRY	FL		09/29/2023	6.875	236,087						310,000	07/31/2023
100079611		AUBURN	WA		04/25/2022	4.375	236,097						405,000	01/24/2022
100142816		MCDONOUGH	GA		02/08/2024	8.875	236,101						280,000	12/29/2023
100180561		APOPKA	FL		11/26/2024	6.999	236,102		(12)				324,000	11/05/2024
100170112		WESLEY CHAPEL	FL		10/08/2024	6.375	236,103						315,000	08/15/2024
100140895		BLOOMINGTON	MN		02/26/2024	8.250	236,105						295,000	12/20/2023
100172989		WINDER	GA		10/25/2024	8.124	236,108		(46)				293,000	10/02/2024
100148824		SUWANEE	GA		04/17/2024	7.990	236,108						318,000	10/05/2023
100143332		ATLANTA	GA		02/16/2024	7.875	236,118						315,000	01/03/2024
100110282		CHALMETTE	LA		06/30/2023	6.250	236,123						350,000	04/18/2023
100169460		LYNDHURST	NJ		09/30/2024	7.500	236,124		(42)				565,000	06/26/2024
100149400		PALMETTO	FL		04/24/2024	6.625	236,131						345,000	02/27/2024
100117522		GALVESTON	TX		07/20/2023	7.750	236,137						335,000	03/01/2024
100137280		NETHERLANDS	NLD		11/28/2023	6.250	236,140					(15,527)	433,800	12/01/2023
100114995		RALEIGH	NC		07/14/2023	6.125	236,141						325,000	05/12/2023
100026708		LA PUENTE	CA		09/26/2018	3.000	236,150						490,000	06/13/2018
100134890		CHESAPEAKE	VA		10/30/2023	7.625	236,158						436,000	09/27/2023
100172467		MURFREESBORO	TN		10/23/2024	6.625	236,159						300,000	08/27/2024
100025135		CORONA	CA		09/20/2018	5.000	236,160						487,825	04/30/2018
100137759		LENOIR CITY	TN		12/08/2023	7.250	236,162						320,000	10/23/2023
100184411		HANFORD	CA		12/17/2024	8.500	236,162		(10)				303,500	10/30/2024
100139434		JACKSONVILLE	FL		12/28/2023	8.875	236,164						303,000	11/30/2023
100140012		WILLIAMSON	NY		01/09/2024	8.500	236,172						313,000	11/17/2023
100135084		CHINCOTEAGUE ISLAND	VA		11/01/2023	7.625	236,184						310,000	08/15/2023
100182055		FORNEY	TX		12/12/2024	5.990	236,191		11				340,000	10/18/2024
100140101		SAN MARCOS	TX		01/09/2024	5.750	236,199						368,000	10/27/2023
100030168		LOS ANGELES	CA		12/20/2018	4.250	236,209						305,000	09/30/2018
100129684		POCATELLO	ID		09/29/2023	7.625	236,215						310,000	08/14/2023
100159486		LAUREL	MT		07/15/2024	7.625	236,215						289,000	04/26/2024
100031167		STOCKTON	CA		03/29/2019	2.000	236,218						353,000	12/09/2018
100172510		ROSHARON	TX		10/23/2024	6.750	236,224						308,000	08/26/2024
100115867		SULTAN	WA		07/20/2023	7.375	236,227						555,000	05/17/2023
100048769		MOBILE	AL		11/20/2020	4.375	236,248						239,728	07/31/2020
100131957		MORRISVILLE	NC		10/13/2023	7.250	236,263						320,000	08/23/2023
100149633		JERSEY CITY	NJ		04/26/2024	7.500	236,266						310,000	03/20/2024
100175670		DULUTH	GA		11/12/2024	6.875	236,267		(20)				333,100	10/22/2024
100160878		WILLIAMSTOWN	NJ		07/24/2024	7.625	236,267						310,000	05/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120987		BRUNSWICK	ME		08/30/2023	7.625	236,281						317,000	07/10/2023
100047817		ALBERTSON	NY		11/20/2020	4.250	236,286						745,750	07/31/2020
100157897		ROUND ROCK	TX		07/09/2024	8.000	236,292						385,000	04/11/2024
100142153		GARDENA	CA		02/29/2024	7.750	236,297						740,000	02/05/2024
100136322		LOVELAND	CO		11/20/2023	7.990	236,300						338,000	10/02/2023
100129321		MANOR	TX		09/25/2023	7.125	236,301						398,000	07/27/2023
100067883		MIAMI	FL		09/23/2021	4.375	236,304						325,000	07/30/2021
100127586		CEDAR CITY	UT		09/08/2023	6.875	236,310						319,000	07/13/2023
100114324		BELLFLOWER	CA		06/29/2023	4.788	236,318						730,000	06/02/2022
100176728		ELLICOTT CITY	MD		11/15/2024	6.875	236,327		(14)				315,000	06/03/2024
100150557		CHARLOTTE	NC		05/03/2024	6.625	236,330						320,000	01/19/2024
100136640		LEXINGTON	KY		11/22/2023	10.875	236,331						281,000	11/01/2023
100126322		TORRINGTON	CT		08/30/2023	8.107	236,340						312,000	07/18/2023
100115675		OCALA	FL		07/20/2023	6.625	236,340						316,000	06/06/2023
100024823		HAVERSTRAW	NY		09/20/2018	4.250	236,342						294,500	04/30/2018
100165330		LANCASTER	TX		08/29/2024	10.375	236,349						314,000	08/05/2024
100083659		CERES	CA		06/23/2022	7.500	236,351						348,000	04/12/2022
100162689		NORTH FORT MYERS	FL		08/12/2024	5.990	236,355						313,000	05/29/2024
100182105		LEANDER	TX		12/12/2024	7.000	236,359		(4)				334,000	10/30/2024
100179505		FALLING WATERS	WV		11/21/2024	6.499	236,360						300,000	10/04/2024
100169083		FORT LEE	NJ		09/27/2024	6.875	236,362						310,000	08/20/2024
100179336		DEFUNIAK SPRINGS	FL		12/27/2024	9.500	236,366		233				293,000	11/19/2024
100173280		WESTMINSTER	MD		10/30/2024	6.625	236,369						290,000	08/30/2024
100140563		GASTONIA	NC		01/19/2024	7.625	236,370						313,000	11/29/2023
100175936		CHARLOTTE	NC		11/14/2024	6.250	236,377		23				320,000	10/02/2024
100151712		KILLDEER	ND		05/10/2024	7.875	236,378						330,000	04/15/2024
100131734		DURHAM	NC		10/06/2023	6.750	236,382						350,000	09/02/2022
100150928		THE COLONY	TX		05/08/2024	5.990	236,383						359,000	02/29/2024
100013333		SAINT CLOUD	FL		05/25/2017	4.625	236,388						263,000	01/31/2017
100161886		BALTIMORE	MD		07/31/2024	8.750	236,393						295,000	05/30/2024
100091172		NEW BRAUNFELS	TX		01/31/2023	6.750	236,395						414,000	10/20/2022
100133747		RALEIGH	NC		10/23/2023	7.625	236,404						315,000	08/25/2023
100043928		MIAMI	FL		08/19/2020	6.500	236,410						346,750	12/04/2019
100185089		ANNAPOLIS	MD		12/20/2024	6.999	236,412		(5)				385,000	11/25/2024
3340059399		PORT CHARLOTTE	FL		03/28/2024	9.282	236,416						1,040,000	09/11/2023
100128421		TAYLOR	TX		09/15/2023	8.990	236,420						300,000	07/26/2023
100170211		FORT WORTH	TX		10/08/2024	6.490	236,430						312,000	08/23/2024
100114840		SAINT MARYS	GA		07/10/2023	5.500	236,438						368,000	05/08/2023
100180050		FERNANDINA BEACH	FL		11/25/2024	6.875	236,440						314,000	10/04/2024
100011611		METUCHEN	NJ		03/08/2017	4.500	236,444						270,000	09/02/2016
100049017		HOMESTEAD	FL		11/20/2020	4.125	236,446						231,800	07/31/2020
100160588		MAGNA	UT		07/19/2024	7.750	236,447						376,000	06/20/2024
100081414		DALLAS	TX		03/18/2022	3.750	236,450						325,000	01/13/2022
100180410		SAINT PAUL	MN		11/25/2024	7.125	236,459						310,000	09/20/2024
100117614		BOCA RATON	FL		07/20/2023	8.500	236,459						395,000	03/02/2024
100113611		ROHNERT PARK	CA		06/29/2023	2.875	236,477						650,000	06/02/2022
100186447		PENSACOLA	FL		12/30/2024	7.125	236,479						290,000	11/14/2024
100170332		HIGH POINT	NC		10/08/2024	8.125	236,479						290,500	08/15/2024
100115645		STANHOPE	NJ		07/19/2023	9.249	236,489						400,000	06/07/2023
100151614		ATLANTA	GA		05/10/2024	7.000	236,493						350,000	03/29/2024
100014062		MIAMI	FL		05/25/2017	4.250	236,510						330,000	01/31/2017
100130006		PHILADELPHIA	PA		09/27/2023	8.609	236,510		1,386				382,000	08/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186672		FLOWERY BRANCH	GA		12/30/2024	6.125	236,513						340,000	10/02/2024
100152534		ANGLER	NC		05/17/2024	7.250	236,513						345,000	03/28/2024
100076138		TEMPE	AZ		01/07/2022	3.625	236,514						375,000	11/05/2021
100181971		FORNEY	TX		12/12/2024	5.990	236,522		11				333,000	09/27/2024
100024969		MANTECA	CA		09/20/2018	5.000	236,523						327,750	04/30/2018
100101638		DELAND	FL		04/26/2023	7.625	236,531						360,000	02/28/2023
100116489		WALLINGFORD	PA		07/20/2023	6.000	236,533						329,000	03/01/2024
100031658		CHULA VISTA	CA		03/29/2019	3.000	236,536						460,000	12/07/2018
100137782		CHARLOTTE	NC		12/08/2023	7.990	236,539						302,000	10/17/2023
100045336		FRIANT	CA		11/25/2020	5.000	236,550						351,500	08/31/2020
100161438		DELAWARE	OH		07/29/2024	7.125	236,567						314,000	04/24/2024
100166261		AUBURN	AL		09/09/2024	6.875	236,571						318,000	07/15/2024
100144299		PINE GROVE	CA		03/07/2024	9.250	236,574						315,000	01/03/2024
100084770		APPLE VALLEY	CA		08/02/2022	7.000	236,574						360,000	06/21/2022
100173211		MONROE	NC		10/30/2024	6.875	236,576						416,000	08/30/2024
100153190		FORT WORTH	TX		05/30/2024	7.625	236,586						315,000	04/13/2024
100057973		ALPHARETTA	GA		06/30/2021	4.375	236,588						357,000	05/14/2021
100012050		LOS ANGELES	CA		03/08/2017	4.625	236,589						345,000	09/02/2016
100165448		KINGSTON	GA		08/29/2024	7.625	236,596						310,000	06/27/2024
100145702		UNITED KINGDOM	GBR		03/12/2024	3.590	236,596					(5,197)	260,011	04/28/2020
100120405		CONROE	TX		08/18/2023	7.125	236,603						340,000	07/07/2023
100136003		JERSEY CITY	NJ		11/16/2023	8.250	236,604						595,000	10/18/2023
3340071464		GREENVILLE	NC		06/14/2024	9.457	236,604						1,012,000	03/12/2024
100167800		READING	PA		09/19/2024	8.500	236,605						320,000	06/12/2024
100136742		HAMILTON	NJ		11/27/2023	8.560	236,606						330,000	10/23/2023
100151608		ORLANDO	FL		05/10/2024	7.375	236,612						336,000	03/22/2024
100091857		BOISE	ID		01/30/2023	9.250	236,620						515,000	12/15/2022
100119976		GULF BREEZE	FL		08/11/2023	6.875	236,623						350,000	07/10/2023
100133134		FORT MYERS	FL		11/29/2023	7.375	236,624						515,000	10/17/2023
100179709		CLEVELAND	TN		11/21/2024	5.500	236,627		39				355,000	09/27/2024
100054141		FRESNO	CA		03/23/2021	3.500	236,628						255,000	12/31/2020
100178411		MERIDEN	CT		11/21/2024	7.874	236,629		(8)				310,000	10/28/2024
100068315		FRANKLIN	TN		08/25/2021	3.875	236,630						330,000	06/08/2021
100068244		RICHMOND	VA		08/25/2021	3.625	236,633						455,000	06/29/2021
100115761		LAKE LURE	NC		07/20/2023	7.625	236,648						320,000	05/02/2023
100128119		FLORENCE	KY		09/08/2023	7.000	236,658						295,000	06/13/2022
100100224		NEWBURGH	NY		03/17/2023	7.888	236,664						375,000	02/21/2023
100151654		GRAIN VALLEY	MO		05/10/2024	7.625	236,671						312,000	03/26/2024
100161087		VIAN	OK		07/24/2024	7.500	236,672						290,000	05/31/2024
100144601		NEW YORK	NY		03/13/2024	7.500	236,673						2,050,000	02/05/2024
100181972		FORNEY	TX		12/12/2024	5.990	236,677		11				332,000	09/27/2024
100164504		FORNEY	TX		08/21/2024	7.125	236,680						323,000	06/28/2024
100179684		GASTONIA	NC		11/21/2024	5.750	236,688		25				404,000	08/28/2024
100159442		PENDERGRASS	GA		07/15/2024	6.125	236,691						341,000	05/22/2024
100164340		SCOTLAND	MD		08/21/2024	7.375	236,696						355,000	06/20/2024
100133655		JACKSONVILLE	AR		10/23/2023	7.000	236,700						350,000	08/28/2023
100159322		SAINT AUGUSTINE	FL		07/15/2024	5.990	236,703						326,000	04/29/2024
100152372		MECHANICSBURG	PA		05/17/2024	7.625	236,706						350,000	04/04/2024
100152640		HOUSTON	TX		05/17/2024	7.125	236,707						343,000	03/08/2024
100108072		NEW BEDFORD	MA		05/24/2023	9.125	236,716						340,000	04/28/2023
100171941		FORT WORTH	TX		10/17/2024	5.990	236,717						362,500	08/26/2024
100161306		GRANDVIEW	WA		07/25/2024	7.990	236,718						468,000	05/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100079135		MANOR	TX		02/24/2022	3.625	236,729						320,000	12/30/2021
100120122		MONROE	NC		08/11/2023	7.500	236,734						334,000	06/27/2023
100110517		COMMERCE CITY	CO		06/30/2023	5.990	236,737						550,000	04/26/2023
100135230		HENDERSON	NV		11/08/2023	5.750	236,741						339,000	08/01/2023
100169058		EULESS	TX		09/27/2024	7.000	236,745						335,000	08/08/2024
100131932		ARVADA	CO		10/13/2023	7.625	236,764						352,000	08/14/2023
100166130		SHERWOOD	AR		09/09/2024	7.625	236,770						274,000	06/24/2024
100132119		SAINT AUGUSTINE	FL		10/13/2023	7.625	236,773						320,000	08/14/2023
100175123		CYPRESS	TX		11/05/2024	7.250	236,785		(17)				290,000	10/15/2024
100071598		TUCSON	AZ		10/14/2021	4.375	236,789						350,000	06/15/2021
100119521		HOUSTON	TX		07/28/2023	7.625	236,794						349,586	06/07/2023
100160985		ATHENS	AL		07/24/2024	6.125	236,797						306,000	05/15/2024
100171378		LONDONDERRY	NH		10/16/2024	7.375	236,798						343,000	08/30/2024
100010653		CHICO	CA		12/23/2016	3.752	236,804						288,500	10/03/2016
100172744		BIG BEAR CITY	CA		11/21/2024	6.750	236,805						345,000	10/29/2024
100173356		NOGALES	AZ		10/30/2024	7.990	236,810						303,000	09/03/2024
100135374		LAS VEGAS	NV		11/13/2023	7.500	236,821						290,000	08/17/2023
100161129		RIVERBANK	CA		07/24/2024	7.500	236,823						300,000	06/03/2024
100119099		SUGAR LAND	TX		07/28/2023	6.500	236,826						526,000	03/01/2024
100130435		DAVENPORT	FL		09/28/2023	7.499	236,833						465,000	09/08/2023
100111594		PRINCETON	NJ		06/29/2023	7.156	236,835						625,900	06/03/2022
100038820		WICKLOW	IRL		09/27/2019	4.350	236,837					(15,420)	204,741	11/30/2018
100131817		VIRGINIA BEACH	VA		10/06/2023	7.499	236,839						312,000	09/21/2023
100176671		DALLAS	GA		11/15/2024	7.374	236,848		(32)				317,000	10/11/2024
100119384		MESQUITE	TX		07/31/2023	7.625	236,856						305,000	06/02/2023
100178400		TORRINGTON	CT		11/21/2024	8.249	236,856		(24)				282,000	10/28/2024
100135055		WILMINGTON	DE		11/01/2023	7.499	236,858						309,000	09/22/2023
100172251		PRINCETON	TX		10/21/2024	6.625	236,859						355,000	08/28/2024
100181346		WICHITA FALLS	TX		12/06/2024	8.375	236,861		(19)				285,000	11/21/2024
100186358		RALEIGH	NC		12/30/2024	6.750	236,872						348,800	11/20/2024
100154100		ORLANDO	FL		07/11/2024	7.875	236,880		(40)				379,000	06/05/2024
100182296		NEWMAN LAKE	WA		12/12/2024	5.500	236,882		25				710,000	10/08/2024
100153325		PALM BAY	FL		05/30/2024	5.375	236,888						337,000	03/25/2024
100179455		MERRIAM	KS		11/21/2024	5.990	236,891		14				325,000	09/23/2024
100118041		ENGLEWOOD	OH		07/20/2023	5.000	236,893						404,000	03/01/2024
100172446		SAN ANTONIO	TX		10/23/2024	5.990	236,896						322,000	08/23/2024
100131959		RICHMOND HILL	GA		10/13/2023	7.490	236,899						329,000	08/07/2023
100076102		HIALEAH	FL		01/07/2022	4.125	236,902						494,000	11/01/2021
100186270		DULUTH	GA		12/27/2024	6.625	236,902		(2)				336,500	10/01/2024
100159493		COLUMBIA	SC		07/15/2024	7.875	236,906						307,500	05/28/2024
100115328		HOLLY HILL	FL		07/17/2023	8.375	236,909						290,000	05/02/2023
100031159		FAIRFIELD	CA		03/29/2019	5.125	236,911						332,000	12/12/2018
100107939		LEHIGH ACRES	FL		06/29/2023	8.875	236,914		(38)				290,000	05/22/2023
100091903		LELYSTAD	NLD		01/27/2023	4.770	236,917					(15,578)	286,886	12/01/2023
100090593		UTRECHT	NLD		12/28/2022	6.200	236,917					(15,578)	320,000	12/01/2023
100141814		HELMOND	NLD		01/29/2024	6.350	236,917					(10,796)	305,000	12/28/2023
100153754		S-GRAVENHAGE	NLD		05/30/2024	5.750	236,917					(10,796)	305,000	04/30/2024
100157557		ROTTERDAM	NLD		06/28/2024	5.290	236,917					(8,029)	305,000	05/17/2024
100074317		PROSPER	TX		12/09/2021	3.500	236,919						520,000	11/12/2021
100167985		DOTHAN	AL		09/20/2024	6.875	236,921						295,000	08/30/2024
100148789		LOCKHART	TX		04/17/2024	8.000	236,921						287,000	10/09/2023
100129714		CAPE CORAL	FL		09/29/2023	7.375	236,929						319,000	08/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155138		TUCSON	AZ		07/19/2024	7.625	236,932						295,000	11/07/2023
100142678		PENDERGRASS	GA		02/08/2024	5.500	236,935						335,000	11/28/2023
100159277		CARTERSVILLE	GA		07/15/2024	7.490	236,943						352,000	05/31/2024
100179398		MANCHESTER	CT		12/27/2024	8.500	236,948		(3)				285,000	12/04/2024
100114871		ATLANTIC BEACH	NC		07/10/2023	7.625	236,955						333,000	05/26/2023
100028147		MIRAMAR	FL		10/26/2018	3.500	236,958						445,550	06/30/2018
100054360		CHESAPEAKE	VA		03/23/2021	4.625	236,962						242,000	12/31/2020
100135825		ROSHARON	TX		11/10/2023	6.625	236,987						320,000	09/28/2023
100159284		STEPHENS CITY	VA		07/15/2024	6.875	237,006						335,000	05/22/2024
100136227		CRANSTON	RI		11/20/2023	7.999	237,007						346,000	10/17/2023
100179882		FORT WORTH	TX		11/25/2024	5.750	237,007						365,000	09/26/2024
100024829		SALT POINT	NY		09/20/2018	5.000	237,009						198,550	04/30/2018
100115833		SAINT AUGUSTINE	FL		07/20/2023	6.000	237,012						326,100	05/16/2023
100067658		SACRAMENTO	CA		09/23/2021	3.625	237,019						387,000	06/25/2021
100164267		BRICK	NJ		08/21/2024	7.624	237,032						310,000	07/17/2024
100133681		BELMONT	NC		10/23/2023	7.499	237,035						368,000	08/31/2023
100127698		BRIDGEPORT	CT		09/08/2023	8.124	237,036						455,000	07/14/2023
100161608		UNITED KINGDOM	GBR		07/29/2024	5.740	237,042					(6,534)	250,000	06/25/2024
100156968		UNITED KINGDOM	GBR		06/27/2024	5.740	237,042					(2,507)	250,000	06/10/2024
100025497		VICTORVILLE	CA		09/20/2018	4.625	237,045						425,000	09/21/2021
100164499		PENDERGRASS	GA		08/21/2024	5.625	237,047						330,000	06/24/2024
100182684		SEMINOLE	FL		12/12/2024	7.125	237,053		(7)				310,000	10/02/2024
100116333		PACIFIC BEACH	WA		07/20/2023	4.175	237,056						475,000	03/01/2024
100159212		CHARLOTTE	NC		07/15/2024	7.124	237,060						325,000	06/03/2024
100081057		DALLAS	TX		03/18/2022	3.875	237,068						324,000	01/07/2022
100128088		COLUMBIA	TN		09/08/2023	7.000	237,069						306,000	10/27/2022
100114940		JACKSONVILLE	FL		07/13/2023	10.000	237,079						290,000	05/25/2023
100165421		MERCED	CA		08/29/2024	7.624	237,083						315,000	06/13/2024
3340081954		CENTRAL ISLIP	NY		09/18/2024	9.125	237,085						942,000	07/24/2024
100080001		LAS VEGAS	NV		04/08/2022	5.125	237,087						320,000	01/28/2022
100067687		ANNA	TX		09/23/2021	3.374	237,091						315,000	08/06/2021
100013384		LAS VEGAS	NV		05/25/2017	4.250	237,092						255,000	01/31/2017
100161924		SOUTH PASADENA	FL		07/31/2024	8.250	237,098						300,000	07/12/2024
100172886		WEST BLOOMFIELD	MI		10/25/2024	6.499	237,119						803,000	09/27/2024
100110511		HERRIMAN	UT		06/30/2023	5.875	237,121						465,000	05/02/2023
100148281		HUTTO	TX		04/12/2024	6.625	237,122						330,000	02/21/2024
100141246		HENDERSON	NV		01/30/2024	7.875	237,126						391,000	12/27/2023
100108045		MANASSAS PARK	VA		05/25/2023	6.625	237,126						675,000	03/29/2023
100045759		DISTRICT HEIGHTS	MD		11/25/2020	3.500	237,138						304,950	08/31/2020
100119363		PFLUGERVILLE	TX		07/31/2023	6.625	237,139						345,000	06/12/2023
100136001		SEBRING	FL		11/16/2023	9.125	237,152						290,000	10/10/2023
100163053		PAHRUMP	NV		08/13/2024	7.990	237,171						308,000	06/21/2024
100161395		PRINCETON	TX		07/25/2024	7.625	237,171						333,000	06/10/2024
100160130		DAWSONVILLE	GA		07/17/2024	8.000	237,177						401,000	05/21/2024
100144106		FRESNO	CA		03/07/2024	7.500	237,179						310,000	12/29/2023
100131661		SHERMAN	TX		10/06/2023	7.625	237,180						319,000	08/07/2023
100164494		LAWRENCEVILLE	GA		08/21/2024	7.490	237,186						292,000	06/28/2024
100055455		GLEN MILLS	PA		03/23/2021	4.875	237,186						390,000	12/31/2020
100110401		DANVILLE	IN		06/30/2023	7.625	237,195						330,000	04/10/2023
100150618		KATY	TX		05/03/2024	7.625	237,196						312,000	12/22/2023
100137619		FORT WORTH	TX		12/08/2023	5.990	237,209						352,000	09/21/2023
100114722		HAYFORK	CA		06/29/2023	8.625	237,211						358,000	05/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176713		FAIRBURN	GA		11/15/2024	7.375	237,217		(26)				290,000	04/10/2024
100128238		MICANOPY	FL		09/14/2023	7.875	237,225						345,000	08/16/2023
100114517		ROWLETT	TX		06/29/2023	8.999	237,226						310,000	05/24/2023
100084772		MOSES LAKE	WA		08/02/2022	6.125	237,228						315,000	06/28/2022
100176729		FATE	TX		11/15/2024	6.375	237,229		3				301,000	03/28/2024
100163031		KATY	TX		08/13/2024	7.125	237,231						341,000	06/14/2024
100159318		MILLEDGEVILLE	GA		07/15/2024	7.625	237,232						310,000	05/22/2024
100118867		CAPITOLA	CA		08/30/2023	7.500	237,234						768,000	07/25/2023
100164400		HALTOM CITY	TX		08/21/2024	7.625	237,234						291,000	06/21/2024
100044279		SACRAMENTO	CA		08/19/2020	4.000	237,263						337,250	01/21/2020
100151230		GLASSBORO	NJ		05/10/2024	7.125	237,272						363,000	03/11/2024
100135538		DELTON	MI		11/13/2023	7.500	237,273						345,000	09/25/2023
100152570		FATE	TX		05/17/2024	6.875	237,278						345,000	04/05/2024
100169785		ROME	GA		09/30/2024	6.875	237,286						326,000	07/12/2024
100170122		BROOKLYN PARK	MN		10/08/2024	7.499	237,290						320,000	08/30/2024
100136357		PORT CHARLOTTE	FL		11/20/2023	7.499	237,298						325,000	09/22/2023
100147583		NIXA	MO		04/04/2024	7.499	237,307						354,000	03/01/2024
100053716		RICHMOND	CA		03/23/2021	2.125	237,312						635,000	12/31/2020
100180910		UNITED KINGDOM	GBR		11/27/2024	5.690	237,319					(3,033)	265,000	10/31/2024
100169651		BEECH GROVE	IN		09/30/2024	7.375	237,328						305,000	05/31/2024
100159461		CLAYTON	NC		07/15/2024	6.990	237,337						317,000	05/30/2024
100024599		HOWELL	NJ		09/20/2018	4.375	237,340						285,000	04/30/2018
100147585		NIXA	MO		04/04/2024	7.499	237,341						357,000	03/01/2024
3340066793		FORT WORTH	TX		05/10/2024	9.901	237,342						1,200,000	12/22/2023
100065480		ROCKWALL	TX		07/28/2021	4.000	237,347						325,000	06/03/2021
100174653		OCALA	FL		10/31/2024	7.250	237,352						397,000	01/22/2024
100112718		SANTA ANA	CA		06/29/2023	2.875	237,362						845,000	06/02/2022
100146917		JACKSON	NJ		03/26/2024	6.990	237,365						845,000	02/15/2024
100111068		LOS ANGELES	CA		06/29/2023	3.375	237,383						741,500	05/14/2022
100013612		ANTIOCH	CA		05/25/2017	4.000	237,397						353,000	01/31/2017
100014162		LOS ANGELES	CA		05/25/2017	4.625	237,399						350,000	01/31/2017
100120787		WINFIELD	KS		08/25/2023	8.500	237,402						307,000	06/15/2023
100120050		PRIOR LAKE	MN		08/11/2023	7.625	237,404						316,000	06/01/2023
100065086		SURPRISE	AZ		07/14/2021	3.999	237,405						308,000	05/21/2021
100131839		DUNDALK	MD		10/06/2023	10.375	237,406						275,000	09/15/2023
100167436		LAREDO	TX		09/16/2024	7.250	237,408						395,000	05/24/2024
100163920		SAINT AUGUSTINE	FL		10/04/2024	8.250	237,416						285,000	09/04/2024
100151719		KILLDEER	ND		05/10/2024	7.625	237,421						330,000	04/15/2024
100120082		MESQUITE	TX		08/11/2023	6.990	237,422						321,500	06/22/2023
100065416		SAN JOSE	CA		07/28/2021	3.499	237,422						455,000	05/17/2021
3500105384		MIAMI	FL		08/12/2024	8.335	237,438						1,965,000	06/18/2024
100110364		IRVINE	CA		06/30/2023	6.499	237,438						1,200,000	05/01/2023
100025204		BUENA PARK	CA		09/20/2018	7.250	237,445						522,500	04/30/2018
100128473		NORTH MIAMI BEACH	FL		09/15/2023	7.375	237,451						525,000	07/26/2023
100156327		NORTH FORT MYERS	FL		07/25/2024	8.125	237,456						297,000	06/28/2024
100153576		UNITED KINGDOM	GBR		05/29/2024	6.440	237,458					(3,453)	310,000	05/21/2024
100120715		HENRICO	VA		08/25/2023	7.375	237,466						355,000	06/30/2023
100089287		SEQUIM	WA		01/26/2023	8.250	237,467						430,000	10/31/2022
100119450		ENGLEWOOD	CO		07/31/2023	6.375	237,470						325,000	06/12/2023
100138312		RALEIGH	NC		12/18/2023	7.625	237,483						342,000	11/06/2023
100156909		DURHAM	NC		06/27/2024	8.353	237,487						310,000	05/10/2024
100138183		LOCUST GROVE	GA		12/14/2023	8.500	237,491						300,000	10/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084832		YUKON	OK		08/02/2022	5.999	237,492						418,000	07/12/2022
100143324		WILMINGTON	DE		02/16/2024	7.000	237,499						320,000	12/28/2023
100110535		MONROE	WA		06/30/2023	6.125	237,501						485,000	04/21/2023
100149354		BRIDGEPORT	PA		04/24/2024	5.250	237,508						359,000	02/22/2024
100060287		HOUSTON	TX		06/25/2021	3.875	237,512						316,000	04/09/2021
100140594		MONROE	NC		01/19/2024	7.990	237,515						315,000	11/17/2023
100028766		STOCKTON	CA		10/26/2018	4.625	237,516						285,000	05/31/2018
100159213		MORRISVILLE	NC		07/15/2024	6.999	237,517						370,000	05/31/2024
100169344		LAKEVILLE	PA		09/27/2024	8.500	237,520						402,000	08/12/2024
100156655		HARTFORD	CT		06/24/2024	7.625	237,534						310,000	05/10/2024
100128157		OCALA	FL		09/18/2023	6.999	237,537						313,000	08/18/2023
100012815		LOS ANGELES	CA		05/25/2017	4.750	237,543						309,000	01/31/2017
100140095		KINGSPORT	TN		01/09/2024	8.000	237,549						340,000	10/30/2023
100171613		ELON	NC		10/16/2024	6.500	237,554						312,000	08/29/2024
100120821		ELOY	AZ		08/25/2023	7.750	237,556						357,000	06/29/2023
100135299		PHILADELPHIA	PA		11/13/2023	7.375	237,559						345,000	10/04/2023
100137721		BAYTOWN	TX		12/08/2023	7.000	237,567						330,500	10/20/2023
100137723		BAYTOWN	TX		12/08/2023	7.000	237,567						333,000	10/20/2023
100110321		MESA	AZ		06/30/2023	6.499	237,567						345,000	04/21/2023
100103666		JACKSONVILLE	FL		05/08/2023	8.125	237,576						336,000	03/20/2023
100174786		RED OAK	TX		10/31/2024	7.125	237,592						429,000	04/09/2024
100185079		FRANKLIN PARK	IL		12/20/2024	8.125	237,595		(7)				325,000	11/22/2024
100012976		AREA OF CORONA	CA		05/25/2017	4.875	237,600						350,000	01/31/2017
100139306		WESTFIELD	IN		12/28/2023	8.625	237,610						360,000	11/29/2023
100053769		EASTON	PA		03/23/2021	3.375	237,614						325,000	01/02/2021
100129981		NEW HAVEN	CT		09/27/2023	8.500	237,619						320,000	08/09/2023
100031392		RIALTO	CA		03/29/2019	4.125	237,623						383,000	12/08/2018
100160051		KINGSTON	GA		07/17/2024	7.500	237,626						310,000	05/15/2024
100171874		CYPRESS	TX		10/17/2024	6.625	237,635						315,000	08/23/2024
100120894		DEBARY	FL		08/30/2023	6.500	237,636						386,000	07/21/2023
100101929		FORT WORTH	TX		04/14/2023	10.125	237,641						315,000	02/08/2023
100014088		EL CAJON	CA		05/25/2017	4.375	237,642						335,000	01/31/2017
100174476		COSTA MESA	CA		10/31/2024	9.000	237,648						2,088,000	09/23/2024
100139854		UNITED KINGDOM	GBR		12/18/2023	7.990	237,657					(4,085)	245,000	10/09/2023
100120500		ONTARIO	CA		08/18/2023	8.499	237,661						400,000	07/17/2023
100135123		NEW SMYRNA BEACH	FL		11/01/2023	8.000	237,661						300,000	08/30/2023
100186671		MCKINNEY	TX		12/30/2024	5.750	237,662		1				361,000	10/22/2024
100139985		SAN ANTONIO	TX		01/09/2024	8.125	237,672						310,000	11/03/2023
100158692		HUNTSVILLE	TX		07/10/2024	7.625	237,674						295,000	05/06/2024
100110286		LOS ANGELES	CA		06/30/2023	6.125	237,676						780,000	03/23/2023
100162723		LAND O LAKES	FL		08/12/2024	8.125	237,678						292,000	05/30/2024
100173978		LAKELAND	FL		10/31/2024	8.375	237,678						285,000	07/17/2024
100171926		MIDLAND	TX		10/17/2024	5.990	237,680						317,000	08/23/2024
100145710		UNITED KINGDOM	GBR		03/12/2024	3.390	237,687		10,929			(5,148)	240,000	02/10/2020
100163364		MESA	AZ		09/27/2024	8.625	237,688						870,000	08/26/2024
100131757		BAKERSFIELD	CA		10/06/2023	6.500	237,691						326,500	07/18/2022
100141665		BROOKLYN PARK	MD		01/30/2024	10.125	237,697						255,000	01/02/2024
100132301		ST AUGUSTINE	FL		10/13/2023	6.500	237,703						346,600	08/24/2023
100144895		UNITED KINGDOM	GBR		03/12/2024	3.390	237,707		11,086			(5,221)	250,000	01/24/2020
100152521		BELVIDERE	IL		05/17/2024	7.375	237,714						316,000	03/21/2024
100120089		WELLINGTON	FL		08/11/2023	6.500	237,715						325,000	06/20/2023
100144796		UNITED KINGDOM	GBR		03/12/2024	9.500	237,719					(5,204)	240,000	09/20/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167912		PHELAN	CA		09/20/2024	7.250	237,720						490,000	07/09/2024
100172162		SALINAS	CA		10/17/2024	6.875	237,724						569,000	09/11/2024
100068423		TRUSSVILLE	AL		08/25/2021	3.500	237,733						321,000	06/29/2021
100144638		STUART	FL		03/13/2024	6.625	237,741						420,000	02/09/2024
100110396		MYRTLE BEACH	SC		06/30/2023	7.625	237,747						450,000	04/13/2023
100129355		POST FALLS	ID		09/25/2023	5.500	237,752						448,000	08/01/2023
100043225		SPRING VALLEY	NY		08/13/2020	4.500	237,754						437,000	12/03/2019
100153467		BARNEGAT TOWNSHIP	NJ		05/30/2024	7.700	237,761		(1)				340,000	04/08/2024
100028436		OROSI	CA		10/26/2018	4.500	237,764						337,250	06/05/2018
100148818		NACOGDOCHES	TX		04/17/2024	7.500	237,765						310,000	09/29/2023
100148050		JACKSON	MI		04/10/2024	7.625	237,770						301,000	02/22/2024
100159289		CHARLOTTE	NC		07/15/2024	7.375	237,771						312,000	04/30/2024
100165567		GLEN ALLEN	VA		08/29/2024	7.624	237,774						312,000	07/12/2024
100135379		SCARBOROUGH	ME		11/13/2023	7.500	237,775						325,000	08/31/2023
100159582		CHERRY VALLEY	CA		07/15/2024	7.375	237,780						430,000	05/24/2024
100087292		PALMER LAKE	CO		10/25/2022	5.375	237,782						475,000	03/18/2022
100087425		LAKE WORTH	FL		10/25/2022	5.990	237,784						755,000	05/23/2022
100162993		PACIFIC	MO		08/12/2024	7.500	237,785						318,000	06/14/2024
100102598		KEANSBURG	NJ		06/07/2023	7.999	237,804						330,000	10/31/2022
100161041		MINNEAPOLIS	MN		07/24/2024	8.125	237,811						291,000	05/24/2024
100135373		HENDERSON	NV		11/13/2023	5.990	237,812						350,000	08/17/2023
100186655		SAINT AUGUSTINE	FL		12/30/2024	6.250	237,818						352,000	10/18/2024
100181220		ANTIOCH	TN		12/06/2024	8.125	237,819		(6)				295,000	11/19/2024
100017518		WOODBRIDGE	VA		04/26/2018	3.375	237,820						305,000	12/31/2017
100182587		WILMINGTON	DE		12/12/2024	7.490	237,823		(12)				320,000	10/21/2024
100185140		ROSEDALE	MD		12/20/2024	7.999	237,827						315,000	11/27/2024
100162708		LITTLE ROCK	AR		08/12/2024	7.875	237,827						337,000	06/03/2024
100150697		MONROE	NC		05/06/2024	7.625	237,840						316,000	02/21/2024
100133061		CARMEL	ME		11/29/2023	7.750	237,841						413,000	10/13/2023
100029733		SALINAS	CA		10/26/2018	4.875	237,848						441,750	06/03/2018
100170258		ORLANDO	FL		10/08/2024	8.375	237,850						335,000	07/17/2024
100166971		GREENVILLE	SC		09/13/2024	7.625	237,851						294,000	07/30/2024
100169670		FORT WORTH	TX		09/30/2024	6.750	237,861						345,000	06/25/2024
100027962		RIVERDALE	MD		10/26/2018	4.000	237,875						342,000	06/01/2018
100091378		CLEVELAND HEIGHTS	OH		02/22/2023	5.625	237,876						376,000	08/29/2022
100164313		CEDAR CITY	UT		08/21/2024	7.125	237,881						331,000	06/04/2024
100155071		DACULA	GA		07/19/2024	7.500	237,883						290,000	09/05/2023
100161341		CONROE	TX		07/25/2024	7.125	237,886						315,000	05/15/2024
100044070		PITTSBURG	CA		08/19/2020	4.500	237,887						460,750	12/24/2019
100129840		LAWRENCEVILLE	GA		09/27/2023	7.499	237,894						350,000	09/07/2023
100182444		FORKED RIVER	NJ		12/12/2024	6.875	237,894		(2)				335,000	10/29/2024
100168574		SCHERTZ	TX		09/25/2024	6.624	237,899						310,000	07/19/2024
100164345		SAINT AUGUSTINE	FL		08/21/2024	7.625	237,899						326,000	05/29/2024
100000379		LA VERGNE	TN		09/27/2016	5.875	237,908						155,000	08/25/2016
100173258		DELTAVILLE	VA		10/30/2024	6.625	237,910						400,000	09/05/2024
100115601		FRESNO	TX		07/19/2023	8.499	237,924						300,000	06/26/2023
100158674		BANGOR	PA		07/10/2024	7.375	237,926						315,000	04/30/2024
100067873		KILLINGLY	CT		09/23/2021	4.625	237,934						303,000	07/26/2021
100114982		HOUSTON	TX		07/14/2023	6.250	237,945						365,000	04/27/2023
100175490		GOOSE CREEK	SC		12/23/2024	6.875	237,946		3				360,000	06/17/2024
100049473		TANEYTOWN	MD		11/20/2020	4.500	237,947						256,500	07/31/2020
100157711		HILLIARD	OH		06/28/2024	8.125	237,947						294,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171693		SAN MARCOS	TX		10/16/2024	5.750	237,948						310,000	08/27/2024
100148306		DENVER	CO		04/12/2024	6.625	237,949						321,000	02/06/2024
100012748		LAS VEGAS	NV		05/25/2017	4.000	237,950						275,000	01/31/2017
100164953		SACRAMENTO	CA		08/28/2024	7.380	237,975						425,000	07/12/2024
100156598		POTTSTOWN	PA		06/24/2024	7.125	237,977						450,000	05/10/2024
100136868		KENAI	AK		11/27/2023	6.750	237,989						410,000	10/10/2023
100171773		MILFORD	PA		10/17/2024	6.990	237,996						315,000	09/03/2024
100042969		SAN DIEGO	CA		05/28/2020	6.000	238,001						350,000	02/10/2020
100179499		KATY	TX		11/21/2024	6.375	238,001		(5)				344,000	09/19/2024
100168946		LEEUWARDEN	NLD		09/26/2024	5.450	238,004					(18,845)	383,000	08/30/2024
100173651		HAARLEM	NLD		10/29/2024	5.300	238,004					(10,479)	383,000	09/30/2024
100184413		MATTHEWS	NC		12/17/2024	6.625	238,004		9				332,000	11/13/2024
100054246		STATEN ISLAND	NY		03/23/2021	6.250	238,004						449,000	12/31/2020
100133114		HOUSTON	TX		11/29/2023	7.625	238,005						350,000	10/10/2023
100150822		BOISE	ID		05/08/2024	7.625	238,006						315,000	03/29/2024
100166187		EAST STROUDSBURG	PA		09/09/2024	7.375	238,021						315,000	07/18/2024
100186459		CEDAR PARK	TX		12/30/2024	6.875	238,032						319,000	11/12/2024
100127510		FOX LAKE	IL		09/08/2023	7.500	238,037						318,000	07/26/2023
100169439		WINDSOR	CO		09/30/2024	6.990	238,038						539,000	05/09/2024
100088890		RICHFIELD	UT		11/15/2022	7.625	238,049						320,000	10/13/2022
100101589		WAKE FOREST	NC		04/26/2023	7.375	238,052						319,000	03/03/2023
100067722		DALLAS	TX		09/23/2021	3.875	238,058						364,000	08/10/2021
100169680		NORCROSS	GA		09/30/2024	7.875	238,072						325,000	06/13/2024
100173352		PLYMOUTH	MI		10/30/2024	7.375	238,074						318,000	09/18/2024
100065499		GALVESTON	TX		07/28/2021	4.625	238,078						326,000	06/04/2021
100049118		SANTA MARIA	CA		11/20/2020	4.000	238,082						337,250	07/31/2020
100118934		FONTANA	CA		07/27/2023	7.375	238,089						595,000	06/16/2023
100088111		POMPANO BEACH	FL		10/25/2022	8.000	238,109						340,000	09/19/2022
100118189		HOUSTON	TX		07/20/2023	10.250	238,112						286,000	03/01/2024
100108214		SILVER SPRING	MD		05/24/2023	9.750	238,114						290,000	04/21/2023
100120059		PHOENIX	AZ		08/11/2023	7.125	238,114						323,000	06/15/2023
100129542		SAINT AUGUSTINE	FL		09/29/2023	7.625	238,118						315,000	07/28/2023
100161884		LAKEVILLE	MN		07/31/2024	7.875	238,120						296,000	07/15/2024
100065577		CARMICHAEL	CA		07/28/2021	3.999	238,124						381,000	06/04/2021
100137599		MYRTLE BEACH	SC		12/08/2023	7.625	238,126						320,000	10/25/2023
100139844		UNITED KINGDOM	GBR		12/18/2023	7.040	238,135					(4,215)	375,000	07/29/2021
100127566		JACKSONVILLE	FL		09/08/2023	7.500	238,138						395,000	07/14/2023
100146674		LAKELAND	FL		03/20/2024	9.375	238,143						282,000	02/29/2024
100162991		YAMHILL	OR		08/12/2024	6.875	238,146						380,000	06/14/2024
100115674		JACKSONVILLE	FL		07/20/2023	6.375	238,146						349,000	06/02/2023
100167161		GLENSIDE	PA		09/13/2024	8.625	238,153						298,000	06/28/2024
100158061		MISSOURI CITY	TX		07/09/2024	6.625	238,153						323,000	04/15/2024
100081397		LEBANON	TN		03/18/2022	4.000	238,173						327,000	12/16/2021
100131924		BARTLETT	IL		10/13/2023	6.750	238,175						325,000	08/14/2023
100091664		HELLERTOWN	PA		01/27/2023	9.500	238,177						500,000	01/01/2023
100163598		OBERLIN	OH		08/15/2024	8.375	238,187						341,000	07/17/2024
100172678		PRINCETON	TX		11/21/2024	7.875	238,194		(25)				302,500	10/22/2024
100135119		LAWRENCEVILLE	GA		11/01/2023	6.625	238,195						341,000	08/28/2023
100142685		FORT MYERS	FL		02/08/2024	6.625	238,197						340,000	11/29/2023
100133224		MOORE	OK		11/29/2023	7.375	238,204						348,000	10/18/2023
100119775		ORLANDO	FL		08/08/2023	8.616	238,207						341,000	07/07/2023
100171680		WESTFIELD	IN		10/16/2024	7.500	238,210						295,000	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130115		NETHERLANDS	NLD		09/26/2023	6.350	238,211					(15,663)	340,000	12/01/2023
100180843		GRONINGEN	NLD		10/28/2024	5.250	238,211					(4,761)	310,000	10/25/2024
100152208		KATY	TX		05/17/2024	7.500	238,212						316,000	03/20/2024
100135227		MANILA	UT		11/08/2023	7.625	238,231						344,363	09/07/2023
100143033		MYRTLE BEACH	SC		02/12/2024	8.249	238,232						295,000	01/05/2024
100081159		MATTHEWS	NC		03/18/2022	3.500	238,236						385,000	12/23/2021
100156518		BENTONVILLE	AR		06/24/2024	6.875	238,236						317,000	05/03/2024
100143677		FLORESVILLE	TX		02/22/2024	10.249	238,244						300,000	01/16/2024
3340072969		CAPE CORAL	FL		04/12/2024	9.682	238,251						1,096,000	03/12/2024
100044087		LONG BEACH	CA		08/19/2020	4.375	238,254						351,500	12/04/2019
100148235		PHOENIX	AZ		04/12/2024	6.990	238,254						320,000	03/04/2024
100158696		KNOXVILLE	TN		07/10/2024	7.875	238,256						290,000	05/01/2024
100145854		ATLANTIC BEACH	NC		03/15/2024	7.625	238,257						482,000	02/20/2024
100044237		PASADENA	CA		08/19/2020	3.250	238,258						641,250	01/19/2020
100136872		COEUR D ALENE	ID		11/27/2023	7.990	238,258						340,000	10/14/2023
100117189		COLTON	CA		07/20/2023	6.125	238,260						467,000	03/01/2024
100131580		SALEM	OR		10/05/2023	8.750	238,264						305,000	08/15/2023
100086920		BEACH PARK	IL		10/24/2022	7.250	238,271						300,000	08/31/2022
100109337		GALLATIN	TN		06/12/2023	6.624	238,284						320,000	04/24/2023
100164444		GLEN ALLEN	VA		08/21/2024	7.624	238,286						335,000	06/14/2024
100120476		SAN ANTONIO	TX		08/18/2023	10.250	238,298						300,000	07/28/2023
100169873		MERRITT ISLAND	FL		09/30/2024	7.625	238,305						290,000	02/21/2024
100148839		FORNEY	TX		04/17/2024	7.500	238,308						376,000	09/27/2023
100152899		BAKERSFIELD	CA		05/22/2024	7.499	238,309						299,000	04/23/2024
100119499		LAWRENCEVILLE	GA		07/28/2023	6.990	238,313						365,000	06/21/2023
100172395		DAHLONEGA	GA		10/23/2024	5.990	238,316						343,000	08/07/2024
100163148		TAYLORS	SC		08/13/2024	6.750	238,318						409,000	06/24/2024
100179602		CHICAGO	IL		11/21/2024	7.125	238,330						310,000	09/23/2024
100161040		PHILADELPHIA	PA		07/24/2024	8.000	238,330						295,000	05/30/2024
100135238		MYRTLE BEACH	SC		11/08/2023	5.990	238,338						349,000	08/25/2023
100138243		DAVENPORT	FL		12/14/2023	7.750	238,339						380,000	10/31/2023
100157641		ALPHARETTA	GA		06/28/2024	7.875	238,345						402,000	05/24/2024
100157935		BREINIGSVILLE	PA		07/09/2024	5.990	238,351						373,000	04/25/2024
100163836		WEBSTER	FL		09/27/2024	7.750	238,356						425,000	08/09/2024
100150862		COLUMBIA	MO		05/08/2024	7.000	238,361						345,000	03/08/2024
100120026		SAINT LOUIS	MO		08/11/2023	7.625	238,368						300,000	06/29/2023
100100770		OWINGS MILLS	MD		04/28/2023	7.375	238,370						325,000	10/29/2021
100136869		DORAL	FL		11/27/2023	7.625	238,373						345,000	10/17/2023
100075909		SCOTTSDALE	AZ		01/07/2022	3.625	238,384						340,000	11/16/2021
100182170		LA BELLE	FL		12/12/2024	5.500	238,384		39				305,000	09/27/2024
100144705		UNITED KINGDOM	GBR		03/12/2024	3.390	238,387		11,184			(5,236)	240,000	05/22/2020
100145412		UNITED KINGDOM	GBR		03/12/2024	3.390	238,398		10,907			(5,206)	275,000	04/16/2020
100138344		CHESTERFIELD	VA		12/18/2023	8.625	238,400						325,000	11/01/2023
100165464		FORT WORTH	TX		08/29/2024	7.000	238,413						315,000	06/20/2024
100141867		DANVILLE	IN		03/27/2024	7.375	238,420						328,000	01/31/2024
100182352		MAPLEWOOD	MN		12/12/2024	7.500	238,442		(5)				293,000	10/21/2024
100164610		GALLATIN	TN		08/21/2024	6.500	238,442						341,000	07/18/2024
100115995		KENNEWICK	WA		07/20/2023	7.375	238,449						318,000	05/08/2023
100146734		MIAMI	FL		03/20/2024	7.250	238,451						305,000	02/28/2024
100151683		PLANO	TX		05/10/2024	7.125	238,457						326,000	03/29/2024
100119196		LEESBURG	FL		07/31/2023	6.624	238,462						316,000	06/12/2023
100119042		PINE MOUNTAIN CLUB	CA		07/27/2023	7.999	238,464						370,000	06/19/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067922		TUSTIN	CA		09/23/2021	3.625	238,464						375,000	08/02/2021
100081816		TUCSON	AZ		03/30/2022	5.812	238,466						280,000	03/14/2022
100172443		BELTON	TX		10/23/2024	5.990	238,468						332,000	08/16/2024
100159356		WOODRUFF	SC		07/15/2024	7.125	238,476						322,000	05/09/2024
100135552		WOODSTOCK	GA		11/13/2023	7.875	238,482						318,000	09/29/2023
100080478		EVANS	CO		03/10/2022	5.438	238,489						305,000	02/22/2022
100171494		COLLINSVILLE	IL		10/16/2024	7.500	238,490						308,000	08/09/2024
100135096		NAVARRE	FL		11/01/2023	7.500	238,492						325,000	08/29/2023
100164488		RICHMOND	VA		08/21/2024	7.625	238,493						324,000	06/26/2024
100156576		SPRING HILL	FL		06/24/2024	6.875	238,494						320,000	04/30/2024
100180277		FREDERICKSBURG	TX		11/25/2024	5.500	238,497						319,000	08/30/2024
100088336		RIVERSIDE	CA		01/06/2023	8.625	238,502						573,000	11/07/2022
100156634		IDAHO FALLS	ID		06/24/2024	7.250	238,506						322,000	05/08/2024
100119230		LITCHFIELD PARK	AZ		07/31/2023	6.990	238,508						342,000	06/05/2023
100164321		PENDERGRASS	GA		08/21/2024	6.250	238,516						325,000	05/28/2024
100128353		ATLANTA	GA		09/14/2023	6.999	238,518						347,000	08/14/2023
100043998		WOONSOCKET	RI		08/19/2020	6.500	238,522						242,250	03/08/2019
3500114068		MIAMI GARDENS	FL		12/20/2024	8.110	238,525						1,515,000	10/26/2024
100175932		RICHMOND	TX		11/14/2024	6.125	238,528		7				325,000	09/27/2024
100029589		BRENTWOOD	NY		10/26/2018	4.625	238,532						266,000	06/01/2018
100171356		PHOENIX	AZ		10/16/2024	7.625	238,538						325,000	08/30/2024
100152419		COLONIAL HEIGHTS	VA		05/17/2024	7.625	238,544						300,000	04/04/2024
100147906		FARMINGTON	AR		04/08/2024	6.500	238,544						329,000	01/31/2024
100030054		CHULA VISTA	CA		12/20/2018	4.250	238,545						530,000	09/30/2018
100115900		GLASSBORO	NJ		07/20/2023	6.375	238,547						327,000	05/16/2023
100138170		PHILADELPHIA	PA		12/14/2023	8.000	238,555						310,000	11/03/2023
100120909		CITRA	FL		08/30/2023	7.125	238,561						315,000	07/27/2023
100119426		QUINTON	VA		07/31/2023	6.875	238,566						309,000	06/08/2023
100142731		EAGLE RIVER	AK		02/08/2024	7.500	238,573						320,000	12/07/2023
100165457		ROCHESTER	MN		08/29/2024	7.625	238,573						325,000	06/28/2024
100109924		WARETOWN	NJ		06/22/2023	7.924	238,585						360,000	05/12/2023
100163433		ARLINGTON	TX		09/27/2024	7.875	238,586						365,000	08/07/2024
100153341		GREENVILLE	SC		05/30/2024	7.375	238,586						322,000	04/03/2024
100119219		LAS VEGAS	NV		07/31/2023	5.500	238,587						340,000	05/17/2023
100110541		PRESCOTT	AZ		06/30/2023	7.125	238,590						488,000	05/01/2023
100167119		VISALIA	CA		09/13/2024	8.000	238,596						325,000	06/26/2024
100147974		ARDEN HILLS	MN		04/08/2024	7.625	238,602						336,000	02/14/2024
100140810		VIRGINIA BEACH	VA		03/06/2024	9.875	238,602						356,000	01/10/2024
100013795		OAKLAND	CA		05/25/2017	4.125	238,603						370,000	01/31/2017
100068101		AURORA	IL		08/25/2021	3.499	238,608						335,000	06/30/2021
100158595		HOUSTON	TX		07/10/2024	7.500	238,613						315,000	05/20/2024
100143101		BLOOMINGDALE	GA		02/16/2024	7.625	238,614						300,000	01/05/2024
100148424		WEST MELBOURNE	FL		04/12/2024	6.625	238,614						407,000	02/21/2024
100130270		LITCHFIELD PARK	AZ		09/28/2023	10.125	238,615						387,500	08/31/2023
100120690		GOODLETTSVILLE	TN		08/25/2023	6.875	238,616						330,000	07/01/2023
100160415		HOUSTON	TX		07/19/2024	7.125	238,620						349,000	06/28/2024
100152710		WAKE FOREST	NC		05/17/2024	5.990	238,624						343,000	03/21/2024
100158868		FREMONT	IN		07/12/2024	7.990	238,630						310,000	05/21/2024
100012163		SAN JOSE	CA		03/08/2017	5.000	238,637						715,000	09/02/2016
100065803		RESTON	VA		07/28/2021	4.250	238,638						386,000	05/26/2021
100135496		DURHAM	NC		11/13/2023	5.990	238,638						347,000	09/12/2023
100081258		MERCED	CA		03/18/2022	3.500	238,650						400,000	12/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109325		BONITA SPRINGS	FL		06/12/2023	7.625	238,651						415,000	04/25/2023
100129540		SAINT AUGUSTINE	FL		09/29/2023	7.625	238,663						318,400	07/28/2023
100145050		UNITED KINGDOM	GBR		03/12/2024	9.500	238,666		5,761			(5,154)	242,990	03/06/2020
100148195		BEECH MOUNTAIN	NC		04/12/2024	7.625	238,668						305,000	02/29/2024
100180293		MARICOPA	AZ		11/25/2024	5.990	238,670						351,000	09/23/2024
100013778		OAKLAND	CA		05/25/2017	4.250	238,674						370,000	01/31/2017
100132009		BIGELOW	AR		10/13/2023	7.490	238,676						315,000	08/28/2023
100071814		BRENTWOOD	MD		10/14/2021	3.625	238,677						500,000	08/26/2021
100145755		UNITED KINGDOM	GBR		03/12/2024	9.500	238,684		10,210			(5,242)	239,984	11/27/2019
100168363		INDIANAPOLIS	IN		09/25/2024	7.125	238,688						311,000	08/09/2024
100179474		FORNEY	TX		11/21/2024	6.125	238,696		(1)				325,000	09/03/2024
100162019		CLEARWATER	FL		07/31/2024	8.000	238,718						340,000	03/22/2024
100068352		BOISE	ID		08/25/2021	4.500	238,718						335,000	06/24/2021
100142680		ST AUGUSTINE	FL		02/08/2024	5.250	238,721						344,000	11/29/2023
100100332		PEMBROKE PINES	FL		04/27/2023	5.250	238,721						350,000	02/08/2022
100129539		SAINT GEORGE	UT		09/29/2023	7.500	238,721						320,000	08/02/2023
100172342		WILLIS	TX		10/23/2024	6.124	238,727						300,000	09/20/2024
100115463		SAINT CLOUD	FL		07/17/2023	6.499	238,727						610,000	06/09/2023
100138082		DYER	IN		12/13/2023	8.499	238,729						320,000	11/10/2023
100153609		ALEXANDRIA	VA		05/31/2024	8.625	238,734						346,000	04/26/2024
100110565		EAST POINT	GA		06/30/2023	6.990	238,742						314,000	05/02/2023
100049128		SUITLAND	MD		11/20/2020	4.000	238,747						256,500	07/31/2020
100172273		KATY	TX		10/21/2024	6.625	238,747						334,000	08/30/2024
100129363		KAPOLEI	HI		09/25/2023	7.625	238,757						965,000	08/14/2023
100181520		PORTLAND	OR		12/06/2024	7.625	238,770		(21)				385,000	10/16/2024
3340070959		MASTIC	NY		04/05/2024	8.845	238,788						1,000,000	02/14/2024
3340084983		GULFPORT	FL		09/26/2024	9.125	238,788						986,000	09/06/2024
100115082		SALEM	OR		07/14/2023	6.125	238,802						331,000	05/26/2023
100142034		MADERA	CA		02/29/2024	9.500	238,803						310,000	01/23/2024
100163080		MIAMI	FL		08/13/2024	7.625	238,808						333,000	06/10/2024
100173096		VILLAS	NJ		10/30/2024	6.999	238,814						337,000	09/27/2024
100156834		MOUNT OLIVE TOWNSHIP	NJ		06/27/2024	7.740	238,815						508,000	05/20/2024
100133653		BLUE SPRINGS	MO		10/23/2023	7.125	238,821						325,000	08/31/2023
100185844		ABERDEEN	MD		12/26/2024	6.999	238,821						311,000	12/06/2024
100110550		SAINT AUGUSTINE	FL		06/30/2023	5.990	238,825						340,000	04/18/2023
100115989		RICHMOND	VA		07/20/2023	7.625	238,826						286,500	05/30/2023
100108444		BERLIN	NJ		05/25/2023	7.800	238,830						315,000	05/02/2023
100168352		MIAMI	FL		09/25/2024	7.000	238,833						310,000	08/06/2024
100143989		LAGUNA NIGUEL	CA		02/29/2024	6.875	238,843						580,000	02/05/2024
100086534		ROSEDALE	MD		09/30/2022	8.375	238,858						315,000	08/26/2022
100132018		CHARLOTTE	NC		10/13/2023	7.500	238,859						304,200	08/25/2023
100129638		LYNCHBURG	VA		09/29/2023	7.625	238,863						315,000	08/04/2023
100179335		JACKSONVILLE	FL		12/27/2024	8.250	238,873		(3)				273,000	12/13/2024
100180006		LEWISTON	ME		11/25/2024	7.125	238,878						291,500	09/25/2024
100161013		NEEDVILLE	TX		07/24/2024	7.625	238,881						310,000	05/29/2024
100165455		HINSDALE	IL		08/29/2024	7.625	238,881						330,000	06/28/2024
100171899		SOUTH ELGIN	IL		10/17/2024	6.990	238,884						331,900	08/24/2024
100171798		FORNEY	TX		10/17/2024	6.990	238,885						314,000	09/16/2024
100074475		PHILADELPHIA	PA		12/02/2021	5.383	238,895						280,000	11/16/2021
100134033		LIBERTY	NY		10/25/2023	8.727	238,903						330,000	09/14/2023
100067739		CHESTER	VA		09/23/2021	3.999	238,907						335,000	08/11/2021
100128001		MANOR	TX		09/08/2023	8.000	238,908						300,000	09/30/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152686		NORTH MYRTLE BEACH	SC		05/17/2024	7.625	238,908						319,000	03/12/2024
100026212		CENTRAL ISLIP	NY		09/20/2018	4.250	238,909						299,250	04/30/2018
100159517		AUDUBON	NJ		07/15/2024	7.625	238,916						346,000	05/31/2024
100151286		TIETON	WA		05/10/2024	7.125	238,920						317,000	02/22/2024
100108085		PALM DESERT	CA		05/24/2023	9.499	238,921						350,000	03/24/2023
100143222		HENDERSON	NV		02/16/2024	5.750	238,926						339,500	12/08/2023
100031853		CULVER CITY	CA		03/29/2019	4.500	238,929						633,000	09/14/2018
100158842		ANN ARBOR	MI		07/12/2024	8.125	238,932						305,000	05/13/2024
3300005385		SAINT SIMONS ISLAND	GA		11/06/2024	8.720	238,940						1,425,000	09/18/2024
100141772		CINNAMINSON	NJ		01/30/2024	10.749	238,944						335,000	11/08/2023
100065799		LEICESTER	MA		07/28/2021	4.500	238,945						311,000	06/04/2021
100168251		INDIO	CA		09/20/2024	7.875	238,948						330,000	04/15/2024
100024628		PISCATAWAY	NJ		09/20/2018	4.000	238,950						313,500	04/30/2018
100119954		KIRKLAND	WA		08/11/2023	6.500	238,950						365,000	07/06/2023
100013978		SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017	4.000	238,963						340,000	01/31/2017
100138313		MIDLOTHIAN	VA		12/18/2023	7.625	238,974						415,000	11/03/2023
100136011		GRETNA	LA		11/16/2023	8.499	238,990						310,000	10/11/2023
100057679		LAS VEGAS	NV		06/30/2021	4.250	238,993						350,000	04/28/2021
100148854		FORNEY	TX		04/17/2024	7.375	238,994						366,000	09/27/2023
100043867		FLANDERS	NY		08/19/2020	5.000	238,995						351,500	08/20/2019
100079744		FAYETTEVILLE	GA		04/25/2022	5.000	239,000						320,000	01/28/2022
100079976		RICHMOND	TX		04/25/2022	4.990	239,003						270,000	01/28/2022
100100825		POOLESVILLE	MD		04/28/2023	4.625	239,013						503,000	11/24/2021
100136626		FORT WORTH	TX		11/22/2023	8.375	239,018		(5)				325,000	11/02/2023
100164640		FORNEY	TX		08/21/2024	7.625	239,019						315,000	06/17/2024
100158959		SAN ANTONIO	TX		08/15/2024	7.125	239,022						305,000	07/12/2024
100151508		SAN MARCOS	TX		05/10/2024	5.750	239,026						345,000	02/29/2024
100115050		MORGANTOWN	WV		07/14/2023	6.125	239,028						350,000	05/04/2023
100167942		LAREDO	TX		09/20/2024	7.875	239,029						379,000	06/26/2024
100159417		HOUSTON	TX		07/15/2024	7.624	239,030						320,000	05/24/2024
100178328		LAS VEGAS	NV		11/19/2024	6.875	239,033						420,000	10/24/2024
100045800		HAM LAKE	MN		11/25/2020	4.625	239,043						369,550	08/31/2020
100120635		WESLEY CHAPEL	FL		08/18/2023	9.999	239,047						308,000	07/31/2023
100140039		LONGVIEW	WA		01/09/2024	8.125	239,055						301,000	10/27/2023
100137796		FLEMINGTON	NJ		12/08/2023	7.990	239,070						341,000	10/25/2023
100144592		FORT WORTH	TX		03/13/2024	8.125	239,071						330,000	01/30/2024
100174787		DUNNELLON	FL		10/31/2024	9.500	239,076						250,000	03/28/2024
100076502		SAN DIEGO	CA		12/21/2021	4.250	239,080						820,000	11/10/2021
100161088		MEMPHIS	TN		07/24/2024	7.375	239,082						325,000	05/31/2024
3310078457		RIDGEFIELD	CT		09/26/2024	8.771	239,085						1,350,000	06/26/2024
100181221		KISSIMMEE	FL		12/06/2024	6.499	239,089		13				350,000	11/15/2024
100137589		GREELEY	CO		12/08/2023	8.125	239,095						317,000	10/13/2023
100114718		SYLMAR	CA		06/29/2023	7.875	239,097						784,000	05/25/2023
100014180		SAN BERNARDINO	CA		05/25/2017	4.000	239,099						415,000	01/31/2017
100171664		MESA	AZ		10/16/2024	6.624	239,110						320,000	08/29/2024
100152307		DALLAS	NC		05/17/2024	5.750	239,111						344,000	03/25/2024
100025940		BROOKLYN	NY		09/20/2018	4.125	239,121						501,600	04/30/2018
100149673		CONCORD	NC		04/26/2024	6.500	239,127						325,000	03/19/2024
100137758		HENDERSON	NV		12/08/2023	6.250	239,139						336,000	10/12/2023
100129578		SARGENT	TX		09/29/2023	7.375	239,148						330,000	08/02/2023
100137028		FORT WORTH	TX		11/28/2023	5.750	239,149						367,000	09/28/2023
100186287		MCKINNEY	TX		12/27/2024	8.000	239,157		(2)				275,000	11/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173164		BELLEVUE	WA		10/30/2024	6.990	239,177						400,000	09/24/2024
100153170		HOUSTON	TX		05/30/2024	7.500	239,185						356,000	03/26/2024
100152505		ROYSE CITY	TX		05/17/2024	7.990	239,191						297,000	03/18/2024
100158120		KYLE	TX		07/09/2024	7.125	239,193						317,000	04/22/2024
100133705		FORT WORTH	TX		10/23/2023	5.750	239,206						350,000	08/28/2023
100134693		REX	GA		10/30/2023	7.500	239,209		2,442				345,000	09/22/2023
100090009		BURLINGTON	VT		01/13/2023	4.375	239,212						422,000	02/15/2022
100133980		ATLANTIC CITY	NJ		10/25/2023	8.905	239,213						290,000	09/06/2023
100110502		JACKSONVILLE	FL		06/30/2023	6.500	239,215						357,000	04/27/2023
3500112284		PAWCATUCK	CT		12/20/2024	7.985	239,221						2,250,000	10/24/2024
100090192		AUGUSTA	GA		01/13/2023	7.125	239,223						370,000	11/14/2022
100117284		HOUSTON	TX		07/20/2023	7.000	239,234						675,000	03/01/2024
100131718		MONTGOMERY VILLAGE	MD		10/06/2023	6.750	239,234						320,000	08/19/2022
100162313		MANASSAS	VA		08/05/2024	8.500	239,237						390,000	06/17/2024
100132795		CHELTENHAM	PA		11/03/2023	8.500	239,243						305,000	08/07/2023
100082025		SPIJKENISSE	NLD		03/30/2022	3.550	239,247					(15,731)	293,002	12/01/2023
100082055		AMSTERDAM	NLD		03/30/2022	3.000	239,247					(15,731)	330,000	12/01/2023
100140458		PENDERGRASS	GA		01/18/2024	6.125	239,250						325,000	11/30/2023
100141307		ST. PETERSBURG	FL		01/30/2024	9.625	239,251						325,000	12/07/2023
3310056929		LIVINGSTON	NJ		08/31/2023	8.316	239,253						1,540,000	07/01/2023
100182021		MANOR	TX		12/12/2024	5.990	239,254		11				330,000	10/18/2024
100079409		STOCKTON	CA		03/17/2022	5.750	239,262						290,000	02/15/2022
100013002		HENDERSON	NV		05/25/2017	4.625	239,262						250,000	01/31/2017
100135803		MESA	AZ		11/10/2023	7.500	239,265						586,000	09/12/2023
100115559		LAS VEGAS	NV		07/19/2023	8.000	239,284						340,000	06/07/2023
100143287		FRESNO	CA		02/16/2024	6.875	239,286						334,000	12/28/2023
100163049		LIBERTY TWSP	OH		08/13/2024	7.875	239,290						334,000	05/23/2024
100156495		COMMERCE	GA		06/24/2024	7.750	239,293						294,000	05/01/2024
100148709		FOREST LAKE	MN		04/17/2024	8.124	239,298						396,000	11/07/2023
100084262		ZAANDAM	NLD		06/30/2022	3.100	239,299					(15,734)	1,385,000	12/01/2023
100043600		CHICAGO HEIGHTS	IL		08/13/2020	5.500	239,311						332,500	12/17/2019
100135810		FRANKLIN PARK	NJ		11/10/2023	7.990	239,311						320,000	10/06/2023
100136758		WATERBURY	CT		11/27/2023	8.200	239,315						390,000	10/19/2023
100158628		PORT CHARLOTTE	FL		07/10/2024	7.375	239,316						305,000	05/30/2024
100137132		LUNENBURG	MA		11/28/2023	8.875	239,330						392,000	10/11/2023
100141112		PHILADELPHIA	PA		01/30/2024	7.840	239,342						365,000	12/29/2023
100043399		RALEIGH	NC		08/13/2020	4.500	239,343						344,198	05/31/2020
100134479		CAPE CORAL	FL		10/30/2023	8.249	239,346						335,000	09/27/2023
100119660		LAS VEGAS	NV		08/08/2023	7.875	239,349						367,000	06/16/2023
100120631		JACKSONVILLE	FL		08/18/2023	7.999	239,357						296,000	07/28/2023
100068505		HENDERSONVILLE	TN		08/25/2021	4.375	239,362						350,000	07/08/2021
100173586		UNITED KINGDOM	GBR		10/29/2024	6.640	239,367					(9,313)	250,000	10/11/2024
100091734		PHOENIX	AZ		03/24/2023	8.750	239,371		(71)				308,000	02/06/2023
100140402		SAINT CLOUD	FL		01/18/2024	6.990	239,371						304,000	11/29/2023
100128435		NEWARK	NJ		09/15/2023	7.500	239,387						330,000	05/31/2023
100148038		MELISSA	TX		04/10/2024	7.125	239,395						399,000	02/15/2024
100115042		SANGER	CA		07/14/2023	7.500	239,402						320,000	05/19/2023
100175320		BROKEN BOW	OK		11/05/2024	6.624	239,409						430,000	09/16/2024
100179964		LITTLE RIVER	SC		11/25/2024	7.125	239,410		(10)				289,000	09/20/2024
100143571		CAPE CORAL	FL		02/21/2024	7.937	239,411						389,000	01/30/2024
100117654		HOUSTON	TX		07/20/2023	9.000	239,412						325,000	03/01/2024
100168868		UNITED KINGDOM	GBR		09/26/2024	5.740	239,412					(17,156)	268,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100951		SANTA ROSA	CA		04/28/2023	4.500	239,433						374,000	12/13/2021
100138304		MYRTLE BEACH	SC		12/18/2023	6.500	239,438						334,000	11/16/2023
100181301		EDGEWATER	FL		12/06/2024	6.499	239,443		3				301,000	11/08/2024
100140425		RALEIGH	NC		01/18/2024	7.750	239,447						320,000	11/22/2023
100175937		LONGS	SC		11/14/2024	5.990	239,448						310,500	09/20/2024
100134477		PARKVILLE	MD		10/30/2023	8.124	239,452						300,000	09/27/2023
100140464		PENDERGRASS	GA		01/18/2024	5.990	239,461						335,000	11/28/2023
100152463		CLAYMONT	DE		05/16/2024	7.750	239,463						300,000	04/19/2024
100165947		STONE MOUNTAIN	GA		09/06/2024	7.125	239,476						310,000	08/14/2024
100038956		DUBLIN	IRL		09/27/2019	4.500	239,483					(15,633)	226,292	11/30/2018
100158759		PLANO	TX		07/10/2024	7.250	239,488						385,000	05/20/2024
100185393		JACKSONVILLE	FL		12/20/2024	6.500	239,497		1				330,000	10/29/2024
3340091010		YONKERS	NY		12/05/2024	8.659	239,501						1,300,000	11/12/2024
100140155		LANDOVER HILLS	MD		01/09/2024	7.990	239,501						342,000	11/17/2023
100030974		CUTLER BAY	FL		03/29/2019	3.625	239,508						299,000	12/08/2018
100092065		TOMS RIVER	NJ		02/09/2023	7.994	239,509						315,000	01/12/2023
100136835		SPRING	TX		11/27/2023	9.009	239,516						390,000	10/13/2023
100164337		BONITA SPRINGS	FL		08/21/2024	7.490	239,518						352,000	06/17/2024
100140419		ATLANTA	GA		01/18/2024	7.990	239,521						314,000	11/21/2023
100170299		LOUISVILLE	KY		10/08/2024	7.625	239,531						333,000	08/14/2024
100112630		IRVINE	CA		06/29/2023	4.250	239,540						565,000	06/10/2022
100115960		WESTFIELD	IN		07/20/2023	6.625	239,548						329,000	05/25/2023
100128217		VERO BEACH	FL		09/18/2023	5.250	239,550						360,000	07/17/2023
100153861		SPRINGFIELD	MA		06/05/2024	7.999	239,578						310,000	05/10/2024
3340070689		WESTFIELD	MA		03/21/2024	9.508	239,580						932,000	02/14/2024
100099779		LAKEHURST	NJ		02/28/2023	7.857	239,584						340,000	01/27/2023
100172460		SOUTHPORT	NC		10/23/2024	7.375	239,587						315,000	08/29/2024
100160922		BIRMINGHAM	AL		07/24/2024	7.000	239,592						315,000	06/21/2024
100068038		PLAINVILLE	CT		09/23/2021	3.999	239,603						330,000	08/27/2021
100150691		GARLAND	TX		05/06/2024	7.375	239,604						335,000	02/27/2024
100140421		COLUMBUS	OH		01/18/2024	7.624	239,605						320,000	12/01/2023
100182706		AUBURN	AL		12/12/2024	7.490	239,605		(11)				315,000	10/28/2024
100149574		MCKINNEY	TX		04/26/2024	7.500	239,612						317,000	03/15/2024
100079500		GOWEN	MI		04/08/2022	4.125	239,615						300,000	01/26/2022
100057714		GREENVILLE	SC		06/30/2021	4.250	239,619						340,000	04/12/2021
3340071036		GREENVILLE	NC		06/14/2024	9.457	239,626						1,062,000	03/12/2024
100145706		UNITED KINGDOM	GBR		03/12/2024	3.740	239,627					(5,263)	240,000	02/28/2020
100134255		BEVERLY HILLS	FL		10/27/2023	7.990	239,636						305,000	08/02/2023
100180065		CHARLOTTE	NC		11/25/2024	5.750	239,636		26				340,000	08/30/2024
100170497		GROVELAND	FL		10/09/2024	7.250	239,639						335,000	09/06/2024
100175323		CLAYTON	NC		11/05/2024	5.875	239,650						352,500	09/12/2024
100120703		KERHONKSON	NY		08/25/2023	7.250	239,650						325,000	07/13/2023
100149526		THE VILLAGES	FL		04/26/2024	7.625	239,650						365,000	03/12/2024
100170245		HENDERSONVILLE	NC		10/08/2024	5.875	239,655						361,000	07/31/2024
100163061		NORTH LAS VEGAS	NV		08/13/2024	7.875	239,666						300,000	06/10/2024
100153066		SCOTTSDALE	AZ		06/27/2024	8.125	239,669						1,215,000	05/21/2024
100158707		CLAYTON	NC		07/10/2024	7.250	239,673						317,000	05/07/2024
100136216		CITRUS HEIGHTS	CA		11/20/2023	7.499	239,673						440,000	10/05/2023
100013624		WEST NEW YORK	NJ		05/25/2017	4.000	239,674						382,000	01/31/2017
100172312		ADAIRSVILLE	GA		10/21/2024	5.625	239,675						318,000	08/30/2024
100169701		PHOENIX	AZ		09/30/2024	7.875	239,675						313,000	06/07/2024
100076109		MIAMI	FL		01/07/2022	4.125	239,680						329,000	11/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103051		GLOUCESTER CITY	NJ		06/22/2023	8.275	239,680						333,000	03/10/2023
100049005		SAINT GEORGE	UT		11/20/2020	3.875	239,681						370,500	07/31/2020
100152727		SAN JACINTO	CA		05/22/2024	8.499	239,690						265,000	04/29/2024
100171461		JACKSON	NJ		10/16/2024	7.124	239,691						350,000	09/12/2024
100167058		CAMP CONNELL	CA		09/13/2024	8.250	239,697						295,000	06/25/2024
100158715		WINTER HAVEN	FL		07/10/2024	7.500	239,702						301,000	05/03/2024
100158625		CROWLEY	TX		07/10/2024	7.624	239,704						313,000	05/24/2024
100137824		BUENA PARK	CA		12/08/2023	7.750	239,705						590,000	10/27/2023
100048394		SLEEPY HOLLOW	IL		11/20/2020	7.500	239,705						304,000	07/31/2020
100158616		LYNCHBURG	VA		07/10/2024	7.124	239,705						316,000	05/30/2024
100152246		HARVEST	AL		05/17/2024	8.125	239,713						310,000	03/27/2024
100141771		DELRAN	NJ		01/30/2024	9.124	239,725						337,500	11/08/2023
100150680		PRINCETON	TX		05/06/2024	7.500	239,738						345,000	03/14/2024
100186599		MURFREESBORO	TN		12/30/2024	5.625	239,739		1				350,000	10/17/2024
100054211		WALDORF	MD		03/23/2021	5.000	239,747						278,000	01/03/2021
100149405		GULF SHORES	AL		04/24/2024	6.990	239,747						340,000	03/05/2024
100152870		GRAFTON	WI		05/22/2024	7.999	239,756						590,000	05/03/2024
100149621		MELISSA	TX		04/26/2024	7.125	239,758						404,000	03/05/2024
100151040		SAN MARCOS	TX		05/08/2024	5.500	239,776						340,000	03/01/2024
100171905		ATHENS	GA		10/17/2024	7.124	239,781						355,000	08/26/2024
100139149		WOODSTOCK	GA		12/28/2023	8.499	239,783						450,000	11/21/2023
100141996		WALDORF	MD		02/29/2024	8.375	239,790						366,000	01/12/2024
100117356		OCOEE	FL		07/20/2023	4.275	239,792						380,000	03/01/2024
100013644		DAPHNE	AL		05/25/2017	4.125	239,793						224,000	01/31/2017
100015792		CLOVERDALE	CA		02/02/2018	4.750	239,800						415,000	12/06/2017
100109297		FARMERS BRANCH	TX		06/12/2023	6.500	239,801						323,000	04/21/2023
3500103966		CHAGRIN FALLS	OH		08/12/2024	9.210	239,801						2,817,000	06/10/2024
100147928		OCALA	FL		04/08/2024	5.375	239,808						340,000	01/24/2024
100170197		GALLATIN	TN		10/08/2024	6.125	239,815						338,000	07/17/2024
3340082726		WALDEN	NY		10/03/2024	8.132	239,818						1,000,000	07/23/2024
100100055		ATLANTA	GA		03/28/2023	8.750	239,822						360,000	02/10/2023
100182186		SHERMAN	TX		12/12/2024	6.990	239,822		(2)				290,000	10/18/2024
100082813		PALMDALE	CA		04/28/2022	6.875	239,824						370,000	04/08/2022
100171799		FORNEY	TX		10/17/2024	7.500	239,826						310,000	09/11/2024
3310067472		NORTH BELLMORE	NY		01/23/2024	8.498	239,828						1,268,000	12/14/2023
100156601		LONG BRANCH	NJ		06/24/2024	7.375	239,829						332,500	04/24/2024
100044175		LAS VEGAS	NV		08/19/2020	4.500	239,830						422,750	12/04/2019
100116442		SAN DIEGO	CA		07/20/2023	7.500	239,830						355,000	03/01/2024
100065508		PRESCOTT VALLEY	AZ		07/28/2021	3.999	239,835						425,000	06/08/2021
100154080		POWDER SPRINGS	GA		06/06/2024	9.625	239,841						292,000	03/27/2024
100182164		ROANOKE	VA		12/12/2024	7.500	239,845		(8)				262,000	10/23/2024
100140732		DELANO	CA		01/22/2024	8.749	239,845						405,000	12/07/2023
100116139		FISHERS	IN		07/20/2023	5.500	239,853						390,000	03/01/2024
100074484		FRESNO	CA		12/14/2021	4.250	239,862						365,000	11/16/2021
100149823		WENDELL	ID		04/29/2024	7.999	239,871						329,000	04/08/2024
100147995		LAKE WYLIE	SC		04/10/2024	5.990	239,878						340,000	02/22/2024
100160970		MESQUITE	TX		07/24/2024	7.490	239,881						313,000	06/03/2024
100186608		FORT WORTH	TX		12/30/2024	5.750	239,881		1				340,000	10/29/2024
100055727		STREAMWOOD	IL		03/23/2021	5.000	239,883						195,000	12/31/2020
100119600		UNION	OH		07/31/2023	10.625	239,894						370,000	06/01/2023
100170374		NORMAN	OK		10/08/2024	7.625	239,896						287,000	08/15/2024
100180396		MIRAMAR BEACH	FL		11/25/2024	6.125	239,905						345,000	09/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100025239		SYLMAR	CA		09/20/2018	5.250	239,908						334,400	04/30/2018
100182594		WESLEY CHAPEL	FL		12/12/2024	6.500	239,921		1				300,000	10/28/2024
100013750		EVERETT	WA		05/25/2017	4.000	239,922						317,000	01/31/2017
100102017		SKOKIE	IL		04/14/2023	8.499	239,924						417,000	02/15/2023
100151390		HARRISBURG	PA		05/10/2024	7.000	239,934						320,000	03/11/2024
100151370		KILLEEN	TX		05/10/2024	7.500	239,943						303,000	03/26/2024
100060143		STUART	FL		06/25/2021	3.875	239,946						318,000	04/14/2021
100147896		FORT WORTH	TX		04/08/2024	5.500	239,948						345,000	01/26/2024
100126424		FISHERVILLE	KY		08/30/2023	7.768	239,953						525,000	07/18/2023
100136428		NORTH FORT MYERS	FL		11/20/2023	8.000	239,965						307,000	09/25/2023
100148102		HASLET	TX		04/10/2024	7.625	239,970						345,000	02/26/2024
100114857		OCEAN ISLE BEACH	NC		07/10/2023	6.750	239,971						328,000	05/12/2023
100138290		MELISSA	TX		12/18/2023	7.375	239,977						415,000	10/26/2023
100143326		CHARLOTTE	NC		02/16/2024	7.500	239,977						319,500	01/02/2024
100170307		LIVONIA	MI		10/08/2024	7.625	239,978						295,000	08/15/2024
100147786		CHARLOTTE	NC		04/08/2024	6.624	239,983						325,000	02/27/2024
100108125		COCOA	FL		05/24/2023	8.375	239,985						305,000	04/11/2023
100116399		DORAL	FL		07/20/2023	5.500	239,988						430,290	03/01/2024
100175618		BRADENTON	FL		11/12/2024	7.875	239,989						305,000	10/21/2024
100143319		ATHENS	AL		02/16/2024	6.250	239,997						348,000	12/15/2023
100156590		MADISON	AL		06/24/2024	6.000	239,997						340,000	05/02/2024
100151343		MCDONOUGH	GA		05/10/2024	6.990	239,999						319,900	03/14/2024
100012862		FILLMORE	CA		05/25/2017	5.125	240,007						525,000	01/31/2017
100143642		ROSEDALE	MD		02/22/2024	9.999	240,009						290,000	01/22/2024
100148314		HARKER HEIGHTS	TX		04/12/2024	6.125	240,011						341,000	02/08/2024
100114617		CALIFORNIA CITY	CA		06/29/2023	7.499	240,012		134				319,000	05/17/2023
100044726		SUMMERFIELD	NC		11/19/2020	4.500	240,016						420,000	07/09/2020
100140302		FORT WORTH	TX		01/18/2024	8.124	240,022						320,000	11/28/2023
100076056		TAYLORSVILLE	UT		01/07/2022	3.625	240,032						401,900	09/29/2021
100168569		CRESTLINE	CA		09/25/2024	6.624	240,034						315,000	08/09/2024
100142168		VICTORVILLE	CA		02/29/2024	8.500	240,041						355,000	01/09/2024
100079804		TAMPA	FL		04/08/2022	6.875	240,043						310,000	01/20/2022
100179585		PEA RIDGE	AR		11/21/2024	7.000	240,043		(8)				314,500	09/09/2024
100158131		MANCHESTER	CT		07/09/2024	6.625	240,049						326,000	04/29/2024
100164538		WESLEY CHAPEL	FL		08/21/2024	7.990	240,056						320,000	07/18/2024
100148191		KISSIMMEE	FL		04/12/2024	7.500	240,057						610,000	03/08/2024
100071763		FERNANDINA BEACH	FL		10/14/2021	4.375	240,061						600,000	08/13/2021
100103324		SAINT PETERSBURG	FL		04/28/2023	8.250	240,065						400,000	11/28/2022
100149453		ZEBULON	NC		04/24/2024	5.990	240,067						315,000	02/26/2024
100141965		ELIZABETHTOWN	KY		02/29/2024	8.625	240,076						349,900	01/31/2024
100017248		CLEAR SPRING	MD		04/26/2018	4.000	240,078						329,900	12/31/2017
100025568		BALDWIN PARK	CA		09/20/2018	5.375	240,078						449,350	04/30/2018
100179791		SUMMERVILLE	SC		11/21/2024	7.125	240,078		(20)				320,000	08/27/2024
100142155		EULESS	TX		02/29/2024	7.500	240,080						340,000	01/26/2024
100159329		RICHMOND	TX		07/15/2024	5.990	240,086						327,000	04/29/2024
100175183		KISSIMMEE	FL		11/05/2024	6.500	240,092						365,000	08/26/2024
100148934		KNIGHTDALE	NC		04/17/2024	8.125	240,092						329,000	11/02/2023
100135779		CHESTER	VA		11/10/2023	6.990	240,094						410,000	09/27/2023
100184995		SPRING HILL	FL		12/19/2024	7.125	240,094		(2)				296,000	10/25/2024
100065594		BRADENTON	FL		07/28/2021	4.250	240,095						350,000	06/02/2021
100180420		HOUSTON	TX		11/25/2024	6.125	240,100						325,000	10/01/2024
100025507		LUTZ	FL		09/20/2018	4.250	240,113						270,750	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100179748		FORT WORTH	TX		11/21/2024	5.750	240,114		31				360,000	09/16/2024
100140401		WESLEY CHAPEL	FL		01/18/2024	8.125	240,114						339,000	11/21/2023
100135232		PALM COAST	FL		11/08/2023	5.990	240,115						345,000	08/25/2023
100141917		DANVILLE	IN		03/27/2024	7.500	240,126						330,000	02/09/2024
100181916		KATY	TX		12/12/2024	6.750	240,133						320,000	10/18/2024
100136947		OWENS CROSS ROADS	AL		11/28/2023	7.990	240,134						327,900	10/17/2023
100171517		CEDAR CITY	UT		10/16/2024	6.990	240,143						329,000	08/09/2024
100128348		ATLANTA	GA		09/14/2023	6.999	240,156						350,000	08/14/2023
100178336		PORT CHARLOTTE	FL		11/19/2024	6.625	240,161		11				325,000	10/30/2024
100030354		CYPRESS	CA		12/20/2018	3.500	240,164						580,000	09/30/2018
100079973		MISSOURI CITY	TX		04/25/2022	4.999	240,165						300,000	01/26/2022
100173711		PLYMOUTH	MN		10/30/2024	8.990	240,166						285,000	08/15/2024
100087029		MCKINNEY	TX		11/04/2022	6.500	240,177						895,000	09/19/2022
100111091		ROXBURY	CT		06/29/2023	5.440	240,178						330,000	05/15/2022
100184395		CROWLEY	TX		12/16/2024	9.250	240,179		(9)				305,000	10/24/2024
100158378		UNITED KINGDOM	GBR		07/09/2024	3.540	240,180		6,219			(5,200)	260,000	04/14/2022
100158379		UNITED KINGDOM	GBR		07/09/2024	3.540	240,182		6,219			(5,200)	260,000	04/14/2022
100143491		MOUNT DORA	FL		02/21/2024	7.750	240,187						362,000	01/19/2024
100152359		DURHAM	NC		05/17/2024	5.750	240,188						376,000	03/22/2024
100129653		SALT LAKE CTY	UT		09/29/2023	8.000	240,188						316,000	08/08/2023
100049767		UPPER MARLBORO	MD		11/20/2020	4.250	240,192						285,000	07/31/2020
100119064		GLEN ALLEN	VA		07/27/2023	9.375	240,198						294,000	06/23/2023
100170109		CHESTERBROOK	PA		10/08/2024	6.750	240,202						315,000	08/23/2024
100158377		UNITED KINGDOM	GBR		07/09/2024	3.540	240,204		6,219			(5,200)	260,000	04/14/2022
100170317		ALBUQUERQUE	NM		10/08/2024	7.125	240,211						310,000	08/15/2024
100139104		NEWBURGH	NY		12/28/2023	8.999	240,227						310,000	11/29/2023
100038905		MEATH	IRL		09/27/2019	4.350	240,227					(15,696)	144,369	11/30/2018
100132470		HANFORD	CA		11/03/2023	7.750	240,230						340,000	06/17/2023
100170295		COLUMBIA	MO		10/08/2024	7.125	240,230						317,000	08/12/2024
100180216		GREAT FALLS	MT		11/25/2024	6.625	240,232						381,000	08/29/2024
100159258		RICHMOND	TX		07/15/2024	7.125	240,235						358,000	05/20/2024
100102608		WOODSTOCK	GA		06/22/2023	6.625	240,239						415,000	09/06/2022
100049577		CHICAGO	IL		11/20/2020	4.000	240,249						308,750	07/31/2020
3410000578		HILLSBOROUGH	NJ		10/23/2024	8.676	240,253						1,440,000	08/15/2024
100144598		GRAHAM	NC		03/13/2024	5.875	240,263						375,000	02/05/2024
100172472		MESA	AZ		10/23/2024	7.500	240,267						311,000	08/28/2024
100160179		TAMPA	FL		07/18/2024	7.875	240,275						262,000	06/05/2024
100186017		PORT ORANGE	FL		12/27/2024	7.625	240,277		(1)				360,000	08/26/2024
100135428		ROCKPORT	IN		11/13/2023	4.990	240,278						368,500	09/15/2023
100067440		FERNLEY	NV		09/23/2021	3.999	240,278						335,000	08/03/2021
100080273		ROTTERDAM	NLD		02/22/2022	3.450	240,283					(15,799)	290,000	12/01/2023
100101734		WEERT	NLD		03/30/2023	6.150	240,283					(15,799)	380,000	12/01/2023
100180141		GREENLAWN	NY		11/25/2024	8.499	240,296		(32)				660,000	07/12/2024
100185441		CUTLER BAY	FL		12/20/2024	5.990	240,304		5				550,000	10/25/2024
100091446		FRUITA	CO		02/22/2023	6.500	240,305						330,000	12/30/2022
100023916		NEW BRAUNFELS	TX		09/10/2018	5.500	240,308						385,000	09/10/2018
100065103		ERIE	CO		07/14/2021	3.875	240,309						402,000	05/06/2021
100013826		JUNCTION CITY	OR		05/25/2017	4.000	240,310						335,000	01/31/2017
100175988		FORNEY	TX		11/14/2024	7.125	240,314		(1)				315,000	09/30/2024
100078049		DETROIT	MI		01/21/2022	5.500	240,319						275,000	12/27/2021
100137802		HAMPTON	NH		12/08/2023	7.990	240,320						325,000	10/20/2023
100148766		WENTZVILLE	MO		04/17/2024	8.625	240,324						319,000	10/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169677		NORCROSS	GA		09/30/2024	7.875	240,327						328,000	06/13/2024
100083596		JACKSONVILLE	FL		07/25/2022	7.375	240,335						350,000	06/06/2022
100143212		FUQUAY VARINA	NC		02/16/2024	7.125	240,337						335,000	01/03/2024
100081072		LANHAM	MD		03/18/2022	2.874	240,346						411,000	01/21/2022
100182328		TERREBONNE	OR		12/12/2024	6.125	240,347		8				735,000	10/22/2024
100158113		VENICE	FL		07/09/2024	7.500	240,348						315,000	04/29/2024
100160033		MARIETTA	GA		07/17/2024	6.990	240,349						425,000	05/03/2024
100133321		KATY	TX		11/29/2023	7.875	240,356						371,000	10/17/2023
100181868		SEBRING	FL		12/12/2024	7.125	240,365		(6)				315,000	10/18/2024
100174307		BATON ROUGE	LA		10/31/2024	6.625	240,369						267,000	03/15/2024
100158840		BIG BEAR CITY	CA		07/12/2024	7.875	240,375						295,000	06/05/2024
100149427		TIMNATH	CO		04/24/2024	4.875	240,378						378,000	02/29/2024
100134422		NETHERLANDS	NLD		10/27/2023	6.250	240,386					(15,806)	434,700	12/01/2023
100111772		OPA LOCKA	FL		06/29/2023	4.250	240,403						470,000	06/10/2022
100186406		MIDDLEBURG	FL		12/30/2024	7.500	240,406						342,000	10/29/2024
100151237		FORT WORTH	TX		05/10/2024	5.750	240,408						339,000	03/14/2024
100017307		MIAMI	FL		04/26/2018	6.000	240,408						305,000	12/31/2017
100170289		BAKERSFIELD	CA		10/08/2024	7.125	240,418						310,000	08/07/2024
100026351		RIVERSIDE	CA		09/20/2018	4.625	240,434						332,500	04/30/2018
100129688		ATOKA	TN		09/29/2023	6.000	240,436						340,000	08/10/2023
100161086		FLOWERY BRANCH	GA		07/24/2024	7.875	240,445						312,000	05/31/2024
100160167		SHARPSBURG	MD		07/18/2024	7.125	240,452						350,000	05/24/2024
100150749		MCKINNEY	TX		05/06/2024	7.375	240,454						319,000	03/20/2024
100180339		FORT WORTH	TX		11/25/2024	6.625	240,457						342,000	09/26/2024
100103397		TOMS RIVER	NJ		06/16/2023	8.000	240,459						305,000	05/17/2023
100055283		DOUBLE OAK	TX		03/23/2021	6.000	240,461						433,000	01/01/2021
100083895		FREMONT	CA		07/12/2022	6.625	240,462						525,000	06/02/2022
100049032		KISSIMMEE	FL		11/20/2020	4.500	240,463						228,000	07/31/2020
100154101		AUSTIN	TX		07/11/2024	7.875	240,478						280,000	06/05/2024
100135820		ELGIN	IL		11/10/2023	7.990	240,479						327,500	09/27/2023
100011569		TAMPA	FL		03/08/2017	4.500	240,480		4,365				250,000	11/30/2016
100163378		PHOENIX	AZ		09/27/2024	8.750	240,486						314,000	08/09/2024
100108069		MANOR	TX		05/24/2023	8.625	240,493						330,000	04/28/2023
100152338		HOUSTON	TX		05/17/2024	6.125	240,494						325,000	03/25/2024
100142633		ATLANTA	GA		02/08/2024	7.990	240,495						315,000	11/17/2023
100175968		CONCORD	NC		11/14/2024	7.125	240,495		(30)				320,000	09/30/2024
100149596		RALEIGH	NC		04/26/2024	7.125	240,504						351,000	03/18/2024
100071623		PURCELLVILLE	VA		10/14/2021	3.875	240,508						320,000	06/15/2021
100160207		BOLIVIA	NC		07/18/2024	5.990	240,509						280,000	05/07/2024
100026961		EAST QUOGUE	NY		09/26/2018	3.500	240,509						370,000	06/15/2018
100176597		SAN ANTONIO	TX		11/15/2024	7.124	240,510		(17)				337,000	08/28/2024
100175245		CINCINNATI	OH		11/05/2024	6.625	240,512						340,000	09/04/2024
100030718		WHITE PLAINS	NY		04/09/2019	4.125	240,518						351,500	05/05/2018
100116358		LA PUENTE	CA		07/20/2023	3.500	240,518						630,000	03/01/2024
100186791		WATERBURY	CT		12/31/2024	7.250	240,530		48				350,000	06/20/2024
100158375		UNITED KINGDOM	GBR		07/09/2024	3.790	240,530		5,836			(5,208)	260,000	08/12/2022
100068464		SEBRING	FL		08/25/2021	4.875	240,534						308,000	07/02/2021
100149674		KENNEWICK	WA		04/26/2024	8.625	240,536						320,000	03/19/2024
100080190		PONTE VEDRA BEACH	FL		02/25/2022	4.700	240,553						510,000	02/08/2022
100176080		JACKSONVILLE	FL		12/20/2024	7.375	240,553		(17)				312,000	11/15/2024
100143226		HENDERSON	NV		02/16/2024	6.250	240,565						329,000	12/01/2023
3310091440		HACIENDA HEIGHTS	CA		12/12/2024	8.330	240,570						1,310,000	11/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115774		COLUMBIA	SC		07/20/2023	7.125	240,572						325,000	06/02/2023
100169530		DURHAM	NC		09/30/2024	6.625	240,586						320,990	07/30/2024
100132290		KATY	TX		10/13/2023	7.625	240,591						312,000	08/25/2023
100148806		DELANO	MN		04/17/2024	5.750	240,595						373,000	10/13/2023
100130276		WILLINGBORO	NJ		09/28/2023	9.875	240,600						312,000	08/07/2023
3340071475		NEWARK	NJ		03/21/2024	9.377	240,610						870,000	02/09/2024
100180390		EDISON	NJ		11/25/2024	5.875	240,611						353,000	10/04/2024
100186361		BEAR	DE		12/30/2024	7.375	240,612						360,000	11/25/2024
100136661		PHILADELPHIA	PA		01/25/2024	9.125	240,616						295,000	10/31/2023
100026203		BELLEVUE	ID		09/20/2018	4.625	240,623						280,250	04/30/2018
100146709		CANON CITY	CO		03/20/2024	7.499	240,626						340,000	02/10/2024
100025342		RICHMOND HILL	NY		09/20/2018	4.875	240,627						534,850	04/30/2018
100128018		THOMPSONS STATION	TN		09/08/2023	8.000	240,636						403,000	03/03/2023
100138829		LAFAYETTE	LA		12/21/2023	7.875	240,637						320,000	10/06/2023
100156244		WOODBRIDGE	VA		06/20/2024	7.250	240,641						640,000	05/17/2024
100137616		FORT WORTH	TX		12/08/2023	5.990	240,644						327,000	09/25/2023
100013146		LAS VEGAS	NV		05/25/2017	4.000	240,648						515,000	02/12/2022
100158881		PORT CHARLOTTE	FL		07/12/2024	7.490	240,651						303,000	04/30/2024
100182171		SAINT AUGUSTINE	FL		12/12/2024	6.124	240,655		10				290,000	10/15/2024
100065301		SAINT LOUIS	MO		07/28/2021	3.490	240,665						369,000	06/16/2021
100109661		EL PASO	TX		06/14/2023	8.875	240,672						270,000	05/11/2023
100081054		KATY	TX		03/18/2022	3.499	240,678						350,000	01/12/2022
100182618		ASHEVILLE	NC		12/12/2024	6.990	240,681		(9)				370,000	10/29/2024
100165500		COLUMBUS	OH		08/29/2024	7.990	240,685						310,000	06/28/2024
100161093		CAPE CORAL	FL		07/24/2024	6.990	240,688						303,000	06/03/2024
100140368		ATLANTA	GA		01/18/2024	7.990	240,690						314,000	11/17/2023
100117288		CHEEKTOWAGA	NY		07/20/2023	9.250	240,691						315,000	03/01/2024
100100659		LAKE VILLA	IL		04/28/2023	6.625	240,697						305,500	04/28/2021
100180256		WILLIAMSTOWN	NJ		11/25/2024	7.000	240,697						338,500	08/08/2024
100159332		WOODRUFF	SC		07/15/2024	8.125	240,703						345,000	05/02/2024
100185451		WINDER	GA		12/20/2024	5.500	240,703		16				357,000	10/31/2024
100171679		WESTFIELD	IN		10/16/2024	7.625	240,711						307,000	08/29/2024
100081467		SACRAMENTO	CA		03/18/2022	3.499	240,712						394,000	01/07/2022
100067681		WINTER GARDEN	FL		09/23/2021	3.625	240,724						335,000	07/23/2021
100162996		LAS VEGAS	NV		08/12/2024	7.000	240,728						342,000	06/10/2024
100081224		NORTH LAS VEGAS	NV		03/18/2022	3.750	240,732						658,000	12/29/2021
100013625		HONOKAA	HI		05/25/2017	4.000	240,734						315,000	01/31/2017
100119067		LAS VEGAS	NV		07/27/2023	8.625	240,739						275,000	06/19/2023
100161631		UNITED KINGDOM	GBR		07/29/2024	5.740	240,746					(6,636)	270,000	07/19/2024
100182475		INDIANAPOLIS	IN		12/12/2024	6.625	240,748						320,000	11/07/2024
100162822		SAINT PAUL	MN		08/12/2024	8.125	240,752						319,000	06/14/2024
100088280		DYER	IN		10/17/2022	7.097	240,754						345,000	09/19/2022
100113548		ENTERPRISE	AL		06/29/2023	4.875	240,761						475,000	06/11/2022
100158000		READING	PA		07/09/2024	7.500	240,767						336,000	05/07/2024
100148821		FRESNO	CA		04/17/2024	7.750	240,768						415,000	10/18/2023
100175748		MURRIETA	CA		11/12/2024	7.875	240,770						1,623,000	10/30/2024
100012981		QUEEN CREEK	AZ		05/25/2017	5.000	240,771						335,000	01/31/2017
100142124		RICHMOND	TX		02/29/2024	7.750	240,779						346,000	02/06/2024
100110239		LAS VEGAS	NV		06/30/2023	6.624	240,786						340,000	05/19/2023
100149115		ROCKPORT	TX		04/22/2024	8.875	240,795						313,000	03/22/2024
100111490		ENGLEWOOD	NJ		06/29/2023	4.875	240,796						626,000	06/02/2022
100091907		LELYSTAD	NLD		01/27/2023	4.770	240,800					(15,833)	291,589	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086339		SCHIEDAM/VLAARDINGEN	NLD		08/29/2022	4.750	240,800					(15,833)	310,000	12/01/2023
100083327		AMSTERDAM/AMSTELVEEN	NLD		05/27/2022	3.550	240,800					(15,833)	293,559	12/01/2023
100070359		HEERHUGOWAARD	NLD		08/31/2021	3.400	240,800					(15,833)	310,000	12/01/2023
100085138		UTRECHT	NLD		07/27/2022	4.750	240,800					(15,833)	292,183	12/01/2023
100137717		STOCKTON	CA		12/08/2023	7.625	240,807						331,000	09/14/2023
100079093		FRISCO	TX		02/24/2022	4.375	240,821						330,000	01/18/2022
100053870		MORRISVILLE	PA		03/23/2021	5.130	240,826						238,000	12/31/2020
100031557		PEMBROKE PINES	FL		03/29/2019	3.875	240,842						400,000	12/07/2018
100157918		LONGS	SC		07/09/2024	6.125	240,846						314,000	04/22/2024
100057609		HYATTSVILLE	MD		06/30/2021	3.990	240,848						360,000	04/30/2021
100029793		BROOKLYN	NY		10/26/2018	3.380	240,851						570,000	06/01/2018
100158603		NEWARK	DE		07/10/2024	7.500	240,858						318,000	05/28/2024
100136923		EDGEWATER	FL		11/28/2023	9.875	240,859						300,000	10/25/2023
100186789		CASSELBERRY	FL		12/31/2024	7.125	240,859		47				343,000	06/28/2024
100103794		WALDORF	MD		05/10/2023	8.011	240,862						395,000	04/17/2023
100115971		MARIETTA	GA		07/20/2023	6.500	240,866						343,000	05/31/2023
100185184		DANBURY	CT		12/20/2024	7.499	240,873		(3)				315,000	10/30/2024
100151298		MOYOCK	NC		05/10/2024	6.625	240,880						354,000	03/18/2024
100137618		MADISON	AL		12/08/2023	5.990	240,881						352,000	09/28/2023
100136887		LEESBURG	FL		11/27/2023	7.625	240,881						315,000	10/24/2023
100047418		JAMAICA	NY		11/20/2020	6.000	240,882						646,000	07/31/2020
100170297		INDIANAPOLIS	IN		10/08/2024	7.490	240,885						293,000	08/15/2024
100090031		NEW SMYRNA BEACH	FL		01/13/2023	8.375	240,893						369,410	11/23/2022
100138845		RICHMOND	VA		12/21/2023	7.625	240,900						316,000	10/13/2023
100149208		HAGERSTOWN	MD		04/22/2024	7.999	240,901		(13)				310,000	03/27/2024
100149645		FORNEY	TX		04/26/2024	7.125	240,905						335,000	03/21/2024
100088025		CHICAGO	IL		10/25/2022	8.625	240,916						420,000	09/27/2022
100139604		LAS VEGAS	NV		12/28/2023	9.375	240,917						300,100	10/30/2023
100169306		MESQUITE	TX		09/27/2024	7.375	240,928						310,000	08/01/2024
100120915		GULF SHORES	AL		08/30/2023	7.625	240,930						293,000	05/30/2023
100148315		SUMMERVILLE	SC		04/12/2024	7.125	240,934						342,000	02/27/2024
100179769		METAIRIE	LA		11/21/2024	7.375	240,940		(21)				325,000	08/21/2024
100135755		CHARLOTTE	NC		11/10/2023	6.990	240,946						357,000	10/09/2023
100156531		MANOR	TX		06/24/2024	6.625	240,947						330,000	04/26/2024
100179766		CHICAGO	IL		11/21/2024	7.625	240,948						320,000	09/06/2024
100179770		MISSOULA	MT		11/21/2024	6.625	240,954		(11)				310,000	09/16/2024
100057607		ANAHEIM	CA		06/30/2021	3.875	240,967						670,000	05/12/2021
100170349		SAN ANTONIO	TX		10/08/2024	6.875	240,972						324,000	08/09/2024
100158132		TUCSON	AZ		07/09/2024	7.500	240,972						340,000	04/23/2024
100128334		LAS VEGAS	NV		09/14/2023	7.125	240,973						385,000	08/03/2023
100134489		RIVERSIDE	NJ		10/30/2023	8.999	240,974						345,000	10/06/2023
3300004731		ORADELL	NJ		02/16/2024	9.240	240,989						1,600,000	11/19/2023
100065374		THOMPSONS STATION	TN		07/28/2021	4.375	240,991						330,000	05/27/2021
100169280		PORT JEFFERSON STATION	NY		09/27/2024	8.500	240,993						685,000	08/05/2024
100117391		KATY	TX		07/20/2023	4.000	241,014						454,000	03/01/2024
100156458		HOLLAND	PA		06/24/2024	7.625	241,015						330,000	04/12/2024
100179720		VON ORMY	TX		11/21/2024	5.500	241,016		37				346,000	09/13/2024
100043282		DISTRICT HEIGHTS	MD		08/13/2020	6.665	241,017						237,500	11/26/2019
100112887		BAKERSFIELD	CA		06/29/2023	6.250	241,024						626,000	02/03/2022
100149733		NEW HAVEN	CT		04/26/2024	8.180	241,026						305,000	02/29/2024
100057963		SAN FRANCISCO	CA		06/30/2021	4.250	241,034						920,000	05/04/2021
100135328		RALEIGH	NC		11/13/2023	8.000	241,039						297,000	08/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156171		ATHENS	GA		06/20/2024	7.625	241,042						365,000	04/17/2024
100150735		LAWRENCEVILLE	GA		05/06/2024	7.500	241,043						320,000	03/11/2024
100117416		BALDWIN PARK	CA		07/20/2023	3.750	241,046						502,000	03/01/2024
100110338		AUSTIN	TX		06/30/2023	6.875	241,058						380,000	05/08/2023
100119165		ORLANDO	FL		07/31/2023	7.125	241,059						300,000	05/25/2023
100168306		WILMINGTON	NC		09/20/2024	7.990	241,067						311,000	04/25/2024
100180445		WAUKEE	IA		11/25/2024	5.990	241,071						351,000	09/30/2024
100161601		UNITED KINGDOM	GBR		07/29/2024	6.390	241,074					(6,645)	265,000	07/12/2024
100185945		PERRY	GA		12/26/2024	7.750	241,075		(5)				287,000	12/04/2024
100175140		JACKSONVILLE	FL		11/05/2024	6.625	241,083						329,000	10/17/2024
100119520		FORT WALTON BEACH	FL		07/28/2023	7.500	241,089						400,000	06/20/2023
100142573		FARMINGTON	AR		02/08/2024	7.875	241,090						324,000	12/07/2023
100151535		CHARLOTTE	NC		05/10/2024	7.375	241,095						320,500	03/19/2024
100162915		GARLAND	TX		08/12/2024	7.375	241,097						280,000	06/14/2024
100032078		UNION CITY	CA		03/29/2019	4.150	241,098						849,888	12/08/2018
100065381		ELK GROVE	CA		07/28/2021	3.625	241,105						450,000	05/24/2021
100165460		DENTON	TX		08/29/2024	6.490	241,105						345,000	06/27/2024
100044211		TAUTON	MA		08/19/2020	4.000	241,107						479,750	11/26/2019
100160897		POTTSTOWN	PA		07/24/2024	7.250	241,109						320,000	06/06/2024
100143311		PRINCETON	TX		02/16/2024	7.500	241,112						367,000	12/15/2023
100131963		MEDINA	OH		10/13/2023	7.500	241,116						323,000	08/23/2023
100128098		BOWLING GREEN	KY		09/08/2023	7.000	241,121						300,000	08/17/2022
100162941		SEAGOVILLE	TX		08/12/2024	7.250	241,127						325,000	06/14/2024
100129332		INDIO	CA		09/25/2023	7.625	241,137						310,000	08/10/2023
100179801		LEMONT	IL		11/21/2024	6.625	241,142						335,000	09/03/2024
100138175		LINCOLN	RI		12/14/2023	8.625	241,148						303,000	11/02/2023
100031518		POMONA	CA		03/29/2019	6.500	241,157						315,000	09/17/2018
100130203		TAMPA	FL		11/15/2023	8.250	241,161						319,000	09/28/2023
100159272		LEANDER	TX		07/15/2024	7.500	241,171						322,000	04/29/2024
100131622		DALLAS	TX		10/06/2023	6.990	241,180						326,000	08/03/2023
100078791		WASHINGTON	DC		02/24/2022	3.625	241,180						366,000	01/21/2022
100182355		WAKE FOREST	NC		12/12/2024	6.990	241,189		(2)				307,000	10/21/2024
100120970		SICKLERVILLE	NJ		08/30/2023	7.500	241,195						310,000	07/03/2023
100102081		PORT SAINT LUCIE	FL		04/14/2023	7.999	241,207						302,000	02/22/2023
100157905		ROSHARON	TX		07/09/2024	6.500	241,214						298,000	03/21/2024
100119716		CHICAGO	IL		08/08/2023	7.708	241,248						340,000	07/07/2023
100110607		METAIRIE	LA		06/30/2023	6.625	241,249						380,000	04/27/2023
100148462		MAPLE GROVE	MN		04/12/2024	5.250	241,249						345,000	02/16/2024
100186323		BARNEGAT	NJ		12/30/2024	7.875	241,249		(1)				314,000	11/21/2024
100151173		KENNER	LA		05/09/2024	8.624	241,253						325,000	03/27/2024
100065782		OXNARD	CA		07/28/2021	3.875	241,255						540,000	06/01/2021
100148200		CHARLOTTE	NC		04/12/2024	7.624	241,264						304,000	03/08/2024
100043467		MIAMI	FL		08/13/2020	2.500	241,267						265,050	09/13/2019
100156425		GILLSVILLE	GA		06/24/2024	7.625	241,267						317,000	05/16/2024
100100691		GLENDALE	AZ		04/28/2023	6.125	241,269						340,000	09/10/2021
100088237		NEW HAVEN	CT		10/17/2022	7.680	241,270						320,000	09/09/2022
100115716		HALLANDALE BEACH	FL		07/20/2023	7.625	241,275						340,000	04/13/2023
100150729		MISSOURI CITY	TX		05/06/2024	7.625	241,283						320,000	03/05/2024
100079111		HOLLYWOOD	FL		02/24/2022	4.125	241,299						335,000	12/23/2021
100127533		FORT WORTH	TX		09/08/2023	5.750	241,310						346,000	06/29/2023
100170378		SAVANNAH	GA		10/08/2024	7.875	241,310						315,000	08/12/2024
100110170		TOMS RIVER	NJ		06/30/2023	6.500	241,311						330,000	05/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310087899		PORT CHESTER	NY		10/31/2024	8.582	241,313						1,250,000	09/25/2024
3310090472		PORT CHESTER	NY		12/12/2024	8.582	241,313						1,250,000	11/22/2024
100134395		NETHERLANDS	NLD		10/27/2023	5.000	241,318					(15,868)	336,791	12/01/2023
100049496		FORT LAUDERDALE	FL		11/20/2020	3.500	241,321						280,250	07/31/2020
100132129		SHERMAN	TX		10/13/2023	7.625	241,322						310,000	08/15/2023
100182011		NAMPA	ID		12/12/2024	6.125	241,323		11				335,000	10/11/2024
100070509		CAPE CORAL	FL		09/23/2021	3.875	241,329						300,000	06/14/2021
100170079		OLATHE	KS		10/08/2024	6.625	241,329						338,000	08/23/2024
100179592		PAYNE SPRINGS	TX		11/21/2024	7.124	241,330						311,000	09/17/2024
100047448		SAN FRANCISCO	CA		11/20/2020	4.375	241,331						1,218,375	07/31/2020
100159478		BUDA	TX		07/15/2024	7.000	241,332						345,000	05/21/2024
100139497		KISSIMMEE	FL		12/28/2023	8.250	241,340						305,000	12/08/2023
100171532		CEDAR CITY	UT		10/16/2024	6.250	241,353						324,000	08/01/2024
100013992		BOGOTA	NJ		05/25/2017	4.000	241,366						305,000	01/31/2017
100151391		INDIANAPOLIS	IN		05/10/2024	7.500	241,368						316,000	03/15/2024
100151392		INDIANAPOLIS	IN		05/10/2024	7.500	241,368						316,000	03/15/2024
100150645		MANHEIM	PA		05/06/2024	7.625	241,376						380,000	02/26/2024
100109694		TILLAMOOK	OR		06/15/2023	9.250	241,395						320,000	03/24/2023
100079971		WOODBRIDGE	VA		04/25/2022	4.875	241,396						350,000	01/31/2022
3340081375		SELDEN	NY		08/26/2024	9.117	241,402						1,176,000	07/16/2024
100030887		LOS ANGELES	CA		04/09/2019	4.125	241,411						593,750	10/19/2017
100180419		PAYSON	AZ		11/25/2024	6.000	241,423						349,000	09/26/2024
100171421		HOUSTON	TX		10/16/2024	6.375	241,425						315,000	08/21/2024
100119802		POUGHKEEPSIE	NY		08/08/2023	8.043	241,426						340,000	07/06/2023
100129351		EDEN PRAIRIE	MN		09/25/2023	6.990	241,427						370,000	07/26/2023
100076239		PHOENIX	AZ		01/07/2022	3.625	241,429						335,000	11/04/2021
100152348		SAN MARCOS	TX		05/17/2024	5.990	241,429						340,000	03/28/2024
100068391		NORRISTOWN	PA		08/25/2021	4.500	241,437						330,000	06/25/2021
100115073		MELROSE PARK	IL		07/14/2023	7.125	241,438						325,000	05/26/2023
100150660		FORT WORTH	TX		05/06/2024	6.990	241,465						325,000	03/08/2024
100159338		FORT WORTH	TX		07/15/2024	5.500	241,468						342,000	05/06/2024
100087389		SPRING CREEK	NV		10/25/2022	5.375	241,470						330,000	03/10/2022
100116995		JACKSONVILLE	FL		07/20/2023	6.000	241,471						375,000	03/01/2024
100175718		FARR WEST	UT		11/12/2024	8.875	241,471		(29)				619,000	10/16/2024
100049690		WILDOMAR	CA		11/20/2020	4.250	241,474						394,250	07/31/2020
3310056930		LIVINGSTON	NJ		08/31/2023	8.316	241,478						1,575,000	07/01/2023
100113675		FAIRFIELD	CA		06/29/2023	3.875	241,482						510,000	05/16/2022
100165125		UNITED KINGDOM	GBR		08/27/2024	5.790	241,484						310,000	07/30/2024
100158874		HENRICO	VA		07/12/2024	7.625	241,495					(14,332)	295,000	05/20/2024
100166400		AUSTIN	TX		10/24/2024	7.250	241,499						420,000	09/23/2024
100024943		CORONA	CA		09/20/2018	4.000	241,500						441,750	04/30/2018
100156093		HIALEAH	FL		06/18/2024	8.500	241,510						350,000	04/19/2024
3340071605		RINGWOOD	NJ		04/19/2024	9.593	241,520						1,040,000	02/12/2024
100065100		WILTON	NH		07/14/2021	3.875	241,531						338,000	05/28/2021
100160981		LITTLE RIVER	SC		07/24/2024	6.125	241,537						348,000	05/02/2024
100154728		HARTFORD	CT		07/19/2024	8.875	241,538						305,000	03/12/2024
100071710		PITTSBURGH	PA		10/14/2021	3.875	241,542						530,000	07/28/2021
100076600		EL MIRAGE	AZ		12/16/2021	4.125	241,546						325,000	11/16/2021
100031990		WATSONVILLE	CA		03/29/2019	3.500	241,547						399,000	12/09/2018
100079574		CANYON COUNTRY	CA		04/08/2022	6.625	241,550						460,000	01/22/2022
100168364		TAYLOR	TX		09/25/2024	7.375	241,556						315,000	07/18/2024
100025085		ROSELLE	NJ		09/20/2018	4.500	241,557						232,750	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150913		CENTENNIAL	CO		05/08/2024	8.000	241,569						320,000	03/08/2024
100072004		SANDY	UT		10/29/2021	4.125	241,569						670,000	09/30/2021
100110598		SOUTH PADRE ISLAND	TX		06/30/2023	5.875	241,569						400,000	05/02/2023
100137621		LEHIGH ACRES	FL		12/08/2023	5.990	241,575						330,000	09/28/2023
100131698		NASHVILLE	TN		10/06/2023	7.500	241,584						280,000	06/03/2022
100110558		UHLAND	TX		06/30/2023	6.500	241,584						368,000	04/27/2023
100102064		SACRAMENTO	CA		04/14/2023	8.750	241,585						309,000	02/24/2023
100155231		BURTON	MI		07/19/2024	7.875	241,594						290,000	08/17/2023
100176770		NORFOLK	VA		11/15/2024	7.625	241,595						310,500	04/15/2024
100147710		DENVER	CO		04/05/2024	8.375	241,597						355,000	02/28/2024
100140156		DAVENPORT	FL		01/09/2024	7.125	241,597						330,000	10/20/2023
100153225		BROOKSHIRE	TX		05/30/2024	6.990	241,597						330,000	03/28/2024
100140239		PLAINSBORO	NJ		01/18/2024	7.124	241,610						370,000	12/15/2023
100175493		SPRING	TX		12/23/2024	7.500	241,615		(3)				318,000	05/23/2024
100169687		COLUMBIA	MD		09/30/2024	7.500	241,618						315,500	06/28/2024
100054327		SACRAMENTO	CA		03/23/2021	3.125	241,622						405,000	01/01/2021
100128234		LAS VEGAS	NV		09/14/2023	7.875	241,624						435,000	06/26/2023
100014628		OXNARD	CA		09/27/2017	3.750	241,627						519,000	07/27/2017
100151982		ALEXANDRIA	VA		06/14/2024	7.875	241,632						315,000	05/14/2024
100119442		HAMPTON	GA		07/31/2023	7.500	241,636						333,000	06/02/2023
3340072249		CAPE CORAL	FL		04/19/2024	9.148	241,643						880,000	03/05/2024
100171626		NEW ORLEANS	LA		10/16/2024	6.875	241,647						325,000	08/15/2024
100146747		SACRAMENTO	CA		03/20/2024	6.750	241,651						394,000	02/14/2024
100153929		ATLANTA	GA		06/05/2024	7.875	241,660						340,000	05/09/2024
100017086		SEATTLE	WA		04/26/2018	5.230	241,663						440,000	07/24/2017
100162281		TROY	TX		09/06/2024	8.500	241,665						275,000	08/05/2024
100038830		DUBLIN	IRL		09/27/2019	4.350	241,667					(15,743)	416,283	11/30/2018
100019621		DEERFIELD	IL		07/26/2018	5.250	241,672						425,000	04/18/2018
100179890		HAYDEN	ID		11/25/2024	4.500	241,675		75				380,000	09/26/2024
100161097		OCALA	FL		07/24/2024	5.990	241,676						336,000	05/22/2024
3340071092		MORRIS PLAINS	NJ		03/21/2024	9.377	241,679						1,126,000	02/02/2024
100143200		ROYSE CITY	TX		02/16/2024	6.624	241,681						346,000	12/29/2023
100128168		NOVI	MI		09/18/2023	7.125	241,689						327,000	08/18/2023
100156785		LEHIGH ACRES	FL		06/26/2024	6.875	241,689						325,000	06/12/2024
100140172		GRAND RAPIDS	MI		01/09/2024	7.625	241,691						345,000	11/27/2023
100182616		BUFFALO GROVE	IL		12/12/2024	7.500	241,693		(13)				320,000	11/04/2024
100028175		BRONX	NY		10/26/2018	3.750	241,700						513,000	05/31/2018
100182562		PALM HARBOR	FL		12/12/2024	6.875	241,702		(5)				320,000	10/29/2024
100153473		LAKEWOOD	NJ		05/30/2024	7.880	241,704						675,000	04/08/2024
100151857		MENIFEE	CA		05/10/2024	7.999	241,717						957,000	04/16/2024
100108374		COVINGTON	KY		05/25/2023	8.438	241,717						315,000	04/27/2023
100103795		WALDEN	NY		05/10/2023	8.435	241,726						320,000	04/04/2023
100166277		WOODSTOCK	GA		09/09/2024	6.875	241,735						320,000	07/19/2024
100170262		FLINT	TX		10/08/2024	7.990	241,748						260,000	08/06/2024
100023534		LAFAYETTE HILL	PA		09/04/2018	4.990	241,751						358,000	09/04/2018
100081407		LEBANON	TN		03/18/2022	3.875	241,758						326,000	12/31/2021
3340085365		ST. PETERSBURG	FL		10/23/2024	8.728	241,758						1,150,000	09/17/2024
100049243		FREEPORT	NY		11/20/2020	3.375	241,765						427,500	07/31/2020
100031993		ARTESIA	CA		03/29/2019	3.250	241,769						547,000	12/08/2018
100142799		DAVENPORT	FL		02/08/2024	7.125	241,772						330,000	10/23/2023
100164813		COBBS CREEK	VA		08/26/2024	7.625	241,777						460,000	06/28/2024
100090679		PAHRUMP	NV		12/29/2022	8.193	241,789		3,432				375,000	12/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065390		SPOKANE	WA		07/28/2021	3.990	241,793						335,000	05/24/2021
100131933		KATY	TX		10/13/2023	6.625	241,807						356,000	08/17/2023
100162578		LOUISVILLE	KY		08/12/2024	7.625	241,813						325,000	04/29/2024
100137069		AURORA	CO		11/28/2023	6.499	241,817						345,000	10/12/2023
100135368		ROCKINGHAM	VA		11/13/2023	7.375	241,819						332,000	09/05/2023
100081185		AMERICAN FORK	UT		03/18/2022	3.875	241,826						465,000	12/22/2021
100186531		SAVANNAH	TN		12/30/2024	7.375	241,828						270,000	10/31/2024
100161006		MYRTLE BEACH	SC		07/24/2024	7.490	241,830						315,000	05/24/2024
100028197		RANCHO CORDOVA	CA		10/26/2018	4.000	241,840						365,750	06/01/2018
100102103		COTTAGE GROVE	OR		04/14/2023	9.875	241,840						349,000	02/24/2023
100133521		GREENVILLE	SC		10/19/2023	9.874	241,841						275,000	09/18/2023
100079676		PARK CITY	UT		04/08/2022	4.125	241,851						483,000	01/27/2022
100081048		TEMECULA	CA		03/18/2022	3.374	241,854						545,000	01/13/2022
100165373		MYRTLE BEACH	SC		08/29/2024	8.250	241,858						291,000	08/07/2024
100185392		ANTIOCH	CA		12/20/2024	6.625	241,861						415,000	10/22/2024
100161390		FARMERSVILLE	TX		07/25/2024	8.625	241,861						300,000	06/07/2024
100150042		WESLEY CHAPEL	FL		06/07/2024	7.500	241,866						320,000	04/30/2024
100152914		LAS VEGAS	NV		05/22/2024	7.625	241,870						315,000	04/29/2024
100173795		BAKERSFIELD	CA		10/30/2024	7.875	241,877						300,000	09/04/2024
100149545		CHARLOTTE	NC		04/26/2024	8.125	241,880						324,000	03/20/2024
100144202		FORT WORTH	TX		03/07/2024	5.750	241,880						377,000	01/05/2024
100152555		SPRING	TX		05/17/2024	7.000	241,889						326,000	04/04/2024
100115097		VALENCIA	CA		07/14/2023	5.750	241,895						651,140	06/02/2023
100148351		FORT WORTH	TX		04/12/2024	5.500	241,898						350,000	02/06/2024
100110062		HOUSTON	TX		06/23/2023	7.625	241,901						306,000	05/05/2023
100129551		MYRTLE BEACH	SC		09/29/2023	5.750	241,904						350,000	07/25/2023
100172281		MURFREESBORO	TN		10/21/2024	7.000	241,905						300,000	08/16/2024
100144129		CARMEL	IN		03/07/2024	7.625	241,908						330,000	01/08/2024
100142838		LAWRENCEVILLE	GA		02/09/2024	7.990	241,917						308,000	11/20/2023
100151024		MESQUITE	TX		05/08/2024	7.250	241,922						333,000	03/08/2024
100135735		HENDERSON HARBOR	NY		11/10/2023	7.625	241,924						345,000	10/06/2023
100065459		LOS ANGELES	CA		07/28/2021	3.625	241,925						950,000	06/07/2021
100170102		ACWORTH	GA		10/08/2024	6.625	241,928						310,000	08/15/2024
100135333		HALETHORPE	MD		11/13/2023	7.625	241,935						330,000	09/15/2023
100152554		WEST BERLIN	NJ		05/17/2024	7.625	241,935						326,000	03/15/2024
100149741		MONROE	NY		04/26/2024	7.350	241,936						645,000	03/12/2024
100026305		KINGMAN	AZ		09/20/2018	4.625	241,939						285,000	04/30/2018
100168933		GRONINGEN	NLD		09/26/2024	5.800	241,940					(19,156)	327,000	09/11/2024
100025977		COMPTON	CA		09/20/2018	4.375	241,951						370,500	04/30/2018
100176593		RUSKIN	FL		11/15/2024	8.124	241,956		(30)				337,000	09/24/2024
100138237		PHILADELPHIA	PA		12/14/2023	7.875	241,960						375,000	10/27/2023
100152786		EMPIRE	MI		05/22/2024	9.750	241,961						788,000	04/29/2024
100157978		BULLHEAD CITY	AZ		07/09/2024	8.125	241,965						262,000	04/25/2024
100158073		DALLAS	TX		07/09/2024	6.990	241,968						370,000	04/25/2024
100029573		PAOLI	PA		10/26/2018	4.375	241,971						619,400	06/04/2018
100140048		OWENSBORO	KY		01/09/2024	8.124	241,971						330,000	11/16/2023
100169184		CAPE CORAL	FL		09/27/2024	6.500	241,971						345,000	08/14/2024
100139483		FONTANA	CA		12/28/2023	8.499	241,975						460,000	10/10/2023
100141442		PLYMOUTH	MA		01/30/2024	7.999	241,979						555,000	12/15/2023
100055867		OCEAN CITY	NJ		03/26/2021	3.125	241,979						415,000	01/14/2021
100129692		GREENSBORO	NC		09/29/2023	7.500	241,987						320,000	08/10/2023
100134311		CADDO MILLS	TX		10/27/2023	8.625	241,987						293,000	08/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136612		HARTFORD	CT		11/22/2023	8.875	241,987						316,000	10/25/2023
100186727		LOVELL	WY		12/31/2024	7.000	241,990		46				480,000	06/05/2024
100065680		HYATTSVILLE	MD		07/28/2021	3.875	241,995						350,000	05/21/2021
100171460		CINCINNATI	OH		10/16/2024	6.624	241,996						302,000	09/03/2024
100159298		PRINCETON	TX		07/15/2024	6.990	242,003						343,000	04/30/2024
100048680		SAN BERNARDINO	CA		11/20/2020	3.000	242,007						280,250	07/31/2020
100138048		HOUSTON	TX		12/13/2023	9.375	242,013						325,000	11/17/2023
100120394		CLOVIS	CA		08/18/2023	6.999	242,014						384,000	07/07/2023
100152536		RINCON	GA		05/17/2024	7.875	242,022						320,000	02/20/2024
100110602		ENGLEWOOD	FL		06/30/2023	6.000	242,030						825,000	05/03/2023
100142682		STATESVILLE	NC		02/08/2024	5.625	242,037						335,999	11/27/2023
100141623		FREDERICK	MD		01/30/2024	7.750	242,037						361,000	12/29/2023
100084610		SAINT CHARLES	MO		08/02/2022	8.125	242,038						285,000	06/30/2022
100152325		MYRTLE BEACH	SC		05/17/2024	7.625	242,043						325,000	03/27/2024
100126314		TORRINGTON	CT		08/30/2023	7.960	242,050						319,000	07/18/2023
100127477		SAVANNAH	GA		09/08/2023	7.500	242,057						310,000	07/26/2023
100053873		SANTA ROSA	CA		03/23/2021	4.250	242,065						555,000	12/30/2020
100152214		FORT WORTH	TX		05/17/2024	5.750	242,070						380,000	03/20/2024
100151957		WEATHERFORD	TX		06/14/2024	7.000	242,073						290,000	05/07/2024
100152770		PALMETTO	FL		05/22/2024	10.999	242,085						370,000	04/12/2024
100121031		HENDERSON	NV		08/30/2023	4.990	242,089						765,000	07/11/2023
100182082		WESTFIELD	IN		12/12/2024	6.000	242,092		13				340,000	10/25/2024
100161938		SPOONER	WI		07/31/2024	8.875	242,093						386,940	05/14/2024
100168321		SPRING	TX		09/20/2024	7.625	242,095						292,000	04/30/2024
100153318		MURPHY	NC		05/30/2024	7.625	242,108						309,000	03/28/2024
100143269		FORT WORTH	TX		02/16/2024	6.375	242,108						328,000	12/20/2023
100179469		ATHENS	AL		11/21/2024	6.125	242,112		9				335,000	08/23/2024
100168778		GRAND PRAIRIE	TX		09/26/2024	7.750	242,114						323,000	08/08/2024
100136858		ANNA	TX		11/27/2023	7.125	242,119						380,000	10/31/2023
100160143		ALBANY	OR		07/17/2024	7.625	242,121						315,000	05/24/2024
100102537		SAINT ALBANS	NY		06/07/2023	6.625	242,123						625,000	09/16/2022
100147542		PALM COAST	FL		04/03/2024	7.750	242,125						375,000	03/01/2024
100151539		FORT WORTH	TX		05/10/2024	5.750	242,127						329,500	03/18/2024
100148257		LAS CRUCES	NM		04/12/2024	7.500	242,130						325,000	02/16/2024
100164791		PENSACOLA	FL		08/26/2024	7.124	242,132						300,000	07/09/2024
100175036		ROCKFORD	IL		11/05/2024	7.499	242,132		(36)				290,000	10/04/2024
100159314		STALLINGS	NC		07/15/2024	6.875	242,137						327,000	05/17/2024
100115927		AURORA	CO		07/20/2023	7.625	242,139						320,000	05/26/2023
100071969		PANAMA CITY BEACH	FL		10/29/2021	4.750	242,144						290,000	09/07/2021
100182262		DAHLONEGA	GA		12/12/2024	5.500	242,146		28				345,000	10/11/2024
100089742		COLUMBUS	OH		12/02/2022	7.374	242,150						381,000	09/30/2022
100149551		CORONA	CA		04/26/2024	7.500	242,151						690,000	03/14/2024
100157599		EAST HANOVER	NJ		06/28/2024	7.500	242,163						835,000	05/28/2024
100031699		VALLEJO	CA		03/29/2019	4.375	242,163						460,000	12/11/2018
100049782		GLOUCESTER CITY	NJ		11/20/2020	4.375	242,165						228,000	07/31/2020
100113879		CHEVY CHASE	MD		06/29/2023	8.250	242,167						990,000	05/15/2022
100091460		PHOENIX	AZ		01/20/2023	7.875	242,169						315,000	11/23/2022
100128453		GRAND HAVEN	MI		09/15/2023	8.125	242,178						328,000	07/12/2023
100173152		KENNESAW	GA		10/30/2024	7.500	242,181		(40)				320,000	10/01/2024
100141362		FLEMING ISLAND	FL		01/30/2024	8.000	242,182						370,000	12/18/2023
100090842		DESTIN	FL		01/06/2023	9.000	242,186						320,000	11/03/2022
100088844		RICHMOND	CA		11/15/2022	7.750	242,188						525,000	10/11/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142687		TAMPA	FL		02/08/2024	7.875	242,191						326,000	11/29/2023
100175044		HARVEST	AL		11/05/2024	7.625	242,192		(24)				294,000	10/11/2024
100088319		PROSPECT PARK	PA		11/10/2022	7.990	242,196						307,000	10/03/2022
100049651		LEESBURG	FL		11/20/2020	4.250	242,197						237,500	07/31/2020
100079147		RAHWAY	NJ		02/24/2022	4.250	242,206						430,000	12/27/2021
100079870		ORLANDO	FL		04/08/2022	4.999	242,207						306,000	01/19/2022
100081777		SOUTH JORDAN	UT		03/30/2022	4.737	242,212						485,000	03/08/2022
100176618		LIVE OAK	FL		11/15/2024	7.124	242,217		(17)				295,000	09/05/2024
100163000		MECHANICSBURG	PA		08/12/2024	7.375	242,221						386,000	06/24/2024
100120108		TAKOMA PARK	MD		08/11/2023	7.125	242,222						385,000	06/05/2023
100179891		KYLE	TX		11/25/2024	4.990	242,222						365,000	09/27/2024
100140097		SAN MARCOS	TX		01/09/2024	5.625	242,225						368,000	10/30/2023
100186615		WASHINGTON	UT		12/30/2024	5.750	242,228		1				340,000	10/23/2024
100140096		ROCHESTER	NY		01/09/2024	8.375	242,233						340,000	11/17/2023
100065640		MODESTO	CA		07/28/2021	4.625	242,234						330,000	06/01/2021
100013445		MIAMI	FL		05/25/2017	4.125	242,234						346,000	01/31/2017
100160572		LAKEWOOD	CO		07/19/2024	6.999	242,235						340,000	07/03/2024
100147712		ROSENBERG	TX		04/05/2024	8.000	242,239						305,000	03/07/2024
100013085		SAN DIEGO	CA		05/25/2017	5.000	242,242						310,000	01/31/2017
100113671		PEMBROKE PINES	FL		06/29/2023	6.250	242,247						425,000	05/14/2022
100160984		NEW BRAUNFELS	TX		07/24/2024	5.750	242,252						336,000	05/10/2024
100115403		DAWSONVILLE	GA		07/17/2023	8.625	242,256						290,000	06/06/2023
100144116		CHARLOTTE	NC		03/07/2024	7.625	242,262						323,000	12/07/2023
100000331		WHITTIER	CA		09/27/2016	4.750	242,262						565,000	08/25/2016
100154694		LAS VEGAS	NV		07/19/2024	7.750	242,264						370,000	02/14/2024
100174473		AUSTIN	TX		10/31/2024	8.750	242,269						1,013,000	09/13/2024
100179728		COLUMBUS	OH		11/21/2024	5.500	242,275		34				367,000	08/30/2024
100044120		GARDENA	CA		08/19/2020	7.875	242,283						524,400	12/04/2019
100164762		SAINT AUGUSTINE	FL		08/26/2024	6.500	242,286						327,000	06/27/2024
100138910		KNIGHTDALE	NC		12/21/2023	8.500	242,286						333,000	11/03/2023
100109120		CAPE CORAL	FL		06/05/2023	8.000	242,290						395,000	05/12/2023
100109372		SEASIDE	OR		06/12/2023	7.300	242,290						410,000	04/19/2023
100013856		ORANGE TOWNSHIP	NJ		05/25/2017	4.625	242,294						260,000	02/03/2021
100133842		OWINGS MILLS	MD		10/20/2023	8.999	242,306						307,000	09/25/2023
100158208		UNITED KINGDOM	GBR		07/09/2024	3.440	242,310		6,614			(5,246)	260,000	06/25/2021
100140057		ROSHARON	TX		01/09/2024	7.990	242,316						301,000	10/26/2023
100127504		HOUSTON	TX		09/08/2023	7.625	242,316						304,000	07/12/2023
100014353		UNIONDALE	NY		09/27/2017	3.125	242,316						355,000	07/30/2017
100026599		SILVER SPRING	MD		09/26/2018	2.000	242,316						377,000	06/13/2018
100115719		SCOTTSDALE	AZ		07/20/2023	7.125	242,328						405,000	05/15/2023
100168389		DAYTON	MN		09/25/2024	5.500	242,328						339,000	08/01/2024
100065295		YUBA CITY	CA		07/28/2021	3.999	242,334						559,000	06/15/2021
100140881		ALBUQUERQUE	NM		01/25/2024	8.875	242,335						670,000	11/29/2023
100135760		CHARLOTTE	NC		11/10/2023	6.500	242,337						363,000	09/19/2023
100174083		TALENT	OR		10/31/2024	7.500	242,343						370,000	07/17/2024
100087438		NEW MILFORD	CT		10/25/2022	5.750	242,345						360,000	04/29/2022
3340084620		SHIRLEY	NY		09/26/2024	8.828	242,352						1,108,000	08/25/2024
100087640		ROTTERDAM	NLD		09/27/2022	1.000	242,354					(15,936)	400,000	12/01/2023
100078606		HEERLEN	NLD		01/26/2022	3.600	242,354					(15,936)	405,000	12/01/2023
100032047		FONTANA	CA		03/29/2019	4.250	242,357						544,000	06/18/2018
100143202		SAN ANTONIO	TX		02/16/2024	6.990	242,358						375,000	12/08/2023
100156592		PENDERGRASS	GA		06/24/2024	5.750	242,361						348,000	04/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100140073		NORRISTOWN	PA		01/09/2024	7.499	242,366						340,000	10/18/2023
100143203		SAN ANTONIO	TX		02/16/2024	7.000	242,384						400,000	12/14/2023
100156797		DALLAS	TX		06/26/2024	7.750	242,385						334,000	06/07/2024
100112469		EL DORADO	CA		06/29/2023	4.625	242,391						525,000	05/16/2022
100181981		AUBREY	TX		12/12/2024	6.125	242,392		9				335,000	10/03/2024
100119508		PRINCETON	TX		07/28/2023	7.125	242,403						329,000	06/23/2023
100091651		NEW WINDSOR	NY		01/27/2023	8.750	242,408						350,000	12/13/2022
100151303		WESLEY CHAPEL	FL		05/10/2024	6.500	242,410						331,000	03/07/2024
100132491		SOUTH PADRE ISLAND	TX		11/03/2023	8.750	242,411						315,000	07/18/2023
100131613		SCRANTON	PA		10/06/2023	7.625	242,415						328,000	08/08/2023
100140562		YOUNGSVILLE	NC		01/19/2024	7.990	242,421						358,000	12/08/2023
3340091688		CORAM	NY		12/12/2024	8.778	242,423						990,000	11/22/2024
100162800		FLOSSMOOR	IL		08/12/2024	7.625	242,424						315,000	06/12/2024
100140007		ATLANTA	GA		01/09/2024	8.625	242,429						330,000	11/16/2023
100067965		CUMMING	GA		09/23/2021	3.375	242,440						332,000	07/30/2021
100129696		ELMWOOD PARK	IL		09/29/2023	7.500	242,447						325,000	08/15/2023
100076248		CHANDLER	AZ		01/07/2022	3.875	242,450						420,000	11/09/2021
100135792		GREENVILLE	SC		11/10/2023	7.625	242,455						322,000	09/29/2023
100171817		MESQUITE	TX		10/17/2024	7.625	242,456						312,500	05/10/2024
100132001		DURHAM	NC		10/13/2023	6.875	242,460						332,000	08/21/2023
3500113704		MIAMI	FL		12/20/2024	8.235	242,462						1,530,000	11/03/2024
100057926		DUBLIN	OH		06/30/2021	4.250	242,462						393,000	05/20/2021
100120875		SANTA ANA	CA		08/28/2023	8.500	242,483						675,000	07/20/2023
100103247		LEHIGH ACRES	FL		04/27/2023	8.875	242,483						350,000	04/12/2023
100140453		CLAYTON	NC		01/18/2024	7.500	242,485						320,000	12/04/2023
100154796		BEAVERCREEK	OH		07/19/2024	7.125	242,509						350,000	02/14/2024
100109364		GEORGETOWN	TX		06/12/2023	6.125	242,509						340,000	04/05/2023
100162691		RICHMOND	TX		08/12/2024	6.500	242,511						335,000	05/30/2024
100108234		PALERMO	CA		05/24/2023	9.875	242,513						279,000	04/25/2023
100152427		CYPRESS	TX		05/17/2024	7.625	242,519						306,000	04/03/2024
100109320		LIBERTY HILL	TX		06/12/2023	7.000	242,521						375,000	04/14/2023
100150596		PRINCETON	TX		05/03/2024	5.500	242,532						341,000	01/22/2024
100162784		BATON ROUGE	LA		08/12/2024	8.000	242,554						300,000	06/14/2024
100115738		TULARE	CA		07/20/2023	7.625	242,555						375,000	05/09/2023
100115836		RICHMOND HILL	GA		07/20/2023	4.990	242,557						360,000	05/12/2023
100182472		WOODBURY	NJ		12/12/2024	6.500	242,578		2				325,000	10/24/2024
100178212		SPRING	TX		11/19/2024	7.990	242,580		(27)				330,300	09/27/2024
100161750		WILMINGTON	OH		07/30/2024	8.874	242,582						365,000	06/24/2024
100155200		PAHOA	HI		07/19/2024	8.500	242,586						390,000	09/08/2023
100185128		BAKERSFIELD	CA		12/20/2024	6.499	242,586		493				355,000	11/19/2024
100141412		SANGER	TX		01/30/2024	8.625	242,595						330,000	01/02/2024
100176773		GREENVILLE	SC		11/15/2024	7.625	242,597						362,000	03/26/2024
100076272		STERLING	VA		01/07/2022	4.125	242,600						420,000	11/05/2021
100048248		COLUMBIA	MD		11/20/2020	5.000	242,600						342,000	07/31/2020
100079667		MIAMI	FL		04/08/2022	4.750	242,605						380,000	01/13/2022
100156392		CLEARWATER	FL		07/25/2024	8.875	242,607						256,000	06/21/2024
100163159		SAINT GEORGE	UT		08/13/2024	7.624	242,609						376,000	06/24/2024
100152196		ARLINGTON	TX		05/17/2024	7.625	242,613						320,000	04/03/2024
100141231		IRVING	TX		01/30/2024	9.625	242,621						304,000	12/13/2023
100164425		FARGO	ND		08/21/2024	7.875	242,634						298,000	07/08/2024
100026595		PITTSBURG	CA		09/26/2018	4.380	242,636						380,000	06/14/2018
100131947		MANHATTAN	IL		10/13/2023	7.375	242,639						352,000	08/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166339		PHOENIX	AZ		10/24/2024	8.125	242,649						330,000	09/04/2024
100054656		PAWLING	NY		03/23/2021	3.875	242,659						300,000	01/05/2021
100185372		SIERRA VISTA	AZ		12/20/2024	6.000	242,664		8				333,000	10/12/2024
100103580		HEATH	TX		05/08/2023	7.875	242,665						640,000	03/17/2023
100158879		PORT O CONNOR	TX		07/12/2024	8.125	242,665						315,000	05/17/2024
100150551		BLOOMINGTON	MN		05/03/2024	6.990	242,667						350,000	01/26/2024
100173454		ORLANDO	FL		10/29/2024	8.375	242,669						310,000	09/06/2024
100121049		HASTINGS	FL		08/30/2023	8.125	242,669		(24)				320,000	04/04/2023
100115952		BUDD LAKE	NJ		07/20/2023	7.625	242,671						445,000	05/23/2023
100174768		PHILADELPHIA	PA		10/31/2024	10.375	242,673						355,000	03/08/2024
100071712		ENCINITAS	CA		10/14/2021	3.990	242,673						1,500,000	07/08/2021
100110272		FORT MYERS	FL		06/30/2023	7.625	242,683						365,000	04/17/2023
100163188		OCEAN CITY	MD		08/13/2024	6.999	242,683						391,000	07/24/2024
100157881		BANNING	CA		07/09/2024	8.125	242,688						280,000	03/31/2024
100130255		LOS BANOS	CA		09/28/2023	7.875	242,689						470,000	08/16/2023
100154545		BALTIMORE	MD		06/14/2024	8.125	242,692						313,000	05/24/2024
100137141		ANN ARBOR	MI		11/28/2023	8.250	242,697						360,000	09/29/2023
100055590		EGG HARBOR TOWNSHIP	NJ		03/23/2021	4.875	242,699						253,900	12/31/2020
100160159		KELLER	TX		07/17/2024	7.500	242,703						315,000	05/21/2024
100135891		TANEYTOWN	MD		11/13/2023	9.124	242,704						325,000	10/20/2023
100186600		CASA GRANDE	AZ		12/30/2024	5.625	242,705		1				345,000	10/25/2024
100013692		LOS ANGELES	CA		05/25/2017	4.875	242,706						340,000	01/31/2017
100168216		LITHONIA	GA		09/20/2024	7.875	242,706						297,000	04/11/2024
100171444		SHAKOPEE	MN		10/16/2024	6.420	242,708						318,000	09/06/2024
100181979		DULUTH	GA		12/12/2024	6.625	242,714		(2)				349,000	10/18/2024
3310086413		HOUSTON	TX		10/23/2024	8.148	242,716						2,275,000	09/20/2024
100087077		PUERTO ESCONDIDO	MEX		09/26/2022	9.083	242,729						409,280	09/09/2022
100152510		COLUMBIA	MD		05/17/2024	7.125	242,731						410,000	03/07/2024
100174994		LAS VEGAS	NV		10/31/2024	7.750	242,742						420,000	05/30/2024
100170235		VON ORMY	TX		10/08/2024	5.990	242,743						310,000	07/17/2024
100080389		GALVESTON	TX		04/14/2022	4.125	242,745						532,000	01/20/2022
100049044		SAINT CHARLES	IL		11/20/2020	4.250	242,745						294,500	07/31/2020
100140528		BOLIVIA	NC		01/19/2024	7.990	242,747						321,000	11/22/2023
3340085362		FORT LAUDERDALE	FL		10/03/2024	8.576	242,748						1,340,000	09/12/2024
100151280		TUCSON	AZ		05/10/2024	8.125	242,776						334,000	03/15/2024
100012158		LOS ANGELES	CA		03/08/2017	4.100	242,778						595,000	11/30/2016
100129499		SAN ANTONIO	TX		09/29/2023	7.625	242,780						310,000	07/10/2023
100150899		FORT WORTH	TX		05/08/2024	7.625	242,786						320,000	03/22/2024
100141313		WESLEY CHAPEL	FL		01/30/2024	8.250	242,794						372,000	12/11/2023
100000266		SACRAMENTO	CA		09/27/2016	3.375	242,795						435,000	08/25/2016
100118031		HERNDON	VA		07/20/2023	6.125	242,803						350,000	03/01/2024
100144163		LAND O LAKES	FL		03/07/2024	6.625	242,812						320,000	01/08/2024
100102757		CHARLOTTE	NC		06/22/2023	8.125	242,813						356,000	02/03/2023
100164415		LITTLE ELM	TX		08/21/2024	7.500	242,830						337,000	06/20/2024
100079935		OCALA	FL		04/25/2022	4.250	242,832						343,000	01/25/2022
100153202		VAN ALSTYNE	TX		05/30/2024	7.625	242,832						366,000	03/22/2024
100081191		AMERICAN FORK	UT		03/18/2022	3.875	242,835						465,000	12/22/2021
100076335		WASHINGTON	DC		01/07/2022	3.625	242,835						434,500	11/12/2021
100114805		MINNEAPOLIS	MN		07/10/2023	7.375	242,840						325,000	05/05/2023
100049571		EASTON	MD		11/20/2020	4.250	242,845						204,250	07/31/2020
100054763		MIRAMAR	FL		03/23/2021	4.625	242,857						245,000	01/03/2021
100025107		RIVERSIDE	CA		09/20/2018	5.000	242,864						304,000	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165829		CHESHIRE	MA		08/29/2024	8.625	242,874		94				337,000	07/18/2024
100154675		BEL AIR	MD		07/19/2024	9.000	242,895						324,000	02/05/2024
100151589		ATLANTIC CITY	NJ		05/10/2024	7.625	242,898						315,000	03/29/2024
100171250		EPHRATA	WA		10/16/2024	7.750	242,906						310,000	07/27/2024
100186451		BRISTOL	CT		12/30/2024	7.375	242,908						310,000	10/30/2024
100162061		AUGUSTA	GA		07/31/2024	9.500	242,933						297,000	06/28/2024
100026527		NEW WINDSOR	MD		09/26/2018	4.800	242,933						319,900	06/14/2018
100136871		LONGS	SC		11/27/2023	6.625	242,938						375,000	10/12/2023
100157893		SUMMERVILLE	SC		07/09/2024	6.875	242,943						373,000	04/05/2024
100128228		SANFORD	MI		09/14/2023	8.125	242,944						334,000	08/08/2023
100116572		SAN ANTONIO	TX		07/20/2023	10.750	242,946						305,000	03/01/2024
100079840		RENTON	WA		04/25/2022	4.250	242,951						340,000	01/25/2022
100136997		CAPE CORAL	FL		11/28/2023	7.625	242,963						350,000	09/25/2023
100159412		RIO RANCHO	NM		07/15/2024	7.625	242,964						316,000	05/21/2024
100175508		TUCSON	AZ		12/23/2024	8.250	242,966		(6)				290,000	07/03/2024
3340072694		HOUSTON	TX		04/05/2024	9.593	242,967						990,000	03/09/2024
100024615		SPRINGFIELD	VA		09/20/2018	5.000	242,970						399,000	04/30/2018
100090045		WEST ORANGE	NJ		01/13/2023	8.375	242,970						325,000	11/16/2022
100120640		SAN BERNARDINO	CA		08/21/2023	7.875	242,971						365,000	06/23/2023
100182120		CRAWFORDVILLE	FL		12/12/2024	6.250	242,980		1				320,000	08/30/2024
100174249		SAN ANTONIO	TX		10/31/2024	7.625	242,980						265,000	06/06/2024
100172394		WAUKEE	IA		10/23/2024	5.990	242,985						350,000	08/16/2024
100103305		GAINESVILLE	GA		04/27/2023	8.500	242,990						345,000	03/24/2023
100152255		WOODSTOCK	GA		05/17/2024	7.500	242,999						340,000	03/25/2024
323090797		BIRMINGHAM	AL		07/01/2024	9.570	243,000						698,000	03/08/2024
100054990		CARROLLTON	TX		03/23/2021	4.875	243,002						395,000	01/05/2021
100043290		LAS VEGAS	NV		08/13/2020	6.000	243,002						297,622	05/31/2020
100074182		READING	PA		12/09/2021	6.250	243,003						295,000	11/05/2021
100057624		ELIZABETH	NJ		06/30/2021	3.875	243,006						402,000	04/09/2021
100102106		FREEHOLD	NJ		04/14/2023	9.250	243,006						320,000	02/23/2023
100137131		PORT SAINT LUCIE	FL		11/28/2023	8.375	243,016						340,000	09/28/2023
100159525		EULESS	TX		07/15/2024	7.500	243,022						334,000	05/24/2024
100057863		MEDFORD	OR		06/30/2021	3.625	243,024						350,000	03/22/2021
100152823		CLACKAMAS	OR		05/22/2024	6.999	243,028						400,000	04/26/2024
100116795		DAVENPORT	FL		07/20/2023	4.375	243,028						405,000	03/01/2024
100065628		WARWICK	RI		07/28/2021	4.125	243,037						360,000	06/08/2021
100143074		ROYAL OAK	MI		02/14/2024	8.500	243,043						310,000	12/05/2023
100128194		PENSACOLA	FL		09/18/2023	5.625	243,044						300,000	07/28/2023
100086673		JACKSON	GA		09/30/2022	7.625	243,045						349,990	08/22/2022
100171137		LONG BEACH	CA		11/22/2024	8.000	243,047		(10)				330,000	10/31/2024
100149426		PENDERGRASS	GA		04/24/2024	5.875	243,050						326,000	02/29/2024
100148184		FALLSTON	MD		04/12/2024	7.625	243,050						407,000	03/01/2024
100158253		UNITED KINGDOM	GBR		07/09/2024	3.340	243,050		6,210			(5,262)	280,000	11/12/2021
100155080		LOGANVILLE	GA		07/19/2024	7.875	243,050						350,000	10/27/2023
100025559		SAN DIEGO	CA		09/20/2018	5.000	243,056						437,000	04/30/2018
100060197		BALTIMORE	MD		06/25/2021	3.750	243,057						325,000	04/16/2021
100154179		ACWORTH	GA		07/11/2024	7.375	243,059		4				355,000	06/03/2024
100138973		LOS ANGELES	CA		12/21/2023	6.750	243,059						1,920,000	04/08/2023
100117747		KATY	TX		07/20/2023	8.250	243,084						300,000	03/01/2024
100100782		WALDORF	MD		04/28/2023	5.500	243,087						345,000	10/04/2021
100170157		WINDSOR LOCKS	CT		10/08/2024	7.124	243,090						330,000	08/29/2024
100079653		SARASOTA	FL		04/08/2022	4.000	243,093						400,000	01/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110510		KYLE	TX		06/30/2023	5.125	243,106						350,000	04/28/2023
100150590		MURFREESBORO	TN		05/03/2024	7.500	243,106						320,000	01/25/2024
100153364		MASON	OH		05/30/2024	8.125	243,110						298,000	04/08/2024
100149383		FORT WORTH	TX		04/24/2024	5.750	243,114						342,000	02/27/2024
100140362		BRIDGEPORT	CT		01/18/2024	8.124	243,128						347,000	11/21/2023
100085094		DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022	4.450	243,131					(15,987)	298,207	12/01/2023
100133692		GULFPORT	FL		10/23/2023	7.625	243,137						326,000	09/01/2023
100109319		LEBANON	TN		06/12/2023	6.990	243,141						340,000	03/10/2023
100151088		BELLA VISTA	AR		05/08/2024	5.750	243,141						447,000	03/14/2024
100173290		COLUMBUS	GA		10/30/2024	7.500	243,148						315,000	09/04/2024
100112524		NEW BOSTON	NH		06/29/2023	4.990	243,150						668,000	05/16/2022
100186636		SALEM	OR		12/30/2024	5.375	243,151		1				435,000	10/22/2024
100136541		LOGANVILLE	GA		11/20/2023	6.625	243,163						370,000	10/03/2023
100136529		SAFETY HARBOR	FL		11/20/2023	7.750	243,167						330,000	10/06/2023
100109760		HOUSTON	TX		06/16/2023	7.875	243,179						300,000	05/01/2023
100150807		PUNTA GORDA	FL		05/08/2024	7.625	243,186						330,000	03/13/2024
100109369		NEW ORLEANS	LA		06/12/2023	6.624	243,188						332,000	04/14/2023
100049176		FRAZIER PARK	CA		11/20/2020	4.250	243,203						304,000	07/31/2020
100087948		CHICAGO	IL		10/25/2022	8.625	243,215						350,000	09/21/2022
100165550		REYNOLDSBURG	OH		08/29/2024	7.624	243,218						315,000	07/12/2024
100119216		OWENS CROSS ROADS	AL		07/31/2023	4.625	243,222						368,000	06/16/2023
100140313		NORTH MYRTLE BEACH	SC		01/18/2024	8.125	243,222						300,000	12/01/2023
100142159		KATY	TX		02/29/2024	8.625	243,222						351,600	01/16/2024
100112415		OLD BRIDGE	NJ		06/29/2023	5.750	243,223						325,000	05/13/2022
100016402		AUSTIN	TX		04/05/2018	5.000	243,228						355,000	02/08/2018
100091617		LAS VEGAS	NV		03/07/2023	10.375	243,233						348,000	12/28/2022
100144699		UNITED KINGDOM	GBR		03/12/2024	3.390	243,240		11,283			(5,281)	249,983	02/14/2020
100136024		MAUGANSVILLE	MD		11/16/2023	7.999	243,242						350,000	10/13/2023
100163072		MATTHEWS	NC		08/13/2024	7.125	243,242						343,000	05/29/2024
100140339		BOISE	ID		01/18/2024	8.000	243,245						320,000	11/09/2023
100089041		INGLEWOOD	CA		11/04/2022	6.875	243,245						617,500	10/13/2022
100013909		ONTARIO	CA		05/25/2017	4.500	243,246						320,000	01/31/2017
100159367		CAMBRIDGE	MD		07/15/2024	6.125	243,250						325,000	05/15/2024
100169828		KISSIMMEE	FL		09/30/2024	7.375	243,251		(47)				335,000	06/24/2024
100141624		ATLANTA	GA		01/30/2024	7.875	243,252						320,000	01/02/2024
100044433		VALRICO	FL		11/19/2020	4.125	243,265						290,700	04/01/2018
100140373		MONUMENT	CO		01/18/2024	7.624	243,268						317,000	11/22/2023
100145187		UNITED KINGDOM	GBR		03/12/2024	3.190	243,272					(5,343)	280,000	03/25/2020
100160117		PRINCETON	TX		07/17/2024	6.750	243,275						325,000	05/13/2024
100135402		THE VILLAGES	FL		11/13/2023	8.000	243,276						315,000	09/29/2023
100138750		EL CAJON	CA		12/21/2023	8.750	243,280						390,000	10/13/2023
100129777		CHARLOTTE	NC		09/27/2023	7.625	243,288						350,000	09/05/2023
100128713		PHILADELPHIA	PA		09/21/2023	8.499	243,290						365,000	08/28/2023
100164100		WENDELL	NC		08/21/2024	7.750	243,294						315,000	07/24/2024
100132532		PENNSAUKEN	NJ		11/03/2023	9.750	243,296						276,000	06/16/2023
100186748		FRANKLIN	TN		12/31/2024	7.375	243,298		47				395,000	08/29/2024
100181281		SPRINGFIELD	MA		12/06/2024	7.125	243,304		1				326,000	11/18/2024
100154615		GARLAND	TX		06/14/2024	8.499	243,306						288,000	06/03/2024
100156852		PHILADELPHIA	PA		06/27/2024	8.410	243,308						315,000	05/20/2024
100117201		PANAMA CITY BEACH	FL		07/20/2023	8.175	243,314						302,000	03/01/2024
100077817		SAN LEANDRO	CA		01/14/2022	3.875	243,321						775,000	12/20/2021
100152220		FORT WORTH	TX		05/17/2024	5.750	243,326						380,000	03/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110368		BESSEMER CITY	NC		06/30/2023	7.500	243,329						326,000	05/08/2023
100179538		MEMPHIS	TN		11/21/2024	6.624	243,336		(8)				333,550	10/01/2024
100031968		RANCHO SANTA MARGARIT	CA		03/29/2019	3.625	243,343						551,900	12/08/2018
100137932		SPRING	TX		12/13/2023	7.375	243,350						325,000	11/03/2023
100151360		LUMBERTON	NJ		05/10/2024	6.875	243,353						325,000	03/11/2024
100140150		LAWRENCEVILLE	GA		01/09/2024	7.500	243,357						365,000	11/09/2023
100175952		NASHVILLE	TN		11/14/2024	6.625	243,365						350,000	09/26/2024
100054890		ORANGE PARK	FL		03/23/2021	4.000	243,366						295,000	01/01/2021
100169051		GRAHAM	NC		09/27/2024	7.500	243,368						335,000	07/31/2024
3340078379		CAPE CORAL	FL		07/29/2024	9.208	243,369						900,000	06/09/2024
100054099		PORT SAINT LUCIE	FL		03/23/2021	4.625	243,377						247,000	01/05/2021
100107804		MIMS	FL		05/19/2023	5.990	243,385						328,000	02/16/2023
100073586		EINDHOVEN	NLD		10/25/2021	3.450	243,390					(16,004)	530,000	12/01/2023
100185687		ZANDVOORT	NLD		12/20/2024	5.350	243,390					(1,668)	696,000	11/22/2024
100085024		ROTTERDAM	NLD		07/27/2022	3.250	243,390					(16,004)	918,750	06/30/2024
100038040		BOISE	ID		11/15/2019	4.990	243,405						364,000	07/08/2019
100131682		HOPKINS	SC		10/06/2023	7.000	243,405						303,000	08/05/2022
100084593		MCDONOUGH	GA		08/02/2022	8.125	243,405						440,000	07/07/2022
100186420		ALEXANDER	AR		12/30/2024	6.875	243,410						320,000	11/08/2024
3340082961		HARAHAN	LA		10/03/2024	8.870	243,417						1,408,000	08/07/2024
100165024		CLE ELUM	WA		08/28/2024	7.499	243,422						650,000	06/27/2024
100159393		KOKOMO	IN		07/15/2024	7.250	243,427						331,000	05/17/2024
100149369		ROSEMOUNT	MN		04/24/2024	5.500	243,428						340,000	02/27/2024
100174292		MORRISTOWN	TN		10/31/2024	5.750	243,432						300,000	02/12/2024
100057808		SURFSIDE BEACH	TX		06/30/2021	3.999	243,434						314,000	04/29/2021
100119354		MELISSA	TX		07/31/2023	6.499	243,444						421,000	06/16/2023
100140027		PLANO	TX		01/09/2024	8.374	243,445						320,000	11/29/2023
100168315		SAINT PAUL	MN		09/20/2024	7.625	243,447						315,000	04/22/2024
100081162		AUSTIN	TX		03/18/2022	3.625	243,450						377,000	12/30/2021
100136264		KISSIMMEE	FL		11/20/2023	7.625	243,451						333,000	09/28/2023
100170086		DAYTON	OH		10/08/2024	7.124	243,452						315,000	08/02/2024
100067656		PRINCETON	TX		09/23/2021	3.374	243,453						326,000	07/30/2021
100161453		PFLUGERVILLE	TX		07/30/2024	7.490	243,473						340,000	04/29/2024
100180436		NEW ORLEANS	LA		11/25/2024	6.625	243,475						350,000	09/30/2024
100152361		SAN MARCOS	TX		05/17/2024	5.375	243,479						355,000	03/29/2024
100089292		LONG BEACH	CA		01/26/2023	8.375	243,481						320,000	11/01/2022
100150074		ALBURTIS	PA		06/14/2024	7.500	243,483						325,000	04/24/2024
100151633		WESTFIELD	NJ		05/10/2024	7.625	243,489						415,000	03/29/2024
100053466		PLAINFIELD	NJ		03/23/2021	3.375	243,491						320,000	01/05/2021
100100115		BAYONNE	NJ		03/28/2023	8.125	243,491						380,000	02/28/2023
100154333		JACKSONVILLE	FL		06/07/2024	10.500	243,500						300,000	05/06/2024
100172463		FORT WORTH	TX		10/23/2024	5.750	243,502						355,000	08/27/2024
100013266		NAPLES	FL		05/25/2017	4.625	243,507						220,000	01/31/2017
100065452		ARLINGTON	TN		07/28/2021	3.875	243,509						346,000	06/08/2021
100161174		MIDLOTHIAN	VA		07/25/2024	8.250	243,510						351,000	05/15/2024
100079946		SNOHOMISH	WA		04/25/2022	3.625	243,510						780,000	01/28/2022
100028149		CENTRAL ISLIP	NY		10/26/2018	4.750	243,518						285,000	06/01/2018
100116695		ROCKVILLE	MD		07/20/2023	4.125	243,518						530,000	03/01/2024
100171579		TACOMA	WA		10/16/2024	6.875	243,554						300,000	08/21/2024
100016497		FORT LAUDERDALE	FL		04/10/2018	4.875	243,555						365,000	01/10/2018
100135110		DURHAM	NC		11/01/2023	6.750	243,558						341,000	08/24/2023
100136429		RIDGELAND	SC		11/20/2023	5.750	243,560						350,000	09/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179729		COLUMBUS	OH		11/21/2024	5.500	243,561		34				365,000	09/20/2024
100131938		KYLE	TX		10/13/2023	5.500	243,565						354,000	08/21/2023
100013980		VALLEJO	CA		05/25/2017	4.750	243,566						293,000	01/31/2017
100163389		STANTON	TX		09/27/2024	8.625	243,567						290,000	08/09/2024
100176577		TOMBALL	TX		11/15/2024	5.875	243,567						309,000	09/27/2024
100179848		GREENVILLE	SC		11/22/2024	7.875	243,575		(25)				295,000	10/24/2024
100180748		GALVESTON	TX		11/26/2024	7.500	243,577		(23)				303,000	10/02/2024
100182561		MAGGIE VALLEY	NC		12/12/2024	6.990	243,577		(6)				322,000	10/23/2024
100182279		STEPHENS CITY	VA		12/12/2024	5.750	243,583		21				343,000	10/10/2024
100019645		RAMSEY	NJ		07/26/2018	5.125	243,583						349,000	03/08/2018
100148800		SAN MARCOS	TX		04/17/2024	5.750	243,587						365,000	10/03/2023
100138788		LAKE ARIEL	PA		12/21/2023	7.500	243,590						320,000	10/20/2023
100181995		NEW CASTLE	DE		12/12/2024	6.124	243,590		18				340,000	10/15/2024
100149861		COLUMBIA	SC		04/29/2024	9.625	243,595						280,000	03/28/2024
3500109576		CAPE CORAL	FL		11/27/2024	8.383	243,600						6,600,000	10/25/2024
100087355		GLENDALE	AZ		10/25/2022	5.375	243,602						530,000	05/25/2022
100164478		PHILADELPHIA	PA		08/21/2024	7.375	243,604						303,000	07/09/2024
100135387		MADISON	WI		11/13/2023	7.500	243,605						365,000	08/31/2023
100076058		TAYLORSVILLE	UT		01/07/2022	3.625	243,614						434,500	09/29/2021
100111347		LAKEWOOD	WA		06/29/2023	4.500	243,615						632,500	05/16/2022
3340086454		VOORHEES TOWNSHIP	NJ		10/10/2024	8.134	243,619						950,000	09/23/2024
100115870		READING	PA		07/20/2023	7.625	243,620						305,000	05/25/2023
100043553		ORLANDO	FL		08/13/2020	5.000	243,621						327,750	12/16/2019
100025019		PATCHOGUE	NY		09/20/2018	4.250	243,625						285,000	04/30/2018
100149678		JERSEY CITY	NJ		04/26/2024	6.990	243,632						400,000	03/20/2024
100031917		THOUSAND OAKS	CA		03/29/2019	3.375	243,632						560,000	12/11/2018
100060055		SAN TAN VALLEY	AZ		06/25/2021	3.875	243,635						335,000	04/05/2021
100161455		INDIAN TRAIL	NC		07/30/2024	6.990	243,636						349,000	05/08/2024
100176583		FAIRHOPE	AL		11/15/2024	5.750	243,639		42				300,000	09/24/2024
100055533		GARDNER	MA		03/23/2021	5.000	243,647						345,000	01/04/2021
100136624		HILLBORO	OR		11/22/2023	7.499	243,654						390,000	11/01/2023
100175946		FARMERSVILLE	TX		11/14/2024	7.500	243,655		(63)				335,000	10/07/2024
100144640		ELGIN	TX		03/13/2024	7.750	243,662						330,000	01/31/2024
100140551		CHARLOTTE	NC		01/19/2024	7.125	243,663						317,000	12/13/2023
100148796		SHERRILLS FORD	NC		04/17/2024	5.990	243,664						355,000	10/18/2023
100026619		PATTERSON	CA		09/26/2018	4.375	243,674						400,000	06/14/2018
100143969		ALLEN	TX		02/29/2024	6.999	243,681						382,000	02/02/2024
100120699		CHARLOTTE	NC		08/25/2023	7.500	243,682						335,000	07/20/2023
100144101		FORNEY	TX		03/07/2024	5.990	243,684						420,000	12/07/2023
100079814		LIBERTY	MO		04/25/2022	5.750	243,690						300,000	01/21/2022
100138200		STAFFFORD	TX		12/14/2023	8.250	243,711						350,000	11/07/2023
100167765		PORTSMOUTH	VA		09/19/2024	7.624	243,717						310,000	08/26/2024
100091004		LOS ANGELES	CA		01/31/2023	8.875	243,731						415,000	12/06/2022
100026558		TRACY	CA		09/26/2018	4.875	243,732						349,000	06/13/2018
100148935		STATESBORO	GA		04/17/2024	8.125	243,732						316,000	10/03/2023
100172168		GLENPOOL	OK		10/17/2024	7.375	243,741						296,000	09/11/2024
100081557		NEW WINDSOR	NY		03/14/2022	4.550	243,747		10,291				300,000	02/14/2022
100119393		DAVENPORT	FL		07/31/2023	6.500	243,749						379,000	06/02/2023
100140164		CLARKSVILLE	TN		01/09/2024	7.990	243,749						327,000	11/27/2023
100165326		OVIEDO	FL		08/29/2024	8.999	243,762						367,000	08/03/2024
100081253		LEXINGTON PARK	MD		03/18/2022	3.125	243,762						378,000	02/10/2021
100025195		INGLEWOOD	CA		09/20/2018	4.500	243,767						684,000	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135782		ANTIOCH	CA		11/10/2023	6.500	243,769						390,000	09/13/2023
100139046		DEERFIELD BEACH	FL		12/22/2023	8.625	243,776						367,000	11/03/2023
100185990		PORTER	TX		12/26/2024	7.499	243,783		(3)				343,000	12/04/2024
100013356		UNION	NJ		05/25/2017	4.750	243,802						460,000	04/19/2023
100081243		MECHANICSVILLE	VA		03/18/2022	4.250	243,805						350,000	12/17/2021
100044206		CHULA VISTA	CA		08/19/2020	3.625	243,815						845,000	05/25/2022
100185162		MADERA	CA		12/20/2024	8.750	243,815						303,000	11/22/2024
100012031		NORTHBOROUGH	MA		03/08/2017	3.375	243,816						555,000	09/03/2016
100116964		JUNO BEACH	FL		07/20/2023	5.375	243,817						580,000	03/01/2024
100054144		BUCKEYE	AZ		03/23/2021	5.250	243,822						391,130	01/04/2021
100054460		BALLSTON LAKE	NY		03/23/2021	4.375	243,823						340,000	01/06/2021
100149324		KATY	TX		04/24/2024	6.375	243,834						365,000	02/29/2024
100180404		DACULA	GA		11/25/2024	6.125	243,843						376,400	10/04/2024
100132074		COVENTRY TOWNSHIP	OH		10/13/2023	6.990	243,851						360,000	07/20/2023
100026943		RIALTO	CA		09/26/2018	4.750	243,858						360,000	06/14/2018
100132475		PALM HARBOR	FL		11/03/2023	7.500	243,859						400,000	06/13/2023
100168372		TULSA	OK		09/25/2024	6.625	243,866						300,000	08/01/2024
100149675		YOUNGSVILLE	NC		04/26/2024	7.125	243,898						371,000	03/18/2024
100081307		LANCASTER	CA		03/18/2022	3.500	243,900						380,000	01/24/2022
100000464		STATEN ISLAND	NY		09/27/2016	4.625	243,908						448,411	08/22/2016
100048589		BROOKLYN	NY		11/20/2020	6.750	243,911						693,500	07/31/2020
100137956		PHOENIX	AZ		12/13/2023	6.125	243,917						349,000	09/25/2023
100000211		RIALTO	CA		09/27/2016	4.000	243,917						290,000	08/25/2016
100169052		DEL VALLE	TX		09/27/2024	7.625	243,918						384,000	07/10/2024
100114626		WELLINGTON	CO		06/29/2023	7.375	243,922						475,000	05/22/2023
100067978		PINON HILLS	CA		09/23/2021	3.500	243,934						341,000	08/12/2021
100169869		OCALA	FL		09/30/2024	5.500	243,942						320,000	03/27/2024
100173896		TAMPA	FL		10/31/2024	7.375	243,947						310,000	09/13/2024
100129366		RALEIGH	NC		09/25/2023	6.990	243,948						334,900	07/31/2023
100049707		LAKE VILLA	IL		11/20/2020	4.500	243,948						237,500	07/31/2020
100091251		LAKEWOOD	WA		01/31/2023	7.999	243,948						370,000	12/15/2022
100153307		TOMS RIVER	NJ		05/30/2024	7.875	243,954						300,000	03/25/2024
100186471		CANTON	GA		12/30/2024	7.125	243,962						302,000	11/12/2024
100162674		SARATOGA SPRINGS	UT		08/12/2024	6.125	243,966						455,000	05/23/2024
100091789		LOCK HAVEN	PA		01/30/2023	10.875	243,969						290,000	11/29/2022
100119276		HOSCHTON	GA		07/31/2023	5.375	243,969						375,000	05/18/2023
100148771		ATLANTA	GA		04/17/2024	8.124	244,000						316,000	11/03/2023
100138272		MILLERTON	NY		12/15/2023	8.500	244,001						360,000	09/12/2023
100109021		CORONA	CA		05/31/2023	9.750	244,002						555,000	04/26/2023
100137625		GULF SHORES	AL		12/08/2023	5.990	244,005						350,000	09/28/2023
100182217		MADISON HEIGHTS	VA		12/12/2024	6.875	244,008		(1)				270,000	10/11/2024
100079872		GALVESTON	TX		04/25/2022	5.375	244,008						275,500	01/31/2022
100065516		ROUND ROCK	TX		07/28/2021	3.625	244,011						500,000	06/11/2021
100176802		ASHLAND	NH		11/15/2024	6.750	244,023		6				332,000	09/23/2024
100129618		ALLENTOWN	PA		09/29/2023	6.875	244,026						332,000	08/04/2023
100153281		PAWLEYS ISLAND	SC		05/30/2024	7.500	244,026						322,000	03/28/2024
100135905		KNOXVILLE	TN		11/13/2023	9.999	244,028						325,000	08/31/2023
100175607		LAS VEGAS	NV		11/12/2024	6.625	244,029		2				350,000	10/07/2024
100164981		OCRACOKE	NC		08/28/2024	6.999	244,031						515,000	08/06/2024
100140098		CAPE CORAL	FL		01/09/2024	5.750	244,037						365,000	11/15/2023
100158683		DAHLONEGA	GA		07/10/2024	5.990	244,042						338,000	04/26/2024
100043173		PLYMOUTH	MA		05/28/2020	3.500	244,054						360,000	03/29/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110546		GLASSBORO	NJ		06/30/2023	7.625	244,057						337,000	05/03/2023
100173227		SANFORD	NC		10/30/2024	5.750	244,057						333,000	08/22/2024
100179444		DENTON	TX		11/21/2024	5.990	244,060		19				340,000	08/29/2024
100148753		GULF SHORES	AL		04/17/2024	5.990	244,063						345,000	09/28/2023
100171675		PEACHTREE CITY	GA		10/16/2024	7.000	244,065						315,000	08/30/2024
100185054		LAS VEGAS	NV		12/20/2024	7.250	244,072		(3)				350,000	11/22/2024
100168367		TYBEE ISLAND	GA		09/25/2024	7.500	244,077						315,000	08/16/2024
100024504		SCHAUMBURG	IL		09/20/2018	4.000	244,077						469,300	04/30/2018
100127602		TUCSON	AZ		09/08/2023	7.500	244,082						308,000	07/18/2023
100090191		HALLANDALE BEACH	FL		01/13/2023	7.500	244,082						580,000	11/18/2022
100179667		TORRINGTON	CT		11/21/2024	6.990	244,083		(10)				325,000	10/25/2024
100107991		HENDERSON	NV		05/25/2023	6.250	244,093						345,000	03/28/2023
100186617		CHARLOTTE	NC		12/30/2024	5.750	244,096		1				341,000	10/28/2024
100134929		LAWRENCEVILLE	GA		10/30/2023	8.375	244,102						345,000	09/26/2023
100148216		RALEIGH	NC		04/12/2024	7.124	244,108						330,000	03/12/2024
100049410		RUNNING SPRINGS	CA		11/20/2020	4.000	244,110						313,500	07/31/2020
100145329		UNITED KINGDOM	GBR		03/12/2024	3.590	244,112		11,082			(5,344)	284,995	03/20/2020
100179958		KODAK	TN		11/25/2024	7.500	244,112		(14)				288,000	09/20/2024
100167583		TEXAS CITY	TX		09/19/2024	6.990	244,115						330,000	07/26/2024
100120095		ANCHORAGE	AK		08/11/2023	7.500	244,117						325,000	06/15/2023
100115844		FORT WORTH	TX		07/20/2023	5.990	244,117						350,000	05/19/2023
100044245		MADERA	CA		08/19/2020	3.250	244,118						323,000	12/24/2019
100162928		WEST PALM BEACH	FL		08/12/2024	7.125	244,130						352,000	06/14/2024
100077972		SIMI VALLEY	CA		02/18/2022	4.125	244,141						640,000	12/29/2021
100132115		OOLTEWAH	TN		10/13/2023	7.500	244,145						349,000	08/15/2023
100160173		TOBYHANNA	PA		07/18/2024	7.750	244,152						265,000	06/07/2024
100088097		BOYNTON BEACH	FL		10/25/2022	8.000	244,153						319,980	09/27/2022
100172624		NEWBURGH	NY		10/24/2024	8.500	244,155						300,000	02/02/2024
100050051		SAINT AUGUSTINE	FL		11/20/2020	3.500	244,161						323,000	07/31/2020
100137534		HOUSTON	TX		12/08/2023	6.875	244,162						352,000	11/01/2023
100048938		CHICAGO	IL		11/20/2020	4.625	244,170						370,500	07/31/2020
100173706		MERRILLVILLE	IN		10/30/2024	7.375	244,172						354,000	09/20/2024
100053979		ARLINGTON HEIGHTS	IL		03/23/2021	4.625	244,173						285,000	01/03/2021
100081241		WAYNESVILLE	NC		03/18/2022	3.375	244,175						360,000	12/17/2021
100119181		WAUWATOSA	WI		07/31/2023	7.625	244,179						290,000	06/09/2023
100141774		CARNESVILLE	GA		01/30/2024	10.374	244,180						505,000	12/08/2023
100154543		WAUWATOSA	WI		06/14/2024	7.375	244,185						350,000	05/29/2024
100172386		SURF CITY	NC		10/23/2024	7.000	244,195						355,000	08/21/2024
100014605		CHULA VISTA	CA		09/27/2017	6.625	244,204						535,000	07/27/2017
100049601		UPPER MARLBORO	MD		11/20/2020	3.500	244,205						304,000	07/31/2020
100080440		CHESTERBROOK	PA		03/10/2022	5.300	244,208						303,000	01/19/2022
100161566		UNITED KINGDOM	GBR		07/29/2024	5.740	244,210					(6,731)	310,000	07/12/2024
100149768		SAN BERNARDINO	CA		04/26/2024	7.642	244,211						365,000	03/15/2024
100162625		FAIRMOUNT HEIGHTS	MD		08/12/2024	7.500	244,214						311,000	05/30/2024
100137041		FUQUAY VARINA	NC		11/28/2023	7.625	244,217						330,000	09/12/2023
100149333		CEDAR PARK	TX		04/24/2024	6.624	244,226						364,000	02/29/2024
100109318		LIBERTY HILL	TX		06/12/2023	7.000	244,237						375,000	04/14/2023
100170310		KATY	TX		10/08/2024	6.625	244,242						319,000	08/09/2024
100186733		MILWAUKEE	WI		12/31/2024	7.500	244,247		49				320,000	06/26/2024
100158150		SAINT LOUIS	MO		07/09/2024	7.624	244,249						320,000	05/15/2024
100164674		SAN JOSE	CA		08/23/2024	9.000	244,252						2,214,000	07/17/2024
100140951		DURHAM	NC		03/28/2024	10.625	244,253						308,500	01/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109322		SOUTH OGDEN	UT		06/12/2023	7.500	244,258						440,000	04/24/2023
100135237		KNOXVILLE	TN		11/08/2023	7.000	244,258						327,500	08/29/2023
100140118		ROSHARON	TX		01/09/2024	6.250	244,261						324,000	10/30/2023
100179437		RIO RANCHO	NM		11/21/2024	5.990	244,263		24				345,000	09/25/2024
100071880		YORBA LINDA	CA		11/05/2021	3.875	244,264						820,000	08/30/2021
100031319		NEWBURY PARK	CA		03/29/2019	4.125	244,265						470,000	12/09/2018
100115997		ROCKWALL	TX		07/20/2023	7.625	244,266						313,000	06/01/2023
100161448		BRANDON	FL		07/30/2024	6.490	244,267						355,000	04/22/2024
100070507		MECHANICSVILLE	VA		09/23/2021	4.250	244,273						317,000	05/18/2021
100086002		LOS CABOS	MEX		08/19/2022	8.380	244,276						558,363	07/21/2022
100137658		TUCSON	AZ		12/08/2023	7.625	244,278						325,000	10/06/2023
100179529		BIG PINE	CA		11/21/2024	6.624	244,281		(9)				370,000	10/04/2024
100135291		HOUSTON	TX		11/13/2023	6.875	244,291						340,000	10/05/2023
100131970		MURFREESBORO	TN		10/13/2023	7.625	244,293						330,000	08/21/2023
100028251		LODI	CA		10/26/2018	5.000	244,297						313,500	06/02/2018
100025234		GERMANTOWN	MD		09/20/2018	5.125	244,312						332,500	04/30/2018
100024710		FONTANA	CA		09/20/2018	4.625	244,322						261,250	04/30/2018
100116066		RAMSEY	NJ		07/20/2023	9.875	244,328						281,850	03/01/2024
100135243		BOONE	NC		11/08/2023	7.500	244,332						740,000	09/08/2023
100163057		KILLEEN	TX		08/13/2024	7.625	244,336						305,000	05/24/2024
100081043		GOLETA	CA		03/18/2022	3.499	244,348						1,450,000	01/05/2022
100145235		UNITED KINGDOM	GBR		03/12/2024	9.500	244,358		10,650			(5,367)	245,009	11/29/2019
100133610		SUMMERVILLE	SC		10/23/2023	5.625	244,359						380,000	08/18/2023
100164482		PFLUGERVILLE	TX		08/21/2024	6.625	244,366						347,500	07/09/2024
100065091		GRANTS PASS	OR		07/14/2021	3.999	244,369						385,000	05/12/2021
100159427		PETERSBURG	VA		07/15/2024	8.125	244,372						315,000	05/17/2024
100152753		PORT RICHEY	FL		05/22/2024	8.249	244,378						346,000	05/02/2024
100151723		CHESTERFIELD	VA		05/10/2024	8.750	244,386		(35)				319,000	04/16/2024
3300004686		MATAWAN	NJ		11/27/2023	9.615	244,388						755,000	09/18/2023
100155423		HERNDON	VA		06/18/2024	8.875	244,388						810,000	03/19/2024
100142080		MIAMI LAKES	FL		02/29/2024	7.375	244,396						492,000	01/26/2024
100074119		ASHLAND	OR		12/09/2021	4.625	244,407						415,000	11/19/2021
100155041		VICTORIA	TX		07/19/2024	8.500	244,414						304,000	09/29/2023
100077890		AMSTERDAM	NLD		12/29/2021	3.000	244,425					(16,072)	320,000	12/01/2023
100011695		LOS ANGELES	CA		03/08/2017	2.000	244,436						460,000	09/01/2016
100149468		PARKVILLE	MD		04/24/2024	6.624	244,440						335,000	03/08/2024
100181243		NORTH LAS VEGAS	NV		12/06/2024	6.625	244,457		11				312,000	11/11/2024
100159297		LEHIGH ACRES	FL		07/15/2024	6.375	244,460						340,000	04/01/2024
100136269		RICHMOND	VA		11/20/2023	7.625	244,463						412,000	09/20/2023
100138798		BALTIMORE	MD		12/21/2023	8.000	244,464						330,000	10/13/2023
100120608		ORLANDO	FL		08/18/2023	6.999	244,465						359,000	07/28/2023
100136392		LEHI	UT		11/20/2023	6.875	244,467						342,000	09/29/2023
100163007		KINGSPORT	TN		08/13/2024	7.875	244,468						300,000	06/20/2024
100148912		BEAUFORT	SC		04/17/2024	7.990	244,468						385,000	10/31/2023
100151209		CIBOLO	TX		05/10/2024	6.124	244,481						350,000	03/28/2024
100161963		TRACY	CA		07/31/2024	8.125	244,485						550,000	07/09/2024
100086967		ALLENTOWN	PA		10/24/2022	7.625	244,488						340,000	09/12/2022
100136237		MIAMI BEACH	FL		11/20/2023	7.500	244,491						317,500	10/16/2023
100132621		TEMPE	AZ		11/03/2023	7.750	244,494		33				440,000	07/03/2023
100172566		HOUSTON	TX		10/23/2024	7.000	244,495						315,000	09/06/2024
100109305		NAPLES	FL		06/12/2023	6.125	244,499						405,000	04/14/2023
100067956		PORTLAND	OR		09/23/2021	3.625	244,499						342,000	08/02/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158730		NORTH LAS VEGAS	NV		07/10/2024	7.625	244,502						408,000	05/09/2024
100179755		WAUKEE	IA		11/21/2024	5.750	244,512		27				341,000	09/20/2024
100117071		SAYVILLE	NY		07/20/2023	5.500	244,522						510,000	03/01/2024
100151318		FRESNO	TX		05/10/2024	5.750	244,529						325,000	03/18/2024
100148812		ALVA	FL		04/17/2024	5.750	244,529						352,000	10/11/2023
100011826		RIVERVIEW	FL		03/08/2017	4.500	244,533						272,000	09/03/2016
100182379		DAVENPORT	FL		12/12/2024	6.624	244,539						320,000	11/08/2024
100012740		PITTSBURG	CA		05/25/2017	4.250	244,543						285,000	01/31/2017
100175823		LARKSVILLE	PA		11/12/2024	7.800	244,544		4				302,000	09/27/2024
100150218		UNITED KINGDOM	GBR		04/29/2024	6.940	244,549					(820)	275,000	03/27/2024
100128323		HOUSTON	TX		09/14/2023	8.875	244,554						335,000	08/10/2023
100081102		NAPA	CA		03/18/2022	3.500	244,558						500,000	02/25/2021
100155998		ORLANDO	FL		06/18/2024	8.250	244,561						310,000	05/17/2024
100120705		CHARLOTTE	NC		08/25/2023	7.500	244,565						334,000	07/20/2023
100153977		HOLLAND	MI		06/05/2024	7.999	244,568		(16)				302,000	05/13/2024
100100112		LAS VEGAS	NV		03/28/2023	8.875	244,582		(19)				345,990	03/03/2023
100053414		TACOMA	WA		03/23/2021	7.500	244,587						404,000	01/04/2021
100157954		TOBYHANNA	PA		07/09/2024	7.625	244,587						272,000	04/30/2024
100126373		SPRING VALLEY	NY		08/30/2023	8.022	244,595						345,000	07/18/2023
100115720		NORTH MYRTLE BEACH	SC		07/20/2023	7.375	244,596						345,000	05/19/2023
100152228		STAR	ID		05/17/2024	5.500	244,596						448,000	03/21/2024
100186788		PHOENIX	AZ		12/31/2024	7.250	244,596		47				397,000	06/05/2024
100103416		FRESNO	CA		06/16/2023	8.375	244,599						320,000	04/28/2023
100084702		NAPA	CA		08/02/2022	7.250	244,601						1,150,000	07/11/2022
100147561		THOMASVILLE	GA		04/03/2024	7.630	244,604		(16)				342,000	03/04/2024
100152335		SARATOGA SPRINGS	UT		05/17/2024	5.375	244,608						415,000	03/14/2024
100131948		CASA GRANDE	AZ		10/13/2023	6.625	244,609						348,000	08/15/2023
100120085		TUCSON	AZ		08/11/2023	7.500	244,614						310,000	06/21/2023
100185473		ALBUQUERQUE	NM		12/20/2024	7.125	244,628		(1)				346,000	11/08/2024
100119391		FORT WORTH	TX		07/31/2023	5.750	244,632						350,000	06/02/2023
100152244		BRIDGEPORT	CT		05/17/2024	7.250	244,639						357,000	03/25/2024
100170212		WYOMING	MI		10/08/2024	7.375	244,642						315,000	07/26/2024
100182467		BETHLEHEM	PA		12/12/2024	6.624	244,643		(1)				329,000	11/12/2024
100127962		SPRINGFIELD	TN		09/08/2023	7.500	244,657						295,000	08/05/2022
100030371		FONTANA	CA		12/20/2018	4.250	244,665						349,000	09/19/2018
100028655		LOS ANGELES	CA		10/26/2018	3.000	244,669						522,500	06/01/2018
100000288		FAIRVIEW	NJ		09/27/2016	4.500	244,676						420,421	08/22/2016
100082011		CASTRICUM	NLD		03/30/2022	7.670	244,684					(16,089)	312,097	12/01/2023
100135316		BRANDON	FL		11/13/2023	7.500	244,686						333,000	10/07/2023
100115777		MALVERN	PA		07/20/2023	6.625	244,690						328,000	06/06/2023
100080179		BOCA RATON	FL		02/25/2022	5.050	244,705						310,000	02/04/2022
100149613		DRIPPING SPRINGS	TX		04/26/2024	7.500	244,711						380,000	03/08/2024
100169743		TANNERSVILLE	PA		09/30/2024	7.875	244,713						320,000	06/21/2024
100028426		TEMPE	AZ		10/26/2018	3.875	244,719						475,000	05/31/2018
100175617		PORT CHARLOTTE	FL		11/12/2024	6.875	244,726		(15)				325,000	10/23/2024
100141437		BELLEVILLE	NJ		01/30/2024	8.625	244,726						315,000	12/27/2023
100135536		LEXINGTON	KY		11/13/2023	7.500	244,729						335,000	09/26/2023
100031981		YOLO	CA		03/29/2019	3.750	244,732						460,000	12/09/2018
100133652		AUSTIN	TX		10/23/2023	6.875	244,737						435,000	08/29/2023
100152324		LAS VEGAS	NV		05/17/2024	5.750	244,747						380,000	03/13/2024
100100348		COOPERSTOWN	NY		04/27/2023	5.500	244,757						450,000	02/28/2022
100161423		DAWSONVILLE	GA		07/29/2024	6.990	244,765						394,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065421		FRISCO	TX		07/28/2021	3.874	244,774						340,000	06/08/2021
100182134		JACKSONVILLE	NC		12/12/2024	6.500	244,776		(4)				348,000	09/06/2024
100158380		UNITED KINGDOM	GBR		07/09/2024	3.540	244,780		6,339			(5,300)	265,000	04/14/2022
100178149		LONG BEACH	CA		11/19/2024	11.375	244,784		(32)				1,100,000	08/30/2024
100141239		HUMBLE	TX		01/30/2024	8.625	244,785						349,000	12/04/2023
100148742		HARPERS FERRY	WV		04/17/2024	8.124	244,788						330,000	10/16/2023
100185745		ANTIOCH	TN		12/23/2024	7.125	244,793		(4)				410,000	11/12/2024
100151883		LAKELAND	FL		05/10/2024	7.875	244,796						303,000	04/24/2024
100147102		FORT MOHAVE	AZ		03/28/2024	8.999	244,798						277,990	02/20/2024
100138373		PHILADELPHIA	PA		12/18/2023	11.749	244,801						330,000	11/10/2023
100110243		LAS VEGAS	NV		06/30/2023	6.375	244,803						417,000	05/19/2023
100110588		CANONSBURG	PA		06/30/2023	6.500	244,804						364,000	05/05/2023
100129438		NAPLES	FL		09/29/2023	7.624	244,808						353,000	08/18/2023
100135618		MIAMI	FL		11/09/2023	7.625	244,810						425,000	10/03/2023
100132595		CAMDEN	AR		11/03/2023	8.875	244,815						337,500	07/13/2023
100160136		KALISPELL	MT		07/17/2024	7.500	244,818						325,000	05/08/2024
100153875		SPRINGFIELD	MA		06/05/2024	9.375	244,824						285,000	05/10/2024
100170058		GRAND PRAIRIE	TX		11/08/2024	6.875	244,827						345,000	09/24/2024
100111985		BRENTWOOD	TN		06/29/2023	3.750	244,831						560,000	05/15/2022
100137024		SAN ANTONIO	TX		11/28/2023	5.750	244,835						385,000	09/29/2023
100102375		FLORENCE	KY		06/07/2023	7.375	244,836						325,000	08/26/2022
100043723		FALL RIVER	MA		08/13/2020	5.000	244,836						255,550	09/19/2019
100174756		GREENVILLE	SC		10/31/2024	7.500	244,838						380,000	03/26/2024
100152539		HAMILTON TOWNSHIP	NJ		05/17/2024	8.125	244,839						320,000	02/26/2024
100161148		TUCSON	AZ		07/24/2024	7.990	244,841						315,000	06/01/2024
100164291		HOUSTON	TX		08/21/2024	7.624	244,842						315,000	07/12/2024
100120499		VISALIA	CA		08/18/2023	7.999	244,846						811,000	07/24/2023
100116292		HOUSTON	TX		07/20/2023	5.125	244,849						384,000	03/01/2024
100129437		RICHMOND	TX		09/29/2023	7.500	244,852						331,000	08/22/2023
100126568		COLUMBIA	SC		08/30/2023	13.500	244,854						315,000	05/16/2022
100029327		VISTA	CA		10/26/2018	5.000	244,858						385,700	06/04/2018
100026588		WEST COVINA	CA		09/26/2018	3.125	244,858						390,000	05/15/2021
100135492		LAS VEGAS	NV		11/13/2023	5.750	244,860						370,000	09/01/2023
100133965		TRENTON	NJ		10/25/2023	8.530	244,862		1,817				320,000	09/15/2023
100114620		SAINT PAUL	MN		06/29/2023	8.750	244,867						295,000	05/25/2023
100078913		ORLANDO	FL		02/24/2022	3.750	244,869						345,000	01/07/2022
100176572		HINTON	IA		11/15/2024	7.500	244,872		(18)				265,000	09/27/2024
100110657		SHERMAN	TX		06/30/2023	7.125	244,874						360,000	04/28/2023
100182099		HUMBLE	TX		12/12/2024	5.990	244,875		9				370,000	10/31/2024
100109340		FONTANA	CA		06/12/2023	6.375	244,876						335,000	03/28/2023
100142021		CORONA	CA		02/29/2024	7.750	244,877						780,000	01/24/2024
100068361		OCEAN BREEZE	FL		08/25/2021	3.875	244,886						410,000	06/11/2021
100025436		FORT WASHINGTON	MD		09/20/2018	4.000	244,902						319,200	04/30/2018
100065532		CENTREVILLE	VA		07/28/2021	3.750	244,905						430,000	05/20/2021
100128934		CLEVELAND	OH		09/22/2023	8.625	244,907						371,000	07/17/2023
100156439		FARMINGTON	CT		06/24/2024	7.624	244,913						326,000	05/17/2024
100182318		WESTAMPTON	NJ		12/12/2024	6.750	244,918		(2)				409,000	10/18/2024
100101875		INDIANAPOLIS	IN		04/06/2023	8.250	244,935		9				335,000	04/01/2023
100171804		BUDA	TX		10/17/2024	6.990	244,939						330,000	09/16/2024
100078480		ANNA	TX		02/02/2022	6.825	244,941						314,000	12/15/2021
100108218		EAST HAVEN	CT		05/24/2023	9.750	244,944						293,000	04/28/2023
100100487		PEMBROKE PINES	FL		04/27/2023	6.000	244,950						500,000	04/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110995		WOODBRIDGE	VA		06/29/2023	6.500	244,954						590,000	05/16/2022
100155354		ALPHARETTA	GA		06/18/2024	8.875	244,964						749,417	03/29/2024
100159973		BOYNTON BEACH	FL		08/16/2024	8.750	244,965						380,000	05/23/2024
100135202		OWATONNA	MN		11/07/2023	8.750	244,976						312,000	08/30/2023
100081131		CARTERSVILLE	GA		03/18/2022	3.875	244,977						370,000	01/21/2022
100081133		CARTERSVILLE	GA		03/18/2022	3.875	244,977						370,000	01/21/2022
100158088		SAN MARCOS	TX		07/09/2024	7.500	244,977						340,000	04/22/2024
100109980		MANAHAWKIN	NJ		06/22/2023	7.294	244,979						375,000	05/08/2023
100028434		WOODBRIDGE	VA		10/26/2018	4.625	244,981						283,100	06/04/2018
100172591		EULESS	TX		10/23/2024	6.625	244,984						320,000	08/30/2024
100181945		LANTANA	TX		12/12/2024	6.125	244,986		17				390,000	10/07/2024
100153864		NEW ORLEANS	LA		06/05/2024	8.875	244,987						315,000	05/17/2024
100148060		GRAHAM	NC		04/10/2024	6.125	244,989						347,000	02/19/2024
100025141		ARLINGTON	VA		09/20/2018	4.625	244,990						356,250	04/30/2018
100175903		CONCORD	NC		11/14/2024	6.500	244,995		(15)				351,000	09/24/2024
100152360		WINFIELD	IN		05/17/2024	4.990	244,997						375,000	03/27/2024
100143406		CHICAGO	IL		02/16/2024	8.499	245,002						370,000	01/18/2024
100164203		SOUTH SALT LAKE	UT		08/21/2024	7.499	245,003		419				340,000	07/29/2024
100013244		MEDFORD	OR		05/25/2017	4.000	245,004						313,000	01/31/2017
100180737		PITTSBURGH	PA		11/26/2024	7.250	245,007		(18)				382,000	09/30/2024
100155326		MONTGOMERY	IL		07/19/2024	9.500	245,010						334,000	03/13/2023
100175890		WOODRUFF	SC		11/14/2024	7.125	245,022		4				309,000	09/12/2024
100110547		SAINT AUGUSTINE	FL		06/30/2023	5.625	245,022						372,000	04/26/2023
100165557		ELKINS PARK	PA		08/29/2024	7.100	245,027						366,000	06/14/2024
100024773		PLANTATION	FL		09/20/2018	4.625	245,035						313,500	04/30/2018
100155489		SEATTLE	WA		06/18/2024	8.625	245,050						1,719,945	03/30/2024
100161906		ARLINGTON	TX		07/31/2024	7.499	245,055						348,000	07/15/2024
100129816		PENDLETON	IN		09/27/2023	7.999	245,056						302,000	08/30/2023
100127578		LAS VEGAS	NV		09/08/2023	7.500	245,063						380,000	07/17/2023
100119581		ALMERE	NLD		07/28/2023	6.100	245,070					(16,114)	407,842	12/01/2023
100171872		STATESVILLE	NC		10/17/2024	5.990	245,075						330,000	08/13/2024
100133491		LEVITTOWN	PA		10/19/2023	9.250	245,080						309,000	08/18/2023
100120736		HERMITAGE	TN		08/25/2023	7.125	245,086						449,000	06/29/2023
100176860		PUNTA GORDA	FL		11/15/2024	6.625	245,087						330,000	08/30/2024
100119056		NORTH GROSVENORDALE	CT		07/27/2023	9.499	245,096						315,000	06/23/2023
100067428		FORT MYERS	FL		09/23/2021	4.125	245,098						330,000	07/27/2021
100140112		JOLIET	IL		01/09/2024	5.990	245,111						327,000	10/31/2023
100186473		ALEXANDRIA	MN		12/30/2024	7.500	245,111						320,000	11/12/2024
100138366		BREWSTER	NY		12/18/2023	9.624	245,112						340,000	11/14/2023
100131923		BOISE	ID		10/13/2023	7.500	245,121						348,000	08/16/2023
100065788		GILBERT	AZ		07/28/2021	4.375	245,125						545,000	05/26/2021
100127588		LAWRENCEVILLE	GA		09/08/2023	7.625	245,137						370,000	07/22/2023
100151507		CAPE CORAL	FL		05/10/2024	5.500	245,149						370,000	03/12/2024
100128033		KNOXVILLE	TN		09/08/2023	7.000	245,149						310,000	03/17/2022
100068075		NEW ORLEANS	LA		09/23/2021	3.875	245,151						410,000	08/19/2021
100113892		NAPLES	FL		06/29/2023	6.000	245,154						910,000	05/15/2022
100048830		LANHAM	MD		11/20/2020	3.500	245,156						301,625	07/31/2020
100134638		BEDFORD	TX		10/30/2023	7.750	245,161						382,000	09/12/2023
100150588		KNOXVILLE	TN		05/03/2024	7.375	245,163						315,000	02/05/2024
100129911		THE BRONX	NY		09/27/2023	8.563	245,174						665,000	08/24/2023
100169286		BALTIMORE	MD		09/27/2024	8.500	245,175						293,000	07/30/2024
100079207		SAN ANTONIO	TX		02/24/2022	4.000	245,177						355,000	01/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167823		DECATUR	GA		09/20/2024	6.999	245,177						308,000	08/23/2024
100153349		KISSIMMEE	FL		05/30/2024	6.125	245,178						363,000	04/02/2024
100101997		NEWARK	NJ		04/14/2023	8.625	245,180						328,000	02/17/2023
100047671		ORLANDO	FL		11/20/2020	4.500	245,190						584,250	07/31/2020
100136176		CAPE CORAL	FL		12/18/2023	8.375	245,194						440,000	11/14/2023
100182596		HIGH POINT	NC		12/12/2024	7.250	245,202		(7)				300,100	10/31/2024
100149450		WAKE FOREST	NC		04/24/2024	5.990	245,203						349,000	02/26/2024
100182607		EWING	NJ		12/12/2024	6.125	245,210		9				410,000	10/31/2024
100080840		BISBEE	AZ		03/10/2022	4.250	245,222						495,000	02/09/2022
100103708		OKLAHOMA CITY	OK		05/08/2023	8.375	245,226						275,000	03/22/2023
100172593		WACONIA	MN		10/23/2024	6.375	245,232						334,000	08/30/2024
100172322		SOLON	OH		10/21/2024	6.625	245,234						330,000	09/09/2024
100079160		LEBANON	TN		02/24/2022	4.125	245,239						327,000	12/16/2021
100025038		JUPITER	FL		09/20/2018	5.000	245,258						342,000	04/30/2018
100166993		CEDAR CITY	UT		09/13/2024	6.490	245,262						326,000	07/23/2024
100000630		WEST HEMPSTEAD	NY		09/27/2016	5.500	245,263						380,000	08/25/2016
100049641		MIAMI	FL		11/20/2020	3.375	245,271						285,000	07/31/2020
100154914		MINT HILL	NC		07/19/2024	6.875	245,276						355,000	03/12/2024
100163101		PEACHTREE CITY	GA		08/13/2024	6.990	245,302						378,000	05/30/2024
100163431		ORLANDO	FL		09/27/2024	6.750	245,302						450,000	08/06/2024
100137742		LAS VEGAS	NV		12/08/2023	5.875	245,304						422,000	10/14/2023
100121075		NETHERLANDS	NLD		08/28/2023	6.500	245,305					(16,130)	360,000	06/30/2024
100099651		LANCASTER	CA		04/06/2023	7.500	245,306						360,000	02/14/2023
100101551		SUFFOLK	VA		04/26/2023	6.625	245,329						360,000	03/10/2023
100172142		JACKSONVILLE	FL		10/17/2024	6.999	245,329						330,000	09/06/2024
100141247		LAKE WALES	FL		01/30/2024	9.375	245,339						308,000	11/28/2023
100142657		WOODBURY	MN		02/08/2024	7.990	245,340						332,000	11/30/2023
100156872		MONROE	NY		06/27/2024	7.137	245,342						543,000	05/30/2024
100161003		MARQUETTE	MI		07/24/2024	7.625	245,342						317,400	05/24/2024
100103190		BRICK	NJ		04/21/2023	8.285	245,343						325,000	03/24/2023
100164429		BROKEN ARROW	OK		08/21/2024	7.625	245,346						300,000	07/02/2024
100151686		DENVER	CO		05/10/2024	5.875	245,347						460,000	03/28/2024
100115837		FORT WORTH	TX		07/20/2023	5.750	245,347						350,000	05/05/2023
100174549		HENDERSON	NV		10/31/2024	8.875	245,364						295,000	08/15/2023
100135814		GREENVILLE	TX		11/10/2023	7.990	245,365						325,900	09/28/2023
100173380		HURST	TX		10/30/2024	6.875	245,386						322,000	09/11/2024
100025821		PLANTATION	FL		09/20/2018	4.375	245,386						342,000	04/30/2018
100175069		HOUSTON	TX		11/05/2024	7.999	245,398		(40)				275,000	10/17/2024
100126337		BALTIMORE	MD		08/30/2023	7.638	245,403						309,000	07/24/2023
100147863		DALLAS	GA		04/08/2024	5.500	245,403						350,000	01/23/2024
100167776		MONROE	NY		09/19/2024	7.999	245,407						320,000	09/03/2024
100117333		RIALTO	CA		07/20/2023	3.740	245,409						625,000	03/01/2024
100130132		NETHERLANDS	NLD		09/26/2023	6.700	245,410					(16,137)	300,000	12/01/2023
100119244		CALDWELL	ID		07/31/2023	6.990	245,419						350,000	06/02/2023
100067601		BALTIMORE	MD		09/23/2021	4.375	245,426						360,000	07/29/2021
100143298		KATY	TX		02/16/2024	7.500	245,432						326,000	12/28/2023
100026589		OXNARD	CA		09/26/2018	4.625	245,435						369,000	06/13/2018
100102570		VESTAVIA HILLS	AL		06/07/2023	7.750	245,436						328,300	02/28/2023
100116906		SAN ANTONIO	TX		07/20/2023	5.875	245,439		7,931				320,000	03/01/2024
100110680		DUBLIN	OH		06/30/2023	6.125	245,445						407,000	05/08/2023
100168385		FORT WORTH	TX		09/25/2024	5.990	245,448						339,000	07/19/2024
100135217		PARIS	ID		11/08/2023	7.625	245,452						330,000	09/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182485		OCALA	FL		12/12/2024	5.990	245,453		17				340,000	09/19/2024
100186454		BEAR	DE		12/30/2024	6.625	245,457						370,000	11/04/2024
100152412		NORFOLK	VA		05/17/2024	7.500	245,457						334,000	04/04/2024
100169928		LANCASTER	CA		11/08/2024	7.125	245,458		(21)				299,000	10/09/2024
100137649		KISSIMMEE	FL		12/08/2023	6.875	245,462						387,000	09/25/2023
100161329		CHARLOTTE	NC		07/25/2024	7.125	245,465						324,000	05/31/2024
100169860		KATY	TX		09/30/2024	7.500	245,468						295,000	04/23/2024
100127927		BARTLETT	TN		09/08/2023	7.500	245,470						322,000	09/12/2022
100161426		DECATUR	AL		07/29/2024	7.125	245,483						330,000	03/29/2024
100048847		MACHESNEY PARK	IL		11/20/2020	4.625	245,486						161,500	07/31/2020
100013601		POMONA	CA		05/25/2017	4.250	245,491						340,000	01/31/2017
100173524		BUCKEYE	AZ		10/29/2024	7.875	245,493						395,000	09/09/2024
100140342		HARDEEVILLE	SC		01/18/2024	6.500	245,504						313,000	11/16/2023
100176691		PAYSON	UT		11/15/2024	8.000	245,505		(31)				335,000	09/18/2024
100135532		HOMESTEAD	FL		11/13/2023	7.625	245,505						330,000	09/18/2023
100165554		WOODRIDGE	IL		08/29/2024	7.500	245,508						340,000	07/12/2024
100159235		NEW BRUNSWICK	NJ		07/15/2024	7.625	245,508						325,000	06/07/2024
3340073349		CHERRY HILL	NJ		04/12/2024	8.845	245,520						980,000	03/26/2024
100133600		LAS VEGAS	NV		10/23/2023	5.990	245,526						342,000	08/04/2023
100186538		WILLOWS	CA		12/30/2024	6.750	245,537						280,000	10/19/2024
100127599		GARNER	NC		09/08/2023	7.375	245,542						310,000	07/21/2023
100071580		MIAMI	FL		10/14/2021	3.490	245,544						395,000	06/07/2021
100169090		LEAVENWORTH	KS		09/27/2024	6.990	245,550						324,000	07/26/2024
100129290		OCALA	FL		09/25/2023	7.990	245,552						318,000	07/28/2023
100115868		PORT RICHEY	FL		07/20/2023	6.875	245,557						332,000	05/10/2023
100180139		MONTICELLO	NY		11/25/2024	7.624	245,564		(17)				355,000	10/30/2024
100141587		KISSIMMEE	FL		01/30/2024	8.375	245,569						327,000	01/05/2024
100179556		ROGERS	MN		11/21/2024	6.625	245,572						324,000	08/23/2024
100161681		AMSTERDAM	NLD		07/29/2024	5.450	245,573					(11,026)	500,000	06/28/2024
100156595		CARTERSVILLE	GA		06/24/2024	6.625	245,574						335,000	04/30/2024
100176543		FERNLEY	NV		11/15/2024	6.500	245,578						360,000	08/28/2024
100110266		RICHMOND	VA		06/30/2023	7.625	245,581						330,000	04/14/2023
100111344		CORAL GABLES	FL		06/29/2023	6.250	245,590						1,350,000	05/16/2022
100102369		LITCHFIELD	NH		06/07/2023	6.750	245,596						460,000	09/06/2022
100166145		SPRINGFIELD	OR		09/09/2024	6.250	245,600						420,000	06/22/2024
100012120		ORLANDO	FL		03/08/2017	4.000	245,601						510,000	09/02/2016
100168612		BRANSON WEST	MO		09/25/2024	7.750	245,604						317,500	08/14/2024
100159392		MISSOURI CITY	TX		07/15/2024	7.625	245,605						325,000	05/22/2024
100120072		ASTON	PA		08/11/2023	6.990	245,610						340,000	06/14/2023
100160843		HAINES CITY	FL		07/24/2024	7.500	245,618		4				330,000	06/11/2024
100165467		FORT WORTH	TX		08/29/2024	7.625	245,622						321,000	06/28/2024
100168362		ARLINGTON	TN		09/25/2024	7.625	245,623						332,500	08/05/2024
100164199		TULARE	CA		08/21/2024	8.750	245,625						296,000	07/26/2024
100137934		PORTERVILLE	CA		12/13/2023	7.625	245,626						315,000	09/06/2023
100151694		CLEARWATER	FL		05/10/2024	7.625	245,634						342,000	03/27/2024
100114622		GWYNN OAK	MD		06/29/2023	7.499	245,638						335,000	05/30/2023
100180054		PORTERFIELD	WI		11/25/2024	7.000	245,640						319,000	09/27/2024
100167559		FARMERSVILLE	TX		09/19/2024	7.500	245,642						343,000	08/13/2024
100168382		SAINT AUGUSTINE	FL		09/25/2024	6.375	245,645						325,000	07/24/2024
100134957		MURRAY	UT		10/30/2023	7.875	245,647						605,000	10/02/2023
100108323		DOUGLASVILLE	GA		05/24/2023	8.499	245,650						298,000	05/04/2023
100162855		FULSHEAR	TX		08/12/2024	5.990	245,652						340,000	05/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159216		TAMPA	FL		07/15/2024	7.124	245,663						375,000	06/11/2024
100185343		DURHAM	NC		12/20/2024	7.000	245,668		(2)				347,000	10/16/2024
100179996		MASCOT	TN		11/25/2024	6.625	245,676						310,000	09/26/2024
100068077		NORTH YARMOUTH	ME		09/23/2021	3.125	245,682						360,000	08/30/2021
100153669		TAMPA	FL		05/31/2024	8.625	245,684						515,000	05/02/2024
100102712		YORKTOWN	VA		06/22/2023	8.000	245,691						460,000	01/13/2023
100119460		DURHAM	NC		07/31/2023	6.125	245,695						425,000	05/25/2023
100118757		CAPE CANAVERAL	FL		07/25/2023	8.250	245,700						310,000	05/19/2023
100110641		LAS VEGAS	NV		06/30/2023	7.625	245,701						327,000	04/03/2023
100148289		ITASCA	IL		04/12/2024	6.990	245,701						340,000	02/22/2024
100078916		OAKLAND	CA		02/24/2022	3.875	245,702						525,000	01/21/2022
100091680		ARIZONA CITY	AZ		01/27/2023	7.375	245,703						320,000	11/01/2022
100055815		JEFFERSONVILLE	IN		03/23/2021	3.875	245,708						500,000	01/05/2021
100135738		TEANECK	NJ		11/10/2023	7.125	245,713						500,000	09/27/2023
100170229		WAUKEE	IA		10/08/2024	6.500	245,718						347,000	07/19/2024
100182414		ARLINGTON	TX		12/12/2024	6.625	245,718		3				330,000	10/21/2024
100152511		WALDORF	MD		05/17/2024	7.500	245,728						330,000	03/26/2024
100070418		CANYON COUNTRY	CA		09/23/2021	3.374	245,730						330,000	08/24/2021
100034708		CORK	IRL		06/21/2019	4.150	245,743					(16,191)	532,682	11/30/2018
100028670		STAMFORD	CT		10/26/2018	4.625	245,745						330,600	06/04/2018
100151601		LEANDER	TX		05/10/2024	6.625	245,753						336,000	03/26/2024
100162947		HASLET	TX		08/12/2024	7.000	245,754						325,000	06/18/2024
100118707		NEW LONDON	CT		07/25/2023	8.875	245,756						325,000	05/18/2023
100158877		WILMINGTON	VT		07/12/2024	7.990	245,759						327,000	05/17/2024
100102126		TACOMA	WA		04/14/2023	7.999	245,763		(30)				355,000	03/02/2023
100043311		BLYTHEWOOD	SC		08/13/2020	5.000	245,774						229,500	07/02/2020
100174938		MACON	GA		10/31/2024	9.250	245,782						262,000	04/16/2024
100144200		HOUSTON	TX		03/07/2024	6.500	245,786						320,000	12/29/2023
100030308		LORTON	VA		12/20/2018	5.875	245,795						686,000	09/30/2018
100160211		LELAND	NC		07/18/2024	6.125	245,799						285,000	05/14/2024
100133671		PARLIN	NJ		10/23/2023	7.499	245,802						330,000	09/01/2023
100134996		ALLEN	TX		10/30/2023	7.500	245,806						500,000	10/10/2023
100146594		NORTH CHARLESTON	SC		03/20/2024	9.249	245,808						330,000	02/29/2024
100171934		CONROE	TX		10/17/2024	6.125	245,814						350,000	08/30/2024
100025209		QUAIL VALLEY	CA		09/20/2018	4.875	245,825						356,250	04/30/2018
100175379		KYLE	TX		11/05/2024	5.750	245,828						350,000	09/17/2024
100114649		CHARLOTTE	NC		06/29/2023	8.875	245,841						291,000	05/22/2023
100115679		ROCKWALL	TX		07/20/2023	6.625	245,857						320,000	05/31/2023
100114430		SARASOTA	FL		06/29/2023	3.750	245,862						1,210,000	05/15/2022
100134342		PHOENIX	AZ		10/27/2023	8.125	245,865						340,000	09/19/2023
100127063		NEW CITY	NY		08/30/2023	8.375	245,873						690,000	05/15/2022
100115898		KYLE	TX		07/20/2023	6.125	245,880						346,000	05/26/2023
100108367		HOLYOKE	MA		05/25/2023	7.919	245,886						326,000	05/03/2023
100169095		CEDAR CITY	UT		09/27/2024	6.490	245,891						326,000	07/23/2024
100169098		CEDAR CITY	UT		09/27/2024	6.490	245,891						326,000	07/23/2024
100164362		PILOT POINT	TX		08/21/2024	5.990	245,892						325,000	06/14/2024
100182154		BRANDON	FL		12/12/2024	7.375	245,893		(9)				320,000	09/13/2024
100169425		LITTLE ELM	TX		09/30/2024	7.375	245,894						364,000	05/16/2024
100148362		SAINT AUGUSTINE	FL		04/12/2024	5.750	245,894						328,000	02/08/2024
100131635		SHIRLEY	NY		10/06/2023	7.500	245,895						350,000	08/01/2023
100178221		BALDWIN PARK	CA		11/19/2024	6.499	245,900		(6)				984,000	10/24/2024
100181582		MONTICELLO	NY		12/09/2024	7.400	245,905		265				340,000	11/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118675		JACKSONVILLE	FL		07/25/2023	8.750	245,907						320,000	05/12/2023
100119953		SANTA ROSA	CA		08/11/2023	6.500	245,907						335,000	07/06/2023
100129299		LIVERMORE	CA		09/25/2023	7.125	245,907						1,500,000	07/25/2023
100167865		TUCSON	AZ		09/20/2024	7.125	245,908						325,000	08/26/2024
100140360		ROYSE CITY	TX		01/18/2024	8.125	245,912						345,000	11/20/2023
100148873		DURHAM	NC		04/17/2024	5.500	245,914						390,000	10/20/2023
100181303		COLTON	CA		12/06/2024	7.499	245,916		(1)				385,000	11/19/2024
100153216		GUTHRIE	OK		05/30/2024	7.000	245,919						335,000	03/26/2024
100158025		WAKE FOREST	NC		07/09/2024	7.500	245,920						349,000	04/17/2024
100100302		CHICAGO	IL		03/24/2023	9.375	245,921						320,000	02/21/2023
100101747		WATERBURY	CT		03/31/2023	7.912	245,930						325,000	03/16/2023
100108025		GROVELAND	FL		05/25/2023	6.125	245,931						346,000	03/13/2023
100135515		SPOKANE	WA		11/13/2023	8.125	245,931						328,000	09/21/2023
100152420		FERNLEY	NV		05/17/2024	7.625	245,933						342,000	04/02/2024
100109131		SPRINGFIELD	MA		06/05/2023	9.250	245,936						300,000	04/26/2023
100169756		LIBERTY LAKE	WA		09/30/2024	6.990	245,938						319,000	07/15/2024
100151308		KYLE	TX		05/10/2024	6.500	245,938						335,000	03/15/2024
100173059		OAKWOOD	GA		10/25/2024	7.375	245,947						342,000	07/17/2024
100076779		STAFFORD	VA		12/27/2021	4.500	245,949						311,500	10/22/2021
100186590		SAN ANTONIO	TX		12/30/2024	5.500	245,952		1				348,000	10/15/2024
100090021		AGOURA HILLS	CA		01/13/2023	7.750	245,955						1,160,000	11/07/2022
100149862		SNELLVILLE	GA		04/29/2024	6.499	245,962						403,000	04/05/2024
100171654		LITTLE EGG HARBOR TWP	NJ		10/16/2024	7.500	245,964						300,000	08/30/2024
100164747		HARTFIELD	VA		08/26/2024	7.375	245,970						350,000	06/26/2024
100138317		GRANBURY	TX		12/18/2023	6.990	245,983						335,000	11/01/2023
100060148		FORT LAUDERDALE	FL		06/25/2021	3.990	245,987						365,000	04/08/2021
100182499		RALEIGH	NC		12/12/2024	6.625	245,988		2				357,000	10/28/2024
100161688		AMSTERDAM	NLD		07/29/2024	5.550	245,989					(11,045)	365,400	06/26/2024
100147965		CYPRESS	TX		04/08/2024	6.875	245,989						335,000	02/08/2024
100165435		AUSTIN	TX		08/29/2024	7.500	245,991						290,000	06/18/2024
100132138		FORT WORTH	TX		10/13/2023	5.750	245,996						375,000	08/17/2023
100179352		WAXHAW	NC		12/27/2024	7.500	245,997		(3)				375,000	11/27/2024
100081114		CARY	NC		03/18/2022	3.750	246,004						412,000	01/13/2022
100119528		NEW BRAUNFELS	TX		07/28/2023	7.500	246,016						330,000	06/09/2023
100100598		MERIDIANVILLE	AL		04/27/2023	7.000	246,016		51				335,000	03/06/2023
100181240		BELLEVUE	NE		12/06/2024	7.499	246,030		(11)				329,000	11/21/2024
100156540		MYRTLE BEACH	SC		06/24/2024	7.875	246,033						322,000	04/22/2024
100140082		MANCHESTER	CT		01/09/2024	7.625	246,037						360,000	11/10/2023
100164355		MUNFORD	TN		08/21/2024	5.990	246,039						330,000	06/13/2024
100071938		PACIFIC PALISADES	CA		11/19/2021	4.250	246,049						2,200,000	10/05/2021
100180237		EDMOND	OK		11/25/2024	7.125	246,050						326,500	09/13/2024
100102576		NORTH PORT	FL		06/07/2023	7.625	246,054						355,000	11/11/2022
100079605		PORT SAINT LUCIE	FL		04/25/2022	7.000	246,064						331,000	01/25/2022
100165974		SPARKS	NV		09/06/2024	7.125	246,073						450,000	08/14/2024
100119480		MIDLAND	TX		07/31/2023	5.875	246,079						365,000	06/09/2023
100148941		FORT PIERCE	FL		04/17/2024	8.124	246,080						280,000	11/29/2023
3410000522		ASBURY PARK	NJ		09/24/2024	8.816	246,080						2,055,000	06/28/2024
100084307		WINTERSWIJK	NLD		06/30/2022	3.800	246,082					(16,181)	297,000	06/30/2024
100185059		BAKERSFIELD	CA		12/20/2024	6.999	246,084						345,000	11/22/2024
100159429		KATY	TX		07/15/2024	7.624	246,085						305,000	05/22/2024
100159278		STATESVILLE	NC		07/15/2024	6.990	246,088						345,000	04/26/2024
100143048		BRIDGETON	NJ		02/14/2024	10.500	246,088						295,000	12/15/2023

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100014060		ONTARIO	CA		05/25/2017	4.000	246,091						390,000	01/31/2017
100132143		WILMINGTON	NC		10/13/2023	7.625	246,093						327,000	08/16/2023
100119034		SACRAMENTO	CA		07/27/2023	6.999	246,113		41				535,000	06/29/2023
100171180		HENDERSON	NV		11/22/2024	6.375	246,117		5				430,000	10/17/2024
100024956		OXNARD	CA		09/20/2018	5.000	246,118						455,050	04/30/2018
100128161		ATLANTA	GA		09/18/2023	6.875	246,130						345,000	08/16/2023
100135464		LELAND	NC		11/13/2023	5.990	246,133						338,000	08/28/2023
100140416		PACE	FL		01/18/2024	8.125	246,133						320,000	11/22/2023
100110474		ORLANDO	FL		06/30/2023	6.625	246,134						335,000	04/19/2023
100144025		PROVIDENCE	RI		03/07/2024	6.875	246,144						331,000	01/30/2024
100161051		COQUILLE	OR		07/24/2024	7.125	246,144						330,000	05/28/2024
100101588		WASHINGTON	UT		04/26/2023	7.125	246,145						335,000	02/27/2023
100136302		POINCIANA	FL		11/20/2023	7.625	246,145						333,200	10/03/2023
100149196		TURLOCK	CA		04/22/2024	7.375	246,147						390,000	03/26/2024
100168093		PROVIDENCE	RI		09/20/2024	6.990	246,152						440,000	03/26/2024
100157882		BIRMINGHAM	AL		07/09/2024	8.125	246,172						270,000	04/08/2024
100151294		BALTIMORE	MD		05/10/2024	7.125	246,172						350,000	03/18/2024
100136370		MANCHESTER	TN		11/20/2023	8.125	246,173						357,000	09/14/2023
100151548		KATY	TX		05/10/2024	6.250	246,180						360,000	03/21/2024
100012951		CLERMONT	FL		05/25/2017	4.250	246,180						471,900	04/18/2023
100163067		CONOWINGO	MD		08/13/2024	7.875	246,199						650,000	06/14/2024
100172546		FOLSOM	PA		10/23/2024	7.875	246,201						315,000	09/06/2024
100137027		FORT WORTH	TX		11/28/2023	5.990	246,201						370,000	09/26/2023
100109615		CHICAGO	IL		06/14/2023	7.750	246,201						305,000	05/18/2023
100117153		CENTEREACH	NY		07/20/2023	6.375	246,206						520,000	03/01/2024
100152535		ESSEX	MD		05/17/2024	7.990	246,206						350,000	02/20/2024
100185186		WEEKI WACHEE	FL		12/20/2024	7.999	246,217		(8)				335,000	11/20/2024
100055273		BAYVILLE	NJ		03/23/2021	4.625	246,217						340,900	01/03/2021
100048790		HAUPPAUGE	NY		11/20/2020	4.000	246,219						413,250	07/31/2020
100166133		ANGIER	NC		09/09/2024	7.375	246,224						329,100	06/25/2024
100048103		HUNTERSVILLE	NC		11/20/2020	4.250	246,225						432,250	07/31/2020
100135097		HENDERSON	NV		11/01/2023	5.990	246,229						340,000	08/11/2023
100154907		JACKSONVILLE	FL		07/19/2024	10.000	246,235						285,000	03/18/2024
100158596		HOUSTON	TX		07/10/2024	7.500	246,248						325,000	05/20/2024
100111384		PROSPECT PARK	NJ		06/29/2023	6.000	246,248						396,000	05/15/2022
100025026		NORTH LAS VEGAS	NV		09/20/2018	4.500	246,250						237,500	04/30/2018
100141488		OSAWATOMIE	KS		01/30/2024	7.999	246,251						372,000	01/03/2024
100144060		CLEAR SPRING	MD		03/07/2024	8.124	246,255						325,000	01/11/2024
100170222		ANCHORAGE	AK		10/08/2024	6.624	246,255						335,000	07/30/2024
100091401		BRADENTON	FL		02/22/2023	7.625	246,258						335,000	12/14/2022
3340082307		NEPTUNE	NJ		09/18/2024	8.585	246,260						990,000	08/06/2024
100043583		LOS ANGELES	CA		08/13/2020	5.875	246,263						774,250	12/17/2019
100091428		WHITTIER	NC		02/22/2023	7.625	246,266						343,500	12/22/2022
100160150		CHESTER	VA		07/17/2024	6.990	246,266						332,000	04/26/2024
100151049		BOTHELL	WA		05/08/2024	5.375	246,272						865,000	03/11/2024
100148452		AVE MARIA	FL		04/12/2024	5.990	246,274						338,742	01/31/2024
100109684		MESA	AZ		06/16/2023	8.125	246,274						502,000	05/23/2023
100103647		HOUSTON	TX		05/08/2023	8.250	246,275		(57)				310,000	03/24/2023
100180210		WATERFORD	CT		11/25/2024	6.625	246,279						341,000	09/13/2024
100161064		MANHATTAN	KS		07/24/2024	7.875	246,280						322,000	05/29/2024
100101549		RALEIGH	NC		04/26/2023	6.500	246,283						333,000	03/03/2023
100134839		RALEIGH	NC		10/30/2023	7.500	246,291						425,000	10/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100144596		LEES SUMMIT	MO		03/13/2024	6.625	246,293						340,000	01/30/2024
100174358		NEWARK	OH		10/31/2024	8.125	246,294						265,000	04/05/2024
100128122		ALABASTER	AL		09/08/2023	7.500	246,297						320,000	09/12/2022
100176774		SAINT JOHNS	FL		11/15/2024	7.990	246,308						541,000	05/23/2024
100031669		ORANGE	CA		03/29/2019	2.000	246,311						535,000	12/08/2018
100012709		BIG BEAR CITY	CA		05/25/2017	4.000	246,313						245,000	01/31/2017
100029537		YUMA	AZ		10/26/2018	4.500	246,314						321,100	06/04/2018
100135734		MIDLOTHIAN	VA		11/10/2023	7.625	246,317						375,000	10/03/2023
100065485		JOSHUA TREE	CA		07/28/2021	4.375	246,323						516,800	05/11/2021
100128105		PETERSBURG	TN		09/08/2023	6.750	246,334						350,000	01/07/2022
100138268		DENVER	CO		12/15/2023	9.250	246,340						449,000	10/20/2023
100167877		GARLAND	TX		09/20/2024	7.125	246,349						310,000	08/28/2024
100116927		EL MIRAGE	AZ		07/20/2023	4.500	246,351		10,876				385,000	03/01/2024
100169455		CAPE CORAL	FL		09/30/2024	7.990	246,353		(58)				300,000	05/29/2024
100133708		NORTH PORT	FL		10/23/2023	5.990	246,371						351,000	08/24/2023
100100722		GREELEY	CO		04/28/2023	5.875	246,372						326,000	10/14/2021
100060100		RIVERSIDE	CA		06/25/2021	4.000	246,382						365,000	04/01/2021
100065613		CINCINNATI	OH		07/28/2021	4.500	246,395						335,000	06/04/2021
100174666		LYNDHURST	OH		10/31/2024	9.250	246,397						262,000	03/13/2024
100147597		AURORA	IL		04/04/2024	7.750	246,399						315,000	03/04/2024
100186432		FORT WORTH	TX		12/30/2024	6.624	246,407						328,000	10/30/2024
100149498		KANSAS CITY	MO		04/24/2024	7.125	246,408						329,000	03/09/2024
100068194		CERES	CA		08/25/2021	3.490	246,419						394,000	06/28/2021
100180309		WESTAMPTON	NJ		11/25/2024	6.875	246,428						380,000	09/30/2024
100169861		ZEBULON	NC		09/30/2024	7.625	246,428						285,000	04/11/2024
100120097		WORCESTER	MA		08/11/2023	7.375	246,430						330,000	06/15/2023
100135221		MYRTLE BEACH	SC		11/08/2023	5.500	246,432						391,000	08/18/2023
100128221		AMERICAN CANYON	CA		09/14/2023	7.125	246,436						720,000	06/28/2023
100139960		OCALA	FL		01/09/2024	6.875	246,440						316,000	12/04/2023
100158081		GLENROCK	WY		07/09/2024	7.375	246,446						329,500	04/25/2024
100149085		POMPANO BEACH	FL		04/19/2024	8.875	246,450						365,000	03/20/2024
100159911		MILTON	FL		08/16/2024	8.375	246,453						309,000	04/19/2024
100119462		KINGSLAND	GA		07/31/2023	7.500	246,455						311,000	06/12/2023
100133586		EAST RIDGE	TN		10/23/2023	7.375	246,457						410,000	09/05/2023
100162959		FOREST	VA		08/12/2024	7.375	246,460						345,000	06/13/2024
100179691		JORDAN	MN		11/21/2024	7.125	246,465		(16)				322,500	09/27/2024
100182623		PINETOP	AZ		12/12/2024	6.124	246,467		7				360,000	11/05/2024
100158968		MANOR	TX		08/15/2024	8.125	246,469						292,000	07/18/2024
100146657		JACKSONVILLE	FL		03/20/2024	8.875	246,473						292,000	02/15/2024
100157916		LITTLE RIVER	SC		07/09/2024	8.000	246,474						274,000	04/25/2024
100157915		OSAGE BEACH	MO		07/09/2024	7.625	246,477						275,000	04/22/2024
100169609		LUBBOCK	TX		09/30/2024	7.990	246,482						272,000	07/23/2024
100161002		FORT MYERS	FL		07/24/2024	7.990	246,496						303,000	05/29/2024
100084331		AMSTERDAM/AMSTELVEEN	NLD		06/30/2022	3.850	246,497					(16,208)	321,585	12/01/2023
100078560		AMSTERDAM	NLD		01/26/2022	2.950	246,497					(16,208)	320,000	12/01/2023
100083300		ARNHEM	NLD		05/27/2022	2.900	246,497					(16,208)	340,000	12/01/2023
100136070		(PACOIMA AREA) LOS ANGELES	CA		11/16/2023	7.499	246,498						525,000	10/18/2023
100179549		WARRENVILLE	IL		11/21/2024	6.625	246,500		(7)				330,000	09/06/2024
100120083		POCONO LAKE	PA		08/11/2023	7.500	246,509						340,000	06/26/2023
100128110		SPRINGFIELD	TN		09/08/2023	7.500	246,511						285,000	06/21/2022
100151651		HASLET	TX		05/10/2024	6.625	246,514						342,000	03/28/2024
100139070		PEMBROKE PINES	FL		12/28/2023	7.999	246,519						374,000	11/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149072		VESTAL	NY		04/19/2024	7.500	246,527						325,000	02/16/2024
100169169		WATAUGA	TX		09/27/2024	6.625	246,532						333,000	08/12/2024
100135486		RHOME	TX		11/13/2023	5.750	246,533						360,000	08/30/2023
100102812		OCALA	FL		06/22/2023	9.500	246,534						297,000	03/09/2023
100143325		FRESNO	CA		02/16/2024	7.990	246,543						328,000	12/28/2023
100029846		SAN FERNANDO	CA		10/26/2018	5.000	246,544						494,000	06/01/2018
100013437		PASADENA	MD		05/25/2017	4.750	246,546						255,000	01/31/2017
100145312		UNITED KINGDOM	GBR		03/12/2024	9.500	246,547		9,459			(5,394)	249,984	11/19/2019
3340069873		BOZEMAN	MT		03/07/2024	9.654	246,550						990,000	02/02/2024
100145568		UNITED KINGDOM	GBR		03/12/2024	3.150	246,551		11,566			(5,415)	246,500	05/22/2020
100136723		MIAMI	FL		01/25/2024	8.500	246,555						350,000	11/28/2023
100172374		WINTER HAVEN	FL		10/23/2024	6.875	246,558						320,000	07/10/2024
100091141		NORTH PORT	FL		01/31/2023	7.250	246,582						325,000	09/01/2022
100046304		PORT SAINT LUCIE	FL		11/25/2020	4.375	246,590						271,225	08/07/2020
100110470		ASHEVILLE	NC		06/30/2023	7.125	246,591						385,000	04/24/2023
100156614		FAYETTEVILLE	AR		06/24/2024	7.875	246,599						305,000	05/02/2024
100134782		WINTER SPRINGS	FL		10/30/2023	8.750	246,602						382,000	09/25/2023
100139058		NEW ROCHELLE	NY		12/28/2023	7.874	246,608						450,000	11/30/2023
100071835		NEWTON	NJ		10/14/2021	3.750	246,611						355,000	08/20/2021
100160156		STATESVILLE	NC		07/17/2024	5.990	246,612						340,000	05/21/2024
100130347		CARY	IL		09/28/2023	9.990	246,618						305,000	07/19/2023
100115917		SPRING HILL	FL		07/20/2023	6.625	246,618						345,000	05/16/2023
100152366		CASA GRANDE	AZ		05/17/2024	7.125	246,623						330,000	03/26/2024
100082724		DEN HAAG	NLD		04/27/2022	6.735	246,626					(16,217)	301,332	12/01/2023
100120733		LAS VEGAS	NV		08/25/2023	7.500	246,633						445,000	07/14/2023
100182037		FOREST	VA		12/12/2024	7.000	246,634		(5)				329,000	10/18/2024
100185327		WAXAHACHIE	TX		12/20/2024	6.125	246,634		6				337,000	10/16/2024
100136633		WEST JORDAN	UT		11/22/2023	8.125	246,638						450,000	11/06/2023
100162998		ARLINGTON HEIGHTS	IL		08/12/2024	7.250	246,638						362,000	06/26/2024
100164394		LAS VEGAS	NV		08/21/2024	5.250	246,639						359,000	06/11/2024
100172308		LEANDER	TX		10/21/2024	6.625	246,639						325,000	08/30/2024
100165387		CELINA	TX		08/29/2024	7.990	246,641						345,000	06/14/2024
100179619		LYONS	CO		11/21/2024	7.375	246,642		(16)				300,000	09/13/2024
100166196		FORT WORTH	TX		09/09/2024	6.625	246,644						311,000	07/17/2024
100186730		DAVENPORT	FL		12/31/2024	8.625	246,653		55				385,000	05/29/2024
100136336		CIBOLO	TX		11/20/2023	5.990	246,653						389,000	08/31/2023
100099790		LANTANA	FL		02/28/2023	7.700	246,656						445,000	02/07/2023
100141689		CHARLOTTE	NC		01/30/2024	7.999	246,657						365,000	12/29/2023
100120933		LELAND	NC		08/30/2023	6.000	246,674						294,000	06/23/2023
100179516		HOUSTON	TX		11/21/2024	6.500	246,677		(9)				325,000	08/30/2024
100171611		FAYETTEVILLE	AR		10/16/2024	6.625	246,684						322,000	08/23/2024
100143354		BAY HARBOR ISLANDS	FL		02/16/2024	7.999	246,689						370,000	01/29/2024
100127526		WILMINGTON	DE		09/08/2023	7.500	246,695						330,000	06/30/2023
100162318		SHAFTER	CA		08/05/2024	7.875	246,708						320,000	05/25/2024
100081128		SAGINAW	TX		03/18/2022	4.000	246,714						330,000	01/14/2022
100102922		ATLANTA	GA		06/22/2023	9.875	246,714						315,000	12/01/2022
3500102027		FLEMINGTON	NJ		08/12/2024	9.455	246,718						1,740,000	04/26/2024
100160995		KOKOMO	IN		07/24/2024	7.250	246,718						350,000	05/17/2024
100163037		READING	PA		08/13/2024	7.500	246,725						320,000	06/14/2024
100140877		MIRAMAR	FL		01/25/2024	8.000	246,730						660,000	10/23/2023
100140423		WINCHESTER	VA		01/18/2024	7.250	246,735						332,000	11/30/2023
100027885		HARRISON	NJ		10/26/2018	4.250	246,744						380,000	05/31/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185895		SAN BERNARDINO	CA		12/26/2024	8.875	246,745		(5)				487,000	12/02/2024
100147823		SAN ANTONIO	TX		04/08/2024	7.625	246,746						330,000	12/13/2023
100165989		LEANDER	TX		09/06/2024	7.625	246,750						304,000	08/13/2024
100153063		NEW ORLEANS	LA		06/27/2024	9.125	246,751						390,000	05/30/2024
100135105		MARIETTA	GA		11/01/2023	7.625	246,760						322,000	08/30/2023
100159231		CONCORD	NC		07/15/2024	7.124	246,777						325,000	06/03/2024
100145566		UNITED KINGDOM	GBR		03/12/2024	3.840	246,783					(5,420)	249,993	11/29/2019
100028450		JAMAICA PLAIN	MA		10/26/2018	4.625	246,786						1,191,300	06/02/2018
100152418		NORTH MYRTLE BEACH	SC		05/17/2024	7.490	246,788						330,000	04/05/2024
100134534		PALM COAST	FL		10/30/2023	7.749	246,789						308,000	09/06/2023
100154836		APOLLO BEACH	FL		07/19/2024	6.500	246,794						791,000	01/30/2024
100153172		FORNEY	TX		05/30/2024	7.375	246,799						351,000	03/26/2024
100178355		CROWLEY	TX		11/20/2024	7.375	246,806		(21)				340,000	10/08/2024
100032086		FREMONT	CA		03/29/2019	3.375	246,811						884,600	12/09/2018
100014523		COMPTON	CA		09/27/2017	4.500	246,820						260,000	07/28/2017
100182610		WENTZVILLE	MO		12/12/2024	6.875	246,823		(6)				340,000	10/30/2024
100082652		AVENTURA	FL		04/14/2022	4.625	246,824						355,000	03/31/2022
100065422		LEADVILLE	CO		07/28/2021	3.874	246,824						322,500	06/18/2021
100168595		SHERIDAN	IN		09/25/2024	7.875	246,833						316,000	07/29/2024
100119198		WINCHESTER	VA		07/31/2023	7.625	246,839						326,000	06/15/2023
100161371		FORNEY	TX		07/25/2024	6.500	246,844						335,000	05/14/2024
100175675		ADDISON	IL		11/12/2024	7.375	246,844		(8)				305,000	10/22/2024
100117121		STATEN ISLAND	NY		07/20/2023	4.000	246,849						575,000	03/01/2024
100114989		CHARLOTTE	NC		07/14/2023	7.625	246,855						340,000	05/23/2023
100114147		AZUSA	CA		06/29/2023	3.500	246,856						1,200,000	05/16/2022
100141321		KISSIMMEE	FL		01/30/2024	8.750	246,857						329,000	12/04/2023
100174901		MEAD	WA		10/31/2024	7.000	246,858						400,000	04/17/2024
100108149		ARLINGTON	VA		05/24/2023	8.999	246,862						500,000	04/04/2023
100129907		PLEASANTVILLE	NJ		09/27/2023	8.653	246,866		1,572				325,000	08/10/2023
3340071127		ATLANTA	GA		04/19/2024	9.682	246,866						1,630,000	02/19/2024
100164326		PENDERGRASS	GA		08/21/2024	6.125	246,870						340,000	05/30/2024
100091259		JOSHUA TREE	CA		01/31/2023	8.875	246,875						390,000	12/20/2022
100143106		MONTEAGLE	TN		02/16/2024	8.125	246,881						325,000	11/30/2023
100081062		FAIRBURN	GA		03/18/2022	3.499	246,890						402,000	01/19/2022
100111462		LEAWOOD	KS		06/29/2023	4.250	246,890						650,000	06/09/2022
100100957		NAVARRE	FL		04/28/2023	6.000	246,901						351,600	11/30/2021
100091611		CLARKSTON	WA		03/07/2023	9.499	246,903						335,000	01/06/2023
100102951		FULLERTON	CA		06/22/2023	8.125	246,907						685,000	01/05/2023
100090336		MODESTO	CA		12/22/2022	8.375	246,917						330,000	12/01/2022
100101806		BRICK TOWNSHIP	NJ		03/31/2023	8.210	246,918						390,000	03/07/2023
100138186		KISSIMMEE	FL		12/14/2023	8.375	246,920						345,000	10/24/2023
100076392		KISSIMMEE	FL		12/23/2021	5.375	246,923		(204)				277,000	11/19/2021
100081197		LITCHFIELD PARK	AZ		03/18/2022	3.750	246,930						383,000	12/23/2021
100180058		THE VILLAGES	FL		11/25/2024	6.624	246,932		(4)				350,000	10/17/2024
100142717		SAN MARCOS	TX		02/08/2024	6.500	246,932						325,000	11/28/2023
100091440		NUTLEY	NJ		02/22/2023	7.625	246,934						382,000	12/23/2022
100152423		KYLE	TX		05/17/2024	7.500	246,934						350,000	04/01/2024
100161047		BENTONVILLE	AR		07/24/2024	7.490	246,937						378,700	05/31/2024
100048547		RANCHO CUCAMONGA	CA		11/20/2020	4.750	246,940						484,500	07/31/2020
100028462		CHICAGO	IL		10/26/2018	4.750	246,942						346,750	05/31/2018
100079068		RENO	NV		02/24/2022	4.250	246,955						322,000	12/28/2021
100014317		TACOMA	WA		09/27/2017	5.750	246,957						247,000	07/28/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065783		BAKERSFIELD	CA		07/28/2021	3.875	246,966						385,000	05/25/2021
100130335		BAYTOWN	TX		09/28/2023	9.990	246,968						295,000	07/17/2023
100179990		SUNRISE BEACH	MO		11/25/2024	7.500	246,973						300,000	09/27/2024
100107889		DESERT HOT SPRINGS	CA		06/29/2023	7.500	246,989						345,000	05/17/2023
100172419		POOLER	GA		10/23/2024	6.500	246,991						333,000	08/21/2024
100158806		BOLINGBROOK	IL		07/10/2024	7.624	246,991						341,000	05/20/2024
100109323		SAINT LOUIS	MO		06/12/2023	6.500	246,996						348,000	04/04/2023
100088909		LUTZ	FL		11/15/2022	9.125	247,000						336,190	10/13/2022
100170075		FOLEY	AL		10/08/2024	7.500	247,009						317,000	07/29/2024
100143037		MANVILLE	NJ		02/12/2024	7.749	247,009		(57)				465,000	01/03/2024
100135847		MATTHEWS	NC		11/10/2023	7.500	247,012						320,000	10/06/2023
100161882		DECATUR	GA		07/31/2024	7.750	247,014						305,000	07/05/2024
100149304		SAINT PETERSBURG	FL		04/24/2024	7.500	247,017						330,000	03/20/2024
100144673		UNITED KINGDOM	GBR		03/12/2024	3.350	247,048		11,219			(5,333)	247,500	02/05/2020
100014073		SAN JACINTO	CA		05/25/2017	4.250	247,054						325,000	01/31/2017
100168366		KENNESAW	GA		09/25/2024	7.625	247,068						306,000	08/07/2024
100045796		HENDERSON	NV		11/25/2020	4.000	247,077						446,500	08/06/2020
100175276		CHARLOTTE	NC		11/05/2024	6.125	247,078						355,000	09/10/2024
100143257		TUCSON	AZ		02/16/2024	7.000	247,081						334,000	12/21/2023
100132075		MONSEY	NY		10/13/2023	6.750	247,082						325,000	08/01/2023
100092026		LINDEN	NJ		02/09/2023	7.481	247,082						406,000	01/05/2023
100159500		LAS VEGAS	NV		07/15/2024	7.500	247,101						327,000	05/25/2024
100025261		CORONA	CA		09/20/2018	5.000	247,102						307,800	04/30/2018
3340085476		CHICAGO	IL		10/10/2024	8.858	247,104						1,080,000	09/13/2024
100076776		PORTLAND	OR		12/27/2021	5.125	247,110						298,000	12/01/2021
100156671		NAUGATUCK	CT		06/24/2024	8.374	247,112						310,000	05/15/2024
100131744		MANCHESTER	TN		10/06/2023	7.000	247,112						320,000	03/24/2022
100153472		ROTONDA WEST	FL		05/30/2024	7.600	247,113						345,000	04/29/2024
3340080846		NASHVILLE	TN		10/31/2024	8.823	247,115						1,510,000	07/15/2024
100156640		PORT ORANGE	FL		06/24/2024	8.000	247,125						325,000	05/13/2024
100169815		GAINESVILLE	GA		09/30/2024	6.990	247,134		(31)				328,000	07/12/2024
100176801		RINCON	GA		11/15/2024	7.750	247,134		(10)				297,000	09/09/2024
100091136		AMMON	ID		01/31/2023	7.250	247,135		4				330,000	09/12/2022
100163044		MODESTO	CA		08/13/2024	7.375	247,141						703,000	05/17/2024
100083516		MIAMI	FL		06/06/2022	6.902	247,142						495,000	05/11/2022
100088095		OPA LOCKA	FL		10/25/2022	9.250	247,142						350,000	09/21/2022
100137644		FORT WORTH	TX		12/08/2023	8.124	247,147						310,000	10/05/2023
100158031		APEX	NC		07/09/2024	7.625	247,152						310,000	05/01/2024
100181216		HOUSTON	TX		12/06/2024	6.750	247,159		15				339,000	11/07/2024
100156630		NEW ORLEANS	LA		06/24/2024	7.490	247,160						381,000	05/08/2024
100166958		LILBURN	GA		09/13/2024	7.625	247,163						321,000	07/08/2024
100129821		DACULA	GA		09/27/2023	7.999	247,164						369,000	08/30/2023
100060224		MANCHESTER	NH		06/25/2021	3.750	247,165						373,000	04/02/2021
100140021		WEST WILDWOOD	NJ		01/09/2024	7.750	247,172						340,000	11/29/2023
100164821		LEAGUE CITY	TX		08/26/2024	4.990	247,179						400,000	06/28/2024
100128016		CLARKSVILLE	TN		09/08/2023	7.000	247,193						314,000	10/29/2021
100143489		DENVER	CO		02/21/2024	8.625	247,196						313,000	01/18/2024
100168083		NORTH LAS VEGAS	NV		09/20/2024	6.375	247,196		36				418,000	04/05/2024
100091181		BRANSON WEST	MO		01/31/2023	6.625	247,200						335,000	10/26/2022
100165459		CHARLOTTE	NC		08/29/2024	7.625	247,204						345,000	06/17/2024
100081435		WENDELL	NC		03/18/2022	3.875	247,216						333,000	01/12/2022
100141735		COLTON	CA		01/30/2024	7.749	247,216						375,000	12/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054125		MAPLE VALLEY	WA		03/23/2021	5.750	247,216						649,000	01/04/2021
100132102		FORT MYERS	FL		10/13/2023	7.625	247,220						330,000	08/10/2023
100148683		CLINTON	CT		04/16/2024	7.999	247,232						345,000	03/22/2024
100168046		ANGIER	NC		09/20/2024	7.125	247,232						337,000	04/12/2024
100115964		LELAND	NC		07/20/2023	7.625	247,238						311,000	05/24/2023
100139406		KILLINGLY	CT		12/28/2023	8.850	247,238						330,000	11/09/2023
100080949		SUGAR LAND	TX		03/17/2022	6.375	247,247						300,000	01/25/2022
3310084029		LIVINGSTON	NJ		09/18/2024	8.666	247,253						2,120,000	08/26/2024
100175353		LANCASTER	PA		11/05/2024	6.125	247,257						360,000	09/16/2024
100126279		FORT MEADE	FL		08/30/2023	8.750	247,260						350,000	07/12/2023
100013752		DEALE	MD		05/25/2017	4.625	247,263						260,000	01/31/2017
100168715		PASCO	WA		09/25/2024	7.374	247,266						382,700	08/23/2024
100167654		LEBANON	TN		09/19/2024	6.990	247,278						355,000	08/01/2024
100111528		BELLINGHAM	WA		06/29/2023	4.750	247,279						750,000	06/09/2022
100013966		WAILUKU	HI		05/25/2017	4.500	247,282						400,000	01/31/2017
100171401		EL MIRAGE	AZ		10/16/2024	6.375	247,292						352,000	08/24/2024
100162958		SEFFNER	FL		08/12/2024	7.500	247,294						378,000	06/11/2024
100091174		BRANSON WEST	MO		01/31/2023	6.625	247,297						335,000	10/20/2022
100068340		MIAMI	FL		08/25/2021	3.990	247,297						365,000	06/22/2021
100152613		PENSACOLA	FL		05/17/2024	7.625	247,299						375,000	02/26/2024
100158723		CARTERSVILLE	GA		07/10/2024	6.625	247,301						343,000	04/22/2024
100182703		SUNSET BEACH	NC		12/12/2024	7.490	247,302		(11)				300,000	09/18/2024
100023592		ROUND ROCK	TX		09/04/2018	5.000	247,304						370,000	09/04/2018
100078446		RIALTO	CA		01/21/2022	5.250	247,306						336,000	12/23/2021
100025259		WILMINGTON	CA		09/20/2018	4.625	247,313						389,500	04/30/2018
100133072		LA GRANGE	KY		11/29/2023	8.125	247,325						360,000	10/12/2023
100120213		SANDSTON	VA		08/18/2023	9.000	247,328						350,000	06/08/2023
100150652		GLASSBORO	NJ		05/06/2024	7.625	247,334						315,000	03/01/2024
100025402		MORENO VALLEY	CA		09/20/2018	4.125	247,345						308,750	04/30/2018
100182172		PERRY	GA		12/12/2024	7.500	247,349		4				282,500	10/10/2024
100133696		DACULA	GA		10/23/2023	7.375	247,356						367,000	08/24/2023
100144281		LEHIGH ACRES	FL		03/07/2024	7.999	247,368						315,000	02/16/2024
100164097		ORANGE CITY	FL		08/21/2024	7.875	247,371		(11)				335,000	07/26/2024
100115887		NORTH PORT	FL		07/20/2023	6.624	247,374						355,000	05/25/2023
100137607		CAPE CORAL	FL		12/08/2023	5.990	247,374						365,000	09/29/2023
100152515		LANCASTER	PA		05/17/2024	7.625	247,375						330,000	03/26/2024
100143700		MANVILLE	NJ		02/22/2024	7.749	247,375		(58)				465,000	01/03/2024
100028986		ROCKVILLE	MD		10/26/2018	4.125	247,377						308,750	05/31/2018
100143036		MANVILLE	NJ		02/12/2024	7.749	247,379		(60)				465,000	01/03/2024
100109349		HAINES CITY	FL		06/12/2023	6.250	247,384						319,000	03/08/2023
100161761		PHILADELPHIA	PA		07/31/2024	8.000	247,393		1,563				320,000	06/27/2024
100165624		FORT WORTH	TX		10/04/2024	8.500	247,394						323,000	09/10/2024
100173367		GLENDALE	AZ		10/30/2024	6.490	247,396						372,000	09/17/2024
100182615		FORT WORTH	TX		12/12/2024	6.625	247,396		(1)				352,000	10/26/2024
100114842		MILLVILLE	DE		07/10/2023	5.250	247,403						439,000	05/17/2023
100152708		ZEBULON	NC		05/17/2024	6.375	247,403						349,000	03/25/2024
100126391		MARIETTA	GA		08/30/2023	7.484	247,413						400,000	07/18/2023
100076347		KENNEWICK	WA		01/07/2022	3.500	247,424						443,000	11/01/2021
100115821		ROSEMOUNT	MN		07/20/2023	6.000	247,434						465,000	05/17/2023
100067723		ST LOUIS PARK	MN		09/23/2021	4.000	247,436						348,000	07/14/2021
100169243		SPICEWOOD	TX		09/27/2024	7.250	247,441						450,000	08/23/2024
100081485		ATLANTA	GA		03/18/2022	3.124	247,448						381,000	01/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133336		KISSIMMEE	FL		11/29/2023	7.750	247,455						375,000	10/19/2023
100149356		PLANO	TX		04/24/2024	6.990	247,456						345,000	02/23/2024
100043651		GILLETTE	WY		08/13/2020	7.125	247,480						403,750	12/04/2019
100102860		SPRINGFIELD	MA		06/22/2023	6.875	247,487		197				344,500	07/26/2022
100126801		TRACY	CA		08/30/2023	2.000	247,501						700,000	05/16/2022
100170275		WAKE FOREST	NC		10/08/2024	6.375	247,502						354,000	08/02/2024
100110290		CHARLOTTE	NC		06/30/2023	6.990	247,507						339,000	05/02/2023
100080437		N LAS VEGAS	NV		03/10/2022	5.987	247,508						375,000	01/25/2022
100129283		PRINCETON	TX		09/25/2023	7.125	247,513						337,000	08/31/2023
100142757		BROOKLYN PARK	MN		02/08/2024	6.875	247,514						349,000	12/08/2023
100133669		MONROE	NC		10/23/2023	7.625	247,529						319,000	08/31/2023
100137281		NETHERLANDS	NLD		11/28/2023	6.250	247,532					(16,276)	399,600	12/01/2023
100014287		LANCASTER	CA		09/27/2017	3.500	247,533						332,000	07/27/2017
100137091		LOGANVILLE	GA		11/28/2023	6.250	247,533						382,000	09/12/2023
100180614		ANAHEIM	CA		11/26/2024	6.875	247,533		(2)				880,000	11/04/2024
100026543		VALLEJO	CA		09/26/2018	4.000	247,537						305,000	06/14/2018
3340077196		ORLAND PARK	IL		06/04/2024	9.350	247,538						900,000	05/14/2024
100081141		TEMPE	AZ		03/18/2022	3.375	247,542						473,000	01/06/2022
100153617		MERIDEN	CT		05/31/2024	8.375	247,542						345,000	04/29/2024
100140099		SANTAQUIN	UT		01/09/2024	7.250	247,547						335,000	11/01/2023
100084799		VANCOUVER	WA		08/02/2022	6.375	247,552						342,000	06/30/2022
100028349		PHOENIX	AZ		10/26/2018	4.875	247,553						346,750	06/03/2018
100156437		BALTIMORE	MD		06/24/2024	7.624	247,554						324,000	05/17/2024
100170372		WEED	CA		10/08/2024	7.625	247,559						317,000	07/24/2024
100071940		SAINT PETERSBURG	FL		11/19/2021	5.750	247,563						350,000	11/04/2021
100026615		SUISUN	CA		09/26/2018	4.000	247,569						375,000	06/14/2018
100012836		GARNERVILLE	NY		05/25/2017	4.625	247,577						319,000	04/09/2020
3340069620		DIBOLL	TX		04/12/2024	9.290	247,579						1,042,000	03/18/2024
100138921		ST CHARLES	IL		12/21/2023	8.625	247,588						364,000	11/08/2023
100060131		VERO BEACH	FL		06/25/2021	4.625	247,602						319,000	04/15/2021
100101887		FORT LAUDERDALE	FL		04/06/2023	9.750	247,602						295,000	02/17/2023
100171708		FARMERSVILLE	TX		10/17/2024	8.125	247,629						325,000	08/23/2024
100134431		ROWLETT	TX		10/30/2023	7.499	247,639						502,000	10/06/2023
100120133		CHESAPEAKE	VA		08/11/2023	7.125	247,641						336,000	06/26/2023
100128150		WINTER HAVEN	FL		09/18/2023	6.000	247,646						338,000	07/19/2023
100028221		WHITE LAKE	MI		10/26/2018	5.000	247,650						361,950	06/08/2018
100126338		DAVENPORT	FL		08/30/2023	7.360	247,651						447,000	07/28/2023
100169151		CHARLOTTE	NC		09/27/2024	7.500	247,652						354,000	08/14/2024
100081266		AURORA	CO		03/18/2022	3.625	247,657						455,000	12/22/2021
100011718		LYNNWOOD	WA		03/08/2017	4.375	247,661						345,000	09/02/2016
100043188		MASSAPEQUA	NY		05/28/2020	4.125	247,683						475,000	12/21/2019
100140412		KATY	TX		01/18/2024	8.125	247,690						320,100	11/21/2023
100070451		BANDON	OR		09/23/2021	3.625	247,696						370,000	08/17/2021
100174308		WILSON	NC		10/31/2024	5.750	247,701						290,000	02/28/2024
100045512		SUNLAND	CA		11/25/2020	3.000	247,710						646,000	08/07/2020
100149694		KANNAPOLIS	NC		04/26/2024	5.625	247,711						362,000	03/15/2024
100031239		MARLBORO	NJ		03/29/2019	2.000	247,714						390,000	12/07/2018
100168607		EASLEY	SC		09/25/2024	7.500	247,731						305,000	08/08/2024
100139638		SAN ANTONIO	TX		12/28/2023	7.999	247,736						308,500	10/27/2023
100133561		SANTA ROSA	CA		10/23/2023	7.499	247,739						345,000	09/15/2023
100180867		UNITED KINGDOM	GBR		11/27/2024	6.590	247,744					(3,166)	260,000	11/08/2024
100049552		DES PLAINES	IL		11/20/2020	4.000	247,750						256,500	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173792		HOUSTON	TX		10/30/2024	8.875	247,750						315,000	08/08/2024
100101657		SAINT PETERSBURG	FL		04/26/2023	5.990	247,751						345,000	03/01/2023
100167951		WOODSTOCK	VA		09/20/2024	7.125	247,752						332,000	08/26/2024
100169181		TOMBALL	TX		09/27/2024	6.500	247,755						353,000	08/16/2024
100135989		POINCIANA	FL		11/16/2023	9.250	247,760						330,000	10/04/2023
100159384		RANSON	WV		07/15/2024	7.000	247,761						334,000	05/17/2024
100091117		COLUMBIA	TN		01/31/2023	7.999	247,767						301,000	12/30/2022
100026985		HICKSVILLE	NY		09/26/2018	3.875	247,771						410,000	06/13/2018
100148830		CAPE CORAL	FL		04/17/2024	8.125	247,778						300,000	10/19/2023
100185914		ORLAND PARK	IL		12/26/2024	7.999	247,795		(5)				295,000	12/09/2024
100178246		LOS ANGELES	CA		11/19/2024	6.125	247,800		7				730,000	10/18/2024
100029061		FERNANDINA BEACH	FL		10/26/2018	4.125	247,806						387,600	05/31/2018
100160219		HOUSTON	TX		07/18/2024	6.125	247,809						301,000	05/14/2024
100143027		FREDERICK	MD		02/12/2024	8.624	247,810						318,000	12/29/2023
100181875		KATY	TX		12/12/2024	6.375	247,813		17				292,000	10/18/2024
100164300		BOWIE	MD		08/21/2024	6.624	247,813						404,000	07/11/2024
100023877		RICHMOND	VA		09/10/2018	5.375	247,824						378,000	09/10/2018
100141781		POINCIANA	FL		01/30/2024	8.875	247,829						303,000	12/22/2023
100167577		HAW RIVER	NC		09/19/2024	5.375	247,831						350,000	07/25/2024
100150650		REYNOLDSBURG	OH		05/06/2024	6.875	247,832						335,000	02/02/2024
100011948		YOUNTVILLE	CA		03/08/2017	4.000	247,834						605,000	09/02/2016
100071604		METAIRIE	LA		10/14/2021	4.125	247,836						340,000	06/11/2021
100144960		UNITED KINGDOM	GBR		03/12/2024	3.390	247,836		11,519			(5,378)	250,000	02/13/2020
100131965		CASA GRANDE	AZ		10/13/2023	7.500	247,838						335,000	08/24/2023
100068459		BOISE	ID		08/25/2021	3.625	247,840						350,000	07/02/2021
100175851		MONTICELLO	NY		11/12/2024	6.990	247,849		1				355,000	10/16/2024
100144552		WESLEY CHAPEL	FL		04/26/2024	7.500	247,851						356,000	03/11/2024
100108507		LAKE HAVASU CITY	AZ		05/25/2023	8.000	247,852						355,000	04/27/2023
100151359		LIBERTY HILL	TX		05/10/2024	7.000	247,852						360,000	03/22/2024
100112710		BERKELEY HEIGHTS	NJ		06/29/2023	2.875	247,857						940,000	06/04/2022
100145446		UNITED KINGDOM	GBR		03/12/2024	9.500	247,857		9,205			(5,444)	249,987	11/22/2019
100110506		SAN DIEGO	CA		06/30/2023	6.990	247,865						420,000	04/13/2023
100119956		HENDERSON	NV		08/11/2023	5.999	247,866						350,000	06/29/2023
100181249		MCKINNEY	TX		12/06/2024	6.999	247,869						350,000	11/18/2024
100135759		CHARLOTTE	NC		11/10/2023	6.990	247,869						365,000	09/19/2023
100170141		PROVO	UT		10/08/2024	7.250	247,871						330,000	09/03/2024
100120307		MOBILE	AL		08/18/2023	8.375	247,874						290,000	06/30/2023
100147738		BRIGHTON	MI		04/08/2024	6.999	247,874						473,000	02/15/2024
100141306		MISSION	TX		01/30/2024	9.625	247,883						300,000	12/01/2023
100174338		LAWRENCEBURG	KY		10/31/2024	7.625	247,885						273,000	03/29/2024
100026294		CHADDS FORD	PA		09/20/2018	5.000	247,885						305,900	04/30/2018
100128789		CONROE	TX		09/21/2023	7.624	247,895						355,000	08/28/2023
100167669		FORNEY	TX		09/19/2024	8.125	247,911						306,000	07/30/2024
100151225		FORT WORTH	TX		05/10/2024	5.250	247,914						357,000	03/05/2024
100142693		FAIRHOPE	AL		02/08/2024	5.990	247,914						340,000	11/15/2023
100110575		CHARLOTTE	NC		06/30/2023	6.500	247,917						345,000	05/05/2023
100165447		CONCORD	NC		08/29/2024	7.625	247,917						370,000	06/27/2024
100137646		RALEIGH	NC		12/08/2023	7.875	247,928						330,000	10/02/2023
100158028		WAKE FOREST	NC		07/09/2024	7.625	247,932						350,000	04/16/2024
100110698		SAINT PETERSBURG	FL		08/11/2023	9.375	247,939						330,000	07/03/2023
100143327		LOGANVILLE	GA		02/16/2024	5.375	247,943						366,000	12/26/2023
100091599		BRYAN	TX		03/07/2023	9.499	247,950						385,000	01/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065687		SALINAS	CA		07/28/2021	3.875	247,951						430,000	05/26/2021
100133690		VIRGINIA BEACH	VA		10/23/2023	7.499	247,955						358,000	09/01/2023
100175511		PALM BAY	FL		12/23/2024	7.875	247,961						329,000	07/26/2024
100031294		POMONA	CA		03/29/2019	3.250	247,963						435,000	12/07/2018
100117601		SEVIERVILLE	TN		07/20/2023	8.450	247,967						325,000	03/01/2024
100081787		STEAMBOAT SPRINGS	CO		03/30/2022	6.200	247,970						480,000	03/14/2022
100028384		GRASS VALLEY	CA		10/26/2018	5.000	247,972						266,000	06/04/2018
100055821		WOODFORD	VA		03/23/2021	4.375	247,990						253,500	01/03/2021
100131937		BATAVIA	IL		10/13/2023	4.750	247,992						381,000	08/18/2023
100132553		NEDERLAND	TX		11/03/2023	9.750	247,998						270,000	06/23/2023
100153856		ENNIS	TX		06/05/2024	10.375	248,003						307,000	05/09/2024
100172948		LAKELAND	FL		10/25/2024	8.375	248,015		(48)				315,000	09/30/2024
100174851		NORFOLK	VA		10/31/2024	8.375	248,016						380,000	05/02/2024
100182180		SAN ANTONIO	TX		12/12/2024	6.625	248,019		4				278,000	10/07/2024
100115954		YREKA	CA		07/20/2023	7.625	248,019						309,000	05/24/2023
100164599		KANNAPOLIS	NC		08/21/2024	7.625	248,023						325,000	06/28/2024
100138346		BAKERSFIELD	CA		12/18/2023	8.625	248,023						375,000	10/27/2023
100065338		JACKSONVILLE BEACH	FL		07/28/2021	4.375	248,025						379,000	04/30/2021
100099806		KINGSTON	NY		02/28/2023	8.425	248,026						327,000	01/17/2023
100135539		GULF SHORES	AL		11/13/2023	6.250	248,030						359,000	08/25/2023
100172801		ENCINO	CA		12/06/2024	7.500	248,030		(5)				525,000	10/31/2024
100131995		BOERNE	TX		10/13/2023	7.375	248,032						355,000	08/25/2023
100101648		HAINES CITY	FL		04/26/2023	6.125	248,038						367,000	03/15/2023
100182373		CHARLOTTE	NC		12/12/2024	7.499	248,042		(9)				302,000	11/06/2024
100029747		WHITTIER	CA		10/26/2018	4.125	248,047						532,000	06/08/2018
100130374		MORONGO VALLEY	CA		09/28/2023	9.625	248,049						300,000	08/02/2023
100143258		MADERA	CA		02/16/2024	6.875	248,049						315,000	12/18/2023
100137215		LAKELAND	FL		11/28/2023	11.500	248,056						330,000	10/06/2023
100029671		NORTH HILLS	CA		10/26/2018	4.125	248,087						532,000	05/31/2018
100047883		RANDOLPH	MA		11/20/2020	4.125	248,091						484,500	07/31/2020
100156836		HACKETTSTOWN	NJ		06/27/2024	7.380	248,096						513,000	05/31/2024
100060221		CHARLOTTE	NC		06/25/2021	3.750	248,098						346,000	04/08/2021
100150961		AUBREY	TX		05/08/2024	6.475	248,102						370,000	03/01/2024
100013139		BRENTWOOD	NY		05/25/2017	3.875	248,108						254,000	01/31/2017
100136282		CANTONMENT	FL		11/20/2023	8.125	248,117						330,000	09/21/2023
100149581		THE VILLAGES	FL		04/26/2024	6.500	248,130						363,000	03/22/2024
100171828		RANSON	WV		10/17/2024	6.875	248,141						346,000	07/31/2024
100179920		CONWAY	SC		11/25/2024	6.625	248,142		7				284,000	09/27/2024
100185923		GLEN ALLEN	VA		12/26/2024	7.750	248,144		(1)				355,000	11/23/2024
100043041		CHICAGO	IL		05/28/2020	4.775	248,156						340,000	03/28/2020
100148248		WOLFFORTH	TX		04/12/2024	7.000	248,158						410,000	02/06/2024
100115976		BEAUFORT	SC		07/20/2023	7.500	248,163						326,000	05/31/2023
100143234		FORT WORTH	TX		02/16/2024	6.250	248,167						340,000	12/15/2023
100148061		WYLIE	TX		04/10/2024	7.500	248,167						385,000	02/16/2024
100184536		EWA BEACH	HI		12/17/2024	7.875	248,176		(14)				1,856,897	11/01/2024
100079385		LOS BANOS	CA		03/17/2022	4.750	248,180						570,000	02/14/2022
100044194		WILMINGTON	CA		08/19/2020	5.000	248,181						441,750	12/23/2019
100057784		ROCKLEDGE	FL		06/30/2021	4.500	248,181						330,000	04/23/2021
100168384		FORT WORTH	TX		09/25/2024	6.125	248,192						350,000	07/29/2024
100152342		FORT WORTH	TX		05/17/2024	5.500	248,197						348,000	03/26/2024
100153252		HUTTO	TX		05/30/2024	6.875	248,198						335,000	04/17/2024
100135083		SPRING HILL	TN		11/01/2023	5.500	248,199						375,000	08/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135542		GULF SHORES	AL		11/13/2023	5.500	248,202						356,000	09/15/2023
100049120		NORTH LAUDERDALE	FL		11/20/2020	3.625	248,207						289,750	07/31/2020
100158640		JACKSON	TN		07/10/2024	7.625	248,217						329,000	04/03/2024
100135002		MIAMI	FL		10/30/2023	7.625	248,232		2,284				476,000	10/05/2023
100156597		LA VERGNE	TN		06/24/2024	8.125	248,245						325,000	05/06/2024
100065733		NEWARK	NJ		07/28/2021	4.750	248,252						300,000	06/15/2021
100129307		CHARLOTTE	NC		09/25/2023	7.500	248,255						335,000	07/27/2023
100163100		THE VILLAGES	FL		08/13/2024	7.250	248,260						330,000	06/10/2024
100029610		MIAMI	FL		10/26/2018	3.625	248,260						351,500	06/01/2018
100134475		POUGHKEEPSIE	NY		10/30/2023	9.499	248,263						338,000	10/12/2023
100137571		DECATUR	GA		12/08/2023	7.500	248,267						332,000	10/16/2023
100186355		MANSFIELD	TX		12/30/2024	6.999	248,270						325,000	11/14/2024
100160074		FORT WORTH	TX		07/17/2024	7.625	248,275						325,000	05/17/2024
100141706		LINDEN	MI		01/30/2024	8.249	248,276						355,000	12/21/2023
100115372		LOS ANGELES	CA		07/17/2023	7.499	248,278						481,250	06/07/2023
100031970		SAN DIEGO	CA		03/29/2019	4.250	248,282						450,000	12/09/2018
100185932		TUCSON	AZ		12/26/2024	6.375	248,283		(2)				315,000	12/06/2024
100159466		PORTSMOUTH	VA		07/15/2024	7.625	248,286						325,000	05/28/2024
100175176		ODESSA	FL		11/05/2024	6.990	248,296						350,000	08/16/2024
100161092		HOUSTON	TX		07/24/2024	6.125	248,299						325,000	05/20/2024
100154817		SUN CITY	AZ		07/19/2024	7.875	248,302						368,000	01/31/2024
100025393		SELLERSBURG	IN		09/20/2018	4.375	248,307						344,850	04/30/2018
100146711		NORTH LAS VEGAS	NV		03/20/2024	7.750	248,312						315,000	02/15/2024
100169114		SAVANNAH	GA		09/27/2024	7.250	248,316						350,000	07/25/2024
100065543		PFLUGERVILLE	TX		07/28/2021	3.625	248,331						625,000	05/28/2021
100167094		THOMPSONS STATION	TN		09/13/2024	7.375	248,344						410,000	06/20/2024
100071858		WEST PALM BEACH	FL		10/14/2021	4.375	248,347						340,000	09/01/2021
100151161		ROANOKE	VA		05/09/2024	9.249	248,348						323,000	04/18/2024
100140122		MIDDLE RIVER	MD		01/09/2024	7.625	248,351						315,000	11/17/2023
100164491		MONROE	NC		08/21/2024	7.625	248,365						329,000	06/26/2024
100158754		COVINGTON	GA		07/10/2024	7.625	248,366						325,000	05/15/2024
100148368		SPRING	TX		04/12/2024	6.500	248,370						315,000	02/12/2024
100174940		ARLINGTON	TX		10/31/2024	7.250	248,376						385,000	04/11/2024
100185124		NEW ORLEANS	LA		12/20/2024	6.625	248,379		8				365,000	11/27/2024
100026223		CHESTERTOWN	MD		09/20/2018	4.625	248,388						278,825	04/30/2018
100025872		SEATTLE	WA		09/20/2018	4.625	248,390						404,605	04/30/2018
100127273		BALDWIN	NY		08/30/2023	5.000	248,393						450,000	05/15/2022
100147971		NORTH CHARLESTON	SC		04/08/2024	5.750	248,406						330,000	02/08/2024
100171604		CONYERS	GA		10/16/2024	7.625	248,415						300,000	08/22/2024
100185377		IDAHO FALLS	ID		12/20/2024	7.000	248,415		(2)				350,000	10/28/2024
100049187		HILO	HI		11/20/2020	5.375	248,418						342,000	07/31/2020
100109636		VERNON	CT		06/14/2023	8.999	248,425						360,000	05/16/2023
100031108		SACRAMENTO	CA		03/29/2019	3.000	248,428						425,000	12/08/2018
100169606		MILWAUKEE	WI		09/30/2024	8.625	248,428						285,000	07/26/2024
100160899		BAKERSFIELD	CA		07/24/2024	7.125	248,430						325,000	05/28/2024
100143299		LUBBOCK	TX		02/16/2024	7.625	248,435						350,000	12/29/2023
100153270		CRESCENT CITY	CA		05/30/2024	6.999	248,440						405,000	04/23/2024
100031876		FORT MYERS	FL		03/29/2019	4.375	248,441						445,000	12/09/2018
100135713		RICHBURG	SC		11/10/2023	7.990	248,453						320,000	10/03/2023
100081341		VIRGINIA BEACH	VA		03/18/2022	3.490	248,458						904,000	11/22/2021
100048204		RENO	NV		11/20/2020	5.375	248,458						342,000	07/31/2020
100180281		FATE	TX		11/25/2024	6.124	248,463						345,000	09/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119407		NEW ORLEANS	LA		07/31/2023	7.125	248,468						338,000	05/31/2023
100057708		SANTA ROSA BEACH	FL		06/30/2021	4.625	248,480						320,000	04/09/2021
100168374		SAVANNAH	GA		09/25/2024	6.875	248,488						329,000	07/31/2024
100162756		ORLANDO	FL		08/12/2024	6.990	248,489						335,000	06/10/2024
100152723		HAINES CITY	FL		05/17/2024	7.990	248,489						328,000	03/28/2024
100029498		LOS ANGELES (PACOIMA AREA)	CA		10/26/2018	4.750	248,490						418,000	05/31/2018
3340071586		SOUTH BOUND BROOK	NJ		04/19/2024	9.385	248,490						940,000	02/23/2024
100119439		ROUND ROCK	TX		07/31/2023	7.125	248,494						350,000	06/02/2023
100142016		BROKEN ARROW	OK		02/29/2024	7.625	248,494						337,000	01/12/2024
100151330		WEEKI WACHEE	FL		05/10/2024	7.625	248,499						340,000	03/22/2024
100099932		FONTANA	CA		03/28/2023	8.750	248,499						500,000	02/14/2023
100100106		LAS VEGAS	NV		03/28/2023	7.875	248,499		32				360,000	02/28/2023
100158970		MAIDEN	NC		08/15/2024	8.875	248,505						380,000	07/15/2024
100057989		COLLIERVILLE	TN		06/30/2021	4.125	248,506						470,000	05/12/2021
100129819		DACULA	GA		09/27/2023	7.999	248,508						400,000	08/30/2023
100119348		DENVER	CO		07/31/2023	6.500	248,511						420,000	05/31/2023
100112856		DOWNEY	CA		06/29/2023	6.500	248,515						575,000	05/16/2022
100169859		COLUMBIA	SC		09/30/2024	7.990	248,517						286,000	04/22/2024
100150045		YOUNGTOWN	AZ		06/07/2024	8.500	248,523						380,000	04/22/2024
100158718		SEATTLE	WA		07/10/2024	7.500	248,524						325,000	04/22/2024
100173694		HOT SPRINGS	AR		10/30/2024	7.750	248,534						305,000	09/16/2024
100127193		STPETE	FL		08/30/2023	7.640	248,534						465,000	05/16/2022
100151358		CHARLOTTE	NC		05/10/2024	6.500	248,534						335,180	03/19/2024
100054630		KAPAA	HI		03/23/2021	3.500	248,539						605,000	01/12/2021
100158756		HARVEST	AL		07/10/2024	7.500	248,539						330,000	05/17/2024
100172185		CHICAGO	IL		10/17/2024	8.750	248,540						290,000	08/20/2024
100182156		CAPE CORAL	FL		12/12/2024	7.375	248,549		(6)				305,000	10/02/2024
100179625		INDIANAPOLIS	IN		11/21/2024	7.125	248,554		(5)				325,000	09/20/2024
100137022		DENTON	TX		11/28/2023	5.990	248,559						386,000	09/25/2023
100147316		SCHIEDAM	NLD		03/27/2024	5.650	248,568					(11,256)	463,200	06/30/2024
100082009		ZALTBOMMEL	NLD		03/30/2022	7.605	248,568					(16,344)	304,439	12/01/2023
100121069		NETHERLANDS	NLD		08/28/2023	6.450	248,568					(16,344)	300,253	12/01/2023
100070260		TIEL	NLD		08/31/2021	3.550	248,568					(16,344)	324,506	12/01/2023
100080331		HEEMSTEDE	NLD		02/22/2022	3.350	248,568					(16,344)	302,779	12/01/2023
100085134		ENSCHEDE	NLD		07/27/2022	1.000	248,568					(16,340)	650,000	12/01/2023
100068703		ROTTERDAM	NLD		08/30/2021	7.915	248,568					(16,344)	320,000	12/01/2023
100155670		POTOMAC	MD		06/18/2024	8.375	248,570						1,791,591	04/01/2024
100164365		VISALIA	CA		08/21/2024	5.990	248,574						391,000	06/07/2024
100136464		FORT WORTH	TX		11/20/2023	5.990	248,578						372,000	09/21/2023
100181375		MIAMI BEACH	FL		12/06/2024	7.750	248,578		(15)				320,000	11/13/2024
100127573		PINELLAS PARK	FL		09/08/2023	6.250	248,578						340,000	07/13/2023
100128196		LURAY	VA		09/18/2023	7.375	248,588						285,000	07/26/2023
100134440		LAKE PEEKSKILL	NY		10/30/2023	9.249	248,594						305,000	10/04/2023
100028722		BROOKLYN	NY		10/26/2018	4.000	248,596						332,500	06/01/2018
100081267		GREENVILLE	SC		03/18/2022	3.625	248,597						399,000	12/22/2021
100137108		GARLAND	TX		11/28/2023	8.875	248,600						625,000	08/25/2023
100173104		KANSAS CITY	MO		10/30/2024	6.624	248,602						337,000	09/25/2024
100185468		WENTZVILLE	MO		12/20/2024	6.500	248,608		3				340,000	10/15/2024
100100949		CONROE	TX		04/28/2023	8.500	248,612						289,000	06/17/2022
100137698		CARSON CITY	NV		12/08/2023	8.625	248,620						330,000	10/18/2023
100057677		FORT COLLINS	CO		06/30/2021	3.500	248,630						435,000	05/12/2021
100140446		MEMPHIS	TN		01/18/2024	7.875	248,633						340,000	11/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100076501		TAMPA	FL		12/21/2021	5.750	248,637						335,000	11/23/2021
100103713		BELTON	MO		05/08/2023	7.125	248,654						360,000	03/27/2023
100128053		CLARKSVILLE	TN		09/08/2023	7.000	248,655						310,000	04/04/2022
100141662		CASA GRANDE	AZ		01/30/2024	9.250	248,656						305,000	01/08/2024
100175280		GREENVILLE	TX		11/05/2024	6.875	248,660						337,000	09/05/2024
100164430		BILLERICA	MA		08/21/2024	7.375	248,661						325,000	06/26/2024
100057569		DUNEDIN	FL		06/30/2021	3.750	248,667						365,000	05/12/2021
100179903		SAINT CHARLES	IL		11/25/2024	5.500	248,668						367,000	09/27/2024
100024555		HUNTINGTON STATION	NY		09/20/2018	4.000	248,674						351,500	04/30/2018
100128066		CLAYTON	NC		09/08/2023	7.750	248,681						321,000	09/07/2022
100153344		GREENVILLE	SC		05/30/2024	7.750	248,684						310,000	04/05/2024
100179963		NORTH CHARLESTON	SC		11/25/2024	7.500	248,685		(11)				270,000	10/16/2024
100171195		HENDERSON	NV		11/22/2024	6.375	248,685		4				445,000	10/29/2024
100081353		WILLIAMSBURG	VA		03/18/2022	3.500	248,694						376,000	12/28/2021
100131990		SPOKANE	WA		10/13/2023	8.125	248,698						310,000	08/23/2023
100174351		HUNTSVILLE	AL		10/31/2024	5.750	248,704						306,000	03/26/2024
100031393		NORWALK	CA		03/29/2019	3.250	248,708						500,000	12/08/2018
100119904		SAN TAN VALLEY	AZ		08/10/2023	8.000	248,710						340,000	06/15/2023
100168179		FORT COLLINS	CO		09/20/2024	6.625	248,716						336,800	04/12/2024
100143596		JACKSONVILLE	FL		02/21/2024	8.470	248,716						320,000	01/16/2024
100116253		DAVENPORT	FL		07/20/2023	4.750	248,718						670,000	03/01/2024
100172401		ELGIN	TX		10/23/2024	7.500	248,719						300,000	08/23/2024
100088172		FORT PIERCE	FL		10/25/2022	7.625	248,728						361,000	09/30/2022
100153185		ELMHURST	IL		05/30/2024	7.990	248,729						325,000	02/21/2024
100162588		ANCHORAGE	AK		08/12/2024	7.625	248,735						325,000	05/08/2024
100171459		LAWRENCEVILLE	GA		10/16/2024	5.999	248,739						333,000	09/16/2024
100182488		KATY	TX		12/12/2024	6.624	248,744		(1)				330,000	11/07/2024
100169728		COVINGTON	GA		09/30/2024	6.625	248,747						339,000	06/24/2024
100068467		WORCESTER	MA		08/25/2021	4.125	248,763						427,000	07/19/2021
100140418		KUNKLETOWN	PA		01/18/2024	7.625	248,768						350,000	11/30/2023
100159414		PENDERGRASS	GA		07/15/2024	6.125	248,768						357,000	05/17/2024
100138827		NEW ORLEANS	LA		12/21/2023	7.625	248,769						365,000	09/22/2023
100100109		MEDFORD	OR		03/28/2023	7.625	248,780						463,590	02/28/2023
100168076		VALRICO	FL		09/20/2024	6.750	248,784						438,000	03/28/2024
100150889		HEBRON	IN		05/08/2024	7.375	248,786						340,000	03/06/2024
100185376		OAKLAND	CA		12/20/2024	6.875	248,792		(3)				580,000	10/10/2024
100168570		WESTFIELD	IN		09/25/2024	7.625	248,798						304,000	07/19/2024
100155185		RENTON	WA		07/19/2024	7.000	248,798						450,000	02/05/2024
100129651		SUNNY ISLES BEACH	FL		09/29/2023	7.500	248,808						355,000	08/08/2023
100048008		HICKORY HILLS	IL		11/20/2020	2.000	248,812						300,200	07/31/2020
100159567		DAVENPORT	FL		07/15/2024	8.000	248,812		1,752				365,000	05/29/2024
100119050		PHOENIX	AZ		07/27/2023	8.375	248,819						435,000	06/28/2023
100012597		ROCHESTER HILLS	MI		05/25/2017	5.125	248,820						432,000	01/31/2017
100113282		BELLMORE	NY		06/29/2023	3.500	248,825						525,000	05/15/2022
100080976		SCOTTSDALE	AZ		03/18/2022	3.750	248,829						345,000	01/15/2022
100132314		WINTER GARDEN	FL		10/13/2023	7.125	248,830						520,000	09/06/2023
100172773		PASCO	WA		12/06/2024	6.625	248,830		10				390,000	10/31/2024
100173162		FRESNO	CA		10/30/2024	7.500	248,833						310,000	09/26/2024
100115613		HOLLYWOOD	FL		07/19/2023	8.499	248,840						377,000	06/29/2023
100109685		EAST HARTFORD	CT		06/16/2023	9.000	248,843						314,000	05/25/2023
100172569		BURLINGTON	WI		10/23/2024	6.999	248,847						325,000	09/06/2024
100152666		MAGNOLIA	TX		05/17/2024	7.625	248,848						300,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135748		RALEIGH	NC		11/10/2023	6.875	248,853						345,000	10/06/2023
100154539		KISSIMMEE	FL		06/14/2024	8.750	248,857		(38)				300,000	06/03/2024
100179653		ARAB	AL		11/21/2024	7.625	248,866		(15)				285,000	09/06/2024
100044135		LOS ANGELES	CA		08/19/2020	4.250	248,877						969,000	12/04/2019
100081282		LEBANON	IL		03/18/2022	5.000	248,883						330,000	12/29/2021
100148451		LAND O LAKES	FL		04/12/2024	5.990	248,886						345,000	02/16/2024
100174178		GREENSBORO	NC		10/31/2024	6.875	248,887						299,500	05/24/2024
100129836		FORT WORTH	TX		09/27/2023	7.999	248,889		(47)				325,000	08/30/2023
100043201		ORLANDO	FL		08/13/2020	3.127	248,889						340,329	05/31/2020
100167885		DALLAS	TX		09/20/2024	7.125	248,891		397				615,000	08/20/2024
100078887		QUAIL VALLEY	CA		02/24/2022	3.750	248,891						385,000	01/04/2022
100132061		DAWSONVILLE	GA		10/13/2023	7.250	248,896						344,000	08/15/2023
100170330		CLAYTON	NC		10/08/2024	8.125	248,896						318,000	08/13/2024
100149612		MELISSA	TX		04/26/2024	6.500	248,898						366,000	03/21/2024
4010046212		COLUMBUS	OH		03/22/2023	7.064	248,909						526,000	12/29/2022
100162897		BENTONVILLE	AR		08/12/2024	7.875	248,913						307,000	06/20/2024
100099800		NEW HAVEN	CT		02/28/2023	7.864	248,915						330,000	01/25/2023
100176037		ARLETA	CA		12/20/2024	7.625	248,916		(6)				830,000	11/12/2024
100067385		SAN MIGUEL DE ALLENDE	MEX		08/13/2021	9.800	248,926						399,617	02/04/2021
100013235		LOS ANGELES	CA		05/25/2017	4.500	248,938						336,000	01/31/2017
100156545		FREDERICK	MD		06/24/2024	7.000	248,954						330,000	04/30/2024
100128428		MANHATTAN	MT		09/15/2023	6.875	248,957						325,000	07/14/2023
100116752		ORLANDO	FL		07/20/2023	4.375	248,958						441,000	03/01/2024
100043072		LORTON	VA		05/28/2020	7.125	248,960						460,000	03/29/2020
100156550		MADISON	AL		06/24/2024	7.000	248,961						345,000	04/05/2024
100054407		CINCINNATI	OH		03/23/2021	6.375	248,963						390,000	12/31/2020
100048947		ORLANDO	FL		11/20/2020	3.500	248,964						285,950	07/31/2020
100150815		VENUS	TX		05/08/2024	7.625	248,968						335,000	03/18/2024
100182597		OLATHE	KS		12/12/2024	6.490	248,968						358,000	10/10/2024
100168373		OWINGS MILLS	MD		09/25/2024	7.500	248,970						322,500	07/31/2024
100045743		SPOTSWOOD	NJ		11/25/2020	4.250	248,971						245,100	08/09/2020
100109668		ASHEVILLE	NC		06/16/2023	9.125	248,975						323,000	05/19/2023
100168237		SAN ANTONIO	TX		09/20/2024	7.625	248,977		(57)				322,000	04/18/2024
100136298		TULARE	CA		11/20/2023	7.500	248,986						340,000	10/02/2023
100149445		MESA	AZ		04/24/2024	7.625	248,988						351,000	03/04/2024
100134658		BRICK	NJ		10/30/2023	8.250	248,994						500,000	09/20/2023
100170387		COLUMBIA	SC		10/08/2024	7.625	249,002						305,000	08/23/2024
100182525		WENDELL	NC		12/12/2024	6.875	249,002		(5)				328,000	10/08/2024
100161919		FREDERICK	MD		07/31/2024	8.250	249,004						310,000	07/12/2024
100137793		PEARLAND	TX		12/08/2023	7.875	249,015						350,000	10/26/2023
100047262		LAKE WORTH	FL		11/20/2020	3.625	249,018						384,750	07/31/2020
100140779		POMPANO BEACH	FL		01/22/2024	8.749	249,025						480,000	11/30/2023
100117240		LEANDER	TX		07/20/2023	4.625	249,026						620,000	03/01/2024
100186511		TOBYHANNA	PA		12/30/2024	7.500	249,027						279,000	10/31/2024
100134714		DORAL	FL		10/30/2023	8.000	249,030						430,000	09/18/2023
100025384		LA PUENTE	CA		09/20/2018	4.625	249,031						399,000	04/30/2018
100119307		LAYTON	UT		07/31/2023	7.625	249,032						390,000	06/16/2023
100031322		ANTIOCH	CA		03/29/2019	3.500	249,032						419,000	12/08/2018
100143719		KENT	WA		02/26/2024	8.375	249,032						600,000	12/20/2023
100101885		HOUSTON	TX		04/06/2023	7.250	249,033						440,000	02/23/2023
100119059		SCHILLER PARK	IL		07/27/2023	7.999	249,037						335,000	06/27/2023
100138430		EAST POINT	GA		12/18/2023	8.874	249,048						299,000	10/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119389		PALM BAY	FL		07/31/2023	6.500	249,048						346,000	06/02/2023
100135165		HAMDEN	CT		12/15/2023	8.500	249,051						360,000	09/01/2023
100147415		KATY	TX		05/08/2024	8.875	249,057						290,000	04/02/2024
100158893		PALM BAY	FL		07/12/2024	5.500	249,062						332,000	05/10/2024
100151082		BURLESON	TX		05/08/2024	7.625	249,063						318,000	03/11/2024
100164392		RALEIGH	NC		08/21/2024	6.875	249,069						341,000	06/10/2024
100025608		METHUEN	MA		09/20/2018	5.125	249,076						379,050	04/30/2018
100109358		EUSTIS	FL		06/12/2023	6.125	249,085						362,000	03/29/2023
100156508		SPRINGFIELD	MA		06/24/2024	7.625	249,085						330,000	05/10/2024
100165214		TILBURG	NLD		08/28/2024	5.550	249,086					(18,157)	325,000	07/31/2024
100139020		FISHERS	IN		12/22/2023	8.375	249,091						324,000	10/06/2023
100067564		REDMOND	OR		09/23/2021	4.250	249,091						345,000	06/14/2021
100079958		PANAMA CITY BEACH	FL		04/25/2022	4.250	249,103						405,000	01/28/2022
100158737		MESQUITE	TX		07/10/2024	7.625	249,109						305,000	05/07/2024
100078742		LONG BEACH	CA		02/25/2022	5.125	249,110						335,000	12/29/2021
100174778		DAVIE	FL		10/31/2024	7.875	249,112						330,000	04/01/2024
100114579		BAKERSFIELD	CA		06/29/2023	8.250	249,115						305,000	05/25/2023
100137777		BEREA	KY		12/08/2023	7.375	249,120						338,000	10/24/2023
100057655		HOLLY SPRINGS	NC		06/30/2021	3.499	249,129						329,800	05/21/2021
100175184		MIAMI	FL		11/05/2024	6.125	249,133						357,000	08/26/2024
100019874		ROUND ROCK	TX		07/30/2018	5.250	249,136						366,000	05/14/2018
100136547		GULF SHORES	AL		11/20/2023	6.250	249,140						370,000	09/29/2023
100164126		SPRINGFIELD	MA		08/21/2024	7.750	249,144						309,000	07/26/2024
100142676		PENDERGRASS	GA		02/08/2024	5.875	249,149						331,000	11/30/2023
100100858		YORKVILLE	IL		04/28/2023	4.875	249,158						450,000	12/22/2021
100102178		DENVER	CO		04/14/2023	7.999	249,170						610,000	02/27/2023
100048575		BARTOW	FL		11/20/2020	4.000	249,175						369,550	07/31/2020
100167665		BUDA	TX		09/19/2024	7.500	249,181						325,000	08/23/2024
100114886		HOUSTON	TX		07/13/2023	7.875	249,190						312,000	06/14/2023
3410000565		PALISADES PARK	NJ		10/09/2024	8.676	249,195						1,950,000	08/28/2024
100161440		AUBREY	TX		07/29/2024	7.125	249,195						340,000	04/01/2024
100172337		CUMMING	GA		10/23/2024	6.499	249,213						388,000	09/20/2024
100178265		TULARE	CA		11/19/2024	6.750	249,219		2				365,000	10/24/2024
100148073		CONCORD	NC		04/10/2024	7.125	249,223						344,000	02/22/2024
100164812		NORTH PORT	FL		08/26/2024	7.375	249,225						334,000	06/25/2024
100140106		JOLIET	IL		01/09/2024	5.990	249,226						333,000	10/31/2023
100031900		RANCHO SANTA MARGARI	CA		03/29/2019	4.375	249,230						540,000	12/08/2018
100159373		FORT WORTH	TX		07/15/2024	5.500	249,231						351,000	05/16/2024
100145172		UNITED KINGDOM	GBR		03/12/2024	9.500	249,232		6,164			(5,446)	294,983	01/21/2020
100099805		SHAKER HEIGHTS	OH		02/28/2023	7.773	249,233						354,000	01/23/2023
100165136		UNITED KINGDOM	GBR		08/27/2024	5.790	249,254					(14,794)	330,000	08/09/2024
100171660		PRINCETON	TX		10/16/2024	6.250	249,256						345,000	09/03/2024
100135382		TWIN PEAKS	CA		11/13/2023	7.625	249,259						360,000	10/02/2023
100055865		HERRIMAN	UT		03/26/2021	3.000	249,263						350,000	01/08/2021
100146680		GERMANTOWN	MD		03/20/2024	8.499	249,267						305,000	02/16/2024
100172272		SEASIDE	OR		10/21/2024	7.000	249,268						376,000	08/30/2024
100186205		GAINESVILLE	GA		12/27/2024	7.999	249,269		(2)				410,000	12/06/2024
100185650		UNITED KINGDOM	GBR		12/20/2024	5.790	249,273					(1,094)	270,000	12/10/2024
100164507		GALLATIN	TN		08/21/2024	7.625	249,280						330,000	06/25/2024
100164594		GALLATIN	TN		08/21/2024	7.625	249,280						337,000	06/25/2024
100152365		KNOXVILLE	TN		05/17/2024	7.125	249,281						402,000	03/28/2024
324050161		BOISE	ID		07/01/2024	9.570	249,282						1,330,000	05/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091448		GREENSBORO	NC		02/22/2023	7.125	249,289						378,000	12/28/2022
100135253		FORT MOHAVE	AZ		11/08/2023	7.000	249,297						350,000	08/25/2023
100053761		SHELTON	CT		03/23/2021	4.625	249,303						275,000	01/04/2021
100089228		EAGLE	ID		01/26/2023	8.125	249,303						575,000	10/25/2022
100158974		DAYTON	OH		08/15/2024	9.000	249,308						310,000	07/16/2024
100140411		ATLANTA	GA		01/18/2024	8.125	249,310						323,900	11/17/2023
100128738		GREECE	NY		09/21/2023	8.499	249,311						330,000	08/31/2023
100107813		PERRIS	CA		05/19/2023	6.625	249,314						340,000	03/08/2023
100044401		VALRICO	FL		11/19/2020	5.000	249,324						206,150	05/05/2019
100135987		OAK LAWN	IL		11/16/2023	8.999	249,326						310,000	10/03/2023
100129685		WARREN	OH		09/29/2023	7.625	249,330						341,000	08/04/2023
100182005		LEANDER	TX		12/12/2024	6.250	249,333		9				380,000	10/17/2024
100128039		NASHVILLE	TN		09/08/2023	7.000	249,333						320,000	11/03/2021
100158810		COLLINGSWOOD	NJ		07/10/2024	7.375	249,335						325,000	05/10/2024
100151556		MIAMI LAKES	FL		05/10/2024	7.625	249,336						310,000	03/22/2024
100110681		SPRING CITY	TN		06/30/2023	7.625	249,346						362,000	05/03/2023
100157700		RIVIERA BEACH	FL		06/28/2024	8.625	249,347		(10)				349,000	05/21/2024
100172488		DULUTH	MN		10/23/2024	7.490	249,351						336,000	09/05/2024
100138305		WILMINGTON	DE		12/18/2023	7.990	249,355						319,000	10/31/2023
100100241		NEWARK	NJ		03/17/2023	7.962	249,364						360,000	02/14/2023
100180335		LAVON	TX		11/25/2024	5.375	249,365						360,000	09/26/2024
100151742		ARLINGTON	TX		05/10/2024	8.499	249,368						326,000	04/10/2024
100147834		LAS VEGAS	NV		04/08/2024	7.500	249,368						350,000	01/12/2024
100173418		KILLEEN	TX		10/29/2024	6.875	249,372						349,000	09/03/2024
100146842		CHESAPEAKE	VA		03/21/2024	7.990	249,376						361,000	02/16/2024
100101028		STOCKTON	CA		04/28/2023	4.000	249,389		652				442,000	01/17/2022
100031246		ANTELOPE	CA		03/29/2019	3.875	249,397						395,000	12/09/2018
100135750		MARICOPA	AZ		11/10/2023	6.990	249,403						339,000	09/22/2023
100100330		WEBSTER	NY		04/27/2023	5.250	249,408						380,000	02/14/2022
100131695		PALMYRA	VA		10/06/2023	8.000	249,411						310,000	10/21/2022
100110520		CHULA VISTA	CA		06/30/2023	5.990	249,422						975,000	04/27/2023
100017072		FOSTER CITY	CA		04/26/2018	3.490	249,423						1,216,000	12/31/2017
100153230		TROUTMAN	NC		05/30/2024	6.990	249,437						340,000	04/08/2024
100110675		MANOR	TX		06/30/2023	6.624	249,440						345,000	05/09/2023
100119873		SUMMERTOWN	TN		08/10/2023	8.990	249,441						307,000	05/31/2023
100115839		RIO RANCHO	NM		07/20/2023	5.250	249,449						350,000	05/12/2023
100168080		BRIGANTINE	NJ		09/20/2024	6.990	249,450						553,000	04/12/2024
100165831		PORTLAND	OR		08/29/2024	7.750	249,456						385,000	07/12/2024
100119318		CHARLOTTE	NC		07/31/2023	7.625	249,476						330,000	06/27/2023
100171537		OWASSO	OK		10/16/2024	5.990	249,477						337,000	08/06/2024
100029562		MESA	AZ		10/26/2018	4.750	249,478						323,000	06/01/2018
100065312		REDMOND	OR		07/28/2021	3.750	249,478						350,000	05/17/2021
3310085008		KAILUA KONA	HI		10/10/2024	8.148	249,480						1,200,000	09/11/2024
3340066851		OCALA	FL		02/26/2024	8.731	249,480						900,000	12/29/2023
3340075722		OAK PARK	IL		07/19/2024	9.771	249,480						1,818,000	04/22/2024
3340085339		IRVINGTON	NJ		09/26/2024	8.591	249,480						1,206,000	08/28/2024
100161140		GREENSBORO	NC		07/24/2024	7.375	249,486						330,000	06/03/2024
100175144		LAMONT	CA		11/05/2024	6.999	249,486		(7)				330,000	10/14/2024
100131676		NASHVILLE	TN		10/06/2023	7.000	249,489						371,000	08/10/2022
100115894		CYPRESS	TX		07/20/2023	6.875	249,500						390,000	05/22/2023
100031178		HESPERIA	CA		03/29/2019	4.400	249,506						305,000	12/07/2018
100130024		CITY OF ORANGE	NJ		09/27/2023	7.495	249,514						450,000	08/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120692		SACRAMENTO	CA		08/25/2023	7.250	249,519						425,000	07/25/2023
100170082		DURHAM	NC		10/08/2024	6.490	249,519						349,000	08/15/2024
100015787		DENVER	CO		02/02/2018	4.375	249,520						450,000	12/22/2017
3340072323		TOMS RIVER	NJ		05/23/2024	9.000	249,524						1,166,000	03/05/2024
100120947		SOUTH KINGSTOWN	RI		08/30/2023	7.500	249,525						369,000	06/26/2023
100078479		NORTH BAY VILLAGE	FL		02/02/2022	4.990	249,529						360,000	12/03/2021
100150737		SUFFOLK	VA		05/06/2024	7.625	249,530						329,000	03/08/2024
100164282		CHARLOTTE	NC		08/21/2024	7.624	249,536						335,000	07/17/2024
100060273		FRANKLIN	TN		06/25/2021	3.875	249,541						347,000	04/02/2021
100133711		CEDAR CITY	UT		10/23/2023	7.000	249,543						340,000	08/18/2023
100012885		LAS VEGAS	NV		05/25/2017	4.000	249,549						310,000	01/31/2017
100156296		WHEELING	IL		07/25/2024	8.625	249,551						299,000	06/18/2024
100145356		UNITED KINGDOM	GBR		03/12/2024	9.500	249,552		10,577			(5,481)	262,500	11/25/2019
100173791		PHOENIX	AZ		10/30/2024	8.250	249,560						332,000	08/12/2024
100115708		TUCKER	GA		07/20/2023	6.624	249,561						338,000	05/23/2023
100185329		WAKAHACHIE	TX		12/20/2024	6.125	249,565		6				340,000	10/16/2024
100140223		HAINES CITY	FL		01/11/2024	9.375	249,572						325,000	11/30/2023
100167668		FORNEY	TX		09/19/2024	7.625	249,573						332,000	08/08/2024
100025389		MIAMI	FL		09/20/2018	4.000	249,575						335,350	04/30/2018
100107958		LAKE GENEVA	WI		06/29/2023	7.500	249,578						317,000	05/12/2023
100114560		WATERBURY	CT		06/29/2023	9.625	249,587						325,000	05/11/2023
100172824		FAIRVIEW	OR		12/06/2024	6.375	249,592		1				360,000	10/29/2024
100144886		UNITED KINGDOM	GBR		03/12/2024	3.390	249,595		11,666			(5,416)	252,500	03/13/2020
100080761		WINTER GARDEN	FL		03/10/2022	5.075	249,598						424,000	02/28/2022
100103624		LAS VEGAS	NV		05/08/2023	7.999	249,599						332,000	03/15/2023
100164581		GEORGETOWN	TX		08/21/2024	8.625	249,607						355,000	06/26/2024
100170324		MENOMONEE FALLS	WI		10/08/2024	7.625	249,608						320,000	07/12/2024
100143270		FORT WORTH	TX		02/16/2024	6.375	249,621						343,000	12/20/2023
100155168		LAURENCE HARBOR	NJ		07/19/2024	7.125	249,624						325,000	02/09/2024
100142720		DAPHNE	AL		02/08/2024	5.990	249,625						343,000	11/28/2023
100155942		WHITESTOWN	IN		06/17/2024	6.875	249,629						335,000	04/12/2024
100164554		KANNAPOLIS	NC		08/21/2024	6.500	249,629						339,000	06/19/2024
100169403		NORTH BEND	WA		09/30/2024	6.990	249,633		(32)				503,000	05/28/2024
100087472		MIDDLEBURG	FL		10/25/2022	5.250	249,635						353,000	09/21/2021
100179519		LA PINE	OR		11/21/2024	6.500	249,637		(8)				337,000	08/13/2024
100145491		UNITED KINGDOM	GBR		03/12/2024	3.150	249,637		11,978			(5,483)	250,000	03/27/2020
100186412		HOUSTON	TX		12/30/2024	7.250	249,642						308,000	10/25/2024
100181882		ANNA	TX		12/12/2024	5.625	249,649		20				431,000	10/17/2024
100057668		AUBURN	WA		06/30/2021	3.990	249,652						420,000	04/30/2021
100144976		UNITED KINGDOM	GBR		03/12/2024	9.500	249,652		10,404			(5,456)	250,000	02/21/2020
100138797		GLEN ALLEN	VA		12/21/2023	7.625	249,655						340,000	09/25/2023
100146009		PARK CITY	UT		03/19/2024	9.125	249,664						1,263,000	11/04/2023
100150751		NORMAN	OK		05/06/2024	7.125	249,671						335,000	03/08/2024
100158728		LAKE CHARLES	LA		07/10/2024	7.875	249,673						342,000	05/09/2024
100180401		HOUSTON	TX		11/25/2024	5.875	249,675						345,000	10/01/2024
100080917		MESA	AZ		03/17/2022	4.500	249,676						353,000	02/18/2022
3340077408		RALEIGH	NC		08/19/2024	9.711	249,678						1,900,000	02/21/2024
100181927		PHILADELPHIA	PA		12/12/2024	6.990	249,682		4				365,000	10/15/2024
100137557		CONCORD	CA		12/08/2023	7.500	249,684						390,000	10/25/2023
100173510		SURPRISE	AZ		10/29/2024	7.750	249,685						385,000	09/09/2024
100057638		PHOENIX	AZ		06/30/2021	3.625	249,687						395,000	04/28/2021
100130121		NETHERLANDS	NLD		09/26/2023	5.480	249,690					(16,418)	322,134	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137342		PALMDALE	CA		12/01/2023	8.624	249,697						500,000	10/05/2023
100160889		BIG BEAR LAKE	CA		07/24/2024	7.250	249,697						370,000	05/10/2024
100131745		CLARKSVILLE	TN		10/06/2023	7.000	249,702						316,000	10/19/2022
100139316		BEAVERCREEK	OH		12/28/2023	8.250	249,703						470,000	10/31/2023
100165699		ANNA	TX		08/29/2024	7.750	249,710		(14)				385,000	07/10/2024
100076488		KATY	TX		12/21/2021	4.250	249,717						370,000	11/12/2021
100164434		CLAYTON	NC		08/21/2024	6.875	249,718						332,000	07/03/2024
100173317		HAGERSTOWN	MD		10/30/2024	6.875	249,729						320,000	08/30/2024
100138152		JACKSONVILLE	FL		12/14/2023	9.000	249,734						323,000	10/30/2023
100144219		FORT WORTH	TX		03/07/2024	5.500	249,744						370,000	01/22/2024
100071488		LEHIGH ACRES	FL		10/26/2021	5.125	249,750						300,000	09/22/2021
100176916		INDIO	CA		11/15/2024	7.750	249,751		(10)				310,000	09/25/2024
100146955		SANGER	TX		03/26/2024	7.500	249,755						290,000	01/29/2024
100048246		MORENO VALLEY	CA		11/20/2020	3.750	249,766						337,250	07/31/2020
100172935		COUNTRY CLUB HILLS	IL		10/25/2024	7.125	249,769						305,000	09/23/2024
100153360		HEATHSVILLE	VA		05/30/2024	7.125	249,779						390,000	04/05/2024
100142631		CYPRESS	TX		02/08/2024	7.100	249,786						335,000	10/19/2023
100173157		LAKE GENEVA	WI		10/30/2024	6.624	249,792						335,000	09/26/2024
100147250		CAPE MAY COURT HOUSE	NJ		03/28/2024	7.650	249,795						350,000	02/16/2024
100138769		LOCKHART	TX		12/21/2023	9.500	249,804						294,000	10/31/2023
100027827		NEW CASTLE	CO		10/26/2018	4.000	249,805						365,750	06/05/2018
100185881		FAYETTEVILLE	NC		12/26/2024	6.625	249,806		2				341,500	11/01/2024
100026347		BRENTWOOD	NY		09/20/2018	4.000	249,807						302,100	04/30/2018
100054233		SANTA MARIA	CA		03/23/2021	5.000	249,810						345,000	01/05/2021
100133700		WILMINGTON	NC		10/23/2023	6.000	249,818						358,000	08/10/2023
100150910		FARMINGTON	AR		05/08/2024	7.375	249,820						330,000	03/21/2024
100025459		BRONX	NY		09/20/2018	4.875	249,822						646,000	04/30/2018
100116474		MIAMI	FL		07/20/2023	3.875	249,823						550,000	03/01/2024
100054130		SYLMAR	CA		03/23/2021	5.375	249,825						980,000	12/31/2020
100087977		MONROE	CT		10/25/2022	7.750	249,828						390,000	09/20/2022
100087136		RICHMOND	VA		10/25/2022	5.999	249,839						330,000	10/29/2021
100135497		DENTON	TX		11/13/2023	5.875	249,839						378,000	09/06/2023
100146654		SAN ANTONIO	TX		03/20/2024	7.999	249,847						330,000	02/28/2024
100113868		SUDBURY	MA		06/29/2023	7.875	249,852						845,000	05/15/2022
100137837		WESLEY CHAPEL	FL		12/08/2023	7.875	249,862						550,000	11/03/2023
100161146		ELKTON	MD		07/24/2024	7.500	249,865						345,000	06/06/2024
100182504		HOUSTON	TX		12/12/2024	6.375	249,866		2				340,000	11/05/2024
100084768		MIAMI	FL		08/02/2022	7.500	249,866						350,000	07/11/2022
100120137		DAWSONVILLE	GA		08/11/2023	7.500	249,870						334,000	06/27/2023
100173086		TUCSON	AZ		10/25/2024	6.999	249,879						355,000	09/06/2024
100159301		FORNEY	TX		07/15/2024	7.375	249,891						375,000	06/03/2024
100165432		GARLAND	TX		08/29/2024	7.375	249,894						353,000	06/17/2024
100068309		LAS VEGAS	NV		08/25/2021	4.375	249,906						437,000	05/18/2021
100145192		UNITED KINGDOM	GBR		03/12/2024	3.740	249,908		10,850			(5,426)	250,000	01/14/2020
100149662		FORNEY	TX		04/26/2024	7.125	249,909						316,000	03/20/2024
100110457		WINNABOW	NC		06/30/2023	7.375	249,914						355,000	04/25/2023
100116283		CHAMPIONS GATE	FL		07/20/2023	5.375	249,919						363,500	03/01/2024
100161060		LITTLE ROCK	AR		07/24/2024	7.624	249,928						310,000	05/30/2024
100166330		FAIRBURN	GA		10/24/2024	8.250	249,929						295,000	08/29/2024
100055711		HOMELAND	CA		03/23/2021	3.500	249,934						479,000	12/31/2020
100168783		BLOOMINGTON	IN		09/26/2024	8.990	249,935						311,000	07/30/2024
100110218		OWINGS MILLS	MD		06/30/2023	6.500	249,937						342,000	05/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100139031		EVERETT	WA		12/22/2023	8.625	249,937						315,000	10/18/2023
100046594		STATEN ISLAND	NY		11/25/2020	4.875	249,943						664,050	08/31/2020
100172392		MURFREESBORO	TN		10/23/2024	5.990	249,944						348,000	08/05/2024
100084652		MIAMI GARDENS	FL		08/02/2022	8.375	249,945						370,000	06/27/2022
100156525		FAYETTEVILLE	AR		06/24/2024	6.875	249,949						329,000	04/24/2024
100076416		KYLE	TX		12/23/2021	3.990	249,953						358,000	11/24/2021
100117436		DESTIN	FL		07/20/2023	6.750	249,962						356,000	03/01/2024
100153241		CONROE	TX		05/30/2024	6.375	249,967						371,000	04/11/2024
100088114		RIDGEFIELD	WA		10/25/2022	8.500	249,968		357				650,000	09/20/2022
100083969		BELLA VISTA	AR		07/12/2022	7.875	249,972						369,000	06/16/2022
100139318		FORT WORTH	TX		12/28/2023	8.125	249,972						374,000	11/22/2023
100091409		LEHIGH ACRES	FL		02/22/2023	6.125	249,976						360,000	11/11/2022
100161730		NEW SMYRNA BEACH	FL		07/30/2024	7.624	249,978						325,000	06/27/2024
100152254		GREENVILLE	SC		05/17/2024	7.625	249,979						360,000	03/29/2024
100175980		GREENVILLE	TX		11/14/2024	7.500	249,981		(15)				312,000	10/04/2024
100171715		GALLATIN	TN		10/17/2024	7.125	249,989						331,000	08/15/2024
100048932		BEAUMONT	CA		11/20/2020	4.000	249,990						389,500	07/31/2020
100078484		WESTPORT	WA		02/02/2022	4.750	249,990						385,000	01/14/2022
100054569		WYNNEWOOD	PA		03/23/2021	4.125	249,994						594,000	12/31/2020
100144800		UNITED KINGDOM	GBR		03/12/2024	9.500	249,997					(5,491)	459,980	11/22/2019
100135518		LARGO	FL		11/13/2023	7.375	250,015						340,000	09/22/2023
100135313		CLARKSVILLE	TN		11/13/2023	7.500	250,018						330,000	10/02/2023
100142002		PROVIDENCE VILLAGE	TX		02/29/2024	8.125	250,019						311,000	01/25/2024
100115907		CONROE	TX		07/20/2023	6.250	250,020						416,000	05/25/2023
100169457		HUMBLE	TX		09/30/2024	8.500	250,022		(48)				300,000	05/28/2024
100142617		COLUMBIA	MO		02/08/2024	7.990	250,029						327,000	12/20/2023
100141658		MESA	AZ		01/30/2024	9.250	250,038						310,000	12/28/2023
100178433		FORT WORTH	TX		11/21/2024	6.999	250,044		(21)				350,000	10/25/2024
100182665		BIG BEAR CITY	CA		12/12/2024	6.875	250,046		(6)				375,000	10/30/2024
100013239		LOS ANGELES	CA		05/25/2017	4.750	250,052						320,000	01/31/2017
100149566		HAW RIVER	NC		04/26/2024	6.375	250,053						343,000	03/21/2024
100136859		LEOMINSTER	MA		11/27/2023	7.875	250,054						460,000	10/26/2023
100100807		MINT HILL	NC		04/28/2023	7.875	250,057						378,000	11/18/2021
100168095		ATLANTA	GA		09/20/2024	6.875	250,057						430,410	04/12/2024
100024056		AUSTIN	TX		09/10/2018	5.250	250,058						441,500	09/10/2018
100134699		APPLE VALLEY	CA		10/30/2023	7.750	250,058						510,000	09/22/2023
100174129		BENTON HARBOR	MI		10/31/2024	8.625	250,072						300,000	07/16/2024
100140024		JEWETT	NY		01/09/2024	8.500	250,072						360,000	11/21/2023
100057656		MIRAMAR	FL		06/30/2021	3.999	250,075						345,000	05/17/2021
100115736		LUTZ	FL		07/20/2023	6.375	250,076						370,000	05/31/2023
100100437		MEDFORD	OR		04/27/2023	7.250	250,076						367,000	05/02/2022
100024813		OCEANSIDE	CA		09/20/2018	5.000	250,080						351,500	04/30/2018
100160953		HAWTHORNE	CA		07/24/2024	7.875	250,080						860,000	06/04/2024
100144682		UNITED KINGDOM	GBR		03/12/2024	3.390	250,080		11,618			(5,398)	253,002	03/05/2020
100126334		BALTIMORE	MD		08/30/2023	7.910	250,082						311,000	08/04/2023
100159375		FORT WORTH	TX		07/15/2024	5.990	250,086						343,000	05/17/2024
100152572		HUMBLE	TX		05/17/2024	7.625	250,092						335,000	03/21/2024
100100148		TOMBALL	TX		03/28/2023	8.125	250,098						549,534	03/06/2023
100100981		CORPUS CHRISTI	TX		04/28/2023	4.625	250,100						556,000	12/17/2021
100054111		DES PLAINES	IL		03/23/2021	3.500	250,116						293,000	01/04/2021
100150250		AMSTERDAM	NLD		04/29/2024	5.650	250,122					(8,765)	345,000	04/02/2024
100141768		DELRAN	NJ		01/30/2024	10.999	250,122						334,000	11/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100186206		WEST NEW YORK	NJ		12/27/2024	7.999	250,131		(3)				299,000	08/30/2024
100133478		CHICAGO	IL		10/19/2023	9.375	250,132						315,500	08/18/2023
100026652		SPRING VALLEY	CA		09/26/2018	5.125	250,141						435,000	06/21/2018
100171898		FERRIS	TX		10/17/2024	6.875	250,143						333,000	08/29/2024
100049566		NEWARK	NJ		11/20/2020	4.250	250,146						218,500	07/31/2020
100141944		KATY	TX		02/29/2024	9.250	250,158						312,000	01/26/2024
100055888		MILLEDGEVILLE	GA		03/26/2021	3.499	250,171						350,000	01/08/2021
100129647		CENTERTON	AR		09/29/2023	7.500	250,176						338,000	08/01/2023
100140009		PHILADELPHIA	PA		01/09/2024	8.625	250,186						365,000	11/21/2023
100081127		IDAHO FALLS	ID		03/18/2022	3.625	250,188						533,000	12/21/2021
100013199		NORTH BERGEN	NJ		05/25/2017	4.750	250,191						270,000	01/31/2017
3340068764		WEST ORANGE	NJ		02/26/2024	8.808	250,193						1,080,000	12/29/2023
100024757		SUISUN CITY	CA		09/20/2018	4.875	250,193						334,305	04/30/2018
100067972		BREMERTON	WA		09/23/2021	4.250	250,196						340,000	08/30/2021
100115862		AURORA	IL		07/20/2023	7.375	250,197						320,000	05/22/2023
100137915		STATESVILLE	NC		12/12/2023	9.250	250,201						359,780	11/02/2023
100140086		PHILADELPHIA	PA		01/09/2024	8.125	250,202						375,000	11/27/2023
100167507		LAKEWOOD	OH		10/31/2024	7.500	250,210						335,000	09/30/2024
100132134		ROGERS	AR		10/13/2023	7.125	250,229						343,000	08/15/2023
100163613		MIAMI BEACH	FL		08/15/2024	7.375	250,229						350,000	07/22/2024
100142610		ATLANTA	GA		02/08/2024	8.625	250,239						350,000	11/03/2023
100158631		WEST HARTFORD	CT		07/10/2024	7.625	250,241						328,000	05/13/2024
100117814		DESTIN	FL		07/20/2023	7.625	250,241						330,000	03/01/2024
100164606		KANNAPOLIS	NC		08/21/2024	6.500	250,244						337,000	06/18/2024
100099751		WOODBINE	NJ		02/28/2023	8.479	250,247						289,000	02/03/2023
100143165		NORFOLK	VA		02/16/2024	7.625	250,248						343,000	12/15/2023
100179557		NEWNAN	GA		11/21/2024	6.625	250,253		(7)				356,000	09/18/2024
100168591		HOUSTON	TX		09/25/2024	6.250	250,254						323,000	07/16/2024
100157923		PENSACOLA	FL		07/09/2024	7.625	250,255						280,000	04/26/2024
100172494		MESQUITE	TX		10/23/2024	6.990	250,256						325,000	09/04/2024
100091039		DISTRICT HEIGHTS	MD		01/31/2023	9.375	250,264						360,000	12/13/2022
100076480		CRANSTON	RI		12/21/2021	4.875	250,270						330,000	11/04/2021
100102889		EL CAJON	CA		06/22/2023	7.500	250,283		(73)				410,000	09/30/2022
100168369		CARROLLTON	TX		09/25/2024	7.625	250,293						325,000	07/30/2024
100131971		LAS VEGAS	NV		10/13/2023	6.875	250,296						345,000	08/25/2023
100115433		TAMPA	FL		07/17/2023	7.750	250,304						342,000	06/09/2023
100077814		GRIFFIN	GA		12/23/2021	6.375	250,305						278,000	11/29/2021
100164822		DALLAS	TX		08/26/2024	7.625	250,310						353,000	06/18/2024
100176816		ATLANTA	GA		11/15/2024	7.750	250,320						315,000	08/29/2024
100163968		SAN BERNARDINO	CA		10/04/2024	6.500	250,321						465,000	08/20/2024
100149782		MONTICELLO	NY		04/26/2024	8.090	250,328						325,000	03/13/2024
100031131		TAMPA	FL		03/29/2019	2.000	250,332						430,000	12/09/2018
100149176		EL CAJON	CA		04/22/2024	7.499	250,333		(63)				420,000	03/19/2024
100091222		SANFORD	FL		01/31/2023	9.375	250,337						320,000	12/08/2022
100168378		NORTH BRUNSWICK	NJ		09/25/2024	6.990	250,338						337,000	08/08/2024
100170291		WINDHAM	ME		10/08/2024	7.625	250,343						314,000	08/07/2024
100017053		POMONA	CA		05/16/2018	4.875	250,348						375,000	02/23/2018
100115830		NORTH PORT	FL		07/20/2023	6.000	250,348						360,000	05/18/2023
100089737		BAHIA DE BANDERAS	MEX		12/02/2022	8.870	250,349						477,966	11/29/2022
100120537		FORT WORTH	TX		08/18/2023	7.125	250,351		25				337,000	07/14/2023
100149709		WOODBOURNE	NY		04/26/2024	7.443	250,352		2				460,000	03/15/2024
100131996		CROFTON	MD		10/13/2023	7.500	250,358						335,000	08/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153309		PORTLAND	OR		05/30/2024	7.625	250,358						315,000	03/28/2024
100158092		AVENTURA	FL		07/09/2024	7.500	250,365						360,000	04/29/2024
3310052535		SAINT JAMES	NY		07/27/2023	8.295	250,371						1,656,000	04/14/2023
100165440		PANAMA CITY	FL		08/29/2024	7.990	250,384						340,000	06/20/2024
100086965		SAINT PAUL	MN		10/24/2022	7.999	250,389						360,000	09/02/2022
100160478		DYER	IN		07/19/2024	7.375	250,389						326,500	06/28/2024
100164197		TULARE	CA		08/21/2024	8.750	250,389						300,000	07/26/2024
100110465		CHARLOTTE	NC		06/30/2023	6.625	250,391						343,000	04/28/2023
100152369		CAPE CORAL	FL		05/17/2024	5.990	250,394						340,000	03/22/2024
100103287		WEST HARTFORD	CT		04/27/2023	9.875	250,395						368,000	04/06/2023
100117102		ALBANY	NY		07/20/2023	6.250	250,399						450,000	03/01/2024
100150627		NEWPORT NEWS	VA		05/03/2024	6.500	250,406						334,000	12/29/2023
100162545		COLLEGE STATION	TX		08/12/2024	7.124	250,408						331,000	06/28/2024
100071676		STOCKTON	CA		10/14/2021	3.625	250,411						400,000	06/15/2021
100117873		MISSOURI CITY	TX		07/20/2023	7.959	250,429						335,000	03/01/2024
100159397		MCCORDSVILLE	IN		07/15/2024	8.125	250,432						307,500	05/28/2024
100042992		INGLEWOOD	CA		05/28/2020	5.213	250,432						640,000	03/30/2020
100162929		VERO BEACH	FL		08/12/2024	7.500	250,440						365,000	06/21/2024
100142655		WAKE FOREST	NC		02/08/2024	7.875	250,445						355,000	11/28/2023
100150799		SCRANTON	PA		05/08/2024	7.625	250,451						330,000	03/28/2024
100151673		NEW ALBANY	IN		05/10/2024	7.125	250,452						340,000	03/26/2024
100162714		VENICE	FL		08/12/2024	7.500	250,455						313,000	06/03/2024
100185380		FORT WORTH	TX		12/20/2024	6.125	250,458		7				342,000	10/18/2024
100149950		SAN DIEGO	CA		06/07/2024	7.500	250,465						465,000	04/26/2024
100026655		SAN DIEGO	CA		09/26/2018	3.875	250,471						435,000	06/16/2018
100131590		KALISPELL	MT		10/06/2023	7.250	250,471						328,000	09/01/2023
100158847		CHICAGO	IL		07/12/2024	7.500	250,473						327,000	05/14/2024
100155136		OCEANSIDE	CA		07/19/2024	7.500	250,475						460,000	12/13/2023
100151263		ABINGDON	VA		05/10/2024	7.125	250,482						320,000	03/20/2024
100110563		LAKELAND	FL		06/30/2023	7.125	250,482						336,000	04/28/2023
100049720		PLAINFIELD	NJ		11/20/2020	4.250	250,488						237,500	07/31/2020
100171649		KYLE	TX		10/16/2024	5.375	250,493						365,000	08/27/2024
100150549		WENTZVILLE	MO		05/03/2024	6.625	250,503						340,000	02/08/2024
100153450		WHEATON	IL		05/30/2024	7.850	250,504						350,000	04/16/2024
100164417		TUCSON	AZ		08/21/2024	5.875	250,506						350,000	06/21/2024
100149859		ST. AUGUSTINE	FL		04/29/2024	7.999	250,512						355,000	04/03/2024
100164613		ROUND ROCK	TX		08/21/2024	7.125	250,522						344,000	06/21/2024
100164307		CAPE CORAL	FL		08/21/2024	8.125	250,532						315,000	07/03/2024
100145153		UNITED KINGDOM	GBR		03/12/2024	3.350	250,542					(5,503)	250,000	11/26/2019
100165056		MAYWOOD	NJ		08/28/2024	7.750	250,554						705,000	07/17/2024
100115825		NORTH MYRTLE BEACH	SC		07/20/2023	5.990	250,571						345,000	05/10/2023
100025697		GRASS VALLEY	CA		09/20/2018	4.875	250,573						294,500	04/30/2018
100148703		KENNESAW	GA		04/17/2024	8.124	250,575						326,000	11/14/2023
100147752		CROWLEY	TX		04/08/2024	7.624	250,583						335,000	02/22/2024
100152634		ARTESIA	NM		05/17/2024	7.625	250,597						315,000	03/12/2024
100140238		VICTORIA	MN		01/18/2024	7.124	250,597						353,000	12/08/2023
100171423		MURPHY	NC		10/16/2024	5.999	250,598						335,000	09/13/2024
100157866		SACHSE	TX		07/09/2024	7.375	250,600						378,000	05/10/2024
100175970		HALETHORPE	MD		11/14/2024	6.625	250,601		(5)				368,000	09/13/2024
100176700		POMONA	CA		11/15/2024	7.374	250,603		(31)				405,000	09/26/2024
100171386		WINDER	GA		10/16/2024	8.125	250,607						300,000	08/20/2024
100032084		SAN JOSE	CA		03/29/2019	4.750	250,608						840,000	12/12/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091735		CHICAGO	IL		03/24/2023	8.625	250,610						355,000	03/06/2023
100152218		RICHMOND	TX		05/17/2024	5.750	250,610						352,000	03/19/2024
100065632		TOMS RIVER	NJ		07/28/2021	4.000	250,620						379,000	06/03/2021
100048551		LEMONT	IL		11/20/2020	4.375	250,623						294,500	07/31/2020
100173001		MISSOULA	MT		10/25/2024	6.749	250,635		(26)				450,000	09/30/2024
100156509		CARTERSVILLE	GA		06/24/2024	7.625	250,638						355,000	04/30/2024
100163903		HOUSTON	TX		09/27/2024	7.000	250,641						315,000	08/22/2024
100173979		HAMMOND	IN		10/31/2024	8.375	250,641						310,000	08/15/2024
100140460		SOUTH PADRE ISLAND	TX		01/18/2024	6.875	250,641						335,000	12/01/2023
100109308		MEMPHIS	TN		06/12/2023	7.625	250,653						351,000	04/05/2023
100071684		BURLINGTON	WA		10/14/2021	3.500	250,657						570,000	06/10/2021
100150902		LOVELAND	OH		05/08/2024	7.125	250,657						334,000	02/23/2024
100140071		WINDSOR	WI		01/09/2024	7.500	250,659						355,000	11/10/2023
100068279		JACKSONVILLE	FL		08/25/2021	4.375	250,662						365,000	06/09/2021
100179492		STEPHENS CITY	VA		11/21/2024	6.250	250,662						343,000	08/30/2024
100109798		LAVEEN	AZ		08/04/2023	7.375	250,669						450,000	06/16/2023
100155573		CORAL SPRINGS	FL		06/18/2024	8.875	250,676						713,957	03/23/2024
100172457		SANTA FE	NM		10/23/2024	6.625	250,679						400,000	08/29/2024
100140354		MESA	AZ		01/18/2024	7.750	250,691						334,000	11/14/2023
100161123		JASPER	GA		07/24/2024	7.490	250,711						325,000	05/15/2024
100145228		UNITED KINGDOM	GBR		03/12/2024	9.500	250,715		9,633			(5,485)	350,027	12/19/2019
100115714		CHICKASHA	OK		07/20/2023	6.625	250,723						371,000	05/17/2023
100148180		BUDA	TX		04/12/2024	7.124	250,726						345,000	03/04/2024
100083953		PHOENIX	AZ		07/12/2022	7.500	250,739						450,000	06/09/2022
100138080		PHILADELPHIA	PA		12/13/2023	10.250	250,744						278,000	11/15/2023
100057857		PENSACOLA	FL		06/30/2021	3.625	250,746						420,000	04/21/2021
3340073166		FORT LAUDERDALE	FL		04/19/2024	9.290	250,767						960,000	03/19/2024
100163015		SLIDELL	LA		08/13/2024	7.125	250,769						358,000	04/26/2024
100151382		AUBREY	TX		05/10/2024	7.000	250,772						340,000	03/05/2024
100151151		GREENVILLE	SC		05/09/2024	8.374	250,772						345,000	04/19/2024
100160472		ONTARIO	CA		07/19/2024	6.750	250,780						655,000	06/24/2024
100133142		DAVENPORT	FL		11/29/2023	8.125	250,780						555,000	10/17/2023
100174826		LENOIR	NC		10/31/2024	9.750	250,781						379,000	05/13/2024
100137628		DURHAM	NC		12/08/2023	6.375	250,790						339,000	09/27/2023
100180265		SINKING SPRING	PA		11/25/2024	7.125	250,793						310,000	10/10/2024
100181906		HOMESTEAD	FL		12/12/2024	7.125	250,796		(15)				430,000	10/01/2024
100140357		BAYTOWN	TX		01/18/2024	7.625	250,800						312,000	11/29/2023
100101011		LAS VEGAS	NV		04/28/2023	3.875	250,803						414,000	02/03/2022
100136004		BRAWLEY	CA		11/16/2023	7.999	250,808						400,000	10/05/2023
100025326		PROSPER	TX		09/20/2018	5.125	250,809						459,800	04/30/2018
100178437		DES PLAINES	IL		11/21/2024	7.500	250,811		(21)				320,000	09/27/2024
100179490		STEPHENS CITY	VA		11/21/2024	6.250	250,828		(1)				340,000	08/30/2024
100176955		KATY	TX		11/15/2024	7.500	250,840		(41)				348,500	09/17/2024
100084733		FEDERAL WAY	WA		08/02/2022	6.500	250,840						582,000	07/12/2022
100153231		CINCINNATI	OH		05/30/2024	7.625	250,841						330,000	03/29/2024
100140132		DURHAM	NC		01/09/2024	5.750	250,843						435,000	11/15/2023
100179508		HENDERSON	NV		11/21/2024	6.499	250,844						360,000	10/06/2024
100164993		OAKLYN	NJ		08/28/2024	7.499	250,850						330,000	07/25/2024
100179790		SAINT MARYS	GA		11/21/2024	6.875	250,850		(19)				325,000	08/30/2024
100174665		SAN PABLO	CA		10/31/2024	7.750	250,852						690,000	02/20/2024
100152311		FELTON	DE		05/17/2024	5.500	250,856						360,000	03/25/2024
100029152		COLUMBIA	MD		10/26/2018	4.000	250,860						402,800	05/31/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100048514		LOS ANGELES	CA		11/20/2020	3.875	250,864						888,250	07/31/2020
100174904		TOLEDO	OH		10/31/2024	7.990	250,869						325,000	04/15/2024
100120197		GILBERT	AZ		08/18/2023	8.375	250,874		(51)				380,000	05/10/2023
100148928		MELISSA	TX		04/17/2024	7.875	250,875						385,000	10/26/2023
100026989		VALLEJO	CA		09/26/2018	4.375	250,875						425,000	06/13/2018
100168402		SAN MARCOS	TX		09/25/2024	5.990	250,880						369,000	07/25/2024
100013165		GLENDALE	AZ		05/25/2017	4.625	250,882						295,000	01/31/2017
100132307		WOODSTOCK	GA		10/13/2023	5.500	250,886						488,000	08/28/2023
100082585		CAPE CORAL	FL		04/14/2022	6.500	250,888						280,000	03/21/2022
100154152		INMAN	SC		07/11/2024	7.875	250,890						313,000	05/31/2024
100175331		MCKINNEY	TX		11/05/2024	6.375	250,896						368,000	09/12/2024
100182647		NEW BROCKTON	AL		12/12/2024	6.624	250,897						333,600	11/12/2024
100053782		DUNDALK	MD		03/23/2021	4.500	250,900						219,500	01/03/2021
100081259		ORLANDO	FL		03/18/2022	3.500	250,900						410,000	12/30/2021
100011204		CHARLOTTESVILLE	VA		12/23/2016	9.990	250,905						493,000	12/07/2023
3340086444		OAK RIDGE	NJ		10/10/2024	8.852	250,906						1,070,000	09/10/2024
100170025		PHOENIX	AZ		11/08/2024	7.125	250,908		(42)				365,000	10/09/2024
100046168		DENTON	MD		11/25/2020	6.625	250,911						218,500	08/31/2020
100168375		COLUMBUS	OH		09/25/2024	7.375	250,914						328,000	07/31/2024
100136485		FORT WORTH	TX		11/20/2023	6.500	250,920						354,000	09/26/2023
100142171		HELENDALE	CA		02/29/2024	8.500	250,921						380,000	12/20/2023
100182114		DALLAS	NC		12/12/2024	5.500	250,927		15				346,000	08/02/2024
100024541		DUARTE	CA		09/20/2018	4.375	250,929						503,500	04/30/2018
100165692		HOMESTEAD	FL		08/29/2024	9.625	250,939						279,000	06/18/2024
100081168		SUN VALLEY	NV		03/18/2022	3.625	250,945						425,000	12/22/2021
100135439		MECHANICSVILLE	VA		11/13/2023	8.125	250,956						334,000	09/20/2023
100155812		WESTBOROUGH	MA		06/18/2024	7.875	250,964						445,537	03/22/2024
100043083		POWDER SPRINGS	GA		05/28/2020	4.621	250,967						519,000	04/10/2020
100170128		CENTERVILLE	MN		10/08/2024	7.624	250,971						370,000	08/29/2024
100135399		ATLANTA	GA		11/13/2023	8.000	250,977						325,000	09/05/2023
100137032		LOGANVILLE	GA		11/28/2023	6.250	250,978						377,000	08/28/2023
100142531		ST. GEORGE	UT		02/08/2024	7.625	250,980						323,000	12/20/2023
100029827		SEATTLE	WA		10/26/2018	4.250	250,983						489,250	06/03/2018
100150990		CUMMING	GA		05/08/2024	6.990	251,008						365,000	03/11/2024
100133486		CHICAGO	IL		10/19/2023	8.375	251,008						355,000	08/14/2023
100087404		TULARE	CA		10/25/2022	5.250	251,020						566,000	07/06/2022
100144085		WESLACO	TX		03/07/2024	6.624	251,023						490,000	01/17/2024
100171433		PULLMAN	WA		10/16/2024	8.000	251,023						330,000	09/06/2024
100117673		HILTON HEAD ISLAND	SC		07/20/2023	8.100	251,035						360,000	03/01/2024
100164315		EULESS	TX		08/21/2024	7.125	251,039						330,000	07/02/2024
100186602		WINCHESTER	VA		12/30/2024	5.750	251,041		1				352,000	10/22/2024
100159604		STANWOOD	WA		07/15/2024	7.625	251,043						400,000	05/03/2024
100150991		MESQUITE	TX		05/08/2024	7.125	251,049						335,000	03/08/2024
100150972		PHILADELPHIA	PA		05/08/2024	6.500	251,049						339,500	03/11/2024
100135147		MODESTO	CA		11/03/2023	10.250	251,058						400,000	10/23/2023
3310041675		WILTON MANORS	FL		10/19/2022	8.323	251,060						1,240,000	09/07/2022
100076738		EVANS	GA		12/30/2021	5.375	251,075						330,000	11/24/2021
100150946		INDIAN TRAIL	NC		05/08/2024	7.125	251,078						480,000	02/29/2024
100136728		TRENTON	NJ		11/27/2023	9.256	251,079						330,000	10/30/2023
100060320		DUMFRIES	VA		06/25/2021	3.875	251,080						390,000	04/17/2021
100135112		DENTON	TX		11/01/2023	5.375	251,085						380,000	08/25/2023
100102871		WAPPINGERS FALLS	NY		06/22/2023	6.625	251,095						395,000	01/19/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158914		WOODRUFF	SC		07/12/2024	6.990	251,101						332,000	05/28/2024
100159673		SCRANTON	PA		08/23/2024	7.875	251,105						320,000	07/31/2024
100168295		BELTON	MO		09/20/2024	7.990	251,107						328,000	04/15/2024
100117167		MERCED	CA		07/20/2023	6.500	251,113						365,000	03/01/2024
100115024		KNOXVILLE	TN		07/14/2023	7.500	251,115						318,000	05/12/2023
100173750		SPRING CREEK	NV		10/30/2024	6.750	251,126		(34)				345,000	09/30/2024
100140512		RALEIGH	NC		01/19/2024	7.125	251,132						357,000	11/30/2023
100163058		MELISSA	TX		08/13/2024	7.500	251,137						347,000	05/31/2024
100126561		BROCKTON	MA		08/30/2023	12.375	251,141						530,000	05/15/2022
100119268		LEHI	UT		07/31/2023	6.500	251,145						384,000	05/01/2023
100169564		DAVENPORT	FL		09/30/2024	7.990	251,159		(55)				300,000	06/27/2024
100165018		CHARLOTTE	NC		08/28/2024	7.749	251,160						350,000	07/30/2024
100162678		BULVERDE	TX		08/12/2024	5.990	251,169						352,000	05/24/2024
100171385		SUMMERVILLE	SC		10/16/2024	5.990	251,170						332,000	08/15/2024
100135550		RICHMOND	VA		11/13/2023	7.500	251,175						410,000	09/21/2023
100151613		WESTFIELD	IN		05/10/2024	7.375	251,181						335,000	03/29/2024
100172903		BALTIMORE	MD		10/25/2024	8.125	251,183		(47)				345,000	10/04/2024
100047742		TRACY	CA		11/20/2020	4.000	251,185						503,500	07/31/2020
100156776		LANCASTER	CA		06/26/2024	8.999	251,196						280,000	06/06/2024
100067458		AUSTIN	TX		09/23/2021	4.375	251,206						540,000	06/11/2021
100053570		RIALTO	CA		03/23/2021	4.250	251,206						405,000	12/31/2020
100147456		ORLANDO	FL		04/03/2024	8.500	251,231						326,000	02/20/2024
100168391		KATY	TX		09/25/2024	6.375	251,231						335,000	07/30/2024
100160184		LAS VEGAS	NV		07/18/2024	7.624	251,237						276,000	05/29/2024
100070506		NAMPA	ID		09/23/2021	3.990	251,239						375,000	06/18/2021
100164605		KANNAPOLIS	NC		08/21/2024	7.990	251,242						310,000	07/23/2024
100175541		LAS VEGAS	NV		11/08/2024	7.500	251,247		(3)				345,000	10/24/2024
100140902		GREENSBORO	NC		02/26/2024	8.375	251,249						340,000	01/03/2024
100127471		MECHANICSBURG	PA		09/08/2023	7.375	251,251						334,000	07/28/2023
100142719		HOUSTON	TX		02/08/2024	6.500	251,260						348,000	11/28/2023
100151820		ROCKPORT	TX		05/10/2024	8.250	251,268						320,000	04/22/2024
100174486		BOCA RATON	FL		10/31/2024	7.875	251,271						1,091,000	10/11/2024
100115575		BALTIMORE	MD		07/19/2023	8.374	251,275						340,000	06/16/2023
100167565		FORT WORTH	TX		09/19/2024	7.500	251,284						328,000	08/16/2024
100156172		ATHENS	GA		06/20/2024	7.625	251,286						380,000	04/17/2024
100175942		POLLOCK PINES	CA		11/14/2024	5.625	251,286						438,500	09/25/2024
100071696		BUFORD	GA		10/14/2021	4.000	251,288						327,000	07/21/2021
100143209		HOUSTON	TX		02/16/2024	7.625	251,290						340,000	12/18/2023
100049891		BONNEY LAKE	WA		11/20/2020	4.125	251,294						317,300	07/31/2020
100101686		SPRING VALLEY	NY		04/26/2023	7.625	251,298						338,000	03/22/2023
100140049		GLEN ALLEN	VA		01/09/2024	7.875	251,300						420,000	11/16/2023
100120048		HARTFORD	CT		08/11/2023	7.625	251,304						340,000	06/26/2023
100182225		NEWBERRY	FL		12/12/2024	5.990	251,306		27				320,000	09/27/2024
100091199		MEMPHIS	TN		01/31/2023	8.999	251,306						388,000	12/02/2022
100147503		CHARLOTTE	NC		04/03/2024	7.500	251,309						370,000	02/27/2024
100150726		PHILADELPHIA	PA		05/06/2024	7.625	251,313						311,000	02/29/2024
100169776		ANN ARBOR	MI		09/30/2024	7.250	251,314						330,000	07/10/2024
100179737		FORT WORTH	TX		11/21/2024	5.750	251,322						344,000	09/30/2024
100158698		HOUSTON	TX		07/10/2024	7.375	251,323						315,000	05/03/2024
100013931		COMPTON	CA		05/25/2017	4.375	251,326						339,000	01/31/2017
100158708		LIBERTY HILL	TX		07/10/2024	7.250	251,326						347,000	05/06/2024
100165409		YUMA	AZ		08/29/2024	7.990	251,334						330,000	06/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137844		PHILADELPHIA	PA		12/08/2023	8.875	251,335						335,000	11/03/2023
100028369		SACRAMENTO	CA		10/26/2018	5.000	251,337						375,013	06/03/2018
100161046		POINCIANA	FL		07/24/2024	6.625	251,338						395,000	05/23/2024
100180059		EAST STROUDSBURG	PA		11/25/2024	6.625	251,347						330,000	10/11/2024
100132317		MIAMI	FL		10/13/2023	7.625	251,350						850,000	08/31/2023
100135284		NEW SMYRNA BEACH	FL		11/08/2023	7.500	251,359						345,000	09/25/2023
100134334		DAVENPORT	FL		10/27/2023	9.625	251,362						310,000	09/12/2023
100017437		CLINTON	MD		04/26/2018	5.560	251,365						370,000	12/31/2017
100011301		ANN ARBOR	MI		12/23/2016	4.780	251,369						385,000	10/31/2016
100164637		STOCKTON	CA		08/21/2024	6.990	251,371						364,000	06/15/2024
100153736		ALMERE	NLD		05/30/2024	5.650	251,373					(11,455)	501,111	06/30/2024
100150121		ELK RIVER	MN		06/14/2024	7.375	251,375						380,000	05/02/2024
100142667		LAS VEGAS	NV		02/08/2024	8.125	251,376						377,500	11/22/2023
100109881		BERWYN	IL		06/22/2023	7.950	251,377						330,000	05/30/2023
100163068		PANAMA CITY BEACH	FL		08/13/2024	7.490	251,379						350,000	06/03/2024
100175938		BUDA	TX		11/14/2024	6.990	251,379						340,000	09/30/2024
100140268		ROGERS	AR		01/18/2024	7.990	251,392						356,000	10/24/2023
100129417		KATY	TX		09/29/2023	7.500	251,395						350,000	08/15/2023
100081490		STOCKTON	CA		03/18/2022	3.500	251,396						581,000	01/11/2022
100143757		HOMEDALE	ID		04/05/2024	8.250	251,399						310,000	02/21/2024
100129342		GARNER	NC		09/25/2023	6.625	251,403						355,000	07/28/2023
100171663		BAILEY	NC		10/16/2024	6.625	251,408						327,000	08/26/2024
100171710		GALLATIN	TN		10/17/2024	6.625	251,409						330,000	08/16/2024
100126436		CHICAGO HEIGHTS	IL		08/30/2023	8.500	251,412						330,000	07/13/2023
100133132		CHANTILLY	VA		11/29/2023	8.250	251,415						625,000	10/13/2023
100150832		PEMBROKE	GA		05/08/2024	7.625	251,415						334,000	03/22/2024
100147505		CHARLOTTE	NC		04/03/2024	7.500	251,421						370,000	02/27/2024
100149604		RALEIGH	NC		04/26/2024	7.125	251,422						356,000	03/18/2024
100146722		IRVING	TX		03/20/2024	7.875	251,431						350,000	02/21/2024
100119435		COLLEYVILLE	TX		07/31/2023	6.990	251,432						340,000	05/30/2023
100129732		ORANGE CITY	FL		09/29/2023	7.500	251,433						322,000	08/11/2023
100121033		RALEIGH	NC		08/30/2023	8.000	251,443						325,000	07/14/2023
100115918		GAINESVILLE	FL		07/20/2023	6.875	251,449						325,000	05/26/2023
100130010		MONTGOMERY	NY		09/27/2023	7.913	251,449						380,000	08/25/2023
100088989		OXNARD	CA		11/15/2022	8.000	251,450						685,000	10/19/2022
100174289		MUSTANG	OK		10/31/2024	7.625	251,450						272,000	02/09/2024
100091055		SPRINGFIELD	OR		01/31/2023	9.250	251,454						310,000	12/20/2022
100143172		SAINT AUGUSTINE	FL		02/16/2024	5.250	251,458						388,000	11/27/2023
100161098		SAINT AUGUSTINE	FL		07/24/2024	7.500	251,458						328,000	05/23/2024
100135543		NAMPA	ID		11/13/2023	5.250	251,458						403,000	09/15/2023
100162985		ARCADIA	CA		08/12/2024	6.625	251,462						650,000	06/08/2024
100101511		DENTON	TX		04/26/2023	4.990	251,465						365,000	02/10/2023
100143340		RICHTON PARK	IL		02/16/2024	8.999	251,472						330,000	01/11/2024
100164574		FORNEY	TX		08/21/2024	6.990	251,473						371,000	06/14/2024
100165069		PIXLEY	CA		08/28/2024	8.500	251,476						335,000	07/24/2024
100116949		LEWISVILLE	TX		07/20/2023	4.250	251,482						475,000	03/01/2024
100173287		HAMPTON	NH		10/30/2024	7.125	251,484						330,000	08/30/2024
100182060		PHOENIX	AZ		12/12/2024	5.625	251,493		20				377,000	10/10/2024
100068127		BARTLETT	TN		08/25/2021	3.499	251,494						337,000	06/28/2021
100110363		WATAUGA	TX		06/30/2023	7.625	251,495						323,000	04/28/2023
100079115		PLEASANT GRV	UT		02/24/2022	4.125	251,500						348,000	01/14/2022
100151388		BELMONT	NC		05/10/2024	6.875	251,501						337,000	03/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065497		GRAND JUNCTION	CO		07/28/2021	4.500	251,502						330,000	05/27/2021
100150839		EL MIRAGE	AZ		05/08/2024	7.500	251,503						355,000	03/07/2024
100119894		FALLS CHURCH	VA		08/10/2023	9.250	251,505						310,730	05/05/2023
100138162		SPRINGFIELD	PA		12/14/2023	7.625	251,509		2,387				400,000	10/25/2023
100185120		BAKERSFIELD	CA		12/20/2024	7.875	251,518		(8)				320,000	11/20/2024
100112957		LOS ANGELES	CA		06/29/2023	6.375	251,519						600,000	05/16/2022
100025776		RIVERSIDE	CA		09/20/2018	4.500	251,520						446,500	04/30/2018
100147932		CARVER	MN		04/08/2024	6.250	251,523						340,000	01/31/2024
100031893		CHISAGO CITY	MN		03/29/2019	3.500	251,523						430,000	12/07/2018
100175043		DUDLEY	MA		11/05/2024	8.999	251,531						326,000	10/17/2024
100180368		ARLINGTON	TX		11/25/2024	6.124	251,538						340,000	09/30/2024
100156796		NEW BRITAIN	CT		06/26/2024	7.750	251,540						310,000	06/12/2024
100165596		JACKSON	NJ		10/04/2024	6.625	251,540						730,000	09/04/2024
100090931		SAN BERNARDINO	CA		01/31/2023	8.875	251,544						357,000	11/16/2022
100171134		NAPLES	FL		11/22/2024	6.875	251,545		(3)				1,200,000	10/31/2024
100110404		SPRING CITY	PA		06/30/2023	6.125	251,549						420,000	04/19/2023
100153244		LUTZ	FL		05/30/2024	6.500	251,553						417,000	04/04/2024
100176946		INDIANAPOLIS	IN		11/15/2024	8.125	251,555		(12)				345,000	09/23/2024
100167602		DALLAS	TX		09/19/2024	7.625	251,563						325,000	07/29/2024
100160973		WINNABOW	NC		07/24/2024	6.750	251,567						346,000	04/29/2024
100110759		CALDWELL	ID		08/11/2023	8.000	251,573						385,000	06/30/2023
100070510		STUART	FL		09/23/2021	3.875	251,580						330,000	04/30/2021
100114567		BEACH PARK	IL		06/29/2023	8.750	251,584						318,000	05/31/2023
100025637		TEMECULA	CA		09/20/2018	4.250	251,589						370,500	04/30/2018
100152635		NEWARK	DE		05/17/2024	7.125	251,593						360,000	03/18/2024
100110386		FAYETTEVILLE	AR		06/30/2023	7.500	251,598						355,000	05/11/2023
100028443		MURRIETTA	CA		10/26/2018	4.625	251,598						349,125	05/31/2018
100167890		OCEAN CITY	MD		09/20/2024	7.999	251,598						300,000	08/30/2024
100175994		FORT PIERCE	FL		11/14/2024	8.125	251,608						315,000	09/13/2024
100168241		ROANOKE	TX		09/20/2024	7.500	251,610						327,000	04/12/2024
100110731		EL PASO	TX		08/11/2023	8.500	251,610						320,000	06/26/2023
100138646		FAIRFIELD	OH		02/02/2024	11.625	251,610		(66)				315,000	12/12/2023
100064905		GAINESVILLE	FL		07/14/2021	4.625	251,612						370,000	05/20/2021
100175015		GROVELAND	FL		10/31/2024	8.375	251,612						320,000	06/14/2024
100030874		COSTA MESA	CA		04/09/2019	2.250	251,625						717,250	10/05/2018
100173141		FRESNO	CA		10/30/2024	6.624	251,625						315,000	09/23/2024
100109578		CITRUS HEIGHTS	CA		06/14/2023	7.750	251,628						555,000	05/08/2023
100147188		CHICAGO	IL		03/28/2024	9.710	251,634						321,000	03/01/2024
100129588		LAS VEGAS	NV		09/29/2023	7.250	251,635						337,000	07/31/2023
100110029		PROSPECT PARK	PA		06/23/2023	7.250	251,638						365,000	05/04/2023
100141664		HOUSTON	TX		01/30/2024	10.375	251,645						263,000	01/05/2024
100154964		SACRAMENTO	CA		07/19/2024	7.625	251,650						450,000	03/11/2024
100150721		FORT WORTH	TX		05/06/2024	7.625	251,654						360,000	02/26/2024
100155733		BOCA RATON	FL		06/18/2024	8.125	251,664						994,075	03/21/2024
100075866		AMSTERDAM	NLD		11/24/2021	3.350	251,675					(16,549)	306,456	12/01/2023
100176666		PORT SAINT LUCIE	FL		11/15/2024	6.999	251,686		(19)				395,000	09/20/2024
100164436		WAKE FOREST	NC		08/21/2024	7.125	251,686						338,000	06/27/2024
100147885		PRINCETON	TX		04/08/2024	6.500	251,690						363,000	01/26/2024
100186571		HOUSTON	TX		12/30/2024	6.875	251,693						303,700	10/18/2024
100149361		LEHI	UT		04/24/2024	6.625	251,697						338,000	02/29/2024
100172399		OCALA	FL		10/23/2024	5.990	251,701						320,000	08/06/2024
100025656		SILVER SPRING	MD		09/20/2018	4.750	251,703						361,000	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133506		GAINESVILLE	GA		10/19/2023	7.249	251,714		71				350,000	08/18/2023
100172953		YUMA	AZ		10/25/2024	6.875	251,731						304,000	09/25/2024
100156088		FLOWERY BRANCH	GA		06/18/2024	8.125	251,735						328,000	04/30/2024
100048027		MURRIETA	CA		11/20/2020	3.375	251,737						401,850	07/31/2020
100127555		GRETNA	LA		09/08/2023	7.625	251,748						357,000	07/13/2023
100127545		ANTIOCH	TN		09/08/2023	6.500	251,750						395,900	07/07/2023
100165555		DAVENPORT	FL		08/29/2024	7.375	251,751						365,000	06/11/2024
100156568		MECHANICSVILLE	VA		06/24/2024	8.125	251,754						307,000	05/03/2024
100147776		WALDEN	TX		04/08/2024	6.124	251,758						347,000	02/26/2024
100163161		SUGAR LAND	TX		08/13/2024	7.625	251,759						325,000	06/14/2024
100173739		PORT ST LUCIE	FL		10/30/2024	7.250	251,763						353,000	09/27/2024
100081053		OCEANSIDE	CA		03/18/2022	3.374	251,765						475,000	01/18/2022
100137105		PFLUGERVILLE	TX		11/28/2023	7.625	251,766						346,000	10/17/2023
100143110		MOREHEAD CITY	NC		02/16/2024	8.125	251,767						372,000	12/15/2023
100172902		BAKERSFIELD	CA		10/25/2024	6.125	251,775						345,000	09/25/2024
100148033		MELISSA	TX		04/10/2024	6.990	251,776						408,500	02/28/2024
100115371		PARK RAPIDS	MN		07/17/2023	7.250	251,787						1,250,000	06/07/2023
100130261		SHREVEPORT	LA		09/28/2023	10.500	251,789						310,000	08/24/2023
100172484		ABERDEEN	MD		10/23/2024	7.125	251,792						325,000	08/28/2024
100164414		VIRGINIA BEACH	VA		08/21/2024	7.625	251,796						340,000	06/26/2024
100133592		POINT VENTURE	TX		10/23/2023	7.625	251,808						350,000	08/10/2023
100133593		POINT VENTURE	TX		10/23/2023	7.625	251,808						358,000	08/10/2023
100133607		POINT VENTURE	TX		10/23/2023	7.625	251,808						350,000	08/10/2023
100142672		PENDERGRASS	GA		02/08/2024	5.990	251,808						362,000	11/28/2023
100156718		ANNISTON	AL		06/26/2024	7.999	251,813						338,000	06/06/2024
100000547		BROOKLYN	NY		09/27/2016	5.875	251,825						1,328,000	08/25/2016
100120576		PERRYSBURG	OH		08/18/2023	7.999	251,827						310,000	07/26/2023
100141871		VALLEJO	CA		03/27/2024	7.875	251,827						420,000	02/07/2024
100048014		CHICAGO	IL		11/20/2020	4.000	251,829						384,750	07/31/2020
100128420		OWINGS MILLS	MD		09/15/2023	8.250	251,842						310,000	07/21/2023
100090048		MERCED	CA		01/13/2023	8.499	251,843						334,000	11/17/2022
100065037		GILBERT	AZ		07/14/2021	3.999	251,845						405,000	05/24/2021
100161347		CONCORD	NC		07/25/2024	6.500	251,850						340,000	06/11/2024
100185457		WINDER	GA		12/20/2024	5.875	251,851		14				341,000	10/30/2024
100151315		MYRTLE BEACH	SC		05/10/2024	5.500	251,863						377,000	03/13/2024
100164026		BRADENTON	FL		08/21/2024	7.500	251,869						392,000	07/02/2024
100140413		GREENVILLE	NC		01/18/2024	8.124	251,884						311,800	11/30/2023
100054183		SAN FRANCISCO	CA		03/23/2021	4.500	251,887						1,100,000	01/04/2021
100108040		LOGANVILLE	GA		05/25/2023	5.625	251,893						399,000	03/24/2023
100134920		BIXBY	OK		10/30/2023	7.625	251,895		2,435				351,000	09/25/2023
100119423		LEXINGTON	KY		07/31/2023	7.000	251,912						405,000	05/19/2023
3300005519		FLORHAM PARK	NJ		12/18/2024	8.595	251,913						1,060,000	11/04/2024
100169745		NEW PORT RICHEY	FL		09/30/2024	7.500	251,917						322,000	07/12/2024
100140498		JOSHUA TREE	CA		01/19/2024	8.625	251,923						455,000	10/27/2023
3310085456		BROOKLYN	NY		11/21/2024	8.771	251,924						1,300,000	09/16/2024
100144241		BIG BEAR LAKE	CA		03/07/2024	6.625	251,931						394,000	01/25/2024
100173349		FREDERICKSBURG	VA		10/30/2024	6.625	251,933						350,000	08/23/2024
100101794		WOODBINE	NJ		03/31/2023	8.179	251,933						321,000	02/03/2023
100136537		GREENSBORO	NC		11/20/2023	7.625	251,937						374,000	10/05/2023
100049722		ELKO NEW MARKET	MN		11/20/2020	3.750	251,947						544,350	07/31/2020
100167513		WESTMINSTER	CO		10/31/2024	6.750	251,949						625,000	09/30/2024
100076410		WILMINGTON	DE		12/23/2021	5.880	251,951						325,000	11/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164628		WINONA	TX		08/21/2024	7.500	251,959						485,000	07/12/2024
100118092		CHAMPIONS GATE	FL		07/20/2023	7.209	251,962						501,000	03/01/2024
100152343		FORT WORTH	TX		05/17/2024	5.750	251,975						345,000	03/28/2024
100149626		ANNA	TX		04/26/2024	7.125	251,980						412,000	03/18/2024
100079774		LOMITA	CA		04/08/2022	3.125	251,987						830,000	01/11/2022
100081385		SARASOTA	FL		03/18/2022	3.750	251,993						480,000	12/28/2021
100151233		ROSEMOUNT	MN		05/10/2024	5.500	251,997						362,000	03/13/2024
100186308		PHILADELPHIA	PA		12/30/2024	9.375	251,999		(1)				360,000	10/31/2024
100149416		HEBRON	KY		04/24/2024	7.625	252,003						340,000	02/28/2024
100174266		TROUTMAN	NC		10/31/2024	5.750	252,004						356,000	02/20/2024
100166270		NEENAH	WI		09/09/2024	7.375	252,005						328,000	07/19/2024
100166930		OCEAN PARK	WA		09/13/2024	6.625	252,007						480,000	06/22/2024
100055497		REDMOND	OR		03/23/2021	4.080	252,007						339,000	01/07/2021
100159936		POMPANO BEACH	FL		08/16/2024	7.750	252,008						312,000	05/09/2024
100115691		APPLE VALLEY	CA		07/20/2023	7.500	252,008						335,000	06/12/2023
100186620		WINCHESTER	VA		12/30/2024	5.750	252,009		1				350,000	10/28/2024
100185455		WINDER	GA		12/20/2024	5.875	252,010		14				335,000	10/29/2024
100103413		COLUMBUS	OH		06/16/2023	8.625	252,010						320,000	05/05/2023
100137366		BROOKLYN	NY		12/01/2023	7.874	252,014						1,050,000	10/23/2023
100133199		LOS ANGELES (WHITTIER AREA)	CA		11/29/2023	8.250	252,018						812,000	10/23/2023
100164587		CONCORD	NC		08/21/2024	6.990	252,020						355,000	07/15/2024
100148872		NASHVILLE	TN		04/17/2024	7.750	252,030						330,500	10/16/2023
100082985		FRANKFORD	DE		05/05/2022	5.750	252,032						370,000	02/07/2022
100180061		DUCK CREEK VILLAGE	UT		11/25/2024	6.500	252,034		(5)				386,000	10/16/2024
100179706		FORT WORTH	TX		11/21/2024	5.500	252,034		51				345,000	09/27/2024
100162921		WATERVLIET	MI		08/12/2024	7.624	252,041						282,000	06/07/2024
100158848		CALABASH	NC		07/12/2024	6.625	252,047						405,000	04/26/2024
100110311		HAMDEN	CT		06/30/2023	6.500	252,048						428,000	05/12/2023
100141304		WACO	TX		01/30/2024	8.375	252,056						330,000	11/30/2023
100159336		BROOKSVILLE	FL		07/15/2024	8.125	252,059						320,000	05/07/2024
100158438		TAMPA	FL		07/10/2024	8.125	252,060						304,000	04/05/2024
100079765		NORTH MYRTLE BEACH	SC		04/25/2022	5.000	252,075						337,000	01/24/2022
100163169		MURFREESBORO	TN		08/13/2024	7.375	252,075						365,000	06/28/2024
100080419		BELLAIRE	TX		04/14/2022	5.875	252,078						336,000	02/09/2022
100078921		VICTORVILLE	CA		02/24/2022	3.625	252,079						412,000	01/27/2022
100101509		MISSOURI CITY	TX		04/26/2023	4.990	252,085						347,000	02/23/2023
100157687		HAVERHILL	MA		06/28/2024	7.125	252,088						316,000	05/10/2024
100044168		ENCINO	CA		08/19/2020	3.625	252,089						570,000	12/04/2019
100182447		ORLANDO	FL		12/12/2024	6.500	252,094		2				337,000	10/24/2024
100186458		BALDWIN CITY	KS		12/30/2024	6.990	252,095						330,000	09/27/2024
100162719		PENDERGRASS	GA		08/12/2024	5.990	252,110						326,000	05/30/2024
100157903		LONGS	SC		07/09/2024	5.750	252,111						305,000	04/12/2024
100162566		FREDERICK	MD		08/12/2024	7.124	252,117						318,000	07/16/2024
100156252		WILMINGTON	DE		06/20/2024	7.875	252,126						329,000	05/14/2024
100168386		WOODBURY	MN		09/25/2024	6.624	252,129						365,000	08/15/2024
100129492		MURRELLS INLET	SC		09/29/2023	7.625	252,130						348,000	07/21/2023
100101510		MISSOURI CITY	TX		04/26/2023	4.990	252,140						350,000	02/23/2023
100000293		FORESTHILL	CA		09/27/2016	4.125	252,140						366,300	08/26/2016
100091132		BLUFFTON	SC		01/31/2023	7.250	252,142						350,000	09/01/2022
100120037		BRASELTON	GA		08/11/2023	5.125	252,142						400,000	06/02/2023
100134798		KISSIMMEE	FL		10/30/2023	7.750	252,154		2,308				372,000	09/25/2023
100186407		CONYERS	GA		12/30/2024	6.875	252,159						358,800	10/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043806		EVERETT	MA		08/13/2020	4.500	252,168						472,820	05/31/2020
100031890		CYPRESS	CA		03/29/2019	3.375	252,170						609,000	12/08/2018
100144249		HOUSTON	TX		03/08/2024	9.375	252,185						320,000	02/05/2024
100147161		UNITED KINGDOM	GBR		03/27/2024	6.490	252,191					(2,377)	380,000	03/15/2024
100180654		HOUSTON	TX		11/26/2024	8.625	252,205						450,000	08/20/2024
100156466		ORLANDO	FL		06/24/2024	8.625	252,209						336,000	04/29/2024
100158049		LAREDO	TX		07/09/2024	7.625	252,220						330,000	04/09/2024
100182143		SOUTHPORT	NC		12/12/2024	6.990	252,231		(7)				331,000	09/26/2024
100169696		JACKSONVILLE	FL		09/30/2024	7.625	252,234						313,000	06/20/2024
100065442		VALRICO	FL		07/28/2021	3.250	252,236						345,000	05/26/2021
100169695		KISSIMMEE	FL		09/30/2024	7.990	252,236						330,000	06/27/2024
100176208		FORT WORTH	TX		12/20/2024	7.250	252,242						350,000	11/27/2024
100140576		BAKERSFIELD	CA		01/19/2024	6.990	252,251						418,000	12/08/2023
100013689		COUNCIL BLUFFS	IA		05/25/2017	4.000	252,258						300,000	01/31/2017
100137693		TULSA	OK		12/08/2023	6.500	252,262						385,000	10/16/2023
100031216		HIALEAH	FL		03/29/2019	4.615	252,262						400,000	12/08/2018
100161918		TAMPA	FL		07/31/2024	7.125	252,262						459,000	07/09/2024
100136463		LOGANVILLE	GA		11/20/2023	6.500	252,263						379,000	09/25/2023
100164284		BELLINGHAM	WA		08/21/2024	6.999	252,266						333,000	07/11/2024
100162260		PUNTA GORDA	FL		09/06/2024	6.625	252,266						740,000	07/29/2024
100182185		FLETCHER	NC		12/12/2024	7.375	252,269		(8)				276,000	10/23/2024
100158800		WILMINGTON	NC		07/10/2024	7.490	252,270						328,000	05/07/2024
100112864		SAN JACINTO	CA		06/29/2023	6.500	252,271						500,000	05/16/2022
100089998		HOLIDAY	FL		01/13/2023	9.500	252,274						340,000	11/14/2022
100177854		MILTON	MA		11/19/2024	7.375	252,276		(15)				1,300,000	08/26/2024
100136333		CIBOLO	TX		11/20/2023	5.750	252,280						378,000	09/15/2023
100086043		MATTHEWS	NC		08/24/2022	7.750	252,298						320,000	06/16/2022
100030889		SPRINGFIELD	NY		04/09/2019	3.990	252,301						356,250	09/24/2017
100170510		LAKE CITY	FL		10/09/2024	8.375	252,301						340,000	09/06/2024
100134004		TAMPA	FL		10/25/2023	8.391	252,302						412,000	09/18/2023
100152652		OVERLAND PARK	KS		05/17/2024	7.125	252,307						327,000	03/20/2024
100024970		VACAVILLE	CA		09/20/2018	4.625	252,313						397,955	04/30/2018
100048884		RANCHO CUCAMONGA	CA		11/20/2020	4.250	252,315						893,000	07/31/2020
100164846		CONCORD	CA		08/26/2024	7.375	252,321						520,000	06/11/2024
100149695		DENNIS PORT	MA		04/26/2024	7.125	252,323						430,000	03/25/2024
100153359		ACCOMAC	VA		05/30/2024	7.490	252,325						430,000	04/01/2024
100119337		CHESTNUT HILL COVE	MD		07/31/2023	7.000	252,328						355,000	05/26/2023
100110486		LIBERTY HILL	TX		06/30/2023	5.875	252,332						390,000	04/25/2023
100179966		LEXINGTON	NC		11/25/2024	7.125	252,333		(10)				278,000	10/07/2024
100048464		MONTGOMERY VILLAGE	MD		11/20/2020	3.875	252,340						346,750	07/31/2020
100116691		BROOKSHIRE	TX		07/20/2023	4.000	252,343						401,000	03/01/2024
100186551		CANYON LAKE	TX		12/30/2024	7.250	252,348						284,000	10/30/2024
100118898		VANDALIA	OH		08/30/2023	7.875	252,361						470,000	07/26/2023
100065851		LOS ANGELES	CA		07/27/2021	3.250	252,364						2,175,000	06/02/2021
100102897		FORT LAUDERDALE	FL		06/22/2023	8.125	252,371						332,000	10/14/2022
100144231		HOUSTON	TX		03/07/2024	6.990	252,385						340,000	01/17/2024
100159293		WALTON	KY		07/15/2024	7.375	252,392						332,000	05/13/2024
100055730		CHESTERTON	IN		03/23/2021	3.544	252,394						334,000	01/07/2021
100184900		YORBA LINDA	CA		12/17/2024	7.750	252,396		(5)				1,131,851	10/01/2024
100111047		SADDLE BROOK	NJ		06/29/2023	5.500	252,398						600,000	05/14/2022
100079098		MURFREESBORO	TN		02/24/2022	3.875	252,398						360,000	11/23/2021
100114800		LAKE FOREST	CA		07/10/2023	5.990	252,404						1,450,000	05/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100158137		KELLER	TX		07/09/2024	7.625	252,410						334,950	05/13/2024
100143664		BURLESON	TX		02/22/2024	8.999	252,420						305,000	02/01/2024
100011560		ALTAMONTE SPRINGS	FL		03/08/2017	6.000	252,424						348,000	06/04/2021
100057875		GERMANTOWN	TN		06/30/2021	3.875	252,441						355,000	04/21/2021
3310057158		FORT LAUDERDALE	FL		07/27/2023	8.946	252,450						5,000,000	07/03/2023
3340088653		MAPLE GLEN	PA		11/14/2024	8.784	252,450						1,520,000	10/09/2024
100088539		S-HERTOGENBOSCH	NLD		10/27/2022	5.100	252,452					(16,600)	306,078	12/01/2023
100078564		ALMERE	NLD		01/26/2022	3.850	252,452					(16,600)	291,284	12/01/2023
100089698		AMSTERDAM/AMSTELVEEN	NLD		11/29/2022	4.950	252,452					(16,600)	375,000	12/01/2023
100083400		TILBURG	NLD		05/27/2022	3.150	252,452					(16,600)	325,000	12/01/2023
100084273		ROTTERDAM	NLD		06/30/2022	3.350	252,452					(16,600)	380,000	12/01/2023
100134399		NETHERLANDS	NLD		10/27/2023	6.300	252,452					(16,600)	325,000	12/01/2023
100073585		ZOETERMEER	NLD		10/25/2021	3.150	252,452					(16,600)	325,000	12/01/2023
100162851		ARVIN	CA		08/12/2024	7.500	252,459						310,000	06/20/2024
100153064		MARTINSBURG	WV		06/27/2024	8.125	252,461						325,000	05/28/2024
100161104		SAINT AUGUSTINE	FL		07/24/2024	8.125	252,465						322,000	05/23/2024
100135745		RALEIGH	NC		11/10/2023	6.875	252,472						352,000	10/06/2023
100182387		PENSACOLA	FL		12/12/2024	7.875	252,472		(12)				310,000	10/15/2024
100186610		MCKINNEY	TX		12/30/2024	5.750	252,472		1				365,000	10/22/2024
100142942		POCONO LAKE	PA		02/09/2024	8.500	252,482						323,000	12/08/2023
100089242		FINDLAY	OH		01/26/2023	8.500	252,483						355,000	11/05/2022
100185411		CHARLOTTE	NC		12/20/2024	6.375	252,497		3				340,000	10/25/2024
100031815		SANTA ANA	CA		03/29/2019	3.125	252,502						417,280	12/06/2018
100132541		MOUNT PROSPECT	IL		11/03/2023	7.500	252,504						537,000	06/20/2023
100065110		MEDINA	MN		07/14/2021	3.875	252,524						360,000	06/02/2021
100159488		KUNA	ID		07/15/2024	7.000	252,530						355,000	05/10/2024
100138916		EDINA	MN		12/21/2023	8.500	252,530						344,000	11/17/2023
100036049		HANFORD	CA		08/27/2019	5.375	252,534						336,121	04/15/2019
100116992		ESSINGTON	PA		07/20/2023	5.125	252,539						425,000	03/01/2024
100132283		TOMBALL	TX		10/13/2023	6.990	252,540						338,000	08/16/2023
100065283		BROOKLYN PARK	MN		07/28/2021	4.500	252,540						382,000	05/28/2021
100148640		MC KENZIE	TN		05/15/2024	7.625	252,542						350,000	04/22/2024
100060127		COLORADO SPRINGS	CO		06/25/2021	3.875	252,542						355,000	04/07/2021
100147975		FAIRFAX	VA		04/08/2024	6.490	252,550						355,000	02/09/2024
100116833		LAS VEGAS	NV		07/20/2023	4.500	252,560						460,000	03/01/2024
100181258		ATLANTA	GA		12/06/2024	7.375	252,564		(8)				310,000	11/13/2024
100109059		KISSIMMEE	FL		06/05/2023	8.500	252,576						330,000	05/09/2023
100162557		CALDWELL	ID		08/12/2024	7.624	252,577						311,000	07/03/2024
100043587		NESCONSET	NY		08/13/2020	5.500	252,587						356,250	12/18/2019
100168045		SAYREVILLE	NJ		09/20/2024	6.990	252,587						398,000	04/19/2024
100174211		POMPANO BEACH	FL		10/31/2024	7.500	252,591		27				345,000	06/27/2024
100068332		LEESBURG	VA		08/25/2021	4.250	252,601						325,000	06/21/2021
100133732		HUTTO	TX		10/23/2023	5.750	252,609						371,000	08/28/2023
100175756		CHULA VISTA	CA		11/12/2024	7.500	252,611		(15)				1,206,000	10/24/2024
100048234		WEST COVINA	CA		11/20/2020	4.250	252,618						461,106	07/31/2020
100144775		UNITED KINGDOM	GBR		03/12/2024	9.500	252,623		11,079			(5,549)	640,060	01/29/2020
100043480		TALLAHASSEE	FL		08/13/2020	3.500	252,627						256,500	09/24/2019
100152411		FERRIS	TX		05/17/2024	6.990	252,630						339,000	03/29/2024
100142053		NORTH FORT MYERS	FL		02/29/2024	7.875	252,636						385,000	01/26/2024
100179603		KILLINGTON	VT		11/21/2024	7.125	252,640		(14)				330,000	09/17/2024
100131656		THE VILLAGES	FL		10/06/2023	7.625	252,641						313,000	07/25/2023
100024712		ORO VALLEY	AZ		09/20/2018	5.250	252,642						389,500	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181295		WEST HOLLYWOOD	CA		12/06/2024	6.875	252,648		(5)				1,900,000	11/11/2024
100065794		FORT COLLINS	CO		07/28/2021	4.125	252,651						500,000	05/20/2021
100136197		NORTH CHESTERFIELD	VA		11/20/2023	7.625	252,658						385,000	10/16/2023
100182349		SHERRILLS FORD	NC		12/12/2024	5.750	252,667		33				345,000	10/18/2024
100173082		RIVERSIDE	NJ		10/25/2024	10.124	252,671						307,000	09/11/2024
100076105		SAINT LOUIS PARK	MN		01/07/2022	4.125	252,674						338,000	11/01/2021
100152650		PORT CHARLOTTE	FL		05/17/2024	6.875	252,683						370,000	03/11/2024
100132671		WESLEY CHAPEL	FL		11/03/2023	9.875	252,684						290,000	08/14/2023
100130164		ALLENTOWN	PA		11/15/2023	9.250	252,687						327,000	09/18/2023
100110619		CAMERON	NC		06/30/2023	6.500	252,688						360,000	04/28/2023
100159439		ORMOND BEACH	FL		07/15/2024	6.375	252,692						380,000	05/22/2024
100161336		GEORGETOWN	TX		07/25/2024	7.125	252,693						354,000	05/31/2024
100129377		EL PASO	TX		09/26/2023	7.500	252,713						410,000	05/25/2023
100149838		MILWAUKEE	WI		04/29/2024	8.499	252,724						305,000	04/05/2024
100142004		WATERFORD	NY		02/29/2024	7.625	252,725						380,000	01/29/2024
100140603		PINEVILLE	NC		01/19/2024	7.625	252,726						320,000	11/28/2023
100043907		WHITEHALL	PA		08/19/2020	7.100	252,728						261,250	12/04/2019
100154754		LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024	7.500	252,729						360,000	02/12/2024
100167557		KANNAPOLIS	NC		09/19/2024	7.125	252,732						330,000	07/19/2024
100150602		PFLUGERVILLE	TX		05/03/2024	6.624	252,740						380,000	01/25/2024
100135472		FORT WORTH	TX		11/13/2023	5.875	252,745						350,000	08/15/2023
100081376		PFLUGERVILLE	TX		03/18/2022	3.375	252,748						370,000	01/19/2022
100135600		DAYT BCH SH	FL		11/09/2023	8.625	252,752						324,800	09/22/2023
100129317		WILLITS	CA		09/25/2023	6.625	252,753						475,000	08/08/2023
100099953		RICHMOND HEIGHTS	OH		03/28/2023	9.125	252,761						325,000	02/10/2023
3300004915		PHILADELPHIA	PA		04/02/2024	9.345	252,767						840,000	01/08/2024
100156878		DUBLIN	GA		06/27/2024	8.450	252,767		1,519				326,000	05/09/2024
100120166		FORT MYERS	FL		08/14/2023	9.500	252,769						340,000	07/24/2023
100147918		PALM COAST	FL		04/08/2024	7.500	252,771						325,000	01/25/2024
100114865		VERO BEACH	FL		07/10/2023	7.625	252,775						439,000	05/17/2023
100139284		FORT WORTH	TX		12/28/2023	8.250	252,778						372,000	11/15/2023
100067623		DENVER	CO		09/23/2021	3.625	252,784						410,000	07/10/2021
100168815		MINNEOLA	FL		09/26/2024	7.625	252,788						315,000	08/26/2024
100150470		SURPRISE	AZ		05/03/2024	6.990	252,793						360,000	01/29/2024
100129361		ZEBULON	NC		09/25/2023	6.990	252,793						346,000	08/04/2023
100172509		HAMDEN	CT		10/23/2024	7.125	252,794						330,000	09/03/2024
100161610		UNITED KINGDOM	GBR		07/29/2024	6.540	252,794					(6,968)	265,000	07/12/2024
100135386		AUBREY	TX		11/13/2023	7.625	252,805						340,000	09/08/2023
100076754		KEY BISCAYNE	FL		12/30/2021	4.375	252,808						645,000	12/08/2021
100171687		FOLEY	AL		10/16/2024	5.625	252,809						356,000	08/30/2024
100048359		UNIONDALE	NY		11/20/2020	4.375	252,811						356,250	07/31/2020
100079598		ANSONIA	CT		04/08/2022	5.500	252,811						315,000	01/27/2022
100171721		PONDER	TX		10/17/2024	7.500	252,812						327,000	09/24/2024
100136492		CHARLOTTE	NC		11/20/2023	7.500	252,817						377,000	09/25/2023
100084843		GLENDALE	AZ		08/02/2022	7.375	252,819						418,000	07/08/2022
100153549		UNITED KINGDOM	GBR		05/29/2024	5.790	252,829					(3,676)	275,000	05/16/2024
100071639		NAMPA	ID		10/14/2021	3.990	252,833						375,000	06/19/2021
100100855		LEHIGH ACRES	FL		04/28/2023	6.125	252,835						315,000	12/10/2021
100141386		HAVERTOWN	PA		01/30/2024	8.750	252,840						333,000	12/29/2023
100127592		BRASELTON	GA		09/08/2023	5.250	252,854						376,000	07/17/2023
100132759		LAS VEGAS	NV		11/03/2023	8.250	252,865						360,000	09/08/2023
100107797		SAINT AUGUSTINE	FL		05/19/2023	5.750	252,875						447,000	02/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181903		PALM BAY	FL		12/12/2024	7.125	252,878		(4)				363,000	09/30/2024
100153273		LOUDON	TN		05/30/2024	7.625	252,885						315,000	04/24/2024
100140346		SAINT LOUIS	MO		01/18/2024	7.625	252,892						330,000	12/05/2023
100172482		SAN MARCOS	TX		10/23/2024	6.990	252,895						328,000	08/30/2024
100180584		VENTURA	CA		11/26/2024	6.499	252,901		(6)				458,000	10/31/2024
100087937		SUFFOLK	VA		10/25/2022	7.875	252,909						365,000	09/26/2022
100018051		(NORTHRIDGE AREA) LOS	CA		06/08/2018	4.750	252,916						575,000	02/15/2018
100044829		LOS ANGELES	CA		11/19/2020	3.500	252,921						521,429	07/31/2020
100074118		COACHELLA	CA		12/09/2021	6.375	252,929						319,000	11/09/2021
100110488		KLAMATH FALLS	OR		06/30/2023	7.500	252,931						325,000	04/20/2023
100134498		KENNESAW	GA		10/30/2023	8.249	252,932						500,000	10/10/2023
100175269		COLORADO SPRINGS	CO		11/05/2024	6.990	252,932						415,000	08/29/2024
100178442		CHARLOTTE	NC		11/21/2024	6.500	252,938		(4)				540,000	09/09/2024
100164346		SAINT AUGUSTINE	FL		08/21/2024	7.500	252,941						340,000	05/30/2024
100132294		GRAYSLAKE	IL		10/13/2023	7.375	252,942						325,000	08/23/2023
100160881		MADISON	TN		07/24/2024	7.490	252,942						350,000	06/03/2024
100081251		MYRTLE BEACH	SC		03/18/2022	3.500	252,944						376,000	12/29/2021
100100841		KEYPORT	NJ		04/28/2023	5.250	252,948						351,000	12/10/2021
100031514		RICHMOND	CA		03/29/2019	4.380	252,949						509,000	12/09/2018
100186552		WESTON	WI		12/30/2024	7.500	252,949						294,000	11/01/2024
100132023		FORT WORTH	TX		10/13/2023	7.625	252,951						360,000	08/31/2023
100140120		FORT WORTH	TX		01/09/2024	6.500	252,967						330,000	10/31/2023
100186586		DALLAS	GA		12/30/2024	5.500	252,969		2				368,000	10/11/2024
100155895		PORT WENTWORTH	GA		06/17/2024	7.375	252,977						282,000	04/25/2024
100149878		FAIRVIEW	OR		04/29/2024	7.999	252,980						375,000	04/03/2024
100114816		WILLOW SPRING	NC		07/10/2023	6.500	252,998						460,000	05/04/2023
100164933		PHILADELPHIA	PA		08/28/2024	7.405	253,023		12				410,000	07/25/2024
100031888		OXNARD	CA		03/29/2019	3.500	253,023						635,000	12/08/2018
100166128		PHARR	TX		09/09/2024	8.125	253,037						275,000	06/17/2024
100055141		COMPTON	CA		03/23/2021	4.500	253,043						479,000	12/31/2020
3340088626		LANCASTER	CA		12/19/2024	8.050	253,044						1,160,000	10/30/2024
100170053		HOUSTON	TX		11/08/2024	7.125	253,048						387,000	09/25/2024
100071653		MIDDLETOWN	RI		10/14/2021	4.125	253,061						400,000	06/25/2021
100024629		RIVERSIDE	CA		09/20/2018	3.000	253,072						419,425	04/30/2018
100140880		ASHEVILLE	NC		01/25/2024	9.990	253,074						408,000	10/12/2023
100180230		EL CAJON	CA		11/25/2024	6.625	253,076						513,000	09/03/2024
100182117		CASA GRANDE	AZ		12/12/2024	6.500	253,077		(2)				315,000	09/10/2024
100151660		CHARLOTTE	NC		05/10/2024	8.125	253,078						330,000	03/25/2024
100087388		INGLEWOOD	CA		10/25/2022	5.125	253,081						770,000	03/14/2022
100053442		HALIFAX	MA		03/23/2021	3.875	253,089						435,000	12/31/2020
3340075091		BOLIVAR PENINSULA	TX		05/17/2024	9.913	253,089						1,010,000	04/16/2024
100185425		KOKOMO	IN		12/20/2024	6.490	253,091		3				342,000	10/30/2024
100020440		ASHBURN	VA		07/27/2018	4.875	253,101						380,000	07/27/2018
100060156		LAKE WORTH	FL		06/25/2021	4.250	253,101						355,000	04/02/2021
100129292		LOS ANGELES	CA		09/25/2023	6.500	253,103						521,000	07/31/2023
100115950		HILTON HEAD ISLAND	SC		07/20/2023	6.990	253,104						340,000	05/04/2023
100173307		DALLAS	TX		10/30/2024	6.624	253,105						314,000	09/11/2024
100025541		VERNON	NJ		09/20/2018	5.250	253,109						331,550	04/30/2018
100175317		DELAND	FL		11/05/2024	6.625	253,114						336,000	09/04/2024
100119555		CHARLOTTE	NC		07/28/2023	7.250	253,115						350,000	06/13/2023
100147420		HIGHLAND PARK	IL		04/03/2024	8.875	253,124						320,000	02/23/2024
100161388		FORNEY	TX		07/25/2024	7.625	253,128						315,000	06/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080958		MANOR	TX		03/18/2022	3.374	253,131						370,000	01/13/2022
100079113		LAS VEGAS	NV		02/24/2022	4.750	253,135						350,000	12/16/2021
100142875		SCOTTSDALE	AZ		02/09/2024	8.500	253,140						305,000	12/06/2023
100158514		SCAPPOOSE	OR		07/10/2024	7.990	253,149						375,000	04/25/2024
100110250		WHITTIER	CA		06/30/2023	5.875	253,153						771,000	05/18/2023
100182097		WINDER	GA		12/12/2024	5.875	253,161		28				350,000	10/24/2024
100133156		VIRGINIA BEACH	VA		11/29/2023	8.375	253,167						324,000	10/24/2023
100133332		LAS VEGAS	NV		11/29/2023	7.875	253,167						420,000	10/11/2023
100168263		MOORESVILLE	NC		09/20/2024	6.990	253,168						335,000	04/16/2024
100140363		RALEIGH	NC		01/18/2024	7.625	253,170						336,000	11/20/2023
100152399		ZEBULON	NC		05/17/2024	5.990	253,172						358,000	03/22/2024
100172495		GRAND JUNCTION	MI		10/23/2024	7.625	253,180						329,000	08/28/2024
100181212		BILLINGS	MT		12/06/2024	7.499	253,199		(3)				311,000	11/14/2024
100161072		FAYETTEVILLE	AR		07/24/2024	7.625	253,199						337,000	05/23/2024
100131655		MOHAVE VALLEY	AZ		10/06/2023	7.000	253,220						310,000	08/15/2023
100103028		NATIONAL CITY	CA		06/22/2023	8.000	253,231						470,000	03/02/2023
100142728		ARCADIA	FL		02/08/2024	8.125	253,235						339,000	12/01/2023
100132304		LAKE ARIEL	PA		10/13/2023	7.990	253,242						320,000	08/24/2023
100013551		UNIONDALE	NY		05/25/2017	4.000	253,244						342,000	01/31/2017
100185811		RICHMOND	TX		12/26/2024	7.875	253,246		(1)				377,000	09/17/2024
100168396		SAN MARCOS	TX		09/25/2024	5.990	253,249						379,500	07/29/2024
100115413		BRAWLEY	CA		07/17/2023	7.750	253,251						313,000	06/02/2023
100133687		VERO BEACH	FL		10/23/2023	7.500	253,251						340,000	08/31/2023
100102655		PALMDALE	CA		06/22/2023	8.375	253,256						405,000	12/22/2022
100133405		SACRAMENTO	CA		11/21/2023	7.875	253,262						602,000	09/18/2023
100185353		BRADENTON	FL		12/20/2024	6.625	253,264		1				360,000	09/27/2024
100169440		CHICAGO	IL		09/30/2024	7.125	253,266						420,000	06/24/2024
3340071466		GREENVILLE	NC		06/14/2024	9.457	253,269						1,030,000	03/12/2024
100129357		PRINCETON	TX		09/25/2023	7.375	253,275						350,000	07/31/2023
100144109		FRESNO	CA		03/07/2024	6.875	253,279						324,000	01/02/2024
100147774		CHAPEL HILL	NC		04/08/2024	7.124	253,286						435,000	02/26/2024
100135501		FORT WORTH	TX		11/13/2023	5.750	253,289						384,000	09/15/2023
100140554		ALBRIGHTSVILLE	PA		01/19/2024	7.625	253,300						355,000	11/08/2023
100144855		UNITED KINGDOM	GBR		03/12/2024	3.390	253,307		11,789			(5,536)	255,000	01/17/2020
100151347		DAVENPORT	FL		05/10/2024	6.500	253,313						345,000	03/19/2024
100144278		SOMERS	NY		03/07/2024	7.624	253,316						360,000	02/16/2024
3310090525		BROOKLYN	NY		12/12/2024	8.428	253,318						1,560,000	11/13/2024
100119959		YUMA	AZ		08/11/2023	6.999	253,319						370,000	06/27/2023
100065804		APPLE VALLEY	CA		07/28/2021	3.625	253,323						357,000	06/04/2021
100141607		SOUTH YARMOUTH	MA		01/30/2024	7.499	253,324						590,000	01/04/2024
100152405		LAWRENCEVILLE	GA		05/17/2024	7.500	253,327						390,000	04/03/2024
100136851		ANGIER	NC		11/27/2023	7.125	253,328						350,000	10/30/2023
100150032		DAYTONA BEACH	FL		06/07/2024	7.500	253,328						320,000	04/12/2024
100013505		LAS VEGAS	NV		05/25/2017	4.250	253,329						281,000	01/31/2017
100011591		GERMANTOWN	MD		03/08/2017	4.500	253,333						255,000	09/01/2016
100145547		UNITED KINGDOM	GBR		03/12/2024	9.500	253,334					(5,485)	325,000	10/10/2019
100080183		CHESTERBROOK	PA		02/25/2022	5.050	253,339						339,000	01/19/2022
100103544		INGLEWOOD	CA		05/08/2023	7.375	253,342						400,000	03/16/2023
100032121		FREMONT	CA		03/29/2019	4.000	253,342						900,000	12/08/2018
100114927		PHELAN	CA		07/13/2023	9.250	253,345						407,000	04/12/2023
100136338		BLOOMINGDALE	GA		11/20/2023	5.990	253,358						380,000	09/14/2023
100160095		ATLANTA	GA		07/17/2024	7.000	253,358						336,500	05/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080050		SAN ANTONIO	TX		04/08/2022	5.125	253,368						328,000	01/10/2022
100055886		MANSFIELD	TX		03/26/2021	3.500	253,371						355,000	01/06/2021
100145480		UNITED KINGDOM	GBR		03/12/2024	9.500	253,373		5,919			(5,500)	259,983	11/14/2019
100172543		GRAND JUNCTION	CO		10/23/2024	6.875	253,380						348,000	09/09/2024
100151718		KANSAS CITY	KS		05/10/2024	8.750	253,383						320,000	04/16/2024
100155095		LANCASTER	CA		07/19/2024	8.625	253,385		514				467,000	08/30/2023
100088069		KILLEEN	TX		10/25/2022	8.125	253,394						350,000	09/15/2022
100101533		DURHAM	NC		04/26/2023	6.000	253,395						405,000	02/27/2023
100179480		DAPHNE	AL		11/21/2024	6.250	253,397		7				345,000	09/05/2024
100175685		SARASOTA	FL		11/12/2024	6.750	253,406		(16)				411,000	10/23/2024
100026139		CENTREVILLE	VA		09/20/2018	5.000	253,406						403,750	04/30/2018
100185430		WAKE FOREST	NC		12/20/2024	6.490	253,412		4				344,000	11/05/2024
100014105		MIAMI	FL		05/25/2017	5.000	253,417						355,000	01/31/2017
100142764		HUNTSVILLE	AL		02/08/2024	6.375	253,419						347,000	11/28/2023
100150853		PEA RIDGE	AR		05/08/2024	5.750	253,439						395,000	03/21/2024
100149320		BREINIGSVILLE	PA		04/24/2024	6.990	253,450						335,000	03/01/2024
100169421		MIAMI	FL		09/30/2024	6.990	253,457		(20)				425,000	05/24/2024
100149648		FORNEY	TX		04/26/2024	7.625	253,459						345,000	03/12/2024
100175170		RIVIERA BEACH	FL		11/05/2024	6.990	253,465						338,000	08/15/2024
100087256		BARNEGAT	NJ		10/25/2022	5.188	253,466						540,000	02/28/2022
100164622		BUDA	TX		08/21/2024	7.625	253,474						335,000	07/03/2024
100160969		ANNA	TX		07/24/2024	7.490	253,475						316,000	05/07/2024
100167595		DALLAS	TX		09/19/2024	7.500	253,476						330,000	08/13/2024
100060173		LAKE ZURICH	IL		06/25/2021	3.874	253,478						330,000	05/03/2021
100148350		FORT WORTH	TX		04/12/2024	5.500	253,485						346,000	02/06/2024
100163309		WHITE DEER	TX		08/13/2024	9.125	253,489						272,000	07/17/2024
100076204		LEESBURG	FL		01/07/2022	4.250	253,490						350,000	10/27/2021
100054746		PLAINFIELD	NJ		03/23/2021	3.750	253,493						320,000	01/05/2021
100169822		REDDING	CA		09/30/2024	6.625	253,496						365,000	07/19/2024
100109140		MIDLAND	TX		06/09/2023	8.250	253,501						315,000	04/10/2023
100154547		SUITLAND	MD		06/14/2024	8.250	253,507						355,000	05/22/2024
100134686		COMPTON	CA		10/30/2023	7.750	253,517						630,000	09/19/2023
100065771		LEXINGTON PARK	MD		07/28/2021	3.625	253,519						335,000	06/11/2021
100151039		HENDERSON	NV		05/08/2024	5.500	253,523						368,000	02/27/2024
100130185		SAN DIEGO	CA		11/15/2023	7.250	253,528						1,204,000	09/18/2023
100146914		SPRINGFIELD	OR		03/26/2024	7.500	253,529						358,000	01/25/2024
100148223		DALLAS	TX		04/12/2024	7.500	253,532						425,000	03/08/2024
100176087		HOUSTON	TX		12/20/2024	7.875	253,538		(4)				350,000	12/02/2024
100165481		LOUISVILLE	KY		08/29/2024	7.250	253,539						354,000	06/28/2024
100159471		WILMINGTON	NC		07/15/2024	7.490	253,541						334,000	05/14/2024
100079783		MIAMI	FL		04/08/2022	5.250	253,547						380,000	02/03/2022
100165022		BALTIMORE	MD		08/28/2024	7.249	253,548						340,000	08/08/2024
100161394		CONCORD	NC		07/25/2024	6.625	253,552						338,000	06/05/2024
100164272		GRAND PRAIRIE	TX		08/21/2024	6.999	253,558						335,000	07/15/2024
100180257		CYPRESS	TX		11/25/2024	6.875	253,558						340,000	10/10/2024
100159380		ROSENBERG	TX		07/15/2024	5.990	253,562						375,000	05/17/2024
100162628		DALLAS	TX		08/12/2024	7.375	253,564						360,000	05/31/2024
100133443		CINCINNATI	OH		10/19/2023	9.375	253,571						340,000	09/14/2023
100086948		BUCKEYE	AZ		10/24/2022	7.625	253,577						354,333	08/31/2022
100026161		ANTIOCH	CA		09/20/2018	3.000	253,579						524,400	04/30/2018
100158416		UNITED KINGDOM	GBR		07/09/2024	3.590	253,582		6,365			(5,490)	275,000	07/26/2022
100050223		LYNNWOOD	WA		11/20/2020	4.250	253,589						487,350	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139965		MONMOUTH JUNCTION	NJ		01/09/2024	7.624	253,591						340,000	12/04/2023
100151067		WENDELL	NC		05/08/2024	6.125	253,596						349,000	03/11/2024
100129223		OCALA	FL		11/03/2023	7.875	253,602						319,000	09/18/2023
100128726		MIDDLETOWN	DE		09/21/2023	7.499	253,608						658,000	09/05/2023
100156557		GRAND FORKS	ND		06/24/2024	7.625	253,609						360,000	05/01/2024
100045319		VIRGINIA BEACH	VA		11/25/2020	4.000	253,612						356,250	08/07/2020
100172464		DENTON	TX		10/23/2024	6.125	253,621						317,000	08/29/2024
100103679		FAIRFIELD	CT		05/08/2023	7.375	253,637						350,000	03/28/2023
100140230		GERMANTOWN	MD		01/11/2024	8.990	253,643						331,500	11/22/2023
100151338		RALEIGH	NC		05/10/2024	7.125	253,643						338,000	03/15/2024
100135444		CASPER	WY		11/13/2023	7.625	253,646						342,000	09/19/2023
100076324		PEPPER PIKE	OH		01/07/2022	3.500	253,648						357,500	10/18/2021
100171548		LITTLE RIVER	SC		10/16/2024	6.250	253,649						325,000	08/16/2024
100153370		FORT MYERS	FL		05/30/2024	6.875	253,663						365,000	04/15/2024
100148973		PRINCETON	TX		04/17/2024	6.375	253,663						325,000	12/19/2023
100135558		BIG BEAR CITY	CA		11/13/2023	7.500	253,671						360,000	09/12/2023
100163922		NOVI	MI		10/04/2024	6.750	253,672						432,700	08/19/2024
100150975		SAN TAN VALLEY	AZ		05/08/2024	6.990	253,672						385,000	03/12/2024
100172870		EAST POINT	GA		10/25/2024	7.999	253,675						339,000	09/20/2024
100026579		VANCOUVER	WA		09/26/2018	3.750	253,701						359,900	06/13/2018
100171866		LINDA	CA		10/17/2024	6.125	253,703						390,000	08/15/2024
100140426		WAKE FOREST	NC		01/18/2024	7.750	253,704						342,000	11/21/2023
100144589		FARMERSVILLE	TX		03/13/2024	8.625	253,711						340,500	01/31/2024
100155943		KATY	TX		06/17/2024	6.875	253,713						338,000	04/18/2024
100060244		PORTLAND	OR		06/25/2021	4.125	253,714						370,000	04/09/2021
100103284		HICKORY CREEK	TX		04/27/2023	8.125	253,716						410,000	03/02/2023
100120247		MIAMI	FL		08/18/2023	8.625	253,716						340,000	06/28/2023
100161099		ROSHARON	TX		07/24/2024	5.990	253,727						328,000	05/23/2024
100068436		LAS VEGAS	NV		08/25/2021	4.000	253,728						385,000	05/18/2021
100147912		HOUSTON	TX		04/08/2024	6.625	253,729						328,000	01/29/2024
100100792		LA PLATA	MD		04/28/2023	5.375	253,732						350,000	11/12/2021
100163293		SAN BERNARDINO	CA		08/13/2024	8.375	253,737						437,000	07/15/2024
100166280		FARMINGDALE	NJ		09/09/2024	6.875	253,739						360,000	07/25/2024
100137688		MYRTLE BEACH	SC		12/08/2023	5.375	253,740						403,000	10/12/2023
100168376		POCATELLO	ID		09/25/2024	7.990	253,742						425,000	07/22/2024
100152559		ATLANTA	GA		05/17/2024	7.990	253,744						332,000	03/27/2024
100080259		DELFT	NLD		02/22/2022	2.950	253,747					(16,685)	350,000	12/01/2023
100088492		GRONINGEN	NLD		10/27/2022	3.400	253,747					(16,685)	350,000	12/01/2023
100134426		NETHERLANDS	NLD		10/27/2023	6.350	253,747					(16,685)	460,000	12/01/2023
100085080		WEERT	NLD		07/27/2022	4.250	253,747					(16,685)	355,000	12/01/2023
100165207		HEERLEN	NLD		08/28/2024	5.500	253,747					(18,497)	350,000	08/05/2024
100165222		GRONINGEN	NLD		08/28/2024	5.500	253,747					(18,497)	350,000	08/01/2024
100147341		S-GRAVENHAGE	NLD		03/27/2024	5.600	253,747					(11,491)	350,000	03/13/2024
100180818		ARNHEM	NLD		11/27/2024	5.400	253,747					(5,072)	430,000	11/12/2024
100089658		UTRECHT	NLD		11/29/2022	4.600	253,747					(16,685)	370,000	12/01/2023
100164411		NASHVILLE	TN		08/21/2024	7.625	253,748						330,000	06/28/2024
100115929		PHOENIX	AZ		07/20/2023	6.499	253,755						410,000	05/25/2023
100067606		SARASOTA	FL		09/23/2021	4.500	253,759						360,000	07/29/2021
100148559		BROOKLYN CENTER	MN		04/12/2024	7.500	253,760						336,000	02/20/2024
100157832		LIBERTYVILLE	IL		08/01/2024	8.500	253,763						305,000	07/01/2024
100161518		WATERBURY	CT		07/30/2024	7.500	253,767						370,000	05/22/2024
100162275		WILMINGTON	NC		09/06/2024	7.750	253,784						315,000	07/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172116		EAGLE RIVER	AK		10/17/2024	6.999	253,790						360,000	09/18/2024
100086875		DE LEON SPRINGS	FL		10/07/2022	7.500	253,796						317,000	08/30/2022
100071629		KEANSBURG	NJ		10/14/2021	3.625	253,796						364,000	06/23/2021
100176554		BATH	NC		11/15/2024	7.125	253,810		(19)				395,000	09/20/2024
100157991		WYOMING	MI		07/09/2024	8.000	253,810						330,000	05/13/2024
100055906		KEY LARGO	FL		03/26/2021	3.625	253,821						355,000	01/11/2021
100065501		CARY	NC		07/28/2021	3.999	253,822						335,000	06/08/2021
100176078		MADERA	CA		12/20/2024	8.125	253,825		583				345,000	11/01/2024
100157630		CONYERS	GA		06/28/2024	8.500	253,826						345,000	05/17/2024
100174305		TOBYHANNA	PA		10/31/2024	7.625	253,827						276,000	03/27/2024
100086934		SILVER SPRING	MD		10/24/2022	7.875	253,829						370,000	09/02/2022
100159283		FORT WORTH	TX		07/15/2024	5.990	253,832						386,000	04/26/2024
100079119		KEYPORT	NJ		02/24/2022	4.125	253,837						355,000	12/24/2021
100137088		WAKE FOREST	NC		11/28/2023	7.500	253,838						345,500	09/12/2023
100153268		OCALA	FL		05/30/2024	7.125	253,839						320,000	04/11/2024
100169626		TAMPA	FL		09/30/2024	6.625	253,850						360,000	07/05/2024
100147845		PROVIDENCE VILLAGE	TX		04/08/2024	7.000	253,855						350,000	01/18/2024
100034352		DUBLIN	IRL		06/21/2019	5.150	253,864					(16,644)	268,184	11/30/2018
100180205		WINNABOW	NC		11/25/2024	7.000	253,865						372,000	08/28/2024
100182231		LEBANON	TN		12/12/2024	5.500	253,865		30				360,000	09/23/2024
100013628		WASHINGTON	DC		05/25/2017	4.000	253,866						370,000	01/31/2017
100071750		BERGENFIELD	NJ		10/14/2021	3.875	253,872						470,000	08/09/2021
100182443		EAST HAVEN	CT		12/12/2024	6.125	253,872		9				346,000	11/06/2024
100186422		HOLYOKE	MA		12/30/2024	7.375	253,873						310,000	11/12/2024
100076281		BAYONNE	NJ		01/07/2022	4.375	253,874						445,000	11/12/2021
100140068		LEWISVILLE	TX		01/09/2024	8.625	253,876						335,000	11/09/2023
100164768		HIGHLAND	UT		08/26/2024	5.875	253,886						522,000	07/02/2024
100048265		NEW YORK	NY		11/20/2020	3.500	253,888						631,750	07/31/2020
100137715		HARKER HEIGHTS	TX		12/08/2023	7.250	253,889						375,000	10/17/2023
100127553		BRASELTON	GA		09/08/2023	5.875	253,891						385,000	07/05/2023
100180611		KNOXVILLE	TN		11/26/2024	6.999	253,892		(25)				310,000	11/04/2024
100076402		MIAMI	FL		12/23/2021	4.375	253,916						385,000	11/23/2021
100130439		NORWICH	CT		09/28/2023	9.249	253,922						322,000	09/06/2023
100176528		FORKED RIVER	NJ		11/15/2024	6.625	253,923		(12)				425,500	09/20/2024
100164807		CALABASH	NC		08/26/2024	6.990	253,925						381,000	05/28/2024
100151384		STEPHENS CITY	VA		05/10/2024	8.125	253,933						310,000	03/22/2024
100168388		ATLANTA	GA		09/25/2024	6.625	253,935						344,000	07/19/2024
3310077388		OLD GREENWICH	CT		06/14/2024	8.771	253,935						1,960,000	05/21/2024
3310087007		PASADENA	CA		11/14/2024	8.295	253,935						1,350,000	09/28/2024
100024639		BRONX	NY		09/20/2018	3.875	253,938						427,500	04/30/2018
100162716		MADISON	AL		08/12/2024	5.750	253,939						369,000	05/31/2024
100169122		VALENCIA	CA		09/27/2024	7.624	253,948						695,000	07/25/2024
100170329		GALLATIN	TN		10/08/2024	7.625	253,957						335,000	08/15/2024
100182386		MIDLAND	TX		12/12/2024	7.990	253,966		(14)				305,000	09/27/2024
100185987		BURLESON	TX		12/26/2024	7.875	253,991		(4)				320,000	12/05/2024
100115842		DENTON	TX		07/20/2023	5.750	254,004						358,000	05/19/2023
100160960		FORNEY	TX		07/24/2024	7.625	254,005						320,000	03/28/2024
100171854		WEST GROVE	PA		10/17/2024	6.625	254,024						353,000	08/22/2024
100174196		REUNION	FL		10/31/2024	7.500	254,036						330,000	06/21/2024
100136150		HIGHLAND HEIGHTS	KY		12/18/2023	9.875	254,045						278,000	11/08/2023
100126712		OAK CREEK	WI		08/30/2023	6.000	254,050						435,000	05/14/2022
100141278		PALMDALE	CA		01/30/2024	8.125	254,066						370,000	12/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141398		FRESNO	CA		01/30/2024	9.750	254,073						342,000	12/14/2023
100119192		FORT WORTH	TX		07/31/2023	5.750	254,078						343,000	05/08/2023
100140370		KNIGHTDALE	NC		01/18/2024	7.875	254,097						319,200	11/27/2023
100090168		SUNRISE	FL		01/13/2023	4.875	254,097						460,000	12/03/2021
100164409		SAN ANTONIO	TX		08/21/2024	7.875	254,102						310,000	07/01/2024
100174204		FLAGSTAFF	AZ		10/31/2024	8.125	254,103						536,000	06/26/2024
100150012		KINGWOOD	TX		06/07/2024	7.500	254,109						317,000	04/24/2024
100158609		CARTERSVILLE	GA		07/10/2024	7.624	254,109						330,000	05/31/2024
100014320		GUILFORD	CT		09/27/2017	5.875	254,112						380,627	09/24/2018
100065425		GEORGETOWN	TX		07/28/2021	3.375	254,113						360,000	06/11/2021
100147098		LAS VEGAS	NV		03/28/2024	7.249	254,113						450,000	01/26/2024
100149906		SAN JOSE	CA		04/29/2024	7.625	254,117						1,300,000	04/08/2024
100137914		GASTONIA	NC		12/12/2023	10.000	254,118						322,000	10/23/2023
100169838		KNOXVILLE	TN		09/30/2024	7.625	254,119						300,000	03/11/2024
100138658		SOUTH DAYTONA	FL		02/02/2024	9.500	254,121						314,000	12/08/2023
100119377		DEL VALLE	TX		07/31/2023	7.625	254,122						340,000	06/15/2023
100076351		BURLESON	TX		01/07/2022	4.625	254,126						350,000	11/10/2021
100101572		DAVENPORT	FL		04/26/2023	7.000	254,135						340,000	02/23/2023
100108452		CITY OF ORANGE	NJ		05/25/2023	7.374	254,138						395,000	05/02/2023
100168407		HAMPSHIRE	IL		09/25/2024	5.125	254,139						380,000	07/29/2024
100067425		NORTH ARLINGTON	NJ		09/23/2021	3.875	254,140						380,000	06/30/2021
100150558		MOORESVILLE	NC		05/03/2024	7.125	254,141						320,000	02/06/2024
100116780		RICHMOND	CA		07/20/2023	4.250	254,142						815,000	03/01/2024
100158424		DUNELLEN	NJ		07/10/2024	8.750	254,143						440,000	03/08/2024
100114624		CHICAGO	IL		06/29/2023	8.125	254,148						318,000	05/31/2023
100151255		COLUMBIA	MD		05/10/2024	7.125	254,158						337,500	03/18/2024
100156488		OWASSO	OK		06/24/2024	8.125	254,158						335,000	04/25/2024
100162843		THE WOODLANDS	TX		08/12/2024	7.500	254,161						344,000	06/11/2024
100162847		THE WOODLANDS	TX		08/12/2024	7.500	254,161						367,000	06/11/2024
3300004916		PHILADELPHIA	PA		04/02/2024	9.345	254,163						840,000	01/08/2024
3300005015		NORTH BERGEN	NJ		06/24/2024	9.445	254,163						780,000	02/21/2024
100169459		PORTLAND	CT		09/30/2024	7.625	254,173						325,000	06/04/2024
100086688		EUGENE	OR		09/30/2022	9.125	254,175						330,000	08/31/2022
100150988		SAINT AUGUSTINE	FL		05/08/2024	6.750	254,179						342,000	03/15/2024
100142716		SAINT AUGUSTINE	FL		02/08/2024	6.500	254,191						334,000	11/29/2023
100135357		WOODBURY	MN		11/13/2023	7.375	254,195						370,000	08/25/2023
100144436		LEANDER	TX		03/07/2024	6.375	254,205						425,000	01/16/2024
100121046		OXNARD	CA		08/30/2023	9.875	254,211						325,000	08/10/2023
100162896		BENTONVILLE	AR		08/12/2024	7.875	254,217						314,000	06/20/2024
100135754		ANNA	TX		11/10/2023	7.500	254,219						348,000	10/24/2023
100067636		CLOVIS	CA		09/23/2021	3.625	254,220						354,000	07/19/2021
100170237		STEPHENS CITY	VA		10/08/2024	6.250	254,229						360,000	07/26/2024
100127556		TULARE	CA		09/08/2023	7.375	254,230						378,000	07/25/2023
100138719		KISSIMMEE	FL		02/02/2024	8.625	254,247						375,000	12/08/2023
100166260		CLARKESVILLE	GA		09/09/2024	6.990	254,249						355,000	07/16/2024
100128409		GUYTON	GA		09/15/2023	7.750	254,250						355,000	07/14/2023
100179628		WILLOUGHBY HILLS	OH		11/21/2024	7.500	254,251		(15)				315,000	09/13/2024
100148743		FRANKLIN PARK	NJ		04/17/2024	7.990	254,258						350,000	10/30/2023
100169477		KATY	TX		09/30/2024	7.125	254,262		(30)				385,500	05/23/2024
100109574		FRESNO	TX		06/14/2023	8.375	254,265						310,000	04/06/2023
100159252		CLARKSVILLE	TN		07/15/2024	6.990	254,267						361,000	06/06/2024
100145330		UNITED KINGDOM	GBR		03/12/2024	9.500	254,270		10,892			(5,585)	255,000	11/27/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158739		KATY	TX		07/10/2024	7.250	254,271						315,000	05/06/2024
100065350		RENO	NV		07/28/2021	3.750	254,273						340,000	04/22/2021
100175746		THOUSAND OAKS	CA		11/12/2024	9.250	254,274		(46)				875,000	10/23/2024
100150488		LAKE ARROWHEAD	CA		05/03/2024	7.250	254,275						340,000	01/31/2024
100165423		APOLLO BEACH	FL		08/29/2024	7.000	254,277						360,000	06/20/2024
100168383		CHARLOTTE	NC		09/25/2024	6.990	254,283						330,000	08/09/2024
100079987		SAN ANTONIO	TX		04/25/2022	4.750	254,286						370,000	01/28/2022
100114447		HANOVER PARK	IL		06/29/2023	8.620	254,287						290,000	05/14/2022
100135407		FREEPORT	FL		11/13/2023	7.000	254,292						395,000	09/01/2023
100182106		WEST PARK	FL		12/12/2024	5.990	254,293		15				425,000	10/25/2024
100147862		HENDERSON	NV		04/08/2024	6.500	254,295						350,000	01/18/2024
100140574		OAKTON	VA		01/19/2024	7.625	254,297						711,000	11/15/2023
100186574		GEORGETOWN	TX		12/30/2024	5.000	254,299		2				375,000	10/23/2024
100159629		WESLACO	TX		07/15/2024	8.375	254,302						300,000	05/28/2024
100044262		CARSON	CA		08/19/2020	2.000	254,306						555,750	12/04/2019
100171417		PEACHTREE CITY	GA		10/16/2024	7.125	254,311						348,000	08/23/2024
100100680		CHESTER	VA		04/28/2023	5.125	254,317						380,000	09/16/2021
100148117		CORINTH	TX		04/10/2024	5.990	254,333						384,000	02/27/2024
100141078		PHILADELPHIA	PA		01/30/2024	7.940	254,337						350,000	01/04/2024
100182390		MANSFIELD	TX		12/12/2024	7.375	254,342		(9)				336,000	10/30/2024
3340070604		POLK TOWNSHIP	PA		02/29/2024	9.674	254,342						4,332,000	01/09/2024
100136451		MYRTLE BEACH	SC		11/20/2023	5.990	254,347						384,000	09/28/2023
100147087		LAWRENCEVILLE	GA		03/28/2024	8.874	254,347						355,000	03/05/2024
100119494		KANNAPOLIS	NC		07/28/2023	7.500	254,367						326,000	06/21/2023
100107785		LOCUST	NC		05/19/2023	5.250	254,369						360,000	02/23/2023
100071651		LAKE WORTH BEACH	FL		10/14/2021	4.375	254,375						348,000	06/23/2021
100182064		AUSTIN	TX		12/12/2024	6.250	254,377		5				367,500	10/25/2024
100147203		MONTICELLO	NY		03/28/2024	7.720	254,383						365,000	02/15/2024
100152410		VAN ALSTYNE	TX		05/17/2024	6.625	254,385						357,000	03/29/2024
100180201		PARRISH	FL		11/25/2024	6.625	254,390						380,000	08/30/2024
100109083		KISSIMMEE	FL		06/05/2023	7.999	254,399						333,000	05/03/2023
100144194		PRINCETON	TX		03/07/2024	6.500	254,407						346,000	12/29/2023
100028588		MORENO VALLEY	CA		10/26/2018	4.750	254,413						351,500	06/04/2018
100138868		TAMPA	FL		12/21/2023	8.000	254,419						350,000	10/19/2023
100149345		FARMINGTON	AR		04/24/2024	5.750	254,419						362,000	02/19/2024
100100819		DENVER	CO		04/28/2023	4.625	254,419						560,000	11/19/2021
100139282		KISSIMMEE	FL		12/28/2023	8.375	254,421						501,000	11/28/2023
100151232		CINCINNATI	OH		05/10/2024	7.125	254,424						340,000	03/12/2024
100165886		HALLANDALE BEACH	FL		08/30/2024	8.250	254,430						340,000	07/19/2024
100164877		HENDERSON	NV		08/26/2024	7.250	254,431						500,000	07/03/2024
100048305		UPLAND	CA		11/20/2020	4.250	254,434						712,500	07/31/2020
100143278		LOGAN	UT		02/16/2024	7.000	254,436						377,000	12/27/2023
100101023		BOISE	ID		04/28/2023	3.990	254,451						440,000	01/12/2022
100171387		MCCORDSVILLE	IN		10/16/2024	6.990	254,464						310,000	08/23/2024
100164438		NAMPA	ID		08/21/2024	7.500	254,467						335,000	06/24/2024
100172265		EDINBURG	TX		10/21/2024	6.624	254,469						364,000	08/28/2024
3340090306		MASTIC BEACH	NY		12/12/2024	8.523	254,470						1,100,000	11/11/2024
100157536		NOORDWIJK ZH	NLD		06/28/2024	5.650	254,472					(8,624)	378,000	05/27/2024
100110073		RANDALLSTOWN	MD		06/23/2023	7.874	254,472						335,000	05/18/2023
100132071		LOGANVILLE	GA		10/13/2023	6.490	254,473						375,000	07/31/2023
100163973		MISSION	TX		10/04/2024	8.125	254,474						320,000	08/26/2024
100024592		BROOKLYN	NY		09/20/2018	4.750	254,476						2,256,250	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137045		LAS VEGAS	NV		11/28/2023	7.500	254,478						405,000	10/06/2023
100128207		COLUMBIA	MD		09/18/2023	7.125	254,491						430,000	07/31/2023
100141597		DAVENPORT	FL		01/30/2024	8.375	254,502						345,000	01/05/2024
100057964		STOCKTON	CA		06/30/2021	3.875	254,505						316,000	05/01/2021
100029714		EVERETT	WA		10/26/2018	4.250	254,506						484,500	06/04/2018
100117505		OAK LAWN	IL		07/20/2023	6.625	254,508						370,000	03/01/2024
100119065		RIVERSIDE	CA		07/27/2023	7.999	254,509						518,000	06/22/2023
100144119		RIO RANCHO	NM		03/07/2024	6.250	254,514						330,000	12/21/2023
100182713		BARTLETT	IL		12/12/2024	7.500	254,531		(9)				310,000	11/01/2024
100116445		PLANO	TX		07/20/2023	6.334	254,534						715,000	03/01/2024
100186356		SPARKS	NV		12/30/2024	6.499	254,538						339,000	11/15/2024
100175891		FORT PIERCE	FL		11/14/2024	7.125	254,545		(73)				375,000	09/11/2024
100148750		COPPERAS COVE	TX		04/17/2024	7.625	254,552						331,000	10/20/2023
100147255		COLLEGE PARK	MD		03/28/2024	7.850	254,557						450,000	02/14/2024
100078271		HOMESTEAD	FL		02/10/2022	4.375	254,558						325,000	01/18/2022
100182585		CRESTWOOD	KY		12/12/2024	7.250	254,562		(10)				330,000	10/16/2024
100158094		KISSIMMEE	FL		07/09/2024	7.990	254,566						287,000	04/30/2024
100113508		PASO ROBLES	CA		06/29/2023	4.625	254,567						785,000	06/02/2022
100126351		MONTICELLO	NY		08/30/2023	7.861	254,573						358,000	07/21/2023
100182510		SURPRISE	AZ		12/12/2024	6.624	254,575						340,000	10/26/2024
100142735		HOOVER	AL		02/08/2024	7.624	254,579						420,000	12/08/2023
100129817		LONG BEACH	CA		09/27/2023	8.750	254,584						454,000	09/01/2023
100174581		ROANOKE	TX		10/31/2024	11.875	254,588						369,000	11/22/2023
100151114		RIVERTON	UT		05/08/2024	7.000	254,590						342,000	03/14/2024
100179719		FUQUAY VARINA	NC		11/21/2024	5.500	254,594		39				365,000	09/26/2024
100030195		FALLS CHURCH	VA		12/20/2018	3.875	254,596						340,000	09/30/2018
100049534		ORANGE	CA		11/20/2020	4.510	254,608						408,500	07/31/2020
100031907		SANTA ROSA	CA		03/29/2019	4.750	254,613						445,000	12/08/2018
100076028		CUMMING	GA		01/07/2022	4.750	254,613						335,000	10/26/2021
100112723		LADERA RANCH	CA		06/29/2023	3.875	254,614						790,000	06/09/2022
100176187		PORTLAND	OR		12/20/2024	7.125	254,617		(1)				360,000	11/06/2024
100164101		BELLINGHAM	WA		08/21/2024	8.250	254,622		(28)				350,000	07/19/2024
100031128		SILVER SPRING	MD		03/29/2019	4.125	254,632						439,000	12/07/2018
100162653		LAND O LAKES	FL		08/12/2024	6.875	254,636						339,000	05/23/2024
100072009		LAS VEGAS	NV		10/29/2021	5.250	254,640						345,000	09/30/2021
100179714		COLUMBUS	OH		11/21/2024	5.500	254,655						360,000	09/20/2024
100171902		GRETNA	LA		10/17/2024	7.124	254,660						350,000	08/23/2024
100071834		RICHMOND	VA		10/14/2021	4.375	254,665						325,000	08/02/2021
100030383		GARDENA	CA		12/20/2018	4.625	254,666						469,000	09/30/2018
100108019		KISSIMMEE	FL		05/25/2023	5.990	254,667						426,000	02/28/2023
100132426		CHARLOTTESVILLE	VA		11/03/2023	7.875	254,671		40				375,000	05/15/2023
100166281		SHAWNEE	KS		09/09/2024	7.375	254,674						331,500	07/24/2024
100054593		ORLANDO	FL		03/23/2021	4.000	254,674						282,500	01/03/2021
100080930		DOWNEY	CA		04/01/2022	3.625	254,675						600,000	02/09/2022
100166310		SEATTLE	WA		10/23/2024	6.750	254,680						599,000	09/18/2024
100165119		UNITED KINGDOM	GBR		08/27/2024	6.690	254,687					(15,116)	285,000	08/02/2024
100135786		FORT WORTH	TX		11/10/2023	6.500	254,693						363,000	09/22/2023
100156668		MIAMI GARDENS	FL		06/24/2024	7.999	254,695						335,000	05/15/2024
100137473		LONG BEACH	CA		01/11/2024	7.625	254,695						915,000	12/04/2023
100024687		HYATTSVILLE	MD		09/20/2018	4.625	254,701						313,500	04/30/2018
100143563		MONTICELLO	NY		02/21/2024	7.500	254,702						370,000	01/09/2024
100148381		UNION CITY	GA		04/12/2024	6.500	254,703						342,000	02/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147637		DALLAS	TX		04/04/2024	7.375	254,704						360,000	03/08/2024
100054892		ACWORTH	GA		03/23/2021	4.125	254,707						388,000	01/01/2021
100119538		LAS VEGAS	NV		07/28/2023	7.125	254,710						343,000	06/15/2023
100159433		FORT MYERS	FL		07/15/2024	7.125	254,711						371,000	05/23/2024
100134576		PANAMA CITY BEACH	FL		10/30/2023	7.875	254,711						360,000	09/25/2023
100168377		NAMPA	ID		09/25/2024	7.990	254,712						309,000	07/23/2024
100139206		EDMOND	OK		12/28/2023	8.250	254,720						370,000	11/07/2023
100166030		WEST JORDAN	UT		09/06/2024	7.875	254,729						385,000	08/16/2024
100167579		LONGS	SC		09/19/2024	7.625	254,731						309,000	07/25/2024
100137093		PANAMA CITY BEACH	FL		11/28/2023	7.500	254,737						383,000	10/16/2023
100148252		BALTIMORE	MD		04/12/2024	6.875	254,743						340,000	02/08/2024
100048109		ADA	MI		11/20/2020	5.000	254,744						418,000	07/31/2020
100185461		PINELLAS PARK	FL		12/20/2024	5.875	254,750		13				355,000	11/01/2024
100138790		SANGER	TX		12/21/2023	8.000	254,753						333,000	10/31/2023
100135494		WHITE HOUSE	TN		11/13/2023	5.990	254,755						353,000	08/31/2023
100119859		CLIFTON TOWNSHIP	PA		08/10/2023	8.500	254,756						337,000	06/09/2023
100054037		FRESNO	CA		03/23/2021	4.250	254,769						330,000	12/31/2020
100026883		STOCKTON	CA		09/26/2018	4.000	254,778						470,000	06/14/2018
100141795		ROTTERDAM	NLD		01/29/2024	6.350	254,782						410,000	12/27/2023
100147342		ROTTERDAM	NLD		03/27/2024	5.650	254,782						489,100	06/30/2024
100172608		LEHI	UT		10/23/2024	7.000	254,784						344,000	09/06/2024
100160188		SOUTH PADRE ISLAND	TX		07/18/2024	7.875	254,791						307,000	05/06/2024
100185105		PARAMOUNT	CA		12/20/2024	6.999	254,791		(3)				600,000	11/25/2024
100134813		HIDEAWAY	TX		10/30/2023	8.625	254,793						313,500	09/28/2023
100182402		POCONO LAKE	PA		12/12/2024	7.625	254,794		(12)				312,000	10/25/2024
100160195		FORT WAYNE	IN		07/18/2024	7.990	254,794						276,000	05/10/2024
100086929		KISSIMMEE	FL		10/24/2022	6.625	254,800						385,000	08/31/2022
100140545		ANNA	TX		01/19/2024	7.625	254,813						359,900	11/16/2023
100083519		FORNEY	TX		06/06/2022	8.540	254,814						440,000	05/23/2022
100173265		ARLINGTON	TX		10/30/2024	6.990	254,820						343,000	09/05/2024
100130282		CHARLOTTE	NC		09/28/2023	9.990	254,830						338,000	07/31/2023
100064978		DENVER	CO		07/14/2021	4.250	254,831						350,000	05/13/2021
100114423		SECAUCUS	NJ		06/29/2023	4.500	254,831						525,000	05/15/2022
100126815		SAN DIEGO	CA		08/30/2023	2.000	254,850						1,025,000	05/16/2022
100156612		AZLE	TX		06/24/2024	7.490	254,855						337,000	04/08/2024
100149531		AUSTIN	TX		04/26/2024	7.625	254,857						400,000	03/11/2024
100017742		LOS ANGELES	CA		04/26/2018	4.000	254,858						340,000	12/31/2017
100162704		HANFORD	CA		08/12/2024	8.125	254,859						400,000	05/31/2024
100150679		STEVENS	PA		05/06/2024	7.625	254,865						322,000	03/18/2024
100185929		BRADENTON	FL		12/26/2024	6.750	254,869						370,000	12/04/2024
100173827		EASTHAMPTON	MA		10/31/2024	8.125	254,872						325,000	07/24/2024
100136586		NEWPORT NEWS	VA		11/22/2023	8.750	254,875						345,000	11/07/2023
100153280		BUNNELL	FL		05/30/2024	6.500	254,881						335,000	02/28/2024
100182671		LENOIR	NC		12/12/2024	6.990	254,894		(7)				350,000	10/30/2024
100149572		PRINCETON	TX		04/26/2024	7.625	254,900						333,000	03/15/2024
100185490		ZEBULON	NC		12/20/2024	9.250	254,914						315,000	11/25/2024
100013323		DORAL	FL		05/25/2017	4.875	254,914						380,000	01/31/2017
100179787		OAK LAWN	IL		11/21/2024	7.125	254,920		(23)				330,000	08/07/2024
100071985		SPRINGFIELD	MA		10/29/2021	4.250	254,924						335,000	09/29/2021
100151588		GLENSHAW	PA		05/10/2024	7.625	254,938						315,000	03/28/2024
100139647		HEARTLAND	TX		12/28/2023	9.499	254,942						297,000	10/27/2023
100180349		CARTHAGE	TN		11/25/2024	6.500	254,946						360,000	09/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140055		OCEAN CITY	MD		01/09/2024	7.625	254,947						335,000	10/26/2023
100060275		FORTH WORTH	TX		06/25/2021	4.000	254,954						360,000	03/30/2021
100176735		RALEIGH	NC		11/15/2024	6.625	254,956		(8)				345,000	04/15/2024
100109992		LANCASTER	TX		06/22/2023	7.880	254,956						363,000	05/19/2023
100144978		UNITED KINGDOM	GBR		03/12/2024	3.240	254,959		11,764			(5,507)	255,000	03/06/2020
100171618		MARIETTA	GA		10/16/2024	6.990	254,959						375,000	08/27/2024
100050288		FAIRFIELD	CA		11/20/2020	3.375	254,963						458,850	07/31/2020
100138874		BIRMINGHAM	AL		12/21/2023	8.500	254,974						380,000	10/21/2023
100165197		UTRECHT	NLD		08/28/2024	4.560	254,975					(18,586)	328,248	07/24/2024
100135751		PORT ORCHARD	WA		11/10/2023	5.875	254,975						650,000	10/02/2023
100151007		POCATELLO	ID		05/08/2024	7.125	254,978						319,400	03/12/2024
100065700		HENDERSON	NV		07/28/2021	4.000	254,979						375,000	05/21/2021
100172549		GARFIELD	AR		10/23/2024	7.124	254,989						367,000	07/30/2024
100152704		SHERMAN	TX		05/17/2024	7.500	254,994						351,000	03/14/2024
100151245		EAGLE LAKE	FL		05/10/2024	6.625	255,006						342,000	03/14/2024
100118030		MCDONOUGH	GA		07/20/2023	6.250	255,021						365,500	03/01/2024
100148722		FORT SMITH	AR		04/17/2024	8.625	255,026						308,100	12/13/2023
100166254		MCKINNEY	TX		09/09/2024	6.125	255,030						360,000	07/12/2024
100133667		CHARLOTTE	NC		10/23/2023	7.625	255,030						358,000	08/30/2023
100152562		ST AUGUSTINE	FL		05/17/2024	7.500	255,035						350,000	03/29/2024
100130375		OCALA	FL		09/28/2023	7.750	255,043						329,200	08/15/2023
100116747		WOODBRIDGE	VA		07/20/2023	5.875	255,048						360,000	03/01/2024
100140331		ANNA	TX		01/18/2024	7.875	255,053						340,000	11/07/2023
100170509		AGAWAM	MA		10/09/2024	9.125	255,056						318,000	09/11/2024
100060324		MADISON	WI		06/25/2021	4.125	255,057						385,000	04/13/2021
100025615		CAMBRIA	WI		09/20/2018	5.000	255,059						386,900	01/19/2024
100150619		SAN ANTONIO	TX		05/03/2024	7.625	255,066						330,000	12/13/2023
100137626		FORT WORTH	TX		12/08/2023	5.750	255,067						380,000	09/29/2023
100115683		LAS VEGAS	NV		07/20/2023	6.125	255,070						350,000	05/26/2023
100115903		HUTTO	TX		07/20/2023	7.500	255,072						363,000	05/26/2023
100184572		SAN RAMON	CA		12/17/2024	7.625	255,076		(10)				2,006,817	11/04/2024
100144092		PROVIDENCE	UT		03/07/2024	7.500	255,077						347,000	12/28/2023
100119727		ORLANDO	FL		08/08/2023	7.550	255,080						362,000	06/30/2023
100175440		RICHMOND HILL	GA		12/23/2024	8.125	255,083		(6)				325,000	05/09/2024
100090913		DENVER	CO		01/31/2023	6.999	255,092						352,000	10/18/2022
100110748		MIDDLETOWN	CT		08/11/2023	10.250	255,093						325,000	06/14/2023
3300004548		MIAMI	FL		08/24/2023	9.735	255,094						812,000	06/05/2023
100180000		CHARLOTTE	NC		11/25/2024	7.500	255,098		(17)				312,500	09/11/2024
100028257		BAYSIDE	NY		10/26/2018	4.000	255,101						817,000	06/01/2018
100167593		DALLAS	TX		09/19/2024	7.500	255,104						331,000	08/19/2024
100137181		MEBANE	NC		11/28/2023	9.990	255,109						316,000	09/07/2023
100150538		MOUNT PROSPECT	IL		05/03/2024	7.125	255,116						343,000	02/01/2024
100175683		PORT RICHEY	FL		11/12/2024	8.499	255,118		(32)				272,000	10/25/2024
100180613		HOUSTON	TX		11/26/2024	8.999	255,122		(28)				270,000	11/04/2024
100161387		CONCORD	NC		07/25/2024	7.500	255,122						350,000	06/10/2024
100115069		CHARLOTTE	NC		07/14/2023	7.500	255,131						379,000	06/13/2023
100152959		HONOLULU	HI		06/27/2024	7.250	255,135						395,000	05/14/2024
100016573		ALMOND	NC		04/10/2018	4.875	255,138						379,900	02/19/2018
100179407		NORTH MYRTLE BEACH	SC		12/27/2024	7.500	255,148		(1)				415,000	11/25/2024
100100389		HUDSON	NY		04/27/2023	4.750	255,148						1,300,000	01/13/2022
100048439		SANTA ROSA	CA		11/20/2020	5.000	255,149						441,750	07/31/2020
100169732		DURHAM	NC		09/30/2024	6.990	255,151						333,000	06/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065138		ALBANY	OR		07/14/2021	3.625	255,168						403,000	05/19/2021
100180068		WESLEY CHAPEL	FL		11/25/2024	8.000	255,169						340,000	08/05/2024
100087511		PALM BAY	FL		10/25/2022	5.990	255,170						327,000	05/26/2022
100127669		GOOSE CREEK	SC		09/08/2023	10.374	255,180						315,000	07/25/2023
100148876		MINT HILL	NC		04/17/2024	8.125	255,188						365,000	10/27/2023
100120704		ANNA	TX		08/25/2023	7.500	255,189						392,000	07/10/2023
100020137		ATASCADERO	CA		07/17/2018	5.375	255,191						350,000	07/17/2018
100076440		WEST SACRAMENTO	CA		12/23/2021	3.624	255,193						530,000	11/23/2021
100055098		NEWARK	NJ		03/23/2021	5.750	255,195						225,000	01/08/2021
100148847		COLUMBUS	OH		04/17/2024	7.990	255,197						331,000	10/27/2023
100089672		OOSTBURG	NLD		11/29/2022	4.950	255,197					(16,780)	352,000	12/01/2023
100163956		GLENVIEW	IL		10/04/2024	9.250	255,199						270,000	08/23/2024
100180204		LACKAWAXEN	PA		11/25/2024	6.625	255,208						379,000	10/04/2024
100060165		NORCROSS	GA		06/25/2021	3.990	255,219						351,000	03/31/2021
100091227		NEW BEDFORD	MA		01/31/2023	9.999	255,219						400,000	12/09/2022
100163156		FORT WORTH	TX		08/13/2024	7.625	255,223						340,000	06/14/2024
100151038		DALLAS	GA		05/08/2024	5.750	255,223						385,000	02/28/2024
100131719		MURFREESBORO	TN		10/06/2023	7.250	255,226						407,000	09/08/2022
100150621		VAN ALSTYNE	TX		05/03/2024	6.990	255,227						339,000	01/31/2024
100169839		SAN ANTONIO	FL		09/30/2024	7.125	255,231						294,000	03/14/2024
100115373		FREEDOM	NH		07/17/2023	7.625	255,233						367,000	06/21/2023
100108320		THONOTOSASSA	FL		05/24/2023	7.875	255,236						326,000	05/04/2023
100162706		HANFORD	CA		08/12/2024	8.125	255,241						404,500	05/31/2024
100144111		HOUSTON	TX		03/07/2024	7.625	255,245						335,000	12/28/2023
100164802		LAKEVILLE	PA		08/26/2024	7.625	255,246						332,000	06/21/2024
100174622		RIO RANCHO	NM		10/31/2024	7.875	255,247						339,000	02/07/2024
100171539		CEDAR CITY	UT		10/16/2024	6.250	255,250						321,000	08/09/2024
100174457		SACRAMENTO	CA		10/31/2024	9.000	255,251						940,000	09/17/2024
100076285		CARROLLTON	TX		01/07/2022	3.750	255,252						355,000	11/04/2021
100179740		FAIRHOPE	AL		11/21/2024	5.625	255,257		34				357,000	09/24/2024
100150151		PHOENIX	AZ		06/14/2024	7.375	255,257						365,000	04/25/2024
100100648		ELIZABETH	NJ		04/28/2023	6.625	255,261						318,000	07/02/2021
100179892		GEORGETOWN	TX		11/25/2024	4.875	255,270		54				410,000	09/30/2024
100144754		UNITED KINGDOM	GBR		03/12/2024	9.500	255,271		9,170			(5,539)	310,003	12/13/2019
100181864		WINTER GARDEN	FL		12/12/2024	5.625	255,281		20				417,000	08/19/2024
100153208		SHERMAN	TX		05/30/2024	7.500	255,290						365,000	03/14/2024
100153211		SHERMAN	TX		05/30/2024	7.500	255,290						351,000	03/14/2024
100129968		GARFIELD	NJ		09/27/2023	8.362	255,291		2,141				338,000	08/11/2023
100079410		RALEIGH	NC		03/17/2022	4.000	255,297						362,000	02/18/2022
100159410		WAKE FOREST	NC		07/15/2024	6.625	255,303						345,000	05/21/2024
100149825		ROCKPORT	TX		04/29/2024	7.999	255,306						400,000	04/11/2024
100149829		ROCKPORT	TX		04/29/2024	7.999	255,308						400,000	04/11/2024
100054752		BRICK	NJ		03/23/2021	3.875	255,326						270,000	01/04/2021
100110294		WINDERMERE	FL		06/30/2023	5.990	255,327						525,000	04/28/2023
100025285		OLOSTER	NJ		09/20/2018	4.375	255,330						394,250	04/30/2018
100151705		FRESNO	TX		05/10/2024	7.000	255,331						350,000	03/27/2024
100165601		DELRAY BEACH	FL		10/04/2024	7.000	255,336						330,000	08/26/2024
100026975		POMPANO BEACH	FL		09/26/2018	4.000	255,336						390,000	06/14/2018
100180355		WILMINGTON	DE		11/25/2024	6.990	255,336						415,000	09/25/2024
100137341		GRAPEVINE	TX		12/01/2023	7.999	255,343		22				430,000	10/31/2023
100115071		CHARLOTTE	NC		07/14/2023	7.625	255,363						335,000	05/26/2023
100083513		MIAMI	FL		06/06/2022	7.497	255,365						430,000	05/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164459		FLEMINGTON	NJ		08/21/2024	6.990	255,371						360,000	06/12/2024
100181894		MELISSA	TX		12/12/2024	7.125	255,373		(2)				347,000	10/25/2024
100169160		OVERLAND PARK	KS		09/27/2024	6.500	255,377						370,000	08/13/2024
100171713		CONCORD	NC		10/17/2024	7.125	255,388						337,000	08/29/2024
100156069		LEAGUE CITY	TX		06/18/2024	8.500	255,396						311,000	04/30/2024
100141702		GEORGETOWN	TX		01/30/2024	9.375	255,400						388,000	01/08/2024
100158758		NORTH CHESTERFIELD	VA		07/10/2024	7.375	255,402						317,000	05/17/2024
100110299		WHITE HALL	MD		06/30/2023	6.990	255,411						383,000	04/24/2023
100146113		DANVILLE	CA		03/19/2024	8.750	255,413						1,722,213	10/23/2023
100179809		PALOS HEIGHTS	IL		11/21/2024	6.990	255,416		(21)				334,000	08/30/2024
3340071733		WEST ORANGE	NJ		05/17/2024	9.681	255,420						1,260,000	03/06/2024
100140566		MILLSBORO	DE		01/19/2024	7.625	255,426						500,000	12/06/2023
100185328		WAXAHACHIE	TX		12/20/2024	6.125	255,432		6				348,000	10/16/2024
100180546		CHICAGO	IL		11/26/2024	7.250	255,434		(2)				360,000	11/12/2024
100107995		CLERMONT	FL		05/25/2023	6.500	255,435						417,000	04/13/2023
100120448		SUITLAND	MD		08/18/2023	9.750	255,436						360,000	07/11/2023
100120716		CHARLOTTE	NC		08/25/2023	7.500	255,440						366,000	07/12/2023
100182663		HOT SPRINGS	AR		12/12/2024	6.875	255,441		(5)				342,000	10/28/2024
100157887		DAVENPORT	FL		07/09/2024	8.125	255,442						283,000	03/29/2024
100151041		CONWAY	SC		05/08/2024	5.750	255,443						361,000	03/05/2024
100133523		HAVANA	FL		10/19/2023	7.999	255,446						316,000	09/20/2023
100129637		SOLDOTNA	AK		09/29/2023	7.625	255,452						321,000	08/07/2023
100152642		VAN ALSTYNE	TX		05/17/2024	6.875	255,452						361,660	03/08/2024
100152415		CARROLLTON	TX		05/17/2024	6.875	255,452						361,000	04/02/2024
100174310		PAGELAND	SC		10/31/2024	7.250	255,464						278,500	02/26/2024
100110102		GULFPORT	FL		06/23/2023	8.375	255,466						363,000	05/18/2023
100151053		BRADENTON	FL		05/08/2024	7.000	255,467						340,000	03/12/2024
100151715		KANSAS CITY	KS		05/10/2024	8.875	255,467						320,000	04/25/2024
100090790		SPRING	TX		02/28/2023	8.625	255,468						355,000	01/12/2023
100154601		MIAMI	FL		06/14/2024	6.499	255,473						570,000	05/24/2024
100054430		SANTA ANA	CA		03/23/2021	3.375	255,475						525,000	01/02/2021
100143175		WINFIELD	IN		02/16/2024	5.625	255,488						390,000	11/28/2023
100090043		MIAMI GARDENS	FL		01/13/2023	8.625	255,493						500,000	11/16/2022
100134939		GLASSBORO	NJ		10/30/2023	8.750	255,496						321,000	10/04/2023
100076352		CARROLLTON	TX		01/07/2022	3.750	255,499						355,000	11/04/2021
100152442		HYATTSVILLE	MD		05/17/2024	6.624	255,501						425,000	04/04/2024
100174028		POUGHKEEPSIE	NY		10/31/2024	7.875	255,502						308,000	07/18/2024
100144558		LAKEWAY	TX		04/26/2024	7.500	255,504						880,000	03/25/2024
100101542		LAS VEGAS	NV		04/26/2023	6.499	255,507						400,000	02/17/2023
100136952		SPRING	TX		11/28/2023	7.125	255,508						355,000	10/10/2023
100026012		TEWKSBURY	MA		09/20/2018	5.000	255,510						418,000	04/30/2018
100172584		FATE	TX		10/23/2024	8.125	255,520						315,000	08/22/2024
100166962		BROOKLYN PARK	MN		09/13/2024	7.625	255,520						340,000	07/10/2024
100166062		WAKE FOREST	NC		09/09/2024	7.124	255,529						327,000	08/06/2024
100170119		RIVERVIEW	FL		10/08/2024	7.499	255,536						340,000	08/22/2024
100050000		EAST ISLIP	NY		11/20/2020	3.625	255,537						370,500	07/31/2020
100090029		PORT CHARLOTTE	FL		01/13/2023	7.375	255,542						385,000	11/09/2022
100109631		WRIGHT CITY	MO		06/14/2023	9.499	255,550						284,000	05/17/2023
100160225		PENDERGRASS	GA		07/18/2024	6.875	255,576						326,000	05/16/2024
100079565		FOLSOM	CA		04/25/2022	6.249	255,577						560,000	01/19/2022
100172267		GREENVILLE	TX		10/21/2024	6.490	255,577						335,000	08/29/2024
100149592		HAW RIVER	NC		04/26/2024	6.500	255,579						345,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179760		PROVIDENCE VILLAGE	TX		11/21/2024	5.750	255,579		29				365,000	09/23/2024
100088925		PALM BEACH	FL		11/15/2022	8.500	255,586						385,000	10/05/2022
100115985		CHATTANOOGA	TN		07/20/2023	7.625	255,592						321,000	06/01/2023
100053580		PORT JEFFERSON STATION	NY		03/23/2021	3.375	255,593						405,000	12/31/2020
100168387		DAPHNE	AL		09/25/2024	6.250	255,603						350,000	07/25/2024
100131689		MESA	AZ		10/06/2023	8.000	255,604						310,000	09/21/2022
100179771		SAVANNAH	GA		11/21/2024	6.624	255,606						315,000	09/24/2024
100145572		UNITED KINGDOM	GBR		03/12/2024	3.940	255,608					(5,614)	240,000	03/25/2020
100100146		RIVERVIEW	FL		03/28/2023	7.375	255,609						380,000	03/03/2023
100174133		FORT PIERCE	FL		10/31/2024	9.625	255,609						305,000	05/29/2024
100180765		CHESTERFIELD	VA		11/26/2024	7.625	255,612						335,000	09/23/2024
100186543		TUCSON	AZ		12/30/2024	7.500	255,619						290,000	11/07/2024
100150950		NORTH CHESTERFIELD	VA		05/08/2024	6.500	255,623						380,000	02/29/2024
100147871		LEHIGH ACRES	FL		04/08/2024	6.875	255,623						341,000	01/24/2024
100013374		HACKENSACK	NJ		05/25/2017	4.500	255,630						297,500	01/31/2017
100151486		ROSENBERG	TX		05/10/2024	7.125	255,639						350,000	04/05/2024
100146884		LITTLE ELM	TX		03/26/2024	6.875	255,642						349,000	02/07/2024
100068348		VENICE	FL		08/25/2021	4.250	255,648						315,000	06/02/2021
100147887		PROVO	UT		04/08/2024	5.500	255,648						365,000	01/24/2024
100115420		ATLANTA	GA		07/17/2023	7.499	255,651						380,000	06/09/2023
100116234		RIVERSIDE	CA		07/20/2023	4.375	255,652						450,000	03/01/2024
100100426		SOUTH PLAINFIELD	NJ		04/27/2023	6.250	255,666		3,884				335,000	03/28/2022
100012705		OCEAN CITY	MD		05/25/2017	4.625	255,669						290,000	01/31/2017
100152216		ANKENY	IA		05/17/2024	5.750	255,672						365,000	03/19/2024
100089986		PLEASANT PRAIRIE	WI		01/13/2023	11.250	255,675						449,000	11/28/2022
100150953		TUCSON	AZ		05/08/2024	5.625	255,679						375,000	02/22/2024
100127931		MANASSAS	VA		09/08/2023	7.500	255,680						310,000	09/30/2022
100086867		MESA	AZ		10/07/2022	7.875	255,680						355,000	09/13/2022
100120936		OAK ISLAND	NC		08/30/2023	7.125	255,681						320,000	06/26/2023
100078593		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	255,685					(16,812)	320,418	12/01/2023
100166269		HOOVER	AL		09/09/2024	7.490	255,690						335,000	06/27/2024
100142763		PENDERGRASS	GA		02/08/2024	6.500	255,693						340,000	11/30/2023
100161517		AUBURN	GA		07/30/2024	7.375	255,693						363,000	05/28/2024
100108913		LINDENHURST	IL		05/31/2023	9.750	255,708						330,000	04/21/2023
100185450		WINDER	GA		12/20/2024	5.750	255,717		17				340,000	10/25/2024
100115845		BENTONVILLE	AR		07/20/2023	6.625	255,725						345,000	05/08/2023
100153393		TWENTYNINE PALMS	CA		05/29/2024	8.874	255,730						400,000	04/16/2024
100161354		FORNEY	TX		07/25/2024	7.625	255,738						335,000	05/02/2024
100155358		ACWORTH	GA		06/18/2024	9.250	255,739						807,000	03/22/2024
100148046		HUTTO	TX		04/10/2024	7.625	255,741						410,000	02/21/2024
100049543		INGLEWOOD	CA		11/20/2020	4.625	255,743						679,250	07/31/2020
100134760		KISSIMMEE	FL		10/30/2023	8.250	255,746						372,000	09/28/2023
100167631		SAN BRUNO	CA		09/19/2024	6.990	255,753						385,000	08/08/2024
100174903		BASTROP	TX		10/31/2024	7.875	255,759						380,000	06/03/2024
100117389		REDONDO BEACH	CA		07/20/2023	4.500	255,765						918,000	03/01/2024
100170434		MCDONOUGH	GA		10/09/2024	7.125	255,767						315,000	08/26/2024
100031188		MODESTO	CA		03/29/2019	3.000	255,786						390,000	12/10/2018
100053835		BROOKLYN	NY		03/23/2021	5.000	255,793						550,000	12/31/2020
100139446		UPPER MARLBORO	MD		12/28/2023	7.999	255,809						330,000	11/02/2023
100116261		SILVER SPRING	MD		07/20/2023	4.990	255,817						425,000	03/01/2024
100101729		BUSSUM/UITHOORN/PURMEREND	NLD		03/30/2023	1.000	255,818					(16,821)	380,000	02/29/2024
100164405		COLUMBUS	OH		08/21/2024	7.625	255,820						378,000	06/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164407		COLUMBUS	OH		08/21/2024	7.625	255,820						378,000	06/03/2024
100132782		MIAMI	FL		11/03/2023	9.000	255,821						390,000	06/22/2023
100152417		THE VILLAGES	FL		05/17/2024	7.875	255,825						350,000	04/04/2024
100146925		MONROE	NC		03/26/2024	7.625	255,825						319,000	01/24/2024
100133612		AUBREY	TX		10/23/2023	7.125	255,835						363,000	08/18/2023
100182675		GLENEDEN BEACH	OR		12/12/2024	6.990	255,843		(6)				335,000	11/07/2024
100065155		EAST WENATCHEE	WA		07/14/2021	3.999	255,844						397,000	05/24/2021
100143116		AMHERST	NY		02/16/2024	8.625	255,855						336,000	12/27/2023
100181549		MONTICELLO	NY		12/09/2024	7.500	255,857		9				345,000	11/04/2024
100067888		GREENWICH	CT		09/23/2021	3.625	255,863						1,100,000	06/29/2021
100158824		ST PETERSBURG	FL		07/10/2024	7.000	255,865						325,000	05/09/2024
100182128		LAKEWOOD RANCH	FL		12/12/2024	5.875	255,865		12				350,000	09/16/2024
100166451		LEHIGH ACRES	FL		10/31/2024	7.250	255,871						305,000	09/05/2024
100169119		WAXAHACHIE	TX		09/27/2024	7.500	255,872						355,000	07/31/2024
100053882		PISCATAWAY	NJ		03/23/2021	4.250	255,890						225,000	01/05/2021
100012721		ORLANDO	FL		05/25/2017	4.250	255,902						305,000	01/31/2017
100033561		KILDARE	IRL		06/21/2019	4.650	255,911						205,281	11/30/2018
100131899		SHAFTER	CA		10/06/2023	8.999	255,914						460,000	09/14/2023
100133487		JACKSONVILLE	FL		10/19/2023	9.500	255,926						325,000	08/21/2023
100147950		GREER	SC		04/08/2024	6.625	255,928						355,000	01/31/2024
100170386		LOUISVILLE	KY		10/08/2024	7.125	255,928						340,000	08/21/2024
100158720		PUNTA GORDA	FL		07/10/2024	6.975	255,932						360,000	04/09/2024
100011528		LITHIA	FL		03/08/2017	4.500	255,933						338,000	09/03/2016
100185093		CITRUS HEIGHTS	CA		12/20/2024	6.875	255,934		(5)				553,000	11/25/2024
100144130		TEMPE	AZ		03/07/2024	7.625	255,941						335,000	01/06/2024
100147579		RIVERSIDE	CA		04/04/2024	7.625	255,946						501,000	02/23/2024
100175780		PHILADELPHIA	PA		11/12/2024	8.230	255,949		12				325,000	10/16/2024
100162684		KYLE	TX		08/12/2024	7.500	255,950						334,000	05/28/2024
100136893		MELISSA	TX		11/27/2023	7.125	255,965						357,000	10/16/2023
100157760		SEBASTOPOL	CA		07/02/2024	9.125	255,967						1,165,000	06/12/2024
100151593		KYLE	TX		05/10/2024	7.375	255,969						340,000	03/26/2024
100151252		ATLANTA	GA		05/10/2024	6.990	255,981						349,000	03/13/2024
100138852		DULUTH	GA		12/21/2023	7.750	255,984						341,000	10/16/2023
100168379		PILOT POINT	TX		09/25/2024	7.625	255,988						379,500	07/29/2024
100048861		GARFIELD	NJ		11/20/2020	3.750	255,994						322,050	07/31/2020
100108924		PASADENA	TX		05/31/2023	7.500	255,998						337,000	05/08/2023
100159959		STARKE	FL		08/16/2024	8.625	255,998						325,000	05/13/2024
100129646		MCKINNEY	TX		09/29/2023	7.625	256,001						339,000	08/04/2023
100181910		NORTH RICHLAND HILLS	TX		12/12/2024	6.990	256,001		(4)				338,000	10/30/2024
100057777		GRANTS PASS	OR		06/30/2021	3.875	256,002						375,000	04/26/2021
100136350		DENTON	TX		11/20/2023	5.990	256,005						386,000	08/31/2023
100170305		LAKE OZARK	MO		10/08/2024	7.990	256,006						310,000	08/09/2024
100144125		EL RENO	OK		03/07/2024	6.625	256,014						345,000	01/04/2024
100136222		NAPERVILLE	IL		11/20/2023	7.625	256,017						370,000	10/13/2023
100173805		SUMMERVILLE	SC		10/31/2024	7.375	256,019						355,000	09/19/2024
100109374		KISSIMMEE	FL		06/12/2023	6.624	256,041						345,000	04/20/2023
100131929		HUMBLE	TX		10/13/2023	7.375	256,042						330,000	08/14/2023
100025957		HYATTSVILLE	MD		09/20/2018	4.375	256,052						308,750	04/30/2018
100071927		NEW BRAUNFELS	TX		11/19/2021	4.500	256,053						315,000	10/12/2021
100168400		MCKINNEY	TX		09/25/2024	5.875	256,055						375,000	07/26/2024
100110107		LAKELAND	FL		06/23/2023	9.125	256,056						330,000	05/02/2023
100110216		FARMERS BRANCH	TX		06/30/2023	6.625	256,060						350,000	05/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100129976		SPARROW BUSH	NY		09/27/2023	7.638	256,060						335,000	08/25/2023
100108196		ATLANTA	GA		05/24/2023	8.625	256,065		(96)				377,000	04/10/2023
100060176		BERWYN	IL		06/25/2021	4.000	256,070						363,000	03/27/2021
100110443		SHERMAN	TX		06/30/2023	7.625	256,073						335,000	04/14/2023
100149302		BLAKESLEE	PA		04/24/2024	7.375	256,073						335,000	03/20/2024
100110562		DUNWOODY	GA		06/30/2023	6.624	256,079						380,000	05/05/2023
100081654		BRANFORD	CT		03/24/2022	5.200	256,087						325,000	02/18/2022
100013951		COMPTON	CA		05/25/2017	4.000	256,088						337,000	01/31/2017
100169102		LINCOLN	NE		09/27/2024	7.625	256,092						330,000	07/24/2024
100151271		WAKE FOREST	NC		05/10/2024	6.490	256,092						345,000	03/14/2024
100087465		OLD BRIDGE	NJ		10/25/2022	5.375	256,105						380,000	03/16/2022
100101756		WILKES-BARRE	PA		03/31/2023	8.950	256,109		(10,614)				380,000	03/10/2023
100141116		TALLAHASSEE	FL		01/30/2024	7.690	256,117						320,000	01/03/2024
100138121		NEW SCOTLAND	NY		12/14/2023	8.000	256,127						460,000	11/13/2023
100167861		LAS VEGAS	NV		09/20/2024	6.999	256,129						365,000	08/28/2024
100081457		RIVERSIDE	CA		03/18/2022	3.250	256,137						395,500	01/25/2022
100158222		UNITED KINGDOM	GBR		07/09/2024	3.890	256,145		6,413			(5,546)	275,000	08/20/2021
100152496		DURHAM	NC		05/16/2024	9.625	256,155						316,000	03/22/2024
100171556		MAGNOLIA	TX		10/16/2024	5.990	256,158						335,000	08/16/2024
100025193		PANORAMA CITY	CA		09/20/2018	3.000	256,161						427,500	04/30/2018
100081132		ANNA	TX		03/18/2022	4.990	256,167						312,000	01/12/2022
100026102		MONTEBELLO	CA		09/20/2018	3.875	256,171						446,500	04/30/2018
100182041		ROYAL OAK	MI		12/12/2024	6.624	256,174		5				350,000	10/23/2024
100174451		POMONA	CA		10/31/2024	8.750	256,175						863,000	09/18/2024
100141538		HERMITAGE	TN		01/30/2024	9.375	256,179						330,000	12/28/2023
100171648		WOODBURY	MN		10/16/2024	5.375	256,195						335,000	08/28/2024
100185986		RIVERVIEW	FL		12/26/2024	7.999	256,195		(5)				306,000	12/09/2024
100115791		KODAK	TN		07/20/2023	7.625	256,200						555,000	05/11/2023
100140519		YOUNGSVILLE	NC		01/19/2024	8.500	256,203						343,000	11/17/2023
100148822		MINNEAPOLIS	MN		04/17/2024	7.875	256,205						405,000	10/24/2023
100174284		EAST ELLIJAY	GA		10/31/2024	8.125	256,205						300,000	02/15/2024
100134617		JENSEN BEACH	FL		10/30/2023	8.250	256,206						372,000	09/15/2023
100163116		DENVER	CO		08/13/2024	7.125	256,207						322,000	06/10/2024
100128165		VINELAND	NJ		09/18/2023	7.500	256,212						350,000	07/27/2023
100148483		CLAYTON	NC		04/12/2024	7.375	256,213						338,000	02/20/2024
100129323		ROSWELL	NM		09/25/2023	7.625	256,214						381,000	07/24/2023
100169689		PISCATAWAY	NJ		09/30/2024	7.375	256,214						332,000	06/14/2024
100120331		WARNER ROBINS	GA		08/18/2023	8.250	256,220						348,000	06/20/2023
100134705		COLUMBIA	SC		10/30/2023	9.000	256,231						340,000	09/22/2023
100137964		COLUMBUS	OH		12/13/2023	6.000	256,237						405,000	10/05/2023
100168381		CLEVELAND	TN		09/25/2024	7.875	256,245						315,000	07/22/2024
100149380		FORT WORTH	TX		04/24/2024	5.750	256,250						340,000	02/23/2024
100156637		CINNAMINSON	NJ		06/24/2024	8.125	256,262						345,000	05/06/2024
100159509		WOODSTOCK	GA		07/15/2024	8.125	256,273						315,000	05/22/2024
100161115		FORT WORTH	TX		07/24/2024	6.500	256,280						373,000	05/30/2024
100165710		COLUMBIA	TN		08/29/2024	7.625	256,280						330,000	07/08/2024
100159268		NORTH AURORA	IL		07/15/2024	7.625	256,286						334,000	05/28/2024
100143377		LAKELAND	FL		02/16/2024	7.999	256,292						355,000	01/19/2024
100135326		GULF SHORES	AL		11/13/2023	7.500	256,293						333,000	09/18/2023
100067407		LONE TREE	CO		09/23/2021	2.999	256,297						1,660,000	08/05/2021
100144107		LOWELL	MA		03/07/2024	7.125	256,298						380,000	01/05/2024
100129527		DUMFRIES	VA		09/29/2023	6.990	256,309						349,000	08/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100171652		MAPLE GROVE	MN		10/16/2024	6.500	256,317						340,000	08/21/2024
100171424		CHESAPEAKE	VA		10/16/2024	7.624	256,318						330,000	09/05/2024
100179965		SUMTER	SC		11/25/2024	7.500	256,319		(14)				279,000	09/30/2024
100149338		KENNEWICK	WA		04/24/2024	5.750	256,325						371,000	01/29/2024
100173135		CYPRESS	TX		10/30/2024	6.624	256,329						383,000	09/27/2024
100142749		EL CENTRO	CA		02/08/2024	7.625	256,333						340,000	12/07/2023
100085048		GOUDA	NLD		07/27/2022	3.600	256,336					(16,855)	330,000	12/01/2023
100081946		LELYSTAD	NLD		03/30/2022	3.250	256,336					(16,855)	309,375	06/30/2024
100084240		APELDOORN	NLD		06/30/2022	3.800	256,336					(16,855)	330,000	12/01/2023
100087605		AMSTERDAM/AMSTELVEEN	NLD		09/27/2022	4.650	256,336					(16,855)	311,266	12/01/2023
100149449		WAKE FOREST	NC		04/24/2024	5.990	256,339						339,900	02/26/2024
100099753		WATERBURY	CT		02/28/2023	7.704	256,342						340,000	02/02/2023
100131633		BATTLE GROUND	WA		10/06/2023	7.500	256,347						475,000	08/08/2023
100178454		PAWTUCKET	RI		11/21/2024	7.624	256,349		(26)				490,000	09/30/2024
100162914		SAN DIEGO	CA		08/12/2024	7.375	256,350						700,000	06/07/2024
100110430		SAN ANTONIO	TX		06/30/2023	6.500	256,351						350,000	04/14/2023
100031042		COCONUT CREEK	FL		03/29/2019	5.140	256,354						330,000	12/10/2018
100071952		SALISBURY	MD		11/19/2021	4.875	256,361						615,000	10/07/2021
100135329		SAN MARCOS	TX		11/13/2023	7.250	256,364						350,000	09/13/2023
100011804		CENTRAL ISLIP	NY		03/08/2017	4.750	256,366						301,000	11/30/2016
100136495		MYRTLE BEACH	SC		11/20/2023	5.750	256,376						371,000	09/25/2023
100158709		CHARLES TOWN	WV		07/10/2024	7.000	256,377						340,000	05/02/2024
100067405		TAUNTON	MA		09/23/2021	3.875	256,380						581,000	07/28/2021
100170276		DENVER	CO		10/08/2024	7.375	256,381						345,000	08/09/2024
100127580		WHITE BEAR TOWNSHIP	MN		09/08/2023	7.375	256,384						370,000	07/20/2023
100166008		FORTH WORTH	TX		09/06/2024	8.125	256,390						310,000	08/15/2024
100147458		MIAMI GARDENS	FL		04/03/2024	7.750	256,394						333,000	02/21/2024
100166969		FORT WORTH	TX		09/13/2024	7.875	256,395						355,000	06/26/2024
100152321		SHERRILLS FORD	NC		05/17/2024	6.500	256,404						369,000	03/26/2024
100114582		VICTORVILLE	CA		06/29/2023	8.999	256,404						295,000	05/18/2023
100046610		TRACY	CA		11/25/2020	5.000	256,406						438,900	08/08/2020
100143193		FITCHBURG	MA		02/16/2024	7.875	256,419						329,000	12/15/2023
100165703		WILMINGTON	NC		08/29/2024	7.990	256,424						320,000	07/01/2024
100174330		TALLAHASSEE	FL		10/31/2024	5.750	256,426						299,000	03/18/2024
100159511		HICKMAN	NE		07/15/2024	7.625	256,446						313,000	06/04/2024
100135470		CHAPEL HILL	TN		11/13/2023	5.990	256,459						359,000	09/01/2023
3310082880		BAY SHORE	NY		09/03/2024	8.925	256,460						1,727,000	08/01/2024
100175929		SAINT CLOUD	FL		11/14/2024	6.990	256,462		(3)				326,000	08/29/2024
100143121		STILWELL	KS		02/16/2024	7.375	256,468						360,000	12/28/2023
100075986		KIRKLAND	WA		01/07/2022	4.500	256,469						875,000	09/13/2021
100154597		CHINO	CA		06/14/2024	7.250	256,471						680,000	05/24/2024
100113696		OAKLAND	CA		06/29/2023	5.125	256,474						830,000	05/16/2022
100130190		WILSON	WI		11/15/2023	8.500	256,479						600,000	09/28/2023
100053785		GLOCESTER	RI		03/23/2021	3.500	256,482						305,000	01/04/2021
100169857		BLOOMINGTON	IN		09/30/2024	8.125	256,483						295,000	03/29/2024
100129664		GARNER	NC		09/29/2023	7.375	256,488						344,000	07/27/2023
100174349		HANOVERTON	OH		10/31/2024	7.375	256,490						280,500	03/29/2024
100079171		TEXAS CITY	TX		02/24/2022	4.375	256,496						359,000	12/30/2021
100180003		BYRON	GA		11/25/2024	6.875	256,500		(9)				320,000	10/04/2024
100057798		AURORA	CO		06/30/2021	3.875	256,506						340,000	05/14/2021
100151096		WESTFIELD	IN		05/08/2024	7.625	256,507						318,000	03/15/2024
100164985		NORTH LAS VEGAS	NV		08/28/2024	7.124	256,509						504,000	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112292		WALDORF	MD		06/29/2023	6.875	256,511						500,000	06/02/2022
100159852		HIALEAH	FL		08/16/2024	8.490	256,516						345,000	03/18/2024
100055267		ELIZABETH	NJ		03/23/2021	4.000	256,517						472,900	01/04/2021
100161030		MARYVILLE	TN		07/24/2024	7.500	256,521						320,000	05/28/2024
100112279		RICHMOND	TX		06/29/2023	2.875	256,527						660,000	06/02/2022
100102609		SAINT LOUIS	MO		06/22/2023	9.625	256,530						301,000	06/30/2022
100165888		LEHIGH ACRES	FL		08/30/2024	7.625	256,533						350,000	07/23/2024
100110285		AUSTIN	TX		06/30/2023	6.499	256,534						350,000	04/24/2023
100175294		ROUND ROCK	TX		11/05/2024	6.250	256,535						350,000	09/12/2024
100156800		LAS VEGAS	NV		06/26/2024	8.250	256,574						365,000	05/17/2024
100103603		CAPE CORAL	FL		05/08/2023	9.999	256,581		(78)				385,000	03/31/2023
100137596		CHICAGO	IL		12/08/2023	7.875	256,581						350,000	10/13/2023
100169347		DOUGLASVILLE	GA		09/27/2024	8.625	256,581						360,000	08/09/2024
100140314		SUWANEE	GA		01/18/2024	5.875	256,585						395,000	10/26/2023
100147901		FORT WORTH	TX		04/08/2024	6.500	256,585						349,000	01/26/2024
100179847		BOILING SPRINGS	SC		11/22/2024	6.875	256,588		(20)				925,000	10/18/2024
100160176		INTERLACHEN	FL		07/18/2024	7.625	256,590						280,000	05/28/2024
100012287		BELCHERTOWN	MA		04/28/2017	5.250	256,595						450,000	04/01/2023
100136483		FORT WORTH	TX		11/20/2023	6.250	256,596						375,000	09/29/2023
100071665		OAKLAND	CA		10/14/2021	3.875	256,598						500,000	05/11/2021
100150845		CASTLE HAYNE	NC		05/08/2024	6.990	256,604						340,000	02/26/2024
100148678		POMPANO BEACH	FL		04/16/2024	7.999	256,607						360,000	03/18/2024
100144104		SHERMAN	TX		03/07/2024	6.500	256,607						345,000	01/26/2024
100142628		HAMPTON	GA		02/08/2024	6.250	256,610						403,000	11/13/2023
100116364		SAN FRANCISCO	CA		07/20/2023	3.625	256,612						1,050,000	03/01/2024
100055633		MIAMI GARDENS	FL		03/23/2021	7.000	256,616						285,000	01/04/2021
100169717		PATTERSON	NY		09/30/2024	6.990	256,621						389,000	06/26/2024
100156937		UNITED KINGDOM	GBR		06/27/2024	6.490	256,635					(2,714)	330,000	06/12/2024
100134437		MERIDEN	CT		10/30/2023	9.999	256,638						350,000	09/29/2023
100038786		DUBLIN	IRL		09/27/2019	4.200	256,639					(16,683)	128,012	11/30/2018
100048412		FRESNO	CA		11/20/2020	6.500	256,640						308,750	07/31/2020
100102066		SAN BERNARDINO	CA		04/14/2023	7.375	256,641		34				400,000	02/09/2023
100144214		BLOOMINGDALE	GA		03/07/2024	6.500	256,652						345,000	01/19/2024
100135815		GREENVILLE	TX		11/10/2023	7.990	256,653						345,000	09/28/2023
100135259		BEAUFORT	NC		11/08/2023	7.500	256,659						378,000	09/14/2023
100158481		PLEASANT HILL	CA		07/10/2024	8.125	256,680						470,000	04/25/2024
100079868		PHOENIX	AZ		04/25/2022	6.625	256,681						355,000	01/21/2022
100135060		MECHANICSVILLE	VA		11/01/2023	7.500	256,691						355,000	08/30/2023
100100343		FRANKLIN	WI		04/27/2023	5.250	256,693						414,000	02/25/2022
100143847		LAKEWAY	TX		02/29/2024	8.250	256,700						420,000	12/15/2023
100149870		HOT SPRINGS VILLAGE	AR		04/29/2024	7.499	256,711		15				329,000	04/05/2024
100174410		KEAAU	HI		10/31/2024	9.375	256,714						716,000	08/30/2024
100031940		SOUTH RICHMOND HILL	NY		03/29/2019	3.625	256,717						675,000	04/15/2021
100126374		BAY SHORE	NY		08/30/2023	8.050	256,719						420,000	07/17/2023
100144788		UNITED KINGDOM	GBR		03/12/2024	3.590	256,724					(5,639)	260,000	04/29/2020
100140078		ATLANTA	GA		01/09/2024	7.499	256,726						390,000	11/06/2023
100031387		LONG BEACH	CA		03/29/2019	4.950	256,737						402,000	12/08/2018
100167051		LEXINGTON	KY		09/13/2024	7.875	256,746						317,000	06/07/2024
100065675		COLORADO SPRINGS	CO		07/28/2021	4.375	256,752						475,000	05/20/2021
100120759		ANNA	TX		08/25/2023	7.375	256,752						411,000	07/17/2023
100164421		LEANDER	TX		08/21/2024	7.375	256,754						325,000	06/28/2024
100091138		BRADENTON	FL		01/31/2023	7.250	256,757						335,000	09/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129669		MERIDIAN	ID		09/29/2023	7.625	256,762						355,000	08/03/2023
100148976		NAPA	CA		04/17/2024	9.000	256,785						767,000	02/07/2024
100024923		PAHRUMP	NV		09/20/2018	4.250	256,786						266,000	04/30/2018
100114811		LEWES	DE		07/10/2023	6.990	256,790						360,000	05/04/2023
100164113		NEVADA CITY	CA		08/21/2024	7.125	256,791						392,000	07/16/2024
100087156		DORAL	FL		10/25/2022	5.375	256,791						360,000	10/26/2021
100135203		ATTLEBORO	MA		11/07/2023	7.875	256,793						550,000	08/16/2023
100142082		BAKERSFIELD	CA		02/29/2024	8.500	256,795						315,000	01/26/2024
100131958		ALLEN	TX		10/13/2023	7.375	256,798						344,000	08/17/2023
100143574		MONROE	NY		02/21/2024	7.010	256,799						890,000	01/23/2024
100186719		AUSTIN	TX		12/31/2024	7.500	256,800		50				520,000	05/16/2024
100143846		LAKEWAY	TX		02/29/2024	8.250	256,802						425,000	12/15/2023
100081098		HAYMARKET	VA		03/18/2022	3.375	256,810						450,000	01/22/2021
100185851		ANDOVER	NJ		12/26/2024	7.499	256,812		(1)				382,000	12/06/2024
100173965		FORT WALTON BEACH	FL		10/31/2024	8.000	256,814						495,000	08/15/2024
100136536		MCKINNEY	TX		11/20/2023	7.875	256,815						389,000	10/06/2023
100151768		CROSBY	TX		05/10/2024	7.875	256,816						360,000	04/24/2024
100164592		CHARLOTTE	NC		08/21/2024	7.375	256,822						388,000	06/21/2024
100060206		HELENA	MT		06/25/2021	4.000	256,823						383,000	04/26/2021
100091395		RICHMOND	TX		02/22/2023	6.250	256,834						350,000	12/28/2022
100102432		ORLANDO	FL		06/07/2023	6.875	256,837						390,000	07/14/2022
100136201		SACRAMENTO	CA		11/20/2023	7.375	256,842						350,000	10/11/2023
100159217		HILLSBOROUGH	NC		07/15/2024	7.124	256,848						375,000	05/23/2024
100128455		MCALLEN	TX		09/15/2023	7.990	256,850						390,000	07/24/2023
100135225		NORTH MYRTLE BEACH	SC		11/08/2023	7.499	256,852						350,000	09/14/2023
100068625		NIJMEGEN	NLD		08/30/2021	7.715	256,854					(16,889)	355,000	12/01/2023
100081126		MORGANTON	NC		03/18/2022	4.375	256,861						340,000	01/11/2022
100060200		MINNEAPOLIS	MN		06/25/2021	4.250	256,861						364,000	04/16/2021
100160956		HOUSTON	TX		07/24/2024	7.490	256,863						340,000	05/30/2024
100182292		ROCKPORT	TX		12/12/2024	4.990	256,863		46				375,000	10/14/2024
100135681		MAGNOLIA	TX		11/09/2023	10.375	256,868						345,000	09/20/2023
100115164		CICERO	IL		07/17/2023	8.068	256,874						335,000	06/13/2023
100161796		PHILADELPHIA	PA		07/31/2024	8.400	256,876						360,000	06/21/2024
100152188		CAPE CORAL	FL		05/17/2024	7.250	256,880						332,000	04/18/2024
100172653		BATON ROUGE	LA		11/21/2024	7.625	256,883		(10)				315,000	10/22/2024
100171962		WILLOWBROOK	IL		10/17/2024	7.125	256,887						350,000	09/05/2024
100167779		ALACHUA	FL		09/19/2024	8.499	256,890						300,000	08/30/2024
100067690		CYPRESS	TX		09/23/2021	3.500	256,899						343,000	07/30/2021
100084638		SAN BERNARDINO	CA		08/02/2022	9.625	256,904						360,000	07/12/2022
100172969		AURORA	IL		10/25/2024	7.750	256,922		(42)				310,000	10/01/2024
100078301		MARICOPA	AZ		02/10/2022	4.875	256,922						345,000	01/18/2022
100030707		CHICAGO	IL		04/09/2019	5.220	256,932						285,000	07/31/2018
100144122		EL RENO	OK		03/07/2024	6.625	256,945						345,000	01/04/2024
100152377		RALEIGH	NC		05/17/2024	7.125	256,945						345,500	03/25/2024
100116312		STATEN ISLAND	NY		07/20/2023	4.000	256,947						730,000	03/01/2024
100029193		AUBURN	WA		10/26/2018	5.000	256,950						400,900	06/04/2018
100128920		RICHMOND	TX		09/22/2023	8.750	256,951						323,000	07/13/2023
100165573		MCKENA	IL		08/29/2024	7.500	256,973						340,000	07/16/2024
100171496		GAINESVILLE	GA		10/16/2024	6.375	256,983						338,000	07/26/2024
100135774		SPOKANE	WA		11/10/2023	7.500	256,986						580,000	09/11/2023
100156605		AUBREY	TX		06/24/2024	7.250	256,987						380,000	04/30/2024
100128337		SAN JACINTO	CA		09/14/2023	7.999	256,988						511,000	08/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100132464		WILMINGTON	NC		11/03/2023	7.875	256,989						366,000	05/23/2023
100169049		HOUSTON	TX		09/27/2024	7.625	256,992						336,500	07/12/2024
100158429		MC CORMICK	SC		07/10/2024	7.250	257,006						423,000	04/11/2024
100091249		SAINT LOUIS	MO		01/31/2023	8.999	257,010						360,000	12/21/2022
100092013		WATERBURY	CT		02/09/2023	8.109	257,012						340,000	01/06/2023
100185084		LUSBY	MD		12/20/2024	7.375	257,015		(5)				384,000	11/19/2024
100119298		RIVERBANK	CA		07/31/2023	6.999	257,016						380,000	06/28/2023
100172383		LENOIR CITY	TN		10/23/2024	7.500	257,025						332,000	08/19/2024
100114554		WEST PALM BEACH	FL		06/29/2023	8.499	257,026		(83)				330,000	05/24/2023
100174393		ORANGE	CA		10/31/2024	8.875	257,034						1,049,000	08/16/2024
100176956		REYNOLDSBURG	OH		11/15/2024	7.750	257,035		(33)				350,000	09/25/2024
100099988		EDMONDS	WA		03/28/2023	8.875	257,039						309,399	02/22/2023
100171788		FORNEY	TX		10/17/2024	8.125	257,048						333,000	09/06/2024
100031115		FAIRFIELD	CA		03/29/2019	3.375	257,049						368,000	12/08/2018
100110385		WOODSTOCK	GA		06/30/2023	6.624	257,057						350,000	05/09/2023
100055607		SAUGUS	MA		03/23/2021	4.875	257,065						405,000	12/31/2020
100065797		KYLE	TX		07/28/2021	4.500	257,073						330,000	05/19/2021
100081200		LEHI	UT		03/18/2022	3.875	257,080						360,000	12/22/2021
100145748		UNITED KINGDOM	GBR		03/12/2024	9.500	257,082		12,186			(5,647)	255,000	11/01/2019
100133464		LAKE WORTH	FL		10/19/2023	9.375	257,085						331,000	06/20/2023
100065410		ATLANTA	GA		07/28/2021	4.000	257,096						355,000	06/03/2021
100049010		SPARKS	NV		11/20/2020	4.375	257,102						434,150	07/31/2020
100029299		PEAPACK	NJ		10/26/2018	4.875	257,108						310,650	06/01/2018
100110392		GULF SHORES	AL		06/30/2023	7.375	257,115						347,000	04/14/2023
100100623		ROCHESTER	WA		04/27/2023	8.250	257,119						500,000	03/15/2023
100174779		WESTMONT	IL		10/31/2024	9.500	257,127		33				275,000	03/29/2024
3300004468		SPRING VALLEY	NY		06/09/2023	9.555	257,131						2,600,000	04/20/2023
100150164		BOCA RATON	FL		04/30/2024	9.125	257,134		(67)				375,000	02/26/2024
100152480		LAKEWOOD RANCH	FL		05/16/2024	8.990	257,160						302,000	04/16/2024
100150487		TURLOCK	CA		05/03/2024	7.500	257,161						335,000	02/05/2024
100174311		HOUGHTON	MI		10/31/2024	8.000	257,162						280,000	03/21/2024
100171607		MUSE	OK		10/16/2024	6.990	257,162						340,000	08/28/2024
100173245		RICHLANDS	NC		10/30/2024	7.490	257,165						330,000	08/26/2024
100134810		ORLANDO	FL		10/30/2023	7.500	257,179						375,000	09/29/2023
100168132		PORT CHARLOTTE	FL		09/20/2024	6.990	257,183		(16)				510,000	04/03/2024
100173368		KANSAS CITY	MO		10/30/2024	7.125	257,184						357,000	09/18/2024
100182391		TROUTMAN	NC		12/12/2024	7.500	257,185		(10)				325,500	10/03/2024
100166093		CYPRESS	TX		09/09/2024	5.750	257,194						526,000	07/30/2024
100028295		PAWLEYS ISLAND	SC		10/26/2018	4.375	257,207						356,250	06/03/2018
100179718		COLUMBUS	OH		11/21/2024	5.375	257,226		47				371,000	09/13/2024
100181513		BATON ROUGE	LA		12/06/2024	7.625	257,229		(9)				315,000	10/22/2024
100158032		SLIDELL	LA		07/09/2024	7.625	257,245						305,000	05/01/2024
100031292		FREDERICK	MD		03/29/2019	3.750	257,246						425,000	12/07/2018
100114813		THE VILLAGES	FL		07/10/2023	7.250	257,263						339,000	05/01/2023
100174739		CEDAR CREEK	TX		10/31/2024	10.750	257,265						406,000	02/20/2024
100013465		DUARTE	CA		05/25/2017	5.000	257,266						535,000	01/31/2017
100169508		STRATFORD	CT		09/30/2024	7.625	257,267		(38)				360,000	06/21/2024
100119503		LAVEEN	AZ		07/28/2023	7.500	257,271						426,000	06/28/2023
100129512		PAGOSA SPRINGS	CO		09/29/2023	7.500	257,274						342,000	08/14/2023
100163056		FORT MYERS	FL		08/13/2024	7.990	257,278						334,000	05/28/2024
100134982		NEW LONDON	CT		10/30/2023	9.000	257,279						349,000	10/04/2023
100137316		ISLIP TERRACE	NY		12/01/2023	8.749	257,281						390,000	10/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091623		LAS VEGAS	NV		03/07/2023	10.375	257,287						385,000	12/28/2022
100117383		SACRAMENTO	CA		07/20/2023	4.125	257,300						720,000	03/01/2024
100116704		EASTVALE	CA		07/20/2023	4.500	257,301						530,000	03/01/2024
100000205		FORTUNA	CA		09/27/2016	4.875	257,311						300,000	09/01/2016
100186449		LENOIR CITY	TN		12/30/2024	7.250	257,313						315,000	11/12/2024
100119381		WESTAMPTON	NJ		07/31/2023	7.625	257,314						342,000	06/02/2023
100141780		NORFOLK	VA		01/30/2024	8.124	257,323						440,000	12/13/2023
100155876		COLUMBIA	MO		06/17/2024	7.625	257,333						381,000	03/14/2024
100141547		FRESNO	CA		01/30/2024	8.499	257,341						386,000	12/15/2023
100166071		DAVENPORT	FL		09/09/2024	7.500	257,344						280,000	07/10/2024
100173749		MARGATE	FL		10/30/2024	7.500	257,346						500,000	07/29/2024
100133630		DALLAS	GA		10/23/2023	5.750	257,353						391,000	08/18/2023
100172654		BATON ROUGE	LA		11/21/2024	7.625	257,354		(11)				315,000	10/22/2024
100067879		RICHMOND	TX		09/23/2021	4.625	257,364						332,000	07/30/2021
100182474		DULUTH	GA		12/12/2024	6.624	257,366		(1)				345,000	11/01/2024
100060186		NEW ORLEANS	LA		06/25/2021	3.990	257,366						360,000	03/30/2021
100151442		KISSIMMEE	FL		05/10/2024	7.625	257,367						341,442	04/08/2024
100168348		BATON ROUGE	LA		09/25/2024	7.500	257,370						330,000	07/31/2024
100086310		TILBURG	NLD		08/29/2022	3.950	257,372					(16,923)	355,000	12/01/2023
100141808		LEEUWARDEN	NLD		01/29/2024	6.350	257,372					(11,728)	355,000	06/30/2024
100074456		SAN ANTONIO	TX		12/02/2021	5.187	257,395						311,000	11/15/2021
100078732		MIDWAY CITY	CA		02/25/2022	3.625	257,397						970,000	01/10/2022
100171491		ATLANTA	GA		10/16/2024	7.125	257,400						365,000	08/29/2024
100182263		FORT WORTH	TX		12/12/2024	5.500	257,401		30				370,000	09/27/2024
100148930		EAGLE RIVER	AK		04/17/2024	8.125	257,408						366,000	10/26/2023
100165259		POOLESVILLE	MD		08/29/2024	7.999	257,420						333,000	08/06/2024
100160019		SURPRISE	AZ		07/17/2024	7.625	257,428						385,000	04/25/2024
100138841		CORCORAN	CA		12/21/2023	7.990	257,429						336,000	10/28/2023
100150599		FORT WORTH	TX		05/03/2024	5.750	257,430						372,000	01/18/2024
100141157		COLUMBUS	OH		01/30/2024	8.650	257,435						351,000	12/08/2023
100057780		NEWPORT	RI		06/30/2021	3.990	257,435						355,000	04/30/2021
100102086		MARANA	AZ		04/14/2023	8.625	257,451						362,500	02/17/2023
100128084		CAMPOBELLO	SC		09/08/2023	6.375	257,456						423,000	09/01/2022
100142681		PENDERGRASS	GA		02/08/2024	5.990	257,461						343,000	11/28/2023
100031433		LA QUINTA	CA		03/29/2019	4.375	257,463						399,000	12/08/2018
100078219		CELINA	TX		02/10/2022	6.500	257,468						281,000	01/07/2022
100137611		BEDMINSTER	NJ		12/08/2023	7.625	257,475						345,000	09/08/2023
100140247		FORNEY	TX		01/18/2024	6.999	257,476						380,000	12/12/2023
100132131		HENDERSONVLLE	NC		10/13/2023	5.750	257,476						351,000	08/03/2023
100160974		MISSOURI CITY	TX		07/24/2024	7.625	257,481						316,000	05/09/2024
100128163		HAINES CITY	FL		09/18/2023	7.250	257,481						362,000	07/24/2023
100158930		RICHMOND	VA		07/12/2024	7.375	257,496						371,000	05/03/2024
100168380		MONROE	NC		09/25/2024	7.375	257,503						337,000	07/16/2024
100153894		ANGELS CAMP	CA		06/05/2024	7.750	257,505						360,000	05/15/2024
100024021		MIAMI	FL		09/10/2018	5.625	257,511						374,000	09/10/2018
100101531		EDGECLIFF VILLAGE	TX		04/26/2023	6.125	257,513						359,000	02/27/2023
100163880		MIAMI	FL		09/27/2024	9.000	257,514						380,000	09/04/2024
100140274		LAGO VISTA	TX		01/18/2024	8.125	257,514						393,000	11/21/2023
100154108		AUSTINTOWN	OH		07/11/2024	8.375	257,527						330,000	06/06/2024
100165998		WOODBRIDGE	VA		09/06/2024	7.875	257,529						325,000	08/12/2024
100150937		CAPE CORAL	FL		05/08/2024	5.750	257,533						375,000	02/27/2024
100175998		CONCORD	NC		11/14/2024	6.500	257,541						358,000	09/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148757		SAINT AUGUSTINE	FL		04/17/2024	5.250	257,543						388,000	09/28/2023
100185095		GRAND PRAIRIE	TX		12/20/2024	6.875	257,543						370,000	11/20/2024
100171700		GLASSBORO	NJ		10/16/2024	7.990	257,556						317,000	09/05/2024
3340079102		PHILADELPHIA	PA		08/19/2024	9.170	257,557						1,540,000	06/16/2024
100147962		NATCHEZ	LA		04/08/2024	7.625	257,557						320,000	01/26/2024
100067894		PASSAIC	NJ		09/23/2021	4.375	257,559						375,000	07/07/2021
100148030		ROUND ROCK	TX		04/10/2024	7.125	257,567						372,000	02/28/2024
100184930		CINCINNATI	OH		12/17/2024	9.000	257,568		(15)				776,000	10/21/2024
100151095		FORT WORTH	TX		05/08/2024	7.625	257,578						336,000	03/12/2024
100107990		NEW BEDFORD	MA		05/25/2023	6.999	257,579						355,000	03/31/2023
100143159		SURPRISE	AZ		02/16/2024	7.000	257,583						367,000	12/19/2023
100110494		MARANA	AZ		06/30/2023	6.624	257,590						352,000	04/26/2023
100148882		TUCSON	AZ		04/17/2024	7.990	257,591						339,000	10/16/2023
100162602		HILLIARD	OH		08/12/2024	7.375	257,597						341,500	06/13/2024
100179868		NORTH PORT	FL		11/22/2024	7.000	257,599		(7)				385,000	10/23/2024
100156485		SARATOGA SPRINGS	UT		06/24/2024	6.875	257,601						346,000	04/23/2024
100166204		FORT WORTH	TX		09/09/2024	5.990	257,604						343,000	07/12/2024
100151671		ASHBURN	VA		05/10/2024	6.625	257,604						350,000	03/28/2024
100179378		OAKLAND	CA		12/27/2024	8.000	257,608		(3)				354,000	12/11/2024
100065316		WINTER GARDEN	FL		07/28/2021	3.750	257,609						361,000	05/18/2021
100164891		MONTICELLO	NY		08/28/2024	7.170	257,619						363,000	08/02/2024
100174426		SUN VALLEY	CA		10/31/2024	8.375	257,621						1,138,000	08/29/2024
100148907		RALEIGH	NC		04/17/2024	7.250	257,622						349,000	10/27/2023
100173070		JENKS	OK		10/25/2024	6.499	257,623						344,000	09/17/2024
100143285		EL RENO	OK		02/16/2024	6.625	257,628						345,000	12/27/2023
100186443		ARGYLE	TX		12/30/2024	6.990	257,634						340,000	11/13/2024
100148203		NAPLES	FL		04/12/2024	7.124	257,636						345,000	02/29/2024
100108215		GARLAND	TX		05/24/2023	8.125	257,642						311,000	05/05/2023
100158765		CARVER	MN		07/10/2024	7.500	257,643						340,000	05/14/2024
100143378		DAVENPORT	FL		02/16/2024	8.375	257,645						345,000	01/12/2024
100153201		NASHVILLE	TN		05/30/2024	7.625	257,649						385,000	04/11/2024
100137461		FORNEY	TX		01/11/2024	8.875	257,651		(187)				450,000	11/27/2023
100129649		WEST SPRINGFIELD	MA		09/29/2023	7.625	257,659						351,000	07/28/2023
100161477		INDIAN TRAIL	NC		07/30/2024	7.625	257,661						315,000	05/15/2024
100100240		SCOTT TOWNSHIP	PA		03/17/2023	8.514	257,662						364,000	02/23/2023
100110313		ELIZABETH CITY	NC		06/30/2023	6.500	257,671						351,000	05/01/2023
100171781		SHAFTER	CA		10/17/2024	7.625	257,696						305,000	08/28/2024
100147956		SNELLVILLE	GA		04/08/2024	7.125	257,696						345,000	02/08/2024
100130348		TOBYHANNA	PA		09/28/2023	8.500	257,703						310,000	08/02/2023
100171255		OXON HILL	MD		10/16/2024	9.250	257,703						300,000	08/22/2024
100068463		PALM HARBOR	FL		08/25/2021	4.875	257,715						340,000	07/01/2021
100161180		COLUMBUS	OH		07/25/2024	8.750	257,741						355,000	06/25/2024
100145552		UNITED KINGDOM	GBR		03/12/2024	9.500	257,743		9,517			(5,552)	259,000	10/22/2019
100166968		NORTH AUGUSTA	SC		09/13/2024	6.990	257,751						348,000	07/02/2024
100091155		RED OAK	TX		01/31/2023	6.625	257,751						435,000	09/29/2022
100173300		SAINT AUGUSTINE	FL		10/30/2024	6.125	257,764						450,000	09/10/2024
100054914		WEST HAVERSTRAW	NY		03/23/2021	4.625	257,764						318,900	12/31/2020
100131770		LAUREL	MD		10/06/2023	6.500	257,767						375,000	08/18/2022
100102177		BATAVIA	IL		04/14/2023	9.750	257,768						310,000	03/10/2023
100129505		DAVIS	CA		09/29/2023	7.375	257,770						610,000	07/18/2023
100032180		EAST PALO ALTO	CA		03/29/2019	4.375	257,771						1,056,400	12/10/2018
100156487		O FALLON	MO		06/24/2024	7.490	257,778						338,500	04/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071764		CHARLOTTESVILLE	VA		10/14/2021	4.375	257,801						375,000	08/10/2021
100057628		CAPE CORAL	FL		06/30/2021	3.625	257,805						390,000	04/09/2021
100140174		ROWLETT	TX		01/11/2024	8.500	257,806						396,000	12/07/2023
100119993		YAKIMA	WA		08/11/2023	6.624	257,807						375,000	06/23/2023
100154170		ASBURY PARK	NJ		07/11/2024	7.500	257,815		(18)				410,000	06/05/2024
100119963		NASHVILLE	TN		08/11/2023	6.999	257,815						340,000	07/03/2023
100157960		RIVIERA BEACH	FL		07/09/2024	7.575	257,822						284,000	05/07/2024
100031304		PITTSBURG	CA		03/29/2019	3.125	257,828						439,000	12/09/2018
100168150		ARLINGTON	TX		09/20/2024	7.375	257,829						340,000	04/02/2024
100026612		LAKE FOREST	CA		09/26/2018	4.750	257,837						395,000	06/14/2018
100114932		PFLUGERVILLE	TX		07/13/2023	8.625	257,838		(23)				375,000	05/18/2023
100135077		DENTON	TX		11/01/2023	5.500	257,854						385,000	08/15/2023
100160348		JACKSONVILLE	FL		09/06/2024	8.875	257,864						315,000	07/31/2024
100171381		AMMON	ID		10/16/2024	6.875	257,870						357,000	09/09/2024
100091359		ARLINGTON	VA		02/22/2023	7.999	257,870						375,000	01/04/2023
100129486		RALEIGH	NC		09/29/2023	6.950	257,876						400,000	07/31/2023
100026572		BONITA SPRINGS	FL		09/26/2018	5.000	257,888						353,000	06/13/2018
100137287		NETHERLANDS	NLD		11/28/2023	6.350	257,889					(16,957)	366,865	06/30/2024
100068682		RODEN	NLD		08/30/2021	7.615	257,889					(16,957)	1,265,000	06/30/2024
100175972		CONCORD	NC		11/14/2024	6.500	257,893						345,000	09/28/2024
100138111		AURORA	CO		12/14/2023	7.875	257,895						463,000	10/30/2023
100141552		VAIL	AZ		01/30/2024	7.499	257,897						510,000	12/06/2023
100076409		STILLWATER	OK		12/23/2021	4.875	257,900						305,000	11/24/2021
100171551		DENTON	TX		10/16/2024	6.250	257,905						405,000	08/13/2024
100162721		PENDERGRASS	GA		08/12/2024	6.625	257,918						326,000	05/30/2024
100138853		LEHIGHTON	PA		12/21/2023	7.500	257,924						340,000	10/11/2023
100115943		PORT CHARLOTTE	FL		07/20/2023	6.625	257,928						376,000	05/23/2023
100081155		JARRELL	TX		03/18/2022	3.875	257,933						350,000	12/28/2021
100137981		SUWANEE	GA		12/13/2023	5.750	257,933						386,000	10/16/2023
100137004		LEANDER	TX		11/28/2023	6.875	257,940						380,000	09/27/2023
100135773		LAS VEGAS	NV		11/10/2023	6.990	257,948						565,000	09/16/2023
100146894		BOLINGBROOK	IL		03/26/2024	7.375	257,960						348,000	02/02/2024
100166090		ALLEN	TX		09/09/2024	7.624	257,983						315,000	07/29/2024
100087432		CLARKSTON	GA		10/25/2022	5.990	257,987						395,000	04/26/2022
100160898		JORDAN	MN		07/24/2024	7.500	257,991						340,000	06/07/2024
100100420		HOUSTON	TX		04/27/2023	5.375	258,002						415,000	02/18/2022
100161014		BERRIEN SPRGS	MI		07/24/2024	8.000	258,005						355,000	05/31/2024
100174933		PHOENIX	AZ		10/31/2024	7.000	258,005						455,000	04/15/2024
100185452		WINDER	GA		12/20/2024	5.875	258,007		14				341,000	10/28/2024
100116019		HILLSBORO	OR		07/20/2023	6.625	258,008						480,000	05/31/2023
100186517		AUBURN	AL		12/30/2024	7.375	258,011						280,000	11/14/2024
100180269		HASLET	TX		11/25/2024	6.375	258,012						350,000	09/30/2024
3340078641		FERNDALE	MI		07/19/2024	9.718	258,018						1,072,000	04/25/2024
100158152		SEVERN	MD		07/09/2024	7.625	258,023						342,000	04/12/2024
100128057		SOUTHBRIDGE	MA		09/08/2023	6.375	258,029						410,000	09/23/2022
100182153		LEXINGTON	SC		12/12/2024	8.125	258,036		(12)				333,000	09/10/2024
100151631		TOWNSEND	GA		05/10/2024	7.125	258,041						350,000	03/29/2024
100175901		WINTER HAVEN	FL		11/14/2024	6.750	258,048						351,000	09/20/2024
100115241		DANBURY	CT		07/17/2023	7.770	258,052						390,000	06/14/2023
100172507		YORK	PA		10/23/2024	7.125	258,054						313,000	09/07/2024
100078919		FREDERICKSBURG.	VA		02/24/2022	3.750	258,055						375,000	01/19/2022
100174591		DESOTO	TX		10/31/2024	8.500	258,065						380,000	01/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151372		IDAHO FALLS	ID		05/10/2024	7.375	258,067						340,000	03/26/2024
100149339		SAINT AUGUSTINE	FL		04/24/2024	5.500	258,070						349,000	02/07/2024
100161330		CHARLOTTE	NC		07/25/2024	7.500	258,071						357,000	06/13/2024
100140194		RICHARDSON	TX		01/11/2024	9.250	258,074						340,000	11/03/2023
100173720		LAVEEN	AZ		10/30/2024	7.875	258,074						626,000	09/13/2024
100186238		ROCKWALL	TX		12/27/2024	7.249	258,076		(3)				339,000	12/10/2024
100043103		SALINAS	CA		05/28/2020	4.972	258,080						500,000	04/21/2020
100153301		BRADENTON	FL		05/30/2024	6.500	258,084						360,000	03/25/2024
100155035		ROCKLIN	CA		07/19/2024	9.375	258,086						460,000	11/29/2023
100185304		CHICAGO	IL		12/20/2024	7.125	258,087		(2)				340,000	11/01/2024
100103731		SALEM	OR		05/08/2023	9.875	258,090						326,000	03/24/2023
100107815		THE VILLAGES	FL		05/19/2023	6.990	258,090						351,000	02/17/2023
100171917		WHITESTOWN	IN		10/17/2024	6.500	258,097						365,000	08/26/2024
100079841		ALIQUIPPA	PA		04/08/2022	5.125	258,098						355,000	01/07/2022
100084736		FEDERAL WAY	WA		08/02/2022	6.500	258,102						650,000	07/12/2022
100147760		ST. PETERSBURG	FL		04/08/2024	7.124	258,103						335,000	02/23/2024
100149669		CHARLOTTE	NC		04/26/2024	7.500	258,110						369,000	03/22/2024
100078718		PALMDALE	CA		02/25/2022	5.000	258,111						378,000	01/07/2022
100131640		WASHINGTON	DC		10/06/2023	7.990	258,116						322,000	08/08/2023
100110260		HALTOM CITY	TX		06/30/2023	7.125	258,119						330,000	04/27/2023
100146920		BAKERSFIELD	CA		03/26/2024	7.625	258,120						368,000	01/11/2024
100173179		MUNDS PARK	AZ		10/30/2024	6.990	258,127						420,000	09/09/2024
100158496		PORT SAINT LUCIE	FL		07/10/2024	7.375	258,134						340,000	04/18/2024
100031652		RICHMOND	CA		03/29/2019	3.125	258,137						465,000	12/10/2018
3340073527		SOUTH FALLSBURG	NY		04/12/2024	9.385	258,141						1,100,000	02/27/2024
100150513		PENSACOLA	FL		05/03/2024	7.375	258,142						350,000	01/26/2024
100081302		BEDFORD	TX		03/18/2022	3.875	258,148						348,000	12/21/2021
100137572		SILVER SPRING	MD		12/08/2023	7.625	258,150						345,000	10/12/2023
100156806		NEWBURGH	NY		06/27/2024	7.625	258,155						340,000	05/13/2024
100160977		CHARLOTTE	NC		07/24/2024	5.990	258,178						355,000	05/08/2024
100133595		SUMMERVILLE	SC		10/23/2023	5.750	258,180						355,000	08/09/2023
100163140		AUSTIN	TX		08/13/2024	7.625	258,182						390,000	06/14/2024
100150489		PALM SPRINGS	CA		05/03/2024	7.625	258,194						320,000	02/09/2024
100148881		CONCORD	NC		04/17/2024	7.875	258,208						364,000	10/20/2023
100173042		DESOTO	TX		10/25/2024	8.375	258,213		(63)				310,000	08/30/2024
100100935		KATY	TX		04/28/2023	8.750	258,214						285,000	04/27/2022
100136425		JACKSONVILLE	FL		11/20/2023	7.000	258,217						345,000	09/19/2023
100153458		HACKETTSTOWN	NJ		05/30/2024	7.410	258,219						501,000	04/15/2024
100185819		PEACHTREE CORNERS	GA		12/26/2024	7.500	258,219		(3)				485,000	10/31/2024
100179756		FORT WORTH	TX		11/21/2024	5.750	258,232		29				378,000	09/25/2024
100140351		LITTLE RIVER	SC		01/18/2024	5.990	258,240						345,500	10/30/2023
100148875		EL CAJON	CA		04/17/2024	7.625	258,242						340,000	10/24/2023
100120755		WESLEY CHAPEL	FL		08/25/2023	7.500	258,243						334,000	07/17/2023
100179553		FORNEY	TX		11/21/2024	6.625	258,244						360,000	09/13/2024
100143297		FLOWERY BRANCH	GA		02/16/2024	7.000	258,247						343,000	12/29/2023
100148739		JOLIET	IL		04/17/2024	8.125	258,247						335,000	11/01/2023
100133605		DARLINGTON	MD		10/23/2023	7.500	258,248						355,350	08/17/2023
100101666		ROCKY RIVER	OH		04/26/2023	6.875	258,250						351,000	03/24/2023
100144557		NORTH LAS VEGAS	NV		04/26/2024	8.250	258,251		(96)				350,000	03/19/2024
100080188		COLUMBUS	OH		02/25/2022	5.050	258,254						326,000	02/07/2022
100080798		OAK HILLS	CA		03/15/2022	6.175	258,258						631,000	02/22/2022
100156523		FORT WORTH	TX		06/24/2024	5.990	258,263						357,000	04/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182312		SAINT ANTHONY	MN		12/12/2024	6.624	258,263						470,000	10/22/2024
100078274		HOMESTEAD	FL		02/10/2022	4.375	258,278						330,000	01/19/2022
3500104328		PHOENIX	AZ		07/18/2024	8.785	258,281						1,434,000	06/11/2024
100164318		CAMPTON	KY		08/21/2024	8.000	258,281						325,000	05/31/2024
100158902		GRANT VALKARIA	FL		07/12/2024	6.125	258,290						340,000	05/17/2024
100128890		HANAHAN	SC		09/21/2023	7.875	258,293						475,000	07/19/2023
100165934		DISTRICT HEIGHTS	MD		09/06/2024	8.750	258,293						340,000	05/17/2024
100082586		CONROE	TX		04/14/2022	5.990	258,293						410,000	02/25/2022
100152871		MEMPHIS	TN		05/22/2024	7.999	258,298						318,000	05/03/2024
100091094		DELRAY BEACH	FL		01/31/2023	7.499	258,300						369,000	12/28/2022
100152858		LIVONIA	MI		05/22/2024	7.625	258,302						325,000	05/02/2024
100179536		DUBLIN	OH		11/21/2024	6.624	258,303		(7)				346,000	09/30/2024
100144223		ELGIN	TX		03/07/2024	5.990	258,331						340,000	12/28/2023
100137627		LAND O LAKES	FL		12/08/2023	6.250	258,335						365,000	09/26/2023
100135689		PLAINFIELD	NJ		11/09/2023	9.500	258,340						440,000	08/31/2023
100167476		PHOENIX	AZ		10/31/2024	8.500	258,341		41				328,000	09/24/2024
100166266		PALM BAY	FL		09/09/2024	7.500	258,343						320,000	07/15/2024
100178185		HUNTINGTON BEACH	CA		11/19/2024	8.750	258,353		(42)				1,326,000	08/30/2024
100176900		CAPE CORAL	FL		11/15/2024	7.125	258,360						319,000	09/10/2024
100156779		HOUSTON	TX		06/26/2024	6.750	258,362						375,000	06/11/2024
100148776		MYRTLE BEACH	SC		04/17/2024	7.875	258,372						323,000	09/27/2023
100136262		PLANT CITY	FL		11/20/2023	7.375	258,372						335,000	09/20/2023
100143097		BAKERSFIELD	CA		02/16/2024	7.625	258,375						323,000	01/09/2024
100159015		MESA	AZ		08/15/2024	7.250	258,388						495,000	07/10/2024
100161367		CONCORD	NC		07/25/2024	8.125	258,392						322,000	05/23/2024
100113465		OCEANSIDE	CA		06/29/2023	6.250	258,394						660,000	05/16/2022
100168653		PENSACOLA BEACH	FL		09/25/2024	7.624	258,399						395,000	09/09/2024
100140044		ARLINGTON	TX		01/09/2024	7.625	258,399						343,000	10/25/2023
100177868		DUNN LORING	VA		11/19/2024	11.275	258,401		(43)				1,375,000	08/26/2024
100054305		HICKORY HILLS	IL		03/23/2021	4.750	258,402						245,000	01/04/2021
100068294		LAS VEGAS	NV		08/25/2021	4.125	258,407						383,000	06/08/2021
100147311		VLISSINGEN	NLD		03/27/2024	5.750	258,407					(11,702)	350,000	06/30/2024
100031367		OAKLAND PARK	FL		03/29/2019	3.500	258,412						467,000	09/14/2018
100148539		DENVER	CO		04/12/2024	7.000	258,415						715,000	02/09/2024
100153405		MIDDLETOWN	NY		05/30/2024	7.950	258,416						360,000	05/07/2024
100151568		SAINT CLOUD	FL		05/10/2024	8.000	258,418						320,000	03/22/2024
100142839		DALLAS	GA		02/09/2024	7.125	258,427						350,000	12/06/2023
100071822		OCOEE	FL		10/14/2021	3.750	258,442						362,000	07/29/2021
100109005		MIDDLETOWN	CT		05/31/2023	10.250	258,443						343,000	05/04/2023
100159873		SUNNY ISLES BEACH	FL		08/16/2024	6.750	258,448						360,000	04/03/2024
100173098		PALM BAY	FL		10/30/2024	7.624	258,455						310,000	09/04/2024
100103082		BIG BEAR LAKE	CA		06/22/2023	7.875	258,461						714,000	03/29/2023
100060130		SAN LEANDRO	CA		06/25/2021	3.875	258,468						1,150,000	02/12/2021
100100873		GERMANTOWN	MD		04/28/2023	5.500	258,470						390,000	12/08/2021
100127946		NASHVILLE	TN		09/08/2023	7.000	258,477						340,000	10/15/2021
100154878		COLUMBUS	OH		07/19/2024	8.250	258,480						300,000	12/08/2023
100060129		CARLSBAD	CA		06/25/2021	3.875	258,484						706,000	04/13/2021
100160906		WARMINSTER	PA		07/24/2024	7.500	258,485						336,000	06/06/2024
100135101		CHARLOTTE	NC		11/01/2023	7.500	258,488						350,000	08/11/2023
100173262		FRANKLIN PARK	IL		10/30/2024	7.500	258,488						315,000	09/06/2024
100110635		KEIZER	OR		06/30/2023	7.500	258,490						372,000	05/01/2023
100029329		LOS ANGELES	CA		10/26/2018	4.000	258,501						408,500	05/31/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102674		MIAMI	FL		06/22/2023	7.750	258,502						475,000	01/12/2023
100103860		VERO BEACH	FL		05/10/2023	7.489	258,506						360,000	04/13/2023
100029716		EVERETT	MA		10/26/2018	4.625	258,516						540,503	05/31/2018
100144988		UNITED KINGDOM	GBR		03/12/2024	9.500	258,519		10,905			(5,678)	260,000	10/24/2019
100108032		DURHAM	NC		05/25/2023	6.125	258,520						377,500	03/30/2023
100116398		WEST JORDAN	UT		07/20/2023	5.500	258,523						497,000	03/01/2024
100139376		SCRANTON	PA		12/28/2023	9.090	258,524						340,000	11/22/2023
100149570		PORT JEFFERSON STATION	NY		04/26/2024	7.500	258,525						445,000	03/14/2024
100159969		MIAMI BEACH	FL		08/16/2024	7.990	258,534						310,000	05/21/2024
100170261		ATHENS	AL		10/08/2024	7.500	258,535						320,000	07/31/2024
100147756		DAHLONEGA	GA		04/08/2024	7.499	258,541						340,000	02/26/2024
100148329		KYLE	TX		04/12/2024	5.375	258,552						360,000	02/06/2024
100117320		POMPANO BEACH	FL		07/20/2023	5.125	258,553						456,000	03/01/2024
100149448		PLANO	TX		04/24/2024	7.500	258,554						340,000	03/08/2024
100028441		WEST NEW YORK	NJ		10/26/2018	4.500	258,568						399,000	05/31/2018
100140628		CHARLOTTE	NC		01/19/2024	7.875	258,569						365,000	11/21/2023
100126389		CHESAPEAKE	VA		08/30/2023	7.888	258,570						425,000	07/27/2023
100074393		SALINAS	CA		12/02/2021	3.612	258,573						660,000	11/08/2021
100060294		BRIGHAM CITY	UT		06/25/2021	4.500	258,575						365,000	04/19/2021
100147075		COARSEGOLD	CA		03/28/2024	8.500	258,580						350,000	02/21/2024
100184627		SANTA CLARITA	CA		12/17/2024	8.625	258,583		(17)				1,042,647	10/23/2024
100179527		FORT WORTH	TX		11/21/2024	6.624	258,591		(9)				340,000	09/24/2024
100163988		EAU CLAIRE	WI		08/21/2024	8.875	258,604						310,000	06/14/2024
100157674		VENICE	FL		06/28/2024	7.625	258,606						360,000	05/24/2024
100168249		OAKLEY	CA		09/20/2024	7.125	258,615						752,000	04/10/2024
100029360		LONGWOOD	FL		10/26/2018	4.125	258,618						384,750	06/01/2018
100100409		FLUSHING	NY		04/27/2023	4.750	258,621						440,000	03/04/2022
100065563		SPARKS	NV		07/28/2021	3.750	258,629						360,000	04/29/2021
100145604		UNITED KINGDOM	GBR		03/12/2024	9.500	258,630		9,186			(5,590)	260,000	11/07/2019
100140627		HOUSTON	TX		01/19/2024	6.990	258,636						356,000	11/14/2023
100164534		KYLE	TX		08/21/2024	6.875	258,638						354,000	06/28/2024
100126917		CORAM	NY		08/30/2023	6.230	258,646						459,000	05/13/2022
100179743		FORT WORTH	TX		11/21/2024	5.750	258,650		31				379,500	09/20/2024
100128278		SOUTH SALT LAKE CITY	UT		09/14/2023	7.625	258,658						395,000	08/03/2023
100186487		TALLAHASSEE	FL		12/30/2024	6.990	258,664						320,000	10/28/2024
100171367		O FALLON	MO		10/16/2024	6.625	258,673						335,000	08/30/2024
100167671		PRINCETON	TX		09/19/2024	7.990	258,675						335,000	08/12/2024
100175897		DAVENPORT	FL		11/14/2024	6.500	258,683		(10)				372,000	09/30/2024
100140622		ANNA	TX		01/19/2024	7.625	258,688						360,000	11/16/2023
100186547		SUNSET	SC		12/30/2024	7.625	258,701						336,000	11/08/2024
100044093		CULVER CITY	CA		08/19/2020	4.600	258,706						422,750	12/23/2019
100171408		PLEASANTVILLE	NJ		10/16/2024	7.125	258,719						350,000	08/30/2024
100141316		GRAND PRAIRIE	TX		01/30/2024	8.500	258,731						359,000	12/12/2023
100158448		PITTSBURGH	PA		07/10/2024	7.500	258,738						350,000	04/12/2024
100109859		SOUTH FALLSBURG	NY		06/22/2023	7.530	258,741						384,000	05/16/2023
100141123		QUEENS	NY		01/30/2024	6.840	258,741						820,000	01/05/2024
100147899		NEW PALESTINE	IN		04/08/2024	5.250	258,741						350,000	01/29/2024
100182498		EUREKA	CA		12/12/2024	7.125	258,742		(4)				366,000	11/06/2024
100134288		PINELLAS PARK	FL		10/27/2023	9.250	258,743						365,000	09/21/2023
100166169		CREAL SPRINGS	IL		09/09/2024	7.624	258,749						290,000	07/15/2024
100091639		MIDVALE	UT		03/07/2023	9.499	258,755						372,000	01/11/2023
100144790		UNITED KINGDOM	GBR		03/12/2024	3.390	258,756					(5,663)	600,033	01/20/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100151695		BREINIGSVILLE	PA		05/10/2024	7.000	258,760						330,000	03/28/2024
100100295		TEMPE	AZ		03/24/2023	7.875	258,760						440,000	01/17/2023
100164584		CONCORD	NC		08/21/2024	7.990	258,766						320,000	07/23/2024
100169326		NEW SMYRNA BEACH	FL		09/27/2024	8.500	258,767						324,000	08/15/2024
100140535		TOMS RIVER	NJ		01/19/2024	7.625	258,769						355,000	11/16/2023
100166082		WILLIS	TX		09/09/2024	6.999	258,780						354,000	07/26/2024
100164558		LONGS	SC		08/21/2024	6.625	258,782						434,000	07/23/2024
100170412		CHARLOTTE	NC		10/09/2024	7.499	258,786						325,000	09/05/2024
100076454		OCOEE	FL		12/23/2021	5.374	258,787						350,000	11/19/2021
100120066		MIDDLETON	WI		08/11/2023	6.625	258,794						362,000	06/09/2023
100029364		JAMAICA	NY		10/26/2018	2.000	258,808						437,000	06/01/2018
100054154		FREDERICKSBURG	VA		03/23/2021	7.680	258,819						234,700	01/03/2021
100158693		CYPRESS	TX		07/10/2024	7.125	258,825						322,000	05/07/2024
100182506		OLATHE	KS		12/12/2024	6.375	258,832		2				347,000	10/18/2024
100132509		NEW MARKET	AL		11/03/2023	9.625	258,836						315,000	07/11/2023
3340071034		GREENVILLE	NC		06/14/2024	9.457	258,842						1,062,000	03/12/2024
100140146		HAMPTON	GA		01/09/2024	5.625	258,843						430,000	11/13/2023
100136544		CLOVIS	CA		11/20/2023	6.500	258,852						375,000	09/12/2023
100172449		DAPHNE	AL		10/23/2024	6.250	258,854						345,000	08/23/2024
100167839		CAPE CORAL	FL		09/20/2024	6.875	258,860		4				325,000	09/03/2024
100137843		PRAIRIE VIEW	TX		12/08/2023	9.000	258,866						310,000	10/31/2023
100029332		ONTARIO	CA		10/26/2018	5.000	258,890						422,750	06/01/2018
100053730		MARTHASVILLE	MO		03/23/2021	3.750	258,893						470,000	01/04/2021
100163138		HUTTO	TX		08/13/2024	7.500	258,902						382,000	06/12/2024
100169574		LAS VEGAS	NV		09/30/2024	7.625	258,906						335,000	06/27/2024
100175113		PALMDALE	CA		11/05/2024	6.999	258,906		(23)				316,000	10/08/2024
100137784		NORTH LAS VEGAS	NV		12/08/2023	6.125	258,907						478,000	10/16/2023
100160855		OKLAHOMA CITY	OK		07/24/2024	9.000	258,913						300,000	06/03/2024
100173359		KINGSTON	WA		10/30/2024	6.624	258,923						325,000	09/16/2024
100186548		CROWLEY	TX		12/30/2024	7.250	258,925						288,500	11/18/2024
100089666		DEN HAAG	NLD		11/29/2022	4.550	258,925					(17,025)	580,000	12/01/2023
100130124		NETHERLANDS	NLD		09/26/2023	6.200	258,925					(17,025)	464,000	12/01/2023
100085035		DEN HAAG	NLD		07/27/2022	4.310	258,925					(17,025)	480,000	12/01/2023
100143815		ALMERE	NLD		02/27/2024	6.050	258,925					(12,325)	511,867	06/30/2024
100137260		NETHERLANDS	NLD		11/28/2023	6.500	258,925					(17,025)	430,000	12/01/2023
100077920		VALKENBURG AAN DE GEUL	NLD		12/29/2021	3.250	258,925					(17,025)	510,000	12/01/2023
100157579		WAGENINGEN	NLD		06/28/2024	5.700	258,925					(8,775)	705,000	05/31/2024
100084233		AMSTERDAM	NLD		06/30/2022	3.900	258,925					(17,025)	563,233	06/30/2024
100180803		ROTTERDAM	NLD		11/27/2024	5.400	258,925					(5,175)	333,333	10/30/2024
100185702		AMSTERDAM	NLD		12/20/2024	5.150	258,925					(1,774)	450,000	11/27/2024
100185707		ROTTERDAM	NLD		12/20/2024	4.850	258,925					(1,774)	510,000	12/06/2024
100171776		OCEANO	CA		10/17/2024	7.625	258,926						520,000	09/06/2024
100172289		PHILADELPHIA	PA		10/21/2024	6.875	258,931						350,000	08/30/2024
100152397		PHOENIX	AZ		05/17/2024	6.625	258,934						355,000	04/01/2024
100181643		IVINS	UT		12/11/2024	6.750	258,954		(5)				375,000	10/29/2024
100162742		WIND GAP	PA		08/12/2024	7.490	258,956						339,000	06/11/2024
100000575		WINDSOR	CA		09/27/2016	3.375	258,958						572,000	08/26/2016
100180361		LIBERTY HILL	TX		11/25/2024	6.500	258,960						390,000	10/03/2024
100099971		BAKERSFIELD	CA		03/28/2023	9.500	258,969						335,000	02/23/2023
100114588		KISSIMMEE	FL		06/29/2023	7.250	258,987						347,000	05/25/2023
100114145		PIPERSVILLE	PA		06/29/2023	5.750	258,997						540,000	05/16/2022
100049184		COMPTON	CA		11/20/2020	3.375	259,000						418,000	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043892		PALM HARBOR	FL		08/19/2020	5.500	259,009						251,750	04/30/2019
100158961		CUTLER BAY	FL		08/15/2024	6.875	259,017						601,000	07/11/2024
100137079		TAMPA	FL		11/28/2023	7.625	259,018						350,000	10/13/2023
100053568		AYNOR	SC		03/23/2021	4.000	259,020						315,000	12/31/2020
100065688		JACKSON	CA		07/28/2021	3.990	259,020						465,000	05/21/2021
100140624		BAKERSFIELD	CA		01/19/2024	7.875	259,032						405,000	11/17/2023
100119491		PLYMOUTH	MN		07/28/2023	6.625	259,044						355,000	06/09/2023
100163896		MANCHESTER	NH		09/27/2024	8.375	259,054		194				312,000	08/23/2024
100081142		TEMPE	AZ		03/18/2022	3.375	259,056						495,000	01/06/2022
100167937		MAGNOLIA	TX		09/20/2024	7.125	259,072						330,000	08/27/2024
100174407		BURBANK	CA		10/31/2024	8.875	259,075						1,751,923	08/20/2024
100027808		CLEVELAND	GA		10/26/2018	4.625	259,076						266,000	06/01/2018
100024580		ELK GROVE	CA		09/20/2018	4.625	259,081						403,750	04/30/2018
100171688		ASHBURN	VA		10/16/2024	6.999	259,087						335,000	08/30/2024
100160061		LAKE OZARK	MO		07/17/2024	7.000	259,090						344,000	05/07/2024
100167979		SEDONA	AZ		09/20/2024	6.499	259,090						2,700,000	08/23/2024
100152178		HENDERSON	NV		05/17/2024	7.500	259,091						445,000	04/09/2024
100155130		CARTERSVILLE	GA		07/19/2024	7.250	259,093						340,000	05/23/2023
100102742		BRANDON	FL		06/22/2023	7.875	259,103		2,770				379,000	01/19/2023
100020315		LAKE WORTH	FL		07/17/2018	5.375	259,104						356,000	07/17/2018
100027775		WOODBINE	GA		10/26/2018	4.500	259,106						251,750	05/30/2018
100179458		LAKE LOTAWANA	MO		11/21/2024	6.124	259,107						354,000	10/02/2024
100140717		TUCSON	AZ		02/08/2024	7.500	259,109		(30)				365,000	01/23/2024
100060318		SEATTLE	WA		06/25/2021	3.875	259,120						360,000	04/16/2021
100175603		LAS VEGAS	NV		11/12/2024	6.499	259,120		7				375,000	10/07/2024
100153701		SCHERTZ	TX		05/31/2024	8.125	259,140						330,000	04/10/2024
100160570		HAMDEN	CT		07/19/2024	7.999	259,145						353,000	06/26/2024
100168091		STATE COLLEGE	PA		09/20/2024	7.625	259,145						357,000	04/09/2024
100137615		DESTIN	FL		12/08/2023	7.375	259,146						380,000	09/26/2023
100129881		MIAMI	FL		09/27/2023	8.677	259,148						485,000	08/23/2023
100088792		BLUE RIDGE	GA		11/15/2022	6.875	259,153						339,000	10/11/2022
100153822		HENRICO	VA		07/10/2024	9.250	259,156						321,500	10/16/2023
100167860		AKRON	OH		09/20/2024	7.250	259,157						325,000	08/26/2024
100087145		STUART	FL		10/25/2022	5.000	259,159						438,000	09/21/2021
100172722		LANCASTER	CA		11/21/2024	6.750	259,160		(10)				470,000	10/22/2024
100159411		ZEBULON	NC		07/15/2024	7.000	259,162						366,500	05/20/2024
100174258		ST. CLOUD	FL		10/31/2024	7.625	259,162						280,000	02/23/2024
100182028		DUNEDIN	FL		12/12/2024	5.990	259,163		11				400,000	10/21/2024
100100925		VALLEJO	CA		04/28/2023	5.500	259,174						600,000	01/07/2022
100089719		AMSTERDAM/AMSTELVEEN	NLD		11/29/2022	5.350	259,184					(17,042)	385,000	12/01/2023
100128307		LEXINGTON	KY		09/14/2023	10.499	259,191						295,000	08/15/2023
100156374		GEORGETOWN	TX		07/25/2024	7.625	259,191						330,000	06/17/2024
100158606		OCALA	FL		07/10/2024	7.624	259,193						319,000	05/30/2024
100026984		LA PUENTE	CA		09/26/2018	4.150	259,196						399,000	06/14/2018
100158657		CYPRESS	TX		07/10/2024	7.625	259,198						350,000	04/26/2024
100132096		JACKSONVILLE	FL		10/13/2023	6.499	259,202						340,000	08/18/2023
100158452		PALM DESERT	CA		07/10/2024	7.250	259,204						323,000	03/01/2024
100025502		LOS ANGELES	CA		09/20/2018	6.500	259,210						380,000	04/30/2018
100139691		UNITED KINGDOM	GBR		12/18/2023	6.390	259,211					(4,457)	385,000	10/09/2023
100166288		NEW BRAUNFELS	TX		10/23/2024	6.500	259,213						360,000	09/12/2024
100135871		GILCHRIST	TX		11/13/2023	9.250	259,214						328,000	10/20/2023
100162668		LAND O LAKES	FL		08/12/2024	7.625	259,217						340,000	05/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115993		WESTAMPTON	NJ		07/20/2023	7.625	259,217						348,000	06/01/2023
100181514		DELANO	CA		12/06/2024	6.750	259,219		(8)				525,000	11/25/2024
100117262		MONROE	NC		07/20/2023	7.500	259,222						390,000	03/01/2024
100174291		LINEVILLE	AL		10/31/2024	8.125	259,223						280,000	02/28/2024
100116280		KISSIMMEE	FL		07/20/2023	11.625	259,231						385,000	03/01/2024
100162711		LAND O LAKES	FL		08/12/2024	6.500	259,233						308,000	05/30/2024
100159733		BELLINGHAM	WA		08/23/2024	7.250	259,236						775,000	07/17/2024
100169773		ELLABELL	GA		09/30/2024	7.500	259,238						338,000	07/12/2024
100087167		MYRTLE BEACH	SC		10/25/2022	5.125	259,239						362,000	02/07/2022
100080194		BANNING	CA		02/25/2022	6.400	259,251		(128)				377,000	02/03/2022
100128338		HAGERSTOWN	MD		09/14/2023	8.999	259,252						330,000	08/11/2023
100130145		CHICAGO	IL		11/15/2023	9.000	259,257						330,000	09/15/2023
100143468		PHOENIX	AZ		02/16/2024	7.999	259,257						345,000	01/23/2024
100152647		PRINCETON	TX		05/17/2024	6.875	259,262						375,000	03/01/2024
100147958		FORNEY	TX		04/08/2024	7.000	259,264						345,000	02/09/2024
100166449		SUMMERVILLE	SC		10/31/2024	7.375	259,266						355,000	09/23/2024
100138713		MAPLETON	UT		02/02/2024	7.750	259,270						525,000	12/15/2023
100146885		OAKWOOD	GA		03/26/2024	7.000	259,275						347,000	01/29/2024
100120051		CASTLE ROCK	CO		08/11/2023	6.500	259,279						355,000	06/16/2023
100128192		ELIZABETH CITY	NC		09/18/2023	7.500	259,279						300,000	08/02/2023
100031908		CLOVERDALE	CA		03/29/2019	4.500	259,286						515,000	12/10/2018
100115782		WAUWATOSA	WI		07/20/2023	7.625	259,290						350,000	04/28/2023
100171582		OVERLAND PARK	KS		10/16/2024	7.000	259,295						340,000	08/21/2024
100080424		HOLLY HILL	FL		04/14/2022	6.000	259,298						360,000	02/15/2022
100012785		SOUTH GATE	CA		05/25/2017	4.500	259,301						420,000	01/31/2017
100031720		NORWALK	CA		03/29/2019	4.750	259,320						525,000	12/09/2018
100144228		ZEBULON	NC		03/07/2024	7.125	259,320						365,000	01/23/2024
100148036		KANNAPOLIS	NC		04/10/2024	6.125	259,323						368,000	02/22/2024
100084675		MIAMI	FL		08/02/2022	6.624	259,330						380,000	06/23/2022
100185872		HOUSTON	TX		12/26/2024	6.499	259,331		5				360,000	11/15/2024
100151156		AUSTIN	TX		05/09/2024	7.999	259,338						560,000	04/17/2024
100031849		CYPRESS	CA		03/29/2019	3.500	259,346						613,000	12/09/2018
100134355		PANAMA CITY BEACH	FL		10/27/2023	7.750	259,350						475,000	09/19/2023
100139281		NORTH RICHLAND HILLS	TX		12/28/2023	8.500	259,355						370,000	11/02/2023
100169581		DAVIE	FL		09/30/2024	7.625	259,357						315,000	07/15/2024
100081084		FONTANA	CA		03/18/2022	2.874	259,374						470,000	01/15/2022
100163832		NORWALK	CT		09/27/2024	8.000	259,386						315,000	09/04/2024
100159717		RENTON	WA		08/23/2024	6.875	259,396						575,000	07/18/2024
100140138		EDMOND	OK		01/09/2024	8.000	259,409						322,500	11/21/2023
100128085		SANTA ANA	CA		09/08/2023	6.375	259,417						435,000	07/01/2022
100156528		BLOOMINGDALE	GA		06/24/2024	7.000	259,417						352,000	04/10/2024
100153284		MARYVILLE	TN		05/30/2024	7.500	259,418						338,000	03/18/2024
100159523		TULSA	OK		07/15/2024	8.125	259,425						315,000	06/05/2024
100153030		SACHSE	TX		06/27/2024	7.500	259,426						875,000	05/20/2024
100118917		MADERA	CA		07/27/2023	6.999	259,431						335,000	06/27/2023
100146750		SPRINGFIELD	MA		03/20/2024	8.250	259,436						350,000	02/14/2024
100172615		CORDOVA	TN		10/23/2024	6.125	259,439						356,900	09/10/2024
100128048		NASHVILLE	TN		09/08/2023	7.000	259,439						349,000	10/04/2021
100073582		AMSTERDAM	NLD		10/25/2021	3.050	259,443					(17,059)	350,000	12/01/2023
100142770		DURHAM	NC		02/08/2024	8.625	259,457						340,000	12/01/2023
100175091		ROSENBERG	TX		11/05/2024	7.375	259,464		(19)				305,000	10/08/2024
100156222		WASHINGTON	DC		06/20/2024	7.625	259,465						850,000	05/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164624		RICHMOND	TX		08/21/2024	7.375	259,475						325,000	07/30/2024
100165571		PROVIDENCE VILLAGE	TX		08/29/2024	7.124	259,475						345,000	07/15/2024
100080878		PHOENIX	AZ		03/10/2022	4.000	259,488						340,000	01/21/2022
100116229		VERO BEACH	FL		07/20/2023	6.375	259,491						380,000	03/01/2024
100182212		ELKTON	KY		12/12/2024	7.125	259,492		(4)				285,000	10/11/2024
100144230		TUCSON	AZ		03/07/2024	5.875	259,494						385,000	01/02/2024
100166256		WAUKEE	IA		09/09/2024	6.250	259,494						343,000	07/19/2024
100082900		BIG BEAR CITY	CA		05/17/2022	5.000	259,495						330,000	03/21/2022
100024677		DELRAY BEACH	FL		09/20/2018	4.125	259,502						579,500	04/30/2018
100176837		HOMESTEAD	FL		11/15/2024	7.000	259,503						348,000	09/05/2024
100117091		ASHEVILLE	NC		07/20/2023	6.250	259,510						360,000	03/01/2024
100120713		CAPE CORAL	FL		08/25/2023	6.875	259,511						373,000	06/29/2023
100166079		MARS	PA		09/09/2024	6.999	259,519						368,000	08/05/2024
100054980		LITHIA	FL		03/23/2021	3.375	259,521						313,000	12/31/2020
100179939		COLLEGE STATION	TX		11/25/2024	5.750	259,530						328,250	09/20/2024
100182602		PLAYA DEL REY	CA		12/12/2024	6.624	259,533		(1)				415,000	10/28/2024
100140427		ZEBULON	NC		01/18/2024	7.875	259,533						355,000	11/29/2023
100145819		FORT LAUDERDALE	FL		05/08/2024	8.250	259,538						570,000	03/15/2024
100152512		THE VILLAGES	FL		05/17/2024	7.625	259,543						345,000	03/27/2024
100152281		MERCED	CA		05/17/2024	7.125	259,543						391,000	03/29/2024
100129310		CHARLOTTE	NC		09/25/2023	7.500	259,547						358,000	08/07/2023
100031829		CONCORD	CA		03/29/2019	3.000	259,558						705,500	12/10/2018
100031044		DES PLAINES	IL		03/29/2019	4.125	259,561						315,000	12/07/2018
100127976		WINSTON	GA		09/08/2023	8.500	259,562						295,000	09/12/2022
100161488		FLOWER MOUND	TX		07/30/2024	7.625	259,574						360,000	05/20/2024
100137576		POCATELLO	ID		12/08/2023	7.500	259,583						365,000	10/19/2023
100135459		MADERA	CA		11/13/2023	5.500	259,584						389,770	08/21/2023
100109121		DEERFIELD BEACH	FL		06/05/2023	8.124	259,586						330,000	05/01/2023
100161823		SCRANTON	PA		07/31/2024	8.590	259,596						335,000	07/08/2024
100175455		FISHERS	IN		12/23/2024	7.750	259,597		(14)				508,000	06/11/2024
100161023		ROUND ROCK	TX		07/24/2024	7.875	259,600						346,000	05/24/2024
100172616		MISSOURI CITY	TX		10/23/2024	6.375	259,601						342,000	09/10/2024
100144027		NORTH BERGEN	NJ		03/07/2024	6.624	259,602						430,000	01/26/2024
100068226		GARY	IN		08/25/2021	3.875	259,604						349,000	07/12/2021
100067917		ALBANY	OR		09/23/2021	3.625	259,604						365,000	07/28/2021
100150004		CENTRAL POINT	OR		06/07/2024	7.625	259,606						390,000	04/22/2024
100149627		FARMERSVILLE	TX		04/26/2024	7.625	259,618						347,000	03/18/2024
100091726		WAIANAE	HI		03/24/2023	9.500	259,626						305,000	02/16/2023
100144157		PFLUGERVILLE	TX		03/07/2024	6.500	259,630						352,000	01/16/2024
100149890		CENTERTON	AR		04/29/2024	8.625	259,636						300,000	04/05/2024
100031605		POMONA	CA		03/29/2019	4.125	259,642						425,000	12/08/2018
100160568		RANCHO CORDOVA	CA		07/19/2024	7.875	259,642						350,000	06/28/2024
100133597		LADSON	SC		10/23/2023	5.750	259,643						355,000	08/09/2023
100109030		HALLANDALE BEACH	FL		05/31/2023	7.375	259,644						418,000	04/28/2023
100128387		TALLAHASSEE	FL		09/15/2023	8.750	259,645						348,000	04/20/2023
100156652		COLUMBIA	MO		06/24/2024	8.125	259,647						325,000	05/03/2024
100176180		FORT WORTH	TX		12/20/2024	7.500	259,663		(2)				370,000	11/27/2024
100129623		FORT WORTH	TX		09/29/2023	7.500	259,663						345,000	08/01/2023
100133741		HANOVER	MD		10/23/2023	8.125	259,670						348,000	09/01/2023
100086939		NORTH RICHLAND HILLS	TX		10/24/2022	7.500	259,683		(50)				373,000	08/31/2022
100139795		UNITED KINGDOM	GBR		12/18/2023	7.790	259,685					(4,606)	450,000	08/18/2021
100091070		HARTFORD	CT		01/31/2023	9.125	259,694						315,000	12/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152691		POCATELLO	ID		05/17/2024	7.625	259,694						375,000	03/28/2024
100132058		GLASSBORO	NJ		10/13/2023	6.750	259,696						362,000	03/10/2023
100169470		PLYMOUTH	MN		09/30/2024	7.125	259,707		(25)				365,000	05/31/2024
100101156		NEW HAVEN	CT		04/28/2023	4.500	259,711						475,000	01/13/2022
100186509		LOGAN	OH		12/30/2024	7.938	259,716						284,000	10/22/2024
100161011		EUREKA	CA		07/24/2024	7.625	259,717						342,000	05/28/2024
100060289		SOUTH PADRE ISLAND	TX		06/25/2021	3.999	259,719						390,000	05/03/2021
100156552		MADISON	AL		06/24/2024	7.000	259,720						355,000	05/01/2024
100057958		ELIZABETH	NJ		06/30/2021	3.625	259,721						396,000	05/08/2021
100139687		UNITED KINGDOM	GBR		12/18/2023	7.590	259,726					(4,491)	270,000	08/13/2021
100182592		MURRELLS INLET	SC		12/12/2024	7.500	259,727		(12)				360,000	10/24/2024
100143150		CHASKA	MN		02/16/2024	7.990	259,730						355,000	12/28/2023
100107828		JUPITER	FL		05/19/2023	10.375	259,730						320,000	05/01/2023
100148262		MIDLOTHIAN	VA		04/12/2024	7.625	259,731						389,500	02/09/2024
100109073		MARICOPA	AZ		06/05/2023	8.625	259,739						335,000	04/17/2023
100173333		LIBERTY HILL	TX		10/30/2024	4.990	259,753						404,000	08/27/2024
100157911		CHARLESTON	SC		07/09/2024	8.125	259,758						305,000	04/25/2024
100115699		LAKEWOOD	NJ		07/20/2023	7.125	259,758						350,000	05/30/2023
100026099		SMYRNA	DE		09/20/2018	4.250	259,763						346,750	04/30/2018
100150823		HUNTSVILLE	AL		05/08/2024	7.124	259,766						325,000	03/22/2024
3340075548		PHOENIX	AZ		08/19/2024	9.265	259,776						1,842,000	06/23/2024
100084731		MYRTLE BEACH	SC		08/02/2022	7.374	259,780						370,000	06/27/2022
100026620		ESCONDIDO	CA		09/26/2018	5.359	259,789						396,000	06/13/2018
100088839		VICTORVILLE	CA		11/15/2022	7.375	259,809						380,000	10/12/2022
100164395		MATTHEWS	NC		08/21/2024	7.500	259,810						320,000	06/26/2024
100164404		MATTHEWS	NC		08/21/2024	7.500	259,810						320,000	06/26/2024
100166202		NEWINGTON	CT		09/09/2024	7.375	259,817						341,000	07/12/2024
100147805		VAN ALSTYNE	TX		04/08/2024	6.875	259,818						345,000	02/09/2024
100147929		HAMPTON	GA		04/08/2024	5.990	259,818						375,000	01/31/2024
100029287		STOCKTON	CA		10/26/2018	4.875	259,828						266,000	06/01/2018
100117295		MANSFIELD	NJ		07/20/2023	11.750	259,830						335,000	03/01/2024
100135337		ROCK HILL	SC		11/13/2023	7.625	259,830						353,000	08/17/2023
100162685		CAPE CORAL	FL		08/12/2024	5.990	259,837						367,000	05/30/2024
100087968		BRIDGEVILLE	DE		10/25/2022	8.625	259,845						477,000	10/03/2022
100053931		MONROE	NY		03/23/2021	6.730	259,862		1,328				435,000	04/14/2023
100165837		LAS VEGAS	NV		08/29/2024	7.000	259,863		14				352,000	07/16/2024
100144972		UNITED KINGDOM	GBR		03/12/2024	3.240	259,874		11,996			(5,613)	260,000	03/06/2020
3310066523		HOWARD BEACH	NY		12/28/2023	8.148	259,875						1,250,000	11/28/2023
100164650		FORT WORTH	TX		08/23/2024	7.875	259,876						350,000	06/27/2024
100186713		CROSSVILLE	TN		12/31/2024	7.875	259,883		53				355,000	04/18/2024
100147749		HUTTO	TX		04/08/2024	7.124	259,889						368,000	02/21/2024
100175496		FORT WORTH	TX		12/23/2024	7.375	259,889		(1)				350,000	06/18/2024
100109175		LEVITTOWN	PA		07/21/2023	8.500	259,892		(4)				345,000	06/01/2023
100053667		FORT LAUDERDALE	FL		03/23/2021	3.500	259,894						345,000	01/01/2021
100162901		ORLANDO	FL		08/12/2024	7.625	259,904						330,000	06/21/2024
100136998		COLUMBUS	OH		11/28/2023	8.375	259,908						328,000	10/18/2023
100113433		CHICAGO	IL		06/29/2023	3.875	259,912						480,000	05/15/2022
100146908		GUN BARREL CITY	TX		03/26/2024	7.500	259,918						390,000	01/22/2024
100152197		HAMPTON	GA		05/17/2024	5.990	259,919						376,000	02/26/2024
100138326		MELISSA	TX		12/18/2023	7.875	259,921						367,000	10/31/2023
100158656		WAXAHACHIE	TX		07/10/2024	6.875	259,922						380,000	04/26/2024
100181869		LAREDO	TX		12/12/2024	6.500	259,926		3				361,000	10/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146994		SARASOTA	FL		03/27/2024	7.875	259,928						590,000	09/07/2023
100149203		PERRIS	CA		04/22/2024	8.625	259,933						520,000	03/27/2024
100137916		STATESVILLE	NC		12/12/2023	9.125	259,943						375,000	11/02/2023
100100074		KATY	TX		03/28/2023	8.500	259,944		(31)				415,000	02/21/2023
100100126		MIAMI	FL		03/28/2023	8.124	259,950						520,000	02/27/2023
100067524		GARNER	NC		09/23/2021	4.250	259,953						357,000	07/20/2021
100152901		BRIDGEPORT	CT		05/22/2024	8.499	259,956						335,000	04/29/2024
100163803		MIRAMAR	FL		09/27/2024	7.625	259,956						1,480,000	08/27/2024
100013987		BRONX	NY		05/25/2017	4.125	259,960						373,000	01/31/2017
100141800		UTRECHT	NLD		01/29/2024	6.300	259,961					(11,846)	386,900	06/30/2024
100078569		DEN HAAG	NLD		01/26/2022	3.000	259,961					(17,093)	335,000	12/01/2023
100176759		STERLING	VA		11/15/2024	6.875	259,963		(13)				428,000	04/01/2024
100138746		FRESNO	CA		02/02/2024	10.250	259,968						340,000	12/14/2023
100185551		NORTH CHESTERFIELD	VA		12/20/2024	7.125	259,973		(4)				344,000	10/29/2024
100184755		WEST PALM BCH	FL		12/17/2024	8.750	259,985		(20)				1,092,000	10/21/2024
100109246		GREENVILLE	SC		07/21/2023	8.125	259,987						366,000	05/31/2023
100090324		SOUTHAMPTON	PA		01/06/2023	9.000	259,994		(30)				350,000	11/21/2022
100109296		MEDICAL LAKE	WA		06/12/2023	6.624	260,001						350,000	04/28/2023
100164382		GEORGETOWN	TX		08/21/2024	7.625	260,001						320,000	06/24/2024
100175546		CONWAY	SC		11/08/2024	8.875	260,004		(10)				320,000	09/25/2024
100143583		OLATHE	KS		02/21/2024	7.977	260,014						340,000	01/08/2024
100129991		POUGHKEEPSIE	NY		09/27/2023	8.300	260,014						340,000	08/29/2023
100131907		PASSAIC	NJ		10/13/2023	7.000	260,019						353,000	08/17/2023
100135467		MADERA	CA		11/13/2023	5.500	260,029						386,000	08/30/2023
100054843		MINEOLA	NY		03/23/2021	3.625	260,042						475,000	12/31/2020
100149636		FORNEY	TX		04/26/2024	8.125	260,045						325,000	03/11/2024
100110543		SAINT AUGUSTINE	FL		06/30/2023	7.625	260,048						335,000	04/26/2023
100166023		NOTTINGHAM	MD		09/06/2024	9.250	260,049						315,000	08/15/2024
100026948		STAFFORD	VA		09/26/2018	4.250	260,050						367,000	07/13/2018
100135781		COLUMBIA FALLS	MT		11/10/2023	7.125	260,062						390,000	09/14/2023
100068326		REDMOND	OR		08/25/2021	4.250	260,065						359,000	06/14/2021
100079145		CAPE CORAL	FL		02/24/2022	4.000	260,066						365,000	12/15/2021
100120233		FORT LAUDERDALE	FL		08/18/2023	8.250	260,068						340,000	06/28/2023
100159316		CHARLOTTE	NC		07/15/2024	7.875	260,072						320,000	05/22/2024
3310053186		JERSEY CITY	NJ		06/08/2023	7.940	260,083						1,610,000	03/23/2023
100065097		MCKINNEY	TX		07/14/2021	3.874	260,083						400,000	05/22/2021
100137202		DULUTH	GA		11/28/2023	8.500	260,089						595,000	10/25/2023
100065230		MORENO VALLEY	CA		07/14/2021	3.999	260,095						417,000	05/19/2021
100150540		RATHDRUM	ID		05/03/2024	7.125	260,098						477,000	12/27/2023
100132090		BORDENTOWN	NJ		10/13/2023	7.625	260,105						400,000	08/04/2023
100143805		WASHINGTON	DC		02/28/2024	8.500	260,117						411,000	01/30/2024
100160028		PRINCETON	TX		07/17/2024	7.000	260,129						384,000	04/26/2024
100139351		WATERBURY	CT		12/28/2023	8.530	260,134						320,000	11/29/2023
100029520		NEWARK	NJ		10/26/2018	4.000	260,135						451,250	06/21/2018
100145785		CANFIELD	OH		05/08/2024	8.375	260,151						330,000	03/19/2024
100054530		SUSSEX	NJ		03/23/2021	5.500	260,152						469,000	01/03/2021
100025199		FALLBROOK	CA		09/20/2018	4.875	260,153						389,500	04/30/2018
100120467		LOS ANGELES	CA		08/18/2023	6.999	260,160						595,000	07/05/2023
100161366		NASHVILLE	TN		07/25/2024	7.125	260,165						355,000	05/24/2024
100053852		CHICAGO	IL		03/23/2021	4.500	260,166						245,000	01/01/2021
100179757		DALLAS	GA		11/21/2024	5.750	260,168		31				362,000	09/12/2024
100067566		ALBUQUERQUE	NM		09/23/2021	4.375	260,172						355,000	07/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102446		ESSEX	MD		06/07/2023	7.625	260,175						300,000	08/19/2022
100100972		WARWICK	MD		04/28/2023	4.625	260,179						625,000	12/10/2021
100136470		LOGANVILLE	GA		11/20/2023	6.250	260,182						385,000	09/22/2023
100159425		CHATTANOOGA	TN		07/15/2024	7.375	260,183						351,000	05/22/2024
100114627		OWINGS MILLS	MD		06/29/2023	7.875	260,184						345,000	05/24/2023
100152249		ATLANTA	GA		05/17/2024	6.990	260,188						375,000	03/15/2024
100133584		WESTAMPTON	NJ		10/23/2023	7.625	260,190						350,000	07/31/2023
100151217		SAINT AUGUSTINE	FL		05/10/2024	7.625	260,192						329,000	03/07/2024
100156475		RIDGELAND	SC		06/24/2024	8.625	260,193						320,000	04/24/2024
100137499		STATESVILLE	NC		01/11/2024	10.625	260,198						342,000	11/28/2023
100018202		KANSAS CITY	MO		06/08/2018	5.250	260,199						435,000	03/02/2018
100026332		HOLLYWOOD	FL		09/20/2018	4.625	260,200						204,250	04/30/2018
100068114		LAKE HARMONY	PA		08/25/2021	3.625	260,201						355,000	06/21/2021
100136680		NORTH CHESTERFIELD	VA		01/25/2024	9.750	260,203						335,000	11/18/2023
100090429		CORONA	CA		12/28/2022	8.875	260,210						445,000	11/08/2022
100119553		PHOENIX	OR		07/28/2023	7.375	260,215						375,000	06/20/2023
100088535		ZIERIKZEE	NLD		10/27/2022	1.000	260,220					(17,110)	335,000	12/01/2023
100082047		DEN HAAG	NLD		03/30/2022	3.050	260,220					(17,110)	335,000	12/01/2023
100071445		AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	3.900	260,220					(17,110)	295,588	06/30/2024
100065894		ECHT/LIMBURG	NLD		07/30/2021	7.830	260,220					(17,110)	335,000	06/01/2021
100031793		CHICAGO	IL		03/29/2019	5.036	260,224						215,000	12/08/2018
100175053		GREER	SC		11/05/2024	8.750	260,227		(39)				275,000	10/11/2024
100174724		FORT WASHINGTON	MD		10/31/2024	8.500	260,230						385,000	03/19/2024
100159245		OCEAN CITY	MD		07/15/2024	6.999	260,236						351,000	06/07/2024
100053387		SAN LEANDRO	CA		03/23/2021	4.000	260,236						925,000	01/02/2021
100172434		FORT WAYNE	IN		10/23/2024	6.250	260,238						329,000	08/20/2024
100065309		PORT ARANSAS	TX		07/28/2021	4.250	260,239						370,000	05/19/2021
100135323		GLENSIDE	PA		11/13/2023	7.625	260,240						380,000	09/25/2023
100172516		TUCSON	AZ		10/23/2024	7.500	260,260						318,000	08/26/2024
100162644		KATY	TX		08/12/2024	6.875	260,262						340,000	05/31/2024
100090958		HUDSON	MA		01/31/2023	8.375	260,263						365,000	11/30/2022
100119428		INDIANAPOLIS	IN		07/31/2023	7.625	260,269						355,000	06/09/2023
100138213		RICHMOND	TX		12/14/2023	9.500	260,271						342,500	10/31/2023
100150612		LITTLE ELM	TX		05/03/2024	7.625	260,271						349,000	02/13/2024
100091727		WAIANAE	HI		03/24/2023	9.500	260,272						305,000	02/15/2023
100186694		CHARLOTTE	NC		12/31/2024	7.875	260,274		53				310,000	09/16/2024
100091728		WAIANAE	HI		03/24/2023	9.500	260,277						305,000	02/15/2023
100120205		BROCKTON	MA		08/18/2023	7.250	260,278						370,000	06/15/2023
100174260		OCALA	FL		10/31/2024	6.500	260,280						290,000	01/23/2024
100176051		UXBRIDGE	MA		12/20/2024	7.375	260,282		(3)				365,000	11/08/2024
100155346		NEDERLAND	TX		07/19/2024	9.999	260,283						332,500	08/07/2023
100134098		SHASTA LAKE	CA		12/08/2023	8.875	260,294						335,000	10/10/2023
100065199		FORT WORTH	TX		07/14/2021	3.625	260,303						346,000	05/27/2021
100147750		ROSEBURG	OR		04/08/2024	7.625	260,305						330,000	02/21/2024
100149411		PEACHTREE CITY	GA		04/24/2024	5.500	260,307						377,000	02/26/2024
100109683		VANCOUVER	WA		06/16/2023	7.875	260,311						400,000	05/26/2023
100148389		PENDERGRASS	GA		04/12/2024	5.500	260,311						350,000	02/12/2024
100168288		CANTON	MI		09/20/2024	6.990	260,312		(16)				355,000	04/08/2024
100081553		NYACK	NY		03/14/2022	4.325	260,316		8,055				605,000	02/23/2022
100136903		GRAHAM	NC		11/27/2023	7.125	260,320						392,000	10/26/2023
100129631		RICHMOND	TX		09/29/2023	7.375	260,326						350,000	08/02/2023
100140141		GARLAND	TX		01/09/2024	7.625	260,335						347,000	11/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170471		CLEVELAND	OH		10/09/2024	7.999	260,335						330,000	09/05/2024
100138223		KATY	TX		12/14/2023	9.375	260,336						330,000	10/30/2023
3340068962		SUSSEX	NJ		03/14/2024	9.508	260,340						1,320,000	01/22/2024
100103814		CINCINNATI	OH		05/10/2023	8.300	260,348						320,000	04/14/2023
100057746		MANCHESTER	NH		06/30/2021	4.000	260,351						364,000	04/30/2021
100137446		NASHVILLE	TN		01/11/2024	10.000	260,358		(121)				345,000	11/17/2023
100169724		PHILADELPHIA	PA		09/30/2024	6.990	260,359						365,000	06/18/2024
100101507		CALDWELL	ID		04/26/2023	4.250	260,361						425,000	02/10/2023
100142684		HAMPTON	GA		02/08/2024	5.990	260,364						405,000	11/30/2023
100140547		CHARLOTTE	NC		01/19/2024	7.500	260,366						350,000	12/14/2023
100152318		FORT WORTH	TX		05/17/2024	5.750	260,367						378,000	03/21/2024
100099587		EDGEWATER PARK	NJ		04/06/2023	8.875	260,376						300,000	02/14/2023
100029608		MIAMI	FL		10/26/2018	5.125	260,382						346,750	06/01/2018
100128176		CHARLOTTE	NC		09/18/2023	7.624	260,393						313,000	08/17/2023
100161803		HACKETTSTOWN	NJ		07/31/2024	7.298	260,393						536,000	06/25/2024
100161381		LONGS	SC		07/25/2024	6.500	260,402						365,000	05/21/2024
100139950		NEW BRAUNFELS	TX		01/09/2024	7.875	260,404						360,000	11/29/2023
100132238		ANNA	TX		10/13/2023	7.990	260,406						420,000	08/16/2023
100115910		HUTTO	TX		07/20/2023	6.625	260,424						355,000	05/26/2023
100146903		CARROLLTON	TX		03/26/2024	6.375	260,425						425,000	01/03/2024
100172808		SOUTH BARRINGTON	IL		12/06/2024	6.375	260,427						760,000	11/05/2024
100144689		UNITED KINGDOM	GBR		03/12/2024	3.490	260,431		11,912			(5,626)	260,000	05/06/2020
100168925		UNITED KINGDOM	GBR		09/26/2024	6.890	260,449					(18,663)	290,000	09/11/2024
100116895		GLENDALE	AZ		07/20/2023	6.125	260,454						508,000	03/01/2024
100012443		ORLANDO	FL		04/28/2017	5.375	260,462						330,000	01/31/2017
100159426		HUDSON	FL		07/15/2024	7.990	260,462						343,000	05/28/2024
100151145		SEBASTIAN	FL		05/09/2024	7.499	260,462						325,000	04/17/2024
100046082		CRYSTAL	MN		11/25/2020	4.375	260,463						266,000	08/31/2020
100142892		MIDLOTHIAN	VA		02/09/2024	6.625	260,464						382,000	12/13/2023
100138866		WILMINGTON	DE		12/21/2023	8.125	260,466						395,000	10/17/2023
100186669		MYSTIC	CT		12/30/2024	6.124	260,471		1				600,000	11/06/2024
100169111		LOGANVILLE	GA		09/27/2024	7.625	260,487						357,000	07/30/2024
100149737		MONROE	NY		04/26/2024	7.680	260,491						645,000	03/12/2024
100087279		SOUTHINGTON	CT		10/25/2022	5.375	260,510						410,000	02/23/2022
100177907		TULALIP	WA		11/19/2024	9.750	260,513		(48)				946,000	08/27/2024
100031137		ATLANTIC BEACH	FL		03/29/2019	3.750	260,517						331,000	12/08/2018
100145682		UNITED KINGDOM	GBR		03/12/2024	3.240	260,518		11,984			(5,627)	260,000	03/06/2020
100168392		HOPEWELL	VA		09/25/2024	6.875	260,523						340,000	08/05/2024
100160968		NORMAN	OK		07/24/2024	6.750	260,523						352,000	05/20/2024
100143811		ROTTERDAM	NLD		02/27/2024	6.300	260,530					(12,401)	430,000	01/19/2024
100054729		BELFAIR	WA		03/23/2021	4.625	260,534						475,000	01/03/2021
100151996		ATLANTA	GA		06/14/2024	7.750	260,536						370,000	05/10/2024
100142122		EDMOND	OK		02/29/2024	8.000	260,537						523,000	01/31/2024
100011841		CHULA VISTA	CA		03/08/2017	5.000	260,537						345,000	09/02/2016
100013823		NILES	IL		05/25/2017	4.750	260,539						358,000	01/31/2017
100181521		LAUDERDALE BY THE SEA	FL		12/06/2024	8.250	260,539		(15)				280,000	10/22/2024
100167027		WEST CHESTER	PA		09/13/2024	8.875	260,548						305,000	08/25/2023
100089101		FORT WORTH	TX		01/06/2023	8.250	260,549						345,000	11/16/2022
100157942		SANFORD	FL		07/09/2024	6.625	260,550						450,000	04/26/2024
100181227		SAN LUIS	AZ		12/06/2024	8.499	260,554		(18)				337,000	11/19/2024
100081169		SAN ANTONIO	TX		03/18/2022	3.625	260,564						380,000	12/30/2021
100170469		FRANKLIN	TN		10/09/2024	6.625	260,567						525,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141815		AMSTERDAM	NLD		01/29/2024	6.000	260,582					(11,874)	370,000	12/15/2023
100169644		NICE	CA		09/30/2024	7.500	260,589						365,000	06/14/2024
100115759		TAMPA	FL		07/20/2023	7.500	260,594						348,000	05/17/2023
100169067		JEFFERSONVILLE	IN		09/27/2024	7.990	260,595						318,000	08/16/2024
100134894		MEDINA	TN		10/30/2023	8.500	260,595						430,000	10/10/2023
100148265		PLAINFIELD	IL		04/12/2024	7.124	260,597						342,000	02/16/2024
100131896		BROCKTON	MA		10/06/2023	7.999	260,601						326,000	09/22/2023
100149199		DICKINSON	TX		04/22/2024	6.499	260,606						530,000	03/26/2024
100164527		NOKOMIS	FL		08/21/2024	6.875	260,615						350,000	07/09/2024
100152486		NASHVILLE	TN		05/16/2024	7.490	260,615						344,000	04/09/2024
100147939		GOOSE CREEK	SC		04/08/2024	7.375	260,618						355,000	02/05/2024
100151117		HAUULA	HI		05/08/2024	7.625	260,619						345,000	03/15/2024
100131955		RIGGINS	ID		10/13/2023	7.500	260,625						347,500	08/18/2023
100080796		AVENTURA	FL		03/15/2022	5.287	260,627						335,000	03/02/2022
100179459		MODESTO	CA		11/21/2024	6.124	260,637		3				340,000	10/01/2024
100065192		NEW ORLEANS	LA		07/14/2021	3.750	260,637		42				375,000	05/20/2021
100115643		KISSIMMEE	FL		07/19/2023	8.249	260,639						324,000	06/02/2023
100150683		GALVESTON	TX		05/06/2024	7.625	260,640						340,000	02/21/2024
100080880		PHOENIX	AZ		03/10/2022	4.000	260,642						340,000	01/24/2022
100065534		WESTERN SPRINGS	IL		07/28/2021	3.875	260,645						520,000	05/19/2021
100162976		SAINT PETERS	MO		08/12/2024	7.500	260,659						342,000	06/25/2024
100120045		SURFSIDE BEACH	SC		08/11/2023	7.625	260,663						347,500	06/14/2023
100179616		APPLETON	WI		11/21/2024	7.125	260,668		(14)				345,000	09/20/2024
100129285		PHOENIX	AZ		09/25/2023	7.500	260,673						340,000	08/01/2023
100185951		ESSEX	MD		12/26/2024	7.999	260,678		(2)				330,000	12/02/2024
100165380		SOUTH PADRE ISLAND	TX		08/29/2024	7.500	260,694						350,000	07/01/2024
100140524		ANGIER	NC		01/19/2024	7.125	260,696						350,000	11/15/2023
100164351		DENTON	TX		08/21/2024	7.000	260,696						398,000	06/10/2024
100161389		CONCORD	NC		07/25/2024	7.125	260,697						349,000	06/06/2024
100118841		LAKE ARROWHEAD	CA		08/30/2023	8.625	260,698						1,055,000	07/28/2023
100159657		DENAIR	CA		08/23/2024	7.250	260,705						537,500	07/12/2024
100176520		LAKEWOOD	OH		11/15/2024	7.500	260,706						280,000	09/19/2024
100103319		MANSFIELD	TX		04/28/2023	9.000	260,706						325,000	03/14/2023
100153327		ZEPHYRHILLS	FL		05/30/2024	5.750	260,711						376,000	03/20/2024
100107800		SAINT JOHNS	FL		05/19/2023	5.990	260,711						347,000	02/24/2023
100150532		KENNESAW	GA		05/03/2024	6.990	260,714						325,000	01/24/2024
100164463		CINNAMINSON	NJ		08/21/2024	7.375	260,717						340,000	06/28/2024
100102473		SAN TAN VALLEY	AZ		06/07/2023	6.750	260,719						465,000	07/28/2022
100084669		RAWLINS	WY		08/02/2022	8.624	260,720						420,000	06/29/2022
100144891		UNITED KINGDOM	GBR		03/12/2024	3.490	260,725		12,132			(5,727)	326,000	12/30/2019
100179944		HOUSTON	TX		11/25/2024	5.750	260,733						320,000	09/27/2024
100162952		RIVERSIDE	NJ		08/12/2024	7.625	260,735						322,000	06/07/2024
100031899		ANTIOCH	CA		03/29/2019	4.375	260,742						535,000	12/09/2018
100151321		DALLAS	GA		05/10/2024	5.500	260,746						350,000	03/19/2024
100137297		BROWNWOOD	TX		12/01/2023	8.374	260,751						425,000	10/26/2023
100100699		MANASSAS	VA		04/28/2023	6.125	260,758						330,000	09/16/2021
100173918		NORTH LAS VEGAS	NV		10/31/2024	7.875	260,760						355,000	09/17/2024
100135305		ARLINGTON	TX		11/13/2023	7.499	260,766						365,000	10/02/2023
100144204		MUNDELEIN	IL		03/07/2024	6.250	260,769						368,000	01/11/2024
100171809		WINCHESTER	TN		10/17/2024	7.625	260,771						390,000	07/31/2024
100158710		FORNEY	TX		07/10/2024	7.624	260,777						339,000	05/13/2024
100139049		REDWOOD CITY	CA		12/28/2023	8.499	260,777						1,050,000	11/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164777		DONNELLY	ID		08/26/2024	7.500	260,785						361,000	07/05/2024
100132054		FORT LAUDERDALE	FL		10/13/2023	7.500	260,788						352,000	08/29/2023
100172453		FORT WORTH	TX		10/23/2024	6.125	260,791						350,000	08/26/2024
100144766		UNITED KINGDOM	GBR		03/12/2024	3.490	260,798					(5,704)	360,000	03/19/2020
100172846		EPHRATA	PA		10/25/2024	6.999	260,801						345,000	10/03/2024
100079309		ST CLOUD	FL		02/28/2022	3.875	260,804						386,985	01/24/2022
100162525		TOBYHANNA	PA		08/12/2024	7.624	260,805						285,000	06/28/2024
100081274		PINOLE	CA		03/18/2022	3.500	260,817						765,000	12/23/2021
100014101		SPRINGFIELD	VA		05/25/2017	4.375	260,825						335,000	01/31/2017
100159462		FORT WORTH	TX		07/15/2024	7.625	260,827						350,000	05/22/2024
100140420		OCALA	FL		01/18/2024	7.125	260,840						345,000	11/28/2023
100182042		GEORGETOWN	TX		12/12/2024	6.124	260,851		8				380,000	10/24/2024
100179856		NAPLES	FL		11/22/2024	6.875	260,859		(13)				425,000	10/18/2024
100151513		CHANDLER	AZ		05/10/2024	7.000	260,863						350,000	03/14/2024
100162096		RIO VISTA	CA		07/31/2024	8.625	260,863						500,000	02/27/2024
100079248		MARICOPA	AZ		02/25/2022	4.500	260,864		(112)				340,000	01/21/2022
100162484		OCALA	FL		08/07/2024	6.875	260,871						335,000	06/14/2024
100025804		TUJUNGA	CA		09/20/2018	4.625	260,880						361,000	04/30/2018
100134307		TUCSON	AZ		10/27/2023	8.500	260,883						600,000	09/14/2023
100155143		HURST	TX		07/19/2024	7.875	260,884						425,000	08/31/2023
3340085664		MAMARONECK	NY		10/03/2024	8.960	260,885						1,300,000	09/06/2024
100110329		GEORGETOWN	TX		06/30/2023	6.500	260,889						340,000	05/02/2023
100144240		VAN ALSTYNE	TX		03/07/2024	6.624	260,891						350,000	01/26/2024
100140440		ATLANTA	GA		01/18/2024	7.990	260,892						342,000	12/01/2023
100086510		RAHWAY	NJ		09/30/2022	7.999	260,896						345,000	08/26/2022
100116736		DAVENPORT	FL		07/20/2023	5.875	260,900						355,000	03/01/2024
100132769		ATLANTA	GA		11/03/2023	8.250	260,903		(17)				370,000	07/28/2023
100147788		AVONDALE	AZ		04/08/2024	7.124	260,911						354,000	02/16/2024
100071654		NAPLES	FL		10/14/2021	3.875	260,913						379,000	06/22/2021
100119526		GEORGETOWN	TX		07/28/2023	6.125	260,913						362,000	06/15/2023
100110308		OLDSMAR	FL		06/30/2023	5.750	260,921						395,000	04/28/2023
100186724		DORAL	FL		12/31/2024	7.875	260,923		53				525,000	05/20/2024
100181579		MERIDEN	CT		12/09/2024	7.900	260,929		13				340,000	10/30/2024
100031842		VALLEY CENTER	CA		03/29/2019	4.875	260,935						313,500	12/10/2018
100116687		SUGAR LAND	TX		07/20/2023	4.375	260,952						443,000	03/01/2024
100129697		GRANBURY	TX		09/29/2023	7.625	260,953						345,000	08/11/2023
100138697		YUCCA VALLEY	CA		02/02/2024	8.875	260,972		(77)				510,000	12/22/2023
100148880		KNIGHTDALE	NC		04/17/2024	8.000	260,972						343,000	10/27/2023
100159036		KISSIMMEE	FL		08/15/2024	7.250	260,975						380,000	07/12/2024
100027033		VALLEJO	CA		09/26/2018	2.000	260,978						495,000	06/19/2018
100158220		UNITED KINGDOM	GBR		07/09/2024	3.340	260,987		7,048			(5,650)	300,000	08/13/2021
100130113		NETHERLANDS	NLD		09/26/2023	6.250	260,997					(17,161)	360,000	12/01/2023
100089664		ENKHUIZEN/HOORN	NLD		11/29/2022	4.650	260,997					(17,161)	360,000	12/01/2023
100173669		GRONINGEN	NLD		10/29/2024	5.250	260,997					(11,492)	336,000	09/26/2024
3500112736		WEST PARK	FL		11/27/2024	8.133	261,004						1,665,000	10/04/2024
100138324		CHARLOTTE	NC		12/18/2023	6.990	261,007						365,000	11/10/2023
100137551		SMITHFIELD	NC		12/08/2023	7.125	261,009						355,000	10/20/2023
100054123		MODESTO	CA		03/23/2021	4.000	261,010						355,900	01/04/2021
100116087		COMPTON	CA		07/20/2023	4.375	261,015						600,000	03/01/2024
100170263		SAINT AUGUSTINE	FL		10/08/2024	6.625	261,027						353,000	08/13/2024
100152284		LANHAM	MD		05/17/2024	6.500	261,035						368,000	03/28/2024
100151908		PORT LAVACA	TX		07/10/2024	8.000	261,039						400,000	05/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100151490		SAN ANTONIO	TX		05/10/2024	6.375	261,042						365,000	02/29/2024
100147527		MESA	AZ		04/03/2024	7.500	261,052						334,000	02/23/2024
100177697		YORBA LINDA	CA		11/19/2024	9.625	261,052						1,450,000	08/12/2024
100170298		SAINT AUGUSTINE	FL		10/08/2024	6.625	261,052						340,000	08/13/2024
100149518		CHICAGO	IL		04/26/2024	7.750	261,054						335,000	03/28/2024
100182696		BLACKSBURG	VA		12/12/2024	7.375	261,055		(12)				340,000	10/12/2024
100090321		DALLAS	TX		01/06/2023	9.000	261,061						315,000	11/29/2022
100109125		NEPTUNE	NJ		06/05/2023	8.375	261,072						365,000	04/28/2023
100128352		ATLANTA	GA		09/14/2023	6.999	261,072						380,000	08/14/2023
100169076		PALM COAST	FL		09/27/2024	7.625	261,073						326,000	08/12/2024
100156113		NORTH CHARLESTON	SC		06/18/2024	7.375	261,073		28				366,000	04/29/2024
100167747		HERMINIE	PA		09/19/2024	7.624	261,074						318,750	09/03/2024
100145485		UNITED KINGDOM	GBR		03/12/2024	9.500	261,087		7,605			(5,734)	264,983	10/25/2019
100185655		UNITED KINGDOM	GBR		12/20/2024	6.990	261,090					(1,146)	370,000	12/09/2024
100162975		LEANDER	TX		08/12/2024	6.750	261,093						350,000	06/27/2024
100151377		WAKE FOREST	NC		05/10/2024	6.875	261,094						351,000	03/22/2024
100087445		HEARTLAND	TX		10/25/2022	5.250	261,100						516,000	04/05/2022
100078843		KISSIMMEE	FL		02/24/2022	4.250	261,102						342,000	01/31/2022
100140857		HENDERSON	NV		03/06/2024	7.625	261,102						715,000	01/22/2024
100166249		FORT WORTH	TX		09/09/2024	6.250	261,106						365,000	07/12/2024
100162725		KYLE	TX		08/12/2024	5.625	261,108						375,000	05/31/2024
100147656		PARADISE VALLEY	AZ		04/04/2024	7.499	261,108						3,400,000	03/14/2024
100091388		ROUND ROCK	TX		02/22/2023	7.625	261,112						350,000	12/06/2022
100138814		NAVARRE	FL		12/21/2023	8.125	261,118						354,000	09/22/2023
100060189		LOWELL	MA		06/25/2021	3.990	261,119						520,000	04/09/2021
100139522		OSWEGO	IL		12/28/2023	9.375	261,126						385,000	11/27/2023
100138220		NEW BRUNSWICK	NJ		12/14/2023	9.750	261,132						330,000	10/31/2023
100178140		IRWIN	PA		11/19/2024	8.750	261,139		(55)				858,300	08/30/2024
100148058		WESLEY CHAPEL	FL		04/10/2024	8.625	261,140						332,500	02/16/2024
100156842		PHILADELPHIA	PA		06/27/2024	8.150	261,156						380,000	05/10/2024
100172898		VICTORVILLE	CA		10/25/2024	7.125	261,159						417,000	09/24/2024
100133773		SANTA FE	NM		10/20/2023	7.750	261,163		(11)				455,000	07/07/2023
100167859		TAMPA	FL		09/20/2024	8.125	261,171		(12)				365,000	08/02/2024
100083945		BRYAN	TX		07/12/2022	7.125	261,171						332,500	06/16/2022
100174304		HOUSTON	TX		10/31/2024	5.500	261,176						315,000	02/22/2024
100151281		GARLAND	TX		05/10/2024	6.875	261,179						350,000	03/25/2024
100144158		NEWTOWN	PA		03/07/2024	6.875	261,187						350,000	01/11/2024
100151106		MELBOURNE	FL		05/08/2024	7.375	261,188						348,000	03/18/2024
100180540		FORT THOMAS	KY		11/26/2024	6.375	261,189		19				360,000	10/11/2024
100175476		FREMONT	CA		12/23/2024	8.000	261,190		(1)				540,000	05/14/2024
100176529		SAVANNAH	GA		11/15/2024	7.124	261,190		(14)				292,000	09/19/2024
100130216		FORT MOHAVE	AZ		11/15/2023	8.500	261,191						346,000	09/29/2023
100068445		PHOENIX	AZ		08/25/2021	3.625	261,197						375,000	06/28/2021
100079883		AVENTURA	FL		04/25/2022	4.125	261,205						430,000	01/24/2022
100156594		SCOTTSDALE	AZ		06/24/2024	7.875	261,211						345,000	05/07/2024
100142900		ATLANTA	GA		02/09/2024	8.625	261,219						325,900	11/22/2023
100110049		MCALLEN	TX		06/23/2023	7.999	261,223						325,000	05/15/2023
100150955		HAMPTON	GA		05/08/2024	5.875	261,233						365,000	02/29/2024
100169060		CHANDLER	AZ		09/27/2024	7.125	261,240						341,000	07/15/2024
100172448		WAUKEE	IA		10/23/2024	6.250	261,246						345,000	08/21/2024
100110679		POOLER	GA		06/30/2023	6.875	261,252						360,000	05/15/2023
100155969		TOMS RIVER	NJ		06/18/2024	7.875	261,256						365,000	05/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065269		BASTROP	TX		07/28/2021	4.500	261,258						370,000	05/27/2021
100144642		LAWRENCEVILLE	GA		03/13/2024	5.990	261,258						454,000	02/12/2024
100185511		LEHIGH ACRES	FL		12/20/2024	6.750	261,267		(5)				325,000	10/24/2024
100152200		MODESTO	CA		05/17/2024	7.125	261,270						350,000	03/12/2024
100185541		LEHIGH ACRES	FL		12/20/2024	7.125	261,272		(4)				370,000	09/27/2024
100152205		LOCUST	NC		05/17/2024	5.750	261,283						386,000	03/06/2024
100155317		PUNTA GORDA	FL		07/19/2024	7.125	261,288						570,000	01/30/2024
100151581		SHERMAN	TX		05/10/2024	6.990	261,288						350,000	03/27/2024
100140437		FLOWERY BRANCH	GA		01/18/2024	7.500	261,291						353,000	11/30/2023
100088049		LAS VEGAS	NV		10/25/2022	6.750	261,326						475,000	09/30/2022
100142042		KATY	TX		02/29/2024	8.500	261,329						355,000	01/16/2024
100175005		LOGANVILLE	GA		10/31/2024	7.250	261,329						423,000	05/29/2024
100149614		MOORESVILLE	NC		04/26/2024	5.625	261,331						387,000	03/22/2024
100153431		MONTICELLO	NY		05/30/2024	8.170	261,331						340,000	04/19/2024
100173512		BAKERSFIELD	CA		10/29/2024	7.625	261,335						695,000	09/17/2024
100148500		HOUSTON	TX		04/12/2024	6.990	261,342						369,000	02/28/2024
100171534		FORT WORTH	TX		10/16/2024	5.990	261,357						355,000	08/06/2024
3310065304		WASHINGTON	DC		01/09/2024	8.323	261,360						1,450,000	11/20/2023
3340083552		OLD BRIDGE	NJ		10/03/2024	8.420	261,360						960,000	08/30/2024
100168581		BURNET	TX		09/25/2024	7.875	261,362						370,000	07/30/2024
100141385		EDMOND	OK		01/30/2024	7.875	261,373		1,859				400,000	12/22/2023
100153596		CRANSTON	RI		05/31/2024	8.625	261,381						390,000	04/16/2024
100126924		VALLEJO	CA		08/30/2023	5.120	261,382						830,000	05/18/2022
100155899		CLEARWATER	FL		06/17/2024	7.000	261,389						377,000	04/04/2024
100080490		UPPER CHICHESTER	PA		03/10/2022	6.138	261,400						350,000	02/23/2022
100151906		BLOOMINGDALE	GA		07/10/2024	7.500	261,400						348,000	05/23/2024
100116683		MESA	AZ		07/20/2023	4.125	261,401						460,000	03/01/2024
100179872		HANOVER PARK	IL		11/22/2024	6.750	261,417		406				356,000	10/15/2024
100151251		KISSIMMEE	FL		05/10/2024	6.990	261,419						375,000	03/22/2024
100158835		PAGE	AZ		07/12/2024	7.625	261,423						365,000	06/03/2024
100085170		LUBBOCK	TX		09/21/2022	7.250	261,423						340,000	07/12/2022
100158856		SANFORD	FL		07/12/2024	6.875	261,424						379,000	05/08/2024
100137716		TOMBALL	TX		12/08/2023	7.125	261,428						365,000	10/20/2023
100079873		VALLEJO	CA		04/08/2022	3.250	261,433						545,000	01/06/2022
100078233		PALM CITY	FL		02/10/2022	4.375	261,445						360,000	01/27/2022
100150927		KATY	TX		05/08/2024	7.125	261,446						340,000	02/29/2024
100079095		BUDA	TX		02/24/2022	3.875	261,449						365,000	12/21/2021
100184586		TORRANCE	CA		12/17/2024	7.250	261,451		(8)				1,280,163	10/26/2024
100045582		PITTSFORD	NY		11/25/2020	4.500	261,451						396,150	08/31/2020
100155092		LAGO VISTA	TX		07/19/2024	8.375	261,456						315,000	12/04/2023
100091003		FORT WASHINGTON	MD		01/31/2023	10.750	261,466						344,000	12/13/2022
100180521		GERMANTOWN	MD		11/26/2024	6.999	261,480		2				353,000	11/12/2024
100107788		PORT SAINT LUCIE	FL		05/19/2023	5.250	261,494						380,000	02/22/2023
100116521		MIAMI	FL		07/20/2023	5.959	261,495						440,000	03/01/2024
100129433		WICHITA	KS		09/29/2023	7.624	261,504						349,000	08/23/2023
100114988		CHARLOTTE	NC		07/14/2023	7.500	261,507						350,000	06/14/2023
100030761		LAMONT	FL		04/09/2019	4.080	261,507						371,044	10/05/2018
100079123		PHILADELPHIA	PA		02/24/2022	3.750	261,509						370,000	12/22/2021
100139061		FAIRFIELD	NJ		12/28/2023	9.249	261,511						760,000	11/30/2023
100147506		ELK RIVER	MN		04/03/2024	9.500	261,513						295,000	03/05/2024
100174956		PORTSMOUTH	VA		10/31/2024	7.990	261,517						328,000	05/31/2024
100117043		FRESNO	CA		07/20/2023	5.500	261,519						425,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150688		AUBURN	GA		05/06/2024	5.750	261,529						375,000	02/29/2024
100139959		OCEAN CITY	MD		01/09/2024	7.374	261,533						349,000	12/01/2023
100144141		NEW HAVEN	CT		03/07/2024	7.625	261,536						325,000	01/17/2024
100101508		SAN MARCOS	TX		04/26/2023	4.990	261,540						378,000	02/10/2023
100090793		FRAZIER PARK	CA		02/28/2023	9.125	261,542						355,000	01/05/2023
100156644		GRAND JUNCTION	MI		06/24/2024	7.625	261,552						344,000	05/09/2024
100186631		PHOENIX	AZ		12/30/2024	6.125	261,555						500,000	11/18/2024
100128723		ORLANDO	FL		09/21/2023	8.249	261,576						376,000	08/28/2023
100159980		MIAMI	FL		08/16/2024	9.125	261,577		716				325,000	05/28/2024
100029801		CHARLESTON	SC		10/26/2018	2.000	261,579						522,500	05/31/2018
100076221		STEVENSVILLE	MD		01/07/2022	3.750	261,584						365,000	11/03/2021
100185533		ESCONDIDO	CA		12/20/2024	7.500	261,592		(4)				337,000	11/14/2024
100158604		CARY	NC		07/10/2024	7.375	261,593						397,000	05/31/2024
100120638		MURFREESBORO	TN		08/21/2023	8.250	261,595						346,000	07/13/2023
100147814		COLLINGSWOOD	NJ		04/08/2024	7.125	261,598						350,000	02/15/2024
100172895		VINEMONT	AL		10/25/2024	6.875	261,598						485,000	10/02/2024
100185869		FRESNO	CA		12/26/2024	7.875	261,613		(4)				435,000	10/15/2024
100149643		FARMERSVILLE	TX		04/26/2024	7.625	261,620						400,000	03/08/2024
100110736		PIPE CREEK	TX		08/11/2023	8.375	261,623						460,000	07/06/2023
100185878		SAINT LEONARD	MD		12/26/2024	6.999	261,632						375,000	10/30/2024
100031038		FAIRFIELD	CA		03/29/2019	4.750	261,641						425,620	12/08/2018
100078793		NAVARRE	FL		02/24/2022	3.625	261,653						404,000	01/13/2022
100024569		MENLO PARK	CA		09/20/2018	5.000	261,654						935,750	04/30/2018
100084819		GAITHERSBURG	MD		08/02/2022	7.499	261,659						335,000	06/28/2022
100150932		HENDERSON	NV		05/08/2024	5.750	261,668						369,000	02/23/2024
100143141		SAINT AUGUSTINE	FL		02/16/2024	5.500	261,673						367,000	11/21/2023
100170236		MURFREESBORO	TN		10/08/2024	6.250	261,673						348,000	07/29/2024
100015768		SANTA CLARITA	CA		02/02/2018	4.375	261,676						550,000	12/08/2017
100173242		SAINT AUGUSTINE	FL		10/30/2024	5.990	261,678						350,000	08/27/2024
100165574		MADISON	AL		08/29/2024	6.500	261,682						360,000	07/15/2024
100102484		SAN ANTONIO	TX		06/07/2023	6.625	261,683						330,000	08/10/2022
100168742		FORT BRAGG	CA		09/26/2024	7.125	261,692						505,000	08/15/2024
100134656		MONROE	NJ		10/30/2023	8.000	261,700						620,000	09/20/2023
100167646		LONGS	SC		09/19/2024	7.125	261,700						340,000	08/13/2024
100143288		GRAND JUNCTION	CO		02/16/2024	6.990	261,701						368,000	12/28/2023
100068342		BRADENTON	FL		08/25/2021	4.375	261,703						322,000	06/17/2021
100159473		SICKLERVILLE	NJ		07/15/2024	7.625	261,704						335,000	05/24/2024
100136892		GRAHAM	NC		11/27/2023	5.625	261,705						392,000	10/25/2023
100156770		COLUMBIA FALLS	MT		06/26/2024	7.999	261,706						360,000	06/04/2024
100076025		IRVINGTON	NJ		01/07/2022	4.750	261,709						380,000	10/25/2021
100144075		CRESTVIEW	FL		03/07/2024	8.625	261,710						356,000	11/08/2023
100102071		CLEARWATER	FL		04/14/2023	8.875	261,711						365,900	02/22/2023
100169894		COLUMBIA	MO		11/08/2024	8.250	261,715						280,000	09/26/2024
100031558		REDDING	CA		03/29/2019	4.250	261,725						438,500	12/11/2018
100136857		ORLANDO	FL		11/27/2023	7.625	261,725						368,000	10/17/2023
100185667		UNITED KINGDOM	GBR		12/20/2024	6.990	261,732					(1,148)	480,000	11/26/2024
100131606		ROCKLEDGE	FL		10/06/2023	7.625	261,736						344,000	08/21/2023
100136548		BALCH SPRINGS	TX		11/20/2023	7.625	261,740						360,000	09/28/2023
100138709		SPRING	TX		02/02/2024	9.125	261,742						295,000	12/15/2023
100176114		STERLING HEIGHTS	MI		12/20/2024	7.500	261,742		(4)				350,000	11/08/2024
100182224		MCGAHEYSVILLE	VA		12/12/2024	6.625	261,744		5				320,000	10/23/2024
100168399		ODESSA	TX		09/25/2024	8.125	261,749						323,000	07/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011608		LEWES	DE		03/08/2017	5.000	261,752						289,000	11/30/2016
100117520		HAINES CITY	FL		07/20/2023	7.125	261,753						369,000	03/01/2024
100099835		DALLAS	TX		02/28/2023	7.814	261,754						425,000	02/07/2023
100109751		NAUGATUCK	CT		06/16/2023	7.750	261,756						350,000	04/18/2023
100011667		AMITYVILLE	NY		03/08/2017	4.250	261,774						550,000	09/02/2016
100135361		GAINESVILLE	GA		11/13/2023	7.375	261,777						355,900	08/31/2023
100049605		MIAMI	FL		11/20/2020	4.250	261,779						413,250	07/31/2020
100076209		UNION CITY	NJ		01/07/2022	4.000	261,781						450,000	10/28/2021
100176699		GOODYEAR	AZ		11/15/2024	7.124	261,786		(35)				490,000	09/25/2024
100137037		RESTON	VA		11/28/2023	7.490	261,803						400,000	10/05/2023
100145204		UNITED KINGDOM	GBR		03/12/2024	9.500	261,808		7,729			(5,750)	264,983	11/27/2019
100028797		STATEN ISLAND	NY		10/26/2018	4.625	261,808						218,500	06/02/2018
100169827		NEW ALBANY	IN		09/30/2024	6.990	261,811		(37)				340,000	07/15/2024
100149875		BUCKEYE	AZ		04/29/2024	7.750	261,812						340,000	04/04/2024
100116774		BRASELTON	GA		07/20/2023	4.250	261,816						412,000	03/01/2024
3320046949		CHICAGO	IL		04/27/2023	9.386	261,820						1,500,000	03/02/2023
100031956		SAN DIEGO	CA		03/29/2019	3.500	261,826						600,000	12/07/2018
100182016		CARTERSVILLE	GA		12/12/2024	6.875	261,847		2				354,000	10/22/2024
100155763		PURCELLVILLE	VA		06/18/2024	8.500	261,866						1,175,000	03/25/2024
3300005530		NEW PROVIDENCE	NJ		12/18/2024	8.595	261,870						1,525,000	11/07/2024
100028240		WEST PALM BEACH	FL		10/26/2018	5.000	261,883						337,250	06/03/2018
100127554		MONTGOMERY	TX		09/08/2023	6.125	261,887						395,000	07/13/2023
100100720		MAYWOOD	CA		04/28/2023	4.990	261,895						520,000	10/13/2021
100136118		NORTHFIELD	IL		12/18/2023	9.375	261,898						521,000	11/15/2023
100086617		BOYNTON BEACH	FL		09/30/2022	9.750	261,901						340,000	08/26/2022
100160976		ARGYLE	TX		07/24/2024	7.625	261,902						340,000	05/20/2024
100100635		RIVERSIDE	NJ		04/27/2023	8.500	261,909						340,000	04/17/2023
100100308		TRACY	CA		03/24/2023	9.000	261,914						460,000	03/15/2023
100182234		CARTERSVILLE	GA		12/12/2024	5.500	261,917		28				397,000	10/01/2024
100116877		UPPER CHICHESTER	PA		07/20/2023	8.250	261,919						330,000	03/01/2024
100144764		UNITED KINGDOM	GBR		03/12/2024	3.390	261,922					(5,753)	265,000	02/28/2020
100065271		HENDERSONVILLE	TN		07/28/2021	4.250	261,930						360,000	05/28/2021
100151664		DECATUR	GA		05/10/2024	7.625	261,932						335,000	03/05/2024
100101850		MESA	AZ		04/06/2023	8.875	261,933						345,000	01/16/2023
100087321		WATERBURY	VT		10/25/2022	5.375	261,934						402,000	04/25/2022
100178327		ELGIN	IL		11/19/2024	7.499	261,950						335,000	10/25/2024
100136521		VENTNOR CITY	NJ		11/20/2023	8.000	261,952						350,000	09/20/2023
100147942		ANNA	TX		04/08/2024	7.125	261,959						358,517	02/05/2024
100182012		FAIRBURN	GA		12/12/2024	6.125	261,963		19				341,000	10/17/2024
100164341		SAINT AUGUSTINE	FL		08/21/2024	7.500	261,967						342,000	05/31/2024
100166199		ROCKINGHAM	VA		09/09/2024	8.125	261,968						330,000	07/15/2024
100032082		SALINAS	CA		03/29/2019	4.000	261,968						570,000	12/09/2018
100159406		HICKORY	NC		07/15/2024	7.624	261,975						325,000	05/22/2024
100091640		MIDLAND	NC		03/07/2023	10.625	261,980						375,000	01/09/2023
100143228		FORT WORTH	TX		02/16/2024	6.500	261,983						340,000	12/18/2023
100177707		RICHMOND	VA		11/19/2024	7.875	261,983						1,500,000	08/13/2024
100153253		PARRISH	FL		05/30/2024	7.125	261,986						371,000	03/28/2024
100165900		LOS ANGELES	CA		08/30/2024	7.750	261,993						735,000	07/26/2024
100090054		POMONA	CA		01/13/2023	8.999	261,994						372,000	12/05/2022
100119343		SAINT LOUIS	MO		07/31/2023	7.625	261,997						350,000	06/15/2023
100150554		SAINT LOUIS	MO		05/03/2024	7.125	261,998						378,000	02/06/2024
100071720		IDAHO FALLS	ID		10/14/2021	4.125	262,005						385,000	07/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100020421		SAN DIEGO	CA		07/27/2018	5.000	262,006						530,000	07/27/2018
100084413		BRADENTON	FL		08/12/2022	7.375	262,020						450,000	07/14/2022
100152874		LAUDERHILL	FL		05/22/2024	7.750	262,026						435,000	05/01/2024
100076435		SEBASTIAN	FL		12/23/2021	4.500	262,036						322,000	11/10/2021
100116317		BELLMORE	NY		07/20/2023	3.750	262,038						656,000	03/01/2024
100134256		FORKED RIVER	NJ		10/27/2023	9.625	262,042						325,000	08/16/2023
100090103		LONG BEACH	WA		01/13/2023	8.999	262,047						450,000	11/30/2022
100172809		TAMPA	FL		12/06/2024	7.125	262,051		(6)				360,000	11/12/2024
100120052		PHOENIX	AZ		08/11/2023	7.625	262,055						350,000	06/26/2023
100156212		CHICAGO	IL		06/20/2024	9.375	262,063						585,000	05/13/2024
100153209		WENDELL	NC		05/30/2024	5.990	262,075						406,000	03/20/2024
100055780		KANSAS CITY	MO		03/23/2021	3.625	262,076						306,000	01/06/2021
100026650		SANTA ANA	CA		09/26/2018	4.000	262,082						409,200	06/14/2018
100149407		TUSKEGEE	AL		04/24/2024	7.375	262,084						346,000	03/01/2024
100110655		LARGO	FL		06/30/2023	7.250	262,085						376,000	05/04/2023
100150508		MIDDLETOWN	DE		05/03/2024	6.375	262,091						405,000	01/09/2024
100167123		THOUSAND PALMS	CA		09/13/2024	8.250	262,092						320,000	05/21/2024
100150040		WESLEY CHAPEL	FL		06/07/2024	7.500	262,100						340,000	04/30/2024
100142705		WINCHESTER	VA		02/08/2024	6.500	262,102						360,000	11/30/2023
100081166		MATTHEWS	NC		03/18/2022	3.750	262,104						364,000	12/22/2021
100087023		BELLINGHAM	WA		11/04/2022	7.750	262,111						609,000	09/21/2022
100153366		FORT MYERS	FL		05/30/2024	7.125	262,111						350,000	04/05/2024
324060167		QUEEN CREEK	AZ		10/03/2024	8.955	262,113						2,000,000	06/03/2024
100160967		CLERMONT	FL		07/24/2024	7.990	262,117						333,000	05/21/2024
100141310		KATY	TX		01/30/2024	8.375	262,124						323,000	11/28/2023
100080850		AVENTURA	FL		03/10/2022	4.875	262,124						345,000	01/31/2022
100137023		LEANDER	TX		11/28/2023	6.875	262,126						421,000	09/15/2023
100150639		TEGA CAY	SC		05/06/2024	7.625	262,137						350,000	03/01/2024
100169063		SOUTH BRISTOL	ME		09/27/2024	7.875	262,141						322,000	08/02/2024
100128342		SAVANNAH	GA		09/14/2023	7.999	262,143						335,000	08/09/2023
100151570		LAKELAND	FL		05/10/2024	7.500	262,147						355,000	03/28/2024
100065610		LONG BEACH	CA		07/28/2021	3.750	262,154						365,000	05/18/2021
100143921		REISTERSTOWN	MD		02/29/2024	7.499	262,156						351,000	08/22/2023
100079030		VAN ALSTYNE	TX		02/24/2022	4.375	262,170						340,000	11/29/2021
100135525		LIVINGSTON	MT		11/13/2023	8.125	262,172						330,000	09/25/2023
100156828		HACKETTSTOWN	NJ		06/27/2024	7.462	262,173						505,000	05/20/2024
100147952		TUCSON	AZ		04/08/2024	7.500	262,174						370,000	02/07/2024
100054397		NEW PALTZ	NY		03/23/2021	7.400	262,174						330,000	12/31/2020
100140596		YOUNGSVILLE	NC		01/19/2024	7.375	262,188						356,000	11/30/2023
100103155		BRIDGEPORT	CT		04/21/2023	8.224	262,208		2,400				385,000	03/30/2023
4010083188		CLEVELAND	OH		11/26/2024	7.690	262,208		(1,895)				393,000	08/20/2024
100141990		PETALUMA	CA		02/29/2024	8.375	262,217		1,133				702,000	01/10/2024
100175325		ROYAL OAK	MI		11/05/2024	7.500	262,218						325,000	09/06/2024
100152247		NORTH PORT	FL		05/17/2024	7.125	262,219						350,000	03/29/2024
100147120		GREER	SC		05/08/2024	7.875	262,224		(41)				340,000	03/27/2024
100173698		ROUND ROCK	TX		10/30/2024	7.125	262,247						445,000	09/16/2024
100144262		UNION CITY	GA		03/08/2024	9.250	262,248						313,000	01/30/2024
100028970		KAMUELA	HI		10/26/2018	3.875	262,249						294,500	06/04/2018
100164544		OSBURN	ID		08/21/2024	8.125	262,256						290,000	06/21/2024
100149376		SAN ANTONIO	TX		04/24/2024	5.750	262,262						349,000	02/23/2024
100164268		JACKSONVILLE	FL		08/21/2024	8.000	262,262						320,000	07/11/2024
100165527		CYPRESS	TX		08/29/2024	6.625	262,264						351,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181506		CHICAGO	IL		12/06/2024	6.750	262,265		1				445,000	10/21/2024
100146652		SEVERN	MD		03/20/2024	9.499	262,266						315,000	02/21/2024
100110525		JUSTIN	TX		06/30/2023	6.625	262,268						413,000	04/21/2023
100115062		YOUNGSVILLE	NC		07/14/2023	7.500	262,270						336,000	06/08/2023
100017473		MATAWAN	NJ		04/26/2018	3.500	262,277						471,000	12/31/2017
100000271		SAN BRUNO	CA		09/27/2016	5.875	262,278						1,005,000	08/27/2016
100068175		LAS VEGAS	NV		08/25/2021	3.750	262,279						370,000	07/21/2021
100144868		UNITED KINGDOM	GBR		03/12/2024	3.550	262,281		11,960			(5,761)	265,000	01/29/2020
100155769		PALM CITY	FL		06/18/2024	8.125	262,282						1,150,000	03/28/2024
100143542		EAST STROUDSBURG	PA		02/21/2024	7.830	262,282						442,000	01/25/2024
100142600		NEW BRAUNFELS	TX		02/08/2024	7.990	262,289						348,500	12/11/2023
100151023		DIVIDE	CO		05/08/2024	7.625	262,292						325,000	03/08/2024
100151025		TAMPA	FL		05/08/2024	7.625	262,296						364,000	03/01/2024
100148487		AUBREY	TX		04/12/2024	6.875	262,296						350,000	02/28/2024
100173282		CAMDENTON	MO		10/30/2024	6.990	262,297						380,000	08/30/2024
100173170		COLONIAL BEACH	VA		10/30/2024	6.875	262,300						400,000	08/23/2024
100026648		LA PUENTE	CA		09/26/2018	4.625	262,308						432,000	06/14/2018
100091650		KYLE	TX		01/27/2023	7.875	262,316						375,000	11/02/2022
100144659		UNITED KINGDOM	GBR		03/12/2024	3.550	262,319		11,959			(5,762)	265,000	01/29/2020
100165498		FULSHEAR	TX		08/29/2024	6.990	262,323						361,000	06/28/2024
100119367		BRASELTON	GA		07/31/2023	5.750	262,329						400,000	05/19/2023
100091281		EAST PROVIDENCE	RI		01/31/2023	9.499	262,330						467,000	12/28/2022
100068425		MATTHEWS	NC		08/25/2021	4.000	262,337						341,000	06/30/2021
100179713		FORT WORTH	TX		11/21/2024	5.250	262,345		54				380,000	09/26/2024
100134921		DREXEL HILL	PA		10/30/2023	8.625	262,346						386,000	10/05/2023
100153242		CLERMONT	FL		05/30/2024	6.875	262,348						391,000	04/05/2024
100144873		UNITED KINGDOM	GBR		03/12/2024	3.390	262,352		12,263			(5,733)	265,000	01/17/2020
100167522		LODI	CA		10/31/2024	6.125	262,353						709,950	09/19/2024
100172635		HENDERSON	NV		10/24/2024	7.000	262,355						464,090	09/17/2024
100013446		ROYAL PALM BEACH	FL		05/25/2017	5.000	262,364						311,000	01/31/2017
100152237		OFALLON	MO		05/17/2024	7.490	262,366						346,000	03/28/2024
100128126		WALDORF	MD		09/08/2023	7.000	262,370						340,000	07/22/2022
100167615		BARRINGTON	NH		09/19/2024	7.625	262,370						606,000	08/02/2024
100114808		PALM BAY	FL		07/10/2023	5.750	262,376						356,000	04/28/2023
100186597		FUQUAY VARINA	NC		12/30/2024	5.500	262,376		1				430,000	10/31/2024
100028991		GARDEN GROVE	CA		10/26/2018	4.750	262,377						399,000	06/03/2018
100156075		TUCSON	AZ		06/18/2024	8.750	262,378		(81)				325,000	04/18/2024
100119130		CLOVIS	CA		07/28/2023	6.125	262,378						390,000	03/01/2024
100115865		MANCHESTER	MO		07/20/2023	7.000	262,391						350,000	05/23/2023
100079418		PHOENIX	AZ		03/17/2022	5.250	262,393						370,000	02/16/2022
100164216		FRESNO	CA		08/21/2024	7.875	262,394						307,000	06/24/2024
100133660		MONROE	NC		10/23/2023	7.625	262,400						335,000	08/23/2023
100065142		COLORADO SPRINGS	CO		07/14/2021	3.625	262,401						375,000	06/03/2021
100080412		MESA	AZ		04/14/2022	5.500	262,412						380,000	01/21/2022
100149631		PLANTATION	FL		04/26/2024	7.625	262,418						345,000	03/07/2024
100091152		VICTORVILLE	CA		01/31/2023	6.625	262,423						375,000	09/22/2022
100144618		PARRISH	FL		03/13/2024	7.125	262,426						355,000	02/12/2024
100143606		ORANGE CITY	FL		02/21/2024	7.100	262,430						405,000	02/01/2024
100133562		OTTAWA	OH		10/23/2023	7.499	262,431						356,200	09/12/2023
100032056		HAYWARD	CA		03/29/2019	3.500	262,433						850,000	12/08/2018
100182544		AURORA	OH		12/12/2024	7.375	262,440		(10)				358,000	11/04/2024
100161755		HACKETTSTOWN	NJ		07/31/2024	7.290	262,440						506,000	06/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136948		MASTIC BEACH	NY		11/28/2023	6.999	262,452						370,000	03/27/2023
100087377		PHOENIX	AZ		10/25/2022	5.375	262,455						409,000	04/18/2022
100065583		SAN TAN VALLEY	AZ		07/28/2021	4.375	262,459						360,000	04/07/2021
100169892		ORLANDO	FL		11/08/2024	7.750	262,459		(41)				755,000	10/02/2024
100169813		KANSAS CITY	MO		09/30/2024	7.625	262,461						345,000	07/17/2024
100151292		STALLINGS	NC		05/10/2024	6.875	262,490						355,000	03/19/2024
100148938		DACULA	GA		04/17/2024	7.750	262,490						367,500	11/03/2023
100176034		EATONTOWN	NJ		12/20/2024	7.875	262,491		(9)				575,000	11/12/2024
100182464		HOLLAND	MI		12/12/2024	7.100	262,509		(5)				345,000	10/30/2024
3310054122		JERSEY CITY	NJ		06/21/2023	8.610	262,515						3,760,000	04/26/2023
100169405		HINSDALE	NH		09/30/2024	7.990	262,518						317,000	05/17/2024
100172191		PHOENIX	AZ		10/17/2024	7.125	262,523						446,000	09/16/2024
100120934		GOLDSBORO	NC		08/30/2023	5.875	262,527						370,000	06/26/2023
100164701		TORRANCE	CA		08/23/2024	8.875	262,530						1,250,000	07/31/2024
100119416		SPRINGFIELD	MA		07/31/2023	7.500	262,546						350,000	06/08/2023
100164461		COEUR D ALENE	ID		08/21/2024	7.500	262,546						345,000	07/02/2024
3340070446		MILLBURN	NJ		04/05/2024	9.551	262,548						1,460,000	02/15/2024
100152906		CRYSTAL BEACH	FL		05/22/2024	7.875	262,549		(50)				362,000	04/26/2024
100048731		ROYAL PALM BEACH	FL		11/20/2020	4.375	262,557						342,000	07/31/2020
100055901		ARLINGTON	TX		03/26/2021	3.500	262,558						372,000	12/16/2020
100159368		BLOOMINGDALE	GA		07/15/2024	6.125	262,560						356,000	05/15/2024
100186472		TUCSON	AZ		12/30/2024	6.875	262,579						369,000	11/02/2024
100088907		SAINT PETERSBURG	FL		11/15/2022	9.875	262,595						350,000	10/14/2022
100158340		UNITED KINGDOM	GBR		07/09/2024	3.440	262,598		6,846			(5,685)	650,000	05/17/2022
100148044		LAWRENCEVILLE	GA		04/10/2024	6.625	262,600						355,000	02/26/2024
100120863		EDGECLIFF VILLAGE	TX		08/28/2023	7.375	262,601						330,000	06/19/2023
100151104		CHELSEA	ME		05/08/2024	7.625	262,607						342,000	03/08/2024
100168107		CHARLOTTE	NC		09/20/2024	7.625	262,615						340,000	04/11/2024
100160610		ORLANDO	FL		07/19/2024	8.250	262,618						775,000	07/03/2024
100100851		JOLIET	IL		04/28/2023	6.125	262,623						365,000	11/22/2021
100154835		WESLEY CHAPEL	FL		07/19/2024	6.750	262,628						440,000	02/14/2024
100084456		SAN FRANCISCO	MEX		07/11/2022	7.480	262,629						422,791	06/30/2022
100175947		ANGIER	NC		11/14/2024	6.125	262,632		14				370,000	09/30/2024
100118151		MYRTLE BEACH	SC		07/20/2023	8.375	262,635						319,000	03/01/2024
100149414		VILAS	NC		04/24/2024	7.000	262,642						350,000	02/29/2024
100146891		FORT WORTH	TX		03/26/2024	6.625	262,643						357,000	02/05/2024
100156483		DURHAM	NC		06/24/2024	7.375	262,644						374,000	04/26/2024
100160964		KENNESAW	GA		07/24/2024	8.125	262,652						343,000	05/14/2024
100168273		SAN JOSE	CA		09/20/2024	6.990	262,656						570,000	04/12/2024
100118065		KINGS PARK	NY		07/20/2023	8.125	262,657		(76)				375,000	03/01/2024
3310076753		SUMMIT	NJ		07/19/2024	8.666	262,659						1,565,000	05/14/2024
100031114		SACRAMENTO	CA		03/29/2019	3.250	262,668						375,000	12/08/2018
100000160		KAHUKU	HI		09/27/2016	3.625	262,669						432,000	09/02/2016
100135416		WAYNESVILLE	NC		11/13/2023	8.125	262,682						350,000	09/18/2023
100143105		ROCKFORD	IL		02/16/2024	8.125	262,682						378,000	12/15/2023
100127176		BROOKLYN	NY		08/30/2023	5.625	262,689						1,860,000	05/16/2022
100057640		BARRINGTON	RI		06/30/2021	3.874	262,690						370,000	04/16/2021
100163175		DULUTH	GA		08/13/2024	7.625	262,696						365,000	06/25/2024
100163813		EUREKA	CA		09/27/2024	8.375	262,698						440,000	08/08/2024
100182311		RALEIGH	NC		12/12/2024	6.624	262,705		1				455,000	11/01/2024
100147911		INGRAM	TX		04/08/2024	6.990	262,712						351,000	02/13/2024
100129381		HOUSTON	TX		09/26/2023	6.625	262,713						440,500	07/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100140797		CHARLOTTE	NC		03/06/2024	7.625	262,721						325,000	01/11/2024
100176718		WINCHESTER	VA		11/15/2024	7.375	262,725		(20)				335,000	04/24/2024
100165580		JACKSONVILLE	FL		08/29/2024	6.250	262,726						384,000	07/17/2024
100158775		SPRING CITY	PA		07/10/2024	6.500	262,736						380,000	05/20/2024
100158338		UNITED KINGDOM	GBR		07/09/2024	3.590	262,737		6,641			(5,688)	285,000	06/29/2022
100057554		RIDGECREST	CA		06/30/2021	3.490	262,740						396,000	05/06/2021
100079686		GLENDALE	AZ		04/25/2022	5.125	262,751						375,000	01/25/2022
100147625		MARIPOSA	CA		04/04/2024	7.875	262,757						318,000	03/05/2024
100163861		WEST MELBOURNE	FL		09/27/2024	7.250	262,768						370,000	08/21/2024
100119641		CONCORD	NC		08/04/2023	9.625	262,770						340,000	06/30/2023
100088029		CAPE CORAL	FL		10/25/2022	9.500	262,772						374,990	09/15/2022
100174076		PINELLAS PARK	FL		10/31/2024	9.125	262,785						308,000	07/24/2024
100087925		CATHEDRAL CITY	CA		10/25/2022	8.125	262,786						445,000	09/14/2022
100154096		POST FALLS	ID		07/11/2024	7.875	262,791						510,000	05/31/2024
100168275		CARY	NC		09/20/2024	7.500	262,794						352,000	04/15/2024
100088174		MIAMI	FL		10/25/2022	8.375	262,796						375,000	09/21/2022
100178451		DESOTO	TX		11/21/2024	7.749	262,797		(29)				512,000	09/18/2024
100148391		NOKOMIS	FL		04/12/2024	6.375	262,799						360,000	02/15/2024
100148277		RADFORD	VA		04/12/2024	8.125	262,807						340,000	02/27/2024
100181198		CHARLOTTE	NC		12/06/2024	6.999	262,814		(1)				358,000	11/20/2024
100057876		BOISE	ID		06/30/2021	4.125	262,816						405,000	04/21/2021
100141980		DOWNEY	CA		02/29/2024	8.000	262,821						660,000	01/08/2024
100167650		WESLEY CHAPEL	FL		09/19/2024	7.990	262,828						310,000	07/29/2024
100180787		RANCHO MIRAGE	CA		11/26/2024	6.990	262,832		(24)				335,000	10/09/2024
100026149		RANCHO CUCAMONGA	CA		09/20/2018	3.000	262,848						854,050	04/30/2018
100011803		UNIONDALE	NY		03/08/2017	4.500	262,857						335,000	09/02/2016
100120436		RENO	NV		08/18/2023	7.875	262,857		(105)				425,000	07/07/2023
100119009		LOWELL	MA		07/27/2023	7.125	262,858						465,000	06/23/2023
100132024		NEWARK	NJ		10/13/2023	7.625	262,862						370,000	08/31/2023
100077943		PORT SAINT LUCIE	FL		01/10/2022	3.405	262,863						470,000	12/21/2021
100162683		HOUSTON	TX		08/12/2024	6.125	262,868						320,000	05/29/2024
100151641		CASA GRANDE	AZ		05/10/2024	6.875	262,870						364,500	03/22/2024
100147966		PORT CHARLOTTE	FL		04/08/2024	6.490	262,878						410,000	01/31/2024
100014059		LANCASTER	CA		05/25/2017	4.250	262,884						355,000	01/31/2017
100172435		WAUKEE	IA		10/23/2024	6.250	262,892						348,000	08/21/2024
100090033		RIVERVIEW	FL		01/13/2023	8.125	262,894						376,000	11/21/2022
100031442		FAIRFIELD	CA		03/29/2019	5.100	262,895						379,000	12/08/2018
100171737		MONROE	NC		10/17/2024	6.625	262,900						350,000	09/10/2024
100159946		NAPLES	FL		08/16/2024	8.375	262,913						330,000	05/08/2024
100065531		FLOWER MOUND	TX		07/28/2021	3.500	262,914						454,000	05/07/2021
100142688		DENTON	TX		02/08/2024	5.750	262,920						388,500	11/27/2023
100185496		MCMINNVILLE	OR		12/20/2024	8.375	262,921		(4)				355,000	12/06/2024
100128261		SAN ANTONIO	TX		09/14/2023	6.750	262,922						331,000	08/18/2023
100049748		GARDEN GROVE	CA		11/20/2020	4.500	262,924						351,500	07/31/2020
100150893		BUDA	TX		05/08/2024	7.125	262,934						380,000	03/08/2024
100179793		SHERRILLS FORD	NC		11/21/2024	5.750	262,935		13				362,000	08/23/2024
100170200		HENDERSON	NV		10/08/2024	4.990	262,937						370,000	07/12/2024
100129707		SHERMAN	TX		09/29/2023	7.625	262,937						348,000	08/11/2023
100170145		MIDDLEBURG	FL		10/08/2024	7.124	262,942						330,000	08/30/2024
3340071613		UPPER MARLBORO	MD		03/21/2024	9.585	262,944						1,200,000	02/26/2024
100026629		SALINAS	CA		09/26/2018	4.500	262,951						419,000	06/15/2018
100114870		SURPRISE	AZ		07/10/2023	6.750	262,951						358,000	05/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142807		NORTH FORT MYERS	FL		02/08/2024	8.125	262,951						575,000	12/21/2023
100053889		LAUREL	MD		03/23/2021	4.125	262,961						353,000	01/03/2021
100084845		AVONDALE	AZ		08/02/2022	8.000	262,962						399,500	07/01/2022
100186720		KISSIMMEE	FL		12/31/2024	7.999	262,970		55				335,000	05/07/2024
100074402		BALTIMORE	MD		12/02/2021	5.562	262,973						325,000	11/15/2021
100110459		MAGNOLIA	TX		06/30/2023	6.375	262,975						352,000	04/17/2023
100172357		RIALTO	CA		10/23/2024	6.499	262,976						522,750	09/10/2024
100150603		ROSENBERG	TX		05/03/2024	7.000	262,985						346,000	12/22/2023
100174936		DALLAS	GA		10/31/2024	7.250	262,987						596,000	05/07/2024
100147734		GOULDSBORO	PA		04/08/2024	7.499	262,991						350,000	02/23/2024
100162038		PLANT CITY	FL		07/31/2024	9.500	263,006						370,000	06/28/2024
100055325		WAKEFIELD	MA		03/23/2021	5.875	263,015						564,000	12/31/2020
100152979		CYPRESS	TX		06/27/2024	8.750	263,018						279,000	05/29/2024
100115935		CAPE CORAL	FL		07/20/2023	6.625	263,019						370,000	05/31/2023
100127986		LAS VEGAS	NV		09/08/2023	6.750	263,020						360,000	06/13/2022
100185316		MILWAUKEE	WI		12/20/2024	6.500	263,022		1				376,000	11/06/2024
100170228		LAND O LAKES	FL		10/08/2024	5.750	263,022						348,000	07/26/2024
100029302		WEST BABYLON	NY		10/26/2018	5.000	263,024						281,675	06/01/2018
100142920		SAN ANTONIO	FL		02/09/2024	8.625	263,042						330,000	11/13/2023
100161464		ANNA	TX		07/30/2024	7.250	263,051						355,000	06/13/2024
100076256		MATTHEWS	NC		01/07/2022	3.625	263,066						365,000	11/05/2021
100119054		DESOTO	TX		07/27/2023	7.499	263,080						410,000	06/29/2023
100117155		CLERMONT	FL		07/20/2023	7.375	263,081						344,000	03/01/2024
100186330		AMBLER	PA		12/30/2024	7.000	263,083						324,000	11/08/2024
100115081		SAINT CLOUD	FL		07/14/2023	6.125	263,090						460,000	05/15/2023
100049967		BOLTON	MA		11/20/2020	4.000	263,091						597,550	07/31/2020
100151056		SHERRILLS FORD	NC		05/08/2024	5.750	263,097						371,000	03/13/2024
4010054838		PHILADELPHIA	PA		07/27/2023	8.297	263,098						393,000	03/13/2023
100151238		SPANISH FORK	UT		05/10/2024	7.490	263,100						433,000	03/19/2024
100168208		EAST LANSING	MI		09/20/2024	6.750	263,126						400,000	04/17/2024
100148432		DENVER	CO		04/12/2024	7.500	263,129						350,000	02/24/2024
100107805		MILLVILLE	DE		05/19/2023	5.990	263,133						350,000	03/24/2023
100142906		WICHITA	KS		02/09/2024	8.490	263,135						351,000	11/21/2023
100161782		HACKETTSTOWN	NJ		07/31/2024	7.230	263,135						512,000	06/10/2024
100149834		PHOENIX	AZ		04/29/2024	7.625	263,142						396,000	04/03/2024
100147139		BRADENTON	FL		05/08/2024	7.125	263,146						345,000	03/29/2024
100115721		COLUMBUS	OH		07/20/2023	6.500	263,152						380,000	05/19/2023
100131847		LINCOLN	NE		10/06/2023	9.875	263,167						365,000	09/12/2023
100140356		KILMARNOCK	VA		01/18/2024	8.125	263,169						330,000	11/27/2023
100136250		LIBERTY HILL	TX		11/20/2023	7.625	263,173						360,000	10/04/2023
3500112172		MIAMI	FL		11/15/2024	8.238	263,175						6,240,000	09/25/2024
100151200		ANNA	TX		05/10/2024	7.375	263,178						365,000	03/22/2024
100170215		DURHAM	NC		10/08/2024	6.750	263,184						345,000	07/26/2024
100175889		BRADENTON	FL		11/14/2024	7.625	263,190		(63)				355,000	08/26/2024
100152436		MCKINNEY	TX		05/17/2024	6.875	263,194						389,000	03/27/2024
100128412		GREENLEAF	WI		09/15/2023	8.250	263,199						570,000	07/21/2023
100030065		BURTONSVILLE	MD		12/20/2018	4.625	263,213						465,000	09/30/2018
100135332		NASHVILLE	TN		11/13/2023	7.875	263,213						350,000	09/15/2023
100161127		JURUPA VALLEY	CA		07/24/2024	7.125	263,220						432,000	05/29/2024
3340082875		SAINT ALBANS	NY		09/03/2024	9.265	263,221						1,730,000	08/01/2024
100168390		LONGMEADOW	MA		09/25/2024	7.624	263,225						328,000	08/20/2024
100142724		HAINES CITY	FL		02/08/2024	7.375	263,231						360,000	11/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179744		FORT WORTH	TX		11/21/2024	5.750	263,253						368,000	09/30/2024
100081309		PHOENIX	AZ		03/18/2022	4.375	263,260						357,000	01/11/2022
100129605		LOGANVILLE	GA		09/29/2023	5.875	263,261						374,000	07/28/2023
100134095		LAS VEGAS	NV		12/08/2023	7.875	263,267						447,000	10/06/2023
100149460		STILLWATER	OK		04/24/2024	6.990	263,270						348,000	03/06/2024
100136447		NAPLES	FL		11/20/2023	6.625	263,274						430,000	08/30/2023
100025560		HUNTINGTON PARK	CA		09/20/2018	4.625	263,292						311,600	04/30/2018
100168398		SAN MARCOS	TX		09/25/2024	6.250	263,295						375,000	07/30/2024
100132316		JOHNSTOWN	CO		10/13/2023	7.125	263,300						339,000	08/30/2023
100147931		RALEIGH	NC		04/08/2024	6.375	263,305						350,000	01/31/2024
100140244		CLEMENTON	NJ		01/18/2024	7.499	263,305						350,000	12/14/2023
100140367		SAN MARCOS	TX		01/18/2024	5.625	263,307						365,000	11/15/2023
100142707		LAS VEGAS	NV		02/08/2024	6.500	263,313						370,000	11/27/2023
100150861		APACHE JUNCTION	AZ		05/08/2024	6.500	263,320						405,000	02/28/2024
3310062383		LIVINGSTON	NJ		12/22/2023	9.121	263,326						1,600,000	09/08/2023
100110496		BEAUFORT	NC		06/30/2023	6.000	263,333						447,000	03/10/2023
100030848		BENBROOK	TX		04/09/2019	3.000	263,333						433,675	06/13/2018
100134061		DERBY	CT		10/25/2023	9.340	263,337						343,000	09/29/2023
100156253		PALM BAY	FL		06/20/2024	7.500	263,347						350,000	05/16/2024
100150609		ROYSE CITY	TX		05/03/2024	6.990	263,348						352,000	01/31/2024
100139291		DAYTONA BEACH	FL		12/28/2023	8.250	263,364						375,000	11/22/2023
100151960		JACKSONVILLE	FL		06/14/2024	8.250	263,369						489,000	04/24/2024
100110534		COLLINGSWOOD	NJ		06/30/2023	7.625	263,369						340,000	04/28/2023
100137686		RALEIGH	NC		12/08/2023	6.875	263,373						365,000	09/26/2023
100180118		TEMPLE	TX		12/30/2024	7.124	263,373						410,000	10/15/2024
100126415		FORT LAUDERDALE	FL		08/30/2023	7.600	263,373						404,000	07/24/2023
100150574		LAS VEGAS	NV		05/03/2024	7.375	263,379						345,000	01/25/2024
100113100		SCOTTS VALLEY	CA		06/29/2023	2.500	263,387						1,600,000	05/25/2022
100132699		COLUMBUS	OH		11/03/2023	8.125	263,389						405,000	08/29/2023
100143313		FORT MILL	SC		02/16/2024	7.000	263,393						355,000	12/29/2023
100133359		CELINA	TX		11/21/2023	9.625	263,396						360,000	09/15/2023
100119194		BROOKLYN PARK	MN		07/31/2023	7.250	263,397						338,030	06/28/2023
100179994		DUCK CREEK VILLAGE	UT		11/25/2024	6.624	263,405						329,000	10/01/2024
100155917		MATTHEWS	NC		06/17/2024	7.625	263,411						336,000	03/27/2024
100170017		KANSAS CITY	MO		11/08/2024	8.125	263,411						289,000	10/04/2024
100027878		DISTRICT HEIGHTS	MD		10/26/2018	4.250	263,422						283,005	05/31/2018
100140327		CHARLOTTESVILLE	VA		01/18/2024	8.000	263,423						328,000	11/27/2023
100159432		PALM COAST	FL		07/15/2024	7.625	263,425						326,000	05/17/2024
100159690		HUMBLE	TX		08/23/2024	7.500	263,427						421,000	07/26/2024
100143383		PALM BAY	FL		02/16/2024	7.999	263,429						411,000	01/26/2024
100144171		MURRIETA	CA		03/07/2024	6.500	263,435						385,000	01/08/2024
100024290		HEBRON	CT		09/20/2018	5.625	263,458						360,000	09/20/2018
100166209		HAMPTON	GA		09/09/2024	5.875	263,462						360,000	07/16/2024
100151670		SURPRISE	AZ		05/10/2024	7.125	263,469						376,000	03/16/2024
100138292		ROUND ROCK	TX		12/18/2023	7.625	263,470						456,000	10/27/2023
100166944		MILTON	FL		09/13/2024	7.125	263,474						348,000	07/03/2024
100165748		DAHLONEGA	GA		08/29/2024	7.990	263,475						330,000	07/15/2024
100158332		UNITED KINGDOM	GBR		07/09/2024	3.190	263,477		7,359			(5,704)	285,000	02/01/2022
100151668		SURPRISE	AZ		05/10/2024	7.125	263,482						376,000	03/19/2024
100071973		SPRINGFIELD	MO		10/29/2021	4.250	263,486						367,000	09/28/2021
100103854		HAVERSTRAW	NY		05/10/2023	7.160	263,488						375,000	04/18/2023
100054503		COLUMBUS	NJ		03/23/2021	4.500	263,490						363,900	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174978		PHILADELPHIA	PA		10/31/2024	8.375	263,490						420,000	05/31/2024
100186625		FORT WORTH	TX		12/30/2024	5.750	263,491		1				405,000	10/25/2024
100132259		CHARLOTTE	NC		10/13/2023	7.500	263,495						337,000	08/28/2023
100128178		MERIDIAN	ID		09/18/2023	6.375	263,496						400,000	08/03/2023
100158910		PORT SAINT LUCIE	FL		07/12/2024	7.625	263,499						358,000	05/24/2024
100000605		BELTSVILLE	MD		09/27/2016	5.000	263,504						335,692	08/22/2016
100142743		BUFFALO GROVE	IL		02/08/2024	7.500	263,518						350,000	12/06/2023
100174801		ROOSEVELT	NY		10/31/2024	7.375	263,521						465,000	03/28/2024
100182155		PALM BAY	FL		12/12/2024	7.375	263,523		(5)				330,000	10/16/2024
100182542		SURF CITY	NC		12/12/2024	7.125	263,532		(7)				345,000	10/29/2024
100154614		ALEXANDRIA	VA		06/14/2024	8.875	263,539						335,000	05/24/2024
100030115		CHICAGO	IL		12/20/2018	5.250	263,545						425,000	09/30/2018
100160144		ST GEORGE	UT		07/17/2024	7.490	263,545						379,000	05/18/2024
100158336		UNITED KINGDOM	GBR		07/09/2024	3.390	263,548		7,145			(5,706)	285,000	02/01/2022
100148457		GEORGETOWN	TX		04/12/2024	5.250	263,549						400,000	02/16/2024
100149424		MARICOPA	AZ		04/24/2024	5.000	263,554						380,000	02/17/2024
100168562		HONOLULU	HI		09/25/2024	7.125	263,555						342,000	06/26/2024
100153447		SACRAMENTO	CA		05/30/2024	8.910	263,558						402,000	04/05/2024
100163963		JOHNS ISLAND	SC		10/04/2024	7.125	263,569						380,000	08/22/2024
100128356		FRISCO	TX		09/14/2023	8.625	263,573						1,666,000	08/14/2023
100144620		RALEIGH	NC		03/13/2024	7.125	263,575						351,000	02/09/2024
100065801		OAKDALE	CA		07/28/2021	4.625	263,576						365,000	06/02/2021
100146960		PHARR	TX		03/26/2024	7.625	263,582						350,000	02/04/2024
100133616		NEW PORT RICHEY	FL		10/23/2023	7.625	263,585						340,000	08/22/2023
100137457		KISSIMMEE	FL		01/11/2024	8.375	263,593						350,000	12/04/2023
100153313		CYPRESS	TX		05/30/2024	7.375	263,596						400,000	03/28/2024
100147996		MORRISVILLE	NC		04/10/2024	6.990	263,598						380,000	02/28/2024
100109734		MIAMI	FL		06/16/2023	7.500	263,599						665,000	04/21/2023
100144597		RALEIGH	NC		03/13/2024	7.125	263,602						354,000	02/06/2024
100014355		MIAMI	FL		09/27/2017	4.240	263,606						426,000	07/28/2017
100138336		ANNA	TX		12/18/2023	7.500	263,608						360,000	10/31/2023
100137983		ZEPHYRHILLS	FL		12/13/2023	5.500	263,612						405,000	10/17/2023
100144358		RAEFORD	NC		03/07/2024	7.990	263,612						365,000	12/12/2023
100171735		GALLATIN	TN		10/17/2024	6.625	263,613						345,000	09/06/2024
100138106		DAVENPORT	FL		12/14/2023	8.500	263,624						383,000	10/30/2023
100079831		RICHMOND	TX		04/25/2022	4.875	263,636						380,000	01/13/2022
100160161		BLOOMINGDALE	GA		07/17/2024	7.125	263,636						350,000	05/15/2024
100144074		HOUSTON	TX		03/07/2024	6.875	263,640						380,000	01/12/2024
4010067163		TROY	NY		02/29/2024	8.400	263,652						342,000	12/19/2023
100155243		PINELLAS PARK	FL		07/19/2024	7.500	263,657						446,000	02/21/2024
100149070		LAS VEGAS	NV		04/19/2024	7.875	263,664		(88)				385,000	02/28/2024
100165664		TUCSON	AZ		10/04/2024	7.125	263,672						454,000	09/17/2024
100011515		STAFFORD	VA		03/08/2017	4.250	263,675						360,000	09/30/2020
100144215		KATY	TX		03/07/2024	6.500	263,675						342,000	01/12/2024
100169438		DURHAM	NC		09/30/2024	7.625	263,687		(45)				428,000	05/22/2024
100101812		BROWNS MILLS, PEMBERTON TOWNSH	NJ		03/31/2023	7.246	263,688						450,000	03/16/2023
100026630		ROMOLAND	CA		09/26/2018	4.875	263,692						413,000	06/14/2018
100174296		SUPPLY	NC		10/31/2024	5.750	263,694						313,000	01/30/2024
100182590		ROUND ROCK	TX		12/12/2024	6.875	263,698		(6)				374,000	11/01/2024
100129469		CANTON	GA		09/29/2023	7.375	263,698						351,000	08/11/2023
100140557		WHITEFIELD	NH		01/19/2024	7.625	263,699						370,000	12/01/2023
100109611		FORT WORTH	TX		06/14/2023	9.999	263,707						300,000	05/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142679		OAKDALE	MN		02/08/2024	6.250	263,710						340,000	11/29/2023
100135513		WAKE FOREST	NC		11/13/2023	7.625	263,718						357,000	09/22/2023
100129420		PHOENIX	AZ		09/29/2023	7.250	263,735						370,000	08/17/2023
3340092736		HEMPSTEAD	NY		12/30/2024	8.648	263,736						1,254,000	12/10/2024
100079136		SOUTH RIVER	NJ		02/24/2022	4.500	263,742						340,000	12/22/2021
100152668		SAINT PETERSBURG	FL		05/17/2024	7.500	263,748						355,000	03/13/2024
100065030		PHOENIX	AZ		07/14/2021	4.250	263,753						340,000	05/24/2021
100119994		PITTSBURGH	PA		08/11/2023	6.625	263,767						365,000	06/23/2023
100163085		MESQUITE	TX		08/13/2024	7.000	263,773						392,000	05/30/2024
100152804		HOUSTON	TX		05/22/2024	8.625	263,776						317,000	04/30/2024
100031710		SUN VALLEY	CA		03/29/2019	2.500	263,779						530,000	12/07/2018
100143592		ANDERSON	IN		02/21/2024	8.350	263,781		2,885				370,000	02/02/2024
100071911		SPOKANE	WA		11/19/2021	4.125	263,784		(248)				315,000	10/14/2021
100136343		CEDAR CITY	UT		11/20/2023	7.625	263,794						340,000	08/29/2023
100163154		HUTTO	TX		08/13/2024	7.375	263,794						369,000	06/19/2024
100142714		DAPHNE	AL		02/08/2024	6.250	263,798						358,000	11/27/2023
100119950		ST SIMONS ISLAND	GA		08/11/2023	6.999	263,799						373,000	07/10/2023
100142768		CEDAR CITY	UT		02/08/2024	7.250	263,806						350,000	12/08/2023
100100636		LOS ANGELES	CA		04/27/2023	8.250	263,815						2,250,000	03/17/2023
100079979		SACHSE	TX		04/25/2022	4.375	263,817						346,000	01/28/2022
100028019		WOBURN	MA		10/26/2018	4.625	263,828						606,100	05/31/2018
100175427		LEWISVILLE	TX		12/23/2024	7.750	263,839		(7)				400,000	06/18/2024
100179580		SAN ANTONIO	TX		11/21/2024	6.990	263,843						382,500	09/18/2024
100079901		CAPE CORAL	FL		04/25/2022	4.375	263,851						355,000	01/14/2022
100167493		PHOENIX	AZ		10/31/2024	8.250	263,852		39				335,000	09/24/2024
100185853		HYATTSVILLE	MD		12/26/2024	6.999	263,856		(1)				352,000	12/10/2024
100083983		WILMINGTON AREA LOS ANGELES	CA		07/12/2022	6.250	263,863						400,000	06/15/2022
100150672		MIDLOTHIAN	VA		05/06/2024	7.625	263,868						372,000	03/05/2024
100151226		WENDELL	NC		05/10/2024	5.750	263,869						385,000	03/08/2024
100119238		PLAINFIELD	IL		07/31/2023	7.500	263,870						362,000	05/26/2023
100162984		GERMANTOWN	MD		08/12/2024	7.490	263,878						358,000	06/20/2024
100169348		DEMOREST	GA		09/27/2024	7.500	263,885						317,000	08/16/2024
100171762		ASTORIA	OR		10/17/2024	7.125	263,905						372,000	08/29/2024
100159904		LAKE WORTH	FL		08/16/2024	7.125	263,916						412,000	04/16/2024
100141292		KATY	TX		01/30/2024	8.375	263,921						351,000	12/29/2023
100172254		HOUSTON	TX		10/21/2024	7.000	263,922						390,000	08/31/2024
100031905		LIVERMORE	CA		03/29/2019	4.000	263,925						789,000	12/10/2018
100169035		CHARLOTTE	NC		09/27/2024	7.500	263,936						405,000	08/01/2024
100081513		FREDERICKSBURG	TX		03/18/2022	3.625	263,936						400,000	02/03/2022
100133206		ROCKVILLE	MD		11/29/2023	8.250	263,937						530,000	10/16/2023
100162739		OCALA	FL		08/12/2024	8.375	263,939						290,000	06/12/2024
100131881		HERNANDO BEACH	FL		10/06/2023	8.750	263,942						354,000	09/18/2023
100078275		HOMESTEAD	FL		02/10/2022	5.000	263,946						325,000	01/19/2022
100171662		CLAYTON	NC		10/16/2024	5.625	263,949						333,000	08/13/2024
100156013		SHASTA LAKE	CA		06/18/2024	9.375	263,955						300,000	04/27/2024
100142634		DALLAS	TX		02/08/2024	7.875	263,957						350,000	12/14/2023
100014170		AUBURN	CA		05/25/2017	4.250	263,959						370,000	01/31/2017
100175182		PORT SAINT LUCIE	FL		11/05/2024	7.000	263,967						327,000	08/29/2024
100114540		NIANTIC	CT		06/29/2023	9.250	263,970						325,000	05/31/2023
100151580		FT WORTH	TX		05/10/2024	7.000	263,971						365,000	03/27/2024
100159333		PARRISH	FL		07/15/2024	6.125	263,977						391,000	04/29/2024
100148417		HENDERSON	NV		04/12/2024	5.750	263,981						366,000	02/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129665		LEANDER	TX		09/29/2023	7.000	263,992						375,000	07/28/2023
100144236		FOUR OAKS	NC		03/07/2024	6.990	264,019						350,000	01/26/2024
100151592		TAMPA	FL		05/10/2024	6.250	264,019						365,000	03/28/2024
100131920		LIBERTY HILL	TX		10/13/2023	6.750	264,019						361,500	08/14/2023
100115106		WILMINGTON	NC		07/14/2023	6.625	264,022						375,000	05/26/2023
100161478		COLLINGSWOOD	NJ		07/30/2024	7.875	264,024						330,000	05/31/2024
100013254		STOCKTON	CA		05/25/2017	3.875	264,029						325,000	01/31/2017
100129320		PRINCETON	TX		09/25/2023	7.990	264,034						352,000	07/28/2023
100149488		HOUSTON	TX		04/24/2024	7.875	264,036						355,000	03/07/2024
100152791		LANCASTER	CA		05/22/2024	9.625	264,036						315,000	04/24/2024
100171818		CHENEY	WA		10/17/2024	7.990	264,050						340,000	08/15/2024
100014259		SOUTH PLAINFIELD	NJ		09/27/2017	5.000	264,050		4,361				285,000	07/28/2017
100158413		UNITED KINGDOM	GBR		07/09/2024	3.640	264,052		5,650			(5,717)	420,000	06/16/2022
100129311		DAWSONVILLE	GA		09/25/2023	6.625	264,053						367,000	07/24/2023
100127642		EDGEWATER	MD		09/08/2023	6.624	264,063						361,000	07/24/2023
100117639		MASTIC	NY		07/20/2023	10.875	264,065						350,000	03/01/2024
100065541		WASILLA	AK		07/28/2021	4.375	264,070						361,000	06/03/2021
100048205		ELIZABETHPORT	NJ		11/20/2020	4.125	264,072						285,000	07/31/2020
100169714		STERLING HEIGHTS	MI		09/30/2024	7.500	264,074						342,000	06/26/2024
100148145		YPSILANTI	MI		05/15/2024	7.500	264,081						351,000	04/03/2024
100153594		REDMOND	OR		05/31/2024	6.875	264,085						389,800	04/08/2024
100115835		DAVENPORT	FL		07/20/2023	6.875	264,089						360,000	05/16/2023
100173003		HANFORD	CA		10/25/2024	7.124	264,089						490,000	09/25/2024
100158074		FORT WORTH	TX		07/09/2024	7.990	264,092						330,000	04/23/2024
100148836		ODENTON	MD		04/17/2024	7.750	264,096						391,000	10/26/2023
100152186		RALEIGH	NC		05/17/2024	7.625	264,099						333,000	04/18/2024
100081957		UTRECHT	NLD		03/30/2022	3.650	264,104					(17,366)	300,000	06/30/2024
100139913		NETHERLANDS	NLD		12/28/2023	6.200	264,104					(17,366)	488,400	01/01/2024
100085043		GOUDA	NLD		07/27/2022	3.250	264,104					(17,366)	425,000	12/01/2023
100081967		ROTTERDAM	NLD		03/30/2022	3.000	264,104					(17,366)	340,000	12/01/2023
100161672		S-GRAVENHAGE	NLD		07/29/2024	5.650	264,104					(11,858)	340,000	06/20/2024
100078513		DEN HAAG	NLD		01/26/2022	3.250	264,104					(17,366)	321,845	12/01/2023
100185696		SPANNUM	NLD		12/20/2024	5.650	264,104					(1,809)	700,000	11/29/2024
100185703		UTRECHT	NLD		12/20/2024	5.000	264,104					(1,809)	700,000	11/26/2024
100068622		ROTTERDAM	NLD		08/30/2021	8.065	264,104					(17,366)	322,699	12/01/2023
100136867		AUBURNDALE	FL		11/27/2023	7.990	264,109						388,000	10/20/2023
100152664		BREMERTON	WA		05/17/2024	7.500	264,115						350,000	03/22/2024
100169399		SANTA MARIA	CA		09/30/2024	8.125	264,129						322,000	06/03/2024
100149744		SCRANTON	PA		04/26/2024	8.030	264,135						325,000	03/11/2024
100079286		ROCK HILL	SC		02/28/2022	4.750	264,136						357,000	01/24/2022
100103649		HOUSTON	TX		05/08/2023	9.250	264,140						431,000	03/20/2023
100120650		PARRISH	FL		08/24/2023	7.499	264,146						475,000	07/21/2023
100047748		EAST NORTHPORT	NY		11/20/2020	4.500	264,148						491,150	07/30/2020
100053663		TAKOMA PARK	MD		03/23/2021	4.125	264,148						380,000	12/31/2020
100100813		GLEN BURNIE	MD		04/28/2023	6.375	264,149						330,000	10/27/2021
100099795		LAS VEGAS	NV		02/28/2023	7.825	264,152						345,000	02/02/2023
100148360		FORT WORTH	TX		04/12/2024	5.750	264,155						364,000	02/07/2024
100148862		CARMEL	IN		04/17/2024	7.500	264,156						350,000	10/26/2023
100115788		PAYSON	AZ		07/20/2023	6.500	264,160						358,000	05/04/2023
100044311		BROOKLYN	NY		08/04/2020	4.950	264,165						850,010	02/01/2020
100110241		ARDEN	NC		06/30/2023	7.375	264,167						355,000	05/12/2023
100083888		RICHMOND	CA		07/12/2022	7.000	264,168						605,000	06/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148883		MONROE	NC		04/17/2024	7.875	264,170						335,000	10/17/2023
100143778		PHOENIX	AZ		02/27/2024	10.500	264,174						410,000	01/16/2024
100140105		CONROE	TX		01/09/2024	6.250	264,175						349,000	10/31/2023
100148041		LANCASTER	PA		04/10/2024	6.625	264,182						440,000	02/22/2024
100140385		CONCORD	NC		01/18/2024	8.125	264,187						348,000	11/20/2023
100148595		FRISCO	TX		04/12/2024	7.625	264,188						520,000	02/21/2024
100120434		MONTGOMERY	TX		08/18/2023	7.999	264,193						320,000	07/10/2023
100079163		BLOOMINGBURG	NY		02/24/2022	3.625	264,195						375,000	12/30/2021
100084710		VALLEJO	CA		08/02/2022	7.874	264,203						468,000	06/22/2022
100136481		NEWBERRY	FL		11/20/2023	7.625	264,204						365,000	09/27/2023
100048662		BOWIE	MD		11/20/2020	5.000	264,204						399,000	07/31/2020
100133059		AMHERST	NY		11/29/2023	8.125	264,206						385,000	10/12/2023
100166156		WOODBURY	MN		09/09/2024	6.625	264,211						360,000	06/27/2024
100156600		DURHAM	NC		06/24/2024	6.875	264,217						359,000	05/06/2024
100172437		KYLE	TX		10/23/2024	6.750	264,220						350,000	08/19/2024
100133347		WESTON	FL		11/21/2023	7.375	264,225						680,000	08/21/2023
100142528		PHOENIXVILLE	PA		02/08/2024	7.374	264,229						360,000	12/22/2023
100048960		CATHEDRAL CITY	CA		11/20/2020	4.000	264,230						332,500	07/31/2020
100148320		CONROE	TX		04/12/2024	6.624	264,230						379,000	02/06/2024
100181226		BAKERSFIELD	CA		12/06/2024	7.999	264,235		(22)				360,000	11/19/2024
100160430		LAS VEGAS	NV		07/19/2024	7.750	264,243						360,000	06/24/2024
100127538		WINDSOR MILL	MD		09/08/2023	7.500	264,248						350,000	07/28/2023
100137573		ROUND ROCK	TX		12/08/2023	7.500	264,266						410,000	10/27/2023
100136508		PRINCETON	TX		11/20/2023	6.625	264,281						360,000	09/26/2023
100013034		PITTSBURG	CA		05/25/2017	4.750	264,282						420,000	01/31/2017
100168404		XENIA	OH		09/25/2024	6.125	264,282						332,000	07/30/2024
100118962		PANAMA CITY BEACH	FL		07/27/2023	7.625	264,286						423,500	06/27/2023
100160146		KNOXVILLE	TN		07/17/2024	7.500	264,286						370,000	05/24/2024
100172359		SALEM	OR		10/23/2024	7.500	264,290						370,000	09/13/2024
100161563		UNITED KINGDOM	GBR		07/29/2024	5.740	264,297					(7,285)	320,000	07/01/2024
100171848		CYPRESS	TX		10/17/2024	6.990	264,301						344,100	08/13/2024
100136899		MYRTLE BEACH	SC		11/27/2023	7.375	264,302						365,000	10/31/2023
100172604		LEHI	UT		10/23/2024	7.500	264,307						331,000	09/06/2024
100158443		PHOENIX	AZ		07/10/2024	8.125	264,318						378,000	03/21/2024
100180041		KISSIMMEE	FL		11/25/2024	7.625	264,337		(15)				345,000	09/16/2024
100175951		ANGIER	NC		11/14/2024	6.125	264,350		14				357,000	10/11/2024
100116291		SIMI VALLEY	CA		07/20/2023	3.125	264,353						600,000	03/01/2024
100078874		MERIDIAN	ID		02/24/2022	3.875	264,360						452,000	01/17/2022
100168065		CONCORD	NC		09/20/2024	6.875	264,361						445,000	03/27/2024
100176178		LOCUST GROVE	GA		12/20/2024	7.500	264,364		(11)				478,000	12/04/2024
100130320		AKRON	OH		09/28/2023	8.500	264,367						380,000	08/30/2023
100171372		NEWARK	DE		10/16/2024	7.375	264,369						345,000	09/06/2024
100071702		MOLALLA	OR		10/14/2021	4.000	264,369						390,000	07/10/2021
100065624		WINTER GARDEN	FL		07/28/2021	3.875	264,373						373,000	05/27/2021
100115232		HAVERSTRAW	NY		07/17/2023	7.781	264,377						350,000	06/21/2023
100162700		PENDERGRASS	GA		08/12/2024	6.500	264,378						348,000	05/24/2024
100159831		ATLANTA	GA		07/17/2024	7.125	264,378						432,500	04/30/2024
100172130		LA VERKIN	UT		10/17/2024	7.125	264,381						322,000	09/20/2024
100144793		UNITED KINGDOM	GBR		03/12/2024	9.500	264,399					(5,807)	269,982	11/22/2019
100099916		VIDOR	TX		03/28/2023	9.875	264,416						336,500	02/08/2023
100119694		HARTFORD	CT		08/08/2023	7.860	264,425						375,000	07/10/2023
100167563		FARMERSVILLE	TX		09/19/2024	7.625	264,434						343,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182362		MAGNOLIA	TX		12/12/2024	7.500	264,434		(9)				329,000	09/25/2024
100147838		RINCON	GA		04/08/2024	7.125	264,442						350,000	02/12/2024
100055094		PLAINFIELD	NJ		03/23/2021	7.250	264,457						247,500	01/09/2021
100068430		SAN PABLO	CA		08/25/2021	3.875	264,458						450,000	06/29/2021
100013511		RIXEYVILLE	VA		05/25/2017	4.000	264,458						376,000	01/31/2017
100077820		HUNTINGTON BEACH	CA		01/14/2022	3.875	264,459						675,000	12/13/2021
100147272		ALBUQUERQUE	NM		03/28/2024	7.760	264,459						412,000	02/27/2024
100171930		LAVON	TX		10/17/2024	6.375	264,459						358,000	08/23/2024
100174645		BOWLING GREEN	VA		10/31/2024	8.375	264,464						320,000	02/05/2024
100153903		HIRAM	GA		06/05/2024	8.750	264,466						296,000	05/13/2024
100180667		MICHIGAN CITY	IN		11/26/2024	7.500	264,467		(19)				350,000	09/10/2024
100151615		BIRMINGHAM	AL		05/10/2024	7.625	264,470						350,000	03/25/2024
100149355		WILMINGTON	NC		04/24/2024	6.875	264,478						355,000	02/22/2024
100153437		CAMPBELL HALL	NY		05/30/2024	7.500	264,479						430,000	04/11/2024
100101540		KATY	TX		04/26/2023	6.125	264,494						325,000	02/22/2023
100076696		POMPANO BEACH	FL		12/30/2021	5.125	264,498						340,000	12/03/2021
100146924		LIBERTY TWSP	OH		03/26/2024	7.500	264,498						350,000	01/19/2024
100180045		SCOTTSDALE	AZ		11/25/2024	6.624	264,501						355,000	09/24/2024
100138905		FORT LAUDERDALE	FL		12/21/2023	8.250	264,502						355,000	11/03/2023
100152688		CLEARWATER	FL		05/17/2024	7.625	264,505						354,000	03/27/2024
100145203		UNITED KINGDOM	GBR		03/12/2024	9.500	264,508					(5,810)	269,982	11/22/2019
100081272		EL SOBRANTE	CA		03/18/2022	3.500	264,509						525,000	12/23/2021
100142584		GOOCHLAND	VA		02/08/2024	7.875	264,511						390,000	12/08/2023
100172595		LEWIS CENTER	OH		10/23/2024	6.625	264,511						350,000	09/06/2024
100158426		HOUSTON	TX		07/10/2024	7.750	264,513						360,000	03/26/2024
100153836		JASPER	GA		07/10/2024	9.375	264,517						353,000	12/07/2023
100100905		COALINGA	CA		04/28/2023	6.875	264,520						335,000	01/03/2022
100101679		CHULA VISTA	CA		04/26/2023	7.499	264,523						1,095,000	03/10/2023
100151657		FORT WORTH	TX		05/10/2024	6.625	264,531						340,000	03/28/2024
100065704		AUSTIN	TX		07/28/2021	3.875	264,542						382,000	05/10/2021
100144221		CLAYTON	NC		03/07/2024	7.625	264,543						356,000	01/24/2024
100076067		CINCINNATI	OH		01/07/2022	4.500	264,545						360,000	10/26/2021
100144782		UNITED KINGDOM	GBR		03/12/2024	9.500	264,547					(5,810)	269,982	11/22/2019
100169042		VOLCANO	HI		09/27/2024	7.875	264,551						440,000	07/19/2024
100180481		MCKINNEY	TX		11/26/2024	6.750	264,552		(17)				400,000	09/20/2024
100117164		SACRAMENTO	CA		07/20/2023	6.750	264,554						365,000	03/01/2024
100055620		AVENEL	NJ		03/23/2021	3.875	264,568						333,900	01/04/2021
100148045		RALEIGH	NC		04/10/2024	6.990	264,570						355,900	02/29/2024
100169833		WESTERLY	RI		09/30/2024	7.625	264,571						320,000	04/09/2024
100129416		TOMBALL	TX		09/29/2023	7.625	264,573						365,000	08/25/2023
100078733		LAKE ELSINORE	CA		02/25/2022	4.750	264,575						330,000	01/04/2022
100115583		VENICE	FL		07/19/2023	7.499	264,580						365,000	06/09/2023
100171666		HOCKLEY	TX		10/16/2024	7.625	264,586						320,000	08/27/2024
100168204		JENSEN BEACH	FL		09/20/2024	6.990	264,592						398,000	04/12/2024
100167638		NOKOMIS	FL		09/19/2024	6.990	264,595						406,000	07/25/2024
100161935		LOUISVILLE	KY		07/31/2024	7.625	264,601						309,000	07/10/2024
100117206		SAVANNAH	GA		07/20/2023	7.075	264,608						370,000	03/01/2024
100090971		OCEAN ISLE BEACH	NC		01/31/2023	9.375	264,616						380,000	12/02/2022
100145693		UNITED KINGDOM	GBR		03/12/2024	3.490	264,621					(5,812)	265,000	11/29/2019
100086322		ENSCHEDE	NLD		08/29/2022	4.250	264,622					(17,400)	365,000	12/01/2023
100025408		OAKLEY	CA		09/20/2018	4.500	264,628						441,750	04/30/2018
100129443		ROTONDA WEST	FL		09/29/2023	7.500	264,633						355,000	07/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173339		GUYTON	GA		10/30/2024	6.625	264,634						347,000	09/11/2024
100182343		SAINT LOUIS	MO		12/12/2024	7.625	264,637		(6)				330,000	09/26/2024
100116119		HERRIMAN	UT		07/20/2023	5.250	264,641						519,000	03/01/2024
100171213		HYATTSVILLE	MD		10/16/2024	8.500	264,647						337,000	08/09/2024
100136912		ANNA	TX		11/27/2023	7.625	264,651						360,000	10/30/2023
100103422		SARASOTA	FL		06/16/2023	8.125	264,653						350,000	05/03/2023
100175944		LAVON	TX		11/14/2024	6.625	264,658						365,000	09/27/2024
100044610		NATIONAL CITY	CA		11/19/2020	3.625	264,671						474,050	12/05/2019
100116649		ORLANDO	FL		07/20/2023	4.000	264,676						486,000	03/01/2024
100101971		DELRAY BEACH	FL		04/14/2023	8.999	264,677						320,000	01/31/2023
100044987		LUDINGTON	MI		11/19/2020	4.125	264,680						380,000	02/28/2020
100065335		COVINGTON	WA		07/28/2021	3.990	264,682						430,000	05/07/2021
100159850		HIALEAH	FL		08/16/2024	7.750	264,685						451,000	02/22/2024
100135143		MARATHON	FL		11/03/2023	8.500	264,691						433,000	10/03/2023
100053795		MATTAPONI	VA		03/23/2021	6.099	264,698						195,000	01/07/2021
100110124		PLAYAS DE ROSARITO	MEX		06/27/2023	10.060	264,698						412,893	06/12/2023
100175075		HAMPTON	GA		11/05/2024	7.875	264,710						338,400	10/16/2024
100158337		UNITED KINGDOM	GBR		07/09/2024	3.490	264,715		6,893			(5,731)	285,000	04/20/2022
100140262		CONYERS	GA		01/18/2024	6.999	264,730						355,000	12/11/2023
100156536		KENNESAW	GA		06/24/2024	7.125	264,736						330,000	05/02/2024
100140275		LINCOLN	NE		01/18/2024	8.124	264,744						350,000	11/30/2023
100152401		KATY	TX		05/17/2024	7.500	264,746						352,000	04/01/2024
100159355		BLOOMINGDALE	GA		07/15/2024	6.125	264,766						360,000	05/13/2024
100182570		ANNA	TX		12/12/2024	6.124	264,766		7				480,000	10/29/2024
100142596		PHILADELPHIA	PA		02/08/2024	7.990	264,776						350,000	12/12/2023
100159460		ATHENS	GA		07/15/2024	7.625	264,785						348,000	05/28/2024
100119471		LOGANVILLE	GA		07/31/2023	5.875	264,792						371,000	05/26/2023
100151563		OAKHURST	CA		05/10/2024	6.990	264,793						355,000	03/22/2024
100044630		AVON	CT		11/19/2020	4.750	264,794						490,000	01/08/2022
100110545		WESLEY CHAPEL	FL		06/30/2023	7.625	264,806						334,990	05/02/2023
100150690		KAPOLEI	HI		05/06/2024	7.625	264,815						625,000	02/21/2024
100165613		SUGAR LAND	TX		10/04/2024	7.500	264,816						333,000	08/26/2024
100076663		JACKSONVILLE	FL		12/16/2021	4.375	264,818						300,000	11/30/2021
100114936		HOUSTON	TX		07/13/2023	7.875	264,830						375,000	05/18/2023
100060128		FORT COLLINS	CO		06/25/2021	3.750	264,832						370,200	03/30/2021
100171543		MYRTLE BEACH	SC		10/16/2024	6.250	264,834						380,000	08/12/2024
100025427		QUARTZ HILL	CA		09/20/2018	4.250	264,856						380,000	04/30/2018
100012629		FONTANA	CA		05/25/2017	5.000	264,859						400,000	01/31/2017
100047142		LAKE WORTH	FL		11/20/2020	4.375	264,863						418,000	07/31/2020
100145173		UNITED KINGDOM	GBR		03/12/2024	9.500	264,874					(5,798)	270,000	08/20/2019
100167842		KISSIMMEE	FL		09/20/2024	6.499	264,878						340,000	08/23/2024
100174785		PHOENIX	AZ		10/31/2024	8.500	264,878						1,080,000	04/03/2024
100119420		SAINT GEORGE	UT		07/31/2023	6.500	264,889						385,000	06/07/2023
100128206		SUWANEE	GA		09/18/2023	6.990	264,892						387,000	07/26/2023
100107808		PALM BAY	FL		05/19/2023	6.250	264,898						358,000	02/10/2023
100147742		PITTSBURGH	PA		04/08/2024	7.124	264,899						357,000	02/23/2024
100067846		FT LAUDERDALE	FL		09/23/2021	4.490	264,899						400,000	07/30/2021
100154848		MARYVILLE	TN		07/19/2024	7.625	264,905						382,000	01/24/2024
100103372		STEPHENVILLE	TX		06/16/2023	7.625	264,912						330,000	04/28/2023
100158855		PUNTA GORDA	FL		07/12/2024	7.375	264,930						395,000	05/09/2024
100179450		HALTOM CITY	TX		11/21/2024	5.990	264,931		14				373,000	09/06/2024
100076841		TREASURE ISLAND	FL		12/27/2021	4.063	264,933						340,000	12/10/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155912		KATY	TX		06/17/2024	6.990	264,935						350,000	04/16/2024
100103013		BRIDGEPORT	CT		06/22/2023	8.625	264,938						360,000	02/10/2023
100013307		DESERT HOT SPRINGS	CA		05/25/2017	4.625	264,941						277,000	01/31/2017
100150847		CASTLE HAYNE	NC		05/08/2024	6.990	264,945						358,000	02/26/2024
100129785		DULUTH	GA		09/27/2023	7.375	264,952						350,000	08/31/2023
100120542		CHICAGO	IL		08/18/2023	8.875	264,956						435,000	07/20/2023
100172131		NASHVILLE	TN		10/17/2024	7.625	264,958						316,000	09/26/2024
100119168		KATY	TX		07/31/2023	5.990	264,960						353,000	05/26/2023
100152633		BALA CYNWYD	PA		05/17/2024	7.625	264,963						360,000	03/22/2024
100168409		ZELLWOOD	FL		09/25/2024	5.990	264,973						420,000	07/29/2024
100144462		MCKINNEY	TX		04/26/2024	9.250	264,980						395,000	02/29/2024
100102077		STOCKTON	CA		04/14/2023	8.625	264,983						350,000	02/15/2023
100132118		DAVENPORT	FL		10/13/2023	7.375	264,985						355,000	08/18/2023
100150515		GAINESVILLE	GA		05/03/2024	6.375	264,999						440,000	12/29/2023
100179633		SAINT LOUIS	MO		11/21/2024	7.500	264,999		(16)				350,000	09/16/2024
100138834		GRAND RAPIDS	MI		12/21/2023	8.125	265,000						345,000	11/07/2023
100012817		LOS ANGELES	CA		05/25/2017	4.875	265,003						450,000	01/31/2017
100065590		LEHI	UT		07/28/2021	3.750	265,006						410,000	05/03/2021
100144169		ALBUQUERQUE	NM		03/07/2024	7.625	265,007						350,000	12/22/2023
100137663		SAINT LOUIS	MO		12/08/2023	8.250	265,008						390,000	10/10/2023
100149319		PORT SAINT LUCIE	FL		04/24/2024	7.625	265,008						345,000	02/20/2024
100169791		GAINESVILLE	GA		09/30/2024	7.375	265,019						344,000	07/15/2024
100110163		WILMINGTON	NC		06/30/2023	6.999	265,031						362,000	05/05/2023
100180364		BROOKSHIRE	TX		11/25/2024	6.625	265,044						354,000	09/26/2024
100081097		CYPRESS	CA		03/18/2022	3.625	265,060						795,000	12/23/2021
100171567		BUDA	TX		10/16/2024	6.750	265,063						355,000	08/15/2024
100182116		CHARLOTTE	NC		12/12/2024	6.500	265,066		(5)				424,000	09/12/2024
100057853		VANCOUVER	WA		06/30/2021	3.749	265,068						375,000	04/30/2021
100167655		GALLATIN	TN		09/19/2024	7.500	265,068						345,000	07/30/2024
100156120		STATEN ISLAND	NY		06/18/2024	8.125	265,077						500,000	04/26/2024
100099866		STOCKTON	CA		03/28/2023	9.999	265,083						390,000	02/22/2023
100012615		SHIRLEY	NY		05/25/2017	4.000	265,087						300,000	01/31/2017
100180326		SPRING HILL	TN		11/25/2024	6.000	265,090						415,000	09/25/2024
100119383		MELISSA	TX		07/31/2023	6.875	265,090						365,000	05/26/2023
100179948		OCALA	FL		11/25/2024	5.990	265,091						330,000	09/19/2024
100065147		COLUMBUS	OH		07/14/2021	3.875	265,091						402,000	05/24/2021
100154540		SACRAMENTO	CA		06/14/2024	6.999	265,098						532,500	05/21/2024
100011713		WANTAGH	NY		03/08/2017	5.000	265,100						385,000	11/30/2016
100167639		MYRTLE BEACH	SC		09/19/2024	7.625	265,101						397,000	07/25/2024
100155374		CYPRESS	TX		06/18/2024	9.375	265,115						950,000	03/28/2024
100144866		UNITED KINGDOM	GBR		03/12/2024	9.500	265,125		6,095				270,009	07/11/2019
100119563		MAASTRICHT	NLD		07/28/2023	6.100	265,139					(17,435)	620,000	12/01/2023
100165362		OCALA	FL		08/29/2024	8.999	265,148						280,000	08/07/2024
100101927		BEAR LAKE	MI		04/14/2023	8.125	265,149						517,000	02/24/2023
100151150		LANCASTER	TX		05/09/2024	7.874	265,150						389,000	04/12/2024
100170095		KYLE	TX		10/08/2024	7.625	265,153						350,000	08/09/2024
100170388		LINESVILLE	PA		10/08/2024	7.375	265,164						297,000	08/22/2024
100131800		IRVING	TX		10/06/2023	7.999	265,168						325,000	09/18/2023
100026968		LOXAHATCHEE	FL		09/26/2018	4.625	265,177						390,000	06/13/2018
100133751		PORT SAINT LUCIE	FL		10/23/2023	6.125	265,179						412,000	08/30/2023
100117707		ROSEMEAD	CA		07/20/2023	5.875	265,187						950,000	03/01/2024
100026563		CLOVIS	CA		09/26/2018	5.125	265,188						345,000	06/13/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054385		LANCASTER	CA		03/23/2021	5.125	265,193						420,000	01/02/2021
100163311		KENNER	LA		08/13/2024	8.250	265,194						326,000	07/18/2024
100115031		PORT ARANSAS	TX		07/14/2023	6.625	265,204						367,000	05/19/2023
100129346		PRINCETON	TX		09/25/2023	7.375	265,208						366,000	07/28/2023
100128410		SEBASTIAN	FL		09/15/2023	8.990	265,209						388,000	08/02/2023
100158742		DURHAM	NC		07/10/2024	6.375	265,211						373,000	05/10/2024
100169123		PARKER	AZ		09/27/2024	7.990	265,211						345,000	07/25/2024
100031148		FOLSOM	CA		03/29/2019	3.000	265,225						460,000	12/09/2018
100168758		LAGUNA WOODS	CA		09/26/2024	7.375	265,227						329,000	08/14/2024
100168042		WENDELL	NC		09/20/2024	7.625	265,230						365,000	04/12/2024
100164477		ANTIOCH	TN		08/21/2024	7.375	265,236						391,000	06/24/2024
100140510		HUTTO	TX		01/19/2024	7.990	265,237						425,000	11/28/2023
100144062		AMHERST	NY		03/07/2024	7.875	265,243						335,000	10/17/2023
100136170		SIMPSONVILLE	SC		12/18/2023	8.875	265,248						315,000	11/17/2023
100134481		KENNER	LA		10/30/2023	7.499	265,251						477,000	10/02/2023
100081462		BUDA	TX		03/18/2022	3.374	265,252						388,500	01/31/2022
100163928		SEGUIN	TX		10/04/2024	6.875	265,252						415,000	08/15/2024
100174975		PARRISH	FL		10/31/2024	7.500	265,268						423,000	05/29/2024
100150636		EAST WENATCHEE	WA		05/03/2024	6.375	265,271						368,000	01/25/2024
100147394		HALLANDALE	FL		05/08/2024	7.375	265,275						339,000	03/27/2024
100144121		GARFIELD	AR		03/07/2024	7.625	265,282						400,000	12/30/2023
100159455		VANCOUVER	WA		07/15/2024	7.250	265,286						385,000	05/23/2024
100171615		OCEAN SHORES	WA		10/16/2024	7.125	265,291						350,000	08/19/2024
100057823		DURHAM	NC		06/30/2021	3.499	265,296						424,000	05/15/2021
100142473		LAS VEGAS	NV		03/08/2024	7.125	265,296						375,000	01/26/2024
100136473		LAKEVILLE	MN		11/20/2023	5.750	265,302						400,000	09/26/2023
100129773		SLATINGTON	PA		09/27/2023	7.499	265,305						330,000	08/25/2023
100116626		PEMBROKE PINES	FL		07/20/2023	3.875	265,308						510,000	03/01/2024
100173202		SAN ANTONIO	TX		10/30/2024	7.000	265,311						365,000	08/23/2024
100146593		KYLE	TX		03/20/2024	7.499	265,313						506,000	02/26/2024
100118761		MULBERRY	FL		07/25/2023	7.125	265,314						340,000	06/09/2023
100171536		CORPUS CHRISTI	TX		10/16/2024	6.250	265,321						330,000	08/06/2024
100144046		MONROE	NC		03/07/2024	6.999	265,338						375,000	02/03/2024
100158052		KATY	TX		07/09/2024	7.500	265,341						357,000	05/06/2024
100091429		HOUSTON	TX		02/22/2023	8.000	265,343						355,000	11/30/2022
100119382		CAPE CORAL	FL		07/31/2023	7.625	265,347						361,000	05/30/2023
100152644		MONCKS CORNER	SC		05/17/2024	7.625	265,356						380,000	03/22/2024
100067432		BELLFLOWER	CA		09/23/2021	3.874	265,356						425,000	07/23/2021
100026546		PERRIS	CA		09/26/2018	3.057	265,357						552,000	02/17/2020
100128402		GALVESTON	TX		09/15/2023	8.125	265,363						353,000	06/21/2023
100176227		LITTLETON	CO		12/20/2024	6.500	265,363		1				785,000	12/02/2024
100143607		BLOOMINGBURG	NY		02/21/2024	7.850	265,371						370,000	01/22/2024
100135555		CEDAR PARK	TX		11/13/2023	7.499	265,376						395,000	09/27/2023
100172492		NOTTINGHAM	MD		10/23/2024	7.625	265,378						320,000	08/29/2024
100135403		ESTERO	FL		11/13/2023	7.500	265,379						365,000	09/13/2023
100186352		RICHMOND	VA		12/30/2024	7.375	265,379						345,000	11/22/2024
100134579		DUBLIN	OH		10/30/2023	9.999	265,381						350,000	09/29/2023
100075905		CALEXICO	CA		01/07/2022	4.250	265,382						375,000	11/16/2021
100182643		SEATTLE	WA		12/12/2024	6.624	265,411		(1)				352,500	11/07/2024
100151811		CHICAGO	IL		05/10/2024	7.250	265,414						610,000	04/18/2024
100115820		HOUSTON	TX		07/20/2023	7.625	265,418						350,000	05/19/2023
100142702		FORT WORTH	TX		02/08/2024	6.500	265,425						360,000	11/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137559		NORTH RICHLAND HILLS	TX		12/08/2023	7.625	265,433						362,000	10/06/2023
100084802		MAGNA	UT		08/02/2022	7.750	265,435						352,000	07/01/2022
100091098		LAKE HAVASU CITY	AZ		01/31/2023	8.875	265,446		(130)				335,000	12/27/2022
100164367		VISALIA	CA		08/21/2024	5.990	265,449						417,000	06/12/2024
100110649		ROUND ROCK	TX		06/30/2023	7.125	265,455						360,000	05/04/2023
100172596		PHOENIX	AZ		10/23/2024	4.750	265,463						463,000	08/23/2024
100154208		LOS GATOS	CA		07/11/2024	7.500	265,466		(10)				1,300,000	06/13/2024
100090162		ENGLEWOOD	FL		01/13/2023	8.000	265,469						336,000	11/01/2022
100119190		LAS VEGAS	NV		07/31/2023	5.750	265,471						356,000	05/12/2023
100172999		MISSOULA	MT		10/25/2024	6.749	265,482		(27)				425,000	09/30/2024
100147024		BRADENTON	FL		03/27/2024	8.000	265,488						375,000	10/03/2023
100088376		MIAMI	FL		01/06/2023	7.375	265,489						370,000	10/28/2022
100060098		SACRAMENTO	CA		06/25/2021	3.990	265,491						395,000	04/15/2021
100139513		WOOD DALE	IL		12/28/2023	8.375	265,492						605,000	12/08/2023
3310075781		HOUSTON	TX		07/29/2024	8.666	265,496						2,826,000	05/23/2024
100176564		NORTH LAS VEGAS	NV		11/15/2024	6.250	265,511						315,000	08/27/2024
100176054		KISSIMMEE	FL		12/20/2024	7.875	265,515		(8)				386,000	10/31/2024
100132488		SAINT PETERSBURG	FL		11/03/2023	7.625	265,522						385,000	07/05/2023
100144631		FARMERSVILLE	TX		03/13/2024	8.625	265,523						330,000	01/31/2024
100079684		PARK CITY	UT		04/08/2022	5.500	265,529						370,000	01/20/2022
100151061		TUCSON	AZ		05/08/2024	5.750	265,532						350,000	03/05/2024
100055863		SILVER SPRING	MD		03/26/2021	3.125	265,535						450,000	12/09/2020
100110448		DENTON	TX		06/30/2023	4.990	265,537						391,000	03/30/2023
100176120		HOUSTON	TX		12/20/2024	7.875	265,537		(4)				345,000	11/21/2024
100168897		UNITED KINGDOM	GBR		09/26/2024	6.590	265,542					(19,028)	325,000	08/30/2024
100115065		PRINCETON	TX		07/14/2023	6.625	265,543						365,500	06/02/2023
100170021		CAVE CREEK	AZ		11/08/2024	6.750	265,543		(30)				800,000	09/27/2024
100146951		BENSON	NC		03/26/2024	7.375	265,555						352,000	02/07/2024
100167780		PENNSAUKEN	NJ		09/19/2024	7.874	265,561						350,000	08/30/2024
100148375		FAYETTEVILLE	AR		04/12/2024	6.500	265,565						379,000	02/08/2024
100054893		PORTLAND	OR		03/23/2021	4.125	265,566						383,900	12/31/2020
100186480		LAKE PLACID	FL		12/30/2024	7.250	265,566						325,000	11/12/2024
100167092		ORANGE PARK	FL		09/13/2024	8.125	265,569						330,000	05/22/2024
100180466		KISSIMMEE	FL		11/26/2024	7.500	265,582		(24)				350,000	09/06/2024
100141609		AURORA	IL		01/30/2024	9.999	265,583						310,000	01/08/2024
100178289		NEW ORLEANS	LA		11/19/2024	6.875	265,584		(35)				340,000	11/01/2024
100165253		WEST HAVEN	UT		08/29/2024	8.999	265,587						730,000	08/06/2024
100133507		SAN ANTONIO	TX		10/19/2023	8.874	265,589		(137)				415,000	09/26/2023
100077936		SAN DIEGO	CA		01/10/2022	4.395	265,591						420,000	12/16/2021
100133560		MANOR	TX		10/23/2023	6.950	265,591						370,000	09/15/2023
100160891		SUQUAMISH	WA		07/24/2024	7.500	265,591						345,000	06/05/2024
100135560		CORPUS CHRISTI	TX		11/13/2023	7.990	265,593						343,000	09/27/2023
100154139		COLLEGE STATION	TX		07/11/2024	7.625	265,598		(28)				370,000	06/18/2024
100182400		BRAZORIA	TX		12/12/2024	7.375	265,615		(10)				328,000	11/04/2024
100181590		MONTICELLO	NY		12/09/2024	8.510	265,620		145				370,000	11/01/2024
100135479		NORTH LAS VEGAS	NV		11/13/2023	5.500	265,635						420,000	08/12/2023
100049729		PLAINFIELD	NJ		11/20/2020	4.250	265,636						346,750	07/31/2020
100160030		TOMS RIVER	NJ		07/17/2024	7.625	265,637						352,500	05/15/2024
100143282		ORMOND BEACH	FL		02/16/2024	7.125	265,646						371,000	12/29/2023
100110495		PITTSBURGH	PA		06/30/2023	6.625	265,649						415,000	04/24/2023
100186566		COLUMBUS	OH		12/30/2024	7.125	265,649						330,000	10/28/2024
100115638		KATY	TX		07/19/2023	8.875	265,650						357,000	06/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153334		KATY	TX		05/30/2024	6.500	265,651						343,000	03/26/2024
100159986		MIRAMAR	FL		08/16/2024	7.990	265,652						340,000	05/31/2024
100057835		OCEANSIDE	CA		06/30/2021	3.874	265,652						415,000	04/26/2021
100171420		HONOLULU	HI		10/16/2024	6.999	265,657						345,000	09/09/2024
100168103		MCKINNEY	TX		09/20/2024	6.990	265,657						390,000	04/03/2024
100171717		KANNAPOLIS	NC		10/17/2024	7.625	265,675						313,000	08/21/2024
100109298		MCKINNEY	TX		06/12/2023	6.374	265,691						370,000	04/26/2023
100150974		MONT CLARE	PA		05/08/2024	7.375	265,703						360,000	03/08/2024
100013666		ROMOLAND	CA		05/25/2017	4.500	265,714						342,000	01/31/2017
100186614		MCKINNEY	TX		12/30/2024	5.750	265,718		1				389,000	10/22/2024
100067734		MENDHAM	NJ		09/23/2021	3.999	265,724						419,000	08/13/2021
100142694		CAPE CORAL	FL		02/08/2024	6.250	265,725						364,000	11/15/2023
100186257		FLAGLER BEACH	FL		12/27/2024	6.625	265,727		(1)				435,000	10/31/2024
100121016		KISSIMMEE	FL		08/30/2023	7.500	265,737						312,000	06/30/2023
100078900		LAS VEGAS	NV		02/24/2022	3.875	265,742						375,000	01/13/2022
100137546		WEST PALM BEACH	FL		12/08/2023	7.624	265,750						365,000	10/20/2023
100185135		LOS ANGELES	CA		12/20/2024	7.875	265,752		(8)				300,000	11/21/2024
100186474		LEHI	UT		12/30/2024	6.875	265,769						349,000	11/12/2024
100140167		PORTLAND	OR		01/09/2024	7.990	265,770						347,000	11/20/2023
100060321		TACOMA	WA		06/25/2021	3.990	265,785						400,000	04/08/2021
100150977		ST CHARLES	ID		05/08/2024	7.125	265,793						355,000	03/12/2024
100135702		LIBERTY HILL	TX		11/10/2023	6.625	265,799						379,000	09/28/2023
100155082		OCEANSIDE	CA		07/19/2024	7.500	265,801						475,000	12/13/2023
100185002		STILLWATER	OK		12/19/2024	7.500	265,808		(6)				345,000	10/24/2024
100141050		CALABASAS	CA		02/20/2024	7.750	265,815						705,000	01/22/2024
100140429		RALEIGH	NC		01/18/2024	7.375	265,824						355,000	11/20/2023
100178337		SHELTON	WA		11/19/2024	6.875	265,828		(11)				402,000	10/29/2024
100162548		DURHAM	NC		08/12/2024	7.124	265,835						359,000	07/01/2024
100167666		CONCORD	NC		09/19/2024	7.625	265,836						360,000	08/08/2024
100065651		ANCHORAGE	AK		07/28/2021	3.875	265,849						370,000	05/21/2021
100102065		HIGHLAND	CA		04/14/2023	7.499	265,861						550,000	02/16/2023
100158327		UNITED KINGDOM	GBR		07/09/2024	3.190	265,868		7,367			(5,756)	287,500	03/02/2022
100101522		NEW CARLISLE	OH		04/26/2023	5.875	265,889						435,000	03/03/2023
100140386		CONCORD	NC		01/18/2024	8.125	265,900						348,000	11/17/2023
100133760		NEW ORLEANS	LA		10/23/2023	7.499	265,900						410,000	09/08/2023
100107794		LONGS	SC		05/19/2023	4.990	265,928						400,000	02/16/2023
100180341		BILLINGS	MT		11/25/2024	7.000	265,935						350,000	09/27/2024
100152454		GAINESVILLE	FL		05/17/2024	7.125	265,942						360,000	04/08/2024
100145342		UNITED KINGDOM	GBR		03/12/2024	9.500	265,944		10,618			(5,763)	269,683	10/11/2019
100149118		POST FALLS	ID		04/22/2024	10.625	265,954						352,000	03/25/2024
100012670		MORENO VALLEY	CA		05/25/2017	4.625	265,954						287,000	01/31/2017
100135342		ADDISON	PA		11/13/2023	7.000	265,958						365,000	09/29/2023
100171374		WATERLOO	IA		10/16/2024	7.625	265,968						345,000	08/09/2024
100099640		CHANDLER	AZ		04/06/2023	7.875	265,970						395,000	03/03/2023
100146878		ROYAL OAK	MI		03/26/2024	7.625	265,972						335,000	01/08/2024
100164940		WOODBURY	NY		08/28/2024	8.290	265,974						345,000	07/11/2024
100110768		DEARBORN	MI		08/11/2023	8.250	265,987						341,000	06/20/2023
100116116		CYPRESS	CA		07/20/2023	4.500	265,989						900,000	03/01/2024
100168405		AUBURN	GA		09/25/2024	6.125	265,992						378,000	07/11/2024
100030857		SOUTH OZONE PARK	NY		04/09/2019	4.000	265,993						725,000	02/14/2024
100156839		HACKETTSTOWN	NJ		06/27/2024	7.607	265,998						511,000	05/21/2024
100150194		ELK GROVE	CA		04/30/2024	6.875	266,001						780,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100013376		FREEPORT	NY		05/25/2017	4.375	266,004						356,000	12/12/2017
100065263		SANDY HOOK	CT		07/28/2021	4.750	266,007						350,000	06/02/2021
100135188		STONE MOUNTAIN	GA		11/07/2023	8.875	266,009						334,000	08/16/2023
100030944		HERNANDO	FL		04/09/2019	3.625	266,009						719,000	03/06/2021
100031507		SACRAMENTO	CA		03/29/2019	4.125	266,011						475,000	12/08/2018
100110186		TUCSON	AZ		06/30/2023	7.500	266,014						365,000	05/06/2023
100110187		TUCSON	AZ		06/30/2023	7.500	266,014						365,000	05/06/2023
100110188		TUCSON	AZ		06/30/2023	7.500	266,014						365,000	05/06/2023
100110190		TUCSON	AZ		06/30/2023	7.500	266,014						365,000	05/06/2023
100162614		WOODBURY	MN		08/12/2024	7.625	266,017						349,000	05/22/2024
100162057		PLEASANT GROVE	UT		07/31/2024	8.250	266,018		(2)				630,000	06/27/2024
100029450		KENT	WA		10/26/2018	4.125	266,032						356,250	06/03/2018
100120976		OCALA	FL		08/30/2023	5.990	266,034						320,000	06/28/2023
100119147		PORT SAINT LUCIE	FL		07/31/2023	7.500	266,039						340,000	05/23/2023
100159436		KYLE	TX		07/15/2024	6.125	266,041						361,000	05/21/2024
100171199		WEST MELBOURNE	FL		11/22/2024	7.625	266,042		(28)				365,000	10/25/2024
100149413		MEBANE	NC		04/24/2024	6.990	266,047						425,000	03/06/2024
100119201		HATTERAS	NC		07/31/2023	7.125	266,051						408,000	06/13/2023
100108055		MESA	AZ		05/25/2023	4.875	266,052						388,000	03/30/2023
100086753		SNELLVILLE	GA		09/30/2022	7.875	266,056						400,000	08/24/2022
100135129		MAUREPAS	LA		11/01/2023	7.500	266,057						367,000	09/08/2023
100168573		VENICE	FL		09/25/2024	7.624	266,059						353,000	07/25/2024
100116894		LA CRESCENTA	CA		07/20/2023	6.250	266,063						600,000	03/01/2024
100186537		HARRISBURG	PA		12/30/2024	7.500	266,073						288,000	10/25/2024
100115438		FORT LAUDERDALE	FL		07/17/2023	7.125	266,076						425,000	06/14/2023
100153932		CYPRESS	TX		06/05/2024	7.625	266,077						324,000	05/14/2024
100148870		GULF SHORES	AL		04/17/2024	6.125	266,077						370,000	10/19/2023
100013475		LAKE ELSINORE	CA		05/25/2017	4.625	266,084						303,100	01/31/2017
100115677		FOUNTAIN	CO		07/20/2023	7.625	266,093						340,000	06/09/2023
100136174		BAKERSFIELD	CA		12/18/2023	9.875	266,095						295,000	11/08/2023
100134433		PORT SAINT LUCIE	FL		10/30/2023	8.624	266,099						360,000	09/28/2023
100166233		HALTOM CITY	TX		09/09/2024	5.990	266,103						346,000	07/03/2024
3310067499		BROOKLYN	NY		01/09/2024	8.617	266,112						2,200,000	09/28/2023
3340083029		MILLTOWN	NJ		10/03/2024	8.456	266,112						960,000	08/26/2024
3340092164		MANVILLE	NJ		12/30/2024	8.262	266,112						1,040,000	12/05/2024
100119524		GEORGETOWN	TX		07/28/2023	6.750	266,123						350,000	06/28/2023
100045249		WEST CHESTER	PA		11/25/2020	4.250	266,134						508,250	08/31/2020
100166058		KANSAS CITY	MO		09/09/2024	7.624	266,135						325,000	08/02/2024
100084842		PANAMA CITY BEACH	FL		08/02/2022	7.875	266,140						368,000	06/30/2022
100182291		MCKINNEY	TX		12/12/2024	5.750	266,146		20				410,000	10/18/2024
100146720		PHOENIX	AZ		03/20/2024	7.750	266,150		89				350,000	02/22/2024
100129453		MURFREESBORO	TN		09/29/2023	7.125	266,154						390,000	07/27/2023
100159901		MIAMI	FL		08/16/2024	7.490	266,156						370,000	04/17/2024
100151546		HENDERSON	NV		05/10/2024	5.750	266,165						360,000	03/19/2024
100110594		SURPRISE	AZ		06/30/2023	5.990	266,165						469,000	05/03/2023
100172864		MODESTO	CA		10/25/2024	7.999	266,180		(45)				365,000	10/02/2024
100156118		LAS VEGAS	NV		06/18/2024	7.375	266,186						395,000	05/02/2024
100185384		HUTTO	TX		12/20/2024	5.875	266,188		11				375,000	10/28/2024
100171822		SAN ANTONIO	TX		10/17/2024	7.990	266,190						308,000	08/30/2024
100147953		HADDONFIELD	NJ		04/08/2024	7.375	266,195						350,000	02/07/2024
100090008		ASTORIA	OR		01/13/2023	11.625	266,203						450,000	11/16/2022
100160112		SAINT GEORGE	UT		07/17/2024	7.500	266,203						418,000	05/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103503		BASTROP	TX		05/08/2023	7.375	266,206						386,000	03/22/2023
100055460		TOWNSEND	DE		03/23/2021	4.625	266,207						326,000	01/05/2021
100077951		FRESNO	CA		01/13/2022	4.500	266,207						340,000	12/30/2021
100071587		BROOKLYN PARK	MN		10/14/2021	3.875	266,209						375,000	06/07/2021
3340069078		NEWARK	NJ		02/29/2024	9.512	266,215						1,170,000	01/19/2024
100142597		LOGANVILLE	GA		02/08/2024	6.375	266,227						490,000	11/01/2023
100161538		AUBREY	TX		07/30/2024	7.625	266,233						348,500	05/31/2024
100048322		REDLANDS	CA		11/20/2020	4.500	266,236						403,750	07/31/2020
100182198		GARFIELD	AR		12/12/2024	7.125	266,238		(3)				329,000	10/16/2024
100048976		LODI	NJ		11/20/2020	4.500	266,238						304,000	07/31/2020
100173061		VISALIA	CA		10/25/2024	6.500	266,240		12				375,000	09/02/2024
100055462		EVANS	GA		03/23/2021	4.250	266,241						309,000	01/10/2021
100167804		BROOKS	KY		09/19/2024	7.374	266,245						360,000	06/28/2024
100174607		VERONA	NJ		10/31/2024	9.750	266,253						370,000	01/19/2024
100108094		TAMPA	FL		05/24/2023	8.375	266,256						380,000	04/24/2023
100119481		CHARLOTTE	NC		07/31/2023	5.625	266,260						375,000	05/26/2023
100108245		DAVENPORT	FL		05/24/2023	7.999	266,262						388,000	04/21/2023
100115965		LILBURN	GA		07/20/2023	6.990	266,263						400,000	05/31/2023
100175316		SUFFOLK	VA		11/05/2024	6.624	266,271						357,000	09/06/2024
100111172		OWINGS MILLS	MD		06/29/2023	4.625	266,272						475,000	05/13/2022
100163878		MIAMI	FL		09/27/2024	8.250	266,273						337,064	09/09/2024
100150533		BOGART	GA		05/03/2024	7.124	266,276						350,000	02/13/2024
100150874		LAS VEGAS	NV		05/08/2024	7.125	266,278						390,000	02/29/2024
100166230		LEBANON	TN		09/09/2024	6.250	266,279						360,000	07/03/2024
100154079		FRESNO	CA		06/06/2024	7.750	266,282						330,000	02/06/2024
100144054		DURHAM	NC		03/07/2024	5.625	266,283						383,000	10/30/2023
100119243		ELKTON	MD		07/31/2023	6.624	266,288						690,000	06/02/2023
100146907		MURFREESBORO	TN		03/26/2024	7.625	266,293						375,000	01/18/2024
100162864		PUNTA GORDA	FL		08/12/2024	5.990	266,297						370,000	06/12/2024
100135130		NORTHWOOD	NH		11/01/2023	7.499	266,302						400,000	09/08/2023
100186327		RICHMOND	VA		12/30/2024	7.375	266,316						347,000	11/25/2024
100182572		MARICOPA	AZ		12/12/2024	6.625	266,323		(1)				415,000	10/30/2024
100151002		SUGAR LAND	TX		05/08/2024	7.625	266,327						410,000	03/08/2024
100108938		WOODWAY	TX		05/31/2023	8.125	266,329						435,000	04/24/2023
100174972		KERHONKSON	NY		10/31/2024	7.000	266,330						850,000	05/15/2024
100142886		WOODSTOCK	GA		02/09/2024	7.375	266,339						359,000	12/15/2023
100100461		HOLLYWOOD	FL		04/27/2023	7.000	266,342						370,000	04/22/2022
100153960		CAPE CORAL	FL		06/05/2024	7.999	266,346						325,000	05/17/2024
100159376		NEWBERRY	FL		07/15/2024	5.875	266,347						442,000	05/17/2024
100025704		BREMERTON	WA		09/20/2018	4.000	266,350						323,000	04/30/2018
100156261		BALCH SPRINGS	TX		07/25/2024	8.125	266,358						1,125,000	06/18/2024
100170272		LOGANVILLE	GA		10/08/2024	6.875	266,365						352,500	07/30/2024
100077993		DECATUR	GA		01/13/2022	5.000	266,370						375,000	12/17/2021
100031578		ANTIOCH	CA		03/29/2019	3.000	266,371						469,000	12/08/2018
100161433		RALEIGH	NC		07/29/2024	7.625	266,373						376,000	04/15/2024
100159647		NORTH PORT	FL		08/23/2024	7.125	266,387						380,000	07/25/2024
100158145		NEWARK	DE		07/09/2024	7.990	266,389						350,000	05/14/2024
100150732		MADISON	AL		05/06/2024	5.500	266,408						439,000	02/29/2024
100113881		N. MIAMI	FL		06/29/2023	8.500	266,408						1,960,000	05/14/2022
100142831		INDIO	CA		02/09/2024	8.125	266,417						350,000	11/17/2023
100167657		FORNEY	TX		09/19/2024	7.500	266,423						345,000	08/02/2024
100151158		LAWRENCEVILLE	GA		05/09/2024	9.124	266,451						320,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049739		TARZANA	CA		11/20/2020	4.125	266,459						437,000	07/31/2020
100182102		VAIL	AZ		12/12/2024	5.375	266,475		40				380,000	10/30/2024
100143145		DURHAM	NC		02/16/2024	5.500	266,486						392,000	11/16/2023
100043023		HICKSVILLE	NY		05/28/2020	4.625	266,491						505,000	04/22/2020
3310061066		EL DORADO HILLS	CA		05/10/2024	8.666	266,494						2,335,000	04/01/2024
100136736		SANTA FE	NM		11/27/2023	8.610	266,502						410,000	10/27/2023
100164824		PLANT CITY	FL		08/26/2024	8.125	266,510						344,000	06/25/2024
100087333		PANAMA CITY BEACH	FL		10/25/2022	5.000	266,511						490,000	03/25/2022
100133944		BALTIMORE	MD		10/25/2023	8.710	266,516		1,701				350,000	09/28/2023
100171426		TWAIN HARTE	CA		10/16/2024	6.999	266,516						345,000	08/30/2024
100102136		ENGLEWOOD	FL		04/14/2023	7.999	266,520						380,000	03/08/2023
100179681		VALENCIA	CA		11/21/2024	5.125	266,521						784,000	10/04/2024
100128212		ARGYLE	TX		09/18/2023	7.625	266,533						380,000	07/27/2023
100138753		CHARLOTTE	NC		12/21/2023	10.750	266,536						320,000	10/10/2023
100077965		SAVANNAH	GA		01/13/2022	4.125	266,540						500,000	12/27/2021
100167159		BROWNSTOWN	MI		09/13/2024	7.750	266,541						345,000	07/30/2024
100127707		DAVENPORT	FL		09/08/2023	8.124	266,541						370,000	08/09/2023
100151853		NORTH LAS VEGAS	NV		05/10/2024	6.999	266,545						350,000	04/18/2024
100013818		CENTRAL ISLIP	NY		05/25/2017	4.625	266,546						250,000	01/31/2017
100137187		CEDAR SPRINGS	MI		11/28/2023	8.875	266,564						349,000	09/01/2023
100145694		UNITED KINGDOM	GBR		03/12/2024	3.390	266,578		11,995			(5,785)	270,000	12/13/2019
100148266		OAK RIDGE	TN		04/12/2024	6.750	266,580						360,000	02/16/2024
100129713		GRAND RAPIDS	MI		09/29/2023	7.990	266,584						360,000	08/15/2023
100109650		ENGLEWOOD	FL		06/14/2023	7.875	266,594						353,000	05/12/2023
100161036		SAINT GERMAIN	WI		07/24/2024	7.625	266,599						374,000	05/24/2024
100171550		HALTOM CITY	TX		10/16/2024	6.250	266,608						345,000	08/16/2024
100153470		HILLCREST HEIGHTS	MD		05/30/2024	7.600	266,611						390,000	04/15/2024
100179911		FORT WORTH	TX		11/25/2024	5.750	266,618		26				375,000	09/30/2024
100142119		DAVENPORT	FL		02/29/2024	8.875	266,631						335,000	01/30/2024
100091149		HOUSTON	TX		01/31/2023	7.125	266,632						380,000	09/27/2022
100048819		BEDMINSTER	NJ		11/20/2020	3.500	266,637						513,000	07/31/2020
100186690		MORAGA	CA		12/31/2024	7.250	266,643		52				765,000	09/03/2024
100182345		DEL VALLE	TX		12/12/2024	6.625	266,648		6				362,000	10/30/2024
100135226		CLARKSVILLE	TN		11/08/2023	7.625	266,654						383,000	08/31/2023
100172326		IOWA COLONY	TX		10/21/2024	6.625	266,655						356,000	09/12/2024
100161491		SAINT GEORGE	UT		07/30/2024	7.500	266,662						418,000	05/20/2024
100162733		FAYETTEVILLE	AR		08/12/2024	7.625	266,663						293,000	05/30/2024
100129555		HENDERSON	NV		09/29/2023	5.990	266,668						358,000	07/24/2023
100117336		PATERSON	NJ		07/20/2023	4.750	266,678						475,000	03/01/2024
100134769		PORTER	TX		10/30/2023	7.625	266,682		2,475				420,000	09/27/2023
100143848		YORKVILLE	IL		02/29/2024	7.625	266,693						367,000	01/30/2024
100162572		ORLANDO	FL		08/12/2024	7.624	266,696						333,000	06/21/2024
100162710		RUSKIN	FL		08/12/2024	7.625	266,702						330,000	05/31/2024
100179497		DENTON	TX		11/21/2024	6.250	266,703						411,000	09/04/2024
100142541		WESLEY CHAPEL	FL		02/08/2024	7.624	266,704						335,490	12/28/2023
100148726		KATY	TX		04/17/2024	7.125	266,713						355,000	10/31/2023
100148572		LEANDER	TX		04/12/2024	7.500	266,714						349,000	02/21/2024
100112069		HACKETTSTOWN	NJ		06/29/2023	4.125	266,718						465,000	06/02/2022
100139832		UNITED KINGDOM	GBR		12/18/2023	7.440	266,718					(4,613)	298,000	06/14/2021
100151008		FORT MYERS	FL		05/08/2024	6.875	266,726						425,000	03/15/2024
100140580		CHARLOTTE	NC		01/19/2024	7.625	266,727						375,000	11/13/2023
100163196		DESOTO	TX		08/13/2024	7.999	266,728						340,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100165422		BAKERSFIELD	CA		08/29/2024	7.375	266,734						350,000	06/07/2024
100186559		GEORGETOWN	TX		12/30/2024	7.625	266,734						316,000	11/14/2024
100127633		SAN TAN VALLEY	AZ		09/08/2023	7.625	266,735						356,000	07/19/2023
100065102		PITTSBURG	CA		07/14/2021	3.875	266,743						370,000	05/24/2021
100024875		MABLETON	GA		09/20/2018	4.000	266,747						285,000	04/30/2018
100179670		WASHINGTON COURT HOUSE	OH		11/21/2024	7.000	266,747						355,000	10/28/2024
100179953		PALM COAST	FL		11/25/2024	5.750	266,749		41				322,000	09/26/2024
100134051		ABSECON	NJ		10/25/2023	8.055	266,761						415,000	09/11/2023
3300005418		DAVENPORT	FL		11/06/2024	8.845	266,762						1,840,000	10/01/2024
3300005425		DAVENPORT	FL		11/06/2024	8.845	266,762						1,840,000	10/01/2024
100147930		WOODBURY	MN		04/08/2024	6.250	266,763						443,000	01/30/2024
100110173		FLAGSTAFF	AZ		06/30/2023	6.125	266,767						572,000	05/05/2023
100091861		PANAMA CITY	FL		01/30/2023	8.875	266,772						445,500	12/06/2022
100160509		VISTA	CA		07/19/2024	9.250	266,772						480,000	06/27/2024
100079042		CLOVIS	CA		02/24/2022	3.875	266,779						375,000	12/17/2021
100135488		CASA GRANDE	AZ		11/13/2023	6.875	266,787						380,000	08/21/2023
100119831		CEDARVILLE	NJ		08/08/2023	8.820	266,803						370,000	07/07/2023
100143103		ENID	OK		02/16/2024	8.625	266,805						356,000	12/30/2023
100148933		KING GEORGE	VA		04/17/2024	7.750	266,807						355,000	10/02/2023
100175765		GLENCOE	IL		11/12/2024	10.500	266,808		(17)				1,400,000	09/23/2024
100133670		GAINESVILLE	GA		10/23/2023	7.250	266,813						388,000	08/31/2023
100050738		SOUTH EAST	GBR		03/02/2021	11.240	266,814					(35,373)	1,500,000	11/15/2018
100144226		DAHLONEGA	GA		03/07/2024	6.990	266,819						365,000	01/24/2024
100135460		NORTH FORT MYERS	FL		11/13/2023	5.750	266,824						379,000	09/18/2023
100068328		STOCKTON	CA		08/25/2021	4.250	266,826						400,000	06/14/2021
100151821		ELKHORN	NE		05/10/2024	6.999	266,831						350,000	04/19/2024
100141037		FORT MYERS	FL		02/20/2024	8.000	266,841						320,000	01/22/2024
100172182		SOUTHBRIDGE	MA		10/17/2024	8.375	266,847						340,000	08/23/2024
100030752		HIALEAH	FL		04/09/2019	3.375	266,853						384,750	05/11/2018
100142793		STAR	ID		02/08/2024	6.750	266,855						375,000	12/14/2023
100157986		BOISE	ID		07/09/2024	7.125	266,857						540,000	04/29/2024
100137587		TULSA	OK		12/08/2023	6.990	266,861						370,000	09/12/2023
100081008		RICHMOND	TX		03/18/2022	3.999	266,866						358,000	01/28/2022
100031715		GLENDALE	AZ		03/29/2019	4.250	266,870						510,000	12/07/2018
100161352		CHARLOTTE	NC		07/25/2024	7.500	266,878						376,000	05/31/2024
100186417		KISSIMMEE	FL		12/30/2024	7.250	266,881						350,000	10/24/2024
100157684		MOBILE	AL		06/28/2024	8.875	266,882						320,000	05/30/2024
100166312		RIVERTON	UT		10/23/2024	6.875	266,888						908,000	09/20/2024
100155434		LAKE MARY	FL		06/18/2024	9.250	266,896						862,000	03/15/2024
100113511		SUFFOLK	VA		06/29/2023	4.000	266,910						560,000	06/03/2022
100167828		EAST PROVIDENCE	RI		09/20/2024	7.499	266,912						389,900	08/29/2024
100176542		SAVANNAH	GA		11/15/2024	7.125	266,912		(18)				325,000	08/13/2024
100169769		LAWRENCEVILLE	GA		09/30/2024	6.990	266,914						365,000	06/28/2024
100026028		GILBERT	AZ		09/20/2018	5.000	266,918						389,500	04/30/2018
100175261		CROSS ROADS	TX		11/05/2024	6.375	266,919						385,000	09/03/2024
100173297		MILWAUKEE	WI		10/30/2024	7.000	266,936						349,000	09/09/2024
3340088128		SOMERVILLE	NJ		10/23/2024	8.882	266,944						1,310,000	10/04/2024
100027001		LOS ANGELES	CA		09/26/2018	3.000	266,944						436,000	06/13/2018
100132279		CYPRESS	TX		10/13/2023	6.625	266,946						371,000	08/30/2023
100150924		WENATCHEE	WA		05/08/2024	7.490	266,950						395,000	03/13/2024
100170204		SAINT PAUL	MN		10/08/2024	7.624	266,959						346,000	08/15/2024
100129622		LELAND	NC		09/29/2023	7.625	266,966						357,000	08/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057955		PASSAIC	NJ		06/30/2021	3.850	266,969						410,000	05/05/2021
100065305		SEBASTIAN	FL		07/28/2021	4.250	266,971						350,000	05/26/2021
100181569		EVERGREEN PARK	IL		12/09/2024	7.430	266,972		15				370,000	10/21/2024
100082180		LEXINGTON	SC		04/14/2022	6.875	266,975						310,000	02/28/2022
100148925		LOGANVILLE	GA		04/17/2024	5.990	266,985						379,000	10/27/2023
100088942		RIO RICO	AZ		11/15/2022	7.875	266,987						400,000	10/11/2022
100016519		KEY WEST	FL		04/10/2018	4.500	266,997						510,000	01/03/2018
100137812		EDMOND	OK		12/08/2023	8.000	266,999						468,000	11/01/2023
100145176		UNITED KINGDOM	GBR		03/12/2024	9.500	267,008		7,801			(5,865)	270,000	07/31/2019
100048366		SOMERTON	AZ		11/20/2020	5.000	267,009						223,250	07/31/2020
100164811		HOT SPRINGS VILLAGE	AR		08/26/2024	7.875	267,018						352,000	06/18/2024
100145115		UNITED KINGDOM	GBR		03/12/2024	3.390	267,022					(5,865)	270,000	02/28/2020
100171612		MECHANICSVILLE	VA		10/16/2024	6.625	267,023						360,000	08/29/2024
3310073701		UPPER NYACK	NY		06/14/2024	8.141	267,033						1,340,000	03/28/2024
100079914		BOCA RATON	FL		04/08/2022	4.375	267,036						740,000	01/25/2022
100053396		CANYON COUNTRY	CA		03/23/2021	5.625	267,038						584,000	12/31/2020
100079680		PARK CITY	UT		04/08/2022	4.500	267,042						370,000	01/20/2022
100175151		WALTERBORO	SC		11/05/2024	7.990	267,047						345,000	07/09/2024
100151214		RALEIGH	NC		05/10/2024	6.625	267,047						365,000	03/05/2024
100100428		KING OF PRUSSIA	PA		04/27/2023	4.875	267,050						475,000	03/09/2022
100167562		SAINT CLOUD	FL		09/19/2024	6.990	267,062						370,000	07/30/2024
100135290		VIRGINIA BEACH	VA		11/13/2023	6.999	267,067						367,500	10/05/2023
100138889		CHICAGO	IL		12/21/2023	8.000	267,075						390,000	10/27/2023
100119990		LANCASTER	MA		08/11/2023	7.125	267,079						462,000	06/14/2023
100144207		MYRTLE BEACH	SC		03/07/2024	6.500	267,080						370,000	01/11/2024
100151277		SELBYVILLE	DE		05/10/2024	7.500	267,089						350,000	03/22/2024
100180504		JACKSONVILLE	FL		11/26/2024	6.999	267,093		2				335,000	11/07/2024
100143300		MILFORD	MA		02/16/2024	7.625	267,105						500,000	12/18/2023
100147692		MOORESTOWN	NJ		04/05/2024	9.625	267,111						325,000	03/15/2024
100116357		BIG BEAR LAKE	CA		07/20/2023	4.500	267,118						436,000	03/01/2024
100065589		RIPON	CA		07/28/2021	3.875	267,119						514,000	05/06/2021
100170315		MYRTLE BEACH	SC		10/08/2024	7.624	267,121						314,000	08/16/2024
100102201		KISSIMMEE	FL		04/14/2023	8.250	267,125						360,000	02/28/2023
100017752		NAPERVILLE	IL		04/26/2018	4.625	267,142						342,000	12/31/2017
100103605		KATY	TX		05/08/2023	8.999	267,151						350,000	03/20/2023
100176560		NEW MARKET	VA		11/15/2024	6.624	267,161		(5)				295,000	09/19/2024
100166242		MCKINNEY	TX		09/09/2024	5.875	267,171						399,000	07/08/2024
100173295		WOODBURY	MN		10/30/2024	7.125	267,172						345,000	08/30/2024
100025312		TEANECK	NJ		09/20/2018	4.625	267,174						256,500	04/30/2018
100170507		CIBOLO	TX		10/09/2024	6.499	267,178						343,000	08/28/2024
100133698		COATESVILLE	PA		10/23/2023	7.125	267,184						365,000	08/31/2023
100115094		RICHMOND	TX		07/14/2023	6.500	267,189						353,000	05/31/2023
100090978		SMYRNA	GA		01/31/2023	10.999	267,191						320,000	12/02/2022
100175902		OAKWOOD	GA		11/14/2024	7.125	267,208		(22)				362,000	10/08/2024
100080314		MAASTRICHT	NLD		02/22/2022	2.850	267,211					(17,570)	430,000	12/01/2023
100163439		HANFORD	CA		09/27/2024	6.750	267,214						525,000	08/06/2024
100135169		RANDALLSTOWN	MD		12/15/2023	9.500	267,218						359,000	10/10/2023
100149157		CLEBURNE	TX		04/22/2024	7.750	267,220						350,000	03/19/2024
100180015		PINEDALE	AZ		11/25/2024	6.625	267,240		(2)				356,000	09/30/2024
100151050		HENDERSON	NV		05/08/2024	5.750	267,252						355,000	03/06/2024
100132262		VANCOUVER	WA		10/13/2023	6.875	267,252						510,400	08/29/2023
100109731		LANCASTER	SC		06/16/2023	8.250	267,255						640,000	05/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162650		DAHLONEGA	GA		08/12/2024	6.125	267,256						343,000	05/22/2024
100030714		LAKEWOOD	CO		04/09/2019	8.700	267,260						560,000	06/05/2022
100182233		DENTON	TX		12/12/2024	5.500	267,267		31				394,000	09/24/2024
100158714		DOVER	DE		07/10/2024	7.490	267,271						380,000	05/08/2024
100076798		OAKLAND PARK	FL		12/27/2021	4.825	267,280						380,000	12/08/2021
100133702		WESTAMPTON	NJ		10/23/2023	7.625	267,293						360,000	08/24/2023
100152897		MODESTO	CA		05/22/2024	9.250	267,297						377,000	04/30/2024
100179638		MANOR	TX		11/21/2024	7.500	267,299		(17)				325,000	09/19/2024
100147795		CAMP HILL	PA		04/08/2024	6.625	267,300						358,000	02/12/2024
3310066268		BROOKLYN	NY		12/28/2023	8.610	267,300						1,600,000	12/08/2023
3310090903		SAN DIEGO	CA		12/19/2024	8.323	267,300						1,400,000	11/21/2024
100175236		KATY	TX		11/05/2024	6.990	267,313						342,000	08/22/2024
100115446		ESSEX	MD		07/17/2023	8.875	267,337						325,000	06/16/2023
100169945		DURHAM	NC		11/08/2024	6.750	267,337						350,000	09/30/2024
100119820		ST. CLOUD	FL		08/08/2023	8.235	267,345						375,000	07/14/2023
100044112		FAIRFIELD	CA		08/19/2020	4.375	267,345						446,500	12/04/2019
100134569		SAINT LOUIS	MO		10/30/2023	8.875	267,348						381,000	09/28/2023
100053880		LORTON	VA		03/23/2021	4.000	267,353						320,000	01/03/2021
100101512		LAS VEGAS	NV		04/26/2023	4.750	267,354						409,000	02/24/2023
100174564		ATLANTA	GA		10/31/2024	10.875	267,355						279,000	09/21/2023
100084719		ORLANDO	FL		08/02/2022	8.125	267,357						330,000	07/11/2022
100162872		BENTONVILLE	AR		08/12/2024	7.624	267,359						330,000	06/17/2024
100173294		CANTON	NC		10/30/2024	5.500	267,370						418,000	09/09/2024
100132248		DAYTONA BEACH	FL		10/13/2023	7.500	267,377						360,000	08/25/2023
100137749		LAS VEGAS	NV		12/08/2023	5.750	267,379						370,000	09/29/2023
3340072152		MONROE	NJ		03/28/2024	9.555	267,379						1,020,000	03/05/2024
100142457		ALTON	TX		03/08/2024	7.250	267,381						360,000	01/26/2024
100152880		DELANO	CA		05/22/2024	7.750	267,382						400,000	04/12/2024
100088848		WORTHINGTON	OH		11/15/2022	6.875	267,389						350,000	10/12/2022
100138879		VICTORIA	TX		12/21/2023	7.999	267,394						352,000	10/12/2023
100030014		EAST HAMPTON	NY		12/20/2018	8.250	267,408						1,085,000	09/30/2018
100155894		RALEIGH	NC		06/17/2024	6.250	267,425						365,000	03/28/2024
100148358		FORT WORTH	TX		04/12/2024	5.750	267,435						375,000	02/08/2024
100078970		NEPTUNE CITY	NJ		02/24/2022	3.875	267,440						405,000	01/13/2022
100115391		PALM COAST	FL		07/17/2023	8.625	267,441						351,000	06/06/2023
100176639		CONVERSE	TX		11/15/2024	8.374	267,443		(45)				308,000	09/26/2024
100153639		REISTERSTOWN	MD		05/31/2024	7.875	267,446						360,000	04/24/2024
100171434		ANGIER	NC		10/16/2024	6.624	267,446						369,000	09/06/2024
100140604		LITITZ	PA		01/19/2024	7.990	267,448						337,000	12/08/2023
100176066		PHILADELPHIA	PA		12/20/2024	8.000	267,453		(4)				380,000	11/29/2024
100175372		LOUISVILLE	KY		11/05/2024	7.125	267,453						370,000	09/13/2024
100173014		MADISONVILLE	LA		10/25/2024	6.874	267,458		(24)				355,000	10/07/2024
100179980		FOLEY	AL		11/25/2024	5.750	267,466						360,000	09/26/2024
100146911		VIRGINIA BEACH	VA		03/26/2024	8.125	267,475						366,000	01/25/2024
100163301		CAPITOL HEIGHTS	MD		08/13/2024	8.750	267,475						310,000	07/22/2024
100025573		WILTON MANORS	FL		09/20/2018	5.000	267,480						505,000	03/09/2022
100172545		KNOXVILLE	TN		10/23/2024	6.875	267,486						360,000	09/10/2024
100090055		WETHERSFIELD	CT		01/13/2023	7.999	267,488						400,000	10/31/2022
100129414		ROLLING MEADOWS	IL		09/29/2023	7.499	267,498						362,400	08/25/2023
100158026		CEDAR PARK	TX		07/09/2024	6.990	267,512						381,000	04/26/2024
100081755		LOS ANGELES	CA		03/22/2022	3.500	267,527		13				2,100,000	02/14/2022
100173257		SAN TAN VALLEY	AZ		10/30/2024	4.990	267,530						378,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136199		TOMS RIVER	NJ		11/20/2023	7.625	267,532						385,000	10/16/2023
100129715		BEAUFORT	SC		09/29/2023	7.625	267,534						340,000	08/14/2023
100152700		LEANDER	TX		05/17/2024	7.625	267,544						346,000	04/01/2024
100100473		CENTRAL ISLIP	NY		04/27/2023	5.625	267,546						411,000	03/09/2022
100166375		SAN ANTONIO	TX		10/24/2024	8.250	267,546						310,000	09/11/2024
100028599		HOWARD BEACH	NY		10/26/2018	3.750	267,548						660,250	06/01/2018
100159420		WEST DES MOINES	IA		07/15/2024	8.125	267,559						325,000	05/08/2024
100151532		WITTMANN	AZ		05/10/2024	6.875	267,565						376,000	03/11/2024
100060304		SALT LAKE CITY	UT		06/25/2021	3.875	267,571						466,000	04/15/2021
100075989		TOTOWA	NJ		01/07/2022	4.875	267,578						465,000	10/13/2021
100144389		SAN TAN VALLEY	AZ		03/07/2024	7.990	267,580						405,000	01/12/2024
100142771		HOPKINTON	MA		02/08/2024	7.499	267,581						420,000	12/14/2023
100101564		OAK ISLAND	NC		04/26/2023	6.625	267,595						365,000	03/03/2023
100153060		UPLAND	CA		06/27/2024	7.750	267,611						1,280,000	05/20/2024
100127948		SMYRNA	TN		09/08/2023	7.500	267,611						326,000	08/10/2022
100155947		ACWORTH	GA		06/17/2024	6.875	267,614						380,000	04/12/2024
100065248		WILMINGTON	NC		07/14/2021	3.490	267,621						335,000	05/24/2021
100186398		BALTIMORE	MD		12/30/2024	6.990	267,628						331,466	11/04/2024
100166398		MARTIN	GA		10/24/2024	7.625	267,629						360,000	07/31/2024
100165235		NEWPORT NEWS	VA		08/29/2024	7.999	267,635						345,000	08/09/2024
100165875		COLUMBIA	SC		08/30/2024	7.250	267,639						320,000	07/24/2024
100087991		LULING	TX		10/25/2022	8.875	267,642						420,000	09/14/2022
100076311		IRVINGTON	NJ		01/07/2022	4.125	267,644						376,000	11/16/2021
100147948		VAN ALSTYNE	TX		04/08/2024	6.990	267,654						367,000	02/12/2024
100029711		MONROE	WA		10/26/2018	4.250	267,656						484,500	06/04/2018
100168131		MIAMI	FL		09/20/2024	7.500	267,657						370,000	04/02/2024
100149099		ELLENWOOD	GA		04/19/2024	7.375	267,662						420,000	03/14/2024
100049871		ELGIN	IL		11/20/2020	4.375	267,665						275,500	07/31/2020
100162654		BREINIGSVILLE	PA		08/12/2024	5.990	267,674						375,000	04/30/2024
100165110		UNITED KINGDOM	GBR		08/27/2024	6.590	267,678					(15,887)	365,000	08/09/2024
3340075928		EVANSTON	IL		05/23/2024	9.681	267,680						1,330,000	04/15/2024
100171161		FORT COLLINS	CO		11/22/2024	7.000	267,680		(3)				440,000	10/15/2024
100057756		FERNANDINA BEACH	FL		06/30/2021	4.125	267,683						425,000	05/04/2021
100147787		OMAHA	NE		04/08/2024	7.625	267,685						330,000	02/02/2024
100102426		GULF SHORES	AL		06/07/2023	7.875	267,686						330,000	09/12/2022
100173394		LEHIGH ACRES	FL		10/29/2024	8.875	267,687						327,000	09/16/2024
100179612		DETROIT	MI		11/21/2024	7.125	267,688		(13)				350,500	09/13/2024
100171147		FORT COLLINS	CO		11/22/2024	7.000	267,690		(3)				440,000	10/15/2024
100171140		FORT COLLINS	CO		11/22/2024	7.000	267,692		(3)				464,000	10/15/2024
100134570		BRADENTON	FL		10/30/2023	8.375	267,694						335,000	09/29/2023
100171565		WHITE PIGEON	MI		10/16/2024	7.125	267,699						372,000	08/12/2024
100143501		ROSENBERG	TX		02/21/2024	8.250	267,701						336,000	10/24/2023
100065808		TAVARES	FL		07/28/2021	4.250	267,702						670,000	06/11/2021
100167599		TAMPA	FL		09/19/2024	7.125	267,716						387,000	08/09/2024
100149788		LAKE WORTH	FL		04/26/2024	7.000	267,720						533,000	03/18/2024
100178506		SCHERERVILLE	IN		11/21/2024	7.624	267,721		(29)				340,000	10/11/2024
100117150		REGO PARK	NY		07/20/2023	5.250	267,724						455,000	03/01/2024
100144478		HARTFORD	CT		04/26/2024	8.000	267,736						345,000	02/28/2024
100134663		LAKEVILLE	PA		10/30/2023	8.125	267,736						575,000	09/19/2023
100147413		PHILADELPHIA	PA		05/08/2024	8.125	267,739						365,000	03/29/2024
100109306		NORTH RICHLAND HILLS	TX		06/12/2023	7.500	267,744						320,000	05/02/2023
100166050		PHOENIX	AZ		09/06/2024	8.875	267,746						355,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138149		CLEARWATER	FL		12/14/2023	8.250	267,747						370,000	10/25/2023
100153726		ROUND ROCK	TX		07/11/2024	7.625	267,752						325,000	05/31/2024
100044623		SAN DIEGO	CA		11/19/2020	3.875	267,754						541,500	12/04/2019
100164808		WHITE HOUSE	TN		08/26/2024	6.624	267,758						346,000	06/20/2024
100103014		TUKWILA	WA		06/22/2023	8.000	267,758		(110)				600,000	02/14/2023
100164546		NEWARK	NJ		08/21/2024	7.990	267,758						450,000	07/09/2024
100088106		JACKSON	CA		10/25/2022	7.875	267,777						400,000	09/30/2022
100139728		UNITED KINGDOM	GBR		12/18/2023	6.640	267,777					(4,845)	300,000	07/17/2023
100025504		AZUSA	CA		09/20/2018	3.000	267,779						389,500	04/30/2018
100144087		LAWRENCEVILLE	GA		03/07/2024	7.125	267,787						378,000	12/15/2023
100179477		DEER PARK	WA		11/21/2024	6.125	267,789		6				365,000	09/05/2024
100156827		HACKETTSTOWN	NJ		06/27/2024	7.640	267,803						514,000	05/20/2024
100075943		SANFORD	ME		01/07/2022	4.374	267,814						365,000	11/15/2021
100157710		RICHMOND	VA		06/28/2024	8.750	267,819						375,000	04/30/2024
100127379		BALDWIN	NY		08/30/2023	2.875	267,825						635,000	06/03/2022
100182375		ORMOND BEACH	FL		12/12/2024	7.000	267,829		(6)				340,000	10/17/2024
100091990		WATERBURY	CT		02/09/2023	7.990	267,848						340,000	01/18/2023
100100273		KISSIMMEE	FL		03/24/2023	8.625	267,851						365,000	01/31/2023
100086765		ROSELLE	NJ		10/04/2022	7.350	267,853						442,000	08/31/2022
100115972		SHOREWOOD	MN		07/20/2023	6.624	267,859						386,000	05/31/2023
100164305		CANTON	GA		08/21/2024	6.990	267,865						462,000	07/01/2024
100185443		ALLENTOWN	PA		12/20/2024	6.500	267,868		3				360,000	10/30/2024
100181291		LITTLE ROCK	AR		12/06/2024	6.499	267,871		22				370,500	11/08/2024
100171597		LAS VEGAS	NV		10/16/2024	7.250	267,871						347,000	08/19/2024
100079285		LARGO	FL		02/28/2022	5.750	267,875						365,000	01/19/2022
100149432		DURHAM	NC		04/24/2024	7.000	267,889						354,900	03/01/2024
100162718		SAN ANTONIO	FL		08/12/2024	5.625	267,893						435,000	05/29/2024
100134718		LAS VEGAS	NV		10/30/2023	7.500	267,894		2,728				450,000	09/18/2023
100148208		HILLSBOROUGH	NC		04/12/2024	7.625	267,909						340,000	02/28/2024
100129353		GARNER	NC		09/25/2023	5.990	267,910						397,000	07/28/2023
100171697		APPLE VALLEY	MN		10/16/2024	6.500	267,912						370,000	09/03/2024
100171541		CADDO MILLS	TX		10/16/2024	8.125	267,920						323,000	08/15/2024
100120106		HOUSTON	TX		08/11/2023	7.125	267,922						370,000	06/26/2023
100126317		EAST ORANGE	NJ		08/30/2023	8.250	267,923						440,000	07/20/2023
100138869		PANAMA CITY BEACH	FL		12/21/2023	8.125	267,939						362,000	10/25/2023
100110141		MIAMI	FL		06/29/2023	8.375	267,939						334,000	05/25/2023
100186456		FORNEY	TX		12/30/2024	6.375	267,939						365,000	10/25/2024
100149690		RALEIGH	NC		04/26/2024	7.125	267,945						379,000	03/08/2024
100155124		VERO BEACH	FL		07/19/2024	7.875	267,951						345,000	10/10/2023
100109067		FRANKLIN PARK	IL		06/05/2023	8.875	267,952						326,000	04/20/2023
100160874		EDMOND	OK		07/24/2024	7.875	267,958						340,000	06/06/2024
100186255		LAPEER	MI		12/27/2024	7.125	267,960		(1)				390,000	11/08/2024
100136524		OAKWOOD	GA		11/20/2023	6.750	267,960						415,000	10/05/2023
100150606		PROVIDENCE VILLAGE	TX		05/03/2024	7.125	267,961						335,000	01/19/2024
100071731		ASHEVILLE	NC		10/14/2021	4.000	267,963						460,000	08/05/2021
100143289		MONROE	NC		02/16/2024	7.375	267,969						358,000	12/29/2023
100150555		MOUNT AIRY	NC		05/03/2024	7.875	267,973						350,000	12/19/2023
100148884		LEANDER	TX		04/17/2024	8.124	267,974						335,000	10/26/2023
100164174		PALM HARBOR	FL		08/21/2024	7.250	267,978						350,000	07/23/2024
100029073		DOWNEY	CA		10/26/2018	5.000	267,986						475,000	05/31/2018
100161696		NIEUWERKERK AAN DEN IJSSEL	NLD		07/29/2024	5.600	267,988					(12,033)	345,000	07/19/2024
100073576		TILBURG	NLD		10/25/2021	3.500	267,988					(17,621)	345,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101713		LELYSTAD	NLD		03/30/2023	1.000	267,988					(17,621)	323,438	06/30/2024
100024978		EAST ELMHURST	NY		09/20/2018	4.375	267,998						722,000	04/30/2018
100145591		UNITED KINGDOM	GBR		03/12/2024	9.500	268,008		7,205			(5,867)	272,484	12/20/2019
100152667		AUSTIN	TX		05/17/2024	7.125	268,025						365,000	03/28/2024
100160890		PORT SAINT LUCIE	FL		07/24/2024	6.625	268,025						365,000	05/30/2024
100127989		ANTIOCH	TN		09/08/2023	6.750	268,026						360,000	10/22/2021
100060236		BAYONNE	NJ		06/25/2021	3.875	268,028						470,000	04/19/2021
100136328		HENDERSON	NV		11/20/2023	8.000	268,035						335,000	09/17/2023
100117264		CASSELBERRY	FL		07/20/2023	7.001	268,040						413,000	03/01/2024
100167597		TAMPA	FL		09/19/2024	7.500	268,049						350,000	08/01/2024
100143259		DENVER	CO		02/16/2024	7.625	268,050						430,000	12/14/2023
100116018		TAMPA	FL		07/20/2023	6.990	268,055						360,000	05/24/2023
100164275		VIRGINIA BEACH	VA		08/21/2024	6.999	268,072						385,000	07/18/2024
3340075255		COVENTRY	CT		05/23/2024	9.473	268,072						1,200,000	04/12/2024
100120231		NORTH HUNTINGDON	PA		08/18/2023	7.750	268,073						379,000	06/21/2023
100153565		UNITED KINGDOM	GBR		05/29/2024	6.340	268,093					(3,898)	300,000	05/14/2024
100162762		LAS VEGAS	NV		08/12/2024	7.500	268,098						368,000	06/03/2024
100182576		ANNA	TX		12/12/2024	6.375	268,112		2				459,000	10/29/2024
100137750		SMYRNA	TN		12/08/2023	7.875	268,116						340,000	10/10/2023
100151293		CHARLOTTE	NC		05/10/2024	7.125	268,122						365,000	02/22/2024
100147924		LAKEMONT	GA		04/08/2024	7.125	268,131						425,000	01/22/2024
100150858		CASTLE HAYNE	NC		05/08/2024	6.990	268,139						355,000	03/14/2024
100172921		PLANO	TX		10/25/2024	7.875	268,139		(50)				345,000	10/07/2024
100151099		CHARLOTTE	NC		05/08/2024	8.000	268,141						376,000	03/12/2024
100102794		ODESSA	TX		06/22/2023	8.500	268,146						327,000	03/16/2023
100143137		SANTA ROSA BEACH	FL		02/16/2024	7.374	268,149						495,000	12/14/2023
100024669		VAIL	AZ		09/20/2018	4.750	268,160						370,500	04/30/2018
100166211		FORT WORTH	TX		09/09/2024	6.625	268,162						336,000	06/28/2024
100081374		GATLINBURG	TN		03/18/2022	3.875	268,176						519,000	01/14/2022
100157668		LAS VEGAS	NV		06/28/2024	7.875	268,178						357,000	05/16/2024
100050055		DANBURY	CT		11/20/2020	4.500	268,182						261,250	07/31/2020
100158571		CLARENDON HILLS	IL		07/10/2024	7.625	268,184						330,000	05/29/2024
100182219		BLUE RIDGE	GA		12/12/2024	7.500	268,185		(11)				310,000	10/18/2024
100120010		PENSACOLA	FL		08/11/2023	7.375	268,202						380,000	06/12/2023
100153271		DAHLONEGA	GA		05/30/2024	7.625	268,202						335,000	04/15/2024
100116471		KISSIMMEE	FL		07/20/2023	3.875	268,209						514,000	03/01/2024
100110570		HARRISBURG	NC		06/30/2023	7.625	268,214						400,000	05/03/2023
100149063		ASHLEY	OH		04/19/2024	8.750	268,215						340,000	03/18/2024
100146895		CHICAGO	IL		03/26/2024	7.625	268,216						380,000	01/11/2024
100159694		GREER	SC		08/23/2024	7.500	268,220						393,000	07/23/2024
100140588		RALEIGH	NC		01/19/2024	7.125	268,224						356,000	12/07/2023
100031943		ALISO VIEJO	CA		03/29/2019	3.375	268,233						710,000	12/07/2018
100175986		RICHMOND	VA		11/14/2024	6.125	268,238		29				409,000	09/28/2024
100164608		RICHMOND	TX		08/21/2024	6.500	268,239						347,000	06/20/2024
100082056		ROTTERDAM	NLD		03/30/2022	3.200	268,246					(17,638)	370,000	12/01/2023
100082048		ARNHEM	NLD		03/30/2022	7.685	268,246					(17,638)	323,750	06/30/2024
100148271		FORNEY	TX		04/12/2024	6.875	268,251						355,000	01/22/2024
100140166		HUTTO	TX		01/09/2024	6.250	268,265						369,000	11/20/2023
100163974		ALLENTOWN	PA		10/04/2024	7.375	268,265						400,000	09/19/2024
100120943		MYRTLE BEACH	SC		08/30/2023	5.750	268,273						385,000	06/27/2023
100140538		CORINTH	TX		01/19/2024	7.125	268,275						415,000	12/13/2023
100169621		LAWRENCEVILLE	GA		09/30/2024	6.990	268,276		(37)				350,000	06/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133207		ARLINGTON	TX		11/29/2023	8.500	268,277						419,500	10/13/2023
100170314		GRAHAM	NC		10/08/2024	6.750	268,279						388,000	08/15/2024
100013209		ROCKVILLE	MD		05/25/2017	4.375	268,282						360,000	01/31/2017
100147040		LANSING	MI		03/27/2024	8.375	268,284						390,000	11/27/2023
100116623		WEST HILLS	CA		07/20/2023	4.250	268,287						1,275,000	03/01/2024
100099996		LAS VEGAS	NV		03/28/2023	8.249	268,288						341,000	03/01/2023
100127507		ST SIMONS ISLAND	GA		09/08/2023	7.625	268,290						361,000	07/14/2023
100170358		ROGERS CITY	MI		10/08/2024	7.625	268,292						297,000	08/20/2024
100182287		STEPHENS CITY	VA		12/12/2024	5.750	268,293		21				435,000	10/03/2024
100135731		CONROE	TX		11/10/2023	7.750	268,295						348,000	09/27/2023
100171712		DALLAS	TX		10/17/2024	7.500	268,297						348,000	08/21/2024
100071666		N MYRTLE BEACH	SC		10/14/2021	4.625	268,298						350,000	06/23/2021
100079225		MERIDIAN	ID		02/14/2022	3.999	268,302						370,000	01/06/2022
100140406		AUBURNDALE	FL		01/18/2024	7.500	268,306						356,000	11/22/2023
100165504		FORT WORTH	TX		08/29/2024	7.250	268,307						380,000	06/27/2024
100182282		DAHLONEGA	GA		12/12/2024	5.750	268,315		23				380,000	10/16/2024
100169284		DELAVAN	WI		09/27/2024	8.750	268,317						396,000	07/12/2024
100120596		HOUSTON	TX		08/18/2023	7.375	268,322						355,000	07/20/2023
100100268		CHICAGO	IL		03/24/2023	9.500	268,323						375,000	02/02/2023
100186431		SNEADS FERRY	NC		12/30/2024	7.250	268,333						353,000	11/08/2024
100065503		FREDERICKSBURG	VA		07/28/2021	3.750	268,343						375,000	06/05/2021
100128015		CLARKSVILLE	TN		09/08/2023	7.500	268,348						314,000	07/11/2022
100169463		NEWARK	DE		09/30/2024	7.375	268,355						350,000	05/23/2024
100161125		LEXINGTON	KY		07/24/2024	7.500	268,359						335,000	06/04/2024
100120458		CHAPEL HILL	NC		08/18/2023	9.125	268,373						377,600	07/20/2023
100158689		FORT WORTH	TX		07/10/2024	5.990	268,373						356,000	04/29/2024
100160531		FORT WASHINGTON	MD		07/19/2024	8.499	268,377						359,000	06/18/2024
100011619		YORKVILLE	IL		03/08/2017	5.030	268,396						271,000	09/02/2016
100151320		RIVERTON	UT		05/10/2024	7.500	268,418						358,000	03/21/2024
100025891		SAN DIEGO	CA		09/20/2018	3.000	268,419						598,500	04/30/2018
100143584		KANSAS CITY	MO		02/21/2024	7.977	268,426						351,000	01/08/2024
100128733		DAYTONA BEACH	FL		09/21/2023	8.499	268,429						320,000	08/29/2023
100072011		PORTLAND	OR		10/29/2021	5.750	268,434		(171)				309,000	09/30/2021
100119136		LITTLE RIVER	SC		07/31/2023	7.625	268,438						325,000	06/05/2023
100143656		PHILADELPHIA	PA		02/22/2024	7.874	268,440						385,000	01/29/2024
100137543		DENVER	CO		12/08/2023	7.999	268,440						371,000	11/02/2023
100169568		VISALIA	CA		09/30/2024	7.625	268,440		(50)				325,000	06/26/2024
100173360		HEMPSTEAD	TX		10/30/2024	6.624	268,444						349,000	09/16/2024
100119474		MADISON	WI		07/31/2023	7.500	268,448						375,000	06/19/2023
100185333		DURHAM	NC		12/20/2024	6.625	268,459		1				363,000	10/30/2024
100164159		DAVENPORT	FL		08/21/2024	7.125	268,475		449				360,000	07/25/2024
100153459		HACKETTSTOWN	NJ		05/30/2024	7.410	268,480						520,000	04/15/2024
3310083739		BROOKLYN	NY		09/26/2024	8.148	268,481						2,100,000	08/26/2024
100119709		CHICAGO	IL		08/08/2023	8.216	268,483						375,000	06/29/2023
100139120		MIAMI	FL		12/28/2023	8.374	268,488						420,000	12/05/2023
100156155		LAS VEGAS	NV		07/25/2024	7.375	268,488						400,000	06/06/2024
100120415		HOUSTON	TX		08/18/2023	6.750	268,490						425,000	07/21/2023
100148126		ANNA	TX		04/10/2024	7.125	268,491						365,000	02/29/2024
100129319		DAWSONVILLE	GA		09/25/2023	5.990	268,493						388,000	08/30/2023
100151269		VAN ALSTYNE	TX		05/10/2024	7.125	268,494						360,000	03/08/2024
100136441		SAINT JOHN	IN		11/20/2023	5.875	268,495						400,000	09/19/2023
100132809		BRADENTON	FL		11/03/2023	7.906	268,496						449,000	08/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118137		HONOLULU	HI		07/20/2023	10.709	268,501						365,000	03/01/2024
100142996		PHILADELPHIA	PA		02/12/2024	7.874	268,506						335,000	01/17/2024
100152544		CORCORAN	MN		05/17/2024	5.875	268,511						385,000	02/28/2024
100079403		PHOENIX	AZ		03/17/2022	4.375	268,512						400,000	02/28/2022
100047457		PLYMOUTH	MA		11/20/2020	5.750	268,518						474,905	07/31/2020
100162687		VALDOSTA	GA		08/12/2024	6.500	268,523						304,000	05/28/2024
100139971		FRESNO	CA		01/09/2024	7.624	268,527						363,000	11/28/2023
3340072018		MOUNT SINAI	NY		04/19/2024	9.385	268,528						1,100,000	02/29/2024
100132282		MAHWAH	NJ		10/13/2023	5.990	268,528						400,000	08/18/2023
100114859		FUQUAY VARINA	NC		07/10/2023	5.625	268,532						390,000	05/24/2023
100043643		AVON	MA		08/13/2020	6.750	268,537						665,000	12/18/2019
100152259		MCKINNEY	TX		05/17/2024	7.125	268,538						450,000	03/29/2024
100169583		ELK GROVE VILLAGE	IL		09/30/2024	7.500	268,538		(31)				350,000	06/28/2024
100118775		POINCIANA	FL		07/25/2023	8.875	268,540						335,000	06/01/2023
100163873		SACRAMENTO	CA		09/27/2024	7.875	268,545						655,000	08/27/2024
100147773		LAWRENCEVILLE	GA		04/08/2024	6.624	268,552						372,000	02/20/2024
100045424		MURRIETA	CA		11/25/2020	3.875	268,552						453,150	08/31/2020
100176610		SAN ANTONIO	TX		11/15/2024	7.374	268,559		(37)				325,000	08/23/2024
100158011		CHERRY HILL	NJ		07/09/2024	7.625	268,565						336,000	05/10/2024
100102181		SAN DIEGO	CA		04/14/2023	7.750	268,566						340,000	03/09/2023
100179874		JACKSONVILLE	FL		11/22/2024	7.625	268,570		(5)				328,500	10/07/2024
100150684		VAN ALSTYNE	TX		05/06/2024	7.500	268,575						362,000	03/18/2024
100156556		MONTCLAIR	CA		06/24/2024	7.875	268,576						650,000	05/01/2024
100137806		CARTERSVILLE	GA		12/08/2023	7.625	268,584						345,000	10/27/2023
100120740		RANCHO MIRAGE	CA		08/25/2023	7.500	268,589						398,000	07/08/2023
100148408		HENDERSON	NV		04/12/2024	5.500	268,589						354,000	02/08/2024
100158329		UNITED KINGDOM	GBR		07/09/2024	3.190	268,589		7,438			(5,815)	290,000	02/04/2022
100128113		SPRING HILL	TN		09/08/2023	6.750	268,601						375,000	05/27/2022
100119662		FRESNO	TX		08/08/2023	7.625	268,604						335,000	06/27/2023
100150605		PROVIDENCE VILLAGE	TX		05/03/2024	7.000	268,605						370,000	01/19/2024
100023446		SACRAMENTO	CA		08/16/2018	5.250	268,606						815,000	06/26/2018
100127479		WEST GROVE	PA		09/08/2023	6.999	268,613						361,000	07/28/2023
100065623		LAWRENCE	MA		07/28/2021	4.250	268,628						350,000	06/01/2021
100147959		MERCED	CA		04/08/2024	7.625	268,639						365,000	02/09/2024
100134815		DELTONA	FL		10/30/2023	8.125	268,650						391,000	09/28/2023
100172331		CONYERS	GA		10/23/2024	6.875	268,652						335,500	08/27/2024
100132389		AURORA	CO		11/03/2023	7.750	268,653						500,000	05/15/2023
100115455		WEST PALM BEACH	FL		07/17/2023	7.125	268,655						430,000	06/14/2023
100166197		DAWSONVILLE	GA		09/09/2024	7.000	268,662						395,000	07/18/2024
100141229		HOUSTON	TX		01/30/2024	8.000	268,668						385,000	12/27/2023
100170076		HARPERS FERRY	WV		10/08/2024	7.490	268,676						325,000	08/20/2024
100164763		HARPERS FERRY	WV		08/26/2024	6.990	268,680						365,000	07/01/2024
100049999		HOFFMAN ESTATES	IL		11/20/2020	4.250	268,684						503,500	07/31/2020
100129642		OVIEDO	FL		09/29/2023	7.490	268,686						360,000	08/07/2023
100178272		HOUSTON	TX		11/19/2024	7.625	268,693		(20)				315,000	10/31/2024
100150925		LAS VEGAS	NV		05/08/2024	5.990	268,699						358,000	02/26/2024
100049385		LYNWOOD	CA		11/20/2020	4.500	268,703						494,000	07/31/2020
100151379		TOOELE	UT		05/10/2024	6.375	268,705						368,000	03/22/2024
100176855		CUMMING	GA		11/15/2024	7.000	268,706		(23)				372,000	09/20/2024
100169753		MESA	AZ		09/30/2024	6.625	268,712						430,000	06/29/2024
100149433		DURHAM	NC		04/24/2024	7.000	268,715						354,000	03/01/2024
100167163		BANNING	CA		09/13/2024	10.375	268,730						335,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174238		JOSHUA TREE	CA		10/31/2024	7.125	268,738						310,000	04/13/2024
100161555		PLANO	TX		07/30/2024	7.500	268,739						350,000	05/29/2024
100173947		SOUTHAMPTON TOWNSHIP	NJ		10/31/2024	6.875	268,740						351,000	09/17/2024
100155329		HOFFMAN EST	IL		07/19/2024	6.875	268,748						336,000	02/29/2024
100101705		CHELMSFORD	GBR		03/30/2023	6.140	268,750					(4,874)	775,000	03/15/2023
100151090		WARWICK	RI		05/08/2024	7.125	268,753						360,000	03/21/2024
100140154		RALEIGH	NC		01/09/2024	7.500	268,756						364,000	11/15/2023
100142148		SUMTER	SC		02/29/2024	8.250	268,761						370,000	01/30/2024
100164401		MONROE	NC		08/21/2024	7.625	268,765						332,000	06/14/2024
100147945		FRESNO	CA		04/08/2024	6.125	268,766						415,000	02/01/2024
100161552		FORT WORTH	TX		07/30/2024	7.624	268,775						350,000	05/31/2024
100176061		NORTH LAS VEGAS	NV		12/20/2024	7.500	268,776		(1)				330,000	11/20/2024
100138422		CHESAPEAKE	VA		12/18/2023	8.375	268,780						358,000	08/30/2023
100128003		MURFREESBORO	TN		09/08/2023	6.125	268,782						575,000	08/29/2022
100171695		HOUSTON	TX		10/16/2024	6.500	268,790						360,000	09/03/2024
100110191		TROY	MI		06/30/2023	6.999	268,791						360,000	05/16/2023
100140100		MARBLE FALLS	TX		01/09/2024	7.750	268,793						380,000	11/10/2023
100185823		MARIETTA	GA		12/26/2024	8.875	268,797		(3)				322,000	11/08/2024
100136381		CHARLOTTE	NC		11/20/2023	7.250	268,797						375,000	09/22/2023
100132088		MESQUITE	TX		10/13/2023	7.625	268,799						378,000	08/07/2023
100114748		PATERSON	NJ		07/07/2023	8.750	268,799		(55)				375,000	06/05/2023
100054605		LOS ANGELES	CA		03/23/2021	4.875	268,807						640,000	01/07/2021
100115003		STOCKTON	CA		07/14/2023	7.125	268,814						425,000	05/11/2023
100156501		STATESVILLE	NC		06/24/2024	7.625	268,817						350,000	04/26/2024
100117400		GARDEN GROVE	CA		07/20/2023	4.250	268,822						890,000	03/01/2024
100137671		DALLAS	GA		12/08/2023	6.250	268,825						390,000	10/10/2023
100168395		TIOGA	TX		09/25/2024	7.875	268,830						326,000	08/05/2024
100100497		LAKE HAVASU CITY	AZ		04/27/2023	7.500	268,831		(43)				522,000	04/28/2022
100162977		CHESAPEAKE	VA		08/12/2024	7.500	268,834						350,000	06/18/2024
100165582		PRINCETON	TX		08/29/2024	7.375	268,835						380,000	07/15/2024
100180467		PORT CHARLOTTE	FL		11/26/2024	7.750	268,840		(38)				400,000	09/06/2024
100161805		HACKETTSTOWN	NJ		07/31/2024	7.613	268,842						518,000	06/20/2024
100171963		ALLENTOWN	PA		10/17/2024	6.500	268,843						410,000	09/04/2024
100163134		SPRINGFIELD	MA		08/13/2024	7.625	268,844						350,000	06/14/2024
100172586		WOODSTOCK	GA		10/23/2024	8.125	268,851						349,000	08/28/2024
100152326		FAYETTEVILLE	AR		05/17/2024	5.750	268,853						387,000	03/27/2024
100168393		GREEN BAY	WI		09/25/2024	7.625	268,855						340,000	08/02/2024
100147895		POOLER	GA		04/08/2024	5.750	268,856						383,000	01/29/2024
100115547		SACRAMENTO	CA		07/19/2023	7.875	268,856						335,000	06/12/2023
100178348		CLAYTON	NC		11/20/2024	7.375	268,859		(26)				370,000	10/01/2024
100137811		HOWELL	NJ		12/08/2023	7.750	268,864		2,359				370,000	09/29/2023
100070308		AMSTERDAM	NLD		08/31/2021	3.150	268,868					(17,679)	420,000	12/01/2023
100175460		INDIAN WELLS	CA		12/23/2024	8.625	268,871		(6)				625,000	04/02/2024
100179621		MARQUETTE	MI		11/21/2024	7.375	268,876		(15)				364,000	09/17/2024
100140761		BENSALEM	PA		01/22/2024	8.999	268,893						325,000	12/14/2023
100013772		LONDONDERRY	NH		05/25/2017	4.625	268,899						290,000	01/31/2017
100149465		NAZARETH	PA		04/24/2024	6.250	268,900						392,000	02/29/2024
100114830		OCEAN PINES	MD		07/10/2023	7.500	268,901						370,000	05/19/2023
3340064306		HOMEWOOD	IL		04/30/2024	9.290	268,904						1,350,000	11/08/2023
100160947		WORCESTER	MA		07/24/2024	7.625	268,914						345,000	06/13/2024
100151188		VICTORVILLE	CA		05/10/2024	7.625	268,929						350,000	04/01/2024
100128166		AUSTIN	TX		09/18/2023	7.490	268,929						415,000	07/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100133818		EUREKA	MT		10/20/2023	9.875	268,929						330,000	09/22/2023
100151242		NAPERVILLE	IL		05/10/2024	7.125	268,932						379,000	03/15/2024
100166009		CLEBURNE	TX		09/06/2024	8.875	268,934						314,000	08/12/2024
100170445		KELSO	WA		10/09/2024	7.999	268,938						397,900	08/19/2024
100115838		GLASSBORO	NJ		07/20/2023	7.500	268,938						340,000	05/19/2023
100164011		WILLINGTON	CT		08/21/2024	8.750	268,942						365,000	06/28/2024
100149693		BUDA	TX		04/26/2024	7.125	268,947						345,000	02/27/2024
100153968		SHELBYVILLE	TN		06/05/2024	8.750	268,954		(12)				399,000	05/16/2024
100109745		AUSTIN	TX		06/16/2023	7.990	268,962						455,000	04/28/2023
100079685		PARK CITY	UT		04/25/2022	5.500	268,970						370,000	01/20/2022
100171852		RIO RANCHO	NM		10/17/2024	7.125	268,975						380,000	08/22/2024
100179674		AMERICAN FORK	UT		11/21/2024	5.499	268,978		33				500,000	10/10/2024
100107982		CHARLOTTE	NC		05/25/2023	7.499	268,985						330,000	04/05/2023
100134794		LAND O' LAKES	FL		10/30/2023	7.875	268,986						360,000	09/29/2023
100168297		WASHINGTON	DC		09/20/2024	7.625	268,988		(55)				380,000	04/30/2024
100153050		LADSON	SC		06/27/2024	7.500	268,989						350,000	05/24/2024
100186259		FAIRFIELD	OH		12/27/2024	7.375	268,999		(2)				400,000	10/25/2024
100128766		GRAND RAPIDS	MI		09/21/2023	9.374	269,000						342,000	08/22/2023
100076345		VILLAS	NJ		01/07/2022	3.875	269,000						410,000	11/22/2021
100110467		HENDERSONVILLE	TN		06/30/2023	6.125	269,018						465,000	04/26/2023
100140080		BROOKHAVEN	GA		01/09/2024	7.499	269,021						405,000	11/06/2023
100142113		DAVENPORT	FL		02/29/2024	7.875	269,029						520,000	01/30/2024
100055356		CHESTNUT RIDGE	NY		03/23/2021	3.875	269,029						550,000	12/31/2020
100101574		SOUND BEACH	NY		04/26/2023	6.625	269,036						361,500	03/08/2023
100158793		SUFFOLK	VA		07/10/2024	7.625	269,038						350,000	05/07/2024
100164016		PEMBROKE PINES	FL		08/21/2024	8.125	269,043						322,000	07/03/2024
100158232		UNITED KINGDOM	GBR		07/09/2024	3.590	269,043		5,140			(5,825)	295,000	07/28/2022
100156489		WASILLA	AK		06/24/2024	8.125	269,047						385,000	04/29/2024
100050274		MIAMI	FL		11/20/2020	3.750	269,050						440,800	07/31/2020
100110674		TUCSON	AZ		06/30/2023	7.125	269,055						405,000	05/16/2023
100026669		ANTIOCH	CA		09/26/2018	3.500	269,056						455,000	06/14/2018
100151577		MILFORD	DE		05/10/2024	7.625	269,057						370,000	03/28/2024
100148097		FULSHEAR	TX		04/10/2024	7.125	269,063						512,000	02/23/2024
100182223		NOVI	MI		12/12/2024	7.500	269,064		(8)				322,000	10/31/2024
100149591		KANNAPOLIS	NC		04/26/2024	6.375	269,066						367,000	03/15/2024
100171754		NEENAH	WI		10/17/2024	7.625	269,080						338,000	09/06/2024
100019684		BURLINGTON	VT		07/26/2018	4.750	269,087						407,500	04/13/2018
100030876		BRIARWOOD	NY		04/09/2019	3.750	269,089						413,250	08/02/2018
100143124		NAPLES	FL		02/16/2024	6.625	269,092						350,000	10/23/2023
100186403		MEMPHIS	TN		12/30/2024	6.490	269,105						375,000	10/30/2024
100159340		CEDAR CITY	UT		07/15/2024	6.125	269,110						350,000	05/03/2024
100186192		PORT SAINT LUCIE	FL		12/27/2024	6.999	269,111		(1)				442,000	11/18/2024
100148150		KODAK	TN		05/15/2024	8.250	269,116						350,000	04/03/2024
100160147		HUTTO	TX		07/17/2024	7.490	269,117						355,000	05/21/2024
100152701		ACWORTH	GA		05/17/2024	6.625	269,123						370,000	03/29/2024
100181214		NORTH LAS VEGAS	NV		12/06/2024	6.250	269,125		33				360,000	10/31/2024
100173090		ANKENY	IA		10/30/2024	7.124	269,127						415,000	09/20/2024
100110458		KYLE	TX		06/30/2023	6.125	269,139						388,000	05/19/2023
100142539		WESLEY CHAPEL	FL		02/08/2024	7.624	269,140						335,500	12/28/2023
100164769		STARBUCK	MN		08/26/2024	7.990	269,143						415,000	07/03/2024
100075977		MIAMI	FL		01/07/2022	4.875	269,148						342,000	09/28/2021
100171157		PLEASANT GROVE	UT		11/22/2024	7.250	269,162		(21)				325,000	10/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100158687		FORT WORTH	TX		07/10/2024	5.990	269,166						352,000	04/29/2024
100154842		GRAND LEDGE	MI		07/19/2024	7.750	269,168						325,000	12/27/2023
100109755		COLUMBUS	OH		06/16/2023	7.875	269,171						330,000	05/11/2023
100162092		GLENDALE	AZ		07/31/2024	8.500	269,171		15				400,000	06/25/2024
100080222		SAVANNAH	GA		02/25/2022	5.395	269,187						420,000	02/10/2022
100155038		ORLANDO	FL		07/19/2024	8.750	269,218						375,000	01/19/2024
100108049		VERO BEACH	FL		05/25/2023	7.625	269,221						320,000	04/05/2023
100159885		MIAMI	FL		08/16/2024	8.625	269,234						385,000	04/08/2024
100171547		ROSENBERG	TX		10/16/2024	5.990	269,235						363,000	08/13/2024
100182125		DELTONA	FL		12/12/2024	6.375	269,236		1				341,000	10/04/2024
100176546		HAMPTON	GA		11/15/2024	5.875	269,239						318,000	08/15/2024
3300004713		COLONIA	NJ		10/10/2023	9.835	269,245						1,525,000	09/18/2023
100156231		PANAMA CITY BEACH	FL		06/20/2024	7.250	269,257						365,000	04/08/2024
100172309		MARYVILLE	TN		10/21/2024	7.125	269,260						350,000	08/23/2024
100080427		HOUSTON	TX		04/14/2022	5.625	269,264						385,000	02/18/2022
100109085		DENVER	CO		06/05/2023	7.374	269,264						355,000	05/05/2023
100135729		DORAL	FL		11/10/2023	7.625	269,264						388,000	09/26/2023
100114911		ODESSA	TX		07/13/2023	8.750	269,274						340,000	05/23/2023
100167544		SHELTON	WA		10/31/2024	7.500	269,274						290,000	09/17/2024
100171786		CONCORD	NC		10/17/2024	6.125	269,276						358,000	09/12/2024
3340070776		SLEEPY HOLLOW	NY		04/05/2024	9.563	269,280						1,300,000	02/12/2024
100172746		YAKIMA	WA		11/21/2024	7.500	269,281		(11)				350,000	10/24/2024
100139921		NETHERLANDS	NLD		12/28/2023	6.200	269,282					(17,706)	405,900	02/29/2024
100168928		APELDOORN	NLD		09/26/2024	5.650	269,282					(21,321)	425,000	08/14/2024
100168940		EINDHOVEN	NLD		09/26/2024	5.500	269,282					(21,321)	370,000	09/02/2024
100143829		TILBURG	NLD		02/27/2024	5.550	269,282					(12,818)	400,000	01/29/2024
100087641		DEN HAAG	NLD		09/27/2022	4.400	269,282					(17,706)	400,000	12/01/2023
100180831		EINDHOVEN	NLD		11/27/2024	5.700	269,282					(5,382)	625,000	11/01/2024
100185694		S-GRAVENHAGE	NLD		12/20/2024	5.000	269,282					(1,845)	589,000	11/28/2024
100149301		WASHINGTON	DC		04/24/2024	7.625	269,295						342,000	03/11/2024
100068273		PORTLAND	OR		08/25/2021	3.875	269,295						372,000	05/25/2021
100109923		GLASSBORO	NJ		06/22/2023	7.897	269,306						380,000	05/11/2023
100186405		SPANISH FORK	UT		12/30/2024	6.750	269,341						380,000	10/28/2024
100148887		HOUSTON	TX		04/17/2024	8.000	269,352						370,000	10/20/2023
100100845		HAGERSTOWN	MD		04/28/2023	7.625	269,353						360,000	12/07/2021
100163810		GRESHAM	OR		09/27/2024	7.375	269,358						390,000	08/12/2024
100155296		SAN DIEGO	CA		07/19/2024	8.875	269,362						500,000	11/13/2023
100182010		AUBREY	TX		12/12/2024	6.000	269,366		13				380,000	10/21/2024
100078804		COLORADO SPRINGS	CO		02/24/2022	4.375	269,366						371,000	01/20/2022
100129404		NASHVILLE	TN		09/26/2023	6.990	269,370						375,000	07/13/2023
100142691		MILLVILLE	DE		02/08/2024	6.250	269,372						375,000	11/30/2023
100152827		WORCESTER	MA		05/22/2024	7.625	269,378						378,000	05/03/2024
100100804		STAFFORD	VA		04/28/2023	7.375	269,379						475,000	11/09/2021
100111974		SAN DIEGO	CA		06/29/2023	2.750	269,380						1,055,000	05/16/2022
100081107		CHARLOTTESVILLE	VA		03/18/2022	4.375	269,381						359,000	12/20/2021
100155273		CHELSEA	MA		07/19/2024	8.375	269,383						540,000	02/06/2024
100170168		FREDERICKSBURG	TX		10/08/2024	6.124	269,384						355,000	09/04/2024
100076270		BLUFFTON	SC		01/07/2022	3.625	269,386						396,500	11/02/2021
100138337		PORT ORCHARD	WA		12/18/2023	6.500	269,389						829,000	10/30/2023
100147262		MIDDLETOWN	NY		03/28/2024	8.730	269,390						330,000	02/09/2024
100115747		BAKERSFIELD	CA		07/20/2023	7.375	269,395						370,000	05/26/2023
100057735		BOWIE	MD		06/30/2021	4.125	269,397						389,000	04/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100150959		NEW SMYRNA	FL		05/08/2024	6.750	269,401						390,000	02/14/2024
100149410		GARNER	NC		04/24/2024	7.125	269,407						355,000	02/29/2024
100048401		NAPA	CA		11/20/2020	4.500	269,414						995,719	07/31/2020
100164765		VENICE	FL		08/26/2024	6.500	269,416						395,000	06/26/2024
100054069		WAIPAHU	HI		03/23/2021	7.680	269,426						714,000	12/31/2020
100137674		LOGANVILLE	GA		12/08/2023	6.375	269,427						378,000	10/09/2023
100031769		ESCONDIDO	CA		03/29/2019	4.125	269,427						480,000	12/08/2018
100185646		UNITED KINGDOM	GBR		12/20/2024	6.990	269,430						300,000	12/16/2024
100071981		SCHAUMBURG	IL		10/29/2021	5.625	269,451						360,000	09/29/2021
100182463		ST. AUGUSTINE	FL		12/12/2024	6.125	269,457		14				370,000	10/11/2024
100139682		UNITED KINGDOM	GBR		12/18/2023	7.540	269,463						324,000	05/28/2021
100171641		MORENO VALLEY	CA		10/16/2024	4.875	269,465						469,000	08/16/2024
100173313		MONROE	NC		10/30/2024	7.250	269,475						338,000	09/09/2024
100157932		BUFFALO	NY		07/09/2024	7.375	269,487						357,000	04/29/2024
100145234		UNITED KINGDOM	GBR		03/12/2024	9.500	269,500		10,549				270,000	11/13/2019
100151353		GULFPORT	FL		05/10/2024	8.125	269,511						350,000	03/18/2024
100102022		HOUSTON	TX		04/14/2023	8.125	269,516						2,100,000	02/03/2023
100168406		ARLINGTON	TX		09/25/2024	7.124	269,522						350,000	08/15/2024
100150509		DELTONA	FL		05/03/2024	7.125	269,524						419,500	01/30/2024
100168258		WINDSOR	CO		09/20/2024	7.875	269,527						435,000	04/12/2024
100132237		CHARLOTTE	NC		10/13/2023	7.500	269,530						400,000	08/16/2023
100182144		THE VILLAGES	FL		12/12/2024	6.875	269,537		(6)				354,000	09/19/2024
100161437		ROYSE CITY	TX		07/29/2024	7.625	269,538						330,000	04/19/2024
100134722		BUFORD	GA		10/30/2023	7.500	269,547						655,000	09/22/2023
100166267		CHICO	CA		09/09/2024	7.625	269,550						475,000	06/25/2024
100071628		LAS VEGAS	NV		10/14/2021	4.500	269,558						430,000	06/22/2021
100179471		ROUND ROCK	TX		11/21/2024	6.125	269,562						365,000	09/20/2024
100173335		LEHI	UT		10/30/2024	6.500	269,564						354,000	09/10/2024
100034015		WICKLOW	IRL		06/21/2019	4.250	269,567						292,310	11/30/2018
100169757		CONCORD	NC		09/30/2024	6.990	269,567						352,000	07/09/2024
100175051		BETHLEHEM	PA		11/05/2024	6.999	269,571		(21)				360,000	10/09/2024
100149552		KATY	TX		04/26/2024	6.625	269,573						375,000	03/12/2024
100115294		STRATFORD	CT		07/17/2023	7.600	269,579						450,000	05/31/2023
100101754		KINGSTON	PA		03/31/2023	8.950	269,589		(11,173)				400,000	03/10/2023
100186627		HENDERSON	NV		12/30/2024	5.750	269,589		1				467,500	10/14/2024
100150564		BRICK	NJ		05/03/2024	7.625	269,591						330,000	01/19/2024
100167550		SUMMERVILLE	SC		10/31/2024	6.875	269,594		(31)				350,000	10/04/2024
100165556		ST GEORGE	UT		08/29/2024	7.000	269,597						418,000	07/05/2024
100128160		GULF SHORES	AL		09/18/2023	5.750	269,598						518,000	07/27/2023
100117146		OCEANSIDE	NY		07/20/2023	5.000	269,601						695,000	03/01/2024
100109008		MARTINEZ	CA		05/31/2023	7.750	269,603		(96)				860,000	04/25/2023
100180330		SAN ANTONIO	TX		11/25/2024	6.125	269,616						384,000	09/25/2024
100182502		NORTH LAS VEGAS	NV		12/12/2024	6.490	269,634						360,000	10/17/2024
100180680		BAKERSFIELD	CA		11/26/2024	8.500	269,637		(19)				312,000	09/23/2024
100168274		ODENTON	MD		09/20/2024	6.375	269,644						425,000	04/12/2024
100169727		CLAWSON	MI		09/30/2024	6.990	269,658						372,000	06/17/2024
100164555		PENDERGRASS	GA		08/21/2024	7.125	269,659						348,000	06/27/2024
100130280		SMYRNA	TN		09/28/2023	10.125	269,659						330,000	08/10/2023
100110538		LANCASTER	CA		06/30/2023	6.500	269,664						377,000	05/08/2023
100159434		ZEBULON	NC		07/15/2024	7.000	269,673						375,000	05/21/2024
100110381		DICKINSON	TX		06/30/2023	7.500	269,677						340,000	05/02/2023
100185796		MIAMI	FL		12/26/2024	7.000	269,678		(3)				415,000	11/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099569		CABO SAN LUCAS	MEX		02/17/2023	8.930	269,691						457,730	01/31/2023
100110650		ATLANTA	GA		06/30/2023	6.624	269,693						380,000	05/16/2023
100114561		CHICAGO	IL		06/29/2023	9.499	269,703						335,000	05/22/2023
100171447		SPRING PARK	MN		10/16/2024	7.500	269,709						350,000	09/09/2024
100173292		NASHVILLE	TN		10/30/2024	6.625	269,715						355,000	09/09/2024
100159940		LAKE WORTH	FL		08/16/2024	7.625	269,716						715,000	05/08/2024
100141026		POMPANO BEACH	FL		02/20/2024	7.875	269,723						345,000	01/12/2024
100103549		DESERT HOT SPRINGS	CA		05/08/2023	7.499	269,725						400,000	03/30/2023
100148705		HIAWASSEE	GA		04/17/2024	8.624	269,726						327,000	11/02/2023
100080989		CEDAR PARK	TX		03/18/2022	3.499	269,731						488,000	01/13/2022
100116615		BRASELTON	GA		07/20/2023	3.875	269,732						424,000	03/01/2024
100143067		TUSCALOOSA	AL		02/14/2024	9.990	269,749						295,000	12/19/2023
100152707		WENDELL	NC		05/17/2024	6.125	269,755						380,000	03/26/2024
100164804		GULF SHORES	AL		08/26/2024	5.990	269,759						355,000	06/14/2024
100182280		FORT WORTH	TX		12/12/2024	5.750	269,761		23				380,000	10/11/2024
100032094		SAN JOSE	CA		03/29/2019	4.375	269,767						1,187,500	12/08/2018
100171894		ALVIN	TX		10/17/2024	7.125	269,774						359,000	08/21/2024
100171321		KATY	TX		10/16/2024	7.375	269,775		(15)				327,000	09/06/2024
100116061		THE VILLAGES	FL		07/20/2023	7.375	269,788						355,000	03/01/2024
100139989		SMITHVILLE	TX		01/09/2024	7.875	269,797						425,000	11/27/2023
100174668		WOODBRIDGE	VA		10/31/2024	8.750	269,798						425,000	02/20/2024
100169513		NAPERVILLE	IL		09/30/2024	7.500	269,800						353,000	06/26/2024
100078559		AMSTERDAM	NLD		01/26/2022	2.800	269,800						375,000	12/01/2023
100159395		CANTON	GA		07/15/2024	7.625	269,804						350,000	05/21/2024
100132280		MIAMI	FL		10/13/2023	6.625	269,810						435,000	08/22/2023
100115966		BILLINGS	MT		07/20/2023	6.500	269,817						382,000	05/31/2023
100137862		KISSIMMEE	FL		12/08/2023	8.250	269,819						382,000	11/01/2023
100156234		ROANOKE	VA		06/20/2024	8.875	269,820						335,000	05/15/2024
100087310		WOOD VILLAGE	OR		10/25/2022	5.250	269,821						435,000	02/18/2022
100015813		PLYMOUTH	MA		02/27/2018	4.625	269,825						628,000	12/23/2017
100060268		GREENVILLE	SC		06/25/2021	3.875	269,833						380,000	04/10/2021
100043434		LAKE ODESSA	MI		08/13/2020	3.000	269,837						258,400	09/25/2019
100012835		CHICAGO	IL		05/25/2017	4.500	269,842						332,000	04/11/2023
100158798		GARFIELD	AR		07/10/2024	8.125	269,849						375,000	05/09/2024
100084595		JIM THORPE	PA		08/02/2022	7.625	269,858						385,000	06/28/2022
100158261		UNITED KINGDOM	GBR		07/09/2024	3.140	269,863		7,426			(5,843)	290,000	09/30/2021
100103408		PORT ISABEL	TX		06/16/2023	8.750	269,884		(182)				440,000	05/01/2023
100179711		EAGLE MOUNTAIN	UT		11/21/2024	5.500	269,884		45				380,990	09/16/2024
100091397		WINSTON	GA		02/22/2023	7.625	269,889						360,000	11/18/2022
100133567		MEDIA	PA		10/23/2023	6.999	269,892						450,000	09/15/2023
100152847		WINTER HAVEN	FL		05/22/2024	8.625	269,897						332,000	04/26/2024
100146742		WAREHAM	MA		03/20/2024	7.999	269,898						350,000	03/01/2024
100161397		FORNEY	TX		07/25/2024	7.990	269,914						355,000	06/10/2024
100161175		MODESTO	CA		07/25/2024	8.875	269,915						395,000	06/25/2024
100163010		DENTON	TX		08/13/2024	7.500	269,926						369,000	05/13/2024
100084981		LEANDER	TX		09/29/2022	8.250	269,929						508,000	08/10/2022
100067857		ORLANDO	FL		09/23/2021	3.999	269,948						370,000	08/17/2021
100128235		ELKTON	MD		09/14/2023	9.999	269,973						340,000	07/27/2023
100168240		HILLSBOROUGH	NJ		09/20/2024	7.625	269,979						350,000	04/16/2024
100138787		TERRELL	NC		12/21/2023	7.625	269,980						355,000	10/17/2023
100065216		SALT LAKE CTY	UT		07/14/2021	3.500	269,989						380,000	05/26/2021
100133484		ANTIOCH	TN		10/19/2023	10.250	269,992						325,000	08/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127963		SMYRNA	TN		09/08/2023	6.500	269,997						368,000	05/09/2022
100175892		MCKINNEY	TX		11/14/2024	7.125	269,999						368,000	10/04/2024
100113214		SIMI VALLEY	CA		06/29/2023	4.625	269,999						795,000	06/09/2022
100013087		NORWALK	CA		05/25/2017	4.375	270,006						425,000	01/31/2017
100109722		FARMINGTON	NY		06/16/2023	7.875	270,008						331,000	04/07/2023
100169357		ORLANDO	FL		09/27/2024	7.250	270,011						332,000	08/20/2024
100133556		DANBURY	CT		10/19/2023	8.499	270,013						430,000	09/07/2023
100164817		TUSCALOOSA	AL		08/26/2024	7.875	270,014						332,000	06/28/2024
100013344		SURPRISE	AZ		05/25/2017	4.375	270,018						265,000	01/31/2017
100173523		LOS BANOS	CA		10/29/2024	6.625	270,022						405,000	09/09/2024
100149127		SAINT GEORGE	UT		04/22/2024	7.499	270,023		(33)				408,000	04/02/2024
100137409		BONAIRE	GA		01/11/2024	8.375	270,027						330,000	11/16/2023
100120540		LUTZ	FL		08/18/2023	9.875	270,029						475,000	07/20/2023
100151030		CASA GRANDE	AZ		05/08/2024	7.625	270,031						361,000	02/29/2024
100131584		YOUNGSVILLE	NC		10/06/2023	7.625	270,033						343,000	08/28/2023
100168206		CHULA VISTA	CA		09/20/2024	6.500	270,036						825,000	04/01/2024
100147084		IRVINGTON	NJ		03/28/2024	9.374	270,045						320,000	03/01/2024
100158227		UNITED KINGDOM	GBR		07/09/2024	3.890	270,055		6,763			(5,847)	290,000	08/20/2021
100071918		PEORIA	AZ		01/21/2022	5.500	270,060		(429)				328,000	10/13/2021
100080843		PRESCOTT VALLEY	AZ		03/10/2022	5.875	270,062						410,000	02/02/2022
100149128		SAINT GEORGE	UT		04/22/2024	7.499	270,064		(33)				408,000	04/02/2024
100136270		AUSTELL	GA		11/20/2023	7.625	270,067						370,000	09/22/2023
100135671		AUBREY	TX		11/09/2023	9.750	270,079						395,000	09/21/2023
100153094		CHERRY HILL	NJ		06/27/2024	7.375	270,080						359,000	05/24/2024
100144211		BAKERSFIELD	CA		03/07/2024	6.500	270,083						384,500	01/03/2024
100166088		STEPHENVILLE	TX		09/09/2024	7.624	270,085						339,000	07/31/2024
100143965		HALETHORPE	MD		02/29/2024	9.250	270,089						365,000	02/02/2024
100134062		SANTA CLARITA	CA		10/27/2023	7.750	270,089						875,000	08/25/2023
100158226		UNITED KINGDOM	GBR		07/09/2024	3.890	270,094		6,762			(5,848)	290,000	08/20/2021
100115499		APPLE VALLEY	CA		07/17/2023	8.375	270,102						375,000	06/09/2023
100086952		SAINT CLOUD	FL		10/24/2022	6.625	270,110						455,000	09/09/2022
100186533		SKOWHEGAN	ME		12/30/2024	7.500	270,113						300,000	10/31/2024
100090299		HOUSTON	TX		01/13/2023	7.750	270,116						370,000	10/31/2022
100134505		FEEDING HILLS	MA		10/30/2023	8.499	270,122						395,000	09/29/2023
100158546		LIVINGSTON	CA		07/10/2024	7.625	270,125						500,000	04/29/2024
100171521		HENDERSON	NV		10/16/2024	6.875	270,134						384,000	08/19/2024
100132797		PORT ST. LUCIE	FL		11/03/2023	7.875	270,138						385,000	07/31/2023
100081150		VANCOUVER	WA		03/18/2022	3.500	270,142						394,995	12/29/2021
100131980		GERMANTOWN	TN		10/13/2023	7.500	270,145						345,000	08/21/2023
100175190		NEW BRUNSWICK	NJ		11/05/2024	6.500	270,157						385,000	08/23/2024
100133665		MONROE	NC		10/23/2023	7.500	270,158						346,000	08/15/2023
100128935		LAWRENCEVILLE	GA		09/22/2023	7.875	270,159						335,000	08/11/2023
100025888		DOWNEY	CA		09/20/2018	4.625	270,164						437,000	04/30/2018
100026953		SALINAS	CA		09/26/2018	4.750	270,167						365,000	06/14/2018
100159391		KUNA	ID		07/15/2024	7.375	270,179						354,000	05/17/2024
100055385		NEW ROCHELLE	NY		03/23/2021	4.625	270,180						500,000	12/31/2020
100158755		RIGBY	ID		07/10/2024	7.990	270,195						335,000	05/20/2024
100171511		JEFFERSON	CO		10/16/2024	6.750	270,197						355,000	08/07/2024
100169798		CASA GRANDE	AZ		09/30/2024	7.375	270,208						351,700	07/18/2024
100182081		RIVERDALE	UT		12/12/2024	6.125	270,215		14				371,000	10/29/2024
100129705		HAVERSTRAW	NY		09/29/2023	7.000	270,219						425,000	08/11/2023
100065183		TEMPE	AZ		07/14/2021	3.625	270,220						378,000	05/14/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165641		DAVIDSON	NC		10/04/2024	7.250	270,236						358,000	08/30/2024
100159481		FARMINGTON	NM		07/15/2024	7.375	270,239						368,000	05/22/2024
100179705		PROVIDENCE VILLAGE	TX		11/21/2024	5.500	270,246		55				370,000	09/26/2024
100115871		BELTON	MO		07/20/2023	5.875	270,252						380,000	05/18/2023
100173222		UNION	KY		10/30/2024	6.000	270,263						361,000	08/22/2024
3310080680		JACKSON	NJ		09/26/2024	9.016	270,270						1,415,000	06/21/2024
100068498		MIAMI	FL		08/25/2021	4.750	270,280						328,000	07/12/2021
100014785		WASHINGTON	DC		11/06/2017	4.250	270,284						1,290,000	08/16/2017
100116394		FORT WASHINGTON	MD		07/20/2023	6.000	270,286						400,000	03/01/2024
100151784		LOS ANGELES	CA		05/10/2024	8.125	270,300						575,000	04/04/2024
100186557		OCALA	FL		12/30/2024	5.750	270,305		2				327,000	10/22/2024
100178444		KINGS MOUNTAIN	NC		11/21/2024	7.500	270,306		(24)				325,000	09/06/2024
100167536		SUMMERVILLE	SC		10/31/2024	7.000	270,307		(33)				350,000	10/04/2024
100119224		NORTH CHESTERFIELD	VA		07/31/2023	6.500	270,311						375,000	06/14/2023
100152005		EAGAN	MN		06/14/2024	7.625	270,316						378,000	05/10/2024
100182580		LAS VEGAS	NV		12/12/2024	6.499	270,316		(1)				410,000	11/04/2024
100086309		GRONINGEN	NLD		08/29/2022	3.900	270,318					(17,774)	435,000	12/01/2023
100164560		SARASOTA	FL		08/21/2024	7.990	270,321						720,000	06/24/2024
100110665		WINSTON SALEM	NC		06/30/2023	6.500	270,321						415,000	05/05/2023
100175159		FLEMING ISLAND	FL		11/05/2024	7.625	270,322						380,000	08/19/2024
100026218		NORWALK	CT		09/20/2018	4.625	270,325						351,500	04/30/2018
100151231		DENTON	TX		05/10/2024	7.125	270,328						356,411	03/15/2024
100115755		WARWICK	RI		07/20/2023	6.625	270,331						365,000	06/01/2023
100145394		UNITED KINGDOM	GBR		03/12/2024	3.490	270,334					(5,938)	270,000	02/28/2020
100173223		COLUMBUS	OH		10/30/2024	5.875	270,334						367,000	08/19/2024
100136157		SARASOTA	FL		12/18/2023	9.750	270,359						440,000	11/07/2023
100134685		OCALA	FL		10/30/2023	8.625	270,371						362,000	09/19/2023
100109014		JACKSONVILLE	FL		05/31/2023	7.250	270,374		(9)				385,000	05/01/2023
100161012		CALABASH	NC		07/24/2024	7.000	270,379						360,000	05/22/2024
100148302		HAPEVILLE	GA		04/12/2024	6.875	270,386						388,500	01/26/2024
100156214		HARTFORD	CT		06/20/2024	7.875	270,386						386,000	05/10/2024
100139482		JOHNSTON	RI		12/28/2023	8.875	270,393						410,000	12/04/2023
100134077		PHOENIX	AZ		10/27/2023	10.000	270,396						357,000	09/08/2023
100164573		WINTER HAVEN	FL		08/21/2024	8.625	270,401						299,000	06/28/2024
100078356		PHOENIX	AZ		02/10/2022	4.000	270,402						353,000	01/24/2022
100152676		SANFORD	FL		05/17/2024	7.250	270,411						395,000	03/13/2024
100155276		NEW BEDFORD	MA		07/19/2024	7.500	270,415						450,000	03/07/2024
100065273		TACOMA	WA		07/28/2021	3.750	270,417						376,000	05/11/2021
100166224		STEPHENS CITY	VA		09/09/2024	6.250	270,418						367,000	06/28/2024
100158691		CYPRESS	TX		07/10/2024	6.750	270,422						343,000	05/03/2024
100012638		ARLETA	CA		05/25/2017	5.000	270,426						450,000	01/31/2017
100012608		MASTIC	NY		05/25/2017	4.250	270,429						298,700	01/31/2017
100116258		EAST ORANGE	NJ		07/20/2023	5.500	270,435						435,000	03/01/2024
100078972		FALL RIVER	MA		02/24/2022	4.375	270,440						410,000	01/19/2022
100119974		MAGNA	UT		08/11/2023	7.625	270,441						365,000	06/30/2023
3310081719		JERSEY CITY	NJ		10/10/2024	8.666	270,446						2,730,000	07/26/2024
100081361		GILBERT	AZ		03/18/2022	3.500	270,449						537,000	01/06/2022
100158597		MAPLE GROVE	MN		07/10/2024	7.999	270,460						339,990	05/29/2024
100158600		MAPLE GROVE	MN		07/10/2024	7.999	270,460						341,000	05/29/2024
100172370		LAS VEGAS	NV		10/23/2024	7.875	270,462						355,000	08/30/2024
100156547		HOOVER	AL		06/24/2024	7.625	270,473						355,000	04/30/2024
100090383		TEMPLE	TX		12/28/2022	8.500	270,474						333,000	10/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136146		GRAND PRAIRIE	TX		12/18/2023	9.625	270,489						395,000	11/28/2023
100166257		MCKINNEY	TX		09/09/2024	6.250	270,500						370,000	07/17/2024
100100113		ARCADIA	FL		03/28/2023	7.375	270,504						470,000	02/17/2023
100138401		FORT WORTH	TX		12/18/2023	8.749	270,511						363,000	11/20/2023
100151658		COLORADO SPRINGS	CO		05/10/2024	7.125	270,512						440,000	02/26/2024
100166228		STEPHENS CITY	VA		09/09/2024	6.250	270,527						367,000	07/01/2024
100134909		DURHAM	NC		10/30/2023	8.000	270,527						620,000	09/29/2023
100179566		LAKEWOOD	OH		11/21/2024	6.875	270,533		(11)				355,000	09/19/2024
100158760		ROCKINGHAM	VA		07/10/2024	8.125	270,543						332,000	05/20/2024
100164627		FORNEY	TX		08/21/2024	7.990	270,545						356,000	07/02/2024
100024094		MORRO BAY	CA		09/10/2018	5.125	270,546						622,000	09/10/2018
100081768		BUFORD	GA		03/25/2022	3.875	270,547						675,000	12/09/2021
100078345		TEMPE	AZ		02/10/2022	5.250	270,555						340,000	01/24/2022
100162709		FORTSON	GA		08/12/2024	8.125	270,563						330,000	05/31/2024
100120154		ATTALLA	AL		08/14/2023	8.500	270,583						360,000	07/14/2023
100014592		LYNNWOOD	WA		09/27/2017	5.000	270,591						520,000	07/30/2017
100131903		DEL VALLE	TX		10/13/2023	7.625	270,594						355,000	08/11/2023
100119315		PARRISH	FL		07/31/2023	6.625	270,595						385,000	06/16/2023
100135829		MEBANE	NC		11/10/2023	6.500	270,598						390,000	09/28/2023
100076117		NORTH LAS VEGAS	NV		01/07/2022	3.500	270,599						394,000	10/20/2021
100179586		MURFREESBORO	TN		11/21/2024	7.000	270,613		(15)				355,000	08/30/2024
100137082		APEX	NC		11/28/2023	7.250	270,613						417,000	09/28/2023
100137463		FORT MYERS	FL		01/11/2024	7.875	270,616						421,600	11/22/2023
100162769		FORNEY	TX		08/12/2024	6.490	270,623						342,000	05/29/2024
100147769		PHILADELPHIA	PA		04/08/2024	7.625	270,625						360,000	02/27/2024
100162686		NORTH LAS VEGAS	NV		08/12/2024	6.500	270,627						388,000	05/24/2024
100166190		NO OAKS	MN		09/09/2024	7.490	270,627						330,000	07/12/2024
100136393		ORLANDO	FL		11/20/2023	7.000	270,641						530,000	09/28/2023
100160963		PORT ISABEL	TX		07/24/2024	7.624	270,642						360,000	05/10/2024
100026006		CARY	IL		09/20/2018	4.625	270,649						247,000	04/30/2018
100157974		SARASOTA	FL		07/09/2024	6.875	270,652						305,000	05/08/2024
100174968		WETHERSFIELD	CT		10/31/2024	7.875	270,655						345,000	06/04/2024
100149487		NORTHPORT	AL		04/24/2024	7.500	270,655						336,500	02/15/2024
100082593		LOVELAND	CO		04/14/2022	4.625	270,668						597,000	02/28/2022
100160530		CASA GRANDE	AZ		07/19/2024	7.375	270,670						340,000	06/26/2024
100161147		WILMINGTON	NC		07/24/2024	8.125	270,676						364,000	06/05/2024
100099891		HILLSBOROUGH	NJ		03/28/2023	8.500	270,686						355,000	02/13/2023
100152981		BETHEL	CT		06/27/2024	7.375	270,688						750,000	05/17/2024
100049487		LOS ANGELES	CA		11/20/2020	4.500	270,696						412,300	07/31/2020
100057807		VANCOUVER	WA		06/30/2021	3.875	270,702						450,000	05/14/2021
100138281		OCOEE	FL		12/18/2023	10.500	270,704						335,000	11/14/2023
100134885		LAS VEGAS	NV		10/30/2023	7.625	270,704		2,559				448,000	10/05/2023
100169649		MONTGOMERY	AL		09/30/2024	7.375	270,706						350,000	06/06/2024
100151534		LAKEVILLE	MN		05/10/2024	5.500	270,707						415,000	03/14/2024
100134762		CYPRESS	TX		10/30/2023	7.875	270,710						390,000	09/28/2023
100054739		STATEN ISLAND	NY		03/23/2021	4.750	270,710						483,000	12/31/2020
100121009		MIRAMAR	FL		08/30/2023	6.990	270,717						370,000	06/29/2023
100151655		FRONT ROYAL	VA		05/10/2024	6.990	270,718						390,000	03/26/2024
100180046		SNOWFLAKE	AZ		11/25/2024	6.875	270,724		(1)				360,000	10/18/2024
100148371		FORT WORTH	TX		04/12/2024	5.750	270,737						393,000	02/12/2024
100168413		MESQUITE	TX		09/25/2024	6.875	270,745						355,000	07/23/2024
100136621		WHITTIER	CA		11/22/2023	8.375	270,750						530,000	10/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026087		KAILUA KONA	HI		09/20/2018	4.875	270,752						764,750	04/30/2018
100158166		WOODSTOCK	GA		07/09/2024	7.625	270,754						389,000	05/17/2024
100168397		MANDEVILLE	LA		09/25/2024	8.125	270,758						340,000	08/08/2024
100160128		COLTEWAH	TN		07/17/2024	7.875	270,759						385,000	05/24/2024
100156533		CAPE CORAL	FL		06/24/2024	7.000	270,765						420,000	04/25/2024
100140522		ANNA	TX		01/19/2024	7.625	270,766						358,000	11/22/2023
100100896		SAN ANTONIO	TX		04/28/2023	6.500	270,767						320,000	12/17/2021
100109034		LOGANVILLE	GA		06/02/2023	7.875	270,768						340,000	05/01/2023
100115706		HARTFORD	CT		07/20/2023	7.250	270,771						385,000	05/23/2023
100173006		WESTON	FL		10/25/2024	6.749	270,772		(53)				635,000	10/07/2024
100139774		UNITED KINGDOM	GBR		12/18/2023	7.040	270,772					(4,780)	285,000	08/19/2021
100132687		MARYSVILLE	WA		11/03/2023	8.500	270,776						780,000	08/07/2023
100158734		ZEBULON	NC		07/10/2024	5.990	270,778						370,500	05/07/2024
100119320		PORT ORANGE	FL		07/31/2023	6.999	270,786						370,000	06/22/2023
100180415		EAGLE RIVER	AK		11/25/2024	6.625	270,788						360,000	09/12/2024
100024572		LYNWOOD	CA		09/20/2018	5.000	270,791						437,000	04/30/2018
100155057		SPRING HILL	FL		07/19/2024	7.875	270,797						337,000	08/25/2023
100185106		BALTIMORE	MD		12/20/2024	6.999	270,799		572				416,000	11/22/2024
100076148		DAVENPORT	FL		01/07/2022	4.550	270,799						347,000	10/20/2021
100168568		LYNCHBURG	VA		09/25/2024	7.125	270,800						335,000	07/18/2024
100161789		HACKETTSTOWN	NJ		07/31/2024	7.160	270,813						525,000	06/10/2024
100065367		KEYPORT	NJ		07/28/2021	4.000	270,816						375,000	05/11/2021
100128765		PORTERVILLE	CA		09/21/2023	8.999	270,816						326,000	08/24/2023
100166922		JEFFERSONVILLE	IN		09/13/2024	7.625	270,816						350,000	07/12/2024
100100824		WOODBURN	OR		04/28/2023	5.250	270,819						411,000	11/30/2021
100147060		CHARLOTTESVILLE	VA		03/27/2024	5.625	270,824						813,000	01/30/2024
100108992		SURPRISE	AZ		05/31/2023	8.625	270,832		23				395,000	04/20/2023
100115056		DAVENPORT	FL		07/14/2023	6.990	270,846						349,000	05/30/2023
100138032		SLIDELL	LA		12/13/2023	8.999	270,856		(48)				335,000	11/10/2023
100133888		LAS VEGAS	NV		11/29/2023	7.875	270,859						458,000	09/28/2023
100025143		SANTA MARIA	CA		09/20/2018	5.000	270,860						346,750	04/30/2018
3340085715		HOPEWELL JUNCTION	NY		12/19/2024	8.951	270,864						1,300,000	09/18/2024
3340086009		ANN ARBOR	MI		10/10/2024	9.179	270,864						1,200,000	09/20/2024
100100177		LAKEHURST	NJ		03/17/2023	8.200	270,866						385,000	02/23/2023
100110152		MANOR	TX		06/29/2023	7.625	270,868						390,000	06/09/2023
100116021		BRASELTON	GA		07/20/2023	6.490	270,874						400,000	06/02/2023
100110304		SAINT PETERS	MO		06/30/2023	7.625	270,880						360,000	04/21/2023
100091119		DENVER	CO		01/31/2023	9.875	270,886						425,000	12/30/2022
100173419		ABILENE	TX		10/29/2024	7.625	270,892						480,000	09/13/2024
100150534		WALESKA	GA		05/03/2024	6.901	270,895						339,000	02/01/2024
100101582		OCOEE	FL		04/26/2023	7.125	270,896						370,000	02/16/2023
100136404		HERNANDO	FL		11/20/2023	7.875	270,900						360,000	09/28/2023
100155121		SAN ANTONIO	TX		07/19/2024	7.750	270,920						330,000	11/07/2023
100115543		PROVIDENCE	RI		07/19/2023	8.000	270,923						442,000	06/15/2023
100057639		SCOTTSDALE	AZ		06/30/2021	3.625	270,923						410,000	04/28/2021
100143401		DAVENPORT	FL		02/16/2024	8.375	270,923						350,000	01/17/2024
100011659		RIVERHEAD	NY		03/08/2017	5.000	270,943						255,000	11/30/2016
100164792		BRADENTON	FL		08/26/2024	7.500	270,944						354,000	06/14/2024
100175224		CHARLOTTE	NC		11/05/2024	7.990	270,948						377,000	08/26/2024
100170293		CROSSVILLE	TN		10/08/2024	7.125	270,959						350,000	08/13/2024
100102807		MIDDLETOWN	OH		06/22/2023	8.625	270,972						355,000	03/14/2023
100026316		BELL GARDENS	CA		09/20/2018	4.625	270,982						558,600	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100103568		CLINTON	CT		05/08/2023	8.250	270,983						358,000	03/27/2023
100132482		GREENVILLE	SC		11/03/2023	7.750	270,989						394,000	07/20/2023
100175199		HARKER HEIGHTS	TX		11/05/2024	6.250	270,992						390,000	08/22/2024
100175201		HARKER HEIGHTS	TX		11/05/2024	6.250	270,992						390,000	08/22/2024
100175203		HARKER HEIGHTS	TX		11/05/2024	6.250	270,992						390,000	08/22/2024
100150714		FLOWERY BRANCH	GA		05/06/2024	8.125	270,994						355,000	02/22/2024
100162888		KATY	TX		08/12/2024	6.875	271,001						378,000	06/20/2024
3310052451		DARIEN	CT		05/25/2023	7.950	271,013						1,530,000	04/18/2023
100110167		HENDERSONVILLE	NC		06/30/2023	6.999	271,020						358,000	05/24/2023
100162814		CROFTON	MD		08/12/2024	7.375	271,021						360,000	06/17/2024
100165778		SPRING	TX		08/29/2024	7.125	271,021						330,000	07/24/2024
100133537		BLUE RIDGE	GA		10/19/2023	8.624	271,024						336,000	09/08/2023
100159642		HINSDALE	IL		08/23/2024	7.625	271,027						477,000	07/17/2024
100137665		DAYTON	NJ		12/08/2023	7.875	271,029						360,000	10/06/2023
100044172		STATEN ISLAND	NY		08/19/2020	4.000	271,035						485,000	08/08/2012
100140457		LEHI	UT		01/18/2024	7.500	271,038						344,000	12/05/2023
100143616		LENOIR	NC		02/21/2024	8.370	271,045		1,971				400,000	01/25/2024
100164803		BERLIN	MD		08/26/2024	6.250	271,048						358,000	06/12/2024
100176756		AVONDALE	AZ		11/15/2024	6.750	271,058		(11)				367,000	05/30/2024
100182098		PRINCETON	TX		12/12/2024	6.624	271,068		(1)				399,000	10/31/2024
100164304		GLENDALE	AZ		08/21/2024	7.125	271,078						510,000	05/21/2024
100168209		NEWARK	DE		09/20/2024	7.375	271,090						385,000	04/08/2024
100053592		BLOOMINGTON	IL		03/23/2021	4.375	271,092						313,000	01/07/2021
100149847		DURHAM	NC		04/29/2024	8.750	271,116						345,000	04/12/2024
100013588		PUYALLUP	WA		05/25/2017	4.250	271,116						385,000	01/31/2017
100165041		LEAGUE CITY	TX		08/28/2024	8.125	271,121						345,000	07/01/2024
100117733		PHILADELPHIA	PA		07/20/2023	7.525	271,130		7,496				365,000	03/01/2024
100152408		PORT RICHEY	FL		05/17/2024	7.625	271,133						385,000	04/05/2024
100148313		BIRMINGHAM	AL		04/12/2024	7.500	271,134						333,500	02/23/2024
100012350		STATEN ISLAND	NY		04/28/2017	4.570	271,135						370,000	01/31/2017
100186335		CHESTER	VA		12/30/2024	7.625	271,142		(1)				349,000	11/15/2024
3500112967		MIAMI	FL		11/27/2024	8.195	271,150						1,860,000	10/23/2024
100182084		INDIAN TRAIL	NC		12/12/2024	5.875	271,156		18				420,000	10/28/2024
100175990		TAMPA	FL		11/14/2024	6.375	271,157		(31)				388,500	08/29/2024
100129627		INDIANAPOLIS	IN		09/29/2023	6.875	271,157						370,000	08/02/2023
100160931		HARLEYSVILLE	PA		07/24/2024	7.624	271,171						360,000	06/20/2024
100133727		TUCSON	AZ		10/23/2023	5.250	271,174						401,000	08/24/2023
100115968		SEASIDE HEIGHTS	NJ		07/20/2023	7.375	271,175						360,000	05/24/2023
100011494		SAN DIEGO	CA		12/23/2016	4.125	271,182						450,000	08/10/2016
100100948		WILLIS	TX		04/28/2023	4.625	271,191						630,000	11/19/2021
100143281		BEL AIRE	KS		02/16/2024	7.500	271,192						357,000	12/22/2023
100158260		UNITED KINGDOM	GBR		07/09/2024	3.190	271,199		7,335			(5,872)	293,750	03/04/2022
100141872		WEBSTER	TX		03/27/2024	7.000	271,202						455,000	01/31/2024
100148119		KATY	TX		04/10/2024	7.625	271,221						350,000	03/01/2024
100117708		PALMDALE	CA		07/20/2023	5.875	271,227						573,000	03/01/2024
100147604		OWASSO	OK		04/04/2024	6.750	271,228						352,000	02/12/2024
100182582		PENDERGRASS	GA		12/12/2024	6.624	271,243		(2)				405,000	10/30/2024
100128162		CAPE MAY	NJ		09/18/2023	7.625	271,244						407,000	07/25/2023
100157658		OCALA	FL		06/28/2024	7.375	271,250						323,000	05/20/2024
100114976		DRIPPING SPRINGS	TX		07/14/2023	6.500	271,252						423,000	04/28/2023
100165317		NORTH MIAMI	FL		08/29/2024	8.999	271,259						790,000	07/24/2024
100133743		KISSIMMEE	FL		10/23/2023	7.625	271,265						370,000	09/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065308		VANCOUVER	WA		07/28/2021	3.999	271,270						481,000	05/17/2021
100144154		CLOVIS	CA		03/07/2024	7.500	271,278						365,000	01/09/2024
100159352		SHERRILLS FORD	NC		07/15/2024	6.125	271,281						370,000	05/09/2024
100079791		SAN BERNARDINO	CA		04/08/2022	3.875	271,288						390,000	01/07/2022
100132646		YAKIMA	WA		11/03/2023	7.875	271,289						375,000	07/27/2023
100060205		CHESTERFIELD	MO		06/25/2021	3.625	271,290						380,000	03/30/2021
100133148		LAWRENCEVILLE	GA		11/29/2023	7.500	271,292						478,500	10/23/2023
100012723		PEORIA	AZ		05/25/2017	4.625	271,292						307,890	01/31/2017
100149379		MANOR	TX		04/24/2024	7.625	271,292						350,000	02/27/2024
100169845		BURLESON	TX		09/30/2024	6.624	271,309						320,000	04/01/2024
100153177		DURHAM	NC		05/30/2024	7.125	271,310						412,000	04/12/2024
100115507		KENNEWICK	WA		07/17/2023	7.375	271,314						429,500	06/09/2023
100129691		AUBREY	TX		09/29/2023	6.250	271,316						420,000	08/04/2023
100128044		BALTIMORE	MD		09/08/2023	7.000	271,326						340,000	07/01/2022
100165469		TUCSON	AZ		08/29/2024	7.500	271,329						365,000	07/02/2024
100148621		CLOVIS	CA		05/15/2024	8.000	271,335						350,000	04/08/2024
100117798		LOS ANGELES	CA		07/20/2023	7.125	271,337		4,692				670,000	03/01/2024
100139722		UNITED KINGDOM	GBR		12/18/2023	7.690	271,340					(4,812)	300,000	05/30/2023
100135821		CHARLOTTE	NC		11/10/2023	7.625	271,341						364,000	09/28/2023
100135510		CHARLOTTE	NC		11/13/2023	7.500	271,346						335,000	09/19/2023
100026227		COLCHESTER	CT		09/20/2018	4.000	271,359						332,500	04/30/2018
100136505		TUCSON	AZ		11/20/2023	5.500	271,360						420,000	09/15/2023
100131675		BEECHGROVE	TN		10/06/2023	7.500	271,360						389,500	10/14/2022
100174333		SAINT LOUIS	MO		10/31/2024	7.625	271,361						295,000	04/25/2024
100149479		COLUMBIA	SC		04/24/2024	7.625	271,363						345,000	03/07/2024
100144209		POOLER	GA		03/07/2024	6.500	271,368						350,000	01/16/2024
100108113		ASHLAND	VA		05/24/2023	8.875	271,370						394,000	04/14/2023
100109000		ROSELLE	IL		05/31/2023	7.625	271,373						428,000	04/25/2023
100171794		FORNEY	TX		10/17/2024	7.500	271,374						355,000	09/04/2024
100159991		NORTH MIAMI	FL		08/16/2024	6.990	271,376						390,000	05/30/2024
100176936		OTTUMWA	IA		11/15/2024	7.625	271,380		(24)				360,000	09/24/2024
100176204		NEWINGTON	CT		12/20/2024	8.000	271,383		(7)				355,000	11/26/2024
100118961		ONTARIO	CA		07/27/2023	6.999	271,385						700,000	06/17/2023
33400729O2		PHILADELPHIA	PA		04/30/2024	9.148	271,388						1,490,000	03/16/2024
100163001		FORT MYERS	FL		08/12/2024	7.624	271,389						300,000	06/18/2024
100142698		FORT WORTH	TX		02/08/2024	6.250	271,407						373,000	11/21/2023
100171924		WESTON	TX		10/17/2024	6.875	271,409						379,000	08/07/2024
100159341		LAND O LAKES	FL		07/15/2024	7.625	271,416						335,000	05/08/2024
100088369		DOUGLASVILLE	GA		01/06/2023	8.875	271,428						350,000	11/04/2022
100181950		ROSENBERG	TX		12/12/2024	7.125	271,432		(6)				357,000	10/03/2024
100026939		SALINAS	CA		09/26/2018	6.250	271,432						350,000	06/16/2018
100132265		DAYTONA BEACH	FL		10/13/2023	6.625	271,442						360,000	08/25/2023
100110244		NORTH WILDWOOD	NJ		06/30/2023	5.624	271,445						500,000	05/19/2023
100136056		CINCINNATI	OH		11/16/2023	7.999	271,448						372,000	09/29/2023
100091584		CAPITOL HEIGHTS	MD		03/07/2023	9.125	271,454						385,000	01/10/2022
100024824		PALMDALE	CA		09/20/2018	5.000	271,456						310,650	04/30/2018
100080450		HOMEDALE	ID		03/10/2022	5.075	271,457						431,100	02/16/2022
100172550		TULSA	OK		10/23/2024	7.250	271,471						350,000	09/11/2024
100168417		ARCOLA	TX		09/25/2024	6.125	271,482						340,000	07/31/2024
100091600		MURRAYVILLE	GA		03/07/2023	7.999	271,483						375,000	01/17/2023
100132604		WILMINGTON	DE		11/03/2023	8.250	271,494						340,000	07/31/2023
100136194		PARKER	CO		11/20/2023	7.999	271,497						650,000	10/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100049695		MIRAMAR	FL		11/20/2020	4.375	271,502						321,100	07/31/2020
100162880		CHARLOTTE	NC		08/12/2024	7.125	271,506						366,000	06/14/2024
100182543		LANGHORNE	PA		12/12/2024	7.000	271,509		(7)				355,000	11/12/2024
100176686		MERIDEN	CT		11/15/2024	7.624	271,515						445,000	09/30/2024
100067666		HOUSTON	TX		09/23/2021	3.499	271,522						380,000	07/06/2021
100179774		KINGSPORT	TN		11/21/2024	8.375	271,528						328,000	08/30/2024
100152648		MECHANICSBURG	PA		05/17/2024	6.875	271,535						370,000	03/07/2024
100031965		CHULA VISTA	CA		03/29/2019	4.000	271,539						535,000	12/07/2018
100169117		BELMONT	NC		09/27/2024	8.000	271,541						352,000	07/31/2024
100168108		PALM DESERT	CA		09/20/2024	6.990	271,554						365,000	03/29/2024
100091280		CATHEDRAL CITY	CA		01/31/2023	8.999	271,558		(82)				328,000	12/23/2022
100147509		CHARLOTTE	NC		04/03/2024	7.375	271,559						400,000	02/27/2024
100182588		ANNA	TX		12/12/2024	6.750	271,565		(4)				445,000	10/18/2024
100135688		TAMPA	FL		11/09/2023	10.375	271,571						331,000	09/21/2023
100165245		DAVENPORT	FL		08/29/2024	7.250	271,573						359,000	08/08/2024
100161978		DALLAS	TX		07/31/2024	8.750	271,573						305,000	07/16/2024
100065193		COLLEGE PLACE	WA		07/14/2021	3.499	271,577						463,500	04/22/2021
100173473		GLASSBORO	NJ		10/29/2024	6.875	271,577						435,000	09/09/2024
100161106		SAINT AUGUSTINE	FL		07/24/2024	7.625	271,586						338,000	05/28/2024
100169794		BURLESON	TX		09/30/2024	7.500	271,590						345,000	07/05/2024
100114674		ANNAPOLIS	MD		06/29/2023	8.250	271,630						334,000	05/30/2023
100081271		MORRISVILLE	NC		03/18/2022	3.500	271,637						395,000	01/04/2022
100151218		FORT WASHINGTON	MD		05/10/2024	7.625	271,640						370,000	03/08/2024
100160913		PORT CHARLOTTE	FL		07/24/2024	7.499	271,645						344,000	06/21/2024
100143068		MIDLOTHIAN	VA		02/14/2024	9.125	271,659						345,000	12/15/2023
100080459		NAPLES	FL		03/10/2022	5.575	271,670						400,000	02/18/2022
100133679		HUTTO	TX		10/23/2023	8.000	271,670						355,000	08/21/2023
100144779		UNITED KINGDOM	GBR		03/12/2024	9.500	271,676		8,019			(5,967)	274,982	11/27/2019
100110060		PIKESVILLE	MD		06/23/2023	8.125	271,677						368,000	05/18/2023
100162881		ALBUQUERQUE	NM		08/12/2024	7.625	271,685						336,000	06/21/2024
100131939		NAMPA	ID		10/13/2023	7.625	271,686						357,000	08/16/2023
100170206		BENTON HARBOR	MI		10/08/2024	6.625	271,693						301,000	07/19/2024
100180578		BELLFLOWER	CA		11/26/2024	7.250	271,713		(3)				720,000	11/06/2024
100089042		SAN ANTONIO	TX		11/04/2022	6.875	271,714						375,000	09/29/2022
100140613		ANNA	TX		01/19/2024	8.250	271,714						358,000	12/01/2023
100132136		DENTON	TX		10/13/2023	5.750	271,716						390,000	08/14/2023
100176550		PAYSON	AZ		11/15/2024	7.125	271,720		(18)				300,000	09/17/2024
100140008		COLUMBIA	MD		01/09/2024	7.750	271,726						370,000	11/21/2023
100181630		BOCA RATON	FL		12/11/2024	7.500	271,729		(19)				400,000	10/30/2024
100175620		MISSOURI CITY	TX		11/12/2024	6.250	271,729						365,000	10/23/2024
100116009		SACRAMENTO	CA		07/20/2023	7.625	271,734						340,000	05/24/2023
100180219		IDAHO FALLS	ID		11/25/2024	6.875	271,747						360,000	09/25/2024
100020368		MONTEREY	CA		07/27/2018	5.125	271,747						650,000	07/27/2018
100115823		BENTONVILLE	AR		07/20/2023	7.375	271,748						366,000	05/01/2023
100116608		HOUSTON	TX		07/20/2023	2.500	271,752						471,000	03/01/2024
100119440		HACKETTSTOWN	NJ		07/31/2023	7.625	271,756						380,000	06/13/2023
100168327		ATHENS	GA		09/20/2024	6.990	271,759						383,000	05/01/2024
100147865		WOODBURY	MN		04/08/2024	5.625	271,777						392,000	01/22/2024
100147867		WOODBURY	MN		04/08/2024	5.625	271,777						397,000	01/22/2024
100060080		PERRIS	CA		06/25/2021	4.000	271,786						375,000	04/14/2021
100151012		LAS VEGAS	NV		05/08/2024	7.250	271,790						363,000	03/12/2024
100149559		CHARLOTTE	NC		04/26/2024	6.990	271,794						389,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170477		CRYSTAL LAKE	IL		10/09/2024	7.375	271,794						335,000	09/16/2024
100162601		SUWANEE	GA		08/12/2024	7.490	271,794						356,000	06/14/2024
100142504		ACWORTH	GA		02/08/2024	7.624	271,797						365,000	12/21/2023
100028383		MEDFORD	NY		10/26/2018	2.000	271,800						394,250	06/01/2018
100142389		SANDWICH	IL		03/15/2024	8.750	271,804						380,000	01/18/2024
100100677		LA PLATA	MD		04/28/2023	5.500	271,806						405,000	09/03/2021
100168912		UNITED KINGDOM	GBR		09/26/2024	5.990	271,808					(19,477)	435,000	09/10/2024
100091980		KATY	TX		02/07/2023	9.625	271,809						350,000	11/07/2022
100169165		ROWLETT	TX		09/27/2024	6.625	271,809						362,000	08/09/2024
100170365		SAINT MICHAEL	MN		10/08/2024	6.625	271,814						339,000	08/21/2024
100120962		CHARLOTTE	NC		08/30/2023	5.990	271,815						330,000	06/26/2023
100030644		WESLEY CHAPEL	FL		04/09/2019	3.500	271,819						344,850	08/21/2018
100026929		KISSIMMEE	FL		09/26/2018	4.375	271,836						344,000	06/14/2018
100030973		PORT HUENEME	CA		03/29/2019	4.250	271,837						445,000	12/08/2018
100166112		MYRTLE BEACH	SC		09/09/2024	6.250	271,846						342,000	05/23/2024
100149925		PANAMA CITY BEACH	FL		06/07/2024	7.875	271,849						457,000	04/11/2024
100137838		FORT MYERS	FL		12/08/2023	7.375	271,855						410,000	10/25/2023
100065738		IRVINE	CA		07/28/2021	3.875	271,856						676,000	06/18/2021
100054675		BLOOMFIELD	NJ		03/23/2021	4.000	271,857						424,000	01/04/2021
100115143		ANDOVER	NJ		07/17/2023	7.723	271,863						380,000	06/13/2023
100078627		DEN HAAG	NLD		01/26/2022	3.100	271,871					(17,877)	330,838	12/01/2023
100075861		AMSTERDAM	NLD		11/24/2021	3.750	271,871					(17,877)	308,824	06/30/2024
100075871		ZALTBOMMEL	NLD		11/24/2021	3.450	271,871					(17,877)	331,032	12/01/2023
100088537		ROTTERDAM	NLD		10/27/2022	4.950	271,871					(17,877)	329,987	12/01/2023
100070275		SCHIEDAM/VLAARDINGEN	NLD		08/31/2021	3.600	271,871					(17,877)	336,983	12/01/2023
100078573		ROTTERDAM	NLD		01/26/2022	3.450	271,871					(17,877)	330,780	12/01/2023
100081948		UTRECHT	NLD		03/30/2022	3.650	271,871					(17,877)	308,824	06/30/2024
100110808		GRONINGEN	NLD		06/28/2023	5.495	271,871					(17,877)	375,000	12/01/2023
100173103		WESLEY CHAPEL	FL		10/30/2024	5.250	271,875						483,000	08/26/2024
100149957		NORTH CHARLESTON	SC		06/07/2024	8.250	271,875						350,000	04/19/2024
100049742		MIAMI	FL		11/20/2020	5.000	271,884						399,000	07/31/2020
100048972		PATCHOGUE	NY		11/20/2020	4.250	271,896						311,600	07/31/2020
100164845		HOUSTON	TX		08/26/2024	7.625	271,907						329,000	06/05/2024
100146945		ALBUQUERQUE	NM		03/26/2024	7.375	271,907						400,000	01/26/2024
100137096		LIBERTY	TN		11/28/2023	7.875	271,908						370,000	09/29/2023
100141860		CHINO	CA		03/27/2024	8.125	271,909						780,000	02/13/2024
100166987		MOORESVILLE	NC		09/13/2024	7.125	271,918						515,000	07/22/2024
100185863		PHOENIX	AZ		12/26/2024	7.625	271,918		(3)				445,000	12/04/2024
100168055		RICHMOND	VA		09/20/2024	6.990	271,929						362,000	04/09/2024
100138276		SHELTON	WA		12/18/2023	10.125	271,934						420,000	11/02/2023
100166205		SAN ANTONIO	TX		09/09/2024	6.250	271,935						381,000	07/18/2024
100079187		NEW CITY	NY		02/24/2022	4.250	271,940						680,000	01/10/2022
100159662		NASHVILLE	TN		08/23/2024	7.625	271,943						340,000	07/22/2024
100068457		CLERMONT	FL		08/25/2021	4.000	271,946						357,000	07/08/2021
100142651		HERMITAGE	TN		02/08/2024	7.875	271,946						360,000	11/30/2023
100137083		CHARLOTTE	NC		11/28/2023	6.500	271,948						393,000	10/12/2023
100143362		LAS VEGAS	NV		02/16/2024	9.875	271,948						307,000	01/08/2024
100156589		HAMPTON	GA		06/24/2024	5.990	271,949						385,000	04/29/2024
100100656		WOODBRIDGE	VA		04/28/2023	5.750	271,950						460,000	05/25/2021
100182430		CHAMPLIN	MN		12/12/2024	7.625	271,960		(8)				396,000	10/31/2024
100044233		VISTA	CA		08/19/2020	3.375	271,963						427,500	09/05/2019
100153713		BUFORD	GA		07/11/2024	7.250	271,975						372,000	05/22/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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100185798		SALEM	OH		12/26/2024	7.125	271,981		(4)				422,000	09/12/2024
100137826		EDMOND	OK		12/08/2023	8.250	271,988						520,000	10/31/2023
100047529		LOS ANGELES	CA		11/20/2020	3.375	271,993						1,110,075	07/31/2020
100164780		NOKOMIS	FL		08/26/2024	6.375	271,996						365,000	06/26/2024
100169053		DENNISON	OH		09/27/2024	7.990	271,998						300,000	07/31/2024
100143273		ZEPHYRHILLS	FL		02/16/2024	6.250	272,003						392,000	12/18/2023
100134615		LAKELAND	FL		10/30/2023	7.500	272,005						510,000	09/19/2023
100161299		LAKE JACKSON	TX		07/25/2024	7.625	272,007						357,000	05/04/2024
100162944		LINDEN	VA		08/12/2024	7.625	272,008						295,000	06/20/2024
100149418		LANCASTER	PA		04/24/2024	7.625	272,008						375,000	02/29/2024
100136296		LAS VEGAS	NV		11/20/2023	6.875	272,022						408,000	09/27/2023
100168394		GRAND JUNCTION	CO		09/25/2024	7.625	272,024						355,000	07/30/2024
100000104		BEAUMONT	CA		12/17/2015	6.500	272,028		2,902				411,000	07/20/2015
100169789		LOGANVILLE	GA		09/30/2024	7.500	272,031						375,000	07/01/2024
100099657		PORT RICHEY	FL		04/06/2023	7.750	272,036						348,000	02/21/2023
100185364		ORLANDO	FL		12/20/2024	6.375	272,047		4				395,000	10/25/2024
100140597		ANNA	TX		01/19/2024	8.250	272,053						360,000	12/08/2023
100145270		UNITED KINGDOM	GBR		03/12/2024	3.390	272,054		12,681			(5,907)	275,000	05/14/2020
100053488		EDINA	MN		03/23/2021	6.000	272,057						625,000	01/02/2021
100153944		LONG BEACH	CA		06/05/2024	7.499	272,076						360,000	05/09/2024
100110362		BLUE RIDGE	GA		06/30/2023	7.625	272,079						405,000	04/24/2023
100141023		ROSENBERG	TX		02/20/2024	7.625	272,082						385,000	01/10/2024
100154518		NEW HAVEN	CT		06/14/2024	7.999	272,087						460,000	05/23/2024
100055826		METHUEN	MA		03/23/2021	3.875	272,090						450,000	12/31/2020
100023403		IMPERIAL BEACH	CA		08/16/2018	4.875	272,092						605,000	06/26/2018
100110583		STILLWATER	OK		06/30/2023	6.625	272,095						380,000	05/05/2023
100175266		VICTORVILLE	CA		11/05/2024	7.125	272,097						410,000	09/06/2024
100065371		ATLANTA	GA		07/28/2021	3.875	272,098						380,000	05/28/2021
100175777		TRENTON	NJ		11/12/2024	7.100	272,100		1				385,000	10/01/2024
100140119		FORT WORTH	TX		01/09/2024	6.500	272,107						387,000	10/31/2023
100084495		LAWRENCEVILLE	GA		09/02/2022	6.750	272,112						480,000	07/26/2022
100149459		TIETON	WA		04/24/2024	6.624	272,112						365,000	02/29/2024
100143215		FORT WORTH	TX		02/16/2024	6.500	272,115						381,000	12/13/2023
100175101		KATY	TX		11/05/2024	8.999	272,122		(38)				325,000	10/18/2024
100110605		KNOXVILLE	TN		06/30/2023	7.625	272,122						353,000	05/05/2023
100181273		NASHVILLE	TN		12/06/2024	7.375	272,126		(16)				335,000	11/01/2024
100026674		PACOIMA	CA		09/26/2018	3.125	272,129						450,000	06/13/2018
100179955		YORKVILLE	IL		11/25/2024	7.500	272,136		(13)				295,000	10/03/2024
100013280		LAS VEGAS	NV		05/25/2017	4.000	272,143						310,000	01/31/2017
100168401		DUNSMUIR	CA		09/25/2024	7.625	272,143						330,000	08/08/2024
100160217		CONWAY	SC		07/18/2024	6.875	272,146						333,000	05/22/2024
100150015		WEBSTER	MA		06/07/2024	7.250	272,151						502,000	05/24/2024
100156582		RALEIGH	NC		06/24/2024	6.875	272,163						393,000	04/29/2024
100164531		CHARLOTTE	NC		08/21/2024	7.125	272,176						388,900	07/10/2024
100088046		YUCCA VALLEY	CA		10/25/2022	8.375	272,186						365,000	09/08/2022
100116013		SUGAR LAND	TX		07/20/2023	6.375	272,187						370,000	05/30/2023
100140994		COSTA MESA	CA		02/20/2024	7.875	272,188						1,000,000	01/22/2024
100139611		LONGVIEW	WA		12/28/2023	10.250	272,195						340,000	12/08/2023
100032152		SAN JOSE	CA		03/29/2019	4.125	272,196						941,032	12/12/2018
100141880		ANAHEIM	CA		03/27/2024	7.375	272,207						880,000	02/06/2024
100176825		PIGEON FORGE	TN		11/15/2024	7.625	272,213						380,000	09/03/2024
100150556		GARNER	NC		05/03/2024	6.875	272,226						365,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162951		HOUSTON	TX		08/12/2024	7.125	272,233						345,000	06/17/2024
100146929		CHARLOTTE	NC		03/26/2024	7.625	272,245						359,000	01/25/2024
100110298		RICHMOND	VA		06/30/2023	7.000	272,248						415,000	05/10/2023
100145054		UNITED KINGDOM	GBR		03/12/2024	3.550	272,254		12,077			(5,956)	324,996	02/19/2020
100135114		PALM BAY	FL		11/01/2023	5.500	272,260						406,000	08/24/2023
100182096		SUMMERVILLE	SC		12/12/2024	6.000	272,274		13				420,000	10/18/2024
100100647		BAKERSFIELD	CA		04/28/2023	8.125	272,276						338,000	07/07/2021
100175805		SOUTH FALLSBURG	NY		11/12/2024	7.100	272,279		823				360,000	09/18/2024
100134748		GARLAND	TX		10/30/2023	8.500	272,281						350,000	09/22/2023
100178257		GASTONIA	NC		11/19/2024	6.625	272,301						344,000	10/30/2024
100172201		SUGAR LAND	TX		10/17/2024	6.999	272,304						334,000	09/26/2024
100130182		OMAHA	NE		11/15/2023	8.875	272,306						352,000	09/28/2023
100160579		PUNTA GORDA	FL		07/19/2024	7.125	272,307						395,000	04/12/2024
100156504		MADISON	WI		06/24/2024	7.250	272,316						375,000	05/03/2024
100173296		REDMOND	OR		10/30/2024	7.625	272,321						350,000	08/27/2024
100057929		WEST ORANGE	NJ		06/30/2021	4.250	272,324						422,000	05/07/2021
100031523		MIRAMAR	FL		03/29/2019	3.500	272,324						540,000	12/08/2018
100116349		CHARLOTTE	NC		07/20/2023	3.875	272,328						510,000	03/01/2024
100165240		BIRMINGHAM	AL		08/29/2024	7.250	272,338						341,000	08/09/2024
100142594		AYNOR	SC		02/08/2024	8.124	272,340						344,000	11/30/2023
100172469		CLEVELAND	OH		10/23/2024	7.500	272,352						350,000	09/03/2024
100176742		LITTLE ELM	TX		11/15/2024	5.750	272,352		46				385,000	04/24/2024
100099553		LAKELAND	FL		02/17/2023	9.875	272,358						342,000	02/01/2023
100102504		PACE	FL		06/07/2023	9.375	272,358						350,000	11/14/2022
100158407		UNITED KINGDOM	GBR		07/09/2024	3.540	272,361		5,126			(5,897)	300,000	07/18/2022
100172799		DENVER	NC		12/06/2024	6.625	272,363		6				395,000	11/05/2024
100179952		SUMMERVILLE	SC		11/25/2024	6.250	272,371						334,500	09/30/2024
100086963		MANCHESTER	NH		10/24/2022	7.999	272,371						362,500	09/09/2022
100146984		NAPLES	FL		03/26/2024	7.125	272,374						545,000	02/02/2024
100136195		APOLLO BEACH	FL		11/20/2023	7.625	272,375						355,000	10/13/2023
100159394		IOWA CITY	IA		07/15/2024	7.490	272,383						372,000	05/20/2024
100142732		OCEAN VIEW	DE		02/08/2024	7.499	272,383						360,000	12/01/2023
100141464		THATCHER	AZ		01/30/2024	8.875	272,391		(89)				403,000	12/15/2023
100181936		GRAND RAPIDS	MI		12/12/2024	6.124	272,391		14				420,000	10/08/2024
100149434		CENTERTON	AR		04/24/2024	6.625	272,401						362,000	03/07/2024
100182008		SPOKANE	WA		12/12/2024	6.625	272,406		9				350,000	10/18/2024
100172203		MISSION	TX		10/17/2024	8.499	272,410						290,000	09/13/2024
100147954		ANKENY	IA		04/08/2024	7.125	272,420						360,000	02/09/2024
100029784		AROMAS	CA		10/26/2018	4.250	272,420						597,550	06/07/2018
100151059		SPRING HILL	TN		05/08/2024	7.000	272,425						365,000	02/26/2024
100119984		WAKE FOREST	NC		08/11/2023	6.375	272,432						385,000	05/30/2023
100136479		FORT WORTH	TX		11/20/2023	6.500	272,441						399,000	09/25/2023
100161075		RALEIGH	NC		07/24/2024	7.125	272,449						346,000	05/24/2024
100084757		ELK GROVE	CA		08/02/2022	6.625	272,451						490,000	06/28/2022
100164068		CAPE CORAL	FL		08/21/2024	8.625	272,456						323,000	06/25/2024
100159294		COLORADO SPRINGS	CO		07/15/2024	7.990	272,456						355,000	05/08/2024
100160116		DALLAS	GA		07/17/2024	7.625	272,460						366,000	05/10/2024
100165285		KISSIMMEE	FL		08/29/2024	7.125	272,463						345,000	08/07/2024
100152760		EDGEWOOD	MD		05/22/2024	8.374	272,465						350,000	04/30/2024
100000614		SUMNER	WA		09/27/2016	4.750	272,465						328,526	08/22/2016
100115566		GAITHERSBURG	MD		07/19/2023	8.499	272,467						380,000	06/26/2023
100149058		ONTARIO	CA		04/19/2024	8.375	272,474						580,000	01/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165531		DEL VALLE	TX		08/29/2024	7.500	272,476						388,000	06/27/2024
100030913		SAN JOSE	CA		04/09/2019	3.000	272,479						660,250	03/06/2018
100168914		UNITED KINGDOM	GBR		09/26/2024	5.890	272,481					(19,525)	330,000	09/05/2024
100168821		ZEPHYRHILLS	FL		09/26/2024	7.375	272,491						350,000	08/22/2024
100065148		SAN DIEGO	CA		07/14/2021	3.625	272,497						840,000	05/11/2021
100159339		BLOOMINGDALE	GA		07/15/2024	7.375	272,498						358,000	05/08/2024
100135699		DECATUR	GA		11/09/2023	8.500	272,499						328,000	09/07/2023
100025963		PHOENIX	AZ		09/20/2018	4.500	272,499						413,250	04/30/2018
100109875		CLINTON TOWNSHIP	MI		06/22/2023	7.558	272,499						372,000	05/10/2023
100143396		APACHE JUNCTION	AZ		02/16/2024	8.750	272,517						403,000	01/08/2024
100165077		ROSWELL	GA		08/28/2024	8.624	272,520						321,000	07/30/2024
100139839		UNITED KINGDOM	GBR		12/18/2023	8.040	272,521					(4,856)	293,000	08/04/2023
100146898		MCKINNEY	TX		03/26/2024	7.625	272,523						380,000	01/19/2024
100146899		MCKINNEY	TX		03/26/2024	7.625	272,523						380,000	01/19/2024
100159385		SAN ANTONIO	TX		07/15/2024	5.990	272,524						356,000	05/21/2024
3340074256		HOLTSVILLE	NY		05/17/2024	9.378	272,527						1,068,000	03/26/2024
100140493		LEHIGH ACRES	FL		01/19/2024	8.500	272,532						363,000	11/20/2023
100140496		LEHIGH ACRES	FL		01/19/2024	8.500	272,532						363,000	11/20/2023
100159308		PRINCETON	TX		07/15/2024	6.875	272,538						364,000	05/14/2024
100155882		CUMMING	GA		06/17/2024	7.500	272,543						381,000	04/26/2024
4010057058		TRENTON	NJ		08/24/2023	7.734	272,556						361,000	07/09/2023
100025331		TOMS RIVER	NJ		09/20/2018	4.500	272,558						331,550	04/30/2018
100168156		DESERT HOT SPRINGS	CA		09/20/2024	7.500	272,568		(48)				355,000	04/03/2024
100155027		SMYRNA	GA		07/19/2024	7.000	272,570						473,000	01/31/2024
100151533		LAKEVILLE	MN		05/10/2024	5.500	272,571						417,000	03/14/2024
100164479		IDAHO FALLS	ID		08/21/2024	6.990	272,574						384,000	07/02/2024
100118734		LANTANA	FL		07/25/2023	9.500	272,577						382,000	06/08/2023
100168403		WEYMOUTH	MA		09/25/2024	6.990	272,577						385,000	07/19/2024
100170069		HOUSTON	TX		11/08/2024	7.125	272,582		(25)				359,000	10/23/2024
100068151		PERRIS	CA		08/25/2021	3.875	272,584						405,000	07/09/2021
100076130		RNCHO CORDOVA	CA		01/07/2022	4.250	272,593						450,000	11/01/2021
100011459		OAKLAND	CA		12/23/2016	3.875	272,608						413,000	08/11/2016
100136945		LAKE HARMONY	PA		11/28/2023	8.125	272,611						370,000	10/23/2023
100140299		LOGANVILLE	GA		01/18/2024	6.250	272,615						395,000	09/26/2023
100133658		ORLANDO	FL		10/23/2023	7.500	272,621						370,000	08/30/2023
100057802		AUSTIN	TX		06/30/2021	3.999	272,622						376,500	05/14/2021
100171427		KANSAS CITY	KS		10/16/2024	7.500	272,626						350,000	09/04/2024
100101751		WATERBURY	CT		03/31/2023	7.912	272,628						360,000	03/16/2023
100026071		WEST PALM BEACH	FL		09/20/2018	4.125	272,632						320,150	04/30/2018
100131766		CHICAGO	IL		10/06/2023	8.000	272,632						335,000	09/23/2022
100031516		STATEN ISLAND	NY		03/29/2019	4.000	272,635						440,000	12/08/2018
100129604		DAVENPORT	FL		09/29/2023	6.125	272,636						372,000	07/21/2023
100149052		EUGENE	OR		04/19/2024	7.625	272,640						350,000	03/08/2024
100071958		FRIENDSWOOD	TX		11/19/2021	5.375	272,642						355,000	10/01/2021
3340072761		GLEN GARDNER	NJ		04/05/2024	9.385	272,646						1,110,000	02/29/2024
3340077904		CORAL SPRINGS	FL		06/04/2024	9.445	272,646						1,056,000	05/22/2024
100055535		LITTLE EGG HARBOR TWP	NJ		03/23/2021	5.000	272,647						265,900	12/31/2020
100110037		PARKVILLE	MD		06/23/2023	8.249	272,653						347,000	05/12/2023
100162939		WILLIAMSBURG	VA		08/12/2024	7.500	272,669						360,000	06/18/2024
100109639		LAUREL	MD		06/14/2023	8.750	272,672						354,500	05/17/2023
100148446		RIVERSIDE	NJ		04/12/2024	7.375	272,673						365,000	02/23/2024
100134319		HOUSTON	TX		10/27/2023	8.875	272,674						330,000	08/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148243		SPRING HILL	FL		04/12/2024	7.124	272,683						325,000	02/28/2024
100159437		CLOVIS	CA		07/15/2024	7.625	272,688						400,000	05/22/2024
100154172		DAYTON	TX		07/11/2024	7.625	272,693						339,000	05/31/2024
100181518		STATESBORO	GA		12/06/2024	6.875	272,700		(4)				365,000	10/15/2024
100151386		MESQUITE	TX		05/10/2024	7.375	272,700						370,000	03/07/2024
100025025		LANHAM	MD		09/20/2018	4.625	272,725						313,500	04/30/2018
100158662		HUDSON	FL		07/10/2024	7.500	272,746						350,000	05/01/2024
100151015		BALTIMORE	MD		05/08/2024	7.125	272,752						362,000	03/12/2024
100135360		ORLANDO	FL		11/13/2023	7.500	272,763						380,000	08/15/2023
100147719		CONROE	TX		04/05/2024	7.500	272,764						390,000	02/28/2024
100165686		CAPE CORAL	FL		08/29/2024	7.250	272,768						358,000	06/26/2024
100079244		SAN TAN VALLEY	AZ		02/25/2022	4.500	272,776		(125)				355,000	01/19/2022
100149584		KANNAPOLIS	NC		04/26/2024	7.125	272,778						365,000	03/14/2024
100048410		BERGENFIELD	NJ		11/20/2020	3.500	272,779						379,050	07/31/2020
100162256		CYPRESS	TX		09/06/2024	7.500	272,780						322,000	08/02/2024
100083932		PELZER	SC		07/12/2022	6.625	272,789						354,000	06/10/2022
100133659		ORLANDO	FL		10/23/2023	7.375	272,794						398,000	08/31/2023
100168432		GEORGETOWN	TX		09/25/2024	5.500	272,796						397,000	07/19/2024
100165516		LOGANVILLE	GA		08/29/2024	6.750	272,810						401,000	06/21/2024
100114522		CHICAGO	IL		06/29/2023	8.375	272,813						400,000	06/02/2023
100088052		KISSIMMEE	FL		10/25/2022	8.000	272,820						360,000	09/19/2022
100161158		HENDERSON	NV		07/24/2024	5.250	272,821						390,000	05/28/2024
100151667		LYNCHBURG	VA		05/10/2024	7.625	272,823						365,000	03/26/2024
100110453		PORT ORANGE	FL		06/30/2023	7.500	272,843						350,000	04/27/2023
100165672		BURBANK	IL		10/04/2024	9.000	272,851						293,000	08/26/2024
100136108		WACO	TX		12/18/2023	8.750	272,859						349,000	11/20/2023
100136437		DAWSONVILLE	GA		11/20/2023	5.875	272,867						412,000	09/20/2023
100140277		ACWORTH	GA		01/18/2024	8.625	272,871						380,000	11/16/2023
100050053		JESSUP	MD		11/20/2020	3.750	272,871						285,000	07/31/2020
100100892		COLUMBIA	MD		04/28/2023	6.250	272,871						340,000	12/30/2021
100160872		PITTSBURGH	PA		07/24/2024	8.125	272,876						338,000	06/04/2024
100120702		PRINCETON	TX		08/25/2023	7.375	272,878						369,000	07/31/2023
100087304		PUYALLUP	WA		10/25/2022	5.250	272,882						425,000	04/04/2022
100147849		CASA GRANDE	AZ		04/08/2024	5.375	272,883						402,000	01/23/2024
100163275		COMPTON	CA		08/13/2024	7.499	272,886						610,000	07/15/2024
100080885		MANALAPAN	NJ		03/10/2022	4.875	272,897						397,000	02/04/2022
100150769		AUSTIN	TX		05/07/2024	6.500	272,897						430,000	02/16/2024
100119176		PALM COAST	FL		07/31/2023	7.625	272,903						335,000	06/07/2023
100091608		ORLANDO	FL		03/07/2023	7.499	272,904		(26)				435,000	01/12/2023
100115305		FONTANA	CA		07/17/2023	6.750	272,912		105				435,000	06/05/2023
100174869		MIAMI GARDENS	FL		10/31/2024	10.500	272,918						393,000	05/23/2024
100179794		DADE CITY	FL		11/21/2024	6.500	272,923		(15)				366,000	08/28/2024
100137797		WESTERVILLE	OH		12/08/2023	7.250	272,925						435,000	10/26/2023
100152413		HOLLY SPRINGS	NC		05/17/2024	6.875	272,929						392,000	04/04/2024
100153937		RIVERDALE	MD		06/05/2024	7.999	272,932						343,000	05/10/2024
100129440		FREDERICK	MD		09/29/2023	7.125	272,937						367,000	07/13/2023
100156250		SARASOTA	FL		06/20/2024	7.990	272,938						365,000	04/30/2024
100136006		BIG BEAR CITY	CA		11/16/2023	7.625	272,940						360,000	10/02/2023
100147868		WOODBURY	MN		04/08/2024	5.750	272,947						385,000	01/22/2024
100048859		HEMPSTEAD	NY		11/20/2020	3.375	272,950						380,000	07/31/2020
100065484		LAS VEGAS	NV		07/28/2021	4.500	272,951						350,000	06/04/2021
100143931		LAKE FOREST	CA		02/29/2024	8.250	272,952						680,000	11/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137733		HAMPTON	GA		12/08/2023	6.125	272,955						430,000	10/16/2023
100158107		CINCINNATI	OH		07/09/2024	7.625	272,955						382,000	04/26/2024
100132128		KENNEWICK	WA		10/13/2023	5.750	272,961						424,000	08/01/2023
100174221		BLAIRSVILLE	GA		10/31/2024	6.875	272,971						368,000	07/12/2024
100099656		HESPERIA	CA		04/06/2023	8.500	272,987						365,000	02/24/2023
100172442		FAYETTEVILLE	AR		10/23/2024	5.990	272,990						393,000	08/23/2024
100049492		OAKLAND	CA		11/20/2020	4.375	272,998						465,500	07/31/2020
100000189		AURORA	CO		09/27/2016	8.400	273,004						487,000	08/26/2016
100170140		PEACHTREE CITY	GA		10/08/2024	6.124	273,005						368,000	09/04/2024
100151662		HUTTO	TX		05/10/2024	6.625	273,013						375,000	02/28/2024
100140005		READING	PA		01/09/2024	8.625	273,016						325,000	11/16/2023
100135276		VERNON	AZ		11/08/2023	8.125	273,018						350,000	09/13/2023
100152787		PALMETTO	FL		05/22/2024	7.499	273,025						436,000	04/30/2024
100172525		SURPRISE	AZ		10/23/2024	7.125	273,026						400,000	09/03/2024
100163358		DOWNERS GROVE	IL		09/27/2024	8.750	273,029						320,000	08/14/2024
100141172		PATERSON	NJ		01/30/2024	7.540	273,034						490,000	12/29/2023
100165473		RENTON	WA		08/29/2024	7.624	273,034						385,000	06/27/2024
100091364		WINTER HAVEN	FL		02/22/2023	6.250	273,057						345,000	12/27/2022
100165650		KELLER	TX		10/04/2024	7.750	273,059						754,000	08/26/2024
100155953		SAINT LOUIS	MO		06/17/2024	6.000	273,064						465,000	04/12/2024
100023220		AUSTIN	TX		08/16/2018	5.375	273,064						430,000	06/08/2018
100153203		CHARLOTTE	NC		05/30/2024	7.625	273,066						399,000	03/19/2024
100148915		DURHAM	NC		04/17/2024	5.625	273,066						430,000	10/26/2023
100182545		FORT WORTH	TX		12/12/2024	7.250	273,076		(9)				373,000	11/04/2024
100143136		SAINT LOUIS	MO		02/16/2024	7.625	273,082						395,000	12/20/2023
100172388		RIO RANCHO	NM		10/23/2024	5.990	273,095						376,000	08/02/2024
100145519		UNITED KINGDOM	GBR		03/12/2024	9.500	273,113		10,639			(5,899)	275,000	12/06/2019
100109770		RANCHO MISSION VIEJO	CA		08/04/2023	7.250	273,113						780,000	06/15/2023
100117617		CHARLOTTE	NC		07/20/2023	8.334	273,116						390,000	03/01/2024
100166087		VIRGINIA BEACH	VA		09/09/2024	7.124	273,120						335,000	08/06/2024
100108968		PISCATAWAY	NJ		05/31/2023	8.875	273,123						335,000	04/14/2023
100138793		COLUMBUS	OH		12/21/2023	7.500	273,132						375,000	10/13/2023
100131750		SMYRNA	TN		10/06/2023	6.500	273,137						370,500	07/06/2022
100137510		YUBA CITY	CA		01/11/2024	8.625	273,140						457,000	12/04/2023
100111780		HIALEAH	FL		06/29/2023	3.000	273,140						570,000	06/03/2022
100133677		SPRING	TX		10/23/2023	6.375	273,144						365,000	09/01/2023
100181861		RICE LAKE	WI		12/12/2024	7.375	273,147		(10)				358,000	10/25/2024
100060079		CHANDLER	AZ		06/25/2021	3.625	273,162						444,000	04/06/2021
100133581		DENTON	TX		10/23/2023	6.624	273,170						410,000	09/07/2023
100182300		ELK GROVE	CA		12/12/2024	5.990	273,172		12				606,000	10/04/2024
100110384		WEST ORANGE	NJ		06/30/2023	6.625	273,180						375,000	04/18/2023
100129822		VICTORVILLE	CA		09/27/2023	7.999	273,181						335,000	09/06/2023
100149030		MAINEVILLE	OH		04/19/2024	7.500	273,185						337,000	02/20/2024
100173234		SURF CITY	NC		10/30/2024	6.250	273,191						345,000	08/28/2024
100157644		ROCKFORD	IL		06/28/2024	9.250	273,196						320,000	05/15/2024
100139438		FRANKLIN	TN		12/28/2023	8.990	273,200		(144)				578,000	11/30/2023
100164832		COLEMAN	OK		08/26/2024	7.625	273,203						380,000	07/09/2024
100173247		HOWARD CITY	MI		10/30/2024	6.990	273,205						354,000	08/28/2024
100088821		MORRISTOWN	VT		11/15/2022	8.875	273,209						335,000	10/07/2022
100120693		MEBANE	NC		08/25/2023	5.500	273,210						420,000	07/14/2023
100100849		DANBURY	CT		04/28/2023	6.250	273,211						340,000	12/10/2021
100167561		CONCORD	NC		09/19/2024	8.125	273,215						338,000	07/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140383		NEWARK	DE		01/18/2024	6.990	273,222						370,000	10/12/2023
100179534		MINNETRISTA	MN		11/21/2024	6.624	273,224						370,000	09/20/2024
100163033		WICHITA FALLS	TX		08/13/2024	7.875	273,224						350,000	06/17/2024
100101674		WEST PARK	FL		04/26/2023	6.625	273,237						405,000	02/28/2023
3340078628		GREENWOOD LAKE	NY		08/26/2024	8.725	273,240						1,300,000	05/27/2024
100057707		OLYMPIA	WA		06/30/2021	4.375	273,245						399,000	05/14/2021
100159557		HINESVILLE	GA		07/15/2024	7.500	273,245						339,000	06/10/2024
100065597		SEGUIN	TX		07/28/2021	3.875	273,251						379,900	05/21/2021
100128301		MIRAMAR BEACH	FL		09/14/2023	8.125	273,251						350,000	08/04/2023
100115805		SOCIAL CIRCLE	GA		07/20/2023	7.500	273,253						378,500	05/18/2023
100140170		BALL GROUND	GA		01/09/2024	6.250	273,261						415,000	11/17/2023
100179604		GRANBURY	TX		11/21/2024	7.125	273,265		(17)				375,000	09/30/2024
100157939		PLAINFIELD	IL		07/09/2024	7.125	273,268						400,000	04/26/2024
100149069		SAINT CLOUD	FL		04/19/2024	9.875	273,272						323,000	02/23/2024
100163926		CEDAR GROVE	WI		10/04/2024	7.250	273,273						360,000	08/22/2024
100181229		HYATTSVILLE	MD		12/06/2024	6.750	273,273		9				370,000	11/06/2024
100168747		FORT WORTH	TX		09/26/2024	7.875	273,282						385,000	08/15/2024
100174735		STUART	FL		10/31/2024	7.750	273,285						460,000	02/21/2024
100012726		SAN BERNARDINO	CA		05/25/2017	4.250	273,286						290,000	01/31/2017
100169854		BENTONVILLE	AR		09/30/2024	7.000	273,290						329,000	03/29/2024
100165765		LAS VEGAS	NV		08/29/2024	9.625	273,291						432,500	07/10/2024
100145509		UNITED KINGDOM	GBR		03/12/2024	9.500	273,291		8,043			(6,003)	275,000	11/01/2019
100142511		ACWORTH	GA		02/08/2024	7.624	273,307						365,000	12/26/2023
100065626		GRAND JUNCTION	CO		07/28/2021	4.250	273,308						375,000	06/07/2021
100119518		HOUSTON	TX		07/28/2023	7.500	273,310						350,000	06/13/2023
100146631		YORK	SC		03/20/2024	7.625	273,310						344,000	03/01/2024
100025439		MIDDLETOWN	DE		09/20/2018	4.875	273,311						332,500	04/30/2018
100134350		TYLER	TX		10/27/2023	8.875	273,314						350,000	09/13/2023
100137659		PHOENIX	AZ		12/08/2023	8.124	273,314						365,000	10/25/2023
100147856		FORT WORTH	TX		04/08/2024	5.750	273,323						395,000	01/19/2024
100140151		RALEIGH	NC		01/09/2024	7.990	273,323						362,000	11/17/2023
100121020		SOUTHPORT	NC		08/30/2023	7.375	273,334						381,000	07/10/2023
100100718		MILLINGTON	NJ		04/28/2023	5.375	273,334						405,000	09/24/2021
100107899		CONROE	TX		06/29/2023	8.625	273,336						294,000	05/18/2023
100089430		ATLANTA	GA		11/18/2022	9.500	273,344						360,000	10/13/2022
100128184		FORESTVILLE	CA		09/18/2023	7.500	273,345						330,000	07/21/2023
100152394		PHILADELPHIA	PA		05/17/2024	7.125	273,358						390,000	04/05/2024
100103691		HALETHORPE	MD		05/08/2023	9.750	273,366						315,000	03/24/2023
100174255		CLAYTON	NC		10/31/2024	7.375	273,380						301,500	01/23/2024
100182397		GEORGETOWN	TX		12/12/2024	6.124	273,381		14				375,000	10/22/2024
100137092		HOUSTON	TX		11/28/2023	8.125	273,383						369,000	10/16/2023
100165561		CENTERTON	AR		08/29/2024	6.990	273,398						408,000	07/11/2024
100102961		TAMPA	FL		06/22/2023	8.750	273,404						380,000	01/19/2023
100025827		DORAL	FL		09/20/2018	3.875	273,406						386,650	04/30/2018
100182571		RICHMOND	VA		12/12/2024	7.375	273,416		(12)				353,000	11/06/2024
100135533		CANYON LAKE	TX		11/13/2023	7.475	273,426						352,250	09/20/2023
100186373		SUMMERVILLE	SC		12/30/2024	7.500	273,428						373,000	11/21/2024
100148364		GLASSBORO	NJ		04/12/2024	7.625	273,429						358,000	02/12/2024
100071725		ATLANTA	GA		10/14/2021	3.625	273,430						380,000	08/02/2021
100084783		WAUKESHA	WI		08/02/2022	8.250	273,438						365,000	06/27/2022
3340073548		HEMPSTEAD	NY		04/30/2024	8.851	273,438						1,120,000	03/21/2024
100132733		FREDERICKSBURG	VA		11/03/2023	8.875	273,449						380,000	08/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100119999		LAS VEGAS	NV		08/11/2023	7.125	273,455						355,000	06/24/2023
100156784		MEDFORD	OR		06/26/2024	7.250	273,458						450,000	05/30/2024
100150566		SOMERSET	NJ		05/03/2024	7.124	273,458						365,000	02/08/2024
100130405		TAMARAC	FL		09/28/2023	7.749	273,459						340,000	09/14/2023
100150495		LITTLETON	CO		05/03/2024	6.625	273,481						370,000	01/24/2024
100182289		BUFORD	GA		12/12/2024	5.750	273,485		21				408,000	10/16/2024
100170364		SAINT CHARLES	MO		10/08/2024	7.490	273,506						353,000	08/20/2024
100173355		OAK RIDGE	TN		10/30/2024	6.990	273,508						355,000	09/13/2024
4010056932		TROY	NY		08/24/2023	7.962	273,510						388,000	07/12/2023
100084784		SPRINGFIELD	OR		08/02/2022	6.750	273,511						375,000	07/11/2022
100158783		EDMOND	OK		07/10/2024	7.625	273,519						357,000	05/01/2024
100150696		CHARLOTTE	NC		05/06/2024	7.500	273,521						395,000	02/14/2024
100172890		LOS ANGELES (WILMINGTON AREA)	CA		10/25/2024	6.125	273,528		(19)				750,000	10/02/2024
100155934		PFLUGERVILLE	TX		06/17/2024	5.990	273,529						385,000	04/15/2024
100148347		DENTON	TX		04/12/2024	5.990	273,531						375,000	02/02/2024
100165458		HENRICO	VA		08/29/2024	7.625	273,538						373,000	06/14/2024
100151473		LAGRANGE	GA		05/10/2024	7.375	273,540						365,000	03/25/2024
100137656		FRESNO	CA		12/08/2023	8.000	273,542						370,000	10/24/2023
100053356		ARLETA	CA		03/23/2021	5.500	273,548						567,000	12/31/2020
100128384		MCKINNEY	TX		09/15/2023	7.500	273,551						480,000	06/30/2023
100079203		SEBASTIAN	FL		02/24/2022	4.875	273,562						350,000	01/13/2022
100133651		MEMPHIS	TN		10/23/2023	7.500	273,566						435,000	08/31/2023
100144267		EAST STROUDSBURG	PA		03/07/2024	8.749	273,571						340,000	02/15/2024
100025736		BAY SHORE	NY		09/20/2018	4.625	273,573						356,250	04/30/2018
100135913		INDIO	CA		11/13/2023	9.124	273,575						350,000	10/11/2023
100109211		MOUNT PROSPECT	IL		07/21/2023	9.375	273,585						315,000	06/15/2023
100138294		GEORGETOWN	TX		12/18/2023	7.625	273,591						389,000	10/31/2023
100135252		LITTLE RIVER	SC		11/08/2023	7.375	273,594						403,000	08/29/2023
100127398		SILVER SPRING	MD		08/30/2023	3.125	273,615						550,000	06/03/2022
100053974		MIAMI	FL		03/23/2021	3.750	273,618						600,000	01/04/2021
100076088		HIALEAH	FL		01/07/2022	4.125	273,618						380,000	11/03/2021
100120541		GROTON	CT		08/18/2023	8.875	273,637						390,000	07/24/2023
100115882		DECATUR	GA		07/20/2023	6.499	273,641						405,000	05/26/2023
100172751		LILBURN	GA		11/21/2024	7.375	273,644		(8)				360,000	10/17/2024
100119935		GERMANTOWN	MD		08/10/2023	8.124	273,657						340,000	06/30/2024
100117353		HONOLULU	HI		07/20/2023	4.625	273,661						610,000	03/01/2024
100150921		HERMITAGE	TN		05/08/2024	7.625	273,662						340,000	03/15/2024
3310051533		TAMPA	FL		04/27/2023	9.030	273,663						1,674,000	03/28/2023
100144798		UNITED KINGDOM	GBR		03/12/2024	3.400	273,668					(6,011)	275,000	04/28/2020
100172427		COLORADO SPRINGS	CO		10/23/2024	7.625	273,679						333,000	08/30/2024
100181247		BROCKTON	MA		12/06/2024	7.125	273,680		(7)				420,000	11/20/2024
100159238		FORT WORTH	TX		07/15/2024	7.624	273,685						355,000	06/12/2024
100127616		RALEIGH	NC		09/08/2023	7.500	273,690						355,000	07/21/2023
100108962		MIAMI	FL		05/31/2023	7.875	273,699						380,000	04/07/2023
100031171		MIAMI	FL		03/29/2019	4.000	273,702						385,000	12/08/2018
100026954		SAN DIEGO	CA		09/26/2018	3.000	273,721						373,000	06/14/2018
100160966		SACRAMENTO	CA		07/24/2024	8.000	273,727						355,000	05/16/2024
100144144		MURRAY	UT		03/07/2024	6.990	273,727						410,000	01/04/2024
100174301		FULSHEAR	TX		10/31/2024	5.500	273,741						337,000	02/28/2024
4010055886		WATERLOO	NY		11/29/2023	7.887	273,747						424,000	07/15/2023
100158575		MERCED	CA		07/11/2024	9.000	273,748						360,000	06/20/2024
100013375		RAMONA	CA		05/25/2017	4.000	273,752						310,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055018		COLUMBIA	MD		03/23/2021	4.375	273,764						272,000	01/01/2021
100167829		PASCO	WA		09/20/2024	7.125	273,764						378,000	08/29/2024
100155048		LA MARQUE	TX		07/19/2024	7.750	273,771						363,000	08/31/2023
100087726		MIDVALE	UT		10/07/2022	6.750	273,778						595,000	09/21/2022
100185937		GLEN ELLYN	IL		12/26/2024	6.999	273,808		1				410,000	11/23/2024
100158048		VANCOUVER	WA		07/09/2024	7.125	273,809						420,000	04/18/2024
100164344		BUCKEYE	AZ		08/21/2024	7.500	273,814						368,000	05/31/2024
100185529		GRAND RAPIDS	MI		12/20/2024	6.990	273,815		(1)				340,000	11/08/2024
100146681		SAN DIEGO	CA		03/20/2024	7.999	273,816						465,000	02/22/2024
100000250		JERSEY CITY	NJ		09/27/2016	4.500	273,829						379,000	08/25/2016
100143463		MOUNT HOLLY	NC		02/16/2024	7.499	273,836						368,000	01/18/2024
100159226		GARNER	NC		07/15/2024	6.999	273,837						386,500	05/30/2024
100151261		ARLINGTON	VA		05/10/2024	6.990	273,840						369,000	03/20/2024
100174723		SUITLAND	MD		10/31/2024	7.990	273,840						375,000	03/28/2024
100161520		DAVENPORT	FL		07/30/2024	7.490	273,840						377,000	05/29/2024
100164561		DALLAS	TX		08/21/2024	8.125	273,847						360,000	07/22/2024
100167812		HIALEAH	FL		09/19/2024	7.750	273,849						510,000	08/12/2024
100116180		SPRING VALLEY	CA		07/20/2023	6.375	273,859						415,000	03/01/2024
100147407		HARWOOD HEIGHTS	IL		05/08/2024	8.000	273,866						408,000	04/15/2024
100175665		HOUSTON	TX		11/12/2024	8.125	273,866		(25)				367,100	10/15/2024
100182385		SAN ANTONIO	TX		12/12/2024	7.500	273,870		(5)				360,000	10/22/2024
100166193		BALTIMORE	MD		09/09/2024	7.490	273,873						335,000	07/18/2024
100031383		KISSIMMEE	FL		03/29/2019	2.000	273,879						352,000	12/10/2018
100130422		RANDALLSTOWN	MD		09/28/2023	8.999	273,890						350,000	09/06/2023
100153184		DAWSONVILLE	GA		05/30/2024	7.625	273,905						385,000	04/12/2024
100161436		HOUSTON	TX		07/29/2024	7.625	273,907						378,000	03/29/2024
100152336		COLTEWAH	TN		05/17/2024	7.500	273,912						364,000	03/27/2024
100140102		OAKLAND	TN		01/09/2024	6.500	273,914						375,000	10/23/2023
100140526		DAWSONVILLE	GA		01/19/2024	7.990	273,922						369,000	12/07/2023
100186346		LADY LAKE	FL		12/30/2024	7.500	273,926						347,000	11/13/2024
100168583		CALABASH	NC		09/25/2024	7.625	273,928						348,000	07/29/2024
100138862		ANNA	TX		12/21/2023	7.990	273,933						340,000	10/23/2023
100114975		KISSIMMEE	FL		07/14/2023	7.500	273,938						365,000	04/06/2023
100071528		LAKEWOOD	NJ		10/14/2021	3.625	273,940						355,000	09/02/2021
100150710		PORT SAINT LUCIE	FL		05/06/2024	7.500	273,944						382,000	02/26/2024
100151991		LANCASTER	CA		06/14/2024	7.500	273,956						500,000	05/08/2024
100030709		SPRINGFIELD	VA		04/09/2019	3.000	273,957						361,000	06/12/2018
100172551		PHOENIX	AZ		10/23/2024	7.624	273,958						360,000	07/26/2024
100140565		CHARLOTTE	NC		01/19/2024	8.625	273,966						359,900	11/27/2023
100048148		UNION	KY		11/20/2020	4.625	273,968						308,750	07/31/2020
100107799		PALM BAY	FL		05/19/2023	5.990	273,969						366,000	02/17/2023
100150051		GLENDALE	AZ		06/14/2024	7.625	273,976						382,000	04/30/2024
100136037		SAN PABLO	CA		11/16/2023	7.875	273,984						535,000	10/16/2023
100171661		KALISPELL	MT		10/16/2024	6.620	273,985						455,000	09/03/2024
100078486		SCHERTZ	TX		02/02/2022	5.825	273,990		10,258				337,000	01/20/2022
100156211		FULSHEAR	TX		06/20/2024	7.375	273,991						530,000	05/01/2024
100132313		PORT ORCHARD	WA		10/13/2023	5.875	274,006						630,000	08/29/2023
100161339		CHARLOTTE	NC		07/25/2024	7.500	274,012						388,900	05/31/2024
100186589		AMERICAN FORK	UT		12/30/2024	5.500	274,019		2				388,000	10/11/2024
100182366		CHATTANOOGA	TN		12/12/2024	6.625	274,020		2				360,000	10/22/2024
100079118		MESA	AZ		02/24/2022	4.000	274,020						418,000	12/22/2021
100120300		LAUREL	MD		08/18/2023	7.875	274,025						375,000	07/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100181		OVIEDO	FL		03/17/2023	7.950	274,030						620,000	02/27/2023
100138904		KNIGHTDALE	NC		12/21/2023	8.375	274,036						360,000	11/08/2023
100018328		SAN DIEGO	CA		06/27/2018	5.125	274,045						525,000	03/29/2018
100131654		HOT SPRINGS	AR		10/06/2023	7.990	274,051						370,000	08/14/2023
100115779		CAPTAIN COOK	HI		07/20/2023	7.625	274,064						370,000	05/04/2023
100154639		REGO PARK	NY		07/19/2024	7.250	274,065						570,000	02/23/2024
100160070		GROVELAND	FL		07/17/2024	5.750	274,069						366,000	05/17/2024
100172966		INDIO	CA		10/25/2024	6.499	274,074						650,000	09/25/2024
100145769		UNITED KINGDOM	GBR		03/12/2024	3.390	274,102		12,865			(5,909)	369,989	04/03/2020
100172731		CAPITOL HEIGHTS	MD		11/21/2024	7.875	274,114		(25)				375,000	10/25/2024
100060082		HEMET	CA		06/25/2021	4.000	274,114						377,000	04/19/2021
100053627		BLOOMFIELD	NJ		03/23/2021	2.000	274,124						380,000	01/05/2021
100103608		REISTERSTOWN	MD		05/08/2023	8.499	274,133						360,000	03/16/2023
100089014		LANCASTER	CA		11/04/2022	7.375	274,143		(115)				335,000	09/29/2022
100152017		NORTH CHARLESTON	SC		06/14/2024	7.500	274,146						355,000	05/24/2024
100173191		FOLEY	AL		10/30/2024	5.875	274,151						375,000	08/09/2024
100144263		PHILADELPHIA	PA		03/08/2024	8.250	274,154						345,000	02/23/2024
100153934		LANCASTER	CA		06/05/2024	7.999	274,155						385,000	05/08/2024
100180444		SURPRISE	AZ		11/25/2024	5.990	274,170						430,000	10/07/2024
100126420		HAMILTON	NJ		08/30/2023	7.872	274,170		3,129				355,000	07/14/2023
100100092		SWANNANOA	NC		03/28/2023	8.625	274,175						387,000	02/07/2023
100079116		COEUR D ALENE	ID		02/24/2022	4.375	274,177						372,000	12/27/2021
100149611		LEANDER	TX		04/26/2024	6.625	274,178						400,000	03/15/2024
100151522		NORRIDGE	IL		05/10/2024	7.625	274,179						360,000	03/21/2024
100135838		NEWNAN	GA		11/10/2023	7.125	274,183						375,000	09/29/2023
100144433		LAKELAND	FL		03/07/2024	6.500	274,186						369,000	01/08/2024
100174217		CRESTLINE	CA		10/31/2024	7.990	274,188						335,000	07/12/2024
100149364		SAN ANTONIO	TX		04/24/2024	4.990	274,191						435,000	02/28/2024
100030754		BILLERICA	MA		04/09/2019	3.500	274,197						351,500	02/03/2018
100134636		MANSFIELD	TX		10/30/2023	7.875	274,198						575,000	09/05/2023
100131816		APPLE VALLEY	CA		10/06/2023	8.375	274,206						365,000	09/16/2023
100175894		FORT PIERCE	FL		11/14/2024	7.500	274,215						360,000	09/25/2024
100144341		DALE	TX		03/07/2024	7.990	274,224						425,000	11/20/2023
100076254		PITTSFIELD	MA		01/07/2022	3.875	274,237						390,000	11/09/2021
100055404		AMERICAN CANYON	CA		03/23/2021	4.990	274,246						463,000	12/31/2020
100164366		FUQUAY VARINA	NC		08/21/2024	7.000	274,265						342,500	06/18/2024
100132287		TUJUNGA	CA		10/13/2023	6.500	274,268						710,000	08/12/2023
100101520		MONROE TOWNSHIP	NJ		04/26/2023	5.250	274,273						395,000	02/15/2023
100137089		WOLFFORTH	TX		11/28/2023	6.625	274,275						395,000	10/06/2023
100165539		HUMBLE	TX		08/29/2024	6.624	274,283						366,000	07/11/2024
100137710		YAKIMA	WA		12/08/2023	7.875	274,285						350,000	10/07/2023
100170496		LAS VEGAS	NV		10/09/2024	6.999	274,291						514,000	09/11/2024
100186626		MCKINNEY	TX		12/30/2024	5.750	274,294		1				440,000	10/25/2024
100130242		MARIETTA	GA		09/28/2023	8.625	274,296						365,000	08/22/2023
100153149		CHICAGO	IL		05/28/2024	2.750	274,300						600,023	02/25/2021
100071655		NORTH KINGSTOWN	RI		10/14/2021	4.750	274,304						400,000	06/22/2021
100162974		CLERMONT	FL		08/12/2024	8.125	274,316						345,000	06/24/2024
100100789		GAITHERSBURG	MD		04/28/2023	5.375	274,317						380,000	11/05/2021
100140093		LEVITTOWN	PA		01/09/2024	7.625	274,319						365,000	11/21/2023
100054272		GAINESVILLE	FL		03/23/2021	4.875	274,322						300,000	01/05/2021
100108154		ATLANTA	GA		05/24/2023	7.999	274,338						340,000	04/06/2023
100115018		NEW BRAUNFELS	TX		07/14/2023	7.125	274,339						365,000	05/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127232		CLIFTON	NJ		08/30/2023	4.500	274,340						460,000	04/10/2023
100167991		GARDEN GROVE	CA		09/20/2024	8.875	274,349						1,150,000	08/21/2024
100182182		SAN ANTONIO	FL		12/12/2024	7.125	274,350		(3)				308,000	09/30/2024
100100684		PAHRUMP	NV		04/28/2023	5.990	274,351						355,000	09/21/2021
100161942		LEHIGH ACRES	FL		07/31/2024	8.499	274,359						390,000	07/12/2024
100179702		FERNLEY	NV		11/21/2024	5.500	274,365		56				391,000	09/19/2024
100179962		SUPPLY	NC		11/25/2024	5.750	274,374		42				332,000	09/30/2024
100135307		BEAVERTON	OR		11/13/2023	7.625	274,375						408,000	10/10/2023
100176875		LEVITTOWN	PA		11/15/2024	7.250	274,377						440,000	09/23/2024
100115745		OLDSMAR	FL		07/20/2023	5.875	274,381						405,000	06/05/2023
100149542		CYPRESS	TX		04/26/2024	7.500	274,386						367,000	03/11/2024
100150531		POOLER	GA		05/03/2024	7.125	274,397						365,000	02/02/2024
100159889		MIAMI	FL		08/16/2024	6.990	274,427						420,000	04/05/2024
3340070925		UNIONDALE	NY		03/28/2024	9.288	274,428						1,172,200	02/07/2024
3340085282		HEMPSTEAD	NY		10/03/2024	8.576	274,428						1,300,000	09/09/2024
100080797		YUCCA VALLEY	CA		03/15/2022	5.187	274,429						350,000	02/25/2022
100048382		SUCCASUNNA	NJ		11/20/2020	4.875	274,431						332,500	07/31/2020
100110555		TUCSON	AZ		06/30/2023	7.125	274,436						381,000	05/01/2023
100155946		YUMA	AZ		06/17/2024	7.490	274,439						385,000	03/29/2024
100026670		STERLING HEIGHTS	MI		09/26/2018	2.690	274,445						455,000	06/13/2018
100182577		SMYRNA	GA		12/12/2024	6.490	274,447						415,000	11/01/2024
100153757		BERGEN OP ZOOM	NLD		05/30/2024	5.350	274,461					(12,507)	530,000	05/15/2024
100089703		TILBURG	NLD		11/29/2022	5.500	274,461					(18,047)	432,500	12/01/2023
100148301		HENDERSON	NV		04/12/2024	7.125	274,464						376,000	02/28/2024
100141986		HAMDEN	CT		02/29/2024	8.375	274,466						355,000	01/25/2024
100090856		VENTURA	CA		01/06/2023	9.500	274,482						355,000	11/08/2022
100169853		DAVENPORT	FL		09/30/2024	7.625	274,484						330,000	02/16/2024
100186638		CLINTON	MD		12/30/2024	5.500	274,485		1				485,000	10/28/2024
100161161		SACRAMENTO	CA		07/24/2024	7.375	274,486						340,000	05/29/2024
100186010		LOUISVILLE	KY		12/27/2024	7.625	274,486		(2)				340,000	10/30/2024
100070475		CHISAGO CITY	MN		09/23/2021	3.999	274,491						380,000	08/20/2021
100158155		CONVERSE	TX		07/09/2024	7.625	274,491						495,000	05/09/2024
100180247		MILLERSVILLE	MD		11/25/2024	6.625	274,491						367,500	09/18/2024
100103838		BALTIMORE	MD		05/10/2023	8.688	274,495						369,000	04/18/2023
100171506		AUBURN	AL		10/16/2024	6.624	274,501						385,000	09/03/2024
100134900		BROOKSVILLE	FL		10/30/2023	8.375	274,501						366,000	10/04/2023
100102528		WARRENTON	VA		06/07/2023	7.625	274,506						360,000	08/15/2022
100065181		MCKINNEY	TX		07/14/2021	3.625	274,510						384,000	05/22/2021
100151123		PISCATAWAY	NJ		05/08/2024	7.125	274,523						365,000	03/04/2024
100154583		CHICAGO	IL		06/14/2024	8.999	274,524						365,000	05/29/2024
100135347		POTTSTOWN	PA		11/13/2023	7.500	274,525						425,000	09/22/2023
100130411		TACOMA	WA		09/28/2023	8.624	274,529						440,000	09/13/2023
100186426		WESTMINSTER	CO		12/30/2024	6.625	274,536						370,000	11/08/2024
100029768		BUCKLEY	WA		10/26/2018	4.625	274,541						368,600	06/02/2018
100150572		HENDERSON	NV		05/03/2024	6.500	274,551						352,000	01/16/2024
100159312		BUFFALO GROVE	IL		07/15/2024	7.990	274,560						359,000	05/20/2024
100151366		HUTTO	TX		05/10/2024	7.125	274,567						365,000	03/25/2024
100160841		LUMBERTON	NC		07/24/2024	7.375	274,574						352,000	05/28/2024
100011733		SOMERVILLE	MA		03/08/2017	4.375	274,576						510,000	09/02/2016
100120747		PRINCETON	TX		08/25/2023	7.500	274,584						368,000	07/10/2023
100146913		ELLIJAY	GA		03/26/2024	7.625	274,587						380,000	01/16/2024
100164582		CHARLOTTE	NC		08/21/2024	7.625	274,605						381,000	06/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175222		TAMPA	FL		11/05/2024	7.000	274,606						460,000	08/30/2024
100155332		LORAIN	OH		07/19/2024	10.125	274,608						295,000	06/13/2023
100115874		DURHAM	NC		07/20/2023	6.625	274,608						388,000	05/19/2023
100169494		PROVINCETOWN	MA		09/30/2024	7.625	274,634						565,000	06/24/2024
100142551		BURNSVILLE	MN		02/08/2024	6.999	274,636						366,000	12/28/2023
100057811		WINCHESTER	VA		06/30/2021	3.875	274,639						383,000	05/06/2021
100164748		POCONO LAKE	PA		08/26/2024	7.125	274,639						364,000	06/25/2024
100171745		GARNER	NC		10/17/2024	5.990	274,645						456,000	09/17/2024
100138251		GARDEN GROVE	CA		12/15/2023	7.375	274,646						995,000	10/04/2023
100146985		ORMOND BEACH	FL		03/26/2024	6.990	274,653						375,000	02/16/2024
100149522		TULARE	CA		04/26/2024	9.500	274,660						342,000	03/29/2024
100186385		MANASSAS	VA		12/30/2024	7.250	274,665						364,000	10/31/2024
3340072797		CENTRAL ISLIP	NY		05/17/2024	9.533	274,666						1,080,000	03/01/2024
100119397		DOWNINGTOWN	PA		07/31/2023	6.990	274,666						370,000	06/09/2023
100158890		SAN ANTONIO	FL		07/12/2024	7.125	274,671						355,000	05/10/2024
100120749		DAVENPORT	FL		08/25/2023	7.500	274,680						355,000	07/13/2023
100131714		BELLINGHAM	MA		10/06/2023	6.375	274,687						555,000	09/19/2022
100150477		BAKERSFIELD	CA		05/03/2024	6.624	274,688						429,000	02/11/2024
100091665		SARASOTA	FL		01/27/2023	8.250	274,706						365,000	01/01/2023
100045958		HOLLYWOOD	FL		11/25/2020	2.125	274,711						361,950	08/31/2020
100169653		CHARLOTTE	NC		09/30/2024	7.500	274,712						364,000	06/20/2024
100134657		HANFORD	CA		10/30/2023	8.875	274,719						383,000	09/20/2023
100156056		VERO BEACH	FL		06/18/2024	8.875	274,723						336,000	04/19/2024
3320052297		EAST HAVEN	CT		05/18/2023	9.323	274,725						920,000	04/13/2023
100144932		UNITED KINGDOM	GBR		03/12/2024	3.540	274,735					(6,034)	275,000	05/26/2020
100048010		SYLMAR	CA		11/20/2020	4.500	274,738						501,600	07/31/2020
100087518		BOHEMIA	NY		10/25/2022	5.990	274,743						510,000	06/14/2022
100180348		WEST CHESTER	OH		11/25/2024	6.000	274,750						410,000	09/30/2024
100169864		AUSTIN	TX		09/30/2024	7.125	274,765						317,000	03/29/2024
100182541		TALLAHASSEE	FL		12/12/2024	7.125	274,768		(7)				360,000	10/02/2024
100114854		FALLON	NV		07/10/2023	5.750	274,778						365,000	05/15/2023
100181554		PHILADELPHIA	PA		12/09/2024	7.450	274,779		3				365,000	10/29/2024
100136190		FRESNO	CA		11/20/2023	7.750	274,790						430,000	10/10/2023
100137685		PORTLAND	ME		12/08/2023	8.500	274,791						485,000	10/13/2023
100141351		AUBREY	TX		01/30/2024	8.125	274,793						399,000	12/08/2023
100111364		BROOKFIELD	WI		06/29/2023	11.125	274,807						415,000	05/14/2022
100168138		TWIN PEAKS	CA		09/20/2024	8.125	274,817						370,000	03/25/2024
100162612		FELTON	DE		08/12/2024	7.500	274,817						340,000	05/22/2024
100120511		FORT WORTH	TX		08/18/2023	6.999	274,818						377,000	07/10/2023
100115582		GAFFNEY	SC		07/19/2023	10.249	274,821						316,000	06/13/2023
100173035		WILMINGTON	DE		10/25/2024	7.625	274,827		(37)				385,000	09/06/2024
100150522		LOGANVILLE	GA		05/03/2024	6.250	274,832						390,000	01/17/2024
3310058558		LONG BRANCH	NJ		09/15/2023	8.141	274,844						1,322,000	07/31/2023
100108363		CENTRALIA	WA		05/25/2023	8.450	274,846						360,000	05/03/2023
100136854		ARDMORE	PA		11/27/2023	7.625	274,852						406,500	10/16/2023
100175481		HOSCHTON	GA		12/23/2024	6.875	274,863		(1)				461,000	06/24/2024
100179605		LIBERTY HILL	TX		11/21/2024	7.125	274,865		(18)				405,000	09/19/2024
100180895		UNITED KINGDOM	GBR		11/27/2024	5.740	274,867					(3,512)	320,000	11/05/2024
100136331		WESTAMPTON	NJ		11/20/2023	7.875	274,872						388,000	09/15/2023
100099762		SPRINGFIELD	MA		02/28/2023	7.572	274,885						396,000	02/10/2023
100031530		HIGHLAND	CA		03/29/2019	3.000	274,887						520,000	12/07/2018
100173459		GLASSBORO	NJ		10/29/2024	6.875	274,890						410,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100145688		UNITED KINGDOM	GBR		03/12/2024	3.540	274,894		12,548			(6,007)	275,000	12/17/2019
100158911		CUBA	MO		07/12/2024	7.125	274,898						364,000	05/24/2024
100119507		WEEKI WACHEE	FL		07/28/2023	7.990	274,901						371,000	06/22/2023
100136019		ROWLETT	TX		11/16/2023	7.875	274,901						365,000	10/10/2023
100140084		FORT MYERS	FL		01/09/2024	7.875	274,910						365,000	11/15/2023
100132027		NAMPA	ID		10/13/2023	7.625	274,921						356,000	08/26/2023
100053666		STONINGTON	CT		03/23/2021	4.625	274,922						329,000	01/06/2021
100154976		VICTORVILLE	CA		07/19/2024	8.750	274,926						425,000	12/12/2023
100024910		HYATTSVILLE	MD		09/20/2018	5.250	274,932						404,700	04/30/2018
100084856		SNELLVILLE	GA		08/02/2022	8.250	274,933						331,000	07/12/2022
100071554		SEGUIN	TX		10/14/2021	3.875	274,933						379,900	05/21/2021
100161812		MONTICELLO	NY		07/31/2024	7.660	274,934						360,000	06/10/2024
100147469		ORLANDO	FL		04/03/2024	8.500	274,945						331,000	02/28/2024
100031070		FONTANA	CA		03/29/2019	2.500	274,946						450,000	12/09/2018
100158109		GROVE CITY	OH		07/09/2024	7.490	274,951						370,000	05/02/2024
100142923		OAKDALE	CA		02/09/2024	8.125	274,951						385,000	10/23/2023
100167808		READING	PA		09/19/2024	8.250	274,952						330,000	06/27/2024
100076322		N LAS VEGAS	NV		01/07/2022	3.750	274,953						390,000	11/11/2021
100164178		MESQUITE	TX		08/21/2024	8.250	274,957						393,000	08/01/2024
100116475		MIAMI	FL		07/20/2023	4.625	274,966						540,000	03/01/2024
100129813		CHICAGO	IL		09/27/2023	9.375	274,971						325,000	09/12/2023
100163442		KATY	TX		09/27/2024	7.125	274,973						413,000	08/06/2024
4010065637		BALTIMORE	MD		01/30/2024	7.290	274,981						450,000	11/23/2023
100140341		RIO RANCHO	NM		01/18/2024	5.750	274,981						372,000	11/03/2023
100170283		NEWPORT NEWS	VA		10/08/2024	8.125	274,981						330,000	08/07/2024
100087204		MANHATTAN BEACH	CA		10/25/2022	5.500	274,990						1,575,000	06/01/2022
100132641		LYNNWOOD	WA		11/03/2023	8.500	274,998						545,000	07/24/2023
100084400		SAN BERNARDINO	CA		08/12/2022	6.375	275,003						450,000	07/05/2022
100086261		FRANKFORD	DE		09/29/2022	8.124	275,010						345,000	07/22/2022
100132012		LUTZ	FL		10/13/2023	7.625	275,013						370,000	08/21/2023
100174679		VICTORVILLE	CA		10/31/2024	7.000	275,014						385,000	03/01/2024
100136385		TYLER	TX		11/20/2023	7.625	275,020						388,000	10/02/2023
100075940		PORT ORCHARD	WA		01/07/2022	4.374	275,020						420,000	10/25/2021
100180740		PORT ISABEL	TX		11/26/2024	7.875	275,021		(29)				346,000	09/26/2024
100025745		AMITYVILLE	NY		09/20/2018	4.375	275,024						270,750	04/30/2018
100185940		BIG BEAR LAKE	CA		12/26/2024	6.499	275,024		1				601,000	11/05/2024
100068266		YORK	ME		08/25/2021	4.375	275,031						357,000	05/24/2021
100091339		ROSARITO	MEX		01/17/2023	8.460	275,033						1,430,040	12/09/2022
100136490		CHARLOTTE	NC		11/20/2023	7.625	275,035						363,000	09/25/2023
100167627		CYPRESS	TX		09/19/2024	6.625	275,039						345,000	07/19/2024
100119221		BRASELTON	GA		07/31/2023	5.375	275,041						400,000	05/18/2023
100140786		PROVIDENCE	RI		01/22/2024	9.374	275,043						950,000	12/04/2023
100182140		ATLANTA	GA		12/12/2024	6.625	275,045		(5)				375,000	09/23/2024
100182184		LUMBERTON	NC		12/12/2024	7.375	275,047		(8)				300,000	10/25/2024
100136029		HAGERSTOWN	MD		11/16/2023	8.750	275,050						335,000	10/04/2023
100115864		AUBREY	TX		07/20/2023	6.750	275,053						385,000	05/24/2023
100169048		GLENWOOD	UT		09/27/2024	7.990	275,067						300,000	07/01/2024
100182149		CHARLOTTE	NC		12/12/2024	8.125	275,086		(13)				360,000	09/13/2024
100147445		ALPHA	NJ		04/03/2024	8.500	275,092						330,000	02/27/2024
100141524		SEVERANCE	CO		01/30/2024	7.375	275,105						445,000	12/26/2023
100138654		MADISON	TN		02/02/2024	9.125	275,106						330,000	12/13/2023
100163877		ANSON	TX		09/27/2024	7.500	275,107						360,000	08/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060235		SANTA FE	NM		06/25/2021	4.000	275,111						440,000	04/16/2021
100145245		UNITED KINGDOM	GBR		03/12/2024	3.350	275,117		12,954			(5,807)	275,000	12/02/2019
100089952		AUBURNDALE	FL		01/26/2023	10.625	275,123						311,000	11/22/2022
100117657		NASHVILLE	TN		07/20/2023	8.334	275,124						380,000	03/01/2024
100057553		MINNEAPOLIS	MN		06/30/2021	3.250	275,136						375,000	05/03/2021
100150544		SEVERN	MD		05/03/2024	7.625	275,139						340,000	02/13/2024
100120389		ANTIOCH	TN		08/18/2023	8.375	275,148						348,000	07/05/2023
100086914		KISSIMMEE	FL		10/24/2022	8.375	275,161						416,000	08/31/2022
100176159		PHOENIX	AZ		12/20/2024	9.000	275,161		(8)				327,000	11/26/2024
100151055		FAYETTEVILLE	AR		05/08/2024	5.750	275,172						386,000	03/11/2024
100119547		DAWSONVILLE	GA		07/28/2023	6.875	275,182						360,000	06/23/2023
100170908		NORCROSS	GA		10/11/2024	7.125	275,202						460,000	08/13/2024
100129781		WATAUGA	TX		09/27/2023	9.375	275,204						359,000	09/05/2023
100159309		CONYERS	GA		07/15/2024	7.625	275,205						337,000	05/17/2024
100147713		BRADENTON	FL		04/05/2024	7.625	275,211						440,000	02/28/2024
3310082265		NEW CANAAN	CT		11/21/2024	9.296	275,214						3,550,000	08/26/2024
100164263		CHESTER SPRINGS	PA		08/21/2024	6.899	275,217						391,000	07/12/2024
100149485		AVON LAKE	OH		04/24/2024	7.375	275,218						360,000	02/28/2024
100169629		CATONSVILLE	MD		09/30/2024	7.990	275,221						359,000	05/20/2024
100151297		CORALVILLE	IA		05/10/2024	7.625	275,224						345,000	03/15/2024
100119195		HAMILTON	NJ		07/31/2023	7.500	275,225						380,000	05/15/2023
100115999		TEMPE	AZ		07/20/2023	7.625	275,230						365,000	05/19/2023
100168341		CARROLLTON	TX		09/20/2024	7.375	275,230						360,000	04/24/2024
100173522		LOS BANOS	CA		10/29/2024	6.625	275,231						420,000	09/09/2024
100155161		DETROIT	MI		07/19/2024	8.250	275,235						380,000	01/02/2024
100173727		REUNION	FL		10/30/2024	6.990	275,239						384,000	09/18/2024
100182003		TALLAHASSEE	FL		12/12/2024	6.625	275,246		(1)				395,000	10/10/2024
100149016		BOURG	LA		04/19/2024	7.125	275,247						391,300	03/06/2024
3300005056		FORT LAUDERDALE	FL		06/24/2024	9.445	275,250						1,050,000	03/11/2024
100159344		MYRTLE BEACH	SC		07/15/2024	6.125	275,258						355,000	05/07/2024
100161457		MARIETTA	GA		07/30/2024	7.625	275,259						384,000	06/04/2024
100168763		KISSIMMEE	FL		09/26/2024	8.750	275,261						330,000	08/09/2024
100145683		UNITED KINGDOM	GBR		03/12/2024	3.240	275,264		12,681			(5,946)	275,000	03/06/2020
100174593		WATERBURY	CT		10/31/2024	7.990	275,265						350,000	01/22/2024
100168147		CAPE CORAL	FL		09/20/2024	7.375	275,271						525,000	04/13/2024
100135134		PLACITAS	NM		11/03/2023	8.000	275,277						425,000	10/04/2023
100162599		PEORIA	AZ		08/12/2024	7.375	275,278						362,000	06/17/2024
100024735		DEER PARK	NY		09/20/2018	5.000	275,284						275,500	04/30/2018
100180391		RICHMOND	TX		11/25/2024	6.124	275,301						373,000	10/03/2024
100086918		BOERNE	TX		10/24/2022	8.500	275,311						848,000	09/01/2022
100076111		LITTLE ELM	TX		01/07/2022	4.750	275,313						380,000	10/26/2021
100157645		DALLAS	TX		06/28/2024	9.750	275,319						340,000	05/23/2024
100101659		RICHARDSON	TX		04/26/2023	6.500	275,334						375,000	03/23/2023
100134975		WEATHERFORD	TX		10/30/2023	7.500	275,338						500,000	10/05/2023
100171807		DURHAM	NC		10/17/2024	7.375	275,340						357,000	08/14/2024
100078026		MANSFIELD	TX		01/12/2022	4.387	275,342						440,000	12/21/2021
100132244		ANNA	TX		10/13/2023	7.375	275,345						378,900	08/25/2023
100176585		MIDLOTHIAN	VA		11/15/2024	7.625	275,353		(21)				414,000	09/26/2024
100135623		BAYVILLE	NJ		11/09/2023	8.990	275,357						560,000	09/28/2023
100171231		ARLINGTON	TX		10/16/2024	7.375	275,358						375,573	08/28/2024
100185386		FISHERS	IN		12/20/2024	5.990	275,363		8				385,000	10/25/2024
100086199		CYPRESS	TX		10/07/2022	8.000	275,385						339,000	08/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152489		SPRING	TX		05/16/2024	9.990	275,390						325,000	04/15/2024
100053770		LANCASTER	CA		03/23/2021	4.750	275,395						585,000	07/24/2024
100136360		TAYLOR	TX		11/20/2023	6.990	275,411						377,000	09/13/2023
100076494		ST CLOUD	FL		12/21/2021	3.999	275,411						435,000	11/24/2021
100135081		CEDAR CITY	UT		11/01/2023	7.625	275,415						400,000	08/28/2023
100128104		ANTIOCH	TN		09/08/2023	7.000	275,427						350,000	09/13/2022
100087815		COLORADO SPRINGS	CO		11/17/2022	7.750	275,433						865,000	10/19/2022
100127546		FRESNO	CA		09/08/2023	5.625	275,440						430,000	06/26/2023
100112304		CENTRAL ISLIP	NY		06/29/2023	4.000	275,440						415,000	06/03/2022
100164515		TAMPA	FL		08/21/2024	7.500	275,447						365,000	07/15/2024
100159839		MIAMI	FL		08/16/2024	7.990	275,448						750,000	01/17/2024
100114557		WALLINGFORD	CT		06/29/2023	9.375	275,450						350,000	06/02/2023
100131615		WESTFIELD	IN		10/06/2023	7.625	275,457						340,000	07/21/2023
100102003		PHILADELPHIA	PA		04/14/2023	8.499	275,464		(27)				389,000	02/15/2023
100164350		SAN MARCOS	TX		08/21/2024	5.990	275,465						385,000	05/28/2024
100133802		TAMPA	FL		10/20/2023	8.375	275,474						360,000	09/28/2023
100084859		MARIETTA	GA		08/02/2022	6.875	275,476						374,000	06/24/2022
100129726		GARNER	NC		09/29/2023	7.625	275,476						365,000	08/14/2023
100158499		DETROIT	MI		07/10/2024	8.500	275,478						349,000	04/29/2024
100139140		KISSIMMEE	FL		12/28/2023	7.749	275,492						500,000	11/14/2023
100088578		ZIERIKZEE	NLD		10/27/2022	4.850	275,496					(18,115)	380,000	12/01/2023
100077926		AMSTERDAM/AMSTELVEEN	NLD		12/29/2021	2.800	275,496					(18,115)	380,000	12/01/2023
100169217		PHILADELPHIA	PA		09/27/2024	6.980	275,497						360,000	08/27/2024
100150817		MESA	AZ		05/08/2024	6.999	275,498						345,000	03/26/2024
100175153		HAINES CITY	FL		11/05/2024	7.624	275,499						389,000	07/24/2024
100180662		SAN DIEGO	CA		11/26/2024	7.375	275,506		(22)				460,000	08/31/2024
100175296		ST GEORGE	UT		11/05/2024	6.624	275,508						372,000	09/10/2024
100136432		MONROE	NC		11/20/2023	5.750	275,519						414,000	09/29/2023
100145165		UNITED KINGDOM	GBR		03/12/2024	9.500	275,525		7,131			(5,978)	279,982	12/13/2019
100169840		PANAMA CITY	FL		09/30/2024	7.250	275,527						315,000	04/04/2024
100175096		LANCASTER	CA		11/05/2024	6.999	275,527		(44)				350,000	10/03/2024
100057596		PUYALLUP	WA		06/30/2021	3.750	275,531						385,000	05/18/2021
100025721		FAIRFIELD	CT		09/20/2018	4.250	275,533						311,600	04/30/2018
100141424		LAS VEGAS	NV		01/30/2024	8.125	275,535						400,000	01/02/2024
100045835		WOODLAND	CA		11/25/2020	5.250	275,537						985,000	06/02/2024
100143894		ANNAPOLIS	MD		03/06/2024	8.500	275,537						390,000	01/12/2024
100117218		WINDERMERE	FL		07/20/2023	6.990	275,538						506,000	03/01/2024
100166017		CENTRALIA	WA		09/06/2024	9.250	275,538						360,000	08/13/2024
100129632		LAVON	TX		09/29/2023	7.500	275,541						370,000	08/01/2023
100161342		HOUSTON	TX		07/25/2024	7.125	275,544						400,000	05/14/2024
100151645		FORT WORTH	TX		05/10/2024	6.990	275,547						370,000	03/22/2024
100079688		MIAMI	FL		04/08/2022	6.374	275,557						385,000	01/13/2022
100120034		RICHMOND	VA		08/11/2023	7.625	275,568						395,000	06/23/2023
100080864		PEORIA	AZ		03/10/2022	4.000	275,569						363,000	01/28/2022
100179810		DELRAY BEACH	FL		11/21/2024	7.624	275,572		(25)				360,000	09/04/2024
100168178		TWENTYNINE PALMS	CA		09/20/2024	6.875	275,577						365,000	04/03/2024
100161348		HOUSTON	TX		07/25/2024	7.125	275,579						390,000	05/14/2024
100140632		OCEAN CITY	MD		01/19/2024	8.125	275,581						345,000	11/17/2023
100176710		BUFORD	GA		11/15/2024	7.250	275,597		(21)				361,000	04/12/2024
100146954		TOOELE	UT		03/26/2024	7.500	275,598						450,000	02/06/2024
100147793		PLYMOUTH	MN		04/08/2024	7.500	275,610						370,000	02/16/2024
100115739		SCHWENKSVILLE	PA		07/20/2023	6.625	275,610						375,000	05/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140264		CLOVIS	CA		01/18/2024	5.625	275,616						383,000	09/24/2023
100101528		KATY	TX		04/26/2023	5.990	275,622						380,000	02/23/2023
100109063		MIDDLETON	ID		06/05/2023	7.624	275,625						595,000	04/27/2023
100150685		LITTLE ELM	TX		05/06/2024	7.625	275,629						370,000	03/12/2024
100170913		NORCROSS	GA		10/11/2024	7.500	275,630						380,000	08/22/2024
100141734		WOODSTOCK	GA		01/30/2024	8.999	275,635						340,000	12/21/2023
100146668		LOS ANGELES	CA		03/20/2024	6.999	275,638						555,000	02/14/2024
100112027		FORT MILL	SC		06/29/2023	6.500	275,638						844,900	06/04/2022
100136961		ALVA	FL		11/28/2023	5.990	275,641						415,000	08/29/2023
100012938		MORENO VALLEY	CA		05/25/2017	5.000	275,649						360,000	01/31/2017
100148425		WEST RICHLAND	WA		04/12/2024	5.500	275,650						385,000	02/15/2024
100167598		ANNA	TX		09/19/2024	7.500	275,660						362,900	08/13/2024
100138708		LOS ANGELES (VAN NUYS AREA)	CA		02/02/2024	7.875	275,664						500,000	12/22/2023
100049129		SUISUN CITY	CA		11/20/2020	4.625	275,666						451,250	07/31/2020
100134969		SACRAMENTO	CA		10/30/2023	8.625	275,671						415,000	10/04/2023
100132321		HIRAM	GA		11/03/2023	6.250	275,683						358,000	11/10/2021
100134510		ROWLETT	TX		10/30/2023	10.124	275,693						375,000	10/06/2023
100153460		HACKETTSTOWN	NJ		05/30/2024	7.970	275,699						469,000	04/11/2024
100081268		TRACY	CA		03/18/2022	3.500	275,708						585,000	12/30/2021
100146959		ANNA	TX		03/26/2024	6.490	275,718						377,000	02/09/2024
100038899		DUBLIN	IRL		09/27/2019	5.450	275,720					(17,963)	280,171	11/30/2018
100149881		HOLIDAY	FL		04/29/2024	9.999	275,723						350,000	04/09/2024
3340087095		WESTERN SPRINGS	IL		11/14/2024	8.920	275,742						1,200,000	10/07/2024
100172559		CENTERTON	AR		10/23/2024	7.500	275,742						335,500	08/01/2024
100119152		PINEDALE	AZ		07/31/2023	7.125	275,745						335,000	05/30/2023
100150516		NAVARRE	FL		05/03/2024	7.125	275,748						400,000	02/02/2024
100028386		EAGLE LAKE	FL		10/26/2018	4.625	275,748						855,000	06/04/2018
100168927		TILBURG	NLD		09/26/2024	5.650	275,755					(21,834)	355,000	08/23/2024
100080332		AMSTERDAM	NLD		02/22/2022	3.250	275,755					(18,132)	335,414	12/01/2023
100150265		HOENSBROEK	NLD		04/29/2024	5.700	275,755					(9,663)	355,000	04/16/2024
100089678		ZIERIKZEE	NLD		11/29/2022	5.950	275,755					(18,132)	355,000	12/01/2023
100182174		DOVER	VT		12/12/2024	7.125	275,757		(1)				309,000	10/11/2024
100161441		CEDAR PARK	TX		07/29/2024	6.875	275,757						370,000	04/12/2024
100024998		BRONX	NY		09/20/2018	3.875	275,765						508,250	04/30/2018
100156868		WOODRIDGE	NY		06/27/2024	7.930	275,783						360,000	05/21/2024
100129832		ORLANDO	FL		09/27/2023	8.625	275,791						340,000	09/11/2023
100114642		KILLEEN	TX		06/29/2023	7.250	275,795						350,000	05/24/2023
100169352		LOS FRESNOS	TX		09/27/2024	7.750	275,809						541,000	08/08/2024
100184402		LUMBERTON	NC		12/17/2024	6.750	275,810		1				345,000	10/30/2024
100012724		PALOS HILLS	IL		05/25/2017	4.625	275,817						278,000	03/18/2021
100136438		MARICOPA	AZ		11/20/2023	7.500	275,819						370,000	09/29/2023
100138287		CHARLOTTE	NC		12/18/2023	8.375	275,819						352,000	11/13/2023
100099566		SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023	8.863	275,829						440,511	01/31/2023
100141512		BAKERSFIELD	CA		01/30/2024	9.125	275,830						349,000	12/15/2023
100182095		NORTH LAS VEGAS	NV		12/12/2024	6.125	275,834		12				398,000	10/01/2024
100163026		RAEFORD	NC		08/13/2024	7.625	275,836						350,000	04/29/2024
100017060		AVON	NC		04/26/2018	6.000	275,841						410,900	02/06/2017
100100602		MI WUK VILLAGE	CA		04/27/2023	9.250	275,842		(104)				375,000	03/27/2023
3310066379		BRENTWOOD	TN		01/09/2024	8.617	275,846						2,050,000	12/08/2023
100148318		FORT WORTH	TX		04/12/2024	8.125	275,852						395,000	02/23/2024
100168418		ANNA	TX		09/25/2024	6.990	275,853						428,000	08/09/2024
100089406		ABILENE	TX		11/17/2022	9.125	275,856						330,000	11/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100167459		DURHAM	NC		09/16/2024	7.000	275,866						360,000	07/25/2024
100067638		CHARLOTTE	NC		09/23/2021	3.625	275,871						400,000	06/19/2021
100136480		FORT WORTH	TX		11/20/2023	6.250	275,871						414,500	09/28/2023
100159209		LEEHIGH	FL		07/15/2024	7.624	275,871						390,000	06/06/2024
100117497		SANFORD	FL		07/20/2023	7.999	275,880						325,000	03/01/2024
100137555		ORLANDO	FL		12/08/2023	7.375	275,883						377,000	10/23/2023
100148244		NORFOLK	VA		04/12/2024	7.375	275,885						363,000	01/31/2024
100132122		HUGER	SC		10/13/2023	5.250	275,885						457,000	08/10/2023
100055532		BLUE POINT	NY		03/23/2021	4.000	275,892						544,000	01/02/2021
100174265		SAN ANTONIO	TX		10/31/2024	5.500	275,894						374,000	02/08/2024
100168408		CHARLOTTE	NC		09/25/2024	8.125	275,898						356,500	07/31/2024
100027780		SAN LEANDRO	CA		10/26/2018	4.625	275,898						539,600	06/01/2018
100011511		SARASOTA	FL		03/08/2017	4.990	275,899						405,000	09/03/2016
100148710		CUMMING	GA		04/17/2024	7.875	275,900						370,000	11/09/2023
100167858		HOUSTON	TX		09/20/2024	7.625	275,911		(18)				344,000	06/28/2024
100143430		LOS ANGELES	CA		02/16/2024	8.875	275,914						535,000	01/15/2024
100082377		HAINES CITY	FL		04/14/2022	6.375	275,943						315,000	03/14/2022
100077955		COLORADO SPRINGS	CO		01/13/2022	5.875	275,955						330,000	11/30/2021
100000198		FLOWER MOUND	TX		09/27/2016	4.375	275,972						450,000	08/24/2016
100147761		GILBERT	AZ		04/08/2024	6.375	275,986						430,000	02/16/2024
100079311		IRVING	TX		02/28/2022	3.999	275,987		56				340,000	01/28/2022
100162962		BEAVERTON	OR		08/12/2024	7.490	275,993						390,000	06/13/2024
100140273		KILL DEVIL HILLS	NC		01/18/2024	7.875	275,996						425,000	11/28/2023
100128031		ANTIOCH	TN		09/08/2023	6.750	276,009						375,000	06/02/2022
3340084482		BRENTWOOD	NY		10/23/2024	8.870	276,012						1,162,000	09/10/2024
100161462		FORT PIERCE	FL		07/30/2024	6.875	276,026						380,000	06/12/2024
100159875		SANFORD	FL		08/16/2024	8.490	276,031						332,000	04/02/2024
100087426		AUSTIN	TX		10/25/2022	5.875	276,031						420,000	05/17/2022
4010073661		LORAIN	OH		04/29/2024	8.453	276,032						359,000	02/29/2024
100151033		MONROE	NC		05/08/2024	5.750	276,034						391,000	02/29/2024
100131774		VALLEJO	CA		10/06/2023	7.500	276,043						360,000	11/10/2022
100103863		PATERSON	NJ		05/10/2023	7.652	276,054						535,000	04/19/2023
100140284		LAKE ALFRED	FL		01/18/2024	8.625	276,056						349,000	11/27/2023
100111491		JAMAICA	NY		06/29/2023	2.875	276,056						1,050,000	06/02/2022
100129324		DAWSONVILLE	GA		09/25/2023	7.375	276,062						380,000	07/26/2023
100149384		FAYETTEVILLE	AR		04/24/2024	5.750	276,063						386,000	02/27/2024
100140214		HAINES CITY	FL		01/11/2024	10.125	276,070						336,000	11/16/2023
100145786		LAKE HAVASU CITY	AZ		05/08/2024	6.500	276,075						347,000	03/22/2024
100131751		MURFREESBORO	TN		10/06/2023	7.250	276,077						550,000	10/10/2022
100088912		HOMESTEAD	FL		11/15/2022	8.875	276,079						456,090	10/07/2022
100135353		CELINA	TX		11/13/2023	7.499	276,081						485,000	09/28/2023
100076652		PHOENIX	AZ		12/16/2021	4.250	276,092						369,000	11/22/2021
100164946		HANOVER TOWNSHIP	PA		08/28/2024	8.130	276,098						360,000	07/17/2024
100144861		UNITED KINGDOM	GBR		03/12/2024	3.390	276,101		12,002			(5,920)	359,980	02/26/2020
100148609		CLEBURNE	TX		04/12/2024	7.625	276,123						360,000	02/20/2024
100126382		ABSECON	NJ		08/30/2023	7.861	276,125						420,000	07/31/2023
100176579		AZUSA	CA		11/15/2024	6.625	276,134		(10)				455,000	09/14/2024
100103531		WEST PALM BEACH	FL		05/08/2023	7.999	276,135						405,000	03/30/2023
324050492		BOISE	ID		07/01/2024	9.570	276,137						1,330,000	05/12/2024
100067651		TAMPA	FL		09/23/2021	3.625	276,139						385,000	06/24/2021
100078001		GARLAND	TX		02/18/2022	5.500	276,150						300,000	12/22/2021
100116308		FLUSHING	NY		07/20/2023	4.500	276,157						600,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100101978		ALBUQUERQUE	NM		04/14/2023	8.375	276,160						365,000	03/06/2023
100151211		IDAHO FALLS	ID		05/10/2024	6.990	276,168						348,000	03/13/2024
100172781		MOUNT PLEASANT	SC		12/06/2024	7.250	276,169		(19)				410,000	11/05/2024
100156559		DENTON	TX		06/24/2024	7.125	276,173						365,000	05/01/2024
100119514		ANNA	TX		07/28/2023	7.500	276,180						400,000	06/21/2023
100109117		WINDERMERE	FL		06/05/2023	8.375	276,180						370,000	05/04/2023
100156543		FISHERS	IN		06/24/2024	7.125	276,181						365,000	05/06/2024
100129755		DAVENPORT	FL		09/27/2023	8.250	276,184						357,000	08/31/2023
100076215		CHATTANOOGA	TN		01/07/2022	4.375	276,190						337,000	11/08/2021
100079849		FRANKLIN	TN		04/25/2022	4.875	276,192						795,000	01/20/2022
100179563		COPPERAS COVE	TX		11/21/2024	6.625	276,195		(7)				379,990	09/13/2024
100101746		NEWBURGH	NY		03/31/2023	8.783	276,200						447,000	03/15/2023
100186292		CORTLAND	OH		12/27/2024	7.990	276,201		(1)				341,000	10/28/2024
100149463		PHOENIX	AZ		04/24/2024	7.625	276,212						360,000	03/04/2024
100102159		SARASOTA	FL		04/14/2023	8.750	276,218						353,000	02/24/2023
100142067		BOCA RATON	FL		02/29/2024	7.875	276,221						455,000	01/30/2024
100162565		CARRABELLE	FL		08/12/2024	7.500	276,223						349,000	06/28/2024
100114815		NIANTIC	CT		07/10/2023	7.375	276,226						420,000	05/08/2023
100175431		LONG VALLEY	NJ		12/23/2024	7.875	276,226		(7)				615,000	05/17/2024
100152579		GLENSIDE	PA		05/17/2024	7.625	276,228						400,000	03/13/2024
100150673		KALAMAZOO	MI		05/06/2024	7.625	276,229						375,000	02/16/2024
100115754		CAROLINA BEACH	NC		07/20/2023	6.624	276,237						378,000	06/01/2023
100143221		MONTGOMERY	AL		02/16/2024	6.625	276,238						375,000	12/13/2023
100149624		RALEIGH	NC		04/26/2024	7.125	276,243						390,000	03/18/2024
100133384		WARNER ROBINS	GA		11/21/2023	9.375	276,248						337,000	09/22/2023
100147754		MATTHEWS	NC		04/08/2024	7.124	276,249						373,000	02/16/2024
100135404		TOWNSEND	TN		11/13/2023	8.000	276,254						350,000	09/12/2023
100148127		EDISON	NJ		04/10/2024	7.375	276,258						390,000	02/29/2024
100174514		DAVENPORT	FL		10/31/2024	7.875	276,288						361,000	03/28/2024
100165001		FORT WORTH	TX		08/28/2024	6.999	276,290						370,000	07/26/2024
100142958		JONESBOROUGH	TN		02/09/2024	7.990	276,294						368,000	12/06/2023
100156787		PHARR	TX		06/26/2024	7.625	276,296						378,000	06/13/2024
100148012		FULSHEAR	TX		04/10/2024	6.500	276,299						390,000	02/21/2024
100179738		PARRISH	FL		11/21/2024	5.750	276,301		34				395,000	09/24/2024
100179960		BOYNE FALLS	MI		11/25/2024	7.375	276,312						305,000	10/04/2024
100154752		ORONOGO	MO		07/19/2024	6.625	276,317						405,000	02/09/2024
100108004		CHICAGO	IL		05/25/2023	6.500	276,320						393,000	03/31/2023
3310076812		CHATHAM	NJ		07/19/2024	8.666	276,321						1,900,000	05/17/2024
100186016		FRESNO	CA		12/27/2024	8.125	276,322		(3)				335,000	10/30/2024
100142536		MANOR	TX		02/08/2024	6.499	276,325						371,000	12/29/2023
100025434		SAN FERNANDO	CA		09/20/2018	4.625	276,334						411,350	04/30/2018
100076325		HOUSTON	TX		01/07/2022	3.750	276,334						424,000	11/04/2021
100012898		HOLLISTER	CA		05/25/2017	5.125	276,341						469,000	01/31/2017
100132432		WINTER HAVEN	FL		11/03/2023	8.990	276,342						363,000	05/25/2023
100161999		TUCSON	AZ		07/31/2024	9.125	276,349						322,000	05/20/2024
100160140		KENNEWICK	WA		07/17/2024	7.625	276,355						364,400	05/15/2024
100150585		SEVIERVILLE	TN		05/03/2024	7.000	276,359						558,000	01/26/2024
100148890		HOUSTON	TX		04/17/2024	7.625	276,367						380,000	10/26/2023
100165488		SURFSIDE BEACH	TX		08/29/2024	7.990	276,368						360,000	06/26/2024
100152217		ATLANTA	GA		05/17/2024	7.500	276,371						455,000	03/14/2024
100175484		GRAHAM	NC		12/23/2024	7.625	276,372		114				362,000	06/03/2024
100110150		SCHAUMBURG	IL		06/29/2023	7.125	276,377						385,000	05/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100151698		SALT LAKE CITY	UT		05/10/2024	6.625	276,379						515,000	04/01/2024
100031779		WEST COVINA	CA		03/29/2019	3.375	276,382						580,000	12/08/2018
100012455		GRAND TERRACE	CA		04/28/2017	4.000	276,383						340,000	01/31/2017
100179754		FORT WORTH	TX		11/21/2024	5.750	276,386						390,000	09/05/2024
100162606		RANSON	WV		08/12/2024	7.625	276,390						325,000	05/17/2024
100140002		ACWORTH	GA		01/09/2024	7.875	276,403						364,000	11/16/2023
3340081761		BERLIN	CT		09/18/2024	9.030	276,408						1,282,002	07/26/2024
3310066350		WINTER PARK	FL		01/23/2024	9.121	276,417						2,360,000	12/13/2023
100027006		AZUSA	CA		09/26/2018	4.545	276,426						437,570	06/14/2018
100060323		ARIEL	WA		06/25/2021	4.000	276,437						437,000	04/20/2021
100130317		WESLEY CHAPEL	FL		09/28/2023	8.750	276,453						347,000	07/31/2023
3340078404		CAPE CORAL	FL		07/29/2024	9.356	276,457						1,230,000	06/01/2024
100140606		BREMERTON	WA		01/19/2024	8.375	276,458						370,000	11/14/2023
100148398		BRYAN	TX		04/12/2024	7.625	276,464						340,000	02/15/2024
100135286		LAVON	TX		11/13/2023	7.490	276,465						378,000	10/02/2023
100087979		CAPE CORAL	FL		10/25/2022	6.625	276,468						458,000	09/16/2022
100055823		KATY	TX		03/23/2021	3.500	276,480						294,000	01/03/2021
100071645		RENO	NV		10/14/2021	4.000	276,481						570,000	06/04/2021
100067642		LANCASTER	CA		09/23/2021	3.625	276,482						385,000	07/02/2021
100043594		TALALA	OK		08/13/2020	5.875	276,484						522,405	10/09/2019
100156317		DORAL	FL		07/25/2024	7.500	276,486						365,000	06/20/2024
100110466		JOHNS ISLAND	SC		06/30/2023	6.625	276,490						465,000	04/28/2023
100128252		KATY	TX		09/14/2023	9.125	276,491						306,000	08/03/2023
100150643		LEHIGH ACRES	FL		05/06/2024	7.625	276,497						355,000	03/04/2024
100100470		COPIAGUE	NY		04/27/2023	5.875	276,505						440,000	03/14/2022
100153275		AVERY	CA		05/30/2024	7.625	276,514						350,000	03/20/2024
100150270		S-GRAVENHAGE	NLD		04/29/2024	5.550	276,532					(9,691)	411,300	03/25/2024
100147321		UTRECHT	NLD		03/27/2024	5.550	276,532					(12,523)	512,100	06/30/2024
100049932		HILLSIDE	NJ		11/20/2020	3.500	276,536						398,050	07/31/2020
100172378		RANCHO CORDOVA	CA		10/23/2024	6.624	276,540						365,000	09/03/2024
100146597		CHICAGO	IL		03/20/2024	8.999	276,540						385,000	02/05/2024
100099604		BOCA RATON	FL		04/06/2023	7.750	276,544						350,000	03/06/2023
100100657		NORTH LAS VEGAS	NV		04/28/2023	6.375	276,546						370,000	07/09/2021
100025847		STATEN ISLAND	NY		09/20/2018	4.375	276,548						600,000	04/16/2023
100166002		GRANDVIEW	WA		09/06/2024	7.499	276,550						427,000	08/12/2024
100147909		FORT WORTH	TX		04/08/2024	5.750	276,551						399,000	01/31/2024
100039280		DUBLIN	IRL		09/27/2019	4.750	276,551					(18,134)	350,502	11/30/2018
100081692		SAN DIMAS	CA		03/21/2022	4.125	276,558						770,000	01/11/2022
100171793		CONCORD	NC		10/17/2024	6.625	276,558						354,000	09/23/2024
100108469		PHILADELPHIA	PA		05/25/2023	7.499	276,561						370,000	04/28/2023
100115980		ORLANDO	FL		07/20/2023	7.375	276,568						380,000	05/30/2023
100172530		ACCOKEEK	MD		10/23/2024	7.000	276,569						350,000	09/10/2024
100128454		LITTLETON	CO		09/15/2023	8.500	276,570						424,000	07/25/2023
100172259		WYLIE	TX		10/21/2024	7.500	276,575						380,000	09/03/2024
100132030		PHILADELPHIA	PA		10/13/2023	7.499	276,577						373,000	09/07/2023
100170143		PHILADELPHIA	PA		10/08/2024	6.999	276,577						360,000	08/28/2024
100155643		BRADENTON	FL		06/18/2024	10.490	276,580						685,000	03/25/2024
100169312		PROVIDENCE	RI		09/27/2024	7.990	276,585						385,000	08/02/2024
100137015		STEPHENS CITY	VA		11/28/2023	7.500	276,592						408,000	09/26/2023
100099574		CONROE	TX		04/06/2023	8.625	276,596						382,000	02/16/2023
100114991		HORSHAM	PA		07/14/2023	7.625	276,607						352,500	04/17/2023
100171563		FORT WORTH	TX		10/16/2024	5.990	276,617						355,000	08/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103692		ANSONIA	CT		05/08/2023	6.875	276,618						368,000	03/22/2023
100081135		ELKRIDGE	MD		03/18/2022	3.250	276,623						464,000	01/12/2022
100131592		AURORA	CO		10/06/2023	7.625	276,623						375,000	08/22/2023
100149985		NETCONG	NJ		06/07/2024	7.625	276,628						390,000	04/16/2024
100171669		MELISSA	TX		10/16/2024	7.500	276,634						356,000	08/30/2024
100163009		DENTON	TX		08/13/2024	7.500	276,637						375,000	05/13/2024
100169143		NEW ORLEANS	LA		09/27/2024	7.124	276,639						360,000	08/12/2024
100135234		DACULA	GA		11/08/2023	5.990	276,651						469,000	08/25/2023
100159304		LAS VEGAS	NV		07/15/2024	6.875	276,657						370,000	05/14/2024
100141420		LAWRENCEVILLE	GA		01/30/2024	8.500	276,659						419,000	12/15/2023
100137327		MIAMI	FL		12/01/2023	8.874	276,669						445,000	11/03/2023
100100294		LOS BANOS	CA		03/24/2023	8.000	276,669						445,000	01/13/2023
100090003		SANTA ROSA	CA		01/13/2023	5.875	276,673						600,000	01/31/2019
100157634		YUKON	OK		06/28/2024	7.375	276,692						398,000	05/17/2024
100145815		MOUNT PROSPECT	IL		05/08/2024	7.625	276,704						430,000	03/14/2024
100025207		SANTA MARIA	CA		09/20/2018	4.625	276,712						389,500	04/30/2018
100158690		SAINT AUGUSTINE	FL		07/10/2024	5.990	276,715						390,000	04/26/2024
100120260		CLARKSVILLE	TN		08/18/2023	8.125	276,725						360,000	06/12/2023
100054000		WOODLAND	CA		03/23/2021	6.480	276,725						395,900	01/05/2021
100164120		PALM HARBOR	FL		08/21/2024	7.375	276,727						435,000	07/29/2024
100181999		WOODBRIDGE	VA		12/12/2024	6.124	276,734		13				379,000	10/16/2024
100088980		TREASURE ISLAND	FL		11/15/2022	7.875	276,749						400,000	10/14/2022
100115609		OTHELLO	WA		07/19/2023	9.624	276,758						381,500	06/29/2023
100065403		EVANS	GA		07/28/2021	3.874	276,765						431,000	06/14/2021
100108057		GRAND PRAIRIE	TX		05/24/2023	8.875	276,768						365,000	04/05/2023
100079551		WINTER GARDEN	FL		04/08/2022	5.125	276,770						480,000	01/24/2022
100185320		BEDFORD	VA		12/20/2024	7.625	276,777		1				325,000	10/31/2024
100025093		HYATTSVILLE	MD		09/20/2018	4.625	276,777						255,550	04/30/2018
100084839		OCALA	FL		08/02/2022	8.250	276,778						370,000	06/30/2022
100172856		BAKERSFIELD	CA		10/25/2024	7.125	276,779		(32)				360,000	10/02/2024
100168136		MYRTLE BEACH	SC		09/20/2024	7.125	276,785						395,000	03/22/2024
100031299		CHULA VISTA	CA		03/29/2019	3.347	276,788						475,000	12/07/2018
100140393		WHITEFISH	MT		01/18/2024	7.750	276,791						405,000	09/25/2023
100026114		EVERETT	WA		09/20/2018	4.250	276,793						532,000	04/30/2018
100143119		NORMAN	OK		02/16/2024	7.500	276,794						394,000	11/22/2023
100112881		BOCA RATON	FL		06/29/2023	3.500	276,806						380,000	01/18/2022
100156585		RALEIGH	NC		06/24/2024	7.375	276,815						346,000	04/29/2024
100076233		CARROLLTON	TX		01/07/2022	3.750	276,823						385,000	11/04/2021
100170107		WESLEY CHAPEL	FL		10/08/2024	6.375	276,829						344,000	08/14/2024
100159648		MARLTON	NJ		08/23/2024	7.375	276,847						360,000	07/17/2024
100160832		BARTLETT	TN		07/24/2024	8.000	276,861						395,000	06/03/2024
100182484		DURHAM	NC		12/12/2024	6.124	276,861		8				395,400	11/04/2024
100147745		RIVERVIEW	FL		04/08/2024	7.124	276,863						350,000	02/14/2024
100043189		CORONA	CA		05/28/2020	4.125	276,875						635,000	04/21/2020
100138031		NASHVILLE	TN		12/13/2023	7.999	276,875						375,000	11/17/2023
100167548		SUMMERVILLE	SC		10/31/2024	7.500	276,879		(59)				350,000	10/04/2024
100172817		ALLENTOWN	PA		12/06/2024	7.875	276,880		(24)				377,000	10/21/2024
100186770		FORT LAUDERDALE	FL		12/31/2024	8.000	276,884		57				340,000	08/28/2024
100151282		LA QUINTA	CA		05/10/2024	7.500	276,889						375,000	03/01/2024
100153634		CLERMONT	FL		05/31/2024	7.375	276,899						534,000	05/01/2024
100149421		SPRINGFIELD	MA		04/24/2024	7.125	276,903						365,000	01/31/2024
100159666		GRAND PRAIRIE	TX		08/23/2024	8.250	276,904						345,000	07/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186743		OKLAHOMA CITY	OK		12/31/2024	8.250	276,905		59				341,000	08/29/2024
100144363		CLEMSON	SC		03/07/2024	7.625	276,905						370,000	12/14/2023
100160578		LAKEWOOD	CO		07/19/2024	8.250	276,909						1,063,000	07/01/2024
100154138		DALHART	TX		07/11/2024	8.875	276,916						294,000	05/30/2024
100043471		PARSIPPANYTROY HILLS	NJ		08/13/2020	2.500	276,918						379,050	09/24/2019
100081069		SARASOTA	FL		03/18/2022	2.999	276,921						513,000	01/13/2022
100159361		WASHINGTON	UT		07/15/2024	6.125	276,927						357,000	05/10/2024
100160867		AZLE	TX		07/24/2024	7.875	276,931						365,000	05/22/2024
100160868		AZLE	TX		07/24/2024	7.875	276,931						365,000	05/22/2024
100160869		AZLE	TX		07/24/2024	7.875	276,931						365,000	05/22/2024
100091956		SAN BERNARDINO	CA		02/07/2023	8.000	276,931						400,000	12/05/2022
100110766		LITHONIA	GA		08/11/2023	8.000	276,939						360,000	06/21/2023
100170304		GALLATIN	TN		10/08/2024	7.624	276,946						351,000	08/14/2024
100162913		AZLE	TX		08/12/2024	7.875	276,952						365,000	05/22/2024
100079986		PARK CITY	UT		04/25/2022	4.750	276,958						385,000	01/24/2022
100129582		OCONOMOWOC	WI		09/29/2023	7.250	276,960						375,000	08/02/2023
100176642		CHARLOTTE	NC		11/15/2024	7.875	276,974		(35)				352,000	09/19/2024
100173796		CHICAGO	IL		10/30/2024	8.250	276,975						362,000	08/16/2024
100048839		KINGS PARK	NY		11/20/2020	3.875	276,975						417,050	07/31/2020
100173771		MADISON	AL		10/30/2024	8.250	276,983						355,000	09/09/2024
100186624		PROVO	UT		12/30/2024	5.750	276,985		1				419,000	10/21/2024
100099581		SALINAS	CA		04/06/2023	9.750	276,985						785,000	02/22/2023
100115695		OMAHA	NE		07/20/2023	6.625	277,001						450,000	05/23/2023
100100837		NEW CARROLLTON	MD		04/28/2023	6.125	277,010						370,000	11/23/2021
100110509		TOMS RIVER	NJ		06/30/2023	7.125	277,011						375,000	05/12/2023
100161142		INDIANAPOLIS	IN		07/24/2024	7.625	277,015						350,000	06/05/2024
100140887		JACKSONVILLE	FL		01/25/2024	8.250	277,034						355,000	10/24/2023
100029400		VISTA	CA		10/26/2018	4.875	277,051						475,000	06/05/2018
100119878		SARTELL	MN		08/10/2023	8.990	277,055						348,000	06/20/2023
100155975		CORVALLIS	OR		06/18/2024	8.750	277,056						425,000	04/29/2024
100167575		SUMMERVILLE	SC		09/19/2024	7.500	277,059						365,000	07/29/2024
100137736		ANTIOCH	TN		12/08/2023	6.375	277,068						420,000	10/16/2023
100139798		UNITED KINGDOM	GBR		12/18/2023	7.590	277,069					(4,896)	305,000	06/30/2021
100186490		FREEHOLD	NJ		12/30/2024	6.750	277,071						370,000	11/13/2024
100143256		WEST PALM BEACH	FL		02/16/2024	6.990	277,078						385,000	12/18/2023
100120953		PARRISH	FL		08/30/2023	5.875	277,079						370,000	06/16/2023
100152248		OAKWOOD	GA		05/17/2024	7.500	277,087						425,000	03/29/2024
100077861		SOUTH WEST LONDON	GBR		12/29/2021	4.490	277,097					(5,025)	650,000	12/23/2021
100175887		CHARLOTTE	NC		11/14/2024	7.500	277,102						366,000	09/11/2024
100068501		COTTAGE GROVE	OR		08/25/2021	4.000	277,110						400,000	06/08/2021
100171711		MCKINNEY	TX		10/17/2024	6.990	277,114						365,000	08/23/2024
100162276		PENNSAUKEN	NJ		09/06/2024	7.625	277,122						375,000	08/19/2024
100025453		WOODBURY	MN		09/20/2018	5.000	277,123						327,750	04/30/2018
100119358		BOCA RATON	FL		07/31/2023	6.499	277,124						385,000	05/01/2023
100162294		BOYNTON BEACH	FL		09/06/2024	9.625	277,126						295,000	07/30/2024
100141224		ALLENTOWN	PA		01/30/2024	8.750	277,126						340,000	12/22/2023
100129360		CHARLOTTE	NC		09/25/2023	7.375	277,132						362,000	07/31/2023
100000543		HOWARD BEACH	NY		09/27/2016	3.625	277,132						660,000	08/24/2016
100117663		ORLANDO	FL		07/20/2023	7.750	277,136						347,000	03/01/2024
100135069		EDMOND	OK		11/01/2023	7.499	277,143						348,000	09/07/2023
100049643		RIALTO	CA		11/20/2020	4.250	277,151						346,750	07/31/2020
100185439		NOKOMIS	FL		12/20/2024	5.875	277,155		16				379,000	10/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186434		DALLAS	TX		12/30/2024	7.500	277,163						346,000	10/25/2024
100140348		PORT SAINT LUCIE	FL		01/18/2024	8.125	277,168						350,000	11/20/2023
100145761		UNITED KINGDOM	GBR		03/12/2024	3.390	277,168		13,110			(6,088)	280,000	01/29/2020
100065173		TACOMA	WA		07/14/2021	4.250	277,175						340,000	05/21/2021
100181199		PALMDALE	CA		12/06/2024	8.499	277,178		(22)				380,000	11/05/2024
100158880		MELBOURNE	FL		07/12/2024	7.125	277,180						349,000	05/03/2024
100147016		LEHIGH	OK		03/27/2024	7.875	277,185						350,000	08/31/2023
3340081072		MARBLE FALLS	TX		08/26/2024	9.325	277,187						1,054,000	07/13/2024
100132549		ANGIER	NC		11/03/2023	7.750	277,200						360,000	06/21/2023
3340071653		NEWARK	NJ		04/05/2024	8.851	277,200						1,608,000	02/26/2024
3340073477		ANGLETON	TX		05/10/2024	9.770	277,200						1,000,000	03/28/2024
3340074958		VALLEY STREAM	NY		05/10/2024	9.443	277,200						1,420,000	04/05/2024
3340075436		SARASOTA	FL		05/10/2024	9.236	277,200						1,442,000	04/19/2024
3340076183		CUTLER BAY	FL		05/17/2024	9.604	277,200						1,440,000	04/22/2024
3340084660		KAILUA-KONA	HI		10/03/2024	8.426	277,200						1,000,000	07/16/2024
3340076988		CAPE CORAL	FL		06/14/2024	9.623	277,208						1,170,000	05/17/2024
100013682		JEFFERSON TOWNSHIP	NJ		05/25/2017	4.875	277,222						420,000	01/11/2022
100164402		TAMPA	FL		08/21/2024	7.125	277,228						430,000	06/28/2024
100137324		SALEM	OR		12/01/2023	8.749	277,242						411,000	10/31/2023
100157005		UNITED KINGDOM	GBR		06/27/2024	6.490	277,247					(2,932)	475,000	06/03/2024
100119599		WEST COLUMBIA	SC		07/31/2023	7.875	277,249						360,000	06/12/2023
100054366		NOTTINGHAM	MD		03/23/2021	3.875	277,252						265,000	01/03/2021
100133697		BUDA	TX		10/23/2023	7.500	277,254						390,000	08/30/2023
100179654		NORFOLK	VA		11/21/2024	7.625	277,254						340,000	09/18/2024
100169485		ARLINGTON	TX		09/30/2024	6.625	277,257		8				465,000	06/15/2024
100167084		KILLEEN	TX		09/13/2024	7.750	277,265						370,000	05/24/2024
100140282		SURFSIDE BEACH	SC		01/18/2024	7.990	277,277						371,000	10/13/2023
100114526		BAYVILLE	NJ		06/29/2023	7.375	277,284						435,000	05/30/2023
100168439		ROUND ROCK	TX		09/25/2024	6.625	277,285						390,000	07/26/2024
100133838		BAKERSFIELD	CA		10/20/2023	7.250	277,285						383,000	09/27/2023
100161151		OFALLON	MO		07/24/2024	7.625	277,295						345,000	06/05/2024
100179998		GREEN BAY	WI		11/25/2024	7.625	277,298						335,000	09/27/2024
100175417		WILLIS	TX		12/23/2024	7.625	277,298		(4)				365,000	06/21/2024
100142035		RIVERVIEW	FL		02/29/2024	8.125	277,300						340,000	01/23/2024
100029075		GERMANTOWN	MD		10/26/2018	3.750	277,303						370,500	06/01/2018
100060241		LAS VEGAS	NV		06/25/2021	3.990	277,304						390,000	03/31/2021
100017232		MAPLE VALLEY	WA		04/26/2018	4.625	277,307						495,000	12/31/2017
100171823		MARIETTA	GA		10/17/2024	7.125	277,315						362,000	08/26/2024
100180323		FORT WORTH	TX		11/25/2024	6.000	277,318						390,000	09/26/2024
100161372		MYRTLE BEACH	SC		07/25/2024	7.125	277,318						409,000	05/15/2024
100120691		TEMECULA	CA		08/25/2023	6.625	277,328						565,000	07/20/2023
100159916		MIAMI	FL		08/16/2024	7.250	277,331						349,000	04/24/2024
100158334		UNITED KINGDOM	GBR		07/09/2024	3.390	277,331		7,521			(6,004)	300,000	02/01/2022
100151228		FORT WORTH	TX		05/10/2024	5.750	277,333						370,000	03/05/2024
100045593		LINTHICUM HEIGHTS	MD		11/25/2020	4.000	277,355						275,500	08/07/2020
100148782		WESTAMPTON	NJ		04/17/2024	7.500	277,358						368,000	10/12/2023
100179457		HOSCHTON	GA		11/21/2024	6.124	277,370		1				388,000	10/04/2024
100181975		BELLEVUE	WA		12/12/2024	6.375	277,370		7				380,000	10/17/2024
100079646		COMPTON	CA		04/08/2022	4.375	277,372						565,000	01/03/2022
100150956		DORAL	FL		05/08/2024	7.375	277,376						410,000	03/07/2024
100131849		BALTIMORE	MD		10/06/2023	8.625	277,379						366,000	09/14/2023
100140109		FORT WORTH	TX		01/09/2024	5.750	277,385						415,000	10/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031809		LONG BEACH	CA		03/29/2019	4.220	277,407						690,000	12/09/2018
100169422		LARAMIE	WY		09/30/2024	6.625	277,409		5				400,000	04/26/2024
100148505		CUMMING	GA		04/12/2024	6.875	277,419						370,000	02/26/2024
3340065215		MABANK	TX		02/26/2024	9.562	277,421						1,292,000	12/04/2023
100169729		ATLANTA	GA		09/30/2024	6.990	277,430		(42)				400,000	07/02/2024
100168412		NORTH PORT	FL		09/25/2024	7.624	277,437						340,000	08/15/2024
100175626		JEFFERSON	GA		11/12/2024	6.999	277,437		(5)				390,000	10/21/2024
100155216		IRVINGTON	NJ		07/19/2024	8.250	277,439						350,000	09/26/2023
100120326		DEERFIELD BEACH	FL		08/18/2023	8.375	277,440						420,800	06/26/2023
100150663		PRINCENTON	TX		05/06/2024	7.125	277,443						379,000	03/15/2024
100160418		FORT WORTH	TX		07/19/2024	8.499	277,444						350,000	06/28/2024
100142701		SAN ANTONIO	TX		02/08/2024	5.990	277,448						390,000	11/15/2023
100049439		SHELTON	CT		11/20/2020	4.375	277,457						285,000	07/31/2020
100054293		MILFORD	CT		03/23/2021	3.500	277,458						269,000	01/06/2021
100180425		COLLEGE STATION	TX		11/25/2024	6.625	277,460						393,000	09/26/2024
100144095		EDEN PRAIRIE	MN		03/07/2024	6.990	277,463						395,000	01/26/2024
100160029		COLUMBIA HEIGHTS	MN		07/17/2024	6.625	277,470						405,000	05/06/2024
100152524		CAPE CORAL	FL		05/17/2024	6.990	277,473						375,000	03/19/2024
100135359		CHARLOTTE	NC		11/13/2023	7.625	277,482						355,000	08/15/2023
100027021		DOVER TWP	NJ		09/26/2018	4.000	277,508						437,980	06/13/2018
100146590		HOUSTON	TX		03/20/2024	7.999	277,516						374,000	02/23/2024
100102907		FORT WALTON BEACH	FL		06/22/2023	9.125	277,521						353,000	11/08/2022
100147921		ACWORTH	GA		04/08/2024	6.480	277,522						380,000	01/31/2024
100080803		KISSIMMEE	FL		03/24/2022	5.700	277,526						420,000	02/28/2022
100149606		MABLETON	GA		04/26/2024	7.125	277,532						370,000	03/14/2024
100147758		MANCHESTER	NH		04/08/2024	7.500	277,537						352,000	02/23/2024
100168411		RALEIGH	NC		09/25/2024	7.124	277,540						361,500	08/07/2024
100137172		MIDDLESEX	VT		11/28/2023	7.500	277,542						535,000	10/16/2023
100168639		PORT ST. LUCIE	FL		09/25/2024	7.125	277,548						523,000	08/09/2024
100084409		LANCASTER	CA		08/12/2022	6.250	277,553		(88)				452,000	06/30/2022
100155901		ROYSE CITY	TX		06/17/2024	7.250	277,559						365,000	04/26/2024
100129792		BAKERSFIELD	CA		09/27/2023	7.999	277,560						350,050	08/31/2023
100083391		VENLO	NLD		05/27/2022	4.000	277,568					(18,251)	335,000	12/01/2023
100182465		WESLEY CHAPEL	FL		12/12/2024	7.500	277,569		(11)				360,000	10/24/2024
100060144		LAKE WORTH	FL		06/25/2021	3.750	277,592						370,000	03/24/2021
100049351		MIAMI	FL		11/20/2020	4.125	277,595						432,250	07/31/2020
100161442		PRAIRIE GROVE	AR		07/29/2024	6.875	277,603						372,000	04/22/2024
100078502		STOCKTON	CA		02/25/2022	4.325	277,606		(86)				490,000	01/20/2022
100148158		DISCOVERY BAY	CA		05/15/2024	7.250	277,610						764,000	04/05/2024
100140332		WOLFFORTH	TX		01/18/2024	7.375	277,614						380,000	11/18/2023
100186488		ARLINGTON	TX		12/30/2024	6.875	277,618						365,000	11/13/2024
100164458		DALLAS	TX		08/21/2024	7.250	277,626						365,000	06/28/2024
100109587		LA FAYETTE	GA		06/14/2023	9.375	277,629						335,000	05/17/2023
100090073		PLANO	TX		01/13/2023	8.500	277,635						345,000	11/09/2022
100127513		GRAND JUNCTION	CO		09/08/2023	7.625	277,636						360,000	07/19/2023
100153007		PROVO	UT		06/27/2024	7.250	277,637						350,000	05/21/2024
100144384		LEANDER	TX		03/07/2024	7.625	277,643						380,000	12/27/2023
100073553		MIAMI	FL		11/19/2021	4.500	277,644						375,000	10/20/2021
100148614		ACWORTH	GA		04/12/2024	6.375	277,653						385,000	02/21/2024
100136452		VISALIA	CA		11/20/2023	5.750	277,655						389,000	09/26/2023
100065621		INDIAN HARBOUR BEACH	FL		07/28/2021	3.990	277,656						450,000	06/07/2021
100152677		MCKINNEY	TX		05/17/2024	7.125	277,659						376,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171800		ROUND ROCK	TX		10/17/2024	6.500	277,664						452,000	09/20/2024
100170292		SHAKOPEE	MN		10/08/2024	5.750	277,667						378,000	08/12/2024
100135506		OWINGS MILLS	MD		11/13/2023	8.125	277,675						375,000	09/18/2023
100166333		TOLLESON	AZ		10/24/2024	8.250	277,676						398,000	08/30/2024
100142022		NAPLES	FL		02/29/2024	7.875	277,687						480,000	01/29/2024
100127362		DURANGO	CO		08/30/2023	5.125	277,689						485,000	06/06/2022
100172363		CARTERSVILLE	GA		10/23/2024	7.624	277,690						335,000	08/30/2024
100154174		LITTLE ELM	TX		07/11/2024	7.125	277,695						442,000	06/03/2024
100150931		DAWSONVILLE	GA		05/08/2024	5.500	277,698						418,000	02/26/2024
100110429		PHILADELPHIA	PA		06/30/2023	6.625	277,709						386,000	03/30/2023
100086702		MESA	AZ		09/30/2022	7.750	277,713						410,000	09/02/2022
100090053		BLACKSTONE	MA		01/13/2023	10.625	277,714						401,000	11/21/2022
100138811		INDIANAPOLIS	IN		12/21/2023	7.875	277,715						375,000	10/20/2023
100136365		FRESNO	CA		11/20/2023	8.125	277,718						360,000	10/04/2023
100180317		ANNA	TX		11/25/2024	6.124	277,720						390,000	09/27/2024
100137751		LAS VEGAS	NV		12/08/2023	6.500	277,726						370,000	10/13/2023
100136491		MONROE TOWNSHIP	NJ		11/20/2023	6.750	277,737						454,990	08/30/2023
100080504		ONTARIO	CA		03/10/2022	3.750	277,738						631,000	12/04/2021
100101171		MONTGOMERY	TX		04/28/2023	6.375	277,738						471,000	12/30/2021
100163966		MOKENA	IL		10/04/2024	8.625	277,749						370,000	09/03/2024
100151499		GLASSBORO	NJ		05/10/2024	7.625	277,760						365,000	03/05/2024
100031330		OAKLEY	CA		03/29/2019	3.125	277,761						440,000	12/08/2018
100148755		LOGAN	UT		04/17/2024	7.875	277,769						410,000	10/18/2023
100170195		CALABASH	NC		10/08/2024	8.125	277,774						355,000	07/10/2024
100089435		PORTLAND	OR		11/18/2022	8.990	277,775						380,000	10/05/2022
100027020		OXNARD	CA		09/26/2018	4.750	277,779						469,000	06/13/2018
100135362		HOLLY LAKE RANCH	TX		11/13/2023	7.990	277,788						355,000	08/29/2023
100186465		INDIANAPOLIS	IN		12/30/2024	6.625	277,792						440,000	10/28/2024
100025632		MOORPARK	CA		09/20/2018	5.000	277,798						427,500	04/30/2018
100169679		COMPTON	CA		09/30/2024	7.625	277,807						535,000	06/05/2024
100135746		ANNA	TX		11/10/2023	7.125	277,808						384,000	09/22/2023
100151621		GEORGETOWN	TX		05/10/2024	6.875	277,811						387,000	03/27/2024
100108396		BAYVILLE	NJ		05/25/2023	7.183	277,817						395,000	05/08/2023
100163599		POTTSTOWN	PA		08/15/2024	7.750	277,818						405,000	06/07/2024
100144022		GAITHERSBURG	MD		03/07/2024	7.124	277,822						375,000	01/31/2024
100144142		MYRTLE BEACH	SC		03/07/2024	7.375	277,827						380,000	01/09/2024
100139708		UNITED KINGDOM	GBR		12/18/2023	6.690	277,831					(4,806)	360,000	10/02/2023
100151087		SAN ANTONIO	TX		05/08/2024	6.500	277,838						395,000	03/11/2024
100117571		SUNRISE	FL		07/20/2023	5.875	277,841						435,000	03/01/2024
100157971		ALEXANDRIA	VA		07/09/2024	7.125	277,850						720,000	04/15/2024
100172876		LOS ANGELES	CA		10/25/2024	6.499	277,855		(15)				811,000	10/01/2024
100175240		HENDERSON	NV		11/05/2024	5.750	277,861						385,000	08/29/2024
100175281		INDIANAPOLIS	IN		11/05/2024	6.125	277,863						380,000	08/31/2024
100141088		WATERBURY	CT		01/30/2024	7.240	277,880						420,000	01/03/2024
100076259		WHITEFISH	MT		01/07/2022	3.875	277,884						410,000	11/02/2021
100142704		LAS VEGAS	NV		02/08/2024	6.500	277,885						373,000	11/17/2023
100127615		JAMAICA BEACH	TX		09/08/2023	7.625	277,893						405,000	07/19/2023
100079250		VICTORVILLE	CA		02/25/2022	5.875	277,893						445,000	01/12/2022
100151452		DULUTH	GA		05/10/2024	7.500	277,903						366,000	04/10/2024
100148504		FORT MYERS	FL		04/12/2024	7.625	277,910						365,000	02/02/2024
100182515		FRESNO	CA		12/12/2024	6.624	277,912						400,000	10/29/2024
100146896		REDDING	CA		03/26/2024	7.125	277,925						858,000	01/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115468		DISTRICT HEIGHTS	MD		07/17/2023	7.750	277,928						369,000	06/15/2023
100117474		SAVANNAH	GA		07/20/2023	7.625	277,931						375,000	03/01/2024
100179520		LAS VEGAS	NV		11/21/2024	6.624	277,940		(4)				345,000	10/07/2024
100030320		PITTSBURG	CA		12/20/2018	5.030	277,941						365,000	09/30/2018
100158782		SILT	CO		07/10/2024	7.490	277,954						392,000	05/08/2024
100179943		SAINT LOUIS PARK	MN		11/25/2024	7.625	277,955						332,000	09/30/2024
100071977		FRIENDSWOOD	TX		10/29/2021	6.125	277,956						312,000	09/28/2021
100083957		POOLER	GA		07/12/2022	7.125	277,956						424,000	06/13/2022
100081277		PHOENIX	AZ		03/18/2022	4.000	277,961						385,000	12/22/2021
100101990		STOCKTON	CA		04/14/2023	8.999	277,969						354,000	02/10/2023
100138242		KISSIMMEE	FL		12/14/2023	8.875	277,973						370,000	10/10/2023
100161731		FAIRLESS HILLS	PA		07/30/2024	7.499	277,982						430,000	07/11/2024
100116179		ELK GROVE	CA		07/20/2023	3.990	277,984						680,000	03/01/2024
100179999		WINNABOW	NC		11/25/2024	7.000	277,985						342,000	09/16/2024
100114548		LAS VEGAS	NV		06/29/2023	10.250	277,985						340,000	05/27/2023
100142656		NAPLES	FL		02/08/2024	7.250	277,987						350,000	11/28/2023
100044734		MOHNTON	PA		11/19/2020	5.000	277,991						399,000	07/14/2020
100179626		LOUISVILLE	KY		11/21/2024	7.500	277,994		(19)				347,000	09/27/2024
100127944		JEFFERSONTOWN	KY		09/08/2023	8.750	277,995						368,000	03/01/2023
100143733		PERRIS	CA		02/26/2024	8.125	278,001						375,000	01/09/2024
100181941		WILDWOOD CREST	NJ		12/12/2024	6.624	278,001		6				385,000	10/08/2024
100084625		TAMPA	FL		08/02/2022	8.625	278,014						390,000	06/21/2022
100171834		VISALIA	CA		10/17/2024	7.124	278,015						362,000	08/13/2024
100088378		ANNAPOLIS	MD		01/06/2023	7.750	278,022						490,000	11/08/2022
100163141		SANFORD	FL		08/13/2024	7.625	278,034						392,000	06/21/2024
100144741		UNITED KINGDOM	GBR		03/12/2024	3.190	278,039		13,242			(5,994)	320,000	03/03/2020
100144284		LEHIGH ACRES	FL		03/07/2024	8.875	278,040						337,000	01/16/2024
100147085		PHOENIX	AZ		03/28/2024	9.999	278,049						330,000	03/01/2024
100171755		PAW PAW	MI		10/17/2024	7.500	278,050						385,000	08/30/2024
100074429		TREASURE ISLAND	FL		12/02/2021	5.162	278,052						343,400	11/16/2021
100136540		MYRTLE BEACH	SC		11/20/2023	7.875	278,054						420,000	09/20/2023
100162715		MADISON	AL		08/12/2024	6.500	278,065						361,000	05/31/2024
100148085		MELISSA	TX		04/10/2024	7.125	278,067						416,000	02/26/2024
100076144		HOUSTON	TX		01/07/2022	3.500	278,074						391,000	10/04/2021
100150576		NORTH LAS VEGAS	NV		05/03/2024	7.625	278,077						360,000	01/27/2024
100014500		NORWALK	CA		09/27/2017	3.000	278,079						477,000	07/27/2017
100014142		KAMUELA	HI		05/25/2017	5.125	278,080						338,000	01/31/2017
3340088313		FORT LAUDERDALE	FL		11/14/2024	8.998	278,083						1,330,000	10/21/2024
100158454		MOXEE	WA		07/10/2024	7.490	278,088						343,000	03/04/2024
100054106		SLOATSBURG	NY		03/23/2021	5.125	278,093						270,900	12/31/2020
100078330		SUGAR LAND	TX		02/10/2022	5.625	278,102						377,000	01/19/2022
100088134		SALEM	OR		10/25/2022	9.250	278,104		(41)				379,000	09/30/2022
100161424		SUMMERVILLE	SC		07/29/2024	7.500	278,109						345,000	04/05/2024
100147057		ALLENTOWN	PA		03/27/2024	7.375	278,112						395,000	01/26/2024
100132428		WEST PALM BEACH	FL		11/03/2023	7.875	278,112						370,000	06/30/2023
100140001		ACWORTH	GA		01/09/2024	8.125	278,114						365,000	11/14/2023
100135264		PARRISH	FL		11/08/2023	5.875	278,123						441,000	08/25/2023
100081254		HENDERSON	NV		03/18/2022	3.500	278,131						449,000	12/16/2021
100179606		NEW BRITAIN	CT		11/21/2024	7.125	278,137						370,000	09/27/2024
100170260		GILFORD	NH		10/08/2024	7.990	278,137						325,000	08/06/2024
100169835		NORCROSS	GA		09/30/2024	7.500	278,144						325,000	04/10/2024
100144615		LAS VEGAS	NV		03/13/2024	7.500	278,167						400,000	02/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024798		OZONE PARK	NY		09/20/2018	5.125	278,170						498,750	04/30/2018
100079923		OCALA	FL		04/08/2022	5.374	278,182						355,000	02/02/2022
100159303		MOUNT DORA	FL		07/15/2024	7.625	278,230						385,000	05/16/2024
100143887		SANFORD	FL		03/06/2024	8.500	278,231						385,000	01/10/2024
100129567		COVENTRY TOWNSHIP	OH		09/29/2023	6.990	278,238						410,000	07/20/2023
100120502		STEPHENS CITY	VA		08/18/2023	8.999	278,241						350,000	07/20/2023
100048500		ANTIOCH	CA		11/20/2020	3.625	278,242						451,250	07/31/2020
100026915		TURLOCK	CA		09/26/2018	3.375	278,243						296,000	03/29/2018
4010065555		ROCHESTER	NY		01/10/2024	9.310	278,252						361,000	11/02/2023
100140300		CHARLOTTE	NC		01/18/2024	7.750	278,259						375,000	11/22/2023
100140375		SAN ANTONIO	TX		01/18/2024	7.500	278,261						370,000	11/27/2023
100118006		STUARTS DRAFT	VA		07/20/2023	6.250	278,262						428,000	03/01/2024
100145955		ALPHARETTA	GA		03/19/2024	9.250	278,263						1,400,000	10/12/2023
100101631		MENOMONEE FALLS	WI		04/26/2023	7.625	278,276						366,000	03/08/2023
100151312		DALLAS	GA		05/10/2024	5.750	278,279						393,000	03/14/2024
100048077		LAS VEGAS	NV		11/20/2020	4.375	278,280						365,750	07/31/2020
100165417		NEWNAN	GA		08/29/2024	7.375	278,285						392,000	05/30/2024
100166121		NEWAYGO	MI		09/09/2024	8.000	278,288						300,000	06/21/2024
100145510		UNITED KINGDOM	GBR		03/12/2024	9.500	278,289		6,213			(5,873)	285,009	01/03/2020
100151492		VANCOUVER	WA		05/10/2024	7.500	278,293						375,000	03/05/2024
100173310		DAVENPORT	FL		10/30/2024	6.990	278,297						360,000	09/12/2024
100171581		FISHERS	IN		10/16/2024	8.125	278,297						335,000	08/16/2024
100182591		OAK POINT	TX		12/12/2024	7.000	278,309		(8)				400,000	09/30/2024
100152422		SHERMAN	TX		05/17/2024	7.375	278,315						400,000	03/29/2024
100147766		MCKINNEY	TX		04/08/2024	6.624	278,317						372,000	02/16/2024
100065636		MODESTO	CA		07/28/2021	3.875	278,324						400,000	06/07/2021
100170199		MESQUITE	TX		10/08/2024	7.500	278,326						342,000	07/18/2024
100173130		MYRTLE BEACH	SC		10/30/2024	6.499	278,326						365,000	09/26/2024
100065025		CITRUS HEIGHTS	CA		07/14/2021	3.990	278,330						390,000	05/04/2021
100065552		SALT LAKE CITY	UT		07/28/2021	3.625	278,333						470,000	04/19/2021
3340082219		FAIRFIELD	CT		09/03/2024	9.123	278,348						1,650,000	08/05/2024
100162006		COLTON	CA		07/31/2024	7.125	278,352						490,000	06/18/2024
100162084		PLAINFIELD	IL		07/31/2024	6.875	278,358						685,000	06/20/2024
100150987		TIMNATH	CO		05/08/2024	5.375	278,363						375,000	02/28/2024
100182686		JACKSONVILLE	FL		12/12/2024	7.125	278,367		3				350,000	10/21/2024
100103720		TAMPA	FL		05/08/2023	7.625	278,367						382,000	03/28/2023
100138791		WEST DEPTFORD	NJ		12/21/2023	7.875	278,369						375,000	10/12/2023
100075920		FORT WORTH	TX		01/07/2022	3.625	278,369						390,000	11/05/2021
100179767		KISSIMMEE	FL		11/21/2024	7.375	278,373		(20)				349,000	08/22/2024
100175872		PHILADELPHIA	PA		11/12/2024	8.350	278,376		13				355,000	10/10/2024
100172454		FOLEY	AL		10/23/2024	6.125	278,377						350,000	08/26/2024
100081502		HOUSTON	TX		03/18/2022	4.375	278,380						375,000	01/31/2022
100148221		MARANA	AZ		04/12/2024	7.125	278,387						370,000	02/29/2024
100165956		THOUSAND PALMS	CA		09/06/2024	7.625	278,389						355,000	08/19/2024
100025208		BRONX	NY		09/20/2018	4.125	278,392						546,250	04/30/2018
100151989		KINGSPORT	TN		06/14/2024	7.875	278,398						360,000	05/13/2024
100154197		ISELIN	NJ		07/11/2024	7.375	278,400						407,000	06/18/2024
100166949		SPRINGDALE	AR		09/13/2024	7.625	278,400		(53)				363,000	07/12/2024
100144067		RICHMOND HILL	GA		03/07/2024	6.990	278,400						370,000	01/23/2024
100131870		PUNTA GORDA	FL		10/06/2023	8.499	278,401						374,000	09/15/2023
100060094		BIG BEAR CITY	CA		06/25/2021	3.990	278,404						420,000	03/24/2021
100140583		BAKERSFIELD	CA		01/19/2024	7.125	278,405						370,000	11/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079593		MIAMI BEACH	FL		04/25/2022	4.125	278,405						390,000	01/13/2022
100159317		HUNTERSVILLE	NC		07/15/2024	7.500	278,416						412,000	04/30/2024
100107806		DAVENPORT	FL		05/19/2023	5.990	278,432						428,000	02/27/2023
100161110		HOMOSASSA	FL		07/24/2024	7.625	278,440						365,000	05/30/2024
100068433		NEWARK	NJ		08/25/2021	3.875	278,440						415,000	06/30/2021
100139405		MONROE	NY		12/28/2023	8.700	278,451						450,000	11/16/2023
100135014		ROUND ROCK	TX		10/30/2023	7.875	278,472						382,000	10/10/2023
100049035		CARSON	CA		11/20/2020	3.375	278,476						465,500	07/31/2020
100131649		DAGSBORO	DE		10/06/2023	7.625	278,478						400,000	07/19/2023
100169620		FRESNO	CA		09/30/2024	7.500	278,479		(42)				368,000	05/24/2024
100133118		VIRGINIA BEACH	VA		11/29/2023	7.625	278,480						356,000	10/20/2023
100158622		MANASSAS	VA		07/10/2024	7.624	278,483						370,000	05/13/2024
100155455		LONGWOOD	FL		06/18/2024	8.500	278,485						1,100,000	03/16/2024
100152302		GRANVILLE	OH		05/17/2024	5.250	278,489						435,000	03/22/2024
100111983		JAMAICA	NY		06/29/2023	4.000	278,493		5,778				650,000	04/08/2023
100158849		FORT MYERS	FL		07/12/2024	7.125	278,500						409,000	05/06/2024
100044322		COLUMBUS	MI		08/04/2020	6.300	278,506						410,000	02/01/2020
100128901		WOODSTOCK	GA		09/21/2023	7.625	278,506						665,000	07/20/2023
100153303		RED ROCK	AZ		05/30/2024	5.875	278,515						380,000	03/28/2024
100151665		KNOXVILLE	TN		05/10/2024	7.625	278,517						350,000	03/28/2024
100070415		TYBEE ISLAND	GA		09/23/2021	3.375	278,518						371,000	04/16/2021
100057859		LECANTO	FL		06/30/2021	3.625	278,524						400,000	04/09/2021
100171549		DAHLONEGA	GA		10/16/2024	6.250	278,526						370,000	08/15/2024
100119400		MORENO VALLEY	CA		07/31/2023	5.500	278,532						404,000	05/12/2023
100065326		SACRAMENTO	CA		07/28/2021	4.000	278,532						482,000	05/18/2021
100148148		HOUSTON	TX		05/15/2024	8.875	278,534						317,000	04/05/2024
100137612		SALEM	OR		12/08/2023	5.990	278,536						432,995	09/28/2023
100176524		DURHAM	NC		11/15/2024	7.625	278,540		(26)				320,000	09/13/2024
100133934		WEBSTER	MA		10/25/2023	7.887	278,548						610,000	09/25/2023
100120701		PRINCETON	TX		08/25/2023	7.500	278,552						372,900	07/13/2023
100048784		GYPSUM	CO		11/20/2020	4.250	278,552						475,000	07/31/2020
3340071035		GREENVILLE	NC		06/14/2024	9.457	278,553						1,036,000	03/12/2024
100148535		CLAYTON	NC		04/12/2024	6.875	278,563						375,000	02/09/2024
100081347		HOUSTON	TX		03/18/2022	3.875	278,563						376,000	01/04/2022
100158027		CONCORD	NC		07/09/2024	7.625	278,565						375,000	03/15/2024
100090651		HACKETTSTOWN	NJ		12/29/2022	7.584	278,570						400,000	11/21/2022
100164509		CHARLOTTE	NC		08/21/2024	7.625	278,574						391,900	07/09/2024
100103009		SEVIERVILLE	TN		06/22/2023	7.875	278,576						550,000	02/08/2023
100161078		FISHERS	IN		07/24/2024	6.625	278,583						353,000	05/28/2024
100168430		COLUMBUS	OH		09/25/2024	6.624	278,584						370,000	08/16/2024
100110203		LEESBURG	FL		06/30/2023	6.999	278,584						376,000	05/09/2023
100114799		HEBER	UT		07/10/2023	6.000	278,585						808,000	04/25/2023
3340063545		BAY SHORE	NY		08/19/2024	9.271	278,586						1,018,000	07/18/2024
100171373		SPRING	TX		10/16/2024	7.124	278,588						352,500	08/30/2024
100146870		PETERSBURG	AK		03/26/2024	7.990	278,594						350,000	01/16/2024
100117827		DAVENPORT	FL		07/20/2023	9.084	278,599		100				390,000	03/01/2024
100141812		ROSMALEN	NLD		01/29/2024	6.050	278,603					(12,695)	655,000	06/30/2024
100112716		TOMBALL	TX		06/29/2023	4.500	278,605						630,000	06/03/2022
100142880		WINTER HAVEN	FL		02/09/2024	7.990	278,613						370,000	11/10/2023
100160980		DELAWARE	OH		07/24/2024	5.500	278,619						443,000	05/09/2024
100152706		DURHAM	NC		05/17/2024	5.875	278,623						400,000	03/27/2024
100114977		ANNA	TX		07/14/2023	7.125	278,627						368,000	05/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148728		NEW ORLEANS	LA		04/17/2024	7.625	278,629						390,000	10/27/2023
100140514		SNELLVILLE	GA		01/19/2024	7.625	278,630						391,000	11/09/2023
100140340		RIO RANCHO	NM		01/18/2024	5.750	278,630						367,000	11/03/2023
100162597		EAST PETERSBURG	PA		08/12/2024	7.625	278,631						365,000	06/18/2024
100117693		SANTA CLARITA	CA		07/20/2023	6.500	278,633						660,000	03/01/2024
100164383		ZEBULON	NC		08/21/2024	7.375	278,645						370,000	06/07/2024
100164452		MCKINNEY	TX		08/21/2024	7.250	278,647						410,000	06/21/2024
100165308		LOS ANGELES	CA		08/29/2024	6.999	278,648		1				655,000	08/07/2024
100182547		MABLETON	GA		12/12/2024	7.500	278,650		(12)				360,000	11/06/2024
100120734		RALEIGH	NC		08/25/2023	7.125	278,650						383,000	07/12/2023
100117250		SUNRISE	FL		07/20/2023	8.875	278,663						430,000	03/01/2024
100046623		HARDEEVILLE	SC		11/25/2020	4.000	278,675						308,750	08/31/2020
100013467		UN	NJ		05/25/2017	4.625	278,678						315,000	01/31/2017
100087133		ROSAMOND	CA		10/25/2022	5.625	278,681						380,000	10/06/2021
100178357		WEST COVINA	CA		11/20/2024	6.625	278,693		(23)				570,000	09/25/2024
100060230		NORTH LAS VEGAS	NV		06/25/2021	4.000	278,694						373,000	03/30/2021
100118718		DECATUR	GA		07/25/2023	7.250	278,694						395,000	04/28/2023
100028202		LAS VEGAS	NV		10/26/2018	4.500	278,698						361,000	06/03/2018
100118967		ANNAPOLIS	MD		07/27/2023	9.250	278,706						320,000	06/28/2023
100145783		LIVINGSTON	CA		05/08/2024	7.500	278,714						435,000	03/13/2024
100182595		GLEN ALLEN	VA		12/12/2024	7.250	278,720		(10)				350,000	10/28/2024
100065299		WALDORF	MD		07/28/2021	4.500	278,720						395,000	05/17/2021
100138285		MOSELEY	VA		12/18/2023	7.875	278,721						372,000	11/07/2023
100182614		WENTZVILLE	MO		12/12/2024	6.875	278,725		(8)				375,000	10/31/2024
100165023		RIVERBANK	CA		08/28/2024	7.500	278,732						350,000	07/05/2024
100019995		SAN DIEGO	CA		07/30/2018	5.375	278,732						410,000	05/21/2018
100135168		GWYNN OAK	MD		12/15/2023	9.500	278,734						365,000	10/11/2023
100175077		FORT WORTH	TX		11/05/2024	9.375	278,738		(37)				310,000	10/18/2024
100174154		IMMOKALEE	FL		10/31/2024	8.375	278,746						330,000	07/23/2024
100091167		DEDHAM	MA		01/31/2023	6.875	278,746						464,000	10/20/2022
100152617		HOUSTON	TX		05/17/2024	7.125	278,766						375,000	03/22/2024
100031859		OAKLAND	CA		03/29/2019	3.625	278,771						550,000	12/08/2018
100120456		FORT WASHINGTON	MD		08/18/2023	8.375	278,773						339,500	07/17/2023
100136321		THE WOODLANDS	TX		11/20/2023	7.499	278,777						400,000	10/06/2023
100050380		HOPEWELL JUNCTION	NY		11/20/2020	4.625	278,781						285,000	07/31/2020
100175155		DAVENPORT	FL		11/05/2024	6.500	278,783						358,000	08/23/2024
100135519		RANCHO CORDOVA	CA		11/13/2023	7.625	278,783						399,000	09/20/2023
100081210		NEW BRAUNFELS	TX		03/18/2022	3.625	278,801						400,000	01/06/2022
100134643		DEARBORN	MI		10/30/2023	8.000	278,803						351,000	09/05/2023
100135915		PHILADELPHIA	PA		11/13/2023	9.874	278,809						305,000	09/15/2023
100101525		WAKE FOREST	NC		04/26/2023	5.375	278,823						405,000	02/28/2023
100139981		PAHOA	HI		01/09/2024	7.990	278,828						365,000	11/03/2023
100134305		FRANKLIN	TN		10/27/2023	7.875	278,830						750,000	08/24/2023
100137055		CHELMSFORD	MA		11/28/2023	7.625	278,834						390,000	10/12/2023
100000555		PACIFICA	CA		09/27/2016	2.000	278,835						666,561	08/22/2016
100161471		LEHIGH ACRES	FL		07/30/2024	7.875	278,836						387,000	05/14/2024
100055179		GARDENA	CA		03/23/2021	4.875	278,843						609,000	01/02/2021
100173276		NORTH CHARLESTON	SC		10/30/2024	6.990	278,848						340,000	09/04/2024
100173256		PINCKNEY	MI		10/30/2024	7.625	278,853						340,000	09/03/2024
100164298		SACRAMENTO	CA		08/21/2024	6.999	278,855						405,000	07/17/2024
100091684		HAMMONTON	NJ		03/24/2023	8.125	278,858						360,000	02/01/2023
100068354		BARTOW	FL		08/25/2021	4.000	278,861						397,000	06/24/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119486		SUN CITY	AZ		07/31/2023	6.625	278,863						414,000	06/09/2023
3340074456		MERRITT ISLAND	FL		04/30/2024	9.385	278,863						1,006,000	04/02/2024
100186598		SARATOGA SPRINGS	UT		12/30/2024	5.500	278,863		1				465,000	10/28/2024
100130444		ARTESIA	CA		09/28/2023	8.750	278,869						446,000	08/21/2023
100129983		EAST ORANGE	NJ		09/27/2023	8.162	278,874		2,719				386,000	08/11/2023
100165553		BAKERSFIELD	CA		08/29/2024	7.375	278,878						365,000	07/11/2024
100131962		HENDERSONVILLE	NC		10/13/2023	7.625	278,882						385,000	08/21/2023
100117273		BIG BEAR CITY	CA		07/20/2023	8.375	278,884						475,000	03/01/2024
100140051		SEAGOVILLE	TX		01/09/2024	7.875	278,884						350,000	10/12/2023
100151020		LILLINGTON	NC		05/08/2024	7.490	278,905						379,000	03/12/2024
100155229		SANTA MARIA	CA		07/19/2024	8.750	278,907						910,000	12/20/2023
100139793		UNITED KINGDOM	GBR		12/18/2023	7.690	278,909					(4,929)	290,000	09/30/2021
100119289		INDIAN TRAIL	NC		07/31/2023	6.125	278,910						465,000	05/22/2023
100029522		LA CENTER	WA		10/26/2018	4.000	278,913						370,500	06/04/2018
100141790		AMSTERDAM	NLD		01/29/2024	5.460	278,914					(12,710)	359,067	06/30/2024
100081071		MATTAPAN	MA		03/18/2022	4.125	278,915						542,000	01/25/2022
100165764		CYPRESS	TX		08/29/2024	8.500	278,916						342,000	06/26/2024
100129674		KISSIMMEE	FL		09/29/2023	7.500	278,919						375,000	08/03/2023
100142801		SARASOTA	FL		02/08/2024	8.125	278,928						450,000	11/17/2023
100065298		EAST BOSTON	MA		07/28/2021	3.875	278,933						750,000	06/18/2021
100158767		DURHAM	NC		07/10/2024	7.625	278,936						370,000	05/17/2024
100172522		WINDER	GA		10/23/2024	5.000	278,937						392,000	08/30/2024
100141326		BARTLETT	IL		01/30/2024	9.375	278,938						365,000	12/08/2023
100182040		CINCINNATI	OH		12/12/2024	6.500	278,946		4				384,000	10/16/2024
100164090		BALTIMORE	MD		08/21/2024	6.999	278,946						375,000	07/29/2024
100165082		TRACY	CA		08/28/2024	6.999	278,948						770,000	07/31/2024
100135093		DESTIN	FL		11/01/2023	7.500	278,950						399,900	08/18/2023
100185310		LAS VEGAS	NV		12/20/2024	7.375	278,951		(2)				375,000	10/25/2024
100000569		SAINT LOUIS	MO		09/27/2016	4.000	278,952						479,000	08/26/2016
100169509		BALDWIN	WI		09/30/2024	8.625	278,953		(32)				340,000	06/10/2024
100110043		TEMPLE HILLS	MD		06/23/2023	8.250	278,980						376,000	05/02/2023
100120729		PRINCETON	TX		08/25/2023	7.500	278,980						375,000	07/05/2023
100101085		JACKSON	NJ		04/28/2023	5.250	278,983						400,000	03/18/2022
100175058		WAXAHACHIE	TX		11/05/2024	6.625	278,993						345,000	10/17/2024
100134670		TEMPLE	TX		10/30/2023	8.750	279,000						340,000	09/21/2023
100084635		HIALEAH	FL		08/02/2022	8.750	279,001						350,000	07/08/2022
100114833		CRESTVIEW	FL		07/10/2023	7.125	279,001						360,000	05/16/2023
100172941		MERCED	CA		10/25/2024	6.750	279,001						350,000	10/05/2024
100143678		DOVER	DE		02/22/2024	7.750	279,029						515,000	01/10/2024
100158736		DURHAM	NC		07/10/2024	7.000	279,029						370,000	05/09/2024
100140087		YUBA CITY	CA		01/09/2024	7.500	279,033						370,000	11/08/2023
100159515		ANDERSON	SC		07/15/2024	7.000	279,036						370,000	06/05/2024
100149466		MIDDLEBURG	VA		04/24/2024	6.500	279,040						378,000	02/29/2024
100110532		DAVENPORT	FL		06/30/2023	7.000	279,044						375,000	05/02/2023
100031062		SACRAMENTO	CA		03/29/2019	2.375	279,045						410,000	12/08/2018
100157602		BELTSVILLE	MD		06/28/2024	8.875	279,046						430,000	04/08/2024
100110151		COTTONWOOD	AZ		06/29/2023	7.875	279,059						363,000	06/08/2023
100179567		ANNA	TX		11/21/2024	6.875	279,077		(14)				369,000	09/13/2024
100180428		HURRICANE	UT		11/25/2024	6.500	279,082						383,000	10/03/2024
100156159		GLASSBORO	NJ		07/25/2024	7.500	279,087						350,000	06/07/2024
100150607		VAN ALSTYNE	TX		05/03/2024	7.625	279,095						367,750	02/02/2024
100159597		ROCKVILLE	MD		07/15/2024	7.250	279,102		11				380,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065676		CLINTON	MA		07/28/2021	3.750	279,104						470,000	06/17/2021
100153246		BUDA	TX		05/30/2024	7.000	279,108						411,000	03/27/2024
100028397		PHOENIX	AZ		10/26/2018	4.375	279,111						356,250	06/07/2018
100148352		BAKERSFIELD	CA		04/12/2024	5.250	279,113						399,000	01/29/2024
100119076		BURBANK	IL		07/27/2023	8.999	279,126						325,000	06/30/2023
100185330		SAVANNAH	GA		12/20/2024	6.990	279,126		2				360,000	09/09/2024
100148599		NAPLES	FL		04/12/2024	6.990	279,126						375,000	02/16/2024
100166063		TOMS RIVER	NJ		09/09/2024	7.624	279,130						345,000	08/02/2024
100140060		OCEAN VIEW	DE		01/09/2024	7.625	279,130						372,000	10/16/2023
100173221		MANASSAS	VA		10/30/2024	6.625	279,137						365,000	08/23/2024
100129410		ELK GROVE	CA		09/26/2023	7.500	279,142						470,000	07/28/2023
100129389		KNOXVILLE	TN		09/26/2023	7.375	279,142						385,000	07/13/2023
100133701		ROCKLEDGE	FL		10/23/2023	5.250	279,151						417,000	08/28/2023
100116614		PROSPER	TX		07/20/2023	3.875	279,153						515,000	03/01/2024
100076306		SACO	ME		01/07/2022	3.875	279,156						420,000	11/17/2021
100107992		CHOWCHILLA	CA		05/25/2023	6.625	279,156						483,000	04/07/2023
3300004690		SPRING VALLEY	NY		11/27/2023	9.720	279,160						3,000,000	09/11/2023
100171572		LOUISVILLE	KY		10/16/2024	6.875	279,166						391,000	08/23/2024
3310052230		OCEAN TOWNSHIP	NJ		08/31/2023	8.316	279,180						1,685,000	05/31/2023
100170491		LOS ANGELES	CA		10/09/2024	6.625	279,223						675,000	09/02/2024
100139198		HOUSTON	TX		12/28/2023	8.250	279,224						410,000	10/31/2023
100028350		SAN MARCOS	CA		10/26/2018	5.125	279,233						513,000	05/31/2018
100080939		SNELLVILLE	GA		03/17/2022	5.625	279,238						416,000	01/26/2022
100148482		VENTURA	CA		04/12/2024	6.625	279,247						790,000	02/15/2024
100143277		LEANDER	TX		02/16/2024	7.625	279,251						380,000	12/28/2023
100109717		DAVENPORT	FL		06/16/2023	8.625	279,252						340,000	05/03/2023
100136165		CHELAN	WA		12/18/2023	7.750	279,257						375,000	11/08/2023
100186416		FAIRFAX	VA		12/30/2024	6.500	279,260						388,000	10/15/2024
100164731		CHARLOTTE	NC		08/23/2024	8.875	279,260						345,000	08/01/2024
100144191		FAYETTEVILLE	AR		03/07/2024	6.500	279,264						379,000	12/29/2023
100180780		HASTINGS	NE		11/26/2024	10.125	279,281		(15)				341,000	10/08/2024
100160201		CASSELBERRY	FL		07/18/2024	8.500	279,286						308,000	05/20/2024
100185139		LENEXA	KS		12/20/2024	7.499	279,290		(10)				380,000	11/22/2024
3300004080		WYCKOFF	NJ		10/28/2022	7.306	279,300						1,100,000	10/06/2022
100114887		ODESSA	TX		07/13/2023	7.125	279,307						390,000	06/12/2023
100129246		MOUNTAIN VIEW	HI		11/03/2023	8.000	279,308						350,000	09/19/2023
100182129		GOOSE CREEK	SC		12/12/2024	6.125	279,310		1				390,000	09/17/2024
100143713		ORTING	WA		02/26/2024	8.750	279,311						390,000	12/22/2023
100139248		RICHMOND	TX		12/28/2023	7.750	279,315						476,600	11/08/2023
100147961		GULF SHORES	AL		04/08/2024	7.625	279,315						370,000	01/30/2024
100071510		KALISPELL	MT		10/19/2021	4.500	279,316						415,000	08/17/2021
100143772		OREGON CITY	OR		02/27/2024	7.875	279,317						573,000	01/31/2024
100186650		PHOENIX	AZ		12/30/2024	4.500	279,320		3				590,000	10/25/2024
100185408		COLLEGE STATION	TX		12/20/2024	6.624	279,321		2				373,900	10/29/2024
100065697		VAIL	AZ		07/28/2021	4.375	279,324						360,000	05/27/2021
100087512		RICHMOND	TX		10/25/2022	5.375	279,328						419,500	05/31/2022
100152670		EAGLEVILLE	PA		05/17/2024	7.125	279,344						410,000	03/28/2024
100142644		FORT WORTH	TX		02/08/2024	7.375	279,344						417,000	12/18/2023
100164181		RANCHO CUCAMONGA	CA		08/21/2024	6.999	279,348						905,000	07/23/2024
100084781		THORNTON	CO		08/02/2022	8.125	279,354						520,000	07/07/2022
100100833		EDGWATER PARK	NJ		04/28/2023	6.375	279,355						375,000	11/19/2021
100164073		WALKERSVILLE	MD		08/21/2024	7.375	279,359						360,000	07/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043969		MESA	AZ		08/19/2020	6.000	279,364						280,250	12/24/2019
100045669		LONG BEACH	CA		11/25/2020	4.375	279,365						608,000	08/07/2020
100138768		PALM BAY	FL		12/21/2023	11.875	279,371						350,000	11/01/2023
100162338		LIVERMORE	CA		08/06/2024	8.625	279,372						2,330,000	06/21/2024
3340078658		KINGS PARK	NY		11/14/2024	9.443	279,378						1,370,000	09/24/2024
3340086949		BERGENFIELD	NJ		11/14/2024	8.968	279,378						1,614,000	09/17/2024
100168305		LILBURN	GA		09/20/2024	6.990	279,383						365,000	04/23/2024
100108261		KENNESAW	GA		05/24/2023	7.999	279,387						340,000	04/13/2023
100175297		MARYSVILLE	CA		11/05/2024	7.125	279,388						368,000	09/09/2024
100174259		MANDAN	ND		10/31/2024	7.625	279,394						310,000	01/29/2024
100179451		DENTON	TX		11/21/2024	5.990	279,398						383,000	08/30/2024
100114297		ROCKAWAY	NJ		06/29/2023	3.875	279,399						650,000	06/01/2022
100103108		PHILADELPHIA	PA		04/21/2023	7.780	279,402						520,000	03/27/2023
100102489		MONTVERDE	FL		06/07/2023	8.500	279,413						360,000	07/29/2022
100134289		MIAMI	FL		10/27/2023	8.500	279,428						340,000	09/13/2023
100156292		PANAMA CITY	FL		07/25/2024	7.750	279,431						354,000	06/14/2024
100028611		YONKERS	NY		10/26/2018	4.000	279,445						408,500	05/31/2018
100182294		SAINT JOHNS	FL		12/12/2024	5.500	279,448		30				475,000	09/17/2024
100116651		FONTANA	CA		07/20/2023	4.240	279,457						580,000	03/01/2024
100170433		PAWTUCKET	RI		10/09/2024	7.875	279,460						373,000	09/09/2024
100157953		NASHVILLE	TN		07/09/2024	7.250	279,464						455,000	05/10/2024
100076359		SACRAMENTO	CA		01/07/2022	4.375	279,465						390,000	11/15/2021
100149653		GALLATIN	TN		04/26/2024	7.625	279,476						365,000	03/15/2024
100149654		GALLATIN	TN		04/26/2024	7.625	279,476						368,000	03/15/2024
100163065		ACWORTH	GA		08/13/2024	6.875	279,485						375,000	05/29/2024
100119533		SNELLVILLE	GA		07/28/2023	7.500	279,487						360,000	06/27/2023
100115089		DAWSONVILLE	GA		07/14/2023	6.990	279,488						359,000	05/26/2023
100151431		CORNELIUS	NC		05/10/2024	7.375	279,491						383,000	03/21/2024
100157713		RALEIGH	NC		06/28/2024	8.490	279,493		(28)				343,000	05/20/2024
100165673		LAS VEGAS	NV		10/04/2024	7.750	279,507						360,000	08/27/2024
100130326		LEHIGH ACRES	FL		09/28/2023	8.875	279,509						340,000	08/25/2023
100150808		GLEN MILLS	PA		05/08/2024	7.625	279,514						625,000	03/29/2024
100147432		WEST WARWICK	RI		04/03/2024	8.250	279,517						425,000	02/23/2024
100172518		TEMPLE	TX		10/23/2024	6.875	279,522						389,500	08/29/2024
100044191		SAN DIEGO	CA		08/19/2020	5.030	279,523						418,000	12/23/2019
100026301		KAGEL CANYON	CA		09/20/2018	4.250	279,524						337,250	04/30/2018
100128279		COLORADO SPRINGS	CO		09/14/2023	7.875	279,524		(61)				420,000	08/03/2023
100175115		RANCHO CORDOVA	CA		11/05/2024	6.625	279,531		(18)				482,000	10/07/2024
100169668		PISCATAWAY	NJ		09/30/2024	7.500	279,532						371,000	06/07/2024
100173198		DEL VALLE	TX		10/30/2024	6.625	279,539						380,000	08/23/2024
100026657		AZUSA	CA		09/26/2018	3.000	279,546						439,900	06/13/2018
100181261		DANIA BEACH	FL		12/06/2024	7.625	279,550		(14)				355,000	11/21/2024
100176214		WILMINGTON	DE		12/20/2024	8.375	279,551		(12)				375,000	11/18/2024
100119217		DUGSPUR	VA		07/31/2023	6.875	279,553						380,000	05/05/2023
100140666		TAMPA	FL		02/08/2024	7.875	279,558						365,000	01/18/2024
100053430		ASHLAND	OR		03/23/2021	7.875	279,566						580,000	01/05/2021
100067762		DALLAS	GA		09/23/2021	3.999	279,567						384,000	08/13/2021
100178345		PALMETTO	GA		11/19/2024	6.625	279,569		(12)				377,700	09/27/2024
100131697		HUNTINGTON PARK	CA		10/06/2023	6.250	279,574						410,000	09/06/2022
100118066		ORLANDO	FL		07/20/2023	6.917	279,579						515,000	03/01/2024
100117847		KATY	TX		07/20/2023	9.750	279,580						350,000	03/01/2024
100149495		COLUMBUS	OH		04/24/2024	7.500	279,585						365,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109331		TUCSON	AZ		06/12/2023	7.625	279,594						380,000	03/31/2023
100150944		ORANGE BEACH	AL		05/08/2024	7.625	279,596						365,000	02/22/2024
3340076174		PATCHOGUE	NY		05/17/2024	9.384	279,596						1,040,000	04/23/2024
100176027		EUGENE	OR		12/20/2024	7.500	279,610						365,000	11/18/2024
100148594		FRISCO	TX		04/12/2024	7.625	279,611						530,000	02/22/2024
100148871		EDGEWATER	MD		04/17/2024	8.490	279,617						409,000	10/27/2023
100135710		SURPRISE	AZ		11/10/2023	7.990	279,621						400,000	09/25/2023
100100706		SHELTON	CT		04/28/2023	4.990	279,622						447,500	09/30/2021
100179607		TUCSON	AZ		11/21/2024	7.125	279,623		(12)				345,000	09/18/2024
100140454		SARATOGA SPRINGS	UT		01/18/2024	7.000	279,625						433,000	12/06/2023
100138434		GIBSONTON	FL		12/18/2023	8.749	279,626						410,000	11/03/2023
100147069		BELFAIR	WA		03/27/2024	7.375	279,638						373,000	01/12/2024
100147306		WOLVEGA	NLD		03/27/2024	5.650	279,639						576,801	06/30/2024
100161643		DEN HAAG	NLD		07/29/2024	5.280	279,639						360,000	07/19/2024
100076469		ORLANDO	FL		12/21/2021	4.250	279,659						415,000	11/08/2021
100164173		NORTH LAS VEGAS	NV		08/21/2024	8.999	279,661						335,000	07/23/2024
100162265		HUTTO	TX		09/06/2024	7.500	279,664						340,000	08/09/2024
100143379		LUTZ	FL		02/16/2024	7.625	279,666						365,000	01/11/2024
100142026		GRAND PRAIRIE	TX		02/29/2024	8.875	279,669						355,000	01/23/2024
100160158		MIDLOTHIAN	VA		07/17/2024	6.990	279,673						370,000	04/24/2024
100120055		PORT ST LUCIE	FL		08/11/2023	6.125	279,674						385,000	06/13/2023
100149628		SWEET HOME	OR		04/26/2024	7.990	279,687						382,000	03/25/2024
100115854		GRAFTON	OH		07/20/2023	7.625	279,691						365,000	05/22/2023
100154655		MESA	AZ		07/19/2024	6.750	279,707						545,000	01/23/2024
100142548		SACRAMENTO	CA		02/08/2024	6.499	279,731						412,000	12/29/2023
100101647		KISSIMMEE	FL		04/26/2023	6.125	279,738						380,000	03/02/2023
100185931		ANNAPOLIS	MD		12/26/2024	7.375	279,745		(1)				365,000	12/04/2024
100150865		UNION	NJ		05/08/2024	6.625	279,751						415,000	03/11/2024
100100857		GLEN BURNIE	MD		04/28/2023	6.625	279,765						372,000	12/23/2021
100184393		PORTERVILLE	CA		12/16/2024	6.875	279,779		11				384,000	10/11/2024
100132352		SCOTTSDALE	AZ		11/03/2023	6.625	279,799						372,000	06/28/2022
100182395		GRAND BLANC	MI		12/12/2024	7.500	279,804		(11)				345,000	11/08/2024
100174290		LILLIAN	AL		10/31/2024	6.500	279,810						313,000	01/26/2024
100165880		LITTLEROCK	CA		08/30/2024	7.000	279,837						415,000	07/24/2024
100142866		DELTON	MI		02/09/2024	8.500	279,843						370,000	12/14/2023
100115686		BROOMFIELD	CO		07/20/2023	6.999	279,846						378,000	06/12/2023
100102352		CHELAN	WA		06/07/2023	7.625	279,850		(13)				390,000	08/13/2022
100165750		THE COLONY	TX		08/29/2024	7.750	279,856						396,000	06/28/2024
100115841		FORT WORTH	TX		07/20/2023	6.000	279,866						370,000	05/08/2023
100031056		LAUDERHILL	FL		03/29/2019	3.750	279,872						410,000	12/08/2018
100143920		CHARLOTTE	NC		02/29/2024	9.375	279,872						344,000	08/21/2023
100081151		MATTHEWS	NC		03/18/2022	4.000	279,874						385,000	12/30/2021
100081408		MATTHEWS	NC		03/18/2022	4.000	279,874						378,000	12/28/2021
100031208		LOS ANGELES	CA		03/29/2019	3.000	279,881						430,000	12/08/2018
100162857		GAINESVILLE	GA		08/12/2024	8.500	279,882						400,000	06/10/2024
100140334		LAS VEGAS	NV		01/18/2024	6.500	279,883						357,000	11/01/2023
100081856		PALM BCH GDNS	FL		04/12/2022	6.887	279,884						345,000	03/24/2022
100148354		MYRTLE BEACH	SC		04/12/2024	6.500	279,891						402,000	02/06/2024
100133706		POOLER	GA		10/23/2023	5.750	279,892						403,000	08/25/2023
100070516		COLORADO SPRINGS	CO		09/23/2021	4.875	279,892						380,000	06/25/2021
3340076674		LAKEWOOD	NJ		08/19/2024	9.307	279,893						3,800,000	04/18/2024
100148948		DAVENPORT	FL		04/17/2024	6.500	279,894						385,000	10/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139734		UNITED KINGDOM	GBR		12/18/2023	7.490	279,894					(4,856)	320,000	08/08/2023
100168563		ARNOLD	CA		09/25/2024	6.624	279,896						425,000	07/29/2024
100081129		PHOENIX	AZ		03/18/2022	3.500	279,896						450,000	01/18/2022
100044226		ONTARIO	CA		08/19/2020	4.125	279,897						493,050	01/19/2020
100135454		MADERA	CA		11/13/2023	5.750	279,904						411,000	08/14/2023
100161507		FAYETTEVILLE	NC		07/30/2024	6.490	279,905						410,000	05/22/2024
100148278		SANFORD	FL		04/12/2024	7.375	279,907						385,000	02/23/2024
100172393		HENDERSON	NV		10/23/2024	5.990	279,909						376,000	08/08/2024
100168421		BRADENTON	FL		09/25/2024	6.875	279,911						370,000	08/13/2024
100038904		DUBLIN	IRL		09/27/2019	4.100	279,922					(18,217)	166,513	11/30/2018
100142546		WILMINGTON	DE		02/08/2024	7.499	279,923						411,000	12/29/2023
100149425		TUCSON	AZ		04/24/2024	5.500	279,931						370,000	02/05/2024
100186593		MUNDELEIN	IL		12/30/2024	5.500	279,942		2				399,990	10/25/2024
100031568		ANAHEIM	CA		03/29/2019	4.250	279,946						515,000	12/08/2018
100080377		VICTORIA	TX		04/14/2022	5.250	279,951						350,000	02/22/2022
100103823		CHICAGO	IL		05/10/2023	8.600	279,961						390,000	04/06/2023
100149588		YOUNGSVILLE	NC		04/26/2024	7.125	279,968						371,000	03/26/2024
100135082		RICHMOND	TX		11/01/2023	7.375	279,968						380,000	08/18/2023
100144337		LAWRENCEVILLE	GA		03/07/2024	7.125	279,972						378,000	12/29/2023
100150695		ACWORTH	GA		05/06/2024	7.625	279,972						367,000	03/13/2024
100075946		SAN DIEGO	CA		01/07/2022	3.375	279,975						435,000	11/23/2021
100031058		WEST BABYLON	NY		03/29/2019	2.000	279,979						411,400	12/08/2018
100176865		KISSIMMEE	FL		11/15/2024	6.875	279,980		(8)				390,000	09/26/2024
100166385		HOUSTON	TX		10/24/2024	6.875	279,985						350,000	09/05/2024
100129456		PITTSBURGH	PA		09/29/2023	7.250	279,990						380,000	08/11/2023
100168572		CLEMSON	SC		09/25/2024	7.990	279,993						340,000	07/19/2024
100164775		EATONTON	GA		08/26/2024	7.125	279,997						370,000	07/10/2024
100169480		WEST SACRAMENTO	CA		09/30/2024	7.625	280,002						340,000	05/23/2024
100027976		SOUTH GATE	CA		10/26/2018	5.125	280,007						532,000	06/01/2018
100116352		WINTER GARDEN	FL		07/20/2023	3.875	280,009						444,000	03/01/2024
100139263		OVIEDO	FL		12/28/2023	8.375	280,012						400,000	11/15/2023
100160153		AUSTIN	TX		07/17/2024	6.875	280,013						375,000	05/19/2024
100054883		PITTSBURG	CA		03/23/2021	4.625	280,015						495,000	12/31/2020
100114998		AUBURN	CA		07/14/2023	6.990	280,019						380,000	04/13/2023
100141374		ARLINGTON	TX		01/30/2024	8.750	280,034						365,000	12/14/2023
100150019		WEBSTER	MA		06/07/2024	7.625	280,045						400,000	05/24/2024
100133657		CHARLOTTE	NC		10/23/2023	7.625	280,053						377,000	08/11/2023
100134264		MARGATE	FL		10/27/2023	8.250	280,055						345,000	08/15/2023
100067417		ORLANDO	FL		09/23/2021	4.000	280,064						412,000	07/20/2021
100150819		HUNTERSVILLE	NC		05/08/2024	6.999	280,070						370,000	03/28/2024
100115790		MIDLOTHIAN	VA		07/20/2023	7.625	280,075						354,000	05/12/2023
100148006		CHARLOTTE	NC		04/10/2024	6.875	280,084						399,000	02/27/2024
100120684		ANNA	TX		08/25/2023	7.990	280,086						370,000	07/13/2023
100113870		SARASOTA	FL		06/29/2023	6.000	280,099						1,020,000	05/15/2022
100137753		FORT WORTH	TX		12/08/2023	6.500	280,102						373,000	10/16/2023
100159408		ZEPHYRHILLS	FL		07/15/2024	6.125	280,103						381,000	05/20/2024
100128173		RICHARDSON	TX		09/18/2023	7.250	280,108						439,000	08/07/2023
100171526		MUNDELEIN	IL		10/16/2024	6.250	280,112						377,000	08/06/2024
100110309		NASHVILLE	TN		06/30/2023	6.875	280,114						385,000	04/25/2023
100065618		MODESTO	CA		07/28/2021	4.250	280,120						395,000	05/27/2021
100148288		APACHE JUNCTION	AZ		04/12/2024	7.125	280,133						409,000	02/23/2024
100162022		GLENDALE	AZ		07/31/2024	7.625	280,147						410,000	06/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150911		SEMINOLE	FL		05/08/2024	7.625	280,169						600,000	03/14/2024
100167623		KAPOLEI	HI		09/19/2024	6.125	280,170						750,000	07/23/2024
100128040		NASHVILLE	TN		09/08/2023	7.000	280,171						360,000	02/23/2022
100055536		WINSTED	MN		03/23/2021	4.000	280,172						415,000	01/04/2021
100025829		CARNESVILLE	GA		09/20/2018	3.375	280,173						413,250	04/30/2018
100186388		ROBBINSVILLE	NC		12/30/2024	5.990	280,174		1				396,000	11/13/2024
100159271		DURHAM	NC		07/15/2024	6.625	280,183						438,000	04/26/2024
100154190		CHANDLER	AZ		07/11/2024	7.500	280,184		(15)				398,000	06/14/2024
100161983		MIRAMAR BEACH	FL		07/31/2024	8.375	280,193						335,000	06/21/2024
100117562		ALTAMONTE SPRINGS	FL		07/20/2023	9.625	280,204						355,000	03/01/2024
100101191		HOLLYWOOD	FL		04/28/2023	5.375	280,205						400,000	03/15/2022
100148553		MARIETTA	GA		04/12/2024	7.125	280,207						381,000	01/31/2024
100163405		EAST STROUDSBURG	PA		09/27/2024	8.125	280,210						337,000	08/07/2024
100119446		CYPRESS	TX		07/31/2023	7.625	280,210						375,000	06/07/2023
100144254		CORPUS CHRISTI	TX		03/08/2024	8.250	280,213						413,000	02/14/2024
100139572		FRONT ROYAL	VA		12/28/2023	9.499	280,214						345,000	10/30/2023
100101907		STOCKTON	CA		04/06/2023	7.875	280,217						385,000	02/28/2023
100180696		WYOMING	MI		11/26/2024	8.500	280,220		(18)				300,000	10/04/2024
100180439		PLEASANT GROVE	UT		11/25/2024	6.625	280,223						395,000	10/07/2024
100043457		WOODBRIDGE	VA		08/13/2020	2.500	280,233		4,839				311,600	09/24/2019
100025740		LAND O LAKES	FL		09/20/2018	4.000	280,237						260,300	04/30/2018
100142118		WEST CHESTER	OH		02/29/2024	8.125	280,248						380,000	01/25/2024
100169030		TAYLOR	TX		09/27/2024	7.500	280,253						385,000	09/10/2024
100027812		MENIFEE	CA		10/26/2018	4.250	280,256						380,000	06/04/2018
100167886		JACKSONVILLE	NC		09/20/2024	7.499	280,260						345,000	08/22/2024
100149849		CHICAGO	IL		04/29/2024	7.999	280,291						375,000	04/08/2024
100179752		MCKINNEY	TX		11/21/2024	5.750	280,292		34				418,000	09/13/2024
100137044		RIO RANCHO	NM		11/28/2023	7.875	280,322						400,000	10/06/2023
100182348		KATY	TX		12/12/2024	7.125	280,328		(2)				360,000	11/01/2024
100132258		LEBANON	TN		10/13/2023	6.990	280,333						380,000	08/25/2023
100185476		MOSES LAKE	WA		12/20/2024	6.000	280,334		8				450,000	10/25/2024
100068140		DISTRICT HTS	MD		08/25/2021	3.999	280,338						389,000	07/02/2021
100121037		SAN ANTONIO	TX		08/30/2023	7.500	280,341						366,000	07/13/2023
100044906		STATEN ISLAND	NY		11/19/2020	4.010	280,345						939,804	07/31/2020
100144351		BIXBY	OK		03/07/2024	8.125	280,355						359,000	12/28/2023
100147772		MURFREESBORO	TN		04/08/2024	7.625	280,355						366,000	02/23/2024
100168415		CONCORD	NC		09/25/2024	7.375	280,356						367,000	07/22/2024
100031460		DUMONT	NJ		03/29/2019	4.875	280,361						450,000	09/15/2018
3340085774		HEMPSTEAD	NY		12/05/2024	8.707	280,368						1,280,000	10/07/2024
100117075		HILTON HEAD ISLAND	SC		07/20/2023	5.250	280,369		10,858				410,000	03/01/2024
100152370		DURHAM	NC		05/17/2024	6.375	280,374						382,000	03/28/2024
100172788		PASCO	WA		12/06/2024	6.625	280,374		8				420,000	10/31/2024
100057730		KALISPELL	MT		06/30/2021	4.125	280,403						386,000	04/29/2021
100054764		LEAGUE CITY	TX		03/23/2021	6.500	280,423						462,500	01/02/2021
100014028		CHELSEA	AL		05/25/2017	4.000	280,428						337,000	01/31/2017
100161615		UNITED KINGDOM	GBR		07/29/2024	5.790	280,432					(7,730)	580,000	06/28/2024
100161630		UNITED KINGDOM	GBR		07/29/2024	5.790	280,432					(7,730)	370,000	07/12/2024
100138437		HIGHTSTOWN	NJ		12/18/2023	8.499	280,436						350,000	11/01/2023
100127607		SAN ANGELO	TX		09/08/2023	7.375	280,439						367,000	07/07/2023
100176103		GLENDALE	AZ		12/20/2024	7.375	280,439		(5)				380,000	11/12/2024
100174142		FREDERICKSBURG	VA		10/31/2024	7.500	280,440						354,000	08/15/2023
100149651		LARAMIE	WY		04/26/2024	6.990	280,443						400,000	03/27/2024

SCHEDULE B - PART 1

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100163904		FORT LAUDERDALE	FL		09/27/2024	7.000	280,457						420,000	08/29/2024
100166120		CONWAY	SC		09/09/2024	6.500	280,463						315,000	06/14/2024
100167001		CONYERS	GA		09/13/2024	6.990	280,470						370,000	07/18/2024
100115079		PARRISH	FL		07/14/2023	7.500	280,480						361,000	06/08/2023
100138885		EUREKA	MO		12/21/2023	8.625	280,480						386,000	10/27/2023
100169080		EAST BRUNSWICK	NJ		09/27/2024	7.124	280,495						365,000	07/26/2024
100151711		PHOENIX	AZ		05/10/2024	6.999	280,513						440,000	04/17/2024
100156015		CHAPARRAL	NM		06/18/2024	8.750	280,520						381,000	05/13/2024
100170899		GAITHERSBURG	MD		10/11/2024	7.375	280,521						535,000	08/01/2024
100142485		BOCA RATON	FL		03/08/2024	7.375	280,527						370,000	02/02/2024
100182101		MIAMI	FL		12/12/2024	6.625	280,528						624,000	10/25/2024
100136257		PUNTA GORDA	FL		11/20/2023	7.625	280,546						400,000	08/14/2023
100161465		TEMPLE	TX		07/30/2024	7.500	280,548						390,000	04/23/2024
100133975		NAUGATUCK	CT		10/25/2023	8.550	280,549						535,000	09/14/2023
100129699		KANSAS CITY	KS		09/29/2023	7.625	280,551						395,000	08/11/2023
100010762		NORTH LAS VEGAS	NV		12/23/2016	7.625	280,553						350,000	10/25/2016
100029576		SOUTH GATE	CA		10/26/2018	4.625	280,562						427,500	06/03/2018
100172390		PANAMA CITY BEACH	FL		10/23/2024	7.500	280,563						442,000	08/09/2024
100170150		MCGREGOR	MN		10/08/2024	6.999	280,566						327,000	08/27/2024
100147910		POOLER	GA		04/08/2024	6.625	280,572						384,000	01/30/2024
100150827		WINTER HAVEN	FL		05/08/2024	7.499	280,581						380,000	03/22/2024
100091526		HARTFORD	CT		01/20/2023	8.769	280,591						365,000	12/30/2022
100153962		BLUE SPRINGS	MO		06/05/2024	6.750	280,592						385,000	05/14/2024
100133772		BLUE ISLAND	IL		10/20/2023	8.375	280,601						400,000	09/27/2023
3340073971		ELIZABETH	NJ		05/10/2024	9.473	280,606						2,200,000	03/12/2024
100160045		KATY	TX		07/17/2024	6.875	280,609						379,000	05/11/2024
100055157		MANCHESTER	NH		03/23/2021	5.590	280,612						385,000	12/31/2020
100185334		CHICO	CA		12/20/2024	6.125	280,618		6				439,900	09/24/2024
100171558		FORT WORTH	TX		10/16/2024	6.250	280,620						379,500	08/19/2024
100148263		AUSTIN	TX		04/12/2024	6.500	280,626						418,000	02/22/2024
100158015		SAND SPRINGS	OK		07/09/2024	7.125	280,626						375,000	02/14/2024
100078903		LARGO	FL		02/24/2022	3.625	280,631						455,000	01/08/2022
100151043		FORT WORTH	TX		05/08/2024	5.750	280,638						420,000	03/07/2024
100110326		STUART	FL		06/30/2023	7.250	280,648						378,000	04/27/2023
100128127		LEWISBURG	TN		09/08/2023	7.750	280,653						355,000	08/23/2022
100175716		PHOENIX	AZ		11/12/2024	6.999	280,666		(37)				359,000	10/15/2024
100090789		NOLANVILLE	TX		02/28/2023	8.750	280,666						355,000	01/09/2023
100110242		NOBLESVILLE	IN		06/30/2023	7.375	280,671						379,900	05/23/2023
100137357		HILTON HEAD ISLAND	SC		12/01/2023	9.499	280,682						370,000	10/20/2023
100168646		SELMA	CA		09/25/2024	7.125	280,683						423,000	08/13/2024
100100387		ISLIP TERRACE	NY		04/27/2023	4.375	280,685						570,000	02/15/2022
100114189		LOS ANGELES	CA		06/29/2023	7.500	280,697						636,500	05/15/2022
100120345		ROCKLEDGE	FL		08/18/2023	7.750	280,697						372,000	06/30/2023
100165482		POOLER	GA		08/29/2024	7.000	280,698						408,000	06/24/2024
100133816		BAKERSFIELD	CA		10/20/2023	9.625	280,711						350,000	09/22/2023
100112026		CHERRY HILL	NJ		06/29/2023	3.750	280,714						425,000	06/02/2022
100162774		HUTTO	TX		08/12/2024	7.125	280,714						380,000	06/13/2024
3340071569		LEICESTER	MA		04/19/2024	9.296	280,715						1,250,000	03/15/2024
100171690		CRANBERRY TOWNSHIP	PA		10/16/2024	6.500	280,719		(34)				392,000	09/03/2024
100180357		CHICAGO	IL		11/25/2024	7.125	280,742						410,000	09/23/2024
100136235		STERLING	VA		11/20/2023	8.125	280,746						360,000	10/12/2023
100176172		TUCKER	GA		12/20/2024	7.250	280,747						370,000	11/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100151672		DALLAS	TX		05/10/2024	7.500	280,748						400,000	03/27/2024
100100649		ANNAPOLIS	MD		04/28/2023	6.625	280,757						350,000	05/11/2021
100182468		DURHAM	NC		12/12/2024	6.499	280,757		1				380,000	11/05/2024
100080950		ROYSE CITY	TX		03/17/2022	5.375	280,763						345,000	02/02/2022
100079432		CATHEDRAL CITY	CA		03/17/2022	4.625	280,764						590,000	02/17/2022
100160183		SIMPSONVILLE	SC		07/18/2024	8.125	280,771						305,000	04/30/2024
100138724		HAYWARD	CA		02/02/2024	8.000	280,786						1,325,000	12/14/2023
100086242		PHILADELPHIA	PA		09/29/2022	7.499	280,787						380,000	08/25/2022
100171514		FARMERSVILLE	TX		10/16/2024	6.625	280,788						355,000	08/16/2024
100049569		SEATTLE	WA		11/20/2020	4.125	280,791						593,750	07/31/2020
100091609		PAWTUCKET	RI		03/07/2023	9.125	280,792						340,000	01/17/2023
100158439		HONOLULU	HI		07/10/2024	7.375	280,796						460,000	04/06/2024
100120578		ROUND LAKE BEACH	IL		08/18/2023	9.999	280,811						334,000	07/24/2023
100144614		FORT WORTH	TX		03/13/2024	8.625	280,813						350,000	01/31/2024
100151949		FORT WHITE	FL		06/14/2024	9.500	280,814						377,000	05/15/2024
100157983		OCEAN CITY	NJ		07/09/2024	7.000	280,815						916,000	05/10/2024
100110450		FLOWERMOUND	TX		06/30/2023	5.625	280,817						490,000	04/26/2023
100175056		CULPEPER	VA		11/05/2024	6.250	280,824		(3)				412,000	10/15/2024
100060242		LAS VEGAS	NV		06/25/2021	4.000	280,845						416,000	03/24/2021
100148545		WEST CHESTER	PA		04/12/2024	7.625	280,858						425,000	02/16/2024
100156438		LEHIGH ACRES	FL		06/24/2024	7.250	280,860						380,000	05/15/2024
100151250		FRISCO	TX		05/10/2024	6.990	280,864						534,000	03/18/2024
100151801		MORGANTON	NC		05/10/2024	8.999	280,869						580,000	04/16/2024
100101743		VERNON	NJ		03/31/2023	7.850	280,874						439,000	03/14/2023
100127606		DETROIT	MI		09/08/2023	7.625	280,880						355,000	07/21/2023
100136852		ANNA	TX		11/27/2023	7.875	280,885						382,000	10/13/2023
100156712		CHOCOWINITY	NC		06/26/2024	7.125	280,898						479,000	06/04/2024
100089418		AHWAHNEE	CA		11/18/2022	8.250	280,899						393,500	09/21/2022
100161074		CLOVIS	CA		07/24/2024	7.125	280,901						390,000	05/16/2024
100174884		ROGERS	AR		10/31/2024	7.125	280,902						342,000	04/17/2024
100167929		STOCKTON	CA		09/20/2024	7.625	280,913						350,000	08/28/2024
100044246		FREEDOM	CA		08/19/2020	5.060	280,919						622,250	01/20/2020
100011605		LAUREL	MD		03/08/2017	4.500	280,932						290,000	11/30/2016
100135335		LAKE HARMONY	PA		11/13/2023	7.875	280,938						395,000	09/22/2023
100151942		BRISTOL	CT		06/14/2024	8.750	280,949						350,000	04/26/2024
100100338		MIAMI BEACH	FL		04/27/2023	5.500	280,956						480,000	02/18/2022
100137655		WESTON	FL		12/08/2023	7.125	280,963						385,000	10/06/2023
100029117		KEARNY	NJ		10/26/2018	5.125	280,974						430,000	11/19/2020
100049331		CERES	CA		11/20/2020	4.750	280,975		2,018				469,300	07/31/2020
100155918		TAMPA	FL		06/17/2024	7.500	280,977						370,000	04/01/2024
100149470		POINT HARBOR	NC		04/24/2024	7.625	280,978						370,000	02/29/2024
100168427		CONCORD	NC		09/25/2024	6.624	280,978						374,000	08/22/2024
100155949		HUTTO	TX		06/17/2024	6.875	280,988						385,500	04/26/2024
100172344		WHARTON	TX		10/23/2024	7.625	280,990						370,000	09/16/2024
100165118		UNITED KINGDOM	GBR		08/27/2024	5.990	280,990					(16,677)	375,000	08/16/2024
100173414		LAS VEGAS	NV		10/29/2024	7.000	280,996						580,000	07/02/2024
100026306		PEMBROKE PINES	FL		09/20/2018	4.250	280,999						332,500	04/30/2018
100148176		CHARLOTTE	NC		04/12/2024	6.999	281,000						380,000	03/01/2024
100164127		WALDORF	MD		08/21/2024	7.999	281,001						390,000	07/26/2024
100162786		HAMPTON	GA		08/12/2024	7.625	281,004						350,000	06/12/2024
100164330		MCKINNEY	TX		08/21/2024	7.250	281,009						371,500	07/02/2024
100153069		CLEVELAND	TN		06/27/2024	8.125	281,012						345,000	05/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185828		ALLENTOWN	PA		12/26/2024	7.250	281,012		(1)				440,000	10/31/2024
100151639		CHESTER	VA		05/10/2024	7.625	281,020						370,000	03/27/2024
100152215		SPANISH FORK	UT		05/17/2024	5.750	281,031						410,000	02/27/2024
100166248		LAKEVILLE	MN		09/09/2024	5.990	281,056						390,000	07/12/2024
100103673		BROOKFIELD	CT		05/08/2023	8.875	281,070						345,000	03/28/2023
100067860		LEAGUE CITY	TX		09/23/2021	4.375	281,073						371,000	07/29/2021
100135079		MADERA	CA		11/01/2023	5.750	281,081						415,000	08/03/2023
100159470		WEST DES MOINES	IA		07/15/2024	6.990	281,084						370,000	05/10/2024
100071944		UNIVERSAL CITY	TX		11/19/2021	5.875	281,090						329,000	10/18/2021
100101859		HALLANDALE BEACH	FL		04/06/2023	8.625	281,091						350,000	03/01/2023
100014071		CANYON COUNTRY	CA		05/25/2017	4.250	281,094						421,000	01/31/2017
100070417		WESTMINSTER	CO		09/23/2021	3.625	281,100						405,000	08/13/2021
100158128		PEACHTREE CITY	GA		07/09/2024	7.000	281,101						401,000	05/03/2024
100165760		KILLEEN	TX		08/29/2024	7.750	281,103						415,000	07/12/2024
100162945		FRESNO	CA		08/12/2024	7.375	281,114						420,000	06/12/2024
100140182		LINCOLNTON	NC		01/11/2024	9.500	281,130						350,000	12/22/2023
100149685		SUGAR LAND	TX		04/26/2024	6.990	281,137						430,000	03/29/2024
100130221		SAINT AUGUSTINE	FL		11/15/2023	9.000	281,143						328,000	09/28/2023
100083236		CORONA	CA		05/10/2022	4.990	281,148						795,000	03/01/2022
100143756		GARLAND	TX		04/05/2024	7.875	281,149						512,000	03/21/2024
100132297		OVERLAND PARK	KS		10/13/2023	7.125	281,153						398,000	08/22/2023
100135985		NEPTUNE	NJ		11/16/2023	7.499	281,158						415,000	10/16/2023
100127497		NORTH MYRTLE BEACH	SC		09/08/2023	7.624	281,160						385,000	07/28/2023
100140253		SALEM	OR		01/18/2024	7.624	281,160						375,000	12/07/2023
100185866		PHOENIX	AZ		12/26/2024	7.125	281,161		(4)				530,000	11/26/2024
100155108		KELLER	TX		07/19/2024	7.500	281,163						395,000	07/03/2023
100159346		FORT WORTH	TX		07/15/2024	5.990	281,164						385,000	05/08/2024
100145254		UNITED KINGDOM	GBR		03/12/2024	3.550	281,165		12,370			(6,061)	285,000	03/03/2020
100168414		KATY	TX		09/25/2024	7.500	281,165						360,000	07/30/2024
100043473		PUTNAM VALLEY	NY		08/13/2020	3.500	281,166						323,000	09/24/2019
100140343		FORT WORTH	TX		01/18/2024	6.500	281,173						402,500	10/30/2023
100119334		SOMERS POINT	NJ		07/31/2023	7.000	281,182						380,000	06/15/2023
100156837		MONTICELLO	NY		06/27/2024	7.827	281,191						370,000	05/31/2024
100148193		MIDLOTHIAN	VA		04/12/2024	7.625	281,191						373,000	02/29/2024
100054544		EL MONTE	CA		03/23/2021	6.300	281,197						385,000	01/02/2021
100017973		JURUPA VALLEY	CA		05/22/2018	4.875	281,211						521,390	03/19/2018
100158744		DOWNINGTOWN	PA		07/10/2024	8.250	281,247						365,000	05/17/2024
100149562		CHARLOTTE	NC		04/26/2024	6.625	281,248						386,000	03/21/2024
100144641		CHARLOTTE	NC		03/13/2024	6.625	281,250						390,000	02/09/2024
100151700		SHERRILLS FORD	NC		05/10/2024	7.625	281,255						400,000	03/29/2024
100065722		LONGWOOD	FL		07/28/2021	4.125	281,256						379,000	05/27/2021
100166243		MCKINNEY	TX		09/09/2024	6.250	281,260						393,000	07/10/2024
100168428		WASHINGTON	UT		09/25/2024	5.990	281,265						390,000	07/22/2024
100011468		LOS ANGLES	CA		12/23/2016	3.625	281,269						565,000	08/10/2016
100129488		PAHOA	HI		09/29/2023	7.125	281,271						393,000	07/17/2023
100074229		TWENTYNINE PALMS	CA		12/09/2021	4.125	281,279						360,000	11/12/2021
100088037		BLACKWOOD	NJ		10/25/2022	8.125	281,282						405,000	09/08/2022
100017745		ESCONDIDO	CA		04/26/2018	9.750	281,296						480,000	12/31/2017
100024821		COLLEGE PARK	MD		09/20/2018	5.000	281,296						302,100	04/30/2018
100031488		SOUTH GATE	CA		03/29/2019	3.875	281,308						440,000	12/08/2018
100170479		PORT CHARLOTTE	FL		10/09/2024	7.499	281,311						350,000	08/29/2024
100109336		MIDLAND	TX		06/12/2023	7.125	281,321						375,000	03/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152507		MELISSA	TX		05/17/2024	6.990	281,324						417,000	02/29/2024
100140365		LOGANVILLE	GA		01/18/2024	6.250	281,328						376,000	09/26/2023
100159335		VANCOUVER	WA		07/15/2024	5.990	281,337						442,200	05/01/2024
3310067549		CHARLOTTE	NC		01/23/2024	8.498	281,340						4,910,000	01/02/2024
100119936		CREAM RIDGE	NJ		08/10/2023	7.624	281,343						375,000	06/22/2023
100026671		BALDWIN PARK	CA		09/26/2018	3.875	281,354						459,000	06/13/2018
100148879		CONCORD	NC		04/17/2024	8.125	281,355						356,000	10/23/2023
100171575		SENOIA	GA		10/16/2024	7.625	281,365						341,000	08/23/2024
100142487		KISSIMMEE	FL		03/08/2024	7.500	281,370						455,000	01/24/2024
100065608		LAS VEGAS	NV		07/28/2021	4.375	281,378						382,000	06/02/2021
100136959		MERIDIAN	ID		11/28/2023	7.499	281,380						385,000	09/28/2023
100137101		HENDERSONVILLE	NC		11/28/2023	7.625	281,386						416,000	10/16/2023
100151010		PAWLEYS ISLAND	SC		05/08/2024	7.875	281,387						369,000	03/18/2024
100135301		ALBUQUERQUE	NM		11/13/2023	7.625	281,387						390,000	10/02/2023
3340074223		DAYTON	TX		05/23/2024	9.913	281,390						1,432,000	04/03/2024
100158867		TOMAHAWK	WI		07/12/2024	8.125	281,392						420,000	05/22/2024
100185390		LAND O' LAKES	FL		12/20/2024	5.500	281,393		16				396,000	10/21/2024
100078276		HALLANDALE	FL		02/10/2022	5.250	281,404						435,200	01/07/2022
100168689		MARANA	AZ		09/25/2024	7.250	281,405						470,000	08/19/2024
100175285		BARNEGAT	NJ		11/05/2024	7.125	281,409						380,000	08/23/2024
100012653		HOLLYWOOD	FL		05/25/2017	4.000	281,414						358,000	01/31/2017
100119671		PORT ORANGE	FL		08/08/2023	8.000	281,414						358,000	06/28/2023
100027774		WEST COVINA	CA		10/26/2018	4.250	281,414						451,250	06/03/2018
100182539		ALBUQUERQUE	NM		12/12/2024	6.875	281,417		(6)				370,000	10/31/2024
100149564		CHARLOTTE	NC		04/26/2024	6.625	281,423						380,000	04/12/2024
100164834		NEWNAN	GA		08/26/2024	7.625	281,428						350,000	07/09/2024
100055565		DORCHESTER	MA		03/23/2021	5.500	281,440						520,000	01/03/2021
100135807		NOKOMIS	FL		11/10/2023	7.990	281,444						375,000	09/27/2023
100025913		CLIFTON	NJ		09/20/2018	5.125	281,446						342,000	04/30/2018
100116158		TOTOWA	NJ		07/20/2023	5.125	281,450						650,000	03/01/2024
100111042		LA PUENTE	CA		06/29/2023	6.500	281,464						735,000	05/16/2022
100151112		LAWRENCEVILLE	GA		05/08/2024	7.375	281,464						400,000	02/26/2024
100179545		LAS VEGAS	NV		11/21/2024	6.625	281,471		(6)				389,000	09/20/2024
100045621		FONTANA	CA		11/25/2020	4.780	281,480						446,500	08/31/2020
100087347		SAINT GEORGE	UT		10/25/2022	5.750	281,481						630,000	05/23/2022
100031224		CORONA	CA		03/29/2019	3.000	281,482						400,000	12/07/2018
100120880		TULARE	CA		08/28/2023	8.625	281,494						378,990	07/05/2023
100103736		TROPHY CLUB	TX		05/08/2023	7.999	281,494						400,000	03/31/2023
100030791		WEST COVINA	CA		04/09/2019	3.000	281,499						546,250	10/06/2018
100156641		OWASSO	OK		06/24/2024	7.500	281,503						370,000	04/26/2024
100156643		OWASSO	OK		06/24/2024	7.500	281,503						370,000	04/26/2024
100150550		RED LODGE	MT		05/03/2024	7.125	281,503						490,000	01/12/2024
100156992		UNITED KINGDOM	GBR		06/27/2024	6.640	281,504					(2,977)	315,000	05/24/2024
100109252		FORT WORTH	TX		07/21/2023	7.375	281,505						390,000	06/08/2023
100135799		MELISSA	TX		11/10/2023	7.125	281,511						420,000	09/20/2023
100182688		PALM COAST	FL		12/12/2024	7.125	281,516		(5)				362,000	10/14/2024
100100266		HOMESTEAD	FL		03/17/2023	7.990	281,518						400,000	02/14/2023
100170161		GROVELAND	CA		10/08/2024	6.990	281,518						315,000	08/26/2024
100000140		CORONA	CA		03/23/2016	4.625	281,525						850,000	10/20/2015
100169082		HOLLY SPRINGS	NC		09/27/2024	7.625	281,527						370,000	07/25/2024
100165620		SALEM	OR		10/04/2024	8.000	281,527						348,000	08/30/2024
100151107		VAN ALSTYNE	TX		05/08/2024	7.125	281,531						372,000	03/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159291		MEREDITH	NH		07/15/2024	7.875	281,532						383,000	05/10/2024
100109966		PHOENIX	AZ		06/22/2023	8.058	281,537						370,000	05/10/2023
100128817		BERKELEY	NJ		09/21/2023	7.625	281,547						350,000	07/21/2023
100176026		CHICAGO	IL		12/20/2024	6.750	281,549						491,000	11/15/2024
3340085760		WHEATON	IL		10/23/2024	8.425	281,556						1,418,000	09/17/2024
100166217		ALEXANDRIA	VA		09/09/2024	7.375	281,557						385,000	07/18/2024
100171516		BLUE RIDGE	GA		10/16/2024	7.625	281,559						351,000	08/14/2024
100143154		PHOENIX	AZ		02/16/2024	7.499	281,560						407,000	12/19/2023
100161904		BLUE SPRINGS	MO		07/31/2024	6.750	281,576						387,000	07/09/2024
100142690		NORTH LAS VEGAS	NV		02/08/2024	6.375	281,578						409,000	11/20/2023
100091291		MCDONOUGH	GA		01/31/2023	9.125	281,582						365,000	12/29/2022
100114827		VENICE	FL		07/10/2023	7.625	281,588						520,000	05/17/2023
100091392		ORMOND BEACH	FL		02/22/2023	8.000	281,591						420,000	11/30/2022
100109011		GRAND PRAIRIE	TX		05/31/2023	7.750	281,601						396,000	04/26/2023
100028881		SANTA ANA	CA		10/26/2018	3.375	281,609						551,000	06/04/2018
100142076		KATY	TX		02/29/2024	7.625	281,614						400,500	01/29/2024
100165545		SHERMAN	TX		08/29/2024	7.625	281,618						378,000	07/11/2024
100174829		BALTIMORE	MD		10/31/2024	9.375	281,620						360,000	04/26/2024
100168424		SONOMA	CA		09/25/2024	6.624	281,632						375,000	07/29/2024
100111978		SEATTLE	WA		06/29/2023	3.875	281,632						700,000	05/14/2022
100131969		LAS VEGAS	NV		10/13/2023	7.500	281,636						387,000	08/25/2023
100182255		WASHINGTON	UT		12/12/2024	5.500	281,639		34				400,000	10/01/2024
100180117		ARLINGTON	TX		12/30/2024	6.875	281,644						366,000	11/06/2024
100156370		GLENDALE	AZ		07/25/2024	7.625	281,645						362,000	06/21/2024
100115273		NEW ORLEANS	LA		07/17/2023	8.109	281,650						370,000	06/16/2023
100137667		PENNSAUKEN	NJ		12/08/2023	7.990	281,657						400,000	10/12/2023
100175619		PHOENIX	AZ		11/12/2024	7.125	281,662		(4)				354,000	10/21/2024
100081022		CORVALLIS	OR		03/18/2022	3.374	281,672						555,000	01/04/2022
100148568		INDIANAPOLIS	IN		04/12/2024	7.375	281,672						390,000	02/16/2024
100132110		PEACHTREE CITY	GA		10/13/2023	7.500	281,675						360,000	08/15/2023
100134914		ENFIELD	CT		10/30/2023	8.125	281,677						380,000	10/04/2023
100143364		CHICAGO	IL		02/16/2024	9.875	281,678						320,000	01/12/2024
100151541		LAS VEGAS	NV		05/10/2024	5.750	281,687						379,000	03/19/2024
100112133		JACKSONVILLE	FL		06/29/2023	4.125	281,688						550,000	06/02/2022
100136883		ANNA	TX		11/27/2023	7.500	281,700						390,000	10/18/2023
100031663		FAIRFIELD	CA		03/29/2019	4.480	281,705						475,000	12/10/2018
100145215		UNITED KINGDOM	GBR		03/12/2024	9.500	281,705		11,309			(6,088)	345,025	11/07/2019
100108508		TAMPA	FL		05/25/2023	8.625	281,706		(45)				425,000	04/18/2023
100100843		ROSELLE PARK	NJ		04/28/2023	6.990	281,710						405,000	11/30/2021
100159955		HOLLYWOOD	FL		08/16/2024	7.990	281,712						400,000	05/14/2024
100182162		SURPRISE	AZ		12/12/2024	7.625	281,717		(10)				364,000	10/22/2024
100119901		KISSIMMEE	FL		08/10/2023	7.750	281,730						355,000	05/30/2023
100174543		DUNN	NC		10/31/2024	8.375	281,732						336,000	03/22/2024
100150502		GREEN COVE SPRINGS	FL		05/03/2024	6.500	281,743						365,000	12/28/2023
100186419		HOFFMAN ESTATES	IL		12/30/2024	6.625	281,745						375,000	11/01/2024
100031927		LYNBROOK	NY		03/29/2019	4.770	281,746						510,000	12/07/2018
100145116		UNITED KINGDOM	GBR		03/12/2024	3.390	281,747		13,223			(6,086)	285,000	03/06/2020
100086946		TAMPA	FL		10/24/2022	8.500	281,753						350,000	09/08/2022
100170516		SANTA ROSA BEACH	FL		10/09/2024	8.625	281,760						300,000	09/05/2024
100146919		WINSTON	OR		03/26/2024	8.125	281,765						409,000	01/29/2024
100181262		LAS VEGAS	NV		12/06/2024	6.750	281,770		6				415,000	11/20/2024
100130277		DURHAM	NC		09/28/2023	8.125	281,771						426,000	07/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142837		ORLANDO	FL		02/09/2024	8.500	281,772						365,000	11/28/2023
100150938		VANCOUVER	WA		05/08/2024	6.250	281,776						417,000	02/26/2024
100150943		VANCOUVER	WA		05/08/2024	6.250	281,776						421,000	02/26/2024
100150541		ROCKVILLE	MD		05/03/2024	7.124	281,782						410,000	02/12/2024
100161089		HUNTERSVILLE	NC		07/24/2024	7.625	281,783						420,000	05/20/2024
100090196		DELTONA	FL		01/13/2023	7.875	281,784						380,500	10/25/2022
100136444		NORTH FORT MYERS	FL		11/20/2023	5.750	281,809						402,000	09/26/2023
100012697		LOS BANOS	CA		05/25/2017	4.625	281,811						272,000	01/31/2017
100171714		LONGS	SC		10/17/2024	6.500	281,814						397,000	08/23/2024
100186692		JONESBORO	GA		12/31/2024	7.000	281,819		53				345,000	09/09/2024
100148198		AUBREY	TX		04/12/2024	6.624	281,827						385,000	03/01/2024
100084840		HARMONY	FL		08/02/2022	5.875	281,827						705,000	06/28/2022
100144367		TOMS RIVER	NJ		03/07/2024	7.625	281,831						407,500	12/27/2023
100076356		IRVINGTON	NJ		01/07/2022	4.875	281,832						400,000	11/09/2021
100110372		AUSTIN	TX		06/30/2023	6.500	281,834						385,000	05/12/2023
100168420		AUSTIN	TX		09/25/2024	6.990	281,839						425,000	08/05/2024
100171562		NEWPORT	NC		10/16/2024	6.250	281,840						381,000	08/21/2024
100119476		WILMINGTON	NC		07/31/2023	7.250	281,844						409,000	06/05/2023
100164533		POINCIANA	FL		08/21/2024	6.625	281,844						377,000	07/12/2024
100079968		KISSIMMEE	FL		04/25/2022	4.875	281,852						410,000	01/26/2022
100171520		DENISON	TX		10/16/2024	6.990	281,859						390,000	08/13/2024
100107850		TAMPA	FL		05/23/2023	7.875	281,869						370,000	04/04/2023
100170166		PALM COAST	FL		10/08/2024	7.124	281,873						325,000	08/16/2024
100135916		IRVINGTON	NJ		11/13/2023	10.250	281,882						370,000	09/15/2023
100109394		CATHEDRAL CITY	CA		06/13/2023	10.250	281,893						375,000	05/01/2023
100142729		NASHVILLE	TN		02/08/2024	8.625	281,902						440,000	11/22/2023
100011618		RANCHO CORDOVA	CA		03/08/2017	3.000	281,916						315,000	11/30/2016
100185612		MADERA	CA		12/20/2024	7.500	281,917		(8)				422,000	10/22/2024
4010044997		BALTIMORE	MD		03/22/2023	7.587	281,918						500,000	11/30/2022
100150965		AUBREY	TX		05/08/2024	7.625	281,921						347,000	03/07/2024
100159363		DALLAS	GA		07/15/2024	5.990	281,936						410,000	05/14/2024
100152381		MOUNT JULIET	TN		05/17/2024	7.125	281,941						378,000	03/19/2024
100137592		PORTSMOUTH	VA		12/08/2023	8.125	281,955						386,000	10/06/2023
100118655		CAPE CORAL	FL		07/25/2023	8.750	281,956						495,000	06/07/2023
100057858		PENSACOLA	FL		06/30/2021	4.125	281,959						420,000	04/21/2021
100181335		FRESNO	CA		12/06/2024	7.375	281,964		(4)				350,000	09/25/2024
100154738		LONG POND	PA		07/19/2024	8.875	281,964						365,000	02/23/2024
100148562		MELISSA	TX		04/12/2024	6.625	281,970						396,000	02/14/2024
100173704		ST PETERSBURG	FL		10/30/2024	7.500	281,979						365,000	09/09/2024
100143185		SAVANNAH	GA		02/16/2024	7.500	281,984						375,000	12/20/2023
100143535		FLOSSMOOR	IL		02/21/2024	8.175	281,986						370,000	01/26/2024
100133662		CHARLOTTE	NC		10/23/2023	7.625	281,994						380,000	08/15/2023
100133704		HENDERSON	NV		10/23/2023	5.990	282,012						429,000	08/16/2023
100166258		FORT WORTH	TX		09/09/2024	6.250	282,015						385,000	07/19/2024
100170090		OLD HICKORY	TN		10/08/2024	7.625	282,029						340,000	08/16/2024
100165631		PHILADELPHIA	PA		10/04/2024	7.500	282,035						360,000	08/21/2024
100135491		MILLVILLE	DE		11/13/2023	5.990	282,040						475,000	09/05/2023
100139301		SAN FRANCISCO	CA		12/28/2023	8.750	282,049						1,270,000	11/17/2023
100014525		BLAUVELT	NY		09/27/2017	5.125	282,054						435,000	07/29/2017
100025101		TEMECULA	CA		09/20/2018	4.000	282,063						645,000	01/27/2023
100055366		MASTIC BEACH	NY		03/23/2021	4.291	282,078						244,000	12/31/2020
100139996		COLLIERVILLE	TN		01/09/2024	7.750	282,083						371,000	11/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142752		OAKWOOD	GA		02/08/2024	6.250	282,084						428,000	12/12/2023
100117891		BAKERSFIELD	CA		07/20/2023	7.875	282,096						365,000	03/01/2024
100135075		MADERA	CA		11/01/2023	5.750	282,097						411,000	08/10/2023
100116813		BUFORD	GA		07/20/2023	4.500	282,100						510,000	03/01/2024
100084641		WHARTON	NJ		08/02/2022	7.499	282,104						375,000	06/21/2022
100028230		MERCED	CA		10/26/2018	4.625	282,107						351,500	06/03/2018
100025794		NORTH BERGEN	NJ		09/20/2018	5.125	282,108						430,000	10/08/2022
100146987		SALEM	UT		03/26/2024	7.500	282,112						375,000	02/15/2024
100159357		NORTH LAS VEGAS	NV		07/15/2024	6.125	282,114						385,000	05/10/2024
100119431		CHARLOTTESVILLE	VA		07/31/2023	6.980	282,119						530,000	06/08/2023
100154143		TUCSON	AZ		07/11/2024	8.625	282,122						750,000	06/04/2024
100139124		TRAVELERS REST	SC		12/28/2023	8.125	282,131						390,000	09/06/2023
100144894		UNITED KINGDOM	GBR		03/12/2024	3.550	282,138						285,000	11/25/2019
100127683		LOGANVILLE	GA		09/08/2023	8.999	282,140						385,000	08/03/2023
100087291		BEND	OR		10/25/2022	5.625	282,148						455,000	01/11/2022
100158118		ARLINGTON	TX		07/09/2024	7.625	282,163						375,000	04/19/2024
100065481		GILBERT	AZ		07/28/2021	3.875	282,163						392,000	06/02/2021
100145280		UNITED KINGDOM	GBR		03/12/2024	9.500	282,170		11,507			(6,198)	305,014	04/22/2020
100181946		FORT WORTH	TX		12/12/2024	6.125	282,174		12				420,000	10/08/2024
100103648		CALIFORNIA CITY	CA		05/08/2023	9.499	282,175						326,000	03/28/2023
100031191		LOS ANGELES	CA		03/29/2019	3.750	282,187						350,000	12/08/2018
100117446		BUCHANAN	NY		07/20/2023	8.250	282,199						400,000	03/01/2024
100160026		CHICAGO	IL		07/17/2024	7.125	282,210						375,000	04/19/2024
100140293		LOGANVILLE	GA		01/18/2024	6.250	282,211						452,000	10/23/2023
100127624		DELRAY BEACH	FL		09/08/2023	7.625	282,217						400,000	07/19/2023
100143296		CAMERON	NC		02/16/2024	7.375	282,218						415,000	12/19/2023
100029684		FRANKLIN SQUARE	NY		10/26/2018	4.750	282,223						522,500	06/08/2018
100133632		ARGYLE	TX		10/23/2023	5.750	282,229						466,000	08/17/2023
100129382		MCKINNEY	TX		09/26/2023	6.990	282,239						385,000	07/20/2023
100159388		MANSFIELD	TX		07/15/2024	8.125	282,245						365,000	05/23/2024
100182622		CROSS HILL	SC		12/12/2024	6.125	282,251		11				385,000	09/20/2024
100164545		MYRTLE BEACH	SC		08/21/2024	7.625	282,251						365,000	07/26/2024
100055881		MONTEREY	CA		03/26/2021	3.375	282,253						1,125,000	01/07/2021
100100234		WALDEN	NY		03/17/2023	8.709	282,259						385,000	02/17/2023
100135466		FAIRHOPE	AL		11/13/2023	5.990	282,268						402,000	08/31/2023
100129586		NORFOLK	VA		09/29/2023	7.625	282,289						375,000	08/01/2023
100150951		SALEM	OR		05/08/2024	5.990	282,292						393,000	02/27/2024
100173931		WALDEN	NY		10/31/2024	6.625	282,296						425,000	09/17/2024
100139501		MIDLAND	TX		12/28/2023	8.875	282,299						350,000	12/08/2023
100151155		ORLANDO	FL		05/09/2024	8.374	282,309						374,000	04/01/2024
100128219		RED BANK	NJ		09/14/2023	7.750	282,310						475,000	08/23/2023
100159343		FERNLEY	NV		07/15/2024	5.990	282,311						387,000	05/07/2024
100117834		CLEARWATER	FL		07/20/2023	10.750	282,312						360,000	03/01/2024
100174282		OCALA	FL		10/31/2024	7.625	282,312						310,000	04/01/2024
100166174		ROYSE CITY	TX		09/09/2024	6.990	282,313						385,000	06/26/2024
100138663		FRESNO	CA		02/02/2024	8.625	282,324						340,000	12/07/2023
100156624		HUTTO	TX		06/24/2024	7.375	282,327						372,000	05/03/2024
100088067		VIRGINIA BEACH	VA		10/25/2022	8.750	282,334						370,000	09/23/2022
100065456		PORTLAND	OR		07/28/2021	3.875	282,337						393,700	06/16/2021
100103606		TEMPLE HILLS	MD		05/08/2023	10.125	282,338						325,000	03/20/2023
100120558		VISALIA	CA		08/18/2023	9.875	282,339						315,000	07/25/2023
100159206		CEDAR PARK	TX		07/15/2024	6.624	282,355						380,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151313		NAPLES	FL		05/10/2024	5.750	282,357						436,000	03/18/2024
100143219		LAWRENCEVILLE	GA		02/16/2024	7.000	282,359						383,000	12/13/2023
100147881		TROUTMAN	NC		04/08/2024	6.500	282,365						400,000	01/25/2024
100020228		PROSPECT	CT		07/17/2018	5.375	282,370						413,500	07/17/2018
100156224		DAVENPORT	FL		06/20/2024	7.375	282,371						381,000	04/19/2024
100164753		LAKE HARMONY	PA		08/26/2024	7.625	282,373						405,000	07/01/2024
100166452		SEBRING	FL		10/31/2024	7.625	282,378						375,000	10/01/2024
100117311		CHINO	CA		07/20/2023	4.125	282,384						558,000	03/01/2024
100150598		FULSHEAR	TX		05/03/2024	6.625	282,384						415,000	01/25/2024
100157649		ORLANDO	FL		06/28/2024	7.750	282,384						465,000	05/20/2024
100029709		OAKLAND	CA		10/26/2018	4.250	282,385						665,000	06/01/2018
100152639		CELINA	TX		05/17/2024	6.625	282,387						488,000	03/15/2024
100153300		CULLMAN	AL		05/30/2024	7.000	282,396						390,000	03/19/2024
100057914		PHOENIX	AZ		06/30/2021	3.999	282,398						390,000	05/12/2021
100108179		ATHENS	GA		05/24/2023	7.750	282,412						358,000	04/12/2023
100026724		CASTAIC	CA		09/26/2018	4.500	282,413						538,500	06/13/2018
100158854		GREENVILLE	SC		07/12/2024	7.375	282,415						396,000	05/15/2024
100042963		OAKLAND	CA		05/28/2020	3.375	282,416						710,000	10/11/2019
100185733		LAS VEGAS	NV		12/23/2024	7.125	282,418		(1)				415,000	11/18/2024
100168478		STEPHENS CITY	VA		09/25/2024	6.125	282,420						437,000	07/31/2024
100149211		BUFFALO	MN		04/22/2024	8.125	282,421						354,000	04/02/2024
100173331		SALINAS	CA		10/30/2024	7.500	282,427						350,000	09/16/2024
100158671		WHITE HOUSE	TN		07/10/2024	5.990	282,458						397,000	04/24/2024
100135504		MERCED	CA		11/13/2023	5.750	282,461						420,000	09/14/2023
100138340		CHICAGO	IL		12/18/2023	7.990	282,461						375,000	10/26/2023
100133629		MADERA	CA		10/23/2023	5.750	282,473						411,000	08/09/2023
100136682		ONTARIO	CA		01/25/2024	9.000	282,482						612,000	11/29/2023
100144971		UNITED KINGDOM	GBR		03/12/2024	9.500	282,483		10,415				285,000	02/27/2020
100054497		CARTERET	NJ		03/23/2021	3.500	282,484						323,400	01/05/2021
100175166		CROSBY	TX		11/05/2024	7.750	282,487						316,000	08/16/2024
100115572		STERLING	MA		07/19/2023	9.374	282,491						354,000	06/27/2023
100166165		ROYSE CITY	TX		09/09/2024	7.000	282,504						365,000	07/02/2024
100119227		NASHVILLE	TN		07/31/2023	6.625	282,507						391,000	06/01/2023
100084007		MIAMI	FL		06/27/2022	7.185	282,508						330,000	04/20/2022
100044751		LINDEN	NJ		11/19/2020	5.500	282,512						277,375	07/15/2020
100176631		SPRING	TX		11/15/2024	6.875	282,514		(27)				345,000	08/30/2024
100143062		HOLLY HILL	FL		02/14/2024	8.250	282,521						500,000	12/14/2023
100134620		NORTH HALEDON	NJ		10/30/2023	7.875	282,522						505,000	09/15/2023
100119248		PARRISH	FL		07/31/2023	6.000	282,522						406,000	05/26/2023
100109303		LIBERTY	NY		06/12/2023	6.500	282,524						380,000	05/01/2023
100168018		LULING	LA		09/20/2024	7.375	282,528						341,000	08/22/2024
100024658		LAS VEGAS	NV		09/20/2018	4.000	282,535						351,500	04/30/2018
100180121		DAVENPORT	FL		11/25/2024	6.499	282,536		(5)				350,000	10/30/2024
100143142		PHOENIX	AZ		02/16/2024	5.875	282,536						375,000	11/07/2023
100165134		UNITED KINGDOM	GBR		08/27/2024	5.740	282,537					(16,769)	300,000	08/16/2024
100028129		BROOKLYN	NY		10/26/2018	3.375	282,543						988,238	06/01/2018
100137943		COLUMBUS	OH		12/13/2023	7.875	282,554						376,000	10/18/2023
100120099		HARRISBURG	NC		08/11/2023	7.125	282,554						405,000	06/07/2023
100174135		MODESTO	CA		10/31/2024	8.750	282,564						330,000	06/27/2024
100109719		HOUSTON	TX		06/16/2023	7.625	282,567						505,000	05/04/2023
100173261		ROSCOMMON	MI		10/30/2024	7.125	282,571						488,000	09/06/2024
100100702		EATONTOWN	NJ		04/28/2023	6.125	282,572						380,000	09/22/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119234		MINNEAPOLIS	MN		07/31/2023	7.500	282,577						380,000	06/29/2023
100149791		FRESNO	CA		04/26/2024	7.750	282,579						470,000	03/12/2024
100156578		WHITESTOWN	IN		06/24/2024	8.125	282,579						357,000	04/30/2024
100132002		KATY	TX		10/13/2023	7.625	282,581						377,000	08/30/2023
100136704		MORENO VALLEY	CA		01/25/2024	9.000	282,589						580,000	11/29/2023
100110076		BUDA	TX		06/23/2023	7.999	282,589						435,000	05/22/2023
100182250		FRESNO	CA		12/12/2024	4.875	282,615		52				470,000	10/04/2024
100090924		PORTLAND	OR		01/31/2023	7.999	282,626						380,000	10/28/2022
100136144		SAN ANTONIO	TX		12/18/2023	8.750	282,633						520,000	11/29/2023
100131922		ROCKWALL	TX		10/13/2023	7.625	282,634						379,000	08/16/2023
100152802		KEIZER	OR		05/22/2024	7.999	282,637						355,000	05/02/2024
100142509		WARNER SPRINGS	CA		02/08/2024	7.108	282,639						380,000	12/18/2023
100156764		NORTH LAS VEGAS	NV		06/26/2024	6.750	282,640						464,000	06/07/2024
100119515		MONCKS CORNER	SC		07/28/2023	7.500	282,643						375,000	06/23/2023
100175612		RIVERSIDE	CA		11/12/2024	6.625	282,649		(8)				625,000	10/21/2024
100171758		MILLERSPORT	OH		10/17/2024	6.990	282,651						375,000	09/15/2024
100165579		CARMEL	IN		08/29/2024	7.125	282,652						382,000	07/16/2024
100163229		LAS VEGAS	NV		08/13/2024	6.875	282,653						410,000	07/16/2024
100186220		WEST PALM BEACH	FL		12/27/2024	8.499	282,654		(3)				360,000	11/14/2024
100146315		BENNINGTON	NE		03/19/2024	9.250	282,655						1,070,000	10/06/2023
100172477		DURHAM	NC		10/23/2024	6.625	282,659						371,000	09/05/2024
100147886		TROUTMAN	NC		04/08/2024	6.500	282,661						414,000	01/25/2024
100133806		DAVENPORT	FL		10/20/2023	9.875	282,668		(38)				395,000	09/22/2023
100129436		RICHLAND	WA		09/29/2023	6.999	282,678						402,000	08/17/2023
100173255		SPARTA	NC		10/30/2024	7.125	282,679						365,000	09/04/2024
100167606		FOLSOM	CA		09/19/2024	6.625	282,681						608,000	08/01/2024
100135703		AVE MARIA	FL		11/10/2023	7.500	282,685						563,000	08/31/2023
100179572		GLEN ALLEN	VA		11/21/2024	6.875	282,688						405,000	10/04/2024
100157946		MARICOPA	AZ		07/09/2024	8.625	282,693						335,000	04/30/2024
100159398		LAS VEGAS	NV		07/15/2024	7.624	282,693						400,000	05/21/2024
3500110005		ORLANDO	FL		11/27/2024	8.195	282,696						1,575,000	09/12/2024
100182440		TALLAHASSEE	FL		12/12/2024	7.125	282,699		(5)				375,000	09/19/2024
100127926		OAK RIDGE	TN		09/08/2023	7.500	282,716						327,500	08/22/2022
100099699		HESPERIA	CA		02/28/2023	8.500	282,717						365,000	02/09/2023
100179945		NORTH CHARLESTON	SC		11/25/2024	6.624	282,721		2				320,000	10/15/2024
100115611		CASTALIAN SPRINGS	TN		07/19/2023	8.749	282,721						375,000	06/28/2023
100131904		ARGYLE	TX		10/13/2023	7.625	282,729						380,000	08/21/2023
100120016		MCKINNEY	TX		08/11/2023	6.990	282,732						440,000	06/22/2023
100158254		UNITED KINGDOM	GBR		07/09/2024	3.340	282,734		6,998			(6,121)	305,000	07/30/2021
100143183		GLEN ALLEN	VA		02/16/2024	7.124	282,735						390,000	12/19/2023
100156114		MCALLEN	TX		06/18/2024	7.375	282,742						371,000	04/29/2024
100120951		GOULDSBORO	PA		08/30/2023	7.125	282,743						327,000	06/26/2023
100169697		MARYVILLE	TN		09/30/2024	7.625	282,743						345,000	06/18/2024
3340076662		KENNEWICK	WA		06/14/2024	9.754	282,744						1,020,000	05/08/2024
100158255		UNITED KINGDOM	GBR		07/09/2024	3.340	282,748		6,997			(6,122)	305,000	07/30/2021
100181886		SARASOTA	FL		12/12/2024	6.990	282,751		(2)				385,000	09/10/2024
100017223		HIALEAH	FL		04/26/2018	4.750	282,757						375,000	12/31/2017
100171878		MOBILE	AL		10/17/2024	6.625	282,766						390,000	08/16/2024
100109726		NAPLES	FL		06/16/2023	8.625	282,771						370,000	04/26/2023
100117889		WOODLAND PARK	NJ		07/20/2023	8.875	282,782						392,000	03/01/2024
100116961		DAVENPORT	FL		07/20/2023	3.875	282,789						570,000	03/01/2024
100129595		WEST CHESTER	PA		09/29/2023	6.990	282,796						400,000	08/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057577		ATLANTA	GA		06/30/2021	3.875	282,798						416,000	04/19/2021
100117993		KISSIMMEE	FL		07/20/2023	8.125	282,803						355,000	03/01/2024
100173107		LITTLETON	CO		10/30/2024	7.375	282,808						389,000	09/19/2024
100150506		NAPLES	FL		05/03/2024	6.500	282,811						395,000	01/22/2024
100158494		CARROLLTON	TX		07/10/2024	8.625	282,812						340,000	04/22/2024
100129888		FONTANA	CA		09/27/2023	7.558	282,821						510,000	08/21/2023
100175350		SPRINGDALE	AR		11/05/2024	6.375	282,822						454,000	09/16/2024
100142826		GLENDALE	AZ		02/08/2024	9.375	282,822						355,000	12/26/2023
100150056		DELTONA	FL		06/14/2024	7.875	282,824						394,000	05/03/2024
100138843		JEFFERSON	NC		12/21/2023	8.000	282,838						385,000	10/05/2023
100109194		FAIRBURN	GA		07/21/2023	8.500	282,848						306,000	06/02/2023
100068395		IRVING	TX		08/25/2021	4.000	282,852						369,000	06/14/2021
100128404		SUN CITY	AZ		09/15/2023	9.500	282,854						370,000	07/14/2023
100115856		RIO RANCHO	NM		07/20/2023	7.500	282,857						375,000	05/15/2023
100129668		LANDERS	CA		09/29/2023	7.625	282,868						385,000	08/07/2023
100171443		WOODSTOCK	GA		10/16/2024	7.624	282,875						396,000	09/13/2024
100012990		MIAMI	FL		05/25/2017	4.625	282,883						330,000	01/31/2017
100179456		HANFORD	CA		11/21/2024	5.990	282,883		16				385,000	09/04/2024
100140126		MERCED	CA		01/09/2024	6.500	282,899						412,000	11/03/2023
100100703		NEWARK	NJ		04/28/2023	5.990	282,903						405,000	10/21/2021
100120104		LITTLE ELM	TX		08/11/2023	7.000	282,905						382,000	06/14/2023
100181885		SAVANNAH	GA		12/12/2024	6.875	282,909		(2)				376,000	10/15/2024
100167921		TALLAHASSEE	FL		09/20/2024	6.999	282,910						450,000	08/26/2024
100179448		BRASELTON	GA		11/21/2024	5.990	282,914		12				412,000	08/29/2024
100014479		ELEELE	HI		09/27/2017	4.625	282,917						420,000	07/28/2017
100184991		EL PASO	TX		12/19/2024	7.375	282,929		(4)				350,000	10/29/2024
100152435		STAFFORD	VA		05/17/2024	7.375	282,934						360,000	04/02/2024
100025998		VALLEY STREAM	NY		09/20/2018	2.000	282,940						396,150	04/30/2018
100140592		RALEIGH	NC		01/19/2024	7.625	282,957						380,000	12/11/2023
100167672		MABLETON	GA		09/19/2024	7.125	282,958						400,000	08/27/2024
100132241		ANNA	TX		10/13/2023	7.375	282,965						380,000	08/29/2023
100049213		POMONA	CA		11/20/2020	3.875	282,967						462,650	07/31/2020
100186606		LAS VEGAS	NV		12/30/2024	5.750	282,969		1				396,000	10/25/2024
100065587		KYLE	TX		07/28/2021	3.875	282,975						390,000	05/10/2021
100179564		CLOVIS	CA		11/21/2024	6.875	282,984		(8)				350,000	09/13/2024
100151746		LOS ANGELES	CA		05/10/2024	7.999	282,985						350,000	04/16/2024
100091284		SAN DIEGO	CA		01/31/2023	9.499	283,001						607,000	12/22/2022
100186479		MANSFIELD	TX		12/30/2024	6.875	283,004						380,000	11/11/2024
100168203		DURHAM	NC		09/20/2024	6.990	283,005		(15)				376,000	04/05/2024
100083261		NORTH HIGHLANDS	CA		05/10/2022	7.375	283,011						340,000	03/21/2022
100151365		SURPRISE	AZ		05/10/2024	6.990	283,015						393,000	03/18/2024
100171637		DURHAM	NC		10/16/2024	7.125	283,017						405,000	08/27/2024
100078884		BRIDGEPORT	CT		02/24/2022	3.875	283,019						480,000	01/14/2022
100161746		VISALIA	CA		07/30/2024	7.500	283,024						397,000	06/27/2024
100013989		SANTA ANA	CA		05/25/2017	4.000	283,034						400,000	01/31/2017
100172923		INDIO	CA		10/25/2024	7.750	283,039						346,000	10/04/2024
100170208		ANNA	TX		10/08/2024	6.875	283,039						428,505	08/23/2024
100148840		OAKWOOD	GA		04/17/2024	6.250	283,040						428,000	10/26/2023
100150529		MABLETON	GA		05/03/2024	6.125	283,048						437,000	01/29/2024
100120932		PENSACOLA	FL		08/30/2023	6.875	283,051						328,000	06/23/2023
100165503		BENSALEM	PA		08/29/2024	7.625	283,052						430,000	07/02/2024
100152785		LOMBARD	IL		05/22/2024	7.999	283,052						360,000	04/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120472		CHARLESTON	SC		08/18/2023	9.125	283,058						335,000	07/12/2023
100158141		HILO	HI		07/09/2024	7.990	283,059						370,000	05/10/2024
100115085		ROXBORO	NC		07/14/2023	7.375	283,060						365,000	05/25/2023
100149444		HAMPTON	VA		04/24/2024	7.250	283,072						382,000	02/29/2024
100161369		WENDELL	NC		07/25/2024	7.125	283,092						462,000	05/21/2024
100091432		MOORESTOWN	NJ		02/22/2023	7.625	283,093						440,000	12/12/2022
100079809		RICHMOND	TX		04/25/2022	4.999	283,098						355,000	01/31/2022
100180196		PLANO	TX		11/25/2024	5.990	283,098						466,000	09/30/2024
100170080		OVIEDO	FL		10/08/2024	7.375	283,110						375,000	08/09/2024
100173150		COOPERSBURG	PA		10/30/2024	5.990	283,112						390,000	09/30/2024
100148699		NAPERVILLE	IL		04/17/2024	8.124	283,119						383,000	11/13/2023
100119187		SAINT CLOUD	FL		07/31/2023	5.500	283,120						392,000	06/14/2023
100169645		HOMESTEAD	FL		09/30/2024	8.125	283,120						337,000	06/14/2024
100156532		TROUTMAN	NC		06/24/2024	5.990	283,122						400,000	04/26/2024
100119414		APOLLO BEACH	FL		07/31/2023	7.125	283,129						386,000	05/22/2023
100176116		SAINT CLOUD	FL		12/20/2024	7.250	283,137		(2)				356,000	11/08/2024
100137848		SAGINAW	MI		12/08/2023	7.625	283,138						575,000	10/30/2023
3340071355		NASHVILLE	TN		03/14/2024	9.508	283,140						1,040,000	02/17/2024
100152243		SACRAMENTO	CA		05/17/2024	7.375	283,145						400,000	03/26/2024
100151693		BUDA	TX		05/10/2024	6.625	283,159						394,000	03/21/2024
100128009		APPLE VALLEY	CA		09/08/2023	6.500	283,167						385,000	05/16/2022
100137987		FUQUAY VARINA	NC		12/13/2023	5.875	283,170						398,000	10/11/2023
100153350		WILMINGTON	NC		05/30/2024	7.490	283,175						386,000	04/05/2024
100167760		DESTIN	FL		09/19/2024	8.124	283,178						358,000	08/27/2024
100168637		VIRGINIA BEACH	VA		09/25/2024	7.125	283,181		226				370,000	08/12/2024
100168031		HOUSTON	TX		09/20/2024	6.990	283,186						375,000	04/25/2024
100171642		DAWSONVILLE	GA		10/16/2024	7.500	283,190						401,000	08/28/2024
100144183		VANCOUVER	WA		03/07/2024	6.625	283,191						400,000	01/08/2024
100012325		CARSON	CA		04/28/2017	3.625	283,192						400,000	01/31/2017
100148515		SANTA CLARITA	CA		04/12/2024	7.500	283,211						740,000	02/07/2024
100065420		GILBERT	AZ		07/28/2021	3.499	283,213						420,000	06/11/2021
100143102		ATLANTA	GA		02/16/2024	6.875	283,217						400,000	01/09/2024
100065418		CLIFTON	NJ		07/28/2021	3.499	283,229						405,000	05/21/2021
100012472		SONOMA	CA		04/28/2017	3.032	283,231						475,000	01/31/2017
100079896		PARK CITY	UT		04/08/2022	4.500	283,239						398,000	01/20/2022
100133709		MADERA	CA		10/23/2023	5.750	283,243						419,300	08/17/2023
100115852		BIG BEAR LAKE	CA		07/20/2023	7.125	283,248						380,000	05/17/2023
100127638		EUGENE	OR		09/08/2023	7.500	283,248						615,000	07/27/2023
100168143		FRESNO	CA		09/20/2024	6.990	283,251						400,000	03/28/2024
100014613		CALABASAS	CA		09/27/2017	6.125	283,251						940,000	06/07/2021
100081469		PACOIMA	CA		03/18/2022	3.374	283,252						655,000	01/19/2022
100150638		SOLIDARIDAD	MEX		05/03/2024	9.408	283,262						461,411	04/30/2024
100150640		TUCSON	AZ		05/06/2024	7.625	283,270						390,000	01/25/2024
100108975		COLORADO SPRINGS	CO		05/31/2023	7.625	283,289						380,000	04/19/2023
100142778		CHARLOTTE	NC		02/08/2024	7.990	283,289						383,000	12/05/2023
100151516		CLERMONT	FL		05/10/2024	7.625	283,294						427,000	03/19/2024
100120504		BOSTON	MA		08/18/2023	6.999	283,297						780,000	07/31/2023
100127006		SAN JOSE	CA		08/30/2023	3.760	283,302						550,000	08/30/2023
100176587		EAGLE LAKE	FL		11/15/2024	7.625	283,302		2,515				336,000	08/05/2024
100045373		WEST COVINA	CA		11/25/2020	3.500	283,307						536,750	08/31/2020
100055289		ANAHEIM	CA		03/23/2021	4.750	283,323						625,000	01/03/2021
100119539		TOBYHANNA	PA		07/28/2023	7.500	283,324						360,000	06/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100155043		CAPE CORAL	FL		07/19/2024	7.750	283,327						374,000	09/14/2023
100133733		LAS VEGAS	NV		10/23/2023	5.875	283,329						440,000	08/28/2023
100170362		LEWES	DE		10/08/2024	7.500	283,334						367,000	08/23/2024
100144268		STOCKTON	CA		03/07/2024	10.249	283,339						366,000	02/08/2024
100149114		TOLLESON	AZ		04/22/2024	7.750	283,339						405,000	03/18/2024
100049614		ROSEDALE	NY		11/20/2020	4.375	283,352						451,250	07/31/2020
100135547		GILBERT	AZ		11/13/2023	5.375	283,352						423,000	09/19/2023
100175811		HAMILTON	NJ		11/12/2024	6.850	283,357		1				375,000	09/17/2024
3340076198		LORIS	SC		06/04/2024	9.885	283,358						6,326,000	05/04/2024
100137677		HUTTO	TX		12/08/2023	7.625	283,361						380,000	10/10/2023
100165568		PARRISH	FL		08/29/2024	7.624	283,397						375,000	07/12/2024
100174945		NIXA	MO		10/31/2024	7.625	283,399						345,000	06/13/2024
100120982		NASHVILLE	TN		08/30/2023	7.625	283,400						410,000	06/30/2023
100173272		WHEATLAND	MO		10/30/2024	7.375	283,401						345,000	08/22/2024
100176962		FORT LAUDERDALE	FL		11/15/2024	7.375	283,414		(6)				450,000	09/19/2024
100101681		RAHWAY	NJ		04/26/2023	7.625	283,422						409,000	03/03/2023
100091373		CHAMPLIN	MN		02/22/2023	6.375	283,423						385,000	01/05/2023
100171483		GAINESVILLE	GA		10/16/2024	6.624	283,423						370,000	08/30/2024
100057726		CHICAGO	IL		06/30/2021	3.875	283,428						415,000	04/28/2021
100160157		LONGS	SC		07/17/2024	7.500	283,440						382,000	05/14/2024
100173789		MADERA	CA		10/30/2024	8.990	283,453						340,000	08/14/2024
100175690		DUCK CREEK VILLAGE	UT		11/12/2024	7.375	283,456						410,000	10/18/2024
100144616		NEW HAVEN	CT		03/13/2024	6.625	283,457						385,000	02/03/2024
100157904		GOODYEAR	AZ		07/09/2024	7.500	283,458						320,000	04/09/2024
100054133		OAK BLUFFS	MA		03/23/2021	6.375	283,465						810,000	01/06/2021
100151625		RILEYVILLE	VA		05/10/2024	7.625	283,469						350,000	03/28/2024
100103204		CHICAGO	IL		04/21/2023	8.663	283,472						370,000	03/20/2023
100067957		FALLS CHURCH	VA		09/23/2021	3.625	283,481						393,000	08/16/2021
100133635		MADERA	CA		10/23/2023	5.750	283,487						412,000	08/10/2023
100079953		COMMERCE CITY	CO		04/25/2022	4.000	283,490						436,000	01/21/2022
100181225		TAMPA	FL		12/06/2024	7.250	283,492		(2)				430,000	11/15/2024
100186224		PHILADELPHIA	PA		12/27/2024	8.999	283,497		(3)				360,000	11/27/2024
100076421		MIAMI	FL		12/23/2021	3.875	283,500						560,000	11/23/2021
100019759		LAKEWOOD	CO		07/26/2018	5.125	283,503						449,500	05/04/2018
100171698		CHESAPEAKE	VA		10/16/2024	7.250	283,508						367,000	09/05/2024
100186364		SMYRNA	TN		12/30/2024	7.250	283,512						380,000	11/20/2024
100138144		FORT MYERS	FL		12/14/2023	8.000	283,520						504,000	10/25/2023
100082772		ROTTERDAM	NLD		04/27/2022	3.350	283,523						345,141	12/01/2023
100144206		WASHINGTON	UT		03/07/2024	6.500	283,524						345,000	01/02/2024
100169871		MONROE	NC		09/30/2024	7.625	283,531						336,000	02/16/2024
100151836		CALIFORNIA	MD		05/10/2024	7.250	283,531						365,000	04/19/2024
100071652		AUSTIN	TX		10/14/2021	4.000	283,533						445,000	06/21/2021
100165841		TAMPA	FL		08/29/2024	7.375	283,534		(7)				450,000	07/26/2024
100167801		READING	PA		09/19/2024	8.250	283,541						355,000	06/27/2024
100065094		MESA	AZ		07/14/2021	4.125	283,542						444,000	05/21/2021
100142796		AUSTIN	TX		02/08/2024	7.375	283,543						395,000	12/18/2023
100117101		GARDEN GROVE	CA		07/20/2023	4.250	283,545						769,000	03/01/2024
100119296		LOS ANGELES	CA		07/31/2023	6.990	283,551						2,285,000	05/18/2023
100018416		VACAVILLE	CA		06/27/2018	5.375	283,559						405,000	03/31/2018
100171452		ANNA	TX		10/16/2024	6.499	283,569						400,000	09/12/2024
100179931		CUBA	IL		11/25/2024	7.625	283,579						309,000	09/30/2024
100162480		ROSEVILLE	CA		08/07/2024	7.500	283,584						510,000	06/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139627		LAS VEGAS	NV		12/28/2023	10.250	283,596						335,000	12/04/2023
100117440		LANCASTER	CA		07/20/2023	6.125	283,601						430,000	03/01/2024
100109037		MESA	AZ		06/02/2023	8.250	283,611		(41)				475,000	05/01/2023
100065379		CAPE CORAL	FL		07/28/2021	4.250	283,619						390,000	06/03/2021
100161558		PORT SAINT LUCIE	FL		07/30/2024	7.625	283,622						354,000	05/31/2024
100172476		DAWSONVILLE	GA		10/23/2024	6.750	283,630						397,000	08/30/2024
100049418		BARTLETT	IL		11/20/2020	3.250	283,641						323,000	07/31/2020
100130288		MIAMI	FL		09/28/2023	7.990	283,647						940,000	08/01/2023
100138146		FORT MYERS	FL		12/14/2023	8.000	283,652						504,000	10/25/2023
100172868		OAKLAND	TN		10/25/2024	6.625	283,655						360,000	09/23/2024
100140389		SOUTH ELGIN	IL		01/18/2024	5.875	283,655						375,000	11/22/2023
100151268		CHARLOTTE	NC		05/10/2024	7.125	283,657						375,000	03/15/2024
100078273		MELBOURNE	FL		02/10/2022	5.375	283,678						347,000	01/12/2022
100013104		CLARKSBURG	MD		05/25/2017	4.750	283,679						351,000	01/31/2017
100167661		MCKINNEY	TX		09/19/2024	7.625	283,682						386,000	08/12/2024
100079406		GLENDALE	AZ		03/17/2022	4.125	283,685						425,000	02/08/2022
100116620		FONTANA	CA		07/20/2023	4.250	283,686						495,000	03/01/2024
100155919		PRINCETON	TX		06/17/2024	6.990	283,689						383,000	04/18/2024
100108014		KENNESAW	GA		05/25/2023	7.625	283,702						385,000	03/06/2023
100013961		WILMINGTON	CA		05/25/2017	4.375	283,702						430,000	01/31/2017
100144474		KISSIMMEE	FL		04/26/2024	9.375	283,711						366,000	03/13/2024
100149307		CHICO	CA		04/24/2024	7.625	283,714						371,000	03/18/2024
100013346		WEST COVINA	CA		05/25/2017	5.125	283,717						505,000	01/31/2017
100024345		SIOUX FALLS	SD		09/20/2018	5.000	283,717						410,000	09/20/2018
100012965		BOWIE	MD		05/25/2017	5.000	283,718						505,000	11/30/2022
100175653		BRIDGEPORT	WV		11/12/2024	6.999	283,734		(11)				356,000	10/21/2024
100115717		PHILADELPHIA	PA		07/20/2023	7.000	283,739						380,000	06/06/2023
100065603		BELGRADE	MT		07/28/2021	3.999	283,739						420,000	06/07/2021
100151367		LEANDER	TX		05/10/2024	7.125	283,741						375,000	03/21/2024
100099771		MANAHAWKIN	NJ		02/28/2023	7.929	283,744		51				370,000	02/06/2023
100129569		AVON	OH		09/29/2023	7.625	283,749						377,000	08/01/2023
100128516		MIAMI	FL		09/15/2023	8.375	283,752						350,000	07/17/2023
100143072		GALLOWAY	NJ		02/14/2024	10.500	283,755						315,000	12/29/2023
100182268		DALLAS	GA		12/12/2024	5.500	283,771		31				434,000	10/10/2024
100139205		FORT MYERS	FL		12/28/2023	8.000	283,774						515,000	11/14/2023
100141883		BOCA RATON	FL		03/27/2024	7.875	283,776						608,500	02/02/2024
100166396		DALLAS	PA		10/24/2024	7.125	283,781						348,000	09/20/2024
100180801		OIRSBEEK	NLD		11/27/2024	5.100	283,782					(5,672)	485,000	11/05/2024
100132411		HOUSTON	TX		11/03/2023	7.875	283,784						390,000	07/10/2023
100081256		LEANDER	TX		03/18/2022	3.375	283,785						515,000	01/07/2022
100168140		LYNCHBURG	VA		09/20/2024	6.990	283,800						400,000	04/22/2024
100134734		ROCKLEDGE	FL		10/30/2023	8.250	283,801						350,000	09/18/2023
100182392		SCHAUMBURG	IL		12/12/2024	7.125	283,803		(7)				349,000	10/28/2024
100030996		BRICK TOWNSHIP	NJ		03/29/2019	3.875	283,814						450,000	09/03/2021
100167428		LOGAN	UT		09/16/2024	7.500	283,829						375,000	06/20/2024
100076631		ORLANDO	FL		12/16/2021	3.750	283,832		(138)				385,000	11/15/2021
100137822		MARCUS HOOK	PA		12/08/2023	8.875	283,833						395,000	11/02/2023
100141264		RICHMOND	TX		01/30/2024	7.875	283,833						1,100,000	12/08/2023
100160930		CLEARWATER	FL		07/24/2024	8.000	283,837						400,000	06/21/2024
100148468		RIVERVIEW	FL		04/12/2024	6.990	283,842						389,000	02/29/2024
100117138		STATEN ISLAND	NY		07/20/2023	4.750	283,852						669,000	03/01/2024
3340076667		KENNEWICK	WA		06/14/2024	9.754	283,853						1,024,000	05/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143161		DAVENPORT	FL		02/16/2024	5.750	283,861						435,000	11/22/2023
4010082061		CANONSBURG	PA		09/27/2024	7.080	283,870						370,000	08/01/2024
100155125		EDMOND	OK		07/19/2024	8.375	283,894						356,000	11/14/2023
100138267		TUCSON	AZ		12/15/2023	9.000	283,895						324,000	10/18/2023
100150567		LINWOOD	NJ		05/03/2024	7.375	283,897						351,000	01/19/2024
100170318		PHILADELPHIA	PA		10/08/2024	7.350	283,898						375,000	07/31/2024
100109933		WATERBURY	CT		06/22/2023	8.200	283,905						375,000	06/01/2023
100156067		TAMPA	FL		06/18/2024	8.750	283,907						339,000	04/30/2024
100024516		SAMMAMISH	WA		09/20/2018	4.000	283,910						855,000	04/30/2018
100150583		MECHANICSBURG	PA		05/03/2024	6.875	283,914						360,000	01/31/2024
100168191		COLUMBUS	OH		09/20/2024	6.990	283,931		(19)				400,000	04/09/2024
100179768		CHARLOTTE	NC		11/21/2024	6.625	283,933		(14)				373,000	08/27/2024
100151799		NEW ORLEANS	LA		05/10/2024	6.999	283,934						376,000	04/24/2024
100067421		STERLING	VA		09/23/2021	3.990	283,941						390,000	07/19/2021
100132132		SARATOGA SPRINGS	UT		10/13/2023	6.750	283,942						389,000	08/10/2023
100170439		EL PASO	TX		10/09/2024	7.999	283,951						350,000	09/05/2024
100148113		PENDERGRASS	GA		04/10/2024	7.125	284,002						386,000	03/06/2024
100175492		KATY	TX		12/23/2024	7.875	284,004		(6)				456,000	05/23/2024
100141696		LAS VEGAS	NV		01/30/2024	7.625	284,014						387,000	12/28/2023
100137138		LAKELAND	FL		11/28/2023	8.375	284,014						335,000	08/18/2023
100148464		LAS VEGAS	NV		04/12/2024	5.500	284,014						463,000	02/22/2024
100169652		COTTONWOOD	CA		09/30/2024	7.375	284,019						369,000	06/03/2024
100149392		KILLEEN	TX		04/24/2024	6.625	284,020						380,000	03/01/2024
100176950		FAYETTEVILLE	GA		11/15/2024	7.250	284,021		(30)				342,000	09/27/2024
100141025		ORLANDO	FL		02/20/2024	8.875	284,026						345,000	01/16/2024
100173316		WAKE FOREST	NC		10/30/2024	7.490	284,043						392,000	08/29/2024
100147018		AUSTIN	TX		03/27/2024	7.750	284,047						410,000	10/10/2023
100110024		CARLISLE	PA		06/23/2023	7.999	284,051						436,000	05/18/2023
100117883		TAMARAC	FL		07/20/2023	8.834	284,054						360,000	03/01/2024
100132522		RANCHO CUCAMONGA	CA		11/03/2023	7.375	284,067						980,000	06/14/2023
100102416		TUCSON	AZ		06/07/2023	7.625	284,067						410,000	09/13/2022
100137208		HOUSTON	TX		11/28/2023	10.250	284,068						350,000	08/25/2023
100079089		NEW ORLEANS	LA		02/24/2022	3.625	284,076						445,000	10/26/2021
100181914		STOCKBRIDGE	GA		12/12/2024	7.625	284,082		2				333,000	10/01/2024
100152250		WILMINGTON	NC		05/17/2024	7.375	284,086						407,000	03/27/2024
100175223		HENDERSON	NV		11/05/2024	5.875	284,094						430,000	08/21/2024
100160919		EASLEY	SC		07/24/2024	7.375	284,100						375,000	06/21/2024
100088178		DENVER	CO		10/25/2022	6.625	284,105						591,000	09/21/2022
100171404		BILLINGS	MT		10/16/2024	6.625	284,128						372,000	09/03/2024
100168438		DALLAS	GA		09/25/2024	5.990	284,134						410,000	07/23/2024
100151476		HIGHLAND	UT		05/10/2024	5.375	284,135						465,000	02/28/2024
100160405		PASADENA	CA		07/19/2024	6.875	284,143						610,000	06/26/2024
100053969		OSAGE BEACH	MO		03/23/2021	6.875	284,153						455,000	01/03/2021
100182551		RICHFIELD	MN		12/12/2024	7.250	284,155		(10)				372,000	10/30/2024
100065291		CAPE CORAL	FL		07/28/2021	3.874	284,161						395,000	06/11/2021
100012442		HAWTHORNE	CA		04/28/2017	4.750	284,161						520,000	01/31/2017
100151246		SALT LAKE CITY	UT		05/10/2024	7.125	284,164						383,000	03/15/2024
100116612		APOPKA	FL		07/20/2023	6.375	284,167						425,000	03/01/2024
100017488		LOS ANGELES	CA		04/26/2018	5.750	284,174						1,624,500	12/31/2017
100116376		LUTZ	FL		07/20/2023	5.500	284,175						420,000	03/01/2024
100068177		FLOWER MOUND	TX		08/25/2021	3.499	284,177						377,000	07/28/2021
100128049		LA VERGNE	TN		09/08/2023	7.500	284,188						335,000	08/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142781		POOLER	GA		02/08/2024	7.499	284,190						390,000	12/14/2023
100148863		BUCKEYE	AZ		04/17/2024	5.750	284,199						437,000	10/16/2023
100168431		ACWORTH	GA		09/25/2024	6.250	284,205						407,000	07/25/2024
100140543		BUTLER	NJ		01/19/2024	7.990	284,217						401,000	11/15/2023
100081140		CORNELIUS	OR		03/18/2022	3.875	284,229						403,000	01/07/2022
100032167		LOS ANGELES	CA		03/29/2019	5.387	284,239						969,950	12/07/2018
100128936		VISALIA	CA		09/22/2023	8.875	284,239						354,000	07/17/2023
100165525		KNOXVILLE	TN		08/29/2024	7.490	284,247						420,000	07/09/2024
100175914		LEBANON	TN		11/14/2024	5.250	284,250		128				360,000	09/27/2024
100171455		PLANO	TX		10/16/2024	6.124	284,263						404,999	09/13/2024
100079903		STOCKBRIDGE	GA		04/08/2022	5.125	284,274						358,000	01/21/2022
100145471		UNITED KINGDOM	GBR		03/12/2024	9.500	284,282		7,002			(6,219)	419,975	11/19/2019
100013567		WESTBURY	NY		05/25/2017	4.250	284,284						440,000	01/31/2017
100156593		ALBUQUERQUE	NM		06/24/2024	7.990	284,295						370,000	05/09/2024
100103345		DEVENTER	NLD		04/28/2023	5.900	284,300					(18,694)	385,000	12/01/2023
100179551		PENSACOLA	FL		11/21/2024	6.625	284,303						380,000	09/16/2024
100170039		WAUKEE	IA		11/08/2024	7.250	284,304		(40)				340,990	10/07/2024
100170213		CONCORD	NC		10/08/2024	7.125	284,313						369,000	07/26/2024
100186395		ALLENTOWN	PA		12/30/2024	7.625	284,319						350,000	09/30/2024
100108188		WORCESTER	MA		05/24/2023	7.999	284,332						399,000	04/14/2023
100168332		ROSEVILLE	CA		09/20/2024	6.750	284,337						570,000	04/29/2024
100103717		BLUFFTON	SC		05/08/2023	8.499	284,338						388,000	03/31/2023
100065611		CARPINTERIA	CA		07/28/2021	3.625	284,339						435,000	05/17/2021
100168416		COLONIAL BEACH	VA		09/25/2024	7.875	284,349						370,000	08/05/2024
100038815		WICKLOW	IRL		09/27/2019	4.350	284,356					(18,512)	226,292	11/30/2018
100156564		FORT PIERCE	FL		06/24/2024	8.500	284,356						346,000	05/04/2024
100182429		CHICAGO	IL		12/12/2024	6.624	284,364		2				382,500	10/31/2024
100081637		WEST CHESTER	PA		03/24/2022	5.688	284,365						349,500	03/11/2022
100166238		MCKINNEY	TX		09/09/2024	5.875	284,366						416,000	07/09/2024
100147983		CHESAPEAKE	VA		04/10/2024	8.125	284,379						380,500	02/23/2024
100079126		PORTLAND	OR		02/24/2022	3.875	284,381						430,000	12/23/2021
100141189		SHIRLEY	NY		01/30/2024	8.570	284,382						350,000	12/20/2023
100152275		DENTON	TX		05/17/2024	7.125	284,385						384,900	03/29/2024
100171292		MCKINNEY	TX		10/16/2024	6.875	284,392						398,000	08/28/2024
100110424		FERNANDINA BEACH	FL		06/30/2023	6.500	284,398						490,000	04/11/2023
100120027		EUREKA	CA		08/11/2023	6.990	284,406						390,000	06/05/2023
100065566		KISSIMMEE	FL		07/28/2021	3.875	284,406						395,000	04/29/2021
100026656		LAS VEGAS	NV		09/26/2018	4.781	284,409						450,000	06/13/2018
100091453		CATAWBA	NC		01/20/2023	8.875	284,409						404,000	12/02/2022
100141303		KISSIMMEE	FL		01/30/2024	8.375	284,410						375,000	12/13/2023
100130376		DENVER	CO		09/28/2023	9.750	284,411						340,000	08/15/2023
100131736		KNOXVILLE	TN		10/06/2023	6.750	284,416						410,000	01/25/2023
100053661		HEBER	CA		03/23/2021	3.625	284,420						319,000	01/02/2021
100151619		SARASOTA	FL		05/10/2024	5.990	284,435						405,000	03/29/2024
100132114		NORTH CHESTERFIELD	VA		10/13/2023	7.375	284,437						386,000	08/16/2023
100175057		NORTH LAS VEGAS	NV		11/05/2024	7.375	284,445		(28)				395,000	10/11/2024
100126331		WESTFIELD	MA		08/30/2023	8.100	284,445						350,000	07/31/2023
100083897		BAKERSFIELD	CA		07/12/2022	7.125	284,446						360,000	06/09/2022
100024486		VALENCIA	CA		09/20/2018	4.875	284,449						460,750	04/30/2018
100091285		LANCASTER	CA		01/31/2023	9.999	284,451		(64)				350,000	12/28/2022
100135489		SAINT JOHN	IN		11/13/2023	5.750	284,451						414,990	09/13/2023
100141439		GARLAND	TX		01/30/2024	9.125	284,456						363,000	01/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071642		WOODBRIDGE	VA		10/14/2021	4.500	284,460						375,000	06/01/2021
100120891		MCDONOUGH	GA		08/30/2023	7.500	284,461						360,000	07/28/2023
100156524		NEW ORLEANS	LA		06/24/2024	7.625	284,462						375,000	05/03/2024
100132250		WENDELL	NC		10/13/2023	4.750	284,464						440,000	08/11/2023
100086235		GULF SHORES	AL		09/29/2022	7.624	284,464						360,000	08/30/2022
100166232		GASTONIA	NC		09/09/2024	6.125	284,468						395,000	07/05/2024
100150994		LAWRENCEVILLE	GA		05/08/2024	8.500	284,473						380,000	03/15/2024
100169959		GLASSBORO	NJ		11/08/2024	6.750	284,473		(16)				388,000	10/02/2024
100083964		SCOTTSDALE	AZ		07/12/2022	6.875	284,481						390,000	06/17/2022
100148751		TOLLESON	AZ		04/17/2024	7.624	284,484						413,000	10/23/2023
100142675		GLASSBORO	NJ		02/08/2024	7.750	284,490						375,000	11/20/2023
100152354		FORT WORTH	TX		05/17/2024	5.750	284,495						391,000	03/27/2024
100114695		SAN JACINTO	CA		06/29/2023	8.125	284,507						473,000	05/23/2023
100150577		LAS VEGAS	NV		05/03/2024	6.624	284,514						386,000	02/08/2024
100031268		ELK GROVE	CA		03/29/2019	5.500	284,525						425,000	12/09/2018
3310073584		WESTPORT	CT		09/26/2024	9.135	284,535						3,700,000	05/18/2024
100031368		TURLOCK	CA		03/29/2019	3.875	284,536						470,000	12/08/2018
100138731		SACRAMENTO	CA		02/02/2024	8.125	284,546		(30)				401,500	01/05/2024
100127563		BRYANT	AR		09/08/2023	7.500	284,547						380,000	07/06/2023
100080168		BASTROP	TX		02/25/2022	4.450	284,549						500,000	01/27/2022
100152551		DALLAS	GA		05/17/2024	5.875	284,558						410,000	02/26/2024
100089654		ROTTERDAM	NLD		11/29/2022	4.950	284,559					(18,711)	385,000	12/01/2023
100135677		KENT	WA		11/09/2023	8.500	284,561						570,000	09/21/2023
100184390		PLANO	TX		12/16/2024	7.990	284,568		(11)				420,000	10/10/2024
100173240		HENDERSON	NV		10/30/2024	6.250	284,575						378,000	08/22/2024
100120879		ALVIN	TX		08/28/2023	8.125	284,578						354,171	07/11/2023
100154618		FISHING CREEK	MD		06/14/2024	9.499	284,584						363,000	05/03/2024
100136398		COLTEWAH	TN		11/20/2023	8.125	284,585						368,000	09/27/2023
100157789		GLEN BURNIE	MD		08/01/2024	8.000	284,596						347,000	06/24/2024
100150658		CYPRESS	TX		05/06/2024	7.625	284,596						355,000	03/07/2024
100162919		FRESNO	CA		08/12/2024	7.125	284,602						375,000	05/20/2024
100060070		SCOTTSDALE	AZ		06/25/2021	3.875	284,606						430,000	04/21/2021
100137271		NETHERLANDS	NLD		11/28/2023	6.350	284,611					(18,714)	458,000	12/01/2023
100108052		ATLANTA	GA		05/25/2023	6.375	284,623						410,000	03/31/2023
100048056		NORTH BERGEN	NJ		11/20/2020	4.375	284,634						532,000	07/31/2020
100160596		GRAND PRAIRIE	TX		07/19/2024	10.625	284,635						350,000	06/24/2024
100168588		GASTONIA	NC		09/25/2024	5.750	284,636						390,000	07/19/2024
100166960		WILMINGTON	IL		09/13/2024	7.125	284,636						465,000	06/10/2024
100136209		PASSAIC	NJ		11/20/2023	7.625	284,640						370,000	10/06/2023
100162861		JOPPA	MD		08/12/2024	5.750	284,642						419,000	06/10/2024
100142515		FORT LAUDERDALE	FL		02/08/2024	7.000	284,642						383,000	12/19/2023
100165395		KYLE	TX		08/29/2024	7.500	284,644						410,000	07/01/2024
100151058		RIDGEFIELD	WA		05/08/2024	5.750	284,650						407,800	03/13/2024
100158085		DECATUR	GA		07/09/2024	7.125	284,659						380,000	04/25/2024
100182181		NAVASSA	NC		12/12/2024	7.125	284,666						320,000	10/24/2024
100142450		FERNDALE	MI		03/08/2024	8.125	284,669						360,000	02/05/2024
100084850		HOUSTON	TX		08/02/2022	7.500	284,675						580,000	07/08/2022
100171583		AUBURN	AL		10/16/2024	6.990	284,697						370,000	08/16/2024
100116508		CONCORD	CA		07/20/2023	6.000	284,708						635,000	03/01/2024
100170337		FLAGSTAFF	AZ		10/08/2024	7.000	284,714						395,000	08/15/2024
100152719		AUBREY	TX		05/17/2024	7.375	284,718						390,000	03/28/2024
100168267		ANNA	TX		09/20/2024	7.990	284,720		(62)				365,000	04/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100011985		GARDENA	CA		03/08/2017	5.000	284,740						420,000	09/03/2016
100031571		SALINAS	CA		03/29/2019	4.500	284,740						435,000	12/09/2018
3300005405		CROTON ON HUDSON	NY		11/06/2024	8.845	284,746						1,100,000	09/20/2024
100152222		BATON ROUGE	LA		05/17/2024	7.375	284,752						365,000	03/25/2024
100152225		BATON ROUGE	LA		05/17/2024	7.375	284,752						363,500	03/25/2024
100028491		ABINGDON	MD		10/26/2018	4.625	284,763						323,000	06/01/2018
100175152		BLUFFTON	SC		11/05/2024	7.990	284,764						366,000	08/19/2024
100173102		SOUTH PLAINFIELD	NJ		10/30/2024	6.499	284,765						407,000	09/27/2024
100147798		BAKERSFIELD	CA		04/08/2024	8.125	284,780						381,500	02/03/2024
100148241		MILTON	NH		04/12/2024	7.124	284,783						417,000	03/08/2024
100148205		CHARLOTTE	NC		04/12/2024	7.625	284,786						360,000	02/29/2024
100110613		ENGLEWOOD	FL		06/30/2023	7.625	284,788						383,000	04/28/2023
100167454		KOKOMO	IN		09/16/2024	8.000	284,792						350,000	08/02/2024
100138669		MESQUITE	TX		02/02/2024	10.500	284,800						295,000	12/13/2023
100154746		HESPERIA	CA		07/19/2024	6.750	284,800						405,000	01/12/2024
3410000513		ATLANTA	GA		09/24/2024	9.316	284,806						4,395,525	05/08/2024
100079142		SAN TAN VALLEY	AZ		02/24/2022	4.000	284,808						397,000	12/29/2021
100044065		OCEANSIDE	CA		08/19/2020	4.500	284,809						570,000	12/04/2019
100139265		LAS VEGAS	NV		12/28/2023	8.250	284,810						444,000	11/03/2023
100031503		NAPLES	FL		03/29/2019	4.375	284,812						363,000	12/07/2018
100101731		LEEUWARDEN	NLD		03/30/2023	1.000	284,818					(18,728)	400,000	12/01/2023
100165224		ROTTERDAM	NLD		08/28/2024	5.450	284,818					(20,762)	472,000	07/31/2024
100133738		LAS VEGAS	NV		10/23/2023	5.875	284,824						410,000	08/28/2023
100150517		RICHMOND HILL	GA		05/03/2024	5.750	284,830						405,000	01/18/2024
100140529		GRAHAM	NC		01/19/2024	5.990	284,830						396,000	11/21/2023
100148593		APPLE VALLEY	CA		04/12/2024	7.625	284,838						375,000	02/08/2024
100116141		MONTEREY PARK	CA		07/20/2023	5.000	284,845						1,270,000	03/01/2024
100144224		MONTGOMERY	TX		03/07/2024	6.125	284,846						390,000	01/24/2024
100184425		PARLIER	CA		12/17/2024	7.125	284,854		3				440,000	11/01/2024
100141434		AUSTELL	GA		01/30/2024	9.999	284,865						365,000	01/04/2024
100155169		LAS VEGAS	NV		07/19/2024	6.625	284,880						475,000	02/22/2024
100078745		FORT LAUDERDALE	FL		02/25/2022	6.250	284,888						320,000	10/20/2021
100102036		WEBSTER	TX		04/14/2023	9.499	284,891						307,000	02/15/2023
100149940		FRESNO	CA		06/07/2024	7.875	284,895						400,000	04/08/2024
100166167		WINTERVILLE	NC		09/09/2024	7.875	284,903						326,000	07/08/2024
100138810		LAWRENCEVILLE	GA		12/21/2023	7.990	284,905						410,000	10/31/2023
100120925		MOUNT PLEASANT	SC		08/30/2023	7.625	284,916						325,000	06/26/2023
100067640		WEST SACRAMENTO	CA		09/23/2021	3.625	284,927						400,000	06/29/2021
100089393		SPRING	TX		11/17/2022	8.250	284,931						404,000	10/21/2022
100166157		MARICOPA	AZ		09/09/2024	5.490	284,931						328,000	06/11/2024
100130273		BUCKEYE	AZ		09/28/2023	10.125	284,934						380,000	08/31/2023
100148170		NEW BRITAIN	CT		05/15/2024	8.000	284,934						395,000	04/04/2024
100029735		WINNETKA	CA		10/26/2018	4.750	284,938						551,000	06/01/2018
100024999		RIVERSIDE	CA		09/20/2018	5.375	284,962						408,500	04/30/2018
100101211		POUGHKEEPSIE	NY		04/28/2023	6.380	284,975		2,011				665,000	04/29/2022
100133466		OMAHA	NE		10/19/2023	7.875	284,982						395,000	08/29/2023
100110374		CENTREVILLE	VA		06/30/2023	6.875	284,988						385,000	05/16/2023
100119069		MODESTO	CA		07/27/2023	9.250	284,990						330,000	06/26/2023
100179957		MELBOURNE	FL		11/25/2024	7.375	284,990		(12)				330,000	08/21/2024
100159321		ACWORTH	GA		07/15/2024	5.750	284,992						397,000	04/29/2024
100031949		WEST COVINA	CA		03/29/2019	3.375	284,995						545,000	12/10/2018
100100374		LAUDERHILL	FL		04/27/2023	5.375	284,997						450,000	03/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100168904		UNITED KINGDOM	GBR		09/26/2024	5.890	284,999					(20,422)	800,000	09/18/2024
100129304		MEBANE	NC		09/25/2023	5.990	285,000						440,000	07/28/2023
100127492		WALDORF	MD		09/08/2023	7.625	285,001						392,000	07/31/2023
100137604		AUSTIN	TX		12/08/2023	7.875	285,001						395,000	10/25/2023
100147047		VERO BEACH	FL		03/27/2024	7.000	285,006						390,000	01/31/2024
100132243		DAYTONA BEACH	FL		10/13/2023	7.990	285,010						365,000	09/01/2023
100115037		NAMPA	ID		07/14/2023	7.500	285,016						382,000	05/16/2023
100133155		LAKE ALFRED	FL		11/29/2023	8.000	285,021						365,000	10/16/2023
100130272		GOODYEAR	AZ		09/28/2023	10.125	285,022						380,000	08/31/2023
100144127		RICHMOND	TX		03/07/2024	7.125	285,031						397,000	12/29/2023
100164443		CHARLOTTE	NC		08/21/2024	7.625	285,035						380,000	06/28/2024
100091862		RICHMOND	KY		01/30/2023	8.999	285,048						370,000	12/15/2022
100129287		LAS VEGAS	NV		09/25/2023	7.375	285,055						480,000	07/28/2023
100143229		SUMMERVILLE	SC		02/16/2024	5.990	285,056						414,000	12/14/2023
100151647		SOUTH BOUND BROOK	NJ		05/10/2024	7.625	285,056						355,000	03/29/2024
100152645		NORTHLAKE	TX		05/17/2024	7.000	285,058						410,000	03/18/2024
100115549		INDIANAPOLIS	IN		07/19/2023	9.375	285,059						410,000	06/05/2023
100142580		THONOTOSASSA	FL		02/08/2024	7.875	285,068						392,000	10/24/2023
100065290		SALINAS	CA		07/28/2021	3.375	285,089						417,000	05/24/2021
100175352		EULESS	TX		11/05/2024	6.625	285,092						380,000	09/16/2024
100065470		MCKINNEY	TX		07/28/2021	4.000	285,100						400,000	05/25/2021
100136860		WINTER SPRINGS	FL		11/27/2023	7.990	285,101						430,000	10/21/2023
100186457		KNOXVILLE	TN		12/30/2024	7.125	285,110						374,000	09/27/2024
3340067097		BROOKLYN	NY		03/07/2024	8.760	285,120						1,990,000	12/11/2023
3340071701		FREEPORT	NY		03/07/2024	9.444	285,120						1,440,000	02/19/2024
3340072921		BRENTWOOD	NY		04/19/2024	9.148	285,120						1,104,000	03/05/2024
3340086568		BROOKLYN	NY		11/14/2024	8.915	285,120						1,250,000	09/18/2024
3340093062		JAMAICA	NY		12/30/2024	8.659	285,120						1,460,000	12/05/2024
100025145		ZIMMERMAN	MN		09/20/2018	4.000	285,124						323,000	04/30/2018
100110320		WOOD VILLAGE	OR		06/30/2023	6.624	285,128						750,000	04/26/2023
100153570		UNITED KINGDOM	GBR		05/29/2024	6.290	285,131					(4,146)	300,000	05/15/2024
100136901		SIGNAL MOUNTAIN	TN		11/27/2023	7.990	285,134						395,000	10/12/2023
100136902		SIGNAL MOUNTAIN	TN		11/27/2023	7.990	285,136						401,000	10/12/2023
100153862		IRVINGTON	NJ		06/05/2024	6.999	285,136						507,500	05/08/2024
100184901		BOTHELL	WA		12/17/2024	8.625	285,139		(26)				910,000	10/21/2024
100115334		BOYNTON BEACH	FL		07/17/2023	6.999	285,139						432,000	06/21/2023
100180383		CINCINNATI	OH		11/25/2024	6.990	285,139						442,000	09/30/2024
100166300		COLLEGE STATION	TX		10/23/2024	7.125	285,146		(14)				370,000	09/10/2024
100160133		ACWORTH	GA		07/17/2024	7.480	285,151						375,000	05/20/2024
100149796		JEFFERSON	GA		04/26/2024	8.375	285,153						534,000	03/20/2024
100175332		PFLUGERVILLE	TX		11/05/2024	6.625	285,163						385,000	09/12/2024
100159450		PARRISH	FL		07/15/2024	7.125	285,183						388,000	05/23/2024
100068515		HENDERSONVILLE	TN		08/25/2021	4.375	285,183						417,000	07/08/2021
100054762		CHICAGO	IL		03/23/2021	4.375	285,194						290,000	12/31/2020
100163314		SAN ANTONIO	TX		08/13/2024	9.750	285,211						302,000	07/17/2024
100114985		LAWRENCEVILLE	GA		07/14/2023	7.500	285,219						409,000	04/10/2023
100090861		KYLE	TX		01/06/2023	11.375	285,220						357,000	11/17/2022
100142777		CORNELIUS	NC		02/08/2024	7.624	285,221						380,000	12/14/2023
100180274		FOLEY	AL		11/25/2024	6.490	285,222						385,000	09/17/2024
100162960		HARROGATE	TN		08/12/2024	7.624	285,235						371,000	06/21/2024
100031812		FULLERTON	CA		03/29/2019	3.250	285,239						527,000	12/08/2018
100129276		CAMDEN	ME		09/25/2023	7.990	285,241						379,000	08/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100055113		WEST COVINA	CA		03/23/2021	4.000	285,243						450,000	12/31/2020
100055702		MIDDLETOWN	DE		03/23/2021	5.000	285,252						272,000	01/03/2021
100135707		KAHUKU	HI		11/10/2023	6.375	285,252						765,000	09/13/2023
100160076		MURFREESBORO	TN		07/17/2024	7.875	285,253						400,000	05/20/2024
100068368		CLIFTON	NJ		08/25/2021	4.750	285,256						355,000	06/25/2021
100126557		LA PLACE	LA		08/30/2023	7.250	285,259						340,000	05/15/2022
100150898		BLOOMINGDALE	GA		05/08/2024	7.500	285,260						371,000	03/07/2024
100137885		LOXAHATCHEE	FL		12/08/2023	6.990	285,264						765,000	10/26/2023
100179429		WHITEHALL	PA		12/27/2024	8.250	285,265		(2)				460,000	11/20/2024
100150624		BASYE	VA		05/03/2024	7.500	285,267						349,000	02/06/2024
100086027		SACRAMENTO	CA		09/02/2022	7.875	285,268						515,000	07/27/2022
100179518		WESTFIELD	IN		11/21/2024	6.500	285,269						379,000	09/20/2024
100171412		ISSAQUAH	WA		10/16/2024	6.999	285,276						440,000	09/09/2024
100160497		CADDO MILLS	TX		07/19/2024	8.499	285,280						303,000	06/18/2024
100172614		ZEBULON	NC		10/23/2024	6.500	285,290						374,000	09/09/2024
100163243		BLUE SPRINGS	MO		08/13/2024	6.750	285,296						388,000	07/23/2024
100147671		KANSAS CITY	MO		04/04/2024	8.625	285,297						363,000	03/19/2024
100156337		PHOENIX	AZ		07/25/2024	7.125	285,300						405,000	07/02/2024
100172376		AMBLER	PA		10/23/2024	6.500	285,308						425,000	09/10/2024
100180180		NEW BRUNSWICK	NJ		11/25/2024	7.749	285,319		(26)				340,000	10/15/2024
100165581		AUBREY	TX		08/29/2024	6.625	285,320						385,000	07/22/2024
100116067		MARYSVILLE	WA		07/20/2023	7.115	285,320						520,000	03/01/2024
100136289		HUNTSVILLE	AL		11/20/2023	7.500	285,323						410,000	08/31/2023
100029220		WHITTIER AREA	CA		10/26/2018	4.750	285,328						446,500	06/02/2018
100024885		CARTERET	NJ		09/20/2018	4.375	285,328						327,750	04/30/2018
100088870		LANCASTER	KY		11/15/2022	7.750	285,328						419,000	10/14/2022
100166192		MADISON	WI		09/09/2024	7.625	285,340						375,000	07/22/2024
100067763		NEWPORT	OR		09/23/2021	4.375	285,341						458,000	08/05/2021
100136461		LOGANVILLE	GA		11/20/2023	7.125	285,346						377,000	09/26/2023
100079794		PHOENIX	AZ		04/25/2022	4.250	285,346						900,000	01/26/2022
100149535		DAYTONA BEACH	FL		04/26/2024	7.375	285,346						384,000	03/13/2024
100176967		SAFETY HARBOR	FL		11/15/2024	7.500	285,350		(38)				340,000	09/23/2024
100012226		CORAL SPRINGS	FL		04/28/2017	3.500	285,352						330,000	01/31/2017
100027022		VAN NUYS	CA		09/26/2018	4.250	285,368						475,000	06/15/2018
100152177		LAS VEGAS	NV		05/17/2024	7.125	285,368						410,000	04/09/2024
100181926		SUGAR LAND	TX		12/12/2024	6.990	285,374		(4)				385,500	10/31/2024
100100664		FREDERICKSBURG	VA		04/28/2023	6.250	285,376						370,000	07/27/2021
100108364		NEWARK	NJ		05/25/2023	8.249	285,388		2,562				365,000	05/02/2023
100145066		UNITED KINGDOM	GBR		03/12/2024	3.550	285,390					(6,268)	349,976	02/28/2020
100182304		LANCASTER	CA		12/12/2024	5.500	285,391		27				532,000	10/08/2024
100087011		MIAMI	FL		11/04/2022	7.625	285,393						385,000	09/12/2022
100101883		CAPE CORAL	FL		04/06/2023	8.500	285,401						384,000	03/07/2023
100030880		DUXBURY	MA		04/09/2019	4.000	285,402						722,000	07/31/2018
100067906		CLIFTON	NJ		09/23/2021	3.625	285,405						423,958	09/23/2021
100153251		WENDELL	NC		05/30/2024	6.375	285,411						400,000	04/04/2024
100147859		BLOOMINGDALE	GA		04/08/2024	6.500	285,415						387,000	01/19/2024
100182353		BRISTOL	TN		12/12/2024	7.875	285,419		(22)				377,000	10/15/2024
100130007		GOSHEN	NY		09/27/2023	7.863	285,419						432,000	08/25/2023
100132523		NEW BRAUNFELS	TX		11/03/2023	7.125	285,423						502,000	06/30/2023
100115914		MIAMI	FL		07/20/2023	7.500	285,431						388,000	05/30/2023
100156471		DAWSONVILLE	GA		06/24/2024	7.625	285,431						385,000	04/11/2024
100029429		KENNESAW	GA		10/26/2018	5.125	285,440						418,000	06/01/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031302		SKOKIE	IL		03/29/2019	2.000	285,442						370,000	12/07/2018
100161351		GEORGETOWN	TX		07/25/2024	7.500	285,447						386,000	06/12/2024
100163251		BLUE SPRINGS	MO		08/13/2024	6.750	285,459						385,000	07/16/2024
100115792		ROGERS	AR		07/20/2023	7.500	285,465						384,000	05/16/2023
100025095		ANTIOCH	CA		09/20/2018	5.000	285,468						408,500	04/30/2018
100158637		HOUSTON	TX		07/10/2024	7.375	285,470						400,000	05/10/2024
100068267		WHEATLAND	CA		08/25/2021	4.500	285,478						400,000	04/27/2021
100114694		WILLIS	TX		06/29/2023	7.875	285,481						337,500	05/30/2023
100071602		PLANO	TX		10/14/2021	3.875	285,486						425,000	06/11/2021
100156604		PHILADELPHIA	PA		06/24/2024	7.375	285,492						400,000	05/01/2024
100067653		FERNLEY	NV		09/23/2021	3.374	285,499						435,000	07/30/2021
100152839		FORT WORTH	TX		05/22/2024	7.250	285,503						365,000	04/26/2024
100026691		ANTIOCH	CA		09/26/2018	4.875	285,508						485,000	06/13/2018
100165663		PLANTATION	FL		10/04/2024	7.125	285,511						365,000	08/28/2024
100181545		WINDSOR	CT		12/09/2024	7.120	285,514		340				430,000	11/04/2024
3340071463		GREENVILLE	NC		06/14/2024	9.457	285,516						1,030,000	03/12/2024
3340075917		RAHWAY	NJ		06/14/2024	9.445	285,516						1,140,000	04/16/2024
100135988		DANIA BEACH	FL		11/16/2023	8.999	285,530						370,000	10/13/2023
100092015		APOPKA	FL		02/09/2023	8.184	285,531		89				425,000	01/05/2023
100101886		GRANBURY	TX		04/06/2023	9.250	285,539						380,000	03/07/2023
100119464		BRASELTON	GA		07/31/2023	5.990	285,547						410,000	06/08/2023
100171531		MURFREESBORO	TN		10/16/2024	6.250	285,548						356,000	08/07/2024
100109335		AUSTIN	TX		06/12/2023	7.000	285,554						405,000	04/18/2023
100180064		MYRTLE BEACH	SC		11/25/2024	5.500	285,579						496,000	09/27/2024
100148275		FERRIS	TX		04/12/2024	6.624	285,582						405,000	02/23/2024
100173019		HONOLULU	HI		10/25/2024	6.875	285,593		(22)				350,000	08/28/2024
100149309		CALHOUN	GA		04/24/2024	7.625	285,593						356,900	03/12/2024
100172269		LEANDER	TX		10/21/2024	6.625	285,597						408,000	08/28/2024
100151834		SAN ANTONIO	TX		05/10/2024	8.875	285,600		(71)				369,000	04/04/2024
100153373		STOCKTON	CA		05/29/2024	9.874	285,610						350,000	04/23/2024
100169068		MESQUITE	TX		09/27/2024	7.000	285,629						375,000	07/12/2024
100180512		PHOENIX	AZ		11/26/2024	7.999	285,632		(23)				346,000	11/05/2024
100140022		CHARLOTTESVILLE	VA		01/09/2024	7.990	285,639						377,000	10/25/2023
100164868		ORLANDO	FL		08/26/2024	8.375	285,642						373,000	06/25/2024
100131998		POOLER	GA		10/13/2023	5.750	285,646						406,000	08/18/2023
100031468		EL MONTE	CA		03/29/2019	3.875	285,646						470,000	12/07/2018
100103537		PHOENIX	AZ		05/08/2023	8.999	285,657		(29)				450,000	03/31/2023
100117914		WEST PALM BEACH	FL		07/20/2023	10.250	285,661						360,000	03/01/2024
100085144		SACRAMENTO	CA		09/21/2022	7.125	285,668						417,000	07/06/2022
100026734		NORCO	CA		09/26/2018	3.000	285,671						550,000	06/13/2018
100068044		BELL	CA		09/23/2021	3.375	285,678						650,000	08/16/2021
100102747		ATLANTA	GA		06/22/2023	8.250	285,685						385,000	01/27/2023
100161739		NEW HAVEN	CT		07/30/2024	9.999	285,693						369,000	06/21/2024
100179934		LITHONIA	GA		11/25/2024	7.490	285,694		(8)				327,000	09/26/2024
100012717		EATONVILLE	WA		05/25/2017	4.000	285,710						330,000	01/31/2017
100151475		WICHITA	KS		05/10/2024	7.125	285,714						380,000	03/29/2024
100148219		NASHVILLE	TN		04/12/2024	5.990	285,729						390,000	03/07/2024
100155881		EDMOND	OK		06/17/2024	7.625	285,734						375,000	03/25/2024
100142785		GARNER	NC		02/08/2024	7.499	285,745						405,000	12/14/2023
100160087		FORT WORTH	TX		07/17/2024	7.625	285,746						400,000	04/30/2024
100054511		NORTH HILLS	CA		03/23/2021	4.000	285,748						620,000	12/31/2020
100157869		JERSEY CITY	NJ		07/09/2024	5.990	285,751						1,000,000	05/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144593		HUTTO	TX		03/13/2024	7.125	285,757						420,000	01/31/2024
100043487		MIAMI	FL		08/13/2020	5.000	285,759						390,000	06/16/2021
100091089		ORLANDO	FL		01/31/2023	8.499	285,761						428,000	12/23/2022
100151494		CLAYTON	NC		05/10/2024	6.125	285,764						400,000	03/13/2024
100151496		POOLER	GA		05/10/2024	7.125	285,770						380,000	03/15/2024
100152346		DELAWARE	OH		05/17/2024	5.250	285,778						428,000	03/27/2024
100179666		LEANDER	TX		11/21/2024	7.000	285,781		(11)				375,000	10/22/2024
100181889		DELTONA	FL		12/12/2024	6.990	285,783		(5)				380,000	09/24/2024
100138208		KATY	TX		12/14/2023	9.500	285,787						367,000	10/26/2023
100168425		MIDLOTHIAN	VA		09/25/2024	6.875	285,788						401,000	07/31/2024
100140728		SACRAMENTO	CA		02/08/2024	8.125	285,798		(130)				415,000	01/26/2024
100029040		HAWAIIAN GARDENS	CA		10/26/2018	4.000	285,799						397,100	06/03/2018
100148513		BRIDGEPORT	PA		04/12/2024	5.875	285,810						399,000	01/29/2024
100144036		MANOR	TX		03/07/2024	6.499	285,818						385,000	01/29/2024
100081779		DALLAS	TX		03/30/2022	6.075	285,819						530,000	01/24/2022
100091034		HILLSBORO	OR		01/31/2023	10.250	285,825						410,000	12/15/2022
100128078		BOWIE	MD		09/08/2023	6.750	285,829						380,000	10/20/2022
100138961		HOLLYWOOD	FL		12/21/2023	2.875	285,837						980,000	06/06/2022
100168144		SANTA ROSA BEACH	FL		09/20/2024	7.500	285,839						350,000	04/02/2024
100029551		BRIGHTON	MA		10/26/2018	5.125	285,840						815,100	06/21/2018
100142871		WAKE FOREST	NC		02/09/2024	8.375	285,849						395,000	12/07/2023
100079522		BRADENTON	FL		04/08/2022	4.625	285,851						500,000	01/28/2022
100103335		WEERT	NLD		04/28/2023	5.440	285,853					(18,796)	470,000	12/01/2023
100185698		VELDEN	NLD		12/20/2024	5.200	285,853					(1,958)	461,000	11/25/2024
100171396		CYPRESS	TX		10/16/2024	6.990	285,857						352,000	08/29/2024
100166346		POTTSTOWN	PA		10/24/2024	6.625	285,860						360,000	09/20/2024
100179930		CRYSTAL LAKE	IL		11/25/2024	7.500	285,861						315,000	10/07/2024
100156343		BUCKEYE	AZ		07/25/2024	7.125	285,863						462,000	06/27/2024
100135008		RIVERDALE	GA		10/30/2023	7.875	285,865						383,000	10/10/2023
100091045		ORLANDO	FL		01/31/2023	6.999	285,879						428,000	12/16/2022
100159371		HUNTERSVILLE	NC		07/15/2024	8.000	285,892						400,000	05/20/2024
100031563		SAN DIEGO	CA		03/29/2019	3.250	285,892						433,000	12/07/2018
100133566		TOMS RIVER	NJ		10/23/2023	7.625	285,896						380,000	09/14/2023
100171691		LINN	MO		10/16/2024	7.490	285,901						452,000	08/30/2024
100151032		LAS VEGAS	NV		05/08/2024	5.750	285,905						378,000	02/29/2024
100165523		FORT MYERS	FL		08/29/2024	6.875	285,918						422,000	06/28/2024
100024497		FORT WASHINGTON	MD		09/20/2018	4.000	285,921						356,250	04/30/2018
100138310		DRIPPING SPRINGS	TX		12/18/2023	7.625	285,921						385,000	10/30/2023
100179640		SUTTER CREEK	CA		11/21/2024	7.624	285,924						375,000	09/19/2024
100179641		PRINCETON	TX		11/21/2024	7.624	285,925		(23)				440,000	09/12/2024
100164730		MADERA	CA		08/23/2024	8.750	285,927						397,000	08/12/2024
100172155		GRAND RAPIDS	MI		10/17/2024	6.999	285,930						415,000	08/29/2024
100170093		CLEVELAND	TN		10/08/2024	7.125	285,932						372,000	08/19/2024
100181932		ROWLAND HEIGHTS	CA		12/12/2024	6.125	285,935		11				420,000	10/04/2024
100182051		MCKINNEY	TX		12/12/2024	6.624	285,935		11				390,000	10/24/2024
100158312		UNITED KINGDOM	GBR		07/09/2024	3.290	285,940		4,206			(6,191)	360,000	10/25/2021
100139999		BAKERSFIELD	CA		01/09/2024	8.625	285,962						385,000	11/17/2023
100172896		LANCASTER	CA		10/25/2024	7.499	285,965						384,000	09/27/2024
100180924		UNITED KINGDOM	GBR		11/27/2024	6.640	285,968					(3,654)	320,000	10/29/2024
100175229		WEST PALM BEACH	FL		11/05/2024	7.875	285,975						371,000	09/03/2024
100013632		REDMOND	OR		05/25/2017	4.000	285,990						425,000	01/31/2017
100132794		PHOENIX	AZ		11/03/2023	7.625	285,995						457,000	08/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119971		SMYRNA	GA		08/11/2023	7.500	286,005						380,000	07/11/2023
100128905		OXFORD	GA		09/21/2023	8.625	286,017						360,000	07/17/2023
100065457		BRIDGEPORT	CT		07/28/2021	3.250	286,020						441,000	06/17/2021
100026068		MOORPARK	CA		09/20/2018	4.750	286,022						588,050	04/30/2018
100163129		PARRISH	FL		08/13/2024	7.625	286,027						375,000	05/28/2024
100164739		JACKSON	TN		08/26/2024	7.625	286,034						370,000	06/28/2024
100129474		AVONDALE	AZ		09/29/2023	7.500	286,040						380,000	08/14/2023
100065373		HOUSTON	TX		07/28/2021	4.500	286,049						387,000	06/01/2021
100091955		NEW HAVEN	CT		02/07/2023	8.625	286,052						430,000	10/07/2022
100169033		CHARLOTTE	NC		09/27/2024	7.875	286,054						350,000	07/26/2024
100159419		PICKENS	SC		07/15/2024	7.990	286,055						360,000	05/24/2024
100140329		ARDEN	NC		01/18/2024	8.000	286,062						356,000	11/07/2023
100178390		GLEN BURNIE	MD		11/21/2024	7.374	286,071		(23)				334,000	10/23/2024
100152466		MIAMI	FL		05/16/2024	7.500	286,073						554,000	02/20/2024
100024711		INDIO	CA		09/20/2018	3.875	286,079						323,000	04/30/2018
100171634		COLUMBUS	OH		10/16/2024	7.000	286,082						371,000	08/26/2024
100088824		MONROE	NC		11/15/2022	8.500	286,092						440,000	10/07/2022
100138963		HOLLYWOOD	FL		12/21/2023	3.125	286,104						647,000	06/08/2022
100148234		DURHAM	NC		04/12/2024	7.375	286,104						444,000	11/30/2023
100089200		CAROLINA BEACH	NC		11/18/2022	7.250	286,106						400,000	11/01/2022
3340083882		LINDEN	NJ		09/26/2024	8.585	286,110						1,090,000	08/26/2024
100110192		DURHAM	NC		06/30/2023	6.375	286,110						425,000	05/24/2023
100143835		ZAANDAM	NLD		02/27/2024	5.550	286,112					(13,619)	425,000	02/12/2024
100163286		SANTA ANA	CA		08/13/2024	7.750	286,116						900,000	07/15/2024
100102924		WAUSAU	WI		06/22/2023	8.875	286,130		(96)				367,000	11/22/2022
100152320		ARGYLE	TX		05/17/2024	5.500	286,141						475,000	03/25/2024
100012896		MARCO ISLAND	FL		05/25/2017	4.250	286,152						315,500	03/05/2018
100133675		COLORADO SPRINGS	CO		10/23/2023	7.875	286,161						385,000	08/30/2023
100146952		TIMNATH	CO		03/26/2024	5.250	286,162						445,000	01/26/2024
100148620		FRESNO	CA		05/15/2024	8.000	286,163						395,000	04/12/2024
100142748		RIVERVIEW	FL		02/08/2024	7.625	286,171						377,000	12/05/2023
100136347		CEDAR HILL	TX		11/20/2023	5.990	286,174						387,000	09/14/2023
100119399		BRASELTON	GA		07/31/2023	5.375	286,178						400,000	05/31/2023
100117823		CENTRAL ISLIP	NY		07/20/2023	9.625	286,178						425,000	03/01/2024
100128880		WESTCHESTER	IL		09/21/2023	8.750	286,183						377,000	08/01/2023
100157810		CASSELBERRY	FL		08/01/2024	7.375	286,184						387,500	06/24/2024
100120890		CONWAY	SC		08/30/2023	7.625	286,187						385,000	07/14/2023
100145061		UNITED KINGDOM	GBR		03/12/2024	3.550	286,193		12,684			(6,261)	290,000	02/19/2020
100155267		PETERSBURG	AK		07/19/2024	7.500	286,196						375,000	02/12/2024
100175346		MYRTLE BEACH	SC		11/05/2024	6.125	286,209						425,000	09/17/2024
100131693		MURFREESBORO	TN		10/06/2023	7.500	286,211						330,000	08/09/2022
100068221		VANCOUVER	WA		08/25/2021	3.375	286,212						390,000	07/14/2021
100186260		FOLSOM	CA		12/27/2024	6.625	286,223						595,000	10/01/2024
100140548		HAMILTON	NJ		01/19/2024	7.990	286,227						360,000	11/22/2023
100136402		BERTHOUD	CO		11/20/2023	7.875	286,228						397,000	09/15/2023
100162511		BELLA VISTA	AR		08/12/2024	8.125	286,232						342,000	06/17/2024
100139102		NEWBURGH	NY		12/28/2023	8.999	286,235						375,000	11/22/2023
100091445		TORRANCE	CA		02/22/2023	7.125	286,237						365,000	12/27/2022
100146970		MCKINNEY	TX		03/26/2024	7.625	286,238						400,000	02/09/2024
100043571		JAMAICA	NY		08/13/2020	5.500	286,243						489,250	12/19/2019
100102870		PHILADELPHIA	PA		06/22/2023	6.625	286,248						384,000	07/11/2022
100017168		PALM BEACH GARDENS	FL		04/26/2018	4.375	286,262						350,000	12/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182639		PARRISH	FL		12/12/2024	6.500	286,266		3				388,000	10/30/2024
3340071606		WEST ISLIP	NY		04/12/2024	9.385	286,268						1,160,000	02/14/2024
100144469		KYLE	TX		04/26/2024	7.750	286,274						375,000	03/11/2024
100065719		SELBYVILLE	DE		07/28/2021	3.875	286,278						395,000	05/28/2021
100025586		LOS ANGELES	CA		09/20/2018	4.500	286,284						519,650	04/30/2018
100049363		SAINT GEORGE	UT		11/20/2020	4.000	286,288						427,500	07/31/2020
100053562		YUBA CITY	CA		03/23/2021	4.125	286,291						750,000	12/31/2020
100086676		LAS VEGAS	NV		09/30/2022	8.875	286,297						370,000	08/31/2022
100139270		ARLINGTON	TX		12/28/2023	8.750	286,298						390,000	11/27/2023
100143240		TUCSON	AZ		02/16/2024	6.250	286,308						395,000	12/04/2023
100129379		AUBREY	TX		09/26/2023	7.125	286,320						415,000	08/04/2023
100151022		HAMMOND	LA		05/08/2024	7.500	286,330						420,000	03/11/2024
100148307		LEANDER	TX		04/12/2024	6.625	286,333						390,000	02/26/2024
100142512		GERMANTOWN	MD		02/08/2024	7.124	286,351						455,000	12/19/2023
100156484		DURHAM	NC		06/24/2024	7.125	286,356						382,000	04/30/2024
100172278		CEDAR PARK	TX		10/21/2024	6.625	286,361						425,000	08/29/2024
3340086711		CHICAGO	IL		12/19/2024	8.404	286,363						1,950,000	11/19/2024
100108330		CHERRY HILL	NJ		05/25/2023	7.204	286,375						475,000	05/02/2023
100119890		DOYLESTOWN	PA		08/10/2023	8.375	286,383						430,000	06/09/2023
100143402		DAVENPORT	FL		02/16/2024	8.375	286,384						382,000	01/12/2024
100068271		DAVENPORT	FL		08/25/2021	4.375	286,386						393,000	05/19/2021
100139081		KEY BISCAYNE	FL		12/28/2023	8.374	286,388						566,000	11/28/2023
100025184		BAY SHORE	NY		09/20/2018	4.500	286,389						274,550	04/30/2018
100134671		SAN JOSE	CA		10/30/2023	7.500	286,391						850,000	09/22/2023
100136249		NORTH PORT	FL		11/20/2023	7.625	286,408						425,000	10/06/2023
100165662		RIO RANCHO	NM		10/04/2024	8.625	286,409						325,000	09/06/2024
100175165		MILLSBORO	DE		11/05/2024	7.990	286,410						320,000	08/19/2024
100182540		MCKINNEY	TX		12/12/2024	7.000	286,414		(8)				405,000	10/28/2024
100174210		GROVELAND	CA		10/31/2024	7.990	286,414						345,000	06/06/2024
100142852		PHOENIX	AZ		02/09/2024	7.750	286,415		(10)				380,000	12/26/2023
100175702		SAN ANTONIO	TX		11/12/2024	6.999	286,422		(26)				360,000	10/21/2024
100120908		DANBURY	WI		08/30/2023	7.625	286,425						335,000	06/29/2023
100127630		CONVERSE	TX		09/08/2023	7.625	286,429						383,000	07/27/2023
100168435		ARCOLA	TX		09/25/2024	6.125	286,440						358,000	07/31/2024
100166268		PEACHTREE CTY	GA		09/09/2024	6.990	286,446						416,000	07/02/2024
100114986		RALEIGH	NC		07/14/2023	7.375	286,448						395,000	04/14/2023
100142674		APEX	NC		02/08/2024	6.500	286,452						423,000	11/29/2023
100012623		PEMBROKE PINES	FL		05/25/2017	4.500	286,454						425,000	01/31/2017
100129489		PERRY HALL	MD		09/29/2023	7.499	286,458						446,000	08/17/2023
100026717		ONTARIO	CA		09/26/2018	3.250	286,464						525,000	06/13/2018
100108114		BETHLEHEM	CT		05/24/2023	9.750	286,465						330,000	04/07/2023
100142063		MODESTO	CA		02/29/2024	8.125	286,469						425,000	02/09/2024
100165484		CHICAGO	IL		08/29/2024	7.500	286,472						375,000	07/02/2024
100162722		ALBANY	OR		08/12/2024	7.625	286,473						405,000	06/05/2024
100116031		CHARLOTTE	NC		07/20/2023	6.750	286,480		11,219				375,000	03/01/2024
100158576		SAN TAN VALLEY	AZ		07/11/2024	9.375	286,485						382,000	06/14/2024
100028709		TRACY	CA		10/26/2018	4.875	286,494						546,250	06/01/2018
100101838		ARLINGTON	TX		04/06/2023	8.000	286,496						409,000	01/19/2023
100172557		GLEN ALLEN	VA		10/23/2024	7.124	286,499						396,000	09/09/2024
100158076		TAFTON	PA		07/09/2024	6.875	286,516						415,000	04/24/2024
100155029		COLUMBUS	OH		07/19/2024	7.375	286,528						400,000	11/20/2023
100165529		CHARLOTTE	NC		08/29/2024	7.500	286,544						402,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089243		FULSHEAR	TX		01/26/2023	7.875	286,560						355,000	10/27/2022
100171577		WHITESTOWN	IN		10/16/2024	6.990	286,572						350,000	08/26/2024
100150569		BERLIN	NJ		05/03/2024	7.500	286,574						403,000	01/22/2024
100164991		ORLANDO	FL		08/28/2024	7.749	286,577						365,000	07/26/2024
100173797		GLEN ROSE	TX		10/30/2024	7.250	286,579						360,000	09/24/2024
100158535		NEW BRITAIN	CT		07/10/2024	8.375	286,580						389,000	04/29/2024
100137786		RENO	NV		12/08/2023	6.500	286,587						440,000	10/11/2023
100023914		AUBURN	CA		09/10/2018	5.625	286,594						450,000	09/10/2018
100110199		DURHAM	NC		06/30/2023	6.875	286,598						404,000	05/18/2023
100151108		CLOVIS	CA		05/08/2024	7.625	286,600						375,000	03/08/2024
100025922		COMPTON	CA		09/20/2018	4.500	286,601						403,750	04/30/2018
100139556		MOORHEAD	MN		12/28/2023	7.999	286,602						365,000	11/28/2023
100174084		NORRIDGE	IL		10/31/2024	7.875	286,604						365,000	07/23/2024
100117435		MIAMI	FL		07/20/2023	6.625	286,614						430,000	03/01/2024
100142938		RIFLE	CO		02/09/2024	8.000	286,617						408,000	12/11/2023
100170302		AUSTIN	TX		10/08/2024	6.990	286,620						385,000	08/14/2024
100163165		HOUSTON	TX		08/13/2024	7.625	286,643						382,000	06/20/2024
4010060622		FRANKFORT	IN		01/10/2024	9.280	286,646						400,000	09/11/2023
100108012		ATLANTA	GA		05/25/2023	6.125	286,650						395,000	03/07/2023
100147163		UNITED KINGDOM	GBR		03/27/2024	6.590	286,654					(2,702)	530,000	03/05/2024
100147853		DURHAM	NC		04/08/2024	6.990	286,664						405,000	01/31/2024
100149641		CHARLOTTE	NC		04/26/2024	7.125	286,666						381,000	03/27/2024
100101651		MODESTO	CA		04/26/2023	6.375	286,668						393,000	03/06/2023
100144421		SAINT CLOUD	FL		03/07/2024	6.875	286,676						430,000	01/11/2024
100135062		LAS CRUCES	NM		11/01/2023	7.624	286,682						352,000	09/21/2023
100172260		AUSTIN	TX		10/21/2024	6.500	286,684						385,000	09/03/2024
100046283		LOS ANGELES	CA		11/25/2020	4.000	286,696						1,335,700	08/31/2020
100166437		ALTAMONTE SPRINGS	FL		10/31/2024	7.000	286,699						410,000	09/12/2024
100108955		MIAMI	FL		05/31/2023	7.875	286,706						445,000	04/12/2023
100175188		NORTH LAS VEGAS	NV		11/05/2024	6.000	286,721						410,000	08/19/2024
100144639		CHARLOTTE	NC		03/13/2024	6.125	286,738						377,900	02/13/2024
100115872		GORE	OK		07/20/2023	7.250	286,741						438,000	05/26/2023
100134568		BONAIRE	GA		10/30/2023	8.750	286,744						341,000	09/29/2023
100128354		ATLANTA	GA		09/14/2023	6.999	286,773						428,000	08/14/2023
100147633		HESPERIA	CA		04/04/2024	7.750	286,776						425,000	03/05/2024
100128109		NASHVILLE	TN		09/08/2023	7.000	286,776						375,000	06/21/2022
100144883		UNITED KINGDOM	GBR		03/12/2024	3.390	286,777					(6,299)	290,000	04/28/2020
100169299		HUDSON	FL		09/27/2024	7.500	286,777						356,000	08/02/2024
100186312		CLEARWATER	FL		12/30/2024	6.999	286,782						475,500	10/03/2024
100143235		MERCED	CA		02/16/2024	6.500	286,788						458,000	12/15/2023
100114635		RIALTO	CA		06/29/2023	7.499	286,807		50				395,000	05/12/2023
100169158		FORT WORTH	TX		09/27/2024	7.000	286,810						387,000	08/08/2024
100168419		MONROE	OH		09/25/2024	7.624	286,815						383,000	08/20/2024
100182167		SEVIERVILLE	TN		12/12/2024	6.875	286,822		3				425,000	11/04/2024
100168032		HOUSTON	TX		09/20/2024	6.990	286,825						380,000	04/25/2024
100135161		BOILING SPRINGS	SC		12/15/2023	8.375	286,829						395,000	09/28/2023
100129497		NASHVILLE	TN		09/29/2023	7.499	286,830						455,000	08/15/2023
100153403		NEW WINDSOR	NY		05/30/2024	7.820	286,839						430,000	05/07/2024
100117236		RICHMOND	TX		07/20/2023	3.625	286,839						690,000	03/01/2024
100156408		BLAINE	MN		06/24/2024	6.999	286,850						365,000	05/16/2024
100128117		SMYRNA	TN		09/08/2023	7.250	286,853						425,000	10/14/2022
100128484		FRESNO	CA		09/15/2023	7.750	286,854						415,000	07/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100147987		FORT MYERS	FL		04/10/2024	7.500	286,862						363,000	02/22/2024
100025664		RIVERSIDE	CA		09/20/2018	5.000	286,862						327,750	04/30/2018
100026974		BAKERSFIELD	CA		09/26/2018	4.875	286,877						399,000	06/14/2018
100135076		TULARE	CA		11/01/2023	5.990	286,883						380,000	08/01/2023
100129590		DUENWEG	MO		09/29/2023	7.500	286,887						386,000	07/31/2023
100110287		OCEAN ISLE	NC		06/30/2023	6.625	286,904						395,000	04/20/2023
100111051		OCEAN GROVE	NJ		06/29/2023	5.500	286,907						675,000	05/17/2022
100148698		WOODBRIDGE	VA		04/17/2024	8.625	286,908						360,000	11/08/2023
100118737		BOYNTON BEACH	FL		07/25/2023	6.750	286,911						425,000	05/25/2023
100159331		PARRISH	FL		07/15/2024	6.125	286,914						390,000	04/29/2024
100153354		LAUGHLIN	NV		05/30/2024	7.375	286,915						430,500	04/05/2024
100109315		HAWLEY	PA		06/12/2023	7.500	286,916						404,000	04/05/2023
100031946		CARSON	CA		03/29/2019	4.375	286,935						565,500	12/07/2018
100182575		HUTTO	TX		12/12/2024	6.875	286,944		(6)				405,000	10/31/2024
100134325		WALDO	OH		10/27/2023	9.750	286,946						570,000	09/02/2023
100168027		HOUSTON	TX		09/20/2024	6.990	286,949						380,000	04/25/2024
100169429		WATERBURY	CT		09/30/2024	7.625	286,953						372,000	06/14/2024
100164054		KEANSBURG	NJ		08/21/2024	9.990	286,956						560,000	06/28/2024
100167632		ANNA	TX		09/19/2024	7.500	286,963						406,000	07/19/2024
100076689		PHOENIX	AZ		12/16/2021	4.250	286,967						385,000	11/24/2021
100156406		CANONSBURG	PA		06/24/2024	7.625	286,970						360,000	05/15/2024
100108298		MANASSAS	VA		05/24/2023	8.499	286,971						350,000	04/26/2023
100172321		LAWRENCEVILLE	GA		10/21/2024	6.625	286,971						384,000	09/03/2024
100144408		HUTTO	TX		03/07/2024	8.125	286,971						378,000	01/10/2024
100154140		KNOXVILLE	TN		07/11/2024	7.375	286,986						380,000	06/04/2024
100031977		FALLBROOK	CA		03/29/2019	3.125	287,003						635,550	12/10/2018
100081292		SAN DIEGO	CA		03/18/2022	3.875	287,016						700,000	12/27/2021
100060183		CHICAGO	IL		06/25/2021	3.900	287,022						775,000	04/14/2021
100162679		NORTH FORT MYERS	FL		08/12/2024	5.990	287,025						418,000	05/29/2024
100173803		VENUS	TX		10/30/2024	8.375	287,028						405,000	08/19/2024
100179708		TIMNATH	CO		11/21/2024	4.750	287,030		82				430,000	09/19/2024
100127692		LAS VEGAS	NV		09/08/2023	8.249	287,032						365,000	08/02/2023
3410000590		SPARTA	NJ		11/14/2024	8.950	287,046						2,175,000	10/16/2024
100179897		ACWORTH	GA		11/25/2024	5.500	287,050						404,000	09/27/2024
100156741		FRIENDSWOOD	TX		06/26/2024	8.375	287,061						350,000	06/07/2024
100132034		DAWSONVILLE	GA		10/13/2023	7.375	287,070						388,000	08/31/2023
100043256		BELLFLOWER	CA		08/13/2020	4.500	287,076						456,871	05/31/2020
100147269		FREEPORT	NY		03/28/2024	7.990	287,083						695,000	02/26/2024
100087467		BERLIN	MD		10/25/2022	5.375	287,088						550,000	04/29/2022
100137800		OAKWOOD	GA		12/08/2023	6.250	287,089						413,000	09/27/2023
100168704		VANCOUVER	WA		09/25/2024	7.499	287,093						400,000	08/21/2024
100049574		STAFFORD	VA		11/20/2020	4.875	287,096						332,500	07/31/2020
100157712		CHICAGO	IL		06/28/2024	8.875	287,100						370,000	04/30/2024
100079260		WASHINGTON	DC		02/25/2022	4.375	287,121						500,000	01/21/2022
100109376		WESLEY CHAPEL	FL		06/12/2023	6.000	287,132						400,000	04/10/2023
100166102		HOWE	OK		09/09/2024	7.500	287,136						330,000	07/02/2024
100171479		ROWLETT	TX		10/16/2024	6.875	287,140						399,000	07/18/2024
100068443		NEW ORLEANS	LA		08/25/2021	4.375	287,157						400,000	07/01/2021
100012397		DERWOOD	MD		04/28/2017	3.000	287,161						500,000	01/31/2017
100186345		ROWLETT	TX		12/30/2024	7.250	287,165						385,000	11/20/2024
100088137		SAN BERNARDINO	CA		10/25/2022	8.250	287,175						427,000	09/30/2022
100128156		WEST WILDWOOD	NJ		09/18/2023	7.625	287,175						415,000	07/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161052		TAMPA	FL		07/24/2024	7.990	287,182						365,000	05/24/2024
100128804		SACRAMENTO	CA		09/21/2023	9.749	287,183						352,000	08/01/2023
100152697		APPLE VALLEY	MN		05/17/2024	7.500	287,185						390,000	03/22/2024
100182259		BUFORD	GA		12/12/2024	5.500	287,187		37				412,000	10/11/2024
100102965		ANAHEIM	CA		06/22/2023	8.375	287,192		(170)				645,000	01/12/2023
100137660		RALEIGH	NC		12/08/2023	7.500	287,196						385,000	10/06/2023
100168604		DELTAVILLE	VA		09/25/2024	7.625	287,197						438,000	08/02/2024
100119078		SEMINOLE	FL		07/27/2023	8.499	287,197						362,100	06/26/2023
100120563		ATLANTA	GA		08/18/2023	7.375	287,202						360,000	07/28/2023
100091377		MIAMI	FL		02/22/2023	6.999	287,208						420,000	01/06/2023
100025173		LYNWOOD	CA		09/20/2018	4.250	287,212						384,750	04/30/2018
3300004864		HUNTINGDON VALLEY	PA		02/16/2024	9.365	287,214						950,000	11/30/2023
100182719		OSAGE BEACH	MO		12/12/2024	7.625	287,222		(8)				375,000	10/28/2024
100171952		KANSAS CITY	MO		10/17/2024	6.625	287,232						380,000	09/10/2024
100175833		SEATTLE	WA		11/12/2024	6.700	287,238						470,000	10/09/2024
100091610		WINCHESTER	KY		03/07/2023	9.375	287,245						430,000	01/12/2023
100102488		HUMBLE	TX		06/07/2023	6.990	287,247						365,000	08/11/2022
100147667		PORTLAND	TN		04/04/2024	7.499	287,257						365,000	03/11/2024
100137778		RIVIERA BEACH	FL		12/08/2023	7.875	287,259						390,000	10/20/2023
100152566		CHICAGO	IL		05/17/2024	6.990	287,260						415,000	03/07/2024
100185302		CONWAY	SC		12/20/2024	6.990	287,265		(2)				379,000	10/30/2024
100139953		AUSTIN	TX		01/09/2024	7.750	287,269						386,000	11/29/2023
100013726		SEATTLE	WA		05/25/2017	4.250	287,277						415,000	01/31/2017
100150707		FORT WORTH	TX		05/06/2024	7.625	287,280						435,000	02/28/2024
100013100		HUNTERSVILLE	NC		05/25/2017	5.125	287,289						420,000	01/31/2017
100014017		HUNTINGTON PARK	CA		05/25/2017	4.375	287,290						400,000	01/31/2017
100158808		LAS VEGAS	NV		07/10/2024	7.625	287,298						407,000	04/19/2024
100173392		FORT PIERCE	FL		10/29/2024	6.750	287,301						376,000	09/13/2024
100162671		FORT WORTH	TX		08/12/2024	6.125	287,303						400,000	05/22/2024
100091944		DECATUR	GA		02/03/2023	9.250	287,318						375,000	12/13/2022
100155134		NOBLESVILLE	IN		07/19/2024	9.125	287,325						385,000	12/04/2023
100152209		NEW SMYRNA BEACH	FL		05/17/2024	6.375	287,335						382,000	03/18/2024
100182168		OCALA	FL		12/12/2024	5.750	287,336		38				360,000	09/24/2024
100139637		LOS ANGELES	CA		12/28/2023	8.999	287,338						735,000	11/27/2023
100165577		TURLOCK	CA		08/29/2024	7.375	287,338						415,000	07/17/2024
100060122		SANTA ANA	CA		06/25/2021	3.990	287,347						675,000	04/07/2021
100136440		MYRTLE BEACH	SC		11/20/2023	5.990	287,353						455,000	09/27/2023
100110232		LEBANON	OR		06/30/2023	6.500	287,356						395,000	05/18/2023
100026680		EL CAJON	CA		09/26/2018	4.875	287,356						435,000	06/13/2018
100141032		VERO BEACH	FL		02/20/2024	9.000	287,368						348,000	01/12/2024
100114666		LAKE PARK	FL		06/29/2023	8.999	287,370						310,000	05/31/2023
100143388		IRVING	TX		02/16/2024	7.999	287,372						430,000	01/30/2024
100172984		VICTORVILLE	CA		10/25/2024	8.124	287,373		(41)				367,000	09/26/2024
100182393		BLUE RIDGE	GA		12/12/2024	7.375	287,374		(10)				355,000	10/30/2024
100149691		EL DORADO HILLS	CA		04/26/2024	6.500	287,380						800,000	03/22/2024
100060103		NORTH HIGHLANDS	CA		06/25/2021	4.000	287,381						430,000	04/01/2021
100160141		HUDSON	FL		07/17/2024	7.500	287,399						415,000	05/28/2024
100179560		ARDMORE	PA		11/21/2024	6.750	287,400		(10)				395,000	09/20/2024
100150132		HOFFMAN ESTATES	IL		06/14/2024	8.250	287,404						436,000	04/29/2024
100085078		SCHIEDAM/VLAARDINGEN	NLD		07/27/2022	1.000	287,407					(18,898)	348,732	12/01/2023
100153745		APELDOORN	NLD		05/30/2024	5.950	287,407					(13,097)	370,000	06/30/2024
100084249		UDEN	NLD		06/30/2022	3.700	287,407					(18,898)	348,976	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108550		BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023	6.740	287,407					(18,898)	347,474	12/01/2023
100078522		HEERLEN	NLD		01/26/2022	3.050	287,407					(18,898)	370,000	12/01/2023
100161653		GORREDIJK	NLD		07/29/2024	5.900	287,407					(12,905)	370,000	07/08/2024
100180838		TER APEL	NLD		11/27/2024	5.600	287,407					(5,744)	346,875	11/07/2024
100090571		LEIDEN	NLD		12/28/2022	4.750	287,407					(18,898)	348,136	12/01/2023
100174540		AVENTURA	FL		10/31/2024	8.875	287,409						360,000	03/20/2024
100127954		WILLIAMSBURG	VA		09/08/2023	7.000	287,410						356,500	07/28/2022
4010062924		BALTIMORE	MD		11/29/2023	8.550	287,412						410,000	09/22/2023
100148650		BAKERSFIELD	CA		04/15/2024	9.250	287,421						350,000	01/05/2024
100065042		CARY	NC		07/14/2021	4.000	287,424						425,000	05/24/2021
100152657		SANTAQUIN	UT		05/17/2024	7.500	287,430						400,000	03/21/2024
100149388		LAS VEGAS	NV		04/24/2024	5.750	287,439						377,000	02/29/2024
100081507		ROSWELL	GA		03/18/2022	3.124	287,443						450,000	02/01/2022
100152414		FUQUAY-VARINA	NC		05/17/2024	7.125	287,445						390,000	04/03/2024
100029274		AMBOY	WA		10/26/2018	4.500	287,451						470,250	06/03/2018
100088915		KATY	TX		11/15/2022	9.999	287,452						395,000	10/12/2022
100156669		PATERSON	NJ		06/24/2024	8.249	287,453						385,000	05/28/2024
4010068312		BALTIMORE	MD		02/29/2024	8.430	287,454						434,000	01/11/2024
100119328		DULUTH	GA		07/31/2023	6.624	287,456						390,000	06/15/2023
100025485		COPIAGUE	NY		09/20/2018	6.375	287,457						389,500	04/30/2018
100132625		CLEARWATER	FL		11/03/2023	8.250	287,459						413,000	07/26/2023
100129544		DAVENPORT	FL		09/29/2023	7.500	287,462						365,000	07/25/2023
100081152		MATTHEWS	NC		03/18/2022	3.750	287,465						390,000	12/17/2021
100068168		NEW HAVEN	CT		08/25/2021	3.499	287,469						440,000	07/15/2021
100109342		JUPITER	FL		06/12/2023	7.625	287,471						360,000	04/03/2023
100068028		BRIGHTON	CO		09/23/2021	3.999	287,472						447,000	08/20/2021
100150986		BOCA RATON	FL		05/08/2024	7.625	287,475						375,000	03/14/2024
100147797		HOUSTON	TX		04/08/2024	7.125	287,478						385,000	01/26/2024
100129941		WATERBURY	CT		09/27/2023	7.990	287,481						380,000	08/07/2023
100141745		MASTIC BEACH	NY		01/30/2024	8.749	287,482						480,000	12/14/2023
100120060		DURHAM	NC		08/11/2023	6.125	287,483						440,000	06/20/2023
100100432		PLYMOUTH MEETING	PA		04/27/2023	6.000	287,500						385,000	03/29/2022
100162906		LAS VEGAS	NV		08/12/2024	7.250	287,503						380,000	06/18/2024
100143294		VAN ALSTYNE	TX		02/16/2024	7.499	287,509						385,000	12/29/2023
100091375		SUMMERVILLE	SC		02/22/2023	7.624	287,511						393,000	12/23/2022
100080167		FORT LAUDERDALE	FL		02/25/2022	4.617	287,517						400,000	01/28/2022
100152331		CHARLOTTE	NC		05/17/2024	8.125	287,520						359,000	03/28/2024
100151510		CHARLOTTE	NC		05/10/2024	7.625	287,533						377,000	03/15/2024
100149018		LOS ANGELES	CA		04/19/2024	7.625	287,545						655,000	02/20/2024
100014032		OREGON CITY	OR		05/25/2017	4.000	287,546						428,000	01/31/2017
100186397		SELMA	CA		12/30/2024	7.500	287,567						350,000	10/24/2024
100174737		ZEELAND	MI		10/31/2024	7.000	287,572						452,000	02/14/2024
100161160		IRVING	TX		07/24/2024	8.125	287,573						354,000	06/05/2024
100100281		BOWLING GREEN	KY		03/24/2023	9.750	287,579						350,000	01/30/2023
100144632		RALEIGH	NC		03/13/2024	7.125	287,583						386,000	02/13/2024
100135890		STOCKTON	CA		11/13/2023	9.249	287,584						360,000	10/17/2023
100138004		KISSIMMEE	FL		12/13/2023	7.875	287,590						414,000	10/30/2023
100142650		PFLUGERVILLE	TX		02/08/2024	7.875	287,592						440,000	11/20/2023
100168597		POINCIANA	FL		09/25/2024	7.125	287,601						405,000	07/22/2024
100136897		PUNTA GORDA	FL		11/27/2023	7.625	287,601						401,000	10/17/2023
100180307		ANNA	TX		11/25/2024	6.625	287,608						382,640	09/26/2024
4010061658		BALTIMORE	MD		01/10/2024	8.300	287,609						434,000	09/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078324		PHOENIX	AZ		02/10/2022	4.500	287,613						365,000	01/11/2022
100147208		MIDDLETOWN	NY		03/28/2024	8.980	287,619						372,000	03/01/2024
100057942		NEWPORT	RI		06/30/2021	3.500	287,619						600,000	04/22/2021
100135823		DENTON	TX		11/10/2023	6.625	287,619						440,000	09/29/2023
100149134		VICTORVILLE	CA		04/22/2024	8.625	287,623						350,000	03/05/2024
100116587		BLANCHARD	OK		07/20/2023	9.875	287,624						700,000	03/01/2024
100152624		MANSFIELD	TX		05/17/2024	7.250	287,631						386,000	03/21/2024
100146962		ZEPHYRHILLS	FL		03/26/2024	7.625	287,636						390,000	02/09/2024
100129300		LAWRENCEVILLE	GA		09/25/2023	7.500	287,639						436,000	08/01/2023
100174100		BRYAN	TX		10/31/2024	7.875	287,641						366,000	07/03/2024
100165959		MENDOTA	CA		09/06/2024	8.750	287,643						400,000	08/12/2024
100031765		HIGHLAND	CA		03/29/2019	3.000	287,651						565,000	12/07/2018
100143205		MARIETTA	GA		02/16/2024	7.374	287,654						385,000	12/18/2023
4010067151		TRENTON	NJ		02/29/2024	7.840	287,661						405,000	01/08/2024
100164755		NOKOMIS	FL		08/26/2024	6.500	287,667						385,000	06/10/2024
100162670		CLAYTON	NC		08/12/2024	8.000	287,674						377,000	05/24/2024
100139369		WATERBURY	CT		12/28/2023	8.450	287,682						380,000	11/09/2023
100115292		NEWBURGH	NY		07/17/2023	7.931	287,684		2,984				400,000	06/08/2023
100108501		CEDAR GLEN	CA		05/25/2023	7.250	287,686						368,000	03/29/2023
100135397		ROYSE CITY	TX		11/13/2023	7.625	287,690						392,000	09/22/2023
100174244		MINNEAPOLIS	MN		10/31/2024	7.499	287,699						379,900	01/11/2024
100110521		SARASOTA	FL		06/30/2023	6.000	287,702						425,000	04/27/2023
100154792		SUN CITY	AZ		07/19/2024	7.500	287,707						470,000	01/19/2024
100142505		RALEIGH	NC		02/08/2024	7.374	287,715						444,500	12/19/2023
100151506		MONROE	NC		05/10/2024	5.750	287,723						410,000	03/07/2024
100116137		PICO RIVERA	CA		07/20/2023	5.000	287,730						800,000	03/01/2024
100086493		DANBURY	CT		09/30/2022	7.750	287,733						450,000	08/30/2022
100025223		SALEM	MA		09/20/2018	4.125	287,737						375,250	04/30/2018
100155129		FOREST FALLS	CA		07/19/2024	7.750	287,740						359,000	06/29/2023
100076224		DENVER	CO		01/07/2022	4.875	287,744						418,000	11/05/2021
100166462		SPRING	TX		10/31/2024	7.875	287,746						400,000	09/23/2024
100138890		INDIANAPOLIS	IN		12/21/2023	8.625	287,747						375,000	11/01/2023
100153308		ROTONDA WEST	FL		05/30/2024	7.625	287,748						380,000	03/28/2024
100150818		CLERMONT	FL		05/08/2024	7.625	287,749						361,000	03/20/2024
100135719		WENDELL	NC		11/10/2023	5.990	287,751						415,000	09/25/2023
100119283		SUNNY ISLES BEACH	FL		07/31/2023	6.990	287,755						440,000	05/15/2023
100136504		CLOVIS	CA		11/20/2023	7.875	287,766						370,000	09/22/2023
100116777		FREDERICK	MD		07/20/2023	4.875	287,773						675,000	03/01/2024
100117763		FRIDLEY	MN		07/20/2023	7.875	287,780		3,257				374,000	03/01/2024
100165537		AUBREY	TX		08/29/2024	7.000	287,789						420,000	06/18/2024
100117103		BROOKLYN	NY		07/20/2023	4.250	287,790		13,004				465,000	03/01/2024
3340063656		MOUNT VERNON	NY		10/03/2024	8.558	287,793						1,450,000	06/24/2024
100081061		CASA GRANDE	AZ		03/18/2022	2.750	287,795						462,000	01/27/2022
100137771		GLEN ALLEN	VA		12/08/2023	7.875	287,798						418,000	10/19/2023
100116978		STATEN ISLAND	NY		07/20/2023	4.125	287,806						533,000	03/01/2024
100080954		MONUMENT	CO		03/18/2022	3.875	287,809						390,000	01/18/2022
100119615		SURPRISE	AZ		07/31/2023	7.750	287,817						359,000	06/27/2023
100115016		NAVARRE	FL		07/14/2023	6.990	287,818						390,000	04/15/2023
100145594		UNITED KINGDOM	GBR		03/12/2024	3.550	287,819		13,222			(6,322)	290,000	02/24/2020
100176649		ORANGE PARK	FL		11/15/2024	7.749	287,822		(26)				427,300	10/08/2024
100115861		PUEBLO WEST	CO		07/20/2023	7.000	287,822						400,000	05/23/2023
100179552		CHELSEA	MA		11/21/2024	6.625	287,825		(7)				400,000	09/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100089264		ELGIN	IL		01/26/2023	8.250	287,831						444,000	10/26/2022
100157671		YORBA LINDA	CA		06/28/2024	6.750	287,835						560,000	05/18/2024
100099984		HOMESTEAD	FL		03/28/2023	9.875	287,840						355,000	02/22/2023
100113633		PARAMUS	NJ		06/29/2023	3.875	287,841						955,000	06/03/2022
100156513		OCEAN CITY	MD		06/24/2024	8.125	287,849						356,000	05/01/2024
100136234		FALCON HEIGHTS	MN		11/20/2023	8.125	287,854						381,000	10/20/2023
100102164		LOS ANGELES	CA		04/14/2023	7.875	287,858						406,000	02/27/2023
100185403		METHUEN	MA		12/20/2024	6.375	287,863		5				390,000	10/30/2024
100163133		WEST ALLIS	WI		08/13/2024	7.625	287,867						375,000	06/20/2024
100139613		CLEVELAND	GA		12/28/2023	7.999	287,868						409,000	12/08/2023
100126864		BEAVERTON	OR		08/30/2023	2.500	287,873						482,000	05/16/2022
100151527		FAYETTEVILLE	AR		05/10/2024	7.250	287,877						360,000	03/20/2024
100031236		SALINAS	CA		03/29/2019	3.375	287,878						496,000	12/07/2018
100186705		NAPERVILLE	IL		12/31/2024	8.250	287,878		62				425,000	05/10/2024
100115760		BASTROP	TX		07/20/2023	7.625	287,888						425,000	05/03/2023
100024573		ROSEMEAD	CA		09/20/2018	4.875	287,895						612,750	04/30/2018
100147842		SAINT CHARLES	MO		04/08/2024	8.125	287,904						381,000	02/16/2024
100180730		CHICAGO	IL		11/26/2024	7.625	287,905		(15)				550,000	09/17/2024
100164997		FORT LAUDERDALE	FL		08/28/2024	8.499	287,906		(29)				370,000	08/07/2024
100057630		BEAVERTON	OR		06/30/2021	4.000	287,911						410,000	04/14/2021
3340073657		BOSTON	MA		04/30/2024	9.516	287,912						1,170,000	03/26/2024
100071692		CEDAR CREEK	TX		10/14/2021	3.875	287,918						375,000	04/16/2021
100089696		LELYSTAD	NLD		11/29/2022	4.600	287,925					(18,932)	380,000	12/01/2023
100101539		GEORGETOWN	TX		04/26/2023	6.125	287,926						382,000	02/28/2023
100116430		MURRIETA	CA		07/20/2023	4.750	287,945		457				750,000	03/01/2024
100081299		LAS VEGAS	NV		03/18/2022	4.875	287,958						375,000	12/18/2021
3340066526		HUNTINGTON	NY		03/14/2024	9.247	287,960						1,363,000	12/04/2023
100151416		MELISSA	TX		05/10/2024	6.875	287,966						422,000	04/01/2024
100168714		RALEIGH	NC		09/25/2024	6.999	287,968						405,000	08/30/2024
100171414		MCKINNEY	TX		10/16/2024	6.625	287,975						375,000	08/30/2024
100174256		BLACKSBURG	VA		10/31/2024	7.625	287,993						317,000	01/10/2024
100179922		FOLEY	AL		11/25/2024	5.750	288,001		54				375,000	09/30/2024
100176110		LAUDERDHILL	FL		12/20/2024	7.750	288,011		(4)				465,000	12/02/2024
100137030		LOGANVILLE	GA		11/28/2023	7.375	288,011						386,000	09/25/2023
100149601		LOGANVILLE	GA		04/26/2024	6.625	288,056						442,000	03/12/2024
100162570		TUCSON	AZ		08/12/2024	6.990	288,070						440,000	06/28/2024
100130211		SEATTLE	WA		11/15/2023	8.250	288,072						385,000	09/28/2023
100131702		GOODLETTSVILLE	TN		10/06/2023	6.500	288,077						420,000	07/25/2022
100168335		COLORADO SPRINGS	CO		09/20/2024	5.990	288,078						440,000	04/26/2024
100140006		MYRTLE BEACH	SC		01/09/2024	6.375	288,078						419,000	10/11/2023
100150742		DURHAM	NC		05/06/2024	5.500	288,090						419,000	03/05/2024
100153288		LORDS VALLEY	PA		05/30/2024	7.625	288,093						380,000	03/25/2024
100086580		CUMMING	GA		09/30/2022	8.625	288,097						470,000	08/29/2022
100171843		HOUSTON	TX		10/17/2024	6.750	288,103						377,000	08/19/2024
100116226		PEORIA	AZ		07/20/2023	4.250	288,110		12,499				420,000	03/01/2024
100159556		ORLANDO	FL		07/15/2024	7.375	288,115						420,000	06/03/2024
100136329		SARASOTA	FL		11/20/2023	7.875	288,121						410,000	09/15/2023
100182039		MANALAPAN	NJ		12/12/2024	6.124	288,122		12				445,000	10/18/2024
100108131		OCOEE	FL		05/24/2023	7.499	288,131						460,000	04/07/2023
100181288		BANGOR	ME		12/06/2024	8.250	288,135		(21)				345,000	11/22/2024
100165271		TEXAS CITY	TX		08/29/2024	6.750	288,139						393,000	07/17/2024
100174959		SAINT PETERSBURG	FL		10/31/2024	9.250	288,144						451,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300005254		CRANFORD	NJ		09/04/2024	8.930	288,145						1,250,000	07/15/2024
100175879		HATFIELD	PA		11/12/2024	7.360	288,152		4				400,000	08/19/2024
100026646		SAN FERNANDO	CA		09/26/2018	4.000	288,153						430,000	06/13/2018
100048352		POMPANO BEACH	FL		11/20/2020	4.250	288,156						403,750	07/31/2020
100089603		PALOS HILLS	IL		01/30/2023	9.500	288,156						360,000	01/10/2023
100084747		PAWLEYS ISLAND	SC		08/02/2022	7.250	288,158						484,000	06/24/2022
100149409		ROYAL	AR		04/24/2024	7.125	288,159						380,000	03/05/2024
100091585		LANCASTER	CA		03/07/2023	8.875	288,166						415,000	01/09/2023
3310060521		HOUSTON	TX		10/31/2023	8.498	288,167						1,975,000	08/30/2023
100166068		BRYAN	TX		09/09/2024	7.624	288,178						400,000	08/05/2024
100079164		MATTHEWS	NC		02/24/2022	3.875	288,199						402,000	12/22/2021
100161473		MURFREESBORO	TN		07/30/2024	7.625	288,210						410,000	05/10/2024
100165891		NORCROSS	GA		08/30/2024	7.250	288,214						345,000	07/22/2024
100115967		BEAUMONT	CA		07/20/2023	6.625	288,215						472,000	05/27/2023
100185575		BARTLETT	TN		12/20/2024	6.875	288,217		(8)				380,000	10/26/2024
100161587		UNITED KINGDOM	GBR		07/29/2024	5.790	288,217					(7,944)	410,000	06/28/2024
100102067		HOUSTON	TX		04/14/2023	8.125	288,227						330,000	03/06/2023
100184387		MIAMI LAKES	FL		12/16/2024	7.375	288,238		(2)				470,000	10/23/2024
100176606		SEFFNER	FL		11/15/2024	7.500	288,245		(35)				350,000	08/15/2024
100071824		FRESNO	CA		10/14/2021	4.625	288,254						390,000	08/28/2021
100152590		HOUSTON	TX		05/17/2024	7.125	288,255						436,000	03/21/2024
100162886		ANNA	TX		08/12/2024	7.625	288,258						381,000	06/20/2024
100081418		REDINGTON SHORES	FL		03/18/2022	3.750	288,259						530,000	01/12/2022
100119479		MANSFIELD	TX		07/31/2023	7.000	288,263						500,000	06/16/2023
100158915		SILVERTHORNE	CO		07/12/2024	7.625	288,268						397,000	05/07/2024
4010068064		TRENTON	NJ		02/29/2024	7.820	288,274						380,000	01/09/2024
100172598		ANTIOCH	TN		10/23/2024	6.625	288,274						390,000	08/23/2024
100174496		FREDERICK	MD		10/31/2024	8.125	288,276						405,000	03/22/2024
100115888		SAINT CLOUD	FL		07/20/2023	7.125	288,280						365,000	05/22/2023
100148326		ROCKAWAY	NJ		04/12/2024	6.625	288,281						410,000	02/09/2024
100150614		MESQUITE	TX		05/03/2024	6.990	288,284						391,000	01/30/2024
100012706		AUBURN	WA		05/25/2017	4.625	288,285						250,000	01/31/2017
100100883		BOCA RATON	FL		04/28/2023	5.250	288,286						464,000	12/30/2021
100025106		BROCKTON	MA		09/20/2018	5.000	288,288						475,000	04/30/2018
100162590		FREEPORT	TX		08/12/2024	7.625	288,294						315,000	04/25/2024
100129358		PRINCETON	TX		09/25/2023	7.500	288,307						389,000	07/31/2023
100025063		HANFORD	CA		09/20/2018	4.375	288,329						394,250	04/30/2018
100131723		HOLLISTON	MA		10/06/2023	5.875	288,340						615,000	09/09/2022
100158962		LAS VEGAS	NV		08/15/2024	7.250	288,342						350,000	07/08/2024
100109220		MIAMI	FL		07/21/2023	7.875	288,346						375,000	06/12/2023
100049947		AMITYVILLE	NY		11/20/2020	4.000	288,356						360,050	07/31/2020
100148624		CATHEDRAL CITY	CA		05/15/2024	6.875	288,358						550,000	04/16/2024
100160847		FRESNO	CA		07/24/2024	7.750	288,360						400,000	06/11/2024
100147222		TAMAQUA	PA		03/28/2024	8.550	288,373						400,000	03/01/2024
100110045		ANSONIA	CT		06/23/2023	9.499	288,380						360,000	05/17/2023
100160042		EUREKA	CA		07/17/2024	7.375	288,381						400,000	05/01/2024
100168285		NORCROSS	GA		09/20/2024	7.625	288,384						410,000	04/12/2024
100141169		WOODRIDGE	NY		01/30/2024	7.760	288,390						400,000	01/08/2024
100152902		FORT WORTH	TX		05/22/2024	7.250	288,408						380,000	04/30/2024
100060063		FLAGSTAFF	AZ		06/25/2021	3.875	288,432						400,000	04/07/2021
100164828		GRAVOIS MILLS	MO		08/26/2024	7.490	288,432						380,000	06/28/2024
100180282		KENNEWICK	WA		11/25/2024	5.990	288,437						450,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140803		RIVIERA BEACH	FL		03/06/2024	10.500	288,439						348,000	01/04/2024
100169660		MIAMI	FL		09/30/2024	7.990	288,446						430,000	06/28/2024
100055303		SOLEDAD	CA		03/23/2021	3.625	288,449						434,000	12/31/2020
100076114		LAS VEGAS	NV		01/07/2022	3.750	288,453						600,000	11/01/2021
100172880		MODESTO	CA		10/25/2024	7.999	288,458						456,000	09/27/2024
100137194		ATLANTA	GA		11/28/2023	9.625	288,494						360,000	10/26/2023
100156099		HOMESTEAD	FL		06/18/2024	8.750	288,497						425,000	04/29/2024
100053911		COMPTON	CA		03/23/2021	4.625	288,497						420,000	12/31/2020
100158927		RODANTHE	NC		07/12/2024	7.125	288,498						405,000	05/03/2024
100147466		KATY	TX		04/03/2024	8.375	288,498						375,000	02/26/2024
100184884		BEND	OR		12/17/2024	8.625	288,507		(19)				1,230,000	10/26/2024
100131724		WASHINGTON	DC		10/06/2023	6.750	288,511						385,000	08/05/2022
100137718		APEX	NC		12/08/2023	7.250	288,514						448,000	10/18/2023
100148604		POOLER	GA		04/12/2024	7.375	288,519						388,000	02/12/2024
100091220		BARNARDSVILLE	NC		01/31/2023	8.250	288,522						440,000	10/19/2022
100067863		NEWHALL	CA		09/23/2021	3.625	288,525						700,000	07/28/2021
100169586		ANCHORAGE	AK		09/30/2024	7.625	288,527		(43)				400,000	07/18/2024
100152465		WHITEHALL	MI		05/16/2024	7.875	288,528						360,000	02/09/2024
100171262		ALMA	CO		10/16/2024	7.875	288,534						440,000	08/29/2024
100108031		VISALIA	CA		05/25/2023	7.375	288,547						390,000	03/10/2023
100115748		OPELIKA	AL		07/20/2023	6.624	288,549						393,000	05/31/2023
100131942		NORTH PLAINS	OR		10/13/2023	5.875	288,552						407,000	08/16/2023
100054098		JOHNS ISLAND	SC		03/23/2021	4.875	288,569						645,400	01/03/2021
100025997		LOS ANGELES	CA		09/20/2018	4.750	288,582						451,250	04/30/2018
100141102		SHIRLEY	NY		01/30/2024	8.640	288,600						470,000	12/15/2023
100158151		MYRTLE BEACH	SC		07/09/2024	7.375	288,604						425,000	05/03/2024
100140075		HUTTO	TX		01/09/2024	6.000	288,605						425,000	11/07/2023
100076847		ALLENTOWN	PA		12/27/2021	4.050	288,606						390,000	12/13/2021
100119828		MANVILLE	NJ		08/08/2023	7.650	288,612						400,000	06/28/2023
100103601		TAMPA	FL		05/08/2023	7.875	288,612		99				380,000	03/22/2023
100068002		DENVER	CO		09/23/2021	3.500	288,622						403,000	09/07/2021
100142529		ROCKY RIVER	OH		02/08/2024	7.499	288,622						385,000	12/21/2023
100024653		INGLEWOOD	CA		09/20/2018	4.875	288,625						551,000	04/30/2018
100028867		ATASCADERO	CA		10/26/2018	4.750	288,625						569,050	06/01/2018
100176197		CARROLLTON	TX		12/20/2024	6.750	288,638		(2)				515,000	11/08/2024
100029333		LANCASTER	CA		10/26/2018	4.750	288,649						389,500	06/04/2018
100044856		NORTH LAS VEGAS	NV		11/19/2020	4.500	288,656						403,750	04/10/2020
100158607		LONGWOOD	FL		07/10/2024	7.624	288,677						396,000	05/24/2024
100169780		LOCUST GROVE	VA		09/30/2024	7.500	288,680						375,000	07/08/2024
100141013		MCKINNEY	TX		02/20/2024	7.625	288,690						470,000	01/16/2024
100168571		BILLINGS	MT		09/25/2024	8.125	288,691						381,000	07/30/2024
100091273		GLENDORA	CA		01/31/2023	7.999	288,691						790,000	12/27/2022
100148528		SPRINGFIELD	MO		04/12/2024	7.625	288,693						384,000	02/15/2024
100180088		TAMPA	FL		12/30/2024	8.249	288,697		(1)				370,000	11/01/2024
100138245		DAYTON	TX		12/14/2023	9.000	288,701						335,000	10/27/2023
100169097		AUSTIN	TX		09/27/2024	6.990	288,704						400,000	07/24/2024
100100638		MIAMI	FL		04/27/2023	8.625	288,711						350,000	03/30/2023
100025832		WESTBURY	NY		09/20/2018	4.875	288,725						451,250	04/30/2018
100079944		HOUSTON	TX		04/25/2022	7.125	288,729						425,000	01/14/2022
100127517		PORT SAINT JOE	FL		09/08/2023	7.500	288,734						385,000	07/27/2023
100166939		MARICOPA	AZ		09/13/2024	7.625	288,734						360,000	06/27/2024
100156004		NORTH LAUDERDALE	FL		06/18/2024	8.625	288,734						370,000	05/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100020304		GROVER BEACH	CA		07/17/2018	5.375	288,736						425,000	07/17/2018
100160123		TAYLOR	TX		07/17/2024	8.500	288,742						400,000	05/21/2024
100162663		MILLVILLE	DE		08/12/2024	6.500	288,743						350,000	05/23/2024
100179547		SALADO	TX		11/21/2024	6.625	288,755						385,000	09/05/2024
100179554		SALADO	TX		11/21/2024	6.625	288,755						385,000	09/05/2024
100153340		FORT MYERS	FL		05/30/2024	7.125	288,758						400,000	04/04/2024
100179976		WEST SALEM	OH		11/25/2024	6.375	288,763						366,000	10/04/2024
100110772		SPOKANE	WA		08/11/2023	7.750	288,770						460,000	06/28/2023
100135801		DENTON	TX		11/10/2023	7.125	288,774						419,000	09/29/2023
100144222		CHARLESTON	SC		03/07/2024	6.990	288,780						390,000	01/23/2024
100136905		HUTTO	TX		11/27/2023	7.625	288,784						398,000	10/27/2023
100142960		LIVINGSTON	MT		02/09/2024	8.125	288,787						375,000	12/15/2023
100138714		ROUND ROCK	TX		02/02/2024	8.125	288,787						375,000	12/12/2023
100136968		WEST JEFFERSON	NC		11/28/2023	7.625	288,788						392,000	10/16/2023
100133723		SHELBYVILLE	KY		10/23/2023	6.990	288,799						395,000	08/25/2023
100100297		TOMBALL	TX		03/24/2023	8.375	288,803						384,000	01/09/2023
100143134		ACWORTH	GA		02/16/2024	7.990	288,804						380,000	12/26/2023
100147755		AVONDALE	AZ		04/08/2024	6.999	288,805						391,000	02/23/2024
100182653		PANAMA CITY BEACH	FL		12/12/2024	6.625	288,808		5				389,000	10/04/2024
100087171		DESTIN	FL		10/25/2022	5.375	288,809						399,000	03/04/2022
100115458		SANTA ROSA	CA		07/17/2023	6.999	288,816						615,000	06/15/2023
100055843		NORTH ANDOVER	MA		03/23/2021	5.750	288,826						690,000	12/31/2020
100144208		SALEM	OR		03/07/2024	5.750	288,832						453,000	01/09/2024
100154552		SILVER SPRING	MD		06/14/2024	7.499	288,834						380,000	05/31/2024
100151696		MABLETON	GA		05/10/2024	6.875	288,838						417,000	03/28/2024
100137762		DURHAM	NC		12/08/2023	7.624	288,838						417,000	10/19/2023
100155957		EDISON	NJ		06/17/2024	7.125	288,843						422,000	04/15/2024
100176670		SAINT PAUL	MN		11/15/2024	7.499	288,857		(29)				348,000	10/11/2024
100127569		RICHMOND	VA		09/08/2023	7.125	288,858						405,000	07/17/2023
100060108		WILMINGTON	CA		06/25/2021	3.875	288,864						455,000	03/30/2021
100119047		MCDONOUGH	GA		07/27/2023	8.125	288,869						374,000	06/26/2023
100117584		HERRIMAN	UT		07/20/2023	7.750	288,872						415,000	03/01/2024
100081177		SEATTLE	WA		03/18/2022	3.500	288,875						595,000	12/29/2021
100100180		SHIRLEY	NY		03/17/2023	7.925	288,878						440,000	02/24/2023
100146874		GLEN BURNIE	MD		03/26/2024	7.625	288,892						400,000	01/19/2024
100167498		KATY	TX		10/31/2024	6.750	288,914						350,000	09/12/2024
100031130		SIMI VALLEY	CA		03/29/2019	3.250	288,915						495,000	12/10/2018
100148075		LAS VEGAS	NV		04/10/2024	7.625	288,916						366,000	02/15/2024
100149600		AUBURNDALE	FL		04/26/2024	5.625	288,924						411,000	03/22/2024
100031585		IRVINE	CA		03/29/2019	3.625	288,928						765,000	12/07/2018
100116722		LOS ANGELES	CA		07/20/2023	4.500	288,929						550,000	03/01/2024
100151484		HUTTO	TX		05/10/2024	7.625	288,951						389,000	03/26/2024
100101562		NORTH BERGEN	NJ		04/26/2023	6.624	288,960						450,000	03/08/2023
100161679		AMSTERDAM	NLD		07/29/2024	5.500	288,960					(12,975)	400,000	07/04/2024
100081492		LAKEWOOD	NJ		03/18/2022	4.125	288,971						405,000	01/27/2022
100147851		BREMERTON	WA		04/08/2024	7.500	288,974						387,000	02/12/2024
100121010		SAINT ALBANS	ME		08/30/2023	7.375	288,978						380,000	06/30/2023
100144045		TAMPA	FL		03/07/2024	7.124	288,998						350,000	01/31/2024
100182682		REEDVILLE	VA		12/12/2024	7.125	289,007		(7)				356,500	10/07/2024
100060307		VIRGINIA BEACH	VA		06/25/2021	3.875	289,008						379,000	04/09/2021
100142878		WEATHERFORD	TX		02/09/2024	7.500	289,011						400,000	12/14/2023
100149728		TRENTON	NJ		04/26/2024	7.630	289,013						380,000	03/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165643		TRENTON	NJ		10/04/2024	8.875	289,014						365,000	08/23/2024
100013071		LOS ANGELES	CA		05/25/2017	5.000	289,026						390,000	01/31/2017
100174251		HENDERSON	NV		10/31/2024	6.125	289,056						430,000	01/26/2024
100147705		FORT WORTH	TX		04/05/2024	7.875	289,057						355,000	03/08/2024
100136217		MORTON GROVE	IL		11/20/2023	7.999	289,059						385,000	10/16/2023
100089275		ROSENBERG	TX		01/26/2023	9.250	289,067						407,000	10/28/2022
100119695		HARTFORD	CT		08/08/2023	7.861	289,075						380,000	07/10/2023
100175457		BAKERSFIELD	CA		12/23/2024	7.500	289,077		(2)				384,000	06/26/2024
100025755		SCHAUMBURG	IL		09/20/2018	2.000	289,088						570,000	04/30/2018
100175384		COLUMBUS	OH		11/05/2024	6.990	289,091						379,000	09/23/2024
100110131		MIAMI	FL		06/29/2023	7.875	289,092		(58)				405,000	05/26/2023
100148820		DUBLIN	OH		04/17/2024	8.500	289,105						385,000	10/27/2023
100168135		NEW BRITAIN	CT		09/20/2024	6.625	289,106						420,000	04/05/2024
100130421		RANDALLSTOWN	MD		09/28/2023	8.999	289,115						370,000	09/06/2023
100115429		YAKIMA	WA		07/17/2023	7.999	289,118						355,000	06/16/2023
100172456		DAHLONEGA	GA		10/23/2024	5.990	289,127						373,000	08/28/2024
100165811		BAKERSFIELD	CA		08/29/2024	9.250	289,136						350,000	07/11/2024
100135145		PORT SAINT LUCIE	FL		11/03/2023	8.875	289,137						364,000	10/03/2023
100154865		ATLANTA	GA		07/19/2024	8.125	289,146						425,000	01/23/2024
100150525		BLOOMINGDALE	GA		05/03/2024	6.500	289,146						370,000	12/27/2023
100086796		STOCKTON	NJ		10/04/2022	7.350	289,156						440,000	08/05/2022
100163122		ST PETERSBURG	FL		08/13/2024	8.125	289,168						375,000	06/03/2024
100135505		MERCED	CA		11/13/2023	5.990	289,184						434,000	09/06/2023
100126925		SANTA CRUZ	CA		08/30/2023	3.560	289,185						1,199,000	05/16/2022
100152709		AVONDALE	AZ		05/17/2024	5.990	289,186						437,000	03/19/2024
100076329		HADDONFIELD	NJ		01/07/2022	4.000	289,194						400,000	11/19/2021
100172597		PEA RIDGE	AR		10/23/2024	6.500	289,198						380,000	08/07/2024
100172599		PEA RIDGE	AR		10/23/2024	6.500	289,198						384,000	08/07/2024
100181968		KANSAS CITY	MO		12/12/2024	6.875	289,200		2				455,000	10/14/2024
100067652		LOVELL	WY		09/23/2021	3.625	289,207						425,000	08/04/2021
100083965		MODESTO	CA		07/12/2022	7.499	289,218						362,000	06/15/2022
100160190		DACULA	GA		07/18/2024	8.124	289,240						335,000	06/14/2024
100172445		DENTON	TX		10/23/2024	6.250	289,242						433,000	08/26/2024
100159372		FORT WORTH	TX		07/15/2024	5.990	289,265						398,500	05/16/2024
100054841		E STROUDSBURG	PA		03/23/2021	3.750	289,272						305,000	01/02/2021
100132016		SAINT AUGUSTINE	FL		10/13/2023	7.875	289,288						368,000	08/21/2023
100117057		PEARLAND	TX		07/20/2023	3.750	289,305						560,000	03/01/2024
100148095		CHARLOTTE	NC		04/10/2024	6.625	289,313						402,000	02/23/2024
3340072713		PATCHOGUE	NY		05/23/2024	9.539	289,326						1,480,000	03/01/2024
100102155		HOUSTON	TX		04/14/2023	9.999	289,326						418,000	02/24/2023
100077977		WINTER HAVEN	FL		01/06/2022	5.625	289,330						400,000	12/16/2021
100151332		SAINT GEORGE ISLAND	FL		05/10/2024	7.125	289,335						368,000	03/20/2024
100186340		ARLINGTON	TX		12/30/2024	6.875	289,335						380,000	11/06/2024
100107885		COVINGTON	GA		06/29/2023	8.000	289,335						375,000	05/19/2023
100140011		YAPHANK	NY		01/09/2024	8.625	289,341						380,000	11/13/2023
100166223		TROUTMAN	NC		09/09/2024	6.125	289,343						400,000	06/27/2024
100065686		SAN BERNARDINO	CA		07/28/2021	4.125	289,343						460,000	05/26/2021
100155109		PORT ST JOE	FL		07/19/2024	8.500	289,350						354,500	11/22/2023
100133666		DURHAM	NC		10/23/2023	6.750	289,353						404,000	08/30/2023
100011138		IRVINE	CA		12/23/2016	4.000	289,365						530,000	04/15/2016
100027887		WILDWOOD	NJ		10/26/2018	3.750	289,378						397,100	05/31/2018
100165389		SAVANNAH	GA		08/29/2024	7.375	289,385						380,000	07/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179530		DENTON	TX		11/21/2024	6.624	289,399		(5)				363,000	10/02/2024
100024775		PEMBROKE PINES	FL		09/20/2018	4.000	289,410						322,000	11/18/2020
100130382		BRIDGEPORT	CT		09/28/2023	8.625	289,417						400,000	08/26/2023
100182091		APEX	NC		12/12/2024	5.990	289,436		16				405,000	10/21/2024
100150543		FREDERICK	MD		05/03/2024	6.250	289,438						460,000	12/29/2023
100153250		AUSTIN	TX		05/30/2024	6.625	289,439						415,000	04/15/2024
100026152		ARVERNE	NY		09/20/2018	4.000	289,444						451,250	04/30/2018
100161130		BUCKEYE	AZ		07/24/2024	5.500	289,448						439,000	05/17/2024
100076212		PATERSON	NJ		01/07/2022	4.625	289,453						354,000	11/10/2021
100043752		GARDNERVILLE	NV		08/13/2020	5.000	289,453						489,250	12/17/2019
100055754		CHANDLER	AZ		03/23/2021	4.000	289,454						450,000	01/03/2021
100148187		PITTSBURGH	PA		04/12/2024	6.990	289,460						385,000	03/01/2024
100117720		PLANO	TX		07/20/2023	7.000	289,465						685,000	03/01/2024
100136354		BLUE SPRINGS	MO		11/20/2023	7.250	289,491						403,000	09/30/2023
100155104		PINELLAS PARK	FL		07/19/2024	6.750	289,502						405,000	08/02/2023
100074228		LA CRESCENTA	CA		12/09/2021	3.250	289,503						966,000	11/19/2021
3340075547		PHOENIX	AZ		06/14/2024	9.445	289,516						1,700,000	05/10/2024
100103061		IRVING	TX		06/22/2023	8.875	289,517						350,000	09/26/2022
100140934		MADERA	CA		03/28/2024	8.500	289,523						350,000	12/21/2023
100173377		WICKENBURG	AZ		10/30/2024	7.000	289,526						363,000	09/13/2024
100029165		WOODLAND HILLS	CA		10/26/2018	3.875	289,530						517,750	06/01/2018
100140595		BAKERSFIELD	CA		01/19/2024	7.875	289,532						436,000	11/17/2023
100076510		ASHEVILLE	NC		12/21/2021	5.250	289,534						371,000	11/10/2021
100170078		CONYERS	GA		10/08/2024	7.625	289,540						372,000	08/09/2024
100164521		PENDERGRASS	GA		08/21/2024	6.125	289,540						392,000	06/25/2024
100172985		MONTGOMERY VILLAGE	MD		10/25/2024	8.499	289,544		(65)				360,000	09/23/2024
100139993		OXFORD	AL		01/09/2024	8.625	289,548						360,000	11/17/2023
100138923		WALDEN	NY		12/21/2023	5.250	289,548						300,000	04/17/2023
100087521		MELROSE	MA		10/25/2022	5.990	289,549						938,000	05/23/2022
100173210		COLUMBIA	TN		10/30/2024	7.125	289,563						461,000	08/29/2024
100175138		PALMDALE	CA		11/05/2024	7.250	289,576		(24)				450,000	10/11/2024
100115518		STOCKTON	CA		07/17/2023	6.999	289,587						550,000	06/12/2023
100109577		SARASOTA	FL		06/14/2023	8.499	289,589						372,000	05/10/2023
100026125		LONG BEACH	CA		09/20/2018	4.375	289,601						522,500	04/30/2018
100115749		HOUSTON	TX		07/20/2023	7.500	289,610						400,000	05/30/2023
100143331		PORTLAND	OR		02/16/2024	7.000	289,611						430,000	12/28/2023
100160870		HOWARD	OH		07/24/2024	7.625	289,611						374,000	05/29/2024
100086144		HERRIMAN	UT		10/07/2022	6.500	289,617						500,000	08/22/2022
100148534		MCKINNEY	TX		04/12/2024	7.000	289,620						390,000	02/15/2024
100131721		ODENTON	MD		10/06/2023	7.500	289,636						392,000	09/16/2022
100110134		CINCINNATI	OH		06/29/2023	7.875	289,648						360,000	05/25/2023
100150519		OAKWOOD	GA		05/03/2024	6.375	289,658						425,000	01/19/2024
100141650		ANTIOCH	TN		01/30/2024	8.999	289,659						370,000	01/05/2024
100146948		CELINA	TX		03/26/2024	6.625	289,659						445,000	01/25/2024
100076608		MESA	AZ		12/16/2021	4.250	289,659						425,000	11/18/2021
100099777		TRENTON	NJ		02/28/2023	8.034	289,661						385,000	01/23/2023
100158936		GUTHRIE	OK		07/12/2024	7.625	289,661						375,000	05/14/2024
100146882		MCKINNEY	TX		03/26/2024	7.000	289,665						410,000	01/26/2024
100148758		HANFORD	CA		04/17/2024	7.625	289,666						385,000	10/02/2023
100139327		LAS VEGAS	NV		12/28/2023	8.500	289,674						385,000	11/17/2023
100136494		LOVELAND	CO		11/20/2023	5.750	289,680						440,000	09/22/2023
100053619		DYER	IN		03/23/2021	3.250	289,682						289,150	01/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100057921		LOVELAND	CO		06/30/2021	3.999	289,691						452,000	05/07/2021
100127574		COOPERSBURG	PA		09/08/2023	5.375	289,691						419,000	07/14/2023
100029836		GROVELAND	FL		10/26/2018	4.500	289,694						275,500	06/01/2018
100135507		RIVERVIEW	FL		11/13/2023	8.125	289,698						365,000	09/18/2023
100103505		FORT MYERS	FL		05/08/2023	7.625	289,707						400,000	03/09/2023
100184633		WHITTIER	CA		12/17/2024	9.000	289,710		(22)				822,308	10/11/2024
100034381		DUBLIN	IRL		06/21/2019	5.150	289,723					(18,981)	334,206	11/30/2018
100149808		PRINCETON	TX		04/26/2024	7.375	289,736						361,500	03/26/2024
100150996		CHARLOTTE	NC		05/08/2024	7.625	289,739						377,000	03/07/2024
100155160		HILTON HEAD ISLAND	SC		07/19/2024	9.250	289,741						380,000	01/12/2024
100154503		SAN BERNARDINO	CA		06/14/2024	7.999	289,745						506,000	05/21/2024
100103019		HOMESTEAD	FL		06/22/2023	8.990	289,747						367,000	03/01/2023
100168775		MANCHESTER	NH		09/26/2024	7.250	289,757						535,000	08/07/2024
100139370		WATERBURY	CT		12/28/2023	8.920	289,770						380,000	11/09/2023
100167455		SEBASTIAN	FL		09/16/2024	7.375	289,792						375,000	07/30/2024
100162320		CANTON	GA		08/06/2024	9.625	289,797						1,165,000	06/17/2024
100050033		PARRISH	FL		11/20/2020	3.750	289,797						291,650	07/31/2020
100133762		NAVARRE	FL		10/23/2023	7.625	289,800						395,000	09/06/2023
100156077		SMITHFIELD	RI		06/18/2024	8.875	289,831						750,000	04/30/2024
100151646		SEQUIM	WA		05/10/2024	7.125	289,838						418,000	03/26/2024
3340071935		VALLEJO	CA		04/05/2024	8.780	289,872						1,300,000	02/29/2024
100115308		INDIO	CA		07/17/2023	8.375	289,874						360,000	06/12/2023
100167070		AVENTURA	FL		09/13/2024	8.000	289,878						349,000	06/27/2024
100081501		LINCOLN	CA		03/18/2022	3.750	289,884						580,000	01/14/2022
100128171		MISSOURI CITY	TX		09/18/2023	7.000	289,890						465,000	08/04/2023
100026090		LOS ANGELES	CA		09/20/2018	4.625	289,895						622,250	04/30/2018
100151514		LAVEEN	AZ		05/10/2024	7.000	289,899						415,000	03/12/2024
100108464		NORTH PORT	FL		05/25/2023	7.374	289,904						394,000	04/26/2023
100169101		ORLANDO	FL		09/27/2024	7.625	289,910						375,000	07/26/2024
100120712		MOORESVILLE	NC		08/25/2023	6.625	289,913						410,000	07/06/2023
3300005177		CHATHAM	NJ		07/17/2024	9.365	289,913						1,950,000	05/31/2024
100151028		BUFORD	GA		05/08/2024	5.750	289,920						405,000	02/28/2024
100031107		BRENTWOOD	CA		03/29/2019	5.080	289,928						455,000	12/10/2018
100151432		MELBOURNE	FL		05/10/2024	7.625	289,928						380,000	03/25/2024
100148838		CAPE CORAL	FL		04/17/2024	8.125	289,935						375,000	10/23/2023
100173233		LAS VEGAS	NV		10/30/2024	6.125	289,941						365,000	08/21/2024
100099588		PHOENIX	AZ		04/06/2023	8.875	289,942						380,000	02/16/2023
100120621		BALTIMORE	MD		08/18/2023	7.375	289,943						425,000	07/25/2023
100149804		GARLAND	TX		04/26/2024	9.375	289,954						385,000	03/21/2024
100161038		CHARLEVOIX	MI		07/24/2024	7.625	289,955						375,000	05/31/2024
100128021		CHAPMANSBORO	TN		09/08/2023	7.500	289,957						340,000	05/24/2022
100142639		BRADENTON	FL		02/08/2024	7.625	289,958						405,000	12/12/2023
100144429		NEW BEDFORD	MA		03/07/2024	7.875	289,959						555,000	01/08/2024
100043463		GALWAY	NY		08/13/2020	2.125	289,962						299,250	09/11/2019
100168289		TOLLESON	AZ		09/20/2024	7.500	289,965						377,000	04/23/2024
100167640		DAYTONA BEACH	FL		09/19/2024	8.625	289,969						360,000	07/30/2024
100145550		UNITED KINGDOM	GBR		03/12/2024	9.500	289,975		8,004			(6,339)	294,981	10/18/2019
100155054		SPARTA	MI		07/19/2024	8.125	289,993						390,000	11/02/2023
100153781		AMSTELVEEN	NLD		05/30/2024	5.350	289,996					(13,215)	400,000	05/14/2024
100119589		HEEMSTEDE	NLD		07/28/2023	6.300	289,996					(19,068)	400,000	12/01/2023
100083369		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.500	289,996					(19,068)	354,843	12/01/2023
100084319		HEERHUGOWAARD	NLD		06/30/2022	4.250	289,996					(19,068)	365,000	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3500104368		GEORGETOWN	IN		07/18/2024	9.473	290,000						2,100,000	06/25/2024
100149133		BAKERSFIELD	CA		04/22/2024	10.250	290,010						326,000	03/27/2024
100162900		TUCSON	AZ		08/12/2024	5.625	290,011						407,000	05/14/2024
100145132		UNITED KINGDOM	GBR		03/12/2024	3.490	290,016		13,395			(6,370)	339,983	03/27/2020
100172313		HAMDEN	CT		10/21/2024	7.125	290,019						382,000	09/05/2024
3340084473		LYNN	MA		09/10/2024	9.125	290,022						1,220,000	07/26/2024
100173481		RICHMOND	VA		10/29/2024	7.500	290,024						382,000	08/19/2024
100182221		SPRING LAKE	MI		12/12/2024	7.500	290,030		(9)				334,000	10/24/2024
100182359		WAXAHACHIE	TX		12/12/2024	7.375	290,035		(8)				360,000	10/31/2024
100101521		FREDERICK	CO		04/26/2023	4.990	290,042						430,000	02/10/2023
100115667		LINCOLN CITY	OR		07/20/2023	6.500	290,044						390,000	06/01/2023
100182256		MONROE	NC		12/12/2024	5.500	290,046		36				427,000	10/16/2024
100030696		MIAMI	FL		04/09/2019	3.125	290,049						508,250	05/19/2018
100112899		LONG BEACH	CA		06/29/2023	6.000	290,052						780,000	05/15/2022
100152533		ARLINGTON	TX		05/17/2024	7.125	290,055						400,000	02/16/2024
100115733		WEST HAVEN	CT		07/20/2023	6.625	290,056						460,000	04/04/2023
100152619		HARTFORD	CT		05/17/2024	7.500	290,063						390,000	03/01/2024
100155908		SCRANTON	PA		06/17/2024	7.500	290,075						385,000	04/08/2024
100141523		ATLANTA	GA		01/30/2024	8.999	290,075						350,000	12/15/2023
100158878		LEXINGTON	SC		07/12/2024	7.990	290,091						377,000	05/20/2024
100139328		LAS VEGAS	NV		12/28/2023	8.500	290,093						387,000	11/20/2023
100175945		FORNEY	TX		11/14/2024	8.625	290,094						384,000	09/19/2024
100169996		FREEHOLD	NJ		11/08/2024	7.250	290,102						440,000	10/02/2024
100157917		WILLOUGHBY	OH		07/09/2024	7.625	290,103						322,000	04/26/2024
100137900		METHUEN	MA		12/08/2023	9.875	290,107						350,000	10/27/2023
100146980		HENRICO	VA		03/26/2024	6.875	290,117						420,000	02/05/2024
100115313		PALM COAST	FL		07/17/2023	7.250	290,119						365,000	04/14/2023
100107818		GOLD CANYON	AZ		05/19/2023	8.625	290,120						440,000	05/01/2023
100173718		BRADENTON	FL		10/30/2024	8.750	290,133						350,000	08/30/2024
100160894		RUSO	ND		07/24/2024	7.125	290,139						390,000	06/10/2024
100089248		NEW BRITAIN	CT		01/26/2023	8.375	290,146						360,000	11/04/2022
100090108		FORT MILL	SC		01/13/2023	9.125	290,159						354,000	12/02/2022
100176839		EAGLE LAKE	FL		11/15/2024	7.125	290,160						410,000	08/30/2024
100161753		HACKETTSTOWN	NJ		07/31/2024	7.380	290,162						507,000	06/25/2024
100164347		WESLEY CHAPEL	FL		08/21/2024	6.875	290,164						583,000	06/05/2024
100028780		PALMDALE	CA		10/26/2018	5.125	290,169						406,600	06/03/2018
100030732		MOLT	MT		04/09/2019	3.960	290,175						384,750	06/12/2018
100110215		OGDEN	UT		06/30/2023	6.999	290,189						380,000	05/16/2023
100160604		MYRTLE BEACH	SC		07/19/2024	6.875	290,191						594,000	06/26/2024
100166108		CONYERS	GA		09/09/2024	6.990	290,198						385,000	07/25/2024
100172389		SANTA ROSA BEACH	FL		10/23/2024	8.125	290,201						350,000	08/12/2024
100164111		CHICAGO	IL		08/21/2024	8.499	290,216		(44)				766,000	07/26/2024
100132056		TAMPA	FL		10/13/2023	6.500	290,219						400,000	08/28/2023
100114612		ELLIJAY	GA		06/29/2023	7.125	290,237						400,000	05/23/2023
100138104		NORTH FORT MYERS	FL		12/14/2023	8.375	290,238						418,600	11/01/2023
100138648		RICHMOND	VA		02/02/2024	9.875	290,241						398,000	12/08/2023
100060317		SPOKANE	WA		06/25/2021	3.990	290,249						400,000	04/02/2021
100171849		LAS VEGAS	NV		10/17/2024	6.990	290,257						360,000	08/20/2024
100091383		HICKORY HILLS	IL		02/22/2023	5.990	290,261						505,000	07/11/2022
100024901		GARDEN GROVE	CA		09/20/2018	4.375	290,262						458,850	04/30/2018
100142433		NEW ORLEANS	LA		03/08/2024	7.625	290,273						540,000	02/26/2024
100134573		LAS VEGAS	NV		10/30/2023	8.999	290,273						370,000	09/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071467		PEORIA	AZ		10/26/2021	4.875	290,275						376,000	09/21/2021
100120730		SAN ANTONIO	TX		08/25/2023	6.625	290,278						450,000	07/07/2023
100173149		MINNEAPOLIS	MN		10/30/2024	7.375	290,279						381,000	09/27/2024
100054741		SPRINGFIELD	VA		03/23/2021	4.875	290,281						570,000	01/04/2021
100011307		VISTA	CA		12/23/2016	6.625	290,298						400,000	10/31/2016
100119338		MORRISVILLE	NC		07/31/2023	6.499	290,302						400,000	05/31/2023
100158153		BOTHELL	WA		07/09/2024	7.500	290,309						845,000	05/04/2024
100089947		LAS VEGAS	NV		01/26/2023	8.500	290,311						355,000	11/10/2022
100175119		FRESNO	CA		11/05/2024	8.999	290,320		(44)				368,000	10/07/2024
100145147		UNITED KINGDOM	GBR		03/12/2024	3.390	290,322		13,180			(6,258)	293,700	04/03/2020
100161893		ELKRIDGE	MD		07/31/2024	7.625	290,331						458,000	07/11/2024
100173800		FORT MYERS	FL		10/30/2024	7.500	290,335						540,000	08/16/2024
100129449		GREENVILLE	SC		09/29/2023	5.990	290,338						410,000	07/31/2023
100026735		ANAHEIM	CA		09/26/2018	4.211	290,344						545,000	06/14/2018
100119730		PATERSON	NJ		08/08/2023	8.518	290,344		2,757				400,000	06/27/2023
100116690		FORT WASHINGTON	MD		07/20/2023	4.125	290,351						460,000	03/01/2024
100135049		ORLANDO	FL		11/01/2023	8.000	290,357						355,000	09/12/2023
100154127		SAINT PETERSBURG	FL		07/11/2024	7.375	290,358						360,000	05/30/2024
100151797		PEARLAND	TX		05/10/2024	8.625	290,358						342,500	04/23/2024
100132303		MELISSA	TX		10/13/2023	6.625	290,365						420,000	08/28/2023
100088223		KENVIL	NJ		10/17/2022	7.154	290,369						416,000	09/21/2022
100159377		DALLAS	GA		07/15/2024	6.125	290,376						396,000	05/17/2024
100079708		KIHEI	HI		04/25/2022	5.000	290,383						425,000	01/25/2022
100135283		DAVENPORT	FL		11/08/2023	7.125	290,385						380,000	09/12/2023
100026660		SAN FERNANDO	CA		09/26/2018	4.750	290,385						445,000	06/13/2018
100025678		ESCONDIDO	CA		09/20/2018	4.000	290,400						422,750	04/30/2018
100135960		GRAND JUNCTION	CO		11/16/2023	8.499	290,401						350,000	10/02/2023
100182146		WINTER HAVEN	FL		12/12/2024	6.990	290,401		(6)				382,000	09/16/2024
100115597		POMPANO BEACH	FL		07/19/2023	8.624	290,403						415,000	06/26/2023
100120590		LAS VEGAS	NV		08/18/2023	6.999	290,408						1,050,000	07/25/2023
100156575		STALLINGS	NC		06/24/2024	7.125	290,417						386,000	05/03/2024
100024893		WOODBRIDGE	VA		09/20/2018	4.000	290,423						327,750	04/30/2018
100115889		CORPUS CHRISTI	TX		07/20/2023	6.990	290,425						411,000	05/23/2023
100092008		NEWARK	NJ		02/09/2023	8.223	290,433						410,000	01/12/2023
100144196		CHARLOTTE	NC		03/07/2024	7.625	290,434						386,000	01/08/2024
100054374		CYPRESS	TX		03/23/2021	3.750	290,435						386,000	01/06/2021
100114819		FORT LAUDERDALE	FL		07/10/2023	5.875	290,437						640,000	05/31/2023
100145842		COLFAX	WI		03/15/2024	7.875	290,438						405,000	02/09/2024
100165148		UNITED KINGDOM	GBR		08/27/2024	6.640	290,439					(17,238)	325,000	08/16/2024
100133564		SAVANNAH	GA		10/23/2023	7.625	290,443						370,000	09/15/2023
100011813		NAPERVILLE	IL		03/08/2017	5.250	290,443						327,000	09/02/2016
100157010		UNITED KINGDOM	GBR		06/27/2024	6.340	290,458					(3,072)	325,000	03/22/2024
100155936		MCKINNEY	TX		06/17/2024	7.500	290,461						430,000	04/22/2024
100109742		FONTANA	CA		06/16/2023	8.000	290,462						530,000	04/25/2023
100127617		OCEAN CITY	MD		09/08/2023	7.250	290,470						418,000	07/20/2023
100158408		UNITED KINGDOM	GBR		07/09/2024	3.540	290,476		5,469			(6,289)	320,000	07/15/2022
100170424		FORNEY	TX		10/09/2024	6.999	290,481						395,000	09/16/2024
100150984		GLENDALE	AZ		05/08/2024	6.990	290,482						422,000	03/08/2024
100132005		CUMMING	GA		10/13/2023	7.375	290,485						370,000	08/28/2023
100120923		SANTA ROSA BEACH	FL		08/30/2023	7.625	290,486						485,000	06/19/2023
100143802		CARMEL	IN		02/28/2024	9.375	290,493						340,000	01/13/2024
100164514		MABLETON	GA		08/21/2024	7.500	290,494						405,000	06/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149387		CONROE	TX		04/24/2024	5.750	290,495						420,000	02/28/2024
100054065		LOS ANGELES	CA		03/23/2021	5.090	290,495						800,000	12/31/2020
100144370		HENDERSON	NV		03/07/2024	6.375	290,496						438,000	01/03/2024
100148020		PITTSBORO	NC		04/10/2024	6.125	290,500						403,000	02/20/2024
3340070208		JERSEY CITY	NJ		02/26/2024	8.879	290,506						1,134,000	01/30/2024
100165416		NEW ORLEANS	LA		08/29/2024	7.625	290,521						429,000	06/07/2024
100091576		PAYSON	UT		03/07/2023	8.999	290,531						360,000	01/13/2023
100167560		RICHMOND	TX		09/19/2024	8.625	290,532						360,000	07/19/2024
100142642		FRESNO	CA		02/08/2024	7.000	290,536						425,000	11/16/2023
100175112		BAKERSFIELD	CA		11/05/2024	6.999	290,544		(40)				668,000	10/10/2024
100128093		WHITE HOUSE	TN		09/08/2023	6.750	290,548						395,000	09/29/2021
100165471		ROUND ROCK	TX		08/29/2024	5.875	290,549						441,000	06/25/2024
100153631		DAWSONVILLE	GA		05/31/2024	7.500	290,550		74				408,000	04/22/2024
100157828		TAMPA	FL		08/01/2024	8.125	290,551						411,000	07/10/2024
100161549		DURHAM	NC		07/30/2024	7.625	290,551						387,000	06/05/2024
100046440		HOSCHTON	GA		11/25/2020	4.000	290,555						376,105	08/08/2020
100101655		LANCASTER	CA		04/26/2023	5.990	290,577						380,000	02/27/2023
100024652		HACKENSACK	NJ		09/20/2018	3.875	290,578						417,000	02/03/2022
100181376		BUCKEYE	AZ		12/06/2024	6.875	290,579		(15)				470,000	11/15/2024
100133463		DECATUR	GA		10/19/2023	8.125	290,581						381,000	08/30/2023
100149452		LAWRENCEVILLE	GA		04/24/2024	7.480	290,584						390,000	03/04/2024
100150854		ROCKWALL	TX		05/08/2024	7.625	290,586						361,000	02/29/2024
100186744		PHOENIX	AZ		12/31/2024	7.499	290,587		58				355,000	07/02/2024
100088224		HOLLYWOOD	FL		10/17/2022	7.750	290,606						445,000	09/22/2022
100138405		PHILADELPHIA	PA		12/18/2023	9.499	290,614						376,000	11/14/2023
100135626		JACKSONVILLE	NC		11/09/2023	10.125	290,620						334,000	09/19/2023
100024608		CORTLANDT MANOR	NY		09/20/2018	4.000	290,621						351,405	04/30/2018
100150472		TOLLESON	AZ		05/03/2024	5.375	290,644						439,000	01/19/2024
100144197		GREENSBORO	NC		03/07/2024	6.500	290,644						380,000	12/28/2023
100100038		DAVENPORT	FL		03/28/2023	9.750	290,646						427,829	03/03/2023
100164476		CONCORD	NC		08/21/2024	7.250	290,651						384,000	07/01/2024
100156905		PHILADELPHIA	PA		06/27/2024	7.970	290,660						380,000	05/08/2024
3340069985		PHILADELPHIA	PA		02/26/2024	9.028	290,664						1,384,000	01/24/2024
100014087		SAINT HELENS	OR		05/25/2017	4.250	290,668						356,000	01/31/2017
100137734		FLORIDA CITY	FL		12/08/2023	6.750	290,671						404,000	10/12/2023
100055687		SPRING VALLEY	CA		03/23/2021	4.000	290,673						550,000	12/31/2020
100129359		NORTH PORT	FL		09/25/2023	7.990	290,681						450,000	07/26/2023
100136268		AVONDALE	AZ		11/20/2023	8.125	290,690						395,000	10/01/2023
100141747		LONG BEACH	CA		01/30/2024	8.999	290,692						400,000	12/04/2023
100138011		CONROE	TX		12/13/2023	8.875	290,693						875,000	09/06/2023
100116903		TIVERTON	RI		07/20/2023	7.999	290,697						375,000	03/01/2024
100065177		MISSION VIEJO	CA		07/14/2021	3.625	290,713						485,000	05/21/2021
100065180		PHOENIX	AZ		07/14/2021	3.625	290,713						410,000	05/14/2021
100081413		LAS VEGAS	NV		03/18/2022	3.500	290,718						431,000	12/30/2021
100100774		NEW MILFORD	CT		04/28/2023	6.250	290,721						400,000	10/19/2021
3340076119		TEGA CAY	SC		05/17/2024	9.533	290,734						1,052,000	04/17/2024
100155217		SANFORD	FL		07/19/2024	10.499	290,740						300,000	11/14/2023
100128230		OXFORD	MA		09/14/2023	9.750	290,750						338,000	08/18/2023
100071618		HAWTHORNE	CA		10/14/2021	3.999	290,750						1,100,000	06/07/2021
100169274		SAINT JOHN	IN		09/27/2024	8.125	290,754						400,000	06/20/2024
100175309		CHARLOTTE	NC		11/05/2024	7.125	290,754						367,000	09/13/2024
100156526		NORTH LAS VEGAS	NV		06/24/2024	6.125	290,755						400,000	04/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168423		RIDGELAND	SC		09/25/2024	8.125	290,771						352,000	07/30/2024
100159422		MERIDIAN	ID		07/15/2024	8.125	290,773						390,000	05/14/2024
3310076882		NEW PROVIDENCE	NJ		08/26/2024	8.666	290,775						2,540,000	05/14/2024
100180228		HIXSON	TN		11/25/2024	6.125	290,785						411,000	09/05/2024
100026275		RIO RANCHO	NM		09/20/2018	4.000	290,799						332,500	04/30/2018
100140372		WESTFIELD	IN		01/18/2024	5.990	290,801						425,000	11/20/2023
100136284		WOODSTOCK	GA		11/20/2023	7.625	290,801						469,000	09/26/2023
100147631		FORT WORTH	TX		04/04/2024	9.250	290,802						345,000	03/04/2024
100026721		SAN MARCOS	CA		09/26/2018	3.875	290,804						520,000	06/15/2018
100138124		LEHIGH ACRES	FL		12/14/2023	8.000	290,807						377,000	10/24/2023
100103612		BALTIMORE	MD		05/08/2023	9.250	290,810						359,000	03/17/2023
100119459		VIRGINIA BEACH	VA		07/31/2023	7.625	290,815						440,000	06/08/2023
100131678		WARMINSTER	PA		10/06/2023	7.500	290,816						385,000	08/15/2022
100131680		ARVADA	CO		10/06/2023	6.125	290,817						525,000	09/07/2022
100170411		LAS VEGAS	NV		10/09/2024	7.375	290,830		(5)				361,000	09/03/2024
100013543		ROCKAWAY	NJ		05/25/2017	4.000	290,836						359,000	01/31/2017
100156349		DINUBA	CA		07/25/2024	8.750	290,838						355,000	06/17/2024
100090012		SANTA MARIA	CA		01/13/2023	7.250	290,848						910,000	10/31/2022
100152967		TIETON	WA		06/27/2024	8.500	290,865						339,000	05/13/2024
100068143		MINNEAPOLIS	MN		08/25/2021	3.999	290,879						432,000	07/21/2021
100149887		COLTEWAH	TN		04/29/2024	7.750	290,884						383,000	04/11/2024
100164353		BLOOMINGDALE	GA		08/21/2024	7.000	290,891						385,000	06/07/2024
100186493		STAR	ID		12/30/2024	7.625	290,906		(1)				377,000	11/01/2024
100152911		HOUSTON	TX		05/22/2024	7.999	290,906						365,000	05/07/2024
100148018		ORLANDO	FL		04/10/2024	7.625	290,931						366,000	02/28/2024
100119332		DEBARY	FL		07/31/2023	7.625	290,951						402,000	05/31/2023
100166983		SANTA ROSA	CA		09/13/2024	7.125	290,955						595,000	07/17/2024
100110480		MODESTO	CA		06/30/2023	7.125	290,958						550,000	04/25/2023
100135300		CINCINNATI	OH		11/13/2023	7.125	290,959						400,000	10/03/2023
100132298		MOORESVILLE	NC		10/13/2023	7.625	290,961						412,000	08/29/2023
100127539		KATY	TX		09/08/2023	7.000	290,965						390,000	07/28/2023
100130424		WEST PALM BEACH	FL		09/28/2023	10.374	290,976						372,000	09/14/2023
100135181		SEVERN	MD		11/07/2023	9.125	290,987						412,000	07/21/2023
100139951		PALMDALE	CA		01/09/2024	7.499	290,989						425,000	11/21/2023
100027035		LAWNDALE	CA		09/26/2018	4.625	290,990						492,000	06/15/2018
100137014		GREENWOOD	IN		11/28/2023	8.000	290,991						405,000	09/25/2023
100150725		GILBERT	AZ		05/06/2024	5.250	291,012						420,000	02/08/2024
100084752		ROY	UT		08/02/2022	6.625	291,016						440,000	07/05/2022
100164836		BUCKEYE	AZ		08/26/2024	7.625	291,027						404,000	07/11/2024
3310080901		BRONX	NY		09/03/2024	8.771	291,030						1,450,000	07/19/2024
100090264		VACAVILLE	CA		01/13/2023	9.875	291,033						737,000	11/30/2022
100046205		TINLEY PARK	IL		11/25/2020	7.250	291,035						270,000	02/11/2023
100116618		MADERA	CA		07/20/2023	4.625	291,036						540,000	03/01/2024
100103595		RIVERSIDE	CA		05/08/2023	8.999	291,047						370,000	03/17/2023
100162315		LILBURN	GA		08/05/2024	7.500	291,050						555,000	06/14/2024
100127521		AUBREY	TX		09/08/2023	7.625	291,050						390,000	07/19/2023
100160078		LANCASTER	CA		07/17/2024	6.875	291,051						420,000	05/10/2024
100013274		SOLEDAD	CA		05/25/2017	4.500	291,072						335,900	01/31/2017
100114894		NAMPA	ID		07/13/2023	7.375	291,073		(11)				374,000	06/08/2023
100045635		FENTON	MI		11/25/2020	4.750	291,078						527,250	08/08/2020
100057933		NEW ORLEANS	LA		06/30/2021	4.500	291,079						500,000	02/22/2021
100148868		DURHAM	NC		04/17/2024	5.500	291,080						428,000	10/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151743		LAS VEGAS	NV		05/10/2024	6.750	291,085						470,000	04/15/2024
100156854		MONROE	NY		06/27/2024	6.990	291,093						555,000	05/28/2024
100152202		AUBREY	TX		05/17/2024	6.875	291,096						393,000	04/04/2024
100164517		RALEIGH	NC		08/21/2024	6.990	291,098						398,000	06/14/2024
100099966		BREMERTON	WA		03/28/2023	7.750	291,101						435,000	02/21/2023
100155987		BLAINE	WA		06/18/2024	7.625	291,102						800,000	04/29/2024
100117308		PATERSON	NJ		07/20/2023	4.500	291,106						540,000	03/01/2024
100174883		SAVANNAH	GA		10/31/2024	7.000	291,111						400,000	05/28/2024
100128123		HERMITAGE	TN		09/08/2023	7.500	291,115						395,000	08/02/2022
100024121		SOLDOTNA	AK		09/10/2018	5.625	291,119						425,000	09/10/2018
100134294		LEHIGH ACRES	FL		10/27/2023	7.990	291,119						380,000	09/19/2023
100131951		CAPE CORAL	FL		10/13/2023	7.375	291,121						435,000	08/25/2023
100147780		COLONIAL BEACH	VA		04/08/2024	6.999	291,125						393,000	02/21/2024
100160155		NORTH CHARLESTON	SC		07/17/2024	7.625	291,129						395,000	05/15/2024
100141588		DAVENPORT	FL		01/30/2024	7.999	291,146						386,000	01/05/2024
100150997		SOUTH ELGIN	IL		05/08/2024	7.500	291,157						380,000	03/14/2024
100114822		MILLVILLE	DE		07/10/2023	6.250	291,159						390,000	05/02/2023
100185400		CYPRESS	TX		12/20/2024	6.000	291,168		8				427,000	10/28/2024
100145117		UNITED KINGDOM	GBR		03/12/2024	9.500	291,177		11,951			(6,362)	675,013	11/21/2019
100025966		DELTONA	FL		09/20/2018	4.375	291,177						399,950	04/30/2018
100014247		TAUNTON	MA		09/27/2017	6.750	291,179						315,900	07/29/2017
100031313		SALINAS	CA		03/29/2019	2.125	291,193						455,000	12/08/2018
100129729		GEORGETOWN	TX		09/29/2023	7.625	291,199						425,000	08/09/2023
100174775		SOUTH RIVER	NJ		10/31/2024	7.625	291,208						357,000	03/28/2024
100182638		SAINT AUGUSTINE	FL		12/12/2024	5.990	291,208		35				388,900	09/27/2024
100144656		UNITED KINGDOM	GBR		03/12/2024	3.390	291,216					(6,396)	293,933	02/28/2020
100110108		DORAL	FL		06/23/2023	6.500	291,220						375,000	05/22/2023
100158872		VERO BEACH	FL		07/12/2024	7.490	291,222						380,000	05/17/2024
100163137		GEORGETOWN	TX		08/13/2024	6.624	291,226						458,000	06/18/2024
100161363		CHARLOTTE	NC		07/25/2024	7.625	291,229						382,000	05/31/2024
100151205		BARSTOW	CA		05/10/2024	6.990	291,233						415,000	04/02/2024
100180270		CHICAGO	IL		11/25/2024	6.750	291,236						400,000	10/01/2024
100147695		TAMPA	FL		04/05/2024	10.625	291,237						410,000	03/18/2024
100080161		GALVESTON	TX		02/25/2022	4.325	291,240						780,000	01/26/2022
100169804		DULUTH	GA		09/30/2024	7.375	291,246						378,000	07/17/2024
100148335		NORTH PORT	FL		04/12/2024	7.625	291,248						400,000	01/31/2024
100137345		FRESNO	CA		12/01/2023	8.999	291,250						385,000	10/12/2023
100067397		SAN JOSE DEL CABO	MEX		08/13/2021	8.900	291,256						633,933	05/20/2021
100166980		RIDGECREST	CA		09/13/2024	8.125	291,283						376,000	07/02/2024
100110001		BERKELEY TOWNSHIP	NJ		06/22/2023	7.607	291,285						385,000	05/25/2023
100185375		BAYTOWN	TX		12/20/2024	6.000	291,287		9				445,000	10/29/2024
100107975		BRADENTON	FL		05/22/2023	8.375	291,290						390,000	04/21/2023
100150252		S-GRAVENHAGE	NLD		04/29/2024	5.850	291,291					(10,208)	351,563	06/30/2024
100090575		ZAANDAM	NLD		12/28/2022	6.300	291,291					(19,153)	355,725	12/01/2023
100082054		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	3.300	291,291					(19,153)	375,000	12/01/2023
100081975		ALMERE	NLD		03/30/2022	3.350	291,291					(19,153)	354,154	12/01/2023
100085131		ALMERE	NLD		07/27/2022	4.400	291,291					(19,153)	330,882	06/30/2024
100071443		AMSTERDAM/AMSTELVEEN	NLD		09/30/2021	3.650	291,291					(19,153)	355,603	12/01/2023
100119015		BALTIMORE	MD		07/27/2023	8.250	291,299						380,000	06/23/2023
100171948		FORT WORTH	TX		10/17/2024	7.000	291,309						388,000	08/21/2024
100164799		HENDERSON	NV		08/26/2024	6.500	291,310						371,000	06/12/2024
100025552		ORLANDO	FL		09/20/2018	4.500	291,315						294,500	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165310		LYNNWOOD	WA		08/29/2024	7.999	291,326						390,000	08/02/2024
100151157		ZEPHYRHILLS	FL		05/09/2024	8.749	291,327						346,000	04/10/2024
100168422		GASTONIA	NC		09/25/2024	7.500	291,337						398,000	06/27/2024
100163186		FRESNO	CA		08/13/2024	6.875	291,337						459,000	07/15/2024
100166138		NORTH RICHLAND HILLS	TX		09/09/2024	7.125	291,350						384,000	06/28/2024
100135551		FORT LAUDERDALE	FL		11/13/2023	7.250	291,351						450,000	09/20/2023
100132421		HOUSTON	TX		11/03/2023	7.625	291,360						435,000	05/17/2023
100109680		SILVERTON	OR		06/16/2023	10.125	291,361						465,000	05/19/2023
100133793		LAVEEN	AZ		10/20/2023	8.125	291,367		(42)				428,000	09/28/2023
100170311		DAWSONVILLE	GA		10/08/2024	7.250	291,367						412,000	08/15/2024
100170108		DAWSONVILLE	GA		10/08/2024	7.125	291,369						395,000	08/21/2024
100141531		PHOENIX	AZ		01/30/2024	8.999	291,378						356,000	12/13/2023
100155234		SARASOTA	FL		07/19/2024	7.750	291,379						440,000	10/11/2023
100081332		EL MONTE	CA		03/18/2022	3.990	291,384						855,000	12/23/2021
100169234		BATES CITY	MO		09/27/2024	7.280	291,386						400,000	08/21/2024
100128523		GRANTS PASS	OR		09/15/2023	8.500	291,386						399,500	07/28/2023
100014089		UNIONDALE	NY		05/25/2017	4.000	291,386						360,000	01/31/2017
100053954		CRANFORD	NJ		03/23/2021	4.000	291,390						630,000	01/05/2021
100145512		UNITED KINGDOM	GBR		03/12/2024	3.490	291,393		11,920			(6,231)	314,992	11/22/2019
100165489		KILLEEN	TX		08/29/2024	7.125	291,401						390,000	06/28/2024
100132079		FRESNO	CA		10/13/2023	7.250	291,405						375,000	08/01/2023
100119110		(SUNLAND AREA) LOS ANGELES	CA		07/28/2023	5.750	291,408						585,000	03/01/2024
100135344		CHATTANOOGA	TN		11/13/2023	7.625	291,410						380,000	09/28/2023
100102483		DEER PARK	IL		06/07/2023	6.999	291,415						495,000	09/21/2022
100168426		DURHAM	NC		09/25/2024	7.000	291,426						380,000	07/25/2024
100135319		CEDAR PARK	TX		11/13/2023	6.625	291,442						418,000	03/17/2023
100012301		BRISTOW	VA		04/28/2017	8.000	291,442						540,000	01/31/2017
100119985		CINCINNATI	OH		08/11/2023	7.000	291,445						395,000	06/07/2023
100162319		MIAMI GARDENS	FL		08/05/2024	7.875	291,450						373,000	06/10/2024
100151564		MCKINNEY	TX		05/10/2024	7.500	291,454						390,000	03/26/2024
3340090500		WASHINGTON	DC		12/05/2024	9.069	291,456						1,610,000	11/15/2024
100182669		FRESNO	CA		12/12/2024	6.875	291,456		(3)				374,000	11/04/2024
100129577		MANTECA	CA		09/29/2023	6.875	291,457						430,000	08/01/2023
100181296		PHOENIX	AZ		12/06/2024	8.625	291,458		(22)				347,000	11/20/2024
100166321		LAKE WORTH	FL		10/23/2024	7.750	291,476						365,000	09/05/2024
100065240		LAS VEGAS	NV		07/14/2021	3.374	291,479						440,000	06/02/2021
100160197		WACO	TX		07/18/2024	7.490	291,481						330,000	05/07/2024
100138703		MELISSA	TX		02/02/2024	9.125	291,488						350,000	12/15/2023
100071996		PANAMA CITY BEACH	FL		10/29/2021	3.990	291,492						419,000	09/30/2021
100130397		ATLANTA	GA		09/28/2023	9.625	291,498						370,000	08/22/2023
100071998		PANAMA CITY BEACH	FL		10/29/2021	3.999	291,503						419,000	09/30/2021
100128343		VIRGINIA BEACH	VA		09/14/2023	7.499	291,505						540,000	08/10/2023
100142547		GEORGETOWN	TX		02/08/2024	6.875	291,507						405,000	12/21/2023
100144677		UNITED KINGDOM	GBR		03/12/2024	3.390	291,507					(6,403)	295,000	02/28/2020
100161165		NILES	IL		07/25/2024	9.375	291,514						355,000	06/27/2024
100159508		VAN ALSTYNE	TX		07/15/2024	7.125	291,517						445,000	05/29/2024
100169205		MIAMI	FL		09/27/2024	7.200	291,529						430,000	09/03/2024
100049347		HIALEAH	FL		11/20/2020	4.500	291,532						301,150	07/31/2020
100156162		NIBLEY	UT		06/20/2024	7.625	291,540						358,000	04/29/2024
100162657		CAPE CORAL	FL		08/12/2024	5.500	291,551						435,000	05/23/2024
3410000634		BLUFFTON	SC		12/09/2024	8.868	291,558						2,115,000	11/06/2024
100165560		TACOMA	WA		08/29/2024	7.625	291,560						425,000	07/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100180375		FRISCO	TX		11/25/2024	6.124	291,562						425,000	09/30/2024
100029517		LOS ANGELES	CA		10/26/2018	5.000	291,565						365,750	06/03/2018
100151512		KISSIMMEE	FL		05/10/2024	6.990	291,567						450,000	03/12/2024
100142863		POWDER SPRINGS	GA		02/08/2024	9.000	291,580						340,000	01/24/2024
100048189		FRESH MEADOWS	NY		11/20/2020	4.000	291,590						921,500	07/31/2020
100065724		NEWARK	NJ		07/28/2021	4.125	291,597						435,000	05/28/2021
100110603		GULFPORT	FL		06/30/2023	7.625	291,617						395,000	05/02/2023
100153900		LOMPOC	CA		06/05/2024	8.375	291,627						495,000	05/04/2024
100152546		BATON ROUGE	LA		05/17/2024	7.990	291,630						370,000	03/28/2024
100162580		DEBARY	FL		08/12/2024	7.490	291,637						369,000	04/29/2024
100185348		AUSTIN	TX		12/20/2024	5.990	291,637		15				390,000	10/18/2024
100166957		WILMINGTON	NC		09/13/2024	7.875	291,645						410,000	07/03/2024
100141738		ORLANDO	FL		01/30/2024	8.499	291,648						395,000	01/04/2024
100131979		PALISADE	CO		10/13/2023	7.750	291,649						430,000	08/28/2023
100110688		SAN ANTONIO	TX		08/11/2023	9.375	291,654						360,000	06/22/2023
100150905		WILLIAMSBURG	VA		05/08/2024	7.500	291,656						363,000	03/18/2024
100100734		NORTH LAS VEGAS	NV		04/28/2023	5.500	291,658						415,000	10/22/2021
100170312		ROANOKE	TX		10/08/2024	6.975	291,662						480,000	07/16/2024
100148503		MASCOTTE	FL		04/12/2024	7.625	291,670						386,000	02/16/2024
100161033		DEBARY	FL		07/24/2024	7.250	291,679						397,000	05/30/2024
100148055		CLIFFSIDE PARK	NJ		04/10/2024	6.990	291,679						550,000	02/23/2024
100079723		GALLATIN	TN		04/08/2022	5.375	291,704						401,000	01/10/2022
100143590		JAMAICA	NY		02/21/2024	7.190	291,711						780,000	01/10/2024
100147861		WESTAMPTON	NJ		04/08/2024	6.500	291,712						394,000	01/23/2024
100162635		NORTH BRUNSWICK	NJ		08/12/2024	8.000	291,714						380,000	05/31/2024
100135565		SAINT CLOUD	FL		11/13/2023	8.375	291,720						400,000	09/27/2023
100168067		NORTH HOLLYWOOD	CA		09/20/2024	6.375	291,723						1,525,000	03/26/2024
100114773		HEMET	CA		07/07/2023	7.374	291,729						420,000	05/19/2023
100120981		ELLIJAY	GA		08/30/2023	7.500	291,731						376,000	06/15/2023
100186384		HARTSVILLE	SC		12/30/2024	7.124	291,735						375,000	11/22/2024
100169746		VALRICO	FL		09/30/2024	7.125	291,735						361,000	07/09/2024
100117599		ELLICOTT CITY	MD		07/20/2023	7.500	291,746						520,000	03/01/2024
100165689		CONROE	TX		08/29/2024	8.750	291,754						357,000	06/27/2024
100065300		LEANDER	TX		07/28/2021	4.000	291,757						475,000	04/27/2021
100139068		FALL RIVER	MA		12/28/2023	9.999	291,767						430,000	11/27/2023
100101836		LAWRENCEVILLE	GA		04/06/2023	7.875	291,767						420,000	01/23/2023
100080882		MANALAPAN	NJ		04/22/2022	4.875	291,767						390,000	03/02/2022
100109352		SCRANTON	PA		06/12/2023	6.990	291,773						393,000	04/05/2023
100164503		COOPERSBURG	PA		08/21/2024	5.990	291,777						406,000	06/24/2024
100136204		SAVANNAH	GA		11/20/2023	7.375	291,782						400,000	10/16/2023
100148419		MUNDELEIN	IL		04/12/2024	5.500	291,783						408,000	02/19/2024
3320041228		BAY SHORE	NY		02/13/2023	8.862	291,788						1,279,000	01/16/2023
100185440		PFLUGERVILLE	TX		12/20/2024	6.000	291,788		9				405,000	10/30/2024
100151921		BLOOMINGDALE	GA		07/10/2024	7.500	291,796						390,000	05/15/2024
100160992		PACKWOOD	WA		07/24/2024	7.500	291,797						394,000	05/13/2024
100103000		PHILADELPHIA	PA		06/22/2023	8.500	291,806						445,000	01/25/2023
100158711		WENDELL	NC		07/10/2024	6.250	291,810						407,000	04/24/2024
100045913		WESTMINSTER	MD		11/25/2020	5.000	291,821						266,000	08/31/2020
100155872		REDDING	CA		06/17/2024	8.625	291,821						380,000	03/11/2024
3300003677		BALTIMORE	MD		05/26/2022	6.350	291,822						1,080,000	04/25/2022
100168039		LAUDERHILL	FL		09/20/2024	6.500	291,838		43				439,000	03/14/2024
100133558		BLUE RIDGE	GA		10/23/2023	7.375	291,859						415,000	09/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119093		NEWARK	NJ		07/31/2023	7.750	291,862						510,000	05/31/2023
100065580		AURORA	CO		07/28/2021	3.875	291,863						490,000	05/06/2021
100148222		FORNEY	TX		04/12/2024	7.625	291,863						367,000	03/08/2024
100031524		LOMPOC	CA		03/29/2019	5.250	291,863		(48)				579,000	07/29/2022
100109879		BRENTWOOD	NY		06/22/2023	7.750	291,869						386,000	05/09/2023
100152297		WESTAMPTON	NJ		05/17/2024	8.000	291,880						385,000	03/20/2024
100180516		LAS VEGAS	NV		11/26/2024	6.999	291,891		1				585,000	11/01/2024
100173225		BRASELTON	GA		10/30/2024	6.250	291,897						414,000	08/20/2024
100143122		ACWORTH	GA		02/16/2024	8.124	291,904						395,000	12/21/2023
100153347		OCEAN CITY	MD		05/30/2024	7.490	291,904						386,000	04/05/2024
100084618		FOLEY	AL		08/02/2022	6.375	291,909						380,000	07/07/2022
100156371		ROCKPORT	TX		07/25/2024	7.625	291,918						433,000	06/28/2024
100114500		VACAVILLE	CA		06/29/2023	4.000	291,924						980,000	05/16/2022
100127547		COOPERSBURG	PA		09/08/2023	5.375	291,926						420,000	07/05/2023
100137411		CHARLOTTE	NC		01/11/2024	10.125	291,932						345,000	11/20/2023
100147523		CAPE CORAL	FL		04/03/2024	8.750	291,934		(33)				440,000	03/07/2024
100163185		ADELANTO	CA		08/13/2024	6.750	291,943						410,000	07/15/2024
100119209		MINNEAPOLIS	MN		07/31/2023	5.875	291,945						410,000	06/01/2023
100169056		PHOENIX	AZ		09/27/2024	7.375	291,958						400,000	07/15/2024
100161155		KYLE	TX		07/24/2024	7.625	291,971						362,500	05/31/2024
100182191		CHRISTOVAL	TX		12/12/2024	8.125	291,982		(11)				315,000	09/30/2024
100171816		GALVESTON	TX		10/17/2024	7.625	292,000						402,000	07/29/2024
100159428		RALEIGH	NC		07/15/2024	7.875	292,006						382,000	05/21/2024
100137902		RIALTO	CA		12/08/2023	7.500	292,011						480,000	10/04/2023
100029830		CHICAGO	IL		10/26/2018	4.625	292,017						261,250	06/04/2018
100132019		PANAMA CITY	FL		10/13/2023	7.875	292,018						375,000	08/29/2023
100149683		ANNA	TX		04/26/2024	7.500	292,019						385,000	03/21/2024
100153232		IRVING	TX		05/30/2024	6.990	292,027						396,000	04/10/2024
100068415		ST AUGUSTINE	FL		08/25/2021	4.875	292,048						406,000	06/29/2021
3300005270		MIAMI	FL		10/09/2024	8.680	292,055						4,800,000	08/05/2024
100151497		CANTON	GA		05/10/2024	7.500	292,063						370,000	03/12/2024
100091898		DEN HAAG	NLD		01/27/2023	4.620	292,068					(19,204)	430,000	12/01/2023
100089722		GRONINGEN	NLD		11/29/2022	5.950	292,068					(19,204)	490,000	12/01/2023
100181525		ORLANDO	FL		12/06/2024	7.500	292,078		(15)				380,000	10/31/2024
100055233		TEMECULA	CA		03/23/2021	4.250	292,083						400,000	12/31/2020
100169842		STOCKTON	CA		09/30/2024	7.625	292,087						340,000	04/03/2024
100159452		FREDERICK	CO		07/15/2024	6.875	292,092						408,000	05/20/2024
100099784		SCOTTSDALE	AZ		02/28/2023	7.406	292,093						640,000	01/26/2023
100135728		NAPLES	FL		11/10/2023	7.990	292,101						375,000	10/02/2023
100027963		PLYMOUTH	MA		10/26/2018	4.625	292,104						617,500	06/01/2018
100120080		WOODBRIDGE	NJ		08/11/2023	7.625	292,105						440,000	06/22/2023
100141556		SAN BERNARDINO	CA		01/30/2024	9.875	292,106						360,000	12/20/2023
100108123		SAN BERNARDINO	CA		05/24/2023	8.625	292,109						350,000	04/06/2023
100161162		CORAL SPRINGS	FL		07/24/2024	7.624	292,112						380,000	06/12/2024
100132046		JOSHUA TREE	CA		10/13/2023	7.625	292,113						430,000	08/31/2023
100130388		STEPHENS CITY	VA		09/28/2023	10.250	292,121						316,500	08/28/2023
100142711		DALLAS	GA		02/08/2024	5.750	292,122						407,000	11/29/2023
100065695		LAS VEGAS	NV		07/28/2021	4.000	292,133						406,000	05/26/2021
100153352		LORDS VALLEY	PA		05/30/2024	7.500	292,142						390,000	04/01/2024
100157973		KIRKLAND	WA		07/09/2024	6.500	292,150						1,050,000	04/19/2024
100140515		YOUNGSVILLE	NC		01/19/2024	6.500	292,152						402,900	11/30/2023
100147524		CAPE CORAL	FL		04/03/2024	8.750	292,164		(34)				440,000	03/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138150		DANIA BEACH	FL		12/14/2023	8.250	292,175						435,000	11/06/2023
100166279		CHESTER	VA		09/09/2024	7.480	292,178						358,500	07/18/2024
100142065		RICHMOND	TX		02/29/2024	7.875	292,181						360,000	01/26/2024
100117314		LOS ANGELES	CA		07/20/2023	3.500	292,181						585,000	03/01/2024
100012150		EAST BOSTON	MA		03/08/2017	4.500	292,183						685,000	09/03/2016
100165166		UNITED KINGDOM	GBR		08/27/2024	6.790	292,184					(17,342)	450,000	08/01/2024
100166994		TAMARAC	FL		09/13/2024	6.375	292,185						390,000	07/19/2024
100175924		FAIRBURN	GA		11/14/2024	5.375	292,196		87				412,000	10/04/2024
100131860		ORLANDO	FL		10/06/2023	8.625	292,196						359,000	09/13/2023
100151111		ACWORTH	GA		05/08/2024	7.375	292,199						385,000	03/13/2024
100048413		MIAMI	FL		11/20/2020	3.750	292,202						376,200	07/31/2020
100108290		LAS VEGAS	NV		05/24/2023	7.499	292,205		24				421,000	05/01/2023
100169825		PEORIA	AZ		09/30/2024	7.990	292,210		(43)				380,000	06/28/2024
100147395		DACULA	GA		05/08/2024	7.875	292,214						420,000	03/27/2024
100127608		POUGHKEEPSIE	NY		09/08/2023	6.750	292,215						430,000	07/19/2023
100029786		LOS ANGELES	CA		10/26/2018	3.625	292,229						813,200	05/31/2018
100049434		NEWARK	NJ		11/20/2020	4.375	292,231						593,750	07/31/2020
100143217		CAPE CORAL	FL		02/16/2024	8.125	292,231						470,000	12/11/2023
100162558		MANOR	TX		08/12/2024	7.124	292,233						392,000	07/03/2024
100139254		PALM BEACH GARDENS	FL		12/28/2023	8.500	292,233						431,000	11/02/2023
100132711		DENVER	CO		11/03/2023	7.750	292,238						510,000	07/28/2023
3340081486		AMITYVILLE	NY		08/26/2024	9.265	292,248						1,200,000	07/15/2024
3340085502		EWA BEACH	HI		10/31/2024	8.431	292,248						1,200,000	09/17/2024
100116325		FRANKLIN SQUARE	NY		07/20/2023	3.875	292,250						650,000	03/01/2024
100081247		PLACENTIA	CA		03/18/2022	3.750	292,250						800,000	12/02/2021
100156529		HENDERSON	NV		06/24/2024	6.125	292,251						378,000	04/23/2024
100120417		LUSBY	MD		08/18/2023	9.750	292,266						362,000	07/19/2023
100079277		PENSACOLA BEACH	FL		02/28/2022	4.500	292,275						825,000	01/27/2022
100169962		LOS BANOS	CA		11/08/2024	7.250	292,276		(6)				383,000	10/04/2024
100127544		VOLCANO	HI		09/08/2023	6.250	292,286						500,000	07/19/2023
100012916		SANTA ROSA	CA		05/25/2017	5.125	292,290						480,000	01/31/2017
100156226		JENSEN BEACH	FL		06/20/2024	7.625	292,295						566,000	04/26/2024
100186503		RIO RANCHO	NM		12/30/2024	7.375	292,301						390,000	11/08/2024
100162592		DAWSONVILLE	GA		08/12/2024	7.124	292,305						391,000	06/24/2024
100151047		MUNDELEIN	IL		05/08/2024	5.750	292,307						407,000	03/11/2024
100108020		LAS VEGAS	NV		05/25/2023	7.625	292,318						399,000	03/18/2023
100147724		ARLINGTON	TX		04/05/2024	8.125	292,340						372,000	03/08/2024
100171261		STOCKTON	CA		10/16/2024	6.500	292,342						430,000	08/29/2024
100025317		LA PUENTE	CA		09/20/2018	4.875	292,349						427,500	04/30/2018
100140135		LEHI	UT		01/09/2024	7.750	292,349						461,000	11/17/2023
100163241		FARMINGTON	NH		08/13/2024	7.499	292,350						390,000	08/01/2024
100152458		SPRING HOPE	NC		05/16/2024	8.500	292,357						360,000	03/11/2024
100132269		MONTGOMERY CENTER	VT		10/13/2023	7.625	292,360						390,000	08/23/2023
100156863		COLUMBUS	OH		06/27/2024	7.377	292,362						515,000	05/30/2024
100170183		CLAYTON	NC		10/08/2024	6.990	292,363						381,000	06/24/2024
100182603		EDMOND	OK		12/12/2024	6.000	292,368		14				410,000	10/30/2024
100132103		CAPE CORAL	FL		10/13/2023	7.490	292,370						482,000	07/31/2023
100136421		HENDERSON	NV		11/20/2023	7.375	292,373						381,000	08/05/2023
100161085		PEMBROKE PINES	FL		07/24/2024	7.375	292,383						385,000	06/04/2024
100131981		TURLOCK	CA		10/13/2023	8.125	292,406						455,000	08/23/2023
100103258		PALM DESERT	CA		04/27/2023	8.750	292,407						375,000	04/03/2023
100132785		PLANTATION	FL		11/03/2023	8.375	292,412		50				398,000	07/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148445		BREMERTON	WA		04/12/2024	6.990	292,423						388,000	02/02/2024
100149924		BRADENTON	FL		04/29/2024	7.999	292,433						402,000	04/10/2024
100149103		FITCHBURG	MA		04/19/2024	8.250	292,441						375,000	03/08/2024
100133900		PHILADELPHIA	PA		11/29/2023	8.125	292,454						431,000	10/02/2023
100150025		YOSEMITE NATIONAL PARK	CA		06/07/2024	7.625	292,455						545,000	04/12/2024
100168566		GUYTON	GA		09/25/2024	7.375	292,458						380,000	08/09/2024
100135708		MEBANE	NC		11/10/2023	6.625	292,459						420,000	10/09/2023
100182511		LOUISBURG	NC		12/12/2024	6.500	292,459		2				405,000	10/25/2024
100144108		MCKINNEY	TX		03/07/2024	7.500	292,460						365,000	01/22/2024
100127532		MURFREESBORO	TN		09/08/2023	5.500	292,480						420,000	06/29/2023
100162698		DALLAS	GA		08/12/2024	6.125	292,501						400,000	05/24/2024
100161764		HACKETTSTOWN	NJ		07/31/2024	7.400	292,506						513,000	06/26/2024
100176076		WILMINGTON	DE		12/20/2024	8.625	292,509		(7)				375,000	11/05/2024
100157625		MASSAPEQUA	NY		06/28/2024	8.500	292,513						1,500,000	05/14/2024
100108259		YORKVILLE	IL		05/24/2023	8.999	292,515						383,000	04/28/2023
100153646		LANCASTER	TX		05/31/2024	9.250	292,525						330,000	04/11/2024
100136523		PRESCOTT	AZ		11/20/2023	6.625	292,528						425,000	10/03/2023
100080464		WINTER HAVEN	FL		03/10/2022	5.312	292,534						330,000	02/18/2022
100081605		SOUTH OZONE PARK	NY		03/24/2022	5.250	292,535						900,000	01/28/2022
100086933		CENTRAL ISLIP	NY		10/24/2022	7.625	292,543						455,000	08/31/2022
100091418		LOS ANGELES	CA		02/22/2023	5.750	292,544						730,000	11/11/2022
100128445		HUNTINGTON STATION	NY		09/15/2023	8.750	292,564						405,000	05/05/2023
100186218		PALM BAY	FL		12/27/2024	8.749	292,565		(3)				350,000	11/12/2024
100144145		KISSIMMEE	FL		03/07/2024	7.375	292,568						405,000	01/16/2024
100049880		NORTH HOLLYWOOD	CA		11/20/2020	4.250	292,569						612,750	07/31/2020
100119112		KATY	TX		07/28/2023	5.750	292,573						480,000	03/01/2024
100088812		HEMET	CA		11/15/2022	8.625	292,574						450,000	10/14/2022
100127614		GREELEY	CO		09/08/2023	7.625	292,574						395,000	07/14/2023
100143764		GARLAND	TX		04/05/2024	9.125	292,578						375,000	03/04/2024
100103725		ORLANDO	FL		05/08/2023	7.250	292,578		70				388,000	03/24/2023
100114974		DRIPPING SPRINGS	TX		07/14/2023	6.375	292,579						430,000	05/11/2023
100071687		TULARE	CA		10/14/2021	4.000	292,582						710,000	07/26/2021
100065393		CHANDLER	AZ		07/28/2021	3.875	292,585						405,000	05/17/2021
100088511		DEN HAAG	NLD		10/27/2022	4.450	292,585						450,000	12/01/2023
100089674		ENSCHEDE	NLD		11/29/2022	4.950	292,585						425,000	12/01/2023
100102929		KEAAU	HI		06/22/2023	8.625	292,596						495,000	12/09/2022
100048580		FONTANA	CA		11/20/2020	4.250	292,601						436,525	07/31/2020
100168311		SNELLVILLE	GA		09/20/2024	7.500	292,608		(48)				380,000	04/29/2024
100146969		RICHARDSON	TX		03/26/2024	7.375	292,610						400,000	02/12/2024
100079952		ODENTON	MD		04/25/2022	4.875	292,612						440,000	01/28/2022
100147768		LAS VEGAS	NV		04/08/2024	6.999	292,616						390,000	02/23/2024
100127590		ROCKLEDGE	FL		09/08/2023	7.500	292,617						392,000	07/13/2023
100065168		FRESNO	CA		07/14/2021	3.625	292,639						410,000	05/26/2021
100101689		VICTORVILLE	CA		03/31/2023	8.625	292,648						445,000	01/17/2023
3340079293		DALLAS	TX		07/29/2024	9.885	292,654						1,244,000	06/17/2024
100147276		KENNEWICK	WA		03/28/2024	7.657	292,659						410,000	02/23/2024
100128148		KILL DEVIL HILLS	NC		09/18/2023	7.625	292,661						420,000	07/10/2023
100148917		DURHAM	NC		04/17/2024	6.250	292,663						390,000	10/25/2023
100136418		CYPRESS	TX		11/20/2023	6.125	292,665						441,000	09/22/2023
100137511		LAKE ARROWHEAD	CA		01/11/2024	9.125	292,666						355,000	12/01/2023
100091411		FLAGLER BEACH	FL		02/22/2023	7.625	292,674						385,000	11/21/2022
100148233		CLINTON	MD		04/12/2024	7.500	292,687						348,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100152193		GEORGETOWN	TX		05/17/2024	6.625	292,688						500,000	04/10/2024
100114812		MAGGIE VALLEY	NC		07/10/2023	6.125	292,699						505,000	05/11/2023
100144176		LIBERTY HILL	TX		03/07/2024	6.875	292,705						405,000	01/16/2024
100057567		FT LAUDERDALE	FL		06/30/2021	3.875	292,713		(93)				390,000	05/12/2021
100185442		CINCINNATI	OH		12/20/2024	6.875	292,714		1				390,000	10/28/2024
100057919		PHOENIX	AZ		06/30/2021	3.875	292,721						435,000	04/16/2021
100029593		GAITHERSBURG	MD		10/26/2018	4.250	292,725						363,945	06/01/2018
100031195		COVINA	CA		03/29/2019	3.000	292,734						620,000	12/07/2018
100109348		MELISSA	TX		06/12/2023	7.500	292,734						392,000	03/30/2023
100143893		ACWORTH	GA		03/06/2024	8.250	292,736						380,000	01/12/2024
100147873		STEPHENS CITY	VA		04/08/2024	6.500	292,742						398,000	01/25/2024
100144817		UNITED KINGDOM	GBR		03/12/2024	9.500	292,743		7,121			(6,308)	299,980	12/03/2019
100156914		DUBLIN	GA		06/27/2024	8.050	292,744						405,000	05/09/2024
100181877		PHOENIX	AZ		12/12/2024	6.990	292,745		(3)				405,000	09/30/2024
100110023		CINCINNATI	OH		06/23/2023	11.000	292,747						325,000	05/15/2023
100182319		SOMERSET	NJ		12/12/2024	6.875	292,772		(4)				550,000	10/22/2024
100109857		WATERBURY	CT		06/22/2023	8.062	292,775						380,000	05/12/2023
100073544		PACOIMA	CA		11/19/2021	3.750	292,779						615,000	10/04/2021
100169081		CAMDEN WYOMING	DE		09/27/2024	7.125	292,781						385,000	07/31/2024
100164117		NORTH PORT	FL		08/21/2024	6.750	292,783		42				385,000	07/17/2024
100152269		SANFORD	NC		05/17/2024	6.625	292,783						462,000	03/27/2024
3320044199		NAPLES	FL		02/13/2023	8.616	292,784						1,040,000	11/08/2022
100083232		ATWATER	CA		05/10/2022	5.625	292,793						540,000	03/02/2022
100144816		UNITED KINGDOM	GBR		03/12/2024	9.500	292,794		7,119			(6,310)	299,980	12/03/2019
100148027		DAWSONVILLE	GA		04/10/2024	6.125	292,795						401,000	02/15/2024
100142074		CYPRESS	TX		02/29/2024	7.875	292,795						416,000	01/24/2024
100076720		GLENDALE	AZ		12/30/2021	4.000	292,799						375,000	12/02/2021
100115817		SANTA ROSA BEACH	FL		07/20/2023	7.250	292,808						450,000	05/15/2023
100144187		KISSIMMEE	FL		03/07/2024	7.500	292,825						365,000	01/19/2024
100166427		HOUSTON	TX		10/31/2024	9.125	292,826						310,000	09/11/2024
100134802		ORLANDO	FL		10/30/2023	8.375	292,829						378,000	09/29/2023
100100558		WILLIS	TX		04/27/2023	9.125	292,842						366,000	04/04/2023
100108547		DEN HAAG	NLD		05/25/2023	6.545	292,844					(19,256)	435,000	12/01/2023
100110184		CLERMONT	FL		06/30/2023	7.500	292,848						385,000	05/26/2023
100131956		ORO VALLEY	AZ		10/13/2023	7.625	292,849						400,000	08/17/2023
100053731		BOWIE	MD		03/23/2021	4.250	292,857						510,900	01/03/2021
100156506		BUCKEYE	AZ		06/24/2024	7.990	292,859						370,000	04/25/2024
100010768		BIRMINGHAM	AL		12/23/2016	6.250	292,866						805,000	09/13/2016
100166471		NEW HAVEN	CT		10/31/2024	7.375	292,867						395,000	09/20/2024
100131950		PANAMA CITY BEACH	FL		10/13/2023	6.875	292,872						385,000	08/23/2023
100162649		BUFORD	GA		08/12/2024	5.990	292,872						402,000	05/22/2024
100090879		POINCIANA	FL		01/31/2023	6.875	292,873						388,000	09/16/2022
100167660		SURPRISE	AZ		09/19/2024	7.125	292,874						384,000	08/08/2024
100139079		COLLEGEVILLE	PA		12/28/2023	8.624	292,885						750,000	11/28/2023
100175098		SPRING	TX		11/05/2024	7.375	292,886						387,000	10/17/2024
100151210		NEPTUNE	NJ		05/10/2024	6.875	292,890						420,000	03/25/2024
100185477		DENTON	TX		12/20/2024	6.124	292,891		7				430,000	11/08/2024
100175519		BIG BEAR LAKE	CA		12/23/2024	7.375	292,894		(4)				485,000	08/06/2024
3340077005		HUDSON	FL		06/14/2024	9.754	292,931						1,100,000	05/10/2024
100138078		KNIGHTDALE	NC		12/13/2023	10.750	292,937						350,000	11/14/2023
100146931		WINSTON	OR		03/26/2024	8.125	292,943						409,000	01/29/2024
100175059		GLEN BURNIE	MD		11/05/2024	6.999	292,951		(3)				365,000	10/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071568		STERLING	VA		10/14/2021	3.750	292,955						390,000	06/01/2021
100156434		LEHIGH ACRES	FL		06/24/2024	6.999	292,957						390,000	05/20/2024
100100560		WILLIS	TX		04/27/2023	9.125	292,962						344,000	04/04/2023
100170251		MUSKEGO	WI		10/08/2024	7.625	292,963						335,000	07/31/2024
100134041		HIGHLAND MILLS	NY		10/25/2023	8.190	292,966						530,000	09/28/2023
3340089067		CHICAGO	IL		12/19/2024	8.707	292,973						1,100,000	10/25/2024
100156339		LAWRENCEVILLE	GA		07/25/2024	9.750	292,975						310,000	06/21/2024
100132701		LAS VEGAS	NV		11/03/2023	8.000	292,975						434,000	08/04/2023
100180886		UNITED KINGDOM	GBR		11/27/2024	5.890	292,984					(3,744)	386,000	11/20/2024
100148152		SAN MARCOS	TX		05/15/2024	7.375	292,985						380,000	04/01/2024
100102959		PHOENIX	AZ		06/22/2023	8.125	292,988						410,000	01/19/2023
100045788		SHERIDAN	CA		11/25/2020	4.875	292,989						432,250	08/31/2020
100112731		ST LOUIS	MO		06/29/2023	7.375	292,997						350,000	04/07/2023
100137047		LENOIR CITY	TN		11/28/2023	7.625	293,011						398,000	10/06/2023
100139505		CHAPEL HILL	TN		12/28/2023	7.999	293,012						475,000	12/13/2023
100043851		E PALO ALTO	CA		08/19/2020	4.500	293,012						1,063,145	12/05/2019
100140258		TAMPA	FL		01/18/2024	7.499	293,018						366,000	12/14/2023
100182299		NAPLES	FL		12/12/2024	6.125	293,023		12				584,000	09/25/2024
100169922		OSWEGO	IL		11/08/2024	7.250	293,031						380,000	09/24/2024
100011393		ROSLINDALE	MA		12/23/2016	4.375	293,032						579,000	08/10/2016
100171686		DANVILLE	KY		10/16/2024	7.500	293,035						365,000	08/30/2024
100114796		BERLIN	MD		07/10/2023	6.625	293,040						1,100,000	04/26/2023
100119330		EAST BRIDGEWATER	MA		07/31/2023	6.375	293,045						430,000	06/05/2023
100102917		KISSIMMEE	FL		06/22/2023	8.875	293,054						363,000	11/09/2022
100173091		LAKE HARMONY	PA		10/30/2024	6.999	293,059						384,000	09/30/2024
100135717		PALM DESERT	CA		11/10/2023	7.125	293,073						864,000	09/01/2023
100174595		TAFT	CA		10/31/2024	7.990	293,074						371,000	01/26/2024
100166036		WATERBURY	CT		09/06/2024	8.875	293,075						340,000	08/20/2024
100156916		DUBLIN	GA		06/27/2024	8.050	293,084						405,000	05/09/2024
100140110		BRADENTON	FL		01/09/2024	7.500	293,089						387,000	11/08/2023
100109666		BLAINE	WA		06/16/2023	7.625	293,096		(30)				640,000	05/08/2023
100144420		WOLFFORTH	TX		03/07/2024	7.375	293,097						402,500	01/05/2024
100137773		KISSIMMEE	FL		12/08/2023	7.625	293,101						394,000	10/23/2023
100119467		AZUSA	CA		07/31/2023	7.125	293,101						480,000	06/09/2023
100117611		PORTER	TX		07/20/2023	8.375	293,102						450,000	03/01/2024
100147872		STEPHENS CITY	VA		04/08/2024	6.500	293,109						400,000	01/25/2024
100164839		FORT MYERS	FL		08/26/2024	6.875	293,113						410,000	06/24/2024
100103045		PHOENIX	AZ		06/22/2023	8.000	293,118						425,000	03/14/2023
100100584		CHULA VISTA	CA		04/27/2023	8.250	293,119						722,000	03/23/2023
100080015		EAST WENATCHEE	WA		04/08/2022	4.250	293,120						545,000	12/20/2021
100168442		ROUND ROCK	TX		09/25/2024	6.875	293,124						390,000	07/24/2024
100139371		WATERBURY	CT		12/28/2023	8.920	293,126						380,000	11/09/2023
100064914		ROCKLIN	CA		07/14/2021	4.250	293,127						545,000	05/20/2021
100182034		LAKE ARROWHEAD	CA		12/12/2024	5.875	293,132		17				515,000	10/21/2024
100110638		ORLANDO	FL		06/30/2023	7.625	293,133						420,000	05/10/2023
3340070320		EAST ORANGE	NJ		03/28/2024	9.377	293,139						1,330,000	03/14/2024
100159223		SPRINGFIELD	PA		07/15/2024	6.999	293,140						385,000	06/12/2024
100143231		LOCUST GROVE	VA		02/16/2024	6.500	293,141						415,000	12/14/2023
100128340		FORT WASHINGTON	MD		09/14/2023	9.999	293,147						395,000	08/21/2023
100169899		OSWEGO	IL		11/08/2024	7.250	293,149						383,000	09/24/2024
100121019		TRACY CITY	TN		08/30/2023	7.375	293,151						420,000	07/13/2023
100160171		SAINT PETERSBURG	FL		07/18/2024	8.125	293,153						320,000	05/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132050		BOSTON	MA		10/13/2023	7.624	293,161						397,000	08/31/2023
100174993		HAMDEN	CT		10/31/2024	8.500	293,163						535,000	04/25/2024
100137311		NEWARK	NJ		12/01/2023	9.249	293,172						400,000	11/03/2023
100147820		FERRIS	TX		04/08/2024	6.990	293,182						403,000	02/16/2024
100137528		MANOR	TX		12/08/2023	6.999	293,185						398,000	10/30/2023
100165551		ANNA	TX		08/29/2024	6.624	293,187						415,000	07/15/2024
100117807		PEORIA	AZ		07/20/2023	7.500	293,187						410,000	03/01/2024
100185027		LAS VEGAS	NV		12/20/2024	6.750	293,213		3				459,000	11/20/2024
100169826		ELKRIDGE	MD		09/30/2024	7.990	293,216						376,000	07/18/2024
100162583		HALTOM CITY	TX		08/12/2024	7.490	293,223						415,000	06/17/2024
100135741		PITTSBORO	NC		11/10/2023	7.125	293,223						403,500	10/11/2023
100116232		LAKE WORTH	FL		07/20/2023	4.500	293,238						525,000	03/01/2024
100185337		CHOCTAW	OK		12/20/2024	7.500	293,244		(6)				385,000	11/05/2024
100156915		DUBLIN	GA		06/27/2024	8.050	293,254						405,000	05/09/2024
100156921		DUBLIN	GA		06/27/2024	8.050	293,254						405,000	05/09/2024
100142933		HARTFORD	CT		02/09/2024	7.625	293,258						385,000	12/01/2023
100148498		BASTROP	TX		04/12/2024	7.125	293,259						450,000	01/30/2024
100159253		COLLEGE PLACE	WA		07/15/2024	6.750	293,260						420,000	03/22/2024
100065507		LAS VEGAS	NV		07/28/2021	3.625	293,264						410,000	06/17/2021
100103119		KANSAS CITY	MO		04/21/2023	7.969	293,269						389,000	03/27/2023
100186258		BENSALEM	PA		12/27/2024	8.375	293,290		(3)				569,000	10/30/2024
100174312		HOT SPRINGS	AR		10/31/2024	7.625	293,294						340,000	04/01/2024
100151685		FLOWER MOUND	TX		05/10/2024	7.250	293,301						423,000	03/25/2024
100057525		SIMI VALLEY	CA		06/30/2021	3.875	293,303						850,000	04/28/2021
100150518		OAKWOOD	GA		05/03/2024	6.250	293,306						409,000	01/31/2024
100166253		FORT WORTH	TX		09/09/2024	5.990	293,306						410,000	07/15/2024
100116319		FLUSHING	NY		07/20/2023	3.750	293,312						1,440,000	03/01/2024
100174743		NORTH PORT	FL		10/31/2024	7.875	293,314						347,000	03/20/2024
100143760		LAUDERHILL	FL		04/05/2024	8.125	293,316		13				422,000	02/15/2024
100012658		LOMPOC	CA		05/25/2017	4.250	293,333						305,000	01/31/2017
100172852		ALLENTOWN	PA		10/25/2024	6.999	293,339						365,000	09/30/2024
100129549		GREEN COVE SPRINGS	FL		09/29/2023	5.750	293,340						427,000	07/27/2023
100101935		DAVENPORT	FL		04/14/2023	7.375	293,353						430,000	02/07/2023
100028890		BALDWIN PARK	CA		10/26/2018	5.000	293,367						456,000	06/03/2018
100084419		SACRAMENTO	CA		08/12/2022	6.875	293,372		(171)				560,000	06/23/2022
100070402		LOWELL	MA		09/23/2021	4.000	293,374						440,000	08/16/2021
100135524		WAKE FOREST	NC		11/13/2023	6.990	293,378						398,000	09/26/2023
100135879		ORLANDO	FL		11/13/2023	8.999	293,383						361,000	10/19/2023
100030905		WHITTIER	CA		04/09/2019	4.000	293,387						517,750	05/10/2018
100031862		COMPTON	CA		03/29/2019	3.375	293,392						520,000	12/09/2018
100137480		UNION CITY	CA		01/11/2024	7.875	293,395						705,000	11/30/2023
100166386		SCOTTSDALE	AZ		10/24/2024	7.500	293,396						415,000	09/10/2024
100174753		EAST HARTFORD	CT		10/31/2024	7.990	293,400						374,000	03/01/2024
100070449		LOS ANGELES	CA		09/23/2021	4.375	293,411						1,275,000	08/12/2021
100172300		FISHERS	IN		10/21/2024	6.625	293,416						390,000	08/15/2024
100172481		MOON TOWNSHIP	PA		10/23/2024	7.490	293,421						380,000	08/28/2024
100175895		MYRTLE BEACH	SC		11/14/2024	6.125	293,426						380,000	09/23/2024
100159315		POOLER	GA		07/15/2024	7.375	293,435						386,000	05/15/2024
100167572		PENDERGRASS	GA		09/19/2024	7.375	293,436						390,000	07/29/2024
100152491		TELFORD	PA		05/16/2024	10.375	293,449						390,000	03/04/2024
100136465		LEHI	UT		11/20/2023	6.750	293,452						412,990	09/21/2023
100147172		UNITED KINGDOM	GBR		03/27/2024	6.940	293,454					(2,766)	330,000	03/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127634		LANDISVILLE	NJ		09/08/2023	7.625	293,462						390,000	06/30/2023
100150568		NORTH LAS VEGAS	NV		05/03/2024	6.625	293,464						408,000	01/25/2024
100031168		MIAMI	FL		03/29/2019	2.000	293,465						432,400	12/07/2018
100100983		OCOEE	FL		04/28/2023	3.875	293,467						595,000	01/13/2022
100049963		EVERETT	WA		11/20/2020	4.375	293,483						446,500	07/31/2020
100160350		PHOENIXVILLE	PA		09/06/2024	7.875	293,494		(23)				500,000	08/09/2024
100162766		GREENVILLE	SC		08/12/2024	7.624	293,503						385,000	06/07/2024
100024287		JACKSON	NJ		09/20/2018	5.250	293,522						453,000	09/20/2018
100108161		COLLEGE PARK	MD		05/24/2023	9.875	293,524						355,000	03/31/2023
100114979		CHARLOTTE	NC		07/14/2023	6.125	293,524						390,000	04/21/2023
100182645		MI WUK VILLAGE	CA		12/12/2024	6.624	293,526		(1)				459,900	11/08/2024
100161358		LAWRENCEVILLE	GA		07/25/2024	7.625	293,527						370,000	05/20/2024
100163130		EAST POINT	GA		08/13/2024	7.990	293,547						385,000	06/14/2024
100136880		HUTTO	TX		11/27/2023	7.500	293,551						430,000	10/20/2023
100149610		HUTTO	TX		04/26/2024	7.625	293,554						367,000	03/13/2024
100043438		HAYWARD	CA		08/13/2020	3.125	293,566		2,207				626,050	08/07/2019
100137678		GAINESVILLE	GA		12/08/2023	8.500	293,567						386,000	10/16/2023
100169723		ROCKWALL	TX		09/30/2024	7.625	293,576						390,000	06/24/2024
100162717		DALLAS	GA		08/12/2024	5.625	293,598						411,000	05/30/2024
100143160		GOLDEN	CO		02/16/2024	7.624	293,598						400,000	12/26/2023
100110348		OAK ISLAND	NC		06/30/2023	6.625	293,601						408,000	05/15/2023
100152737		HEMET	CA		05/22/2024	7.624	293,602						360,000	04/29/2024
100120965		BARRINGTON	NH		08/30/2023	7.375	293,614						357,000	06/29/2023
100077799		BRADENTON	FL		12/23/2021	5.625	293,625						320,000	12/02/2021
100168114		LA MIRADA	CA		09/20/2024	7.125	293,637						490,000	03/25/2024
100172238		CANON CITY	CO		10/21/2024	7.125	293,648						410,000	08/22/2024
100081174		BROOMFIELD	CO		03/18/2022	4.250	293,659						400,000	12/30/2021
100141861		CHICAGO	IL		03/27/2024	8.625	293,663						395,000	02/26/2024
100144794		UNITED KINGDOM	GBR		03/12/2024	9.500	293,669					(6,450)	299,980	11/22/2019
100162500		BARRINGTON	RI		08/12/2024	7.499	293,673						391,000	06/21/2024
100146693		VISALIA	CA		03/20/2024	8.625	293,685						340,000	02/14/2024
100149677		SAN DIEGO	CA		04/26/2024	7.125	293,703						690,000	03/20/2024
100076115		LEHI	UT		01/07/2022	4.500	293,705						465,000	10/28/2021
100168437		LEANDER	TX		09/25/2024	7.125	293,706						366,000	07/22/2024
100067678		ALOHA	OR		09/23/2021	3.490	293,708						435,000	07/30/2021
100108362		HICKSVILLE	NY		05/25/2023	7.750	293,712						560,000	05/04/2023
100055468		JERSEY CITY	NJ		03/23/2021	4.250	293,716						570,000	01/04/2021
100065845		OCALA	FL		07/23/2021	4.937	293,721						350,000	07/16/2021
100142618		PHOENIX	AZ		02/08/2024	7.875	293,728						365,000	12/12/2023
100081280		WEST BOUNTIFUL	UT		03/18/2022	3.990	293,739						491,000	12/30/2021
100071556		SAN LEANDRO	CA		10/14/2021	3.500	293,739						850,000	05/24/2021
100103585		CONROE	TX		05/08/2023	8.125	293,755						365,000	03/23/2023
100120761		HELEN	GA		08/25/2023	7.990	293,757						413,000	04/13/2023
100130393		DENVER	CO		09/28/2023	8.875	293,779		(100)				375,000	08/28/2023
100162879		NAMPA	ID		08/12/2024	7.625	293,785						374,000	06/13/2024
100146901		NORTH LAS VEGAS	NV		03/26/2024	7.000	293,790						400,000	01/30/2024
100144411		ASTON	PA		03/07/2024	6.625	293,791						395,000	01/10/2024
100116422		ANGELS CAMP	CA		07/20/2023	5.000	293,808						1,050,000	03/01/2024
100110322		ANNA	TX		06/30/2023	7.000	293,816						396,000	05/01/2023
100166162		ST AUGUSTINE	FL		09/09/2024	7.500	293,823						320,000	06/06/2024
3340086066		MEDFORD	NY		10/03/2024	8.960	293,832						1,350,000	08/08/2024
100100111		HAUULA	HI		03/28/2023	9.375	293,832						440,000	02/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080823		LOVELAND	CO		03/15/2022	5.200	293,832		(166)				480,000	03/03/2022
100076732		KATY	TX		12/30/2021	4.875	293,844						324,000	11/30/2021
100128741		GEORGE WEST	TX		09/21/2023	8.249	293,847						370,000	08/22/2023
100167788		MILFORD	CT		09/19/2024	6.499	293,856						445,000	09/03/2024
100158124		ORLANDO	FL		07/09/2024	7.625	293,858						392,000	04/30/2024
100168842		UNITED KINGDOM	GBR		09/26/2024	6.840	293,874					(21,058)	340,000	09/10/2024
100142558		CAPE CORAL	FL		02/08/2024	7.499	293,874						395,000	12/29/2023
100186761		DELANO	CA		12/31/2024	8.250	293,876		63				350,000	08/29/2024
100158781		MAGNOLIA	TX		07/10/2024	7.625	293,882						362,000	05/09/2024
100162966		CENTERTON	AR		08/12/2024	6.875	293,886						370,000	06/28/2024
100132057		LEANDER	TX		10/13/2023	6.000	293,890						416,000	02/27/2023
100129405		INDIANAPOLIS	IN		09/26/2023	7.599	293,893						400,000	07/21/2023
100048776		JERSEY CITY	NJ		11/20/2020	4.375	293,894						418,000	07/31/2020
100031898		LOS ANGELES	CA		03/29/2019	4.500	293,896						670,000	12/08/2018
100134694		MANOR	TX		10/30/2023	7.125	293,900						435,000	09/20/2023
100171451		RICHMOND	VA		10/16/2024	6.999	293,904						410,001	09/05/2024
100053357		LOS ANGELES	CA		03/23/2021	3.625	293,905						1,295,000	12/31/2020
100090361		CHARLOTTE	NC		02/03/2023	8.500	293,915						390,000	01/12/2023
100137460		PFLUGERVILLE	TX		01/11/2024	8.250	293,917						410,000	11/17/2023
100109346		MELISSA	TX		06/12/2023	7.500	293,919						398,000	03/31/2023
100175160		WINDERMERE	FL		11/05/2024	7.990	293,920						325,000	08/01/2024
100171198		HIALEAH	FL		11/22/2024	6.500	293,921		2				566,500	10/29/2024
100144550		PHOENIX	AZ		04/26/2024	8.000	293,922						375,000	03/19/2024
100151046		ANTIOCH	TN		05/08/2024	5.750	293,923						415,000	03/07/2024
100168443		AUSTIN	TX		09/25/2024	6.990	293,926						395,000	08/02/2024
100079735		HOUSTON	TX		04/25/2022	5.874	293,926						355,000	01/25/2022
100140211		SPRINGTOWN	TX		01/11/2024	10.990	293,959						355,000	11/07/2023
100161980		CANTON	MI		07/31/2024	7.499	293,960						365,000	07/11/2024
100175625		CATONSVILLE	MD		11/12/2024	6.750	293,963		(5)				375,000	10/18/2024
100013137		PORT ORANGE	FL		05/25/2017	4.000	293,968						355,000	01/31/2017
100178323		BAKERSFIELD	CA		11/19/2024	8.125	293,968		(32)				405,000	10/16/2024
100171569		LAVON	TX		10/16/2024	7.000	293,976						370,000	08/22/2024
100151526		PORT SAINT LUCIE	FL		05/10/2024	7.375	293,988						400,000	03/15/2024
100185111		LANCASTER	CA		12/20/2024	7.875	293,990		(10)				485,000	11/25/2024
100029706		SPRINGFIELD	VA		10/26/2018	4.625	293,993						384,750	05/31/2018
100142697		SANFORD	NC		02/08/2024	6.500	293,993						400,000	11/17/2023
100120332		CASSELBERRY	FL		08/18/2023	6.875	293,997						580,000	07/17/2023
100151600		SURPRISE	AZ		05/10/2024	7.625	294,010						363,000	03/25/2024
100108280		NAVARRE	FL		05/24/2023	8.875	294,028						381,000	04/28/2023
3500108948		MILFORD	MA		10/16/2024	7.970	294,031						1,740,000	08/29/2024
100159382		WESLEY CHAPEL	FL		07/15/2024	8.000	294,032						424,000	05/17/2024
100101893		TALLAHASSEE	FL		04/06/2023	7.625	294,036						600,000	02/23/2023
3340066792		SNELLVILLE	GA		03/21/2024	9.410	294,042						1,360,000	12/04/2023
100161393		GALLATIN	TN		07/25/2024	7.625	294,057						395,000	05/31/2024
100146912		CHINO	CA		03/26/2024	7.125	294,060						395,000	02/06/2024
100170494		SPRING	TX		10/09/2024	7.375	294,061						352,000	09/06/2024
100065844		SAN ANTONIO	TX		07/23/2021	5.062	294,063						350,000	07/13/2021
100143232		RIO RANCHO	NM		02/16/2024	6.250	294,066						380,000	12/11/2023
100150966		GASTONIA	NC		05/08/2024	7.500	294,077						367,000	02/21/2024
100100908		BLUFFTON	SC		04/28/2023	6.500	294,082						360,000	12/29/2021
100101892		TALLAHASSEE	FL		04/06/2023	7.625	294,082						600,000	02/23/2023
100131835		DESTIN	FL		10/06/2023	7.750	294,085						375,000	09/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120224		DES PLAINES	IL		08/18/2023	8.750	294,092						420,000	06/15/2023
100058001		TUCKER	GA		06/30/2021	4.125	294,094						405,000	05/12/2021
100185352		HOFFMAN ESTATES	IL		12/20/2024	5.990	294,103		10				405,000	10/21/2024
100143886		LAKELAND	FL		03/06/2024	8.875	294,104						345,000	01/29/2024
100083837		LAKE WORTH	FL		07/12/2022	7.500	294,106						435,000	06/08/2022
100120425		FORNEY	TX		08/18/2023	9.875	294,109						375,000	07/31/2023
100043911		SOUTH GATE	CA		08/19/2020	6.990	294,115						475,000	12/04/2019
100168434		PHILADELPHIA	PA		09/25/2024	7.625	294,120						385,000	08/14/2024
100180896		UNITED KINGDOM	GBR		11/27/2024	7.090	294,127					(3,758)	327,500	11/04/2024
100087271		PORT CHARLOTTE	FL		10/25/2022	5.875	294,133						373,000	03/11/2022
100077922		UTRECHT	NLD		12/29/2021	3.650	294,139					(19,341)	334,118	06/30/2024
100090341		LOS LUNAS	NM		12/22/2022	8.375	294,143						380,000	12/01/2022
100135535		MINT HILL	NC		11/13/2023	7.375	294,153						425,000	09/26/2023
100116853		AUBREY	TX		07/20/2023	6.250	294,153						382,000	03/01/2024
100132081		POOLER	GA		10/13/2023	5.750	294,155						408,000	07/31/2023
100143358		NORTH PROVIDENCE	RI		02/16/2024	7.999	294,158						425,000	01/12/2024
100116528		PANAMA CITY BEACH	FL		07/20/2023	6.625	294,158						434,500	03/01/2024
100152384		HAVERTOWN	PA		05/17/2024	6.624	294,171						405,000	04/04/2024
100108953		PHOENIX	AZ		05/31/2023	7.750	294,177						435,000	04/21/2023
3340070098		WEST LAFAYETTE	IN		03/07/2024	9.348	294,188						1,340,000	02/01/2024
100155132		LIBERTY HILL	TX		07/19/2024	7.250	294,191						445,000	11/14/2023
100173228		COLUMBUS	OH		10/30/2024	5.750	294,192						402,000	08/22/2024
100138871		FORSYTH	GA		12/21/2023	7.990	294,206						390,000	10/25/2023
100048606		WEST ORANGE	NJ		11/20/2020	3.500	294,208						389,500	07/31/2020
100120123		PATERSON	NJ		08/11/2023	7.375	294,216						395,000	06/23/2023
100115669		BASYE	VA		07/20/2023	7.625	294,216						393,000	05/26/2023
3340082484		PHILADELPHIA	PA		09/03/2024	9.176	294,217						1,360,000	08/06/2024
100171835		HONOLULU	HI		10/17/2024	6.875	294,242						420,000	08/09/2024
100049536		EDMONDS	WA		11/20/2020	3.625	294,243						541,500	07/31/2020
100120562		PHOENIX	AZ		08/18/2023	10.250	294,248						420,000	07/20/2023
100153888		WEEKI WACHEE	FL		06/05/2024	6.875	294,249						400,000	04/24/2024
100076813		FRISCO	TX		12/27/2021	4.362	294,251						447,000	12/09/2021
100151162		POTTSTOWN	PA		05/09/2024	8.124	294,252						360,000	04/16/2024
100135883		WASILLA	AK		11/13/2023	9.249	294,253						400,000	10/20/2023
100185069		MEMPHIS	TN		12/20/2024	7.375	294,256		(3)				340,000	11/25/2024
100103789		HOLBROOK	NY		05/10/2023	7.680	294,259						440,000	04/13/2023
100132798		DALY CITY	CA		11/03/2023	7.750	294,264						690,000	08/01/2023
100137434		PHOENIX	AZ		01/11/2024	9.000	294,271						460,000	11/16/2023
100170139		OVERLAND PARK	KS		10/08/2024	7.625	294,277						320,000	08/29/2024
100119502		ANNA	TX		07/28/2023	7.500	294,280						395,000	06/16/2023
100172391		SPARKS	NV		10/23/2024	6.125	294,280						500,000	08/05/2024
100149764		PHILADELPHIA	PA		04/26/2024	8.590	294,288						410,000	03/15/2024
100166996		SAINT LOUIS	MO		09/13/2024	7.625	294,292						390,000	07/26/2024
100160039		MCKINNEY	TX		07/17/2024	7.125	294,292						416,000	04/29/2024
100151862		PALM DESERT	CA		05/10/2024	7.999	294,304						380,000	04/17/2024
100174559		MADERA	CA		10/31/2024	11.125	294,306						405,000	09/22/2023
100152210		FORT COLLINS	CO		05/17/2024	5.990	294,307						622,000	03/19/2024
100129387		MYRTLE BEACH	SC		09/26/2023	7.500	294,309						486,000	06/26/2023
100116332		ENGLEWOOD	CO		07/20/2023	4.300	294,315						704,000	03/01/2024
100148040		ROUND ROCK	TX		04/10/2024	7.125	294,317						420,000	03/04/2024
100129480		MIAMI BEACH	FL		09/29/2023	7.625	294,329						420,000	08/08/2023
100116996		KIHEI	HI		07/20/2023	4.525	294,331						625,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137318		WHARTON	NJ		12/01/2023	8.749	294,334						440,000	11/01/2023
100080915		ENCINO	CA		03/10/2022	4.500	294,340		(200)				355,000	02/01/2022
100148110		STANLEY	NC		04/10/2024	6.990	294,341						400,000	02/28/2024
100071701		SACRAMENTO	CA		10/14/2021	3.990	294,355						404,000	06/16/2021
100165544		LEWIS CENTER	OH		08/29/2024	7.625	294,359						415,000	07/12/2024
100120125		CALDWELL	ID		08/11/2023	7.625	294,368						377,000	06/21/2023
100081153		MATTHEWS	NC		03/18/2022	3.875	294,377						406,000	12/30/2021
100175975		ORLANDO	FL		11/14/2024	7.990	294,377		(18)				365,500	08/29/2024
100114972		ANNA	TX		07/14/2023	7.375	294,385						394,000	04/14/2023
100161026		PROVIDENCE VILLAGE	TX		07/24/2024	8.125	294,387						412,000	05/13/2024
100152187		VINEYARD	UT		05/17/2024	7.124	294,395						620,000	04/10/2024
100080900		TAMPA	FL		04/01/2022	6.375	294,396						315,000	02/25/2022
100135549		PAYSON	AZ		11/13/2023	8.625	294,411						475,900	09/25/2023
100166142		CHECK	VA		09/09/2024	7.500	294,413						325,000	06/26/2024
100168068		LAKE PLACID	FL		09/20/2024	6.990	294,424						396,000	04/09/2024
100110478		WINTER PARK	FL		06/30/2023	7.125	294,427						650,000	04/28/2023
100166219		BREINIGSVILLE	PA		09/09/2024	6.500	294,432						392,000	06/26/2024
100161083		COLORADO SPRINGS	CO		07/24/2024	5.875	294,434						414,000	05/30/2024
100071627		CLOVIS	CA		10/14/2021	3.990	294,437						405,000	06/08/2021
100156058		GREENVILLE	NC		06/18/2024	8.500	294,446						358,000	04/05/2024
100161954		LAKELAND	FL		07/31/2024	9.375	294,449						333,000	07/08/2024
100082184		LEONARD	TX		04/14/2022	5.750	294,450						348,000	02/28/2022
100170114		TANNERSVILLE	PA		10/08/2024	6.490	294,452						405,000	08/23/2024
100166122		HOUSTON	TX		09/09/2024	6.125	294,455						333,000	05/31/2024
100025394		MAYWOOD	CA		09/20/2018	4.375	294,463						380,000	04/30/2018
100164530		CHARLOTTE	NC		08/21/2024	6.990	294,466						390,000	07/05/2024
100135932		LANCASTER	CA		11/15/2023	8.750	294,470						425,000	10/17/2023
100140456		SARATOGA SPRINGS	UT		01/18/2024	7.000	294,477						440,000	12/06/2023
100164161		DESERT HOT SPRINGS	CA		08/21/2024	7.999	294,483						370,000	07/23/2024
100146958		BENSALEM	PA		03/26/2024	6.875	294,485						400,000	01/30/2024
100089392		ASHEVILLE	NC		11/17/2022	9.000	294,486						350,000	10/28/2022
100182538		GARNER	NC		12/12/2024	6.990	294,489		(7)				393,500	10/30/2024
100181982		ANNA	TX		12/12/2024	5.875	294,491		19				460,000	10/08/2024
100142811		ALBUQUERQUE	NM		02/08/2024	8.250	294,499						367,000	12/28/2023
100154555		LAS VEGAS	NV		06/14/2024	7.999	294,514						345,000	05/21/2024
100135911		ROTONDA WEST	FL		11/13/2023	8.249	294,521						390,000	09/30/2023
100164793		MYRTLE BEACH	SC		08/26/2024	8.125	294,522						365,000	06/13/2024
100152920		OCALA	FL		05/22/2024	7.499	294,530		(125)				500,000	05/01/2024
100065369		PORTLAND	OR		07/28/2021	4.125	294,535						435,000	05/27/2021
100157661		FORT WORTH	TX		06/28/2024	7.875	294,535						361,000	05/24/2024
100029692		NORTON	MA		10/26/2018	4.375	294,538						351,500	05/30/2018
100149656		THORNTON	CO		04/26/2024	8.625	294,539						390,000	03/07/2024
100138766		FARMERS BRNCH	TX		12/21/2023	11.625	294,544						366,000	10/30/2023
100165535		SACRAMENTO	CA		08/29/2024	7.625	294,547						455,000	07/08/2024
100165071		SUGARLOAF	CA		08/28/2024	7.500	294,548						435,000	07/25/2024
100111480		BRONX	NY		06/29/2023	6.000	294,571						2,450,000	06/01/2022
100142612		SHERWOOD	AR		02/08/2024	7.990	294,572						390,000	12/05/2023
100147875		FORT WORTH	TX		04/08/2024	6.500	294,572						420,000	01/25/2024
100115319		SUNRISE	FL		07/17/2023	7.750	294,574						355,000	05/04/2023
100180152		HOUSTON	TX		11/25/2024	9.500	294,583		(17)				355,000	08/15/2024
100142648		GAITHERSBURG	MD		02/08/2024	7.500	294,587						427,000	12/04/2023
100160826		SACRAMENTO	CA		07/24/2024	7.750	294,591						385,000	05/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
323090191		PORTLAND	OR		10/30/2023	9.730	294,600						5,220,000	09/29/2023
100060298		GRAPEVINE	TX		06/25/2021	4.000	294,637						495,000	03/24/2021
100159672		STOCKTON	CA		08/23/2024	8.500	294,638						350,000	07/25/2024
100086628		LAVON	TX		09/30/2022	7.875	294,664						375,000	08/19/2022
100119938		MACUNGIE	PA		08/10/2023	7.874	294,670						550,000	06/29/2023
100171709		LAWRENCEVILLE	GA		10/17/2024	7.125	294,676						383,000	09/05/2024
100115145		WATERBURY	CT		07/17/2023	7.904	294,676						390,000	06/15/2023
100045303		NAPLES	FL		11/25/2020	4.625	294,685						394,250	08/31/2020
100136448		BAKERSFIELD	CA		11/20/2023	5.990	294,691						436,000	09/26/2023
100101872		BLUE BELL	PA		04/06/2023	7.500	294,699						370,000	04/01/2023
100101922		JAMESTOWN	CA		04/14/2023	8.999	294,714						431,000	02/14/2023
100133576		KENNEWICK	WA		10/23/2023	7.624	294,716						375,000	09/15/2023
100167463		OSWEGO	IL		09/16/2024	6.875	294,718						375,000	08/06/2024
100173366		ROCKWALL	TX		10/30/2024	7.125	294,723						382,000	09/16/2024
100086533		MODESTO	CA		09/30/2022	7.875	294,724						370,000	08/22/2022
100120921		KISSIMMEE	FL		08/30/2023	7.500	294,727						337,000	06/29/2023
100180343		DAWSONVILLE	GA		11/25/2024	6.375	294,737						397,000	09/27/2024
100129515		POOLER	GA		09/29/2023	5.750	294,741						397,000	07/20/2023
100076126		SOUTH OGDEN	UT		01/07/2022	3.625	294,747						412,000	11/04/2021
100159516		FAYETTEVILLE	AR		07/15/2024	7.625	294,757						365,000	05/20/2024
100134809		PLACENTIA	CA		10/30/2023	7.875	294,770						850,000	09/29/2023
100147877		CONWAY	SC		04/08/2024	6.500	294,772						409,000	01/22/2024
100161648		ROTTERDAM	NLD		07/29/2024	5.450	294,777					(13,236)	399,691	06/30/2024
100119986		LAKE WALES	FL		08/11/2023	6.624	294,777						380,000	06/05/2023
100119640		WEST CHESTER	OH		08/04/2023	10.125	294,783						532,000	07/19/2023
100149428		SAINT CLOUD	FL		04/24/2024	5.990	294,789						423,000	02/29/2024
100156838		HACKETTSTOWN	NJ		06/27/2024	7.482	294,796						517,000	05/21/2024
100076803		AUBREY	TX		12/27/2021	5.312	294,797						353,000	12/08/2021
100119236		RIVERSIDE	CA		07/31/2023	7.500	294,797						394,000	06/08/2023
100182197		ORANGE BEACH	AL		12/12/2024	6.750	294,801		4				330,000	09/30/2024
100151611		LAWRENCEVILLE	GA		05/10/2024	7.625	294,809						390,000	03/25/2024
100119157		TOMS RIVER	NJ		07/31/2023	7.625	294,813						390,000	06/09/2023
100174287		GRANBURY	TX		10/31/2024	7.124	294,814						330,000	03/29/2024
100162656		FORT WORTH	TX		08/12/2024	6.125	294,823						380,000	05/23/2024
100053360		VAN NUYS	CA		03/23/2021	3.750	294,824						750,000	12/31/2020
100181351		PETALUMA	CA		12/06/2024	6.499	294,834		1				796,000	11/13/2024
100113442		NEW HYDE PARK	NY		06/29/2023	4.000	294,846						603,000	05/15/2022
100170196		ANNA	TX		10/08/2024	6.990	294,850						475,000	08/16/2024
100146041		BURBANK	CA		03/19/2024	8.250	294,859						1,385,000	10/17/2023
100017566		MIAMI BEACH	FL		04/26/2018	3.875	294,860						320,000	12/31/2017
100101873		SAINT PETERSBURG	FL		04/06/2023	8.500	294,866		6				380,000	04/01/2023
100032968		DUBLIN	IRL		06/21/2019	4.350	294,872					(19,430)	563,103	11/30/2018
100128776		SIMPSONVILLE	SC		09/21/2023	7.249	294,872						380,000	08/31/2023
100088875		PORT SAINT LUCIE	FL		11/15/2022	7.999	294,873						399,900	10/19/2022
100128463		OWENSBORO	KY		09/15/2023	7.990	294,877						375,000	08/07/2023
100013867		LA PUENTE	CA		05/25/2017	4.250	294,892						360,000	01/31/2017
100107872		MELISSA	TX		06/29/2023	9.500	294,894						363,000	05/15/2023
100150630		LAKE FREDERICK	VA		05/03/2024	6.990	294,895						425,000	01/18/2024
100127499		ROSWELL	GA		09/08/2023	6.375	294,898						440,000	07/25/2023
100028518		ANAHEIM	CA		10/26/2018	4.500	294,904						522,500	05/31/2018
100132263		GARNER	NC		10/13/2023	6.125	294,911						420,000	08/25/2023
100133569		FORT LAUDERDALE	FL		10/23/2023	6.950	294,914						420,000	09/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117911		GLENDALE	AZ		07/20/2023	10.250	294,914						390,000	03/01/2024
3310075939		HOUSTON	TX		11/21/2024	9.016	294,919						2,031,000	05/09/2024
100015815		SAN DIEGO	CA		02/27/2018	4.625	294,936						1,470,000	12/15/2017
100170384		BAKERSFIELD	CA		10/08/2024	7.375	294,937						385,000	08/23/2024
100168567		LAS VEGAS	NV		09/25/2024	6.000	294,941						450,000	08/02/2024
100161293		CLINTON	MD		07/25/2024	7.375	294,944						392,000	05/15/2024
100142832		ANNA	TX		02/09/2024	8.250	294,946						390,000	12/11/2023
100065784		BURBANK	CA		07/28/2021	4.375	294,950						1,170,000	06/07/2021
100112256		RENTON	WA		06/29/2023	4.750	294,952						950,000	06/03/2022
100144229		BRIDGEPORT	PA		03/07/2024	5.250	294,952						423,000	01/17/2024
100179660		KELLER	TX		11/21/2024	7.125	294,953						387,000	10/24/2024
100067403		ENCINITAS	CA		09/23/2021	3.625	294,956						1,000,000	07/31/2021
100127620		UNITY	NH		09/08/2023	7.375	294,961						410,000	07/21/2023
100144030		HOLTVILLE	CA		03/07/2024	7.124	294,968						395,000	02/02/2024
100186491		MARCO ISLAND	FL		12/30/2024	7.000	294,982						410,000	10/21/2024
100171882		AUSTIN	TX		10/17/2024	6.625	294,985						480,000	08/23/2024
100182094		APEX	NC		12/12/2024	6.125	294,997		11				432,000	10/21/2024
100128097		ANTIOCH	TN		09/08/2023	6.500	295,000						422,500	12/17/2021
100110659		HENRICO	VA		06/30/2023	7.000	295,004						395,000	05/15/2023
100142964		BIG BEAR CITY	CA		02/09/2024	7.990	295,005						386,000	12/13/2023
100084914		SCOTTSDALE	AZ		09/29/2022	6.625	295,007						705,000	08/15/2022
100165572		WINTER SPRINGS	FL		08/29/2024	6.000	295,011						450,000	07/15/2024
100110409		SUWANEE	GA		06/30/2023	5.375	295,016						453,000	04/17/2023
100185915		NEW HAVEN	CT		12/26/2024	7.375	295,022		(2)				365,000	12/06/2024
100115671		ATHENS	GA		07/20/2023	6.999	295,022						425,000	06/08/2023
100169177		RIVERVIEW	FL		09/27/2024	5.750	295,024						435,000	07/17/2024
100175634		VISALIA	CA		11/12/2024	7.250	295,030		(8)				365,000	10/14/2024
100108028		JACKSON TOWNSHIP	NJ		05/25/2023	6.000	295,037						510,000	03/09/2023
100164442		TALLAHASSEE	FL		08/21/2024	7.625	295,048						368,000	06/20/2024
100120955		METHUEN	MA		08/30/2023	7.500	295,053						425,000	06/23/2023
100135061		SAINT PAUL	MN		11/01/2023	7.125	295,059						429,000	08/29/2023
100163606		MODESTO	CA		08/15/2024	9.375	295,065						365,000	07/22/2024
100079974		EL SOBRANTE	CA		04/25/2022	3.625	295,070						650,000	02/01/2022
100081158		HOMESTEAD	FL		03/18/2022	3.125	295,071						504,000	12/31/2021
100100135		HENDERSON	NV		03/28/2023	8.500	295,077		(26)				430,000	02/23/2023
100164623		MABLETON	GA		08/21/2024	7.125	295,079						394,000	06/21/2024
100146909		ORMOND BEACH	FL		03/26/2024	7.500	295,082						420,000	01/24/2024
100137566		COMMERCE CITY	CO		12/08/2023	8.000	295,099						377,000	10/06/2023
100067664		SUGAR LAND	TX		09/23/2021	3.499	295,102						413,000	07/06/2021
100079538		NAPA	CA		04/25/2022	4.875	295,113						2,450,000	01/14/2022
100115795		PALM COAST	FL		07/20/2023	6.625	295,121						475,000	05/12/2023
100121071		NETHERLANDS	NLD		08/28/2023	6.300	295,175					(19,409)	380,000	12/01/2023
100082006		HAARLEM	NLD		03/30/2022	3.200	295,175					(19,409)	380,000	12/01/2023
100084238		ZALTBOMMEL	NLD		06/30/2022	3.650	295,175					(19,409)	470,000	12/01/2023
100077902		AMSTERDAM/AMSTELVEEN	NLD		12/29/2021	3.750	295,175					(19,409)	343,407	12/01/2023
100075886		DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021	3.650	295,175					(19,409)	335,294	06/30/2024
100087657		TIEL	NLD		09/27/2022	1.000	295,175					(19,409)	380,000	12/01/2023
100065957		ROTTERDAM	NLD		07/30/2021	8.080	295,175					(19,409)	360,938	06/01/2021
100185680		S-GRAVENHAGE	NLD		12/20/2024	5.350	295,175					(2,022)	475,000	12/11/2024
100154331		VICTORVILLE	CA		06/07/2024	10.375	295,190						365,000	05/15/2024
100180287		LAS VEGAS	NV		11/25/2024	6.124	295,197						410,000	09/24/2024
100131595		SANTEE	CA		10/06/2023	7.625	295,206						461,000	08/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120533		GRANBURY	TX		08/18/2023	9.625	295,207						315,000	07/19/2023
100150758		EUGENE	OR		05/07/2024	7.500	295,207						400,000	03/04/2024
100186404		LANCASTER	CA		12/30/2024	7.375	295,214						370,000	11/01/2024
100180492		BAKERSFIELD	CA		11/26/2024	7.625	295,214		(9)				356,000	10/25/2024
100150093		TUCSON	AZ		06/14/2024	8.750	295,225						508,000	04/22/2024
100171815		ALLENTOWN	PA		10/17/2024	7.500	295,227						380,000	08/21/2024
100135706		PARRISH	FL		11/10/2023	6.990	295,230						407,000	09/29/2023
100025536		CHICAGO	IL		09/20/2018	5.000	295,235		(177)				400,000	05/09/2024
100141762		PEMBROKE PINES	FL		01/30/2024	9.250	295,241						360,000	12/15/2023
100174345		FREEPORT	FL		10/31/2024	5.750	295,242						350,000	03/21/2024
100079641		BOLINGBROOK	IL		04/08/2022	5.375	295,243						400,000	01/14/2022
100107816		OCEAN CITY	MD		05/19/2023	6.625	295,244						403,000	02/16/2023
100156923		SCRANTON	PA		06/27/2024	8.380	295,246						410,000	05/16/2024
100170420		LANCASTER	CA		10/09/2024	6.999	295,251						385,000	09/04/2024
100080436		HACKENSACK	NJ		03/10/2022	6.450	295,251						520,000	02/03/2022
100087926		PORT SAINT LUCIE	FL		10/25/2022	7.250	295,255						418,540	09/23/2022
100113464		GILBERT	AZ		06/29/2023	4.250	295,258						910,000	05/16/2022
100144364		PHILADELPHIA	PA		03/07/2024	7.375	295,260						394,000	01/16/2024
100173205		APOPKA	FL		10/30/2024	7.375	295,261						394,000	08/12/2024
100086501		LAS VEGAS	NV		09/30/2022	8.250	295,275						390,000	08/16/2022
100048381		BAKERSFIELD	CA		11/20/2020	3.500	295,278						270,750	07/31/2020
100129296		JACKSONVILLE	OR		09/25/2023	7.375	295,280						430,000	08/02/2023
100126804		LAUREL	MD		08/30/2023	2.000	295,298						740,000	05/16/2022
100024709		SEATTLE	WA		09/20/2018	4.250	295,299						641,250	04/30/2018
100169722		HOBE SOUND	FL		09/30/2024	7.375	295,303		(55)				382,000	06/18/2024
100161808		NEWBURGH	NY		07/31/2024	8.680	295,304						385,000	06/24/2024
100144128		RUSKIN	FL		03/07/2024	7.500	295,304						390,000	01/08/2024
100154350		CABO SAN LUCAS	MEX		06/12/2024	9.657	295,304						476,795	05/08/2024
100119077		THOUSAND OAKS	CA		07/27/2023	8.625	295,312						365,000	06/21/2023
100011912		BRENTWOOD	TN		03/08/2017	4.250	295,319						330,000	09/02/2016
100054109		MINEOLA	NY		03/23/2021	4.625	295,321						430,000	12/31/2020
100154135		SUGARLOAF	CA		07/11/2024	7.500	295,335		(16)				400,000	05/31/2024
100136439		SAINT CLOUD	FL		11/20/2023	7.625	295,340						392,000	09/26/2023
100170912		NORCROSS	GA		10/11/2024	7.500	295,341						400,000	08/22/2024
100089201		SCOTTSDALE	AZ		11/18/2022	7.250	295,347						1,050,000	11/01/2022
100166189		HAMPTON	GA		09/09/2024	6.375	295,355						353,000	07/08/2024
3300005034		VIEW PARK	CA		06/24/2024	9.445	295,360						1,850,000	04/11/2024
100031821		HAYWARD	CA		03/29/2019	3.350	295,366						636,412	12/11/2018
100054488		KISSIMMEE	FL		03/23/2021	3.500	295,372						326,000	12/31/2020
100167435		ALBUQUERQUE	NM		09/16/2024	7.500	295,375						395,000	07/31/2024
100132246		ANNA	TX		10/13/2023	7.375	295,379						397,000	08/24/2023
100159583		PALM COAST	FL		07/15/2024	7.000	295,383		18				439,000	06/12/2024
100100496		MIAMI	FL		04/27/2023	5.250	295,393						480,000	03/01/2022
100031104		NORTH MASSAPEQUA	NY		03/29/2019	4.262	295,403						410,000	12/09/2018
100169157		CENTERTON	AR		09/27/2024	6.625	295,403						390,000	08/09/2024
100103646		CHOWCHILLA	CA		05/08/2023	8.990	295,411						424,000	03/22/2023
100160048		CLAYTON	OK		07/17/2024	8.125	295,452						385,000	05/13/2024
100171503		FORT WAYNE	IN		10/16/2024	7.125	295,452						415,000	08/15/2024
100160114		ORLANDO	FL		07/17/2024	7.750	295,452						420,000	05/21/2024
100048360		LOS ANGELES	CA		11/20/2020	4.500	295,457						422,750	07/31/2020
100082882		ELIZABETH	NJ		05/17/2022	6.875	295,459						330,000	04/06/2022
100136206		NAPLES	FL		11/20/2023	7.625	295,472						390,000	10/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100156642		HOWELL	NJ		06/24/2024	7.624	295,477						440,000	05/09/2024
100171596		LAS VEGAS	NV		10/16/2024	4.990	295,483						478,000	08/08/2024
100087102		DESOTO	TX		11/04/2022	8.375	295,484						393,000	09/29/2022
100120797		HOUSTON	TX		08/25/2023	8.250	295,485						370,000	06/15/2023
100152815		SNELLVILLE	GA		05/22/2024	10.625	295,485						334,000	05/01/2024
100146653		LUTZ	FL		03/20/2024	8.750	295,487						480,000	02/23/2024
100158947		DAVENPORT	FL		08/15/2024	8.375	295,489						333,000	07/11/2024
100148712		CHICAGO	IL		04/17/2024	8.124	295,495						345,000	12/15/2023
100136643		FOUNTAIN	CO		11/22/2023	10.625	295,505						350,000	11/07/2023
100180069		CHARLOTTE	NC		11/25/2024	6.875	295,512		(16)				407,000	08/27/2024
100101544		ROSANKY	TX		04/26/2023	6.499	295,518						430,000	03/03/2023
100136527		WINDERMERE	FL		11/20/2023	7.500	295,523						385,000	09/29/2023
100182048		TULARE	CA		12/12/2024	6.124	295,530		15				410,000	10/24/2024
100155937		TOLLESON	AZ		06/17/2024	5.500	295,551						449,000	04/11/2024
100109783		NAPA	CA		08/04/2023	7.625	295,552						410,000	06/26/2023
100136337		BRADENTON	FL		11/20/2023	8.000	295,555						380,000	09/12/2023
100152626		AUSTIN	TX		05/17/2024	7.490	295,564						427,000	03/21/2024
100109016		MOUNT VERNON	WA		05/31/2023	8.125	295,567						495,000	04/20/2023
100156414		FORT LAUDERDALE	FL		06/24/2024	7.500	295,574						414,000	05/14/2024
100182486		ALEDO	TX		12/12/2024	6.375	295,611		3				410,000	11/04/2024
100108212		WICHITA	KS		05/24/2023	7.250	295,612						410,000	04/25/2023
100161754		HACKETTSTOWN	NJ		07/31/2024	7.360	295,616						519,000	06/21/2024
100151502		DENTON	TX		05/10/2024	7.625	295,621						364,990	03/15/2024
100158147		MOUNT AIRY	MD		07/09/2024	7.625	295,639						402,000	05/10/2024
100153358		DIBOLL	TX		05/30/2024	7.490	295,640						407,000	04/10/2024
100141934		DAVENPORT	FL		03/27/2024	6.875	295,650						408,000	02/06/2024
100068496		REDINGTON SHORES	FL		08/25/2021	4.375	295,664						400,000	07/14/2021
100076653		GLENDALE	AZ		12/16/2021	4.250	295,666						395,000	11/22/2021
100147783		NORFOLK	VA		04/08/2024	7.375	295,679						387,000	02/01/2024
100185031		GREENWOOD	IN		12/20/2024	6.499	295,685		10				390,000	11/13/2024
100103745		GRIFFIN	GA		05/08/2023	10.125	295,688						336,000	03/30/2023
100162561		TURLOCK	CA		08/12/2024	7.375	295,691						460,000	07/05/2024
100148473		UNION	NE		04/12/2024	7.990	295,694						402,000	01/31/2024
100110647		JACKSONVILLE	FL		06/30/2023	7.500	295,696						537,000	05/11/2023
100048531		CARMEL	NY		11/20/2020	4.000	295,699						370,500	07/31/2020
100180310		SAN ANTONIO	TX		11/25/2024	6.875	295,704						475,000	09/20/2024
100136341		SARATOGA SPRINGS	UT		11/20/2023	6.375	295,706						427,000	08/29/2023
100168614		GREENVILLE	SC		09/25/2024	6.125	295,711						401,000	08/08/2024
100080875		DESERT HOT SPRINGS	CA		03/10/2022	4.750	295,713						380,000	02/09/2022
100158942		FORT MYERS	FL		07/12/2024	7.500	295,732						387,000	05/23/2024
100025912		PEPEEKEO	HI		09/20/2018	4.625	295,739						308,750	04/30/2018
100149076		N TOPSAIL BEACH	NC		04/19/2024	8.000	295,740						362,000	03/04/2024
100179565		FRANKLIN	OH		11/21/2024	6.875	295,742		(11)				388,584	09/24/2024
100130392		GRANBY	CT		09/28/2023	9.250	295,750						410,000	08/14/2023
100182661		ORMOND BEACH	FL		12/12/2024	6.750	295,751		(5)				425,000	10/25/2024
100132419		CAPE CORAL	FL		11/03/2023	7.700	295,754						535,000	05/31/2023
100171681		SAN TAN VALLEY	AZ		10/16/2024	6.125	295,768						474,000	08/29/2024
100164979		PARRISH	FL		08/28/2024	8.624	295,775						372,000	08/05/2024
100043669		SAN GABRIEL	CA		08/13/2020	4.250	295,783						598,500	12/04/2019
3340081111		WEST GROVE	PA		10/03/2024	8.798	295,785						1,300,000	07/17/2024
100068489		NASHUA	NH		08/25/2021	4.625	295,786						460,000	07/12/2021
100182581		HOSCHTON	GA		12/12/2024	6.624	295,789		(2)				420,000	10/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164566		CHARLOTTE	NC		08/21/2024	7.625	295,795						390,000	06/27/2024
100182604		BONITA SPRINGS	FL		12/12/2024	6.125	295,797		7				410,000	10/04/2024
100140825		PALM DESERT	CA		03/06/2024	8.125	295,818						360,000	12/27/2023
100084808		PARRISH	FL		08/02/2022	6.250	295,826						474,900	07/01/2022
100140301		LAS VEGAS	NV		01/18/2024	8.125	295,833						385,000	11/30/2023
100169639		BAKERSFIELD	CA		09/30/2024	7.625	295,836						380,000	06/01/2024
100013032		PARAMOUNT	CA		05/25/2017	4.375	295,850						420,000	01/31/2017
100115376		CHICAGO	IL		07/17/2023	8.875	295,852						370,000	06/21/2023
100169199		TAMPA	FL		09/27/2024	6.990	295,852						442,000	08/30/2024
100161017		LAWRENCEVILLE	GA		07/24/2024	8.625	295,856						360,000	05/23/2024
100011512		LITTLE EGG HARBOR TWP	NJ		03/08/2017	5.375	295,873						260,000	11/30/2016
100175366		SAN ANTONIO	TX		11/05/2024	6.625	295,891						445,000	09/13/2024
100180264		AUSTIN	TX		11/25/2024	5.750	295,893						515,000	09/17/2024
100138830		WESTON	TX		12/21/2023	7.625	295,894						415,000	10/31/2023
100070425		MIRAMAR	FL		09/23/2021	3.500	295,898						390,000	08/20/2021
100115740		SCHWENKSVILLE	PA		07/20/2023	6.625	295,903						400,000	05/31/2023
100152195		SURPRISE	AZ		05/17/2024	4.750	295,904						453,000	02/26/2024
100174692		KATY	TX		10/31/2024	8.000	295,907						418,000	03/11/2024
100088171		PARK CITY	UT		10/25/2022	7.750	295,909						422,500	09/13/2022
100179521		TOMBALL	TX		11/21/2024	6.624	295,909						380,000	09/23/2024
100031105		PEMBROKE PINES	FL		03/29/2019	2.000	295,917						495,000	12/07/2018
100099608		SANFORD	FL		04/06/2023	9.250	295,917						385,000	02/24/2023
100158135		TEMPLE	TX		07/09/2024	7.500	295,917						390,000	04/23/2024
100120922		CAPE CORAL	FL		08/30/2023	7.625	295,927						389,000	07/17/2023
100024040		LOS ANGELES	CA		09/10/2018	5.000	295,928						570,000	09/10/2018
3340070633		SARASOTA	FL		03/14/2024	8.837	295,931						1,130,000	02/16/2024
100084764		NILES	IL		08/02/2022	7.125	295,934						380,000	06/24/2022
100109279		LITTLE SILVER	NJ		07/21/2023	7.000	295,939						515,000	06/13/2023
100137171		KREMMLING	CO		11/28/2023	7.875	295,946						405,000	10/04/2023
100143114		RALEIGH	NC		02/16/2024	7.125	295,947						396,000	10/25/2023
100171632		BELLINGHAM	WA		10/16/2024	6.375	295,953						445,000	08/26/2024
100144510		LUBBOCK	TX		04/26/2024	9.250	295,957						341,500	03/11/2024
100117265		SAINT CLOUD	FL		07/20/2023	8.074	295,960						412,000	03/01/2024
100180402		LEANDER	TX		11/25/2024	6.125	295,963						415,000	09/20/2024
100186372		CAPE CORAL	FL		12/30/2024	7.250	295,965						385,000	11/19/2024
100165563		LAVEEN	AZ		08/29/2024	6.750	295,971						455,000	07/09/2024
100164995		SAN ANTONIO	TX		08/28/2024	9.624	295,973						360,000	07/29/2024
100169093		EL PASO	TX		09/27/2024	7.990	295,973						362,000	08/08/2024
100138148		STERLING	VA		12/14/2023	8.125	295,986						595,000	10/18/2023
100165850		NORFOLK	VA		08/29/2024	8.875	295,988						354,000	07/25/2024
100024827		HEMET	CA		09/20/2018	3.750	295,989						318,250	04/30/2018
100100012		KISSIMMEE	FL		03/28/2023	8.875	295,991						414,500	03/03/2023
100176693		SPRING	TX		11/15/2024	8.875	295,993						345,000	09/04/2024
100140017		MURFREESBORO	TN		01/09/2024	8.625	295,996						365,000	11/07/2023
100054521		BROOKLYN	NY		03/23/2021	7.250	296,001						1,325,000	12/31/2020
100164348		BLOOMINGDALE	GA		08/21/2024	6.500	296,006						402,000	05/30/2024
100156372		MADERA	CA		07/25/2024	7.500	296,019						358,000	07/03/2024
100076341		MIAMI	FL		01/07/2022	4.375	296,024						407,000	11/17/2021
100168444		COLLEGE PARK	GA		09/25/2024	6.990	296,028						387,000	08/01/2024
100126678		STOCKTON	CA		08/30/2023	6.500	296,033						570,000	05/16/2022
100161018		DESOTO	TX		07/24/2024	7.625	296,043						398,000	05/30/2024
100172587		SAINT CHARLES	IL		10/23/2024	6.500	296,044						365,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151607		SAYREVILLE	NJ		05/10/2024	7.000	296,048						400,000	03/27/2024
100101536		SPRING HILL	TN		04/26/2023	6.125	296,063						394,000	03/03/2023
100048844		DOUGLASVILLE	GA		11/20/2020	3.750	296,066						323,000	07/31/2020
100101559		CANDLER	NC		04/26/2023	6.625	296,069						494,000	03/02/2023
100148066		DAWSONVILLE	GA		04/10/2024	7.625	296,071						392,000	02/16/2024
100145691		UNITED KINGDOM	GBR		03/12/2024	3.390	296,072		13,493			(6,470)	300,000	04/21/2020
100120624		SOUTH GATE	CA		08/18/2023	7.250	296,078						595,000	07/27/2023
100136423		VENICE	FL		11/20/2023	7.375	296,088						530,000	09/22/2023
100128204		JACKSONVILLE	FL		09/18/2023	5.990	296,092						360,000	07/27/2023
100164525		CHARLOTTE	NC		08/21/2024	7.625	296,093						390,000	06/20/2024
100028417		MANASSAS	VA		10/26/2018	4.375	296,102						427,500	05/30/2018
100148740		EVANSTON	IL		04/17/2024	7.875	296,109						390,000	10/30/2023
100164572		NOKOMIS	FL		08/21/2024	7.125	296,116						410,000	06/18/2024
100175256		DAVENPORT	FL		11/05/2024	7.125	296,117						415,000	09/04/2024
100145399		UNITED KINGDOM	GBR		03/12/2024	3.390	296,118		13,250			(6,383)	400,018	04/03/2020
100166952		HOUSTON	TX		09/13/2024	6.990	296,118						393,000	06/28/2024
100169452		SHELTON	WA		09/30/2024	7.990	296,127		(53)				357,500	05/22/2024
100129700		LAS VEGAS	NV		09/29/2023	6.875	296,131						444,000	08/07/2023
100025148		CAROL STREAM	IL		09/20/2018	4.000	296,133						361,000	04/30/2018
100134272		PALMDALE	CA		10/27/2023	8.250	296,152						415,000	08/30/2023
100068004		PORTLAND	OR		09/23/2021	3.374	296,154						475,000	08/11/2021
100156345		JACKSONVILLE	FL		07/25/2024	7.375	296,158						366,000	06/24/2024
100140081		BANNER ELK	NC		01/09/2024	8.625	296,170						425,000	11/21/2023
100164036		PEMBROKE PINES	FL		08/21/2024	7.125	296,171						484,000	06/25/2024
100172513		LAWRENCEVILLE	GA		10/23/2024	6.625	296,175						400,000	09/05/2024
100065506		WINCHESTER	CA		07/28/2021	3.875	296,181						513,000	06/07/2021
100134990		WEST WARWICK	RI		10/30/2023	8.125	296,182						455,000	10/05/2023
100117363		STRATFORD	CT		07/20/2023	5.875	296,194						462,500	03/01/2024
100161788		LAUDERDALE LAKES	FL		07/31/2024	7.595	296,194						450,000	06/10/2024
100167019		WEST PALM BEACH	FL		09/13/2024	8.750	296,203						352,000	05/20/2024
3340083422		ROOSEVELT	NY		09/03/2024	9.265	296,208						1,320,000	07/31/2024
3340084918		HOWARD BEACH	NY		10/03/2024	8.960	296,208						1,700,000	09/05/2024
100079670		KATY	TX		04/25/2022	5.250	296,209						392,000	01/25/2022
100138723		DUNDEE	FL		02/02/2024	9.000	296,215						372,000	12/06/2023
100145699		UNITED KINGDOM	GBR		03/12/2024	3.390	296,221		13,327			(6,428)	300,000	12/13/2019
100137017		STEPHENS CITY	VA		11/28/2023	7.625	296,244						400,000	09/28/2023
100171887		DALLAS	TX		10/17/2024	6.500	296,247						400,000	08/20/2024
100186486		KENNESAW	GA		12/30/2024	7.000	296,256						389,000	11/08/2024
100081430		BATH	NC		03/18/2022	3.625	296,261						610,000	01/20/2022
100129385		LAS VEGAS	NV		09/26/2023	7.500	296,265						416,000	07/12/2023
100173246		COLUMBUS	OH		10/30/2024	7.125	296,266						388,000	08/28/2024
100129628		FARMERSVILLE	TX		09/29/2023	7.625	296,277						392,000	08/07/2023
100112745		HONOLULU	HI		06/29/2023	2.875	296,287						640,000	06/28/2022
100030891		PLEASANT HILL	CA		04/09/2019	3.125	296,290						845,500	07/31/2018
100162732		OCEAN CITY	MD		08/12/2024	7.990	296,293						325,000	06/05/2024
100115004		LADY LAKE	FL		07/14/2023	7.500	296,294						375,000	04/24/2023
100121024		EDGEWATER	FL		08/30/2023	7.375	296,302						378,000	07/14/2023
100053833		LAS VEGAS	NV		03/23/2021	4.980	296,312						330,000	01/04/2021
100181895		PEORIA	AZ		12/12/2024	6.490	296,330		6				495,000	09/28/2024
100013168		WINCHESTER	VA		05/25/2017	4.000	296,330						240,500	01/31/2017
100162765		CARMEL	IN		08/12/2024	7.500	296,333						415,000	06/17/2024
100132097		WYOMING	MI		10/13/2023	7.499	296,334						381,000	08/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150646		DALLAS	TX		05/06/2024	6.990	296,351						395,000	01/19/2024
100090916		KISSIMMEE	FL		01/31/2023	7.499	296,354						380,000	10/20/2022
100153061		PORTLAND	OR		06/27/2024	7.250	296,357		213				495,000	05/20/2024
100057511		GARFIELD	NJ		06/30/2021	3.625	296,377						422,500	05/05/2021
100149062		STERLING	VA		04/19/2024	8.000	296,388						385,000	02/22/2024
100168447		LAS VEGAS	NV		09/25/2024	6.250	296,389						395,000	07/24/2024
100145695		UNITED KINGDOM	GBR		03/12/2024	3.390	296,402					(6,510)	300,000	02/28/2020
100027873		BROOKLYN	NY		10/26/2018	2.000	296,410						1,353,750	06/09/2018
100042955		IMPERIAL BEACH	CA		05/28/2020	3.375	296,411						710,000	10/12/2019
100151845		MARSHVILLE	NC		05/10/2024	8.750	296,420						475,000	04/22/2024
100143492		ANNA	TX		02/21/2024	7.375	296,422						462,000	01/18/2024
100145696		UNITED KINGDOM	GBR		03/12/2024	3.390	296,423					(6,511)	300,000	01/29/2020
100118038		FALLS CHURCH	VA		07/20/2023	3.875	296,425						870,000	03/01/2024
100113263		STRATFORD	CT		06/29/2023	3.500	296,426						400,000	05/16/2022
100142620		DULUTH	GA		02/08/2024	7.624	296,427						397,000	12/08/2023
100181884		SAN ANTONIO	FL		12/12/2024	5.375	296,431		35				425,000	09/12/2024
100142738		ARNOLD	MD		02/08/2024	7.625	296,445						392,000	11/28/2023
100131999		MATAGORDA	TX		10/13/2023	7.250	296,448						425,000	08/24/2023
100169608		PLYMOUTH	MN		09/30/2024	7.125	296,455						365,000	07/10/2024
100168433		OAKHURST	CA		09/25/2024	7.625	296,456						359,000	08/02/2024
100091417		GLEN HAVEN	CO		02/22/2023	7.500	296,457						400,000	11/30/2022
100144909		UNITED KINGDOM	GBR		03/12/2024	3.590	296,459		13,374			(6,429)	300,000	03/12/2020
100148628		FAIRBURN	GA		05/15/2024	7.750	296,461						370,000	04/11/2024
100134493		HIALEAH	FL		10/30/2023	7.499	296,465						500,000	09/29/2023
100180660		HILLSIDE	NJ		11/26/2024	8.500	296,465		(19)				510,000	10/15/2024
100173477		BLUE ISLAND	IL		10/29/2024	8.625	296,465						365,000	09/17/2024
100168757		NORTH CHESTERFIELD	VA		09/26/2024	7.375	296,471						380,990	08/20/2024
100136330		VENICE	FL		11/20/2023	7.625	296,483						420,000	09/13/2023
100055834		PLEASANT GROVE	UT		03/23/2021	5.000	296,496						490,000	01/05/2021
100185424		HOT SPRINGS NATIONAL PARK	AR		12/20/2024	6.124	296,497		16				445,000	10/31/2024
100130187		HOUSTON	TX		11/15/2023	9.000	296,497						415,000	09/29/2023
100088155		MENIFEE	CA		10/25/2022	7.625	296,506						635,000	10/03/2022
100170498		WYLIE	TX		10/09/2024	5.999	296,516						397,000	09/11/2024
100134717		MESA	AZ		10/30/2023	7.625	296,522						441,000	09/22/2023
100174350		CLARKSON	KY		10/31/2024	8.125	296,524						340,000	03/29/2024
100146981		NEWPORT	KY		03/26/2024	7.125	296,539						425,000	02/15/2024
100169755		LAWRENCEVILLE	GA		09/30/2024	6.990	296,542						395,000	06/21/2024
100101851		RICHMOND	TX		04/06/2023	8.250	296,563						370,000	02/14/2023
100142398		SAINT AUGUSTINE	FL		02/02/2024	9.500	296,572						385,000	12/28/2023
100109300		FORT LAUDERDALE	FL		06/12/2023	6.500	296,582						420,000	05/03/2023
100090183		STATEN ISLAND	NY		01/13/2023	8.250	296,586						580,000	11/14/2022
100143403		CHICAGO	IL		02/16/2024	9.125	296,587						385,000	01/24/2024
100161049		BUFFALO	MN		07/24/2024	7.625	296,590						390,000	05/30/2024
100133942		WATERBURY	CT		10/25/2023	8.510	296,592						380,000	09/21/2023
100182396		SEFFNER	FL		12/12/2024	7.500	296,602		(12)				360,000	11/08/2024
100169077		TOMBALL	TX		09/27/2024	7.625	296,603						383,400	07/17/2024
3340068744		ATLANTA	GA		02/29/2024	9.416	296,604						1,070,000	01/29/2024
100101628		SHOW LOW	AZ		04/26/2023	7.625	296,609						435,000	02/22/2023
100152032		PITTSBURG	CA		05/15/2024	9.375	296,619						490,000	04/30/2024
100159288		DAWSONVILLE	GA		07/15/2024	7.125	296,625						390,000	05/30/2024
100153292		TUCSON	AZ		05/30/2024	7.000	296,626						425,000	04/01/2024
100014530		YORKTOWN HEIGHTS	NY		09/27/2017	3.000	296,629						650,000	07/28/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158703		LEHIGH ACRES	FL		07/10/2024	7.490	296,646						368,000	04/29/2024
100135478		MERCED	CA		11/13/2023	5.990	296,647						460,000	09/06/2023
100186481		LITHONIA	GA		12/30/2024	7.125	296,651						373,000	10/29/2024
100099743		NESCONSET	NY		02/28/2023	7.350	296,660						451,500	02/01/2023
100141270		WOODBRIDGE	VA		01/30/2024	8.875	296,663						457,000	12/18/2023
100120722		MONROE	NC		08/25/2023	7.125	296,672						470,000	06/29/2023
100025582		RESEDA	CA		09/20/2018	4.000	296,674						536,750	04/30/2018
100180398		LURAY	VA		11/25/2024	6.500	296,679						400,000	10/07/2024
100147526		ESTERO	FL		04/03/2024	7.500	296,682						375,000	02/28/2024
100101524		RENO	NV		04/26/2023	5.500	296,683						406,000	02/06/2023
100164540		CHARLOTTE	NC		08/21/2024	7.625	296,684						388,900	06/28/2024
100167596		CHARLOTTE	NC		09/19/2024	7.625	296,686						387,900	08/02/2024
100169775		YUBA CITY	CA		09/30/2024	7.625	296,691						382,000	06/27/2024
100153196		HOUSTON	TX		05/30/2024	7.625	296,694						345,000	04/04/2024
100171442		LAKE HAVASU CITY	AZ		10/16/2024	7.625	296,698						359,000	09/06/2024
100029765		CLACKAMAS	OR		10/26/2018	4.250	296,700						460,750	06/03/2018
100159464		HENDERSONVILLE	TN		07/15/2024	7.625	296,703						400,000	05/24/2024
100067463		CLIFTON	NJ		09/23/2021	4.375	296,708						555,000	07/16/2021
100076388		SAVANNAH	GA		12/23/2021	5.624	296,711						360,000	11/05/2021
100173110		NEWARK	DE		10/30/2024	7.124	296,718						415,000	09/20/2024
100108246		HYATTSVILLE	MD		05/24/2023	9.875	296,731						345,000	04/25/2023
100176733		YAKIMA	WA		11/15/2024	7.250	296,744		(24)				367,000	04/01/2024
100012678		LA QUINTA	CA		05/25/2017	4.250	296,745						352,000	01/31/2017
100129435		CINCINATTI	OH		09/29/2023	7.375	296,755						405,000	08/24/2023
100145468		UNITED KINGDOM	GBR		03/12/2024	3.550	296,760		13,480			(6,392)	429,987	02/03/2020
100081120		GEORGETOWN	TX		03/18/2022	3.375	296,761						435,000	01/04/2022
100174056		CHICAGO	IL		10/31/2024	8.000	296,771						365,000	07/17/2024
100175856		BERWYN	IL		11/12/2024	6.970	296,772		1				420,000	10/03/2024
100134765		LAKE HIAWATHA	NJ		10/30/2023	8.750	296,782						430,000	09/28/2023
100161135		CROWN POINT	IN		07/24/2024	5.875	296,785						390,000	05/31/2024
100151191		NEW SMYRNA BEACH	FL		05/10/2024	7.124	296,800						395,000	04/05/2024
100150657		CHATTANOOGA	TN		05/06/2024	7.500	296,811						390,000	02/14/2024
100102810		TANNERSVILLE	PA		06/22/2023	8.875	296,823						340,000	02/10/2023
100055147		GREENSBORO	NC		03/23/2021	12.360	296,840						261,000	12/31/2020
100149923		ALBRIGHTSVILLE	PA		04/29/2024	7.750	296,843						386,000	04/12/2024
100068046		BREMERTON	WA		09/23/2021	3.374	296,844						428,000	08/19/2021
100068049		BREMERTON	WA		09/23/2021	3.374	296,844						440,000	08/19/2021
100068050		BREMERTON	WA		09/23/2021	3.374	296,844						440,000	08/19/2021
100091947		OCALA	FL		02/03/2023	10.250	296,850						343,000	01/12/2023
100144700		UNITED KINGDOM	GBR		03/12/2024	3.390	296,858		13,766			(6,399)	300,000	04/03/2020
100019687		ANAHEIM	CA		07/26/2018	4.750	296,865						600,000	03/20/2018
100101905		KISSIMMEE	FL		04/06/2023	8.750	296,866						364,000	03/14/2023
100180040		REHOBOTH BEACH	DE		11/25/2024	7.375	296,868		(8)				405,000	10/11/2024
100170209		RICHMOND	TX		10/08/2024	5.250	296,871						350,000	07/16/2024
100144348		RICHMOND	VA		03/07/2024	7.990	296,884						390,000	12/22/2023
100175090		FORT STOCKTON	TX		11/05/2024	6.250	296,887		(24)				515,000	10/17/2024
100137823		SARASOTA	FL		12/08/2023	8.250	296,893						537,500	10/25/2023
100163098		SAINT LOUIS	MO		08/13/2024	8.000	296,909						392,000	06/14/2024
100166227		MONROE	NC		09/09/2024	5.750	296,926						414,000	06/28/2024
100168243		CANTON	GA		09/20/2024	7.500	296,935						500,000	04/11/2024
100146906		CARROLLTON	TX		03/26/2024	7.625	296,947						396,000	01/18/2024
100150227		UNITED KINGDOM	GBR		04/29/2024	6.340	296,947					(996)	395,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144180		PLANO	TX		03/07/2024	7.125	296,984						385,000	01/12/2024
100139113		CAPE CORAL	FL		12/28/2023	8.499	296,987						375,000	12/08/2023
100176843		SENECA	SC		11/15/2024	7.750	296,990		(14)				406,000	08/30/2024
100159330		BREINIGSVILLE	PA		07/15/2024	5.990	296,997						385,000	04/29/2024
3340076562		LEHIGH ACRES	FL		07/19/2024	9.855	297,000						1,080,000	04/23/2024
3340068542		MIAMI	FL		02/26/2024	9.473	297,000						1,170,000	01/02/2024
3340072970		BROOKLYN	NY		04/12/2024	9.593	297,000						1,430,000	02/29/2024
3340082296		LINDENHURST	NY		09/18/2024	9.333	297,000						1,392,000	08/01/2024
100161546		ACWORTH	GA		07/30/2024	7.375	297,009						396,000	05/29/2024
100150940		FORT MYERS	FL		05/08/2024	7.625	297,022						405,000	02/28/2024
100151795		GAITHERSBURG	MD		05/10/2024	7.125	297,025		20				400,000	04/02/2024
100100654		ROCKVILLE	MD		04/28/2023	6.375	297,046						400,000	06/28/2021
100168105		CAMARILLO	CA		09/20/2024	6.990	297,050						895,000	03/25/2024
100156398		HENDERSON	NV		07/25/2024	8.250	297,059						350,000	06/28/2024
100108026		FLOWER MOUND	TX		05/25/2023	4.990	297,059						429,000	02/23/2023
100128151		PEMBROKE PINES	FL		09/18/2023	7.625	297,067						400,000	07/21/2023
100149630		DAWSONVILLE	GA		04/26/2024	7.625	297,085						370,000	03/11/2024
100054614		PLAINWELL	MI		03/23/2021	4.250	297,085						420,000	01/03/2021
100130053		WYANDANCH	NY		09/27/2023	8.121	297,088		3,536				415,000	09/06/2023
100151623		HUTTO	TX		05/10/2024	7.125	297,092						400,000	03/28/2024
100150670		COTTAGE GROVE	OR		05/06/2024	7.125	297,093						465,000	02/01/2024
100054670		WESLEY CHAPEL	FL		03/23/2021	4.625	297,095						272,000	12/31/2020
100088953		COLUMBIA HEIGHTS	MN		11/15/2022	8.250	297,100		11				375,000	10/14/2022
100179703		FLORIDA CITY	FL		11/21/2024	5.500	297,106						400,000	09/23/2024
100173284		FREEPORT	FL		10/30/2024	6.625	297,106						392,000	09/06/2024
100138880		HURON	OH		12/21/2023	7.625	297,107						595,000	10/18/2023
100159300		DUNEDIN	FL		07/15/2024	7.625	297,114						590,000	05/17/2024
100149130		SAINT GEORGE	UT		04/22/2024	7.750	297,115		(51)				445,000	04/02/2024
100173298		GARNER	NC		10/30/2024	6.125	297,115						420,500	09/12/2024
100176899		ELIZABETH CITY	NC		11/15/2024	8.750	297,117		(7)				360,000	07/31/2024
100144203		MOUNT HOLLY	NC		03/07/2024	7.375	297,119						395,000	01/12/2024
100129579		DENTON	TX		09/29/2023	7.375	297,128						410,000	08/21/2023
100145258		UNITED KINGDOM	GBR		03/12/2024	3.390	297,135		13,798			(6,493)	300,000	01/21/2020
100150667		COTTAGE GROVE	OR		05/06/2024	7.125	297,144						465,000	02/06/2024
100150668		COTTAGE GROVE	OR		05/06/2024	7.125	297,147						465,000	02/06/2024
100087140		SUMMIT	NJ		10/25/2022	5.000	297,152						505,000	10/12/2021
3340069684		OZONE PARK	NY		02/29/2024	9.938	297,161						2,900,000	01/23/2024
100147855		GLASSBORO	NJ		04/08/2024	7.250	297,165						400,000	01/23/2024
100158837		LITTLE ROCK	AR		07/12/2024	7.490	297,166						392,000	04/26/2024
100144722		UNITED KINGDOM	GBR		03/12/2024	3.640	297,182		13,404			(6,497)	298,000	12/18/2019
100151597		PORT SAINT LUCIE	FL		05/10/2024	7.990	297,184						370,000	03/25/2024
100144591		LONGMONT	CO		03/13/2024	7.500	297,189						461,000	02/07/2024
100152334		ARGYLE	TX		05/17/2024	5.750	297,206						460,000	03/25/2024
100145068		UNITED KINGDOM	GBR		03/12/2024	3.450	297,206					(6,528)	350,008	02/28/2020
100144170		PLANO	TX		03/07/2024	6.875	297,210						430,000	01/12/2024
100153332		LAKELAND	FL		05/30/2024	8.000	297,214						410,000	03/20/2024
100165533		ASHEVILLE	NC		08/29/2024	6.875	297,215						602,000	07/08/2024
100136315		OLD ORCHD BCH	ME		11/20/2023	7.990	297,220						405,000	10/06/2023
100024349		PINECREST	FL		09/20/2018	5.625	297,227						427,000	09/20/2018
100091507		TOMS RIVER	NJ		01/20/2023	8.139	297,234						395,000	12/19/2022
100115878		LEHI	UT		07/20/2023	6.000	297,236						409,000	05/17/2023
100182411		AVE MARIA	FL		12/12/2024	6.000	297,239		14				420,000	10/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127288		CUMMING	GA		08/30/2023	4.000	297,239						700,000	06/06/2022
100144792		UNITED KINGDOM	GBR		03/12/2024	3.550	297,239		13,478			(6,475)	300,000	04/15/2020
100169427		NASHVILLE	TN		09/30/2024	7.625	297,243						430,000	05/13/2024
100151102		PFLUGERVILLE	TX		05/08/2024	7.500	297,245						390,000	03/15/2024
100108548		KATWIJK	NLD		05/25/2023	6.545	297,246					(19,545)	410,000	12/01/2023
100157951		SWANSBORO	NC		07/09/2024	8.000	297,260						327,000	05/14/2024
100140133		WENDELL	NC		01/09/2024	6.000	297,279						420,000	11/14/2023
100158653		ACWORTH	GA		07/10/2024	8.000	297,280						365,000	04/30/2024
100179751		NORTH LAS VEGAS	NV		11/21/2024	5.750	297,285		35				413,000	09/17/2024
100129636		NEW ORLEANS	LA		09/29/2023	7.125	297,289						400,000	08/07/2023
100088317		WEST PALM BEACH	FL		11/10/2022	7.999	297,295						380,000	09/23/2022
100144784		UNITED KINGDOM	GBR		03/12/2024	3.390	297,301		13,660			(6,439)	300,000	03/10/2020
100026078		CHARLOTTE	NC		09/20/2018	4.625	297,318						285,000	04/30/2018
100120040		AUSTIN	TX		08/11/2023	5.250	297,321						440,000	05/24/2023
100115798		DURHAM	NC		07/20/2023	6.500	297,322						402,000	05/18/2023
100134854		EDEN	NC		10/30/2023	9.625	297,324						411,500	10/03/2023
100139564		NORTH CHESTERFIELD	VA		12/28/2023	10.750	297,326						365,000	12/01/2023
100131791		PALMETTO	FL		10/06/2023	8.999	297,328						360,000	09/20/2023
100133830		PHOENIX	AZ		10/20/2023	8.999	297,330						365,000	09/12/2023
100156059		WINDERMERE	FL		06/18/2024	7.375	297,331						370,000	03/18/2024
100178503		HOUSTON	TX		11/21/2024	7.375	297,334		(16)				415,000	09/19/2024
100047933		PITTSBURG	CA		11/20/2020	4.750	297,338						589,000	07/31/2020
100144809		UNITED KINGDOM	GBR		03/12/2024	3.390	297,341		13,659			(6,440)	299,995	03/10/2020
100148780		ROYSE CITY	TX		04/17/2024	8.124	297,350						375,000	10/18/2023
100160950		NEWNAN	GA		07/24/2024	7.375	297,354						422,000	05/23/2024
100088254		PENSACOLA	FL		10/17/2022	6.916	297,366						430,000	09/08/2022
100102348		DAVENPORT	FL		06/07/2023	7.750	297,367						395,000	08/11/2022
100143279		AUSTIN	TX		02/16/2024	7.375	297,369						433,000	01/05/2024
100057519		DENVER	CO		06/30/2021	3.499	297,375						420,000	05/19/2021
100160390		CLOVIS	CA		09/06/2024	7.125	297,383						375,000	07/26/2024
100089254		SLIDELL	LA		01/26/2023	8.375	297,387						388,000	10/28/2022
100120211		LARGO	FL		08/18/2023	8.125	297,387						375,000	06/05/2023
100165903		STOCKTON	CA		08/30/2024	8.875	297,388						375,000	07/26/2024
100115742		RICHMOND HILL	GA		07/20/2023	5.990	297,389						427,000	05/30/2023
100102724		LANCASTER	CA		06/22/2023	6.999	297,393						455,000	06/21/2022
100151119		CUMMING	GA		05/08/2024	7.490	297,394						396,500	03/18/2024
100149089		KISSIMMEE	FL		04/19/2024	8.875	297,396						390,000	03/13/2024
100166456		COLUMBUS	OH		10/31/2024	7.000	297,397		(45)				410,000	10/04/2024
100172952		SPOTSYLVANIA	VA		10/25/2024	7.375	297,400						362,000	09/27/2024
100149391		GAINESVILLE	GA		04/24/2024	7.625	297,400						365,000	03/01/2024
100038887		WICKLOW	IRL		09/27/2019	5.000	297,416					(19,362)	257,380	11/30/2018
100182637		BRAINERD	MN		12/12/2024	6.124	297,425		13				435,000	11/07/2024
100144786		UNITED KINGDOM	GBR		03/12/2024	3.390	297,433		13,657			(6,442)	300,000	03/10/2020
3340076101		LAKE ARROWHEAD	CA		06/04/2024	9.148	297,436						1,260,000	05/06/2024
100137781		MANCHESTER	CT		12/08/2023	8.125	297,436						393,000	10/19/2023
100170377		EAGLE LAKE	FL		10/08/2024	5.999	297,437						339,000	08/19/2024
100091827		SAN ANTONIO	TX		01/30/2023	7.875	297,438						432,000	12/22/2022
100132095		TIVERTON	RI		10/13/2023	7.490	297,452						485,000	08/14/2023
100065023		SOMERSWORTH	NH		07/14/2021	3.990	297,457						410,000	05/18/2021
100160856		LOMPOC	CA		07/24/2024	6.875	297,459						540,000	05/31/2024
100081527		SPARKS	NV		03/18/2022	3.499	297,480						430,000	01/03/2022
100107951		POMPANO BEACH	FL		06/29/2023	9.125	297,484						375,000	06/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100174356		SPRINGFIELD	MO		10/31/2024	8.500	297,484						323,000	04/09/2024
100129767		AREA OF OLIVEHURST	CA		09/27/2023	7.375	297,489						404,000	08/24/2023
100163256		VAN NUYS AREA LOS ANGELES	CA		08/13/2024	7.125	297,490						865,000	07/18/2024
100029540		SANTA ANA	CA		10/26/2018	4.500	297,491						579,500	06/03/2018
100078461		LAKE CITY	CO		01/25/2022	5.437	297,491						390,000	11/18/2021
100117384		HERALD	CA		07/20/2023	4.125	297,499						620,000	03/01/2024
100109648		PANAMA CITY BEACH	FL		06/14/2023	7.999	297,499						375,000	05/12/2023
100100557		HOUSTON	TX		04/27/2023	9.000	297,504						387,000	03/24/2023
100142890		WHITE SETTLEMENT	TX		02/09/2024	8.625	297,508						390,000	11/16/2023
100141127		LAKE ELSINORE	CA		01/30/2024	7.950	297,509						410,000	12/26/2023
100065823		HACKENSACK	NJ		07/23/2021	5.037	297,509						390,000	06/01/2021
100135714		HERMITAGE	TN		11/10/2023	7.125	297,509						474,000	09/06/2023
100168650		MARIETTA	GA		09/25/2024	7.624	297,510						370,000	09/10/2024
100115770		LAS VEGAS	NV		07/20/2023	6.624	297,519						415,000	05/24/2023
4010083120		SALEM	NJ		11/26/2024	7.460	297,525		(2,097)				415,000	07/18/2024
100136325		SUGARLOAF	CA		11/20/2023	8.125	297,528						375,000	10/01/2023
100167440		GRAFTON	WV		09/16/2024	6.250	297,539						420,000	07/19/2024
100081000		CARY	NC		03/18/2022	3.499	297,539						435,000	01/11/2022
100163187		NEW MARKET	MD		08/13/2024	6.875	297,546						500,000	07/23/2024
100139180		HOMESTEAD	FL		12/28/2023	8.250	297,557						467,000	11/22/2023
100113736		WASHINGTON	DC		06/29/2023	5.250	297,557						620,000	04/07/2023
100086954		SAINT CLOUD	FL		10/24/2022	6.625	297,567						453,000	09/09/2022
3500110185		DURHAM	NC		11/27/2024	8.508	297,572						4,380,000	09/26/2024
100043219		CHULA VISTA	CA		08/13/2020	3.750	297,573						1,220,000	05/21/2024
100119074		STOW	MA		07/27/2023	8.999	297,573						682,000	06/28/2023
100164339		DAWSONVILLE	GA		08/21/2024	7.125	297,580						396,000	06/20/2024
100057244		RANCHO CUCAMONGA	CA		05/19/2021	4.812	297,582						380,000	05/04/2021
100147762		WEAVERVILLE	NC		04/08/2024	7.124	297,588						397,000	02/26/2024
100138762		LAWTON	OK		12/21/2023	9.125	297,588						390,000	11/01/2023
100173767		MERRITT ISLAND	FL		10/30/2024	6.750	297,591						374,000	09/18/2024
100163006		MELISSA	TX		08/13/2024	7.375	297,594						434,000	04/25/2024
100164759		LITTLE RIVER	SC		08/26/2024	5.990	297,602						385,000	06/27/2024
100169084		HOUSTON	TX		09/27/2024	6.125	297,602						425,000	07/23/2024
100172544		CHATTANOOGA	TN		10/23/2024	7.490	297,604						420,000	09/09/2024
100176885		CHATTANOOGA	TN		11/15/2024	7.250	297,604		(28)				390,000	09/20/2024
100140631		TEMECULA	CA		01/19/2024	7.125	297,605						661,000	11/28/2023
100185479		DAWSONVILLE	GA		12/20/2024	6.125	297,610		14				397,000	11/01/2024
100116817		VAN NUYS AREA LOS ANGELES	CA		07/20/2023	4.250	297,616						485,000	03/01/2024
100115757		KISSIMMEE	FL		07/20/2023	7.625	297,617						400,000	04/28/2023
100078873		ROY	UT		02/24/2022	3.999	297,623						415,000	01/26/2022
100133656		SMYRNA	TN		10/23/2023	6.875	297,635						475,000	08/30/2023
100159431		AURORA	IL		07/15/2024	5.750	297,636						415,000	05/24/2024
100169223		BOWIE	MD		09/27/2024	7.370	297,645						488,000	09/10/2024
100186337		PASADENA	MD		12/30/2024	6.624	297,647						480,000	11/15/2024
100169987		VISALIA	CA		11/08/2024	7.250	297,649						385,000	09/30/2024
100110431		BRIGANTINE	NJ		06/30/2023	6.125	297,667						900,000	04/10/2023
100116870		HOUSTON	TX		07/20/2023	7.417	297,668						415,000	03/01/2024
100179484		HENDERSON	NV		11/21/2024	6.250	297,670		4				399,000	09/12/2024
100149129		SAINT GEORGE	UT		04/22/2024	7.750	297,671		(51)				446,000	04/02/2024
100112266		SPRINGBORO	OH		06/29/2023	5.125	297,675						510,000	06/06/2022
100136326		NAPLES	FL		11/20/2023	7.500	297,676						418,000	09/15/2023
100142522		TULSA	OK		02/08/2024	6.624	297,684						401,000	12/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100111055		SAINT ALBANS	NY		06/29/2023	4.875	297,686						630,000	05/15/2022
100175770		TOLLESON	AZ		11/12/2024	6.375	297,695						440,000	09/25/2024
100151229		POOLER	GA		05/10/2024	7.625	297,702						400,000	03/13/2024
100165946		WEST VALLEY CITY	UT		09/06/2024	6.999	297,703						488,000	08/12/2024
100159259		MCKINNEY	TX		07/15/2024	7.625	297,706						400,000	05/10/2024
100129985		ATLANTIC CITY	NJ		09/27/2023	9.356	297,711						400,000	08/29/2023
100130171		MANSFIELD	TX		11/15/2023	7.500	297,718						595,000	10/05/2023
100167568		DAVENPORT	FL		09/19/2024	6.990	297,719						335,000	08/08/2024
100147275		PORT CHARLOTTE	FL		03/28/2024	7.750	297,724						420,000	03/01/2024
100151762		BUFFALO	MN		05/10/2024	8.125	297,728						370,000	04/12/2024
100147630		TAMPA	FL		04/04/2024	7.999	297,732						365,000	03/15/2024
100110472		FULLERTON	CA		06/30/2023	6.125	297,739						550,000	04/25/2023
100157969		SAN JOSE	CA		07/09/2024	6.875	297,752						1,724,000	05/01/2024
100168165		HARKER HEIGHTS	TX		09/20/2024	7.250	297,761						395,000	04/19/2024
100166025		ROCKWALL	TX		09/06/2024	6.875	297,764						554,000	08/21/2024
100091412		SAHUARITA	AZ		02/22/2023	7.625	297,766						403,000	12/01/2022
100147763		HUTTO	TX		04/08/2024	6.624	297,771						400,000	02/23/2024
100143303		CAPE CORAL	FL		02/16/2024	6.624	297,778						410,000	12/28/2023
100161830		TOBYHANNA	PA		07/31/2024	7.860	297,783						432,000	06/12/2024
100091297		TACOMA	WA		01/31/2023	8.250	297,791						395,000	12/27/2022
3340082064		COPIAGUE	NY		08/26/2024	9.117	297,792						1,300,000	07/23/2024
100171810		LAS VEGAS	NV		10/17/2024	6.990	297,801						405,000	08/16/2024
100131669		WADDELL	AZ		10/06/2023	5.375	297,802						435,000	08/18/2023
100136202		TAMPA	FL		11/20/2023	7.625	297,807						418,000	10/02/2023
100030394		LANGHORNE	PA		12/20/2018	4.625	297,822						415,000	09/30/2018
100137235		WINTER PARK	CO		11/29/2023	9.250	297,831						420,000	10/27/2023
100025577		BALDWIN	NY		09/20/2018	4.250	297,831						363,850	04/30/2018
100148797		SAN ANTONIO	TX		04/17/2024	5.990	297,834						395,000	10/05/2023
100091078		CALEXICO	CA		01/31/2023	7.999	297,840						450,000	12/16/2022
100163907		CAPITOL HEIGHTS	MD		10/04/2024	7.500	297,843						394,000	09/05/2024
100182420		DAWSONVILLE	GA		12/12/2024	6.625	297,848		4				415,000	10/11/2024
100109145		SNELLVILLE	GA		06/09/2023	8.875	297,849						385,000	04/21/2023
100100667		TRACY	CA		04/28/2023	4.990	297,865						630,000	07/28/2021
100110514		FRESNO	CA		06/30/2023	5.375	297,865						526,000	04/21/2023
100159203		GOODLETTSVILLE	TN		07/15/2024	7.624	297,876						394,000	06/10/2024
100142506		MANOR	TX		02/08/2024	6.999	297,877						397,000	12/20/2023
100151080		MESA	AZ		05/08/2024	7.625	297,883						390,000	03/14/2024
100136496		CLOVIS	CA		11/20/2023	6.750	297,885						387,000	09/20/2023
100158528		COLFAX	NC		07/10/2024	9.500	297,891						429,000	04/26/2024
100144239		GRAND RAPIDS	MI		03/07/2024	7.500	297,894						395,000	01/23/2024
100076711		SACRAMENTO	CA		12/30/2021	4.750	297,894		(320)				420,000	11/30/2021
100049001		LAKE FOREST	CA		11/20/2020	4.500	297,901						669,750	07/31/2020
100134137		PITTSBURGH	PA		12/08/2023	8.625	297,903						677,000	10/27/2023
100162567		JOHNSTOWN	OH		08/12/2024	7.624	297,908						390,000	06/28/2024
100076474		MARION	MA		12/21/2021	5.375	297,909						395,000	11/05/2021
100186409		ARLINGTON	VA		12/30/2024	7.375	297,915						390,000	10/31/2024
100162965		KISSIMMEE	FL		08/12/2024	7.624	297,926						380,000	06/21/2024
100153304		CYPRESS	TX		05/30/2024	6.250	297,928						400,000	03/29/2024
100135998		RICHARDSVILLE	VA		11/16/2023	9.750	297,939						385,000	10/11/2023
100148632		FORNEY	TX		05/15/2024	7.375	297,941						374,000	04/09/2024
100043448		SIMPSONVILLE	SC		08/13/2020	3.625	297,943						353,400	09/12/2019
100175344		TANNERSVILLE	PA		11/05/2024	6.375	297,947						410,000	09/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014095		SAN DIEGO	CA		05/25/2017	4.250	297,949						380,000	01/31/2017
100132052		MERCED	CA		10/13/2023	7.125	297,970						433,000	08/31/2023
100162608		FORT WORTH	TX		08/12/2024	6.125	297,975						412,000	05/15/2024
100132494		NEWBERRY	FL		11/03/2023	8.000	297,983						350,000	06/23/2023
100169065		CAPE CORAL	FL		09/27/2024	7.375	297,987						401,000	07/11/2024
100100863		JESSUP	MD		04/28/2023	6.125	297,987						415,000	12/17/2021
100171812		AUBREY	TX		10/17/2024	6.375	297,987						410,000	07/31/2024
100133642		KEAAU	HI		10/23/2023	7.625	297,998						380,000	08/23/2023
100110156		SAN ANTONIO	TX		06/29/2023	8.000	298,000						358,000	05/04/2023
100131925		WINSTON SALEM	NC		10/13/2023	7.875	298,000						405,000	08/14/2023
100159237		OWINGS MILLS	MD		07/15/2024	7.124	298,000						431,000	06/11/2024
100170230		FREDERICK	MD		10/08/2024	6.500	298,005						550,000	08/26/2024
100138374		SOUTHBRIDGE	MA		12/18/2023	10.749	298,006						385,000	10/31/2023
100129659		SKIATOOK	OK		09/29/2023	7.125	298,011						410,000	08/04/2023
100181648		SOUTH PITTSBURG	TN		12/11/2024	7.125	298,012		(3)				420,000	11/08/2024
100150820		CHARLOTTE	NC		05/08/2024	7.625	298,015						370,000	03/27/2024
100107971		LAKELAND	FL		05/22/2023	8.250	298,020						358,000	04/11/2023
100027049		BALDWIN	NY		09/26/2018	4.500	298,021						565,000	06/14/2018
100158588		BALTIMORE	MD		07/10/2024	7.490	298,023						403,000	07/20/2023
100139110		NEWBURGH	NY		12/28/2023	8.874	298,036						400,000	11/22/2023
100142790		MURFREESBORO	TN		02/08/2024	7.000	298,037						458,000	12/13/2023
100148544		COTTAGE GROVE	OR		04/12/2024	7.125	298,041						470,000	02/06/2024
100071606		MARYSVILLE	WA		10/14/2021	4.125	298,043						580,000	06/14/2021
100155034		CANTON	GA		07/19/2024	7.500	298,043						383,000	09/28/2023
100178434		SAINT PETERSBURG	FL		11/21/2024	7.000	298,050		(20)				400,000	09/25/2024
100116004		COARSEGOLD	CA		07/20/2023	6.750	298,051						445,000	05/25/2023
100079246		SAN TAN VALLEY	AZ		02/25/2022	4.500	298,055		(135)				388,000	01/19/2022
100128532		CHARLOTTE	NC		09/15/2023	11.375	298,058						354,000	07/28/2023
100167873		NAUGATUCK	CT		09/20/2024	7.250	298,059						375,000	08/28/2024
100129650		CHARLOTTE	NC		09/29/2023	7.625	298,061						379,000	08/01/2023
100180122		HIGHLANDS	NC		11/25/2024	6.999	298,063		(13)				746,000	10/31/2024
100078036		GREENTOWN	PA		01/12/2022	3.362	298,073						846,000	12/22/2021
100144333		SPOTSYLVANIA	VA		03/07/2024	8.625	298,077						410,000	12/15/2023
100180657		PINE MOUNTAIN CLUB	CA		11/26/2024	9.875	298,077		(19)				365,000	08/28/2024
100028456		VICTORVILLE	CA		10/26/2018	4.875	298,078						346,750	06/04/2018
100147546		PUNTA GORDA	FL		04/03/2024	7.875	298,091						491,000	02/28/2024
100148582		SPOKANE	WA		04/12/2024	7.125	298,094						405,000	02/20/2024
100158617		DEBARY	FL		07/10/2024	7.490	298,101						370,000	03/28/2024
100164819		SOUTHERN PINES	NC		08/26/2024	7.250	298,104						425,000	06/28/2024
100145535		UNITED KINGDOM	GBR		03/12/2024	3.450	298,112					(6,548)	340,000	05/01/2020
100146961		MILTON	GA		03/26/2024	6.875	298,113						440,300	02/02/2024
100138428		SAN ANTONIO	TX		12/18/2023	9.125	298,122						360,000	10/10/2023
4010066794		COLUMBUS	GA		02/29/2024	7.670	298,125						423,000	12/12/2023
100065525		BETTENDORF	IA		07/28/2021	3.500	298,131						420,000	04/27/2021
100164000		SAINT PETERSBURG	FL		08/21/2024	8.625	298,151						375,000	06/21/2024
100135860		CLERMONT	GA		11/13/2023	8.500	298,152						460,000	10/04/2023
100174694		SPRING HILL	FL		10/31/2024	9.375	298,166						325,000	03/27/2024
100101036		LONG BEACH	NY		04/28/2023	3.875	298,192						700,000	06/07/2021
100180771		PUNTA GORDA	FL		11/26/2024	7.375	298,195						525,000	10/17/2024
100108232		PORTLAND	OR		05/24/2023	9.250	298,199						405,000	04/24/2023
100117837		PORT SAINT LUCIE	FL		07/20/2023	9.250	298,203						405,000	03/01/2024
100168642		SELMA	CA		09/25/2024	7.125	298,224						450,000	08/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103391		PHOENIX	AZ		06/16/2023	6.875	298,228						810,000	04/28/2023
100180245		RIVERSIDE	CA		11/25/2024	7.125	298,230						400,000	09/10/2024
100117919		BOTHELL	WA		07/20/2023	10.625	298,230						415,000	03/01/2024
100144350		SURFSIDE	FL		03/07/2024	8.625	298,233						415,000	11/20/2023
100025870		COMPTON	CA		09/20/2018	4.625	298,256						550,000	01/04/2024
100092055		PATERSON	NJ		02/09/2023	7.931	298,257						608,000	01/06/2023
100155334		OLYMPIA	WA		07/19/2024	10.999	298,266						410,000	09/20/2023
100137034		OGUNQUIT	ME		11/28/2023	7.990	298,267						414,500	10/06/2023
100137563		BROWNSVILLE	TX		12/08/2023	8.125	298,268						405,000	10/05/2023
100175364		HOLLY SPRINGS	NC		11/05/2024	7.125	298,269						393,000	09/17/2024
100161333		CHARLOTTE	NC		07/25/2024	7.625	298,270						389,000	05/24/2024
100179995		NAVARRE	FL		11/25/2024	7.125	298,279						370,000	10/02/2024
100171801		ANNA	TX		10/17/2024	7.500	298,280						405,000	09/16/2024
100077909		AMSTERDAM	NLD		12/29/2021	3.000	298,282						390,000	12/01/2023
100084297		BREDA	NLD		06/30/2022	2.950	298,282						455,000	12/01/2023
100139346		TITUSVILLE	FL		12/28/2023	8.520	298,302		2,334				420,000	11/08/2023
100048887		MIAMI	FL		11/20/2020	4.250	298,310						374,300	07/31/2020
100174322		WILLIS	TX		10/31/2024	7.375	298,316						325,000	03/19/2024
100172439		HENDERSON	NV		10/23/2024	6.250	298,317						395,000	08/16/2024
100133719		GARDEN VALLEY	ID		10/23/2023	7.625	298,321						380,000	08/23/2023
100149560		LINDA	CA		04/26/2024	7.500	298,321						393,000	03/14/2024
100171814		CHARLOTTE	NC		10/17/2024	6.625	298,332						393,000	08/27/2024
100144213		SPARKS	NV		03/07/2024	5.750	298,337						415,000	01/17/2024
100081421		SEMINOLE	FL		03/18/2022	4.250	298,337						415,000	01/07/2022
3410000638		SECAUCUS	NJ		12/09/2024	9.068	298,337						5,880,000	10/22/2024
100172601		KOKOMO	IN		10/23/2024	6.375	298,340						400,000	08/30/2024
100180435		AUSTIN	TX		11/25/2024	6.125	298,340						424,000	10/03/2024
100055324		POMONA	CA		03/23/2021	5.000	298,349						450,000	01/02/2021
100074099		CHARLESTON	SC		12/09/2021	4.750	298,356						420,000	11/23/2021
100136954		POOLER	GA		11/28/2023	7.499	298,360						410,000	10/10/2023
100129372		GARNER	NC		09/25/2023	6.375	298,361						451,000	08/09/2023
100138289		ANNA	TX		12/18/2023	7.990	298,366						405,000	11/06/2023
100128041		SMYRNA	TN		09/08/2023	7.500	298,371						345,000	05/24/2022
100144679		UNITED KINGDOM	GBR		03/12/2024	4.040	298,378		12,194			(6,466)	300,000	03/11/2020
100137515		JULIAN	CA		01/11/2024	9.750	298,389						400,000	12/12/2023
100060258		HORSHAM	PA		06/25/2021	4.000	298,394						370,000	04/22/2021
100170306		COLLEGEVILLE	PA		10/08/2024	7.625	298,398						386,000	07/19/2024
100115729		VIRGINIA BEACH	VA		07/20/2023	7.500	298,398						375,000	05/26/2023
100158873		PORT SAINT LUCIE	FL		07/12/2024	6.990	298,399						425,000	05/15/2024
100143064		HAINES CITY	FL		02/14/2024	10.250	298,399						363,000	12/14/2023
100169238		KINGSTON	PA		09/27/2024	8.090	298,405						375,000	08/21/2024
100169066		WETHERSFIELD	CT		09/27/2024	7.625	298,411						415,000	07/26/2024
100115041		QUARTZ HILL	CA		07/14/2023	6.990	298,423						450,000	05/11/2023
100186427		SUMMERVILLE	SC		12/30/2024	7.500	298,429						380,000	10/31/2024
100114598		SAN FRANCISCO	CA		06/29/2023	7.625	298,432		(21)				400,000	05/18/2023
100174818		LIBERTY	MO		10/31/2024	7.000	298,435						365,000	04/19/2024
100156091		MELBOURNE	FL		06/18/2024	7.375	298,438						415,000	04/25/2024
100013040		NORWALK	CA		05/25/2017	4.625	298,441						410,000	01/31/2017
100079864		NORTH PORT	FL		04/25/2022	4.875	298,442						435,000	01/24/2022
100151736		SAINT PETERSBURG	FL		05/10/2024	7.625	298,443						395,000	04/19/2024
100171530		MILLSBORO	DE		10/16/2024	8.125	298,449						360,000	08/09/2024
100115981		REDLANDS	CA		07/20/2023	7.625	298,451						470,000	05/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150674		MELISSA	TX		05/06/2024	7.625	298,461						413,000	02/08/2024
100161763		HACKETTSTOWN	NJ		07/31/2024	7.360	298,464						524,000	06/21/2024
100090221		LEXINGTON	KY		01/13/2023	9.750	298,467						412,500	11/21/2022
100142904		LIBERTY HILL	TX		02/09/2024	7.625	298,467						408,000	12/11/2023
100152908		WILMINGTON	NC		05/22/2024	7.125	298,485						402,000	04/08/2024
100135970		ORIENT	OH		11/16/2023	8.125	298,505						450,000	09/29/2023
100165532		ANNA	TX		08/29/2024	6.875	298,507						435,000	06/26/2024
100076845		CHAMPIONS GATE	FL		12/27/2021	4.700	298,513						415,000	12/10/2021
100142126		GRAYSON	GA		02/29/2024	7.875	298,517						457,000	01/29/2024
3500112170		OAKLAND PARK	FL		12/20/2024	8.110	298,519						1,710,000	10/11/2024
100141605		BOLINGBROOK	IL		01/30/2024	9.250	298,528						370,000	12/20/2023
100182554		SAINT AUGUSTINE	FL		12/12/2024	7.625	298,531		(14)				388,000	09/27/2024
100100876		WOODBRIDGE	VA		04/28/2023	5.625	298,540						410,000	12/17/2021
100140561		CHARLOTTE	NC		01/19/2024	7.990	298,544						395,000	11/29/2023
100110504		LUTZ	FL		06/30/2023	7.125	298,552						396,000	04/28/2023
100179431		ACWORTH	GA		11/21/2024	5.990	298,555		18				407,000	08/29/2024
4010063499		CLEVELAND	OH		01/10/2024	8.860	298,562						388,000	10/21/2023
100082799		ROTTERDAM	NLD		04/27/2022	4.050	298,581						362,894	12/01/2023
100182335		EAGLES MERE	PA		12/12/2024	6.624	298,599		3				510,000	11/07/2024
100076283		OLD ORCHARD BEACH	ME		01/07/2022	3.750	298,601						420,000	10/29/2021
100140751		BATON ROUGE	LA		01/22/2024	9.124	298,604						380,000	12/18/2023
100171587		APEX	NC		10/16/2024	6.990	298,605						451,000	08/16/2024
100135846		LAWRENCEVILLE	GA		11/10/2023	7.250	298,606						427,000	10/20/2023
100182640		CRESCO	PA		12/12/2024	6.500	298,607		3				400,000	10/22/2024
100100802		SOUTH AMBOY	NJ		04/28/2023	6.250	298,610						390,000	11/15/2021
3310052127		SAN ANTONIO	TX		05/25/2023	9.191	298,613						3,100,000	02/22/2023
100110263		SUGAR MOUNTAIN	NC		06/30/2023	6.624	298,613						450,000	05/01/2023
100115772		PRESCOTT VALLEY	AZ		07/20/2023	7.625	298,614						395,000	05/31/2023
100151098		SAINT CLOUD	FL		05/08/2024	6.990	298,615						373,000	03/15/2024
100186623		SARATOGA SPRINGS	UT		12/30/2024	5.750	298,616		1				441,990	10/31/2024
100136155		SOUTH HAVEN	MI		12/18/2023	8.750	298,616						400,000	11/17/2023
100179646		BLUE SPRINGS	MO		11/21/2024	7.990	298,634		(22)				385,000	08/29/2024
100055894		DELRAY BEACH	FL		03/26/2021	3.499	298,652						565,000	12/31/2020
100132554		SHAWNEE	OK		11/03/2023	8.375	298,672						409,000	06/16/2023
100108033		MESA	AZ		05/25/2023	4.990	298,672						449,000	03/27/2023
100127975		GOODLETTSVILLE	TN		09/08/2023	7.000	298,674						375,000	09/16/2021
100074444		WOODLAND	CA		12/02/2021	4.262	298,675						460,000	11/15/2021
100162646		BEVERLY HILLS	FL		08/12/2024	7.625	298,677						347,000	05/30/2024
100026996		NATIONAL CITY	CA		09/26/2018	4.000	298,685						434,000	06/13/2018
100032034		NAPLES	FL		03/29/2019	3.125	298,686						673,000	12/08/2018
100176926		ATLANTA	GA		11/15/2024	7.875	298,688						355,000	08/30/2024
100150592		ANNA	TX		05/03/2024	6.624	298,701						480,000	02/13/2024
100174328		SAMOA	CA		10/31/2024	7.625	298,714						325,000	04/12/2024
100083927		MAGNOLIA	TX		07/12/2022	6.375	298,715						460,000	06/15/2022
100156633		HURRICANE	UT		06/24/2024	7.250	298,727						468,000	05/06/2024
100156688		CASSELBERRY	FL		06/24/2024	8.500	298,730						375,000	04/22/2024
100164368		APPLE VALLEY	CA		08/21/2024	6.875	298,740						400,000	06/28/2024
100155933		ARVADA	CO		06/17/2024	7.500	298,751						405,000	04/24/2024
100147889		WESLEY CHAPEL	FL		04/08/2024	7.625	298,752						399,000	01/29/2024
100083162		NORTH LAS VEGAS	NV		05/26/2022	6.872	298,756		(71)				480,000	05/13/2022
100115059		MEBANE	NC		07/14/2023	6.125	298,766						415,000	05/31/2023
100164227		PARKVILLE	MD		08/21/2024	7.875	298,772						370,000	08/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164829		MAYNARDVILLE	TN		08/26/2024	7.625	298,775						372,000	06/21/2024
100181993		WOODBRIDGE	VA		12/12/2024	6.124	298,777		16				412,000	10/17/2024
100173174		LAS VEGAS	NV		10/30/2024	5.875	298,781						555,000	09/05/2024
100137005		HAMILTON TWP	NJ		11/28/2023	7.500	298,796						409,000	08/16/2023
100060085		GRANITE BAY	CA		06/25/2021	3.749	298,798						450,000	04/24/2021
100172270		IDYLLWILD	CA		10/21/2024	6.625	298,801						400,000	09/03/2024
100158862		HATTERAS	NC		07/12/2024	7.375	298,819						391,000	05/20/2024
100147511		PHILADELPHIA	PA		04/03/2024	9.000	298,820						360,000	03/06/2024
100140353		DUENWEG	MO		01/18/2024	7.125	298,822						396,000	11/09/2023
100115824		TUCSON	AZ		07/20/2023	7.625	298,823						375,000	05/16/2023
100126752		FULLERTON	CA		08/30/2023	2.625	298,838						590,000	08/30/2023
100168242		LEANDER	TX		09/20/2024	7.875	298,847						365,000	04/17/2024
100120968		OCALA	FL		08/30/2023	7.625	298,854						341,000	06/30/2023
100152242		CHEHALIS	WA		05/17/2024	7.375	298,873						400,000	03/25/2024
100113076		EDINA	MN		06/29/2023	5.000	298,879						607,000	02/02/2022
100157870		CENTREVILLE	VA		07/09/2024	6.990	298,881						545,000	04/26/2024
100154895		FESTUS	MO		07/19/2024	8.500	298,885						405,000	12/27/2023
100146957		FORT WORTH	TX		03/26/2024	7.625	298,892						341,000	02/13/2024
100149294		COTTAGE GROVE	MN		04/24/2024	7.124	298,896						395,000	03/13/2024
100173119		GEORGETOWN	TX		10/30/2024	6.124	298,901						400,000	09/26/2024
100129725		MOORESVILLE	NC		09/29/2023	5.875	298,903						485,000	08/10/2023
100171465		CHICAGO	IL		10/16/2024	6.990	298,906						420,000	08/26/2024
100140364		FRESNO	CA		01/18/2024	6.250	298,907						449,000	11/14/2023
100117387		HENDERSON	NV		07/20/2023	4.250	298,908						610,000	03/01/2024
100091191		EVERETT	WA		01/31/2023	8.875	298,914						410,000	11/16/2022
100175250		SEVIERVILLE	TN		11/05/2024	6.625	298,922						424,000	09/04/2024
100013963		BELL GARDENS	CA		05/25/2017	4.250	298,929						425,000	01/31/2017
100184414		HILLSBORO	OR		12/17/2024	7.250	298,931		(2)				423,000	11/06/2024
100162630		FORNEY	TX		08/12/2024	8.125	298,933						375,000	05/28/2024
100159254		DURHAM	NC		07/15/2024	7.125	298,937						401,000	04/05/2024
100173430		RICHMOND	TX		10/29/2024	8.500	298,945		(43)				335,000	09/18/2024
100148908		DAWSONVILLE	GA		04/17/2024	8.375	298,960						400,000	10/31/2023
100110341		GILBERT	AZ		06/30/2023	7.125	298,965						406,000	05/01/2023
100113137		FONTANA	CA		06/29/2023	4.875	298,974						655,000	05/16/2022
100151489		WESTPORT	WA		05/10/2024	7.000	298,975						379,000	02/21/2024
100086721		CASA GRANDE	AZ		09/30/2022	7.500	298,977						515,000	09/06/2022
3340080946		WAXHAW	NC		08/19/2024	9.325	298,983						1,650,000	07/17/2024
100054786		BAY SHORE	NY		03/23/2021	3.250	298,987						292,500	12/31/2020
100141353		LAS VEGAS	NV		01/30/2024	8.250	298,989						400,000	12/14/2023
100176559		FAIRHOPE	AL		11/15/2024	5.750	298,999		56				352,000	09/13/2024
100081160		LEANDER	TX		03/18/2022	3.500	299,012						505,000	12/17/2021
100119509		ANNA	TX		07/28/2023	7.500	299,017						405,000	06/21/2023
100129547		MERCED	CA		09/29/2023	5.750	299,018						422,000	07/13/2023
100169074		CHICAGO	IL		09/27/2024	7.990	299,020						420,000	07/18/2024
100138865		WILMINGTON	DE		12/21/2023	8.125	299,023						396,000	10/17/2023
100141569		BONHAM	TX		01/30/2024	8.499	299,027						394,000	12/14/2023
100165319		CHICAGO	IL		08/29/2024	8.125	299,032						375,000	08/05/2024
100079152		MIAMI	FL		02/24/2022	3.875	299,033						420,000	12/30/2021
100158354		UNITED KINGDOM	GBR		07/09/2024	3.540	299,033		6,717			(6,474)	325,000	03/24/2022
100173386		LAGUNA WOODS	CA		10/29/2024	7.375	299,034						400,000	09/13/2024
100151699		GAINESVILLE	GA		05/10/2024	7.125	299,038						425,000	03/29/2024
100171923		PASADENA	MD		10/17/2024	6.625	299,039						394,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100076774		SILVER SPRING	MD		12/27/2021	4.825	299,044						433,000	12/02/2021
100140113		MERCED	CA		01/09/2024	6.250	299,055						469,340	11/02/2023
100085056		GOUDA	NLD		07/27/2022	3.750	299,059					(19,664)	366,537	06/30/2024
100077915		SCHIEDAM/VLAARDINGEN	NLD		12/29/2021	3.250	299,059					(19,664)	364,030	12/01/2023
100143699		DUBLIN	OH		02/22/2024	9.999	299,063						407,000	01/10/2024
100151378		DENTON	TX		05/10/2024	7.125	299,067						420,000	03/22/2024
100137973		NORTH MYRTLE BEACH	SC		12/13/2023	7.875	299,073						410,000	10/20/2023
100119568		ALMERE	NLD		07/28/2023	5.670	299,078					(19,665)	386,060	12/01/2023
100185458		FRESNO	CA		12/20/2024	6.125	299,079		8				415,000	10/23/2024
100055470		NEWARK	NJ		03/23/2021	4.125	299,080						357,000	01/04/2021
100167659		MCKINNEY	TX		09/19/2024	7.125	299,084						393,000	08/05/2024
100115212		HIGHLAND MILLS	NY		07/17/2023	7.677	299,092						450,000	06/07/2023
100179515		KERMAN	CA		11/21/2024	6.500	299,103						377,000	09/19/2024
100158748		DAWSONVILLE	GA		07/10/2024	7.875	299,120						395,000	05/20/2024
4010046062		PHILADELPHIA	PA		03/22/2023	7.650	299,120						395,000	12/15/2022
100179947		GORDONVILLE	TX		11/25/2024	7.625	299,137						325,000	10/04/2024
100169640		MIDDLETON	ID		09/30/2024	7.875	299,139						370,000	05/17/2024
100155084		LITTLE ELM	TX		07/19/2024	8.750	299,163						417,000	12/20/2023
100015149		BOWIE	MD		12/14/2017	5.000	299,165						345,000	12/26/2020
100142977		KENNER	LA		02/09/2024	7.625	299,169						435,000	12/19/2023
100146949		VENICE	FL		03/26/2024	6.624	299,172						1,200,000	01/26/2024
100171824		HIGHLAND	CA		10/17/2024	7.000	299,180						420,000	08/06/2024
100136801		DECATUR	TX		11/27/2023	8.635	299,183						420,000	10/17/2023
100115715		BRADENTON	FL		07/20/2023	6.990	299,185						470,000	05/19/2023
100166116		HAINES CITY	FL		09/09/2024	8.125	299,185						328,000	06/18/2024
100140359		SUMMERVILLE	SC		01/18/2024	6.750	299,189						388,500	11/17/2023
100168088		FREDERICKSBURG	VA		09/20/2024	6.875	299,205		(10)				405,000	04/16/2024
100141539		LYNN	MA		01/30/2024	9.375	299,209		(71)				360,000	12/15/2023
100134424		NETHERLANDS	NLD		10/27/2023	6.200	299,214					(19,674)	505,100	12/01/2023
100170158		OROVILLE	CA		10/08/2024	7.625	299,217						330,000	08/27/2024
100115955		LAS VEGAS	NV		07/20/2023	7.625	299,241						402,000	05/24/2023
100182193		RENO	NV		12/12/2024	7.000	299,257		(3)				330,000	10/09/2024
100168337		SACRAMENTO	CA		09/20/2024	7.500	299,260						394,000	04/26/2024
100100452		SCOTRUN	PA		04/27/2023	6.750	299,261						410,000	04/11/2022
100132281		CHERRY HILL	NJ		10/13/2023	7.500	299,269						400,000	08/18/2023
100071993		LEANDER	TX		10/29/2021	3.750	299,283		(80)				407,000	09/30/2021
100172325		THOMPSONS STATION	TN		10/21/2024	6.125	299,283						406,000	09/10/2024
100162631		LAKE HAMILTON	FL		08/12/2024	7.000	299,290						400,000	05/29/2024
100013741		MORENO VALLEY	CA		05/25/2017	4.625	299,291						348,000	01/31/2017
100185860		PHOENIX	AZ		12/26/2024	7.250	299,297		(1)				372,000	12/02/2024
100132017		MURFREESBORO	TN		10/13/2023	7.250	299,297						385,000	08/29/2023
100134473		LOGANVILLE	GA		10/30/2023	9.624	299,300						365,000	09/26/2023
100150918		EDMOND	OK		05/08/2024	7.490	299,303						390,000	03/21/2024
100146876		PITTSBURGH	PA		03/26/2024	7.990	299,305						373,000	01/29/2024
100164373		FRESNO	CA		08/21/2024	7.125	299,307						395,000	06/18/2024
100031111		SANTA MARIA	CA		03/29/2019	4.250	299,311						340,000	12/08/2018
100099842		CHICAGO	IL		02/28/2023	7.872	299,313						425,000	01/27/2023
100109675		KANNAPOLIS	NC		06/16/2023	8.625	299,319						369,000	04/28/2023
100078247		DEARBORN	MI		02/10/2022	6.375	299,324						343,000	01/26/2022
100156022		NORTH PORT	FL		06/18/2024	7.375	299,325						385,000	05/06/2024
100163869		HUDSON	NH		09/27/2024	8.375	299,331						358,000	08/19/2024
100174803		KANSAS CITY	MO		10/31/2024	7.625	299,339						478,000	03/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172794		KENNEWICK	WA		12/06/2024	6.625	299,341		11				435,000	10/31/2024
100102523		DAVENPORT	FL		06/07/2023	6.750	299,347						486,000	11/23/2022
100027771		GONZALES	TX		10/26/2018	5.000	299,350						346,750	06/05/2018
100164895		HACKETTSTOWN	NJ		08/28/2024	7.032	299,352						530,000	07/16/2024
100135094		AVONDALE	AZ		11/01/2023	7.625	299,369						410,000	08/22/2023
3340072832		CHICAGO	IL		04/30/2024	8.851	299,376						1,300,000	03/12/2024
100109245		HOLLYWOOD	FL		07/21/2023	8.500	299,376						495,000	06/06/2023
100150805		VENTNOR CITY	NJ		05/08/2024	7.624	299,383						469,000	03/28/2024
100053777		HANFORD	CA		03/23/2021	8.340	299,386		1,065				300,000	05/10/2023
100129686		ROGERS	AR		09/29/2023	7.499	299,387						398,000	08/07/2023
100100907		BELTSVILLE	MD		04/28/2023	6.125	299,392						389,000	12/27/2021
100116492		LEAGUE CITY	TX		07/20/2023	5.125	299,399						485,000	03/01/2024
100165466		NEW ORLEANS	LA		08/29/2024	7.125	299,411						400,000	06/20/2024
100165495		MIAMI	FL		08/29/2024	7.625	299,424						419,000	07/02/2024
100144376		PFLUGERVILLE	TX		03/07/2024	7.000	299,428						412,000	12/20/2023
100139279		SAN JOSE	CA		12/28/2023	8.250	299,431						630,000	11/16/2023
100138216		GARDEN GROVE	CA		12/14/2023	8.375	299,433						900,000	11/06/2023
100167592		CHARLOTTE	NC		09/19/2024	7.625	299,440						388,000	07/22/2024
100129487		FERNDALE	WA		09/29/2023	7.375	299,450						425,000	08/02/2023
100148094		DRIPPING SPRINGS	TX		04/10/2024	7.125	299,456						425,000	03/04/2024
100079948		DESTIN	FL		04/25/2022	5.750	299,469						388,000	01/27/2022
100142097		GRAYSON	GA		02/29/2024	7.875	299,486						457,000	01/29/2024
100151734		LOS ANGELES	CA		05/10/2024	8.625	299,487						555,000	04/16/2024
100157927		JACKSONVILLE	FL		07/09/2024	7.625	299,506						330,000	04/24/2024
100155191		ELLIJAY	GA		07/19/2024	7.875	299,513						405,000	02/20/2024
100151875		TUCKER	GA		05/10/2024	8.999	299,514						380,000	04/15/2024
100159295		MCKINNEY	TX		07/15/2024	5.625	299,522						463,000	04/29/2024
100150024		CHANDLER	AZ		06/07/2024	7.250	299,533						495,000	04/26/2024
100173312		LEONARDTOWN	MD		10/30/2024	7.375	299,534						374,000	08/16/2024
100151753		LAS VEGAS	NV		05/10/2024	6.999	299,543						400,000	04/15/2024
100157965		DURHAM	NC		07/09/2024	7.875	299,558						350,000	05/02/2024
100174382		WINTER HAVEN	FL		10/31/2024	7.625	299,559						330,000	03/08/2024
100150530		IDAHO FALLS	ID		05/03/2024	7.625	299,560						412,000	02/13/2024
100138105		KAPOLEI	HI		12/14/2023	8.000	299,562						835,000	11/13/2023
100086971		AURORA	IL		10/24/2022	7.999	299,572						393,000	08/29/2022
100164273		SEVIERVILLE	TN		08/21/2024	7.624	299,575						393,000	07/10/2024
100145087		UNITED KINGDOM	GBR		03/12/2024	3.550	299,576		13,620			(6,462)	300,000	12/04/2019
100151524		CLEARWATER	FL		05/10/2024	7.125	299,591						400,000	03/21/2024
100143451		MESA	AZ		02/16/2024	9.750	299,596						372,000	01/24/2024
100138693		HOUSTON	TX		02/02/2024	10.625	299,596						670,000	12/12/2023
100055198		CLINTON	MD		03/23/2021	3.750	299,597						440,000	12/31/2020
100145707		UNITED KINGDOM	GBR		03/12/2024	3.550	299,606					(6,457)	325,000	02/03/2020
100154648		DADEVILLE	AL		07/19/2024	7.875	299,618						505,000	02/11/2023
100025392		SALEM	OR		09/20/2018	4.375	299,622						379,050	04/30/2018
100090393		TOMBALL	TX		12/28/2022	10.750	299,623						410,000	10/24/2022
100160355		SURPRISE	AZ		09/06/2024	7.250	299,633						555,000	07/25/2024
100148857		WAKE FOREST	NC		04/17/2024	7.375	299,666						400,000	10/25/2023
100159327		BRADENTON	FL		07/15/2024	5.990	299,668						485,000	04/29/2024
100168000		KATY	TX		09/20/2024	7.125	299,684						395,000	08/23/2024
100165507		RENCEVILLE	GA		08/29/2024	7.375	299,687						405,000	06/24/2024
100117549		ROUND ROCK	TX		07/20/2023	6.875	299,687						455,000	03/01/2024
100115799		MURRELLS INLET	SC		07/20/2023	7.500	299,695						455,000	05/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176940		FORT LAUDERDALE	FL		11/15/2024	7.625	299,698		(32)				480,000	09/12/2024
100129478		PORTERVILLE	CA		09/29/2023	7.625	299,699						440,000	07/28/2023
100119506		VANCOUVER	WA		07/28/2023	7.500	299,704						425,000	06/12/2023
100175335		HARLINGEN	TX		11/05/2024	6.125	299,707						430,000	09/16/2024
100120480		TEMPLE HILLS	MD		08/18/2023	8.750	299,717						380,000	07/06/2023
100151940		PATERSON	NJ		06/14/2024	7.875	299,722						470,000	05/30/2024
100155983		SUMMERVILLE	SC		06/18/2024	8.125	299,726		(32)				400,000	04/30/2024
100164202		GWYNN OAK	MD		08/21/2024	8.999	299,729						355,000	07/30/2024
100083952		APACHE JUNCTION	AZ		07/12/2022	6.250	299,744						414,000	06/16/2022
100100447		COVINGTON	LA		04/27/2023	6.875	299,748						473,000	04/18/2022
100182579		EL DORADO HILLS	CA		12/12/2024	6.500	299,758		1				452,000	10/27/2024
100155941		FORT WORTH	TX		06/17/2024	6.875	299,763						400,000	04/15/2024
100110405		SAN TAN VALLEY	AZ		06/30/2023	6.499	299,773						412,000	04/21/2023
100117354		OAKLAND	CA		07/20/2023	3.750	299,777						550,000	03/01/2024
100170040		MIRAMAR	FL		11/08/2024	6.625	299,783		(28)				399,000	10/16/2024
100169089		NOKOMIS	FL		09/27/2024	7.625	299,783						378,000	07/18/2024
100145261		UNITED KINGDOM	GBR		03/12/2024	3.390	299,787		14,071			(6,462)	350,000	04/03/2020
100170110		MADISON	WI		10/08/2024	7.000	299,788						400,000	08/22/2024
100135471		LAKEVILLE	MN		11/13/2023	5.875	299,794						418,680	09/11/2023
100057654		COMMERCE CITY	CO		06/30/2021	3.625	299,794						420,000	05/14/2021
100143301		LOGANVILLE	GA		02/16/2024	6.375	299,799						420,000	12/29/2023
100149371		MT JULIET	TN		04/24/2024	5.375	299,801						465,000	02/28/2024
100142802		DAVENPORT	FL		02/08/2024	8.125	299,803						470,000	01/05/2024
100181289		LOS ANGELES	CA		12/06/2024	6.999	299,811		1				805,000	11/13/2024
100112301		BOWIE	MD		06/29/2023	3.875	299,818						450,000	06/01/2022
100012008		WEST LINN	OR		03/08/2017	2.000	299,818						330,000	09/02/2016
100171553		WHITE HOUSE	TN		10/16/2024	6.125	299,818						395,000	08/16/2024
100169957		HATFIELD	PA		11/08/2024	7.500	299,824		(6)				425,000	09/30/2024
100166945		HUNTSVILLE	TX		09/13/2024	8.000	299,837						390,000	06/28/2024
100055629		CHICAGO	IL		03/23/2021	4.125	299,841						350,000	01/04/2021
100180060		COLORADO SPRINGS	CO		11/25/2024	6.500	299,842		3				430,000	09/30/2024
100135742		ANNA	TX		11/10/2023	7.500	299,857						405,000	09/29/2023
100152795		ANTELOPE	CA		05/22/2024	8.999	299,861						430,000	04/26/2024
100084688		TUCSON	AZ		08/02/2022	8.874	299,864						398,000	06/27/2022
100133106		SPRINGFIELD	VA		11/29/2023	7.875	299,874						515,000	10/16/2023
100174809		NOBLESVILLE	IN		10/31/2024	7.875	299,894						405,000	03/06/2024
100147926		LAS VEGAS	NV		04/08/2024	7.000	299,906						436,000	02/01/2024
100168620		RALEIGH	NC		09/25/2024	6.500	299,907						405,000	08/07/2024
100131662		MIAMI	FL		10/06/2023	7.000	299,913						415,000	08/21/2023
100173230		SAVANNAH	GA		10/30/2024	6.125	299,924						398,000	08/22/2024
100140088		ORONOGO	MO		01/09/2024	6.875	299,925						403,000	11/11/2023
100057731		MEMPHIS	TN		06/30/2021	3.875	299,933						415,000	04/30/2021
100142758		WENDELL	NC		02/08/2024	6.250	299,934						408,000	11/29/2023
100153725		OREM	UT		07/11/2024	8.250	299,938						360,000	05/24/2024
100155389		ARLINGTON	VA		06/18/2024	8.125	299,944						845,000	03/19/2024
100166052		NORTH LAS VEGAS	NV		09/06/2024	10.375	299,948						372,000	08/15/2024
100116457		PATERSON	NJ		07/20/2023	10.750	299,954						390,000	03/01/2024
100172209		SHELBYVILLE	TN		10/17/2024	6.625	299,958						375,000	09/13/2024
100166149		SARATOGA SPRINGS	UT		09/09/2024	5.990	299,961						443,000	06/25/2024
100160027		MELISSA	TX		07/17/2024	7.375	299,963						425,000	05/08/2024
100079876		PARK CITY	UT		04/08/2022	4.750	299,966						410,000	01/14/2022
100163237		MIAMI	FL		08/13/2024	7.499	299,967						445,000	07/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179434		ACWORTH	GA		11/21/2024	5.990	299,969		20				417,000	08/30/2024
100086902		WEST CHICAGO	IL		09/21/2022	8.125	299,972						380,000	07/21/2022
100170341		WAUKESHA	WI		10/08/2024	8.500	299,976						364,000	08/13/2024
100150521		OAKWOOD	GA		05/03/2024	6.375	299,983						413,000	01/16/2024
100120963		MADISON	AL		08/30/2023	5.125	299,983						420,000	05/26/2023
100142948		PHOENIXVILLE	PA		02/09/2024	8.125	299,985						400,000	12/06/2023
100167614		SAINT CLOUD	FL		09/19/2024	7.625	299,987						390,000	07/26/2024
100180298		DRIPPING SPRINGS	TX		11/25/2024	6.500	299,992						408,000	09/26/2024
100076782		BRADENTON	FL		12/27/2021	3.975	299,995						360,000	12/06/2021
3310056666		MIAMI BEACH	FL		08/31/2023	8.785	300,006						3,200,000	07/10/2023
100144020		EDISON	NJ		03/07/2024	7.124	300,006						399,999	02/05/2024
100162808		LAKE HAMILTON	FL		08/12/2024	7.624	300,013						369,000	06/12/2024
100153320		PORT CHARLOTTE	FL		05/30/2024	5.990	300,018						445,000	03/25/2024
100166350		WALLINGFORD	CT		10/24/2024	7.500	300,027						365,000	09/06/2024
100142696		ARGYLE	TX		02/08/2024	6.250	300,030						440,000	11/20/2023
100147982		BREMERTON	WA		04/10/2024	6.625	300,032						890,000	02/20/2024
100031203		CORONA	CA		03/29/2019	4.250	300,033						442,940	12/07/2018
100166195		AUSTIN	TX		09/09/2024	7.490	300,036						400,000	07/19/2024
100174054		SAINT PETERS	MO		10/31/2024	7.500	300,057		21				365,000	07/22/2024
100169730		STOCKTON	CA		09/30/2024	7.625	300,067						390,000	06/26/2024
100027013		VALLEJO	CA		09/26/2018	5.250	300,074						457,500	06/19/2018
100182584		WINTER GARDEN	FL		12/12/2024	6.875	300,076		(6)				433,000	09/23/2024
100029321		LIBERTY HILL	TX		10/26/2018	4.250	300,080						460,750	06/07/2018
100173343		VICTORVILLE	CA		10/30/2024	6.125	300,083						425,000	09/06/2024
100182626		DENTON	TX		12/12/2024	6.499	300,088		1				455,000	11/12/2024
100140059		GLEN ALLEN	VA		01/09/2024	8.124	300,088						400,000	11/15/2023
100149001		BAYVILLE	NJ		04/19/2024	7.750	300,091						530,000	03/19/2024
100148865		MERIDIAN	ID		04/17/2024	7.875	300,099						425,000	10/23/2023
100137657		GLEN ALLEN	VA		12/08/2023	7.875	300,103						405,000	10/16/2023
100158762		SAN ANGELO	TX		07/10/2024	7.490	300,125						370,000	05/10/2024
100084739		DEBARY	FL		08/02/2022	8.125	300,134						414,457	06/30/2022
3340074186		CALDWELL	ID		05/17/2024	9.913	300,143						1,940,000	03/30/2024
100181994		PALM COAST	FL		12/12/2024	6.624	300,146		3				402,000	10/17/2024
100159435		COLTEWAH	TN		07/15/2024	7.875	300,155						390,000	05/24/2024
100117632		TUCSON	AZ		07/20/2023	10.625	300,165						365,000	03/01/2024
100167610		SANTA CLARITA	CA		09/19/2024	5.990	300,165						855,000	08/01/2024
100044526		SAN DIEGO	CA		11/19/2020	4.990	300,176						427,500	01/20/2020
100068123		AURORA	CO		08/25/2021	3.999	300,180						498,000	06/30/2021
100150826		DOYLESTOWN	PA		05/08/2024	7.625	300,181						391,000	03/26/2024
100081001		SAINT DAVIDS	PA		03/18/2022	3.625	300,183						590,000	01/25/2022
100141380		GARLAND	TX		01/30/2024	8.875	300,189						362,000	12/18/2023
100146872		WHITE STONE	VA		03/26/2024	7.500	300,199						875,000	01/30/2024
100115051		KINGSLAND	GA		07/14/2023	7.500	300,208						405,000	05/27/2023
100127552		ORLANDO	FL		09/08/2023	7.375	300,213						400,000	07/14/2023
100080163		HOLLYWOOD	FL		02/25/2022	4.575	300,213						459,000	01/28/2022
100180070		CHARLOTTE	NC		11/25/2024	6.125	300,220		(9)				399,000	08/19/2024
100091171		SAN JOSE	CA		01/31/2023	6.625	300,231		114				1,170,000	10/20/2022
100166976		WESTFIELD	IN		09/13/2024	8.500	300,246						388,000	07/15/2024
100067744		CINCINNATI	OH		09/23/2021	4.375	300,257						410,000	07/29/2021
100127710		TOMS RIVER	NJ		09/08/2023	8.124	300,264						380,000	07/28/2023
100031071		SILVER SPRING	MD		03/29/2019	2.625	300,291						424,000	12/07/2018
100143329		APPLE VALLEY	CA		02/16/2024	7.500	300,295						394,000	12/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100100643		ATLANTA	GA		03/28/2023	8.625	300,304		(53)				420,000	01/27/2023
100089590		JACKSONVILLE	FL		01/30/2023	10.625	300,304						361,000	11/30/2022
100087298		RED OAK	TX		10/25/2022	5.250	300,309						395,000	01/19/2022
100166170		BRISTOW	VA		09/09/2024	7.490	300,319						418,000	06/24/2024
100149857		CONYERS	GA		04/29/2024	8.499	300,320						370,000	03/27/2024
100138375		EAST STROUDSBURG	PA		12/18/2023	8.874	300,329						398,000	11/08/2023
100162926		KNOXVILLE	TN		08/12/2024	7.125	300,335						400,000	06/14/2024
100119220		PERTH AMBOY	NJ		07/31/2023	7.625	300,340						400,000	05/26/2023
100064974		DENVER	CO		07/14/2021	4.250	300,342						440,000	05/13/2021
100147588		BERWYN HEIGHTS	MD		04/04/2024	9.250	300,342						525,000	02/29/2024
100161145		COOPER CITY	FL		07/24/2024	7.624	300,348						370,000	06/03/2024
100168440		YOUNGSVILLE	NC		09/25/2024	7.375	300,350						390,000	08/08/2024
100179735		STEPHENS CITY	VA		11/21/2024	5.750	300,352		40				431,000	08/30/2024
100088534		DORDRECHT/DRECHTSTEDEN	NLD		10/27/2022	4.600	300,353					(19,749)	405,000	12/01/2023
100133641		FORT LEE	NJ		10/23/2023	7.250	300,356						414,000	08/28/2023
100143722		MIAMI	FL		02/26/2024	8.875	300,363						418,000	01/12/2024
100127470		HOLLY SPRINGS	NC		09/08/2023	7.625	300,371						399,000	07/27/2023
100168441		SAUTEE NACOOCHEE	GA		09/25/2024	7.500	300,373						415,000	08/05/2024
100091049		BUENA PARK	CA		01/31/2023	8.125	300,374						875,000	12/15/2022
100102156		HOUSTON	TX		04/14/2023	8.750	300,376						410,000	03/10/2023
100158333		UNITED KINGDOM	GBR		07/09/2024	3.190	300,395		8,391			(6,504)	325,000	02/01/2022
100164358		BRANDYWINE	MD		08/21/2024	5.990	300,399						472,500	06/14/2024
100114491		MAYWOOD	CA		06/29/2023	6.500	300,399						815,000	05/16/2022
100119063		BAKERSFIELD	CA		07/27/2023	8.750	300,402						370,000	06/22/2023
100024968		OAK PARK	IL		09/20/2018	5.000	300,403						451,250	04/30/2018
100182656		WEST DOVER	VT		12/12/2024	6.625	300,424						457,000	10/25/2024
100129952		GOSHEN	NY		09/27/2023	8.206	300,425						425,000	08/24/2023
100158335		UNITED KINGDOM	GBR		07/09/2024	3.190	300,427		8,391			(6,504)	325,000	02/01/2022
100173260		FORT WORTH	TX		10/30/2024	6.990	300,447						405,000	08/29/2024
100168272		COLORADO SPRINGS	CO		09/20/2024	5.875	300,461						495,000	04/19/2024
100164806		CALABASH	NC		08/26/2024	7.625	300,461						425,000	06/20/2024
100185169		RUNNING SPRINGS	CA		12/20/2024	6.999	300,461		(7)				365,000	11/26/2024
100103596		GREENSBORO	GA		05/08/2023	7.375	300,464						510,000	03/15/2023
100166208		SUNSET BEACH	NC		09/09/2024	7.625	300,477						328,000	07/12/2024
100080909		MURRIETA	CA		03/10/2022	4.000	300,479						480,000	01/31/2022
100074171		YORKVILLE	IL		12/09/2021	4.875	300,491						376,000	11/22/2021
100025245		LINDENHURST	NY		09/20/2018	4.000	300,501						351,500	04/30/2018
100185152		PAYETTE	ID		12/20/2024	9.625	300,503		(7)				324,000	11/22/2024
100163124		ORMOND BEACH	FL		08/13/2024	7.625	300,507						395,000	06/12/2024
100029557		SEATTLE	WA		10/26/2018	4.000	300,518						869,250	05/31/2018
100120043		CLEARWATER	FL		08/11/2023	7.125	300,525						386,000	06/09/2023
100048121		WEST BABYLON	NY		11/20/2020	4.375	300,530						427,500	07/31/2020
100130219		FRESNO	CA		11/15/2023	9.000	300,533						380,000	10/10/2023
100185510		NORTH BAY VILLAGE	FL		12/20/2024	8.125	300,539		(11)				380,000	11/04/2024
100163054		ANNA	TX		08/13/2024	6.990	300,546						450,000	06/28/2024
100120853		LITCHFIELD PARK	AZ		08/25/2023	7.375	300,554						465,000	06/27/2023
100119970		CHARLOTTE	NC		08/11/2023	7.500	300,558						380,000	07/10/2023
100140921		ENGLEWOOD	FL		02/26/2024	8.125	300,566						420,000	01/02/2024
324080081		ALBANY	OR		10/31/2024	8.955	300,574						5,228,000	08/21/2024
100172123		PATERSON	NJ		10/17/2024	6.875	300,576						425,000	09/19/2024
100127508		LADSON	SC		09/08/2023	7.625	300,590						415,000	07/21/2023
100017392		SYLMAR	CA		04/26/2018	4.875	300,598						540,000	12/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151306		ROSEVILLE	CA		05/10/2024	5.750	300,606						450,000	03/12/2024
100172284		ANNA	TX		10/21/2024	6.500	300,607						475,000	08/30/2024
100182119		WINTER GARDEN	FL		12/12/2024	5.990	300,608		9				483,000	09/20/2024
100078576		AMSTERDAM	NLD		01/26/2022	3.000	300,612					(19,766)	430,000	12/01/2023
100180524		NORTH PORT	FL		11/26/2024	6.499	300,612		4				380,000	10/16/2024
100179919		DAVENPORT	FL		11/25/2024	8.000	300,626		(16)				325,000	08/29/2024
100168446		KNOXVILLE	TN		09/25/2024	7.125	300,630						379,000	07/30/2024
100164602		DALLAS	TX		08/21/2024	6.500	300,640						544,000	07/17/2024
100165513		BENTONVILLE	AR		08/29/2024	6.875	300,640						465,000	07/01/2024
100154128		POMPANO BEACH	FL		07/11/2024	8.000	300,644		(49)				385,000	05/31/2024
100173206		BAKERSFIELD	CA		10/30/2024	6.990	300,649						390,000	09/13/2024
100159867		POMPANO BEACH	FL		08/16/2024	8.250	300,662						360,000	03/28/2024
3300004860		WINTER PARK	FL		02/16/2024	9.240	300,666						3,750,000	12/26/2023
4010046675		TRENTON	NJ		03/22/2023	7.622	300,673						404,000	01/05/2023
100102645		NEW BRAUNFELS	TX		06/22/2023	9.250	300,673						370,000	11/09/2022
100101629		AURORA	CO		04/26/2023	7.625	300,673						414,000	02/24/2023
100013282		MIRAMAR	FL		05/25/2017	4.000	300,676						360,000	01/31/2017
100081031		FRAMINGHAM	MA		03/18/2022	3.374	300,678						440,000	01/08/2022
100060309		RICHMOND	VA		06/25/2021	3.875	300,691						435,000	02/26/2021
100169805		DUBLIN	OH		09/30/2024	7.990	300,700						360,000	07/17/2024
100164467		MCKINNEY	TX		08/21/2024	7.125	300,711						398,500	06/28/2024
100182080		AURORA	IL		12/12/2024	6.625	300,711		3				416,000	10/25/2024
100162764		KATY	TX		08/12/2024	7.125	300,715						490,000	06/14/2024
100175288		CORDOVA	TN		11/05/2024	6.500	300,720						400,000	09/06/2024
100171729		BUDA	TX		10/17/2024	7.125	300,720						395,000	09/06/2024
100147352		DENTON	TX		05/08/2024	8.625	300,729						325,000	03/29/2024
100148034		HUTTO	TX		04/10/2024	7.625	300,742						410,000	02/23/2024
100179593		ROYERSFORD	PA		11/21/2024	6.875	300,746		(11)				496,000	10/15/2024
100164733		BRADENTON	FL		08/23/2024	8.500	300,750						385,000	08/01/2024
100143290		HARRISBURG	NC		02/16/2024	7.625	300,755						402,000	12/04/2023
100044273		CORAL SPRINGS	FL		08/19/2020	4.125	300,759						421,135	11/18/2019
100146723		APPLE VALLEY	CA		03/20/2024	6.999	300,762						435,000	02/12/2024
100121023		ROCKPORT	TX		08/30/2023	7.625	300,763						403,000	07/14/2023
100054592		PALM CITY	FL		03/23/2021	4.625	300,769		(638)				310,000	01/04/2021
100143286		TAMPA	FL		02/16/2024	6.990	300,771						400,000	12/29/2023
100142406		FORKED RIVER	NJ		02/02/2024	10.875	300,779						374,000	01/05/2024
100132726		SPOKANE VALLEY	WA		11/03/2023	8.000	300,784						380,000	08/22/2023
100173373		SURPRISE	AZ		10/30/2024	7.625	300,785						420,000	08/30/2024
100085998		TODOS SANTOS	MEX		08/19/2022	7.700	300,786						550,056	07/29/2022
100169043		DURHAM	NC		09/27/2024	8.125	300,788						342,000	06/06/2024
100156567		CHARLOTTE	NC		06/24/2024	7.500	300,791						395,000	05/06/2024
100026019		RED BANK	NJ		09/20/2018	3.875	300,803						398,050	04/30/2018
100147898		RICHMOND HILL	GA		04/08/2024	6.500	300,806						407,000	01/29/2024
100164277		HENDERSON	NV		08/21/2024	6.750	300,815						494,000	07/11/2024
100149549		MOSELEY	VA		04/26/2024	7.625	300,817						395,000	03/12/2024
100119344		TURLOCK	CA		07/31/2023	7.500	300,818						430,000	05/01/2023
100109047		PLANTATION	FL		06/05/2023	8.500	300,819						818,000	03/24/2023
100147027		SUNBURY	NC		03/27/2024	7.875	300,820						410,000	10/16/2023
100158056		COLLEGE STATION	TX		07/09/2024	7.990	300,829						416,000	05/10/2024
100171508		BUDA	TX		10/16/2024	7.490	300,829						370,000	08/30/2024
100128177		PALM SPRINGS	CA		09/18/2023	7.375	300,834						380,000	07/31/2023
100139373		WATERBURY	CT		12/28/2023	8.920	300,840						390,000	11/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185854		LAS VEGAS	NV		12/26/2024	6.999	300,842		(1)				400,000	12/05/2024
100055824		BROOKLYN	NY		03/23/2021	3.750	300,844						856,000	12/31/2020
100148974		YORBA LINDA	CA		04/17/2024	8.875	300,844						1,300,000	02/09/2024
100049914		STATEN ISLAND	NY		11/20/2020	4.000	300,855						617,405	07/31/2020
100109366		BRADENTON	FL		06/12/2023	6.875	300,859						435,000	04/06/2023
100135816		CANTON	GA		11/10/2023	7.125	300,876						435,000	10/05/2023
100164496		LAKE ARIEL	PA		08/21/2024	6.990	300,877						435,000	06/07/2024
100024309		MENIFEE	CA		09/20/2018	5.500	300,894						435,000	09/20/2018
100138378		MIAMI	FL		12/18/2023	8.749	300,902						450,000	11/14/2023
100138165		MAGGIE VALLEY	NC		12/14/2023	8.375	300,907						385,000	10/24/2023
100100835		SPOTSYLVANIA	VA		04/28/2023	7.375	300,919						415,000	11/30/2021
100160994		BAKERSFIELD	CA		07/24/2024	7.625	300,920						410,000	05/18/2024
100150849		WEYMOUTH	MA		05/08/2024	6.990	300,922						500,000	03/18/2024
100167924		LOS ANGELES	CA		09/20/2024	7.125	300,923						825,000	08/21/2024
100118044		NEWARK	NJ		07/20/2023	3.750	300,924						595,000	03/01/2024
100080378		FRESNO	CA		04/14/2022	4.250	300,925						430,000	01/24/2022
100151331		ROUND ROCK	TX		05/10/2024	7.625	300,926						398,000	03/25/2024
100080205		LAFAYETTE	NJ		02/25/2022	5.137	300,929						545,000	01/18/2022
100170116		SOUTH PLAINFIELD	NJ		10/08/2024	7.124	300,929						395,000	09/03/2024
100148995		PALM DESERT	CA		04/19/2024	8.125	300,935						585,000	03/09/2024
3410000533		VENTNOR CITY	NJ		09/24/2024	8.816	300,939						2,820,000	08/12/2024
100147107		CASTAIC	CA		05/08/2024	7.125	300,945						1,213,250	03/22/2024
100168436		GRAPEVINE	TX		09/25/2024	8.625	300,947						415,000	08/01/2024
100115397		LAKE GENEVA	WI		07/17/2023	6.999	300,950						421,000	06/16/2023
100159402		CLYDE	NC		07/15/2024	7.625	300,953						425,000	05/20/2024
100143570		RIDGE	NY		02/21/2024	8.600	300,956						530,000	01/08/2024
100175161		LEHI	UT		11/05/2024	7.000	300,959						493,000	08/19/2024
100185444		LAW RENCEVILLE	GA		12/20/2024	5.625	300,968		17				440,000	10/29/2024
100152231		FRESNO	CA		05/17/2024	7.125	300,970						436,000	03/15/2024
100154132		BURR RIDGE	IL		07/11/2024	8.000	300,983						375,000	06/11/2024
100153860		WATERBURY	CT		06/05/2024	7.999	300,987						375,000	04/17/2024
100150537		BATON ROUGE	LA		05/03/2024	7.375	300,987						370,000	01/31/2024
100081211		FRISCO	TX		03/18/2022	3.249	300,990						678,000	01/07/2022
100136913		ESPARTO	CA		11/28/2023	7.375	300,992						990,000	10/18/2023
100065302		JEFFERSON	OR		07/28/2021	3.250	300,993						467,000	05/24/2021
100126330		DETROIT	MI		08/30/2023	8.210	300,995						423,500	07/19/2023
100000218		PLANTATION	FL		09/27/2016	5.250	301,002						520,523	08/22/2016
100145847		CUMMING	GA		03/15/2024	8.375	301,003		(101)				440,000	02/09/2024
100148346		MADERA	CA		04/12/2024	5.750	301,005						422,000	01/24/2024
100138744		MILWAUKIE	OR		02/02/2024	7.875	301,011						428,000	12/18/2023
100133422		MONROE	NC		10/19/2023	7.125	301,011						380,000	09/06/2023
100134506		FEEDING HILLS	MA		10/30/2023	8.499	301,020						415,000	09/29/2023
100139018		RIVERSIDE	CA		12/22/2023	8.000	301,021						619,000	11/03/2023
100156445		BERTHOUD	CO		06/24/2024	7.625	301,025						480,000	04/01/2024
100127682		PARRISH	FL		09/08/2023	8.124	301,037						523,000	08/10/2023
100151132		CAPE CORAL	FL		05/09/2024	7.124	301,037						480,000	04/08/2024
100111845		SPRINGFIELD GARDENS	NY		06/29/2023	6.875	301,045						640,000	06/10/2022
100150570		HENDERSON	NV		05/03/2024	6.250	301,047						446,000	01/16/2024
100148846		GREENACRES	FL		04/17/2024	7.500	301,061						434,000	10/30/2023
100135705		PRINCETON	TX		11/10/2023	7.990	301,069						386,000	10/05/2023
100165250		CLEARWATER	FL		08/29/2024	7.250	301,071		6				380,000	08/05/2024
100110487		BANGOR	ME		06/30/2023	7.500	301,071						405,000	04/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100084432		LAWRENCEVILLE	GA		08/12/2022	7.125	301,072		(218)				405,000	07/01/2022
100186440		MATTHEWS	NC		12/30/2024	8.000	301,077						391,000	11/11/2024
100132036		GLENDALE	AZ		10/13/2023	7.125	301,080						410,000	08/25/2023
100156348		PRINCETON JUNCTION	NJ		07/25/2024	7.875	301,088						457,000	06/26/2024
100185312		SCOTTSDALE	AZ		12/20/2024	6.625	301,094						695,000	11/04/2024
100147985		TACOMA	WA		04/10/2024	6.125	301,103						515,000	02/15/2024
100116008		VISTA	CA		07/20/2023	7.500	301,107						800,000	05/30/2023
100135761		VICTORVILLE	CA		11/10/2023	7.990	301,127						450,000	10/06/2023
100175963		ANGIER	NC		11/14/2024	6.750	301,134		(14)				399,500	09/27/2024
100029756		LAKEWOOD	CA		10/26/2018	4.500	301,143						831,500	05/31/2024
100084827		MIAMI GARDENS	FL		08/02/2022	7.250	301,151						425,000	07/08/2022
100170210		DAWSONVILLE	GA		10/08/2024	6.990	301,154						393,000	08/15/2024
100159401		HOMESTEAD	FL		07/15/2024	8.125	301,161						400,000	05/21/2024
100110177		SAN DIEGO	CA		06/30/2023	6.125	301,165						422,000	05/03/2023
100079645		PHOENIX	AZ		04/08/2022	5.375	301,174						550,000	01/19/2022
100120991		OCEAN PINES	MD		08/30/2023	7.250	301,181						410,000	07/07/2023
100117004		HOUSTON	TX		07/20/2023	5.375	301,195						548,000	03/01/2024
100157980		CABOT	AR		07/09/2024	7.625	301,196						333,000	05/01/2024
100169092		BLAIRSVILLE	GA		09/27/2024	6.625	301,198						430,000	07/22/2024
100150983		LACKAWAXEN	PA		05/08/2024	7.500	301,202						408,000	03/14/2024
100086010		GILBERT	AZ		09/02/2022	6.875	301,202						605,000	07/14/2022
100128378		LEHIGH ACRES	FL		09/15/2023	7.375	301,205						555,000	06/30/2023
100142727		HOUSTON	TX		02/08/2024	7.625	301,209						415,000	12/08/2023
100151054		CAPE CORAL	FL		05/08/2024	8.000	301,215						408,000	03/13/2024
100012593		COMPTON	CA		05/25/2017	5.000	301,220						340,000	01/31/2017
100161547		ATHENS	GA		07/30/2024	7.125	301,222						380,000	06/06/2024
100158741		HUTTO	TX		07/10/2024	8.125	301,230						375,000	05/15/2024
100158534		EDINBURG	TX		07/10/2024	7.625	301,232						399,000	04/22/2024
100134953		LAWRENCEVILLE	GA		10/30/2023	8.375	301,238						450,000	10/06/2023
100179736		STEPHENS CITY	VA		11/21/2024	5.750	301,239		38				431,000	09/24/2024
100147946		FLORENCE	AZ		04/08/2024	6.990	301,255						399,000	01/31/2024
100107826		GLEN BURNIE	MD		05/19/2023	10.500	301,257						377,000	05/01/2023
100054185		LAKEWOOD	CA		03/23/2021	4.250	301,260						850,000	01/06/2021
100115551		FLORENCE	OR		07/19/2023	6.999	301,266						485,000	06/08/2023
100179734		CELINA	TX		11/21/2024	5.750	301,268		38				460,000	09/30/2024
100102421		RICHMOND	TX		06/07/2023	7.999	301,275						370,000	10/31/2022
100156666		PORT SAINT LUCIE	FL		06/24/2024	7.990	301,282						365,000	04/25/2024
100054518		STATEN ISLAND	NY		03/23/2021	3.375	301,282						535,000	12/31/2020
100109330		NEW BRITAIN	CT		06/12/2023	6.125	301,290						410,000	04/17/2023
100045612		CHUGIAK	AK		11/25/2020	3.375	301,291						679,250	08/10/2020
100110934		OCEANSIDE	CA		06/29/2023	6.500	301,291						770,000	05/15/2022
100067998		TAMPA	FL		09/23/2021	3.375	301,292						450,000	08/05/2021
100172478		DAWSONVILLE	GA		10/23/2024	6.875	301,294						397,000	09/05/2024
100162745		MIDLOTHIAN	TX		08/12/2024	7.625	301,294						370,000	06/06/2024
100029237		CARBONDALE	CO		10/26/2018	5.125	301,295						684,000	06/08/2018
100131961		DECATUR	GA		10/13/2023	7.500	301,296						405,000	07/28/2023
100115848		ATLANTA	GA		07/20/2023	6.624	301,296						450,000	05/22/2023
100117779		BAKERSFIELD	CA		07/20/2023	8.125	301,306		2,706				435,000	03/01/2024
100138172		ARLINGTON	TX		12/14/2023	9.500	301,307						367,000	11/01/2023
100166089		SACHSE	TX		09/09/2024	6.999	301,312						432,000	07/29/2024
100162705		LIBERTY HILL	TX		08/12/2024	6.990	301,323						422,000	06/07/2024
100068484		NEHALEM	OR		08/25/2021	3.500	301,325						400,000	07/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161144		CANTON	GA		07/24/2024	8.000	301,325						392,000	06/07/2024
100140335		JOHNSTON	IA		01/18/2024	5.990	301,327						395,000	10/27/2023
100079994		MECHANICSVILLE	VA		04/25/2022	4.500	301,334						426,000	01/26/2022
100152501		EDMOND	OK		05/17/2024	7.625	301,334						386,000	03/01/2024
100165411		DOYLESTOWN	PA		08/29/2024	7.990	301,337						380,000	07/16/2024
100165499		HOUSTON	TX		08/29/2024	7.125	301,345						400,000	06/27/2024
100149714		HACKETTSTOWN	NJ		04/26/2024	7.500	301,348						540,000	03/28/2024
100048697		MIAMI	FL		11/20/2020	4.375	301,349						700,000	06/05/2024
100082919		MERCER ISLAND	WA		05/17/2022	5.750	301,363						375,000	03/29/2022
3340072309		UNIONDALE	NY		04/05/2024	9.005	301,372						1,208,000	02/28/2024
100179460		ANNA	TX		11/21/2024	6.124	301,382						475,000	10/02/2024
100164604		PENDERGRASS	GA		08/21/2024	6.125	301,389						409,000	06/24/2024
100065519		NEWARK	NJ		07/28/2021	3.490	301,398						645,000	06/07/2021
100137757		MELISSA	TX		12/08/2023	7.625	301,410						465,000	09/29/2023
100064930		MIAMI	FL		07/14/2021	4.500	301,410						475,000	05/20/2021
100088188		PICKERINGTON	OH		10/13/2022	7.625	301,415						375,000	08/09/2022
100117855		TACOMA	WA		07/20/2023	8.500	301,415						415,000	03/01/2024
100152232		OVIEDO	FL		05/17/2024	7.625	301,420						400,000	03/29/2024
100081372		PUEBLO	CO		03/18/2022	3.500	301,423						585,000	01/25/2022
100179707		REYNOLDSBURG	OH		11/21/2024	5.500	301,428		49				427,000	08/28/2024
100075939		ST PETERSBURG	FL		01/07/2022	3.874	301,442						435,000	11/24/2021
100182027		LEANDER	TX		12/12/2024	6.375	301,446		9				420,000	10/23/2024
100030820		BRENTWOOD	CA		04/09/2019	3.500	301,448						627,000	08/22/2018
100178458		WINTER GARDEN	FL		11/21/2024	6.375	301,450		(4)				520,000	09/27/2024
100135554		SAN BERNARDINO	CA		11/13/2023	7.250	301,451						415,000	09/18/2023
100110524		KISSIMMEE	FL		06/30/2023	7.625	301,454						407,000	04/28/2023
100115421		ORMOND BEACH	FL		07/17/2023	7.625	301,455						420,000	06/15/2023
100161143		SPANISH FORK	UT		07/24/2024	7.875	301,466						560,000	06/04/2024
100116005		RENO	NV		07/20/2023	7.500	301,467						458,000	05/18/2023
100172934		GRAFTON	MA		10/25/2024	7.499	301,474						380,000	10/08/2024
100150767		SEVIERVILLE	TN		05/07/2024	7.250	301,477						440,000	03/15/2024
100172414		TALLAHASSEE	FL		10/23/2024	6.875	301,494						395,000	08/16/2024
100150634		VANCOUVER	WA		05/03/2024	6.375	301,494						445,000	12/29/2023
100168687		DAVENPORT	FL		09/25/2024	7.375	301,510						410,000	07/25/2024
100054208		SIMI VALLEY	CA		03/23/2021	4.625	301,533						585,000	12/31/2020
100065858		LITTLE ELM	TX		07/27/2021	4.875	301,535						421,000	05/18/2021
100117171		SUPERIOR	CO		07/20/2023	5.250	301,536						740,000	03/01/2024
100136769		INDIANAPOLIS	IN		11/27/2023	9.470	301,539						390,000	10/23/2023
100173241		SAINT AUGUSTINE	FL		10/30/2024	5.500	301,540						415,000	08/29/2024
100110497		POMONA	CA		06/30/2023	6.625	301,540						410,000	04/22/2023
100091730		CLEVELAND	OH		03/24/2023	9.000	301,551		(12)				400,000	01/20/2023
100148028		CHARLOTTE	NC		04/10/2024	8.125	301,553						377,900	03/19/2024
100129776		GALVESTON	TX		09/27/2023	7.999	301,555		(62)				417,000	08/30/2023
100181245		WOODBRIDGE	VA		12/06/2024	6.250	301,560		28				435,000	11/08/2024
100031545		VALLEY CENTER	CA		03/29/2019	3.750	301,572						410,000	12/09/2018
100155909		CHICAGO	IL		06/17/2024	6.875	301,577						450,000	04/17/2024
100014061		ARNOLD	MD		05/25/2017	4.250	301,582						360,000	01/31/2017
100152203		LAS VEGAS	NV		05/17/2024	7.625	301,589						405,000	03/15/2024
100159224		AUBURN	GA		07/15/2024	7.624	301,600						398,000	06/07/2024
100185000		BULLHEAD CITY	AZ		12/19/2024	8.990	301,602		(9)				364,900	10/21/2024
100141356		DUBLIN	CA		01/30/2024	8.625	301,613						2,200,000	12/12/2023
100121014		PHOENIX	AZ		08/30/2023	7.625	301,616						345,000	06/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148706		HOLLY HILL	FL		04/17/2024	8.625	301,622						395,000	11/09/2023
100133113		CAIRO	NY		11/29/2023	7.875	301,623						500,000	10/13/2023
100078968		GARNER	NC		02/24/2022	4.125	301,624						415,000	12/20/2021
100142726		PORT SAINT LUCIE	FL		02/08/2024	8.625	301,629						415,000	11/21/2023
100116073		MIAMI GARDENS	FL		07/20/2023	8.625	301,632						383,000	03/01/2024
100110697		LEHIGH ACRES	FL		08/11/2023	8.625	301,637						365,000	06/28/2023
100110572		FOLSOM	CA		06/30/2023	6.499	301,638						565,000	04/27/2023
100147007		LAS VEGAS	NV		03/27/2024	7.250	301,639						431,000	08/24/2023
100162802		ROUND ROCK	TX		08/12/2024	7.500	301,643						400,000	06/13/2024
100185968		LAVEEN	AZ		12/26/2024	7.125	301,644		(4)				368,000	12/04/2024
100148942		JACKSONVILLE	FL		04/17/2024	7.125	301,647						437,000	10/27/2023
100164744		JACKSONVILLE	FL		08/26/2024	7.625	301,662						375,000	07/01/2024
100152230		LAWRENCEVILLE	GA		05/17/2024	7.500	301,673						385,000	03/25/2024
100147811		WILLIAMSBURG	VA		04/08/2024	7.000	301,682						400,000	02/06/2024
100132038		LAS VEGAS	NV		10/13/2023	6.624	301,684						440,000	08/24/2023
100090695		SHIRLEY	NY		12/29/2022	8.240	301,688						425,500	11/30/2022
100135711		PINEVILLE	NC		11/10/2023	7.375	301,702						441,000	08/30/2023
100080475		MIAMI BEACH	FL		03/10/2022	4.950	301,705						355,000	02/23/2022
100146879		LAKEWOOD	NJ		03/26/2024	7.000	301,735						810,000	02/07/2024
100160594		SAN BERNARDINO	CA		07/19/2024	8.875	301,736		(24)				500,000	06/24/2024
100012395		NAPERVILLE	IL		04/28/2017	3.263	301,739						540,000	01/31/2017
100029098		LAS VEGAS	NV		10/26/2018	3.875	301,741						407,265	06/04/2018
100148325		CHARLOTTE	NC		04/12/2024	7.625	301,748						355,000	03/01/2024
3310079323		LIVINGSTON	NJ		08/19/2024	8.666	301,752						2,170,000	06/21/2024
100185423		LEWISVILLE	TX		12/20/2024	6.500	301,755		3				445,000	10/28/2024
100071494		DECATUR	GA		10/26/2021	4.875	301,767						369,000	09/21/2021
100147850		SAN ANTONIO	TX		04/08/2024	6.990	301,770						385,000	12/27/2023
100155939		PRESCOTT VALLEY	AZ		06/17/2024	7.625	301,775						395,000	04/16/2024
100147070		ELK GROVE	CA		03/27/2024	6.875	301,777						504,000	01/09/2024
100085110		HEERLEN	NLD		07/27/2022	4.100	301,783					(19,843)	380,000	12/01/2023
100173342		MILLIKEN	CO		10/30/2024	5.875	301,784						432,000	09/18/2024
100178143		PURCHASE	NY		11/19/2024	8.375	301,785		(61)				1,360,000	08/30/2024
100142845		PHOENIX	AZ		02/09/2024	8.625	301,794		(32)				495,000	11/16/2023
100115876		PHOENIX	AZ		07/20/2023	5.875	301,798						420,000	05/15/2023
100108077		SONORA	CA		05/24/2023	8.499	301,805						450,000	04/05/2023
100145377		UNITED KINGDOM	GBR		03/12/2024	3.390	301,806		14,122			(6,506)	402,500	03/03/2020
100025894		RESEDA	CA		09/20/2018	4.250	301,811						503,500	04/30/2018
100046291		SNOQUALMIE	WA		11/25/2020	4.000	301,813						549,100	08/31/2020
100024651		CORONA	CA		09/20/2018	5.000	301,814						427,975	04/30/2018
100151545		SAVANNAH	GA		05/10/2024	7.500	301,815						395,800	03/22/2024
100148642		OKLAHOMA CITY	OK		05/15/2024	7.375	301,828						387,000	04/08/2024
100100790		FORT WASHINGTON	MD		04/28/2023	5.625	301,830						445,000	10/27/2021
100065498		MOUNTAIN HOUSE	CA		07/28/2021	3.625	301,841						1,134,000	05/05/2021
100102518		SAINT PETERSBURG	FL		06/07/2023	8.875	301,845						374,000	01/26/2023
100138339		BRASELTON	GA		12/18/2023	6.990	301,851						458,900	10/27/2023
100179749		STEPHENS CITY	VA		11/21/2024	5.750	301,852		36				423,000	09/16/2024
100138726		DEL VALLE	TX		02/02/2024	8.875	301,853						369,000	12/13/2023
100109791		KEY LARGO	FL		08/04/2023	7.500	301,860						890,000	06/27/2023
100148282		ROUND ROCK	TX		04/12/2024	6.375	301,863						456,000	01/22/2024
100090107		SOQUEL	CA		01/13/2023	9.250	301,873						1,650,000	11/22/2022
100151203		SPRING HILL	TN		05/10/2024	8.625	301,875						370,000	02/27/2024
100149514		PASCO	WA		04/26/2024	9.500	301,890						384,000	03/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148764		LOVELAND	CO		04/17/2024	5.750	301,892						430,000	09/28/2023
100151042		CONROE	TX		05/08/2024	5.750	301,895						422,000	03/06/2024
100149401		CHARLOTTE	NC		04/24/2024	6.875	301,904						400,000	02/28/2024
100077888		GORREDIJK	NLD		12/29/2021	3.250	301,907					(19,851)	522,000	12/01/2023
100152406		MIDLOTHIAN	VA		05/17/2024	7.625	301,907						445,000	04/02/2024
100155910		DENTON	TX		06/17/2024	7.625	301,913						355,000	04/09/2024
100155999		GOODLETTSVILLE	TN		06/18/2024	7.375	301,915						400,000	05/08/2024
100135769		WEST WARWICK	RI		11/10/2023	7.125	301,923						445,000	10/07/2023
100169578		PINON HILLS	CA		09/30/2024	6.875	301,930		(10)				555,000	07/11/2024
100180288		HOMESTEAD	FL		11/25/2024	6.500	301,931						441,000	09/13/2024
100025545		STATEN ISLAND	NY		09/20/2018	4.875	301,931						394,250	04/30/2018
100171580		BROKEN BOW	OK		10/16/2024	7.875	301,934						365,000	08/23/2024
100115769		BRADENTON	FL		07/20/2023	7.125	301,940						512,000	04/28/2023
100145445		UNITED KINGDOM	GBR		03/12/2024	9.500	301,948		12,108			(6,596)	319,994	10/16/2019
100140826		CHICAGO	IL		03/06/2024	9.375	301,962						575,000	01/04/2024
100160896		MIAMI	FL		07/24/2024	8.000	301,970						397,000	06/06/2024
100116466		VERDI	NV		07/20/2023	8.875	301,971						660,000	03/01/2024
100110195		YUCCA VALLEY	CA		06/30/2023	7.500	301,977						432,000	05/23/2023
100173224		ORMOND BEACH	FL		10/30/2024	8.125	301,977						367,000	08/27/2024
100118956		SAN TAN VALLEY	AZ		07/27/2023	8.375	301,980						345,000	06/28/2023
100168651		STONE MOUNTAIN	GA		09/25/2024	8.749	301,983						374,000	09/05/2024
100171405		CLARKSVILLE	TN		10/16/2024	6.990	301,983						371,000	09/03/2024
100180002		MYRTLE BEACH	SC		11/25/2024	7.500	301,996						372,000	10/03/2024
100176812		VERO BEACH	FL		11/15/2024	8.625	302,007						360,000	09/13/2024
100181377		ADDISON	TX		12/06/2024	7.499	302,021		(27)				395,000	11/13/2024
100120107		BLACK DIAMOND	WA		08/11/2023	7.375	302,026						440,000	06/21/2023
100173094		CHARLOTTE	NC		10/30/2024	6.875	302,026						393,000	09/12/2024
100170391		PHOENIX	AZ		10/09/2024	7.750	302,045						420,000	09/17/2024
100159968		MIRAMAR	FL		08/16/2024	7.490	302,045						500,000	05/24/2024
100024145		VANCOUVER	WA		09/10/2018	5.500	302,046						690,000	09/10/2018
100156581		RALEIGH	NC		06/24/2024	7.625	302,048						380,000	04/29/2024
100165327		OCALA	FL		08/29/2024	7.875	302,048						375,000	08/08/2024
100150094		YUMA	AZ		06/14/2024	9.500	302,053						324,000	04/29/2024
100134322		SAN ANGELO	TX		10/27/2023	9.250	302,056						417,000	09/05/2023
100012627		BELLFLOWER	CA		05/25/2017	4.875	302,070						410,000	01/31/2017
100144184		SURPRISE	AZ		03/07/2024	6.625	302,087						442,000	01/19/2024
100181940		CHARLOTTE	NC		12/12/2024	6.124	302,108		14				417,000	10/15/2024
100138300		ARGYLE	TX		12/18/2023	7.750	302,111						478,000	10/30/2023
100120666		EDGEWATER	FL		08/24/2023	8.249	302,117						430,000	07/20/2023
100182537		CHARLOTTE	NC		12/12/2024	6.875	302,123		(6)				401,000	10/11/2024
100156885		PHILADELPHIA	PA		06/27/2024	8.490	302,124						420,000	05/14/2024
100014286		WEBSTER	NY		09/27/2017	6.000	302,126						495,000	01/08/2023
100161516		HORSHAM	PA		07/30/2024	7.000	302,127						410,000	05/30/2024
100015806		SAN JOSE	CA		02/27/2018	4.375	302,128						980,000	12/16/2017
100185314		ALPHARETTA	GA		12/20/2024	6.125	302,132		6				480,000	11/04/2024
100115296		THORNTON	CO		07/17/2023	6.750	302,134						468,000	03/17/2023
100026205		CALABASH	NC		09/20/2018	4.625	302,136						323,000	04/30/2018
100179491		MCKINNEY	TX		11/21/2024	6.250	302,136		2				425,500	09/12/2024
100164505		SAN ANTONIO	FL		08/21/2024	5.250	302,138						433,000	06/28/2024
100028096		WOODSIDE	NY		10/26/2018	5.000	302,140						878,750	06/02/2018
100017043		DEMAREST	NJ		05/16/2018	5.250	302,143						840,000	03/02/2018
3340083119		POUGHKEEPSIE	NY		09/18/2024	8.591	302,148						1,100,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165486		STATELINE	NV		08/29/2024	7.125	302,153						370,000	06/27/2024
100180057		LEWES	DE		11/25/2024	7.125	302,158						396,000	09/27/2024
100176724		HENDERSON	NV		11/15/2024	6.625	302,163		(9)				380,000	05/30/2024
100169055		NASHVILLE	TN		09/27/2024	6.990	302,163						425,000	07/18/2024
100144096		LEBANON	OR		03/07/2024	6.875	302,165						405,000	01/19/2024
100137577		TITUSVILLE	FL		12/08/2023	7.499	302,173						405,000	09/28/2023
100144410		PITTSBURGH	PA		03/07/2024	7.625	302,174						398,000	01/05/2024
100038692		DUBLIN	IRL		09/27/2019	5.150	302,179						399,433	11/30/2018
100133722		LOGANVILLE	GA		10/23/2023	6.990	302,179						455,000	08/31/2023
100168294		FARMINGTON	UT		09/20/2024	7.375	302,201						395,000	04/23/2024
100110667		PRINEVILLE	OR		06/30/2023	5.990	302,203						405,000	05/06/2023
100110669		PRINEVILLE	OR		06/30/2023	5.990	302,203						410,000	05/06/2023
100171763		GULF SHORES	AL		10/17/2024	5.875	302,204						435,000	08/28/2024
100132261		MEBANE	NC		10/13/2023	5.990	302,207						430,000	07/27/2023
100165397		ANNA	TX		08/29/2024	7.500	302,217						440,000	07/05/2024
100028576		ANTIOCH	CA		10/26/2018	5.000	302,233						429,400	06/04/2018
100133511		POUGHKEEPSIE	NY		10/19/2023	8.249	302,238						405,000	09/22/2023
100148828		LAUDERDALE LAKES	FL		04/17/2024	8.000	302,241						376,000	10/25/2023
100150712		OAK POINT	TX		05/06/2024	6.500	302,244						437,000	02/23/2024
100168118		LAWRENCEVILLE	GA		09/20/2024	7.375	302,245						422,000	04/15/2024
100135166		NEWARK	NJ		12/15/2023	8.750	302,249						500,000	10/12/2023
100090079		COMMERCE CITY	CO		01/13/2023	8.250	302,250						385,900	11/08/2022
100168119		SAN DIEGO	CA		09/20/2024	6.990	302,258						725,000	03/26/2024
100148032		PINEVILLE	NC		04/10/2024	6.125	302,267						448,000	02/28/2024
100110235		CHARLOTTESVILLE	VA		06/30/2023	5.624	302,270						475,000	05/12/2023
100127613		RALEIGH	NC		09/08/2023	7.500	302,270						408,000	07/21/2023
100060133		WASHINGTON	DC		06/25/2021	3.750	302,272						453,000	04/10/2021
100168463		MONROE	NC		09/25/2024	5.990	302,277						390,000	07/30/2024
100174213		ROCKAWAY BEACH	OR		10/31/2024	6.625	302,277						400,000	06/27/2024
100145965		PACIFICA	CA		03/19/2024	9.375	302,283						1,250,000	10/23/2023
100115546		LEHIGH ACRES	FL		07/19/2023	7.624	302,291						375,000	06/06/2023
100137228		SANTA MARIA	CA		11/29/2023	8.125	302,297						640,000	10/10/2023
100065762		ANN ARBOR	MI		07/28/2021	3.625	302,302						454,000	06/14/2021
100176565		PLEASANT GARDEN	NC		11/15/2024	7.125	302,303						330,000	09/26/2024
100160844		HOUSTON	TX		07/24/2024	7.500	302,320						390,000	06/05/2024
100132242		ANNA	TX		10/13/2023	7.375	302,327						405,000	08/31/2023
100162001		CANTON	GA		07/31/2024	8.750	302,331						408,000	06/19/2024
100010919		SANTA ANA	CA		12/23/2016	4.125	302,340						450,000	10/31/2016
100099989		MADRAS	OR		03/28/2023	9.250	302,352						330,000	03/01/2023
100030828		RIVERSIDE	CA		04/09/2019	3.500	302,359						800,000	09/30/2024
100151518		TOLLESON	AZ		05/10/2024	7.490	302,361						404,000	03/19/2024
100142976		TOMS RIVER	NJ		02/09/2024	7.625	302,363						415,000	12/21/2023
100127591		ROSELLE	NJ		09/08/2023	6.875	302,370						415,000	07/10/2023
100120577		COLORADO SPRINGS	CO		08/18/2023	9.875	302,372						365,000	07/27/2023
100179642		CHATTANOOGA	TN		11/21/2024	7.625	302,374						377,000	09/20/2024
100147874		RICHMOND HILL	GA		04/08/2024	5.750	302,383						435,000	01/25/2024
100134740		FRISCO	TX		10/30/2023	8.500	302,383						385,000	09/22/2023
100136471		STEPHENS CITY	VA		11/20/2023	5.990	302,384						446,000	09/25/2023
100100878		ROUND ROCK	TX		04/28/2023	5.625	302,385						480,000	12/27/2021
324080643		CEDAR CITY	UT		12/20/2024	8.680	302,400						864,000	02/09/2024
100132717		CDENTON	MD		11/03/2023	8.750	302,407						425,000	08/23/2023
100108910		EAST STROUDSBURG	PA		05/31/2023	7.250	302,408						465,000	04/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164378		BALTIMORE	MD		08/21/2024	8.250	302,408						405,000	06/21/2024
100103683		NAUGATUCK	CT		05/08/2023	9.499	302,418						380,000	03/28/2023
100157940		HAINES CITY	FL		07/09/2024	8.125	302,419						330,000	04/26/2024
100160212		SURFSIDE BEACH	TX		07/18/2024	7.490	302,421						395,000	05/17/2024
100146930		CLOVIS	CA		03/26/2024	7.875	302,423						430,000	01/27/2024
100044184		SAN PABLO	CA		08/19/2020	3.625	302,424						422,750	12/04/2019
100153656		SANTA CLARITA	CA		05/31/2024	7.500	302,433						375,000	04/24/2024
100162589		LAWRENCEVILLE	GA		08/12/2024	7.375	302,433						427,000	06/18/2024
100076486		MIAMI	FL		12/21/2021	4.999	302,435						412,000	11/22/2021
100113451		GLEN ALLEN	VA		06/29/2023	7.625	302,446						656,000	05/16/2022
100100579		CAVE CREEK	AZ		04/27/2023	8.750	302,456						467,000	03/30/2023
100140304		LAS VEGAS	NV		01/18/2024	7.625	302,459						460,500	11/16/2023
100128526		MELBOURNE	FL		09/15/2023	9.250	302,461						334,000	08/04/2023
100026050		WESTMINSTER	CA		09/20/2018	4.250	302,464						541,500	04/30/2018
100129621		LAS VEGAS	NV		09/29/2023	7.625	302,465						429,000	08/02/2023
100164629		MOORESVILLE	NC		08/21/2024	7.125	302,465						400,000	06/27/2024
100114990		DENTON	TX		07/14/2023	6.500	302,468						423,000	04/28/2023
100089959		MESA	AZ		01/26/2023	8.500	302,475						420,000	11/16/2022
100151684		HENDERSON	NV		05/10/2024	7.625	302,482						405,000	04/01/2024
100144434		SANFORD	FL		03/07/2024	6.990	302,484						420,000	01/23/2024
100144431		ATLANTA	GA		03/07/2024	6.990	302,485						410,000	01/17/2024
100168448		EUREKA	CA		09/25/2024	6.750	302,498						409,000	07/30/2024
100165365		MANOR	TX		08/29/2024	8.875	302,498						348,000	08/07/2024
100140448		WESTFIELD	IN		01/18/2024	5.990	302,502						450,000	11/30/2023
100080195		NORTH BAY VILLAGE	FL		02/25/2022	4.937	302,507						349,000	02/08/2022
100171919		GRAND PRAIRIE	TX		10/17/2024	6.625	302,509						405,000	08/27/2024
100076687		EVERETT	WA		12/16/2021	4.625	302,516						402,000	11/19/2021
100148388		BUCKEYE	AZ		04/12/2024	7.000	302,518						428,000	02/14/2024
100169437		NEW ALBANY	OH		09/30/2024	6.990	302,536						550,000	05/17/2024
100164801		HILTON HEAD ISLAND	SC		08/26/2024	7.375	302,538						400,000	06/25/2024
100144536		SUMMERVILLE	SC		04/26/2024	7.375	302,541		299				420,000	03/07/2024
100162658		BREINIGSVILLE	PA		08/12/2024	5.990	302,541						393,000	05/24/2024
100144185		AUSTIN	TX		03/07/2024	6.375	302,542						430,000	01/22/2024
100166255		DALLAS	GA		09/09/2024	5.990	302,557						413,000	07/16/2024
100173137		GLEN ALLEN	VA		10/30/2024	6.999	302,561						421,000	09/26/2024
100074252		CRYSTAL LAKE	IL		12/09/2021	5.250	302,575						365,000	11/10/2021
100119258		COLUMBUS	OH		07/31/2023	6.875	302,576						411,000	06/16/2023
100000222		OAKLEY	CA		09/27/2016	4.125	302,599						540,000	08/27/2016
100147999		BELLINGHAM	WA		04/10/2024	6.990	302,601						764,000	02/21/2024
100132042		ANGIER	NC		10/13/2023	7.375	302,604						420,000	09/08/2023
100112448		SADDLE BROOK	NJ		06/29/2023	5.250	302,605						670,000	05/16/2022
100129563		BENTONVILLE	AR		09/29/2023	6.875	302,615						540,000	08/02/2023
100152714		COLUMBUS	OH		05/17/2024	7.125	302,615						408,000	04/02/2024
100079807		JACKSONVILLE	FL		04/08/2022	6.374	302,620						400,000	01/21/2022
100141767		HAVRE DE GRACE	MD		01/30/2024	10.874	302,624						368,000	12/11/2023
100120637		RICHMOND	TX		08/21/2023	8.000	302,630						450,000	06/26/2023
100142638		EVANS	GA		02/08/2024	6.625	302,632						442,000	12/14/2023
100166942		ROUND ROCK	TX		09/13/2024	5.875	302,637						442,000	06/25/2024
100101517		RENO	NV		04/26/2023	5.125	302,645						412,500	02/18/2023
100139543		WOODLAND	CA		12/28/2023	8.499	302,676						540,000	12/04/2023
100099646		FRESNO	TX		04/06/2023	8.375	302,678		(101)				380,000	02/10/2023
100091873		STEPHENVILLE	TX		01/30/2023	8.999	302,688						375,000	01/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172517		OLYMPIA	WA		10/23/2024	7.875	302,705						420,000	08/23/2024
100128833		VANCOUVER	WA		09/21/2023	7.750	302,705						495,000	08/04/2023
100151840		BAKERSFIELD	CA		05/10/2024	8.499	302,705						380,000	04/17/2024
100132571		STOCKTON	CA		11/03/2023	8.250	302,705						390,000	06/23/2023
100140417		LAGO VISTA	TX		01/18/2024	6.990	302,714						455,000	12/04/2023
100146881		COPPELL	TX		03/26/2024	6.990	302,715						631,000	01/23/2024
100128063		LA VERGNE	TN		09/08/2023	7.500	302,718						350,000	05/31/2022
100160224		ORMOND BEACH	FL		07/18/2024	7.625	302,720						330,000	05/22/2024
100148051		MELISSA	TX		04/10/2024	7.990	302,723						402,000	02/29/2024
100159350		FREDERICK	MD		07/15/2024	6.125	302,726						440,000	05/10/2024
100101120		LARGO	FL		04/28/2023	7.990	302,732						380,000	06/02/2022
100144073		SARATOGA SPRINGS	UT		03/07/2024	7.125	302,743						403,500	01/16/2024
100150113		SCHAUMBURG	IL		06/14/2024	8.250	302,748						370,000	04/19/2024
100148015		WINTER GARDEN	FL		04/10/2024	7.125	302,774						495,000	02/28/2024
100136856		WAKE FOREST	NC		11/27/2023	7.125	302,777						465,000	10/18/2023
100167973		SUQUAMISH	WA		09/20/2024	6.999	302,778						425,000	08/27/2024
100145092		UNITED KINGDOM	GBR		03/12/2024	9.500	302,779		11,819			(6,566)	380,000	12/12/2019
100185793		DORAL	FL		12/26/2024	6.500	302,782						402,500	10/24/2024
100100406		MIDDLETOWN	NY		04/27/2023	6.250	302,783		4,865				505,000	03/28/2022
100168336		BONITA SPRINGS	FL		09/20/2024	7.625	302,794						450,000	04/19/2024
100168458		NORTH LAS VEGAS	NV		09/25/2024	5.990	302,795						411,000	07/24/2024
100113219		HIALEAH	FL		06/29/2023	2.875	302,799						560,000	06/04/2022
100144671		UNITED KINGDOM	GBR		03/12/2024	3.440	302,811		14,058			(6,625)	699,935	12/19/2019
100167651		MABLETON	GA		09/19/2024	7.125	302,837						396,000	08/13/2024
100138321		BEND	OR		12/18/2023	7.990	302,837						570,000	10/30/2023
100163013		PALMYRA	PA		08/13/2024	6.875	302,846						450,000	06/14/2024
100147533		LAS VEGAS	NV		04/03/2024	7.375	302,860						382,000	02/14/2024
100141769		LAMBERTVILLE	NJ		01/30/2024	8.124	302,863						465,000	12/15/2023
100142613		CARSON CITY	NV		02/08/2024	5.250	302,864						520,000	11/07/2023
100133922		SUN VALLEY	NV		10/25/2023	8.500	302,865		(15)				430,000	09/27/2023
100133927		SUN VALLEY	NV		10/25/2023	8.500	302,865		(15)				430,000	09/27/2023
100173209		CONCORD	NC		10/30/2024	7.125	302,868						380,000	08/29/2024
100170407		HENDERSON	NV		10/09/2024	6.999	302,875						375,000	09/11/2024
100146745		MEMPHIS	TN		03/20/2024	7.875	302,876						395,000	02/15/2024
100148859		RALEIGH	NC		04/17/2024	7.125	302,878						404,000	10/25/2023
100088956		SCOTTSDALE	AZ		11/15/2022	8.750	302,880						415,500	10/06/2022
100149655		ANNA	TX		04/26/2024	7.125	302,903						400,000	03/07/2024
100170369		HOLLY SPRINGS	NC		10/08/2024	7.625	302,905						426,000	08/20/2024
100180750		SPRING HILL	FL		11/26/2024	6.500	302,905		9				410,000	08/30/2024
100100413		DANBURY	CT		04/27/2023	6.125	302,907						650,000	03/25/2022
100175048		LAS VEGAS	NV		11/05/2024	6.999	302,907		(10)				380,000	10/09/2024
100141456		PLYMOUTH	MA		01/30/2024	8.375	302,913						470,000	12/15/2023
100028902		OAKLEY	CA		10/26/2018	4.750	302,913						479,750	06/01/2018
100176743		DURHAM	NC		11/15/2024	6.375	302,924		4				407,000	04/26/2024
100078053		WINTER PARK	FL		01/21/2022	4.000	302,925						394,000	12/21/2021
100137067		KENNESAW	GA		11/28/2023	6.875	302,930						447,000	10/10/2023
100144373		BONITA SPRINGS	FL		03/07/2024	7.125	302,934						462,500	12/23/2023
3340084515		MIAMI	FL		09/18/2024	8.983	302,940						1,458,000	08/24/2024
3340091981		PEMBROKE PINES	FL		12/30/2024	8.796	302,940						1,250,000	12/06/2024
100144043		KUNA	ID		03/07/2024	7.625	302,942						380,000	01/17/2024
100149140		PAONIA	CO		04/22/2024	7.250	302,942		536				410,000	03/26/2024
100134406		NETHERLANDS	NLD		10/27/2023	6.200	302,942					(19,920)	450,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100161685		GELEEN	NLD		07/29/2024	6.000	302,942					(13,602)	390,000	06/28/2024
100085125		DEN HAAG	NLD		07/27/2022	4.300	302,942					(19,920)	368,182	12/01/2023
100083404		GORREDIJK	NLD		05/27/2022	3.550	302,942					(19,920)	368,001	12/01/2023
100086274		AMSTERDAM	NLD		08/29/2022	4.100	302,942					(19,920)	368,021	12/01/2023
100174231		NORTH FORT MYERS	FL		10/31/2024	7.875	302,949						395,000	04/15/2024
100115941		JACKSONVILLE	FL		07/20/2023	7.625	302,952						418,000	05/24/2023
100185463		ELKRIDGE	MD		12/20/2024	6.375	302,955		8				435,000	10/07/2024
100152445		LAS VEGAS	NV		05/17/2024	7.625	302,963						390,000	03/27/2024
100120005		HERMITAGE	TN		08/11/2023	7.625	302,967						405,000	06/23/2023
100065773		CHARLESTON	SC		07/28/2021	4.000	302,967						450,000	05/28/2021
100028297		YONKERS	NY		10/26/2018	4.000	302,967						536,750	05/31/2018
100180377		BORDENTOWN	NJ		11/25/2024	6.875	302,969						450,000	09/20/2024
100171619		AUBREY	TX		10/16/2024	5.990	302,970						410,000	08/22/2024
100168215		MCKINNEY	TX		09/20/2024	7.500	302,971						393,000	04/05/2024
100110664		PRINEVILLE	OR		06/30/2023	5.990	302,973						405,000	05/05/2023
100118710		SPARTANBURG	SC		07/25/2023	8.750	302,975						410,000	05/26/2023
100172177		SAN DIEGO	CA		10/17/2024	6.499	302,978						507,000	09/20/2024
100149419		NAPERVILLE	IL		04/24/2024	7.250	302,981						410,000	03/05/2024
100133796		BEAUMONT	CA		10/20/2023	7.375	302,991						435,000	09/21/2023
100137533		VENTNOR CITY	NJ		12/08/2023	7.999	302,996						413,000	10/31/2023
100068138		MINNEAPOLIS	MN		08/25/2021	3.999	302,998						450,000	07/21/2021
100136309		SACRAMENTO	CA		11/20/2023	7.625	303,000						515,000	09/26/2023
100186000		CORONA	CA		12/27/2024	6.990	303,018						960,000	09/29/2024
100158761		DURHAM	NC		07/10/2024	6.990	303,021						435,000	05/17/2024
100144608		WINTER GARDEN	FL		03/13/2024	7.125	303,024						520,000	02/02/2024
100144630		WINTER GARDEN	FL		03/13/2024	7.125	303,024						521,000	02/02/2024
100101527		MCKINNEY	TX		04/26/2023	5.990	303,034						400,000	02/28/2023
100154585		GREENVILLE	TX		06/14/2024	7.999	303,040						379,000	05/24/2024
100151223		VANCOUVER	WA		05/10/2024	5.500	303,046						431,000	03/04/2024
100185936		STOCKTON	CA		12/26/2024	7.499	303,050		(2)				430,000	12/05/2024
100140130		LOGANVILLE	GA		01/09/2024	5.625	303,065						442,000	11/13/2023
100133707		MURFREESBORO	TN		10/23/2023	5.750	303,067						440,000	08/29/2023
100175238		LAS VEGAS	NV		11/05/2024	6.500	303,072						400,000	09/10/2024
100158750		CHARLOTTE	NC		07/10/2024	7.625	303,074						395,000	05/07/2024
100148606		ANNA	TX		04/12/2024	6.990	303,076						435,000	02/14/2024
100158486		ANTHONY	FL		07/10/2024	7.625	303,084						390,000	04/09/2024
100151738		RIO LINDA	CA		05/10/2024	7.625	303,100						430,000	04/22/2024
100169546		BLOOMFIELD	KY		09/30/2024	7.125	303,117						550,000	07/19/2024
100163213		ROSEMEAD	CA		08/13/2024	7.999	303,120						800,000	07/18/2024
100148563		NAPERVILLE	IL		04/12/2024	7.625	303,128						397,000	02/16/2024
100138302		DAWSONVILLE	GA		12/18/2023	7.990	303,128						384,000	11/29/2023
100129448		KANNAPOLIS	NC		09/29/2023	7.500	303,131						500,000	07/24/2023
100165419		SPRING	TX		08/29/2024	6.375	303,136						460,000	07/15/2024
100144065		TWIN FALLS	ID		03/07/2024	7.500	303,137						400,000	01/18/2024
100182075		AVONDALE	AZ		12/12/2024	6.375	303,147		8				420,000	10/24/2024
100026340		ISSUE	MD		09/20/2018	3.750	303,153						313,500	04/30/2018
100167576		PENDERGRASS	GA		09/19/2024	7.125	303,159						407,000	08/09/2024
100148023		SANTA MARIA	CA		04/10/2024	6.500	303,160						515,000	02/14/2024
100184386		SPRING	TX		12/16/2024	8.990	303,167		(11)				322,000	10/18/2024
100142795		APEX	NC		02/08/2024	7.125	303,172						462,000	12/15/2023
100120810		PANAMA CITY BEACH	FL		08/25/2023	9.375	303,177						375,000	05/01/2023
100162849		GLASSBORO	NJ		08/12/2024	7.875	303,182						395,000	05/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054645		BETHPAGE	NY		03/23/2021	4.000	303,193						650,000	12/31/2020
100027777		PRIOR LAKE	MN		10/26/2018	4.125	303,194						394,250	06/04/2018
100142699		ARGYLE	TX		02/08/2024	6.500	303,197						447,000	11/28/2023
100127984		ANTIOCH	TN		09/08/2023	7.000	303,197						382,000	05/25/2022
100108242		PORTLAND	OR		05/24/2023	9.250	303,209						400,000	04/24/2023
100159267		FORT WORTH	TX		07/15/2024	7.375	303,212						420,000	04/25/2024
100169142		SUWANEE	GA		09/27/2024	6.990	303,221						424,000	08/06/2024
100178234		HOBBS	NM		11/19/2024	7.999	303,224						363,000	10/24/2024
100175640		PORT CHARLOTTE	FL		11/12/2024	7.625	303,228						364,000	10/16/2024
100182136		MYRTLE BEACH	SC		12/12/2024	6.625	303,235		(5)				417,000	09/24/2024
100168466		DELAWARE	OH		09/25/2024	5.625	303,236						445,000	07/31/2024
100120513		LOS ANGELES	CA		08/18/2023	7.625	303,238						600,000	07/26/2023
100049488		SPRINGFIELD GARDENS	NY		11/20/2020	3.125	303,241						456,000	07/31/2020
100172775		PASCO	WA		12/06/2024	6.625	303,251		10				450,000	10/30/2024
100138110		ROCKVILLE	MD		12/14/2023	8.375	303,252						815,000	10/26/2023
100159421		FREDERICK	MD		07/15/2024	7.990	303,259						380,000	05/17/2024
100000617		MIAMI	FL		09/27/2016	6.000	303,295						285,000	08/24/2016
100102700		KATY	TX		06/22/2023	7.875	303,297						370,000	08/25/2022
100153302		AVONDALE	AZ		05/30/2024	6.375	303,301						430,000	03/27/2024
100161509		LAS VEGAS	NV		07/30/2024	7.625	303,310						400,000	06/04/2024
100115386		MESA	AZ		07/17/2023	9.625	303,310						340,000	06/02/2023
100150128		MOUNT PLEASANT	SC		06/14/2024	7.875	303,311						800,000	04/26/2024
100164992		TOBYHANNA	PA		08/28/2024	7.999	303,316						350,000	08/06/2024
100165453		MONTICELLO	MN		08/29/2024	7.120	303,323						400,000	07/01/2024
100148736		MCKINNEY	TX		04/17/2024	7.499	303,331						430,000	10/31/2023
100115385		NORTH LAUDERDALE	FL		07/17/2023	7.875	303,336						405,000	06/14/2023
100142733		OCEAN CITY	MD		02/08/2024	7.125	303,339						437,000	12/04/2023
100169623		GLENDALE	AZ		09/30/2024	7.875	303,351		(68)				414,000	06/13/2024
100100652		RAINIER	WA		04/28/2023	6.375	303,355						433,000	07/08/2021
100011565		BAY SHORE	NY		03/08/2017	5.000	303,368						375,000	09/01/2016
100137637		DENTON	TX		12/08/2023	6.375	303,371						440,000	09/27/2023
100110601		VANCOUVER	WA		06/30/2023	6.875	303,380						417,000	05/01/2023
100115040		MALAKOFF	TX		07/14/2023	6.625	303,386						460,000	05/17/2023
100171806		SARDINIA	OH		10/17/2024	7.500	303,387						405,000	07/26/2024
100173095		COCONUT CREEK	FL		10/30/2024	7.500	303,387						400,000	08/26/2024
100146978		DENVER	CO		03/26/2024	7.500	303,395						455,000	02/08/2024
100171523		FUQUAY VARINA	NC		10/16/2024	6.125	303,396						570,000	08/23/2024
100049435		BROOKLYN	NY		11/20/2020	4.000	303,399						1,362,775	07/31/2020
100164929		BRIDGEPORT	CT		08/28/2024	7.750	303,400						410,000	08/07/2024
100120167		GALENA	OH		08/14/2023	7.625	303,422						531,000	06/26/2023
100011245		WAILUKU	HI		01/27/2017	3.440	303,434						450,000	10/31/2016
100057965		MT JULIET	TN		06/30/2021	3.875	303,440						425,000	04/23/2021
100099674		DAVENPORT	FL		04/06/2023	7.750	303,447						618,000	02/24/2023
100129719		LEANDER	TX		09/29/2023	7.375	303,458						410,000	08/16/2023
100157541		ROTTERDAM	NLD		06/28/2024	5.600	303,460					(10,285)	420,000	06/10/2024
100089663		DEN HAAG	NLD		11/29/2022	4.650	303,460					(19,954)	423,000	12/01/2023
100138982		TEMECULA	CA		12/21/2023	6.375	303,460						1,250,000	04/09/2023
100109192		HOUSTON	TX		07/21/2023	8.625	303,462						350,000	05/31/2023
100137232		CASA GRANDE	AZ		11/29/2023	9.999	303,471						405,000	10/20/2023
100108102		NASHVILLE	TN		05/24/2023	7.740	303,472						372,000	01/06/2023
100014949		SIMI VALLEY	CA		12/12/2017	4.250	303,479						590,000	09/21/2017
100130274		GOODYEAR	AZ		09/28/2023	10.250	303,490						381,000	09/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143978		FISHERS	IN		02/29/2024	8.125	303,491						420,000	02/12/2024
100131936		SUWANEE	GA		10/13/2023	6.625	303,494						398,000	08/08/2023
100150728		CLEVELAND	OH		05/06/2024	7.625	303,496						400,000	02/29/2024
100013067		SAN FERNANDO	CA		05/25/2017	4.750	303,500						405,000	01/31/2017
100147903		SPOKANE	WA		04/08/2024	5.500	303,501						434,000	01/26/2024
100151259		FRESNO	CA		05/10/2024	7.625	303,503						421,000	03/19/2024
100158598		CHARLOTTE	NC		07/10/2024	6.750	303,504						408,000	05/23/2024
100156554		KANAB	UT		06/24/2024	6.990	303,505						400,000	04/04/2024
100171576		SURPRISE	AZ		10/16/2024	6.625	303,506						470,000	08/21/2024
100138138		WHITTIER	NC		12/14/2023	8.625	303,537						385,000	11/08/2023
100127951		MURFREESBORO	TN		09/08/2023	8.125	303,537						721,000	03/23/2023
100158587		LONG POND	PA		07/10/2024	7.500	303,543						375,000	05/31/2024
100120266		CHATTANOOGA	TN		08/18/2023	7.750	303,545						425,000	06/14/2023
100108996		MADERA	CA		05/31/2023	7.125	303,555		41				410,000	05/09/2023
100102102		WALDORF	MD		04/14/2023	9.750	303,556						425,000	02/02/2023
100148630		SPANISH FORK	UT		05/15/2024	9.500	303,557						335,000	04/11/2024
100150814		CARY	NC		05/08/2024	7.124	303,557						410,000	03/21/2024
100185142		MADISON	TN		12/20/2024	7.499	303,562						385,000	11/22/2024
100159378		BUFORD	GA		07/15/2024	8.125	303,594						392,000	05/20/2024
100153674		GARLAND	TX		05/31/2024	8.250	303,598						408,000	04/11/2024
100099987		TROUTDALE	OR		03/28/2023	7.125	303,613						397,000	02/17/2023
100025942		NORWALK	CA		09/20/2018	4.875	303,615						427,500	04/30/2018
100115473		MIDDLEBURG	FL		07/17/2023	7.250	303,619						395,000	06/21/2023
100025262		HERCULES	CA		09/20/2018	5.000	303,620						617,500	04/30/2018
100084406		LANCASTER	CA		08/12/2022	6.250	303,625		(91)				495,000	06/30/2022
100030687		MANALAPAN	NJ		04/09/2019	4.000	303,638						462,975	02/01/2008
100068337		FREDERICKSBURG	VA		08/25/2021	4.250	303,642						425,000	06/15/2021
100116136		FRAZIER PARK AREA	CA		07/20/2023	5.375	303,643						500,000	03/01/2024
100153283		LAND O LAKES	FL		05/30/2024	6.625	303,652						414,000	03/08/2024
100171719		GEORGETOWN	TX		10/17/2024	7.125	303,658						393,000	08/23/2024
100109354		VENICE	FL		06/12/2023	6.990	303,659						505,000	04/05/2023
100164751		GREEN VALLEY	AZ		08/26/2024	7.500	303,665						394,000	07/08/2024
100065491		PORTLAND	OR		07/28/2021	3.625	303,671						425,000	06/09/2021
100129249		HOUSTON	TX		11/03/2023	7.875	303,672						430,000	09/25/2023
100179783		MYRTLE BEACH	SC		11/21/2024	7.125	303,674		(25)				405,000	08/15/2024
100155078		ATLANTA	GA		07/19/2024	9.375	303,679						520,000	09/15/2023
100185621		KENNEWICK	WA		12/20/2024	6.875	303,679		(3)				410,000	10/21/2024
100161760		HACKETTSTOWN	NJ		07/31/2024	7.190	303,682						544,000	07/01/2024
100155886		FATE	TX		06/17/2024	7.625	303,684						406,000	04/23/2024
100078272		ENGLISHTOWN	NJ		02/10/2022	5.625	303,688		(402)				440,000	01/27/2022
100025871		PICO RIVERA	CA		09/20/2018	4.625	303,691						413,250	04/30/2018
100173147		DAWSONVILLE	GA		10/30/2024	6.499	303,691						401,000	09/30/2024
100043832		ALHAMBRA	CA		08/19/2020	6.500	303,692						807,500	12/23/2019
100144072		SUGAR HILL	GA		03/07/2024	6.990	303,692						464,000	01/17/2024
100166159		CYPRESS	TX		09/09/2024	7.625	303,695						330,000	06/26/2024
100151630		ROWLETT	TX		05/10/2024	7.625	303,717						395,000	03/27/2024
100146873		HASTINGS	MI		03/26/2024	7.990	303,720						550,000	02/13/2024
100149110		DALLAS	TX		04/22/2024	9.250	303,720						415,000	03/27/2024
100109687		GILROY	CA		06/16/2023	7.875	303,721						1,525,000	06/05/2023
100120752		CUMMING	GA		08/25/2023	7.500	303,724						390,000	07/10/2023
100053665		HURRICANE	UT		03/23/2021	4.125	303,728						345,000	12/31/2020
100175365		LAS VEGAS	NV		11/05/2024	6.490	303,728						430,000	09/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174068		SUGAR LAND	TX		10/31/2024	9.250	303,732						611,000	05/14/2024
100141297		NAPERVILLE	IL		01/30/2024	8.500	303,737						904,000	12/11/2023
100030844		PASADENA	CA		04/09/2019	3.875	303,748						707,750	06/11/2018
100083991		HOMESTEAD	FL		07/12/2022	7.000	303,750						385,000	06/08/2022
100025496		SAN DIEGO	CA		09/20/2018	5.125	303,753						484,500	04/30/2018
100175327		CRYSTAL BEACH	TX		11/05/2024	6.750	303,756						412,500	08/30/2024
3340074928		BAY SHORE	NY		06/04/2024	9.148	303,762						1,150,000	04/04/2024
100175943		CHARLOTTE	NC		11/14/2024	7.990	303,767		(43)				395,000	08/27/2024
100141941		BROOKLYN	NY		02/29/2024	7.875	303,775						1,843,000	01/26/2024
100168584		LAKE LURE	NC		09/25/2024	6.250	303,775						415,000	06/21/2024
100103524		HOUSTON	TX		05/08/2023	7.999	303,786						402,000	03/17/2023
100161605		UNITED KINGDOM	GBR		07/29/2024	5.990	303,793					(8,374)	510,000	07/10/2024
100131591		KISSIMMEE	FL		10/06/2023	7.625	303,796						366,000	08/11/2023
100156116		LEANDER	TX		06/18/2024	7.750	303,801		(16)				465,000	05/03/2024
100028779		VAN NUYS	CA		10/26/2018	4.750	303,809						522,500	05/31/2018
100184925		RIVERTON	UT		12/17/2024	8.375	303,810		(15)				870,910	11/04/2024
100172576		FORNEY	TX		10/23/2024	7.125	303,813						397,000	08/28/2024
100048262		HUNTLEY	IL		11/20/2020	3.375	303,817						328,605	07/31/2020
100140179		BOCA RATON	FL		01/11/2024	10.125	303,818						375,000	12/14/2023
100169492		BOISE	ID		09/30/2024	7.375	303,837						512,000	05/28/2024
100140127		MERCED	CA		01/09/2024	6.500	303,838						414,000	11/07/2023
100168283		ATHENS	GA		09/20/2024	7.625	303,845						420,000	04/15/2024
100110460		WEST DES MOINES	IA		06/30/2023	6.990	303,850						422,000	04/28/2023
3340088042		LITTLE FALLS	NJ		10/23/2024	8.134	303,851						1,150,000	10/07/2024
100148790		GREENSBORO	NC		04/17/2024	5.990	303,857						405,000	09/29/2023
100143880		ATASCADERO	CA		03/06/2024	7.375	303,857						700,000	01/31/2024
100029665		MODESTO	CA		10/26/2018	5.000	303,860						356,250	06/03/2018
100154177		BUCKEYE	AZ		07/11/2024	7.000	303,865						615,000	05/31/2024
100127982		DURHAM	NC		09/08/2023	8.500	303,871						365,000	10/26/2022
100132630		PUYALLUP	WA		11/03/2023	7.375	303,874						500,000	07/26/2023
100118104		WALL TOWNSHIP	NJ		07/20/2023	11.250	303,896						425,000	03/01/2024
100151341		SAN FRANCISCO	CA		05/10/2024	5.875	303,899						405,000	03/13/2024
100135594		WESTON	FL		11/09/2023	7.875	303,900						505,000	09/12/2023
100000299		BELLEVUE	WA		09/27/2016	4.500	303,917						699,032	08/22/2016
100168469		VAIL	AZ		09/25/2024	5.500	303,919						435,000	07/26/2024
100166307		CLEVELAND	OH		10/23/2024	7.500	303,920						395,000	09/16/2024
100114862		ORLANDO	FL		07/10/2023	7.375	303,951						560,000	05/26/2023
100116233		NEWARK	NJ		07/20/2023	7.250	303,954						589,000	03/01/2024
100164754		VERNON	NJ		08/26/2024	7.875	303,957						396,000	07/02/2024
100120506		FOREST HILL	MD		08/18/2023	8.750	303,959						365,000	07/24/2023
100159194		WINTER GARDEN	FL		07/15/2024	8.125	303,980						375,000	05/31/2024
100127966		GALLATIN	TN		09/08/2023	7.000	303,981						396,000	03/24/2022
100141205		ZEPHYRHILLS	FL		01/30/2024	7.875	303,985						505,000	12/08/2023
100161824		FRANKLIN PARK	IL		07/31/2024	7.610	303,986						425,000	05/30/2024
100143239		SPARKS	NV		02/16/2024	6.375	303,991						432,000	12/14/2023
100055035		BROOKLYN	NY		03/23/2021	6.875	303,993						1,135,000	12/31/2020
100170256		FORT WORTH	TX		10/08/2024	7.125	303,996						408,000	07/30/2024
100170257		FORT WORTH	TX		10/08/2024	7.125	303,996						408,000	07/30/2024
100153598		NEW ALBANY	IN		05/31/2024	8.000	304,001						427,000	04/23/2024
100132039		SUWANEE	GA		10/13/2023	7.250	304,002						413,000	08/31/2023
100172271		MEDINA	MN		10/21/2024	5.250	304,002						425,000	08/29/2024
100076331		BRADENTON BEACH	FL		01/07/2022	3.500	304,003						440,000	11/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071999		LIBERTY HILL	TX		10/29/2021	3.750	304,010		(67)				388,000	09/30/2021
100167629		ARNOLD	MD		09/19/2024	7.125	304,019						405,000	07/26/2024
100159998		JACKSONVILLE	FL		08/16/2024	8.625	304,022						376,000	06/10/2024
100114524		PHILADELPHIA	PA		06/29/2023	8.875	304,022						390,000	06/01/2023
100023484		RINGWOOD	NJ		09/04/2018	4.875	304,032						479,000	09/04/2018
100115375		CHICAGO	IL		07/17/2023	8.250	304,032						375,000	06/07/2023
100043570		SAUGUS	MA		08/13/2020	5.500	304,033						456,000	10/10/2019
100171113		HAMILTON	NJ		11/22/2024	7.875	304,037		(43)				365,000	11/05/2024
100148059		MCKINNEY	TX		04/10/2024	8.625	304,049						375,000	02/15/2024
100109582		CHARLESTOWN	IN		06/14/2023	7.875	304,069						415,000	05/11/2023
100109188		CHARLOTTE	NC		07/21/2023	8.625	304,073						350,000	06/05/2023
100182229		OCEAN CITY	MD		12/12/2024	7.500	304,086		(9)				425,000	10/21/2024
100186782		PHOENIX	AZ		12/31/2024	7.000	304,095		59				475,000	06/21/2024
100142950		MURFREESBORO	TN		02/09/2024	7.750	304,124						385,000	12/13/2023
100142956		DOUGLASVILLE	GA		02/09/2024	7.990	304,149						395,000	12/15/2023
100029758		RED FEATHER LAKES	CO		10/26/2018	4.500	304,155						444,600	06/05/2018
100118163		DORAL	FL		07/20/2023	7.625	304,156						380,000	03/01/2024
100153702		LIVE OAK	TX		05/31/2024	9.500	304,160						351,000	04/18/2024
100156515		AUSTIN	TX		06/24/2024	7.375	304,164						460,000	04/30/2024
100117149		MATHER	CA		07/20/2023	7.000	304,165						429,000	03/01/2024
100143214		LA PLATA	MD		02/16/2024	6.500	304,167						411,000	12/15/2023
100164888		SWAN LAKE	NY		08/28/2024	7.580	304,171						425,000	08/08/2024
100103697		EASTON	MD		05/08/2023	9.875	304,175						351,000	03/21/2023
100136301		SEASIDE HEIGHTS	NJ		11/20/2023	8.125	304,177						395,000	10/06/2023
100182220		MANY	LA		12/12/2024	7.625	304,192		(9)				360,000	09/30/2024
100162519		GREELEY	CO		08/12/2024	7.624	304,200						407,000	07/03/2024
100140269		DURHAM	NC		01/18/2024	7.990	304,208						410,000	10/10/2023
100134785		VICTORVILLE	CA		10/30/2023	8.000	304,217						400,000	09/29/2023
100167587		CHARLOTTE	NC		09/19/2024	7.625	304,219						396,000	08/02/2024
100131975		GILBERT	AZ		10/13/2023	7.625	304,220						472,000	08/24/2023
100182564		CAROLINA BEACH	NC		12/12/2024	6.875	304,232		(4)				431,000	11/07/2024
100159601		HONOLULU	HI		07/15/2024	7.375	304,239						770,000	04/23/2024
100055262		DOUGLAS	MA		03/23/2021	4.250	304,241						400,000	12/31/2020
100030811		STERLING	VA		04/09/2019	3.750	304,242						560,500	03/01/2019
100179961		MILLMONT	PA		11/25/2024	7.375	304,246						330,000	09/30/2024
100132484		LOGANVILLE	GA		11/03/2023	8.250	304,261						429,000	07/06/2023
100065593		SANTA FE	NM		07/28/2021	3.875	304,265						500,000	05/14/2021
100174198		PALM BAY	FL		10/31/2024	7.875	304,268						380,000	06/13/2024
100154617		RIALTO	CA		06/14/2024	7.875	304,275						530,000	05/21/2024
100168025		ANNA	TX		09/20/2024	7.875	304,282		(63)				391,000	04/18/2024
100068079		QUINCY	MA		09/23/2021	3.500	304,290						815,000	08/16/2021
100142750		PORT SAINT LUCIE	FL		02/08/2024	7.625	304,298						395,000	12/01/2023
100079942		CYPRESS	TX		04/25/2022	5.375	304,302						406,000	01/25/2022
100133392		ROCK HALL	MD		11/21/2023	9.875	304,309		27				475,000	08/24/2023
100167442		JEFFERSON HILLS	PA		09/16/2024	8.000	304,314						425,000	06/28/2024
100111119		RANCHO CUCAMONGA	CA		06/29/2023	3.750	304,317						710,000	05/16/2022
100152362		ROUND ROCK	TX		05/17/2024	7.625	304,321						405,000	03/27/2024
100135770		FARMINGTON	MN		11/10/2023	7.625	304,322						410,000	09/29/2023
100142745		BERLIN	MD		02/08/2024	8.500	304,339						440,000	11/29/2023
100145436		UNITED KINGDOM	GBR		03/12/2024	9.500	304,345		11,149			(6,526)	324,993	11/26/2019
100114248		LOS ANGELES	CA		06/29/2023	7.875	304,356						900,000	05/17/2022
100091261		INDIO	CA		01/31/2023	9.499	304,359						420,000	12/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163144		DENTON	TX		08/13/2024	7.625	304,362						420,000	06/21/2024
100108921		PORT SAINT JOE	FL		05/31/2023	8.375	304,363						344,900	04/24/2023
100129548		MERCED	CA		09/29/2023	5.750	304,375						432,000	07/14/2023
100171524		RENO	NV		10/16/2024	5.990	304,381						504,000	07/25/2024
100147498		LAKE MARY	FL		04/03/2024	7.625	304,385						404,000	02/23/2024
100180517		HOUSTON	TX		11/26/2024	7.625	304,388		(33)				390,000	11/12/2024
100076139		MEARS	MI		01/07/2022	4.875	304,399						415,000	10/01/2021
100048492		BRENTWOOD	CA		11/20/2020	4.625	304,409						551,000	07/31/2020
100158903		CHAMPION	PA		07/12/2024	7.625	304,414						400,000	05/17/2024
100025961		WEST COVINA	CA		09/20/2018	4.000	304,416						532,000	04/30/2018
100155280		SANTA FE	NM		07/19/2024	8.625	304,423						676,000	11/02/2023
100119102		SAN LEANDRO	CA		07/28/2023	4.500	304,424						760,000	03/01/2024
100129534		BIG BEAR LAKE	CA		09/29/2023	7.625	304,425						413,000	07/28/2023
100168738		MOORE	SC		09/26/2024	7.500	304,426						415,000	08/07/2024
100152006		AUBREY	TX		06/14/2024	7.750	304,435						382,000	05/13/2024
100144286		NEWTON	NJ		03/07/2024	8.499	304,438						430,000	02/15/2024
100152497		CLAYTON	GA		05/16/2024	8.250	304,444						382,000	02/29/2024
100137958		WEST PALM BEACH	FL		12/13/2023	8.500	304,451						400,200	05/30/2023
100160882		OAKLAND	TN		07/24/2024	7.500	304,453						443,000	05/31/2024
100138167		CATONSVILLE	MD		12/14/2023	8.625	304,466						380,000	10/26/2023
100014306		LOS BANOS	CA		09/27/2017	3.375	304,468						303,000	07/27/2017
100024914		SOUTH JORDAN	UT		09/20/2018	3.625	304,473						403,750	04/30/2018
100162809		CARMEL	IN		08/12/2024	8.125	304,495						350,000	06/17/2024
100147314		TIEL	NLD		03/27/2024	5.650	304,496					(13,789)	476,000	06/30/2024
100121053		NETHERLANDS	NLD		08/28/2023	6.100	304,496					(20,022)	500,000	12/01/2023
100070362		ZOETERMEER	NLD		08/31/2021	3.150	304,496					(20,022)	420,000	12/01/2023
100088291		SAN MATEO	CA		10/24/2022	6.999	304,498		8				600,000	09/08/2022
100144081		LAS VEGAS	NV		03/07/2024	7.500	304,503						390,000	01/19/2024
100135240		WASHINGTON	UT		11/08/2023	7.500	304,507						448,000	09/08/2023
100118089		HAINES CITY	FL		07/20/2023	10.000	304,513						405,000	03/01/2024
100147934		NORTH LAS VEGAS	NV		04/08/2024	5.375	304,521						435,000	01/30/2024
100137201		POST FALLS	ID		11/28/2023	7.250	304,525		32				423,000	09/28/2023
100143320		SUMMERVILLE	SC		02/16/2024	6.250	304,529						440,000	12/21/2023
100114539		PROVIDENCE	RI		06/29/2023	8.999	304,529						475,000	06/01/2023
100068268		ROCKAWAY BEACH	OR		08/25/2021	4.375	304,538						570,000	07/01/2021
100146626		MIDLOTHIAN	VA		03/20/2024	8.999	304,540						395,000	02/24/2024
100169691		BRADENTON	FL		09/30/2024	7.875	304,549						390,000	06/07/2024
100156804		ATLANTA	GA		06/27/2024	7.750	304,550						380,000	05/10/2024
100148116		EL DORADO HILLS	CA		04/10/2024	6.625	304,555						570,000	02/13/2024
100155030		LANCASTER	CA		07/19/2024	8.625	304,556		617				482,000	08/30/2023
100171808		COLORADO SPRINGS	CO		10/17/2024	7.625	304,564						470,000	08/02/2024
100148099		HUTTO	TX		04/10/2024	6.625	304,564						420,000	02/29/2024
100153874		CAPE CORAL	FL		06/05/2024	10.499	304,570						352,000	05/07/2024
100054091		IRVINE	CA		03/23/2021	2.625	304,572						940,000	01/03/2021
100164497		SEVIERVILLE	TN		08/21/2024	7.125	304,578						401,000	06/28/2024
100065574		BELLEVILLE	NJ		07/28/2021	3.375	304,593						465,000	04/29/2021
100182676		CLARKSVILLE	TN		12/12/2024	6.990	304,610		(1)				417,000	10/28/2024
100144636		WENDELL	NC		03/13/2024	5.750	304,611						455,000	02/08/2024
100143144		BLUFF DALE	TX		02/16/2024	7.625	304,611						399,000	12/22/2023
100173379		ALVIN	TX		10/30/2024	7.000	304,615						396,000	09/20/2024
100114194		WATSONVILLE	CA		06/29/2023	6.500	304,616						545,000	05/14/2022
100158931		SPRING	TX		07/12/2024	7.490	304,626						378,000	05/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100082612		LOS ANGELES	CA		04/14/2022	4.875	304,626						530,000	03/15/2022
100101537		PANAMA CITY BEACH	FL		04/26/2023	6.125	304,648						385,000	03/01/2023
100154616		COLORADO SPRINGS	CO		06/14/2024	8.375	304,649						375,000	05/22/2024
100136751		GREELEY	CO		11/27/2023	8.140	304,652						430,000	10/20/2023
100180116		SAN ANTONIO	TX		12/30/2024	7.624	304,654						384,000	10/24/2024
100161107		MYRTLE BEACH	SC		07/24/2024	5.990	304,656						453,000	05/24/2024
100179762		NILES	IL		11/21/2024	7.875	304,661						400,000	08/16/2024
100137582		DURHAM	NC		12/08/2023	7.625	304,661						415,000	10/03/2023
100160961		ATLANTA	GA		07/24/2024	7.490	304,663						431,000	06/06/2024
100142162		HUMBLE	TX		02/29/2024	8.000	304,671						676,000	02/01/2024
100102056		WHITE LAKE	MI		04/14/2023	8.375	304,671		(29)				400,000	02/28/2023
100149475		PINEVILLE	NC		04/24/2024	7.625	304,678						404,000	03/01/2024
100186393		WYLIE	TX		12/30/2024	6.500	304,685						420,000	11/06/2024
100137104		LILBURN	GA		11/28/2023	7.375	304,689						415,000	10/03/2023
100101553		JENSEN BEACH	FL		04/26/2023	6.624	304,690						410,000	03/08/2023
100101847		FONTANA	CA		04/06/2023	9.250	304,697						436,000	12/08/2022
100100633		MIAMI	FL		04/27/2023	9.125	304,698						449,000	03/28/2023
100116057		LAS VEGAS	NV		07/20/2023	8.125	304,698						380,000	03/01/2024
100155914		ATLANTA	GA		06/17/2024	7.500	304,704						398,000	04/02/2024
100153908		VACAVILLE	CA		06/05/2024	6.999	304,706						660,000	05/06/2024
100109292		PANAMA CITY	FL		06/12/2023	6.625	304,707						415,000	04/27/2023
100160908		TUCSON	AZ		07/24/2024	7.624	304,714						415,000	06/17/2024
100165697		ASHBURN	VA		08/29/2024	8.375	304,715						370,000	06/14/2024
100179992		PHOENIX	AZ		11/25/2024	7.500	304,719		(7)				376,000	10/03/2024
100043167		SANTA FE SPRINGS	CA		05/28/2020	4.250	304,720						500,000	01/30/2020
100137211		KISSIMMEE	FL		11/28/2023	8.750	304,722						365,000	10/12/2023
100119661		DADE CITY	FL		08/08/2023	7.875	304,726						386,000	07/05/2023
100129556		MERCED	CA		09/29/2023	5.990	304,726						428,000	07/21/2023
100150490		KREMMLING	CO		05/03/2024	7.250	304,736						435,000	01/22/2024
100175444		BAKERSFIELD	CA		12/23/2024	7.875	304,742		(7)				390,000	06/20/2024
100029387		VALLEY STREAM	NY		10/26/2018	4.375	304,743						432,250	06/02/2018
100171753		LAS VEGAS	NV		10/17/2024	6.625	304,754						400,000	08/27/2024
100147643		LAS VEGAS	NV		04/04/2024	6.999	304,755						420,000	03/08/2024
100148561		VAN ALSTYNE	TX		04/12/2024	7.125	304,755						464,000	02/02/2024
100161008		VENICE	FL		07/24/2024	7.625	304,758						395,000	05/23/2024
100100347		SECAUCUS	NJ		04/27/2023	5.250	304,765						485,000	02/28/2022
100180319		LEHI	UT		11/25/2024	6.124	304,779						458,000	09/26/2024
100133649		BARTLETT	NH		10/23/2023	7.625	304,788						416,000	08/31/2023
100174863		ROSEVILLE	CA		10/31/2024	7.375	304,791						595,000	05/09/2024
100147006		WOODLAKE	CA		03/27/2024	8.000	304,795						464,000	10/03/2023
100162013		PORT CHARLOTTE	FL		07/31/2024	7.875	304,807		48				400,000	06/07/2024
100175157		BARTLETT	NH		11/05/2024	7.990	304,813						385,000	06/28/2024
100137661		MIDVALE	UT		12/08/2023	7.500	304,831						445,000	10/11/2023
100147091		TRACY	CA		03/28/2024	7.499	304,832						541,000	03/07/2024
100130057		NORTH BERGEN	NJ		09/27/2023	8.105	304,838		2,879				470,000	09/07/2023
100141383		WINCHESTER	CA		01/30/2024	7.625	304,847						635,000	12/13/2023
100162696		FORT WORTH	TX		08/12/2024	6.500	304,857						415,000	05/31/2024
100172364		MODESTO	CA		10/23/2024	7.490	304,861						380,000	07/22/2024
100129842		COLTON	CA		09/27/2023	7.875	304,864						500,000	09/05/2023
100156397		HENDERSON	NV		07/25/2024	8.250	304,873						350,000	06/28/2024
100139275		HUNTSVILLE	AL		12/28/2023	8.500	304,885						445,000	11/17/2023
100176909		MODESTO	CA		11/15/2024	6.625	304,891						420,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100172791		VENICE	CA		12/06/2024	7.250	304,892		(10)				2,050,000	10/28/2024
100128514		HENDERSONVILLE	TN		09/15/2023	10.875	304,896						363,000	07/26/2023
100172502		FORT WORTH	TX		10/23/2024	6.875	304,899						399,000	08/30/2024
100158712		RALEIGH	NC		07/10/2024	6.875	304,902						408,000	05/07/2024
100149899		GARNER	NC		04/29/2024	8.125	304,903						345,000	04/09/2024
100119273		BAKERSFIELD	CA		07/31/2023	6.990	304,905						442,000	05/16/2023
3340069761		LITTLE RIVER	SC		04/19/2024	9.682	304,907						1,470,000	02/14/2024
100169349		HAMILTON	NJ		09/27/2024	7.250	304,915						380,000	08/23/2024
100087038		LARGO	FL		11/04/2022	8.125	304,916		(63)				392,000	09/21/2022
100149856		JOELTON	TN		04/29/2024	8.250	304,920						426,000	04/10/2024
100029481		SILVER SPRING	MD		10/26/2018	3.625	304,921						577,600	06/01/2018
100143683		KISSIMMEE	FL		02/22/2024	7.249	304,925						401,500	12/29/2023
100182573		BRANDYWINE	MD		12/12/2024	6.500	304,927		2				440,000	10/22/2024
100182654		SELBYVILLE	DE		12/12/2024	6.625	304,928		6				390,000	10/18/2024
100011974		SANTA ROSA	CA		03/08/2017	4.125	304,929						535,000	09/03/2016
100057988		LOMA LINDA	CA		06/30/2021	3.750	304,935						850,000	05/06/2021
100151126		STOCKTON	CA		05/08/2024	7.625	304,935						400,000	02/26/2024
100165823		METAIRIE	LA		08/29/2024	8.000	304,939						426,000	07/24/2024
100137447		PENN VALLEY	CA		01/11/2024	8.125	304,940						635,000	11/17/2023
100158802		ALTON	TX		07/10/2024	7.375	304,945						485,000	05/07/2024
100180055		DAVENPORT	FL		11/25/2024	7.375	304,949		(19)				394,000	10/16/2024
100170121		SARASOTA	FL		10/08/2024	7.375	304,953						386,000	08/26/2024
100149608		MABLETON	GA		04/26/2024	7.625	304,963						418,000	03/15/2024
100011935		SIMI VALLEY	CA		03/08/2017	3.000	304,968						555,000	09/02/2016
100179433		WASHINGTON	UT		11/21/2024	5.750	304,979		41				400,000	09/10/2024
100087965		LAWNDALE	CA		10/25/2022	8.625	304,982						1,200,000	08/30/2022
100175328		CHESHIRE	CT		11/05/2024	6.990	305,012						495,000	09/03/2024
100139159		HESPERIA	CA		12/28/2023	10.000	305,016						374,000	10/09/2023
100133814		AVONDALE	AZ		10/20/2023	8.750	305,022						389,000	09/22/2023
100150964		HUTTO	TX		05/08/2024	8.125	305,023						380,000	03/05/2024
100145584		UNITED KINGDOM	GBR		03/12/2024	3.150	305,024					(6,700)	305,000	05/28/2020
100071499		KUNA	ID		10/26/2021	4.125	305,028		(305)				377,000	09/20/2021
100157990		GATLINBURG	TN		07/09/2024	7.625	305,030						550,000	05/08/2024
100174808		CUTLER BAY	FL		10/31/2024	8.125	305,033						430,000	04/04/2024
100161406		ATLANTIC BEACH	NC		07/26/2024	7.500	305,034						413,000	05/24/2024
100137672		GARDNER	MA		12/08/2023	8.000	305,037						420,000	10/06/2023
100182139		SAVANNAH	GA		12/12/2024	7.000	305,042		(9)				400,000	08/28/2024
100162771		GLENDALE	AZ		08/12/2024	7.125	305,053						490,000	05/24/2024
100025192		SPRING VALLEY	CA		09/20/2018	5.000	305,063						451,250	04/30/2018
100174237		CAPE CORAL	FL		10/31/2024	7.500	305,068						335,000	04/29/2024
100131775		ANTIOCH	TN		10/06/2023	7.500	305,071						360,000	08/24/2022
100138442		LINCOLN	RI		12/19/2023	8.625	305,076						419,900	11/16/2023
100136584		BAKERSFIELD	CA		11/22/2023	8.999	305,080						385,000	10/19/2023
100181696		MCALLEN	TX		12/11/2024	7.750	305,083		(18)				365,900	09/13/2024
100025955		QUEENSTOWN	MD		09/20/2018	4.875	305,098						355,300	04/30/2018
100167600		HOUSTON	TX		09/19/2024	6.875	305,101						403,000	07/24/2024
100185378		MURPHY	NC		12/20/2024	6.125	305,101		11				445,000	10/21/2024
100133636		EAST FALMOUTH	MA		10/23/2023	7.875	305,102						400,000	08/31/2023
100138922		HOUSTON	TX		12/21/2023	8.125	305,102						401,000	11/03/2023
100151882		WARSAW	IN		05/10/2024	9.250	305,107						325,000	04/19/2024
100146605		BABYLON	NY		03/20/2024	8.999	305,107						430,000	02/06/2024
100148700		SAINT SIMONS ISLAND	GA		04/17/2024	8.625	305,112						399,000	11/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162008		PORT CHARLOTTE	FL		07/31/2024	7.875	305,112		47				400,000	06/07/2024
100126983		CLIFTON	NJ		08/30/2023	5.000	305,122						430,000	08/30/2023
100135793		MELISSA	TX		11/10/2023	7.990	305,123						407,000	09/27/2023
100179647		VALPARAISO	IN		11/21/2024	7.625	305,128		(17)				362,000	09/17/2024
100136803		WATERBURY	CT		11/27/2023	9.100	305,132						402,000	10/19/2023
100070514		BOZEMAN	MT		09/23/2021	3.625	305,139						685,000	06/25/2021
100148858		GOODYEAR	AZ		04/17/2024	7.990	305,145						430,000	10/26/2023
100168456		COLUMBUS	OH		09/25/2024	6.250	305,158						384,000	07/23/2024
100115741		LAWRENCEVILLE	GA		07/20/2023	7.375	305,163						410,000	05/24/2023
100143929		EL MONTE	CA		02/29/2024	7.625	305,163						615,000	01/29/2024
100140159		DURHAM	NC		01/09/2024	5.625	305,176						433,000	11/17/2023
100132349		PORT SAINT LUCIE	FL		11/03/2023	5.875	305,178						445,000	06/24/2022
100111299		CHULA VISTA	CA		06/29/2023	6.500	305,189						715,000	05/16/2022
100025837		ONTARIO	CA		09/20/2018	4.000	305,191						361,000	04/30/2018
100165427		KANKAKEE	IL		08/29/2024	7.990	305,192						400,000	06/04/2024
100172499		FORT WORTH	TX		10/23/2024	6.875	305,192						400,000	08/30/2024
100142943		ANNA	TX		02/09/2024	7.990	305,196						410,000	12/05/2023
100147002		NAPLES	FL		03/27/2024	7.375	305,218						441,000	08/21/2023
100031526		DANA POINT	CA		03/29/2019	4.125	305,223						616,900	12/09/2018
100068203		MIAMI	FL		08/25/2021	3.750	305,229						458,000	06/28/2021
100107812		WIMAUMA	FL		05/19/2023	6.999	305,239						415,000	04/04/2023
100165805		DENVER	CO		08/29/2024	8.125	305,252						430,000	07/22/2024
100138295		HERMITAGE	TN		12/18/2023	7.990	305,257						415,000	10/23/2023
100011371		HERNDON	VA		12/23/2016	6.000	305,288						725,000	08/11/2016
100131994		BENTONVILLE	AR		10/13/2023	7.625	305,294						405,000	08/24/2023
100152825		CHICAGO	IL		05/22/2024	10.625	305,295						400,000	05/01/2024
100156315		MIAMI	FL		07/25/2024	7.625	305,296						375,000	06/28/2024
100165485		MONTCLAIR	CA		08/29/2024	7.125	305,297						452,000	06/20/2024
100159353		WESTAMPTON	NJ		07/15/2024	7.500	305,300						404,000	05/10/2024
100119573		HEERLEN	NLD		07/28/2023	5.450	305,311					(20,075)	422,205	12/01/2023
100049546		REDMOND	WA		11/20/2020	4.000	305,312						603,250	07/31/2020
100108181		CAPE MAY COURT HOUSE	NJ		05/24/2023	7.999	305,315						450,000	05/08/2023
100081497		MCKINNEY	TX		03/18/2022	3.999	305,328						393,000	01/21/2022
100136410		RALEIGH	NC		11/20/2023	8.125	305,329						390,000	09/29/2023
100137050		PRESCOTT VALLEY	AZ		11/28/2023	7.625	305,335						444,000	10/04/2023
100165505		FORT WORTH	TX		08/29/2024	7.375	305,345						410,000	06/21/2024
100164343		ALPHARETTA	GA		08/21/2024	7.124	305,349						440,000	07/11/2024
100146761		LAKEWOOD	CO		03/20/2024	6.999	305,368						565,000	02/22/2024
100031205		SAN DIEGO	CA		03/29/2019	4.125	305,369						445,000	12/07/2018
100147925		WESTON	TX		04/08/2024	6.500	305,369						439,000	01/30/2024
100138222		PEMBROKE PINES	FL		12/14/2023	8.375	305,371						590,990	11/01/2023
100068230		WILDWOOD	NJ		08/25/2021	3.625	305,376						490,000	07/23/2021
100173863		EAU CLAIRE	WI		10/31/2024	7.500	305,391						365,000	08/16/2024
100109619		PALM BAY	FL		06/14/2023	9.750	305,393						375,000	04/28/2023
100119357		MELISSA	TX		07/31/2023	7.125	305,395						410,000	06/14/2023
100136236		LITTLE ELM	TX		11/20/2023	7.375	305,396						420,000	10/18/2023
100180406		SARATOGA SPRINGS	UT		11/25/2024	6.125	305,401						470,000	10/01/2024
100180520		HOUSTON	TX		11/26/2024	7.625	305,403		(35)				390,000	11/08/2024
100180513		HOUSTON	TX		11/26/2024	7.625	305,406		(35)				390,000	11/12/2024
100151337		SAN FRANCISCO	CA		05/10/2024	6.125	305,409						410,000	03/08/2024
100175282		SACRAMENTO	CA		11/05/2024	6.875	305,419						435,000	09/06/2024
100139772		UNITED KINGDOM	GBR		12/18/2023	7.890	305,419					(5,402)	455,000	09/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173113		SACRAMENTO	CA		10/30/2024	6.999	305,423						400,000	09/25/2024
100048371		FREEHOLD	NJ		11/20/2020	4.000	305,434						289,750	07/31/2020
100173027		SACRAMENTO	CA		10/25/2024	8.000	305,437		855				410,000	08/27/2024
100160504		TAMPA	FL		07/19/2024	9.750	305,442						350,000	06/07/2024
100031461		VISTA	CA		03/29/2019	4.375	305,451						505,000	12/09/2018
100172404		GASTONIA	NC		10/23/2024	5.500	305,452						419,000	08/20/2024
100132692		LAWRENCEVILLE	GA		11/03/2023	8.125	305,455						415,000	08/07/2023
100055902		AUSTIN	TX		03/26/2021	3.625	305,456						460,000	12/23/2020
3500100160		LODI	CA		07/18/2024	8.910	305,465						4,650,000	04/26/2024
100142588		SARASOTA	FL		02/08/2024	7.625	305,468						515,000	12/14/2023
100129690		CASA GRANDE	AZ		09/29/2023	7.625	305,468						406,000	08/10/2023
100174449		PHOENIX	AZ		10/31/2024	8.875	305,475						1,195,000	09/27/2024
100160936		PITTSBURGH	PA		07/24/2024	7.125	305,478						460,000	06/20/2024
100185366		SPOKANE	WA		12/20/2024	6.625	305,487		3				430,000	10/17/2024
100140219		WILLIS	TX		01/11/2024	8.250	305,491						381,000	11/03/2023
100140124		MERCED	CA		01/09/2024	6.500	305,493						442,000	11/01/2023
100179546		DAWSONVILLE	GA		11/21/2024	6.625	305,498		(8)				407,000	09/20/2024
100150096		STATESVILLE	NC		06/14/2024	7.625	305,502						455,000	04/29/2024
100131778		ANTIOCH	TN		10/06/2023	7.500	305,503						365,000	05/31/2022
100136545		MYRTLE BEACH	SC		11/20/2023	7.625	305,515						417,000	10/03/2023
100150896		BRANDYWINE	MD		05/08/2024	7.625	305,521						375,000	03/08/2024
100155911		ATLANTA	GA		06/17/2024	7.125	305,527						450,000	04/10/2024
100179739		CELINA	TX		11/21/2024	5.750	305,527		39				460,000	09/30/2024
100148043		WINCHESTER	CA		04/10/2024	7.125	305,533						562,000	02/20/2024
100032140		SAN JOSE	CA		03/29/2019	3.000	305,544						750,000	12/09/2018
100151847		THOUSAND PALMS	CA		05/10/2024	8.125	305,557						375,000	04/22/2024
100149473		CLARKSVILLE	TN		04/24/2024	7.125	305,569						389,000	03/04/2024
100171879		BUFORD	GA		10/17/2024	6.625	305,577						404,000	08/26/2024
100128170		LITTLE EGG HARBOR TWP	NJ		09/18/2023	7.375	305,583						420,000	07/28/2023
100110261		LANCASTER	PA		06/30/2023	7.625	305,604						412,000	05/01/2023
100150936		HIXSON	TN		05/08/2024	5.500	305,608						420,000	02/26/2024
100173183		ALLENTOWN	PA		10/30/2024	6.624	305,619						415,000	09/10/2024
100150954		RIVERVIEW	FL		05/08/2024	5.625	305,621						435,000	02/29/2024
100140243		CAPE CORAL	FL		01/18/2024	7.624	305,626						406,000	12/06/2023
100148490		ESTERO	FL		04/12/2024	7.125	305,627						980,000	02/27/2024
100148816		JUPITER	FL		04/17/2024	7.625	305,629						429,000	10/27/2023
100079114		AUSTIN	TX		02/24/2022	3.875	305,656						530,000	12/17/2021
100164800		HEMPHILL	TX		08/26/2024	7.500	305,658						410,000	06/21/2024
100083790		MANDEVILLE	LA		07/12/2022	8.375	305,663						439,000	06/13/2022
100182265		PORTLAND	OR		12/12/2024	5.625	305,670		31				455,000	10/15/2024
100149752		TUCSON	AZ		04/26/2024	7.710	305,670						730,000	03/28/2024
100091310		GOODLETTSVILLE	TN		01/13/2023	8.375	305,679						410,000	12/01/2022
100031057		SANTA MARIA	CA		03/29/2019	4.419	305,682						445,000	12/08/2018
100173264		DAWSONVILLE	GA		10/30/2024	6.125	305,685						420,000	09/20/2024
100127677		MASTIC	NY		09/08/2023	9.624	305,693						405,000	08/09/2023
100150763		DURHAM	NC		05/07/2024	6.875	305,727						587,000	02/14/2024
100146936		SALADO	TX		03/26/2024	7.625	305,727						408,000	01/26/2024
100163016		ORLANDO	FL		08/13/2024	7.625	305,729						568,000	05/24/2024
100160107		SACHSE	TX		07/17/2024	7.500	305,738						401,000	05/20/2024
100150708		PORT CHARLOTTE	FL		05/06/2024	7.625	305,742						401,000	02/27/2024
100129643		TROY	MI		09/29/2023	7.625	305,750						432,000	07/31/2023
100026206		NEWARK	NJ		09/20/2018	4.250	305,753						532,000	04/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100085101		HEERLEN	NLD		07/27/2022	4.100	305,754					(20,104)	385,000	12/01/2023
3310084919		CARLSBAD	CA		10/03/2024	8.428	305,762						1,550,000	09/07/2024
100171667		NEWTOWN	PA		10/16/2024	6.625	305,766						400,000	08/30/2024
100117226		ELK GROVE	CA		07/20/2023	5.625	305,769						831,000	03/01/2024
100160862		DAYTON	OH		07/24/2024	8.000	305,773						395,000	05/24/2024
100103716		SILVER SPRING	MD		05/08/2023	9.250	305,782						380,000	03/27/2023
100161156		SURPRISE	AZ		07/24/2024	7.625	305,783						375,000	06/03/2024
100133850		CENTER CONWAY	NH		10/20/2023	8.499	305,793						390,000	09/25/2023
100150501		OCEAN VIEW	DE		05/03/2024	6.990	305,800						415,000	02/02/2024
100169966		FRESNO	CA		11/08/2024	7.000	305,823		(34)				395,000	10/02/2024
100164867		SANTA ANA	CA		08/26/2024	8.125	305,825						460,000	07/02/2024
100179493		NORTH LAS VEGAS	NV		11/21/2024	6.250	305,825		3				439,000	08/26/2024
100120928		LEWES	DE		08/30/2023	7.500	305,827						420,000	06/15/2023
100055904		HOUSTON	TX		03/26/2021	3.625	305,831						435,000	12/31/2020
100013714		ATASCADERO	CA		05/25/2017	4.000	305,833						499,000	01/31/2017
100135295		ASHEVILLE	NC		11/13/2023	8.125	305,835						390,000	10/11/2023
100138088		GERMANTOWN	MD		12/13/2023	9.375	305,843						395,000	11/17/2023
100039008		DUBLIN	IRL		09/27/2019	4.650	305,843					(20,083)	502,366	11/30/2018
100115946		MADISON	TN		07/20/2023	6.875	305,855						415,000	05/31/2023
100065620		PORT SAINT LUCIE	FL		07/28/2021	4.625	305,861						415,000	06/04/2021
100149358		LONGWOOD	FL		04/24/2024	7.625	305,866						382,000	02/27/2024
100114847		FRANKLIN	TX		07/10/2023	7.125	305,867						520,000	05/12/2023
100103306		SAN ANGELO	TX		04/27/2023	7.750	305,877						385,000	03/16/2023
100112092		NAPERVILLE	IL		06/29/2023	3.500	305,877						575,000	06/01/2022
100100220		NEW HAVEN	CT		03/17/2023	8.366	305,879		(12,223)				425,000	02/22/2023
100158256		UNITED KINGDOM	GBR		07/09/2024	3.340	305,879		7,573			(6,622)	330,000	07/30/2021
100102834		WESLEY CHAPEL	FL		06/22/2023	9.000	305,880						400,000	01/20/2023
100039282		DUBLIN	IRL		09/27/2019	4.550	305,903					(20,060)	389,559	11/30/2018
100176183		DESOTO	TX		12/20/2024	7.625	305,910		(11)				395,000	11/22/2024
100148502		LIBERTY HILL	TX		04/12/2024	5.990	305,915						420,000	01/19/2024
100173167		LAS VEGAS	NV		10/30/2024	6.990	305,919						650,000	08/21/2024
100120939		POINCIANA	FL		08/30/2023	7.000	305,920						365,000	06/21/2023
100151745		CUTLER BAY	FL		05/10/2024	7.375	305,922						410,000	04/15/2024
100146933		TEMPLE TERRACE	FL		03/26/2024	7.990	305,923						383,000	01/24/2024
100102391		MILLBURY	MA		06/07/2023	7.750	305,925						575,000	09/22/2022
100114997		MELISSA	TX		07/14/2023	6.990	305,928						429,000	04/24/2023
100129280		ANNA	TX		09/25/2023	7.375	305,932						414,000	08/09/2023
100118811		DORAL	FL		08/30/2023	7.750	305,940						410,000	07/03/2023
100164861		LA HABRA	CA		08/26/2024	7.500	305,943						1,100,000	06/25/2024
100156853		PHILADELPHIA	PA		06/27/2024	8.060	305,944						402,000	06/04/2024
100030870		BROOKLYN	NY		04/09/2019	3.500	305,944						465,500	07/31/2018
100160089		PASCO	WA		07/17/2024	7.990	305,953						382,000	05/31/2024
100155927		SURPRISE	AZ		06/17/2024	7.125	305,955						417,000	04/19/2024
100172305		AURORA	CO		10/21/2024	5.375	305,962						405,000	08/30/2024
100155369		MISSION VIEJO	CA		06/18/2024	9.125	305,963						2,120,000	03/28/2024
100143043		SAN MARCOS	TX		02/14/2024	8.625	305,964						460,000	09/26/2023
100144378		WILMINGTON	DE		03/07/2024	7.625	305,973						405,000	12/27/2023
100027824		MIAMI	FL		10/26/2018	4.250	305,985						432,250	06/03/2018
100054285		BROCKTON	MA		03/23/2021	4.500	305,992						460,000	12/31/2020
100081204		PEORIA	AZ		03/18/2022	3.875	305,993						449,000	12/02/2021
100133714		FREDERICK	MD		10/23/2023	5.990	305,996						442,000	08/28/2023
100158766		WAKE FOREST	NC		07/10/2024	6.875	306,000						446,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161945		HOQUIAM	WA		07/31/2024	7.125	306,002						525,000	07/12/2024
100119141		NEPTUNE BEACH	FL		07/31/2023	6.625	306,021						425,000	06/12/2023
100176741		DES PLAINES	IL		11/15/2024	7.750	306,031		(13)				400,000	04/30/2024
100156062		KISSIMMEE	FL		06/18/2024	7.500	306,038						415,000	04/25/2024
100120503		NORFOLK	VA		08/18/2023	9.999	306,038						425,000	07/19/2023
100081974		SCHIEDAM/VLAARDINGEN	NLD		03/30/2022	2.750	306,050					(20,124)	394,000	12/01/2023
100103056		HAMDEN	CT		06/22/2023	6.500	306,058						430,000	08/03/2022
100140939		HOUSTON	TX		03/28/2024	8.625	306,068						395,000	02/01/2024
100147217		PATERSON	NJ		03/28/2024	7.730	306,072		2,974				480,000	02/26/2024
100087958		ROSEVILLE	CA		10/25/2022	8.125	306,080						440,000	09/30/2022
100168610		FRANKFORT	IL		09/25/2024	7.125	306,081						402,000	08/14/2024
100110306		PEORIA	AZ		06/30/2023	6.500	306,081						445,000	05/01/2023
100110292		PEORIA	AZ		06/30/2023	6.500	306,082						445,000	05/01/2023
100138178		KISSIMMEE	FL		12/14/2023	8.875	306,084						383,000	10/20/2023
100067735		LAHAINA	HI		09/23/2021	3.999	306,095						399,000	08/10/2021
100160194		BEATTYVILLE	KY		07/18/2024	7.625	306,098						340,000	05/17/2024
100148259		SAN ANTONIO	TX		04/12/2024	6.625	306,119						425,000	03/04/2024
100119441		CLINTON	CT		07/31/2023	7.125	306,126						410,000	06/07/2023
100144419		CAPE CORAL	FL		03/07/2024	7.625	306,138						430,000	01/17/2024
100140784		DECATUR	GA		01/22/2024	11.874	306,138						393,000	12/18/2023
100146926		FRESNO	CA		03/26/2024	7.500	306,138						405,000	01/25/2024
100180044		GARFIELD	AR		11/25/2024	6.875	306,140		(14)				422,000	09/30/2024
100026116		PITTSBURG	CA		09/20/2018	4.375	306,146						524,400	04/30/2018
100031084		MORENO VALLEY	CA		03/29/2019	2.200	306,162						409,605	12/10/2018
100107988		FREDERICKSBURG	VA		05/25/2023	7.625	306,168						410,000	04/04/2023
100141534		KISSIMMEE	FL		01/30/2024	7.999	306,168						395,000	12/22/2023
3340083232		PATERSON	NJ		09/26/2024	9.125	306,187						1,192,000	08/22/2024
100179742		DELAWARE	OH		11/21/2024	5.625	306,194		41				436,000	09/27/2024
100174313		YOUNG HARRIS	GA		10/31/2024	7.625	306,195						375,000	03/25/2024
100140225		SAN ANTONIO	TX		01/11/2024	9.500	306,198						393,000	11/22/2023
100127713		DEER PARK	TX		09/08/2023	9.490	306,204						392,000	07/31/2023
100150480		RIVERSIDE	CA		05/03/2024	7.625	306,209						486,000	01/12/2024
100083988		STOCKTON	CA		07/12/2022	6.875	306,229						410,000	06/13/2022
100144294		PHOENIX	AZ		03/07/2024	7.999	306,230						411,000	01/30/2024
100164633		HANAHAN	SC		08/21/2024	6.990	306,234						435,000	07/16/2024
100142695		MERCED	CA		02/08/2024	6.500	306,234						414,000	11/02/2023
100103105		CENTEREACH	NY		04/21/2023	7.990	306,234						465,000	03/28/2023
100065132		SAN DIEGO	CA		07/14/2021	3.625	306,244						564,000	05/13/2021
100110454		COMMERCE CITY	CO		06/30/2023	5.875	306,252						431,000	04/28/2023
100026986		LOS ANGELES	CA		09/26/2018	4.000	306,252						400,000	06/15/2018
100161785		SAINT STEPHEN	SC		07/31/2024	7.850	306,253						425,000	06/26/2024
100145814		PALM SPRINGS	FL		05/08/2024	7.500	306,254						405,000	03/15/2024
100173374		FORNEY	TX		10/30/2024	7.125	306,255						387,000	09/23/2024
100102949		MIAMI GARDENS	FL		06/22/2023	9.000	306,261						408,000	12/30/2022
3310064300		DALLAS	TX		12/22/2023	8.806	306,261						1,734,000	11/02/2023
100145808		BAKERSFIELD	CA		05/08/2024	8.625	306,272		(122)				420,000	03/15/2024
100108381		TOMS RIVER TOWNSHIP	NJ		05/25/2023	7.830	306,277		3,606				400,000	04/28/2023
100119493		ASTORIA	NY		07/28/2023	5.990	306,279						1,146,000	06/19/2023
100111437		COVINGTON	GA		06/29/2023	4.750	306,281						552,000	06/07/2022
100101840		CONROE	TX		04/06/2023	9.875	306,288						319,230	01/26/2023
100091190		PHOENIX	AZ		01/31/2023	7.375	306,290						405,000	11/09/2022
100084653		RICHMOND	TX		08/02/2022	8.750	306,320						434,785	06/30/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146932		WATERBURY	CT		03/26/2024	7.500	306,327						438,000	01/29/2024
100169447		HIXSON	TN		09/30/2024	8.625	306,335		(48)				373,000	05/28/2024
100169622		HEMET	CA		09/30/2024	8.375	306,342						403,000	05/29/2024
100162903		TUCSON	AZ		08/12/2024	5.625	306,345						430,000	05/11/2024
100141302		KISSIMMEE	FL		01/30/2024	8.375	306,351						407,000	12/13/2023
100155560		SAN DIEGO	CA		06/18/2024	8.500	306,359						1,800,000	03/26/2024
100146953		NAVARRE	FL		03/26/2024	7.625	306,368						408,000	02/02/2024
100149860		PHOENIX	AZ		04/29/2024	7.499	306,373						498,000	04/04/2024
100161365		MABLETON	GA		07/25/2024	6.875	306,374						438,000	05/24/2024
100154596		SAN BERNARDINO	CA		06/14/2024	7.999	306,377						380,000	05/20/2024
100179611		HILLSBORO	OR		11/21/2024	7.125	306,381		(16)				405,000	09/10/2024
100151566		LOGANVILLE	GA		05/10/2024	6.250	306,396						423,000	03/25/2024
100100737		INDIAN TRL	NC		04/28/2023	6.250	306,396						401,000	09/29/2021
100048886		BABYLON	NY		11/20/2020	3.625	306,399						327,750	07/31/2020
100110240		COLUMBUS	OH		06/30/2023	6.999	306,399						470,000	05/11/2023
100147030		WESTMINSTER	MD		03/27/2024	7.875	306,400						405,000	09/27/2023
100046553		NORTH MYRTLE BEACH	SC		11/25/2020	3.875	306,409						361,000	08/31/2020
100175271		GAINESVILLE	FL		11/05/2024	6.625	306,413						420,000	09/11/2024
100153263		ROCKY POINT	NC		05/30/2024	7.500	306,413						384,000	04/03/2024
100107809		HARRISON	TN		05/19/2023	7.625	306,425						670,000	03/23/2023
100109123		PHILADELPHIA	PA		06/05/2023	8.250	306,426						400,000	05/05/2023
100067828		SACRAMENTO	CA		09/23/2021	4.500	306,437						420,000	08/02/2021
100154570		WILMINGTON	DE		06/14/2024	8.125	306,443						423,000	05/24/2024
100135739		DELTONA	FL		11/10/2023	7.990	306,450						395,000	09/22/2023
100116859		GREENWOOD VILLAGE	CO		07/20/2023	6.000	306,456						700,000	03/01/2024
100148860		WAKE FOREST	NC		04/17/2024	7.375	306,462						416,000	10/25/2023
100119487		MEBANE	NC		07/28/2023	6.500	306,464						432,000	06/15/2023
100103721		GUSTINE	CA		05/08/2023	9.375	306,464						380,000	03/28/2023
100110297		BALTIMORE	MD		06/30/2023	6.624	306,465						425,000	04/28/2023
100175688		HOUSTON	TX		11/12/2024	7.625	306,473		(43)				366,000	10/22/2024
100102840		CARROLLTON	TX		06/22/2023	7.600	306,480						385,000	02/23/2023
100149864		RIVERVIEW	FL		04/29/2024	10.875	306,482						370,000	04/05/2024
100174194		BEECH MOUNTAIN	NC		10/31/2024	7.375	306,492						400,000	07/01/2024
100161113		ROSEVILLE	CA		07/24/2024	6.125	306,495						465,000	05/13/2024
100088115		NEW PORT RICHEY	FL		10/25/2022	9.000	306,495						460,000	09/15/2022
100053471		TOMS RIVER	NJ		03/23/2021	3.750	306,498						286,900	01/07/2021
100131972		COLUMBIA	MD		10/13/2023	7.125	306,499						449,750	08/14/2023
100172763		DAYTONA BEACH	FL		12/06/2024	7.875	306,508		(22)				368,000	10/29/2024
100135109		NORTH FORT MYERS	FL		11/01/2023	7.125	306,519						427,000	08/24/2023
100148069		YOUNGSVILLE	NC		04/10/2024	6.990	306,526						409,000	03/04/2024
100175243		NASHVILLE	TN		11/05/2024	7.625	306,538						400,000	09/13/2024
100153233		RADCLIFF	KY		05/30/2024	7.500	306,544						410,500	03/29/2024
100091622		ALBUQUERQUE	NM		03/07/2023	8.625	306,548						380,000	01/09/2023
100029039		RESEDA AREA LOS ANGELES	CA		10/26/2018	4.750	306,559						432,250	06/03/2018
100168886		UNITED KINGDOM	GBR		09/26/2024	5.740	306,564					(21,968)	350,000	08/30/2024
100108476		MADISON	CT		05/25/2023	8.750	306,564						385,000	05/01/2023
100173686		GRONINGEN	NLD		10/29/2024	5.200	306,567					(13,498)	395,000	10/01/2024
100078568		DEN HAAG	NLD		01/26/2022	3.000	306,567					(20,158)	395,000	12/01/2023
100118204		ATLANTA	GA		07/21/2023	7.875	306,579						400,000	05/17/2023
3340076050		OLATHE	KS		06/14/2024	9.059	306,583						1,106,000	12/08/2023
100160229		LAKE GENEVA	WI		07/18/2024	7.875	306,591						338,000	05/24/2024
100144270		MONROE	GA		03/07/2024	8.749	306,594						432,150	02/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108128		PEORIA	AZ		05/24/2023	8.999	306,594						400,000	04/04/2023
100157878		SAN CLEMENTE	CA		07/09/2024	7.250	306,606						630,000	05/07/2024
100158121		VENICE	FL		07/09/2024	7.625	306,613						440,000	05/06/2024
100115344		NEWARK	NJ		07/17/2023	7.250	306,616						470,000	06/16/2023
100148538		VIRGINIA BEACH	VA		04/12/2024	7.250	306,619						430,000	02/16/2024
100171399		DAWSONVILLE	GA		10/16/2024	7.375	306,620						400,000	08/29/2024
100065718		MOUNTLAKE TERRACE	WA		07/28/2021	4.250	306,622						560,000	05/11/2021
100161100		TROUTMAN	NC		07/24/2024	5.990	306,630						400,000	05/22/2024
100164418		HENDERSON	NV		08/21/2024	5.875	306,635						419,000	06/21/2024
100146867		NEW SMYRNA BEACH	FL		03/21/2024	7.625	306,652						380,000	01/30/2024
100137747		NORTH LAS VEGAS	NV		12/08/2023	6.500	306,652						426,000	10/02/2023
100181991		RIVERVIEW	FL		12/12/2024	6.625	306,660		2				410,000	10/11/2024
100076637		MANCHESTER	CA		12/30/2021	4.875	306,672						350,000	12/07/2021
100078923		VICTORVILLE	CA		02/24/2022	3.625	306,676						440,000	01/27/2022
100119228		MINERAL	VA		07/31/2023	7.125	306,684						420,000	05/25/2023
100117688		CLERMONT	FL		07/20/2023	5.750	306,690						438,000	03/01/2024
100110942		OCEANSIDE	CA		06/29/2023	6.500	306,693						800,000	05/16/2022
100165477		SARASOTA	FL		08/29/2024	7.500	306,695						405,000	06/25/2024
100150498		OCEAN VIEW	DE		05/03/2024	7.500	306,699						409,000	01/19/2024
100025516		ESCONDIDO	CA		09/20/2018	5.250	306,700						427,500	04/30/2018
100158725		GRAPEVINE	TX		07/10/2024	7.490	306,701						403,000	05/09/2024
100176630		RIVERSIDE	CA		11/15/2024	6.749	306,722		2,480				550,000	08/29/2024
100089643		HOLLYWOOD	FL		01/30/2023	10.375	306,724						386,000	12/12/2022
100182249		DELAWARE	OH		12/12/2024	5.250	306,727		44				442,000	10/14/2024
100116309		HOWARD BEACH	NY		07/20/2023	3.750	306,728						830,000	03/01/2024
100151368		WOODLAND	CA		05/10/2024	7.125	306,747						405,000	03/22/2024
100135808		YUCAIPA	CA		11/10/2023	7.625	306,748						510,000	10/05/2023
100152651		IDAHO FALLS	ID		05/17/2024	7.625	306,754						405,000	03/28/2024
100138917		PROVIDENCE VILLAGE	TX		12/21/2023	8.500	306,769						367,000	10/25/2023
100158099		MARIETTA	GA		07/09/2024	6.625	306,772						423,000	04/24/2024
100175362		COLORADO SPRINGS	CO		11/05/2024	6.125	306,774						415,000	09/11/2024
100168589		MILLVILLE	DE		09/25/2024	5.990	306,784						390,000	07/25/2024
100159910		MIAMI	FL		08/16/2024	7.490	306,785						400,000	04/24/2024
100116560		KISSIMMEE	FL		07/20/2023	10.500	306,787						398,000	03/01/2024
100100724		MODESTO	CA		04/28/2023	5.875	306,790						413,000	09/23/2021
100164922		HACKETTSTOWN	NJ		08/28/2024	7.140	306,790						557,000	07/10/2024
100179645		ROUND ROCK	TX		11/21/2024	7.875	306,807		(24)				399,500	09/16/2024
100154779		AZUSA	CA		07/19/2024	7.750	306,810						416,000	01/30/2024
100027866		JACKSON	CA		10/26/2018	4.000	306,812						617,500	06/14/2018
100086293		ZIERIKZEE	NLD		08/29/2022	4.200	306,826					(20,175)	372,361	12/01/2023
100084337		UTRECHT	NLD		06/30/2022	3.650	306,826					(20,175)	395,000	12/01/2023
100080315		DEN HAAG	NLD		02/22/2022	3.200	306,826					(20,175)	373,325	12/01/2023
100168943		ROTTERDAM	NLD		09/26/2024	5.500	306,826					(24,294)	395,000	08/30/2024
100077887		ROTTERDAM	NLD		12/29/2021	3.200	306,826					(20,175)	398,865	12/01/2023
100088867		SANTA ROSA BEACH	FL		11/15/2022	7.750	306,827						477,000	10/17/2022
100182090		SAN ANTONIO	TX		12/12/2024	6.125	306,835		15				450,000	10/18/2024
100171352		WEST SACRAMENTO	CA		10/16/2024	6.990	306,843						450,000	08/26/2024
100162964		ALBANY	OR		08/12/2024	7.375	306,862						405,000	06/17/2024
100170184		LITTLETON	CO		10/08/2024	6.990	306,865						425,000	08/08/2024
100133753		JACKSONVILLE	FL		10/23/2023	7.625	306,896						390,000	08/29/2023
100165501		CAPE CORAL	FL		08/29/2024	7.125	306,896						385,000	06/25/2024
100182521		ROYERSFORD	PA		12/12/2024	7.250	306,904		(10)				400,000	10/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119188		NORTH LAS VEGAS	NV		07/31/2023	7.625	306,911						387,000	05/31/2023
100143135		HOLLYWOOD	FL		02/16/2024	8.000	306,913						420,000	12/19/2023
100043549		SAN BERNARDINO	CA		08/13/2020	4.875	306,915						400,900	10/08/2019
3340081974		HILLSIDE	NJ		10/31/2024	8.425	306,916						1,280,000	07/30/2024
100049627		SIMI VALLEY	CA		11/20/2020	4.125	306,920						608,000	07/31/2020
100131753		MAINEVILLE	OH		10/06/2023	7.000	306,926						384,000	06/03/2022
100138314		BRADENTON	FL		12/18/2023	5.875	306,928						559,000	10/26/2023
100132685		SOUTHGATE	MI		11/03/2023	10.500	306,942						400,000	08/23/2023
100045385		SANTA ROSA	CA		11/25/2020	4.250	306,944						522,500	08/31/2020
100053382		SANTA CRUZ	CA		03/23/2021	6.875	306,946						875,000	12/31/2020
100171699		ANNA	TX		10/16/2024	7.625	306,948						460,000	08/22/2024
100108037		NEW ORLEANS	LA		05/25/2023	5.990	306,955						424,000	03/06/2023
100120751		ANNA	TX		08/25/2023	7.375	306,957						411,000	07/21/2023
100161527		FORT MYERS	FL		07/30/2024	8.125	306,968						425,000	05/24/2024
100161838		CHICAGO	IL		07/31/2024	7.990	306,974						460,000	06/07/2024
100029049		BELTSVILLE	MD		10/26/2018	4.375	306,975						332,500	05/31/2018
100073548		SAN PABLO	CA		11/19/2021	3.875	306,978						900,000	10/07/2021
100076824		AUSTIN	TX		12/27/2021	5.837	306,981						365,000	12/09/2021
100157920		BLACKSTONE	VA		07/09/2024	7.625	306,986						340,000	04/23/2024
100180431		MCKINNEY	TX		11/25/2024	6.625	307,001						418,000	10/07/2024
100140532		BAKERSFIELD	CA		01/19/2024	7.125	307,007						413,000	11/17/2023
100088859		FARMINGTON	MN		11/15/2022	7.625	307,011						445,000	10/18/2022
100079128		NORTH LAS VEGAS	NV		02/24/2022	4.375	307,014						420,000	01/13/2022
100013589		SAN DIEGO	CA		05/25/2017	4.625	307,031						400,000	01/31/2017
100152368		OLOVIS	CA		05/17/2024	7.625	307,036						383,000	04/01/2024
100175287		SAINT LOUIS	MO		11/05/2024	6.990	307,042						425,000	09/12/2024
100117609		MYRTLE BEACH	SC		07/20/2023	8.250	307,044		76				465,000	03/01/2024
100179591		EAST STROUDSBURG	PA		11/21/2024	7.124	307,049		(17)				423,000	10/10/2024
100142945		LOCUST GROVE	VA		02/09/2024	7.990	307,055						450,000	12/11/2023
100083799		BRIGHTON	CO		07/12/2022	7.125	307,058						1,100,000	06/08/2022
100101645		FORT MYERS	FL		04/26/2023	6.125	307,061						420,000	03/06/2023
100151661		GORDONSVILLE	VA		05/10/2024	7.000	307,068						411,000	03/29/2024
100133647		EAST WENATCHEE	WA		10/23/2023	7.625	307,071						440,000	08/09/2023
100026688		LAS VEGAS	NV		09/26/2018	3.000	307,079		467				480,000	06/13/2018
100170296		KNOXVILLE	TN		10/08/2024	7.500	307,081						400,000	08/15/2024
100050311		SYLMAR	CA		11/20/2020	4.625	307,087						555,750	07/31/2020
100133932		SUN VALLEY	NV		10/25/2023	8.500	307,091		(15)				440,000	09/27/2023
100164412		COLON	MI		08/21/2024	7.624	307,092						400,000	06/28/2024
100119531		MINNEOLA	FL		07/28/2023	7.125	307,094						425,000	06/26/2023
100129905		RIVERHEAD	NY		09/27/2023	8.037	307,114						430,000	08/03/2023
100141048		APOLLO BEACH	FL		02/20/2024	8.500	307,122						427,000	01/12/2024
100148211		NORTH LAS VEGAS	NV		04/12/2024	7.250	307,123						399,000	03/06/2024
100175185		GAITHERSBURG	MD		11/05/2024	6.125	307,132						438,000	08/09/2024
100148759		BALTIMORE	MD		04/17/2024	7.875	307,139						440,000	10/04/2023
100120216		LEESBURG	FL		08/18/2023	6.875	307,143						387,000	06/15/2023
100121000		OCEAN CITY	MD		08/30/2023	7.625	307,144						415,000	07/06/2023
100180048		NORTHFIELD	NJ		11/25/2024	7.000	307,145						435,000	10/04/2024
100044209		PLAINFIELD	NJ		08/19/2020	4.875	307,153						350,550	01/20/2020
100151485		RANCHO SANTA MARGARITA	CA		05/10/2024	7.375	307,156						425,000	03/29/2024
100169625		FRESNO	CA		09/30/2024	7.875	307,157						365,000	06/20/2024
100117494		HELENA	MT		07/20/2023	7.749	307,157						400,000	03/01/2024
100154161		DES PLAINES	IL		07/11/2024	7.500	307,175						375,000	05/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171390		AUBREY	TX		10/16/2024	6.624	307,179						400,000	09/04/2024
100147649		TAMARAC	FL		04/04/2024	8.375	307,192						390,000	03/04/2024
100157663		DAVENPORT	FL		06/28/2024	7.500	307,192						389,000	05/28/2024
100173229		CHARLOTTE	NC		10/30/2024	6.125	307,204						425,000	08/28/2024
100182609		STAFFORD	VA		12/12/2024	6.125	307,231		7				419,000	10/25/2024
100165997		LAS VEGAS	NV		09/06/2024	9.875	307,233						405,000	08/09/2024
100139575		COMMERCE CITY	CO		12/28/2023	9.999	307,240						370,000	12/13/2023
100151666		JEANNETTE	PA		05/10/2024	6.990	307,252						416,000	04/01/2024
100091413		MINNEAPOLIS	MN		02/22/2023	7.500	307,259						490,000	11/30/2022
100158899		ELLENSBURG	WA		07/12/2024	5.990	307,260						398,000	05/16/2024
100152774		BRANFORD	CT		05/22/2024	7.875	307,271						375,000	04/16/2024
100108180		ROSEDALE	MD		05/24/2023	8.750	307,285						400,000	03/31/2023
100079241		SAN TAN VALLEY	AZ		02/25/2022	4.500	307,290		(105)				400,000	01/19/2022
100102849		FUQUAY VARINA	NC		06/22/2023	7.813	307,293						400,000	02/24/2023
100138792		TACOMA	WA		12/21/2023	7.500	307,297						480,000	10/11/2023
100014210		HACIENDA HEIGHTS	CA		08/30/2017	4.375	307,302						510,000	06/24/2017
100100732		ALGONA	WA		04/28/2023	5.990	307,309						415,000	10/14/2021
100182141		GRANT VALKARIA	FL		12/12/2024	6.750	307,312		(5)				478,000	08/29/2024
3310051488		KAPAA	HI		05/11/2023	8.148	307,325						1,750,000	04/05/2023
100143709		ORMOND BEACH	FL		02/23/2024	8.875	307,334						586,000	12/29/2023
100029174		RIVERSIDE	CA		10/26/2018	4.375	307,334						400,900	06/03/2018
100155068		MESA	AZ		07/19/2024	7.625	307,350						375,000	08/09/2023
100168762		SAINT AUGUSTINE	FL		09/26/2024	7.875	307,355						405,000	08/13/2024
100172458		CHARLOTTE	NC		10/23/2024	7.375	307,357						405,000	08/27/2024
100137756		HENDERSON	NV		12/08/2023	6.500	307,367						459,000	10/16/2023
100182295		HUTTO	TX		12/12/2024	5.875	307,380		27				446,000	10/10/2024
100164489		RIVERVIEW	FL		08/21/2024	6.875	307,386						437,000	06/28/2024
100031051		TEWKSBURY	NJ		03/29/2019	3.875	307,392						341,320	12/08/2018
3310075053		WOODBURY	NY		09/10/2024	8.141	307,395						2,000,000	04/09/2024
100176015		WEST CHESTER	PA		12/20/2024	7.250	307,400		(2)				385,000	11/04/2024
100155012		BRADENTON	FL		07/19/2024	8.000	307,410						382,000	07/14/2023
100143025		HAYWARD	CA		02/12/2024	7.499	307,415						560,000	12/15/2023
100143558		COPIAGUE	NY		02/21/2024	7.990	307,431						655,000	01/19/2024
100120806		WEST YARMOUTH	MA		08/25/2023	8.250	307,455						510,000	04/21/2023
100137745		STEPHENS CITY	VA		12/08/2023	6.125	307,462						457,000	09/28/2023
100133923		SUN VALLEY	NV		10/25/2023	8.500	307,469		(18)				440,000	09/28/2023
100133924		SUN VALLEY	NV		10/25/2023	8.500	307,469		(18)				440,000	09/27/2023
100133925		SUN VALLEY	NV		10/25/2023	8.500	307,469		(18)				440,000	09/27/2023
100133926		SUN VALLEY	NV		10/25/2023	8.500	307,469		(18)				440,000	09/27/2023
100133928		SUN VALLEY	NV		10/25/2023	8.500	307,469		(18)				440,000	09/28/2023
100133929		SUN VALLEY	NV		10/25/2023	8.500	307,469		(18)				440,000	09/27/2023
100133930		SUN VALLEY	NV		10/25/2023	8.500	307,469		(18)				440,000	09/27/2023
100150584		COLUMBIA	TN		05/03/2024	7.624	307,471						488,000	02/13/2024
100026284		NORWALK	CA		09/20/2018	4.250	307,472						400,900	04/30/2018
100131759		NASHVILLE	TN		10/06/2023	7.000	307,477						440,000	07/12/2022
100029577		DULUTH	GA		10/26/2018	5.125	307,480						522,500	06/01/2018
100015817		NATIONAL CITY	CA		02/27/2018	4.875	307,486						500,000	01/09/2018
100168450		SOUTH PADRE ISLAND	TX		09/25/2024	7.124	307,487						480,000	08/07/2024
100156507		BAKERSFIELD	CA		06/24/2024	8.125	307,498						385,000	04/30/2024
100148341		STEPHENS CITY	VA		04/12/2024	5.500	307,502						436,000	01/31/2024
100110340		CHEYENNE	WY		06/30/2023	6.499	307,506						775,000	04/28/2023
100169292		SAN FRANCISCO	CA		09/27/2024	7.500	307,507						2,612,000	08/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186377		WEST CHESTER	PA		12/30/2024	7.375	307,513						400,000	11/25/2024
100120306		AUSTIN	TX		08/18/2023	8.625	307,516						425,000	06/30/2023
100165817		METAIRIE	LA		08/29/2024	8.625	307,517						412,000	07/24/2024
100028668		HESPERIA	CA		10/26/2018	4.000	307,517						435,000	11/27/2020
100179789		SAVANNAH	GA		11/21/2024	6.875	307,523		(19)				401,000	08/27/2024
100055876		CORONA	CA		03/26/2021	3.125	307,524						500,000	01/04/2021
100140463		LOGANVILLE	GA		01/18/2024	6.250	307,537						435,000	11/27/2023
100168006		TOMS RIVER	NJ		09/20/2024	7.375	307,542						373,000	08/29/2024
100139818		UNITED KINGDOM	GBR		12/18/2023	7.290	307,550					(5,436)	325,000	10/05/2023
100182698		DIVIDE	CO		12/12/2024	7.250	307,559		(11)				410,000	11/04/2024
100119825		ORLANDO	FL		08/08/2023	7.820	307,569						437,000	06/30/2023
100145434		UNITED KINGDOM	GBR		03/12/2024	3.550	307,574		13,848			(6,587)	310,000	02/24/2020
100167461		GOLDEN VALLEY	MN		09/16/2024	7.500	307,591						420,000	07/22/2024
100074144		SICKLERVILLE	NJ		12/09/2021	5.875	307,591						349,000	11/24/2021
100186291		GROVELAND	FL		12/27/2024	6.990	307,594		1				374,000	10/30/2024
100168860		UNITED KINGDOM	GBR		09/26/2024	6.940	307,599					(22,042)	345,000	09/02/2024
100133825		TOLLESON	AZ		10/20/2023	8.750	307,600						390,000	09/28/2023
100028555		OXON HILL	MD		10/26/2018	5.125	307,607						356,250	06/02/2018
100149575		MELISSA	TX		04/26/2024	7.990	307,608						404,000	03/07/2024
100110350		BOULDER	CO		06/30/2023	6.500	307,613						560,000	04/26/2023
100165028		NEWTON	NJ		08/28/2024	7.500	307,622						398,000	07/22/2024
100165827		METAIRIE	LA		08/29/2024	8.125	307,624						415,000	07/24/2024
100139842		UNITED KINGDOM	GBR		12/18/2023	7.190	307,625					(5,595)	384,000	08/03/2023
100076458		PANAMA CITY BEACH	FL		12/21/2021	4.125	307,636						387,000	11/01/2021
100165825		METAIRIE	LA		08/29/2024	8.125	307,644						415,000	07/24/2024
100133786		SPRING	TX		10/20/2023	8.875	307,645						400,000	09/29/2023
100168234		BURNSVILLE	MN		09/20/2024	7.625	307,650						375,000	04/16/2024
100108217		NEW CARROLLTON	MD		05/24/2023	9.375	307,650						400,000	04/04/2023
100120906		OXFORD	FL		08/30/2023	7.624	307,653						378,600	07/17/2023
100166054		OXFORD	OH		09/06/2024	9.750	307,667		(21)				395,000	08/14/2024
100145481		UNITED KINGDOM	GBR		03/12/2024	9.500	307,672					(6,723)	312,479	02/21/2020
100146897		CHICAGO	IL		03/26/2024	7.625	307,678						415,000	01/10/2024
100144417		WILDWOOD	NJ		03/07/2024	7.990	307,685						405,000	01/09/2024
100140316		CYPRESS	TX		01/18/2024	7.625	307,699						405,000	11/30/2023
100140066		KENNESAW	GA		01/09/2024	8.500	307,699						410,000	11/09/2023
100147009		AUSTIN	TX		03/27/2024	7.375	307,708						510,000	09/22/2023
100148655		COLUMBIA	SC		04/15/2024	7.250	307,722						380,000	01/22/2024
100148062		WYLIE	TX		04/10/2024	7.500	307,726						465,000	02/16/2024
100100296		SUN CITY WEST	AZ		03/24/2023	8.375	307,731						445,000	01/18/2023
100169688		NORWALK	CA		09/30/2024	6.875	307,733						749,000	06/18/2024
100116342		SOUTH PADRE ISLAND	TX		07/20/2023	5.075	307,747						525,000	03/01/2024
100158504		PROVO	UT		07/10/2024	7.625	307,750						380,000	04/24/2024
100148748		WAKE FOREST	NC		04/17/2024	7.250	307,760						454,000	09/27/2023
100162806		PASO ROBLES	CA		08/12/2024	7.625	307,780						435,000	06/12/2024
100153245		BUFORD	GA		05/30/2024	6.990	307,789						414,000	04/15/2024
100161515		POOLER	GA		07/30/2024	7.625	307,790						407,000	05/28/2024
100145523		UNITED KINGDOM	GBR		03/12/2024	3.940	307,794		13,259			(6,760)	290,000	05/01/2020
100169319		NEW ALBANY	OH		09/27/2024	7.000	307,802						525,000	08/15/2024
100180318		NAPLES	FL		11/25/2024	6.990	307,807						405,000	09/26/2024
100147685		GREELEY	CO		04/04/2024	7.375	307,822						612,000	03/08/2024
100171555		MONROE	NC		10/16/2024	5.750	307,825						422,000	08/19/2024
100048889		CHICAGO	IL		11/20/2020	4.250	307,833						209,000	07/31/2020

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Showing All Mortgage Loans OWNED December 31 of Current Year

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100172261		LEXINGTON	KY		10/21/2024	7.125	307,833						402,000	09/03/2024
100148311		LAWRENCEVILLE	GA		04/12/2024	8.125	307,838						380,000	02/27/2024
100148791		DAVENPORT	FL		04/17/2024	7.500	307,843						381,000	10/09/2023
100155227		MANOR	TX		07/19/2024	9.250	307,847						347,000	08/25/2023
100147917		AUBREY	TX		04/08/2024	7.500	307,849						399,000	01/31/2024
100136434		PALM COAST	FL		11/20/2023	5.990	307,850						457,000	09/26/2023
100110035		NEWARK	NJ		06/23/2023	8.375	307,860						500,000	05/02/2023
100170216		ANNA	TX		10/08/2024	6.624	307,865						478,000	08/22/2024
100025522		OAK PARK	IL		09/20/2018	5.000	307,867						356,250	04/30/2018
100145751		UNITED KINGDOM	GBR		03/12/2024	9.500	307,872		11,202			(6,672)	314,985	10/11/2019
100115392		ATLANTA	GA		07/17/2023	6.999	307,875						780,000	06/12/2023
100115395		ATLANTA	GA		07/17/2023	6.999	307,876						780,000	06/12/2023
100030908		SALINAS	CA		04/09/2019	4.500	307,876						398,050	08/21/2018
100163220		TACOMA	WA		08/13/2024	7.125	307,882						500,000	07/12/2024
100068152		SAINT LOUIS	MO		08/25/2021	3.500	307,892						465,000	07/16/2021
100145447		UNITED KINGDOM	GBR		03/12/2024	9.500	307,895		11,584			(6,524)	310,000	11/08/2019
100163221		DAVENPORT	FL		08/13/2024	7.125	307,900						410,000	07/18/2024
100029561		SEASIDE HEIGHTS	NJ		10/26/2018	4.625	307,903						500,000	09/08/2021
100161586		UNITED KINGDOM	GBR		07/29/2024	6.640	307,906					(8,487)	346,000	06/26/2024
100181996		MCKINNEY	TX		12/12/2024	6.124	307,912		30				407,500	10/08/2024
100115394		ATLANTA	GA		07/17/2023	6.999	307,912						780,000	06/12/2023
100160920		LAWRENCEVILLE	GA		07/24/2024	8.125	307,912						376,000	06/13/2024
100115390		ATLANTA	GA		07/17/2023	6.999	307,913						780,000	06/12/2023
3340067760		VALLEY STREAM	NY		04/30/2024	9.303	307,930						1,804,000	03/26/2024
100168640		MYRTLE BEACH	SC		09/25/2024	7.250	307,931						410,000	08/26/2024
100170104		LAWRENCEVILLE	GA		10/08/2024	6.375	307,933						410,000	08/14/2024
100151376		HENDERSON	NV		05/10/2024	7.625	307,935						382,000	03/19/2024
100110564		KENNESAW	GA		06/30/2023	7.625	307,938						388,000	05/05/2023
100100323		NEW WAVERLY	TX		04/27/2023	5.250	307,941						430,000	02/07/2022
100147089		PALM BEACH GARDENS	FL		03/28/2024	7.749	307,950						1,025,000	03/01/2024
100115396		ATLANTA	GA		07/17/2023	6.999	307,963						780,000	06/12/2023
100185775		LAKE PARK	FL		12/26/2024	7.875	307,967		(2)				470,000	11/25/2024
100166126		OLD LYME	CT		09/09/2024	7.990	307,987						350,000	06/18/2024
100079177		ROUND ROCK	TX		02/24/2022	3.500	308,004						455,000	01/03/2022
100181224		LAS VEGAS	NV		12/06/2024	6.375	308,004		14				510,000	10/15/2024
100132342		SAINT CHARLES	MO		11/03/2023	8.375	308,007						360,000	06/13/2022
100115860		POOLER	GA		07/20/2023	7.125	308,018						425,000	05/23/2023
100117141		BAYSIDE	NY		07/20/2023	3.875	308,036						1,270,000	03/01/2024
100070421		PORTLAND	OR		09/23/2021	3.625	308,037						484,000	08/13/2021
100172558		WENTZVILLE	MO		10/23/2024	6.624	308,038						460,000	09/10/2024
100156549		LEHIGH ACRES	FL		06/24/2024	7.625	308,039						395,000	05/07/2024
100168024		HOUSTON	TX		09/20/2024	7.990	308,040						395,000	04/25/2024
100020319		DENVER	CO		07/17/2018	5.625	308,042						960,000	07/17/2018
100149344		BAKERSFIELD	CA		04/24/2024	6.500	308,053						437,000	02/15/2024
100135804		MELISSA	TX		11/10/2023	7.625	308,053						420,000	09/28/2023
100152270		RIVERBANK	CA		05/17/2024	7.500	308,055						390,000	03/30/2024
100115476		CHARLOTTE	NC		07/17/2023	7.250	308,055						386,000	06/08/2023
100172567		SPRING CITY	UT		10/23/2024	7.124	308,060						401,000	08/29/2024
4010043477		CENTER POINT	AL		03/22/2023	7.847	308,089						434,000	01/02/2023
100127974		ANTIOCH	TN		09/08/2023	6.375	308,091						510,000	06/27/2022
100086016		TEMECULA	CA		09/02/2022	7.125	308,101						830,000	07/20/2022
100080236		LAS VEGAS	NV		02/25/2022	4.550	308,101						437,000	02/10/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151766		KATY	TX		05/10/2024	6.999	308,108						416,000	04/15/2024
100158719		TRUMBULL	CT		07/10/2024	7.500	308,109						380,000	05/06/2024
100115000		FRESNO	CA		07/14/2023	7.500	308,112						420,000	04/12/2023
100025593		AIRMONT	NY		09/20/2018	4.000	308,114						444,600	04/30/2018
100156613		COLUMBUS	OH		06/24/2024	7.500	308,116						410,000	04/30/2024
100161664		EDE	NLD		07/29/2024	5.850	308,121					(13,835)	415,000	07/02/2024
100083411		BERGEN OP ZOOM	NLD		05/27/2022	3.450	308,121					(20,260)	425,000	12/01/2023
100168445		MCDONOUGH	GA		09/25/2024	7.875	308,122						382,000	07/26/2024
100115349		CYPRESS	TX		07/17/2023	7.625	308,125						410,000	06/06/2023
100043855		SAN JOSE	CA		08/19/2020	6.125	308,133						900,000	03/28/2020
100011518		TEANECK	NJ		03/08/2017	5.500	308,141						315,000	11/30/2016
100158136		CHARLOTTE	NC		07/09/2024	7.990	308,145						406,000	04/29/2024
100138421		NAVARRE	FL		12/18/2023	8.875	308,145						400,000	08/17/2023
100119231		HONOLULU	HI		07/31/2023	7.125	308,152						415,000	05/25/2023
100176817		BOYNTON BEACH	FL		11/15/2024	7.625	308,153						400,000	08/29/2024
100156956		UNITED KINGDOM	GBR		06/27/2024	5.740	308,154					(3,259)	325,000	06/07/2024
100168320		BRADLEY	CA		09/20/2024	7.500	308,165						438,000	04/29/2024
100132361		GEORGETOWN	TX		11/03/2023	7.000	308,178						432,000	08/04/2022
100120613		PHOENIX	AZ		08/18/2023	7.999	308,187						435,000	07/27/2023
100087236		WASILLA	AK		10/25/2022	5.000	308,193						430,000	02/03/2022
100119973		DALLAS	TX		08/11/2023	6.625	308,197						425,000	07/03/2023
100013701		ESCONDIDO	CA		05/25/2017	4.000	308,199						445,000	01/31/2017
100109772		CHANDLER	AZ		08/04/2023	7.000	308,206						510,000	06/22/2023
100084637		PROVO	UT		08/02/2022	6.875	308,214						465,000	06/21/2022
100065770		MIRAMAR	FL		07/28/2021	3.625	308,217						495,000	06/14/2021
100162707		SUMMERVILLE	SC		08/12/2024	7.625	308,218						370,000	05/30/2024
100180149		CLOVIS	CA		11/25/2024	6.999	308,218		(17)				480,000	10/29/2024
100118952		TUTTLE	OK		07/27/2023	9.250	308,221						335,000	06/27/2023
100136597		SAN JACINTO	CA		11/22/2023	8.750	308,236						470,000	10/31/2023
100152353		BAKERSFIELD	CA		05/17/2024	5.750	308,240						439,000	03/20/2024
100115259		GLOUCESTER TOWNSHIP	NJ		07/17/2023	8.603	308,244						430,000	06/21/2023
100137323		BETHLEHEM	GA		12/01/2023	8.124	308,246						385,000	10/27/2023
100044155		FOUNTAIN VALLEY	CA		08/19/2020	4.125	308,255						660,000	05/22/2007
100179631		MUNDELEIN	IL		11/21/2024	7.500	308,270		(24)				400,000	08/21/2024
100076772		ANAHEIM	CA		12/27/2021	5.200	308,272						365,000	12/02/2021
100169548		BOISE	ID		09/30/2024	8.125	308,287		(32)				352,000	06/21/2024
100136377		WOODSTOCK	GA		11/20/2023	7.125	308,287						466,000	09/25/2023
100065122		YUCAIPA	CA		07/14/2021	3.990	308,293						405,000	05/14/2021
100074096		MESA	AZ		12/09/2021	4.375	308,298						351,000	11/04/2021
100132755		LOS ANGELES	CA		11/03/2023	8.250	308,299						1,250,000	08/29/2023
100186331		MOUNT VERNON	WA		12/30/2024	7.250	308,299						485,000	11/18/2024
100083304		CASTRICUM	NLD		05/27/2022	3.300	308,302					(20,272)	455,000	12/01/2023
100065561		UNION CITY	CA		07/28/2021	3.875	308,306						465,000	04/27/2021
100082078		TWICKENHAM	GBR		03/30/2022	3.990	308,318					(5,591)	480,000	02/22/2022
100119536		MIDLOTHIAN	VA		07/28/2023	7.500	308,321						420,000	06/20/2023
100174574		PICKERINGTON	OH		10/31/2024	7.625	308,327						403,000	08/26/2023
100031487		RICHMOND	CA		03/29/2019	4.250	308,329						680,000	12/10/2018
100138443		PANAMA CITY BEACH	FL		12/19/2023	8.999	308,332						440,000	11/21/2023
100174278		HENDERSON	NV		10/31/2024	5.750	308,336						356,000	02/23/2024
100148819		KENNER	LA		04/17/2024	8.125	308,342						500,000	10/23/2023
100054421		SANTA BARBARA	CA		03/23/2021	3.625	308,343						1,325,000	01/03/2021
100132240		ANNA	TX		10/13/2023	7.375	308,351						414,000	08/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100044523		LOS ANGELES	CA		11/19/2020	3.625	308,356						627,000	01/17/2020
100127990		NASHVILLE	TN		09/08/2023	7.500	308,375						375,000	05/12/2022
100139825		UNITED KINGDOM	GBR		12/18/2023	6.440	308,379					(5,330)	330,000	10/13/2023
100137979		OAK POINT	TX		12/13/2023	7.375	308,382						444,000	10/27/2023
100086959		DORAL	FL		10/24/2022	7.999	308,386						475,000	08/31/2022
100133618		BARNEGAT	NJ		10/23/2023	7.125	308,387						420,000	08/30/2023
100067525		MCKENNA	WA		09/23/2021	4.625	308,390						420,000	07/10/2021
100129373		IDAHO FALLS	ID		09/25/2023	6.990	308,390						630,000	07/25/2023
100171694		KILLEEN	TX		10/16/2024	7.625	308,393						425,000	09/03/2024
100145193		UNITED KINGDOM	GBR		03/12/2024	3.490	308,403		13,422			(6,661)	360,011	12/06/2019
100182613		WESTAMPTON	NJ		12/12/2024	6.875	308,404		(6)				408,000	11/01/2024
100155904		BRIDGEPORT	CT		06/17/2024	7.125	308,406						408,000	03/08/2024
100160127		LAFAYETTE HILL	PA		07/17/2024	7.625	308,406						460,000	05/17/2024
100115092		SMYRNA	GA		07/14/2023	6.625	308,417						420,000	05/25/2023
100134637		HOUSTON	TX		10/30/2023	8.625	308,434						436,000	09/01/2023
100153187		FORT WORTH	TX		05/30/2024	6.990	308,446						457,000	04/13/2024
100175227		TARPON SPRINGS	FL		11/05/2024	7.125	308,448						425,000	08/29/2024
100091746		ROCKBRIDGE	OH		03/24/2023	8.125	308,453						405,000	01/26/2023
4010080715		HARRISBURG	PA		09/27/2024	7.240	308,456						470,000	07/23/2024
100170186		CYPRESS	TX		10/08/2024	7.125	308,458						400,000	08/16/2024
100118039		IRVINGTON	NJ		07/20/2023	5.125	308,460						505,000	03/01/2024
100156748		WOODLAND	CA		06/26/2024	7.625	308,462						640,000	06/13/2024
100137262		NETHERLANDS	NLD		11/28/2023	5.300	308,472					(20,283)	429,937	12/01/2023
100151403		PARON	AR		05/10/2024	7.625	308,478						430,000	03/19/2024
100137007		PARRISH	FL		11/28/2023	6.125	308,478						450,000	09/15/2023
100044290		VIRGINIA BEACH	VA		08/19/2020	4.125	308,481						380,000	11/24/2019
100082131		FORT LAUDERDALE	FL		04/14/2022	4.250	308,481						450,000	03/16/2022
100171500		MURRELLS INLET	SC		10/16/2024	7.250	308,485						404,000	08/14/2024
100147646		TORRANCE	CA		04/04/2024	7.125	308,485						480,000	03/12/2024
100134379		COLLEGE STATION	TX		10/27/2023	6.990	308,486						669,000	08/31/2023
100068229		REVERE	MA		08/25/2021	3.875	308,492						623,000	07/19/2021
100044263		BALDWIN PARK	CA		08/19/2020	4.000	308,506						456,000	12/22/2019
100151371		COLORADO SPRINGS	CO		05/10/2024	7.125	308,512						425,000	03/26/2024
100135965		PORT SAINT LUCIE	FL		11/16/2023	9.499	308,516						392,000	10/17/2023
100172149		SAN DIEGO	CA		10/17/2024	6.999	308,527		783				1,415,000	09/16/2024
100135144		NORTH LAS VEGAS	NV		11/03/2023	8.875	308,527						400,000	10/06/2023
100159465		LAUREL	MD		07/15/2024	6.990	308,528						575,000	05/28/2024
100109074		MARRERO	LA		06/05/2023	7.124	308,533						410,000	05/02/2023
100168161		FOLSOM	CA		09/20/2024	6.990	308,537						680,000	04/03/2024
100167644		NASHVILLE	TN		09/19/2024	8.500	308,549						380,000	08/12/2024
100048082		TALLAHASSEE	FL		11/20/2020	4.125	308,551						280,250	07/31/2020
100172455		WENDELL	NC		10/23/2024	5.750	308,555						422,000	08/28/2024
100162823		CORVALLIS	OR		08/12/2024	6.990	308,564						412,000	06/14/2024
100156512		MARYSVILLE	CA		06/24/2024	7.250	308,570						410,000	04/29/2024
100158059		MYRTLE BEACH	SC		07/09/2024	6.875	308,570						449,000	04/23/2024
100153365		BROOKVILLE	IN		05/30/2024	7.875	308,576						405,000	04/16/2024
100178428		BAKERSFIELD	CA		11/21/2024	8.625	308,584		208				380,000	09/23/2024
100151453		GOLD CANYON	AZ		05/10/2024	7.124	308,591						445,000	04/09/2024
100120599		LANHAM	MD		08/18/2023	8.125	308,595						412,000	07/19/2023
100165774		SPRINGFIELD	MA		08/29/2024	7.500	308,597						373,000	07/15/2024
100137009		PORT SAINT JOE	FL		11/28/2023	6.500	308,619						450,000	09/28/2023
100087039		ROSENBERG	TX		11/04/2022	9.625	308,630						345,000	09/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091996		NEW HAVEN	CT		02/09/2023	7.550	308,633						480,000	01/11/2023
100133518		MILFORD	MA		10/19/2023	9.124	308,636						585,000	09/22/2023
100134466		ATLANTA	GA		10/30/2023	8.874	308,647						334,000	10/05/2023
100030855		OCEANSIDE	CA		04/09/2019	2.250	308,647						680,200	10/05/2018
100176668		BOCA RATON	FL		11/15/2024	7.749	308,660		(40)				430,000	09/27/2024
100134684		VICTORVILLE	CA		10/30/2023	8.375	308,668						525,000	09/20/2023
100116416		ANAHEIM	CA		07/20/2023	5.000	308,669						755,000	03/01/2024
100132431		DALLAS	TX		11/03/2023	10.000	308,670						349,000	05/18/2023
100144718		UNITED KINGDOM	GBR		03/12/2024	3.350	308,677						360,000	02/27/2020
100091319		INGLESIDE	IL		01/13/2023	8.875	308,691						432,000	12/01/2022
100068417		ALDIE	VA		08/25/2021	4.000	308,692						405,000	06/25/2021
100132673		CARROLLTON	TX		11/03/2023	8.125	308,697						387,000	07/31/2023
100149152		LAS VEGAS	NV		04/22/2024	7.125	308,699						388,000	03/18/2024
100168334		IRVING	TX		09/20/2024	7.250	308,702						404,000	04/25/2024
100151019		LAWRENCEVILLE	GA		05/08/2024	7.500	308,702						405,000	03/15/2024
100175186		RALEIGH	NC		11/05/2024	6.990	308,706						444,300	08/22/2024
100110004		MIDDLE ISLAND	NY		06/22/2023	7.995	308,717						460,000	05/30/2023
100168452		MONROE	NC		09/25/2024	6.500	308,724						414,000	07/30/2024
100144238		HARDEEVILLE	SC		03/07/2024	6.990	308,746						446,000	01/25/2024
100112435		NORTH BERGEN	NJ		06/29/2023	4.250	308,772						620,000	05/14/2022
100168089		NATIONAL CITY	CA		09/20/2024	7.375	308,773						950,000	03/22/2024
100150796		MARCO ISLAND	FL		05/08/2024	7.625	308,774						405,000	03/29/2024
100151131		HURST	TX		05/09/2024	8.249	308,799						395,000	04/18/2024
100130289		ATLANTIC BEACH	SC		09/28/2023	7.625	308,807						400,000	08/09/2023
100161560		COOPER CITY	FL		07/30/2024	7.625	308,809						445,000	06/11/2024
100068284		BELLEVILLE	NJ		08/25/2021	4.625	308,815						445,000	06/09/2021
100169632		GOODLETTSVILLE	TN		09/30/2024	8.125	308,815						399,000	06/10/2024
100101505		OCOEE	FL		04/26/2023	6.625	308,816						435,000	02/24/2023
100142627		LONGWOOD	FL		02/08/2024	7.374	308,825						407,000	12/13/2023
100168293		LOUISVILLE	KY		09/20/2024	7.500	308,831						400,000	04/16/2024
100135576		SARATOGA SPRINGS	UT		11/13/2023	6.875	308,835						510,000	09/22/2023
100176813		LOOMIS	CA		11/15/2024	6.875	308,844						950,000	09/27/2024
100029800		CANTON	GA		10/26/2018	4.625	308,874						617,500	06/02/2018
100173270		SCOTTSDALE	AZ		10/30/2024	7.125	308,876						410,000	09/01/2024
3310079780		BROOKLYN	NY		08/19/2024	8.820	308,880						5,000,000	06/27/2024
3340089616		GRAFTON	MA		12/30/2024	9.444	308,880						9,048,000	11/11/2024
100014172		FOLSOM	CA		05/25/2017	4.000	308,882						450,000	01/31/2017
100149984		SAINT CLOUD	FL		06/07/2024	8.375	308,883						368,000	05/06/2024
100156775		LOS ANGELES	CA		06/26/2024	7.625	308,887						760,000	06/13/2024
100101065		MIAMI BEACH	FL		04/28/2023	4.750	308,912		9,121				590,000	03/28/2022
100133234		FULSHEAR	TX		11/29/2023	8.625	308,917						508,000	10/20/2023
100158828		DANBURY	WI		07/12/2024	7.624	308,918						425,000	05/31/2024
100174273		LAS VEGAS	NV		10/31/2024	5.750	308,918						358,000	02/15/2024
100150526		BRASELTON	GA		05/03/2024	7.500	308,926						433,000	02/06/2024
100091707		SPARTANBURG	SC		03/24/2023	7.875	308,926						412,000	01/27/2023
100148663		PHOENIX	AZ		04/15/2024	6.500	308,929						440,000	01/22/2024
100143213		WESLEY CHAPEL	FL		02/16/2024	7.625	308,930						407,000	12/08/2023
100131657		SARASOTA	FL		10/06/2023	7.250	308,938						425,000	08/11/2023
100024866		FLAGSTAFF	AZ		09/20/2018	5.000	308,942						418,000	04/30/2018
100055529		LAKEWOOD	NJ		03/23/2021	4.625	308,958						332,900	01/05/2021
100065764		BEAUMONT	CA		07/28/2021	3.499	308,975						410,000	06/17/2021
100110656		WESTMINSTER	CO		06/30/2023	6.500	308,987						460,000	05/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082872		STREETSBORO	OH		05/17/2022	6.875	308,994						445,000	04/08/2022
100138273		RANCHO MISSION VIEJO	CA		12/15/2023	7.990	308,996						1,000,000	09/01/2023
100088858		YULEE	FL		11/15/2022	7.999	309,013						417,990	10/13/2022
100026718		WASHINGTON	DC		09/26/2018	3.000	309,023						700,000	07/13/2023
100164299		WAKE FOREST	NC		08/21/2024	7.125	309,025						409,000	06/24/2024
100126915		CHESTER	MD		08/30/2023	8.000	309,029						412,000	05/14/2022
100079091		MOORESTOWN	NJ		02/24/2022	3.875	309,034						475,000	01/18/2022
100091343		LOS BARRILES	MEX		01/17/2023	8.310	309,038						577,984	11/29/2022
100136313		RICHMOND	VA		11/20/2023	7.625	309,038						418,000	09/28/2023
100151253		GLENDALE	AZ		05/10/2024	5.875	309,043						435,000	03/12/2024
324010333		ROTONDA WEST	FL		04/11/2024	9.630	309,051						1,120,000	01/31/2024
100084824		COLTON	CA		08/02/2022	7.625	309,055						392,000	07/08/2022
100076101		SPRINGFIELD	OR		01/07/2022	3.875	309,056						480,000	10/21/2021
100134713		MERCED	CA		10/30/2023	8.875	309,066						400,000	09/14/2023
100083660		LYNWOOD	CA		06/23/2022	4.875	309,072						620,000	03/10/2022
100065443		DARRINGTON	WA		07/28/2021	3.375	309,075						475,000	06/04/2021
100140157		DURHAM	NC		01/09/2024	5.625	309,081						443,500	11/17/2023
100090775		TOOELE	UT		02/28/2023	7.875	309,085						400,000	01/09/2023
100080832		REDMOND	OR		03/10/2022	4.875	309,092						415,000	01/31/2022
100158851		FREEPORT	FL		07/12/2024	7.625	309,094						400,000	05/07/2024
100170345		PLYMOUTH	MI		10/08/2024	7.500	309,095						375,000	08/19/2024
100168465		CLINTON	MD		09/25/2024	5.990	309,101						484,000	07/19/2024
100136882		DENTON	TX		11/27/2023	6.375	309,102						456,000	10/13/2023
100140741		MIRAMAR	FL		01/22/2024	8.749	309,106						405,000	12/05/2023
100155898		EULESS	TX		06/17/2024	7.375	309,135						428,000	04/25/2024
100171722		MCKINNEY	TX		10/17/2024	7.625	309,139						380,000	08/29/2024
100166430		PEORIA	AZ		10/31/2024	8.250	309,140		46				392,500	09/24/2024
100147614		CAYCE	SC		04/04/2024	7.999	309,148						400,000	03/05/2024
100030397		ALEXANDRIA	VA		12/20/2018	4.500	309,153						518,000	09/30/2018
100137728		DURHAM	NC		12/08/2023	7.500	309,153						420,000	10/17/2023
100134444		BROOKLYN	NY		10/30/2023	8.874	309,156						400,000	09/20/2023
100144086		GLENDALE	AZ		03/07/2024	6.500	309,161						405,000	01/16/2024
100121036		CHARLOTTE	NC		08/30/2023	7.125	309,163						420,000	07/14/2023
100137116		ANNAPOLIS	MD		11/28/2023	8.750	309,167						525,000	10/20/2023
100119741		PATERSON	NJ		08/08/2023	7.983	309,170						605,000	07/14/2023
100155932		FT LAUDERDALE	FL		06/17/2024	7.625	309,171						430,000	04/22/2024
100169504		NAPLES	FL		09/30/2024	7.625	309,176		(49)				400,000	06/17/2024
100136989		SAINT LOUIS	MO		11/28/2023	8.125	309,193						416,000	10/11/2023
100167045		LAKELAND	FL		09/13/2024	8.250	309,196						850,000	05/14/2024
100168174		IDAHO FALLS	ID		09/20/2024	7.875	309,205		(47)				430,000	04/17/2024
100179979		MYRTLE BEACH	SC		11/25/2024	5.750	309,210		41				418,000	09/25/2024
100175917		SAN TAN VALLEY	AZ		11/14/2024	6.625	309,212		35				359,000	09/23/2024
100012353		CYPRESS	CA		04/28/2017	4.750	309,214						460,000	01/31/2017
100158619		CHICAGO	IL		07/10/2024	7.375	309,217						540,000	05/17/2024
100049812		LYNWOOD	CA		11/20/2020	4.625	309,217						446,500	07/31/2020
100079558		MANDEVILLE	LA		04/25/2022	4.500	309,220						460,000	01/04/2022
100186424		DAVENPORT	FL		12/30/2024	6.625	309,225						435,000	11/06/2024
100130278		GRAYSLAKE	IL		09/28/2023	9.990	309,242						405,000	07/31/2023
100158898		MILLVILLE	DE		07/12/2024	5.990	309,254						402,000	05/14/2024
100134017		PHILADELPHIA	PA		10/25/2023	8.840	309,256						380,000	09/26/2023
100182151		LA GRANGE HIGHLANDS	IL		12/12/2024	7.490	309,267		(14)				400,000	09/16/2024
100128270		METHUEN	MA		09/14/2023	8.499	309,272		(78)				402,000	08/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162665		NORTH LAS VEGAS	NV		08/12/2024	6.125	309,277						433,000	05/11/2024
100076210		ORANGE PARK	FL		01/07/2022	3.625	309,284						435,000	11/12/2021
100153361		GREEN VALLEY	AZ		05/30/2024	7.500	309,289						408,000	04/11/2024
100164850		TACOMA	WA		08/26/2024	8.250	309,294						435,000	06/14/2024
100142970		BRIDGEPORT	CT		02/09/2024	8.500	309,297						418,000	12/13/2023
100165398		WORCESTER	MA		08/29/2024	7.500	309,304						412,000	06/28/2024
100100763		UNION	NJ		04/28/2023	6.375	309,308						475,000	09/27/2021
100144356		SACRAMENTO	CA		03/07/2024	7.500	309,315						442,000	01/27/2024
100134354		MODESTO	CA		10/27/2023	8.250	309,323						380,000	09/14/2023
100127558		GLENDALE	AZ		09/08/2023	7.125	309,332						415,000	07/27/2023
100048980		NEWARK	NJ		11/20/2020	4.375	309,334						322,050	07/31/2020
100163996		MIAMI	FL		08/21/2024	7.750	309,335		(17)				405,000	06/18/2024
100118829		FRESNO	CA		08/30/2023	8.750	309,357						340,000	07/20/2023
100175919		CHARLOTTE	NC		11/14/2024	8.125	309,362						401,000	09/26/2024
100120023		DAVENPORT	FL		08/11/2023	7.625	309,364						397,000	06/22/2023
100133423		MIDLAND	TX		10/19/2023	8.375	309,374						370,000	08/18/2023
100103026		MIAMI	FL		06/22/2023	7.500	309,376						485,000	03/10/2023
100031240		REDDING	CA		03/29/2019	2.000	309,377						422,500	12/11/2018
100149290		GROVELAND	CA		04/24/2024	7.625	309,383						415,000	02/29/2024
100165483		POOLER	GA		08/29/2024	7.125	309,390						440,000	06/21/2024
100101745		TRENTON	NJ		03/31/2023	8.851	309,392						430,000	03/09/2023
100148157		TIGARD	OR		05/15/2024	7.625	309,397						590,000	04/10/2024
100159720		DALLAS	TX		08/23/2024	7.375	309,405						1,350,000	07/15/2024
100156745		DUNDALK	MD		06/26/2024	9.375	309,406						360,000	06/06/2024
100155945		CEDAR PARK	TX		06/17/2024	7.000	309,417						410,000	04/30/2024
100101849		SUWANEE	GA		04/06/2023	8.750	309,419						430,000	02/03/2023
100135124		N CAPE MAY	NJ		11/01/2023	8.125	309,421						420,000	09/06/2023
100166067		FREDERICKSBURG	TX		09/09/2024	7.624	309,461						390,000	08/01/2024
100186202		STOCKTON	CA		12/27/2024	8.124	309,462		(2)				380,000	12/10/2024
100101194		BOYNTON BEACH	FL		04/28/2023	5.125	309,465						565,000	03/28/2022
100147800		MELISSA	TX		04/08/2024	6.990	309,467						391,000	02/20/2024
100173330		PARIS	IL		10/30/2024	7.250	309,497						400,000	09/06/2024
100160413		MIRAMAR	FL		07/19/2024	7.999	309,504						443,000	06/26/2024
100142009		GLENDALE	CA		02/29/2024	8.250	309,509						530,000	01/09/2024
100160017		ENGLEWOOD	FL		07/17/2024	7.990	309,517						465,000	05/24/2024
100025057		SEASIDE	CA		09/20/2018	4.500	309,530						437,000	04/30/2018
100161735		HIALEAH	FL		07/30/2024	7.500	309,531						500,000	06/07/2024
100160020		BLOOMINGDALE	GA		07/17/2024	7.625	309,535						385,000	05/15/2024
100130443		LAS VEGAS	NV		09/28/2023	7.124	309,535						595,000	09/11/2023
100156619		LAS VEGAS	NV		06/24/2024	6.990	309,536						457,000	05/01/2024
100181676		OCALA	FL		12/11/2024	7.250	309,538		(21)				370,000	10/22/2024
100186438		CHARLOTTE	NC		12/30/2024	7.250	309,563						409,000	11/08/2024
100070403		WOODLAND	CA		09/23/2021	4.500	309,566						420,000	08/05/2021
100029405		PHOENIX	AZ		10/26/2018	5.000	309,571						342,000	06/02/2018
100147869		MERCED	CA		04/08/2024	5.750	309,576						433,000	01/19/2024
100171522		BLAIRSVILLE	GA		10/16/2024	7.625	309,577						395,000	08/19/2024
100046624		SILVERTON	OR		11/25/2020	4.000	309,580						427,500	08/08/2020
100053546		RICHTON PARK	IL		03/23/2021	3.086	309,590						270,000	01/05/2021
100150788		ELLICOTTVILLE	NY		05/07/2024	7.500	309,599						400,000	04/01/2024
100179514		CENTERTON	AR		11/21/2024	6.500	309,617						387,000	09/19/2024
100142975		ATLANTA	GA		02/09/2024	7.125	309,627						475,000	12/15/2023
100100683		HYATTSVILLE	MD		04/28/2023	5.375	309,630						470,000	09/08/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175660		PALMDALE	CA		11/12/2024	6.999	309,633						425,000	10/21/2024
100107801		LAS VEGAS	NV		05/19/2023	5.750	309,653						413,000	03/10/2023
100150172		BRASELTON	GA		04/30/2024	8.375	309,659						1,269,000	02/15/2024
100171487		ANNA	TX		10/16/2024	6.490	309,662						478,000	08/28/2024
100060168		SAVANNAH	GA		06/25/2021	4.125	309,667						430,000	04/16/2021
100173685		GRONINGEN	NLD		10/29/2024	5.200	309,674					(13,635)	400,000	10/01/2024
100049433		WINDERMERE	FL		11/20/2020	5.125	309,676						345,800	07/31/2020
100116867		KEY LARGO	FL		07/20/2023	4.750	309,692		613				575,000	03/01/2024
100029646		LAKEWOOD	CA		10/26/2018	3.000	309,697						698,250	05/31/2018
100175172		NAMPA	ID		11/05/2024	7.125	309,700						471,000	08/15/2024
100055524		PEEKSKILL	NY		03/23/2021	4.375	309,704						384,000	12/31/2020
100175014		ROSAMOND	CA		10/31/2024	7.250	309,710						495,500	05/24/2024
100043939		SACRAMENTO	CA		08/19/2020	6.500	309,715						475,000	12/04/2019
100172412		WHITE CITY	OR		10/23/2024	7.625	309,719						377,000	08/24/2024
100180320		WAKE FOREST	NC		11/25/2024	5.990	309,727						490,000	10/03/2024
100180881		UNITED KINGDOM	GBR		11/27/2024	5.740	309,735					(3,958)	350,000	11/19/2024
100184591		SAN DIEGO	CA		12/17/2024	8.125	309,736		(20)				812,401	11/01/2024
100156530		MADERA	CA		06/24/2024	5.990	309,750						427,500	04/20/2024
100148407		MERCED	CA		04/12/2024	5.750	309,762						458,000	02/01/2024
100048733		MIAMI	FL		11/20/2020	4.000	309,763						379,050	07/31/2020
100186265		SAVANNAH	GA		12/27/2024	6.875	309,766		(1)				470,000	10/02/2024
100079061		MIRAMAR	FL		02/24/2022	3.500	309,769						500,000	01/21/2022
100169410		WATERFORD	CT		09/30/2024	7.375	309,774		(41)				433,000	05/17/2024
100076727		FRESNO	CA		12/30/2021	4.750	309,779						346,000	12/07/2021
100185484		LANCASTER	PA		12/20/2024	7.625	309,786		4				399,000	10/17/2024
100086919		ST GEORGE	UT		10/24/2022	7.250	309,789						400,000	08/30/2022
100054238		TEWKSBURY	MA		03/23/2021	3.750	309,789						489,900	01/02/2021
100179860		CHOWCHILLA	CA		11/22/2024	7.875	309,794		(8)				385,000	10/31/2024
100148869		SPRING CITY	PA		04/17/2024	6.500	309,808						428,000	10/23/2023
100071716		CENTRAL FALLS	RI		10/14/2021	4.000	309,816						425,000	07/23/2021
100145739		UNITED KINGDOM	GBR		03/12/2024	9.500	309,818		12,175			(6,726)	312,479	10/14/2019
100175065		LOS ANGELES	CA		11/05/2024	7.125	309,825		(37)				670,000	10/03/2024
100166372		LAKEWOOD	CA		10/24/2024	7.000	309,828						875,000	09/09/2024
100139326		NEVADA CITY	CA		12/28/2023	8.875	309,844						875,000	11/28/2023
100148499		STUART	FL		04/12/2024	7.625	309,847						406,000	02/07/2024
100148547		ROWLETT	TX		04/12/2024	6.875	309,848						435,000	02/09/2024
100166946		ROCKPORT	TX		09/13/2024	7.625	309,855						435,000	07/01/2024
100090759		SCOTTSDALE	AZ		02/28/2023	9.875	309,856						400,000	01/04/2023
100065427		CHULA VISTA	CA		07/28/2021	3.499	309,867						565,000	06/18/2021
100133512		PUYALLUP	WA		10/19/2023	9.249	309,868						403,000	09/20/2023
100142659		RALEIGH	NC		02/08/2024	5.625	309,872						465,000	11/29/2023
100076644		BAKERSFIELD	CA		12/30/2021	5.875	309,875						380,000	12/13/2021
100082642		HAMPSTEAD	MD		04/14/2022	5.125	309,880						580,000	03/22/2022
100137702		CORAL GABLES	FL		12/08/2023	7.625	309,886						785,000	10/13/2023
100115032		PALM SPRINGS	CA		07/14/2023	7.125	309,887						416,500	05/12/2023
100165904		BROWNSBURG	IN		08/30/2024	7.250	309,900						420,000	07/31/2024
100027914		STATEN ISLAND	NY		10/26/2018	4.625	309,900						494,000	06/01/2018
100152605		HERNANDO BEACH	FL		05/17/2024	7.125	309,902						420,000	03/12/2024
100165341		BAKERSFIELD	CA		08/29/2024	8.875	309,905						326,000	08/01/2024
100140445		DURHAM	NC		01/18/2024	5.625	309,909						436,000	11/22/2023
100110217		YUCCA VALLEY	CA		06/30/2023	7.375	309,928						445,000	05/23/2023
100140390		DURHAM	NC		01/18/2024	5.750	309,930						442,000	11/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152211		AUBREY	TX		05/17/2024	6.624	309,937						458,000	04/02/2024
100153798		INWOOD	NY		07/10/2024	7.500	309,939						850,000	03/26/2024
100067446		CLINTON	MA		09/23/2021	3.999	309,949						440,000	08/06/2021
100119681		WATERBURY	CT		08/08/2023	8.270	309,955						550,000	07/07/2023
100091265		LAS VEGAS	NV		01/31/2023	8.999	309,959		(135)				420,000	12/21/2022
100065575		EVERETT	WA		07/28/2021	4.125	309,961						580,000	05/04/2021
100136041		GARNER	NC		11/16/2023	10.375	309,966						405,000	10/30/2023
100129517		WASHINGTON	UT		09/29/2023	7.125	309,971						401,000	08/08/2023
100155884		KENNER	LA		06/17/2024	7.990	309,972						410,000	04/19/2024
100172335		HELEN	GA		10/23/2024	6.999	309,976						390,000	08/30/2024
100168227		ZEPHYRHILLS	FL		09/20/2024	7.875	309,982						400,000	04/25/2024
100025878		MOUNTLAKE TERRACE	WA		09/20/2018	4.625	309,999						512,953	04/30/2018
100079709		DOVER	FL		04/25/2022	6.625	310,003						400,000	01/11/2022
100169253		NANTICOKE	PA		09/27/2024	7.250	310,007						405,000	08/22/2024
100134812		CEDAR HILL	TX		10/30/2023	7.625	310,011						459,000	09/29/2023
100185447		ANNA	TX		12/20/2024	6.125	310,016		8				475,000	10/29/2024
100171437		VANCOUVER	WA		10/16/2024	6.499	310,026						406,000	09/06/2024
100138112		NEW BRAUNFELS	TX		12/14/2023	8.750	310,037						392,000	10/27/2023
100054891		SHELTON	CT		03/23/2021	3.875	310,040						505,000	01/05/2021
100110754		HEATH	OH		08/11/2023	7.500	310,048						425,000	06/13/2023
100151812		PHOENIX	AZ		05/10/2024	8.499	310,050						380,000	04/17/2024
100151076		POOLER	GA		05/08/2024	7.125	310,054						410,000	03/13/2024
100111677		PARAMOUNT	CA		06/29/2023	6.875	310,056						680,000	06/02/2022
100150960		CHARLOTTE	NC		05/08/2024	7.625	310,059						381,000	03/07/2024
3340084149		BRENTWOOD	NY		09/26/2024	8.828	310,068						1,192,000	08/21/2024
100170303		DALLAS	GA		10/08/2024	7.500	310,077						403,000	08/16/2024
100154852		LYNNWOOD	WA		07/19/2024	6.625	310,087						905,000	02/15/2024
100165646		PASCO	WA		10/04/2024	6.625	310,087						440,000	08/29/2024
100011876		LANDENBERG	PA		03/08/2017	3.900	310,091						402,500	09/09/2016
100175467		DALLAS	GA		12/23/2024	7.250	310,096		(1)				385,000	05/29/2024
100072014		SAN BERNARDINO	CA		10/29/2021	4.875	310,097		(318)				400,000	10/01/2021
3340073959		JACKSONVILLE	FL		04/19/2024	9.385	310,100						1,400,000	03/13/2024
100084407		LANCASTER	CA		08/12/2022	6.250	310,109		(98)				505,000	06/30/2022
100162300		PRYOR	OK		09/06/2024	8.375	310,120						390,000	07/31/2024
100151389		TURLOCK	CA		05/10/2024	7.375	310,124						430,000	03/25/2024
100171501		MCKINNEY	TX		10/16/2024	6.624	310,127						405,000	08/30/2024
100102921		HOUSTON	TX		06/22/2023	9.750	310,135						385,000	12/02/2022
100137764		PAWTUCKET	RI		12/08/2023	8.125	310,136						430,000	10/17/2023
100156886		ENFIELD	CT		06/27/2024	8.180	310,140						450,000	05/22/2024
100091196		CLEARWATER	FL		01/31/2023	8.750	310,142						576,000	12/02/2022
100155223		VALRICO	FL		07/19/2024	9.750	310,145						356,000	10/17/2023
100116341		SOUTH PADRE ISLAND	TX		07/20/2023	5.075	310,155						525,000	03/01/2024
100169503		SAINT CLOUD	MN		09/30/2024	8.625	310,167		(64)				395,000	06/07/2024
100152204		MONROE	NC		05/17/2024	7.375	310,182						412,000	03/07/2024
100171629		SANGER	CA		10/16/2024	7.624	310,192						375,000	08/28/2024
100150908		MELISSA	TX		05/08/2024	6.990	310,192						441,000	03/13/2024
100140123		CHARLOTTESVILLE	VA		01/09/2024	6.990	310,195						462,500	11/17/2023
100159438		CONCORD	NC		07/15/2024	7.625	310,196						398,000	05/06/2024
100148657		TACOMA	WA		04/15/2024	6.875	310,197						765,000	02/26/2024
100139475		BURNET	TX		12/28/2023	7.999	310,201						705,000	11/30/2023
100133095		PEMBROKE PINES	FL		11/29/2023	8.750	310,212						590,000	10/23/2023
100127596		SAN ANTONIO	TX		09/08/2023	6.990	310,213						420,000	07/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119120		BIG BEAR CITY	CA		07/28/2023	7.625	310,213						401,000	03/01/2024
100100624		MORENO VALLEY	CA		04/27/2023	8.500	310,220						523,000	03/29/2023
100148866		HOUSTON	TX		04/17/2024	8.625	310,221						410,000	10/25/2023
100168159		MELISSA	TX		09/20/2024	6.990	310,229						440,000	04/09/2024
100169099		HOUSTON	TX		09/27/2024	7.625	310,246						430,000	07/22/2024
100163195		JEWETT CITY	CT		08/13/2024	7.250	310,259						540,000	07/18/2024
100133940		NEW HAVEN	CT		10/25/2023	8.553	310,269		2,257				380,000	09/25/2023
100171393		WHITE CITY	OR		10/16/2024	7.625	310,274						377,000	08/24/2024
100140312		BALTIMORE	MD		01/18/2024	7.500	310,275						410,000	11/30/2023
100174040		JERSEY CITY	NJ		10/31/2024	7.875	310,277						515,000	05/20/2024
100135200		NORTH PORT	FL		11/07/2023	7.500	310,279						415,000	08/04/2023
100110021		BALTIMORE	MD		06/23/2023	8.749	310,284						405,000	05/26/2023
100153685		LAKE WORTH	FL		05/31/2024	9.125	310,287						527,000	04/26/2024
100132245		ANNA	TX		10/13/2023	7.375	310,287						418,000	08/17/2023
100131931		ASHEVILLE	NC		10/13/2023	7.625	310,291						422,600	08/23/2023
100102814		GOODLETTSVILLE	TN		06/22/2023	8.250	310,301						370,000	10/28/2022
100172429		KISSIMMEE	FL		10/23/2024	6.875	310,309						395,000	08/29/2024
100149442		NOKOMIS	FL		04/24/2024	7.125	310,312						386,000	03/07/2024
100168026		COLLEGE PLACE	WA		09/20/2024	7.500	310,314						610,000	04/10/2024
100135495		LEWES	DE		11/13/2023	5.990	310,321						575,000	09/15/2023
100169198		PHILADELPHIA	PA		09/27/2024	7.610	310,335						395,000	09/05/2024
100127627		MODESTO	CA		09/08/2023	6.875	310,340						444,500	07/17/2023
100171897		BAKERSFIELD	CA		10/17/2024	7.500	310,342						407,000	08/13/2024
100180635		SARASOTA	FL		11/26/2024	7.875	310,343		(28)				375,000	08/27/2024
100166929		KNOXVILLE	TN		09/13/2024	7.625	310,352						413,500	06/24/2024
100180571		DURHAM	NC		11/26/2024	7.375	310,363		(29)				380,000	11/04/2024
100025830		BROCKTON	MA		09/20/2018	4.625	310,377						323,000	04/30/2018
100117049		CONCORD	CA		07/20/2023	4.125	310,380						588,000	03/01/2024
100080775		MAGNOLIA	TX		03/15/2022	5.562	310,380						355,000	03/01/2022
100148467		PAYSON	AZ		04/12/2024	7.500	310,389						404,000	02/23/2024
100025622		SOUTH LAKE TAHOE	CA		09/20/2018	5.000	310,389						684,000	04/30/2018
100017630		GRAFTON	WI		04/26/2018	3.375	310,392						600,000	12/31/2017
100046605		BETHLEHEM	PA		11/25/2020	3.875	310,394						474,050	08/31/2020
100164539		STOCKTON	CA		08/21/2024	7.125	310,407						537,000	06/20/2024
100144603		CHARLOTTE	NC		03/13/2024	7.250	310,423						429,000	02/09/2024
100114970		WOODSTOCK	GA		07/14/2023	7.625	310,436						445,000	04/25/2023
100140541		MELISSA	TX		01/19/2024	7.375	310,438						510,000	11/20/2023
100153243		AVONDALE	AZ		05/30/2024	7.125	310,440						421,000	03/28/2024
100144218		KYLE	TX		03/07/2024	5.990	310,441						460,000	12/29/2023
100129508		APACHE JUNCTION	AZ		09/29/2023	6.500	310,444						435,000	06/29/2023
100100653		DELANCO	NJ		04/28/2023	6.625	310,453						395,000	06/24/2021
100029119		CORAL SPRINGS	FL		10/26/2018	5.000	310,454						372,400	06/17/2018
100060196		BOWIE	MD		06/25/2021	3.875	310,473						405,000	04/05/2021
100068015		MESA	AZ		09/23/2021	3.875	310,474						420,000	08/18/2021
100139023		GOLDEN	CO		12/22/2023	7.750	310,475		77				580,000	10/30/2023
100141882		RICHMOND	TX		03/27/2024	8.125	310,484						380,000	02/09/2024
100163150		PAMPA	TX		08/13/2024	7.990	310,485						457,500	06/03/2024
100167802		ATLANTA	GA		09/19/2024	7.874	310,499						438,000	09/03/2024
100116115		ORLANDO	FL		07/20/2023	4.875	310,500						545,000	03/01/2024
100166040		KATY	TX		09/06/2024	7.250	310,501						375,000	08/13/2024
100077813		LAVEEN	AZ		12/23/2021	4.250	310,505						417,000	11/22/2021
100055812		PLAYA DEL REY	CA		03/23/2021	4.250	310,512						765,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127388		CHICAGO	IL		08/30/2023	4.000	310,515						360,000	06/03/2022
100142703		LOS BANOS	CA		02/08/2024	5.990	310,516						469,000	11/18/2023
100116952		DIAMOND BAR	CA		07/20/2023	4.625	310,516						490,000	03/01/2024
100171725		FAIRBURN	GA		10/17/2024	6.500	310,517						425,000	09/12/2024
100158771		PHOENIX	AZ		07/10/2024	6.375	310,522						400,000	05/03/2024
100102767		FORT WORTH	TX		06/22/2023	8.625	310,531						369,500	01/31/2023
100175464		HOOVER	AL		12/23/2024	7.375	310,532		(9)				460,000	05/28/2024
100135832		LITTLE EGG HARBOR TWP	NJ		11/10/2023	7.990	310,553						435,000	10/10/2023
100132575		DAVENPORT	FL		11/03/2023	8.125	310,556						431,000	06/14/2023
100128876		GRANBURY	TX		09/21/2023	9.250	310,562						390,000	07/07/2023
100079887		MIDVALE	UT		04/08/2022	4.250	310,565						515,000	01/14/2022
100170259		DAWSONVILLE	GA		10/08/2024	6.624	310,571						417,000	08/22/2024
100118865		NORTH LAS VEGAS	NV		08/30/2023	6.500	310,573						406,000	07/17/2023
100165377		LA MARQUE	TX		08/29/2024	7.625	310,578						405,000	05/20/2024
100153704		SHELBY TOWNSHIP	MI		07/11/2024	7.625	310,596						385,000	05/24/2024
100107782		MILLVILLE	DE		05/19/2023	4.990	310,603						475,000	02/27/2023
100180322		FERNANDINA BEACH	FL		11/25/2024	6.125	310,603						422,000	09/27/2024
100166118		LAS VEGAS	NV		09/09/2024	6.250	310,607						349,000	06/05/2024
100184861		DECATUR	GA		12/17/2024	8.500	310,616		(21)				1,241,379	10/24/2024
100116174		HAYWARD	CA		07/20/2023	3.750	310,622						645,000	03/01/2024
100148613		CAPE CORAL	FL		04/12/2024	6.125	310,634						470,000	02/09/2024
100100808		GLEN BURNIE	MD		04/28/2023	6.250	310,637						405,000	11/12/2021
100182050		FERNANDINA BEACH	FL		12/12/2024	6.125	310,646		13				430,000	10/22/2024
100116588		CRESTLINE	CA		07/20/2023	6.125	310,663						790,000	03/01/2024
100071492		BOISE	ID		10/26/2021	5.125	310,668		(505)				372,000	09/27/2021
100175479		JERSEY CITY	NJ		12/23/2024	7.500	310,674		(6)				875,000	06/21/2024
100076054		CORAL SPRINGS	FL		01/07/2022	3.875	310,677						480,000	11/01/2021
100071468		BOWIE	MD		10/26/2021	4.375	310,678						640,000	09/27/2021
100115901		SPRING HILL	TN		07/20/2023	6.750	310,680						432,000	05/17/2023
100179581		DAWSONVILLE	GA		11/21/2024	7.000	310,682						400,000	09/13/2024
100141809		S-GRAVENHAGE	NLD		01/29/2024	6.100	310,710					(14,159)	521,250	06/30/2024
100165225		GRONINGEN	NLD		08/28/2024	5.500	310,710					(22,649)	435,000	08/01/2024
100161646		HANK	NLD		07/29/2024	5.350	310,710					(13,951)	545,000	06/28/2024
100150274		SCHIEDAM	NLD		04/29/2024	5.650	310,710					(10,888)	485,700	06/30/2024
100134414		NETHERLANDS	NLD		10/27/2023	6.350	310,710					(20,430)	610,000	12/01/2023
100157534		S-HERTOGENBOSCH	NLD		06/28/2024	5.550	310,710					(10,530)	704,800	06/30/2024
100157535		S-HERTOGENBOSCH	NLD		06/28/2024	5.550	310,710					(10,530)	704,800	06/30/2024
100180830		UTRECHT	NLD		10/28/2024	5.200	310,710					(6,210)	500,000	10/24/2024
100185697		HAARLEM	NLD		12/20/2024	5.300	310,710					(2,129)	410,000	11/27/2024
100185710		TILBURG	NLD		12/20/2024	4.900	310,710					(2,129)	821,000	11/20/2024
100185725		UTRECHT	NLD		12/20/2024	4.850	310,710					(2,129)	535,000	12/02/2024
100119579		ZAANDAM	NLD		07/28/2023	6.200	310,710					(20,430)	410,000	06/30/2024
100101733		GRONINGEN	NLD		03/30/2023	1.000	310,710					(20,430)	550,000	02/29/2024
100088491		ZALTBOMMEL	NLD		10/27/2022	5.150	310,710					(20,430)	400,000	12/01/2023
100078553		EINDHOVEN	NLD		01/26/2022	2.950	310,710					(20,430)	570,000	12/01/2023
100078506		ROTTERDAM	NLD		01/26/2022	3.150	310,710					(20,430)	500,000	12/01/2023
100087650		AMSTERDAM	NLD		09/27/2022	4.800	310,710					(20,430)	391,067	12/01/2023
100085042		ZUIDHORN	NLD		07/27/2022	3.050	310,710					(20,430)	623,000	12/01/2023
100130123		NETHERLANDS	NLD		09/26/2023	6.250	310,710					(20,430)	400,000	12/01/2023
100119574		DEN HAAG	NLD		07/28/2023	5.750	310,710					(20,430)	400,000	12/01/2023
100087600		HILVERSUM	NLD		09/27/2022	4.450	310,710					(20,430)	600,000	12/01/2023
100170492		BERKELEY	CA		10/09/2024	6.999	310,716						600,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100014597		WESTMINSTER	CO		09/27/2017	4.000	310,718						580,000	07/28/2017
100147452		CORAL SPRINGS	FL		04/03/2024	7.625	310,721						500,000	02/14/2024
100168453		BETHLEHEM	GA		09/25/2024	6.875	310,737						412,000	07/24/2024
100161483		PASADENA	TX		07/30/2024	7.625	310,748						395,000	05/01/2024
100176125		TOMS RIVER	NJ		12/20/2024	7.375	310,749		(8)				557,000	11/29/2024
100120437		SUGAR LAND	TX		08/18/2023	8.875	310,752						365,000	07/19/2023
100144821		UNITED KINGDOM	GBR		03/12/2024	3.550	310,761		14,132			(6,743)	315,000	12/13/2019
3300005285		LIVINGSTON	NJ		09/04/2024	8.880	310,768						1,300,000	08/01/2024
100160838		SYLMAR	CA		07/24/2024	6.875	310,780						610,000	05/13/2024
100151981		SUGAR LAND	TX		06/14/2024	8.500	310,780						381,000	05/06/2024
100168048		PUYALLUP	WA		09/20/2024	7.125	310,815						575,000	04/09/2024
100120371		ATLANTA	GA		08/18/2023	9.750	310,815						415,000	06/29/2023
100101667		GLENDALE	AZ		04/26/2023	6.999	310,818						430,000	03/03/2023
3500104562		MIAMI	FL		08/12/2024	8.960	310,820						4,200,000	06/04/2024
100185864		GAITHERSBURG	MD		12/26/2024	7.499	310,821						395,000	11/19/2024
100068142		EVERETT	WA		08/25/2021	3.499	310,833						440,000	07/22/2021
100158981		LABELLE	FL		08/15/2024	8.625	310,834						335,000	07/16/2024
100174790		SAN DIEGO	CA		10/31/2024	8.500	310,840						490,000	03/25/2024
100136090		MUNSTER	IN		12/18/2023	9.625	310,842						429,000	10/26/2023
100145133		UNITED KINGDOM	GBR		03/12/2024	3.490	310,842		14,356			(6,827)	364,989	03/27/2020
100148532		CHATTANOOGA	TN		04/12/2024	7.250	310,843						495,000	02/16/2024
100080834		REDMOND	OR		03/10/2022	5.000	310,852						415,000	01/31/2022
100152277		SARATOGA SPRINGS	NY		05/17/2024	7.250	310,856						390,000	03/28/2024
100131600		MCKINNEY	TX		10/06/2023	7.125	310,861						429,000	08/16/2023
100167526		COACHELLA	CA		10/31/2024	7.875	310,866						395,000	09/16/2024
100145546		UNITED KINGDOM	GBR		03/12/2024	3.490	310,866		14,356			(6,828)	364,989	03/27/2020
100120958		MILLSBORO	DE		08/30/2023	5.990	310,882						375,000	06/27/2023
100110395		AUBREY	TX		06/30/2023	6.000	310,895						442,000	05/19/2023
100088078		CUTLER BAY	FL		10/25/2022	8.000	310,900						537,000	09/16/2022
100160880		KANSAS CITY	MO		07/24/2024	6.990	310,919						410,000	06/03/2024
100131617		RIO RANCHO	NM		10/06/2023	7.125	310,926						450,000	07/11/2023
100137063		GALVESTON	TX		11/28/2023	8.125	310,929						425,000	10/06/2023
100141450		PROVIDENCE	RI		01/30/2024	9.250	310,931						401,000	12/18/2023
100150079		HOUSTON	TX		06/14/2024	7.750	310,932						440,000	04/19/2024
100025660		LONG BEACH	CA		09/20/2018	5.125	310,935						456,000	04/30/2018
100148111		TOBYHANNA	PA		04/10/2024	6.625	310,936						535,000	02/29/2024
100151837		AUSTIN	TX		05/10/2024	7.125	310,944						815,000	04/23/2024
100164360		VANCOUVER	WA		08/21/2024	6.250	310,949						432,000	06/12/2024
100133356		SAINT JOHNS	FL		11/21/2023	7.375	310,957						730,000	09/22/2023
100102500		BRADENTON	FL		06/07/2023	8.875	310,963						850,000	10/18/2022
100169361		CAPE CORAL	FL		09/27/2024	8.500	310,975						335,000	08/08/2024
100119619		PERRIS	CA		07/31/2023	8.250	310,977						495,000	06/14/2023
100011064		JERSEY CITY	NJ		12/23/2016	6.000	310,982						845,000	08/03/2022
100136487		MERCED	CA		11/20/2023	6.375	310,987						455,000	09/29/2023
100142630		ROSEVILLE	CA		02/08/2024	5.750	310,993						460,000	10/23/2023
100143055		FOLEY	AL		02/14/2024	9.875	310,995						375,000	12/18/2023
100158866		CAPE CORAL	FL		07/12/2024	8.125	311,004						490,000	05/16/2024
100068097		PETALUMA	CA		08/25/2021	3.875	311,019						880,000	06/15/2021
100155058		CYPRESS	TX		07/19/2024	8.000	311,021						451,000	12/07/2023
100140344		MCKINNEY	TX		01/18/2024	7.750	311,023						440,000	11/03/2023
100031234		YARDLEY	PA		03/29/2019	2.000	311,037						460,000	12/09/2018
100073559		SAN DIEGO	CA		11/19/2021	4.250	311,041						395,000	10/20/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165586		TUCSON	AZ		10/04/2024	8.500	311,044						366,500	09/09/2024
100169289		LANOKA HARBOR	NJ		09/27/2024	8.125	311,044						380,000	07/31/2024
100160565		PLANO	TX		07/19/2024	6.875	311,049						395,000	06/18/2024
100158470		UNION HALL	VA		07/10/2024	8.000	311,079						438,300	04/19/2024
100139109		DALLAS	TX		12/28/2023	8.499	311,090						435,999	11/30/2023
100079269		NORTH MIAMI BEACH	FL		02/28/2022	4.999	311,090						405,000	01/31/2022
100137897		ORLANDO	FL		12/08/2023	9.250	311,092						382,000	10/13/2023
100185952		SCOTTSDALE	AZ		12/26/2024	6.499	311,137		1				668,000	11/26/2024
100030788		SECAUCUS	NJ		04/09/2019	4.000	311,142						513,000	10/05/2018
100135246		CANON CITY	CO		11/08/2023	7.625	311,156						420,000	09/05/2023
100168920		UNITED KINGDOM	GBR		09/26/2024	6.640	311,182					(22,299)	375,000	08/30/2024
100116860		MINNEAPOLIS	MN		07/20/2023	7.750	311,188						425,000	03/01/2024
100030699		POMONA	CA		04/09/2019	7.930	311,194						418,000	10/05/2018
100149000		VIRGINIA BEACH	VA		04/19/2024	7.375	311,196						414,000	03/08/2024
3310061238		PARAMUS	NJ		10/31/2023	8.960	311,202						1,850,000	08/08/2023
100043145		COVINA	CA		05/28/2020	3.250	311,229						580,000	03/27/2020
100165870		SMYRNA	TN		08/30/2024	8.250	311,231						380,000	05/15/2024
100166152		LAKE ZURICH	IL		09/09/2024	7.625	311,236						380,000	07/01/2024
100108011		DESTIN	FL		05/25/2023	5.250	311,240						400,000	02/24/2023
100142496		MOORESTOWN	NJ		03/08/2024	8.000	311,242		(206)				413,000	01/30/2024
100176115		CHELSEA	MA		12/20/2024	8.000	311,249		(8)				400,000	11/12/2024
100156572		MARIETTA	GA		06/24/2024	6.625	311,255						434,000	05/06/2024
100179419		WEST HARTFORD	CT		12/27/2024	7.625	311,266		(3)				415,000	12/10/2024
100143863		UNITED KINGDOM	GBR		02/28/2024	6.940	311,268					(3,476)	350,000	02/21/2024
100152234		LITTLE EGG HARBOR	NJ		05/17/2024	7.500	311,273						475,000	03/28/2024
100088229		NEW BRUNSWICK	NJ		10/17/2022	7.388	311,274						412,000	09/21/2022
100174813		BROWNSVILLE	TX		10/31/2024	9.000	311,279						390,000	04/03/2024
100130134		NETHERLANDS	NLD		09/26/2023	6.350	311,292					(20,468)	640,000	06/30/2024
100099592		CLEVELAND	TX		04/06/2023	8.500	311,304						700,000	02/23/2023
100161780		SAVANNAH	GA		07/31/2024	6.850	311,306						548,000	06/28/2024
100119463		MADISON	AL		07/31/2023	5.375	311,307						450,000	06/07/2023
100168304		WILMINGTON	DE		09/20/2024	6.990	311,315						445,000	04/30/2024
100151775		TAMPA	FL		05/10/2024	7.375	311,315						406,000	04/15/2024
100170176		MARIETTA	GA		10/08/2024	6.990	311,322						410,000	08/19/2024
100077790		MESA	AZ		12/23/2021	4.250	311,326						442,000	11/18/2021
4010078035		PITTSBURGH	PA		08/27/2024	8.294	311,331						467,000	06/15/2024
100166247		MADERA	CA		09/09/2024	5.750	311,332						431,500	07/02/2024
100119245		AUSTIN	TX		07/31/2023	6.990	311,336						440,000	06/13/2023
100151219		MURPHY	NC		05/10/2024	7.500	311,337						409,000	03/13/2024
100028672		NEW WINDSOR	MD		10/26/2018	4.000	311,338						427,500	05/31/2018
100117703		ELK GROVE	CA		07/20/2023	5.750	311,344						740,000	03/01/2024
100182135		GAINESVILLE	FL		12/12/2024	6.990	311,346		(6)				393,000	09/20/2024
100120854		HOUSTON	TX		08/25/2023	8.625	311,354		(86)				430,000	07/12/2023
100139628		BAYTOWN	TX		12/28/2023	10.750	311,362						325,000	11/30/2023
100147066		GALVESTON	TX		03/27/2024	7.375	311,364						485,000	02/15/2024
100013865		OXNARD	CA		05/25/2017	4.000	311,365						484,900	01/31/2017
100091635		DENVER	CO		03/07/2023	8.375	311,391						498,000	01/13/2023
100144687		UNITED KINGDOM	GBR		03/12/2024	3.390	311,391		14,836			(6,839)	315,000	04/30/2020
100136179		TURLOCK	CA		12/18/2023	8.750	311,393						450,000	11/16/2023
100164854		SCHAUMBURG	IL		08/26/2024	7.750	311,396						388,000	06/17/2024
100110753		CHICAGO	IL		08/11/2023	8.250	311,402						440,000	06/28/2023
100180125		SAINT PETERSBURG	FL		11/25/2024	7.874	311,408		(22)				400,000	10/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168451		FORT WORTH	TX		09/25/2024	7.625	311,414						378,000	07/26/2024
100154651		CINCINNATI	OH		07/19/2024	7.125	311,423						420,000	01/24/2024
100128827		BAY HARBOR ISLANDS	FL		09/21/2023	7.125	311,440						450,000	07/24/2023
100135180		YUCCA VALLEY	CA		11/07/2023	8.750	311,448						440,000	06/24/2023
100175135		SAN PEDRO	CA		11/05/2024	7.125	311,449		(43)				1,001,000	10/10/2024
100127579		SPRINGFIELD	OR		09/08/2023	7.300	311,451						450,000	07/18/2023
100147619		CAYCE	SC		04/04/2024	7.999	311,452						420,000	03/05/2024
100170223		SANTA ROSA BEACH	FL		10/08/2024	7.625	311,452						370,000	07/26/2024
100179571		SAINT GEORGE	UT		11/21/2024	6.875	311,454		(5)				424,000	09/20/2024
100079144		VENTURA	CA		02/24/2022	3.990	311,461						525,000	12/21/2021
4010079066		MEMPHIS	TN		08/27/2024	7.520	311,463						390,000	06/19/2024
100088928		FLOWERY BRANCH	GA		11/15/2022	7.875	311,474						481,486	10/14/2022
100148781		HIGHLAND	UT		04/17/2024	5.990	311,489						475,000	09/26/2023
100135930		SANTA MONICA	CA		11/15/2023	8.750	311,491						1,100,000	10/10/2023
100168164		EAST BRUNSWICK	NJ		09/20/2024	6.625	311,497						468,000	04/05/2024
100084956		PATERSON	NJ		09/29/2022	7.125	311,499						520,000	08/16/2022
100169573		STONEHAM	MA		09/30/2024	8.125	311,501		(30)				410,000	07/10/2024
100168449		AUBURN	AL		09/25/2024	7.375	311,504						408,000	08/06/2024
100171369		WASHINGTON	UT		10/16/2024	6.624	311,507						450,000	08/23/2024
100076186		TUCSON	AZ		01/07/2022	4.750	311,508						425,000	10/06/2021
100182009		HENDERSON	NV		12/12/2024	6.125	311,516		14				426,000	10/18/2024
100143539		SCRANTON	PA		02/21/2024	8.320	311,519						405,000	01/22/2024
100120073		HERRIMAN	UT		08/11/2023	5.875	311,525						578,000	06/20/2023
100048676		LA HABRA	CA		11/20/2020	4.000	311,535						598,500	07/31/2020
100133545		KNOXVILLE	TN		10/19/2023	10.124	311,539						390,000	09/12/2023
100043990		FONTANA	CA		08/19/2020	5.466	311,541						459,325	12/04/2019
100138252		LITHOPOLIS	OH		12/15/2023	7.750	311,543						445,000	11/16/2023
100136531		PINE	AZ		11/20/2023	7.500	311,546						495,000	10/02/2023
100179993		SEGUIN	TX		11/25/2024	6.624	311,561		2				420,000	10/01/2024
100065538		RICHMOND	CA		07/28/2021	3.625	311,570						480,000	04/22/2021
100076255		WEST HAVEN	CT		01/07/2022	3.990	311,570						434,000	11/09/2021
100162866		MYRTLE BEACH	SC		08/12/2024	6.500	311,574						420,000	06/18/2024
100172255		BEL AIR	MD		10/21/2024	7.490	311,591						410,000	08/23/2024
100161337		CHARLOTTE	NC		07/25/2024	7.625	311,591						390,000	06/07/2024
100029461		LA MESA	CA		10/26/2018	3.500	311,598						446,500	05/31/2018
100136399		VANCOUVER	WA		11/20/2023	7.625	311,603						422,000	10/04/2023
100044179		SAN DIEGO	CA		08/19/2020	5.120	311,603						503,500	01/20/2020
100133510		SOUTHPORT	NC		10/19/2023	7.749	311,605						374,000	09/14/2023
100135873		ENFIELD	CT		11/13/2023	9.249	311,610						390,000	10/20/2023
100168464		ST CHARLES	IL		09/25/2024	6.250	311,615						392,000	07/25/2024
100084972		LIVONIA	MI		09/29/2022	6.875	311,624						570,000	08/17/2022
100154978		RIVERVIEW	FL		07/19/2024	6.875	311,626						670,000	03/06/2024
100133626		MURFREESBORO	TN		10/23/2023	5.990	311,626						436,000	08/21/2023
100142619		GALVESTON	TX		02/08/2024	7.499	311,630						440,000	12/07/2023
100142287		CAPE CORAL	FL		03/15/2024	8.250	311,632						395,000	02/09/2024
100120601		COLUMBIA	TN		08/18/2023	9.125	311,651						395,000	07/27/2023
3300005505		WESTFIELD	NJ		12/18/2024	8.595	311,656						1,850,000	11/20/2024
100173263		FRANKFORD	DE		10/30/2024	7.625	311,659						400,000	08/29/2024
100025747		APPLE VALLEY	CA		09/20/2018	4.250	311,663						408,500	04/30/2018
100182418		JACKSONVILLE	FL		12/12/2024	6.875	311,664		(1)				414,000	11/01/2024
3410000606		MIDDLETOWN	NJ		11/14/2024	8.950	311,676						7,830,000	09/12/2024
100110330		PFLUGERVILLE	TX		06/30/2023	6.000	311,683						431,000	05/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100024511		NEW ROCHELLE	NY		09/20/2018	4.500	311,687						532,000	04/30/2018
100139032		FISHERS	IN		12/22/2023	8.990	311,700						434,000	10/26/2023
100026266		CANOGA PARK	CA		09/20/2018	4.500	311,708						422,750	04/30/2018
100149101		GRANBURY	TX		04/19/2024	7.875	311,712						655,000	03/21/2024
100168460		ANNA	TX		09/25/2024	6.990	311,725						509,000	08/02/2024
100156684		FRESNO	CA		06/24/2024	7.875	311,726						444,000	02/13/2024
100102681		AVENTURA	FL		06/22/2023	7.875	311,729						404,000	01/04/2023
100140575		ANNA	TX		01/19/2024	7.625	311,731						440,000	11/22/2023
100162763		TEMPE	AZ		08/12/2024	6.990	311,732						400,000	06/03/2024
100115763		GRAND PRAIRIE	TX		07/20/2023	7.625	311,734						458,000	05/19/2023
100103730		FREDERICK	MD		05/08/2023	8.625	311,738						387,000	03/31/2023
100090580		EINDHOVEN	NLD		12/28/2022	5.300	311,746					(20,498)	430,000	12/01/2023
100085107		DEN HAAG	NLD		07/27/2022	3.850	311,746					(20,498)	430,000	12/01/2023
100089662		AMSTERDAM	NLD		11/29/2022	4.400	311,746					(20,498)	430,000	12/01/2023
100058005		PATERSON	NJ		06/30/2021	4.500	311,752						517,000	04/30/2021
100114660		HENDERSON	NV		06/29/2023	7.499	311,757						420,000	05/17/2023
100186696		LAWRENCEVILLE	GA		12/31/2024	7.125	311,758		59				391,000	09/12/2024
3340061816		SPRING GARDENS	NY		03/28/2024	9.288	311,769						1,600,000	10/15/2023
100139968		MCKINNEY	TX		01/09/2024	6.999	311,773						416,000	11/28/2023
100135474		NORTH LAS VEGAS	NV		11/13/2023	5.990	311,777						427,000	09/01/2023
100164899		HACKETTSTOWN	NJ		08/28/2024	7.032	311,778						552,000	07/16/2024
100186498		MILFORD	MA		12/30/2024	6.875	311,786						410,000	11/13/2024
100060247		BEAVERTON	OR		06/25/2021	3.625	311,797						421,000	04/05/2021
100101031		SAN BERNARDINO	CA		04/28/2023	4.500	311,798						552,000	03/01/2022
100161425		DALLAS	TX		07/29/2024	7.500	311,801						486,000	04/22/2024
100147037		KISSIMMEE	FL		03/27/2024	8.000	311,804						393,000	10/20/2023
100175064		NEWPORT NEWS	VA		11/05/2024	8.750	311,805		(45)				330,000	10/09/2024
100132674		AVONDALE	AZ		11/03/2023	8.250	311,805						440,000	08/07/2023
100172408		NAMPA	ID		10/23/2024	6.500	311,823						414,000	08/20/2024
100155916		AUBREY	TX		06/17/2024	7.000	311,850						420,000	04/08/2024
100076191		NEWARK	NJ		01/07/2022	3.875	311,855						505,000	11/05/2021
100024181		LOS ANGELES	CA		09/20/2018	5.000	311,877						1,020,000	09/20/2018
100173699		TAMPA	FL		10/30/2024	7.250	311,886						380,000	09/12/2024
100151634		BIG BEAR CITY	CA		05/10/2024	7.500	311,901						410,000	03/27/2024
100143410		VICTORVILLE	CA		02/16/2024	6.999	311,902						405,000	01/08/2024
100148918		GLENDALE	AZ		04/17/2024	5.750	311,902						445,000	10/20/2023
100147864		ARGYLE	TX		04/08/2024	5.625	311,922						457,000	01/23/2024
100141567		DRIPPING SPRINGS	TX		01/30/2024	8.999	311,924						750,000	12/21/2023
100020224		PORTLAND	OR		07/17/2018	5.250	311,960						490,000	07/17/2018
100102539		KISSIMMEE	FL		06/07/2023	7.875	311,972						410,000	09/20/2022
100182061		SPOTSYLVANIA	VA		12/12/2024	6.490	311,973		12				425,000	10/24/2024
100026108		STERLING	VA		09/20/2018	5.125	311,977						498,750	04/30/2018
100013986		PINOLE	CA		05/25/2017	5.000	311,994						480,000	01/31/2017
100071891		PHOENIX	AZ		11/19/2021	4.125	312,004						400,000	10/18/2021
100120358		PEARLAND	TX		08/18/2023	8.499	312,009						340,000	05/08/2023
100138185		KISSIMMEE	FL		12/14/2023	8.750	312,010						384,000	11/03/2023
100145527		UNITED KINGDOM	GBR		03/12/2024	3.450	312,013		14,297			(6,853)	394,988	04/23/2020
100182207		NEW AUBURN	WI		12/12/2024	7.125	312,018		(2)				350,000	10/18/2024
100145400		UNITED KINGDOM	GBR		03/12/2024	9.500	312,018					(6,728)	350,009	12/04/2019
100108177		BOWIE	MD		05/24/2023	8.999	312,021						410,000	05/05/2023
100149353		SAN TAN VALLEY	AZ		04/24/2024	4.990	312,023						448,000	02/21/2024
3340086040		CORTLANDT MANOR	NY		10/23/2024	8.965	312,033						1,300,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147951		LAS VEGAS	NV		04/08/2024	7.125	312,033						440,000	02/01/2024
100120758		HUTTO	TX		08/25/2023	5.990	312,048						420,000	06/30/2023
100171310		COLUMBUS	OH		10/16/2024	10.875	312,050						373,000	09/10/2024
100138903		CLERMONT	FL		12/21/2023	8.625	312,060						390,000	11/06/2023
100182528		TALLAHASSEE	FL		12/12/2024	6.875	312,071		(5)				412,000	10/16/2024
100100101		MANSFIELD	TX		03/28/2023	9.875	312,073						462,000	02/10/2023
100110578		SPARKS	NV		06/30/2023	7.375	312,087						400,000	05/03/2023
100130247		DAVENPORT	FL		09/28/2023	7.250	312,115						416,000	08/09/2023
100079154		LEANDER	TX		02/24/2022	4.125	312,116						420,000	12/31/2021
4010060715		BALTIMORE	MD		10/27/2023	8.683	312,117						409,000	08/05/2023
100152636		ANNA	TX		05/17/2024	6.875	312,121						433,000	03/18/2024
100102580		PALM BEACH GARDENS	FL		06/07/2023	6.875	312,136						490,000	11/16/2022
100029367		SAN JUAN CAPISTRANO	CA		10/26/2018	5.000	312,142						504,450	05/31/2018
100155944		LAGO VISTA	TX		06/17/2024	6.875	312,167						430,000	04/24/2024
100135211		BRANSON WEST	MO		11/08/2023	7.625	312,177						500,000	09/08/2023
100150002		CHARLOTTE	NC		06/07/2024	7.375	312,179						398,000	04/19/2024
100132276		KIRKLAND	WA		10/13/2023	6.125	312,190						465,000	08/28/2023
100135914		BRIDGEWATER	NJ		11/13/2023	9.124	312,194						933,000	08/31/2023
100129565		MEDIA	PA		09/29/2023	7.625	312,198						420,000	07/19/2023
100114853		COOLIN	ID		07/10/2023	6.625	312,204						485,000	05/19/2023
100165874		FREEPORT	TX		08/30/2024	7.750	312,204						370,000	07/19/2024
100120117		CHARLOTTE	NC		08/11/2023	7.625	312,210						401,000	06/13/2023
100182600		ENOCH	UT		12/12/2024	6.124	312,217		12				425,000	10/24/2024
100137234		CANDLER	NC		11/29/2023	9.125	312,242						475,000	10/31/2023
100100621		NEW BRITAIN	CT		04/27/2023	8.500	312,244						400,000	03/30/2023
100173101		WESTCLIFFE	CO		10/30/2024	5.990	312,250						444,000	09/20/2024
100127399		HOLBROOK	NY		08/30/2023	2.875	312,256						745,000	06/02/2022
100023797		SPRINGFIELD	VA		09/04/2018	4.875	312,267						495,000	09/04/2018
100031629		OAKLAND	CA		03/29/2019	3.000	312,268						700,000	12/09/2018
100100252		TOMS RIVER	NJ		03/17/2023	7.598	312,278						415,000	02/15/2023
100120350		JUPITER	FL		08/18/2023	8.375	312,283						700,000	07/14/2023
100135031		DACULA	GA		10/30/2023	7.500	312,290						492,000	10/06/2023
100168701		WHITE LAKE	MI		09/25/2024	8.000	312,293						380,000	08/15/2024
100166264		OAK ISLAND	NC		09/09/2024	6.990	312,295						440,000	07/15/2024
100171956		FORTWORTH	TX		10/17/2024	7.125	312,299						433,000	08/30/2024
100156245		DAVENPORT	FL		06/20/2024	7.990	312,323						425,000	04/12/2024
100169105		APPLE VALLEY	CA		09/27/2024	7.625	312,324						420,000	07/23/2024
100115021		WINTER GARDEN	FL		07/14/2023	6.990	312,331						460,000	04/27/2023
100180745		MIAMI	FL		11/26/2024	6.875	312,332		(26)				485,000	10/16/2024
100115765		WOODSTOCK	GA		07/20/2023	7.500	312,334						444,000	04/28/2023
100065343		ENGLEWOOD	NJ		07/28/2021	3.625	312,338						525,000	05/28/2021
100148526		GAINESVILLE	FL		04/12/2024	7.490	312,344						415,000	02/09/2024
100164354		ARGYLE	TX		08/21/2024	5.990	312,369						462,000	06/13/2024
100136503		WADDELL	AZ		11/20/2023	5.875	312,379						464,000	09/14/2023
100048516		MODESTO	CA		11/20/2020	3.375	312,388						380,000	07/31/2020
100067887		OAKLAND	CA		09/23/2021	3.625	312,389						435,000	07/28/2021
100172199		AZUSA	CA		10/17/2024	7.999	312,390						705,000	07/11/2024
100175063		LAS VEGAS	NV		11/05/2024	7.375	312,394		(32)				380,000	10/11/2024
100186629		NEW BEDFORD	MA		12/30/2024	6.990	312,405						643,000	11/18/2024
100085166		BELTON	TX		09/21/2022	6.875	312,406						425,000	07/07/2022
100054897		CHICAGO	IL		03/23/2021	3.500	312,430						295,000	01/03/2021
100179689		ORLANDO	FL		11/21/2024	5.875	312,445		22				650,000	10/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043826		SAN JOSE	CA		08/13/2020	3.870	312,457						956,031	05/31/2020
100185417		MCKINNEY	TX		12/20/2024	6.490	312,457		5				423,000	10/15/2024
100083678		KISSIMMEE	FL		06/21/2022	7.477	312,476						495,000	05/20/2022
100172609		FOUNTAIN HILLS	AZ		10/23/2024	6.625	312,482						410,000	09/04/2024
100140283		TAMPA	FL		01/18/2024	7.875	312,493						430,000	11/30/2023
100043158		GARDEN GROVE	CA		05/28/2020	3.750	312,509						670,000	03/30/2020
100133725		LOGANVILLE	GA		10/23/2023	6.375	312,514						445,000	08/28/2023
100152687		LAS VEGAS	NV		05/17/2024	6.990	312,520						475,000	03/26/2024
100031549		NAPA	CA		03/29/2019	3.500	312,533						645,000	03/20/2023
100180207		CLOVIS	CA		11/25/2024	6.500	312,535						480,000	08/21/2024
100117704		STOCKTON	CA		07/20/2023	6.750	312,536						420,000	03/01/2024
100151260		COLORADO SPRINGS	CO		05/10/2024	6.750	312,536						415,000	03/18/2024
100172135		BREMERTON	WA		10/17/2024	7.125	312,541						410,000	09/19/2024
100146576		DELAND	FL		03/20/2024	9.124	312,543						365,000	02/22/2024
100154086		DENVER	NC		07/11/2024	7.750	312,552						404,000	05/31/2024
100102923		ATLANTA	GA		06/22/2023	8.750	312,564		(272)				445,000	11/17/2022
100172511		MARANA	AZ		10/23/2024	5.750	312,577						405,000	08/26/2024
100155001		NORTH JACKSON	OH		07/19/2024	7.750	312,596						405,000	01/12/2024
100081830		LAKE HAVASU CITY	AZ		03/30/2022	7.420	312,597						380,000	03/10/2022
100102153		ROCKLAND	MA		04/14/2023	7.499	312,597						573,500	02/28/2023
100134895		KANSAS CITY	MO		10/30/2023	9.250	312,605						405,000	09/26/2023
100065415		WEST NEW YORK	NJ		07/28/2021	3.499	312,607						440,000	06/15/2021
100164320		ANNA	TX		08/21/2024	7.250	312,613						435,000	07/05/2024
324050172		BOISE	ID		07/01/2024	9.570	312,614						1,330,000	05/12/2024
100029550		ELKTON	MD		10/26/2018	4.625	312,619						361,000	06/02/2018
100065699		HACKENSACK	NJ		07/28/2021	4.375	312,619						440,000	06/02/2021
100048667		POMONA	CA		11/20/2020	3.375	312,623						475,000	07/31/2020
100148192		LAS VEGAS	NV		04/12/2024	7.124	312,628						473,000	02/28/2024
3310071457		HOUSTON	TX		08/26/2024	9.121	312,629						2,020,000	03/05/2024
100175211		WASHINGTON	UT		11/05/2024	6.500	312,631						492,000	08/28/2024
100164081		AUSTIN	TX		08/21/2024	7.250	312,636		41				465,000	07/25/2024
100175469		FLUSHING	NY		12/23/2024	7.375	312,647		(4)				875,000	06/03/2024
3500109594		HOUSTON	TX		10/16/2024	8.095	312,656						1,725,000	09/04/2024
100139992		NORTH POTOMAC	MD		01/09/2024	7.625	312,658						446,000	11/15/2023
100169110		BAKERSFIELD	CA		09/27/2024	8.125	312,663						367,000	07/25/2024
100101109		SATELLITE BEACH	FL		04/28/2023	4.250	312,664						700,000	04/28/2022
100029725		MAGGIE VALLEY	NC		10/26/2018	4.500	312,670						427,500	06/04/2018
100065278		EUGENE	OR		07/28/2021	4.375	312,713						405,000	05/28/2021
100099868		QUINCY	WA		03/28/2023	9.375	312,715						828,000	02/17/2023
100163798		COLLEGE STATION	TX		09/27/2024	6.750	312,719						419,900	08/27/2024
100167892		GREENSBORO	NC		09/20/2024	7.999	312,734						440,000	08/26/2024
100169458		BOKEELIA	FL		09/30/2024	8.125	312,735		(64)				400,000	05/24/2024
100050092		WASHINGTON	DC		11/20/2020	3.500	312,738						457,900	07/31/2020
100116277		DAVENPORT	FL		07/20/2023	11.125	312,740						470,000	03/01/2024
100138425		TAMARAC	FL		12/18/2023	8.500	312,746						385,000	10/11/2023
100110324		CHICAGO	IL		06/30/2023	6.990	312,751						430,000	04/26/2023
100158894		MILLVILLE	DE		07/12/2024	6.125	312,752						405,000	05/13/2024
100144343		RICHMOND	VA		03/07/2024	7.990	312,764						452,000	12/29/2023
100114590		MENIFEE	CA		06/29/2023	7.250	312,773		23				590,000	05/05/2023
100147158		UNITED KINGDOM	GBR		03/27/2024	6.340	312,780					(2,948)	350,000	03/22/2024
100165173		UNITED KINGDOM	GBR		08/27/2024	6.640	312,801					(18,565)	350,000	07/25/2024
100181670		ROUND ROCK	TX		12/11/2024	7.625	312,811		(19)				395,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031100		SANTA ANA	CA		03/29/2019	3.125	312,833						420,000	12/10/2018
100025065		FONTANA	CA		09/20/2018	3.875	312,834						460,750	04/30/2018
100135948		DENVER	CO		11/15/2023	8.750	312,839						425,500	10/18/2023
100044641		VAN NUYS	CA		11/19/2020	4.918	312,842						485,000	03/11/2004
100155147		PHOENIX	AZ		07/19/2024	7.750	312,864						400,000	01/04/2024
100171772		BIG SKY	MT		10/17/2024	6.625	312,867						480,000	08/28/2024
100168692		LANCASTER	CA		09/25/2024	7.500	312,867						599,000	08/14/2024
100166132		MEBANE	NC		09/09/2024	7.125	312,884						410,000	06/21/2024
3340076726		GREENSBORO	GA		08/19/2024	9.705	312,884						1,733,000	05/16/2024
100173593		UNITED KINGDOM	GBR		10/29/2024	5.740	312,889					(12,174)	330,000	10/16/2024
100084724		PHOENIX	AZ		08/02/2022	8.750	312,890						485,000	07/11/2022
100151491		LAS VEGAS	NV		05/10/2024	4.875	312,892						503,000	03/04/2024
100161632		UNITED KINGDOM	GBR		07/29/2024	5.740	312,895					(8,624)	330,000	07/23/2024
100156982		UNITED KINGDOM	GBR		06/27/2024	5.740	312,895					(3,309)	330,000	06/07/2024
100171388		GRAYSON	GA		10/16/2024	7.375	312,898						439,000	08/26/2024
100091130		EAST PROVIDENCE	RI		01/31/2023	7.000	312,900						450,000	09/09/2022
100168162		HUNTSVILLE	AL		09/20/2024	7.750	312,904						410,000	04/18/2024
100012956		KAILAU-KONA	HI		05/25/2017	4.625	312,917						385,000	02/12/2018
100180177		ATLANTA	GA		11/25/2024	8.749	312,919		(22)				388,000	09/17/2024
100182045		GEORGETOWN	TX		12/12/2024	6.375	312,928		8				435,000	10/25/2024
100170416		WARWICK	RI		10/09/2024	7.250	312,945						410,000	09/12/2024
100102055		HESPERIA	CA		04/14/2023	8.875	312,953						425,000	02/20/2023
100171782		AURORA	CO		10/17/2024	6.990	312,959						410,000	09/11/2024
100171533		PROVO	UT		10/16/2024	5.990	312,961						455,000	08/06/2024
100175651		HEMET	CA		11/12/2024	7.250	312,967		(4)				415,000	10/18/2024
100148298		ALPHARETTA	GA		04/12/2024	6.990	312,973						441,000	02/23/2024
100147993		FRESNO	CA		04/10/2024	5.125	312,979						450,000	02/12/2024
100137427		LAS VEGAS	NV		01/11/2024	8.500	312,981						400,000	11/20/2023
100147854		GLASSBORO	NJ		04/08/2024	7.375	312,985						412,000	01/23/2024
100165746		LAVON	TX		08/29/2024	7.500	313,007						385,000	06/24/2024
100025265		MIAMI	FL		09/20/2018	5.375	313,012						399,000	04/30/2018
100147777		AURORA	CO		04/08/2024	7.124	313,014						415,000	02/27/2024
100100190		ALPHARETTA	GA		03/17/2023	7.595	313,032						725,000	02/15/2023
100161665		HARLINGEN	NLD		07/29/2024	5.550	313,041					(14,056)	405,000	06/20/2024
100148570		CLEARWATER	FL		04/12/2024	7.990	313,042						395,000	02/21/2024
100142167		DACULA	GA		02/29/2024	8.000	313,059						510,000	02/08/2024
100167524		PALMDALE	CA		10/31/2024	7.500	313,064		40				465,000	09/13/2024
100031914		SUN VALLEY	CA		03/29/2019	4.000	313,067						800,000	12/07/2018
100115633		HEMET	CA		07/19/2023	8.249	313,075						415,000	05/25/2023
100029194		FLUSHING	NY		10/26/2018	3.500	313,084						724,850	06/01/2018
100160561		AURORA	IL		07/19/2024	8.375	313,086						378,000	06/27/2024
100160052		MARIETTA	GA		07/17/2024	6.625	313,086						428,000	05/13/2024
100168479		LARGO	FL		09/25/2024	5.990	313,093						432,000	07/30/2024
100128419		BROOKSHIRE	TX		09/15/2023	11.750	313,130						420,000	06/14/2023
100136850		ANNA	TX		11/27/2023	7.875	313,132						425,000	10/13/2023
100128443		HOLLYWOOD	FL		09/15/2023	8.875	313,142						415,000	02/15/2023
100157909		PALM COAST	FL		07/09/2024	7.375	313,151						350,000	04/19/2024
100175177		LEHI	UT		11/05/2024	6.125	313,154						447,000	08/21/2024
100175654		DALLAS	TX		11/12/2024	6.999	313,155		(8)				375,000	10/21/2024
100186592		MUNDELEIN	IL		12/30/2024	5.500	313,157		2				440,000	10/16/2024
100150168		ZEPHYRHILLS	FL		04/30/2024	8.375	313,163						580,000	03/29/2024
100171766		CENTERTON	AR		10/17/2024	7.375	313,176						436,000	08/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100156577		LAKEWOOD RANCH	FL		06/24/2024	7.625	313,177						390,000	05/06/2024
100175175		MCKINNEY	TX		11/05/2024	7.125	313,193						481,000	08/19/2024
100176127		BROOKFIELD	IL		12/20/2024	7.500	313,194		(3)				440,000	11/21/2024
100084257		AMERSFOORT	NLD		06/30/2022	3.100	313,196						480,000	12/01/2023
100166273		CATONSVILLE	MD		09/09/2024	7.250	313,198					(20,594)	410,000	07/25/2024
100030863		WATSONVILLE	CA		04/09/2019	4.960	313,204						451,250	05/18/2018
100151501		MONROE	NC		05/10/2024	7.375	313,211						416,000	03/07/2024
100143562		NEW ORLEANS	LA		02/21/2024	7.870	313,212						630,000	01/29/2024
100065105		SOUTH LAKE TAHOE	CA		07/14/2021	3.990	313,225						570,000	06/02/2021
100143253		LUTZ	FL		02/16/2024	7.624	313,232						395,000	12/18/2023
100182381		ZEELAND	MI		12/12/2024	7.500	313,234		(11)				401,000	10/25/2024
100186691		CHARLOTTE	NC		12/31/2024	6.875	313,238		72				455,000	09/24/2024
100176797		EAST BRUNSWICK	NJ		11/15/2024	8.990	313,244		(61)				385,000	07/30/2024
100153806		DULUTH	GA		07/10/2024	7.990	313,244						490,000	03/11/2024
3340072128		PATCHOGUE	NY		03/28/2024	9.437	313,244						1,199,000	02/26/2024
100023381		CYPRESS	CA		08/16/2018	4.990	313,248						625,000	05/07/2018
100090784		TINLEY PARK	IL		02/28/2023	9.375	313,259						420,000	01/05/2023
100146979		LEANDER	TX		03/26/2024	7.625	313,267						413,000	02/12/2024
100162507		LAS VEGAS	NV		08/12/2024	7.124	313,272						415,000	06/21/2024
100151629		MONROE	NC		05/10/2024	6.990	313,275						435,000	03/28/2024
100186758		OAKLAND	CA		12/31/2024	7.500	313,280		62				655,000	08/26/2024
100108986		CHARLOTTE	NC		05/31/2023	8.000	313,284						415,000	05/15/2023
100134951		LAS VEGAS	NV		10/30/2023	7.875	313,286						525,000	10/10/2023
100143323		NORTH LAS VEGAS	NV		02/16/2024	5.750	313,287						456,000	12/22/2023
100020186		PLACENTIA	CA		07/17/2018	4.875	313,288						499,900	07/17/2018
100157717		COOKEVILLE	TN		06/28/2024	8.500	313,289		156				435,000	05/24/2024
100137732		GLENDALE	AZ		12/08/2023	6.500	313,298						438,000	10/02/2023
100112764		MOORESVILLE	NC		06/29/2023	4.250	313,305						710,000	04/08/2023
100175477		LAWRENCEVILLE	GA		12/23/2024	7.375	313,324		(3)				395,000	06/20/2024
100054663		LOS ANGELES	CA		03/23/2021	4.250	313,327						602,000	12/31/2020
100165639		CEDAR PARK	TX		10/04/2024	7.500	313,331						380,000	08/27/2024
100148573		TOMS RIVER	NJ		04/12/2024	7.625	313,337						410,000	02/16/2024
100157859		LAS VEGAS	NV		07/09/2024	7.624	313,338						473,000	05/21/2024
100171379		WENTZVILLE	MO		10/16/2024	6.625	313,345						418,000	08/30/2024
100132289		LANDING	NJ		10/13/2023	6.625	313,365						680,000	08/31/2023
100029604		ACWORTH	GA		10/26/2018	4.250	313,379						418,950	06/03/2018
100149329		POOLER	GA		04/24/2024	6.875	313,382						415,000	02/29/2024
100180567		FREDERICKSBURG	VA		11/26/2024	7.250	313,382		(43)				398,000	11/04/2024
100169904		SALEM	UT		11/08/2024	6.375	313,383		12				790,000	09/24/2024
100131884		NEWARK	NJ		10/06/2023	8.999	313,383						475,000	09/20/2023
100169975		VISALIA	CA		11/08/2024	7.250	313,384						405,000	09/30/2024
100172571		LAS VEGAS	NV		10/23/2024	7.375	313,386						395,000	08/23/2024
100081134		VICTORVILLE	CA		03/18/2022	3.500	313,394						453,000	01/07/2022
100120686		ANNA	TX		08/25/2023	7.990	313,402						397,000	07/21/2023
100150724		PHOENIX	AZ		05/06/2024	5.375	313,402						456,000	02/08/2024
100136062		MEDFORD	OR		11/16/2023	8.250	313,411						565,000	10/03/2023
100143681		PROVIDENCE	RI		02/22/2024	8.749	313,412						405,000	01/09/2024
100185306		SAN ANTONIO	FL		12/20/2024	5.625	313,415		22				431,000	09/12/2024
100119174		GREELEY	CO		07/31/2023	7.375	313,417						390,000	05/30/2023
100120007		ROSWELL	GA		08/11/2023	7.500	313,433						415,000	06/20/2023
100158747		CAMP HILL	PA		07/10/2024	7.625	313,433						385,000	05/10/2024
100065692		OVIEDO	FL		07/28/2021	4.500	313,438						411,000	05/24/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120583		PALMDALE	CA		08/18/2023	7.999	313,439						410,000	07/26/2023
100158567		ROSCOE	IL		07/10/2024	7.375	313,440						483,000	05/29/2024
100108061		TAVARES	FL		05/24/2023	9.375	313,443						390,000	03/31/2023
100172582		PORTLAND	OR		10/23/2024	6.500	313,448						428,000	09/09/2024
100158666		STEPHENS CITY	VA		07/10/2024	6.125	313,452						429,000	04/24/2024
100159292		ANNA	TX		07/15/2024	7.125	313,458						440,000	05/29/2024
100156602		CLERMONT	FL		06/24/2024	7.500	313,463						390,000	04/22/2024
100101876		ORANGE PARK	FL		04/06/2023	7.750	313,464						430,000	01/04/2023
100160234		ALBUQUERQUE	NM		07/18/2024	8.125	313,470						360,000	05/21/2024
100169917		SALEM	UT		11/08/2024	6.375	313,471		11				765,000	09/25/2024
100138898		COLUMBUS	OH		12/21/2023	7.990	313,471						490,000	11/01/2023
100148363		MERCED	CA		04/12/2024	6.500	313,480						450,000	02/01/2024
100142755		LOGANVILLE	GA		02/08/2024	6.250	313,482						460,000	12/11/2023
100144008		BAKERSFIELD	CA		02/29/2024	7.499	313,482						465,000	02/08/2024
100014437		COMPTON	CA		09/27/2017	6.750	313,491						377,000	07/27/2017
100148296		PALM COAST	FL		04/12/2024	6.125	313,507						490,000	01/31/2024
100175052		MADERA	CA		11/05/2024	6.999	313,509		(40)				510,000	10/11/2024
100054278		CEDAR HILL	TN		03/23/2021	4.125	313,510						610,000	01/02/2021
100138299		HERMITAGE	TN		12/18/2023	7.625	313,510						425,000	10/24/2023
100025470		KATHLEEN	GA		09/20/2018	4.000	313,511						356,900	11/30/2020
100163356		KATY	TX		08/13/2024	8.750	313,514						368,000	07/17/2024
100173309		LA PORTE	IN		10/30/2024	6.125	313,523						416,000	09/13/2024
100185422		LILBURN	GA		12/20/2024	6.375	313,526		6				435,000	10/25/2024
100161490		NEW ORLEANS	LA		07/30/2024	7.875	313,534						425,000	05/15/2024
100143519		IRVINGTON	NJ		02/21/2024	7.520	313,534						475,000	01/11/2024
100164241		WINCHESTER	VA		08/21/2024	8.875	313,538						365,000	07/30/2024
100129397		WILMINGTON	DE		09/26/2023	7.625	313,545						426,000	07/17/2023
100170268		PHOENIX	AZ		10/08/2024	7.990	313,555						406,000	08/07/2024
100111392		PATERSON	NJ		06/29/2023	5.500	313,556						390,000	05/16/2022
100162676		MIDLAND	TX		08/12/2024	7.875	313,558						384,000	05/29/2024
100133893		BOYNTON BEACH	FL		11/29/2023	9.875	313,562						380,000	09/29/2023
100134270		HAINES CITY	FL		10/27/2023	9.990	313,567						386,000	08/31/2023
100164396		DEBARY	FL		08/21/2024	7.000	313,567						430,000	06/26/2024
100158677		HUNTERSVILLE	NC		07/10/2024	7.500	313,570						414,000	04/29/2024
100156066		MARGATE	FL		06/18/2024	10.375	313,575						410,000	04/23/2024
100136969		ELK GROVE	CA		11/28/2023	7.500	313,586						532,000	10/10/2023
100118127		PORT SAINT LUCIE	FL		07/20/2023	8.500	313,594						415,000	03/01/2024
100120311		RIVERDALE	GA		08/18/2023	7.375	313,595						420,000	07/12/2023
100100299		CHANDLER	AZ		03/24/2023	8.125	313,604		(22)				449,000	01/13/2023
100048907		BROOKLYN	NY		11/20/2020	4.375	313,609						712,500	07/31/2020
100076197		SUGARLOAF	CA		01/07/2022	4.500	313,623						440,000	11/08/2021
100133588		TRAVERSE CITY	MI		10/23/2023	8.000	313,642						455,000	09/05/2023
100114809		MARIPOSA	CA		07/10/2023	7.625	313,651						395,000	04/28/2023
100145588		UNITED KINGDOM	GBR		03/12/2024	3.350	313,652		14,190			(6,889)	315,000	04/22/2020
3410000507		SOUTH AMBOY	NJ		09/24/2024	8.816	313,655						2,160,000	06/28/2024
100119380		SAN JACINTO	CA		07/31/2023	6.875	313,673						425,000	06/12/2023
100168718		WARRINGTON	PA		09/25/2024	9.250	313,683		362				495,000	08/29/2024
100148225		CENTERTON	AR		04/12/2024	7.124	313,685						430,000	03/08/2024
100083960		CROWLEY	TX		07/12/2022	8.375	313,691						415,000	06/17/2022
100100463		OVERLAND PARK	KS		04/27/2023	6.625	313,700						530,000	04/25/2022
100127469		GOODYEAR	AZ		09/08/2023	7.625	313,723						395,500	08/03/2023
100118900		VENICE AREA LOS ANGELES	CA		08/30/2023	7.875	313,734						1,900,000	07/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101518		LOVELAND	CO		04/26/2023	5.250	313,742						445,000	02/17/2023
100165446		EUSTIS	FL		08/29/2024	5.990	313,746						439,000	06/27/2024
100102373		MYRTLE BEACH	SC		06/07/2023	7.625	313,746						457,000	09/22/2022
100133571		SKOKIE	IL		10/23/2023	7.625	313,769						435,000	09/18/2023
100179502		PENDERGRASS	GA		11/21/2024	6.375	313,775						430,000	10/03/2024
100049786		POINT PLEASANT BEACH	NJ		11/20/2020	4.250	313,777						498,750	07/31/2020
100132581		LOVELAND	CO		11/03/2023	8.375	313,780		(58)				552,000	06/26/2023
100149646		DRIPPING SPRINGS	TX		04/26/2024	7.625	313,781						432,000	03/28/2024
100108249		NORTH LAS VEGAS	NV		05/24/2023	8.999	313,790						340,000	04/26/2023
100136873		ANNA	TX		11/27/2023	7.500	313,792						430,000	10/13/2023
100087607		HEERLEN	NLD		09/27/2022	3.850	313,817					(20,635)	435,603	12/01/2023
100083405		GRONINGEN	NLD		05/27/2022	3.450	313,817					(20,635)	405,000	12/01/2023
100158078		CHARLOTTE	NC		07/09/2024	6.875	313,820						460,000	04/26/2024
100115807		SURPRISE	AZ		07/20/2023	5.875	313,822						440,000	05/04/2023
100119826		DECATUR	GA		08/08/2023	7.877	313,836						440,000	06/27/2023
100137339		KATY	TX		12/01/2023	9.374	313,838						340,000	10/26/2023
100136449		RALEIGH	NC		11/20/2023	7.375	313,839						455,000	08/31/2023
100047538		BROOKLYN	NY		11/20/2020	4.125	313,843						807,500	07/31/2020
100165358		NEW BRITAIN	CT		08/29/2024	8.875	313,843						370,000	08/02/2024
100176092		RALEIGH	NC		12/20/2024	7.375	313,846		(11)				508,000	11/18/2024
100157718		DALLAS	TX		06/28/2024	8.375	313,859						460,800	05/14/2024
100164862		KNOXVILLE	TN		08/26/2024	8.000	313,867						369,000	06/21/2024
100169147		LONGWOOD	FL		09/27/2024	6.625	313,867						446,000	08/09/2024
100129403		SALT LAKE CITY	UT		09/26/2023	7.375	313,869						640,000	07/21/2023
100160863		YUCAIPA	CA		07/24/2024	8.125	313,878						436,000	05/22/2024
100154602		MAPLETON	UT		06/14/2024	6.999	313,892						1,029,000	05/21/2024
100149918		TRIANGLE	VA		04/29/2024	6.999	313,893		90				411,000	04/05/2024
100148689		BAKERSFIELD	CA		04/16/2024	8.999	313,901						335,000	02/21/2024
100147880		MADERA	CA		04/08/2024	6.750	313,916						421,000	01/23/2024
100031425		VAN NUYS	CA		03/29/2019	3.000	313,917						712,500	12/09/2018
100146582		HOUSTON	TX		03/20/2024	8.499	313,919						470,000	03/01/2024
100131601		PAWLING	NY		10/06/2023	7.625	313,924						455,000	08/22/2023
100110436		JOHNSTON	RI		06/30/2023	7.625	313,932						420,000	04/26/2023
100118145		CORPUS CHRISTI	TX		07/20/2023	12.250	313,943						380,000	03/01/2024
100166177		PLYMOUTH	MN		09/09/2024	6.750	313,951						422,000	07/09/2024
100164374		TAMPA	FL		08/21/2024	7.125	313,962						415,000	06/20/2024
100148851		JACKSON	NJ		04/17/2024	7.875	313,971						500,000	10/25/2023
100135365		PLACERVILLE	CA		11/13/2023	7.625	313,975						475,000	09/25/2023
100089241		PONDER	TX		01/26/2023	8.250	313,980						380,000	10/21/2022
100160041		CLEVELAND	TN		07/17/2024	7.625	313,991						415,000	05/08/2024
100129613		FRANKLIN	TN		09/29/2023	4.990	313,993						580,000	07/28/2023
100065279		DAYTONA BEACH SHORES	FL		07/28/2021	3.875	313,996						511,300	05/20/2021
100148088		CHARLOTTE	NC		04/10/2024	7.625	313,997						402,000	02/28/2024
100100077		BONITA SPRINGS	FL		03/28/2023	9.374	313,999						410,000	02/07/2023
100065483		SIGNAL HILL	CA		07/28/2021	3.500	314,003						480,000	05/18/2021
100159443		LANCASTER	CA		07/15/2024	7.250	314,003						556,500	05/23/2024
100065359		ROUND ROCK	TX		07/28/2021	4.500	314,015						470,000	05/07/2021
100065579		THORNTON	CO		07/28/2021	3.875	314,018						477,000	05/06/2021
100117949		LYNWOOD	CA		07/20/2023	4.875	314,034						655,000	03/01/2024
100168104		WOODLAND	CA		09/20/2024	6.990	314,035						495,000	04/01/2024
100171498		GOODYEAR	AZ		10/16/2024	6.624	314,036						443,000	08/08/2024
100159874		KISSIMMEE	FL		08/16/2024	8.490	314,040						385,000	04/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139217		SUWANEE	GA		12/28/2023	8.375	314,052						516,000	10/23/2023
100169164		LONGWOOD	FL		09/27/2024	7.125	314,056						412,000	08/08/2024
100147234		WATERBURY	CT		03/28/2024	8.080	314,074						390,000	02/21/2024
100143128		HENDERSON	NV		02/16/2024	7.875	314,076						445,000	12/19/2023
3340076099		CHERRY HILL	NJ		05/17/2024	9.473	314,085						1,350,000	04/20/2024
100159248		BLUE SPRINGS	MO		07/15/2024	7.500	314,090						385,000	05/17/2024
100182189		LAS VEGAS	NV		12/12/2024	5.750	314,101		42				375,000	10/10/2024
100184554		BEND	OR		12/17/2024	7.875	314,106		(20)				674,352	10/17/2024
100137021		MERCED	CA		11/28/2023	5.990	314,107						461,000	09/19/2023
100168560		BATAVIA	OH		09/25/2024	7.990	314,109						390,000	06/28/2024
100164359		ROUND ROCK	TX		08/21/2024	7.000	314,113						425,000	06/05/2024
100179692		SANTA ROSA	CA		11/21/2024	6.499	314,118		3				630,000	10/01/2024
100110420		THE WOODLANDS	TX		06/30/2023	6.625	314,121						465,000	04/13/2023
100078995		CHESTER	VA		02/24/2022	4.250	314,125						414,000	12/20/2021
100100086		WAYNE	PA		03/28/2023	9.250	314,134						705,000	03/02/2023
100025291		FAYETTEVILLE	NC		09/20/2018	4.625	314,134						456,000	04/30/2018
100116350		DULUTH	GA		07/20/2023	5.125	314,135						497,000	03/01/2024
100167854		BRIGHTON	CO		09/20/2024	7.250	314,150		(46)				439,000	08/31/2024
100135909		OAKLAND PARK	FL		11/13/2023	7.999	314,174						650,000	10/05/2023
100048495		WOODBRIDGE	VA		11/20/2020	5.000	314,178						313,500	07/31/2020
100135784		MELISSA	TX		11/10/2023	7.750	314,216						440,000	09/22/2023
100171395		APEX	NC		10/16/2024	6.500	314,220						426,000	08/23/2024
100102016		HOUSTON	TX		04/14/2023	9.875	314,222						335,000	02/10/2023
100145279		UNITED KINGDOM	GBR		03/12/2024	9.500	314,227		13,295			(6,902)	315,018	11/25/2019
100165812		METAIRIE	LA		08/29/2024	8.000	314,234						426,000	07/24/2024
100173100		HOMESTEAD	FL		10/30/2024	7.625	314,239						500,000	09/03/2024
100160361		JACKSONVILLE	FL		09/06/2024	8.750	314,241						356,000	07/23/2024
100080918		TEMECULA	CA		03/10/2022	4.000	314,253						565,000	02/10/2022
100174097		ORANGE BEACH	AL		10/31/2024	8.000	314,258						585,000	07/18/2024
100138859		GEORGETOWN	TX		12/21/2023	7.990	314,260						450,000	10/20/2023
100000544		WOODBRIDGE	CT		09/27/2016	5.625	314,267						480,000	08/25/2016
100165682		SAINT LEONARD	MD		10/04/2024	6.875	314,270						470,000	08/27/2024
100134327		SPOKANE VALLEY	WA		10/27/2023	7.990	314,285						395,000	09/15/2023
100132031		DURHAM	NC		10/13/2023	7.625	314,286						400,000	08/31/2023
100148612		MIDDLETOWN	DE		04/12/2024	7.625	314,287						420,000	02/15/2024
100175418		UNION GROVE	WI		12/23/2024	8.999	314,298		(6)				750,000	06/20/2024
100116805		PALMDALE	CA		07/20/2023	6.125	314,299						445,000	03/01/2024
100168461		GAINESVILLE	VA		09/25/2024	6.624	314,300						417,000	08/15/2024
100172207		MESA	AZ		10/17/2024	8.750	314,320						331,000	09/18/2024
100174242		MANSFIELD	TX		10/31/2024	7.500	314,331						345,000	02/20/2024
100148491		SHERMAN	TX		04/12/2024	7.625	314,335						440,000	01/12/2024
100152779		VENTURA	CA		05/22/2024	7.375	314,362						490,000	04/26/2024
100087211		BAKERSFIELD	CA		10/25/2022	6.000	314,377						403,000	05/17/2022
100065251		RAPID CITY	SD		07/14/2021	3.499	314,383						464,000	05/28/2021
100149797		WILLIS	TX		04/26/2024	8.125	314,386						396,000	03/19/2024
100042985		SANTA ANA	CA		05/28/2020	6.375	314,393						615,000	03/30/2020
100031742		SAN PEDRO	CA		03/29/2019	3.625	314,399						559,900	12/07/2018
100116465		AUSTIN	TX		07/20/2023	7.500	314,411						699,000	03/01/2024
100102138		JURUPA VALLEY	CA		04/14/2023	8.999	314,419						380,000	03/04/2023
100080764		WINTER GARDEN	FL		03/10/2022	6.075	314,421						450,000	02/28/2022
100142935		BLUE SPRINGS	MO		02/09/2024	7.990	314,432						410,000	12/20/2023
100030651		BRONX	NY		04/09/2019	3.000	314,440						408,500	09/25/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149920		FONTANA	CA		04/29/2024	7.250	314,485						840,000	04/01/2024
100127938		SPRINGFIELD	TN		09/08/2023	6.750	314,491						425,000	05/31/2022
100180351		LIBERTY HILL	TX		11/25/2024	6.125	314,492						435,000	09/24/2024
100182057		GLENDALE	AZ		12/12/2024	6.625	314,499		8				440,000	10/15/2024
100151926		DULUTH	GA		07/10/2024	7.500	314,507						643,200	05/17/2024
100100921		TRACY	CA		04/28/2023	4.990	314,515						560,000	02/01/2022
100115651		BALTIMORE	MD		07/19/2023	8.874	314,525						390,000	05/24/2023
100169113		LAS VEGAS	NV		09/27/2024	7.624	314,533						440,000	07/25/2024
100115928		ELK GROVE VILLAGE	IL		07/20/2023	7.125	314,533						420,000	05/23/2023
100162895		OCEAN VIEW	HI		08/12/2024	8.125	314,535						350,000	06/20/2024
100140369		GRAHAM	WA		01/18/2024	6.500	314,543						428,000	11/16/2023
100130362		MYRTLE BEACH	SC		09/28/2023	7.750	314,551						415,000	07/27/2023
100031575		PLEASANT HILL	CA		03/29/2019	3.400	314,554						740,000	09/03/2021
100025684		BELL GARDENS	CA		09/20/2018	4.625	314,559						627,000	04/30/2018
100172365		NASHWAUK	MN		10/23/2024	6.990	314,574						473,000	08/30/2024
100159360		GLASSBORO	NJ		07/15/2024	8.125	314,591						410,000	05/15/2024
100070269		UTRECHT	NLD		08/31/2021	3.600	314,594						384,190	12/01/2023
100082062		ROTTERDAM	NLD		03/30/2022	3.350	314,594						383,178	12/01/2023
100165188		ROERMOND	NLD		08/28/2024	5.800	314,594						405,000	08/01/2024
100173971		HICKSVILLE	NY		10/31/2024	7.250	314,610						600,000	08/06/2024
100156269		OAK RIDGE	TN		07/25/2024	7.750	314,620						460,000	06/18/2024
100166252		NORTH LAS VEGAS	NV		09/09/2024	6.250	314,623						456,500	07/11/2024
100186695		LAWRENCEVILLE	GA		12/31/2024	6.625	314,624		59				405,000	09/16/2024
100115682		FRANKLIN	TN		07/20/2023	6.500	314,644						430,000	06/09/2023
100158140		MARIETTA	GA		07/09/2024	7.125	314,647						427,000	05/09/2024
100153812		SPRING HOPE	NC		07/10/2024	8.875	314,653						383,000	02/29/2024
100012989		LONG BEACH	CA		05/25/2017	4.000	314,655						335,000	01/31/2017
100172248		COEUR D ALENE	ID		10/21/2024	7.000	314,659						480,000	08/20/2024
100184583		TUCKAHOE	NY		12/17/2024	8.250	314,660		(32)				1,009,000	10/05/2024
100153846		FONTANA	CA		06/05/2024	7.625	314,670						643,000	05/07/2024
100185015		BRONX	NY		12/19/2024	9.124	314,673		(16)				415,000	10/30/2024
100068466		NORTHAMPTON	MA		08/25/2021	3.625	314,673						450,000	07/01/2021
3300005156		GARDEN CITY	NY		08/01/2024	9.325	314,678						2,375,000	05/31/2024
100169045		CELINA	OH		09/27/2024	7.875	314,691						405,500	08/05/2024
100151747		LOS ANGELES	CA		05/10/2024	7.125	314,694						840,000	04/12/2024
100163171		GRAYSON	GA		08/13/2024	7.500	314,704						413,000	06/28/2024
100182435		ALPHARETTA	GA		12/12/2024	6.125	314,708		11				428,000	10/23/2024
100134329		GLENDALE	AZ		10/27/2023	9.875	314,715						389,000	08/24/2023
100176809		NEW PORT RICHEY	FL		11/15/2024	7.375	314,718						400,000	09/25/2024
100120148		DESTIN	FL		08/11/2023	9.000	314,720						395,000	06/29/2023
100099910		ALBANY	OR		03/28/2023	9.000	314,723						468,000	02/13/2023
100164286		PHOENIXVILLE	PA		08/21/2024	7.624	314,733						415,000	07/18/2024
100137965		MERCED	CA		12/13/2023	5.990	314,739						495,000	09/18/2023
100111049		MOUNT ARLINGTON	NJ		06/29/2023	6.000	314,754						495,000	05/17/2022
100107868		LEAGUE CITY	TX		06/29/2023	6.750	314,758						450,000	05/26/2023
100109703		NORTHPORT	AL		06/16/2023	8.000	314,758						440,000	05/16/2023
100163321		SAN BERNARDINO	CA		08/13/2024	9.250	314,761						380,000	07/09/2024
100141908		PASADENA	MD		03/27/2024	7.750	314,770						440,000	02/08/2024
100147160		UNITED KINGDOM	GBR		03/27/2024	6.490	314,770						810,000	03/06/2024
100152757		ST JOHNS	FL		05/22/2024	7.249	314,774						522,000	04/30/2024
100155921		CHARLESTON	SC		06/17/2024	7.625	314,783						426,000	03/21/2024
100172539		SAINT CHARLES	IL		10/23/2024	7.490	314,783						410,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067697		BLOOMFIELD	NJ		09/23/2021	3.625	314,788						465,000	08/09/2021
100185472		MEMPHIS	TN		12/20/2024	7.000	314,790		7				380,000	11/07/2024
100147389		FIREBAUGH	CA		05/08/2024	9.625	314,792						380,000	04/09/2024
100182213		FATE	TX		12/12/2024	6.490	314,798		16				367,000	10/09/2024
100148293		TROUTMAN	NC		04/12/2024	5.750	314,803						457,000	01/25/2024
100166231		WILMINGTON	NC		09/09/2024	7.000	314,813						371,000	06/29/2024
100165575		BATON ROUGE	LA		08/29/2024	7.624	314,823						415,000	07/18/2024
100172782		NORTH FORT MYERS	FL		12/06/2024	7.500	314,827		(5)				422,000	10/29/2024
100186339		BLOOMINGDALE	GA		12/30/2024	7.500	314,827						420,000	11/14/2024
100148443		SAINT PAUL	MN		04/12/2024	8.125	314,832						390,000	02/09/2024
100043965		SACRAMENTO	CA		08/19/2020	6.000	314,833						399,000	12/22/2019
100141371		FAYETTEVILLE	NC		01/30/2024	8.500	314,857						390,000	12/12/2023
100143140		MELISSA	TX		02/16/2024	7.624	314,866						413,000	12/22/2023
100090049		KENNESAW	GA		01/13/2023	10.000	314,868						433,000	11/16/2022
100163393		FRANKLIN	NC		09/27/2024	8.375	314,881						415,000	08/08/2024
100172851		WORCESTER	MA		10/25/2024	7.499	314,891		(67)				520,000	10/08/2024
100091938		SACRAMENTO	CA		02/03/2023	9.000	314,898						446,000	01/17/2023
100174197		ROSSFORD	OH		10/31/2024	7.875	314,899						387,600	06/24/2024
100167434		LOUISVILLE	KY		09/16/2024	7.375	314,905						415,000	07/05/2024
100164264		NEW BRUNSWICK	NJ		08/21/2024	7.124	314,905						418,000	07/10/2024
100119525		COLD SPRINGS	CA		07/28/2023	7.500	314,912						405,000	06/08/2023
100143955		ELLENWOOD	GA		02/29/2024	8.499	314,921						400,000	02/08/2024
100115934		OVIEDO	FL		07/20/2023	6.500	314,923						429,000	05/23/2023
100131647		EDGEWATER	FL		10/06/2023	7.490	314,926						392,000	07/31/2023
100134828		SUGAR LAND	TX		10/30/2023	7.750	314,926						583,000	09/22/2023
100121041		VALLEJO	CA		08/30/2023	7.875	314,935						535,000	08/08/2023
100173549		UNITED KINGDOM	GBR		10/29/2024	5.690	314,937					(12,254)	600,000	09/27/2024
100173550		UNITED KINGDOM	GBR		10/29/2024	5.690	314,937					(12,254)	550,000	09/27/2024
100155063		YUCCA VALLEY	CA		07/19/2024	8.125	314,937						415,000	10/17/2023
100168063		CHESAPEAKE	VA		09/20/2024	6.875	314,943						528,000	04/02/2024
100166992		PRINCETON	TX		09/13/2024	7.125	314,944						447,600	07/17/2024
100172741		EL PASO	TX		11/21/2024	7.250	314,964		(36)				387,000	10/24/2024
100172789		PFLUGERVILLE	TX		12/06/2024	8.250	314,974		(26)				420,000	11/04/2024
100179982		SOUTHSIDE	AL		11/25/2024	7.125	314,981		(6)				409,500	10/03/2024
100144164		CHARLOTTE	NC		03/07/2024	7.500	314,982						448,000	01/12/2024
100149124		LANCASTER	CA		04/22/2024	8.625	314,991						400,000	03/13/2024
100132275		FREDERICK	MD		10/13/2023	6.990	314,996						440,000	08/21/2023
100144161		CHARLOTTE	NC		03/07/2024	7.500	315,004						460,000	01/12/2024
100091583		GLEN BURNIE	MD		03/07/2023	10.999	315,022						355,000	01/09/2023
100147969		ATLANTA	GA		04/08/2024	7.500	315,038						400,000	02/16/2024
100142066		ELKINS PARK	PA		02/29/2024	7.750	315,039						450,000	01/23/2024
100167766		PALM COAST	FL		09/19/2024	7.874	315,041						385,000	08/23/2024
100128470		PALM BAY	FL		09/15/2023	10.375	315,043						345,000	08/09/2023
100171466		PHOENIX	AZ		10/16/2024	7.625	315,052						415,000	06/21/2024
100130184		PUEBLO	CO		11/15/2023	8.250	315,053						390,000	10/06/2023
100182054		FERNANDINA BEACH	FL		12/12/2024	6.625	315,056		7				427,000	10/28/2024
3340074326		NEWARK	NJ		04/30/2024	9.385	315,058						1,104,000	04/05/2024
100100178		NEW BRITAIN	CT		03/17/2023	8.300	315,060						418,000	03/01/2023
100057851		COEUR D ALENE	ID		06/30/2021	3.999	315,061						410,000	04/30/2021
100176089		GOLDEN	CO		12/20/2024	6.500	315,061		(1)				750,000	12/04/2024
100162754		ROME CITY	IN		08/12/2024	8.000	315,062						350,000	06/13/2024
100140186		CLOVIS	CA		01/11/2024	11.375	315,062						395,000	12/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090313		PHOENIX	AZ		01/06/2023	7.875	315,063						420,000	11/07/2022
100140715		ALBUQUERQUE	NM		02/08/2024	7.375	315,066						422,000	01/10/2024
100142542		WEST RICHLAND	WA		02/08/2024	7.124	315,096						454,500	12/27/2023
100135260		ROCKLEDGE	FL		11/08/2023	7.875	315,109						405,000	09/12/2023
100127250		NEWTOWN	CT		08/30/2023	7.130	315,111						570,000	05/15/2022
100087353		OAK ISLAND	NC		10/25/2022	5.500	315,114						501,000	05/09/2022
100133246		HENDERSON	NV		11/29/2023	7.625	315,148						524,000	10/18/2023
100146967		TALLAHASSEE	FL		03/26/2024	7.500	315,153						415,000	01/22/2024
100028342		LAS VEGAS	NV		10/26/2018	3.500	315,154						460,750	06/06/2018
100146974		MCKINNEY	TX		03/26/2024	6.625	315,162						430,000	01/22/2024
100108100		CASA GRANDE	AZ		05/24/2023	8.625	315,169		(122)				405,000	05/02/2023
100156103		POINCIANA	FL		06/18/2024	8.375	315,175						399,000	05/07/2024
100150586		SPRING HILL	TN		05/03/2024	7.499	315,176						440,000	01/25/2024
100135311		LEE	FL		11/13/2023	7.624	315,182						487,000	10/02/2023
100134254		NEW CARROLLTN	MD		10/27/2023	9.625	315,196						408,000	08/15/2023
100151176		VICTORVILLE	CA		05/09/2024	8.750	315,203						493,000	01/23/2024
100057795		BELLFLOWER	CA		06/30/2021	3.750	315,217						445,000	05/04/2021
100147894		STEPHENS CITY	VA		04/08/2024	6.500	315,220						425,000	01/29/2024
100084609		WENDELL	NC		08/02/2022	8.625	315,226						445,000	06/27/2022
100131626		WINCHESTER	VA		10/06/2023	7.500	315,229						384,000	07/31/2023
100133661		APEX	NC		10/23/2023	7.500	315,231						485,000	08/29/2023
100151215		LAS VEGAS	NV		05/10/2024	5.625	315,232						479,000	03/01/2024
100114983		FORT MYERS	FL		07/14/2023	7.500	315,249						436,000	04/17/2023
100055336		AMENIA	NY		03/23/2021	3.875	315,258						265,000	01/03/2021
100161073		LONGBOAT KEY	FL		07/24/2024	6.990	315,264						540,000	05/22/2024
100186507		DALLAS	TX		12/30/2024	7.250	315,268						440,000	11/06/2024
100086374		DANBURY	CT		09/23/2022	7.625	315,275						400,000	07/21/2022
100090703		WEST BABYLON	NY		12/29/2022	8.550	315,279						490,000	12/14/2022
100115776		SMITHVILLE	TN		07/20/2023	6.875	315,284						452,000	05/12/2023
100138320		MIAMI BEACH	FL		12/18/2023	7.990	315,295						455,000	11/02/2023
100151594		POOLER	GA		05/10/2024	7.500	315,301						415,000	03/29/2024
100091590		BAKERSFIELD	CA		03/07/2023	10.499	315,334						365,000	01/10/2023
100148459		HENDERSON	NV		04/12/2024	5.875	315,337						425,000	02/14/2024
100127637		MEMPHIS	TN		09/08/2023	7.625	315,344						430,000	07/20/2023
100119987		SPOKANE	WA		08/11/2023	6.125	315,352						435,000	06/15/2023
100152618		LAKE WORTH	FL		05/17/2024	5.250	315,360						521,000	03/15/2024
100118776		LONG BEACH	CA		07/25/2023	7.875	315,366						420,000	05/19/2023
100099726		LEEUWARDEN	NLD		02/27/2023	6.000	315,371						470,000	12/01/2023
100142949		MECHANICSBURG	PA		02/09/2024	7.990	315,377						415,000	12/15/2023
100166143		FRISCO	TX		09/09/2024	7.125	315,382						420,000	06/28/2024
100146710		HOMESTEAD	FL		03/20/2024	7.999	315,383		(78)				380,000	02/14/2024
100137707		LARGO	FL		12/08/2023	7.625	315,391						405,000	10/17/2023
100127548		VICTORIA	TX		09/08/2023	7.499	315,397						400,000	07/27/2023
100185438		PORTLAND	OR		12/20/2024	5.625	315,398		16				455,000	10/28/2024
100078372		BRANDON	FL		02/10/2022	6.750	315,408						390,000	01/21/2022
100163127		PROVIDENCE	RI		08/13/2024	7.625	315,418						450,000	06/14/2024
100151234		ESTERO	FL		05/10/2024	7.625	315,419						638,000	03/18/2024
100153817		LAWRENCEVILLE	GA		07/10/2024	9.125	315,426						398,000	12/13/2023
100113071		STATEN ISLAND	NY		06/29/2023	4.470	315,427						455,000	04/07/2023
100084646		MISSOURI CITY	TX		08/02/2022	7.500	315,431						418,040	06/30/2022
100156462		CALDWELL	ID		06/24/2024	6.625	315,444						410,000	04/18/2024
100157884		ORANGE BEACH	AL		07/09/2024	7.625	315,445						360,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117203		COTTONWOOD	AZ		07/20/2023	7.575	315,457						400,000	03/01/2024
100103194		MANCHESTER	NJ		04/21/2023	7.320	315,458						400,000	03/24/2023
100180206		NORTH RICHLAND HILLS	TX		11/25/2024	7.125	315,458						423,000	08/27/2024
100150840		GLENDALE	AZ		05/08/2024	7.375	315,464						430,000	03/25/2024
4010059000		LORAIN	OH		09/28/2023	8.888	315,466						415,000	07/09/2023
100144273		NEWARK	NJ		03/07/2024	8.374	315,466						494,000	02/09/2024
100145616		UNITED KINGDOM	GBR		03/12/2024	9.500	315,467						325,001	02/26/2020
100115877		SEMINOLE	FL		07/20/2023	7.625	315,479						420,000	05/15/2023
100140462		LOGANVILLE	GA		01/18/2024	5.875	315,487						503,000	11/30/2023
100180568		CAMINO	CA		11/26/2024	6.750	315,492		1				395,000	11/04/2024
100130233		LAS VEGAS	NV		11/15/2023	8.125	315,501						460,000	09/27/2023
100180130		MIRAMAR	FL		11/25/2024	6.875	315,513		(279)				620,000	08/15/2024
100135529		WASHINGTON	UT		11/13/2023	7.990	315,529						423,000	09/20/2023
100182497		VISALIA	CA		12/12/2024	7.375	315,544		(11)				427,000	10/29/2024
100174193		SAINT PETERSBURG	FL		10/31/2024	7.990	315,554						390,000	06/17/2024
100182508		MCKINNEY	TX		12/12/2024	6.490	315,555						426,000	11/01/2024
100148668		FORT MYERS	FL		04/16/2024	9.874	315,577						375,000	03/22/2024
100147034		LOUISVILLE	KY		03/27/2024	8.000	315,584						421,000	10/18/2023
100172317		SOUTH BEND	IN		10/21/2024	6.875	315,589						416,500	09/06/2024
100057993		PASO ROBLES	CA		06/30/2021	3.875	315,590						800,000	04/08/2021
100117500		BAY HARBOR ISLANDS	FL		07/20/2023	6.625	315,593						455,000	03/01/2024
100169104		HARMONY	NC		09/27/2024	7.124	315,593						418,000	07/26/2024
100134564		LAND O' LAKES	FL		10/30/2023	8.749	315,601						347,000	09/18/2023
100142881		DULUTH	GA		02/09/2024	8.000	315,613						445,000	11/16/2023
100026088		CHICAGO	IL		09/20/2018	4.625	315,614						474,050	04/30/2018
100068056		BOTHELL	WA		09/23/2021	3.375	315,614						930,000	08/28/2021
100128182		CALABASH	NC		09/18/2023	7.500	315,623						390,000	07/25/2023
100114872		KISSIMMEE	FL		07/10/2023	6.875	315,629						405,000	05/23/2023
100014086		MIRA LOMA	CA		05/25/2017	4.000	315,634						518,000	01/31/2017
100091770		DENVER	NC		01/30/2023	8.625	315,645						380,000	12/07/2022
100139847		UNITED KINGDOM	GBR		12/18/2023	7.690	315,658						360,000	08/09/2021
100133746		LEANDER	TX		10/23/2023	7.125	315,659						465,000	08/28/2023
100148435		GEORGETOWN	TX		04/12/2024	8.625	315,667						430,000	01/26/2024
100153711		AURORA	CO		07/11/2024	7.875	315,675						450,000	05/31/2024
100013960		WASHINGTON	UT		05/25/2017	4.500	315,676						338,000	01/31/2017
100089999		LONG BEACH	CA		01/13/2023	6.375	315,680						695,000	10/13/2022
100164398		MADERA	CA		08/21/2024	6.625	315,680						446,000	06/25/2024
100132125		PUYALLUP	WA		10/13/2023	6.875	315,682						550,000	08/10/2023
100176122		DACULA	GA		12/20/2024	7.000	315,686		(5)				506,000	11/08/2024
100046431		SYLMAR	CA		11/25/2020	4.699	315,692						532,000	08/07/2020
100147947		ANTIOCH	CA		04/08/2024	7.375	315,694						415,000	02/07/2024
100065854		LAHAINA	HI		07/27/2021	6.000	315,696						460,000	06/07/2021
100049586		LONG BEACH	CA		11/20/2020	4.250	315,697						646,000	07/31/2020
100144153		ARDMORE	PA		03/07/2024	7.625	315,698						410,000	01/12/2024
100031233		FORT WASHINGTON	MD		03/29/2019	4.250	315,698						454,000	12/07/2018
100148993		OGDEN	UT		04/19/2024	8.750	315,722						420,000	02/21/2024
100089744		SCOTTSDALE	AZ		12/02/2022	8.499	315,724						395,000	10/12/2022
100115802		RENO	NV		07/20/2023	6.499	315,742						440,000	05/11/2023
100107972		BAYFIELD	CO		05/22/2023	7.875	315,773						450,000	04/03/2023
100141250		LAWRENCEVILLE	GA		01/30/2024	8.375	315,774						483,000	12/12/2023
100131858		FORT WORTH	TX		10/06/2023	7.499	315,774						455,000	09/15/2023
100030717		SAINT ALBANS	NY		04/09/2019	3.500	315,776						422,750	07/31/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084792		BOISE	ID		08/02/2022	7.375	315,781						475,000	06/24/2022
100181866		LITHIA	FL		12/12/2024	7.125	315,789		(4)				425,000	08/20/2024
100181870		MERRILLVILLE	IN		12/12/2024	6.990	315,790		(1)				420,000	10/25/2024
100137957		SURPRISE	AZ		12/13/2023	6.625	315,797						440,000	09/25/2023
100077801		MIAMI	FL		12/23/2021	5.250	315,799						350,000	11/23/2021
100149520		MERCED	CA		04/26/2024	9.500	315,804						385,000	04/09/2024
100071643		ORANGE	CA		10/14/2021	4.000	315,804						1,150,000	06/18/2021
100026653		SAN PABLO	CA		09/26/2018	4.500	315,815						589,000	12/20/2023
100162820		ASHBURN	VA		08/12/2024	7.625	315,821						390,000	06/10/2024
100113280		KENT	WA		06/29/2023	6.375	315,822						703,000	05/15/2022
100163319		IRVING	TX		08/13/2024	8.250	315,825						440,000	07/22/2024
100028577		LIVINGSTON	CA		10/26/2018	5.125	315,826						327,750	06/04/2018
100162955		SEASIDE HEIGHTS	NJ		08/12/2024	8.125	315,831						350,000	06/11/2024
100147693		MADERA	CA		04/05/2024	10.125	315,853						415,000	03/06/2024
100145863		SACRAMENTO	CA		03/15/2024	8.000	315,853						475,000	02/02/2024
100172129		HEMET	CA		10/17/2024	7.250	315,856						408,000	09/19/2024
100146583		NEW BEDFORD	MA		03/20/2024	7.749	315,857						454,000	02/29/2024
100136493		BUCKEYE	AZ		11/20/2023	6.250	315,859						456,000	09/18/2023
100083674		ORLANDO	FL		06/21/2022	6.877	315,870						525,000	05/26/2022
100100735		SALEM	OR		04/28/2023	5.875	315,887						438,000	10/26/2021
100157542		ROTTERDAM	NLD		06/28/2024	5.550	315,889					(10,706)	500,000	05/30/2024
100090587		ROTTERDAM	NLD		12/28/2022	6.900	315,889					(20,771)	625,000	12/01/2023
100139470		LEHIGH ACRES	FL		12/28/2023	9.375	315,891						405,000	12/08/2023
100161029		CHARLOTTE	NC		07/24/2024	8.125	315,893						385,000	05/16/2024
100127636		NORTH LAS VEGAS	NV		09/08/2023	7.250	315,895						405,000	07/24/2023
100119146		SAN TAN VALLEY	AZ		07/31/2023	5.750	315,904						430,000	05/19/2023
100110387		LEMON GROVE	CA		06/30/2023	6.490	315,914						704,000	04/10/2023
100142806		CYPRESS	TX		02/08/2024	8.625	315,917						385,000	12/29/2023
100127549		BAKERSFIELD	CA		09/08/2023	7.499	315,924						420,000	07/29/2023
100159714		JUSTIN	TX		08/23/2024	7.125	315,927						405,000	07/23/2024
100145388		UNITED KINGDOM	GBR		03/12/2024	3.390	315,930		14,369			(6,916)	320,000	04/20/2020
100136957		AUBREY	TX		11/28/2023	7.125	315,935						435,000	10/06/2023
100148679		RICHMOND	TX		04/16/2024	7.499	315,954						385,000	03/22/2024
100168753		DUNDALK	MD		09/26/2024	7.875	315,963						470,000	08/16/2024
100126381		BELLEVILLE	NJ		08/30/2023	8.000	315,967						541,000	07/28/2023
100156426		RALEIGH	NC		06/24/2024	7.499	315,969						445,000	05/15/2024
100101959		CALIMESA	CA		04/14/2023	9.875	315,974						430,000	02/14/2023
100079988		WEST VALLEY CITY	UT		04/25/2022	4.250	315,980						460,000	01/28/2022
100025549		EAST PATCHOGUE	NY		09/20/2018	4.625	315,983						299,250	04/30/2018
100129612		LEANDER	TX		09/29/2023	5.750	315,986						465,000	07/27/2023
100150236		UNITED KINGDOM	GBR		04/29/2024	6.440	315,993					(1,060)	330,000	04/05/2024
100128767		MANASSAS	VA		09/21/2023	7.499	316,006						500,000	08/23/2023
100118664		NORRIDGE	IL		07/25/2023	8.250	316,009						390,000	05/01/2023
100088887		ORLANDO	FL		11/15/2022	7.750	316,016						404,400	10/24/2022
100109967		PHOENIX	AZ		06/22/2023	7.775	316,017						424,000	05/10/2023
100140378		KAILUA KONA	HI		01/18/2024	8.625	316,018						411,000	10/31/2023
100060274		SCHERTZ	TX		06/25/2021	4.375	316,021						408,000	04/26/2021
100182536		WEXFORD	PA		12/12/2024	7.125	316,028		(9)				421,000	10/30/2024
100030928		SANTA MONICA	CA		04/09/2019	3.125	316,030						1,540,000	10/24/2023
100142982		HUNTINGTON BEACH	CA		02/09/2024	7.750	316,031						645,000	01/23/2024
100171545		ROUND ROCK	TX		10/16/2024	7.625	316,032						386,000	08/16/2024
100161606		UNITED KINGDOM	GBR		07/29/2024	5.990	316,056					(8,712)	650,000	07/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146938		TWENTYNINE PALMS	CA		03/26/2024	7.000	316,057						524,000	01/30/2024
100152350		ROSEVILLE	CA		05/17/2024	5.750	316,057						452,000	03/20/2024
100089024		PORTLAND	OR		11/04/2022	7.500	316,064						420,000	09/30/2022
100157734		GROVETOWN	GA		06/28/2024	8.750	316,064						368,000	05/13/2024
100090905		LOS ANGELES	CA		01/31/2023	6.875	316,072						463,000	10/07/2022
100078287		COCOA BEACH	FL		02/10/2022	4.000	316,081						490,000	01/21/2022
100099576		SPRING HILL	FL		04/06/2023	10.500	316,082						355,000	02/10/2023
100168811		PASCO	WA		09/26/2024	8.375	316,087						375,000	08/02/2024
100134970		LILBURN	GA		10/30/2023	7.750	316,089						475,000	09/27/2023
100172832		HOLT	MI		12/06/2024	6.875	316,097		(8)				390,000	11/04/2024
100065462		MANCHESTER	NH		07/28/2021	3.490	316,111						494,000	06/18/2021
100169091		BRADENTON	FL		09/27/2024	7.625	316,113						410,000	07/26/2024
100099763		MEDFORD	NY		02/28/2023	7.917	316,115						461,000	02/02/2023
100108145		MILWAUKEE	WI		05/24/2023	9.375	316,120						373,000	04/20/2023
100141269		CHAMPIONS GATE	FL		01/30/2024	8.500	316,129						450,000	12/20/2023
100131690		ANTIOCH	TN		10/06/2023	7.500	316,146						370,000	07/28/2022
100073590		SCHIEDAM/VLAARDINGEN	NLD		10/25/2021	2.750	316,148					(20,788)	407,000	12/01/2023
100084699		NAMPA	ID		08/02/2022	7.375	316,154						400,000	06/29/2022
100101000		MIAMI	FL		04/28/2023	5.000	316,160						400,000	12/10/2021
100141033		GRAND SALINE	TX		02/20/2024	9.000	316,163						405,000	01/17/2024
100029131		JACKSONVILLE	FL		10/26/2018	5.000	316,166						356,250	05/31/2018
100141977		PHOENIX	AZ		02/29/2024	8.125	316,168						699,000	01/31/2024
100075858		GORREDIJK	NLD		11/24/2021	3.000	316,168					(20,789)	480,000	12/01/2023
100027939		ANTIOCH	CA		10/26/2018	4.000	316,172						522,500	05/31/2018
100084120		PHOENIXVILLE	PA		09/02/2022	7.000	316,178						407,000	06/22/2022
100128498		EATON	CO		09/15/2023	7.750	316,178						393,000	07/20/2023
100076718		CRESTLINE	CA		12/30/2021	5.875	316,184		(199)				341,000	11/30/2021
100165480		GATLINBURG	TN		08/29/2024	6.500	316,187						430,000	07/02/2024
100115953		WAREHAM	MA		07/20/2023	7.625	316,193						420,000	05/23/2023
100133540		MENIFEE	CA		10/19/2023	9.499	316,206						380,000	08/18/2023
100171627		CELINA	TX		10/16/2024	6.875	316,215						477,000	08/23/2024
100128115		CLARKSVILLE	TN		09/08/2023	7.500	316,218						380,000	08/15/2022
100110158		RAHWAY	NJ		06/30/2023	7.125	316,219						424,000	05/16/2023
100159359		VANCOUVER	WA		07/15/2024	6.125	316,221						466,605	05/07/2024
100119342		LAKE DALLAS	TX		07/31/2023	7.625	316,221						423,000	05/18/2023
100088879		DENVER	CO		11/15/2022	7.625	316,232						499,900	10/11/2022
100151139		LADSON	SC		05/09/2024	9.124	316,233						390,000	04/19/2024
100065228		LOS ANGELES	CA		07/14/2021	3.490	316,233						975,000	05/25/2021
100148598		BUDA	TX		04/12/2024	7.625	316,235						400,000	02/20/2024
100156210		PORT ST LUCIE	FL		06/20/2024	8.500	316,236						372,000	04/29/2024
100138388		FORNEY	TX		12/18/2023	8.874	316,246						385,000	11/17/2023
100103616		PALMDALE	CA		05/08/2023	7.999	316,252						415,000	03/16/2023
100083039		SARASOTA	FL		05/11/2022	4.462	316,257						538,000	03/04/2022
3410000535		SAINT AUGUSTINE	FL		09/24/2024	8.816	316,257						1,860,000	08/07/2024
100048634		HOLLYWOOD	FL		11/20/2020	4.750	316,267						475,000	07/31/2020
100151830		CLINTON TOWNSHIP	MI		05/10/2024	10.875	316,272						375,000	04/17/2024
100161431		CLOVIS	CA		07/29/2024	8.125	316,276						412,000	04/11/2024
100179576		YUMA	AZ		11/21/2024	6.990	316,302		(10)				390,000	09/17/2024
100162068		MODESTO	CA		07/31/2024	7.750	316,305						475,000	06/14/2024
100151000		BULLHEAD CITY	AZ		05/08/2024	7.625	316,320						389,000	02/29/2024
100120957		WINTER GARDEN	FL		08/30/2023	7.250	316,334						432,000	06/29/2023
100140483		PITTSBORO	NC		01/19/2024	8.500	316,343						450,000	09/19/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

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100071913		ARLINGTON	TX		11/19/2021	5.500	316,357						380,000	10/15/2021
100135975		SOMERSET	NJ		11/16/2023	8.999	316,358						400,000	10/16/2023
100182072		OLE ELUM	WA		12/12/2024	5.490	316,361		38				450,000	10/18/2024
100143236		PROVO	UT		02/16/2024	6.500	316,371						450,000	12/15/2023
100176584		MCFARLAND	WI		11/15/2024	6.625	316,378		(4)				380,000	10/02/2024
100107803		PORT SAINT JOE	FL		05/19/2023	5.990	316,382						435,000	02/24/2023
100161157		FREEPORT	FL		07/24/2024	8.125	316,384						408,000	05/24/2024
100144544		OLYMPIA	WA		04/26/2024	7.500	316,388						510,000	03/08/2024
100172288		STAR	ID		10/21/2024	6.490	316,399						400,000	09/03/2024
100067718		HALLANDALE BEACH	FL		09/23/2021	3.990	316,401						452,000	07/26/2021
100117104		PATERSON	NJ		07/20/2023	3.875	316,402						510,000	03/01/2024
100117760		LAKELAND	FL		07/20/2023	7.250	316,403						434,990	03/01/2024
100140115		CONROE	TX		01/09/2024	6.500	316,406						421,000	11/01/2023
100164006		YAKIMA	WA		08/21/2024	8.750	316,406						435,000	06/28/2024
100080308		AMSTERDAM	NLD		02/22/2022	3.250	316,407					(20,805)	387,240	12/01/2023
100142554		ROUND ROCK	TX		02/08/2024	7.499	316,407						415,000	12/29/2023
100169736		SAN BERNARDINO	CA		09/30/2024	7.375	316,412						425,000	06/13/2024
100117695		CLERMONT	FL		07/20/2023	6.250	316,418						465,000	03/01/2024
100143875		WEST HAVEN	CT		03/06/2024	7.875	316,426						390,000	01/31/2024
100175488		AUBURN	GA		12/23/2024	6.875	316,429		(1)				540,000	06/24/2024
100143264		COLORADO SPRINGS	CO		02/16/2024	6.875	316,441						435,000	12/22/2023
100173283		SPRING HILL	TN		10/30/2024	7.125	316,446						460,000	08/30/2024
100175306		FAIRFIELD	CA		11/05/2024	7.125	316,451						455,000	09/06/2024
100182662		CANTONMENT	FL		12/12/2024	6.875	316,459		(5)				418,000	10/29/2024
100179799		HARRISBURG	NC		11/21/2024	6.625	316,466						419,000	08/23/2024
100102882		ARLINGTON	TX		06/22/2023	6.750	316,480		69				480,000	09/16/2022
100136792		YONKERS	NY		11/27/2023	8.280	316,485						580,000	10/26/2023
100090320		BRIDGEPORT	CT		01/06/2023	8.500	316,487						430,000	11/08/2022
100017236		SCOTTSDALE	AZ		04/26/2018	5.000	316,494						440,000	12/31/2017
100175348		SAN ANTONIO	TX		11/05/2024	6.125	316,499						440,000	09/18/2024
100031060		FAIRFIELD	CA		03/29/2019	2.000	316,502						725,000	11/22/2021
100162961		LANTANA	TX		08/12/2024	7.375	316,504						460,000	06/21/2024
100013106		BLUFFTON	SC		05/25/2017	4.625	316,510						330,000	01/31/2017
100140623		MABLETON	GA		01/19/2024	7.500	316,515						424,000	11/09/2023
100151407		WAUKEE	IA		05/10/2024	7.625	316,521						394,000	03/28/2024
100153248		MARYVILLE	TN		05/30/2024	7.490	316,526						457,000	04/12/2024
100171324		ORLAND PARK	IL		10/16/2024	8.125	316,533						384,000	08/13/2024
100150739		AUSTIN	TX		05/06/2024	7.000	316,533						545,000	03/12/2024
100177750		BERLIN	MD		11/19/2024	9.500	316,534		(77)				2,000,000	08/19/2024
3340086360		NORTH HALEDON	NJ		12/05/2024	8.707	316,535						1,356,000	10/14/2024
100133631		VANCOUVER	WA		10/23/2023	5.990	316,548						540,000	08/17/2023
100120746		SACRAMENTO	CA		08/25/2023	7.990	316,549						400,000	07/14/2023
100151291		RENO	NV		05/10/2024	7.625	316,551						390,000	03/20/2024
100135791		DENTON	TX		11/10/2023	6.750	316,551						480,000	09/22/2023
100137689		TUCSON	AZ		12/08/2023	8.125	316,553						420,000	10/12/2023
100142203		BOISE	ID		03/15/2024	9.990	316,564		(152)				412,000	01/04/2024
100055856		AUBURNDALE	FL		03/23/2021	2.125	316,569						414,000	01/06/2021
100137873		WINTER GARDEN	FL		12/08/2023	7.625	316,572						640,000	10/19/2023
100171304		BAYONNE	NJ		10/16/2024	7.125	316,575						735,000	08/26/2024
100071469		ANAHEIM	CA		10/26/2021	3.375	316,575						881,000	09/28/2021
100155110		NORTH ROYALTON	OH		07/19/2024	8.250	316,579						536,000	08/24/2023
100153653		BROOKLYN CENTER	MN		05/31/2024	7.500	316,584						395,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100869		ROCKVALE	TN		04/28/2023	4.990	316,586						550,000	12/28/2021
100152271		TUCSON	AZ		05/17/2024	7.500	316,587						424,000	03/20/2024
100158485		LAKEWOOD	OH		07/10/2024	7.750	316,595						420,000	04/24/2024
100161428		MCALLEN	TX		07/29/2024	7.375	316,598						419,000	03/25/2024
100116311		BAYSIDE	NY		07/20/2023	3.375	316,599						1,530,000	03/01/2024
100169556		VIRGINIA BCH	VA		09/30/2024	7.500	316,599		(48)				411,000	06/21/2024
100128065		ANTIOCH	TN		09/08/2023	7.500	316,611						375,000	08/01/2022
100173114		ELLIJAY	GA		10/30/2024	5.999	316,617						487,000	09/23/2024
100175386		CAMAS	WA		11/05/2024	5.875	316,619						536,666	09/19/2024
100182077		CHANDLER	AZ		12/12/2024	5.990	316,626		27				429,000	10/24/2024
100031086		MANTECA	CA		03/29/2019	2.625	316,646						465,000	12/09/2018
100119340		RICHMOND	TX		07/31/2023	6.125	316,646						435,000	05/30/2023
100181274		VACAVILLE	CA		12/06/2024	6.499	316,646		8				560,000	10/30/2024
100029138		RENO	NV		10/26/2018	5.000	316,652						422,750	06/01/2018
100148578		KISSIMMEE	FL		04/12/2024	6.990	316,659						505,000	02/16/2024
100136308		MCKINNEY	TX		11/20/2023	7.875	316,672						431,000	10/02/2023
100141262		WEST NEW YORK	NJ		01/30/2024	8.875	316,672						485,000	12/20/2023
100136543		HIGHLAND	UT		11/20/2023	6.000	316,684						496,000	09/26/2023
100158663		GLASSBORO	NJ		07/10/2024	8.125	316,686						415,000	04/24/2024
100119556		HOBOKEN	NJ		07/28/2023	5.750	316,694						600,000	06/30/2023
100182297		CALABASH	NC		12/12/2024	5.750	316,698		28				458,000	10/17/2024
100169121		DAVENPORT	FL		09/27/2024	6.990	316,716						446,000	07/31/2024
100157729		HEMPSTEAD	NY		06/28/2024	8.875	316,749						898,000	05/17/2024
100049747		GARDENA	CA		11/20/2020	3.625	316,750						664,050	07/31/2020
100184407		TURLOCK	CA		12/17/2024	7.125	316,757		(6)				460,000	11/01/2024
100135275		RICHMOND	TX		11/08/2023	6.750	316,760						464,000	09/12/2023
100000431		MONTEBELLO	CA		09/27/2016	4.500	316,769						395,275	08/22/2016
100162833		DENVER	CO		08/12/2024	6.750	316,769						400,000	06/17/2024
100132335		MCDONOUGH	GA		11/03/2023	7.500	316,772						410,000	04/27/2022
100168667		CLEARWATER	FL		09/25/2024	7.375	316,774						385,000	08/16/2024
100139307		SAVANNAH	GA		12/28/2023	8.250	316,776						435,000	11/30/2023
100171716		SNELLVILLE	GA		10/17/2024	7.875	316,783						353,000	08/19/2024
100117784		MIAMI	FL		07/20/2023	7.375	316,797						660,000	03/01/2024
100161514		DUNEDIN	FL		07/30/2024	7.625	316,805						432,000	05/22/2024
100133361		ROYAL PALM BEACH	FL		11/21/2023	8.125	316,806						682,000	09/19/2023
100167460		PALM COAST	FL		09/16/2024	7.375	316,811						450,000	07/26/2024
100150523		ACWORTH	GA		05/03/2024	7.105	316,812						449,120	01/26/2024
100065767		BOTHELL	WA		07/28/2021	3.750	316,836						825,000	06/10/2021
100176938		MANASSAS	VA		11/15/2024	8.500	316,852		(43)				464,000	08/26/2024
100133730		DAVENPORT	FL		10/23/2023	5.990	316,864						452,800	08/25/2023
100080831		HAPPY VALLEY	OR		03/10/2022	4.875	316,883						414,000	01/31/2022
100137731		DURHAM	NC		12/08/2023	7.625	316,887						450,000	10/18/2023
100135595		LANCASTER	CA		11/09/2023	7.990	316,892						455,000	09/14/2023
100133534		MIAMI	FL		10/19/2023	8.874	316,897						380,000	09/22/2023
100135864		FITCHBURG	MA		11/13/2023	9.999	316,902						430,000	10/18/2023
100089294		ROSEVILLE	CA		01/26/2023	8.000	316,902						408,000	10/18/2022
100138137		ORLANDO	FL		12/14/2023	9.125	316,906						405,000	10/18/2023
100159479		FARMERS BRANCH	TX		07/15/2024	7.625	316,913						455,000	05/24/2024
100108208		LAS VEGAS	NV		05/24/2023	8.750	316,915						370,000	04/24/2023
100150269		SPIJKENISSE	NLD		04/29/2024	5.650	316,924					(11,106)	510,000	04/04/2024
100186368		NEWARK	DE		12/30/2024	7.250	316,933						415,000	11/25/2024
100172491		FORNEY	TX		10/23/2024	7.625	316,936						435,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100178291		TAMARAC	FL		11/19/2024	6.499	316,948						400,000	10/21/2024
100173804		CORTLANDT MANOR	NY		10/30/2024	7.000	316,951						610,000	09/13/2024
100100034		VIRGIN	UT		03/28/2023	11.125	316,953						465,000	02/28/2023
100158924		VENICE	FL		07/12/2024	6.990	316,960						460,000	05/21/2024
100144182		RATHDRUM	ID		03/07/2024	7.125	316,965						421,500	01/16/2024
100172712		PHOENIX	AZ		11/21/2024	7.375	316,965		(20)				440,000	10/30/2024
100171559		FORT WORTH	TX		10/16/2024	5.990	316,977						445,000	08/16/2024
100046524		SAN JOSE	CA		11/25/2020	4.375	316,981						983,725	08/05/2020
100084748		HOLLYWOOD	FL		08/02/2022	8.000	316,982						445,000	06/22/2022
100151919		HEMET	CA		07/10/2024	8.500	316,985						440,000	05/20/2024
100091480		KEARNY	NJ		01/20/2023	7.424	316,985						546,000	12/22/2022
100152751		HOT SPRINGS	NC		05/22/2024	8.749	316,987						380,000	04/25/2024
100141540		SAN BERNARDINO	CA		01/30/2024	9.375	316,997						390,000	12/12/2023
100102943		HILLSBOROUGH	CA		06/22/2023	8.125	317,005						3,200,000	01/17/2023
100012731		RIVIERA BEACH	FL		05/25/2017	4.250	317,005						380,000	01/31/2017
100144684		UNITED KINGDOM	GBR		03/12/2024	3.390	317,007					(6,963)	349,986	02/28/2020
100143265		SOUTH KINGSTOWN	RI		02/16/2024	7.499	317,011						415,000	12/20/2023
100178252		SAN DIEGO	CA		11/19/2024	6.499	317,013		(5)				685,000	10/25/2024
100027045		ANAHEIM	CA		09/26/2018	4.500	317,024						530,000	06/15/2018
100154855		FAIR LAWN	NJ		07/19/2024	7.875	317,026						510,000	01/25/2024
100160925		LEEHIGH ACRES	FL		07/24/2024	7.624	317,028						435,000	06/17/2024
100180332		MURFREESBORO	TN		11/25/2024	7.000	317,030						422,000	09/27/2024
100073537		MODESTO	CA		10/26/2021	5.500	317,038						410,000	09/03/2021
100133456		LEANDER	TX		10/19/2023	9.875	317,045						410,000	08/28/2023
4010071936		TROY	NY		04/29/2024	8.400	317,053						413,000	03/13/2024
100025094		LOS ANGELES	CA		09/20/2018	5.000	317,055						598,500	04/30/2018
100168110		CAPE CORAL	FL		09/20/2024	6.990	317,055						615,000	04/10/2024
100135126		SUWANEE	GA		11/01/2023	6.375	317,057						411,000	08/29/2023
100169392		ORLANDO	FL		09/27/2024	7.375	317,064						520,000	08/15/2024
100143478		TAMPA	FL		02/16/2024	10.375	317,079						375,000	01/11/2024
100054050		PARLIN	NJ		03/23/2021	3.750	317,106						339,900	01/05/2021
100142645		OAKLAND	TN		02/08/2024	7.375	317,111						424,000	12/11/2023
100139320		IRMO	SC		12/28/2023	8.125	317,116						458,400	11/16/2023
100140518		LAWRENCEVILLE	GA		01/19/2024	7.500	317,121						427,000	11/27/2023
100182196		CYPRESS	TX		12/12/2024	7.125	317,124		(3)				350,000	09/30/2024
100118112		LITTLEROCK	CA		07/20/2023	6.250	317,125						525,000	03/01/2024
100168854		UNITED KINGDOM	GBR		09/26/2024	5.740	317,136					(22,725)	335,000	08/27/2024
100166109		BEND	OR		09/09/2024	7.125	317,138						444,000	07/17/2024
100110378		EAGLE MOUNTAIN	UT		06/30/2023	7.500	317,143						425,000	04/14/2023
100119447		TUCSON	AZ		07/31/2023	7.625	317,143						400,500	06/07/2023
100110327		NASHVILLE	TN		06/30/2023	6.500	317,149						460,000	05/01/2023
100103090		ROOSEVELT	NY		04/21/2023	7.949	317,160						440,000	03/22/2023
100012920		LAND OF LAKES	FL		05/25/2017	4.000	317,163						376,000	01/31/2017
100148245		HANOVER	MD		04/12/2024	7.000	317,164						535,000	02/15/2024
100130114		NETHERLANDS	NLD		09/26/2023	6.100	317,183					(20,856)	437,500	12/01/2023
100102935		LAKE ELSINORE	CA		06/22/2023	8.875	317,185		(180)				425,000	12/13/2022
3340076566		BRENTWOOD	NY		09/18/2024	8.834	317,196						1,146,000	04/30/2024
100163272		SACRAMENTO	CA		08/13/2024	7.999	317,199						430,000	07/16/2024
100164798		KISSIMMEE	FL		08/26/2024	7.875	317,216						393,000	06/21/2024
100155398		FRISCO	TX		06/18/2024	9.375	317,224						1,100,000	03/18/2024
100168676		BEAUMONT	CA		09/25/2024	7.375	317,226						610,000	08/14/2024
100144352		AUBREY	TX		03/07/2024	7.125	317,235						422,000	01/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160236		SAN ANTONIO	TX		07/18/2024	7.625	317,240						375,000	05/31/2024
100143554		LEESBURG	GA		02/21/2024	7.850	317,256						413,000	01/31/2024
100168454		RALEIGH	NC		09/25/2024	7.375	317,259						414,000	06/28/2024
100147767		SEVIERVILLE	TN		04/08/2024	6.624	317,266						415,000	02/26/2024
100171267		CHICAGO	IL		10/16/2024	7.125	317,275						440,000	08/30/2024
100110435		LAS VEGAS	NV		06/30/2023	7.625	317,275						420,000	04/26/2023
100168590		FLORIDA CITY	FL		09/25/2024	5.990	317,276						422,000	07/24/2024
100179899		ARGYLE	TX		11/25/2024	5.250	317,303						544,000	09/23/2024
100109379		PORT SAINT LUCIE	FL		06/12/2023	6.875	317,310						412,000	04/14/2023
100013876		RANCHO CUCAMONGA	CA		05/25/2017	4.000	317,317						475,000	01/31/2017
100055898		NEW ORLEANS	LA		03/26/2021	3.500	317,323						445,000	01/14/2021
100185395		FRESNO	CA		12/20/2024	5.625	317,328		17				444,500	10/17/2024
100030907		SANTA CLARA	CA		04/09/2019	2.875	317,330						747,650	10/06/2018
100060293		DALLAS	TX		06/25/2021	3.875	317,349						475,000	04/22/2021
100138343		CAPE CORAL	FL		12/18/2023	7.990	317,353						445,000	11/01/2023
100181336		SLAUGHTER	LA		12/06/2024	6.375	317,355						453,000	11/08/2024
100169674		PAGOSA SPRINGS	CO		09/30/2024	7.500	317,357						410,000	06/22/2024
100152387		POOLER	GA		05/17/2024	7.125	317,365						436,000	04/03/2024
100179786		MINT HILL	NC		11/21/2024	6.375	317,367		(18)				415,000	08/13/2024
100048691		ELK GROVE	CA		11/20/2020	5.500	317,367						420,850	07/31/2020
100162007		KENNETT SQUARE	PA		07/31/2024	7.875	317,372		40				550,000	06/20/2024
100045235		BOULDER	CO		11/25/2020	4.500	317,388						886,350	08/06/2020
100139956		GILBERT	AZ		01/09/2024	7.374	317,393						450,000	11/28/2023
100119484		BENTONVILLE	AR		07/31/2023	7.375	317,397						502,000	06/20/2023
100159057		LAYTON	UT		08/15/2024	7.250	317,406						454,000	07/12/2024
100160145		DAWSONVILLE	GA		07/17/2024	8.125	317,407						471,000	05/24/2024
100090295		MIAMI	FL		01/13/2023	10.125	317,408						500,000	11/21/2022
100179615		DAWSONVILLE	GA		11/21/2024	7.250	317,408		(14)				416,000	09/23/2024
100086186		CONROE	TX		10/07/2022	8.125	317,410						395,000	08/19/2022
100160044		PFLUGERVILLE	TX		07/17/2024	6.875	317,430						406,000	05/10/2024
100169034		SAN DIEGO	CA		09/27/2024	7.990	317,458						430,000	07/10/2024
100100031		BALTIMORE	MD		03/28/2023	8.250	317,463						439,000	02/16/2023
100080972		MANCHACA	TX		03/18/2022	3.499	317,471						550,000	01/20/2022
3300004497		CLOSTER	NJ		06/09/2023	9.555	317,471						1,050,000	04/24/2023
100159703		MIAMI	FL		08/23/2024	7.875	317,474						400,000	07/26/2024
100119326		TOOELE	UT		07/31/2023	6.999	317,479						430,000	06/15/2023
100128794		CYPRESS	TX		09/21/2023	7.499	317,485						441,000	09/06/2023
100119714		TOMS RIVER	NJ		08/08/2023	7.761	317,498						450,000	07/14/2023
100136292		APEX	NC		11/20/2023	7.625	317,501						454,000	09/28/2023
100076266		RIVERSIDE	CA		01/07/2022	3.500	317,515						550,000	11/01/2021
100155089		OCALA	FL		07/19/2024	8.125	317,519						375,000	09/13/2023
100132285		BREMERTON	WA		10/13/2023	6.990	317,527						480,000	08/26/2023
100010842		TUKWILA	WA		12/23/2016	12.750	317,534						680,000	03/21/2022
100175248		HOMESTEAD	FL		11/05/2024	6.875	317,537						445,000	08/28/2024
100165006		AVENTURA	FL		08/28/2024	7.124	317,538						427,000	08/01/2024
100133803		SPRING	TX		10/20/2023	8.875	317,558						420,000	09/29/2023
100180559		SACRAMENTO	CA		11/26/2024	8.375	317,583		(24)				385,000	11/06/2024
100171636		CELINA	TX		10/16/2024	7.125	317,590						418,000	08/26/2024
100161068		SURPRISE	AZ		07/24/2024	5.500	317,599						448,000	05/03/2024
100133596		WEST PALM BEACH	FL		10/23/2023	7.625	317,603						418,000	08/22/2023
100088057		LAS VEGAS	NV		10/25/2022	7.125	317,618						865,000	09/08/2022
100152308		WESLEY CHAPEL	FL		05/17/2024	7.625	317,637						476,000	03/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117243		JURUPA VALLEY	CA		07/20/2023	5.125	317,658						757,000	03/01/2024
100053496		MIAMI	FL		03/23/2021	4.125	317,664						550,000	01/09/2021
100182512		FEDERAL WAY	WA		12/12/2024	6.500	317,678		3				452,000	11/01/2024
100133673		LAS VEGAS	NV		10/23/2023	7.499	317,681						445,000	08/31/2023
100101669		LACEY	WA		04/26/2023	6.625	317,683						460,000	03/14/2023
100117854		RUSKIN	FL		07/20/2023	10.125	317,685						410,000	03/01/2024
100186549		RATHDRUM	ID		12/30/2024	7.250	317,693						405,000	11/08/2024
100162942		NAPLES	FL		08/12/2024	7.125	317,700						520,000	06/20/2024
100131631		ALTUS	OK		10/06/2023	7.375	317,707						390,000	07/21/2023
100025007		OAKLEY	CA		09/20/2018	4.875	317,708						422,750	04/30/2018
100116904		JERSEY CITY	NJ		07/20/2023	5.490	317,723						485,000	03/01/2024
100174763		CONYERS	GA		10/31/2024	7.250	317,739						680,000	02/02/2024
100147690		ALBUQUERQUE	NM		04/05/2024	9.375	317,741						537,000	03/19/2024
100151953		FRESNO	CA		06/14/2024	7.875	317,744						345,000	05/15/2024
100049710		TRUMBULL	CT		11/20/2020	5.250	317,748						416,100	07/31/2020
100172612		MAGNA	UT		10/23/2024	6.375	317,750						491,000	09/09/2024
100019644		SPRING VALLEY	CA		07/26/2018	5.490	317,756						535,000	04/17/2018
100038892		DUBLIN	IRL		09/27/2019	1.500	317,759					(20,852)	456,784	11/30/2018
100138307		PITTSBORO	NC		12/18/2023	7.990	317,760						410,000	10/27/2023
100078668		ST CHARLES	IL		02/02/2022	6.375	317,775						356,000	01/18/2022
100080047		PONTE VERDE BEACH	FL		04/08/2022	4.875	317,797						523,795	10/13/2021
100013312		FREDERICKSBURG	VA		05/25/2017	4.625	317,804						350,000	01/31/2017
100102057		ROSENBERG	TX		04/14/2023	9.999	317,819						385,000	02/17/2023
100115756		IONE	CA		07/20/2023	7.125	317,824						500,000	05/30/2023
100137488		MANCHESTER	CT		01/11/2024	7.875	317,828						418,000	11/30/2023
100128730		JACKSONVILLE	FL		09/21/2023	7.499	317,838						420,000	08/11/2023
100167412		VENICE	FL		09/16/2024	6.125	317,853						430,000	06/24/2024
100119458		PAWTUCKET	RI		07/31/2023	7.500	317,854						438,000	06/12/2023
100120685		CLIFTON	NJ		08/25/2023	7.990	317,860						423,000	06/30/2023
100157848		EL DORADO HILLS	CA		07/09/2024	6.499	317,861						705,000	05/09/2024
100133119		HOLBROOK	MA		11/29/2023	8.250	317,865						490,000	10/20/2023
100140834		BOISE	ID		03/06/2024	9.990	317,870		(166)				412,000	01/04/2024
100165324		SCOTTSDALE	AZ		08/29/2024	7.375	317,883						440,000	08/01/2024
100170342		MESQUITE	NV		10/08/2024	6.624	317,896						526,000	08/05/2024
100149012		PHOENIX	AZ		04/19/2024	8.500	317,899						418,000	03/01/2024
100142915		ORLANDO	FL		02/09/2024	7.875	317,910						446,000	11/21/2023
100102569		LANCASTER	PA		06/07/2023	7.500	317,921		53				424,000	11/15/2022
100146976		ANNA	TX		03/26/2024	6.875	317,924						428,000	02/07/2024
100141259		TAMPA	FL		01/30/2024	9.500	317,926						460,000	11/30/2023
100168476		ARGYLE	TX		09/25/2024	5.990	317,928						470,000	08/02/2024
100180563		MIAMI	FL		11/26/2024	6.750	317,932		(24)				550,000	11/04/2024
3340083133		HUNTINGTON STATION	NY		09/03/2024	9.443	317,948						1,400,000	07/31/2024
100112223		CHULA VISTA	CA		06/29/2023	4.625	317,957						850,000	05/15/2022
100080814		KISSIMMEE	FL		03/15/2022	5.825	317,958						462,000	03/02/2022
100161298		BENTONVILLE	AR		07/25/2024	6.625	317,959						428,000	05/06/2024
100186266		ORLANDO	FL		12/27/2024	6.875	317,971		(3)				480,000	11/05/2024
100169501		MOUNT SINAI	NY		09/30/2024	7.500	317,986		(55)				412,500	06/27/2024
100132059		ELLIJAY	GA		10/13/2023	6.875	317,988						450,000	08/18/2023
3340085230		BOWIE	MD		10/03/2024	8.426	317,988						1,170,000	09/17/2024
100044382		YONKERS	NY		11/19/2020	5.750	317,996						500,000	05/12/2018
100090149		SPOKANE	WA		01/13/2023	9.125	317,997						448,000	11/08/2022
100046060		VIRGINIA BEACH	VA		11/25/2020	3.375	318,002						593,750	08/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120038		MIDLAND	TX		08/11/2023	7.500	318,003						425,000	06/13/2023
100054743		MONTEBELLO	CA		03/23/2021	4.000	318,013						487,000	12/31/2020
100163909		LAKE IN THE HILLS	IL		10/04/2024	9.125	318,015						344,000	08/19/2024
100120591		PHOENIX	AZ		08/18/2023	9.875	318,017						380,000	07/29/2023
100135431		CAMBRIDGE	MA		11/13/2023	7.500	318,019						445,000	09/11/2023
100110181		MURPHYS	CA		06/30/2023	5.999	318,036						420,000	05/05/2023
100136231		ST. GEORGE	UT		11/20/2023	8.000	318,038						506,000	10/17/2023
100169167		STAR	ID		09/27/2024	6.875	318,038						550,000	08/16/2024
100054735		CLOVIS	CA		03/23/2021	3.750	318,048						330,000	12/31/2020
100065225		COLORADO SPRINGS	CO		07/14/2021	3.499	318,053						678,000	05/25/2021
100079369		MURRIETA	CA		03/17/2022	4.250	318,057		(80)				483,000	02/10/2022
100140836		BOISE	ID		03/06/2024	9.990	318,069		(168)				412,000	01/05/2024
100079265		TAMPA	FL		02/28/2022	5.875	318,086						430,000	01/21/2022
100127939		COLUMBIA	TN		09/08/2023	5.875	318,092						620,000	05/09/2022
100128291		REISTERSTOWN	MD		09/14/2023	9.625	318,093						425,000	08/17/2023
100074446		MIRAMAR	FL		12/02/2021	4.312	318,121						524,000	11/16/2021
100136778		ALBUQUERQUE	NM		11/27/2023	8.634	318,125						590,000	10/25/2023
100175602		LONG BEACH	CA		11/12/2024	7.750	318,132		(18)				510,000	10/23/2024
100143748		BRIDGEPORT	CT		04/05/2024	7.875	318,135						420,000	02/12/2024
100147897		LA PLATA	MD		04/08/2024	5.500	318,140						446,000	01/29/2024
100173741		WEST CHESTER	PA		10/30/2024	7.500	318,146						408,000	09/27/2024
100175981		DOVER	NH		11/14/2024	6.125	318,152						490,000	09/21/2024
100147236		WATERBURY	CT		03/28/2024	8.080	318,153						400,000	02/21/2024
3340069583		NEW YORK	NY		03/28/2024	9.288	318,156						1,390,000	02/06/2024
100136105		ABILENE	TX		12/18/2023	8.625	318,162						387,000	11/17/2023
100081409		KENAI	AK		03/18/2022	3.625	318,163						460,000	12/30/2021
100101726		ZAANDAM	NLD		03/30/2023	6.250	318,167					(20,921)	440,000	12/01/2023
100144531		LAKEWOOD	OH		04/26/2024	7.750	318,172						409,000	03/12/2024
100185379		PALMETTO	FL		12/20/2024	5.875	318,188		17				427,000	10/18/2024
100156402		APEX	NC		06/24/2024	7.124	318,188						452,000	05/17/2024
100156403		APEX	NC		06/24/2024	7.124	318,188						452,000	05/17/2024
100156404		APEX	NC		06/24/2024	7.124	318,188						452,000	05/17/2024
3340070055		HICKSVILLE	NY		02/26/2024	9.183	318,194						1,510,000	01/17/2024
100150791		COTTAGE GROVE	MN		05/08/2024	7.624	318,197						402,000	03/27/2024
100153228		LEHIGH ACRES	FL		05/30/2024	7.000	318,197						435,000	04/08/2024
100172468		APEX	NC		10/23/2024	6.625	318,201						419,000	08/30/2024
100156431		INDIAN TRAIL	NC		06/24/2024	7.500	318,202						468,000	05/20/2024
100158670		CLINTON	MD		07/10/2024	5.500	318,212						450,000	04/26/2024
100185099		TUCSON	AZ		12/20/2024	6.499	318,219		7				435,000	11/14/2024
100140358		LAND O LAKES	FL		01/18/2024	6.500	318,220						435,000	11/27/2023
100065746		FULLERTON	CA		07/28/2021	4.375	318,232						655,000	06/07/2021
100149438		BANNER ELK	NC		04/24/2024	6.625	318,236						421,000	03/01/2024
100185102		TUCSON	AZ		12/20/2024	6.499	318,238		7				440,000	11/14/2024
100140839		BOISE	ID		03/06/2024	9.990	318,245		(169)				412,000	01/05/2024
100172978		FREDERICKSBURG	VA		10/25/2024	6.999	318,251						455,000	09/30/2024
100172431		DALLAS	GA		10/23/2024	5.990	318,256						410,000	08/20/2024
100164322		DENTON	TX		08/21/2024	6.990	318,260						420,000	07/01/2024
100175671		NORTHWOOD	OH		11/12/2024	6.999	318,270		(32)				385,000	10/21/2024
100165321		TULARE	CA		08/29/2024	7.999	318,280						375,000	08/07/2024
100043861		SANTA ROSA	CA		08/19/2020	5.290	318,296						712,500	01/24/2020
100168645		PARLIER	CA		09/25/2024	7.125	318,300						480,000	08/13/2024
100049080		DUNCANNON	PA		11/20/2020	4.250	318,302						395,000	04/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158618		SPOKANE	WA		07/10/2024	7.624	318,309						394,000	05/29/2024
100148436		ROSEVILLE	CA		04/12/2024	5.750	318,319						486,000	02/16/2024
100169500		MONTEREY	CA		09/30/2024	7.125	318,322		(29)				420,000	06/14/2024
100155007		HAWLEY	PA		07/19/2024	7.875	318,328						490,000	02/05/2024
100025703		COMPTON	CA		09/20/2018	3.875	318,331						427,500	04/30/2018
100130284		KISSIMMEE	FL		09/28/2023	9.875	318,337						394,000	07/26/2023
100145224		UNITED KINGDOM	GBR		03/12/2024	9.500	318,348		13,260			(6,965)	394,977	12/19/2019
100120279		LEHIGH ACRES	FL		08/18/2023	8.375	318,350						450,000	06/20/2023
100114843		FREDERICK	MD		07/10/2023	6.375	318,365						435,000	05/09/2023
100024689		PORT CHESTER	NY		09/20/2018	4.000	318,366						427,500	04/30/2018
100081629		APOPKA	FL		03/24/2022	5.875	318,368		(81)				450,000	03/11/2022
100157889		SANTA ROSA BEACH	FL		07/09/2024	8.125	318,371						350,000	03/28/2024
100131934		WAKE FOREST	NC		10/13/2023	6.625	318,391						445,000	08/11/2023
100099975		BOCA RATON	FL		03/28/2023	8.249	318,391						404,000	02/28/2023
100048616		CARY	NC		11/20/2020	4.875	318,409						593,750	07/31/2020
100185113		TUCSON	AZ		12/20/2024	6.499	318,411		7				435,000	11/14/2024
100161134		MEDINA	MN		07/24/2024	6.375	318,426						410,000	05/31/2024
100176757		COLONIAL BEACH	VA		11/15/2024	7.000	318,430		(21)				440,000	06/12/2024
100185101		TUCSON	AZ		12/20/2024	6.499	318,445		7				435,000	11/14/2024
100162660		PLAINFIELD	IL		08/12/2024	5.990	318,445						447,000	05/23/2024
100088091		JACKSONVILLE	FL		10/25/2022	9.000	318,446						425,000	09/16/2022
100135752		ANNA	TX		11/10/2023	7.990	318,447						425,000	09/26/2023
100166206		CYPRESS	TX		09/09/2024	5.990	318,451						420,000	06/25/2024
100110193		CARY	NC		06/30/2023	6.125	318,459						475,000	05/18/2023
100153107		HARTFORD	CT		06/27/2024	8.750	318,463						380,000	06/05/2024
100145438		UNITED KINGDOM	GBR		03/12/2024	9.500	318,472					(6,995)	320,000	11/25/2019
100088575		DEN HAAG	NLD		10/27/2022	5.200	318,478					(20,941)	391,470	12/01/2023
100137276		NETHERLANDS	NLD		11/28/2023	6.160	318,478					(20,941)	410,000	12/01/2023
100083337		ROTTERDAM	NLD		05/27/2022	3.350	318,478					(20,941)	387,039	12/01/2023
100082059		DEN HAAG	NLD		03/30/2022	3.350	318,478					(20,941)	387,216	12/01/2023
100147335		RIJSWIJK	NLD		03/27/2024	6.750	318,478					(14,422)	410,000	03/01/2024
100132257		DEEPHAVEN	MN		10/13/2023	7.500	318,485						428,000	08/14/2023
100153651		MIDWAY	GA		05/31/2024	7.750	318,488						455,000	04/12/2024
100138062		ROSAMOND	CA		12/13/2023	9.875	318,494						374,000	11/09/2023
100136988		SAINT LOUIS	MO		11/28/2023	8.125	318,497						427,000	10/11/2023
100120071		DURHAM	NC		08/11/2023	7.625	318,499						541,000	06/15/2023
100120355		AUBURN	GA		08/18/2023	7.875	318,501						410,000	07/18/2023
100137807		ALPHARETTA	GA		12/08/2023	7.875	318,505						555,000	10/25/2023
100048191		PALMDALE	CA		11/20/2020	4.250	318,517						421,800	07/31/2020
100161031		PARRISH	FL		07/24/2024	7.625	318,524						395,000	05/28/2024
100155016		CINCINNATI	OH		07/19/2024	7.125	318,528						439,000	01/30/2024
100137161		FORNEY	TX		11/28/2023	9.750	318,533						602,000	09/29/2023
100169855		ZEPHYRHILLS	FL		09/30/2024	5.750	318,543						395,000	03/11/2024
100013161		STAR	ID		05/25/2017	4.625	318,548						362,800	01/31/2017
100114802		PORT CHARLOTTE	FL		07/10/2023	6.624	318,565						427,000	05/31/2023
100185098		TUCSON	AZ		12/20/2024	6.499	318,573		7				435,000	11/14/2024
100147041		TWAIN HARTE	CA		03/27/2024	7.875	318,579						445,000	12/15/2023
100164924		PHILADELPHIA	PA		08/28/2024	7.950	318,583						420,000	07/11/2024
100108178		LANCASTER	CA		05/24/2023	9.250	318,585						375,000	05/01/2023
100164240		SPRINGDALE	AR		08/21/2024	6.499	318,590						572,000	07/31/2024
100110609		KISSIMMEE	FL		06/30/2023	5.990	318,595						545,000	05/05/2023
100165392		GEORGETOWN	TX		08/29/2024	7.250	318,610						437,000	07/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154758		MIAMI	FL		07/19/2024	6.875	318,611						600,000	02/26/2024
100115832		SPOKANE VALLEY	WA		07/20/2023	6.125	318,628						445,000	05/16/2023
100169512		TIGARD	OR		09/30/2024	7.125	318,640						420,000	07/08/2024
100133713		ROSEVILLE	CA		10/23/2023	6.125	318,649						475,000	08/23/2023
100164176		LAKE FOREST (TRABUCO CANYON AR	CA		08/21/2024	7.125	318,661						625,000	07/25/2024
100024659		BERKELEY	CA		09/20/2018	4.625	318,686						636,500	04/30/2018
100087166		DEERFIELD BEACH	FL		10/25/2022	6.000	318,690						425,000	12/21/2021
100158075		CHANDLER	AZ		07/09/2024	6.875	318,698						457,000	04/09/2024
100170066		YUMA	AZ		11/08/2024	7.750	318,698						380,000	09/30/2024
100176836		ATLANTA	GA		11/15/2024	7.625	318,707						440,000	08/20/2024
100100674		LONG BRANCH	NJ		04/28/2023	6.125	318,710						450,000	07/26/2021
100127318		FLORAL PARK	NY		08/30/2023	3.875	318,717						650,000	06/10/2022
100151669		ATLANTA	GA		05/10/2024	7.375	318,718						465,000	03/22/2024
100152404		KNOXVILLE	TN		05/17/2024	7.500	318,720						402,000	04/01/2024
100162902		CALIFORNIA	MD		08/12/2024	7.500	318,722						412,000	06/12/2024
100067737		OLYMPIA	WA		09/23/2021	4.000	318,726						442,000	07/02/2021
100132418		CLARKSTON	GA		11/03/2023	9.000	318,727						400,000	05/12/2023
100119659		CALDWELL	ID		08/08/2023	7.375	318,728		(28)				395,000	06/09/2023
100151048		ROSEVILLE	CA		05/08/2024	5.500	318,729						455,000	03/06/2024
100136507		GEORGETOWN	SC		11/20/2023	8.500	318,730						410,000	09/29/2023
100147737		BROOMFIELD	CO		04/08/2024	6.625	318,734						454,000	02/16/2024
100128529		BELTSVILLE	MD		09/15/2023	8.999	318,738						420,014	08/09/2023
100119004		VALRICO	FL		07/27/2023	8.750	318,738						405,000	06/28/2023
100109257		TUCSON	AZ		07/21/2023	7.625	318,744						425,000	06/06/2023
100180739		CHATTANOOGA	TN		11/26/2024	6.500	318,750		(9)				449,000	10/16/2024
100101858		SAN FERNANDO	CA		04/06/2023	8.500	318,752						502,000	04/01/2023
100173216		ALBANY	NY		10/30/2024	7.500	318,760						420,000	08/26/2024
100150600		DALLAS	TX		05/03/2024	7.625	318,762						445,000	02/07/2024
100157691		ASHEVILLE	NC		06/28/2024	9.000	318,766						445,000	04/15/2024
100181990		ATLANTA	GA		12/12/2024	5.990	318,767		18				444,000	10/11/2024
100148427		LAS VEGAS	NV		04/12/2024	5.750	318,768						440,000	02/13/2024
100165415		FRESNO	CA		08/29/2024	6.990	318,770						450,000	06/25/2024
100076336		RIVERTON	UT		01/07/2022	3.625	318,775						485,000	10/27/2021
100137335		MILFORD	CT		12/01/2023	7.999	318,786						440,000	11/01/2023
100168471		MONROE	NC		09/25/2024	6.250	318,786						401,000	07/23/2024
100150077		LIBERTY HILL	TX		06/14/2024	6.875	318,789						640,000	05/09/2024
100110351		AUBREY	TX		06/30/2023	5.990	318,792						472,000	05/04/2023
100156001		BONITA SPRINGS	FL		06/18/2024	8.375	318,824						565,000	05/15/2024
100171881		PRINCETON	TX		10/17/2024	6.625	318,827						445,000	08/17/2024
100044585		ANTIOCH	CA		11/19/2020	6.272	318,832						435,000	10/21/2019
100140285		SUMMIT	IL		01/18/2024	8.625	318,836						416,000	12/07/2023
100115527		FLORIDA CITY	FL		07/17/2023	7.375	318,836						400,000	06/20/2023
100018314		NASHVILLE	TN		06/27/2018	5.500	318,837						477,000	04/17/2018
100174321		MYRTLE BEACH	SC		10/31/2024	8.125	318,858						351,000	03/15/2024
100138805		HOWELL	NJ		12/21/2023	7.990	318,861						420,000	10/12/2023
100132626		FERNDALE	WA		11/03/2023	8.250	318,870		(35)				620,000	07/07/2023
100115408		RALEIGH	NC		07/17/2023	7.499	318,879						461,000	06/14/2023
100158613		SPOKANE	WA		07/10/2024	7.624	318,881						421,000	05/24/2024
100169047		FORT WORTH	TX		09/27/2024	7.375	318,884						415,000	07/29/2024
100115956		SURPRISE	AZ		07/20/2023	5.500	318,885						452,000	05/12/2023
100164055		DAVENPORT	FL		08/21/2024	8.375	318,888		(39)				410,000	07/05/2024
100065721		PUYALLUP	WA		07/28/2021	4.125	318,891						462,000	05/26/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171904		ARGYLE	TX		10/17/2024	6.624	318,898						425,000	08/21/2024
100162611		MARIPOSA	CA		08/12/2024	7.125	318,914						420,000	06/17/2024
100180545		WINCHESTER	TN		11/26/2024	9.499	318,915		(23)				405,000	10/21/2024
100151751		WESLEY CHAPEL	FL		05/10/2024	9.875	318,915						435,000	04/12/2024
100071525		EVERETT	WA		10/14/2021	3.625	318,932						392,000	09/03/2021
100109333		APEX	NC		06/12/2023	6.750	318,960						471,000	03/22/2023
100115712		RICHARDSON	TX		07/20/2023	6.499	318,963						436,000	05/02/2023
100182152		WESLEY CHAPEL	FL		12/12/2024	7.500	318,964		(13)				450,000	09/13/2024
100127597		OLIVEHURST	CA		09/08/2023	7.500	318,965						425,000	07/05/2023
100134913		LAND O'LAKES	FL		10/30/2023	8.250	318,968						452,000	10/10/2023
100172579		CLOVIS	CA		10/23/2024	6.490	318,987						507,000	09/06/2024
100012795		MIAMI	FL		05/25/2017	4.500	318,989						445,000	01/31/2017
100135236		LINDEN	TN		11/08/2023	7.500	318,989						430,000	09/11/2023
100153877		LOS ANGELES	CA		06/05/2024	6.750	318,992						585,000	04/19/2024
100141819		DEVENTER	NLD		01/29/2024	6.000	318,996					(14,536)	425,000	12/29/2023
100157565		AMSTERDAM	NLD		06/28/2024	5.600	318,996					(10,811)	440,000	06/04/2024
100157547		AMSTERDAM	NLD		06/28/2024	5.500	318,996					(10,811)	440,000	06/03/2024
100162673		FORT WORTH	TX		08/12/2024	6.125	318,998						412,000	05/17/2024
100168455		CONCORD	NC		09/25/2024	7.625	319,007						419,000	07/31/2024
100026789		SYOSSET	NY		09/26/2018	3.875	319,017						665,000	06/13/2018
100057828		LONG BEACH	CA		06/30/2021	3.750	319,018						590,000	05/12/2021
100152614		NORCROSS	GA		05/17/2024	7.990	319,018						422,000	03/20/2024
100025113		VAN NUYS	CA		09/20/2018	4.875	319,020						559,550	04/30/2018
100174157		THOUSAND OAKS	CA		10/31/2024	7.125	319,021						1,245,000	07/15/2024
4010067287		HOUSTON	TX		02/29/2024	7.590	319,022						450,000	12/28/2023
100163111		ANNA	TX		08/13/2024	7.125	319,024						460,000	06/14/2024
100120287		AUBREY	TX		08/18/2023	7.875	319,034		3,127				440,000	07/17/2023
100138248		LAUDERDALE LAKES	FL		12/14/2023	7.875	319,038						440,000	10/13/2023
100119075		GAITHERSBURG	MD		07/27/2023	9.125	319,040						365,000	06/30/2023
100182658		BELLEMONT	AZ		12/12/2024	6.875	319,041		(5)				490,000	10/19/2024
100162785		SEALY	TX		08/12/2024	6.875	319,044						600,000	06/06/2024
100076731		MERIDIAN	ID		12/30/2021	4.500	319,048		(380)				436,000	12/10/2021
100014823		OLYMPIC VALLEY	CA		11/28/2017	4.625	319,064						610,000	09/05/2017
100145202		UNITED KINGDOM	GBR		03/12/2024	9.500	319,067		7,841			(6,886)	324,979	12/05/2019
100164021		ASHEVILLE	NC		08/21/2024	7.875	319,074						395,000	07/12/2024
100149595		HUTTO	TX		04/26/2024	7.125	319,075						430,000	03/22/2024
100163346		GLEN BURNIE	MD		08/13/2024	7.625	319,080						565,000	07/22/2024
100171925		WOODBURY	MN		10/17/2024	6.125	319,086						450,000	08/23/2024
100165649		HIALEAH	FL		10/04/2024	7.625	319,091						560,000	08/30/2024
100161296		PORTLAND	OR		07/25/2024	6.990	319,093						535,000	05/06/2024
100137662		COTTONWOOD	AZ		12/08/2023	7.375	319,093						479,000	10/09/2023
100169278		METAIRIE	LA		09/27/2024	8.500	319,095						426,000	07/24/2024
100166923		BROADVIEW	IL		09/13/2024	7.625	319,107						415,000	06/11/2024
100172874		NEW BRAUNFELS	TX		10/25/2024	6.750	319,118						440,000	09/17/2024
100152628		ACWORTH	GA		05/17/2024	7.000	319,135						465,000	03/20/2024
100152373		N LAS VEGAS	NV		05/17/2024	7.625	319,155						418,000	04/01/2024
100165818		METAIRIE	LA		08/29/2024	8.500	319,157						426,000	07/24/2024
100102682		IRVING	TX		06/22/2023	9.000	319,178						425,000	09/02/2022
100168694		LEADVILLE	CO		09/25/2024	6.750	319,180						400,000	08/16/2024
100054885		COLD SPRING	NY		03/23/2021	4.250	319,182						550,000	12/31/2020
100185760		RIO LINDA	CA		12/23/2024	6.990	319,182		(4)				480,000	11/22/2024
100168848		UNITED KINGDOM	GBR		09/26/2024	6.640	319,185					(22,872)	400,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156939		UNITED KINGDOM	GBR		06/27/2024	6.540	319,185					(3,375)	650,000	06/07/2024
100151430		MONROE	NC		05/10/2024	7.000	319,188						407,000	03/22/2024
100169964		GILBERT	AZ		11/08/2024	6.375	319,188		(16)				500,000	10/01/2024
100176858		JACKSONVILLE	FL		11/15/2024	9.500	319,189						390,000	09/18/2024
100110407		DURHAM	NC		06/30/2023	6.625	319,200						440,000	04/20/2023
100115920		LINCOLN	RI		07/20/2023	7.500	319,224						450,000	05/31/2023
100101967		DALLAS	TX		04/14/2023	9.499	319,246						403,000	02/06/2023
100149505		LODI	CA		04/26/2024	6.875	319,261						520,000	02/15/2024
100087251		PANAMA CITY BEACH	FL		10/25/2022	5.125	319,273						591,500	03/21/2022
100068270		TAMPA	FL		08/25/2021	4.750	319,275						445,000	06/07/2021
100087261		FOREST GROVE	OR		10/25/2022	5.500	319,283						525,000	03/29/2022
100165893		GLENDALE	AZ		08/30/2024	8.500	319,286						455,000	07/17/2024
100181627		LANSING	IL		12/11/2024	9.625	319,292		16				415,000	10/24/2024
100145015		UNITED KINGDOM	GBR		03/12/2024	9.500	319,300		12,659			(6,925)	325,000	12/12/2019
100047913		LAKE WORTH	FL		11/20/2020	4.500	319,310						446,500	07/31/2020
100136193		GALVESTON	TX		11/20/2023	9.750	319,316						420,000	10/09/2023
100046656		BAYSHORE	NY		11/25/2020	4.375	319,322						555,000	06/25/2022
100173995		STAR	ID		10/31/2024	7.875	319,322						435,000	07/29/2024
100118086		MIAMI	FL		07/20/2023	9.625	319,330						443,000	03/01/2024
100079627		HOLLYWOOD	FL		04/08/2022	5.125	319,330						428,000	01/20/2022
100032036		PENNGROVE	CA		03/29/2019	4.375	319,333						1,007,000	12/11/2018
100147590		LOS ANGELES	CA		04/04/2024	9.375	319,344						755,000	03/05/2024
100138867		KANSAS CITY	MO		12/21/2023	8.125	319,363						440,000	10/23/2023
100086717		RIVERSIDE	CA		09/30/2022	6.999	319,364						417,000	08/24/2022
100173336		LOGANVILLE	GA		10/30/2024	7.490	319,399						415,000	09/16/2024
100135844		LEBANON	TN		11/10/2023	7.625	319,407						445,000	10/18/2023
100147274		WATERBURY	CT		03/28/2024	8.250	319,409						400,000	02/22/2024
100115612		FRESNO	CA		07/19/2023	8.499	319,414						421,000	06/23/2023
100185321		FRISCO	TX		12/20/2024	6.125	319,434		7				465,000	10/29/2024
3340086726		HIGHLAND MILLS	NY		11/21/2024	8.250	319,441						1,200,000	10/15/2024
100029394		ROCKAWAY PARK	NY		10/26/2018	4.000	319,452						527,250	06/08/2018
100119748		HARTFORD	CT		08/08/2023	7.693	319,462						423,000	06/30/2023
100162677		WESLEY CHAPEL	FL		08/12/2024	7.125	319,466						430,000	05/30/2024
100179893		VALPARAISO	IN		11/25/2024	4.750	319,468						505,000	09/26/2024
100186256		BUFORD	GA		12/27/2024	6.500	319,472		(1)				525,900	09/24/2024
100157776		MONROE	NC		08/01/2024	8.125	319,478						390,000	07/01/2024
3500108785		APOPKA	FL		10/16/2024	8.408	319,498						3,825,000	08/16/2024
100171476		FRESNO	CA		10/16/2024	6.625	319,501						418,000	07/16/2024
100172422		DAWSONVILLE	GA		10/23/2024	7.375	319,502						398,000	08/28/2024
100148658		KISSIMMEE	FL		04/15/2024	8.000	319,504						397,000	01/19/2024
100135559		ALPHARETTA	GA		11/13/2023	7.375	319,506						435,000	09/15/2023
100158096		LAND O LAKES	FL		07/09/2024	7.490	319,508						455,000	04/25/2024
100028391		QUINCY	MA		10/26/2018	4.750	319,515						494,000	06/18/2018
100117374		WILSON	NC		07/20/2023	4.125	319,517						469,000	03/01/2024
100115930		LEWISVILLE	TX		07/20/2023	7.125	319,525						454,000	05/23/2023
100014676		SAN GABRIEL	CA		09/27/2017	4.125	319,529						830,000	07/28/2017
3410000599		PASSAIC	NJ		11/14/2024	9.150	319,541						3,858,000	09/24/2024
100156423		LINDEN	NJ		06/24/2024	7.625	319,552						420,000	05/21/2024
100151458		CHARLOTTE	NC		05/10/2024	7.500	319,554						405,000	04/08/2024
100049073		CAMBRIA HEIGHTS	NY		11/20/2020	4.750	319,561						403,750	07/31/2020
100171436		EUGENE	OR		10/16/2024	6.499	319,561						425,000	08/29/2024
100161345		STEPHENSON	VA		07/25/2024	7.625	319,566						419,400	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137033		ORLANDO	FL		11/28/2023	8.625	319,579						390,000	10/17/2023
100140013		ATLANTA	GA		01/09/2024	7.500	319,595						423,000	10/13/2023
100053363		MESA	AZ		03/23/2021	4.000	319,610						579,000	12/31/2020
100179792		SAVANNAH	GA		11/21/2024	6.624	319,616						410,000	09/10/2024
100102458		PANAMA CITY BEACH	FL		06/07/2023	6.875	319,617						460,000	08/08/2022
100170190		MCKINNEY	TX		10/08/2024	7.125	319,622						420,000	07/15/2024
100160086		SAINT PAUL	MN		07/17/2024	7.990	319,636						438,000	05/01/2024
100119852		LAS VEGAS	NV		08/10/2023	7.250	319,642						416,000	06/08/2023
100082237		HOUSTON	TX		04/14/2022	6.000	319,644						370,000	03/04/2022
100086502		GRASS VALLEY	CA		09/30/2022	8.250	319,649						470,000	08/17/2022
100119355		MCKINNEY	TX		07/31/2023	6.875	319,650						446,000	06/15/2023
100143693		NEWTON	NJ		02/22/2024	10.499	319,657						390,000	01/12/2024
100150968		HILTON HEAD ISLAND	SC		05/08/2024	7.625	319,678						450,000	03/04/2024
100164449		PORT SAINT LUCIE	FL		08/21/2024	8.125	319,683						400,000	06/03/2024
100090838		DALLAS	TX		01/06/2023	8.500	319,683						530,000	11/02/2022
100112259		METHUEN	MA		06/29/2023	4.500	319,684						525,000	06/04/2022
100175231		RIVIERA BEACH	FL		11/05/2024	7.000	319,697						425,000	08/25/2024
100135154		MONROE	NY		12/15/2023	8.000	319,700						445,000	10/10/2023
100048858		FREDERICKSBURG	VA		11/20/2020	3.750	319,709						388,550	07/31/2020
100137012		PARRISH	FL		11/28/2023	6.125	319,711						467,000	09/15/2023
100131930		SARASOTA	FL		10/13/2023	7.625	319,712						432,000	08/11/2023
100175966		LAS VEGAS	NV		11/14/2024	5.625	319,722		88				435,000	10/05/2024
100076621		TEMECULA	CA		12/16/2021	3.125	319,728		(10)				540,000	11/29/2021
100164094		MIAMI	FL		08/21/2024	7.499	319,732						400,000	07/25/2024
100133959		WATERBURY	CT		10/25/2023	8.667	319,740						420,000	09/29/2023
100153608		VICTORVILLE	CA		05/31/2024	7.875	319,741		68				435,000	04/24/2024
100171736		MABLETON	GA		10/17/2024	7.125	319,742						420,000	09/17/2024
100186435		BRIDGEPORT	CT		12/30/2024	6.875	319,754						430,000	11/08/2024
100138897		CEDAR PARK	TX		12/21/2023	7.625	319,755						445,000	10/16/2023
100171638		CASCADE	ID		10/16/2024	7.490	319,770						551,000	08/28/2024
100103363		DEN HAAG	NLD		04/28/2023	5.910	319,773					(21,026)	475,000	12/01/2023
100174174		RED OAK	TX		10/31/2024	9.875	319,773						361,000	06/25/2024
100138773		ANTIOCH	TN		12/21/2023	10.375	319,780						410,000	10/17/2023
100118802		DAVENPORT	FL		08/30/2023	7.750	319,781						489,000	07/24/2023
100049953		LESLIE	MO		11/20/2020	4.500	319,782						474,050	07/31/2020
100031511		DUBLIN	CA		03/29/2019	3.125	319,785						650,000	12/08/2018
100140387		OVIEDO	FL		01/18/2024	7.500	319,819						419,000	11/20/2023
100170396		REDLANDS	CA		10/09/2024	6.999	319,821						620,000	08/28/2024
100013914		PEABODY	MA		05/25/2017	4.500	319,825						385,000	01/31/2017
100054807		PATCHOGUE	NY		03/23/2021	4.625	319,826						385,000	01/01/2021
100174195		RUNNING SPRINGS	CA		10/31/2024	7.990	319,830						500,000	07/02/2024
100179614		WEST HARTFORD	CT		11/21/2024	7.125	319,836						420,000	09/09/2024
100141494		TOLLESON	AZ		01/30/2024	8.999	319,841						420,000	12/22/2023
100172479		DAWSONVILLE	GA		10/23/2024	6.875	319,842						394,000	08/29/2024
100145577		UNITED KINGDOM	GBR		03/12/2024	3.440	319,843		14,486			(6,904)	325,017	05/05/2020
100143047		COLLEGE STATION	TX		02/14/2024	8.625	319,847						425,000	12/14/2023
100172413		DILLARD	GA		10/23/2024	7.000	319,853						435,000	08/28/2024
100120397		HIGHLAND	CA		08/18/2023	8.250	319,866						400,000	07/05/2023
100179895		SACRAMENTO	CA		11/25/2024	4.875	319,890		67				508,000	09/17/2024
100141027		ROCKWALL	TX		02/20/2024	8.125	319,891						454,000	01/12/2024
100024675		ROCKLIN	CA		09/20/2018	4.875	319,892						432,250	04/30/2018
100115895		QUEEN CREEK	AZ		07/20/2023	5.000	319,898						470,000	05/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071805		BOYNTON BEACH	FL		10/14/2021	4.375	319,900						410,000	08/30/2021
3410000653		NASHVILLE	TN		12/23/2024	8.886	319,922						12,450,000	11/07/2024
100140077		ATLANTA	GA		01/09/2024	7.499	319,936						500,000	11/06/2023
100120376		CORVALLIS	OR		08/18/2023	6.875	319,960						480,000	07/19/2023
100168462		CHARLOTTE	NC		09/25/2024	7.625	319,960						395,000	08/12/2024
100169132		YUKON	OK		09/27/2024	7.000	319,965						450,000	08/08/2024
100166066		BRYAN	TX		09/09/2024	7.500	319,976						447,500	08/02/2024
100024896		WILMINGTON	CA		09/20/2018	4.500	319,987						403,750	04/30/2018
100148874		PLEASANT HILL	CA		04/17/2024	7.500	319,992						520,000	10/24/2023
100169524		MURFREESBORO	TN		09/30/2024	7.125	319,994						420,000	06/05/2024
100139164		MURFREESBORO	TN		12/28/2023	9.625	320,004						420,000	10/24/2023
100179677		STOCKTON	CA		11/21/2024	4.875	320,005						576,000	09/11/2024
100129501		MINNEAPOLIS	MN		09/29/2023	7.500	320,006						425,000	08/15/2023
100025594		WASHINGTON	DC		09/20/2018	4.625	320,007						399,000	04/30/2018
100172816		PHOENIX	AZ		12/06/2024	7.000	320,015		(16)				405,000	10/21/2024
100181969		EUGENE	OR		12/12/2024	6.990	320,020		(1)				450,000	10/15/2024
100175904		STEPHENSON	VA		11/14/2024	7.625	320,025						415,000	09/19/2024
100181252		FREDERICK	MD		12/06/2024	7.999	320,029		(18)				413,000	11/20/2024
100160071		ANCHORAGE	AK		07/17/2024	7.625	320,039						425,000	05/17/2024
100127983		CLARKSVILLE	TN		09/08/2023	7.500	320,039						370,000	07/18/2022
100028465		MIAMI	FL		10/26/2018	4.250	320,042						470,000	11/22/2020
100102051		WHITMAN	MA		04/14/2023	9.375	320,046						400,000	02/27/2023
100029538		ELK GROVE	CA		10/26/2018	4.000	320,048						537,700	05/31/2018
100140969		RENO	NV		03/28/2024	8.750	320,051						430,000	01/17/2024
100167574		ANNA	TX		09/19/2024	7.990	320,052						425,000	07/19/2024
100090622		NEWARK	NJ		12/29/2022	9.740	320,056						490,000	12/05/2022
100025780		TACOMA	WA		09/20/2018	4.500	320,064						442,605	04/30/2018
100068478		FRISCO	TX		08/25/2021	4.000	320,065						460,000	06/30/2021
100171890		SPRLNGVLLLE	UT		10/17/2024	6.500	320,065						420,000	08/15/2024
100153357		SALUDA	NC		05/30/2024	8.000	320,068						398,000	04/08/2024
100116896		COLFAX	CA		07/20/2023	6.625	320,079						515,000	03/01/2024
100146748		VISALIA	CA		03/20/2024	8.750	320,081						360,000	02/09/2024
100142273		PHOENIX	AZ		03/15/2024	8.500	320,090						795,000	02/13/2024
100147549		ORLANDO	FL		04/03/2024	8.375	320,091						410,000	02/29/2024
100010790		HESPERUS	CO		12/23/2016	4.875	320,094						550,000	11/28/2007
100090870		SIMI VALLEY	CA		01/31/2023	6.750	320,100						520,000	09/16/2022
100134746		WINCHESTER	CA		10/30/2023	7.625	320,105						538,000	09/29/2023
100086916		HAMILTON	NJ		10/24/2022	8.250	320,108						450,000	09/01/2022
100011431		CHANDLER	AZ		12/23/2016	5.000	320,108						595,000	08/10/2016
100110608		LAUDERHILL	FL		06/30/2023	7.500	320,109						406,000	05/04/2023
100154955		CITRUS HEIGHTS	CA		07/19/2024	6.750	320,112						430,000	02/23/2024
100076346		SURPRISE	AZ		01/07/2022	3.875	320,123						449,000	11/12/2021
100164419		MONROE	NC		08/21/2024	7.875	320,126						419,000	06/28/2024
100164310		BUFORD	GA		08/21/2024	7.125	320,127						428,000	06/28/2024
100067992		SACRAMENTO	CA		09/23/2021	4.125	320,132						445,000	08/20/2021
100156538		RALEIGH	NC		06/24/2024	7.125	320,144						435,000	05/03/2024
100014528		WASHINGTON	DC		09/27/2017	4.125	320,159						433,000	07/28/2017
100055912		NEW ORLEANS	LA		03/26/2021	4.375	320,164						480,000	01/08/2021
100101596		ST GEORGE	UT		04/26/2023	7.500	320,171						489,000	02/09/2023
100086481		MODESTO	CA		09/30/2022	7.875	320,173						630,000	08/22/2022
100132819		GATLINBURG	TN		11/03/2023	8.250	320,176						462,000	08/31/2023
100140774		SAN BERNARDINO	CA		01/22/2024	10.874	320,179						395,000	11/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153963		CAPE CORAL	FL		06/05/2024	7.125	320,184						420,000	05/16/2024
100169676		CORVALLIS	OR		09/30/2024	7.500	320,191						458,000	06/18/2024
100160189		FERN PARK	FL		07/18/2024	7.625	320,196						350,000	05/10/2024
100169659		TUCSON	AZ		09/30/2024	8.250	320,201						397,000	06/05/2024
100071936		SILVER CLIFF	CO		11/19/2021	4.375	320,203						418,000	09/30/2021
100137594		PALM DESERT	CA		12/08/2023	7.499	320,207						445,000	10/20/2023
100136374		UNION PIER	MI		11/20/2023	8.500	320,217						425,000	09/29/2023
100169426		NEW BEDFORD	MA		09/30/2024	7.990	320,224						475,000	05/31/2024
100137475		MODESTO	CA		01/11/2024	8.875	320,224						440,000	12/04/2023
100114761		NAPLES	FL		07/07/2023	7.999	320,227						520,000	06/01/2023
100110654		CLERMONT	FL		06/30/2023	7.625	320,229						422,000	05/11/2023
100171889		PALM DESERT	CA		10/17/2024	6.875	320,235						430,000	08/19/2024
100137720		APEX	NC		12/08/2023	7.375	320,237						435,000	10/13/2023
100078466		CAPE CORAL	FL		01/25/2022	6.325	320,244						362,000	01/07/2022
100156705		RICHMOND HILL	GA		06/26/2024	8.999	320,248						405,000	06/07/2024
100024891		NORWALK	CA		09/20/2018	3.500	320,251						435,100	04/30/2018
100071641		NAMPA	ID		10/14/2021	3.990	320,255						475,000	06/19/2021
100137994		GULF SHORES	AL		12/13/2023	5.990	320,261						445,000	10/13/2023
100178347		LAVEEN	AZ		11/19/2024	6.999	320,264		(9)				430,000	10/30/2024
100120070		SARASOTA	FL		08/11/2023	7.500	320,267						405,000	06/20/2023
100088011		FAIRFIELD	CA		10/25/2022	8.125	320,272						430,000	09/21/2022
100038508		KILDARE	IRL		09/27/2019	4.900	320,274					(21,011)	392,792	11/30/2018
100158542		GLADSTONE	MO		07/10/2024	8.875	320,276						385,000	04/22/2024
100031138		SAN DIEGO	CA		03/29/2019	3.375	320,277						460,000	12/07/2018
100115506		STOCKTON	CA		07/17/2023	9.875	320,278						370,000	06/07/2023
100151003		GLENDALE	AZ		05/08/2024	7.625	320,280						420,000	03/13/2024
100065476		CLARKSVILLE	TN		07/28/2021	4.500	320,282						440,000	05/28/2021
100110157		BEAVERTON	OR		06/30/2023	6.999	320,282						430,000	05/19/2023
100186587		LEANDER	TX		12/30/2024	5.500	320,284		2				450,000	10/31/2024
100175210		LITTLE ELM	TX		11/05/2024	6.625	320,293						427,000	08/20/2024
100150942		LAGRANGE	GA		05/08/2024	7.375	320,294						425,000	03/22/2024
100164387		ADELANTO	CA		08/21/2024	7.375	320,297						430,000	06/18/2024
100129838		BUCKEYE	AZ		09/27/2023	7.250	320,304						553,000	08/31/2023
100110352		HERNDON	VA		06/30/2023	6.500	320,309						625,000	04/07/2023
100141636		BAKERSFIELD	CA		01/30/2024	9.750	320,320						393,000	12/27/2023
100132278		LAKE LURE	NC		10/13/2023	7.125	320,337						440,000	08/14/2023
100168592		FUQUAY VARINA	NC		09/25/2024	5.750	320,341						438,000	07/29/2024
100138685		KISSIMMEE	FL		02/02/2024	8.750	320,342						390,000	12/12/2023
100164152		PALM DESERT	CA		08/21/2024	8.625	320,347						385,000	07/18/2024
100049029		MIAMI	FL		11/20/2020	4.375	320,353						404,605	07/31/2020
100159261		AUBREY	TX		07/15/2024	7.125	320,370						421,000	05/16/2024
100181633		LEHIGH ACRES	FL		12/11/2024	7.625	320,376		(12)				390,000	11/05/2024
100132810		MIAMI	FL		11/03/2023	7.500	320,389						630,000	09/15/2023
100155959		SUGARLOAF	CA		06/17/2024	6.990	320,409						424,000	05/01/2024
100174952		ELLERBE	NC		10/31/2024	10.750	320,420						816,000	06/08/2024
100109363		STATEN ISLAND	NY		06/12/2023	6.500	320,425						457,000	04/11/2023
100150833		ELKRIDGE	MD		05/08/2024	6.875	320,429						431,000	03/22/2024
100166000		MARQUETTE	MI		09/06/2024	7.499	320,437						422,400	07/23/2024
100017598		MIAMI GARDENS	FL		04/26/2018	4.000	320,439						360,000	12/31/2017
100131765		MANCHESTER	TN		10/06/2023	7.000	320,439						400,000	05/20/2022
100186612		ROSEDALE	MD		12/30/2024	5.750	320,442		1				460,000	10/29/2024
100169705		ROY	UT		09/30/2024	7.625	320,455						417,000	06/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141121		SAN BERNARDINO	CA		01/30/2024	7.800	320,461						440,000	12/21/2023
100167554		LAS VEGAS	NV		09/19/2024	8.125	320,476						392,000	08/19/2024
100128154		LEWES	DE		09/18/2023	6.500	320,477						450,000	07/31/2023
100138117		LEANDER	TX		12/14/2023	8.000	320,488						430,000	11/02/2023
100174027		HOUSTON	TX		10/31/2024	8.250	320,492						386,000	07/12/2024
100119443		HOUSTON	TX		07/31/2023	7.625	320,498						430,000	06/13/2023
100142024		DOVER	FL		02/29/2024	7.375	320,506		2,802				466,000	01/17/2024
100043380		ROSEVILLE	CA		08/13/2020	4.563	320,512						489,250	07/12/2019
100184753		SAN JOSE	CA		12/17/2024	8.000	320,516		(6)				1,527,905	10/08/2024
100162636		GAITHERSBURG	MD		08/12/2024	7.375	320,517						515,000	06/25/2024
100142912		FRISCO	TX		02/09/2024	8.000	320,518						417,500	11/22/2023
100133266		KATY	TX		11/29/2023	8.250	320,538						502,000	10/17/2023
100154888		SEBASTIAN	FL		07/19/2024	8.500	320,539						368,000	03/12/2024
100163829		PATTERSON	CA		09/27/2024	7.500	320,546						480,000	08/12/2024
100173812		SAINT LOUIS	MO		10/31/2024	7.875	320,572						415,000	08/02/2024
3340078161		SNELLVILLE	GA		08/19/2024	9.562	320,582						1,330,000	05/16/2024
100079711		NORTHBROOK	IL		04/08/2022	3.750	320,583						650,000	01/07/2022
100137632		RALEIGH	NC		12/08/2023	7.500	320,592						410,000	09/26/2023
100158029		FOREST HILL	TX		07/09/2024	6.125	320,601						475,000	03/25/2024
100160069		ROUND ROCK	TX		07/17/2024	6.625	320,610						440,000	05/17/2024
100042964		SIMI VALLEY	CA		05/28/2020	6.126	320,614						748,000	09/14/2022
100043791		FREEPORT	NY		08/13/2020	4.250	320,625						369,550	11/26/2019
100168129		COPPEROPOLIS	CA		09/20/2024	6.990	320,628		(3)				535,000	04/03/2024
100120289		STATESBORO	GA		08/18/2023	8.125	320,649						420,000	07/14/2023
100153345		MONTROSS	VA		05/30/2024	8.125	320,657						475,000	04/03/2024
100118648		PLANTATION	FL		07/25/2023	8.000	320,659						392,000	04/27/2023
100087443		LAS VEGAS	NV		10/25/2022	5.125	320,659						455,000	03/14/2022
100171495		DOUGLASVILLE	GA		10/16/2024	6.500	320,678						429,000	07/31/2024
100108002		MC KINNEY	TX		05/25/2023	5.750	320,682						455,000	02/21/2023
100025943		MIAMI	FL		09/20/2018	4.625	320,702						465,500	04/30/2018
100120918		VILLAS	NJ		08/30/2023	7.625	320,708						428,000	07/11/2023
100173585		UNITED KINGDOM	GBR		10/29/2024	7.090	320,726					(12,479)	400,000	10/17/2024
100076411		MAMMOTH LAKES	CA		12/23/2021	3.990	320,748						780,000	11/23/2021
100135195		UPPER MARLBORO	MD		11/07/2023	8.875	320,752						405,000	08/24/2023
100157959		ATLANTA	GA		07/09/2024	7.624	320,754						360,000	05/07/2024
100115773		HOMESTEAD	FL		07/20/2023	6.875	320,754						431,000	06/02/2023
100141796		ZEIST	NLD		01/29/2024	6.200	320,756					(14,616)	510,000	06/30/2024
100152702		EUGENE	OR		05/17/2024	7.625	320,759						430,000	03/26/2024
3340072213		FARMINGVILLE	NY		10/03/2024	8.876	320,760						1,287,000	08/12/2024
100145766		UNITED KINGDOM	GBR		03/12/2024	3.350	320,762		14,979			(6,964)	320,000	02/14/2020
100025450		HANOVER	MD		09/20/2018	4.625	320,765						356,250	04/30/2018
100152429		MERIDIANVILLE	AL		05/17/2024	7.500	320,769						455,000	03/13/2024
100155024		CANYON LAKE	TX		07/19/2024	7.125	320,771						400,000	10/24/2023
100148605		BOYNTON BEACH	FL		04/12/2024	7.625	320,776						450,000	02/12/2024
100110676		WHITE PLAINS	NY		06/30/2023	5.990	320,776						680,000	05/15/2023
100139448		TUCKERTON	NJ		12/28/2023	8.999	320,782						475,000	12/08/2023
100143363		LEHIGH ACRES	FL		02/16/2024	9.499	320,803						365,000	01/16/2024
100181929		MERIDIAN	ID		12/12/2024	6.624	320,814		3				435,000	10/10/2024
100039157		DUBLIN	IRL		09/27/2019	5.700	320,824					(21,039)	566,218	11/30/2018
100144374		PROVIDENCE VILLAGE	TX		03/07/2024	7.625	320,833						405,000	12/21/2023
100087917		SACRAMENTO	CA		10/25/2022	8.125	320,837						525,000	09/08/2022
100142623		PORTLAND	OR		02/08/2024	8.000	320,838						421,000	11/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057999		RENO	NV		06/30/2021	4.375	320,838						405,000	05/01/2021
100048521		QUEENS VILLAGE	NY		11/20/2020	3.375	320,851						527,250	07/31/2020
100134781		LAND O' LAKES	FL		10/30/2023	8.125	320,859						415,000	09/28/2023
100142787		LAKE WORTH BEACH	FL		02/08/2024	8.625	320,860						445,000	12/11/2023
100154989		AVENTURA	FL		07/19/2024	7.750	320,862						540,000	01/17/2024
100137200		PONCHA SPRINGS	CO		11/28/2023	7.875	320,866						512,000	10/18/2023
100165949		SEBRING	FL		09/06/2024	7.999	320,909						428,000	08/21/2024
100160524		LITTLE RIVER	SC		07/19/2024	7.875	320,919						407,000	06/26/2024
100127992		ANTIOCH	TN		09/08/2023	7.000	320,924						400,000	08/09/2022
100136834		EAST FISHKILL	NY		11/27/2023	7.990	320,928						460,000	10/06/2023
100129746		MIAMI	FL		09/27/2023	6.875	320,928						560,000	08/25/2023
100110197		DURHAM	NC		06/30/2023	6.625	320,929						435,000	05/22/2023
100175633		MANTORVILLE	MN		11/12/2024	6.125	320,931						400,000	10/23/2024
100162672		FORTH WORTH	TX		08/12/2024	6.125	320,934						420,000	05/17/2024
100117759		BUFORD	GA		07/20/2023	7.750	320,945						558,000	03/01/2024
100168457		VICTORVILLE	CA		09/25/2024	7.500	320,949						415,000	07/26/2024
100174877		ARNOLD	MO		10/31/2024	8.125	320,956						382,000	04/09/2024
100171560		MADERA	CA		10/16/2024	5.990	320,961						435,000	08/12/2024
100160540		HENDERSON	NV		07/19/2024	7.875	320,965						380,000	06/21/2024
100166236		ROSEDALE	MD		09/09/2024	6.500	320,974						460,000	07/10/2024
100138269		CAPE CORAL	FL		12/15/2023	9.000	320,983						400,000	10/19/2023
100169526		VANCOUVER	WA		09/30/2024	7.125	320,997						535,000	06/14/2024
100114690		NORTH MIAMI BEACH	FL		06/29/2023	8.125	320,998						470,000	05/31/2023
100109801		LAS VEGAS	NV		08/04/2023	7.500	321,005		(25)				495,000	06/21/2023
100172964		VICTORIA	TX		10/25/2024	6.250	321,009						406,000	10/02/2024
100171859		AUSTIN	TX		10/17/2024	6.125	321,010						450,000	08/23/2024
100166464		EAGLE MOUNTAIN	UT		10/31/2024	6.500	321,015						710,000	09/18/2024
100173277		STAFFORD	VA		10/30/2024	6.625	321,031						420,000	08/23/2024
100180200		DAWSONVILLE	GA		11/25/2024	7.625	321,040						400,000	09/19/2024
100060245		RENO	NV		06/25/2021	3.625	321,042						454,000	04/06/2021
100080499		SANFORD	FL		03/10/2022	5.775	321,044		(71)				390,000	02/24/2022
100164047		MOSELEY	VA		08/21/2024	8.625	321,055						506,000	06/07/2024
100068242		RICHMOND	VA		08/25/2021	3.750	321,060						515,000	06/29/2021
100142973		ROY	UT		02/09/2024	8.625	321,064						420,000	12/27/2023
100139910		NETHERLANDS	NLD		12/28/2023	6.350	321,067					(21,111)	656,200	06/30/2024
100103332		FRANEKER	NLD		04/28/2023	5.800	321,067					(21,111)	510,000	12/01/2023
100147333		BRIELLE	NLD		03/27/2024	5.800	321,067					(14,540)	413,333	06/30/2024
100164779		SURPRISE	AZ		08/26/2024	6.490	321,089						505,000	07/06/2024
100144663		UNITED KINGDOM	GBR		03/12/2024	3.390	321,092					(7,052)	325,000	01/29/2020
100179697		ROSEVILLE	CA		11/21/2024	5.750	321,108		30				651,000	08/28/2024
100110208		PORTSMOUTH	RI		06/30/2023	6.500	321,114						440,000	05/18/2023
100135580		LANCASTER	CA		11/09/2023	9.500	321,123						400,000	08/25/2023
100173881		KISSIMMEE	FL		10/31/2024	8.250	321,123						383,000	07/16/2024
100138849		MIAMI	FL		12/21/2023	8.000	321,128						425,000	10/11/2023
100109282		PHILADELPHIA	PA		07/21/2023	8.625	321,136						410,000	06/09/2023
100164568		MCKINNEY	TX		08/21/2024	7.375	321,139						410,000	06/21/2024
100158051		OCALA	FL		07/09/2024	7.125	321,147						431,000	04/10/2024
100089232		NORTH PALM BEACH	FL		01/26/2023	7.875	321,147						425,000	10/26/2022
100168735		RIVERVIEW	FL		09/26/2024	8.250	321,157						358,000	08/09/2024
100157922		CONCORD	NC		07/09/2024	7.625	321,158						390,000	04/22/2024
100129331		LITTLE ELM	TX		09/25/2023	7.125	321,171						442,000	08/04/2023
100169393		CORINTH	TX		09/27/2024	8.125	321,172						340,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159518		FORT WALTON BEACH	FL		07/15/2024	7.625	321,180						415,000	06/03/2024
100118782		CONROE	TX		07/25/2023	7.125	321,185						400,000	06/13/2023
100173252		SAINT LOUIS	MO		10/30/2024	7.500	321,198						415,000	09/03/2024
100083093		PHELAN	CA		05/26/2022	7.165	321,204						395,000	05/11/2022
100158224		UNITED KINGDOM	GBR		07/09/2024	3.890	321,206		8,045			(6,954)	345,000	08/20/2021
100117176		WOODS CROSS	UT		07/20/2023	6.625	321,209						439,000	03/01/2024
100135296		WINTER PARK	FL		11/13/2023	7.375	321,211						483,000	10/05/2023
100148049		CAPE CORAL	FL		04/10/2024	6.625	321,214						444,000	02/20/2024
100136554		VERO BEACH	FL		11/20/2023	8.000	321,238						890,000	10/06/2023
100151626		LAS VEGAS	NV		05/10/2024	7.500	321,238						425,000	03/22/2024
100167582		HAINES CITY	FL		09/19/2024	6.990	321,239						370,000	07/29/2024
100174361		NORTH FORT MYERS	FL		10/31/2024	5.500	321,241						380,000	03/28/2024
100172916		GREENBELT	MD		10/25/2024	9.499	321,247		(53)				425,000	10/02/2024
100100216		LAKEWOOD	NJ		03/17/2023	7.796	321,249						500,000	02/14/2023
100120696		LAGRANGE	GA		08/25/2023	6.875	321,250						435,000	07/12/2023
100074430		TAMPA	FL		12/02/2021	5.375	321,272						360,000	11/16/2021
100054156		BRONX	NY		03/23/2021	4.625	321,298						580,000	12/31/2020
100166442		MCKINNEY	TX		10/31/2024	7.500	321,300						355,000	09/23/2024
100154181		JACKSONVILLE	FL		07/11/2024	7.750	321,305						417,000	05/31/2024
100088012		OTHELLO	WA		10/25/2022	7.500	321,309						445,000	09/15/2022
100013350		OCOEE	FL		05/25/2017	4.250	321,318						355,000	01/09/2018
100159198		RICHMOND	VA		07/15/2024	7.500	321,330						420,000	05/31/2024
100152537		ROUND ROCK	TX		05/17/2024	5.990	321,338						467,000	01/29/2024
100168170		FRESNO	CA		09/20/2024	7.125	321,339						490,000	03/29/2024
100127953		MOUNT JULIET	TN		09/08/2023	6.750	321,343						435,000	04/21/2022
100109777		OCALA	FL		08/04/2023	7.375	321,350						405,000	06/12/2023
100116830		SANTA ANA	CA		07/20/2023	4.375	321,358						1,120,000	03/01/2024
4010084353		ALLIANCE	OH		11/26/2024	8.080	321,365		(2,421)				417,000	07/20/2024
100138207		GARLAND	TX		12/14/2023	8.750	321,375						408,000	11/01/2023
100129485		HENDERSON	NV		09/29/2023	7.000	321,385						460,000	08/08/2023
100147462		COLTON	CA		04/03/2024	8.500	321,386						770,000	02/16/2024
100102586		LAKE GROVE	NY		06/07/2023	7.250	321,388						444,000	08/17/2022
100129371		LAWRENCEVILLE	GA		09/25/2023	7.125	321,396						445,000	09/07/2023
100171853		SCHERERVILLE	IN		10/17/2024	7.125	321,398						420,000	08/22/2024
100132512		FRESNO	CA		11/03/2023	7.875	321,402						415,000	06/28/2023
100120770		DALLAS	TX		08/25/2023	7.875	321,411						530,000	05/30/2023
100154182		JACKSONVILLE	FL		07/11/2024	7.750	321,415						417,000	05/31/2024
100182534		PHOENIX	AZ		12/12/2024	7.125	321,419		(9)				420,000	10/24/2024
100162781		EAST STROUDSBURG	PA		08/12/2024	7.500	321,419						371,200	06/12/2024
100065145		WEST HARTFORD	CT		07/14/2021	3.750	321,426						448,000	05/06/2021
100175298		AUSTIN	TX		11/05/2024	6.125	321,462						480,000	09/16/2024
100088001		PORTLAND	OR		10/25/2022	7.625	321,472						412,000	09/22/2022
100120065		TEMPE	AZ		08/11/2023	7.625	321,474						470,000	06/16/2023
100181902		DELTONA	FL		12/12/2024	5.625	321,476		29				475,000	09/27/2024
3340079986		BELLEVUE	WA		09/03/2024	10.210	321,480						7,400,000	06/24/2024
100156119		ST PETERSBURG	FL		06/18/2024	9.375	321,486						416,000	05/03/2024
100159972		NORTH BAY VILLAGE	FL		08/16/2024	7.375	321,496						536,000	05/22/2024
100175310		JACKSON	NJ		11/05/2024	6.490	321,498						450,000	09/16/2024
100114820		SURPRISE	AZ		07/10/2023	5.875	321,502						452,000	05/11/2023
100162600		HILTON HEAD ISLAND	SC		08/12/2024	7.490	321,507						450,000	06/12/2024
100165262		LAS VEGAS	NV		08/29/2024	7.125	321,511						425,000	07/31/2024
100131968		BLAIRSVILLE	GA		10/13/2023	8.125	321,532						420,000	08/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130260		AUBURN	WA		09/28/2023	9.125	321,553						408,000	08/25/2023
100161067		FISHERS	IN		07/24/2024	7.500	321,554						421,000	05/29/2024
100114826		HUTCHINSON ISLAND	FL		07/10/2023	6.500	321,554						450,000	05/12/2023
100110557		MOUND	MN		06/30/2023	6.990	321,555						464,000	05/08/2023
100109343		SPOKANE	WA		06/12/2023	6.990	321,567						432,000	03/21/2023
100144658		UNITED KINGDOM	GBR		03/12/2024	3.550	321,581		14,670			(7,063)	325,000	01/29/2020
100147908		ROSEVILLE	CA		04/08/2024	5.750	321,582						455,000	01/31/2024
100152944		DALLAS	TX		06/27/2024	7.375	321,582						775,000	05/13/2024
100109006		PANAMA CITY	FL		05/31/2023	9.125	321,589						400,000	05/05/2023
100142760		MERIDIAN	ID		02/08/2024	7.000	321,602						475,000	12/11/2023
100108146		LAS VEGAS	NV		05/24/2023	9.875	321,607						380,000	03/30/2023
100017743		LANCASTER	CA		04/26/2018	4.000	321,612						445,000	01/19/2021
100151537		ROSEVILLE	CA		05/10/2024	5.500	321,617						480,000	03/11/2024
100142968		RALEIGH	NC		02/09/2024	8.124	321,634						440,000	12/21/2023
100134511		HEMPSTEAD	NY		10/30/2023	8.750	321,648						475,000	03/31/2023
100140261		TOMS RIVER	NJ		01/18/2024	7.624	321,655						425,000	12/18/2023
100065172		KENILWORTH	NJ		07/14/2021	3.625	321,663						470,000	05/28/2021
100157773		BERWYN	IL		08/01/2024	7.125	321,682						550,000	06/26/2024
100107786		LAS VEGAS	NV		05/19/2023	5.250	321,703						442,000	02/14/2023
100026755		BELLFLOWER	CA		09/26/2018	4.625	321,706						540,000	06/14/2018
3340082341		TEANECK	NJ		09/10/2024	9.125	321,710						2,330,000	07/16/2024
100026213		CORAM	NY		09/20/2018	4.125	321,713						361,000	04/30/2018
100087032		CONROE	TX		11/04/2022	9.625	321,714						500,000	09/20/2022
100147168		UNITED KINGDOM	GBR		03/27/2024	6.340	321,724					(3,032)	360,000	03/04/2024
100156325		NASHVILLE	TN		07/25/2024	7.875	321,727						410,000	06/26/2024
100142932		CAPE CORAL	FL		02/09/2024	7.990	321,728						442,000	12/18/2023
100159424		SAVANNAH	GA		07/15/2024	7.625	321,734						395,000	05/14/2024
100175314		ALEDO	TX		11/05/2024	7.625	321,735						415,000	09/12/2024
100167962		PORT HUENEME	CA		09/20/2024	7.125	321,739						395,000	08/28/2024
100131818		SAN JACINTO	CA		10/06/2023	9.250	321,741						405,000	09/19/2023
100087313		MCALLEN	TX		10/25/2022	5.625	321,746						440,000	03/07/2022
100160134		COLUMBUS	OH		07/17/2024	7.375	321,748						425,000	05/22/2024
100149293		MCKINLEYVILLE	CA		04/24/2024	7.625	321,753						485,000	03/16/2024
100102033		ELIZABETH	NJ		04/14/2023	9.250	321,754						485,000	03/10/2023
100080853		HEMET	CA		03/10/2022	5.125	321,754						450,000	02/15/2022
100164870		CAROL STREAM	IL		08/26/2024	7.375	321,762						395,000	07/02/2024
100026666		SALINAS	CA		09/26/2018	3.250	321,781						449,000	06/16/2018
100103526		COLTON	CA		05/08/2023	7.875	321,794						465,000	03/11/2023
100164883		LAS VEGAS	NV		08/26/2024	7.000	321,821						540,000	07/09/2024
100120714		HAUPPAUGE	NY		08/25/2023	6.500	321,828						675,000	08/10/2023
100174339		COLORADO SPRINGS	CO		10/31/2024	7.625	321,837						370,000	03/29/2024
100161118		KELLEYS ISLAND	OH		07/24/2024	7.500	321,844						472,000	06/03/2024
100130296		LAS VEGAS	NV		09/28/2023	8.990	321,855						390,000	08/21/2023
100175695		KINGSTON	MA		11/12/2024	8.750	321,856						395,000	10/25/2024
100043607		SANTA FE	NM		08/13/2020	5.000	321,862						498,750	10/21/2019
100114704		KEMPNER	TX		06/29/2023	8.999	321,869						345,000	05/22/2023
100087421		STROUDSBURG	PA		10/25/2022	5.625	321,870						442,000	05/06/2022
100090113		BREMERTON	WA		01/13/2023	9.250	321,870						460,000	11/21/2022
100144416		AURORA	CO		03/07/2024	8.125	321,871						420,000	01/17/2024
100136245		RALEIGH	NC		11/20/2023	7.624	321,871						435,000	10/20/2023
100117980		STRATFORD	CT		07/20/2023	10.000	321,890						385,000	03/01/2024
100176712		LAKE WORTH BEACH	FL		11/15/2024	6.990	321,894		(23)				412,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186611		ROSEDALE	MD		12/30/2024	5.750	321,895		1				464,990	10/23/2024
100171855		LAS VEGAS	NV		10/17/2024	6.624	321,904						470,000	08/21/2024
100166964		JACKSON	NJ		09/13/2024	7.624	321,908						425,000	07/17/2024
100155331		DOWNEY	CA		07/19/2024	8.625	321,912						678,000	12/13/2023
100143985		CLACKAMAS	OR		02/29/2024	7.999	321,918						400,000	01/29/2024
100150635		TACOMA	WA		05/03/2024	7.500	321,923						450,000	02/08/2024
100031797		SAN RAMON	CA		03/29/2019	3.875	321,924						940,000	12/08/2018
100117994		ZEPHYRHILLS	FL		07/20/2023	10.500	321,926						405,000	03/01/2024
100138756		PARRISH	FL		12/21/2023	8.500	321,929		(8)				428,000	09/06/2023
100167846		CLEARWATER	FL		09/20/2024	7.625	321,950		(14)				398,000	08/19/2024
100172637		SAN BERNARDINO	CA		10/24/2024	7.250	321,967						475,000	09/18/2024
100180358		BRISTOL	CT		11/25/2024	6.624	321,968						430,000	09/30/2024
100120318		RICHARDSON	TX		08/18/2023	7.875	321,969						425,000	06/06/2023
100141242		DAVENPORT	FL		01/30/2024	7.750	321,979						475,000	12/05/2023
100129599		CHICAGO	IL		09/29/2023	7.500	321,982						440,000	07/27/2023
100136388		BUCKEYE	AZ		11/20/2023	6.875	321,991						489,000	09/29/2023
100186413		WINTER GARDEN	FL		12/30/2024	6.625	321,994						535,000	10/30/2024
100065842		OLYMPIC VALLEY	CA		07/23/2021	5.325	322,014						625,000	07/12/2021
100120164		KNOXVILLE	TN		08/14/2023	8.750	322,017						413,000	07/24/2023
100088296		DEDHAM	MA		10/24/2022	7.375	322,024						810,000	09/16/2022
100103150		BRIDGEPORT	CT		04/21/2023	8.537	322,028		2,354				500,000	03/30/2023
100031843		SAN LEANDRO	CA		03/29/2019	4.125	322,037						625,000	12/07/2018
100149340		ROSEVILLE	CA		04/24/2024	5.750	322,058						454,000	01/31/2024
100135215		KILL DEVIL HILLS	NC		11/08/2023	7.625	322,066						435,000	09/01/2023
100175347		TOW	TX		11/05/2024	6.990	322,067						400,000	09/11/2024
100053397		SAN DIEGO	CA		03/23/2021	7.750	322,074						930,000	12/31/2020
100171813		INDIANAPOLIS	IN		10/17/2024	7.625	322,083						420,000	07/29/2024
100142926		NORMAL	IL		02/09/2024	8.625	322,106						400,000	11/30/2023
100117110		EAST ELMHURST	NY		07/20/2023	4.250	322,112						720,000	03/01/2024
100164580		SANTA CLARITA	CA		08/21/2024	6.500	322,114						970,128	07/20/2024
100158068		CASTLE PINES	CO		07/09/2024	5.875	322,125						530,000	04/22/2024
100119453		LA VERGNE	TN		07/31/2023	6.625	322,133						485,000	06/12/2023
100081611		DEERFIELD BEACH	FL		03/24/2022	5.962	322,138						440,000	03/10/2022
100119371		LEWISVILLE	TX		07/31/2023	6.500	322,149						450,000	05/26/2023
100060078		MODESTO	CA		06/25/2021	3.749	322,158						425,000	04/22/2021
100151974		JENSEN BEACH	FL		06/14/2024	8.375	322,159		(30)				480,000	05/13/2024
100079836		LAS VEGAS	NV		04/08/2022	5.999	322,163						391,000	01/07/2022
100175465		SNELLVILLE	GA		12/23/2024	6.875	322,172						430,000	06/14/2024
100172532		LAWRENCEVILLE	GA		10/23/2024	6.000	322,176						438,000	09/06/2024
100103618		CHARLOTTE	NC		05/08/2023	7.999	322,188						385,000	03/24/2023
100161295		MARIETTA	GA		07/25/2024	7.625	322,190						700,000	05/10/2024
100049357		BROOKLYN	NY		11/20/2020	4.500	322,202						631,750	07/31/2020
100136983		LAS VEGAS	NV		11/28/2023	7.625	322,208						438,000	10/17/2023
100130409		CORTLANDT MANOR	NY		09/28/2023	7.999	322,209						400,000	09/12/2023
100065553		DANIA BEACH	FL		07/28/2021	4.375	322,223						480,000	04/21/2021
100162752		FLORISSANT	CO		08/12/2024	8.125	322,227						365,000	06/06/2024
100016522		SAVANNAH	GA		04/10/2018	5.250	322,230						725,000	02/20/2018
100029080		NEWARK	CA		10/26/2018	5.000	322,239						704,900	06/05/2018
100044131		GLENDORA	CA		08/19/2020	4.000	322,239						551,000	12/22/2019
100185420		CLERMONT	FL		12/20/2024	6.124	322,252		8				470,000	10/17/2024
100159956		MIAMI	FL		08/16/2024	8.375	322,264						415,000	05/15/2024
100142916		LANCASTER	PA		02/09/2024	8.500	322,267						433,000	11/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030949		MIRA LOMA	CA		03/29/2019	3.000	322,286						475,000	12/07/2018
100174298		FORT WORTH	TX		10/31/2024	5.750	322,298						375,000	02/14/2024
100160438		SOUTH RIVER	NJ		07/19/2024	7.625	322,313						465,000	06/27/2024
100102999		GALVESTON	TX		06/22/2023	9.375	322,318						430,000	02/22/2023
100153434		SOUTH FALLSBURG	NY		05/30/2024	7.600	322,322						460,000	04/10/2024
100143738		SAINT AUGUSTINE	FL		04/05/2024	7.875	322,327						455,000	02/22/2024
100024764		SUN VALLEY	CA		09/20/2018	4.250	322,327						446,500	04/30/2018
100025419		RICHMOND	CA		09/20/2018	4.750	322,328						475,000	04/30/2018
100109228		ALTAMONTE SPRINGS	FL		07/21/2023	9.375	322,331						394,000	06/26/2023
100171407		ROSEVILLE	MN		10/16/2024	6.990	322,331						455,000	08/30/2024
100186645		SACRAMENTO	CA		12/30/2024	4.750	322,337		3				628,000	10/23/2024
100154603		LILBURN	GA		06/14/2024	7.625	322,354						390,000	05/30/2024
100150963		HUTTO	TX		05/08/2024	7.000	322,361						464,000	03/08/2024
100130100		NETHERLANDS	NLD		09/26/2023	6.300	322,362						415,000	12/01/2023
100157537		EINDHOVEN	NLD		06/28/2024	5.750	322,362						415,000	05/24/2024
100161667		SPAUBEEK	NLD		07/29/2024	6.000	322,362						415,000	07/12/2024
100100740		WALKERTOWN	NC		04/28/2023	6.250	322,363						436,000	10/08/2021
100132296		STEPHENSON	VA		10/13/2023	7.990	322,372						435,500	08/28/2023
100135437		MIAMI	FL		11/13/2023	7.625	322,383						400,000	09/11/2023
100129473		KILLEEN	TX		09/29/2023	7.000	322,392						435,000	08/10/2023
100057749		BELLINGHAM	WA		06/30/2021	4.500	322,393						440,000	04/26/2021
3500109917		CUTLER BAY	FL		10/16/2024	8.220	322,397						1,995,000	09/11/2024
100137930		LEHIGH ACRES	FL		12/13/2023	8.124	322,406						515,000	10/26/2023
100078316		KIRKLAND	WA		02/10/2022	3.875	322,406						435,000	01/24/2022
100128046		LA VERGNE	TN		09/08/2023	8.000	322,409						390,000	08/31/2022
100180018		CALABASH	NC		11/25/2024	5.750	322,411		34				460,000	09/24/2024
100152577		AUSTIN	TX		05/17/2024	7.500	322,423						463,000	03/12/2024
100148531		CHATTANOOGA	TN		04/12/2024	7.250	322,433						510,000	02/16/2024
100119834		WYANDANCH	NY		08/08/2023	7.875	322,433						455,000	07/12/2023
100173471		PHOENIX	AZ		10/29/2024	7.250	322,447						395,000	09/11/2024
100182389		JUSTICE	IL		12/12/2024	7.750	322,453		(9)				430,000	11/07/2024
100180167		PORTLAND	OR		11/25/2024	7.125	322,457						417,000	10/11/2024
100171724		MOORESVILLE	NC		10/17/2024	6.625	322,460						406,000	09/10/2024
100115850		ATLANTA	GA		07/20/2023	6.500	322,465						480,000	05/19/2023
100131572		PANAMA CITY BEACH	FL		10/05/2023	8.750	322,476						380,000	07/31/2023
100153592		RIVERSIDE	CA		05/31/2024	8.125	322,486						595,000	04/15/2024
100142891		MESA	AZ		02/09/2024	7.990	322,493						425,000	11/21/2023
100165526		CELINA	TX		08/29/2024	6.990	322,508						430,000	07/05/2024
100148421		RICHMOND HILL	GA		04/12/2024	5.750	322,511						452,000	02/15/2024
100121012		DALLAS	TX		08/30/2023	6.625	322,516						450,000	05/23/2023
100158154		OLD HICKORY	TN		07/09/2024	7.500	322,517						425,000	05/14/2024
100102090		THOUSAND OAKS	CA		04/14/2023	6.999	322,534						590,000	02/27/2023
100026654		ENGLISHTOWN	NJ		09/26/2018	4.125	322,542						435,000	06/14/2018
100112806		EAST AURORA	NY		06/29/2023	6.375	322,547						520,000	05/16/2022
100153889		SAN BERNARDINO	CA		06/05/2024	7.999	322,556						480,000	05/03/2024
100120711		LAWRENCEVILLE	GA		08/25/2023	7.500	322,558						442,000	07/19/2023
100180097		COHUTTA	GA		12/30/2024	7.374	322,589		(1)				389,000	10/09/2024
100088498		VELDHOVEN	NLD		10/27/2022	4.850	322,621						445,000	12/01/2023
100085072		ZIERIKZEE	NLD		07/27/2022	3.550	322,621						445,000	12/01/2023
100166125		OCALA	FL		09/09/2024	6.500	322,624						360,000	06/11/2024
100099686		NEW SMYRNA BEACH	FL		04/06/2023	7.750	322,632						479,000	02/28/2023
100087770		COCONUT CREEK	FL		11/17/2022	7.375	322,633						415,000	10/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126307		CORAM	NY		08/30/2023	8.222	322,637						485,000	07/21/2023
100180346		WEST CHESTER	OH		11/25/2024	6.000	322,646						470,000	09/30/2024
100103046		JACKSONVILLE BEACH	FL		06/22/2023	7.500	322,651						645,000	03/17/2023
100137760		DURHAM	NC		12/08/2023	8.125	322,660						430,000	10/20/2023
100099948		INDIO	CA		03/28/2023	8.375	322,662						500,000	02/22/2023
100130193		SIMI VALLEY	CA		11/15/2023	8.000	322,662						790,000	09/25/2023
100025074		TRACY	CA		09/20/2018	4.875	322,665						448,400	04/30/2018
100169539		PLANO	TX		09/30/2024	7.625	322,666						416,500	07/01/2024
100146956		PLEASANT GROVE	UT		03/26/2024	7.000	322,666						465,000	02/01/2024
100168470		WAKE FOREST	NC		09/25/2024	6.624	322,674						470,000	08/05/2024
100028528		SAN JOSE	CA		10/26/2018	5.125	322,677						1,010,800	06/04/2018
100180400		RALEIGH	NC		11/25/2024	6.625	322,683						437,300	09/30/2024
100113876		DAVIE	FL		06/29/2023	8.500	322,690						550,000	05/15/2022
100115270		MADRID	IA		07/17/2023	7.899	322,692						530,000	06/12/2023
100134443		PATERSON	NJ		10/30/2023	8.499	322,701						435,000	10/05/2023
100137610		FREDERICK	MD		12/08/2023	5.990	322,703						539,000	09/26/2023
100143195		AUSTIN	TX		02/16/2024	6.874	322,708						475,000	12/29/2023
100110307		CAMBRIDGE	MA		06/30/2023	6.125	322,711						730,000	05/10/2023
100140265		MIAMI GARDENS	FL		01/18/2024	7.875	322,716						425,000	11/29/2023
100108116		BLOOMINGTON	CA		05/24/2023	8.999	322,723						425,000	04/04/2023
100133748		HICKORY	NC		10/23/2023	7.490	322,726						415,000	09/07/2023
100119173		MERIDIAN	ID		07/31/2023	7.500	322,734						410,000	06/05/2023
100029798		MIAMI	FL		10/26/2018	4.000	322,736						600,000	08/07/2023
100078498		WINDERMERE	FL		02/25/2022	4.950	322,744						465,000	01/21/2022
100158832		POCONO SUMMIT	PA		07/12/2024	7.625	322,747						397,000	04/22/2024
100071681		FRESNO	CA		10/14/2021	3.500	322,759						454,000	07/08/2021
100168472		FRESNO	CA		09/25/2024	6.625	322,762						427,000	07/18/2024
100180474		HIALEAH	FL		11/26/2024	6.875	322,772						395,000	09/23/2024
100087988		NORTH BAY VILLAGE	FL		10/25/2022	8.000	322,778						522,000	09/30/2022
100081026		NASHVILLE	TN		03/18/2022	3.374	322,782						499,000	01/14/2022
100081032		NASHVILLE	TN		03/18/2022	3.374	322,782						475,000	01/14/2022
100149599		WENDELL	NC		04/26/2024	6.125	322,784						450,000	03/15/2024
100158164		CHAPEL HILL	NC		07/09/2024	6.990	322,809						512,000	05/16/2024
100133527		PLAINFIELD CITY	NJ		10/19/2023	9.874	322,831						425,000	09/18/2023
100110632		CHANDLER	AZ		06/30/2023	7.125	322,833						439,000	05/09/2023
100079062		THOMPSONS STATION	TN		02/24/2022	4.000	322,834						469,000	01/12/2022
100174113		MCALLEN	TX		10/31/2024	8.500	322,834						440,000	07/25/2024
100170422		PALMETTO	FL		10/09/2024	6.750	322,850						430,000	08/30/2024
100161541		TAMPA	FL		07/30/2024	8.125	322,878						435,000	05/24/2024
100108273		POMPANO BEACH	FL		05/24/2023	9.750	322,880						366,500	05/05/2023
100143844		NORTH PORT	FL		02/29/2024	7.875	322,884						412,000	02/05/2024
100117142		MAYWOOD	NJ		07/20/2023	4.875	322,890						610,000	03/01/2024
100155956		LEANDER	TX		06/17/2024	7.125	322,899						436,000	05/01/2024
100148508		IRVING	TX		04/12/2024	7.125	322,913						530,000	02/23/2024
100135314		AUGUSTA	GA		11/13/2023	7.375	322,932						440,000	10/02/2023
100025730		SIMI VALLEY	CA		09/20/2018	4.625	322,952						498,750	04/30/2018
100169672		DULUTH	GA		09/30/2024	7.500	322,961						420,000	06/24/2024
100160962		MURRIETA	CA		07/24/2024	7.490	322,961						525,000	06/01/2024
100049216		DUNDEE	IL		11/20/2020	4.875	322,972						313,500	07/31/2020
100076355		CHANDLER	AZ		01/07/2022	4.750	322,978						411,900	11/19/2021
100120041		BALTIMORE	MD		08/11/2023	7.125	322,989						440,000	06/16/2023
100182372		DULUTH	GA		12/12/2024	6.990	322,992		(4)				404,000	10/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131735		FORT MYERS	FL		10/06/2023	6.750	323,017						435,000	08/19/2022
100166943		OREM	UT		09/13/2024	7.125	323,032						490,000	07/02/2024
100176071		NEPTUNE	NJ		12/20/2024	7.500	323,037		(5)				420,000	11/05/2024
100115090		CANTON	MA		07/14/2023	7.500	323,039						420,000	05/31/2023
100141413		GREER	SC		01/30/2024	8.625	323,060						438,000	12/05/2023
100142355		LANGHORNE	PA		03/15/2024	8.625	323,064						410,000	01/04/2024
100160050		BEL AIRE	KS		07/17/2024	6.500	323,069						438,000	05/03/2024
100150723		LAS VEGAS	NV		05/06/2024	5.500	323,078						460,000	02/22/2024
100163985		PHOENIX	AZ		08/21/2024	7.500	323,093						412,000	06/10/2024
100133568		LAWRENCEVILLE	GA		10/23/2023	6.624	323,113						482,000	09/11/2023
100135834		MELISSA	TX		11/10/2023	7.125	323,130						442,000	09/28/2023
3310080958		LIVINGSTON	NJ		08/19/2024	8.666	323,136						2,050,000	07/11/2024
100078631		UTRECHT	NLD		01/26/2022	3.450	323,139					(21,247)	390,000	12/01/2023
100084258		GRONINGEN	NLD		06/30/2022	3.300	323,139					(21,247)	450,000	12/01/2023
100031382		OCEANSIDE	CA		03/29/2019	3.375	323,146						530,000	12/08/2018
100163086		ANNA	TX		08/13/2024	7.500	323,152						425,000	06/04/2024
100180909		UNITED KINGDOM	GBR		11/27/2024	5.690	323,175					(4,130)	340,000	11/07/2024
100025925		REDWOOD VALLEY	CA		09/20/2018	4.250	323,179						522,500	04/30/2018
100148300		MILLTOWN	NJ		04/12/2024	7.125	323,184						498,000	02/15/2024
100169914		TARZANA	CA		11/08/2024	7.125	323,187		(11)				420,000	09/24/2024
100101075		SUFFERN	NY		04/28/2023	4.625	323,191						635,000	03/15/2022
100057901		ATLANTA	GA		06/30/2021	3.875	323,197						460,000	04/19/2021
100142774		HAINES CITY	FL		02/08/2024	8.375	323,203						405,000	11/29/2023
100140573		BRASELTON	GA		01/19/2024	7.500	323,208						449,000	12/08/2023
100074113		RICHMOND	TX		12/09/2021	5.500	323,229						405,000	11/12/2021
100142856		GREENVILLE	SC		02/08/2024	8.500	323,230						385,000	01/31/2024
100141987		SANTA ROSA	CA		02/29/2024	8.375	323,242		1,399				600,000	01/10/2024
100089205		BURLESON	TX		11/18/2022	8.250	323,249						395,000	10/01/2022
100071734		MELISSA	TX		10/14/2021	3.625	323,255						400,000	08/23/2021
100140617		LAS VEGAS	NV		01/19/2024	8.625	323,257						420,000	11/21/2023
100148802		ROSEVILLE	CA		04/17/2024	6.250	323,258						450,000	10/05/2023
100164551		DAYTONA BEACH	FL		08/21/2024	7.125	323,266						466,000	06/14/2024
100153700		IDAHO FALLS	ID		05/31/2024	10.375	323,273						418,000	04/05/2024
100080206		WINTER GARDEN	FL		02/25/2022	5.450	323,278						455,000	02/09/2022
100168233		BRISTOW	VA		09/20/2024	7.125	323,280						533,000	04/12/2024
100091260		HALLANDALE BEACH	FL		01/31/2023	8.999	323,308						450,000	12/21/2022
100176150		HESPERIA	CA		12/20/2024	7.375	323,310		(13)				542,500	12/09/2024
100140391		KISSIMMEE	FL		01/18/2024	5.500	323,315						430,000	11/22/2023
100135833		FLEMING ISLAND	FL		11/10/2023	7.990	323,320						430,000	10/02/2023
100159405		NAMPA	ID		07/15/2024	5.875	323,321						420,000	05/08/2024
100163602		BROOKFIELD	IL		08/15/2024	7.625	323,323						530,000	07/26/2024
100175991		DENVER	CO		11/14/2024	6.625	323,329						440,000	10/11/2024
100164327		NAVARRE	FL		08/21/2024	7.375	323,330						435,000	06/12/2024
100162527		LAS VEGAS	NV		08/12/2024	6.999	323,331						500,000	06/26/2024
100151993		PAGOSA SPRINGS	CO		06/14/2024	7.625	323,338						475,000	05/09/2024
100175363		BENTONVILLE	AR		11/05/2024	6.875	323,354						434,000	09/16/2024
100169551		KISSIMMEE	FL		09/30/2024	8.500	323,355		(53)				400,000	06/18/2024
100025982		BALDWIN PARK	CA		09/20/2018	4.625	323,384						413,250	04/30/2018
100132236		DENTON	TX		10/13/2023	7.990	323,384						418,000	08/18/2023
100179699		GOLD CANYON	AZ		11/21/2024	5.500	323,385						435,000	09/19/2024
100116773		STATEN ISLAND	NY		07/20/2023	4.000	323,386						1,125,000	03/01/2024
100086649		HALLANDALE BEACH	FL		09/30/2022	7.750	323,394						410,000	08/30/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139643		WILTON MANORS	FL		12/28/2023	8.125	323,401						640,000	12/04/2023
100138657		PEMBROKE PINES	FL		02/02/2024	8.625	323,407						865,000	12/14/2023
100160830		HOUSTON	TX		07/24/2024	8.125	323,409						385,000	05/30/2024
100154667		GULFPORT	FL		07/19/2024	7.875	323,412						517,000	02/15/2024
100032077		SAN BRUNO	CA		03/29/2019	3.625	323,436						840,000	12/09/2018
100172523		MADISON	TN		10/23/2024	6.990	323,447						420,000	09/09/2024
100114614		SARASOTA	FL		06/29/2023	8.999	323,452						389,000	05/24/2023
100171622		TUCSON	AZ		10/16/2024	7.490	323,457						420,000	08/20/2024
100131604		APACHE JUNCTION	AZ		10/06/2023	7.500	323,460						425,000	06/29/2023
100167423		DUBOIS	PA		09/16/2024	7.375	323,462						560,000	06/21/2024
100130292		RIVERVIEW	FL		09/28/2023	8.125	323,463						397,000	08/10/2023
100179804		BATON ROUGE	LA		11/21/2024	7.625	323,473						420,000	09/04/2024
100060216		HUNTERSVILLE	NC		06/25/2021	3.875	323,477						455,000	04/26/2021
100139658		LAS VEGAS	NV		12/28/2023	7.999	323,491						427,000	12/05/2023
100026738		HERALD	CA		09/26/2018	4.375	323,498						551,000	06/13/2018
100102101		SAN ANTONIO	TX		04/14/2023	7.999	323,512		(71)				395,000	02/16/2023
100129340		WINTERS	CA		09/25/2023	6.875	323,514						594,000	08/07/2023
100055377		NORTH BRUNSWICK	NJ		03/23/2021	4.500	323,520						350,000	01/03/2021
100120024		STOCKTON	CA		08/11/2023	7.500	323,532						460,000	06/14/2023
100090311		PITTSBURGH	PA		01/06/2023	8.625	323,539						426,000	11/14/2022
100145041		UNITED KINGDOM	GBR		03/12/2024	9.500	323,551		13,569			(7,106)	325,000	04/27/2020
100148285		PFLUGERVILLE	TX		04/12/2024	6.500	323,551						440,000	02/16/2024
100019689		ENGLEWOOD	CO		07/26/2018	5.250	323,551						478,000	04/30/2018
100131935		WADDELL	AZ		10/13/2023	5.990	323,552						455,000	08/04/2023
100119003		HARDEEVILLE	SC		07/27/2023	11.125	323,552						420,000	06/28/2023
100110571		BRADENTON	FL		06/30/2023	7.500	323,562						422,000	05/04/2023
100081261		BOZEMAN	MT		03/18/2022	3.625	323,566						475,000	01/04/2022
100173144		AUSTIN	TX		10/30/2024	6.999	323,567						415,000	09/27/2024
100100267		BROOKHAVEN	NY		03/17/2023	8.155	323,576						455,000	03/02/2023
100166092		WOODSTOCK	GA		09/09/2024	7.500	323,579						435,000	06/28/2024
100157728		GRESHAM	OR		06/28/2024	7.000	323,583						465,000	04/22/2024
100164143		ATLANTA	GA		08/21/2024	7.499	323,590						448,000	07/29/2024
100127622		GEORGETOWN	TX		09/08/2023	7.625	323,618						440,000	07/24/2023
100078653		RIVERVIEW	FL		02/02/2022	4.812	323,636						365,000	01/14/2022
100087331		GOODYEAR	AZ		10/25/2022	5.250	323,654						490,000	03/04/2022
100100581		LAWRENCEVILLE	GA		04/27/2023	8.250	323,664						415,000	04/07/2023
100139216		DULUTH	GA		12/28/2023	8.375	323,677						532,000	10/23/2023
100161991		KEY LARGO	FL		07/31/2024	8.125	323,680						500,000	06/26/2024
100168467		HOUSTON	TX		09/25/2024	7.375	323,684						420,000	07/31/2024
100172592		DENTON	TX		10/23/2024	6.250	323,687						429,000	08/28/2024
100076816		SANTA ROSA	CA		12/27/2021	3.787	323,702						815,000	12/03/2021
100167518		FRESNO	CA		10/31/2024	7.750	323,712						412,000	09/13/2024
100185136		CHICAGO	IL		12/20/2024	7.875	323,715		(3)				390,000	11/26/2024
100167772		GRANDVIEW	WA		09/19/2024	7.999	323,720						400,000	08/28/2024
100176553		FOLEY	AL		11/15/2024	6.250	323,733						382,000	08/30/2024
100164413		PAHOA	HI		08/21/2024	7.624	323,742						400,000	06/25/2024
100076332		DRAPER	UT		01/07/2022	3.625	323,747						450,000	10/15/2021
100131749		NASHVILLE	TN		10/06/2023	7.500	323,753						375,000	07/13/2022
100088193		ALLEN	TX		10/13/2022	7.250	323,754						458,000	07/28/2022
100133837		MIDDLETON	MA		10/20/2023	8.750	323,764						402,000	09/29/2023
3340071176		NEWARK	NJ		04/05/2024	9.593	323,778						1,730,000	02/02/2024
100166203		SALT LAKE CITY	UT		09/09/2024	7.500	323,786						398,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100055693		COLLEGE POINT	NY		03/23/2021	4.750	323,793						950,000	08/05/2023
100175600		ANCHORAGE	AK		11/12/2024	7.375	323,793						420,000	10/24/2024
100148861		PHOENIX	AZ		04/17/2024	6.625	323,796						509,000	10/19/2023
100150877		LEWES	DE		05/08/2024	6.990	323,800						524,000	03/05/2024
100138145		DAVENPORT	FL		12/14/2023	8.500	323,802						435,000	10/23/2023
100157977		POTOMAC	MD		07/09/2024	7.375	323,806						1,185,000	04/19/2024
100055012		HIALEAH	FL		03/23/2021	4.000	323,810						415,000	01/05/2021
100150192		PARRISH	FL		04/30/2024	7.500	323,819						418,000	03/22/2024
100160866		TWIN FALLS	ID		07/24/2024	7.125	323,820						440,000	05/30/2024
100137134		BUENA VISTA	GA		11/28/2023	8.125	323,820						605,000	06/29/2023
100088873		KING OF PRUSSIA	PA		11/15/2022	8.750	323,821						460,000	10/17/2022
100079224		PRESCOTT	AZ		02/14/2022	4.875	323,828						425,000	12/30/2021
100172690		MERCED	CA		11/21/2024	7.625	323,830		(9)				392,000	10/22/2024
100151278		ATLANTA	GA		05/10/2024	7.500	323,839						430,000	03/22/2024
100168594		WILMINGTON	NC		09/25/2024	5.990	323,850						411,000	07/30/2024
100174894		GREELEY	CO		10/31/2024	7.500	323,851						452,000	05/07/2024
100086589		TAMPA	FL		09/30/2022	7.625	323,854						412,000	08/26/2022
100140656		BUCKEYE	AZ		02/08/2024	6.750	323,864						413,000	01/31/2024
100182694		GOLD BEACH	OR		12/12/2024	7.125	323,865		(7)				425,000	11/12/2024
100110296		MARIPOSA	CA		06/30/2023	6.375	323,873						649,000	04/21/2023
100162871		CLOVIS	CA		08/12/2024	7.125	323,876						451,000	06/20/2024
100175255		FREDERICKSBURG	VA		11/05/2024	6.625	323,878						450,000	09/16/2024
100065732		DENVER	CO		07/28/2021	3.500	323,884						530,000	06/02/2021
100175443		SOUTHPORT	NC		12/23/2024	7.375	323,887		(2)				430,000	07/11/2024
100103631		LOS BANOS	CA		05/08/2023	9.250	323,891						385,000	03/16/2023
100172480		NASHVILLE	TN		10/23/2024	6.875	323,905						425,000	09/04/2024
100178485		LAKELAND	FL		11/21/2024	7.875	323,908		(26)				396,000	09/09/2024
100162626		ANNA	TX		08/12/2024	8.125	323,917						427,000	06/26/2024
100173204		LORDS VALLEY	PA		10/30/2024	7.125	323,919						425,000	08/23/2024
100158636		CHANDLER	AZ		07/10/2024	7.250	323,932						475,000	05/11/2024
100173375		COLUMBUS	OH		10/30/2024	6.875	323,935						444,000	09/18/2024
100165530		VICTORVILLE	CA		08/29/2024	7.625	323,950						427,000	07/01/2024
100173259		ANCHORAGE	AK		10/30/2024	7.624	323,956						425,000	09/03/2024
100150579		PHILADELPHIA	PA		05/03/2024	7.625	323,960						450,000	01/31/2024
100131823		PALMDALE	CA		10/06/2023	9.875	323,969						380,000	09/09/2023
100170395		ORLANDO	FL		10/09/2024	7.999	323,975						388,000	09/13/2024
100142708		SALEM	OR		02/08/2024	6.500	323,996						436,250	11/22/2023
100101580		PRESCOTT VALLEY	AZ		04/26/2023	7.125	323,997						418,000	02/21/2023
100171706		AURORA	CO		10/17/2024	7.625	324,000						422,000	08/26/2024
100152765		COLUMBUS	OH		05/22/2024	7.875	324,011						425,000	04/18/2024
100161170		MADERA	CA		07/25/2024	8.875	324,019						399,000	07/02/2024
100110201		LACEY	WA		06/30/2023	6.500	324,026						442,000	05/10/2023
100117731		FRISCO	TX		07/20/2023	5.875	324,037						520,000	03/01/2024
100151808		LILBURN	GA		05/10/2024	8.999	324,046						400,000	04/25/2024
100145212		UNITED KINGDOM	GBR		03/12/2024	9.500	324,051		12,709			(7,013)	325,000	12/09/2019
100143051		PORT CHARLOTTE	FL		02/14/2024	8.500	324,060						400,000	12/07/2023
100025031		LAKE ELSINORE	CA		09/20/2018	4.500	324,061						304,000	04/30/2018
100110005		SOUTHBURY	CT		06/22/2023	8.438	324,063						489,000	05/12/2023
100049273		MIAMI	FL		11/20/2020	5.000	324,070		620				427,500	07/31/2020
100112123		LAKELAND	FL		06/29/2023	6.875	324,070						560,000	06/03/2022
100182195		FERRUM	VA		12/12/2024	8.125	324,079		(11)				400,000	10/04/2024
100142592		WARRINGTON	PA		02/08/2024	8.125	324,092						405,000	12/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118079		WESTON	CT		07/20/2023	6.875	324,099						485,000	03/01/2024
100149647		DRIPPING SPRINGS	TX		04/26/2024	7.625	324,106						434,000	03/15/2024
100136675		DURHAM	CT		01/25/2024	10.375	324,112						390,000	11/17/2023
100153920		NEWPORT NEWS	VA		06/05/2024	7.999	324,118						394,000	05/09/2024
100148423		STEPHENS CITY	VA		04/12/2024	6.500	324,119						452,000	02/20/2024
100161117		MERCED	CA		07/24/2024	6.125	324,120						478,000	05/22/2024
100128418		CAPITOL HGTS	MD		09/15/2023	11.375	324,125						415,000	07/07/2023
100152970		SKOKIE	IL		06/27/2024	9.000	324,129						393,000	05/24/2024
100091482		BROOKLYN	NY		01/20/2023	8.684	324,130						930,000	01/04/2023
100142669		CHATTANOOGA	TN		02/08/2024	7.250	324,137						440,000	11/13/2023
100133779		KENNEDALE	TX		10/20/2023	7.499	324,137						438,000	09/26/2023
100088017		DORAL	FL		10/25/2022	7.750	324,154						465,000	09/23/2022
100132385		VENICE	FL		11/03/2023	9.875	324,160						370,000	05/05/2023
100148106		NORTH BRUNSWICK	NJ		04/10/2024	7.125	324,161						470,000	03/04/2024
100079223		PRESCOTT	AZ		02/14/2022	4.875	324,168						440,000	12/30/2021
100169230		CHERRY HILL	NJ		09/27/2024	7.250	324,175						420,000	09/10/2024
100154092		LAKE HAVASU CITY	AZ		07/11/2024	7.625	324,181						385,000	05/30/2024
100129333		MANOR	TX		09/25/2023	7.625	324,181						436,000	07/27/2023
100147050		MOAB	UT		03/27/2024	6.875	324,187						660,000	01/09/2024
100172381		SILER CITY	NC		10/23/2024	7.624	324,194						410,000	09/09/2024
100013600		LOS ANGELES	CA		05/25/2017	4.625	324,198						400,000	01/31/2017
100120579		BALTIMORE	MD		08/18/2023	8.375	324,201						407,000	07/31/2023
100136866		LONGS	SC		11/27/2023	7.625	324,204						439,000	10/31/2023
100084008		PORT MURRAY	NJ		06/27/2022	7.580	324,206						655,000	05/20/2022
100172139		GRAND RAPIDS	MI		10/17/2024	7.625	324,218						415,000	08/29/2024
100166171		WESLEY CHAPEL	FL		09/09/2024	7.625	324,222						400,000	07/12/2024
100159585		SUNRISE	FL		07/15/2024	6.750	324,224						405,000	06/03/2024
100179782		CHARLOTTE	NC		11/21/2024	7.625	324,225		(31)				415,000	08/21/2024
100135352		COUPEVILLE	WA		11/13/2023	7.990	324,229						430,000	09/28/2023
100171275		NEW BRITAIN	CT		10/16/2024	7.625	324,236						415,000	08/23/2024
100081023		NEWBERG	OR		03/18/2022	3.499	324,244						510,000	01/14/2022
100149805		TURLOCK	CA		04/26/2024	7.625	324,246						410,000	03/11/2024
100114574		CLEARWATER	FL		06/29/2023	8.125	324,255		(21)				403,000	05/19/2023
100120293		DENVER	CO		08/18/2023	8.625	324,255						435,000	06/28/2023
100145853		LAS VEGAS	NV		03/15/2024	9.000	324,276						380,000	02/13/2024
100162609		NASHVILLE	TN		08/12/2024	7.490	324,295						465,000	06/21/2024
100180340		AUBURN	AL		11/25/2024	7.125	324,304						425,000	09/27/2024
100153690		CELINA	TX		05/31/2024	7.625	324,308						2,400,000	04/10/2024
100186231		REXFORD	NY		12/27/2024	7.749	324,317		2				475,500	12/03/2024
100142626		CORCORAN	MN		02/08/2024	7.990	324,317						425,000	11/20/2023
100151806		SAN JUAN CAPISTRANO	CA		05/10/2024	6.750	324,318		101				540,000	04/11/2024
100171657		RICHMOND	VA		10/16/2024	7.490	324,321						397,000	08/22/2024
100065207		EUGENE	OR		07/14/2021	3.500	324,322						460,000	06/01/2021
3340084773		FAIR HAVEN	NJ		09/26/2024	8.591	324,324						2,410,000	09/03/2024
3340091139		WEST ISLIP	NY		12/30/2024	8.927	324,324						1,380,000	11/20/2024
100182649		DESERT HOT SPRINGS	CA		12/12/2024	6.625	324,334		2				455,000	10/08/2024
100167900		CHICAGO	IL		09/20/2024	7.875	324,337						449,000	08/28/2024
100117699		LONG BEACH	CA		07/20/2023	5.750	324,346						570,000	03/01/2024
100172241		NEWARK	DE		10/21/2024	6.625	324,354						430,000	08/12/2024
100149107		OCEAN SHORES	WA		04/22/2024	7.499	324,364						665,000	03/21/2024
100166226		STEPHENS CITY	VA		09/09/2024	6.250	324,368						445,000	06/28/2024
100154178		BUCKEYE	AZ		07/11/2024	7.000	324,371						664,000	05/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120532		VICTORVILLE	CA		08/18/2023	9.625	324,372						395,000	07/14/2023
100133810		BALTIMORE	MD		10/20/2023	8.750	324,375						425,000	09/28/2023
100144525		NORTH PORT	FL		04/26/2024	9.250	324,376						345,000	03/11/2024
100164617		DRIPPING SPRINGS	TX		08/21/2024	7.125	324,381						467,000	07/24/2024
100025787		ORANGE	CA		09/20/2018	5.000	324,388						418,000	04/30/2018
100079304		FULSHEAR	TX		02/28/2022	4.500	324,389						675,001	01/25/2022
100071600		SACRAMENTO	CA		10/14/2021	4.000	324,401						505,000	04/01/2021
100065843		EASTON	PA		07/23/2021	5.187	324,402						385,000	06/17/2021
100160034		LITTLE ELM	TX		07/17/2024	7.000	324,418						432,150	05/10/2024
100028574		SAN JOSE	CA		10/26/2018	4.625	324,425						788,500	06/01/2018
100142041		BROOMALL	PA		02/29/2024	7.875	324,425						430,000	01/23/2024
100151356		ORLANDO	FL		05/10/2024	6.625	324,429						675,000	03/22/2024
100100462		SAN ANTONIO	TX		04/27/2023	6.000	324,440						460,000	04/20/2022
100117451		OAKLAND	CA		07/20/2023	7.250	324,444						632,500	03/01/2024
100119106		PALM SPRINGS	CA		07/28/2023	5.750	324,456						885,000	03/01/2024
100091333		ROCHELLE PARK	NJ		01/13/2023	9.125	324,465						456,000	01/01/2023
100109884		MIAMI BEACH	FL		06/22/2023	7.400	324,472		4,496				500,000	05/09/2023
100133481		BRIDGEPORT	CT		10/19/2023	7.990	324,475						440,000	08/14/2023
100086904		MODESTO	CA		09/21/2022	8.625	324,476						430,000	06/29/2022
100147082		TAMPA	FL		03/28/2024	8.999	324,477						525,000	02/23/2024
100110708		SACRAMENTO	CA		08/11/2023	7.500	324,483						425,000	06/21/2023
100031782		SANTA ANA	CA		03/29/2019	3.125	324,485						533,000	12/06/2018
100101538		LINCOLN	CA		04/26/2023	6.375	324,497						441,940	02/09/2023
100137946		TUCKER	GA		12/13/2023	5.875	324,505						470,000	09/05/2023
100156503		DOLORES	CO		06/24/2024	7.625	324,519						402,000	04/25/2024
100167624		NORTH MYRTLE BEACH	SC		09/19/2024	7.625	324,522						535,000	07/25/2024
100161054		HILTON HEAD ISLAND	SC		07/24/2024	7.500	324,544						427,000	06/03/2024
100079299		PANAMA CITY BEACH	FL		02/28/2022	5.125	324,544		(140)				405,000	01/19/2022
100129648		HOLLY SPRINGS	GA		09/29/2023	7.125	324,556						435,000	07/27/2023
100153235		ATLANTA	GA		05/30/2024	7.125	324,573						439,000	03/28/2024
100140747		ORLANDO	FL		01/22/2024	8.999	324,577						390,000	12/15/2023
100133468		KYLE	TX		10/19/2023	9.125	324,581						450,000	08/15/2023
100100875		SAN JACINTO	CA		04/28/2023	5.250	324,606						461,000	12/08/2021
100162277		SALEM	OR		09/06/2024	7.750	324,607						440,000	07/31/2024
100079930		SURPRISE	AZ		04/25/2022	6.125	324,609						458,000	01/15/2022
100128061		SPRINGFIELD	TN		09/08/2023	7.500	324,609						375,000	07/05/2022
100133421		MIAMI BEACH	FL		10/19/2023	8.750	324,613						425,000	08/25/2023
100127481		AUSTIN	TX		09/08/2023	7.625	324,617						416,000	07/26/2023
100144388		ORLANDO	FL		03/07/2024	7.250	324,635						460,000	12/19/2023
100135698		ELIZABETH	CO		11/09/2023	7.875	324,649		(24)				590,000	09/28/2023
100071978		PHOENIX	AZ		10/29/2021	4.999	324,655						560,000	09/28/2021
100168112		CATHEDRAL CITY	CA		09/20/2024	7.375	324,656						530,000	03/27/2024
100102522		NORTH PORT	FL		06/07/2023	7.999	324,666						450,000	08/18/2022
100134797		SAN JOAQUIN	CA		10/30/2023	7.750	324,674						506,000	09/28/2023
100101608		SAINT CLOUD	FL		04/26/2023	7.500	324,676						435,000	02/24/2023
100128486		MURRELLS INLET	SC		09/15/2023	7.990	324,681						440,000	07/19/2023
100091288		FORT MORGAN	CO		01/31/2023	10.250	324,689						435,000	12/29/2022
100079502		BRIGANTINE	NJ		04/08/2022	5.250	324,700						455,000	01/21/2022
100118202		MONTGOMERY	IL		07/21/2023	8.375	324,701						410,000	06/16/2023
100182717		NORTHPORT	AL		12/12/2024	7.500	324,709		(6)				419,000	10/30/2024
100138403		BOWIE	MD		12/18/2023	9.375	324,715						455,000	11/01/2023
100173267		NAPLES	FL		10/30/2024	6.500	324,728						495,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054115		STRATFORD	CT		03/23/2021	4.625	324,732						347,000	01/07/2021
100143304		AURORA	CO		02/16/2024	7.625	324,737						428,000	12/29/2023
3310059737		DALLAS	TX		10/06/2023	8.806	324,738						1,743,000	08/21/2023
100185033		HARTFORD	CT		12/20/2024	6.999	324,740		5				412,000	11/27/2024
100151741		WESLEY CHAPEL	FL		05/10/2024	8.499	324,742						420,000	04/22/2024
100119937		CLOVIS	CA		08/10/2023	7.874	324,744						506,000	05/23/2023
100165541		PLANO	TX		08/29/2024	7.125	324,750						410,000	07/10/2024
100079156		HIALEAH	FL		02/24/2022	3.750	324,758						458,000	01/04/2022
100168577		BRADENTON	FL		09/25/2024	5.990	324,762						525,000	07/16/2024
100108010		FRESNO	CA		05/25/2023	6.125	324,766						421,000	02/21/2023
100156702		HESPERIA	CA		06/26/2024	8.499	324,777						400,000	06/04/2024
100175933		MEMPHIS	TN		11/14/2024	6.625	324,782						510,000	10/04/2024
100086017		ATLANTA	GA		09/02/2022	7.375	324,787		1				450,000	07/20/2022
100140205		SPRING	TX		01/11/2024	9.990	324,790						395,000	10/27/2023
100011735		HILLSDALE	NJ		03/08/2017	3.875	324,794						430,000	11/30/2016
100167567		MABLETON	GA		09/19/2024	6.625	324,807						410,000	07/29/2024
100076213		SPANAWAY	WA		01/07/2022	4.875	324,813						410,000	11/01/2021
100174109		CUMMING	GA		10/31/2024	7.750	324,822						460,000	07/19/2024
100163088		GRAPEVINE	TX		08/13/2024	7.625	324,824						445,000	06/11/2024
100139156		NORTHRIDGE	CA		12/28/2023	8.000	324,839						1,535,000	10/25/2023
100152434		FORT PIERCE	FL		05/17/2024	7.625	324,843						410,000	03/28/2024
100151804		HUMBLE	TX		05/10/2024	9.250	324,847						345,000	04/15/2024
100089296		MANOR	TX		01/26/2023	8.374	324,851						405,000	10/12/2022
100081449		EL CAJON	CA		03/18/2022	3.250	324,857						930,000	01/22/2022
100168764		MIAMI	FL		09/26/2024	7.500	324,861						412,000	08/21/2024
100140581		ANNA	TX		01/19/2024	7.625	324,864						430,000	11/17/2023
100181892		COTTLEVILLE	MO		12/12/2024	7.000	324,869		1				435,000	09/30/2024
100165528		FORT MYERS	FL		08/29/2024	7.125	324,874						430,000	06/27/2024
100162979		PHILADELPHIA	PA		08/12/2024	7.625	324,879						435,000	06/10/2024
100170098		SURPRISE	AZ		10/08/2024	6.875	324,882						425,000	08/20/2024
100172497		LAYTON	UT		10/23/2024	7.125	324,883						400,000	09/09/2024
100091765		MIAMI	FL		03/24/2023	7.500	324,891						650,000	02/07/2023
100078871		CHARLOTTE	NC		02/24/2022	3.875	324,904						455,000	01/08/2022
3340067937		MOUNT VERNON	NY		07/19/2024	9.475	324,909						2,496,000	12/30/2023
100030423		ROCKVILLE	MD		12/20/2018	4.250	324,917						475,000	09/30/2018
100161977		BASTROP	TX		07/31/2024	8.375	324,920						385,000	07/10/2024
100087970		STAFFORD	VA		10/25/2022	7.999	324,920						435,000	09/29/2022
100172247		GRASS VALLEY	CA		10/21/2024	6.125	324,931						450,000	08/27/2024
100117082		KIHEI	HI		07/20/2023	5.750	324,949		10,874				525,000	03/01/2024
100086708		DESTIN	FL		09/30/2022	8.250	324,968						433,000	08/30/2022
100179562		DAWSONVILLE	GA		11/21/2024	6.875	324,969		(10)				406,000	08/29/2024
100116050		HALLANDALE BEACH	FL		07/20/2023	7.490	324,975						530,000	03/01/2024
100150778		LEESVILLE	SC		05/07/2024	7.375	324,981						444,000	02/23/2024
100138837		FORT WORTH	TX		12/21/2023	8.125	324,988						540,000	09/29/2023
3310086755		HONOLULU	HI		10/31/2024	7.950	325,018						1,625,000	09/30/2024
100167497		MIAMI	FL		10/31/2024	6.875	325,019						422,000	09/30/2024
100138761		DAVENPORT	FL		12/21/2023	8.125	325,027						418,000	10/23/2023
100169368		LA HABRA	CA		09/27/2024	6.750	325,028						900,000	08/02/2024
100171371		HENDERSON	NV		10/16/2024	7.624	325,036						421,000	08/17/2024
100185436		NEW MILFORD	CT		12/20/2024	7.000	325,037		(1)				450,000	11/01/2024
100182150		CHARLOTTE	NC		12/12/2024	7.500	325,050		(14)				451,000	09/13/2024
100081412		INLET BEACH	FL		03/18/2022	3.625	325,052						985,000	12/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186387		BURTONSVILLE	MD		12/30/2024	5.990	325,053		1				455,000	11/12/2024
100116742		MIRAMAR	FL		07/20/2023	5.250	325,058						710,000	03/01/2024
100120998		FERNANDINA BEACH	FL		08/30/2023	7.500	325,058						448,000	07/24/2023
100148167		BONITA SPRINGS	FL		05/15/2024	7.500	325,071						400,000	04/09/2024
100100127		ORLANDO	FL		03/28/2023	8.750	325,105						530,000	02/17/2023
100170160		ENGLEWOOD	FL		10/08/2024	6.499	325,126						421,000	09/03/2024
100114535		MORENO VALLEY	CA		06/29/2023	8.999	325,126						455,000	05/25/2023
100172235		PASSAIC	NJ		10/21/2024	7.124	325,152						425,000	08/30/2024
100181953		BAKERSFIELD	CA		12/12/2024	5.990	325,155		18				447,000	10/03/2024
100033229		MAYO	IRL		06/21/2019	5.150	325,172					(21,074)	221,717	11/30/2018
100143457		AUBURN	WA		02/16/2024	10.250	325,173						390,000	01/09/2024
100152352		MERCED	CA		05/17/2024	5.750	325,174						464,000	03/19/2024
100065060		ASBURY PARK	NJ		07/14/2021	3.990	325,187						460,000	04/28/2021
100128103		MURFREESBORO	TN		09/08/2023	7.000	325,191						405,000	06/06/2022
100171153		CHARLOTTE	NC		11/22/2024	7.125	325,203		(3)				490,000	10/17/2024
100116421		AVENTURA	FL		07/20/2023	5.750	325,204						500,000	03/01/2024
100084457		SAN JOSE DEL CABO BCS	MEX		07/11/2022	7.797	325,209						655,055	06/30/2022
100153927		CATONSVILLE	MD		06/05/2024	8.625	325,212						401,000	05/13/2024
100134647		GRANGER	IN		10/30/2023	8.125	325,218						600,000	09/19/2023
100175834		MIAMI	FL		11/12/2024	7.100	325,221		2				425,000	09/25/2024
100162793		ANDERSON	SC		08/12/2024	7.125	325,226						360,000	06/13/2024
100101881		PINGREE GROVE	IL		04/06/2023	8.875	325,229						405,000	03/06/2023
100165263		PALMDALE	CA		08/29/2024	7.375	325,244						420,000	07/23/2024
100115656		DEERFIELD BEACH	FL		07/19/2023	8.874	325,251						440,000	06/02/2023
100176548		SANTA ROSA BEACH	FL		11/15/2024	8.125	325,253		(27)				351,100	08/29/2024
100130390		PALMETTO	FL		09/28/2023	8.375	325,269						425,000	08/18/2023
100136530		SURPRISE	AZ		11/20/2023	7.125	325,272						435,000	09/22/2023
100172213		DEWEY	AZ		10/17/2024	6.999	325,278						393,000	09/21/2024
100143447		MCHENRY	IL		02/16/2024	8.250	325,283						400,000	01/12/2024
100160536		LAKEWOOD	WA		07/19/2024	7.499	325,287						410,000	04/23/2024
100119478		MARYVILLE	TN		07/31/2023	7.375	325,298						445,000	06/14/2023
100136082		DELAND	FL		12/18/2023	9.625	325,301						672,000	11/02/2023
100179558		DOUGLASVILLE	GA		11/21/2024	6.750	325,302		(7)				440,000	09/06/2024
100145037		UNITED KINGDOM	GBR		03/12/2024	3.240	325,307		14,987			(7,027)	325,000	03/06/2020
100132121		WOODBRIDGE	VA		10/13/2023	7.875	325,315						480,000	08/10/2023
100151652		WATCHUNG	NJ		05/10/2024	8.125	325,331						575,000	03/29/2024
100148402		BAKERSFIELD	CA		04/12/2024	6.750	325,331						434,000	02/08/2024
100057787		PHILADELPHIA	PA		06/30/2021	4.000	325,332						525,000	05/11/2021
100108357		MASTIC BEACH	NY		05/25/2023	8.563	325,337						525,000	05/05/2023
100172487		KATY	TX		10/23/2024	7.375	325,348						419,000	08/28/2024
100179941		SAINT AUGUSTINE	FL		11/25/2024	5.750	325,349						387,000	09/10/2024
100185433		LAKE HAVASU CITY	AZ		12/20/2024	6.490	325,355		6				460,000	11/01/2024
100054032		CHURCHVILLE	MD		03/23/2021	5.125	325,361						499,000	01/04/2021
100143614		ELIZABETH	NJ		02/21/2024	8.250	325,392						531,000	01/10/2024
100134904		SAN LEANDRO	CA		10/30/2023	9.000	325,396						480,000	10/10/2023
100168312		SAN TAN VALLEY	AZ		09/20/2024	7.500	325,409						425,000	04/25/2024
100136908		SHIPPENSBURG	PA		11/27/2023	7.500	325,411						473,000	10/24/2023
100172887		HOUSTON	TX		10/25/2024	7.375	325,456		(32)				398,000	09/30/2024
100160926		LAKE WORTH BEACH	FL		07/24/2024	7.500	325,466						454,000	06/13/2024
100166474		BATON ROUGE	LA		10/31/2024	7.750	325,466						425,000	09/24/2024
100044203		BOULDER	CO		08/19/2020	4.875	325,474						745,750	11/25/2019
100159247		EAGLE	ID		07/15/2024	6.875	325,520						443,000	06/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100055457		CHICAGO	IL		03/23/2021	4.000	325,523						425,000	01/03/2021
100156611		CUTLER BAY	FL		06/24/2024	7.625	325,528						435,000	04/19/2024
100182281		BRANDYWINE	MD		12/12/2024	5.750	325,529		28				460,500	10/11/2024
100174495		SANTA CLARITA	CA		10/31/2024	6.999	325,534						399,900	03/18/2024
100067414		MIAMI	FL		09/23/2021	3.990	325,535						850,000	07/23/2021
100152239		OGDEN	UT		05/17/2024	7.500	325,537						456,000	03/28/2024
100114788		CHICAGO	IL		07/07/2023	9.375	325,540						470,000	05/18/2023
100025460		LAKESIDE	CA		09/20/2018	3.875	325,560						470,250	04/30/2018
100165468		PLANTATION	FL		08/29/2024	7.125	325,562						430,000	06/25/2024
100151091		PFLUGERVILLE	TX		05/08/2024	7.125	325,565						435,000	03/14/2024
100166057		SACRAMENTO	CA		09/09/2024	7.624	325,602						424,000	08/02/2024
100169700		CATHEDRAL CITY	CA		09/30/2024	7.990	325,612						410,000	06/12/2024
100173334		PRESTON	ID		10/30/2024	6.490	325,632						409,000	09/13/2024
100024085		STAMFORD	CT		09/10/2018	5.500	325,640						520,000	09/10/2018
100046630		GAITHERSBURG	MD		11/25/2020	4.000	325,641						377,150	08/08/2020
100176634		FORT PIERCE	FL		11/15/2024	7.875	325,653		(42)				389,000	08/19/2024
100164498		ANNA	TX		08/21/2024	7.875	325,677						420,000	06/27/2024
100164784		MURRELLS INLET	SC		08/26/2024	7.625	325,687						458,000	07/09/2024
100065585		FONTANA	CA		07/28/2021	3.875	325,699						590,000	04/28/2021
100173361		AUSTIN	TX		10/30/2024	6.990	325,717						505,000	09/19/2024
100026663		PHOENIX	AZ		09/26/2018	4.875	325,738						430,000	06/13/2018
100148177		MOUNT DESERT	ME		04/12/2024	6.999	325,747						440,000	03/05/2024
100144334		POCATELLO	ID		03/07/2024	8.625	325,749						436,000	12/15/2023
3340071318		MANORVILLE	NY		04/05/2024	9.303	325,750						1,334,000	02/02/2024
100137348		BUCKEYE	AZ		12/01/2023	9.624	325,785						405,000	10/12/2023
100115711		KATY	TX		07/20/2023	6.625	325,789						460,000	05/22/2023
100103274		KILLEEN	TX		04/27/2023	8.500	325,792						415,000	04/10/2023
100151628		ANTIOCH	TN		05/10/2024	6.990	325,795						446,000	03/28/2024
100108301		LAUREL	MD		05/24/2023	10.250	325,796						375,000	04/26/2023
100129365		MIAMI	FL		09/25/2023	7.125	325,812						427,000	09/01/2023
100182023		OKLAHOMA CITY	OK		12/12/2024	5.500	325,826		36				498,500	10/07/2024
100185144		PALMDALE	CA		12/20/2024	7.999	325,833		(7)				492,000	11/19/2024
100139954		SPANAWAY	WA		01/09/2024	7.499	325,873						505,000	12/01/2023
100031254		GONZALES	CA		03/29/2019	3.125	325,882						460,000	12/07/2018
100115637		PHOENIX	OR		07/19/2023	6.874	325,885						410,000	06/01/2023
100142585		CYPRESS	TX		02/08/2024	7.500	325,885						430,000	12/18/2023
100135765		BULLHEAD CITY	AZ		11/10/2023	7.500	325,888						428,000	09/26/2023
100137676		ST PETERSBURG	FL		12/08/2023	7.625	325,891						445,000	10/05/2023
100071599		LOS ANGELES	CA		10/14/2021	3.875	325,892						700,000	06/03/2021
100173324		DAWSONVILLE	GA		10/30/2024	7.250	325,900						400,000	09/11/2024
100044515		LOS ANGELES	CA		11/19/2020	3.875	325,901						636,500	01/19/2020
100145812		NICEVILLE	FL		05/08/2024	7.875	325,921						429,000	04/02/2024
100127345		KENT	WA		08/30/2023	3.625	325,954						640,000	06/01/2022
100117475		CENTRAL ISLIP	NY		07/20/2023	8.850	325,954		8,330				445,000	03/01/2024
100137013		CHARLOTTE	NC		11/28/2023	7.250	325,956						527,000	09/20/2023
100172475		DAWSONVILLE	GA		10/23/2024	6.875	325,961						407,000	08/30/2024
100180254		LAS VEGAS	NV		11/25/2024	6.990	325,987						440,000	10/01/2024
100181933		TUCKER	GA		12/12/2024	7.125	325,988		(8)				510,000	10/07/2024
100160345		BAINBRIDGE ISLAND	WA		09/06/2024	7.250	325,995						695,000	07/22/2024
100140444		WOODBURY	MN		01/18/2024	6.250	325,998						430,000	11/27/2023
100175636		NOVATO	CA		11/12/2024	7.125	326,013						410,000	10/17/2024
100156108		PALMDALE	CA		06/18/2024	8.125	326,023						520,000	04/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158505		NASHVILLE	TN		07/10/2024	7.125	326,030						435,000	04/19/2024
3500109901		FORT LAUDERDALE	FL		10/16/2024	8.033	326,031						2,040,000	09/11/2024
100025900		MORENO VALLEY	CA		09/20/2018	4.250	326,047						375,250	04/30/2018
100129740		UNITED KINGDOM	GBR		09/26/2023	7.890	326,048					(5,644)	395,000	09/15/2023
100151220		DENTON	TX		05/10/2024	6.875	326,049						495,000	03/18/2024
100120354		BOCA RATON	FL		08/18/2023	8.875	326,058						850,000	07/13/2023
100046537		NEWBURG	NY		11/25/2020	7.500	326,062						247,000	08/31/2020
100181595		MONTICELLO	NY		12/09/2024	6.790	326,065		6				430,000	10/16/2024
100175949		ANGIER	NC		11/14/2024	7.125	326,067		(29)				432,250	10/04/2024
100049171		SPRINGFIELD	NJ		11/20/2020	4.250	326,069						399,000	07/31/2020
100143423		BAY POINT	CA		02/16/2024	8.125	326,072						530,000	01/04/2024
100172420		SPRING HILL	TN		10/23/2024	7.125	326,089						518,000	08/26/2024
100148926		STALLINGS	NC		04/17/2024	7.625	326,094						433,000	10/25/2023
100101616		PENSACOLA	FL		04/26/2023	7.625	326,100						416,000	02/14/2023
100086689		HOLLYWOOD	FL		09/30/2022	8.999	326,114						537,500	09/01/2022
3340076211		YONKERS	NY		05/10/2024	9.473	326,116						1,410,000	04/23/2024
100133797		MOLALLA	OR		10/20/2023	8.250	326,116						395,000	09/22/2023
100158904		MARCO ISLAND	FL		07/12/2024	7.990	326,118						465,000	05/17/2024
100167805		DAVENPORT	FL		09/19/2024	7.874	326,122						390,000	07/17/2024
100127626		PHOENIX	AZ		09/08/2023	6.990	326,139						438,700	07/17/2023
100142818		RICHMOND	TX		02/08/2024	7.875	326,139						410,000	01/05/2024
100076788		LOUISVILLE	TN		12/27/2021	3.408	326,140						500,000	12/01/2021
100151939		SALT LAKE CITY	UT		06/14/2024	8.000	326,149						650,000	05/01/2024
100145640		UNITED KINGDOM	GBR		03/12/2024	9.500	326,153		12,952			(7,130)	329,978	11/18/2019
100119222		FRESNO	CA		07/31/2023	5.750	326,154						465,000	05/19/2023
100153625		PORT SAINT LUCIE	FL		05/31/2024	7.500	326,179		100				419,000	04/18/2024
100129616		JERSEY CITY	NJ		09/29/2023	8.000	326,207						435,000	08/08/2023
100151045		VANCOUVER	WA		05/08/2024	5.750	326,209						454,995	03/06/2024
100139277		SMYRNA	TN		12/28/2023	8.500	326,214						500,000	11/15/2023
100070434		BOSTON	MA		09/23/2021	3.374	326,214						715,000	08/16/2021
100114762		NEW YORK	NY		07/07/2023	8.249	326,237						510,000	05/30/2023
100086269		NIJMEGEN	NLD		08/29/2022	1.000	326,246					(21,452)	505,000	12/01/2023
100078515		CASTRICUM	NLD		01/26/2022	3.600	326,246					(21,452)	420,000	12/01/2023
100083427		DEN HAAG	NLD		05/27/2022	3.000	326,246					(21,452)	450,000	12/01/2023
100080307		ROTTERDAM	NLD		02/22/2022	2.900	326,246					(21,452)	450,000	12/01/2023
100167964		SAN MARCOS	TX		09/20/2024	8.750	326,246						395,000	08/28/2024
100148342		ROSEVILLE	CA		04/12/2024	5.750	326,258						456,000	01/24/2024
100102633		SARASOTA	FL		06/22/2023	8.500	326,284						395,000	11/16/2022
100173217		PORTER	TX		10/30/2024	5.490	326,289						429,000	08/23/2024
100176541		NEW ORLEANS	LA		11/15/2024	6.999	326,289						445,000	09/06/2024
100080421		LAHAINA	HI		04/14/2022	5.250	326,290						500,000	02/10/2022
100102545		CHICAGO	IL		06/07/2023	7.875	326,303						430,000	09/29/2022
100147235		WATERBURY	CT		03/28/2024	8.080	326,311						400,000	02/21/2024
100171344		WICHITA	KS		10/16/2024	8.250	326,320						367,000	08/28/2024
100076829		BAYONNE	NJ		12/27/2021	4.300	326,333						445,000	12/10/2021
100171958		FRESNO	CA		10/17/2024	6.375	326,337						430,000	08/27/2024
100135250		NAPLES	FL		11/08/2023	7.125	326,341						490,000	09/08/2023
100128884		IDAHO FALLS	ID		09/21/2023	7.875	326,352						524,000	07/14/2023
100079022		NORTH LAS VEGAS	NV		02/24/2022	4.375	326,353						470,000	01/03/2022
100142914		MADERA	CA		02/09/2024	8.625	326,354						438,000	11/21/2023
100164564		RIVERSIDE	CA		08/21/2024	6.625	326,360						635,000	06/17/2024
100028439		LOS ANGELES	CA		10/26/2018	4.625	326,365						628,900	06/03/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148527		LIMINGTON	ME		04/12/2024	7.625	326,367						440,000	02/09/2024
100174527		CYPRESS	TX		10/31/2024	9.500	326,372						383,000	03/25/2024
100140600		SAN MATEO	CA		01/19/2024	7.375	326,379						1,460,000	11/18/2023
100152747		JACKSON	GA		05/22/2024	7.499	326,393						537,000	04/25/2024
100142725		SAINT GEORGE	UT		02/08/2024	7.500	326,406						435,000	12/04/2023
100163986		MIAMI GARDENS	FL		08/21/2024	9.875	326,411						415,000	06/20/2024
100168271		SACRAMENTO	CA		09/20/2024	7.990	326,420						400,000	04/12/2024
100164454		WESTERLY	RI		08/21/2024	8.000	326,441						426,000	07/02/2024
100132332		HOMESTEAD	FL		11/03/2023	7.625	326,444						395,000	05/02/2022
100159381		WAKE FOREST	NC		07/15/2024	7.875	326,459						430,000	05/13/2024
100182351		MELISSA	TX		12/12/2024	6.624	326,476		10				418,000	10/15/2024
100140330		ALPHARETTA	GA		01/18/2024	7.624	326,478						432,000	12/01/2023
100091781		LAKELAND	FL		01/30/2023	8.625	326,496						442,000	12/09/2022
100173350		KINGSTON	OK		10/30/2024	6.375	326,517						430,000	09/13/2024
100149585		LEANDER	TX		04/26/2024	7.125	326,525						465,000	03/01/2024
100011763		GREENFIELD	CA		03/08/2017	4.875	326,531						325,000	09/02/2016
100128287		CAROLINA BEACH	NC		09/14/2023	8.375	326,533						439,000	08/02/2023
100152632		WEST PALM BEACH	FL		05/17/2024	6.875	326,545						515,000	03/25/2024
100088395		ROCK HILL	SC		01/06/2023	10.250	326,545						450,000	11/22/2022
100131599		FREDERICK	MD		10/06/2023	7.375	326,548						440,000	07/17/2023
100029778		OZONE PARK	NY		10/26/2018	4.875	326,549						530,100	06/01/2018
100120193		HOMESTEAD	FL		08/18/2023	7.625	326,553						425,000	05/25/2023
100166951		TAYLOR	TX		09/13/2024	7.624	326,569						500,000	07/09/2024
100136472		MERCED	CA		11/20/2023	5.990	326,571						487,000	09/14/2023
100186441		CHARLOTTE	NC		12/30/2024	7.500	326,584						425,000	11/11/2024
100186760		MESKEGON	MI		12/31/2024	8.499	326,595		73				380,000	08/12/2024
100163819		MARLTON	NJ		09/27/2024	7.625	326,595						382,000	08/09/2024
100154073		PUYALLUP	WA		06/06/2024	7.500	326,596						430,000	03/25/2024
100133960		WATERBURY	CT		10/25/2023	8.685	326,601						429,000	09/14/2023
100150912		WOODSTOCK	GA		05/08/2024	7.500	326,604						499,000	02/27/2024
100162534		LAS VEGAS	NV		08/12/2024	6.999	326,607						500,000	06/24/2024
100151334		RALEIGH	NC		05/10/2024	6.500	326,611						445,000	03/14/2024
3310072442		EAST HAMPTON	NY		03/21/2024	9.275	326,618						3,300,000	02/29/2024
100083134		LYNWOOD	CA		05/26/2022	7.165	326,629						550,000	05/02/2022
100100212		JACKSONVILLE	FL		03/17/2023	7.888	326,640						430,000	02/14/2023
100185154		LEAGUE CITY	TX		12/20/2024	8.375	326,645		(10)				375,000	11/25/2024
100174302		MILLVILLE	DE		10/31/2024	5.500	326,659						385,000	02/27/2024
100078004		LUTHERVILLE	MD		01/12/2022	4.937	326,666						472,000	11/29/2021
100100210		JACKSONVILLE	FL		03/17/2023	7.923	326,675						430,000	02/14/2023
100145698		UNITED KINGDOM	GBR		03/12/2024	3.390	326,678		15,418			(7,175)	330,000	04/24/2020
100147507		MARIETTA	GA		04/03/2024	7.875	326,684						450,000	02/20/2024
100087790		AUSTIN	TX		11/17/2022	9.250	326,692						455,000	10/21/2022
100128017		MOUNT AIRY	MD		09/08/2023	7.500	326,697						395,000	08/31/2022
100078011		TOMS RIVER	NJ		01/12/2022	4.887	326,704						456,000	12/06/2021
100163404		ROUND ROCK	TX		09/27/2024	8.000	326,715						425,000	08/07/2024
100172764		SEMINOLE	FL		12/06/2024	6.875	326,725		5				470,000	10/28/2024
100120361		LAUREL	MD		08/18/2023	6.999	326,730						560,000	07/05/2023
100180020		FREDERICK	MD		11/25/2024	5.750	326,733		35				455,000	09/23/2024
100065123		WIMBERLEY	TX		07/14/2021	3.990	326,744						429,000	05/17/2021
100131637		LANCASTER	CA		10/06/2023	7.990	326,767						390,000	08/04/2023
100086544		MYRTLE BEACH	SC		09/30/2022	7.500	326,771						557,000	08/18/2022
100129758		ATLANTA	GA		09/27/2023	7.625	326,774						440,000	08/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107979		PIGEON FORGE	TN		05/25/2023	7.625	326,775						395,000	04/18/2023
100055747		TUALATIN	OR		03/23/2021	4.125	326,775						590,000	12/31/2020
100137321		CONWAY	AR		12/01/2023	8.874	326,778						407,000	10/26/2023
100141060		WYLIE	TX		02/20/2024	7.875	326,788						402,000	01/19/2024
100142567		BRASELTON	GA		02/08/2024	7.374	326,789						435,000	12/18/2023
100181947		COALINGA	CA		12/12/2024	6.624	326,794		6				447,000	10/11/2024
100115875		COLORADO SPRINGS	CO		07/20/2023	6.625	326,797						448,000	05/25/2023
100165913		OKLAHOMA CITY	OK		09/06/2024	7.375	326,797						400,000	06/24/2024
100065337		SWANNANOA	NC		07/28/2021	3.750	326,809						490,000	05/26/2021
100129558		SUMMERVILLE	SC		09/29/2023	5.990	326,813						435,000	07/31/2023
100091656		LAKEWOOD	CO		01/27/2023	8.375	326,814						486,000	01/01/2023
100160205		WIMAUMA	FL		07/18/2024	5.750	326,839						380,000	04/30/2024
100169716		BOULDER	CO		09/30/2024	7.990	326,840						420,000	07/10/2024
100150510		DAVENPORT	FL		05/03/2024	7.500	326,840						400,000	02/06/2024
100146996		BYRAM TWP	NJ		03/27/2024	8.000	326,843						410,000	09/11/2023
100153857		MEMPHIS	TN		06/05/2024	9.250	326,849						400,000	05/13/2024
100140853		SAVANNAH	GA		03/06/2024	7.750	326,853						645,000	01/17/2024
100162909		ST AUGUSTINE	FL		08/12/2024	5.125	326,860						390,000	06/13/2024
100130429		HEMPSTEAD	NY		09/28/2023	7.374	326,875						625,000	09/11/2023
100076315		CAPE CORAL	FL		01/07/2022	4.000	326,878						470,000	11/16/2021
100156566		HENRICO	VA		06/24/2024	7.625	326,880						439,000	05/02/2024
100180386		BROKEN BOW	OK		11/25/2024	6.490	326,884						535,000	09/30/2024
100086886		POMPANO BEACH	FL		10/07/2022	7.375	326,906						440,000	09/09/2022
100165757		RICHLAND HILLS	TX		08/29/2024	9.375	326,909						425,000	06/11/2024
100159541		POMPANO BEACH	FL		07/15/2024	7.875	326,910		(21)				1,000,000	05/17/2024
100139540		MIAMI	FL		12/28/2023	9.625	326,912						398,000	10/17/2023
100103432		AUSTIN	TX		06/16/2023	8.000	326,919						560,000	05/03/2023
100162767		SPRINGFIELD	OR		08/12/2024	7.625	326,922						470,000	06/07/2024
100167556		PENDERGRASS	GA		09/19/2024	7.500	326,928						413,000	08/02/2024
100090401		GRAND PRAIRIE	TX		12/28/2022	7.000	326,929						470,000	08/24/2022
100158582		NORTH BRUNSWICK	NJ		07/10/2024	7.375	326,942						430,000	05/29/2024
100027043		ANAHEIM	CA		09/26/2018	3.250	326,953						515,000	06/15/2018
100138195		EDMOND	OK		12/14/2023	9.375	326,960						425,000	10/31/2023
100161814		ROOSEVELT	NJ		07/31/2024	7.700	326,963						458,000	06/20/2024
100137562		MCKINNEY	TX		12/08/2023	7.625	326,964						450,000	09/29/2023
100080388		PARADISE	CA		04/14/2022	4.750	326,967						450,000	12/13/2021
100110256		LAKEWOOD	CO		06/30/2023	6.000	326,967						600,000	04/26/2023
100161383		NEW BRAUNFELS	TX		07/25/2024	6.990	326,969						440,000	06/04/2024
100055450		SHIRLEY	NY		03/23/2021	4.061	326,981						365,000	01/02/2021
100120119		PORT ARANSAS	TX		08/11/2023	7.250	326,987						429,000	06/20/2023
100165508		ATLANTA	GA		08/29/2024	7.125	326,998						445,000	06/28/2024
100100390		ALBANY	NY		04/27/2023	5.125	327,004						460,000	01/27/2022
100163064		COLUMBUS	OH		08/13/2024	7.500	327,012						430,000	05/30/2024
100173044		SAN BERNARDINO	CA		10/25/2024	7.875	327,016		(68)				450,000	09/19/2024
100134306		MONTVERDE	FL		10/27/2023	8.750	327,028						440,000	09/07/2023
100152402		FRESNO	CA		05/17/2024	8.125	327,036						430,000	04/04/2024
100132101		ROCKVILLE	IN		10/13/2023	7.500	327,059						440,000	08/18/2023
100045275		SAN BRUNO	CA		11/25/2020	7.750	327,078						850,250	08/31/2020
100079173		GEORGETOWN	TX		02/24/2022	3.750	327,083						469,000	12/30/2021
100171610		BLUE RIDGE	GA		10/16/2024	7.125	327,086						408,000	08/29/2024
100117431		ELK GROVE	CA		07/20/2023	6.500	327,091						640,000	03/01/2024
100172628		DULUTH	GA		10/24/2024	7.250	327,102						435,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185989		LUTZ	FL		12/26/2024	7.125	327,120		(4)				400,000	12/06/2024
100185030		HOMESTEAD	FL		12/20/2024	7.750	327,148		(8)				395,000	11/21/2024
100091320		BERLIN	CT		01/13/2023	11.000	327,155						430,000	12/01/2022
100110258		MADISONVILLE	TX		06/30/2023	6.625	327,169						540,000	05/09/2023
100044035		SHORELINE	WA		08/19/2020	4.750	327,175		(83)				408,500	08/22/2019
100119214		WASILLA	AK		07/31/2023	7.625	327,184						440,000	05/24/2023
100119932		TACOMA	WA		08/10/2023	8.750	327,193						415,000	06/21/2023
100167643		NASHVILLE	TN		09/19/2024	8.500	327,210						419,000	08/12/2024
100144532		SARASOTA	FL		04/26/2024	8.375	327,223						390,000	02/29/2024
100179623		PEACHTREE CITY	GA		11/21/2024	7.490	327,225		(17)				426,000	09/09/2024
100143506		MURPHY	TX		02/21/2024	7.625	327,230						478,000	01/18/2024
100149486		FREDERICK	MD		04/24/2024	7.375	327,262						426,000	03/04/2024
100171124		CEDARBURG	WI		11/22/2024	7.250	327,264		(16)				425,000	10/10/2024
100176164		LANSDALE	PA		12/20/2024	7.500	327,266		(5)				410,000	11/26/2024
100171659		LAS VEGAS	NV		10/16/2024	6.500	327,268						410,000	08/20/2024
100147248		LOMBARD	IL		03/28/2024	7.950	327,281		32				460,000	02/15/2024
100115480		SNELLVILLE	GA		07/17/2023	8.999	327,287						355,000	06/20/2023
100178237		LOS ANGELES	CA		11/19/2024	6.875	327,290		(32)				460,000	10/30/2024
100109846		PHILADELPHIA	PA		06/22/2023	8.080	327,295						490,000	05/12/2023
100178269		WOODBRIDGE	VA		11/19/2024	7.375	327,299		(17)				543,300	10/29/2024
100165414		ANNA	TX		08/29/2024	7.375	327,310						442,000	06/11/2024
100067408		WESTMINSTER	CA		09/23/2021	3.999	327,313						695,000	07/30/2021
100164631		SACRAMENTO	CA		08/21/2024	6.500	327,316						670,000	06/24/2024
100137426		JACKSONVILLE	FL		01/11/2024	9.250	327,317						880,000	11/21/2023
100152845		LAKE ELSINORE	CA		05/22/2024	8.125	327,317						580,000	04/24/2024
100135156		TAMPA	FL		12/15/2023	8.250	327,318						482,000	09/05/2023
100136720		SAINT CLOUD	FL		01/25/2024	9.500	327,352						437,000	12/01/2023
100130368		POTTSBORO	TX		09/28/2023	8.125	327,355						413,000	07/28/2023
100090013		SAN DIEGO	CA		01/13/2023	9.500	327,364						480,000	11/28/2022
100065275		RIVERSIDE	CA		07/28/2021	3.990	327,367						455,000	05/20/2021
100137578		EDMOND	OK		12/08/2023	7.125	327,371						470,000	10/11/2023
100148809		MONUMENT	CO		04/17/2024	6.500	327,375						450,000	10/11/2023
100182563		CLERMONT	FL		12/12/2024	6.625	327,385						475,000	10/24/2024
100139514		ORLANDO	FL		12/28/2023	8.375	327,385						400,000	12/04/2023
100076371		LIBERTY HILL	TX		12/23/2021	6.625	327,386						400,000	11/19/2021
100160228		EMPORIA	KS		07/18/2024	8.125	327,422						356,000	05/29/2024
100180766		HAGERSTOWN	MD		11/26/2024	9.750	327,424		(23)				400,000	10/01/2024
100081479		SURPRISE	AZ		03/18/2022	3.250	327,425						500,000	01/22/2022
100109384		FORT BRAGG	CA		06/13/2023	8.000	327,428						700,000	05/23/2023
100175214		CAROLINA BEACH	NC		11/05/2024	6.990	327,432						430,000	08/28/2024
100170343		DURHAM	NC		10/08/2024	7.500	327,440		(55)				430,000	08/14/2024
100175956		ELBERTON	GA		11/14/2024	6.125	327,453		42				458,000	09/23/2024
100029465		BROOKLYN	NY		10/26/2018	3.875	327,460						639,350	06/01/2018
100170288		APEX	NC		10/08/2024	7.125	327,467						454,000	08/09/2024
100184964		SHIRLEY	MA		12/19/2024	6.999	327,470		3				470,000	11/13/2024
100148194		CHARLOTTE	NC		04/12/2024	7.124	327,476						437,000	02/29/2024
100142400		PALMDALE	CA		02/02/2024	9.875	327,481						425,000	01/16/2024
100145127		UNITED KINGDOM	GBR		03/12/2024	9.500	327,483					(7,193)	339,985	03/25/2019
100167142		WATERBURY	CT		09/13/2024	7.750	327,492						400,000	07/12/2024
100164766		MILLVILLE	DE		08/26/2024	5.990	327,496						475,000	06/20/2024
100180712		DESERT HOT SPRINGS	CA		11/26/2024	8.125	327,503		(23)				350,000	08/26/2024
100090980		VICTORVILLE	CA		01/31/2023	8.499	327,508						395,000	12/04/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081451		HENDERSON	NV		03/18/2022	3.250	327,540						480,000	01/27/2022
100109831		EAST ORANGE	NJ		06/22/2023	7.499	327,545						455,000	05/11/2023
100162779		FREDERICK	MD		08/12/2024	7.375	327,546						450,000	06/13/2024
100162741		TERRE HAUTE	IN		08/12/2024	7.990	327,550						367,000	06/07/2024
100079139		AVENEL	NJ		02/24/2022	3.875	327,571						460,000	12/28/2021
100169750		PRINCETON	TX		09/30/2024	7.375	327,582						435,000	07/19/2024
100117445		DANBURY	CT		07/20/2023	10.125	327,594						425,000	03/01/2024
100167511		RICHARDSON	TX		10/31/2024	9.000	327,608		(50)				391,000	10/04/2024
100135146		NORTH LAS VEGAS	NV		11/03/2023	8.375	327,613						450,000	10/04/2023
100065694		CLOVIS	CA		07/28/2021	3.990	327,640						450,000	05/24/2021
100120102		DECATUR	GA		08/11/2023	7.125	327,640						540,000	06/21/2023
100174654		CINCINNATI	OH		10/31/2024	8.500	327,640						412,500	02/27/2024
100136214		SEASIDE HEIGHTS	NJ		11/20/2023	7.625	327,647						478,000	10/12/2023
100101926		JOSHUA TREE	CA		04/14/2023	7.375	327,650						535,000	03/08/2023
100065368		WINDERMERE	FL		07/28/2021	3.500	327,664						464,000	05/07/2021
100143276		PORTLAND	OR		02/16/2024	6.875	327,671						430,000	12/21/2023
100164187		SALINAS	CA		08/21/2024	8.750	327,671						555,000	07/24/2024
100148469		PEORIA	AZ		04/12/2024	7.625	327,672						408,000	02/24/2024
100161525		DUCK CREEK VILLAGE	UT		07/30/2024	7.990	327,672						430,000	05/30/2024
100171294		FIRESTONE	CO		10/16/2024	7.000	327,674						457,000	09/06/2024
100134269		PATERSON	NJ		10/27/2023	10.375	327,677						405,000	09/06/2023
100115948		METAIRIE	LA		07/20/2023	6.125	327,681						454,000	05/12/2023
100155905		STUART	FL		06/17/2024	6.990	327,694						440,000	04/11/2024
100185092		THONOTOSASSA	FL		12/20/2024	6.875	327,697		(5)				600,000	11/19/2024
100179461		HENDERSON	NV		11/21/2024	5.990	327,698		44				415,000	08/14/2024
100142715		SALEM	OR		02/08/2024	6.500	327,720						440,000	11/28/2023
100134624		CASSELBERRY	FL		10/30/2023	8.375	327,734						510,000	09/20/2023
100137309		SARASOTA	FL		12/01/2023	7.874	327,740						441,000	10/31/2023
100079545		SAVANNAH	GA		04/08/2022	5.750	327,743						420,000	01/28/2022
100133731		PORT ST LUCIE	FL		10/23/2023	7.990	327,764						420,000	08/31/2023
100114933		HOUSTON	TX		07/13/2023	7.500	327,768						411,500	06/06/2023
100136064		HOUSTON	TX		11/16/2023	9.625	327,777						380,000	10/10/2023
100176112		MANCHESTER	CT		12/20/2024	7.625	327,777		(5)				400,000	11/21/2024
100079886		GERMANTOWN	MD		04/08/2022	3.500	327,784						730,000	01/18/2022
100144569		CLINTON TOWNSHIP	MI		04/26/2024	7.875	327,788						535,000	03/14/2024
100139148		NASHVILLE	TN		12/28/2023	8.999	327,788						427,000	11/22/2023
3340086712		ELMSFORD	NY		12/19/2024	8.796	327,789						1,304,000	09/26/2024
100149839		PALMDALE	CA		04/29/2024	9.999	327,789						550,000	03/26/2024
100083016		DESTIN	FL		05/11/2022	5.363	327,799						500,000	12/29/2021
100158442		TAMPA	FL		07/10/2024	7.625	327,805						425,000	04/11/2024
100174744		PRAIRIEVILLE	LA		10/31/2024	9.250	327,821						358,000	02/29/2024
100144160		HENDERSON	NV		03/07/2024	6.375	327,824						466,000	01/05/2024
100120385		TAMPA	FL		08/18/2023	7.999	327,829						409,000	07/07/2023
100065195		HAMPTON	NH		07/14/2021	3.499	327,831						589,000	05/28/2021
100134024		LIBERTY	NY		10/25/2023	8.641	327,834						460,000	09/08/2023
100109911		SHIRLEY	NY		06/22/2023	7.804	327,836						430,000	05/18/2023
100119477		VILLA RICA	GA		07/31/2023	7.625	327,846						450,000	06/16/2023
100162295		SUN CITY	AZ		09/06/2024	7.000	327,854		8				510,000	07/26/2024
100119104		MIAMI	FL		07/28/2023	5.875	327,860						540,000	03/01/2024
100144150		AUSTIN	TX		03/07/2024	7.500	327,860						430,000	01/17/2024
100102775		RICHMOND	TX		06/22/2023	7.625	327,860						475,000	03/03/2023
100158506		HOUSTON	TX		07/10/2024	8.875	327,871						390,000	04/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100140033		NEW BEDFORD	MA		01/09/2024	7.625	327,882						490,000	10/25/2023
100148521		WILMINGTON	DE		04/12/2024	6.625	327,887						447,000	02/12/2024
100081219		PROSPER	TX		03/18/2022	3.375	327,889						480,000	01/13/2022
100170103		AVONDALE	AZ		10/08/2024	7.500	327,892						426,000	08/14/2024
100133172		LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023	7.750	327,893						900,000	10/25/2023
100060285		FRISCO	TX		06/25/2021	3.625	327,899						435,000	04/15/2021
100048841		PANORAMA CITY	CA		11/20/2020	4.375	327,901						641,250	07/31/2020
100168671		HYANNIS	MA		09/25/2024	7.999	327,903						384,000	09/10/2024
100107840		AGOURA HILLS	CA		05/23/2023	7.125	327,909						925,000	03/21/2023
100179690		MANTECA	CA		11/21/2024	6.000	327,911		19				770,000	09/12/2024
100178216		FREEPORT	TX		11/19/2024	7.125	327,914		(15)				476,000	06/25/2024
100151595		SAN BERNARDINO	CA		05/10/2024	7.500	327,916						430,000	03/07/2024
100164386		RALEIGH	NC		08/21/2024	6.990	327,917						469,000	06/17/2024
100139675		UNITED KINGDOM	GBR		12/18/2023	6.840	327,920					(5,770)	345,000	09/25/2023
100065490		TAMPA	FL		07/28/2021	4.750	327,923						445,000	06/07/2021
100179478		STEPHENS CITY	VA		11/21/2024	6.250	327,923		5				440,000	08/30/2024
100179555		DAWSONVILLE	GA		11/21/2024	6.750	327,928		(6)				408,200	09/20/2024
100119208		PANAMA CITY BEACH	FL		07/31/2023	7.625	327,951						438,000	06/27/2023
100102691		FRESNO	CA		06/22/2023	7.875	327,955						440,000	08/25/2022
100168468		OCEAN PARK	WA		09/25/2024	7.375	327,961						428,000	07/30/2024
3310081153		BROOKLYN	NY		09/26/2024	8.771	327,962						1,995,000	07/25/2024
100115488		ANAHEIM	CA		07/17/2023	7.499	327,966						755,000	06/06/2023
100151525		VICTORVILLE	CA		05/10/2024	7.625	327,989						405,000	03/13/2024
100171792		BERTHOUD	CO		10/17/2024	5.125	328,001						460,000	09/18/2024
100151284		PASCO	WA		05/10/2024	7.625	328,012						430,000	02/20/2024
100081345		LONG BRANCH	NJ		03/18/2022	3.500	328,015						485,000	12/17/2021
100144611		WOODBRIDGE	VA		03/13/2024	6.625	328,019						485,000	02/06/2024
100103626		PALMDALE	CA		05/08/2023	8.250	328,024						575,000	03/16/2023
100160085		SAINT PAUL	MN		07/17/2024	7.990	328,026						432,000	05/03/2024
100128302		WOODBRIDGE	VA		09/14/2023	7.750	328,028						465,000	08/09/2023
100148517		STEPHENVILLE	TX		04/12/2024	7.500	328,035						470,000	01/31/2024
100135673		DAVENPORT	FL		11/09/2023	8.500	328,041						404,000	09/14/2023
100148803		ROSEVILLE	CA		04/17/2024	6.500	328,049						455,000	10/06/2023
100161378		WINTER GARDEN	FL		07/25/2024	7.625	328,050						540,000	06/06/2024
3340071583		RENTON	WA		05/17/2024	9.236	328,052						4,000,000	03/08/2024
100167425		NAPLES	FL		09/16/2024	7.500	328,055		871				425,000	07/09/2024
100088092		DENVER	CO		10/25/2022	8.375	328,056						465,000	09/12/2022
100114831		ELLENWOOD	GA		07/10/2023	6.625	328,056						425,000	05/01/2023
100179805		PROSPERITY	SC		11/21/2024	6.990	328,059		(24)				450,000	09/04/2024
100182690		CAMDENTON	MO		12/12/2024	7.125	328,062		(8)				434,000	10/25/2024
100186228		JOHNS ISLAND	SC		12/27/2024	7.749	328,062		(4)				490,000	12/11/2024
100166200		FORNEY	TX		09/09/2024	8.125	328,062						380,000	07/18/2024
100136974		ROSLYN	WA		11/28/2023	8.125	328,064						435,000	10/14/2023
100171216		LAS VEGAS	NV		10/16/2024	7.000	328,064						426,000	08/15/2024
100139612		CONYERS	GA		12/28/2023	10.375	328,064						363,000	12/13/2023
100116351		TUSTIN	CA		07/20/2023	4.500	328,065						950,000	03/01/2024
100142944		STRAWN	TX		02/09/2024	8.125	328,065						390,000	12/08/2023
100169346		BLACKSTONE	MA		09/27/2024	8.125	328,092						527,000	08/19/2024
100162607		NASHVILLE	TN		08/12/2024	7.490	328,110						465,000	06/21/2024
100080029		BEND	OR		04/08/2022	4.125	328,141						750,000	12/27/2021
100065134		PLANO	TX		07/14/2021	3.625	328,147						506,000	05/18/2021
100119968		MANASSAS	VA		08/11/2023	7.124	328,152						440,000	06/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100060177		BOISE	ID		06/25/2021	3.625	328,157						515,000	03/25/2021
100135732		SAVANNAH	GA		11/10/2023	7.625	328,159						435,000	09/21/2023
100182340		SAVANNAH	GA		12/12/2024	7.990	328,161		(10)				402,000	10/21/2024
3340070311		ORANGE	NJ		03/07/2024	9.624	328,164						1,300,000	01/25/2024
100178408		SHENANDOAH JUNCTION	WV		11/21/2024	7.624	328,170		(30)				530,000	10/21/2024
100031656		RANCHO CUCAMONGA	CA		03/29/2019	3.550	328,179						620,000	12/07/2018
100065766		REDONDO BEACH	CA		07/28/2021	3.625	328,198						2,100,000	06/09/2021
100029171		NEWTON	MA		10/26/2018	3.500	328,201						916,750	06/21/2018
100151876		BEAUMONT	CA		05/10/2024	8.875	328,201						450,000	04/22/2024
100165026		GRAY	GA		08/28/2024	7.625	328,210						428,000	07/23/2024
100013875		CARMICHAEL	CA		05/25/2017	4.250	328,213						471,000	01/31/2017
100141214		CLACKAMAS	OR		01/30/2024	8.125	328,214						626,000	11/30/2023
100139045		SPRING LAKE	MI		12/22/2023	8.500	328,214						475,000	10/26/2023
100156481		INDIAN TRAIL	NC		06/24/2024	7.625	328,224						462,000	04/26/2024
100118723		PALM COAST	FL		07/25/2023	8.625	328,225						430,000	05/10/2023
100160151		NORTH RICHLAND HILLS	TX		07/17/2024	7.625	328,227						430,000	05/24/2024
100165474		BETHLEHEM	GA		08/29/2024	7.625	328,227						409,000	06/24/2024
4010053307		LOUISVILLE	KY		06/20/2023	8.350	328,235						427,000	03/21/2023
100151702		MONROE	NC		05/10/2024	7.125	328,237						414,000	03/28/2024
100186196		WEST HAVEN	CT		12/27/2024	8.249	328,248						415,000	11/27/2024
100024820		SANTA ANA	CA		09/20/2018	4.000	328,251						578,550	04/30/2018
100116798		VIRGINIA BEACH	VA		07/20/2023	4.375	328,253						505,000	03/01/2024
100136593		DENVER	CO		11/22/2023	7.250	328,254						502,000	11/03/2023
100176052		COLCHESTER	CT		12/20/2024	7.750	328,258		(5)				427,000	11/19/2024
100158089		HAPPY VALLEY	OR		07/09/2024	6.990	328,258						442,000	04/24/2024
100166172		ROYSE CITY	TX		09/09/2024	6.875	328,263						435,000	07/09/2024
3340074220		NEWARK	NJ		05/23/2024	9.473	328,284						1,260,000	03/19/2024
100139343		MONROE	NY		12/28/2023	8.630	328,285						855,000	11/30/2023
100158821		LAS VEGAS	NV		07/10/2024	7.625	328,290						440,000	05/14/2024
100180345		MANALAPAN	NJ		11/25/2024	6.125	328,292						550,000	09/24/2024
100088995		HOLLYWOOD	FL		11/15/2022	8.750	328,292		(20)				430,000	10/24/2022
100137614		CHARLOTTE	NC		12/08/2023	7.250	328,293						532,000	09/21/2023
100172423		DAWSONVILLE	GA		10/23/2024	7.375	328,301						401,000	08/28/2024
100135715		WOODSTOCK	GA		11/10/2023	6.625	328,312						461,000	09/11/2023
100141273		PEMBROKE PINES	FL		01/30/2024	8.125	328,313						640,000	12/14/2023
100134403		NETHERLANDS	NLD		10/27/2023	6.250	328,317					(21,588)	458,209	12/01/2023
100088531		ZIERIKZEE	NLD		10/27/2022	1.000	328,317					(21,588)	455,000	12/01/2023
100171309		HANOVER	MD		10/16/2024	7.000	328,322		(28)				535,000	09/06/2024
100158909		PORT CHARLOTTE	FL		07/12/2024	6.125	328,326						434,000	05/21/2024
100167537		SAINT AUGUSTINE	FL		10/31/2024	6.625	328,337						399,990	09/19/2024
100135270		INYOKERN	CA		11/08/2023	7.250	328,342						450,000	09/08/2023
100081814		MABLETON	GA		03/30/2022	5.271	328,347						380,000	03/16/2022
100152685		DAVENPORT	FL		05/17/2024	7.990	328,348						435,000	03/26/2024
100174318		AUBURN	AL		10/31/2024	5.750	328,354						395,000	03/19/2024
100089035		AUBURN	WA		11/04/2022	7.875	328,357						495,000	10/17/2022
100102715		CARVER	MA		06/22/2023	8.125	328,359						500,000	01/19/2023
100083045		HONOLULU	HI		05/11/2022	7.280	328,359						400,000	04/29/2022
100151543		BRADENTON	FL		05/10/2024	5.500	328,361						502,000	03/20/2024
100186468		MODESTO	CA		12/30/2024	6.375	328,368		1				419,000	09/23/2024
100078266		LAKE WORTH	FL		02/10/2022	5.500	328,378						430,000	01/14/2022
100153269		HUTCHINSON ISLAND	FL		05/30/2024	6.875	328,379						475,000	04/03/2024
100128195		HENDERSON	NV		09/18/2023	6.125	328,380						400,000	07/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152453		LOS ANGELES	CA		05/17/2024	7.000	328,380						590,000	04/06/2024
100150593		CYPRESS	TX		05/03/2024	6.750	328,386						449,000	01/23/2024
100151451		GARDNERVILLE	NV		05/10/2024	7.500	328,387						439,000	04/04/2024
100079601		MCHENRY	IL		04/25/2022	6.625	328,387						463,000	02/01/2022
100146883		ATTLEBORO	MA		03/26/2024	7.490	328,397						700,000	12/21/2023
100109647		FONTANA	CA		06/14/2023	7.250	328,403						750,000	05/12/2023
100048991		BRONX	NY		11/20/2020	4.125	328,404						536,750	07/31/2020
100078850		TOMS RIVER	NJ		02/24/2022	4.250	328,424						450,000	02/01/2022
100165522		BEAUMONT	CA		08/29/2024	7.000	328,431						560,000	07/06/2024
100065197		HARRISBURG	NC		07/14/2021	3.490	328,463						511,000	05/13/2021
100102862		CORAL SPRINGS	FL		06/22/2023	7.615	328,471						450,000	07/19/2022
100151571		LAWRENCEVILLE	GA		05/10/2024	7.625	328,486						412,000	03/19/2024
100134450		WILLIS	TX		10/30/2023	8.624	328,486						685,000	09/25/2023
3340067494		LEE'S SUMMIT	MO		03/14/2024	9.377	328,490						1,788,000	11/22/2023
100014134		BOWIE	MD		05/25/2017	5.000	328,500						325,500	01/31/2017
100070400		BURKE	VA		09/23/2021	4.375	328,503						455,000	07/22/2021
100162576		CHARLOTTE	NC		08/12/2024	7.000	328,506						436,000	06/14/2024
100144576		SEFFNER	FL		04/26/2024	9.375	328,513						370,000	03/29/2024
100054661		PONTE VEDRA BEACH	FL		03/23/2021	4.000	328,515						519,000	01/05/2021
100050256		SOMERSET	MA		11/20/2020	3.875	328,516						313,500	07/31/2020
100132293		LOGANVILLE	GA		10/13/2023	6.625	328,524						476,000	08/28/2023
100153615		SAINT CLOUD	FL		05/31/2024	7.875	328,540						413,000	04/30/2024
100135135		FORT MILL	SC		11/03/2023	7.250	328,541						480,000	09/29/2023
100109242		PALM COAST	FL		07/21/2023	7.250	328,544						475,000	05/30/2023
100055683		ORLAND	CA		03/23/2021	3.500	328,547						364,900	01/02/2021
100156883		WATERBURY	CT		06/27/2024	8.140	328,549						400,000	05/14/2024
100174413		MIRAMAR	FL		10/31/2024	9.000	328,563						1,500,000	09/10/2024
100134286		MIAMI	FL		10/27/2023	7.750	328,565						545,600	09/21/2023
100143035		PHOENIX	AZ		02/12/2024	10.499	328,569						410,000	12/28/2023
100165063		CHINO	CA		08/28/2024	7.625	328,580						965,000	07/26/2024
100149605		CHARLOTTE	NC		04/26/2024	6.625	328,584						442,000	03/16/2024
100068375		STOCKTON	CA		08/25/2021	3.625	328,594						460,000	06/22/2021
3340063648		QUEENS VILLAGE	NY		03/14/2024	9.377	328,596						1,520,000	10/25/2023
100165451		TUCSON	AZ		08/29/2024	7.625	328,616						430,000	06/27/2024
100176163		GREELEY	CO		12/20/2024	7.750	328,636		(14)				400,000	12/06/2024
100172140		BREMERTON	WA		10/17/2024	7.125	328,639						430,000	09/19/2024
100057886		ASHLAND	OR		06/30/2021	3.875	328,646						475,000	04/23/2021
100101957		TRACY	CA		04/14/2023	7.750	328,646						565,000	02/13/2023
100171646		NEW ORLEANS	LA		10/16/2024	7.500	328,655						428,000	08/30/2024
100117687		WOODLAND PARK	NJ		07/20/2023	6.875	328,671						440,000	03/01/2024
100032063		MORGAN HILL	CA		03/29/2019	3.375	328,672						850,000	12/09/2018
100110343		JOHNS CREEK	GA		06/30/2023	7.125	328,685						446,000	04/28/2023
100109391		NEW HAVEN	CT		06/13/2023	7.625	328,687						465,000	05/18/2023
100186386		SUGAR HILL	GA		12/30/2024	7.125	328,695						460,000	11/12/2024
100119543		WEST SACRAMENTO	CA		07/28/2023	7.500	328,705						450,000	06/23/2023
100172137		BREMERTON	WA		10/17/2024	7.125	328,719						430,000	09/19/2024
100088265		CLIFTON	NJ		10/17/2022	6.979	328,732						504,000	09/15/2022
100118683		WEST SACRAMENTO	CA		07/25/2023	8.000	328,756		1				470,000	05/26/2023
100129279		WOODSTOCK	GA		09/25/2023	6.990	328,759						480,000	08/15/2023
100013313		ARVERNE	NY		05/25/2017	4.750	328,779						370,000	01/31/2017
100157788		EAST STROUDSBURG	PA		08/01/2024	9.250	328,784						433,000	06/25/2024
100170244		LAS VEGAS	NV		10/08/2024	6.250	328,791						392,000	07/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167010		WINTER PARK	FL		09/13/2024	8.000	328,796						395,000	05/01/2024
100171468		LITTLE ELM	TX		10/16/2024	6.500	328,805						455,000	08/29/2024
100161557		CELINA	TX		07/30/2024	7.625	328,811						484,000	06/04/2024
100161512		TACOMA	WA		07/30/2024	7.990	328,819						450,000	05/22/2024
100166997		STATESVILLE	NC		09/13/2024	6.125	328,823						460,000	07/22/2024
100126407		HAVERSTRAW	NY		08/30/2023	7.768	328,829						435,000	07/31/2023
100116844		SANTAQUIN	UT		07/20/2023	4.250	328,834						587,000	03/01/2024
100080217		METHUEN	MA		02/25/2022	3.950	328,835						655,000	02/09/2022
100164193		GRAND JUNCTION	CO		08/21/2024	7.499	328,846						400,000	07/29/2024
100163082		LEHI	UT		08/13/2024	6.625	328,860						468,000	06/06/2024
100151120		LAKE FREDERICK	VA		05/08/2024	6.625	328,866						478,000	03/15/2024
100143166		POMPANO BEACH	FL		02/16/2024	6.624	328,874						480,000	12/27/2023
100057664		ROSEVILLE	CA		06/30/2021	3.999	328,883						455,000	05/13/2021
100157998		BREA	CA		07/09/2024	7.375	328,890						1,075,000	05/04/2024
100171862		RALEIGH	NC		10/17/2024	6.375	328,894						459,000	08/22/2024
100163004		MECHANICSVILLE	VA		08/13/2024	7.375	328,894						532,000	06/07/2024
100181867		RALEIGH	NC		12/12/2024	6.125	328,898		15				463,000	09/04/2024
100142403		HIGHLAND PARK	IL		02/02/2024	10.250	328,905						430,000	01/09/2024
100135349		WINDERMERE	FL		11/13/2023	7.625	328,915						445,000	09/21/2023
100174031		GREELEY	CO		10/31/2024	8.000	328,923						410,000	07/08/2024
100182664		IDYLLWILD	CA		12/12/2024	6.875	328,959		(5)				525,000	11/01/2024
100156569		FONTANA	CA		06/24/2024	8.000	328,995						410,000	04/30/2024
100067645		GREENWICH	CT		09/23/2021	3.625	329,035						1,100,000	07/29/2021
100171440		VANCOUVER	WA		10/16/2024	6.499	329,037						432,000	09/11/2024
100100051		GEORGETOWN	DE		03/28/2023	9.500	329,066						460,000	02/07/2023
100048720		MIAMI	FL		11/20/2020	4.125	329,069						398,050	07/31/2020
100185465		MELISSA	TX		12/20/2024	5.875	329,083		18				445,000	10/28/2024
100116715		PLACENTIA	CA		07/20/2023	5.250	329,093						525,000	03/01/2024
100175081		CALIMESA	CA		11/05/2024	8.250	329,099		(91)				378,000	10/15/2024
100171557		GLASSBORO	NJ		10/16/2024	8.000	329,101						430,000	08/19/2024
100174888		ROWLETT	TX		10/31/2024	7.000	329,102						507,000	04/29/2024
100071964		TULARE	CA		11/19/2021	4.875	329,102						450,000	10/12/2021
100149594		VISALIA	CA		04/26/2024	7.125	329,105						447,000	02/15/2024
100143094		WEST BLOOMFIELD	MI		02/16/2024	7.499	329,118						425,000	01/12/2024
100055328		MINNEAPOLIS	MN		03/23/2021	4.625	329,121						425,000	12/31/2020
4010068035		MAPLE HEIGHTS	OH		02/29/2024	8.550	329,121						430,000	10/28/2023
100138847		NORTH PLAINFIELD	NJ		12/21/2023	7.875	329,123						450,000	09/29/2023
100167609		MESA	AZ		09/19/2024	7.625	329,124						434,000	07/27/2024
100132077		AVENTURA	FL		10/13/2023	7.500	329,130						450,000	08/04/2023
100150468		FOLSOM	CA		05/03/2024	6.500	329,134						695,000	01/31/2024
100161028		BUENA VISTA	CO		07/24/2024	7.625	329,144						430,000	05/24/2024
100137085		FRESNO	CA		11/28/2023	6.875	329,153						571,000	10/06/2023
100138114		YULEE	FL		12/14/2023	7.875	329,154						485,000	10/24/2023
100175080		OLD HICKORY	TN		11/05/2024	8.375	329,156		(19)				380,000	10/09/2024
100174247		READING	PA		10/31/2024	7.500	329,161						420,000	01/25/2024
100129721		PARKVILLE	MD		09/29/2023	6.625	329,204						451,000	08/14/2023
100159935		MIAMI	FL		08/16/2024	7.750	329,208						455,000	05/02/2024
100081427		LAS VEGAS	NV		03/18/2022	3.875	329,211						448,000	01/03/2022
100101177		HICKSVILLE	NY		04/28/2023	4.350	329,225		14,123				465,000	12/28/2021
100148730		CLERMONT	FL		04/17/2024	7.624	329,227						380,000	12/19/2023
100048296		BRICK	NJ		11/20/2020	4.250	329,235						304,000	07/30/2020
100185820		WILLIAMSTOWN	NJ		12/26/2024	7.125	329,240		(3)				599,000	11/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167465		KETCHUM	ID		09/16/2024	7.000	329,252						820,000	08/06/2024
100162249		MIAMI GARDENS	FL		09/06/2024	7.250	329,255						410,000	08/05/2024
100172642		CHANDLER	AZ		10/24/2024	8.125	329,262						410,000	10/01/2024
100137343		AUSTIN	TX		12/01/2023	8.624	329,264						550,000	11/06/2023
100170169		HUNTLEY	IL		10/08/2024	7.624	329,274						425,000	08/28/2024
100101560		ASHLAND	OR		04/26/2023	6.625	329,280						425,000	02/15/2023
100135442		SARATOGA SPRINGS	UT		11/13/2023	7.125	329,285						455,000	09/15/2023
100165369		MELBOURNE	FL		08/29/2024	8.999	329,287						600,000	08/05/2024
100181638		LOS ANGELES	CA		12/11/2024	7.250	329,301		(7)				760,000	10/24/2024
100135218		UNION HALL	VA		11/08/2023	7.499	329,313						450,000	09/18/2023
3340080427		MAYWOOD	NJ		08/26/2024	9.170	329,314						1,184,000	07/08/2024
100164875		LAS VEGAS	NV		08/26/2024	6.875	329,325						510,000	07/03/2024
100115047		LAVEEN	AZ		07/14/2023	7.990	329,336						416,000	05/26/2023
100117157		FONTANA	CA		07/20/2023	6.625	329,341		12,117				450,000	03/01/2024
100030792		REDMOND	WA		04/09/2019	5.223	329,345						551,000	06/12/2018
100140074		MERIDIAN	ID		01/09/2024	8.625	329,347						410,000	11/08/2023
100147388		ATLANTA	GA		05/08/2024	7.500	329,352		(18)				435,000	04/04/2024
100153266		HILTON HEAD ISLAND	SC		05/30/2024	7.125	329,352						470,000	04/15/2024
100161695		MONTFOORT	NLD		07/29/2024	5.550	329,353					(14,788)	530,000	07/01/2024
3340072020		NEWARK	NJ		04/19/2024	9.545	329,354						1,880,000	02/16/2024
100154664		CHARLOTTE	NC		07/19/2024	7.750	329,359						400,000	12/18/2023
100174306		CAPE CORAL	FL		10/31/2024	5.750	329,372						400,000	02/29/2024
100174008		ABILENE	TX		10/31/2024	7.500	329,376						400,000	08/14/2024
100029092		LOS ANGELES	CA		10/26/2018	2.000	329,378						418,000	06/01/2018
100144140		CHICAGO	IL		03/07/2024	7.375	329,386						440,000	01/12/2024
100118671		GLEN COVE	NY		07/25/2023	7.875	329,390						415,000	06/09/2023
100185609		HONOLULU	HI		12/20/2024	6.875	329,405		(1)				470,000	10/04/2024
100181883		SARASOTA	FL		12/12/2024	6.990	329,409		(2)				440,000	09/04/2024
100164437		GARDEN CITY	UT		08/21/2024	7.625	329,416						434,000	07/01/2024
100166129		PARRISH	FL		09/09/2024	6.250	329,419						370,000	06/18/2024
100131711		MODESTO	CA		10/06/2023	7.000	329,420						400,000	08/27/2022
100084628		HEMET	CA		08/02/2022	7.875	329,428						466,000	06/21/2022
100014646		BRIGHTON	MA		09/27/2017	4.625	329,432						752,000	07/31/2017
100109112		DANBURY	CT		06/05/2023	8.125	329,437						475,000	04/28/2023
100135095		SADDLE BROOK	NJ		11/01/2023	7.500	329,442						460,000	08/25/2023
100150989		GILBERT	AZ		05/08/2024	7.500	329,462						465,000	03/06/2024
100148919		SAINT LOUIS	MO		04/17/2024	7.875	329,467						437,000	10/31/2023
3340070954		LAURELTON	NY		04/12/2024	8.981	329,472						1,590,000	02/07/2024
100135520		MINNEOLA	FL		11/13/2023	7.250	329,479						456,000	09/21/2023
100081189		SANTA ROSA	CA		03/18/2022	3.500	329,484						790,000	12/21/2021
100143263		MERCED	CA		02/16/2024	6.875	329,486						505,000	12/19/2023
100088065		PHILADELPHIA	PA		10/25/2022	8.500	329,494						420,000	10/03/2022
100128725		FLETCHER	NC		09/21/2023	8.249	329,494						444,000	08/14/2023
100155284		PINELLAS PARK	FL		07/19/2024	9.250	329,498						370,000	01/23/2024
100108105		JARRELL	TX		05/24/2023	8.625	329,500						393,000	04/17/2023
100175505		BOISE	ID		12/23/2024	8.875	329,501		(6)				350,000	08/07/2024
100119638		TOMBALL	TX		08/04/2023	8.125	329,501						467,000	06/30/2023
100141324		MARANA	AZ		01/30/2024	7.875	329,502						413,000	12/04/2023
100028953		PALMDALE	CA		10/26/2018	4.875	329,517						330,600	06/03/2018
100129673		GROVELAND	FL		09/29/2023	7.625	329,522						438,000	07/31/2023
100159899		MIAMI	FL		08/16/2024	8.250	329,523						450,000	04/15/2024
100118165		CHARLOTTE	NC		07/20/2023	11.250	329,524						453,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087974		ARLINGTON	TX		10/25/2022	7.750	329,527						560,000	09/30/2022
100173722		COLUMBIA	SC		10/30/2024	6.990	329,561						400,000	09/09/2024
100145647		UNITED KINGDOM	GBR		03/12/2024	3.240	329,583		15,417			(7,105)	330,000	02/03/2020
100152758		ORLANDO	FL		05/22/2024	8.499	329,584						447,000	05/02/2024
100091974		LONG BEACH	CA		02/07/2023	8.875	329,587						645,000	11/08/2022
100158111		LARGO	FL		07/09/2024	7.125	329,588						440,000	05/01/2024
100168474		KELLER	TX		09/25/2024	7.625	329,611						403,000	07/29/2024
100130206		ELK GROVE VILLAGE	IL		11/15/2023	8.125	329,612						445,000	09/25/2023
100161007		WHITNEY	TX		07/24/2024	7.490	329,626						445,000	05/29/2024
100167100		SAN ANTONIO	TX		09/13/2024	7.875	329,630						400,000	07/02/2024
3340068957		VALLEY STREAM	NY		02/26/2024	9.443	329,630						1,612,000	02/10/2024
100131984		DURHAM	NC		10/13/2023	7.125	329,636						455,000	08/08/2023
100102015		HIGHLAND VILLAGE	TX		04/14/2023	7.250	329,640						610,000	02/14/2023
100110734		WEST PALM BEACH	FL		08/11/2023	7.875	329,644						460,000	06/28/2023
100117158		ATLANTA	GA		07/20/2023	6.125	329,655						500,000	03/01/2024
100150866		OXON HILL	MD		05/08/2024	6.990	329,659						465,000	03/08/2024
100137690		HOSCHTON	GA		12/08/2023	7.875	329,662						574,000	10/12/2023
100070432		MERCED	CA		09/23/2021	3.625	329,703						460,000	08/02/2021
100020378		RIPON	CA		07/27/2018	5.000	329,705						505,000	07/27/2018
100136069		BEECH MOUNTAIN	NC		11/16/2023	8.999	329,709						395,000	10/16/2023
100158888		MARANA	AZ		07/12/2024	5.875	329,711						445,000	05/03/2024
100158721		MODESTO	CA		07/10/2024	7.625	329,716						410,000	05/06/2024
100169112		JOSHUA TREE AREA	CA		09/27/2024	7.625	329,719						440,000	07/19/2024
100090631		BRENTWOOD	NY		12/29/2022	7.990	329,720		75				535,000	12/08/2022
100170357		NORTH CONWAY	NH		10/08/2024	7.625	329,720						360,000	08/15/2024
100180544		DUDLEY	MA		11/26/2024	8.499	329,721		(3)				386,000	11/04/2024
100158923		ARLINGTON	TX		07/12/2024	7.125	329,733						435,000	05/14/2024
100148284		LAS VEGAS	NV		04/12/2024	7.125	329,738						415,000	02/20/2024
100164342		HARRISBURG	NC		08/21/2024	7.375	329,746						415,000	05/29/2024
100182710		DESTIN	FL		12/12/2024	7.500	329,747		(14)				533,000	10/30/2024
100116692		WALTHAM	MA		07/20/2023	4.125	329,757						760,000	03/01/2024
100186500		BLUE SPRINGS	MO		12/30/2024	7.125	329,761						440,000	11/05/2024
100129318		VANCOUVER	WA		09/25/2023	7.125	329,765						510,000	08/22/2023
100174362		CAPE CORAL	FL		10/31/2024	7.625	329,766						360,000	04/12/2024
100148793		WINCHESTER	CA		04/17/2024	5.990	329,767						530,000	10/13/2023
100084798		NORTH EAST	MD		08/02/2022	6.875	329,773						455,000	07/01/2022
100155880		AVENTURA	FL		06/17/2024	7.990	329,777						430,000	04/16/2024
100142934		ROSSVILLE	GA		02/09/2024	7.990	329,784						430,000	12/08/2023
100076646		BRAWLEY	CA		12/16/2021	4.625	329,785						435,000	11/29/2021
100158801		MIDDLETOWN	DE		07/10/2024	7.625	329,786						407,000	05/14/2024
100087186		NORTHVILLE	MI		10/25/2022	5.125	329,788						542,000	12/06/2021
100170117		EXTON	PA		10/08/2024	7.124	329,802						435,000	08/23/2024
100110342		CENTRALIA	WA		06/30/2023	7.625	329,806						540,000	05/02/2023
100057837		PHILADELPHIA	PA		06/30/2021	3.999	329,813						580,000	05/17/2021
100134353		CONOVER	NC		10/27/2023	8.500	329,826						440,000	09/11/2023
100150718		MELISSA	TX		05/06/2024	7.500	329,833						450,000	02/23/2024
100153887		SALISBURY	NC		06/05/2024	9.750	329,847						381,000	05/14/2024
100109077		WILMINGTON	DE		06/05/2023	7.249	329,849						475,000	05/11/2023
100149701		COPLEY	OH		04/26/2024	8.080	329,852		3,145				528,000	03/28/2024
100136644		HESPERIA	CA		11/22/2023	8.750	329,873						420,000	11/01/2023
100176555		GRAND JUNCTION	CO		11/15/2024	7.124	329,884		(11)				375,000	08/30/2024
100156735		WEST SACRAMENTO	CA		06/26/2024	7.999	329,892						400,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170519		HAGERSTOWN	MD		10/09/2024	7.499	329,903						397,000	08/21/2024
100175401		JOSHUA TREE	CA		12/23/2024	9.500	329,918		(6)				375,000	05/17/2024
100120756		KIRKLAND	WA		08/25/2023	7.500	329,929						483,000	07/21/2023
100175509		BOYNTON BEACH	FL		12/23/2024	8.500	329,933		(7)				445,000	06/10/2024
100162037		LOVELAND	CO		07/31/2024	7.500	329,939						415,000	06/21/2024
100119488		GEORGETOWN	ME		07/28/2023	7.990	329,954						545,000	06/14/2023
100164847		RED BLUFF	CA		08/26/2024	8.125	329,971						395,000	06/03/2024
100186768		BOCA RATON	FL		12/31/2024	7.250	329,983		63				430,000	09/04/2024
100151342		DECATUR	GA		05/10/2024	7.625	330,001						440,000	03/13/2024
100143180		ALLEN	TX		02/16/2024	7.124	330,019						440,000	12/29/2023
100130449		HOUSTON	TX		09/28/2023	8.999	330,025						468,000	08/21/2023
100065113		WINCHESTER	CA		07/14/2021	3.625	330,027						500,000	04/27/2021
100169584		VALENCIA	CA		09/30/2024	6.990	330,041		(26)				675,000	07/11/2024
100144050		BYRDSTOWN	TN		03/07/2024	7.499	330,043						470,000	01/19/2024
100108435		BURBANK	CA		05/25/2023	7.767	330,056						1,300,000	04/20/2023
100147806		HEMET	CA		04/08/2024	6.875	330,072						440,000	01/22/2024
100116721		(NEWHALL AREA) SANTA CLARITA	CA		07/20/2023	5.000	330,076						780,000	03/01/2024
100079236		FORT LAUDERDALE	FL		02/14/2022	3.990	330,077						507,000	12/30/2021
100138335		TEMECULA	CA		12/18/2023	7.625	330,081						565,000	11/21/2023
100171159		FORT WORTH	TX		11/22/2024	8.625	330,089		(30)				395,000	10/21/2024
100185573		HILTON HEAD ISLAND	SC		12/20/2024	8.125	330,093		(10)				625,000	10/28/2024
100081594		CORONA	CA		03/24/2022	5.500	330,093						425,000	01/28/2022
100109159		BAKERSFIELD	CA		07/21/2023	7.375	330,108						411,000	06/09/2023
100143184		NEW ORLEANS	LA		02/16/2024	7.625	330,108						454,000	12/27/2023
100148236		ANNA	TX		04/12/2024	7.124	330,109						413,000	03/11/2024
100076717		SACRAMENTO	CA		12/30/2021	4.500	330,110						435,000	11/30/2021
100131918		GLEN ELLYN	IL		10/13/2023	8.000	330,115						475,000	08/21/2023
100166003		COLORADO SPRINGS	CO		09/06/2024	9.250	330,120						375,000	08/15/2024
100149093		SARASOTA	FL		04/19/2024	7.875	330,129						650,000	02/29/2024
100081935		ZALTBOMMEL	NLD		03/30/2022	3.550	330,130					(21,707)	401,292	12/01/2023
100165176		TILBURG	NLD		08/28/2024	5.900	330,130					(24,065)	356,250	08/05/2024
100143832		ARNHEM	NLD		02/27/2024	5.750	330,130					(15,714)	425,000	02/15/2024
100185723		EINDHOVEN	NLD		12/20/2024	5.100	330,130					(2,262)	425,000	12/04/2024
100128477		PROSPER	TX		09/15/2023	7.875	330,137						475,000	07/31/2023
100164578		CHARLOTTE	NC		08/21/2024	8.625	330,160						408,000	06/21/2024
100166147		AMERICAN FORK	UT		09/09/2024	5.990	330,163						460,000	06/22/2024
100163115		AUSTIN	TX		08/13/2024	7.990	330,186						430,000	06/17/2024
100169702		PALESTINE	TX		09/30/2024	7.990	330,195						425,000	07/01/2024
100136930		GULF SHORES	AL		11/28/2023	7.624	330,208						450,000	10/23/2023
100167066		WASHINGTON	DC		09/13/2024	8.000	330,212						596,000	07/02/2024
100145103		UNITED KINGDOM	GBR		03/12/2024	3.150	330,215		15,884			(7,253)	330,000	04/01/2020
100133801		SPRING	TX		10/20/2023	8.875	330,222						430,000	09/29/2023
100110085		PHOENIX	AZ		06/23/2023	9.374	330,241						450,000	05/17/2023
100176549		CATHLAMET	WA		11/15/2024	6.875	330,247		(11)				385,000	09/16/2024
100158667		PORT SAINT LUCIE	FL		07/10/2024	7.625	330,248						422,000	04/26/2024
100143937		SANGER	CA		02/29/2024	7.250	330,254						658,000	01/29/2024
100170132		PALM COAST	FL		10/08/2024	7.124	330,256						470,000	08/26/2024
100012645		SAN JOSE	CA		05/25/2017	4.625	330,256						615,000	01/31/2017
100048723		VAN NUYS	CA		11/20/2020	3.750	330,264						636,500	07/31/2020
100138873		HESPERIA	CA		12/21/2023	7.875	330,266						445,000	10/19/2023
100116975		HUFFMAN	TX		07/20/2023	5.750	330,271						519,000	03/01/2024
100137125		EL CAJON	CA		11/28/2023	8.250	330,277						460,000	10/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168052		ATLANTIC CITY	NJ		09/20/2024	6.990	330,287						515,000	04/02/2024
100156436		ELKRIDGE	MD		06/24/2024	7.624	330,294						410,000	05/22/2024
100158792		PORTLAND	OR		07/10/2024	7.250	330,296						502,000	05/07/2024
100144765		UNITED KINGDOM	GBR		03/12/2024	3.350	330,303		15,462			(7,195)	330,000	04/15/2020
100174371		CHASE CITY	VA		10/31/2024	7.500	330,309						360,000	04/17/2024
100081073		LAS VEGAS	NV		03/18/2022	3.625	330,309						485,000	01/30/2022
100150781		SOUTHINGTON	CT		05/07/2024	7.500	330,310						440,000	02/29/2024
100138006		LAKEVILLE	MN		12/13/2023	8.124	330,317						435,000	10/24/2023
100090077		SACRAMENTO	CA		01/13/2023	8.875	330,320						435,000	11/21/2022
100151829		BAKERSFIELD	CA		05/10/2024	7.875	330,338						435,000	04/16/2024
100143242		SALEM	OR		02/16/2024	6.500	330,346						428,995	12/18/2023
100141563		BALTIMORE	MD		01/30/2024	8.999	330,348						401,000	12/14/2023
100114797		LAS VEGAS	NV		07/10/2023	7.625	330,354						415,000	04/21/2023
100172444		CELINA	TX		10/23/2024	5.990	330,354						476,000	08/23/2024
100079920		PERRY HALL	MD		04/08/2022	3.875	330,355						575,000	01/24/2022
100158285		UNITED KINGDOM	GBR		07/09/2024	9.750	330,358		65			(7,152)	380,000	10/29/2021
100079698		BELTSVILLE	MD		04/08/2022	3.250	330,360						630,000	01/21/2022
100161364		TEMECULA	CA		07/25/2024	6.625	330,366						662,000	06/11/2024
100134803		ANAHEIM	CA		10/30/2023	7.750	330,388						1,100,000	09/29/2023
100086887		CAPE CORAL	FL		10/07/2022	7.500	330,394						525,000	09/12/2022
100137766		WILDWOOD	NJ		12/08/2023	7.625	330,394						440,000	10/18/2023
100150212		HOLLYWOOD	FL		04/30/2024	8.125	330,399						400,000	04/03/2024
100148323		HENDERSON	NV		04/12/2024	6.990	330,404						486,000	02/23/2024
100164276		WINCHESTER	CA		08/21/2024	7.124	330,409						465,000	07/12/2024
100026164		POMONA	CA		09/20/2018	3.875	330,417						527,250	04/30/2018
100156650		SAINT CHARLES	MO		06/24/2024	7.625	330,418						440,000	04/30/2024
100168123		FREDERICKSBURG	VA		09/20/2024	7.500	330,429						430,000	04/03/2024
100071900		WOODLAND HILLS	CA		11/19/2021	4.000	330,429						525,000	10/25/2021
100144271		PROVIDENCE	RI		03/07/2024	10.749	330,430						422,000	02/05/2024
100157723		LOCUST GROVE	GA		06/28/2024	8.500	330,436						481,000	05/20/2024
100080844		HOLLYWOOD	FL		03/10/2022	6.875	330,444						390,000	01/28/2022
100118698		WALNUT CREEK	CA		07/25/2023	7.500	330,444						535,000	03/14/2023
100080416		PALM CITY	FL		04/14/2022	5.125	330,457						425,000	02/15/2022
100158223		UNITED KINGDOM	GBR		07/09/2024	3.890	330,468		8,279			(7,155)	355,000	08/20/2021
100116711		FERNANDINA BEACH	FL		07/20/2023	4.250	330,470						735,000	03/01/2024
100076462		BOWIE	MD		12/21/2021	6.375	330,472						440,000	11/08/2021
100165599		BANDON	OR		10/04/2024	7.250	330,488						587,500	08/27/2024
100160214		DANVILLE	IN		07/18/2024	5.990	330,500						420,000	05/14/2024
100185822		MOUNT JACKSON	VA		12/26/2024	7.750	330,512		(4)				476,000	10/31/2024
100170239		GLENN DALE	MD		10/08/2024	5.990	330,512						568,000	07/26/2024
100161458		OVERLAND PARK	KS		07/30/2024	7.625	330,518						469,000	06/10/2024
100166198		ST CLOUD	FL		09/09/2024	7.124	330,520						419,000	06/28/2024
100148724		ATLANTA	GA		04/17/2024	7.624	330,543						382,000	12/07/2023
100179447		NASHVILLE	TN		11/21/2024	5.990	330,546		19				470,000	09/19/2024
100169800		PHOENIX	AZ		09/30/2024	7.375	330,568						379,000	07/09/2024
100174616		OVERLAND PARK	KS		10/31/2024	8.500	330,569						393,000	01/20/2024
100135380		CUMMING	GA		11/13/2023	7.625	330,571						460,000	09/20/2023
100083042		GARDEN CITY	ID		05/11/2022	6.362	330,581						410,000	04/08/2022
100173429		SAN BERNARDINO	CA		10/29/2024	7.875	330,581						411,000	07/31/2024
100151364		EUGENE	OR		05/10/2024	7.625	330,589						410,000	03/21/2024
100169057		BRADENTON	FL		09/27/2024	6.875	330,605						650,000	06/28/2024
100080962		MARTINEZ	CA		03/18/2022	3.624	330,626						630,000	01/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173879		PEORIA	AZ		10/31/2024	7.500	330,631						466,000	08/29/2024
100179579		APEX	NC		11/21/2024	7.000	330,642		(10)				430,000	09/05/2024
100115718		SPOKANE	WA		07/20/2023	7.000	330,648						490,000	05/16/2023
100159218		CHARLOTTE	NC		07/15/2024	7.624	330,657						430,000	06/06/2024
100168070		EL CAJON	CA		09/20/2024	7.500	330,661						430,000	04/15/2024
100141395		RICHMOND	TX		01/30/2024	8.500	330,667						560,000	12/28/2023
100161596		UNITED KINGDOM	GBR		07/29/2024	6.440	330,675					(9,115)	370,000	07/15/2024
100150828		GARLAND	TX		05/08/2024	7.625	330,688						410,000	03/22/2024
100141258		WINTER GARDEN	FL		01/30/2024	8.500	330,693						540,000	11/29/2023
100090937		LAUREL	MD		01/31/2023	8.999	330,701						465,000	11/22/2022
100161519		HESPERIA	CA		07/30/2024	8.625	330,702						410,000	05/07/2024
100139250		WINDSOR MILL	MD		12/28/2023	8.500	330,706						425,000	11/10/2023
100159281		PACKWOOD	WA		07/15/2024	7.875	330,715						430,000	05/29/2024
100148772		OVERLAND PARK	KS		04/17/2024	7.875	330,717						450,000	11/01/2023
100143196		YUMA	AZ		02/16/2024	8.490	330,727						440,000	12/06/2023
100175374		LITTLE ELM	TX		11/05/2024	6.500	330,737						455,000	09/17/2024
100050375		HUNTINGTON PARK	CA		11/20/2020	3.625	330,739						622,250	07/31/2020
100176189		SALINAS	CA		12/20/2024	8.875	330,741		(9)				350,000	11/14/2024
100140488		GALVESTON	TX		01/19/2024	8.750	330,745						445,000	11/02/2023
100185803		HIGHLANDS	TX		12/26/2024	8.875	330,746		(4)				350,000	11/15/2024
100186204		AURORA	CO		12/27/2024	9.499	330,747		(3)				355,000	11/27/2024
100080770		KISSIMMEE	FL		03/15/2022	6.125	330,752						459,000	02/28/2022
100045287		PHILADELPHIA	PA		11/25/2020	5.470	330,761						272,650	08/31/2020
100144083		DENTON	TX		03/07/2024	6.875	330,762						450,000	01/19/2024
100175179		WILLINGBORO	NJ		11/05/2024	7.625	330,773						410,000	09/11/2024
100120220		NORTH HALEDON	NJ		08/18/2023	7.875	330,783						500,000	06/08/2023
100130173		GARDNER	MA		11/15/2023	9.375	330,784						512,000	09/21/2023
100078477		CLEARWATER	FL		02/02/2022	3.950	330,784		(9)				550,000	01/18/2022
100162651		CLINTON	MD		08/12/2024	5.990	330,791						485,000	05/22/2024
100100593		GILBERT	AZ		04/27/2023	8.250	330,795						430,000	03/02/2023
100149525		PILLAGER	MN		04/26/2024	7.625	330,803						420,000	03/14/2024
100146608		MESA	AZ		03/20/2024	8.749	330,803						405,000	02/09/2024
100156157		PALMETTO	FL		07/25/2024	8.375	330,814						437,000	06/07/2024
100079121		RICHMOND	VA		02/24/2022	4.000	330,816						465,000	12/03/2021
100079619		EL CAJON	CA		04/08/2022	5.250	330,817						615,000	01/05/2022
100151116		HUMMELSTOWN	PA		05/08/2024	7.500	330,829						436,000	03/18/2024
100182147		CHARLOTTE	NC		12/12/2024	7.500	330,860		(13)				431,000	09/13/2024
100114516		ACTON AREA	CA		06/29/2023	9.125	330,867						400,000	05/19/2023
100148063		NEW YORK	NY		04/10/2024	7.125	330,880						540,000	02/21/2024
100114877		CLERMONT	FL		07/10/2023	7.500	330,898						443,000	05/12/2023
100179648		ELLICOTT CITY	MD		11/21/2024	7.625	330,926		(16)				381,000	09/20/2024
100118628		ELK GROVE	CA		07/25/2023	6.750	330,930						647,000	04/05/2023
100165984		BRANDON	FL		09/06/2024	7.875	330,930						402,000	08/16/2024
100155874		BURLINGTON	WI		06/17/2024	7.625	330,935						435,000	04/19/2024
100142723		SCAPPOOSE	OR		02/08/2024	5.990	330,939						485,000	11/27/2023
100146968		KATY	TX		03/26/2024	7.625	330,942						450,000	02/07/2024
100175368		NASHVILLE	TN		11/05/2024	7.125	330,943						440,000	09/11/2024
100172490		EASTON	PA		10/23/2024	7.375	330,945						436,000	09/05/2024
100164032		VENICE	CA		08/21/2024	7.625	330,946		(18)				1,083,000	07/03/2024
100156418		UNION	NJ		06/24/2024	7.625	330,965						435,000	05/21/2024
100148067		BOGART	GA		04/10/2024	7.625	330,967						425,500	02/21/2024
100172188		SAN BERNARDINO	CA		10/17/2024	6.999	330,968						515,000	09/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147184		PHOENIX	AZ		03/28/2024	9.375	330,978						440,000	11/14/2023
100169026		CHICAGO	IL		09/27/2024	9.375	330,980						400,000	09/05/2024
100103374		CAPITOLA	CA		06/16/2023	6.750	330,984						750,000	04/20/2023
100102988		OREM	UT		06/22/2023	7.875	330,985		(102)				500,000	01/27/2023
100172538		FRISCO	TX		10/23/2024	7.625	330,992						470,000	08/29/2024
324030291		RICHLAND	WA		05/23/2024	9.710	330,999						1,150,000	03/25/2024
100152379		BENTONVILLE	AR		05/17/2024	7.500	331,010						435,000	04/01/2024
100158610		HUNTERSVILLE	NC		07/10/2024	7.500	331,024						437,000	05/30/2024
100133950		NANUET	NY		10/25/2023	8.472	331,031						460,000	09/28/2023
100055428		MILWAUKIE	OR		03/23/2021	5.625	331,033						354,000	01/05/2021
100133843		ELKRIDGE	MD		10/20/2023	8.250	331,039						490,000	09/27/2023
100119360		CUMMING	GA		07/31/2023	7.125	331,049						445,000	06/09/2023
100148896		MELISSA	TX		04/17/2024	8.125	331,065						420,000	10/27/2023
100120807		MONTEBELLO	CA		08/25/2023	7.500	331,071						480,000	06/27/2023
100076565		FRESNO	CA		12/16/2021	5.500	331,072						435,000	11/30/2021
100086906		LANCASTER	CA		09/21/2022	8.625	331,072						552,000	06/29/2022
100168598		FUQUAY VARINA	NC		09/25/2024	5.625	331,073						435,800	07/25/2024
100154546		HENDERSON	NV		06/14/2024	7.999	331,079						455,000	05/31/2024
100167849		ELKRIDGE	MD		09/20/2024	7.125	331,080						460,000	08/28/2024
100109347		SONOITA	AZ		06/12/2023	7.500	331,082						437,000	04/04/2023
100078490		COLONIA	NJ		02/02/2022	4.175	331,085						435,000	01/21/2022
100053781		WAYNE	NJ		03/23/2021	3.750	331,095						515,000	01/07/2021
100121001		HOT SPRINGS	AR		08/30/2023	7.625	331,095						454,000	07/07/2023
100151287		HUNTERSVILLE	NC		05/10/2024	6.990	331,097						441,500	03/20/2024
100145387		UNITED KINGDOM	GBR		03/12/2024	3.390	331,118		15,097			(7,273)	335,000	05/01/2020
100055875		SUNRISE	FL		03/26/2021	3.250	331,121						495,000	11/17/2020
100139117		RANDALLSTOWN	MD		12/28/2023	8.374	331,133						450,000	12/04/2023
100120327		LONGMONT	CO		08/18/2023	8.125	331,140						440,000	06/21/2023
100087516		MAPLE GROVE	MN		10/25/2022	5.875	331,146						451,000	04/29/2022
100170370		LAVEEN	AZ		10/08/2024	7.500	331,158						469,000	08/15/2024
100120062		PARRISH	FL		08/11/2023	7.750	331,159						445,000	06/09/2023
100103740		LOMPOC	CA		05/08/2023	9.999	331,171						445,000	03/30/2023
100137683		WASILLA	AK		12/08/2023	7.125	331,180						455,000	10/13/2023
100111987		ROCKAWAY BEACH	OR		06/29/2023	3.875	331,181						910,000	05/15/2022
100162643		WESLEY CHAPEL	FL		08/12/2024	8.000	331,183						473,000	05/22/2024
100136806		WATERBURY	CT		11/27/2023	9.100	331,204						435,000	10/19/2023
100135189		CHESTER	MD		11/07/2023	8.125	331,210						453,000	08/21/2023
100129554		MERCED	CA		09/29/2023	5.990	331,221						463,000	07/25/2023
100147026		BOZEMAN	MT		03/27/2024	7.750	331,227						530,000	10/19/2023
100179750		HENDERSON	NV		11/21/2024	5.750	331,240		38				465,000	09/17/2024
100144093		FREDERICK	MD		03/07/2024	7.500	331,255						470,000	01/18/2024
100163894		BIG SPRING	TX		09/27/2024	9.375	331,261						475,000	08/21/2024
100166240		CLAYTON	NC		09/09/2024	8.125	331,267						401,000	07/12/2024
100137857		ELKINS PARK	PA		12/08/2023	8.500	331,268						540,000	11/06/2023
100166097		OPELIKA	AL		09/09/2024	7.624	331,270						363,000	08/02/2024
100128200		MENAHGA	MN		09/18/2023	7.625	331,275						379,000	07/21/2023
100143548		GREELEY	CO		02/21/2024	8.410	331,287		80				430,000	01/26/2024
3340085397		ST. PETERSBURG	FL		09/26/2024	9.125	331,294						1,420,000	09/04/2024
100143249		RIVERTON	UT		02/16/2024	6.990	331,306						446,000	12/19/2023
100167952		LORENA	TX		09/20/2024	6.625	331,309						480,000	08/29/2024
100086938		SHELLEY	ID		10/24/2022	7.750	331,321						490,000	09/08/2022
100031351		LONG BEACH	CA		03/29/2019	3.000	331,341						459,000	12/08/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141868		HILLSIDE	NJ		03/27/2024	8.875	331,362						448,000	01/30/2024
100169109		DAVENPORT	FL		09/27/2024	7.625	331,365						513,000	07/25/2024
100118705		LOGANDALE	NV		07/25/2023	7.500	331,367						494,000	06/09/2023
100175116		PORT ARANSAS	TX		11/05/2024	7.499	331,370						455,000	10/08/2024
100171365		PRESCOTT VALLEY	AZ		10/16/2024	6.624	331,384						431,000	08/30/2024
100171564		RENO	NV		10/16/2024	6.250	331,384						442,000	08/15/2024
100174472		MANASQUAN	NJ		10/31/2024	8.250	331,391						2,000,000	10/01/2024
100176689		KATY	TX		11/15/2024	10.375	331,391						375,000	07/26/2024
100151552		VICTORVILLE	CA		05/10/2024	5.750	331,402						459,000	03/13/2024
100136335		BRADENTON	FL		11/20/2023	7.625	331,407						480,000	09/14/2023
100151898		MYRTLE BEACH	SC		07/10/2024	7.875	331,420						460,000	05/23/2024
100157578		CASTRICUM	NLD		06/28/2024	5.550	331,424					(11,232)	550,000	06/13/2024
100134404		NETHERLANDS	NLD		10/27/2023	6.100	331,424					(21,792)	870,000	12/01/2023
100119980		CROFTON	MD		08/11/2023	6.625	331,438						450,000	06/09/2023
100132247		MARICOPA	AZ		10/13/2023	4.990	331,444						505,000	08/05/2023
3340086438		MINE HILL TOWNSHIP	NJ		10/10/2024	8.852	331,452						1,240,000	09/10/2024
4010046844		CLEVELAND	OH		03/22/2023	8.202	331,462						435,000	01/19/2023
100169663		LILBURN	GA		09/30/2024	7.990	331,467						435,000	06/11/2024
100135446		SAINT AUGUSTINE	FL		11/13/2023	7.625	331,479						450,000	08/29/2023
100163369		LONGVIEW	WA		09/27/2024	9.375	331,480						380,000	08/08/2024
100081677		BAKERSFIELD	CA		03/21/2022	3.750	331,487						505,000	01/24/2022
100158964		MINNEAPOLIS	MN		08/15/2024	8.750	331,489						351,000	07/10/2024
100174378		COATESVILLE	PA		10/31/2024	7.500	331,492						363,000	04/19/2024
100163446		TIJUANA	MEX		08/16/2024	9.980	331,496						635,697	08/02/2024
100071828		WEST HARTFORD	CT		10/14/2021	4.375	331,497						456,000	08/18/2021
100175046		SAINT CLOUD	FL		11/05/2024	7.625	331,504						450,000	10/16/2024
100139294		FORT LAUDERDALE	FL		12/28/2023	8.500	331,513						550,000	11/29/2023
100182650		SAINT PETERSBURG	FL		12/12/2024	6.625	331,536		4				445,000	10/01/2024
100161727		PALM COAST	FL		07/30/2024	7.500	331,536						539,000	06/21/2024
100138691		BAKERSFIELD	CA		02/02/2024	7.250	331,537						730,000	12/08/2023
100158612		PONTE VEDRA BEACH	FL		07/10/2024	6.875	331,549						528,000	05/30/2024
4010081751		AKRON	OH		08/27/2024	8.520	331,555						428,000	04/28/2024
100148339		NORTH LAS VEGAS	NV		04/12/2024	6.500	331,598						445,000	01/16/2024
100171518		LAS VEGAS	NV		10/16/2024	7.990	331,600						414,000	08/13/2024
100147052		OCEAN CITY	NJ		03/27/2024	7.250	331,607						1,200,000	01/12/2024
100165307		GLENARDEN	MD		08/29/2024	7.875	331,628						420,000	08/09/2024
100129322		CHARLOTTE	NC		09/25/2023	7.500	331,629						450,000	08/02/2023
100163444		EL PASO	TX		09/27/2024	7.500	331,643						472,000	08/06/2024
100144717		UNITED KINGDOM	GBR		03/12/2024	3.550	331,646		14,799			(7,071)	335,020	01/17/2020
100142493		JERSEY CITY	NJ		03/08/2024	8.750	331,669						825,000	01/31/2024
100180191		CLERMONT	FL		11/25/2024	7.125	331,670						415,000	09/05/2024
100030869		FLUSHING	NY		04/09/2019	10.375	331,673						745,000	08/14/2021
100170518		WYLIE	TX		10/09/2024	7.999	331,710						370,000	09/18/2024
100163304		SACRAMENTO	CA		08/13/2024	7.999	331,735						399,000	07/10/2024
100150001		FOWLER	CA		06/07/2024	8.000	331,754						430,000	04/09/2024
100173171		CENTURIA	WI		10/30/2024	7.125	331,756						430,000	09/11/2024
100076699		TEMPE	AZ		12/30/2021	4.250	331,762						490,000	11/18/2021
100152403		RUSKIN	FL		05/17/2024	7.625	331,764						433,000	03/13/2024
100031210		LOS ANGELES	CA		03/29/2019	3.125	331,768						480,000	12/08/2018
100158743		RENO	NV		07/10/2024	7.625	331,768						436,000	05/01/2024
100082610		LOS ANGELES	CA		04/14/2022	4.625	331,788						795,000	03/15/2022
100148029		GULF SHORES	AL		04/10/2024	7.625	331,799						898,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100055758		KENT	WA		03/23/2021	4.125	331,800						428,000	12/31/2020
100084727		LAVEEN	AZ		08/02/2022	8.750	331,802						487,000	06/30/2022
100115753		FORT WORTH	TX		07/20/2023	7.500	331,821						442,000	05/19/2023
100144250		SEATTLE	WA		03/08/2024	6.750	331,844						925,000	01/12/2024
100186450		WEST JORDAN	UT		12/30/2024	7.625	331,847		(1)				475,000	11/13/2024
100171609		RED LODGE	MT		10/16/2024	7.125	331,850						470,000	08/23/2024
100161141		WEEKI WACHEE	FL		07/24/2024	6.875	331,852						434,000	05/29/2024
100150591		WESTON	TX		05/03/2024	6.624	331,854						470,000	01/31/2024
100145371		UNITED KINGDOM	GBR		03/12/2024	3.550	331,854		15,191			(7,264)	335,000	05/20/2020
100175028		WARRENTON	VA		11/05/2024	7.999	331,858						380,000	10/16/2024
100132021		KISSIMMEE	FL		10/13/2023	7.625	331,862						420,000	08/25/2023
100129824		CRESTLINE	CA		09/27/2023	8.125	331,873						445,000	08/25/2023
100137804		PHOENIX	AZ		12/08/2023	5.875	331,879						475,000	10/12/2023
100164381		DEBARY	FL		08/21/2024	6.875	331,885						420,000	06/27/2024
100049114		BOLINGBROOK	IL		11/20/2020	4.500	331,902						317,181	07/31/2020
100179479		STEPHENS CITY	VA		11/21/2024	6.250	331,907		4				450,000	08/29/2024
100174532		BRIDGEPORT	CT		10/31/2024	10.875	331,918						350,000	04/26/2023
100138927		PHILADELPHIA	PA		12/21/2023	7.750	331,923		597				265,000	08/15/2022
100084651		BROWNSVILLE	TX		08/02/2022	9.625	331,929						360,000	06/30/2022
100115623		WESTERVILLE	OH		07/19/2023	8.250	331,931						405,000	04/21/2023
100131629		PALM DESERT	CA		10/06/2023	7.625	331,933						426,000	08/02/2023
100179487		STEPHENS CITY	VA		11/21/2024	6.250	331,934						445,000	08/30/2024
100145554		UNITED KINGDOM	GBR		03/12/2024	9.500	331,939		8,558			(7,187)	339,978	01/10/2020
100155889		CHATHAM	LA		06/17/2024	7.625	331,950						446,000	04/18/2024
100133402		CONCORD	NC		11/21/2023	8.875	331,970						450,000	08/24/2023
3340079571		EAST ISLIP	NY		07/19/2024	9.118	331,987						1,600,000	06/11/2024
100011888		LOS ANGELES	CA		03/08/2017	4.710	331,989						395,000	11/30/2016
100175265		ROOSEVELT	UT		11/05/2024	6.625	331,991						440,000	09/09/2024
100141266		ODESSA	FL		01/30/2024	8.000	331,998						425,000	12/01/2023
100145606		UNITED KINGDOM	GBR		03/12/2024	9.500	332,005		13,180			(7,081)	340,000	12/18/2019
100081596		CONROE	TX		03/24/2022	5.375	332,012						540,000	01/31/2022
3340081910		CHICAGO	IL		09/03/2024	8.879	332,016						2,390,000	07/31/2024
100057800		NORFOLK	VA		06/30/2021	3.750	332,018						475,000	05/06/2021
100176060		ATLANTA	GA		12/20/2024	6.875	332,020		(4)				445,000	11/04/2024
100164294		AUSTIN	TX		08/21/2024	7.375	332,020						435,000	07/09/2024
100100326		SEAFORD	NY		04/27/2023	5.375	332,029						510,000	02/04/2022
100163806		PALM COAST	FL		09/27/2024	7.500	332,067						400,000	08/12/2024
100165638		LAKE CITY	CO		10/04/2024	7.500	332,080						400,000	08/23/2024
100153070		MIDDLEBURG	FL		06/27/2024	7.875	332,083						434,000	06/04/2024
100110416		HINGHAM	MA		06/30/2023	7.125	332,085						478,000	04/25/2023
100101994		MCMINNVILLE	OR		04/14/2023	8.375	332,086		(63)				575,900	02/24/2023
100136506		HIGHLAND	UT		11/20/2023	5.375	332,101						540,000	09/24/2023
100026682		BALDWIN	NY		09/26/2018	4.625	332,109						439,000	06/14/2018
100101545		CHICO	CA		04/26/2023	6.499	332,113						450,000	02/21/2023
100152525		DALLAS	TX		05/17/2024	6.000	332,116						640,000	03/14/2024
100141419		LAS VEGAS	NV		01/30/2024	8.625	332,127						447,000	12/11/2023
100127958		MESA	AZ		09/08/2023	8.000	332,133						409,000	09/30/2022
100165719		WAXAHACHIE	TX		08/29/2024	7.625	332,143						420,000	07/11/2024
100100998		TAMPA	FL		04/28/2023	6.625	332,145						464,000	01/24/2022
100114791		MESA	AZ		07/07/2023	7.625	332,148						465,000	06/08/2023
100179488		STEPHENS CITY	VA		11/21/2024	6.250	332,152						450,000	08/30/2024
100152192		COMO	CO		05/17/2024	6.500	332,152						490,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100074191		SURPRISE	AZ		12/09/2021	4.125	332,156						450,000	11/12/2021
100071673		OREGON CITY	OR		10/14/2021	4.000	332,156						490,000	07/10/2021
100140310		APEX	NC		01/18/2024	7.875	332,163						486,000	11/28/2023
100179467		ROSEDALE	MD		11/21/2024	6.125	332,163						465,000	08/29/2024
100065358		LOS ANGELES	CA		07/28/2021	3.990	332,163						570,000	05/24/2021
100065774		SOUTH LAKE TAHOE	CA		07/28/2021	3.999	332,164						625,000	06/15/2021
100076275		SACRAMENTO	CA		01/07/2022	3.750	332,164						471,000	11/09/2021
100145860		CAPE CORAL	FL		03/15/2024	8.750	332,169						420,000	01/12/2024
100133565		TAMPA	FL		10/23/2023	7.125	332,172						545,000	09/18/2023
100174190		TEMPE	AZ		10/31/2024	7.990	332,173						435,000	05/24/2024
100132678		SNELLVILLE	GA		11/03/2023	8.000	332,178						947,000	08/11/2023
100151500		HENDERSON	NV		05/10/2024	7.500	332,185						440,000	03/13/2024
100120317		BRUNSWICK	GA		08/18/2023	8.125	332,187						450,000	06/16/2023
100014141		LOS ANGELES	CA		05/25/2017	5.625	332,205						410,000	01/31/2017
100079825		HIGHLAND	CA		04/25/2022	4.250	332,209						503,000	01/07/2022
100138087		GRESHAM	OR		12/13/2023	7.250	332,217						521,000	11/08/2023
100185938		SPRINGFIELD	OR		12/26/2024	6.499	332,219		(1)				505,000	11/25/2024
100148449		LITTLE RIVER	SC		04/12/2024	7.625	332,231						412,000	02/27/2024
100149386		BOISE	ID		04/24/2024	7.625	332,236						415,000	02/26/2024
100132424		MODESTO	CA		11/03/2023	9.375	332,238						430,500	05/30/2023
100091023		MORENO VALLEY	CA		01/31/2023	9.499	332,242						417,000	12/12/2022
100155144		OVERGAARD	AZ		07/19/2024	9.500	332,258						440,000	01/05/2024
100134898		BUFORD	GA		10/30/2023	8.625	332,267						418,000	10/02/2023
100148784		LITTLE ELM	TX		04/17/2024	8.625	332,270						440,000	11/03/2023
100169618		FRESNO	CA		09/30/2024	7.625	332,278						443,000	05/29/2024
100068045		BREMERTON	WA		09/23/2021	3.374	332,292						476,000	08/19/2021
100174274		SARASOTA	FL		10/31/2024	6.999	332,294						490,000	03/20/2024
100168278		MONROE	NC		09/20/2024	7.500	332,298						445,000	04/26/2024
100067422		TEMECULA	CA		09/23/2021	3.875	332,302						467,000	05/07/2021
100172227		SNELLVILLE	GA		10/17/2024	7.125	332,304						396,000	09/20/2024
100049662		ORLANDO	FL		11/20/2020	4.625	332,307						545,300	07/31/2020
100090847		MEMPHIS	TN		01/06/2023	8.500	332,313		(45)				510,000	11/02/2022
100065573		PASSAIC	NJ		07/28/2021	4.125	332,317						496,000	04/22/2021
100166999		WESTON	TX		09/13/2024	6.625	332,318						470,000	07/26/2024
100079390		SUN CITY CENTER	FL		03/17/2022	6.125	332,319						410,000	02/10/2022
100131989		OREM	UT		10/13/2023	7.500	332,327						475,000	08/24/2023
100131767		LANHAM	MD		10/06/2023	6.500	332,339						456,000	05/20/2022
100156097		DURHAM	NC		06/18/2024	7.000	332,348						547,000	04/25/2024
100174611		TAMPA	FL		10/31/2024	9.000	332,349						480,000	02/05/2024
100179867		NORTH LAS VEGAS	NV		11/22/2024	8.500	332,350		(17)				435,000	11/07/2024
100141405		GULF SHORES	AL		01/30/2024	7.625	332,352						475,000	12/29/2023
100156068		GROVETOWN	GA		06/18/2024	9.250	332,398						400,000	04/25/2024
100115578		LOXAHATCHEE	FL		07/19/2023	8.374	332,402						367,000	06/21/2023
100180260		SACRAMENTO	CA		11/25/2024	5.875	332,416						485,000	09/17/2024
100173754		EDINBURG	TX		10/30/2024	9.990	332,417						344,000	09/05/2024
100099951		PALM COAST	FL		03/28/2023	9.750	332,447						380,000	02/13/2023
100186541		CRANDALL	TX		12/30/2024	7.125	332,452						371,000	11/11/2024
100186729		BOCA RATON	FL		12/31/2024	8.625	332,485		75				445,000	05/29/2024
100161505		BRIDGEPORT	CT		07/30/2024	7.500	332,502						438,000	05/22/2024
100134789		TAMPA	FL		10/30/2023	8.125	332,502						450,000	09/29/2023
100117330		MIAMI	FL		07/20/2023	4.750	332,505						640,000	03/01/2024
100180388		GILBERT	AZ		11/25/2024	6.124	332,521						483,000	10/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088935		MURRELLS INLET	SC		11/15/2022	7.750	332,539						480,000	10/17/2022
100110159		LARGO	FL		06/30/2023	6.625	332,539						490,000	05/01/2023
100144390		DALWORTHINGTON GARDENS	TX		03/07/2024	7.625	332,558						472,000	12/27/2023
100147380		HARRISONBURG	VA		05/08/2024	7.750	332,560						386,000	04/10/2024
100146982		PORT SAINT LUCIE	FL		03/26/2024	7.500	332,560						440,000	02/09/2024
100160094		GAITHERSBURG	MD		07/17/2024	7.625	332,564						481,000	05/23/2024
100117810		RANDOLPH	MA		07/20/2023	7.375	332,580						500,000	03/01/2024
100156626		KAUFMAN	TX		06/24/2024	6.990	332,588						485,000	05/06/2024
100174224		RALEIGH	NC		10/31/2024	7.500	332,613						436,000	07/19/2024
100186195		SANDY HOOK	CT		12/27/2024	8.124	332,615		(4)				430,000	11/27/2024
100147182		WAILUKU	HI		03/28/2024	9.125	332,626						625,000	11/30/2023
100180092		CAPE CORAL	FL		12/30/2024	6.749	332,645						435,000	11/13/2024
100152223		ARGYLE	TX		05/17/2024	5.500	332,646						470,000	03/20/2024
100145652		UNITED KINGDOM	GBR		03/12/2024	3.240	332,654						334,000	03/06/2020
100144162		SANFORD	NC		03/07/2024	6.500	332,655						428,000	01/11/2024
100140886		PALM BAY	FL		01/25/2024	8.000	332,657						475,000	10/06/2023
100120728		ELK GROVE VILLAGE	IL		08/25/2023	7.500	332,666						515,000	06/30/2023
100140270		NAPERVILLE	IL		01/18/2024	8.125	332,670						417,000	11/28/2023
100169046		WINTER HAVEN	FL		09/27/2024	7.990	332,677						364,990	07/30/2024
100065137		STERLING	VA		07/14/2021	3.625	332,691						475,000	05/24/2021
100142606		POINT	TX		02/08/2024	7.624	332,700						469,000	12/08/2023
100168483		TUNNEL HILL	GA		09/25/2024	7.125	332,707						446,000	07/30/2024
100101606		FRISCO	TX		04/26/2023	7.500	332,708						485,000	02/24/2023
100151448		SARASOTA	FL		05/10/2024	6.990	332,709						448,000	04/05/2024
100147616		CAYCE	SC		04/04/2024	7.999	332,710						430,000	03/05/2024
100180549		UNCASVILLE	CT		11/26/2024	7.625	332,716						550,000	09/18/2024
100110485		GRANBURY	TX		06/30/2023	7.125	332,735						450,000	05/01/2023
100179651		FT WORTH	TX		11/21/2024	7.990	332,740		(23)				409,000	08/29/2024
100175957		SAINT CLOUD	FL		11/14/2024	6.990	332,740						423,000	08/23/2024
100050344		SILVER SPRING	MD		11/20/2020	4.500	332,745						399,000	07/31/2020
100136678		HOMESTEAD	FL		01/25/2024	8.500	332,750						490,000	11/17/2023
100103592		NAPLES	FL		05/08/2023	8.999	332,754						378,000	03/14/2023
100076692		PHOENIX	AZ		12/30/2021	4.250	332,755						450,000	12/09/2021
100168632		RICHMOND	CA		09/25/2024	8.000	332,761						475,000	08/02/2024
100181585		CARNEGIE	PA		12/09/2024	7.400	332,764		13				435,000	10/30/2024
100163198		BAKERSFIELD	CA		08/13/2024	7.750	332,764						450,000	07/05/2024
100076761		CELEBRATION	FL		12/30/2021	3.875	332,768						590,000	12/03/2021
100162067		NEW SMYRNA BEACH	FL		07/31/2024	7.375	332,771						415,000	06/28/2024
100166401		LACEY	WA		10/24/2024	6.750	332,777						500,000	09/18/2024
100179489		STEPHENS CITY	VA		11/21/2024	6.250	332,798		3				450,000	09/12/2024
100162867		PARRISH	FL		08/12/2024	6.500	332,826						385,000	06/07/2024
3320049578		PATERSON	NJ		04/19/2023	9.140	332,827						1,190,000	12/28/2022
3320049579		PATERSON	NJ		04/19/2023	9.140	332,827						1,190,000	12/28/2022
100185153		LAS VEGAS	NV		12/20/2024	7.999	332,841		1				390,000	11/25/2024
100108227		MIAMI	FL		05/24/2023	8.999	332,842						535,000	04/24/2023
100165027		BILLINGS	MT		08/28/2024	9.375	332,842						640,000	07/30/2024
100145718		UNITED KINGDOM	GBR		03/12/2024	3.390	332,843						370,000	02/27/2020
100131670		PALM COAST	FL		10/06/2023	6.499	332,845						500,000	08/23/2023
100115771		FORT LAUDERDALE	FL		07/20/2023	6.625	332,850						500,000	05/15/2023
100100478		PRESCOTT VALLEY	AZ		04/27/2023	4.875	332,857						540,000	03/09/2022
100140325		AURORA	CO		01/18/2024	7.500	332,868						442,000	10/06/2023
100029513		ANN ARBOR	MI		10/26/2018	4.000	332,881						451,250	06/03/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176930		HOBOKEN	NJ		11/15/2024	7.750	332,906						440,000	10/02/2024
100092002		FRANKLIN	OH		02/09/2023	9.009	332,909						405,000	01/12/2023
100134145		VALLEJO	CA		12/08/2023	8.875	332,926						510,000	10/13/2023
100120378		HOUSTON	TX		08/18/2023	7.999	332,936						436,000	07/24/2023
100174795		BROCKTON	MA		10/31/2024	8.500	332,937						490,000	02/29/2024
100169420		GARDEN VALLEY	ID		09/30/2024	7.625	332,939		(35)				443,000	05/07/2024
100167415		WINTER PARK	FL		09/16/2024	7.250	332,945						435,000	06/28/2024
100167634		SANFORD	NC		09/19/2024	6.990	332,951						440,000	08/12/2024
100133434		STUART	FL		10/19/2023	9.625	332,953						405,000	09/06/2023
100185370		TACOMA	WA		12/20/2024	6.625	332,956		5				450,000	10/25/2024
100162533		MIAMI	FL		08/12/2024	8.125	332,960						407,000	07/08/2024
100173166		EL PRADO	NM		10/30/2024	7.624	332,967						407,000	09/16/2024
100174252		PEORIA	AZ		10/31/2024	7.375	332,982						410,000	04/19/2024
100013792		TEMECULA	CA		05/25/2017	4.125	333,002						724,000	10/15/2022
100172426		DAWSONVILLE	GA		10/23/2024	7.375	333,004						541,000	08/28/2024
100159364		NORTH LAS VEGAS	NV		07/15/2024	5.990	333,014						456,000	05/10/2024
100148440		MADERA	CA		04/12/2024	7.000	333,017						450,000	02/09/2024
100139089		KEARNY	NJ		12/28/2023	8.749	333,022						470,000	11/30/2023
100179617		DAWSONVILLE	GA		11/21/2024	7.375	333,072		(17)				412,000	08/28/2024
100173351		PORTLAND	OR		10/30/2024	5.875	333,079						491,000	09/19/2024
100147879		SPARKS	NV		04/08/2024	5.625	333,079						474,000	01/23/2024
100147846		MELISSA	TX		04/08/2024	6.624	333,085						494,000	02/08/2024
100076662		STOCKTON	CA		12/16/2021	3.875	333,086						410,000	11/16/2021
100163842		ORLAND	CA		09/27/2024	7.375	333,086						500,000	09/04/2024
100000446		SANTA MARIA	CA		09/27/2016	5.000	333,089						398,500	08/25/2016
100110325		MAYWOOD	NJ		06/30/2023	6.990	333,093						550,000	04/24/2023
100011653		NORTH BERGEN	NJ		03/08/2017	5.000	333,095						305,000	11/30/2016
100159280		FAIRFAX	VA		07/15/2024	7.125	333,117						512,000	05/31/2024
100154673		MONROE	NY		07/19/2024	7.375	333,122						535,000	03/19/2024
100164222		LONGVIEW	WA		08/21/2024	7.999	333,125						390,000	07/30/2024
100117318		FARMINGDALE	NY		07/20/2023	4.500	333,127						610,000	03/01/2024
100053401		MIAMI	FL		03/23/2021	8.250	333,127						571,000	01/03/2021
100086979		DEERFIELD BEACH	FL		10/24/2022	7.999	333,132		(55)				430,000	09/08/2022
100140630		HAVERHILL	MA		01/19/2024	7.990	333,141						447,500	12/11/2023
100071491		HOMESTEAD	FL		10/26/2021	4.500	333,149						385,000	09/23/2021
100082590		ATLANTA	GA		04/14/2022	6.990	333,150						440,000	03/09/2022
100107846		BEAVERTON	OR		05/23/2023	7.750	333,170						552,000	03/09/2023
100079949		MIAMI	FL		04/25/2022	4.875	333,180						521,000	01/26/2022
100151394		ELLIJAY	GA		05/10/2024	7.125	333,182						512,800	03/25/2024
100152235		JACKSONVILLE BEACH	FL		05/17/2024	7.375	333,188						442,000	03/29/2024
100140422		RIVER RIDGE	LA		01/18/2024	8.125	333,190						435,000	11/21/2023
100186477		MONROE	NC		12/30/2024	7.125	333,211						419,000	10/29/2024
100114608		LEOMINSTER	MA		06/29/2023	9.999	333,215						385,000	05/24/2023
100118192		SHAWNEE	KS		07/20/2023	7.380	333,227						585,000	03/01/2024
100079917		PORTLAND	OR		04/25/2022	3.875	333,231						601,000	01/28/2022
100180134		MIAMI	FL		11/25/2024	6.999	333,233		(19)				600,000	11/01/2024
100117738		AUSTIN	TX		07/20/2023	8.025	333,242						441,000	03/01/2024
100142173		WYLIE	TX		02/29/2024	8.750	333,255						460,000	01/02/2024
100116323		STATEN ISLAND	NY		07/20/2023	3.875	333,258						650,000	03/01/2024
100065375		OAKLAND	CA		07/28/2021	3.990	333,267						650,000	05/25/2021
3500108781		APOPKA	FL		10/16/2024	8.408	333,268						3,825,000	08/16/2024
3500108783		APOPKA	FL		10/16/2024	8.408	333,268						3,825,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3500108786		APOPKA	FL		10/16/2024	8.408	333,268						3,825,000	08/16/2024
100119257		KISSIMMEE	FL		07/31/2023	6.999	333,269						450,000	06/29/2023
100148664		MYRTLE BEACH	SC		04/15/2024	6.625	333,272						660,000	01/25/2024
100089607		REDDING	CA		01/30/2023	8.375	333,276						425,000	11/23/2022
100157896		BRADENTON	FL		07/09/2024	5.990	333,300						416,000	03/28/2024
100102790		PENDLETON	IN		06/22/2023	7.990	333,306						410,000	03/01/2023
100159365		ROSEVILLE	CA		07/15/2024	6.125	333,314						457,000	05/09/2024
100169222		HOPEWELL JUNCTION	NY		09/27/2024	7.320	333,322		1,723				495,000	08/12/2024
100120032		FRESNO	CA		08/11/2023	7.625	333,322						418,000	06/27/2023
100175341		ANSONIA	CT		11/05/2024	7.500	333,327						432,000	08/15/2024
100043162		VALLEJO	CA		05/28/2020	5.125	333,328						460,000	03/27/2020
100116851		LAS VEGAS	NV		07/20/2023	6.375	333,351						500,000	03/01/2024
100171795		MCKINNEY	TX		10/17/2024	8.125	333,357						450,000	09/17/2024
100117746		ELK GROVE	CA		07/20/2023	7.250	333,367						622,000	03/01/2024
100135800		RANCHO CORDOVA	CA		11/10/2023	5.500	333,367						624,000	09/07/2023
100158642		RICHMOND HILL	GA		07/10/2024	7.624	333,376						435,000	05/17/2024
3310057578		WOODMERE	NY		09/15/2023	8.491	333,383						2,350,000	07/24/2023
100166078		SUGAR HILL	GA		09/09/2024	7.375	333,389						438,000	08/02/2024
100077997		AVONDALE	AZ		01/13/2022	4.000	333,398						430,000	12/28/2021
100163087		MOUNT AIRY	MD		08/13/2024	6.875	333,399						442,000	06/10/2024
100174334		PORT CHARLOTTE	FL		10/31/2024	7.625	333,402						375,000	04/16/2024
100171525		SALEM	OR		10/16/2024	6.250	333,414						418,000	07/31/2024
100083021		TOWSON	MD		05/11/2022	4.937	333,416						443,000	09/17/2021
100108954		GLENDALE	AZ		05/31/2023	8.500	333,419						425,000	04/28/2023
100134632		FRIENDSWOOD	TX		10/30/2023	8.750	333,429						415,000	09/05/2023
100136252		MIRAMAR BEACH	FL		11/20/2023	7.625	333,450						455,000	10/02/2023
100145320		UNITED KINGDOM	GBR		03/12/2024	9.500	333,452		13,696			(7,287)	450,039	11/21/2019
100179785		HUNTERSVILLE	NC		11/21/2024	7.250	333,457		(19)				418,000	08/20/2024
100049378		CUTLER BAY	FL		11/20/2020	4.500	333,459						566,200	07/31/2020
100054953		RIVERSIDE	CA		03/23/2021	3.625	333,461						435,000	01/04/2021
100148746		BROKEN BOW	OK		04/17/2024	7.875	333,479						620,000	10/23/2023
100044822		BAKERSFIELD	CA		11/19/2020	6.500	333,484						261,500	03/15/2020
100065524		AUSTIN	TX		07/28/2021	4.125	333,485						680,000	05/24/2021
100143876		MARATHON	FL		03/06/2024	8.875	333,489						650,000	01/29/2024
100027034		ANAHEIM	CA		09/26/2018	4.625	333,493						500,000	06/14/2018
100148845		LEHI	UT		04/17/2024	7.250	333,494						468,000	10/25/2023
100169383		OXNARD	CA		09/27/2024	7.125	333,507						475,000	08/27/2024
100147554		DELRAY BEACH	FL		04/03/2024	8.250	333,527		(45)				559,000	02/29/2024
100144360		WACO	TX		03/07/2024	7.625	333,533						450,000	01/25/2024
100146202		GRAND JUNCTION	CO		03/19/2024	8.125	333,543						1,550,000	09/29/2023
100158795		LAKE HAVASU CITY	AZ		07/10/2024	8.125	333,545						418,000	04/24/2024
100065521		TEMECULA	CA		07/28/2021	3.625	333,553						590,000	06/17/2021
100173590		UNITED KINGDOM	GBR		10/29/2024	6.990	333,555					(12,978)	455,000	10/24/2024
100151307		BAKERSFIELD	CA		05/10/2024	5.500	333,558						475,000	03/12/2024
100186400		DAWSONVILLE	GA		12/30/2024	7.125	333,564						459,000	11/14/2024
3340070284		PECOS	TX		04/30/2024	9.949	333,565						1,240,000	02/29/2024
100148080		MIAMI	FL		04/10/2024	7.625	333,573						470,000	03/07/2024
100156227		COMBINE	TX		06/20/2024	8.625	333,583						545,000	04/30/2024
100174270		RICHMOND	TX		10/31/2024	5.750	333,619						401,000	02/15/2024
100118643		BROOKLYN	NY		07/25/2023	8.500	333,625						1,700,000	06/07/2023
100148911		CONVERSE	TX		04/17/2024	4.875	333,645						519,000	10/31/2023
100159366		ROSEVILLE	CA		07/15/2024	6.125	333,655						460,000	05/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082852		KATY	TX		05/17/2022	6.375	333,660						464,000	03/30/2022
100138996		TUCKER	GA		12/21/2023	4.125	333,661						735,000	04/08/2023
100080489		AUSTIN	TX		03/10/2022	5.425	333,664						500,000	02/22/2022
100101587		NAPLES	FL		04/26/2023	7.125	333,677						448,000	03/06/2023
100087208		VISALIA	CA		10/25/2022	6.000	333,685						495,000	05/25/2022
100087371		ST AUGUSTINE	FL		10/25/2022	5.875	333,689						446,000	05/09/2022
100176945		RICHMOND	VA		11/15/2024	7.490	333,691		(10)				460,000	09/19/2024
100065759		WARRENTON	VA		07/28/2021	3.875	333,695						465,000	05/25/2021
100024791		LAS VEGAS	NV		09/20/2018	3.875	333,711						370,500	04/30/2018
100135406		MALVERN	PA		11/13/2023	7.625	333,712						475,000	09/15/2023
100175237		WASILLA	AK		11/05/2024	6.875	333,718						440,000	08/30/2024
100076449		SARASOTA	FL		12/23/2021	5.124	333,724						510,000	11/16/2021
100048519		INDIALANTIC	FL		11/20/2020	4.000	333,728						304,000	07/31/2020
100117686		DAVENPORT	FL		07/20/2023	6.125	333,732						503,000	03/01/2024
100141625		SNELLVILLE	GA		01/30/2024	7.999	333,747						419,000	12/29/2023
100149437		TAMPA	FL		04/24/2024	5.875	333,758						490,000	02/29/2024
100088146		ROCKPORT	TX		10/25/2022	8.875	333,759						450,000	09/19/2022
100116484		LAGUNA NIGUEL	CA		07/20/2023	6.500	333,768						2,250,000	03/01/2024
100182018		GARDNER	MA		12/12/2024	6.625	333,770		7				461,000	10/15/2024
4010059803		BATON ROUGE	LA		10/27/2023	8.836	333,780						440,000	08/11/2023
100170193		PANAMA CITY BEACH	FL		10/08/2024	6.875	333,781						435,000	07/19/2024
100011624		PLANTATION	FL		03/08/2017	2.500	333,786						520,000	09/01/2016
100163095		NAVARRE	FL		08/13/2024	7.125	333,787						480,000	06/05/2024
100161937		CHICAGO	IL		07/31/2024	9.999	333,801						395,000	07/11/2024
100116313		BROOKLYN	NY		07/20/2023	3.875	333,801						910,000	03/01/2024
100141086		WATERBURY	CT		01/30/2024	8.030	333,814						415,000	01/04/2024
100030847		QUEENS VILLAGE	NY		04/09/2019	3.960	333,820						494,000	06/16/2017
100179717		ROSEVILLE	CA		11/21/2024	5.500	333,839						480,000	09/20/2024
100115891		GREENSBORO	NC		07/20/2023	7.125	333,842						450,000	05/24/2023
100029710		LOS ANGELES	CA		10/26/2018	4.375	333,846						494,000	06/10/2018
100076064		SMYRNA	GA		01/07/2022	3.625	333,856						475,000	10/29/2021
100115231		BLOOMINGBURG	NY		07/17/2023	7.783	333,859						565,000	06/07/2023
100150730		WOODLAND	CA		05/06/2024	5.375	333,865						521,900	02/27/2024
100168277		PORT SAINT LUCIE	FL		09/20/2024	6.990	333,874						445,000	04/22/2024
100081463		MEDFORD	OR		03/18/2022	3.499	333,877						485,000	02/01/2022
100154205		PORT SAINT LUCIE	FL		07/11/2024	8.250	333,898						413,000	06/06/2024
100119541		WESTLAKE	FL		07/28/2023	6.125	333,898						602,000	06/22/2023
100173158		PHOENIX	AZ		10/30/2024	6.624	333,912						458,000	09/25/2024
100053697		HOWELL	NJ		03/23/2021	3.750	333,913						438,000	01/05/2021
100167897		FORT MYERS	FL		09/20/2024	8.750	333,915						449,000	08/26/2024
100179975		CONROE	TX		11/25/2024	6.625	333,918		4				422,000	09/26/2024
100101530		SPANISH FORK	UT		04/26/2023	6.125	333,929						435,000	02/17/2023
100162932		GLENDALE	AZ		08/12/2024	7.250	333,932						473,000	06/07/2024
100139831		UNITED KINGDOM	GBR		12/18/2023	7.440	333,933						388,000	02/10/2021
100185351		EAGLE RIVER	AK		12/20/2024	6.490	333,937		4				450,000	10/18/2024
100065306		MIAMI	FL		07/28/2021	4.125	333,941						459,000	06/01/2021
100159489		MIDDLETOWN	DE		07/15/2024	7.625	333,943						407,000	05/21/2024
3340084723		NEWARK	NJ		11/14/2024	8.944	333,947						1,260,000	09/02/2024
100144201		SALEM	OR		03/07/2024	6.500	333,954						459,000	01/09/2024
100166135		IDYLLWILD	CA		09/09/2024	8.125	333,955						365,000	06/21/2024
100012957		GAITHERSBURG	MD		05/25/2017	4.625	333,957						465,000	05/04/2023
100179984		SUGARLOAF	CA		11/25/2024	6.750	333,968		(4)				440,000	10/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149638		BEAUMONT	CA		04/26/2024	6.625	333,995						579,000	03/15/2024
100143111		PRINCETON	TX		02/16/2024	8.500	334,000						440,000	11/29/2023
100128436		BARNEGAT	NJ		09/15/2023	9.375	334,000						464,000	07/18/2023
100134344		DAUPHIN ISLAND	AL		10/27/2023	8.375	334,000						419,000	09/07/2023
100172400		SANFORD	FL		10/23/2024	5.750	334,008						450,000	08/16/2024
100165193		ALPEN AAN DEN RIJN	NLD		08/28/2024	5.650	334,013					(24,348)	430,000	08/01/2024
100083298		NIJMEGEN	NLD		05/27/2022	3.350	334,013					(21,963)	405,919	12/01/2023
100081949		LEIDEN	NLD		03/30/2022	3.250	334,013					(21,963)	406,268	12/01/2023
100075870		ROTTERDAM	NLD		11/24/2021	3.250	334,013					(21,963)	407,398	12/01/2023
100120127		REDDING	CA		08/11/2023	7.250	334,030						465,000	06/20/2023
100084982		KEY LARGO	FL		09/29/2022	8.125	334,054						475,000	08/12/2022
100103680		VICTORVILLE	CA		05/08/2023	8.875	334,055						420,000	03/17/2023
100178380		LOS ANGELES	CA		11/20/2024	6.490	334,055		(25)				750,000	09/30/2024
100135564		PINE	AZ		11/13/2023	7.125	334,068						440,000	09/27/2023
100144234		WILMINGTON	NC		03/07/2024	7.125	334,069						451,500	01/25/2024
100127528		COLORADO SPRINGS	CO		09/08/2023	4.990	334,072						480,000	06/01/2023
100136925		SAN TAN VALLEY	AZ		11/28/2023	7.875	334,075						427,000	10/30/2023
100166124		ROCKLEDGE	FL		09/09/2024	7.625	334,088						363,000	06/20/2024
100147927		WESTON	TX		04/08/2024	6.500	334,094						455,000	02/02/2024
100149958		NORTH CHARLESTON	SC		06/07/2024	7.375	334,100						550,000	04/19/2024
100150511		CUMMING	GA		05/03/2024	8.500	334,104						578,000	12/21/2023
100078981		MCMINNVILLE	OR		02/24/2022	4.375	334,109						495,000	12/23/2021
100184998		HICKORY	NC		12/19/2024	7.875	334,110		(12)				409,000	10/18/2024
100157919		ATLANTA	GA		07/09/2024	7.625	334,133						381,000	04/25/2024
100173301		NOBLESVILLE	IN		10/30/2024	6.500	334,137						445,000	09/12/2024
100141829		GOUDA	NLD		01/29/2024	6.050	334,139					(15,226)	400,000	12/28/2023
100171826		HOUSTON	TX		10/17/2024	7.624	334,139						430,000	08/13/2024
100186328		GARDNER	CO		12/30/2024	6.499	334,146						447,000	11/18/2024
100163120		ALEDO	TX		08/13/2024	7.625	334,173						442,000	06/06/2024
100148037		PORT SAINT LUCIE	FL		04/10/2024	7.500	334,177						440,000	03/01/2024
100164223		LAS VEGAS	NV		08/21/2024	7.125	334,181						470,000	07/29/2024
100169153		RICHMOND	TX		09/27/2024	7.125	334,182						445,000	07/31/2024
100162526		NORCROSS	GA		08/12/2024	7.500	334,184						440,000	06/25/2024
100185521		EAST GRAND FORKS	MN		12/20/2024	7.990	334,184		(10)				400,000	11/26/2024
100185467		CLEARWATER	FL		12/20/2024	6.990	334,194		4				470,000	11/04/2024
100149456		HELENA	MT		04/24/2024	7.125	334,198						449,000	02/06/2024
100172323		LOUISVILLE	KY		10/21/2024	6.990	334,205						435,000	09/10/2024
100162661		SARATOGA SPRINGS	UT		08/12/2024	5.990	334,209						464,990	05/21/2024
100138752		CHARLOTTE	NC		12/21/2023	8.500	334,215						557,000	10/20/2023
100173285		SACRAMENTO	CA		10/30/2024	7.500	334,218						459,000	09/04/2024
100150941		ROUND ROCK	TX		05/08/2024	6.500	334,223						528,500	02/29/2024
3340067788		BAYONNE	NJ		03/14/2024	8.843	334,224						1,300,000	02/01/2024
100148844		LEHI	UT		04/17/2024	7.250	334,227						468,000	10/25/2023
100186455		BREMERTON	WA		12/30/2024	8.125	334,235		(1)				432,000	09/25/2024
100141029		DALY CITY	CA		02/20/2024	7.500	334,254						830,000	01/16/2024
100185416		SECAUCUS	NJ		12/20/2024	6.490	334,255		4				455,000	10/31/2024
100159887		MIAMI	FL		08/16/2024	7.990	334,257						435,000	04/10/2024
100042978		GERMANTOWN	MD		05/28/2020	5.130	334,269						465,000	02/20/2020
100172384		CEDAR CITY	UT		10/23/2024	6.875	334,270						413,000	09/05/2024
100155920		PITTSBURGH	PA		06/17/2024	6.875	334,272						490,000	04/19/2024
100050298		HOWELL	NJ		11/20/2020	5.000	334,281						323,285	07/31/2020
100135476		HENDERSON	NV		11/13/2023	5.990	334,289						459,000	09/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120595		LAKE ELSINORE	CA		08/18/2023	9.375	334,292						483,000	10/31/2023
100027042		ASHBURN	VA		09/26/2018	4.875	334,294						527,000	06/13/2018
100136618		SAN BERNARDINO	CA		11/22/2023	9.250	334,299						430,000	10/31/2023
100100912		BURBANK	IL		04/28/2023	5.250	334,301						535,000	01/12/2022
100148842		LEHI	UT		04/17/2024	7.250	334,307						468,000	10/25/2023
100110724		SAN ANTONIO	TX		08/11/2023	7.750	334,318						448,000	06/28/2023
100172548		MESA	AZ		10/23/2024	6.875	334,326						440,000	09/10/2024
100156542		FORT WORTH	TX		06/24/2024	7.875	334,332						411,000	04/24/2024
100150948		WOODLAND	CA		05/08/2024	5.500	334,332						535,000	02/23/2024
100186736		FORT LAUDERDALE	FL		12/31/2024	7.500	334,333		67				476,000	08/08/2024
100164095		LA VERNE	CA		08/21/2024	7.999	334,364						675,000	07/22/2024
100154195		GRESHAM	OR		07/11/2024	7.875	334,365						460,000	06/14/2024
100186336		ANNA	TX		12/30/2024	7.125	334,378						495,000	11/14/2024
100149178		AUSTIN	TX		04/22/2024	10.375	334,382						450,000	03/21/2024
100182433		DAVIDSON	NC		12/12/2024	6.000	334,384		26				474,000	10/03/2024
100068222		BREA	CA		08/25/2021	3.625	334,405						1,480,000	07/13/2021
3310052857		JERSEY CITY	NJ		06/08/2023	7.950	334,422						2,000,000	04/26/2023
100142941		WELLS	ME		02/09/2024	8.125	334,424						455,000	12/15/2023
100149492		MCKINNEY	TX		04/24/2024	7.000	334,427						445,000	03/07/2024
100178475		MIAMI	FL		11/21/2024	8.250	334,440		(34)				425,000	09/11/2024
100100860		GRANITE FALLS	WA		04/28/2023	7.750	334,441						455,000	12/23/2021
100180514		LA CROSSE	WI		11/26/2024	8.125	334,443						410,000	11/06/2024
100068216		WASHINGTON	DC		08/25/2021	3.999	334,456						525,000	06/28/2021
100109357		CLIFTON	NJ		06/12/2023	6.499	334,471						480,000	04/10/2023
100170191		AUSTIN	TX		10/08/2024	7.500	334,473						410,000	08/15/2024
100176737		APEX	NC		11/15/2024	7.125	334,479		(20)				450,000	04/24/2024
100160909		LITTLE ELM	TX		07/24/2024	7.375	334,488						446,000	06/07/2024
100164815		POOLER	GA		08/26/2024	6.500	334,498						448,000	06/11/2024
100157642		SNELLVILLE	GA		06/28/2024	8.125	334,517						900,000	05/01/2024
100170483		SPRINGFIELD	MO		10/09/2024	8.875	334,524						356,000	09/05/2024
100151063		ROSEVILLE	CA		05/08/2024	5.750	334,524						551,520	03/08/2024
100173132		BLAINE	WA		10/30/2024	7.375	334,526						437,000	09/25/2024
100161952		HENDERSON	NV		07/31/2024	7.875	334,527						395,000	06/21/2024
100119256		YARMOUTH	MA		07/31/2023	6.999	334,529						470,000	06/29/2023
100179857		STOCKTON	CA		11/22/2024	7.625	334,539		(21)				410,000	11/01/2024
4010067302		AKRON	OH		04/29/2024	8.437	334,543						439,000	02/16/2024
100012398		NORTH AUGUSTA	SC		04/28/2017	4.125	334,550						300,000	01/31/2017
100030030		LUTZ	FL		12/20/2018	5.250	334,555						437,500	09/30/2018
100147714		DURHAM	NC		04/05/2024	7.250	334,571						453,000	02/29/2024
100171472		DRIPPING SPRINGS	TX		10/16/2024	6.875	334,575						480,000	08/22/2024
100091379		WASHINGTON	DC		02/22/2023	5.500	334,576						475,000	08/19/2022
100154992		WORCESTER	MA		07/19/2024	7.625	334,586						432,000	01/22/2024
100153604		BROOKLYN	NY		05/31/2024	8.375	334,589						1,400,000	04/25/2024
100012012		OAKLAND	CA		03/08/2017	3.375	334,595						819,000	11/30/2016
100152903		KISSIMMEE	FL		05/22/2024	6.999	334,600						520,000	05/02/2024
100144511		MORENO VALLEY	CA		04/26/2024	8.250	334,601						470,000	03/05/2024
100053888		MECHANICSVILLE	MD		03/23/2021	4.500	334,611						475,000	01/04/2021
100167573		PINEVILLE	NC		09/19/2024	6.625	334,615						472,000	07/25/2024
100103651		KATY	TX		05/08/2023	8.999	334,621						360,000	03/27/2023
100078638		ST PETERSBURG	FL		02/02/2022	5.500	334,628						375,000	01/13/2022
100162286		STAFFORD	VA		09/06/2024	9.125	334,644						355,000	07/30/2024
100151276		TAMPA	FL		05/10/2024	7.500	334,653						440,000	03/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182441		OLYMPIA	WA		12/12/2024	6.125	334,656		18				470,000	10/09/2024
100101007		LONG BEACH	CA		04/28/2023	3.999	334,656						595,000	12/25/2021
100025098		BAYONNE	NJ		09/20/2018	5.125	334,663						408,500	04/30/2018
100171578		CHARLOTTESVILLE	VA		10/16/2024	6.990	334,666						434,000	08/21/2024
100169185		WEST CHESTER	PA		09/27/2024	6.990	334,669						444,000	08/15/2024
100101658		COLORADO SPRINGS	CO		04/26/2023	6.500	334,673						460,000	03/15/2023
100150702		TIGARD	OR		05/06/2024	5.625	334,678						476,000	02/20/2024
100160954		ALPHARETTA	GA		07/24/2024	7.500	334,703						445,000	06/07/2024
100027044		CAMARILLO	CA		09/26/2018	4.125	334,722						725,000	11/01/2023
100163821		WESLEY CHAPEL	FL		09/27/2024	7.250	334,729						408,000	08/16/2024
3340076406		CENTRAL ISLIP	NY		08/26/2024	9.271	334,737						1,213,000	04/29/2024
100168286		LAVEEN	AZ		09/20/2024	7.500	334,743						510,000	04/23/2024
100171944		AUSTIN	TX		10/17/2024	7.125	334,752						458,000	09/03/2024
100171370		CUSHING	MN		10/16/2024	7.124	334,755						469,000	09/03/2024
100163126		WINDERMERE	FL		08/13/2024	7.500	334,756						530,000	06/10/2024
100174017		ATKINSON	NH		10/31/2024	7.875	334,760						425,000	07/12/2024
100135068		ROSEVILLE	CA		11/01/2023	6.625	334,763						500,000	08/03/2023
100140350		GILBERT	AZ		01/18/2024	8.000	334,764						438,000	11/17/2023
100137995		BLUE RIDGE	GA		12/13/2023	8.625	334,802						425,000	10/26/2023
100011896		NEW YORK	NY		03/08/2017	4.750	334,811						975,000	09/02/2016
100148575		DURHAM	NC		04/12/2024	7.125	334,818						446,000	02/15/2024
100141031		INDIANAPOLIS	IN		02/20/2024	8.250	334,826						423,000	01/18/2024
100082591		VICTORVILLE	CA		04/14/2022	4.750	334,839						467,545	03/22/2022
100168484		PALM DESERT	CA		09/25/2024	6.990	334,856						440,000	08/08/2024
100169863		RIVERVIEW	FL		09/30/2024	7.625	334,907						382,950	03/18/2024
100158675		ROSEDALE	MD		07/10/2024	5.990	334,928						463,000	04/26/2024
100158664		DAVENPORT	FL		07/10/2024	5.625	334,934						474,000	04/26/2024
100027038		LONG BEACH	CA		09/26/2018	4.125	334,936						490,000	06/14/2018
100140020		CAPE MAY	NJ		01/09/2024	8.125	334,953						423,000	11/21/2023
100144386		NEW BRAUNFELS	TX		03/07/2024	7.990	334,954						472,000	12/15/2023
100170339		POOLER	GA		10/08/2024	6.500	334,960						440,000	08/19/2024
100139300		SPRINGFIELD	OR		12/28/2023	8.250	334,967						510,000	11/17/2023
100127490		OGDEN	UT		09/08/2023	7.625	334,976						425,000	07/13/2023
100143225		ROSEVILLE	CA		02/16/2024	6.500	334,988						450,000	12/11/2023
100165940		GOODYEAR	AZ		09/06/2024	7.375	334,988						590,000	08/16/2024
100167414		WIMAUMA	FL		09/16/2024	7.875	334,991						436,000	07/15/2024
100057741		AUSTIN	TX		06/30/2021	4.875	334,993						565,000	05/07/2021
3340089999		UNIONDALE	NY		11/14/2024	8.636	335,016						1,320,000	11/04/2024
100136538		SPARKS	NV		11/20/2023	5.375	335,023						545,000	09/20/2023
100180365		CEDAR KNOLLS	NJ		11/25/2024	6.625	335,032						450,000	10/04/2024
100148519		PRINCETON	TX		04/12/2024	7.625	335,035						440,000	02/09/2024
100168748		MERIDEN	CT		09/26/2024	8.125	335,035						422,000	08/13/2024
100150976		LEHI	UT		05/08/2024	7.000	335,064						467,000	03/08/2024
100129666		KISSIMMEE	FL		09/29/2023	7.000	335,067						447,000	08/10/2023
100167026		CELINA	TX		09/13/2024	8.875	335,067						379,000	09/08/2023
100130240		LEXINGTON	SC		09/28/2023	9.875	335,090						364,000	08/17/2023
100180491		CLEARWATER	FL		11/26/2024	6.999	335,092		(10)				429,500	11/05/2024
100164600		ROSEVILLE	CA		08/21/2024	7.125	335,109						656,000	06/12/2024
100118018		MONTCLAIR	CA		07/20/2023	6.250	335,115						452,000	03/01/2024
100025283		SAINT ALBANS	NY		09/20/2018	4.000	335,118						411,350	04/30/2018
100083835		ACWORTH	GA		07/12/2022	8.875	335,127						460,000	06/02/2022
100174067		OCEAN CITY	NJ		10/31/2024	7.125	335,135						990,000	07/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165093		UNITED KINGDOM	GBR		08/27/2024	6.640	335,144					(19,891)	385,000	07/31/2024
100150235		UNITED KINGDOM	GBR		04/29/2024	6.440	335,144					(1,124)	350,000	04/05/2024
100169059		DALLAS	TX		09/27/2024	7.125	335,155						445,000	08/06/2024
100109106		LEESBURG	VA		06/05/2023	8.375	335,175						410,000	05/05/2023
4010078412		MARGATE	FL		07/26/2024	7.500	335,179						500,000	05/15/2024
100140148		CELINA	TX		01/09/2024	7.625	335,186						490,000	11/17/2023
100116755		LAKE ARROWHEAD AREA	CA		07/20/2023	6.875	335,189						430,000	03/01/2024
100154508		HOUSTON	TX		06/14/2024	7.499	335,199						466,000	05/31/2024
100173983		ABILENE	TX		10/31/2024	7.875	335,212						400,000	08/14/2024
100133920		KYBURZ	CA		10/25/2023	8.125	335,225						420,000	08/11/2023
100117591		GAITHERSBURG	MD		07/20/2023	6.875	335,240						650,000	03/01/2024
100065689		EAST HANOVER	NJ		07/28/2021	3.750	335,249						470,000	05/28/2021
100159581		HOLLYWOOD	FL		07/15/2024	7.625	335,260		(31)				468,000	06/03/2024
100136647		MARGATE	FL		11/22/2023	8.499	335,262						420,000	11/01/2023
100175156		MESQUITE	TX		11/05/2024	7.625	335,263						387,000	08/29/2024
100185459		AUSTIN	TX		12/20/2024	6.625	335,270		3				452,000	11/05/2024
100161537		KATY	TX		07/30/2024	7.500	335,291						440,000	05/28/2024
100158630		SAFETY HARBOR	FL		07/10/2024	6.750	335,294						450,000	05/16/2024
100149308		GEORGETOWN	TX		04/24/2024	7.500	335,300						436,000	03/14/2024
100145404		UNITED KINGDOM	GBR		03/12/2024	3.590	335,305		15,596			(7,365)	340,000	03/27/2020
100179927		VERO BEACH	FL		11/25/2024	7.125	335,308		(5)				370,000	09/11/2024
100091342		CABO SAN LUCAS	MEX		01/17/2023	8.610	335,320						567,025	01/05/2023
100151477		CUMMING	GA		05/10/2024	7.490	335,329						440,000	03/22/2024
100135917		MIAMI	FL		11/13/2023	7.874	335,333						545,000	10/06/2023
100137544		STATEN ISLAND	NY		12/08/2023	8.625	335,338						460,000	11/01/2023
100152459		INDIO	CA		05/16/2024	7.875	335,343						527,000	02/29/2024
100164357		MUNDELEIN	IL		08/21/2024	5.990	335,343						434,000	06/11/2024
100134778		SACRAMENTO	CA		10/30/2023	9.125	335,345						470,000	09/26/2023
100149430		TIMNATH	CO		04/24/2024	4.990	335,346						500,000	02/29/2024
100179509		NOBLESVILLE	IN		11/21/2024	6.500	335,350		(4)				450,000	09/20/2024
100155892		SAN DIEGO	CA		06/17/2024	6.990	335,363						475,000	03/26/2024
100186363		CENTERVILLE	UT		12/30/2024	7.375	335,378		(1)				435,000	11/14/2024
100032065		SAN JOSE	CA		03/29/2019	3.875	335,386						737,500	12/10/2018
100118866		FORT MYERS	FL		08/30/2023	9.000	335,387						365,000	07/25/2023
100075971		LAUDERDALE LAKES	FL		01/07/2022	3.875	335,392						467,000	10/22/2021
100080923		WHEAT RIDGE	CO		04/01/2022	4.000	335,392						730,000	02/01/2022
100172933		BAKERSFIELD	CA		10/25/2024	7.875	335,407						379,000	09/26/2024
100132740		VALLEJO	CA		11/03/2023	8.125	335,410						475,000	08/24/2023
100159418		SHELTON	WA		07/15/2024	7.625	335,419						460,000	05/15/2024
100141561		REDLANDS	CA		01/30/2024	8.999	335,432						415,000	12/15/2023
100100475		BROOKLYN	NY		04/27/2023	5.375	335,434						910,000	03/18/2022
100127090		GRAYSON	GA		08/30/2023	7.000	335,434						635,000	05/16/2022
100171937		PHOENIX	AZ		10/17/2024	5.750	335,437						455,000	08/12/2024
100160951		APEX	NC		07/24/2024	6.990	335,450						487,000	04/19/2024
100115780		MORENO VALLEY	CA		07/20/2023	7.250	335,452						450,000	05/23/2023
100119569		ALMERE	NLD		07/28/2023	6.200	335,455					(22,058)	801,707	12/01/2023
100150653		PEMBROKE	FL		05/06/2024	7.625	335,469						580,000	01/12/2024
100142663		WESTERVILLE	OH		02/08/2024	7.500	335,487						460,000	11/29/2023
100114485		GORHAM	ME		06/29/2023	5.000	335,493		3,795				520,000	05/18/2022
100076194		ROSEVILLE	CA		01/07/2022	3.625	335,494						475,000	11/08/2021
100159989		MIAMI	FL		08/16/2024	7.750	335,494						433,000	05/31/2024
100075916		MADEIRA BEACH	FL		01/07/2022	4.250	335,498						495,000	11/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100084622		PORTER	TX		08/02/2022	8.875	335,499						394,450	06/30/2022
100147818		AUSTIN	TX		04/08/2024	6.990	335,505						475,000	02/16/2024
100108403		BAYTOWN	TX		05/25/2023	7.750	335,521						475,000	04/24/2023
100163200		COLTON	CA		08/13/2024	7.375	335,533						585,000	07/10/2024
100151584		BUCKEYE	AZ		05/10/2024	7.500	335,544						440,000	03/25/2024
100171953		LAWRENCEVILLE	GA		10/17/2024	5.875	335,544						460,000	08/29/2024
100090356		FRANKFORT	KY		02/03/2023	9.250	335,551						399,000	12/30/2022
100172726		SAN ANTONIO	TX		11/21/2024	6.750	335,563		15				380,000	10/31/2024
100073578		ZIERIKZEE	NLD		10/25/2021	3.050	335,567					(22,065)	432,000	12/01/2023
100175915		PINEVILLE	NC		11/14/2024	7.125	335,572						441,000	08/20/2024
100168480		AURORA	CO		09/25/2024	7.125	335,572						440,000	08/08/2024
100180727		NEW BEDFORD	MA		11/26/2024	8.999	335,573		(8)				449,000	10/07/2024
100138652		NORTH RIVERSIDE	IL		02/02/2024	8.500	335,580						520,000	12/12/2023
100145074		UNITED KINGDOM	GBR		03/12/2024	3.640	335,582		14,623			(7,263)	339,985	03/09/2020
100148220		PIGEON FORGE	TN		04/12/2024	7.625	335,583						420,000	03/08/2024
100138125		DAVENPORT	FL		12/14/2023	8.375	335,586						420,000	10/25/2023
100153691		SPRINGFIELD	MA		05/31/2024	8.750	335,599						406,000	04/19/2024
100144210		ROSEVILLE	CA		03/07/2024	5.750	335,601						476,000	01/08/2024
100173371		PEACHTREE CITY	GA		10/30/2024	6.125	335,610						480,000	09/17/2024
100151127		MELISSA	TX		05/08/2024	6.875	335,611						450,000	03/19/2024
100164238		LOS BANOS	CA		08/21/2024	6.999	335,615						509,000	07/22/2024
100103031		CLINTON	MA		06/22/2023	9.250	335,619						470,000	03/13/2023
100147005		OCEAN CITY	MD		03/27/2024	7.500	335,631						460,000	08/31/2023
100087412		KISSIMMEE	FL		10/25/2022	5.500	335,632						470,000	04/25/2022
100090634		MARYSVILLE	CA		12/29/2022	8.673	335,639						475,000	11/30/2022
100166239		AMERICAN FORK	UT		09/09/2024	5.990	335,640						465,000	07/02/2024
100135117		POCONO LAKE	PA		11/01/2023	7.125	335,645						460,000	07/21/2023
100156618		SURPRISE	AZ		06/24/2024	7.375	335,647						455,000	05/02/2024
100118711		FARMINGDALE	NY		07/25/2023	6.875	335,665						600,000	06/02/2023
100116418		FONTANA	CA		07/20/2023	4.750	335,674		1,219				655,000	03/01/2024
3340083619		GARWOOD	NJ		09/18/2024	9.333	335,689						1,412,000	08/09/2024
100115035		TAMPA	FL		07/14/2023	7.125	335,690						470,000	05/03/2023
100147031		SUNSET BEACH	NC		03/27/2024	8.625	335,708						420,000	12/15/2023
100143009		AURORA	CO		02/12/2024	9.499	335,711						416,000	01/17/2024
100133483		NORTH PORT	FL		10/19/2023	8.375	335,714						443,000	08/03/2023
100149043		WEST PALM BEACH	FL		04/19/2024	7.625	335,739						430,000	03/21/2024
100185821		FEDERAL WAY	WA		12/26/2024	7.500	335,745		(6)				400,000	10/30/2024
100080471		BIG BEAR CITY	CA		03/10/2022	5.062	335,749						400,000	02/17/2022
100133620		JACKSON TOWNSHIP	NJ		10/23/2023	7.625	335,751						465,000	08/23/2023
100162830		BOSTIC	NC		08/12/2024	7.500	335,766						380,000	06/14/2024
100150711		CAPE CORAL	FL		05/06/2024	7.625	335,772						570,000	03/01/2024
100185831		FORT WORTH	TX		12/26/2024	8.500	335,792		(4)				400,000	10/25/2024
100081176		VERO BEACH	FL		03/18/2022	3.990	335,798						460,000	12/30/2021
100142564		ANTELOPE	CA		02/08/2024	6.999	335,801						455,000	12/28/2023
100175610		LOS ANGELES	CA		11/12/2024	6.499	335,803		(3)				670,000	10/14/2024
100134549		SAN BERNARDINO	CA		10/30/2023	9.499	335,808						470,000	09/12/2023
3300005406		CROTON ON HUDSON	NY		11/06/2024	8.845	335,809						1,200,000	09/20/2024
100175221		SANFORD	FL		11/05/2024	5.990	335,836						435,000	07/31/2024
100086892		LAWNDALE	CA		10/07/2022	6.875	335,867						660,000	09/12/2022
100182059		WACO	TX		12/12/2024	6.625	335,877		3				453,000	10/22/2024
100160092		DAYTONA BEACH	FL		07/17/2024	7.500	335,888						440,000	05/20/2024
100168250		FREDERICKSBURG	VA		09/20/2024	7.250	335,897						440,000	04/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142646		HOMEWOOD	AL		02/08/2024	7.375	335,907						450,000	12/19/2023
100100918		AURORA	CO		04/28/2023	6.500	335,911						440,000	01/06/2022
100081172		WOODBURN	OR		03/18/2022	3.500	335,914						498,000	12/16/2021
100161499		HIAWASSEE	GA		07/30/2024	7.624	335,923						448,000	05/24/2024
100144280		BALDWIN PARK	CA		03/07/2024	7.999	335,944						535,000	02/13/2024
100165278		NATIONAL CITY	CA		08/29/2024	7.625	335,957						700,000	07/30/2024
100181361		MILFORD	CT		12/06/2024	7.999	335,972		(28)				405,000	11/15/2024
100087723		PERRIS	CA		10/07/2022	8.000	335,973						580,000	09/26/2022
100080452		COCONUT CREEK	FL		03/10/2022	5.987	335,974						389,000	02/16/2022
100100679		ROCKVILLE	MD		04/28/2023	5.250	335,974						520,000	09/17/2021
100152725		PORT SAINT LUCIE	FL		05/22/2024	7.499	335,983						570,000	04/25/2024
100102542		COALVILLE	UT		06/07/2023	7.750	335,984						800,000	08/12/2022
100027024		CHICAGO	IL		09/26/2018	4.750	335,993						470,000	06/13/2018
100185992		MIDDLE RIVER	MD		12/26/2024	8.250	335,993		(7)				409,000	12/03/2024
100178321		SACRAMENTO	CA		11/19/2024	7.375	336,015		(5)				440,000	10/30/2024
100013910		LOS ANGELES	CA		05/25/2017	4.000	336,016						430,000	01/31/2017
100139162		LAWRENCEVILLE	GA		12/28/2023	8.375	336,031						420,950	10/09/2023
100185446		HENDERSON	NV		12/20/2024	5.500	336,039		26				455,000	10/22/2024
100182258		RENO	NV		12/12/2024	5.500	336,042		39				480,000	10/08/2024
100043001		CARSON	CA		05/28/2020	4.825	336,052						575,000	10/11/2019
100162770		ROCKWALL	TX		08/12/2024	6.990	336,053						445,000	06/13/2024
100116783		MURFREESBORO	TN		07/20/2023	4.250	336,053						565,000	03/01/2024
100170273		LOUISVILLE	KY		10/08/2024	6.625	336,054						420,000	08/06/2024
100151900		PORTLAND	OR		07/10/2024	8.250	336,059						435,000	06/04/2024
100180017		BOZEMAN	MT		11/25/2024	6.990	336,064		(13)				440,000	09/20/2024
100140254		NEW ALBANY	OH		01/18/2024	7.999	336,086						440,000	12/15/2023
100175037		SACRAMENTO	CA		11/05/2024	6.499	336,090						419,900	10/15/2024
100153311		BONNEY LAKE	WA		05/30/2024	5.750	336,101						530,000	03/28/2024
100160099		CHAPEL HILL	NC		07/17/2024	7.625	336,113						471,000	05/09/2024
100146414		FRISCO	TX		03/19/2024	9.625	336,122						1,300,000	10/30/2023
100147596		DARTMOUTH	MA		04/04/2024	7.250	336,139						560,000	03/12/2024
100128715		ANDERSONVILLE	TN		09/21/2023	7.999	336,141						535,000	08/18/2023
100139759		UNITED KINGDOM	GBR		12/18/2023	7.990	336,144					(5,899)	368,000	09/10/2021
100128750		MIDDLETOWN	CT		09/21/2023	8.999	336,165						400,000	09/05/2023
3310060404		HOUSTON	TX		10/06/2023	8.498	336,169						1,975,000	08/25/2023
100109163		OCALA	FL		07/21/2023	8.250	336,184						390,000	05/30/2023
100074441		BOLINGBROOK	IL		12/02/2021	5.187	336,189						384,000	11/16/2021
100138864		WILMINGTON	DE		12/21/2023	8.125	336,193						440,000	10/17/2023
100076538		INGLEWOOD	CA		01/04/2022	4.875	336,196						770,000	11/29/2021
100132776		MORENO VALLEY	CA		11/03/2023	8.750	336,211						550,000	06/13/2023
100053872		STRAWBERRY	CA		03/23/2021	7.910	336,226						384,900	10/26/2023
100030962		LODI	CA		03/29/2019	3.875	336,228						465,000	12/10/2018
100115044		LANCASTER	CA		07/14/2023	7.500	336,247						460,000	05/13/2023
100167569		MABLETON	GA		09/19/2024	8.625	336,253						425,000	08/13/2024
100179347		PORT SAINT LUCIE	FL		12/27/2024	8.750	336,254		307				385,000	11/18/2024
100089976		GALVESTON	TX		01/26/2023	8.625	336,254		(240)				468,000	11/23/2022
100149370		LAS VEGAS	NV		04/24/2024	5.500	336,255						473,000	02/27/2024
100127551		FRESNO	CA		09/08/2023	6.125	336,269						470,000	06/29/2023
100146621		FORT WASHINGTON	MD		03/20/2024	8.625	336,271						430,000	02/22/2024
100049738		NILES	IL		11/20/2020	4.500	336,271						403,750	07/31/2020
100081016		SYLMAR	CA		03/18/2022	3.499	336,274						490,000	01/24/2022
100158836		ELY	NV		07/12/2024	7.490	336,282						440,000	05/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129328		SACRAMENTO	CA		09/25/2023	7.125	336,294						462,000	08/01/2023
100146939		BREMERTON	WA		03/26/2024	7.125	336,316						450,000	01/27/2024
100080400		FOREST GROVE	OR		04/14/2022	4.500	336,321						550,000	02/01/2022
100136427		PALM COAST	FL		11/20/2023	5.990	336,325						477,000	09/25/2023
100182450		PISCATAWAY	NJ		12/12/2024	7.250	336,337		(9)				462,000	10/28/2024
100013415		CAVE CREEK	AZ		05/25/2017	4.250	336,345						391,000	01/31/2017
100168586		LOCUST GROVE	VA		09/25/2024	7.500	336,347						413,000	08/05/2024
100137695		GLENDALE	AZ		12/08/2023	8.125	336,347						448,000	10/04/2023
100129655		COLTEWAH	TN		09/29/2023	6.500	336,348						540,000	08/04/2023
100129374		LEMON GROVE	CA		09/25/2023	7.250	336,354						735,000	07/24/2023
100120320		CELINA	TX		08/18/2023	7.500	336,358						440,000	06/16/2023
100174769		GREENVILLE	SC		10/31/2024	7.125	336,358						490,000	03/22/2024
100109614		DAVENPORT	FL		06/14/2023	8.499	336,361						465,000	05/17/2023
100179764		PIGEON FORGE	TN		11/21/2024	7.625	336,369		(21)				415,000	09/17/2024
100163176		AUSTIN	TX		08/13/2024	6.990	336,372						483,000	06/21/2024
100057665		ROSEVILLE	CA		06/30/2021	3.999	336,373						503,000	05/13/2021
100138328		BRIDGEWATER	MA		12/18/2023	7.990	336,377						432,000	10/27/2023
100146940		LAKE HAVASU CITY	AZ		03/26/2024	7.625	336,415						475,000	01/30/2024
100120889		KISSIMMEE	FL		08/30/2023	7.625	336,417						535,000	07/12/2023
100081287		LONGMONT	CO		03/18/2022	3.625	336,420						570,000	01/07/2022
100112964		AMITYVILLE	NY		06/29/2023	5.750	336,429						600,000	09/02/2022
100135273		MORRISVILLE	NC		11/08/2023	7.000	336,435						660,000	09/08/2023
100109339		COATESVILLE	PA		06/12/2023	7.125	336,441						460,000	03/30/2023
100165548		KUNA	ID		08/29/2024	6.500	336,449						502,000	07/08/2024
100139226		LAWRENCEVILLE	GA		12/28/2023	8.125	336,458						493,000	11/01/2023
100130432		CHERRY HILL	NJ		09/28/2023	10.999	336,468						450,000	09/11/2023
3340083924		EAST GREENWICH	RI		10/03/2024	9.020	336,476						1,440,000	08/26/2024
100109592		DALLAS	TX		06/14/2023	7.999	336,477						435,000	05/04/2023
100140018		MIDLAND	TX		01/09/2024	8.625	336,487						475,000	11/27/2023
100078731		TIGARD	OR		02/25/2022	4.625	336,487						450,000	12/13/2021
100079120		SPOKANE	WA		02/24/2022	4.375	336,497						495,000	12/27/2021
100144973		UNITED KINGDOM	GBR		03/12/2024	3.390	336,504		15,666			(7,306)	360,008	01/14/2020
100103594		BALTIMORE	MD		05/08/2023	9.750	336,506						425,000	03/28/2023
100144872		UNITED KINGDOM	GBR		03/12/2024	3.550	336,509		15,345			(7,391)	340,000	01/29/2020
100155929		BALTIMORE	MD		06/17/2024	7.625	336,518						440,000	04/12/2024
100117127		STATEN ISLAND	NY		07/20/2023	4.750	336,537						902,000	03/01/2024
100164830		GUN BARREL CITY	TX		08/26/2024	7.490	336,544						441,000	06/21/2024
100166207		LEHI	UT		09/09/2024	7.375	336,562						440,000	07/19/2024
100168111		BIG BEAR CITY	CA		09/20/2024	7.375	336,566						550,000	03/27/2024
100178017		LOS ANGELES	CA		11/19/2024	8.375	336,571						1,235,600	08/28/2024
100180543		LOS ANGELES	CA		11/26/2024	6.250	336,572		10				875,000	11/06/2024
100178287		WEST MELBOURNE	FL		11/19/2024	6.250	336,583						460,000	10/31/2024
100151406		ROYERSFORD	PA		05/10/2024	6.625	336,589						485,000	03/28/2024
100156929		UNITED KINGDOM	GBR		06/27/2024	5.740	336,599					(3,559)	355,000	06/21/2024
100149573		GILBERT	AZ		04/26/2024	6.625	336,600						485,000	03/22/2024
100182552		MOYOCK	NC		12/12/2024	7.625	336,601		(16)				442,000	10/25/2024
100134425		NETHERLANDS	NLD		10/27/2023	6.350	336,603					(22,133)	566,000	12/01/2023
100150275		AMSTERDAM	NLD		04/29/2024	5.550	336,603					(11,796)	530,000	03/27/2024
100085049		VELDHOVEN	NLD		07/27/2022	3.700	336,603					(22,133)	580,000	12/01/2023
100080276		BOLSWARD	NLD		02/22/2022	3.350	336,603					(22,133)	406,250	06/30/2024
100108549		ECHT/LIMBURG	NLD		05/25/2023	7.790	336,603					(22,133)	480,000	06/30/2024
100182700		ROGERSVILLE	TN		12/12/2024	7.125	336,606		(4)				455,000	10/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100145716		UNITED KINGDOM	GBR		03/12/2024	3.390	336,607		15,650			(7,295)	340,000	12/11/2019
100172701		NEW BRITAIN	CT		11/21/2024	8.375	336,608		(12)				480,000	10/16/2024
100128320		RIVERDALE	MD		09/14/2023	10.125	336,614						390,000	08/23/2023
100180187		LAKE PLACID	FL		11/25/2024	7.625	336,617						416,000	09/12/2024
100076152		BOCA RATON	FL		01/07/2022	4.625	336,629						407,000	10/01/2021
100142156		CLOVIS	CA		02/29/2024	7.875	336,641						445,000	01/30/2024
100120874		MANOR	TX		08/28/2023	7.875	336,642						427,000	07/18/2023
100087964		PHOENIX	AZ		10/25/2022	7.375	336,645						530,000	09/20/2022
100185816		WINDER	GA		12/26/2024	8.000	336,647		(4)				408,650	10/31/2024
100140552		LAKE LEELANAU	MI		01/19/2024	7.500	336,660						555,000	11/10/2023
100141277		WOOLWICH TWP	NJ		01/30/2024	9.875	336,667						410,000	12/04/2023
100162884		SANTA CLARA	UT		08/12/2024	8.125	336,676						410,000	06/04/2024
100068189		OAKLAND	CA		08/25/2021	3.625	336,681						1,100,000	07/14/2021
100161526		SAINT GEORGE	UT		07/30/2024	7.625	336,692						460,000	05/23/2024
100100131		RICHMOND	CA		03/28/2023	7.750	336,707						575,000	02/28/2023
100162811		AUBURN	GA		08/12/2024	7.125	336,718						492,000	06/13/2024
100087759		DALLAS	TX		11/17/2022	8.250	336,728		(132)				495,000	10/28/2022
100137556		MANHATTAN	KS		12/08/2023	7.499	336,735						463,000	09/29/2023
100179381		MADISON	CT		12/27/2024	7.750	336,746		(2)				445,000	12/03/2024
100010739		HUNTINGTON BEACH	CA		12/23/2016	6.375	336,750						610,000	10/31/2016
100134979		ATLANTA	GA		10/30/2023	8.750	336,754						425,000	09/29/2023
100130192		GREENVILLE	TX		11/15/2023	9.625	336,755						415,000	09/14/2023
100135424		OSSIPEE	NH		11/13/2023	8.125	336,759						425,000	09/15/2023
100173490		MC LEANSVILLE	NC		10/29/2024	8.125	336,780						405,500	08/27/2024
100185167		RESEDA	CA		12/20/2024	6.999	336,781		(5)				650,000	11/22/2024
100154684		SAINT CLOUD	FL		07/19/2024	10.250	336,785						395,000	04/12/2023
100054028		INGLEWOOD	CA		03/23/2021	4.125	336,787						885,000	01/03/2021
100080456		POWHATAN	VA		03/10/2022	5.075	336,799						412,000	01/12/2022
100065776		SAN DIEGO	CA		07/28/2021	4.250	336,805						520,000	05/05/2021
100078265		LOS ANGELES	CA		02/10/2022	4.625	336,810		(324)				640,000	01/28/2022
100161171		STOCKTON	CA		07/25/2024	8.125	336,820						435,000	06/28/2024
100115108		JENSEN BEACH	FL		07/14/2023	6.875	336,823						435,000	06/20/2023
100120975		LELAND	NC		08/30/2023	5.750	336,836						480,000	06/29/2023
100174355		RIVERVIEW	FL		10/31/2024	6.625	336,849						395,000	03/29/2024
100100559		LONG BRANCH	NJ		04/27/2023	9.875	336,859						425,000	03/23/2023
100155888		BELLA VISTA	AR		06/17/2024	7.375	336,870						443,000	04/30/2024
100164520		LOGANVILLE	GA		08/21/2024	7.125	336,874						464,500	06/17/2024
100017896		POLLOCK PINES	CA		05/30/2018	5.125	336,890						507,000	03/02/2018
100114573		MANOR	TX		06/29/2023	8.999	336,892						420,000	05/24/2023
100079769		SCOTTSDALE	AZ		04/08/2022	3.125	336,910						945,000	01/07/2022
100115881		OAK ISLAND	NC		07/20/2023	7.375	336,912						515,000	05/22/2023
100135939		PEPPER PIKE	OH		11/15/2023	9.125	336,931						430,000	10/02/2023
100168473		SACRAMENTO	CA		09/25/2024	7.500	336,933						438,000	07/31/2024
100175042		TEXAS CITY	TX		11/05/2024	8.375	336,939		(21)				374,000	10/15/2024
100120993		MELBOURNE	FL		08/30/2023	6.990	336,962						462,000	07/06/2023
100162552		RALEIGH	NC		08/12/2024	6.999	336,980						479,000	07/03/2024
100164432		CHANDLER	AZ		08/21/2024	7.125	336,989						485,000	06/25/2024
100171364		N CHELMSFORD	MA		10/16/2024	6.990	336,993						442,000	09/04/2024
100039150		DUBLIN	IRL		09/27/2019	4.600	336,994					(22,120)	420,000	11/30/2018
100176518		APACHE JUNCTION	AZ		11/15/2024	6.624	336,999		(23)				450,000	09/04/2024
100182161		NEW BERN	NC		12/12/2024	7.000	337,018		(1)				375,000	10/16/2024
100155310		NEWARK	NJ		07/19/2024	7.500	337,043						545,900	02/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137617		FREDERICK	MD		12/08/2023	5.990	337,052						485,000	09/15/2023
100133639		ROSEVILLE	CA		10/23/2023	5.875	337,069						469,000	08/22/2023
100169535		RENO	NV		09/30/2024	7.125	337,069						475,000	06/18/2024
100170326		HENDERSON	NV		10/08/2024	6.990	337,074						439,000	07/08/2024
100185905		TORRANCE	CA		12/26/2024	7.250	337,080		(5)				875,000	12/03/2024
100131593		DACONO	CO		10/06/2023	6.999	337,081						500,000	08/29/2023
100166110		SUWANEE	GA		09/09/2024	7.124	337,085						476,000	07/22/2024
100079904		MOORESVILLE	NC		04/25/2022	5.375	337,091						430,000	01/19/2022
100174360		PORT ST. LUCIE	FL		10/31/2024	7.125	337,122						370,000	04/09/2024
100175209		ALLEN	TX		11/05/2024	6.875	337,134						465,000	08/27/2024
100173484		MENIFEE	CA		10/29/2024	6.750	337,150						720,000	09/03/2024
100082621		WEST CHICAGO	IL		04/14/2022	6.125	337,153						430,000	03/07/2022
100131927		MANAHAWKIN	NJ		10/13/2023	7.990	337,154						475,000	08/24/2023
100088149		PFLUGERVILLE	TX		10/25/2022	7.875	337,163						425,000	09/30/2022
100164783		PINETOP	AZ		08/26/2024	7.624	337,168						453,000	06/24/2024
100186008		SANTA FE	NM		12/27/2024	7.375	337,170		(2)				412,000	10/29/2024
100132496		KATY	TX		11/03/2023	7.375	337,173						690,000	06/09/2023
100181613		HARTFORD	CT		12/09/2024	7.750	337,199		31				430,000	05/28/2024
100165237		LONG BEACH	CA		08/29/2024	7.125	337,212						550,000	07/29/2024
100142782		LEHI	UT		02/08/2024	7.125	337,220						455,000	12/15/2023
100053536		STAMFORD	CT		03/23/2021	3.740	337,221						584,000	12/31/2020
100178302		KEARNY	NJ		11/19/2024	7.875	337,221		(13)				490,000	10/30/2024
100149327		ROCKAWAY BEACH	OR		04/24/2024	7.500	337,234						497,000	03/11/2024
100167620		AURORA	CO		09/19/2024	5.990	337,235						535,000	08/15/2024
100131854		DANBURY	CT		10/06/2023	8.875	337,237						480,000	09/22/2023
100148264		LEANDER	TX		04/12/2024	7.125	337,240						464,000	02/16/2024
100082912		SACRAMENTO	CA		05/17/2022	5.625	337,242						380,000	03/18/2022
100148560		HOUSTON	TX		04/12/2024	7.125	337,262						450,000	02/22/2024
100116353		GALT	CA		07/20/2023	5.500	337,267						490,000	03/01/2024
100118804		ROUND ROCK	TX		08/30/2023	7.750	337,270						435,000	07/05/2023
100132545		NORTH LAUDERDALE	FL		11/03/2023	7.500	337,277						480,000	06/29/2023
100148546		HOUSTON	TX		04/12/2024	6.990	337,278						450,000	02/15/2024
100144143		DENVER	CO		03/07/2024	6.990	337,279						475,000	12/29/2023
100158646		LAS VEGAS	NV		07/10/2024	7.990	337,285						415,000	04/24/2024
100119965		ALLEN	TX		08/11/2023	7.125	337,291						470,000	07/05/2023
100102668		DESERT HOT SPRINGS	CA		06/22/2023	8.625	337,298						430,000	12/28/2022
100170182		SHERRILLS FORD	NC		10/08/2024	6.375	337,313						410,000	06/27/2024
100170285		ROLESVILLE	NC		10/08/2024	6.990	337,313						550,000	07/10/2024
100131588		BROKEN BOW	OK		10/06/2023	7.625	337,318						450,000	08/31/2023
100012609		LONG BEACH	CA		05/25/2017	5.000	337,328						368,000	01/31/2017
100136813		KANSAS CITY	KS		11/27/2023	8.759	337,344						425,000	09/29/2023
100180450		RALEIGH	NC		11/25/2024	6.625	337,346						460,000	10/11/2024
100168679		RICHMOND	VA		09/25/2024	7.999	337,348						421,000	09/12/2024
100100747		GREELEY	CO		04/28/2023	6.125	337,357						473,000	10/21/2021
100148091		LAWRENCEVILLE	GA		04/10/2024	6.990	337,357						454,000	02/27/2024
100130454		PORT CHESTER	NY		09/28/2023	8.750	337,363						560,000	06/20/2023
100120667		ORLANDO	FL		08/24/2023	9.499	337,374						380,000	07/24/2023
100111852		RIDGEFIELD PARK	NJ		06/29/2023	4.125	337,382						615,000	06/02/2022
100153421		NAPERVILLE	IL		05/30/2024	7.760	337,382						510,000	04/25/2024
100110373		NORTH POTOMAC	MD		06/30/2023	6.990	337,386						452,000	05/15/2023
100165342		HOUSTON	TX		08/29/2024	8.499	337,407						400,000	08/08/2024
100114837		LAS VEGAS	NV		07/10/2023	5.375	337,420						904,000	05/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151086		YELM	WA		05/08/2024	7.625	337,428						476,000	03/14/2024
100119179		SUMMERVILLE	SC		07/31/2023	5.750	337,456						459,000	05/23/2023
100145233		UNITED KINGDOM	GBR		03/12/2024	9.500	337,460		12,839			(7,298)	340,000	11/08/2019
100101903		MIAMI	FL		04/06/2023	9.375	337,466						440,000	03/03/2023
100079838		ROSENBERG	TX		04/25/2022	5.375	337,467						376,000	01/10/2022
100162620		LANTANA	TX		08/12/2024	7.625	337,468						560,000	06/20/2024
100134321		LAKEWOOD	CO		10/27/2023	9.250	337,479						875,000	09/13/2023
100163112		RICHARDSON	TX		08/13/2024	7.375	337,479						425,000	06/18/2024
100028984		WATSONVILLE	CA		10/26/2018	4.625	337,489						684,000	06/08/2018
100101074		HEWLETT	NY		04/28/2023	4.500	337,491						550,000	03/10/2022
100169819		EVANS	GA		09/30/2024	7.875	337,495						405,000	07/19/2024
100163114		DAVENPORT	FL		08/13/2024	5.990	337,502						506,000	06/07/2024
100109355		SALT LAKE CITY	UT		06/12/2023	6.999	337,504						460,000	04/07/2023
100142928		WOODBURN	OR		02/09/2024	8.625	337,511						419,900	11/27/2023
100180025		CLEARWATER	FL		11/25/2024	6.624	337,511		(3)				480,000	10/15/2024
100157764		LEXINGTON	NC		08/01/2024	7.500	337,511						420,000	07/11/2024
100044653		FREMONT	CA		11/19/2020	8.250	337,511						1,533,870	08/07/2019
100172581		DAWSONVILLE	GA		10/23/2024	7.375	337,517						475,000	08/29/2024
100110399		PROVO	UT		06/30/2023	6.625	337,521						550,000	04/12/2023
100149083		ORLANDO	FL		04/19/2024	8.875	337,529						420,000	02/29/2024
100120999		GEORGETOWN	TX		08/30/2023	7.625	337,535						460,000	06/28/2023
100084740		BLUFFTON	SC		08/02/2022	6.875	337,536						440,000	06/28/2022
3340078878		FAIRVIEW	NC		07/29/2024	9.754	337,546						1,684,000	05/16/2024
100129894		HARTFORD	CT		09/27/2023	8.143	337,569						418,000	08/14/2023
100134308		LOCKPORT	IL		10/27/2023	9.125	337,569						465,000	07/24/2023
100156156		MIAMI	FL		07/25/2024	8.125	337,569						490,000	06/10/2024
100102714		MARIETTA	GA		06/22/2023	8.125	337,577						520,000	12/28/2022
100065567		ANACORTES	WA		07/28/2021	3.875	337,582						475,000	04/30/2021
100171861		HESPERIA	CA		10/17/2024	6.990	337,593						450,000	08/20/2024
100145811		VERO BEACH	FL		05/08/2024	9.375	337,596						410,000	03/21/2024
100130279		ROSELLE	NJ		09/28/2023	9.875	337,596						430,000	07/31/2023
100120353		PORT SAINT LUCIE	FL		08/18/2023	7.875	337,632						421,000	07/14/2023
100017258		APPLE VALLEY	CA		04/26/2018	5.000	337,641						337,000	12/31/2017
100172380		BIG BEAR LAKE	CA		10/23/2024	7.625	337,645						410,000	08/07/2024
100168475		GAINESVILLE	GA		09/25/2024	7.500	337,649						410,000	08/13/2024
100155105		LODI	CA		07/19/2024	7.625	337,660						415,000	07/17/2023
100141329		GEORGETOWN	TX		01/30/2024	9.000	337,663						449,000	12/18/2023
100133380		WOODSTOCK	GA		11/21/2023	8.000	337,668						425,000	09/18/2023
100175694		BANNING	CA		11/12/2024	7.499	337,674						481,000	10/21/2024
100171780		KENTWOOD	MI		10/17/2024	7.625	337,677						380,000	08/29/2024
100135798		LAKE WORTH	FL		11/10/2023	7.625	337,677						485,000	09/29/2023
100130455		STOCKTON	CA		09/28/2023	9.249	337,682						427,000	08/28/2023
100144051		WADDELL	AZ		03/07/2024	6.375	337,683						450,000	10/18/2023
100029224		OAKLAND	CA		10/26/2018	4.750	337,695						877,800	06/01/2018
100162634		NASHVILLE	TN		08/12/2024	6.875	337,695						490,000	06/25/2024
100068190		ROCKVILLE	MD		08/25/2021	3.875	337,699						485,000	07/25/2021
100186399		LANCASTER	CA		12/30/2024	7.000	337,705						419,000	10/25/2024
100154087		DENVER	CO		07/11/2024	7.500	337,712						515,000	06/10/2024
100084006		ORLANDO	FL		06/27/2022	7.177	337,715						510,000	06/01/2022
100139761		UNITED KINGDOM	GBR		12/18/2023	5.790	337,721					(5,801)	400,000	10/12/2023
100156278		LAS VEGAS	NV		07/25/2024	7.875	337,727						405,000	06/18/2024
100090920		CONYERS	GA		01/31/2023	6.375	337,733						595,000	10/14/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131843		HYANNIS	MA		10/06/2023	8.999	337,743						470,000	09/13/2023
100141633		GRESHAM	OR		01/30/2024	7.250	337,760						490,995	01/05/2024
100166084		DAVENPORT	FL		09/09/2024	7.624	337,762						419,000	08/05/2024
100137486		SACRAMENTO	CA		01/11/2024	7.875	337,794						410,000	11/29/2023
100090739		CATSKILL	NY		01/09/2023	7.990	337,803						460,000	10/21/2022
100029335		CHULA VISTA	CA		10/26/2018	3.500	337,805						517,750	06/04/2018
100186604		BRANDYWINE	MD		12/30/2024	5.750	337,812		2				485,000	10/29/2024
3340076252		ENGLEWOOD	CO		06/04/2024	9.350	337,828						1,260,000	04/30/2024
100114968		HOUSTON	TX		07/14/2023	7.375	337,828		17				485,000	05/26/2023
100176636		LANCASTER	CA		11/15/2024	7.125	337,842		(37)				535,000	09/13/2024
100160972		GULF SHORES	AL		07/24/2024	5.990	337,850						462,000	04/29/2024
100161334		RICHMOND	TX		07/25/2024	6.990	337,851						430,000	06/10/2024
100054946		VENUS	TX		03/23/2021	4.000	337,856						545,000	01/05/2021
100156999		UNITED KINGDOM	GBR		06/27/2024	5.740	337,863						425,000	06/14/2024
100175679		SARASOTA	FL		11/12/2024	6.875	337,877						415,000	10/24/2024
100089220		BEAUFORT	SC		11/18/2022	9.750	337,888						373,000	08/01/2022
100116155		WINTER GARDEN	FL		07/20/2023	5.625	337,891						565,000	03/01/2024
100071427		DEN HAAG	NLD		09/30/2021	3.150	337,897						439,350	12/01/2023
100073568		TILBURG	NLD		10/25/2021	3.550	337,897						435,000	12/01/2023
100068637		HILVERSUM	NLD		08/30/2021	8.080	337,897						407,813	06/30/2024
100147331		S-GRAVENHAGE	NLD		03/27/2024	5.750	337,897						435,000	06/30/2024
100173642		GULPEN	NLD		10/29/2024	5.900	337,897						417,705	10/04/2024
100164736		STOVER	MO		08/26/2024	7.375	337,899						568,000	07/01/2024
100179946		LAS VEGAS	NV		11/25/2024	5.750	337,907		54				401,000	09/15/2024
100110206		NEWARK	NJ		06/30/2023	7.625	337,913						455,000	05/22/2023
100179462		NEW HOPE	MN		11/21/2024	6.124	337,926		5				455,000	10/01/2024
100108911		WEST PALM BEACH	FL		05/31/2023	7.250	337,947						510,000	04/24/2023
100014242		WALDORF	MD		09/27/2017	5.625	337,957						323,000	07/29/2017
100090872		CITRUS HEIGHTS	CA		01/31/2023	6.750	337,966						469,000	08/30/2022
100161508		FORT WORTH	TX		07/30/2024	7.500	337,978						452,000	05/24/2024
100120002		MANHATTAN	KS		08/11/2023	7.500	337,989						430,000	06/26/2023
100109714		HIGHLAND	CA		06/16/2023	8.500	338,006						490,000	05/04/2023
100110245		YAKIMA	WA		06/30/2023	6.125	338,007						470,000	05/24/2023
100186442		CYPRESS	TX		12/30/2024	6.875	338,012						430,000	11/08/2024
100171955		NOBLESVILLE	IN		10/17/2024	6.125	338,019						480,000	09/03/2024
100152224		VICTORVILLE	CA		05/17/2024	7.625	338,027						445,000	03/19/2024
100099985		LAS VEGAS	NV		03/28/2023	7.125	338,037						950,000	02/28/2023
100140605		BEAUMONT	CA		01/19/2024	7.125	338,047						493,000	12/04/2023
100168287		TOLLESON	AZ		09/20/2024	7.500	338,049						441,000	04/23/2024
100168497		ARGYLE	TX		09/25/2024	5.990	338,063						460,000	07/19/2024
100108112		GALVESTON	TX		05/24/2023	8.375	338,068						417,000	04/28/2023
100171471		FULSHEAR	TX		10/16/2024	5.990	338,070						450,000	06/27/2024
100154567		BAKERSFIELD	CA		06/14/2024	8.750	338,078						387,000	05/21/2024
100115462		LITCHFIELD PARK	AZ		07/17/2023	6.875	338,082						670,000	06/14/2023
100107792		MYRTLE BEACH	SC		05/19/2023	5.250	338,085						507,000	02/23/2023
100101162		STATEN ISLAND	NY		04/28/2023	4.750	338,110						660,000	12/07/2021
100101534		LAS VEGAS	NV		04/26/2023	5.990	338,155						451,000	02/20/2023
100164080		NAPLES	FL		08/21/2024	7.375	338,170						470,000	07/26/2024
100131598		SUNSET BEACH	NC		10/06/2023	7.625	338,171						455,500	08/17/2023
100164281		TACOMA	WA		08/21/2024	7.124	338,181						555,000	07/12/2024
100168016		ROCKWOOD	MI		09/20/2024	7.499	338,182						407,000	08/20/2024
100173182		HENDERSON	NV		10/30/2024	6.990	338,186						440,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100164871		BURLESON	TX		08/26/2024	7.250	338,187						415,000	07/01/2024
100156522		LEBANON	TN		06/24/2024	5.990	338,203						445,000	04/24/2024
100109105		KISSIMMEE	FL		06/05/2023	8.124	338,204						455,000	05/01/2023
100151029		NAPLES	FL		05/08/2024	6.500	338,205						475,000	02/28/2024
100151692		MARIETTA	GA		05/10/2024	7.000	338,230						482,000	03/25/2024
100176892		HICKORY	NC		11/15/2024	7.250	338,241						410,000	09/30/2024
100186634		SLIDELL	LA		12/30/2024	6.875	338,242						576,000	11/13/2024
100142922		YUBA CITY	CA		02/09/2024	8.125	338,249						440,000	11/13/2023
100107891		LUDLOW FALLS	OH		06/29/2023	9.250	338,252						407,000	05/25/2023
4010046745		TRENTON	NJ		05/31/2023	8.073	338,282						582,000	01/25/2023
100173384		SAN DIEGO	CA		10/29/2024	7.000	338,286						605,000	09/09/2024
100150777		LINDON	UT		05/07/2024	7.125	338,288						582,000	03/29/2024
100136154		EDGEWOOD	WA		12/18/2023	7.875	338,309						532,000	11/03/2023
100120001		HANOVER	MD		08/11/2023	7.000	338,320						487,500	05/31/2023
100175131		VICTORVILLE	CA		11/05/2024	6.750	338,343		(8)				445,000	10/08/2024
100137558		PROSPER	TX		12/08/2023	7.499	338,348						461,000	09/19/2023
100100894		DENVER	CO		04/28/2023	6.625	338,351						415,000	12/30/2021
100156473		JERSEY CITY	NJ		06/24/2024	6.875	338,355						490,000	04/15/2024
100026288		CONCORD	CA		09/20/2018	3.750	338,358						536,750	04/30/2018
100138737		TULARE	CA		02/02/2024	9.125	338,360						385,000	12/19/2023
100049913		MONTCLAIR	CA		11/20/2020	4.500	338,363						608,000	07/31/2020
100162053		ROTONDA WEST	FL		07/31/2024	8.500	338,366						430,000	06/21/2024
100182210		LONG POND	PA		12/12/2024	7.625	338,374		(7)				380,000	10/18/2024
100102131		WEST YARMOUTH	MA		04/14/2023	8.625	338,386						430,000	03/10/2023
100160858		YARDLEY	PA		07/24/2024	7.375	338,388						430,000	05/30/2024
100148810		ROSEVILLE	CA		04/17/2024	5.990	338,390						449,000	10/09/2023
100141148		THE BRONX	NY		01/30/2024	8.950	338,400						440,000	01/04/2024
100082325		ROUND ROCK	TX		04/14/2022	6.000	338,407		(282)				400,000	03/07/2022
100127567		LEHI	UT		09/08/2023	6.499	338,416						506,000	07/15/2023
100110034		WILLINGBORO	NJ		06/23/2023	9.000	338,435						420,000	05/16/2023
100141372		GLENDALE	AZ		01/30/2024	8.625	338,450						446,000	12/14/2023
4010056850		BALTIMORE	MD		08/24/2023	8.262	338,457						445,500	04/10/2023
100166212		MADERA	CA		09/09/2024	5.875	338,461						482,000	07/08/2024
100067905		PASSAIC	NJ		09/23/2021	4.875	338,465						490,000	07/23/2021
100165461		INDEPENDENCE	MO		08/29/2024	7.990	338,468						442,000	06/24/2024
100100693		ST GEORGE	UT		04/28/2023	6.125	338,478						450,000	09/24/2021
100055375		BOERNE	TX		03/23/2021	4.375	338,480						585,000	01/12/2021
100145760		UNITED KINGDOM	GBR		03/12/2024	9.500	338,485		13,456			(7,384)	339,978	10/16/2019
100152356		WINCHESTER	CA		05/17/2024	5.500	338,489						620,000	03/21/2024
100141564		LOS ANGELES	CA		01/30/2024	7.875	338,490						760,000	12/27/2023
100134071		DALLAS	TX		10/27/2023	7.625	338,491						457,930	08/16/2023
100165564		HENDERSON	NV		08/29/2024	6.875	338,498						488,000	07/03/2024
100048334		FLUSHING	NY		11/20/2020	4.625	338,502						1,037,875	07/31/2020
100024319		ATLANTA	GA		09/20/2018	5.625	338,512						490,000	09/20/2018
100139136		HAZLET	NJ		12/28/2023	9.374	338,537						505,000	12/01/2023
100160196		BAYOU VISTA	TX		07/18/2024	8.500	338,546						370,000	05/17/2024
100120286		MIAMI	FL		08/18/2023	7.500	338,562						427,000	06/28/2023
100100417		SAN ANTONIO	TX		04/27/2023	5.125	338,564						480,000	02/15/2022
100164897		DICKSON CITY	PA		08/28/2024	8.090	338,567						438,000	08/07/2024
3500109766		MIAMI SPRINGS	FL		10/30/2024	8.005	338,575						2,775,000	09/04/2024
3340092665		DANBURY	CT		12/30/2024	8.796	338,580						1,380,000	12/04/2024
100168130		BUFORD	GA		09/20/2024	6.990	338,582						450,000	04/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139653		GLENDALE	CA		12/28/2023	7.250	338,583						500,000	12/05/2023
100109201		RIVIERA BEACH	FL		07/21/2023	8.875	338,600						365,000	06/06/2023
100076415		ROSWELL	GA		12/23/2021	3.625	338,604						595,000	11/09/2021
100102766		PLANO	TX		06/22/2023	7.750	338,617						465,000	02/16/2023
100119359		MELISSA	TX		07/31/2023	6.875	338,621						530,000	06/15/2023
100158211		UNITED KINGDOM	GBR		07/09/2024	3.340	338,626		8,817			(7,331)	365,000	09/30/2021
100128152		FORT WORTH	TX		09/18/2023	7.625	338,637						465,000	07/31/2023
100156366		LAVEEN	AZ		07/25/2024	7.750	338,646						433,000	06/21/2024
100152025		ROCKFORD	IL		05/14/2024	7.625	338,650						420,000	04/11/2024
100099821		MANCHESTER	NJ		02/28/2023	7.933	338,651						480,000	01/30/2023
3340084304		FLEMINGTON	NJ		09/10/2024	9.125	338,651						1,382,000	08/16/2024
100129562		WINDSOR	CO		09/29/2023	5.500	338,654						525,000	07/28/2023
100160528		WINTER SPRINGS	FL		07/19/2024	7.875	338,654						409,000	06/07/2024
100067741		LOS BANOS	CA		09/23/2021	4.000	338,674						465,000	08/02/2021
100103088		EAST PATCHOGUE	NY		04/21/2023	8.100	338,682						475,000	03/28/2023
100134338		CHESTER	VA		10/27/2023	9.990	338,687						420,000	08/31/2023
100175171		MERIDIAN	ID		11/05/2024	7.125	338,712						535,000	08/15/2024
100170517		KYLE	TX		10/09/2024	6.999	338,712						426,000	08/29/2024
100170335		CASSELBERRY	FL		10/08/2024	7.490	338,720						410,000	08/15/2024
100142605		BIG BEAR LAKE	CA		02/08/2024	7.125	338,741						525,000	12/06/2023
100099946		SAN JUAN CAPISTRANO	CA		03/28/2023	8.875	338,765						475,000	03/03/2023
100151060		ESSEX	MD		05/08/2024	7.375	338,778						450,000	02/29/2024
100084837		PUNTA GORDA	FL		08/02/2022	7.875	338,807						450,000	07/08/2022
100071612		OCEAN CITY	NJ		10/14/2021	4.000	338,807						450,000	05/07/2021
100137239		STRATFORD	CT		11/29/2023	8.500	338,810						420,000	11/01/2023
100147173		UNITED KINGDOM	GBR		03/27/2024	7.040	338,813					(3,194)	382,000	03/18/2024
100031963		EL CAJON	CA		03/29/2019	4.500	338,815						780,000	12/08/2018
100137376		OCEAN VIEW	DE		12/05/2023	8.125	338,825						429,500	11/03/2023
100151133		MEMPHIS	TN		05/09/2024	8.124	338,830						510,000	04/15/2024
100175303		KISSIMMEE	FL		11/05/2024	6.375	338,831						545,000	09/12/2024
100129432		FILLMORE	UT		09/29/2023	6.875	338,841						462,000	08/22/2023
100060249		EUGENE	OR		06/25/2021	3.875	338,848						470,000	04/26/2021
100145232		UNITED KINGDOM	GBR		03/12/2024	9.500	338,862		14,448			(7,443)	340,000	04/30/2020
100158071		EDINBURG	TX		07/09/2024	6.625	338,905						490,000	04/18/2024
100128717		ROYAL PALM BEACH	FL		09/21/2023	8.499	338,919						650,000	08/28/2023
100156663		BYRON CENTER	MI		06/24/2024	8.250	338,929						410,000	05/24/2024
100170464		COLUMBUS	OH		10/09/2024	7.125	338,946						420,000	09/09/2024
100143151		CHARLOTTE	NC		02/16/2024	7.625	338,946						420,000	12/15/2023
100120698		BEAUMONT	CA		08/25/2023	6.625	338,950						500,000	06/27/2023
100090227		SILVER SPRING	MD		01/13/2023	8.250	338,952		26				495,000	11/29/2022
100065163		RIVERSIDE	CA		07/14/2021	4.125	338,953						505,000	05/20/2021
100148380		WASHINGTON	UT		04/12/2024	5.750	338,963						485,000	02/15/2024
100079231		PANAMA CITY BEACH	FL		02/14/2022	4.750	338,967						422,000	12/27/2021
100180353		AUSTIN	TX		11/25/2024	7.125	338,968						495,000	10/01/2024
100152835		HOMESTEAD	FL		05/22/2024	6.875	338,976						850,000	04/26/2024
100099900		SPOKANE	WA		03/28/2023	8.750	338,984						510,000	02/21/2023
100138899		MCGAHEYSVILLE	VA		12/21/2023	8.125	338,990						480,000	10/27/2023
100142873		HOUSTON	TX		02/09/2024	7.125	338,998						450,000	11/30/2023
100168054		NORTH FORT MYERS	FL		09/20/2024	7.375	338,999						430,000	04/04/2024
100110616		GRANTS PASS	OR		06/30/2023	7.625	339,003						525,000	05/01/2023
100116530		COCOA BEACH	FL		07/20/2023	5.250	339,006						600,000	03/01/2024
100135592		LANCASTER	CA		11/09/2023	8.625	339,007						450,000	08/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176890		PHOENIX	AZ		11/15/2024	8.500	339,023						390,000	09/11/2024
100179588		MIDDLETOWN	DE		11/21/2024	7.000	339,038		(11)				450,000	09/18/2024
100130244		WILLS POINT	TX		09/28/2023	9.000	339,047						510,000	08/15/2023
100132682		MANSFIELD	TX		11/03/2023	9.625	339,054						370,000	07/31/2023
100032108		GILROY	CA		03/29/2019	3.750	339,074						865,000	12/09/2018
100147841		MCKINNEY	TX		04/08/2024	7.000	339,085						483,000	01/19/2024
100154716		HUMBLE	TX		07/19/2024	9.750	339,085						400,000	02/29/2024
100182608		MULLICA HILL	NJ		12/12/2024	6.625	339,092		(2)				450,000	10/25/2024
100078250		WEST NEW YORK	NJ		02/10/2022	4.625	339,096						460,000	12/30/2021
100120732		LEBANON	TN		08/25/2023	6.990	339,113						465,000	07/13/2023
100162518		LEHIGH ACRES	FL		08/12/2024	7.624	339,134						445,000	06/26/2024
100129309		JENSEN BEACH	FL		09/25/2023	7.500	339,139						460,000	07/31/2023
100161498		PHOENIX	AZ		07/30/2024	7.625	339,152						475,000	05/21/2024
100168124		SEBRING	FL		09/20/2024	7.500	339,156						460,000	04/17/2024
100114928		HOLLYWOOD	FL		07/13/2023	8.125	339,168		(15)				450,000	05/22/2023
100144999		UNITED KINGDOM	GBR		03/12/2024	9.500	339,170					(7,411)	649,923	11/18/2019
100119550		JENSEN BEACH	FL		07/28/2023	7.500	339,175						445,000	06/16/2023
100164179		NORTH LAS VEGAS	NV		08/21/2024	8.250	339,176						398,000	07/26/2024
100029217		LAS VEGAS	NV		10/26/2018	4.500	339,196						444,600	06/03/2018
100027010		EAST STROUDSBURG	PA		09/26/2018	4.750	339,199						453,000	06/13/2018
100136476		MILLVILLE	DE		11/20/2023	5.990	339,212						480,000	09/29/2023
100026129		LOS ANGELES	CA		09/20/2018	4.000	339,213						446,500	04/30/2018
100088883		SMYRNA	GA		11/15/2022	8.625	339,214						400,000	10/24/2022
100172297		GROVELAND	CA		10/21/2024	6.625	339,223						445,000	08/28/2024
100148843		LEHI	UT		04/17/2024	7.250	339,234						468,000	10/25/2023
100186534		FRANKFORT	IL		12/30/2024	7.500	339,239						384,000	10/28/2024
100143216		HENDERSON	NV		02/16/2024	6.500	339,254						435,000	12/11/2023
100166039		SMYRNA	TN		09/06/2024	8.375	339,255						390,000	08/20/2024
100108044		LACEY	WA		05/25/2023	5.875	339,262						517,000	03/24/2023
4010064485		MILWAUKEE	WI		01/10/2024	9.050	339,262						442,000	06/14/2023
100129471		GUNTER	TX		09/29/2023	7.625	339,262						480,000	08/07/2023
100115242		FLEMINGTON	NJ		07/17/2023	7.731	339,283						750,000	06/08/2023
100164091		PORTLAND	OR		08/21/2024	7.125	339,284		38				488,000	06/25/2024
100146694		HYATTSVILLE	MD		03/20/2024	7.375	339,287						420,000	02/28/2024
100164833		VENICE	FL		08/26/2024	7.624	339,288						450,000	07/08/2024
100087129		MILILANI	HI		11/04/2022	8.125	339,290						475,000	10/19/2022
100081205		IOLA	TX		03/18/2022	3.500	339,291						495,000	01/13/2022
100119177		PORT SAINT JOE	FL		07/31/2023	7.500	339,301						525,000	05/25/2023
100065153		TEMPE	AZ		07/14/2021	3.750	339,312						475,000	05/24/2021
100166019		MADERA	CA		09/06/2024	7.875	339,326						418,000	08/13/2024
100025653		LAHAINA	HI		09/20/2018	4.125	339,328						427,500	04/30/2018
100159902		FLORIDA CITY	FL		08/16/2024	7.490	339,336						442,000	04/23/2024
100162618		KISSIMMEE	FL		08/12/2024	7.250	339,356						456,000	06/24/2024
100091075		PALMDALE	CA		01/31/2023	8.375	339,362						415,000	12/16/2022
100168057		CLERMONT	FL		09/20/2024	7.500	339,365						445,000	04/18/2024
100151336		RALEIGH	NC		05/10/2024	6.500	339,369						470,000	03/15/2024
100172553		FRISCO	TX		10/23/2024	6.875	339,377						458,000	08/02/2024
100149347		ANCHORAGE	AK		04/24/2024	7.375	339,378						430,000	02/27/2024
100065281		THE WOODLANDS	TX		07/28/2021	4.000	339,382						500,000	04/29/2021
100130440		STUART	FL		09/28/2023	8.999	339,382						435,000	08/25/2023
100081355		ALEXANDRIA	VA		03/18/2022	3.375	339,387						720,000	01/03/2022
100054813		MIDDLETOWN	DE		03/23/2021	4.625	339,397						405,000	01/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142143		OLDSMAR	FL		02/29/2024	9.375	339,400						410,000	01/31/2024
100146998		MINT HILL	NC		03/27/2024	7.375	339,405						485,000	09/08/2023
100128189		NAPLES	FL		09/18/2023	7.625	339,433						410,000	06/20/2023
100160940		VALLEJO	CA		07/24/2024	7.499	339,451						497,000	06/14/2024
100076832		BRYAN	TX		12/27/2021	5.062	339,453						376,850	12/10/2021
100152859		FAYETTEVILLE	NC		05/22/2024	7.499	339,454						417,000	04/30/2024
100136129		POMPANO BEACH	FL		12/18/2023	9.250	339,454						750,000	11/03/2023
100084708		EUGENE	OR		08/02/2022	7.375	339,492						465,000	07/08/2022
100147949		ANNA	TX		04/08/2024	7.625	339,504						436,000	02/07/2024
100149634		HUTTO	TX		04/26/2024	7.625	339,515						469,000	03/21/2024
100150705		JACKSONVILLE	FL		05/06/2024	7.500	339,550						454,000	02/26/2024
100133712		PORT SAINT JOE	FL		10/23/2023	7.625	339,554						467,500	08/24/2023
100150659		CAPE MAY	NJ		05/06/2024	7.990	339,563						445,000	03/08/2024
100103687		KALAMA	WA		05/08/2023	7.250	339,569		89				536,000	03/30/2023
100168019		COLUMBIA	TN		09/20/2024	8.875	339,575						411,000	08/23/2024
100149893		GILBERT	AZ		04/29/2024	7.999	339,577						428,000	04/03/2024
100148725		OKLAHOMA CITY	OK		04/17/2024	7.625	339,591						460,000	10/31/2023
100138163		CHAMPIONS GATE	FL		12/14/2023	8.000	339,592						900,000	10/25/2023
100140661		LILBURN	GA		02/08/2024	7.625	339,598		(49)				460,000	01/09/2024
100172341		APPLE VALLEY	CA		10/23/2024	6.499	339,598						516,000	09/15/2024
100108430		HAVERSTRAW	NY		05/25/2023	7.879	339,600						445,000	05/03/2023
100160001		DORAL	FL		08/16/2024	7.375	339,615						456,000	06/11/2024
100178469		SKOKIE	IL		11/21/2024	8.000	339,617		(20)				412,500	10/01/2024
100186581		CLERMONT	FL		12/30/2024	5.250	339,640		2				524,000	10/29/2024
100110316		GREER	SC		06/30/2023	6.500	339,646						440,000	05/01/2023
100163329		ARLINGTON	TX		08/13/2024	9.999	339,648						356,000	07/17/2024
100172268		BUDD LAKE	NJ		10/21/2024	7.124	339,659						440,000	09/06/2024
100087532		MIAMI	FL		10/25/2022	5.125	339,677						540,000	06/15/2022
100168120		TEMPLE HILLS	MD		09/20/2024	6.625	339,678						460,000	04/04/2024
100080952		JACKSONVILLE	FL		03/17/2022	4.375	339,679		(23)				450,000	02/02/2022
3310078767		SHORT HILLS	NJ		09/26/2024	8.666	339,694						3,930,000	06/11/2024
100079184		SAINT CLOUD	FL		02/24/2022	4.125	339,700						435,000	01/11/2022
100115325		PASADENA	TX		07/17/2023	8.999	339,720						370,000	04/28/2023
100120612		FORT LAUDERDALE	FL		08/18/2023	8.375	339,724						470,000	07/27/2023
100115938		GARNET VALLEY	PA		07/20/2023	6.990	339,727						465,000	05/31/2023
100172603		LEHI	UT		10/23/2024	7.375	339,730						446,000	09/06/2024
100155100		PHOENIX	AZ		07/19/2024	7.625	339,733						415,000	11/29/2023
100172266		STAR	ID		10/21/2024	7.625	339,741						452,000	08/27/2024
100117124		VALLEY STREAM	NY		07/20/2023	4.750	339,752						580,000	03/01/2024
100084815		GILBERT	AZ		08/02/2022	6.250	339,768						615,000	06/29/2022
100146649		LOS ANGELES	CA		03/20/2024	7.625	339,770						550,000	02/14/2024
100175055		PHOENIX	AZ		11/05/2024	6.499	339,775						435,000	10/09/2024
100182178		GRAND JUNCTION	CO		12/12/2024	7.125	339,780		(3)				390,000	10/25/2024
100152828		BUCKEYE	AZ		05/22/2024	6.499	339,785						438,000	05/01/2024
100081164		LOCUST GROVE	VA		03/18/2022	3.875	339,789						435,000	12/28/2021
100027053		ANTIOCH	CA		09/26/2018	4.625	339,801						580,000	06/14/2018
100169654		NORTH HIGHLANDS	CA		09/30/2024	8.375	339,815						445,000	06/21/2024
100172526		AVONDALE	AZ		10/23/2024	6.875	339,823						425,000	09/06/2024
100182455		ST PETERSBURG	FL		12/12/2024	7.500	339,833		(10)				475,000	09/30/2024
100134260		LEHIGH ACRES	FL		10/27/2023	8.750	339,841						455,000	08/04/2023
100162992		BARSTOW	CA		08/12/2024	6.990	339,847						545,000	06/21/2024
100159857		HYPOLUXO	FL		08/16/2024	6.375	339,861						483,000	03/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109255		PALM BAY	FL		07/21/2023	7.625	339,862						462,000	06/12/2023
100129396		MC ALLEN	TX		09/26/2023	6.990	339,865						559,000	07/14/2023
100168556		TUCSON	AZ		09/25/2024	7.125	339,866						475,000	07/22/2024
100128211		WESLEY CHAPEL	FL		09/18/2023	7.500	339,880						392,000	07/19/2023
100139271		WINTER GARDEN	FL		12/28/2023	8.125	339,883						540,000	11/03/2023
100180042		WINHALL	VT		11/25/2024	6.875	339,886						605,000	10/03/2024
100186293		GLEN ARM	MD		12/27/2024	7.375	339,901		(4)				611,500	11/04/2024
100100945		ROSENBURG	TX		04/28/2023	9.500	339,922						380,000	06/24/2022
100170105		MODESTO	CA		10/08/2024	6.990	339,926						445,000	08/21/2024
100031722		CYPRESS	CA		03/29/2019	3.000	339,927						732,500	12/09/2018
100140220		AUSTIN	TX		01/11/2024	10.750	339,946						400,000	11/13/2023
100127932		ANTIOCH	TN		09/08/2023	7.500	339,960						400,000	07/08/2022
100054422		ARVERNE	NY		03/23/2021	4.250	339,963						573,000	12/31/2020
100085015		MISSOURI CITY	TX		08/12/2022	8.375	339,973						525,000	07/08/2022
100180184		LAKE GROVE	NY		11/25/2024	7.624	340,001		(30)				675,000	10/24/2024
100170035		WASHINGTON	DC		11/08/2024	6.875	340,005		(21)				614,000	10/15/2024
100013847		ORLANDO	FL		05/25/2017	4.625	340,011						435,000	01/31/2017
100131836		SOUTH YARMOUTH	MA		10/06/2023	8.999	340,024						430,000	09/15/2023
100065342		JERSEY CITY	NJ		07/28/2021	4.125	340,027						655,000	05/11/2021
100165730		AMBLER	PA		08/29/2024	8.375	340,032						500,000	06/28/2024
100173271		BELLA VISTA	AR		10/30/2024	6.990	340,035						450,000	08/29/2024
100134572		MERIDIAN	ID		10/30/2023	8.625	340,038						483,000	09/28/2023
100101642		EAST WENATCHEE	WA		04/26/2023	7.625	340,049						490,000	03/09/2023
100026995		SAINT CHARLES	IL		09/26/2018	4.625	340,057						428,000	06/13/2018
100182630		SAN ANTONIO	FL		12/12/2024	6.375	340,061		8				465,000	09/27/2024
100174324		RUIDOSO	NM		10/31/2024	6.625	340,065						380,000	02/12/2024
100168771		PORTLAND	OR		09/26/2024	6.990	340,076						731,000	08/14/2024
100023361		FREDERICKSBURG	VA		08/16/2018	5.375	340,076						500,000	05/22/2018
100129282		NIANTIC	CT		09/25/2023	6.500	340,090						450,000	08/10/2023
100143455		HYATTSVILLE	MD		02/16/2024	8.999	340,102						444,500	01/30/2024
100119241		CLEARWATER BEACH	FL		07/31/2023	7.125	340,115						639,000	05/11/2023
100168487		CARY	NC		09/25/2024	6.999	340,127						475,000	08/14/2024
100126662		RANCHO CUCAMONGA	CA		08/30/2023	3.750	340,141						675,000	05/15/2022
100166119		BLOOMINGTON	IN		09/09/2024	7.990	340,148						400,000	06/17/2024
100133476		HACKENSACK	NJ		10/19/2023	8.750	340,150						430,000	08/03/2023
3340069206		THE BRONX	NY		05/23/2024	9.740	340,184						1,500,000	02/05/2024
100182377		DAWSONVILLE	GA		12/12/2024	7.500	340,188		(12)				414,000	10/10/2024
100102012		BAKERSFIELD	CA		04/14/2023	8.375	340,201						532,000	02/23/2023
100169781		WOODBRIDGE	VA		09/30/2024	7.875	340,202						437,000	07/11/2024
100057824		SACRAMENTO	CA		06/30/2021	4.000	340,219						535,000	05/11/2021
4010048318		WATERBURY	CT		03/22/2023	7.915	340,223						450,000	02/04/2023
100029457		ELMONT	NY		10/26/2018	5.000	340,233						408,500	05/31/2018
100141009		DAVENPORT	FL		02/20/2024	8.625	340,239						465,000	01/12/2024
100133086		MORENO VALLEY	CA		11/29/2023	7.875	340,255						685,000	10/12/2023
100128064		MURFREESBORO	TN		09/08/2023	6.250	340,256						520,000	08/15/2022
100170355		INVERNESS	FL		10/08/2024	7.625	340,273						375,000	08/15/2024
100186502		BILLERICA	MA		12/30/2024	7.500	340,280						425,000	11/15/2024
3340081128		GAINESVILLE	GA		08/19/2024	9.176	340,291						1,530,000	07/16/2024
100078481		NORTHLAKE	TX		02/02/2022	4.700	340,306						511,000	12/29/2021
100076716		SACRAMENTO	CA		12/30/2021	4.750	340,309		(341)				465,000	11/30/2021
100156491		SAINT AUGUSTINE	FL		06/24/2024	7.625	340,311						442,000	04/19/2024
100116717		POMONA	CA		07/20/2023	4.500	340,313						645,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140315		CUMMING	GA		01/18/2024	7.375	340,328						499,000	12/01/2023
100092029		FARMINGVILLE	NY		02/09/2023	8.135	340,345						538,000	01/17/2023
3340073035		FAIR LAWN	NJ		04/05/2024	9.385	340,362						1,428,000	03/04/2024
100136417		TRUMANSBURG	NY		11/20/2023	7.625	340,372						462,000	10/02/2023
100025158		WEST SACRAMENTO	CA		09/20/2018	4.375	340,386						503,500	04/30/2018
100166188		MERCED	CA		09/09/2024	6.125	340,389						492,000	07/10/2024
100186497		ARDMORE	PA		12/30/2024	7.990	340,400		(1)				410,000	11/14/2024
100078797		CHARLOTTE	NC		02/24/2022	4.250	340,404						468,000	01/25/2022
100153229		COLUMBUS	OH		05/30/2024	7.000	340,407						464,000	04/05/2024
100185404		VENTURA	IA		12/20/2024	6.490	340,408		1				1,465,000	10/17/2024
100067457		WALLINGTON	NJ		09/23/2021	4.375	340,413						580,000	07/21/2021
100165442		LITTLE ELM	TX		08/29/2024	7.250	340,415						460,000	06/17/2024
100100942		MANASSAS	VA		04/28/2023	8.625	340,434						585,000	07/06/2022
100185762		PICO RIVERA	CA		12/23/2024	7.125	340,442		(9)				774,000	10/30/2024
100067823		REDLANDS	CA		09/23/2021	4.500	340,457						524,000	07/24/2021
100172835		BIRMINGHAM	MI		12/06/2024	6.875	340,483		(9)				420,000	10/29/2024
100102365		MIDDLEBURG	FL		06/07/2023	8.250	340,507						435,000	11/23/2022
100099897		CLERMONT	FL		03/28/2023	9.125	340,515						453,000	02/14/2023
100142526		SYRACUSE	UT		02/08/2024	6.624	340,515						470,000	12/21/2023
100049731		SAN DIEGO	CA		11/20/2020	4.625	340,532						646,000	07/31/2020
100168212		ATLANTA	GA		09/20/2024	7.375	340,534		(43)				428,000	04/09/2024
100166127		BREINIGSVILLE	PA		09/09/2024	5.990	340,539						385,000	05/30/2024
100048804		NORTH HOLLYWOOD	CA		11/20/2020	4.625	340,571						555,750	07/31/2020
100119366		WAXHAW	NC		07/31/2023	6.125	340,576						507,000	05/26/2023
100134752		PARRISH	FL		10/30/2023	8.375	340,577						520,000	09/28/2023
100119254		DENVER	CO		07/31/2023	6.624	340,585						466,000	05/23/2023
100110067		LA BELLE	FL		06/23/2023	8.749	340,589						462,000	05/12/2023
100115111		CATHEDRAL CITY	CA		07/14/2023	6.125	340,595						515,000	06/02/2023
100179845		SACRAMENTO	CA		11/22/2024	7.250	340,595		(12)				426,000	09/26/2024
100169487		PORT ORCHARD	WA		09/30/2024	6.990	340,595						615,000	06/03/2024
100082324		SIMPSONVILLE	SC		04/14/2022	6.875	340,603						370,000	03/29/2022
100140707		LITTLETON	CO		02/08/2024	7.875	340,605						682,000	01/30/2024
100054136		OLYMPIC VALLEY	CA		03/23/2021	3.750	340,669						949,000	01/05/2021
100171639		FRESNO	CA		10/16/2024	7.125	340,671						448,000	08/21/2024
100176140		EAST HARTFORD	CT		12/20/2024	7.625	340,701		(5)				417,000	11/21/2024
100157925		BLUE RIDGE	GA		07/09/2024	7.500	340,710						400,000	04/12/2024
100152323		BRADENTON	FL		05/17/2024	8.125	340,720						462,000	03/27/2024
100136288		CROZET	VA		11/20/2023	7.990	340,722						460,000	09/26/2023
100151101		LAVEEN	AZ		05/08/2024	6.625	340,722						445,000	03/11/2024
100054810		MONROE	CT		03/23/2021	4.000	340,731						385,000	01/04/2021
3340081444		NEWTOWN	CT		08/26/2024	9.128	340,761						1,660,000	07/19/2024
100144945		UNITED KINGDOM	GBR		03/12/2024	3.350	340,764		15,938			(7,361)	373,000	01/06/2020
100120294		LAUDERDALE	FL		08/18/2023	7.625	340,765						495,000	06/27/2023
100101557		ST AUGUSTINE	FL		04/26/2023	6.625	340,776						475,000	03/06/2023
100025335		MORRISTOWN	NJ		09/20/2018	4.625	340,777						437,000	04/30/2018
100078222		BALTIMORE	MD		02/10/2022	5.625	340,782						410,000	01/10/2022
100071937		CAPE CORAL	FL		11/19/2021	5.500	340,784						435,000	10/12/2021
100046108		AMISSVILLE	VA		11/25/2020	4.000	340,785						380,000	08/31/2020
100179635		SHOW LOW	AZ		11/21/2024	7.500	340,790		(21)				460,000	09/11/2024
100115808		CENTRAL FALLS	RI		07/20/2023	7.500	340,796						520,000	05/16/2023
100083797		LOS BANOS	CA		07/12/2022	6.750	340,802						465,000	06/03/2022
100151415		HOUSTON	TX		05/10/2024	6.875	340,823						496,500	03/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142508		OVIEDO	FL		02/08/2024	7.624	340,836						450,000	12/19/2023
100171707		LAWRENCEVILLE	GA		10/17/2024	7.125	340,849						445,000	08/26/2024
100160181		BENSON	NC		07/18/2024	7.990	340,861						375,000	05/10/2024
100128471		EAST STROUDSBURG	PA		09/15/2023	8.500	340,863						430,000	07/12/2023
100176840		MIAMI	FL		11/15/2024	8.250	340,865						360,000	08/29/2024
100185907		LAKEMOOR	IL		12/26/2024	7.625	340,869		(1)				462,000	12/03/2024
100160424		RIVERVIEW	FL		07/19/2024	7.250	340,876						490,000	06/25/2024
100147807		MURFREESBORO	TN		04/08/2024	7.125	340,880						427,000	02/05/2024
3340079444		CORPUS CHRISTI	TX		08/26/2024	8.731	340,883						1,706,000	06/28/2024
100180211		LAS VEGAS	NV		11/25/2024	7.125	340,889						525,000	08/14/2024
100156584		WESTFIELD	IN		06/24/2024	7.625	340,890						455,000	05/02/2024
100182275		CLINTON	MD		12/12/2024	5.750	340,913		29				480,000	10/07/2024
100186528		PHOENIX	AZ		12/30/2024	7.125	340,928						380,000	10/28/2024
100112400		HEMPSTEAD	NY		06/29/2023	4.500	340,937						510,000	05/16/2022
100182695		GALVESTON	TX		12/12/2024	7.125	340,946		(8)				485,000	10/29/2024
100110568		DRAPER	UT		06/30/2023	5.990	340,948						480,000	04/27/2023
100160218		FRIENDSHIP	WI		07/18/2024	8.125	340,948						370,000	05/24/2024
100110415		MCKINNEY	TX		06/30/2023	6.125	340,967						523,000	05/19/2023
100103273		MENIFEE	CA		04/27/2023	8.250	340,972						680,000	04/10/2023
100026998		COLONIA	NJ		09/26/2018	4.000	340,976						630,000	06/13/2022
100131644		PLUMAS LAKE	CA		10/06/2023	6.250	340,997						460,000	07/26/2023
100139108		NEWBURGH	NY		12/28/2023	8.624	341,026						450,000	11/22/2023
100127604		KEAAU	HI		09/08/2023	7.625	341,027						445,000	07/17/2023
100161874		LONG BEACH	CA		07/31/2024	8.125	341,033						450,000	07/10/2024
100067486		TERRELL HILLS	TX		09/23/2021	4.250	341,037						500,000	07/28/2021
100176149		EAST HARTFORD	CT		12/20/2024	7.625	341,046		(5)				417,000	11/21/2024
100087184		LAS VEGAS	NV		10/25/2022	5.500	341,053						480,000	12/29/2021
100057728		BRIGHTON	CO		06/30/2021	4.125	341,053						500,000	04/28/2021
100042983		SAN DIEGO	CA		05/28/2020	4.804	341,056						825,000	01/29/2020
100181519		CHARLOTTE	NC		12/06/2024	7.500	341,059		(22)				388,000	10/21/2024
100172451		ARGYLE	TX		10/23/2024	5.990	341,073						478,000	08/26/2024
100114581		LANHAM	MD		06/29/2023	8.999	341,075						393,000	05/22/2023
100176578		LAWRENCEVILLE	GA		11/15/2024	6.500	341,076		3				410,000	09/24/2024
100137233		SOLON	OH		11/29/2023	8.375	341,088						426,000	10/16/2023
100158865		BATON ROUGE	LA		07/12/2024	8.125	341,096						448,000	05/06/2024
100140739		PORT SAINT LUCIE	FL		01/22/2024	9.749	341,098						465,000	12/19/2023
100160106		LAWRENCEVILLE	GA		07/17/2024	6.875	341,100						455,000	05/22/2024
100163958		SAINT MARYS	KS		10/04/2024	9.250	341,112						365,000	08/20/2024
100162639		JOHNS ISLAND	SC		08/12/2024	7.625	341,113						380,000	06/03/2024
100169604		STILLWATER	MN		09/30/2024	7.125	341,115		(30)				447,000	07/31/2024
100179441		WITTMANN	AZ		11/21/2024	5.750	341,118		52				450,000	09/13/2024
100116697		LAS VEGAS	NV		07/20/2023	4.250	341,119						600,000	03/01/2024
100143389		BOWIE	MD		02/16/2024	11.499	341,129						410,000	12/22/2023
100031366		BENICIA	CA		03/29/2019	3.250	341,137						779,000	12/11/2018
100127935		SEVERN	MD		09/08/2023	7.000	341,146						425,000	06/21/2022
100116381		WESTERLY	RI		07/20/2023	7.625	341,186		333				540,000	03/01/2024
100139033		ROUND ROCK	TX		12/22/2023	9.750	341,193						630,000	10/23/2023
100118703		MCKINLEYVILLE	CA		07/25/2023	8.000	341,217						700,000	05/23/2023
100157818		TAMPA	FL		08/01/2024	9.250	341,228						460,000	06/26/2024
100115662		CUMMING	GA		07/20/2023	6.999	341,256						541,000	05/31/2023
100115924		NAPLES	FL		07/20/2023	7.500	341,268						465,000	04/28/2023
100168020		LAS VEGAS	NV		09/20/2024	7.990	341,275						460,000	01/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126854		SELDEN	NY		08/30/2023	7.850	341,276						400,000	05/13/2022
100168481		SARASOTA	FL		09/25/2024	7.089	341,280						545,000	07/25/2024
100179918		ORMOND BEACH	FL		11/25/2024	7.990	341,289		(18)				370,000	08/30/2024
100091662		DELHI	CA		01/27/2023	8.875	341,300						400,000	01/01/2023
100142913		UNION	NJ		02/09/2024	8.625	341,300						460,000	11/20/2023
100140536		SAN BERNARDINO	CA		01/19/2024	7.990	341,315						481,500	12/05/2023
100144029		CHARLOTTE	NC		03/07/2024	7.124	341,327						520,000	02/02/2024
100076547		SAN ANTONIO	TX		01/04/2022	4.250	341,338						480,000	11/29/2021
100165140		UNITED KINGDOM	GBR		08/27/2024	5.740	341,340					(20,259)	372,500	07/24/2024
100161616		UNITED KINGDOM	GBR		07/29/2024	5.740	341,340					(9,408)	360,000	07/04/2024
100147923		GOWEN	MI		04/08/2024	6.125	341,378						500,000	01/31/2024
100135614		KRUM	TX		11/09/2023	10.250	341,382						400,000	09/29/2023
100161496		WILLIAMSBURG	VA		07/30/2024	6.990	341,389						480,000	05/21/2024
100131638		ZIONSVILLE	IN		10/06/2023	7.625	341,395						415,000	08/09/2023
100161896		PORT CHARLOTTE	FL		07/31/2024	8.875	341,400						430,000	06/21/2024
100144035		SANTA ROSA	CA		03/07/2024	6.999	341,419						465,000	01/31/2024
100147960		BUFORD	GA		04/08/2024	7.125	341,429						520,000	02/08/2024
100153073		MIAMI	FL		06/27/2024	7.875	341,436						405,000	05/17/2024
100158127		WALLINGTON	NJ		07/09/2024	7.125	341,440						455,000	05/08/2024
100150698		PHOENIX	AZ		05/06/2024	7.375	341,443						525,000	02/26/2024
100162499		SCOTTSDALE	AZ		08/12/2024	7.624	341,458						500,000	07/01/2024
100178240		LOWELL	MA		11/19/2024	7.250	341,469		(2)				495,000	10/23/2024
100158864		OCEAN CITY	MD		07/12/2024	7.500	341,476						450,000	05/10/2024
100146675		HIGHLAND LAKES	NJ		03/20/2024	7.875	341,480						645,000	02/09/2024
100158106		SAN ANTONIO	TX		07/09/2024	7.625	341,494						450,000	04/18/2024
100130310		BUFFALO	WY		09/28/2023	7.500	341,497						437,000	08/24/2023
100016594		SAN PEDRO	CA		04/10/2018	5.250	341,499						735,000	03/08/2018
100126301		MASTIC BEACH	NY		08/30/2023	7.910	341,502						480,000	08/03/2023
100129407		CEDAR PARK	TX		09/26/2023	6.624	341,504						725,000	07/26/2023
100174848		BETHLEHEM	PA		10/31/2024	7.990	341,504						444,000	05/10/2024
100173423		SPRING	TX		10/29/2024	8.250	341,507						465,000	09/13/2024
100101827		CLINTON TOWNSHIP	NJ		03/31/2023	8.586	341,529						480,000	03/14/2023
100144719		UNITED KINGDOM	GBR		03/12/2024	3.590	341,534					(7,501)	364,992	04/29/2020
100166229		BAKERSFIELD	CA		09/09/2024	6.500	341,544						437,500	06/21/2024
100028704		BRENTWOOD	CA		10/26/2018	4.625	341,548						622,250	05/31/2018
100150469		GROVELAND	CA		05/03/2024	6.624	341,588						495,000	01/29/2024
100158583		EDISON	NJ		07/10/2024	7.500	341,594						450,000	05/31/2024
100180135		MERINO	CO		11/25/2024	6.999	341,600		(28)				475,000	11/01/2024
100175905		CHARLOTTE	NC		11/14/2024	5.875	341,606		22				493,000	10/11/2024
100172277		RANCHO CORDOVA	CA		10/21/2024	6.625	341,606						460,000	08/29/2024
100179402		MIAMI	FL		12/27/2024	8.250	341,617		(4)				408,000	11/15/2024
100137888		NAMPA	ID		12/08/2023	7.990	341,620						425,000	10/26/2023
100172367		CHANDLER	AZ		10/23/2024	6.490	341,621						485,000	09/03/2024
100075993		KISSIMMEE	FL		01/07/2022	4.750	341,627						445,000	10/12/2021
100181294		BALTIMORE	MD		12/06/2024	6.375	341,642		19				760,000	11/08/2024
100116401		SPRING	TX		07/20/2023	5.250	341,687						535,000	03/01/2024
100136342		LAS VEGAS	NV		11/20/2023	7.625	341,696						504,000	09/12/2023
100030415		CLAREMONT	CA		12/20/2018	2.000	341,709						705,000	09/30/2018
100014439		SAN DIEGO	CA		09/27/2017	4.500	341,739						435,000	07/28/2017
100155897		FORT WORTH	TX		06/17/2024	7.500	341,741						450,000	04/02/2024
100145370		UNITED KINGDOM	GBR		03/12/2024	3.550	341,751					(7,506)	345,000	05/29/2020
100115657		SACRAMENTO	CA		07/19/2023	8.249	341,756						430,000	06/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091927		ROTTERDAM	NLD		01/27/2023	4.660	341,781					(22,473)	1,003,949	12/01/2023
100088529		ROTTERDAM	NLD		10/27/2022	4.800	341,781					(22,473)	550,000	12/01/2023
100084299		ZOETERMEER	NLD		06/30/2022	3.600	341,781					(22,473)	512,621	12/01/2023
100084271		TILBURG	NLD		06/30/2022	3.550	341,781					(22,473)	665,000	12/01/2023
100165206		LELYSTAD	NLD		08/28/2024	5.700	341,781					(24,914)	440,000	08/12/2024
100080291		ROTTERDAM	NLD		02/22/2022	3.000	341,781					(22,473)	440,000	12/01/2023
100083393		SPIJKENISSE	NLD		05/27/2022	2.900	341,781					(22,473)	441,236	06/30/2024
100153771		NEER	NLD		05/30/2024	5.600	341,781					(15,574)	520,000	06/30/2024
100083316		HAARLEM	NLD		05/27/2022	3.400	341,781					(22,473)	720,000	12/01/2023
100143828		GORINCHEM	NLD		02/27/2024	5.750	341,781					(16,268)	550,000	02/01/2024
100068595		HAARLEM	NLD		08/30/2021	8.065	341,781					(22,473)	416,762	12/01/2023
3340079850		HAMPTON BAYS	NY		07/19/2024	9.421	341,788						1,800,000	06/24/2024
100143084		HIGHTSTOWN	NJ		02/16/2024	7.375	341,788						450,000	01/02/2024
100147251		QUEENS	NY		03/28/2024	7.639	341,797						610,000	02/12/2024
100109035		BEND	OR		06/02/2023	7.750	341,806						850,000	06/01/2023
100110476		SAN ANTONIO	TX		06/30/2023	7.375	341,823						496,000	04/28/2023
100053827		BAINBRIDGE ISLAND	WA		03/23/2021	3.375	341,827						1,400,000	01/03/2021
100162065		PORT HUENEME	CA		07/31/2024	8.125	341,828						415,000	06/27/2024
100164618		ROSENBERG	TX		08/21/2024	7.625	341,831						385,000	07/01/2024
100172252		FRESNO	CA		10/21/2024	6.625	341,864						449,000	08/24/2024
100181339		GREELEY	CO		12/06/2024	8.875	341,873		(7)				407,000	11/15/2024
100185502		SAN DIEGO	CA		12/20/2024	7.500	341,887		(2)				540,000	10/22/2024
100143771		PHOENIX	AZ		02/27/2024	8.250	341,889						480,000	01/29/2024
100079189		TAMPA	FL		02/24/2022	4.250	341,912						420,000	01/14/2022
100109706		SAINT LOUIS	MO		06/16/2023	8.250	341,918		(137)				580,000	05/11/2023
100164848		ATLANTA	GA		08/26/2024	8.625	341,922						428,000	06/06/2024
100171650		WINGATE	NC		10/16/2024	6.875	341,953						445,000	08/26/2024
100079761		PEMBROKE PINES	FL		04/08/2022	3.250	341,955						750,000	01/03/2022
100174357		HENDERSON	NV		10/31/2024	6.300	341,958						383,000	03/22/2024
100171154		GREENEVILLE	TN		11/22/2024	7.125	342,002		(33)				498,000	10/25/2024
100031852		AMERICAN CANYON	CA		03/29/2019	4.345	342,008						612,750	12/08/2018
100143891		MONSEY	NY		03/06/2024	7.875	342,009						1,290,000	01/11/2024
100145479		UNITED KINGDOM	GBR		03/12/2024	9.500	342,017		7,860			(7,390)	350,011	11/07/2019
100065679		KINGSBURG	CA		07/28/2021	4.375	342,075						620,000	05/24/2021
100054730		UNION	KY		03/23/2021	4.625	342,109						469,000	01/04/2021
100081305		WILLOW GROVE	PA		03/18/2022	5.000	342,117						450,000	12/23/2021
100114728		LA PUENTE	CA		06/29/2023	6.999	342,135						550,000	05/26/2023
3340071871		CALVERTON	NY		03/14/2024	9.140	342,144						1,310,000	02/19/2024
100100250		STATEN ISLAND	NY		03/17/2023	8.315	342,168						600,000	02/15/2023
100137832		FARMINGTON HILLS	MI		12/08/2023	8.875	342,225						450,000	10/26/2023
100132140		WINDSOR	CO		10/13/2023	6.875	342,232						468,000	08/04/2023
100149497		APEX	NC		04/24/2024	7.500	342,233						447,000	03/08/2024
100119415		NOLENSVILLE	TN		07/31/2023	6.500	342,237						470,000	06/07/2023
100115103		ISLAND PARK	ID		07/14/2023	7.125	342,248						505,000	06/01/2023
100102566		RENO	NV		06/07/2023	6.750	342,252		99				524,072	10/26/2022
100153295		BEE BRANCH	AR		05/30/2024	7.375	342,257						435,000	03/27/2024
100128336		ORLANDO	FL		09/14/2023	8.999	342,260						410,000	08/09/2023
100100717		VANCOUVER	WA		04/28/2023	5.875	342,261						433,000	09/29/2021
100182364		PORT SAINT LUCIE	FL		12/12/2024	6.625	342,266		3				438,000	09/27/2024
100158374		UNITED KINGDOM	GBR		07/09/2024	3.540	342,268		7,497			(7,410)	510,000	08/16/2022
100160924		LAS VEGAS	NV		07/24/2024	6.999	342,273						482,000	06/07/2024
100180028		WEST LAFAYETTE	IN		11/25/2024	6.124	342,276						480,000	10/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154927		FORT LAUDERDALE	FL		07/19/2024	6.375	342,277						580,000	03/08/2024
100161982		AUBREY	TX		07/31/2024	8.999	342,288						450,000	07/12/2024
100146749		ORLANDO	FL		03/20/2024	7.875	342,298						430,000	02/22/2024
100129774		DALLAS	TX		09/27/2023	7.750	342,300						488,000	09/06/2023
100024967		HAIKU	HI		09/20/2018	4.375	342,338						465,500	04/30/2018
100134981		NUEVO	CA		10/30/2023	7.500	342,345						700,000	10/04/2023
100132004		WEST JORDAN	UT		10/13/2023	8.000	342,355						526,000	08/28/2023
100076344		LEHI	UT		01/07/2022	3.625	342,356						475,000	11/04/2021
100185087		CARMICHAEL	CA		12/20/2024	6.999	342,363		(3)				520,000	11/21/2024
100137875		ORLANDO	FL		12/08/2023	7.500	342,368						559,000	10/19/2023
100103002		LINCOLNSHIRE	IL		06/22/2023	9.375	342,378		(76)				475,000	02/02/2023
100165678		MESA	AZ		10/04/2024	8.000	342,381		(44)				430,000	09/18/2024
100064988		KILL DEVIL HILLS	NC		07/14/2021	4.125	342,386						472,000	05/11/2021
100149619		HUTTO	TX		04/26/2024	7.625	342,402						430,000	03/29/2024
100049108		GLENDALE	CA		11/20/2020	3.375	342,416						974,700	07/31/2020
100158941		ROGERSVILLE	AL		07/12/2024	7.375	342,428						450,000	05/23/2024
100108195		MISSION	TX		05/24/2023	8.499	342,430						515,200	04/20/2023
100186445		WHITEHALL	MI		12/30/2024	6.875	342,447						475,000	11/07/2024
100110175		ORLANDO	FL		06/30/2023	5.990	342,448						520,000	05/18/2023
100149812		EMPIRE	CA		04/26/2024	7.500	342,449						480,000	03/18/2024
100146704		SHALLOTTE	NC		03/20/2024	7.250	342,469						575,000	02/22/2024
100171635		SELBYVILLE	DE		10/16/2024	7.125	342,479						420,000	08/22/2024
100185338		FRESNO	CA		12/20/2024	6.490	342,482		3				505,000	10/11/2024
100173181		HENDERSON	NV		10/30/2024	7.124	342,489						445,000	09/11/2024
100133401		GASTONIA	NC		11/21/2023	9.625	342,494						453,000	09/07/2023
4010073320		AKRON	OH		04/29/2024	8.709	342,499						469,000	02/13/2024
100127709		CANTON	GA		09/08/2023	8.999	342,519						430,000	06/16/2023
100137525		DAWSONVILLE	GA		12/08/2023	7.999	342,521						490,000	10/31/2023
100153838		PORTLAND	OR		07/10/2024	9.375	342,525						400,000	12/21/2023
100014615		CINCINNATI	OH		09/27/2017	8.250	342,540						1,116,250	07/30/2017
100011516		CHESTERTOWN	MD		03/08/2017	5.000	342,551						425,000	09/02/2016
100116414		LAS VEGAS	NV		07/20/2023	4.875	342,562						600,000	03/01/2024
100118186		DELTONA	FL		07/20/2023	9.875	342,580		(65)				420,000	03/01/2024
100132330		DAVENPORT	FL		11/03/2023	4.875	342,580						665,000	01/31/2022
100128190		RENO	NV		09/18/2023	7.625	342,580						425,000	07/25/2023
100156731		RICHMOND	TX		06/26/2024	6.999	342,583						485,000	06/07/2024
100120011		NEW BRAUNFELS	TX		08/11/2023	7.125	342,590						473,000	06/29/2023
100119432		MT JULIET	TN		07/31/2023	5.990	342,597						525,000	06/01/2023
100151240		PLANO	TX		05/10/2024	7.500	342,599						520,000	03/19/2024
100126390		BALTIMORE	MD		08/30/2023	8.260	342,612						450,000	07/20/2023
100160955		PLYMOUTH	MI		07/24/2024	7.500	342,614						530,000	05/03/2024
100142092		SACRAMENTO	CA		02/29/2024	8.625	342,618						475,000	01/24/2024
4010053295		WOODRUFF	SC		06/20/2023	8.653	342,619						444,000	04/19/2023
100126423		ENDICOTT	NY		08/30/2023	9.685	342,627						480,000	07/28/2023
100082991		RICHMOND	CA		05/05/2022	5.990	342,630						450,000	03/29/2022
100081161		SEWARD	AK		03/18/2022	3.500	342,631						500,000	01/06/2022
100142809		ARGYLE	TX		02/08/2024	9.250	342,639						455,000	01/05/2024
100110162		CHICAGO	IL		06/30/2023	6.500	342,645						540,000	05/09/2023
100100521		ROYAL PALM BEACH	FL		04/27/2023	8.625	342,656						380,000	03/07/2023
100074489		WOODLAND HILLS	CA		12/14/2021	3.875	342,664						505,000	11/12/2021
100048654		MARGATE	FL		11/20/2020	4.375	342,676						326,800	07/31/2020
100044291		SALINAS	CA		08/19/2020	4.500	342,695						422,750	12/04/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100088872		BRIGHTON	CO		11/15/2022	8.125	342,709						465,900	10/17/2022
100185478		GURNEE	IL		12/20/2024	6.875	342,713		1				457,000	11/08/2024
100150973		WILMINGTON	DE		05/08/2024	7.375	342,715						450,000	03/13/2024
100153319		ELLIJAY	GA		05/30/2024	6.500	342,716						447,500	04/01/2024
100137053		WINCHESTER	VA		11/28/2023	5.875	342,728						565,000	10/05/2023
100114866		AUSTIN	TX		07/10/2023	6.990	342,736						415,000	05/19/2023
100109169		ARLINGTON	TX		07/21/2023	7.125	342,740						490,000	05/30/2023
100159415		CHICO	CA		07/15/2024	7.990	342,757						420,000	05/23/2024
100101184		VENICE	FL		04/28/2023	3.990	342,762						678,000	01/28/2022
100173344		SUFFOLK	VA		10/30/2024	6.125	342,763						470,000	08/19/2024
100149352		ROSEVILLE	CA		04/24/2024	5.000	342,764						542,000	02/14/2024
100080877		COSTA MESA	CA		03/10/2022	3.750	342,774						1,500,000	02/07/2022
100049697		FEDERAL WAY	WA		11/20/2020	4.250	342,785						408,500	07/31/2020
100165213		AMSTERDAM	NLD		08/28/2024	5.450	342,817						580,000	07/23/2024
100047870		MASTIC BEACH	NY		11/20/2020	4.625	342,825						294,500	07/31/2020
100164393		PHOENIX	AZ		08/21/2024	5.125	342,828						596,000	06/14/2024
100091366		OLATHE	KS		02/22/2023	6.999	342,839						465,000	01/06/2023
100057592		WAIANAE	HI		06/30/2021	3.750	342,841						604,000	05/04/2021
100173037		PATTERSON	CA		10/25/2024	7.625	342,864		(27)				510,000	08/27/2024
100117294		TIVERTON	RI		07/20/2023	10.500	342,867						436,000	03/01/2024
100151401		READING	PA		05/10/2024	7.500	342,882						460,000	03/15/2024
100024961		BROOKLYN	NY		09/20/2018	4.000	342,884						641,250	04/30/2018
100120296		CLARKSTON	MI		08/18/2023	7.250	342,892						1,100,000	07/05/2023
100156140		SHEBOYGAN	WI		07/25/2024	8.125	342,893						450,000	06/07/2024
100031323		YUCAIPA	CA		03/29/2019	4.000	342,895						430,000	12/07/2018
100102089		HUNTINGTON PARK	CA		04/14/2023	9.375	342,902						400,000	03/09/2023
100091307		EL CENTRO	CA		01/13/2023	8.500	342,911						450,000	12/01/2022
100182424		WEST JORDAN	UT		12/12/2024	6.499	342,919		5				470,000	11/06/2024
100186436		MYRTLE BEACH	SC		12/30/2024	7.375	342,940						486,000	11/12/2024
100140108		FREDERICK	MD		01/09/2024	6.500	342,947						510,000	11/03/2023
100180778		WEST DEPTFORD	NJ		11/26/2024	7.875	342,957		(26)				466,000	10/15/2024
100147014		CHEWELAH	WA		03/27/2024	7.250	342,969						516,000	09/26/2023
100084410		LANCASTER	CA		08/12/2022	6.250	342,990		(96)				560,000	07/14/2022
100182243		LITTLETON	CO		12/12/2024	4.875	342,992		63				625,000	10/11/2024
100074387		TEMPE	AZ		12/02/2021	4.375	342,993						450,000	08/16/2021
100171554		ARGYLE	TX		10/16/2024	5.990	342,999						461,000	08/16/2024
100148386		SAN DIEGO	CA		04/12/2024	7.375	343,017						535,000	03/01/2024
100117139		BROOKLYN	NY		07/20/2023	4.375	343,030						1,650,000	03/01/2024
100160083		VALLEJO	CA		07/17/2024	7.875	343,031						455,000	05/14/2024
100087050		SAN ANTONIO	TX		11/04/2022	7.375	343,033						460,000	09/16/2022
100172447		STEPHENS CITY	VA		10/23/2024	6.500	343,035						450,000	08/28/2024
100147955		FORT COLLINS	CO		04/08/2024	7.500	343,044						465,000	02/12/2024
100163042		SPRINGFIELD	OR		08/13/2024	7.990	343,050						404,000	06/12/2024
100139329		KISSIMMEE	FL		12/28/2023	7.125	343,068						570,000	11/09/2023
100140533		PELHAM	NH		01/19/2024	8.625	343,069						520,000	11/16/2023
100162553		CARLISLE	PA		08/12/2024	7.624	343,084						380,000	07/01/2024
100091420		WOODBRIDGE	VA		02/22/2023	7.500	343,091						460,000	11/21/2022
100161542		MERIDIAN	ID		07/30/2024	5.625	343,099						467,000	05/18/2024
100103662		PALMDALE	CA		05/08/2023	8.999	343,103						460,000	03/26/2023
100145545		UNITED KINGDOM	GBR		03/12/2024	3.740	343,111		14,775			(7,511)	370,025	05/20/2020
100145112		UNITED KINGDOM	GBR		03/12/2024	3.390	343,140		13,730			(7,391)	400,008	04/02/2020
100181637		DEERFIELD BEACH	FL		12/11/2024	7.500	343,144		(7)				620,000	10/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140765		DAVENPORT	FL		01/22/2024	8.874	343,154						418,000	12/15/2023
100169441		GARDEN VALLEY	ID		09/30/2024	7.125	343,157		(23)				800,000	05/13/2024
100174229		LAKE HAVASU CITY	AZ		10/31/2024	7.875	343,171						389,000	07/12/2024
100149927		PASADENA	CA		06/07/2024	7.750	343,173						705,000	04/10/2024
100129806		HOLLYWOOD	FL		09/27/2023	8.625	343,205						435,000	08/25/2023
100114667		THORNTON	CO		06/29/2023	7.250	343,209						547,000	06/01/2023
4010063351		CLEVELAND HEIGHTS	OH		01/10/2024	8.750	343,209						481,000	11/01/2023
100174340		PORT CHARLOTTE	FL		10/31/2024	7.625	343,210						378,000	04/16/2024
100158358		UNITED KINGDOM	GBR		07/09/2024	3.590	343,215		7,318			(7,431)	375,000	07/20/2022
100131861		BROOKFIELD	CT		10/06/2023	8.999	343,223						460,000	09/19/2023
100153974		LOUISBURG	NC		06/05/2024	7.875	343,247						749,000	05/16/2024
100140874		MIDLOTHIAN	TX		01/25/2024	8.125	343,261						680,000	10/23/2023
100174918		LAFAYETTE	IN		10/31/2024	7.875	343,262						467,000	04/19/2024
100140168		LAND O LAKES	FL		01/09/2024	7.490	343,267						464,000	11/27/2023
100156899		SHIRLEY	NY		06/27/2024	7.620	343,272						500,000	05/30/2024
100110276		HURRICANE	UT		06/30/2023	7.125	343,275						529,000	05/15/2023
100101044		UKIAH	CA		04/28/2023	3.875	343,275						652,000	01/22/2022
100110166		MESA	AZ		06/30/2023	6.125	343,281						510,000	05/17/2023
3340076232		BETHPAGE	NY		06/14/2024	9.445	343,292						2,600,000	05/07/2024
100120574		SOUTH FULTON	GA		08/18/2023	8.999	343,307						465,000	07/20/2023
100167999		HOUSTON	TX		09/20/2024	7.999	343,316						430,000	08/21/2024
100160544		WATERFORD	CA		07/19/2024	7.999	343,324						410,000	06/27/2024
100166033		HYATTSVILLE	MD		09/06/2024	7.875	343,338						480,000	08/13/2024
100162821		CHANDLER	AZ		08/12/2024	7.490	343,350						500,000	06/11/2024
100147426		TOPSHAM	ME		04/03/2024	10.250	343,357						436,000	01/26/2024
100175289		WENATCHEE	WA		11/05/2024	7.125	343,360						485,000	09/12/2024
100165303		DORCHESTER	MA		08/29/2024	7.875	343,364						1,080,000	08/07/2024
100171129		EATONTON	GA		11/22/2024	7.500	343,366		(5)				450,000	08/30/2024
100170120		DAVENPORT	FL		10/08/2024	7.624	343,366						395,000	08/15/2024
100030890		GARDEN CITY	NY		04/09/2019	4.460	343,387						655,500	07/31/2018
100156040		DELRAY BEACH	FL		06/18/2024	7.625	343,389		(3)				455,000	04/30/2024
100151274		MATTHEWS	NC		05/10/2024	7.625	343,389						438,000	02/29/2024
100164480		DENVER	NC		08/21/2024	7.124	343,392						450,000	06/25/2024
100165546		CHANDLER	AZ		08/29/2024	6.500	343,429						466,000	07/01/2024
100166947		HARPER	TX		09/13/2024	7.625	343,430						470,000	07/16/2024
100169072		SAINT CLOUD	FL		09/27/2024	7.625	343,436						487,000	07/24/2024
100145539		UNITED KINGDOM	GBR		03/12/2024	3.550	343,442		14,968			(7,543)	350,013	05/27/2020
100156749		CLEVELAND	GA		06/26/2024	9.625	343,443						485,000	06/03/2024
100026614		OAKDALE	CA		09/26/2018	4.875	343,445						390,000	06/13/2018
100171239		BROCKTON	MA		10/16/2024	7.500	343,453						446,000	07/18/2024
100132035		BELLEVUE	WA		10/13/2023	6.999	343,457						540,000	09/01/2023
100136112		EWING	NJ		12/18/2023	8.500	343,465						439,000	12/05/2023
100179483		BRANDYWINE	MD		11/21/2024	6.250	343,506		5				479,000	09/17/2024
100127568		KYLE	TX		09/08/2023	4.990	343,512						575,000	06/29/2023
100084794		KISSIMMEE	FL		08/02/2022	7.000	343,522						750,000	06/30/2022
100170375		ANDOVER	MN		10/08/2024	7.625	343,528						420,000	08/23/2024
100169831		FRESNO	CA		09/30/2024	7.375	343,542						399,000	04/09/2024
100081395		HOLLYWOOD	FL		03/18/2022	3.625	343,545						515,000	12/03/2021
100071620		TACOMA	WA		10/14/2021	4.500	343,556						455,000	06/11/2021
100165540		MERCED	CA		08/29/2024	7.125	343,559						580,000	07/06/2024
100168634		GARLAND	TX		09/25/2024	6.875	343,560						448,000	08/05/2024
100116768		PARSIPPANY	NJ		07/20/2023	4.375	343,562						580,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139509		PALMDALE	CA		12/28/2023	8.999	343,564						475,000	12/05/2023
100154592		SUTHERLAND	VA		06/14/2024	8.375	343,573						480,000	05/22/2024
100110221		LINCOLN	CA		06/30/2023	6.500	343,610						467,000	05/18/2023
100091978		SEVERN	MD		02/07/2023	8.750	343,629						517,000	07/22/2022
100027041		NORTH BERGEN	NJ		09/26/2018	4.625	343,643						510,000	06/14/2018
100119417		SCOTTSDALE	AZ		07/31/2023	6.125	343,643						565,000	06/05/2023
100158684		WESLEY CHAPEL	FL		07/10/2024	6.750	343,655						460,000	04/29/2024
100180381		DENVER	CO		11/25/2024	6.124	343,655						555,000	10/02/2024
100115893		KATY	TX		07/20/2023	6.990	343,658						469,000	05/22/2023
100169171		DURHAM	NC		09/27/2024	6.875	343,667						503,000	08/19/2024
100110228		MINNEAPOLIS	MN		06/30/2023	7.625	343,671						460,000	05/26/2023
100147366		BRIGHTON	CO		05/08/2024	8.125	343,682		(54)				445,000	04/11/2024
100100114		MIAMI	FL		03/28/2023	8.875	343,688						484,000	02/28/2023
100132111		WOONSOCKET	RI		10/13/2023	7.500	343,698						465,000	08/18/2023
100155928		COLUMBUS	OH		06/17/2024	7.500	343,702						482,000	04/12/2024
100182574		MURRIETA	CA		12/12/2024	6.875	343,708		(5)				510,000	10/24/2024
100160535		PHOENIX	AZ		07/19/2024	7.999	343,712						410,000	06/21/2024
100146705		DESERT HOT SPRINGS	CA		03/20/2024	7.999	343,714						550,000	02/27/2024
100144371		MILTON	GA		03/07/2024	7.625	343,717						515,000	12/22/2023
100185104		PLEASANT HILL	MO		12/20/2024	6.250	343,718		20				485,000	11/25/2024
100110584		OAK ISLAND	NC		06/30/2023	7.625	343,718						464,000	05/04/2023
100100773		STERLING	VA		04/28/2023	6.625	343,736						486,000	11/02/2021
100148448		FRONT ROYAL	VA		04/12/2024	7.375	343,738						476,000	02/23/2024
100151258		ORLANDO	FL		05/10/2024	7.625	343,743						450,000	03/22/2024
100147778		VIRGINIA BEACH	VA		04/08/2024	6.999	343,745						505,000	02/27/2024
100143192		CYPRESS	TX		02/16/2024	7.625	343,750						450,000	12/29/2023
100175380		FRAMINGHAM	MA		11/05/2024	6.625	343,761						462,000	09/20/2024
100158777		HOUSTON	TX		07/10/2024	7.250	343,765						485,000	05/02/2024
100178236		MESA	AZ		11/19/2024	7.499	343,779		(39)				410,000	10/31/2024
100164750		RIVERVIEW	FL		08/26/2024	7.875	343,780						435,000	06/28/2024
100150804		FONTANA	CA		05/08/2024	7.124	343,783						640,000	03/18/2024
100108165		FORT PIERCE	FL		05/24/2023	8.250	343,788						485,000	05/08/2023
100109267		ROCKWALL	TX		07/21/2023	6.750	343,788						530,000	06/05/2023
100143054		LITTLE RIVER	SC		02/14/2024	10.875	343,792						416,000	11/21/2023
100174696		TAMPA	FL		10/31/2024	9.250	343,793						385,000	03/25/2024
100131755		MORENO VALLEY	CA		10/06/2023	6.500	343,796						525,000	08/22/2022
100065250		LA MESA	CA		07/14/2021	3.500	343,811						550,000	05/30/2021
100101962		WESTMINSTER	MD		04/14/2023	10.250	343,821						475,000	02/23/2023
100084661		KISSIMMEE	FL		08/02/2022	8.375	343,831						470,000	06/21/2022
100143204		DOUGLAS	MI		02/16/2024	7.624	343,834						450,000	12/18/2023
100152744		TOMS RIVER	NJ		05/22/2024	8.374	343,839						420,000	04/25/2024
100108276		HUDSON	FL		05/24/2023	9.750	343,843						435,000	04/19/2023
100116159		EMERSON	NJ		07/20/2023	5.625	343,854						690,000	03/01/2024
100168477		SOUTH BEACH	OR		09/25/2024	8.125	343,882						455,000	08/05/2024
100119205		LEOMINSTER	MA		07/31/2023	6.625	343,886						505,000	06/13/2023
100150284		DEVENTER	NLD		04/29/2024	5.650	343,889					(12,051)	537,115	06/30/2024
100078487		AUSTIN	TX		02/02/2022	6.490	343,889						460,000	01/21/2022
100158207		UNITED KINGDOM	GBR		07/09/2024	3.490	343,895		9,167				370,000	10/01/2021
100130281		SAN JACINTO	CA		09/28/2023	8.875	343,904					(7,445)	380,000	08/07/2023
100055757		GOSHEN	VA		03/23/2021	5.250	343,911						287,000	01/08/2021
100163355		COLUMBIA	TN		08/13/2024	8.999	343,911						415,000	07/18/2024
100086566		MESA	AZ		09/30/2022	8.749	343,925						480,000	08/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150892		ASHEVILLE	NC		05/08/2024	5.750	343,949						663,000	03/14/2024
100086342		AMSTERDAM	NLD		08/29/2022	4.500	343,956					(22,616)	650,000	12/01/2023
100116327		ARCADIA	CA		07/20/2023	3.875	343,960						982,990	03/01/2024
100151279		SPRINGTOWN	TX		05/10/2024	7.500	343,965						452,000	03/15/2024
100080227		SARASOTA	FL		02/25/2022	5.475	343,965						425,000	02/10/2022
100146580		HILLSIDE	NJ		03/20/2024	9.624	343,989						440,000	02/26/2024
100087411		KISSIMMEE	FL		10/25/2022	5.500	343,997						470,000	04/26/2022
100185349		NORTH LAS VEGAS	NV		12/20/2024	5.875	344,005		15				477,000	10/18/2024
100151084		BOZEMAN	MT		05/08/2024	6.990	344,005						460,000	03/15/2024
100108392		BELLEVILLE	NJ		05/25/2023	7.846	344,022						595,000	04/28/2023
100077795		NORTH HOLLYWOOD	CA		12/23/2021	4.500	344,030		(487)				743,000	11/18/2021
100161096		DENVER	NC		07/24/2024	5.500	344,033						520,000	05/16/2024
100186187		DACULA	GA		12/27/2024	8.500	344,036		(3)				450,000	12/13/2024
100129482		PALM SPRINGS	CA		09/29/2023	6.624	344,038						800,000	08/04/2023
100039014		DUBLIN	IRL		09/27/2019	4.900	344,049					(22,577)	399,134	11/30/2018
100065032		HERCULES	CA		07/14/2021	3.875	344,051						585,000	05/20/2021
100185474		BELLA VISTA	AR		12/20/2024	6.125	344,051		9				480,000	10/31/2024
100076558		COEUR D ALENE	ID		12/16/2021	4.625	344,055		(311)				720,000	11/15/2021
100076076		GARDEN GROVE	CA		01/07/2022	3.875	344,061						830,000	10/22/2021
100084861		MAYPEARL	TX		08/02/2022	6.375	344,077						450,000	07/05/2022
100180764		GRANGER	IN		11/26/2024	7.500	344,090						425,000	10/11/2024
100088088		KISSIMMEE	FL		10/25/2022	8.500	344,091						525,000	09/16/2022
100151068		LAS VEGAS	NV		05/08/2024	5.625	344,097						471,000	03/08/2024
100161153		CHARLOTTE	NC		07/24/2024	7.375	344,108						460,000	06/03/2024
100090070		FORT WASHINGTON	PA		01/13/2023	7.875	344,113		(7)				685,000	11/29/2022
100153699		OVIEDO	FL		05/31/2024	7.250	344,116						431,000	04/11/2024
100120529		THE DALLES	OR		08/18/2023	9.875	344,117						419,000	07/19/2023
100155327		LAS VEGAS	NV		07/19/2024	7.250	344,117						465,000	07/10/2023
100128452		SPOKANE	WA		09/15/2023	9.125	344,128						420,000	07/14/2023
100147522		MERRITT ISLAND	FL		04/03/2024	8.750	344,143						440,000	02/16/2024
100184379		GURNEE	IL		12/16/2024	7.375	344,158		(8)				565,000	10/14/2024
100156450		GILBERT	AZ		06/24/2024	7.625	344,164						465,000	05/04/2024
100166185		PORT SAINT LUCIE	FL		09/09/2024	7.125	344,167						415,000	07/09/2024
100132093		CONVERSE	TX		10/13/2023	4.875	344,167						525,000	08/11/2023
100161010		VIRGINIA BEACH	VA		07/24/2024	6.875	344,170						464,900	05/21/2024
100134430		PALM CITY	FL		10/30/2023	7.624	344,171						700,000	10/05/2023
100139709		UNITED KINGDOM	GBR		12/18/2023	5.390	344,171					(6,259)	360,000	10/03/2023
100159007		AUSTIN	TX		08/15/2024	7.500	344,181						450,000	07/10/2024
100140171		PISCATAWAY	NJ		01/09/2024	7.625	344,212						460,000	11/22/2023
100138331		CHARLOTTE	NC		12/18/2023	8.625	344,212						428,000	11/02/2023
100156849		WOODRIDGE	NY		06/27/2024	7.720	344,213		3,005				600,000	05/24/2024
100141397		WINDERMERE	FL		01/30/2024	8.375	344,230						620,000	12/12/2023
100140889		SACRAMENTO	CA		01/25/2024	8.125	344,234						550,000	10/25/2023
100149467		VENTNOR CITY	NJ		04/24/2024	6.625	344,239						487,000	02/29/2024
100099552		COACHELLA	CA		02/17/2023	8.500	344,250						459,000	01/01/2023
100160527		ROSTRAVER TOWNSHIP	PA		07/19/2024	7.499	344,272						425,000	05/14/2024
100132141		CONVERSE	TX		10/13/2023	4.875	344,304						525,000	08/15/2023
100137701		FRISCO	TX		12/08/2023	8.125	344,327						475,000	09/29/2023
100045470		AMHERST	OH		11/25/2020	3.250	344,336						403,750	08/31/2020
100164079		WILTON MANORS	FL		08/21/2024	6.750	344,341		(18)				1,085,000	08/02/2024
100163384		GLOUCESTER	MA		09/27/2024	8.500	344,350						430,000	08/08/2024
100130109		NETHERLANDS	NLD		09/26/2023	6.250	344,370					(22,644)	475,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130110		NETHERLANDS	NLD		09/26/2023	6.250	344,370					(22,644)	475,000	12/01/2023
3500105173		WAIANAE	HI		09/12/2024	8.170	344,375						2,580,000	06/12/2024
100140673		PALERMO	CA		02/08/2024	8.125	344,378						445,000	01/16/2024
100153815		WINTER SPRINGS	FL		07/10/2024	9.750	344,379						432,000	12/22/2023
100175215		BAY POINT	CA		11/05/2024	6.624	344,383						500,000	08/28/2024
100128080		BEALETON	VA		09/08/2023	7.000	344,386						430,000	05/31/2022
100044517		SANTA ROSA	CA		11/19/2020	4.500	344,388						665,000	01/20/2020
100174281		PANAMA CITY BEACH	FL		10/31/2024	6.990	344,392						380,000	03/29/2024
100088359		GEORGETOWN	TX		01/06/2023	8.625	344,398						390,000	10/21/2022
100161138		MEDINA	MN		07/24/2024	6.500	344,405						442,000	05/31/2024
100026647		NUTLEY	NJ		09/26/2018	4.000	344,412						420,000	06/14/2018
100186013		COLTON	CA		12/27/2024	7.500	344,418		(1)				450,000	10/07/2024
100151885		ORLANDO	FL		05/10/2024	7.750	344,424						445,000	04/22/2024
100143112		WADDELL	AZ		02/16/2024	6.500	344,424						440,000	10/16/2023
100180164		PENNSAUKEN	NJ		11/25/2024	8.750	344,424						380,000	10/08/2024
100166137		SANTA ROSA BEACH	FL		09/09/2024	7.625	344,428						400,000	06/21/2024
100054947		SOUND BEACH	NY		03/23/2021	5.000	344,436		5,656				490,000	04/23/2024
100140527		BUDA	TX		01/19/2024	6.875	344,442						455,000	11/27/2023
100156446		BERTHOUD	CO		06/24/2024	7.625	344,445						480,000	04/01/2024
100156219		PANAMA CITY BEACH	FL		06/20/2024	7.250	344,448						735,000	04/26/2024
100024949		SAN DIEGO	CA		09/20/2018	4.375	344,459						456,000	04/30/2018
100129465		CUMMING	GA		09/29/2023	7.500	344,464						465,000	08/04/2023
100164855		MCKENA	IL		08/26/2024	7.375	344,464						425,500	06/17/2024
100129466		FERNANDINA BEACH	FL		09/29/2023	7.625	344,464						459,000	08/07/2023
100180411		DURHAM	NC		11/25/2024	6.625	344,471						540,000	10/03/2024
100150706		ASHEVILLE	NC		05/06/2024	7.625	344,478						485,000	02/27/2024
100091332		JONESBORO	GA		01/13/2023	8.875	344,487						387,000	01/01/2023
100090086		WEST VALLEY CITY	UT		01/13/2023	9.625	344,492						560,000	11/23/2022
100162743		HAMPSHIRE	IL		08/12/2024	6.625	344,496						390,000	05/30/2024
100080244		LAKE HAVASU CITY	AZ		02/25/2022	4.250	344,504		80				440,000	02/08/2022
100137326		WEBSTER	MA		12/01/2023	10.499	344,519						456,000	10/27/2023
100180643		LAS VEGAS	NV		11/26/2024	7.375	344,521		397				487,000	08/28/2024
100080812		BROOKLYN	NY		03/15/2022	4.825	344,530						810,000	03/03/2022
100146614		FORT MYERS	FL		03/20/2024	9.374	344,534						415,000	02/01/2024
100060199		TAKOMA PARK	MD		06/25/2021	4.125	344,538						525,000	04/21/2021
100135324		EAST PROVIDENCE	RI		11/13/2023	7.875	344,547						460,000	09/22/2023
100161119		MANCOS	CO		07/24/2024	7.125	344,549						500,000	05/24/2024
100186622		WINCHESTER	VA		12/30/2024	5.750	344,550		1				510,000	10/30/2024
100179501		POCATELLO	ID		11/21/2024	6.375	344,561		1				460,000	09/18/2024
100134563		LEESBURG	VA		10/30/2023	9.999	344,569						734,000	09/28/2023
100131911		DALLAS	TX		10/13/2023	7.750	344,569						515,000	08/29/2023
100043217		BRIDGEWATER	NJ		08/13/2020	5.000	344,569						617,500	12/06/2019
100166956		DELANO	CA		09/13/2024	7.500	344,572						450,000	07/03/2024
100074440		NORTH PORT	FL		12/02/2021	5.658	344,594						430,000	11/16/2021
100117228		CONROE	TX		07/20/2023	5.500	344,594						680,000	03/01/2024
100141058		TEMECULA	CA		02/20/2024	7.500	344,601						740,000	01/18/2024
100148344		LEANDER	TX		04/12/2024	7.500	344,603						475,000	01/31/2024
100186286		DAYTONA BEACH	FL		12/27/2024	7.990	344,608		(4)				412,000	10/29/2024
100157799		OAK CREEK	WI		08/01/2024	7.250	344,613						425,000	06/27/2024
100025520		STATEN ISLAND	NY		09/20/2018	3.750	344,619						475,000	04/30/2018
100119210		MYRTLE BEACH	SC		07/31/2023	7.625	344,628						460,000	06/07/2023
100164506		CLOVIS	CA		08/21/2024	6.990	344,657						460,000	06/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182206		SEASIDE HEIGHTS	NJ		12/12/2024	7.625	344,664		(9)				375,000	10/18/2024
100120778		MANASSAS	VA		08/25/2023	9.500	344,668						420,000	05/22/2023
100115921		WASHINGTON	DC		07/20/2023	7.250	344,670						530,000	05/19/2023
100156421		BRIGANTINE	NJ		06/24/2024	7.124	344,673						503,000	05/17/2024
100053884		RAINIER	WA		03/23/2021	4.625	344,675						525,000	01/03/2021
100164007		CHICAGO	IL		08/21/2024	8.375	344,682						425,000	07/12/2024
100128175		SEVIERVILLE	TN		09/18/2023	7.625	344,682						415,000	08/17/2023
100131664		VIRGINIA BEACH	VA		10/06/2023	7.625	344,698						415,000	08/21/2023
100144247		FRANKFORT	IL		03/08/2024	8.250	344,717						448,000	01/19/2024
100161533		MYERSVILLE	MD		07/30/2024	7.875	344,728						450,000	05/28/2024
100165463		WINDSOR LOCKS	CT		08/29/2024	7.625	344,742						450,000	06/27/2024
100180352		HOUSTON	TX		11/25/2024	7.375	344,743						510,000	09/27/2024
100174603		ROYAL OAK	MI		10/31/2024	7.500	344,755						450,000	01/31/2024
100140400		SURPRISE	AZ		01/18/2024	8.000	344,764						454,000	11/16/2023
100152730		HEMET	CA		05/22/2024	7.624	344,773						415,000	04/29/2024
100128803		SAN ANTONIO	TX		09/21/2023	7.999	344,790						435,000	08/03/2023
100128121		PLEASANT VIEW	TN		09/08/2023	7.500	344,794						400,000	09/01/2022
100121008		LATHROP	CA		08/30/2023	5.875	344,797						687,000	06/27/2023
100155271		SELDEN	NY		07/19/2024	8.375	344,804						580,000	08/07/2023
100102972		SAN FRANCISCO	CA		06/22/2023	7.875	344,813						2,220,000	01/20/2023
100164465		NASHVILLE	TN		08/21/2024	7.490	344,813						485,000	06/27/2024
100091194		WORCESTER	MA		01/31/2023	8.999	344,828						490,000	11/29/2022
100174332		PALM DESERT	CA		10/31/2024	7.625	344,832						375,000	04/12/2024
100131667		CONVERSE	TX		10/06/2023	4.875	344,836						525,000	08/18/2023
100087936		IRON MOUNTAIN	MI		10/25/2022	7.125	344,842						710,000	09/27/2022
100156685		FRESNO	CA		06/24/2024	7.750	344,853						460,000	02/13/2024
100161313		PASADENA	CA		07/25/2024	5.990	344,858						1,310,000	05/28/2024
100161898		JURUPA VALLEY	CA		07/31/2024	7.125	344,863						610,000	07/11/2024
100138211		VISTA	CA		12/14/2023	9.000	344,884						612,000	11/01/2023
100159264		UNIVERSITY PLACE	WA		07/15/2024	6.990	344,885						675,000	05/31/2024
100152349		COACHELLA	CA		05/17/2024	5.375	344,890						565,000	03/22/2024
100081411		CARPINTERIA	CA		03/18/2022	3.250	344,892						775,000	01/19/2022
100115109		MINNEAPOLIS	MN		07/14/2023	6.500	344,892						580,000	06/06/2023
100138280		CINNAMINSON	NJ		12/18/2023	9.750	344,899						463,000	11/24/2023
100179802		QUEEN CREEK	AZ		11/21/2024	7.125	344,906						470,000	09/10/2024
100136724		LILBURN	GA		11/27/2023	8.360	344,928						540,000	10/23/2023
100108043		SCOTTSDALE	AZ		05/25/2023	7.500	344,933						472,000	03/29/2023
100136516		FRESNO	CA		11/20/2023	6.500	344,940						500,000	09/20/2023
100133780		NEWBERG	OR		10/20/2023	8.125	344,946						460,000	09/26/2023
100168490		FRESNO	CA		09/25/2024	6.625	344,950						431,000	07/15/2024
100107970		MILWAUKIE	OR		05/22/2023	9.250	344,961						440,000	01/24/2023
100144542		BABCOCK RANCH	FL		04/26/2024	6.500	344,969						700,000	03/08/2024
100076234		LAKE WORTH	FL		01/07/2022	4.375	344,984						443,000	10/28/2021
100168485		CARLTON	MN		09/25/2024	7.375	344,985						425,000	08/05/2024
100165378		WOODSTOCK	GA		08/29/2024	6.875	344,988						495,000	04/16/2024
3.62428E+11		JACKSONVILLE	FL		11/22/2024	9.220	345,000						1,380,000	08/19/2024
100119621		OCEANSIDE	CA		07/31/2023	9.250	345,000						450,000	05/30/2023
100148608		NOKOMIS	FL		04/12/2024	6.990	345,011						495,000	02/20/2024
100090117		LAKEHILLS	TX		01/13/2023	9.375	345,014						799,000	11/28/2022
100141431		NORWALK	CT		01/30/2024	10.750	345,015						400,000	12/27/2023
100182169		PORT ST LUCIE	FL		12/12/2024	5.250	345,021		70				430,000	10/08/2024
100141210		BOILING SPRINGS	SC		01/30/2024	8.375	345,024		1,797				495,000	11/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168218		MERIDIAN	ID		09/20/2024	6.500	345,032						468,000	04/11/2024
100065627		RANCHO CUCAMONGA	CA		07/28/2021	3.625	345,033						505,000	05/30/2021
100181209		SUGARLOAF	CA		12/06/2024	6.999	345,066		1				628,000	11/12/2024
100151182		BOWIE	MD		05/10/2024	7.625	345,066						455,000	04/05/2024
100170379		COLUMBIANA	OH		10/08/2024	7.875	345,093						380,000	08/16/2024
100101552		MANTEO	NC		04/26/2023	6.625	345,099						470,000	02/14/2023
100137001		PERTH AMBOY	NJ		11/28/2023	7.875	345,100						510,000	10/06/2023
3500108915		ALEXANDRIA	VA		10/16/2024	8.345	345,100						2,040,000	08/21/2024
100081382		AUSTIN	TX		03/18/2022	3.750	345,111						565,000	12/17/2021
100166183		SEVIERVILLE	TN		09/09/2024	7.125	345,117						462,000	07/15/2024
100144862		UNITED KINGDOM	GBR		03/12/2024	3.390	345,128		15,034			(7,439)	350,000	04/03/2020
100158158		MARIETTA	GA		07/09/2024	6.875	345,150						485,000	05/13/2024
100110289		KISSIMMEE	FL		06/30/2023	7.625	345,152						435,000	04/27/2023
100116437		QUEENS VILLAGE	NY		07/20/2023	6.125	345,156						875,000	03/01/2024
100115886		NEW ORLEANS	LA		07/20/2023	7.625	345,157						460,000	05/26/2023
100100609		WITTMANN	AZ		04/27/2023	7.875	345,178						595,000	03/16/2023
100170226		CAROLINA BEACH	NC		10/08/2024	7.624	345,178						445,000	08/02/2024
100160055		GALVESTON	TX		07/17/2024	7.875	345,196						503,000	05/10/2024
100181213		APPLE VALLEY	CA		12/06/2024	6.375	345,206		27				550,000	11/05/2024
100128790		WHITE PLAINS	NY		09/21/2023	8.874	345,225						450,000	08/31/2023
100144646		UNITED KINGDOM	GBR		01/25/2024	7.240	345,230					(4,959)	390,000	01/12/2024
100178372		CENTRAL FALLS	RI		11/20/2024	7.490	345,242						446,000	10/24/2024
100071742		MIAMI	FL		10/14/2021	4.500	345,243						720,000	08/23/2021
100068461		WOODLAND HILLS	CA		08/25/2021	4.375	345,250						475,000	07/03/2021
100164838		LIBERTY HILL	TX		08/26/2024	6.500	345,261						450,000	07/02/2024
100169039		LEWISVILLE	TX		09/27/2024	7.500	345,269						450,000	07/12/2024
100145019		UNITED KINGDOM	GBR		03/12/2024	9.500	345,269		13,717			(7,482)	350,013	10/11/2019
100152861		POWELL	TN		05/22/2024	9.250	345,273						1,400,000	05/02/2024
100141017		CATHEDRAL CITY	CA		02/20/2024	7.750	345,276		2,405				540,000	01/12/2024
100173955		SILVERTHORNE	CO		10/31/2024	7.875	345,292						425,000	08/12/2024
100141228		WEYMOUTH	MA		01/30/2024	9.375	345,293						560,000	11/30/2023
100159900		LAKE WORTH	FL		08/16/2024	7.990	345,295						500,000	04/10/2024
100144391		ROCKPORT	TX		03/07/2024	8.125	345,296						499,000	12/21/2023
100119814		CHICAGO	IL		08/08/2023	7.748	345,305						490,000	07/05/2023
100147636		CAPE CORAL	FL		04/04/2024	10.999	345,314						440,000	03/01/2024
100071615		CLOVIS	CA		10/14/2021	3.990	345,327						475,000	06/08/2021
100091714		PLEASANT RIDGE	MI		03/24/2023	8.875	345,340						425,000	01/25/2023
100116477		STATEN ISLAND	NY		07/20/2023	5.625	345,352						845,000	03/01/2024
100175284		KANSAS CITY	MO		11/05/2024	6.500	345,369						475,000	09/13/2024
4010058786		TRENTON	NJ		09/28/2023	7.813	345,388						485,000	06/20/2023
100171599		ALBUQUERQUE	NM		10/16/2024	8.125	345,395						417,000	08/26/2024
100158733		AURORA	CO		07/10/2024	5.250	345,397						480,000	05/07/2024
100135257		DAYTONA BEACH	FL		11/08/2023	7.250	345,398						453,000	09/07/2023
100132010		CONVERSE	TX		10/13/2023	4.875	345,406						525,000	08/28/2023
100149969		NORTH CHARLESTON	SC		06/07/2024	7.500	345,410						525,000	04/19/2024
100148537		NASHVILLE	TN		04/12/2024	7.250	345,411						460,000	02/16/2024
100180743		BRIGANTINE	NJ		11/26/2024	7.875	345,417		(33)				505,000	09/30/2024
100044014		LONG BEACH	NY		08/19/2020	5.000	345,421						437,000	05/16/2019
100129519		ATLANTA	GA		09/29/2023	7.375	345,427						470,000	07/28/2023
100091831		SACRAMENTO	CA		01/30/2023	8.375	345,427						440,000	12/23/2022
100172643		MARGATE	FL		10/24/2024	7.750	345,437						437,500	10/01/2024
100086134		CORNVILLE	AZ		10/07/2022	7.125	345,453						720,000	09/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115264		KINGSTON	NY		07/17/2023	7.969	345,470						470,000	06/09/2023
100138119		PANORAMA CITY AREA	CA		12/14/2023	8.375	345,471						650,000	10/27/2023
100118721		BAKERSFIELD	CA		07/25/2023	9.125	345,472						440,000	05/24/2023
100137231		WEST GROVE	PA		11/29/2023	8.750	345,485						515,000	10/10/2023
100156106		EDISON	NJ		06/18/2024	7.500	345,492						495,000	04/30/2024
100117395		LAS VEGAS	NV		07/20/2023	4.125	345,510						541,000	03/01/2024
100150793		EUREKA	CA		05/08/2024	7.625	345,515						485,000	03/26/2024
100176093		RENFREW	PA		12/20/2024	7.750	345,519		778				399,000	11/20/2024
100057556		CLINTON	NJ		06/30/2021	3.250	345,532						550,000	05/13/2021
100134622		WESLEY CHAPEL	FL		10/30/2023	8.250	345,532						775,000	09/19/2023
100156409		FRESNO	CA		06/24/2024	7.624	345,547						430,000	05/17/2024
100172841		KALAMA	WA		10/25/2024	7.375	345,553						455,000	09/03/2024
100110604		SUNLAND	CA		06/30/2023	6.625	345,559						780,000	05/06/2023
100180569		GERMANTOWN	MD		11/26/2024	6.499	345,561		11				550,000	10/31/2024
100017397		LA MIRADA	CA		04/26/2018	4.125	345,561						620,000	12/31/2017
100151435		LYNDEN	WA		05/10/2024	6.624	345,565						500,000	03/25/2024
100043849		STATEN ISLAND	NY		08/19/2020	5.750	345,565						356,250	12/26/2019
100147573		POUGHKEEPSIE	NY		04/03/2024	8.625	345,575						433,000	02/28/2024
100079701		HOLLYWOOD	FL		04/25/2022	5.000	345,575						520,000	01/26/2022
100025194		MORRISTOWN	NJ		09/20/2018	4.625	345,575						620,000	08/11/2022
100162978		EAGLE	ID		08/12/2024	7.490	345,582						491,000	06/11/2024
100065555		PFLUGERVILLE	TX		07/28/2021	3.750	345,607						480,000	04/24/2021
100073549		FLOWER MOUND	TX		11/19/2021	4.250	345,635						455,000	09/29/2021
100129273		CROMWELL	MN		09/25/2023	9.875	345,638						432,000	08/18/2023
100186616		STEPHENS CITY	VA		12/30/2024	5.750	345,652		1				482,000	10/24/2024
100185903		GAINESVILLE	GA		12/26/2024	6.999	345,652		(1)				435,000	12/03/2024
100150682		HANFORD	CA		05/06/2024	7.990	345,654						460,000	01/22/2024
100166972		FRESNO	CA		09/13/2024	7.500	345,657						541,000	07/05/2024
100147312		S-GRAVENHAGE	NLD		03/27/2024	6.000	345,665					(15,654)	417,188	06/30/2024
100083418		ROTTERDAM	NLD		05/27/2022	3.600	345,665					(22,729)	445,000	12/01/2023
100065161		RIVERSIDE	CA		07/14/2021	4.125	345,690						515,000	05/21/2021
100128319		GAITHERSBURG	MD		09/14/2023	9.375	345,698						435,000	08/02/2023
100117479		KINGSTON	NY		07/20/2023	7.625	345,701						450,000	03/01/2024
3340082932		PATCHOGUE	NY		10/10/2024	8.668	345,708						1,437,000	08/02/2024
100179733		ORANGE BEACH	AL		11/21/2024	5.750	345,716		44				490,000	09/27/2024
100176753		HENDERSON	NV		11/15/2024	7.125	345,723		(29)				424,000	05/17/2024
100076714		SACRAMENTO	CA		12/30/2021	4.500	345,726		(311)				510,000	11/30/2021
100160900		CEDAR PARK	TX		07/24/2024	7.875	345,727						458,000	06/04/2024
100145249		UNITED KINGDOM	GBR		03/12/2024	9.500	345,740		12,074			(7,295)	360,013	12/23/2019
100014045		JACKSONVILLE	FL		05/25/2017	4.625	345,740						410,000	01/31/2017
100102601		LAS VEGAS	NV		06/07/2023	8.250	345,757		(164)				535,000	10/24/2022
100133408		ONTARIO	CA		11/21/2023	7.990	345,773						455,000	09/28/2023
100118918		PALMDALE	CA		07/27/2023	7.875	345,801						525,000	06/21/2023
100030719		WAIPAHU	HI		04/09/2019	2.125	345,814						626,050	10/26/2017
100175026		DELMAR	DE		11/05/2024	8.875	345,815		(26)				518,000	10/10/2024
100158314		UNITED KINGDOM	GBR		07/09/2024	3.290	345,844		5,086			(7,488)	500,000	10/25/2021
100171478		LAKE HAVASU CITY	AZ		10/16/2024	7.625	345,852						434,000	07/25/2024
100186683		BEAUMONT	TX		12/31/2024	7.375	345,870		69				457,000	11/15/2024
100139154		BROOKLYN	NY		12/28/2023	8.749	345,874						990,000	11/20/2023
100053349		LAKE FOREST	CA		03/23/2021	5.500	345,875						635,000	01/01/2021
100148684		PHOENIX	AZ		04/16/2024	8.249	345,879						380,000	02/19/2024
100165420		HOLYOKE	MA		08/29/2024	8.625	345,881						450,000	06/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114693		HILLSBORO	OR		06/29/2023	6.999	345,884						510,000	05/25/2023
100169787		ANNA	TX		09/30/2024	7.375	345,897						475,000	07/08/2024
100114721		FORT LAUDERDALE	FL		06/29/2023	8.375	345,908						460,000	05/31/2023
100171342		DENVER	CO		10/16/2024	7.375	345,920						893,000	09/05/2024
100128818		PAGOSA SPRINGS	CO		09/21/2023	7.375	345,927						620,000	07/31/2023
100132109		PUYALLUP	WA		10/13/2023	7.250	345,932						466,000	08/09/2023
100149325		HOUSTON	TX		04/24/2024	6.875	345,946						462,500	03/04/2024
100120452		PORT SAINT LUCIE	FL		08/18/2023	8.875	345,952						388,000	07/20/2023
100153644		DELRAY BEACH	FL		05/31/2024	7.625	345,960		61				455,000	04/30/2024
100091226		INDIO	CA		01/31/2023	9.999	345,970						545,000	12/12/2022
100141655		DULUTH	GA		01/30/2024	8.375	345,995						450,000	01/05/2024
100147022		ALBUQUERQUE	NM		03/27/2024	7.750	345,996						480,000	10/23/2023
100152910		ALABASTER	AL		05/22/2024	8.250	346,021						405,000	05/03/2024
100156884		PHILADELPHIA	PA		06/27/2024	8.620	346,025						450,000	05/09/2024
100149971		NORTH CHARLESTON	SC		06/07/2024	7.375	346,027						525,000	04/19/2024
100173172		MC KINNEY	TX		10/30/2024	6.624	346,047						430,000	09/25/2024
100185826		MORRISON	CO		12/26/2024	7.000	346,058		(2)				595,000	11/01/2024
100165349		BENSENVILLE	IL		08/29/2024	7.750	346,061						400,000	08/02/2024
100137620		PHOENIX	AZ		12/08/2023	7.375	346,069						468,000	09/13/2023
100119945		AUGUSTA	GA		08/11/2023	7.625	346,078						455,000	06/30/2023
100156967		UNITED KINGDOM	GBR		06/27/2024	5.740	346,081					(3,660)	365,000	06/10/2024
100076318		SAINT AUGUSTINE	FL		01/07/2022	3.875	346,085						497,000	11/15/2021
100091007		LOS ANGELES	CA		01/31/2023	7.999	346,087						595,000	12/09/2022
100109359		FRESNO	CA		06/12/2023	7.500	346,104						460,000	04/01/2023
100027844		BROOKDALE	CA		10/26/2018	4.000	346,104						612,750	06/04/2018
100078005		WRIGHTWOOD	CA		01/12/2022	4.937	346,108						450,000	12/16/2021
3310069531		MONROE	NY		06/04/2024	8.491	346,112						3,300,000	01/26/2024
100157820		MATTHEWS	NC		08/01/2024	7.625	346,118						495,000	06/26/2024
100089413		BAKERSFIELD	CA		11/18/2022	8.875	346,127						440,000	09/13/2022
100156170		CAPE CANAVERAL	FL		06/20/2024	8.750	346,132						550,000	05/03/2024
100136098		NORTH LIBERTY	IA		12/18/2023	10.875	346,142						410,000	11/15/2023
100147764		SAVANNAH	GA		04/08/2024	7.500	346,151						500,000	02/23/2024
100154689		WILLINGBORO	NJ		07/19/2024	9.750	346,160						427,000	10/31/2023
100147684		LAS VEGAS	NV		04/04/2024	6.499	346,164						445,000	03/12/2024
100145009		UNITED KINGDOM	GBR		03/12/2024	3.890	346,178		15,104			(7,603)	400,000	12/23/2019
100147957		SYLVA	NC		04/08/2024	7.125	346,189						518,000	02/13/2024
100169543		BELMONT	MA		09/30/2024	7.625	346,190		(34)				490,000	07/01/2024
100128755		TAMARAC	FL		09/21/2023	7.950	346,195		50				440,000	08/18/2023
100151097		FREDERICKSBURG	VA		05/08/2024	7.625	346,196						450,000	03/12/2024
100116070		PEARLAND	TX		07/20/2023	10.875	346,212						415,000	03/01/2024
100166431		SAN BERNARDINO	CA		10/31/2024	7.000	346,222						550,000	09/13/2024
100140090		NAPLES	FL		01/09/2024	8.125	346,223						455,000	10/30/2023
100116633		FONTANA	CA		07/20/2023	4.000	346,223						665,000	03/01/2024
100172117		LAS VEGAS	NV		10/17/2024	7.250	346,237						442,000	09/24/2024
100030232		SAN RAMON	CA		12/20/2018	5.250	346,243						850,000	09/30/2018
100165265		RENO	NV		08/29/2024	7.125	346,247		(12)				457,000	08/08/2024
100173226		MYRTLE BEACH	SC		10/30/2024	5.990	346,247						501,000	08/26/2024
100154534		ALBERMARLE	NC		06/14/2024	7.375	346,248						1,250,000	05/24/2024
100115961		SALISBURY	MD		07/20/2023	6.625	346,262						549,000	05/30/2023
100148322		PHOENIX	AZ		04/12/2024	7.625	346,278						425,000	03/02/2024
100151018		CONWAY	SC		05/08/2024	7.625	346,291						425,000	03/11/2024
100145294		UNITED KINGDOM	GBR		03/12/2024	9.500	346,306		13,546			(7,495)	349,977	01/09/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113330		LIVERMORE	CA		06/29/2023	5.375	346,313						1,565,000	05/13/2022
100144750		UNITED KINGDOM	GBR		03/12/2024	3.390	346,314		16,034			(7,571)	350,000	12/18/2019
100182409		HEBER CITY	UT		12/12/2024	6.624	346,316		7				500,000	10/08/2024
100108453		AMITYVILLE	NY		05/25/2023	7.488	346,327						500,000	04/28/2023
100153226		PENSACOLA	FL		05/30/2024	6.990	346,327						468,500	04/01/2024
100119452		WESLEY CHAPEL	FL		07/31/2023	7.625	346,344						445,000	06/14/2023
100091103		LOS ANGELES	CA		01/31/2023	9.999	346,345						620,000	12/19/2022
100114137		MIAMI	FL		06/29/2023	5.875	346,345						990,000	05/16/2022
100100865		WEST NEW YORK	NJ		04/28/2023	6.125	346,350						490,000	12/21/2021
100065363		SURFSIDE BEACH	SC		07/28/2021	3.990	346,352						485,000	05/21/2021
100099675		NIPOMO	CA		04/06/2023	7.875	346,352						940,000	03/07/2023
100171867		BOZEMAN	MT		10/17/2024	7.124	346,357						455,000	08/23/2024
100182586		BAKERSFIELD	CA		12/12/2024	6.750	346,384		(4)				490,000	11/04/2024
100174989		SAINT AUGUSTINE	FL		10/31/2024	7.750	346,385						415,000	05/25/2024
100148188		MINNEAPOLIS	MN		04/12/2024	7.625	346,395						430,000	02/29/2024
100166921		YUMA	AZ		09/13/2024	7.990	346,405						450,000	06/22/2024
100116142		CLARKSBURG	MD		07/20/2023	5.250	346,448						550,000	03/01/2024
100137668		CLOVIS	CA		12/08/2023	7.625	346,450						469,500	10/12/2023
100045741		MIDDLETOWN	NJ		11/25/2020	2.976	346,452						308,750	08/09/2020
100129786		LAS VEGAS	NV		09/27/2023	7.499	346,480						500,000	08/25/2023
100155930		COLLEGE STATION	TX		06/17/2024	7.000	346,485						490,000	04/15/2024
100152176		INGLEWOOD	CA		05/17/2024	7.375	346,511						470,000	03/22/2024
3410000537		NASHVILLE	TN		09/24/2024	9.316	346,527						3,750,000	08/14/2024
100109977		NAPLES	FL		06/22/2023	7.270	346,538		4,990				712,000	05/04/2023
100176662		DORAL	FL		11/15/2024	7.625	346,553		(47)				520,000	08/26/2024
100126290		WATERBURY	CT		08/30/2023	8.124	346,582						434,000	08/03/2023
100161493		INDIANAPOLIS	IN		07/30/2024	7.990	346,585						460,000	05/23/2024
100019704		PRINCETON	TX		07/26/2018	5.000	346,592						520,000	04/26/2018
100176721		FORT WORTH	TX		11/15/2024	7.875	346,596		(34)				425,000	05/03/2024
100128791		OVIEDO	FL		09/21/2023	8.874	346,605						520,300	09/06/2023
100152461		HAMILTON	NJ		05/16/2024	9.875	346,616						375,000	03/01/2024
100134537		STERLING HEIGHTS	MI		10/30/2023	8.875	346,627		(83)				476,000	09/22/2023
100168356		VERO BEACH	FL		09/25/2024	5.500	346,629						505,000	07/30/2024
3340085209		SHIRLEY	NY		10/03/2024	8.966	346,639						1,196,000	09/04/2024
100139095		SHELTON	CT		12/28/2023	8.000	346,642						760,000	12/06/2023
100175707		BURLESON	TX		11/12/2024	6.375	346,647		1,131				450,000	10/25/2024
100048460		SANTA ANA	CA		11/20/2020	3.250	346,661						427,500	07/31/2020
100076399		BRADENTON	FL		12/23/2021	5.500	346,663						420,000	11/19/2021
100146758		HESPERIA	CA		03/20/2024	7.125	346,670						500,000	02/20/2024
100127505		LANHAM	MD		09/08/2023	7.500	346,677						460,000	07/14/2023
100120096		LACKAWAXEN	PA		08/11/2023	7.250	346,677						465,000	06/26/2023
100101879		KATY	TX		04/06/2023	7.625	346,700						440,000	02/17/2023
100118954		SPOKANE	WA		07/27/2023	7.750	346,704						430,000	06/26/2023
100144146		SAN ANTONIO	TX		03/07/2024	6.625	346,706						475,000	12/29/2023
100152456		COLUMBUS	OH		05/16/2024	8.625	346,708						460,000	02/16/2024
100065182		NEW MARKET	MD		07/14/2021	3.625	346,711						485,000	05/17/2021
4010046416		TRENTON	NJ		03/22/2023	8.663	346,714						485,000	01/07/2023
100132060		MELISSA	TX		10/13/2023	6.990	346,722						468,000	08/18/2023
100140849		BAY SHORE	NY		03/06/2024	8.250	346,723		(63)				450,000	01/12/2024
100133574		GRAND MARAIS	MN		10/23/2023	7.624	346,728						454,000	09/14/2023
100117870		PANAMA CITY BEACH	FL		07/20/2023	8.500	346,736						545,000	03/01/2024
100031870		HARBOR CITY	CA		03/29/2019	3.500	346,743						680,000	12/08/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100137951		MALAKOFF	TX		12/13/2023	7.624	346,777						490,000	10/25/2023
100159734		CLEARWATER	FL		08/23/2024	9.500	346,779						400,000	07/25/2024
100071637		POMONA	CA		10/14/2021	4.375	346,782						530,000	06/15/2021
100142791		SAINT AUGUSTINE	FL		02/08/2024	7.125	346,797						435,000	12/14/2023
100149976		NORTH CHARLESTON	SC		06/07/2024	7.500	346,798						525,000	04/19/2024
100147847		ROGERS	AR		04/08/2024	7.000	346,809						460,000	02/05/2024
100136999		LAGRANGE	GA		11/28/2023	8.000	346,813						470,000	10/16/2023
100179929		MARICOPA	AZ		11/25/2024	6.125	346,822		31				401,000	09/24/2024
100117130		STATEN ISLAND	NY		07/20/2023	5.250	346,829						550,000	03/01/2024
100143864		UNITED KINGDOM	GBR		02/28/2024	6.940	346,841					(3,871)	390,000	02/19/2024
100170432		RENO	NV		10/09/2024	7.625	346,849						620,000	08/28/2024
100055877		ELIZABETH	NJ		03/26/2021	3.250	346,853						595,000	01/07/2021
100079512		VANCOUVER	WA		04/25/2022	4.375	346,861						453,000	01/13/2022
100141256		TAMPA	FL		01/30/2024	9.500	346,887						485,000	11/30/2023
100081331		ALPHARETTA	GA		03/18/2022	3.990	346,894						465,000	12/27/2021
100114951		PORTERVILLE	CA		07/13/2023	7.375	346,920						503,000	06/13/2023
3500112299		MIAMI	FL		12/20/2024	8.110	346,931						2,940,000	10/12/2024
100145281		UNITED KINGDOM	GBR		03/12/2024	9.500	346,947		14,487			(7,620)	364,983	04/22/2020
100103289		PALMDALE	CA		04/27/2023	9.125	346,968						430,000	04/12/2023
100175252		BOYNTON BEACH	FL		11/05/2024	6.500	346,991						460,000	09/19/2024
100136241		NORTHLAKE	TX		11/20/2023	8.125	346,996						465,000	10/12/2023
100140345		PEMBROKE PINES	FL		01/18/2024	7.990	347,021						455,000	11/21/2023
100167148		BELLEVUE	WA		09/13/2024	8.000	347,027						440,000	03/29/2024
100141340		LOS ANGELES	CA		01/30/2024	7.625	347,027						600,000	12/13/2023
100156302		VISALIA	CA		07/25/2024	7.250	347,062						536,000	06/18/2024
100163174		SOUTHERN PINES	NC		08/13/2024	7.624	347,068						433,000	07/01/2024
100113065		SOUTH OZONE PARK	NY		06/29/2023	5.630	347,073						610,000	04/07/2023
100181897		POLK CITY	FL		12/12/2024	6.124	347,084		16				478,000	09/30/2024
100049022		LINDEN	NJ		11/20/2020	4.250	347,087						379,050	07/31/2020
100154780		DETROIT	MI		07/19/2024	7.250	347,090						459,000	02/26/2024
100140245		SAN JACINTO	CA		01/18/2024	7.124	347,098						465,000	12/07/2023
100170149		SPRING HILL	FL		10/08/2024	7.624	347,121						395,000	08/30/2024
100151212		WASHINGTON	DC		05/10/2024	6.625	347,130						475,000	03/08/2024
100116125		ELGIN	IL		07/20/2023	5.500	347,137						625,000	03/01/2024
100025180		RIDGEWOOD	NJ		09/20/2018	4.500	347,145						437,000	04/30/2018
100171628		ROMULUS	MI		10/16/2024	7.125	347,146						450,000	08/29/2024
100132422		FOUNTAIN HILLS	AZ		11/03/2023	7.750	347,150						517,000	05/19/2023
100154845		EAST ORANGE	NJ		07/19/2024	8.125	347,173						485,000	01/23/2024
100145283		UNITED KINGDOM	GBR		03/12/2024	9.500	347,177		11,955			(7,523)	350,000	11/11/2019
100148442		AUBURN	GA		04/12/2024	5.500	347,178						540,000	02/06/2024
100149451		ROCKVILLE	MD		04/24/2024	7.000	347,188						490,000	02/29/2024
100144430		KATY	TX		03/07/2024	6.990	347,200						480,000	01/22/2024
100144395		ANDERSON	CA		03/07/2024	8.125	347,201						454,000	12/22/2023
100173311		MC GAHEYSVILLE	VA		10/30/2024	6.625	347,206						460,000	08/23/2024
100049778		GILROY	CA		11/20/2020	4.000	347,209						698,060	07/31/2020
100150971		WATERFORD	NY		05/08/2024	6.500	347,215						525,000	03/06/2024
100156452		LITTLEROCK	CA		06/24/2024	7.125	347,223		24				470,000	04/26/2024
100148207		HILLSBORO	OR		04/12/2024	7.124	347,229						490,000	03/01/2024
100169911		WOODSTOCK	GA		11/08/2024	6.750	347,239		(21)				525,000	10/02/2024
100172311		RIVERTON	UT		10/21/2024	6.625	347,240						468,000	09/05/2024
100116069		SPARKS	NV		07/20/2023	6.875	347,247						450,000	03/01/2024
100132104		PETERBOROUGH	NH		10/13/2023	6.500	347,255						520,000	08/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142660		MAGNA	UT		02/08/2024	7.625	347,258						482,000	11/20/2023
100184491		SANDY	UT		12/17/2024	8.000	347,282		(14)				1,052,000	11/01/2024
100175360		PISCATAWAY	NJ		11/05/2024	6.990	347,292						455,000	09/16/2024
100141913		KATY	TX		03/27/2024	7.875	347,303						426,000	02/09/2024
100170449		PAWTUCKET	RI		10/09/2024	7.499	347,310						480,000	09/18/2024
100082602		PHILADELPHIA	PA		04/14/2022	4.750	347,328						485,000	02/24/2022
100179412		SOUTH DAYTONA	FL		12/27/2024	7.500	347,334		(5)				453,000	12/02/2024
100054113		RICHMOND HILL	GA		03/23/2021	4.000	347,353						449,000	01/04/2021
100134754		WESLEY CHAPEL	FL		10/30/2023	7.625	347,358		3,302				438,000	09/28/2023
100161084		WINDSOR	CO		07/24/2024	5.875	347,362						505,000	05/31/2024
100181706		LAS VEGAS	NV		12/11/2024	6.875	347,363		(11)				430,000	11/04/2024
100120560		KISSIMMEE	FL		08/18/2023	10.625	347,366						394,000	07/25/2023
100157921		SANGER	TX		07/09/2024	6.875	347,371						393,000	04/26/2024
100141423		BUFORD	GA		01/30/2024	8.625	347,380						450,000	12/22/2023
100100309		KATY	TX		03/24/2023	10.375	347,394						432,000	03/03/2023
100139735		UNITED KINGDOM	GBR		12/18/2023	6.640	347,404					(6,055)	375,000	06/16/2023
100153387		NORTH MIAMI BEACH	FL		05/29/2024	7.249	347,407						625,000	05/03/2024
100159239		MERCED	CA		07/15/2024	7.500	347,411						636,000	06/03/2024
100024750		PALISADES PARK	NJ		09/20/2018	4.000	347,412						579,500	04/30/2018
100057503		CLINTON	NJ		06/30/2021	3.490	347,418						550,000	04/28/2021
100031606		LAKE FOREST	CA		03/29/2019	4.125	347,433						711,900	12/09/2018
100114717		NORTH FORT MYERS	FL		06/29/2023	7.250	347,440		36				540,000	05/31/2023
100116334		HUNTER	NY		07/20/2023	5.125	347,451		1,253				600,000	03/01/2024
100164289		PUNTA GORDA	FL		08/21/2024	7.624	347,457						457,000	07/10/2024
100080969		NAMPA	ID		03/18/2022	3.990	347,474						464,990	01/14/2022
3310055254		BRENTWOOD	TN		07/27/2023	8.603	347,490						1,850,000	04/07/2023
100173975		HOUSTON	TX		10/31/2024	7.875	347,515						415,000	08/06/2024
100148393		RIVERHEAD	NY		04/12/2024	6.875	347,517						500,000	02/14/2024
100148565		WALLINGFORD	CT		04/12/2024	6.875	347,526						475,000	02/06/2024
100167818		MORENO VALLEY	CA		09/19/2024	7.624	347,534		(39)				475,000	08/16/2024
100090323		CAMAS	WA		01/06/2023	8.875	347,541						565,000	11/23/2022
3340088449		NEWARK	NJ		11/21/2024	8.517	347,554						1,330,000	10/16/2024
100144168		SACRAMENTO	CA		03/07/2024	7.125	347,565						465,000	01/16/2024
100169468		LANCASTER	CA		09/30/2024	7.990	347,574		(56)				422,000	06/01/2024
100080453		CYPRESS	TX		03/10/2022	5.187	347,596						435,000	02/07/2022
100116324		STATEN ISLAND	NY		07/20/2023	4.125	347,611						655,000	03/01/2024
100145113		UNITED KINGDOM	GBR		03/12/2024	3.390	347,624		16,128			(7,509)	350,000	03/06/2020
100151073		HERRIMAN	UT		05/08/2024	7.125	347,633						465,000	03/18/2024
100159512		WILDOMAR	CA		07/15/2024	7.500	347,644						520,000	05/09/2024
100048415		ANTIOCH	CA		11/20/2020	4.625	347,647						389,500	07/31/2020
100103743		CAMARILLO	CA		05/08/2023	7.625	347,650						720,000	03/28/2023
100176519		MOULTRIE	GA		11/15/2024	6.624	347,653						435,000	09/06/2024
100026702		GARDENA	CA		09/26/2018	5.125	347,654						500,000	06/14/2018
100078317		AMERICAN FORK	UT		02/10/2022	4.750	347,665						650,000	01/10/2022
100091741		GAINESVILLE	GA		03/24/2023	10.000	347,680						430,000	01/23/2023
100162637		LOGANVILLE	GA		08/12/2024	6.250	347,689						458,000	05/20/2024
100164086		HESPERIA	CA		08/21/2024	7.625	347,693						430,000	07/24/2024
100143408		PALM SPRINGS	CA		02/16/2024	7.125	347,710						550,000	01/05/2024
100175061		GAITHERSBURG	MD		11/05/2024	9.250	347,713		(47)				414,000	10/11/2024
100102732		KISSIMMEE	FL		06/22/2023	8.500	347,717						419,500	01/10/2023
100102683		MORENO VALLEY	CA		06/22/2023	8.500	347,724		1,583				540,000	10/04/2022
100133943		HARTFORD	CT		10/25/2023	8.384	347,746						430,000	09/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140827		WEST PALM BEACH	FL		03/06/2024	8.875	347,747						475,000	01/10/2024
100151602		ORANGE BEACH	AL		05/10/2024	7.625	347,753						460,000	03/22/2024
100091869		MIAMI GARDENS	FL		01/30/2023	8.250	347,757						445,000	12/13/2022
100137639		ARGYLE	TX		12/08/2023	6.500	347,768						460,000	09/26/2023
100164384		ROYSE CITY	TX		08/21/2024	6.990	347,773						460,000	06/26/2024
100026722		RANCHO MIRAGE	CA		09/26/2018	4.250	347,774						522,000	06/13/2018
100159232		TOMS RIVER	NJ		07/15/2024	7.124	347,791						475,000	06/11/2024
100152692		PROSPER	TX		05/17/2024	7.000	347,791						475,000	03/18/2024
100179535		HUNTSVILLE	AL		11/21/2024	6.625	347,796						443,000	09/25/2024
100156307		NEWARK	NJ		07/25/2024	7.625	347,796						515,000	07/15/2024
100087344		NORTH FORT MYERS	FL		10/25/2022	5.875	347,804						495,000	05/24/2022
100110275		HOT SPRINGS	AR		06/30/2023	6.624	347,828						630,000	04/28/2023
100171765		DORAVILLE	GA		10/17/2024	7.625	347,832						450,000	08/30/2024
100162768		HARTFORD	CT		08/12/2024	7.375	347,839						457,000	06/14/2024
100115781		FAYETTEVILLE	AR		07/20/2023	6.625	347,858						447,000	05/18/2023
100067639		SAN MATEO	CA		09/23/2021	3.500	347,860						1,850,000	07/08/2021
100153913		ELIZABETH	NJ		06/05/2024	8.499	347,861						555,000	05/17/2024
100175655		HERNDON	VA		11/12/2024	8.250	347,863		(20)				560,000	10/21/2024
100156631		LAKE ARIEL	PA		06/24/2024	7.625	347,879						432,000	04/12/2024
100136900		LAVALLETTE	NJ		11/27/2023	7.990	347,879						975,000	10/13/2023
100087397		CATHEDRAL CITY	CA		10/25/2022	5.875	347,897						707,000	04/21/2022
100065728		FAIRVIEW	NJ		07/28/2021	3.500	347,918						534,000	06/04/2021
100145327		UNITED KINGDOM	GBR		03/12/2024	9.500	347,922		15,899			(7,642)	349,977	11/01/2019
100031684		AMERICAN CANYON	CA		03/29/2019	3.500	347,936						619,000	12/09/2018
3340067803		HUNTINGTON STATION	NY		02/26/2024	9.265	347,945						1,520,000	12/21/2023
100115105		ELK GROVE	CA		07/14/2023	6.625	347,957						505,000	05/20/2023
100031753		CLERMONT	FL		03/29/2019	4.500	347,962						396,300	12/08/2018
100168489		KANSAS CITY	MO		09/25/2024	6.750	347,967						475,000	08/02/2024
100167590		DACULA	GA		09/19/2024	7.625	347,975						430,000	07/31/2024
100011952		SOUTH RICHMOND HILL	NY		03/08/2017	5.000	347,982						405,000	09/03/2016
100158589		FAIRBANKS	AK		07/10/2024	7.624	347,993						459,900	05/21/2024
100110809		ROTTERDAM	NLD		06/28/2023	6.200	347,995					(22,882)	480,000	12/01/2023
100182461		WAYNE	PA		12/12/2024	6.875	348,005		(4)				460,000	11/08/2024
100165014		PEMBROKE PINES	FL		08/28/2024	8.249	348,019						412,000	07/29/2024
3340071054		ASBURY PARK	NJ		03/07/2024	8.976	348,025						1,400,000	02/07/2024
100137903		RMV	CA		12/08/2023	7.125	348,029						875,000	09/29/2023
100164403		RANCHO CORDOVA	CA		08/21/2024	5.625	348,041						500,000	06/17/2024
100180641		LAS VEGAS	NV		11/26/2024	7.375	348,044		401				487,000	08/28/2024
100165479		VISALIA	CA		08/29/2024	7.500	348,047						464,000	06/14/2024
100148114		MELISSA	TX		04/10/2024	8.125	348,051						420,000	02/29/2024
100133425		LANCASTER	CA		10/19/2023	7.875	348,057						445,000	08/24/2023
100120420		KELSEYVILLE	CA		08/18/2023	7.875	348,066						430,000	07/01/2023
100175233		SARASOTA	FL		11/05/2024	5.750	348,069						475,000	08/29/2024
100129347		HUNTINGTON BEACH	CA		09/25/2023	7.500	348,084						680,000	07/31/2023
100151398		RICHMOND	VA		05/10/2024	7.625	348,085						475,000	03/19/2024
100165938		NEW LONDON	CT		09/06/2024	7.750	348,089						440,000	08/12/2024
100182456		GRASONVILLE	MD		12/12/2024	6.875	348,093		(4)				475,000	10/08/2024
100133672		JUSTIN	TX		10/23/2023	8.125	348,104						440,000	08/31/2023
100156373		FORT LAUDERDALE	FL		07/25/2024	7.125	348,104						470,000	06/26/2024
100120988		HOUSTON	TX		08/30/2023	7.625	348,121						466,000	07/10/2023
100089272		WATKINS	CO		01/26/2023	8.875	348,140						540,000	10/11/2022
100169643		ROSAMOND	CA		09/30/2024	7.125	348,160						455,000	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144815		UNITED KINGDOM	GBR		03/12/2024	9.500	348,165		8,742			(7,557)	415,005	10/14/2019
100140769		SAN TAN VALLEY	AZ		01/22/2024	8.250	348,169						432,000	12/13/2023
100149365		BRIDGEPORT	PA		04/24/2024	5.000	348,173						500,000	02/29/2024
100143567		CHICAGO	IL		02/21/2024	8.250	348,173						455,000	01/16/2024
100171527		SALEM	OR		10/16/2024	5.990	348,193						450,000	08/01/2024
100133728		ELK GROVE	CA		10/23/2023	5.990	348,206						530,000	08/24/2023
100174347		SEFFNER	FL		10/31/2024	7.375	348,207						400,000	03/28/2024
100182365		STOCKTON	CA		12/12/2024	6.750	348,211						435,000	10/29/2024
100169589		MIAMI	FL		09/30/2024	7.625	348,220		(54)				450,000	07/18/2024
100181536		GRESHAM	OR		12/06/2024	8.875	348,231		(4)				527,000	11/22/2024
100156041		SAN BENITO	TX		06/18/2024	7.750	348,234						463,250	05/03/2024
100103528		EUGENE	OR		05/08/2023	9.750	348,252						545,000	01/26/2023
100173806		LONGVIEW	WA		10/31/2024	9.375	348,262		(26)				425,000	10/15/2024
100158764		APEX	NC		07/10/2024	6.990	348,284						480,000	05/10/2024
100057652		S SAN FRAN	CA		06/30/2021	3.875	348,285						1,500,000	05/12/2021
100171218		MESA	AZ		10/16/2024	8.375	348,319						415,000	08/09/2024
100133462		CLOVIS	CA		10/19/2023	8.500	348,335						620,000	08/18/2023
100167482		SNELLVILLE	GA		10/31/2024	7.000	348,345						475,000	10/01/2024
100179578		WARWICK	RI		11/21/2024	7.000	348,354		(11)				430,000	09/25/2024
4010087778		AKRON	OH		11/26/2024	8.070	348,355		(2,630)				454,000	06/22/2024
100103771		MIAMI	FL		05/10/2023	7.874	348,359						435,000	02/28/2023
100023866		MIAMI	FL		09/10/2018	5.875	348,385						585,000	09/10/2018
100132815		SYLMAR AREA LOS ANGELES	CA		11/03/2023	7.990	348,410						516,000	08/29/2023
100151380		MILTON	GA		05/10/2024	6.500	348,412						474,000	03/14/2024
100158008		DENVER	CO		07/09/2024	7.500	348,419						490,000	04/12/2024
100099556		ROWLETT	TX		02/17/2023	8.250	348,441						470,000	01/01/2023
100162505		SOUTH OGDEN	UT		08/12/2024	6.990	348,447						465,000	06/21/2024
100116206		BROOKLYN	NY		07/20/2023	4.250	348,463						695,000	03/01/2024
100100767		HUNTINGTOWN	MD		04/28/2023	6.125	348,473						450,000	10/29/2021
3340092226		WASHINGTON	DC		12/30/2024	9.153	348,480						2,060,000	12/06/2024
100128777		NORWALK	CT		09/21/2023	8.249	348,488						475,000	09/01/2023
100100081		MIAMI	FL		03/28/2023	8.625	348,493						682,900	02/23/2023
100084445		PANORAMA CITY	CA		08/12/2022	6.625	348,495						905,000	07/13/2022
100159234		TEMPE	AZ		07/15/2024	8.125	348,502						449,000	06/06/2024
100127491		CRYSTAL BEACH	TX		09/08/2023	7.624	348,505						440,000	07/27/2023
100182620		HUTCHINSON ISLAND	FL		12/12/2024	7.124	348,515		(15)				485,000	08/15/2024
100149373		LEANDER	TX		04/24/2024	6.500	348,515						499,000	02/21/2024
100102209		BAHIA DE BANDERAS	MEX		04/17/2023	9.550	348,516						663,375	03/29/2023
100182518		BOWIE	MD		12/12/2024	6.624	348,517		(2)				470,000	11/01/2024
100166377		LUTZ	FL		10/24/2024	8.500	348,525						390,000	09/06/2024
100151363		SOUTH JORDAN	UT		05/10/2024	6.875	348,531						465,000	03/22/2024
100160939		DUNELLEN	NJ		07/24/2024	7.374	348,550						455,000	06/18/2024
100132362		ALLEN	TX		11/03/2023	7.625	348,550						413,000	07/15/2022
100076724		SAN LEANDRO	CA		12/30/2021	4.250	348,552		(254)				490,000	12/09/2021
100155935		HOMESTEAD	FL		06/17/2024	7.625	348,557						520,000	04/22/2024
100137121		SUWANEE	GA		11/28/2023	10.500	348,559						428,000	09/29/2023
100180515		DOWNEY	CA		11/26/2024	6.625	348,562		4				1,250,000	11/05/2024
100148330		FOLSOM	CA		04/12/2024	7.625	348,569						470,000	02/09/2024
100169079		ORLANDO	FL		09/27/2024	7.250	348,569						457,000	07/26/2024
100181254		PALM COAST	FL		12/06/2024	7.625	348,573		(21)				511,000	11/18/2024
100137549		WEST PALM BEACH	FL		12/08/2023	7.874	348,576						465,000	10/25/2023
100186469		OLD ORCHARD BEACH	ME		12/30/2024	6.990	348,583						436,500	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127997		COLORADO SPRINGS	CO		09/08/2023	8.000	348,583						425,000	09/16/2022
100119668		BALTIMORE	MD		08/08/2023	7.250	348,587		53				506,000	06/28/2023
100159496		MIDDLETOWN	DE		07/15/2024	7.625	348,589						425,000	05/29/2024
100119647		MODESTO	CA		08/04/2023	8.750	348,626						460,000	07/06/2023
100166146		BUDA	TX		09/09/2024	7.500	348,628						402,000	06/25/2024
100181341		MANTECA	CA		12/06/2024	7.375	348,630		(26)				464,000	11/13/2024
100071976		HEBER CITY	UT		10/29/2021	3.625	348,657						738,000	09/28/2021
100110620		ALMOND	NC		06/30/2023	7.500	348,660						477,000	05/04/2023
100134738		JACKSON	NJ		10/30/2023	8.000	348,664						510,000	09/20/2023
100167417		WINDERMERE	FL		09/16/2024	7.500	348,666						560,000	07/12/2024
100109029		SILVER SPRING	MD		05/31/2023	7.375	348,674						450,000	05/12/2023
100153858		VICTORVILLE	CA		06/05/2024	7.750	348,687						525,000	04/30/2024
4010062450		BALTIMORE	MD		11/29/2023	8.900	348,688						460,000	10/02/2023
100102122		FORNEY	TX		04/14/2023	10.375	348,693						435,000	02/24/2023
100170906		QUINCY	MA		10/11/2024	6.875	348,699						590,000	08/05/2024
100055447		EAST ORANGE	NJ		03/23/2021	6.500	348,707						285,000	01/07/2021
100179686		MANTECA	CA		11/21/2024	6.125	348,707						592,000	09/16/2024
100140026		SAVANNAH	GA		01/09/2024	8.500	348,712						512,500	11/15/2023
100147043		NAMPA	ID		03/27/2024	7.500	348,731						466,000	01/16/2024
100138696		SAN ANTONIO	TX		02/02/2024	9.625	348,737						475,000	12/11/2023
3.62428E+11		JACKSONVILLE	FL		11/22/2024	9.220	348,750						1,395,000	08/19/2024
3.62428E+11		JACKSONVILLE	FL		11/22/2024	9.220	348,750						1,395,000	08/27/2024
100109709		RANCHO CUCAMONGA	CA		06/16/2023	7.750	348,763						495,000	05/09/2023
100090612		LAKE HIAWATHA	NJ		12/29/2022	8.650	348,764		2,349				464,000	11/29/2022
100079188		NEWARK	NJ		02/24/2022	3.875	348,765						520,000	01/06/2022
100142416		MANVEL	TX		02/05/2024	10.500	348,769						383,500	11/10/2023
100144132		MARIETTA	GA		03/07/2024	6.500	348,784						475,000	01/12/2024
100139573		ROCKPORT	TX		12/28/2023	9.250	348,788						418,000	12/08/2023
100136443		COACHELLA	CA		11/20/2023	5.990	348,796						513,000	09/21/2023
100145655		UNITED KINGDOM	GBR		03/12/2024	3.240	348,808		16,253			(7,564)	350,000	03/12/2020
100029222		WESTMINSTER	CA		10/26/2018	4.250	348,811						603,250	06/01/2018
100025579		SAN JOSE	CA		09/20/2018	3.000	348,821						984,628	04/30/2018
100150979		WEST PARK	FL		05/08/2024	7.375	348,844						465,000	03/13/2024
100131988		CUMMING	GA		10/13/2023	7.990	348,855						530,000	08/23/2023
100027009		WHITTIER	CA		09/26/2018	3.875	348,873						450,000	06/14/2018
100168482		CASA GRANDE	AZ		09/25/2024	8.125	348,880						420,000	08/09/2024
100119183		JOSHUA	TX		07/31/2023	7.125	348,886						447,000	06/15/2023
100157655		CARLSBAD	CA		06/28/2024	6.875	348,886						830,000	05/16/2024
100101558		AUSTIN	TX		04/26/2023	6.500	348,898						515,000	02/28/2023
3310077221		WEST LONG BRANCH	NJ		07/19/2024	8.666	348,901						2,700,000	05/20/2024
100065380		CAMAS	WA		07/28/2021	3.875	348,902						498,000	05/17/2021
100158221		UNITED KINGDOM	GBR		07/09/2024	3.890	348,906		8,746			(7,554)	375,000	08/20/2021
100150890		WESTERVILLE	OH		05/08/2024	7.625	348,912						431,000	03/13/2024
100182043		CEDAR PARK	TX		12/12/2024	6.490	348,912		7				505,000	10/22/2024
100162514		STOCKTON	CA		08/12/2024	8.125	348,914						435,000	06/27/2024
100131991		BOUNTIFUL	UT		10/13/2023	7.125	348,923						480,000	08/25/2023
100129639		LANCASTER	CA		09/29/2023	7.625	348,934						463,000	07/24/2023
100065671		CHARLOTTE	NC		07/28/2021	3.625	348,936						489,000	06/04/2021
100152341		RIDGEFIELD	WA		05/17/2024	5.500	348,954						507,000	03/18/2024
100132070		ELIZABETH	NJ		10/13/2023	6.500	348,957						560,000	07/27/2023
100065546		RICHMOND	CA		07/28/2021	3.999	348,960						650,000	05/28/2021
100149086		FORT PIERCE	FL		04/19/2024	9.375	348,965						440,000	03/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090312		PITTSBURGH	PA		01/06/2023	8.625	348,978						460,000	11/14/2022
100081096		NAPA	CA		03/18/2022	3.125	348,981						625,000	02/02/2021
100163163		SEASIDE HEIGHTS	NJ		08/13/2024	7.625	348,984						455,000	06/27/2024
100147618		NORTH PROVIDENCE	RI		04/04/2024	10.999	349,023						410,000	03/12/2024
100176672		FRESNO	CA		11/15/2024	8.625	349,027						487,000	07/29/2024
100109644		FAIRBURN	GA		06/14/2023	9.999	349,039						380,000	05/15/2023
100149799		CORDOVA	TN		04/26/2024	8.750	349,058						445,000	03/20/2024
100175605		OPA LOCKA	FL		11/12/2024	7.999	349,078		(47)				477,000	10/21/2024
100143746		RICHMOND	TX		04/05/2024	8.750	349,089						406,000	03/01/2024
100129716		NEWARK	NJ		09/29/2023	7.500	349,092						499,000	08/14/2023
100165496		HOLLY SPRINGS	NC		08/29/2024	7.375	349,099						494,000	06/25/2024
100078313		GRESHAM	OR		02/10/2022	5.875	349,106						445,000	01/27/2022
100137959		LELAND	NC		12/13/2023	8.625	349,112						450,000	10/19/2023
100084838		SPARKS	NV		08/02/2022	6.375	349,119						454,000	07/01/2022
100164003		MIAMI	FL		08/21/2024	7.750	349,134		(12)				460,000	06/18/2024
100131814		MOUNT VERNON	WA		10/06/2023	9.875	349,144						445,000	09/12/2023
100100001		LAS VEGAS	NV		03/28/2023	9.000	349,147						3,300,000	03/03/2023
100090615		RONKONKOMA	NY		12/29/2022	7.944	349,153						552,500	12/14/2022
100119772		BRONX	NY		08/08/2023	7.990	349,158						625,000	06/26/2023
100029340		OZONE PARK	NY		10/26/2018	3.375	349,179						652,650	06/01/2018
100038571		GALWAY	IRL		09/27/2019	4.350	349,184						323,275	11/30/2018
100173176		NEW SMYRNA BEACH	FL		10/30/2024	6.625	349,189						507,000	09/11/2024
100115064		BUCKLEY	WA		07/14/2023	6.625	349,191						540,000	05/31/2023
100180195		COLUMBUS	OH		11/25/2024	7.625	349,192						490,000	08/27/2024
100100848		SHELTON	CT		04/28/2023	6.625	349,201						410,000	12/13/2021
100169936		ALEDO	TX		11/08/2024	7.000	349,204		(29)				475,000	09/24/2024
100127186		BRONX	NY		08/30/2023	4.000	349,212						765,000	04/08/2023
100149060		CHATTANOOGA	TN		04/19/2024	7.500	349,225						450,000	03/12/2024
100112333		KAUKAUNA	WI		06/29/2023	6.750	349,267						642,000	06/09/2022
3340091808		GLEN COVE	NY		12/12/2024	8.778	349,272						1,560,000	11/23/2024
100100591		MOORESVILLE	NC		04/27/2023	8.500	349,295		(45)				450,000	03/20/2023
100144346		PORUM	OK		03/07/2024	7.990	349,296						445,000	01/16/2024
100156574		NASHVILLE	TN		06/24/2024	7.625	349,298						455,000	04/29/2024
100135824		NAPLES	FL		11/10/2023	7.500	349,299						650,000	10/20/2023
100102028		MARICOPA	AZ		04/14/2023	10.375	349,303						490,000	02/14/2023
100076078		ARGYLE	TX		01/07/2022	4.250	349,303						469,000	10/29/2021
100144806		UNITED KINGDOM	GBR		03/12/2024	3.940	349,318		14,818			(7,672)	330,000	04/22/2020
100137924		FORT LAUDERDALE	FL		12/13/2023	7.999	349,323						455,000	11/06/2023
100173376		APEX	NC		10/30/2024	7.125	349,324						456,000	09/16/2024
100082158		ROUND ROCK	TX		04/14/2022	6.000	349,341		(331)				410,000	02/24/2022
100162875		CLERMONT	FL		08/12/2024	7.125	349,348						480,000	06/21/2024
100169385		LACEY	WA		09/27/2024	7.375	349,351						515,000	08/16/2024
100130430		LOS ANGELES	CA		09/28/2023	8.749	349,361						760,000	08/14/2023
100145680		UNITED KINGDOM	GBR		03/12/2024	3.240	349,371		16,269			(7,585)	350,000	05/14/2020
100152272		SAINT PETERSBURG	FL		05/17/2024	7.625	349,382						469,000	03/25/2024
100114926		WINTER GARDEN	FL		07/13/2023	7.250	349,413						603,740	05/16/2023
100172372		NORTHLAKE	TX		10/23/2024	6.375	349,416						460,000	09/05/2024
100135758		LOUISVILLE	KY		11/10/2023	7.625	349,418						480,000	09/30/2023
100185325		FORNEY	TX		12/20/2024	6.875	349,434		2				472,000	11/08/2024
100067416		SHORELINE	WA		09/23/2021	3.999	349,435						635,000	08/05/2021
100168220		SAN ANTONIO	TX		09/20/2024	8.125	349,437						457,900	04/16/2024
100175326		BOURNE	MA		11/05/2024	6.875	349,480						500,000	09/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181206		RICHARDSON	TX		12/06/2024	6.750	349,515						556,000	10/30/2024
100146642		LITTLEROCK	CA		03/20/2024	8.750	349,541						415,000	02/15/2024
100083318		ROTTERDAM	NLD		05/27/2022	3.600	349,549					(22,984)	425,197	12/01/2023
100080326		AMSTERDAM/AMSTELVEEN	NLD		02/22/2022	3.100	349,549					(22,984)	425,194	12/01/2023
100088530		BERGEN OP ZOOM	NLD		10/27/2022	1.000	349,549					(22,984)	682,500	12/01/2023
100078511		NIJMEGEN	NLD		01/26/2022	7.110	349,549					(22,984)	425,000	12/01/2023
100083352		LELYSTAD	NLD		05/27/2022	3.450	349,549					(22,984)	424,782	12/01/2023
100110098		ELIZABETH	NJ		06/23/2023	7.749	349,554						620,000	05/31/2023
100160990		GREENVILLE	SC		07/24/2024	7.875	349,556						455,000	05/22/2024
100140326		BERWYN	IL		01/18/2024	8.124	349,563						460,000	12/01/2023
100067791		MANTECA	CA		09/23/2021	3.499	349,566						490,000	08/27/2021
100156326		CAPE CORAL	FL		07/25/2024	7.625	349,615						563,000	07/12/2024
100087373		RICHMOND	TX		10/25/2022	5.125	349,625						805,000	05/02/2022
100115063		WAKEFIELD	RI		07/14/2023	5.750	349,628						835,000	05/23/2023
100163048		EUGENE	OR		08/13/2024	7.625	349,635						460,000	05/24/2024
100185082		DESERT HOT SPRINGS	CA		12/20/2024	6.750	349,638		2				505,000	11/12/2024
100173231		RENO	NV		10/30/2024	6.250	349,639						500,000	08/26/2024
100182076		LAS VEGAS	NV		12/12/2024	6.124	349,643		22				510,000	10/11/2024
100169926		FUQUAY VARINA	NC		11/08/2024	6.625	349,660		(37)				445,000	09/25/2024
100049234		RICHMOND HILL	NY		11/20/2020	4.750	349,679						693,500	07/31/2020
100160978		HENDERSON	NV		07/24/2024	5.990	349,682						452,000	05/01/2024
100166182		ROUND ROCK	TX		09/09/2024	7.375	349,686						439,000	07/10/2024
100110054		SARASOTA	FL		06/23/2023	7.249	349,700						438,000	05/19/2023
100119989		PROVIDENCE	RI		08/11/2023	7.125	349,711						545,000	06/27/2023
100115902		WESLEY CHAPEL	FL		07/20/2023	7.625	349,720						459,000	05/22/2023
100080813		MIAMI	FL		03/15/2022	4.612	349,722		3				500,000	03/02/2022
100186485		STOCKTON	CA		12/30/2024	7.625	349,724		(1)				425,000	11/04/2024
100162669		BREMERTON	WA		08/12/2024	5.990	349,738						505,000	05/07/2024
100149423		ORLANDO	FL		04/24/2024	7.125	349,752						462,000	02/09/2024
100138919		BERRYVILLE	VA		12/21/2023	8.625	349,755						458,000	11/03/2023
100172512		ONTARIO	CA		10/23/2024	7.125	349,771						455,000	09/06/2024
100163361		TOWNSEND	TN		09/27/2024	8.250	349,771						433,000	08/16/2024
100103255		JACKSONVILLE	FL		04/27/2023	8.375	349,798						430,000	03/31/2023
100117769		FULSHEAR	TX		07/20/2023	8.000	349,805		3,494				508,000	03/01/2024
100140997		EFFORT	PA		02/20/2024	8.625	349,809						425,000	01/12/2024
100119154		SEDONA	AZ		07/31/2023	7.625	349,810						422,500	05/31/2023
100164809		RUSSELLS POINT	OH		08/26/2024	7.750	349,819						456,000	06/26/2024
100080053		DIAMOND BAR	CA		04/08/2022	4.125	349,831						530,000	10/21/2021
100176897		RANCHO CORDOVA	CA		11/15/2024	7.875	349,833						430,000	09/03/2024
100170376		BELLE CENTER	OH		10/08/2024	7.375	349,837						427,000	08/16/2024
100182002		COLUMBIA	SC		12/12/2024	6.625	349,841		11				475,000	10/18/2024
100129313		DAVENPORT	FL		09/25/2023	6.500	349,847						532,000	08/09/2023
100174223		SAN DIEGO	CA		10/31/2024	6.990	349,852						460,000	07/02/2024
100182398		NEW ORLEANS	LA		12/12/2024	6.625	349,857		1				449,000	09/27/2024
100148228		APEX	NC		04/12/2024	7.990	349,881						435,000	11/15/2023
100164773		DEWEY	AZ		08/26/2024	6.990	349,883						520,000	07/08/2024
100054812		CANTON	OH		03/23/2021	4.625	349,889						325,000	01/01/2021
100186391		LONGMONT	CO		12/30/2024	5.990	349,892		1				550,000	11/08/2024
100140653		CLERMONT	FL		02/08/2024	8.375	349,911						445,000	01/19/2024
100172843		SANDY	OR		10/25/2024	6.750	349,914						475,000	09/27/2024
100087428		COVINA	CA		10/25/2022	5.875	349,938						630,000	06/17/2022
100150851		IRVINGTON	NJ		05/08/2024	6.625	349,940						590,000	03/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148651		SAN BERNARDINO	CA		04/15/2024	9.625	349,941						435,000	01/18/2024
100142959		PITTSBURGH	PA		02/09/2024	8.625	349,954						440,000	12/15/2023
100078675		ORMOND BEACH	FL		02/02/2022	4.407	349,959						520,000	01/13/2022
100145809		OGDEN	UT		05/08/2024	7.750	349,988		(37)				458,000	03/29/2024
100110512		GALVESTON	TX		06/30/2023	7.625	349,989						599,000	04/28/2023
100126306		NEW BRITAIN	CT		08/30/2023	8.050	349,991						435,000	07/17/2023
100163310		LEHIGH ACRES	FL		08/13/2024	8.250	349,992						417,000	07/17/2024
100114801		OAKLAND PARK	FL		07/10/2023	7.625	350,005						416,000	05/05/2023
100133149		HOUSTON	TX		11/29/2023	9.125	350,010						430,500	10/11/2023
4010073736		WILKES-BARRE	PA		09/27/2024	7.270	350,018						490,000	07/09/2024
100168186		BEND	OR		09/20/2024	6.875	350,067						651,900	04/08/2024
100157790		MIAMI	FL		08/01/2024	7.875	350,080						488,000	06/28/2024
100161524		MESA	AZ		07/30/2024	5.990	350,086						484,000	05/24/2024
100154537		SALEM	OR		06/14/2024	7.875	350,088						475,000	05/22/2024
100148541		ROME	GA		04/12/2024	7.500	350,089						530,000	02/15/2024
100151869		LAS VEGAS	NV		05/10/2024	9.875	350,095						510,000	04/22/2024
100115589		BROOKELAND	TX		07/19/2023	7.374	350,105						470,000	06/16/2023
100173268		NEWARK	DE		10/30/2024	6.500	350,126		(19)				480,000	09/05/2024
100127671		WORTH	IL		09/08/2023	7.999	350,149						492,000	07/26/2023
100127706		SAN BERNARDINO	CA		09/08/2023	8.500	350,167						440,000	07/20/2023
100162321		WEST CHESTER	PA		08/06/2024	8.875	350,168						930,000	06/20/2024
100089047		LODI	CA		11/04/2022	7.375	350,181						590,000	10/20/2022
100163107		KISSIMMEE	FL		08/13/2024	7.500	350,190						438,000	06/12/2024
100067719		MODESTO	CA		09/23/2021	4.000	350,205						485,000	08/02/2021
100026726		UPLAND	CA		09/26/2018	4.750	350,207						530,000	06/14/2018
100168486		WOODSTOCK	GA		09/25/2024	6.875	350,209						481,000	07/31/2024
100185571		CARROLL	NH		12/20/2024	7.990	350,220		(7)				450,000	10/01/2024
100174547		CLINTON	CT		10/31/2024	8.750	350,232						450,000	03/18/2024
100162056		INDIAN LAND	SC		07/31/2024	8.375	350,233						419,000	06/14/2024
100181931		HELENA	MT		12/12/2024	7.125	350,240		(1)				465,000	10/01/2024
100157844		BOTHELL	WA		07/09/2024	6.624	350,244						720,000	04/25/2024
100157845		WOODINVILLE	WA		07/09/2024	6.624	350,244						715,000	04/25/2024
100157846		BOTHELL	WA		07/09/2024	6.624	350,244						715,000	04/25/2024
100157855		BOTHELL	WA		07/09/2024	6.624	350,244						715,000	04/25/2024
100164234		BAKERSFIELD	CA		08/21/2024	7.625	350,246						425,000	07/24/2024
100060227		ELIZABETH	NJ		06/25/2021	3.990	350,259						505,000	04/21/2021
100137719		MYRTLE BEACH	SC		12/08/2023	7.250	350,261						494,000	10/20/2023
100162581		LANTANA	TX		08/12/2024	7.625	350,275						450,000	06/13/2024
100133718		LEHI	UT		10/23/2023	7.125	350,277						470,000	08/31/2023
100174388		PHILADELPHIA	PA		10/31/2024	6.125	350,285		57				500,000	08/02/2024
100150776		BOSTON	MA		05/07/2024	7.375	350,295						495,000	03/25/2024
100110758		APTOS	CA		08/11/2023	7.875	350,302						1,284,000	06/13/2023
100118856		WEST PALM BEACH	FL		08/30/2023	9.000	350,311						431,000	07/14/2023
100168660		SPARTA	NJ		09/25/2024	8.499	350,319						425,000	07/18/2024
100178381		NORTH LAS VEGAS	NV		11/21/2024	7.874	350,322		(13)				440,000	10/21/2024
100165517		TUCSON	AZ		08/29/2024	7.500	350,325						460,000	07/02/2024
100101197		AVENTURA	FL		04/28/2023	5.500	350,329						530,000	03/17/2022
100148916		FRISCO	TX		04/17/2024	7.490	350,332						475,000	10/27/2023
100152761		PIONEERTOWN	CA		05/22/2024	6.999	350,357						743,000	04/25/2024
100158751		EMERALD ISLE	NC		07/10/2024	7.500	350,361						437,000	05/13/2024
100148548		PHOENIX	AZ		04/12/2024	7.625	350,370						475,000	02/15/2024
100175921		HENRICO	VA		11/14/2024	6.625	350,382		(38)				650,000	10/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156352		PUNTA GORDA	FL		07/25/2024	7.625	350,391						455,000	06/28/2024
100080924		ARVADA	CO		03/17/2022	4.875	350,391						498,000	02/04/2022
100159603		PORT ST LUCIE	FL		07/15/2024	8.250	350,391						472,000	04/08/2024
100137725		LOWELL	MA		12/08/2023	7.990	350,408						465,000	10/20/2023
100078875		VALLEJO	CA		02/24/2022	3.625	350,418						505,000	01/11/2022
100074202		SACRAMENTO	CA		12/09/2021	4.625	350,421						500,000	11/08/2021
100178305		SAN FERNANDO	CA		11/19/2024	6.375	350,425						800,000	10/25/2024
100148773		MESA	AZ		04/17/2024	7.500	350,428						512,000	10/16/2023
100144387		SEBRING	FL		03/07/2024	7.625	350,439						470,000	12/27/2023
100109688		MIDLOTHIAN	TX		06/16/2023	7.500	350,477		(6)				481,000	05/19/2023
100185345		ISELIN	NJ		12/20/2024	6.375	350,485		4				519,000	10/11/2024
100115409		WASHINGTON	DC		07/17/2023	7.750	350,487						476,000	06/14/2023
100175383		CHICAGO	IL		11/05/2024	6.250	350,528						470,000	09/23/2024
100169094		HENDERSONVILLE	TN		09/27/2024	6.990	350,534						511,000	07/25/2024
100146203		SAN CLEMENTE	CA		03/19/2024	8.000	350,549						2,350,000	09/22/2023
100109842		LANTANA	FL		06/22/2023	8.286	350,552		3,071				470,000	05/25/2023
100165715		LENOIR CITY	TN		08/29/2024	7.990	350,566						415,000	07/02/2024
100110773		SALT LAKE CITY	UT		08/11/2023	8.000	350,580						480,000	06/27/2023
100169131		CLERMONT	FL		09/27/2024	6.990	350,582						490,000	07/31/2024
100129980		MASTIC	NY		09/27/2023	7.885	350,585						530,000	08/14/2023
100162827		GLENDALE	AZ		08/12/2024	7.125	350,586						505,000	06/10/2024
100136551		LIBERTY HILL	TX		11/20/2023	4.990	350,586						530,000	09/13/2023
100128820		HUDSON	FL		09/21/2023	8.750	350,591						468,000	07/19/2023
100164083		DORAL	FL		08/21/2024	7.125	350,613						555,000	07/30/2024
100148579		MARY ESTHER	FL		04/12/2024	7.500	350,616						460,000	02/16/2024
100120695		BRADENTON	FL		08/25/2023	5.990	350,628						646,000	07/11/2023
100180188		WINNETKA	IL		11/25/2024	7.625	350,633						550,000	07/17/2024
100164550		DACULA	GA		08/21/2024	7.990	350,663						437,000	06/28/2024
100152396		LITTLETON	CO		05/17/2024	7.625	350,674						460,000	03/19/2024
100158673		MARS HILL	NC		07/10/2024	5.750	350,676						477,000	04/26/2024
100156042		PORT SAINT LUCIE	FL		06/18/2024	7.875	350,681						430,000	05/10/2024
100103318		ATLANTA	GA		04/28/2023	8.000	350,690						1,444,000	03/02/2023
100152257		QUEEN CREEK	AZ		05/17/2024	7.125	350,694						485,500	03/25/2024
100099580		BIG BEAR LAKE	CA		04/06/2023	9.000	350,697						425,000	02/24/2023
100156782		OAK HILLS	CA		06/26/2024	7.750	350,701						525,000	06/05/2024
100182493		MELISSA	TX		12/12/2024	6.500	350,701		1				494,000	10/28/2024
100172884		SHOREWOOD	IL		10/25/2024	8.625	350,728		(27)				441,000	10/03/2024
3300005571		SYOSSET	NY		12/18/2024	8.810	350,748						6,600,000	11/12/2024
100153834		LEESVILLE	SC		07/10/2024	9.000	350,754						475,000	10/02/2023
100116064		NORWALK	CT		07/20/2023	7.865	350,760						420,000	03/01/2024
100146697		YPSILANTI	MI		03/20/2024	7.999	350,760						490,000	02/27/2024
100182445		ANNA	TX		12/12/2024	6.125	350,763		12				490,000	10/28/2024
100110498		HINGHAM	MA		06/30/2023	6.125	350,774						1,000,000	04/28/2023
100141739		COLORADO SPRINGS	CO		01/30/2024	8.624	350,786						550,000	11/20/2023
100049784		STAMFORD	CT		11/20/2020	4.250	350,795						589,000	07/31/2020
100162936		GOODYEAR	AZ		08/12/2024	7.624	350,801						435,000	06/11/2024
100149672		SURPRISE	AZ		04/26/2024	6.625	350,803						453,000	03/19/2024
100132351		ANAHEIM	CA		11/03/2023	7.250	350,814						695,000	07/05/2022
100032114		PACIFICA	CA		03/29/2019	5.750	350,819						830,000	12/08/2018
100054927		O FALLON	IL		03/23/2021	8.222	350,834						248,000	01/06/2021
100171768		BAKERSFIELD	CA		10/17/2024	7.625	350,834						431,000	09/12/2024
100101625		PLANT CITY	FL		04/26/2023	7.625	350,837						465,000	03/07/2023

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Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164278		LAS VEGAS	NV		08/21/2024	6.875	350,842						497,000	07/08/2024
100141643		BAKERSFIELD	CA		01/30/2024	7.999	350,865						411,000	01/05/2024
100025365		PLYMOUTH	MA		09/20/2018	4.500	350,880						465,500	04/30/2018
100181872		LITHIA	FL		12/12/2024	7.124	350,893		(7)				499,900	09/13/2024
100101676		SAN DIEGO	CA		04/26/2023	7.375	350,941						1,030,000	03/02/2023
100172310		AUSTIN	TX		10/21/2024	6.625	350,944						460,000	09/03/2024
100171945		AUSTIN	TX		10/17/2024	7.124	350,956						460,000	08/30/2024
100161356		AURORA	CO		07/25/2024	6.875	350,969						475,000	05/31/2024
100137501		AGOURA HILLS	CA		01/11/2024	8.375	350,973						904,000	12/08/2023
100163811		WINTER GARDEN	FL		09/27/2024	7.750	350,978						436,000	08/14/2024
100117063		ASBURY PARK	NJ		07/20/2023	5.125	350,979		13,891				510,000	03/01/2024
100117415		ONTARIO	CA		07/20/2023	3.875	350,987						662,000	03/01/2024
100173719		BOCA RATON	FL		10/30/2024	7.750	350,992						428,000	08/12/2024
100135441		JACKSON TOWNSHIP	NJ		11/13/2023	7.375	351,000						485,000	08/29/2023
100060071		PHOENIX	AZ		06/25/2021	4.375	351,012						549,000	04/20/2021
100139122		MIAMI	FL		12/28/2023	8.999	351,012						492,000	11/30/2023
100053735		ASHEVILLE	NC		03/23/2021	4.000	351,019						430,000	01/01/2021
100057586		BALDWIN PARK	CA		06/30/2021	3.625	351,044						720,000	05/05/2021
100166241		BREMERTON	WA		09/09/2024	6.250	351,048						510,000	07/05/2024
100108889		ESTERO	FL		05/31/2023	7.875	351,053						455,000	03/27/2023
100129344		WADDELL	AZ		09/25/2023	7.500	351,058						475,000	08/07/2023
100103886		SHIRLEY	NY		05/10/2023	7.630	351,066						495,000	04/13/2023
100103307		LAKELAND	FL		04/27/2023	7.625	351,070						450,000	03/20/2023
100161729		LAS VEGAS	NV		07/30/2024	7.875	351,078						485,000	06/20/2024
100142006		SACRAMENTO	CA		02/29/2024	7.875	351,079						500,000	01/23/2024
100147051		MYRTLE BEACH	SC		03/27/2024	7.000	351,081						788,000	12/20/2023
100181511		VISALIA	CA		12/06/2024	7.250	351,087		(33)				418,000	10/03/2024
100156995		UNITED KINGDOM	GBR		06/27/2024	6.640	351,087					(3,713)	400,000	06/14/2024
100144993		UNITED KINGDOM	GBR		03/12/2024	3.740	351,104		13,955			(7,583)	400,013	12/06/2019
100132811		LEWISVILLE	TX		11/03/2023	7.500	351,125						454,000	08/28/2023
100116960		ATLANTA	GA		07/20/2023	4.750	351,142						575,000	03/01/2024
100166027		BLAINE	MN		09/06/2024	8.999	351,143						423,000	08/02/2024
100150952		GARDEN GROVE	CA		05/08/2024	7.125	351,145						970,000	03/06/2024
100129502		SPRINGVILLE	CA		09/29/2023	7.625	351,160						465,000	08/05/2023
100135420		DAVENPORT	FL		11/13/2023	7.375	351,176						539,000	09/19/2023
100101592		TACOMA	WA		04/26/2023	7.500	351,181						477,000	03/07/2023
100065512		SPARKS	NV		07/28/2021	3.490	351,186						494,000	06/18/2021
100011416		SUNNYVALE	CA		12/23/2016	4.125	351,189						915,000	08/10/2016
100173315		VILLAS	NJ		10/30/2024	7.124	351,204						470,000	08/16/2024
100160384		LUCERNE	CA		09/06/2024	7.500	351,220						490,000	07/26/2024
100148139		MIAMI BEACH	FL		05/15/2024	8.375	351,232						439,000	04/04/2024
100170333		SANDPOINT	ID		10/08/2024	7.124	351,247						483,000	08/15/2024
100149554		CHARLOTTE	NC		04/26/2024	7.625	351,249						460,000	03/25/2024
100115730		SEMINOLE	FL		07/20/2023	6.990	351,257						460,000	06/05/2023
100086747		FRANKLIN	TN		09/30/2022	7.250	351,263						550,000	08/26/2022
100159201		RALEIGH	NC		07/15/2024	7.624	351,267						436,000	06/05/2024
100073565		WILTON	CA		11/19/2021	3.625	351,278						925,000	10/15/2021
100115307		ONTARIO	CA		07/17/2023	6.750	351,302		136				560,000	06/05/2023
100147350		PANAMA CITY BEACH	FL		05/08/2024	7.875	351,316						455,000	04/02/2024
100140616		ARLINGTON	WA		01/19/2024	8.500	351,316						460,000	11/20/2023
100087984		OLIVEHURST	CA		10/25/2022	8.999	351,331						525,000	09/29/2022
100000213		UNION CITY	CA		09/27/2016	3.000	351,358						875,000	08/25/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100805		LOS BANOS	CA		04/28/2023	5.500	351,359						500,000	11/30/2021
100148166		SAN JOSE	CA		05/15/2024	7.375	351,371						2,500,000	03/21/2024
100026178		BRONX	NY		09/20/2018	4.750	351,371						498,750	04/30/2018
100172450		MUNDELEIN	IL		10/23/2024	5.990	351,378						449,990	08/27/2024
100135848		RENO	NV		11/10/2023	7.625	351,388						520,000	10/18/2023
100067700		AUSTIN	TX		09/23/2021	3.250	351,396						528,000	07/30/2021
100164625		MOORESVILLE	NC		08/21/2024	7.875	351,405						1,055,000	06/14/2024
100071674		WASHINGTON	DC		10/14/2021	4.125	351,425						815,000	06/23/2021
100100997		GUERNEVILLE	CA		04/28/2023	4.500	351,433		554				600,000	12/09/2021
100139481		JONESBORO	GA		12/28/2023	7.999	351,479						468,000	12/07/2023
100179959		SAINT CLOUD	FL		11/25/2024	6.990	351,485		(9)				388,000	08/21/2024
100068658		TILBURG	NLD		08/30/2021	8.165	351,491					(23,112)	428,541	12/01/2023
100087813		CANYON LAKE	TX		11/17/2022	8.875	351,507						430,000	10/26/2022
100171458		APPLE VALLEY	MN		10/16/2024	7.625	351,542						453,000	08/06/2024
100129678		CONVERSE	TX		09/29/2023	4.875	351,545						525,000	08/08/2023
100129680		CONVERSE	TX		09/29/2023	4.875	351,545						525,000	08/03/2023
100169969		SAINT JOHNS	FL		11/08/2024	7.250	351,557		(52)				474,000	09/27/2024
100140746		SUGAR LAND	TX		01/22/2024	9.624	351,562						417,500	11/17/2023
100077962		LOMPOC	CA		01/13/2022	3.875	351,587		(94)				430,000	12/16/2021
100153668		KISSIMMEE	FL		05/31/2024	7.875	351,615						595,000	04/25/2024
100049387		MIAMI	FL		11/20/2020	4.375	351,615						395,105	07/31/2020
100135571		MEDFORD	MA		11/13/2023	6.625	351,620						590,000	09/22/2023
100168557		COLTON	CA		09/25/2024	6.375	351,631						500,000	08/23/2024
100138354		BIG SANDY	TX		12/18/2023	8.874	351,637						480,000	11/14/2023
100102953		VIRGINIA BEACH	VA		06/22/2023	8.125	351,650						555,000	01/20/2023
100165576		EDISON	NJ		08/29/2024	7.125	351,650						510,000	07/12/2024
100151105		AUBREY	TX		05/08/2024	7.500	351,674						433,000	03/15/2024
100107869		LOS ANGELES	CA		06/29/2023	6.750	351,691		(12)				700,000	05/12/2023
100171502		COLLEGE STATION	TX		10/16/2024	7.625	351,704						431,000	08/15/2024
100157651		NORTH LAUDERDALE	FL		06/28/2024	10.250	351,707						430,000	05/20/2024
100185949		HEMET	CA		12/26/2024	8.999	351,710		(6)				480,000	12/02/2024
100081535		COMBINED LOCKS	WI		03/18/2022	4.750	351,717						438,000	12/28/2021
100135289		CHERRY LOG	GA		11/13/2023	7.625	351,722						450,000	10/06/2023
100181529		PORT SAINT LUCIE	FL		12/06/2024	8.500	351,722		(28)				390,000	10/28/2024
100115198		ELIZABETH	NJ		07/17/2023	7.508	351,735						535,000	06/07/2023
100013891		CORONA	CA		05/25/2017	4.000	351,738						540,000	01/31/2017
100161717		PORT SAINT LUCIE	FL		07/30/2024	7.999	351,744						432,000	06/27/2024
100180370		TUCSON	AZ		11/25/2024	6.125	351,757						490,000	09/24/2024
100135863		MADERA	CA		11/13/2023	10.000	351,761						430,000	08/09/2023
100113851		KEY BISCAYNE	FL		06/29/2023	8.125	351,798						4,143,000	05/14/2022
100156474		FOWLER	CA		06/24/2024	7.625	351,811						502,000	04/23/2024
100091800		ELK GROVE	CA		01/30/2023	8.000	351,822						561,000	12/14/2022
100156676		SNELLVILLE	GA		06/24/2024	7.249	351,828						470,000	03/26/2024
100140625		ROCKVILLE	MD		01/19/2024	6.990	351,830						780,000	11/08/2023
100151244		SANTA MARIA	CA		05/10/2024	6.625	351,831						510,000	03/15/2024
100176739		APEX	NC		11/15/2024	7.125	351,834		(20)				470,000	04/24/2024
100165368		ORLANDO	FL		08/29/2024	6.875	351,848						440,000	08/07/2024
100147703		RIVERSIDE	CA		04/05/2024	9.000	351,857						490,000	02/28/2024
100068444		LOS ANGELES	CA		08/25/2021	4.125	351,860						555,000	06/26/2021
100100344		CARLSTADT	NJ		04/27/2023	5.250	351,865						500,000	02/25/2022
100162899		DURHAM	NC		08/12/2024	7.125	351,877						465,000	06/14/2024
100057528		NEWTON	MA		06/30/2021	3.500	351,885						850,000	03/17/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132113		JACKSON	NJ		10/13/2023	7.625	351,891						500,000	08/22/2023
100156721		YAKIMA	WA		06/26/2024	8.750	351,903						425,000	06/06/2024
100151290		DOWNINGTOWN	PA		05/10/2024	6.875	351,904						490,000	03/21/2024
100080232		SAN BERNARDINO	CA		02/25/2022	4.500	351,924						460,000	01/04/2022
100157952		GATLINBURG	TN		07/09/2024	7.875	351,939						390,000	05/10/2024
100101842		COTTONWOOD	CA		04/06/2023	8.625	351,957						405,000	01/31/2023
100147491		BALTIMORE	MD		04/03/2024	7.875	351,963						525,000	02/29/2024
100162574		ALLENTOWN	PA		08/12/2024	7.500	351,976						460,000	06/13/2024
100151744		MIAMI	FL		05/10/2024	7.375	351,977						730,000	04/19/2024
100118113		SACRAMENTO	CA		07/20/2023	6.125	352,009						520,000	03/01/2024
100158371		UNITED KINGDOM	GBR		07/09/2024	3.540	352,011		7,494			(7,621)	525,000	08/16/2022
100091982		CLIFTON	NJ		02/07/2023	8.625	352,012						660,000	01/20/2023
100117315		KISSIMMEE	FL		07/20/2023	4.125	352,020						521,000	03/01/2024
100150917		AUSTIN	TX		05/08/2024	6.875	352,023						530,000	03/15/2024
100157823		BREMERTON	WA		08/01/2024	8.125	352,027						425,000	07/02/2024
100116095		SAN BERNARDINO	CA		07/20/2023	4.875	352,038						680,000	03/01/2024
100157626		PORT SAINT LUCIE	FL		06/28/2024	7.750	352,046						515,000	05/10/2024
100154124		LUGOFF	SC		07/11/2024	7.875	352,047						510,000	05/31/2024
100185323		ARLINGTON	TX		12/20/2024	6.500	352,047		5				475,000	09/26/2024
100181695		MADISON	AL		12/11/2024	6.750	352,058		7				454,000	08/30/2024
100158130		YAKIMA	WA		07/09/2024	7.500	352,063						500,000	04/29/2024
100119247		VENICE	FL		07/31/2023	5.625	352,074						500,000	05/26/2023
100065365		TIGARD	OR		07/28/2021	4.125	352,087						520,000	05/27/2021
100084408		PALMDALE	CA		08/12/2022	6.250	352,088		(97)				575,000	06/30/2022
100115933		REEDVILLE	VA		07/20/2023	7.125	352,092						470,000	05/25/2023
100031475		CHINO	CA		03/29/2019	4.375	352,099						595,000	12/08/2018
100152653		HOUSTON	TX		05/17/2024	7.125	352,103						495,000	03/04/2024
100151005		BONITA SPRINGS	FL		05/08/2024	7.625	352,120						515,000	03/15/2024
100133083		ROYAL PALM BEACH	FL		11/29/2023	8.625	352,125						475,000	10/12/2023
100146770		TACOMA	WA		03/20/2024	7.875	352,163		(86)				575,000	02/13/2024
100017272		MESA	AZ		04/26/2018	4.125	352,192						460,000	12/31/2017
100146771		TACOMA	WA		03/20/2024	7.875	352,205		(86)				575,000	02/13/2024
100159244		ALEXANDER CITY	AL		07/15/2024	7.624	352,208						540,000	06/06/2024
100082258		REDDING	CA		04/14/2022	5.750	352,210						395,000	03/10/2022
100157958		DAVENPORT	FL		07/09/2024	7.625	352,219						390,000	05/03/2024
100143305		ARLINGTON	TX		02/16/2024	7.374	352,227						454,000	12/28/2023
100170123		WINDER	GA		10/08/2024	7.624	352,229						391,000	08/29/2024
100101831		NEW HYDE PARK	NY		03/31/2023	8.950	352,230						650,000	03/15/2023
100055537		ROCKAWAY	NJ		03/23/2021	3.625	352,240						355,000	01/04/2021
100108209		ORLANDO	FL		05/24/2023	7.625	352,244						472,000	05/05/2023
100171155		SAN CLEMENTE	CA		11/22/2024	6.875	352,260		(1)				1,350,000	10/21/2024
100108308		LAS VEGAS	NV		05/24/2023	8.499	352,269		(155)				540,000	05/03/2023
100134650		CORAL SPRINGS	FL		10/30/2023	8.750	352,275						445,000	09/18/2023
100148555		LAKEWOOD	NJ		04/12/2024	7.625	352,283						475,000	02/15/2024
100138247		WEATHERFORD	TX		12/14/2023	11.375	352,290						440,000	11/21/2023
100148287		MIRAMAR BEACH	FL		04/12/2024	6.625	352,296						500,000	03/01/2024
100185456		RALEIGH	NC		12/20/2024	5.875	352,301		21				478,000	10/25/2024
100048326		PATCHOGUE	NY		11/20/2020	4.375	352,309						353,400	07/31/2020
100028950		COVINA	CA		10/26/2018	5.000	352,323						528,200	06/01/2018
100110119		HOMESTEAD	FL		06/23/2023	7.000	352,333						482,000	05/26/2023
100116171		JURUPA VALLEY	CA		07/20/2023	4.875	352,336						565,000	03/01/2024
100141543		PHOENIX	AZ		01/30/2024	8.999	352,339						430,000	12/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089404		GRAND PRAIRIE	TX		11/17/2022	8.125	352,342						445,000	10/21/2022
100151057		WOODLAND	CA		05/08/2024	7.500	352,351						515,000	03/05/2024
100154510		HAMPTON	NH		06/14/2024	6.875	352,351		19				546,900	04/25/2024
100143907		CROFTON	MD		03/06/2024	8.250	352,352						450,000	01/25/2024
3320051288		WESTMINSTER	MD		04/19/2023	9.152	352,357						1,180,000	03/17/2023
100115323		LONG BEACH	CA		07/17/2023	9.250	352,373						430,000	06/01/2023
100133471		PEARLAND	TX		10/19/2023	7.500	352,379						445,000	06/29/2023
100142712		ROSEVILLE	CA		02/08/2024	6.500	352,384						455,000	11/14/2023
100139769		UNITED KINGDOM	GBR		12/18/2023	7.690	352,388					(6,232)	390,000	09/27/2021
100118663		MOUNT VERNON	NY		07/25/2023	7.625	352,392						475,000	06/16/2023
100139170		MILFORD	CT		12/28/2023	8.375	352,396						599,900	10/24/2023
100129657		NAPLES	FL		09/29/2023	7.250	352,398						560,000	08/08/2023
100158473		INDEPENDENCE	OR		07/10/2024	7.875	352,407						430,000	04/25/2024
100100427		JUPITER	FL		04/27/2023	5.125	352,415						585,000	02/28/2022
100116017		SUWANEE	GA		07/20/2023	6.625	352,428						478,000	06/05/2023
100146575		PLANO	TX		03/20/2024	7.874	352,429						460,000	02/14/2024
100158853		PRAIRIEVILLE	LA		07/12/2024	8.625	352,432						453,000	05/10/2024
100139964		COLUMBUS	OH		01/09/2024	7.999	352,440						539,000	12/05/2023
100025907		NORTH BERGEN	NJ		09/20/2018	5.000	352,445						513,000	04/30/2018
100142621		CAPE CORAL	FL		02/08/2024	8.125	352,457						505,000	12/18/2023
100091381		VALLEJO	CA		02/22/2023	5.500	352,473						525,000	07/06/2022
100185022		LUTZ	FL		12/19/2024	8.624	352,474		(11)				420,000	11/08/2024
100118766		FAIRFAX	VT		07/25/2023	7.000	352,476						500,000	06/02/2023
100164529		ANNA	TX		08/21/2024	7.125	352,479						440,000	06/14/2024
100024807		WAILUKU	HI		09/20/2018	3.875	352,484						570,000	04/30/2018
100133475		JERSEY CITY	NJ		10/19/2023	9.875	352,491						430,000	08/17/2023
100151610		FYFFE	AL		05/10/2024	6.875	352,518						475,000	03/05/2024
100120058		GILBERT	AZ		08/11/2023	7.125	352,523						480,000	06/15/2023
100080987		PASADENA	CA		03/18/2022	3.499	352,543						1,320,000	01/21/2022
100120074		FRISCO	TX		08/11/2023	7.250	352,551						472,000	06/14/2023
100060270		BRENTWOOD	TN		06/25/2021	3.750	352,551						497,500	04/03/2021
100158084		FOREST HILL	TX		07/09/2024	6.990	352,554						476,000	04/25/2024
100128513		JOSHUA TREE	CA		09/15/2023	8.625	352,558						486,000	07/14/2023
100119281		WESTON	TX		07/31/2023	7.625	352,577						480,000	06/23/2023
100116576		NORTH LAS VEGAS	NV		07/20/2023	10.375	352,579						445,000	03/01/2024
100038440		DUBLIN	IRL		09/27/2019	1.500	352,579					(23,139)	790,617	11/30/2018
100130022		CENTRAL ISLIP	NY		09/27/2023	7.610	352,584						580,000	08/15/2023
100164456		TEMPE	AZ		08/21/2024	7.125	352,589						470,000	06/13/2024
100014375		FARMINGDALE	NY		09/27/2017	4.125	352,596						455,000	07/30/2017
100166104		ROSEVILLE	CA		09/09/2024	7.500	352,598						500,000	07/17/2024
100076279		JACKSONVILLE BEACH	FL		01/07/2022	3.990	352,606						438,000	11/05/2021
100149190		LOS ANGELES	CA		04/22/2024	6.999	352,606						675,000	03/19/2024
100049407		LOS ANGELES	CA		11/20/2020	4.625	352,627						646,000	07/31/2020
100118753		PANAMA CITY BEACH	FL		07/25/2023	8.875	352,636		3,167				495,000	05/30/2023
100090730		BRIDGEPORT	CT		12/29/2022	8.295	352,645						467,000	11/28/2022
100140038		HALETHORPE	MD		01/09/2024	8.625	352,646						420,000	11/07/2023
100164219		LANCASTER	CA		08/21/2024	8.125	352,656						433,000	06/27/2024
3310069528		MONROE	NY		06/04/2024	8.491	352,666						3,300,000	01/26/2024
100132544		CONCORD	CA		11/03/2023	7.500	352,671						670,000	06/16/2023
100137775		CLOVIS	CA		12/08/2023	7.625	352,676						470,000	10/11/2023
100179577		SEATTLE	WA		11/21/2024	6.999	352,676		(13)				465,000	10/02/2024
100100678		RIALTO	CA		04/28/2023	6.250	352,683						450,000	08/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100029619		WOODLAND	WA		10/26/2018	4.000	352,693						532,000	06/06/2018
100165569		LIBERTY HILL	TX		08/29/2024	7.250	352,699						465,000	07/15/2024
100108999		GRASS VALLEY	CA		05/31/2023	8.250	352,715						530,000	05/04/2023
100032090		FREMONT	CA		03/29/2019	4.125	352,720		188				1,092,500	12/10/2018
100149303		HOLLYWOOD	FL		04/24/2024	7.124	352,728						440,500	03/13/2024
100172159		BAKERSFIELD	CA		10/17/2024	6.999	352,732						520,000	09/12/2024
100119164		SANTA ROSA BEACH	FL		07/31/2023	7.625	352,733						422,000	05/30/2023
100175022		SANTA ANA	CA		11/05/2024	7.999	352,743		(57)				420,000	10/03/2024
100174227		SACRAMENTO	CA		10/31/2024	7.990	352,766						380,000	06/18/2024
100180325		PARKER	CO		11/25/2024	5.750	352,776						500,000	09/24/2024
100158191		UNITED KINGDOM	GBR		07/09/2024	3.440	352,785		9,323			(7,638)	380,000	11/10/2021
100143729		LANCASTER	CA		02/26/2024	8.750	352,787						415,000	01/23/2024
100139202		ALLENTOWN	PA		12/28/2023	8.250	352,788						547,000	10/31/2023
100158193		UNITED KINGDOM	GBR		07/09/2024	3.140	352,801		9,761			(7,638)	380,000	11/10/2021
100147940		MURRIETA	CA		04/08/2024	7.375	352,802						480,000	02/05/2024
100055096		KEARNY	NJ		03/23/2021	5.309	352,816						270,000	01/07/2021
100116642		CORONA	CA		07/20/2023	3.990	352,817						600,000	03/01/2024
100134391		CHICAGO	IL		10/27/2023	9.990	352,871						440,000	08/14/2023
100129376		STAFFORD TOWNSHIP	NJ		09/26/2023	7.625	352,872						480,000	07/12/2023
100159265		HIGHLAND	MD		07/15/2024	7.250	352,894						580,000	05/24/2024
100179610		MORRISTOWN	NJ		11/21/2024	7.125	352,896		(17)				477,000	09/20/2024
100163328		SAN BERNARDINO	CA		08/13/2024	8.625	352,919						450,000	07/16/2024
100158123		NEWARK	DE		07/09/2024	6.625	352,922						510,000	04/30/2024
100144291		HINSDALE	MA		03/07/2024	9.499	352,936						450,000	01/25/2024
100044764		PEABODY	MA		11/19/2020	5.000	352,945						599,000	01/09/2024
100119229		IRVINGTON	NJ		07/31/2023	6.875	352,950						510,000	06/29/2023
100165684		TOOL	TX		10/04/2024	8.250	352,963						499,000	08/28/2024
100164333		ALEXANDRIA	VA		08/21/2024	6.875	352,983						500,000	07/10/2024
100163093		GAINESVILLE	FL		08/13/2024	7.625	352,984						536,000	06/11/2024
100114848		CLAREMONT	NC		07/10/2023	7.625	352,993						510,000	05/22/2023
100180231		MANCHESTER	TN		11/25/2024	7.500	352,996						430,000	09/27/2024
100141722		DELAND	FL		01/30/2024	9.874	352,998						423,000	12/27/2023
100186296		BURLINGTON	NC		12/27/2024	7.625	353,001		(4)				482,000	11/07/2024
100074201		SACRAMENTO	CA		12/09/2021	4.750	353,010						495,000	11/08/2021
100080003		CHANDLER	AZ		04/25/2022	5.125	353,012						458,000	01/27/2022
100133128		ELKINS PARK	PA		11/29/2023	8.375	353,028						440,000	10/18/2023
100145538		UNITED KINGDOM	GBR		03/12/2024	3.550	353,029		15,395			(7,754)	360,015	05/27/2020
100163121		CHANDLER	AZ		08/13/2024	7.625	353,057						494,000	06/12/2024
100143686		WHEATLEY HEIGHTS	NY		02/22/2024	8.499	353,077						520,000	01/22/2024
100128363		KENNER	LA		09/14/2023	8.499	353,086						490,000	08/17/2023
100057690		SIMI VALLEY	CA		06/30/2021	3.750	353,086						615,000	04/19/2021
100078332		CAPE CORAL	FL		02/10/2022	5.250	353,095						475,000	01/07/2022
100136907		PALENVILLE	NY		11/27/2023	7.125	353,100						575,000	10/20/2023
100120012		SOUTHAMPTON	PA		08/11/2023	7.125	353,102						450,000	06/29/2023
100154334		NORTH LAS VEGAS	NV		06/07/2024	8.750	353,106						440,000	05/29/2024
100143317		APEX	NC		02/16/2024	7.125	353,124						470,000	12/28/2023
100120457		ORLAND PARK	IL		08/18/2023	9.625	353,127						460,000	07/28/2023
100079967		MIAMI BEACH	FL		04/08/2022	4.375	353,128						525,000	02/02/2022
100103225		LOUISVILLE	CO		04/26/2023	8.375	353,141						598,000	04/01/2023
100174240		WALKER	MN		10/31/2024	7.624	353,163						465,000	02/01/2024
100148183		SARASOTA	FL		04/12/2024	7.375	353,165						494,000	02/28/2024
100175667		KISSIMMEE	FL		11/12/2024	8.499	353,172						375,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185776		NORWICH	CT		12/26/2024	8.250	353,173		(2)				461,000	10/16/2024
100086292		DELFT	NLD		08/29/2022	3.750	353,174					(23,222)	455,000	12/01/2023
100153901		NEW CARROLLTON	MD		06/05/2024	7.999	353,197						495,000	05/03/2024
100147454		DANIA	FL		04/03/2024	8.875	353,199						485,000	02/09/2024
100178285		KEYES	CA		11/19/2024	7.125	353,199		(10)				440,000	10/22/2024
100179374		BRADENTON	FL		12/27/2024	7.625	353,211		(5)				485,000	12/06/2024
100074162		NORTH FORT MYERS	FL		12/09/2021	4.250	353,211						450,000	11/08/2021
100088808		MACOMB	MI		11/15/2022	8.875	353,216						490,000	10/24/2022
100126320		NEWARK	NJ		08/30/2023	7.460	353,221						495,000	07/17/2023
100155473		BERGENFIELD	NJ		06/18/2024	9.000	353,228						1,315,000	03/22/2024
100133420		SAN PEDRO	CA		10/19/2023	9.375	353,244						450,000	09/11/2023
100152665		SARASOTA	FL		05/17/2024	7.375	353,255						515,000	03/29/2024
100076404		DAMASCUS	OR		12/23/2021	3.999	353,259						630,000	11/08/2021
100142121		FEDERAL WAY	WA		02/29/2024	8.750	353,265						505,000	02/02/2024
100153922		ORLANDO	FL		06/05/2024	7.125	353,268						465,000	05/07/2024
100012524		BROOKLYN	NY		04/28/2017	3.875	353,268						1,140,000	01/31/2017
100119516		NORTH BERGEN	NJ		07/28/2023	6.625	353,268						600,000	06/28/2023
100166967		PHARR	TX		09/13/2024	6.990	353,280						543,000	06/06/2024
100120039		EAST RUTHERFORD	NJ		08/11/2023	7.625	353,285						460,000	06/08/2023
100140323		SACRAMENTO	CA		01/18/2024	8.125	353,295						465,000	11/21/2023
100162916		LAS VEGAS	NV		08/12/2024	7.625	353,302						435,000	06/12/2024
100185921		MILWAUKIE	OR		12/26/2024	7.875	353,302		(2)				437,000	12/02/2024
4010065295		BALTIMORE	MD		01/30/2024	8.400	353,303						464,000	11/09/2023
100182559		GALLATIN	TN		12/12/2024	6.875	353,308		(4)				575,000	11/07/2024
100182560		GALLATIN	TN		12/12/2024	6.875	353,308		(4)				575,000	11/07/2024
100152509		SMITHFIELD	RI		05/17/2024	7.625	353,320						490,000	02/28/2024
100129896		MONROE	NC		09/27/2023	9.245	353,323						525,000	08/18/2023
100074462		HUTTO	TX		12/02/2021	5.437	353,326						420,000	11/16/2021
100148267		FORT LAUDERDALE	FL		04/12/2024	8.125	353,333						495,000	02/23/2024
100143774		LAS VEGAS	NV		02/27/2024	7.750	353,336						475,000	01/29/2024
100101974		HESPERIA	CA		04/14/2023	8.999	353,351						425,000	02/02/2023
100172878		TRIANGLE	VA		10/25/2024	7.375	353,360		(25)				435,000	10/01/2024
100180656		TOLEDO	OH		11/26/2024	9.125	353,362		(18)				380,000	08/26/2024
100091725		GAINESVILLE	GA		03/24/2023	9.750	353,363						425,000	01/23/2023
100163265		LOS ANGELES (VENICE AREA)	CA		08/13/2024	6.750	353,368						2,200,000	07/17/2024
100148804		SAN ANTONIO	TX		04/17/2024	7.125	353,369						507,000	10/06/2023
100132008		PHOENIX	AZ		10/13/2023	6.125	353,374						475,000	08/01/2023
100185858		BALTIMORE	MD		12/26/2024	6.999	353,381		(2)				515,000	12/06/2024
100110561		SMYRNA	GA		06/30/2023	7.625	353,381						475,000	05/05/2023
100175419		VICTORVILLE	CA		12/23/2024	7.875	353,387		(7)				463,000	06/18/2024
100158939		BRADENTON	FL		07/12/2024	7.500	353,394						505,000	05/15/2024
100176095		CHICAGO	IL		12/20/2024	7.750	353,403		5				476,000	11/26/2024
100049429		MIAMI	FL		11/20/2020	4.375	353,414						365,750	07/31/2020
100168085		MARYSVILLE	WA		09/20/2024	7.125	353,420						540,000	04/10/2024
100172932		PORT SAINT LUCIE	FL		10/25/2024	5.999	353,421						445,000	10/03/2024
100181201		LAKELAND	FL		12/06/2024	7.625	353,432		(16)				459,000	11/18/2024
100173623		BERGEN OP ZOOM	NLD		10/29/2024	5.850	353,433					(15,562)	431,302	10/17/2024
100084304		SPIJKENISSE	NLD		06/30/2022	3.750	353,433					(23,239)	429,303	12/01/2023
100082785		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.200	353,433					(23,239)	525,000	12/01/2023
100089725		ZIERIKZEE	NLD		11/29/2022	5.150	353,433					(23,239)	428,218	12/01/2023
3500105947		NORTH MIAMI	FL		09/12/2024	8.045	353,438						2,250,000	06/15/2024
100172613		LITTLETON	CO		10/23/2024	6.875	353,447						500,000	09/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100169598		MIDDLETOWN	DE		09/30/2024	6.990	353,461						466,000	07/22/2024
100168197		MURRELLS INLET	SC		09/20/2024	7.375	353,469						499,000	04/12/2024
100133790		NEW BRUNSWICK	NJ		10/20/2023	7.999	353,472						481,000	09/26/2023
100121039		SARASOTA	FL		08/30/2023	5.375	353,490						675,000	07/13/2023
3410000589		CHATHAM	NJ		11/08/2024	8.846	353,490						6,090,000	08/26/2024
100132704		NORFOLK	VA		11/03/2023	9.125	353,503						400,000	08/28/2023
100145189		UNITED KINGDOM	GBR		03/12/2024	9.500	353,512		12,832			(7,655)	356,000	02/10/2020
100025760		ROSLINDALE	MA		09/20/2018	5.000	353,531						810,350	04/30/2018
100152623		HOMELAND	CA		05/17/2024	6.375	353,531						578,000	03/04/2024
100140626		FLAGLER BEACH	FL		01/19/2024	8.125	353,539						445,000	11/15/2023
100162791		HOLLY SPRINGS	NC		08/12/2024	7.625	353,549						455,000	06/18/2024
100169713		DAYTONA BEACH	FL		09/30/2024	6.750	353,552		(31)				480,000	06/28/2024
100100183		ROOSEVELT	NY		03/17/2023	7.955	353,553						540,000	02/28/2023
100160220		LAS VEGAS	NV		07/18/2024	4.990	353,561						449,000	05/11/2024
100156052		AMHERST	MA		06/18/2024	8.875	353,566						460,000	04/30/2024
100152314		HENDERSON	NV		05/17/2024	8.125	353,581						460,000	03/22/2024
100158225		UNITED KINGDOM	GBR		07/09/2024	3.890	353,591		8,862			(7,655)	380,000	08/20/2021
4010056501		CARBONDALE	PA		11/29/2023	8.555	353,603						502,500	07/13/2023
3320053447		SOMERVILLE	NJ		06/21/2023	9.267	353,628						1,092,000	03/28/2023
100117689		CYPRESS	TX		07/20/2023	6.250	353,628						478,000	03/01/2024
100082858		AUBURN	CA		05/17/2022	5.750	353,637						530,000	03/22/2022
100174246		LAND O LAKES	FL		10/31/2024	6.999	353,642						438,500	01/29/2024
100115668		ATLANTA	GA		07/20/2023	6.999	353,646						568,000	06/08/2023
100155305		BUELLTON	CA		07/19/2024	7.375	353,664						845,000	02/20/2024
100153075		LAS VEGAS	NV		06/27/2024	7.875	353,668						465,000	05/24/2024
100158680		ROSEVILLE	CA		07/10/2024	6.125	353,671						456,000	04/25/2024
100167062		SUMMERVILLE	SC		09/13/2024	7.999	353,682		(76)				450,000	06/14/2024
100049382		NEPTUNE	NJ		11/20/2020	4.500	353,689						313,500	07/31/2020
100169525		TOMS RIVER	NJ		09/30/2024	7.125	353,702		(22)				480,000	06/28/2024
100153293		JASPER	GA		05/30/2024	7.625	353,716						465,000	03/26/2024
100164474		MILLIKEN	CO		08/21/2024	7.625	353,732						465,000	07/01/2024
100147979		SAN DIEGO	CA		04/10/2024	6.990	353,732						1,240,000	02/24/2024
100185072		TWIN PEAKS	CA		12/20/2024	7.999	353,738		(9)				511,000	11/18/2024
100148589		KANSAS CITY	MO		04/12/2024	7.500	353,751						485,000	02/20/2024
100109313		PALM COAST	FL		06/12/2023	6.500	353,753						535,000	04/27/2023
100166049		MORTON GROVE	IL		09/06/2024	10.250	353,761						430,000	08/21/2024
100129326		MINNEOLA	FL		09/25/2023	6.990	353,765						600,000	07/28/2023
100156036		WOODBRIDGE	VA		06/18/2024	8.250	353,793						525,000	05/17/2024
100074146		SALINAS	CA		12/09/2021	4.375	353,794						550,000	11/08/2021
100087299		POINT PLEASANT BEACH	NJ		10/25/2022	5.875	353,799						789,000	06/21/2022
100025686		ANCHORAGE	AK		09/20/2018	4.875	353,802						522,500	04/30/2018
100158885		BRADENTON	FL		07/12/2024	5.990	353,827						491,000	04/29/2024
100168674		AVE MARIA	FL		09/25/2024	7.624	353,829		(87)				425,000	09/11/2024
100065736		UNION CITY	NJ		07/28/2021	3.490	353,832						500,000	06/18/2021
100029097		WEST COVINA	CA		10/26/2018	4.000	353,842						584,250	06/03/2018
100109693		SAN DIEGO	CA		06/15/2023	7.875	353,866						475,000	02/13/2023
100175228		KATY	TX		11/05/2024	7.490	353,872						472,000	07/31/2024
100171362		ANTIOCH	TN		10/16/2024	7.490	353,882						495,000	09/03/2024
100118832		FORT LAUDERDALE	FL		08/30/2023	8.875	353,883						436,000	07/11/2023
100162934		STAR	ID		08/12/2024	7.125	353,887						474,000	06/05/2024
100171298		ANNAPOLIS	MD		10/16/2024	8.625	353,892						450,000	08/30/2024
100100305		PALMDALE	CA		03/24/2023	8.750	353,899						550,000	03/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100140263		WASHINGTON	DC		01/18/2024	7.875	353,904						478,000	11/30/2023
100176853		WEST PALM BEACH	FL		11/15/2024	7.500	353,925						445,000	09/03/2024
100171391		CROFTON	MD		10/16/2024	6.500	353,937						435,000	08/23/2024
100151478		FRISCO	TX		05/10/2024	7.375	353,958						491,000	03/29/2024
100186367		LAS VEGAS	NV		12/30/2024	6.875	353,969		(1)				555,000	11/15/2024
100103326		PONTE VEDRA	FL		04/28/2023	7.625	353,977						500,184	02/28/2023
100144361		LAS VEGAS	NV		03/07/2024	8.125	353,978						545,000	12/15/2023
100115399		SACRAMENTO	CA		07/17/2023	6.999	353,982						595,000	06/14/2023
100142046		ELK GROVE	CA		02/29/2024	7.875	353,994						725,000	01/24/2024
100141076		LAS VEGAS	NV		02/20/2024	8.500	353,999						425,000	01/16/2024
100115211		BOISE	ID		07/17/2023	7.327	354,021						595,000	06/02/2023
3340075626		HEMPSTEAD	NY		05/10/2024	9.473	354,024						1,278,000	04/10/2024
100133693		LAS VEGAS	NV		10/23/2023	7.500	354,024						452,500	09/01/2023
100148877		LEHI	UT		04/17/2024	7.250	354,069						460,000	10/26/2023
100109651		SACRAMENTO	CA		06/14/2023	7.625	354,072						438,000	05/15/2023
100169197		ROELAND PARK	KS		09/27/2024	7.700	354,086						520,000	08/29/2024
100045519		CHULA VISTA	CA		11/25/2020	3.375	354,095						679,250	08/31/2020
100186496		CORVALLIS	OR		12/30/2024	7.990	354,129		(1)				457,000	11/05/2024
100158624		DANIA BEACH	FL		07/10/2024	7.500	354,147						600,000	04/04/2024
100144359		MILTON	MA		03/07/2024	7.125	354,154						1,040,000	12/22/2023
100129990		FARMINGVILLE	NY		09/27/2023	7.550	354,157						540,500	08/31/2023
100176677		VALRICO	FL		11/15/2024	7.375	354,157		(29)				450,000	08/16/2024
100149138		LANHAM	MD		04/22/2024	8.250	354,161		(29)				445,000	03/01/2024
100116175		SALT LAKE CITY	UT		07/20/2023	5.500	354,165						565,000	03/01/2024
100014521		EAST ELMHURST	NY		09/27/2017	6.750	354,166						625,000	07/28/2017
100079229		POTOMAC	MD		02/14/2022	3.625	354,176						840,000	01/05/2022
100143206		CANYON	TX		02/16/2024	7.125	354,180						480,000	12/14/2023
100173186		BANDERA	TX		10/30/2024	7.500	354,192						465,000	09/11/2024
100119430		BURTONSVILLE	MD		07/31/2023	6.990	354,207						480,000	06/01/2023
100157675		SUMMERVILLE	SC		06/28/2024	7.875	354,208						465,000	06/03/2024
100086302		BERGEN OP ZOOM	NLD		08/29/2022	3.950	354,210					(23,291)	456,000	12/01/2023
100175371		MCKINNEY	TX		11/05/2024	6.375	354,238						475,000	09/10/2024
100102546		RICHARDSON	TX		06/07/2023	8.500	354,249						560,000	12/16/2022
100141288		YANTIS	TX		01/30/2024	9.125	354,252						453,000	12/13/2023
100165443		STOCKTON	CA		08/29/2024	7.625	354,262						530,000	06/20/2024
100038755		DUBLIN	IRL		09/27/2019	5.000	354,264		20,909			(23,109)	420,456	11/30/2018
100038749		DUBLIN	IRL		09/27/2019	5.000	354,268		20,909			(23,109)	399,433	11/30/2018
100148905		MT JULIET	TN		04/17/2024	8.125	354,279						477,000	11/01/2023
100171605		APEX	NC		10/16/2024	6.990	354,280						468,800	08/23/2024
100169364		SAVANNAH	GA		09/27/2024	8.125	354,287						425,000	08/09/2024
100135089		BRADENTON	FL		11/01/2023	6.500	354,292						499,000	08/25/2023
100065317		BOISE	ID		07/28/2021	4.875	354,294						525,000	05/25/2021
100136992		ROCKVILLE	MD		11/28/2023	7.875	354,314						725,000	10/12/2023
100175661		WINTER SPRINGS	FL		11/12/2024	8.375	354,320		(45)				375,000	10/24/2024
100129398		CELINA	TX		09/26/2023	7.500	354,333						509,000	07/18/2023
100151596		RANCHO CORDOVA	CA		05/10/2024	5.750	354,338						539,000	03/26/2024
100038751		DUBLIN	IRL		09/27/2019	5.000	354,348		20,914			(23,114)	399,134	11/30/2018
100175503		LEWISVILLE	TX		12/23/2024	7.875	354,348		(7)				680,000	05/01/2024
100164033		MODESTO	CA		08/21/2024	7.250	354,354						450,000	07/08/2024
100171535		RENO	NV		10/16/2024	5.990	354,356						478,000	08/09/2024
100156064		DAYTONA BEACH	FL		06/18/2024	8.125	354,362						500,000	04/29/2024
100145151		UNITED KINGDOM	GBR		03/12/2024	3.590	354,378		16,151			(7,744)	360,020	01/17/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100182053		WALLA WALLA	WA		12/12/2024	6.624	354,387		6				479,000	10/17/2024
100055317		RANCHO CUCAMONGA	CA		03/23/2021	4.375	354,392						685,000	12/31/2020
100148827		OAK LAWN	IL		04/17/2024	8.124	354,396						539,000	10/26/2023
100091044		CULVER CITY	CA		01/31/2023	7.750	354,411						690,000	12/15/2022
100143466		SPRING HILL	FL		02/16/2024	10.750	354,418						433,000	01/15/2024
100171921		EUGENE	OR		10/17/2024	6.625	354,424						500,000	08/26/2024
100180622		TEMPLE HILLS	MD		11/26/2024	7.250	354,435		(4)				442,000	11/06/2024
100090065		KEY WEST	FL		01/13/2023	7.750	354,437						510,000	11/09/2022
100101680		CAROLINA BEACH	NC		04/26/2023	7.624	354,441						475,000	03/03/2023
100119263		NORCROSS	GA		07/31/2023	6.625	354,447						715,000	06/02/2023
100141782		NEW MILFORD	CT		01/30/2024	8.374	354,461						635,000	12/19/2023
100060135		FORT COLLINS	CO		06/25/2021	3.750	354,464						780,000	04/01/2021
100137550		FAYETTEVILLE	AR		12/08/2023	7.499	354,464						477,000	10/05/2023
100117372		VICTORVILLE	CA		07/20/2023	6.125	354,487						470,000	03/01/2024
100129510		MANTECA	CA		09/29/2023	6.500	354,509						560,000	07/07/2023
100169628		SAN BERNARDINO	CA		09/30/2024	8.125	354,509						463,000	07/15/2024
100143176		YELM	WA		02/16/2024	7.125	354,511						520,000	12/19/2023
100132505		BAKERSFIELD	CA		11/03/2023	8.375	354,515						465,000	06/23/2023
100013411		LAKELAND	FL		05/25/2017	4.625	354,522						300,000	01/31/2017
100114623		FONTANA	CA		06/29/2023	7.125	354,532						600,000	05/19/2023
100175234		NORTH MYRTLE BEACH	SC		11/05/2024	6.990	354,535						462,000	08/28/2024
100108056		ST AUGUSTINE	FL		05/25/2023	5.625	354,541						654,000	03/29/2023
100143143		ALEXANDRIA	VA		02/16/2024	6.990	354,546						505,000	12/14/2023
100147904		RICHMOND	VA		04/08/2024	7.625	354,549						536,000	02/09/2024
100148783		WINTER GARDEN	FL		04/17/2024	7.000	354,556						565,000	10/03/2023
100186197		HEMET	CA		12/27/2024	7.749	354,565		(5)				420,000	11/26/2024
100054713		PICO RIVERA	CA		03/23/2021	4.125	354,569						505,000	12/31/2020
100113090		ANAHEIM	CA		06/29/2023	5.000	354,587						1,015,000	05/14/2022
100147406		HONOLULU	HI		05/08/2024	8.375	354,594						532,000	04/02/2024
100172862		OPA LOCKA	FL		10/25/2024	7.999	354,604						520,000	09/30/2024
100078022		MIAMI	FL		01/12/2022	4.325	354,610						490,000	12/28/2021
100086557		CUTLER BAY	FL		09/30/2022	8.999	354,618						940,000	08/31/2022
100137080		LINDON	UT		11/28/2023	8.500	354,619						475,000	10/13/2023
100109373		TUCSON	AZ		06/12/2023	7.625	354,640						423,000	04/07/2023
100176526		STONEFORT	IL		11/15/2024	7.125	354,642		(11)				395,000	09/03/2024
100155278		SACRAMENTO	CA		07/19/2024	6.875	354,648						940,000	02/21/2024
100138142		MONTEBELLO	CA		12/14/2023	7.625	354,660						560,000	10/23/2023
100137049		DURHAM	NC		11/28/2023	7.875	354,665						480,000	10/04/2023
100139258		LEXINGTON	SC		12/28/2023	8.500	354,673						575,000	11/14/2023
100120021		VINEYARD	UT		08/11/2023	7.000	354,695						475,000	06/26/2023
100164451		OCEAN CITY	NJ		08/21/2024	7.000	354,699						525,000	06/28/2024
100158390		UNITED KINGDOM	GBR		07/09/2024	3.590	354,705		8,988			(7,679)	385,000	06/21/2022
100151160		SUFFERN	NY		05/09/2024	8.749	354,722						535,000	04/18/2024
100136084		MADERA	CA		12/18/2023	8.000	354,723						445,000	11/03/2023
100180251		LUBBOCK	TX		11/25/2024	7.125	354,726						470,000	10/01/2024
100080978		UNION CITY	CA		03/18/2022	3.499	354,727						735,000	01/20/2022
100101712		HAARLEM	NLD		03/30/2023	1.000	354,727					(23,335)	1,085,000	12/01/2023
100089291		SMITHVILLE	TX		01/26/2023	9.125	354,735						425,000	11/03/2022
100144355		TOMS RIVER	NJ		03/07/2024	7.125	354,749						490,000	12/28/2023
100139260		FORT MILL	SC		12/28/2023	8.375	354,754						550,000	11/20/2023
100151355		BAKERSFIELD	CA		05/10/2024	7.125	354,754						468,000	03/18/2024
100165910		RIVERSIDE	CA		09/06/2024	7.250	354,755						500,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030409		FAIRFIELD	CT		12/20/2018	6.500	354,757						720,000	09/13/2018
100172436		GLASSBORO	NJ		10/23/2024	8.125	354,757						430,000	08/23/2024
100060188		BROCKTON	MA		06/25/2021	4.000	354,762						563,000	03/25/2021
100134345		JEFFERSON	GA		10/27/2023	8.750	354,764						470,000	09/13/2023
100127714		ROSELLE	NJ		09/08/2023	8.874	354,792						445,000	07/31/2023
100164601		HUTTO	TX		08/21/2024	7.625	354,796						468,000	06/20/2024
100127977		ANTIOCH	TN		09/08/2023	7.000	354,812						425,000	07/29/2022
100184546		NORTH TUSTIN	CA		12/17/2024	8.625	354,828		(30)				2,312,340	10/31/2024
100053479		ROSHARON	TX		03/23/2021	4.875	354,842						570,000	01/06/2021
100144071		MCGAHEYSVILLE	VA		03/07/2024	7.499	354,870						470,000	01/26/2024
100075991		NASHUA	NH		01/07/2022	4.875	354,877						475,000	10/07/2021
100114938		WAUSAU	WI		07/13/2023	7.000	354,884						510,000	05/17/2023
100163399		LAS VEGAS	NV		09/27/2024	7.000	354,909						438,000	08/21/2024
100119163		LENEXA	KS		07/31/2023	7.500	354,931						450,000	06/05/2023
100170347		CLEVELAND	TN		10/08/2024	7.500	354,937						475,000	08/19/2024
100154904		EDISON	NJ		07/19/2024	8.375	354,944						545,000	03/19/2024
100138079		ANTIOCH	TN		12/13/2023	11.499	354,970						465,000	11/14/2023
100129624		NASHVILLE	TN		09/29/2023	7.125	354,990						495,000	07/28/2023
100102491		CHAPEL HILL	NC		06/07/2023	6.250	355,014						1,150,000	08/04/2022
100078743		COTTONWOOD	CA		02/25/2022	5.500	355,022						435,000	11/30/2021
3340069792		WAIANAE	HI		03/07/2024	9.504	355,054						1,300,000	01/15/2024
100166953		BAKERSFIELD	CA		09/13/2024	7.125	355,071						465,000	07/06/2024
100129580		DALLAS	TX		09/29/2023	7.500	355,078						471,500	08/17/2023
100182394		HOUSTON	TX		12/12/2024	6.124	355,080		17				500,000	11/04/2024
100028554		ARLETA	CA		10/26/2018	4.625	355,086						470,250	06/03/2018
100076504		HOLLYWOOD	FL		12/21/2021	4.250	355,101						472,000	11/24/2021
100080940		WHITNEY	TX		04/01/2022	5.750	355,110						387,000	02/23/2022
100175253		AUSTIN	TX		11/05/2024	6.625	355,117						480,000	09/03/2024
100186021		POMPANO BEACH	FL		12/27/2024	7.125	355,145		2				479,000	10/11/2024
100128090		GOODLETTSVILLE	TN		09/08/2023	6.750	355,150						477,000	03/24/2022
100165376		SAVAGE	MD		08/29/2024	7.990	355,153						439,000	06/11/2024
100180337		RINGWOOD	NJ		11/25/2024	6.500	355,164						510,000	09/27/2024
100136911		NORTH CAPE MAY	NJ		11/27/2023	7.625	355,184						475,000	10/27/2023
100027061		DISCOVERY BAY	CA		09/26/2018	4.250	355,189						645,000	06/14/2018
100168071		SILVER SPRING	MD		09/20/2024	7.500	355,208						732,000	03/25/2024
100148529		COLLINSVILLE	CT		04/12/2024	7.625	355,219						500,000	02/15/2024
100151884		LAKE WORTH	FL		05/10/2024	7.875	355,228						431,000	04/23/2024
100090907		MANTECA	CA		01/31/2023	6.499	355,245						570,000	10/07/2022
100141616		WOOSTER	OH		01/30/2024	8.125	355,260						450,000	12/15/2023
100156822		TROUTDALE	OR		06/27/2024	9.000	355,284						560,000	06/10/2024
100168003		MASHPEE	MA		09/20/2024	7.750	355,290						530,000	08/20/2024
100147054		LONG POND	PA		03/27/2024	6.875	355,300						617,000	01/16/2024
100102599		DETROIT	MI		06/07/2023	7.000	355,304						485,000	11/14/2022
100137704		HILLSBORO	OR		12/08/2023	7.375	355,324						517,000	10/11/2023
100114643		NAPLES	FL		06/29/2023	6.999	355,329						500,000	05/24/2023
100152746		ROCKLAND	MA		05/22/2024	7.499	355,363						490,000	04/24/2024
100054951		WOODBURY	CT		03/23/2021	4.000	355,381						425,000	01/04/2021
100137065		FORESTHILL	CA		11/28/2023	7.990	355,382						455,000	10/03/2023
3340072739		NEW ORLEANS	LA		04/19/2024	9.385	355,410						1,550,000	03/11/2024
100180471		GALLATIN	TN		11/26/2024	7.250	355,428		(24)				435,000	09/30/2024
100115951		KINGSLAND	TX		07/20/2023	6.624	355,447						485,000	05/25/2023
100175387		RAHWAY	NJ		11/05/2024	6.125	355,451						480,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137072		CARSON CITY	NV		11/28/2023	7.875	355,454						480,000	09/29/2023
100133831		CALEXICO	CA		10/20/2023	8.875	355,475						535,000	09/20/2023
100127618		ATHOL	ID		09/08/2023	7.500	355,482						478,000	07/24/2023
100138139		GLEN BURNIE	MD		12/14/2023	8.875	355,537						457,000	10/13/2023
100088299		BAYVILLE	NJ		11/10/2022	7.624	355,542						630,000	09/22/2022
100149398		CHARLOTTE	NC		04/24/2024	6.625	355,569						479,000	02/27/2024
100065568		PICO RIVERA	CA		07/28/2021	4.125	355,571						610,000	05/25/2021
100065133		SUN VALLEY	CA		07/14/2021	3.625	355,576						835,000	05/18/2021
100049978		LAKE HOPATCONG	NJ		11/20/2020	4.875	355,577						465,500	07/31/2020
100178486		ANAHEIM	CA		11/21/2024	6.875	355,580		(14)				690,000	09/09/2024
100143659		PEMBROKE PINES	FL		02/22/2024	7.499	355,588						1,100,000	01/19/2024
100155985		NEW BRUNSWICK	NJ		06/18/2024	8.625	355,592						488,000	05/14/2024
100107811		OCEAN CITY	MD		05/19/2023	6.875	355,592						483,000	02/27/2023
4010063700		YOUNGSTOWN	OH		01/30/2024	8.520	355,595						465,000	11/02/2023
100100069		BAYONNE	NJ		03/28/2023	7.750	355,625		75				485,000	02/08/2023
100025146		JAMAICA	NY		09/20/2018	3.875	355,643						636,500	04/30/2018
100117224		LA PUENTE AREA	CA		07/20/2023	5.500	355,644						750,000	03/01/2024
100185653		UNITED KINGDOM	GBR		12/20/2024	7.090	355,647					(1,560)	495,000	12/04/2024
100150465		QUEEN CREEK	AZ		05/03/2024	6.624	355,650						481,187	01/26/2024
100120689		NASHVILLE	TN		08/25/2023	6.990	355,652						1,000,000	06/26/2023
100154504		TRENTON	NJ		06/14/2024	7.625	355,661						472,000	05/30/2024
100133210		PARRISH	FL		11/29/2023	8.625	355,663						476,000	10/24/2023
100080947		GREER	SC		03/17/2022	5.750	355,669						396,000	01/26/2022
100115153		MASTIC BEACH	NY		07/17/2023	7.919	355,674						500,000	06/06/2023
100130453		CENTRAL ISLIP	NY		09/28/2023	9.000	355,677						475,000	06/02/2023
100173050		ATLANTA	GA		10/25/2024	7.250	355,684		(48)				475,000	08/28/2024
100118672		HIALEAH	FL		07/25/2023	7.875	355,700						440,000	05/09/2023
100075985		LINDEN	NJ		01/07/2022	3.625	355,745						500,000	09/15/2021
100164221		FRESNO	CA		08/21/2024	8.625	355,761						450,000	07/30/2024
100152684		SEBASTIAN	FL		05/17/2024	7.125	355,768						480,000	03/28/2024
100166301		ALBUQUERQUE	NM		10/23/2024	7.750	355,772						449,000	09/23/2024
100157834		WINTER GARDEN	FL		08/01/2024	6.875	355,786						550,000	06/26/2024
100148566		CANYON LAKE	TX		04/12/2024	7.000	355,799						475,000	02/01/2024
100141418		LAS VEGAS	NV		01/30/2024	8.125	355,810						535,000	12/14/2023
100143090		SOMERSET	NJ		02/16/2024	6.624	355,876						475,000	01/12/2024
100079847		MCKINNEY	TX		04/08/2022	4.625	355,885						562,000	01/13/2022
100119303		SMYRNA	GA		07/31/2023	7.625	355,904						481,000	06/20/2023
100010873		ONTARIO	CA		01/27/2017	7.000	355,906						412,000	02/14/2020
100129514		CRYSTAL	MN		09/29/2023	7.125	355,908						480,000	07/25/2023
100142689		MANTECA	CA		02/08/2024	7.375	355,909						552,000	11/14/2023
100145717		UNITED KINGDOM	GBR		03/12/2024	3.550	355,927		16,173			(7,728)	360,000	02/14/2020
100138190		RESEDA	CA		12/14/2023	8.500	355,936						1,400,000	10/31/2023
100179657		SACRAMENTO	CA		11/21/2024	6.999	355,948		(21)				500,000	11/05/2024
100117589		ORLANDO	FL		07/20/2023	6.875	355,956						660,000	03/01/2024
100151648		CELINA	TX		05/10/2024	7.000	355,959						477,000	03/29/2024
100156233		WINTER GARDEN	FL		06/20/2024	7.990	355,963						432,000	04/30/2024
100079191		POMONA	NY		02/24/2022	3.750	355,972						550,000	01/10/2022
100169541		WINTER PARK	FL		09/30/2024	7.500	355,976						430,000	07/01/2024
100175875		LEHIGH ACRES	FL		11/12/2024	7.740	355,977		835				498,000	09/30/2024
100076487		AUBURN	MA		12/21/2021	3.999	355,979						535,000	11/05/2021
100117935		LAS VEGAS	NV		07/20/2023	9.625	356,015						450,000	03/01/2024
100170167		SUN CITY	AZ		10/08/2024	7.624	356,030						430,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143108		KILL DEVIL HILLS	NC		02/16/2024	7.375	356,045						525,000	11/27/2023
100175194		PALM COAST	FL		11/05/2024	6.500	356,051						475,000	08/23/2024
100017146		JUPITER	FL		04/26/2018	3.375	356,066						550,000	12/31/2017
100143906		CROFTON	MD		03/06/2024	8.250	356,079						455,000	01/25/2024
100169050		CASTLE PINES	CO		09/27/2024	6.990	356,085						480,000	07/26/2024
100135193		WEST PALM BEACH	FL		11/07/2023	8.500	356,095						523,000	09/01/2023
100132481		VERO BEACH	FL		11/03/2023	7.875	356,112						505,000	06/21/2023
100143191		SEDRO WOOLLEY	WA		02/16/2024	7.625	356,118						450,000	12/18/2023
100117135		STATEN ISLAND	NY		07/20/2023	4.625	356,135						705,000	03/01/2024
100116832		DULUTH	GA		07/20/2023	5.125	356,137						715,000	03/01/2024
100185607		HUDSON	WI		12/20/2024	7.990	356,137		(7)				436,000	10/15/2024
100173145		BOISE	ID		10/30/2024	6.490	356,147						550,000	09/21/2024
100054652		TOPSFIELD	MA		03/23/2021	4.125	356,148						600,000	12/31/2020
100081400		PUYALLUP	WA		03/18/2022	3.500	356,200						516,000	12/17/2021
100162712		MARICOPA	AZ		08/12/2024	6.625	356,207						427,000	05/28/2024
100130413		HOLLYWOOD	FL		09/28/2023	8.999	356,214						450,000	09/13/2023
100030998		FARMINGTON	CT		03/29/2019	4.000	356,215						435,000	12/09/2018
324050960		MOSES LAKE	WA		10/03/2024	9.155	356,250						1,040,000	05/24/2024
100131639		WINTER PARK	CO		10/06/2023	7.490	356,265						605,000	07/28/2023
100169648		ANN ARBOR	MI		09/30/2024	7.875	356,278						463,000	06/05/2024
100089685		VELDHOVEN	NLD		11/29/2022	5.050	356,281					(23,427)	930,000	12/01/2023
100138099		MURFREESBORO	TN		12/14/2023	8.750	356,292						482,000	10/31/2023
100101663		ORLANDO	FL		04/26/2023	6.625	356,323						678,000	03/16/2023
100135885		AVENTURA	FL		11/13/2023	8.374	356,338						700,000	10/20/2023
100150662		NORTHBRIDGE	MA		05/06/2024	7.500	356,344						471,000	02/13/2024
100151472		ORLANDO	FL		05/10/2024	7.624	356,345						472,000	01/09/2024
100142776		CELINA	TX		02/08/2024	7.625	356,354						682,000	12/15/2023
100176601		WOODLAND	CA		11/15/2024	8.249	356,366		(43)				425,000	08/23/2024
100160932		CLINTON	WA		07/24/2024	7.624	356,369						451,000	06/12/2024
100108345		HENDERSON	NV		05/25/2023	7.600	356,373						550,000	05/05/2023
100172189		TWAIN HARTE	CA		10/17/2024	7.999	356,377						474,500	09/18/2024
100116058		GULF SHORES	AL		07/20/2023	9.250	356,386						430,000	03/01/2024
100108329		RICHMOND	VA		05/25/2023	8.187	356,393						535,000	05/08/2023
100042959		OXNARD	CA		05/28/2020	4.375	356,394						600,000	04/20/2020
100160360		SACRAMENTO	CA		09/06/2024	7.375	356,396						450,000	08/19/2024
3310066869		KIAWAH ISLAND	SC		12/28/2023	8.925	356,400						1,800,000	12/11/2023
3310084658		BROOKLYN	NY		11/14/2024	8.141	356,400						4,320,000	09/19/2024
3340086518		BETHPAGE	NY		10/03/2024	8.798	356,400						1,820,000	09/16/2024
100101047		BRONX	NY		04/28/2023	3.875	356,403		1,517				750,000	01/25/2022
100186686		RICHMOND	VA		12/31/2024	7.625	356,409		74				465,000	11/01/2024
100031227		MERCED	CA		03/29/2019	4.375	356,413						509,900	12/08/2018
100031505		SAN JUAN CAPISTRANO	CA		03/29/2019	3.625	356,415						590,900	12/10/2018
100172465		MERIDIAN	ID		10/23/2024	6.625	356,418						450,100	08/23/2024
100180183		MARION	NC		11/25/2024	8.249	356,423						432,000	10/24/2024
100139827		UNITED KINGDOM	GBR		12/18/2023	6.190	356,434					(6,307)	375,000	09/28/2023
100024862		JAMAICA PLAIN	MA		09/20/2018	5.250	356,441						974,700	04/30/2018
100136950		WOODSTOCK	GA		11/28/2023	7.625	356,442						484,000	09/28/2023
100178494		GREELEY	CO		11/21/2024	6.875	356,447		(16)				680,000	09/19/2024
100162748		SAN DIEGO	CA		08/12/2024	7.625	356,463						465,000	06/04/2024
100143512		ROSELLE	NJ		02/21/2024	7.500	356,473						500,000	01/29/2024
100159498		GLENDALE	AZ		07/15/2024	7.250	356,473						470,000	05/24/2024
100091053		PORTLAND	OR		01/31/2023	8.875	356,480						533,000	12/20/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137575		BAKERSFIELD	CA		12/08/2023	7.125	356,480						495,000	10/06/2023
100100020		HAWTHORNE	CA		03/28/2023	8.625	356,520						1,400,000	03/02/2023
100168712		MONTAGUE	NJ		09/25/2024	9.624	356,526		460				460,000	08/29/2024
100174831		PROVIDENCE	RI		10/31/2024	9.875	356,531						450,000	05/10/2024
100162953		BOISE	ID		08/12/2024	8.125	356,545						465,000	06/17/2024
100151863		TUCSON	AZ		05/10/2024	8.750	356,562						495,000	04/22/2024
100139651		STOCKTON	CA		12/28/2023	8.875	356,564						450,000	11/30/2023
100137929		NORCROSS	GA		12/13/2023	8.375	356,572						431,000	11/09/2023
100172319		VICTORVILLE	CA		10/21/2024	6.625	356,585						549,000	09/03/2024
100119865		PALM DESERT	CA		08/10/2023	8.250	356,587						450,000	05/22/2023
100084709		HAWTHORNE	FL		08/02/2022	7.875	356,612						1,000,000	06/24/2022
100081478		FEDERAL WAY	WA		03/18/2022	3.499	356,641						525,000	12/26/2021
100129681		FORT WALTON BEACH	FL		09/29/2023	7.625	356,649						485,000	08/04/2023
100086496		SEATAC	WA		09/30/2022	7.875	356,650						625,000	08/22/2022
100156322		HARSENS ISLAND	MI		07/25/2024	9.500	356,651						386,000	07/03/2024
100182109		WHITE HOUSE	TN		12/12/2024	6.125	356,702		12				490,000	09/27/2024
100143129		NEWNAN	GA		02/16/2024	7.499	356,707						485,000	12/22/2023
100038838		DUBLIN	IRL		09/27/2019	4.100	356,709					(23,273)	315,342	11/30/2018
100163805		PHILADELPHIA	PA		09/27/2024	7.500	356,716						677,000	08/21/2024
100158901		WILMINGTON	NC		07/12/2024	8.125	356,716						435,000	05/23/2024
100164471		DAVENPORT	FL		08/21/2024	7.375	356,720						511,000	06/27/2024
100143715		SUWANEE	GA		02/26/2024	9.000	356,724						585,000	01/05/2024
100167474		HOUSTON	TX		10/31/2024	7.000	356,757						440,000	09/26/2024
100185437		TUCSON	AZ		12/20/2024	6.000	356,757		13				500,000	11/01/2024
100134673		WILMINGTON	DE		10/30/2023	8.625	356,763						486,000	09/20/2023
100186448		PEORIA	AZ		12/30/2024	6.875	356,775						475,000	11/09/2024
100186283		LANCASTER	CA		12/27/2024	7.990	356,789		(4)				455,000	10/23/2024
100145372		UNITED KINGDOM	GBR		03/12/2024	3.390	356,790		146			(7,836)	380,000	11/26/2019
3340071957		NEW ORLEANS	LA		04/05/2024	9.385	356,796						1,340,000	02/29/2024
100175632		DALLAS	TX		11/12/2024	6.625	356,797		16				530,000	10/21/2024
100164077		HOPKINTON	MA		08/21/2024	7.499	356,798						644,000	07/31/2024
100091573		GAITHERSBURG	MD		03/07/2023	9.625	356,811						430,000	01/12/2023
100090988		CHULA VISTA	CA		01/31/2023	7.375	356,824						955,000	12/08/2022
100076809		FORT COLLINS	CO		12/27/2021	5.425	356,839						430,000	12/08/2021
100186261		LAS VEGAS	NV		12/27/2024	7.000	356,844		(2)				500,000	09/13/2024
100171438		OAK ISLAND	NC		10/16/2024	6.375	356,858						486,000	09/13/2024
100165266		TAMPA	FL		08/29/2024	6.999	356,861						785,000	08/02/2024
100144064		NEWNAN	GA		03/07/2024	7.499	356,879						485,000	01/05/2024
100151968		PORT SAINT LUCIE	FL		06/14/2024	9.500	356,898						385,000	05/02/2024
100045797		ATLANTA	GA		11/25/2020	4.000	356,906						485,450	08/31/2020
100148488		BARNETT	MO		04/12/2024	7.625	356,909						471,000	02/26/2024
100118830		WEST PALM BEACH	FL		08/30/2023	8.000	356,914						435,000	07/17/2023
100145876		SALT LAKE CITY	UT		03/19/2024	9.625	356,929						1,250,000	10/12/2023
100149100		MCKINNEY	TX		04/19/2024	8.750	356,938						415,000	03/08/2024
100182453		WOODLAKE	CA		12/12/2024	6.624	356,940						475,000	11/06/2024
100175754		NORCO	CA		11/12/2024	8.625	356,942						790,000	10/31/2024
100135350		DUNELLEN	NJ		11/13/2023	7.625	356,962						485,000	09/22/2023
100182629		STOCKBRIDGE	MA		12/12/2024	6.499	356,963		5				534,000	11/07/2024
100171351		HENRICO	VA		10/16/2024	7.375	356,968						436,000	08/16/2024
100135392		DORAL	FL		11/13/2023	7.625	356,982						550,000	09/08/2023
100168499		WINCHESTER	VA		09/25/2024	6.250	356,986						480,000	07/29/2024
100112249		BRONX	NY		06/29/2023	2.875	357,002						730,000	06/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179622		SACRAMENTO	CA		11/21/2024	7.490	357,013		(16)				489,000	09/21/2024
100159497		CEDAR PARK	TX		07/15/2024	7.125	357,014						525,000	05/29/2024
100176948		MIAMI	FL		11/15/2024	6.875	357,020		(27)				550,000	09/30/2024
100057565		NEWARK	NJ		06/30/2021	3.875	357,021						515,000	05/13/2021
100114523		MORENO VALLEY	CA		06/29/2023	8.999	357,033						500,000	05/25/2023
100178382		RIVIERA BEACH	FL		11/21/2024	7.749	357,043		(9)				470,000	10/04/2024
100161058		AURORA	CO		07/24/2024	6.990	357,047						490,000	05/31/2024
100065089		NORTH PALM BEACH	FL		07/14/2021	3.990	357,056						465,000	04/06/2021
100110633		SUN CITY WEST	AZ		06/30/2023	7.625	357,064						450,000	05/01/2023
100161494		OAK HARBOR	WA		07/30/2024	7.625	357,095						520,000	05/22/2024
100153926		COLORADO SPRINGS	CO		06/05/2024	7.999	357,096		(22)				470,000	05/15/2024
100145324		UNITED KINGDOM	GBR		03/12/2024	9.500	357,121		13,094			(7,753)	364,980	11/14/2019
100179394		MALABAR	FL		12/27/2024	7.000	357,142		(3)				875,000	12/09/2024
100157957		CARSON CITY	NV		07/09/2024	6.375	357,151						455,000	04/26/2024
100144013		BLACKLICK	OH		03/07/2024	7.625	357,154						475,000	01/29/2024
100091052		HIALEAH	FL		01/31/2023	9.125	357,155						424,000	12/20/2022
100101541		MERIDIAN	ID		04/26/2023	6.125	357,166						470,000	03/01/2023
100145499		UNITED KINGDOM	GBR		03/12/2024	3.440	357,178					(7,795)	419,988	04/21/2020
100117534		PERRIS	CA		07/20/2023	6.875	357,180						470,000	03/01/2024
100181522		AURORA	CO		12/06/2024	6.375	357,183		1,571				580,000	10/22/2024
100026678		BAKERSFIELD	CA		09/26/2018	3.875	357,188						454,900	06/15/2018
100145326		UNITED KINGDOM	GBR		03/12/2024	9.500	357,197					(7,624)	360,000	11/19/2019
100139055		MIAMI	FL		12/28/2023	8.999	357,214						492,000	11/29/2023
100159691		STOCKTON	CA		08/23/2024	8.500	357,236						445,000	07/25/2024
100172349		ROSELLE	NJ		10/23/2024	6.124	357,240						475,000	09/18/2024
100169118		NEW ORLEANS	LA		09/27/2024	7.490	357,282						505,000	07/31/2024
100135672		ALTAMONTE SPG	FL		11/09/2023	8.750	357,291						470,000	09/15/2023
100148889		FREDERICKSBURG	TX		04/17/2024	8.125	357,294						515,000	10/26/2023
100091380		CARSON	CA		02/22/2023	6.125	357,301						560,000	11/03/2022
3410000587		LIVINGSTON	NJ		11/08/2024	8.850	357,301						5,715,000	10/09/2024
100152327		RIDGEFIELD	WA		05/17/2024	5.990	357,303						481,995	03/20/2024
100165410		TIGARD	OR		08/29/2024	7.625	357,304						477,000	05/23/2024
100110658		RIDGEFIELD	WA		06/30/2023	5.900	357,308						485,000	05/15/2023
100135231		STOVER	MO		11/08/2023	7.125	357,308						531,500	08/31/2023
100080304		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.150	357,317					(23,495)	460,000	12/01/2023
100089718		DEN HAAG	NLD		11/29/2022	5.750	357,317					(23,495)	482,500	12/01/2023
100150276		AMSTERDAM	NLD		04/29/2024	5.550	357,317					(12,522)	600,000	03/27/2024
100157540		WILHELMINAOORD	NLD		06/28/2024	5.900	357,317					(12,110)	460,000	06/30/2024
100169796		MESA	AZ		09/30/2024	6.990	357,321						475,000	07/08/2024
100103617		ALEXANDRIA	VA		05/08/2023	9.750	357,329						460,000	03/16/2023
100168125		RICHMOND	CA		09/20/2024	6.625	357,331						728,000	04/01/2024
100100079		MIAMI	FL		03/28/2023	8.625	357,331						700,000	02/23/2023
100171927		LEANDER	TX		10/17/2024	6.500	357,347						470,000	08/30/2024
100170280		IOWA CITY	IA		10/08/2024	7.990	357,359						410,000	08/12/2024
100139175		WEST VALLEY CITY	UT		12/28/2023	8.500	357,360						475,000	11/20/2023
100088318		PHILADELPHIA	PA		11/10/2022	7.450	357,367						435,000	09/30/2022
100115926		FLORIDA CITY	FL		07/20/2023	6.990	357,370						455,000	05/24/2023
100139994		ARRINGTON	TN		01/09/2024	7.875	357,375						445,000	11/16/2023
100182159		KEYSTONE	CO		12/12/2024	7.375	357,404		(1)				395,000	11/04/2024
100127472		OAKLAND	CA		09/08/2023	7.625	357,408						525,000	07/31/2023
100110661		RIDGEFIELD	WA		06/30/2023	5.900	357,408						485,000	05/15/2023
100151461		FORNEY	TX		05/10/2024	7.625	357,409						469,000	04/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081760		LOS ANGELES	CA		03/22/2022	4.375	357,417						915,000	02/04/2022
100162907		RANCHO CORDOVA	CA		08/12/2024	5.625	357,419						500,000	06/12/2024
100030851		GARDEN GROVE	CA		04/09/2019	5.000	357,419						603,250	10/06/2018
100141528		CAPE CORAL	FL		01/30/2024	7.499	357,419						498,000	12/29/2023
4010078796		AKRON	OH		07/26/2024	8.050	357,426						470,000	04/19/2024
100164252		CARY	NC		08/21/2024	7.124	357,430						471,000	07/10/2024
100174205		THE COLONY	TX		10/31/2024	6.990	357,433		40				440,000	06/25/2024
100161061		PARRISH	FL		07/24/2024	7.375	357,445						500,000	05/29/2024
100182530		PHOENIX	AZ		12/12/2024	6.875	357,458		(7)				510,000	11/05/2024
100115019		CELINA	TX		07/14/2023	7.125	357,466						494,000	04/28/2023
100152972		LACEY	WA		06/27/2024	8.250	357,470						445,000	05/10/2024
100164923		PATERSON	NJ		08/28/2024	7.990	357,473		1,345				528,000	07/15/2024
100165728		HONOLULU	HI		08/29/2024	7.875	357,483						470,000	07/02/2024
100168894		UNITED KINGDOM	GBR		09/26/2024	6.640	357,487						400,000	09/17/2024
100145226		UNITED KINGDOM	GBR		03/12/2024	9.500	357,500		14,014				360,000	12/20/2019
100147938		BIRMINGHAM	MI		04/08/2024	6.990	357,505						475,000	02/02/2024
100129617		VICTORVILLE	CA		09/29/2023	7.625	357,507						451,000	07/28/2023
100184956		JAMAICA	NY		12/19/2024	7.749	357,519		(11)				430,000	11/19/2024
100131846		PALMDALE	CA		10/06/2023	9.625	357,520						430,000	09/14/2023
100172202		MIAMI	FL		10/17/2024	7.875	357,525						426,000	09/23/2024
100140377		FRESNO	CA		01/18/2024	7.250	357,529						475,000	11/16/2023
100176582		ELCHO	WI		11/15/2024	7.750	357,539		(24)				415,000	09/26/2024
100128472		EAST STROUDSBURG	PA		09/15/2023	8.500	357,546						450,000	07/17/2023
100119988		JUPITER	FL		08/11/2023	7.500	357,565						525,000	06/23/2023
100151579		LAS VEGAS	NV		05/10/2024	7.375	357,595						490,000	03/25/2024
100146382		COLTS NECK	NJ		03/19/2024	9.250	357,608						2,300,000	10/14/2023
100100004		PHELAN	CA		03/28/2023	9.750	357,611						405,000	02/21/2023
100171271		LOWELL	AR		10/16/2024	7.250	357,617						461,000	09/10/2024
100060271		NASHVILLE	TN		06/25/2021	3.625	357,635						500,000	04/12/2021
100166959		VERNAL	UT		09/13/2024	7.625	357,636						470,000	07/03/2024
100162613		CARTERSVILLE	GA		08/12/2024	7.625	357,638						477,000	05/20/2024
100131777		SILVER SPRING	MD		10/06/2023	6.500	357,640						515,000	08/26/2022
100145070		UNITED KINGDOM	GBR		03/12/2024	3.640	357,645					(7,855)	364,983	04/28/2020
3340075554		SMITHTOWN	NY		05/10/2024	9.539	357,647						1,616,000	04/11/2024
100060178		ATLANTA	GA		06/25/2021	3.750	357,649						542,000	04/07/2021
100142952		WAYMART	PA		02/09/2024	8.375	357,653						505,000	12/12/2023
100158884		GRESHAM	OR		07/12/2024	5.750	357,656						538,000	04/29/2024
100027058		LUTZ	FL		09/26/2018	4.000	357,656						575,000	06/14/2018
100151955		MURRELLS INLET	SC		06/14/2024	7.625	357,666						465,000	04/29/2024
100159709		CHARLOTTE	NC		08/23/2024	8.000	357,667						580,000	07/15/2024
100080886		FRESNO	CA		03/10/2022	4.875	357,691						480,000	02/04/2022
100150462		SACRAMENTO	CA		05/03/2024	7.500	357,717						590,000	01/24/2024
100158713		NORTH BRANFORD	CT		07/10/2024	7.250	357,720						446,000	05/14/2024
100151587		VICTORVILLE	CA		05/10/2024	6.125	357,757						475,000	03/25/2024
100144105		FAIR OAKS RANCH	TX		03/07/2024	6.250	357,758						565,000	12/28/2023
100160589		BIG BEAR LAKE	CA		07/19/2024	7.625	357,771						490,000	05/31/2024
100115996		CAPE CORAL	FL		07/20/2023	7.000	357,786						461,000	06/02/2023
100055753		BIRMINGHAM	AL		03/23/2021	3.750	357,793						645,000	01/04/2021
100169552		PARKER	CO		09/30/2024	7.500	357,807						1,060,000	07/08/2024
100164756		RENO	NV		08/26/2024	6.125	357,807						490,000	06/18/2024
100102092		TOWNSEND	TN		04/14/2023	8.875	357,834		(80)				435,000	02/28/2023
100148761		APEX	NC		04/17/2024	8.124	357,834						480,000	10/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170214		BOTHELL	WA		10/08/2024	7.375	357,846						465,000	07/24/2024
100129708		LEHI	UT		09/29/2023	7.625	357,850						480,500	08/16/2023
100141962		CELINA	TX		02/29/2024	8.000	357,858						460,000	01/25/2024
100133091		HONOLULU	HI		11/29/2023	8.125	357,875						1,249,000	10/13/2023
100180235		LINCOLN	NE		11/25/2024	6.375	357,897						482,000	09/12/2024
100156519		SPARKS	NV		06/24/2024	5.750	357,907						503,000	04/08/2024
100136888		ATLANTA	GA		11/27/2023	7.625	357,908						602,000	10/20/2023
100156388		KISSIMMEE	FL		07/25/2024	8.500	357,918						415,000	07/01/2024
100132117		SOUTH YARMOUTH	MA		10/13/2023	7.250	357,937						485,000	08/18/2023
100172332		HEMET	CA		10/23/2024	6.750	357,942						505,000	08/30/2024
100102019		DESERT HOT SPRINGS	CA		04/14/2023	8.499	357,948						444,000	02/09/2023
100150084		ANAHEIM	CA		06/14/2024	8.250	357,950						975,000	04/23/2024
100134378		GREENACRES	FL		10/27/2023	8.750	357,963						465,000	08/29/2023
100173723		ENTERPRISE	UT		10/30/2024	8.875	357,965						383,000	09/06/2024
100175313		STOCKTON	CA		11/05/2024	6.625	357,972						475,000	09/05/2024
100182612		HOLLY SPRINGS	GA		12/12/2024	7.500	357,984		(16)				495,000	10/25/2024
100170180		FAYETTEVILLE	AR		10/08/2024	8.125	357,985						430,000	08/19/2024
100173691		PALM DESERT	CA		10/30/2024	6.875	357,991						435,000	09/19/2024
100110278		PAGE	AZ		06/30/2023	7.000	357,995						485,000	04/17/2023
100129401		MISSION	TX		09/26/2023	7.625	358,006						516,000	07/18/2023
100154717		PHOENIX	AZ		07/19/2024	8.375	358,007						540,000	02/15/2024
100161420		CUMMING	GA		07/29/2024	7.125	358,007						475,000	04/18/2024
100168818		PALM COAST	FL		09/26/2024	7.750	358,012						506,000	07/11/2024
100167506		MURFREESBORO	TN		10/31/2024	7.125	358,026		55				475,000	09/19/2024
100155925		HOUSTON	TX		06/17/2024	6.990	358,029						485,000	04/18/2024
100170064		LOUISVILLE	KY		11/08/2024	7.375	358,033		1,504				468,000	10/08/2024
100138896		HOUSTON	TX		12/21/2023	8.375	358,047						499,000	11/02/2023
100134392		PATERSON	NJ		10/27/2023	8.990	358,050						470,000	07/26/2023
100173332		GLENEDEN BEACH	OR		10/30/2024	5.999	358,062						506,000	09/04/2024
100136653		BARTLETT	TN		01/25/2024	9.250	358,063						465,000	10/31/2023
100164481		DENVER	NC		08/21/2024	7.124	358,077						477,000	06/27/2024
100145537		UNITED KINGDOM	GBR		03/12/2024	3.740	358,079		15,410			(7,838)	370,005	05/20/2020
100133444		FORT WORTH	TX		10/19/2023	7.625	358,081						445,000	06/30/2023
100079233		PANAMA CITY BEACH	FL		02/14/2022	3.999	358,085						485,000	01/12/2022
100158462		CLEARWATER	FL		07/10/2024	7.750	358,137						470,000	03/13/2024
100154581		KRUM	TX		06/14/2024	7.999	358,148						560,000	05/23/2024
100162081		CLAYTON	NC		07/31/2024	8.125	358,148						560,000	06/04/2024
100164884		LAWRENCEVILLE	GA		08/26/2024	7.250	358,157						505,000	07/09/2024
100142867		WAKE FOREST	NC		02/09/2024	8.375	358,164						472,000	12/07/2023
100152199		COUNCIL BLUFFS	IA		05/17/2024	7.625	358,173						460,000	03/15/2024
100116040		MERCED	CA		07/20/2023	10.584	358,180		52				491,000	03/01/2024
100170232		WILMINGTON	NC		10/08/2024	8.125	358,191						395,000	07/23/2024
100127535		MONROE	NY		09/08/2023	6.750	358,200						490,000	06/29/2023
100172912		METAIRIE	LA		10/25/2024	7.125	358,216						434,000	09/16/2024
100185014		WEST RICHLAND	WA		12/19/2024	7.625	358,220		(12)				435,000	10/21/2024
100142730		SARASOTA	FL		02/08/2024	7.624	358,225						478,000	12/05/2023
100137031		ST GEORGE	UT		11/28/2023	6.625	358,265						540,000	09/19/2023
100180347		CHARLOTTESVILLE	VA		11/25/2024	6.490	358,290						480,000	09/23/2024
100120616		FORT WORTH	TX		08/18/2023	6.875	358,290						455,000	07/31/2023
100180034		PHILADELPHIA	PA		11/25/2024	6.375	358,302						480,000	09/27/2024
100115555		PHILADELPHIA	PA		07/19/2023	7.249	358,309						505,000	06/07/2023
100119837		COLLEGE PARK	MD		08/08/2023	7.510	358,309						510,000	06/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109816		CENTRAL ISLIP	NY		06/22/2023	7.937	358,331						495,000	05/25/2023
100156447		SURFSIDE BEACH	SC		06/24/2024	7.624	358,331						443,000	05/10/2024
100054957		MANALAPAN	NJ		03/23/2021	4.625	358,363						521,900	01/03/2021
100117681		DURANGO	CO		07/20/2023	7.275	358,363						510,000	03/01/2024
100160474		LAKE WORTH	FL		07/19/2024	7.499	358,365						545,000	06/05/2024
100162728		SILVER SPRING	MD		08/12/2024	7.625	358,381						440,000	06/12/2024
100164621		KISSIMMEE	FL		08/21/2024	7.625	358,392						480,000	06/24/2024
100032052		SAN FRANCISCO	CA		03/29/2019	3.875	358,412						1,035,500	12/09/2018
100120899		HARDEEVILLE	SC		08/30/2023	7.625	358,420						525,000	07/28/2023
100024732		PANORAMA CITY	CA		09/20/2018	5.500	358,427						463,600	04/30/2018
100148823		NORTH RICHLAND HILLS	TX		04/17/2024	8.000	358,433						465,000	09/28/2023
100102043		DESERT HOT SPRINGS	CA		04/14/2023	8.499	358,437						444,000	02/09/2023
100117826		SAN DIEGO	CA		07/20/2023	9.250	358,461						510,000	03/01/2024
100174236		CAPE CORAL	FL		10/31/2024	7.375	358,472						390,000	05/01/2024
100068404		OCALA	FL		08/25/2021	4.125	358,475						462,000	07/01/2021
100166080		SOUTH LAKE TAHOE	CA		09/09/2024	7.624	358,484						390,000	07/25/2024
100179671		MODESTO	CA		11/21/2024	6.875	358,497		(14)				470,000	10/16/2024
100129572		MEDFORD	OR		09/29/2023	7.125	358,515						517,500	08/01/2023
4010084950		TOLEDO	OH		11/26/2024	7.770	358,519						546,500	09/12/2024
100164332		APEX	NC		08/21/2024	7.000	358,524						478,000	06/20/2024
100160174		WILDWOOD	NJ		07/18/2024	8.125	358,527						400,000	05/30/2024
100179597		AURORA	CO		11/21/2024	7.125	358,536		(11)				471,800	10/04/2024
100087037		HOMESTEAD	FL		11/04/2022	8.625	358,536						395,000	09/22/2022
100065482		SANTA MARIA	CA		07/28/2021	4.500	358,537						459,000	06/09/2021
100141052		ORLANDO	FL		02/20/2024	7.375	358,550						668,000	01/16/2024
100180169		ORMOND BEACH	FL		11/25/2024	7.250	358,553		(12)				470,000	09/27/2024
100120779		BUENA VISTA	CO		08/25/2023	7.990	358,564						452,500	06/20/2023
100091085		BURRILLVILLE	RI		01/31/2023	10.999	358,565						414,000	12/27/2022
100182460		WEST POINT	GA		12/12/2024	7.125	358,578		(8)				548,000	10/16/2024
100179779		SAN TAN VALLEY	AZ		11/21/2024	6.624	358,612		(16)				470,000	09/09/2024
100172529		APEX	NC		10/23/2024	7.625	358,622						442,000	09/06/2024
100169103		ANTELOPE	CA		09/27/2024	6.375	358,631						480,000	07/25/2024
100182670		FLAGSTAFF	AZ		12/12/2024	6.990	358,648		(2)				475,000	11/12/2024
100168225		SACRAMENTO	CA		09/20/2024	7.125	358,653						525,000	04/08/2024
100140787		EAST PATCHOGUE	NY		01/22/2024	8.499	358,660						600,000	12/06/2023
100128842		CHARLOTTESVILLE	VA		09/21/2023	8.625	358,669						445,000	06/30/2023
100137666		KENNESAW	GA		12/08/2023	7.875	358,682						475,000	10/20/2023
3340069224		FREEPORT	NY		02/26/2024	9.028	358,697						1,295,000	01/12/2024
100118028		CORONA	CA		07/20/2023	6.125	358,731						560,000	03/01/2024
100139837		UNITED KINGDOM	GBR		12/18/2023	7.290	358,746					(6,222)	420,995	08/11/2023
100178362		DESERT VIEW	CA		11/20/2024	6.875	358,765		(35)				460,000	10/08/2024
100151262		GRAYSON	GA		05/10/2024	7.625	358,765						467,000	02/21/2024
100118627		GARLAND	TX		07/25/2023	7.875	358,791						440,000	04/06/2023
100151748		LARGO	FL		05/10/2024	7.625	358,827						475,000	04/19/2024
100100753		ALEXANDRIA	VA		04/28/2023	6.750	358,836						510,000	10/22/2021
100135447		RIDGEFIELD	WA		11/13/2023	8.000	358,852						488,000	09/06/2023
100057927		ROSELLE	NJ		06/30/2021	3.500	358,911						590,000	05/17/2021
100181532		BLUFFTON	SC		12/06/2024	9.000	358,912		(9)				440,000	11/13/2024
100181920		CLOVIS	CA		12/12/2024	7.375	358,913		(8)				479,000	10/25/2024
100088019		TRINITY	FL		10/25/2022	8.500	358,915						540,000	09/13/2022
100153976		LAS VEGAS	NV		06/05/2024	7.750	358,922						650,000	05/13/2024
100090352		DALLAS	TX		02/03/2023	8.875	358,999						435,000	01/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100140352		PROSPER	TX		01/18/2024	8.125	358,949						478,000	11/20/2023
100091794		ACWORTH	GA		01/30/2023	9.750	358,950		(139)				494,000	12/29/2022
100144198		ROSEVILLE	CA		03/07/2024	6.500	358,957						461,000	12/18/2023
100143993		HYANNIS	MA		02/29/2024	9.875	358,963						480,000	02/09/2024
100180214		SARASOTA	FL		11/25/2024	6.625	358,970						490,000	08/23/2024
100173274		CAROLINA BEACH	NC		10/30/2024	7.000	358,990						570,000	09/05/2024
100139620		KISSIMMEE	FL		12/28/2023	9.499	359,002						520,000	12/12/2023
100150945		LAKE FREDERICK	VA		05/08/2024	6.625	359,031						519,000	02/29/2024
100137038		VICTORVILLE	CA		11/28/2023	7.625	359,045						465,000	09/25/2023
100141092		MONROE	NY		01/30/2024	7.300	359,049						590,000	12/27/2023
100134003		HARRIMAN	NY		10/25/2023	8.697	359,049						480,000	09/18/2023
100080822		LAND O LAKES	FL		03/15/2022	4.675	359,050		(82)				468,000	03/03/2022
100115192		BROOKHAVEN	NY		07/17/2023	7.990	359,072						510,000	06/08/2023
100145551		UNITED KINGDOM	GBR		03/12/2024	9.500	359,105						365,000	08/30/2019
100152236		MANASSAS	VA		05/17/2024	7.625	359,145						450,000	03/27/2024
100011437		ALTADENA	CA		12/23/2016	4.375	359,149						640,000	08/11/2016
3340073965		WASHINGTON	DC		04/19/2024	8.999	359,172						1,300,000	03/22/2024
100152846		VICTORVILLE	CA		05/22/2024	7.250	359,190						445,000	04/23/2024
100137814		WINTER GARDEN	FL		12/08/2023	8.000	359,194						685,000	10/26/2023
100147036		RAHWAY	NJ		03/27/2024	8.000	359,206						475,000	09/29/2023
100055903		WILMINGTON	CA		03/26/2021	3.625	359,207						540,000	01/05/2021
100151923		STERLING	VA		07/10/2024	7.875	359,210						672,500	05/24/2024
100169376		MADEIRA BEACH	FL		09/27/2024	8.000	359,216						430,000	08/20/2024
3340079486		JEFFERSON	GA		07/19/2024	10.092	359,219						1,564,000	04/25/2024
100145146		UNITED KINGDOM	GBR		03/12/2024	3.590	359,221		16,374			(7,850)	364,983	01/17/2020
100160515		HESPERIA	CA		07/19/2024	9.499	359,231						406,000	06/27/2024
100133734		PHOENIX	AZ		10/23/2023	6.000	359,241						510,000	08/22/2023
100175526		BROKEN BOW	OK		12/23/2024	7.625	359,269		(4)				475,000	08/19/2024
100017931		ATLANTA	GA		05/22/2018	5.250	359,283						717,000	02/14/2018
100115615		GAITHERSBURG	MD		07/19/2023	7.624	359,292						485,000	06/30/2023
100131665		EAGLE MOUNTAIN	UT		10/06/2023	6.750	359,293						539,000	08/23/2023
100044613		MONTEBELLO	CA		11/19/2020	3.125	359,319						456,000	12/22/2019
100161066		MERIDIAN	ID		07/24/2024	6.750	359,356						455,000	05/22/2024
100144175		NORTH KINGSTOWN	RI		03/07/2024	7.375	359,358						505,000	01/18/2024
100147504		MCKINNEY	TX		04/03/2024	7.250	359,361						453,000	02/16/2024
100150631		RIDGEFIELD	WA		05/03/2024	6.375	359,378						497,000	12/27/2023
100134585		AUSTIN	TX		10/30/2023	8.125	359,381						515,000	10/03/2023
100089747		BOCA RATON	FL		12/02/2022	7.249	359,387						465,000	10/19/2022
100168235		WELDON	CA		09/20/2024	6.625	359,409						485,000	04/08/2024
100108484		WESTBURY	NY		05/25/2023	6.874	359,423						538,000	04/07/2023
100148978		ESCONDIDO	CA		04/17/2024	9.125	359,435						1,325,000	01/29/2024
100131928		SPRING HILL	TN		10/13/2023	8.125	359,466						454,000	08/21/2023
100133729		PIPERSVILLE	PA		10/23/2023	5.375	359,466						535,000	08/29/2023
100132318		ELK GROVE	CA		10/13/2023	7.375	359,474						540,000	08/29/2023
100179634		SAN ANTONIO	TX		11/21/2024	7.490	359,481						418,000	09/16/2024
100172352		BOYNTON BEACH	FL		10/23/2024	6.624	359,489						700,000	09/05/2024
100170125		WOODBRIDGE	VA		10/08/2024	6.875	359,491						470,000	08/22/2024
100151289		FORT LAUDERDALE	FL		05/10/2024	6.990	359,517						530,000	03/11/2024
100186351		APEX	NC		12/30/2024	7.500	359,518		(1)				475,000	11/21/2024
100100831		BRIGHTON	CO		04/28/2023	6.375	359,520						425,000	11/15/2021
100148105		SAN FRANCISCO	CA		04/10/2024	6.990	359,529						530,000	02/23/2024
100060312		FAIRFAX	VA		06/25/2021	3.625	359,534						480,000	03/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100133644		COLTEWAH	TN		10/23/2023	7.250	359,548						652,000	08/31/2023
100169407		CAPE CORAL	FL		09/30/2024	7.625	359,555						520,000	05/13/2024
100160227		QUEEN CREEK	AZ		07/18/2024	6.990	359,570						405,000	05/15/2024
100116557		PHILADELPHIA	PA		07/20/2023	4.000	359,581						690,000	03/01/2024
100151846		DAVIE	FL		05/10/2024	6.875	359,608						525,000	04/19/2024
100115195		THE BRONX	NY		07/17/2023	8.045	359,618						700,000	06/16/2023
100127721		EASTON	PA		09/08/2023	9.999	359,633						445,000	07/10/2023
100162815		CLINTON	CT		08/12/2024	7.625	359,639						495,000	06/13/2024
100165761		GAINESVILLE	FL		08/29/2024	7.500	359,651						510,000	07/17/2024
100130406		PORT SAINT LUCIE	FL		09/28/2023	9.624	359,657						426,000	09/15/2023
100099602		TITUSVILLE	FL		04/06/2023	8.625	359,667						460,000	02/22/2023
100088845		WARMINSTER	PA		11/15/2022	7.250	359,682						535,000	10/12/2022
100108108		MURRELLS INLET	SC		05/24/2023	7.375	359,685						820,000	04/11/2023
100154119		HOLIDAY	FL		07/11/2024	9.625	359,709						393,000	06/03/2024
100026748		SCOTTSDALE	AZ		09/26/2018	4.250	359,722						568,000	06/13/2018
100169473		BERWYN	IL		09/30/2024	8.125	359,732		(60)				485,000	06/21/2024
100067896		(CHATSWORTH AREA)	CA		09/23/2021	3.625	359,733						500,000	08/03/2021
100119424		VENICE	FL		07/31/2023	7.625	359,755						490,000	05/30/2023
100140320		MESA	AZ		01/18/2024	8.000	359,759						505,000	12/01/2023
100134993		KATY	TX		10/30/2023	7.875	359,764						468,000	10/06/2023
100081281		LAS VEGAS	NV		03/18/2022	3.875	359,775						485,000	12/21/2021
100119848		ST. PETERSBURG	FL		08/08/2023	7.935	359,782						545,000	07/05/2023
100173024		BAKERSFIELD	CA		10/25/2024	7.500	359,784		(9)				433,000	08/09/2024
100178476		DAVENPORT	FL		11/21/2024	7.875	359,797						435,000	09/06/2024
100153626		TAMPA	FL		05/31/2024	7.375	359,805						480,000	05/03/2024
100140946		SNELLVILLE	GA		03/28/2024	9.625	359,807						434,000	01/12/2024
100149749		SPENCER	MA		04/26/2024	8.240	359,809		2,240				634,000	03/13/2024
100144737		UNITED KINGDOM	GBR		03/12/2024	3.350	359,813		16,881			(7,838)	360,000	11/15/2019
100137450		PHOENIX	AZ		01/11/2024	8.625	359,816						648,000	11/27/2023
100090697		CENTRAL ISLIP	NY		12/29/2022	8.316	359,853						540,000	12/06/2022
100168168		CLOVERDALE	CA		09/20/2024	7.125	359,861						547,000	04/04/2024
100159580		LAKE WORTH	FL		07/15/2024	7.875	359,875						512,000	06/17/2024
100110356		TULARE	CA		06/30/2023	7.125	359,881						465,000	04/19/2023
100162262		NEW BRAUNFELS	TX		09/06/2024	8.500	359,894						379,000	07/31/2024
100014329		SILVER SPRING	MD		09/27/2017	3.375	359,924						500,000	07/28/2017
100148585		SURPRISE	AZ		04/12/2024	7.625	359,925						481,000	02/12/2024
100135619		VICTOR	ID		11/09/2023	7.875	359,934						770,000	09/28/2023
100142718		NORTHGLENN	CO		02/08/2024	6.999	359,935						465,000	12/06/2023
3340070237		BUCKEYE	AZ		06/04/2024	9.208	359,935						1,670,000	02/25/2024
100165255		BONITA SPRINGS	FL		08/29/2024	7.625	359,936		6				455,000	08/06/2024
100164626		GILBERT	AZ		08/21/2024	7.625	359,963						471,000	07/13/2024
100159649		EASTON	PA		08/23/2024	7.875	359,978						458,000	07/12/2024
100162347		LONG BEACH	CA		08/06/2024	9.000	359,980						1,650,000	07/08/2024
100141969		COMPTON	CA		02/29/2024	8.000	359,995						550,000	01/26/2024
100162787		LAS VEGAS	NV		08/12/2024	7.375	360,000						472,000	06/01/2024
100144778		UNITED KINGDOM	GBR		03/12/2024	9.500	360,002					(7,907)	367,476	11/22/2019
100130309		DENVER	CO		09/28/2023	9.125	360,022						434,000	08/11/2023
100161042		BLUFFTON	SC		07/24/2024	7.625	360,038						451,000	06/03/2024
100145681		UNITED KINGDOM	GBR		03/12/2024	3.240	360,051		16,606			(7,777)	360,000	03/06/2020
100168488		CUMMING	GA		09/25/2024	7.490	360,081						442,000	07/12/2024
100129234		CATHEDRAL CITY	CA		11/03/2023	7.750	360,089						500,000	09/22/2023
100134856		MIAMI	FL		10/30/2023	8.000	360,090						630,000	10/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101807		BRIDGEPORT	CT		03/31/2023	7.824	360,094						810,000	03/15/2023
100133541		SNOHOMISH	WA		10/19/2023	9.124	360,094						440,000	08/12/2023
100159942		LAUDERHILL	FL		08/16/2024	8.375	360,105						453,000	05/03/2024
100173122		TRENTON	ME		10/30/2024	7.875	360,125						440,000	09/25/2024
100076193		LAWRENCE	MA		01/07/2022	3.875	360,127						653,000	11/08/2021
100172360		POOLER	GA		10/23/2024	7.124	360,132						502,000	08/20/2024
100065081		FRUITLAND	ID		07/14/2021	3.875	360,136						499,000	05/18/2021
100169086		CAPE CORAL	FL		09/27/2024	6.500	360,150						540,000	07/18/2024
100148997		SANTA ANA	CA		04/19/2024	7.875	360,155						720,000	02/02/2024
100172892		PERRIS	CA		10/25/2024	6.999	360,155						525,000	09/23/2024
100168654		CHARLOTTE	NC		09/25/2024	7.249	360,159						445,000	09/10/2024
100134455		PROVINCETOWN	MA		10/30/2023	7.874	360,161						592,000	09/29/2023
100142221		CROFTON	MD		03/15/2024	8.250	360,165						460,000	01/25/2024
100152498		HOMOSASSA	FL		05/17/2024	7.990	360,193						515,000	03/28/2024
100144505		CITRUS HEIGHTS	CA		04/26/2024	7.000	360,199						455,000	03/05/2024
100102390		BLOOMINGDALE	IL		06/07/2023	7.000	360,207						870,000	09/30/2022
100077808		SACRAMENTO	CA		12/23/2021	4.875	360,208		(431)				460,000	11/30/2021
100173853		LIBERTYVILLE	IL		10/31/2024	7.875	360,215						647,000	07/29/2024
100135567		TOWSON	MD		11/13/2023	7.875	360,225						485,000	09/15/2023
100119374		ROCKPORT	TX		07/31/2023	7.625	360,228						495,000	05/26/2023
100173148		BASS LAKE	CA		10/30/2024	6.124	360,230						480,000	09/25/2024
100080851		BRIGHTON	CO		03/10/2022	5.000	360,238						465,000	01/31/2022
100132267		SEASIDE PARK	NJ		10/13/2023	6.750	360,241						890,000	08/21/2023
100117669		LITTLETON	CO		07/20/2023	7.100	360,255						633,000	03/01/2024
100137322		WORCESTER	MA		12/01/2023	10.249	360,257						450,000	10/30/2023
100171946		FORT WORTH	TX		10/17/2024	7.000	360,260						487,500	08/23/2024
100087191		SAN FERNANDO	CA		10/25/2022	5.500	360,267						580,000	05/13/2022
100147832		STERLING	VA		04/08/2024	6.990	360,268						510,000	02/15/2024
100135736		JENSEN BEACH	FL		11/10/2023	7.500	360,274						465,000	09/26/2023
100181961		HATFIELD	PA		12/12/2024	5.625	360,280		43				480,000	10/11/2024
100171954		MERIDIAN	ID		10/17/2024	5.500	360,290						470,000	08/28/2024
100079228		FORT WALTON BEACH	FL		02/14/2022	4.250	360,293						485,000	12/31/2021
100176896		BELTSVILLE	MD		11/15/2024	6.750	360,312		(1)				538,000	09/20/2024
100030926		NEW YORK	NY		04/09/2019	5.875	360,321						1,308,625	10/06/2018
100157694		MAPLE GROVE	MN		06/28/2024	10.375	360,329						450,000	05/22/2024
100071543		LOS ANGELES	CA		10/14/2021	4.000	360,334						630,000	05/06/2021
100089596		BANNER ELK	NC		01/30/2023	9.250	360,335						450,000	12/12/2022
100186693		SUGAR HILL	GA		12/31/2024	7.250	360,337		70				445,000	09/04/2024
100140153		PARRISH	FL		01/09/2024	7.125	360,349						495,000	11/22/2023
100173047		BIRDSBORO	PA		10/25/2024	8.375	360,354						435,000	07/29/2024
100178106		SAN DIEGO	CA		11/19/2024	7.900	360,357		(46)				1,750,000	08/30/2024
3340069436		ROCKVILLE CENTRE	NY		03/21/2024	9.377	360,360						1,900,000	01/18/2024
3340075730		ATLANTA	GA		05/17/2024	9.336	360,360						1,300,000	04/23/2024
3340076458		LAWRENCEVILLE	GA		06/14/2024	9.350	360,360						1,300,000	05/03/2024
3340083369		QUEENS	NY		09/26/2024	9.125	360,360						1,400,000	08/10/2024
100119992		ORLANDO	FL		08/11/2023	7.000	360,375						513,200	06/16/2023
100152608		LEHIGH ACRES	FL		05/17/2024	7.125	360,377						486,000	03/20/2024
100144079		SURF CITY	NC		03/07/2024	6.500	360,379						538,000	01/22/2024
100080888		FRESNO	CA		03/10/2022	4.875	360,384						480,000	02/11/2022
100119156		MOUNT PLEASANT	SC		07/31/2023	7.625	360,386						435,000	05/31/2023
100163135		PALM DESERT	CA		08/13/2024	8.125	360,393						515,000	06/11/2024
100149027		BUDA	TX		04/19/2024	8.125	360,405						475,000	03/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084242		ROTTERDAM	NLD		06/30/2022	3.550	360,424					(23,699)	595,000	06/30/2024
100119535		MANOR	TX		07/28/2023	6.625	360,442						470,000	06/16/2023
100115974		LAMOINE	ME		07/20/2023	7.500	360,455						498,000	05/31/2023
100060185		HAVERHIL	MA		06/25/2021	4.750	360,473						550,000	05/06/2021
100153297		NORTH MYRTLE BEACH	SC		05/30/2024	7.625	360,504						480,000	03/22/2024
100147878		JACKSON TOWNSHIP	NJ		04/08/2024	6.500	360,505						524,000	01/26/2024
100025902		SAINT CHARLES	IL		09/20/2018	4.625	360,510						323,000	04/30/2018
100131646		LIBERTY HILL	TX		10/06/2023	7.625	360,525						475,000	08/11/2023
100132567		CLERMONT	FL		11/03/2023	8.750	360,531						451,000	06/27/2023
100161376		HERMITAGE	TN		07/25/2024	7.500	360,534						500,000	05/31/2024
100135393		SEBRING	FL		11/13/2023	7.500	360,538						460,000	09/21/2023
100176706		IRVINGTON	NJ		11/15/2024	8.624	360,558						695,000	09/26/2024
100174185		STAR	ID		10/31/2024	7.625	360,582						441,000	06/26/2024
100151986		KAILUA KONA	HI		06/14/2024	7.750	360,589						480,000	05/03/2024
100120219		PEACHTREE CITY	GA		08/18/2023	7.375	360,595						500,000	06/05/2023
3410000566		NASHVILLE	TN		10/09/2024	9.076	360,597						13,200,000	08/22/2024
100161120		MERCED	CA		07/24/2024	6.500	360,602						493,000	05/29/2024
100179584		PHOENIX	AZ		11/21/2024	7.000	360,607						475,000	10/03/2024
100179473		CARROLLTON	TX		11/21/2024	6.125	360,613		2				525,000	09/24/2024
100148215		MODESTO	CA		04/12/2024	7.624	360,625						490,000	03/01/2024
100181204		TEMPE	AZ		12/06/2024	8.625	360,647		(28)				665,000	11/18/2024
100121006		DAVENPORT	FL		08/30/2023	7.625	360,648						458,000	07/10/2023
100020308		CATHEDRAL CITY	CA		07/17/2018	5.500	360,652						493,000	07/17/2018
100102399		SACRAMENTO	CA		06/07/2023	7.625	360,662						460,000	08/24/2022
100143260		MONROE	WA		02/16/2024	7.125	360,682						600,000	12/19/2023
3310078903		EAST HAMPTON	NY		09/18/2024	8.666	360,683						3,750,000	06/17/2024
100030711		SAN DIEGO	CA		04/09/2019	3.500	360,685						498,750	07/31/2018
100133157		BRENTWOOD	CA		11/29/2023	7.875	360,688						800,000	10/19/2023
100129457		SCHAUMBURG	IL		09/29/2023	7.125	360,705						485,000	08/14/2023
100144407		VENICE	FL		03/07/2024	7.625	360,715						495,000	01/05/2024
100091213		BALTIMORE	MD		01/31/2023	10.750	360,717		(62)				550,000	12/08/2022
100084662		PANAMA CITY	FL		08/02/2022	7.250	360,728						500,000	06/22/2022
100131653		PORTLAND	OR		10/06/2023	7.625	360,752						510,000	08/15/2023
100119884		MIAMI	FL		08/10/2023	7.875	360,753						525,000	06/16/2023
100164271		EDISON	NJ		08/21/2024	7.124	360,757						481,000	07/17/2024
100160523		COLORADO SPRINGS	CO		07/19/2024	6.999	360,761						450,000	07/02/2024
100130338		HELOTES	TX		09/28/2023	9.625	360,780						453,000	07/26/2023
100145333		UNITED KINGDOM	GBR		03/12/2024	9.500	360,795		14,145			(7,797)	385,021	11/07/2019
100154876		WHITTIER	CA		07/19/2024	7.500	360,799						1,185,000	02/02/2024
100060086		RIVERSIDE	CA		06/25/2021	3.875	360,804						505,000	04/05/2021
100120883		GALVESTON	TX		08/28/2023	10.500	360,806						460,000	07/18/2023
100110644		SAN MARCOS	CA		06/30/2023	6.500	360,812						765,000	05/09/2023
100031766		NORTHRIDGE	CA		03/29/2019	4.150	360,828						930,000	12/13/2021
100168698		METUCHEN	NJ		09/25/2024	7.625	360,830						600,140	08/15/2024
100127601		HEBER CITY	UT		09/08/2023	7.250	360,837						570,000	07/20/2023
100186523		BOYNE CITY	MI		12/30/2024	7.125	360,839						398,000	10/25/2024
100158921		LAS VEGAS	NV		07/12/2024	6.625	360,841						515,000	05/23/2024
100102733		FAIRBURN	GA		06/22/2023	8.375	360,850						435,000	01/13/2023
100160122		ATLANTIC BCH	FL		07/17/2024	7.000	360,861						500,000	05/22/2024
100131919		NORTH MYRTLE BEACH	SC		10/13/2023	7.125	360,875						487,000	08/17/2023
100089011		HIALEAH	FL		11/04/2022	8.125	360,880						535,000	10/18/2022
100071868		LOS ANGELES	CA		10/14/2021	4.375	360,900						630,000	08/27/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166347		LAUDERHILL	FL		10/24/2024	7.750	360,907		(13)				470,000	09/05/2024
100176644		VICTORVILLE	CA		11/15/2024	7.999	360,912		(41)				460,000	10/16/2024
100182689		GRAFF	MO		12/12/2024	7.125	360,925		(8)				505,000	10/25/2024
100171410		VENTNOR	NJ		10/16/2024	6.990	360,933						510,000	08/30/2024
100119875		DAVIE	FL		08/10/2023	7.990	360,943						460,000	06/14/2023
100102040		LAS VEGAS	NV		04/14/2023	9.875	360,944						410,000	02/17/2023
100142706		SAN JACINTO	CA		02/08/2024	6.500	360,945						534,000	11/15/2023
100144660		UNITED KINGDOM	GBR		03/12/2024	3.550	360,946		16,480			(7,928)	365,000	01/29/2020
100136773		BRIDGEPORT	CT		11/27/2023	8.200	360,973						510,000	10/16/2023
100151590		ATTLEBORO	MA		05/10/2024	7.125	360,986						481,000	03/27/2024
3340075913		AUSTIN	TX		05/17/2024	9.473	360,994						1,360,000	04/12/2024
100176921		CAPE CORAL	FL		11/15/2024	8.250	360,996		(14)				520,000	08/30/2024
100076507		LAS VEGAS	NV		12/21/2021	4.625	361,021		(206)				445,000	11/09/2021
100160982		BRADENTON	FL		07/24/2024	7.625	361,038						480,000	05/14/2024
100144468		ROSEVILLE	CA		04/26/2024	8.000	361,039						455,000	03/06/2024
100075962		DUNNELLEN	NJ		01/07/2022	3.490	361,054						550,000	11/29/2021
100181986		MELISSA	TX		12/12/2024	6.624	361,054		5				525,000	10/21/2024
100109695		LAS VEGAS	NV		06/15/2023	7.375	361,065		(11)				466,000	03/21/2023
100176544		GLADYS	VA		11/15/2024	7.500	361,068		(23)				394,000	09/09/2024
100158428		LEESBURG	FL		07/10/2024	7.500	361,094						450,000	04/17/2024
100010650		SEVERNA PARK	MD		12/23/2016	7.625	361,095						410,000	10/03/2016
100164501		GEORGETOWN	TX		08/21/2024	6.990	361,101						495,000	06/28/2024
100179806		ORLANDO	FL		11/21/2024	6.490	361,102						495,000	09/06/2024
100087413		MICCO	FL		10/25/2022	5.462	361,103						550,000	02/25/2022
100147890		MERCED	CA		04/08/2024	5.750	361,106						481,000	01/25/2024
100147729		LEWISVILLE	TX		04/05/2024	10.250	361,106						400,000	12/27/2023
100180783		CLOVIS	CA		11/26/2024	7.125	361,127						460,000	09/27/2024
100176696		SUNNY ISLES BEACH	FL		11/15/2024	7.374	361,129						989,000	09/13/2024
100109289		LOS ANGELES	CA		06/12/2023	6.999	361,143						485,000	05/03/2023
100151193		ANTIOCH	CA		05/10/2024	7.625	361,153						470,000	04/01/2024
100132251		WINTER GARDEN	FL		10/13/2023	6.625	361,155						560,000	08/25/2023
100115814		BIG BEAR LAKE	CA		07/20/2023	7.625	361,157						475,000	05/18/2023
100153337		SANIBEL	FL		05/30/2024	6.625	361,163						650,000	04/04/2024
100143246		INDIAN ROCKS BEACH	FL		02/16/2024	7.499	361,169						497,000	12/21/2023
100185840		PLAINVIEW	NY		12/26/2024	8.875	361,181		(4)				825,000	10/21/2024
100178441		DIAMOND BAR	CA		11/21/2024	7.125	361,195		(29)				3,350,000	07/29/2024
100148109		MARYSVILLE	WA		04/10/2024	6.625	361,199						605,000	02/20/2024
100083436		ALPHEN AAN DEN RIJN	NLD		05/27/2022	3.600	361,201					(23,750)	465,000	12/01/2023
100086351		DEN HAAG	NLD		08/29/2022	1.000	361,201					(23,750)	465,000	12/01/2023
100026061		SAN JOSE	CA		09/20/2018	4.625	361,201						698,250	04/30/2018
100117605		SURF CITY	NC		07/20/2023	7.775	361,204						520,000	03/01/2024
100143138		APEX	NC		02/16/2024	7.499	361,225						516,000	12/14/2023
100166021		ABERDEEN	NC		09/06/2024	7.250	361,226						437,000	08/12/2024
100153068		SACRAMENTO	CA		06/27/2024	7.875	361,242						467,000	05/31/2024
100031435		CARSON	CA		03/29/2019	2.000	361,243						609,000	12/08/2018
100076790		VALRICO	FL		12/27/2021	5.887	361,254						460,000	12/02/2021
100151183		CHARLOTTE	NC		05/10/2024	7.500	361,257						445,000	04/02/2024
100161801		PAYETTE	ID		07/31/2024	7.940	361,274						580,000	06/18/2024
100153092		BRADENTON	FL		06/27/2024	7.125	361,300						495,000	05/31/2024
100144156		LODI	CA		03/07/2024	7.625	361,311						480,000	01/12/2024
100155045		GLENDALE	AZ		07/19/2024	7.500	361,317						455,000	09/29/2023
100151304		WINCHESTER	CA		05/10/2024	6.375	361,320						500,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340066956		ESCONDIDO	CA		04/19/2024	8.851	361,350						1,350,000	12/19/2023
100120283		ATLANTA	GA		08/18/2023	9.875	361,384						420,000	06/30/2023
100167105		HOMESTEAD	FL		09/13/2024	8.625	361,394						410,000	06/17/2024
100127542		SILOAM SPRINGS	AR		09/08/2023	6.375	361,397						510,000	06/23/2023
100103096		BAY SHORE	NY		04/21/2023	7.937	361,410						510,000	03/28/2023
100133858		MACOMB	MI		10/20/2023	7.375	361,431						526,000	10/02/2023
100120291		MANSFIELD	TX		08/18/2023	7.875	361,443						455,000	07/11/2023
100150967		SUGAR GROVE	NC		05/08/2024	6.875	361,445						485,000	02/13/2024
100162291		JARRELL	TX		09/06/2024	9.000	361,448						408,000	07/31/2024
100136366		LEHIGH ACRES	FL		11/20/2023	7.500	361,450						530,000	09/21/2023
100179504		ARGYLE	TX		11/21/2024	6.490	361,455						482,000	09/13/2024
100091858		BOSTON	MA		01/30/2023	8.625	361,459						600,000	12/05/2022
100164547		LAWRENCEVILLE	GA		08/21/2024	7.625	361,474						472,000	06/18/2024
100168601		KNOXVILLE	TN		09/25/2024	7.000	361,474						473,000	08/01/2024
100172950		LAKE ELSINORE	CA		10/25/2024	7.625	361,483						410,000	09/24/2024
100118142		PITTSBURG	CA		07/20/2023	7.000	361,496						585,000	03/01/2024
100071552		LOS ANGELES	CA		10/14/2021	3.625	361,507						640,000	05/14/2021
100117550		MORENO VALLEY	CA		07/20/2023	6.625	361,528						532,000	03/01/2024
100073583		GRONINGEN	NLD		10/25/2021	2.950	361,534					(23,772)	500,000	12/01/2023
100168010		HUNTLEY	IL		09/20/2024	9.625	361,539						440,000	08/27/2024
100143658		CARROLLTON	TX		02/22/2024	7.624	361,550						515,000	01/31/2024
100167477		EL CENTRO	CA		10/31/2024	7.500	361,555						460,000	09/26/2024
100087722		SYRACUSE	UT		10/07/2022	7.750	361,565						630,000	09/22/2022
3500112155		CHARLOTTE	NC		12/20/2024	8.860	361,583						5,700,000	10/01/2024
100168493		DURHAM	NC		09/25/2024	6.999	361,590						478,500	08/20/2024
100108948		WEST PALM BEACH	FL		05/31/2023	9.000	361,596						440,000	05/02/2023
100177873		LEESBURG	VA		11/19/2024	8.375	361,610						2,000,000	08/26/2024
100180039		JENSEN BEACH	FL		11/25/2024	6.990	361,614						475,000	09/24/2024
100171486		LITTLE ELM	TX		10/16/2024	6.500	361,620						519,600	09/06/2024
100180443		OAKLEY	CA		11/25/2024	6.124	361,620						580,000	10/04/2024
100150834		RENTON	WA		05/08/2024	6.999	361,622						510,000	03/22/2024
100109958		LAS VEGAS	NV		06/22/2023	7.224	361,632						650,000	05/31/2023
100117732		SUGAR LAND	TX		07/20/2023	5.875	361,635						650,000	03/01/2024
100170363		ANNA	TX		10/08/2024	7.375	361,642						439,000	08/15/2024
100131571		TUJUNGA	CA		10/05/2023	7.500	361,652						810,000	07/28/2023
100130250		HICKORY	NC		09/28/2023	8.875	361,661		(160)				470,000	08/14/2023
100011408		RIDGEFIELD	CT		12/23/2016	6.500	361,676						2,185,000	08/11/2016
100154558		SACRAMENTO	CA		06/14/2024	7.375	361,679						452,000	05/21/2024
100151266		KENNESAW	GA		05/10/2024	7.625	361,688						490,000	03/19/2024
100168665		WEST PALM BEACH	FL		09/25/2024	7.499	361,697						455,000	09/13/2024
100166936		OAKLAND	MD		09/13/2024	7.625	361,700						425,000	04/26/2024
100137230		NAPLES	FL		11/29/2023	7.750	361,702						1,180,000	10/16/2023
100081329		WEST LAKE HILLS	TX		03/18/2022	3.500	361,719						750,000	02/19/2021
100181256		WEBSTER	MA		12/06/2024	6.750	361,722		17				475,000	11/05/2024
100065622		BELLFLOWER	CA		07/28/2021	4.000	361,725						515,000	06/04/2021
100136431		COACHELLA	CA		11/20/2023	5.990	361,731						535,000	09/20/2023
100140296		WESTON	TX		01/18/2024	7.875	361,732						458,000	10/23/2023
100025808		ARLETA	CA		09/20/2018	4.500	361,746						461,700	04/30/2018
100079742		MISSION VIEJO	CA		04/08/2022	4.125	361,754		9,690				855,000	01/07/2022
100128185		SHELTON	WA		09/18/2023	7.375	361,758						445,000	07/18/2023
3300005421		LOS ANGELES	CA		10/09/2024	8.335	361,787						1,440,000	09/19/2024
100172574		HESPERIA	CA		10/23/2024	6.625	361,798						505,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147055		SCOTTSDALE	AZ		03/27/2024	7.375	361,800						560,000	01/05/2024
100117221		ORADELL	NJ		07/20/2023	5.500	361,809						730,000	03/01/2024
100136384		ALEDO	TX		11/20/2023	8.125	361,836						520,000	09/29/2023
100128214		BRIGANTINE	NJ		09/18/2023	7.625	361,852						545,000	07/14/2023
100088032		NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022	8.125	361,854						510,000	09/26/2022
100117691		DAVENPORT	FL		07/20/2023	6.250	361,865						888,000	03/01/2024
100133451		JORDAN	MN		10/19/2023	7.750	361,880						480,000	08/14/2023
100116152		WILDOMAR	CA		07/20/2023	5.625	361,891						700,000	03/01/2024
100108035		MESA	AZ		05/25/2023	4.990	361,896						530,000	03/24/2023
100153399		ASHFORD	CT		05/30/2024	7.700	361,905						592,000	04/29/2024
100158007		KISSIMMEE	FL		07/09/2024	7.625	361,912						498,000	04/11/2024
100128210		COLLEGE STATION	TX		09/18/2023	6.750	361,916						563,000	07/28/2023
100163856		CHARLOTTE	NC		09/27/2024	7.625	361,929						530,000	08/27/2024
100151288		TRACY	CA		05/10/2024	6.990	361,947						495,000	02/23/2024
100167974		SAN BERNARDINO	CA		09/20/2024	7.125	361,983						455,000	08/26/2024
100102049		KISSIMMEE	FL		04/14/2023	8.125	361,984		(18)				480,000	03/09/2023
100171658		MIDDLETOWN	DE		10/16/2024	8.125	361,992						440,000	08/28/2024
100143080		MINNEAPOLIS	MN		02/16/2024	7.624	361,998						479,212	01/04/2024
100157850		LAMBERTVILLE	NJ		07/09/2024	7.375	362,005						600,000	04/25/2024
100172421		FREEHOLD	NJ		10/23/2024	7.124	362,016						480,000	08/30/2024
100160884		OCEAN CITY	NJ		07/24/2024	7.500	362,019						875,000	06/10/2024
100158176		UNITED KINGDOM	GBR		07/09/2024	3.140	362,055		10,017			(7,839)	390,000	11/10/2021
100120911		MOSELEY	VA		08/30/2023	7.125	362,060						499,000	06/21/2023
100169686		STOCKTON	CA		09/30/2024	7.875	362,062						440,000	06/05/2024
100084818		TAMPA	FL		08/02/2022	8.250	362,062						485,000	06/30/2022
100151079		HIGHLANDS RANCH	CO		05/08/2024	7.000	362,064						480,000	03/13/2024
100025927		STOCKTON	CA		09/20/2018	4.625	362,085						389,500	04/30/2018
100043034		BENICIA	CA		05/28/2020	3.500	362,090						825,000	04/22/2020
4010049486		CAMDEN	NJ		05/31/2023	8.037	362,117						507,000	02/28/2023
100182674		CHISAGO CITY	MN		12/12/2024	7.075	362,118		(8)				485,000	11/04/2024
100139767		UNITED KINGDOM	GBR		12/18/2023	8.090	362,120					(6,553)	410,000	09/17/2021
100137818		PEARLAND	TX		12/08/2023	9.125	362,121						450,000	10/30/2023
100127593		SPARKS	NV		09/08/2023	5.125	362,142						525,000	07/11/2023
100144847		UNITED KINGDOM	GBR		03/12/2024	3.590	362,145					(7,954)	490,032	03/26/2020
100182505		GILBERT	AZ		12/12/2024	6.490	362,164		3				489,000	10/22/2024
100186463		SPRINGFIELD	MA		12/30/2024	7.000	362,165						480,000	10/31/2024
100145627		UNITED KINGDOM	GBR		03/12/2024	9.500	362,171		14,412			(7,731)	425,025	11/19/2019
3340077523		YONKERS	NY		09/18/2024	9.125	362,181						1,360,000	05/11/2024
100129229		WINTER PARK	FL		11/03/2023	7.875	362,190						515,000	09/22/2023
100129546		HEBER CITY	UT		09/29/2023	5.375	362,192						550,000	07/27/2023
100150124		FREDERICKSBURG	VA		06/14/2024	8.875	362,216						390,000	04/29/2024
100151557		TAVERNIER	FL		05/10/2024	7.500	362,233						650,000	03/25/2024
100146730		GLENDALE	AZ		03/20/2024	6.999	362,238		43				505,000	02/13/2024
100173327		SURPRISE	AZ		10/30/2024	6.625	362,248						482,000	09/13/2024
100114919		ROSWELL	GA		07/13/2023	7.250	362,250						557,000	05/08/2023
100128727		MEDFORD	NY		09/21/2023	7.874	362,260						450,000	08/25/2023
3340068139		HUNTINGTON STATION	NY		02/29/2024	9.572	362,263						1,680,000	12/28/2023
100139972		OCEANSIDE	CA		01/09/2024	7.624	362,283						520,000	12/07/2023
100160904		ROYERSFORD	PA		07/24/2024	6.990	362,287						510,000	06/06/2024
100166919		KIMBERLY	ID		09/13/2024	7.500	362,290						480,000	07/02/2024
100142640		PORT SAINT LUCIE	FL		02/08/2024	8.125	362,292						544,000	11/28/2023
100108477		LOWELL	MA		05/25/2023	8.999	362,311						460,000	04/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144192		PORT ORCHARD	WA		03/07/2024	6.500	362,312						492,000	12/28/2023
100151567		NORTH LAS VEGAS	NV		05/10/2024	7.625	362,318						476,000	03/22/2024
100147008		WASHINGTON	DC		03/27/2024	7.250	362,320						489,000	09/06/2023
3310082354		GREENWICH	CT		08/26/2024	8.771	362,339						2,175,000	07/08/2024
100166153		JEFFERSONTON	VA		09/09/2024	7.125	362,340						480,000	06/28/2024
100174497		FORT WASHINGTON	MD		10/31/2024	9.500	362,348						529,500	03/18/2024
100149480		MC ALLEN	TX		04/24/2024	7.625	362,353						512,000	03/01/2024
100074470		PROVIDENCE	RI		12/02/2021	4.883	362,368						450,000	11/17/2021
100179909		TUCSON	AZ		11/25/2024	7.625	362,374		(6)				399,000	10/05/2024
100072001		MISSOURI CITY	TX		10/29/2021	4.990	362,375						486,000	09/30/2021
100170270		DURHAM	NC		10/08/2024	7.500	362,382						473,000	08/05/2024
100176765		TAMPA	FL		11/15/2024	10.125	362,383						403,000	02/14/2024
100146670		WESLEY CHAPEL	FL		03/20/2024	8.375	362,384						435,000	03/04/2024
100143133		AUBURN	WA		02/16/2024	7.625	362,387						475,000	01/03/2024
100128267		ROYSE CITY	TX		09/14/2023	8.499	362,389						450,000	08/23/2023
100155353		LOS ANGELES	CA		06/18/2024	8.875	362,401						1,350,000	03/19/2024
100144504		LEESBURG	FL		04/26/2024	9.250	362,418						415,000	02/26/2024
100071581		SAN PEDRO	CA		10/14/2021	3.875	362,427						790,000	06/05/2021
100128810		STONE MOUNTAIN	GA		09/21/2023	11.249	362,442						430,000	08/15/2023
100173461		ACWORTH	GA		10/29/2024	7.500	362,453						455,000	09/04/2024
100137792		LANCASTER	CA		12/08/2023	8.000	362,459						490,000	10/21/2023
100120308		MONROEVILLE	PA		08/18/2023	9.125	362,465						415,000	06/15/2023
100044795		SAINT PETERSBURG	FL		11/19/2020	5.000	362,467						598,000	07/17/2020
100153321		MILLVILLE	DE		05/30/2024	6.500	362,475						470,000	03/22/2024
100134076		HANFORD	CA		10/27/2023	8.875	362,493						450,000	07/31/2023
100091892		VALKENBURG AAN DE GEUL	NLD		01/27/2023	6.300	362,495					(23,835)	526,850	12/01/2023
100089646		EINDHOVEN	NLD		11/29/2022	4.750	362,495					(23,835)	760,000	12/01/2023
100147318		HAAKSBERGEN	NLD		03/27/2024	5.650	362,495					(16,416)	325,000	02/26/2024
100180798		SCHIEDAM	NLD		11/27/2024	5.750	362,495					(7,245)	596,700	11/11/2024
100157577		GRONINGEN	NLD		06/28/2024	5.450	362,495					(12,285)	603,000	06/30/2024
100074371		CASTRICUM	NLD		11/16/2021	3.000	362,495					(23,835)	720,000	06/30/2024
3500109886		SANTA BARBARA	CA		11/15/2024	8.425	362,500						8,100,000	09/18/2024
100117959		HOUSTON	TX		07/20/2023	7.875	362,503						457,000	03/01/2024
100165758		VERO BEACH	FL		08/29/2024	8.375	362,504						435,000	07/18/2024
100119858		PITTSBURGH	PA		08/10/2023	8.750	362,510						525,000	06/09/2023
100142739		PORT ST LUCIE	FL		02/08/2024	8.124	362,512						459,000	11/29/2023
100169400		HAILEY	ID		09/30/2024	7.500	362,525		(33)				510,000	04/01/2024
100160090		CAPE CORAL	FL		07/17/2024	7.625	362,525						485,000	05/17/2024
100151495		ROUND ROCK	TX		05/10/2024	6.990	362,529						486,000	03/18/2024
100109573		LEOMINSTER	MA		06/14/2023	8.125	362,533						475,000	05/10/2023
100117364		(VALLEY VILLAGE AREA)LOS ANGEL	CA		07/20/2023	4.500	362,537						875,000	03/01/2024
3500107487		MIAMI	FL		09/12/2024	8.420	362,544						9,000,000	07/27/2024
100081601		HIALEAH	FL		03/24/2022	6.812	362,545						415,000	03/10/2022
100089075		SIMPSONVILLE	SC		01/06/2023	8.875	362,557						450,000	11/29/2022
100179986		LA VALLE	WI		11/25/2024	6.990	362,574						492,000	10/08/2024
100167641		PARRISH	FL		09/19/2024	8.625	362,578						405,000	07/22/2024
100128474		AURORA	CO		09/15/2023	7.750	362,579						480,000	07/18/2023
100185157		MODESTO	CA		12/20/2024	7.625	362,588						450,000	11/26/2024
100136557		LEHI	UT		11/20/2023	8.125	362,590						485,000	10/05/2023
100180713		DAVENPORT	FL		11/26/2024	8.000	362,593						420,000	09/06/2024
100171406		BERLIN	MD		10/16/2024	6.625	362,597						495,000	08/29/2024
100171163		WINTER SPRINGS	FL		11/22/2024	7.125	362,600		(24)				450,000	10/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167104		SAN ANTONIO	TX		09/13/2024	7.875	362,611						425,000	07/02/2024
100169811		BOWIE	MD		09/30/2024	7.625	362,616						440,000	07/16/2024
100087005		ATLANTA	GA		11/04/2022	6.500	362,628						645,000	09/15/2022
100139644		CLINTON	CT		12/28/2023	8.999	362,657						575,000	12/12/2023
100149827		MANASSAS	VA		04/29/2024	8.375	362,659						445,000	04/02/2024
100168145		FRAMINGHAM	MA		09/20/2024	6.625	362,669						752,000	03/25/2024
100148549		OLYMPIA	WA		04/12/2024	7.625	362,693						550,000	02/14/2024
100139553		HOLBROOK	MA		12/28/2023	8.499	362,694						550,000	12/04/2023
100140311		BREMERTON	WA		01/18/2024	8.125	362,717						495,000	11/27/2023
100129411		SAN DIEGO	CA		09/26/2023	6.624	362,720						1,400,000	07/10/2023
100165619		GREEN BAY	WI		10/04/2024	7.875	362,723						444,000	08/30/2024
100156729		CARROLLTON	TX		06/26/2024	8.750	362,737						455,000	06/11/2024
100101017		NORTH LAS VEGAS	NV		04/28/2023	5.375	362,744						550,000	02/23/2022
100186707		PALM SPRINGS	FL		12/31/2024	9.250	362,759		88				396,000	05/31/2024
100145181		UNITED KINGDOM	GBR		03/12/2024	3.590	362,768		16,059			(7,876)	369,996	04/14/2020
100171624		APEX	NC		10/16/2024	6.875	362,783						530,000	08/20/2024
100172136		CERES	CA		10/17/2024	7.375	362,798		(24)				570,000	09/12/2024
100120226		SURPRISE	AZ		08/18/2023	9.000	362,805						475,000	06/28/2023
100143023		BRIDGEPORT	CT		02/12/2024	10.124	362,815						460,000	12/21/2023
100135277		ROCKAWAY BEACH	OR		11/08/2023	7.625	362,827						471,000	09/18/2023
100179924		NORTHPORT	AL		11/25/2024	7.125	362,827		(6)				413,000	09/25/2024
100147882		RENO	NV		04/08/2024	6.375	362,845						525,000	01/25/2024
100054524		MISSION HILLS	CA		03/23/2021	4.750	362,869						610,000	01/02/2021
100057618		NEWARK	NJ		06/30/2021	3.750	362,879						550,000	03/24/2021
100169927		MELBOURNE	FL		11/08/2024	7.000	362,880						502,000	09/24/2024
100143418		NORTH GRAFTON	MA		02/16/2024	9.625	362,887						466,000	01/12/2024
100076350		ARVADA	CO		01/07/2022	3.875	362,906						660,000	11/15/2021
100145488		UNITED KINGDOM	GBR		03/12/2024	3.740	362,908		15,912			(7,971)	365,000	03/30/2020
100028675		NORTH BERGEN	NJ		10/26/2018	4.625	362,915						608,000	06/08/2018
100166941		FOREST HILL	TX		09/13/2024	7.000	362,925						485,000	06/26/2024
100139816		UNITED KINGDOM	GBR		12/18/2023	6.690	362,936					(6,328)	550,000	10/16/2023
100142540		WEST JORDAN	UT		02/08/2024	6.999	362,941						500,000	12/18/2023
100127468		GILBERT	AZ		09/08/2023	7.250	362,951						488,000	08/01/2023
100091050		CROWLEY	TX		01/31/2023	10.499	362,953						433,000	12/19/2022
100176815		FREEHOLD	NJ		11/15/2024	6.875	362,964		(56)				830,000	09/23/2024
100163142		KNOXVILLE	TN		08/13/2024	7.000	362,966						515,000	06/14/2024
100055689		RANCHO SANTA MARGARITA	CA		03/23/2021	3.625	362,972						665,000	01/01/2021
100045529		CLIFFSIDE PARK	NJ		11/25/2020	4.250	362,974						574,750	08/07/2020
100153818		CONCORD	NC		07/10/2024	9.625	362,987						435,000	12/14/2023
100152703		ERIE	CO		05/17/2024	5.500	362,993						532,000	03/19/2024
100173075		FLEMINGTON	NJ		10/25/2024	7.624	362,994						450,000	09/03/2024
100139605		PALMDALE	CA		12/28/2023	8.999	362,998						485,000	12/05/2023
100110205		LAKEWAY	TX		06/30/2023	6.375	363,005						500,000	05/24/2023
100167868		EVERETT	WA		09/20/2024	7.875	363,010		(15)				509,000	08/27/2024
100175893		BROOMFIELD	CO		11/14/2024	6.625	363,013		(9)				500,000	10/14/2024
100171332		DADEVILLE	AL		10/16/2024	7.750	363,015						453,000	08/27/2024
100133860		LAS VEGAS	NV		10/20/2023	7.875	363,020						530,000	09/25/2023
100065354		EVANSTON	IL		07/28/2021	4.125	363,042						520,000	05/24/2021
100146900		CHATTANOOGA	TN		03/26/2024	7.990	363,050						505,000	02/02/2024
100141751		EL MIRAGE	AZ		01/30/2024	9.999	363,055						536,000	12/04/2023
100076364		SARASOTA	FL		12/23/2021	6.124	363,056						430,000	11/17/2021
100176901		LOXAHATCHEE	FL		11/15/2024	7.625	363,072						460,000	09/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100127652		SAINT AUGUSTINE	FL		09/08/2023	8.624	363,074						462,000	08/09/2023
100146905		CHATTANOOGA	TN		03/26/2024	7.990	363,121						460,000	02/02/2024
100154846		LINCOLN	CA		07/19/2024	7.500	363,167						615,000	02/29/2024
100171845		GLENSIDE	PA		10/17/2024	7.500	363,173						470,000	08/27/2024
100158979		COLUMBUS	OH		08/15/2024	7.750	363,174						476,000	07/08/2024
100166221		WINCHESTER	VA		09/09/2024	5.990	363,179						498,000	06/28/2024
100175047		WASHINGTON	DC		11/05/2024	7.250	363,180		(60)				475,000	10/16/2024
100172353		SUNNY ISLES BEACH	FL		10/23/2024	7.500	363,184						460,000	09/03/2024
100131819		LIVONIA	MI		10/06/2023	8.499	363,196						455,000	09/07/2023
100126295		MEDFORD	NY		08/30/2023	7.850	363,198						510,000	08/03/2023
100135141		STOCKTON	CA		11/03/2023	9.625	363,206						640,000	09/22/2023
100013912		JAMAICA	NY		05/25/2017	4.250	363,207						500,000	01/31/2017
100171932		HENDERSON	NV		10/17/2024	7.125	363,212						478,000	08/28/2024
100151553		NASHVILLE	TN		05/10/2024	7.375	363,225						495,000	03/26/2024
100049816		SALINAS	CA		11/20/2020	4.875	363,237						489,250	07/31/2020
100150794		EAST FALMOUTH	MA		05/08/2024	7.500	363,248						620,000	03/11/2024
100155883		MCKINNEY	TX		06/17/2024	6.990	363,249						515,000	03/22/2024
100119633		CHANDLER	AZ		08/04/2023	7.750	363,275						670,000	06/30/2023
100034578		LOUTH	IRL		06/21/2019	4.390	363,298					(23,961)	438,812	11/30/2018
100173251		SHOW LOW	AZ		10/30/2024	6.375	363,303						592,000	08/29/2024
100166274		ROCKLIN	CA		09/09/2024	6.990	363,304						477,000	07/24/2024
100186567		WINCHESTER	VA		12/30/2024	4.990	363,321		3				526,000	10/30/2024
100167754		FREDERICKSBURG	VA		09/19/2024	7.375	363,321						448,000	08/28/2024
100184621		PHOENIX	AZ		12/17/2024	8.750	363,349		(28)				1,404,788	10/29/2024
100147028		BIG BEAR LAKE	CA		03/27/2024	7.500	363,357						485,000	10/11/2023
100145284		UNITED KINGDOM	GBR		03/12/2024	9.500	363,358					(7,981)	365,000	11/29/2019
100135059		ROUND ROCK	TX		11/01/2023	7.625	363,362						462,000	08/31/2023
100090373		SAN ANTONIO	TX		02/03/2023	9.250	363,372						560,000	01/25/2023
100147997		DENVER	CO		04/10/2024	7.125	363,373						660,000	02/16/2024
100185998		MIAMI	FL		12/26/2024	7.125	363,383		(5)				550,000	12/03/2024
100172151		SHAFTER	CA		10/17/2024	8.625	363,384		(23)				496,500	09/17/2024
100137944		BAKERSFIELD	CA		12/13/2023	8.125	363,388						485,000	09/26/2023
100160907		SAINT PETERSBURG	FL		07/24/2024	7.125	363,389						450,000	06/13/2024
100115932		EXPORT	PA		07/20/2023	7.625	363,390						490,000	05/23/2023
100024889		ARLETA	CA		09/20/2018	4.000	363,392						451,250	04/30/2018
100149349		SPARKS	NV		04/24/2024	5.500	363,394						550,000	02/08/2024
100151052		SAN JACINTO	CA		05/08/2024	5.500	363,406						483,000	03/04/2024
100032113		SAN JOSE	CA		03/29/2019	3.800	363,419						941,648	12/09/2018
100166235		BREMERTON	WA		09/09/2024	6.250	363,436						496,000	07/02/2024
100168643		PARLIER	CA		09/25/2024	7.125	363,445						550,000	08/13/2024
100173126		RIO GRANDE	NJ		10/30/2024	6.999	363,449						475,000	09/24/2024
100110707		PORT SAINT LUCIE	FL		08/11/2023	8.000	363,459						450,000	06/23/2023
100137955		LITTLE EGG HARBOR	NJ		12/13/2023	8.500	363,460						445,000	10/30/2023
100102887		BEACHWOOD	NJ		06/22/2023	8.625	363,475						460,000	09/23/2022
100084773		MIAMI	FL		08/02/2022	9.125	363,480						690,000	06/23/2022
100153239		KENNETT SQUARE	PA		05/30/2024	6.990	363,484						530,000	04/08/2024
100151488		WEST ORANGE	NJ		05/10/2024	7.125	363,490						525,000	03/11/2024
100014838		NEW BUFFALO	MI		11/28/2017	4.375	363,492						675,000	10/10/2017
100076225		FRISCO	TX		01/07/2022	3.875	363,519						540,000	11/09/2021
3340074380		CENTER MORICHES	NY		04/12/2024	9.296	363,528						1,380,000	03/29/2024
3340084046		NORTH HALEDON	NJ		09/26/2024	9.303	363,528						1,550,000	07/01/2024
100108520		DEN HAAG	NLD		05/25/2023	6.250	363,531					(23,903)	615,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142917		MONTE	CA		02/09/2024	7.875	363,534						497,000	11/21/2023
100082150		MIAMI	FL		04/14/2022	4.750	363,539						464,000	03/07/2022
100118120		PUNTA GORDA	FL		07/20/2023	10.750	363,546						470,000	03/01/2024
100175258		MANCHESTER	CT		11/05/2024	7.125	363,554						475,000	09/05/2024
100065198		COMMERCE CITY	CO		07/14/2021	3.499	363,582						530,000	05/26/2021
100146972		HOMESTEAD	FL		03/26/2024	7.125	363,587						513,000	02/13/2024
100162812		CELINA	TX		08/12/2024	7.125	363,591						490,000	06/17/2024
100141695		HILLSBORO	OR		01/30/2024	9.499	363,600						474,000	01/05/2024
100031452		ANTIOCH	CA		03/29/2019	3.250	363,601						560,000	12/10/2018
100169849		COLORADO SPRINGS	CO		09/30/2024	7.500	363,620						440,000	03/22/2024
100088861		SEATTLE	WA		11/15/2022	7.125	363,624						534,000	10/19/2022
100109243		HOLLYWOOD	FL		07/21/2023	8.500	363,635						540,000	06/06/2023
100169741		CHARLOTTE	NC		09/30/2024	7.125	363,648						475,000	07/01/2024
100107796		HOMESTEAD	FL		05/19/2023	5.750	363,650						485,000	02/21/2023
100182111		HENDERSONVILLE	NC		12/12/2024	6.624	363,653		(16)				485,000	08/22/2024
100087471		PERRIS	CA		10/25/2022	5.750	363,655						525,000	05/18/2022
100087135		LONG BEACH	CA		10/25/2022	5.875	363,691		(20,177)				535,000	10/08/2021
100144068		LOGANVILLE	GA		03/07/2024	6.250	363,697						525,000	11/27/2023
100137043		PORT SAINT LUCIE	FL		11/28/2023	7.750	363,707						475,000	10/06/2023
100117862		NEWARK	NJ		07/20/2023	11.750	363,718						455,000	03/01/2024
100161921		SALT LAKE CITY	UT		07/31/2024	6.750	363,761						605,000	07/12/2024
100119249		SURPRISE	AZ		07/31/2023	7.625	363,762						485,000	06/09/2023
100128000		KENT	WA		09/08/2023	6.500	363,766						510,000	08/31/2022
100116762		ELMHURST	NY		07/20/2023	3.875	363,766						1,000,000	03/01/2024
100110354		GLEN ST MARY	FL		06/30/2023	7.625	363,767						471,000	05/12/2023
100169032		PORT SAINT LUCIE	FL		09/27/2024	7.990	363,807						460,000	07/17/2024
100170351		ENTIAT	WA		10/08/2024	7.125	363,810						403,000	08/13/2024
100147003		LACEY	WA		03/27/2024	7.375	363,817						535,000	09/15/2023
100133110		DAVENPORT	FL		11/29/2023	7.625	363,817						550,000	10/11/2023
100135945		LIBERTY HILL	TX		11/15/2023	8.625	363,849						460,000	10/24/2023
100141906		PALMDALE	CA		03/27/2024	8.125	363,852						475,000	02/06/2024
100174629		WOODBRIDGE	VA		10/31/2024	7.250	363,856						455,000	01/22/2024
100144188		SAVANNAH	GA		03/07/2024	6.990	363,858						490,000	01/17/2024
100173212		HENDERSON	NV		10/30/2024	6.750	363,869						450,000	08/26/2024
100080034		RIVERSIDE	CA		04/08/2022	4.500	363,890						720,000	01/15/2022
100127600		VALDEZ	NM		09/08/2023	7.625	363,908						470,000	07/19/2023
100088206		LAKE ELSINORE	CA		10/13/2022	8.625	363,913						456,000	08/31/2022
100151558		SPANAWAY	WA		05/10/2024	7.125	363,918						485,000	03/22/2024
100149696		NEW YORK	NY		04/26/2024	7.125	363,922						485,000	03/25/2024
100118928		PAHRUMP	NV		07/27/2023	7.999	363,940						454,000	06/23/2023
100099564		DACULA	GA		02/17/2023	9.500	363,943						415,000	02/01/2023
100144028		SAN BERNARDINO	CA		03/07/2024	6.999	363,947						460,000	02/01/2024
100173604		ROTTERDAM	NLD		10/29/2024	5.250	363,959					(16,025)	426,833	10/08/2024
100117725		WEST COVINA	CA		07/20/2023	7.125	363,961						825,000	03/01/2024
100168284		CITRUS HEIGHTS	CA		09/20/2024	7.625	363,969		(32)				449,000	04/12/2024
100181272		AUSTIN	TX		12/06/2024	7.999	363,976		(24)				950,000	11/20/2024
100152240		LAKE MARY	FL		05/17/2024	7.125	363,988						490,000	03/27/2024
100076470		SOUTH EL MONTE	CA		12/21/2021	3.999	363,998						820,000	11/04/2021
100156463		HERRIMAN	UT		06/24/2024	7.375	364,001						460,000	04/23/2024
100129611		LEES SUMMIT	MO		09/29/2023	4.990	364,003						535,000	07/10/2023
100148564		ARGYLE	TX		04/12/2024	6.875	364,028						518,000	02/16/2024
100153660		SUN CITY CENTER	FL		05/31/2024	7.750	364,047						448,000	04/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100088170		GALT	CA		10/25/2022	8.125	364,063						597,000	09/08/2022
100119299		LAKEWOOD	NJ		07/31/2023	6.625	364,066						800,000	06/01/2023
100067519		ROSELLE PARK	NJ		09/23/2021	4.375	364,080						540,000	04/30/2021
100090309		ESTERO	FL		01/06/2023	9.750	364,084		(129)				495,000	11/18/2022
100179668		GRAYSON	GA		11/21/2024	7.125	364,091		(14)				470,000	10/25/2024
100076065		AUSTIN	TX		01/07/2022	3.625	364,107						680,000	10/27/2021
100149017		PORTLAND	OR		04/19/2024	7.625	364,109						425,000	03/06/2024
100135502		SCHAUMBURG	IL		11/13/2023	5.990	364,116						525,000	09/19/2023
100179864		RIVERSIDE	IL		11/22/2024	7.250	364,125		(25)				450,000	10/03/2024
100101958		KISSIMMEE	FL		04/14/2023	10.499	364,158						406,000	02/10/2023
100147370		SANDY	UT		05/08/2024	7.375	364,162						590,000	03/29/2024
100168621		WINTER GARDEN	FL		09/25/2024	7.500	364,167						475,000	08/16/2024
100181919		CROZET	VA		12/12/2024	6.875	364,171		2				500,000	09/17/2024
100163367		POWDER SPRINGS	GA		09/27/2024	8.750	364,194						442,000	08/23/2024
100128303		WOODBRIDGE	VA		09/14/2023	7.750	364,199		(68)				510,000	08/09/2023
100079510		PORTLAND	OR		04/25/2022	4.625	364,210						477,000	01/10/2022
100091215		BALTIMORE	MD		01/31/2023	10.499	364,225		(74)				503,000	12/08/2022
100074395		SCOTTSVILLE	VA		12/02/2021	5.187	364,235						425,000	11/02/2021
100140918		MIAMI	FL		02/26/2024	9.125	364,237						480,000	12/18/2023
100182123		ALPHARETTA	GA		12/12/2024	6.125	364,260		2				500,000	09/23/2024
100057649		FORT COLLINS	CO		06/30/2021	3.625	364,265						551,000	05/06/2021
100174300		ALBUQUERQUE	NM		10/31/2024	7.990	364,277						425,000	03/14/2024
100170054		VALLEY SPRINGS	CA		11/08/2024	7.500	364,278		(38)				415,000	10/07/2024
100136038		RALEIGH	NC		11/16/2023	9.999	364,304						475,000	10/16/2023
100149094		MIAMI	FL		04/19/2024	7.875	364,306						475,000	03/01/2024
3340069305		SYLMAR	CA		03/07/2024	9.384	364,320						2,360,000	12/06/2023
100129594		SALUDA	NC		09/29/2023	6.625	364,324						553,000	08/03/2023
100117145		BAYSIDE	NY		07/20/2023	4.750	364,326						685,000	03/01/2024
100110161		HYDE PARK	UT		06/30/2023	6.500	364,335						538,000	05/04/2023
100137405		RICHMOND	TX		01/11/2024	10.125	364,337						410,000	11/28/2023
100130354		PORT SAINT LUCIE	FL		09/28/2023	7.625	364,337						468,000	07/28/2023
100174377		LIVINGSTON	MT		10/31/2024	7.625	364,340						400,000	04/28/2024
100163883		SALINAS	CA		09/27/2024	7.000	364,344						670,000	09/13/2024
100154986		PEMBROKE PINES	FL		07/19/2024	7.125	364,354						450,000	02/21/2024
100174002		FAIRFIELD TOWNSHIP	OH		10/31/2024	7.750	364,376						435,000	07/11/2024
100136012		POWELL	TN		11/16/2023	8.125	364,382						482,000	10/06/2023
100170146		MISSOURI CITY	TX		10/08/2024	6.625	364,392						535,000	08/30/2024
100053869		NORWALK	CA		03/23/2021	5.000	364,403						496,000	12/31/2020
100154827		BERGENFIELD	NJ		07/19/2024	7.750	364,424						590,000	02/26/2024
100060126		NEWARK	CA		06/25/2021	3.990	364,438						950,000	04/08/2021
100137539		DENVER	CO		12/08/2023	7.999	364,454						460,000	10/27/2023
100151970		MESA	AZ		06/14/2024	7.875	364,459						460,000	05/06/2024
100101643		FRISCO	TX		04/26/2023	5.999	364,460						510,000	03/10/2023
100162544		PORTLAND	OR		08/12/2024	7.500	364,483						580,000	07/02/2024
100161169		MIAMI	FL		07/25/2024	7.250	364,500						651,000	07/05/2024
100151109		ELK PARK	NC		05/08/2024	7.625	364,505						560,000	03/14/2024
100180638		HOMESTEAD	FL		11/26/2024	7.250	364,506		(24)				470,000	09/10/2024
100090337		MARIPOSA	CA		12/22/2022	10.000	364,509						407,000	12/01/2022
100167827		LITTLEROCK	CA		09/20/2024	8.625	364,519						455,000	06/27/2024
100025774		WATSONVILLE	CA		09/20/2018	4.000	364,520						514,900	04/30/2018
100119456		GRASS VALLEY	CA		07/31/2023	7.375	364,521						520,000	06/12/2023
100027026		TUCSON	AZ		09/26/2018	4.000	364,536						482,000	06/13/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181951		MONROE	WA		12/12/2024	6.125	364,553		13				605,000	10/08/2024
100181954		MONROE	WA		12/12/2024	6.125	364,563		13				615,000	10/08/2024
100143218		VANCOUVER	WA		02/16/2024	6.125	364,563						509,995	12/01/2023
100077876		SCHIEDAM/VLAARDINGEN	NLD		12/29/2021	3.250	364,567					(23,972)	440,000	12/01/2023
100080178		BELLEVIEW	FL		02/25/2022	4.950	364,568						530,000	01/28/2022
100142636		CUMMING	GA		02/08/2024	7.125	364,576						490,000	12/18/2023
100142883		POCONO LAKE	PA		02/09/2024	7.625	364,617						505,000	12/21/2023
100168699		SAINT PETERSBURG	FL		09/25/2024	7.625	364,621						455,000	07/24/2024
100158024		SUGAR LAND	TX		07/09/2024	6.875	364,623						492,000	05/10/2024
100079781		POMPANO BEACH	FL		04/25/2022	5.625	364,632						450,000	01/26/2022
100117069		SEVIERVILLE	TN		07/20/2023	5.750	364,644						501,000	03/01/2024
100162737		BAKERSFIELD	CA		08/12/2024	7.125	364,658						505,000	06/01/2024
100134831		LOS ANGELES	CA		10/30/2023	9.125	364,658						500,000	09/28/2023
100103200		MOUNT VERNON	NY		04/21/2023	8.550	364,672						475,000	03/27/2023
100132078		MUSCOY	CA		10/13/2023	7.625	364,679						510,000	07/31/2023
100139835		UNITED KINGDOM	GBR		12/18/2023	5.490	364,689					(6,428)	385,000	01/20/2023
100137940		MELBOURNE BCH	FL		12/13/2023	7.500	364,704						600,000	10/27/2023
100118203		ORLANDO	FL		07/21/2023	8.250	364,736						501,000	06/15/2023
100117615		SPRING	TX		07/20/2023	8.500	364,736						490,000	03/01/2024
100170353		AVONDALE	AZ		10/08/2024	7.125	364,740						480,000	08/13/2024
100169682		WINDERMERE	FL		09/30/2024	7.875	364,742						440,000	06/24/2024
100114838		BRYSON CITY	NC		07/10/2023	6.625	364,785						624,000	05/19/2023
100173511		HALETHORPE	MD		10/29/2024	7.750	364,787						535,000	09/10/2024
100180693		MIAMI GARDENS	FL		11/26/2024	7.990	364,800		(30)				465,000	09/30/2024
100084645		MIAMI	FL		08/02/2022	10.250	364,804						515,000	06/23/2022
100164316		BUFORD	GA		08/21/2024	7.375	364,817						551,000	06/28/2024
100168618		ANAHEIM	CA		09/25/2024	6.625	364,843		352				960,000	08/13/2024
100181210		PORT SAINT LUCIE	FL		12/06/2024	6.999	364,853		8				498,000	11/13/2024
100170153		BURR RIDGE	IL		10/08/2024	7.500	364,862						480,000	09/04/2024
100086908		GREEN VALLEY	CA		10/24/2022	7.250	364,874						480,000	09/12/2022
3340078913		BROOKLYN	NY		07/29/2024	9.445	364,874						1,850,000	06/12/2024
100176851		BAYONNE	NJ		11/15/2024	7.125	364,887		(45)				680,000	08/30/2024
100091695		SHAVER LAKE	CA		03/24/2023	9.250	364,895						506,000	01/23/2023
100160102		STOCKTON	CA		07/17/2024	7.624	364,901						493,000	05/16/2024
100116242		PANAMA CITY BEACH	FL		07/20/2023	6.500	364,913						515,000	03/01/2024
100140896		NORTHRIDGE	CA		02/26/2024	8.625	364,929						645,000	12/12/2023
100169162		MCKINNEY	TX		09/27/2024	7.124	364,940						600,000	08/15/2024
100132064		COLUMBIA	MO		10/13/2023	7.625	364,943						485,000	07/17/2023
100145185		UNITED KINGDOM	GBR		03/12/2024	4.340	364,952		14,281			(7,825)	349,996	03/26/2020
100160049		AUBREY	TX		07/17/2024	7.625	364,963						485,000	04/29/2024
100186421		ROYERSFORD	PA		12/30/2024	6.624	364,971						525,000	10/25/2024
100133123		LAS VEGAS	NV		11/29/2023	8.375	364,973						463,000	10/20/2023
100137220		BONITA SPRINGS	FL		11/29/2023	9.375	364,974						445,000	11/09/2023
100161598		UNITED KINGDOM	GBR		07/29/2024	6.390	364,997					(10,061)	625,000	07/01/2024
100112278		SOUTH HAMILTON	MA		06/29/2023	5.875	364,998						975,000	06/02/2022
100141485		VICTORVILLE	CA		01/30/2024	8.499	365,003						445,000	12/21/2023
100149692		KEY BISCAYNE	FL		04/26/2024	6.990	365,021						488,000	03/07/2024
100102050		HIDDEN VALLEY LAKE	CA		04/14/2023	8.375	365,030						450,000	03/08/2023
100164586		MCKINNEY	TX		08/21/2024	6.500	365,035						500,000	06/24/2024
100161370		WINTER GARDEN	FL		07/25/2024	7.125	365,038						525,000	05/23/2024
100156750		LOS ANGELES	CA		06/26/2024	7.625	365,041						500,000	05/31/2024
100120150		PEPPER PIKE	OH		08/11/2023	8.500	365,061						440,000	06/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100085108		AMSTERDAM	NLD		07/27/2022	3.900	365,084					(24,006)	470,000	12/01/2023
100161693		NIJMEGEN	NLD		07/29/2024	5.900	365,084					(16,393)	470,000	07/15/2024
100173633		UTRECHT	NLD		10/29/2024	5.850	365,084					(16,075)	440,625	09/30/2024
100161976		ROWLETT	TX		07/31/2024	7.125	365,095						489,000	07/11/2024
100065638		MOSCOW	ID		07/28/2021	4.125	365,105						453,000	06/08/2021
100157868		TACOMA	WA		07/09/2024	7.490	365,119						610,000	04/25/2024
100180789		FONTANA	CA		11/26/2024	7.990	365,123		(14)				535,000	10/16/2024
100031644		SAN JOSE	CA		03/29/2019	4.350	365,145						636,000	12/07/2018
100055151		ANTELOPE	CA		03/23/2021	6.380	365,147						399,000	12/31/2020
100180926		UNITED KINGDOM	GBR		11/27/2024	6.540	365,148					(4,666)	440,000	10/29/2024
100152262		TOMS RIVER	NJ		05/17/2024	7.490	365,151						480,000	04/03/2024
100167067		TROUTMAN	NC		09/13/2024	8.125	365,161						444,000	06/25/2024
100182145		SARASOTA	FL		12/12/2024	6.625	365,173		(2)				472,000	09/07/2024
100117067		MIAMI	FL		07/20/2023	6.250	365,208						560,000	03/01/2024
3320053270		TACOMA	WA		06/08/2023	9.059	365,211						1,100,000	04/27/2023
100119601		GAINESVILLE	FL		07/31/2023	8.125	365,216						450,000	06/12/2023
100139194		KISSIMMEE	FL		12/28/2023	8.500	365,227						572,000	11/01/2023
100176709		POOLESVILLE	MD		11/15/2024	5.750	365,269		26				635,000	12/16/2023
100172385		CORNELIUS	NC		10/23/2024	7.125	365,270						480,000	08/19/2024
100168180		PHOENIX	AZ		09/20/2024	7.125	365,302						545,000	04/05/2024
3340076454		LIVINGSTON	NJ		07/19/2024	9.314	365,310						3,480,000	05/31/2024
100167551		SUMMERVILLE	SC		10/31/2024	7.000	365,317						470,000	09/18/2024
100089253		GARLAND	TX		01/26/2023	7.500	365,334						542,000	10/19/2022
100148625		ELIZABETHPORT	NJ		05/15/2024	8.750	365,335						525,000	04/04/2024
100142753		WALDORF	MD		02/08/2024	8.125	365,352						456,000	12/08/2023
100147980		SAN JOSE	CA		04/10/2024	6.990	365,415						1,275,000	02/15/2024
100087154		INDIALANTIC	FL		10/25/2022	5.000	365,445						560,000	10/21/2021
100167546		SUMMERVILLE	SC		10/31/2024	7.125	365,466						470,000	09/18/2024
100101034		SEMINOLE	FL		04/28/2023	4.375	365,477						720,000	02/23/2022
100081607		FORNEY	TX		03/24/2022	6.013	365,485						475,000	03/04/2022
100110542		CAROLINA BEACH	NC		06/30/2023	7.375	365,504						900,000	04/28/2023
100185867		JACKSONVILLE	FL		12/26/2024	7.750	365,508		(3)				457,000	12/05/2024
100161689		ZAANDAM	NLD		07/29/2024	5.550	365,519					(16,412)	588,200	06/26/2024
100169172		ELLIJAY	GA		09/27/2024	6.625	365,527						521,000	08/16/2024
100180275		JACKSON	NJ		11/25/2024	6.625	365,580						523,000	09/19/2024
3340077016		SEBASTIAN	FL		05/23/2024	9.473	365,602						1,322,000	04/27/2024
100102094		LOS ANGELES	CA		04/14/2023	7.999	365,613						620,000	02/13/2023
100158446		YUCCA VALLEY	CA		07/10/2024	7.500	365,615						503,000	02/15/2024
100171194		CENTRAL FALLS	RI		11/22/2024	6.875	365,623		(11)				515,000	10/17/2024
100142549		ANACORTES	WA		02/08/2024	6.624	365,628						490,000	12/28/2023
100182378		WILLIAMS	AZ		12/12/2024	7.500	365,651		(13)				460,000	10/18/2024
100102930		STUART	FL		06/22/2023	9.500	365,653						460,000	12/12/2022
3340073730		SMITHTOWN	NY		04/30/2024	9.296	365,666						1,603,000	03/12/2024
100150553		KILL DEVIL HILLS	NC		05/03/2024	7.625	365,688						485,000	01/05/2024
100169176		CASTLE ROCK	CO		09/27/2024	7.125	365,689						562,000	08/14/2024
100146986		CHARLESTON	SC		03/26/2024	6.990	365,693						490,000	02/15/2024
100147587		RINGGOLD	LA		04/04/2024	7.625	365,717						550,000	03/07/2024
100140567		FULLERTON	CA		01/19/2024	8.125	365,717						478,000	11/13/2023
100136161		HIALEAH	FL		12/18/2023	7.875	365,723						485,000	11/30/2023
100141979		GRANITE BAY	CA		02/29/2024	7.750	365,769						831,500	12/22/2023
100172280		COLUMBUS	OH		10/21/2024	7.124	365,773						495,000	09/09/2024
100160222		CRESCENT LAKE	OR		07/18/2024	7.625	365,779						425,000	05/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100100688		LOS ANGELES	CA		04/28/2023	5.750	365,785						561,000	09/21/2021
100065796		FORT COLLINS	CO		07/28/2021	4.500	365,788						500,000	05/20/2021
100091880		ST CLOUD	FL		01/30/2023	8.500	365,790		(18)				563,500	11/30/2022
100070431		MILL VALLEY	CA		09/23/2021	3.440	365,804						1,660,000	08/24/2021
100053924		ATTLEBORO	MA		03/23/2021	7.300	365,819						420,000	01/01/2021
100086653		LONGVIEW	WA		09/30/2022	7.375	365,823						480,000	08/26/2022
100142762		EATONTON	GA		02/08/2024	7.625	365,847						490,000	12/07/2023
4010063201		PHILADELPHIA	PA		04/29/2024	8.690	365,847						482,000	10/19/2023
100149602		WINCHESTER	CA		04/26/2024	6.125	365,890						580,000	03/20/2024
3340071253		OZONE PARK	NY		03/14/2024	9.585	365,904						1,920,000	02/15/2024
3340075731		ATLANTA	GA		05/17/2024	9.336	365,904						1,320,000	04/23/2024
3340075732		ATLANTA	GA		05/17/2024	9.336	365,904						1,320,000	04/23/2024
100129386		PLANO	TX		09/26/2023	7.625	365,904						500,000	07/05/2023
100132291		WALL	NJ		10/13/2023	7.125	365,907						500,000	08/21/2023
100168593		GULF SHORES	AL		09/25/2024	6.250	365,918						460,000	07/30/2024
100115534		MIAMI	FL		07/19/2023	7.624	365,931						540,000	06/05/2023
100170155		COLLEGE PARK	MD		10/08/2024	7.124	365,939						450,000	08/30/2024
100167164		PALM DESERT	CA		09/13/2024	7.375	365,952						475,000	07/31/2024
100086521		COVINGTON	WA		09/30/2022	8.125	365,954						490,000	08/24/2022
100091402		HAMPSTEAD	NC		02/22/2023	6.625	365,980						500,000	11/29/2022
100144097		LAGUNA NIGUEL	CA		03/07/2024	7.125	365,989						487,000	01/20/2024
100117913		UNION CITY	CA		07/20/2023	9.625	365,998						475,000	03/01/2024
100141237		SILVER SPRING	MD		01/30/2024	8.750	365,998						615,000	12/29/2023
100099572		YOUNGSVILLE	NC		04/06/2023	8.250	366,008						463,000	02/24/2023
100065711		FERGUSON	NC		07/28/2021	4.125	366,018						475,000	05/25/2021
100071934		PORTLAND	OR		01/21/2022	5.250	366,022						470,000	10/15/2021
100075963		CORAL SPRINGS	FL		01/07/2022	3.750	366,023						550,000	11/29/2021
100133470		SAN DIEGO	CA		10/19/2023	8.500	366,035						450,000	06/22/2023
100153925		MANASSAS	VA		06/05/2024	8.999	366,051						460,000	05/10/2024
100168153		LOS ANGELES	CA		09/20/2024	7.990	366,064						482,000	04/05/2024
100144042		MCKINNEY	TX		03/07/2024	7.500	366,074						475,000	02/01/2024
100160193		ROTONDA WEST	FL		07/18/2024	7.625	366,080						450,000	04/16/2024
100146753		CORAL SPRINGS	FL		03/20/2024	7.750	366,090		(5)				485,000	02/29/2024
100140394		CHANDLER	AZ		01/18/2024	7.625	366,092						500,000	11/30/2023
100144928		UNITED KINGDOM	GBR		03/12/2024	9.500	366,099		15,371			(8,041)	375,000	10/30/2019
100049360		DEWEY	AZ		11/20/2020	7.125	366,121						489,250	07/31/2020
100141493		SMYRNA	GA		01/30/2024	8.375	366,125						460,000	12/29/2023
100179661		BOCA RATON	FL		11/21/2024	7.000	366,125		(14)				470,000	10/21/2024
100179659		BIRMINGHAM	MI		11/21/2024	7.375	366,126		(13)				500,000	10/21/2024
100026776		SIMI VALLEY	CA		09/26/2018	3.875	366,126						650,000	06/14/2018
100118764		LA MESA	CA		07/25/2023	7.625	366,127						629,000	05/27/2023
100148179		TACOMA	WA		04/12/2024	7.124	366,134						485,000	03/05/2024
100176104		ROBBINSDALE	MN		12/20/2024	7.250	366,136		(3)				515,000	11/27/2024
100171591		SELBYVILLE	DE		10/16/2024	7.490	366,137						445,000	08/28/2024
100103415		MCKINNEY	TX		06/16/2023	8.250	366,158		(150)				500,000	04/28/2023
100186241		EUSTIS	FL		12/27/2024	8.625	366,171		(5)				543,000	07/26/2024
100043801		VALLEY STREAM	NY		08/13/2020	4.000	366,173						427,500	11/25/2019
100132006		VANCOUVER	WA		10/13/2023	7.625	366,176						495,000	08/24/2023
100054204		MAPLE LAKE	MN		03/23/2021	4.625	366,197						492,500	01/05/2021
100182142		JOHNSON CITY	TN		12/12/2024	7.125	366,203		(12)				480,000	09/24/2024
100150895		CENTREVILLE	VA		05/08/2024	7.375	366,208						480,000	03/21/2024
100136570		LAS VEGAS	NV		11/22/2023	9.999	366,211						424,000	11/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078660		SAINT PETERSBURG	FL		02/02/2022	5.562	366,211						450,000	01/14/2022
100142673		JACKSON TOWNSHIP	NJ		02/08/2024	7.875	366,217						485,000	11/15/2023
100103294		STOCKTON	CA		04/27/2023	10.625	366,224						450,000	04/10/2023
100128164		PALMETTO	FL		09/18/2023	7.625	366,227						508,000	07/27/2023
100084631		GERVAIS	OR		08/02/2022	8.125	366,228						830,000	06/29/2022
100131666		POMONA	CA		10/06/2023	7.500	366,233						575,000	08/17/2023
100158679		BRADENTON	FL		07/10/2024	6.125	366,238						479,000	04/26/2024
100168232		SILVERDALE	WA		09/20/2024	7.500	366,253		(55)				495,000	04/10/2024
100180728		BELLEROSE	NY		11/26/2024	6.750	366,275						725,000	10/21/2024
100110138		LOS BANOS	CA		06/29/2023	7.250	366,275						453,000	05/26/2023
100132495		ISLE OF PALMS	SC		11/03/2023	7.000	366,285						1,350,000	07/07/2023
100178404		RADFORD	VA		11/21/2024	6.874	366,296		(15)				490,000	10/24/2024
100100349		PATCHOGUE	NY		04/27/2023	5.625	366,298						505,000	02/28/2022
100144752		UNITED KINGDOM	GBR		03/12/2024	3.550	366,300		16,684			(7,995)	370,000	04/17/2020
100144422		COSTA MESA	CA		03/07/2024	7.125	366,314						1,050,000	01/15/2024
100156759		CHENOA	IL		06/26/2024	7.625	366,376						583,000	06/05/2024
100134555		LOS ANGELES	CA		10/30/2023	7.750	366,379						610,000	09/13/2023
100119437		WHEELER	OR		07/31/2023	7.625	366,407						490,000	06/01/2023
100120501		SAN JACINTO	CA		08/18/2023	8.375	366,423						465,000	07/21/2023
100132506		DAVENPORT	FL		11/03/2023	9.500	366,430						470,000	06/09/2023
100142997		MIAMI	FL		02/12/2024	8.249	366,431						445,000	01/10/2024
100166225		WINCHESTER	CA		09/09/2024	5.990	366,433						516,000	06/27/2024
100157686		NEW ORLEANS	LA		06/28/2024	7.875	366,449						510,000	04/26/2024
100100890		THORNTON	CO		04/28/2023	6.625	366,458						435,000	12/15/2021
100150699		NEW HAVEN	CT		05/06/2024	7.990	366,490						475,000	02/20/2024
100182175		MYRTLE BEACH	SC		12/12/2024	7.500	366,506		(9)				400,000	10/18/2024
100127502		CAROLINA BEACH	NC		09/08/2023	7.375	366,514						500,000	07/20/2023
100130323		PLACERVILLE	CA		09/28/2023	8.875	366,529						485,000	07/25/2023
100149322		DOVER	FL		04/24/2024	7.625	366,546						487,000	03/01/2024
100154185		OCEANSIDE	CA		07/11/2024	7.875	366,577						550,000	06/17/2024
100172253		LOGANVILLE	GA		10/21/2024	6.250	366,593						495,000	08/16/2024
100148811		SPRING CITY	TN		04/17/2024	8.625	366,615						465,000	11/02/2023
100161777		PHILADELPHIA	PA		07/31/2024	8.350	366,616						480,000	06/27/2024
100131581		INDIAN TRAIL	NC		10/06/2023	7.625	366,621						445,600	08/28/2023
100108525		HAARLEM	NLD		05/25/2023	6.020	366,638					(24,108)	525,000	12/01/2023
100085070		DEN HAAG	NLD		07/27/2022	3.450	366,638					(24,108)	545,000	12/01/2023
100142415		CLOVIS	NM		02/05/2024	10.875	366,639						398,000	12/20/2023
100133682		WILMORE	KY		10/23/2023	8.125	366,654						495,000	08/30/2023
100182308		MANTECA	CA		12/12/2024	6.500	366,665		3				645,000	10/10/2024
100120877		OAK CREEK	WI		08/28/2023	9.500	366,669						460,000	07/19/2023
100140010		KEAAU	HI		01/09/2024	7.990	366,699						550,000	11/22/2023
100138643		AUSTIN	TX		02/02/2024	10.750	366,699						450,000	12/20/2023
100100024		FAIRFIELD	CA		03/28/2023	8.250	366,703						610,000	03/06/2023
100159305		MANCHESTER	NJ		07/15/2024	7.625	366,704						450,000	05/21/2024
100167617		BRISTOL	CT		09/19/2024	7.625	366,712						480,000	07/25/2024
100147538		FRESNO	CA		04/03/2024	7.125	366,713						468,000	02/15/2024
100178222		LANCASTER	CA		11/19/2024	8.499	366,715		(34)				400,000	10/23/2024
100144397		SAN ANTONIO	TX		03/07/2024	7.499	366,738						535,000	12/29/2023
100113233		KENNEBUNK	ME		06/29/2023	4.000	366,749						625,000	06/05/2022
100155116		CANTON	GA		07/19/2024	8.375	366,755						462,000	11/17/2023
100143312		WOODLAND	CA		02/16/2024	6.875	366,757						605,000	12/28/2023
100179410		SURFSIDE BEACH	TX		12/27/2024	7.750	366,760		(5)				500,000	11/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083919		PEORIA	AZ		07/12/2022	7.375	366,774						508,000	06/15/2022
100142602		KNOXVILLE	TN		02/08/2024	6.750	366,786						544,000	11/02/2023
100164818		HUNTSVILLE	UT		08/26/2024	7.375	366,807						510,000	06/26/2024
100099958		PHOENIX	AZ		03/28/2023	8.875	366,810						515,000	03/06/2023
100144088		VANCOUVER	WA		03/07/2024	7.500	366,810						490,000	01/12/2024
100110344		AUSTIN	TX		06/30/2023	6.125	366,823						512,000	05/05/2023
100100552		NORTH EAST	PA		04/27/2023	8.250	366,825						485,000	03/17/2023
100080508		LUCERNE VALLEY	CA		03/30/2022	5.750	366,833						410,000	01/13/2022
100159386		DELAVAN	WI		07/15/2024	8.125	366,833						475,000	05/22/2024
100166075		ABINGTON	MA		09/09/2024	7.624	366,843						425,000	07/12/2024
100137574		CHANTILLY	VA		12/08/2023	7.125	366,846						545,000	10/06/2023
100154650		NASHVILLE	TN		07/19/2024	7.375	366,848						600,000	01/23/2024
100154627		PEARBLOSSOM	CA		06/14/2024	7.625	366,850						450,000	05/24/2024
100076360		MODESTO	CA		12/23/2021	7.125	366,854						423,000	09/14/2021
100076676		SANDY	UT		12/16/2021	4.375	366,855		(298)				467,000	11/19/2021
100057934		RALEIGH	NC		06/30/2021	3.750	366,858						681,000	05/10/2021
100130407		AUSTIN	TX		09/28/2023	9.124	366,860						430,000	09/07/2023
100139542		TEMPLE HILLS	MD		12/28/2023	9.499	366,862						460,000	12/08/2023
100158447		NEWTOWN SQUARE	PA		07/10/2024	7.500	366,899						455,000	04/12/2024
100091994		PATERSON	NJ		02/09/2023	7.750	366,905						490,000	01/11/2023
100058004		NATIONAL CITY	CA		06/30/2021	4.750	366,907						745,000	05/11/2021
100166948		WATKINSVILLE	GA		09/13/2024	7.450	366,967						490,000	06/05/2024
100055380		MIDDLEBURG	FL		03/23/2021	8.200	366,974						330,000	04/10/2023
100164399		RANCHO CORDOVA	CA		08/21/2024	5.625	366,975						520,000	06/10/2024
100166979		PEORIA	AZ		09/13/2024	6.990	366,985						533,000	07/16/2024
100181952		GRAND JUNCTION	CO		12/12/2024	6.124	366,987		20				540,000	10/10/2024
100167487		AUSTIN	TX		10/31/2024	7.000	366,989		(73)				500,000	10/03/2024
100159441		BRIDGEPORT	PA		07/15/2024	5.990	366,991						505,000	05/21/2024
100186375		SAVANNAH	GA		12/30/2024	7.250	366,996		(1)				480,000	11/25/2024
100100695		LANHAM	MD		04/28/2023	6.250	366,997						470,000	09/01/2021
100156046		KATY	TX		06/18/2024	7.375	367,011						460,000	05/14/2024
100175409		GULF SHORES	AL		12/23/2024	8.000	367,017		(4)				515,000	04/29/2024
100088287		ONTARIO	CA		10/24/2022	7.500	367,030						700,000	09/15/2022
100173860		TROUTMAN	NC		10/31/2024	7.875	367,034						440,000	08/22/2024
100166961		ANCHORAGE	AK		09/13/2024	7.624	367,055						480,000	07/17/2024
100185934		AURORA	CO		12/26/2024	7.999	367,081		1				440,000	12/02/2024
100048481		NORTH BERGEN	NJ		11/20/2020	4.125	367,100						522,500	07/31/2020
100128215		BELLINGHAM	WA		09/18/2023	7.375	367,100						540,000	07/12/2023
100164426		LAS VEGAS	NV		08/21/2024	6.750	367,111						525,000	07/01/2024
100135152		BURIEN	WA		12/15/2023	8.000	367,118						490,000	09/28/2023
100079755		ORLANDO	FL		04/25/2022	5.500	367,123						475,000	01/07/2022
3340070952		GAINESVILLE	GA		05/10/2024	9.230	367,171						1,600,000	04/03/2024
100020281		LOMITA	CA		07/17/2018	4.875	367,178						660,000	07/17/2018
100174280		OCEAN CITY	MD		10/31/2024	7.500	367,203						400,000	02/16/2024
100170225		WILDOMAR	CA		10/08/2024	6.875	367,212						468,000	07/19/2024
100137893		BATON ROUGE	LA		12/08/2023	9.375	367,220						450,000	10/31/2023
100143262		SURPRISE	AZ		02/16/2024	7.125	367,223						525,000	12/12/2023
100158391		UNITED KINGDOM	GBR		07/09/2024	4.190	367,235		7,802			(7,951)	565,000	06/08/2022
100153698		FRISCO	TX		05/31/2024	8.500	367,236						442,000	04/01/2024
100149746		BLOOMINGBURG	NY		04/26/2024	7.490	367,239						650,000	03/13/2024
100165383		ORANGE	CA		08/29/2024	7.990	367,256						540,000	06/12/2024
100142109		MISSION VIEJO	CA		02/29/2024	7.750	367,266						615,000	01/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100031264		LAKE FOREST	CA		03/29/2019	3.250	367,274						636,900	12/10/2018
100166433		SAN JACINTO	CA		10/31/2024	8.125	367,284						480,000	09/23/2024
100179383		CENTRAL POINT	OR		12/27/2024	7.625	367,286		(4)				475,000	12/09/2024
100152449		POWDERLY	TX		05/17/2024	7.625	367,288						485,000	03/08/2024
100099736		WYANDANCH	NY		02/28/2023	8.300	367,326						450,000	02/07/2023
100120725		CLIFTON	NJ		08/25/2023	7.125	367,328						525,000	07/18/2023
100135569		HYATTSVILLE	MD		11/13/2023	7.625	367,338						515,000	09/15/2023
100136566		COLUMBIA	MD		11/22/2023	9.750	367,346						412,000	11/06/2023
100172320		SACRAMENTO	CA		10/21/2024	6.625	367,346						485,000	09/05/2024
100151441		APEX	NC		05/10/2024	7.625	367,360						460,000	04/11/2024
100108103		SILVER SPRING	MD		05/24/2023	8.875	367,369						453,000	04/06/2023
100173007		NORTH RICHLAND HILLS	TX		10/25/2024	6.874	367,375		(19)				550,000	09/25/2024
100171415		VINELAND	NJ		10/16/2024	6.624	367,377						452,000	09/06/2024
100182578		PHOENIX	AZ		12/12/2024	7.490	367,388		(16)				540,000	09/27/2024
100162523		MIRAMAR BEACH	FL		08/12/2024	7.624	367,404						404,000	06/27/2024
100166220		WINCHESTER	VA		09/09/2024	6.250	367,408						485,000	06/28/2024
100100110		PALM BEACH GARDENS	FL		03/28/2023	8.250	367,426						535,000	02/13/2023
100130314		ZEPHYRHILLS	FL		09/28/2023	8.125	367,440						455,000	08/23/2023
100142535		PHOENIX	AZ		02/08/2024	7.624	367,443						490,000	12/21/2023
100116819		TEMECULA	CA		07/20/2023	4.500	367,460						710,000	03/01/2024
100079288		CELINA	TX		02/28/2022	5.999	367,460						507,855	01/07/2022
100149394		LAVEEN	AZ		04/24/2024	7.000	367,468						473,000	02/22/2024
100155087		OVERGAARD	AZ		07/19/2024	8.625	367,470						445,000	10/09/2023
100147941		BELGRADE	MT		04/08/2024	6.624	367,488						525,000	02/08/2024
100186735		APPLE VALLEY	CA		12/31/2024	9.000	367,504		86				395,000	07/18/2024
100151729		MUNDELEIN	IL		05/10/2024	9.499	367,509						446,000	04/17/2024
4010065110		MOBILE	AL		01/10/2024	8.420	367,529						710,000	11/15/2023
100163071		PHILADELPHIA	PA		08/13/2024	7.625	367,530						552,500	05/31/2024
100146877		FRISCO	TX		03/26/2024	7.500	367,536						489,000	02/01/2024
100082609		SANTA ANA	CA		04/14/2022	4.990	367,536						835,000	03/25/2022
100144076		ERIE	CO		03/07/2024	6.624	367,537						550,000	01/12/2024
100151092		SARGENT	TX		05/08/2024	6.625	367,538						505,000	03/15/2024
100091977		LOS ANGELES	CA		02/07/2023	8.500	367,550						496,250	12/20/2022
100119596		SAN DIEGO	CA		07/31/2023	8.500	367,552						455,000	06/14/2023
100139209		SUNNY ISLES BEACH	FL		12/28/2023	8.875	367,561						515,000	10/26/2023
100169149		WESLACO	TX		09/27/2024	6.990	367,562						496,000	08/06/2024
100115793		WESTON	TX		07/20/2023	7.625	367,565						483,000	06/06/2023
100011226		STOUGHTON	MA		01/27/2017	4.000	367,567						725,000	06/06/2023
100120687		PARKER	CO		08/25/2023	6.990	367,571						672,000	07/14/2023
100151429		QUAKERTOWN	PA		05/10/2024	7.500	367,573						561,000	03/28/2024
100164974		MOUNT ANGEL	OR		08/28/2024	7.999	367,580						635,000	07/26/2024
100153276		LAS VEGAS	NV		05/30/2024	7.625	367,588						485,000	03/21/2024
100172995		SPRING	TX		10/25/2024	6.749	367,592		(57)				450,000	10/07/2024
100084608		HARVEY	LA		08/02/2022	7.750	367,605						445,000	07/06/2022
100048801		CORONA	CA		11/20/2020	4.000	367,608						451,250	07/31/2020
100149092		EDGEWOOD	WA		04/19/2024	7.125	367,609						846,000	03/11/2024
100119982		CHARLOTTE	NC		08/11/2023	6.500	367,625						515,000	06/13/2023
100176552		BELLA VISTA	AR		11/15/2024	7.500	367,634		(21)				427,000	09/19/2024
100142010		TAMPA	FL		02/29/2024	7.500	367,642						505,000	01/19/2024
100139975		HILTON HEAD ISLAND	SC		01/09/2024	7.999	367,651						520,000	12/05/2023
100154553		LA PUENTE	CA		06/14/2024	8.125	367,657		(41)				667,000	05/17/2024
3340074150		HULL	MA		05/17/2024	9.473	367,658						1,590,000	03/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088982		RIVIERA BEACH	FL		11/15/2022	7.875	367,665						530,000	10/14/2022
100167472		ELK GROVE VILLAGE	IL		10/31/2024	7.250	367,671		(23)				453,000	10/04/2024
100139912		NETHERLANDS	NLD		12/28/2023	6.350	367,674					(24,176)	520,000	01/01/2024
100079380		LONG BEACH	CA		03/17/2022	5.375	367,675						660,000	02/10/2022
100141114		CHICAGO	IL		01/30/2024	8.716	367,677						480,000	12/12/2023
100148270		ROGERS	AR		04/12/2024	7.000	367,688						498,000	02/14/2024
100112798		BROCKTON	MA		06/29/2023	5.000	367,688						650,000	05/14/2022
100088162		PHOENIX	AZ		10/25/2022	7.249	367,704		(3)				670,000	09/20/2022
100143179		MOSES LAKE	WA		02/16/2024	7.500	367,710						486,000	01/02/2024
100138297		BLUE RIDGE	GA		12/18/2023	7.500	367,711						733,000	10/31/2023
100179436		WINCHESTER	CA		11/21/2024	5.990	367,714		24				521,000	09/06/2024
4010044097		SCRANTON	PA		03/22/2023	7.950	367,732						516,000	11/02/2022
100139165		CARROLLTON	TX		12/28/2023	7.750	367,736						525,000	11/07/2023
100144342		WINCHESTER	TN		03/07/2024	8.125	367,746						415,000	12/28/2023
100140023		EPWORTH	GA		01/09/2024	8.500	367,764						488,000	11/17/2023
100136910		BARNETT	MO		11/27/2023	7.125	367,767						545,000	10/18/2023
100180005		LOCUST GROVE	VA		11/25/2024	7.000	367,768		(12)				500,000	09/27/2024
100135712		LOMPOC	CA		11/10/2023	6.990	367,798						675,000	10/20/2023
100153169		HIALEAH	FL		05/30/2024	7.124	367,801						530,000	01/18/2024
100169630		SANTA MARIA	CA		09/30/2024	7.990	367,811						481,000	05/29/2024
100153850		ROCKLAND	MA		06/05/2024	7.999	367,827						480,000	05/15/2024
100083948		SAINT LEONARD	MD		07/12/2022	7.750	367,838						433,000	06/08/2022
100167888		MIAMI	FL		09/20/2024	6.999	367,839						565,000	08/30/2024
100159540		KANSAS CITY	MO		07/15/2024	7.500	367,849						460,000	06/07/2024
100065730		LAS VEGAS	NV		07/28/2021	3.999	367,855						509,000	06/08/2021
100166250		SURF CITY	NC		09/09/2024	6.250	367,864						425,000	07/10/2024
100080008		LAFAYETTE	OR		04/08/2022	4.125	367,903						490,000	01/21/2022
100045841		DALLAS	TX		11/25/2020	4.875	367,905						498,750	08/07/2020
100146923		KISSIMMEE	FL		03/26/2024	7.990	367,911						506,000	01/30/2024
100080910		DELRAY BEACH	FL		03/17/2022	5.750	367,931						403,000	02/22/2022
100168034		LAKE ARROWHEAD	CA		09/20/2024	7.625	367,932						465,000	04/03/2024
100142897		TOMS RIVER	NJ		02/09/2024	8.625	367,940						480,000	11/21/2023
100186305		LOS ANGELES (SAN FERNA	CA		12/30/2024	6.875	367,948						790,000	09/30/2024
100158639		MONTGOMERY	AL		07/10/2024	7.624	367,954						482,000	05/21/2024
100109914		BOISE	ID		06/22/2023	7.516	367,960						580,000	05/23/2023
100186575		PORT ORCHARD	WA		12/30/2024	5.000	367,964		3				588,000	10/23/2024
100160226		CORCORAN	MN		07/18/2024	7.625	367,964						412,500	05/24/2024
100179503		KENT	WA		11/21/2024	6.490	367,999						500,000	09/13/2024
100144383		OCEAN VIEW	DE		03/07/2024	7.499	368,008						490,000	12/29/2023
100178430		GREER	SC		11/21/2024	8.500	368,021		(25)				398,000	09/16/2024
100158522		LEHIGH ACRES	FL		07/10/2024	8.875	368,044						450,000	04/22/2024
100172665		GLENDALE	AZ		11/21/2024	7.375	368,055						480,000	10/15/2024
100103582		KISSIMMEE	FL		05/08/2023	7.875	368,058						465,000	03/15/2023
100138349		HAMPSTEAD	NC		12/18/2023	8.999	368,059						500,000	11/08/2023
100172377		SEBASTIAN	FL		10/23/2024	8.000	368,093						450,000	08/16/2024
100141378		SURPRISE	AZ		01/30/2024	8.750	368,107						460,000	12/11/2023
100076628		KEARNY	NJ		12/16/2021	3.750	368,117						460,000	11/17/2021
100024933		ROMOLAND	CA		09/20/2018	4.000	368,124						397,100	04/30/2018
100185918		BEAUMONT	CA		12/26/2024	7.999	368,126		(3)				575,000	12/04/2024
100147833		STOCKTON	CA		04/08/2024	6.990	368,155						520,000	02/03/2024
100168069		SANTA MARIA	CA		09/20/2024	7.625	368,158						480,000	04/02/2024
100115590		CERES	CA		07/19/2023	9.999	368,172						450,000	07/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090942		MARICOPA	AZ		01/31/2023	10.375	368,182						475,000	11/17/2022
100044128		BRONX	NY		08/19/2020	4.080	368,201						830,000	07/17/2007
100178330		MADERA	CA		11/19/2024	6.375	368,227						590,000	10/15/2024
100153355		PIMA	AZ		05/30/2024	7.500	368,228						485,000	04/03/2024
100110741		IDYLLWILD	CA		08/11/2023	9.375	368,251		(64)				490,000	06/23/2023
100155221		SHORELINE	WA		07/19/2024	8.625	368,263						630,000	01/26/2023
100144362		SPRINGFIELD	MA		03/07/2024	7.499	368,274						486,000	12/22/2023
100169560		NAPERVILLE	IL		09/30/2024	7.125	368,283		13				618,000	07/30/2024
100119288		LIBERTY HILL	TX		07/31/2023	6.000	368,298						668,000	05/22/2023
100103373		SALT LAKE CITY	UT		06/16/2023	9.750	368,306						424,000	04/28/2023
100156341		LINDEN	NJ		07/25/2024	7.875	368,323						505,000	06/14/2024
100102139		COLTON	CA		04/14/2023	8.750	368,352						510,000	03/03/2023
100120086		AUSTIN	TX		08/11/2023	7.625	368,371						550,000	06/22/2023
100145337		UNITED KINGDOM	GBR		03/12/2024	9.500	368,380		4,280			(8,091)	399,975	12/23/2019
100119427		NEPTUNE	NJ		07/31/2023	7.625	368,400						530,000	06/09/2023
100144805		UNITED KINGDOM	GBR		03/12/2024	3.150	368,402					(8,092)	395,000	04/29/2020
100163285		MINNEAPOLIS	MN		08/13/2024	7.625	368,407						526,000	07/16/2024
100148472		CLERMONT	FL		04/12/2024	6.990	368,424						541,000	02/27/2024
100167432		WASHINGTON	DC		09/16/2024	7.125	368,448						475,000	08/02/2024
100185383		DAVENPORT	FL		12/20/2024	6.125	368,481		7				535,000	10/17/2024
100081186		ATLANTA	GA		03/18/2022	3.750	368,483						500,000	12/20/2021
100100423		LOOMIS	CA		04/27/2023	5.375	368,507		452				1,390,000	03/22/2022
100133907		BRADENTON	FL		11/29/2023	8.875	368,516						464,000	09/29/2023
100159906		RIVERVIEW	FL		08/16/2024	7.990	368,517						485,000	04/25/2024
100145100		UNITED KINGDOM	GBR		03/12/2024	3.640	368,528		16,511			(8,094)	385,001	05/27/2020
100158172		UNITED KINGDOM	GBR		07/09/2024	3.440	368,547		10,093			(7,979)	395,000	04/29/2021
100174222		SPRING	TX		10/31/2024	7.990	368,555						444,460	07/02/2024
100117481		GULF SHORES	AL		07/20/2023	7.875	368,575						473,000	03/01/2024
100135724		BEND	OR		11/10/2023	7.625	368,585						527,300	10/01/2023
100180079		BAKERSFIELD	CA		12/30/2024	7.375	368,609						455,000	10/15/2024
100186299		SARASOTA	FL		12/27/2024	6.990	368,616		(1)				455,000	11/11/2024
100153490		GRASS VALLEY	CA		05/30/2024	8.190	368,640						550,000	04/26/2024
100172561		MIDDLETOWN	DE		10/23/2024	7.125	368,655						475,000	09/10/2024
100169290		PATERSON	NJ		09/27/2024	9.250	368,657						510,000	05/24/2024
100157894		PORT SAINT JOE	FL		07/09/2024	5.500	368,660						470,000	03/27/2024
100119770		ANCHORAGE	AK		08/08/2023	8.550	368,660						525,000	07/10/2023
100185493		NEW GERMANY	MN		12/20/2024	9.625	368,666		(14)				490,000	12/03/2024
100171868		LINCOLN	CA		10/17/2024	7.125	368,673						485,000	08/20/2024
3340086766		HOLLYWOOD	FL		10/23/2024	8.276	368,676						1,420,000	09/10/2024
100179650		HACKENSACK	MN		11/21/2024	8.125	368,684		(28)				480,000	08/21/2024
100158844		GREGORY	MI		07/12/2024	8.125	368,685						458,000	05/15/2024
100044405		ALEXANDRIA	VA		11/19/2020	4.500	368,694						546,250	05/16/2019
100138757		AUSTIN	TX		12/21/2023	8.625	368,708						452,000	11/01/2023
100182376		FRESNO	CA		12/12/2024	7.375	368,713		(12)				450,000	11/05/2024
100141408		FONTANA	CA		01/30/2024	8.500	368,768						568,500	12/15/2023
100169450		HOBOKEN	NJ		09/30/2024	7.125	368,791						665,000	05/31/2024
100176537		GEORGETOWN	GA		11/15/2024	7.500	368,794		(26)				618,000	08/09/2024
100158757		SPANAWAY	WA		07/10/2024	7.625	368,798						467,000	05/08/2024
100148667		PORT SAINT LUCIE	FL		04/16/2024	8.374	368,818						446,000	03/26/2024
100147232		CHICAGO	IL		03/28/2024	8.200	368,854						474,000	02/13/2024
100153259		FARIBAULT	MN		05/30/2024	7.625	368,859						570,000	04/18/2024
100143742		HONOLULU	HI		04/05/2024	7.250	368,870						525,000	02/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172237		OAKLAND	NJ		10/21/2024	6.875	368,875						570,000	08/14/2024
100180313		ANTIOCH	TN		11/25/2024	6.125	368,878						500,000	09/17/2024
100081978		DEN HAAG	NLD		03/30/2022	3.400	368,897					(24,256)	522,653	06/30/2024
100018444		MONTGOMERY VILLAGE	MD		06/27/2018	5.000	368,907						550,000	03/16/2018
100182646		GRANT VALKARIA	FL		12/12/2024	6.625	368,927		4				476,000	09/27/2024
100152503		KANSAS CITY	MO		05/17/2024	7.625	368,933						499,000	02/26/2024
100140242		HONOLULU	HI		01/18/2024	7.999	368,939						490,000	12/05/2023
100146667		LOGANVILLE	GA		03/20/2024	7.250	368,948						550,000	02/15/2024
100153024		CANYON LAKE	TX		06/27/2024	7.750	368,948						452,000	05/20/2024
100143527		MONROE	NY		02/21/2024	7.624	368,954						530,000	01/25/2024
100186494		HAPPY VALLEY	OR		12/30/2024	8.000	368,958		(1)				480,000	10/17/2024
100132144		CONCORD	NC		10/13/2023	6.875	368,960						506,000	08/22/2023
100150475		ROSEVILLE	CA		05/03/2024	5.625	368,961						576,000	12/12/2023
100143201		DENVER	CO		02/16/2024	8.125	368,970						535,000	12/28/2023
100179873		NORWALK	CT		11/22/2024	8.000	368,973		(27)				450,000	11/08/2024
100127609		INDIANAPOLIS	IN		09/08/2023	7.625	368,977						490,000	07/24/2023
100118925		FORT WASHINGTON	MD		07/27/2023	8.750	368,981						450,000	06/23/2023
100090027		LINDSAY	CA		01/13/2023	9.125	368,990						499,000	11/17/2022
100103506		RICHMOND	TX		05/08/2023	8.875	369,011						486,000	02/23/2023
100076755		DELRAY BEACH	FL		12/30/2021	5.625	369,016						405,000	12/06/2021
100145183		UNITED KINGDOM	GBR		03/12/2024	3.590	369,022		16,819			(8,054)	375,010	01/17/2020
100143130		BRADENTON	FL		02/16/2024	7.499	369,031						500,000	12/20/2023
3340080945		WAXHAW	NC		08/19/2024	9.325	369,041						1,700,000	07/17/2024
100091176		LAS VEGAS	NV		01/31/2023	7.000	369,042						500,000	10/12/2022
100156820		HENDERSON	CO		06/27/2024	8.000	369,046						470,000	06/14/2024
100048627		UPPER MARLBORO	MD		11/20/2020	4.250	369,046						394,250	07/31/2020
100164788		HERTFORD	NC		08/26/2024	7.875	369,054						500,000	06/04/2024
100120954		SILVER SPRING	MD		08/30/2023	7.625	369,091						445,000	06/26/2023
3340069461		CLIFTON	NJ		02/29/2024	9.122	369,112						1,338,000	01/25/2024
100174201		CAPE CHARLES	VA		10/31/2024	7.875	369,118						490,000	06/20/2024
100165068		VINELAND	NJ		08/28/2024	8.999	369,143						415,000	07/12/2024
100148253		LEANDER	TX		04/12/2024	7.625	369,146						460,000	02/20/2024
100135107		DAUPHIN ISLAND	AL		11/01/2023	7.625	369,161						460,000	08/30/2023
100144777		UNITED KINGDOM	GBR		03/12/2024	9.500	369,168		9,194			(7,846)	375,000	12/13/2019
100145032		UNITED KINGDOM	GBR		03/12/2024	9.500	369,171					(8,070)	375,000	11/18/2019
100068386		CENTENNIAL	CO		08/25/2021	4.375	369,174						485,000	06/29/2021
100154524		LOS ANGELES	CA		06/14/2024	7.125	369,187						650,000	05/16/2024
100168516		RANCHO CORDOVA	CA		09/25/2024	5.625	369,191						530,000	07/17/2024
3340076415		HARAHAN	LA		06/14/2024	9.350	369,192						1,356,000	05/02/2024
100117136		STATEN ISLAND	NY		07/20/2023	4.625	369,196						710,000	03/01/2024
100081541		PROVIDENCE	RI		03/18/2022	3.750	369,230						760,000	01/14/2022
100167012		ASTORIA	NY		09/13/2024	7.750	369,240						450,000	05/31/2024
100153863		LAS VEGAS	NV		06/05/2024	7.875	369,241						735,000	04/30/2024
100155962		ALBUQUERQUE	NM		06/18/2024	8.250	369,251						450,000	04/29/2024
100176580		LAWRENCEVILLE	GA		11/15/2024	6.500	369,277		11				455,000	09/30/2024
100099962		LAKE ARROWHEAD	CA		03/28/2023	7.500	369,297						630,000	02/10/2023
100145334		UNITED KINGDOM	GBR		03/12/2024	9.500	369,320		8,511			(8,084)	399,972	12/20/2019
100152010		FRIDLEY	MN		06/14/2024	9.375	369,320						403,000	05/21/2024
100170271		MCDONOUGH	GA		10/08/2024	8.125	369,324						440,000	08/09/2024
100144404		VENICE	FL		03/07/2024	7.990	369,326						600,000	01/10/2024
100139473		FRESNO	CA		12/28/2023	7.875	369,333						471,000	10/12/2023
100087260		PANAMA CITY BEACH	FL		10/25/2022	5.500	369,366						530,000	03/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100031094		NAPLES	FL		03/29/2019	4.950	369,371						410,000	12/09/2018
100172415		CLERMONT	FL		10/23/2024	7.125	369,390						450,000	08/27/2024
100160517		LAKELAND	FL		07/19/2024	8.999	369,390						420,000	06/24/2024
100103203		PASSAIC	NJ		04/21/2023	8.053	369,393						515,000	03/29/2023
100151788		BOWIE	MD		05/10/2024	8.875	369,412						455,000	04/19/2024
100179613		NARRAGANSETT	RI		11/21/2024	7.250	369,461						456,000	09/20/2024
100129672		WILMINGTON	NC		09/29/2023	7.625	369,464						479,000	08/11/2023
100071478		COOPER CITY	FL		10/26/2021	5.625	369,465						490,000	09/28/2021
100180363		FRESNO	CA		11/25/2024	6.125	369,466						503,000	09/24/2024
100181363		HENRICO	VA		12/06/2024	9.999	369,473		(22)				391,000	11/20/2024
100079270		VALLEJO	CA		02/28/2022	6.125	369,484						820,000	01/27/2022
100157872		ASHBURN	VA		07/09/2024	7.250	369,485						730,000	04/30/2024
100115417		PANORAMA CITY	CA		07/17/2023	7.999	369,485						485,000	06/05/2023
100169766		SIMPSONVILLE	SC		09/30/2024	7.500	369,498		7				512,000	07/10/2024
100127522		CRESCENT CITY	CA		09/08/2023	7.625	369,502						525,000	06/12/2023
100128493		DENVER	CO		09/15/2023	8.250	369,510						525,000	08/02/2023
100186212		PARRISH	FL		12/27/2024	8.249	369,514		(3)				420,000	11/22/2024
100186731		MOBILE	AL		12/31/2024	7.250	369,528		72				462,500	06/26/2024
100143690		DEER PARK	NY		02/22/2024	8.000	369,537						575,000	12/27/2023
100148901		LAKELAND	FL		04/17/2024	7.625	369,558						495,000	10/27/2023
100168498		FREDERICKSBURG	TX		09/25/2024	7.500	369,564						465,000	08/05/2024
100167409		ENGLEWOOD	CO		09/16/2024	7.875	369,572						455,000	07/01/2024
100174967		PONCE INLET	FL		10/31/2024	9.125	369,584						436,000	04/29/2024
100135159		MOORESVILLE	NC		12/15/2023	9.375	369,601						505,000	10/10/2023
100148587		FAWNSKIN	CA		04/12/2024	6.990	369,603						530,000	02/13/2024
100160592		CHANDLER	AZ		07/19/2024	8.999	369,607						518,000	06/24/2024
100169148		WESLACO	TX		09/27/2024	6.990	369,611						505,000	08/06/2024
100031229		LOS ANGELES	CA		03/29/2019	3.125	369,623						518,000	12/08/2018
100174621		APPLE VALLEY	CA		10/31/2024	9.250	369,628						450,000	01/24/2024
100164039		LOS ANGELES	CA		08/21/2024	8.625	369,631		(55)				596,000	07/05/2024
100015819		LOS ANGELES	CA		02/27/2018	4.500	369,648						1,900,000	01/04/2018
100165598		DALLAS	TX		10/04/2024	7.500	369,656						459,958	09/04/2024
100172605		LOWELL	MA		10/23/2024	6.125	369,658						499,000	08/09/2024
100158661		MC DONOUGH	GA		07/10/2024	7.250	369,668						462,000	04/30/2024
100175270		HEBER CITY	UT		11/05/2024	6.990	369,681						540,000	09/11/2024
100175274		HEBER CITY	UT		11/05/2024	6.990	369,681						540,000	09/11/2024
100150177		WESTMINSTER	CO		04/30/2024	8.990	369,685						475,000	03/12/2024
100057935		RALEIGH	NC		06/30/2021	3.750	369,689						667,000	05/10/2021
100119351		HOUSTON	TX		07/31/2023	6.875	369,705						515,000	06/16/2023
100132100		CHELAN	WA		10/13/2023	7.490	369,707						498,000	08/04/2023
100160139		DUPONT	WA		07/17/2024	7.625	369,724						485,000	05/16/2024
100072013		TUSTIN	CA		10/29/2021	5.375	369,726		(201)				430,000	10/01/2021
100136320		BULLHEAD CITY	AZ		11/20/2023	7.875	369,731						540,000	10/07/2023
100091369		BUTLER	NJ		02/22/2023	6.500	369,734						540,000	01/06/2023
100136924		LOS ANGELES	CA		11/28/2023	9.750	369,735						730,000	10/18/2023
100084327		ZOETERMEER	NLD		06/30/2022	3.700	369,745					(24,312)	510,000	12/01/2023
100078533		HEEMSTEDE	NLD		01/26/2022	3.450	369,745					(24,312)	449,861	12/01/2023
100090588		GRONINGEN	NLD		12/28/2022	5.900	369,745					(24,312)	685,000	12/01/2023
3340070076		BROOKLYN	NY		03/14/2024	9.235	369,765						1,800,000	01/26/2024
100055751		MABLETON	GA		03/23/2021	5.250	369,768						532,000	12/31/2020
100101660		PLAINFIELD	NJ		04/26/2023	6.625	369,769						505,000	03/03/2023
100120017		AUSTIN	AR		08/11/2023	7.625	369,780						495,000	06/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135414		LAS VEGAS	NV		11/13/2023	7.875	369,783						524,000	09/27/2023
4010080751		ELYRIA	OH		09/27/2024	7.650	369,785						479,000	07/19/2024
100173008		NUEVO	CA		10/25/2024	6.875	369,803		(23)				520,000	08/15/2024
100144953		UNITED KINGDOM	GBR		03/12/2024	9.500	369,815		14,285			(7,951)	400,000	01/29/2020
100168302		WEST CHESTER	PA		09/20/2024	7.990	369,822						475,000	04/22/2024
100158319		UNITED KINGDOM	GBR		07/09/2024	3.190	369,852		10,229			(8,007)	400,000	12/13/2021
100166353		CHARLOTTE	NC		10/24/2024	7.500	369,861						540,000	08/30/2024
100065339		BRAINTREE	MA		07/28/2021	4.000	369,862						633,000	05/26/2021
100174148		OCEAN CITY	MD		10/31/2024	7.750	369,882						485,000	07/12/2024
100158274		UNITED KINGDOM	GBR		07/09/2024	3.140	369,887					(8,008)	625,000	09/28/2021
100163047		NAPLES	FL		08/13/2024	7.500	369,895						555,000	05/24/2024
100151561		KENT	WA		05/10/2024	7.625	369,897						490,000	03/25/2024
100100550		SAINT CLOUD	FL		04/27/2023	7.000	369,917						515,000	03/24/2023
100148607		BAYOU VISTA	TX		04/12/2024	7.500	369,933						503,000	02/21/2024
100179426		JUPITER	FL		12/27/2024	7.250	369,935		(3)				570,000	12/04/2024
100163325		LOMPOC	CA		08/13/2024	9.625	369,937						445,000	07/18/2024
100153191		PROVO	UT		05/30/2024	7.500	369,946						560,000	03/18/2024
100170101		SOLDOTNA	AK		10/08/2024	8.625	369,955						445,000	07/16/2024
100168310		CLERMONT	FL		09/20/2024	7.375	369,964						456,000	04/18/2024
100137561		RICHMOND	VA		12/08/2023	8.125	369,974						497,500	09/29/2023
100116383		MIAMI	FL		07/20/2023	6.875	369,977						450,000	03/01/2024
100156353		EVANSVILLE	IN		07/25/2024	7.750	369,980						450,000	06/21/2024
100120144		DEARBORN	MI		08/11/2023	8.750	369,985						429,000	07/05/2023
100026711		WHITTIER	CA		09/26/2018	4.875	370,001						510,000	06/14/2018
100179985		ORLAND PARK	IL		11/25/2024	7.500	370,005		(21)				450,000	09/30/2024
100090120		VERNAL	UT		01/13/2023	10.500	370,006						450,000	11/15/2022
100129596		LEES SUMMIT	MO		09/29/2023	5.250	370,013						535,000	07/10/2023
100068247		LOS ANGELES	CA		08/25/2021	3.999	370,016						895,000	06/17/2021
100175198		OCEAN CITY	MD		11/05/2024	8.375	370,017						430,000	08/23/2024
100038747		DUBLIN	IRL		09/27/2019	4.700	370,024					(24,059)	394,178	11/30/2018
100135480		ROSEVILLE	CA		11/13/2023	7.250	370,039						481,000	09/08/2023
100167421		PORT CLINTON	OH		09/16/2024	8.000	370,042						475,000	06/27/2024
100076384		GRANBY	CO		12/23/2021	4.999	370,047						515,000	11/15/2021
100134106		HOMESTEAD	FL		12/08/2023	8.625	370,081						465,000	10/03/2023
100145036		UNITED KINGDOM	GBR		03/12/2024	3.240	370,081		17,067			(7,994)	370,000	03/06/2020
100166048		ORELAND	PA		09/06/2024	8.250	370,087						480,000	08/21/2024
100071719		COMMERCE	CA		10/14/2021	3.500	370,096						680,000	08/04/2021
100110212		SOUTH JORDAN	UT		06/30/2023	6.999	370,103						500,000	05/16/2023
100107784		PORT SAINT JOE	FL		05/19/2023	5.250	370,114						565,000	02/27/2023
100090671		BROOKLYN	NY		12/29/2022	7.500	370,117						560,000	12/12/2022
100170242		FREDERICK	MD		10/08/2024	6.250	370,134						525,000	07/29/2024
100156021		HOUSTON	TX		06/18/2024	8.250	370,219						597,000	04/24/2024
100163953		LOUISVILLE	KY		10/04/2024	7.625	370,221						450,000	08/22/2024
100088846		BAL HARBOUR	FL		11/15/2022	7.750	370,222						500,000	10/24/2022
100169553		YARMOUTH PORT	MA		09/30/2024	7.500	370,228		(52)				539,000	07/02/2024
100163069		MCKINNEY	TX		08/13/2024	7.490	370,231						515,000	05/31/2024
100141619		STAFFORD	VA		01/30/2024	9.125	370,262						450,000	12/28/2023
100103718		HAGERSTOWN	MD		05/08/2023	8.999	370,264						465,000	03/27/2023
100144256		STOCKTON	CA		03/08/2024	8.125	370,271						530,000	01/30/2024
3340064503		EAST ORANGE	NJ		03/28/2024	9.383	370,271						1,340,000	10/10/2023
100152279		PANAMA CITY BEACH	FL		05/17/2024	7.625	370,287						494,000	04/05/2024
100169406		NORTH BEND	WA		09/30/2024	7.990	370,295						415,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117781		FISHERS	IN		07/20/2023	7.250	370,295						730,000	03/01/2024
100115151		SHIRLEY	NY		07/17/2023	7.783	370,313						520,000	06/06/2023
100065426		HENDERSON	NV		07/28/2021	3.999	370,323						550,000	06/05/2021
100162749		ALBANY	OR		08/12/2024	8.125	370,333						460,000	06/08/2024
100031259		CARSON	CA		03/29/2019	2.000	370,371						539,640	12/07/2018
100171939		DALLAS	TX		10/17/2024	6.625	370,372						488,000	08/08/2024
40022876		CHICAGO	IL		07/30/2021	6.913	370,382						635,000	06/10/2021
100161725		JUPITER	FL		07/30/2024	8.500	370,384						440,000	06/18/2024
100161535		CENTERTON	AR		07/30/2024	7.625	370,391						485,000	05/23/2024
100139750		UNITED KINGDOM	GBR		12/18/2023	6.390	370,392					(6,450)	520,000	10/06/2023
100103261		WALLER	TX		04/27/2023	8.750	370,392						650,000	04/13/2023
100170381		TAYLORSVILLE	UT		10/08/2024	6.875	370,394						499,000	08/21/2024
100087352		HONEOYE	NY		10/25/2022	5.750	370,405						810,000	05/12/2022
100185168		ATLANTA	GA		12/20/2024	6.625	370,410		(5)				520,000	11/19/2024
100031630		WOODLAND HILLS	CA		03/29/2019	4.375	370,411						685,000	12/09/2018
100147126		COLORADO SPRINGS	CO		05/08/2024	7.125	370,428						510,000	03/27/2024
100080839		BONITA SPRINGS	FL		03/10/2022	6.125	370,430						394,000	05/01/2023
100169170		APACHE JUNCTION	AZ		09/27/2024	6.000	370,459						517,000	08/13/2024
100168222		BORREGO SPRINGS	CA		09/20/2024	6.990	370,483						540,000	04/05/2024
324030256		RICHLAND	WA		05/23/2024	9.710	370,500						1,140,000	03/20/2024
100186714		WILMINGTON	NC		12/31/2024	7.375	370,556		72				800,000	06/13/2024
100155885		CASSELBERRY	FL		06/17/2024	7.990	370,573						411,000	04/25/2024
100171375		GLENDALE	AZ		10/16/2024	6.990	370,585						521,000	08/26/2024
100165280		FORT LAUDERDALE	FL		08/29/2024	7.999	370,593						470,000	08/08/2024
100116427		JACKSONVILLE	FL		07/20/2023	7.825	370,603		69				475,000	03/01/2024
100173483		LOCUST VALLEY	NY		10/29/2024	7.125	370,612						641,000	08/29/2024
100136603		SCHWENKSVILLE	PA		11/22/2023	7.999	370,615						669,000	10/24/2023
4010047947		MEMPHIS	TN		03/22/2023	8.183	370,648						490,500	01/26/2023
3340073132		HOLLIS	NY		04/30/2024	9.516	370,656						1,600,000	03/18/2024
100083944		COCONUT CREEK	FL		07/12/2022	6.625	370,660						545,000	06/08/2022
100079227		APACHE JCT	AZ		02/14/2022	4.625	370,662						525,000	01/07/2022
100151687		DECATUR	GA		05/10/2024	6.625	370,674						545,000	03/29/2024
100099599		GRAND PRAIRIE	TX		04/06/2023	8.750	370,676						485,000	02/15/2023
100146950		HILLSBORO	OR		03/26/2024	6.625	370,676						607,000	01/30/2024
100140459		CAPE CORAL	FL		01/18/2024	8.000	370,720						505,000	11/17/2023
100026766		HOPEWELL TOWNSHIP	NJ		09/26/2018	3.375	370,721						615,000	06/13/2018
100156451		PHOENIX	AZ		06/24/2024	7.500	370,739						459,000	03/14/2024
100064993		RANCHO CUCAMONGA	CA		07/14/2021	4.125	370,749						510,000	05/05/2021
3320049450		TOBYHANNA	PA		04/04/2023	9.140	370,755						1,070,000	02/16/2023
100109299		ATLANTA	GA		06/12/2023	7.125	370,776						525,000	05/01/2023
100088548		ROTTERDAM	NLD		10/27/2022	6.150	370,781					(24,380)	477,468	12/01/2023
100053654		GRAND JUNCTION	CO		03/23/2021	5.125	370,792						489,000	01/02/2021
100107787		LEWES	DE		05/19/2023	4.990	370,817						540,000	02/27/2023
100114825		PALMETTO	FL		07/10/2023	7.000	370,828						514,000	05/17/2023
100133602		AURORA	CO		10/23/2023	8.125	370,863						500,000	08/18/2023
100181661		NEWARK	NJ		12/11/2024	8.000	370,879		(30)				680,000	10/03/2024
100165441		BENTONVILLE	AR		08/29/2024	7.625	370,902						490,000	06/25/2024
100176891		PEMBROKE PINES	FL		11/15/2024	7.125	370,930						722,000	09/12/2024
100161005		WOODSTOCK	GA		07/24/2024	7.624	370,936						482,000	05/29/2024
100149558		WINTER GARDEN	FL		04/26/2024	7.125	370,942						497,000	03/21/2024
100161989		CHICAGO	IL		07/31/2024	7.750	370,953						500,000	06/21/2024
100087270		QUEEN CREEK	AZ		10/25/2022	5.250	370,956						575,000	03/02/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167132		YAKIMA	WA		09/13/2024	8.125	370,962						460,000	06/14/2024
100170207		APEX	NC		10/08/2024	6.375	370,973						490,000	07/23/2024
100171676		SARATOGA SPRINGS	UT		10/16/2024	6.625	370,993						468,000	09/03/2024
100083521		LAKE ELSINORE	CA		06/06/2022	6.955	371,002						450,000	05/16/2022
100161536		FERNANDINA BEACH	FL		07/30/2024	8.125	371,012						491,000	05/17/2024
100164170		RIVERSIDE	CA		08/21/2024	9.499	371,022						870,000	07/25/2024
100151606		MIDVALE	UT		05/10/2024	7.125	371,032						510,000	03/29/2024
100174909		HOUSTON	TX		10/31/2024	7.625	371,046						450,000	04/12/2024
100151422		HORSESHOE BAY	TX		05/10/2024	7.625	371,048						485,000	04/04/2024
100048348		SECAUCUS	NJ		11/20/2020	4.500	371,049						418,000	07/31/2020
100055908		BAYONNE	NJ		03/26/2021	3.625	371,061						520,000	01/13/2021
100155176		SOUTHAMPTON	PA		07/19/2024	9.625	371,071						430,000	05/19/2023
100152233		MORGANTON	GA		05/17/2024	6.990	371,077						510,000	03/27/2024
100081422		STATEN ISLAND	NY		03/18/2022	4.000	371,079						520,000	01/11/2022
100076632		TORRANCE	CA		12/16/2021	4.500	371,102						729,000	11/29/2021
100091443		CHARLOTTE	NC		02/22/2023	7.625	371,105						441,000	12/20/2022
100030940		LOS ANGELES	CA		04/09/2019	5.000	371,111						1,700,000	06/02/2024
100162755		HILLSDALE	MI		08/12/2024	7.500	371,135						410,000	05/10/2024
100057239		VASHON	WA		05/19/2021	4.437	371,142						552,000	04/29/2021
100107790		LAS VEGAS	NV		05/19/2023	5.875	371,157						501,000	02/24/2023
100167103		KNOXVILLE	TN		09/13/2024	7.875	371,157						446,000	06/10/2024
100162617		PHOENIX	AZ		08/12/2024	5.750	371,157						528,000	05/18/2024
100171313		MORENO VALLEY	CA		10/16/2024	7.250	371,171		(50)				498,000	08/27/2024
100103216		BRENTWOOD	NY		04/21/2023	8.200	371,178						567,000	03/21/2023
100162504		WOODRUFF	SC		08/12/2024	7.624	371,180						460,000	07/02/2024
100142571		ASHEVILLE	NC		02/08/2024	7.990	371,184						510,000	11/24/2023
100148601		TAMPA	FL		04/12/2024	7.625	371,194						515,000	02/19/2024
100173244		PALM COAST	FL		10/30/2024	7.125	371,197						515,000	08/23/2024
100140569		EAGAN	MN		01/19/2024	7.990	371,203						488,000	12/01/2023
100108502		CEDAR GLEN	CA		05/25/2023	7.250	371,209						475,000	03/30/2023
100082223		CABO SAN LUCAS	MEX		04/14/2022	6.245	371,240						822,487	12/20/2021
100099681		GLENDALE	AZ		04/06/2023	8.500	371,243						525,000	02/24/2023
100029198		GAITHERSBURG	MD		10/26/2018	4.625	371,250						394,250	06/01/2018
3340083207		LIVINGSTON	NJ		09/03/2024	9.170	371,250						3,380,000	08/16/2024
100181269		MIAMI	FL		12/06/2024	7.499	371,256		(27)				845,000	11/18/2024
100176964		EAST STROUDSBURG	PA		11/15/2024	6.875	371,291		(19)				456,000	09/05/2024
100176823		SHARPSBURG	GA		11/15/2024	8.990	371,297		(34)				446,000	08/28/2024
100145414		UNITED KINGDOM	GBR		03/12/2024	3.550	371,312		17,007				(8,128)	375,000	05/20/2020
100081300		RIVERSIDE	CA		03/18/2022	3.625	371,314						667,000	01/19/2022
100144181		PEORIA	AZ		03/07/2024	6.625	371,368						515,000	01/16/2024
100158788		BERWYN	IL		07/10/2024	8.000	371,369						487,000	05/15/2024
100138447		LAS VEGAS	NV		12/19/2023	8.625	371,370						477,000	11/17/2023
100147000		POMPANO BEACH	FL		03/27/2024	8.000	371,370						502,000	09/08/2023
100158192		UNITED KINGDOM	GBR		07/09/2024	3.140	371,374		10,274				(8,040)	400,000	11/10/2021
100155114		WILMINGTON	CA		07/19/2024	7.125	371,375						772,000	06/15/2023
100144396		MILLCREEK	UT		03/07/2024	7.625	371,378						508,000	01/03/2024
100091688		MCKINNEY	TX		03/24/2023	10.250	371,390						461,000	02/07/2023
100149686		MESA	AZ		04/26/2024	6.990	371,393						527,000	03/21/2024
100144227		ST GEORGE	UT		03/07/2024	6.875	371,398						595,000	01/23/2024
100055618		WAIPAHU	HI		03/23/2021	5.000	371,404						749,000	12/31/2020
100117094		ELMONT	NY		07/20/2023	5.250	371,411						710,000	03/01/2024
100099624		SCOTTSDALE	AZ		04/06/2023	8.625	371,413						438,000	03/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159835		NORTH MIAMI	FL		08/16/2024	8.875	371,466						485,000	02/06/2024
100128828		WEST PALM BEACH	FL		09/21/2023	7.000	371,469						500,000	07/21/2023
100011246		OAK PARK	IL		12/23/2016	4.750	371,475						840,000	10/31/2016
100134494		NORTH MIDDLETOWN	NJ		10/30/2023	8.124	371,475						612,000	09/28/2023
100117724		ROUND ROCK	TX		07/20/2023	7.125	371,476						826,000	03/01/2024
100146865		DERBY	CT		03/21/2024	9.500	371,479						430,000	01/25/2024
100139935		NETHERLANDS	NLD		12/28/2023	5.580	371,483					(24,426)	478,237	12/01/2023
100173155		WEST VALLEY	UT		10/30/2024	6.124	371,512						540,000	09/30/2024
100179523		ROYERSFORD	PA		11/21/2024	6.624	371,521		(10)				490,000	10/03/2024
100088255		SARATOGA SPRINGS	NY		10/17/2022	7.137	371,523						600,000	09/20/2022
100130351		PORT SAINT LUCIE	FL		09/28/2023	8.375	371,524						465,000	08/07/2023
100144602		PALM SPRINGS	CA		03/13/2024	7.625	371,536						500,000	02/02/2024
100151405		LOS ANGELES	CA		05/10/2024	6.625	371,545						600,000	03/15/2024
100185947		SACRAMENTO	CA		12/26/2024	7.999	371,548		(4)				483,000	12/04/2024
100117390		LONG BEACH	CA		07/20/2023	4.250	371,558						740,000	03/01/2024
100148832		MELISSA	TX		04/17/2024	5.250	371,559						575,000	10/20/2023
100161057		NOKOMIS	FL		07/24/2024	7.375	371,562						520,000	05/28/2024
100090334		NEWNAN	GA		12/22/2022	9.000	371,565						460,000	12/01/2022
100173154		MESA	AZ		10/30/2024	6.875	371,569						461,000	09/25/2024
100038833		WICKLOW	IRL		09/27/2019	4.350	371,573					(24,193)	323,275	11/30/2018
100129891		NEW HAVEN	CT		09/27/2023	8.307	371,578						461,000	08/21/2023
100128924		APPLE VALLEY	CA		09/22/2023	8.375	371,584						500,000	06/09/2023
100162041		NASHVILLE	TN		07/31/2024	8.000	371,585		2,476				550,000	06/28/2024
100159202		ORLANDO	FL		07/15/2024	7.624	371,604						459,000	06/07/2024
100128226		MORENO VALLEY	CA		09/14/2023	7.375	371,609						572,000	08/01/2023
100044772		BRIDGEPORT	CT		11/19/2020	6.000	371,610						340,000	03/28/2023
100079749		APPLE VALLEY	CA		04/25/2022	4.749	371,617						580,000	01/28/2022
100167988		SAN JACINTO	CA		09/20/2024	7.750	371,618						570,000	08/19/2024
100143251		SACRAMENTO	CA		02/16/2024	7.500	371,650						488,000	12/15/2023
100156898		POCATELLO	ID		06/27/2024	8.100	371,652						515,000	05/30/2024
100169413		KENAI	AK		09/30/2024	7.500	371,664						565,000	05/30/2024
100186527		BROKEN BOW	OK		12/30/2024	7.500	371,680						462,000	10/31/2024
100055907		STUDIO CITY	CA		03/26/2021	3.625	371,693						1,300,000	01/04/2021
100100611		SALEM	OR		04/27/2023	8.750	371,697						540,000	03/15/2023
100159903		MIAMI	FL		08/16/2024	7.250	371,711						500,000	04/23/2024
100156391		GULF BREEZE	FL		07/25/2024	8.125	371,714		(106)				575,000	06/17/2024
100144148		EAST PROVIDENCE	RI		03/07/2024	7.625	371,721						500,000	01/12/2024
3340051169		MILLER PLACE	NY		03/07/2024	9.354	371,725						1,490,000	02/16/2024
100160191		ROME CITY	IN		07/18/2024	8.375	371,728						430,000	05/10/2024
100144846		UNITED KINGDOM	GBR		03/12/2024	3.390	371,735		17,364			(8,110)	390,000	03/16/2020
100119385		INDIO	CA		07/31/2023	7.125	371,745						500,000	05/27/2023
100115129		HAVERSTRAW	NY		07/17/2023	8.251	371,746		79				485,000	06/21/2023
100148530		LOS ANGELES	CA		04/12/2024	6.250	371,754						630,000	02/01/2024
100131671		JERSEY CITY	NJ		10/06/2023	7.625	371,756						625,000	08/21/2023
100175094		OXNARD	CA		11/05/2024	7.999	371,761		(12)				490,000	10/08/2024
100140841		LAS VEGAS	NV		03/06/2024	8.750	371,762						440,000	12/05/2023
100159606		VANCOUVER	WA		07/15/2024	7.750	371,767						500,000	05/24/2024
100120665		DUNCANVILLE	TX		08/24/2023	7.874	371,776						460,000	07/06/2023
100079928		MIAMI	FL		04/25/2022	4.000	371,791						565,000	01/31/2022
100163092		STRATFORD	CT		08/13/2024	7.625	371,799						524,000	06/10/2024
100076097		SALT LAKE CITY	UT		01/07/2022	3.375	371,831						526,000	10/26/2021
100165942		TAMPA	FL		09/06/2024	6.999	371,841		19				472,000	08/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136348		HENDERSON	NV		11/20/2023	5.990	371,842						513,000	09/01/2023
100076610		SAINT JOHNS	FL		12/16/2021	4.125	371,848						462,000	11/22/2021
100119169		MYRTLE BEACH	SC		07/31/2023	7.625	371,854						462,000	06/08/2023
100131668		PORT ARANSAS	TX		10/06/2023	6.750	371,877						690,000	08/25/2023
100143559		HAVERSTRAW	NY		02/21/2024	7.440	371,925						460,000	01/09/2024
100147844		SARASOTA	FL		04/08/2024	7.625	371,960						523,000	02/16/2024
100030708		WEST COVINA	CA		04/09/2019	3.625	371,971						475,000	10/05/2018
100065346		SCOTTSDALE	AZ		07/28/2021	3.990	371,977						515,000	05/26/2021
100074454		WILLIAMSTOWN	NJ		12/02/2021	5.162	372,002						450,000	11/16/2021
100151864		MCDONOUGH	GA		05/10/2024	7.250	372,025		42				510,000	04/19/2024
100164375		APEX	NC		08/21/2024	8.125	372,055						453,000	06/20/2024
100168500		FREDERICK	MD		09/25/2024	6.125	372,057						500,000	07/26/2024
100117357		LOS ANGELES AREA	CA		07/20/2023	4.875	372,061						660,000	03/01/2024
100175267		FRESNO	CA		11/05/2024	7.125	372,061						490,000	08/27/2024
100144400		COROLLA	NC		03/07/2024	7.990	372,063						500,000	12/28/2023
100151011		SEVIERVILLE	TN		05/08/2024	7.500	372,070						500,000	03/18/2024
100171769		SACRAMENTO	CA		10/17/2024	6.500	372,075						640,000	09/09/2024
100157796		GRAND JUNCTION	CO		08/01/2024	8.125	372,075						460,000	06/20/2024
100088343		MANSFIELD	TX		01/06/2023	9.750	372,092						510,000	11/08/2022
100180327		SPRING CITY	PA		11/25/2024	6.125	372,093						505,000	09/27/2024
100158228		UNITED KINGDOM	GBR		07/09/2024	3.890	372,097		9,329			(8,056)	400,000	08/20/2021
100119874		SEATTLE	WA		08/10/2023	8.250	372,097						950,000	06/09/2023
100169571		PALM BAY	FL		09/30/2024	8.625	372,106						398,000	07/19/2024
100081546		COROLLA	NC		03/18/2022	3.875	372,109						728,000	01/04/2022
100158229		UNITED KINGDOM	GBR		07/09/2024	3.890	372,109		9,329			(8,056)	400,000	08/20/2021
100179541		RENO	NV		11/21/2024	6.625	372,117		(2)				560,000	09/10/2024
100153289		SAN SABA	TX		05/30/2024	7.500	372,123						495,000	03/27/2024
100174003		BREMERTON	WA		10/31/2024	8.000	372,132						450,000	07/19/2024
100169041		ELLSWORTH	MI		09/27/2024	7.990	372,142						488,000	07/31/2024
100135869		BRADENTON BEACH	FL		11/13/2023	9.624	372,144						508,000	10/20/2023
100185737		LAS VEGAS	NV		12/23/2024	7.490	372,157		(4)				530,000	11/07/2024
100170356		EAGLE RIVER	WI		10/08/2024	7.000	372,167						488,000	08/22/2024
100026736		LOS ANGELES	CA		09/26/2018	4.875	372,186						525,000	06/15/2018
100173925		WOODSTOCK	GA		10/31/2024	7.000	372,189						645,000	09/12/2024
100138666		LEANDER	TX		02/02/2024	8.625	372,190						452,000	12/20/2023
100087950		MUSKEGO	WI		10/25/2022	10.625	372,196						490,000	09/16/2022
100161016		VISALIA	CA		07/24/2024	7.625	372,210						485,000	05/23/2024
100129581		FLOWER MOUND	TX		09/29/2023	6.250	372,210						563,000	07/28/2023
100179575		BOISE	ID		11/21/2024	6.990	372,231		(19)				525,000	09/19/2024
100065200		OAKLAND	CA		07/14/2021	3.625	372,233						600,000	06/02/2021
100141685		PORTLAND	OR		01/30/2024	6.999	372,237						515,000	01/03/2024
100012348		SANTA CLARITA	CA		04/28/2017	4.375	372,242						550,000	01/31/2017
100145620		UNITED KINGDOM	GBR		03/12/2024	3.490	372,248		16,607			(8,176)	439,969	11/22/2019
100170255		BIG BEAR CITY	CA		10/08/2024	7.625	372,262						407,000	07/23/2024
100158159		LITHIA	FL		07/09/2024	7.625	372,272						468,000	05/14/2024
100181685		ARNOLD	MD		12/11/2024	7.500	372,289		(19)				450,000	08/09/2024
100065083		YUCAIPA	CA		07/14/2021	3.875	372,296						524,000	05/03/2021
100134743		ORLANDO	FL		10/30/2023	8.875	372,332						620,000	09/22/2023
100138123		MIDDLETOWN	DE		12/14/2023	7.875	372,334		2,991				630,000	10/18/2023
100161825		NEWTON	NJ		07/31/2024	7.690	372,341						540,000	06/27/2024
100161556		GLENDALE	AZ		07/30/2024	7.250	372,343						495,000	06/06/2024
100156844		POCATELLO	ID		06/27/2024	8.150	372,356		2,663				515,000	05/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135943		PHOENIX	AZ		11/15/2023	8.875	372,364						707,000	11/01/2023
100160138		CARY	NC		07/17/2024	7.625	372,386						522,000	05/09/2024
100127561		ANTIOCH	CA		09/08/2023	7.499	372,406						502,000	07/24/2023
100140733		PEARLAND	TX		01/22/2024	8.374	372,409						511,000	12/11/2023
100154897		COLTON	CA		07/19/2024	7.500	372,415						614,000	03/21/2024
100031882		LOS ANGELES	CA		03/29/2019	4.674	372,418						855,300	12/07/2018
100172998		LA PORTE	TX		10/25/2024	7.124	372,428		(31)				455,000	09/30/2024
100135244		PINEHURST	NC		11/08/2023	7.250	372,432						520,000	09/05/2023
100126276		MANCHESTER	NH		08/30/2023	9.750	372,440						490,000	07/19/2023
100170313		LITTLETON	CO		10/08/2024	7.475	372,455						480,000	07/19/2024
100131982		CAPE CORAL	FL		10/13/2023	7.625	372,462						580,000	08/23/2023
100140598		MEXICO BEACH	FL		01/19/2024	8.500	372,465						510,000	11/20/2023
100136885		LINCOLN	CA		11/27/2023	7.625	372,472						547,000	10/13/2023
100108920		FRISCO	TX		05/31/2023	9.625	372,473						450,000	05/08/2023
100154743		MIDDLETOWN	CT		07/19/2024	9.875	372,484						475,000	04/10/2023
100144172		WYLIE	TX		03/07/2024	6.750	372,509						555,000	01/03/2024
100136514		FRESNO	CA		11/20/2023	7.250	372,522						510,000	09/27/2023
100055112		KENMORE	WA		03/23/2021	5.375	372,526						1,000,000	01/04/2021
3340073237		VALLEJO	CA		04/19/2024	9.326	372,537						1,770,000	02/09/2024
100081526		RANCHO CALIFORNIA	CA		03/18/2022	3.500	372,546						625,000	12/21/2021
100171620		BUCKEYE	AZ		10/16/2024	5.250	372,567						490,000	08/15/2024
100148021		SANTA MARIA	CA		04/10/2024	6.500	372,574						630,000	02/14/2024
100031491		OAKLAND	CA		03/29/2019	4.250	372,576						830,000	12/07/2018
100182567		SUWANEE	GA		12/12/2024	5.990	372,583		22				550,000	10/31/2024
100185497		MIAMI	FL		12/20/2024	8.625	372,590		(7)				450,000	10/25/2024
100186704		SUGAR HILL	GA		12/31/2024	8.250	372,592		80				547,000	09/06/2024
100043864		LOS ANGELES	CA		08/19/2020	4.870	372,604						622,250	01/20/2020
100146703		MORENO VALLEY	CA		03/20/2024	8.250	372,626						480,000	02/08/2024
100139267		ONTARIO	CA		12/28/2023	8.125	372,628						618,000	10/31/2023
100179991		PITTSBURGH	PA		11/25/2024	7.125	372,645		7				470,000	09/30/2024
100079407		CHANDLER	AZ		03/17/2022	5.250	372,660		(346)				445,000	02/14/2022
100110742		NORTH MYRTLE BEACH	SC		08/11/2023	8.750	372,701						485,000	06/12/2023
100171398		MILLSBORO	DE		10/16/2024	6.625	372,752						505,000	08/26/2024
100119274		BRIGHTON	CO		07/31/2023	7.625	372,799						495,000	05/30/2023
100148229		LAS VEGAS	NV		04/12/2024	7.124	372,803						528,000	03/01/2024
100174675		BLOOMINGTON	CA		10/31/2024	8.875	372,807						500,000	03/08/2024
100137816		RICHMOND	TX		12/08/2023	8.625	372,829						700,000	10/27/2023
100091624		HOOPER	UT		03/07/2023	8.499	372,830		(101)				518,000	01/06/2023
100043019		OAK GROVE	MN		05/28/2020	5.875	372,830						492,000	10/11/2019
100110515		RANCHO MISSION VIEJO	CA		06/30/2023	4.875	372,844						810,000	04/27/2023
100135944		BAKERSFIELD	CA		11/15/2023	8.375	372,845						451,000	10/12/2023
100091910		LEEUWARDEN	NLD		01/27/2023	5.900	372,852					(24,516)	480,000	12/01/2023
100082007		HAARLEM	NLD		03/30/2022	3.650	372,852					(24,516)	423,529	06/30/2024
100121074		NETHERLANDS	NLD		08/28/2023	6.000	372,852					(24,516)	480,000	12/01/2023
100165190		ROERMOND	NLD		08/28/2024	6.050	372,852					(27,179)	450,000	08/16/2024
100143822		VLAARDINGEN	NLD		02/27/2024	5.900	372,852					(17,747)	489,677	06/30/2024
3300004634		BROOKLYN	NY		10/10/2023	9.835	372,866						1,145,000	07/20/2023
100119664		WEEKI WACHEE	FL		08/08/2023	7.250	372,882						594,000	06/22/2023
100180661		HIRAM	GA		11/26/2024	9.125	372,900		(27)				397,000	08/21/2024
100160215		OCALA	FL		07/18/2024	7.625	372,901						410,000	05/17/2024
100149529		COEUR D ALENE	ID		04/26/2024	7.125	372,902						540,000	03/21/2024
100145742		UNITED KINGDOM	GBR		03/12/2024	9.500	372,912		14,419			(7,954)	375,000	10/18/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160088		GILBERT	AZ		07/17/2024	7.375	372,926						490,000	05/15/2024
100176722		GILBERT	AZ		11/15/2024	6.875	372,942		(19)				462,000	04/02/2024
100156722		AURORA	CO		06/26/2024	7.999	372,947						459,000	05/31/2024
100140290		CICERO	IL		01/18/2024	8.125	372,983						490,000	12/06/2023
100163038		CEDAR PARK	TX		08/13/2024	7.375	372,986						530,000	05/20/2024
100101901		HOLLYWOOD	FL		04/06/2023	8.625	372,993						490,000	03/02/2023
100165982		EULESS	TX		09/06/2024	8.250	373,005						535,000	08/21/2024
100162536		BURNEY	CA		08/12/2024	7.500	373,006						490,000	07/01/2024
100102760		ALVIN	TX		06/22/2023	7.750	373,015						460,000	02/22/2023
100154853		EASTVALE	CA		07/19/2024	7.125	373,022						750,000	03/18/2024
100086951		ARGYLE	TX		10/24/2022	7.875	373,032		(18)				515,000	09/01/2022
100166141		SAN TAN VALLEY	AZ		09/09/2024	6.625	373,033						455,000	06/05/2024
100116257		MIAMI	FL		07/20/2023	5.250	373,042						620,000	03/01/2024
100026988		LOS ANGELES	CA		09/26/2018	4.125	373,051						460,000	12/11/2019
100149786		OAKLAND	CA		04/26/2024	8.250	373,053						465,000	03/21/2024
100151469		PARKER	CO		05/10/2024	5.250	373,058						610,000	01/24/2024
100157956		ANCHORAGE	AK		07/09/2024	7.625	373,064						436,000	05/01/2024
100031846		MONTEBELLO	CA		03/29/2019	4.801	373,066						620,000	12/10/2018
100182423		HYATTSVILLE	MD		12/12/2024	6.875	373,071		(3)				533,000	10/30/2024
100067438		PHOENIX	AZ		09/23/2021	3.874	373,073						830,000	08/06/2021
100180501		LAS VEGAS	NV		11/26/2024	6.999	373,074		4				470,000	10/30/2024
100160004		TARPON SPRINGS	FL		08/16/2024	7.490	373,086						800,000	06/06/2024
100054868		ANTIOCH	CA		03/23/2021	4.125	373,101						489,971	01/02/2021
100121042		EVERETT	WA		08/30/2023	9.750	373,113						625,000	07/28/2023
100143187		PUYALLUP	WA		02/16/2024	7.624	373,117						505,000	12/04/2023
100156551		FRIPP ISLAND	SC		06/24/2024	7.125	373,119						495,000	04/30/2024
100150985		SCOTTSDALE	AZ		05/08/2024	7.625	373,122						485,000	03/13/2024
100110615		CEDAR PARK	TX		06/30/2023	6.625	373,134						508,000	05/04/2023
100144409		NEWTON	NC		03/07/2024	8.125	373,145						490,000	01/11/2024
100128174		JOSHUA TREE	CA		09/18/2023	6.875	373,147						510,000	07/10/2023
100161559		PALM COAST	FL		07/30/2024	7.125	373,152						500,000	06/05/2024
100090346		LAKE WORTH	FL		12/22/2022	8.750	373,157						500,000	12/01/2022
100158286		UNITED KINGDOM	GBR		07/09/2024	9.750	373,180		74			(8,079)	430,000	10/29/2021
100156417		SACRAMENTO	CA		06/24/2024	7.250	373,182						495,000	05/14/2024
100141498		MIRAMAR	FL		01/30/2024	8.999	373,191						475,000	12/29/2023
100149901		VANCOUVER	WA		04/29/2024	7.499	373,192		(37)				528,000	04/04/2024
100151037		EVERETT	WA		05/08/2024	5.250	373,193						709,000	03/01/2024
100136996		STUART	FL		11/28/2023	7.875	373,202						535,000	09/29/2023
100141975		ANCHORAGE	AK		02/29/2024	8.625	373,212						540,000	01/11/2024
100091566		LITTLEROCK	CA		03/07/2023	10.750	373,214						430,000	01/05/2023
100044217		BRIGHTON	MA		08/19/2020	4.250	373,228						836,000	12/04/2019
100138738		CAPE CORAL	FL		02/02/2024	7.750	373,235						502,000	12/22/2023
100165897		ALAMO	TX		08/30/2024	7.500	373,247						495,000	07/19/2024
100164329		COMMERCE CITY	CO		08/21/2024	7.500	373,265						495,000	06/18/2024
100049878		FILLMORE	CA		11/20/2020	4.000	373,284						551,000	07/31/2020
3500111137		CONCORD	CA		11/27/2024	8.133	373,284						2,100,000	10/09/2024
100079161		LEANDER	TX		02/24/2022	3.875	373,304						530,000	12/13/2021
100049758		MASSAPEQUA	NY		11/20/2020	4.375	373,304						484,500	07/31/2020
100171915		RALEIGH	NC		10/17/2024	6.625	373,322						550,000	08/26/2024
100150887		PACIFIC BEACH	WA		05/08/2024	7.625	373,328						460,000	03/06/2024
100165925		TAMPA	FL		09/06/2024	6.999	373,330		22				475,000	08/15/2024
100053530		CHESAPEAKE	VA		03/23/2021	10.640	373,337						364,000	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134285		BEAVERCREEK	OH		10/27/2023	9.875	373,358						440,000	09/21/2023
100089961		OAKLAND	CA		01/26/2023	9.250	373,379						655,000	11/23/2022
100090841		BOUND BROOK	NJ		01/06/2023	8.250	373,379						500,000	11/01/2022
100148615		DOWNINGTOWN	PA		04/12/2024	5.500	373,379						535,000	02/16/2024
100081547		SAN MATEO	CA		03/18/2022	3.750	373,385						845,000	01/13/2022
100163930		ELGIN	IL		10/04/2024	9.375	373,398						451,000	08/19/2024
100144327		MANOR	TX		03/07/2024	7.750	373,401						476,000	02/02/2024
100135372		OAK POINT	TX		11/13/2023	7.625	373,405						525,000	09/22/2023
100180170		CENTER MORICHES	NY		11/25/2024	7.624	373,419						460,000	09/06/2024
100159565		PHOENIXVILLE	PA		07/15/2024	8.000	373,419						450,000	06/12/2024
100181958		KISSIMMEE	FL		12/12/2024	6.490	373,438		18				502,000	10/02/2024
100171696		RIVERBANK	CA		10/16/2024	7.500	373,441						480,000	08/29/2024
100179669		RICHLAND	WA		11/21/2024	7.125	373,448		(14)				459,000	10/23/2024
100156647		LAKE PLACID	FL		06/24/2024	8.125	373,452						455,000	05/09/2024
100116251		WEST PALM BEACH	FL		07/20/2023	4.375	373,455		16,571				585,000	03/01/2024
100152483		MIAMI	FL		05/16/2024	8.250	373,463						475,000	04/04/2024
100149992		OSWEGO	IL		06/07/2024	7.875	373,468						516,000	04/17/2024
100174022		BROOKLYN	NY		10/31/2024	7.375	373,474						516,000	07/12/2024
100136072		BAKERSFIELD	CA		11/16/2023	7.750	373,488						480,000	10/10/2023
100067424		TEMPE	AZ		09/23/2021	3.874	373,513						800,000	07/28/2021
100078009		ELIZABETH	NJ		01/12/2022	3.762	373,543						565,000	12/01/2021
100159416		ERIE	CO		07/15/2024	5.750	373,554						540,000	05/20/2024
100151036		WINTER GARDEN	FL		05/08/2024	7.500	373,555						542,000	03/04/2024
100142555		NEW BRAUNFELS	TX		02/08/2024	7.124	373,556						500,000	12/29/2023
100103744		NEW CARROLLTON	MD		05/08/2023	8.999	373,559						445,000	03/31/2023
100168167		AURORA	CO		09/20/2024	7.125	373,570						550,000	04/11/2024
100165360		BRIDGEPORT	CT		08/29/2024	8.625	373,579						458,000	07/22/2024
100081121		CONWAY	AR		03/18/2022	3.375	373,602						550,000	12/30/2021
100151077		BAYSE	VA		05/08/2024	7.500	373,603						460,000	03/07/2024
100159475		WAIKOLOA	HI		07/15/2024	8.125	373,622						460,000	05/20/2024
100131908		SAN LUIS OBISPO	CA		10/13/2023	6.000	373,636						591,500	08/01/2023
100176177		AUSTIN	TX		12/20/2024	7.375	373,638		(1)				520,000	11/21/2024
100148002		ONTARIO	CA		04/10/2024	7.500	373,651						572,000	02/29/2024
100133757		PITTSBORO	NC		10/23/2023	8.125	373,685						496,000	09/06/2023
100109773		OAKHURST	CA		08/04/2023	7.875	373,687						410,000	06/20/2023
100142054		RICHMOND	TX		02/29/2024	8.250	373,688						482,000	02/02/2024
100112762		LOS ANGELES AREA	CA		06/29/2023	6.000	373,695						890,000	05/15/2022
100129875		NEW WINDSOR	NY		09/27/2023	8.695	373,700						495,000	08/21/2023
100176589		SAN ANTONIO	TX		11/15/2024	7.124	373,722		(28)				455,000	08/29/2024
100092001		NEWARK	NJ		02/09/2023	8.025	373,727						550,000	01/19/2023
100160060		WEST PALM BEACH	FL		07/17/2024	7.990	373,758						485,000	05/17/2024
100153444		NORTH FORT MYERS	FL		05/30/2024	7.560	373,770						535,000	05/07/2024
100166015		WAXAHACHIE	TX		09/06/2024	7.999	373,775						520,000	08/14/2024
100155150		MIAMI	FL		07/19/2024	7.750	373,790						455,000	12/27/2023
100148496		DALLAS	TX		04/12/2024	7.500	373,793						535,000	02/22/2024
100090035		OAKLAND	CA		01/13/2023	9.500	373,807						1,380,000	10/31/2022
100100766		GAITHERSBURG	MD		04/28/2023	6.250	373,820						485,000	10/22/2021
100127715		SHELTON	CT		09/08/2023	7.999	373,830						470,000	07/21/2023
100110291		MANASSAS	VA		06/30/2023	6.499	373,830						530,000	04/28/2023
100020351		BAILEY	CO		07/27/2018	5.375	373,840						550,000	07/27/2018
100164980		KISSIMMEE	FL		08/28/2024	8.999	373,855						500,000	07/26/2024
100159698		PHOENIX	AZ		08/23/2024	7.875	373,868						515,000	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3500104710		BIRMINGHAM	AL		08/12/2024	8.960	373,886						4,950,000	06/26/2024
100168657		OAKLAND PARK	FL		09/25/2024	8.499	373,892						465,000	09/06/2024
100149306		WINTER SPRINGS	FL		04/24/2024	7.625	373,910						525,000	03/20/2024
3320048346		FORT LAUDERDALE	FL		04/04/2023	9.140	373,923						1,250,000	02/06/2023
100159347		JACKSON TOWNSHIP	NJ		07/15/2024	8.125	373,967						490,000	05/09/2024
4010081503		SALEM	NJ		09/27/2024	7.150	373,973						525,000	07/01/2024
100164978		POUGHKEEPSIE	NY		08/28/2024	7.999	373,980						450,000	08/09/2024
100176042		CORAL GABLES	FL		12/20/2024	6.750	373,991		3				956,000	11/06/2024
100155979		WEST JORDAN	UT		06/18/2024	7.875	374,006						495,000	04/29/2024
100127516		RICHMOND	VA		09/08/2023	7.375	374,010						515,000	07/18/2023
100081613		PEARLAND	TX		03/24/2022	5.787	374,021						460,000	03/10/2022
100139123		MARIETTA	GA		12/28/2023	9.249	374,045						565,000	12/04/2023
100140065		BOISE	ID		01/09/2024	8.124	374,073						502,000	11/21/2023
100108083		CHICAGO	IL		05/24/2023	10.625	374,089						435,000	05/03/2023
100143413		PAYSON	AZ		02/16/2024	8.125	374,101						477,000	01/13/2024
100154198		MIAMI	FL		07/11/2024	7.500	374,119						560,000	06/05/2024
100092056		BRENTWOOD	NY		02/09/2023	8.300	374,126						532,000	01/12/2023
100099998		TUCSON	AZ		03/28/2023	9.375	374,126						489,000	03/03/2023
100055412		BRONX	NY		03/23/2021	5.000	374,139						670,000	12/31/2020
100145194		UNITED KINGDOM	GBR		03/12/2024	3.640	374,151		16,489			(8,076)	379,975	02/05/2020
100132480		VERO BEACH	FL		11/03/2023	7.875	374,153						510,000	06/21/2023
100162506		ANGEL FIRE	NM		08/12/2024	7.500	374,154						595,000	06/21/2024
100164167		LANHAM	MD		08/21/2024	7.999	374,159						450,000	07/31/2024
100117084		WANTAGH	NY		07/20/2023	5.500	374,161						820,000	03/01/2024
100135108		SALEM	OR		11/01/2023	7.875	374,186						483,000	09/06/2023
100108441		NEWARK	NJ		05/25/2023	7.513	374,191						540,000	04/24/2023
100170437		FRAMINGHAM	MA		10/09/2024	6.999	374,193						732,000	08/30/2024
100116974		FAIR LAWN	NJ		07/20/2023	5.250	374,199						600,000	03/01/2024
100087990		WESTON	FL		10/25/2022	7.875	374,199						1,075,000	10/03/2022
100054538		CREAM RIDGE	NJ		03/23/2021	3.875	374,218						440,000	01/03/2021
100146696		HAMILTON	MI		03/20/2024	8.750	374,228						520,000	02/09/2024
100173219		OCEAN CITY	MD		10/30/2024	7.625	374,229						460,000	08/09/2024
100055729		BROOKLYN	NY		03/23/2021	3.875	374,230						701,000	12/31/2020
100176045		COLUMBIA	MO		12/20/2024	8.250	374,231		(9)				450,000	11/18/2024
100100821		UPPER MARLBORO	MD		04/28/2023	6.125	374,232						645,000	11/18/2021
100118660		CLARKDALE	AZ		07/25/2023	8.375	374,247						458,000	05/23/2023
100150493		COMMERCE CITY	CO		05/03/2024	5.250	374,249						515,000	01/23/2024
100000622		JACKSONVILLE	FL		09/27/2016	6.000	374,257						238,000	08/25/2016
100164416		AURORA	CO		08/21/2024	5.375	374,259						567,000	06/26/2024
100158985		ROLESVILLE	NC		08/15/2024	7.125	374,286						460,500	07/12/2024
100071524		LAKEVILLE	MN		10/14/2021	3.625	374,306						515,000	09/09/2021
100175741		PALOS VERDES ESTATES	CA		11/12/2024	8.125	374,325						2,300,000	10/21/2024
100054522		LOS ANGELES	CA		03/23/2021	4.250	374,340						837,000	12/31/2020
100067437		TEMPE	AZ		09/23/2021	3.874	374,389						700,000	08/06/2021
100148283		PORT ANGELES	WA		04/12/2024	6.875	374,402						575,000	02/13/2024
100038471		DUBLIN	IRL		09/27/2019	5.150	374,404					(24,577)	433,564	11/30/2018
100147308		AMSTERDAM	NLD		03/27/2024	5.700	374,406					(16,955)	520,000	03/11/2024
100160937		ROSEVILLE	CA		07/24/2024	7.490	374,411						570,000	06/14/2024
100116362		REDWOOD CITY	CA		07/20/2023	3.500	374,434						1,150,000	03/01/2024
100150573		KEANSBURG	NJ		05/03/2024	7.000	374,445						500,000	01/31/2024
100075988		HENDERSON	NV		01/07/2022	4.625	374,453						477,000	10/04/2021
100160232		ORLANDO	FL		07/18/2024	8.125	374,458						405,000	05/31/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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100120625		LOS ANGELES	CA		08/18/2023	7.750	374,472						580,000	07/26/2023
100151463		SAN DIEGO	CA		05/10/2024	7.500	374,484						620,000	04/08/2024
323060069		OLE ELUM	WA		07/20/2023	9.365	374,500						1,070,000	05/25/2023
100120769		PHOENIX	AZ		08/25/2023	7.625	374,512						495,000	05/31/2023
323070800		PORTLAND	OR		08/16/2023	9.920	374,516						3,520,000	07/21/2023
100186688		BUFORD	GA		12/31/2024	7.250	374,544		85				570,000	09/04/2024
100170417		TAMPA	FL		10/09/2024	6.999	374,545		14				475,000	08/15/2024
100185340		LAS VEGAS	NV		12/20/2024	6.625	374,547		5				536,000	10/14/2024
100174192		PARKS	AZ		10/31/2024	7.500	374,551						495,000	06/14/2024
100067650		NEWARK	CA		09/23/2021	3.250	374,567						967,000	07/15/2021
100141267		CHAMPIONS GATE	FL		01/30/2024	8.500	374,575						539,000	11/29/2023
100048518		LAKEWOOD	CA		11/20/2020	4.875	374,590						608,000	07/31/2020
100057983		VANCOUVER	WA		06/30/2021	3.750	374,602						531,500	04/02/2021
100088279		IRVINGTON	NJ		10/17/2022	7.840	374,607						500,000	09/09/2022
3340072432		JERSEY CITY	NJ		04/19/2024	8.845	374,616						1,400,000	03/10/2024
100119840		LINCOLNSHIRE	IL		08/08/2023	7.960	374,628						572,000	06/23/2023
100163937		LEWISVILLE	TX		10/04/2024	7.375	374,631						460,000	08/21/2024
100060150		PUNTA GORDA	FL		06/25/2021	3.875	374,632						522,000	04/15/2021
100162584		ST PETERSBURG	FL		08/12/2024	8.625	374,633						465,000	05/02/2024
100129418		SAVANNAH	GA		09/29/2023	7.625	374,633						540,000	08/24/2023
100171751		PHOENIXVILLE	PA		10/17/2024	6.625	374,636						500,000	09/12/2024
100144110		BLUFFTON	SC		03/07/2024	7.500	374,637						531,000	12/29/2023
100156490		ROTONDA WEST	FL		06/24/2024	6.990	374,659						500,000	04/29/2024
100149981		AURORA	CO		06/07/2024	8.625	374,685						490,000	05/03/2024
100153369		DAUPHIN ISLAND	AL		05/30/2024	7.125	374,693						502,000	04/04/2024
100168663		GLENDALE	AZ		09/25/2024	7.500	374,725						455,000	08/08/2024
100100888		NORWALK	CT		04/28/2023	6.500	374,727						460,000	12/14/2021
100153262		COCONUT CREEK	FL		05/30/2024	7.490	374,730						530,000	04/04/2024
100116486		PALMDALE	CA		07/20/2023	6.875	374,734						500,000	03/01/2024
100110237		LAS VEGAS	NV		06/30/2023	6.624	374,750						558,000	05/19/2023
4010045915		TRENTON	NJ		03/22/2023	8.119	374,751						525,000	12/21/2022
100080018		WELLINGTON	FL		04/25/2022	3.875	374,761						652,000	01/24/2022
100165943		TAMPA	FL		09/06/2024	6.999	374,767		17				475,000	08/15/2024
100168772		RIDGEFIELD	WA		09/26/2024	6.990	374,779						455,000	08/22/2024
100135427		WILSONVILLE	OR		11/13/2023	7.875	374,783						510,000	09/19/2023
100130248		HUMBLE	TX		09/28/2023	7.750	374,813						463,000	07/27/2023
100157972		RANCHO MIRAGE	CA		07/09/2024	6.500	374,817						430,000	04/18/2024
100067648		FREMONT	CA		09/23/2021	3.250	374,817						1,180,000	07/15/2021
100147090		LAS VEGAS	NV		03/28/2024	7.000	374,839						510,000	03/01/2024
100090906		DANA POINT	CA		01/31/2023	7.125	374,843		13				480,000	10/07/2022
100152376		TRINIDAD	TX		05/17/2024	7.625	374,848						470,000	03/12/2024
100136578		LITHIA SPRINGS	GA		11/22/2023	9.250	374,854						442,000	11/03/2023
100090983		HEMET	CA		01/31/2023	9.750	374,856						435,000	12/06/2022
100182668		TUCSON	AZ		12/12/2024	6.990	374,858		(2)				499,000	10/17/2024
100171832		GAINESVILLE	VA		10/17/2024	6.875	374,887						490,000	08/16/2024
100168098		WATSONVILLE	CA		09/20/2024	6.875	374,906						660,000	04/01/2024
100134645		GARDENA AREA CITY OF LOS ANGE	CA		10/30/2023	8.000	374,915						740,000	09/15/2023
100117112		FLUSHING	NY		07/20/2023	4.375	374,916						795,000	03/01/2024
100114707		WEST PALM BEACH	FL		06/29/2023	7.375	374,953						525,000	05/19/2023
100175169		LAS VEGAS	NV		11/05/2024	6.990	374,955						553,000	08/13/2024
100080185		SACRAMENTO	CA		02/25/2022	4.200	374,968						805,000	02/02/2022
100138450		TUCSON	AZ		12/19/2023	9.500	374,970						480,000	11/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173404		WEDDINGTON	NC		10/29/2024	6.875	374,975						910,000	09/16/2024
100140206		RIVERVIEW	FL		01/11/2024	9.750	374,980						458,000	11/15/2023
100139105		PALMDALE	CA		12/28/2023	11.124	374,980						490,000	12/06/2023
100173140		SMITHFIELD	VA		10/30/2024	7.625	374,982						459,000	09/20/2024
100151888		LOS ANGELES	CA		05/10/2024	6.999	374,987						650,000	04/17/2024
100185396		AUSTIN	TX		12/20/2024	7.000	374,990		1				513,000	10/28/2024
100159276		JOHNS CREEK	GA		07/15/2024	6.875	374,998						531,000	05/31/2024
100181621		MIDDLETOWN	CT		12/09/2024	6.800	375,023		4				574,500	10/22/2024
100162862		GREENACRES	FL		08/12/2024	7.250	375,040						533,000	05/29/2024
100164904		FALLSBURG	NY		08/28/2024	7.350	375,093						520,000	07/31/2024
100164907		FALLSBURG	NY		08/28/2024	7.350	375,093						520,000	07/31/2024
100076639		OLYMPIA	WA		12/16/2021	4.750	375,111						495,000	11/19/2021
100060123		SAN DIEGO	CA		06/25/2021	3.875	375,116						919,000	04/02/2021
100149757		SCRANTON	PA		04/26/2024	8.230	375,124						540,000	03/13/2024
100045113		KISSIMMEE	FL		11/19/2020	5.750	375,132						584,250	07/11/2019
100181539		KATY	TX		12/06/2024	8.875	375,137		(28)				589,000	11/04/2024
100148497		SAINT AUGUSTINE	FL		04/12/2024	7.125	375,141						545,000	02/27/2024
100173129		BLOOMINGBURG	NY		10/30/2024	6.624	375,169		(1)				500,000	10/01/2024
100120678		TAMPA	FL		08/24/2023	8.249	375,176						465,000	07/21/2023
100107821		INDIO	CA		05/19/2023	9.125	375,202						440,000	05/01/2023
100091197		ORLANDO	FL		01/31/2023	6.750	375,211		216				535,000	10/28/2022
100160599		OXFORD	GA		07/19/2024	8.250	375,220						522,000	06/03/2024
100167983		BELTSVILLE	MD		09/20/2024	7.250	375,229						530,000	08/26/2024
100161128		WAYNE	NJ		07/24/2024	6.875	375,251						525,000	06/04/2024
100166101		BURTONSVILLE	MD		09/09/2024	7.625	375,253						460,000	05/31/2024
100119445		WESTMINSTER	CO		07/31/2023	6.990	375,254						506,000	06/08/2023
100091144		DAVENPORT	FL		01/31/2023	7.125	375,258						500,000	09/21/2022
100179763		CHARLOTTE	NC		11/21/2024	7.625	375,272		(28)				455,000	08/09/2024
100025727		BOGOTA	NJ		09/20/2018	4.625	375,284						535,000	03/14/2024
100163317		SAN FERNANDO	CA		08/13/2024	7.125	375,285						670,000	07/13/2024
100089038		OCOEE	FL		11/04/2022	7.000	375,296						555,000	10/07/2022
100135862		NEW BEDFORD	MA		11/13/2023	8.990	375,311						528,000	09/14/2023
100144901		UNITED KINGDOM	GBR		03/12/2024	3.350	375,318		17,887			(8,243)	375,000	03/27/2020
100152252		LAS VEGAS	NV		05/17/2024	7.490	375,340						500,000	03/26/2024
100186794		LOS BANOS	CA		12/31/2024	7.250	375,345		75				575,000	06/20/2024
100091361		ELIZABETH	NJ		02/22/2023	7.624	375,351						540,000	01/09/2023
100151385		HOUSTON	TX		05/10/2024	6.875	375,353						500,000	02/29/2024
100182118		PALM COAST	FL		12/12/2024	6.490	375,356		(1)				580,000	08/29/2024
100161612		UNITED KINGDOM	GBR		07/29/2024	6.640	375,361					(10,346)	420,000	07/09/2024
100169414		GREENVILLE	NC		09/30/2024	7.625	375,383						490,000	05/15/2024
100147785		HIALEAH GARDENS	FL		04/08/2024	7.625	375,385						480,000	02/02/2024
100143905		CROFTON	MD		03/06/2024	8.250	375,385						459,000	01/25/2024
100173291		NACOGDOCHES	TX		10/30/2024	7.875	375,396						460,000	09/10/2024
100080171		BERTRAM	TX		02/25/2022	3.787	375,412						770,000	11/11/2021
100135667		OAKLAND	RI		11/09/2023	9.500	375,420						520,000	09/25/2023
100164967		RIVIERA BEACH	FL		08/28/2024	8.374	375,435						495,000	07/26/2024
100099804		PASSAIC	NJ		02/28/2023	7.337	375,436						535,000	02/09/2023
100182211		MURRELLS INLET	SC		12/12/2024	7.125	375,437		(1)				428,000	10/18/2024
100170382		TUCSON	AZ		10/08/2024	6.990	375,444						490,000	08/20/2024
100014809		CARDIFF BY THE SEA	CA		11/06/2017	4.500	375,450						1,600,000	08/07/2017
100017093		HAYWARD	CA		04/26/2018	5.000	375,472						640,000	12/31/2017
100171382		LAKEWOOD	NJ		10/16/2024	6.490	375,490						510,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087273		ARVADA	CO		10/25/2022	5.000	375,504						545,000	03/21/2022
100181693		PFLUGERVILLE	TX		12/11/2024	7.375	375,514		(19)				455,000	08/30/2024
100152732		ROYAL PALM BEACH	FL		05/22/2024	7.124	375,536						587,000	04/29/2024
100154928		SALINAS	CA		07/19/2024	8.250	375,538						610,000	01/29/2024
100102508		CORAL GABLES	FL		06/07/2023	6.625	375,562						584,000	08/18/2022
100115977		CLEMSON	SC		07/20/2023	7.625	375,568						498,000	05/23/2023
100160199		OCEAN PINES	MD		07/18/2024	7.625	375,570						440,000	05/13/2024
100180286		YAKIMA	WA		11/25/2024	6.125	375,572						520,000	09/19/2024
100089211		COEUR D ALENE	ID		11/18/2022	6.625	375,581						775,000	11/01/2022
100164487		WENDELL	NC		08/21/2024	7.625	375,586						460,000	07/01/2024
100135837		OLYMPIA	WA		11/10/2023	7.125	375,599						515,000	10/04/2023
100146847		KINGSTON	MA		03/21/2024	8.750	375,603						710,000	01/19/2024
3340075333		CEDARHURST	NY		05/23/2024	9.473	375,606						2,200,000	04/18/2024
100102397		RAMONA	CA		06/07/2023	6.500	375,619						790,000	08/22/2022
100115333		MINNEOLA	FL		07/17/2023	7.999	375,632						482,000	06/20/2023
100171947		LANCASTER	CA		10/17/2024	6.375	375,632						515,000	08/20/2024
100090047		LAKE WORTH	FL		01/13/2023	9.125	375,636						470,000	11/17/2022
100137204		SAN ANTONIO	TX		11/28/2023	8.500	375,638						455,000	10/10/2023
100142479		BRIGHTON	CO		03/08/2024	9.250	375,640						440,000	02/02/2024
100043873		ROSEMEAD	CA		08/19/2020	3.875	375,640						684,000	12/22/2019
100099873		SOUTH LAKE TAHOE	CA		03/28/2023	7.875	375,645						830,000	02/28/2023
3340074794		EL DORADO HILLS	CA		05/17/2024	9.081	375,661						2,100,000	04/08/2024
100180146		SUMMERVILLE	SC		11/25/2024	7.374	375,668		(8)				510,000	10/30/2024
100168630		BRADENTON	FL		09/25/2024	8.000	375,696						450,000	08/07/2024
100119309		LANCASTER	CA		07/31/2023	7.625	375,700						500,000	06/16/2023
100150879		COLLIERVILLE	TN		05/08/2024	7.500	375,723						530,000	03/18/2024
100180440		LOWELL	AR		11/25/2024	6.625	375,742						500,000	09/27/2024
100135366		FRISCO	TX		11/13/2023	7.499	375,750						630,000	10/03/2023
100141937		SACRAMENTO	CA		02/29/2024	7.625	375,757						930,000	01/31/2024
100079897		MARICOPA	AZ		04/25/2022	7.250	375,762						455,000	01/14/2022
100137898		HILTON HEAD ISLAND	SC		12/08/2023	9.875	375,768						575,000	10/25/2023
100158858		NAPLES	FL		07/12/2024	5.625	375,777						500,000	05/15/2024
100129602		LEES SUMMIT	MO		09/29/2023	5.750	375,785						535,000	07/10/2023
100077969		CHARLOTTE	NC		01/06/2022	4.875	375,790						540,000	12/15/2021
100144232		APEX	NC		03/07/2024	7.750	375,806						495,000	01/23/2024
100158729		PALM DESERT	CA		07/10/2024	6.750	375,810						475,000	05/07/2024
100171529		MYRTLE BEACH	SC		10/16/2024	8.125	375,830						487,000	08/06/2024
100110179		SAN DIEGO	CA		06/30/2023	5.875	375,834						650,000	05/04/2023
100068215		ROCKLIN	CA		08/25/2021	3.500	375,835						529,000	06/28/2021
100076770		PERRYSBURG	OH		12/30/2021	5.500	375,841						500,000	12/07/2021
100110505		MODESTO	CA		06/30/2023	7.625	375,860						580,000	05/03/2023
100171749		MANKATO	MN		10/17/2024	7.500	375,892						493,000	08/28/2024
100140207		DENISON	TX		01/11/2024	9.375	375,900						474,000	11/08/2023
100079481		CHANDLER	AZ		03/17/2022	5.125	375,906		(74)				452,000	02/28/2022
100151369		RATHDRUM	ID		05/10/2024	7.500	375,918						479,000	03/07/2024
100132609		PHOENIX	AZ		11/03/2023	9.375	375,933						437,000	06/28/2023
100162946		ASHEVILLE	NC		08/12/2024	6.990	375,936						569,000	06/14/2024
100030744		TOWNSHIP OF MAPLEWOOD	NJ		04/09/2019	3.250	375,939		5,854				684,000	06/13/2018
100171593		OREM	UT		10/16/2024	6.990	375,945						504,000	08/28/2024
100158030		ALAMO	TX		07/09/2024	6.625	375,945						513,000	03/27/2024
3310064741		GREENWICH	CT		01/23/2024	8.841	375,947						1,850,000	11/15/2023
100065696		LODI	CA		07/28/2021	4.000	375,952						645,000	05/10/2021

SCHEDULE B - PART 1

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100078338		KISSIMMEE	FL		02/10/2022	4.500	375,958		(84)				465,000	01/19/2022
100129400		FORT WORTH	TX		09/26/2023	7.625	375,959						505,000	07/19/2023
100108973		PASSAIC	NJ		05/31/2023	9.375	375,965						530,000	04/21/2023
100163374		LINCOLN	RI		09/27/2024	8.250	375,982						475,000	08/26/2024
100167794		MONROE	GA		09/19/2024	7.124	375,999						460,000	08/30/2024
100083589		ENGLEWOOD	CO		07/25/2022	7.000	376,009						790,000	06/08/2022
100108081		APPLE VALLEY	CA		05/24/2023	8.999	376,010						515,000	04/11/2023
100144324		GARDEN GROVE	CA		03/07/2024	8.625	376,025						1,150,000	02/16/2024
100140103		FREDERICK	MD		01/09/2024	6.500	376,035						510,000	10/27/2023
3340084442		LA PUENTE	CA		10/03/2024	8.666	376,048						1,420,000	09/09/2024
100129584		CUTLER BAY	FL		09/29/2023	7.500	376,050						530,000	08/07/2023
100185974		NORTH FORT MYERS	FL		12/26/2024	9.250	376,062		(6)				408,000	12/03/2024
100144426		SEASIDE HEIGHTS	NJ		03/07/2024	7.125	376,078						499,000	01/12/2024
100186532		DEERWOOD	MN		12/30/2024	7.500	376,083						410,000	11/04/2024
100144287		STONY POINT	NY		03/07/2024	8.999	376,093						525,000	02/14/2024
100086126		VALLEJO	CA		10/07/2022	6.875	376,116						585,000	08/18/2022
100171752		CARMICHAEL	CA		10/17/2024	7.500	376,126						520,000	09/11/2024
100109193		SAN RAFAEL	CA		07/21/2023	6.625	376,130						630,000	05/30/2023
100110269		POOLER	GA		06/30/2023	6.990	376,132						510,000	04/24/2023
100141580		SAN MARCOS	TX		01/30/2024	8.875	376,167						455,000	12/19/2023
100170218		PORT SAINT LUCIE	FL		10/08/2024	6.990	376,169						532,000	07/22/2024
100156773		LA CROSSE	WI		06/26/2024	7.250	376,187						476,000	06/04/2024
100151305		ASHEVILLE	NC		05/10/2024	6.500	376,193						526,000	03/15/2024
100128326		CHANDLER	AZ		09/14/2023	8.750	376,204						489,000	08/07/2023
100164210		CERES	CA		08/21/2024	7.999	376,210						630,000	07/24/2024
100172233		HEBER CITY	UT		10/21/2024	6.875	376,260						540,000	08/20/2024
4010053836		TROY	NY		06/20/2023	7.860	376,269						532,000	05/03/2023
100115785		SHELTON	CT		07/20/2023	6.624	376,297						545,000	05/31/2023
100152530		CHULA VISTA	CA		05/17/2024	6.250	376,302						660,000	02/08/2024
100163944		OAK HILLS	CA		10/04/2024	7.125	376,312						580,000	08/26/2024
100120569		SACRAMENTO	CA		08/18/2023	9.999	376,315						425,000	07/21/2023
100172405		PALM COAST	FL		10/23/2024	7.500	376,319						442,000	08/08/2024
100137152		CORAL SPRINGS	FL		11/28/2023	8.375	376,320						607,000	09/29/2023
100136971		SAN DIEGO	CA		11/28/2023	7.990	376,332						975,000	10/07/2023
100081042		ORANGE BEACH	AL		03/18/2022	3.499	376,347						835,000	01/04/2022
100154922		APEX	NC		07/19/2024	7.375	376,358						630,000	03/12/2024
100060319		MARYSVILLE	WA		06/25/2021	3.750	376,359						530,000	04/13/2021
100169655		BAKERSFIELD	CA		09/30/2024	7.125	376,389						490,000	06/13/2024
100102490		FALL RIVER	MA		06/07/2023	7.625	376,396						600,000	08/15/2022
100145837		PHILADELPHIA	PA		03/15/2024	8.500	376,400						525,000	01/30/2024
100140780		HAINES CITY	FL		01/22/2024	11.375	376,406						481,000	11/21/2023
100142847		MIAMI	FL		02/09/2024	9.500	376,414						526,712	11/09/2023
100014006		LOS ANGELES	CA		05/25/2017	4.000	376,419						580,000	01/31/2017
100160837		PORT SAINT LUCIE	FL		07/24/2024	7.625	376,427						460,000	06/12/2024
100147723		SANTA CLARITA	CA		04/05/2024	7.375	376,445						495,000	03/05/2024
100110347		PHOENIX	AZ		06/30/2023	6.500	376,445						575,000	05/18/2023
100155924		HAUULA	HI		06/17/2024	7.500	376,447						545,000	04/15/2024
100129874		SAVANNAH	GA		09/27/2023	8.627	376,449						520,000	08/28/2023
100132504		KYLE	TX		11/03/2023	8.500	376,449						455,000	06/27/2023
100024017		FREDERICKSBURG	VA		09/10/2018	4.875	376,478						557,000	09/10/2018
100126431		PATERSON	NJ		08/30/2023	7.990	376,499						500,000	07/24/2023
100171682		APEX	NC		10/16/2024	6.625	376,519						500,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168491		DEER PARK	WA		09/25/2024	7.250	376,547						490,000	07/11/2024
100078686		DIAMOND BAR	CA		02/02/2022	3.625	376,557						540,000	11/29/2021
100144828		UNITED KINGDOM	GBR		03/12/2024	9.500	376,558		14,870			(8,175)	425,028	11/14/2019
100091125		AGUILA	AZ		01/31/2023	8.375	376,566						700,000	12/30/2022
100148312		PFLUGERVILLE	TX		04/12/2024	7.500	376,569						463,000	02/23/2024
100149091		MIDDLETOWN	CA		04/19/2024	9.250	376,571						710,000	03/12/2024
100164288		ANNA	TX		08/21/2024	7.375	376,573						505,000	07/18/2024
100100880		ROCKVILLE	MD		04/28/2023	5.625	376,585						465,000	12/27/2021
100031668		HOLLISTER	CA		03/29/2019	5.375	376,587						500,000	12/10/2018
100115705		HOWELL	NJ		07/20/2023	7.125	376,593						515,000	05/12/2023
100156420		ROSELLE	NJ		06/24/2024	7.624	376,597						495,000	05/21/2024
100173700		DEERFIELD BEACH	FL		10/30/2024	7.500	376,608						507,000	09/13/2024
100153582		UNITED KINGDOM	GBR		05/29/2024	6.640	376,612					(5,476)	430,000	05/21/2024
100111089		MARIETTA	GA		06/29/2023	7.350	376,620						541,000	05/15/2022
100151941		CONROE	TX		06/14/2024	7.875	376,625						480,000	05/03/2024
100180585		BLUFF DALE	TX		11/26/2024	6.875	376,654		(20)				575,000	11/05/2024
100146965		SPARKS	NV		03/26/2024	7.375	376,661						557,000	02/09/2024
100142545		SAVANNAH	GA		02/08/2024	7.124	376,669						525,000	12/22/2023
100136875		LAS VEGAS	NV		11/27/2023	6.990	376,673						560,000	10/11/2023
100109353		WEST PALM BEACH	FL		06/12/2023	7.625	376,680						495,000	04/13/2023
100133650		MELISSA	TX		10/23/2023	7.375	376,685						550,000	08/31/2023
100142463		HOWELL	NJ		03/08/2024	7.750	376,709						510,000	01/26/2024
100080845		LOS ANGELES	CA		03/10/2022	4.250	376,709						540,000	02/04/2022
100146612		LOS ANGELES	CA		03/20/2024	7.624	376,724						650,000	02/09/2024
100185709		MAASTRICHT	NLD		12/20/2024	6.225	376,736					(2,581)	485,000	11/21/2024
100153382		SANFORD	FL		05/29/2024	10.999	376,742						490,000	05/07/2024
100127658		WEST PALM BEACH	FL		09/08/2023	8.999	376,751						500,000	07/24/2023
100102611		JACKSON TOWNSHIP	NJ		06/22/2023	7.250	376,760						545,000	09/23/2022
100077989		SMYRNA	GA		01/13/2022	5.875	376,763						433,000	12/20/2021
100148581		CAPE CANAVERAL	FL		04/12/2024	7.625	376,766						520,000	02/15/2024
100080838		LOS ANGELES	CA		04/01/2022	3.875	376,772		329				535,000	03/07/2022
100158284		UNITED KINGDOM	GBR		07/09/2024	9.750	376,775		76			(8,157)	435,000	10/29/2021
100152432		PUYALLUP	WA		05/17/2024	6.990	376,792						515,000	04/02/2024
100169821		CUMMING	GA		09/30/2024	7.125	376,800						525,000	07/19/2024
100174248		AVON	NC		10/31/2024	6.990	376,805						425,000	04/10/2024
100150174		PORT CHARLOTTE	FL		04/30/2024	7.875	376,814						545,000	03/22/2024
100140914		NORTH MYRTLE BEACH	SC		02/26/2024	8.000	376,818						509,000	01/11/2024
100148327		DECATUR	GA		04/12/2024	7.625	376,850						465,000	02/08/2024
100135841		ELK GROVE	CA		11/10/2023	7.990	376,861						525,000	09/28/2023
100175543		ATLANTA	GA		11/08/2024	7.500	376,872		(5)				532,000	08/30/2024
100166428		SALIDA	CA		10/31/2024	7.125	376,879						520,000	09/10/2024
100158404		UNITED KINGDOM	GBR		07/09/2024	4.640	376,909		6,639			(8,160)	530,000	09/02/2022
100171339		APPLE VALLEY	CA		10/16/2024	8.990	376,913						420,000	08/21/2024
100166955		PHOENIX	AZ		09/13/2024	7.490	376,919						526,000	06/25/2024
100143066		MIAMI	FL		02/14/2024	8.625	376,928						730,000	10/23/2023
100148717		WOODBRIDGE	VA		04/17/2024	8.124	376,937						512,000	11/13/2023
100055868		ASBURY PARK	NJ		03/26/2021	3.125	376,940						575,000	01/15/2021
100144155		LEESBURG	VA		03/07/2024	7.250	376,950						500,000	12/27/2023
100116818		IRVINE	CA		07/20/2023	4.875	376,966						1,100,000	03/01/2024
100034433		DUBLIN	IRL		06/21/2019	5.150	376,968					(24,774)	211,803	11/30/2018
100166974		BRYAN	TX		09/13/2024	7.125	376,968						495,000	07/16/2024
100174359		BRADENTON	FL		10/31/2024	5.750	376,968						448,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100179652		JACKSON TOWNSHIP	NJ		11/21/2024	8.125	376,973		(25)				487,000	09/18/2024
100162662		WASHINGTON	UT		08/12/2024	6.125	376,974						492,000	05/24/2024
100084251		S-HERTOGENBOSCH	NLD		06/30/2022	3.200	376,995					(24,789)	560,000	12/01/2023
100154189		SAHUARITA	AZ		07/11/2024	9.500	377,007						440,000	06/07/2024
100141042		ODESSA	FL		02/20/2024	7.625	377,030						535,000	01/12/2024
100151027		MESA	AZ		05/08/2024	7.500	377,034						470,000	03/12/2024
100158518		HALLANDALE BEACH	FL		07/10/2024	7.875	377,037						495,000	04/23/2024
100108150		PHOENIX	AZ		05/24/2023	9.375	377,038						440,000	04/26/2023
100163023		FRISCO	TX		08/13/2024	7.250	377,054						495,000	05/08/2024
100099694		SCOTTSDALE	AZ		04/06/2023	8.875	377,057						495,000	02/28/2023
100153423		BRENTWOOD	NY		05/30/2024	7.650	377,061		3,924				520,000	05/08/2024
100110418		NAPLES	FL		06/30/2023	7.625	377,066						505,000	03/27/2023
100146589		WATKINS	CO		03/20/2024	9.124	377,081						484,000	02/22/2024
100118116		SANTA ANA	CA		07/20/2023	6.750	377,105						780,000	03/01/2024
100180151		ORLANDO	FL		11/25/2024	8.874	377,113						400,000	09/30/2024
100147744		EDINBURG	TX		04/08/2024	6.499	377,114						515,000	02/16/2024
100129454		KILL DEVIL HILLS	NC		09/29/2023	7.500	377,117						1,060,000	07/31/2023
100091687		KISSIMMEE	FL		03/24/2023	9.500	377,121						510,000	01/23/2023
100110145		GILBERT	AZ		06/29/2023	7.875	377,153		(75)				600,000	05/25/2023
100134501		NAPLES	FL		10/30/2023	7.999	377,186						515,000	10/04/2023
100044540		MONROVIA	CA		11/19/2020	6.500	377,188						950,000	12/04/2019
100144091		ERIE	CO		03/07/2024	5.625	377,197						515,000	12/20/2023
100180913		UNITED KINGDOM	GBR		11/27/2024	6.990	377,201					(4,820)	420,000	11/13/2024
100142887		AUSTIN	TX		02/09/2024	7.375	377,213						506,000	12/14/2023
100127518		SAHUARITA	AZ		09/08/2023	7.625	377,238						510,000	07/24/2023
100103081		FREEPORT	ME		06/22/2023	7.875	377,255		209				535,000	03/10/2023
100165073		OWINGS MILLS	MD		08/28/2024	8.374	377,258						470,000	07/18/2024
100161738		CENTRAL ISLIP	NY		07/30/2024	7.749	377,266						535,000	06/27/2024
100120948		OAK ISLAND	NC		08/30/2023	7.625	377,268						489,000	06/26/2023
100136140		TEHACHAPI	CA		12/18/2023	7.875	377,272						750,000	11/20/2023
100054571		LITTLE FALLS	MN		03/23/2021	4.250	377,279						600,000	01/04/2021
100142870		MISSOURI CITY	TX		02/09/2024	8.375	377,287						475,000	11/14/2023
100170354		AUSTIN	TX		10/08/2024	7.375	377,299						490,000	08/16/2024
100138266		CIBOLO	TX		12/15/2023	10.125	377,304						417,000	10/19/2023
100151599		MENTONE	CA		05/10/2024	7.500	377,309						497,000	03/27/2024
100065076		TOMS RIVER	NJ		07/14/2021	4.375	377,338						458,000	06/04/2021
100110526		SURPRISE	AZ		06/30/2023	7.625	377,349						475,000	04/28/2023
100118989		HOUMA	LA		07/27/2023	8.875	377,363						450,000	06/30/2023
100185060		COMPTON	CA		12/20/2024	8.125	377,367		(12)				500,000	11/01/2024
100030977		SMITHTOWN	NY		03/29/2019	5.180	377,371						460,000	12/07/2018
100135281		WOODSTOCK	GA		11/08/2023	7.625	377,378						518,000	09/01/2023
100136563		ELLIJAY	GA		11/20/2023	7.375	377,394						528,000	10/06/2023
100079803		UPLAND	CA		04/25/2022	3.875	377,402						545,000	01/24/2022
100091948		PORT ORCHARD	WA		02/03/2023	7.125	377,404		37				524,000	09/26/2022
100087712		TAMPA	FL		09/29/2022	7.000	377,432						575,000	07/26/2022
100153277		KNOXVILLE	TN		05/30/2024	7.490	377,439						500,000	03/22/2024
100131570		CASA GRANDE	AZ		10/05/2023	8.250	377,443						446,000	07/27/2023
100091935		LARGO	FL		02/03/2023	8.250	377,458		8				485,000	12/30/2022
100143477		HENDERSON	NV		02/16/2024	7.499	377,466						476,000	01/23/2024
100087485		APOPKA	FL		10/25/2022	6.000	377,468						500,000	06/27/2022
100180634		KISSIMMEE	FL		11/26/2024	9.875	377,483						401,000	09/04/2024
100102356		SARASOTA	FL		06/07/2023	7.250	377,497						485,000	09/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100055401		TRACY	CA		03/23/2021	4.750	377,498						635,000	12/31/2020
100174116		LILBURN	GA		10/31/2024	7.875	377,499						455,000	08/05/2024
100135228		ROTONDA WEST	FL		11/08/2023	7.499	377,510						560,000	08/29/2023
100185927		DESERT HOT SPRINGS	CA		12/26/2024	8.499	377,532		(7)				413,000	12/05/2024
100167571		SARASOTA	FL		09/19/2024	7.990	377,547						465,000	07/19/2024
100185086		ORLANDO	FL		12/20/2024	7.250	377,547		(3)				470,000	11/26/2024
100031584		SAN JOSE	CA		03/29/2019	4.200	377,548						775,000	12/09/2018
100032059		HAYWARD	CA		03/29/2019	3.875	377,580						679,000	12/12/2018
100120871		KELLER	TX		08/28/2023	7.500	377,581						540,000	07/11/2023
100112861		FREDERICKSBUR	VA		06/29/2023	7.550	377,603						378,000	05/14/2022
100129801		HIGHLAND	CA		09/27/2023	7.999	377,631						475,000	09/01/2023
100141289		SALINAS	CA		01/30/2024	9.875	377,634						455,000	12/12/2023
100139192		SACRAMENTO	CA		12/28/2023	8.875	377,652						494,000	11/27/2023
100127656		WEST PALM BEACH	FL		09/08/2023	7.999	377,663						473,500	08/08/2023
100146927		BURLEY	ID		03/26/2024	7.125	377,664						510,000	01/26/2024
100129600		LEES SUMMIT	MO		09/29/2023	5.750	377,674						535,000	07/10/2023
100168492		OAKLEY	CA		09/25/2024	7.125	377,700						525,000	07/20/2024
100133594		NEWARK	NJ		10/23/2023	7.500	377,709						550,000	08/14/2023
100101202		FLORAL PARK	NY		04/28/2023	5.125	377,724						1,275,000	03/21/2022
100169846		WEST MELBOURNE	FL		09/30/2024	7.625	377,732						434,000	02/27/2024
100133435		PORT ARANSAS	TX		10/19/2023	8.500	377,734						491,000	09/05/2023
100178276		FRESNO	CA		11/19/2024	8.625	377,739						450,000	10/28/2024
100167028		PORT SAINT LUCIE	FL		09/13/2024	8.625	377,752						440,000	09/15/2023
100117705		PASADENA	CA		07/20/2023	5.875	377,759						1,450,000	03/01/2024
100147571		WESTLAKE	FL		04/03/2024	7.625	377,780						622,000	02/28/2024
100132286		LEBANON	TN		10/13/2023	7.500	377,798						520,000	08/29/2023
100144177		ST GEORGE	UT		03/07/2024	5.990	377,814						657,000	01/16/2024
100128424		NEW RIVER	AZ		09/15/2023	8.875	377,825						463,000	07/07/2023
100084960		MIAMI	FL		09/29/2022	6.625	377,845						529,000	08/24/2022
100026335		LOS ANGELES	CA		09/20/2018	4.875	377,879						807,500	04/30/2018
100127577		MIAMI	FL		09/08/2023	7.625	377,882						550,000	07/20/2023
100167445		SAPPHIRE	NC		09/16/2024	7.875	377,897						470,000	08/05/2024
100158895		ELIZABETH	CO		07/12/2024	5.990	377,909						491,000	05/13/2024
100171368		LEWISTON	ID		10/16/2024	6.990	377,912						490,000	09/04/2024
100134468		CINNAMINSON	NJ		10/30/2023	8.999	377,920						540,000	09/29/2023
100172987		BRASELTON	GA		10/25/2024	7.749	377,926		(47)				460,000	10/08/2024
100138047		SANTA ROSA BEACH	FL		12/13/2023	8.999	377,932						495,000	11/13/2023
100151169		RIVERSIDE	NJ		05/09/2024	9.874	377,937						460,000	03/28/2024
100151803		PALMDALE	CA		05/10/2024	6.750	377,937						605,000	04/16/2024
100068104		UNION CITY	CA		08/25/2021	3.374	377,940						1,075,000	07/08/2021
100068105		NEWARK	CA		08/25/2021	3.374	377,940						1,025,000	07/08/2021
100180560		MIAMI	FL		11/26/2024	7.625	377,951		(49)				450,000	11/08/2024
100176222		CELEBRATION	FL		12/20/2024	8.625	377,989		(11)				450,000	11/27/2024
100167580		LAS VEGAS	NV		09/19/2024	7.625	377,989						420,000	08/07/2024
100186189		GLENDALE	AZ		12/27/2024	8.500	377,994		(6)				450,000	12/05/2024
100109994		HAVERSTRAW	NY		06/22/2023	7.680	378,001						500,000	05/15/2023
100139707		UNITED KINGDOM	GBR		12/18/2023	6.590	378,001					(6,671)	526,500	09/21/2023
100169496		VISALIA	CA		09/30/2024	6.625	378,018						475,000	06/24/2024
100151691		PORT SAINT LUCIE	FL		05/10/2024	6.000	378,036						539,000	03/21/2024
100164385		QUEEN CREEK	AZ		08/21/2024	5.875	378,049						580,000	06/20/2024
100142963		HOUSTON	TX		02/09/2024	7.625	378,052						785,000	12/14/2023
100131621		ATLANTA	GA		10/06/2023	7.500	378,053						489,000	07/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151716		HACKETTSTOWN	NJ		05/10/2024	11.375	378,058						490,000	04/17/2024
100186329		ELLIJAY	GA		12/30/2024	5.875	378,062		1				575,000	11/25/2024
100141584		GLEN BURNIE	MD		01/30/2024	9.625	378,064						470,000	01/05/2024
100103409		PORT ISABEL	TX		06/16/2023	8.375	378,086		(195)				600,000	05/01/2023
3340079595		VALLEY STREAM	NY		07/19/2024	9.261	378,101						1,364,000	06/12/2024
100144205		PORT ORCHARD	WA		03/07/2024	6.500	378,122						521,000	01/08/2024
100155036		COTTONWOOD	AZ		07/19/2024	8.250	378,135						473,000	12/27/2023
100161386		WINTER GARDEN	FL		07/25/2024	7.125	378,142						525,000	05/31/2024
100081785		DEERFIELD BEACH	FL		04/12/2022	6.970	378,144						500,000	03/21/2022
100181362		HIGHLAND	CA		12/06/2024	10.250	378,146		(22)				494,000	11/15/2024
100109051		ATLANTA	GA		06/05/2023	7.875	378,191						520,000	05/03/2023
100101158		EAST ELMHURST	NY		04/28/2023	3.850	378,191						1,300,000	12/23/2021
100148239		SPRING HILL	FL		04/12/2024	8.125	378,197						480,000	02/27/2024
100171614		GOLD CANYON	AZ		10/16/2024	7.125	378,205						525,000	08/23/2024
100081179		PFLUGERVILLE	TX		03/18/2022	3.500	378,229						550,000	12/29/2021
3310080563		LOS ANGELES	CA		09/18/2024	8.428	378,230						2,700,000	07/09/2024
100031544		WOODLAND HILLS	CA		03/29/2019	4.250	378,262						740,000	12/07/2018
3340077220		MIAMI	FL		07/29/2024	10.099	378,266						1,680,000	05/23/2024
100148334		HERRIMAN	UT		04/12/2024	7.250	378,267						485,000	02/14/2024
100087927		MYRTLE BEACH	SC		10/25/2022	7.625	378,270						487,000	09/23/2022
100082177		QUEEN CREEK	AZ		04/14/2022	4.875	378,278						575,000	03/07/2022
100079226		MESA	AZ		02/14/2022	4.625	378,299						519,000	01/05/2022
100120675		GARDNER	MA		08/24/2023	8.875	378,317						496,000	07/27/2023
100162020		TRUCKEE	CA		07/31/2024	7.500	378,320						1,650,000	06/07/2024
100000504		LOS ANGELES	CA		09/27/2016	5.000	378,323						679,900	08/25/2016
100179342		SPOKANE	WA		12/27/2024	7.875	378,333		(6)				483,000	12/04/2024
100088161		PHOENIX	AZ		10/25/2022	7.249	378,338		(2)				630,000	09/28/2022
100172946		WILDWOOD	MO		10/25/2024	7.125	378,356		(51)				490,000	10/04/2024
100067399		SAN JOSE	CA		09/23/2021	3.499	378,360						1,280,000	07/19/2021
100043936		MILPITAS	CA		08/19/2020	6.500	378,368						832,200	12/04/2019
100161712		LAS VEGAS	NV		07/30/2024	7.499	378,369						492,000	06/27/2024
100135384		WOODBRIDGE	VA		11/13/2023	7.499	378,373						510,000	10/02/2023
100142874		LEWISTON	ME		02/09/2024	7.500	378,383						550,000	12/15/2023
100163299		ALLEN	TX		08/13/2024	7.499	378,400						500,000	07/19/2024
100165289		LOS ANGELES	CA		08/29/2024	7.999	378,406						1,050,000	08/02/2024
100133546		HOT SPRINGS	AR		10/19/2023	7.625	378,412						532,000	08/03/2023
100151591		PUNTA GORDA	FL		05/10/2024	7.875	378,413						470,000	03/20/2024
100173868		DENVER	CO		10/31/2024	6.500	378,429						445,000	08/28/2024
100170904		ORANGE	CA		10/11/2024	6.875	378,430						1,590,000	08/28/2024
100152571		FRISCO	TX		05/17/2024	7.000	378,445						531,000	04/03/2024
100162554		BIG BEAR LAKE	CA		08/12/2024	7.499	378,470						510,000	07/01/2024
100168495		MANCHESTER	NH		09/25/2024	7.625	378,488						500,000	07/29/2024
100169978		EL MONTE	CA		11/08/2024	6.875	378,489		(1)				512,000	10/02/2024
100175045		ELKTON	MD		11/05/2024	7.375	378,491		(39)				490,000	10/04/2024
100169146		LAS VEGAS	NV		09/27/2024	6.990	378,514						505,000	07/18/2024
100119883		SAN JOSE	CA		08/10/2023	8.125	378,519						1,675,000	06/08/2023
100151034		ELK GROVE	CA		05/08/2024	7.250	378,547						674,000	03/01/2024
100180453		LITTLE EGG HARBOR TWP	NJ		11/25/2024	5.990	378,556						550,000	10/08/2024
100154766		CINCINNATI	OH		07/19/2024	8.500	378,558						710,000	03/01/2024
100179988		DENT	MN		11/25/2024	7.124	378,579		(13)				537,000	10/18/2024
100129958		CENTRAL ISLIP	NY		09/27/2023	8.850	378,585						490,000	08/07/2023
100133379		SPRING CITY	PA		11/21/2023	8.375	378,603						503,000	09/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136599		FONTANA	CA		11/22/2023	8.750	378,620						593,000	10/30/2023
100132831		KISSIMMEE	FL		11/03/2023	9.000	378,636		7				660,000	06/16/2023
100139552		BOCA RATON	FL		12/28/2023	8.499	378,639						505,000	10/30/2023
100176611		KISSIMMEE	FL		11/15/2024	9.250	378,642		(40)				459,000	08/27/2024
100128333		RALEIGH	NC		09/14/2023	8.625	378,645		(92)				472,000	08/04/2023
100120471		ROSEBURG	OR		08/18/2023	10.250	378,654						480,000	07/03/2023
100119001		LONG BEACH	CA		07/27/2023	7.875	378,664		(34)				500,000	06/13/2023
100144617		OCEAN CITY	MD		03/13/2024	7.625	378,666						505,000	02/09/2024
100144619		OCEAN CITY	MD		03/13/2024	7.625	378,666						505,000	02/09/2024
100137333		BOULDER	WY		12/01/2023	8.374	378,670						500,000	10/25/2023
100184424		LYNWOOD	CA		12/17/2024	6.750	378,670		3				750,000	11/11/2024
100120491		DAVENPORT	FL		08/18/2023	9.999	378,674						490,000	07/19/2023
100180592		AUBURN	WA		11/26/2024	7.375	378,682		(2)				448,000	11/08/2024
100156781		AVONDALE	AZ		06/26/2024	7.375	378,685						535,000	06/06/2024
100101610		KAILUA KONA	HI		04/26/2023	7.625	378,690						479,000	03/02/2023
100186484		EVERGREEN	CO		12/30/2024	7.375	378,700						490,000	11/13/2024
100136219		PLEASANT GROVE	UT		11/20/2023	7.499	378,728						520,000	10/12/2023
100143528		FITCHBURG	MA		02/21/2024	8.370	378,738						525,000	01/19/2024
100162298		BELLINGHAM	WA		09/06/2024	7.500	378,741		1,884				585,000	07/30/2024
100175066		PALMDALE	CA		11/05/2024	7.625	378,762		(52)				520,000	10/02/2024
100182531		DURHAM	NC		12/12/2024	6.990	378,763		(9)				500,000	10/17/2024
100157862		SEVIERVILLE	TN		07/09/2024	7.624	378,776						464,000	05/20/2024
100155922		KISSIMMEE	FL		06/17/2024	7.625	378,780						522,000	04/17/2024
100148653		STEVENSON RANCH	CA		04/15/2024	6.750	378,785						667,000	01/18/2024
100145777		MILFORD	CT		05/08/2024	7.625	378,790						465,000	03/08/2024
100134695		YUBA CITY	CA		10/30/2023	7.625	378,797						550,000	09/18/2023
100154072		WASHINGTON	DC		06/06/2024	7.375	378,799						537,000	02/08/2024
100088992		BROOKHAVEN	GA		11/15/2022	8.500	378,801						530,000	10/20/2022
100143560		WYANDANCH	NY		02/21/2024	7.990	378,813						525,000	01/09/2024
100107996		SHIP BOTTOM	NJ		05/25/2023	6.625	378,820						550,000	04/04/2023
100178299		MONTEBELLO	CA		11/19/2024	6.999	378,830		(29)				640,000	10/01/2024
100134924		SEMINOLE	FL		10/30/2023	7.875	378,846						920,000	10/04/2023
100158181		UNITED KINGDOM	GBR		07/09/2024	3.790	378,847		9,596			(8,202)	407,500	07/27/2021
100131630		ROTONDA WEST	FL		10/06/2023	7.625	378,848						525,000	08/01/2023
100029705		BROOKLYN	NY		10/26/2018	4.000	378,901						478,800	06/08/2018
100147059		LEITCHFIELD	KY		03/27/2024	6.625	378,906						561,000	01/23/2024
3500100384		DUSON	LA		09/30/2024	8.805	378,909						9,540,000	06/24/2024
100165832		MIAMI	FL		08/29/2024	7.750	378,914						505,000	06/18/2024
100115925		GOODYEAR	AZ		07/20/2023	7.125	378,914						585,000	05/18/2023
100120423		WOLCOTT	CT		08/18/2023	7.999	378,932						750,000	07/28/2023
100142475		KIHEI	HI		03/08/2024	7.750	378,951						480,000	02/02/2024
100030661		RIDGEFIELD	NJ		04/09/2019	4.350	378,956						497,800	08/22/2018
100163837		COPPELL	TX		09/27/2024	8.500	378,960						498,000	08/16/2024
100076374		DECATUR	GA		12/23/2021	5.490	378,986						420,000	11/23/2021
100166061		ASHAWAY	RI		09/09/2024	8.124	378,993						410,000	07/11/2024
100169106		OCEAN CITY	MD		09/27/2024	6.990	378,995						500,000	07/25/2024
100165366		ALTAMONTE SPRINGS	FL		08/29/2024	7.999	378,995						465,000	08/02/2024
100088850		PETALUMA	CA		11/15/2022	7.375	378,996						655,000	10/12/2022
100011401		SAN JOSE	CA		12/23/2016	4.250	379,000						954,000	02/07/2022
100030625		SUTTER CREEK	CA		12/20/2018	5.500	379,016						1,000,000	09/30/2018
100137106		CHICAGO	IL		11/28/2023	9.375	379,036						507,000	07/24/2023
100174316		BRADENTON	FL		10/31/2024	7.625	379,044						417,000	04/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175858		MONTICELLO	NY		11/12/2024	6.990	379,052		1				550,000	09/23/2024
100140003		EMERALD ISLE	NC		01/09/2024	7.625	379,054						500,000	11/17/2023
100100100		MONETA	VA		03/28/2023	7.750	379,076						645,000	03/03/2023
100160031		NASHVILLE	TN		07/17/2024	6.990	379,088						540,000	05/07/2024
100080212		ODESSA	FL		02/25/2022	5.062	379,094						435,000	02/09/2022
100136552		ST PETERSBURG	FL		11/20/2023	7.125	379,105						535,000	10/03/2023
100109304		PORT BOLIVAR	TX		06/12/2023	6.624	379,115						540,000	05/01/2023
100090780		MIAMI	FL		02/28/2023	9.375	379,121						475,000	12/30/2022
100127487		STOCKTON	CA		09/08/2023	7.500	379,125						539,000	08/01/2023
100083822		RIVERVIEW	FL		07/12/2022	7.750	379,132						490,000	06/01/2022
100176123		CHICAGO	IL		12/20/2024	7.500	379,164		(4)				670,000	11/12/2024
100129698		MT ANGEL	OR		09/29/2023	7.875	379,169						502,000	08/08/2023
100134756		ODESSA	FL		10/30/2023	8.500	379,175						495,000	09/27/2023
100133322		MORENO VALLEY	CA		11/29/2023	8.750	379,184						496,000	10/17/2023
100162024		VALRICO	FL		07/31/2024	7.500	379,188						495,000	06/13/2024
100158668		MORENO VALLEY	CA		07/10/2024	5.500	379,195						575,000	04/08/2024
100135858		CANTON	GA		11/13/2023	8.250	379,199						470,000	09/29/2023
100102152		FREDERICKSBURG	VA		04/14/2023	8.625	379,205		(100)				526,000	03/03/2023
100171633		LYNDEN	WA		10/16/2024	6.990	379,219						465,000	08/26/2024
100173871		WASHINGTON	DC		10/31/2024	7.875	379,223						465,000	08/08/2024
4010049372		TRENTON	NJ		04/26/2023	7.990	379,232						502,000	02/23/2023
100091374		MORENO VALLEY	CA		02/22/2023	7.499	379,256						510,000	01/05/2023
100081083		POWDER SPRINGS	GA		03/18/2022	3.374	379,263						555,000	01/17/2022
100089403		ARGYLE	TX		11/17/2022	8.750	379,264						620,000	10/31/2022
100134578		ANCHORAGE	AK		10/30/2023	7.875	379,279						475,000	10/13/2023
100030990		OCEANSIDE	CA		03/29/2019	3.625	379,284						490,000	12/08/2018
100171748		ORANGEVALE	CA		10/17/2024	7.375	379,291						496,000	09/12/2024
100181863		TAVERNIER	FL		12/12/2024	7.125	379,295		(6)				500,000	09/04/2024
100176849		LOS ANGELES	CA		11/15/2024	7.125	379,306		(58)				660,000	09/20/2024
100076218		PUYALLUP	WA		01/07/2022	4.500	379,316						485,000	10/26/2021
100139496		ROSELLE	NJ		12/28/2023	8.499	379,326						513,000	12/01/2023
100054800		BURKE	VA		03/23/2021	4.375	379,341						660,000	01/03/2021
100172611		GLENDALE	AZ		10/23/2024	6.875	379,381						518,000	09/11/2024
100090765		ANNA	TX		02/28/2023	9.750	379,395						447,000	01/12/2023
100054711		BROOKLYN	NY		03/23/2021	4.250	379,399						763,000	12/31/2020
100100440		BROOKLYN	NY		04/27/2023	6.125	379,407		6,029				530,000	04/01/2022
100080393		LAHAINA	HI		04/14/2022	4.875	379,411						550,000	01/24/2022
100067970		SEATTLE	WA		09/23/2021	3.625	379,412						585,000	08/13/2021
100151704		DOYLESTOWN	PA		05/10/2024	7.250	379,437						578,000	03/27/2024
100101071		LAKEWOOD	NJ		04/28/2023	4.500	379,450						950,000	03/18/2022
100144041		PEORIA	AZ		03/07/2024	7.625	379,464						554,000	02/06/2024
100148065		ONTARIO	CA		04/10/2024	7.625	379,492						590,000	02/22/2024
100054567		CHAPEL HILL	NC		03/23/2021	4.625	379,498						480,000	12/31/2020
100140973		SALINAS	CA		03/28/2024	7.875	379,517						650,000	01/19/2024
100116316		LITTLE NECK	NY		07/20/2023	4.250	379,521						840,000	03/01/2024
100159848		BOYNTON BEACH	FL		08/16/2024	8.490	379,549						489,000	03/11/2024
100083867		LEESBURG	FL		07/12/2022	6.500	379,560						491,000	06/09/2022
100011811		WINDSOR	CA		03/08/2017	4.125	379,577						667,500	09/02/2016
100032038		DALY CITY	CA		03/29/2019	3.625	379,587						1,000,000	12/08/2018
100135220		ORANGE BEACH	AL		11/08/2023	7.624	379,604						512,000	09/14/2023
100117752		SAINT CLOUD	FL		07/20/2023	7.500	379,620						712,000	03/01/2024
100140203		PASCOAG	RI		01/11/2024	9.875	379,622						500,000	11/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100120849		SEATTLE	WA		08/25/2023	7.375	379,630						510,000	07/11/2023
100163270		SARASOTA	FL		08/13/2024	7.499	379,647						492,000	07/23/2024
100180029		MORGANTON	NC		11/25/2024	6.624	379,648		(5)				520,000	09/25/2024
100185305		HOLLY SPRINGS	GA		12/20/2024	7.500	379,650		(6)				536,000	10/16/2024
100088164		GLENDALE	AZ		10/25/2022	7.625	379,666		(26)				535,000	10/03/2022
100184968		TAMARAC	FL		12/19/2024	8.499	379,667		(13)				452,000	11/22/2024
100168023		SACRAMENTO	CA		09/20/2024	7.990	379,671						570,000	04/23/2024
100115970		RALEIGH	NC		07/20/2023	6.875	379,677						510,000	06/02/2023
100136646		WEST MELBOURNE	FL		11/22/2023	9.750	379,679						475,000	09/22/2023
100145857		TOMS RIVER	NJ		03/15/2024	8.000	379,692						605,000	02/08/2024
100162817		INDIO	CA		08/12/2024	7.490	379,716						500,000	06/14/2024
100170278		VASS	NC		10/08/2024	7.500	379,753						475,000	08/13/2024
100145802		NOVI	MI		05/08/2024	7.875	379,758						475,000	03/28/2024
4010055716		TRENTON	NJ		09/28/2023	7.855	379,769						500,000	06/28/2023
100115851		LAS VEGAS	NV		07/20/2023	6.875	379,776						552,000	05/22/2023
100164723		OCOEE	FL		08/23/2024	7.125	379,817						508,000	07/30/2024
100178326		CATHEDRAL CITY	CA		11/19/2024	6.499	379,821		(12)				530,000	10/25/2024
100134795		WINTER GARDEN	FL		10/30/2023	8.500	379,834						511,000	09/27/2023
100167831		SAN BERNARDINO	CA		09/20/2024	7.499	379,839						485,000	08/22/2024
100159003		TALLAHASSEE	FL		08/15/2024	7.875	379,893						442,000	07/17/2024
100169558		GLEN HAVEN	CO		09/30/2024	8.625	379,897						494,000	07/02/2024
100170465		FITCHBURG	MA		10/09/2024	7.875	379,907						513,000	09/03/2024
100160532		CAPE MAY COURT HOUSE	NJ		07/19/2024	7.250	379,927						475,000	06/20/2024
100169408		MONROE	WA		09/30/2024	7.625	379,936		(48)				510,000	04/18/2024
100071991		MARATHON	FL		10/29/2021	4.250	379,940						490,000	09/30/2021
100139584		APOPKA	FL		12/28/2023	8.625	379,946						500,000	11/20/2023
100171246		ONTARIO	CA		10/16/2024	7.125	379,956						730,000	08/28/2024
100145097		UNITED KINGDOM	GBR		03/12/2024	3.390	379,959		18,016			(8,317)	385,000	02/20/2020
100143502		SACRAMENTO	CA		02/21/2024	8.000	379,962						500,000	01/23/2024
100149454		WACO	TX		04/24/2024	7.625	379,965						472,000	03/11/2024
100120531		AURORA	CO		08/18/2023	6.875	379,966						488,000	07/19/2023
100164338		SMYRNA	TN		08/21/2024	7.125	379,973						555,000	06/24/2024
100152437		RENTON	WA		05/17/2024	7.500	379,974						610,000	04/05/2024
100132485		MANTECA	CA		11/03/2023	7.875	379,982						520,000	06/02/2023
100100095		CHICAGO	IL		03/28/2023	8.375	379,993		36				489,000	02/13/2023
100134560		LANHAM	MD		10/30/2023	8.750	380,007						480,000	09/15/2023
100158482		HOUSTON	TX		07/10/2024	8.000	380,009						485,000	04/09/2024
100025671		LYNWOOD	CA		09/20/2018	5.000	380,013						470,250	04/30/2018
100182535		WOODSTOCK	GA		12/12/2024	7.125	380,014		(11)				497,000	10/30/2024
100139804		UNITED KINGDOM	GBR		12/18/2023	7.590	380,017					(6,671)	570,000	09/10/2021
100100372		LAS VEGAS	NV		04/27/2023	6.250	380,030		631				624,500	03/16/2022
100165788		ANDERSON	SC		08/29/2024	7.750	380,041						467,000	07/30/2024
100140744		CORAL SPRINGS	FL		01/22/2024	8.624	380,042						598,000	12/13/2023
100118027		FONTANA	CA		07/20/2023	6.250	380,042						585,000	03/01/2024
100132656		AUBURN	WA		11/03/2023	8.250	380,044						505,000	07/30/2023
100049246		WARWICK	NY		11/20/2020	4.375	380,066						427,500	07/31/2020
100128466		SANDIA PARK	NM		09/15/2023	7.990	380,067						558,000	07/17/2023
100162990		MINNEAPOLIS	MN		08/12/2024	8.000	380,068						495,000	06/17/2024
100161065		SUMMERVILLE	SC		07/24/2024	6.990	380,073						477,000	05/28/2024
100119909		ARVADA	CO		08/10/2023	7.625	380,086						497,000	06/13/2023
100171505		JEROME	MI		10/16/2024	7.125	380,094						480,000	08/16/2024
100164796		PORT CHARLOTTE	FL		08/26/2024	5.990	380,101						522,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181921		THE VILLAGES	FL		12/12/2024	6.625	380,101		4				530,000	09/11/2024
100090265		SUNNY ISLES BEACH	FL		01/13/2023	10.500	380,106						510,000	12/01/2022
100165871		LA QUINTA	CA		08/30/2024	7.625	380,119		(35)				615,000	07/19/2024
100128496		HIALEAH	FL		09/15/2023	8.375	380,122						509,000	08/01/2023
100162623		JACKSON	NJ		08/12/2024	7.490	380,124						470,000	06/28/2024
100079747		ROY	WA		04/25/2022	4.750	380,140						524,000	01/12/2022
100168641		PARLIER	CA		09/25/2024	7.125	380,141						575,000	08/13/2024
100138384		CAPE CORAL	FL		12/18/2023	8.124	380,143						490,000	11/10/2023
100148254		WAKE FOREST	NC		04/12/2024	7.000	380,153						510,000	02/20/2024
100146715		TACOMA	WA		03/20/2024	7.875	380,155		(70)				575,000	02/13/2024
100174363		QUEEN CREEK	AZ		10/31/2024	6.624	380,158						435,000	04/04/2024
100161027		FARMINGTON	MN		07/24/2024	6.875	380,171						560,000	05/07/2024
100156627		LAKE ARIEL	PA		06/24/2024	7.625	380,171						470,000	04/12/2024
100139737		UNITED KINGDOM	GBR		12/18/2023	6.590	380,207						455,000	08/07/2023
100140061		TACOMA	WA		01/09/2024	7.625	380,221						505,000	11/21/2023
100145099		UNITED KINGDOM	GBR		03/12/2024	3.390	380,223						440,000	02/21/2020
100129724		LAS VEGAS	NV		09/29/2023	6.625	380,226						525,000	08/07/2023
100135763		LYNNWOOD	WA		11/10/2023	6.625	380,236						850,000	10/03/2023
100048927		TRUMBULL	CT		11/20/2020	3.625	380,238						399,000	07/31/2020
100131940		LANCASTER	CA		10/13/2023	7.625	380,254						480,000	08/21/2023
100083245		AUSTIN	TX		05/10/2022	6.625	380,260						550,000	03/07/2022
100134291		LAKE FOREST	CA		10/27/2023	8.375	380,276						465,000	09/20/2023
100167514		HOUSTON	TX		10/31/2024	7.500	380,276		(7)				501,000	10/04/2024
100150597		LEANDER	TX		05/03/2024	7.500	380,289						500,000	02/02/2024
100179971		HAMILTON	IN		11/25/2024	6.625	380,291						475,000	10/08/2024
100087178		WORCESTER	MA		10/25/2022	5.500	380,300						570,000	01/04/2022
100127571		SACRAMENTO	CA		09/08/2023	7.625	380,323						505,000	07/18/2023
100155337		FRUITLAND PARK	FL		07/19/2024	8.875	380,332						480,000	07/31/2023
100151616		MONTGOMERY	TX		05/10/2024	7.500	380,337						505,000	03/28/2024
100146759		TACOMA	WA		03/20/2024	7.875	380,338		(71)				575,000	02/13/2024
100133370		PHOENIX	AZ		11/21/2023	8.000	380,339						514,000	09/06/2023
100142115		CYPRESS	TX		02/29/2024	7.750	380,339						470,000	02/01/2024
100028874		TARRYTOWN	NY		10/26/2018	4.250	380,351						489,250	05/31/2018
3340083929		SEAFORD	NY		09/03/2024	8.879	380,358						1,600,000	08/20/2024
100186390		APEX	NC		12/30/2024	7.000	380,378						510,000	10/16/2024
100054383		WALDORF	MD		03/23/2021	3.500	380,393						441,900	12/31/2020
100140255		MYRTLE BEACH	SC		01/18/2024	8.125	380,396						498,000	11/29/2023
100102496		CHULA VISTA	CA		06/07/2023	7.250	380,397						865,000	10/18/2022
100160846		LONG BEACH	CA		07/24/2024	7.000	380,416						604,000	06/08/2024
100117928		MORENO VALLEY	CA		07/20/2023	6.875	380,437						579,000	03/01/2024
100131878		MIAMI GARDENS	FL		10/06/2023	7.875	380,445						560,000	09/22/2023
100144507		TAMPA	FL		04/26/2024	6.500	380,448						525,000	03/04/2024
100137648		PHOENIX	AZ		12/08/2023	7.875	380,485						515,000	10/03/2023
100165892		OAKLAND PARK	FL		08/30/2024	7.500	380,486						770,000	07/26/2024
100148805		FREDERICK	MD		04/17/2024	5.990	380,489						539,000	09/29/2023
100109210		MESA	AZ		07/21/2023	6.875	380,497						540,000	06/14/2023
100117418		FONTANA	CA		07/20/2023	4.500	380,504						598,500	03/01/2024
100164169		CLINTON	UT		08/21/2024	8.750	380,505						475,000	07/31/2024
100138083		ROCKVILLE	MD		12/13/2023	8.125	380,512						680,000	11/13/2023
100136478		MONUMENT	CO		11/20/2023	5.990	380,518						574,000	09/27/2023
100165627		PORTLAND	OR		10/04/2024	8.500	380,519						473,000	08/28/2024
100165763		SOMERSET	TX		08/29/2024	9.500	380,535						543,000	05/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181955		GRAND JUNCTION	CO		12/12/2024	6.124	380,569		20				560,000	10/10/2024
100148144		VALLEY PARK	MO		05/15/2024	7.125	380,589						480,000	04/08/2024
100170254		AUSTIN	TX		10/08/2024	7.625	380,597						469,000	08/02/2024
100090585		AMSTERDAM/AMSTELVEEN	NLD		12/28/2022	6.150	380,620					(25,027)	525,000	12/01/2023
100085065		DEN HAAG	NLD		07/27/2022	4.000	380,620					(25,027)	462,587	12/01/2023
100161666		HENGELO	NLD		07/29/2024	5.500	380,620					(17,090)	462,000	07/03/2024
100180821		S-GRAVENHAGE	NLD		11/27/2024	5.550	380,620					(7,607)	459,375	10/29/2024
100108393		ASHEVILLE	NC		05/25/2023	7.929	380,622						537,000	05/04/2023
100142662		LONG BEACH	CA		02/08/2024	7.124	380,634						520,000	12/15/2023
100030640		ANTIOCH	CA		04/09/2019	5.250	380,644						770,000	04/28/2023
100110246		OAK ISLAND	NC		06/30/2023	7.125	380,651						525,000	04/14/2023
100165514		SACRAMENTO	CA		08/29/2024	7.875	380,653						530,000	06/21/2024
100117061		JERSEY CITY	NJ		07/20/2023	4.875	380,659						630,000	03/01/2024
100138008		NOVATO	CA		12/13/2023	8.999	380,688						982,000	11/17/2023
100164559		ROSEVILLE	CA		08/21/2024	6.990	380,701						540,000	06/17/2024
100130346		DAVENPORT	FL		09/28/2023	9.250	380,748						495,000	07/31/2023
100181300		(PACOIMA AREA) LOS ANGELES	CA		12/06/2024	6.875	380,764		(11)				700,000	11/14/2024
100120888		SYRACUSE	UT		08/30/2023	6.999	380,777						523,000	07/20/2023
100151383		MIAMI	FL		05/10/2024	6.500	380,794						515,000	03/20/2024
100131973		BOWIE	MD		10/13/2023	7.125	380,796						515,000	08/25/2023
100129543		GALIVANTS FERRY	SC		09/29/2023	7.625	380,830						508,000	08/01/2023
100185917		ARLINGTON	TX		12/26/2024	7.250	380,837		(5)				555,000	12/05/2024
100146699		FINKSBURG	MD		03/20/2024	9.250	380,853						455,000	02/19/2024
100134009		BAY SHORE	NY		10/25/2023	8.200	380,881						560,000	09/15/2023
100186437		TOMS RIVER	NJ		12/30/2024	6.875	380,890						505,000	11/01/2024
100103604		OAKLAND	CA		05/08/2023	9.125	380,919						470,000	03/09/2023
100149359		HENDERSON	NV		04/24/2024	7.125	380,925						505,000	02/26/2024
100065119		WELLINGTON	FL		07/14/2021	3.990	380,979						560,000	04/30/2021
100160349		KISSIMMEE	FL		09/06/2024	7.375	381,007		(10)				515,000	07/18/2024
100180623		REISTERSTOWN	MD		11/26/2024	8.750	381,047		(8)				445,000	11/08/2024
100139646		ROSEVILLE	CA		12/28/2023	9.375	381,054						470,000	11/29/2023
100180548		COMPTON (AREA)	CA		11/26/2024	6.499	381,057		17				595,000	11/04/2024
100160529		COLORADO SPRINGS	CO		07/19/2024	6.499	381,088						500,000	06/20/2024
100160560		SICKLERVILLE	NJ		07/19/2024	8.250	381,093						475,000	06/28/2024
100109360		WOODLAND PARK	CO		06/12/2023	7.625	381,096						498,000	04/05/2023
100173218		PORT ISABEL	TX		10/30/2024	6.625	381,115						510,000	08/30/2024
100054581		SCOTCH PLAINS	NJ		03/23/2021	6.500	381,119						860,000	01/05/2021
100158083		INDIALANTIC	FL		07/09/2024	7.625	381,121						535,000	04/29/2024
100120427		GREENFIELD	CA		08/18/2023	7.375	381,149						555,000	06/30/2023
100163332		SAN DIEGO	CA		08/13/2024	7.125	381,149						535,000	07/17/2024
100178226		OAKLEY	UT		11/19/2024	6.999	381,150		(28)				570,000	10/25/2024
100081805		PARK CITY	UT		03/30/2022	4.887	381,151		79				1,750,000	03/11/2022
100114677		PERRIS	CA		06/29/2023	6.875	381,156						550,000	05/26/2023
100136043		MIAMI	FL		11/16/2023	7.875	381,171						502,000	10/06/2023
100165472		FORT LEE	NJ		08/29/2024	7.124	381,173						510,000	06/28/2024
100108988		SUPPLY	NC		05/31/2023	8.500	381,215						488,000	04/18/2023
100031798		SAN FRANCISCO	CA		03/29/2019	3.000	381,221						1,102,000	12/07/2018
100115673		PHOENIX	AZ		07/20/2023	7.625	381,282						513,000	05/26/2023
100186425		RUIDOSO	NM		12/30/2024	7.250	381,293						533,000	11/01/2024
100181526		NAPLES	FL		12/06/2024	7.000	381,324						523,000	10/21/2024
100170159		CORVALLIS	OR		10/08/2024	6.624	381,329						503,000	08/28/2024
100152382		FAIRFAX	VA		05/17/2024	7.500	381,332						540,000	03/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185874		RIVERSIDE	CA		12/26/2024	6.999	381,344		(3)				538,000	12/09/2024
3340083433		RONKONKOMA	NY		10/10/2024	8.668	381,348						1,540,000	08/12/2024
100082994		PLAISTOW	NH		05/05/2022	5.875	381,364						594,000	03/15/2022
100167605		MILLSBORO	DE		09/19/2024	8.625	381,367						467,000	07/29/2024
100160192		KATY	TX		07/18/2024	7.625	381,371						431,000	05/14/2024
100015841		LAGUNA BEACH	CA		02/27/2018	4.625	381,403						1,500,000	01/19/2018
100088264		HICKSVILLE	NY		10/17/2022	7.990	381,418						615,000	09/23/2022
100139510		PLAINFIELD	NJ		12/28/2023	9.125	381,433						575,000	12/04/2023
100165013		LITHIA	FL		08/28/2024	7.374	381,437						470,000	08/06/2024
100117745		ORANGE	CA		07/20/2023	7.125	381,438						766,000	03/01/2024
100144310		OVIEDO	FL		03/07/2024	9.749	381,444						483,000	01/30/2024
100079652		PANORAMA CITY LOS ANGELES	CA		04/08/2022	6.625	381,446						687,000	01/13/2022
100151239		APEX	NC		05/10/2024	7.625	381,450						505,000	03/18/2024
100152776		GLEN COVE	NY		05/22/2024	8.624	381,453						615,000	04/26/2024
100135173		GAITHERSBURG	MD		11/07/2023	8.875	381,468						510,000	07/27/2023
100179594		ELK GROVE	CA		11/21/2024	7.125	381,471		(7)				495,000	09/13/2024
100167608		LINDEN	NJ		09/19/2024	7.500	381,487						630,000	08/13/2024
100133703		PUYALLUP	WA		10/23/2023	6.875	381,500						523,000	08/24/2023
100148383		BROWNSBURG	IN		04/12/2024	6.990	381,509						480,000	02/16/2024
100087045		MONKTON	MD		11/04/2022	6.375	381,525						680,000	09/23/2022
100170175		HOLLYWOOD	FL		10/08/2024	6.625	381,528						665,000	07/22/2024
100067627		LAKEWOOD	CO		09/23/2021	4.375	381,530						500,000	07/21/2021
100081337		SURFSIDE BCH	SC		03/18/2022	3.750	381,550						587,000	12/16/2021
100165059		SAN JACINTO	CA		08/28/2024	8.375	381,550		213				525,000	07/25/2024
100074172		WILTON MANORS	FL		12/09/2021	5.375	381,554						512,500	11/02/2021
100085051		HAARLEM	NLD		07/27/2022	3.350	381,555					(25,089)	550,000	12/01/2023
100103845		ROOSEVELT	NY		05/10/2023	7.450	381,556						600,000	04/21/2023
100131842		SUISUN CITY	CA		10/06/2023	9.875	381,564						480,000	09/07/2023
100141752		OCEANSIDE	NY		01/30/2024	8.750	381,601						640,000	12/06/2023
100149374		DOWNINGTOWN	PA		04/24/2024	5.500	381,611						510,000	02/28/2024
100132355		CANTON	GA		11/03/2023	7.375	381,631						607,000	07/08/2022
100075983		CANTON	MA		01/07/2022	4.750	381,646						555,000	09/30/2021
100136525		NAPLES	FL		11/20/2023	7.625	381,652						520,000	09/27/2023
100182371		MIAMI	FL		12/12/2024	6.875	381,662		3				535,000	10/02/2024
100048715		MIAMI	FL		11/20/2020	4.375	381,677						323,000	07/31/2020
100182625		DAYTONA BEACH	FL		12/12/2024	6.499	381,677		4				570,000	10/29/2024
100158282		UNITED KINGDOM	GBR		07/09/2024	9.750	381,687		77			(8,264)	440,000	10/29/2021
100115596		MIAMI	FL		07/19/2023	7.999	381,697						450,000	06/08/2023
100146975		AUBURN	AL		03/26/2024	7.990	381,699						500,000	02/13/2024
100115751		HOWELL	NJ		07/20/2023	6.624	381,707						535,000	05/31/2023
100116015		BLOOMINGTON	MN		07/20/2023	7.500	381,715						480,000	06/05/2023
100102710		GRAND PRAIRIE	TX		06/22/2023	9.500	381,717						429,000	01/09/2023
100169295		HIALEAH	FL		09/27/2024	7.500	381,729						645,000	08/16/2024
100073539		LONG BEACH	CA		10/26/2021	4.000	381,744						770,000	09/23/2021
100182707		MOHAVE VALLEY	AZ		12/12/2024	7.500	381,752		(10)				500,000	10/15/2024
100152621		KISSIMMEE	FL		05/17/2024	6.990	381,757						520,000	03/14/2024
100114760		MERCED	CA		07/07/2023	8.499	381,764						510,000	06/03/2023
100154979		PIONEER	CA		07/19/2024	10.250	381,764						480,000	09/08/2023
100087194		NEW ORLEANS	LA		10/25/2022	5.750	381,772						1,819,000	07/19/2022
100181917		SANFORD	FL		12/12/2024	7.125	381,777		(3)				515,000	10/07/2024
100081481		ASHBURN	VA		03/18/2022	3.375	381,782						687,000	01/14/2022
100165248		CANTERBURY	NH		08/29/2024	7.499	381,811		(16)				580,000	08/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152441		RANDLE	WA		05/17/2024	6.875	381,819						517,000	03/28/2024
100080902		FORT WALTON BEACH	FL		04/01/2022	6.250	381,833						485,000	02/25/2022
100186530		MEDORA	IN		12/30/2024	7.625	381,837						461,000	11/07/2024
100152840		PALMDALE	CA		05/22/2024	9.999	381,841						405,000	05/03/2024
100170220		OKLAHOMA CITY	OK		10/08/2024	7.625	381,853						416,000	07/30/2024
100102842		MATHER	CA		06/22/2023	7.750	381,866						570,000	02/16/2023
100173733		VAIL	AZ		10/30/2024	8.875	381,875						458,000	07/31/2024
100128437		HARTFORD	CT		09/15/2023	8.875	381,901						510,000	02/10/2023
100054783		LINDEN	NJ		03/23/2021	10.000	381,902						311,900	01/05/2021
100159971		COCONUT CREEK	FL		08/16/2024	7.750	381,904						470,000	05/24/2024
100128395		EAST STROUDSBURG	PA		09/15/2023	8.125	381,916						487,000	07/01/2023
100101535		JACKSONVILLE	FL		04/26/2023	6.125	381,918						570,000	02/27/2023
100102639		PERRIS	CA		06/22/2023	8.375	381,930						585,000	12/09/2022
100186199		BEL AIR	MD		12/27/2024	8.874	381,932		(6)				485,000	12/09/2024
100150837		ATLANTA	GA		05/08/2024	7.624	381,938						500,000	03/28/2024
100168202		GLENDALE	AZ		09/20/2024	7.500	381,948						512,000	03/27/2024
100120996		MERCED	CA		08/30/2023	7.500	381,949						520,000	07/03/2023
100103723		RIALTO	CA		05/08/2023	8.999	381,953						500,000	03/20/2023
100030683		SILVER SPRING	MD		04/09/2019	3.750	381,955						460,750	07/31/2018
100144258		BOCA RATON	FL		03/08/2024	7.250	381,958						510,000	02/02/2024
100131611		SPOKANE	WA		10/06/2023	7.625	381,958						510,000	07/21/2023
100152894		PAWTUCKET	RI		05/22/2024	8.125	381,967						475,000	05/03/2024
100186217		OLNEY	MD		12/27/2024	7.624	381,969		1				513,000	11/07/2024
100057883		ORLANDO	FL		06/30/2021	4.625	381,986						600,000	05/07/2021
100179548		DENVER	CO		11/21/2024	6.625	381,987		(5)				485,000	09/12/2024
100162838		NOKOMIS	FL		08/12/2024	7.000	382,008						523,000	06/18/2024
100149008		BAKERSFIELD	CA		04/19/2024	8.000	382,029						560,000	03/05/2024
100078264		ASHLAND	OR		02/10/2022	3.500	382,052						900,000	01/31/2022
100100196		BRENTWOOD	NY		03/17/2023	7.871	382,071						625,000	02/16/2023
100076591		LA HABRA	CA		12/16/2021	4.375	382,078						760,000	11/23/2021
100156203		HOUSTON	TX		06/20/2024	7.625	382,079						510,000	04/30/2024
100053346		POMFRET CENTER	CT		03/23/2021	3.625	382,082						475,000	01/05/2021
100156305		LOCUST	NC		07/25/2024	9.500	382,092						405,000	06/12/2024
100115658		NAVARRE	FL		07/19/2023	8.499	382,095						465,000	06/09/2023
100144770		UNITED KINGDOM	GBR		03/12/2024	9.500	382,100					(8,392)	444,983	03/26/2020
100176748		DACULA	GA		11/15/2024	7.875	382,117		(35)				477,000	05/10/2024
100065596		WATSONVILLE	CA		07/28/2021	3.500	382,126						554,000	05/10/2021
100128834		LITHIA	FL		09/21/2023	9.375	382,126						496,000	07/26/2023
100173378		CARROLLTON	TX		10/30/2024	6.990	382,127						500,000	09/20/2024
100185480		POMPANO BEACH	FL		12/20/2024	6.625	382,134		5				550,000	11/07/2024
100142828		LAS VEGAS	NV		02/09/2024	7.375	382,143						545,000	11/08/2023
100142965		FORT MYERS	FL		02/09/2024	7.625	382,161						500,000	12/22/2023
100174614		BRADENTON	FL		10/31/2024	7.000	382,163						630,000	01/22/2024
100019672		LOS ANGELES	CA		07/26/2018	5.125	382,171						826,250	04/13/2018
100053573		WAYNE	NJ		03/23/2021	3.625	382,179						396,000	01/06/2021
100159032		SANDY SPRINGS	GA		08/15/2024	9.125	382,190						981,000	07/19/2024
100116392		OXNARD	CA		07/20/2023	6.375	382,195						650,000	03/01/2024
100159467		WATCHUNG	NJ		07/15/2024	7.125	382,199						900,000	05/29/2024
100103689		PAYETTE	ID		05/08/2023	7.499	382,202		75				558,300	03/30/2023
100146644		WOONSOCKET	RI		03/20/2024	9.999	382,203						465,000	02/16/2024
100108264		EAGLE MOUNTAIN	UT		05/24/2023	9.499	382,207						470,000	05/08/2023
100165268		LOS ANGELES	CA		08/29/2024	7.499	382,228						501,000	07/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144580		SACRAMENTO	CA		04/26/2024	8.000	382,237						510,000	03/13/2024
100068211		MARTINEZ	CA		08/25/2021	4.374	382,243						975,000	06/28/2021
100065292		THOUSAND OAKS	CA		07/28/2021	3.625	382,271						605,000	06/14/2021
100048940		BOGOTA	NJ		11/20/2020	4.500	382,274						408,500	07/31/2020
100172867		ONTARIO	CA		10/25/2024	8.625	382,285						685,000	09/24/2024
100108332		ELIZABETH	NJ		05/25/2023	8.200	382,286		70				500,000	05/08/2023
100031041		LIGHTHOUSE POINT	FL		03/29/2019	4.030	382,295						570,000	12/08/2018
100175247		MILTON	GA		11/05/2024	5.990	382,298						545,000	08/28/2024
100064903		SAN BERNARDINO	CA		07/14/2021	4.500	382,358						615,000	05/14/2021
100087254		CAPE CORAL	FL		10/25/2022	5.125	382,359						550,000	05/09/2022
100144424		JURUPA VALLEY	CA		03/07/2024	8.125	382,390						475,000	01/13/2024
100167603		STUART	FL		09/19/2024	8.125	382,398						478,000	07/29/2024
100162753		STOCKTON	CA		08/12/2024	7.620	382,401						530,000	06/17/2024
4010066291		BALTIMORE	MD		01/10/2024	8.410	382,402						500,000	11/14/2023
100092057		NEW HYDE PARK	NY		02/09/2023	8.535	382,422						585,000	01/20/2023
100138182		LILBURN	GA		12/14/2023	8.250	382,428						478,000	10/25/2023
100110462		WASHINGTON	DC		06/30/2023	7.125	382,466						493,000	04/28/2023
100065146		OAKLAND	CA		07/14/2021	3.625	382,467						1,175,000	05/25/2021
100152739		HEMET	CA		05/22/2024	7.624	382,503						460,000	04/29/2024
100181998		APEX	NC		12/12/2024	6.000	382,514		21				581,000	10/18/2024
100010865		VIRGINIA BEACH	VA		12/23/2016	5.000	382,530						405,000	09/15/2016
100171643		WOODLAND	WA		10/16/2024	6.625	382,531						500,000	08/29/2024
100000559		KAHULUI	HI		09/27/2016	3.625	382,566						483,579	08/22/2016
100150208		IDYLLWILD	CA		04/30/2024	7.750	382,573						475,000	03/22/2024
100169862		BRYSON CITY	NC		09/30/2024	7.625	382,576						445,000	04/01/2024
100151999		ROSWELL	GA		06/14/2024	8.750	382,589						550,000	05/21/2024
100038987		MEATH	IRL		09/27/2019	4.400	382,604					(24,965)	339,273	11/30/2018
100139034		SUN CITY CENTER	FL		12/22/2023	8.375	382,617						483,000	10/16/2023
100087441		WESTON	FL		10/25/2022	5.375	382,619						605,000	04/22/2022
100143295		SEVIERVILLE	TN		02/16/2024	7.125	382,623						610,000	01/02/2024
100135577		JASPER	GA		11/13/2023	7.625	382,625						520,000	09/29/2023
100055186		NORTH BALDWIN	NY		03/23/2021	4.000	382,628						385,000	01/11/2021
100158829		HENDERSON	NV		07/12/2024	7.624	382,634						471,000	05/31/2024
100091341		CABO SAN LUCAS	MEX		01/17/2023	8.610	382,655						606,465	12/21/2022
100108499		FRESNO	CA		05/25/2023	7.250	382,661						603,000	05/08/2023
100148124		FAIR OAKS	CA		04/10/2024	7.500	382,668						560,000	02/28/2024
100076693		LOMPOC	CA		12/30/2021	3.875	382,699		(133)				465,000	12/16/2021
100089383		FORT MYERS	FL		11/17/2022	10.000	382,702						475,000	10/21/2022
100166458		CITRUS HEIGHTS	CA		10/31/2024	6.375	382,715						480,000	09/19/2024
100139563		SAN ANTONIO	TX		12/28/2023	11.499	382,723						420,000	12/13/2023
100108496		PEMBROKE PINES	FL		05/25/2023	6.875	382,734						600,000	05/01/2023
100161530		PAWTUCKET	RI		07/30/2024	7.625	382,734						565,000	05/29/2024
100159447		AUSTIN	TX		07/15/2024	7.250	382,745						505,000	05/28/2024
100169708		NORTH HIGHLANDS	CA		09/30/2024	7.125	382,766						520,000	06/17/2024
100136469		MANTECA	CA		11/20/2023	5.990	382,789						600,000	09/12/2023
100108500		MIAMI	FL		05/25/2023	8.875	382,790						508,000	02/28/2023
100155357		LAKE STEVENS	WA		06/18/2024	9.125	382,791						1,450,000	03/19/2024
100120795		DENVER	CO		08/25/2023	7.625	382,800						501,000	06/26/2023
100185818		HELENDALE	CA		12/26/2024	6.875	382,841		(2)				470,000	09/13/2024
100120994		SUN VALLEY	ID		08/30/2023	5.500	382,848						670,000	06/14/2023
100164441		COEUR D ALENE	ID		08/21/2024	7.500	382,858						500,000	07/03/2024
100155162		NEWMAN LAKE	WA		07/19/2024	10.125	382,865						429,000	01/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151202		EAGLE	ID		05/10/2024	7.000	382,870						510,000	02/17/2024
100162876		ALPHARETTA	GA		08/12/2024	7.124	382,879						512,000	06/21/2024
100154194		SANTA BARBARA	CA		07/11/2024	7.125	382,884						1,302,000	06/11/2024
100076620		TEMPE	AZ		12/16/2021	5.250	382,901		(408)				480,000	11/17/2021
100145579		UNITED KINGDOM	GBR		03/12/2024	3.440	382,904		17,387			(8,353)	390,008	04/16/2020
100172239		TOMS RIVER	NJ		10/21/2024	6.625	382,918						540,000	08/30/2024
100169328		PANORAMA CITY	CA		09/27/2024	7.750	382,921						500,000	08/07/2024
100141682		LEOMINSTER	MA		01/30/2024	8.999	382,941						481,500	01/09/2024
100186684		CHARLOTTESVILLE	VA		12/31/2024	7.000	382,947		72				475,000	11/01/2024
100031078		LAKE WORTH	FL		03/29/2019	6.151	382,948						400,000	12/07/2018
100164324		PEORIA	AZ		08/21/2024	7.125	382,952						505,000	06/11/2024
100167604		STUART	FL		09/19/2024	8.125	382,952						478,000	07/29/2024
100128149		PUYALLUP	WA		09/18/2023	7.375	382,964						530,000	08/01/2023
100162694		EAGLE	ID		08/12/2024	6.750	382,970						490,000	05/21/2024
100165174		UNITED KINGDOM	GBR		08/27/2024	6.540	382,988					(22,731)	400,000	08/15/2024
100167920		LAWRENCE	MA		09/20/2024	7.375	383,008						535,000	08/26/2024
100168906		UNITED KINGDOM	GBR		09/26/2024	6.690	383,022					(27,446)	650,000	09/13/2024
100148304		ERIE	CO		04/12/2024	5.625	383,023						536,000	01/24/2024
100160006		NAPLES	FL		08/16/2024	7.375	383,025						570,000	06/06/2024
100175720		WESTPORT	MA		11/12/2024	6.999	383,030		(49)				500,000	10/25/2024
4010059672		RIDGELAND	MS		02/29/2024	8.500	383,052						535,000	09/19/2023
100136408		ELLIJAY	GA		11/20/2023	7.875	383,057						525,000	10/04/2023
100148524		MIAMI	FL		04/12/2024	8.000	383,064						500,000	02/13/2024
100153636		AURORA	IL		05/31/2024	8.250	383,065						493,000	04/30/2024
100167960		VANCOUVER	WA		09/20/2024	7.999	383,070						450,000	08/21/2024
100144368		ST PETERSBURG	FL		03/07/2024	7.125	383,079						547,000	12/22/2023
100127523		CRESCENT CITY	CA		09/08/2023	7.625	383,083						550,000	06/12/2023
100186698		ALPHARETTA	GA		12/31/2024	7.625	383,096		59				3,072,000	04/25/2024
100102740		RIVERSIDE	CA		06/22/2023	8.250	383,099						550,000	02/03/2023
100129394		SHASTA LAKE	CA		09/26/2023	7.625	383,115						518,000	07/13/2023
100185412		LANCASTER	CA		12/20/2024	6.375	383,149		8				520,000	10/26/2024
100145344		UNITED KINGDOM	GBR		03/12/2024	9.500	383,162		14,806			(8,270)	389,999	11/05/2019
100140193		NAPLES	FL		01/11/2024	10.875	383,165						485,000	11/22/2023
100091504		BOCA RATON	FL		01/20/2023	7.269	383,165						780,000	12/16/2022
100054948		APOPKA	FL		03/23/2021	4.000	383,179						424,000	01/02/2021
100148186		BRICK	NJ		04/12/2024	6.875	383,182						525,000	03/05/2024
100152792		OLYMPIA	WA		05/22/2024	6.999	383,189						645,000	05/01/2024
100166012		MODESTO	CA		09/06/2024	8.750	383,192						450,000	08/15/2024
100147534		LAKE WORTH BEACH	FL		04/03/2024	7.500	383,192						551,000	02/29/2024
100180806		MIDDELBURG	NLD		11/27/2024	5.300	383,209					(7,659)	570,000	10/31/2024
100161675		SCHIEDAM	NLD		07/29/2024	5.450	383,209					(17,206)	644,000	07/01/2024
100068378		PHILADELPHIA	PA		08/25/2021	4.250	383,223						610,000	06/30/2021
100169837		SALADO	TX		09/30/2024	7.500	383,225						466,600	02/29/2024
100150888		RALEIGH	NC		05/08/2024	7.375	383,232						519,000	03/18/2024
100175321		WESLACO	TX		11/05/2024	6.990	383,232						505,600	09/11/2024
100169754		AHWAHNEE	CA		09/30/2024	7.500	383,238						470,000	07/03/2024
100182298		WASHINGTON	UT		12/12/2024	5.750	383,265		31				650,000	10/18/2024
100128732		PITTSBURG	CA		09/21/2023	8.374	383,286						635,000	08/31/2023
100133397		WATERLOO	SC		11/21/2023	7.500	383,296						625,000	09/07/2023
100079308		DALLAS	TX		02/28/2022	4.500	383,304						510,000	01/25/2022
100185728		LOS ANGELES	CA		12/23/2024	6.990	383,305		(4)				550,000	11/22/2024
100013553		LOS ANGELES	CA		05/25/2017	4.250	383,306						490,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3500109032		ORLANDO	FL		10/16/2024	7.845	383,324						2,250,000	08/27/2024
100169579		HOBOKEN	NJ		09/30/2024	7.125	383,331						551,000	07/19/2024
3310054630		FORT LAUDERDALE	FL		06/29/2023	8.610	383,353						1,950,000	05/17/2023
100141268		HORSHAM	PA		01/30/2024	8.500	383,356						510,000	12/13/2023
100171901		MESA	AZ		10/17/2024	5.750	383,373						490,000	08/23/2024
100157993		WOODLAND HILLS	CA		07/09/2024	7.250	383,376						1,650,000	04/23/2024
100031998		NIPOMO	CA		03/29/2019	3.750	383,407						590,000	12/09/2018
100182158		ASBURY PARK	NJ		12/12/2024	8.125	383,409		(17)				465,000	10/25/2024
100070511		PALMDALE	CA		09/23/2021	3.875	383,435						762,000	07/06/2021
100174680		STATEN ISLAND	NY		10/31/2024	8.875	383,439						595,000	03/21/2024
100118869		LAKE GENEVA	WI		08/30/2023	9.625	383,456						475,000	07/26/2023
100153787		VENICE	FL		07/10/2024	7.625	383,466						520,000	04/01/2024
100150158		PLAINFIELD	NJ		04/30/2024	8.625	383,473						510,000	03/22/2024
100107845		BEAVERTON	OR		05/23/2023	8.000	383,475						545,000	03/03/2023
100120941		PORT SAINT JOE	FL		08/30/2023	7.500	383,497						515,000	06/28/2023
100174947		TITUSVILLE	FL		10/31/2024	7.990	383,501						489,000	05/17/2024
100115504		AUSTIN	TX		07/17/2023	8.999	383,501						500,000	06/21/2023
100176624		MOORPARK	CA		11/15/2024	6.749	383,507		(27)				698,000	09/16/2024
100079125		HAMPSHIRE	IL		02/24/2022	5.000	383,514						465,000	12/30/2021
100089221		ATLANTA	GA		11/18/2022	7.625	383,518						490,000	10/01/2022
100126309		CENTRAL ISLIP	NY		08/30/2023	8.650	383,521						480,000	08/01/2023
100068486		NEW BRUNSWICK	NJ		08/25/2021	4.125	383,524						525,000	07/12/2021
100082133		OJAI	CA		04/14/2022	3.875	383,530						1,125,000	02/28/2022
100150795		EAST FALMOUTH	MA		05/08/2024	7.500	383,547						660,000	03/11/2024
100175273		DALLAS	TX		11/05/2024	7.125	383,552						510,000	08/27/2024
100146983		ANNA	TX		03/26/2024	6.625	383,565						540,000	01/22/2024
3310080954		POUGHKEEPSIE	NY		11/21/2024	8.141	383,576						2,045,000	08/06/2024
100158086		OREM	UT		07/09/2024	7.250	383,582						582,000	04/26/2024
100157615		LA CENTER	WA		06/28/2024	7.500	383,594						730,000	06/03/2024
100156057		GRAND PRAIRIE	TX		06/18/2024	10.250	383,599						476,000	03/15/2024
100119006		JAMAICA PLAIN	MA		07/27/2023	8.750	383,606		(156)				655,000	06/28/2023
100150563		PLAINFIELD	NJ		05/03/2024	7.625	383,612						503,000	02/07/2024
100117126		CORONA	NY		07/20/2023	5.500	383,615						806,000	03/01/2024
100185519		DALLAS	TX		12/20/2024	7.500	383,633		(5)				556,000	11/08/2024
100081188		LOS ANGELES	CA		03/18/2022	3.625	383,640						640,000	12/21/2021
100180575		BOWIE	MD		11/26/2024	6.999	383,656						485,000	10/22/2024
100173187		BAKERSFIELD	CA		10/30/2024	7.625	383,658						473,000	07/30/2024
100162789		LACEY	WA		08/12/2024	6.875	383,661						510,000	06/13/2024
100136394		LEES SUMMIT	MO		11/20/2023	6.500	383,681						550,000	09/20/2023
100128037		WOODBRIDGE	VA		09/08/2023	7.500	383,688						446,000	08/15/2022
100090760		LEBANON	NJ		02/28/2023	9.500	383,690						497,000	01/05/2023
100067443		DUVALL	WA		09/23/2021	3.875	383,706						795,000	08/04/2021
100082592		SAN DIEGO	CA		04/14/2022	5.500	383,719						600,000	03/08/2022
100109667		FERNANDINA BEACH	FL		06/16/2023	7.875	383,722						564,000	05/05/2023
100053610		BAYONNE	NJ		03/23/2021	4.000	383,723						446,380	01/03/2021
100130125		NETHERLANDS	NLD		09/26/2023	6.350	383,727					(25,231)	570,000	12/01/2023
100154577		MOUNT VERNON	WA		06/14/2024	7.375	383,741						475,000	05/30/2024
100172302		HIGHLANDS RANCH	CO		10/21/2024	5.990	383,762						540,000	09/06/2024
100151449		GARFIELD	NJ		05/10/2024	6.875	383,768						560,000	04/11/2024
100163043		SAVANNAH	GA		08/13/2024	7.625	383,779						505,000	06/17/2024
100135304		MURRIETA	CA		11/13/2023	7.375	383,787						520,000	10/05/2023
100137468		NORTH WALES	PA		01/11/2024	8.875	383,803						490,000	11/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167928		NEWBERG	OR		09/20/2024	8.375	383,823						475,000	08/22/2024
100160096		PERRIS	CA		07/17/2024	7.500	383,831						540,000	05/11/2024
100149109		MIAMI	FL		04/22/2024	7.499	383,836						590,000	03/28/2024
100100616		SAINT AUGUSTINE	FL		04/27/2023	7.625	383,864						550,000	03/13/2023
100120830		SEVIERVILLE	TN		08/25/2023	9.250	383,870						495,000	04/28/2023
100182066		MCKINLEYVILLE	CA		12/12/2024	6.125	383,879		18				551,000	10/14/2024
100010703		MEDFORD	OR		12/23/2016	4.750	383,887						825,000	10/31/2016
100157619		FRISCO	TX		06/28/2024	8.375	383,892						580,000	05/24/2024
100151196		AUSTIN	TX		05/10/2024	7.625	383,893						500,000	03/29/2024
100129481		ELK GROVE	CA		09/29/2023	7.375	383,904						555,000	07/11/2023
100135941		ROME	GA		11/15/2023	8.875	383,927						471,000	10/12/2023
100157937		MONCKS CORNER	SC		07/09/2024	7.625	383,929						450,000	04/25/2024
100140209		CHANDLER	AZ		01/11/2024	8.750	383,931						470,000	11/14/2023
100158753		HERRIMAN	UT		07/10/2024	7.625	383,945						475,000	05/20/2024
100140158		MURRIETA	CA		01/09/2024	5.375	383,957						586,000	11/07/2023
100139574		FONTANA	CA		12/28/2023	8.875	383,964						525,000	12/04/2023
100118984		KINGSBURG	CA		07/27/2023	7.750	383,974						525,000	06/23/2023
100164473		WELCHES	OR		08/21/2024	7.490	383,979						500,000	06/28/2024
100176731		KATY	TX		11/15/2024	6.875	384,002		(23)				559,000	04/08/2024
100172217		RALEIGH	NC		10/17/2024	7.125	384,015						461,000	09/24/2024
100057836		CHULA VISTA	CA		06/30/2021	3.875	384,033						585,000	05/07/2021
100156256		MASSAPEQUA	NY		06/20/2024	7.625	384,045						525,000	04/24/2024
100141929		LAS VEGAS	NV		03/27/2024	8.375	384,052						470,000	02/09/2024
100169634		LILLIWAUP	WA		09/30/2024	8.250	384,083						505,000	06/13/2024
100167822		COLUMBIA	MD		09/20/2024	7.125	384,084						485,000	08/27/2024
100152407		ORLANDO	FL		05/17/2024	6.990	384,108						500,000	03/28/2024
3340071420		SOUTH RICHMOND HILL	NY		03/14/2024	9.377	384,120						2,100,000	02/20/2024
3340084700		LONG BEACH	CA		10/31/2024	8.431	384,120						1,590,000	09/10/2024
100145670		UNITED KINGDOM	GBR		03/12/2024	3.650	384,123		16,933			(8,404)	389,989	05/19/2020
100157805		HYANNIS	MA		08/01/2024	7.625	384,127						580,000	07/09/2024
100065431		SAN DIEGO	CA		07/28/2021	3.499	384,128						640,000	06/17/2021
100176057		DOVER	DE		12/20/2024	8.000	384,137		868				470,000	11/04/2024
100100125		MIAMI	FL		03/28/2023	9.000	384,140						600,000	02/28/2023
100165340		BAKERSFIELD	CA		08/29/2024	8.999	384,145						406,000	07/29/2024
100143456		NEW MILFORD	CT		02/16/2024	7.999	384,147						475,000	01/19/2024
100156354		LAFAYETTE	LA		07/25/2024	7.750	384,174						465,000	06/18/2024
100154530		FLAGSTAFF	AZ		06/14/2024	8.750	384,189						469,000	05/21/2024
100151256		VENICE	FL		05/10/2024	7.625	384,207						485,000	03/15/2024
100084272		AMSTERDAM/AMSTELVEEN	NLD		06/30/2022	3.200	384,245					(25,265)	530,000	12/01/2023
100091909		DEN HAAG	NLD		01/27/2023	6.200	384,245					(25,265)	530,000	12/01/2023
100168043		ELK GROVE	CA		09/20/2024	6.625	384,267						667,000	04/05/2024
100088835		BARDONIA	NY		11/15/2022	8.875	384,272						625,000	10/07/2022
100057742		EMERSON	NJ		06/30/2021	3.999	384,280						573,625	05/11/2021
100158313		UNITED KINGDOM	GBR		07/09/2024	3.290	384,290		5,647			(8,320)	540,000	10/25/2021
100173243		ELLIJAY	GA		10/30/2024	6.125	384,291						523,200	08/30/2024
100144967		UNITED KINGDOM	GBR		03/12/2024	9.500	384,317					(8,441)	452,009	10/25/2019
100145220		UNITED KINGDOM	GBR		03/12/2024	9.500	384,328					(8,343)	490,010	02/14/2020
100119079		GLENDALE	AZ		07/27/2023	7.999	384,329						560,000	06/23/2023
100076071		SENOIA	GA		01/07/2022	4.500	384,333						500,000	10/29/2021
100079704		WINTER GARDEN	FL		04/25/2022	6.625	384,351						527,000	01/25/2022
100101614		HEMPSTEAD	NY		04/26/2023	7.500	384,375						560,000	02/24/2023
100076353		VALLEJO	CA		01/07/2022	4.625	384,396						580,000	11/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171586		LAUREL	MD		10/16/2024	7.125	384,401						550,000	08/15/2024
100117131		STATEN ISLAND	NY		07/20/2023	4.875	384,409						680,000	03/01/2024
100172531		AUSTIN	TX		10/23/2024	6.875	384,412						509,000	09/06/2024
100139184		NORTHRIDGE	CA		12/28/2023	8.125	384,434						565,000	10/23/2023
100148633		WACO	TX		05/15/2024	7.875	384,460						585,000	04/11/2024
100119394		GRAHAM	WA		07/31/2023	5.875	384,478						539,000	05/24/2023
100103623		CLERMONT	FL		05/08/2023	8.750	384,496						490,000	03/29/2023
100186607		LAWRENCEVILLE	GA		12/30/2024	5.624	384,498		2				800,000	11/14/2024
100083424		ARNHEM	NLD		05/27/2022	3.450	384,504					(25,282)	495,000	12/01/2023
100088552		AMSTERDAM	NLD		10/27/2022	1.000	384,504					(25,282)	495,000	12/01/2023
100142907		PHOENIXVILLE	PA		02/09/2024	7.990	384,506						520,000	11/17/2023
100155015		PLATTSMOUTH	NE		07/19/2024	8.375	384,516						530,000	12/06/2023
100074273		GRAPEVINE	TX		12/09/2021	5.000	384,540		(501)				459,000	11/08/2021
100140964		LA QUINTA	CA		03/28/2024	8.750	384,541						525,000	11/22/2023
100173328		ROUND ROCK	TX		10/30/2024	5.990	384,562						524,000	08/28/2024
100110236		GARFIELD	NJ		06/30/2023	6.125	384,568						660,000	05/13/2023
100130138		SAN MATEO	CA		11/15/2023	8.750	384,568						1,710,000	09/26/2023
100149523		MERCED	CA		04/26/2024	9.125	384,571						515,000	04/15/2024
100140070		PHARR	TX		01/09/2024	8.125	384,590						542,000	10/30/2023
100100573		FLORAL CITY	FL		04/27/2023	8.000	384,603						1,000,000	03/24/2023
100159895		MIAMI	FL		08/16/2024	8.375	384,603						610,000	04/08/2024
100169709		SEATTLE	WA		09/30/2024	8.125	384,626						500,000	06/22/2024
100169595		LA PINE	OR		09/30/2024	7.625	384,673						530,000	08/07/2024
100165921		MONTCLAIR	CA		09/06/2024	7.499	384,682						730,000	07/31/2024
100170327		DURHAM	NC		10/08/2024	7.375	384,683						525,000	07/23/2024
100158294		UNITED KINGDOM	GBR		07/09/2024	3.490	384,703		10,067			(8,329)	415,000	11/30/2021
100090331		CHANDLER	AZ		12/22/2022	7.625	384,712						648,000	12/01/2022
100070447		APOPKA	FL		09/23/2021	4.500	384,726						550,000	08/13/2021
100084746		SEATTLE	WA		08/02/2022	6.875	384,726						650,000	06/28/2022
100049376		LOS ANGELES	CA		11/20/2020	3.750	384,728						1,146,175	07/31/2020
100182605		COEUR D ALENE	ID		12/12/2024	6.125	384,740		10				530,000	10/18/2024
100114733		PORT SAINT LUCIE	FL		07/07/2023	8.374	384,744						432,000	05/30/2023
100065436		MANASSAS	VA		07/28/2021	3.999	384,752						500,000	06/24/2021
100130297		SAINT AUGUSTINE	FL		09/28/2023	8.375	384,759						545,000	08/14/2023
100128124		DRACUT	MA		09/08/2023	7.000	384,761						498,000	09/06/2022
100182718		NORTH PORT	FL		12/12/2024	7.500	384,775		(6)				475,000	10/18/2024
100179485		BREMERTON	WA		11/21/2024	6.250	384,786		3				515,000	08/29/2024
100169993		ORLANDO	FL		11/08/2024	6.750	384,801						625,000	10/16/2024
100148309		WILSONVILLE	OR		04/12/2024	7.625	384,804						537,000	02/18/2024
100185361		PLANO	TX		12/20/2024	6.375	384,806		8				563,500	10/22/2024
100071886		ODESSA	TX		11/05/2021	4.000	384,833						465,000	09/10/2021
100167767		LYNN	MA		09/19/2024	7.249	384,851						472,000	08/27/2024
100152547		HOPEWELL TOWNSHIP	NJ		05/17/2024	5.375	384,854						565,000	02/27/2024
100163841		LAS VEGAS	NV		09/27/2024	7.875	384,862						458,000	08/22/2024
100147669		PLEASANTON	CA		04/04/2024	7.499	384,865						515,000	03/07/2024
100158627		SEVIERVILLE	TN		07/10/2024	6.990	384,871						485,000	04/05/2024
100175018		LITTLE ROCK	AR		10/31/2024	7.000	384,887						647,000	06/14/2024
100162829		AURORA	CO		08/12/2024	6.875	384,895						515,000	06/18/2024
100150232		UNITED KINGDOM	GBR		04/29/2024	6.940	384,899					(1,291)	750,000	04/17/2024
100163179		CASTLE PINES	CO		08/13/2024	5.875	384,907						570,000	06/28/2024
100110223		AUSTIN	TX		06/30/2023	6.125	384,908						547,000	05/20/2023
100129745		LOS ANGELES	CA		09/27/2023	7.990	384,920						580,000	08/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088344		MESA	AZ		01/06/2023	8.500	384,928						485,000	11/14/2022
100173425		HOMESTEAD	FL		10/29/2024	7.875	384,934						530,000	08/12/2024
100079170		CAPE CORAL	FL		02/24/2022	5.125	384,957						475,000	12/22/2021
100080462		HOLLYWOOD	FL		03/10/2022	5.950	384,968						750,000	02/18/2022
100180719		HEMET	CA		11/26/2024	7.000	384,969		349				455,000	10/08/2024
100076787		HIALEAH	FL		12/27/2021	5.312	384,983						420,500	12/07/2021
100172334		APPLE VALLEY	CA		10/23/2024	7.124	385,004						510,000	09/18/2024
100167855		CARSON CITY	NV		09/20/2024	6.625	385,010						550,000	08/19/2024
100077941		ZEPHYR COVE	NV		01/10/2022	4.325	385,011						675,000	12/17/2021
100131603		SAINT GEORGE	UT		10/06/2023	7.450	385,027						485,000	08/11/2023
100149937		KEIZER	OR		06/07/2024	8.375	385,034						510,000	04/22/2024
100081027		LAS VEGAS	NV		03/18/2022	3.374	385,043						710,000	01/27/2022
100053741		SARATOGA SPRINGS	NY		03/23/2021	4.625	385,063						425,000	01/02/2021
100114772		COLORADO SPRINGS	CO		07/07/2023	7.875	385,070						485,000	05/26/2023
100079631		OLE ELUM	WA		04/08/2022	4.625	385,073						751,000	01/10/2022
100065175		MISSION VIEJO	CA		07/14/2021	3.625	385,076						635,000	05/21/2021
100038404		GULF SHORES	AL		11/15/2019	5.875	385,084						499,000	07/22/2019
100174537		ROYAL PALM BEACH	FL		10/31/2024	8.750	385,103						500,000	07/10/2023
100153949		HICKORY HILLS	IL		06/05/2024	9.250	385,104						420,000	05/14/2024
100175684		SOUTH JORDAN	UT		11/12/2024	5.999	385,121		53				1,200,000	10/22/2024
100148817		SPRINGTOWN	TX		04/17/2024	8.375	385,121						542,000	10/31/2023
100086618		WILDOMAR	CA		09/30/2022	7.500	385,148						490,000	08/26/2022
100115364		EAST ORANGE	NJ		07/17/2023	8.999	385,152						480,000	06/08/2023
100139650		STOCKTON	CA		12/28/2023	10.499	385,157						455,000	11/30/2023
100152479		GRAND RAPIDS	MI		05/16/2024	7.625	385,158						507,000	04/12/2024
100129566		FISH CAMP	CA		09/29/2023	7.375	385,158						535,000	07/26/2023
100027046		COTATI	CA		09/26/2018	3.375	385,163						550,000	06/14/2018
100101975		FONTANA	CA		04/14/2023	9.750	385,182						430,000	02/06/2023
100100938		KISSIMMEE	FL		04/28/2023	10.250	385,187						461,000	06/03/2022
100186344		LINDEN	NJ		12/30/2024	7.750	385,197						505,000	11/18/2024
100163183		BEAUMONT	CA		08/13/2024	7.375	385,208						542,000	07/22/2024
100142896		FLAGLER BEACH	FL		02/09/2024	8.000	385,212						541,000	11/17/2023
100088919		DORAL	FL		11/15/2022	11.125	385,213						490,000	10/21/2022
100169665		NEW BRUNSWICK	NJ		09/30/2024	8.250	385,223						495,000	06/07/2024
100053877		MARSTONS MILLS	MA		03/23/2021	3.375	385,225						524,000	12/31/2020
100090918		MESA	AZ		01/31/2023	7.499	385,225						545,000	10/21/2022
100118991		HOUSTON	TX		07/27/2023	8.625	385,244						415,000	06/30/2023
100144704		UNITED KINGDOM	GBR		03/12/2024	3.390	385,249		18,023			(8,175)	390,000	02/10/2020
100038836		DUBLIN	IRL		09/27/2019	4.100	385,269					(25,108)	268,168	11/30/2018
100179644		RALEIGH	NC		11/21/2024	7.625	385,274		(26)				510,000	09/13/2024
100174264		SAINT AUGUSTINE	FL		10/31/2024	6.750	385,275						465,000	02/26/2024
100169028		SANFORD	FL		09/27/2024	7.000	385,297						640,000	08/22/2024
100148456		ERIE	CO		04/12/2024	5.250	385,297						530,000	02/15/2024
100110671		QUINCY	MA		06/30/2023	6.000	385,305						540,000	05/15/2023
100120006		FONTANA	CA		08/11/2023	5.500	385,306						609,500	05/03/2023
100173878		YUMA	AZ		10/31/2024	7.875	385,363						490,000	08/07/2024
100176561		JASPER	GA		11/15/2024	7.000	385,390		(8)				430,000	09/25/2024
100149787		COLORADO SPRINGS	CO		04/26/2024	7.375	385,397						480,000	03/26/2024
100014553		GILBERT	AZ		09/27/2017	5.000	385,403						500,000	07/29/2017
100109995		HAVERSTRAW	NY		06/22/2023	7.604	385,485						510,000	05/22/2023
100151325		EAGLE MOUNTAIN	UT		05/10/2024	7.125	385,495						485,000	03/22/2024
100169733		LINCOLN	CA		09/30/2024	7.500	385,503						545,000	07/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080820		HOUSTON	TX		03/15/2022	4.825	385,505						600,000	03/02/2022
100114898		LAUDERHILL	FL		07/13/2023	8.500	385,507						510,000	06/09/2023
100080824		HOUSTON	TX		03/15/2022	4.825	385,508						600,000	03/02/2022
100108101		RED BLUFF	CA		05/24/2023	8.250	385,508		(56)				518,000	05/01/2023
100082297		POMPANO BEACH	FL		04/14/2022	5.250	385,542						510,000	03/09/2022
100101523		DULUTH	GA		04/26/2023	5.990	385,574						506,000	03/08/2023
100182133		INDIAN TRAIL	NC		12/12/2024	7.125	385,600		(10)				505,000	09/23/2024
100143972		SANTA ROSA	CA		02/29/2024	8.875	385,622						475,000	01/30/2024
100176879		WEST PARK	FL		11/15/2024	7.125	385,624		(28)				470,000	09/06/2024
100074223		IRVINE	CA		12/09/2021	5.875	385,640		(550)				750,000	11/23/2021
100115944		HIALEAH	FL		07/20/2023	7.125	385,640						515,000	05/24/2023
100161875		PUYALLUP	WA		07/31/2024	7.999	385,651		(39)				500,000	07/08/2024
100157964		TITUSVILLE	FL		07/09/2024	7.875	385,657						428,000	04/23/2024
100155873		BROKEN BOW	OK		06/17/2024	8.000	385,659						533,000	03/05/2024
100147192		BAY SHORE	NY		03/28/2024	7.950	385,660						621,000	02/26/2024
100155135		PANAMA CITY BEACH	FL		07/19/2024	8.000	385,677						470,000	11/09/2023
100158009		RENO	NV		07/09/2024	7.625	385,677						630,000	05/02/2024
100129477		LOXAHATCHEE	FL		09/29/2023	7.500	385,677						520,000	07/13/2023
3340075136		LINCOLN	CA		07/29/2024	9.053	385,706						1,550,000	06/03/2024
100136896		PORT READING	NJ		11/27/2023	6.990	385,728						560,000	10/19/2023
100060281		THE WOODLANDS	TX		06/25/2021	3.875	385,728						505,000	03/30/2021
100166094		DALLAS	TX		09/09/2024	6.875	385,728						600,000	06/27/2024
100132458		RANCHO CORDOVA	CA		11/03/2023	7.750	385,761						530,000	06/09/2023
100156412		DEERFIELD BEACH	FL		06/24/2024	7.624	385,761						550,000	05/15/2024
100137350		CHARLOTTE	NC		12/01/2023	9.250	385,770						480,000	07/18/2023
100154109		SUSSEX	WI		07/11/2024	7.375	385,794						800,000	05/30/2024
100136608		CAPE CORAL	FL		11/22/2023	8.625	385,804						490,000	11/02/2023
100144449		EL PASO	TX		04/26/2024	9.375	385,810						450,000	03/15/2024
100172219		MURFREESBORO	TN		10/17/2024	7.999	385,816						465,000	09/19/2024
100141620		EAST ORANGE	NJ		01/30/2024	8.499	385,825						470,000	01/02/2024
100179537		LEHI	UT		11/21/2024	6.625	385,827						480,000	09/18/2024
100152513		RIVERSIDE	CA		05/17/2024	7.375	385,837						515,000	01/18/2024
100175324		BOUNTIFUL	UT		11/05/2024	6.125	385,839						550,000	09/16/2024
100154509		ORANGE	NJ		06/14/2024	8.999	385,849						475,000	05/23/2024
100145433		UNITED KINGDOM	GBR		03/12/2024	3.390	385,865		17,773			(8,357)	390,000	03/10/2020
100127511		WILMINGTON	NC		09/08/2023	7.625	385,888						488,000	07/11/2023
100134821		TUJUNGA AREA	CA		10/30/2023	8.000	385,931						705,000	09/28/2023
100029794		STATEN ISLAND	NY		10/26/2018	4.000	385,932						788,500	06/01/2018
100114575		RED BLUFF	CA		06/29/2023	7.625	385,932						590,000	05/19/2023
100171935		MURRAY	UT		10/17/2024	6.625	385,934						540,000	08/29/2024
100135003		VACAVILLE	CA		10/30/2023	8.000	385,936						800,000	10/02/2023
100102632		CUTLER BAY	FL		06/22/2023	8.250	385,937						650,000	12/13/2022
4010054500		SPARTA	MI		07/27/2023	8.341	385,940						510,000	05/24/2023
100115298		SEVIERVILLE	TN		07/17/2023	7.250	385,951						490,000	04/11/2023
100078684		PHOENIX	AZ		02/02/2022	6.387	385,955						420,000	01/19/2022
100110198		CHANDLER	AZ		06/30/2023	6.625	385,959						500,000	05/15/2023
100108285		BEAVERTON	OR		05/24/2023	8.999	385,964						465,000	04/27/2023
100148359		WESLEY CHAPEL	FL		04/12/2024	7.500	385,969						490,000	02/09/2024
100165944		BERKELEY LAKE	GA		09/06/2024	7.999	385,977						644,000	08/16/2024
100139321		WESTMINSTER	MD		12/28/2023	8.000	385,990						567,000	12/05/2023
100079767		ORLANDO	FL		04/08/2022	5.250	386,002						525,000	01/20/2022
100168494		GRAHAM	WA		09/25/2024	7.375	386,010						510,000	07/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158593		DANBURY	CT		07/10/2024	8.125	386,030						501,000	05/28/2024
100165809		WILLIAMSBURG	OH		08/29/2024	7.625	386,042						468,000	07/31/2024
100010874		SANTA ANA	CA		12/23/2016	4.000	386,050						460,000	09/14/2016
100182063		SAN BERNARDINO	CA		12/12/2024	6.500	386,066		10				560,000	10/21/2024
100018313		(NORTH HOLLYWOOD AREA)	CA		06/27/2018	5.125	386,073						825,000	04/05/2018
100186275		SMYRNA	GA		12/27/2024	6.500	386,085		(2)				476,000	10/04/2024
100110596		RANCHO SANTA MARGARITA	CA		06/30/2023	7.625	386,089						515,000	05/06/2023
100160077		LANCASTER	MA		07/17/2024	7.625	386,095						525,000	05/13/2024
3340085087		WESTFIELD	NJ		10/03/2024	8.870	386,100						3,900,000	08/20/2024
100182107		ALPHARETTA	GA		12/12/2024	6.625	386,106						525,000	09/27/2024
100087341		TEMPLETON	CA		10/25/2022	5.125	386,112						635,000	04/20/2022
100172127		WARWICK	RI		10/17/2024	7.375	386,115						520,000	09/20/2024
100144810		UNITED KINGDOM	GBR		03/12/2024	3.390	386,122		17,767			(8,362)	390,000	03/10/2020
100139493		COLLEGE PARK	GA		12/28/2023	8.250	386,128		(43)				496,000	10/30/2023
100136130		LEANDER	TX		12/18/2023	8.250	386,135						876,000	11/16/2023
100170430		BELL GARDENS	CA		10/09/2024	7.125	386,139						764,000	09/10/2024
100081275		REDMOND	WA		03/18/2022	3.625	386,144						555,000	12/28/2021
100026725		HAYMARKET	VA		09/26/2018	4.625	386,172						525,000	03/30/2018
100049261		OXNARD	CA		11/20/2020	4.375	386,173						581,875	07/31/2020
100029247		BROOKLYN	NY		10/26/2018	2.000	386,198						902,500	06/02/2018
100160850		CHANDLER	AZ		07/24/2024	7.375	386,214						590,000	05/28/2024
100065098		MAPLEWOOD	NJ		07/14/2021	4.500	386,220						570,000	05/25/2021
100145623		UNITED KINGDOM	GBR		03/12/2024	9.500	386,222					(8,483)	430,000	11/25/2019
100043857		HAYWARD	CA		08/19/2020	5.080	386,224						721,050	01/20/2020
100170413		WALDORF	MD		10/09/2024	7.875	386,225						500,000	09/06/2024
100118944		AUBREY	TX		07/27/2023	7.375	386,231						485,000	06/28/2023
100129425		AMERICAN FORK	UT		09/29/2023	6.000	386,234						540,000	08/18/2023
100143170		KISSIMMEE	FL		02/16/2024	6.990	386,235						540,000	12/19/2023
100172351		PANAMA CITY BEACH	FL		10/23/2024	7.250	386,241						500,000	07/31/2024
100157643		CLEARWATER	FL		06/28/2024	7.625	386,247						640,000	04/30/2024
100146849		BERGENFIELD	NJ		03/21/2024	9.875	386,272						440,000	01/31/2024
100154775		AUSTIN	TX		07/19/2024	7.500	386,283						590,000	01/22/2024
100110336		CLARKSBURG	MD		06/30/2023	6.624	386,289						575,000	05/05/2023
100167975		BAKERSFIELD	CA		09/20/2024	7.750	386,292						440,000	08/22/2024
100147096		INDIO	CA		03/28/2024	7.499	386,295						480,000	02/10/2024
100141444		BELLEVILLE	NJ		01/30/2024	7.999	386,297						586,000	12/19/2023
100153322		LAS VEGAS	NV		05/30/2024	7.625	386,302						513,000	03/27/2024
100147852		THOUSAND OAKS	CA		04/08/2024	7.625	386,330						515,000	01/25/2024
100165509		CHARLOTTESVILLE	VA		08/29/2024	6.625	386,336						517,500	07/03/2024
100128469		BURNET	TX		09/15/2023	7.875	386,337						499,000	07/25/2023
100057997		SALT LAKE CTY	UT		06/30/2021	3.374	386,344						515,000	05/17/2021
100180416		SILVER SPRING	MD		11/25/2024	6.124	386,360						530,000	09/30/2024
100152462		BEAVERTON	OR		05/16/2024	9.990	386,360						479,000	02/07/2024
100043127		SAN FRANCISCO	CA		05/28/2020	8.750	386,378						1,661,550	03/25/2020
100143714		LA HABRA	CA		02/26/2024	8.875	386,391						1,700,000	12/11/2023
100046662		HACIENDA HEIGHTS	CA		11/25/2020	3.625	386,394						684,000	08/31/2020
100103121		BELLPORT	NY		04/21/2023	7.968	386,404						550,000	03/22/2023
100160987		MILLVILLE	DE		07/24/2024	5.990	386,417						510,000	05/17/2024
100164297		CHARLOTTE	NC		08/21/2024	7.625	386,420						490,000	06/20/2024
100116124		MIAMI	FL		07/20/2023	5.000	386,434						556,000	03/01/2024
100110643		FLEMINGTON	NJ		06/30/2023	7.500	386,455						515,000	05/12/2023
100171907		HOPELAWN	NJ		10/17/2024	6.500	386,460						550,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133052		LOGANVILLE	GA		11/29/2023	8.250	386,469						520,600	10/23/2023
100068193		HUNTINGTON PARK	CA		08/25/2021	3.875	386,470						560,000	06/23/2021
100054976		LITHONIA	GA		03/23/2021	3.375	386,473						400,000	01/05/2021
100025853		WAIMANALO	HI		09/20/2018	5.000	386,486						703,000	04/30/2018
100133791		TAMPA	FL		10/20/2023	8.999	386,489						525,000	09/27/2023
100185870		PHOENIX	AZ		12/26/2024	7.250	386,495		(2)				540,000	11/27/2024
100115890		NORTH MIAMI BEACH	FL		07/20/2023	7.125	386,500						576,000	05/25/2023
100165228		QUEEN CREEK	AZ		08/29/2024	9.999	386,521						586,000	07/17/2024
100155995		BRONX	NY		06/18/2024	7.875	386,535						475,000	04/30/2024
100144583		RIVERSIDE	CA		04/26/2024	7.750	386,543						740,000	03/18/2024
100115570		MODESTO	CA		07/19/2023	7.999	386,543						644,500	06/14/2023
100065265		PHILADELPHIA	PA		07/28/2021	4.375	386,545						577,000	06/01/2021
100030648		CARSON	CA		04/09/2019	3.750	386,546						541,500	10/05/2018
100137195		AVON LAKE	OH		11/28/2023	9.250	386,558						535,000	10/19/2023
100087947		HOMESTEAD	FL		10/25/2022	7.375	386,593						499,900	09/16/2022
100182619		MENIFEE	CA		12/12/2024	6.500	386,600		(2)				550,000	10/28/2024
100182074		AMERICAN FORK	UT		12/12/2024	6.490	386,608		10				560,000	10/18/2024
100012492		MIAMI	FL		04/28/2017	5.000	386,664						600,000	01/31/2017
100107789		PORT SAINT JOE	FL		05/19/2023	4.990	386,668						565,000	02/24/2023
100078040		MIAMI	FL		01/12/2022	3.862	386,676						670,000	12/23/2021
100164999		PALM COAST	FL		08/28/2024	7.624	386,688						486,000	08/05/2024
100081556		IRVINGTON	NJ		03/14/2022	4.900	386,699						500,000	02/17/2022
100179596		PACIFIC CITY	OR		11/21/2024	7.125	386,707		(15)				491,000	10/07/2024
100135137		IDAHO FALLS	ID		11/03/2023	9.500	386,708						480,000	09/26/2023
100102954		WAYNE	PA		06/22/2023	7.750	386,725						635,000	12/29/2022
100167021		HOMESTEAD	FL		09/13/2024	7.500	386,726						500,000	08/14/2023
100100553		DESERT HOT SPRINGS	CA		04/27/2023	9.250	386,734						515,000	03/16/2023
100054619		WESTHAMPTON BEACH	NY		03/23/2021	6.000	386,744						412,000	12/31/2020
100154988		DENVER	CO		07/19/2024	6.875	386,761						960,000	02/15/2024
100102006		PALMER	TX		04/14/2023	8.999	386,761						620,000	02/21/2023
100146904		BAKERSFIELD	CA		03/26/2024	8.000	386,762						525,000	01/19/2024
100145236		UNITED KINGDOM	GBR		03/12/2024	9.500	386,783		14,017			(8,375)	410,025	12/10/2019
100158082		SACRAMENTO	CA		07/09/2024	6.990	386,785						560,000	04/26/2024
100137048		SAN JUAN	TX		11/28/2023	7.625	386,786						530,000	10/04/2023
100172897		BAKERSFIELD	CA		10/25/2024	6.999	386,793						465,000	09/25/2024
100090970		OXNARD	CA		01/31/2023	7.750	386,796		(121)				675,000	12/02/2022
100053759		KEYMAR	MD		03/23/2021	3.250	386,811						565,000	12/31/2020
100049992		SAN JOSE	CA		11/20/2020	5.250	386,813						1,033,363	07/31/2020
100156623		SHERMAN OAKS	CA		06/24/2024	7.375	386,814						519,000	05/01/2024
100086991		SAINT AUGUSTINE	FL		11/04/2022	8.375	386,819						685,000	09/23/2022
100137950		VAN NUYS	CA		12/13/2023	8.000	386,820						520,000	10/10/2023
100128345		MIAMI	FL		09/14/2023	8.999	386,829						430,000	08/22/2023
100152807		SUN VALLEY	NV		05/22/2024	7.875	386,841						500,000	04/29/2024
100119644		HESPERIA	CA		08/04/2023	8.375	386,845						479,000	07/18/2023
100185434		RAHWAY	NJ		12/20/2024	6.250	386,900		6				560,000	11/04/2024
100120046		SIDNEY	OH		08/11/2023	7.125	386,913						540,000	06/19/2023
100152363		MERCED	CA		05/17/2024	7.625	386,915						484,000	03/22/2024
100158966		RIALTO	CA		08/15/2024	7.750	386,915						575,000	07/19/2024
100168496		BIRMINGHAM	AL		09/25/2024	7.490	386,929						495,000	08/08/2024
100131672		JERSEY CITY	NJ		10/06/2023	7.625	386,936						650,000	08/21/2023
100160827		LONG BEACH	CA		07/24/2024	7.875	386,945						552,000	06/05/2024
100166016		NEW BRUNSWICK	NJ		09/06/2024	7.250	386,948						500,000	08/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117608		GARDEN GROVE	CA		07/20/2023	7.375	386,949						1,550,000	03/01/2024
100139790		UNITED KINGDOM	GBR		12/18/2023	7.290	386,974					(6,691)	460,000	09/15/2023
100170458		ASHEVILLE	NC		10/09/2024	7.750	386,978		(96)				473,000	08/29/2024
100049252		WHITTIER	CA		11/20/2020	4.375	386,978						631,750	07/31/2020
100179727		SPARKS	NV		11/21/2024	5.500	387,021		54				590,000	09/20/2024
100148571		MURFREESBORO	TN		04/12/2024	7.625	387,022						510,000	02/16/2024
100157949		BUCKEYE	AZ		07/09/2024	6.990	387,029						441,000	05/01/2024
100133710		PORT ORCHARD	WA		10/23/2023	6.750	387,058						550,000	08/22/2023
100144443		FORT MYERS	FL		04/26/2024	7.750	387,073						520,000	03/07/2024
100057523		MONROVIA	CA		06/30/2021	3.500	387,078						1,050,000	05/13/2021
100182071		MASHPEE	MA		12/12/2024	5.990	387,085		19				590,000	10/23/2024
100135088		NORTH PLAINS	OR		11/01/2023	6.990	387,085						538,750	08/22/2023
100065948		VALKENBURG AAN DE GEUL	NLD		07/30/2021	7.830	387,093					(25,453)	690,000	06/01/2021
100159618		JACKSONVILLE	FL		07/15/2024	7.625	387,098						542,000	06/07/2024
100114768		LAS VEGAS	NV		07/07/2023	9.000	387,130						535,000	04/28/2023
100170359		UNION MILLS	NC		10/08/2024	7.624	387,138						430,000	08/23/2024
100103239		SAN ANTONIO	TX		04/27/2023	9.250	387,144						410,000	04/03/2023
100185148		LAS VEGAS	NV		12/20/2024	8.375	387,160		(3)				465,000	11/22/2024
100143643		PANAMA CITY	FL		02/22/2024	7.999	387,188						486,000	02/05/2024
100134793		HARRINGTON PARK	NJ		10/30/2023	8.000	387,189						600,000	09/27/2023
100159205		HIALEAH	FL		07/15/2024	7.624	387,191						548,000	06/05/2024
100138274		BELLEVUE	WA		12/18/2023	10.500	387,197						470,000	11/29/2023
100165439		DES PLAINES	IL		08/29/2024	7.625	387,198						550,000	06/27/2024
100078805		ARVADA	CO		02/24/2022	3.624	387,205						553,000	01/20/2022
100030746		SILVER SPRING	MD		04/09/2019	6.000	387,230						465,500	07/31/2018
100153089		LAKEWAY	TX		06/27/2024	7.125	387,247						645,000	05/22/2024
100137036		LONGMONT	CO		11/28/2023	6.625	387,254						550,000	09/22/2023
100143620		NANUET	NY		02/21/2024	8.180	387,260						500,000	01/08/2024
100114700		MENIFEE	CA		06/29/2023	8.750	387,264						415,000	05/28/2023
100137696		SAGAMORE BCH	MA		12/08/2023	7.500	387,266						530,000	10/06/2023
100180372		CHULA VISTA	CA		11/25/2024	6.875	387,283						530,000	10/01/2024
100158490		ORANGE BEACH	AL		07/10/2024	7.125	387,296						745,000	04/26/2024
100146947		ROSEBURG	OR		03/26/2024	7.625	387,299						510,000	02/05/2024
100135212		VILLA RICA	GA		11/08/2023	7.875	387,314						521,000	09/07/2023
100132045		SPANAWAY	WA		10/13/2023	7.625	387,316						494,000	08/30/2023
100134880		WEST PALM BEACH	FL		10/30/2023	8.000	387,346						550,000	10/02/2023
100168255		HONOLULU	HI		09/20/2024	7.500	387,373						510,000	04/19/2024
100144260		PHOENIX	AZ		03/08/2024	9.875	387,392						480,000	02/16/2024
100121035		HILLSBORO	OR		08/30/2023	6.875	387,413						500,000	07/11/2023
100049143		MIAMI	FL		11/20/2020	4.125	387,434						465,500	07/31/2020
100185944		WOODSTOCK	VA		12/26/2024	8.750	387,443		(7)				422,000	12/05/2024
100171544		SCOTTSDALE	AZ		10/16/2024	5.990	387,449						641,000	08/13/2024
100181333		BUCKEYE	AZ		12/06/2024	6.625	387,457		(15)				515,000	11/15/2024
100115809		DORAL	FL		07/20/2023	7.500	387,458						585,000	05/12/2023
100109071		LAYTONVILLE	CA		06/05/2023	6.999	387,472						500,000	05/08/2023
100141729		LITTLE FALLS	NJ		01/30/2024	8.624	387,473						480,000	01/10/2024
100089053		DESERT HOT SPRINGS	CA		01/06/2023	7.875	387,474						700,000	11/16/2022
100173794		AURORA	CO		10/30/2024	8.875	387,488						519,700	08/16/2024
100182052		MINNEOLA	FL		12/12/2024	6.624	387,497		5				555,000	10/25/2024
100160082		SACRAMENTO	CA		07/17/2024	7.490	387,503						510,000	05/17/2024
100116939		SAINT CLOUD	FL		07/20/2023	5.875	387,529						509,999	03/01/2024
100139256		DAVENPORT	FL		12/28/2023	8.750	387,538						565,000	11/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158450		LAKEWOOD	CO		07/10/2024	7.490	387,543						485,000	02/20/2024
100084812		FAIRVIEW	NJ		08/02/2022	6.625	387,543						642,500	06/27/2022
100145743		UNITED KINGDOM	GBR		03/12/2024	9.500	387,543		15,005			(8,266)	390,000	10/18/2019
100049285		HARRISBURG	NC		11/20/2020	4.500	387,550						441,750	07/31/2020
100133678		MIAMI	FL		10/23/2023	8.125	387,551						550,000	08/28/2023
100167437		SHOW LOW	AZ		09/16/2024	7.875	387,593						480,000	06/27/2024
100144304		JAMESBURG	NJ		03/07/2024	11.249	387,616						472,000	01/30/2024
100169851		PIGEON FORGE	TN		09/30/2024	7.625	387,618						445,000	04/18/2024
3340087486		NEWARK	NJ		11/14/2024	8.250	387,629						1,550,000	10/23/2024
100076342		MOUNT PLEASANT	SC		01/07/2022	3.625	387,685						539,500	11/02/2021
100143100		MIAMI	FL		02/16/2024	7.124	387,694						530,000	01/03/2024
100138120		COLTEWAH	TN		12/14/2023	8.625	387,696						520,000	11/03/2023
100091524		MISSOULA	MT		01/20/2023	7.576	387,712						670,000	12/20/2022
100100010		PANAMA CITY BEACH	FL		03/28/2023	8.125	387,737						520,000	03/02/2023
100119438		KISSIMMEE	FL		07/31/2023	5.990	387,739						550,000	06/02/2023
100114698		BENNETT	CO		06/29/2023	7.750	387,760						480,000	06/01/2023
100131761		STEVENSVILLE	MD		10/06/2023	7.500	387,767						596,000	09/07/2022
100110585		DAVENPORT	FL		06/30/2023	6.624	387,797						530,000	05/02/2023
100156783		ANCHORAGE	AK		06/26/2024	9.499	387,797						529,000	06/07/2024
100180371		LINCOLN	NH		11/25/2024	6.500	387,800						523,000	10/07/2024
100159369		ROSEVILLE	CA		07/15/2024	6.125	387,804						545,000	05/14/2024
100067914		CHICO	CA		09/23/2021	3.490	387,817						519,000	07/13/2021
100164063		HOLLYWOOD	FL		08/21/2024	8.875	387,821						465,000	06/24/2024
100179916		29 PALMS	CA		11/25/2024	7.125	387,846		(1)				435,000	10/08/2024
100134387		TEMPLE	NH		10/27/2023	8.500	387,850						780,000	08/29/2023
100159228		LACEY	WA		07/15/2024	6.999	387,852						525,000	05/31/2024
100168501		COVINGTON	KY		09/25/2024	7.375	387,863						532,000	07/26/2024
100091186		SAN DIEGO	CA		01/31/2023	7.625	387,868						760,000	11/28/2022
100101718		ENSCHEDE	NLD		03/30/2023	5.850	387,870					(25,504)	325,000	06/30/2024
100157851		MAYFLOWER	AR		07/09/2024	7.624	387,878						430,500	05/06/2024
100173462		TAUNTON	MA		10/29/2024	7.000	387,878						481,000	09/09/2024
100081092		MISSION HILLS	CA		03/18/2022	3.125	387,879						600,000	01/27/2021
100144405		ALLENTOWN	PA		03/07/2024	7.500	387,909						475,000	01/30/2024
100120015		LEWISVILLE	TX		08/11/2023	6.875	387,911						525,000	06/30/2023
100150483		COACHELLA	CA		05/03/2024	7.125	387,913						515,500	02/01/2024
100152317		ELK GROVE	CA		05/17/2024	7.500	387,915						546,500	03/12/2024
100160347		KIMBERLY	ID		09/06/2024	8.375	387,921						460,000	07/25/2024
100088185		PHOENIX	AZ		10/25/2022	7.000	387,927		36				710,000	09/12/2022
100136382		FRISCO	TX		11/20/2023	7.250	387,930						537,000	09/28/2023
100179443		SALEM	OR		11/21/2024	5.750	387,956						520,000	09/17/2024
100154141		LAKEBAY	WA		07/11/2024	7.375	387,979						912,000	06/13/2024
100149334		DAUPHIN ISLAND	AL		04/24/2024	7.125	387,983						510,000	03/06/2024
100131740		NASHVILLE	TN		10/06/2023	7.500	387,983						450,000	08/01/2022
100161826		HANOVAR	PA		07/31/2024	8.460	387,988						502,000	06/05/2024
100129364		DAWSONVILLE	GA		09/25/2023	7.625	387,993						500,000	08/16/2023
100088888		PALMDALE	CA		11/15/2022	8.375	388,006						669,000	10/17/2022
100169575		ROSEVILLE	CA		09/30/2024	6.125	388,014		60				666,000	06/25/2024
100161467		FISHERVILLE	KY		07/30/2024	8.000	388,074						530,000	05/17/2024
100147263		CAPE CORAL	FL		03/28/2024	7.760	388,079						540,000	02/06/2024
100068023		HENDERSON	NV		09/23/2021	3.499	388,086						515,000	08/17/2021
100083878		WEST VALLEY CITY	UT		07/12/2022	7.000	388,089						515,000	06/07/2022
100135616		KELSEYVILLE	CA		11/09/2023	9.750	388,093						480,000	09/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100179904		ROSEVILLE	CA		11/25/2024	5.750	388,096		38				565,000	09/18/2024
100138408		RIVERSIDE	CA		12/18/2023	8.000	388,098						770,000	08/25/2023
100013056		LAND O' LAKES	FL		05/25/2017	4.500	388,107						312,000	01/31/2017
100049684		SAN BRUNO	CA		11/20/2020	4.625	388,115						992,750	07/31/2020
100144055		NEW BRUNSWICK	NJ		03/07/2024	7.625	388,130						520,000	01/17/2024
100131632		STRASBURG	CO		10/06/2023	7.490	388,130						555,000	07/27/2023
100140034		LAKEWOOD	WA		01/09/2024	8.625	388,131						510,000	10/25/2023
100173293		BERWYN	IL		10/30/2024	7.624	388,139						535,000	09/10/2024
100179482		HENDERSON	NV		11/21/2024	6.250	388,144						521,000	08/12/2024
100152457		SHEPHERD	TX		05/16/2024	7.990	388,146						525,000	03/08/2024
100157603		HESPERIA	CA		06/28/2024	7.625	388,149						475,000	03/08/2024
100141167		STATEN ISLAND	NY		01/30/2024	7.890	388,153						485,000	01/03/2024
100182254		SACRAMENTO	CA		12/12/2024	5.499	388,161		42				618,000	10/21/2024
100132037		PELHAM	NH		10/13/2023	7.625	388,169						585,000	09/08/2023
100075968		GREENWICH	CT		01/07/2022	4.375	388,211						835,000	08/27/2021
100157682		HOLLYWOOD	FL		06/28/2024	7.875	388,232						500,000	03/25/2024
3340073333		GAINESVILLE	GA		04/12/2024	8.851	388,238						1,438,000	03/18/2024
100116781		SAN JOSE	CA		07/20/2023	4.250	388,246						905,000	03/01/2024
100120009		NORTH LAS VEGAS	NV		08/11/2023	6.500	388,257						520,000	05/13/2023
100102901		TOBYHANNA	PA		06/22/2023	8.250	388,259						485,000	10/14/2022
100129601		LEES SUMMIT	MO		09/29/2023	5.750	388,263						550,000	07/10/2023
100156907		LAKEWOOD	NJ		06/27/2024	7.800	388,274						545,000	05/13/2024
100158104		KINGS MOUNTAIN	NC		07/09/2024	5.990	388,299						560,000	04/26/2024
100048675		CHICAGO	IL		11/20/2020	5.000	388,309						401,850	07/31/2020
100137828		DORAL	FL		12/08/2023	8.000	388,313						604,000	11/02/2023
100156424		LACEY	WA		06/24/2024	7.124	388,319						517,000	05/13/2024
100011147		FREDERICKSBURG	VA		12/23/2016	3.750	388,341						565,000	09/27/2016
100156467		JACKSON TOWNSHIP	NJ		06/24/2024	8.125	388,341						481,000	04/18/2024
100013652		BRANDYWINE	MD		05/25/2017	4.250	388,352						455,000	01/31/2017
100120075		PATERSON	NJ		08/11/2023	7.375	388,361						605,000	06/21/2023
100144326		OKLAHOMA CITY	OK		03/07/2024	7.750	388,367						513,000	01/24/2024
100179807		ALPHARETTA	GA		11/21/2024	6.625	388,369		(25)				505,000	09/05/2024
100154164		LAKEWOOD RANCH	FL		07/11/2024	7.875	388,386		(70)				470,000	05/31/2024
100084318		ROTTERDAM	NLD		06/30/2022	3.900	388,388					(25,538)	500,000	12/01/2023
100075883		AMSTERDAM	NLD		11/24/2021	3.450	388,388					(25,538)	500,000	06/30/2024
100083422		DEN HAAG	NLD		05/27/2022	3.600	388,388					(25,538)	500,000	12/01/2023
100157544		TILBURG	NLD		06/28/2024	5.850	388,388					(13,163)	468,750	06/30/2024
100150244		GOOR	NLD		04/29/2024	6.100	388,388					(13,610)	398,438	06/30/2024
100140734		ROCKWALL	TX		01/22/2024	8.499	388,400						562,000	12/05/2023
100091270		MANSON	WA		01/31/2023	7.999	388,416						580,000	12/19/2022
100079985		NORTH MYRTLE BEACH	SC		04/08/2022	5.499	388,417						515,000	01/28/2022
100172826		AZLE	TX		12/06/2024	6.625	388,440		(8)				675,000	10/30/2024
100148807		LAKE LURE	NC		04/17/2024	8.500	388,452						490,000	10/24/2023
100173093		ORLANDO	FL		10/30/2024	7.500	388,454						543,000	08/28/2024
100165889		BROCKTON	MA		08/30/2024	7.875	388,456						500,000	07/23/2024
100140999		MENIFEE	CA		02/20/2024	8.500	388,476						493,000	01/12/2024
100114875		FORT WORTH	TX		07/10/2023	7.500	388,487						520,000	05/26/2023
100148017		SANTA MARIA	CA		04/10/2024	6.500	388,534						655,000	02/14/2024
100152344		COLTEWAH	TN		05/17/2024	5.500	388,535						565,000	03/28/2024
100109023		COLTON	CA		05/31/2023	8.750	388,538						480,000	05/08/2023
100065170		UNIVERSITY PLACE	WA		07/14/2021	3.999	388,552						580,000	05/20/2021
100154347		PUERTO VALLARTA	MEX		06/12/2024	9.473	388,558						784,601	05/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100089240		KISSIMMEE	FL		01/26/2023	7.500	388,570						495,000	10/07/2022
100147045		REISTERSTOWN	MD		03/27/2024	7.375	388,576						561,000	12/27/2023
100142614		JOHNSTOWN	CO		02/08/2024	7.624	388,582						517,000	12/15/2023
100048860		CHICAGO	IL		11/20/2020	4.250	388,594						331,550	07/31/2020
100170470		HOMOSASSA	FL		10/09/2024	7.499	388,597						563,000	09/09/2024
100053468		WEST NEW YORK	NJ		03/23/2021	4.779	388,598						435,000	01/05/2021
100171454		ACWORTH	GA		10/16/2024	8.000	388,607						500,000	06/21/2024
100083291		VICTORVILLE	CA		05/26/2022	7.750	388,626		4,334				435,900	03/21/2022
100164835		AURORA	CO		08/26/2024	6.375	388,637						500,000	06/25/2024
100152446		ARLINGTON	WA		05/17/2024	7.125	388,639						623,000	04/02/2024
100180380		AVONDALE	AZ		11/25/2024	6.625	388,646						522,000	09/26/2024
100151326		CUMMING	GA		05/10/2024	6.500	388,649						529,000	03/21/2024
100016521		(NORTHRIDGE AREA) LOS	CA		04/10/2018	4.500	388,650						800,000	12/10/2017
100078948		FERNDALE	WA		02/24/2022	4.250	388,654						820,000	01/13/2022
100133749		NEW BRITAIN	PA		10/23/2023	7.625	388,663						600,000	08/24/2023
100137669		BOISE	ID		12/08/2023	8.250	388,672						505,000	10/16/2023
100169572		PALM SPRINGS	CA		09/30/2024	5.990	388,677						729,000	07/05/2024
100049966		BROOKLYN	NY		11/20/2020	4.625	388,694						992,750	07/31/2020
100091425		SANTA CLARA	UT		02/22/2023	7.625	388,702						495,000	12/14/2022
100182568		ROSEVILLE	CA		12/12/2024	6.124	388,702		11				592,000	10/28/2024
100175216		CAPE CORAL	FL		11/05/2024	6.500	388,713						553,000	08/26/2024
100171126		LONG BEACH	WA		11/22/2024	7.250	388,733		(31)				548,000	10/15/2024
100108230		JACKSONVILLE	FL		05/24/2023	8.999	388,736						479,700	04/14/2023
100165792		CAPE CORAL	FL		08/29/2024	7.250	388,738						470,000	07/23/2024
100091151		INGLEWOOD	CA		01/31/2023	6.750	388,742						835,000	09/26/2022
100162073		OCEAN CITY	MD		07/31/2024	8.000	388,790						498,000	06/10/2024
100149905		HENDERSON	NV		04/29/2024	8.625	388,794						455,000	04/10/2024
100088217		LAWRENCEVILLE	NJ		10/19/2022	7.750	388,842						510,000	07/20/2022
100137767		MILLCREEK	UT		12/08/2023	7.500	388,888						515,000	10/18/2023
100181634		RODEO	CA		12/11/2024	7.125	388,925		(13)				600,000	10/25/2024
100168347		ANN ARBOR	MI		09/25/2024	6.875	388,943						545,000	08/12/2024
3320047070		CHICAGO	IL		04/04/2023	9.512	388,956						1,990,000	01/04/2023
100181878		STAFFORD TOWNSHIP	NJ		12/12/2024	7.625	388,961		(8)				517,500	10/11/2024
100132586		HENDERSON	NV		11/03/2023	8.750	388,962						442,000	06/23/2023
100170089		FALLS CHURCH	VA		10/08/2024	7.500	388,966						560,000	08/15/2024
100173731		MIAMI	FL		10/30/2024	7.250	388,970		8				525,000	08/28/2024
100139146		NEWBURGH	NY		12/28/2023	9.624	388,972						490,000	11/21/2023
100055384		HENRICO	VA		03/23/2021	4.125	388,988						546,000	01/04/2021
100180016		CHERRY LOG	GA		11/25/2024	7.000	388,988		(14)				520,000	09/30/2024
100186410		FREDERICK	MD		12/30/2024	6.875	389,004						485,000	10/29/2024
100138419		FONTANA	CA		12/18/2023	9.250	389,005						910,000	09/28/2023
100142666		ASHBURN	VA		02/08/2024	7.250	389,074						595,000	12/05/2023
100127594		ANTELOPE	CA		09/08/2023	5.990	389,080						638,000	07/10/2023
100049935		PACOIMA	CA		11/20/2020	5.000	389,083						513,000	07/31/2020
100173030		MONMOUTH	OR		10/25/2024	8.500	389,085		(50)				420,000	09/03/2024
100118691		LONG BEACH	CA		07/25/2023	7.500	389,088						869,000	06/05/2023
100168171		LYNWOOD	CA		09/20/2024	6.375	389,093		56				570,000	04/13/2024
100169519		BRIGHTON	MA		09/30/2024	7.375	389,094		(34)				515,000	07/08/2024
100141065		RIDGECREST	CA		02/20/2024	8.250	389,112						479,000	01/22/2024
100162970		PLAINFIELD	IL		08/12/2024	7.625	389,118						480,000	06/21/2024
100158672		WINCHESTER	CA		07/10/2024	5.750	389,125						574,000	04/25/2024
100049324		MIAMI	FL		11/20/2020	4.500	389,133						376,200	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129530		HYATTSVILLE	MD		09/29/2023	7.625	389,140						521,000	08/01/2023
100136258		POCONO LAKE	PA		11/20/2023	7.250	389,143						539,000	09/27/2023
100144579		NORCO	CA		04/26/2024	7.000	389,181						1,225,000	03/12/2024
100144189		PORT ORCHARD	WA		03/07/2024	6.500	389,193						532,000	12/28/2023
100157885		SOUTH LAKE TAHOE	CA		07/09/2024	7.625	389,200						450,000	04/12/2024
100149815		GLENDALE	AZ		04/29/2024	8.375	389,202						467,000	04/04/2024
100162018		BAKERSFIELD	CA		07/31/2024	8.375	389,206						535,000	04/10/2024
100013794		HOLLISTER	CA		05/25/2017	4.625	389,209						570,000	01/31/2017
100130451		MIDLAND	TX		09/28/2023	9.249	389,221						425,000	08/28/2023
100169107		PHOENIX	AZ		09/27/2024	7.625	389,229						538,000	07/23/2024
100166201		WINTER SPRINGS	FL		09/09/2024	6.990	389,246						482,000	07/22/2024
100101054		BRONX	NY		04/28/2023	3.875	389,252		1,689				760,000	01/26/2022
100158644		WOODBRIDGE	VA		07/10/2024	7.500	389,281						515,000	05/20/2024
100169510		ELK GROVE	CA		09/30/2024	7.500	389,285		(37)				560,000	06/13/2024
100173364		LAUREL SPRINGS	NC		10/30/2024	7.125	389,292						490,000	09/18/2024
100147001		TACOMA	WA		03/27/2024	7.250	389,305						550,000	09/06/2023
100180687		PALO CEDRO	CA		11/26/2024	7.500	389,317		(13)				485,000	09/18/2024
100139137		PANAMA CITY BEACH	FL		12/28/2023	8.749	389,339						522,000	11/10/2023
100120057		CHANDLER	AZ		08/11/2023	6.875	389,348						526,000	06/14/2023
100084599		GILBERT	AZ		08/02/2022	6.999	389,352						735,000	06/24/2022
100175067		CULPEPER	VA		11/05/2024	6.499	389,362						490,000	10/15/2024
100174268		PLACERVILLE	CA		10/31/2024	7.990	389,379						455,000	03/05/2024
100186648		SURPRISE	AZ		12/30/2024	6.624	389,380						775,000	11/12/2024
100115684		BAKERSFIELD	CA		07/20/2023	7.625	389,387						495,000	05/26/2023
100087058		PATERSON	NJ		11/04/2022	8.375	389,396		(105)				540,000	10/11/2022
100145392		UNITED KINGDOM	GBR		03/12/2024	3.390	389,397					(8,553)	393,000	03/25/2020
100164250		ROYERSFORD	PA		08/21/2024	7.624	389,403						530,000	07/18/2024
100115382		RICHMOND	TX		07/17/2023	7.750	389,420						485,000	06/13/2023
100043232		WASHINGTON	DC		08/13/2020	4.125	389,424						760,000	05/03/2019
100163118		SACRAMENTO	CA		08/13/2024	7.625	389,426						530,000	06/13/2024
100156555		NORTH TOPSAIL BEACH	NC		06/24/2024	8.000	389,427						482,000	05/02/2024
100081156		BOZEMAN	MT		03/18/2022	3.500	389,439						610,000	12/06/2021
100174009		FORT MYERS	FL		10/31/2024	7.875	389,441						470,000	07/25/2024
100117901		VICTORVILLE	CA		07/20/2023	8.625	389,445						508,000	03/01/2024
100118105		BAKERSFIELD	CA		07/20/2023	10.750	389,455						575,000	03/01/2024
100186603		LAS VEGAS	NV		12/30/2024	5.750	389,463		2				543,000	10/08/2024
100175293		KISSIMMEE	FL		11/05/2024	6.500	389,480						518,000	09/11/2024
100161639		UNITED KINGDOM	GBR		07/29/2024	5.790	389,491					(10,736)	650,000	07/18/2024
100173905		WOODSTOCK	GA		10/31/2024	7.000	389,500						675,000	09/13/2024
100175909		SEVIERVILLE	TN		11/14/2024	7.625	389,500		(46)				515,000	09/10/2024
100102409		SPOKANE	WA		06/07/2023	6.999	389,524						530,000	11/03/2022
100100242		ELIZABETH	NJ		03/17/2023	7.310	389,526						555,000	02/15/2023
100076231		HILLSBORO	OR		01/07/2022	3.500	389,538						550,000	11/04/2021
100165922		MONTEREY PARK	CA		09/06/2024	7.125	389,544						800,000	08/13/2024
100132302		ORLANDO	FL		10/13/2023	7.990	389,558						527,000	08/29/2023
100011424		ESCALON	CA		12/23/2016	8.750	389,558		(16)				490,000	08/10/2016
100025175		EVERETT	MA		09/20/2018	4.500	389,561						584,250	04/30/2018
100173877		BERWYN	PA		10/31/2024	7.875	389,569		47				505,000	08/26/2024
100108169		MESA	AZ		05/24/2023	9.625	389,590						425,000	04/06/2023
100057918		CHICAGO	IL		06/30/2021	3.749	389,591						750,000	05/05/2021
100153267		SAN ANTONIO	TX		05/30/2024	6.999	389,597						502,000	04/25/2024
100135726		HOBOKEN	NJ		11/10/2023	7.125	389,614						550,000	09/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147048		INDIANAPOLIS	IN		03/27/2024	7.625	389,638						527,600	01/26/2024
100140593		FONTANA	CA		01/19/2024	7.125	389,655						534,000	11/07/2023
100076369		LATHROP	CA		12/23/2021	6.000	389,659						463,000	11/01/2021
100164655		TULARE	CA		08/23/2024	9.375	389,713						475,000	06/28/2024
100115002		LINCOLN	CA		07/14/2023	6.625	389,733						532,000	05/10/2023
100133517		PHOENIX	AZ		10/19/2023	9.249	389,750						450,000	09/21/2023
100127641		PHOENIX	AZ		09/08/2023	7.499	389,750						520,000	07/27/2023
100181960		WAKE FOREST	NC		12/12/2024	7.125	389,771						520,000	10/10/2024
100159975		MIAMI	FL		08/16/2024	7.625	389,786						505,000	05/24/2024
100168176		OLD SAYBROOK	CT		09/20/2024	7.500	389,806						490,000	04/16/2024
100175682		COMMERCE CITY	CO		11/12/2024	6.875	389,829		2				522,000	10/22/2024
100142961		KISSIMMEE	FL		02/09/2024	7.499	389,837						555,000	12/14/2023
100149490		LAS VEGAS	NV		04/24/2024	7.625	389,842						505,000	03/05/2024
100166926		DRACUT	MA		09/13/2024	6.990	389,851						554,000	06/21/2024
100141077		WEST HAVERSTRAW	NY		01/30/2024	7.590	389,853						470,000	12/22/2023
100065158		SANTA CLARITA	CA		07/14/2021	3.750	389,856						610,000	05/21/2021
100181293		PHOENIX	AZ		12/06/2024	6.250	389,860		21				885,000	11/05/2024
100126914		ALBERTSON	NY		08/30/2023	4.990	389,862						727,000	05/15/2022
100065549		PANAMA CITY BEACH	FL		07/28/2021	4.375	389,903						580,000	04/14/2021
100136334		ROSEVILLE	CA		11/20/2023	6.875	389,908						530,000	09/07/2023
100049085		SEATTLE	WA		11/20/2020	4.250	389,917						546,250	07/31/2020
100172845		LANCASTER	CA		10/25/2024	7.875	389,918						469,000	09/18/2024
100141184		LIDO BEACH	NY		01/30/2024	8.500	389,918						770,000	12/11/2023
100135482		INVER GROVE HEIGHTS	MN		11/13/2023	7.250	389,923						545,000	08/31/2023
100139223		LOGANVILLE	GA		12/28/2023	8.875	389,927						490,400	11/17/2023
100129913		PATERSON	NJ		09/27/2023	8.207	389,942						520,000	08/09/2023
100109338		NEW CITY	NY		06/12/2023	7.125	389,943						545,000	03/27/2023
100060332		GREATER LONDON	GBR		06/30/2021	11.240	389,973					(7,072)	835,000	02/18/2020
100157795		FLAGSTAFF	AZ		08/01/2024	7.500	389,982						603,000	07/10/2024
100164642		MANTECA	CA		08/21/2024	6.990	389,997						678,000	07/09/2024
100080477		HICKORY	NC		03/10/2022	7.275	389,998						449,500	02/22/2022
100147488		LAKE WORTH	FL		04/03/2024	8.500	390,025						570,000	01/10/2024
100087217		SACRAMENTO	CA		10/25/2022	5.750	390,027						532,000	06/07/2022
100180321		PAGOSA SPRINGS	CO		11/25/2024	5.990	390,038						624,000	09/27/2024
100026786		PARAMUS	NJ		09/26/2018	4.500	390,049						670,000	06/14/2018
100081563		HEMPSTEAD	NY		03/14/2022	4.990	390,072						535,000	02/16/2022
100074089		COLORADO SPRINGS	CO		12/09/2021	5.000	390,095						580,000	11/08/2021
100162885		CASTLE PINES	CO		08/12/2024	7.125	390,100						500,000	06/21/2024
100134496		FRONT ROYAL	VA		10/30/2023	8.999	390,102						490,000	09/29/2023
100172175		HENDERSON	NV		10/17/2024	7.125	390,105						419,000	09/18/2024
100137768		MOUNTAIN GREEN	UT		12/08/2023	7.500	390,107						510,000	10/11/2023
100077964		LOMPOC	CA		01/13/2022	3.500	390,134		(28)				485,000	12/16/2021
100147837		ARLINGTON	VA		04/08/2024	7.125	390,135						560,000	02/16/2024
100129731		WELDON SPRING	MO		09/29/2023	8.125	390,139						540,000	08/18/2023
100140878		BREMERTON	WA		01/25/2024	8.500	390,175						750,000	10/18/2023
100167069		BONITA SPRINGS	FL		09/13/2024	8.375	390,189						470,000	06/27/2024
100180448		EDISON	NJ		11/25/2024	6.625	390,189						545,000	10/11/2024
100131992		BAKERSFIELD	CA		10/13/2023	7.875	390,215						505,000	08/29/2023
100174682		WHITE HALL	MD		10/31/2024	7.000	390,222						559,000	03/20/2024
100158281		UNITED KINGDOM	GBR		07/09/2024	9.750	390,235		79			(8,449)	450,000	10/29/2021
100185972		PORT HUENEME	CA		12/26/2024	8.499	390,251		(4)				730,000	12/03/2024
100185682		AALTEN	NLD		12/20/2024	5.450	390,252					(2,674)	628,000	11/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171299		NORTH SALT LAKE	UT		10/16/2024	7.875	390,254						485,000	09/09/2024
100182517		ANTHEM	AZ		12/12/2024	6.625	390,256		(1)				520,000	10/23/2024
100158280		UNITED KINGDOM	GBR		07/09/2024	9.750	390,274		78			(8,450)	450,000	10/29/2021
100158283		UNITED KINGDOM	GBR		07/09/2024	9.750	390,274		78			(8,449)	450,000	10/29/2021
100142123		CYPRESS	TX		02/29/2024	7.500	390,287						687,000	01/26/2024
100156819		MESA	AZ		06/27/2024	9.750	390,333						508,000	06/10/2024
100185624		JAMESBURG	NJ		12/20/2024	7.875	390,338						490,000	10/15/2024
100137363		HOWELL	NJ		12/01/2023	8.624	390,342						563,000	10/16/2023
100080922		MESA	AZ		03/17/2022	4.125	390,368						645,000	02/25/2022
100179925		NORTH RICHLAND HILLS	TX		11/25/2024	7.625	390,368		(16)				460,000	09/26/2024
100014589		BROOKLYN	NY		09/27/2017	3.875	390,376						1,030,750	07/29/2017
100114934		LAKE HAVASU CITY	AZ		07/13/2023	7.875	390,377						560,000	05/31/2023
100144394		WINTER GARDEN	FL		03/07/2024	6.500	390,387						512,000	12/28/2023
100161551		BONNEY LAKE	WA		07/30/2024	6.000	390,393						590,000	05/24/2024
100149789		GLENDALE	AZ		04/26/2024	7.375	390,412						490,000	03/14/2024
100150536		OAK PARK	IL		05/03/2024	6.990	390,454						520,000	01/12/2024
100155033		BERWYN HEIGHTS	MD		07/19/2024	7.875	390,481						470,000	07/13/2023
100150812		AURORA	CO		05/08/2024	6.999	390,482						600,000	03/29/2024
100109281		AURORA	CO		07/21/2023	7.625	390,490		(94)				480,000	06/15/2023
100078027		LAS VEGAS	NV		01/12/2022	4.012	390,498						706,000	12/16/2021
100174342		SAINT AUGUSTINE	FL		10/31/2024	6.990	390,509						435,000	03/20/2024
100145071		UNITED KINGDOM	GBR		03/12/2024	3.090	390,516					(8,577)	550,037	02/28/2020
100157676		VALENCIA	CA		06/28/2024	7.750	390,534						595,000	05/29/2024
100173321		KISSIMMEE	FL		10/30/2024	6.625	390,545						523,000	08/30/2024
100144518		ASHEVILLE	NC		04/26/2024	7.750	390,548						478,000	03/11/2024
100178267		OCEANSIDE	CA		11/19/2024	7.625	390,555		(45)				972,000	10/25/2024
100079550		VIRGINIA BEACH	VA		04/08/2022	5.250	390,593						805,000	01/20/2022
100151070		KENNESAW	GA		05/08/2024	7.125	390,595						518,000	03/08/2024
100127390		COSTA MESA	CA		08/30/2023	7.000	390,599						1,225,000	06/02/2022
100144889		UNITED KINGDOM	GBR		03/12/2024	3.390	390,607		18,200			(8,289)	395,000	02/10/2020
100115855		SARASOTA	FL		07/20/2023	6.125	390,618						537,000	05/22/2023
100148185		HOWELL	NJ		04/12/2024	6.875	390,622						525,000	03/05/2024
100147493		RESEDA	CA		04/03/2024	7.625	390,655						715,000	02/22/2024
100067646		OXNARD	CA		09/23/2021	3.500	390,658						550,000	07/12/2021
100179921		LAS VEGAS	NV		11/25/2024	6.375	390,663						445,000	09/26/2024
100180306		SANTA FE	NM		11/25/2024	6.625	390,694						520,000	09/26/2024
100044783		MIAMI	FL		11/19/2020	5.500	390,698						378,000	03/15/2020
100134271		MYRTLE BEACH	SC		10/27/2023	9.990	390,703						451,000	09/01/2023
100182203		MUNDS PARK	AZ		12/12/2024	6.124	390,708		40				462,000	10/08/2024
100167613		CELINA	TX		09/19/2024	7.500	390,721						520,000	08/01/2024
100115873		FORT MYERS	FL		07/20/2023	6.125	390,723						625,000	05/16/2023
100114547		BURLINGTON	MA		06/29/2023	6.750	390,727						1,950,000	05/19/2023
100119949		HAM LAKE	MN		08/11/2023	6.999	390,738						534,000	06/30/2023
100030938		LOS ANGELES	CA		04/09/2019	7.242	390,745						845,500	08/21/2018
100148373		LANCASTER	CA		04/12/2024	5.750	390,761						525,000	02/08/2024
100158023		AURORA	CO		07/09/2024	7.625	390,762						515,000	04/26/2024
100115800		LAKE ARROWHEAD	CA		07/20/2023	7.500	390,762						490,000	06/05/2023
100115200		HUNTINGTON STATION	NY		07/17/2023	8.600	390,780						485,000	06/02/2023
100185448		YUCAIPA	CA		12/20/2024	6.625	390,785		5				635,000	11/04/2024
100138882		FORNEY	TX		12/21/2023	7.499	390,801						520,000	10/20/2023
100110530		LONG BEACH	CA		06/30/2023	6.624	390,813						1,015,000	04/28/2023
100168504		DOWNINGTOWN	PA		09/25/2024	7.124	390,823						511,000	08/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100112291		STATEN ISLAND	NY		06/29/2023	2.875	390,844						1,084,000	06/06/2022
100045837		MAHOPAC	NY		11/25/2020	4.625	390,865						807,500	08/05/2020
100138872		MONROE	GA		12/21/2023	8.500	390,866						512,000	10/26/2023
100100910		STERLING	VA		04/28/2023	6.125	390,866						512,000	12/23/2021
100054063		HINCKLEY	MN		03/23/2021	4.750	390,870						485,500	12/31/2022
100164691		PARKER	CO		08/23/2024	9.250	390,878						1,700,000	08/05/2024
100154572		PALMDALE	CA		06/14/2024	8.499	390,887						480,000	05/22/2024
100079729		LYNWOOD	CA		04/25/2022	4.375	390,893						748,000	01/05/2022
100169523		LYNNWOOD	WA		09/30/2024	6.500	390,900						725,000	06/17/2024
100118082		KISSIMMEE	FL		07/20/2023	10.250	390,904						485,000	03/01/2024
100159994		ORLANDO	FL		08/16/2024	8.750	390,947						510,000	05/31/2024
100172396		WINCHESTER	CA		10/23/2024	5.990	390,964						530,000	08/16/2024
100152768		FREEPORT	NY		05/22/2024	9.749	390,993						465,000	04/18/2024
100100801		CENTREVILLE	VA		04/28/2023	6.625	391,010						485,000	11/10/2021
100102442		JACKSONVILLE	FL		06/07/2023	8.125	391,012						590,000	08/10/2022
323080980		DEER PARK	WA		10/20/2023	9.980	391,038						1,540,000	07/10/2023
4010043124		TRENTON	NY		02/02/2023	8.182	391,039						590,000	08/23/2022
100158292		UNITED KINGDOM	GBR		07/09/2024	3.390	391,039		9,162			(8,466)	430,000	01/24/2022
100172564		GLENDALE	AZ		10/23/2024	7.625	391,046						508,000	09/09/2024
100149680		NEW PRAGUE	MN		04/26/2024	6.625	391,049						527,000	04/01/2024
100145426		UNITED KINGDOM	GBR		03/12/2024	3.390	391,054					(8,589)	440,000	02/25/2020
100169139		MELBOURNE	FL		09/27/2024	7.000	391,068						550,000	08/12/2024
100180422		LAS VEGAS	NV		11/25/2024	6.500	391,073						558,280	09/26/2024
100140888		HUNTINGTON STATION	NY		01/25/2024	8.250	391,090						590,000	10/17/2023
100167966		HYATTSVILLE	MD		09/20/2024	7.375	391,095						500,000	08/28/2024
100162777		WINCHESTER	CA		08/12/2024	7.000	391,158						530,000	06/04/2024
100129330		OXNARD	CA		09/25/2023	6.990	391,162						1,300,000	07/26/2023
100080887		NORTH MIAMI BEACH	FL		03/10/2022	4.500	391,165						570,000	02/09/2022
100171702		DURHAM	NC		10/17/2024	7.125	391,166						522,000	08/29/2024
100163794		WEST DES MOINES	IA		09/27/2024	7.625	391,180						490,000	08/21/2024
100133640		ELK GROVE	CA		10/23/2023	6.250	391,181						588,500	08/15/2023
100162311		PHELAN	CA		08/05/2024	7.625	391,184						485,000	06/11/2024
100120462		JURUPA VALLEY	CA		08/18/2023	7.750	391,187						485,000	07/11/2023
100143426		BELLEVUE	WA		02/16/2024	8.750	391,195						480,000	01/10/2024
100152409		ROSEVILLE	CA		05/17/2024	7.375	391,224						560,000	04/01/2024
3340069066		TOMS RIVER	NJ		03/21/2024	9.508	391,248						1,500,000	01/18/2024
100166180		COLUMBIA	TN		09/09/2024	7.000	391,250						523,000	07/16/2024
100143783		HAMPTON	VA		02/27/2024	8.500	391,258						540,000	01/29/2024
100090110		HEMET	CA		01/13/2023	9.375	391,271						485,000	11/23/2022
100083785		PEORIA	AZ		07/12/2022	6.999	391,281						593,000	06/06/2022
100147548		LITHIA SPRINGS	GA		04/03/2024	8.125	391,289						476,000	03/01/2024
100149042		TAMARAC	FL		04/19/2024	8.250	391,294		(49)				720,000	03/08/2024
100158162		PORT ORCHARD	WA		07/09/2024	7.250	391,310						525,000	05/14/2024
100171931		MONTGOMERY	TX		10/17/2024	6.624	391,310						520,000	08/28/2024
100170438		MCDONOUGH	GA		10/09/2024	7.499	391,316						477,000	08/23/2024
100011461		COLLEGE POINT	NY		12/23/2016	4.125	391,352						950,000	08/11/2016
100151152		PORT SAINT LUCIE	FL		05/09/2024	7.750	391,377						555,000	04/03/2024
100071493		DOUGLASVILLE	GA		10/26/2021	5.500	391,384						450,000	09/20/2021
100162837		BUCKEYE	AZ		08/12/2024	7.000	391,388						526,000	06/17/2024
100108492		KISSIMMEE	FL		05/25/2023	7.824	391,398						540,000	04/18/2023
100170443		MCDONOUGH	GA		10/09/2024	7.499	391,430						477,000	08/23/2024
100179526		HAWTHORNE	NJ		11/21/2024	6.624	391,441		(3)				570,000	10/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160110		EDINBURG	TX		07/17/2024	7.250	391,446						535,000	05/16/2024
100162090		LAS VEGAS	NV		07/31/2024	8.625	391,454						435,500	06/17/2024
100090342		SALIDA	CA		12/22/2022	10.000	391,460						585,000	12/01/2022
100120433		HOUSTON	TX		08/18/2023	8.875	391,470						420,000	07/13/2023
100108535		DEN HAAG	NLD		05/25/2023	6.200	391,495					(25,742)	540,000	12/01/2023
100169435		KAILUA KONA	HI		09/30/2024	7.625	391,502		(47)				510,000	06/01/2024
100054875		ALEXANDRIA	VA		03/23/2021	4.250	391,525						875,000	01/04/2021
100162093		LAKE HAVASU CITY	AZ		07/31/2024	7.750	391,529						482,000	06/13/2024
100141724		LAUDERHILL	FL		01/30/2024	9.874	391,550						468,000	12/28/2023
100138639		FREDERICKSBURG	TX		02/02/2024	8.000	391,565						482,500	01/05/2024
100163929		HEBRON	CT		10/04/2024	7.125	391,566						590,000	08/30/2024
100114587		LAS VEGAS	NV		06/29/2023	6.625	391,569						580,000	05/15/2023
100137763		WASHINGTON	UT		12/08/2023	8.625	391,578						486,000	10/27/2023
100145288		UNITED KINGDOM	GBR		03/12/2024	9.500	391,595					(8,572)	650,011	12/20/2019
100182013		CLARKSVILLE	TN		12/12/2024	6.490	391,602		5				567,000	10/21/2024
100120917		BOONE	NC		08/30/2023	7.125	391,605						530,000	07/12/2023
100129629		MCKINNEY	TX		09/29/2023	6.625	391,605						535,000	07/31/2023
100154612		LAS VEGAS	NV		06/14/2024	8.999	391,612						455,000	05/23/2024
100109370		DURANGO	CO		06/12/2023	7.125	391,613						525,000	04/24/2023
100087976		TUCSON	AZ		10/25/2022	7.500	391,619						600,000	09/26/2022
100078910		WESTMINSTER	CO		02/24/2022	3.625	391,630						569,000	01/26/2022
100079931		ROCK HILL	SC		04/25/2022	4.875	391,643						517,000	01/28/2022
100180030		SAINT SIMONS ISLAND	GA		11/25/2024	6.624	391,651		(6)				518,000	10/21/2024
100151822		PEYTON	CO		05/10/2024	7.875	391,661						480,000	04/17/2024
100108166		SAN BERNARDINO	CA		05/24/2023	9.125	391,661						460,000	04/14/2023
100103029		JERSEY CITY	NJ		06/22/2023	8.990	391,691						770,000	03/09/2023
100141995		APOPKA	FL		02/29/2024	8.250	391,698						545,000	01/24/2024
100031069		ELK GROVE	CA		03/29/2019	4.125	391,729						675,000	12/09/2018
100110370		ASHBURN	VA		06/30/2023	6.499	391,730						1,030,000	05/11/2023
100182473		BAKERSFIELD	CA		12/12/2024	6.500	391,746		4				529,000	10/14/2024
100128482		EAST HARTFORD	CT		09/15/2023	8.875	391,750						491,000	07/31/2023
100044098		PLEASANT HILL	CA		08/19/2020	4.580	391,768						736,250	01/20/2020
100131977		PORT ARANSAS	TX		10/13/2023	8.125	391,776						538,000	08/25/2023
100186446		LATHROP	CA		12/30/2024	7.250	391,780		(1)				550,000	11/12/2024
100170234		LAS VEGAS	NV		10/08/2024	7.875	391,783						537,000	07/26/2024
100133798		KISSIMMEE	FL		10/20/2023	8.625	391,809						450,000	09/29/2023
100170441		MCDONOUGH	GA		10/09/2024	7.499	391,816						500,000	08/23/2024
100054996		SAINT ALBANS	NY		03/23/2021	5.000	391,819						525,000	12/30/2020
100152351		LAS VEGAS	NV		05/17/2024	8.125	391,821						511,000	03/25/2024
100130180		BOCA RATON	FL		11/15/2023	8.375	391,828						495,000	09/26/2023
100182492		APISON	TN		12/12/2024	6.624	391,839		(2)				530,000	11/07/2024
100115008		TRACY	CA		07/14/2023	7.125	391,849						525,000	03/28/2023
100140280		LAKE HAVASU CITY	AZ		01/18/2024	7.875	391,852						510,000	11/17/2023
100151782		ROCKVILLE	MD		05/10/2024	6.999	391,852						600,000	04/24/2024
100170907		MENIFEE	CA		10/11/2024	8.125	391,867		1,241				550,000	08/06/2024
100110411		NEWTON	NC		06/30/2023	7.625	391,868						555,000	04/24/2023
100141068		MODESTO	CA		02/20/2024	9.500	391,869						510,000	01/17/2024
100160063		CAPE CORAL	FL		07/17/2024	8.125	391,873						540,000	05/13/2024
100138241		FRISCO	TX		12/14/2023	7.750	391,879		3,424				835,000	10/24/2023
100171685		ACWORTH	GA		10/16/2024	6.000	391,884						490,000	08/26/2024
100100562		FORT WORTH	TX		04/27/2023	8.750	391,890						465,000	03/24/2023
100159877		POMPANO BEACH	FL		08/16/2024	7.750	391,896						490,000	04/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141284		SAN ANTONIO	TX		01/30/2024	8.500	391,900						550,000	12/08/2023
100091732		LAVEEN	AZ		03/24/2023	8.125	391,946						585,000	01/30/2023
100167528		MARIETTA	GA		10/31/2024	8.500	391,958		20				420,000	09/18/2024
100176675		DAVENPORT	FL		11/15/2024	8.875	391,992		(42)				416,000	10/02/2024
100179454		BATTLE GROUND	WA		11/21/2024	5.999	392,003		9				544,500	10/09/2024
100120995		CLEARWATER BEACH	FL		08/30/2023	7.625	392,007						530,000	06/30/2023
100182507		SEVERN	MD		12/12/2024	6.500	392,010		2				540,000	10/22/2024
100074203		SACRAMENTO	CA		12/09/2021	4.500	392,020						530,000	11/15/2021
100163882		SAN ANTONIO	TX		09/27/2024	8.375	392,029						450,000	08/22/2024
100150481		ROSEVILLE	CA		05/03/2024	6.990	392,041						570,000	01/27/2024
100103250		CIBOLO	TX		04/27/2023	7.750	392,045						560,000	03/29/2023
100162997		MENIFEE	CA		08/12/2024	7.000	392,051						595,000	06/24/2024
100170380		GRAYSON	GA		10/08/2024	7.500	392,060						478,000	08/15/2024
100117117		STATEN ISLAND	NY		07/20/2023	4.625	392,085						750,000	03/01/2024
100138001		CLEARWATER	FL		12/13/2023	7.750	392,089						570,000	10/20/2023
100071656		PORT HUENEME	CA		10/14/2021	3.990	392,091						550,000	06/23/2021
100140571		SEASIDE HEIGHTS	NJ		01/19/2024	7.625	392,100						648,000	11/30/2023
100164614		STUART	FL		08/21/2024	7.625	392,103						487,000	06/17/2024
100165589		SAN BERNARDINO	CA		10/04/2024	8.750	392,134						525,000	08/16/2024
100137726		YUBA CITY	CA		12/08/2023	6.875	392,137						560,000	10/03/2023
100091871		SEATTLE	WA		01/30/2023	8.625	392,144						510,000	01/04/2023
100168264		COVENTRY	RI		09/20/2024	7.375	392,160		(38)				515,000	04/24/2024
100141748		WAXAHACHIE	TX		01/30/2024	8.624	392,187						985,000	12/06/2023
100048756		STATEN ISLAND	NY		11/20/2020	5.000	392,187						703,000	07/31/2020
100151640		BOWIE	MD		05/10/2024	7.625	392,191						555,000	03/28/2024
100140442		PHOENIX	AZ		01/18/2024	5.250	392,196						595,000	11/08/2023
100079908		HALLANDALE BEACH	FL		04/08/2022	6.750	392,203						533,000	02/03/2022
100140855		OCALA	FL		03/06/2024	9.875	392,205						540,000	01/16/2024
100119114		SANTA ANA	CA		07/28/2023	5.625	392,206						700,000	03/01/2024
100135423		SHREWSBURY	MA		11/13/2023	8.125	392,223						560,000	09/12/2023
100119251		JEROME	ID		07/31/2023	7.625	392,223						522,000	06/22/2023
100083329		EINDHOVEN	NLD		05/27/2022	3.300	392,272					(25,793)	528,649	12/01/2023
100082037		GRONINGEN	NLD		03/30/2022	3.200	392,272					(25,793)	505,000	12/01/2023
100065927		ROTTERDAM	NLD		07/30/2021	8.430	392,272					(25,793)	445,588	06/01/2021
100145650		UNITED KINGDOM	GBR		03/12/2024	3.590	392,284		17,220			(8,434)	399,993	04/30/2020
100068426		JURUPA VALLEY	CA		08/25/2021	3.500	392,310						520,000	06/21/2021
100184371		CORVALLIS	OR		12/16/2024	6.750	392,315		15				538,000	10/01/2024
100108906		OCALA	FL		05/31/2023	7.500	392,317						530,000	04/14/2023
100091451		FULSHEAR	TX		01/20/2023	8.250	392,320						849,000	11/08/2022
100148447		LEESBURG	VA		04/12/2024	7.000	392,327						550,000	02/26/2024
100158296		UNITED KINGDOM	GBR		07/09/2024	3.390	392,336		10,181			(8,494)	425,000	12/22/2021
100180674		ROGERSVILLE	MO		11/26/2024	9.125	392,362		(16)				425,000	09/13/2024
100142157		ARLINGTON	TX		02/29/2024	7.750	392,366						600,000	01/26/2024
100148592		FORT MYERS	FL		04/12/2024	7.500	392,369						515,000	02/20/2024
100151460		CARMICHAEL	CA		05/10/2024	7.625	392,378						490,000	04/03/2024
100140307		HYATTSVILLE	MD		01/18/2024	7.990	392,387						540,000	12/01/2023
100174329		ST AUGUSTINE	FL		10/31/2024	6.990	392,390						434,000	02/28/2024
100107946		LARGO	FL		06/29/2023	7.500	392,403						525,000	05/11/2023
100168503		BEAUFORT	SC		09/25/2024	7.124	392,409						485,000	07/29/2024
100179365		FULSHEAR	TX		12/27/2024	8.625	392,417		358				425,000	11/14/2024
100157861		BRENTWOOD	CA		07/09/2024	5.990	392,418						745,000	05/24/2024
100030641		JAMAICA	NY		04/09/2019	7.820	392,435						451,250	11/10/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078463		HOMESTEAD	FL		01/25/2022	5.250	392,452						435,000	01/12/2022
3410000596		FAIRFIELD	NJ		11/21/2024	8.450	392,481						2,856,000	10/05/2024
100144695		UNITED KINGDOM	GBR		03/12/2024	3.640	392,486					(8,409)	399,993	02/25/2020
100017483		SAN MATEO	CA		04/26/2018	3.625	392,492						1,729,000	12/31/2017
100080397		GARDEN GROVE	CA		04/14/2022	4.625	392,507						835,000	01/27/2022
100137516		TALENT	OR		01/11/2024	8.375	392,537						556,000	12/05/2023
100152221		MESA	AZ		05/17/2024	7.125	392,563						531,000	03/23/2024
100137606		HEATHSVILLE	VA		12/08/2023	7.125	392,570						600,000	09/08/2023
100160577		FORT MYERS	FL		07/19/2024	7.999	392,594						480,000	06/27/2024
100158456		LK HAVASU CTY	AZ		07/10/2024	7.125	392,595						505,000	02/26/2024
100169354		SUNNY ISLES BEACH	FL		09/27/2024	7.625	392,598						477,000	08/07/2024
100087115		KISSIMMEE	FL		11/04/2022	6.875	392,674						506,000	09/27/2022
100103098		BAY SHORE	NY		04/21/2023	7.999	392,695						520,000	03/22/2023
100155902		CHENEY	WA		06/17/2024	7.125	392,739						520,000	04/01/2024
100079905		VALRICO	FL		04/08/2022	4.250	392,751						738,000	01/24/2022
100091693		MIAMI	FL		03/24/2023	7.750	392,771						490,000	01/20/2023
100138155		ALEXANDRIA	VA		12/14/2023	8.625	392,822						520,000	10/18/2023
100044214		LIVERMORE	CA		08/19/2020	5.290	392,831						683,050	01/19/2020
100178415		ORLANDO	FL		11/21/2024	7.250	392,853						770,000	08/28/2024
100120872		MIAMI	FL		08/28/2023	7.750	392,854						490,000	06/26/2023
100086588		SAN DIEGO	CA		09/30/2022	8.500	392,871						525,000	08/22/2022
100159614		NEWARK	NJ		07/15/2024	8.125	392,898						500,000	05/23/2024
100180408		CUMMING	GA		11/25/2024	6.000	392,901						544,000	09/30/2024
100173834		MIAMI	FL		10/31/2024	7.750	392,930						500,000	07/31/2024
100150656		VIRGINIA BEACH	VA		05/06/2024	7.875	392,944						550,000	02/12/2024
100169275		BALDWIN	NY		09/27/2024	7.875	392,947						590,000	07/16/2024
100154335		EDINBURG	TX		06/07/2024	8.000	392,952						515,000	03/01/2024
100158298		UNITED KINGDOM	GBR		07/09/2024	3.390	392,970		10,699			(8,508)	425,000	12/22/2021
100134552		FREEPORT	NY		10/30/2023	8.999	392,974						510,000	09/20/2023
100136956		MORRISVILLE	NC		11/28/2023	8.125	392,979						540,000	10/11/2023
100065417		UNION CITY	CA		07/28/2021	3.625	392,986						555,000	06/08/2021
100108915		KEARNEYSVILLE	WV		05/31/2023	7.250	392,986						526,000	04/25/2023
100140798		SAN LORENZO	CA		03/06/2024	8.125	392,990						850,000	12/13/2023
100142061		EL SOBRANTE	CA		02/29/2024	7.500	392,992						685,000	01/23/2024
100148431		SACRAMENTO	CA		04/12/2024	7.625	392,994						510,000	02/05/2024
100158299		UNITED KINGDOM	GBR		07/09/2024	3.390	393,000		10,699			(8,509)	425,000	12/22/2021
100161932		MODESTO	CA		07/31/2024	8.625	393,005						490,000	07/11/2024
100137801		LAND O LAKES	FL		12/08/2023	7.990	393,043						500,000	10/25/2023
100181319		VICTORVILLE	CA		12/06/2024	6.875	393,073		(10)				485,000	11/13/2024
100000462		LOS ANGELES	CA		09/27/2016	4.000	393,082						500,000	08/25/2016
100162267		WEST SACRAMENTO	CA		09/06/2024	7.250	393,092						720,000	07/30/2024
100159702		WILDOMAR	CA		08/23/2024	7.500	393,106						750,000	07/25/2024
100158918		PALMETTO	FL		07/12/2024	7.875	393,109						510,000	05/22/2024
100128136		CONYERS	GA		09/11/2023	10.375	393,115						501,000	07/27/2023
100150616		DALLAS	TX		05/03/2024	7.625	393,117						485,000	02/05/2024
100115362		ATLANTA	GA		07/17/2023	6.875	393,118						574,000	06/06/2023
100089949		TEHACHAPI	CA		01/26/2023	10.000	393,119						485,000	11/23/2022
100133736		GILBERT	AZ		10/23/2023	7.125	393,131						540,000	09/05/2023
100110328		NASHVILLE	TN		06/30/2023	6.125	393,131						587,000	04/28/2023
100166259		SAINT GEORGE	UT		09/09/2024	7.625	393,141						497,000	07/11/2024
100108522		ROTTERDAM	NLD		05/25/2023	5.700	393,152					(25,851)	795,343	12/01/2023
100152603		WEST PALM BEACH	FL		05/17/2024	6.625	393,172						580,000	03/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109177		SANTA CLARITA	CA		07/21/2023	6.875	393,181						536,000	06/08/2023
100142428		BRADENTON	FL		03/08/2024	8.125	393,183						487,000	02/09/2024
100171507		CASTLE ROCK	CO		10/16/2024	7.490	393,185						485,000	08/09/2024
100135351		MYRTLE BEACH	SC		11/13/2023	7.875	393,224						526,500	08/25/2023
3340082508		BELLMORE	NY		08/26/2024	8.731	393,228						1,472,000	08/08/2024
100186596		MORENO VALLEY	CA		12/30/2024	5.500	393,230		2				589,000	10/11/2024
100143284		ROGERS	AR		02/16/2024	7.625	393,234						530,000	12/26/2023
100149740		HIGHLAND	MI		04/26/2024	8.245	393,264		2,276				730,000	03/29/2024
100149689		DAWSONVILLE	GA		04/26/2024	7.125	393,268						557,000	03/14/2024
100110670		CHARLESTOWN	MA		06/30/2023	6.625	393,276						600,000	05/11/2023
100114893		DULUTH	GA		07/13/2023	6.875	393,283						495,000	06/02/2023
100110022		PORT SAINT LUCIE	FL		06/23/2023	6.874	393,287						534,000	05/30/2023
100138688		WYLIE	TX		02/02/2024	10.500	393,291						550,000	12/20/2023
100084703		NAPA	CA		08/02/2022	6.750	393,299						1,240,000	06/21/2022
100185418		BOONE	NC		12/20/2024	6.000	393,301		13				540,000	10/11/2024
100171259		SOUTH FALLSBURG	NY		10/16/2024	7.875	393,301						500,000	07/31/2024
100158200		UNITED KINGDOM	GBR		07/09/2024	3.440	393,304		10,414			(8,515)	415,000	09/10/2021
100164455		BENBROOK	TX		08/21/2024	7.125	393,344						551,000	07/01/2024
100134589		PITTSBORO	NC		10/30/2023	8.875	393,362						525,000	09/29/2023
100159440		FRESNO	CA		07/15/2024	7.875	393,377						553,000	05/30/2024
100167005		KITTERY	ME		09/13/2024	8.250	393,384						483,000	05/10/2024
100135398		WINTER GARDEN	FL		11/13/2023	6.125	393,418						555,000	08/31/2023
100102360		HIGHLAND	CA		06/07/2023	6.875	393,420						590,000	09/10/2022
100185064		LONGMONT	CO		12/20/2024	6.625	393,429		5				530,000	11/22/2024
100115553		ATTLEBORO	MA		07/19/2023	7.874	393,434						525,000	06/20/2023
100129275		BUCKLEY	WA		09/25/2023	7.375	393,448						532,000	08/18/2023
100178254		FITCHBURG	MA		11/19/2024	8.625	393,454		(22)				425,000	10/31/2024
100101661		STAR	ID		04/26/2023	6.625	393,464						535,000	03/23/2023
100140111		MERCED	CA		01/09/2024	6.500	393,473						535,000	11/09/2023
100127488		ESCONDIDO	CA		09/08/2023	6.624	393,505						650,000	07/27/2023
100135163		RANCHO CUCAMONGA	CA		12/15/2023	7.875	393,507						1,590,000	10/11/2023
100142911		AUSTIN	TX		02/09/2024	7.624	393,516						541,000	11/27/2023
100175639		HIALEAH	FL		11/12/2024	7.250	393,518						474,000	10/16/2024
100143650		VENTNOR CITY	NJ		02/22/2024	7.624	393,519						735,000	01/25/2024
100176723		ESTERO	FL		11/15/2024	7.500	393,538		(31)				480,000	05/28/2024
100087338		DICKINSON	TX		10/25/2022	5.625	393,539						570,000	03/03/2022
100130447		NAPLES	FL		09/28/2023	8.249	393,543						1,050,000	09/07/2023
100137384		SMYRNA	GA		12/05/2023	8.250	393,550						510,000	10/06/2023
100156248		SARASOTA	FL		06/20/2024	8.125	393,558						485,000	04/29/2024
100175369		BIG BEAR CITY	CA		11/05/2024	6.625	393,569						630,000	09/23/2024
100179977		RABUN GAP	GA		11/25/2024	6.124	393,577		15				505,000	09/27/2024
100136587		UPPER MARLBORO	MD		11/22/2023	9.375	393,579						505,000	11/01/2023
100065352		BEAVERTON	OR		07/28/2021	4.000	393,585						545,000	05/13/2021
100169533		BALLWIN	MO		09/30/2024	7.500	393,611		(38)				530,000	07/05/2024
100115665		LINDEN	NJ		07/20/2023	6.875	393,613						530,000	06/05/2023
100164046		FAIRPLAY	CO		08/21/2024	7.500	393,618						500,000	06/27/2024
100185843		DOWNEY	CA		12/26/2024	7.625	393,619		(3)				600,000	12/02/2024
100139286		EAGLEVILLE	PA		12/28/2023	9.000	393,624						660,000	11/27/2023
100119218		PRESQUE ISLE	WI		07/31/2023	7.500	393,663						590,000	05/26/2023
100161069		AURORA	CO		07/24/2024	5.375	393,665						555,000	05/24/2024
3300004958		BROOKLYN	NY		04/02/2024	9.165	393,673						1,605,000	01/18/2024
100141366		LEESBURG	VA		01/30/2024	8.500	393,680						487,000	11/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100145665		UNITED KINGDOM	GBR		03/12/2024	3.650	393,690		12,500			(8,354)	450,022	03/11/2020
100091424		AUSTIN	TX		02/22/2023	7.500	393,712						535,000	12/02/2022
100110044		MIAMI	FL		06/23/2023	6.999	393,715						575,000	05/31/2023
100065058		LOS ANGELES	CA		07/14/2021	4.375	393,721						590,000	04/27/2021
100136233		STRATHAM	NH		11/20/2023	8.124	393,727						615,000	10/18/2023
100053689		LAURELTON	NY		03/23/2021	6.000	393,731						580,000	12/31/2020
100119101		FORT LAUDERDALE	FL		07/28/2023	4.750	393,747						710,000	03/01/2024
100132288		BRIDGTON	ME		10/13/2023	7.375	393,754						535,000	08/23/2023
100084005		PLEASANT VIEW	TN		06/27/2022	7.427	393,758						625,000	06/03/2022
100151752		DAYTON	TX		05/10/2024	9.375	393,767		(39)				480,000	04/22/2024
100110468		LEHI	UT		06/30/2023	6.125	393,785						581,000	04/29/2023
100031506		STATEN ISLAND	NY		03/29/2019	2.500	393,805						460,000	12/08/2018
100044560		CHULA VISTA	CA		11/19/2020	4.375	393,817						560,025	03/28/2020
100172298		NEWBERG	OR		10/21/2024	7.625	393,818						545,000	08/13/2024
100089656		BREDA	NLD		11/29/2022	4.950	393,825					(25,895)	585,000	12/01/2023
100118677		AUBURN	CA		07/25/2023	7.625	393,839						1,280,000	05/26/2023
100131844		FAIRFIELD	CA		10/06/2023	8.125	393,847						530,000	09/15/2023
100143853		UNITED KINGDOM	GBR		02/28/2024	6.940	393,849					(4,379)	625,000	02/13/2024
100143429		HIALEAH	FL		02/16/2024	8.125	393,852						560,000	01/10/2024
100103208		EAST ORANGE	NJ		04/21/2023	8.900	393,875						550,000	03/30/2023
100172914		LOS BANOS	CA		10/25/2024	7.499	393,876		(84)				469,000	10/02/2024
100176760		GRANITE FALLS	WA		11/15/2024	7.500	393,883		(27)				502,000	05/24/2024
100174934		GALVESTON	TX		10/31/2024	10.250	393,887						568,000	03/12/2024
100149813		PAWTUCKET	RI		04/29/2024	8.375	393,891						490,000	04/04/2024
100081657		PHOENIX	AZ		03/30/2022	5.462	393,891						628,000	03/08/2022
100068129		LYNDHURST	NJ		08/25/2021	3.999	393,891						645,000	07/16/2021
100077812		MEDFORD	OR		12/23/2021	5.500	393,894						445,000	11/30/2021
100144668		UNITED KINGDOM	GBR		03/12/2024	3.390	393,898		18,592			(8,652)	499,992	01/22/2020
100132020		BEAUMONT	CA		10/13/2023	7.125	393,904						529,500	08/18/2023
100174032		HUNTINGDON VALLEY	PA		10/31/2024	7.500	393,915						510,000	06/18/2024
100117700		CALIMESA	CA		07/20/2023	5.750	393,926						610,000	03/01/2024
100079330		NAVARRE	FL		03/17/2022	5.000	393,929						472,000	02/10/2022
100152520		KENNESAW	GA		05/17/2024	7.125	393,945						533,000	02/16/2024
100186334		NAMPA	ID		12/30/2024	6.875	393,948						520,000	11/14/2024
100152563		PLANO	TX		05/17/2024	7.125	394,044						532,000	04/05/2024
100157933		PORT CHARLOTTE	FL		07/09/2024	7.625	394,057						437,000	05/06/2024
100156587		HENDERSON	NV		06/24/2024	7.250	394,063						523,000	05/02/2024
100136922		WEST PARK	FL		11/28/2023	7.875	394,071						490,000	10/31/2023
100164816		FORT MYERS	FL		08/26/2024	7.624	394,072						516,000	06/27/2024
100173370		LAKE ARROWHEAD	CA		10/30/2024	7.990	394,087						500,000	08/30/2024
100186357		STEAMBOAT SPRINGS	CO		12/30/2024	7.500	394,096		(1)				485,000	11/15/2024
100161048		MCKINNEY	TX		07/24/2024	6.875	394,099						500,000	05/30/2024
100091559		LANCASTER	CA		03/07/2023	8.750	394,106						480,000	01/04/2023
100118682		ZEPHYR COVE	NV		07/25/2023	7.750	394,106						565,000	05/12/2023
100176523		KISSIMMEE	FL		11/15/2024	6.990	394,113		(18)				490,000	09/18/2024
100130139		MCKINNEY	TX		11/15/2023	7.750	394,136						1,115,000	09/27/2023
100170165		SEATTLE	WA		10/08/2024	6.124	394,150						625,000	08/30/2024
100101037		PAGOSA SPRINGS	CO		04/28/2023	4.750	394,152						845,000	12/29/2021
100140736		GREENLAWN	NY		01/22/2024	8.374	394,160						625,000	12/13/2023
100180788		WHITTIER	CA		11/26/2024	7.375	394,173		(16)				795,000	09/26/2024
100168745		STOCKTON	CA		09/26/2024	7.625	394,218						475,000	08/16/2024
100154167		ROSENBERG	TX		07/11/2024	8.750	394,226						417,000	06/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100078690		FREEHOLD	NJ		02/02/2022	4.712	394,233						625,000	01/13/2022
100143691		LOS ANGELES	CA		02/22/2024	9.499	394,236						700,000	01/09/2024
324010995		CHARLOTTE	NC		04/11/2024	9.500	394,244						2,228,000	02/15/2024
100140430		MENIFEE	CA		01/18/2024	6.250	394,261						538,000	11/14/2023
100145085		UNITED KINGDOM	GBR		03/12/2024	3.640	394,267		17,653			(8,516)	424,986	03/06/2020
100128264		KALISPELL	MT		09/14/2023	7.499	394,278		(22)				493,000	08/09/2023
100077822		FOLSOM	CA		01/14/2022	3.625	394,285		(93)				1,145,000	12/27/2021
100082261		GRESHAM	OR		04/14/2022	6.125	394,292						500,000	03/15/2022
100144736		UNITED KINGDOM	GBR		03/12/2024	3.350	394,297		18,424			(8,467)	400,022	02/28/2020
100147663		CHICAGO	IL		04/04/2024	8.999	394,342						500,000	03/18/2024
100101136		TRENTON	NJ		04/28/2023	3.900	394,345						983,420	04/28/2023
100065518		PORTLAND	OR		07/28/2021	4.375	394,349						540,000	05/27/2021
100055871		KENSINGTON	MD		03/26/2021	3.000	394,350						585,000	12/21/2020
100143514		AMITYVILLE	NY		02/21/2024	8.780	394,354						525,000	01/19/2024
100089244		MIAMI	FL		01/26/2023	8.250	394,390						475,000	10/21/2022
100085057		HILVERSUM	NLD		07/27/2022	3.550	394,395					(25,933)	660,000	12/01/2023
100158262		UNITED KINGDOM	GBR		07/09/2024	3.140	394,398		10,925			(8,539)	425,000	11/12/2021
100139059		PINEHURST	NC		12/28/2023	8.624	394,416		(34)				620,000	11/27/2023
100031824		MONTEREY	CA		03/29/2019	4.500	394,443						985,500	12/21/2018
100032478		DUBLIN	IRL		06/21/2019	4.250	394,455					(25,919)	359,634	11/30/2018
100179627		GENEVA	IL		11/21/2024	7.500	394,498						515,000	09/25/2024
100151387		CHANDLER	AZ		05/10/2024	6.990	394,511						525,000	03/21/2024
100011650		CANYON LAKE	CA		03/08/2017	5.000	394,513						445,000	11/30/2016
100145397		UNITED KINGDOM	GBR		03/12/2024	3.390	394,531		17,986			(8,636)	440,023	04/20/2020
100011815		ANTIOCH	CA		03/08/2017	5.000	394,538						399,000	11/30/2016
100172232		ACWORTH	GA		10/21/2024	7.625	394,600						507,455	09/04/2024
100012064		BROOKLYN	NY		03/08/2017	4.675	394,669						510,000	09/02/2016
100168506		SALADO	TX		09/25/2024	7.490	394,696						521,000	07/19/2024
100128720		MIAMI	FL		09/21/2023	8.499	394,711		(102)				510,000	08/28/2023
100136160		NEW MILFORD	CT		12/18/2023	8.500	394,742						500,000	11/08/2023
100185389		HEMET	CA		12/20/2024	5.625	394,750		28				527,000	10/21/2024
100055505		ALISO VIEJO	CA		03/23/2021	3.550	394,750						835,000	01/01/2021
100117053		CITY OF LAKE FOREST	CA		07/20/2023	3.750	394,751						925,000	03/01/2024
100162834		MESA	AZ		08/12/2024	7.625	394,756						550,000	06/15/2024
100164638		FAIRFIELD	CA		08/21/2024	7.500	394,757						640,000	06/24/2024
100131867		TWAIN HARTE	CA		10/06/2023	9.625	394,774		(44)				500,000	09/07/2023
100133555		DESERT HOT SPRINGS	CA		10/19/2023	7.749	394,780		25				530,000	09/11/2023
100162839		COLORADO SPRINGS	CO		08/12/2024	7.625	394,785						535,000	06/20/2024
100182214		CAPE CORAL	FL		12/12/2024	7.500	394,796		(11)				455,000	10/24/2024
100151125		RENO	NV		05/08/2024	7.625	394,799						515,000	03/08/2024
100164247		FOUNTAIN	CO		08/21/2024	7.875	394,803						470,000	07/30/2024
100120700		MANTECA	CA		08/25/2023	7.500	394,814						680,000	07/05/2023
100136963		ELLIJAY	GA		11/28/2023	7.499	394,818						580,000	10/16/2023
100154515		MIAMI	FL		06/14/2024	7.375	394,819						625,000	05/31/2024
100090982		DANBURY	CT		01/31/2023	10.999	394,821		(15)				490,000	12/02/2022
100090197		RALEIGH	NC		01/13/2023	7.875	394,821						535,000	10/27/2022
100114829		THORNTON	CO		07/10/2023	6.875	394,822						840,000	05/15/2023
100175154		PANAMA CITY BEACH	FL		11/05/2024	7.625	394,849						515,000	08/15/2024
100149928		TAYLORSVILLE	UT		06/07/2024	7.750	394,849						555,000	04/12/2024
100038516		DUBLIN	IRL		09/27/2019	4.650	394,924					(25,751)	477,616	11/30/2018
100159667		SEABROOK	TX		08/23/2024	7.250	394,927						617,000	07/25/2024
100135057		LEONARDTOWN	MD		11/01/2023	6.875	394,942						585,000	07/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175657		ELIZABETH	NJ		11/12/2024	8.999	394,952						460,000	10/24/2024
100140266		HILTON HEAD ISLAND	SC		01/18/2024	8.125	394,972						515,000	11/01/2023
100159964		DEERFIELD BEACH	FL		08/16/2024	7.990	394,986						510,000	05/17/2024
100153240		MADEIRA BEACH	FL		05/30/2024	7.125	395,016						550,000	04/02/2024
100161015		FRANKFORD	DE		07/24/2024	7.990	395,016						525,000	05/30/2024
100182403		WOONSOCKET	RI		12/12/2024	7.250	395,019		(7)				538,000	10/31/2024
100110640		BURBANK	CA		06/30/2023	6.500	395,022						1,300,000	05/18/2023
100146624		FREEHOLD	NJ		03/20/2024	10.625	395,023						475,000	01/09/2024
100079969		TEMECULA	CA		04/25/2022	3.875	395,029						840,000	02/02/2022
100164445		MERCED	CA		08/21/2024	6.125	395,037						506,500	06/21/2024
100120126		CHANDLER	AZ		08/11/2023	7.375	395,062						500,000	06/20/2023
100166105		LAWRENCEVILLE	GA		09/09/2024	8.125	395,064						450,000	06/03/2024
100143744		FORT LAUDERDALE	FL		04/05/2024	6.875	395,074						650,000	02/22/2024
100103733		LITTLE FALLS	NJ		05/08/2023	8.875	395,087						575,000	03/31/2023
100152545		MCKINNEY	TX		05/17/2024	7.990	395,110						669,000	03/01/2024
100151035		FREDERICK	MD		05/08/2024	5.500	395,111						565,000	02/29/2024
100165465		LITTLE ELM	TX		08/29/2024	7.250	395,123						540,000	06/20/2024
100172556		ANNANDALE	VA		10/23/2024	6.990	395,125						536,000	08/26/2024
3340074771		QUEENS	NY		08/26/2024	8.725	395,129						2,088,000	04/08/2024
100076365		KALAMAZOO	MI		12/23/2021	6.875	395,131						495,000	09/08/2021
100181527		RICHMOND	TX		12/06/2024	9.125	395,132		(23)				506,000	11/20/2024
100138306		POCONO PINES	PA		12/18/2023	7.625	395,139						576,000	10/27/2023
100151973		FARMINGTON	MN		06/14/2024	8.500	395,153						453,000	05/29/2024
100144884		UNITED KINGDOM	GBR		03/12/2024	3.390	395,159					(8,679)	489,974	02/25/2020
100151585		AUSTIN	TX		05/10/2024	7.625	395,175						500,000	03/27/2024
100173988		PENSACOLA BEACH	FL		10/31/2024	8.000	395,196						485,000	08/14/2024
100101979		SPRING	TX		04/14/2023	8.999	395,202						480,000	02/09/2023
100119642		HERRIMAN	UT		08/04/2023	7.875	395,203						667,000	07/18/2023
100101514		PHOENIX	AZ		04/26/2023	4.875	395,213						575,000	02/27/2023
100172877		ANCHORAGE	AK		10/25/2024	6.875	395,218						550,000	09/26/2024
100079966		OAKLEY	CA		04/25/2022	4.250	395,235						860,000	01/14/2022
100180037		ROSEVILLE	CA		11/25/2024	5.750	395,244		39				560,000	09/20/2024
100178217		SANTA ANA	CA		11/19/2024	6.125	395,245		(1)				665,000	09/20/2024
100142653		AUSTIN	TX		02/08/2024	7.125	395,265						525,000	12/15/2023
100142967		WESTMINSTER	CO		02/09/2024	7.875	395,271						525,000	12/01/2023
100135341		NASHVILLE	TN		11/13/2023	6.875	395,304						585,000	08/16/2023
100091855		JACKSONVILLE	FL		01/30/2023	9.875	395,325						499,000	01/10/2023
100029535		BROOKLYN	NY		10/26/2018	5.000	395,329						836,000	06/02/2018
100148814		UPLAND	CA		04/17/2024	8.125	395,332						525,000	10/17/2023
100173288		MOUNT DESERT	ME		10/30/2024	6.625	395,332						530,000	08/29/2024
100185812		PALMDALE	CA		12/26/2024	7.490	395,339		(3)				500,000	11/06/2024
100142537		BROOMFIELD	CO		02/08/2024	7.124	395,354						540,000	12/29/2023
100068199		SPRINGFIELD	VA		08/25/2021	3.500	395,365						525,000	06/25/2021
100161878		LOS ANGELES	CA		07/31/2024	7.250	395,372		(22)				520,000	07/03/2024
100132094		SALT LAKE CITY	UT		10/13/2023	7.250	395,377						550,000	08/10/2023
100115339		VANCOUVER	WA		07/17/2023	8.999	395,383						478,000	06/15/2023
100101022		SANTA ANA	CA		04/28/2023	3.250	395,491						2,500,000	01/18/2022
100116598		PERRIS	CA		07/20/2023	9.990	395,497						600,000	03/01/2024
100117804		FRESNO	CA		07/20/2023	7.375	395,500						555,000	03/01/2024
4010056553		GLOUCESTER CITY	NJ		08/24/2023	7.700	395,504						524,000	07/14/2023
100150875		MELISSA	TX		05/08/2024	6.990	395,554						595,000	02/26/2024
100127483		PROVIDENCE	RI		09/08/2023	6.999	395,571						535,000	07/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156472		BELMONT	NC		06/24/2024	7.125	395,574						527,000	04/26/2024
100143148		STERLING	VA		02/16/2024	7.125	395,588						530,000	12/20/2023
100078701		LA MIRADA	CA		02/02/2022	4.250	395,604						1,000,000	12/03/2021
3340075863		LAWRENCEVILLE	NJ		05/23/2024	9.087	395,604						1,810,000	05/07/2024
100168101		SALT LAKE CITY	UT		09/20/2024	6.625	395,606						580,000	03/25/2024
100174677		MARIETTA	GA		10/31/2024	8.250	395,618						530,000	03/11/2024
100031520		VISTA	CA		03/29/2019	4.125	395,620						529,100	12/07/2018
100060106		DAVIS	CA		06/25/2021	3.750	395,627						600,000	04/06/2021
100141798		RHEDEN	NLD		01/29/2024	6.400	395,638					(18,029)	526,000	12/19/2023
100130381		WINTER GARDEN	FL		09/28/2023	8.750	395,642						500,000	08/31/2023
100166933		MILWAUKEE	WI		09/13/2024	7.625	395,654						516,000	06/21/2024
100147392		LAKEWOOD	CO		05/08/2024	7.500	395,658						505,000	03/27/2024
100185911		SUGARLOAF	CA		12/26/2024	7.125	395,694		(5)				595,000	11/27/2024
100151013		ANNAPOLIS	MD		05/08/2024	7.250	395,695						540,000	03/15/2024
100103516		CLERMONT	FL		05/08/2023	9.375	395,698						482,370	03/30/2023
100114776		MANVEL	TX		07/07/2023	7.000	395,699						500,000	06/06/2023
100143233		NAMPA	ID		02/16/2024	8.625	395,700						490,000	12/19/2023
100043967		SAN RAFAEL	CA		08/19/2020	5.991	395,704						1,063,145	12/04/2019
100129711		LAS VEGAS	NV		09/29/2023	6.875	395,712						621,000	08/07/2023
100144808		UNITED KINGDOM	GBR		03/12/2024	3.550	395,714		18,074			(8,358)	400,000	03/03/2020
3410000627		LIVINGSTON	NJ		12/09/2024	8.868	395,780						5,685,000	10/09/2024
100178358		LOS ANGELES	CA		11/20/2024	6.990	395,781		(71)				650,000	10/09/2024
100152832		ATLANTA	GA		05/22/2024	8.125	395,798						550,000	04/26/2024
100180564		ACTON	CA		11/26/2024	6.999	395,802		(28)				900,000	11/06/2024
100139725		UNITED KINGDOM	GBR		12/18/2023	7.140	395,802					(6,963)	530,000	05/25/2023
100117849		FULSHEAR	TX		07/20/2023	9.625	395,803						462,000	03/01/2024
100168730		EUGENE	OR		09/26/2024	7.625	395,811						507,000	08/08/2024
100176749		SAINT PAUL	MN		11/15/2024	6.975	395,817		(25)				535,000	04/29/2024
100185407		MILFORD	MA		12/20/2024	6.500	395,856		6				550,000	10/28/2024
100116654		FOREST HILLS	NY		07/20/2023	3.750	395,858						1,580,000	03/01/2024
100152643		ATOKA	OK		05/17/2024	6.875	395,867						548,000	03/22/2024
100115340		HONOLULU	HI		07/17/2023	8.999	395,872						550,000	06/08/2023
3340078098		LAKEWOOD	NJ		08/19/2024	9.325	395,887						5,400,000	06/18/2024
100115560		RIVERSIDE	NJ		07/19/2023	8.374	395,914						490,000	06/08/2023
100135016		DAVENPORT	FL		10/30/2023	7.500	395,919						515,000	10/06/2023
100140140		GRAND PRAIRIE	TX		01/09/2024	8.250	395,944						500,000	11/18/2023
100110028		MIAMI	FL		06/23/2023	7.749	395,950						493,000	05/26/2023
100161116		MERCED	CA		07/24/2024	5.990	395,952						543,000	05/15/2024
100100283		BAYONNE	NJ		03/24/2023	8.250	395,996						515,000	02/03/2023
3340081657		LYNBROOK	NY		08/26/2024	9.028	396,000						1,500,000	07/27/2024
100129676		BROADVIEW HEIGHTS	OH		09/29/2023	7.500	396,003						501,000	08/15/2023
100164397		HENDERSON	NV		08/21/2024	5.875	396,007						575,000	06/13/2024
100129764		MORRISTON	FL		09/27/2023	8.750	396,032		(8)				640,000	08/24/2023
100154605		LOS BANOS	CA		06/14/2024	9.125	396,037						460,000	05/28/2024
100115255		ATLANTIC CITY	NJ		07/17/2023	8.327	396,057						550,000	06/05/2023
100079196		RIVERSIDE	CA		02/24/2022	3.875	396,073						568,000	01/10/2022
100045869		REDWOOD CITY	CA		11/25/2020	4.875	396,088						1,678,650	08/11/2020
100127647		ENGLEWOOD	FL		09/08/2023	7.999	396,088						500,000	08/03/2023
100135562		ROUND ROCK	TX		11/13/2023	7.625	396,100						515,000	09/25/2023
100171857		INDIANAPOLIS	IN		10/17/2024	7.625	396,122						515,000	08/19/2024
100132091		JERSEY CITY	NJ		10/13/2023	7.500	396,123						560,000	08/07/2023
100118820		AUBURN	GA		08/30/2023	8.625	396,128						476,000	07/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100107791		WILLIS	TX		05/19/2023	5.375	396,136						632,000	03/02/2023
100121072		NETHERLANDS	NLD		08/28/2023	6.160	396,155					(26,049)	510,000	12/01/2023
100081923		ROTTERDAM	NLD		03/30/2022	3.450	396,155					(26,049)	481,630	12/01/2023
100140250		POOLER	GA		01/18/2024	6.500	396,164						535,000	12/15/2023
100128248		APPLE VALLEY	CA		09/14/2023	9.750	396,169						485,000	07/28/2023
100168134		DAVENPORT	FL		09/20/2024	7.625	396,176						515,000	04/24/2024
100154915		ANNANDALE	VA		07/19/2024	7.250	396,177						725,000	02/23/2024
100167926		MIAMI	FL		09/20/2024	7.750	396,200						460,000	08/30/2024
100160388		GOODYEAR	AZ		09/06/2024	7.500	396,203						477,500	08/16/2024
100099876		ELK GROVE	CA		03/28/2023	7.750	396,204						686,000	03/06/2023
100148727		GARLAND	TX		04/17/2024	8.125	396,205						524,000	10/25/2023
100132000		PORT ORCHARD	WA		10/13/2023	6.750	396,207						550,000	08/15/2023
100166150		SAINT CLOUD	FL		09/09/2024	7.750	396,212						465,000	06/25/2024
100140336		SOUTH AMBOY	NJ		01/18/2024	8.124	396,223						540,000	11/16/2023
100160104		DALLAS	TX		07/17/2024	7.625	396,230						520,000	05/20/2024
100119369		BIG BEAR LAKE	CA		07/31/2023	6.875	396,231						630,000	04/26/2023
100139850		UNITED KINGDOM	GBR		12/18/2023	7.990	396,275					(7,002)	565,000	04/30/2021
100134067		LAWRENCEVILLE	GA		10/27/2023	7.875	396,289						530,000	08/17/2023
100099977		DENVER	CO		03/28/2023	8.625	396,308						525,000	02/15/2023
100159602		NORTH BRANFORD	CT		07/15/2024	9.750	396,312						500,000	06/07/2024
100115576		SAN TAN VALLEY	AZ		07/19/2023	7.374	396,377						670,000	06/15/2023
100186475		TUCSON	AZ		12/30/2024	7.375	396,399						560,000	11/13/2024
100159933		MIAMI	FL		08/16/2024	8.490	396,403						954,000	05/06/2024
100087392		DENVER	CO		10/25/2022	5.250	396,410						570,000	03/12/2022
100185382		HAMILTON	MT		12/20/2024	5.625	396,416		22				555,000	10/18/2024
100175106		MAGGIE VALLEY	NC		11/05/2024	7.999	396,416		(64)				488,000	10/17/2024
100153624		SAVANNAH	GA		05/31/2024	8.875	396,434						515,000	05/02/2024
100031718		SAN FRANCISCO	CA		03/29/2019	3.000	396,437						799,000	12/10/2018
3340071914		BERGENFIELD	NJ		04/12/2024	8.999	396,451						6,000,000	02/25/2024
100141582		ANNA	TX		01/30/2024	8.375	396,459						488,000	12/22/2023
100110371		PALM SPRINGS	CA		06/30/2023	7.500	396,465						532,000	04/10/2023
100139338		VICTORVILLE	CA		12/28/2023	8.875	396,467						520,000	10/03/2023
100080241		FISCHER	TX		02/25/2022	5.825	396,471						570,000	02/11/2022
100133882		NORTH MIAMI BEACH	FL		10/24/2023	8.750	396,473						486,000	09/08/2023
100017273		PINEY FLATS	TN		04/26/2018	5.000	396,492						440,000	12/31/2017
100054864		GILROY	CA		03/23/2021	6.250	396,493						635,000	12/31/2020
100175200		KEAAU	HI		11/05/2024	6.500	396,496						560,000	08/26/2024
100135247		UNION	WA		11/08/2023	7.625	396,501						599,000	08/29/2023
100049539		KAHULUI	HI		11/20/2020	3.750	396,517						703,000	07/31/2020
100076660		BOULDER	CO		12/16/2021	3.375	396,537		(10)				1,335,000	11/19/2021
3500113972		CAPE CORAL	FL		12/20/2024	8.110	396,563						3,450,000	11/01/2024
100114715		BOWIE	MD		06/29/2023	7.999	396,564						502,000	06/01/2023
100154610		NORTH OGDEN	UT		06/14/2024	7.999	396,565						1,034,000	05/29/2024
100164217		GRAND JUNCTION	CO		08/21/2024	8.499	396,566						495,000	07/31/2024
100120738		SANTA MARIA	CA		08/25/2023	7.375	396,575						545,000	07/06/2023
100128208		FLAGSTAFF	AZ		09/18/2023	7.500	396,582						655,000	07/18/2023
100141038		SUGAR LAND	TX		02/20/2024	7.375	396,583						650,000	01/18/2024
100076506		SANTA MARIA	CA		12/21/2021	4.999	396,591		(289)				525,000	11/12/2021
100017274		PRESCOTT	AZ		04/26/2018	4.875	396,591						420,000	12/31/2017
100145134		UNITED KINGDOM	GBR		03/12/2024	3.340	396,599		18,306			(8,606)	464,993	03/13/2020
100088165		CHANDLER	AZ		10/25/2022	7.625	396,642		(21)				560,000	09/30/2022
100148660		PALMETTO BAY	FL		04/15/2024	8.375	396,654						489,000	01/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119933		LAS VEGAS	NV		08/10/2023	9.375	396,673						484,000	06/23/2023
100160009		JACKSONVILLE	FL		08/16/2024	8.875	396,677						474,000	06/11/2024
100148696		SALT LAKE CITY	UT		04/17/2024	8.625	396,687						545,000	11/09/2023
100016587		OAKLAND	CA		04/10/2018	4.875	396,688						1,100,000	02/28/2018
100171759		PLEASANTON	CA		10/17/2024	5.990	396,718						999,999	09/13/2024
100186513		LANDAFF	NH		12/30/2024	7.000	396,719						440,000	10/21/2024
100119955		CONYERS	GA		08/11/2023	6.625	396,734						542,000	06/30/2023
100135666		FORT MYERS	FL		11/09/2023	8.875	396,739						625,000	09/20/2023
100118873		SAN LUIS OBISPO	CA		08/30/2023	6.875	396,742						799,000	07/28/2023
100140850		GLENDALE	AZ		03/06/2024	7.875	396,744						500,000	01/17/2024
100172974		ROSWELL	GA		10/25/2024	7.999	396,763						479,000	09/19/2024
100112976		CHICAGO	IL		06/29/2023	4.500	396,783						650,000	05/15/2022
100068241		TORRANCE	CA		08/25/2021	3.625	396,800						1,350,000	07/01/2021
100139361		MASTIC BEACH	NY		12/28/2023	9.250	396,815						480,000	11/09/2023
100165702		PEMBROKE PINES	FL		08/29/2024	8.750	396,827						445,000	07/16/2024
100133941		NEWARK	NJ		10/25/2023	7.900	396,827						585,000	09/19/2023
100048721		ELIZABETH	NJ		11/20/2020	3.750	396,830						427,500	07/31/2020
100172186		NASHVILLE	TN		10/17/2024	8.250	396,858		1,119				450,000	09/18/2024
100143687		HICKSVILLE	NY		02/22/2024	9.499	396,873						610,000	01/10/2024
100146946		BEAVERTON	OR		03/26/2024	6.875	396,874						570,000	01/24/2024
100076389		COLUMBIA	TN		12/23/2021	6.250	396,879		(387)				440,000	11/19/2021
100164657		NEWARK	NJ		08/23/2024	8.250	396,886						570,000	06/28/2024
100141070		FLOWERY BRANCH	GA		02/20/2024	8.500	396,887						485,000	01/19/2024
100185997		CULPEPER	VA		12/26/2024	7.499	396,894		(6)				542,000	12/03/2024
100152998		MERCED	CA		06/27/2024	8.500	396,912						470,000	05/20/2024
100164024		WEST PALM BEACH	FL		08/21/2024	8.500	396,914		(47)				475,000	07/01/2024
100074292		FORT LAUDERDALE	FL		12/09/2021	4.750	396,919						450,000	11/15/2021
100172714		REARDAN	WA		11/21/2024	8.000	396,930		(31)				454,000	10/15/2024
100168690		SIMPSONVILLE	SC		09/25/2024	7.125	396,935		448				536,000	08/01/2024
100107905		LEONARD	TX		06/29/2023	8.125	396,961						450,000	05/18/2023
100079178		CAPE CORAL	FL		02/24/2022	4.000	396,961						595,000	01/05/2022
100131949		AVONDALE	AZ		10/13/2023	7.500	396,983						509,000	08/24/2023
100164774		DUCK CREEK VILLAGE	UT		08/26/2024	7.624	396,994						489,000	07/11/2024
100117828		EAST BRUNSWICK	NJ		07/20/2023	10.000	396,998						520,000	03/01/2024
3340071128		WASHINGTON	DC		03/07/2024	9.504	397,008						2,000,000	02/11/2024
100151827		INDIO	CA		05/10/2024	8.875	397,009						485,000	04/17/2024
100031314		BENICIA	CA		03/29/2019	3.250	397,014		300				884,000	03/03/2023
100086647		EULESS	TX		09/30/2022	7.875	397,031						501,000	08/23/2022
100152629		UNIONVILLE	CT		05/17/2024	6.990	397,033						540,000	02/21/2024
100077935		MIAMI	FL		01/10/2022	4.875	397,046						670,000	11/30/2021
100147508		PLEASANT PRAIRIE	WI		04/03/2024	8.375	397,051						524,000	02/21/2024
100159484		CORVALLIS	OR		07/15/2024	8.125	397,065						485,000	05/18/2024
100100540		CHARLOTTE	NC		04/27/2023	8.375	397,110						485,000	04/05/2023
100186613		ROSEVILLE	CA		12/30/2024	5.750	397,127		2				565,000	10/14/2024
100168769		CLEARWATER	FL		09/26/2024	9.125	397,143						529,000	07/25/2024
100152659		DOWNINGTOWN	PA		05/17/2024	6.990	397,157						700,000	03/28/2024
100141111		MASTIC BEACH	NY		01/30/2024	8.190	397,168						540,000	12/11/2023
100152631		GREEN COVE SPRINGS	FL		05/17/2024	6.990	397,177						648,000	03/26/2024
100137190		CANTON	GA		11/28/2023	9.625	397,189						580,000	10/21/2023
100065347		HILLSBORO	OR		07/28/2021	4.000	397,196						555,000	05/12/2021
100170264		LITTLETON	CO		10/08/2024	8.125	397,241						435,000	08/05/2024
100156470		GEORGETOWN	TX		06/24/2024	6.625	397,244						550,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175174		CHARLOTTE	NC		11/05/2024	6.990	397,260						580,000	08/20/2024
100175099		DULUTH	GA		11/05/2024	7.375	397,265		(18)				495,000	10/10/2024
100176827		CRESWELL	OR		11/15/2024	8.500	397,276		(47)				445,000	09/25/2024
100127536		LEHI	UT		09/08/2023	6.500	397,286						548,000	07/05/2023
100142637		DAVENPORT	FL		02/08/2024	8.124	397,292						531,000	11/29/2023
100120973		WAYNESVILLE	NC		08/30/2023	6.875	397,314						547,000	06/30/2023
100169276		NEW CITY	NY		09/27/2024	7.375	397,326						760,000	08/20/2024
100089566		BARTO	PA		01/30/2023	8.750	397,328						555,000	12/01/2022
100136978		ASHBURN	VA		11/28/2023	7.750	397,352						556,000	10/13/2023
100143866		UNITED KINGDOM	GBR		02/28/2024	6.590	397,366					(4,437)	930,000	02/21/2024
100152532		ALPHARETTA	GA		05/17/2024	7.625	397,368						550,000	03/29/2024
100135074		SPRING HILL	FL		11/01/2023	7.250	397,368						520,000	08/31/2023
100182439		VISALIA	CA		12/12/2024	5.990	397,380		30				553,000	09/25/2024
100128849		GLENVIEW	IL		09/21/2023	7.375	397,385						495,000	07/18/2023
100087303		MIRAMAR BEACH	FL		10/25/2022	5.500	397,389						542,000	03/11/2022
100119186		MILLVILLE	DE		07/31/2023	5.750	397,390						532,000	05/25/2023
100140468		ATLANTA	GA		01/17/2024	7.625	397,391						540,000	10/19/2023
100174389		ATASCADERO	CA		10/31/2024	8.750	397,399						1,045,000	08/21/2024
100168154		CORONA	CA		09/20/2024	7.625	397,413						621,000	04/16/2024
100162920		SAN ANTONIO	TX		08/12/2024	7.500	397,422						534,000	06/13/2024
100136602		LANCASTER	CA		11/22/2023	7.625	397,430						700,000	11/01/2023
100137126		CHESTERFIELD	VA		11/28/2023	9.875	397,469						460,000	08/29/2023
100151009		MARSHALL	NC		05/08/2024	7.375	397,479						534,000	03/15/2024
100162027		ELMHURST	NY		07/31/2024	7.750	397,483						550,000	06/21/2024
100100895		ALEXANDRIA	VA		04/28/2023	6.125	397,492						525,000	12/23/2021
100152766		HOT SPRINGS	AR		05/22/2024	8.999	397,504						515,000	02/01/2024
100172461		PORTLAND	OR		10/23/2024	6.125	397,509						548,000	08/28/2024
100011991		ROHNERT PARK	CA		03/08/2017	4.000	397,529						645,000	09/02/2016
4010076784		TOPEKA	KS		08/27/2024	8.427	397,537						551,000	06/04/2024
100108257		CRESTLINE	CA		05/24/2023	8.750	397,538		(104)				592,000	04/30/2023
100120565		SURPRISE	AZ		08/18/2023	7.999	397,575						490,000	07/24/2023
100057943		SANTA BARBARA	CA		06/30/2021	3.750	397,583						1,500,000	04/29/2021
100142059		SAN FRANCISCO	CA		02/29/2024	7.625	397,604						705,000	01/24/2024
100101605		BREMERTON	WA		04/26/2023	7.500	397,609						555,000	03/13/2023
100103126		WEST HARTFORD	CT		04/21/2023	7.890	397,615						530,000	03/21/2023
100082173		DALLAS	TX		04/14/2022	6.990	397,630						585,000	03/08/2022
100175615		BAY POINT	CA		11/12/2024	6.999	397,631		(50)				650,000	10/21/2024
100119191		ALPHARETTA	GA		07/31/2023	7.625	397,663						505,000	06/29/2023
100186324		LAS VEGAS	NV		12/30/2024	6.875	397,671						565,000	11/15/2024
100159483		LOVELAND	CO		07/15/2024	8.125	397,674						515,000	05/24/2024
100167820		SAN MIGUEL DE ALLENDE	MEX		09/20/2024	9.450	397,688						674,136	08/30/2024
100070407		RENO	NV		09/23/2021	3.625	397,692						530,000	08/16/2021
100091009		EL MONTE	CA		01/31/2023	7.875	397,722						660,000	12/09/2022
100135249		PALMETTO	FL		11/08/2023	7.625	397,750						670,000	09/05/2023
100172926		TULALIP	WA		10/25/2024	8.125	397,757		(28)				505,000	10/04/2024
100148591		TIGARD	OR		04/12/2024	6.125	397,768						552,000	02/12/2024
100185402		ANCHORAGE	AK		12/20/2024	6.624	397,768		5				540,000	10/30/2024
100030770		ELK GROVE	CA		04/09/2019	3.625	397,769						530,100	08/24/2018
100109291		MAHWAH	NJ		06/12/2023	7.125	397,769						530,000	04/21/2023
100109278		MAGNA	UT		07/21/2023	8.000	397,775		(104)				560,000	06/09/2023
100143063		INMAN	SC		02/14/2024	9.500	397,799						490,000	12/06/2023
100148510		GARDENA	CA		04/12/2024	7.500	397,803						529,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101140		JERSEY CITY	NJ		04/28/2023	4.125	397,819		17,722				585,000	11/23/2021
100091414		MAYNARD	MA		02/22/2023	7.625	397,820						525,000	12/01/2022
100133918		ALBRIGHTSVILLE	PA		10/25/2023	8.375	397,842						523,000	10/03/2023
100151241		STAMFORD	CT		05/10/2024	7.500	397,877						560,000	03/18/2024
100156205		ESCALON	CA		06/20/2024	7.750	397,891						690,000	04/25/2024
100168189		MEDFORD	OR		09/20/2024	7.875	397,892		(68)				495,000	04/16/2024
100165777		POST FALLS	ID		08/29/2024	7.875	397,894						486,000	06/28/2024
100140848		MIAMI	FL		03/06/2024	9.125	397,909						500,000	12/04/2023
100172314		MIDLAND	TX		10/21/2024	6.375	397,919						573,000	09/10/2024
100180241		BRENTWOOD	CA		11/25/2024	6.625	397,927						540,000	08/29/2024
100071501		MERIDIAN	ID		10/26/2021	5.125	397,930		(677)				485,000	10/01/2021
100168279		MISSION VIEJO	CA		09/20/2024	7.500	397,930						566,000	04/17/2024
100175697		KATY	TX		11/12/2024	7.499	397,939		(54)				476,000	10/25/2024
100140794		WESLEY CHAPEL	FL		03/06/2024	8.750	397,944						975,000	12/27/2023
100011929		TORRANCE	CA		03/08/2017	3.875	397,956						859,000	09/02/2016
100158005		RUIDOSO	NM		07/09/2024	7.625	397,956						587,000	04/12/2024
100142971		FRISCO	TX		02/09/2024	7.624	397,962						581,000	12/18/2023
100149502		MAZATLAN	MEX		04/24/2024	8.530	397,965						1,098,331	04/09/2024
100168611		THREE RIVERS	MI		09/25/2024	7.375	397,968						520,000	08/09/2024
100103868		BROOKLYN	NY		05/10/2023	8.500	397,995						600,000	04/17/2023
100142095		PALM DESERT	CA		02/29/2024	7.875	398,002						620,000	01/24/2024
100132579		BOCA RATON	FL		11/03/2023	8.250	398,006						557,500	06/26/2023
100090770		DACULA	GA		02/28/2023	8.625	398,010						465,000	01/03/2023
100148752		GULF SHORES	AL		04/17/2024	8.000	398,026						530,000	11/03/2023
100158247		UNITED KINGDOM	GBR		07/09/2024	3.690	398,028		10,267			(8,617)	420,000	09/10/2021
100158197		UNITED KINGDOM	GBR		07/09/2024	3.440	398,037		10,540			(8,618)	420,000	09/10/2021
100025282		UNION CITY	NJ		09/20/2018	4.625	398,050						503,500	04/30/2018
100025188		ORANGE	CA		09/20/2018	4.875	398,061						997,500	04/30/2018
100117975		SOUTH GATE	CA		07/20/2023	7.750	398,086						670,000	03/01/2024
100080224		SAN BERNARDINO	CA		02/25/2022	5.687	398,116						465,000	02/09/2022
100137176		NEW BEDFORD	MA		11/28/2023	9.375	398,122						558,000	10/16/2023
100185146		BAKERSFIELD	CA		12/20/2024	7.999	398,137		(2)				492,000	11/26/2024
100088298		LAKE HOPATCONG	NJ		11/10/2022	7.999	398,142						451,000	11/10/2022
100169175		JACKSON	NJ		09/27/2024	7.124	398,150						530,000	08/19/2024
100100798		STANWOOD	WA		04/28/2023	5.375	398,168						610,000	11/15/2021
100152009		PHOENIX	AZ		06/14/2024	7.375	398,179						650,000	05/15/2024
100153367		BRANDON	MN		05/30/2024	6.990	398,181						535,000	04/05/2024
100118883		CHICAGO	IL		08/30/2023	8.375	398,185						525,000	07/20/2023
100150087		NORTH CHARLESTON	SC		06/14/2024	7.750	398,187						525,000	04/24/2024
100067671		EL MONTE	CA		09/23/2021	3.250	398,201						585,000	06/30/2021
100081384		CHULA VISTA	CA		03/18/2022	3.875	398,201						775,000	01/18/2022
100145573		UNITED KINGDOM	GBR		03/12/2024	3.150	398,204		18,643			(8,674)	400,000	05/15/2020
100119132		JURUPA VALLEY	CA		07/28/2023	6.250	398,227						570,000	03/01/2024
100173064		LAS VEGAS	NV		10/25/2024	6.875	398,238		(23)				510,000	09/19/2024
100019737		DAVIS	CA		07/26/2018	5.375	398,252						825,000	05/09/2018
100128081		UXBRIDGE	MA		09/08/2023	8.500	398,272						463,000	09/19/2022
100088800		SINKING SPRING	PA		11/15/2022	10.375	398,276						600,000	10/21/2022
100166031		AMERICAN FORK	UT		09/06/2024	8.499	398,279						444,000	08/12/2024
100152646		TEMPE	AZ		05/17/2024	6.750	398,282						563,000	03/12/2024
100182500		EVERETT	WA		12/12/2024	6.250	398,294		12				565,000	10/21/2024
100144892		UNITED KINGDOM	GBR		03/12/2024	3.550	398,299		17,577			(8,608)	425,006	02/07/2020
100182301		ONTARIO	CA		12/12/2024	4.625	398,305		84				895,000	10/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136091		WILTON MANORS	FL		12/18/2023	8.625	398,306		(114)				770,000	09/28/2023
100145177		UNITED KINGDOM	GBR		03/12/2024	9.500	398,311		10,749			(8,748)	429,975	10/25/2019
100128237		BISHOP	CA		09/14/2023	8.125	398,316						600,000	08/09/2023
100119361		SPOKANE VALLEY	WA		07/31/2023	6.125	398,330						551,000	06/07/2023
100150030		LAGO VISTA	TX		06/07/2024	8.625	398,346						460,000	04/19/2024
100057920		PITTSBURG	CA		06/30/2021	3.990	398,363						552,000	05/21/2021
100099993		FREMONT	NH		03/28/2023	7.375	398,372						630,000	02/23/2023
100138221		HOLLISTER	CA		12/14/2023	7.875	398,388						730,000	11/01/2023
100158822		ROHNERT PARK	CA		07/10/2024	7.624	398,395						675,000	05/14/2024
100167652		EAGLE MOUNTAIN	UT		09/19/2024	6.500	398,396						525,000	07/26/2024
100120768		SAN TAN VALLEY	AZ		08/25/2023	7.250	398,399						729,000	05/24/2023
100142766		LOXAHATCHEE	FL		02/08/2024	5.990	398,414						539,000	11/30/2023
100057642		QUINCY	MA		06/30/2021	3.625	398,421						715,000	05/19/2021
100140767		UPPER MARLBORO	MD		01/22/2024	8.624	398,426						494,000	12/13/2023
100053726		MISSOULA	MT		03/23/2021	4.375	398,440						512,000	12/31/2020
100156696		ESCONDIDO	CA		06/26/2024	7.999	398,457						490,000	06/06/2024
100145534		UNITED KINGDOM	GBR		03/12/2024	3.240	398,457		18,577			(8,646)	400,000	05/13/2020
100173825		COLUSA	CA		10/31/2024	7.875	398,471						545,000	08/07/2024
100026777		OXNARD	CA		09/26/2018	4.000	398,473						645,000	06/13/2018
100138439		EAST ORANGE	NJ		12/18/2023	10.999	398,481						510,000	11/10/2023
100156457		RANCHO CORDOVA	CA		06/24/2024	5.375	398,497						590,000	03/25/2024
100091638		LITCHFIELD PARK	AZ		03/07/2023	8.250	398,519		(9)				530,000	01/13/2023
100169446		BAKER CITY	OR		09/30/2024	8.125	398,519		(58)				437,000	05/14/2024
100071704		LOS ANGELES	CA		10/14/2021	3.990	398,538						630,000	07/26/2021
100168184		GILBERT	AZ		09/20/2024	6.990	398,551						566,000	04/05/2024
100109576		JACKSONVILLE	FL		06/14/2023	8.499	398,564						605,000	05/16/2023
100154151		LAKE WORTH	FL		07/11/2024	8.875	398,594						450,000	06/03/2024
100149922		LAKE HAVASU CITY	AZ		04/29/2024	8.125	398,610						750,000	04/10/2024
3310073718		MARBLEHEAD	MA		06/04/2024	8.820	398,619						3,300,000	04/08/2024
100131833		SHAFTER	CA		10/06/2023	8.875	398,627						520,000	09/13/2023
100076326		SPANAWAY	WA		01/07/2022	3.625	398,631						565,000	11/12/2021
100141757		PALMDALE	CA		01/30/2024	8.499	398,632						465,000	12/08/2023
100171651		MOUNTAIN GREEN	UT		10/16/2024	7.125	398,644						520,000	08/26/2024
100145131		UNITED KINGDOM	GBR		03/12/2024	3.150	398,646		19,175			(8,756)	400,000	03/27/2020
100153414		BRENTWOOD	NY		05/30/2024	8.370	398,656		2,866				515,000	05/08/2024
100087533		SAINT CLOUD	FL		10/25/2022	6.000	398,657						530,000	06/22/2022
100174228		DAHLONEGA	GA		10/31/2024	7.625	398,661						430,000	07/17/2024
100108483		COACHELLA	CA		05/25/2023	8.249	398,725						495,000	04/14/2023
100180847		HEERLEN	NLD		11/27/2024	5.100	398,745					(7,970)	550,000	11/12/2024
100185693		TILBURG	NLD		12/20/2024	5.150	398,745					(2,732)	550,000	11/26/2024
100088512		UTRECHT	NLD		10/27/2022	1.000	398,745					(26,219)	550,000	12/01/2023
100119571		AMSTERDAM/AMSTELVEEN	NLD		07/28/2023	6.300	398,745					(26,219)	550,000	12/01/2023
100088508		WEERT	NLD		10/27/2022	1.000	398,745					(26,219)	550,000	12/01/2023
100082065		AMSTERDAM	NLD		03/30/2022	2.800	398,745					(26,219)	550,000	12/01/2023
100068580		NIJMEGEN	NLD		08/30/2021	7.715	398,745					(26,219)	550,000	12/01/2023
100179531		HENDERSON	NV		11/21/2024	6.624	398,747		(8)				527,000	10/01/2024
100115400		NORWALK	CT		07/17/2023	7.999	398,767						505,000	06/15/2023
100012190		HOLLISWOOD	NY		03/08/2017	4.000	398,784						849,000	11/30/2016
100142812		TAMPA	FL		02/08/2024	9.625	398,788						460,000	12/21/2023
100111998		BOISE	ID		06/29/2023	3.990	398,789						849,000	05/15/2022
100110264		FLOWER MOUND	TX		06/30/2023	6.125	398,814						551,000	04/24/2023
100165852		MIAMI	FL		08/29/2024	8.500	398,863						745,000	06/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141219		HOMESTEAD	FL		01/30/2024	8.625	398,869						600,000	12/01/2023
100178495		GRAND PRAIRIE	TX		11/21/2024	8.125	398,871		(23)				485,000	09/12/2024
100168157		SANTA ROSA	CA		09/20/2024	6.500	398,899						750,000	04/01/2024
100150535		STOUGHTON	MA		05/03/2024	7.124	398,904						560,000	02/09/2024
100148518		WINOOSKI	VT		04/12/2024	7.500	398,912						540,000	02/09/2024
100169126		OVERGAARD	AZ		09/27/2024	7.990	398,921						438,000	08/13/2024
100107793		HENDERSON	NV		05/19/2023	5.500	398,927						575,000	02/24/2023
100186524		LAS VEGAS	NV		12/30/2024	7.125	398,936						450,000	10/16/2024
100120536		MARIETTA	GA		08/18/2023	9.875	398,939						432,000	07/18/2023
100131624		HERRIMAN	UT		10/06/2023	7.500	398,951						489,000	08/04/2023
100143147		STERLING	VA		02/16/2024	7.125	398,978						530,000	12/20/2023
100103501		ARLINGTON	TX		05/08/2023	8.125	398,985						490,000	02/16/2023
100180186		STRAWBERRY	AZ		11/25/2024	7.625	399,003						490,000	09/11/2024
100118815		JURUPA VALLEY	CA		08/30/2023	8.500	399,009						545,000	07/17/2023
100149404		FRISCO	TX		04/24/2024	7.490	399,029						525,000	03/04/2024
100148092		POINT PLEASANT BORO	NJ		04/10/2024	7.500	399,030						540,000	03/01/2024
100102107		MINTURN	CO		04/14/2023	7.875	399,042						1,120,000	02/27/2023
100139450		HENDERSON	NV		12/28/2023	9.499	399,047						490,000	11/27/2023
100148292		LAS VEGAS	NV		04/12/2024	7.500	399,071						525,000	02/27/2024
100068494		NEW ORLEANS	LA		08/25/2021	4.125	399,094						555,000	07/06/2021
100161139		NASHUA	NH		07/24/2024	7.625	399,136						490,000	05/30/2024
100170367		FAIRHAVEN	MA		10/08/2024	7.250	399,144						475,000	08/14/2024
100089623		SURPRISE	AZ		01/30/2023	10.250	399,144						555,000	12/29/2022
100127595		HEBER CITY	UT		09/08/2023	5.500	399,154						556,000	07/15/2023
100174235		PRESCOTT	AZ		10/31/2024	7.625	399,164						462,000	04/12/2024
100130438		KALAMA	WA		09/28/2023	7.749	399,184						519,995	08/29/2023
100180911		UNITED KINGDOM	GBR		11/27/2024	6.590	399,216					(5,101)	550,000	11/06/2024
100153207		RICHARDSON	TX		05/30/2024	6.990	399,230						580,000	03/26/2024
100101739		ELIZABETH	NJ		03/31/2023	8.062	399,271						560,000	03/17/2023
100100756		DANBURY	CT		04/28/2023	6.750	399,275						500,000	10/27/2021
100115422		FONTANA	CA		07/17/2023	7.499	399,281						560,000	06/05/2023
100169150		INDIALANTIC	FL		09/27/2024	7.000	399,312						565,000	07/30/2024
100120904		PORT ANGELES	WA		08/30/2023	6.875	399,315						547,000	07/27/2023
100159023		SAN ANTONIO	TX		08/15/2024	9.375	399,322						425,000	07/24/2024
100110126		RARITAN	NJ		06/29/2023	8.250	399,337						518,000	05/25/2023
100174923		WEST BABYLON	NY		10/31/2024	7.875	399,342						670,000	05/22/2024
100142670		ARTESIA	CA		02/08/2024	7.499	399,346						590,000	12/20/2023
100078728		BRADENTON	FL		02/25/2022	4.500	399,350						513,000	12/13/2021
100173111		SAINT JOHNS	FL		10/30/2024	6.990	399,366						535,000	09/23/2024
100080457		DORAL	FL		03/10/2022	5.700	399,371		(139)				510,000	02/16/2022
100142974		CLIFTON	NJ		02/09/2024	8.000	399,375						525,000	12/26/2023
100117580		(ARLETA AREA)LOS ANGELES	CA		07/20/2023	6.875	399,402						825,000	03/01/2024
100169100		LAS VEGAS	NV		09/27/2024	7.375	399,403						555,000	07/22/2024
100080455		STATEN ISLAND	NY		03/10/2022	4.650	399,467						750,000	02/03/2022
100134945		POTOMAC	MD		10/30/2023	8.125	399,470						1,590,000	09/26/2023
100175213		BOUNTIFUL	UT		11/05/2024	5.990	399,500						550,000	08/26/2024
100138303		OCEAN VIEW	DE		12/18/2023	7.990	399,502						830,000	10/25/2023
100168510		ASHFORD	WA		09/25/2024	6.624	399,512						565,000	08/13/2024
3340084324		HEMPSTEAD	NY		09/18/2024	9.125	399,564						1,450,000	08/22/2024
100031562		VACAVILLE	CA		03/29/2019	3.250	399,591						635,000	12/09/2018
100101611		LOS ANGELES	CA		04/26/2023	7.625	399,596						930,000	02/25/2023
100137545		LAS VEGAS	NV		12/08/2023	7.375	399,599						540,000	10/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150949		RANCHO MISSION VIEJO	CA		05/08/2024	5.500	399,606						610,000	02/22/2024
100083230		RIVERSIDE	CA		05/10/2022	6.125	399,615						580,000	03/01/2022
100137795		SEVIERVILLE	TN		12/08/2023	8.375	399,663						500,000	10/25/2023
100153390		LITTLE FERRY	NJ		05/29/2024	8.499	399,681						495,000	04/26/2024
100000318		HALF MOON BAY	CA		09/27/2016	3.875	399,697						691,836	08/22/2016
100176621		PALMDALE	CA		11/15/2024	7.249	399,749		(22)				490,000	09/04/2024
100152715		RANCHO CORDOVA	CA		05/17/2024	5.625	399,761						580,000	03/21/2024
100142501		DUBLIN	OH		02/08/2024	7.625	399,762						590,000	12/19/2023
100174372		BEND	OR		10/31/2024	6.500	399,764						535,000	01/11/2024
100135620		KISSIMMEE	FL		11/09/2023	7.875	399,766						533,000	09/19/2023
100090926		LAKE HAVASU CITY	AZ		01/31/2023	6.875	399,797		70				520,000	10/26/2022
100081064		GILROY	CA		03/18/2022	3.750	399,799						1,305,000	01/20/2022
100137241		CYPRESS	TX		11/29/2023	8.999	399,799						500,000	11/09/2023
100173911		FREDERICK	MD		10/31/2024	7.375	399,818						510,000	09/12/2024
100159374		BRADENTON	FL		07/15/2024	5.990	399,832						521,000	05/16/2024
100164069		NORTH MIAMI	FL		08/21/2024	7.875	399,844						560,000	07/02/2024
100143838		AMSTERDAM	NLD		02/27/2024	4.560	399,845					(19,032)	646,654	06/30/2024
100108253		LANCASTER	CA		05/24/2023	7.750	399,845						500,000	04/19/2023
100074474		PFLUGERVILLE	TX		12/02/2021	5.437	399,846						470,000	11/16/2021
100091315		DETRIOT	MI		01/13/2023	9.500	399,862						574,000	01/01/2023
100176676		SNELLVILLE	GA		11/15/2024	7.749	399,888		(20)				490,000	10/07/2024
100143954		PHILADELPHIA	PA		02/29/2024	7.750	399,909						551,500	02/07/2024
100155101		SAN DIEGO	CA		07/19/2024	7.750	399,937						550,000	11/16/2023
100181275		DALLAS	TX		12/06/2024	6.625	399,937		11				540,000	10/31/2024
100101132		OAKLAND	CA		04/28/2023	6.750	399,937		52				640,000	06/06/2022
100147821		ALPHARETTA	GA		04/08/2024	7.500	399,940						540,000	02/07/2024
100169726		AVON	NC		09/30/2024	7.500	399,954						520,000	07/02/2024
100077983		HESPERIA	CA		02/18/2022	3.875	399,959						550,000	12/29/2021
100173493		FAIRFIELD	NJ		10/29/2024	7.375	399,982						620,000	09/11/2024
100140187		PALMDALE	CA		01/11/2024	10.625	399,985						500,000	12/19/2023
100132028		PATERSON	NJ		10/13/2023	6.999	399,995						545,000	09/08/2023
100164945		BROCKTON	MA		08/28/2024	7.220	400,002						650,000	07/18/2024
100156335		BRIDGEPORT	CT		07/25/2024	8.125	400,007						550,000	06/17/2024
100148160		PITTSBURGH	PA		05/15/2024	7.500	400,012						598,000	04/10/2024
100178416		GAINESVILLE	FL		11/21/2024	6.749	400,012		(11)				500,000	10/29/2024
100145247		UNITED KINGDOM	GBR		03/12/2024	9.500	400,016		13,972			(8,440)	405,013	12/23/2019
100162877		FAIRHOPE	AL		08/12/2024	5.990	400,016						500,000	06/18/2024
100137490		LA HABRA	CA		01/11/2024	8.750	400,032						510,000	11/28/2023
100182188		PORT SAINT JOE	FL		12/12/2024	7.625	400,033		(10)				455,000	09/30/2024
100158002		MIAMI BEACH	FL		07/09/2024	7.625	400,046						450,000	04/30/2024
100160024		RICHLAND	WA		07/17/2024	7.990	400,056						526,000	05/21/2024
100152398		LAS VEGAS	NV		05/17/2024	7.500	400,057						530,000	03/21/2024
100108896		PFLUGERVILLE	TX		05/31/2023	8.500	400,060						465,000	04/14/2023
100162720		LAS VEGAS	NV		08/12/2024	5.500	400,064						620,000	06/04/2024
100024938		NORWALK	CT		09/20/2018	4.125	400,092						420,755	04/30/2018
100132693		NORTHRIDGE AREA LOS ANGELES	CA		11/03/2023	8.000	400,118						600,000	08/04/2023
100079237		PANAMA CITY BEACH	FL		02/14/2022	3.875	400,122						589,000	12/23/2021
100168254		REDONDO BEACH	CA		09/20/2024	6.990	400,125						1,065,000	04/02/2024
100185908		DALLAS	TX		12/26/2024	6.625	400,131		3				540,000	10/30/2024
100160873		CLIFTON	CO		07/24/2024	7.624	400,170						535,000	05/30/2024
100091347		SAYULITA	MEX		01/17/2023	8.160	400,181						1,054,398	01/17/2023
100171457		PORT ORCHARD	WA		10/16/2024	7.500	400,215						575,000	08/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100176191		ZEBULON	NC		12/20/2024	7.375	400,227		(11)				533,000	11/13/2024
100185110		DALLAS	TX		12/20/2024	6.625	400,229		6				540,000	10/31/2024
100151413		PANAMA CITY BEACH	FL		05/10/2024	7.625	400,239						495,000	04/01/2024
100165035		UPLAND	CA		08/28/2024	7.999	400,250						560,000	07/17/2024
100136696		MORENO VALLEY	CA		01/25/2024	8.250	400,267						570,000	11/16/2023
100156216		WINTER HAVEN	FL		06/20/2024	8.500	400,267						492,000	04/12/2024
100132339		CUTLER BAY	FL		11/03/2023	7.500	400,268						485,000	05/26/2022
100137524		INDIAN SHORES	FL		12/08/2023	7.990	400,274						575,000	11/03/2023
100100391		HOWELL	NJ		04/27/2023	5.125	400,275						575,000	12/23/2021
100027052		FAIRFIELD	CA		09/26/2018	3.125	400,279						576,000	06/14/2018
100165566		LAS VEGAS	NV		08/29/2024	6.625	400,295						541,500	07/16/2024
100140602		EQUINUNK	PA		01/19/2024	7.990	400,302						564,000	11/17/2023
100185429		BOISE	ID		12/20/2024	6.375	400,316		9				578,000	10/31/2024
100168507		AUSTIN	TX		09/25/2024	7.124	400,317						490,000	08/06/2024
100181997		HIGHLAND	CA		12/12/2024	5.990	400,321		29				595,000	10/10/2024
100011451		VISTA	CA		12/23/2016	4.000	400,322						815,000	08/10/2016
100185577		MIDLOTHIAN	VA		12/20/2024	8.625	400,328		(10)				480,000	10/15/2024
100019670		LOS ANGELES	CA		07/26/2018	5.125	400,331						1,100,000	04/19/2018
100086359		SAN MIGUEL DE ALLENDE	MEX		09/01/2022	8.160	400,340						15,091,000	08/29/2022
100166278		RENO	NV		09/09/2024	7.500	400,350						515,000	07/17/2024
100055829		ANCHORAGE	AK		03/23/2021	4.500	400,358						559,000	01/06/2021
100138701		ORMOND BEACH	FL		02/02/2024	8.625	400,382						450,000	12/14/2023
100172695		MCDONOUGH	GA		11/21/2024	8.250	400,393		808				544,000	10/23/2024
100168622		WILSON	NC		09/25/2024	8.625	400,418						510,000	08/05/2024
100172928		PASSAIC	NJ		10/25/2024	8.499	400,422		(53)				430,000	10/07/2024
100088976		ORLANDO	FL		11/15/2022	7.750	400,443		(2)				500,000	10/14/2022
100137087		POCONO LAKE	PA		11/28/2023	8.125	400,512						505,000	10/13/2023
100137503		IRVING	TX		01/11/2024	8.875	400,516						485,000	11/27/2023
100166010		RIVERSIDE	CA		09/06/2024	7.875	400,547						650,000	08/14/2024
100134580		COLUMBUS	OH		10/30/2023	10.125	400,557						575,000	09/29/2023
100147119		MIDLOTHIAN	TX		05/08/2024	8.250	400,572						478,000	03/25/2024
100168781		EAGLE	CO		09/26/2024	8.625	400,584						522,000	08/12/2024
100167050		BRADENTON	FL		09/13/2024	8.750	400,595						480,000	06/14/2024
100119095		UNION CITY	NJ		07/28/2023	4.250	400,602						1,030,000	03/01/2024
100182487		COLTEWAH	TN		12/12/2024	6.624	400,607		(2)				555,000	11/07/2024
100133919		SAN FRANCISCO	CA		10/25/2023	7.625	400,612						587,000	08/14/2023
100136290		MCLEAN	VA		11/20/2023	7.499	400,614						552,000	09/29/2023
100166384		DORAL	FL		10/24/2024	6.500	400,624						620,000	09/17/2024
100139166		TAMPA	FL		12/28/2023	9.250	400,626						528,000	10/12/2023
100076554		CHULA VISTA	CA		12/16/2021	5.625	400,630						770,000	11/17/2021
100162810		PARKER	CO		08/12/2024	7.625	400,634						530,000	06/12/2024
100130269		BAKERSFIELD	CA		09/28/2023	9.250	400,639						900,000	09/13/2023
100152581		MENIFEE	CA		05/17/2024	5.750	400,643						678,000	03/01/2024
100117072		WAIALUA	HI		07/20/2023	4.875	400,644						1,065,000	03/01/2024
100131974		MISSOULA	MT		10/13/2023	7.500	400,676						540,000	08/25/2023
100068185		GLENDORA	CA		08/25/2021	3.750	400,677						560,000	07/21/2021
100170181		CHICAGO	IL		10/08/2024	6.875	400,682						580,000	08/14/2024
100110482		FT WORTH	TX		06/30/2023	7.625	400,687						650,000	04/28/2023
100117579		LOS ANGELES	CA		07/20/2023	6.375	400,689						1,100,000	03/01/2024
100068257		BELLINGHAM	WA		08/25/2021	4.250	400,713						640,000	07/01/2021
100119264		PEORIA	AZ		07/31/2023	6.625	400,721						550,000	06/01/2023
100110445		DES MOINES	WA		06/30/2023	6.500	400,722						545,000	04/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151979		SAN MARCOS	CA		06/14/2024	7.625	400,724						1,140,000	05/08/2024
100168502		PARK RIDGE	IL		09/25/2024	7.875	400,730						485,000	08/01/2024
100151393		COROLLA	NC		05/10/2024	7.500	400,733						565,000	02/28/2024
100120864		FORT WORTH	TX		08/28/2023	8.375	400,751						500,000	06/19/2023
100164015		ROYSE CITY	TX		08/21/2024	8.875	400,758						449,000	07/01/2024
100181277		DALLAS	TX		12/06/2024	6.625	400,767		9				540,000	10/31/2024
100171647		LOS ANGELES	CA		10/16/2024	7.125	400,777						555,000	08/29/2024
100145824		SANDY	UT		03/15/2024	8.250	400,779		(99)				640,000	01/23/2024
100110637		MESA	AZ		06/30/2023	7.125	400,784						545,000	05/09/2023
100120076		KISSIMMEE	FL		08/11/2023	7.625	400,785						535,000	06/16/2023
100140585		EASTVALE	CA		01/19/2024	7.990	400,792						827,000	11/16/2023
100153368		VENICE	FL		05/30/2024	7.625	400,814						545,000	04/12/2024
100067456		HOLLYWOOD	FL		09/23/2021	3.990	400,815						538,000	07/30/2021
100155926		MADISON	WI		06/17/2024	7.500	400,815						526,000	04/24/2024
100090851		PITTSBURGH	PA		01/06/2023	7.875	400,844						545,000	11/02/2022
100138371		MANCHESTER	MD		12/18/2023	8.874	400,844						500,000	11/07/2023
100175329		RANCHO CORDOVA	CA		11/05/2024	6.625	400,847						530,000	09/13/2024
100176641		HOUSTON	TX		11/15/2024	7.374	400,858		(37)				518,000	10/08/2024
100181355		PHOENIX	AZ		12/06/2024	8.625	400,874		(13)				490,000	11/12/2024
100134915		GAINESVILLE	FL		10/30/2023	7.625	400,878						519,000	09/26/2023
100148994		WINCHESTER	CA		04/19/2024	7.990	400,890						506,000	02/22/2024
100031808		LOMITA	CA		03/29/2019	3.625	400,902						788,900	12/07/2018
100086955		BOCA RATON	FL		10/24/2022	7.999	400,932						520,000	09/08/2022
100108482		SOMERSET	NJ		05/25/2023	9.375	400,967						530,000	04/28/2023
100128155		LAWRENCEVILLE	GA		09/18/2023	5.875	400,978						555,000	07/21/2023
100180234		MANCHESTER TOWNSHIP	NJ		11/25/2024	5.990	401,008						550,000	09/10/2024
100140752		LINDEN	NJ		01/22/2024	8.499	401,065						490,000	12/18/2023
100151565		SAINT JOHNS	FL		05/10/2024	7.500	401,070						545,000	03/28/2024
100129463		FALLS CHURCH	VA		09/29/2023	7.000	401,073						575,000	08/03/2023
100144438		SAN RAFAEL	CA		03/07/2024	7.625	401,085						1,475,000	01/22/2024
100172542		SMITHVILLE	TN		10/23/2024	7.125	401,100						492,000	09/10/2024
100173843		CHICAGO	IL		10/31/2024	7.250	401,106						720,000	08/23/2024
100133528		CAMARILLO	CA		10/19/2023	7.374	401,116						1,550,000	09/19/2023
3310049283		JERSEY CITY	NJ		05/25/2023	7.950	401,126						2,678,000	02/21/2023
100089071		CEDAR HILL	TX		01/06/2023	8.375	401,126						700,000	11/17/2022
100151859		CATHEDRAL CITY	CA		05/10/2024	6.999	401,137						500,000	04/12/2024
100100007		PORTLAND	OR		03/28/2023	9.750	401,197						440,000	02/27/2023
100175110		LAS VEGAS	NV		11/05/2024	6.999	401,204		(66)				525,000	10/07/2024
100138914		OAK ISLAND	NC		12/21/2023	8.500	401,212						535,000	11/03/2023
100159669		HANFORD	CA		08/23/2024	8.875	401,220						435,000	07/12/2024
100180181		DEDHAM	MA		11/25/2024	8.624	401,233						560,000	10/29/2024
100091134		LOS ANGELES	CA		01/31/2023	6.750	401,234						1,000,000	09/07/2022
100133577		OSPREY	FL		10/23/2023	6.999	401,257						643,000	09/11/2023
100110471		LEHI	UT		06/30/2023	6.125	401,273						590,000	04/29/2023
100064962		LITTLE RIVER	SC		07/14/2021	4.500	401,322						755,000	05/07/2021
100151663		SHELTON	CT		05/10/2024	7.125	401,338						535,000	03/06/2024
100109658		ESTERO	FL		06/14/2023	8.375	401,340						490,000	05/16/2023
100142918		HUTTO	TX		02/09/2024	7.875	401,344						526,000	11/15/2023
100157906		MYRTLE BEACH	SC		07/09/2024	8.125	401,346						440,000	04/22/2024
100143126		MANCHESTER	NH		02/16/2024	7.625	401,373						540,000	12/18/2023
100103678		SEMINOLE	FL		05/08/2023	7.999	401,374		58				514,000	03/09/2023
100156903		FLORAL PARK	NY		06/27/2024	8.100	401,385						750,000	05/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138665		FORT WORTH	TX		02/02/2024	9.750	401,395						429,000	12/12/2023
100185385		RALEIGH	NC		12/20/2024	6.125	401,400		15				554,000	10/28/2024
100154594		VICTORVILLE	CA		06/14/2024	8.625	401,405						500,000	05/06/2024
100185789		ATLANTA	GA		12/26/2024	7.500	401,405		(2)				525,000	10/03/2024
100171402		MESA	AZ		10/16/2024	7.500	401,405						521,000	08/27/2024
100080891		CASA GRANDE	AZ		03/10/2022	5.625	401,407		(426)				442,000	02/10/2022
100102193		HOUSTON	TX		04/14/2023	8.375	401,408						576,000	03/08/2023
100089760		SOUTH ELGIN	IL		12/02/2022	8.500	401,410						530,000	11/01/2022
100000248		IRVINE	CA		09/27/2016	4.625	401,430						760,000	08/25/2016
100176727		TACOMA	WA		11/15/2024	7.750	401,443		(27)				490,000	06/20/2024
100142889		SACRAMENTO	CA		02/09/2024	7.250	401,447						535,000	11/15/2023
100110412		KISSIMMEE	FL		06/30/2023	6.625	401,465						552,000	04/12/2023
100136991		MCALLEN	TX		11/28/2023	7.990	401,479						540,000	10/10/2023
100115346		LOS ANGELES	CA		07/17/2023	8.125	401,480						700,000	06/01/2023
100080806		LAS VEGAS	NV		03/15/2022	4.812	401,482						599,900	02/24/2022
100181276		DALLAS	TX		12/06/2024	6.625	401,487		8				540,000	10/31/2024
100129561		FREDERICK	MD		09/29/2023	5.990	401,487						562,000	07/31/2023
100154968		SANDY	UT		07/19/2024	8.750	401,488						500,000	01/11/2024
100120902		FALLS CHURCH	VA		08/30/2023	6.999	401,518						700,000	07/31/2023
100133686		KISSIMMEE	FL		10/23/2023	8.000	401,544						520,000	08/31/2023
100129589		HOUSTON	TX		09/29/2023	7.625	401,545						560,000	08/02/2023
100185061		SAN DIEGO	CA		12/20/2024	7.875	401,572		(12)				830,000	11/20/2024
100129833		NEW BRIGHTON	MN		09/27/2023	10.375	401,587						455,000	09/11/2023
100186280		MCKINNEY	TX		12/27/2024	7.125	401,594		(4)				485,000	10/08/2024
100065768		KAHULUI	HI		07/28/2021	3.625	401,598						700,000	06/10/2021
100181537		ORLANDO	FL		12/06/2024	8.250	401,606		(18)				492,000	11/15/2024
100138780		LEXINGTON	KY		12/21/2023	10.125	401,607						490,000	11/14/2023
100114861		FULSHEAR	TX		07/10/2023	7.500	401,646						490,000	05/25/2023
100163060		PHOENIX	AZ		08/13/2024	7.500	401,703						480,000	07/01/2024
100129289		ROSEVILLE	CA		09/25/2023	6.625	401,705						557,000	07/26/2023
100031590		MARINA	CA		03/29/2019	4.450	401,714						575,000	12/11/2018
3300005127		LAKEWOOD	NJ		07/17/2024	9.365	401,727						2,490,000	05/14/2024
100142629		LAS VEGAS	NV		02/08/2024	8.000	401,737						513,000	12/05/2023
100091497		FLORAL PARK	NY		01/20/2023	8.650	401,771						550,000	12/22/2022
100119266		LITTLETON	CO		07/31/2023	6.500	401,786						560,000	06/12/2023
100169601		VANCOUVER	WA		09/30/2024	7.625	401,833		(50)				490,000	07/19/2024
100102025		BOISE	ID		04/14/2023	8.875	401,840		(53)				494,000	02/09/2023
100165216		DIEMEN	NLD		08/28/2024	5.500	401,852					(29,293)	555,000	08/06/2024
100161497		TROPHY CLUB	TX		07/30/2024	7.990	401,857						528,000	05/21/2024
100185753		LOS ANGELES	CA		12/23/2024	6.750	401,863						670,000	11/20/2024
100176568		RALEIGH	NC		11/15/2024	7.625	401,884						445,000	09/26/2024
100172160		ROCKVILLE	MD		10/17/2024	6.999	401,890						636,500	09/17/2024
100136271		ROUND ROCK	TX		11/20/2023	7.625	401,916						525,000	10/11/2023
100137354		LYNN HAVEN	FL		12/01/2023	8.999	401,934						540,000	10/23/2023
100175840		PATERSON	NJ		11/12/2024	7.830	401,934		897				670,000	09/13/2024
100140481		GRAND PRAIRIE	TX		01/19/2024	8.625	401,938						525,000	12/14/2023
100012156		MIAMI BEACH	FL		03/08/2017	3.375	401,940						1,095,350	09/02/2016
3320047568		EAST NORTHPORT	NY		03/15/2023	9.538	401,940						1,350,000	01/25/2023
3340072966		LEVITTOWN	NY		04/05/2024	9.296	401,940						1,942,000	02/29/2024
100159286		DULUTH	GA		07/15/2024	7.624	401,945						526,000	05/29/2024
100110576		FORT MYERS	FL		06/30/2023	6.500	401,963						554,000	04/18/2023
100112788		COPIAGUE	NY		06/29/2023	5.000	401,969		5,997				485,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100167611		TUSTIN	CA		09/19/2024	7.625	401,983						660,000	07/19/2024
100119952		SANTA CLARITA	CA		08/11/2023	6.499	401,983						550,000	06/28/2023
100103431		LA QUINTA	CA		06/16/2023	8.250	401,988						525,000	05/05/2023
100180615		LAUREL	MD		11/26/2024	6.999	401,991		(7)				520,000	11/04/2024
100170192		HENDERSON	NV		10/08/2024	7.624	401,995						440,000	08/12/2024
100137113		ANNAPOLIS	MD		11/28/2023	8.750	402,010						610,000	10/20/2023
100141611		ORLANDO	FL		01/30/2024	8.625	402,010		(116)				483,000	12/28/2023
100118752		KINGSTON	NH		07/25/2023	7.875	402,025		(116)				870,000	05/18/2023
100137590		WALLER	TX		12/08/2023	7.625	402,075						508,000	10/20/2023
100172493		WEST CHESTER	PA		10/23/2024	6.990	402,161						529,000	09/09/2024
100115104		KAILUA KONA	HI		07/14/2023	6.625	402,169						1,425,000	05/31/2023
100168879		UNITED KINGDOM	GBR		09/26/2024	6.690	402,173					(28,819)	450,000	09/20/2024
100150237		UNITED KINGDOM	GBR		04/29/2024	6.440	402,173					(1,349)	450,000	04/10/2024
100158807		FREDERICK	MD		07/10/2024	7.625	402,201						525,000	05/20/2024
100166115		SAN TAN VALLEY	AZ		09/09/2024	7.500	402,207						475,000	06/21/2024
100130322		PORT ORANGE	FL		09/28/2023	7.750	402,220						609,000	07/21/2023
100139995		MERCED	CA		01/09/2024	7.990	402,241						530,000	11/04/2023
100119691		CITY OF ORANGE	NJ		08/08/2023	7.697	402,247		5,005				525,000	06/28/2023
100139310		HESPERIA	CA		12/28/2023	8.625	402,260						495,000	11/27/2023
100143469		LOS ANGELES	CA		02/16/2024	7.999	402,263						815,000	01/24/2024
100136488		EVERETT	WA		11/20/2023	5.990	402,267						594,995	09/23/2023
100146591		CIBOLO	TX		03/20/2024	8.999	402,275						505,000	02/15/2024
100015839		OAKLAND	CA		02/27/2018	5.250	402,295						640,000	01/19/2018
100119991		WOODBRIDGE	VA		08/11/2023	7.125	402,298						538,087	05/31/2023
100141039		SAN FRANCISCO	CA		02/20/2024	7.625	402,303						1,760,000	01/22/2024
100150719		SACRAMENTO	CA		05/06/2024	7.125	402,307						535,000	03/01/2024
100083826		CENTRAL POINT	OR		07/12/2022	8.250	402,313						530,000	06/06/2022
100080043		VALENCIA	CA		04/25/2022	4.875	402,315						550,000	11/03/2021
100057889		LA QUINTA	CA		06/30/2021	4.000	402,339						560,000	04/24/2021
100136990		MCALLEN	TX		11/28/2023	8.125	402,350						545,000	10/12/2023
100129850		SILVER SPRING	MD		09/27/2023	9.375	402,357						505,000	09/11/2023
100180392		PORTLAND	OR		11/25/2024	6.500	402,367						540,000	09/11/2024
100165896		ORLANDO	FL		08/30/2024	7.750	402,368						484,000	07/29/2024
100144415		LEWES	DE		03/07/2024	7.625	402,391						517,000	01/11/2024
100150765		PARAMUS	NJ		05/07/2024	7.000	402,393						860,000	02/16/2024
100168047		MONTVILLE	NJ		09/20/2024	6.625	402,396						585,000	03/28/2024
100054087		WHITTIER	CA		03/23/2021	9.375	402,398						550,000	12/31/2020
100181888		NEW ORLEANS	LA		12/12/2024	6.990	402,411		5				548,000	09/05/2024
100180163		LINDENHURST	NY		11/25/2024	7.499	402,419		(20)				525,000	10/18/2024
100084663		MIAMI	FL		08/02/2022	8.125	402,420						560,000	06/27/2022
100165043		CAMANO ISLAND	WA		08/28/2024	7.875	402,430						530,000	07/12/2024
100142568		ATLANTA	GA		02/08/2024	6.999	402,430						550,000	12/27/2023
100161742		TARZANA	CA		07/30/2024	8.500	402,452						545,000	04/20/2024
100165491		GRAND TERRACE	CA		08/29/2024	7.125	402,456						535,000	07/02/2024
100171215		BUFORD	GA		10/16/2024	7.375	402,457						492,000	08/14/2024
100168638		KATY	TX		09/25/2024	7.500	402,460		368				500,000	08/15/2024
100138705		OAKDALE	CA		02/02/2024	9.250	402,464						485,000	12/11/2023
100162655		RICHMOND	TX		08/12/2024	5.990	402,492						598,000	05/22/2024
100172350		LODI	CA		10/23/2024	7.500	402,498						540,000	09/18/2024
100154942		NASHVILLE	TN		07/19/2024	6.875	402,506						585,000	03/20/2024
100117499		WESTBURY	NY		07/20/2023	7.374	402,520						620,000	03/01/2024
100137238		HOWELL	NJ		11/29/2023	9.875	402,530						515,000	10/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168314		LAKE HARMONY	PA		09/20/2024	8.125	402,566						530,000	04/20/2024
100139596		RIVERSIDE	CA		12/28/2023	7.499	402,574						675,000	12/08/2023
100143223		HEMET	CA		02/16/2024	6.500	402,581						520,000	12/05/2023
100180389		GARNER	NC		11/25/2024	6.125	402,587						582,000	10/01/2024
100162481		NORWALK	CA		08/07/2024	7.500	402,600						685,000	03/29/2024
100114907		CUMMING	GA		07/13/2023	6.625	402,602						600,000	06/16/2023
100162697		ELK GROVE	CA		08/12/2024	7.525	402,609						644,000	05/23/2024
100129413		TRACY	CA		09/29/2023	7.499	402,610						575,000	08/21/2023
100103321		ARLINGTON	TX		04/28/2023	8.250	402,618						496,485	02/16/2023
100165322		MARYSVILLE	WA		08/29/2024	8.750	402,623						500,000	08/06/2024
100178417		PENN VALLEY	CA		11/21/2024	7.999	402,642		(30)				472,000	10/23/2024
100090897		LOS ANGELES	CA		01/31/2023	6.875	402,661		4				620,000	09/27/2022
100161432		ARVADA	CO		07/29/2024	6.500	402,671						545,000	04/08/2024
100137960		WESTBROOK	ME		12/13/2023	7.875	402,675						557,000	10/06/2023
100128079		MURFREESBORO	TN		09/08/2023	6.750	402,685						551,000	01/12/2022
100151576		BROOKHAVEN	GA		05/10/2024	7.875	402,686						520,000	03/26/2024
100090406		AURORA	CO		12/28/2022	6.875	402,692						623,000	09/14/2022
100151083		PROVIDENCE	RI		05/08/2024	7.625	402,715						575,000	03/14/2024
100114921		AURORA	CO		07/13/2023	7.625	402,720						499,990	03/06/2023
100161532		HILTON HEAD ISLAND	SC		07/30/2024	7.625	402,723						525,000	05/20/2024
100150771		LAFAYETTE	CA		05/07/2024	7.500	402,729						1,275,000	02/29/2024
3340076333		BROOKLYN	NY		12/19/2024	8.707	402,732						1,878,000	08/09/2024
100137156		NORTH MYRTLE BEACH	SC		11/28/2023	9.375	402,764						750,000	09/29/2023
100138379		SAUGUS	MA		12/18/2023	8.624	402,773						560,000	11/09/2023
100158250		UNITED KINGDOM	GBR		07/09/2024	3.690	402,777		10,389			(8,720)	425,000	09/10/2021
100132639		OSSINING	NY		11/03/2023	7.990	402,790						920,000	08/09/2023
100145167		UNITED KINGDOM	GBR		03/12/2024	9.500	402,793		10,179			(8,773)	437,724	10/15/2019
100133646		HIALEAH	FL		10/23/2023	7.375	402,812						552,000	08/11/2023
100144112		NORWALK	CT		03/07/2024	6.990	402,817						535,000	01/03/2024
100158198		UNITED KINGDOM	GBR		07/09/2024	3.440	402,830		10,665			(8,721)	425,000	09/10/2021
100172387		WILMINGTON	NC		10/23/2024	7.500	402,842						492,000	08/19/2024
100172667		QUAKERTOWN	PA		11/21/2024	7.875	402,847		(34)				560,000	11/12/2024
100138716		HOUSTON	TX		02/02/2024	9.250	402,868						475,000	12/11/2023
100173740		VANCOUVER	WA		10/30/2024	8.125	402,877						480,000	09/16/2024
100101846		WINCHESTER	CA		04/06/2023	9.625	402,884						552,990	01/30/2023
100110180		LAKEWOOD	CO		06/30/2023	7.125	402,893						538,500	05/05/2023
100132073		SAINT PAUL	MN		10/13/2023	7.375	402,953						540,000	08/02/2023
100053671		FAR ROCKAWAY	NY		03/23/2021	3.625	402,954						621,000	12/31/2020
100172908		LAS VEGAS	NV		10/25/2024	8.250	402,970						470,000	09/24/2024
100129380		AUSTIN	TX		09/26/2023	7.125	402,973						550,000	07/11/2023
100134258		NORCROSS	GA		10/27/2023	9.125	403,002						492,000	06/27/2023
100136345		ATLANTA	GA		11/20/2023	5.990	403,010						582,500	09/18/2023
100156753		ELMWOOD PARK	NJ		06/26/2024	9.750	403,012						470,000	06/03/2024
100114740		FREDERICK	MD		07/07/2023	8.249	403,019						595,000	05/30/2023
100130252		KATY	TX		09/28/2023	8.625	403,044						500,000	08/21/2023
100164423		SAN ANTONIO	TX		08/21/2024	7.125	403,057						550,000	07/01/2024
100178308		TAMPA	FL		11/19/2024	6.875	403,060		(28)				560,000	10/31/2024
100179989		BREVARD	NC		11/25/2024	7.125	403,079		(14)				502,000	10/04/2024
100109027		GRESHAM	OR		05/31/2023	8.500	403,098						495,000	05/17/2023
100101210		POUGHKEEPSIE	NY		04/28/2023	6.380	403,115		2,998				992,500	04/29/2022
100090007		LAS VEGAS	NV		01/13/2023	7.375	403,121						518,829	11/10/2022
100158039		MINNEAPOLIS	MN		07/09/2024	7.625	403,126						580,000	04/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340081535		ELGIN	IL		10/10/2024	8.728	403,128						1,460,000	08/06/2024
100179357		WASILLA	AK		12/27/2024	7.375	403,152		3				548,000	11/20/2024
100136677		WELLINGTON	FL		01/25/2024	8.875	403,167						507,000	11/20/2023
100049794		BRONX	NY		11/20/2020	4.250	403,174						456,000	07/31/2020
100139098		SARASOTA	FL		12/28/2023	8.249	403,180						750,000	12/01/2023
100147068		HONOLULU	HI		03/27/2024	6.500	403,182						925,000	01/25/2024
100115622		PHELAN	CA		07/19/2023	8.124	403,189						505,000	06/27/2023
100132477		DALLAS	TX		11/03/2023	8.000	403,214						565,000	05/30/2023
100143132		KAILUA KONA	HI		02/16/2024	7.499	403,225						535,000	12/18/2023
100132566		HOMESTEAD	FL		11/03/2023	8.500	403,233						480,000	07/05/2023
100143322		MOUNT SHASTA	CA		02/16/2024	7.625	403,266						569,000	12/21/2023
100151759		SAN BERNARDINO	CA		05/10/2024	7.999	403,284						665,000	04/12/2024
100142862		BOYNTON BEACH	FL		02/08/2024	7.750	403,292						530,000	01/26/2024
100178452		BOONE	IA		11/21/2024	7.875	403,302		(33)				505,000	10/08/2024
100163901		ORLANDO	FL		09/27/2024	7.500	403,303						526,000	08/22/2024
100049959		ALBUQUERQUE	NM		11/20/2020	3.500	403,308						317,300	07/31/2020
100142465		REDONDO BEACH	CA		03/08/2024	7.875	403,335						905,000	02/12/2024
100087971		LAS VEGAS	NV		10/25/2022	7.999	403,336						480,490	09/30/2022
100043718		LAKE GROVE	NY		08/13/2020	5.500	403,350						527,250	12/20/2019
100174234		TWENTYNINE PALMS	CA		10/31/2024	7.500	403,355						440,000	04/08/2024
100155931		MC ALLEN	TX		06/17/2024	6.990	403,357						545,000	04/17/2024
100138284		VANCOUVER	WA		12/18/2023	7.625	403,370						550,000	10/25/2023
100117716		ORANGE	CA		07/20/2023	7.000	403,371						930,000	03/01/2024
100135214		SILVERTHORNE	CO		11/08/2023	7.125	403,379						580,000	09/28/2023
100079951		MISSION VIEJO	CA		04/25/2022	3.625	403,389						1,458,000	01/26/2022
100168509		CHANTILLY	VA		09/25/2024	6.875	403,413						542,000	08/09/2024
100160852		PHOENIX	AZ		07/24/2024	7.375	403,418						500,000	05/30/2024
100171573		LAS VEGAS	NV		10/16/2024	6.750	403,449						593,000	08/22/2024
100157672		PINELLAS PARK	FL		06/28/2024	7.375	403,481						505,000	05/20/2024
100156071		WHITE HALL	MD		06/18/2024	8.625	403,493						580,000	05/14/2024
100000583		WEST POINT	CA		09/27/2016	4.750	403,496						480,000	08/26/2016
100186647		MANTECA	CA		12/30/2024	6.250	403,506		1				720,000	11/05/2024
100168199		FOLSOM	CA		09/20/2024	7.500	403,507						525,000	04/23/2024
100026754		EL MONTE	CA		09/26/2018	4.250	403,518						575,000	06/14/2018
100158445		COLORADO SPRINGS	CO		07/10/2024	7.500	403,530						535,000	01/26/2024
100156316		FORT LAUDERDALE	FL		07/25/2024	8.500	403,537						520,000	06/18/2024
100057744		LAS VEGAS	NV		06/30/2021	4.000	403,538						557,000	05/07/2021
100149816		SANTA CLARITA	CA		04/29/2024	7.375	403,549						740,000	04/01/2024
100144288		DALLAS	TX		03/07/2024	7.999	403,567						550,000	01/30/2024
100169932		DERBY	CT		11/08/2024	6.750	403,576		30				515,000	09/30/2024
100145042		UNITED KINGDOM	GBR		03/12/2024	3.390	403,582					(8,750)	714,946	12/12/2019
100155192		BROOKINGS	OR		07/19/2024	6.875	403,586						762,000	02/27/2024
100099803		CENTRAL ISLIP	NY		02/28/2023	7.500	403,590						550,000	02/01/2023
100114731		LAUDERHILL	FL		07/07/2023	7.499	403,595						520,000	05/23/2023
100138198		AUSTIN	TX		12/14/2023	8.375	403,606						522,000	10/17/2023
100157689		WOODBURY	MN		06/28/2024	11.625	403,621						482,000	05/21/2024
100162957		MCKINNEY	TX		08/12/2024	7.124	403,623						573,000	06/20/2024
100171475		ROSEVILLE	CA		10/16/2024	7.625	403,631						525,000	08/29/2024
100140467		BOLIVIA	NC		01/17/2024	8.750	403,644						566,000	12/01/2023
100140288		NEWARK	DE		01/18/2024	7.625	403,665						572,000	10/23/2023
100158276		UNITED KINGDOM	GBR		07/09/2024	3.490	403,666		10,598				435,000	11/12/2021
100109166		ROSHARON	TX		07/21/2023	7.500	403,691						500,000	06/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116297		RIVERTON	UT		07/20/2023	4.625	403,697						600,000	03/01/2024
100161335		FONTANA	CA		07/25/2024	6.250	403,704						611,000	05/22/2024
100128023		GOODLETTSVILLE	TN		09/08/2023	7.500	403,712						480,000	06/27/2022
100180150		PANAMA CITY BEACH	FL		11/25/2024	7.999	403,718		(50)				550,000	11/01/2024
100065101		FAIRFAX	VA		07/14/2021	3.875	403,719						560,000	05/14/2021
100091410		RENO	NV		02/22/2023	7.250	403,724						560,000	11/17/2022
100175906		BUFORD	GA		11/14/2024	6.375	403,738						562,000	09/26/2024
100132720		BEND	OR		11/03/2023	8.875	403,746						570,000	08/12/2023
100156346		AUSTIN	TX		07/25/2024	7.250	403,754						585,000	06/18/2024
100116999		AUSTIN	TX		07/20/2023	5.125	403,754						830,000	03/01/2024
100164486		NEWARK	NJ		08/21/2024	7.625	403,757						505,000	06/25/2024
100078582		VENLO	NLD		01/26/2022	2.950	403,759					(26,549)	649,736	12/01/2023
100117875		MIAMI	FL		07/20/2023	7.417	403,760						550,000	03/01/2024
100141019		MILFORD	CT		02/20/2024	7.875	403,770						570,000	01/12/2024
100174964		BLUE RIDGE	GA		10/31/2024	7.875	403,773						720,000	05/31/2024
100127550		ALEXANDRIA	VA		09/08/2023	7.625	403,776						537,000	07/12/2023
100116127		SAN FRANCISCO	CA		07/20/2023	5.000	403,785						1,700,000	03/01/2024
100150089		NORTH CHARLESTON	SC		06/14/2024	7.500	403,791						560,000	04/24/2024
100049679		PORT JEFFERSON STATI	NY		11/20/2020	4.375	403,797						380,000	07/31/2020
100170408		NEDERLAND	CO		10/09/2024	7.375	403,798		(17)				565,000	09/05/2024
100030647		BRENTWOOD	CA		04/09/2019	3.500	403,819						465,500	11/17/2017
100019739		DAVIS	CA		07/26/2018	5.375	403,842						680,000	05/06/2018
100043854		NORTH HOLLYWOOD	CA		08/19/2020	6.250	403,899						921,500	12/23/2019
100166265		LEHI	UT		09/09/2024	6.125	403,911						585,000	07/22/2024
100136139		KISSIMMEE	FL		12/18/2023	8.875	403,914						500,000	11/15/2023
3340071062		BOYNTON BEACH	FL		03/07/2024	9.504	403,920						3,400,000	01/25/2024
100139933		NETHERLANDS	NLD		12/28/2023	6.250	403,923					(26,559)	575,600	12/01/2023
100085140		LELYSTAD	NLD		07/27/2022	4.500	403,923					(26,559)	498,966	12/01/2023
100078526		RODEN	NLD		01/26/2022	2.950	403,923					(26,559)	557,143	06/30/2024
100078579		DEN HAAG	NLD		01/26/2022	3.000	403,923					(26,559)	640,000	12/01/2023
3340070044		INDIANAPOLIS	IN		03/07/2024	9.444	403,960						1,550,000	01/31/2024
100133694		TIGARD	OR		10/23/2023	7.250	403,965						550,000	08/22/2023
100127557		WINTER GARDEN	FL		09/08/2023	6.125	403,976						560,000	06/30/2023
100137681		HIALEAH	FL		12/08/2023	8.125	403,981						576,000	10/16/2023
100108283		NEW BRAUNFELS	TX		05/24/2023	9.499	404,022						440,000	05/02/2023
100148944		ALPHARETTA	GA		04/17/2024	7.750	404,025						590,000	10/31/2023
100153294		FORT MYERS	FL		05/30/2024	7.750	404,034						535,000	03/15/2024
100168513		MCKINNEY	TX		09/25/2024	6.624	404,039						550,000	08/13/2024
100132753		SAN BERNARDINO	CA		11/03/2023	8.500	404,046						520,000	08/25/2023
100115234		HAVERSTRAW	NY		07/17/2023	7.710	404,051						535,000	06/21/2023
100101001		LUTZ	FL		04/28/2023	5.250	404,054						545,000	12/29/2021
100167751		EAST BOSTON	MA		09/19/2024	8.124	404,062						500,000	09/06/2024
100148735		REEDLEY	CA		04/17/2024	7.625	404,071						501,000	10/07/2023
100136995		AUSTIN	TX		11/28/2023	7.625	404,101						575,000	10/20/2023
100166081		GLENDALE	AZ		09/09/2024	8.125	404,127						460,000	07/30/2024
100174996		SAINT ALBANS	NY		10/31/2024	7.500	404,127						525,000	05/30/2024
100155323		DENNIS PORT	MA		07/19/2024	7.750	404,132						500,000	03/12/2024
100115879		OAK ISLAND	NC		07/20/2023	7.625	404,155						506,000	05/23/2023
3340075188		ROSEDALE	NY		04/30/2024	9.005	404,158						1,620,000	04/07/2024
100143651		CAPE CORAL	FL		02/22/2024	7.624	404,158						518,000	01/31/2024
100160389		NORTH BRUNSWICK	NJ		09/06/2024	7.125	404,164						613,000	08/05/2024
100172915		WOODRIDGE	IL		10/25/2024	8.125	404,169		(59)				580,000	10/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120482		MANGONIA PARK	FL		08/18/2023	8.999	404,178						463,000	07/31/2023
100175268		SANDY	OR		11/05/2024	7.500	404,180						535,000	09/09/2024
100155938		WEEKI WACHEE	FL		06/17/2024	6.990	404,187						590,000	04/26/2024
100144485		PUNTA GORDA	FL		04/26/2024	8.000	404,189						502,000	03/01/2024
100110380		SPANAWAY	WA		06/30/2023	6.375	404,200						575,000	05/13/2023
100159370		PORT ORCHARD	WA		07/15/2024	6.125	404,216						555,000	05/15/2024
100031135		MERCED	CA		03/29/2019	2.000	404,241						569,900	12/11/2018
100129656		ROSEVILLE	CA		09/29/2023	5.500	404,247						580,000	07/28/2023
100149537		MILLSBORO	DE		04/26/2024	7.500	404,264						795,000	03/27/2024
100081627		CELEBRATION	FL		03/24/2022	5.200	404,280						660,000	03/11/2022
100129570		MCCALL	ID		09/29/2023	7.125	404,315						650,000	07/28/2023
100156670		AURORA	CO		06/24/2024	8.875	404,321						515,000	05/09/2024
100129744		LOS ANGELES	CA		09/27/2023	7.999	404,336						618,000	08/17/2023
100118118		SACRAMENTO	CA		07/20/2023	6.250	404,337						585,000	03/01/2024
100148000		WEST PALM BCH	FL		04/10/2024	7.125	404,341						600,000	03/05/2024
100118716		WEST COVINA	CA		07/25/2023	7.375	404,354						847,000	06/14/2023
100176725		COLONIAL BEACH	VA		11/15/2024	7.000	404,378		(23)				560,000	06/12/2024
100115990		OLNEY	MD		07/20/2023	6.990	404,405						540,000	05/18/2023
100186482		GLENDALE	AZ		12/30/2024	6.875	404,415						540,000	11/08/2024
100178283		MESA	AZ		11/19/2024	7.250	404,423						525,000	10/29/2024
100169960		PORTLAND	OR		11/08/2024	7.000	404,447		(30)				505,000	10/01/2024
100173118		HIGHLANDS RANCH	CO		10/30/2024	6.990	404,460						526,000	09/23/2024
100091742		RIVERSIDE	CA		03/24/2023	8.250	404,470						615,000	02/09/2023
100119265		CHANDLER	AZ		07/31/2023	6.625	404,472						565,000	06/02/2023
100146655		VIRGINIA BEACH	VA		03/20/2024	8.875	404,480						515,000	02/23/2024
100180014		STARBUCK	MN		11/25/2024	7.375	404,484						529,000	10/03/2024
100186545		CRYSTAL BEACH	TX		12/30/2024	7.625	404,496						454,000	11/20/2024
100146574		PORT SAINT LUCIE	FL		03/20/2024	8.124	404,508						495,000	02/27/2024
100151778		LOS ANGELES	CA		05/10/2024	7.999	404,510						720,000	04/05/2024
100031950		SAN JOSE	CA		03/29/2019	4.374	404,525						865,000	12/10/2018
100143752		BIRMINGHAM	MI		04/05/2024	7.875	404,549						507,000	02/21/2024
100054434		OCEAN CITY	MD		03/23/2021	4.625	404,555						399,900	01/05/2021
100131708		ANNANDALE	VA		10/06/2023	6.750	404,580						555,000	08/31/2022
100120375		MIAMI	FL		08/18/2023	7.375	404,635		157				625,000	07/28/2023
100182642		FELLSMERE	FL		12/12/2024	6.624	404,638		6				565,000	10/15/2024
100176004		SHANDON	CA		12/20/2024	7.375	404,651		(2)				500,000	11/19/2024
100157701		WINTER GARDEN	FL		06/28/2024	8.990	404,665						560,000	05/03/2024
100081207		BRAMBLETON	VA		03/18/2022	3.750	404,671						560,000	12/23/2021
100137077		LITCHFIELD PARK	AZ		11/28/2023	7.375	404,674						553,000	10/06/2023
100102824		RED OAK	TX		06/22/2023	8.875	404,682						470,000	12/22/2022
100088878		LAUREL	MD		11/15/2022	7.375	404,704						520,000	10/17/2022
100166954		TAMPA	FL		09/13/2024	7.125	404,731						535,000	07/12/2024
100148396		PLAINFIELD	NJ		04/12/2024	6.990	404,732						540,000	02/20/2024
100176536		GRANBY	CO		11/15/2024	6.625	404,733						1,165,000	10/01/2024
100110391		LAS VEGAS	NV		06/30/2023	7.125	404,765						983,000	05/16/2023
100175835		TAMPA	FL		11/12/2024	7.820	404,769		11				650,000	10/03/2024
100129812		WOODBURN	OR		09/27/2023	9.625	404,794						499,300	09/07/2023
100136502		FRESNO	CA		11/20/2023	7.250	404,803						563,000	09/12/2023
100155059		DURANGO	CO		07/19/2024	7.875	404,804						500,000	10/25/2023
100169466		PHOENIX	AZ		09/30/2024	7.990	404,836		(50)				495,000	06/13/2024
100102646		LAS VEGAS	NV		06/22/2023	8.625	404,853						489,000	12/07/2022
100148770		BUFORD	GA		04/17/2024	7.875	404,864						513,000	09/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131652		INDIO	CA		10/06/2023	7.625	404,867						555,000	08/10/2023
3340087044		STATEN ISLAND	NY		12/19/2024	9.010	404,870						3,000,000	09/20/2024
100116775		WEST COVINA	CA		07/20/2023	4.375	404,873						700,000	03/01/2024
100118916		VICTORVILLE	CA		07/27/2023	8.375	404,879						510,000	06/20/2023
100079964		OAKLEY	CA		04/25/2022	4.250	404,880						860,000	01/13/2022
100011851		LOXAHATCHEE	FL		03/08/2017	4.750	404,892						446,500	09/02/2016
100149546		WINTER GARDEN	FL		04/26/2024	7.125	404,893						540,000	03/14/2024
100160864		LAKE FREDERICK	VA		07/24/2024	7.490	404,897						569,000	05/28/2024
100142141		ELK GROVE	CA		02/29/2024	8.500	404,898						520,000	02/01/2024
100100282		REUNION	FL		03/24/2023	7.750	404,901						740,000	02/09/2023
100186505		ELKRIDGE	MD		12/30/2024	7.125	404,904						540,000	11/13/2024
100080191		EAGLE	ID		02/25/2022	5.063	404,911						460,000	12/15/2021
100148946		REDLANDS	CA		04/17/2024	8.625	404,932						465,000	12/01/2023
100153377		NEW ROCHELLE	NY		05/29/2024	7.999	404,949						1,800,000	05/06/2024
100101691		RIVERSIDE	CA		03/31/2023	7.250	404,959						518,000	03/10/2023
100134790		CHAMPIONSGATE	FL		10/30/2023	7.500	404,964		4,144				741,000	09/28/2023
100140998		GLADSTONE	OR		02/20/2024	8.250	405,009						560,000	01/17/2024
100110548		MANTECA	CA		06/30/2023	7.625	405,017						557,000	04/19/2023
100117462		SPARKS	NV		07/20/2023	6.875	405,022						515,000	03/01/2024
100073556		SACRAMENTO	CA		11/19/2021	4.000	405,024		(83)				575,000	09/30/2021
100086917		FAYETTEVILLE	AR		10/24/2022	6.875	405,024						580,000	09/13/2022
100168505		WORCESTER	MA		09/25/2024	6.990	405,038						530,000	07/31/2024
100171961		TEMPE	AZ		10/17/2024	6.125	405,039						572,000	09/03/2024
100138329		SALINAS	CA		12/18/2023	8.125	405,050						1,525,000	11/03/2023
100026737		CARSON	CA		09/26/2018	4.250	405,084						835,000	12/26/2023
100160543		AURORA	CO		07/19/2024	8.250	405,105						495,000	06/28/2024
100155903		OVIEDO	FL		06/17/2024	6.990	405,108						537,000	04/10/2024
100158827		LA FOLLETTE	TN		07/12/2024	8.625	405,110						520,000	04/19/2024
100145067		UNITED KINGDOM	GBR		03/12/2024	3.240	405,140		18,656			(8,745)	475,000	05/05/2020
100012123		WOODMERE	NY		03/08/2017	4.250	405,223		(11,498)				1,200,000	04/25/2024
100164185		MIAMI	FL		08/21/2024	10.250	405,249						500,000	07/26/2024
100139845		UNITED KINGDOM	GBR		12/18/2023	7.690	405,250					(7,158)	490,000	06/30/2021
100031777		SAN FRANCISCO	CA		03/29/2019	3.000	405,255						880,000	12/11/2018
100109733		KENNEWICK	WA		06/16/2023	7.990	405,263						500,000	04/28/2023
100151400		NEWARK	NJ		05/10/2024	6.875	405,271						550,000	03/22/2024
100136762		EDGEWATER	NJ		11/27/2023	8.375	405,276						890,000	10/12/2023
100118997		ROCKVILLE	MD		07/27/2023	8.375	405,279						474,000	06/26/2023
100117526		STANWOOD	WA		07/20/2023	7.740	405,279						670,000	03/01/2024
100132353		DURHAM	NC		11/03/2023	6.875	405,285						563,000	07/14/2022
100101870		SAVANNAH	GA		04/06/2023	8.625	405,291						580,000	04/01/2023
100172501		FAIRHOPE	AL		10/23/2024	7.125	405,299						525,000	08/28/2024
100152180		GRESHAM	OR		05/17/2024	7.375	405,311						540,000	04/15/2024
100175406		SEYMOUR	CT		12/23/2024	7.000	405,315		(3)				540,000	04/30/2024
100158541		LEHIGH ACRES	FL		07/10/2024	8.875	405,317						559,000	05/07/2024
3500112146		LAKE MARY	FL		11/27/2024	8.133	405,319						2,400,000	10/08/2024
100164140		HOUSTON	TX		08/21/2024	7.375	405,336						525,000	07/25/2024
100140777		BOWIE	MD		01/22/2024	9.750	405,350						560,000	11/01/2023
3340064834		WASHINGTON	DC		03/14/2024	9.282	405,352						1,800,000	01/30/2024
100152266		IRVINGTON	NJ		05/17/2024	6.990	405,358						630,000	04/02/2024
100169782		RIO RANCHO	NM		09/30/2024	6.990	405,369		(41)				545,000	07/11/2024
100185993		BERGENFIELD	NJ		12/26/2024	7.250	405,388		(6)				490,000	12/02/2024
100163323		AMARILLO	TX		08/13/2024	8.625	405,401						460,000	07/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172504		ROSEVILLE	CA		10/23/2024	6.875	405,424						540,000	09/04/2024
100152797		BRIDGEPORT	CT		05/22/2024	8.875	405,490						500,000	05/01/2024
100165520		FRISCO	TX		08/29/2024	7.000	405,492						538,000	06/24/2024
100087320		MIAMI	FL		10/25/2022	5.750	405,493						585,000	04/06/2022
100163099		PITTSBORO	NC		08/13/2024	6.624	405,499						592,000	06/12/2024
100088175		SANTA MARIA	CA		10/25/2022	7.375	405,510						557,000	09/28/2022
100154184		DALLAS	TX		07/11/2024	9.125	405,513						508,000	05/28/2024
100127639		EAST RUTHERFORD	NJ		09/08/2023	6.990	405,534						610,000	07/24/2023
100092020		MOHNTON	PA		02/09/2023	7.600	405,551						698,000	01/11/2023
100101026		SAN DIEGO	CA		04/28/2023	4.750	405,555						1,235,000	02/23/2022
100176726		LAS VEGAS	NV		11/15/2024	6.125	405,578		36				522,700	05/20/2024
100164364		WORCESTER	MA		08/21/2024	7.125	405,584						680,000	06/14/2024
100164168		SARASOTA	FL		08/21/2024	7.250	405,586						510,000	08/01/2024
100169661		PEARL RIVER	NY		09/30/2024	7.375	405,591						520,000	06/07/2024
100171880		WESTERLY	RI		10/17/2024	7.125	405,608						545,000	08/23/2024
100164319		WOODBRIDGE	VA		08/21/2024	6.990	405,612						600,000	07/02/2024
100175622		FAIRVIEW	NJ		11/12/2024	8.125	405,621		(28)				500,000	10/24/2024
100140306		TEMPE	AZ		01/18/2024	7.990	405,623						535,000	11/27/2023
100135523		TROPHY CLUB	TX		11/13/2023	7.375	405,633						617,000	09/14/2023
100128362		PHOENIX	AZ		09/14/2023	7.999	405,639						672,000	08/14/2023
100148103		SMYRNA	GA		04/10/2024	6.625	405,651						535,000	02/28/2024
100133281		LOS ANGELES	CA		11/29/2023	8.375	405,681						1,100,000	10/23/2023
100103241		NORCO	CA		04/27/2023	8.000	405,683						810,000	03/30/2023
100157966		LAKE OSWEGO	OR		07/09/2024	7.625	405,721						725,000	04/04/2024
100182509		PUYALLUP	WA		12/12/2024	6.499	405,736						555,000	11/07/2024
100031747		THOUSAND OAKS	CA		03/29/2019	4.000	405,743						680,000	12/09/2018
100128923		SAN PABLO	CA		09/22/2023	8.500	405,751						620,000	06/05/2023
100049655		HUNTINGTON STATION	NY		11/20/2020	4.125	405,761						403,750	07/31/2020
100165470		LAS VEGAS	NV		08/29/2024	7.125	405,761						625,000	06/27/2024
100100909		PITTSBURG	CA		04/28/2023	7.125	405,804						640,000	01/24/2022
100081063		SAVANNAH	GA		03/18/2022	2.999	405,813						1,100,000	01/11/2022
100156687		LAS VEGAS	NV		06/24/2024	7.250	405,822						800,000	03/22/2024
100168270		GILBERT	AZ		09/20/2024	6.990	405,841						556,000	04/08/2024
100161715		PEORIA	AZ		07/30/2024	8.874	405,846						510,000	07/02/2024
100176162		CONCORD	CA		12/20/2024	6.875	405,849		(4)				880,000	11/08/2024
100090840		SAINT GEORGE	UT		01/06/2023	7.250	405,878		(66)				565,000	09/29/2022
100065468		TIGARD	OR		07/28/2021	3.750	405,885						570,000	05/11/2021
100103726		LOS ANGELES	CA		05/08/2023	9.250	405,885						445,000	03/23/2023
100158916		NORTH MYRTLE BEACH	SC		07/12/2024	7.990	405,887						542,000	05/21/2024
3320052142		THE BRONX	NY		06/21/2023	9.534	405,900						1,540,000	04/20/2023
100181691		RIALTO	CA		12/11/2024	7.500	405,907		(22)				490,000	08/27/2024
100110463		GARDENA	CA		06/30/2023	7.375	405,920						670,000	04/25/2023
100159240		FUQUAY VARINA	NC		07/15/2024	7.500	405,931						540,000	06/10/2024
100161737		PATCHOGUE	NY		07/30/2024	8.250	405,937						520,000	06/20/2024
100143393		LANCASTER	CA		02/16/2024	10.999	405,939						425,000	01/08/2024
100147118		RANDOLPH	MA		05/08/2024	7.375	405,962						580,000	03/22/2024
100102165		LAKE ELSINORE	CA		04/14/2023	8.125	405,983						520,000	03/03/2023
100077949		LATHROP	CA		02/18/2022	4.625	405,983						525,000	01/14/2022
100143824		STADSKANAAL	NLD		02/27/2024	5.700	405,995					(19,325)	560,000	06/30/2024
100090028		HOLLYWOOD	FL		01/13/2023	7.875	406,023						603,000	10/31/2022
100014266		NEW ROCHELLE	NY		09/27/2017	5.500	406,024						630,000	07/29/2017
100167819		MASTIC	NY		09/19/2024	7.749	406,069						560,000	08/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100168309		KISSIMMEE	FL		09/20/2024	8.125	406,084						570,000	04/26/2024
100156875		BRENTWOOD	NY		06/27/2024	7.800	406,085						570,000	05/16/2024
100148370		BRADENTON	FL		04/12/2024	5.750	406,102						564,000	02/09/2024
100167976		MARGATE	FL		09/20/2024	6.875	406,113						500,000	08/29/2024
100169658		MIAMI	FL		09/30/2024	7.625	406,119						525,000	06/10/2024
100158614		LAS VEGAS	NV		07/10/2024	7.625	406,126						529,395	05/30/2024
100127612		DENVER	CO		09/08/2023	7.625	406,131						542,000	07/19/2023
100000304		UPLAND	CA		09/27/2016	3.750	406,160						570,693	08/22/2016
100136877		ROSEVILLE	CA		11/27/2023	6.990	406,173						561,000	10/18/2023
100156880		SHIRLEY	NY		06/27/2024	7.990	406,177						525,000	05/08/2024
100168187		ARNOLD	CA		09/20/2024	7.990	406,178		(27)				502,000	04/04/2024
100014505		CHULA VISTA	CA		09/27/2017	3.125	406,210						730,000	07/27/2017
100138042		RIALTO	CA		12/13/2023	7.999	406,211						515,000	11/08/2023
100110075		BEND	OR		06/23/2023	7.999	406,217						1,050,000	05/12/2023
100146671		FONTANA	CA		03/20/2024	9.375	406,239						525,000	01/19/2024
100116105		GLENDALE	CA		07/20/2023	5.000	406,250						680,000	03/01/2024
100132271		LOGANVILLE	GA		10/13/2023	7.125	406,263						528,000	08/23/2023
100117758		MERIDIAN	ID		07/20/2023	6.875	406,269						730,000	03/01/2024
100149569		MANTECA	CA		04/26/2024	6.875	406,273						670,000	03/11/2024
100109708		RANCHO CUCAMONGA	CA		06/16/2023	7.750	406,285						575,000	05/10/2023
100167762		HOUSTON	TX		09/19/2024	8.749	406,289						475,000	08/28/2024
100170096		QUEEN CREEK	AZ		10/08/2024	7.500	406,293						565,000	08/12/2024
100171225		OKLAHOMA CITY	OK		10/16/2024	9.500	406,293						502,000	08/15/2024
100186376		VACAVILLE	CA		12/30/2024	7.500	406,302						530,000	11/22/2024
100128426		NAVARRE	FL		09/15/2023	8.375	406,307		(44)				657,000	08/02/2023
100076136		COLLEYVILLE	TX		01/07/2022	3.875	406,327						565,000	10/28/2021
100088083		CENTENNIAL	CO		10/25/2022	7.750	406,333						625,000	09/29/2022
100152718		PALM DESERT	CA		05/17/2024	5.990	406,352						613,000	03/21/2024
100132277		LEANDER	TX		10/13/2023	6.990	406,366						640,000	08/23/2023
100164391		STOCKTON	CA		08/21/2024	5.500	406,371						568,000	06/07/2024
100163893		SAN ANTONIO	TX		09/27/2024	7.625	406,378						530,000	08/19/2024
100167950		COMPTON	CA		09/20/2024	7.499	406,400						660,000	08/19/2024
100171214		MILLSAP	TX		10/16/2024	8.000	406,402						555,000	07/24/2024
100120940		HARDEEVILLE	SC		08/30/2023	5.990	406,418						490,000	06/23/2023
100143306		QUEEN CREEK	AZ		02/16/2024	6.375	406,444						565,000	12/27/2023
100110765		OCEANSIDE	CA		08/11/2023	7.625	406,458		(68)				1,615,000	07/10/2023
100144084		PORTLAND	OR		03/07/2024	7.625	406,469						545,000	01/19/2024
100044041		OSPREY	FL		08/19/2020	5.000	406,500						574,750	03/06/2019
100138687		BAKERSFIELD	CA		02/02/2024	9.750	406,516						510,000	12/27/2023
100076661		MIAMI	FL		12/16/2021	3.875	406,523						645,000	11/17/2021
100162988		PORTLAND	OR		08/12/2024	7.625	406,525						582,000	06/17/2024
100082215		PUNTA MITA	MEX		04/14/2022	6.695	406,530						706,618	11/05/2021
100043726		LEVITTOWN	NY		08/13/2020	4.000	406,547						495,000	07/20/2021
100144159		WEST DEPTFORD	NJ		03/07/2024	7.625	406,580						535,000	01/29/2024
100079878		BONITA SPRINGS	FL		04/25/2022	4.875	406,588						545,000	01/28/2022
100143790		ALTON	NH		02/28/2024	8.250	406,591						500,000	01/23/2024
100165759		ORLANDO	FL		08/29/2024	7.625	406,603						925,000	06/14/2024
100147840		ROCKVILLE	MD		04/08/2024	6.990	406,609						560,000	02/14/2024
100153650		LIBERTY HILL	TX		05/31/2024	8.375	406,631						600,000	04/17/2024
100162488		DUMFRIES	VA		08/07/2024	7.625	406,634						692,000	05/13/2024
100158818		SNOHOMISH	WA		07/10/2024	7.125	406,639						665,000	05/11/2024
100170221		CHICAGO	IL		10/08/2024	6.875	406,647						591,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137102		MINERAL BLUFF	GA		11/28/2023	7.750	406,665						862,000	10/16/2023
100087946		COCONUT CREEK	FL		10/25/2022	7.250	406,682						565,000	09/09/2022
100144740		UNITED KINGDOM	GBR		03/12/2024	3.390	406,696		17,419			(8,766)	413,200	04/03/2020
100117664		BEAUMONT	CA		07/20/2023	10.375	406,700						450,000	03/01/2024
100080521		BRIGHTON	CO		03/30/2022	5.250	406,712						560,000	01/20/2022
100155094		TEMPE	AZ		07/19/2024	7.500	406,741						530,000	09/05/2023
100164309		WELLINGTON	FL		08/21/2024	7.375	406,747						575,000	07/08/2024
100156608		JERSEY CITY	NJ		06/24/2024	6.625	406,748						610,000	04/26/2024
100148848		CAPE ELIZABETH	ME		04/17/2024	7.625	406,758						540,000	10/25/2023
100171513		NEWARK	DE		10/16/2024	6.990	406,779						500,000	08/09/2024
100144517		JURUPA VALLEY	CA		04/26/2024	8.125	406,801						650,000	03/13/2024
100136939		MIAMI	FL		11/28/2023	7.625	406,812						533,000	02/28/2023
100160160		ELK GROVE	CA		07/17/2024	7.375	406,870						575,000	05/24/2024
100139597		RICHMOND	TX		12/28/2023	8.999	406,926						445,000	10/30/2023
100142474		PIEDMONT	SC		03/08/2024	7.125	406,928						845,000	01/31/2024
100173539		UNITED KINGDOM	GBR		10/29/2024	6.690	406,932					(15,833)	425,000	10/18/2024
100090041		BELLEVILLE	NJ		01/13/2023	8.000	406,953						550,000	11/23/2022
100140564		ESTERO	FL		01/19/2024	7.990	406,955						560,000	11/28/2023
100180891		UNITED KINGDOM	GBR		11/27/2024	6.690	406,961					(5,200)	425,000	11/20/2024
100178329		ORANGEVALE	CA		11/19/2024	6.999	406,969		(5)				620,000	10/25/2024
100184893		BOCA RATON	FL		12/17/2024	7.625	406,971		(16)				2,777,339	10/11/2024
100027051		FAIRFAX	VA		09/26/2018	3.250	406,971						570,000	06/13/2018
100167152		SPRING	TX		09/13/2024	7.875	406,973						476,300	03/19/2024
100109309		INDIAN ROCKS BEACH	FL		06/12/2023	6.500	406,997						670,000	03/15/2023
100159208		FLOWER MOUND	TX		07/15/2024	7.375	407,008						601,000	06/10/2024
100082635		WAKE FOREST	NC		04/14/2022	6.125	407,022						519,000	03/18/2022
100158441		WEATHERFORD	TX		07/10/2024	7.125	407,025						580,000	04/17/2024
100165665		AUSTELL	GA		10/04/2024	8.750	407,033						536,000	08/28/2024
100135339		CLIFTON	NJ		11/13/2023	8.125	407,076						585,000	09/11/2023
100165914		OKLAHOMA CITY	OK		09/06/2024	7.750	407,080						500,000	06/24/2024
100176192		ANACORTES	WA		12/20/2024	6.875	407,085		(5)				630,000	11/22/2024
100174383		NORTH MIAMI	FL		10/31/2024	7.500	407,086						450,000	04/04/2024
100134509		MORTON	PA		10/30/2023	9.125	407,089						530,000	10/13/2023
100153005		EAST ORANGE	NJ		06/27/2024	7.875	407,099						692,000	06/07/2024
100172739		BERWYN HEIGHTS	MD		11/21/2024	8.750	407,128						496,000	10/17/2024
100083663		SANTA CLARITA	CA		06/23/2022	5.875	407,130						530,000	03/22/2022
100170134		SONORA	CA		10/08/2024	6.250	407,135						459,000	08/16/2024
100027064		OXNARD	CA		09/26/2018	4.375	407,173						890,000	06/22/2022
100160945		ROSEVILLE	CA		07/24/2024	7.624	407,176						600,000	05/28/2024
100141200		TAMPA	FL		01/30/2024	8.500	407,204						575,000	12/15/2023
100142385		RAHWAY	NJ		03/15/2024	8.250	407,207						502,500	01/31/2024
100164410		WESLEY CHAPEL	FL		08/21/2024	6.990	407,273						544,000	06/27/2024
100185350		CHESTERTON	IN		12/20/2024	6.625	407,280		3				600,000	10/17/2024
100186489		RIDGEFIELD	WA		12/30/2024	7.125	407,285						571,000	11/08/2024
100176567		CENTEREACH	NY		11/15/2024	6.125	407,303		7				585,000	09/24/2024
100168092		ARCADIA	CA		09/20/2024	7.375	407,323						1,355,000	03/25/2024
100167763		HOUSTON	TX		09/19/2024	8.749	407,330						475,000	08/28/2024
100186215		RONDA	NC		12/27/2024	7.249	407,348		(2)				570,000	11/05/2024
100148247		ATLANTA	GA		04/12/2024	6.624	407,352						552,000	02/22/2024
100153286		PHOENIX	AZ		05/30/2024	7.500	407,356						510,000	03/23/2024
100152494		SAN BERNARDINO	CA		05/16/2024	9.990	407,370						560,000	02/21/2024
100109024		RIVERSIDE	CA		05/31/2023	8.125	407,371						565,000	05/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174900		JACKSONVILLE	FL		10/31/2024	7.000	407,434						550,000	05/21/2024
100162874		STOCKTON	CA		08/12/2024	7.500	407,444						535,000	06/17/2024
100158279		UNITED KINGDOM	GBR		07/09/2024	9.750	407,486		82			(8,822)	470,000	10/29/2021
100148249		JACKSON	NJ		04/12/2024	7.125	407,491						605,000	02/22/2024
100163982		PERRIS	CA		08/21/2024	6.875	407,502						510,000	06/17/2024
100173072		MORENO VALLEY	CA		10/25/2024	7.625	407,504						500,000	07/16/2024
100156848		CITY OF ORANGE	NJ		06/27/2024	7.130	407,505						675,000	05/23/2024
100135375		SUNSET BEACH	NC		11/13/2023	8.125	407,506						515,000	09/28/2023
100163104		SARASOTA	FL		08/13/2024	7.625	407,540						534,000	06/05/2024
100169536		MOUNT VERNON	WA		09/30/2024	7.500	407,556		(51)				530,000	06/27/2024
100175319		MCALLEN	TX		11/05/2024	6.990	407,598						537,000	09/13/2024
100180612		BRANFORD	CT		11/26/2024	6.999	407,600		(17)				670,000	11/06/2024
100152488		VICTORVILLE	CA		05/16/2024	8.250	407,601						507,900	02/22/2024
100143459		PALMDALE	CA		02/16/2024	10.999	407,644						485,000	01/11/2024
100151772		HENDERSON	NV		05/10/2024	7.999	407,644						524,000	04/10/2024
100013236		LOS ANGELES	CA		05/25/2017	4.625	407,698						585,000	01/21/2021
100140144		CHANDLER	AZ		01/09/2024	7.625	407,699						551,000	11/20/2023
100160549		WORCESTER	MA		07/19/2024	6.625	407,706						540,000	06/20/2024
100158114		AUSTIN	TX		07/09/2024	7.625	407,716						575,000	04/29/2024
100158811		CAPE CORAL	FL		07/10/2024	7.375	407,719						624,000	05/23/2024
100108219		JURUPA VALLEY	CA		05/24/2023	8.999	407,754						490,000	05/01/2023
100163847		EDINBURG	TX		09/27/2024	7.625	407,798		(8)				541,000	08/20/2024
100175744		SIMI VALLEY	CA		11/12/2024	8.375	407,804		(44)				1,125,000	10/21/2024
100078580		DEN HAAG	NLD		01/26/2022	3.250	407,807					(26,815)	496,225	12/01/2023
100117842		KATY	TX		07/20/2023	8.875	407,810						540,000	03/01/2024
100087218		MURRIETA	CA		10/25/2022	5.625	407,838						690,000	06/06/2022
100181267		WEST PALM BEACH	FL		12/06/2024	7.125	407,897		15				500,000	11/18/2024
100071718		NAMPA	ID		10/14/2021	3.990	407,904						605,000	06/18/2021
100143587		CENTRAL ISLIP	NY		02/21/2024	7.960	407,909						522,000	01/29/2024
100159456		GLENDALE	AZ		07/15/2024	6.750	407,910						586,000	05/21/2024
100091677		MIAMI	FL		01/27/2023	8.250	407,917		27				550,000	01/01/2023
100017182		ORANGE	CA		04/26/2018	3.750	407,929						570,000	12/31/2017
100171515		ALPENA	MI		10/16/2024	7.624	407,930						523,000	08/20/2024
100140224		DUCHESNE	UT		01/11/2024	9.375	407,939						890,000	11/27/2023
100082605		RESEDA	CA		04/14/2022	4.625	407,941						555,000	02/28/2022
100132612		PALMDALE	CA		11/03/2023	8.000	407,951						635,000	07/01/2023
100165238		FANWOOD	NJ		08/29/2024	7.999	407,963		(31)				530,000	08/02/2024
100156521		MILLVILLE	DE		06/24/2024	5.750	407,969						540,000	04/25/2024
100109341		SANTA MARIA	CA		06/12/2023	7.500	407,981						510,000	04/13/2023
100186781		LAS VEGAS	NV		12/31/2024	7.375	408,002		81				1,605,000	05/30/2024
100144023		KENILWORTH	NJ		03/07/2024	6.990	408,004						585,000	01/29/2024
100109295		DALLAS	TX		06/12/2023	6.624	408,011						585,000	04/28/2023
100159407		CEDAR LAKE	IN		07/15/2024	7.625	408,030						500,000	05/23/2024
100175259		RATHDRUM	ID		11/05/2024	6.990	408,038						537,000	09/05/2024
100080856		DOVER	FL		03/17/2022	5.625	408,042						495,000	02/23/2022
100065385		DENVER	CO		07/28/2021	3.990	408,088						565,000	05/26/2021
100100335		JAMAICA	NY		04/27/2023	5.500	408,103						590,000	02/10/2022
100128373		PLANO	TX		09/15/2023	8.375	408,106						542,000	06/14/2023
100152374		CLERMONT	FL		05/17/2024	7.625	408,115						552,000	03/25/2024
100154202		CHICAGO	IL		07/11/2024	7.875	408,135						560,000	06/10/2024
100119302		ARNOLD	CA		07/31/2023	6.999	408,147						555,000	06/20/2023
100120196		SYLMAR	CA		08/18/2023	8.750	408,167						510,000	05/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100026176		BROOKLYN	NY		09/20/2018	4.500	408,182						902,500	04/30/2018
100142598		LAS VEGAS	NV		02/08/2024	8.375	408,201						545,000	12/01/2023
100074466		PINE MOUNTAIN CLUB	CA		12/02/2021	4.937	408,209						450,000	11/16/2021
100116522		JAMAICA	NY		07/20/2023	6.750	408,219						635,000	03/01/2024
100182449		ASHEVILLE	NC		12/12/2024	6.625	408,229		2				625,000	10/31/2024
100169734		IRVING	TX		09/30/2024	7.125	408,233						534,000	06/25/2024
100110668		MIAMI	FL		06/30/2023	7.625	408,245						540,000	05/15/2023
100127687		MIAMI	FL		09/08/2023	8.249	408,257						505,000	07/28/2023
100139741		UNITED KINGDOM	GBR		12/18/2023	6.640	408,266					(7,008)	440,000	07/12/2023
100170474		CHICAGO	IL		10/09/2024	7.999	408,267						515,000	09/13/2024
100174791		JACKSONVILLE	FL		10/31/2024	8.625	408,279						580,000	03/25/2024
100117111		BROOKLYN	NY		07/20/2023	4.250	408,308						985,000	03/01/2024
100133952		NANUET	NY		10/25/2023	8.335	408,331						500,000	09/14/2023
100158594		SURF CITY	NC		07/10/2024	8.125	408,375						534,000	05/28/2024
100076066		NORTH LAS VEGAS	NV		01/07/2022	4.750	408,381						605,000	09/24/2021
100115377		MONTCLAIR	CA		07/17/2023	7.999	408,385						620,000	06/07/2023
100155906		MIAMI	FL		06/17/2024	7.625	408,405						570,000	04/05/2024
100100495		OCEAN CITY	NJ		04/27/2023	6.875	408,422						850,000	04/26/2022
100143400		LOS ANGELES	CA		02/16/2024	8.250	408,443						775,000	01/05/2024
100162341		GOLD CANYON	AZ		08/06/2024	8.875	408,447						3,100,000	07/01/2024
100119836		SPRING VALLEY	NY		08/08/2023	7.735	408,462						945,000	06/30/2023
100163850		EDINBURG	TX		09/27/2024	7.625	408,467		(9)				543,000	08/20/2024
100161960		SAN BERNARDINO	CA		07/31/2024	7.999	408,470						575,000	07/01/2024
100160168		BORREGO SPRINGS	CA		07/18/2024	8.000	408,476						445,000	06/12/2024
100136106		HENDERSON	NV		12/18/2023	8.375	408,493						515,000	11/09/2023
100158770		PARKER	CO		07/10/2024	5.375	408,495						581,000	05/15/2024
100116868		HACIENDA HEIGHTS	CA		07/20/2023	5.875	408,505						1,275,000	03/01/2024
100144441		RIVERSIDE	CA		04/26/2024	8.500	408,506		(92)				495,000	02/29/2024
100148031		CONROE	TX		04/10/2024	8.125	408,512						540,000	02/22/2024
100127509		CHARLESTON	SC		09/08/2023	6.990	408,517						585,000	07/17/2023
100141373		CHINO	CA		01/30/2024	8.750	408,518						570,000	12/08/2023
100182083		PRINCETON JUNCTION	NJ		12/12/2024	6.500	408,528		3				864,000	10/25/2024
100158066		RANCHO CORDOVA	CA		07/09/2024	5.500	408,528						625,000	04/04/2024
100087982		REDMOND	OR		10/25/2022	8.125	408,549						735,000	09/08/2022
100182410		PHOENIX	AZ		12/12/2024	5.999	408,550		21				560,000	11/04/2024
100165138		UNITED KINGDOM	GBR		08/27/2024	6.640	408,557					(24,248)	750,000	07/31/2024
100174990		MIAMI	FL		10/31/2024	8.500	408,572						600,000	05/30/2024
100147138		BEALETON	VA		05/08/2024	7.000	408,578						545,000	03/27/2024
100143485		LAKEWOOD	CO		02/21/2024	7.750	408,594						654,000	01/16/2024
100166928		EDINBURG	TX		09/13/2024	7.500	408,597						645,000	05/29/2024
100074424		FRANKLIN	TN		12/02/2021	5.350	408,601						625,000	10/29/2021
100142486		BONITA	CA		03/08/2024	7.125	408,606						1,300,000	02/02/2024
100168794		PERTH AMBOY	NJ		09/26/2024	7.625	408,639						525,000	07/26/2024
100159524		MURRIETA	CA		07/15/2024	6.750	408,641						582,000	05/10/2024
3340074693		BROOKLYN	NY		05/23/2024	9.681	408,642						1,990,000	04/01/2024
100074285		MIDLOTHIAN	TX		12/09/2021	6.875	408,643						550,000	11/15/2021
100150062		ASTATULA	FL		06/14/2024	8.250	408,644						595,000	04/30/2024
100120305		PALM DESERT	CA		08/18/2023	7.375	408,655						520,000	07/12/2023
100149963		NORTH CHARLESTON	SC		06/07/2024	7.500	408,667						550,000	04/19/2024
3340072596		RICHMOND	VA		05/23/2024	9.651	408,672						1,604,000	03/27/2024
100147973		AURORA	CO		04/08/2024	5.625	408,678						550,000	02/02/2024
100178450		CRANFORD	NJ		11/21/2024	6.875	408,679		(23)				635,000	09/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156840		HACKETTSTOWN	NJ		06/27/2024	7.800	408,682						567,000	05/30/2024
100158012		MCALLEN	TX		07/09/2024	6.990	408,699						550,000	02/22/2024
100152015		NORTH CHARLESTON	SC		06/14/2024	7.625	408,704						560,000	05/23/2024
100172973		MARGATE	FL		10/25/2024	8.250	408,712						495,000	09/30/2024
100086730		ANDERSON	SC		09/30/2022	7.500	408,719						720,000	09/07/2022
3500109658		MIAMI	FL		10/30/2024	8.630	408,780						9,000,000	09/07/2024
100161071		POTTSTOWN	PA		07/24/2024	5.990	408,788						561,000	05/30/2024
100153040		CANTON	CT		06/27/2024	8.375	408,797						525,000	06/04/2024
100172438		WINCHESTER	CA		10/23/2024	5.990	408,798						530,000	08/21/2024
100120844		DESERT HOT SPRINGS	CA		08/25/2023	8.625	408,810						535,000	06/22/2023
100082615		LOS ANGELES	CA		04/14/2022	4.875	408,811						625,000	03/15/2022
100158694		GARLAND	KS		07/10/2024	7.500	408,817						528,000	04/30/2024
100173974		LUMBERTON	NC		10/31/2024	8.250	408,830						500,000	07/02/2024
100167004		WAIPAHU	HI		09/13/2024	7.490	408,847						910,000	08/01/2024
100149399		WEST CHESTER	PA		04/24/2024	6.625	408,866						545,000	03/08/2024
100182448		NEWARK	NJ		12/12/2024	6.624	408,869		3				557,000	10/17/2024
100178268		FREDERICKSBURG	VA		11/19/2024	6.999	408,895		(5)				515,000	11/01/2024
100087004		KNOXVILLE	TN		11/04/2022	8.375	408,897						525,000	09/29/2022
100140900		PHOENIX	AZ		02/26/2024	8.500	408,903						545,000	12/12/2023
100178396		SUNNYVALE	TX		11/21/2024	7.999	408,905		(24)				530,000	10/21/2024
100175913		GRAYSON	GA		11/14/2024	4.990	408,907		271				495,000	10/16/2024
100166176		TAYLORSVILLE	UT		09/09/2024	7.125	408,908						535,000	07/16/2024
100141370		FULLERTON	CA		01/30/2024	8.750	408,945						510,000	12/18/2023
3310083354		LOS ANGELES	CA		09/18/2024	8.428	408,969						2,625,000	08/20/2024
100138850		WEST PARK	FL		12/21/2023	8.125	408,995						540,000	10/13/2023
100091338		CUTLER BAY	FL		01/13/2023	9.500	409,000		(28)				585,000	01/01/2023
100043444		QUINCY	MA		08/13/2020	2.500	409,019						479,750	08/11/2019
100068116		IMPERIAL BCH	CA		08/25/2021	3.999	409,020						712,781	07/06/2021
100110417		ENGLEWOOD	CO		06/30/2023	7.500	409,023						551,000	04/24/2023
100014270		EAST QUOGUE	NY		09/27/2017	3.250	409,035						591,000	06/27/2017
100172610		BELLEVILLE	NJ		10/23/2024	7.124	409,036						580,000	09/10/2024
100102831		NAPLES	FL		06/22/2023	8.000	409,057						725,000	01/19/2023
100158638		AUSTIN	TX		07/10/2024	7.490	409,063						540,000	05/09/2024
100174267		HENDERSON	NV		10/31/2024	6.250	409,080						457,500	01/22/2024
100135534		NORCROSS	GA		11/13/2023	8.125	409,083						720,000	09/26/2023
100101143		JERSEY CITY	NJ		04/28/2023	4.125	409,093		18,221				600,000	11/23/2021
100116387		BLUE RIDGE	GA		07/20/2023	5.625	409,104						656,000	03/01/2024
100071717		CARSON	CA		10/14/2021	3.990	409,112						760,000	06/16/2021
100133792		SANTEE	CA		10/20/2023	8.750	409,149						1,155,000	09/23/2023
100091847		OAKLAND	CA		01/30/2023	9.875	409,159		(23)				595,000	01/03/2023
100048808		WHITTIER	CA		11/20/2020	4.125	409,208						522,500	07/31/2020
100162591		VAIL	AZ		08/12/2024	7.490	409,282						540,000	06/12/2024
100159334		LATHROP	CA		07/15/2024	5.990	409,296						620,000	04/16/2024
100180171		PATERSON	NJ		11/25/2024	8.374	409,302						725,000	10/11/2024
3340082065		NEWARK	NJ		08/26/2024	9.128	409,306						1,700,000	07/30/2024
100150891		LAS VEGAS	NV		05/08/2024	7.625	409,315						575,000	03/15/2024
100120886		SEVIERVILLE	TN		08/30/2023	7.625	409,331						472,000	07/17/2023
100129422		SAN DIEGO	CA		09/29/2023	7.375	409,334						766,000	08/19/2023
100129516		MIAMI LAKES	FL		09/29/2023	7.250	409,334						600,000	07/28/2023
100181890		SAINT AUGUSTINE	FL		12/12/2024	6.990	409,339		(8)				632,000	09/25/2024
100116882		ARLETA	CA		07/20/2023	6.375	409,356						710,000	03/01/2024
100163432		PONTE VEDRA	FL		09/27/2024	7.500	409,387						920,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164389		POTTSTOWN	PA		08/21/2024	6.375	409,398						554,000	06/20/2024
100180243		MANCHESTER	CT		11/25/2024	6.625	409,405						550,000	09/12/2024
100168169		BAKERSFIELD	CA		09/20/2024	7.375	409,415						600,000	04/11/2024
100161105		VENICE	FL		07/24/2024	8.125	409,429						525,000	05/31/2024
100161974		PALMDALE	CA		07/31/2024	9.250	409,442						470,000	07/08/2024
100151122		SANTA FE	NM		05/08/2024	7.125	409,459						545,000	03/13/2024
3310064205		FREEPORT	NY		11/29/2023	8.617	409,467						7,065,000	10/18/2023
100140072		MESA	AZ		01/09/2024	6.625	409,503						555,000	11/01/2023
100158463		BETHANY	CT		07/10/2024	8.500	409,510						495,000	04/03/2024
100167063		CHICAGO	IL		09/13/2024	7.875	409,512						530,000	06/21/2024
100165344		TOMBALL	TX		08/29/2024	7.125	409,530						525,000	08/05/2024
100156410		KAILUA-KONA	HI		06/24/2024	7.124	409,537						580,000	05/14/2024
100057852		BELLEVUE	WA		06/30/2021	3.749	409,537						950,000	04/28/2021
100054983		CHICAGO	IL		03/23/2021	4.750	409,538						600,000	08/06/2022
100101147		JERSEY CITY	NJ		04/28/2023	4.125	409,542		17,998				600,000	11/23/2021
100182633		LAKE MARY	FL		12/12/2024	6.125	409,573		19				650,000	10/29/2024
100163315		APPLE VALLEY	CA		08/13/2024	9.375	409,592		(67)				480,000	07/11/2024
100182471		JACKSONVILLE	FL		12/12/2024	6.375	409,601		6				589,500	10/18/2024
100102832		LAS VEGAS	NV		06/22/2023	8.000	409,605						522,000	01/03/2023
100136731		PATERSON	NJ		11/27/2023	8.527	409,607						565,000	11/01/2023
100156754		CRANBERRY TOWNSHIP	PA		06/26/2024	7.750	409,622						506,000	06/12/2024
100181321		SUMMERVILLE	SC		12/06/2024	6.625	409,625		(15)				580,000	10/28/2024
100151113		MIAMI	FL		05/08/2024	7.625	409,631						575,000	03/18/2024
100177761		OAKLAND	NJ		11/19/2024	8.625	409,632						1,556,700	08/20/2024
100148115		OAKLAND PARK	FL		04/10/2024	6.500	409,647						760,000	02/26/2024
100176108		SAINT GEORGES	DE		12/20/2024	8.125	409,658		(3)				575,000	11/05/2024
100087912		HENDERSON	NV		10/18/2022	7.500	409,662		(37)				700,000	08/04/2022
100154093		EDMOND	OK		07/11/2024	9.750	409,677						527,000	06/04/2024
100159888		MIAMI	FL		08/16/2024	7.750	409,677						560,000	04/11/2024
100148458		PARKER	CO		04/12/2024	5.125	409,684						590,000	02/22/2024
100168628		LOS ANGELES	CA		09/25/2024	6.875	409,691						680,000	08/08/2024
100132127		ROSEVILLE	CA		10/13/2023	7.625	409,701						545,000	08/04/2023
100115022		MALVERN	PA		07/14/2023	6.990	409,703						631,000	04/27/2023
100169087		YOUNGSVILLE	NC		09/27/2024	7.624	409,729						505,000	07/25/2024
100162516		SARASOTA	FL		08/12/2024	7.375	409,747						580,000	06/25/2024
100164827		GAINESVILLE	GA		08/26/2024	7.500	409,783						540,000	06/27/2024
100185788		PALOS VERDES ESTATES	CA		12/26/2024	7.000	409,789		(3)				3,100,000	10/21/2024
100119646		PHELAN	CA		08/04/2023	9.500	409,797						540,000	07/25/2023
100174225		VIRGINIA BEACH	VA		10/31/2024	7.625	409,803						535,000	07/05/2024
100165401		WASILLA	AK		08/29/2024	7.490	409,814						635,000	06/10/2024
100114858		BROKEN BOW	OK		07/10/2023	6.499	409,829						735,000	05/19/2023
100117910		SAN JOSE	CA		07/20/2023	9.625	409,840						535,000	03/01/2024
100099577		WILLISTON	FL		04/06/2023	8.625	409,846						527,000	02/17/2023
100142955		NORTH PLAINFIELD	NJ		02/09/2024	8.500	409,850						515,000	12/04/2023
100086744		ORANGE	CA		09/30/2022	6.875	409,859						1,059,000	09/07/2022
3340073140		ANNAPOLIS	MD		04/19/2024	8.851	409,860						2,400,000	03/27/2024
100119418		FORT COLLINS	CO		07/31/2023	7.125	409,863						569,000	06/02/2023
100129808		NORWALK	CT		09/27/2023	8.625	409,871						520,000	09/12/2023
100160432		SAN BERNARDINO	CA		07/19/2024	7.625	409,892						600,000	06/25/2024
100182177		TROUTMAN	NC		12/12/2024	7.125	409,894						470,000	09/25/2024
100170231		GLENN DALE	MD		10/08/2024	6.250	409,905						570,000	07/19/2024
100168097		SAINT PETERSBURG	FL		09/20/2024	7.500	409,920		(60)				636,000	04/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170461		PAWTUCKET	RI		10/09/2024	7.125	409,930						650,000	09/05/2024
100170909		FULSHEAR	TX		10/11/2024	7.500	409,971						578,000	08/08/2024
100129948		FITCHBURG	MA		09/27/2023	8.357	409,977		3,561				500,000	08/17/2023
100079638		PALMDALE	CA		04/08/2022	5.000	409,990						552,000	01/07/2022
100112446		SANTA MONICA	CA		06/29/2023	5.125	410,005						2,765,000	05/15/2022
100161770		MONROE	NY		07/31/2024	8.210	410,006						550,000	06/10/2024
100150813		APOPKA	FL		05/08/2024	7.625	410,013						535,000	03/25/2024
100166950		AUSTIN	TX		09/13/2024	7.624	410,018						600,000	07/11/2024
100074216		SACRAMENTO	CA		12/09/2021	4.625	410,021						515,000	11/15/2021
100144974		UNITED KINGDOM	GBR		03/12/2024	3.550	410,037					(9,006)	415,000	02/28/2020
100130452		SAINT CLOUD	FL		09/28/2023	7.999	410,049						525,000	08/18/2023
3340075907		OAKLAND	CA		05/23/2024	9.533	410,058						1,900,000	04/20/2024
100160496		FLORIDA CITY	FL		07/19/2024	8.999	410,060						440,000	06/28/2024
100185103		DALLAS	TX		12/20/2024	6.875	410,065		2				547,000	11/05/2024
100057520		MIAMI	FL		06/30/2021	3.374	410,070						585,000	05/17/2021
100133921		NASHVILLE	TN		10/25/2023	8.125	410,079						560,000	07/26/2023
100178278		ONTARIO	CA		11/19/2024	6.750	410,085						789,000	10/23/2024
100133515		BRONX	NY		10/19/2023	7.999	410,093						675,000	09/20/2023
100136430		PORT ORCHARD	WA		11/20/2023	7.500	410,124						560,000	09/12/2023
100143308		QUEEN CREEK	AZ		02/16/2024	6.375	410,139						560,000	12/27/2023
100173197		ROSEVILLE	CA		10/30/2024	5.990	410,146						553,000	08/07/2024
100170074		DURHAM	NC		10/08/2024	6.990	410,163						566,000	07/22/2024
100114661		HENDERSON	NV		06/29/2023	6.499	410,203						735,000	05/23/2023
100181938		LEHIGH ACRES	FL		12/12/2024	6.625	410,217		4				550,000	10/03/2024
3340075749		NEWARK	NJ		06/04/2024	9.505	410,224						1,570,000	04/23/2024
100108299		TEMPE	AZ		05/24/2023	7.875	410,231						859,000	04/26/2023
100132583		FORT COLLINS	CO		11/03/2023	8.500	410,234		(67)				575,000	06/26/2023
100131960		NEW SMYRNA BEACH	FL		10/13/2023	6.990	410,270						555,000	08/25/2023
100000333		UNION CITY	CA		09/27/2016	6.200	410,279						740,000	08/25/2016
100137595		WASHINGTON	DC		12/08/2023	7.990	410,294						650,000	10/20/2023
100171840		MILPITAS	CA		10/17/2024	7.124	410,303						625,000	08/17/2024
3310054059		LOS ANGELES	CA		08/31/2023	7.940	410,306						7,100,000	05/24/2023
100157816		DEERFIELD BEACH	FL		08/01/2024	7.500	410,316						575,000	06/28/2024
100101144		JERSEY CITY	NJ		04/28/2023	4.125	410,324		18,026				600,000	11/23/2021
100158841		CHARLOTTESVILLE	VA		07/12/2024	7.500	410,332						537,000	04/29/2024
100185090		DALLAS	TX		12/20/2024	6.875	410,339		1				547,000	11/04/2024
100070452		GARFIELD	NJ		09/23/2021	4.375	410,340						700,000	08/11/2021
100178266		HOUSTON	TX		11/19/2024	7.499	410,341		(14)				505,000	10/31/2024
100152518		FEDERAL WAY	WA		05/17/2024	7.500	410,344						580,000	03/12/2024
100162938		CARY	NC		08/12/2024	7.625	410,346						542,000	06/13/2024
100121007		NEW BRAUNFELS	TX		08/30/2023	7.250	410,373						510,000	07/07/2023
100142229		SATELLITE BEACH	FL		03/15/2024	9.500	410,380						449,000	02/20/2024
100149869		MORENO VALLEY	CA		04/29/2024	8.750	410,381						480,000	04/01/2024
100100545		MORENO VALLEY	CA		04/27/2023	8.000	410,382						506,000	03/17/2023
100100779		GILROY	CA		04/28/2023	4.625	410,393						1,028,000	11/09/2021
100081681		LOS ANGELES	CA		03/21/2022	4.750	410,394		(190)				700,000	02/09/2022
100133427		LEHIGH ACRES	FL		10/19/2023	10.375	410,414		2,385				520,000	08/21/2023
100173058		FORT LAUDERDALE	FL		10/25/2024	10.249	410,441						490,000	09/13/2024
100141879		GLENDALE	CA		03/27/2024	7.625	410,446						655,000	02/14/2024
100132503		MENIFEE	CA		11/03/2023	7.500	410,466						650,000	06/29/2023
100128775		ROUND ROCK	TX		09/21/2023	7.999	410,490						510,000	09/01/2023
100081518		COSTA MESA	CA		03/18/2022	3.999	410,490						570,000	01/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141206		BOYNTON BEACH	FL		01/30/2024	10.500	410,499						550,000	12/04/2023
100130222		KATY	TX		11/15/2023	8.500	410,520						504,000	09/22/2023
100102146		TERRELL	TX		04/14/2023	8.999	410,526						485,000	03/07/2023
100165923		HASTINGS	MN		09/06/2024	7.375	410,528						556,000	08/12/2024
100090938		SALEM	MA		01/31/2023	9.999	410,534						480,000	11/16/2022
100176105		PORTLAND	OR		12/20/2024	7.250	410,535		(11)				525,000	11/13/2024
100169444		OXFORD	MA		09/30/2024	8.125	410,543						530,000	05/09/2024
100111118		ANAHEIM	CA		06/29/2023	7.500	410,577						950,000	05/14/2022
100076539		VAN NUYS	CA		01/04/2022	3.750	410,579						825,000	12/08/2021
100087788		LOS ANGELES	CA		11/17/2022	8.375	410,584						1,400,000	10/13/2022
100162883		RALEIGH	NC		08/12/2024	8.125	410,592						502,500	06/05/2024
100172466		ROGERS	AR		10/23/2024	7.625	410,593						501,000	08/23/2024
100150125		GARDEN GROVE	CA		06/14/2024	7.750	410,601						1,165,000	04/24/2024
100148894		ORLANDO	FL		04/17/2024	8.125	410,610						541,000	10/31/2023
100084634		KISSIMMEE	FL		08/02/2022	9.500	410,629						600,000	06/23/2022
100164844		BALDWIN PARK	CA		08/26/2024	7.250	410,639						925,000	05/20/2024
100108395		NEWBURGH	NY		05/25/2023	7.600	410,645						545,000	05/03/2023
100143407		DULUTH	GA		02/16/2024	8.999	410,682						525,000	01/16/2024
100102861		KISSIMMEE	FL		06/22/2023	6.375	410,696						615,000	06/14/2022
100014225		GARDEN GROVE	CA		09/22/2017	4.750	410,703						1,100,000	09/22/2017
100168512		PORT ORCHARD	WA		09/25/2024	6.875	410,727						540,000	07/23/2024
100149845		SAUGUS	MA		04/29/2024	7.999	410,730						515,000	04/05/2024
100160186		SEVIERVILLE	TN		07/18/2024	7.625	410,737						477,000	05/06/2024
100082640		MIAMI	FL		04/14/2022	4.750	410,738						590,000	03/16/2022
100109184		HOUSTON	TX		07/21/2023	8.000	410,748						500,000	06/15/2023
100159561		PALM COAST	FL		07/15/2024	7.875	410,753		17				575,000	05/29/2024
100132142		CRESSON	TX		10/13/2023	7.990	410,773						550,000	08/21/2023
100137227		PANAMA CITY BEACH	FL		11/29/2023	7.625	410,794						875,000	10/31/2023
100030467		SANTA CRUZ	CA		12/20/2018	6.750	410,794						900,000	09/30/2018
100174871		WAYNE	PA		10/31/2024	7.000	410,795						900,000	05/24/2024
100166473		DENVER	CO		10/31/2024	6.625	410,795		73				525,000	09/16/2024
100152821		BOCA RATON	FL		05/22/2024	8.625	410,797						505,000	04/30/2024
100156479		WEST ALLIS	WI		06/24/2024	7.625	410,825						546,000	04/11/2024
100173214		HASLETT	MI		10/30/2024	7.625	410,833						504,000	08/26/2024
100071905		HOLLADAY	UT		11/19/2021	5.000	410,850						641,000	10/14/2021
100101646		ELLIJAY	GA		04/26/2023	6.375	410,860						507,000	03/01/2023
100134030		JAMAICA	NY		10/25/2023	7.928	410,864						950,000	09/19/2023
100152447		VIRGINIA BEACH	VA		05/17/2024	7.500	410,882						545,000	04/04/2024
100136189		CLARKDALE	AZ		11/20/2023	9.000	410,884						482,000	10/19/2023
100185515		KEY LARGO	FL		12/20/2024	6.990	410,927		(9)				2,000,000	10/25/2024
100119998		LAKE GENEVA	WI		08/11/2023	7.625	410,947						516,000	06/23/2023
100043900		DALY CITY	CA		08/19/2020	5.200	410,948						855,000	01/22/2020
100143743		BURKE	VA		04/05/2024	7.875	410,962		(50)				545,000	02/21/2024
3340077698		LAFAYETTE HILL	PA		08/19/2024	9.170	410,969						1,560,000	06/03/2024
100160100		PHILADELPHIA	PA		07/17/2024	7.375	410,972						590,000	05/17/2024
3340073247		SOUTH FULTON	GA		05/10/2024	9.770	410,974						1,518,000	03/14/2024
100151254		FRISCO	TX		05/10/2024	7.625	410,978						539,000	03/18/2024
100182697		MCGAHEYSVILLE	VA		12/12/2024	7.125	410,992		4				550,000	11/05/2024
100165084		MANSFIELD TOWNSHIP	NJ		08/28/2024	8.749	410,993						565,000	07/15/2024
100176628		SPRINGFIELD	GA		11/15/2024	7.374	410,998		(46)				500,000	09/26/2024
100151051		ATLANTA	GA		05/08/2024	5.750	411,016						580,000	03/11/2024
100109898		BRENTWOOD	NY		06/22/2023	8.050	411,046						620,000	05/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186460		CHICO	CA		12/30/2024	6.625	411,059						549,000	11/07/2024
100130417		SUFFERN	NY		09/28/2023	9.374	411,062						545,000	09/13/2023
100102393		SANTA PAULA	CA		06/07/2023	7.750	411,074						535,000	11/08/2022
100168575		SPRING HILL	FL		09/25/2024	7.125	411,086						560,000	07/29/2024
100127515		AUSTIN	TX		09/08/2023	7.375	411,096						555,000	07/20/2023
100139203		BAYSIDE HILLS	NY		12/28/2023	8.000	411,098						950,000	11/13/2023
100172842		VICTORVILLE	CA		10/25/2024	7.875	411,100						530,000	09/23/2024
100079757		ANTIOCH	CA		04/08/2022	4.000	411,107						940,000	01/20/2022
100134540		EAST ISLIP	NY		10/30/2023	8.500	411,108						550,000	09/25/2023
100165167		UNITED KINGDOM	GBR		08/27/2024	6.640	411,110					(24,400)	460,000	07/30/2024
100149201		HEMET	CA		04/22/2024	7.750	411,118						520,000	03/28/2024
100175262		DALLAS	TX		11/05/2024	7.125	411,124						670,000	09/05/2024
100091621		DENVER	CO		03/07/2023	7.750	411,149						850,000	01/05/2023
100141805		GEMERT	NLD		01/29/2024	6.150	411,173					(18,736)	1,135,000	06/30/2024
100160172		TAMARAC	FL		07/18/2024	8.000	411,206						450,000	05/28/2024
100145622		UNITED KINGDOM	GBR		03/12/2024	3.740	411,222	18,133				(8,923)	424,999	12/13/2019
100110400		SAN DIEGO	CA		06/30/2023	7.625	411,262						830,000	04/15/2023
100016509		CHICAGO	IL		04/10/2018	4.875	411,268						625,000	02/08/2018
100145075		UNITED KINGDOM	GBR		03/12/2024	3.440	411,269	18,719				(9,033)	429,975	04/30/2020
100172212		TEXAS CITY	TX		10/17/2024	6.999	411,271						506,000	09/26/2024
100087003		KNOXVILLE	TN		11/04/2022	8.375	411,309						525,000	09/29/2022
100186402		BELLINGHAM	MA		12/30/2024	6.875	411,333						545,000	10/25/2024
100120510		FORT LAUDERDALE	FL		08/18/2023	7.750	411,352						519,000	07/05/2023
100088024		REUNION	FL		10/25/2022	8.875	411,358						845,000	09/16/2022
100150203		LUTHERVILLE TIMONIUM	MD		04/30/2024	8.375	411,362	(62)					594,000	04/01/2024
3340074274		CARLSTADT	NJ		05/10/2024	9.069	411,365						1,484,000	04/15/2024
100129255		SEATTLE	WA		11/03/2023	7.750	411,369	(10)					650,000	09/22/2023
100142491		KAPAA	HI		03/08/2024	7.500	411,401	(90)					1,495,000	01/30/2024
100110334		SAN LEANDRO	CA		06/30/2023	7.250	411,403						625,000	05/08/2023
100117581		KISSIMMEE	FL		07/20/2023	7.000	411,425						565,000	03/01/2024
100173861		MIAMI	FL		10/31/2024	6.625	411,428						667,000	08/30/2024
100137199		HOMESTEAD	FL		11/28/2023	9.500	411,428						530,000	10/03/2023
100140866		LITITZ	PA		03/06/2024	8.750	411,433						670,000	01/22/2024
100160233		CLEVELAND	GA		07/18/2024	7.990	411,443						485,000	05/24/2024
100148906		ORLANDO	FL		04/17/2024	7.875	411,447						563,000	10/31/2023
100149806		CHANDLER	AZ		04/26/2024	7.250	411,455						525,000	03/22/2024
100180691		HUTTO	TX		11/26/2024	8.750	411,462	(23)					470,000	09/24/2024
100176050		SURPRISE	AZ		12/20/2024	7.750	411,471	(1)					500,000	11/22/2024
3340062138		POINCIANA	FL		02/26/2024	9.425	411,505						1,640,000	09/25/2023
100117412		ANAHEIM	CA		07/20/2023	4.375	411,506						700,000	03/01/2024
100162816		MANAHAWKIN	NJ		08/12/2024	7.624	411,516						540,000	06/20/2024
100142769		CAPE CORAL	FL		02/08/2024	7.500	411,534						610,000	12/13/2023
100133373		FLANDERS	NY		11/21/2023	8.500	411,585						600,000	09/15/2023
100049076		MIAMI	FL		11/20/2020	3.875	411,603						504,450	07/31/2020
100157650		LIGHTHOUSE POINT	FL		06/28/2024	7.625	411,604						695,000	05/24/2024
100089992		LAWTON	OK		01/13/2023	10.999	411,615						465,000	11/28/2022
100159389		ROSEVILLE	CA		07/15/2024	6.125	411,629						560,000	05/10/2024
100168082		SCOTTSDALE	AZ		09/20/2024	7.990	411,672						1,315,000	04/30/2024
100181948		MANTECA	CA		12/12/2024	6.124	411,678	15					605,000	10/10/2024
100167011		TRACY CITY	TN		09/13/2024	6.500	411,679						530,000	02/09/2024
100153478		HEMPSTEAD	NY		05/30/2024	8.480	411,690						530,000	04/23/2024
100165223		GRONINGEN	NLD		08/28/2024	5.600	411,691					(30,010)	530,000	08/01/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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100081970		ROTTERDAM	NLD		03/30/2022	3.200	411,691					(27,070)	530,000	12/01/2023
100153398		ELLENSBURG	WA		05/30/2024	8.560	411,699						720,000	04/26/2024
100171243		EAST BRUNSWICK	NJ		10/16/2024	7.500	411,717						575,000	08/23/2024
100130197		STUART	FL		11/15/2023	8.625	411,822						500,000	10/02/2023
100089018		CADILLAC	MI		11/04/2022	8.625	411,839						500,000	10/14/2022
100179987		BRUNSWICK	ME		11/25/2024	7.625	411,853						515,000	10/07/2024
100174464		MINDEN	NV		10/31/2024	9.125	411,853						1,420,000	09/16/2024
100147589		LOMPOC	CA		04/04/2024	7.499	411,860						915,000	03/06/2024
100135644		DAVIDSONVILLE	MD		11/09/2023	9.750	411,864						520,000	09/15/2023
100185661		UNITED KINGDOM	GBR		12/20/2024	6.590	411,889					(1,807)	500,000	12/02/2024
100088854		OREGON CITY	OR		11/15/2022	7.250	411,898						705,000	10/21/2022
100115445		PHOENIX	AZ		07/17/2023	6.750	411,931						930,000	06/10/2023
100175745		TEQUESTA	FL		11/12/2024	8.250	411,938		(69)				1,025,000	10/28/2024
100115424		MIAMI	FL		07/17/2023	6.999	411,971						610,000	06/16/2023
100151396		LOS ANGELES	CA		05/10/2024	7.500	411,996						585,000	03/09/2024
100160875		CLIFTON	CO		07/24/2024	7.624	412,000						545,000	05/30/2024
100149835		LOS ANGELES	CA		04/29/2024	9.125	412,006						475,000	04/05/2024
100185799		PHOENIX	AZ		12/26/2024	7.375	412,009		(4)				560,000	10/25/2024
100091421		GATLINBURG	TN		02/22/2023	7.625	412,020						527,000	12/13/2022
100118129		CONGERS	NY		07/20/2023	8.875	412,022						525,000	03/01/2024
100110302		BALTIMORE	MD		06/30/2023	6.875	412,030						640,000	04/28/2023
100173839		WANTAGH	NY		10/31/2024	6.750	412,030						800,000	08/20/2024
100165436		HOUSTON	TX		08/29/2024	6.990	412,036						580,000	06/17/2024
100110210		MURRIETA	CA		06/30/2023	6.500	412,038						560,000	05/11/2023
100162887		QUEEN CREEK	AZ		08/12/2024	7.490	412,045						583,000	06/18/2024
100119310		CHICAGO	IL		07/31/2023	7.625	412,051						550,000	06/16/2023
100132013		HIXSON	TN		10/13/2023	7.375	412,051						525,000	08/29/2023
100054160		SADDLE BROOK	NJ		03/23/2021	6.750	412,061						317,000	01/03/2021
100150103		VICTORVILLE	CA		06/14/2024	8.125	412,067						475,500	05/02/2024
100173308		TYBEE ISLAND	GA		10/30/2024	7.625	412,067						550,000	09/16/2024
100161975		TAMPA	FL		07/31/2024	8.750	412,071						440,000	07/16/2024
100180423		NORTHBRIDGE	MA		11/25/2024	6.750	412,083						611,000	09/30/2024
3410000512		WESTFIELD	NJ		09/10/2024	9.216	412,087						2,790,000	07/13/2024
100156792		CHANDLER	AZ		06/26/2024	7.125	412,142						680,000	06/05/2024
100165559		BRYSON CITY	NC		08/29/2024	7.625	412,171						515,000	07/15/2024
100129839		RIALTO	CA		09/27/2023	9.499	412,179						554,000	09/01/2023
100178401		NEW HYDE PARK	NY		11/21/2024	6.999	412,188		(23)				805,000	10/28/2024
100139662		NORTH GRAFTON	MA		12/28/2023	9.999	412,199						500,000	12/08/2023
100116748		MODESTO	CA		07/20/2023	4.375	412,201						622,000	03/01/2024
100146963		MELISSA	TX		03/26/2024	7.625	412,206						577,000	02/02/2024
100169600		NEW BEDFORD	MA		09/30/2024	6.990	412,208		(19)				560,000	07/19/2024
100055155		BRONX	NY		03/23/2021	2.000	412,219						591,000	12/31/2020
100079340		HIAWASSEE	GA		03/17/2022	4.375	412,259		144				525,000	02/16/2022
100175060		MENTONE	CA		11/05/2024	6.499	412,260		(49)				765,000	10/02/2024
100081770		ATLANTA	GA		03/25/2022	4.750	412,281						525,000	12/09/2021
324050888		WESTLAKE	TX		08/20/2024	9.810	412,312						7,140,000	06/05/2024
100044522		GRANADA HILLS	CA		11/19/2020	2.000	412,355						822,700	12/23/2019
100084829		BOYNTON BEACH	FL		08/02/2022	7.625	412,360						470,000	07/01/2022
100143369		WHITMAN	MA		02/16/2024	9.750	412,366						480,000	01/19/2024
100152596		EL MIRAGE	AZ		05/17/2024	6.990	412,391						670,000	03/15/2024
100107907		AUSTIN	TX		06/29/2023	7.625	412,397						535,000	05/18/2023
100161539		BELGRADE	MT		07/30/2024	7.625	412,412						550,000	05/31/2024

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100165051		TIGARD	OR		08/28/2024	9.124	412,416						480,000	05/21/2024
4010079484		LUFKIN	TX		08/27/2024	7.100	412,438						612,000	06/19/2024
100136576		GLENDALE	AZ		11/22/2023	8.750	412,444						505,000	11/01/2023
100110369		THE WOODLANDS	TX		06/30/2023	5.990	412,450						865,000	05/15/2023
100165487		FLOWER MOUND	TX		08/29/2024	6.750	412,466						555,000	06/25/2024
100080438		HOMESTEAD	FL		03/10/2022	5.312	412,481						490,000	02/14/2022
100083656		LARGO	FL		06/23/2022	6.500	412,495						572,600	02/23/2022
100160542		GRAIN VALLEY	MO		07/19/2024	8.375	412,522						510,000	06/07/2024
100164814		CARSON CITY	NV		08/26/2024	5.875	412,530						629,000	06/20/2024
100181592		VALLEY VILLAGE	CA		12/09/2024	6.750	412,531		646				1,975,000	10/22/2024
100076823		MORRISTOWN	NJ		12/27/2021	4.950	412,536						555,000	11/23/2021
100145450		UNITED KINGDOM	GBR		03/12/2024	9.500	412,537		15,884			(8,922)	495,963	11/08/2019
100141718		HACKENSACK	NJ		01/30/2024	8.874	412,550						640,000	01/04/2024
100186007		SAMMAMISH	WA		12/27/2024	7.750	412,554		(3)				1,480,000	10/24/2024
100174507		JURUPA VALLEY	CA		10/31/2024	8.875	412,555						492,000	03/22/2024
100144450		THORNDALE	TX		04/26/2024	7.125	412,560						547,000	02/28/2024
100130414		SUFFERN	NY		09/28/2023	8.874	412,593						550,000	09/13/2023
100138063		SAN BERNARDINO	CA		12/13/2023	10.125	412,594						484,000	11/17/2023
100172828		WINTERS	CA		12/06/2024	7.125	412,596		(25)				680,000	11/08/2024
100127603		HERRIMAN	UT		09/08/2023	7.000	412,604						537,000	07/21/2023
100129388		MANZANITA	OR		09/26/2023	6.875	412,605						590,000	07/31/2023
100147539		NAPLES	FL		04/03/2024	9.000	412,618						498,000	03/04/2024
100090857		NEWARK	NJ		01/06/2023	8.250	412,620						575,000	11/23/2022
100142062		WESTMINSTER	CA		02/29/2024	8.000	412,673						900,000	01/16/2024
100057769		SACRAMENTO	CA		06/30/2021	4.125	412,689						585,000	04/22/2021
100152189		ROSEVILLE	CA		05/17/2024	7.250	412,730						590,000	03/26/2024
100100887		WILMINGTON	CA		04/28/2023	5.625	412,731						600,000	12/29/2021
100116228		ST ALBANS	NY		07/20/2023	4.500	412,789						710,000	03/01/2024
100167035		PLAINFIELD	IL		09/13/2024	8.375	412,803						500,000	01/05/2024
100018049		ATLANTA	GA		06/08/2018	5.250	412,822						1,345,000	03/30/2018
100153217		ANCHORAGE	AK		05/30/2024	7.125	412,851						565,000	04/01/2024
100091008		LAS VEGAS	NV		01/31/2023	8.999	412,865						450,000	12/12/2022
100117675		GATLINBURG	TN		07/20/2023	7.325	412,893						650,000	03/01/2024
100149180		SACRAMENTO	CA		04/22/2024	9.499	412,898						475,000	03/29/2024
100080762		MIAMI	FL		03/24/2022	5.437	412,902						465,000	02/26/2022
100133412		PINON HILLS AREA	CA		11/21/2023	8.000	412,905		6,524				710,000	10/02/2023
100184730		ROSEVILLE	CA		12/17/2024	8.250	412,934		(27)				1,457,533	10/23/2024
100149402		MOUNT JULIET	TN		04/24/2024	6.875	412,946						585,000	02/26/2024
100054715		SANTA CLARITA	CA		03/23/2021	3.500	412,981						665,000	12/31/2020
100153652		ORLANDO	FL		05/31/2024	7.125	412,990						501,000	04/30/2024
100167053		DUNELLEN	NJ		09/13/2024	8.625	412,999						495,000	05/02/2024
100117999		EAGLE MOUNTAIN	UT		07/20/2023	7.865	413,015						553,000	03/01/2024
100065829		HAPPY VALLEY	OR		07/23/2021	6.125	413,024						600,000	07/13/2021
100136937		SEDONA	AZ		11/28/2023	7.124	413,050						915,000	10/20/2023
100135621		THORNTON	CO		11/09/2023	10.250	413,065						555,000	09/29/2023
100115962		LITTLEROCK	CA		07/20/2023	7.625	413,073						550,000	05/25/2023
100152380		STOCKTON	CA		05/17/2024	7.490	413,092						550,000	04/02/2024
100182370		MIAMI	FL		12/12/2024	6.875	413,107		(4)				525,000	11/07/2024
100139948		NIPOMO	CA		01/09/2024	6.999	413,117						1,150,000	12/01/2023
100167438		GRAND TERRACE	CA		09/16/2024	6.375	413,139						610,000	07/15/2024
100141012		AUBURN	GA		02/20/2024	8.000	413,148						560,000	01/17/2024
100156376		WADDELL	AZ		07/25/2024	8.875	413,174						530,000	07/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173519		JACKSONVILLE	FL		10/29/2024	7.750	413,176						512,000	08/28/2024
3410000586		CHATHAM	NJ		11/08/2024	8.550	413,179						6,600,000	10/02/2024
100116501		BLOOMINGTON	IN		07/20/2023	5.675	413,185						682,000	03/01/2024
100145869		NORTH PORT	FL		03/15/2024	8.990	413,193						495,000	02/05/2024
100090728		EAST ORANGE	NJ		12/29/2022	7.897	413,200						550,000	11/21/2022
100180451		RIDGEFIELD	WA		11/25/2024	6.490	413,237						570,000	10/14/2024
100011610		CHOWCHILLA	CA		03/08/2017	5.500	413,237						390,000	09/09/2016
100119586		ROTTERDAM	NLD		07/28/2023	6.200	413,245					(27,172)	570,000	12/01/2023
100090576		DEN HAAG	NLD		12/28/2022	4.850	413,245					(27,172)	570,000	12/01/2023
100180019		FREMONT	CA		11/25/2024	6.624	413,271		(2)				550,000	09/24/2024
100120081		HERRIMAN	UT		08/11/2023	6.500	413,309						543,000	06/21/2023
100116529		LAS VEGAS	NV		07/20/2023	6.750	413,321						680,000	03/01/2024
100179543		ELK GROVE	CA		11/21/2024	6.625	413,324						546,500	09/01/2024
100161888		LAS VEGAS	NV		07/31/2024	7.999	413,334						670,000	07/03/2024
100079235		CASTLE ROCK	CO		02/14/2022	3.750	413,366						578,000	12/31/2021
100156873		YONKERS	NY		06/27/2024	7.480	413,376						675,000	05/17/2024
100185982		EASTON	MD		12/26/2024	6.875	413,388		(1)				700,000	11/21/2024
100147836		HOPEWELL TOWNSHIP	NJ		04/08/2024	6.990	413,397						550,000	01/10/2024
100103263		SAN ANTONIO	TX		04/27/2023	9.250	413,403						560,000	04/17/2023
100169710		MURRIETA	CA		09/30/2024	7.625	413,426						542,000	06/24/2024
100080754		PHOENIX	AZ		03/10/2022	5.312	413,439						477,000	02/25/2022
100185431		LOGAN	UT		12/20/2024	6.125	413,452		13				605,000	10/25/2024
100166244		LANCASTER	CA		09/09/2024	5.990	413,460						563,000	07/09/2024
100159241		EVERETT	WA		07/15/2024	6.875	413,461						515,000	06/07/2024
100086507		LOUISBURG	NC		09/30/2022	8.000	413,463						535,000	08/25/2022
100165994		CHESAPEAKE	VA		09/06/2024	7.375	413,463						560,000	08/20/2024
100133502		NEWARK	NJ		10/19/2023	9.874	413,476						535,000	09/19/2023
100148701		PALMDALE	CA		04/17/2024	7.999	413,485						550,000	11/08/2023
100169793		GILBERT	AZ		09/30/2024	7.375	413,487						543,000	07/13/2024
100164406		PEORIA	AZ		08/21/2024	7.625	413,498						548,000	06/22/2024
100162740		BOSTON	MA		08/12/2024	6.990	413,506						585,000	06/05/2024
100142736		BRADENTON	FL		02/08/2024	7.500	413,514						526,000	12/05/2023
100182407		JACKSON	NJ		12/12/2024	7.500	413,515		(11)				550,000	11/04/2024
100146646		COMPTON	CA		03/20/2024	9.250	413,534		(172)				480,000	02/21/2024
100137869		METUCHEN	NJ		12/08/2023	9.875	413,564						575,000	09/20/2023
100156599		MENIFEE	CA		06/24/2024	6.125	413,565						573,000	04/25/2024
100185933		HESPERIA	CA		12/26/2024	8.875	413,576		(3)				471,000	11/06/2024
100135789		CRANBERRY TOWNSHIP	PA		11/10/2023	7.990	413,586						532,000	09/25/2023
100134393		VALLEY SPGS	CA		10/27/2023	9.250	413,591						515,000	07/26/2023
100156717		REDMOND	OR		06/26/2024	7.625	413,604						595,000	06/11/2024
100085115		UTRECHT	NLD		07/27/2022	1.000	413,612					(27,196)	532,474	12/01/2023
100162693		KUNA	ID		08/12/2024	7.875	413,616						450,000	05/20/2024
100161422		ROSEVILLE	CA		07/29/2024	7.125	413,617						585,000	04/23/2024
100186415		CHICAGO	IL		12/30/2024	7.125	413,617		(1)				600,000	11/08/2024
3340080948		JERSEY CITY	NJ		08/26/2024	8.879	413,622						2,140,000	07/12/2024
100158318		UNITED KINGDOM	GBR		07/09/2024	3.190	413,624		11,044			(8,955)	450,000	03/30/2022
100119608		CANTON	GA		07/31/2023	7.500	413,639						515,000	06/21/2023
100142860		CASTAIC	CA		02/08/2024	6.375	413,641						960,000	01/24/2024
100169271		CUMBERLAND CENTER	ME		09/27/2024	8.375	413,643						580,000	07/11/2024
100142872		AUSTIN	TX		02/09/2024	8.125	413,649						545,000	10/27/2023
100165356		BOYNTON BEACH	FL		08/29/2024	8.999	413,664						450,000	08/07/2024
100138202		LAKEVILLE	MN		12/14/2023	8.000	413,675						800,000	10/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176821		SANTA ROSA BEACH	FL		11/15/2024	7.250	413,715		(40)				522,500	09/10/2024
100116182		MIAMI BEACH	FL		07/20/2023	4.750	413,728						775,000	03/01/2024
100127665		STATEN ISLAND	NY		09/08/2023	7.999	413,729						536,000	07/26/2023
100185846		OVIEDO	FL		12/26/2024	7.625	413,746		(4)				533,000	11/29/2024
100151348		DALLAS	TX		05/10/2024	8.125	413,790						590,000	03/26/2024
100186014		HOUSTON	TX		12/27/2024	7.875	413,836		(3)				529,000	10/30/2024
100110610		LOWELL	MA		06/30/2023	6.000	413,850						585,000	05/04/2023
100169771		LAKE MARY	FL		09/30/2024	7.625	413,863						540,000	07/02/2024
100135383		BEAVERTON	OR		11/13/2023	8.000	413,866						560,000	09/01/2023
100151681		COLLEYVILLE	TX		05/10/2024	6.875	413,869						570,000	03/25/2024
100148719		RALEIGH	NC		04/17/2024	7.625	413,898						575,000	10/18/2023
100081890		ANAHEIM	CA		03/31/2022	3.875	413,899						742,000	02/22/2022
100113906		STERLING	VA		06/29/2023	8.750	413,902						1,125,000	05/16/2022
100025495		LAHAINA	HI		09/20/2018	4.625	413,903						546,250	04/30/2018
100118176		SAINT CLOUD	FL		07/20/2023	11.209	413,923		8				520,000	03/01/2024
100120395		HESPERIA	CA		08/18/2023	9.999	413,930						460,000	07/06/2023
100160008		MIAMI	FL		08/16/2024	7.490	413,983						630,000	06/11/2024
100182428		ATLANTA	GA		12/12/2024	7.125	414,001		(7)				555,000	10/29/2024
100159270		ALGONA	WA		07/15/2024	7.490	414,013						545,000	05/22/2024
100140808		FRANKFORT	IL		03/06/2024	7.750	414,025						518,000	01/12/2024
100115017		KISSIMMEE	FL		07/14/2023	7.500	414,026						530,000	05/01/2023
100186462		QUEEN CREEK	AZ		12/30/2024	8.125	414,026						505,000	10/30/2024
100141713		ROCKVILLE	MD		01/30/2024	8.499	414,028						777,000	12/22/2023
100148738		VISALIA	CA		04/17/2024	7.625	414,029						550,000	10/19/2023
100075980		PHILADELPHIA	PA		01/07/2022	4.875	414,036						575,000	10/05/2021
100178427		SANDWICH	MA		11/21/2024	8.499	414,038		(26)				575,000	10/29/2024
100065500		SALT LAKE CITY	UT		07/28/2021	4.500	414,051						619,000	06/04/2021
100108936		PLANTATION	FL		05/31/2023	8.250	414,067		(75)				525,000	04/21/2023
100091101		SYCAMORE	IL		01/31/2023	9.499	414,081						575,000	12/28/2022
100010684		ORANGE BEACH	AL		12/23/2016	8.500	414,089						430,000	09/14/2016
100175400		FAIR OAKS	CA		12/23/2024	10.990	414,103		(4)				451,000	06/05/2024
100131954		TUCSON	AZ		10/13/2023	6.875	414,104						655,000	08/24/2023
100182115		WESTON	FL		12/12/2024	6.500	414,113		(5)				548,000	09/23/2024
100184997		MOREHEAD CITY	NC		12/19/2024	7.250	414,135		(12)				600,000	10/25/2024
100156217		HATFIELD	PA		06/20/2024	8.375	414,153						520,000	05/03/2024
100137919		BATTLE GROUND	IN		12/12/2023	8.125	414,157						590,000	10/06/2023
100108431		HAVERSTRAW	NY		05/25/2023	7.950	414,175						550,000	04/28/2023
100116801		ALAMEDA	CA		07/20/2023	4.250	414,195						1,000,000	03/01/2024
100142780		CELINA	TX		02/08/2024	8.125	414,206						563,000	12/08/2023
100172338		EL CAJON	CA		10/23/2024	6.499	414,214						551,000	09/06/2024
100153648		MELBOURNE	FL		05/31/2024	8.500	414,249						500,000	04/25/2024
100160373		SAN ANTONIO	TX		09/06/2024	7.625	414,266						525,000	07/18/2024
100110807		HILVERSUM	NLD		06/28/2023	6.300	414,280					(27,240)	1,199,000	12/01/2023
100085045		AMSTERDAM	NLD		07/27/2022	3.750	414,280					(27,240)	575,000	12/01/2023
100083292		AMSTERDAM	NLD		05/27/2022	4.000	414,280					(27,240)	546,506	12/01/2023
100087637		HOOGEVEEN	NLD		09/27/2022	4.550	414,280					(27,240)	780,000	12/01/2023
100090598		RODEN	NLD		12/28/2022	4.570	414,280					(27,240)	950,000	12/01/2023
100108518		HEERHUGOWAARD	NLD		05/25/2023	6.200	414,280					(27,240)	1,000,001	12/01/2023
100108519		HEERHUGOWAARD	NLD		05/25/2023	6.200	414,280					(27,240)	1,000,001	12/01/2023
100084296		BUSSUM/UOTHOORN/PURMEREND	NLD		06/30/2022	3.600	414,280					(27,240)	535,000	12/01/2023
100084241		ROTTERDAM	NLD		06/30/2022	3.650	414,280					(27,240)	680,000	06/30/2024
100170290		HIGHLAND	UT		10/08/2024	6.500	414,307						525,000	08/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162773		GRAPEVINE	TX		08/12/2024	6.990	414,309						520,000	06/13/2024
100166161		NASHUA	NH		09/09/2024	8.125	414,313						475,000	07/03/2024
100031548		PETALUMA	CA		03/29/2019	2.850	414,315						650,500	12/10/2018
100153362		LAS VEGAS	NV		05/30/2024	7.375	414,333						520,000	04/11/2024
100091430		PHOENIX	AZ		02/22/2023	7.625	414,356						515,000	12/12/2022
100150872		SARASOTA	FL		05/08/2024	7.000	414,376						590,000	03/06/2024
100146889		DURANGO	CO		03/26/2024	7.375	414,384						875,000	01/16/2024
100165740		MIAMI	FL		08/29/2024	8.990	414,402						525,000	07/08/2024
100148310		VANCOUVER	WA		04/12/2024	8.125	414,416						511,000	02/06/2024
100174369		DELTON	MI		10/31/2024	7.625	414,439						550,000	01/10/2024
100140409		RALEIGH	NC		01/18/2024	7.500	414,445						602,000	12/01/2023
100115102		DAYTONA BEACH SHORES	FL		07/14/2023	6.125	414,463						570,000	06/07/2023
100148909		FRESNO	CA		04/17/2024	7.990	414,486						520,000	10/24/2023
100086157		CASTLE ROCK	CO		10/07/2022	7.250	414,500						600,000	09/02/2022
100080054		ALHAMBRA	CA		04/25/2022	3.750	414,530						690,000	10/26/2021
100128253		LAKE ELSINORE	CA		09/14/2023	8.999	414,543						480,000	08/09/2023
100141432		LAKE WORTH	FL		01/30/2024	8.499	414,549						658,000	11/30/2023
100148623		CLEVELAND	TX		05/15/2024	9.875	414,575						1,053,000	04/08/2024
100110314		LOS ANGELES	CA		06/30/2023	6.625	414,586						535,000	04/17/2023
100163201		GAITHERSBURG	MD		08/13/2024	7.499	414,609						610,000	07/23/2024
100156505		DULUTH	GA		06/24/2024	7.625	414,629						514,000	04/30/2024
100176655		TOMS RIVER	NJ		11/15/2024	7.999	414,648		(57)				820,000	06/21/2024
100079866		NORTH LAS VEGAS	NV		04/25/2022	5.125	414,680						533,000	01/21/2022
100067769		WEST HARTFORD	CT		09/23/2021	4.375	414,682						573,000	07/21/2021
100169502		SAN TAN VALLEY	AZ		09/30/2024	7.625	414,689		(43)				511,000	06/14/2024
100172758		ATLANTIC HIGHLANDS	NJ		12/06/2024	7.000	414,697		(13)				515,000	11/12/2024
100103403		FRESNO	CA		06/16/2023	8.125	414,705						620,000	05/02/2023
100168508		MELISSA	TX		09/25/2024	7.625	414,718						610,000	07/31/2024
100109960		CONYERS	GA		06/22/2023	8.308	414,756						540,000	05/31/2023
100152175		ROTONDA WEST	FL		05/17/2024	7.124	414,757						600,000	04/12/2024
100162012		SEMINOLE	FL		07/31/2024	9.000	414,760						450,000	05/17/2024
100159519		EDINBURG	TX		07/15/2024	8.125	414,766						550,900	05/10/2024
100152662		SEWICKLEY	PA		05/17/2024	7.625	414,772						550,000	03/22/2024
100179486		ROSEVILLE	CA		11/21/2024	6.250	414,786		3				578,000	08/26/2024
100058002		BOISE	ID		06/30/2021	3.875	414,793						594,000	05/12/2021
100116063		OJAI	CA		07/20/2023	7.000	414,793						1,040,000	03/01/2024
100153961		ROSEMEAD	CA		06/05/2024	8.250	414,803						730,000	05/17/2024
100132698		BRADENTON	FL		11/03/2023	8.750	414,828						540,000	07/24/2023
100175146		PAGE	AZ		11/05/2024	6.999	414,834						510,000	09/30/2024
100128403		BRADENTON	FL		09/15/2023	8.125	414,857						595,000	07/17/2023
100158870		GULF SHORES	AL		07/12/2024	7.500	414,874						540,000	05/14/2024
100148466		ROSELAND	NJ		04/12/2024	7.500	414,876						540,000	02/29/2024
100012099		STATEN ISLAND	NY		03/08/2017	5.000	414,877						657,000	11/30/2016
100132032		CARY	NC		10/13/2023	7.499	414,882						556,000	08/30/2023
100143922		MORENO VALLEY	CA		02/29/2024	8.999	414,887						508,000	12/08/2023
100099563		COMMERCE CITY	CO		02/17/2023	8.750	414,894		(21)				560,000	01/01/2023
100076465		ST. CLOUD	FL		12/21/2021	3.750	414,905						620,000	11/04/2021
100169778		LARGO	FL		09/30/2024	7.625	414,936						530,000	07/08/2024
100184428		BAKERSFIELD	CA		12/17/2024	6.875	414,941		1				710,000	11/07/2024
100132358		DEERFIELD	FL		11/03/2023	7.625	414,964						530,000	06/29/2022
100148520		KATY	TX		04/12/2024	7.375	414,974						555,000	02/12/2024
100120435		WILDOMAR	CA		08/18/2023	7.375	414,974						625,000	07/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155171		CHARLEVOIX	MI		07/19/2024	8.625	414,982						477,500	12/28/2023
100161710		AURORA	CO		07/30/2024	8.249	414,994						588,000	07/01/2024
100165835		PICKERINGTON	OH		08/29/2024	8.375	414,996						497,000	06/25/2024
100165691		FONTANA	CA		08/29/2024	8.375	414,998						550,000	06/20/2024
100119534		CHARLOTTE	NC		07/28/2023	7.500	415,025						555,000	06/09/2023
100160015		PORT ST LUCIE	FL		08/16/2024	6.750	415,038						600,000	06/12/2024
100179665		LOS BANOS	CA		11/21/2024	7.375	415,071						545,000	09/30/2024
100185007		STERLING HEIGHTS	MI		12/19/2024	8.250	415,089		(11)				503,000	10/18/2024
100171856		PALOS PARK	IL		10/17/2024	7.125	415,115						548,000	08/22/2024
100186271		WINTER GARDEN	FL		12/27/2024	6.750	415,118		(1)				585,590	09/27/2024
100159399		BOISE	ID		07/15/2024	7.625	415,142						540,000	05/21/2024
100173408		ROSENBERG	TX		10/29/2024	6.750	415,145						570,000	09/23/2024
100161414		VANCOUVER	WA		07/29/2024	7.125	415,235						570,000	04/25/2024
100132328		RANCHO CORDOVA	CA		11/03/2023	6.990	415,269						551,000	05/05/2022
100133695		AUSTIN	TX		10/23/2023	7.625	415,285						570,000	08/30/2023
100140771		DAVENPORT	FL		01/22/2024	9.874	415,320						566,000	12/08/2023
100174320		PORT SAINT JOE	FL		10/31/2024	7.625	415,336						489,000	02/26/2024
100145611		UNITED KINGDOM	GBR		03/12/2024	9.500	415,337		17,188			(9,122)	415,000	10/25/2019
100171204		HUDSONVILLE	MI		10/16/2024	6.500	415,339						670,000	08/07/2024
100167558		GOODYEAR	AZ		09/19/2024	6.625	415,341						540,000	07/25/2024
100155878		PROSPER	TX		06/17/2024	6.990	415,354						560,000	04/15/2024
100135267		CLERMONT	FL		11/08/2023	7.250	415,380						588,000	09/07/2023
100115475		COEUR D'ALENE	ID		07/17/2023	8.999	415,380						452,000	06/20/2023
100162893		LEHIGH ACRES	FL		08/12/2024	7.490	415,402						552,000	06/14/2024
100168511		CHARLOTTE	NC		09/25/2024	7.375	415,415						545,000	08/19/2024
100164782		LACONIA	NH		08/26/2024	7.625	415,420						548,000	07/01/2024
100162559		PAYSON	AZ		08/12/2024	7.500	415,421						625,000	07/02/2024
100160131		CHICAGO	IL		07/17/2024	7.990	415,427						550,000	04/24/2024
100081322		MOUNTLAKE TERRACE	WA		03/18/2022	3.375	415,485						605,000	01/07/2022
100135266		COMANCHE	TX		11/08/2023	7.625	415,508						675,600	09/11/2023
100153299		WESLEY CHAPEL	FL		05/30/2024	8.125	415,513						515,000	03/28/2024
100156548		BREMERTON	WA		06/24/2024	8.000	415,530						515,000	05/01/2024
100132338		CITRUS HEIGHTS	CA		11/03/2023	7.000	415,541						580,000	04/19/2022
100139828		UNITED KINGDOM	GBR		12/18/2023	6.340	415,550					(7,356)	440,000	09/29/2023
100144179		DALLAS	TX		03/07/2024	6.375	415,553						565,000	01/16/2024
100180437		ELK GROVE	CA		11/25/2024	6.125	415,556						629,000	10/04/2024
100171350		HUNTINGTON BEACH	CA		10/16/2024	7.375	415,557						1,070,000	07/05/2024
100142899		BLUFFTON	SC		02/09/2024	8.250	415,573						465,000	12/14/2023
100087622		APELDOORN	NLD		09/27/2022	4.550	415,575					(27,325)	695,000	06/30/2024
100148077		BROOMFIELD	CO		04/10/2024	6.125	415,591						605,000	02/27/2024
100132715		HONOLULU	HI		11/03/2023	8.000	415,642						599,000	08/24/2023
100172291		AMERICAN FORK	UT		10/21/2024	6.625	415,694						595,000	09/04/2024
100175322		PHOENIX	AZ		11/05/2024	6.624	415,700						585,000	09/12/2024
100160062		MIAMI GARDENS	FL		07/17/2024	7.990	415,747						692,000	05/17/2024
100161032		RIVIERA BEACH	FL		07/24/2024	7.625	415,791						575,000	05/30/2024
3340068323		OLD TAPPAN	NJ		03/14/2024	8.991	415,800						3,590,000	01/17/2024
3340084783		JERSEY CITY	NJ		09/26/2024	9.256	415,800						1,500,000	08/15/2024
100049825		HIALEAH	FL		11/20/2020	4.375	415,823						356,250	07/31/2020
100164211		OCEANSIDE	CA		08/21/2024	7.125	415,830						540,000	07/29/2024
100149929		MONEE	IL		06/07/2024	7.000	415,851						615,000	04/16/2024
100027050		SEASIDE	CA		09/26/2018	4.790	415,863						575,000	06/14/2018
4010045233		LORAIN	OH		02/02/2023	7.919	415,875						650,000	12/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100018447		LOS ANGELES	CA		06/27/2018	4.875	415,881						785,000	03/15/2018
100054882		KELLER	TX		03/23/2021	4.875	415,891						690,000	01/05/2021
100144818		UNITED KINGDOM	GBR		03/12/2024	9.500	415,940					(9,136)	424,972	11/22/2019
100147665		KIMBERLY	ID		04/04/2024	7.499	415,964						595,000	03/14/2024
100175292		LAS VEGAS	NV		11/05/2024	7.625	415,974						500,000	09/19/2024
100117204		KISSIMMEE	FL		07/20/2023	7.625	416,000		79				565,000	03/01/2024
100185130		PERRIS	CA		12/20/2024	8.499	416,004		(1)				503,000	11/19/2024
100112269		SANTA ANA	CA		06/29/2023	2.875	416,015						1,250,000	06/02/2022
100176652		CHARLOTTE	NC		11/15/2024	6.874	416,018		(20)				545,000	09/26/2024
100158797		EDMOND	OK		07/10/2024	7.625	416,020						547,000	05/14/2024
100180407		KINGS BEACH	CA		11/25/2024	6.124	416,020						642,000	10/01/2024
100137538		KALISPELL	MT		12/08/2023	7.499	416,021						640,000	10/25/2023
100103738		CORONA	CA		05/08/2023	8.999	416,023						509,000	03/29/2023
100139664		MIDDLEBORO	MA		12/28/2023	9.375	416,050						530,000	12/01/2023
100120022		LAKEWOOD	NJ		08/11/2023	6.990	416,052						560,000	06/26/2023
100185414		SHAVER LAKE	CA		12/20/2024	6.124	416,055		15				575,000	10/26/2024
100158602		DENVER	CO		07/10/2024	8.125	416,058						578,000	05/29/2024
3410000558		LIVINGSTON	NJ		09/24/2024	9.116	416,082						6,141,000	06/07/2024
100140163		MURRIETA	CA		01/09/2024	5.375	416,119						640,000	11/01/2023
100114753		PALM SPRINGS	CA		07/07/2023	6.874	416,134						860,000	05/16/2023
100117634		FRESH MEADOWS	NY		07/20/2023	10.375	416,142						560,000	03/01/2024
100146638		EVANSTON	IL		03/20/2024	8.625	416,150						523,000	02/13/2024
100171594		THORNTON	NH		10/16/2024	6.990	416,153						550,000	08/21/2024
100102795		DALLAS	TX		06/22/2023	8.625	416,179						495,000	03/06/2023
100133865		UPLAND	CA		10/20/2023	7.999	416,180						598,000	09/25/2023
100163867		HOMESTEAD	FL		09/27/2024	7.375	416,191						510,000	08/22/2024
100164450		POINT PLEASANT BORO	NJ		08/21/2024	7.375	416,195						570,000	06/27/2024
100144173		BAILEY	CO		03/07/2024	7.625	416,197						545,000	01/19/2024
100182490		SAN MARCOS	CA		12/12/2024	6.624	416,211		(2)				560,000	11/05/2024
100165858		PHOENIX	AZ		08/29/2024	8.500	416,214						510,000	07/10/2024
100172307		OREM	UT		10/21/2024	7.125	416,219						581,000	09/03/2024
100129504		ELIZABETH	NJ		09/29/2023	7.500	416,249						560,000	07/19/2023
100134860		BRONX	NY		10/30/2023	7.875	416,250						715,000	10/06/2023
100169069		CHANDLER	AZ		09/27/2024	7.500	416,275						545,000	06/28/2024
100144867		UNITED KINGDOM	GBR		03/12/2024	3.390	416,293		19,370			(8,986)	420,000	03/05/2020
100099859		MIDLAND	TX		03/07/2023	7.750	416,297						695,000	01/27/2023
100156005		BENICIA	CA		06/18/2024	7.875	416,317						540,000	05/07/2024
100071924		HIALEAH	FL		01/21/2022	4.625	416,356						545,000	10/14/2021
100077963		JACKSONVILLE BEACH	FL		01/13/2022	3.875	416,363		(381)				1,170,000	12/17/2021
100160554		SOUTH LAKE TAHOE	CA		07/19/2024	8.250	416,366						516,000	06/19/2024
100115167		NEWARK	NJ		07/17/2023	7.285	416,369						575,000	06/08/2023
100115816		MARATHON	FL		07/20/2023	7.500	416,404						587,500	05/17/2023
100144149		LOS ANGELES	CA		03/07/2024	7.000	416,404						555,000	01/17/2024
100169612		WASHINGTON	UT		09/30/2024	7.990	416,415						643,000	06/03/2024
100110059		BRENTWOOD	NY		06/23/2023	7.499	416,424						600,000	05/30/2023
100078906		BRADENTON	FL		02/24/2022	3.374	416,428						600,000	01/11/2022
100153835		PHILADELPHIA	PA		07/10/2024	9.250	416,432						600,000	08/04/2023
100132774		PEMBROKE PINES	FL		11/03/2023	8.250	416,435						540,000	06/29/2023
100134667		LEHIGH ACRES	FL		10/30/2023	9.250	416,449						535,000	09/05/2023
100129571		PHILADELPHIA	PA		09/29/2023	7.375	416,452						560,000	08/01/2023
100081483		KILL DEVIL HILLS	NC		03/18/2022	3.875	416,469						530,000	01/10/2022
100172798		EAST HARTFORD	CT		12/06/2024	7.500	416,490		15				530,000	11/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100139562		INDIO	CA		12/28/2023	9.499	416,530		(84)				505,000	11/09/2023
100116408		POMONA	CA		07/20/2023	5.750	416,545		18,562				610,000	03/01/2024
100166178		SALT LAKE CITY	UT		09/09/2024	7.125	416,551						545,000	07/16/2024
100147606		LA PUENTE	CA		04/04/2024	10.499	416,555						540,000	03/01/2024
100120721		GOLD BEACH	OR		08/25/2023	7.500	416,558						565,000	07/07/2023
100148297		RENO	NV		04/12/2024	7.125	416,569						580,000	02/05/2024
100076068		ANTHONY	NM		01/07/2022	4.625	416,571						625,000	10/28/2021
100154813		PORT SAINT LUCIE	FL		07/19/2024	8.375	416,574						696,000	01/12/2024
100083599		COACHELLA	CA		07/25/2022	7.250	416,611						591,000	06/10/2022
100115608		SUBLIMITY	OR		07/19/2023	7.374	416,622						590,000	06/26/2023
100176911		FORT LAUDERDALE	FL		11/15/2024	7.375	416,634						675,000	08/29/2024
100169353		WILMINGTON	DE		09/27/2024	7.875	416,681						497,000	08/05/2024
100172804		DALLAS	TX		12/06/2024	6.625	416,681		3				740,000	10/31/2024
100165936		LARGO	FL		09/06/2024	7.125	416,687		20				530,000	07/30/2024
100115931		ROCKVILLE	MD		07/20/2023	6.875	416,692						575,000	05/25/2023
100131830		CYPRESS	TX		10/06/2023	8.999	416,733						449,000	09/20/2023
100116148		SAN FRANCISCO	CA		07/20/2023	5.125	416,746						1,700,000	03/01/2024
100115380		FREDERICKSBURG	VA		07/17/2023	7.999	416,752						515,000	06/12/2023
100167097		DOVER	ID		09/13/2024	8.000	416,757						510,500	06/13/2024
100164512		VICTORVILLE	CA		08/21/2024	6.875	416,781						555,000	06/20/2024
100164431		WEST JORDAN	UT		08/21/2024	7.625	416,783						520,000	07/01/2024
100150677		RICHARDSON	TX		05/06/2024	6.990	416,783						580,000	02/20/2024
100114793		SEVIERVILLE	TN		07/10/2023	7.625	416,788						514,000	06/01/2023
100102619		SPOKANE VALLEY	WA		06/22/2023	7.875	416,789						546,000	07/01/2022
100078677		RANCHO CUCAMONGA	CA		02/02/2022	3.750	416,804						600,000	12/04/2021
100137360		LOS ANGELES	CA		12/01/2023	9.749	416,819						520,000	10/19/2023
100133989		TAMPA	FL		10/25/2023	8.250	416,819						560,000	09/08/2023
100182550		SARASOTA	FL		12/12/2024	7.500	416,833		(17)				563,000	10/31/2024
100087734		SAN JOSE DEL CABO BCS	MEX		10/11/2022	8.257	416,839						3,095,589	09/30/2022
3320047666		SEASIDE HEIGHTS	NJ		05/11/2023	9.200	416,859						1,600,000	11/16/2022
100115678		ALPHARETTA	GA		07/20/2023	6.625	416,902						564,000	06/05/2023
100010884		VENTURA	CA		12/23/2016	5.000	416,907						425,000	09/14/2016
100181364		SALIDA	CA		12/06/2024	7.499	416,911		(1)				522,000	11/05/2024
100151419		PARAMUS	NJ		05/10/2024	7.375	416,939						550,000	03/28/2024
100077807		POWAY	CA		12/23/2021	4.750	416,942		(429)				728,000	11/29/2021
100120056		JACKSON	NJ		08/11/2023	7.625	416,962						560,000	06/21/2023
100167430		NORTHAMPTON	MA		09/16/2024	7.000	416,964						675,000	06/24/2024
100164757		DAYTONA BEACH	FL		08/26/2024	8.125	416,971						555,000	07/02/2024
100091551		STATEN ISLAND	NY		01/20/2023	7.662	416,999						840,000	12/15/2022
3310063120		ST. PETERSBURG	FL		12/22/2023	8.806	417,014						3,804,000	10/19/2023
100158249		UNITED KINGDOM	GBR		07/09/2024	3.690	417,033		10,756			(9,029)	440,000	09/10/2021
100158199		UNITED KINGDOM	GBR		07/09/2024	3.440	417,037		11,041			(9,029)	440,000	09/10/2021
100152364		PARKER	CO		05/17/2024	5.000	417,038						670,000	03/18/2024
100053545		MIAMI	FL		03/23/2021	5.500	417,047						380,000	01/03/2021
100080381		LAHAINA	HI		04/14/2022	5.990	417,064		(423)				520,000	02/22/2022
100151964		CHARLOTTE	NC		06/14/2024	8.625	417,067						515,000	05/03/2024
100120885		HAYDEN	ID		08/30/2023	7.624	417,080						475,000	07/20/2023
100099643		PHOENIX	AZ		04/06/2023	8.250	417,097						600,000	02/21/2023
100172489		TALLADEGA	AL		10/23/2024	6.125	417,129						569,000	08/28/2024
100076548		COPPELL	TX		01/04/2022	4.750	417,153		(447)				535,000	12/03/2021
100173188		SAN DIEGO	CA		10/30/2024	6.875	417,163						584,000	09/16/2024
100134060		BROOKLYN	NY		10/25/2023	7.656	417,186						1,000,000	09/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115520		FRIDLEY	MN		07/17/2023	8.250	417,197						576,000	06/21/2023
100110252		PETALUMA	CA		06/30/2023	7.625	417,198						775,000	04/05/2023
100135303		PERKIOMENVILLE	PA		11/13/2023	7.499	417,199						600,000	10/10/2023
100164311		MARION	NC		08/21/2024	7.125	417,206						615,500	07/02/2024
100162798		TACOMA	WA		08/12/2024	6.990	417,260						575,000	06/08/2024
100138729		BRIDGEPORT	CT		02/02/2024	9.500	417,287						550,000	12/07/2023
100178410		AUSTIN	TX		11/21/2024	7.499	417,291		(25)				580,000	10/25/2024
100163862		INGLEWOOD	CA		09/27/2024	7.125	417,353						1,235,000	08/26/2024
100162098		BROOKLYN	NY		07/31/2024	7.500	417,360						785,000	06/14/2024
100171315		ROYSE CITY	TX		10/16/2024	8.000	417,376						440,000	09/05/2024
100164630		WEST COVINA	CA		08/21/2024	6.625	417,379						812,000	07/15/2024
100136567		SAN BERNARDINO	CA		11/22/2023	10.750	417,380						455,000	11/04/2023
100065725		PORTLAND	OR		07/28/2021	3.490	417,380						685,000	05/21/2021
3340076542		GLENDALE	CA		06/14/2024	9.059	417,384						3,810,000	05/02/2024
100086308		ENSCHEDE	NLD		08/29/2022	4.300	417,387					(27,445)	540,000	06/30/2024
100142654		HOWEY IN THE HILLS	FL		02/08/2024	8.490	417,440						520,000	11/28/2023
100155051		SEVIERVILLE	TN		07/19/2024	7.875	417,446						581,000	10/23/2023
100010643		SAN DIEGO	CA		12/23/2016	4.375	417,477						590,000	10/31/2016
100141197		LAVEEN	AZ		01/30/2024	7.875	417,499						530,000	12/15/2023
100186464		FT WORTH	TX		12/30/2024	7.125	417,530		(1)				595,000	11/07/2024
100176864		ASHEVILLE	NC		11/15/2024	7.125	417,542		(49)				573,000	09/19/2024
100162736		BIRMINGHAM	AL		08/12/2024	7.375	417,568						550,000	05/10/2024
100120223		ROCKPORT	TX		08/18/2023	8.875	417,573						677,000	06/30/2023
100109097		FRESNO	CA		06/05/2023	9.124	417,588						490,000	04/28/2023
100143266		WEST ORANGE	NJ		02/16/2024	7.374	417,593						560,000	12/26/2023
100137839		LITTLE ELM	TX		12/08/2023	8.500	417,600						527,000	10/26/2023
100171509		KNOXVILLE	TN		10/16/2024	7.000	417,611						585,000	08/15/2024
100176600		LOS ANGELES	CA		11/15/2024	7.624	417,629		(40)				575,000	09/17/2024
100156401		PORTLAND	OR		06/24/2024	7.500	417,634						570,000	05/16/2024
100143357		BAKERSFIELD	CA		02/16/2024	10.499	417,649						515,000	12/13/2023
100162858		OLYMPIA	WA		08/12/2024	7.625	417,656						550,000	05/31/2024
100182347		FRISCO	TX		12/12/2024	6.624	417,685		7				567,000	10/11/2024
100186578		LATHROP	CA		12/30/2024	5.125	417,718		3				600,000	10/28/2024
100018319		LYNN	MA		06/27/2018	5.000	417,734						625,000	04/03/2018
100156478		WEST CHESTER	PA		06/24/2024	7.625	417,780						549,000	04/26/2024
100163094		MOSES LAKE	WA		08/13/2024	7.500	417,801						600,000	06/10/2024
100049588		DOWNEY	CA		11/20/2020	3.875	417,852						650,000	08/20/2022
100148542		NAGS HEAD	NC		04/12/2024	7.625	417,861						600,000	02/20/2024
100087143		SAN DIEGO	CA		10/25/2022	5.250	417,872						650,000	10/21/2021
100150620		VIENNA	VA		05/03/2024	7.125	417,881						575,000	01/31/2024
100114427		SARATOGA	CA		06/29/2023	4.125	417,889						2,400,000	05/16/2022
100031340		CHINO HILLS	CA		03/29/2019	3.250	417,902						880,000	12/07/2018
100118108		ODENTON	MD		07/20/2023	6.250	417,907						770,000	03/01/2024
100084365		TWICKENHAM	GBR		06/30/2022	3.990	417,915					(7,579)	1,225,000	06/13/2022
100146973		RICHARDSON	TX		03/26/2024	6.625	417,917						640,000	02/12/2024
100120469		BENSALEM	PA		08/18/2023	10.375	417,934						542,500	07/24/2023
100043559		DAVIE	FL		08/13/2020	5.500	417,969						484,500	10/10/2019
100148255		ASHBURN	VA		04/12/2024	6.990	417,979						555,000	02/22/2024
100151335		FRESNO	CA		05/10/2024	6.990	417,984						555,000	03/14/2024
100140237		PATERSON	NJ		01/18/2024	7.999	417,990						600,000	12/08/2023
100153722		AUBURN	CA		07/11/2024	8.125	417,995						580,000	05/23/2024
100133913		WHITTIER	CA		11/29/2023	7.990	418,002		40				800,000	10/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076599		MACOMB	MI		12/16/2021	6.000	418,006						550,000	12/03/2021
100109350		CELINA	TX		06/12/2023	7.000	418,022						627,000	03/31/2023
100129393		HUNTINGTON BEACH	CA		09/26/2023	7.375	418,035						2,200,000	07/20/2023
100178479		CHERRY HILL	NJ		11/21/2024	8.000	418,047		(36)				585,000	08/28/2024
100143182		OREGON CITY	OR		02/16/2024	7.499	418,054						620,000	12/29/2023
100088796		MANSFIELD	TX		11/15/2022	8.750	418,066						517,500	10/14/2022
100108923		ODESSA	FL		05/31/2023	7.625	418,073						610,000	04/26/2023
100185483		ENGLEWOOD	FL		12/20/2024	6.124	418,076		16				600,000	10/01/2024
100120132		SCOTTSDALE	AZ		08/11/2023	7.625	418,076						555,000	06/27/2023
100139147		CHANDLER	AZ		12/28/2023	7.999	418,082						810,000	11/13/2023
100101013		DOWNEY	CA		04/28/2023	5.750	418,083						740,000	12/22/2021
100186476		SANGER	CA		12/30/2024	7.250	418,093						550,000	11/13/2024
100164457		COROLLA	NC		08/21/2024	7.375	418,097						590,000	07/05/2024
100129853		PALMDALE	CA		09/27/2023	7.875	418,103						520,000	09/06/2023
100129348		QUEEN CREEK	AZ		09/25/2023	7.125	418,129						582,000	08/01/2023
100167995		BOWIE	MD		09/20/2024	7.750	418,131						520,000	08/23/2024
100145520		UNITED KINGDOM	GBR		03/12/2024	9.500	418,133						420,000	11/25/2019
100017237		GREENLAWN	NY		04/26/2018	3.500	418,153					(9,184)	525,000	12/31/2017
100157883		ASHBURN	VA		07/09/2024	7.250	418,165						840,000	05/02/2024
100158110		SARASOTA	FL		07/09/2024	6.375	418,176						630,000	05/03/2024
100169156		REDINGTON SHORES	FL		09/27/2024	6.990	418,180						620,000	08/14/2024
100065564		NASHVILLE	TN		07/28/2021	3.990	418,181						580,000	04/30/2021
100162532		RICHMOND	VA		08/12/2024	8.000	418,190						455,336	06/27/2024
100176786		SAVANNAH	GA		11/15/2024	7.125	418,212		776				510,000	08/27/2024
100145676		UNITED KINGDOM	GBR		03/12/2024	3.050	418,223		19,479			(9,186)	494,993	03/24/2020
100172486		OAK ISLAND	NC		10/23/2024	7.625	418,239						510,000	09/05/2024
100143382		LAKE ARROWHEAD	CA		02/16/2024	9.250	418,249						575,000	01/09/2024
100162692		SOUTH BEACH	OR		08/12/2024	7.990	418,268						475,000	05/15/2024
100173399		MIAMI	FL		10/29/2024	7.250	418,279						719,000	09/27/2024
100080496		TEMPE	AZ		03/10/2022	6.287	418,286						505,000	02/24/2022
100165407		AUSTIN	TX		08/29/2024	7.375	418,289						550,000	07/15/2024
100100039		SEASIDE HEIGHTS	NJ		03/28/2023	10.125	418,309						630,000	02/08/2023
100147101		HOLLYWOOD	FL		03/28/2024	9.875	418,312						480,000	02/12/2024
100158678		PORT ORCHARD	WA		07/10/2024	5.990	418,319						582,000	04/24/2024
3410000588		LIVINGSTON	NJ		11/08/2024	8.850	418,324						5,355,000	10/09/2024
100148741		STOCKTON	CA		04/17/2024	7.990	418,332						521,000	10/24/2023
100169027		MIAMI	FL		09/27/2024	7.500	418,333						525,000	08/13/2024
100101049		BROOKLYN	NY		04/28/2023	3.875	418,345		1,741				875,000	01/25/2022
100168700		PALM HARBOR	FL		09/25/2024	7.875	418,353						550,000	08/16/2024
100167759		HOUSTON	TX		09/19/2024	8.749	418,366						490,000	08/30/2024
100164035		FARMINGTON HILLS	MI		08/21/2024	7.500	418,384						590,000	07/11/2024
100164302		PALMDALE	CA		08/21/2024	7.625	418,388						515,000	07/02/2024
100144137		ROSEVILLE	CA		03/07/2024	6.250	418,395						611,000	01/09/2024
100150248		LELYSTAD	NLD		04/29/2024	6.000	418,423					(14,663)	825,000	06/30/2024
100162967		HANOVER	MD		08/12/2024	7.250	418,431						551,000	06/17/2024
100169483		LAMY	NM		09/30/2024	7.125	418,437		(29)				740,000	06/18/2024
100167784		HOUSTON	TX		09/19/2024	8.749	418,464						490,000	08/30/2024
100149734		HARTFORD	CT		04/26/2024	8.080	418,480						620,000	04/02/2024
100168743		TONTO BASIN	AZ		09/26/2024	7.500	418,518						675,000	08/16/2024
100159613		COLONIA	NJ		07/15/2024	9.500	418,528						500,000	05/21/2024
100144432		OAK PARK	CA		03/07/2024	7.625	418,548						565,000	01/17/2024
100165907		LEANDER	TX		08/30/2024	7.500	418,551						480,000	07/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158682		KILL DEVIL HILLS	MD		07/10/2024	7.500	418,551						560,000	03/07/2024
100169868		COROLLA	NC		09/30/2024	7.500	418,592						480,000	04/29/2024
100159981		ORLANDO	FL		08/16/2024	8.875	418,592						530,000	05/20/2024
100113308		RIPON	CA		06/29/2023	5.000	418,612						825,000	05/16/2022
100150016		PFLUGERVILLE	TX		06/07/2024	8.500	418,630						490,000	05/01/2024
100143467		BRIGHTON	CO		02/16/2024	7.999	418,640		(105)				623,000	01/24/2024
100169307		ESTERO	FL		09/27/2024	7.500	418,667						795,000	08/20/2024
100078441		NORTHRIDGE	CA		01/21/2022	3.625	418,681						1,145,000	11/23/2021
100145216		UNITED KINGDOM	GBR		03/12/2024	9.500	418,695		16,073			(9,165)	424,997	12/20/2019
100150884		OSAGE BEACH	MO		05/08/2024	7.500	418,699						610,000	03/14/2024
100179568		ST CHARLES	IL		11/21/2024	6.990	418,702		(15)				550,000	09/12/2024
100163800		OREGON CITY	OR		09/27/2024	7.375	418,709						765,000	08/13/2024
100168633		MANSFIELD	TX		09/25/2024	7.375	418,763						535,000	08/06/2024
100109039		LAS VEGAS	NV		06/02/2023	9.750	418,767						520,000	05/01/2023
100180038		FAYSTON	VT		11/25/2024	6.875	418,769						560,000	09/27/2024
100140134		FRESNO	CA		01/09/2024	7.250	418,773						560,000	11/13/2023
100154525		BAY POINT	CA		06/14/2024	9.125	418,789						824,999	05/29/2024
100164746		DAYTONA BEACH	FL		08/26/2024	7.625	418,797						525,000	07/08/2024
100090863		SMYRNA	GA		01/06/2023	8.875	418,819		(1)				575,000	12/13/2022
100120664		NAVARRE	FL		08/24/2023	7.999	418,829						545,000	07/17/2023
100173977		HALLANDALE BEACH	FL		10/31/2024	7.750	418,832						670,000	07/22/2024
100120873		DENVER	CO		08/28/2023	8.125	418,833						530,000	07/27/2023
100150980		PARKER	CO		05/08/2024	4.875	418,837						615,000	02/29/2024
100148779		MENIFEE	CA		04/17/2024	8.125	418,840						590,000	10/20/2023
100082448		LOS ANGELES	CA		05/17/2022	4.500	418,842						900,000	03/22/2022
100119292		BRADENTON	FL		07/31/2023	7.500	418,852						597,000	05/31/2023
100156496		JACKSONVILLE BEACH	FL		06/24/2024	7.490	418,882						555,000	04/26/2024
100158769		NASHVILLE	TN		07/10/2024	7.500	418,894						555,000	05/01/2024
100167941		HEMET	CA		09/20/2024	7.999	418,899						560,000	08/19/2024
100133388		LOS ANGELES	CA		11/21/2023	8.000	418,910						595,000	09/18/2023
100145149		UNITED KINGDOM	GBR		03/12/2024	3.550	418,913					(9,201)	425,000	03/25/2020
100160983		COACHELLA	CA		07/24/2024	5.990	418,938						610,000	05/02/2024
100109147		LANCASTER	CA		06/09/2023	8.750	418,941						520,000	04/17/2023
100162598		RIVERSIDE	CA		08/12/2024	7.125	418,944						590,000	06/13/2024
100030638		LOS ANGELES	CA		04/09/2019	4.625	418,945						579,500	08/01/2018
100130446		NEW MILFORD	CT		09/28/2023	8.249	418,948						550,700	08/15/2023
100080056		UPLAND	CA		04/08/2022	3.750	418,948						725,000	11/01/2021
100158210		UNITED KINGDOM	GBR		07/09/2024	3.690	418,953		10,884			(9,070)	450,000	06/24/2021
100031588		ROCKLIN	CA		03/29/2019	3.500	418,966						695,000	12/09/2018
100148786		RANCHO CORDOVA	CA		04/17/2024	5.375	418,981						615,000	10/17/2023
100144859		UNITED KINGDOM	GBR		03/12/2024	3.550	418,982					(9,202)	425,000	03/25/2020
100139602		DAVENPORT	FL		12/28/2023	9.875	418,989						509,000	12/04/2023
100164794		MILLVILLE	DE		08/26/2024	6.500	419,014						565,000	06/07/2024
100166168		ATLANTA	GA		09/09/2024	8.000	419,014						550,000	06/24/2024
100167481		MIAMI	FL		10/31/2024	7.000	419,025						625,000	10/04/2024
100100361		DIX HILLS	NY		04/27/2023	5.375	419,071						625,000	03/15/2022
100184961		TEMECULA	CA		12/19/2024	6.999	419,098		1				524,000	11/18/2024
100169770		GLENDALE	AZ		09/30/2024	7.625	419,105						545,000	07/18/2024
100078667		HENDERSON	NV		02/02/2022	4.187	419,105						510,000	01/14/2022
100174119		SOUTH LEBANON	OH		10/31/2024	7.750	419,125						500,000	07/18/2024
100081519		RENTON	WA		03/18/2022	3.374	419,126						720,000	01/21/2022
100164986		HERNANDO BEACH	FL		08/28/2024	7.874	419,140						813,000	07/26/2024

SCHEDULE B - PART 1

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100138010		YORKVILLE	IL		12/13/2023	9.375	419,150						475,000	11/10/2023
100120530		CLIFFSIDE PARK	NJ		08/18/2023	7.625	419,157						575,000	07/24/2023
100115015		MAPLE GROVE	MN		07/14/2023	7.990	419,158						530,000	06/14/2023
100148691		VERNON TWP	NJ		04/16/2024	8.499	419,163						510,000	02/27/2024
100161416		LUTHER	OK		07/29/2024	7.625	419,172						670,000	04/17/2024
100166410		PROVIDENCE	RI		10/31/2024	8.000	419,174						500,000	07/22/2024
100134565		INGLEWOOD	CA		10/30/2023	7.374	419,193						790,000	09/25/2023
100145816		NASHVILLE	TN		05/08/2024	8.375	419,218						537,000	03/27/2024
100057820		BALDWIN PARK	CA		06/30/2021	3.625	419,240						589,000	05/20/2021
100165865		TOMBALL	TX		08/29/2024	8.500	419,245						490,000	06/28/2024
100120950		PACKWOOD	WA		08/30/2023	7.625	419,257						479,000	06/27/2023
100081537		AZUSA	CA		03/18/2022	3.374	419,261						615,000	01/04/2022
100084721		COVINA	CA		08/02/2022	8.125	419,262						870,000	07/11/2022
100119611		SPRING	TX		07/31/2023	8.250	419,270						495,000	06/26/2023
100163002		SONORA	CA		08/13/2024	7.625	419,292						860,000	06/12/2024
100144767		UNITED KINGDOM	GBR		03/12/2024	3.350	419,305		19,644			(8,922)	420,000	01/14/2020
100162910		NEWARK	NJ		08/12/2024	7.375	419,342						550,000	06/18/2024
100029805		GRANITE BAY	CA		10/26/2018	3.750	419,352						560,500	06/11/2018
100160169		MELBOURNE BEACH	FL		07/18/2024	8.125	419,379						460,000	05/24/2024
100114650		DALLAS	TX		06/29/2023	7.375	419,406						540,000	05/31/2023
100110058		STOCKTON	CA		06/23/2023	8.124	419,431						570,000	05/08/2023
3340068641		MERRICK	NY		04/19/2024	9.160	419,436						3,100,000	01/05/2024
100151311		ROSEVILLE	CA		05/10/2024	7.500	419,446						548,000	03/14/2024
100071433		ROTTERDAM	NLD		09/30/2021	3.600	419,459					(27,581)	511,089	12/01/2023
100089655		AMSTERDAM	NLD		11/29/2022	4.850	419,459					(27,581)	1,040,000	12/01/2023
100090848		PITTSBURG	CA		01/06/2023	9.125	419,468						600,000	11/16/2022
3500107921		SEATTLE	WA		09/30/2024	11.250	419,472						6,900,000	07/25/2024
100078856		CHULA VISTA	CA		02/24/2022	3.750	419,497						590,000	02/01/2022
100081175		SEATTLE	WA		03/18/2022	5.000	419,498						542,000	12/16/2021
100100854		FAIRFIELD	CA		04/28/2023	4.625	419,505						680,000	11/23/2021
100176720		PEORIA	AZ		11/15/2024	7.250	419,520		(27)				515,000	04/22/2024
100154919		SANTA MARIA	CA		07/19/2024	10.250	419,531						578,000	02/16/2023
100091644		RIALTO	CA		01/27/2023	7.500	419,539						645,000	10/06/2022
100173527		COLORADO SPRINGS	CO		10/29/2024	7.750	419,554						502,000	09/06/2024
100182267		CLARKSVILLE	TN		12/12/2024	5.624	419,587		46				596,000	10/30/2024
100140405		N LAS VEGAS	NV		01/18/2024	8.000	419,606						555,000	11/28/2023
100156571		MESA	AZ		06/24/2024	7.000	419,629						565,000	05/03/2024
100169461		NASHUA	NH		09/30/2024	7.625	419,642		(58)				600,000	05/31/2024
100137952		AUSTIN	TX		12/13/2023	8.250	419,642						565,000	10/31/2023
100079210		UPPER MARLBORO	MD		02/24/2022	4.625	419,644						546,000	01/20/2022
100149462		HUGHESVILLE	MD		04/24/2024	7.500	419,658						555,000	02/29/2024
100176703		MIAMI GARDENS	FL		11/15/2024	6.999	419,672		(21)				555,000	09/23/2024
100142510		SONORA	CA		02/08/2024	7.499	419,690						560,000	12/15/2023
100087382		CEDAR CREEK	TX		10/25/2022	5.250	419,718						600,000	04/13/2022
3310060686		JERSEY CITY	NJ		01/23/2024	8.673	419,757						4,182,000	10/31/2023
100140502		BOYNTON BEACH	FL		01/19/2024	7.875	419,833						623,000	12/14/2023
100185367		MIAMI	FL		12/20/2024	6.625	419,863		1				617,000	10/23/2024
100180024		MONETA	VA		11/25/2024	6.625	419,868						603,000	10/01/2024
100184984		LAKE STEVENS	WA		12/19/2024	7.625	419,872		(12)				750,000	11/01/2024
100119529		BROOMFIELD	CO		07/28/2023	7.125	419,889						565,000	06/29/2023
100173744		GLEN ALLEN	VA		10/30/2024	9.375	419,901						510,000	07/16/2024
100119822		BAY SHORE	NY		08/08/2023	8.315	419,904						575,000	06/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171394		LAUREL	MD		10/16/2024	6.875	419,907						526,000	08/30/2024
100131582		BLUE RIDGE	GA		10/06/2023	7.625	419,908						511,000	09/01/2023
100144014		CHANDLER	AZ		03/07/2024	6.624	419,912						565,000	01/18/2024
100182246		HENDERSON	NV		12/12/2024	4.500	419,917		106				674,000	10/18/2024
100173849		HARDEEVILLE	SC		10/31/2024	7.875	419,918						515,000	07/30/2024
100143360		CHICAGO	IL		02/16/2024	7.999	419,935						675,000	01/26/2024
100136787		SHIRLEY	NY		11/27/2023	8.940	419,948						520,000	10/23/2023
100137186		BOSTON	MA		11/28/2023	8.625	419,953						595,000	10/13/2023
100117394		LAKE ARROWHEAD	CA		07/20/2023	4.500	419,965						775,000	03/01/2024
100151962		KENNESAW	GA		06/14/2024	8.750	420,012						525,105	05/09/2024
100091158		CLEARWATER	FL		01/31/2023	6.750	420,030						739,400	10/04/2022
100149846		WESTPORT	MA		04/29/2024	9.250	420,036						517,000	04/05/2024
100160053		MORGANTON	GA		07/17/2024	7.625	420,087						565,000	05/14/2024
100155952		DANBURY	CT		06/17/2024	7.625	420,094						575,000	04/30/2024
100151408		MARION	NC		05/10/2024	7.625	420,095						675,000	03/28/2024
100146683		LAKE FOREST	CA		03/20/2024	8.875	420,101						620,000	01/29/2024
100180429		FRAMINGHAM	MA		11/25/2024	6.490	420,110						564,000	10/04/2024
100185175		BOYNTON BEACH	FL		12/20/2024	8.250	420,168		(3)				555,000	11/27/2024
100145362		UNITED KINGDOM	GBR		03/12/2024	9.500	420,169		16,913			(8,950)	424,972	12/16/2019
100087015		PANAMA CITY BEACH	FL		11/04/2022	7.375	420,184						570,000	09/09/2022
100115431		PHOENIX	AZ		07/17/2023	7.499	420,186						600,000	05/31/2023
100136327		TWAIN HARTE	CA		11/20/2023	7.875	420,260						550,000	09/13/2023
100155285		FOXBOROUGH	MA		07/19/2024	8.750	420,260						725,000	12/14/2023
100180552		SAN BERNARDINO	CA		11/26/2024	8.625	420,286		(16)				505,000	11/05/2024
100164635		DAWSONVILLE	GA		08/21/2024	7.125	420,291						555,000	06/20/2024
100060093		COMPTON	CA		06/25/2021	3.875	420,291						630,000	04/12/2021
100173173		CHARLOTTE	NC		10/30/2024	7.625	420,295						515,000	09/10/2024
100120545		MORENO VALLEY	CA		08/18/2023	8.375	420,298						610,000	07/21/2023
100172708		TUCSON	AZ		11/21/2024	7.250	420,303		(51)				675,000	11/04/2024
100144599		HAINES CITY	FL		03/13/2024	6.990	420,312						645,000	02/08/2024
100147409		LAKEWOOD	CA		05/08/2024	7.750	420,313						888,000	03/28/2024
100166262		SAINT CLOUD	FL		09/09/2024	6.750	420,331						475,000	07/17/2024
100115175		ELMWOOD PARK	IL		07/17/2023	8.081	420,350						550,000	06/15/2023
100176099		DURHAM	NC		12/20/2024	7.250	420,351		(5)				586,000	11/20/2024
100115661		AVENTURA	FL		07/20/2023	7.625	420,357						575,000	06/01/2023
100168059		LOGAN	UT		09/20/2024	7.375	420,358		(51)				595,000	04/09/2024
100083813		TRACY	CA		07/12/2022	6.999	420,367						715,000	06/06/2022
100165351		HOUSTON	TX		08/29/2024	8.999	420,382						525,000	08/09/2024
100072016		SAN FRANCISCO	CA		10/29/2021	3.750	420,417		(137)				1,000,000	09/30/2021
100088015		ROWLETT	TX		10/25/2022	9.000	420,438						550,000	09/27/2022
100165353		LIBERTY HILL	TX		08/29/2024	7.499	420,445						526,000	08/02/2024
100142909		FALLS CHURCH	VA		02/09/2024	8.500	420,448						550,000	11/27/2023
100071503		BELLAIRE	TX		10/19/2021	4.625	420,453						875,000	08/12/2021
100186732		BOWIE	MD		12/31/2024	8.625	420,464		96				450,000	07/09/2024
100031394		LA JOLLA	CA		03/29/2019	5.156	420,469						740,000	12/09/2018
100089989		CLOVIS	CA		01/13/2023	9.250	420,483						550,000	11/28/2022
100085047		UTRECHT	NLD		07/27/2022	3.600	420,494					(27,649)	580,000	12/01/2023
100083387		ROOSENDAAL	NLD		05/27/2022	3.300	420,494					(27,649)	580,000	12/01/2023
100080505		EDINBURG	VA		03/10/2022	5.887	420,496						535,000	02/04/2022
100156208		NORTH LAUDERDALE	FL		06/20/2024	7.875	420,512						505,000	05/03/2024
100163377		MIAMI	FL		09/27/2024	6.875	420,514						600,000	08/13/2024
100080523		ORLANDO	FL		03/30/2022	5.375	420,521						513,000	12/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090428		PALMDALE	CA		12/28/2022	9.125	420,540						575,000	10/03/2022
100154137		ERIE	CO		07/11/2024	7.000	420,544		27				620,000	05/31/2024
100115915		IRVINE	CA		07/20/2023	7.125	420,549						560,000	05/22/2023
3340083333		BROOKLYN	NY		10/31/2024	8.425	420,552						2,310,000	08/18/2024
3340085995		MOUNT VERNON	NY		10/10/2024	9.203	420,552						1,760,000	09/07/2024
100179609		MILFORD	MA		11/21/2024	7.125	420,555		(19)				555,000	10/03/2024
100159660		SAN DIEGO	CA		08/23/2024	7.500	420,560						1,200,000	07/24/2024
100090427		SAN DIEGO	CA		12/28/2022	9.250	420,561						600,000	10/28/2022
100120910		LEAVENWORTH	WA		08/30/2023	7.500	420,567						585,000	07/07/2023
100152752		MILFORD	MA		05/22/2024	9.374	420,570						580,000	04/25/2024
100116520		SARATOGA SPRINGS	UT		07/20/2023	6.250	420,571						727,000	03/01/2024
100060075		LINCOLN	CA		06/25/2021	3.999	420,576						580,000	04/24/2021
100158301		UNITED KINGDOM	GBR		07/09/2024	3.190	420,579		11,799			(9,106)	455,000	12/22/2021
3340073970		MABLETON	GA		05/10/2024	9.782	420,584						2,400,000	03/27/2024
100148382		OAKLAND	FL		04/12/2024	5.750	420,587						580,000	02/15/2024
100141640		CAPE CORAL	FL		01/30/2024	7.999	420,603						575,000	12/29/2023
100149081		SAN LEANDRO	CA		04/19/2024	7.875	420,635						515,000	03/01/2024
100137094		ORLANDO	FL		11/28/2023	8.125	420,650						540,000	10/10/2023
100154207		PASADENA	CA		07/11/2024	7.125	420,692						580,000	06/10/2024
100143271		PARKER	CO		02/16/2024	6.000	420,705						595,000	12/20/2023
100108331		SELDEN	NY		05/25/2023	7.975	420,715						585,000	05/09/2023
100148237		ROSEVILLE	CA		04/12/2024	7.375	420,731						580,000	02/20/2024
100080997		MARINA DL REY	CA		03/18/2022	3.374	420,747						615,000	01/19/2022
100179712		PHOENIX	AZ		11/21/2024	4.750	420,752						618,000	09/18/2024
100159661		SAN DIEGO	CA		08/23/2024	7.500	420,752						1,200,000	07/24/2024
100025315		JAMAICA	NY		09/20/2018	4.625	420,772						709,840	04/30/2018
100170308		GRAND JUNCTION	CO		10/08/2024	6.990	420,780						550,000	08/13/2024
100148418		ROSEVILLE	CA		04/12/2024	7.625	420,792						560,000	02/16/2024
100110283		HEYBURN	ID		06/30/2023	6.874	420,795						570,000	05/15/2023
100172134		VANCOUVER	WA		10/17/2024	7.375	420,804						630,000	09/11/2024
100131799		HAPPY VALLEY	OR		10/06/2023	7.750	420,817						530,950	09/15/2023
100160533		CHICAGO	IL		07/19/2024	9.625	420,835						535,000	06/20/2024
100175955		REDLANDS	CA		11/14/2024	6.250	420,864						605,000	09/25/2024
100109144		RICHMOND	TX		06/09/2023	6.500	420,876						535,000	05/01/2023
100175358		LINCOLN	RI		11/05/2024	7.125	420,893						588,000	09/20/2024
100091334		OLYMPIA	WA		01/13/2023	10.500	420,913						465,000	01/01/2023
100088123		SUNNY ISLES BEACH	FL		10/25/2022	8.625	420,921						600,000	09/09/2022
100012471		ARRINGTON	TN		04/28/2017	6.000	420,945						450,000	01/31/2017
100185182		HYATTSVILLE	MD		12/20/2024	7.250	420,966		(8)				546,000	11/22/2024
100185499		MIRAMAR BEACH	FL		12/20/2024	7.125	420,974		(6)				550,000	10/15/2024
100169875		COMPTON	CA		11/08/2024	6.750	420,990		(51)				630,000	10/10/2024
100173478		FAIRFIELD	NJ		10/29/2024	7.375	421,002						620,000	09/11/2024
100078013		WESTON	FL		01/12/2022	4.512	421,004						545,000	12/22/2021
100180734		JACKSON TOWNSHIP	NJ		11/26/2024	7.250	421,021		(34)				578,000	10/04/2024
100149629		JERSEY CITY	NJ		04/26/2024	7.125	421,024						600,000	03/12/2024
100129445		PLACENTIA	CA		09/29/2023	7.500	421,066						560,000	07/18/2023
100173494		FAIRFIELD	NJ		10/29/2024	7.375	421,078						620,000	09/11/2024
100142036		RIVERHEAD	NY		02/29/2024	8.750	421,092						560,000	01/25/2024
100127708		EFFORT	PA		09/08/2023	7.999	421,108						545,000	07/21/2023
100186564		MURRIETA	CA		12/30/2024	4.875	421,154		4				611,500	11/01/2024
100116082		ORLANDO	FL		07/20/2023	4.000	421,180						908,000	03/01/2024
100057790		WALTHAM	MA		06/30/2021	3.625	421,188						1,220,000	05/05/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100116089		SAN PABLO	CA		07/20/2023	4.125	421,197						930,000	03/01/2024
100156583		SAINT CLOUD	FL		06/24/2024	6.125	421,202						578,500	04/29/2024
100079378		LOS ANGELES	CA		03/17/2022	4.125	421,225		(24)				900,000	02/18/2022
100102161		PALMDALE	CA		04/14/2023	8.625	421,228						530,000	02/24/2023
100164162		MORENO VALLEY	CA		08/21/2024	7.999	421,229						525,000	07/25/2024
100030799		WAIPAHU	HI		04/09/2019	4.125	421,238						641,250	07/31/2018
100142334		BRICK	NJ		03/15/2024	8.750	421,248		(132)				580,000	02/02/2024
100153333		COLORADO SPRINGS	CO		05/30/2024	7.125	421,260						590,000	03/21/2024
100110581		WILLS POINT	TX		06/30/2023	7.500	421,288						542,000	05/05/2023
100158574		MCKINNEY	TX		07/10/2024	7.000	421,348						605,000	06/07/2024
100140587		CORONA	CA		01/19/2024	6.875	421,365						575,000	12/11/2023
100120138		PARRISH	FL		08/11/2023	6.750	421,375						560,000	06/23/2023
100179978		BLUE RIDGE	GA		11/25/2024	6.124	421,394						535,000	10/17/2024
100159943		SARASOTA	FL		08/16/2024	7.375	421,396						700,000	05/08/2024
100076348		PHOENIX	AZ		01/07/2022	3.625	421,424						588,000	11/12/2021
100129390		BELLINGHAM	WA		09/26/2023	6.375	421,425						600,000	07/21/2023
100088242		CENTRAL ISLIP	NY		10/17/2022	7.300	421,455						650,000	09/15/2022
100152851		CLINTON	MD		05/22/2024	8.999	421,476						670,000	04/26/2024
100129977		NANUET	NY		09/27/2023	7.788	421,497						590,000	08/25/2023
100171677		BLUE RIDGE	TX		10/16/2024	6.990	421,505						550,000	08/22/2024
100165713		MARICOPA	AZ		08/29/2024	8.990	421,512						572,000	07/10/2024
100099589		ROCKLIN	CA		04/06/2023	8.000	421,524						605,000	02/22/2023
100140724		NAPLES	FL		02/08/2024	7.875	421,530						640,000	01/19/2024
100133881		HALTOM CITY	TX		10/24/2023	9.750	421,603						470,000	09/27/2023
100140738		SICKLERVILLE	NJ		01/22/2024	9.249	421,636						521,000	12/20/2023
100180556		PIRU	CA		11/26/2024	7.250	421,651		(6)				560,000	11/01/2024
100102762		MAITLAND	FL		06/22/2023	7.750	421,659						720,000	02/24/2023
100087219		APPLE VALLEY	CA		10/25/2022	5.625	421,665						565,000	10/22/2021
100014359		STATEN ISLAND	NY		09/27/2017	4.250	421,709						630,000	07/28/2017
100178244		BRENTWOOD	TN		11/19/2024	7.375	421,726		(13)				525,000	10/31/2024
100182038		SPARKS	NV		12/12/2024	5.625	421,733		38				590,000	10/16/2024
100154961		FONTANA	CA		07/19/2024	8.375	421,748						500,000	01/17/2024
100107902		VACAVILLE	CA		06/29/2023	7.375	421,772						524,000	05/12/2023
100156078		HALEDON	NJ		06/18/2024	8.625	421,773						575,000	04/19/2024
100168195		GLENDALE	CA		09/20/2024	6.990	421,793		(38)				1,150,000	03/28/2024
100100479		BOSTON	MA		04/27/2023	5.375	421,795						1,380,000	03/16/2022
100091142		CATHEDRAL CITY	CA		01/31/2023	7.125	421,800		321				570,000	09/16/2022
100129802		SARASOTA	FL		09/27/2023	8.999	421,805						554,000	08/28/2023
100144369		HURRICANE	UT		03/07/2024	8.125	421,811						805,000	12/08/2023
3340076219		WASHINGTON CROSSING	PA		05/17/2024	9.473	421,819						1,640,000	04/23/2024
100172407		KING OF PRUSSIA	PA		10/23/2024	6.125	421,827						590,000	08/23/2024
100175076		AUSTIN	TX		11/05/2024	6.625	421,832						644,000	10/16/2024
100151555		WASHINGTON	DC		05/10/2024	6.500	421,860						600,000	03/14/2024
100129277		TWAIN HARTE	CA		09/25/2023	7.125	421,860						579,000	08/07/2023
100144403		ROYAL OAK	MI		03/07/2024	8.375	421,863						560,000	01/01/2024
100182514		FLAGSTAFF	AZ		12/12/2024	6.624	421,874		(3)				560,000	11/01/2024
100149521		PLUMAS LAKE	CA		04/26/2024	8.375	421,929						530,000	04/11/2024
100074464		LOS ANGELES	CA		12/02/2021	4.675	421,963						620,000	11/12/2021
100168078		ROSEVILLE	CA		09/20/2024	6.990	422,010						700,000	04/09/2024
100168229		MURRIETA	CA		09/20/2024	6.990	422,053						599,000	03/28/2024
100044074		ORANGE	CA		08/19/2020	4.750	422,072						560,000	03/30/2007
100158548		HOUSTON	TX		07/10/2024	7.375	422,087						602,000	04/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340059569		GREENPORT	NY		03/28/2024	9.152	422,092						2,240,000	02/15/2024
100089293		DUMONT	NJ		01/26/2023	7.999	422,096						575,000	10/28/2022
100160149		WOODSTOCK	GA		07/17/2024	8.125	422,131						550,000	05/21/2024
100143261		HOWELL	NJ		02/16/2024	7.499	422,156						560,000	12/27/2023
100180157		CLIFTON	NJ		11/25/2024	7.875	422,180		(33)				540,000	10/16/2024
100178295		LAS VEGAS	NV		11/19/2024	7.999	422,190						503,000	10/29/2024
100067989		LOS ANGELES	CA		09/23/2021	3.250	422,194						925,000	07/28/2021
100180182		RIVERVIEW	FL		11/25/2024	7.374	422,208						530,000	10/18/2024
100173421		WEST WARWICK	RI		10/29/2024	8.000	422,218						550,000	07/12/2024
100169281		LONG BRANCH	NJ		09/27/2024	8.250	422,265						900,000	05/24/2024
100081576		SMITHTOWN	NY		03/14/2022	3.775	422,293		13,131				810,000	02/07/2022
100145662		UNITED KINGDOM	GBR		03/12/2024	3.590	422,295		18,568			(9,244)	430,023	03/20/2020
100161716		ELIZABETH	NJ		07/30/2024	7.499	422,305						590,000	06/28/2024
100089070		SEVIERVILLE	TN		01/06/2023	9.000	422,312						641,000	11/08/2022
100127605		PFLUGERVILLE	TX		09/08/2023	7.625	422,314						585,000	07/20/2023
100156480		CLOVIS	CA		06/24/2024	7.375	422,326						531,000	04/26/2024
100079060		EL MONTE	CA		02/24/2022	4.250	422,326						645,000	01/06/2022
100162503		CHARLOTTE	NC		08/12/2024	6.990	422,330						610,000	06/28/2024
100181322		CLERMONT	FL		12/06/2024	7.499	422,347		(16)				517,000	11/15/2024
100164826		GALLATIN	TN		08/26/2024	7.500	422,361						525,000	06/27/2024
100152584		VICTORVILLE	CA		05/17/2024	6.875	422,366						490,000	03/14/2024
100172515		ALBRIGHTSVILLE	PA		10/23/2024	7.625	422,367						515,000	09/06/2024
100158665		BRADENTON	FL		07/10/2024	7.000	422,386						566,000	03/28/2024
100173814		PLANO	TX		10/31/2024	7.750	422,420						511,000	07/26/2024
100145625		UNITED KINGDOM	GBR		03/12/2024	9.500	422,424		16,926			(9,160)	425,000	11/12/2019
100100094		LAKEWOOD	CO		03/28/2023	7.375	422,454						630,000	02/15/2023
100114668		FORESTHILL	CA		06/29/2023	6.999	422,463						970,000	05/30/2023
100172580		AUSTIN	TX		10/23/2024	6.000	422,468						531,000	08/30/2024
100078017		BAYVILLE	NY		01/12/2022	4.312	422,469						550,000	09/25/2021
100081170		LACEY	WA		03/18/2022	3.625	422,479						585,000	12/13/2021
100101142		JERSEY CITY	NJ		04/28/2023	4.125	422,507		18,820				620,000	11/23/2021
100115912		EUGENE	OR		07/20/2023	7.500	422,533						575,000	05/15/2023
100151140		TUCSON	AZ		05/09/2024	7.374	422,545						800,000	04/15/2024
100156777		HOMESTEAD	FL		06/26/2024	7.125	422,550						565,000	06/14/2024
100115580		HOPKINTON	MA		07/19/2023	8.124	422,563						550,000	06/14/2023
100139541		LA VERGNE	TN		12/28/2023	9.625	422,580						545,000	10/19/2023
100170514		MABLETON	GA		10/09/2024	8.999	422,581						470,000	08/20/2024
100179781		TROUTMAN	NC		11/21/2024	5.500	422,585						585,000	08/22/2024
100160036		PLANO	TX		07/17/2024	7.625	422,586						595,000	05/28/2024
100158735		AURORA	CO		07/10/2024	5.250	422,607						575,000	05/08/2024
100142632		FT LAUDERDALE	FL		02/08/2024	8.125	422,608						550,000	12/19/2023
100128216		WESLEY CHAPEL	FL		09/18/2023	6.625	422,613						690,000	07/14/2023
100085997		CABO SAN LUCAS	MEX		08/19/2022	7.850	422,626						785,018	07/26/2022
100153611		CAPE CORAL	FL		05/31/2024	7.500	422,629						530,000	04/30/2024
100186193		CHATTANOOGA	TN		12/27/2024	7.749	422,653		(3)				545,000	11/19/2024
100055793		CHICAGO	IL		03/23/2021	9.440	422,664						419,500	12/31/2020
100165881		SEFFNER	FL		08/30/2024	7.375	422,687						511,000	07/17/2024
100137890		TULSA	OK		12/08/2023	8.125	422,687						535,000	10/16/2023
100152693		LONGMONT	CO		05/17/2024	7.625	422,693						580,000	03/29/2024
100100380		FLUSHING	NY		04/27/2023	4.625	422,707						740,000	12/23/2021
100171600		PROVO	UT		10/16/2024	6.500	422,709						560,000	08/26/2024
100171821		BALDWIN PARK	CA		10/17/2024	7.000	422,723						550,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151603		HESPERIA	CA		05/10/2024	7.375	422,778						560,000	03/27/2024
100135971		DECATUR	TX		11/16/2023	8.125	422,804						612,000	10/05/2023
100013787		KAILUA KONA	HI		05/25/2017	5.000	422,809						510,000	01/31/2017
100137429		EAGLE	ID		01/11/2024	8.500	422,822		(72)				664,000	12/01/2023
100054850		OAKRIDGE	OR		03/23/2021	7.930	422,823						365,000	01/11/2021
100150067		EAST HAVEN	CT		06/14/2024	8.500	422,824						535,000	05/02/2024
100137189		BEAR	DE		11/28/2023	10.375	422,848						534,000	10/13/2023
100169636		YUBA CITY	CA		09/30/2024	8.250	422,873						580,000	05/22/2024
100153189		VALLEJO	CA		05/30/2024	7.625	422,875						568,000	03/19/2024
100149818		BORING	OR		04/29/2024	8.125	422,886						790,000	04/01/2024
100101688		BIG BEAR LAKE	CA		03/31/2023	8.750	422,890						650,000	03/15/2023
100144734		UNITED KINGDOM	GBR		03/12/2024	3.890	422,893		15,356			(9,175)	495,000	02/13/2020
100172402		LAKE TOXAWAY	NC		10/23/2024	6.375	422,909						595,000	08/13/2024
100139977		SAN LUIS OBISPO	CA		01/09/2024	7.500	422,912						580,000	11/15/2023
100133759		WILDWOOD	NJ		10/23/2023	7.625	422,915						570,000	08/28/2023
100120451		CHICAGO	IL		08/18/2023	8.875	422,947						525,000	07/26/2023
100144521		SAN DIEGO	CA		04/26/2024	7.250	422,970						850,000	03/11/2024
100103858		HUNTINGTON STATION	NY		05/10/2023	8.255	422,995						583,000	04/05/2023
100139526		RIALTO	CA		12/28/2023	7.750	422,996						606,000	12/06/2023
100134574		SAINT PETERSBURG	FL		10/30/2023	8.999	422,999						492,000	09/29/2023
100089016		NORTH TOPSAIL BEACH	NC		11/04/2022	8.250	423,022						525,000	10/11/2022
100080858		CEDAR PARK	TX		03/10/2022	5.000	423,034						602,100	02/09/2022
100161411		BLOOMINGTON	CA		07/26/2024	7.750	423,038						595,000	04/10/2024
100161035		VENICE	FL		07/24/2024	7.624	423,064						610,000	05/23/2024
100135845		OCEANSIDE	CA		11/10/2023	6.990	423,077						746,000	09/28/2023
100152400		OAK ISLAND	NC		05/17/2024	7.500	423,085						530,000	03/11/2024
100031405		HERCULES	CA		03/29/2019	4.265	423,087						575,000	12/08/2018
100145242		UNITED KINGDOM	GBR		03/12/2024	3.190	423,127		19,936			(9,262)	530,000	11/20/2019
100155064		BLACK HAWK	CO		07/19/2024	7.500	423,129						524,000	07/31/2023
100119002		MORENO VALLEY	CA		07/27/2023	7.625	423,132						635,000	06/28/2023
100129592		ELLIJAY	GA		09/29/2023	7.500	423,149						539,000	07/17/2023
100148333		OXNARD	CA		04/12/2024	7.000	423,152						610,000	02/26/2024
100185625		LIMA	OH		12/20/2024	6.875	423,153						626,000	10/22/2024
100119807		NYACK	NY		08/08/2023	7.338	423,161						800,000	06/26/2023
100135632		STROUDSBURG	PA		11/09/2023	9.625	423,162						550,000	09/27/2023
100101641		VANCOUVER	WA		04/26/2023	7.625	423,187						535,000	03/06/2023
100140337		FREDERICK	MD		01/18/2024	6.500	423,213						573,000	10/27/2023
100180026		LAKESIDE	AZ		11/25/2024	6.624	423,244		(6)				590,000	10/03/2024
100166977		TACOMA	WA		09/13/2024	6.990	423,250						585,000	07/12/2024
100081624		MIDDLETOWN	CT		03/24/2022	5.675	423,256						580,000	03/11/2022
100161137		RANCHO CORDOVA	CA		07/24/2024	6.375	423,278						541,500	05/20/2024
100081606		SAN BERNARDINO	CA		03/24/2022	5.875	423,288		(105)				547,000	12/20/2021
100147678		CARSON	CA		04/04/2024	6.999	423,302		(36)				825,000	03/06/2024
100141902		MANSFIELD	TX		03/27/2024	8.500	423,327						606,000	01/31/2024
100165924		MAGNA	UT		09/06/2024	6.999	423,342						570,000	08/12/2024
100085028		MAASTRICHT	NLD		07/27/2022	4.150	423,343					(27,836)	545,000	12/01/2023
100153746		ROTTERDAM	NLD		05/30/2024	6.200	423,343					(19,291)	510,938	06/30/2024
100159659		LAKE HAVASU CITY	AZ		08/23/2024	7.875	423,343						550,000	07/29/2024
100137337		WINDERMERE	FL		12/01/2023	8.749	423,349						570,000	11/07/2023
100167049		NASHVILLE	TN		09/13/2024	8.875	423,368						510,000	06/26/2024
100135969		TACOMA	WA		11/16/2023	9.375	423,370		(75)				550,000	10/05/2023
100149406		MEADOW VISTA	CA		04/24/2024	7.125	423,373						535,000	03/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148460		PALM DESERT	CA		04/12/2024	5.625	423,390						558,000	02/20/2024
100145493		UNITED KINGDOM	GBR		03/12/2024	3.940	423,393		17,867			(9,263)	400,000	03/19/2020
100102748		FAYETTEVILLE	NC		06/22/2023	8.000	423,411		4,181				607,000	01/24/2023
100172979		OAK ISLAND	NC		10/25/2024	6.999	423,422						505,000	10/07/2024
100129402		INDIANAPOLIS	IN		09/26/2023	7.625	423,423						575,000	07/20/2023
100090844		TAHOMA	CA		01/06/2023	8.000	423,437		(35)				565,000	11/02/2022
100076484		SANTA BARBARA	CA		12/21/2021	4.500	423,437						782,700	11/23/2021
100102938		BRONX	NY		06/22/2023	8.750	423,444						640,000	12/21/2022
100079939		PRESCOTT	AZ		04/08/2022	4.625	423,448						640,000	01/19/2022
100180047		SOUTH JORDAN	UT		11/25/2024	6.375	423,461		10				670,000	09/23/2024
100150981		SHERWOOD	OR		05/08/2024	6.990	423,473						613,000	03/08/2024
100162856		ROCKPORT	TX		08/12/2024	7.375	423,474						475,000	06/18/2024
100038724		DUBLIN	IRL		09/27/2019	4.100	423,484					(27,698)	274,784	11/30/2018
100143125		GLENDALE	CA		02/16/2024	8.125	423,490						551,000	12/07/2023
100078327		SEVIERVILLE	TN		02/10/2022	4.750	423,513		(273)				511,000	01/27/2022
100110295		HAMILTON	MT		06/30/2023	7.000	423,523						750,000	04/27/2023
100135265		PAWLEYS ISLAND	SC		11/08/2023	7.500	423,527						575,000	09/08/2023
100131828		PASO ROBLES	CA		10/06/2023	8.499	423,538						640,000	09/19/2023
100119607		SANTA ANA	CA		07/31/2023	7.125	423,539						975,000	05/25/2023
100078901		S LAKE TAHOE	CA		02/24/2022	3.999	423,544						640,000	01/13/2022
100100354		STATEN ISLAND	NY		04/27/2023	5.625	423,568						594,500	03/01/2022
100110265		CASTLE ROCK	WA		06/30/2023	7.125	423,576						575,000	05/01/2023
100133684		GLENVIEW	IL		10/23/2023	7.125	423,577						615,000	09/01/2023
100133193		LOS ANGELES	CA		11/29/2023	8.625	423,578						525,000	10/20/2023
100152611		EL MIRAGE	AZ		05/17/2024	7.125	423,586						670,000	03/15/2024
100045300		WEST HILLS	CA		11/25/2020	4.625	423,603						684,000	08/07/2020
100116660		DOWNEY	CA		07/20/2023	7.375	423,617						670,000	03/01/2024
100173387		NAMPA	ID		10/29/2024	8.500	423,620						480,000	09/11/2024
100158817		LOS ANGELES	CA		07/10/2024	7.625	423,623						749,000	05/08/2024
100178258		LOS ANGELES	CA		11/19/2024	6.499	423,636		(18)				660,000	10/17/2024
100140677		LAVEEN	AZ		02/08/2024	7.875	423,655						550,000	01/22/2024
100152888		INGLEWOOD	CA		05/22/2024	8.875	423,662		(14)				850,000	04/25/2024
100026770		RAMONA	CA		09/26/2018	3.375	423,667						610,000	06/14/2018
100168514		CANYON LAKE	TX		09/25/2024	7.875	423,674						600,000	08/16/2024
3340064591		JOSHUA TREE	CA		03/07/2024	9.444	423,689						2,200,000	12/19/2023
100168252		ELK GROVE	CA		09/20/2024	6.990	423,706						570,000	04/13/2024
100011808		MEMPHIS	TN		03/08/2017	5.000	423,709						386,156	09/04/2016
100155067		RALEIGH	NC		07/19/2024	8.000	423,716						549,000	11/29/2023
100129730		ORLANDO	FL		09/29/2023	7.625	423,724						572,000	08/14/2023
100000219		SARASOTA	FL		09/27/2016	3.750	423,766						900,000	08/26/2016
100176566		MILLVILLE	DE		11/15/2024	5.750	423,770		86				505,000	09/13/2024
100100221		BROOKLYN	NY		03/17/2023	8.450	423,780						600,000	02/28/2023
100186273		HIGHLANDS RANCH	CO		12/27/2024	7.125	423,830		(4)				600,000	09/18/2024
100159528		DORAL	FL		07/15/2024	7.500	423,850						650,000	05/16/2024
100165695		HIALEAH	FL		08/29/2024	9.990	423,859						445,000	07/03/2024
100185160		BERLIN	MD		12/20/2024	7.375	423,876		(12)				519,500	11/22/2024
100179663		KISSIMMEE	FL		11/21/2024	7.124	423,883		(25)				521,000	11/01/2024
100186277		LAS VEGAS	NV		12/27/2024	6.875	423,894		(5)				545,000	09/27/2024
100182110		HARDEEVILLE	SC		12/12/2024	6.990	423,908		(21)				593,000	08/23/2024
100173786		SHELTON	CT		10/30/2024	8.990	423,909						544,000	09/20/2024
100100358		HUNTINGTON STATION	NY		04/27/2023	5.250	423,910						600,000	03/11/2022
100136855		VAIL	CO		11/27/2023	6.625	423,917						740,000	10/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100099652		LANCASTER	CA		04/06/2023	8.125	423,925		(36)				560,000	02/27/2023
100172893		ROCKVILLE	MD		10/25/2024	6.999	423,947		(1)				530,000	10/08/2024
100135687		ALEXANDRIA	VA		11/09/2023	10.375	423,971						510,000	09/15/2023
100175544		CLEARWATER	FL		11/08/2024	8.000	423,972						577,000	09/16/2024
100170301		PHOENIX	AZ		10/08/2024	6.875	423,974						585,000	08/13/2024
100156580		FRESNO	CA		06/24/2024	7.500	423,982						525,000	04/23/2024
100158732		GOODYEAR	AZ		07/10/2024	5.990	423,998						554,000	05/01/2024
100065599		MALIN	OR		07/28/2021	3.875	423,999						600,000	05/18/2021
100172684		CORRALES	NM		11/21/2024	8.375	424,002		(40)				520,000	11/01/2024
100088827		BRANDON	FL		11/15/2022	7.875	424,024						550,000	10/06/2022
100182017		FORT MILL	SC		12/12/2024	6.125	424,053		20				580,000	10/17/2024
100103724		CHARLOTTE HALL	MD		05/08/2023	7.999	424,054						570,000	03/31/2023
100167809		BOUND BROOK	NJ		09/19/2024	8.249	424,065						510,000	08/19/2024
100091870		WELLINGTON	FL		01/30/2023	9.500	424,075						545,000	12/02/2022
3500112066		LA PUENTE	CA		11/27/2024	7.945	424,125						2,700,000	10/20/2024
100127972		MURFREESBORO	TN		09/08/2023	7.500	424,145						515,000	09/20/2022
100155044		PAYSON	AZ		07/19/2024	8.375	424,155						580,000	11/06/2023
100174315		PORT ARANSAS	TX		10/31/2024	7.625	424,156						475,000	03/06/2024
100172927		AUBURN	WA		10/25/2024	7.625	424,167						605,000	09/25/2024
100137430		EAGLE	ID		01/11/2024	8.500	424,188						664,000	12/01/2023
100113865		LONGBOAT KEY	FL		06/29/2023	3.250	424,192						3,100,000	05/15/2022
100135395		CARMEL	IN		11/13/2023	8.125	424,200						530,000	09/11/2023
100176758		APEX	NC		11/15/2024	6.875	424,202		(23)				557,000	06/18/2024
100110606		QUEEN CREEK	AZ		06/30/2023	7.500	424,211						636,000	05/06/2023
100103791		THE BRONX	NY		05/10/2023	8.610	424,243						775,000	04/12/2023
100065595		LOS ANGELES	CA		07/28/2021	4.000	424,264						735,000	05/21/2021
100115723		DELRAY BEACH	FL		07/20/2023	6.990	424,275						615,000	05/25/2023
100162078		PICKERINGTON	OH		07/31/2024	7.875	424,281						515,000	06/20/2024
100078646		BRADENTON	FL		02/02/2022	5.812	424,288						470,000	01/13/2022
100176525		RENTON	WA		11/15/2024	7.125	424,291		(23)				490,000	09/25/2024
100135306		ST SIMONS ISLAND	GA		11/13/2023	7.499	424,316						665,000	10/05/2023
100143913		HOUSTON	TX		03/06/2024	10.750	424,329						600,000	01/22/2024
100159273		N TOPSAIL BEACH	NC		07/15/2024	8.000	424,344						551,000	05/02/2024
100150546		TAYLORSVILLE	NC		05/03/2024	7.500	424,358						599,000	01/29/2024
100173828		MIAMI	FL		10/31/2024	7.750	424,364						540,000	07/31/2024
100132606		WINTER GARDEN	FL		11/03/2023	7.500	424,365						551,000	07/14/2023
100142589		MCALLEN	TX		02/08/2024	7.990	424,435						570,000	12/08/2023
100103825		NEW CITY	NY		05/10/2023	7.613	424,441						539,000	04/18/2023
100026337		CORONA	NY		09/20/2018	4.500	424,491						1,043,290	04/30/2018
100101952		ELIZABETH	NJ		04/14/2023	8.750	424,502						535,000	02/07/2023
100128132		MULBERRY	FL		09/11/2023	8.125	424,504						525,000	08/10/2023
100103197		NEWARK	NJ		04/21/2023	8.420	424,539		3,366				550,000	03/31/2023
100079606		KATY	TX		04/08/2022	4.875	424,559						640,000	01/07/2022
100161122		BOWIE	MD		07/24/2024	7.875	424,566						600,000	06/06/2024
100157886		MOULTONBORO	NH		07/09/2024	7.625	424,590						470,000	04/19/2024
100079784		BORING	OR		04/25/2022	5.874	424,591						685,500	01/25/2022
100120754		BONITA SPRINGS	FL		08/25/2023	7.375	424,596						575,000	07/07/2023
100091586		ROSWELL	GA		03/07/2023	7.999	424,617						835,000	01/12/2023
100158289		UNITED KINGDOM	GBR		07/09/2024	3.490	424,630		11,149			(9,193)	490,000	11/09/2021
100134413		NETHERLANDS	NLD		10/27/2023	6.250	424,637					(27,921)	930,000	12/01/2023
100065665		ORLANDO	FL		07/28/2021	4.375	424,652						629,000	05/25/2021
100148597		ROCKWALL	TX		04/12/2024	7.375	424,671						630,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100089203		ANACORTES	WA		11/18/2022	7.250	424,696						1,434,000	10/01/2022
100178343		FORT LAUDERDALE	FL		11/19/2024	6.125	424,697						585,000	10/15/2024
100091594		ROYAL PALM BEACH	FL		03/07/2023	8.875	424,708						515,000	01/10/2023
100138704		FRESNO	CA		02/02/2024	9.375	424,710						510,000	12/15/2023
100168188		DUPONT	WA		09/20/2024	7.500	424,751						555,000	04/03/2024
100150821		ANAHEIM	CA		05/08/2024	6.999	424,753						563,000	03/21/2024
100067777		HOUSTON	TX		09/23/2021	4.250	424,757						677,500	07/23/2021
100161305		VENTNOR CITY	NJ		07/25/2024	6.990	424,758						612,000	05/13/2024
100166160		WEST HARTFORD	CT		09/09/2024	7.375	424,838						577,000	07/02/2024
100158749		FAIRVIEW	NJ		07/10/2024	7.990	424,863						517,000	05/14/2024
100136975		TRACY CITY	TN		11/28/2023	7.875	424,878						600,000	10/12/2023
100164588		MIAMI	FL		08/21/2024	7.500	424,899						630,000	07/05/2024
100120774		OAKHURST	CA		08/25/2023	7.500	424,912						602,000	06/16/2023
100109941		RED BANK	NJ		06/22/2023	7.750	424,919						599,000	05/24/2023
100186542		WILLIAMS	AZ		12/30/2024	7.375	424,921						465,000	11/20/2024
100168127		BURBANK	CA		09/20/2024	7.250	424,925						840,000	04/03/2024
100143997		PORT SAINT LUCIE	FL		02/29/2024	9.125	424,931						457,000	01/31/2024
100117677		WEST DES MOINES	IA		07/20/2023	8.125	424,963						565,000	03/01/2024
100136228		PALM DESERT	CA		11/20/2023	7.625	424,988						575,000	10/13/2023
100180506		THOUSAND OAKS	CA		11/26/2024	7.499	424,990		(19)				1,080,000	10/31/2024
100076042		BURBANK	CA		01/07/2022	3.625	425,069						595,000	10/26/2021
100102722		CORONA	CA		06/22/2023	6.999	425,071						580,000	06/23/2022
100076296		REDLANDS	CA		01/07/2022	4.125	425,081						550,000	11/12/2021
100161510		FRISCO	TX		07/30/2024	7.990	425,118						589,000	05/06/2024
100165570		ARCADIA	CA		08/29/2024	7.500	425,126						720,000	07/09/2024
100144715		UNITED KINGDOM	GBR		03/12/2024	3.590	425,127		19,553			(9,337)	430,000	01/29/2020
100185178		SACRAMENTO	CA		12/20/2024	6.750	425,144		(4)				685,000	11/22/2024
100117426		ORLANDO	FL		07/20/2023	4.750	425,159						615,000	03/01/2024
100134273		ROSELLE	NJ		10/27/2023	10.375	425,161						556,000	09/07/2023
100120340		LAKE PLACID	FL		08/18/2023	8.500	425,195		(42)				525,000	07/07/2023
100089630		VACAVILLE	CA		01/30/2023	9.625	425,200						540,000	12/09/2022
100143662		MOUNT VERNON	NY		02/22/2024	8.624	425,220						565,000	01/24/2024
100144305		GLEN COVE	NY		03/07/2024	8.500	425,262						530,000	02/08/2024
100071979		HALLANDALE BEACH	FL		10/29/2021	5.250	425,265						610,000	09/29/2021
100053802		BRANDON	FL		03/23/2021	3.750	425,285						628,000	12/31/2020
100151352		RANCHO CORDOVA	CA		05/10/2024	5.750	425,317						595,000	03/22/2024
100141989		LAKE WORTH	FL		02/29/2024	8.375	425,318						690,000	01/16/2024
100162759		TEMPE	AZ		08/12/2024	7.125	425,328						605,000	06/12/2024
100144725		UNITED KINGDOM	GBR		03/12/2024	3.390	425,335		19,772			(9,311)	430,000	02/20/2020
100135269		GROESBECK	TX		11/08/2023	7.499	425,341						700,000	09/18/2023
100153400		PATERSON	NJ		05/30/2024	7.800	425,356						560,500	05/06/2024
100153401		PATERSON	NJ		05/30/2024	7.800	425,356						560,500	05/06/2024
100074215		COLORADO SPRINGS	CO		12/09/2021	4.000	425,359						580,000	11/12/2021
100137439		HOLLYWOOD	FL		01/11/2024	9.375	425,371						511,000	11/30/2023
100068041		SPOKANE	WA		09/23/2021	3.374	425,378						600,000	08/17/2021
100162898		OAK RIDGE	NJ		08/12/2024	7.125	425,392						570,000	06/21/2024
100165475		ORLANDO	FL		08/29/2024	7.125	425,397						570,000	06/24/2024
100165966		LOS ANGELES	CA		09/06/2024	7.250	425,398						675,000	08/13/2024
100079252		VICTORVILLE	CA		02/25/2022	5.500	425,436						496,000	12/23/2021
100168239		EVERETT	WA		09/20/2024	6.625	425,449						785,000	04/09/2024
100120396		ERDA	UT		08/18/2023	8.999	425,454						1,000,000	07/06/2023
100142746		LINDEN	NJ		02/08/2024	8.125	425,456						575,000	12/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115039		BEND	OR		07/14/2023	7.125	425,491						570,000	05/19/2023
100089767		WEST LINN	OR		12/02/2022	8.125	425,495		(16)				570,000	11/01/2022
100102411		SEMINOLE	FL		06/07/2023	7.250	425,504						562,000	09/27/2022
100086928		DEER LODGE	TN		10/24/2022	7.250	425,527						700,000	09/12/2022
100173770		BRENTWOOD	TN		10/30/2024	6.990	425,539						650,000	09/26/2024
100087243		LOXAHATCHEE	FL		10/25/2022	5.875	425,549						600,000	04/21/2022
100138293		TEMECULA	CA		12/18/2023	7.990	425,569						573,000	11/20/2023
100153872		NEW BEDFORD	MA		06/05/2024	7.999	425,632						570,000	05/13/2024
100170316		LAS VEGAS	NV		10/08/2024	7.475	425,661						560,000	08/07/2024
100151224		EVERETT	WA		05/10/2024	5.625	425,665						609,995	02/28/2024
100162531		SEVIERVILLE	TN		08/12/2024	6.999	425,712						480,000	06/28/2024
100163020		MOUNT LAUREL	NJ		08/13/2024	7.990	425,724						554,000	05/30/2024
100115988		AUSTIN	TX		07/20/2023	7.625	425,742						625,000	05/30/2023
100150496		PARKER	CO		05/03/2024	5.500	425,745						590,000	01/24/2024
100168345		SHARPSBURG	GA		09/25/2024	7.125	425,763						557,000	07/30/2024
100171858		VISALIA	CA		10/17/2024	8.375	425,771						620,000	07/26/2024
100115803		LOS ANGELES	CA		07/20/2023	7.375	425,808						580,000	05/02/2023
100172428		PLANO	TX		10/23/2024	7.375	425,815						554,000	08/27/2024
100139979		ROSEVILLE	CA		01/09/2024	7.125	425,819						570,000	11/16/2023
100114803		SEASIDE PARK	NJ		07/10/2023	7.125	425,819						525,000	05/19/2023
100171341		RIVERSIDE	CA		10/16/2024	7.250	425,820						519,000	08/20/2024
100102677		FULSHEAR	TX		06/22/2023	8.125	425,834						521,000	12/22/2022
100136977		SAINT LOUIS	MO		11/28/2023	8.125	425,843						570,000	10/11/2023
100030422		TUCSON	AZ		12/20/2018	4.625	425,880						619,000	09/30/2018
100155049		EDGEWOOD	WA		07/19/2024	7.125	425,888						640,000	12/11/2023
100143762		CUMMING	GA		04/05/2024	8.500	425,889						462,000	03/06/2024
100169807		NATIONAL CITY	CA		09/30/2024	7.375	425,903						560,000	07/10/2024
100118007		LOS ANGELES	CA		07/20/2023	6.250	425,961						1,100,000	03/01/2024
100158652		FARMINGTON	UT		07/10/2024	7.625	425,977						525,000	04/30/2024
100150782		BUCKEYE	AZ		05/07/2024	7.500	425,982						615,000	03/25/2024
100060119		BELL GARDENS	CA		06/25/2021	3.750	425,998						720,000	03/26/2021
100161167		COMMERCE CITY	CO		07/25/2024	7.750	426,018						545,000	07/10/2024
100129677		ELK GROVE	CA		09/29/2023	7.499	426,031						579,000	08/02/2023
100171841		THORNTON	CO		10/17/2024	8.490	426,055						550,000	08/22/2024
100185984		LOS ANGELES	CA		12/26/2024	6.999	426,056		(7)				736,000	12/02/2024
100145084		UNITED KINGDOM	GBR		03/12/2024	3.390	426,069		19,667			(9,239)	499,992	12/12/2019
100119126		FONTANA	CA		07/28/2023	4.750	426,106						777,500	03/01/2024
100084672		MIAMI	FL		08/02/2022	6.250	426,152						695,000	06/30/2022
100182014		MIDDLETON	WI		12/12/2024	6.625	426,174		9				575,000	10/21/2024
100071950		ELK GROVE	CA		11/19/2021	4.750	426,207						630,000	10/04/2021
100137740		ROSEVILLE	CA		12/08/2023	5.500	426,222						660,000	10/09/2023
100048799		HOMESTEAD	FL		11/20/2020	4.250	426,225						408,500	07/31/2020
100099594		MARIETTA	GA		04/06/2023	9.250	426,235						584,000	02/17/2023
100175020		MENIFEE	CA		11/05/2024	7.375	426,243		(9)				620,000	10/16/2024
100047945		TULSA	OK		11/20/2020	5.625	426,269						522,500	07/31/2020
100151071		ROSEVILLE	CA		05/08/2024	5.375	426,270						645,000	03/01/2024
100141482		COMMERCE	CA		01/30/2024	8.750	426,270						1,030,000	12/15/2023
100164155		ALISO VIEJO	CA		08/21/2024	9.625	426,339						985,000	07/20/2024
100150560		ENGLEWOOD	NJ		05/03/2024	7.375	426,341						833,000	02/02/2024
100144344		FRESNO	CA		03/07/2024	7.990	426,358						563,000	11/28/2023
100152781		CHATSWORTH	CA		05/22/2024	6.999	426,368						900,000	05/01/2024
100102469		JACKSONVILLE	FL		06/07/2023	9.750	426,377						540,000	02/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100081608		SAINT AUGUSTINE	FL		03/24/2022	6.437	426,381						480,000	03/10/2022
100171789		ROSEVILLE	CA		10/17/2024	6.125	426,392						565,000	09/03/2024
100165808		FARMERSVILLE	TX		08/29/2024	7.500	426,393						516,000	07/29/2024
100141352		LOS ANGELES	CA		01/30/2024	8.375	426,401						720,000	12/11/2023
100115606		BRONX	NY		07/19/2023	7.624	426,411						620,000	06/23/2023
100180705		LANCASTER	SC		11/26/2024	9.625	426,411		(18)				460,000	08/22/2024
100074100		VISTA	CA		12/09/2021	3.500	426,412						700,000	11/16/2021
100140520		TEMECULA	CA		01/19/2024	7.500	426,418						567,000	11/17/2023
100179500		SAN DIEGO	CA		11/21/2024	6.375	426,422		(3)				690,000	10/02/2024
100169918		BUDD LAKE	NJ		11/08/2024	6.500	426,473		(4)				575,000	10/16/2024
100079602		EGG HARBOR TOWNSHIP	NJ		04/08/2022	5.375	426,514						560,000	01/10/2022
100172577		WILDWOOD	NJ		10/23/2024	7.625	426,521						555,000	09/04/2024
100176754		LINCOLN	NH		11/15/2024	7.875	426,555		(21)				579,000	05/24/2024
100164595		BUFORD	GA		08/21/2024	7.500	426,557						569,000	06/14/2024
100141576		BALDWIN PARK	CA		01/30/2024	8.125	426,558						530,000	12/19/2023
100138641		NASHVILLE	TN		02/02/2024	9.750	426,570						540,000	12/11/2023
100079556		SAN BERNARDINO	CA		04/08/2022	5.625	426,574						510,000	01/26/2022
100136585		MANTECA	CA		11/22/2023	8.999	426,618						535,000	11/06/2023
100162796		OCEAN CITY	MD		08/12/2024	8.625	426,640						530,000	06/14/2024
100167071		NEW BERLIN	WI		09/13/2024	8.375	426,650						525,000	04/30/2024
100147362		MATTHEWS	NC		05/08/2024	8.500	426,656						600,000	04/01/2024
100156984		UNITED KINGDOM	GBR		06/27/2024	5.740	426,675					(4,512)	450,000	06/11/2024
100139103		RUTHERFORD	NJ		12/28/2023	8.399	426,693		(34)				650,000	11/27/2023
100078007		LIBERTY HILL	TX		01/12/2022	4.812	426,696						660,000	12/23/2021
100171201		PLAINFIELD	IL		10/16/2024	7.625	426,707						515,000	06/12/2024
100180826		AMSTERDAM	NLD		11/27/2024	5.400	426,709					(8,529)	1,412,000	11/08/2024
100143079		SEVIERVILLE	TN		02/16/2024	7.624	426,713						550,000	01/03/2024
100110312		BOYD	TX		06/30/2023	6.624	426,724						577,000	05/15/2023
100174667		ROYAL PALM BEACH	FL		10/31/2024	8.125	426,738						715,000	02/02/2024
100135936		ORLANDO	FL		11/15/2023	9.750	426,749						480,000	10/06/2023
100161778		HUNTINGTON STATION	NY		07/31/2024	7.650	426,795						595,000	07/01/2024
100101057		BROOKLYN	NY		04/28/2023	4.625	426,796		15,270				635,000	03/08/2022
100180308		PITTSBURG	CA		11/25/2024	6.625	426,804						568,000	09/26/2024
100145593		UNITED KINGDOM	GBR		03/12/2024	9.500	426,820		10,225			(9,204)	439,983	12/04/2019
100181540		SAINT AUGUSTINE	FL		12/06/2024	7.375	426,827		(20)				560,000	11/12/2024
100186382		MANASSAS	VA		12/30/2024	6.624	426,862						565,000	10/31/2024
100155907		FOWLER	CA		06/17/2024	7.500	426,895						600,000	04/16/2024
100138728		CITRUS HEIGHTS	CA		02/02/2024	8.875	426,915		(111)				685,000	12/13/2023
100137623		PARKER	CO		12/08/2023	5.990	426,931						655,000	09/28/2023
100168552		HARDEEVILLE	SC		09/25/2024	7.624	426,940						670,000	08/16/2024
100053940		BROOKLYN	NY		03/23/2021	3.875	426,949						795,000	12/31/2020
100127480		ELIZABETH	NJ		09/08/2023	7.125	426,963						620,000	07/27/2023
100153659		MOBILE	AL		05/31/2024	7.375	426,979						580,000	04/30/2024
100114795		HOLMES BEACH	FL		07/10/2023	7.125	426,979						1,528,000	05/05/2023
100181371		LUCERNE VALLEY	CA		12/06/2024	8.750	427,012		(31)				480,000	11/13/2024
100133079		WASHINGTON	CT		11/29/2023	8.500	427,050						580,000	10/13/2023
100164206		BIG BEAR LAKE	CA		08/21/2024	7.999	427,117						525,000	07/24/2024
100141818		ARNHEM	NLD		01/29/2024	6.215	427,123					(19,463)	515,500	06/30/2024
100162734		BERNARDSVILLE	NJ		08/12/2024	7.375	427,144						560,000	06/10/2024
100174188		DRIGGS	ID		10/31/2024	7.500	427,156						580,000	06/20/2024
100119242		VENTNOR CITY	NJ		07/31/2023	7.625	427,157						570,000	04/27/2023
100083031		LOS ANGELES	CA		05/11/2022	4.750	427,164						660,000	12/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103567		MALDEN	MA		05/08/2023	9.499	427,168						525,000	03/22/2023
100135790		VOLCANO	HI		11/10/2023	7.990	427,172						570,000	09/26/2023
100138906		ORLANDO	FL		12/21/2023	8.625	427,184						541,000	11/03/2023
100134826		SAN DIEGO	CA		10/30/2023	8.250	427,203						1,115,000	09/26/2023
100128731		AURORA	CO		09/21/2023	7.999	427,212						530,000	08/22/2023
100144038		RICHARDSON	TX		03/07/2024	6.999	427,215						605,000	01/25/2024
100078535		UTRECHT	NLD		01/26/2022	3.250	427,227					(28,092)	520,005	12/01/2023
100078562		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.200	427,227					(28,092)	550,000	12/01/2023
100121068		NETHERLANDS	NLD		08/28/2023	6.100	427,227					(28,092)	970,200	12/01/2023
100136958		ASHEVILLE	NC		11/28/2023	7.625	427,246						575,000	10/02/2023
100103037		HOUSTON	TX		06/22/2023	8.750	427,246						620,000	02/03/2023
100164301		AUSTIN	TX		08/21/2024	7.490	427,268						531,000	07/01/2024
100170328		ELK GROVE	CA		10/08/2024	7.125	427,292						675,000	07/31/2024
100174833		PISCATAWAY	NJ		10/31/2024	9.250	427,361						575,000	05/01/2024
100119386		MOAB	UT		07/31/2023	7.125	427,373						621,000	05/30/2023
100055873		LONG BRANCH	NJ		03/26/2021	3.125	427,380						650,000	12/02/2020
100167064		SPRING HILL	FL		09/13/2024	8.625	427,396						483,000	06/25/2024
3340077862		SAG HARBOR	NY		08/26/2024	9.403	427,401						7,279,000	05/20/2024
100128405		ORLANDO	FL		09/15/2023	8.875	427,428						615,000	07/31/2023
100160057		LAS VEGAS	NV		07/17/2024	6.875	427,459						570,000	05/09/2024
100150868		ASHFORD	WA		05/08/2024	7.000	427,467						565,000	03/07/2024
100141490		RICHMOND	CA		01/30/2024	7.499	427,471						950,000	12/15/2023
100120969		LAKEWAY	TX		08/30/2023	7.375	427,487						575,000	06/29/2023
100088940		MIAMI	FL		11/15/2022	7.625	427,510						625,000	10/04/2022
100185726		ROTTERDAM	NLD		12/20/2024	6.310	427,537					(2,929)	874,000	12/02/2024
100151521		CANYON LAKE	CA		05/10/2024	7.875	427,538						530,000	03/18/2024
100160393		OAKLAND	CA		09/06/2024	8.000	427,538		(14)				650,000	08/14/2024
100130306		LAKESIDE	CA		09/28/2023	7.875	427,538						840,000	08/08/2023
100179788		NAPLES	FL		11/21/2024	7.000	427,544						580,000	08/21/2024
100153939		LOS ANGELES	CA		06/05/2024	8.125	427,570						655,000	05/09/2024
100186628		ROSEVILLE	CA		12/30/2024	5.750	427,605		2				710,000	10/22/2024
100067683		OAKLAND	CA		09/23/2021	3.499	427,619						900,000	08/05/2021
100160429		DANBURY	CT		07/19/2024	8.125	427,625						550,000	06/11/2024
100186656		SARASOTA	FL		12/30/2024	5.375	427,631		2				950,000	10/28/2024
100151247		EL PRADO	NM		05/10/2024	6.625	427,631						615,000	03/18/2024
100159546		CENTRAL ISLIP	NY		07/15/2024	7.875	427,647						550,000	06/13/2024
100185355		NEW BEDFORD	MA		12/20/2024	6.625	427,652		5				581,000	10/25/2024
100110481		PORTLAND	OR		06/30/2023	6.625	427,715						585,000	04/21/2023
100086259		BURNSVILLE	MN		09/29/2022	8.124	427,724						530,000	08/26/2022
100161020		ELK	WA		07/24/2024	7.500	427,728						569,000	05/22/2024
100179570		CUMMING	GA		11/21/2024	6.990	427,731		(21)				610,000	09/13/2024
100141486		COMMERCE	CA		01/30/2024	8.750	427,740						1,030,000	12/14/2023
100180856		KOOG AAN DE ZAAN	NLD		11/27/2024	5.150	427,744					(8,549)	590,000	10/31/2024
100087638		NIJMEGEN	NLD		09/27/2022	4.500	427,744					(28,136)	1,133,077	06/30/2024
100168515		WASHINGTON	UT		09/25/2024	7.125	427,767						560,000	08/02/2024
100174600		HESPERIA	CA		10/31/2024	10.375	427,769						475,000	02/05/2024
100134128		ATLANTA	GA		12/08/2023	9.750	427,825						499,000	10/06/2023
100172498		HEMET	CA		10/23/2024	6.375	427,837						545,000	09/03/2024
100164603		PALMDALE	CA		08/21/2024	5.750	427,843						640,000	06/29/2024
100135556		CHARLOTTE	NC		11/13/2023	7.875	427,851						605,000	09/27/2023
100156766		NORTH MIAMI	FL		06/26/2024	7.250	427,860						750,000	06/12/2024
100169678		MINNEOLA	FL		09/30/2024	7.500	427,877						524,000	07/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088988		MIAMI	FL		11/15/2022	9.500	427,890						590,000	10/11/2022
100170504		FORT MYERS	FL		10/09/2024	8.625	427,934						450,000	09/06/2024
100129498		ROSEVILLE	CA		09/29/2023	7.375	428,036						590,000	08/10/2023
100140978		LARGO	FL		03/28/2024	8.500	428,048						590,000	01/30/2024
100089599		DENVER	CO		01/30/2023	10.375	428,053						515,000	12/06/2022
100175027		WEST ROXBURY	MA		11/05/2024	6.499	428,072		8				575,000	10/18/2024
100168801		MIAMI	FL		09/26/2024	7.625	428,075						510,000	08/05/2024
100132450		CAPE CORAL	FL		11/03/2023	8.375	428,079						489,000	05/31/2023
100120552		SANTA ROSA BEACH	FL		08/18/2023	10.750	428,088						490,000	10/31/2023
100163970		KIHEI	HI		10/04/2024	7.500	428,105						520,000	08/22/2024
100156109		WATSONVILLE	CA		06/18/2024	7.375	428,119		31				546,000	05/02/2024
100182001		MONTEREY PARK	CA		12/12/2024	6.125	428,124		16				638,000	10/14/2024
100120124		TOMS RIVER	NJ		08/11/2023	7.625	428,130						575,000	06/28/2023
100141931		WOODLAND HILLS AREA LOS ANGEL	CA		03/27/2024	7.375	428,139						1,530,000	02/09/2024
100118850		CLOVIS	CA		08/30/2023	8.875	428,149						560,000	07/26/2023
100011990		NORCO	CA		03/08/2017	4.000	428,170						688,000	09/02/2016
100181264		DALLAS	TX		12/06/2024	6.625	428,190		11				578,000	10/31/2024
100179649		PHOENIX	AZ		11/21/2024	8.625	428,195		(25)				558,000	09/03/2024
100175351		ROCKLAND	MA		11/05/2024	7.500	428,242						600,000	09/17/2024
100136081		JACKSON	CA		12/18/2023	7.250	428,243						640,000	09/12/2023
100120392		FONTANA	CA		08/18/2023	8.750	428,245						460,000	07/11/2023
3500107833		OCALA	FL		09/30/2024	8.620	428,265						3,714,000	06/26/2024
100076571		TUCSON	AZ		12/16/2021	4.875	428,284		(590)				530,000	12/02/2021
100180031		VALLEY	AL		11/25/2024	6.625	428,299						585,000	09/25/2024
100140388		CHANDLER	AZ		01/18/2024	5.375	428,299						660,000	11/08/2023
100087448		N. MIAMI BEACH	FL		10/25/2022	5.875	428,331						630,000	04/29/2022
100091591		PINON HILLS	CA		03/07/2023	9.499	428,333						500,000	01/10/2023
100153950		GARDNER	MA		06/05/2024	7.875	428,363						560,000	05/15/2024
100138096		DAMASCUS	MD		12/13/2023	10.750	428,382						515,000	11/16/2023
100164041		ELGIN	IL		08/21/2024	9.125	428,403						520,000	05/08/2024
100120833		DAVIE	FL		08/25/2023	9.875	428,405						470,000	06/28/2023
100166932		HOUSTON	TX		09/13/2024	7.625	428,408						555,000	07/19/2024
100147759		DAYTONA BEACH	FL		04/08/2024	7.625	428,408						605,000	02/23/2024
100166435		WHITING	NJ		10/31/2024	7.125	428,411						550,000	09/13/2024
100176935		MIAMI GARDENS	FL		11/15/2024	7.000	428,415		(24)				585,000	10/15/2024
100158410		UNITED KINGDOM	GBR		07/09/2024	3.590	428,425		10,239			(9,275)	465,000	06/10/2022
100088039		WASHINGTON	DC		10/25/2022	9.125	428,431						570,000	09/30/2022
100107961		VANCOUVER	WA		06/29/2023	9.000	428,434						580,000	06/09/2023
100030903		OZONE PARK	NY		04/09/2019	4.974	428,434		(724)				603,250	09/24/2017
100088324		FRAMINGHAM	MA		11/10/2022	9.374	428,474						650,000	09/23/2022
100133348		FARMINGVILLE	NY		11/21/2023	7.625	428,477						550,000	08/22/2023
100153338		KEY WEST	FL		05/30/2024	6.990	428,485						575,000	04/02/2024
100107916		ELIZABETH	NJ		06/29/2023	8.250	428,489						680,000	05/18/2023
100185094		DALLAS	TX		12/20/2024	6.625	428,490		6				578,000	10/31/2024
100080474		FONTANA	CA		03/24/2022	5.325	428,506						615,000	02/17/2022
100142408		OREGON CITY	OR		02/02/2024	9.250	428,539						535,000	01/19/2024
100171114		SURPRISE	AZ		11/22/2024	8.000	428,543		(20)				472,000	10/09/2024
100099933		GEORGETOWN	TX		03/28/2023	8.250	428,556						535,000	02/14/2023
100078729		POWAY	CA		02/25/2022	3.875	428,557						868,000	12/09/2021
100168160		EVERETT	WA		09/20/2024	6.990	428,557						610,000	04/10/2024
100156146		SUNRISE	FL		07/25/2024	7.875	428,561						520,000	06/12/2024
100118927		WOODBRIDGE	VA		07/27/2023	9.375	428,600						490,000	06/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117607		MANCHESTER	NH		07/20/2023	8.459	428,601						590,000	03/01/2024
100109880		NANUET	NY		06/22/2023	7.625	428,637						635,000	05/15/2023
100169749		SAN DIEGO	CA		09/30/2024	7.500	428,657						565,000	06/24/2024
100076606		SACRAMENTO	CA		12/16/2021	4.500	428,667		(327)				515,000	11/19/2021
100153876		HESPERIA	CA		06/05/2024	8.875	428,680						510,000	04/30/2024
100109088		POCONO LAKE	PA		06/05/2023	7.375	428,703						582,000	04/26/2023
100185368		EVERETT	WA		12/20/2024	6.125	428,718		10				650,000	10/24/2024
100165512		BRADENTON	FL		08/29/2024	6.000	428,726						645,000	06/20/2024
100164508		WINCHESTER	CA		08/21/2024	7.125	428,729						604,000	07/19/2024
100144365		JACKSON	NJ		03/07/2024	7.500	428,745						665,000	12/15/2023
100184958		PEMBROKE PARK	FL		12/19/2024	7.624	428,760		(11)				525,000	11/20/2024
100057822		PORTLAND	OR		06/30/2021	3.750	428,781						599,000	05/14/2021
100165406		NAPLES	FL		08/29/2024	7.625	428,788						560,000	06/10/2024
100065582		FULLERTON	CA		07/28/2021	3.875	428,802						875,000	04/24/2021
4010081121		WARREN	MI		09/27/2024	7.240	428,811						561,000	07/09/2024
100159842		POMPANO BEACH	FL		08/16/2024	7.490	428,832						680,000	01/19/2024
100148022		WINCHESTER	CA		04/10/2024	6.000	428,840						630,000	02/09/2024
100153274		BACKUS	MN		05/30/2024	6.990	428,865						580,000	04/11/2024
100137603		PELHAM	NH		12/08/2023	8.625	428,899						601,000	10/18/2023
100171546		ROSEVILLE	CA		10/16/2024	6.250	428,931						540,000	08/13/2024
3410000569		SUMMIT	NJ		10/09/2024	8.576	428,944						4,950,000	09/06/2024
100081081		SAN DIEGO	CA		03/18/2022	3.625	428,991						800,000	01/20/2022
100145161		UNITED KINGDOM	GBR		03/12/2024	3.350	429,013		20,246			(9,297)	430,000	12/11/2019
100186558		KISSIMMEE	FL		12/30/2024	8.125	429,028		(1)				494,000	10/23/2024
100132556		LOXAHATCHEE	FL		11/03/2023	8.875	429,033						530,000	07/12/2023
100185155		PALMDALE	CA		12/20/2024	7.375	429,037		1				659,000	11/20/2024
100148290		TIGARD	OR		04/12/2024	6.125	429,070						582,000	03/01/2024
100079278		FARMERS BRANCH	TX		02/28/2022	4.875	429,130						540,000	01/26/2022
100186637		SONOMA	CA		12/30/2024	5.875	429,194		1				1,048,000	10/08/2024
100133855		RIALTO	CA		10/20/2023	8.625	429,194						570,000	09/27/2023
100043768		JAMAICA	NY		08/13/2020	4.625	429,203						584,250	11/25/2019
100118980		LAS VEGAS	NV		07/27/2023	7.750	429,215						540,000	06/27/2023
100155950		PORTLAND	OR		06/17/2024	7.625	429,227						695,000	04/23/2024
100088066		TEMECULA	CA		10/25/2022	7.124	429,263						595,000	09/13/2022
3340080181		CENTER MORICHES	NY		07/29/2024	9.445	429,264						1,480,000	06/18/2024
100136086		HOLLAND	MI		12/18/2023	8.625	429,264						580,000	11/28/2023
100162695		MONTE VISTA	CO		08/12/2024	8.375	429,284						556,000	05/29/2024
100141286		SEATTLE	WA		01/30/2024	8.000	429,292						670,000	12/01/2023
100178231		TULSA	OK		11/19/2024	7.999	429,305						485,000	10/29/2024
100156213		HELOTES	TX		06/20/2024	7.750	429,311						525,000	05/07/2024
100081257		PUYALLUP	WA		03/18/2022	3.625	429,319						592,000	12/22/2021
100181219		BOWIE	MD		12/06/2024	7.499	429,328						535,000	11/19/2024
100137400		OROVILLE	CA		01/11/2024	10.000	429,330						505,000	11/22/2023
100158551		BURIEN	WA		07/10/2024	8.125	429,332						600,000	05/01/2024
3340083311		YONKERS	NY		10/10/2024	8.425	429,343						1,596,000	08/28/2024
100182503		GRAND JUNCTION	CO		12/12/2024	6.490	429,349		4				580,000	10/17/2024
100147519		WEST PALM BEACH	FL		04/03/2024	7.625	429,354						560,000	02/22/2024
100152713		MORENO VALLEY	CA		05/17/2024	7.625	429,363						540,000	04/03/2024
100088110		ORMOND BEACH	FL		10/25/2022	7.875	429,373						624,686	09/09/2022
100164881		GILBERT	AZ		08/26/2024	8.125	429,380						630,000	07/11/2024
100167797		ROOSEVELT	NY		09/19/2024	7.999	429,387						525,000	08/09/2024
3340084712		HYDE PARK	MA		09/26/2024	9.131	429,390						2,800,000	08/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129399		GARDEN GROVE	CA		09/26/2023	7.500	429,391						587,000	07/18/2023
100134763		WINCHESTER	CA		10/30/2023	8.375	429,392						622,000	09/28/2023
100090243		BUMPASS	VA		01/13/2023	8.500	429,392						625,000	11/30/2022
100087811		SANTA CLARA	UT		11/17/2022	7.875	429,417						580,000	10/11/2022
100154764		CROCKETT	CA		07/19/2024	7.125	429,428						712,000	01/22/2024
100180300		TEHACHAPI	CA		11/25/2024	6.125	429,441						640,000	09/20/2024
100166436		PAYSON	AZ		10/31/2024	6.750	429,474						525,000	09/12/2024
100114738		CAPE CORAL	FL		07/07/2023	8.250	429,494						535,000	05/31/2023
100114890		NAPLES	FL		07/13/2023	7.250	429,498						580,000	06/07/2023
100156763		CHICAGO	IL		06/26/2024	7.750	429,510						550,000	06/14/2024
100114961		ELK GROVE	CA		07/14/2023	7.875	429,547						575,000	05/15/2023
100150474		COACHELLA	CA		05/03/2024	6.500	429,552						554,000	12/05/2023
100164349		ELK GROVE	CA		08/21/2024	6.875	429,578						613,000	06/03/2024
100084644		FAIRFIELD	CA		08/02/2022	6.500	429,586						600,000	06/21/2022
100149031		NAPLES	FL		04/19/2024	7.875	429,587						580,000	03/04/2024
100136714		AUBURN	WA		01/25/2024	8.875	429,599						555,000	11/15/2023
100161408		HIALEAH	FL		07/26/2024	7.875	429,621						535,000	05/10/2024
100171445		PAYSON	AZ		10/16/2024	7.500	429,656						542,000	09/10/2024
100081564		NEWARK	NJ		03/14/2022	4.900	429,693						550,000	02/17/2022
100026741		SPARTA	NJ		09/26/2018	4.943	429,723						825,000	03/22/2024
100116590		MIAMI BEACH	FL		07/20/2023	8.875	429,735						559,000	03/01/2024
100088216		REDLANDS	CA		10/19/2022	6.875	429,738		58				580,000	07/14/2022
100159400		SANTA MARIA	CA		07/15/2024	7.625	429,789						525,000	05/22/2024
100134846		DAVENPORT	FL		10/30/2023	8.375	429,794						554,000	09/27/2023
100131700		SEATTLE	WA		10/06/2023	7.500	429,801						575,000	10/12/2022
100181331		NEWARK	DE		12/06/2024	6.875	429,811		(9)				885,000	11/11/2024
100128286		MIAMI	FL		09/14/2023	8.999	429,822						473,000	08/03/2023
100079728		HUFFMAN	TX		04/08/2022	4.625	429,830						557,800	01/21/2022
100117076		ANAHEIM	CA		07/20/2023	7.750	429,831						722,000	03/01/2024
100128172		WILMINGTON	VT		09/18/2023	7.375	429,835						670,000	08/04/2023
100080242		NORTH BRUNSWICK	NJ		02/25/2022	6.500	429,840						610,000	02/11/2022
100118712		HIALEAH	FL		07/25/2023	7.875	429,847		(26)				610,000	05/26/2023
100080920		STOCKTON	CA		04/01/2022	4.875	429,848						565,000	02/09/2022
100147277		ELIZABETH	NJ		03/28/2024	8.040	429,853						630,000	03/01/2024
100174250		SKY VALLEY	GA		10/31/2024	6.750	429,862						745,000	01/09/2024
100164156		STOCKTON	CA		08/21/2024	8.875	429,907						600,000	07/24/2024
100133663		KILL DEVIL HILLS	NC		10/23/2023	7.490	429,918						620,000	09/01/2023
40100079699		LANSING	MI		08/27/2024	8.100	429,924						765,000	06/25/2024
100172496		CEDAR PARK	TX		10/23/2024	6.875	429,935						589,000	09/06/2024
3300005187		SPRING VALLEY	NY		10/09/2024	8.855	429,936						2,920,000	06/27/2024
100078679		MURRIETA	CA		02/02/2022	3.875	429,943						660,000	12/06/2021
100114835		WEST GLACIER	MT		07/10/2023	5.875	429,947						656,000	05/17/2023
100169765		GARFIELD	NJ		09/30/2024	7.500	429,951						615,000	07/03/2024
100169685		CASTLE PINES	CO		09/30/2024	7.500	429,953						570,000	06/21/2024
100170361		SAINT SIMONS ISLAND	GA		10/08/2024	7.500	429,998						530,000	08/23/2024
100065128		SAN JOSE	CA		07/14/2021	3.625	429,999						800,000	04/28/2021
100115460		MCDONOUGH	GA		07/17/2023	7.750	430,001		(74)				563,000	06/14/2023
3310061101		NASHVILLE	TN		12/22/2023	8.498	430,013						2,280,000	09/28/2023
100049680		WALDORF	MD		11/20/2020	4.250	430,014						465,500	07/31/2020
100145630		UNITED KINGDOM	GBR		03/12/2024	9.500	430,019		15,302			(9,318)	439,999	02/11/2020
100146622		BEAUMONT	CA		03/20/2024	9.625	430,046						570,000	02/05/2024
100181510		BIRMINGHAM	MI		12/06/2024	9.000	430,049		(31)				537,000	10/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078031		GARDNERVILLE	NV		01/12/2022	4.705	430,050						1,709,000	12/22/2021
100142824		WOODLAND HILLS	CA		02/08/2024	7.500	430,075						1,316,000	01/04/2024
100153613		BLOOMINGTON	MN		05/31/2024	9.875	430,117						533,000	04/26/2024
100100340		JAMAICA	NY		04/27/2023	6.000	430,120						580,000	02/23/2022
100154587		SANTA CLARITA	CA		06/14/2024	7.875	430,136						575,000	05/20/2024
100171566		ROUND ROCK	TX		10/16/2024	7.000	430,137						535,000	08/22/2024
100181366		HIALEAH	FL		12/06/2024	6.750	430,140		(5)				586,000	11/19/2024
100167456		LOUISVILLE	KY		09/16/2024	6.750	430,142						565,000	07/26/2024
100120367		KISSIMMEE	FL		08/18/2023	8.499	430,144						534,000	07/06/2023
100076016		BONNEY LAKE	WA		01/07/2022	4.500	430,152						550,000	10/20/2021
100144243		WESTERVILLE	OH		03/08/2024	9.000	430,175						515,000	02/09/2024
100120136		HENDERSON	NV		08/11/2023	7.500	430,183						580,000	06/23/2023
100115789		ORLANDO	FL		07/20/2023	7.625	430,194						545,000	05/15/2023
100154528		LANCASTER	CA		06/14/2024	7.999	430,206						585,000	05/29/2024
100176199		CASPER	WY		12/20/2024	7.625	430,209		(7)				606,000	11/22/2024
100128521		WILDOMAR	CA		09/15/2023	10.375	430,214		(15)				532,000	07/28/2023
100165565		QUEEN CREEK	AZ		08/29/2024	7.500	430,217						570,000	07/10/2024
100174147		AUSTIN	TX		10/31/2024	7.625	430,224						520,000	08/25/2023
100147828		KENT	WA		04/08/2024	7.125	430,226						570,000	02/08/2024
100054329		OXNARD	CA		03/23/2021	3.375	430,241						755,000	12/31/2020
100100645		EAGLE POINT	OR		03/28/2023	8.125	430,241						580,000	01/09/2023
100099559		LYNN	MA		02/17/2023	8.875	430,260						615,000	02/01/2023
100103543		MORENO VALLEY	CA		05/08/2023	8.625	430,278						530,000	03/09/2023
100181675		COEUR D ALENE	ID		12/11/2024	6.750	430,288		(10)				565,000	10/25/2024
100146779		LYNWOOD	CA		03/20/2024	6.999	430,308						690,000	02/15/2024
100182216		PUYALLUP	WA		12/12/2024	7.500	430,334		(6)				500,000	11/06/2024
100115923		SEMINOLE	FL		07/20/2023	7.500	430,403						578,000	05/23/2023
100129541		PUYALLUP	WA		09/29/2023	7.375	430,426						575,000	07/24/2023
100116976		BAYSIDE	NY		07/20/2023	3.750	430,427						1,355,000	03/01/2024
100087934		DENVER	CO		10/25/2022	8.375	430,444						581,000	09/20/2022
100173345		MANTECA	CA		10/30/2024	7.000	430,496						640,000	09/12/2024
100078998		CLOVIS	CA		02/24/2022	4.250	430,542						640,000	01/12/2022
100107830		LAKE WORTH BEACH	FL		05/19/2023	10.375	430,546						533,000	05/01/2023
100136654		COACHELLA	CA		01/25/2024	9.125	430,548						565,000	11/01/2023
100156188		LAS VEGAS	NV		06/20/2024	7.625	430,552						568,000	04/11/2024
100162014		PHOENIX	AZ		07/31/2024	7.125	430,559						800,000	06/19/2024
100090102		KANSAS CITY	MO		01/13/2023	8.750	430,564						576,000	11/15/2022
100160999		TACOMA	WA		07/24/2024	7.990	430,586						605,000	05/22/2024
100117307		EASTVALE	CA		07/20/2023	3.625	430,593						829,000	03/01/2024
100132099		HAMILTON	NJ		10/13/2023	7.625	430,616						575,000	08/14/2023
100120444		PEMBROKE PINES	FL		08/18/2023	7.375	430,638		99				635,000	07/17/2023
100071945		CARMICHAEL	CA		11/19/2021	5.125	430,667						485,000	10/06/2021
100150842		PHOENIX	AZ		05/08/2024	7.500	430,680						575,000	03/06/2024
100173726		COMMERCIAL POINT	OH		10/30/2024	7.250	430,740						520,000	09/16/2024
100147187		TOTOWA	NJ		03/28/2024	7.920	430,754						650,000	02/28/2024
100182201		DACULA	GA		12/12/2024	6.250	430,759		28				497,000	09/30/2024
100156653		ORANGEVALE	CA		06/24/2024	8.125	430,788						545,000	05/02/2024
100076762		VERO BEACH	FL		12/30/2021	4.875	430,797						485,000	12/02/2021
100076742		NEWPORT BEACH	CA		12/30/2021	3.875	430,797		(208)				2,650,000	12/13/2021
100132784		DALLAS	TX		11/03/2023	7.625	430,805						641,000	08/24/2023
100118999		SANTA CLARITA	CA		07/27/2023	8.625	430,846						520,000	06/27/2023
100084512		BREMERTON	WA		09/02/2022	7.000	430,853						585,000	07/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154064		SCOTTSDALE	AZ		06/06/2024	7.000	430,867						2,850,000	03/25/2024
100179915		AURORA	CO		11/25/2024	7.500	430,869		(11)				500,000	10/02/2024
100089966		BRUNSWICK	ME		01/26/2023	9.250	430,885						618,500	11/30/2022
100030721		BENICIA	CA		04/09/2019	3.500	430,900						693,500	10/05/2018
100145744		UNITED KINGDOM	GBR		03/12/2024	9.500	430,916		17,250			(9,350)	434,971	12/13/2019
100172738		PICO RIVERA	CA		11/21/2024	6.875	430,919						910,000	10/28/2024
100065127		WESTMINSTER	CA		07/14/2021	3.624	430,927						975,000	05/13/2021
100185324		WALLER	TX		12/20/2024	6.990	430,935		2				615,000	10/31/2024
100164186		MORENO VALLEY	CA		08/21/2024	7.625	430,938						560,000	07/25/2024
100119269		ROCKLIN	CA		07/31/2023	7.125	430,942						595,000	06/26/2023
100082875		DE LEON SPRINGS	FL		05/17/2022	6.625	430,950						480,000	03/22/2022
100181653		MARION	NC		12/11/2024	7.500	430,961		(19)				558,000	09/05/2024
100110582		NEW FAIRVIEW	TX		06/30/2023	7.625	430,966						596,000	05/08/2023
100159423		FAIR LAWN	NJ		07/15/2024	8.125	430,966						535,000	05/22/2024
100140139		AURORA	CO		01/09/2024	8.125	430,984						535,000	11/15/2023
100128743		HEMPSTEAD	NY		09/21/2023	7.499	431,010						560,000	08/31/2023
100175547		JACKSONVILLE	FL		11/08/2024	7.875	431,043		(59)				550,000	10/17/2024
100055387		WESTMINSTER	CA		03/23/2021	3.750	431,048						575,000	01/02/2021
100082352		SAN DIEGO	CA		04/14/2022	5.500	431,051						550,000	03/15/2022
100141593		SKOKIE	IL		01/30/2024	8.375	431,052						545,000	12/18/2023
100145800		APPLE VALLEY	CA		05/08/2024	8.500	431,057						500,000	03/14/2024
100110349		PERRY HALL	MD		06/30/2023	7.500	431,070						619,000	05/04/2023
100140723		EL CAJON	CA		02/08/2024	7.625	431,101						830,000	01/23/2024
100090229		MIAMI	FL		01/13/2023	8.500	431,108						895,000	11/17/2022
100083408		EMMELOORD	NLD		05/27/2022	3.550	431,110					(28,347)	523,694	12/01/2023
100083410		EMMELOORD	NLD		05/27/2022	3.550	431,110					(28,347)	523,694	12/01/2023
100086298		EMMELOORD	NLD		08/29/2022	4.100	431,110					(28,347)	523,213	12/01/2023
100173667		GRONINGEN	NLD		10/29/2024	5.450	431,110					(18,982)	520,313	09/27/2024
100091500		LINDEN	NJ		01/20/2023	7.990	431,125		4,637				638,000	12/27/2022
100079251		PATTERSON	CA		02/25/2022	4.750	431,157						540,000	01/24/2022
100091929		CONCORD	CA		02/03/2023	8.500	431,159						745,000	01/11/2023
100158278		UNITED KINGDOM	GBR		07/09/2024	9.750	431,172		86			(9,335)	500,000	10/29/2021
100174500		ELIZABETH	NJ		10/31/2024	8.625	431,190						618,000	02/08/2024
100162551		LAS VEGAS	NV		08/12/2024	6.999	431,209						610,000	07/01/2024
100135262		NEW SMYRNA BEACH	FL		11/08/2023	7.490	431,219						589,000	09/12/2023
3340081073		BELLEROSE	NY		08/26/2024	9.265	431,244						1,676,000	07/10/2024
100146937		FOREST GROVE	OR		03/26/2024	7.500	431,244						585,000	01/29/2024
100128198		BAYVILLE	NJ		09/18/2023	7.625	431,287						495,000	08/14/2023
100166064		SEVIERVILLE	TN		09/09/2024	7.624	431,290						482,000	07/16/2024
100117002		PALATKA	FL		07/20/2023	5.875	431,293						680,000	03/01/2024
100182708		MURRELLS INLET	SC		12/12/2024	7.500	431,310		(16)				565,000	10/25/2024
100110281		JACKSON	NJ		06/30/2023	6.990	431,327						580,000	05/15/2023
100115360		WHITTIER	CA		07/17/2023	7.750	431,334						575,000	06/02/2023
100082789		HEERLEN	NLD		04/27/2022	3.450	431,369					(28,364)	555,333	06/30/2024
100170205		YAKIMA	WA		10/08/2024	7.500	431,372						522,500	07/22/2024
100136411		INDIAN SHORES	FL		11/20/2023	7.500	431,382						615,000	09/27/2023
100114537		JUNCTION CITY	OR		06/29/2023	9.250	431,460						525,000	05/22/2023
100127589		IRVING	TX		09/08/2023	6.125	431,468						710,000	07/11/2023
100175339		QUEEN CREEK	AZ		11/05/2024	6.875	431,469						542,000	09/17/2024
100102115		CYPRESS	TX		04/14/2023	9.250	431,492						475,000	03/03/2023
100180581		STOCKTON	CA		11/26/2024	7.625	431,497		(54)				520,000	11/05/2024
100142779		KERRVILLE	TX		02/08/2024	8.375	431,507						590,000	11/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151839		DANBURY	CT		05/10/2024	8.375	431,512						581,000	04/23/2024
100141223		SAN DIEGO	CA		01/30/2024	9.125	431,533						980,000	11/28/2023
100103874		SOUTH ORANGE	NJ		05/10/2023	7.317	431,538						720,000	03/31/2023
100182380		GILFORD	NH		12/12/2024	8.000	431,551		(22)				520,000	10/28/2024
100071915		SCOTTSDALE	AZ		11/19/2021	4.000	431,559						750,000	10/13/2021
100169594		CAPE CORAL	FL		09/30/2024	8.625	431,644		(69)				530,000	07/17/2024
100147732		CREST HILL	IL		04/08/2024	7.625	431,664						565,000	02/20/2024
100164096		LA VERNE	CA		08/21/2024	7.999	431,704						1,085,000	07/22/2024
100151283		ANDERSON	SC		05/10/2024	8.625	431,739						546,000	03/15/2024
100138383		ROCKY POINT	NY		12/18/2023	8.499	431,769						550,000	11/10/2023
100165681		KISSIMMEE	FL		10/04/2024	7.250	431,774						624,000	08/20/2024
100171869		CHARLOTTE	NC		10/17/2024	6.625	431,778						567,000	08/05/2024
100150482		ROSEVILLE	CA		05/03/2024	6.990	431,790						575,000	01/27/2024
100150184		LOS ANGELES	CA		04/30/2024	7.250	431,808						630,000	03/14/2024
100152329		LATHROP	CA		05/17/2024	6.500	431,813						694,000	03/11/2024
100180178		PERRIS	CA		11/25/2024	8.249	431,834						495,000	10/22/2024
100116173		SAN JUAN CAPISTRANO	CA		07/20/2023	4.875	431,845						685,000	03/01/2024
100141914		MENIFEE	CA		03/27/2024	8.500	431,899						607,500	02/16/2024
100118139		HEMET	CA		07/20/2023	9.375	431,928						537,000	03/01/2024
100101008		BLOOMINGTON	MN		04/28/2023	3.875	431,933		1,874				782,000	12/23/2021
100082162		NEW RIVER	AZ		04/14/2022	4.625	431,943						846,000	02/28/2022
100176810		CARSON CITY	NV		11/15/2024	7.875	431,948						517,000	09/25/2024
100142957		GOLDEN	CO		02/09/2024	7.624	431,956						655,000	12/15/2023
100132643		PORTLAND	OR		11/03/2023	8.625	431,964		(37)				570,000	08/11/2023
100120938		GEORGETOWN	TX		08/30/2023	6.990	432,004						506,000	06/23/2023
100162529		MARYSVILLE	WA		08/12/2024	6.874	432,013						577,000	07/02/2024
100151163		ALEDO	TX		05/09/2024	8.374	432,022						594,000	04/10/2024
100142224		DELRAY BEACH	FL		03/15/2024	7.750	432,044						855,000	01/23/2024
100186317		SEVIERVILLE	TN		12/30/2024	7.375	432,054		(1)				675,000	11/15/2024
100132116		LAWNDALE	CA		10/13/2023	6.875	432,058						605,000	07/24/2023
100080345		SAN JOSE	CA		02/28/2022	4.125	432,081						920,000	01/19/2022
100116296		ANTIOCH	CA		07/20/2023	4.250	432,111						820,000	03/01/2024
100181360		PALMDALE	CA		12/06/2024	7.499	432,160		(15)				530,000	11/12/2024
100144643		MANTECA	CA		03/13/2024	7.125	432,161						615,000	02/01/2024
100148107		NOVATO	CA		04/10/2024	7.500	432,162						549,950	02/14/2024
100133608		NAGS HEAD	NC		10/23/2023	7.500	432,163						558,000	08/23/2023
100181593		PALMER	AK		12/09/2024	7.350	432,195		555				629,000	10/31/2024
100127970		SMYRNA	TN		09/08/2023	6.750	432,205						580,000	11/04/2021
100165390		WASHINGTON	DC		08/29/2024	7.500	432,209						820,000	06/06/2024
100169597		GREENEHAVEN	AZ		09/30/2024	7.500	432,251						543,000	07/22/2024
100172430		PORT ORCHARD	WA		10/23/2024	7.000	432,253						600,000	08/09/2024
100102464		SAN DIEGO	CA		06/07/2023	6.999	432,262						574,000	09/22/2022
100079496		ORLANDO	FL		04/25/2022	4.000	432,274						712,000	01/14/2022
100149993		KATY	TX		06/07/2024	8.500	432,295						470,000	04/18/2024
100120964		SANTA ROSA BEACH	FL		08/30/2023	7.625	432,300						555,000	06/30/2023
100117219		PANAMA CITY BEACH	FL		07/20/2023	7.375	432,307						594,900	03/01/2024
100116088		NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023	5.625	432,309						820,000	03/01/2024
100102125		RIALTO	CA		04/14/2023	9.625	432,321						500,000	02/22/2023
100086130		SAINT JOHNS	FL		10/07/2022	8.000	432,349						572,000	08/23/2022
3340070948		AUSTIN	TX		02/29/2024	9.512	432,353						2,370,000	02/08/2024
100109001		LAKE ARROWHEAD	CA		05/31/2023	7.500	432,376						1,426,000	05/03/2023
100172373		CLERMONT	FL		10/23/2024	6.990	432,378						563,000	07/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116756		ELK GROVE	CA		07/20/2023	4.250	432,400						790,000	03/01/2024
100144135		ROCKVILLE	MD		03/07/2024	7.375	432,407						550,000	01/12/2024
100161415		ROSEVILLE	CA		07/29/2024	7.625	432,421						564,990	04/09/2024
100100885		ALEXANDRIA	VA		04/28/2023	5.750	432,439						600,000	12/27/2021
3410000552		LIVINGSTON	NJ		09/24/2024	9.016	432,444						6,150,000	08/05/2024
100168009		ALGONQUIN	IL		09/20/2024	7.250	432,456						600,000	08/22/2024
100141446		SALINAS	CA		01/30/2024	8.250	432,458		15				675,000	12/21/2023
100186726		GLENDALE	CA		12/31/2024	7.875	432,461		89				560,000	06/25/2024
100115487		OXNARD	CA		07/17/2023	8.750	432,464		(14)				535,000	06/14/2023
100140197		PANAMA CITY BEACH	FL		01/11/2024	10.125	432,479						535,000	11/02/2023
100174020		BOYNTON BEACH	FL		10/31/2024	7.750	432,485						635,000	07/31/2024
3310072901		HOUSTON	TX		05/10/2024	8.498	432,486						2,250,000	03/14/2024
100157688		NEW SMYRNA BEACH	FL		06/28/2024	7.875	432,500						535,000	04/09/2024
100139946		BAYONNE	NJ		01/09/2024	7.875	432,509						570,000	11/29/2023
100115007		KNOXVILLE	TN		07/14/2023	6.990	432,526						590,000	04/15/2023
100154598		DANBURY	CT		06/14/2024	7.625	432,546						530,000	05/30/2024
100182357		JACKSONVILLE BEACH	FL		12/12/2024	7.125	432,548		(7)				535,000	10/21/2024
100147801		PHILADELPHIA	PA		04/08/2024	6.990	432,589						577,000	02/12/2024
100147808		SANDPOINT	ID		04/08/2024	7.500	432,597						570,000	02/06/2024
100110169		LOS ANGELES	CA		06/30/2023	6.375	432,619						620,000	05/05/2023
100031296		SALINAS	CA		03/29/2019	3.500	432,625						549,000	12/09/2018
100164142		SAN FRANCISCO	CA		08/21/2024	7.875	432,634						1,620,000	07/29/2024
100165656		TUMWATER	WA		10/04/2024	7.250	432,638						530,000	09/13/2024
100083234		FULLERTON	CA		05/10/2022	5.750	432,643						550,000	03/07/2022
100158963		MADERA	CA		08/15/2024	7.875	432,656						556,000	07/09/2024
100126282		IRVINGTON	NJ		08/30/2023	7.790	432,662						580,000	08/01/2023
100135356		SOUTH LAKE TAHOE	CA		11/13/2023	7.375	432,676						590,000	08/28/2023
100150109		AZLE	TX		06/14/2024	8.250	432,724						570,000	04/29/2024
100083262		MURRIETA	CA		05/10/2022	6.625	432,730						670,000	03/14/2022
100147662		PEYTON	CO		04/04/2024	9.875	432,736						496,000	03/08/2024
100145107		UNITED KINGDOM	GBR		03/12/2024	3.440	432,752		19,815			(9,449)	440,020	05/18/2020
100109959		ATLANTA	GA		06/22/2023	8.112	432,802						645,000	05/15/2023
100181913		MARATHON	FL		12/12/2024	6.625	432,806		(1)				750,000	10/01/2024
100156050		NEW SMYRNA BEACH	FL		06/18/2024	7.500	432,816						531,000	04/01/2024
100173755		LAKE WORTH BEACH	FL		10/30/2024	7.500	432,821						565,000	09/06/2024
100170418		HENDERSON	NV		10/09/2024	6.375	432,828		12				550,000	09/13/2024
100138712		SAN TAN VALLEY	AZ		02/02/2024	10.250	432,840						501,000	12/14/2023
100087449		ANAHEIM	CA		10/25/2022	5.625	432,871						730,000	05/09/2022
100169735		PERRIS	CA		09/30/2024	7.500	432,871						599,000	07/19/2024
100158393		UNITED KINGDOM	GBR		07/09/2024	3.640	432,878		10,980			(9,372)	800,000	05/20/2022
100119972		ST SIMONS ISLAND	GA		08/11/2023	7.625	432,882						550,000	06/30/2023
100156511		LAS VEGAS	NV		06/24/2024	7.375	432,893						538,000	04/29/2024
100141978		TAMARAC	FL		02/29/2024	8.875	432,894						550,000	01/16/2024
100156207		BRADENTON	FL		06/20/2024	9.625	432,899						541,000	05/03/2024
100153816		BEL AIR	MD		07/10/2024	8.990	432,932						570,000	12/13/2023
100156494		ALBRIGHTSVILLE	PA		06/24/2024	7.625	432,969						535,000	04/29/2024
100114571		CHICAGO	IL		06/29/2023	8.625	432,998						552,000	05/26/2023
100139212		NORTHRIDGE AREA LOS ANGELES	CA		12/28/2023	8.250	433,020		2,687				710,000	11/29/2023
100137223		PHILADELPHIA	PA		11/29/2023	8.375	433,036						580,000	10/24/2023
100168517		PORT ORCHARD	WA		09/25/2024	6.625	433,036						578,000	07/23/2024
100133575		ARLINGTON	VA		10/23/2023	7.500	433,046						599,000	09/12/2023
100180049		LEADVILLE	CO		11/25/2024	6.624	433,056		(7)				630,000	10/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139534		WEST MILFORD	NJ		12/28/2023	9.875	433,066						525,000	12/08/2023
100054333		BERGENFIELD	NJ		03/23/2021	5.000	433,070						423,000	01/03/2021
100154336		CHICAGO	IL		06/07/2024	10.375	433,091						536,000	05/28/2024
100048864		EAST NORTHPORT	NY		11/20/2020	4.250	433,096						398,050	07/31/2020
100141549		CORONA	CA		01/30/2024	6.999	433,124						629,000	01/02/2024
100159529		CASTLE ROCK	CO		07/15/2024	8.875	433,124						645,000	05/13/2024
100109993		HAVERSTRAW	NY		06/22/2023	7.649	433,161						570,000	05/22/2023
100185862		ABINGTON	MA		12/26/2024	7.250	433,173		2				562,000	12/03/2024
100084788		MIDVALE	UT		08/02/2022	8.250	433,176						502,000	07/08/2022
100078656		HESPERIA	CA		02/02/2022	4.250	433,186						567,000	11/19/2021
100109334		MIAMI	FL		06/12/2023	7.625	433,187						665,000	04/11/2023
100060159		HOLMES BEACH	FL		06/25/2021	3.750	433,191						650,000	03/26/2021
100060160		HOLMES BEACH	FL		06/25/2021	3.750	433,191						650,000	03/26/2021
3310078249		SHORT HILLS	NJ		09/10/2024	8.666	433,204						3,650,000	05/31/2024
100067726		SAN CLEMENTE	CA		09/23/2021	3.875	433,220						1,255,000	08/07/2021
100166056		SAN ANTONIO	TX		09/09/2024	7.375	433,232						607,000	07/30/2024
100148501		NAPLES	TX		04/12/2024	7.125	433,234						546,000	02/27/2024
100169667		PLACERVILLE	CA		09/30/2024	7.375	433,248						587,000	05/30/2024
100172218		OSSIPEE	NH		10/17/2024	8.125	433,285						604,000	09/23/2024
100091123		LOS ANGELES	CA		01/31/2023	7.999	433,314						870,000	12/29/2022
100154691		SARATOGA SPRINGS	UT		07/19/2024	6.500	433,322						730,000	02/28/2024
100025252		LYNWOOD	CA		09/20/2018	4.875	433,326						565,250	04/30/2018
100141001		SANTA CLARITA	CA		02/20/2024	9.625	433,355						525,000	01/16/2024
100152927		SHELTON	CT		06/27/2024	8.875	433,361						493,000	05/23/2024
100065085		PHILADELPHIA	PA		07/14/2021	3.999	433,374						690,000	06/03/2021
100173801		MIAMI	FL		10/30/2024	7.375	433,389						700,000	09/24/2024
100110213		RENO	NV		06/30/2023	6.625	433,400						588,000	05/18/2023
100170897		ELK GROVE	CA		10/11/2024	7.375	433,430						720,000	07/30/2024
100142419		NAPLES	FL		02/05/2024	9.500	433,445						480,000	12/22/2023
100170171		ROSEVILLE	CA		10/08/2024	7.124	433,456						600,000	08/09/2024
100176874		BELLEVUE	WA		11/15/2024	7.375	433,461		(25)				973,000	08/28/2024
100131821		KNIGHTDALE	NC		10/06/2023	8.875	433,475						505,000	09/22/2023
100118765		ROSEVILLE	CA		07/25/2023	8.250	433,485						538,000	05/22/2023
100055005		FAIR OAKS	CA		03/23/2021	4.000	433,507						502,000	01/01/2021
100067665		LOS ANGELES	CA		09/23/2021	3.500	433,526						739,000	07/01/2021
100182667		WILDWOOD	NJ		12/12/2024	6.875	433,534		(8)				571,000	10/30/2024
100148903		GALVESTON	TX		04/17/2024	7.499	433,566						585,000	10/30/2023
100166163		CONWAY	AR		09/09/2024	7.624	433,568						608,000	07/10/2024
100166988		ONTARIO	CA		09/13/2024	7.625	433,573						568,000	07/11/2024
100158402		UNITED KINGDOM	GBR		07/09/2024	3.690	433,574		8,691			(9,387)	510,000	08/19/2022
100161973		LAS VEGAS	NV		07/31/2024	7.875	433,578						530,000	06/27/2024
100180071		CHARLOTTE	NC		11/25/2024	6.999	433,637		(23)				565,000	08/29/2024
100171561		MAMMOTH LAKES	CA		10/16/2024	7.125	433,647						575,000	07/19/2024
100147178		PAHRUMP	NV		03/28/2024	9.375	433,670						560,000	10/26/2023
100156173		GENEVA	IL		06/20/2024	7.990	433,720						865,000	04/29/2024
100083038		PALM DESERT	CA		05/11/2022	7.530	433,721						680,000	04/25/2022
100081074		UNION CITY	CA		03/18/2022	3.250	433,723						1,020,000	01/27/2022
100139445		LAKEBAY	WA		12/28/2023	9.750	433,730						640,000	12/07/2023
100118715		SHIRLEY	NY		07/25/2023	8.375	433,733						535,000	05/30/2023
100044420		HERCULES	CA		11/19/2020	4.125	433,743						688,750	04/30/2019
100139955		LATHROP	CA		01/09/2024	7.999	433,746						589,000	11/21/2023
100174842		SHIRLEY	NY		10/31/2024	7.875	433,799						574,000	05/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100176697		SUFFOLK	VA		11/15/2024	8.749	433,800		(41)				490,000	09/26/2024
100120398		BOSTON	MA		08/18/2023	8.125	433,847						620,000	07/31/2023
100141401		ROSELLE PARK	NJ		01/30/2024	8.125	433,851						690,000	12/12/2023
100119966		LARGO	FL		08/11/2023	7.320	433,868						585,000	07/07/2023
100075990		DANBURY	CT		01/07/2022	4.750	433,877						675,000	09/17/2021
100180442		KNOXVILLE	TN		11/25/2024	6.624	433,878						620,000	10/04/2024
100154595		TUSTIN	CA		06/14/2024	7.999	433,889						550,000	05/18/2024
100186349		CELINA	TX		12/30/2024	7.000	433,914						572,000	11/13/2024
100180284		WEBSTER	MA		11/25/2024	6.625	433,936						585,000	09/20/2024
100100614		PHOENIX	AZ		04/27/2023	9.125	433,948						565,000	03/31/2023
100102544		JUPITER	FL		06/07/2023	7.875	433,950						535,000	10/07/2022
100158716		SEVIERVILLE	TN		07/10/2024	8.000	433,964						560,000	05/10/2024
100146700		CHICAGO	IL		03/20/2024	8.999	433,965						660,000	02/22/2024
100120094		PICKERINGTON	OH		08/11/2023	7.500	433,981						580,000	06/16/2023
100135028		LAS VEGAS	NV		10/30/2023	7.750	433,983						625,000	10/05/2023
100116968		MIAMI	FL		07/20/2023	4.500	433,987						965,000	03/01/2024
100153708		DANVILLE	CA		07/11/2024	7.375	434,027						1,150,000	05/28/2024
100174927		PROVIDENCE	RI		10/31/2024	7.875	434,029						560,000	04/26/2024
100071957		OAKLAND PARK	FL		11/19/2021	4.875	434,069						585,000	10/06/2021
100128114		SPRINGFIELD	VA		09/08/2023	6.125	434,070						725,000	07/29/2022
100136220		DES PLAINES	IL		11/20/2023	8.124	434,093						625,000	10/13/2023
100119261		CORONA	CA		07/31/2023	7.375	434,101						585,000	06/08/2023
100118687		SCOTTSDALE	AZ		07/25/2023	8.750	434,106						548,000	06/02/2023
100135852		RANCHO CUCAMONGA	CA		11/13/2023	8.750	434,108						680,000	08/15/2023
100151075		SANTAQUIN	UT		05/08/2024	7.125	434,115						540,000	03/15/2024
100116518		EL CAJON	CA		07/20/2023	5.750	434,125						730,000	03/01/2024
100172406		CASHIERS	NC		10/23/2024	6.125	434,129						580,000	08/16/2024
100103562		CONROE	TX		05/08/2023	8.999	434,137						575,000	03/29/2023
100083005		FAIRFIELD	CT		05/05/2022	6.875	434,139						490,000	03/22/2022
100132376		SPARKS	NV		11/03/2023	9.875	434,192						485,000	04/13/2023
100174534		BURTONSVILLE	MD		10/31/2024	8.625	434,224						530,000	04/07/2023
100162640		PANAMA CITY BEACH	FL		08/12/2024	8.000	434,260						475,000	06/04/2024
100076748		SARASOTA	FL		12/30/2021	4.750	434,319		(171)				505,000	12/09/2021
3310090386		PACIFIC GROVE	CA		12/19/2024	7.940	434,363						2,175,000	11/21/2024
100178360		WEST NEW YORK	NJ		11/20/2024	7.990	434,371		(26)				603,000	10/11/2024
100164082		LANCASTER	CA		08/21/2024	8.250	434,416						600,000	07/26/2024
100129535		PORT CHARLOTTE	FL		09/29/2023	7.625	434,422						590,000	08/01/2023
100121057		NETHERLANDS	NLD		08/28/2023	6.130	434,444						559,586	12/01/2023
100172294		MONTGOMERY TOWNSHIP	NJ		10/21/2024	6.990	434,513						565,000	09/06/2024
3310087071		OCEANPORT	NJ		10/31/2024	8.673	434,564						3,460,000	09/17/2024
100164044		LOS ANGELES	CA		08/21/2024	8.125	434,617						750,000	06/06/2024
100156294		PASADENA	CA		07/25/2024	7.875	434,636		(15)				960,000	06/26/2024
100175299		ORLANDO	FL		11/05/2024	6.625	434,642						640,000	09/13/2024
100081506		GAINESVILLE	FL		03/18/2022	3.999	434,648						665,000	01/27/2022
100081509		GAINESVILLE	FL		03/18/2022	3.999	434,648						665,000	01/27/2022
100116245		EL CAJON	CA		07/20/2023	4.750	434,664						765,000	03/01/2024
100135840		MINNEAPOLIS	MN		11/10/2023	7.990	434,672						550,000	09/29/2023
100175334		FRISCO	TX		11/05/2024	6.625	434,675						600,000	09/11/2024
100167881		OAKLAND	CA		09/20/2024	8.375	434,712						530,000	08/26/2024
100086005		SAN DIEGO	CA		08/23/2022	7.125	434,749						565,000	07/28/2022
100170366		QUEEN CREEK	AZ		10/08/2024	7.500	434,756						567,000	08/12/2024
100000236		GAINESVILLE	VA		09/27/2016	3.875	434,764						605,000	08/25/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110165		LA QUINTA	CA		06/30/2023	6.500	434,789						1,080,000	05/10/2023
100162799		JASPER	GA		08/12/2024	8.000	434,810						475,000	05/31/2024
100143188		SAINT AUGUSTINE	FL		02/16/2024	7.625	434,822						585,000	12/26/2023
100110491		ROWLAND HEIGHTS	CA		06/30/2023	6.624	434,824						645,000	04/24/2023
100171601		LAS VEGAS	NV		10/16/2024	5.999	434,832						710,000	08/24/2024
100147242		CITY OF ORANGE	NJ		03/28/2024	7.500	434,874						575,000	02/29/2024
100091763		ELLIJAY	GA		03/24/2023	8.250	434,898		76				570,000	02/15/2023
100179540		HENDERSON	NV		11/21/2024	6.625	434,910						647,000	09/04/2024
100150141		SPOKANE	WA		06/14/2024	7.625	434,922						650,000	05/16/2024
100079222		SAN DIEGO	CA		02/14/2022	4.875	434,923						550,000	01/07/2022
100118808		RICHMOND	TX		08/30/2023	7.250	434,943						570,000	07/06/2023
100100400		BRONX	NY		04/27/2023	5.125	434,944						640,000	01/10/2022
100038966		DUBLIN	IRL		09/27/2019	4.600	434,964					(28,517)	510,000	11/30/2018
100118004		RANCHO CORDOVA	CA		07/20/2023	6.250	434,979						675,000	03/01/2024
100139936		NETHERLANDS	NLD		12/28/2023	5.710	434,994					(28,602)	560,000	02/29/2024
100089665		DEN HAAG	NLD		11/29/2022	4.750	434,994					(28,602)	560,000	12/01/2023
100080274		ROTTERDAM	NLD		02/22/2022	2.950	434,994					(28,602)	600,000	12/01/2023
100073591		HOOGEVEEN	NLD		10/25/2021	2.750	434,994					(28,602)	700,000	12/01/2023
100082787		AMSTERDAM	NLD		04/27/2022	3.000	434,994					(28,602)	560,000	12/01/2023
3500107830		RESEDA	CA		09/30/2024	7.743	435,000						2,250,000	08/08/2024
100165885		MIAMI	FL		08/30/2024	7.375	435,004						540,000	07/24/2024
100172505		SOUTH JORDAN	UT		10/23/2024	6.500	435,008						536,000	09/03/2024
100138134		MENIFEE	CA		12/14/2023	8.875	435,020						577,000	10/30/2023
100174646		ROOSEVELT	NY		10/31/2024	7.125	435,031						550,000	02/02/2024
100134910		(PACOIMA AREA) LOS ANGELES	CA		10/30/2023	8.250	435,031						720,000	10/03/2023
100148420		LACEY	WA		04/12/2024	7.250	435,040						575,000	02/19/2024
100162807		LAFAYETTE HILL	PA		08/12/2024	6.990	435,064						620,000	06/11/2024
100149593		BOCA RATON	FL		04/26/2024	7.125	435,074						630,000	03/18/2024
100090384		TUSTIN	CA		12/28/2022	9.625	435,091						610,000	10/28/2022
100150995		CUMMING	GA		05/08/2024	7.625	435,102						667,000	03/11/2024
100119893		RAHWAY	NJ		08/10/2023	9.500	435,117						540,000	05/31/2023
100153720		SKOKIE	IL		07/11/2024	7.375	435,123						575,000	05/28/2024
100071551		RICHMOND	VA		10/14/2021	4.125	435,134						644,000	03/26/2021
100148480		NAPLES	FL		04/12/2024	7.375	435,139						980,000	03/01/2024
100169417		PATERSON	NJ		09/30/2024	7.500	435,161		(60)				605,000	06/12/2024
100156841		ROCKLAND	MA		06/27/2024	7.409	435,194						770,000	05/28/2024
100174748		ATLANTA	GA		10/31/2024	9.000	435,212						584,000	02/24/2024
100050009		PORT CHESTER	NY		11/20/2020	3.625	435,233						532,000	07/31/2020
100143044		AUSTIN	TX		02/14/2024	9.375	435,243						750,000	12/18/2023
100175912		DAYTONA BEACH	FL		11/14/2024	6.250	435,272		(14)				595,000	09/13/2024
100088249		NEWARK	NJ		10/17/2022	7.900	435,277						550,000	09/20/2022
100150069		KERRVILLE	TX		06/14/2024	7.500	435,286						860,000	04/25/2024
100147568		SHOREHAM	NY		04/03/2024	7.500	435,305						715,000	02/29/2024
100138678		SACRAMENTO	CA		02/02/2024	8.750	435,322						625,000	12/19/2023
100100370		STATEN ISLAND	NY		04/27/2023	5.625	435,342						785,000	03/17/2022
100172929		OAKLAND	CA		10/25/2024	7.375	435,346						540,000	09/30/2024
100162878		ALLEN	TX		08/12/2024	6.990	435,351						590,000	06/20/2024
100160979		LATHROP	CA		07/24/2024	8.125	435,377						715,000	05/08/2024
100115752		KISSIMMEE	FL		07/20/2023	7.500	435,395						590,000	05/19/2023
100168606		SLIDELL	LA		09/25/2024	7.375	435,399						593,000	08/09/2024
100144896		UNITED KINGDOM	GBR		03/12/2024	3.390	435,402		20,399			(9,196)	440,000	02/03/2020
100152190		BRADENTON	FL		05/17/2024	7.625	435,403						600,000	03/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139947		SUNRISE	FL		01/09/2024	8.374	435,411						550,000	12/01/2023
100119401		SACRAMENTO	CA		07/31/2023	5.125	435,437						630,000	05/25/2023
100019620		LOS ANGELES	CA		07/26/2018	4.875	435,448						666,000	04/09/2018
100101607		TUCSON	AZ		04/26/2023	7.625	435,469						590,000	02/16/2023
100145266		UNITED KINGDOM	GBR		03/12/2024	3.390	435,473		20,294			(9,406)	440,000	03/06/2020
100167878		SAN DIEGO	CA		09/20/2024	7.375	435,501						742,300	06/17/2024
100136378		BRADENTON	FL		11/20/2023	7.500	435,505						644,000	09/18/2023
100101856		OAKLAND	CA		04/06/2023	7.999	435,520		(5)				580,000	02/28/2023
100099571		BEAUMONT	CA		04/06/2023	7.750	435,544						560,000	02/09/2023
100148927		WHITTIER	NC		04/17/2024	7.625	435,561						680,000	10/30/2023
100080776		SAN BERNARDINO	CA		03/15/2022	5.875	435,582		(224)				546,000	12/20/2021
100067680		NEW HAVEN	CT		09/23/2021	3.499	435,610						660,000	08/03/2021
100185498		MARINA DEL REY	CA		12/20/2024	7.250	435,614						660,000	10/10/2024
100087274		SPRING BRANCH	TX		10/25/2022	5.875	435,622						855,000	03/26/2022
100173279		TRINIDAD	CO		10/30/2024	6.625	435,634						588,000	08/29/2024
4010064885		WILLIAMSTOWN	NJ		01/30/2024	8.543	435,651						605,000	07/13/2023
100167419		SEVIERVILLE	TN		09/16/2024	7.875	435,653						570,000	07/15/2024
100180616		MORGANVILLE	NJ		11/26/2024	8.875	435,702		(48)				846,000	11/01/2024
100157860		ISSAQUAH	WA		07/09/2024	5.875	435,705						1,651,000	04/27/2024
100099949		LAS VEGAS	NV		03/28/2023	7.375	435,719						676,908	02/10/2023
100157703		HOUSTON	TX		06/28/2024	9.375	435,739						517,000	05/10/2024
100151438		CEDAR PARK	TX		05/10/2024	6.999	435,742						585,000	04/08/2024
100165801		HAYWARD	CA		08/29/2024	6.875	435,753						735,000	07/29/2024
100116016		AUSTIN	TX		07/20/2023	7.500	435,766						578,000	06/05/2023
100186478		MANASSAS	VA		12/30/2024	7.000	435,782						570,000	11/12/2024
100158517		BUENA PARK	CA		07/10/2024	7.625	435,786						1,150,000	04/30/2024
100138727		CITRUS HEIGHTS	CA		02/02/2024	9.125	435,838		(91)				650,000	12/13/2023
100143618		CORAM	NY		02/21/2024	7.650	435,860						630,000	01/17/2024
100117470		LOCUST GROVE	GA		07/20/2023	8.125	435,882						563,405	03/01/2024
100120411		STOCKTON	CA		08/18/2023	7.999	435,890						595,000	10/30/2023
100164171		RIVERSIDE	CA		08/21/2024	8.125	435,900						565,000	07/24/2024
100057761		PASO ROBLES	CA		06/30/2021	3.750	435,904						630,000	04/20/2021
100087294		MYRTLE BEACH	SC		10/25/2022	5.875	435,911						591,000	03/29/2022
100031257		ESCONDIDO	CA		03/29/2019	3.875	435,918						700,000	12/08/2018
100170127		SALT LAKE CITY	UT		10/08/2024	6.624	435,942						680,000	08/23/2024
100132681		ACWORTH	GA		11/03/2023	7.875	435,989						625,000	08/01/2023
100137730		MONROE	GA		12/08/2023	8.375	436,003						600,000	10/20/2023
100158863		MANITOWISH WATERS	WI		07/12/2024	7.375	436,019						570,000	05/17/2024
100144033		PITTSBURG	CA		03/07/2024	7.624	436,025						550,000	01/31/2024
100147717		COLORADO SPRINGS	CO		04/05/2024	7.375	436,052						550,000	03/01/2024
100044227		LOS ANGELES	CA		08/19/2020	4.000	436,064						594,000	03/29/2020
100140970		FRISCO	TX		03/28/2024	8.125	436,070						610,000	02/01/2024
100115778		DALLAS	TX		07/20/2023	6.624	436,078						645,000	06/02/2023
100147826		HOUSTON	TX		04/08/2024	6.625	436,106						630,000	02/12/2024
100079823		PANAMA CITY BEACH	FL		04/25/2022	4.750	436,140						600,000	01/14/2022
100164191		GAITHERSBURG	MD		08/21/2024	8.625	436,181						510,000	07/30/2024
100145727		UNITED KINGDOM	GBR		03/12/2024	3.550	436,205					(9,426)	485,000	05/07/2020
100186784		TEMPLE HILLS	MD		12/31/2024	9.250	436,221		106				473,000	08/30/2024
100168038		SAN PEDRO	CA		09/20/2024	7.625	436,228						538,000	02/26/2024
100071669		LA MESA	CA		10/14/2021	4.000	436,229						845,000	07/02/2021
100088225		EAST ORANGE	NJ		10/17/2022	7.864	436,239						615,000	09/19/2022
100166981		SACRAMENTO	CA		09/13/2024	6.990	436,242						600,000	07/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148590		HOMELAND	CA		04/12/2024	6.375	436,252						599,000	01/25/2024
100155871		BRIGHTON	CO		06/17/2024	7.990	436,273						600,000	03/25/2024
100176657		HEMPSTEAD	NY		11/15/2024	8.374	436,279						650,000	10/04/2024
100129825		PALMDALE	CA		09/27/2023	7.499	436,283						555,000	08/30/2023
100176615		BURTONSVILLE	MD		11/15/2024	8.250	436,297		(41)				573,000	08/27/2024
100110007		HUNTINGTON	NY		06/22/2023	7.410	436,322						620,000	05/16/2023
100150863		SALT LAKE CITY	UT		05/08/2024	7.125	436,327						645,000	02/27/2024
100171248		RARITAN	NJ		10/16/2024	8.750	436,329						550,000	07/30/2024
100102180		SEMINOLE	FL		04/14/2023	7.999	436,382		32				560,000	03/03/2023
100169694		FREDERICKSBURG	TX		09/30/2024	7.500	436,387						570,000	06/20/2024
4010078411		MARGATE	FL		07/26/2024	7.500	436,393						650,000	05/15/2024
100142803		RANDOLPH	MA		02/08/2024	8.125	436,413						580,000	01/03/2024
100080189		DELRAY BEACH	FL		02/25/2022	6.275	436,424						800,000	02/08/2022
100080352		CULVER CITY	CA		02/28/2022	3.875	436,467						900,000	01/21/2022
100027950		CAMBRIA HEIGHTS	NY		10/26/2018	4.625	436,470						793,250	06/01/2018
100169037		REHOBOTH	MA		09/27/2024	7.990	436,474						572,000	07/17/2024
100131905		SAN LUIS OBISPO	CA		10/13/2023	7.625	436,496						660,000	08/17/2023
100174074		ATLANTA	GA		10/31/2024	7.500	436,514						642,000	07/05/2024
100115251		PATERSON	NJ		07/17/2023	7.810	436,543						577,000	06/22/2023
100180009		BRIGANTINE	NJ		11/25/2024	6.624	436,544						580,000	10/18/2024
100164734		MOUNTAIN	WI		08/26/2024	8.000	436,554						581,000	07/03/2024
100156734		TURLOCK	CA		06/26/2024	7.375	436,567						550,000	06/14/2024
3340082226		LIVINGSTON	NJ		08/26/2024	9.170	436,590						3,520,000	07/30/2024
100171950		CHAPEL HILL	NC		10/17/2024	7.125	436,595						610,000	08/26/2024
100174323		AUSTIN	TX		10/31/2024	7.625	436,655						690,000	04/02/2024
100120486		HAWTHORNE	FL		08/18/2023	7.625	436,660						740,000	07/20/2023
100137166		OLATHE	KS		11/28/2023	9.875	436,666						563,000	09/30/2023
100158171		UNITED KINGDOM	GBR		07/09/2024	3.690	436,670		10,680			(9,454)	470,000	04/30/2021
100147540		MESA	AZ		04/03/2024	7.250	436,735						580,000	02/23/2024
100156407		WALDWICK	NJ		06/24/2024	7.625	436,777						585,000	05/14/2024
100171252		EAST BRUNSWICK	NJ		10/16/2024	8.750	436,781						550,000	07/30/2024
100162750		RICHMOND	CA		08/12/2024	7.125	436,790						615,000	06/08/2024
100030109		MONTEBELLO	CA		12/20/2018	3.875	436,807						670,000	09/30/2018
100107781		PORT SAINT JOE	FL		05/19/2023	5.250	436,824						595,000	02/20/2023
100139952		OAK ISLAND	NC		01/09/2024	7.999	436,830						590,000	11/29/2023
100108199		DAVENPORT	FL		05/24/2023	9.750	436,834						510,000	05/01/2023
3340081613		LONG BEACH	CA		08/26/2024	8.962	436,867						1,750,000	07/26/2024
100175108		DORAL	FL		11/05/2024	7.625	436,910		(73)				490,000	10/15/2024
100175082		LOS ANGELES	CA		11/05/2024	7.999	436,916		(39)				630,000	10/11/2024
100116244		SHORELINE	WA		07/20/2023	4.375	436,933		19,266				675,000	03/01/2024
100151417		TAMPA	FL		05/10/2024	7.125	436,940						595,000	03/27/2024
100153282		SAN ANTONIO	FL		05/30/2024	6.625	436,943						588,000	03/11/2024
100169731		ROSEVILLE	CA		09/30/2024	7.500	436,952						610,500	06/15/2024
100144427		SHAVER LAKE	CA		03/07/2024	7.500	436,966						580,000	01/11/2024
100175312		HENRICO	VA		11/05/2024	6.625	436,995						610,000	09/11/2024
100103303		LOS ANGELES	CA		04/27/2023	8.250	436,996						680,000	03/01/2023
100153102		SEATTLE	WA		06/27/2024	7.500	437,007						968,000	05/30/2024
100173062		TWIN FALLS	ID		10/25/2024	8.000	437,009		(62)				495,000	09/20/2024
100140145		GILBERT	AZ		01/09/2024	7.490	437,047						615,000	11/20/2023
100068209		WASHINGTON	DC		08/25/2021	3.500	437,055						620,000	06/22/2021
4010083578		AMARILLO	TX		11/26/2024	7.200	437,070		(2,982)				608,000	08/21/2024
100139502		BALTIMORE	MD		12/28/2023	9.125	437,096						615,000	12/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141680		MAGNOLIA	TX		01/30/2024	9.625	437,104						557,000	12/28/2023
100128137		MANVEL	TX		09/11/2023	9.875	437,123						527,000	07/25/2023
100109716		PALM DESERT	CA		06/16/2023	7.875	437,148		3,979				527,000	05/02/2023
100180051		SPARTA	GA		11/25/2024	6.875	437,156		(15)				645,000	10/02/2024
100165029		DELAND	FL		08/28/2024	8.624	437,158						512,000	08/06/2024
3500105989		PICO RIVERA	CA		08/12/2024	8.710	437,175						3,306,000	07/15/2024
100155106		MESQUITE	NV		07/19/2024	7.625	437,182						560,000	09/21/2023
100132520		ROSEVILLE	CA		11/03/2023	7.750	437,199						600,000	06/12/2023
100133377		HONOLULU	HI		11/21/2023	8.375	437,213						550,000	09/19/2023
100134375		COLUMBUS	OH		10/27/2023	10.375	437,232						486,000	08/25/2023
100169954		LOUISVILLE	KY		11/08/2024	7.000	437,234		(48)				538,000	10/01/2024
100158585		PORTLAND	OR		07/10/2024	7.624	437,236						590,000	05/22/2024
100135190		WAILUKU	HI		11/07/2023	8.000	437,250						550,000	09/06/2023
100080769		TAVERNIER	FL		03/24/2022	5.312	437,255						500,000	03/01/2022
100087774		SACRAMENTO	CA		11/17/2022	6.875	437,264						575,000	10/05/2022
100014229		GARDEN GROVE	CA		09/22/2017	4.750	437,267						1,175,000	09/22/2017
100088038		DORAL	FL		10/25/2022	7.875	437,269						760,000	10/03/2022
100078644		DAVIE	FL		02/02/2022	5.812	437,320						485,000	01/12/2022
100174997		NAPLES	FL		10/31/2024	10.500	437,324						630,000	05/23/2024
100165552		OCALA	FL		08/29/2024	7.500	437,331						575,000	07/03/2024
100039173		DUBLIN	IRL		09/27/2019	4.150	437,376					(28,673)	827,717	11/30/2018
100072002		LAKE HAVASU CITY	AZ		10/29/2021	4.999	437,394		(247)				580,000	09/30/2021
100172459		ONTARIO	CA		10/23/2024	6.250	437,445						580,000	08/19/2024
100091879		PORTER	TX		01/30/2023	8.375	437,446						540,000	11/17/2022
100101771		LINDEN	NJ		03/31/2023	9.323	437,455		(18,516)				657,000	03/10/2023
100182368		WAVERLY	TN		12/12/2024	7.000	437,482		(7)				575,000	11/13/2024
100060102		LAKESIDE	CA		06/25/2021	3.750	437,501						660,000	04/06/2021
100102380		BELLFLOWER	CA		06/07/2023	7.125	437,565						700,000	02/18/2023
3340070116		QUEENS	NY		02/26/2024	9.265	437,580						2,100,000	01/31/2024
100151147		FOREST	VA		05/09/2024	9.124	437,582						559,000	04/11/2024
100011954		UNION CITY	CA		03/08/2017	4.375	437,607						769,000	09/02/2016
100150562		NEWARK	NJ		05/03/2024	7.000	437,633						600,000	01/29/2024
100134994		MIDDLE ISLAND	NY		10/30/2023	8.875	437,650						570,000	10/03/2023
100091581		RANCHO CUCAMONGA	CA		03/07/2023	9.750	437,655						490,000	01/05/2023
100137794		MOUNTAIN GREEN	UT		12/08/2023	7.875	437,660						600,000	10/23/2023
100030986		BUELLTON	CA		03/29/2019	3.375	437,667						485,000	12/09/2018
100131763		ROCKVILLE	MD		10/06/2023	7.500	437,687						577,000	09/27/2022
100159229		CUMMING	GA		07/15/2024	6.999	437,700						615,000	06/04/2024
100084750		SEATTLE	WA		08/02/2022	6.750	437,702						900,000	06/28/2022
100150871		ROSEVILLE	CA		05/08/2024	6.375	437,702						632,000	02/26/2024
100018042		MONROVIA	CA		05/22/2018	5.375	437,739						660,000	02/03/2018
100170473		REISTERSTOWN	MD		10/09/2024	6.999	437,750						549,000	08/08/2024
100182589		DANBURY	WI		12/12/2024	7.375	437,754		(18)				625,000	11/05/2024
100182657		HONOLULU	HI		12/12/2024	6.625	437,783		4				590,000	10/26/2024
100086961		SPRING	TX		10/24/2022	7.250	437,836						635,000	09/01/2022
100116585		LOS ANGELES	CA		07/20/2023	10.042	437,843						595,000	03/01/2024
100153632		CLEARWATER	FL		05/31/2024	7.500	437,846						730,000	04/30/2024
100171936		REDMOND	OR		10/17/2024	7.000	437,861						573,000	08/23/2024
100081887		CHATSWORTH	CA		03/31/2022	4.375	437,872						995,000	03/07/2022
100127680		FREEHOLD	NJ		09/08/2023	7.625	437,877						550,000	08/07/2023
100155017		TIGARD	OR		07/19/2024	7.500	437,895						562,000	02/03/2024
100151350		ATLANTA	GA		05/10/2024	6.875	437,906						590,000	03/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169848		BURKEVILLE	TX		09/30/2024	7.625	437,912						500,000	04/01/2024
100120270		MAMMOTH LAKES	CA		08/18/2023	7.625	437,918						620,000	06/07/2023
100161152		NEW TAZEWELL	TN		07/24/2024	7.875	437,924						590,000	05/31/2024
100129609		WALLA WALLA	WA		09/29/2023	7.625	437,944						582,000	08/01/2023
100110646		ANCHORAGE	AK		06/30/2023	5.875	437,972						615,000	05/09/2023
100142346		HACIENDA HEIGHTS	CA		03/15/2024	9.000	437,975						930,000	01/12/2024
100136266		PIGEON FORGE	TN		11/20/2023	7.625	437,982						630,000	09/30/2023
100159457		METAIRIE	LA		07/15/2024	7.625	437,991						610,000	05/30/2024
100142834		OAKDALE	CA		02/09/2024	8.625	438,001						1,400,000	11/10/2023
100166037		NEW PORT RICHEY	FL		09/06/2024	7.125	438,009						670,000	08/09/2024
100146677		OAK RIDGE	NC		03/20/2024	7.875	438,011						540,000	02/22/2024
100136707		HOUSTON	TX		01/25/2024	8.375	438,050						592,800	11/17/2023
100114867		MONETA	VA		07/10/2023	7.250	438,055						690,000	05/19/2023
100151017		DEERFIELD BEACH	FL		05/08/2024	7.625	438,078						539,000	03/08/2024
100159616		DORAL	FL		07/15/2024	7.625	438,081						517,000	06/11/2024
100181610		COPIAGUE	NY		12/09/2024	6.700	438,154		646				660,000	10/10/2024
100137115		BROOKLET	GA		11/28/2023	8.750	438,165						544,000	10/13/2023
100176069		MASON	OH		12/20/2024	6.750	438,165		(4)				735,000	11/07/2024
100087387		ANAHEIM	CA		10/25/2022	5.625	438,172						800,000	05/09/2022
100136555		LAS VEGAS	NV		11/20/2023	8.125	438,178						588,000	09/22/2023
100153062		KING OF PRUSSIA	PA		06/27/2024	8.125	438,200						555,000	05/28/2024
100081943		AMSTERDAM	NLD		03/30/2022	3.100	438,214					(28,814)	953,236	06/30/2024
100090925		FLEMING ISLAND	FL		01/31/2023	7.375	438,221						560,000	10/25/2022
100117770		RENTON	WA		07/20/2023	8.750	438,222						615,000	03/01/2024
100175308		MANTECA	CA		11/05/2024	6.624	438,224						585,000	09/12/2024
100176068		PASADENA	CA		12/20/2024	6.875	438,248		2				895,000	11/12/2024
100168807		HOUSTON	TX		09/26/2024	9.375	438,257						510,000	05/31/2024
100139746		UNITED KINGDOM	GBR		12/18/2023	6.940	438,259					(7,641)	750,000	09/08/2023
100109671		MIAMI	FL		06/16/2023	8.625	438,324						530,000	04/28/2023
100144233		KELLER	TX		03/07/2024	7.625	438,344						695,000	01/24/2024
324020013		PORTLAND	OR		04/24/2024	9.500	438,350						4,118,000	02/21/2024
100156000		EL CAJON	CA		06/18/2024	7.500	438,380						930,000	04/29/2024
100185043		MORENO VALLEY	CA		12/20/2024	7.875	438,405		(8)				550,000	11/22/2024
100180485		HOLLYWOOD	FL		11/26/2024	6.750	438,423		8				775,000	10/11/2024
100170067		WAXAHACHIE	TX		11/08/2024	6.875	438,459		(38)				571,000	10/16/2024
100167410		NEW SMYRNA BEACH	FL		09/16/2024	7.375	438,472						545,000	07/23/2024
100153784		LONG BEACH	CA		07/10/2024	7.500	438,473						580,000	03/12/2024
100135545		PEPEEKEO	HI		11/13/2023	7.625	438,489						580,000	09/23/2023
100101043		BROOKLYN	NY		04/28/2023	3.875	438,490		1,846				920,000	01/25/2022
100109381		MIRAMAR BEACH	FL		06/13/2023	7.625	438,495						649,000	05/18/2023
100137522		ARVADA	CO		12/08/2023	7.999	438,512						627,000	10/27/2023
100116440		CANYON LAKE	CA		07/20/2023	6.584	438,529		254				695,000	03/01/2024
100146650		PALMDALE	CA		03/20/2024	8.375	438,551						510,000	02/12/2024
100185836		COLFAX	WI		12/26/2024	6.875	438,565						635,000	10/28/2024
100162904		PRESCOTT	AZ		08/12/2024	7.375	438,577						635,000	06/22/2024
100168100		ELK GROVE	CA		09/20/2024	7.625	438,577						550,000	04/05/2024
100185530		GRANBY	CT		12/20/2024	7.250	438,587		(4)				546,000	10/31/2024
100170309		OAK ISLAND	NC		10/08/2024	7.625	438,588						535,000	08/09/2024
100171656		SUNSET BEACH	NC		10/16/2024	7.125	438,613						685,000	08/16/2024
100141763		WESLEY CHAPEL	FL		01/30/2024	8.250	438,616						580,000	12/13/2023
100141820		VLAARDINGEN	NLD		01/29/2024	5.900	438,619					(19,987)	651,600	06/30/2024
100081931		DORDRECHT/DRECHTSTEDEN	NLD		03/30/2022	3.200	438,619					(28,841)	564,667	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134715		SAINT AUGUSTINE	FL		10/30/2023	8.125	438,667						725,000	09/20/2023
100068277		MIDDLETOWN	RI		08/25/2021	4.000	438,670						620,000	06/11/2021
100163874		ATWATER	CA		09/27/2024	7.750	438,689						500,000	08/12/2024
100173115		GARDNERVILLE	NV		10/30/2024	5.999	438,695						615,000	09/27/2024
100166935		NAPLES	FL		09/13/2024	7.625	438,747		(74)				610,000	06/12/2024
100160965		SUN CITY WEST	AZ		07/24/2024	8.125	438,750						538,000	05/01/2024
100135775		ISLE OF PALMS	SC		11/10/2023	6.990	438,752						1,800,000	09/14/2023
100144957		UNITED KINGDOM	GBR		03/12/2024	9.500	438,801		16,969			(9,434)	459,980	01/29/2020
100147021		HENDERSON	NV		03/27/2024	6.875	438,801						595,000	09/19/2023
100076658		JACKSONVILLE BEACH	FL		12/30/2021	4.875	438,816						575,000	12/08/2021
100162680		WASHINGTON	UT		08/12/2024	6.125	438,846						604,000	05/29/2024
100079232		SAN MARCOS	CA		02/14/2022	4.875	438,894						730,000	01/04/2022
100137840		SOUTH SAN FRANCISCO	CA		12/08/2023	7.375	438,903						1,125,000	11/01/2023
100162731		MURRIETA	CA		08/12/2024	7.125	438,907						618,000	06/01/2024
100163075		RALEIGH	NC		08/13/2024	7.490	438,935						631,000	05/31/2024
100161103		WESLEY CHAPEL	FL		07/24/2024	8.000	438,949						540,000	05/31/2024
100145578		UNITED KINGDOM	GBR		03/12/2024	3.440	438,959		19,131			(9,518)	450,007	05/12/2020
3340082140		ABINGTON	MA		08/26/2024	8.879	438,966						1,478,000	08/07/2024
100165306		RICHMOND	CA		08/29/2024	8.499	438,970						950,000	08/07/2024
100091219		MIAMI	FL		01/31/2023	7.625	438,975						880,000	12/09/2022
100130428		NAPLES	FL		09/28/2023	7.625	438,977						630,000	09/13/2023
100139747		UNITED KINGDOM	GBR		12/18/2023	6.990	438,979					(7,591)	465,000	10/13/2023
100119962		NORTH WILDWOOD	NJ		08/11/2023	7.625	439,023						590,000	07/07/2023
100119639		NEWARK	NJ		08/04/2023	8.875	439,038						553,000	06/30/2023
100119403		PROSPECT PARK	NJ		07/31/2023	7.625	439,069						585,000	06/07/2023
100186520		ALBUQUERQUE	NM		12/30/2024	7.875	439,072		(1)				480,000	10/28/2024
100110461		HAWTHORNE	CA		06/30/2023	7.375	439,078						725,000	04/25/2023
100185727		ROTTERDAM	NLD		12/20/2024	6.310	439,096					(3,008)	706,600	12/02/2024
100162066		CLEARWATER	FL		07/31/2024	7.625	439,099						650,000	06/11/2024
100160046		DAVENPORT	FL		07/17/2024	7.375	439,143						580,000	05/15/2024
3340087902		MORRISTOWN	NJ		10/23/2024	8.668	439,151						2,366,000	09/20/2024
100173692		NUEVO	CA		10/30/2024	7.500	439,155						540,000	09/10/2024
100167553		MENIFEE	CA		09/19/2024	7.375	439,170						630,000	07/19/2024
100026798		FAIR HAVEN	NJ		09/26/2018	4.000	439,225						769,000	06/13/2018
100144975		UNITED KINGDOM	GBR		03/12/2024	9.500	439,256		15,355			(9,267)	445,015	12/23/2019
100090875		SOUTH EASTON	MA		01/31/2023	6.250	439,266						1,150,000	09/15/2022
100080892		CASA GRANDE	AZ		04/01/2022	5.625	439,290		(469)				483,333	03/10/2022
100114874		VENICE	FL		07/10/2023	5.875	439,302						620,000	05/17/2023
100044450		UNION CITY	CA		11/19/2020	4.000	439,306						807,500	07/22/2019
100159403		HUDSON	FL		07/15/2024	7.625	439,308						555,000	05/17/2024
100128263		RIALTO	CA		09/14/2023	9.499	439,319						696,000	08/03/2023
100175958		TEMECULA	CA		11/14/2024	6.125	439,324		21				610,000	09/23/2024
100162940		SOMERVILLE	MA		08/12/2024	7.125	439,340						625,000	06/21/2024
100084640		AUSTIN	TX		08/02/2022	8.875	439,376						600,000	07/06/2022
100111398		IRVINE	CA		06/29/2023	4.625	439,386						1,700,000	06/02/2022
100076383		HOMESTEAD	FL		12/23/2021	6.999	439,407						469,100	11/17/2021
100186353		BROOMFIELD	CO		12/30/2024	6.999	439,430						599,000	11/20/2024
100137060		ANCHORAGE	AK		11/28/2023	8.125	439,433						555,000	10/10/2023
100032007		SAN JOSE	CA		03/29/2019	3.500	439,462						900,000	12/10/2018
100132391		CHESAPEAKE BEACH	MD		11/03/2023	8.000	439,469						572,000	05/17/2023
100080793		DUCK	NC		03/15/2022	4.825	439,482						717,000	03/02/2022
100159976		HIALEAH	FL		08/16/2024	7.490	439,482						540,000	05/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144492		DENVER	CO		04/26/2024	9.250	439,489						590,000	02/29/2024
100156850		MASTIC BEACH	NY		06/27/2024	8.470	439,499						530,000	05/22/2024
100134390		WELLINGTON	FL		10/27/2023	7.500	439,516						565,000	09/15/2023
100145072		UNITED KINGDOM	GBR		03/12/2024	3.740	439,520		18,364			(9,524)	450,013	05/11/2020
100170240		WACO	TX		10/08/2024	7.625	439,520						560,000	08/01/2024
100119421		QUEEN CREEK	AZ		07/31/2023	7.500	439,556						585,000	06/07/2023
3320051248		UPPER MARLBORO	MD		05/11/2023	9.200	439,560						2,300,000	03/30/2023
3340083426		HICKSVILLE	NY		09/10/2024	9.125	439,560						1,700,000	07/30/2024
100133638		MEDFORD	OR		10/23/2023	7.625	439,564						697,000	08/28/2023
100090338		SAINT CLOUD	FL		12/22/2022	9.625	439,578						484,000	12/01/2022
100150500		JACKSONVILLE BEACH	FL		05/03/2024	6.999	439,583						590,000	02/13/2024
100114619		PRESCOTT	AZ		06/29/2023	7.125	439,592						765,000	05/19/2023
100133485		BLAIRSVILLE	GA		10/19/2023	8.125	439,617						579,000	08/19/2023
100162023		LAS VEGAS	NV		07/31/2024	7.875	439,632						528,000	06/22/2024
100166271		WESTMINSTER	CO		09/09/2024	6.990	439,668						585,000	07/19/2024
100127720		HOWELL	NJ		09/08/2023	9.999	439,680						545,000	07/19/2023
100109181		KATY	TX		07/21/2023	7.875	439,680						563,000	06/02/2023
100148343		PARKER	CO		04/12/2024	6.500	439,701						650,000	02/02/2024
100129598		SALT LAKE CITY	UT		09/29/2023	6.625	439,708						640,000	07/24/2023
100161466		PALM DESERT	CA		07/30/2024	7.990	439,708						570,000	05/24/2024
100080785		WINTER GARDEN	FL		03/15/2022	4.575	439,711						700,000	02/28/2022
100174836		NEWARK	NJ		10/31/2024	8.875	439,715						495,000	05/03/2024
100118843		MANTECA	CA		08/30/2023	7.750	439,737						550,000	07/07/2023
100185630		MONTGOMERY	TX		12/20/2024	9.000	439,746		3				560,000	10/15/2024
100154588		HALETHORPE	MD		06/14/2024	7.875	439,751						540,000	05/31/2024
100176581		WHITE HOUSE	TN		11/15/2024	7.125	439,759		(14)				483,000	09/26/2024
100180202		CONROE	TX		11/25/2024	6.990	439,776						620,000	10/02/2024
100076783		TRUCKEE	CA		12/27/2021	3.990	439,779						1,050,000	12/02/2021
100161768		MASTIC	NY		07/31/2024	8.180	439,867						530,000	07/08/2024
100173201		SAN JUAN CAPISTRANO	CA		10/30/2024	6.990	439,869						572,000	09/17/2024
100180189		PORT SAINT LUCIE	FL		11/25/2024	7.625	439,873						543,000	09/23/2024
100148550		LOS ANGELES	CA		04/12/2024	7.500	439,885						662,500	02/12/2024
100128020		LA VERGNE	TN		09/08/2023	7.500	439,891						510,000	06/24/2022
100110331		BASTROP	TX		06/30/2023	6.000	439,933						700,000	05/04/2023
100136355		MIAMI	FL		11/20/2023	7.990	439,936						585,000	10/05/2023
100078764		CAMARILLO	CA		01/31/2022	4.125	439,995						800,000	01/11/2022
100110696		COACHELLA	CA		08/11/2023	8.625	439,996						560,000	06/27/2023
100163055		EASTON	PA		08/13/2024	7.490	440,008						578,000	05/24/2024
100153205		LAS VEGAS	NV		05/30/2024	7.375	440,015						606,000	03/28/2024
100115233		STONY POINT	NY		07/17/2023	7.945	440,016						585,000	06/13/2023
100055911		NEW ORLEANS	LA		03/26/2021	4.375	440,029						735,000	01/08/2021
100140760		PERRY HALL	MD		01/22/2024	11.874	440,052						575,000	12/15/2023
100137351		CHARLOTTE	NC		12/01/2023	9.125	440,067						565,000	07/31/2023
100048757		BROOKLYN	NY		11/20/2020	4.375	440,080						812,250	07/31/2020
100164724		CAMARILLO	CA		08/23/2024	7.250	440,080						1,240,000	07/23/2024
100137642		BELGRADE	MT		12/08/2023	8.500	440,099						625,000	10/13/2023
100079273		SAN DIEGO	CA		02/28/2022	4.875	440,115						670,000	01/24/2022
100079271		SARATOGA SPRINGS	UT		02/28/2022	5.250	440,149						750,000	01/21/2022
100153737		ALMERE	NLD		05/30/2024	5.650	440,173					(20,058)	851,889	06/30/2024
100175318		DENVER	CO		11/05/2024	6.500	440,175						590,000	09/11/2024
100174277		SPARTA	GA		10/31/2024	7.624	440,177						485,000	02/28/2024
100071590		BOTHELL	WA		10/14/2021	4.625	440,194						575,500	04/28/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163242		COLORADO SPRINGS	CO		08/13/2024	6.750	440,197						635,000	07/22/2024
100076715		SACRAMENTO	CA		12/30/2021	4.375	440,198		(323)				530,000	11/30/2021
100162828		ATLANTA	GA		08/12/2024	7.625	440,199						575,000	06/20/2024
100148540		HALLANDALE BEACH	FL		04/12/2024	7.125	440,218						635,000	02/13/2024
100143852		UNITED KINGDOM	GBR		02/28/2024	6.940	440,222					(4,896)	495,000	02/14/2024
100150798		EL DORADO HILLS	CA		05/08/2024	6.624	440,237						722,000	03/18/2024
100110176		BOCA RATON	FL		06/30/2023	6.500	440,241						605,000	05/22/2023
100150920		ROSEVILLE	CA		05/08/2024	7.490	440,253						620,000	03/16/2024
100134553		KEARNY	NJ		10/30/2023	10.249	440,286						560,000	09/22/2023
100168322		LAUREL	MD		09/20/2024	7.625	440,287		(59)				620,000	04/30/2024
3340074047		NEWARK	NJ		04/12/2024	9.385	440,295						1,600,000	03/18/2024
100163320		PALMDALE	CA		08/13/2024	8.999	440,313						540,000	07/11/2024
100164175		GOLD RIVER	CA		08/21/2024	8.125	440,314						560,000	07/25/2024
100176516		SUGARLOAF	CA		11/15/2024	7.625	440,320						482,000	09/13/2024
100172290		LITTLE ELM	TX		10/21/2024	6.875	440,327						620,000	08/23/2024
100151420		EVERETT	WA		05/10/2024	6.000	440,339						665,000	03/25/2024
100068148		BAYONNE	NJ		08/25/2021	3.999	440,341						640,000	07/22/2021
100126890		JAMAICA	NY		08/30/2023	5.500	440,346						775,000	05/16/2022
100176915		MIAMI	FL		11/15/2024	7.250	440,349		(71)				595,000	09/27/2024
100168518		SAVANNAH	GA		09/25/2024	6.990	440,364						580,000	07/31/2024
100145380		UNITED KINGDOM	GBR		03/12/2024	3.390	440,368		20,524			(9,512)	445,000	02/06/2020
100151001		ARVADA	CO		05/08/2024	7.000	440,381						595,000	03/13/2024
100158611		HARRISBURG	PA		07/10/2024	7.124	440,421						595,000	05/31/2024
100029523		BROOKLYN	NY		10/26/2018	3.625	440,437						1,083,000	06/01/2018
100145052		UNITED KINGDOM	GBR		03/12/2024	9.500	440,449		18,228			(9,641)	444,971	12/20/2019
100117463		BELLEAIR	FL		07/20/2023	6.709	440,460		(587)				600,000	03/01/2024
100150841		REHOBOTH BEACH	DE		05/08/2024	7.125	440,466						624,000	03/15/2024
100087357		OAKLAND PARK	FL		10/25/2022	5.875	440,468						605,000	05/26/2022
100145715		UNITED KINGDOM	GBR		03/12/2024	3.390	440,476		20,681			(9,642)	445,000	12/20/2019
100158887		WASHINGTON	UT		07/12/2024	6.125	440,489						575,000	05/02/2024
100065747		ANAHEIM	CA		07/28/2021	3.375	440,504						1,275,000	04/26/2021
100082115		RANCHO MIRAGE	CA		04/14/2022	5.500	440,513						550,000	02/22/2022
100162804		ARNOLD	CA		08/12/2024	6.990	440,526						520,000	06/13/2024
100130245		INDIAN RIVER	MI		09/28/2023	8.500	440,554						572,000	08/18/2023
100089202		DESTIN	FL		11/18/2022	7.250	440,576						666,000	11/01/2022
100140685		PARK RIDGE	IL		02/08/2024	8.875	440,586						554,000	01/19/2024
100146921		FRISCO	TX		03/26/2024	6.875	440,624						596,000	01/26/2024
100185470		AUSTIN	TX		12/20/2024	6.625	440,636		3				590,000	11/07/2024
3340071111		WASHINGTON	DC		03/21/2024	9.295	440,654						2,350,000	02/11/2024
100167532		FAIRFIELD	CT		10/31/2024	7.000	440,660						576,000	09/20/2024
100078658		LAKE ELSINORE	CA		02/02/2022	4.125	440,684						600,000	12/21/2021
100151078		PHOENIX	AZ		05/08/2024	7.375	440,700						630,000	03/06/2024
100078648		CLIFFSIDE PARK	NJ		02/02/2022	4.500	440,709						605,000	12/29/2021
100181352		POMONA	CA		12/06/2024	8.999	440,715		(28)				470,000	11/12/2024
100100292		HOUSTON	TX		03/24/2023	8.250	440,718						545,000	01/17/2023
100167525		AMARILLO	TX		10/31/2024	7.875	440,721						525,000	09/25/2024
100150144		SPOKANE	WA		06/14/2024	7.625	440,772						660,000	05/08/2024
100164644		KISSIMMEE	FL		08/21/2024	8.625	440,777						500,000	06/27/2024
100137196		GRANBY	CO		11/28/2023	8.125	440,780						565,000	10/13/2023
100087921		HERNDON	VA		10/25/2022	7.625	440,791						565,000	09/27/2022
100127500		RIVERSIDE	CA		09/08/2023	5.875	440,792						625,000	07/31/2023
100076192		UNIVERSITY PLACE	WA		01/07/2022	4.250	440,797						577,000	11/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175513		SAVANNAH	GA		12/23/2024	7.500	440,799		(9)				860,000	08/09/2024
100119827		HIGH POINT	NC		08/08/2023	8.259	440,804		3,872				680,000	06/28/2023
100111610		BIRMINGHAM	AL		06/29/2023	5.000	440,804						890,000	05/16/2022
100087368		BRONX	NY		10/25/2022	5.500	440,837						800,000	06/09/2022
100014331		SHOREWOOD	MN		09/27/2017	3.875	440,838						573,000	07/28/2017
100071904		FRISCO	TX		11/19/2021	5.500	440,840						556,000	10/12/2021
100079438		CHANDLER	AZ		03/17/2022	4.375	440,866						570,000	02/25/2022
323080579		QUEEN CREEK	AZ		10/30/2023	10.230	440,902						2,900,000	08/19/2023
100143117		SAN LUIS OBISPO	CA		02/16/2024	7.375	440,904						580,000	12/27/2023
100180688		MIAMI	FL		11/26/2024	8.625	440,907		(22)				475,000	09/23/2024
100136459		ROSEVILLE	CA		11/20/2023	7.375	440,914						615,000	09/11/2023
100119235		PRESCOTT	AZ		07/31/2023	7.125	440,918						595,000	06/15/2023
100171668		KENT	WA		10/16/2024	7.375	440,923						585,000	08/28/2024
100089669		ROTTERDAM	NLD		11/29/2022	4.400	440,950						875,000	12/01/2023
100178370		IRVINGTON	NJ		11/20/2024	7.625	440,951		(50)				625,000	10/07/2024
100160054		AUSTIN	TX		07/17/2024	7.624	440,972						645,000	05/17/2024
100147461		ENGLEWOOD	FL		04/03/2024	7.375	440,973						550,000	02/27/2024
100146708		WASHINGTON	DC		03/20/2024	8.875	440,979						710,000	02/19/2024
100171750		BRENTWOOD	CA		10/17/2024	6.500	440,983						595,000	09/13/2024
100150461		SAN LUIS OBISPO	CA		05/03/2024	6.875	440,990						600,000	02/01/2024
100090000		MIAMI	FL		01/13/2023	9.375	440,990						575,000	11/16/2022
100161941		DUBLIN	OH		07/31/2024	8.125	441,009						530,000	07/12/2024
100184975		VICTORVILLE	CA		12/19/2024	8.375	441,025		(11)				531,000	10/15/2024
100162539		W HTFD	CT		08/12/2024	7.499	441,031						580,000	06/28/2024
100142469		DENVER	CO		03/08/2024	7.500	441,031						520,000	01/31/2024
100050337		FLORAL PARK	NY		11/20/2020	3.500	441,031						650,750	07/31/2020
100120764		CHEVY CHASE	MD		08/25/2023	7.125	441,036						1,100,000	06/09/2023
100181992		ENGLEWOOD	FL		12/12/2024	6.625	441,065		5				634,000	10/21/2024
100091028		CLEVELAND	TN		01/31/2023	9.375	441,079						485,000	12/16/2022
100153106		OCEAN ISLE BEACH	NC		06/27/2024	8.250	441,112						535,000	05/29/2024
100082607		CHATSWORTH	CA		04/14/2022	5.500	441,163						800,000	03/11/2022
100143171		BUFORD	GA		02/16/2024	7.125	441,189						613,000	12/28/2023
100115702		EL CAJON	CA		07/20/2023	7.125	441,242						605,000	05/23/2023
100185599		FORT LAUDERDALE	FL		12/20/2024	7.125	441,252		(7)				540,000	10/25/2024
100090961		ROCKLAND	MA		01/31/2023	8.999	441,291						586,000	12/02/2022
100115704		SPARKS	NV		07/20/2023	7.250	441,296						630,000	05/19/2023
100114817		PEORIA	AZ		07/10/2023	6.499	441,310						615,000	05/11/2023
100167990		RICHMOND	CA		09/20/2024	7.125	441,333						530,000	08/27/2024
3500107727		ORLANDO	FL		09/30/2024	8.243	441,351						2,685,000	07/31/2024
100168061		INDIO	CA		09/20/2024	7.375	441,404						640,000	04/09/2024
100115401		BOWIE	MD		07/17/2023	8.375	441,406						590,000	06/09/2023
100115813		BELLEVILLE	NJ		07/20/2023	6.624	441,425						620,000	05/17/2023
100160079		RIVERTON	UT		07/17/2024	7.500	441,425						579,000	05/11/2024
100171602		MINERAL BLUFF	GA		10/16/2024	6.125	441,460						600,000	08/26/2024
100174368		EL PASO	TX		10/31/2024	7.990	441,468						475,000	04/12/2024
100141036		MANSFIELD	TX		02/20/2024	9.000	441,477						526,000	01/22/2024
100171892		HELOTES	TX		10/17/2024	7.125	441,501						595,000	08/23/2024
100175486		ADKINS	TX		12/23/2024	7.875	441,506		(8)				725,000	05/20/2024
100087505		MICA	WA		10/25/2022	5.250	441,530						885,000	06/28/2022
100131855		CLAREMONT	CA		10/06/2023	7.375	441,530						800,000	09/11/2023
100169656		MECHANICSVILLE	VA		09/30/2024	6.875	441,536						595,000	06/07/2024
100065847		WEST LONG BRANCH	NJ		07/23/2021	4.762	441,573						700,000	07/14/2021

SCHEDULE B - PART 1

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100176515		PINE	AZ		11/15/2024	7.624	441,606						533,000	09/30/2024
100185308		ANCHORAGE	AK		12/20/2024	6.990	441,627		(2)				630,000	11/05/2024
100173220		ROSELAND	VA		10/30/2024	6.625	441,637						595,000	08/21/2024
100117852		DAVENPORT	FL		07/20/2023	7.625	441,639						525,000	03/01/2024
100184375		LITTLETON	CO		12/16/2024	6.875	441,646		(2)				587,000	10/21/2024
100139757		UNITED KINGDOM	GBR		12/18/2023	7.890	441,675					(7,695)	460,000	09/07/2021
100185871		ALISO VIEJO	CA		12/26/2024	7.875	441,686		(4)				955,000	10/16/2024
100172955		RIVERSIDE	CA		10/25/2024	7.499	441,691		(79)				600,000	10/01/2024
100100999		JURUPA VALLEY	CA		04/28/2023	4.999	441,697						600,000	12/28/2021
100166175		WAXHAW	NC		09/09/2024	6.990	441,708						588,000	07/16/2024
100134365		BROKEN ARROW	OK		10/27/2023	9.500	441,713						605,000	08/23/2023
100165593		BALTIMORE	MD		10/04/2024	7.625	441,716						534,000	09/03/2024
100169803		SUGAR LAND	TX		09/30/2024	7.990	441,721						545,000	07/12/2024
100091799		ELK GROVE	CA		01/30/2023	8.000	441,739						650,000	12/09/2022
100159053		SANTA CLARA	CA		08/15/2024	8.000	441,751						850,000	07/10/2024
100108984		LEICESTER	NC		05/31/2023	8.000	441,759						591,000	04/26/2023
100110434		TILLAMOOK	OR		06/30/2023	7.240	441,787						645,000	04/11/2023
100148825		TAMPA	FL		04/17/2024	8.125	441,822						620,000	10/20/2023
100068646		STADSKANAAL	NLD		08/30/2021	7.815	441,830					(29,052)	632,000	12/01/2023
100136323		GOODYEAR	AZ		11/20/2023	6.990	441,835						625,000	09/18/2023
100076533		SAN PEDRO	CA		01/04/2022	5.000	441,839						590,000	11/29/2021
100057890		LA QUINTA	CA		06/30/2021	4.000	441,854						615,000	04/24/2021
100130258		LOMPOC	CA		09/28/2023	9.250	441,867						550,000	08/31/2023
100144225		PENSACOLA BEACH	FL		03/07/2024	6.875	441,877						590,000	01/12/2024
100186313		ROSENBERG	TX		12/30/2024	7.749	441,893		(1)				534,000	10/11/2024
100119610		LOS ANGELES	CA		07/31/2023	8.500	441,899						620,000	05/17/2023
100169664		ROSEVILLE	CA		09/30/2024	7.625	441,910						623,000	05/24/2024
100171959		KENT	WA		10/17/2024	6.500	441,918						580,000	08/15/2024
3320051308		HACKENSACK	NJ		04/27/2023	9.326	441,936						1,560,000	03/20/2023
100164741		ROTONDA WEST	FL		08/26/2024	7.500	441,948						590,000	06/17/2024
100182200		SAINT CLOUD	FL		12/12/2024	6.625	441,952		8				500,000	10/16/2024
100137407		WINTER HAVEN	FL		01/11/2024	8.500	441,980						600,000	12/04/2023
100166934		HOUGHTON LAKE	MI		09/13/2024	7.625	441,999						617,500	06/28/2024
100149055		GREENACRES	FL		04/19/2024	8.250	442,024						550,000	03/20/2024
100115542		CORAL SPRINGS	FL		07/19/2023	8.125	442,094						585,000	06/13/2023
100182678		APOPKA	FL		12/12/2024	7.000	442,101		(2)				550,000	10/28/2024
100173826		VALLEY COTTAGE	NY		10/31/2024	6.875	442,112						540,000	07/24/2024
100075987		LITTLE FERRY	NJ		01/07/2022	4.500	442,129						650,000	09/29/2021
100168308		KENT	WA		09/20/2024	7.375	442,135						580,000	04/25/2024
100114770		LOS ANGELES	CA		07/07/2023	7.250	442,185						565,000	05/31/2023
100031805		LAS VEGAS	NV		03/29/2019	4.625	442,186						633,000	12/07/2018
100117407		CARSON	CA		07/20/2023	5.750	442,193						599,000	03/01/2024
100031237		MAHWAH	NJ		03/29/2019	3.875	442,206						740,000	11/18/2022
100168074		SODA SPRINGS	CA		09/20/2024	7.990	442,223						550,000	04/01/2024
100065487		EUGENE	OR		07/28/2021	3.990	442,233						610,000	06/11/2021
100152663		AUSTIN	TX		05/17/2024	7.125	442,260						599,000	03/27/2024
100108210		ALEXANDRIA	VA		05/24/2023	8.999	442,286						570,000	04/24/2023
100151575		BLAIRSVILLE	GA		05/10/2024	7.500	442,302						607,000	03/22/2024
100142850		CLOVIS	CA		02/09/2024	7.500	442,307						546,723	12/07/2023
100158556		FOREST PARK	GA		07/10/2024	7.250	442,325						650,000	04/29/2024
100159207		PALATINE	IL		07/15/2024	7.625	442,332						545,000	06/05/2024
100179949		ARGYLE	TX		11/25/2024	5.625	442,359		77				550,000	09/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115709		RANCHO CORDOVA	CA		07/20/2023	6.750	442,365						595,000	05/12/2023
100151273		CUMMING	GA		05/10/2024	7.125	442,375						583,620	03/14/2024
100131845		PERRIS	CA		10/06/2023	8.750	442,376						567,000	09/19/2023
100074112		OCEANSIDE	CA		12/09/2021	4.750	442,377						630,000	11/09/2021
100138322		SAN DIEGO	CA		12/18/2023	7.375	442,392						610,000	10/25/2023
100179664		MOORESVILLE	NC		11/21/2024	7.125	442,393		(26)				570,000	11/04/2024
100140137		SALT LAKE CITY	UT		01/09/2024	8.125	442,409						600,000	11/20/2023
100147629		KIHEI	HI		04/04/2024	6.999	442,412		57				600,000	02/29/2024
100141000		BUCKEYE	AZ		02/20/2024	7.625	442,431						645,000	01/12/2024
100108252		KATY	TX		05/24/2023	7.125	442,436						565,000	04/24/2023
100149194		LAKE ELSINORE	CA		04/22/2024	9.499	442,443						510,000	03/19/2024
100159624		HONOLULU	HI		07/15/2024	7.750	442,446						575,000	06/07/2024
100081402		CHULA VISTA	CA		03/18/2022	3.875	442,487						601,000	01/03/2022
100185886		WILLIAMS	AZ		12/26/2024	6.750	442,499		(1)				738,000	12/05/2024
100175354		FRISCO	TX		11/05/2024	6.875	442,524						585,000	09/11/2024
100118812		HOMESTEAD	FL		08/30/2023	8.750	442,548						482,500	07/14/2023
100129459		LAS VEGAS	NV		09/29/2023	7.625	442,549						595,000	08/14/2023
100166072		EUGENE	OR		09/09/2024	6.999	442,557						660,000	07/26/2024
100161756		BELLPORT	NY		07/31/2024	8.280	442,589						533,000	07/10/2024
100158945		BRIDGEPORT	CT		08/15/2024	9.625	442,592						482,000	07/01/2024
100153839		GREEN COVE SPRINGS	FL		07/10/2024	9.125	442,601						535,000	03/05/2024
3310061787		BELMONT	CA		12/22/2023	8.771	442,632						3,450,000	09/26/2023
100082361		MIAMI	FL		04/14/2022	5.750	442,657						515,000	03/21/2022
100057944		HUNTINGTON BEACH	CA		06/30/2021	3.750	442,685						1,185,000	04/08/2021
100119433		SEMINOLE	FL		07/31/2023	7.125	442,690						595,000	06/06/2023
100166041		BLUFFTON	SC		09/06/2024	7.625	442,694						545,000	08/14/2024
100110574		PASADENA	CA		06/30/2023	5.875	442,697						990,000	04/21/2023
3340073045		FARMINGVILLE	NY		04/05/2024	9.385	442,728						1,676,000	03/13/2024
100120380		CLEARFIELD	UT		08/18/2023	9.375	442,734						525,000	07/11/2023
100110540		BOZEMAN	MT		06/30/2023	6.500	442,737						1,150,000	04/28/2023
100143573		CLEVELAND	OH		02/21/2024	8.090	442,741						700,000	01/18/2024
100174232		ALBUQUERQUE	NM		10/31/2024	7.875	442,744						483,000	04/11/2024
100176219		WICHITA	KS		12/20/2024	7.250	442,745		(1)				595,000	11/27/2024
100087610		KATWIJK	NLD		09/27/2022	4.400	442,762					(29,113)	537,564	12/01/2023
100158561		FOREST PARK	GA		07/10/2024	7.250	442,766						650,000	04/29/2024
100137881		OAKLAND	CA		12/08/2023	9.990	442,773						560,000	10/25/2023
100136533		SPRINGFIELD	VA		11/20/2023	6.875	442,789						640,000	09/14/2023
100172527		MANTECA	CA		10/23/2024	7.375	442,813						620,000	09/01/2024
100155184		DECATUR	GA		07/19/2024	7.500	442,824						710,000	02/15/2024
100165434		COLORADO SPRINGS	CO		08/29/2024	7.624	442,825						620,000	06/21/2024
100090862		HONOLULU	HI		01/06/2023	9.125	442,847		61				712,000	12/02/2022
100157699		ROOSEVELT	NY		06/28/2024	7.875	442,848						575,000	05/17/2024
100186381		FLORISSANT	CO		12/30/2024	6.490	442,862						630,000	11/14/2024
100087335		KINGSTON	WA		10/25/2022	5.875	442,866						850,000	04/15/2022
324050851		WESTLAKE	TX		08/20/2024	9.810	442,870						7,200,000	06/05/2024
100120505		RENO	NV		08/18/2023	8.999	442,887						516,000	07/13/2023
100109991		WEST HAVERSTRAW	NY		06/22/2023	7.855	442,902						580,000	05/15/2023
100148951		BIG BEAR LAKE	CA		04/17/2024	7.990	442,909						525,000	11/22/2023
100135725		WEST COVINA	CA		11/10/2023	7.125	442,910						648,000	09/08/2023
100132066		PAIGE	TX		10/13/2023	7.625	442,948						600,000	07/24/2023
100090996		LOS ANGELES	CA		01/31/2023	7.999	442,948						550,000	12/09/2022
100170097		NASHVILLE	TN		10/08/2024	7.375	442,983						577,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166373		MOUNTLAKE TERRACE	WA		10/24/2024	7.625	442,991						770,000	08/30/2024
100154959		LOXAHATCHEE	FL		07/19/2024	7.750	443,004						733,000	03/08/2024
100118923		UPTON	MA		07/27/2023	7.999	443,015						645,000	06/26/2023
100174379		BROKEN BOW	OK		10/31/2024	7.375	443,033						536,000	04/03/2024
100102082		TAUNTON	MA		04/14/2023	8.250	443,043						599,000	02/28/2023
100083870		HALLANDALE BEACH	FL		07/12/2022	7.875	443,043						742,000	06/06/2022
100087238		NEW MILFORD	NJ		10/25/2022	5.500	443,049						655,000	01/31/2022
100077819		CALABASAS	CA		01/14/2022	3.500	443,053						1,360,000	12/28/2021
100086196		TOMBALL	TX		10/07/2022	7.000	443,078						630,000	08/19/2022
100174293		GULF SHORES	AL		10/31/2024	5.250	443,086						560,000	02/08/2024
100103030		ORLANDO	FL		06/22/2023	8.000	443,086		(99)				625,000	03/08/2023
100162818		LAS VEGAS	NV		08/12/2024	7.625	443,103						544,000	06/13/2024
100170152		SEVIERVILLE	TN		10/08/2024	7.375	443,103						490,000	09/03/2024
100179761		EULESS	TX		11/21/2024	5.750	443,125		46				660,000	09/27/2024
100169120		LOS ANGELES	CA		09/27/2024	6.490	443,136						640,000	07/29/2024
100087456		TACOMA	WA		10/25/2022	5.375	443,139						960,000	05/10/2022
3500107879		BOISE	ID		10/16/2024	8.470	443,156						3,720,000	09/11/2024
3500109318		MADEIRA BEACH	FL		10/16/2024	8.345	443,156						11,100,000	08/29/2024
100161495		WOONSOCKET	RI		07/30/2024	7.990	443,175						585,000	05/17/2024
100165813		FAYETTEVILLE	GA		08/29/2024	10.500	443,180						490,000	07/18/2024
100185882		JERSEY CITY	NJ		12/26/2024	7.625	443,229		(5)				580,000	12/03/2024
100128534		MONTEBELLO	CA		09/18/2023	9.875	443,243						685,000	08/22/2023
100118058		HAUPPAUGE	NY		07/20/2023	4.375	443,245						1,210,000	03/01/2024
100172148		SUISUN CITY	CA		10/17/2024	7.625	443,283						550,000	09/16/2024
100088253		NEWARK	NJ		10/17/2022	7.900	443,301						570,000	09/20/2022
100133771		GUERNEVILLE	CA		10/20/2023	10.750	443,301						520,000	09/27/2023
100164189		SAN PABLO	CA		08/21/2024	7.125	443,309						560,000	07/26/2024
100099981		DAVENPORT	FL		03/28/2023	8.499	443,312						559,000	02/23/2023
100142622		SONOMA	CA		02/08/2024	7.374	443,354						742,000	11/21/2023
100161355		REDLANDS	CA		07/25/2024	7.125	443,363						615,000	05/15/2024
3410000637		FORT LAUDERDALE	FL		12/23/2024	9.286	443,379						8,100,000	11/13/2024
100186776		SAN ANTONIO	TX		12/31/2024	7.250	443,395		86				550,000	06/20/2024
100156607		LAGUNA HILLS	CA		06/24/2024	7.125	443,399						630,000	04/23/2024
100151841		JURUPA VALLEY	CA		05/10/2024	9.999	443,448						600,000	04/18/2024
100115635		CATHEDRAL CITY	CA		07/19/2023	8.500	443,448						550,000	06/12/2023
100102023		BEAUMONT	CA		04/14/2023	8.750	443,464						550,000	02/07/2023
100142972		HAVERHILL	MA		02/09/2024	8.125	443,465						580,000	12/20/2023
100158702		RIVERSIDE	CA		07/10/2024	7.250	443,468						630,000	04/30/2024
100080899		EVERGREEN	CO		04/22/2022	4.625	443,471						780,000	03/07/2022
100110280		JACKSONVILLE	FL		06/30/2023	6.499	443,485						645,000	04/27/2023
100108191		GARNER	NC		05/24/2023	7.999	443,489						545,000	05/02/2023
100137026		MANTECA	CA		11/28/2023	5.990	443,499						588,000	09/22/2023
3340072809		LOS ANGELES	CA		04/05/2024	8.780	443,520						2,000,000	03/08/2024
100091105		WEST YARMOUTH	MA		01/31/2023	9.375	443,570						555,000	12/29/2022
100161391		STOCKTON	CA		07/25/2024	7.625	443,622						580,000	06/12/2024
100165806		DAVENPORT	FL		08/29/2024	7.375	443,623						540,000	07/31/2024
100065413		LAKEWOOD	WA		07/28/2021	3.375	443,630						675,000	06/04/2021
100080026		MARYSVILLE	WA		04/08/2022	4.625	443,632						645,000	12/12/2021
100078299		MIAMI BEACH	FL		02/10/2022	4.875	443,634						635,000	01/20/2022
100156832		CENTRAL ISLIP	NY		06/27/2024	8.490	443,651						535,000	05/22/2024
100134992		STOCKTON	CA		10/30/2023	8.625	443,681						620,000	10/06/2023
100165205		S-GRAVENHAGE	NLD		08/28/2024	5.450	443,694					(32,343)	996,700	08/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120780		WINTER GARDEN	FL		08/25/2023	8.125	443,728						558,000	06/08/2023
100145365		UNITED KINGDOM	GBR		03/12/2024	3.390	443,810		20,063			(9,624)	450,000	03/12/2020
100136260		LOS ANGELES	CA		11/20/2023	7.000	443,815						620,000	10/03/2023
100173587		UNITED KINGDOM	GBR		10/29/2024	7.090	443,875					(17,270)	605,000	10/01/2024
100079860		LA HABRA	CA		04/25/2022	3.999	443,894						730,000	01/25/2022
100174165		RIVERVIEW	FL		10/31/2024	8.625	443,904						536,000	05/24/2024
100103398		PORT ISABEL	TX		06/16/2023	8.250	443,905		(113)				725,000	05/01/2023
100149790		LOS ANGELES	CA		04/26/2024	7.375	443,919						740,000	03/18/2024
100087643		LELYSTAD	NLD		09/27/2022	5.150	443,928					(29,190)	598,786	06/30/2024
100148332		CAROLINA BEACH	NC		04/12/2024	7.375	443,940						620,000	02/28/2024
100158398		UNITED KINGDOM	GBR		07/09/2024	3.490	443,963		3,366			(9,612)	550,000	06/30/2022
100153206		WESTBROOK	ME		05/30/2024	6.990	443,974						600,000	03/15/2024
100169635		ELK GROVE	CA		09/30/2024	7.990	443,981						584,000	05/14/2024
100182293		SAINT JOHNS	FL		12/12/2024	5.500	443,982		55				695,000	09/24/2024
100156932		UNITED KINGDOM	GBR		06/27/2024	5.740	443,995					(4,695)	500,000	06/21/2024
100162797		MINERAL	VA		08/12/2024	8.125	444,001						501,000	05/28/2024
100054768		BRONX	NY		03/23/2021	8.050	444,015						563,000	12/31/2020
100138036		JURUPA VALLEY	CA		12/13/2023	9.375	444,018						630,000	11/13/2023
100143186		AUSTIN	TX		02/16/2024	6.500	444,047						600,000	01/02/2024
100089612		MANSFIELD	TX		01/30/2023	10.000	444,053						575,000	12/20/2022
100138404		WAYNE	NJ		12/18/2023	8.000	444,068						600,000	08/30/2023
100140829		SAVANNAH	GA		03/06/2024	8.000	444,069						535,000	12/29/2023
100026775		HAYWARD	CA		09/26/2018	4.750	444,101						595,000	06/15/2018
100182187		RENO	NV		12/12/2024	7.125	444,115		(3)				530,000	11/05/2024
100155877		BROKEN BOW	OK		06/17/2024	6.990	444,126						702,000	03/29/2024
100025857		BROOKLYN	NY		09/20/2018	5.000	444,130						536,750	04/30/2018
100083501		MORRISTOWN	NJ		06/06/2022	6.780	444,161						760,000	05/23/2022
100079848		PALO PINTO	TX		04/25/2022	5.000	444,168						650,000	01/26/2022
3340084072		BRONX	NY		09/26/2024	9.333	444,194						1,800,000	08/29/2024
100164954		WOODSTOCK	NY		08/28/2024	7.990	444,203						615,000	07/26/2024
100171206		HOSCHTON	GA		10/16/2024	7.375	444,244						888,000	08/08/2024
100091150		PICO RIVERA	CA		01/31/2023	6.625	444,256						660,000	09/23/2022
100166313		GRAND PRAIRIE	TX		10/23/2024	7.875	444,257						557,000	09/11/2024
100157910		SURFSIDE BEACH	SC		07/09/2024	7.990	444,264						495,000	04/24/2024
100102801		GARDEN GROVE	CA		06/22/2023	6.750	444,270						750,000	01/04/2023
100144398		ANCHORAGE	AK		03/07/2024	7.625	444,278						625,000	12/28/2023
100174944		SAINT CLOUD	FL		10/31/2024	9.375	444,359						530,000	04/16/2024
100141651		MIAMI GARDENS	FL		01/30/2024	9.375	444,366						530,000	01/04/2024
100110503		CAPE CORAL	FL		06/30/2023	7.500	444,398						565,000	04/28/2023
100127661		WOBURN	MA		09/08/2023	8.999	444,405						550,000	07/28/2023
100091878		STONEHAM	MA		01/30/2023	8.375	444,420						645,000	11/18/2022
100166098		JACKSON	NJ		09/09/2024	7.624	444,426						620,000	07/22/2024
100083514		COVINA	CA		06/06/2022	6.447	444,440						561,000	05/17/2022
100180589		HOMESTEAD	FL		11/26/2024	7.750	444,441		(43)				548,000	11/07/2024
100182035		AUSTIN	TX		12/12/2024	6.125	444,450		20				659,000	10/23/2024
100179481		LACEY	WA		11/21/2024	6.250	444,451		4				600,000	08/26/2024
100076463		ORLANDO	FL		12/21/2021	4.500	444,455						875,000	11/05/2021
100137821		ANAHEIM	CA		12/08/2023	7.875	444,463						932,000	10/25/2023
100185150		STOCKTON	CA		12/20/2024	7.625	444,477		(12)				535,000	11/26/2024
100144089		SUWANEE	GA		03/07/2024	6.990	444,488						652,000	01/26/2024
100149193		LEXINGTON	SC		04/22/2024	8.999	444,491						559,000	03/28/2024
100140231		SADDLE BROOK	NJ		01/11/2024	9.750	444,495						565,000	11/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146701		HOUSTON	TX		03/20/2024	8.125	444,507						606,000	02/29/2024
100156998		UNITED KINGDOM	GBR		06/27/2024	6.890	444,559					(4,701)	495,000	06/05/2024
100166420		MIAMI GARDENS	FL		10/31/2024	7.875	444,566						530,000	09/18/2024
100147328		AMSTERDAM	NLD		03/27/2024	4.630	444,600					(20,134)	578,798	06/30/2024
100119259		NASHVILLE	TN		07/31/2023	6.625	444,629						650,000	05/08/2023
100128709		LYNDHURST	NJ		09/21/2023	8.999	444,639						492,000	09/05/2023
100171598		BONNEY LAKE	WA		10/16/2024	7.500	444,650						545,000	08/14/2024
100176083		NEWARK	NJ		12/20/2024	7.375	444,664		11				650,000	11/26/2024
100182701		ROANOKE	TX		12/12/2024	7.375	444,691		(15)				635,000	10/24/2024
100130380		PINOLE	CA		09/28/2023	8.375	444,698						552,000	07/31/2023
100169953		RICHMOND	TX		11/08/2024	7.250	444,712		(74)				531,000	09/27/2024
100156427		BOISE	ID		06/24/2024	7.499	444,823						586,000	05/14/2024
100167636		WINCHESTER	CA		09/19/2024	6.625	444,829						622,000	08/01/2024
100109618		LOS ANGELES	CA		06/14/2023	8.375	444,831						540,000	05/09/2023
100110270		ROSELAND	VA		06/30/2023	7.125	444,839						615,000	04/25/2023
100138438		SAN BERNARDINO	CA		12/18/2023	11.874	444,869						535,000	10/30/2023
100137064		AUSTIN	TX		11/28/2023	8.125	444,873						560,000	10/04/2023
100181234		LAS VEGAS	NV		12/06/2024	7.999	444,879		(6)				540,000	11/18/2024
100109288		SARASOTA	FL		06/12/2023	6.875	444,900						595,000	04/28/2023
100156622		BOISE	ID		06/24/2024	7.625	444,903						774,000	04/18/2024
100081434		VALLEJO	CA		03/18/2022	3.500	444,928						650,000	12/30/2021
100079401		ARVADA	CO		03/17/2022	4.625	444,931						645,000	02/07/2022
100144826		UNITED KINGDOM	GBR		03/12/2024	3.390	444,937		20,737			(9,435)	450,000	01/09/2020
100108994		FERRIS	TX		05/31/2023	8.250	444,940						540,000	04/20/2023
100110642		LONG BRANCH	NJ		06/30/2023	6.999	445,008						614,000	05/05/2023
100135537		ASTORIA	OR		11/13/2023	7.625	445,022						600,000	09/21/2023
100118936		FORT PIERCE	FL		07/27/2023	8.750	445,029						556,000	06/22/2023
100148551		SPOKANE	WA		04/12/2024	6.990	445,033						605,000	02/08/2024
100135285		MECHANICSVILLE	VA		11/08/2023	6.125	445,064						652,000	09/22/2023
100117897		OCALA	FL		07/20/2023	7.500	445,073						610,000	03/01/2024
100110597		MIAMI	FL		06/30/2023	7.625	445,081						650,000	05/01/2023
100139568		CUTLER BAY	FL		12/28/2023	7.999	445,085						635,000	12/06/2023
100135563		TOTOWA	NJ		11/13/2023	7.499	445,087						650,000	09/27/2023
100185026		ENGLEWOOD	CO		12/20/2024	7.875	445,092						875,000	11/25/2024
100127670		BOYNTON BEACH	FL		09/08/2023	8.374	445,114						560,000	07/20/2023
100100393		BROOKLYN	NY		04/27/2023	4.625	445,134						665,000	02/02/2022
100158560		FOREST PARK	GA		07/10/2024	7.250	445,137						650,000	04/29/2024
100175659		HOUSTON	TX		11/12/2024	7.625	445,137		(63)				535,000	10/18/2024
100089745		BELLE ISLE	FL		12/02/2022	7.624	445,143						564,000	10/21/2022
100080202		CYPRESS	TX		02/25/2022	5.887	445,151						620,000	02/02/2022
100145771		UNITED KINGDOM	GBR		03/12/2024	3.390	445,154					(9,777)	450,000	02/28/2020
100102133		LOUISVILLE	KY		04/14/2023	6.999	445,155						1,500,000	03/10/2023
100149417		DENVER	CO		04/24/2024	7.625	445,158						550,000	03/01/2024
100101050		JAMAICA	NY		04/28/2023	3.875	445,162		1,919				940,000	01/25/2022
100129500		CASTLE ROCK	CO		09/29/2023	6.750	445,169						620,000	07/21/2023
100161931		LAKE HAVASU CITY	AZ		07/31/2024	7.750	445,175						631,000	07/08/2024
100154216		BOTHELL	WA		07/11/2024	7.250	445,178		1				1,000,000	06/11/2024
100120627		TEMECULA	CA		08/18/2023	7.999	445,186						555,000	07/29/2023
100156115		LAS VEGAS	NV		06/18/2024	7.875	445,254		(35)				650,000	04/30/2024
100165276		FORT LAUDERDALE	FL		08/29/2024	6.750	445,269						665,000	08/05/2024
100110318		SURF CITY	NC		06/30/2023	6.500	445,287						607,000	05/02/2023
100173127		DES MOINES	WA		10/30/2024	6.499	445,302						585,000	09/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100169712		ANN ARBOR	MI		09/30/2024	7.375	445,322						585,000	06/14/2024
100151285		KENNEWICK	WA		05/10/2024	7.250	445,322						600,000	02/16/2024
100186515		SODDY DAISY	TN		12/30/2024	7.625	445,328		(1)				485,000	08/16/2024
100186734		GULF SHORES	AL		12/31/2024	7.625	445,343		89				535,000	05/31/2024
100138876		NASHVILLE	TN		12/21/2023	8.500	445,347						589,000	10/25/2023
100067672		SAN FRANCISCO	CA		09/23/2021	3.499	445,350						2,036,000	08/06/2021
100168808		ISELIN	NJ		09/26/2024	8.750	445,356						565,000	08/06/2024
100065447		FONTANA	CA		07/28/2021	3.625	445,360						590,000	06/08/2021
4010078567		MARGATE	FL		07/26/2024	7.500	445,364						640,000	05/15/2024
100172583		DICKSON	TN		10/23/2024	6.990	445,399						580,000	08/30/2024
100102817		WARMINSTER	PA		06/22/2023	6.750	445,402						525,000	07/21/2022
100135064		PALM BEACH GARDENS	FL		11/01/2023	7.000	445,409						590,000	08/25/2023
100109265		VAN NUYS	CA		07/21/2023	7.250	445,428		47				1,850,000	05/30/2023
100170144		AURORA	CO		10/08/2024	6.624	445,431						582,000	08/30/2024
3340067240		LOUISVILLE	KY		02/26/2024	9.473	445,439						1,800,000	12/28/2023
3310071917		BELLEVUE	WA		07/19/2024	8.673	445,441						3,850,000	02/26/2024
100153290		WILDWOOD	NJ		05/30/2024	6.990	445,445						630,000	03/28/2024
100142879		HERNDON	VA		02/09/2024	7.500	445,458						598,000	12/12/2023
100100466		BRONX	NY		04/27/2023	7.125	445,467						645,000	04/22/2022
100169683		WARREN	NJ		09/30/2024	7.990	445,468						612,000	06/26/2024
3340083258		MIAMI	FL		09/10/2024	8.739	445,500						2,200,000	08/12/2024
100043304		BREMEN	IN		08/13/2020	3.125	445,512						481,950	05/31/2020
100172983		MIAMI GARDENS	FL		10/25/2024	6.749	445,523		(36)				545,000	09/27/2024
100100884		NEWTOWN	CT		04/28/2023	6.625	445,523						525,000	12/13/2021
100149563		TEMECULA	CA		04/26/2024	6.375	445,526						652,000	03/26/2024
100134351		PEACHTREE COR	GA		10/27/2023	8.750	445,526						633,000	09/07/2023
100168163		SOUTH PLAINFIELD	NJ		09/20/2024	6.500	445,539						759,000	04/12/2024
100149362		PHOENIX	AZ		04/24/2024	7.375	445,545						550,000	03/01/2024
100158417		UNITED KINGDOM	GBR		07/09/2024	3.540	445,634		11,037			(9,648)	485,000	08/12/2022
100081356		LATHROP	CA		03/18/2022	3.500	445,638						646,000	12/21/2021
100081264		LATHROP	CA		03/18/2022	3.500	445,638						646,000	12/17/2021
100127679		ACWORTH	GA		09/08/2023	8.624	445,658						550,000	07/27/2023
100168553		BRIAN HEAD	UT		09/25/2024	6.624	445,672						683,300	08/22/2024
100079591		CHULA VISTA	CA		04/08/2022	4.875	445,757						880,000	01/28/2022
100129375		FRUITA	CO		09/26/2023	7.625	445,760						600,000	07/10/2023
100147430		BROOKLYN	NY		04/03/2024	7.875	445,767						565,000	02/14/2024
100091602		SAN JACINTO	CA		03/07/2023	10.125	445,810						490,000	01/06/2023
100134442		NEW YORK	NY		10/30/2023	7.374	445,824						880,000	09/29/2023
100140980		PORT SAINT LUCIE	FL		03/28/2024	8.375	445,858						545,000	02/07/2024
100175656		SAN MARCOS	CA		11/12/2024	8.375	445,903		(15)				517,000	10/22/2024
100117805		ROWLAND HEIGHTS	CA		07/20/2023	6.875	445,908						890,000	03/01/2024
100150881		NAGS HEAD	NC		05/08/2024	7.625	445,909						583,000	03/01/2024
100144757		UNITED KINGDOM	GBR		03/12/2024	9.500	445,969		17,533			(9,757)	450,000	12/19/2019
100136318		TAMPA	FL		11/20/2023	7.875	446,000						600,000	09/05/2023
100153828		MOUNT LAUREL	NJ		07/10/2024	8.875	446,040						543,210	01/24/2024
100140259		NEWPORT	OR		01/18/2024	8.625	446,049						625,000	11/24/2023
100143452		SALINAS	CA		02/16/2024	8.375	446,049						595,000	01/17/2024
100091314		FRESNO	CA		01/13/2023	8.500	446,060						580,000	01/01/2023
100174155		HAMPSTEAD	NC		10/31/2024	7.875	446,064						637,000	07/09/2024
3340072742		MELVILLE	NY		04/05/2024	9.563	446,070						1,990,000	03/08/2024
100079779		MURRIETA	CA		04/25/2022	5.625	446,079						750,000	01/25/2022
100099659		PHOENIX	AZ		04/06/2023	7.875	446,079						760,000	03/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115236		HAVERSTRAW	NY		07/17/2023	7.699	446,092						590,000	06/02/2023
100016446		OAKLAND	CA		04/05/2018	4.625	446,121						850,000	02/14/2018
100080893		CASA GRANDE	AZ		04/22/2022	5.625	446,125		1,376				483,333	04/08/2022
100091295		MAPLE VALLEY	WA		01/31/2023	7.999	446,139						675,000	12/27/2022
100149493		RANCHO CORDOVA	CA		04/24/2024	7.625	446,158						580,000	03/08/2024
100049761		PATERSON	NJ		11/20/2020	4.250	446,194						354,350	07/31/2020
100157895		MILLVILLE	DE		07/09/2024	8.125	446,204						495,000	04/18/2024
100152426		MARYSVILLE	WA		05/17/2024	7.375	446,212						635,000	03/19/2024
100110757		MOUNT PLEASANT	SC		08/11/2023	8.125	446,225						585,000	06/30/2023
100115822		COLUMBUS	OH		07/20/2023	6.875	446,230						645,000	05/19/2023
100185454		MURRIETA	CA		12/20/2024	5.750	446,237		20				652,000	10/24/2024
100138702		CLOVIS	CA		02/02/2024	8.250	446,242						560,000	12/13/2023
100115746		SAVAGE	MN		07/20/2023	7.625	446,258						595,000	05/24/2023
100154843		OAKWOOD	GA		07/19/2024	8.625	446,267						600,000	01/16/2024
100172694		SAN ANTONIO	TX		11/21/2024	6.875	446,283		(22)				637,000	11/12/2024
100019589		CERRITOS	CA		07/26/2018	4.875	446,303						688,000	03/08/2018
100161856		BAY SHORE	NY		07/31/2024	8.410	446,323						575,000	06/25/2024
100091587		SILVER SPRING	MD		03/07/2023	10.875	446,345						550,000	01/10/2023
100154175		COLORADO SPRINGS	CO		07/11/2024	7.500	446,350						740,000	06/11/2024
100168707		MORENO VALLEY	CA		09/25/2024	8.875	446,362						560,000	08/21/2024
100141578		LOS ANGELES	CA		01/30/2024	8.125	446,376						880,000	12/13/2023
100159632		FREMONT	CA		08/23/2024	7.500	446,389						568,000	07/17/2024
100081289		VIRGINIA BEACH	VA		03/18/2022	4.000	446,404						635,000	12/23/2021
100166123		WASHINGTON	UT		09/09/2024	6.500	446,404						500,000	06/11/2024
100171366		IDAHO FALLS	ID		10/16/2024	7.125	446,431						580,000	08/30/2024
100100966		PALM BEACH GARDENS	FL		04/28/2023	3.875	446,460						750,000	12/10/2021
100067433		UNIVERSITY PL	WA		09/23/2021	3.999	446,460						615,000	07/20/2021
100172724		MAMMOTH LAKES	CA		11/21/2024	7.625	446,463		(49)				532,000	10/29/2024
100148673		WEATHERFORD	TX		04/16/2024	8.499	446,465						585,000	03/29/2024
100157812		GALVESTON	TX		08/01/2024	7.875	446,474						570,000	07/12/2024
100044126		SANTA ROSA	CA		08/19/2020	5.250	446,491						973,750	01/23/2020
100167443		RIVERBANK	CA		09/16/2024	6.875	446,493						575,000	07/29/2024
100176186		PILOT POINT	TX		12/20/2024	8.625	446,499		(13)				600,000	11/26/2024
100152711		ERIE	CO		05/17/2024	5.500	446,520						600,000	03/27/2024
100157632		PLAINFIELD	NJ		06/28/2024	7.250	446,523						755,000	05/28/2024
100119323		WASHINGTON	UT		07/31/2023	7.500	446,533						567,000	06/23/2023
100132329		MANTECA	CA		11/03/2023	7.625	446,536						620,000	04/21/2022
100108286		ONTARIO	CA		05/24/2023	7.875	446,545						519,000	04/26/2023
100152424		CAPE CORAL	FL		05/17/2024	7.625	446,549						795,000	04/04/2024
100148268		PEMBROKE PINES	FL		04/12/2024	6.875	446,557						610,000	02/20/2024
324050821		WESTLAKE	TX		08/20/2024	9.810	446,557						7,980,000	06/05/2024
100135590		MUKILTEO	WA		11/09/2023	7.375	446,560						1,070,000	09/15/2023
100137295		LEOLA	PA		12/01/2023	8.874	446,595						564,000	10/30/2023
100127700		PRESCOTT	AZ		09/08/2023	8.124	446,605						670,000	06/28/2023
100146971		BAKERSFIELD	CA		03/26/2024	7.000	446,615						600,000	02/08/2024
100074107		LONG BEACH	CA		12/09/2021	4.250	446,619						690,000	11/09/2021
100165325		LOS ANGELES	CA		08/29/2024	8.625	446,621						550,000	07/24/2024
100114697		GREELEY	CO		06/29/2023	8.999	446,643						549,000	05/19/2023
100165220		DRACHTEN	NLD		08/28/2024	5.600	446,646					(32,558)	575,000	07/30/2024
100173605		ROTTERDAM	NLD		10/29/2024	3.450	446,646					(19,666)	619,218	10/22/2024
100167637		ANTIOCH	CA		09/19/2024	7.125	446,693						750,000	07/24/2024
100182482		PRESCOTT	AZ		12/12/2024	7.125	446,699		(11)				586,000	11/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158688		HOWELL	NJ		07/10/2024	7.625	446,711						615,000	05/21/2024
100143917		LOS ANGELES	CA		02/29/2024	7.500	446,744						710,000	11/13/2023
100140737		PORT SAINT LUCIE	FL		01/22/2024	8.874	446,749						560,000	12/14/2023
100115949		WALLINGTON	NJ		07/20/2023	7.125	446,757						610,000	05/25/2023
100148675		MARIETTA	GA		04/16/2024	8.249	446,763						640,000	03/13/2024
100163990		CALVERTON	NY		08/21/2024	7.750	446,764						565,000	06/18/2024
100149291		PORT ARANSAS	TX		04/24/2024	7.624	446,788						632,000	03/20/2024
100172211		BROCKTON	MA		10/17/2024	7.999	446,801						550,000	09/16/2024
100116131		SAN FRANCISCO	CA		07/20/2023	5.000	446,853						880,000	03/01/2024
100175459		FRANKLIN	WI		12/23/2024	7.750	446,871		(6)				583,000	06/05/2024
100100352		STATEN ISLAND	NY		04/27/2023	5.500	446,894						675,000	03/01/2022
100162782		LAS VEGAS	NV		08/12/2024	7.625	446,916						700,000	06/07/2024
100078201		LOS ANGELES	CA		02/10/2022	5.250	446,940						640,000	01/03/2022
100134956		FULLERTON	CA		10/30/2023	7.750	446,943						850,000	10/05/2023
100108377		BROOKLYN	NY		05/25/2023	6.836	446,974						2,200,000	04/25/2023
100090860		MIAMI	FL		01/06/2023	6.500	446,980						745,000	10/07/2022
3310087022		SKANEATELES	NY		10/31/2024	8.981	447,006						4,945,000	09/05/2024
100160210		MCGAHEYSVILLE	VA		07/18/2024	7.624	447,015						494,000	05/22/2024
100173161		CHAPEL HILL	NC		10/30/2024	6.124	447,018						600,000	09/30/2024
100171512		LAS VEGAS	NV		10/16/2024	6.375	447,024						590,000	07/09/2024
100149476		DENVER	CO		04/24/2024	6.990	447,046						590,000	03/08/2024
100076098		LAKEWOOD	WA		01/07/2022	3.625	447,052						635,000	10/22/2021
100071925		ORANGE	CA		01/21/2022	4.750	447,063						667,000	10/12/2021
100089963		NEWARK	NJ		01/26/2023	8.625	447,076						620,000	11/23/2022
100166990		HEBER	UT		09/13/2024	7.625	447,086						575,000	07/22/2024
100073546		FRISCO	TX		11/19/2021	4.250	447,144						620,000	10/20/2021
100114856		WENONAH	NJ		07/10/2023	7.125	447,145						655,000	05/19/2023
100100162		HOLLISTER	CA		03/17/2023	8.750	447,168						630,000	02/01/2023
100121022		BIG BEAR CITY	CA		08/30/2023	7.500	447,178						515,000	07/10/2023
100136515		KAILUA KONA	HI		11/20/2023	7.625	447,206						625,000	10/03/2023
100174325		LEHI	UT		10/31/2024	7.490	447,207						505,000	03/28/2024
100119677		NEWARK	NJ		08/08/2023	7.497	447,228						670,000	07/13/2023
100157769		BIG PINE KEY	FL		08/01/2024	7.000	447,252						645,000	07/02/2024
100148478		ESTERO	FL		04/12/2024	7.500	447,296						675,000	02/28/2024
100074482		OCEANO	CA		12/14/2021	3.375	447,309						704,000	11/18/2021
100101814		PERTH AMBOY	NJ		03/31/2023	8.590	447,326						591,000	03/10/2023
100141484		LITTLEROCK	CA		01/30/2024	9.125	447,356						550,000	12/30/2023
100137598		HIALEAH	FL		12/08/2023	7.625	447,360						605,000	09/25/2023
100158272		UNITED KINGDOM	GBR		07/09/2024	3.140	447,394		12,433			(9,686)	482,000	10/29/2021
3340076047		LENEXA	KS		06/14/2024	9.059	447,401						1,614,000	12/08/2023
100155226		OCOEE	FL		07/19/2024	8.250	447,409						540,000	09/20/2023
100182356		ROSEVILLE	CA		12/12/2024	6.625	447,418		6				590,000	10/24/2024
100110804		AMSTERDAM	NLD		06/28/2023	6.235	447,423					(29,420)	1,250,000	12/01/2023
100164878		LAS VEGAS	NV		08/26/2024	7.250	447,440						550,000	07/03/2024
100180427		RIVERTON	UT		11/25/2024	6.124	447,450						650,000	10/04/2024
100079954		COMMERCE CITY	CO		04/25/2022	5.125	447,464						570,000	01/27/2022
100065355		LAWRENCE	MA		07/28/2021	4.250	447,464						620,000	05/27/2021
100081474		LOS ANGELES	CA		03/18/2022	3.374	447,469						1,230,000	01/17/2022
100166336		PROSPECT	KY		10/24/2024	7.375	447,471						550,000	09/23/2024
100102419		MIAMI LAKES	FL		06/07/2023	8.375	447,474						505,000	10/31/2022
100173475		OCEAN ISLE BEACH	NC		10/29/2024	6.990	447,482						830,000	09/12/2024
100165666		HOUSTON	TX		10/04/2024	9.250	447,496						480,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100090230		TAMPA	FL		01/13/2023	8.999	447,509						630,000	12/05/2022
100169783		WEST CHESTER	PA		09/30/2024	7.500	447,526						550,000	07/11/2024
100143000		HOLTSVILLE	NY		02/12/2024	8.374	447,549						565,000	01/12/2024
100087477		HONOLULU	HI		10/25/2022	5.887	447,555						630,000	10/08/2021
100081308		BELLINGHAM	WA		03/18/2022	4.375	447,580						596,000	01/21/2022
3310086649		COTO DE CAZA	CA		11/14/2024	8.330	447,617						2,300,000	09/25/2024
100129620		DAVENPORT	FL		09/29/2023	7.490	447,623						565,000	08/04/2023
100145782		SEABECK	WA		05/08/2024	7.250	447,625						993,000	03/15/2024
100147679		ROCKVILLE	MD		04/04/2024	8.999	447,626						560,000	03/12/2024
100135263		PALM DESERT	CA		11/08/2023	7.375	447,628						610,000	09/08/2023
100160468		MIAMI	FL		07/19/2024	6.750	447,648						690,000	06/20/2024
100100476		STATEN ISLAND	NY		04/27/2023	4.500	447,648						825,000	02/08/2022
100174535		MIDDLEVILLE	MI		10/31/2024	7.750	447,656						675,000	07/11/2023
100135835		SIMI VALLEY	CA		11/10/2023	7.500	447,664						750,000	09/28/2023
100168793		CAMARILLO	CA		09/26/2024	8.990	447,665						640,000	08/03/2024
100119159		FONTANA	CA		07/31/2023	6.000	447,704						570,500	05/17/2023
100100397		CHESTER SPRINGS	PA		04/27/2023	5.125	447,756						650,000	12/17/2021
100129472		WASHINGTON	DC		09/29/2023	7.500	447,758						598,000	08/04/2023
100103008		SEATAC	WA		06/22/2023	8.000	447,770		(149)				775,000	02/28/2023
100103747		MARINA DEL REY	CA		05/08/2023	7.990	447,785						555,000	05/01/2023
100117554		JURUPA VALLEY	CA		07/20/2023	6.750	447,802						634,000	03/01/2024
100149191		SALT LAKE CITY	UT		04/22/2024	8.999	447,839						486,000	03/22/2024
100079279		SALEM	MA		02/28/2022	5.375	447,843						665,000	01/21/2022
100138225		DALLAS	TX		12/14/2023	8.250	447,872						661,000	11/07/2023
100141600		CANYON LAKE	CA		01/30/2024	8.875	447,887						549,000	12/22/2023
100139019		GOLDEN	CO		12/22/2023	7.750	447,889		126				840,000	10/30/2023
100117790		ALAMEDA	CA		07/20/2023	8.625	447,893						616,000	03/01/2024
100099911		PORTLAND	OR		03/28/2023	9.000	447,915						575,000	02/10/2023
100158431		HOOKSETT	NH		07/10/2024	8.625	447,927						580,000	04/22/2024
100150155		COACHELLA	CA		04/30/2024	9.125	447,937						575,000	03/04/2024
100081910		ROTTERDAM	NLD		03/30/2022	4.050	447,941					(29,454)	865,000	06/30/2024
100151569		NEPTUNE BEACH	FL		05/10/2024	7.625	447,961						600,000	03/25/2024
100169858		MENIFEE	CA		09/30/2024	5.750	447,970						560,000	02/29/2024
100148616		CHANDLER	AZ		04/12/2024	5.375	447,981						635,000	02/16/2024
100162783		BELLAIRE	TX		08/12/2024	7.625	447,990						585,000	06/10/2024
100159056		BOISE	ID		08/15/2024	7.750	447,997						714,000	07/23/2024
100103539		BROCKTON	MA		05/08/2023	7.999	448,003						620,000	03/14/2023
100186354		WOODLAND	CA		12/30/2024	6.875	448,048						630,000	11/15/2024
100179409		YAKIMA	WA		12/27/2024	7.500	448,052		(3)				545,000	12/04/2024
100173946		ANNAPOLIS	MD		10/31/2024	7.875	448,153						539,000	08/19/2024
100141300		BELLAIRE	TX		01/30/2024	9.000	448,191						574,000	12/04/2023
100173449		GLEN ALLEN	VA		10/29/2024	9.000	448,210						557,000	08/29/2024
100171117		TUCSON	AZ		11/22/2024	7.500	448,213		(4)				580,500	10/18/2024
100143016		JAMAICA	NY		02/12/2024	9.124	448,214						600,000	01/16/2024
100102798		HOUSTON	TX		06/22/2023	7.750	448,218						590,000	02/28/2023
100108260		PHOENIX	AZ		05/24/2023	6.375	448,251						900,000	04/21/2023
100151459		MANCHESTER	NH		05/10/2024	7.500	448,252						602,000	04/12/2024
100141595		WORCESTER	MA		01/30/2024	8.750	448,275						580,000	01/05/2024
100161492		FORT MYERS BEACH	FL		07/30/2024	7.500	448,283						700,000	05/13/2024
100185954		PHOENIX	AZ		12/26/2024	8.625	448,288		(4)				481,000	11/27/2024
100109371		ANCHORAGE	AK		06/12/2023	6.875	448,293						600,000	04/19/2023
100149295		COLLEGE STATION	TX		04/24/2024	7.500	448,310						585,000	03/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134833		NAPLES	FL		10/30/2023	7.375	448,350		4,892				651,000	10/10/2023
100126435		PATERSON	NJ		08/30/2023	8.340	448,358						595,000	07/24/2023
100131659		BEND	OR		10/06/2023	6.875	448,386						610,000	08/10/2023
100182122		CLEARWATER	FL		12/12/2024	6.375	448,409		1				620,000	09/24/2024
100165618		BRADLEY	CA		10/04/2024	6.750	448,419						785,000	08/29/2024
100147013		BROOKINGS	OR		03/27/2024	8.000	448,462						598,000	09/11/2023
100140053		ALBUQUERQUE	NM		01/09/2024	7.875	448,504						650,000	11/03/2023
100109081		WEST SACRAMENTO	CA		06/05/2023	8.624	448,504						530,000	05/05/2023
100148122		CORONA	CA		04/10/2024	6.625	448,521						797,000	02/21/2024
100169136		MESA	AZ		09/27/2024	6.990	448,522						614,000	08/05/2024
100152716		LITTLE ELM	TX		05/17/2024	7.000	448,563						615,000	04/02/2024
100141059		NAPLES	FL		02/20/2024	8.000	448,567						642,000	01/18/2024
100165015		UNION	NJ		08/28/2024	7.999	448,611						585,000	06/05/2024
100149179		LAS VEGAS	NV		04/22/2024	7.875	448,618						605,000	03/19/2024
100139811		UNITED KINGDOM	GBR		12/18/2023	7.640	448,618					(7,874)	575,000	09/10/2018
100166215		MURRIETA	CA		09/09/2024	5.875	448,644						616,000	07/12/2024
100154795		LOMPOC	CA		07/19/2024	8.000	448,654						675,000	01/23/2024
100145465		UNITED KINGDOM	GBR		03/12/2024	3.390	448,669		20,871			(9,717)	474,981	03/10/2020
100088952		AVENTURA	FL		11/15/2022	7.875	448,673						652,000	10/20/2022
100045745		EVANSTON	IL		11/25/2020	4.375	448,681						554,800	08/31/2020
100166376		BRIER	WA		10/24/2024	7.625	448,683						990,000	08/30/2024
100055573		PALMDALE	CA		03/23/2021	4.000	448,687						435,000	12/31/2020
100130333		GREAT BARRINGTON	MA		09/28/2023	7.500	448,712						599,000	03/24/2023
100103231		EL DORADO	CA		04/27/2023	7.750	448,719						727,000	03/30/2023
100100772		SUMMERVILLE	SC		04/28/2023	6.750	448,737						640,000	11/03/2021
100010905		FLETCHER	NC		12/23/2016	4.125	448,778						595,000	12/16/2018
100179643		LACEY	WA		11/21/2024	7.625	448,815		(22)				590,000	08/12/2024
100154196		MARGATE	FL		07/11/2024	7.875	448,819		50				665,000	06/05/2024
100090764		BOCA RATON	FL		02/28/2023	7.625	448,852						665,000	12/29/2022
100179636		WESTERLY	RI		11/21/2024	7.500	448,900		(20)				558,000	09/18/2024
100173320		NORTH SALT LAKE	UT		10/30/2024	7.875	448,906						550,000	09/12/2024
100132310		INDIO	CA		10/13/2023	6.875	448,918						625,000	08/30/2023
100149910		CARMICHAEL	CA		04/29/2024	7.375	448,999						638,000	04/09/2024
100156930		UNITED KINGDOM	GBR		06/27/2024	6.890	449,049					(4,749)	500,000	06/21/2024
100118780		MIAMI	FL		07/25/2023	7.500	449,102						635,000	06/02/2023
100102350		KISSIMMEE	FL		06/07/2023	6.999	449,104						830,000	10/27/2022
100101786		NEWARK	NJ		03/31/2023	8.377	449,117						595,000	03/16/2023
100169445		ROHNERT PARK	CA		09/30/2024	7.625	449,136		(41)				735,000	06/13/2024
100099867		LOGANVILLE	GA		03/28/2023	9.250	449,141						551,590	02/17/2023
100116161		RIDGEFIELD	NJ		07/20/2023	5.250	449,145						760,000	03/01/2024
100135952		RIVERSIDE	CA		11/15/2023	11.000	449,169						560,000	10/23/2023
100118143		LAS VEGAS	NV		07/20/2023	7.250	449,177						615,000	03/01/2024
100161871		LAS VEGAS	NV		07/31/2024	6.999	449,192						596,000	07/01/2024
100090900		CASTAIC	CA		01/31/2023	6.375	449,205						800,000	09/30/2022
100114641		HENDERSON	NV		06/29/2023	9.250	449,209						532,000	05/23/2023
100078674		SAN BERNARDINO	CA		02/02/2022	4.875	449,212						539,000	12/07/2021
3500109708		BOCA RATON	FL		10/16/2024	7.970	449,246						2,490,000	09/06/2024
100135629		PLANO	TX		11/09/2023	8.750	449,303						625,000	07/14/2023
100079777		LONG BEACH	CA		04/08/2022	6.750	449,325						810,000	01/13/2022
100168740		GARNER	NC		09/26/2024	8.000	449,349						568,000	08/05/2024
100065839		SANTA ROSA	CA		07/23/2021	3.887	449,351						730,000	07/09/2021
100185953		SAN JUAN CAPISTRANO	CA		12/26/2024	9.750	449,392		(8)				535,000	12/02/2024

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100179384		STOCKTON	CA		12/27/2024	8.375	449,395		(5)				550,000	11/22/2024
100148328		SEVIERVILLE	TN		04/12/2024	6.990	449,406						620,000	02/09/2024
100143766		FOLSOM	CA		04/05/2024	7.000	449,458						690,000	02/23/2024
100108134		INDIO	CA		05/24/2023	10.250	449,468						510,000	03/28/2023
100103557		LAKEWOOD	CA		05/08/2023	7.999	449,469						795,000	03/09/2023
100166148		NAPLES	FL		09/09/2024	7.375	449,479						641,000	06/27/2024
100031486		IRVINE	CA		03/29/2019	3.500	449,479						1,007,000	12/07/2018
100132145		PORTLAND	OR		10/13/2023	7.125	449,480						665,000	08/17/2023
100158633		ROSEVILLE	CA		07/10/2024	7.490	449,482						590,000	05/10/2024
100165305		WOODBRIDGE	VA		08/29/2024	8.625	449,500						590,000	08/02/2024
100157571		AMSTERDAM	NLD		06/28/2024	4.620	449,520						578,700	06/30/2024
100117711		PALMDALE AREA	CA		07/20/2023	7.375	449,526						550,000	03/01/2024
100165991		BURLINGTON	NJ		09/06/2024	7.125	449,532						595,000	08/13/2024
100169214		MASTIC BEACH	NY		09/27/2024	7.700	449,549						550,000	08/15/2024
100120347		HOLLYWOOD	FL		08/18/2023	7.250	449,588						780,000	07/14/2023
100091498		IRVINGTON	NJ		01/20/2023	7.954	449,591						600,000	12/22/2022
100090873		NORWALK	CA		01/31/2023	7.000	449,651						595,000	09/16/2022
100152909		BELLFLOWER	CA		05/22/2024	6.999	449,659						840,000	04/23/2024
100141654		ELKRIDGE	MD		01/30/2024	7.999	449,664						561,000	12/28/2023
100026764		BALDWIN PARK	CA		09/26/2018	3.625	449,670						619,999	06/13/2018
100134056		ELIZABETH	NJ		10/25/2023	7.850	449,678						681,000	09/20/2023
100165229		BALTIMORE	MD		08/29/2024	8.250	449,694						550,000	08/07/2024
100167764		AVE MARIA	FL		09/19/2024	7.124	449,703						558,000	08/30/2024
100166191		BOKEELIA	FL		09/09/2024	7.624	449,704						560,000	07/15/2024
100076678		DUBLIN	CA		12/16/2021	5.250	449,710		(1,020)				1,025,000	11/29/2021
100120068		DAYTONA BEACH SHORES	FL		08/11/2023	7.500	449,713						580,500	06/21/2023
100162042		MIAMI	FL		07/31/2024	8.000	449,722						615,000	06/20/2024
100057713		BOISE	ID		06/30/2021	3.875	449,737						626,000	04/14/2021
100173916		CAPE MAY	NJ		10/31/2024	6.750	449,738						745,000	09/13/2024
100151103		FRAMINGHAM	MA		05/08/2024	7.625	449,745						603,000	03/18/2024
100186332		NEW RIVER	AZ		12/30/2024	7.500	449,795		(1)				555,000	11/14/2024
100185946		HESPERIA	CA		12/26/2024	9.875	449,812		(8)				476,000	12/07/2024
3340070893		WEST ISLIP	NY		04/19/2024	9.296	449,812						1,820,000	02/02/2024
100119631		DAVIDSON	NC		08/04/2023	7.500	449,815		(63)				686,000	07/10/2023
100145246		UNITED KINGDOM	GBR		03/12/2024	3.490	449,836		20,636			(9,799)	450,000	11/15/2019
100140772		THE VILLAGES	FL		01/22/2024	8.999	449,837						555,000	12/15/2023
100116726		SYLMAR	CA		07/20/2023	4.250	449,838						847,000	03/01/2024
100164607		ROSEVILLE	CA		08/21/2024	7.125	449,849						590,000	07/08/2024
100116743		ORLANDO	FL		07/20/2023	5.125	449,864						625,000	03/01/2024
100139253		LA PUENTE	CA		12/28/2023	8.250	449,895						680,000	11/07/2023
100139978		FORT WORTH	TX		01/09/2024	8.124	449,898						590,000	11/27/2023
100071983		WINTER GARDEN	FL		10/29/2021	4.250	449,915						650,000	09/29/2021
100134950		TAMPA	FL		10/30/2023	8.125	449,940						630,000	10/10/2023
100174873		CUTLER BAY	FL		10/31/2024	9.375	449,949						650,000	04/19/2024
100070512		VENTNOR CITY	NJ		09/23/2021	4.000	449,962						620,000	07/09/2021
100142481		ATLANTA	GA		03/08/2024	9.000	449,981						625,000	01/26/2024
4010078416		MARGATE	FL		07/26/2024	7.500	449,987						675,000	05/15/2024
100139433		HOLLYWOOD	FL		12/28/2023	7.875	449,992		26				604,000	11/06/2023
100137834		ASHBURN	VA		12/08/2023	7.875	449,995						890,000	10/31/2023
100076357		MOCLIPS	WA		01/07/2022	3.875	449,997						655,000	11/16/2021
324050419		PHOENIX	AZ		07/25/2024	9.395	450,000						1,200,000	04/05/2024
324050673		PHOENIX	AZ		07/25/2024	9.395	450,000						1,200,000	04/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120547		LOS ANGELES	CA		08/18/2023	8.999	450,020						840,000	07/20/2023
100076674		DELRAY BEACH	FL		12/16/2021	5.875	450,040						525,000	11/22/2021
100161063		TAMPA	FL		07/24/2024	7.500	450,047						900,000	06/03/2024
100144935		UNITED KINGDOM	GBR		03/12/2024	3.640	450,056						530,017	01/28/2020
100102486		HIGHLAND	CA		06/07/2023	6.875	450,058						635,000	05/09/2022
100150545		SILVER SPRING	MD		05/03/2024	7.500	450,067						560,000	01/31/2024
100142767		FOLSOM	CA		02/08/2024	7.500	450,074						625,000	12/11/2023
100176682		HOLLYWOOD	FL		11/15/2024	6.375	450,097		(1)				890,000	08/29/2024
100136314		EDGEWATER	FL		11/20/2023	7.500	450,101						635,000	09/08/2023
100159827		SUMMERVILLE	SC		07/17/2024	7.375	450,103						556,973	04/29/2024
100103267		KISSIMMEE	FL		04/27/2023	8.500	450,128						596,000	04/05/2023
100160569		OCEANSIDE	CA		07/19/2024	9.125	450,149						545,000	06/19/2024
100137158		KNOXVILLE	TN		11/28/2023	8.990	450,179						559,000	10/13/2023
100078706		HACIENDA HEIGHTS	CA		02/02/2022	3.875	450,197						750,000	11/23/2021
100027069		ALISO VIEJO	CA		09/26/2018	3.250	450,198						735,000	06/13/2018
100156121		STATEN ISLAND	NY		06/18/2024	8.125	450,200						810,000	04/26/2024
100128781		VISALIA	CA		09/21/2023	7.749	450,210						560,000	09/01/2023
100162261		EAGLE POINT	OR		09/06/2024	8.125	450,214						525,000	07/31/2024
100148206		JACKSONVILLE	OR		04/12/2024	7.500	450,228						560,000	03/07/2024
100154593		GLENDALE	CA		06/14/2024	7.375	450,254						770,000	05/24/2024
100127559		LAS VEGAS	NV		09/08/2023	7.125	450,272						610,000	07/07/2023
100120139		BOTHELL	WA		08/11/2023	6.125	450,273						770,000	06/08/2023
100169684		NEW YORK	NY		09/30/2024	7.500	450,280						580,000	07/12/2024
100151418		FORT WORTH	TX		05/10/2024	7.375	450,296						639,000	03/27/2024
100115913		SACRAMENTO	CA		07/20/2023	7.125	450,408						610,000	05/19/2023
100149921		SAN BERNARDINO	CA		04/29/2024	7.125	450,421						625,000	04/09/2024
100165060		EDISON	NJ		08/28/2024	8.000	450,430						650,000	05/31/2024
100181230		RIVERSIDE	CA		12/06/2024	7.499	450,447		(19)				600,000	11/18/2024
100114832		NORTH FORT MYERS	FL		07/10/2023	7.000	450,471						575,000	05/19/2023
100154991		CLIFTON PARK	NY		07/19/2024	7.250	450,481						630,000	03/11/2024
100143515		CHESTER	NY		02/21/2024	8.560	450,481		4,353				575,000	01/30/2024
100164977		MIAMI	FL		08/28/2024	8.124	450,504						525,000	07/30/2024
100174285		SPAVINAW	OK		10/31/2024	7.125	450,530						495,000	02/23/2024
100085089		AMSTERDAM	NLD		07/27/2022	3.750	450,530					(29,624)	580,000	12/01/2023
100165217		KERKRADE	NLD		08/28/2024	5.600	450,530					(32,841)	580,000	08/06/2024
100134427		NETHERLANDS	NLD		10/27/2023	6.450	450,530					(29,624)	580,000	12/01/2023
100075868		OOSTBURG	NLD		11/24/2021	3.000	450,530					(29,624)	580,000	12/01/2023
100141830		ROTTERDAM	NLD		01/29/2024	5.850	450,530					(20,530)	543,750	06/30/2024
100081920		EINDHOVEN	NLD		03/30/2022	3.050	450,530					(29,624)	590,000	12/01/2023
100143152		NORTH LAS VEGAS	NV		02/16/2024	7.125	450,580						565,000	12/21/2023
100160185		TWAIN HARTE	CA		07/18/2024	8.125	450,604						490,000	05/13/2024
100141261		STERLING	VA		01/30/2024	9.875	450,623						605,000	12/01/2023
100065412		LAKEWOOD	WA		07/28/2021	3.375	450,661						675,000	06/04/2021
100081398		OREM	UT		03/18/2022	3.625	450,663						675,000	12/30/2021
100134460		PEACHTREE CORNERS	GA		10/30/2023	8.874	450,672						634,000	10/13/2023
100157803		MARIETTA	GA		08/01/2024	8.250	450,691						560,000	06/28/2024
100136008		LAS CRUCES	NM		11/16/2023	8.499	450,704						568,000	10/10/2023
100186718		FRESNO	CA		12/31/2024	8.580	450,758		101				836,000	05/24/2024
100140471		MYRTLE BEACH	SC		01/17/2024	9.750	450,770						519,000	12/13/2023
100186209		SNELLVILLE	GA		12/27/2024	7.874	450,789		(3)				558,000	12/03/2024
100173354		JANESVILLE	WI		10/30/2024	7.625	450,802						600,000	09/18/2024
100179599		ROHNERT PARK	CA		11/21/2024	7.125	450,836		(20)				775,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179344		SMYRNA	TN		12/27/2024	7.500	450,838		(2)				588,000	11/27/2024
100119240		CLARKSVILLE	TN		07/31/2023	7.375	450,848						605,000	05/24/2023
100145599		UNITED KINGDOM	GBR		03/12/2024	9.500	450,874		10,799			(9,723)	464,979	12/04/2019
100100915		FREEHOLD	NJ		04/28/2023	6.125	450,889						630,000	01/04/2022
100115697		BROADLANDS	VA		07/20/2023	6.500	450,901						615,000	05/15/2023
100149530		REDMOND	OR		04/26/2024	6.625	450,943						1,352,000	03/18/2024
100166276		AUSTIN	TX		09/09/2024	6.990	450,963						600,000	07/25/2024
100071903		HOLLYWOOD	FL		01/21/2022	5.500	450,968						530,000	10/14/2021
100149999		LOS ANGELES (NORTHRIDGE AREA)	CA		06/07/2024	7.625	451,012						800,000	04/04/2024
100108060		MISSOURI CITY	TX		05/24/2023	9.750	451,015						575,000	04/04/2023
100082731		TILBURG	NLD		04/27/2022	3.200	451,048					(29,658)	655,001	12/01/2023
100172165		VENICE	FL		10/17/2024	6.625	451,074						592,000	09/18/2024
100114735		DEER PARK	NY		07/07/2023	7.124	451,116						570,000	05/23/2023
100082073		TWICKENHAM	GBR		03/30/2022	3.990	451,139					(8,192)	315,000	03/21/2022
100127960		COCONUT CREEK	FL		09/08/2023	7.000	451,178						705,000	05/31/2022
100091993		YONKERS	NY		02/09/2023	7.800	451,190						600,000	01/09/2023
100156206		KAPAA	HI		06/20/2024	7.875	451,195						1,100,000	05/03/2024
100153969		CARSON	CA		06/05/2024	6.999	451,210						815,000	05/17/2024
100180570		PALMDALE	CA		11/26/2024	8.125	451,230		(49)				540,000	11/06/2024
100167817		LINDEN	NJ		09/19/2024	7.749	451,240						588,000	08/02/2024
100119666		REDLANDS	CA		08/08/2023	8.250	451,241						600,000	06/26/2023
324070649		KENNEWICK	WA		08/20/2024	9.630	451,250						2,160,000	07/05/2024
100045775		LIVERMORE	CA		11/25/2020	3.000	451,258						1,408,712	08/08/2020
100146719		NEWARK	NJ		03/20/2024	7.999	451,272						810,000	02/21/2024
100065297		JURUPA VALLEY	CA		07/28/2021	4.625	451,274						625,000	04/15/2021
100136734		NEWARK	NJ		11/27/2023	8.653	451,304						600,000	10/24/2023
100114814		KISSIMMEE	FL		07/10/2023	6.990	451,323						630,000	05/22/2023
100179511		PORT ORCHARD	WA		11/21/2024	6.500	451,326						599,000	09/06/2024
100137692		COVINGTON	WA		12/08/2023	7.750	451,343						620,000	10/02/2023
100144756		UNITED KINGDOM	GBR		03/12/2024	9.500	451,348					(9,874)	460,000	12/19/2019
100089230		FRESNO	CA		01/26/2023	7.500	451,350						555,000	10/06/2022
100163273		NASHVILLE	TN		08/13/2024	6.999	451,354						1,300,000	07/19/2024
100156497		NEWARK	NJ		06/24/2024	6.500	451,355						620,000	04/29/2024
100160162		PITTSBURGH	PA		07/17/2024	7.625	451,360						593,000	05/28/2024
100143120		AMHERST	MA		02/16/2024	8.124	451,374						642,000	01/04/2024
100139592		YUCAIPA	CA		12/28/2023	7.875	451,375						603,000	11/08/2023
100174271		HENDERSON	NV		10/31/2024	6.125	451,433						516,000	02/15/2024
100170033		SACRAMENTO	CA		11/08/2024	7.375	451,438		(66)				600,000	10/08/2024
100133585		BAYONNE	NJ		10/23/2023	6.624	451,446						640,000	09/13/2023
100087943		DORAL	FL		10/25/2022	9.375	451,459						595,220	09/08/2022
100088882		YUKON	OK		11/15/2022	7.500	451,511						580,000	10/18/2022
100133121		ANNANDALE	VA		11/29/2023	8.375	451,515						715,000	10/11/2023
100046507		CHESTERFIELD	VA		11/25/2020	8.500	451,522						366,225	08/08/2020
100071448		DEN HAAG	NLD		09/30/2021	8.265	451,563					(29,709)	942,188	06/30/2024
100102945		GUTTENBERG	NJ		06/22/2023	9.125	451,585						915,000	12/30/2022
100107825		MANSFIELD	TX		05/19/2023	9.750	451,599						500,000	05/01/2023
100115670		FERNANDINA BEACH	FL		07/20/2023	7.625	451,644						640,000	06/07/2023
100181937		HYANNIS	MA		12/12/2024	6.490	451,659		11				610,000	10/11/2024
100143872		BIG BEAR LAKE	CA		03/06/2024	7.750	451,671						549,000	01/26/2024
100079726		TUJUNGA	CA		04/08/2022	3.625	451,681						1,230,000	01/26/2022
100137197		LOS ANGELES	CA		11/28/2023	9.875	451,684						600,000	09/21/2023
100168519		PERRIS	CA		09/25/2024	6.999	451,768						631,000	08/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171219		FRESNO	CA		10/16/2024	7.500	451,787						575,000	07/17/2024
100100206		IRVINGTON	NJ		03/17/2023	7.840	451,816						600,000	02/16/2023
100109219		DENVER	CO		07/21/2023	7.875	451,817						560,000	06/09/2023
100167612		TEMECULA	CA		09/19/2024	7.125	451,819						590,000	07/30/2024
100159912		MIAMI	FL		08/16/2024	8.125	451,823						580,000	04/23/2024
100171453		NAGS HEAD	NC		10/16/2024	7.124	451,824						560,000	09/06/2024
100169127		FAYETTEVILLE	AR		09/27/2024	6.990	451,838						610,000	07/31/2024
100144444		ORLANDO	FL		04/26/2024	7.625	451,847						581,000	02/27/2024
100151414		MOREHEAD CITY	NC		05/10/2024	7.500	451,851						593,000	03/26/2024
100158497		MADISON	NJ		07/10/2024	7.250	451,866						925,000	04/29/2024
100044475		FREMONT	CA		11/19/2020	4.750	451,869						783,750	07/22/2019
100147067		GLACIER	WA		03/27/2024	6.875	451,887						620,000	01/29/2024
100138174		HOSCHTON	GA		12/14/2023	8.375	451,891						603,000	10/26/2023
100080369		GARDEN GROVE	CA		02/28/2022	4.375	451,898						1,150,000	01/31/2022
100100897		LENEXA	KS		04/28/2023	6.500	451,906						600,000	12/29/2021
100082340		HERRIMAN	UT		04/14/2022	5.625	451,909						495,000	03/11/2022
100182046		RIALTO	CA		12/12/2024	7.125	451,917		(4)				710,000	09/24/2024
100167466		BOSTON	MA		09/16/2024	7.875	451,919						840,000	07/31/2024
100146659		WESTBROOK	ME		03/20/2024	8.499	451,931						565,000	02/14/2024
100100356		SAN FRANCISCO	CA		04/27/2023	5.500	451,945						725,000	02/28/2022
100088981		TEMECULA	CA		11/15/2022	8.000	451,947		3,356				815,000	10/11/2022
100151324		LEHI	UT		05/10/2024	7.625	451,970						565,000	03/21/2024
100108148		ANTIOCH	CA		05/24/2023	8.999	451,973						575,000	04/12/2023
100128292		ODESSA	FL		09/14/2023	8.875	451,976						560,000	08/09/2023
100160365		FAIRFAX	VA		09/06/2024	7.375	452,007						780,000	07/24/2024
100079745		RIALTO	CA		04/08/2022	3.875	452,010						610,000	01/06/2022
100078607		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.250	452,020					(29,722)	550,024	12/01/2023
100160382		AUSTIN	TX		09/06/2024	7.375	452,020						740,000	07/31/2024
100078734		WILDOMAR	CA		02/25/2022	4.375	452,025						995,000	10/15/2021
100032045		OAKLAND	CA		03/29/2019	4.400	452,038						1,302,963	12/10/2018
100118948		CEDAR HILL	TX		07/27/2023	7.250	452,051						585,000	06/28/2023
100140672		COCOA	FL		02/08/2024	7.500	452,056						595,000	01/11/2024
100168268		SANTA BARBARA	CA		09/20/2024	6.990	452,056						2,500,000	04/16/2024
100091403		MESA	AZ		02/22/2023	7.625	452,061						575,000	12/20/2022
100079216		STATEN ISLAND	NY		02/24/2022	4.250	452,109						720,000	01/12/2022
100110451		POWELL	OH		06/30/2023	7.500	452,132						601,000	04/28/2023
100152669		LEHI	UT		05/17/2024	7.125	452,166						650,000	03/26/2024
100164711		RIALTO	CA		08/23/2024	8.500	452,215						625,000	06/28/2024
100166234		WASHINGTON	UT		09/09/2024	6.250	452,245						510,000	07/01/2024
100160860		REEDVILLE	VA		07/24/2024	8.000	452,247						590,000	05/31/2024
100102614		LAWRENCEVILLE	GA		06/22/2023	7.250	452,253						578,500	10/19/2022
100080894		INDIO	CA		03/10/2022	5.625	452,269						585,000	02/01/2022
100166461		MIDLOTHIAN	TX		10/31/2024	6.875	452,300						600,000	09/30/2024
100166194		MILTON	GA		09/09/2024	7.624	452,340						558,000	07/17/2024
100142395		SALINAS	CA		02/02/2024	10.250	452,344						550,000	12/28/2023
100167449		PORT SAINT LUCIE	FL		09/16/2024	7.000	452,345						745,000	07/19/2024
100065663		TAUNTON	MA		07/28/2021	4.250	452,359						622,000	05/26/2021
100120551		LAKE HAVASU CITY	AZ		08/18/2023	8.999	452,372		19				745,000	07/25/2023
100011726		MONTAUK	NY		03/08/2017	3.375	452,375						765,000	09/02/2016
100102913		LONG BEACH	WA		06/22/2023	8.625	452,386						550,000	10/26/2022
100110715		MIAMI	FL		08/11/2023	7.875	452,447						595,000	06/28/2023
100179522		MIAMI	FL		11/21/2024	6.624	452,461						705,000	09/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186572		WESLEY CHAPEL	FL		12/30/2024	6.125	452,523		2				600,000	10/18/2024
3340073011		SAN ANTONIO	TX		06/14/2024	9.950	452,531						2,100,000	05/10/2024
100181923		LIBERTY HILL	TX		12/12/2024	6.490	452,531		8				610,000	10/03/2024
100146851		DELAPLANE	VA		03/21/2024	7.250	452,532						606,000	02/14/2024
100100271		PRESCOTT VALLEY	AZ		03/24/2023	7.750	452,541						850,000	01/26/2023
100172861		PERRIS	CA		10/25/2024	6.875	452,545						600,000	10/04/2024
100141928		LAS VEGAS	NV		03/27/2024	8.625	452,546						576,000	02/16/2024
100179871		MYRTLE BEACH	SC		11/22/2024	7.750	452,554		789				485,000	10/03/2024
100159480		FRANKLIN	TN		07/15/2024	7.490	452,577						630,000	05/15/2024
100154799		SAN JOSE	CA		07/19/2024	8.125	452,643						1,250,000	01/05/2024
100142514		BOUND BROOK	NJ		02/08/2024	7.499	452,688						610,000	12/26/2023
100149036		MIAMI	FL		04/19/2024	7.875	452,696						700,000	03/22/2024
100180036		OCEAN VIEW	DE		11/25/2024	6.625	452,699		(6)				600,000	09/25/2024
100079861		BALDWIN	MD		04/25/2022	5.375	452,700						672,000	01/14/2022
3410000580		NASHVILLE	TN		11/08/2024	8.850	452,705						9,480,000	09/20/2024
100102029		BEAUMONT	CA		04/14/2023	8.625	452,721						500,000	02/28/2023
3340073641		HADDAM	CT		04/30/2024	9.290	452,747						1,700,000	03/25/2024
100169814		DEXTER	MI		09/30/2024	6.990	452,748						565,000	07/17/2024
100054939		PLEASANT HILL	CA		03/23/2021	4.250	452,761						580,000	12/31/2020
100120617		VANCOUVER	WA		08/18/2023	9.750	452,764						570,000	07/31/2023
3340081795		STATEN ISLAND	NY		09/18/2024	9.333	452,806						2,200,000	07/25/2024
100158731		GLENDALE	AZ		07/10/2024	7.490	452,825						560,000	05/15/2024
100110500		SUWANEE	GA		06/30/2023	6.875	452,833						619,000	05/12/2023
100091311		ATLANTA	GA		01/13/2023	9.875	452,834						553,000	12/01/2022
100140486		LOS ANGELES	CA		01/19/2024	7.875	452,835						605,000	12/15/2023
100108478		KISSIMMEE	FL		05/25/2023	9.875	452,836						584,000	03/14/2023
100116710		DAUPHIN ISLAND	AL		07/20/2023	4.375	452,872						855,000	03/01/2024
100141298		TEMPLE CITY	CA		01/30/2024	7.750	452,901						920,000	12/04/2023
100134814		COMPTON	CA		10/30/2023	8.125	452,951						560,000	09/26/2023
100091316		KISSIMMEE	FL		01/13/2023	10.375	452,957						646,000	01/01/2023
100147819		COROLLA	NC		04/08/2024	6.500	452,961						660,000	02/08/2024
100168330		LAKESIDE	CA		09/20/2024	6.990	452,964						720,000	04/19/2024
100167411		BOYNTON BEACH	FL		09/16/2024	7.375	452,968						605,000	07/09/2024
100133589		ROCKMART	GA		10/23/2023	7.499	452,971						785,000	09/06/2023
100150216		RESEDA	CA		04/30/2024	8.500	452,973						580,000	03/25/2024
100102415		LA QUINTA	CA		06/07/2023	6.625	452,991						570,000	08/25/2022
100086651		KISSIMMEE	FL		09/30/2022	7.875	453,025						581,000	08/25/2022
100156044		COMPTON	CA		06/18/2024	7.875	453,063						700,000	03/26/2024
100137886		ZOLFO SPRINGS	FL		12/08/2023	10.375	453,072						575,000	10/27/2023
100014492		CLARKSTON	MI		09/27/2017	2.000	453,106						605,000	07/28/2017
100168205		TACOMA	WA		09/20/2024	6.990	453,110						565,000	04/08/2024
100185792		NEWBURY	MA		12/26/2024	7.125	453,113		(5)				605,000	10/23/2024
100173440		CASPER	WY		10/29/2024	8.125	453,126						590,000	09/04/2024
100182199		RENO	NV		12/12/2024	8.000	453,130		(10)				495,000	08/22/2024
100114759		SEABROOK	NH		07/07/2023	8.749	453,131						585,000	06/06/2023
100185827		MENIFEE	CA		12/26/2024	7.875	453,137		(4)				637,000	11/01/2024
100155875		CAPE CORAL	FL		06/17/2024	7.875	453,146						595,000	04/18/2024
100173250		CORAL SPRINGS	FL		10/30/2024	6.125	453,165						615,000	09/18/2024
100168739		SAVANNAH	GA		09/26/2024	8.125	453,181						560,000	08/09/2024
100151706		LOS ANGELES	CA		05/10/2024	8.750	453,190						740,000	04/04/2024
100154633		LAKEWOOD	NJ		07/19/2024	7.000	453,210						749,000	02/08/2024
100186787		MARIETTA	GA		12/31/2024	7.375	453,212		92				645,000	06/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139099		MIAMI	FL		12/28/2023	8.499	453,214						728,000	11/30/2023
100090018		DENVER	CO		01/13/2023	7.875	453,219						570,000	11/14/2022
100137095		LANTANA	TX		11/28/2023	7.625	453,226						660,000	10/10/2023
100136109		CHICAGO	IL		12/18/2023	8.375	453,282						620,000	11/03/2023
100141091		ROSELLE	NJ		01/30/2024	7.660	453,291						590,000	01/05/2024
100159611		NEWARK	NJ		07/15/2024	8.125	453,318						580,000	05/23/2024
100133609		MILWAUKEE	WI		10/23/2023	7.375	453,330						615,000	08/16/2023
100176230		LITCHFIELD PARK	AZ		12/20/2024	6.500	453,392		3				570,000	11/21/2024
100156277		BRANDON	FL		07/25/2024	8.750	453,407						504,000	06/12/2024
100148232		CHARLOTTE	NC		04/12/2024	7.125	453,412						598,000	02/23/2024
100158317		UNITED KINGDOM	GBR		07/09/2024	3.190	453,414		12,636			(9,816)	490,000	01/13/2022
100100810		DAMASCUS	OR		04/28/2023	7.625	453,415						609,000	11/23/2021
100180278		LAS VEGAS	NV		11/25/2024	6.624	453,486						623,000	09/20/2024
100175784		CHICAGO	IL		11/12/2024	6.710	453,490		1				625,000	10/15/2024
100038788		DUBLIN	IRL		09/27/2019	4.200	453,492					(29,536)	323,275	11/30/2018
100182248		DAHLONEGA	GA		12/12/2024	4.875	453,512		90				700,000	10/28/2024
100169224		IRVINGTON	NJ		09/27/2024	6.740	453,539						640,000	09/05/2024
100136371		BROKEN BOW	OK		11/20/2023	7.625	453,561						674,000	09/29/2023
100132325		MONROE	NC		11/03/2023	6.000	453,573						614,000	04/29/2022
100144996		UNITED KINGDOM	GBR		03/12/2024	9.500	453,583		11,736			(9,846)	469,993	10/14/2019
100152580		WEST PALM BEACH	FL		05/17/2024	7.990	453,595						610,000	03/15/2024
324080316		CEDAR CITY	UT		12/20/2024	8.680	453,600						1,296,000	06/05/2024
100108980		KALAMA	WA		05/31/2023	7.875	453,615						640,000	04/17/2023
100186309		SAN BERNARDINO	CA		12/30/2024	8.250	453,623		(1)				550,000	10/04/2024
100145708		UNITED KINGDOM	GBR		03/12/2024	3.390	453,631					(9,776)	610,019	03/03/2020
100078710		GRAND TERRACE	CA		02/02/2022	4.250	453,650						590,000	12/01/2021
100173385		LAS VEGAS	NV		10/29/2024	10.125	453,669						471,000	08/30/2024
100165979		CORONADO	CA		09/06/2024	7.999	453,688						2,465,000	08/09/2024
100186304		LAKE ELSINORE	CA		12/30/2024	7.500	453,705		(1)				585,000	10/10/2024
100078204		BEECH MOUNTAIN	NC		02/10/2022	4.875	453,732						612,000	01/11/2022
100133573		MOORPARK	CA		10/23/2023	7.500	453,734						775,000	09/12/2023
100023957		LOS ANGELES	CA		09/10/2018	5.500	453,769						610,000	09/10/2018
100126284		LITTLE FERRY	NJ		08/30/2023	7.802	453,773						692,000	08/03/2023
100147495		MIAMI	FL		04/03/2024	7.375	453,790						600,000	02/23/2024
100168525		MADERA	CA		09/25/2024	7.125	453,825						590,000	07/23/2024
100146721		LOS ANGELES	CA		03/20/2024	7.125	453,834						625,000	02/15/2024
100144235		WEST PALM BEACH	FL		03/07/2024	6.625	453,850						655,000	01/22/2024
100173363		AUSTIN	TX		10/30/2024	6.375	453,863						625,000	09/19/2024
100149335		AUSTIN	TX		04/24/2024	7.125	453,870						620,000	03/06/2024
100172200		LEAGUE CITY	TX		10/17/2024	6.875	453,885						560,000	09/23/2024
3340073728		TEANECK	NJ		04/12/2024	9.385	453,931						2,108,000	03/08/2024
100101039		BROOKLYN	NY		04/28/2023	3.875	453,935		1,893				950,000	01/25/2022
100151421		RENTON	WA		05/10/2024	6.750	453,953						620,000	03/28/2024
100142740		HAWTHORNE	CA		02/08/2024	7.625	453,967						670,000	12/06/2023
100156442		ROSEVILLE	CA		06/24/2024	7.624	453,977						595,000	05/02/2024
100154765		LOXAHATCHEE	FL		07/19/2024	6.875	453,989						659,000	01/26/2024
100068093		RANCHO CORDOVA	CA		08/25/2021	3.499	454,049						720,000	07/27/2021
100171740		CANTON	GA		10/17/2024	5.990	454,081						514,000	09/16/2024
100091666		PASADENA	MD		01/27/2023	9.875	454,099						600,000	01/01/2023
100159884		BOCA RATON	FL		08/16/2024	8.490	454,145						580,000	04/03/2024
100161303		MESA	AZ		07/25/2024	8.125	454,146						565,000	05/18/2024
100174830		ARLINGTON	VA		10/31/2024	7.000	454,150						905,000	04/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185564		BRAINTREE	MA		12/20/2024	7.125	454,196		(7)				635,000	10/08/2024
100159490		FOLSOM	CA		07/15/2024	6.875	454,223						565,000	05/13/2024
100154619		DOWNEY	CA		06/14/2024	7.125	454,231						1,200,000	05/29/2024
100115642		FONTANA	CA		07/19/2023	8.250	454,240						572,000	06/15/2023
100168526		FONTANA	CA		09/25/2024	6.875	454,246						595,000	08/07/2024
100129823		CORONA	CA		09/27/2023	8.999	454,258		(107)				625,000	08/24/2023
100078639		HARBOR CITY	CA		02/02/2022	5.437	454,268						540,000	12/27/2021
100165454		BAKERSFIELD	CA		08/29/2024	7.125	454,276						600,000	06/21/2024
100055919		POMPTON LAKES	NJ		03/26/2021	3.625	454,321						660,000	12/29/2020
100156651		ARLINGTON	VA		06/24/2024	7.375	454,326						665,000	04/22/2024
100091030		LOS ANGELES	CA		01/31/2023	8.999	454,346						620,000	12/08/2022
100178251		LEOMINSTER	MA		11/19/2024	7.125	454,359		6				570,000	10/29/2024
100134438		YONKERS	NY		10/30/2023	7.499	454,367						735,000	10/02/2023
100162788		ELK GROVE	CA		08/12/2024	7.625	454,372						561,000	06/13/2024
100169401		SANTA ROSA	CA		09/30/2024	7.125	454,384		(34)				730,000	05/23/2024
100185683		ZALTBOMMEL	NLD		12/20/2024	5.600	454,414					(3,113)	585,000	11/20/2024
100078538		ROTTERDAM	NLD		01/26/2022	3.200	454,414					(29,879)	548,438	06/30/2024
100115511		LAS VEGAS	NV		07/17/2023	10.499	454,429						523,000	06/05/2023
100080237		SAN DIEGO	CA		02/25/2022	4.950	454,437						700,000	02/04/2022
100136230		KENT	WA		11/20/2023	8.125	454,441						630,000	10/13/2023
100102785		STATEN ISLAND	NY		06/22/2023	7.750	454,447						930,000	03/03/2023
100129506		PUYALLUP	WA		09/29/2023	7.125	454,461						610,000	07/01/2023
100144885		UNITED KINGDOM	GBR		03/12/2024	3.390	454,467		21,239			(9,919)	459,000	01/17/2020
100136933		HILLSBORO	OR		11/28/2023	7.624	454,501						582,000	10/23/2023
100078371		POMPANO BEACH	FL		02/10/2022	5.375	454,517		(304)				625,000	01/27/2022
100119886		JOLIET	IL		08/10/2023	8.750	454,528						620,000	06/08/2023
100143781		MILTON	DE		02/27/2024	8.250	454,548						571,000	01/24/2024
100164513		TEMECULA	CA		08/21/2024	6.875	454,552						644,000	07/01/2024
100155021		TUCKER	GA		07/19/2024	8.250	454,602						552,000	12/22/2023
100169830		ROSEVILLE	CA		09/30/2024	7.500	454,612						542,000	03/14/2024
100131692		METHUEN	MA		10/06/2023	8.500	454,662						519,000	10/11/2022
100130198		SAINT AUGUSTINE	FL		11/15/2023	9.125	454,687						580,000	09/25/2023
100173138		OAK ISLAND	NC		10/30/2024	6.625	454,731						600,000	09/24/2024
100078685		RANCHO SANTA MARGARITA	CA		02/02/2022	6.125	454,733						495,000	01/19/2022
100116567		MURRIETA	CA		07/20/2023	9.250	454,763						610,000	03/01/2024
100178280		ELGIN	SC		11/19/2024	7.999	454,780		(25)				575,000	10/30/2024
100180296		ANCHORAGE	AK		11/25/2024	6.990	454,835						625,000	09/24/2024
100161310		FUQUAY VARINA	NC		07/25/2024	7.125	454,843						680,000	05/29/2024
100169615		EL CAJON	CA		09/30/2024	7.375	454,865						700,000	05/16/2024
100145251		UNITED KINGDOM	GBR		03/12/2024	3.590	454,866		20,528			(9,991)	499,994	12/24/2019
3310066276		HOUSTON	TX		01/23/2024	8.491	454,873						2,340,000	11/20/2023
100172470		EDGEWATER	FL		10/23/2024	7.500	454,877						585,000	08/27/2024
100137593		LAS VEGAS	NV		12/08/2023	8.124	454,891						599,000	10/23/2023
100172441		PORT ORCHARD	WA		10/23/2024	7.125	454,892						559,000	08/22/2024
100055914		N HOLLYWOOD	CA		03/26/2021	3.625	454,892						1,020,000	12/26/2020
100175911		TEMECULA	CA		11/14/2024	7.125	454,894		(22)				599,000	10/10/2024
100088239		NEWARK	NJ		10/17/2022	8.031	454,898						600,000	09/12/2022
100176640		NAPLES	FL		11/15/2024	6.874	454,912		(28)				975,000	09/25/2024
100170901		ANAHEIM	CA		10/11/2024	7.250	454,929						860,000	08/22/2024
100023683		PORTLAND	OR		09/04/2018	5.500	454,940						709,000	09/04/2018
100116581		PORTLAND	OR		07/20/2023	10.250	454,943						615,000	03/01/2024
100101046		BROOKLYN	NY		04/28/2023	3.875	454,961		1,881				950,000	01/25/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160379		ROCKLAND	MA		09/06/2024	7.500	454,979						695,000	08/05/2024
100110189		TYBEE ISLAND	GA		06/30/2023	7.250	455,022						670,000	05/05/2023
100101779		LITTLE SILVER	NJ		03/31/2023	7.950	455,063						713,000	03/15/2023
100117361		SAN LEANDRO	CA		07/20/2023	4.875	455,118						870,000	03/01/2024
100145059		UNITED KINGDOM	GBR		03/12/2024	3.550	455,144		20,981			(9,997)	460,000	04/24/2020
100144399		RIALTO	CA		03/07/2024	7.990	455,188						540,000	01/20/2024
100158875		NORTH MYRTLE BEACH	SC		07/12/2024	6.990	455,189						718,000	05/28/2024
100147186		WATERBURY	CT		03/28/2024	8.250	455,207						680,000	03/06/2024
100166144		FAWNSKIN	CA		09/09/2024	7.625	455,232						500,000	06/23/2024
100144879		UNITED KINGDOM	GBR		03/12/2024	3.590	455,241		21,033			(9,999)	474,971	04/24/2020
100156324		HOUSTON	TX		07/25/2024	8.625	455,255						515,000	06/17/2024
100110172		GARFIELD	NJ		06/30/2023	6.500	455,257						621,000	05/04/2023
100136824		CHICAGO	IL		11/27/2023	8.791	455,286						750,000	10/10/2023
100148898		BEECH MOUNTAIN	NC		04/17/2024	8.625	455,299						600,000	11/01/2023
100137362		MIAMI	FL		12/01/2023	7.874	455,322						630,000	10/02/2023
100131783		SHERWOOD	OR		10/06/2023	7.125	455,337						1,420,000	09/21/2023
100147359		OAK PARK	IL		05/08/2024	8.750	455,349						500,000	03/28/2024
100152782		HESPERIA	CA		05/22/2024	7.999	455,389						577,000	04/23/2024
100166055		FULSHEAR	TX		09/06/2024	9.500	455,396						587,000	08/27/2024
100145772		UNITED KINGDOM	GBR		03/12/2024	3.390	455,401					(10,002)	460,000	02/28/2020
100079798		UPLAND	CA		04/25/2022	4.000	455,402						650,000	01/28/2022
100129710		QUINCY	CA		09/29/2023	7.625	455,411						650,000	08/16/2023
100080407		INDIO	CA		04/14/2022	4.875	455,419						580,000	02/11/2022
100119365		HOWELL	NJ		07/31/2023	6.990	455,420						615,000	06/15/2023
100144533		MURRIETA	CA		04/26/2024	7.500	455,421						570,000	03/07/2024
100156727		DALLAS	GA		06/26/2024	7.625	455,434						562,000	06/10/2024
100053596		YORBA LINDA	CA		03/23/2021	5.000	455,447						825,000	01/03/2021
100116918		SEVIERVILLE	TN		07/20/2023	4.375	455,449		19,947				650,000	03/01/2024
100136512		LEWES	DE		11/20/2023	7.125	455,457						635,000	09/26/2023
100120744		CASTLE ROCK	CO		08/25/2023	7.990	455,461						610,000	07/21/2023
100091970		LA PUENTE	CA		02/07/2023	8.375	455,473						703,000	12/05/2022
100135544		HENDERSON	NV		11/13/2023	4.990	455,482						740,000	09/01/2023
100118958		LOMPOC	CA		07/27/2023	8.625	455,510						564,000	06/21/2023
100087206		LAUREL	MD		10/25/2022	5.875	455,531						610,000	06/09/2022
100179983		TOMS RIVER	NJ		11/25/2024	6.750	455,541		11				575,000	10/04/2024
100136453		PUYALLUP	WA		11/20/2023	7.500	455,567						665,000	09/27/2023
100164853		BRADENTON	FL		08/26/2024	8.250	455,578						545,000	06/11/2024
100090943		HARRISON	NJ		01/31/2023	10.125	455,614						690,000	11/28/2022
100146627		HENDERSON	NV		03/20/2024	7.750	455,639						575,000	02/23/2024
100045724		BRENTWOOD	CA		11/25/2020	3.258	455,639		717				589,000	08/09/2020
100136078		BOULDER CREEK	CA		12/18/2023	8.375	455,648						910,000	11/03/2023
100152962		PLAINFIELD	NJ		06/27/2024	8.500	455,658						670,000	06/10/2024
100168954		ARNHEM	NLD		09/26/2024	5.300	455,708					(36,082)	700,000	09/18/2024
100180825		DEVENTER	NLD		11/27/2024	5.150	455,708					(9,108)	716,000	10/31/2024
100158722		MODESTO	CA		07/10/2024	8.625	455,728						593,000	05/10/2024
100159195		BOCA RATON	FL		07/15/2024	7.624	455,731						624,000	06/05/2024
100054191		PHILADELPHIA	PA		03/23/2021	4.625	455,735						736,000	11/15/2022
100158908		LATHROP	CA		07/12/2024	6.125	455,746						620,000	05/16/2024
100138839		LAS VEGAS	NV		12/21/2023	8.125	455,752						600,000	10/27/2023
100173106		MOUNT LEMMON	AZ		10/30/2024	6.499	455,764						700,000	09/23/2024
100152775		MONROE	GA		05/22/2024	10.374	455,768						522,000	04/16/2024
100119262		MIAMI BEACH	FL		07/31/2023	6.624	455,808						675,000	05/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174303		HAPPY JACK	AZ		10/31/2024	7.625	455,823						509,000	03/18/2024
100129704		ROGERS	AR		09/29/2023	7.625	455,853						611,000	08/15/2023
100185044		LAS VEGAS	NV		12/20/2024	6.499	455,856		10				620,000	11/12/2024
100088341		BEAUMONT	CA		01/06/2023	8.250	455,877						575,000	11/18/2022
100156664		KEY COLONY BEACH	FL		06/24/2024	8.999	455,885						538,000	05/14/2024
100151777		EL CENTRO	CA		05/10/2024	7.625	455,894						555,000	04/16/2024
100128845		NORTH LAUDERDALE	FL		09/21/2023	8.750	455,897						610,000	07/21/2023
100172728		DALLAS	TX		11/21/2024	6.625	455,917		(6)				785,000	10/31/2024
100173097		ALPHARETTA	GA		10/30/2024	7.625	455,919						567,000	09/10/2024
100159306		WASHINGTON TOWNSHIP	NJ		07/15/2024	7.125	455,950						929,600	05/20/2024
100148385		POMPANO BEACH	FL		04/12/2024	7.125	455,956						650,000	02/16/2024
100175699		IDAHO FALLS	ID		11/12/2024	8.625	455,964		(37)				510,000	10/18/2024
100080048		UPLAND	CA		04/08/2022	4.125	455,997						695,000	12/01/2021
100159894		HOMESTEAD	FL		08/16/2024	8.125	456,011						563,000	04/11/2024
100141377		MURPHY	TX		01/30/2024	8.125	456,048						600,000	12/18/2023
100143113		NATICK	MA		02/16/2024	7.500	456,052						605,000	12/29/2023
100186452		FRISCO	TX		12/30/2024	7.625	456,072		(1)				590,000	11/12/2024
100110433		TEGA CAY	SC		06/30/2023	6.624	456,075						680,000	04/21/2023
100115571		DEER PARK	NY		07/19/2023	7.874	456,106						570,000	06/15/2023
100079256		PLACENTIA	CA		02/25/2022	4.750	456,120						633,000	01/25/2022
100114960		ARLINGTON	WA		07/14/2023	6.875	456,127						1,000,000	06/16/2023
100169542		PORTSMOUTH	NH		09/30/2024	7.125	456,132		(33)				793,000	06/28/2024
100139101		COMMERCE CITY	CO		12/28/2023	9.499	456,217						576,000	11/27/2023
100087205		FAIRFIELD	CT		10/25/2022	5.625	456,255						645,000	06/17/2022
100139044		ATLANTA	GA		12/22/2023	9.000	456,260						590,000	10/20/2023
100173319		CHANTILLY	VA		10/30/2024	6.500	456,273						600,000	09/16/2024
3310080336		RANCHO MIRAGE	CA		08/26/2024	8.673	456,275						3,550,000	07/12/2024
100164428		ROSEVILLE	CA		08/21/2024	5.999	456,275						588,000	06/24/2024
324020819		MARANA	AZ		05/23/2024	9.710	456,292						2,200,000	03/14/2024
100173017		POINT PLEASANT BORO	NJ		10/25/2024	6.400	456,311		(32)				1,180,000	10/08/2024
100080248		VERONA	NJ		02/25/2022	5.575	456,363						755,000	02/11/2022
100136500		ROSEVILLE	CA		11/20/2023	7.750	456,364						647,500	09/12/2023
100119762		MIAMI	FL		08/08/2023	8.535	456,367						600,000	06/30/2023
100169516		SACRAMENTO	CA		09/30/2024	7.375	456,378		(60)				1,100,000	06/18/2024
100083848		ANTELOPE	CA		07/12/2022	6.375	456,388						590,000	06/10/2022
100171490		MURRELLS INLET	SC		10/16/2024	7.875	456,402						625,000	07/31/2024
100144692		UNITED KINGDOM	GBR		03/12/2024	3.840	456,409		19,113			(9,857)	490,025	03/06/2020
100180890		UNITED KINGDOM	GBR		11/27/2024	6.940	456,434					(5,833)	550,000	11/22/2024
100137507		BOERNE	TX		01/11/2024	8.500	456,459						610,000	12/12/2023
100179942		MOUNT LAUREL	NJ		11/25/2024	8.000	456,478		(30)				534,000	09/24/2024
100168520		MASHPEE	MA		09/25/2024	7.625	456,491						560,000	08/01/2024
100180316		MELBOURNE BEACH	FL		11/25/2024	6.500	456,543						685,000	09/25/2024
100079633		ROUND ROCK	TX		04/08/2022	4.125	456,554						605,000	01/07/2022
100143770		BEAUMONT	CA		02/27/2024	8.750	456,564						575,000	01/23/2024
100180115		HAWTHORNE	CA		12/30/2024	6.625	456,566						955,000	10/15/2024
100144425		LOS ANGELES	CA		03/07/2024	7.625	456,575						600,000	01/16/2024
100157854		CHELSEA	MA		07/09/2024	6.624	456,575						794,000	05/15/2024
100118813		HIALEAH	FL		08/30/2023	9.500	456,588						520,000	07/27/2023
100141554		MIDLOTHIAN	TX		01/30/2024	10.875	456,625						534,000	12/22/2023
100117443		NEWARK	NJ		07/20/2023	9.990	456,647						645,000	03/01/2024
100175034		ROCKVILLE	MD		11/05/2024	6.999	456,649		13				593,000	10/18/2024
100161545		SACRAMENTO	CA		07/30/2024	7.375	456,661						620,000	06/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100067886		SIERRA MADRE	CA		09/23/2021	4.250	456,688						1,099,000	07/09/2021
100151235		LAKE TOXAWAY	NC		05/10/2024	7.625	456,692						587,000	03/13/2024
100180550		LAS VEGAS	NV		11/26/2024	8.999	456,700		(50)				800,000	11/01/2024
100180161		HAMDEN	CT		11/25/2024	7.874	456,703		(14)				562,000	08/07/2024
100133465		CERES	CA		10/19/2023	7.875	456,708						585,000	08/18/2023
100149510		VAN NUYS	CA		04/26/2024	8.375	456,733						645,000	02/02/2024
100165187		AMSTERDAM	NLD		08/28/2024	5.500	456,744					(33,294)	657,000	08/01/2024
100101727		SCHIEDAM/VLAARDINGEN	NLD		03/30/2023	6.300	456,744					(30,032)	610,000	12/01/2023
100149186		BLOOMINGTON	CA		04/22/2024	7.875	456,754						640,000	03/25/2024
100065779		ANAHEIM	CA		07/28/2021	3.375	456,775						1,130,000	04/20/2021
100078880		MARIETTA	GA		02/24/2022	3.625	456,836						650,000	01/14/2022
100150694		CHICAGO	IL		05/06/2024	7.625	456,854						605,000	02/28/2024
100141765		NEW BRUNSWICK	NJ		01/30/2024	8.124	456,866						630,000	11/22/2023
100133346		FAIRFIELD	CA		11/21/2023	8.375	456,878						570,000	08/03/2023
100160177		CRYSTAL BEACH	TX		07/18/2024	7.624	456,940						541,700	05/30/2024
100175133		DURANGO	CO		11/05/2024	6.499	456,943		(27)				1,150,000	10/18/2024
100138881		TEHACHAPI	CA		12/21/2023	8.375	456,963						610,000	10/24/2023
100173712		SUPERIOR	MT		10/30/2024	7.990	456,965						565,000	09/23/2024
100110660		MIAMI	FL		06/30/2023	6.990	456,984						620,000	05/11/2023
100116685		HYDE PARK	MA		07/20/2023	4.275	457,034						1,155,000	03/01/2024
100163802		LOS ANGELES	CA		09/27/2024	8.000	457,048						625,000	08/13/2024
100160047		PUYALLUP	WA		07/17/2024	7.500	457,067						600,000	05/10/2024
100076778		COCONUT CREEK	FL		12/27/2021	4.062	457,070						585,000	12/07/2021
100171409		CLARKSBURG	MD		10/16/2024	7.125	457,073						590,000	08/30/2024
100135315		ALBANY	CA		11/13/2023	7.124	457,086						670,000	10/02/2023
100168608		LUSBY	MD		09/25/2024	6.625	457,092						600,000	08/09/2024
100155923		HARRAH	OK		06/17/2024	7.125	457,096						630,000	04/19/2024
100060315		SEATTLE	WA		06/25/2021	3.750	457,123						600,000	04/29/2021
100151511		IDAHO FALLS	ID		05/10/2024	7.625	457,123						618,000	03/18/2024
4010044711		WALLINGFORD	CT		02/02/2023	8.720	457,125						640,000	10/19/2022
100147414		SANTA MARIA	CA		05/08/2024	7.625	457,161						590,000	04/11/2024
100141074		SUWANEE	GA		02/20/2024	8.750	457,204						583,500	01/18/2024
100055822		PALO ALTO	CA		03/23/2021	3.750	457,219						1,650,000	01/05/2021
100119353		JACKSON	NJ		07/31/2023	7.125	457,240						620,000	06/13/2023
100068124		HUNTINGTN BCH	CA		08/25/2021	3.490	457,255						650,000	06/25/2021
3310079373		VENICE	CA		10/03/2024	8.673	457,261						4,350,000	07/05/2024
100152749		LOMPOC	CA		05/22/2024	7.874	457,273						760,000	04/30/2024
100138330		SANTA ANA	CA		12/18/2023	7.990	457,290						1,200,000	11/03/2023
100136466		PUYALLUP	WA		11/20/2023	7.375	457,291						628,000	09/27/2023
100120927		COMPTON	CA		08/30/2023	6.990	457,303						625,000	06/28/2023
100141945		MIAMI	FL		02/29/2024	8.625	457,307						620,000	01/29/2024
100129851		MOUNT JULIET	TN		09/27/2023	7.499	457,323						587,000	09/07/2023
100118969		VENICE	FL		07/27/2023	8.625	457,330						541,000	06/27/2023
100110425		HOLMES BEACH	FL		06/30/2023	5.875	457,349						940,000	04/05/2023
100148583		NEW ORLEANS	LA		04/12/2024	7.500	457,363						626,000	02/14/2024
100000502		CARSON	CA		09/27/2016	4.000	457,368						460,000	08/25/2016
100180721		SACRAMENTO	CA		11/26/2024	7.125	457,375		(23)				630,000	09/26/2024
3310066105		FORT MYERS BEACH	FL		12/28/2023	8.610	457,380						2,200,000	11/12/2023
3340076064		EAST LOS ANGELES	CA		05/17/2024	9.176	457,380						1,650,000	04/28/2024
100078453		MINNETONKA	MN		01/25/2022	4.937	457,424						534,000	12/31/2021
100151201		FLAGSTAFF	AZ		05/10/2024	7.375	457,425						732,000	03/04/2024
100151861		MONROE	WA		05/10/2024	7.250	457,426						565,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158926		WALLER	TX		07/12/2024	7.625	457,442						607,000	04/09/2024
100186223		GAINESVILLE	FL		12/27/2024	7.374	457,452		(5)				877,000	11/12/2024
100000463		FELTON	CA		09/27/2016	4.750	457,461						558,609	08/22/2016
100102538		WASHINGTON	DC		06/07/2023	7.250	457,483						625,000	09/12/2022
100152824		LANCASTER	CA		05/22/2024	9.875	457,506						525,000	04/22/2024
100170403		MORENO VALLEY	CA		10/09/2024	7.625	457,580						586,000	08/30/2024
100168148		SECAUCUS	NJ		09/20/2024	6.990	457,593						655,000	04/12/2024
100145515		UNITED KINGDOM	GBR		03/12/2024	9.500	457,598		18,747			(10,051)	500,030	01/29/2020
100169343		GASTONIA	NC		09/27/2024	7.875	457,598						580,000	08/08/2024
100180576		MORENO VALLEY	CA		11/26/2024	6.999	457,603		22				550,000	11/07/2024
100026127		EWA BEACH	HI		09/20/2018	4.375	457,617						793,250	04/30/2018
100068562		VENLO	NLD		08/30/2021	8.180	457,624					(30,090)	825,000	06/30/2024
100181977		REDDING	CA		12/12/2024	6.625	457,644		8				660,000	10/15/2024
100074163		KENT	WA		12/09/2021	3.875	457,661						675,000	10/29/2021
100172869		LOS ANGELES	CA		10/25/2024	6.625	457,666		(38)				976,000	10/01/2024
100140469		PLANO	TX		01/17/2024	9.750	457,667						500,000	12/15/2023
100135251		FORT MYERS	FL		11/08/2023	7.500	457,668						631,000	08/30/2023
100154146		DALY CITY	CA		07/11/2024	7.625	457,692		(32)				1,145,000	05/31/2024
100088951		HOLLYWOOD	FL		11/15/2022	8.250	457,723						655,000	10/05/2022
100103655		PENSACOLA	FL		05/08/2023	7.999	457,729						725,000	03/24/2023
100153330		COLUMBIA FALLS	MT		05/30/2024	7.125	457,732						625,000	04/02/2024
100169116		CHICAGO	IL		09/27/2024	7.625	457,735						690,000	08/02/2024
100084320		ROOSENDAAL	NLD		06/30/2022	3.900	457,780					(30,101)	715,000	12/01/2023
100156168		HOMESTEAD	FL		06/20/2024	9.375	457,792						510,000	04/24/2024
100160959		CANADENSIS	PA		07/24/2024	6.875	457,800						610,000	05/09/2024
100138902		ANN ARBOR	MI		12/21/2023	8.125	457,837						574,000	11/08/2023
100156724		OAKLAND	CA		06/26/2024	8.125	457,854						550,000	06/04/2024
100153213		MONTEBELLO	CA		05/30/2024	5.875	457,880						870,000	03/19/2024
100169866		PEARLAND	TX		09/30/2024	6.999	457,908						545,000	04/17/2024
100169497		MAMMOTH LAKES	CA		09/30/2024	6.990	457,916		(32)				823,000	06/12/2024
100087526		REGO PARK	NY		10/25/2022	5.750	457,925						630,000	05/23/2022
100143661		CARLSBAD	CA		02/22/2024	8.499	457,933						715,000	01/31/2024
100100382		BRONX	NY		04/27/2023	4.750	458,010						680,000	12/22/2021
100130373		CHAMBLEE	GA		09/28/2023	8.875	458,045						575,000	08/14/2023
100158165		PEORIA	AZ		07/09/2024	6.875	458,099						708,000	05/14/2024
100167857		OXNARD	CA		09/20/2024	6.875	458,100						1,152,000	08/22/2024
100089752		LOUDONVILLE	NY		12/02/2022	7.250	458,121						650,000	10/14/2022
100100339		WOODHAVEN	NY		04/27/2023	5.875	458,128		439				690,000	02/18/2022
100169096		WOODLAND	CA		09/27/2024	6.875	458,154						675,000	07/26/2024
100018000		ANNAPOLIS	MD		05/22/2018	5.000	458,156						726,700	02/17/2018
100154074		SAN BERNARDINO	CA		06/06/2024	7.875	458,181						565,000	04/04/2024
100139188		THE WOODLANDS	TX		12/28/2023	7.875	458,192		3,617				900,000	11/30/2023
100162547		FORT WORTH	TX		08/12/2024	7.624	458,195						600,000	07/02/2024
100172279		CORVALLIS	OR		10/21/2024	7.120	458,214						605,000	09/09/2024
100162908		TEMECULA	CA		08/12/2024	7.500	458,224						600,000	06/14/2024
100109038		STERLING	VA		06/02/2023	7.625	458,241						599,000	04/01/2023
100102636		LAS VEGAS	NV		06/22/2023	8.875	458,252						670,000	11/29/2022
100137774		CHICAGO	IL		12/08/2023	8.500	458,272						669,000	10/25/2023
100116871		COCOA BEACH	FL		07/20/2023	7.125	458,275						593,000	03/01/2024
100077911		HEEMSTEDE	NLD		12/29/2021	3.650	458,298					(30,135)	520,588	06/30/2024
100143817		GRONINGEN	NLD		02/27/2024	5.440	458,298					(21,814)	553,125	06/30/2024
100084260		VENLO	NLD		06/30/2022	4.300	458,298					(30,135)	556,359	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088556		SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	1.000	458,298					(30,135)	590,000	12/01/2023
100119347		CAVE CREEK	AZ		07/31/2023	7.375	458,318						700,000	05/08/2023
100157724		CHAPEL HILL	NC		06/28/2024	8.000	458,333						550,000	05/29/2024
100175345		ALPINE	UT		11/05/2024	6.990	458,335						600,000	09/16/2024
100142877		HOWELL	NJ		02/09/2024	8.125	458,345						600,000	11/09/2023
100162831		ONTARIO	CA		08/12/2024	6.875	458,351						615,000	06/13/2024
100162530		PUYALLUP	WA		08/12/2024	6.874	458,363						611,000	06/26/2024
100135654		MILLVILLE	UT		11/09/2023	7.250	458,374						917,000	09/21/2023
100178241		HERMITAGE	TN		11/19/2024	6.625	458,384		(18)				565,000	10/29/2024
100185939		SANTA CLARITA	CA		12/26/2024	6.999	458,393		443				705,000	11/22/2024
100173808		PFLUGERVILLE	TX		10/31/2024	7.875	458,398						565,000	10/16/2024
100078813		SIMI VALLEY	CA		02/24/2022	3.874	458,401						750,000	01/21/2022
100175246		ROSEVILLE	CA		11/05/2024	6.875	458,456						725,000	08/26/2024
100171850		MAMMOTH LAKES	CA		10/17/2024	6.625	458,458						643,000	08/13/2024
100120013		HOWELL	NJ		08/11/2023	6.990	458,469						615,000	06/20/2023
100119409		PUYALLUP	WA		07/31/2023	5.500	458,486						660,000	05/08/2023
100128266		BROOKFIELD	CT		09/14/2023	7.625	458,488						585,000	08/04/2023
100079756		RALEIGH	NC		04/25/2022	4.625	458,500						685,000	01/27/2022
100138416		VALRICO	FL		12/18/2023	8.250	458,536						660,000	09/25/2023
100163350		INDIO	CA		08/13/2024	7.375	458,560						559,000	07/17/2024
100150497		NEW SMYRNA BEACH	FL		05/03/2024	7.625	458,560						570,000	01/16/2024
100136693		LOS ANGELES	CA		01/25/2024	9.500	458,562						675,000	10/26/2023
100175286		OAKHURST	NJ		11/05/2024	7.124	458,574						600,000	09/13/2024
100176622		LONG BEACH	CA		11/15/2024	7.000	458,574		(25)				600,000	09/26/2024
100113898		SAN DIEGO	CA		06/29/2023	8.750	458,605		16				1,050,000	05/14/2022
100149763		WHARTON	NJ		04/26/2024	7.940	458,639		44				647,000	04/05/2024
100134253		UNITED KINGDOM	GBR		10/26/2023	7.790	458,640					(8,176)	925,000	12/01/2023
100101193		BRONX	NY		04/28/2023	5.750	458,687						870,000	03/21/2022
3340068771		ALPHARETTA	GA		03/07/2024	9.348	458,702						1,960,000	01/30/2024
100099627		INDIO	CA		04/06/2023	8.875	458,714						560,000	02/13/2023
100076585		ANAHEIM	CA		12/16/2021	4.500	458,724						692,000	11/22/2021
100091056		SAN BERNARDINO	CA		01/31/2023	9.375	458,751						595,000	12/15/2022
100133271		SCOTTSDALE	AZ		11/29/2023	8.375	458,757						1,500,000	10/20/2023
100081540		IRVINE	CA		03/18/2022	3.625	458,788						1,200,000	12/20/2021
100162348		DENVER	CO		08/06/2024	9.625	458,825						2,300,000	07/12/2024
100145091		UNITED KINGDOM	GBR		03/12/2024	9.500	458,834		17,541			(9,930)	495,000	01/09/2020
100186461		CAROLINA BEACH	NC		12/30/2024	6.500	458,835						635,000	10/29/2024
100029835		KULA	HI		10/26/2018	5.000	458,844						926,250	06/11/2018
100173405		NASHVILLE	TN		10/29/2024	7.875	458,891						570,000	07/10/2024
100131926		BROKEN BOW	OK		10/13/2023	7.499	458,914						634,000	08/18/2023
100091854		VALLEJO	CA		01/30/2023	9.750	458,918						580,000	12/29/2022
100173467		CRYSTAL BEACH	TX		10/29/2024	7.125	458,971		135				562,000	09/06/2024
100055648		THOUSAND OAKS	CA		03/23/2021	3.875	459,001						1,150,000	01/02/2021
100168236		BAKERSFIELD	CA		09/20/2024	6.990	459,002						623,000	04/10/2024
100116447		NEWARK	CA		07/20/2023	8.375	459,033						620,000	03/01/2024
100160567		PAHRUMP	NV		07/19/2024	8.999	459,053						568,000	06/26/2024
100090419		IRVINE	CA		12/28/2022	7.875	459,053						580,000	10/12/2022
100148470		PLUMAS LAKE	CA		04/12/2024	5.990	459,056						595,000	02/14/2024
100186721		IRVINE	CA		12/31/2024	7.750	459,059		95				1,800,000	05/29/2024
100137976		NAPLES	FL		12/13/2023	7.375	459,076						722,500	10/16/2023
100172606		ONTARIO	CA		10/23/2024	6.375	459,116						611,000	08/26/2024
100079172		WOODBOURNE	NY		02/24/2022	3.875	459,117						626,000	01/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169772		MORENO VALLEY	CA		09/30/2024	7.875	459,121						600,000	07/15/2024
100172173		PHOENIX	AZ		10/17/2024	6.999	459,144						617,000	09/16/2024
100171895		WEST YARMOUTH	MA		10/17/2024	6.875	459,158						701,000	08/21/2024
100065471		INDIO	CA		07/28/2021	3.875	459,161						678,000	05/24/2021
100164771		GLACIER	WA		08/26/2024	6.000	459,187						770,000	06/18/2024
100169613		SACRAMENTO	CA		09/30/2024	8.500	459,188						605,000	05/16/2024
100162032		HOUSTON	TX		07/31/2024	7.875	459,215						589,000	06/14/2024
100038789		DUBLIN	IRL		09/27/2019	4.200	459,237					(29,903)	323,275	11/30/2018
100167055		LOXAHATCHEE	FL		09/13/2024	7.625	459,344						781,000	06/12/2024
100167945		HOFFMAN ESTATES	IL		09/20/2024	8.875	459,364						535,000	08/26/2024
100102713		FAIRFAX	VA		06/22/2023	10.125	459,395						595,000	12/22/2022
100176612		LYNWOOD	CA		11/15/2024	7.874	459,396		(52)				650,000	09/16/2024
100119548		WESTLAKE	FL		07/28/2023	6.125	459,421						750,000	06/22/2023
100101149		COCONUT CREEK	FL		04/28/2023	4.325	459,447		19,702				705,000	04/28/2023
100148774		RIVERSIDE	CA		04/17/2024	7.990	459,480						610,000	10/11/2023
100162633		CHANTILLY	VA		08/12/2024	7.625	459,512						600,000	05/31/2024
100147273		SOMERSET	NJ		03/28/2024	7.660	459,538						600,000	02/15/2024
100156517		LAS VEGAS	NV		06/24/2024	6.625	459,627						620,000	04/17/2024
100171705		MARYSVILLE	WA		10/17/2024	6.990	459,640						601,000	09/17/2024
100152999		COCONUT CREEK	FL		06/27/2024	7.500	459,656						580,000	05/28/2024
100116754		WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023	4.375	459,665						1,100,000	03/01/2024
100140485		AURORA	CO		01/19/2024	8.500	459,667						570,000	12/18/2023
100163017		RENTON	WA		08/13/2024	7.990	459,671						600,000	05/20/2024
100120648		GLEN ALLEN	VA		08/24/2023	7.374	459,677						552,000	07/07/2023
100170269		WOODBURY	MN		10/08/2024	7.625	459,694						560,000	07/31/2024
100139939		PIGEON FORGE	TN		01/09/2024	8.625	459,697						640,000	11/30/2023
100181365		HILLSBORO	OR		12/06/2024	7.499	459,708		(8)				659,000	11/18/2024
100144414		FORT WORTH	TX		03/07/2024	6.500	459,739						625,000	01/12/2024
100170023		TAMPA	FL		11/08/2024	6.875	459,752						639,000	10/03/2024
100132048		GLENVIEW	IL		10/13/2023	7.499	459,764						635,000	09/05/2023
100088040		KATY	TX		10/25/2022	7.750	459,795						687,887	09/19/2022
100145483		UNITED KINGDOM	GBR		03/12/2024	9.500	459,797		12,802			(10,099)	550,000	11/01/2019
100078882		SAN DIEGO	CA		02/24/2022	4.125	459,804						770,000	01/28/2022
100149054		CARPINTERIA	CA		04/19/2024	7.125	459,819		3				705,000	03/18/2024
100118067		OZONE PARK	NY		07/20/2023	7.115	459,827						975,000	03/01/2024
100149977		RICHMOND	TX		06/07/2024	8.000	459,833						580,000	04/30/2024
100087227		NORTH MIAMI BEACH	FL		10/25/2022	5.875	459,847						680,000	06/17/2022
100065294		LAGUNA HILLS	CA		07/28/2021	3.499	459,904						1,150,000	06/15/2021
100162541		BEAVERTON	OR		08/12/2024	7.624	459,910						649,000	06/29/2024
100163222		CARSON	CA		08/13/2024	7.125	459,911						1,100,000	07/18/2024
100118919		MESA	AZ		07/27/2023	7.625	459,920						595,000	06/26/2023
100153795		DALLAS	TX		07/10/2024	7.250	459,928		(31)				990,000	03/29/2024
100143274		FOLSOM	CA		02/16/2024	7.125	459,940						620,000	12/26/2023
100175180		LAS VEGAS	NV		11/05/2024	6.490	460,017						695,000	08/12/2024
100155086		NEW SMYRNA BEACH	FL		07/19/2024	8.375	460,028						600,000	04/14/2023
100100429		HOLBROOK	NY		04/27/2023	5.125	460,035						665,000	03/15/2022
100144090		MONROE	OH		03/07/2024	7.375	460,084						647,000	01/26/2024
100141505		HEMET	CA		01/30/2024	8.625	460,101						590,000	12/01/2023
100174149		FORTUNA	CA		10/31/2024	8.750	460,103						550,000	06/20/2024
100120468		HIALEAH	FL		08/18/2023	10.499	460,115						665,000	07/11/2023
100090061		LAURENS	SC		01/13/2023	8.250	460,141						650,000	11/08/2022
100185942		SAN JOSE	CA		12/26/2024	8.499	460,145		(1)				531,000	12/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161704		ENGLEWOOD	NJ		07/30/2024	7.499	460,154						560,000	07/02/2024
100136156		MARYSVILLE	WA		12/18/2023	9.000	460,190						570,000	11/17/2023
4010055714		MILWAUKEE	WI		08/24/2023	8.353	460,209						610,000	05/15/2023
100102699		SPRINGFIELD	VA		06/22/2023	8.250	460,218						645,000	08/09/2022
100150547		CAROLINA BEACH	NC		05/03/2024	7.375	460,230						630,000	01/26/2024
100120158		SOUTH SAN FRANCISCO	CA		08/14/2023	8.250	460,231		(89)				1,165,000	07/19/2023
100135942		MOUNTLAKE TERRACE	WA		11/15/2023	9.375	460,253						590,000	10/17/2023
100079238		LITTLETON	CO		02/14/2022	3.875	460,317		9				700,000	12/29/2021
100158540		COROLLA	NC		07/10/2024	8.375	460,323						685,000	04/30/2024
100109782		FIRESTONE	CO		08/04/2023	6.750	460,395						685,000	06/16/2023
100129924		UNIONDALE	NY		09/27/2023	7.990	460,419						625,000	08/24/2023
100102176		HILLSBORO	OR		04/14/2023	9.875	460,426						575,000	03/09/2023
100145154		UNITED KINGDOM	GBR		03/12/2024	3.740	460,432		20,309			(9,996)	467,471	11/14/2019
100110254		KILL DEVIL HILLS	NC		06/30/2023	7.000	460,442						940,000	04/06/2023
100076226		KENT	WA		01/07/2022	3.875	460,443						640,000	11/03/2021
100149579		ROSEVILLE	CA		04/26/2024	7.125	460,445						615,000	03/11/2024
100038589		MEATH	IRL		09/27/2019	4.900	460,457					(30,052)	350,972	11/30/2018
100181329		LAKE ELSINORE	CA		12/06/2024	6.625	460,461		15				667,000	11/18/2024
100152997		BRADENTON	FL		06/27/2024	8.375	460,466						565,000	05/29/2024
100156591		PORT SAINT JOE	FL		06/24/2024	6.990	460,469						580,000	04/30/2024
100117583		SAN DIEGO	CA		07/20/2023	7.125	460,480						665,000	03/01/2024
100126321		EAST ORANGE	NJ		08/30/2023	7.947	460,508						640,000	07/17/2023
100180724		ONTARIO	CA		11/26/2024	6.990	460,509		(10)				940,000	10/15/2024
100079352		SAN FERNANDO	CA		03/17/2022	4.500	460,525						900,000	02/14/2022
100139076		EVERETT	MA		12/28/2023	9.374	460,539						600,000	11/22/2023
100114742		BRENTWOOD	NY		07/07/2023	6.990	460,547						585,000	05/16/2023
100117565		CYPRESS	TX		07/20/2023	7.500	460,554						720,000	03/01/2024
100165364		MENIFEE	CA		08/29/2024	6.999	460,558						762,000	08/06/2024
100081544		VIENNA	VA		03/18/2022	3.250	460,603						680,000	01/12/2022
100180190		ESTERO	FL		11/25/2024	7.500	460,619						770,000	07/18/2024
100172433		LATHROP	CA		10/23/2024	6.625	460,660						705,000	08/13/2024
100054134		LEESBURG	VA		03/23/2021	3.750	460,662						640,000	01/05/2021
100163410		MIAMI	FL		09/27/2024	7.250	460,684						580,000	08/12/2024
100110501		SARASOTA	FL		06/30/2023	6.375	460,702						880,000	04/26/2023
100043077		EAST PALO ALTO	CA		05/28/2020	5.750	460,721						861,600	03/28/2020
100169747		ANDERSON	CA		09/30/2024	8.375	460,729						615,000	07/12/2024
100163359		DANIA BEACH	FL		09/27/2024	8.625	460,739						564,000	08/16/2024
100135968		SANTA FE SPRINGS	CA		11/16/2023	8.875	460,757						575,000	09/29/2023
100186767		FONTANA	CA		12/31/2024	8.625	460,766		107				645,000	06/17/2024
100079990		VACAVILLE	CA		04/08/2022	4.125	460,769						610,000	01/29/2022
100156396		SAUSALITO	CA		07/25/2024	7.750	460,774						1,900,000	06/27/2024
100182699		HEBER	UT		12/12/2024	7.375	460,777		(15)				600,000	10/28/2024
100080868		SALT LAKE CITY	UT		03/10/2022	4.875	460,792						685,000	02/08/2022
100182148		SAINT AUGUSTINE	FL		12/12/2024	7.125	460,799		(14)				645,000	09/19/2024
100117401		LYNWOOD	CA		07/20/2023	5.750	460,804						620,000	03/01/2024
100150471		SCOTTSDALE	AZ		05/03/2024	6.625	460,834						625,000	01/11/2024
100186322		ROYERSFORD	PA		12/30/2024	7.124	460,872		(1)				602,390	11/15/2024
100141435		HYDE PARK	MA		01/30/2024	8.875	460,883		(48)				605,000	12/18/2023
100070272		DEN HAAG	NLD		08/31/2021	3.350	460,887					(30,305)	615,000	12/01/2023
100080944		QUEEN CREEK	AZ		04/01/2022	3.875	460,904		13				660,000	02/17/2022
100081675		DOVER	FL		03/21/2022	4.500	460,907						540,000	01/14/2022
100185336		BOONE	NC		12/20/2024	6.625	460,917		5				625,000	10/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132493		REYNOLDSBURG	OH		11/03/2023	8.500	460,917						554,190	06/05/2023
100136652		CHARLOTTE	NC		01/25/2024	8.625	460,925						605,000	11/07/2023
100103262		FORT COLLINS	CO		04/27/2023	9.750	460,950						590,000	04/11/2023
100086211		MARTINEZ	CA		10/07/2022	7.250	460,952						610,000	09/06/2022
100080373		HUNTINGTON BEACH	CA		04/14/2022	5.250	460,991						990,000	02/25/2022
100158830		LONDON	OH		07/12/2024	7.624	460,994						601,000	05/24/2024
100164714		OCEANSIDE	CA		08/23/2024	7.875	460,999						570,000	07/26/2024
100060113		LOS ANGELES	CA		06/25/2021	4.000	461,006						800,000	03/26/2021
100081841		LAKE HAVASU CITY	AZ		04/12/2022	5.762	461,038						664,000	03/18/2022
100163871		ELGIN	IL		09/27/2024	8.125	461,041		(4)				655,000	08/14/2024
100043465		VILLAGE OF PALMETT	FL		08/13/2020	2.700	461,053						503,500	07/17/2019
100087322		CYPRESS	TX		10/25/2022	5.500	461,061						640,000	04/28/2022
100081040		WATSONVILLE	CA		03/18/2022	3.250	461,072						1,615,000	01/11/2022
100153165		HURRICANE	UT		05/30/2024	7.990	461,097						575,000	03/25/2024
100119618		TACOMA	WA		07/31/2023	9.250	461,134						560,000	06/13/2023
100173348		MANTECA	CA		10/30/2024	6.875	461,139						685,000	09/06/2024
100025379		SALINAS	CA		09/20/2018	4.000	461,141						509,770	04/30/2018
100134451		CORTLANDT MANOR	NY		10/30/2023	7.499	461,285						590,000	10/10/2023
100129703		PARKER	CO		09/29/2023	7.500	461,287						605,000	08/07/2023
100088006		ROSEDALE	MD		10/25/2022	8.250	461,296						551,000	09/09/2022
100185432		OCOEE	FL		12/20/2024	6.490	461,302		8				625,000	11/01/2024
100175715		DEERFIELD	IL		11/12/2024	6.999	461,312						625,000	10/25/2024
100110624		NASHVILLE	TN		06/30/2023	5.625	461,327						852,000	04/28/2023
100091750		ATLANTA	GA		03/24/2023	8.250	461,337						708,000	02/24/2023
100118644		SCOTTSDALE	AZ		07/25/2023	8.000	461,346						1,260,000	05/25/2023
100176643		GAINESVILLE	FL		11/15/2024	7.874	461,369		(34)				560,000	09/26/2024
100150058		WAVERLY TWP	PA		06/14/2024	8.500	461,383						590,000	04/29/2024
100134744		RIVERSIDE	CA		10/30/2023	8.250	461,396						760,000	09/22/2023
100164764		MERRIFIELD	MN		08/26/2024	7.490	461,400						663,000	07/02/2024
100101908		HOLLISTER	CA		04/06/2023	9.375	461,442						620,000	03/20/2023
100057509		MESA	AZ		06/30/2021	3.500	461,455						650,000	05/14/2021
100149078		CLIFTON	NJ		04/19/2024	8.625	461,471						570,000	03/08/2024
100159988		MIAMI	FL		08/16/2024	6.875	461,487						620,000	05/31/2024
100078290		TORRANCE	CA		02/10/2022	4.250	461,488						1,035,000	01/05/2022
100146645		HEBRON	OH		03/20/2024	9.875	461,513						497,000	02/13/2024
100099899		ONTARIO	CA		03/28/2023	7.500	461,515						670,000	03/03/2023
100159006		MIAMI GARDENS	FL		08/15/2024	7.250	461,536						575,000	07/16/2024
100055288		FORT WORTH	TX		03/23/2021	5.000	461,559						570,000	01/08/2021
100138153		NEW SMYRNA BEACH	FL		12/14/2023	8.625	461,589						568,000	10/17/2023
100081113		DALLAS	TX		03/18/2022	4.125	461,590						615,000	12/23/2021
100182666		ST. CLOUD	FL		12/12/2024	6.990	461,595		(1)				577,000	08/27/2024
100053361		KINGSTON	WA		03/23/2021	5.500	461,598						390,000	01/05/2021
100133430		WILLIAMSTOWN	KY		10/19/2023	8.990	461,625						650,000	08/28/2023
100135125		SAINT HELENA ISLAND	SC		11/01/2023	7.625	461,627						625,000	09/13/2023
100160521		BEAUMONT	CA		07/19/2024	7.999	461,643						565,000	06/28/2024
100140297		CAMBRIA HEIGHTS	NY		01/18/2024	8.625	461,664						630,000	11/17/2023
100120615		TROUTDALE	OR		08/18/2023	6.999	461,673						590,000	07/26/2023
100129995		SPRING VALLEY	NY		09/27/2023	7.990	461,683						755,000	08/25/2023
100145871		LAS VEGAS	NV		03/15/2024	9.625	461,683						625,000	02/01/2024
100116661		INGLEWOOD	CA		07/20/2023	3.875	461,688						1,075,000	03/01/2024
3340071002		FAIR LAWN	NJ		04/12/2024	8.999	461,688						1,830,000	02/26/2024
100079682		SIMPSONVILLE	SC		04/25/2022	5.500	461,703		10,397				585,000	01/26/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078712		WEST COVINA	CA		02/02/2022	3.500	461,709						835,000	12/06/2021
100163818		ANAHEIM	CA		09/27/2024	7.500	461,732						760,000	08/09/2024
100147726		FRESNO	CA		04/05/2024	8.250	461,740						599,000	11/01/2023
100110692		COMMERCE CITY	CO		08/11/2023	7.750	461,756						575,000	06/28/2023
3500106539		CHICAGO	IL		10/16/2024	8.158	461,786						2,700,000	08/24/2024
100057614		PEABODY	MA		06/30/2021	3.875	461,794						645,000	05/11/2021
100147347		TEMPLETON	CA		05/08/2024	7.250	461,801						1,025,000	03/26/2024
100031067		CHULA VISTA	CA		03/29/2019	3.875	461,803						591,000	12/07/2018
100137705		LAFAYETTE	CO		12/08/2023	7.375	461,803						640,000	10/20/2023
100065466		SACRAMENTO	CA		07/28/2021	4.875	461,812						680,000	05/25/2021
100119489		TRACY	CA		07/28/2023	6.500	461,816						680,000	06/23/2023
100112699		MONTVILLE	NJ		06/29/2023	6.250	461,822						825,000	06/08/2022
100151319		CLEARFIELD	UT		05/10/2024	7.625	461,877						587,000	03/22/2024
100127998		MURFREESBORO	TN		09/08/2023	7.000	461,946						583,000	08/09/2022
100119593		RIVERSIDE	CA		07/31/2023	7.750	461,976						580,000	06/05/2023
100170319		COBBS CREEK	VA		10/08/2024	7.500	462,001						536,000	08/16/2024
100171922		CONCORD	CA		10/17/2024	6.990	462,002						830,000	08/26/2024
100153954		SAN DIEGO	CA		06/05/2024	8.375	462,031						800,000	05/13/2024
100160512		LAWRENCEVILLE	GA		07/19/2024	8.750	462,068						545,000	06/24/2024
100168813		NASHVILLE	TN		09/26/2024	10.375	462,084						598,000	08/22/2024
3340066137		WEST NEW YORK	NJ		02/26/2024	8.725	462,096						1,850,000	12/12/2023
3500106537		CHICAGO	IL		10/16/2024	8.158	462,114						2,700,000	08/24/2024
100156038		ADDISON	TX		06/18/2024	8.000	462,118						640,000	05/10/2024
100158297		UNITED KINGDOM	GBR		07/09/2024	3.390	462,133		12,588			(10,005)	500,000	12/22/2021
100186554		WESLEY CHAPEL	FL		12/30/2024	7.125	462,142						565,000	10/30/2024
100044167		SARASOTA	FL		08/19/2020	3.625	462,143						816,050	12/24/2019
100172246		ERIE	CO		10/21/2024	5.875	462,169						625,000	08/29/2024
100165785		BEAUMONT	CA		08/29/2024	7.500	462,170						600,000	07/19/2024
100186319		WAREHAM	MA		12/30/2024	7.374	462,174						700,000	11/18/2024
100088553		AMSTERDAM/AMSTELVEEN	NLD		10/27/2022	1.000	462,181					(30,401)	1,075,000	12/01/2023
100099733		DOKKUM	NLD		02/27/2023	1.000	462,181					(30,390)	575,912	12/01/2023
100175359		BRICK	NJ		11/05/2024	6.125	462,182						620,000	09/17/2024
100181624		PERRIS	CA		12/11/2024	7.250	462,183		(8)				575,000	11/05/2024
100076840		FRISCO	TX		12/27/2021	4.587	462,186						705,000	12/06/2021
100120741		BOISE	ID		08/25/2023	6.875	462,196						950,000	07/06/2023
100169451		LAKE ELSINORE	CA		09/30/2024	7.875	462,251		(54)				565,000	05/23/2024
100154730		SEVIERVILLE	TN		07/19/2024	6.750	462,258						739,000	01/26/2024
100167978		PENRYN	CA		09/20/2024	6.875	462,279						565,000	08/26/2024
100121017		OAK HARBOR	WA		08/30/2023	6.990	462,281						645,000	06/09/2023
100164469		BONITA SPRINGS	FL		08/21/2024	7.490	462,311						785,000	07/01/2024
100135338		NASHVILLE	TN		11/13/2023	7.490	462,328						650,000	08/18/2023
100161338		MANTECA	CA		07/25/2024	6.990	462,338						705,000	05/21/2024
100139459		ALEXANDRIA	VA		12/28/2023	9.375	462,341		(32)				610,000	12/05/2023
100145724		UNITED KINGDOM	GBR		03/12/2024	3.390	462,406					(9,965)	600,023	03/03/2020
100164726		GASTONIA	NC		08/23/2024	9.000	462,472						569,000	07/30/2024
100172166		TULSA	OK		10/17/2024	8.375	462,472						575,000	09/04/2024
100102045		SPOKANE	WA		04/14/2023	8.250	462,503						620,000	02/10/2023
100109847		UNIONDALE	NY		06/22/2023	7.200	462,513						626,000	05/24/2023
100160124		CASTLE ROCK	CO		07/17/2024	8.125	462,558						600,000	05/22/2024
100084836		SACRAMENTO	CA		08/02/2022	6.875	462,559						630,000	07/06/2022
100159454		SACRAMENTO	CA		07/15/2024	7.625	462,571						565,000	05/24/2024
100167017		MADISON	WI		09/13/2024	8.250	462,572						555,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108140		CHARLOTTE	NC		05/24/2023	9.999	462,582						535,000	04/14/2023
3340088828		MILLER PLACE	NY		12/19/2024	8.796	462,607						2,000,000	10/16/2024
100175349		PLANO	TX		11/05/2024	6.625	462,610						669,000	09/10/2024
100152735		STOCKTON	NJ		05/22/2024	8.500	462,630						600,000	04/19/2024
100150061		WEST HAVEN	CT		06/14/2024	9.375	462,637						610,000	04/30/2024
100134275		FULSHEAR	TX		10/27/2023	10.125	462,668						610,000	09/08/2023
100154800		PINELLAS PARK	FL		07/19/2024	7.875	462,684						600,000	02/07/2024
100115550		PLANTATION	FL		07/19/2023	6.999	462,696						585,000	06/26/2023
4010060734		BALTIMORE	MD		10/27/2023	8.265	462,703						650,000	09/05/2023
100159983		MIAMI	FL		08/16/2024	7.875	462,714						580,000	05/31/2024
100165578		RIVERSIDE AREA	CA		08/29/2024	6.990	462,715						660,000	07/15/2024
100185729		COMPTON	CA		12/23/2024	8.125	462,765		(11)				570,000	11/20/2024
100100542		SANTA ROSA	CA		04/27/2023	9.250	462,768						1,801,127	03/20/2023
100117941		ELLICOTT CITY	MD		07/20/2023	7.625	462,774						715,000	03/01/2024
100156534		GRASS VALLEY	CA		06/24/2024	7.625	462,793						580,000	05/03/2024
100172759		KANNAPOLIS	NC		12/06/2024	7.250	462,805		(14)				650,000	10/29/2024
100143943		MERCED	CA		02/29/2024	7.875	462,842						710,000	02/06/2024
100175463		SUWANEE	GA		12/23/2024	7.250	462,907		(3)				660,000	05/22/2024
100182532		BROOMFIELD	CO		12/12/2024	7.125	462,933		(13)				610,000	10/16/2024
100146942		AMERICAN FORK	UT		03/26/2024	7.125	462,958						650,000	02/05/2024
100071527		MIRAMAR BEACH	FL		10/14/2021	3.625	462,959						600,000	09/15/2021
100138382		WAUKESHA	WI		12/18/2023	8.874	463,001						580,000	11/17/2023
100103788		WEST HAVEN	CT		05/10/2023	8.700	463,007						600,000	04/20/2023
100141645		GLENVILLE	NC		01/30/2024	8.250	463,038						633,000	01/04/2024
100141840		GLENDALE	CA		03/27/2024	8.750	463,041						580,000	02/08/2024
100108240		REUNION	FL		05/24/2023	10.125	463,087						550,000	04/20/2023
100114519		MIAMI	FL		06/29/2023	7.499	463,091						612,000	05/22/2023
100145664		UNITED KINGDOM	GBR		03/12/2024	3.450	463,107		21,465			(10,172)	465,000	03/30/2020
100127940		ASHLAND	MA		09/08/2023	6.625	463,123						708,000	09/16/2022
100119193		COLLIERVILLE	TN		07/31/2023	7.375	463,134						590,000	06/12/2023
100145413		UNITED KINGDOM	GBR		03/12/2024	3.390	463,155		21,558			(10,031)	468,000	02/10/2020
100071966		PANAMA CITY BEACH	FL		10/29/2021	3.999	463,164						620,000	09/27/2021
100180312		VANCOUVER	WA		11/25/2024	5.750	463,181						700,000	09/24/2024
100167852		WHITEWATER	CA		09/20/2024	6.750	463,202						660,000	08/21/2024
100156699		PLUMAS LAKE	CA		06/26/2024	8.999	463,228		(11)				575,000	05/31/2024
100163835		VAIL	AZ		09/27/2024	7.250	463,276						652,000	08/29/2024
100143092		JACKSON	NJ		02/16/2024	6.999	463,288						620,000	01/05/2024
100164810		INDIAN SHORES	FL		08/26/2024	8.000	463,295						600,000	06/25/2024
100130442		YORKTOWN HEIGHTS	NY		09/28/2023	8.750	463,301						699,000	06/28/2023
3340076949		GROTON	CT		06/14/2024	8.930	463,320						1,900,000	05/15/2024
100135297		IVINS	UT		11/13/2023	7.125	463,328						664,000	10/10/2023
100176925		PANAMA CITY BEACH	FL		11/15/2024	7.375	463,336		(44)				640,000	09/03/2024
100157708		SILVER SPRING	MD		06/28/2024	9.000	463,372						633,000	05/15/2024
100141786		PEMBROKE PINES	FL		01/30/2024	9.499	463,374						580,000	12/22/2023
100156680		BAYTOWN	TX		06/24/2024	7.624	463,427						647,000	04/10/2024
100116104		LANCASTER	CA		07/20/2023	5.000	463,487						755,000	03/01/2024
100129490		NEW BRUNSWICK	NJ		09/29/2023	7.625	463,489						625,000	07/21/2023
100168033		PUYALLUP	WA		09/20/2024	6.625	463,492		23				670,000	02/13/2024
100115184		BERKLEY	MI		07/17/2023	8.200	463,501						650,000	06/21/2023
100088204		PLANO	TX		10/13/2022	7.750	463,501						590,000	08/15/2022
100110204		WILMINGTON	CA		06/30/2023	6.875	463,517						690,000	05/10/2023
100181988		SPANAWAY	WA		12/12/2024	5.750	463,599		36				705,000	10/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101915		PERRIS	CA		04/14/2023	9.250	463,602						545,000	01/31/2023
100054938		CHULA VISTA	CA		03/23/2021	3.625	463,619						630,000	12/31/2020
100082354		PRESCOTT	AZ		04/14/2022	5.750	463,634						525,000	03/15/2022
100164237		VALLEJO	CA		08/21/2024	9.625	463,663						535,000	07/25/2024
100169812		MERIDIAN	ID		09/30/2024	7.625	463,677						610,000	07/10/2024
100154568		LAS VEGAS	NV		06/14/2024	8.875	463,683						570,000	05/21/2024
100161460		PANAMA CITY BEACH	FL		07/30/2024	7.990	463,689						645,000	05/28/2024
100164001		DALLAS	TX		08/21/2024	7.625	463,700						700,000	06/27/2024
100145160		UNITED KINGDOM	GBR		03/12/2024	3.590	463,701		20,976			(10,120)	470,028	02/17/2020
100110685		OMAHA	NE		08/11/2023	9.125	463,707						635,000	06/28/2023
100100529		DRIPPING SPRINGS	TX		04/27/2023	7.625	463,719						580,000	03/07/2023
100100994		STATEN ISLAND	NY		04/28/2023	3.875	463,719						950,000	11/19/2021
100180689		HILLSBORO	OR		11/26/2024	8.500	463,739		(23)				504,000	10/07/2024
100173347		MANTECA	CA		10/30/2024	7.375	463,742						630,000	09/12/2024
100100398		BROOKLYN	NY		04/27/2023	4.750	463,750						690,000	03/11/2022
100161445		FORT LAUDERDALE	FL		07/30/2024	7.875	463,758						605,000	04/30/2024
100175031		JURUPA VALLEY	CA		11/05/2024	7.250	463,758		3				580,500	10/08/2024
100138820		RIVERVIEW	FL		12/21/2023	7.875	463,771						552,000	09/29/2023
100087720		BRIGHTON	GBR		09/29/2022	5.990	463,779					(8,411)	320,000	09/22/2022
100171787		MENIFEE	CA		10/17/2024	6.750	463,800						619,000	09/12/2024
100140291		CHICAGO	IL		01/18/2024	8.000	463,810						660,000	11/29/2023
100152443		EVERETT	WA		05/17/2024	7.125	463,829						620,000	03/27/2024
100100710		NORTH ARLINGTON	NJ		04/28/2023	6.625	463,876						630,000	10/01/2021
100100014		ANTIOCH	CA		03/28/2023	8.500	463,880						625,000	02/15/2023
100134944		AREA OF CORONA	CA		10/30/2023	7.875	463,943						1,050,000	10/03/2023
100153770		SITTARD	NLD		05/30/2024	5.350	463,994					(21,143)	640,000	06/30/2024
100143900		SEWELL	NJ		03/06/2024	8.625	464,017						578,000	01/24/2024
100140184		HAWAIIAN GARDENS	CA		01/11/2024	10.000	464,021						600,000	12/26/2023
100129568		JACKSON	NJ		09/29/2023	7.625	464,034						620,000	08/07/2023
100174107		MAPLE VALLEY	WA		10/31/2024	8.000	464,045						620,000	07/24/2024
100147474		HACKENSACK	NJ		04/03/2024	8.875	464,045						565,000	02/29/2024
100107938		GAINESVILLE	FL		06/29/2023	8.500	464,058						600,000	05/16/2023
100158727		DELRAY BEACH	FL		07/10/2024	7.500	464,064						652,000	05/14/2024
100148600		FORT WORTH	TX		04/12/2024	7.375	464,069						640,000	02/22/2024
100148603		FORT WORTH	TX		04/12/2024	7.375	464,069						640,000	02/22/2024
100142947		DENVER	CO		02/09/2024	8.124	464,073						615,000	12/12/2023
100174988		BOCA RATON	FL		10/31/2024	8.500	464,082						622,000	06/12/2024
100149136		INDIO	CA		04/22/2024	9.125	464,103						565,000	03/21/2024
100119285		ARLINGTON	VA		07/31/2023	6.125	464,130						690,000	05/22/2023
100162891		LAS VEGAS	NV		08/12/2024	7.375	464,133						610,000	06/20/2024
100078709		LOS ANGELES	CA		02/02/2022	4.000	464,143						650,000	11/18/2021
100167047		RANCHO MIRAGE	CA		09/13/2024	8.000	464,151						585,000	07/09/2024
100156846		UNIONDALE	NY		06/27/2024	7.800	464,160						650,000	05/08/2024
100100528		HOLLYWOOD	FL		04/27/2023	9.250	464,175						582,000	03/15/2023
100027822		HOLLISTER	CA		10/26/2018	4.625	464,250						612,750	06/05/2018
100088857		BIG BEAR LAKE	CA		11/15/2022	8.875	464,284		(43)				510,000	10/05/2022
100164190		MORENO VALLEY	CA		08/21/2024	8.875	464,305						550,000	07/25/2024
100185011		CLIFTON	NJ		12/19/2024	7.500	464,309		(2)				575,000	10/17/2024
3340080922		THE BRONX	NY		12/19/2024	8.796	464,310						1,730,000	07/19/2024
100143679		BROOKLYN	NY		02/22/2024	7.875	464,341						575,000	01/18/2024
100173855		PALM SPRINGS	FL		10/31/2024	7.250	464,365						569,000	08/12/2024
100149916		LAS VEGAS	NV		04/29/2024	8.125	464,366						638,000	04/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138107		PEMBROKE PINES	FL		12/14/2023	8.125	464,380						803,000	10/23/2023
100173757		SAINT AUGUSTINE	FL		10/30/2024	7.500	464,402						930,000	08/29/2024
100081116		ROCKVILLE	MD		03/18/2022	3.375	464,414						720,000	01/03/2022
100151272		WINDERMERE	FL		05/10/2024	6.625	464,423						630,000	03/13/2024
100145580		UNITED KINGDOM	GBR		03/12/2024	3.440	464,426		20,401			(10,161)	529,970	05/19/2020
100169631		SAN LORENZO	CA		09/30/2024	7.125	464,439						775,000	06/14/2024
3310070839		LOS ANGELES	CA		04/05/2024	8.463	464,443						3,000,000	02/17/2024
100079995		COMMERCE CITY	CO		04/25/2022	5.375	464,474		8,671				565,000	01/26/2022
100167815		SEATTLE	WA		09/19/2024	7.499	464,482						695,000	08/23/2024
100143337		LINCOLNWOOD	IL		02/16/2024	8.999	464,484						1,550,000	01/25/2024
100140608		MIAMI	FL		01/19/2024	7.990	464,494						660,000	11/30/2023
100167555		REDLANDS	CA		09/19/2024	7.625	464,503						580,000	07/30/2024
3340069514		PORT WASHINGTON	NY		03/21/2024	9.288	464,508						1,846,000	01/17/2024
3340068546		MILFORD	DE		03/28/2024	9.799	464,518						1,750,000	01/16/2024
100108203		BROCKTON	MA		05/24/2023	9.875	464,539						608,000	05/01/2023
100111076		LAKE FOREST	CA		06/29/2023	6.226	464,548						1,250,000	05/16/2022
100055509		MISSION VIEJO	CA		03/23/2021	4.500	464,555						655,000	01/01/2021
100152265		LITTLETON	CO		05/17/2024	7.125	464,556						667,000	03/29/2024
100117382		SAN JOSE	CA		07/20/2023	4.125	464,566						867,000	03/01/2024
100156514		PLYMOUTH	MI		06/24/2024	7.625	464,585						608,000	04/26/2024
100157000		UNITED KINGDOM	GBR		06/27/2024	5.740	464,602					(4,913)	490,000	06/13/2024
100178286		NORTH LAS VEGAS	NV		11/19/2024	9.250	464,641		(26)				550,000	10/29/2024
100085168		GALT	CA		09/21/2022	7.500	464,643						765,000	07/21/2022
100115569		KISSIMMEE	FL		07/19/2023	7.999	464,664						575,000	06/14/2023
100164749		NORTH CAPE MAY	NJ		08/26/2024	7.500	464,676						655,000	06/27/2024
100168021		LAS VEGAS	NV		09/20/2024	7.875	464,677						610,000	01/26/2024
100065630		OAKLAND	CA		07/28/2021	4.250	464,687						650,000	06/02/2021
100180773		VALLEY VILLAGE	CA		11/26/2024	7.625	464,689		(28)				626,000	10/01/2024
100136010		POMFRET CENTER	CT		11/16/2023	8.999	464,729						640,000	10/18/2023
100153346		WEST PALM BEACH	FL		05/30/2024	7.125	464,730						625,000	04/01/2024
100168207		ALLSTON	MA		09/20/2024	7.625	464,738						610,000	04/23/2024
100084660		CORAL SPRINGS	FL		08/02/2022	8.125	464,738						592,000	06/24/2022
100147827		RANCHO CORDOVA	CA		04/08/2024	6.990	464,741						620,000	02/08/2024
100160510		FLINT	TX		07/19/2024	8.999	464,748						533,000	06/05/2024
100180356		MANTECA	CA		11/25/2024	6.125	464,777						699,000	09/20/2024
100164388		ERIE	CO		08/21/2024	5.990	464,792						599,900	06/17/2024
100133317		SEATTLE	WA		11/29/2023	8.375	464,843						725,000	10/11/2023
100150539		FISHING CREEK	MD		05/03/2024	6.875	464,847						639,000	01/25/2024
100180127		KINGSTON	MA		11/25/2024	7.874	464,874		4				605,000	10/31/2024
100043067		GLEN ALLEN	VA		05/28/2020	4.750	464,878						545,000	03/27/2020
100157995		ARCADIA	CA		07/09/2024	7.250	464,905						980,000	04/25/2024
100158022		HUNTERSVILLE	NC		07/09/2024	7.625	464,918						528,000	05/08/2024
100078230		CHULA VISTA	CA		02/10/2022	4.250	464,933						686,000	01/10/2022
100145669		UNITED KINGDOM	GBR		03/12/2024	3.740	464,946					(10,212)	475,030	05/26/2020
100103278		INDIO	CA		04/27/2023	8.250	464,958						615,000	03/29/2023
100181667		LANCASTER	CA		12/11/2024	6.990	465,020		(7)				578,000	10/17/2024
100145858		BRUNSWICK	GA		03/15/2024	9.250	465,039						590,000	12/28/2023
4010080998		TRENTON	NJ		11/26/2024	7.310	465,058		(3,224)				700,000	08/01/2024
100152516		MIAMI	FL		05/17/2024	6.625	465,066						767,000	01/23/2024
100132394		MILL VALLEY	CA		11/03/2023	7.625	465,069						2,200,000	05/18/2023
100119872		MIAMI BEACH	FL		08/10/2023	8.250	465,071						875,000	05/22/2023
100139185		MIAMI	FL		12/28/2023	8.125	465,076						719,000	10/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129291		JUPITER	FL		09/25/2023	7.625	465,113						1,035,000	08/01/2023
100090929		ONTARIO	CA		01/31/2023	7.499	465,114						620,000	10/27/2022
100171592		PORT ORCHARD	WA		10/16/2024	6.125	465,124						605,000	08/06/2024
100157001		UNITED KINGDOM	GBR		06/27/2024	5.740	465,163					(4,919)	530,000	05/30/2024
100100141		PORT HUENEME	CA		03/28/2023	8.250	465,177						675,000	02/24/2023
100048774		BROOKLYN	NY		11/20/2020	3.875	465,178						736,250	07/31/2020
100109185		SCOTTSDALE	AZ		07/21/2023	7.375	465,221						660,000	06/20/2023
100116289		KISSIMMEE	FL		07/20/2023	3.875	465,233						806,000	03/01/2024
100179424		DELRAN	NJ		12/27/2024	7.625	465,300		(2)				576,000	11/20/2024
100145667		UNITED KINGDOM	GBR		03/12/2024	3.240	465,312		19,133			(10,101)	469,999	02/14/2020
100103615		MONROVIA	MD		05/08/2023	8.375	465,330						525,000	03/15/2023
100141679		SAN MARCOS	TX		01/30/2024	8.375	465,346						600,000	01/05/2024
100120823		TOBYHANNA	PA		08/25/2023	8.125	465,361						589,000	06/08/2023
100160364		TACOMA	WA		09/06/2024	9.000	465,395						555,000	07/19/2024
100115006		KNOXVILLE	TN		07/14/2023	6.990	465,422						635,000	04/15/2023
100137813		WELLINGTON	FL		12/08/2023	8.000	465,426						671,000	10/25/2023
100133783		WORCESTER	MA		10/20/2023	7.625	465,442						627,000	10/02/2023
100175226		KISSIMMEE	FL		11/05/2024	6.990	465,443						600,000	08/09/2024
100168037		MARYSVILLE	WA		09/20/2024	6.875	465,448						670,000	03/25/2024
100101918		LOS ANGELES	CA		04/14/2023	9.250	465,448						605,000	02/28/2023
100151195		MIAMI	FL		05/10/2024	7.124	465,457						596,000	04/04/2024
100090954		EVERETT	WA		01/31/2023	10.250	465,459						580,000	11/25/2022
100108970		SCOTTSDALE	AZ		05/31/2023	8.875	465,477						630,000	05/03/2023
100129919		BAYPORT	NY		09/27/2023	7.990	465,479						764,000	08/28/2023
100147670		KISSIMMEE	FL		04/04/2024	6.999	465,481						586,000	03/08/2024
100156744		MIAMI	FL		06/26/2024	7.999	465,494						610,000	06/04/2024
100080376		RANCHO CUCAMONGA	CA		04/14/2022	4.990	465,494						965,000	02/22/2022
100115969		WESLEY CHAPEL	FL		07/20/2023	7.625	465,498						617,500	06/01/2023
3300005193		LAWRENCE	NY		07/17/2024	9.365	465,500						4,500,000	06/09/2024
100174326		DAHLONEGA	GA		10/31/2024	7.625	465,514						510,000	03/27/2024
100086693		PUYALLUP	WA		09/30/2022	7.500	465,514						720,000	08/26/2022
100150783		SUPPLY	NC		05/07/2024	6.875	465,533						795,000	03/27/2024
100120401		NORTH EASTON	MA		08/18/2023	7.875	465,535						600,000	07/14/2023
100180697		TACOMA	WA		11/26/2024	7.125	465,563		(11)				620,000	10/01/2024
100100565		SHORELINE	WA		04/27/2023	8.125	465,575						665,000	03/20/2023
100080528		LA HABRA	CA		04/12/2022	5.000	465,594						570,000	12/20/2021
100142561		SACRAMENTO	CA		02/08/2024	7.499	465,607						665,000	12/22/2023
100109744		SAN LEANDRO	CA		06/16/2023	7.875	465,643						600,000	04/28/2023
100176538		CLAYTON	GA		11/15/2024	6.624	465,664						516,000	10/09/2024
100165040		KEYSTONE	CO		08/28/2024	7.625	465,696						585,000	07/19/2024
100151344		CHANDLER	AZ		05/10/2024	6.125	465,704						645,000	03/11/2024
100109276		SALT LAKE CITY	UT		07/21/2023	8.000	465,707		(99)				700,000	06/09/2023
100132409		SAN DIEGO	CA		11/03/2023	7.875	465,737						730,000	06/09/2023
100108275		MANTECA	CA		05/24/2023	9.999	465,745						520,000	04/20/2023
100173689		PALM DESERT	CA		10/30/2024	7.125	465,760						710,000	09/16/2024
100114807		PORT BOLIVAR	TX		07/10/2023	7.625	465,800						770,000	05/05/2023
100130163		ATLANTA	GA		11/15/2023	8.375	465,800						582,000	09/06/2023
100163158		ST GEORGE	UT		08/13/2024	7.125	465,810						690,000	06/14/2024
100149557		SACRAMENTO	CA		04/26/2024	7.125	465,815						622,000	03/25/2024
100145529		UNITED KINGDOM	GBR		03/12/2024	3.090	465,847		22,114			(10,232)	574,972	05/22/2020
100166468		MYSTIC	CT		10/31/2024	7.125	465,855						650,000	09/27/2024
100160105		BANNING	CA		07/17/2024	8.125	465,860						609,000	05/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143495		VALRICO	FL		02/21/2024	9.625	465,945						562,000	01/12/2024
100180541		SANTA MARIA	CA		11/26/2024	7.875	465,948		(6)				580,000	11/04/2024
100065258		OAKLAND	CA		07/14/2021	3.250	465,961						1,180,000	05/26/2021
100159513		SAINT JAMES CITY	FL		07/15/2024	7.375	465,995						650,000	05/30/2024
100091979		VALLEJO	CA		02/07/2023	9.750	466,000						600,000	11/02/2022
100071931		LOS ANGELES	CA		11/19/2021	4.250	466,037						640,000	10/14/2021
100109817		ELIZABETH	NJ		06/22/2023	7.380	466,042						625,000	05/22/2023
100165452		STOCKTON	CA		08/29/2024	6.875	466,055						680,000	06/22/2024
100173525		HUNTINGTON STATION	NY		10/29/2024	7.500	466,055						615,000	09/05/2024
100085071		AMSTERDAM	NLD		07/27/2022	3.650	466,065					(30,645)	1,115,000	12/01/2023
100080311		LEEUWARDEN	NLD		02/22/2022	3.450	466,065					(30,645)	566,837	12/01/2023
100068649		ENSCHEDE	NLD		08/30/2021	7.915	466,065					(30,645)	613,139	06/30/2024
100089717		TILBURG	NLD		11/29/2022	5.350	466,065					(30,646)	1,009,000	12/01/2023
100089708		TILBURG	NLD		11/29/2022	5.100	466,065					(30,646)	951,000	12/01/2023
100185712		AMSTERDAM	NLD		12/20/2024	5.200	466,065					(3,193)	843,000	11/25/2024
100173660		ARNHEM	NLD		10/29/2024	5.550	466,065					(20,521)	600,786	10/15/2024
100180816		AMSTELVEEN	NLD		10/28/2024	5.250	466,065					(9,315)	600,000	10/25/2024
100180844		VOORHOUT	NLD		11/27/2024	5.200	466,065					(9,315)	670,000	10/31/2024
100157580		BRIELLE	NLD		06/28/2024	5.650	466,065					(15,795)	280,000	06/11/2024
100173644		DEVENTER	NLD		10/29/2024	5.250	466,065					(20,521)	900,000	09/24/2024
100175648		RIVERSIDE	CA		11/12/2024	7.875	466,085		(12)				635,000	10/18/2024
100162772		ST GEORGE	UT		08/12/2024	7.125	466,097						674,000	06/13/2024
100171361		IDAHO FALLS	ID		10/16/2024	7.125	466,103						617,500	08/30/2024
100165605		AMERICAN FORK	UT		10/04/2024	8.125	466,110						630,000	08/26/2024
100090892		EAST PALO ALTO	CA		01/31/2023	6.500	466,127						1,015,000	09/26/2022
100174189		PAYSON	AZ		10/31/2024	7.375	466,132						620,000	06/06/2024
100134736		PANORAMA CITY AREA LOS ANGELE	CA		10/30/2023	8.875	466,166						595,000	09/22/2023
100182519		VALLEJO	CA		12/12/2024	6.625	466,215		(1)				640,000	10/03/2024
100154071		RIALTO	CA		06/06/2024	7.875	466,237						575,000	04/12/2024
100181705		LOS ANGELES	CA		12/11/2024	6.625	466,244		(16)				780,000	10/10/2024
100011796		TEMECULA AREA	CA		03/08/2017	4.000	466,251						890,000	04/13/2021
100168280		DAVENPORT	FL		09/20/2024	6.990	466,255						659,000	04/18/2024
100151838		FORT WASHINGTON	MD		05/10/2024	8.499	466,266						610,000	04/24/2024
100088926		PHOENIX	AZ		11/15/2022	7.500	466,278		8				725,000	10/07/2022
100185492		PAWTUCKET	RI		12/20/2024	7.250	466,280		(14)				690,000	12/02/2024
100164177		GARFIELD	NJ		08/21/2024	7.499	466,306						600,000	06/28/2024
100156055		DEERFIELD BEACH	FL		06/18/2024	8.625	466,318						630,000	04/25/2024
100110273		GARFIELD	NJ		06/30/2023	6.625	466,328						640,000	04/11/2023
100026800		WHITTIER	CA		09/26/2018	4.500	466,332						800,000	06/13/2018
100132386		CHICAGO	IL		11/03/2023	8.000	466,362		7,888				695,000	05/03/2023
100172918		LANCASTER	CA		10/25/2024	8.375	466,385						500,000	09/25/2024
100099849		THE BRONX	NY		02/28/2023	7.490	466,394						800,000	02/10/2023
100115853		TIGARD	OR		07/20/2023	7.625	466,452						585,000	05/19/2023
100162848		BRIDGEPORT	CT		08/12/2024	6.990	466,476						640,000	06/14/2024
100076337		BUCKEYE	AZ		01/07/2022	3.875	466,488						650,000	10/28/2021
100078990		WHITMAN	MA		02/24/2022	4.250	466,499						650,000	01/13/2022
100091766		CONROE	TX		01/30/2023	8.375	466,511						660,000	12/21/2022
100084454		CABO SAN LUCAS	MEX		07/11/2022	7.480	466,521						912,339	06/29/2022
100155958		CHARLOTTE	NC		06/17/2024	6.625	466,524						681,000	04/29/2024
100147572		ADAIRSVILLE	GA		04/03/2024	8.125	466,539						585,000	02/28/2024
100168580		NAPLES	FL		09/25/2024	7.125	466,541						608,000	07/31/2024
100175104		GILROY	CA		11/05/2024	7.999	466,545		(75)				925,000	10/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136200		SACRAMENTO	CA		11/20/2023	7.625	466,565						640,000	10/05/2023
100127540		NEWARK	NJ		09/08/2023	7.375	466,597						630,000	06/30/2023
100173926		PORT REPUBLIC	MD		10/31/2024	7.250	466,615						645,000	09/18/2024
100128902		LAUREL	MD		09/21/2023	8.375	466,625						589,000	07/14/2023
100182384		OLIVE	IA		12/12/2024	8.125	466,658		(24)				600,000	10/17/2024
100170373		LAS VEGAS	NV		10/08/2024	6.750	466,663						625,000	08/07/2024
100129252		CHEYENNE	WY		11/03/2023	8.000	466,673						578,000	10/05/2023
100155913		RANCHO CORDOVA	CA		06/17/2024	6.500	466,683						689,000	04/02/2024
100083068		LINDEN	MI		05/26/2022	3.987	466,733						1,240,000	02/18/2022
100164371		OCEAN CITY	MD		08/21/2024	7.000	466,745						650,000	06/21/2024
100176878		NEW ORLEANS	LA		11/15/2024	7.375	466,755						715,000	09/19/2024
100166931		AUSTIN	TX		09/13/2024	7.875	466,792						650,000	06/25/2024
100178256		LAKE HAVASU CITY	AZ		11/19/2024	8.999	466,814		(31)				530,000	10/23/2024
100134928		SAN DIEGO	CA		10/30/2023	8.125	466,855						925,000	10/03/2023
100128865		HIALEAH	FL		09/21/2023	8.625	466,871						620,000	07/05/2023
3340084413		BROOKLYN	NY		09/26/2024	8.988	466,884						2,180,000	08/15/2024
100166408		LOPEZ ISLAND	WA		10/31/2024	7.625	466,923						687,000	09/10/2024
100164865		SUWANEE	GA		08/26/2024	8.000	466,927						650,700	06/25/2024
100142994		OXNARD	CA		02/12/2024	7.874	466,931						785,000	01/08/2024
100065334		PORTLAND	OR		07/28/2021	4.000	466,937						650,000	05/27/2021
100166117		SILVER SPRING	MD		09/09/2024	6.500	466,995						640,000	07/16/2024
100077863		NORTH WEST LONDON	GBR		12/29/2021	4.490	467,017					(8,469)	1,500,000	12/23/2021
100080383		GARDEN GROVE	CA		04/14/2022	4.250	467,040						925,000	01/25/2022
100065264		PORTLAND	OR		07/28/2021	4.000	467,043						650,000	05/27/2021
100090689		NEPTUNE CITY	NJ		12/29/2022	7.747	467,045						782,000	11/28/2022
100169183		FONTANA	CA		09/27/2024	6.625	467,067						698,000	08/15/2024
100012413		PARKER	CO		04/28/2017	4.375	467,101						650,000	01/31/2017
100138094		JURUPA VALLEY	CA		12/13/2023	9.375	467,102						580,000	11/16/2023
100153255		SAN ANTONIO	TX		05/30/2024	6.875	467,114						675,000	04/05/2024
100140763		BROOKLYN	NY		01/22/2024	9.249	467,114						625,000	12/15/2023
100169108		JUNEAU	AK		09/27/2024	8.125	467,142						605,000	07/26/2024
100175087		LAVEEN	AZ		11/05/2024	8.125	467,150		(22)				575,000	10/08/2024
100127995		ARLINGTON	MA		09/08/2023	5.875	467,186						950,000	08/19/2022
100149964		TARPON SPRINGS	FL		06/07/2024	7.250	467,233						675,000	04/15/2024
3410000563		LIVINGSTON	NJ		10/09/2024	8.676	467,240						6,330,000	09/10/2024
100156177		MIAMI	FL		06/20/2024	8.500	467,282						640,000	05/07/2024
100086877		QUEEN CREEK	AZ		10/07/2022	7.000	467,295						724,000	09/07/2022
100119750		EAST ORANGE	NJ		08/08/2023	8.485	467,314						655,000	06/28/2023
100074415		SEDONA	AZ		12/02/2021	4.675	467,319						660,000	11/12/2021
100146619		BAY SHORE	NY		03/20/2024	7.250	467,348						675,000	02/17/2024
100116759		TUSTIN	CA		07/20/2023	4.250	467,362						960,000	03/01/2024
100173856		BREMERTON	WA		10/31/2024	8.500	467,378						535,000	08/22/2024
100149137		RIALTO	CA		04/22/2024	10.125	467,381						630,000	02/29/2024
100135191		MIAMI	FL		11/07/2023	8.750	467,385						573,000	08/24/2023
100171900		MIDVALE	UT		10/17/2024	7.000	467,396						580,000	08/22/2024
100157775		BIRMINGHAM	AL		08/01/2024	8.000	467,401						572,000	06/25/2024
100152256		MESA	AZ		05/17/2024	7.500	467,442						590,000	03/29/2024
100109168		PHOENIX	AZ		07/21/2023	8.125	467,473						560,000	07/11/2023
100168749		ROCHESTER	MN		09/26/2024	7.500	467,474						592,600	08/19/2024
100120230		DEBARY	FL		08/18/2023	7.875	467,477						618,000	06/27/2023
100159256		FORT WORTH	TX		07/15/2024	7.250	467,482						661,000	05/23/2024
100142817		SANTA CLARITA	CA		02/08/2024	7.750	467,493						670,000	01/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164325		CAROLINA BEACH	NC		08/21/2024	7.500	467,501						676,000	06/12/2024
100161644		S-GRAVENHAGE	NLD		07/29/2024	4.610	467,508					(20,991)	780,000	07/19/2024
100157819		WINDERMERE	FL		08/01/2024	7.875	467,514						768,000	06/26/2024
100171456		SEGUIN	TX		10/16/2024	6.624	467,531						590,000	09/13/2024
100168522		MAPLE VALLEY	WA		09/25/2024	6.875	467,537						690,000	08/07/2024
100043484		LAKEWOOD	CA		08/13/2020	3.375	467,540						489,250	09/23/2019
100169847		SEVIERVILLE	TN		09/30/2024	7.500	467,545						575,000	04/05/2024
100130234		LAS VEGAS	NV		11/15/2023	8.625	467,548		9				625,000	10/06/2023
100151184		MARYSVILLE	WA		05/10/2024	7.500	467,549						615,000	03/29/2024
100101664		NEWBURY	MA		04/26/2023	6.875	467,592						825,000	03/23/2023
100120919		ORLANDO	FL		08/30/2023	7.625	467,614						592,000	07/17/2023
100148929		EAGLE MOUNTAIN	UT		04/17/2024	7.990	467,619						665,000	11/02/2023
100154607		FRESNO	CA		06/14/2024	7.999	467,663						566,000	05/29/2024
100181524		LOMPOC	CA		12/06/2024	8.875	467,668		(17)				571,000	11/20/2024
100133645		IRVINGTON	NJ		10/23/2023	8.000	467,696						655,000	08/28/2023
100164781		ROSHARON	TX		08/26/2024	7.624	467,699						581,000	07/11/2024
100169511		LAKE STEVENS	WA		09/30/2024	6.625	467,700						670,000	06/14/2024
100120653		MIAMI	FL		08/24/2023	8.499	467,709						585,000	07/07/2023
100100431		REGO PARK	NY		04/27/2023	4.750	467,738						795,000	03/16/2022
100175181		LAS VEGAS	NV		11/05/2024	6.490	467,743						663,000	08/12/2024
100136986		CARY	NC		11/28/2023	7.075	467,744						700,000	09/21/2023
100090886		FAIRFIELD	CA		01/31/2023	6.625	467,794						720,000	09/21/2022
100087798		ONTARIO	CA		11/17/2022	7.750	467,823						624,000	10/07/2022
100149597		ROSEVILLE	CA		04/26/2024	7.125	467,845						620,000	03/20/2024
100109191		MORENO VALLEY	CA		07/21/2023	8.500	467,864						515,000	05/30/2023
100057957		RICHMOND	VA		06/30/2021	3.875	467,880						691,000	05/04/2021
100088801		LAKE ELSINORE	CA		11/15/2022	8.999	467,904						620,000	10/14/2022
100167521		WORCESTER	MA		10/31/2024	7.500	467,908						607,000	09/13/2024
100120884		PINETOP	AZ		08/30/2023	7.624	467,948						535,000	07/19/2023
100159826		PALMDALE	CA		07/17/2024	9.375	467,952						515,000	05/02/2024
3500103917		MIAMI	FL		07/18/2024	8.598	467,965						2,850,000	05/31/2024
100175447		KATY	TX		12/23/2024	8.750	467,970		(10)				820,000	05/08/2024
100043166		HAYWARD	CA		05/28/2020	4.250	468,003						898,000	04/21/2020
100156917		HAUPPAUGE	NY		06/27/2024	7.570	468,058						786,500	05/28/2024
100154787		OSSINING	NY		07/19/2024	7.375	468,064						760,000	01/26/2024
100155890		CARLSBAD	CA		06/17/2024	7.250	468,092						630,000	04/09/2024
100119317		HURRICANE	UT		07/31/2023	7.624	468,114						620,000	06/23/2023
100141325		BRAINTREE	MA		01/30/2024	8.250	468,114						594,000	12/14/2023
100150198		PALM HARBOR	FL		04/30/2024	7.250	468,121						586,000	04/02/2024
100127496		SAN DIEGO	CA		09/08/2023	5.375	468,121						807,400	07/14/2023
100137972		MOUNT CARMEL	UT		12/13/2023	8.375	468,138						850,000	10/12/2023
100127525		INDIAN LAND	SC		09/08/2023	7.250	468,161						625,000	07/21/2023
100108927		VANCOUVER	WA		05/31/2023	8.375	468,162						565,000	04/21/2023
100145140		UNITED KINGDOM	GBR		03/12/2024	3.350	468,168		21,672			(10,248)	470,000	05/20/2020
100154676		LOXAHATCHEE	FL		07/19/2024	9.500	468,184						525,000	12/21/2023
100151427		MORENO VALLEY	CA		05/10/2024	7.625	468,194						597,000	03/27/2024
100078307		ATLANTA	GA		02/10/2022	4.375	468,218						615,000	01/13/2022
100100713		LANCASTER	CA		04/28/2023	5.625	468,229						720,000	10/25/2021
100148516		REHOBOTH BEACH	DE		04/12/2024	6.125	468,302						875,000	02/05/2024
100148921		NEWARK	NJ		04/17/2024	7.625	468,344						620,000	10/19/2023
100137097		PORT ARANSAS	TX		11/28/2023	7.875	468,357						720,000	10/09/2023
100091643		ENCINO	CA		01/27/2023	7.875	468,363						785,000	10/07/2022

SCHEDULE B - PART 1

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100148175		CORAL SPRINGS	FL		04/12/2024	7.124	468,366						650,000	02/27/2024
100139219		FORT LAWN	SC		12/28/2023	8.250	468,383						700,000	11/14/2023
100115149		ROOSEVELT	NY		07/17/2023	7.877	468,402						670,000	06/13/2023
100162582		BUFORD	GA		08/12/2024	7.490	468,417						617,000	06/21/2024
100120626		BLOOMFIELD	NJ		08/18/2023	7.999	468,469						670,000	07/26/2023
100160952		VICTOR	ID		07/24/2024	7.625	468,481						605,000	05/01/2024
100150068		LAKEVILLE	MN		06/14/2024	7.500	468,493						665,000	04/29/2024
100090696		ROOSEVELT	NY		12/29/2022	8.250	468,505						665,000	11/23/2022
100176031		LANCASTER	CA		12/20/2024	7.990	468,511		(13)				600,000	10/03/2024
100084659		ACTON	CA		08/02/2022	6.375	468,513						880,000	06/21/2022
100103406		SOUTH PADRE ISLAND	TX		06/16/2023	8.500	468,602						750,000	05/01/2023
100176161		DUVALL	WA		12/20/2024	7.375	468,641		(4)				710,000	11/14/2024
100135929		HILLSBORO	OR		11/13/2023	7.624	468,663						785,000	09/29/2023
100160125		GALVESTON	TX		07/17/2024	7.490	468,668						635,000	05/17/2024
100172541		ECLECTIC	AL		10/23/2024	7.125	468,671						600,000	08/20/2024
100083020		SANTA CLARITA	CA		05/11/2022	4.000	468,688						856,000	11/18/2021
100102967		COLTON	CA		06/22/2023	8.375	468,717		(299)				585,000	01/10/2023
100102728		HOUSTON	TX		06/22/2023	7.375	468,720						609,000	08/29/2022
100176660		CORNELIUS	NC		11/15/2024	7.250	468,734		(38)				760,000	08/30/2024
100161786		YONKERS	NY		07/31/2024	7.800	468,778						612,000	07/10/2024
100114569		MANTECA	CA		06/29/2023	10.250	468,788						535,000	05/19/2023
100131831		RIVERSIDE	CA		10/06/2023	9.250	468,831						620,000	09/18/2023
100100963		ROCKWALL	TX		04/28/2023	5.125	468,847						870,000	12/21/2021
100079582		MIAMI	FL		04/08/2022	4.625	468,869						912,000	01/26/2022
100067869		HONOLULU	HI		09/23/2021	3.750	468,913						705,000	09/23/2021
100091408		DORAL	FL		02/22/2023	7.500	468,948						595,000	12/29/2022
100149639		JERSEY CITY	NJ		04/26/2024	6.625	468,952						780,000	03/15/2024
100103145		NYACK	NY		04/21/2023	7.678	469,000						625,000	03/29/2023
3340072889		MATTITUCK	NY		04/12/2024	9.148	469,025						1,692,000	03/05/2024
100174160		MARSHFIELD	MA		10/31/2024	9.500	469,041						560,000	05/17/2024
100170005		PFLUGERVILLE	TX		11/08/2024	7.000	469,113						575,000	10/08/2024
100129225		NORTH LOGAN	UT		11/03/2023	8.000	469,114						590,000	09/13/2023
100102034		NORCO	CA		04/14/2023	7.999	469,146						600,000	02/16/2023
100164331		DENVER	CO		08/21/2024	7.625	469,150						588,000	06/20/2024
100115269		SOUTHAMPTON	NY		07/17/2023	7.093	469,153						900,000	06/02/2023
100169454		FRESNO	CA		09/30/2024	7.125	469,162						620,000	06/28/2024
100110799		ARNHEM	NLD		06/28/2023	6.100	469,172					(30,850)	604,406	12/01/2023
100162274		MIAMI GARDENS	FL		09/06/2024	7.125	469,183						590,000	08/01/2024
100111074		DALY CITY	CA		06/29/2023	4.375	469,214						1,305,000	05/15/2022
100159219		KENT	WA		07/15/2024	7.124	469,236						675,000	05/30/2024
100156432		HOT SPRINGS	AR		06/24/2024	7.124	469,255						720,000	05/20/2024
100134548		POMPTON PLAINS	NJ		10/30/2023	8.749	469,255						605,000	09/05/2023
100180599		WALTHAM	MA		11/26/2024	7.499	469,257		(5)				595,000	11/04/2024
100144540		GARDENA	CA		04/26/2024	9.000	469,264						740,000	03/19/2024
100157847		NASHVILLE	TN		07/09/2024	6.999	469,267						1,365,000	05/06/2024
100162699		ARNOLD	CA		08/12/2024	8.125	469,276						525,000	06/04/2024
100142550		PLANO	TX		02/08/2024	6.624	469,298						682,000	12/29/2023
100089691		ROOSENDAAL	NLD		11/29/2022	5.000	469,380					(30,863)	637,000	12/01/2023
100151932		FLOSSMOOR	IL		06/14/2024	9.375	469,387						520,000	05/16/2024
100073550		VAN NUYS	CA		11/19/2021	3.875	469,398						760,000	10/06/2021
3500100936		PORT CHARLOTTE	FL		08/12/2024	8.773	469,438						2,775,000	07/04/2024
100120143		SAINT AUGUSTINE	FL		08/11/2023	8.250	469,442						515,000	06/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167452		EL CAJON	CA		09/16/2024	7.000	469,443						610,000	07/25/2024
100166360		NEW ALBANY	OH		10/24/2024	7.000	469,445						700,000	09/09/2024
100136605		LOS ANGELES	CA		11/22/2023	8.499	469,452						765,000	10/26/2023
100138128		OCEANSIDE	CA		12/14/2023	7.750	469,466						820,000	11/09/2023
100148280		BUCHANAN DAM	TX		04/12/2024	7.125	469,481						625,000	02/23/2024
322100387		ORO VALLEY	AZ		01/09/2023	9.065	469,487		1,316				5,200,000	10/06/2022
100091360		NEWARK	NJ		02/22/2023	7.499	469,488						630,000	12/20/2022
100139039		SAN BERNARDINO	CA		12/22/2023	9.375	469,495						615,000	10/27/2023
100168155		SWAMPSCOTT	MA		09/20/2024	6.990	469,521						630,000	04/05/2024
100176663		ORLANDO	FL		11/15/2024	6.999	469,584		(17)				579,000	09/24/2024
100074437		BAYONNE	NJ		12/02/2021	4.450	469,626						680,000	11/01/2021
100182593		GILBERT	AZ		12/12/2024	7.000	469,653		(6)				620,000	10/30/2024
100156476		SUWANEE	GA		06/24/2024	7.000	469,665						650,000	04/29/2024
100079846		SILVER SPRING	MD		04/08/2022	5.375	469,671						670,000	01/27/2022
100134278		LEXINGTON	SC		10/27/2023	9.990	469,686						562,000	09/05/2023
100067542		KENT	WA		09/23/2021	3.999	469,695						620,000	08/06/2021
100132025		PROSPECT PARK	NJ		10/13/2023	6.999	469,701						640,000	09/08/2023
100153965		NEWARK	NJ		06/05/2024	8.999	469,709						535,000	05/17/2024
100169650		KILL DEVIL HILLS	NC		09/30/2024	7.375	469,728						639,000	06/21/2024
100161947		PORT CHARLOTTE	FL		07/31/2024	7.750	469,754						804,000	07/09/2024
100164860		KNIGHTDALE	NC		08/26/2024	8.250	469,767						573,000	06/20/2024
100087193		ORLANDO	FL		10/25/2022	5.625	469,783						645,000	06/09/2022
100150766		LEESBURG	FL		05/07/2024	6.875	469,788						675,000	03/27/2024
100174386		APOPKA	FL		10/31/2024	7.500	469,794						515,000	03/29/2024
100115482		BEND	OR		07/17/2023	7.125	469,796						711,000	06/16/2023
100172993		TOMS RIVER	NJ		10/25/2024	7.499	469,843		(72)				605,000	09/25/2024
100083883		SACRAMENTO	CA		07/12/2022	6.250	469,882						695,000	06/16/2022
100160547		HYANNIS	MA		07/19/2024	8.125	469,899						575,000	06/28/2024
100186771		BOULDER CREEK	CA		12/31/2024	7.375	469,941		92				825,000	06/13/2024
100070320		ECHT/LIMBURG	NLD		08/31/2021	3.400	469,949					(30,901)	605,000	06/30/2024
100143809		ROTTERDAM	NLD		10/25/2021	3.650	469,949					(30,889)	671,970	06/30/2024
100089660		GRONINGEN	NLD		11/29/2022	5.250	469,949					(30,901)	605,000	12/01/2023
100150264		HEERLEN	NLD		04/29/2024	5.550	469,949					(16,469)	748,800	06/30/2024
100155224		FONTANA	CA		07/19/2024	7.750	469,976						576,000	10/03/2023
100166322		PEMBROKE PINES	FL		10/23/2024	7.875	469,995						640,000	09/12/2024
100182683		PRESCOTT	AZ		12/12/2024	7.125	470,010		(11)				660,000	10/21/2024
100090315		PITTSBURGH	PA		01/06/2023	8.125	470,021						630,000	11/14/2022
100115418		LOS ANGELES	CA		07/17/2023	7.625	470,028						610,000	05/31/2023
100160032		AUSTIN	TX		07/17/2024	7.625	470,031						650,000	05/06/2024
100091201		PHOENIX	AZ		01/31/2023	9.250	470,039		(57)				610,000	12/02/2022
100087247		TINLEY PARK	IL		10/25/2022	5.920	470,114						660,000	03/29/2022
100169752		PORT JEFFERSON	NY		09/30/2024	7.500	470,136						610,000	07/05/2024
100182705		INNSBROOK	MO		12/12/2024	7.500	470,156		(14)				579,000	10/21/2024
100180376		EVERETT	WA		11/25/2024	6.375	470,175						680,000	10/02/2024
100143020		MELVILLE	NY		02/12/2024	7.999	470,176						640,000	01/12/2024
100172767		HOMESTEAD	FL		12/06/2024	6.750	470,176		21				640,000	10/30/2024
100144825		UNITED KINGDOM	GBR		03/12/2024	3.390	470,187		21,641			(10,183)	475,000	03/10/2020
100142624		LOS ANGELES	CA		02/08/2024	7.625	470,219						655,000	11/16/2023
100132098		GILCHRIST	TX		10/13/2023	7.375	470,220						650,000	08/07/2023
100086752		LOGANVILLE	GA		09/30/2022	7.375	470,221						610,000	08/17/2022
100160018		MELBOURNE	FL		07/17/2024	7.625	470,243						634,000	05/17/2024
100060121		TRACY	CA		06/25/2021	3.990	470,272						816,000	03/25/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154969		DOWNEY	CA		07/19/2024	7.875	470,329						620,000	02/17/2024
100116343		BROKEN BOW	OK		07/20/2023	5.025	470,349						750,000	03/01/2024
100120280		MIAMI	FL		08/18/2023	7.000	470,392						592,200	06/21/2023
100171918		PUYALLUP	WA		10/17/2024	6.625	470,429						635,000	08/17/2024
100171731		MENIFEE	CA		10/17/2024	6.750	470,450						668,000	09/11/2024
100173302		PIGEON FORGE	TN		10/30/2024	7.490	470,477						610,000	08/30/2024
100158752		DENVER	CO		07/10/2024	7.490	470,488						625,000	05/15/2024
100086625		PLAIN CITY	UT		09/30/2022	8.500	470,513		25				735,000	08/29/2022
100110247		ALBUQUERQUE	NM		06/30/2023	6.624	470,533						675,000	05/12/2023
100137861		DAVENPORT	FL		12/08/2023	8.000	470,535						700,000	11/02/2023
100147784		LAS VEGAS	NV		04/08/2024	7.500	470,543						650,000	02/12/2024
100147094		LYNNWOOD	WA		03/28/2024	8.374	470,545						723,000	02/01/2024
100147457		BRADENTON	FL		04/03/2024	9.500	470,552						630,000	02/15/2024
100148048		CASCADE	CO		04/10/2024	7.125	470,560						685,000	02/14/2024
100138418		HENDERSON	NV		12/18/2023	8.500	470,658						615,000	09/29/2023
323100500		HEBER CITY	UT		09/25/2024	9.347	470,675						8,600,000	07/17/2024
100136205		ELK GROVE	CA		11/20/2023	7.625	470,691						638,500	10/17/2023
100140682		MECHANICSBURG	PA		02/08/2024	8.000	470,718						588,000	01/16/2024
100180160		OCOEE	FL		11/25/2024	6.999	470,753						570,000	10/29/2024
100100503		JAMAICA	NY		04/27/2023	6.250	470,769						825,000	04/14/2022
100180007		CADOTT	WI		11/25/2024	6.490	470,794		8				631,600	10/09/2024
100151166		ELMONT	NY		05/09/2024	7.874	470,801						665,000	03/29/2024
100147083		THOUSAND OAKS	CA		03/28/2024	8.375	470,810						1,250,000	03/08/2024
100080828		LOS ANGELES	CA		03/10/2022	5.375	470,812						580,000	02/14/2022
100147427		LAWRENCEVILLE	GA		04/03/2024	10.375	470,826						630,000	01/25/2024
100148849		SPOKANE	WA		04/17/2024	7.500	470,852						625,000	10/24/2023
100091131		DENVER	CO		01/31/2023	6.875	470,859		153				646,000	09/20/2022
100155235		BIG PINE KEY	FL		07/19/2024	7.875	470,860						1,134,000	02/09/2024
100088962		VOLCANO	HI		11/15/2022	7.875	470,861						680,000	10/20/2022
100065602		SALINAS	CA		07/28/2021	3.625	470,866						750,000	05/10/2021
100091945		SACRAMENTO	CA		02/03/2023	7.375	470,885						641,000	11/10/2022
100071513		CHINO	CA		10/19/2021	4.125	470,947						660,000	08/06/2021
100109813		IRVINGTON	NJ		06/22/2023	7.719	470,982						620,000	06/01/2023
100010734		LEAGUE CITY	TX		12/23/2016	7.125	471,019						2,005,000	05/11/2022
100130189		SANDY	UT		11/15/2023	8.750	471,029						655,000	09/20/2023
100152194		CENTRAL FALLS	RI		05/17/2024	7.375	471,039						625,000	03/06/2024
100102188		KATY	TX		04/14/2023	7.125	471,041						796,000	03/13/2023
100115381		OXNARD	CA		07/17/2023	8.999	471,044		(11)				623,000	06/02/2023
100154621		STOCKTON	CA		06/14/2024	7.625	471,060						575,000	05/24/2024
100014332		ELK GROVE	CA		09/27/2017	4.500	471,067						819,000	05/23/2022
100178350		HEMET	CA		11/20/2024	7.625	471,073		(51)				675,000	09/30/2024
100165519		GREENVILLE	SC		08/29/2024	7.125	471,074						720,000	07/01/2024
100136406		FLAGSTAFF	AZ		11/20/2023	8.000	471,075						600,000	09/21/2023
100131987		ONTARIO	CA		10/13/2023	5.875	471,096						708,600	08/14/2023
100172528		MANTECA	CA		10/23/2024	7.000	471,099						652,000	09/09/2024
100076542		WHITTIER	CA		01/04/2022	3.875	471,104						770,000	11/30/2021
100174327		LAGUNA VISTA	TX		10/31/2024	6.875	471,115						530,000	03/05/2024
100170113		BEND	OR		10/08/2024	7.624	471,148						610,000	08/30/2024
100164116		LAS VEGAS	NV		08/21/2024	7.875	471,167						610,000	07/30/2024
100181304		SANTA ANA	CA		12/06/2024	7.375	471,179		(1)				1,085,000	11/18/2024
100186369		NORTH EASTON	MA		12/30/2024	7.000	471,221						633,500	11/19/2024
100143480		COMPTON	CA		02/16/2024	10.375	471,234						590,000	01/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081925		VENLO	NLD		03/30/2022	3.400	471,244					(30,986)	650,000	12/01/2023
100161682		HILVERSUM	NLD		07/29/2024	5.500	471,244					(21,159)	662,641	07/15/2024
100173622		GRONINGEN	NLD		10/29/2024	5.250	471,244					(20,749)	650,000	09/20/2024
100157562		GRONINGEN	NLD		06/28/2024	5.400	471,244					(15,971)	675,000	06/03/2024
100109818		EAST ORANGE	NJ		06/22/2023	7.400	471,266						620,000	05/18/2023
100149200		ORLANDO	FL		04/22/2024	7.375	471,300						583,000	03/28/2024
100082614		FRESNO	CA		04/14/2022	4.625	471,313						620,000	03/30/2022
100147164		UNITED KINGDOM	GBR		03/27/2024	7.040	471,313					(4,442)	530,000	03/22/2024
100174171		BRANCHBURG	NJ		10/31/2024	8.250	471,315						1,280,000	06/04/2024
100157648		TIMONIUM	MD		06/28/2024	8.875	471,352						800,000	05/22/2024
100100261		NEW BRITAIN	CT		03/17/2023	8.517	471,380		(18,950)				750,000	03/02/2023
100091145		SAN DIEGO	CA		01/31/2023	6.750	471,381						935,000	09/22/2022
100158706		KISSIMMEE	FL		07/10/2024	7.250	471,409						650,000	05/03/2024
100164740		FAIRHOPE	AL		08/26/2024	7.125	471,425						790,000	06/17/2024
100175212		COVINA	CA		11/05/2024	7.125	471,465						665,000	08/30/2024
100163333		HESPERIA	CA		08/13/2024	8.499	471,466						565,000	07/16/2024
100155158		BOYNTON BEACH	FL		07/19/2024	7.875	471,501						577,000	12/21/2023
100141570		DECATUR	GA		01/30/2024	8.375	471,505						580,000	12/15/2023
100149760		GREENSBORO	NC		04/26/2024	7.660	471,514		5,406				750,000	03/13/2024
100119081		SANTA ANA	CA		07/27/2023	6.999	471,521						674,000	06/28/2023
100172179		PERRIS	CA		10/17/2024	7.499	471,533						575,000	09/21/2024
100166985		MARYVILLE	TN		09/13/2024	6.625	471,550						675,000	07/18/2024
100103411		PORT ISABEL	TX		06/16/2023	8.375	471,554		(196)				750,000	05/01/2023
100135436		SEVIERVILLE	TN		11/13/2023	7.750	471,571						638,000	09/14/2023
100173820		PUNTA GORDA	FL		10/31/2024	7.875	471,602						570,000	07/10/2024
100175039		COVINGTON	WA		11/05/2024	9.375	471,603		(29)				542,000	10/07/2024
100152803		FAYETTEVILLE	GA		05/22/2024	8.999	471,606						550,000	04/29/2024
100114752		CARPINTERIA	CA		07/07/2023	7.874	471,610						950,000	05/25/2023
100175095		GREENVILLE	SC		11/05/2024	7.999	471,618						594,000	10/11/2024
100169715		EDGEWATER	FL		09/30/2024	6.875	471,645						585,000	06/17/2024
100158996		AURORA	CO		08/15/2024	6.625	471,653						675,000	07/11/2024
100077980		TULARE	CA		02/18/2022	5.250	471,689						663,000	12/30/2021
100115584		BAY POINT	CA		07/19/2023	9.249	471,716						575,000	06/19/2023
100175150		ESTERO	FL		11/05/2024	6.990	471,720						675,000	08/23/2024
100128375		SILVER SPRING	MD		09/15/2023	7.875	471,823						950,000	06/16/2023
100179525		SECAUCUS	NJ		11/21/2024	6.624	471,842		(8)				650,000	09/13/2024
100117937		ESCONDIDO	CA		07/20/2023	7.250	471,843						750,000	03/01/2024
100101033		SEBASTOPOL	CA		04/28/2023	3.750	471,848						655,000	04/20/2021
100182627		ST GEORGE	UT		12/12/2024	6.124	471,852		18				604,000	10/25/2024
100115356		UPLAND	CA		07/17/2023	7.250	471,919						810,000	06/07/2023
100149968		ORLANDO	FL		06/07/2024	7.750	471,934						580,000	04/22/2024
100169792		SACRAMENTO	CA		09/30/2024	7.375	471,977						625,000	07/01/2024
100091698		HIGHLAND VILLAGE	TX		03/24/2023	7.875	471,982						590,000	02/02/2023
100176965		ANTIOCH	CA		11/15/2024	7.625	471,993		(25)				760,000	09/28/2024
100171492		PINE	AZ		10/16/2024	7.000	472,015						615,000	08/08/2024
100138931		MARTINEZ	CA		12/21/2023	6.990	472,026						1,070,000	05/16/2022
100160971		RENO	NV		07/24/2024	8.125	472,035						628,000	05/16/2024
100181871		ASHBURN	VA		12/12/2024	6.625	472,041		6				681,000	09/20/2024
100176588		PERRIS	CA		11/15/2024	7.125	472,048		(24)				580,000	08/28/2024
100165005		MONROE	NY		08/28/2024	8.999	472,066						610,000	08/07/2024
100182070		CAMBRIDGE	MA		12/12/2024	6.375	472,097		14				650,000	10/24/2024
100172692		FORT WASHINGTON	MD		11/21/2024	8.375	472,113		(25)				510,000	10/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083076		BUENA PARK	CA		05/26/2022	4.362	472,141						965,000	03/03/2022
100065641		WASHINGTON	DC		07/28/2021	4.250	472,144						645,000	06/07/2021
100184994		KENNEWICK	WA		12/19/2024	6.990	472,163		(8)				580,000	10/22/2024
100166096		HOMESTEAD	FL		09/09/2024	7.624	472,171						720,000	07/29/2024
100053904		MIAMI	FL		03/23/2021	4.000	472,174						447,000	01/07/2021
100168693		WAXHAW	NC		09/25/2024	8.500	472,175						576,500	07/23/2024
100140317		MARYSVILLE	WA		01/18/2024	7.500	472,181						625,000	12/01/2023
100173153		MAHWAH	NJ		10/30/2024	6.624	472,188						670,000	09/27/2024
100100006		ANNAPOLIS	MD		03/28/2023	8.875	472,224						632,000	02/28/2023
3310056069		MOUNT PLEASANT	SC		08/31/2023	8.323	472,230						3,050,000	06/23/2023
100103281		AZUSA	CA		04/27/2023	8.750	472,247						580,000	04/05/2023
100168307		PORT CHARLOTTE	FL		09/20/2024	7.990	472,272						590,000	04/30/2024
100150503		WEST PALM BEACH	FL		05/03/2024	6.625	472,274						660,000	01/24/2024
100169591		NORTH BEND	WA		09/30/2024	8.625	472,320						520,000	07/15/2024
100119203		NEWARK	NJ		07/31/2023	7.625	472,344						637,000	06/09/2023
100137529		SAVANNAH	GA		12/08/2023	7.499	472,360						630,000	10/27/2023
100132268		BETHESDA	MD		10/13/2023	7.500	472,372						1,212,000	08/24/2023
100065409		LAKEWOOD	WA		07/28/2021	3.375	472,383						675,000	06/04/2021
100139471		KENNER	LA		12/28/2023	7.999	472,387						650,000	12/05/2023
100120269		COACHELLA	CA		08/18/2023	7.875	472,388						595,000	06/30/2023
100150041		MARTINEZ	CA		06/07/2024	8.375	472,441						565,000	04/25/2024
4010068564		HAMMOND	IN		04/29/2024	7.990	472,453						715,000	01/26/2024
100159196		LAUDERHILL	FL		07/15/2024	7.624	472,453						715,000	06/10/2024
100159197		LAUDERHILL	FL		07/15/2024	7.624	472,453						730,000	06/10/2024
100151770		PALMDALE	CA		05/10/2024	7.499	472,477						580,000	04/12/2024
100162259		LONGMONT	CO		09/06/2024	8.375	472,493						626,000	07/30/2024
100080847		KLAMATH FALLS	OR		03/10/2022	5.250	472,501						605,000	02/07/2022
100158586		GARLAND	TX		07/10/2024	7.500	472,511						622,000	05/28/2024
100154820		BROOKLYN	NY		07/19/2024	7.375	472,523						700,000	02/29/2024
100143476		SAN BERNARDINO	CA		02/16/2024	8.250	472,537						680,000	01/12/2024
100143710		MIAMI	FL		02/23/2024	9.250	472,585						585,000	01/11/2024
100159841		BOCA RATON	FL		08/16/2024	8.875	472,592						600,000	01/22/2024
100135839		CAYUCOS	CA		11/10/2023	7.125	472,596						1,950,000	10/10/2023
100130293		NUTLEY	NJ		09/28/2023	8.375	472,661						675,000	08/31/2023
100114676		VIRGINIA BEACH	VA		06/29/2023	7.750	472,680						680,000	05/23/2023
100050286		CENTREVILLE	VA		11/20/2020	4.875	472,681						648,850	07/31/2020
100149657		LATHROP	CA		04/26/2024	6.990	472,714						720,000	03/20/2024
100136226		ARNOLD	CA		11/20/2023	7.999	472,736						635,000	10/17/2023
100119546		APEX	NC		07/28/2023	6.500	472,741						660,000	06/09/2023
100087315		LAS VEGAS	NV		10/25/2022	5.250	472,743						710,000	02/23/2022
100127514		DEERFIELD BEACH	FL		09/08/2023	7.625	472,748						632,000	07/31/2023
100116265		STATEN ISLAND	NY		07/20/2023	7.510	472,786		13,525				575,000	03/01/2024
100133683		TUALATIN	OR		10/23/2023	7.500	472,800						635,000	08/25/2023
100185076		BELMONT	MA		12/20/2024	7.625	472,823		1,009				1,320,000	11/26/2024
100117556		STOCKTON	CA		07/20/2023	8.625	472,824						640,000	03/01/2024
100048474		CANYON COUNTRY	CA		11/20/2020	3.500	472,841						612,750	07/31/2020
100162836		MANTECA	CA		08/12/2024	6.990	472,854						715,000	06/17/2024
100132691		BAYONNE	NJ		11/03/2023	9.250	472,882						585,000	08/01/2023
3340071290		JERSEY CITY	NJ		03/14/2024	9.443	472,886						5,500,000	02/12/2024
100169549		MESA	AZ		09/30/2024	6.575	472,912						686,000	06/24/2024
100163388		HOMELAND	CA		09/27/2024	7.500	472,912						570,000	08/16/2024
100162569		KANSAS CITY	MO		08/12/2024	7.624	472,920						525,000	06/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173203		HENDERSON	NV		10/30/2024	5.875	472,930						630,000	08/08/2024
100102129		NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023	7.250	472,930						916,000	02/28/2023
100144633		MANTECA	CA		03/13/2024	7.125	473,021						646,500	02/09/2024
100080358		WESTMINSTER	CA		02/28/2022	5.000	473,022						700,000	01/27/2022
100155113		QUINLAN	TX		07/19/2024	8.750	473,036						550,000	11/17/2023
100114629		LANCASTER	CA		06/29/2023	8.999	473,104						590,000	05/26/2023
100161044		FREDERICK	MD		07/24/2024	7.250	473,124						620,000	05/28/2024
100136588		GLENDALE	AZ		11/22/2023	8.999	473,167						600,000	11/07/2023
100130262		AZUSA	CA		09/28/2023	9.375	473,174						755,000	08/29/2023
100136511		GIDDINGS	TX		11/20/2023	8.125	473,220						615,000	09/28/2023
3340073310		ELIZABETH	NJ		04/19/2024	8.845	473,220						1,750,000	03/18/2024
100184427		PARLIER	CA		12/17/2024	7.250	473,229		4				730,000	11/01/2024
100087252		HOMESTEAD	FL		10/25/2022	5.875	473,241						680,000	02/24/2022
100115660		MARYSVILLE	WA		07/20/2023	7.500	473,264						750,000	06/12/2023
100147325		SCHIEDAM	NLD		03/27/2024	5.550	473,315					(21,434)	905,000	06/30/2024
100102571		LAHAINA	HI		06/07/2023	10.625	473,331		(63)				700,000	12/02/2022
100103883		COPIAGUE	NY		05/10/2023	7.800	473,344						650,000	04/20/2023
100149357		PALMETTO	FL		04/24/2024	6.500	473,348						679,000	02/27/2024
100176868		BELMONT	NC		11/15/2024	7.875	473,360						645,000	09/19/2024
100145186		UNITED KINGDOM	GBR		03/12/2024	3.540	473,377		21,223			(10,218)	475,000	12/05/2019
100150467		PISMO BEACH	CA		05/03/2024	6.624	473,437						650,000	02/13/2024
100149053		LAWRENCEVILLE	GA		04/19/2024	8.750	473,447						540,000	03/15/2024
100128832		COOPER CITY	FL		09/21/2023	8.500	473,483						660,000	07/25/2023
100065437		OAKLAND	CA		07/28/2021	3.500	473,484						682,000	06/22/2021
100150486		NORTH HOLLYWOOD	CA		05/03/2024	6.990	473,487						690,000	01/24/2024
100139626		GILBERT	AZ		12/28/2023	8.750	473,488						625,000	10/12/2023
100120869		PARKER	CO		08/28/2023	8.000	473,515						590,000	07/18/2023
100159584		RIALTO	CA		07/15/2024	8.875	473,566						515,000	05/31/2024
100163312		ORLANDO	FL		08/13/2024	9.250	473,583						537,000	07/18/2024
100149028		ALHAMBRA	CA		04/19/2024	7.125	473,585						1,195,000	03/05/2024
100075975		WESLEY CHAPEL	FL		01/07/2022	4.750	473,624						600,000	09/30/2021
100182086		LONG BRANCH	NJ		12/12/2024	6.490	473,642		11				640,000	10/22/2024
100172275		SACRAMENTO	CA		10/21/2024	7.125	473,669						616,500	08/29/2024
100171116		GOODYEAR	AZ		11/22/2024	7.250	473,677						549,000	10/22/2024
100182338		SEATTLE	WA		12/12/2024	7.500	473,688		(14)				600,000	10/30/2024
100120628		WOODBRIDGE	VA		08/18/2023	10.125	473,692						565,000	07/31/2023
100126434		CRANSTON	RI		08/30/2023	8.750	473,694						710,000	07/25/2023
100140286		CRYSTAL BEACH	TX		01/18/2024	8.625	473,774						660,000	11/21/2023
100099925		KENNEWICK	WA		03/28/2023	8.875	473,782						870,000	02/21/2023
100174208		DAVENPORT	FL		10/31/2024	7.500	473,793						511,000	07/17/2024
100171864		SACRAMENTO	CA		10/17/2024	7.625	473,819						615,000	08/19/2024
100100402		BRONX	NY		04/27/2023	5.125	473,828						781,000	01/19/2022
100162842		LOS ANGELES	CA		08/12/2024	7.625	473,840						645,000	06/18/2024
100090997		JURUPA VALLEY	CA		01/31/2023	9.625	473,866						525,000	12/07/2022
100149803		MESA	AZ		04/26/2024	8.125	473,898						585,000	03/25/2024
100184368		VACAVILLE	CA		12/16/2024	6.500	473,901		10				625,000	10/07/2024
100119410		SEALY	TX		07/31/2023	7.625	473,904						665,000	06/06/2023
100169614		EL CAJON	CA		09/30/2024	6.990	473,906						625,000	06/26/2024
100179969		HAYDEN	ID		11/25/2024	6.624	473,921						603,500	09/25/2024
100090955		SANTA ANA	CA		01/31/2023	10.375	473,936						550,000	11/28/2022
100131952		NEWARK	NJ		10/13/2023	7.500	473,938						685,000	08/17/2023
100109028		BAKERSFIELD	CA		05/31/2023	8.625	473,938						590,000	05/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170480		CATHEDRAL CITY	CA		10/09/2024	7.875	473,960						562,000	09/06/2024
100100386		EAST SETAUKET	NY		04/27/2023	5.125	473,965						869,000	03/02/2022
100071968		DALLAS	TX		10/29/2021	5.375	473,996						660,000	09/27/2021
100140882		PHOENIX	AZ		01/25/2024	8.875	473,997						565,000	11/17/2023
100152540		MIAMI	FL		05/17/2024	7.990	474,001						633,000	03/28/2024
100164030		LOGANVILLE	GA		08/21/2024	8.500	474,014						534,500	07/01/2024
100161621		UNITED KINGDOM	GBR		07/29/2024	5.740	474,083					(13,067)	500,000	07/03/2024
100136251		OLD BRIDGE	NJ		11/20/2023	7.500	474,097						645,000	10/04/2023
100180012		VICTOR	MT		11/25/2024	7.125	474,097		(19)				620,000	09/13/2024
100079408		COLORADO SPRINGS	CO		03/17/2022	4.500	474,102		(304)				627,000	02/17/2022
100102132		LOS ANGELES	CA		04/14/2023	7.999	474,106						640,000	02/22/2023
100014304		TEANECK	NJ		09/27/2017	4.250	474,151						725,000	07/28/2017
100170452		MCDONOUGH	GA		10/09/2024	7.375	474,169						580,000	08/26/2024
100161486		NARRAGANSETT	RI		07/30/2024	6.990	474,174						675,000	04/26/2024
100171625		ELK GROVE	CA		10/16/2024	6.990	474,176						618,000	08/26/2024
100171623		HOLLY SPRINGS	NC		10/16/2024	6.625	474,183						618,000	08/16/2024
100162863		BRADENTON	FL		08/12/2024	6.125	474,209						660,000	06/18/2024
100158087		BOCA RATON	FL		07/09/2024	6.875	474,216						680,000	04/30/2024
100185399		SAINT LOUIS	MO		12/20/2024	6.125	474,223		14				665,000	10/31/2024
100070423		SAN JOSE	CA		09/23/2021	3.625	474,251						948,000	08/27/2021
100134495		DAVENPORT	FL		10/30/2023	8.499	474,252						600,000	09/28/2023
100102606		HONOLULU	HI		06/22/2023	9.250	474,293						550,000	07/19/2022
100147907		DENVER	CO		04/08/2024	7.125	474,311						630,000	02/01/2024
100114945		CONCORD	CA		07/13/2023	7.625	474,313						1,100,000	06/13/2023
100137057		CYPRESS	TX		11/28/2023	7.500	474,317						655,000	10/11/2023
100134619		COMMERCE CITY	CO		10/30/2023	8.500	474,325						595,000	09/18/2023
100120726		BAYONNE	NJ		08/25/2023	7.125	474,329						740,000	06/30/2023
100173657		S-GRAVENHAGE	NLD		10/29/2024	5.650	474,351					(20,886)	665,000	10/02/2024
100181924		SUNRIVER	OR		12/12/2024	7.125	474,354		16				570,000	09/30/2024
100166100		ALBUQUERQUE	NM		09/09/2024	6.624	474,362						525,000	07/08/2024
100148019		NOVATO	CA		04/10/2024	7.125	474,367						790,000	02/14/2024
100162269		SAN DIEGO	CA		09/06/2024	6.750	474,393						690,000	07/31/2024
100142661		LAFAYETTE	CO		02/08/2024	5.500	474,398						789,000	11/27/2023
100178478		PLANO	TX		11/21/2024	8.125	474,403		(13)				550,000	09/17/2024
100157726		STOCKTON	CA		06/28/2024	7.875	474,458						575,000	05/11/2024
100182163		LA VETA	CO		12/12/2024	6.624	474,461		12				540,000	10/23/2024
100144165		WORCESTER	MA		03/07/2024	7.500	474,508						626,000	01/10/2024
100164510		MENIFEE	CA		08/21/2024	7.125	474,519						670,000	06/20/2024
100140735		HATTERAS	NC		01/22/2024	8.749	474,543						630,000	12/08/2023
100148852		WEST LONG BRANCH	NJ		04/17/2024	8.625	474,552						730,000	10/27/2023
100137483		CORAL SPRINGS	FL		01/11/2024	8.125	474,566						610,000	11/30/2023
100168531		JERSEY CITY	NJ		09/25/2024	7.375	474,570						670,000	08/02/2024
100140621		SANTA MARIA	CA		01/19/2024	8.625	474,622						640,000	11/16/2023
100101921		PALM SPRINGS	CA		04/14/2023	9.625	474,649						578,000	02/06/2023
100101555		ROUND ROCK	TX		04/26/2023	6.625	474,662						665,000	02/24/2023
4010061173		BRIDGETON	NJ		10/27/2023	9.879	474,662						610,000	07/12/2023
100141215		GARDEN GROVE	CA		01/30/2024	8.500	474,695						630,000	11/29/2023
100180496		ANNAPOLIS	MD		11/26/2024	6.499	474,706		(4)				1,230,000	11/13/2024
100119527		HOLBROOK	NY		07/28/2023	6.625	474,726						650,000	06/23/2023
100078664		CALDWELL	NJ		02/02/2022	5.625	474,742						600,000	01/18/2022
100175295		INDIO	CA		11/05/2024	6.250	474,767						635,000	09/06/2024
100145425		UNITED KINGDOM	GBR		03/12/2024	3.540	474,769		21,668			(10,428)	475,000	02/24/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100116627		SAN FRANCISCO	CA		07/20/2023	3.500	474,808						1,350,000	03/01/2024
100091015		CENTERVILLE	MA		01/31/2023	8.999	474,884						642,500	12/15/2022
100091946		POMONA	CA		02/03/2023	8.875	474,907						650,000	11/14/2022
100116444		RICHMOND HILL	NY		07/20/2023	7.615	474,977						675,000	03/01/2024
100137155		STOCKTON	CA		11/28/2023	9.000	475,035						775,000	08/07/2023
100182685		CARMEL	IN		12/12/2024	7.125	475,036		(11)				623,000	10/24/2024
100070513		LANCASTER	CA		09/23/2021	3.500	475,040						715,000	04/29/2021
100103279		LOS ANGELES	CA		04/27/2023	8.750	475,052						600,000	03/28/2023
100112872		WINDERMERE	FL		06/29/2023	5.000	475,074						1,223,300	05/16/2022
100143255		PUNTA GORDA	FL		02/16/2024	7.500	475,116						640,000	12/15/2023
100137039		UNION	KY		11/28/2023	8.125	475,155						631,000	10/12/2023
100163932		TEMPE	AZ		10/04/2024	7.375	475,162						575,000	08/22/2024
100129564		PATERSON	NJ		09/29/2023	7.375	475,188						657,000	07/28/2023
100120430		LA PUENTE	CA		08/18/2023	6.999	475,196						725,000	07/15/2023
3340090698		YONKERS	NY		12/30/2024	8.262	475,200						2,200,000	11/15/2024
100120453		WASHINGTON	DC		08/18/2023	8.750	475,202						665,000	07/28/2023
100174376		PORT SAINT LUCIE	FL		10/31/2024	7.625	475,223						518,000	04/22/2024
100119958		N HOLLYWOOD	CA		08/11/2023	6.375	475,229						750,000	07/05/2023
100091071		MOORPARK	CA		01/31/2023	8.999	475,230						650,000	12/22/2022
100175829		STATEN ISLAND	NY		11/12/2024	7.300	475,284		4				585,000	10/01/2024
100120905		DUCK CREEK VILLAGE	UT		08/30/2023	6.500	475,285						620,000	07/21/2023
100012068		BATTLE GROUND	WA		03/08/2017	3.625	475,306						660,000	09/03/2016
100128922		(RANCHO CASCADES AREA) LOS ANG	CA		09/22/2023	7.625	475,324						1,537,000	06/27/2023
100157652		FONTANA	CA		06/28/2024	6.750	475,334						625,000	05/21/2024
100054186		RANCHO STA MARG	CA		03/23/2021	4.125	475,337						725,000	01/01/2021
100082999		HOMESTEAD	FL		05/05/2022	5.375	475,347						625,000	03/09/2022
100168677		WALDWICK	NJ		09/25/2024	7.375	475,354						600,000	08/12/2024
100079127		LAFAYETTE	CO		02/24/2022	4.125	475,356						665,000	01/07/2022
100115819		COCONUT CREEK	FL		07/20/2023	7.500	475,374						645,000	05/17/2023
100130179		NORTH MIAMI	FL		11/15/2023	8.875	475,394						560,000	09/28/2023
100147557		BOCA RATON	FL		04/03/2024	7.875	475,424						651,000	02/29/2024
100128145		LAVALLETTE	NJ		09/18/2023	7.490	475,429						615,000	08/03/2023
100150057		TACOMA	WA		06/14/2024	9.250	475,442						564,000	05/20/2024
100089072		LAKE ELSINORE	CA		01/06/2023	8.750	475,444						625,000	12/07/2022
100134837		WEYMOUTH	MA		10/30/2023	7.750	475,454						960,000	10/05/2023
100167956		SAN DIEGO	CA		09/20/2024	6.999	475,456						800,000	08/22/2024
100186379		SANTA CLARA	CA		12/30/2024	6.875	475,496						625,000	11/20/2024
100080038		ORMOND BEACH	FL		04/08/2022	4.750	475,502						712,000	01/19/2022
100101055		BROOKLYN	NY		04/28/2023	3.875	475,526						2,400,000	12/30/2021
100129576		HENDERSON	NV		09/29/2023	7.500	475,534						600,000	08/01/2023
100156201		CEDAR PARK	TX		06/20/2024	8.990	475,540						1,490,000	05/16/2024
100091100		SANDY SPRINGS	GA		01/31/2023	11.125	475,557						740,000	12/28/2022
100087234		BOCA RATON	FL		10/25/2022	5.875	475,623						650,000	04/01/2022
100120984		BIRCHWOOD	WI		08/30/2023	7.625	475,641						933,800	07/03/2023
100170368		SARASOTA	FL		10/08/2024	7.500	475,668						660,000	08/13/2024
3340077171		KELSO	WA		08/19/2024	9.176	475,675						4,620,000	05/28/2024
100044706		SCOTCH PLAINS	NJ		11/19/2020	6.500	475,683		1,517				338,000	07/09/2020
100163032		WEST HAVEN	UT		08/13/2024	7.875	475,691						620,000	05/20/2024
100144665		UNITED KINGDOM	GBR		03/12/2024	3.640	475,702		20,626			(10,295)	559,974	01/09/2020
100138672		OLATHE	KS		02/02/2024	8.250	475,708						590,000	12/08/2023
4010063217		RICHMOND	IN		01/30/2024	8.540	475,715						665,000	10/23/2023
3300004846		JERSEY CITY	NJ		02/16/2024	9.865	475,741						2,350,000	11/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137512		TACOMA	WA		01/11/2024	9.250	475,743						610,000	11/30/2023
100108914		TURLOCK	CA		05/31/2023	7.625	475,764						719,000	04/26/2023
100171701		BEAUMONT	CA		10/17/2024	8.625	475,773						595,000	08/20/2024
100147736		MIAMI	FL		04/08/2024	7.625	475,774						630,000	02/14/2024
100132462		MIAMI	FL		11/03/2023	7.375	475,781						625,000	06/30/2023
100165345		SMITHFIELD	NC		08/29/2024	8.125	475,794						545,000	08/07/2024
100162632		BRIDGEWATER	NJ		08/12/2024	7.624	475,807						625,000	06/25/2024
100071544		CASTRO VALLEY	CA		10/14/2021	3.625	475,821						920,000	05/06/2021
100135213		MIRAMAR BEACH	FL		11/08/2023	7.625	475,842						675,000	09/12/2023
100174584		BETHPAGE	NY		10/31/2024	7.000	475,862						800,000	02/08/2024
100170415		SILVER SPRING	MD		10/09/2024	6.999	475,865						925,000	09/04/2024
100166263		TEHACHAPI	CA		09/09/2024	7.250	475,868						585,000	07/18/2024
100091146		SAN DIEGO	CA		01/31/2023	6.750	475,870						951,000	09/22/2022
100103125		DEER PARK	NY		04/21/2023	7.712	475,894						675,000	03/27/2023
3340077726		BELLAIRE	TX		07/19/2024	9.469	475,943						3,000,000	05/20/2024
100165049		YUCCA VALLEY	CA		08/28/2024	8.624	475,975						560,000	07/15/2024
100129969		YONKERS	NY		09/27/2023	7.850	475,991						580,000	08/22/2023
100175024		LOS ANGELES	CA		11/05/2024	5.999	476,034						1,000,000	10/15/2024
100089204		TEMPE	AZ		11/18/2022	7.500	476,082						845,000	10/01/2022
100143975		UPLAND	CA		02/29/2024	7.750	476,084						589,000	01/31/2024
100152654		GEORGETOWN	TX		05/17/2024	7.625	476,086						640,000	03/25/2024
100115427		DEL HAVEN	NJ		07/17/2023	6.999	476,097						740,000	06/20/2023
100168524		LAS VEGAS	NV		09/25/2024	7.375	476,110						623,000	08/09/2024
100151758		LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024	8.499	476,121						585,000	04/11/2024
100155102		GRANT-VALKARIA	FL		07/19/2024	8.000	476,163						582,800	08/25/2023
100185427		ALAMEDA	CA		12/20/2024	6.375	476,196		8				1,000,000	10/28/2024
100139621		MORENO VALLEY	CA		12/28/2023	9.499	476,203						534,000	12/07/2023
100068233		GALVESTON	TX		08/25/2021	3.625	476,262						625,000	07/21/2021
100136033		COMPTON	CA		11/16/2023	8.375	476,287						600,000	09/30/2023
100185857		COMPTON	CA		12/26/2024	7.250	476,299		(4)				600,000	12/03/2024
100144366		WEST COVINA	CA		03/07/2024	7.000	476,347						688,600	12/14/2023
100160865		PHILADELPHIA	PA		07/24/2024	7.625	476,396						705,000	05/30/2024
100115005		KNOXVILLE	TN		07/14/2023	6.990	476,418						650,000	04/15/2023
100147476		SPRING VALLEY	CA		04/03/2024	7.625	476,476						770,000	02/06/2024
100155887		HORSESHOE BAY	TX		06/17/2024	7.625	476,482						635,000	04/29/2024
100143472		OCEANSIDE	CA		02/16/2024	7.625	476,532						872,500	01/17/2024
100140655		SPOKANE VALLEY	WA		02/08/2024	8.250	476,554						570,000	01/17/2024
100102499		PANAMA CITY BEACH	FL		06/07/2023	10.999	476,560						590,000	12/01/2022
100087121		LOMITA	CA		11/04/2022	7.375	476,575						683,000	09/19/2022
100149192		GRAPEVINE	TX		04/22/2024	7.999	476,601						595,000	04/02/2024
100152201		ATLANTA	GA		05/17/2024	7.625	476,657						730,000	03/08/2024
100155233		COMPTON	CA		07/19/2024	11.499	476,675						590,000	08/15/2023
100165939		HAWAIIAN GARDENS	CA		09/06/2024	7.125	476,679						730,000	08/14/2024
100139548		REISTERSTOWN	MD		12/28/2023	8.499	476,693						590,000	12/01/2023
100175196		POMONA	CA		11/05/2024	6.125	476,726						681,000	08/12/2024
100174341		PORT SAINT JOE	FL		10/31/2024	7.625	476,735						521,000	03/20/2024
100137925		INDIAN SHORES	FL		12/13/2023	8.124	476,737						639,000	11/09/2023
100081812		CORONA	CA		03/30/2022	4.837	476,740						805,000	03/07/2022
100149360		ISLAND PARK	ID		04/24/2024	7.625	476,741						605,000	03/01/2024
100144166		BRANFORD	CT		03/07/2024	7.500	476,747						630,000	01/18/2024
100015823		LOS ANGELES	CA		02/27/2018	4.500	476,749						1,100,000	01/13/2018
100117820		JAMAICA	NY		07/20/2023	9.125	476,778						600,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100054145		NORTH BERGEN	NJ		03/23/2021	4.625	476,778						610,000	01/03/2021
100162826		NEW MARKET	VA		08/12/2024	7.000	476,786						675,000	06/20/2024
100141730		SYOSSET	NY		01/30/2024	8.124	476,791						798,000	01/09/2024
100083282		SAN JOSE DEL CABO	MEX		05/12/2022	7.333	476,791						760,407	04/29/2022
4010047432		DETROIT	MI		03/22/2023	8.632	476,795						629,000	02/02/2023
100137865		STEVENSVILLE	MT		12/08/2023	7.990	476,806						1,199,898	11/02/2023
100109082		DEERFIELD BEACH	FL		06/05/2023	8.499	476,809						615,000	05/03/2023
100000212		BUENA PARK	CA		09/27/2016	4.500	476,813						666,618	08/22/2016
100140601		FOLSOM	CA		01/19/2024	6.500	476,814						689,000	12/01/2023
100157926		DAVENPORT	FL		07/09/2024	7.625	476,832						575,000	04/23/2024
100101002		PHOENIX	AZ		04/28/2023	5.750	476,838						645,000	12/22/2021
100166222		MORENO VALLEY	CA		09/09/2024	5.990	476,848						650,000	06/11/2024
100149041		MAITLAND	FL		04/19/2024	7.375	476,848						700,000	03/08/2024
100164856		WEST COVINA	CA		08/26/2024	7.500	476,858						770,000	06/18/2024
100175105		AURORA	CO		11/05/2024	7.375	476,907		(31)				588,000	10/11/2024
100154784		LA QUINTA	CA		07/19/2024	7.750	476,929						560,000	01/06/2024
100144059		SHORELINE	WA		03/07/2024	7.625	476,931						625,000	01/11/2024
100185981		SAN BERNARDINO	CA		12/26/2024	6.999	476,934		(2)				590,000	11/26/2024
100127686		MODESTO	CA		09/08/2023	9.624	476,946						610,000	07/27/2023
100174510		LAS VEGAS	NV		10/31/2024	8.250	476,946						710,000	03/29/2024
100144529		KIHEI	HI		04/26/2024	7.500	476,968						675,000	02/28/2024
100108206		MANASSAS	VA		05/24/2023	7.999	476,987						620,000	04/18/2023
100169824		OCALA	FL		09/30/2024	7.990	477,012		(65)				638,000	06/14/2024
100136013		LOS ANGELES	CA		11/16/2023	9.999	477,017						565,000	10/06/2023
100082648		FRESNO	CA		04/14/2022	5.990	477,018		(189)				619,000	03/25/2022
100153335		WILDWOOD	NJ		05/30/2024	7.625	477,030						607,000	03/28/2024
3500100938		PORT CHARLOTTE	FL		08/12/2024	8.773	477,050						2,820,000	07/04/2024
3500100940		PORT CHARLOTTE	FL		08/12/2024	8.773	477,050						2,820,000	07/04/2024
100000310		DOWNEY	CA		09/27/2016	3.750	477,059						787,092	08/22/2016
100127635		DENVER	CO		09/08/2023	7.375	477,131						660,000	07/26/2023
3340071664		HOUSTON	TX		04/05/2024	9.593	477,147						2,490,000	02/24/2024
100155948		QUEEN CREEK	AZ		06/17/2024	6.875	477,214						648,000	04/23/2024
100158142		DAVENPORT	FL		07/09/2024	7.490	477,238						650,000	05/13/2024
100173108		CARY	NC		10/30/2024	6.375	477,244						725,000	09/25/2024
100082357		PORT SAINT LUCIE	FL		04/14/2022	7.125	477,254		62				545,000	03/23/2022
100156739		LOS ANGELES	CA		06/26/2024	7.375	477,256						670,000	06/03/2024
100109287		SEVIERVILLE	TN		06/12/2023	7.625	477,273						575,000	04/24/2023
100137991		MARYSVILLE	WA		12/13/2023	5.990	477,279						690,000	10/12/2023
100172891		TEMPE	AZ		10/25/2024	7.375	477,280		3				600,000	10/03/2024
100151825		INDIANAPOLIS	IN		05/10/2024	6.999	477,316						704,000	04/12/2024
100147467		PATTERSON	CA		04/03/2024	7.125	477,332						595,000	02/16/2024
100110406		GLORIETA	NM		06/30/2023	6.625	477,336						650,000	04/18/2023
100144402		MILLCREEK	UT		03/07/2024	7.500	477,353						640,000	01/03/2024
100158780		ASHEVILLE	NC		07/10/2024	6.875	477,394						635,000	05/09/2024
100118988		PALMDALE	CA		07/27/2023	8.999	477,399						520,000	06/29/2023
100140324		TROPHY CLUB	TX		01/18/2024	7.500	477,405						650,000	12/07/2023
100168064		PUNTA GORDA	FL		09/20/2024	7.375	477,436						630,000	03/26/2024
100099621		ROHNERT PARK	CA		04/06/2023	6.875	477,441						679,990	02/23/2023
100162594		BALL GROUND	GA		08/12/2024	7.125	477,447						630,000	06/17/2024
100151509		MANTECA	CA		05/10/2024	6.375	477,452						654,000	02/20/2024
100075933		NATIONAL CITY	CA		01/07/2022	4.375	477,531						661,000	11/15/2021
100169555		SAN LUIS OBISPO	CA		09/30/2024	8.625	477,545		(26)				590,000	06/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030812		ORANGE	CA		04/09/2019	5.000	477,554						608,000	07/30/2018
100089772		KISSIMMEE	FL		12/02/2022	9.375	477,569						528,000	11/01/2022
100173005		BROOKLYN	NY		10/25/2024	6.999	477,598		(9)				595,000	10/01/2024
100147440		RUIDOSO	NM		04/03/2024	8.000	477,640						592,000	02/29/2024
100137025		ERIE	CO		11/28/2023	5.125	477,654						740,000	08/11/2023
100089960		WALLINGTON	NJ		01/26/2023	8.500	477,703						660,000	11/17/2022
100133750		BEND	OR		10/23/2023	6.990	477,731						670,000	08/30/2023
4010052534		DETROIT	MI		07/27/2023	8.603	477,741						625,000	04/24/2023
100137803		FERNANDINA BEACH	FL		12/08/2023	7.500	477,749						637,000	10/27/2023
100136894		LAKEWOOD	CO		11/27/2023	6.875	477,782						706,000	10/26/2023
100139319		DAVENPORT	FL		12/28/2023	8.750	477,808						705,000	11/27/2023
100149483		ROSEVILLE	CA		04/24/2024	7.625	477,819						620,500	02/26/2024
100079789		SAN DIEGO	CA		04/08/2022	3.125	477,827						1,380,000	01/11/2022
100153902		LOS BANOS	CA		06/05/2024	9.625	477,852						580,000	05/10/2024
100164256		STANWOOD	WA		08/21/2024	7.499	477,867						635,000	07/10/2024
100162813		INDIANAPOLIS	IN		08/12/2024	6.624	477,894						650,000	06/18/2024
100089251		BRIDGEPORT	CT		01/26/2023	8.375	477,896						650,000	10/20/2022
100137205		PORTER	TX		11/28/2023	8.500	477,900						590,000	10/02/2023
100109151		FREDERICKSBURG	TX		07/21/2023	7.375	477,941						602,000	06/07/2023
100145217		UNITED KINGDOM	GBR		03/12/2024	9.500	477,981		19,359			(10,377)	480,000	02/14/2020
100127061		NAPA	CA		08/30/2023	7.500	477,987		88				1,210,000	05/15/2022
100186267		CONCORD TOWNSHIP	OH		12/27/2024	7.250	478,017		(4)				580,000	10/18/2024
100162981		MANASSAS PARK	VA		08/12/2024	7.125	478,025						675,000	06/21/2024
100140232		WACO	TX		01/11/2024	10.375	478,063						658,000	11/20/2023
100011102		LOS ANGELES	CA		12/23/2016	6.875	478,065						1,250,000	03/05/2021
100167448		MERCED	CA		09/16/2024	7.500	478,066						625,000	07/26/2024
100169498		WESTWOOD	NJ		09/30/2024	7.625	478,067						665,000	06/28/2024
100118982		WEST JORDAN	UT		07/27/2023	8.625	478,071						615,500	06/29/2023
100088837		LEAGUE CITY	TX		11/15/2022	8.375	478,074						679,000	10/18/2022
100170189		AUSTIN	TX		10/08/2024	7.500	478,105						624,000	08/15/2024
100153893		OXNARD	CA		06/05/2024	8.125	478,125						670,000	05/08/2024
100144339		KISSIMMEE	FL		03/07/2024	8.500	478,133						625,000	11/20/2023
100159939		HIALEAH	FL		08/16/2024	8.625	478,150						525,000	05/06/2024
100081807		HARRISON	NJ		03/30/2022	5.200	478,160						975,000	03/21/2022
100135785		JERSEY CITY	NJ		11/10/2023	6.625	478,230						825,000	10/03/2023
100138735		NEWPORT BEACH	CA		02/02/2024	9.500	478,238						625,000	01/02/2024
100144561		PASO ROBLES	CA		04/26/2024	8.000	478,251						575,000	04/15/2024
100163298		HESPERIA	CA		08/13/2024	8.875	478,256						550,000	07/03/2024
100075908		SANTA CLARITA	CA		01/07/2022	3.625	478,279						675,000	11/12/2021
100176228		JUSTIN	TX		12/20/2024	7.875	478,287		(7)				550,000	10/31/2024
4010053963		TRENTON	NJ		06/20/2023	8.224	478,296						627,000	03/10/2023
100079371		GILBERT	AZ		03/17/2022	4.500	478,310						720,000	02/22/2022
100121026		NAPLES	FL		08/30/2023	6.375	478,319						626,000	07/19/2023
100114709		SPOTSYLVANIA	VA		06/29/2023	9.499	478,327						590,000	06/02/2023
100108241		SAN BERNARDINO	CA		05/24/2023	7.999	478,343						635,000	05/04/2023
100169889		KIHEI	HI		11/08/2024	7.500	478,351		(32)				640,000	10/02/2024
100161056		HILLSBORO	OR		07/24/2024	5.999	478,359						656,000	05/29/2024
100158353		UNITED KINGDOM	GBR		07/09/2024	3.540	478,360		10,752			(10,357)	520,000	03/24/2022
100090379		SAN JOSE	CA		12/28/2022	7.375	478,390						1,530,000	09/15/2022
100102872		MIAMI	FL		06/22/2023	7.365	478,396		7,705				715,000	08/19/2022
100186303		RIVERSIDE	CA		12/30/2024	7.999	478,401		(1)				610,000	10/04/2024
100173016		ALOHA	OR		10/25/2024	7.750	478,418		(167)				575,000	08/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150135		COCONUT CREEK	FL		06/14/2024	7.500	478,428						592,000	04/30/2024
100172221		KENNESAW	GA		10/17/2024	9.125	478,467						570,000	09/24/2024
100175162		CHARLESTON	SC		11/05/2024	7.500	478,467						550,000	08/23/2024
100091964		LAKEWOOD RANCH	FL		02/07/2023	9.625	478,488						601,298	10/19/2022
100144811		UNITED KINGDOM	GBR		03/12/2024	3.590	478,491		21,630			(10,376)	485,000	02/13/2020
100139929		NETHERLANDS	NLD		12/28/2023	7.250	478,494					(31,463)	770,000	06/30/2024
100141064		(CANYON COUNTRY AREA) SANTA CL	CA		02/20/2024	7.875	478,526						740,000	01/22/2024
100089985		OCALA	FL		01/13/2023	7.999	478,546						606,755	11/09/2022
100086549		LEMONT	IL		09/30/2022	7.375	478,552						615,000	09/02/2022
100116326		STATEN ISLAND	NY		07/20/2023	5.000	478,561						785,000	03/01/2024
100137370		NORTH ARLINGTON	NJ		12/01/2023	8.499	478,563						740,000	10/30/2023
100121005		VENICE	FL		08/30/2023	6.250	478,568						670,000	06/30/2023
100024753		INGLEWOOD	CA		09/20/2018	5.000	478,584						691,600	04/30/2018
3340070185		HAWTHORNE	CA		04/05/2024	8.999	478,606						3,740,000	02/07/2024
100162314		BOCA RATON	FL		08/05/2024	8.125	478,612						785,000	06/12/2024
100167870		LAS VEGAS	NV		09/20/2024	6.999	478,651						720,000	08/29/2024
100080914		JOSHUA TREE	CA		04/01/2022	5.250	478,658						560,000	01/28/2022
100169298		KENDALL PARK	NJ		09/27/2024	8.750	478,658						600,000	07/30/2024
100161511		MCMINNVILLE	OR		07/30/2024	7.625	478,662						625,000	05/17/2024
100084729		TEMPE	AZ		08/02/2022	6.250	478,671						835,000	07/05/2022
100118932		FREDERICK	MD		07/27/2023	9.125	478,673						560,000	06/22/2023
100160203		MILTON	DE		07/18/2024	8.125	478,700						525,000	05/06/2024
100166085		HOLLYWOOD	FL		09/09/2024	7.500	478,708						595,000	07/29/2024
100116826		EASTVALE	CA		07/20/2023	4.750	478,719						1,200,000	03/01/2024
100165977		ARLINGTON	VA		09/06/2024	7.499	478,747						1,040,000	07/29/2024
100014647		SAN FRANCISCO	CA		09/27/2017	6.625	478,748						1,520,000	07/28/2017
100147011		FREMONT	CA		03/27/2024	7.875	478,767						1,430,000	09/29/2023
100161709		MIAMI	FL		07/30/2024	7.624	478,770						620,000	06/28/2024
100107997		JACKSON	NJ		05/25/2023	7.625	478,784						575,000	03/21/2023
324050688		WESTLAKE	TX		09/25/2024	9.535	478,809						11,540,000	06/05/2024
100119267		AURORA	CO		07/31/2023	6.500	478,827						659,500	05/26/2023
100012054		YONKERS	NY		03/08/2017	7.020	478,848						480,000	09/02/2016
100186374		TEMPE	AZ		12/30/2024	7.750	478,877		(1)				585,000	12/02/2024
100116848		LOS ANGELES	CA		07/20/2023	6.625	478,905						920,000	03/01/2024
100173236		MT PLEASANT	SC		10/30/2024	7.000	478,914						770,000	07/26/2024
100117547		SAN JOSE	CA		07/20/2023	6.250	478,928						1,000,000	03/01/2024
100091754		CANDLER	NC		03/24/2023	8.250	478,929						639,000	02/06/2023
100144314		TEMECULA	CA		03/07/2024	9.500	478,963						551,000	01/24/2024
100137712		SAN FRANCISCO	CA		12/08/2023	8.124	478,983						765,000	10/17/2023
100127999		LEBANON	TN		09/08/2023	6.750	479,004						638,000	03/09/2022
100143823		ROTTERDAM	NLD		02/27/2024	5.650	479,012					(22,800)	836,700	01/19/2024
100139456		WILLIS	TX		12/28/2023	7.875	479,013						661,000	10/30/2023
100081618		DAVENPORT	FL		03/24/2022	6.333	479,021						685,000	03/11/2022
100127993		SILVER SPRING	MD		09/08/2023	6.750	479,033						675,000	02/28/2022
100110036		JOSHUA TREE	CA		06/23/2023	9.500	479,036						665,000	04/28/2023
100143517		NEWARK	NJ		02/21/2024	7.750	479,042						675,000	01/22/2024
100149181		SAN DIEGO	CA		04/22/2024	7.999	479,060						675,000	03/29/2024
100132492		LONGMONT	CO		11/03/2023	7.500	479,107		199				775,000	06/06/2023
100091572		HACIENDA HEIGHTS	CA		03/07/2023	7.875	479,193						930,000	01/04/2023
100074418		CHICAGO	IL		12/02/2021	5.425	479,208						610,000	11/16/2021
100136148		SAINT AUGUSTINE	FL		12/18/2023	8.875	479,225						595,000	11/09/2023
100118141		RENTON	WA		07/20/2023	10.000	479,233						655,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160958		KENT	WA		07/24/2024	7.375	479,236						635,000	06/04/2024
100175974		MANTECA	CA		11/14/2024	6.125	479,266		2				685,000	10/07/2024
100031912		SAN JOSE	CA		03/29/2019	3.875	479,278						1,130,500	12/09/2018
100168099		SURPRISE	AZ		09/20/2024	7.990	479,288						655,000	04/11/2024
100158508		GRASS VALLEY	CA		07/10/2024	7.875	479,310						720,000	04/20/2024
3.62416E+11		LYNNWOOD	WA		10/23/2024	8.825	479,320						12,960,000	09/23/2024
100163865		CARROLLTON	TX		09/27/2024	7.875	479,322						625,000	08/28/2024
100129591		SAN DIEGO	CA		09/29/2023	7.625	479,335						680,000	08/09/2023
100086745		CARROLLTON	TX		09/30/2022	6.999	479,363						810,786	08/29/2022
100169187		PLAINFIELD	NJ		09/27/2024	7.600	479,372						625,000	09/11/2024
100169188		PLAINFIELD	NJ		09/27/2024	7.600	479,394						625,000	09/11/2024
100115829		SEATTLE	WA		07/20/2023	7.125	479,400						645,000	05/18/2023
100182363		SEVIERVILLE	TN		12/12/2024	6.624	479,439		1				603,000	11/05/2024
100030124		SAN FRANCISCO	CA		12/20/2018	4.000	479,461						1,100,000	09/30/2018
100149064		LAND O LAKES	FL		04/19/2024	9.375	479,465		(83)				577,000	03/18/2024
100150473		LA PUENTE	CA		05/03/2024	6.500	479,466						700,000	01/27/2024
100060152		HOLMES BEACH	FL		06/25/2021	3.750	479,466						725,000	03/26/2021
100165323		MIDDLETOWN	CA		08/29/2024	8.999	479,501						565,000	08/05/2024
100087237		TEANECK	NJ		10/25/2022	5.500	479,515						730,000	01/27/2022
100120882		CORONA	CA		08/28/2023	8.875	479,525						743,000	07/18/2023
100114746		RAYMOND	CA		07/07/2023	7.999	479,548						596,000	05/24/2023
100136577		WOODLAND PARK	NJ		11/22/2023	8.375	479,551						600,000	10/23/2023
100148522		PHILADELPHIA	PA		04/12/2024	6.990	479,569						680,000	02/09/2024
100167034		GARLAND	TX		09/13/2024	7.500	479,584						580,000	01/30/2024
100138203		LAS VEGAS	NV		12/14/2023	9.750	479,586						640,000	10/31/2023
100168529		CORAOPOLIS	PA		09/25/2024	6.999	479,634						694,000	08/22/2024
100115442		LONG BEACH	CA		07/17/2023	7.999	479,654						885,000	06/09/2023
100147765		COSTA MESA	CA		04/08/2024	7.125	479,660						635,000	02/15/2024
100152448		EVERETT	WA		05/17/2024	7.625	479,679						635,000	04/03/2024
100150786		FULLERTON	CA		05/07/2024	7.000	479,682						695,000	03/18/2024
100169607		RENTON	WA		09/30/2024	7.625	479,750						625,000	07/23/2024
100129587		SUNSET BEACH	NC		09/29/2023	7.625	479,767						637,000	07/28/2023
100160585		HESPERIA	CA		07/19/2024	6.750	479,786		(20)				699,000	07/01/2024
100156076		WEST PALM BEACH	FL		06/18/2024	8.750	479,787						610,000	04/26/2024
100030867		CROTON ON HUDSON	NY		04/09/2019	3.875	479,791						1,037,875	02/23/2018
100186301		PALMDALE	CA		12/30/2024	7.625	479,801		(1)				580,000	10/29/2024
100057610		RODANTHE	NC		06/30/2021	4.000	479,825						641,000	05/04/2021
100143663		WAXHAW	NC		02/22/2024	7.374	479,827						720,000	02/02/2024
100091019		LOS ANGELES	CA		01/31/2023	8.999	479,838						620,000	12/09/2022
100078443		JURUPA VALLEY RIVERSID	CA		01/21/2022	4.875	479,840						630,000	12/23/2021
100157901		DENVER	NC		07/09/2024	5.750	479,872						580,000	03/28/2024
100156297		DENVER	CO		07/25/2024	7.875	479,925						624,000	06/13/2024
100182716		LEWES	DE		12/12/2024	8.125	480,002		(25)				620,000	10/24/2024
100161154		RENO	NV		07/24/2024	7.500	480,005						627,000	06/04/2024
100162556		PORTLAND	OR		08/12/2024	7.124	480,013						685,000	06/28/2024
100171422		LINDEN	NJ		10/16/2024	5.999	480,067						701,000	09/11/2024
100137465		SAN ANTONIO	TX		01/11/2024	9.375	480,070						520,000	11/30/2023
100163030		CATHEDRAL CITY	CA		08/13/2024	7.625	480,087						680,000	06/18/2024
100158277		UNITED KINGDOM	GBR		07/09/2024	3.070	480,098		13,550			(10,394)	520,000	02/11/2022
100108434		HAVERSTRAW	NY		05/25/2023	7.800	480,101						600,000	04/28/2023
100147922		RICHARDSON	TX		04/08/2024	7.375	480,157						630,000	02/07/2024
100182621		FORT PIERCE	FL		12/12/2024	6.875	480,159		(19)				625,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060153		HOLMES BEACH	FL		06/25/2021	3.750	480,176						725,000	03/26/2021
100145711		UNITED KINGDOM	GBR		03/12/2024	3.390	480,186					(10,348)	654,965	03/03/2020
100164427		CHARLOTTE	NC		08/21/2024	7.624	480,211						590,000	07/08/2024
100154076		KANNAPOLIS	NC		06/06/2024	6.500	480,233						935,000	04/01/2024
100173958		FORNEY	TX		10/31/2024	8.250	480,267						543,000	06/28/2024
100143107		WEST PALM BEACH	FL		02/16/2024	7.624	480,300						635,000	12/14/2023
100182417		SANTA ROSA	CA		12/12/2024	6.990	480,306		(5)				635,000	11/07/2024
100088353		PLEASANT GROVE	UT		01/06/2023	8.250	480,308						585,000	10/31/2022
100143740		EVERETT	WA		04/05/2024	7.500	480,333						860,000	02/29/2024
100141627		FRESNO	CA		01/30/2024	10.250	480,348						570,000	01/03/2024
100143723		SCOTTSDALE	AZ		02/26/2024	9.000	480,348						555,000	01/09/2024
100147935		SOUTH LAKE TAHOE	CA		04/08/2024	6.990	480,363						754,000	02/01/2024
100136553		REDLANDS	CA		11/20/2023	6.250	480,370						700,000	09/27/2023
100173146		PHOENIX	AZ		10/30/2024	5.999	480,403						650,000	09/27/2024
100163164		WESTLAKE	FL		08/13/2024	7.490	480,424						700,000	06/25/2024
100120707		BROOMFIELD	CO		08/25/2023	6.375	480,424						665,000	07/25/2023
100161357		WINTER GARDEN	FL		07/25/2024	7.125	480,440						615,000	05/17/2024
100137520		SUGAR GROVE	NC		12/08/2023	7.624	480,447						690,000	10/30/2023
100114745		CATHEDRAL CITY	CA		07/07/2023	9.249	480,453						550,000	05/18/2023
100164254		NEWARK	NJ		08/21/2024	7.624	480,491						675,000	07/10/2024
100151978		BROOMFIELD	CO		06/14/2024	7.375	480,502						675,000	05/16/2024
100043579		SCARSDALE	NY		08/13/2020	5.000	480,505						997,500	10/14/2019
100171606		JASPER	TX		10/16/2024	8.000	480,518						600,000	08/26/2024
100163792		LOS ANGELES	CA		09/27/2024	7.875	480,522						610,000	09/03/2024
100168599		LAS VEGAS	NV		09/25/2024	6.500	480,525						600,000	07/15/2024
100087068		CANYON LAKE	TX		11/04/2022	7.625	480,536		(2)				630,000	09/14/2022
100091182		OAKLAND	NJ		01/31/2023	7.250	480,538						735,000	11/14/2022
100103394		SACRAMENTO	CA		06/16/2023	8.750	480,564						545,000	05/10/2023
100071462		PORTLAND	OR		10/26/2021	3.875	480,566		(132)				1,050,000	09/22/2021
100147919		GARFIELD	NJ		04/08/2024	6.625	480,586						646,000	02/02/2024
100110147		GARDENA	CA		06/29/2023	6.875	480,606						767,000	05/26/2023
100153353		FORT MYERS	FL		05/30/2024	7.500	480,607						655,000	04/10/2024
100153391		YUCAIPA	CA		05/29/2024	8.999	480,609						732,000	04/18/2024
100168259		SAINT GEORGE	UT		09/20/2024	6.990	480,619						645,000	04/11/2024
100088275		PORT WASHINGTON	NY		10/17/2022	7.990	480,653						655,000	09/15/2022
100054732		FAIRFIELD	CT		03/23/2021	3.250	480,673						675,000	01/04/2021
100090882		CHARLOTTE	NC		01/31/2023	6.750	480,694						641,000	09/28/2022
100182491		BLUE RIDGE	GA		12/12/2024	6.125	480,698		24				663,000	10/10/2024
100162850		MANTECA	CA		08/12/2024	7.000	480,718						715,000	06/20/2024
100043890		WESTON	FL		08/19/2020	5.500	480,728						427,500	01/11/2020
100174783		JAMAICA	NY		10/31/2024	7.000	480,734						874,000	02/07/2024
100100788		SAN PABLO	CA		04/28/2023	4.990	480,757						750,000	11/17/2021
100176152		PHOENIX	AZ		12/20/2024	9.375	480,769		(5)				520,000	11/15/2024
100149299		CATHEDRAL CITY	CA		04/24/2024	7.625	480,775						600,000	03/18/2024
100162956		MIRAMAR BEACH	FL		08/12/2024	7.625	480,806						610,000	06/21/2024
100140173		WOODLAND	CA		01/09/2024	6.125	480,818						662,000	11/07/2023
100168298		ROCKLIN	CA		09/20/2024	6.875	480,820						645,000	04/11/2024
100164495		ELLIJAY	GA		08/21/2024	7.500	480,821						595,000	07/03/2024
100120008		NASHVILLE	TN		08/11/2023	7.375	480,836						650,000	06/27/2023
100067684		CHICAGO	IL		09/23/2021	3.375	480,856						793,000	08/09/2021
100158925		ATLANTIC CITY	NJ		07/12/2024	6.990	480,865						750,000	05/28/2024
100171842		SHELTON	WA		10/17/2024	7.000	480,871						645,000	08/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100082647		KISSIMMEE	FL		04/14/2022	6.750	480,887						639,500	03/11/2022
100146999		TUSTIN	CA		03/27/2024	7.875	480,893						665,000	08/18/2023
100171603		WASHINGTON	DC		10/16/2024	6.990	480,895						640,000	08/13/2024
100085121		EINDHOVEN	NLD		07/27/2022	3.950	480,979					(31,626)	665,210	12/01/2023
100159449		ELLIJAY	GA		07/15/2024	7.625	480,980						630,000	05/31/2024
100186779		NASHVILLE	TN		12/31/2024	7.875	480,998		101				655,000	06/14/2024
100102169		LOS ANGELES	CA		04/14/2023	6.875	481,003						800,000	03/09/2023
100149500		UPLAND	CA		04/24/2024	7.490	481,026						717,000	03/07/2024
100161744		TAMPA	FL		07/30/2024	8.375	481,027						590,000	05/14/2024
100116293		EL CAJON	CA		07/20/2023	5.000	481,036						800,000	03/01/2024
100172176		FONTANA	CA		10/17/2024	8.125	481,055						585,000	09/20/2024
100132348		CLOVIS	CA		11/03/2023	6.875	481,067						620,000	06/24/2022
100179608		THE WOODLANDS	TX		11/21/2024	7.125	481,080		(21)				635,000	09/20/2024
100110105		PHOENIX	AZ		06/23/2023	6.625	481,100						645,900	05/13/2023
100145014		UNITED KINGDOM	GBR		03/12/2024	9.500	481,108		18,982			(10,254)	485,000	10/17/2019
100167126		MIAMI	FL		09/13/2024	7.000	481,114						689,000	06/28/2024
100118747		TRUCKEE	CA		07/25/2023	7.625	481,124						735,000	05/19/2023
100172347		EL CAJON	CA		10/23/2024	7.374	481,125						618,000	09/17/2024
100149766		SPRING VALLEY	NY		04/26/2024	7.570	481,126						625,000	03/19/2024
100152778		FORT MYERS	FL		05/22/2024	7.749	481,132						600,000	03/29/2024
100013206		CHICAGO	IL		05/25/2017	4.500	481,134						485,000	01/31/2017
100162296		DULUTH	GA		09/06/2024	8.625	481,150						515,000	07/30/2024
100163983		JAMAICA	NY		08/21/2024	7.625	481,170						665,000	07/02/2024
100142794		GLENWOOD SPRINGS	CO		02/08/2024	8.625	481,192						669,000	12/01/2023
100169879		MATTAPOISETT	MA		11/08/2024	6.750	481,205		10				725,000	10/10/2024
100157612		FORT MYERS	FL		06/28/2024	7.750	481,212						600,000	05/08/2024
100088087		SULTAN	WA		10/25/2022	7.375	481,215						805,000	09/30/2022
100165653		NORTH MIAMI	FL		10/04/2024	7.250	481,217						579,000	09/09/2024
100081687		HAWTHORNE	CA		03/21/2022	4.125	481,226						760,000	12/21/2021
100173715		INDIO	CA		10/30/2024	7.990	481,228						550,000	08/13/2024
100114549		MORENO VALLEY	CA		06/29/2023	7.250	481,242						650,000	05/16/2023
100149902		LAS VEGAS	NV		04/29/2024	9.999	481,243						590,000	04/08/2024
100115908		CARMICHAEL	CA		07/20/2023	7.625	481,279						660,000	05/16/2023
100090072		AVENTURA	FL		01/13/2023	7.999	481,315						680,000	11/22/2022
100089375		BLUFFDALE	UT		11/17/2022	6.750	481,341						1,100,000	10/24/2022
100082627		KAILUA KONA	HI		04/14/2022	4.625	481,379						1,000,000	03/22/2022
100171413		RANCHO CORDOVA	CA		10/16/2024	6.750	481,390						600,000	08/22/2024
100152022		RANCHO MIRAGE	CA		05/14/2024	7.000	481,484						600,000	04/18/2024
100170322		BOZEMAN	MT		10/08/2024	7.050	481,484						630,000	07/30/2024
100102600		HERNDON	VA		06/07/2023	8.250	481,518						705,000	12/27/2022
100099945		LAKEWOOD	CA		03/28/2023	8.500	481,523						640,000	02/15/2023
100087281		WHITE PLAINS	NY		10/25/2022	5.500	481,564						740,000	05/05/2022
100144904		UNITED KINGDOM	GBR		03/12/2024	3.390	481,567		21,947			(10,577)	500,014	01/29/2020
100152264		RIVERSIDE	CA		05/17/2024	7.125	481,575						686,000	03/16/2024
100144139		JACKSON	NJ		03/07/2024	7.499	481,576						600,000	01/16/2024
100085058		VEENENDAAL	NLD		07/27/2022	3.750	481,601					(31,667)	620,000	12/01/2023
100110797		SCHIEDAM/VLAARDINGEN	NLD		06/28/2023	5.300	481,601					(31,667)	620,326	06/30/2024
100086049		SAN ANTONIO	TX		08/24/2022	7.625	481,632						620,000	07/11/2022
100171608		JOHNS CREEK	GA		10/16/2024	7.125	481,646						650,000	08/29/2024
100161315		SEATTLE	WA		07/25/2024	7.125	481,649						710,000	06/06/2024
100164266		GREENBELT	MD		08/21/2024	7.375	481,651						690,000	07/15/2024
100176575		PINETOP	AZ		11/15/2024	7.375	481,656		(25)				529,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
324050316		WESTLAKE	TX		09/25/2024	9.535	481,667						11,500,000	06/05/2024
100131834		MULLICA HILL	NJ		10/06/2023	9.125	481,701						601,000	09/15/2023
100141320		BRIDGEWATER	MA		01/30/2024	9.625	481,721						630,000	12/12/2023
100114950		RED LION	PA		07/13/2023	6.750	481,733						624,000	05/01/2023
100164184		MARYSVILLE	WA		08/21/2024	8.250	481,788						675,000	07/23/2024
100065666		SADDLE BROOK	NJ		07/28/2021	3.625	481,792						720,000	05/14/2021
100147817		PORTLAND	OR		04/08/2024	7.500	481,796						680,000	02/13/2024
100116640		DALY CITY	CA		07/20/2023	3.750	481,829						1,440,000	03/01/2024
100157618		HONOLULU	HI		06/28/2024	7.875	481,830						610,000	05/08/2024
100143291		MARIETTA	GA		02/16/2024	6.875	481,834						695,000	12/28/2023
100115171		NEWARK	NJ		07/17/2023	7.735	481,875						585,000	06/08/2023
100067954		LOS ANGELES	CA		09/23/2021	3.625	481,884						639,000	08/23/2021
100088927		LOS ANGELES	CA		11/15/2022	8.625	481,909		422				690,000	10/20/2022
100144392		LONE OAK	TX		03/07/2024	7.990	481,922						706,000	12/21/2023
100151860		MIRAMAR	FL		05/10/2024	7.999	481,928						600,000	04/23/2024
100144440		UNIVERSAL CITY	TX		03/07/2024	6.624	481,931						660,000	01/23/2024
100180173		ELIZABETH	NJ		11/25/2024	8.499	481,958						665,000	09/13/2024
100128193		VIRGINIA BEACH	VA		09/18/2023	7.625	481,996						555,000	07/17/2023
100027070		SCOTTSDALE	AZ		09/26/2018	3.875	482,002						720,000	06/13/2018
3340070752		THE BRONX	NY		03/07/2024	9.576	482,011						2,250,000	02/02/2024
100116491		CELINA	TX		07/20/2023	6.250	482,023						833,000	03/01/2024
100171621		HAYMARKET	VA		10/16/2024	7.125	482,098						745,000	08/19/2024
100148210		SHELTON	WA		04/12/2024	7.500	482,133						630,000	03/06/2024
100141661		LAS VEGAS	NV		01/30/2024	8.750	482,138						585,000	12/28/2023
100165269		WILLOWS	CA		08/29/2024	8.250	482,172		(27)				630,000	08/05/2024
100173133		HERRIMAN	UT		10/30/2024	7.000	482,183						603,000	09/23/2024
100079950		CANOGA PARK	CA		04/25/2022	4.375	482,188						1,010,000	01/26/2022
100119900		PARKLAND	FL		08/10/2023	8.500	482,261						603,000	06/09/2023
100151124		OCEANSIDE	CA		05/08/2024	7.625	482,262						652,000	03/07/2024
3340070680		THE BRONX	NY		03/21/2024	9.110	482,328						1,940,000	02/19/2024
100163380		HOUSTON	TX		09/27/2024	7.250	482,331						755,000	08/13/2024
100160097		HOUSTON	TX		07/17/2024	7.625	482,336						638,000	05/21/2024
100044870		GAITHERSBURG	MD		11/19/2020	3.660	482,345						608,000	04/12/2020
100055647		ANAHEIM	CA		03/23/2021	3.875	482,364						720,000	01/01/2021
100141365		WINDER	GA		01/30/2024	8.875	482,395						677,000	12/12/2023
100117088		CANDLER	NC		07/20/2023	6.250	482,432						665,000	03/01/2024
100129446		CAROLINA BEACH	NC		09/29/2023	6.875	482,456						777,000	08/03/2023
100140235		MURRIETA	CA		01/18/2024	7.999	482,504						650,000	12/05/2023
100153351		NOKOMIS	FL		05/30/2024	7.625	482,527						640,000	03/27/2024
100166076		MADISON	TN		09/09/2024	8.125	482,550						565,000	07/24/2024
100107798		PRESCOTT	AZ		05/19/2023	6.990	482,557						620,000	02/24/2023
100067641		LAKE LURE	NC		09/23/2021	3.625	482,567						635,000	08/03/2021
100086578		CHICAGO	IL		09/30/2022	8.625	482,582						615,000	08/18/2022
100160182		ROTONDA WEST	FL		07/18/2024	7.490	482,602						625,000	06/06/2024
100129820		SALT LAKE CITY	UT		09/27/2023	8.375	482,605						600,000	08/25/2023
100180869		UNITED KINGDOM	GBR		11/27/2024	6.690	482,608					(6,167)	540,000	11/19/2024
100152174		SEATTLE	WA		05/17/2024	7.624	482,643						605,000	04/17/2024
100148638		GALT	CA		05/15/2024	8.500	482,653						580,000	04/15/2024
100044803		MIAMI	FL		11/19/2020	5.000	482,667						600,000	07/10/2020
100172120		KENSINGTON	MD		10/17/2024	8.625	482,693		(29)				712,000	09/26/2024
100162097		HENDERSON	NV		07/31/2024	8.500	482,694						1,000,500	06/21/2024
100151093		OLD TAPPAN	NJ		05/08/2024	6.990	482,699						645,000	03/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100014446		SIMI VALLEY	CA		09/27/2017	4.250	482,779						700,000	07/28/2017
100091999		BREWSTER	NY		02/09/2023	7.850	482,782						735,000	01/18/2023
100048622		LOWELL	MA		11/20/2020	4.500	482,789						413,250	07/31/2020
3500109028		OAKLAND	CA		12/20/2024	8.235	482,850						4,800,000	09/13/2024
100169693		PANAMA CITY BEACH	FL		09/30/2024	7.625	482,861						627,000	06/12/2024
100170179		SAINT AUGUSTINE	FL		10/08/2024	8.125	482,934						606,000	06/25/2024
100174295		SPOONER	WI		10/31/2024	6.990	482,934						565,000	03/08/2024
100154623		NORTH LAS VEGAS	NV		06/14/2024	7.499	482,946						600,000	05/30/2024
100153163		BEAUFORT	NC		05/30/2024	7.625	482,956						643,000	03/22/2024
100081761		CULVER CITY	CA		03/22/2022	3.750	482,963						1,500,000	02/16/2022
100148808		LATHROP	CA		04/17/2024	7.625	482,977						685,000	10/12/2023
100138007		ELIZABETH	NJ		12/13/2023	7.990	482,994						652,500	10/27/2023
100138694		ATASCOSA	TX		02/02/2024	9.500	483,012						666,000	12/15/2023
100172906		SANTA ROSA	CA		10/25/2024	7.875	483,027		(14)				640,000	10/03/2024
100038961		KILDARE	IRL		09/27/2019	4.650	483,050					(31,491)	301,723	11/30/2018
100160200		SEMINOLE	FL		07/18/2024	7.625	483,082						560,000	05/08/2024
100169633		TEMPE	AZ		09/30/2024	6.990	483,120						677,000	06/11/2024
100165521		LA QUINTA	CA		08/29/2024	7.125	483,129						680,000	06/25/2024
100135919		LOS ANGELES	CA		11/13/2023	8.999	483,173						695,000	10/07/2023
100103570		BILLERICA	MA		05/08/2023	9.625	483,177						570,000	03/30/2023
100120952		ELBERT	CO		08/30/2023	7.125	483,179						625,000	06/26/2023
100150017		GLEN ALLEN	VA		06/07/2024	8.750	483,192						742,000	05/01/2024
100173134		GREENCASTLE	PA		10/30/2024	6.624	483,212						597,000	09/30/2024
100182006		RENO	NV		12/12/2024	5.875	483,224		35				690,000	10/10/2024
100142980		HEBER CITY	UT		02/09/2024	7.000	483,234						670,000	01/31/2024
100158231		UNITED KINGDOM	GBR		07/09/2024	3.690	483,293		12,632			(10,463)	600,000	07/30/2021
100119346		EDISTO ISLAND	SC		07/31/2023	7.125	483,296						660,000	06/14/2023
100176184		HOUSTON	TX		12/20/2024	8.250	483,350		(16)				665,000	12/04/2024
100168072		HOMER	AK		09/20/2024	6.990	483,360						730,000	03/29/2024
100137225		PENSACOLA	FL		11/29/2023	8.750	483,384						600,000	10/19/2023
100120639		MORENO VALLEY	CA		08/21/2023	8.750	483,518						630,000	07/07/2023
100137246		SAN DIEGO	CA		11/29/2023	8.750	483,537						647,350	08/28/2023
100115957		ROSWELL	GA		07/20/2023	7.625	483,540						645,000	05/25/2023
100180815		S-GRAVENHAGE	NLD		11/27/2024	5.350	483,563					(9,665)	718,300	10/31/2024
100110786		DEN HAAG	NLD		06/28/2023	5.150	483,569					(31,796)	700,000	12/01/2023
100144566		FEDERAL WAY	WA		04/26/2024	9.000	483,587						585,000	03/12/2024
100185919		LAGUNA NIGUEL	CA		12/26/2024	7.499	483,593		(5)				585,000	11/29/2024
100142452		BELLEVUE	WA		03/08/2024	9.375	483,597						545,000	01/31/2024
100115134		EAST ORANGE	NJ		07/17/2023	7.931	483,602						640,000	06/21/2023
100076029		AUBURN	WA		01/07/2022	3.500	483,607						680,000	10/25/2021
100141248		GLEN COVE	NY		01/30/2024	8.875	483,631						600,000	12/01/2023
100118895		MURRIETA	CA		08/30/2023	7.750	483,635		(82)				800,000	08/11/2023
100167616		MOUNT PLEASANT	SC		09/19/2024	6.625	483,644						653,000	08/19/2024
100043050		ASTORIA	NY		05/28/2020	3.875	483,654						1,068,750	03/29/2020
100184365		SAN DIEGO	CA		12/16/2024	7.875	483,668		(20)				620,000	09/27/2024
100141811		GRONINGEN	NLD		01/29/2024	5.900	483,672					(22,040)	675,000	12/22/2023
100138413		INDIALANTIC	FL		12/18/2023	8.250	483,712						695,000	09/11/2023
100176681		WEST MILFORD	NJ		11/15/2024	9.874	483,747		(20)				675,000	09/09/2024
100156196		STILLWATER	OK		06/20/2024	9.500	483,750						730,000	05/10/2024
100079811		FONTANA	CA		04/08/2022	3.875	483,768						700,000	01/24/2022
100087269		DALLAS	TX		10/25/2022	5.125	483,789						780,000	03/07/2022
100181964		LEBANON	OR		12/12/2024	6.990	483,807		(2)				646,000	10/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087110		SALT LAKE CITY	UT		11/04/2022	8.375	483,810		83				617,000	10/24/2022
100157808		ROSEVILLE	CA		08/01/2024	8.750	483,857						548,500	06/27/2024
100153410		SOUTH AMBOY	NJ		05/30/2024	8.550	483,873						725,000	05/07/2024
100085018		BOCA RATON	FL		08/12/2022	7.875	483,894						645,000	07/12/2022
100133385		APPLE VALLEY	CA		11/21/2023	8.000	483,895						650,000	09/20/2023
100171665		ARLEY	AL		10/16/2024	5.875	483,898						749,000	08/26/2024
100030703		PORTER RANCH	CA		04/09/2019	3.125	483,902						745,750	02/23/2018
100157707		LAKE HAVASU CITY	AZ		06/28/2024	9.500	483,952						700,000	05/15/2024
100078738		SOUTH EL MONTE	CA		02/25/2022	3.875	483,962						685,000	12/09/2021
3320048179		NEW BRITAIN	CT		04/04/2023	9.806	483,983						1,500,000	01/31/2023
100186716		AUSTIN	TX		12/31/2024	7.750	483,989		99				670,000	05/14/2024
100127570		SUPERIOR	CO		09/08/2023	6.875	484,011						653,000	07/19/2023
100161502		MENIFEE	CA		07/30/2024	7.500	484,013						680,000	05/17/2024
4010060729		BALTIMORE	MD		10/27/2023	8.585	484,024						635,000	09/05/2023
100173314		PANAMA CITY BEACH	FL		10/30/2024	6.625	484,031						730,000	09/13/2024
100174261		SALT LAKE CITY	UT		10/31/2024	7.375	484,079						540,000	02/27/2024
100088139		SANTA ANA	CA		10/25/2022	9.000	484,096						770,000	09/16/2022
100127501		CAROLINA BEACH	NC		09/08/2023	7.000	484,103						650,000	07/17/2023
100055635		FLORAL PARK	NY		03/23/2021	4.500	484,104						700,000	12/31/2020
100102372		RICHMOND	TX		06/07/2023	6.625	484,123						646,000	10/27/2022
100173841		CHICAGO	IL		10/31/2024	7.000	484,152		1,010				965,000	08/29/2024
100078687		WOOD RIDGE	NJ		02/02/2022	5.737	484,153						615,000	01/18/2022
100147378		ANAHEIM	CA		05/08/2024	7.875	484,174						690,000	03/25/2024
100086360		CABO SAN LUCAS	MEX		09/01/2022	7.410	484,178						1,960,988	08/26/2022
100149153		MABLETON	GA		04/22/2024	7.625	484,179						683,000	03/22/2024
100171645		HURRICANE	UT		10/16/2024	6.990	484,180						650,000	08/30/2024
100166453		STOCKTON	CA		10/31/2024	7.625	484,186						570,000	09/12/2024
100136575		ROYAL PALM BEACH	FL		11/22/2023	7.999	484,190						600,000	10/20/2023
100162760		LAKE ELSINORE	CA		08/12/2024	7.000	484,193						685,000	06/10/2024
100110333		PAWTUCKET	RI		06/30/2023	6.125	484,200						716,000	05/12/2023
100180650		INDIO	CA		11/26/2024	7.375	484,202		(18)				560,000	08/20/2024
100175073		FREDERICK	CO		11/05/2024	7.250	484,223		(14)				610,000	10/10/2024
100147628		KIHEI	HI		04/04/2024	6.999	484,226		53				700,000	03/01/2024
100175167		WESTON	FL		11/05/2024	6.125	484,238						675,000	08/15/2024
100128462		PHILADELPHIA	PA		09/15/2023	9.875	484,247						615,000	07/21/2023
100084677		PHOENIX	AZ		08/02/2022	7.250	484,256						650,000	06/30/2022
100120131		LAKE LURE	NC		08/11/2023	7.125	484,269						650,000	06/26/2023
100109377		MANTECA	CA		06/12/2023	5.750	484,280						683,000	04/13/2023
100142421		GLENDALE	AZ		02/05/2024	9.250	484,286						549,000	12/14/2023
100116810		MONTEREY PARK	CA		07/20/2023	4.500	484,297		22,439				753,000	03/01/2024
100182068		NASHVILLE	TN		12/12/2024	6.124	484,313		25				740,000	10/24/2024
100162603		EATONTON	GA		08/12/2024	7.625	484,317						625,000	05/17/2024
100133548		STAFFORD	VA		10/19/2023	9.249	484,319						566,000	09/06/2023
100160916		BLUE RIDGE	GA		07/24/2024	7.250	484,325						637,500	06/14/2024
100118162		STOCKTON	CA		07/20/2023	7.865	484,328						644,000	03/01/2024
100083664		ALVA	FL		06/23/2022	5.625	484,330						975,000	03/23/2022
100137424		UNION	NJ		01/11/2024	10.875	484,358						570,000	11/28/2023
100135669		FULSHEAR	TX		11/09/2023	9.500	484,370						600,000	09/18/2023
100117386		CARSON	CA		07/20/2023	4.375	484,376						850,000	03/01/2024
100144969		UNITED KINGDOM	GBR		03/12/2024	9.500	484,382		19,120			(10,510)	600,019	11/13/2019
100023559		MONTEBELLO	CA		09/04/2018	5.500	484,384						1,125,000	09/04/2018
100145241		UNITED KINGDOM	GBR		03/12/2024	3.590	484,395		22,094			(10,572)	510,019	02/21/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100146651		SOUTH SAN FRANCISCO	CA		03/20/2024	9.125	484,396						1,360,000	02/20/2024
100087981		ACTON	CA		10/25/2022	8.875	484,400						699,000	09/28/2022
100101809		JERSEY CITY	NJ		03/31/2023	7.774	484,410						875,000	03/17/2023
100153336		PHOENIX	AZ		05/30/2024	5.750	484,426						651,000	03/21/2024
100129507		MARYSVILLE	WA		09/29/2023	6.750	484,445						660,000	07/18/2023
100146579		CLOVIS	CA		03/20/2024	7.874	484,459						595,000	02/29/2024
100165329		LANCASTER	CA		08/29/2024	9.125	484,466						555,000	07/11/2024
100163939		NAPERVILLE	IL		10/04/2024	7.500	484,490						595,000	09/04/2024
100176861		RANCHO CUCAMONGA	CA		11/15/2024	7.125	484,493		1,360				595,000	08/15/2024
100135070		PATERSON	NJ		11/01/2023	7.625	484,509						665,000	08/04/2023
100184406		MORENO VALLEY	CA		12/17/2024	7.250	484,510		(3)				600,000	11/01/2024
100136764		WHITESTONE	NY		11/27/2023	8.496	484,516						1,575,000	10/20/2023
100149513		COMMERCE CITY	CO		04/26/2024	8.875	484,536						600,000	03/26/2024
100134720		SAN JOSE	CA		10/30/2023	7.250	484,552						1,600,000	09/21/2023
100179517		LEANDER	TX		11/21/2024	6.624	484,556		(7)				605,000	09/26/2024
100147831		BRADENTON	FL		04/08/2024	7.125	484,561						615,000	12/21/2023
100150901		CANTON	GA		05/08/2024	7.625	484,581						630,000	03/13/2024
100164772		VIRGINIA BEACH	VA		08/26/2024	7.624	484,592						600,000	07/19/2024
100175070		SIGNAL HILL	CA		11/05/2024	6.750	484,606						790,000	10/09/2024
100087366		LAKE WORTH	FL		10/25/2022	5.875	484,611						895,000	06/09/2022
100139969		WESTMINSTER	CO		01/09/2024	8.625	484,625						575,000	12/04/2023
100186518		MOUNT DORA	FL		12/30/2024	7.625	484,666		(1)				525,000	10/22/2024
100165783		WADING RIVER	NY		08/29/2024	8.250	484,670						955,000	07/24/2024
100081644		FORT LEE	NJ		03/24/2022	5.062	484,680						635,000	02/28/2022
100077821		FRISCO	TX		01/14/2022	4.125	484,693						700,500	12/15/2021
100160037		KAMAS	UT		07/17/2024	7.500	484,703						650,000	05/06/2024
100077889		DORDRECHT/DRECHTSTEDEN	NLD		12/29/2021	3.050	484,708					(31,871)	1,090,000	06/30/2024
100164849		HAPPY VALLEY	OR		08/26/2024	7.375	484,717						795,000	06/13/2024
100110063		SILVER SPRING	MD		06/23/2023	7.999	484,786						715,000	05/31/2023
100133614		DALLAS	TX		10/23/2023	7.499	484,795						680,000	08/25/2023
100119882		LAS CRUCES	NM		08/10/2023	8.250	484,870						632,500	06/01/2023
100100929		TAMPA	FL		04/28/2023	6.375	484,898						685,000	06/03/2022
100150188		NEW HARTFORD	NY		04/30/2024	8.250	484,926						695,000	03/25/2024
100149556		LAS VEGAS	NV		04/26/2024	7.625	484,956						612,000	03/19/2024
100133758		RENO	NV		10/23/2023	7.875	485,019						800,000	08/28/2023
100143420		RIVERSIDE	CA		02/16/2024	8.375	485,032						610,000	01/10/2024
100159269		VENICE	FL		07/15/2024	7.125	485,063						690,000	05/31/2024
100128254		MIDLAND	TX		09/14/2023	7.499	485,065						780,000	08/15/2023
100012326		TINLEY PARK	IL		04/28/2017	4.625	485,066						410,000	09/20/2021
3340072894		CONCORD	CA		04/05/2024	9.088	485,100						1,750,000	03/08/2024
100149578		BEND	OR		04/26/2024	7.125	485,108						650,000	03/11/2024
100109200		STOCKTON	CA		07/21/2023	6.500	485,125		113				975,000	06/01/2023
100132799		MONETA	VA		11/03/2023	8.250	485,130						650,000	08/10/2023
100110006		HEMPSTEAD	NY		06/22/2023	7.800	485,134						680,000	05/24/2023
100163281		NORWALK	CA		08/13/2024	8.625	485,139		(36)				840,000	07/08/2024
100166184		SENECA	SC		09/09/2024	8.500	485,143						531,000	07/19/2024
100133457		CULPEPER	VA		10/19/2023	7.875	485,149						940,000	08/21/2023
100169442		GLENDALE	AZ		09/30/2024	7.125	485,176		(30)				645,000	05/20/2024
100129550		MARYSVILLE	WA		09/29/2023	7.500	485,185						648,500	08/01/2023
100147598		BLOOMINGTON	CA		04/04/2024	7.499	485,214						640,000	03/05/2024
100102170		LOS ANGELES	CA		04/14/2023	7.250	485,217						830,000	03/01/2023
100110729		DEERFIELD BEACH	FL		08/11/2023	8.750	485,221						615,000	06/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161000		CAMDENTON	MO		07/24/2024	7.375	485,253						662,000	05/23/2024
100161946		DRIGGS	ID		07/31/2024	8.125	485,262						735,000	07/01/2024
100055870		KENSINGTON	MD		03/26/2021	3.125	485,280						840,000	01/12/2021
100031930		SAN RAMON	CA		03/29/2019	3.500	485,281						1,220,750	12/08/2018
100168354		LA QUINTA	CA		09/25/2024	5.750	485,287						705,500	07/26/2024
100153819		SIMPSONVILLE	SC		07/10/2024	8.875	485,291						625,000	10/27/2023
100100385		JAMAICA	NY		04/27/2023	4.875	485,292						704,000	01/04/2022
100076546		IRVINE	CA		01/04/2022	3.375	485,314						770,000	12/08/2021
100179926		KUNA	ID		11/25/2024	5.999	485,316		35				610,000	10/14/2024
100175260		WHEAT RIDGE	CO		11/05/2024	7.000	485,327						680,000	08/30/2024
100140796		LAUREL	MD		03/06/2024	11.125	485,339						530,000	11/22/2023
100172800		MIAMI	FL		12/06/2024	7.000	485,347		(23)				592,000	10/25/2024
100146692		WINCHESTER	CA		03/20/2024	9.999	485,359						600,000	02/15/2024
100160923		PROVIDENCE	RI		07/24/2024	7.124	485,360						640,000	06/17/2024
100153481		FREEPORT	NY		05/30/2024	7.560	485,395						713,000	04/12/2024
100175452		ATLANTA	GA		12/23/2024	7.625	485,404		(9)				682,000	05/16/2024
100151069		CAPITOLA	CA		05/08/2024	7.375	485,430						724,000	03/12/2024
100178259		MURPHY	TX		11/19/2024	6.999	485,459		(8)				688,000	10/25/2024
100150180		DENNIS PORT	MA		04/30/2024	7.875	485,463						600,000	03/29/2024
100031457		SANTA BARBARA	CA		03/29/2019	4.250	485,476						835,000	12/08/2018
100083349		HEEMSTEDE	NLD		05/27/2022	3.550	485,485					(31,922)	590,551	12/01/2023
100136073		PANORAMA CITY	CA		11/16/2023	7.375	485,489		135				745,000	10/06/2023
100154136		HURRICANE	UT		07/11/2024	7.750	485,490						725,000	05/29/2024
100180304		PARAMOUNT	CA		11/25/2024	6.500	485,519						700,000	09/14/2024
100082117		HOLLYWOOD	SC		04/14/2022	4.625	485,642						678,000	03/01/2022
100142166		WATSONVILLE	CA		02/29/2024	8.250	485,673						685,000	01/11/2024
100175907		DENVER	CO		11/14/2024	6.625	485,676		59				555,000	09/26/2024
100102493		EATON	CO		06/07/2023	7.000	485,703						615,000	11/08/2022
100149880		SCOTTSDALE	AZ		04/29/2024	7.125	485,720						735,000	04/09/2024
100167811		MIAMI	FL		09/19/2024	8.200	485,787						595,000	07/30/2024
100148936		CLIFFSIDE PK	NJ		04/17/2024	7.875	485,789						685,000	10/06/2023
100138436		PITTSBURG	CA		12/18/2023	10.499	485,805						600,000	11/03/2023
100126278		FORT LAUDERDALE	FL		08/30/2023	7.500	485,824						680,000	07/11/2023
100138863		DALLAS	TX		12/21/2023	7.624	485,827						683,000	10/16/2023
100141559		LOS ANGELES	CA		01/30/2024	8.625	485,851						690,000	07/09/2024
100127498		NASHVILLE	TN		09/08/2023	7.375	485,912						680,000	07/10/2023
100147114		LARGO	FL		05/08/2024	7.250	485,933		7				610,000	03/27/2024
100151627		MESA	AZ		05/10/2024	7.625	485,947						600,000	03/26/2024
100149663		TALLAHASSEE	FL		04/26/2024	7.625	486,003						549,000	03/22/2024
100014685		GREER	SC		09/27/2017	6.000	486,023						997,500	07/28/2017
100172403		SAINT GEORGE ISLAND	FL		10/23/2024	7.125	486,073						645,000	08/16/2024
3340073176		EAST MEADOW	NY		04/05/2024	9.154	486,098						2,800,000	03/11/2024
100156440		SPOKANE	WA		06/24/2024	7.625	486,105						600,000	05/13/2024
100131798		NEPTUNE	NJ		10/06/2023	9.625	486,108						535,000	09/20/2023
100170488		YORBA LINDA	CA		10/09/2024	6.625	486,113						1,480,000	09/17/2024
100184394		DALLAS	TX		12/16/2024	8.500	486,155		(6)				530,000	11/05/2024
100185405		BELL	CA		12/20/2024	6.625	486,171						860,000	10/30/2024
100136938		SAN MARCOS	CA		11/28/2023	7.124	486,179						718,000	10/19/2023
100147035		MONROE	WA		03/27/2024	8.000	486,252						680,000	10/16/2023
100134504		HOLLYWOOD	FL		10/30/2023	7.749	486,282						652,000	09/29/2023
100115202		HUNTINGTON	NY		07/17/2023	8.450	486,290						630,000	06/13/2023
100173306		SUNBURY	OH		10/30/2024	5.875	486,290						655,000	09/13/2024

SCHEDULE B - PART 1

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100180218		LAS VEGAS	NV		11/25/2024	7.625	486,315						600,000	09/06/2024
100179932		STATE COLLEGE	PA		11/25/2024	7.500	486,328		(18)				535,000	10/15/2024
100156117		HICKSVILLE	NY		06/18/2024	8.625	486,350						700,000	05/03/2024
100143739		NAPLES	FL		04/05/2024	8.875	486,353						565,000	02/26/2024
100120731		OZONE PARK	NY		08/25/2023	7.375	486,398						663,000	07/05/2023
100181368		PICO RIVERA	CA		12/06/2024	7.750	486,398		(39)				758,000	11/12/2024
100158325		UNITED KINGDOM	GBR		07/09/2024	3.640	486,443		12,590			(10,532)	525,000	02/22/2022
100174590		MANASSAS	VA		10/31/2024	7.375	486,450						655,000	01/31/2024
100133873		POMPANO BEACH	FL		10/24/2023	8.125	486,456						603,000	09/15/2023
100078689		RANCHO CUCAMONGA	CA		02/02/2022	3.625	486,458						653,500	11/22/2021
100102173		BLACKLICK	OH		04/14/2023	7.375	486,463						625,000	02/27/2023
100150059		TAMARAC	FL		06/14/2024	9.250	486,466						540,000	05/09/2024
100115892		FAIR OAKS	CA		07/20/2023	7.125	486,478						660,000	05/23/2023
100103722		COACHELLA	CA		05/08/2023	7.999	486,512		(23)				605,000	03/30/2023
100116111		(NORTH HOLLYWOOD AREA) LOS ANG	CA		07/20/2023	5.000	486,527						850,000	03/01/2024
100172996		HOUSTON	TX		10/25/2024	8.249	486,545		(75)				580,000	09/26/2024
100077904		KATWIJK	NLD		12/29/2021	3.200	486,572					(31,994)	626,524	12/01/2023
100169856		DECATUR	GA		09/30/2024	7.500	486,573						562,000	04/22/2024
100169675		CUMMING	GA		09/30/2024	7.625	486,583						600,000	06/17/2024
100155145		SANDY	UT		07/19/2024	7.500	486,583						1,650,000	01/04/2024
100087489		PLANTATION	FL		10/25/2022	5.875	486,592						1,100,000	06/21/2022
100174279		CRYSTAL BEACH	TX		10/31/2024	7.625	486,604						570,000	03/07/2024
100186211		HEMET	CA		12/27/2024	8.749	486,607		(4)				520,000	11/14/2024
100109283		SANTEE	CA		07/21/2023	7.500	486,621						813,000	06/05/2023
100164976		EDISON	NJ		08/28/2024	7.624	486,635						685,000	07/26/2024
100081476		SUGAR MOUNTAIN	NC		03/18/2022	3.374	486,642						717,000	01/27/2022
100133699		WINTER GARDEN	FL		10/23/2023	7.250	486,645						710,000	08/25/2023
100087442		FULSHEAR	TX		10/25/2022	5.875	486,664						663,000	04/28/2022
100159961		MIAMI	FL		08/16/2024	7.375	486,688						710,000	05/16/2024
100129468		TUJUNGA	CA		09/29/2023	7.625	486,699						700,000	07/07/2023
100149412		FOLSOM	CA		04/24/2024	7.375	486,714						642,000	03/02/2024
100143174		MILFORD	NH		02/16/2024	7.499	486,773						640,000	12/18/2023
100117128		GREAT NECK	NY		07/20/2023	5.125	486,779						985,000	03/01/2024
100185842		SANTA MARIA	CA		12/26/2024	7.875	486,783		(7)				595,000	12/09/2024
100128415		GARLAND	TX		09/15/2023	8.250	486,806						696,000	06/30/2023
100159469		BAYONNE	NJ		07/15/2024	7.375	486,822						690,000	05/21/2024
100149571		BELLEROSE	NY		04/26/2024	7.125	486,830						640,000	03/27/2024
100157770		MIDVALE	UT		08/01/2024	7.500	486,867		(1)				650,000	07/09/2024
100065830		AGOURA HILLS	CA		07/23/2021	3.762	486,905						1,225,000	07/09/2021
100115407		KISSIMMEE	FL		07/17/2023	7.499	486,922						782,000	06/16/2023
100018339		REDONDO BEACH	CA		06/27/2018	5.375	486,940						950,000	03/15/2018
100088307		BIRMINGHAM	AL		11/10/2022	8.499	486,948						585,000	09/22/2022
100109692		FRESNO	CA		06/15/2023	7.625	486,949						808,000	03/30/2023
100090968		LOS ANGELES	CA		01/31/2023	9.499	486,952						600,000	12/01/2022
100110094		GAINESVILLE	VA		06/23/2023	7.125	486,984						744,000	05/01/2023
100172560		TEMECULA	CA		10/23/2024	6.375	486,987		(36)				673,000	09/06/2024
100150754		SCOTTSDALE	AZ		05/07/2024	7.375	486,987						622,000	03/04/2024
100171223		BAKERSFIELD	CA		10/16/2024	8.375	486,999						591,000	08/09/2024
100117133		FOREST HILLS	NY		07/20/2023	4.250	487,014						1,100,000	03/01/2024
100172909		SAN BERNARDINO	CA		10/25/2024	6.750	487,031						595,000	09/26/2024
100161081		RIVIERA BEACH	FL		07/24/2024	7.990	487,045						700,000	05/31/2024
100172589		SEVIERVILLE	TN		10/23/2024	6.000	487,073						740,000	09/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163382		SHADY COVE	OR		09/27/2024	8.375	487,088						610,000	08/07/2024
100099947		SAN DIEGO	CA		03/28/2023	7.625	487,108						1,850,928	02/14/2023
100173023		HOUSTON	TX		10/25/2024	8.249	487,123		(77)				580,000	09/26/2024
100162074		BEND	OR		07/31/2024	7.500	487,153						596,000	05/24/2024
100172282		BOTHELL	WA		10/21/2024	6.375	487,177						690,000	08/29/2024
100173329		LEHI	UT		10/30/2024	6.875	487,185						620,000	09/12/2024
100148729		ROSWELL	GA		04/17/2024	8.125	487,187						610,000	10/19/2023
100156743		HESPERIA	CA		06/26/2024	7.999	487,191						605,000	06/11/2024
100185780		FAIRFIELD	CA		12/26/2024	8.375	487,193		(7)				585,000	11/12/2024
100137622		MARYSVILLE	WA		12/08/2023	7.875	487,195						655,000	09/18/2023
100076751		LONGMONT	CO		12/30/2021	4.250	487,199						625,000	11/24/2021
100142158		HENDERSON	NV		02/29/2024	7.875	487,227						707,000	01/25/2024
100080985		LOS ANGELES	CA		03/18/2022	3.750	487,254						755,000	01/19/2022
100164996		SAINT AUGUSTINE	FL		08/28/2024	7.124	487,332						640,000	07/31/2024
100172371		WEST SACRAMENTO	CA		10/23/2024	7.100	487,367						632,000	07/27/2024
100185318		ELK GROVE	CA		12/20/2024	7.625	487,394		(1)				607,000	10/28/2024
100147816		LA PUENTE	CA		04/08/2024	6.990	487,420						690,000	01/30/2024
100115026		FONTANA	CA		07/14/2023	6.990	487,432						665,000	05/04/2023
100156048		SCOTTSDALE	AZ		06/18/2024	7.750	487,480						600,000	03/18/2024
100084642		FONTANA	CA		08/02/2022	9.375	487,490						755,000	07/11/2022
100156251		WEIMAR	TX		06/20/2024	8.990	487,511						592,000	05/14/2024
100176591		COMPTON	CA		11/15/2024	8.874	487,557		(45)				520,000	08/21/2024
100152508		LEXINGTON	KY		05/17/2024	8.125	487,568						650,000	03/21/2024
100119368		INDIO	CA		07/31/2023	7.125	487,578						625,000	05/24/2023
100148438		YORKVILLE	IL		04/12/2024	8.125	487,609						605,000	02/09/2024
100119749		YONKERS	NY		08/08/2023	7.990	487,623						650,000	07/11/2023
100102145		FONTANA	CA		04/14/2023	9.499	487,625						554,000	02/24/2023
100128869		STATEN ISLAND	NY		09/21/2023	6.875	487,628						1,190,000	07/25/2023
100163888		VACAVILLE	CA		09/27/2024	6.750	487,645						700,000	08/29/2024
100137785		FORT WORTH	TX		12/08/2023	8.125	487,660						655,000	10/25/2023
100135434		DAYTON	TN		11/13/2023	7.625	487,686						655,000	09/22/2023
100176752		LAS VEGAS	NV		11/15/2024	7.250	487,716		(34)				597,000	05/02/2024
100172977		HOUSTON	TX		10/25/2024	7.625	487,737		(87)				637,000	10/08/2024
100179630		UNIVERSITY PLACE	WA		11/21/2024	7.500	487,789						635,000	08/29/2024
100134832		DAYTONA BEACH	FL		10/30/2023	9.000	487,812						650,000	10/02/2023
100159287		S JORDAN	UT		07/15/2024	7.500	487,813						765,000	05/24/2024
100173365		MUNDS PARK	AZ		10/30/2024	6.625	487,818						735,000	09/17/2024
100127611		GWYNN	VA		09/08/2023	7.125	487,829						657,000	07/21/2023
100120018		ESTES PARK	CO		08/11/2023	7.375	487,833						650,000	06/20/2023
100033828		DUBLIN	IRL		06/21/2019	4.400	487,844					(32,259)	822,868	11/30/2018
100149396		MARYSVILLE	WA		04/24/2024	6.999	487,859						660,000	02/28/2024
100114570		CLINTON	UT		06/29/2023	7.125	487,965						619,000	05/19/2023
100167009		BROOKLYN	NY		09/13/2024	6.625	487,976						1,500,000	01/30/2024
100185967		HIALEAH	FL		12/26/2024	7.999	487,981		(7)				630,000	11/26/2024
100136770		IRVINGTON	NJ		11/27/2023	8.300	488,007		4,436				695,000	10/20/2023
100100286		OCALA	FL		03/24/2023	7.125	488,034						670,000	02/08/2023
100133778		LOMPOC	CA		10/20/2023	8.125	488,090		(12)				660,000	09/27/2023
100153614		LOS ANGELES	CA		05/31/2024	7.375	488,096						1,000,000	04/24/2024
3320052929		CHARLOTTE	NC		05/25/2023	9.578	488,105						1,970,000	05/01/2023
100175711		FLAGLER BEACH	FL		11/12/2024	7.875	488,133		(49)				535,000	10/23/2024
100129796		FONTANA	CA		09/27/2023	8.999	488,160		(151)				585,875	08/28/2023
100119793		NEWARK	NJ		08/08/2023	7.747	488,179						645,000	06/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100185797		PALMDALE	CA		12/26/2024	6.875	488,193		(2)				600,000	11/02/2024
100160912		PEMBROKE PINES	FL		07/24/2024	7.624	488,216						600,000	06/13/2024
100161327		ASHBURN	VA		07/25/2024	7.875	488,217						768,000	06/10/2024
100160341		WESLEY CHAPEL	FL		09/06/2024	8.500	488,218						545,000	08/02/2024
100181208		CHUBBUCK	ID		12/06/2024	6.999	488,220		(8)				645,000	11/20/2024
100110693		CYPRESS	TX		08/11/2023	9.500	488,245						590,000	06/30/2023
100145830		DALLAS	TX		03/15/2024	8.000	488,289						700,000	02/02/2024
100164453		SOUTHPORT	NC		08/21/2024	7.125	488,297						696,000	07/08/2024
100174269		PANACEA	FL		10/31/2024	6.624	488,319						575,000	02/20/2024
100180797		CELESTE	TX		11/26/2024	6.990	488,321						670,000	10/29/2024
100150230		UNITED KINGDOM	GBR		04/29/2024	6.340	488,330					(1,638)	550,000	04/09/2024
100120935		KERMAN	CA		08/30/2023	7.625	488,372						620,000	07/07/2023
100186550		HENDERSON	NV		12/30/2024	7.000	488,399						575,000	10/15/2024
100186247		LAKE HAVASU CITY	AZ		12/27/2024	7.375	488,405		(5)				625,000	11/12/2024
100120929		BIG BEAR CITY	CA		08/30/2023	7.500	488,409						562,000	06/14/2023
100164034		SOMERSWORTH	NH		08/21/2024	7.750	488,438						600,000	06/11/2024
100144570		DENVER	CO		04/26/2024	7.875	488,439						615,000	03/19/2024
100186378		MONTGOMERY	TX		12/30/2024	7.375	488,444						608,000	11/20/2024
100185134		PANORAMA CITY	CA		12/20/2024	7.250	488,476		(5)				790,000	11/18/2024
100071974		VENTURA	CA		10/29/2021	4.999	488,479						770,000	09/28/2021
100161034		SUN CITY WEST	AZ		07/24/2024	7.625	488,501						655,000	05/18/2024
100158967		THE DALLES	OR		08/15/2024	7.625	488,501						800,000	07/19/2024
100174632		MIAMI	FL		10/31/2024	8.625	488,508						720,000	01/24/2024
100174245		SAN DIEGO	CA		10/31/2024	6.625	488,524						700,000	01/23/2024
100163822		CAPE CORAL	FL		09/27/2024	7.500	488,527						651,000	08/16/2024
100100258		JAMAICA	NY		03/17/2023	8.550	488,570						640,000	02/28/2023
100166074		ONSET	MA		09/09/2024	7.874	488,593						525,000	08/01/2024
100186470		PHOENIX	AZ		12/30/2024	5.990	488,595		2				675,000	09/30/2024
100138809		LAS VEGAS	NV		12/21/2023	8.125	488,684						640,000	10/24/2023
100165244		RIDGEFIELD	NJ		08/29/2024	8.250	488,687						645,000	08/07/2024
100156179		MELBOURNE	FL		06/20/2024	10.125	488,696						710,000	04/22/2024
100161159		CLOVIS	CA		07/24/2024	7.625	488,704						635,000	05/24/2024
100083259		LEMON GROVE	CA		05/10/2022	5.375	488,720						633,000	03/15/2022
100150655		PANAMA CITY BEACH	FL		05/06/2024	6.990	488,748						653,000	02/09/2024
100087275		SAINT CHARLES	MO		10/25/2022	5.500	488,760						710,000	02/11/2022
100152031		DENVER	CO		05/15/2024	10.750	488,767						605,000	04/25/2024
100161114		RIVERSIDE	WA		07/24/2024	7.990	488,800						600,000	06/07/2024
100120772		SAN ANTONIO	FL		08/25/2023	8.250	488,808						623,000	06/30/2023
100107895		KIRKWOOD	CA		06/29/2023	7.375	488,855						690,000	05/24/2023
100043839		PLACERVILLE	CA		08/19/2020	6.000	488,861						551,000	12/04/2019
100140447		WEST ORANGE	NJ		01/18/2024	8.124	488,875						640,000	11/22/2023
100164447		WYLIE	TX		08/21/2024	7.375	488,946						691,000	06/18/2024
100160209		WASHINGTON	UT		07/18/2024	6.125	488,954						565,000	04/26/2024
100175030		PORTLAND	OR		11/05/2024	6.499	488,972		5				750,000	10/16/2024
100168523		NAPLES	FL		09/25/2024	7.375	488,989						635,000	07/31/2024
100088281		CHICAGO	IL		10/17/2022	7.692	488,994		67				685,000	09/23/2022
100078422		SIMPSONVILLE	SC		02/10/2022	6.375	489,019		(107)				530,000	01/28/2022
100011869		BROOKLYN	NY		03/08/2017	3.250	489,024						1,144,750	09/03/2016
100077992		PROVO	UT		01/06/2022	5.375	489,025						606,000	12/22/2021
100162028		SHAKOPEE	MN		07/31/2024	9.000	489,036						528,000	06/03/2024
100176190		ARVADA	CO		12/20/2024	7.125	489,042		(10)				595,000	11/20/2024
100139860		UNITED KINGDOM	GBR		12/28/2023	8.090	489,043					(8,632)	550,000	12/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100076831		ARVADA	CO		12/27/2021	4.487	489,050						730,000	12/06/2021
100162882		SENECA	SC		08/12/2024	7.250	489,050						645,000	06/24/2024
100108935		GLENWOOD SPRINGS	CO		05/31/2023	7.875	489,051						640,000	04/27/2023
100138743		VACAVILLE	CA		02/02/2024	8.375	489,066						640,000	12/19/2023
100115834		NORTH MYRTLE BEACH	SC		07/20/2023	7.625	489,102						660,000	05/18/2023
100134482		ENCINO	CA		10/30/2023	7.874	489,148						1,145,000	09/25/2023
100159453		ST PETE BEACH	FL		07/15/2024	8.000	489,151						598,000	05/30/2024
100165655		PALM BAY	FL		10/04/2024	7.375	489,162						599,000	09/04/2024
100174707		SAN DIEGO	CA		10/31/2024	7.000	489,172						850,000	02/20/2024
100150009		YUBA CITY	CA		06/07/2024	8.875	489,197						620,000	05/22/2024
100145489		UNITED KINGDOM	GBR		03/12/2024	3.440	489,208		22,124				499,993	03/30/2020
100181282		LAS VEGAS	NV		12/06/2024	7.375	489,222		(17)				640,000	11/15/2024
100162744		LEANDER	TX		08/12/2024	6.990	489,227						680,000	06/07/2024
100081994		DEN HAAG	NLD		03/30/2022	3.350	489,265						630,000	06/30/2024
100175896		MANTECA	CA		11/14/2024	6.125	489,312		7				720,000	10/05/2024
100162252		WESTMINSTER	CO		09/06/2024	7.500	489,315						600,000	07/31/2024
100078035		ANKENY	IA		01/12/2022	4.462	489,340						635,000	12/29/2021
100171484		VIENNA	VA		10/16/2024	6.490	489,343						640,000	08/30/2024
100159725		SEATTLE	WA		08/23/2024	6.875	489,345						963,000	07/17/2024
100149461		POMPANO BEACH	FL		04/24/2024	7.625	489,348						600,000	03/06/2024
100088100		PORTLAND	OR		10/25/2022	8.000	489,393						695,000	09/28/2022
100153265		RODANTHE	NC		05/30/2024	7.125	489,412						700,000	04/11/2024
100165609		FAYETTEVILLE	GA		10/04/2024	8.375	489,415						630,000	09/10/2024
100117480		CENTEREACH	NY		07/20/2023	7.375	489,436		621				700,000	03/01/2024
100119260		ANCHORAGE	AK		07/31/2023	7.625	489,451						660,000	05/30/2023
100146636		CHENEY	WA		03/20/2024	7.250	489,471						1,255,000	02/12/2024
100185975		OXNARD	CA		12/26/2024	8.875	489,481		(7)				600,000	12/10/2024
100150048		MIAMI	FL		06/07/2024	8.125	489,493						630,000	04/26/2024
100171187		SILVER SPRING	MD		11/22/2024	8.375	489,519		(23)				580,000	10/11/2024
100153012		CYPRESS	TX		06/27/2024	9.500	489,553						575,000	05/30/2024
100139051		BOERNE	TX		12/28/2023	9.874	489,558						640,000	11/28/2023
100103877		LINDENHURST	NY		05/10/2023	7.990	489,560						640,000	04/20/2023
100109113		GARFIELD	NJ		06/05/2023	8.500	489,570						610,000	04/03/2023
100089223		LA PUENTE	CA		01/26/2023	7.125	489,586						1,000,000	10/22/2022
100138900		LA PALMA	CA		12/21/2023	8.500	489,708						640,000	11/06/2023
100140361		ROSEVILLE	CA		01/18/2024	8.375	489,716						675,000	11/14/2023
100169317		JACKSON	NJ		09/27/2024	7.625	489,739						650,000	07/22/2024
100167127		HENDERSON	NV		09/13/2024	7.500	489,746						610,000	06/17/2024
100154662		SPRINGFIELD	VA		07/19/2024	7.125	489,752						1,260,000	01/22/2024
3310081981		BROOKLYN	NY		08/19/2024	8.925	489,753						2,750,000	07/25/2024
100100806		NORTH POTOMAC	MD		04/28/2023	6.625	489,760						580,000	11/19/2021
100115332		MIAMI	FL		07/17/2023	6.999	489,800						671,000	04/27/2023
100159002		RIO LINDA	CA		08/15/2024	8.875	489,802						550,000	07/10/2024
100128915		TALLAHASSEE	FL		09/21/2023	8.625	489,802						600,000	08/04/2023
100178365		UPLAND	CA		11/20/2024	6.990	489,829		(16)				750,000	10/23/2024
100160202		SAINT JOHNS	FL		07/18/2024	6.250	489,878						580,000	05/10/2024
100174628		MIAMI	FL		10/31/2024	8.625	489,896						720,000	01/24/2024
100120105		JERSEY CITY	NJ		08/11/2023	7.625	489,911						650,000	06/16/2023
100137868		NEW EGYPT	NJ		12/08/2023	7.990	489,934						701,100	10/20/2023
100134777		LUTZ	FL		10/30/2023	7.750	489,950		4,275				708,000	09/25/2023
100181287		LAS VEGAS	NV		12/06/2024	7.375	489,997		(18)				640,000	11/15/2024
100134309		LYNN	MA		10/27/2023	7.625	489,998						705,000	08/21/2023

SCHEDULE B - PART 1

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100175062		LA PUENTE	CA		11/05/2024	7.999	490,029		(32)				605,000	10/14/2024
100126786		TUCSON	AZ		08/30/2023	5.350	490,042						600,000	08/30/2023
100140505		RANCHO MISSION VIEJO	CA		01/19/2024	6.990	490,053						800,000	11/20/2023
100119941		ATLANTA	GA		08/10/2023	7.999	490,055						658,000	06/12/2023
3310080643		LOS ANGELES	CA		09/26/2024	8.498	490,092						4,230,000	08/16/2024
100025941		LOS ANGELES	CA		09/20/2018	4.000	490,100						779,000	04/30/2018
100114601		CHINO	CA		06/29/2023	7.250	490,105						1,010,000	05/15/2023
100163999		LOCUST HILL	VA		08/21/2024	7.250	490,113						985,000	06/27/2024
100087147		TYLER	TX		10/25/2022	5.999	490,143						735,000	10/22/2021
100087337		STATEN ISLAND	NY		10/25/2022	5.375	490,156						660,000	02/07/2022
100136279		BRUNSWICK	ME		11/20/2023	8.125	490,176						660,000	09/01/2023
100173986		MOGAHEYSVILLE	VA		10/31/2024	7.750	490,176						606,000	08/15/2024
100160492		RIALTO	CA		07/19/2024	9.375	490,196						525,000	06/28/2024
100108247		WALDORF	MD		05/24/2023	7.750	490,198						639,265	05/05/2023
100110394		SARASOTA	FL		06/30/2023	7.125	490,201						755,000	04/17/2023
100168710		HARTWELL	GA		09/25/2024	8.249	490,221		(464)				614,000	08/27/2024
100145505		UNITED KINGDOM	GBR		03/12/2024	9.500	490,233		12,806			(10,767)	600,024	07/22/2019
100161769		NEWARK	NJ		07/31/2024	7.350	490,247						740,000	06/17/2024
100155966		CLIFTON	NJ		06/18/2024	8.625	490,249						650,000	05/01/2024
100181223		FONTANA	CA		12/06/2024	6.999	490,255						749,900	11/14/2024
100172644		NEWARK	NJ		10/24/2024	8.125	490,260						670,000	09/20/2024
100099741		IRVINGTON	NJ		02/28/2023	7.850	490,286						650,000	02/06/2023
100082933		MIAMI	FL		05/17/2022	6.500	490,294						580,000	04/08/2022
100165883		RANCHO PALOS VERDES	CA		08/30/2024	7.875	490,314						600,000	07/23/2024
100178284		MANSFIELD	TX		11/19/2024	6.750	490,314		(26)				600,000	11/01/2024
100115987		AUSTIN	TX		07/20/2023	7.125	490,316						660,000	05/30/2023
100082620		TEMECULA	CA		04/14/2022	5.375	490,366						630,000	03/14/2022
100146845		LITTLE ELM	TX		03/21/2024	9.125	490,376						565,000	01/29/2024
100138184		CENTENNIAL	CO		12/14/2023	8.875	490,401						680,000	10/23/2023
100091965		BURIEN	WA		02/07/2023	8.750	490,404						610,000	11/10/2022
100117961		SAN LORENZO	CA		07/20/2023	4.750	490,450						980,000	03/01/2024
100138886		GLENDALE	AZ		12/21/2023	8.500	490,458						645,000	10/30/2023
100102400		MURRIETA	CA		06/07/2023	6.625	490,478						660,000	08/23/2022
100133823		ORLANDO	FL		10/20/2023	10.499	490,487						590,000	09/29/2023
100116946		LOS ANGELES	CA		07/20/2023	4.625	490,497						2,000,000	03/01/2024
100176626		NORTH MIAMI	FL		11/15/2024	9.124	490,561		(52)				570,000	08/27/2024
100172183		DENVER	CO		10/17/2024	7.499	490,570						560,000	09/25/2024
100134935		HONOLULU	HI		10/30/2023	8.000	490,585						1,170,000	10/10/2023
100180032		BLACK MOUNTAIN	NC		11/25/2024	6.625	490,665		(7)				671,500	09/26/2024
100147664		HENDERSON	NV		04/04/2024	8.999	490,671						585,000	03/12/2024
100091691		NAPLES	FL		03/24/2023	7.625	490,697						635,000	02/01/2023
100142609		BRADENTON	FL		02/08/2024	7.624	490,765						691,000	12/11/2023
100164440		ATLANTIC HIGHLANDS	NJ		08/21/2024	6.875	490,776						655,000	07/08/2024
100159927		MIAMI	FL		08/16/2024	7.875	490,794						639,000	04/25/2024
100141281		SANTA ANA	CA		01/30/2024	9.000	490,816						640,000	12/12/2023
100110233		KILL DEVIL HILLS	NC		06/30/2023	6.999	490,878						687,000	05/11/2023
100171802		FOLSOM	CA		10/17/2024	6.625	490,884						670,000	09/09/2024
100109075		SARASOTA	FL		06/05/2023	7.875	490,904						680,000	05/04/2023
100143726		SCOTTSDALE	AZ		02/26/2024	8.125	490,911		(120)				1,120,000	01/08/2024
3340084151		SEAFORD	NY		10/31/2024	8.965	490,970						1,820,000	08/23/2024
100154814		ANAHOLA	HI		07/19/2024	7.625	490,982						1,360,000	02/29/2024
100164372		WHITEFISH	MT		08/21/2024	7.125	490,984						646,000	06/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186414		SAN PEDRO	CA		12/30/2024	7.625	491,004		(1)				650,000	10/30/2024
100081180		MIRAMAR BEACH	FL		03/18/2022	3.625	491,013						710,000	12/01/2021
100164957		HILO	HI		08/28/2024	7.490	491,027						610,000	07/16/2024
100136248		HOLLY RIDGE	NC		11/20/2023	7.990	491,043						720,000	09/25/2023
3340067646		BOSTON	MA		03/07/2024	9.054	491,043						2,660,000	01/23/2024
3320043637		JOSHUA TREE	CA		01/30/2023	8.624	491,052						2,350,000	10/27/2022
100119673		NEWARK	NJ		08/08/2023	7.919	491,068						615,000	07/13/2023
100158857		PORTOLA	CA		07/12/2024	8.125	491,111						647,000	05/07/2024
100161922		RICHMOND	CA		07/31/2024	7.999	491,119						660,000	07/08/2024
100090995		MISSOURI CITY	TX		01/31/2023	10.499	491,126						611,000	12/12/2022
100159492		ENGLEWOOD	CO		07/15/2024	7.375	491,126						700,000	05/22/2024
100165048		PEMBROKE PINES	FL		08/28/2024	7.125	491,134						830,000	07/26/2024
100079497		FORT WALTON BEACH	FL		04/25/2022	4.000	491,144						885,000	01/10/2022
100154837		SAN DIEGO	CA		07/19/2024	6.500	491,155						2,900,000	02/09/2024
100115619		MAYVIEW	MO		07/19/2023	8.499	491,171						615,000	06/20/2023
100185884		PASADENA	MD		12/26/2024	7.750	491,231		(5)				610,000	12/03/2024
100154768		LOXLEY	AL		07/19/2024	9.000	491,245						595,000	12/20/2023
100171678		TRACY	CA		10/16/2024	6.625	491,283						650,000	08/27/2024
100076636		BIG BEAR CITY	CA		12/16/2021	6.750	491,284						550,000	11/24/2021
100143797		LONGWOOD	FL		02/28/2024	7.750	491,285						1,400,000	01/26/2024
100170896		SALINAS	CA		10/11/2024	7.750	491,309						770,000	08/01/2024
100161150		TEMPE	AZ		07/24/2024	7.625	491,332						645,000	06/07/2024
100144797		UNITED KINGDOM	GBR		03/12/2024	3.550	491,343		22,086			(10,755)	499,993	03/20/2020
100185315		ATLANTA	GA		12/20/2024	6.624	491,356		4				665,000	09/30/2024
100173142		ARVADA	CO		10/30/2024	6.875	491,368						650,000	09/27/2024
100162051		LINCOLN	CA		07/31/2024	7.625	491,374						757,000	06/21/2024
100129667		CHANDLER	AZ		09/29/2023	7.625	491,386						650,000	08/08/2023
100089286		PALM DESERT	CA		01/26/2023	8.250	491,421						700,000	10/18/2022
100065726		EVERETT	WA		07/28/2021	3.499	491,439						850,000	06/15/2021
100167056		NEW BUFFALO	MI		09/13/2024	8.125	491,450						609,000	06/17/2024
100144997		UNITED KINGDOM	GBR		03/12/2024	3.640	491,464					(10,794)	499,993	11/27/2019
100144985		UNITED KINGDOM	GBR		03/12/2024	3.590	491,489					(10,795)	499,993	11/29/2019
100080526		BELL GARDENS	CA		03/30/2022	4.250	491,497						650,000	12/03/2021
100155046		COLVILLE	WA		07/19/2024	8.250	491,504						615,000	09/28/2023
100120799		GARNER	NC		08/25/2023	7.990	491,529						591,000	06/22/2023
100150880		MIAMI	FL		05/08/2024	7.500	491,542						650,000	03/06/2024
100139949		BROCKTON	MA		01/09/2024	7.999	491,567						663,700	11/30/2023
100146995		OCEAN CITY	MD		03/27/2024	7.875	491,584						640,000	08/25/2023
100102719		CHINO	CA		06/22/2023	7.375	491,605		5,394				630,000	08/31/2022
100119301		SAN FERNANDO	CA		07/31/2023	6.990	491,613						708,000	05/18/2023
100088884		GILBERT	AZ		11/15/2022	7.750	491,617						720,000	10/19/2022
3340076550		HOLLIS	NY		05/23/2024	9.336	491,622						2,390,000	05/01/2024
100139727		UNITED KINGDOM	GBR		12/18/2023	6.740	491,623					(8,664)	510,000	07/20/2023
100126299		IRVINGTON	NJ		08/30/2023	8.038	491,641						650,000	07/28/2023
100151397		SEATTLE	WA		05/10/2024	7.125	491,646						700,000	03/22/2024
100139624		HAYWARD	CA		12/28/2023	8.875	491,650						555,000	10/12/2023
100078246		PHOENIX	AZ		02/10/2022	5.625	491,657						600,000	01/10/2022
100045904		CERRITOS	CA		11/25/2020	2.000	491,678						653,600	08/05/2020
100158861		LAKEWOOD	PA		07/12/2024	7.625	491,739						665,000	05/15/2024
100110353		WEST PALM BEACH	FL		06/30/2023	7.625	491,770						665,000	04/21/2023
100179468		BOTHELL	WA		11/21/2024	6.125	491,771						737,000	08/29/2024
100128879		BRICK TOWNSHIP	NJ		09/21/2023	8.625	491,776						600,000	07/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100186453		TEMPE	AZ		12/30/2024	6.624	491,783						700,000	11/04/2024
100100585		TAVERNIER	FL		04/27/2023	8.000	491,812						1,775,000	03/03/2023
100119239		LEES SUMMIT	MO		07/31/2023	7.625	491,824						700,000	05/28/2023
100114710		LONG BEACH	CA		06/29/2023	7.375	491,827						642,000	05/24/2023
100179928		ROSWELL	GA		11/25/2024	6.624	491,829						600,000	10/07/2024
100170012		HENDERSON	NV		11/08/2024	6.500	491,839						1,290,000	10/10/2024
100079812		CLOVIS	CA		04/08/2022	4.500	491,847						1,160,000	01/13/2022
100113907		ALDIE	VA		06/29/2023	7.875	491,850						1,200,000	05/16/2022
100082360		SCOTTSDALE	AZ		04/14/2022	5.500	491,867						900,000	04/01/2022
100144564		PASO ROBLES	CA		04/26/2024	8.000	491,911						589,000	04/15/2024
100157902		OCEAN CITY	MD		07/09/2024	8.125	491,911						576,000	04/19/2024
100140800		MERCED	CA		03/06/2024	8.750	491,913						594,000	11/30/2023
3310061904		MONROE	NY		12/22/2023	8.491	491,913						3,400,000	09/06/2023
100133864		SPRING VALLEY	CA		10/20/2023	7.250	491,927						830,000	09/29/2023
100155215		LODI	NJ		07/19/2024	7.875	491,930						600,000	09/28/2023
100168230		POMPANO BEACH	FL		09/20/2024	7.375	491,948		(30)				700,000	04/26/2024
100179539		DENVER	CO		11/21/2024	6.625	491,961		(12)				651,000	09/12/2024
100158935		KILLEN	AL		07/12/2024	7.625	491,968						659,000	05/22/2024
100120237		SACRAMENTO	CA		08/18/2023	7.990	492,015						625,000	06/16/2023
100185991		LOUISVILLE	KY		12/26/2024	7.999	492,035		(7)				605,000	12/06/2024
100108153		MORENO VALLEY	CA		05/24/2023	9.750	492,043						560,000	03/28/2023
100173049		FONTANA	CA		10/25/2024	7.375	492,046		(872)				640,000	09/05/2024
100170360		TULSA	OK		10/08/2024	6.875	492,051						675,000	08/15/2024
100133737		PANAMA CITY BEACH	FL		10/23/2023	7.125	492,076						670,000	08/22/2023
100148261		EL SEGUNDO	CA		04/12/2024	8.125	492,077						610,000	02/14/2024
100065510		NAPA	CA		07/28/2021	4.500	492,093						725,000	06/05/2021
100138803		CANYON LAKE	TX		12/21/2023	7.990	492,102						674,000	10/04/2023
100081888		SAN DIEGO	CA		03/31/2022	3.750	492,169						912,000	03/07/2022
100108005		CHULA VISTA	CA		05/25/2023	6.125	492,183						675,000	02/24/2023
100116764		FRESH MEADOWS	NY		07/20/2023	3.500	492,234						1,300,000	03/01/2024
100184405		TACOMA	WA		12/17/2024	8.000	492,235		(10)				640,000	11/06/2024
100120985		LAKE HAVASU CITY	AZ		08/30/2023	7.500	492,308						570,000	07/05/2023
100179561		FERNANDINA BEACH	FL		11/21/2024	6.875	492,319						650,000	09/24/2024
100156197		CAPE CORAL	FL		06/20/2024	7.990	492,321						600,000	04/16/2024
100031587		SAN JOSE	CA		03/29/2019	3.125	492,324						725,000	12/08/2018
100172216		CENTERVILLE	MA		10/17/2024	7.125	492,378						668,500	09/19/2024
100129467		SCOTTSDALE	AZ		09/29/2023	6.625	492,381						708,000	07/03/2023
100014365		PLYMOUTH	MN		09/27/2017	5.000	492,397						680,000	06/09/2020
100164205		SOUTH GATE	CA		08/21/2024	7.750	492,402						630,000	07/30/2024
100149668		RIDGEWOOD	NJ		04/26/2024	6.625	492,407						990,000	03/22/2024
100129521		LOS ANGELES	CA		09/29/2023	7.500	492,431						1,945,000	06/26/2023
100172829		NORTH LAS VEGAS	NV		12/06/2024	7.250	492,439		(22)				595,000	11/06/2024
100089250		STOCKTON	CA		01/26/2023	7.999	492,451						625,000	10/28/2022
100162778		FONTANA AREA	CA		08/12/2024	8.125	492,485						566,500	06/10/2024
100115290		ELIZABETH	NJ		07/17/2023	8.895	492,493		2,754				672,000	06/06/2023
100119781		NEWARK	NJ		08/08/2023	7.747	492,504						640,000	06/26/2023
100078482		STATEN ISLAND	NY		02/02/2022	5.398	492,505						680,000	01/20/2022
100116201		BEVERLY HILLS	CA		07/20/2023	3.625	492,506						1,200,000	03/01/2024
100147639		RICHMOND	CA		04/04/2024	9.499	492,528						600,000	03/06/2024
100137791		KAILUA KONA	HI		12/08/2023	7.499	492,550						660,000	10/06/2023
100116809		LAWNDALE	CA		07/20/2023	4.750	492,605						891,000	03/01/2024
100184955		FORT LAUDERDALE	FL		12/19/2024	7.874	492,642		(12)				595,000	11/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100181959		LOS ANGELES	CA		12/12/2024	5.375	492,648		61				750,000	10/04/2024
100053774		HIALEAH	FL		03/23/2021	4.625	492,650						485,000	01/03/2021
100076735		SAN PEDRO	CA		12/30/2021	3.500	492,654		(35)				960,000	11/29/2021
100057631		KIRKLAND	WA		06/30/2021	4.000	492,662						682,000	04/14/2021
100137452		HOLLYWOOD	FL		01/11/2024	8.125	492,665						781,000	12/08/2023
100152591		BOCA RATON	FL		05/17/2024	7.625	492,672						700,000	02/16/2024
100176020		MIAMI	FL		12/20/2024	7.125	492,672		(4)				1,200,000	11/27/2024
100166213		CENTREVILLE	VA		09/09/2024	7.125	492,675						647,000	07/15/2024
100175232		LEWES	DE		11/05/2024	6.990	492,676						650,000	08/27/2024
100143302		DALLAS	TX		02/16/2024	6.375	492,678						665,000	12/28/2023
100147377		PHOENIX	AZ		05/08/2024	7.500	492,685						610,000	03/26/2024
100128187		MILFORD	DE		09/18/2023	7.125	492,686						620,000	07/18/2023
100110144		LEONARD	TX		06/29/2023	9.000	492,730						560,000	05/23/2023
100181957		BOCA RATON	FL		12/12/2024	6.124	492,789		25				724,000	10/11/2024
100137836		FONTANA	CA		12/08/2023	8.750	492,789						615,000	10/27/2023
100150110		MONTGOMERY	TX		06/14/2024	8.625	492,822						600,000	04/24/2024
100068117		SAN DIEGO	CA		08/25/2021	3.499	492,828						750,000	07/21/2021
100179954		SEMINOLE	FL		11/25/2024	7.125	492,844		(15)				540,000	10/07/2024
100165249		COMMERCE CITY	CO		08/29/2024	7.750	492,906		4				619,000	08/09/2024
100148272		BRIGANTINE	NJ		04/12/2024	7.500	492,919						660,000	02/28/2024
100173338		BEACH HAVEN	NJ		10/30/2024	7.375	492,950						640,000	09/16/2024
100102441		NORTH BILLERICA	MA		06/07/2023	8.750	492,972						621,000	09/19/2022
100088855		PEORIA	AZ		11/15/2022	7.125	492,977						1,085,000	10/21/2022
100143019		WARWICK	NY		02/12/2024	8.374	492,989						650,000	12/22/2023
100087681		SARASOTA	FL		09/29/2022	6.500	492,996						1,150,000	08/15/2022
100091406		OCEAN CITY	MD		02/22/2023	7.625	493,018						593,000	11/21/2022
100151642		COLUMBUS	OH		05/10/2024	7.625	493,062						646,000	03/26/2024
100102630		CORAL SPRINGS	FL		06/22/2023	8.750	493,065						600,000	11/10/2022
100087051		HUNTINGTON PARK	CA		11/04/2022	9.000	493,066						670,000	09/23/2022
100120447		FAIRFIELD	CA		08/18/2023	7.250	493,069						715,000	07/06/2023
100090921		ANAHEIM	CA		01/31/2023	7.375	493,076						675,000	10/25/2022
100164439		NASHVILLE	TN		08/21/2024	7.000	493,082						650,000	06/27/2024
100180329		WEST SACRAMENTO	CA		11/25/2024	6.625	493,115						761,500	09/26/2024
100137117		NASHVILLE	TN		11/28/2023	8.875	493,124						610,000	10/13/2023
100139533		HOUSTON	TX		12/28/2023	9.875	493,148						595,000	12/06/2023
100144308		PHILADELPHIA	PA		03/07/2024	7.874	493,194						810,000	01/29/2024
100175218		NATIONAL CITY	CA		11/05/2024	6.500	493,195						995,000	08/26/2024
100087306		MIAMI	FL		10/25/2022	5.125	493,199						835,000	05/06/2022
100167932		LOS ANGELES	CA		09/20/2024	6.499	493,227						845,000	06/13/2024
100182516		SAN DIEGO	CA		12/12/2024	7.500	493,228		(21)				770,000	10/28/2024
100181509		ROANOKE	TX		12/06/2024	8.250	493,258		(43)				625,000	11/04/2024
100143333		FOLSOM	CA		02/16/2024	6.875	493,283						640,000	12/21/2023
100145862		JACKSON	NJ		03/15/2024	8.375	493,294						720,000	02/09/2024
100158178		UNITED KINGDOM	GBR		07/09/2024	3.440	493,341		13,190			(10,681)	530,000	07/27/2021
100044003		SUNNYVALE	CA		08/19/2020	8.250	493,346						990,000	09/06/2019
100144052		ANDOVER	MN		03/07/2024	7.500	493,351						655,000	01/10/2024
100071812		PICO RIVERA	CA		10/14/2021	4.875	493,353						630,000	08/30/2021
100170287		SHAVER LAKE	CA		10/08/2024	7.500	493,359						950,000	08/13/2024
100127685		ORLANDO	FL		09/08/2023	8.124	493,384						651,000	08/07/2023
100108053		CHULA VISTA	CA		05/25/2023	5.625	493,387						690,000	04/01/2023
100014625		GILROY	CA		09/27/2017	5.250	493,399						1,187,500	07/29/2017
100132359		SPANISH FORK	UT		11/03/2023	7.250	493,413						600,000	07/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091459		MONTEREY PARK	CA		01/20/2023	8.875	493,421						975,000	12/16/2022
100158934		LA QUINTA	CA		07/12/2024	7.625	493,440						765,000	05/14/2024
100147289		CHICAGO	IL		03/28/2024	9.190	493,446						680,000	02/08/2024
100135208		HAMPSTEAD	NC		11/08/2023	8.000	493,458						658,000	09/13/2023
100135364		HARWICH	MA		11/13/2023	7.500	493,478						600,000	09/01/2023
100176072		LILBURN	GA		12/20/2024	7.875	493,483		(17)				587,500	11/07/2024
100171143		LAS VEGAS	NV		11/22/2024	7.250	493,492		(50)				600,000	10/15/2024
100115299		CORONA	CA		07/17/2023	7.499	493,495						635,000	04/07/2023
100182617		HOLLYWOOD	FL		12/12/2024	6.625	493,577		(5)				709,000	10/25/2024
100141291		IRVINE	CA		01/30/2024	8.250	493,586						700,000	12/18/2023
100160344		PATTERSON	CA		09/06/2024	7.250	493,620						601,000	07/30/2024
100158478		LA QUINTA	CA		07/10/2024	8.875	493,625						610,000	04/16/2024
3340070411		OAKLAND	CA		04/05/2024	9.148	493,630						2,050,000	02/15/2024
100054415		ARLINGTON HEIGHTS	IL		03/23/2021	4.250	493,636						496,000	01/07/2023
100101188		LAURELTON	NY		04/28/2023	4.785	493,638						977,000	03/28/2022
100141670		CHICAGO	IL		01/30/2024	8.999	493,664						630,000	01/05/2024
100168005		RICHMOND	CA		09/20/2024	7.999	493,687						650,000	08/21/2024
100163919		ELK GROVE	CA		10/04/2024	7.625	493,700						750,000	08/16/2024
100101916		KISSIMMEE	FL		04/14/2023	8.125	493,752						945,000	02/07/2023
100071916		LEANDER	TX		11/19/2021	4.875	493,755		(581)				545,000	10/12/2021
100157944		SUPERIOR	CO		07/09/2024	8.125	493,760						545,000	04/29/2024
100148514		LOXAHATCHEE	FL		04/12/2024	6.625	493,787						672,000	02/05/2024
100173701		SANGER	CA		10/30/2024	7.000	493,802						644,000	09/19/2024
100081109		TAMPA	FL		03/18/2022	3.375	493,807						725,000	12/22/2021
100158324		UNITED KINGDOM	GBR		07/09/2024	3.190	493,815		13,605			(10,691)	535,000	03/10/2022
100158809		PORTLAND	OR		07/10/2024	7.625	493,846						660,000	05/09/2024
100143767		PHOENIX	AZ		04/05/2024	7.500	493,852						843,000	02/26/2024
100176090		WILTON	CT		12/20/2024	7.500	493,895		(10)				600,000	11/20/2024
100144413		PROVO	UT		03/07/2024	7.125	493,929						690,000	01/12/2024
100167771		NANUET	NY		09/19/2024	9.250	493,995						538,000	08/29/2024
100129606		FOLSOM	CA		09/29/2023	6.500	494,069						685,000	07/26/2023
100134659		PUYALLUP	WA		10/30/2023	7.875	494,082						655,000	09/15/2023
100144690		UNITED KINGDOM	GBR		03/12/2024	3.390	494,113		23,056			(10,728)	500,000	02/14/2020
100161459		MARIETTA	GA		07/30/2024	7.490	494,132						650,000	05/13/2024
100135288		GATLINBURG	TN		11/13/2023	8.125	494,180						644,000	10/06/2023
100157992		COVINA	CA		07/09/2024	7.000	494,181						836,000	05/14/2024
100079927		PALM BEACH GARDENS	FL		04/25/2022	3.999	494,197						1,160,000	01/31/2022
100119969		BOISE	ID		08/11/2023	6.999	494,198						668,000	07/05/2023
100099942		DALLAS	TX		03/28/2023	7.750	494,211						835,000	02/27/2023
100099708		LATHROP	CA		02/28/2023	7.500	494,230						633,000	01/13/2023
100157780		WILLIAMSTOWN	NJ		08/01/2024	8.375	494,237						572,000	06/24/2024
100168238		GRASS VALLEY	CA		09/20/2024	7.875	494,248		(50)				617,000	04/08/2024
100149300		AUSTIN	TX		04/24/2024	6.999	494,256						721,000	03/15/2024
100076836		MIAMI	FL		12/27/2021	5.075	494,260						685,000	12/10/2021
100130236		LYNWOOD	CA		09/28/2023	8.875	494,273						655,000	08/09/2023
100162980		LAS VEGAS	NV		08/12/2024	6.990	494,276						700,000	06/18/2024
100100644		COLTON	CA		03/28/2023	8.375	494,280						640,000	02/22/2023
100129640		ONTARIO	CA		09/29/2023	6.875	494,283						668,000	07/31/2023
100089957		MAYWOOD	CA		01/26/2023	9.500	494,297						690,000	11/22/2022
100116154		SAN LORENZO	CA		07/20/2023	5.375	494,341						900,000	03/01/2024
100159396		CHANDLER	AZ		07/15/2024	5.625	494,371						648,000	05/15/2024
100136273		PHILADELPHIA	PA		11/20/2023	7.625	494,376						685,000	09/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116766		BROOKLYN	NY		07/20/2023	4.000	494,404						1,000,000	03/01/2024
100180262		ONTARIO	CA		11/25/2024	6.500	494,427						700,000	09/25/2024
100155177		ATLANTA	GA		07/19/2024	9.875	494,498						545,000	03/27/2023
100128708		GLEN ROCK	NJ		09/21/2023	8.374	494,500						713,000	08/23/2023
100173409		YUCAIPA	CA		10/29/2024	8.375	494,522						525,000	09/25/2024
100109307		LAKEWOOD	WA		06/12/2023	6.500	494,537						715,000	04/21/2023
100151373		GRAND LAKE	CO		05/10/2024	7.125	494,539						654,000	03/15/2024
100143353		QUINCY	MA		02/16/2024	8.499	494,542						775,000	01/26/2024
100165492		TUCSON	AZ		08/29/2024	7.500	494,546						650,000	07/01/2024
100091303		WILMINGTON	CA		01/31/2023	8.999	494,582		(56)				650,000	12/28/2022
100116099		WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023	4.750	494,592						1,650,000	03/01/2024
100135615		FT LAUDERDALE	FL		11/09/2023	9.125	494,598						610,000	09/21/2023
100120313		CORAL GABLES	FL		08/18/2023	7.625	494,651						700,000	06/28/2023
100156805		MIAMI	FL		06/27/2024	9.250	494,665						850,000	06/07/2024
100120429		DALLAS	TX		08/18/2023	7.875	494,714						690,000	07/05/2023
100163276		SCOTTSDALE	AZ		08/13/2024	7.625	494,777						632,000	07/08/2024
100065740		LAWNDALE	CA		07/28/2021	3.490	494,799						864,000	06/18/2021
100166413		HOUSTON	TX		10/31/2024	7.500	494,825						600,000	09/11/2024
100101950		CONROE	TX		04/14/2023	9.750	494,826						592,000	02/14/2023
100150824		MIAMI	FL		05/08/2024	7.500	494,899						611,000	03/29/2024
100031688		SANTA ROSA	CA		03/29/2019	3.000	494,906						750,000	12/08/2018
100129830		GATLINBURG	TN		09/27/2023	8.375	494,907						611,000	09/10/2023
100146596		MESA	AZ		03/20/2024	7.374	494,957						630,000	02/29/2024
100159404		GAINESVILLE	FL		07/15/2024	8.125	494,961						656,000	05/13/2024
100100867		GARDENA	CA		04/28/2023	5.875	494,988						709,000	12/21/2021
100076649		LAGUNA NIGUEL	CA		12/30/2021	3.875	495,042						1,025,000	12/03/2021
100181278		LAS VEGAS	NV		12/06/2024	7.250	495,071		(14)				650,000	11/15/2024
100133628		MARYSVILLE	WA		10/23/2023	7.625	495,075						665,000	08/18/2023
100081786		SANTA FE	NM		04/12/2022	5.337	495,084						698,000	03/19/2022
100089295		SPENCERVILLE	MD		01/26/2023	7.750	495,088						665,000	11/03/2022
100142078		GILBERT	AZ		02/29/2024	8.000	495,139						658,000	01/23/2024
100141572		BROKEN ARROW	OK		01/30/2024	7.999	495,147						650,000	01/09/2024
100173532		FAIRHAVEN	MA		10/29/2024	6.990	495,160						649,000	09/20/2024
100164593		FAIRFIELD	CA		08/21/2024	7.500	495,199						648,000	06/13/2024
100168527		PHILADELPHIA	PA		09/25/2024	7.125	495,204						610,000	07/31/2024
100186429		OLD BRIDGE	NJ		12/30/2024	7.250	495,244						620,000	11/08/2024
100159262		ROSEVILLE	CA		07/15/2024	6.990	495,264						680,000	05/09/2024
100143750		ESTERO	FL		04/05/2024	7.625	495,293						630,000	02/26/2024
100168075		REHOBOTH	MA		09/20/2024	8.125	495,295						650,000	04/15/2024
100080801		WINTER PARK	FL		03/15/2022	4.587	495,301						846,000	02/25/2022
100178474		CHULA VISTA	CA		11/21/2024	7.500	495,308		(26)				650,000	09/03/2024
100186535		MOUNT JACKSON	VA		12/30/2024	6.875	495,325						565,000	11/25/2024
100144838		UNITED KINGDOM	GBR		03/12/2024	9.500	495,332		18,872			(10,753)	500,000	11/14/2019
100090335		MIDWAY	UT		12/22/2022	10.750	495,345						520,000	12/01/2022
100116650		DIAMOND BAR	CA		07/20/2023	3.750	495,347						960,000	03/01/2024
100060137		WASHINGTON	DC		06/25/2021	3.875	495,369						1,175,000	04/20/2021
100152191		FAIRFAX	VA		05/17/2024	6.990	495,395						750,000	04/05/2024
100172485		KINGS BEACH	CA		10/23/2024	7.625	495,395						635,000	09/04/2024
100151425		FREDERICK	MD		05/10/2024	7.625	495,431						650,000	03/29/2024
100149446		STERLING	VA		04/24/2024	7.625	495,451						615,000	03/05/2024
100032513		CAVAN	IRL		06/21/2019	3.780	495,463					(32,941)	165,776	11/30/2018
100081754		MISSION HILLS	CA		03/22/2022	4.875	495,464						722,000	02/17/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160563		SPARKS	NV		07/19/2024	6.999	495,483						610,000	06/28/2024
100172547		CREEDE	CO		10/23/2024	7.624	495,517						600,000	09/04/2024
100173728		VERO BEACH	FL		10/30/2024	6.990	495,532						600,000	09/16/2024
100151138		PRESCOTT	AZ		05/09/2024	7.875	495,544						645,000	04/10/2024
100169449		DEL REY OAKS	CA		09/30/2024	7.125	495,551		(35)				690,000	05/29/2024
100180108		LAVEEN	AZ		12/30/2024	7.999	495,586		(1)				631,000	10/23/2024
100133349		MILFORD	NJ		11/21/2023	7.990	495,604						680,000	09/13/2023
100115545		NEW YORK	NY		07/19/2023	7.874	495,617						650,000	06/13/2023
100115170		NEWARK	NJ		07/17/2023	7.688	495,625						600,000	06/08/2023
100048941		BRONX	NY		11/20/2020	4.500	495,627						598,500	07/31/2020
100116134		TRACY	CA		07/20/2023	5.125	495,642						996,000	03/01/2024
100136286		WAIKOLOA	HI		11/20/2023	8.125	495,658						665,000	10/03/2023
100152030		SPRINGFIELD	VA		05/15/2024	10.625	495,691						652,000	04/24/2024
100159977		MIAMI	FL		08/16/2024	7.375	495,740						830,000	05/29/2024
100134853		WINTER GARDEN	FL		10/30/2023	7.625	495,746						642,000	10/10/2023
100163848		ORLANDO	FL		09/27/2024	7.500	495,787						556,000	08/20/2024
100148489		SAN MARCOS	CA		04/12/2024	6.625	495,801						765,000	02/20/2024
100179595		MORGANTON	GA		11/21/2024	7.125	495,812		(17)				617,000	09/25/2024
100165494		RANCHO CUCAMONGA	CA		08/29/2024	7.000	495,813						735,000	07/02/2024
100079608		OVIEDO	FL		04/25/2022	6.125	495,813						700,000	12/27/2021
100149315		CHARLESTON	SC		04/24/2024	6.499	495,821						700,000	03/14/2024
100145361		UNITED KINGDOM	GBR		03/12/2024	9.500	495,861		21,542			(10,891)	499,967	10/30/2019
100161447		PLANO	TX		07/30/2024	7.625	495,865						620,000	05/28/2024
100071496		PASADENA	CA		10/26/2021	4.125	495,868						2,100,000	09/28/2021
100147404		MONTEBELLO	CA		05/08/2024	8.000	495,950						625,000	03/29/2024
323070140		VAIL	AZ		09/15/2023	9.545	495,950						1,526,000	07/25/2023
100092063		SARASOTA	FL		02/09/2023	7.960	496,001						700,000	01/09/2023
100174844		LANTANA	TX		10/31/2024	11.250	496,064						780,000	05/22/2024
100115161		NEWARK	NJ		07/17/2023	7.588	496,090						610,000	06/08/2023
100173987		PENSACOLA	FL		10/31/2024	7.500	496,094						650,000	08/13/2024
100157994		ENCINITAS	CA		07/09/2024	6.875	496,105						2,000,000	04/10/2024
100169398		ESCONDIDO	CA		09/30/2024	7.500	496,132		(42)				653,000	06/25/2024
100089282		AUSTIN	TX		01/26/2023	9.750	496,138						625,000	10/26/2022
100115509		LOS ANGELES	CA		07/17/2023	7.999	496,161		(223)				850,000	06/07/2023
100133896		SANTA ROSA	CA		11/29/2023	8.500	496,213						675,000	09/27/2023
100132775		VISTA	CA		11/03/2023	7.750	496,226		84				750,000	05/30/2023
100162865		ESCONDIDO	CA		08/12/2024	7.500	496,231						650,000	06/21/2024
100165772		HARBOR CITY	CA		08/29/2024	7.625	496,235						605,000	07/06/2024
100173159		FAIRFAX	VA		10/30/2024	6.490	496,238						675,000	09/30/2024
100129645		HIGHLANDS RANCH	CO		09/29/2023	7.125	496,305						712,000	08/09/2023
100185531		SAN JOSE	CA		12/20/2024	7.375	496,315		(12)				1,030,000	10/12/2024
100144061		BIG BEAR LAKE	CA		03/07/2024	7.500	496,320						665,000	01/16/2024
100100510		GODLEY	TX		04/27/2023	8.875	496,321						607,000	03/14/2023
100173193		LAUDERDALE BY THE SEA	FL		10/30/2024	6.625	496,357						705,000	08/22/2024
100143910		LOS ANGELES	CA		03/06/2024	7.750	496,359						640,000	01/23/2024
100158013		FOREST HILL	TX		07/09/2024	6.990	496,365						715,000	02/27/2024
100138350		WASHINGTON	DC		12/18/2023	9.749	496,413						670,000	11/13/2023
100103681		LOS ANGELES	CA		05/08/2023	7.625	496,417						630,000	03/14/2023
100167072		CHICAGO	IL		09/13/2024	7.875	496,448						620,000	06/28/2024
100153049		COLORADO SPRINGS	CO		06/27/2024	7.375	496,463						685,000	05/15/2024
100182100		FOLSOM	CA		12/12/2024	6.625	496,472		1				735,000	10/23/2024
100089953		SCOTTSDALE	AZ		01/26/2023	9.875	496,477						703,000	11/30/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170900		LONG BEACH	CA		10/11/2024	7.250	496,481						1,105,000	08/01/2024
100144477		ORLANDO	FL		04/26/2024	7.500	496,504						609,000	03/15/2024
100129430		CYPRESS	CA		09/29/2023	7.250	496,577						680,000	08/22/2023
100149853		ATLANTA	GA		04/29/2024	8.499	496,631						625,000	04/11/2024
100055721		STATEN ISLAND	NY		03/23/2021	6.466	496,634						460,000	12/31/2020
100169490		RANCHO CORDOVA	CA		09/30/2024	6.990	496,667		(31)				715,000	06/01/2024
100148716		COROLLA	NC		04/17/2024	7.500	496,717						760,000	10/27/2023
100164420		RENTON	WA		08/21/2024	7.500	496,730						615,000	07/01/2024
100118946		ORLANDO	FL		07/27/2023	8.250	496,733						675,000	06/26/2023
100120773		IMPERIAL BEACH	CA		08/25/2023	7.375	496,736						717,000	06/14/2023
100144252		SCOTTSDALE	AZ		03/08/2024	6.875	496,742						1,450,000	01/31/2024
100119995		ROCKLIN	CA		08/11/2023	7.500	496,752						670,000	05/09/2023
100167816		CALVERTON	NY		09/19/2024	7.624	496,767						610,000	08/20/2024
100181343		COLTON	CA		12/06/2024	8.375	496,800		(33)				556,000	11/14/2024
100080799		ST AUGUSTINE	FL		03/24/2022	5.116	496,815						875,000	03/03/2022
100149305		LAKE STEVENS	WA		04/24/2024	7.375	496,859						650,000	03/12/2024
100109167		GEORGETOWN	TX		07/21/2023	7.500	496,868						650,000	05/31/2023
100167520		SPRING HILL	KS		10/31/2024	8.000	496,873						660,000	09/23/2024
100129860		CUTLER BAY	FL		09/27/2023	7.999	496,877						661,000	09/05/2023
100185358		SPRING CITY	TN		12/20/2024	6.625	496,891		4				720,000	10/22/2024
100186318		WAIALUA	HI		12/30/2024	7.125	496,916		(1)				675,000	11/14/2024
100147812		RARITAN	NJ		04/08/2024	7.125	496,928						660,000	02/13/2024
3340086458		RUTHERFORD	NJ		10/23/2024	8.799	496,952						2,750,000	08/30/2024
100133213		INDIO	CA		11/29/2023	8.250	497,002						660,000	10/23/2023
100142930		BIDDEFORD	ME		02/09/2024	8.500	497,015						660,000	11/30/2023
100031594		ALISO VIEJO	CA		03/29/2019	4.450	497,038						1,053,455	12/09/2018
100171779		MENIFEE	CA		10/17/2024	6.990	497,045						620,000	09/12/2024
100144345		SAINT GEORGE	UT		03/07/2024	7.500	497,057						660,000	12/28/2023
100154657		SUPPLY	NC		07/19/2024	7.750	497,086						1,375,000	02/28/2024
100151257		LINCOLN	NH		05/10/2024	7.490	497,091						650,000	03/22/2024
100109617		ROCKVILLE	MD		06/14/2023	8.999	497,109						615,000	05/12/2023
100107878		KAILUA KONA	HI		06/29/2023	8.000	497,136						825,000	05/17/2023
100088493		AMSTERDAM	NLD		10/27/2022	4.500	497,136					(32,688)	631,776	06/30/2024
100121064		NETHERLANDS	NLD		08/28/2023	3.500	497,136					(32,688)	800,000	12/01/2023
100139583		TRACY	CA		12/28/2023	9.125	497,145						635,000	10/24/2023
100172244		LATHROP	CA		10/21/2024	5.750	497,148						773,000	08/30/2024
100167082		CLINTON	CT		09/13/2024	8.125	497,166						680,000	06/26/2024
100140136		SACRAMENTO	CA		01/09/2024	7.750	497,227						705,000	11/14/2023
100151471		RED BANK	NJ		05/10/2024	7.625	497,235						670,000	04/01/2024
100129329		QUEEN CREEK	AZ		09/25/2023	6.500	497,254						667,000	08/24/2023
100078292		LONG BEACH	CA		02/10/2022	3.750	497,277						985,000	01/20/2022
100166986		NEW ORLEANS	LA		09/13/2024	8.125	497,313						650,000	07/22/2024
100174220		SOUTH LAKE TAHOE	CA		10/31/2024	7.990	497,331						655,000	07/09/2024
100053495		HAWTHORNE	CA		03/23/2021	5.000	497,332						745,000	12/31/2020
100149336		DRIPPING SPRINGS	TX		04/24/2024	6.990	497,338						640,000	02/29/2024
100168631		BAKERSFIELD	CA		09/25/2024	6.875	497,363						610,000	08/09/2024
100172285		HOLLYWOOD	FL		10/21/2024	6.875	497,384						660,000	09/03/2024
100180021		LA QUINTA	CA		11/25/2024	6.124	497,400		15				675,000	10/18/2024
100143098		OKLAHOMA CITY	OK		02/16/2024	8.125	497,401						694,000	12/02/2023
100150613		GRAFORD	TX		05/03/2024	6.990	497,407						666,000	01/19/2024
100154332		MYRTLE BEACH	SC		06/07/2024	8.750	497,442						643,000	05/13/2024
100133643		MCCALL	ID		10/23/2023	7.125	497,483						755,000	08/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147271		EAST ORANGE	NJ		03/28/2024	7.720	497,484						650,000	02/06/2024
100144662		UNITED KINGDOM	GBR		03/12/2024	3.390	497,503					(10,927)	519,970	01/29/2020
100185900		ROCKLIN	CA		12/26/2024	7.999	497,510		(3)				675,000	11/25/2024
100156672		PEMBROKE	MA		06/24/2024	8.249	497,525						643,000	06/04/2024
100161443		ROCKY MOUNT	MO		07/30/2024	7.990	497,546						620,000	05/31/2024
100084785		MARYSVILLE	WA		08/02/2022	7.499	497,552						635,000	06/21/2022
100120839		YUMA	AZ		08/25/2023	10.375	497,552						538,000	06/20/2023
100163096		METHUEN	MA		08/13/2024	7.990	497,559						700,000	06/10/2024
100128310		VISALIA	CA		09/14/2023	8.499	497,583						725,000	08/08/2023
100153721		LOS ANGELES (SAN PEDRO AREA)	CA		07/11/2024	7.375	497,627						896,250	06/03/2024
100137535		CRYSTAL BEACH	TX		12/08/2023	8.625	497,637						620,000	10/31/2023
100128505		SEATTLE	WA		09/15/2023	9.500	497,639						600,000	07/18/2023
100132085		ANGEL FIRE	NM		10/13/2023	7.625	497,654						645,000	07/31/2023
100136182		DOWNINGTOWN	PA		12/18/2023	9.625	497,658						642,000	11/27/2023
100179510		SOUTH GATE	CA		11/21/2024	6.500	497,680		(7)				660,000	09/04/2024
100115013		SAN DIEGO	CA		07/14/2023	6.500	497,684						695,000	04/19/2023
100080829		NATIONAL CITY	CA		03/10/2022	4.750	497,694						710,000	02/10/2022
100102479		DEWEY	AZ		06/07/2023	8.125	497,729						550,000	08/02/2022
100101038		BRONX	NY		04/28/2023	3.875	497,781		2,138				1,050,000	01/25/2022
100100071		BAYONNE	NJ		03/28/2023	7.625	497,783						735,000	02/09/2023
100081148		MOUNTLAKE TERRACE	WA		03/18/2022	3.375	497,803						825,000	01/11/2022
100169236		SELDEN	NY		09/27/2024	7.250	497,822						660,000	08/22/2024
100145442		UNITED KINGDOM	GBR		03/12/2024	9.500	497,850		18,887			(10,620)	530,033	03/18/2020
100080861		AUSTIN	TX		03/10/2022	5.125	497,852						720,000	01/28/2022
100158913		OCEANSIDE	OR		07/12/2024	7.624	497,893						704,000	05/24/2024
100182313		FALLS CHURCH	VA		12/12/2024	6.490	497,916		4				1,330,000	10/25/2024
100152905		PICO RIVERA	CA		05/22/2024	8.375	497,927		(46)				625,000	04/29/2024
100116621		CHINO	CA		07/20/2023	3.490	497,929						750,000	03/01/2024
100100226		HEMPSTEAD	NY		03/17/2023	8.107	497,932						755,000	02/23/2023
100053589		SHOREHAM	NY		03/23/2021	4.875	497,946						860,000	01/04/2021
100139132		WARREN	NJ		12/28/2023	11.249	497,957						650,000	10/25/2023
100118834		PALM DESERT	CA		08/30/2023	8.125	497,960		(27)				655,000	07/12/2023
3340083693		OAKLAND	CA		09/10/2024	8.739	497,962						2,400,000	07/01/2024
100155182		KATY	TX		07/19/2024	10.625	497,982						535,000	11/22/2023
100164308		NORMAN	OK		08/21/2024	7.624	497,985						615,000	07/03/2024
100151972		SUCHES	GA		06/14/2024	8.375	497,989						710,000	05/10/2024
100142901		OAKWOOD	GA		02/09/2024	8.625	498,018						662,000	11/22/2023
100151399		ROSEVILLE	CA		05/10/2024	7.625	498,028						651,000	03/19/2024
100117388		LA MIRADA	CA		07/20/2023	4.125	498,036						930,000	03/01/2024
100179435		EVERETT	WA		11/21/2024	5.875	498,039		29				740,000	10/07/2024
100067953		BRENTWOOD	CA		09/23/2021	3.499	498,046						775,000	08/13/2021
100182489		EDINA	MN		12/12/2024	7.250	498,087		(15)				650,000	10/31/2024
100136979		ROYAL PALM BEACH	FL		11/28/2023	7.990	498,101						640,000	10/11/2023
100142652		FONTANA	CA		02/08/2024	6.750	498,104						752,000	11/21/2023
100101917		KISSIMMEE	FL		04/14/2023	8.125	498,105						945,000	02/07/2023
100140748		RIVERSIDE	CA		01/22/2024	9.499	498,115						615,000	12/11/2023
100115166		NEWARK	NJ		07/17/2023	7.778	498,147						605,000	06/08/2023
100172565		WEST BARNSTABLE	MA		10/23/2024	7.625	498,187						607,000	08/06/2024
3410000635		CEDAR HILL	TX		12/09/2024	9.168	498,206						7,470,000	09/27/2024
100167863		MIAMI	FL		09/20/2024	6.875	498,210						800,000	06/12/2024
100011858		CHANTILLY	VA		03/08/2017	3.375	498,232						685,000	09/03/2016
100143292		LAWRENCE	MA		02/16/2024	7.125	498,237						674,000	12/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100146871		OKLAHOMA CITY	OK		03/26/2024	8.125	498,241						693,600	01/14/2024
100100247		LINDENHURST	NY		03/17/2023	7.950	498,246						630,000	02/17/2023
100151975		CHARLOTTESVILLE	VA		06/14/2024	7.250	498,253						760,000	05/03/2024
100091135		WILMINGTON	CA		01/31/2023	6.750	498,278						702,000	09/09/2022
100012373		FLUSHING	NY		04/28/2017	4.250	498,280		(12,379)				850,000	04/27/2024
100139075		CYPRESS	TX		12/28/2023	8.624	498,296						615,000	11/22/2023
100102969		LOS ANGELES	CA		06/22/2023	7.990	498,331						832,000	01/10/2023
100145645		UNITED KINGDOM	GBR		03/12/2024	3.240	498,339		23,527			(10,876)	500,500	04/17/2020
4010062177		CAMDEN	NJ		11/29/2023	9.459	498,347						690,500	07/23/2023
100110398		LOS ANGELES	CA		06/30/2023	6.125	498,347						875,000	05/09/2023
100031127		PARKLAND	FL		03/29/2019	4.000	498,388						675,000	12/07/2018
100083783		SCOTTSDALE	AZ		07/12/2022	7.500	498,416						1,000,000	06/08/2022
100168536		DAWSONVILLE	GA		09/25/2024	6.625	498,416						620,000	08/08/2024
100142937		MCCALL	ID		02/09/2024	8.500	498,423						650,000	12/07/2023
100167439		DORRINGTON	CA		09/16/2024	7.500	498,426						665,000	07/01/2024
100143794		KYLE	TX		02/28/2024	7.990	498,446						636,000	01/31/2024
100145114		UNITED KINGDOM	GBR		03/12/2024	3.740	498,461		21,776			(10,879)	500,000	01/17/2020
100140506		CASTAIC	CA		01/19/2024	7.500	498,493						985,000	11/30/2023
100154156		WINCHESTER	TN		07/11/2024	8.750	498,496						663,000	06/04/2024
100101817		ATLANTA	GA		03/31/2023	8.400	498,496		(19,850)				860,000	03/09/2023
100135448		LUTZ	FL		11/13/2023	7.875	498,545						670,000	09/12/2023
100014328		BRONX	NY		09/27/2017	3.875	498,545						640,000	06/07/2017
100079386		PASO ROBLES	CA		03/17/2022	4.125	498,585		290				870,000	02/16/2022
100159913		WEST PALM BEACH	FL		08/16/2024	7.625	498,612						645,000	04/23/2024
100153844		BAY POINT	CA		06/05/2024	7.750	498,624						659,000	05/06/2024
100185805		RICHMOND	VA		12/26/2024	9.000	498,629		(6)				731,000	10/28/2024
100161548		LOS ANGELES	CA		07/30/2024	7.625	498,631						780,000	05/31/2024
100081455		SNOHOMISH	WA		03/18/2022	3.375	498,664						800,000	01/21/2022
3.62422E+11		SANTA ROSA BEACH	FL		09/23/2024	9.275	498,680						7,755,000	08/27/2024
100068450		SUN VALLEY	CA		08/25/2021	3.500	498,687						890,000	06/29/2021
100140773		MIAMI	FL		01/22/2024	10.499	498,735						664,440	12/15/2023
100103572		COLUMBIA	MD		05/08/2023	8.999	498,740						591,000	03/20/2023
3.62428E+11		JACKSONVILLE	FL		11/22/2024	9.220	498,750						1,995,000	08/19/2024
100145373		UNITED KINGDOM	GBR		03/12/2024	3.400	498,751		23,249			(10,576)	500,000	04/09/2020
100185365		BROOKFIELD	IL		12/20/2024	7.125	498,794		(2)				660,000	10/07/2024
100182399		JOSHUA TREE	CA		12/12/2024	6.624	498,826		7				670,000	10/24/2024
100142940		UPLAND	CA		02/09/2024	8.124	498,842						693,000	12/04/2023
100102026		LONG BEACH	CA		04/14/2023	7.375	498,850						665,000	02/23/2023
100119983		BLUE RIDGE	GA		08/11/2023	6.624	498,902						714,000	06/09/2023
100087999		SNOHOMISH	WA		10/25/2022	8.500	498,950						720,000	09/29/2022
100172563		LAKE OSWEGO	OR		10/23/2024	6.375	498,951						660,000	09/03/2024
3340071775		SAN FRANCISCO	CA		04/05/2024	9.266	498,960						1,800,000	02/27/2024
3340092539		SAINT ALBANS	NY		12/30/2024	8.796	498,960						1,950,000	12/10/2024
100151199		FRANKLIN	TN		05/10/2024	6.625	498,992						725,000	03/26/2024
100166060		SAINT CLOUD	FL		09/09/2024	7.124	498,994						690,000	08/02/2024
100185920		MIAMI	FL		12/26/2024	6.499	499,007		(1)				1,205,000	12/10/2024
100144435		MIAMI	FL		03/07/2024	7.375	499,009						710,000	01/19/2024
100060092		GLENDORA	CA		06/25/2021	3.750	499,015						720,000	03/22/2021
100119675		NEWARK	NJ		08/08/2023	7.990	499,022						610,000	07/13/2023
100145818		KAILUA KONA	HI		05/08/2024	7.875	499,048						1,060,000	03/26/2024
100136409		MARLBOROUGH	MA		11/20/2023	8.000	499,061						675,000	09/18/2023
100148084		LATHROP	CA		04/10/2024	7.500	499,093						631,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100133868		HOUSTON	TX		10/20/2023	9.499	499,117						610,000	09/25/2023
100149146		SHELBY TOWNSHIP	MI		04/22/2024	8.750	499,147						597,000	04/03/2024
100138250		WESTMINSTER	CA		12/15/2023	7.375	499,181						895,000	10/05/2023
100141349		LAS VEGAS	NV		01/30/2024	9.000	499,182						615,000	12/15/2023
100084266		ROOSENDAAL	NLD		06/30/2022	3.050	499,208					(32,825)	830,000	12/01/2023
100160520		METHUEN	MA		07/19/2024	10.750	499,267						590,000	06/07/2024
100149843		WASHINGTON	DC		04/29/2024	10.499	499,304						600,000	04/08/2024
100176893		HILTON HEAD ISLAND	SC		11/15/2024	7.750	499,334						695,000	08/12/2024
100119650		CORONA	CA		08/08/2023	7.500	499,351						630,000	06/13/2023
100135949		MORENO VALLEY	CA		11/15/2023	10.875	499,358						635,000	10/27/2023
100126392		BRONX	NY		08/30/2023	7.788	499,378						850,000	07/21/2023
100172287		MAMMOTH LAKES	CA		10/21/2024	6.990	499,465						660,000	08/08/2024
100101954		LAKE FOREST	CA		04/14/2023	8.875	499,472						615,000	02/16/2023
100160526		FONTANA	CA		07/19/2024	8.750	499,490						615,000	06/24/2024
100079213		PHOENIX	AZ		02/24/2022	4.375	499,498						702,000	01/19/2022
100137829		SAN JOSE	CA		12/08/2023	7.500	499,502						1,130,000	10/30/2023
100147839		UNION CITY	NJ		04/08/2024	7.125	499,510						700,000	01/23/2024
100151006		LAURELVILLE	OH		05/08/2024	7.875	499,522						620,000	03/15/2024
100169707		PEABODY	MA		09/30/2024	8.250	499,545						662,000	07/02/2024
100103288		LOS ANGELES	CA		04/27/2023	8.250	499,634						720,000	04/13/2023
100144670		UNITED KINGDOM	GBR		03/12/2024	3.550	499,666		22,393			(10,836)	500,000	02/12/2020
4010061168		BRIDGETON	NJ		10/27/2023	9.852	499,667						643,000	07/14/2023
100166394		ROSEVILLE	CA		10/24/2024	7.500	499,669						575,000	09/04/2024
100181326		HEMET	CA		12/06/2024	9.250	499,676		(19)				540,000	11/14/2024
100049043		CORONA	NY		11/20/2020	4.375	499,699						857,850	07/31/2020
100165928		ALEXANDRIA	VA		09/06/2024	6.875	499,717						730,000	08/20/2024
100145179		UNITED KINGDOM	GBR		03/12/2024	9.500	499,720		11,608			(10,690)	534,989	10/23/2019
100165230		RIVERSIDE	CA		08/29/2024	7.750	499,749						700,000	08/07/2024
100176547		NEW TAZEWELL	TN		11/15/2024	6.990	499,759		(14)				550,000	09/13/2024
100067434		EUREKA	CA		09/23/2021	3.875	499,767						755,000	08/02/2021
100176212		MERCED	CA		12/20/2024	8.375	499,784		(16)				600,000	11/20/2024
100153032		MIAMI	FL		06/27/2024	8.000	499,790						650,000	05/20/2024
100133071		GARFIELD	NJ		11/29/2023	8.125	499,798						629,000	10/13/2023
100126298		HICKSVILLE	NY		08/30/2023	7.800	499,803						725,000	07/31/2023
100174929		HONOLULU	HI		10/31/2024	7.875	499,805						600,000	05/08/2024
100180718		AIKEN	SC		11/26/2024	7.000	499,825		(18)				614,000	09/24/2024
100167065		LOGANVILLE	GA		09/13/2024	8.125	499,857						600,000	06/17/2024
100078836		CHULA VISTA	CA		02/24/2022	4.125	499,868						700,000	01/25/2022
100115023		BAYONNE	NJ		07/14/2023	6.625	499,877						750,000	05/09/2023
100161461		AUSTIN	TX		07/30/2024	6.990	499,877						643,000	05/10/2024
100172276		MOLALLA	OR		10/21/2024	6.625	499,891						680,000	08/30/2024
100054570		BELLMORE	NY		03/23/2021	4.125	499,910						790,000	12/31/2020
100114716		BRASELTON	GA		06/29/2023	8.875	499,912						544,000	05/30/2023
100078680		BURLINGAME	CA		02/02/2022	3.625	499,919						825,000	11/19/2021
100142151		LA VERNE	CA		02/29/2024	7.875	499,997						995,000	02/08/2024
100171463		TEMPE	AZ		10/16/2024	7.625	500,012						610,000	08/19/2024
100057825		HAYWARD	CA		06/30/2021	3.750	500,037						750,000	05/11/2021
100029736		BROOKLYN	NY		10/26/2018	4.250	500,090						608,000	06/01/2018
100149150		HAWTHORNE	CA		04/22/2024	7.750	500,098						860,000	03/14/2024
100109725		JACKSONVILLE	FL		06/16/2023	7.750	500,111						665,000	04/13/2023
100144955		UNITED KINGDOM	GBR		03/12/2024	9.500	500,127		16,642			(10,808)	475,000	02/07/2020
100120907		ALHAMBRA	CA		08/30/2023	7.500	500,145						575,000	05/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119913		PEMBROKE	MA		08/10/2023	8.749	500,150						660,000	06/26/2023
100185971		SILVER SPRING	MD		12/26/2024	6.625	500,171		(4)				850,000	12/09/2024
100173341		MANTECA	CA		10/30/2024	7.375	500,192						665,000	09/09/2024
100117414		UPLAND	CA		07/20/2023	5.250	500,221						793,000	03/01/2024
3410000630		LIVINGSTON	NJ		12/09/2024	8.668	500,221						6,690,000	10/15/2024
100127689		LEWISVILLE	TX		09/08/2023	8.124	500,234						630,000	08/16/2023
100175414		LAWRENCEVILLE	GA		12/23/2024	7.375	500,247		(6)				980,000	06/14/2024
100127691		TRACY	CA		09/08/2023	7.874	500,253						625,000	07/31/2023
100132449		LYNWOOD	CA		11/03/2023	8.625	500,257						585,000	05/24/2023
100083452		POMONA	CA		06/02/2022	6.875	500,316						760,000	04/28/2022
100155146		SANTA CLARITA	CA		07/19/2024	8.250	500,349						610,000	12/30/2023
100091450		LA MESA	CA		01/20/2023	8.875	500,356						740,000	12/01/2022
100134936		GLENDALE	CA		10/30/2023	8.125	500,359						648,000	10/02/2023
100142106		SAN DIEGO	CA		02/29/2024	7.625	500,368						1,155,000	01/26/2024
403051411		EUCLID	OH		11/04/2024	8.100	500,374						700,000	05/13/2024
100129671		MONROE	NY		09/29/2023	6.750	500,386						680,000	08/08/2023
100138147		PORT WASHINGTON	NY		12/14/2023	8.125	500,390						1,160,000	11/03/2023
100148481		WEST CAPE MAY	NJ		04/12/2024	6.625	500,403						1,475,000	02/15/2024
100173883		SNELLVILLE	GA		10/31/2024	6.750	500,416						720,000	08/30/2024
100149598		MENIFEE	CA		04/26/2024	6.125	500,429						687,000	03/15/2024
100129884		EAST QUOGUE	NY		09/27/2023	8.852	500,437						650,000	08/31/2023
100171846		MANTECA	CA		10/17/2024	7.125	500,501						650,000	08/20/2024
100173278		HULL	MA		10/30/2024	7.500	500,503						619,000	09/09/2024
100169478		LODI	NJ		09/30/2024	7.625	500,507						650,000	06/21/2024
100065451		SACRAMENTO	CA		07/28/2021	3.490	500,549						705,000	06/02/2021
100117938		ROSEMEAD	CA		07/20/2023	7.990	500,560		4,972				630,000	03/01/2024
100164752		BERLIN	MD		08/26/2024	6.990	500,572						672,000	07/08/2024
100161059		ROSEVILLE	CA		07/24/2024	7.875	500,581						650,000	05/30/2024
100120063		DENVER	CO		08/11/2023	7.625	500,605						740,000	06/19/2023
100065191		GILROY	CA		07/14/2021	3.875	500,654						850,000	06/04/2021
100171655		SACRAMENTO	CA		10/16/2024	6.500	500,669						670,000	08/26/2024
100164470		HERNDON	VA		08/21/2024	7.875	500,671						675,000	06/27/2024
100086003		PUERTO VALLARTA	MEX		08/19/2022	7.133	500,683						1,053,249	08/09/2022
100078226		SUNNYVALE	CA		02/10/2022	3.625	500,688		104				2,200,000	01/24/2022
100166432		PALOS HILLS	IL		10/31/2024	7.750	500,688		69				615,000	09/10/2024
100176745		REHOBOTH BEACH	DE		11/15/2024	6.875	500,741		(28)				730,000	05/03/2024
100076423		TUJUNGA	CA		12/23/2021	4.250	500,784						575,000	11/04/2021
100129689		DENVER	CO		09/29/2023	7.990	500,791						625,000	08/15/2023
100117166		MONROVIA	CA		07/20/2023	6.000	500,815						1,150,000	03/01/2024
100170201		PASCO	WA		10/08/2024	6.625	500,827						660,000	08/19/2024
100156167		BOYNTON BEACH	FL		06/20/2024	7.750	500,828						620,000	05/01/2024
100186213		BAKERSFIELD	CA		12/27/2024	7.500	500,839		(6)				604,000	10/30/2024
100067668		SAN DIEGO	CA		09/23/2021	3.375	500,900						850,000	07/26/2021
100156788		SANTA BARBARA	CA		06/26/2024	7.125	500,919						2,900,000	06/07/2024
100087170		GILBERT	AZ		10/25/2022	5.125	500,942						780,000	12/29/2021
100118892		TUCKER	GA		08/30/2023	8.875	500,967						670,000	07/31/2023
100171123		SALISBURY	NC		11/22/2024	9.125	500,974		(37)				600,000	10/09/2024
100152179		SAN DIEGO	CA		05/17/2024	7.124	500,983						725,000	04/09/2024
100171910		LAKE ELSINORE	CA		10/17/2024	7.625	501,046						735,000	08/13/2024
100114689		CORPUS CHRISTI	TX		06/29/2023	8.999	501,073						540,000	05/26/2023
100133482		KATY	TX		10/19/2023	10.125	501,124						610,000	08/17/2023
100130210		AUBURN	WA		11/15/2023	7.750	501,158						1,055,000	10/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100119877		VALLEY CENTER	KS		08/10/2023	8.375	501,178						691,000	05/25/2023
100176859		ELMONT	NY		11/15/2024	6.750	501,179		(16)				661,000	09/03/2024
100162924		SOUTH LAKE TAHOE	CA		08/12/2024	7.000	501,180						730,000	06/11/2024
100087192		TAMPA	FL		10/25/2022	5.750	501,203						675,000	06/02/2022
100169304		NUEVO	CA		09/27/2024	7.875	501,206						690,000	08/06/2024
100154918		LONG BEACH	CA		07/19/2024	7.875	501,215						830,000	02/20/2024
100143275		RIDGEFIELD PARK	NJ		02/16/2024	7.625	501,268						690,000	12/08/2023
100119560		EINDHOVEN	NLD		07/28/2023	5.800	501,279						805,000	12/01/2023
100100531		MIAMI BEACH	FL		04/27/2023	7.500	501,280						770,000	03/27/2023
100159275		FLOWER MOUND	TX		07/15/2024	7.500	501,296						620,000	04/30/2024
100026811		DANA POINT	CA		09/26/2018	4.000	501,347						950,000	06/14/2018
100127560		HERRIMAN	UT		09/08/2023	7.625	501,383						665,000	07/03/2023
100057572		PORTLAND	OR		06/30/2021	3.625	501,405						676,000	05/14/2021
100081386		SEVIERVILLE	TN		03/18/2022	4.375	501,439						675,000	12/30/2021
100148557		PITTSBURGH	PA		04/12/2024	7.625	501,469						657,000	02/02/2024
100147915		FAYETTEVILLE	AR		04/08/2024	6.875	501,484						685,000	01/31/2024
100079295		SOUTH EASTON	MA		02/28/2022	5.500	501,500						758,000	01/31/2022
100140579		WAILUKU	HI		01/19/2024	6.990	501,546						1,150,000	12/07/2023
100143096		MIAMI	FL		02/16/2024	7.124	501,551						670,000	01/08/2024
100172229		RIVERSIDE	CA		10/21/2024	6.625	501,609						715,000	08/17/2024
100166083		POINT PLEASANT	NJ		09/09/2024	7.624	501,678						670,000	08/02/2024
100081340		ROWLAND HEIGHTS	CA		03/18/2022	3.625	501,684						735,000	01/06/2022
100156701		WAILUKU	HI		06/26/2024	7.999	501,728						845,000	06/07/2024
3340081018		HAMPTON BAYS	NY		10/10/2024	8.425	501,732						2,300,000	07/18/2024
100101948		ELIZABETH	NJ		04/14/2023	8.999	501,745						660,000	02/23/2023
100172725		WEST VALLEY CITY	UT		11/21/2024	6.625	501,757						640,000	10/22/2024
100149139		FREDERICKSBURG	TX		04/22/2024	8.125	501,763						660,000	03/22/2024
100145864		MINEOLA	NY		03/15/2024	9.750	501,777						689,000	02/09/2024
100161479		MARIETTA	GA		07/30/2024	6.990	501,787						800,000	05/17/2024
100185958		LOS BANOS	CA		12/26/2024	7.999	501,813		4				600,000	12/04/2024
100089391		SAN FRANCISCO	CA		11/17/2022	7.625	501,831						1,550,000	10/24/2022
100118117		STANTON	CA		07/20/2023	7.880	501,845						674,000	03/01/2024
100148525		CHARLOTTE	NC		04/12/2024	7.125	501,874						669,000	02/15/2024
100160022		GALVESTON	TX		07/17/2024	7.990	501,888						554,000	05/21/2024
100172215		VALLEJO	CA		10/17/2024	6.750	501,915						725,000	09/18/2024
100163964		SAN RAMON	CA		10/04/2024	6.375	501,923						710,000	08/30/2024
100176927		MIAMI	FL		11/15/2024	9.250	501,925						600,000	07/25/2024
100176800		BELL GARDENS	CA		11/15/2024	7.500	501,943		(64)				640,000	08/16/2024
100174254		BROKEN BOW	OK		10/31/2024	7.625	502,033						593,000	02/23/2024
100091593		FALLS CHURCH	VA		03/07/2023	9.875	502,096						600,000	01/13/2023
100158846		SOUTHPORT	NC		07/12/2024	7.125	502,112						626,000	05/08/2024
100169929		GLEN RIDGE	FL		11/08/2024	7.000	502,115		(14)				639,000	10/18/2024
100156400		BERKELEY	CA		06/24/2024	7.500	502,126						686,000	05/18/2024
100119322		KISSIMMEE	FL		07/31/2023	6.999	502,137						763,000	06/27/2023
100138301		COLORADO SPRINGS	CO		12/18/2023	7.625	502,140						803,000	10/31/2023
100103404		CARLSBAD	CA		06/16/2023	8.000	502,161		(90)				1,000,000	05/01/2023
100161987		WADING RIVER	NY		07/31/2024	8.500	502,176						595,000	06/20/2024
100172418		PALM BEACH GARDENS	FL		10/23/2024	7.124	502,194						660,000	08/23/2024
100180709		CAPE CORAL	FL		11/26/2024	8.625	502,235		(12)				550,000	08/27/2024
100132662		CEDAR PARK	TX		11/03/2023	8.125	502,241						750,000	08/11/2023
100086728		MIAMI	FL		09/30/2022	8.250	502,250						669,000	09/06/2022
100068235		HERMOSA BEACH	CA		08/25/2021	3.625	502,253						2,890,000	06/21/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150756		ABINGDON	VA		05/07/2024	7.375	502,325						670,000	02/16/2024
100102752		EL MONTE	CA		06/22/2023	6.875	502,333						750,000	10/12/2022
100091457		LOMA LINDA	CA		01/20/2023	9.375	502,344						660,000	12/27/2022
100184967		WESTBOROUGH	MA		12/19/2024	8.124	502,351		4				645,000	11/20/2024
100156609		WORCESTER	MA		06/24/2024	7.125	502,358						670,000	05/03/2024
100136143		SARASOTA	FL		12/18/2023	8.875	502,359						670,000	11/30/2023
100120944		APEX	NC		08/30/2023	7.500	502,402						608,000	06/16/2023
100108162		OAKLAND	CA		05/24/2023	9.125	502,421						600,000	04/11/2023
100158843		NAPLES	FL		07/12/2024	7.375	502,451						645,000	05/10/2024
100121018		SANTA FE	NM		08/30/2023	7.500	502,452						675,000	07/10/2023
100129272		PORTLAND	OR		09/25/2023	7.750	502,460						640,000	08/18/2023
100088293		PALM COAST	FL		10/24/2022	7.500	502,465						670,000	09/14/2022
100158860		FERNANDINA BEACH	FL		07/12/2024	7.500	502,494						700,000	05/21/2024
100159876		MIAMI	FL		08/16/2024	7.875	502,517						675,000	04/04/2024
100151362		LYNNWOOD	WA		05/10/2024	6.625	502,526						685,000	03/20/2024
100136134		BRISTOL	CT		12/18/2023	9.250	502,532						620,000	11/21/2023
100168342		HOUGHTON LAKE	MI		09/25/2024	7.490	502,545						652,000	08/12/2024
100057987		BEAVERTON	OR		06/30/2021	4.375	502,576						745,000	05/10/2021
100136080		SAN DIEGO	CA		12/18/2023	7.875	502,596						960,000	10/30/2023
100160879		LOS ANGELES	CA		07/24/2024	7.490	502,670						740,000	05/24/2024
100127506		CANYON LAKE	TX		09/08/2023	6.499	502,698						690,000	07/21/2023
100175472		SPRINGFIELD	VA		12/23/2024	7.875	502,759		(7)				815,000	05/29/2024
100110382		AZUSA	CA		06/30/2023	7.125	502,765						715,000	04/11/2023
100181588		BLOOMSBURY	NJ		12/09/2024	7.600	502,770		31				700,000	10/22/2024
100129701		SILVER SPRING	MD		09/29/2023	7.625	502,774						665,000	08/10/2023
100074156		JOHNS ISLAND	SC		12/09/2021	3.500	502,799		(39)				1,611,000	11/22/2021
100139520		WILDWOOD	NJ		12/28/2023	9.999	502,801						620,000	11/30/2023
100165020		KANSAS CITY	MO		08/28/2024	7.249	502,814						618,000	08/09/2024
100134520		EVERETT	WA		10/30/2023	9.124	502,848						740,000	09/06/2023
100133859		CANYON COUNTRY	CA		10/20/2023	8.375	502,857						630,000	09/25/2023
100165743		GERING	NE		08/29/2024	7.375	502,858						950,000	07/08/2024
100109786		LOS ANGELES	CA		08/04/2023	7.750	502,861						685,000	06/21/2023
100169537		BATTLE LAKE	MN		09/30/2024	7.375	502,906						806,000	07/12/2024
100174766		LANOKA HARBOR	NJ		10/31/2024	8.625	502,932						661,000	03/25/2024
100152198		NORTH MYRTLE BEACH	SC		05/17/2024	7.375	502,947						665,000	03/08/2024
100067884		HONOLULU	HI		09/23/2021	3.750	502,954						705,000	08/26/2021
100148426		LATHROP	CA		04/12/2024	6.875	502,967						728,000	02/16/2024
100161787		LAWRENCE	MA		07/31/2024	7.290	502,967						705,000	06/26/2024
100182337		OAK VIEW	CA		12/12/2024	7.499	502,969		(14)				700,000	11/08/2024
100065327		MODESTO	CA		07/28/2021	4.625	502,990						645,000	05/19/2021
100110677		WAYNE	NJ		06/30/2023	6.624	503,015						650,000	05/16/2023
100186514		NAMPA	ID		12/30/2024	6.990	503,051						562,000	11/01/2024
100174049		FT LAUDERDALE	FL		10/31/2024	8.250	503,064						600,000	07/19/2024
100129625		DEER PARK	WA		09/29/2023	7.375	503,077						675,000	08/04/2023
100179582		NAVARRE	FL		11/21/2024	7.000	503,099		(18)				620,000	08/30/2024
100142543		SAN DIEGO	CA		02/08/2024	7.499	503,128						675,000	12/26/2023
100057721		WINNETKA AREA	CA		06/30/2021	3.875	503,133						750,000	04/24/2021
100173358		ORLANDO	FL		10/30/2024	6.490	503,140						795,000	09/18/2024
100152816		MORENO VALLEY	CA		05/22/2024	9.875	503,141						606,000	04/17/2024
100171439		NORTH MYRTLE BEACH	SC		10/16/2024	6.624	503,172						655,000	09/17/2024
100107894		ESCONDIDO	CA		06/29/2023	7.250	503,181						935,000	06/02/2023
100179512		WILDOMAR	CA		11/21/2024	6.500	503,191						675,000	09/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071550		SAN FERNANDO	CA		10/14/2021	3.750	503,208						875,000	05/13/2021
100115469		LOS ANGELES	CA		07/17/2023	7.999	503,211						625,000	06/14/2023
100174016		BUDA	TX		10/31/2024	7.875	503,248						600,000	08/02/2024
100088022		SARASOTA	FL		10/25/2022	8.375	503,273						1,090,000	09/21/2022
100167814		TOMS RIVER	NJ		09/19/2024	9.499	503,283						590,000	08/16/2024
100139618		COMPTON	CA		12/28/2023	10.375	503,321						585,000	12/05/2023
100137212		TAHOE CITY	CA		11/28/2023	8.990	503,323						900,000	10/19/2023
100152788		HAWTHORNE	CA		05/22/2024	9.750	503,336						775,000	05/01/2024
100087458		CORAL SPRINGS	FL		10/25/2022	5.750	503,371						1,115,000	03/11/2022
100142905		OAKLAND	CA		02/09/2024	8.000	503,384						690,000	11/20/2023
100172210		WINCHESTER	CA		10/17/2024	6.999	503,395						600,000	09/25/2024
100119791		NEWARK	NJ		08/08/2023	7.737	503,433						640,000	06/26/2023
100171340		BURLESON	TX		10/16/2024	8.625	503,446						615,000	08/20/2024
100156620		JACKSONVILLE BEACH	FL		06/24/2024	7.375	503,461						662,000	05/09/2024
100134282		BLAIRSTOWN	NJ		10/27/2023	7.375	503,482						730,000	09/20/2023
100100246		BROOKLYN	NY		03/17/2023	7.622	503,502						1,495,000	02/13/2023
100128838		SAINT AUGUSTINE	FL		09/21/2023	9.625	503,503						587,000	07/31/2023
100082127		GATLINBURG	TN		04/14/2022	4.250	503,513						720,000	03/08/2022
100145393		UNITED KINGDOM	GBR		03/12/2024	3.890	503,521		22,080			(11,022)	650,008	12/20/2019
100151443		REHOBOTH BEACH	DE		05/10/2024	7.500	503,532						630,000	04/12/2024
100168717		RUTHERFORD	NJ		09/25/2024	7.749	503,533		520				651,000	08/23/2024
100117199		SPRING	TX		07/20/2023	7.100	503,548						830,000	03/01/2024
100016465		TAMPA	FL		04/05/2018	5.125	503,567						743,100	02/09/2018
100137070		CAPITOLA	CA		11/28/2023	8.124	503,579						675,000	10/13/2023
100149182		SAN ANTONIO	TX		04/22/2024	7.750	503,615						617,000	04/01/2024
100168521		PALM SPRINGS	CA		09/25/2024	8.125	503,630						640,000	08/03/2024
100057235		GLENDALE	CA		05/19/2021	3.950	503,681						625,000	05/04/2021
100169751		PEORIA	AZ		09/30/2024	7.500	503,704						670,000	06/27/2024
100118827		JURUPA VALLEY	CA		08/30/2023	8.250	503,706						870,000	07/14/2023
100108337		CHICAGO	IL		05/25/2023	8.146	503,735						1,200,000	04/24/2023
100182383		DAVIS	CA		12/12/2024	7.500	503,767		(18)				660,000	11/08/2024
100163596		SIMI VALLEY	CA		08/15/2024	7.500	503,793						920,000	06/17/2024
100136285		WILMINGTON	NC		11/20/2023	7.625	503,799						722,000	10/05/2023
100120942		GOLD CANYON	AZ		08/30/2023	6.875	503,817						753,000	06/23/2023
100155977		WHITESTONE	NY		06/18/2024	7.375	503,853						1,267,000	05/09/2024
100115444		SANTA ANA	CA		07/17/2023	7.750	503,876						880,000	06/09/2023
100139211		QUINCY	MA		12/28/2023	8.500	503,880						755,000	10/26/2023
100108098		SUN PRAIRIE	WI		05/24/2023	9.999	503,948						580,000	04/14/2023
100144625		PALMER	AK		03/13/2024	7.625	503,997						800,000	02/05/2024
100031795		ENCINITAS	CA		03/29/2019	3.000	504,043						945,000	12/07/2018
100102758		SUNNY ISLES BEACH	FL		06/22/2023	8.000	504,054						660,000	02/03/2023
100147197		RIVERHEAD	NY		03/28/2024	8.800	504,062						610,000	02/27/2024
100141701		OAK POINT	TX		01/30/2024	10.375	504,063						558,000	01/02/2024
100180126		MIAMI	FL		11/25/2024	7.249	504,064		(36)				615,000	11/06/2024
100148279		JACKSONVILLE BEACH	FL		04/12/2024	6.990	504,066						665,000	02/21/2024
100180305		LA MESA	CA		11/25/2024	6.625	504,141						778,000	09/19/2024
100100784		FAIRFAX	VA		04/28/2023	4.625	504,143						765,000	11/19/2021
100166158		BLACKSBURG	VA		09/09/2024	7.625	504,173						556,000	07/02/2024
100120900		SHORELINE	WA		08/30/2023	6.250	504,185						760,000	07/10/2023
100014267		COLLEGE POINT	NY		09/27/2017	5.000	504,273						760,000	07/27/2017
100144004		RIVERSIDE	CA		02/29/2024	8.750	504,291						610,000	02/05/2024
3340074240		MIAMI	FL		04/30/2024	9.005	504,306						2,100,000	03/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4010050442		DETROIT	MI		04/26/2023	8.043	504,308						713,000	02/06/2023
100168248		RIPON	CA		09/20/2024	7.500	504,308						730,000	04/16/2024
100084745		SAINT AUGUSTINE	FL		08/02/2022	8.125	504,331						700,000	07/12/2022
100108333		NEWARK	NJ		05/25/2023	8.749	504,342						660,000	05/05/2023
100162328		PETALUMA	CA		08/06/2024	8.750	504,374						1,550,000	07/02/2024
100110484		KINGSTON	TN		06/30/2023	7.375	504,406						850,000	04/21/2023
100152856		DOWNEY	CA		05/22/2024	8.375	504,412						1,305,000	05/01/2024
100159230		BONNEY LAKE	WA		07/15/2024	6.875	504,447						750,000	06/05/2024
100137790		POMPANO BEACH	FL		12/08/2023	7.990	504,448						670,000	10/23/2023
100107884		MIAMI BEACH	FL		06/29/2023	7.125	504,502						1,360,000	05/24/2023
3340069103		HENDERSON	NV		03/07/2024	9.348	504,506						2,270,000	02/06/2024
100164052		RIVERSIDE	CA		08/21/2024	7.490	504,521						615,000	06/13/2024
100157875		OLYMPIA	WA		07/09/2024	6.490	504,549						978,000	04/18/2024
100087727		WEST COVINA	CA		10/07/2022	7.250	504,582						750,000	09/27/2022
100167867		NEW BEDFORD	MA		09/20/2024	7.250	504,582						635,000	08/30/2024
100144571		TEMECULA	CA		04/26/2024	8.125	504,597						661,295	03/29/2024
100167876		HUDSON	MA		09/20/2024	7.250	504,598						661,000	08/30/2024
100147600		COUGAR	WA		04/04/2024	6.999	504,629						725,000	03/07/2024
3310050097		CHILLICOTHE	OH		04/27/2023	8.050	504,673						3,575,000	12/26/2022
100179453		ANTIOCH	CA		11/21/2024	6.124	504,680		2				734,000	10/11/2024
100167875		HYDE PARK	MA		09/20/2024	7.250	504,693						625,000	08/28/2024
100102148		COMPTON	CA		04/14/2023	7.999	504,704						635,000	03/06/2023
100031284		NORTHBROOK	IL		03/29/2019	4.500	504,742						595,000	12/07/2018
100135422		SHERIDAN	WY		11/13/2023	7.500	504,746						700,000	09/08/2023
100170334		MCGREGOR	MN		10/08/2024	7.125	504,753						615,000	08/02/2024
100114769		PITTSBURG	CA		07/07/2023	8.499	504,760						620,000	05/19/2023
100135733		CHULA VISTA	CA		11/10/2023	6.625	504,764						710,000	09/18/2023
100168559		PORT ORCHARD	WA		09/25/2024	6.533	504,787						668,000	08/23/2024
100116553		SAN ANTONIO	TX		07/20/2023	6.375	504,788						775,000	03/01/2024
100150213		SARASOTA	FL		04/30/2024	8.250	504,806						700,000	03/29/2024
100026805		FAIRFAX	CA		09/26/2018	3.375	504,807						875,000	06/12/2018
100169590		ROSEVILLE	CA		09/30/2024	6.990	504,845		(34)				665,000	07/01/2024
100109294		LAWRENCE	MA		06/12/2023	7.125	504,857						675,000	04/28/2023
100091914		ECHT/LIMBURG	NLD		01/27/2023	4.960	504,904						650,000	12/01/2023
100071457		DEN HAAG	NLD		09/30/2021	3.350	504,904						649,999	06/30/2024
100068550		DEDEMSVAART	NLD		08/30/2021	8.080	504,904						609,587	06/30/2024
3320043219		ALBANY	NY		01/10/2023	9.176	504,921						3,430,000	09/15/2022
100175535		CLERMONT	FL		11/08/2024	6.875	504,937		(41)				669,000	09/19/2024
100159246		ROCKLIN	CA		07/15/2024	7.624	504,964						620,000	05/23/2024
100102986		BRONX	NY		06/22/2023	7.875	505,025						850,000	01/17/2023
100156561		SOUTH EL MONTE	CA		06/24/2024	7.375	505,033						670,000	05/03/2024
100114754		SEVIERVILLE	TN		07/07/2023	8.875	505,045						640,000	05/31/2023
100182599		OREM	UT		12/12/2024	6.875	505,051		(9)				670,000	10/18/2024
100100392		STATEN ISLAND	NY		04/27/2023	5.000	505,056						800,000	01/13/2022
100091580		OWINGS MILLS	MD		03/07/2023	8.999	505,060						633,000	01/05/2023
100164728		SANTA MARIA	CA		08/23/2024	9.500	505,073						620,000	08/02/2024
100030675		NORTHRIDGE	CA		04/09/2019	4.250	505,085						712,500	08/18/2016
100071537		NEW SMYRNA BEACH	FL		10/14/2021	3.624	505,116						750,000	09/16/2021
100180412		SAN LEANDRO	CA		11/25/2024	6.124	505,123						740,000	10/02/2024
100168079		EVERETT	WA		09/20/2024	7.625	505,145						700,000	04/02/2024
3410000561		LIVINGSTON	NJ		09/24/2024	9.016	505,207						6,300,000	08/26/2024
100137905		ELIZABETH	NJ		12/08/2023	8.875	505,219						667,000	10/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149024		STATEN ISLAND	NY		04/19/2024	8.250	505,220		91				870,000	03/06/2024
100140612		CHAPEL HILL	NC		01/19/2024	7.990	505,250						750,000	11/30/2023
100079427		CATHEDRAL CITY	CA		03/17/2022	4.750	505,255		(227)				616,000	02/08/2022
100172358		LAS VEGAS	NV		10/23/2024	7.000	505,261						660,000	09/06/2024
100142924		PORTLAND	ME		02/09/2024	8.125	505,275						690,000	12/04/2023
100086873		VANCOUVER	WA		10/07/2022	8.500	505,293		(19)				625,000	09/07/2022
100160442		PALM SPRINGS	CA		07/19/2024	7.625	505,331						718,000	06/20/2024
100176193		LOS ANGELES	CA		12/20/2024	6.875	505,333		(6)				777,000	11/13/2024
100149991		BOYNTON BEACH	FL		06/07/2024	7.625	505,369						751,000	04/08/2024
100180566		RIVERSIDE	CA		11/26/2024	8.999	505,397		(22)				620,000	11/12/2024
100147741		CLIFTON	NJ		04/08/2024	7.499	505,413						670,000	02/15/2024
100157564		AMSTERDAM	NLD		06/28/2024	5.600	505,422					(17,129)	680,000	06/04/2024
100179951		PORT SAINT JOE	FL		11/25/2024	7.375	505,427		(22)				550,000	09/13/2024
100133360		GREEN COVE SPRINGS	FL		11/21/2023	8.500	505,428						735,000	09/07/2023
4010044766		UNIVERSAL CITY	TX		02/02/2023	7.651	505,464						774,000	10/19/2022
100181896		PUYALLUP	WA		12/12/2024	6.375	505,468		21				690,000	10/24/2024
100137203		HANOVER	MD		11/28/2023	10.875	505,475						615,000	10/06/2023
100118661		EAST AURORA	NY		07/25/2023	7.875	505,486						631,000	05/16/2023
100149019		HOLLYWOOD	FL		04/19/2024	8.375	505,495						650,000	03/18/2024
100139585		HANOVER	MA		12/28/2023	9.499	505,499						660,000	10/26/2023
100153408		STATEN ISLAND	NY		05/30/2024	7.500	505,523						760,000	05/03/2024
100102662		SUFFOLK	VA		06/22/2023	8.000	505,534						625,000	12/28/2022
100164857		BALDWIN PARK	CA		08/26/2024	7.875	505,538						720,000	06/21/2024
100102985		BRONX	NY		06/22/2023	7.875	505,543						875,000	01/17/2023
100162987		TORRANCE	CA		08/12/2024	7.000	505,544						1,400,000	06/05/2024
100162989		TORRANCE	CA		08/12/2024	7.000	505,544						1,450,000	06/05/2024
100145585		UNITED KINGDOM	GBR		03/12/2024	3.940	505,553		21,016			(10,847)	510,000	04/27/2020
3340070363		INDIANAPOLIS	IN		03/07/2024	9.576	505,577						2,120,000	02/07/2024
100173136		SAN DIEGO	CA		10/30/2024	7.499	505,578						660,000	09/27/2024
100171400		FORT WORTH	TX		10/16/2024	6.624	505,645						750,000	08/30/2024
100081339		NEBO	NC		03/18/2022	4.000	505,652						660,000	01/05/2022
100071661		JURUPA VALLEY	CA		10/14/2021	3.750	505,656						860,000	06/30/2021
100165372		ROCKLAND	MA		08/29/2024	8.999	505,664						600,000	08/08/2024
100182601		LAS VEGAS	NV		12/12/2024	6.875	505,677		(9)				670,000	10/24/2024
100182427		MURRIETA	CA		12/12/2024	7.500	505,680		(15)				659,500	09/26/2024
100135207		LAWRENCEVILLE	GA		11/07/2023	8.125	505,681						741,000	08/23/2023
100154562		PERRIS	CA		06/14/2024	7.999	505,731						610,000	05/21/2024
100136101		KANSAS CITY	KS		12/18/2023	9.375	505,798						617,000	11/09/2023
100083959		RUTHER GLEN	VA		07/12/2022	7.750	505,829						675,000	06/01/2022
100167029		MIAMI	FL		09/13/2024	8.125	505,849						585,000	08/17/2023
100103878		COPIAGUE	NY		05/10/2023	7.990	505,853						665,000	04/20/2023
100084704		RIVIERA BEACH	FL		08/02/2022	7.375	505,935						1,060,000	06/22/2022
100119246		GALVESTON	TX		07/31/2023	7.500	505,967						675,000	05/25/2023
100180421		MOUNTLAKE TERRACE	WA		11/25/2024	6.125	506,014						685,000	10/01/2024
100184985		COMMERCE TOWNSHIP	MI		12/19/2024	8.874	506,024		(12)				650,000	10/15/2024
100137901		MANSFIELD	TX		12/08/2023	7.875	506,040						736,000	09/29/2023
100173273		NAPLES	FL		10/30/2024	6.875	506,060						775,000	08/30/2024
100076760		CAPE CORAL	FL		12/30/2021	4.625	506,084		(345)				625,000	12/03/2021
100115544		GEORGETOWN	TX		07/19/2023	8.374	506,096						752,000	06/27/2023
100153372		LIGHTHOUSE POINT	FL		05/29/2024	7.874	506,123						1,450,000	05/07/2024
100031154		BRICK	NJ		03/29/2019	2.000	506,138						518,640	12/08/2018
100087955		KENNESAW	GA		10/25/2022	8.500	506,158						728,000	09/19/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134535		NORTH PORT	FL		10/30/2023	7.999	506,202						640,000	09/13/2023
100132340		BEAVERTON	OR		11/03/2023	7.000	506,219						680,000	05/13/2022
100119885		EAST ELMHURST	NY		08/10/2023	9.625	506,246						985,000	12/23/2022
100110413		PHOENIX	AZ		06/30/2023	6.625	506,269						710,000	04/10/2023
100100980		RANCHO CUCAMONGA	CA		04/28/2023	5.990	506,275						655,000	01/26/2022
100143387		HESPERIA	CA		02/16/2024	8.375	506,310						640,000	01/06/2024
100174145		NAPLES	FL		10/31/2024	7.750	506,359						675,000	06/24/2024
100087351		KISSIMMEE	FL		10/25/2022	5.750	506,365						685,000	05/03/2022
100118810		HOLMES BEACH	FL		08/30/2023	9.625	506,383						656,000	06/30/2023
100139178		CYPRESS	TX		12/28/2023	8.875	506,389						725,900	11/27/2023
100144126		MURRIETA	CA		03/07/2024	6.750	506,397						666,500	01/04/2024
100120087		KISSIMMEE	FL		08/11/2023	7.625	506,404						675,000	06/23/2023
100120855		MIAMI	FL		08/25/2023	9.125	506,405						661,000	07/01/2023
100151824		SALINAS	CA		05/10/2024	8.750	506,413						650,000	04/04/2024
100108991		VACAVILLE	CA		05/31/2023	7.875	506,419						1,050,000	04/28/2023
100176934		PANAMA CITY BEACH	FL		11/15/2024	7.000	506,421		(49)				700,000	09/03/2024
100173850		REHOBOTH BEACH	DE		10/31/2024	7.625	506,442						624,000	08/26/2024
100145343		UNITED KINGDOM	GBR		03/12/2024	9.500	506,492		17,806			(11,058)	480,000	12/18/2019
100141541		PERRIS	CA		01/30/2024	7.999	506,497						1,250,000	12/21/2023
100080901		ESCONDIDO	CA		03/10/2022	4.250	506,506						1,000,000	02/23/2022
100144186		LAKE STEVENS	WA		03/07/2024	6.990	506,526						675,000	01/17/2024
100148258		LINCOLN CITY	OR		04/12/2024	7.625	506,554						660,000	02/20/2024
100085010		LOS ANGELES	CA		08/12/2022	7.125	506,558		(35)				750,000	06/30/2022
100158405		UNITED KINGDOM	GBR		07/09/2024	3.590	506,564		12,908			(10,967)	550,000	05/31/2022
100134530		ROWLAND HEIGHTS	CA		10/30/2023	7.875	506,713						1,340,000	09/07/2023
100169883		ROCK SPRINGS	WY		11/08/2024	7.625	506,732						650,000	10/16/2024
100182476		MATAWAN	NJ		12/12/2024	7.500	506,738		(19)				665,000	11/05/2024
100117490		LOVELAND	CO		07/20/2023	7.250	506,742						615,000	03/01/2024
100139213		CHATSWORTH AREA LOS ANGELES	CA		12/28/2023	8.125	506,742		3,545				1,000,000	11/29/2023
100110718		YORKVILLE	IL		08/11/2023	8.500	506,757						665,000	06/21/2023
100087318		APOLLO BEACH	FL		10/25/2022	5.250	506,795						694,000	03/01/2022
100158361		UNITED KINGDOM	GBR		07/09/2024	3.540	506,802		12,796			(10,972)	550,000	08/17/2022
100150992		RIVIERA BEACH	FL		05/08/2024	7.500	506,825						831,000	03/12/2024
100180505		MIAMI	FL		11/26/2024	7.499	506,826		(20)				625,000	11/12/2024
100169742		PITTSBURG	CA		09/30/2024	7.500	506,830						670,000	06/22/2024
100163430		LOS BANOS	CA		09/27/2024	9.125	506,848						547,000	08/05/2024
100119964		COMPTON	CA		08/11/2023	7.625	506,853						674,000	07/05/2023
100103110		MASTIC BEACH	NY		04/21/2023	8.650	506,898						620,000	03/20/2023
100142163		BUFORD	GA		02/29/2024	7.875	506,919						675,000	02/06/2024
100149403		BLUFFTON	SC		04/24/2024	7.000	506,931						829,000	03/01/2024
100176221		MIAMI BEACH	FL		12/20/2024	7.625	506,989		(64)				690,000	11/13/2024
100149311		MIAMI	FL		04/24/2024	6.499	506,996						690,000	03/13/2024
100142517		ANAHEIM	CA		02/08/2024	7.375	507,023						735,000	12/22/2023
100148437		NASHVILLE	TN		04/12/2024	7.625	507,027						625,000	01/26/2024
100148439		NASHVILLE	TN		04/12/2024	7.625	507,027						625,000	01/26/2024
100117202		BREWSTER	MA		07/20/2023	7.500	507,062		10,514				750,000	03/01/2024
100081334		IRVINE	CA		03/18/2022	3.625	507,081						1,225,000	12/20/2021
100135100		MISSOULA	MT		11/01/2023	7.625	507,108						780,000	08/28/2023
100159537		GREENACRES	FL		07/15/2024	7.625	507,118						624,000	05/29/2024
100114696		OAKLAND	CA		06/29/2023	7.125	507,125						750,000	05/26/2023
100148213		NORCO	CA		04/12/2024	7.625	507,181						675,000	03/04/2024
100147564		BOYNTON BEACH	FL		04/03/2024	9.250	507,207						580,000	02/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100170512		BAKERSFIELD	CA		10/09/2024	8.625	507,231						540,000	09/11/2024
100133522		PISCATAWAY	NJ		10/19/2023	9.374	507,236						650,000	09/25/2023
100147681		JACKSONVILLE	FL		04/04/2024	6.875	507,245						771,000	02/28/2024
100151447		HONOLULU	HI		05/10/2024	7.625	507,247						1,100,000	04/08/2024
100174262		SEVIERVILLE	TN		10/31/2024	6.500	507,251						567,000	02/12/2024
100154974		HUMBLE	TX		07/19/2024	9.750	507,274						579,000	12/26/2023
100185445		WINTER PARK	FL		12/20/2024	6.375	507,278		12				690,000	11/04/2024
100175438		PHOENIX	AZ		12/23/2024	7.750	507,287		(7)				660,000	06/11/2024
100088866		HALLANDALE BEACH	FL		11/15/2022	7.750	507,289						654,000	10/14/2022
100102072		CARSON	CA		04/14/2023	7.375	507,329						930,000	02/24/2023
100119810		BRENTWOOD	NY		08/08/2023	8.315	507,371						665,000	06/27/2023
100142574		BROKEN BOW	OK		02/08/2024	7.499	507,402						795,000	10/30/2023
100159310		WILMINGTON	DE		07/15/2024	7.250	507,447						700,000	05/20/2024
100170409		NORFOLK	VA		10/09/2024	6.999	507,447						635,000	09/05/2024
100130336		SEMINOLE	FL		09/28/2023	8.500	507,465						630,000	07/25/2023
100152852		PETALUMA	CA		05/22/2024	7.999	507,479						730,000	04/29/2024
100136213		LYNNWOOD	WA		11/20/2023	7.625	507,487						685,000	10/20/2023
100186194		MIAMI	FL		12/27/2024	8.999	507,487		(3)				545,000	11/25/2024
100161700		HAARLEM	NLD		07/29/2024	5.650	507,493					(22,787)	690,000	07/15/2024
100117385		CERRITOS	CA		07/20/2023	4.365	507,503						940,000	03/01/2024
100129641		SALT LAKE CITY	UT		09/29/2023	7.250	507,518						685,000	08/08/2023
100170009		EUREKA	CA		11/08/2024	6.750	507,537		(22)				615,000	10/02/2024
100169763		CAPE CORAL	FL		09/30/2024	7.990	507,549		(68)				705,000	07/16/2024
100133498		HOLLYWOOD	FL		10/19/2023	8.499	507,553						645,000	09/15/2023
100076165		MIAMI	FL		01/07/2022	4.375	507,556						733,000	11/09/2021
100165623		HENDERSON	NV		10/04/2024	7.375	507,566						710,000	08/27/2024
100135517		PORTLAND	OR		11/13/2023	7.875	507,571						675,000	09/22/2023
100135317		LEWES	DE		11/13/2023	7.624	507,586						687,000	10/11/2023
100110238		OAKLAND	CA		06/30/2023	6.624	507,613						660,000	05/12/2023
100143405		LYNN	MA		02/16/2024	9.250	507,616						640,000	01/11/2024
100080872		MIAMI	FL		03/10/2022	5.625	507,619						715,000	01/31/2022
100000220		HENDERSON	NV		09/27/2016	7.500	507,625						1,315,000	06/11/2022
100083836		SAINT AUGUSTINE	FL		07/12/2022	7.749	507,650						650,000	06/01/2022
3340074082		BAYONNE	NJ		05/17/2024	9.000	507,672						2,000,000	03/28/2024
100161504		BRIDGEPORT	CT		07/30/2024	7.500	507,678						680,000	05/21/2024
100142387		PATERSON	NJ		03/15/2024	8.625	507,710						655,000	02/06/2024
100175003		PORTLAND	OR		10/31/2024	9.500	507,720						750,000	06/10/2024
3340068687		JOSHUA TREE	CA		02/29/2024	8.930	507,733						2,000,000	01/29/2024
100115309		PUYALLUP	WA		07/17/2023	7.999	507,767						660,000	06/14/2023
100182132		OAK ISLAND	NC		12/12/2024	6.875	507,786		(12)				859,000	09/19/2024
100165007		DEER PARK	NY		08/28/2024	7.749	507,787						680,000	08/02/2024
100088173		TUCSON	AZ		10/25/2022	7.625	507,788						995,000	09/29/2022
100173894		SNELLVILLE	GA		10/31/2024	6.750	507,789						764,400	08/30/2024
100081298		LAKEWOOD	NJ		03/18/2022	3.625	507,790						1,000,000	12/30/2021
100115694		NAPLES	FL		07/20/2023	7.125	507,797						705,000	05/26/2023
100185035		MIRAMAR	FL		12/20/2024	6.499	507,806		11				775,000	11/19/2024
100139289		ALAMEDA	CA		12/28/2023	8.125	507,833						788,000	11/09/2023
100078492		ANAHEIM	CA		02/02/2022	5.975	507,885		(255)				865,000	01/20/2022
100144830		UNITED KINGDOM	GBR		03/12/2024	9.500	507,949		19,752			(11,007)	550,000	11/11/2019
100078655		ELK GROVE	CA		02/02/2022	4.125	507,964						745,000	11/29/2021
100120492		LITTLEROCK	CA		08/18/2023	9.250	507,966						560,000	07/17/2023
100117147		WHITESTONE	NY		07/20/2023	3.875	507,977						995,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158316		UNITED KINGDOM	GBR		07/09/2024	3.190	508,002		14,172			(10,998)	550,000	01/17/2022
100129226		OXNARD	CA		11/03/2023	7.625	508,006						640,000	09/12/2023
100168324		SALIDA	CO		09/20/2024	7.375	508,059						685,000	04/26/2024
100173891		SNELLVILLE	GA		10/31/2024	6.750	508,071						768,400	08/30/2024
100185369		PORT SAINT LUCIE	FL		12/20/2024	6.500	508,091		4				690,000	10/24/2024
100163152		SAN BERNARDINO	CA		08/13/2024	8.125	508,095						665,000	06/18/2024
100168532		SIMI VALLEY	CA		09/25/2024	6.750	508,098						735,000	08/01/2024
100165165		UNITED KINGDOM	GBR		08/27/2024	6.690	508,108					(30,157)	650,000	08/16/2024
100163193		FRESNO	CA		08/13/2024	7.625	508,114						680,000	07/16/2024
4010055770		WOODRIDGE	NY		08/24/2023	8.146	508,132						662,000	06/19/2023
100175102		FONTANA	CA		11/05/2024	8.999	508,132		(59)				610,000	10/09/2024
100167789		BALDWIN	NY		09/19/2024	7.750	508,189						650,000	08/05/2024
100088830		RANCHO SANTA MARGARITA	CA		11/15/2022	7.000	508,191						1,625,000	10/11/2022
100132033		FOREST LAKE	MN		10/13/2023	7.625	508,198						677,000	09/01/2023
100169567		TOMS RIVER	NJ		09/30/2024	7.625	508,212		(41)				625,000	07/08/2024
100186314		QUINCY	MA		12/30/2024	6.999	508,217						980,000	10/24/2024
100186359		WORCESTER	MA		12/30/2024	6.875	508,245						671,000	11/15/2024
100116014		BEND	OR		07/20/2023	7.125	508,312						730,000	06/01/2023
100174995		HARLINGEN	TX		10/31/2024	8.500	508,343						635,000	06/13/2024
100137882		MORGANTON	GA		12/08/2023	8.990	508,374						695,000	10/18/2023
100115497		PALISADE	CO		07/17/2023	8.875	508,374						591,000	06/12/2023
100166348		SALINAS	CA		10/24/2024	7.625	508,416						705,000	09/05/2024
100158006		CHICAGO	IL		07/09/2024	7.990	508,417						667,000	04/09/2024
100136332		JAMESTOWN	RI		11/20/2023	7.625	508,427						700,000	09/08/2023
100118023		FOUNTAIN VALLEY	CA		07/20/2023	6.125	508,438						1,030,000	03/01/2024
100160998		HUDDLESTON	VA		07/24/2024	8.125	508,464						670,000	05/28/2024
3340084388		VALLEY STREAM	NY		09/18/2024	9.125	508,464						1,940,000	08/13/2024
100132746		CHANDLER	AZ		11/03/2023	8.625	508,505						700,000	08/19/2023
100180651		SOUTH LYON	MI		11/26/2024	8.000	508,511		(19)				922,000	09/23/2024
4010056182		CHERRY HILL	NJ		07/27/2023	7.806	508,553						830,000	06/14/2023
100130350		AUSTIN	TX		09/28/2023	7.500	508,563						1,145,000	08/01/2023
100172521		DACULA	GA		10/23/2024	6.750	508,583						625,000	08/28/2024
100185755		UNION CITY	NJ		12/23/2024	7.490	508,593		(12)				1,060,000	11/04/2024
100102634		LAS VEGAS	NV		06/22/2023	8.875	508,621						711,000	12/13/2022
100168213		SAN MARCOS	CA		09/20/2024	7.500	508,631						725,000	04/02/2024
100145733		UNITED KINGDOM	GBR		03/12/2024	3.390	508,676		23,549			(11,038)	515,000	12/13/2019
100159035		LONGWOOD	FL		08/15/2024	8.250	508,691						595,000	07/15/2024
100089946		SAINT CLOUD	FL		01/26/2023	9.500	508,734						616,000	11/18/2022
100160381		MIDLOTHIAN	TX		09/06/2024	8.000	508,750						560,000	07/19/2024
100148303		INDIALANTIC	FL		04/12/2024	7.625	508,773						680,000	02/28/2024
100117366		SAN JOSE	CA		07/20/2023	4.250	508,777						1,500,000	03/01/2024
100088542		DEN HAAG	NLD		10/27/2022	1.000	508,788					(33,455)	617,547	12/01/2023
100128406		LA QUINTA	CA		09/15/2023	7.625	508,801						643,913	06/26/2023
100131946		FONTANA	CA		10/13/2023	7.500	508,805						700,000	08/22/2023
100169832		CRYSTAL BEACH	TX		09/30/2024	7.625	508,807						584,500	03/14/2024
100172839		CHARLOTTE	NC		10/25/2024	7.499	508,810						657,500	09/27/2024
100103249		SHERMAN OAKS	CA		04/27/2023	7.875	508,820		(41)				800,000	03/31/2023
100151578		GEORGETOWN	SC		05/10/2024	7.625	508,832						675,000	03/27/2024
100175712		SEASIDE PARK	NJ		11/12/2024	7.999	508,851		(61)				609,000	10/24/2024
100084714		LOS ANGELES	CA		08/02/2022	7.375	508,856						800,000	06/23/2022
100180137		WINTER GARDEN	FL		11/25/2024	7.874	508,864		(21)				650,000	11/06/2024
100011306		BLOOMFIELD TOWNSHIP	MI		12/23/2016	3.750	508,870						810,000	10/31/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100090749		HIALEAH	FL		01/09/2023	10.250	508,882						605,000	11/09/2022
100160178		SAUTEE NACOOCHEE	GA		07/18/2024	6.750	508,901						573,000	05/24/2024
100081672		LAREDO	TX		03/21/2022	6.125	508,928						683,726	01/24/2022
3300004518		PARAMUS	NJ		06/23/2023	9.645	508,931						2,500,000	05/12/2023
100166059		SOMERVILLE	MA		09/09/2024	6.999	508,990						780,000	08/05/2024
100160612		CORONA	CA		07/19/2024	7.375	509,005						967,000	06/19/2024
100144936		UNITED KINGDOM	GBR		03/12/2024	3.640	509,010		22,118			(11,016)	599,992	01/09/2020
100120977		RHODODENDRON	OR		08/30/2023	7.625	509,019						580,000	06/23/2023
100166216		WAYNESVILLE	NC		09/09/2024	7.625	509,052						596,000	07/19/2024
100117421		BAYONNE	NJ		07/20/2023	6.375	509,111						720,000	03/01/2024
100147725		SALINAS	CA		04/05/2024	8.750	509,112						701,000	03/08/2024
100178504		DALLAS	TX		11/21/2024	7.250	509,176		(33)				775,000	09/10/2024
100154905		FRESNO	CA		07/19/2024	7.750	509,178						615,000	01/13/2024
100110012		LEESBURG	VA		06/23/2023	7.874	509,178						640,000	04/28/2023
100091121		LITHIA	FL		01/31/2023	8.999	509,191						565,000	12/30/2022
100118185		WOODSTOCK	GA		07/20/2023	8.115	509,198						725,000	03/01/2024
100119856		PITTSBURGH	PA		08/10/2023	8.750	509,243						675,000	06/09/2023
100129615		MIAMI	FL		09/29/2023	7.625	509,252						681,000	08/07/2023
100158179		UNITED KINGDOM	GBR		07/09/2024	3.440	509,266		13,619			(11,026)	550,000	07/27/2021
100140142		OAKLAND PARK	FL		01/09/2024	8.250	509,266						635,000	11/17/2023
100100532		LAWRENCEVILLE	GA		04/27/2023	8.750	509,298						618,000	03/14/2023
100170248		CLANTON	AL		10/08/2024	8.125	509,311						612,000	07/22/2024
100101998		CUMMING	GA		04/14/2023	7.999	509,314						658,000	03/01/2023
100167824		LAKEWOOD	CA		09/20/2024	8.375	509,359						820,000	08/19/2024
100000164		PASADENA	CA		09/27/2016	5.000	509,416						740,000	08/25/2016
100115958		BAYONNE	NJ		07/20/2023	7.500	509,437						685,000	05/19/2023
100168139		COROLLA	NC		09/20/2024	7.125	509,439						680,000	04/12/2024
100143577		FREEPORT	NY		02/21/2024	7.610	509,541						710,000	01/26/2024
100156045		CLIFFSIDE PARK	NJ		06/18/2024	8.875	509,542						607,500	05/07/2024
100078366		GRANITE BAY	CA		02/10/2022	3.250	509,544						790,000	01/26/2022
100018245		NORTH HOLLYWOOD	CA		06/08/2018	4.750	509,561						1,170,000	03/13/2018
100078557		AMSTERDAM	NLD		01/26/2022	3.150	509,565					(33,506)	660,000	12/01/2023
100074377		UTRECHT	NLD		11/16/2021	3.600	509,565					(33,506)	578,824	10/01/2021
100101027		LOS ANGELES	CA		04/28/2023	3.375	509,582						1,530,000	02/05/2022
100137624		MARYSVILLE	WA		12/08/2023	7.375	509,618						685,000	09/13/2023
100088269		NEWARK	NJ		10/17/2022	8.500	509,627		3,853				660,000	09/20/2022
100110123		LOS CABOS	MEX		06/27/2023	9.630	509,651						866,469	06/16/2023
100143745		PLANTATION	FL		04/05/2024	7.375	509,682						640,000	02/28/2024
100158559		NEWARK	NJ		07/10/2024	8.500	509,686						655,000	05/08/2024
100144056		SURPRISE	AZ		03/07/2024	6.125	509,699						675,000	11/20/2023
100082348		AUSTIN	TX		04/14/2022	7.375	509,724						550,000	03/25/2022
100145722		UNITED KINGDOM	GBR		03/12/2024	3.390	509,730		24,278			(11,196)	515,000	01/29/2020
100171474		BELLINGHAM	WA		10/16/2024	6.624	509,755						680,000	08/29/2024
100168226		EL CAJON	CA		09/20/2024	7.375	509,764		(58)				715,000	04/01/2024
100184401		SALINAS	CA		12/17/2024	6.750	509,791		12				740,000	10/29/2024
100175205		HOLLYWOOD	FL		11/05/2024	6.625	509,802						683,000	08/22/2024
100079317		NASHVILLE	TN		03/17/2022	4.750	509,835						645,000	02/18/2022
100110293		CAROLINA BEACH	NC		06/30/2023	7.500	509,846						683,000	04/28/2023
100141952		SAN BERNARDINO	CA		02/29/2024	8.375	509,855						680,000	02/05/2024
100117726		CORAL SPRINGS	FL		07/20/2023	7.250	509,878						760,000	03/01/2024
100151186		BOTHELL	WA		05/10/2024	6.999	509,883						675,000	03/29/2024
100169377		KENT	WA		09/27/2024	7.500	509,883						610,000	08/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158148		HILTON HEAD ISLAND	SC		07/09/2024	7.500	509,892						675,000	05/01/2024
100131914		CONCORD	NC		10/13/2023	6.875	509,902						695,000	08/22/2023
100119700		NEWARK	NJ		08/08/2023	7.797	509,907						675,000	06/26/2023
100079612		NEWARK	CA		04/25/2022	4.750	509,910		12,905				950,000	01/27/2022
100080357		COTTONWOOD	AZ		02/28/2022	5.500	509,915						696,000	02/03/2022
100164882		MENIFEE	CA		08/26/2024	8.250	509,939						670,000	07/10/2024
100180414		VIRGINIA BEACH	VA		11/25/2024	6.124	509,949						702,000	10/04/2024
100175428		JOHNS CREEK	GA		12/23/2024	7.125	509,964		(7)				925,000	04/02/2024
100143440		VENTURA	CA		02/16/2024	9.125	509,985						639,000	01/08/2024
100076378		N LAS VEGAS	NV		12/23/2021	4.990	509,987						563,000	11/18/2021
100120314		NAPLES	FL		08/18/2023	7.875	510,000						725,000	06/29/2023
100171732		MENIFEE	CA		10/17/2024	6.750	510,040						715,000	09/09/2024
100115710		LAKE HAVASU CITY	AZ		07/20/2023	7.625	510,055						673,000	05/26/2023
100144475		BOERNE	TX		04/26/2024	8.250	510,067						628,000	02/26/2024
100138802		WESLEY CHAPEL	FL		12/21/2023	8.125	510,128						643,000	10/01/2023
100166417		WOONSOCKET	RI		10/31/2024	7.625	510,216						655,000	09/13/2024
100086615		BELLEVILLE	IL		09/30/2022	8.625	510,239						675,000	08/31/2022
100068112		PASADENA	CA		08/25/2021	3.375	510,262						790,000	06/25/2021
100128268		STOCKTON	CA		09/14/2023	8.750	510,288						610,000	08/08/2023
100074167		POMONA	CA		12/09/2021	4.125	510,310						585,000	11/01/2021
100148494		PC BEACH	FL		04/12/2024	6.990	510,321						942,000	02/21/2024
100182673		NATHROP	CO		12/12/2024	7.000	510,329		(10)				740,000	11/07/2024
100155352		WOODLAND HILLS	CA		06/18/2024	9.250	510,343						1,675,000	03/20/2024
100164707		POWAY	CA		08/23/2024	7.625	510,383						1,610,000	06/03/2024
100166070		OVERLAND PARK	KS		09/09/2024	7.624	510,392						665,000	07/31/2024
100115310		MILTON	WA		07/17/2023	8.499	510,425						660,000	06/14/2023
100135219		NAPLES	FL		11/08/2023	7.375	510,447						742,000	09/11/2023
100158346		UNITED KINGDOM	GBR		07/09/2024	3.740	510,452		7,664			(11,051)	600,000	05/31/2022
100164893		SELDEN	NY		08/28/2024	7.250	510,456						695,000	08/02/2024
100079544		LOS ANGELES	CA		04/25/2022	5.749	510,478						720,000	01/19/2022
100150138		FOUNTAIN HILLS	AZ		06/14/2024	8.000	510,481						703,000	05/03/2024
100081881		LAKESIDE	CA		03/31/2022	4.375	510,486						815,000	03/08/2022
100090355		BALDWIN PARK	CA		02/03/2023	8.500	510,486						725,000	01/18/2023
100152984		CHELSEA	AL		06/27/2024	7.875	510,519						625,000	05/31/2024
100140633		BROOKLYN	NY		01/19/2024	7.500	510,570						2,450,000	12/07/2023
100138270		LAKE ELSINORE	CA		12/15/2023	10.250	510,577						595,000	10/23/2023
100146943		ATTLEBORO	MA		03/26/2024	7.500	510,580						685,000	01/31/2024
100185777		HOMOSASSA	FL		12/26/2024	8.500	510,593		(2)				625,000	08/27/2024
100080162		ARGYLE	TX		02/25/2022	5.387	510,623						725,000	12/15/2021
100100526		MOORPARK	CA		04/27/2023	8.000	510,629						641,500	03/08/2023
100157752		SAN JUAN CAPISTRANO	CA		07/02/2024	8.750	510,641						3,350,000	06/07/2024
100162091		NASHUA	NH		07/31/2024	9.125	510,643						627,000	06/21/2024
100147171		UNITED KINGDOM	GBR		03/27/2024	6.340	510,653					(4,813)	575,000	03/14/2024
100119182		SAINT PETERSBURG	FL		07/31/2023	7.250	510,656						660,000	06/14/2023
100144937		UNITED KINGDOM	GBR		03/12/2024	3.390	510,671					(11,216)	517,000	01/27/2020
100161481		OXNARD	CA		07/30/2024	7.875	510,684						710,000	05/28/2024
100117922		WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023	8.125	510,689						845,000	03/01/2024
100132707		QUEEN CREEK	AZ		11/03/2023	8.875	510,720						675,000	07/24/2023
100120209		MAPLEWOOD	NJ		08/18/2023	7.875	510,753						680,000	06/30/2023
100163846		INMAN	SC		09/27/2024	8.875	510,764						555,000	08/22/2024
100186553		OCEAN PINES	MD		12/30/2024	6.625	510,766		1				610,000	10/07/2024
100117718		ENGLEWOOD CLIFFS	NJ		07/20/2023	7.000	510,799						1,425,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171909		SPARKS	NV		10/17/2024	7.124	510,830						715,000	08/22/2024
100186525		ANNA	TX		12/30/2024	6.500	510,835		1				600,000	11/12/2024
100185522		CYPRESS	TX		12/20/2024	6.875	510,841		5				622,000	11/13/2024
100175301		RALEIGH	NC		11/05/2024	6.490	510,859						712,000	09/11/2024
100135964		BRIDGEWATER	NJ		11/16/2023	7.999	510,900						740,000	10/04/2023
100116828		WEST COVINA	CA		07/20/2023	5.125	510,919						880,000	03/01/2024
100010889		HAYWARD	CA		12/23/2016	3.875	510,932						537,000	09/14/2016
100119321		SAINT SIMONS ISLAND	GA		07/31/2023	6.999	510,980						690,000	06/23/2023
100180280		BEAVERTON	OR		11/25/2024	7.125	510,984						681,000	09/21/2024
3310077878		SAN FRANCISCO	CA		07/19/2024	8.323	510,989						2,550,000	05/27/2024
100159609		NEW ORLEANS	LA		07/15/2024	9.750	511,040						680,000	05/13/2024
100163984		HIALEAH	FL		08/21/2024	7.625	511,042						640,000	07/02/2024
100158859		GOODYEAR	AZ		07/12/2024	6.990	511,099						676,000	05/15/2024
100165282		WELLINGTON	FL		08/29/2024	7.999	511,106						760,000	08/07/2024
100172847		EL CAJON	CA		10/25/2024	7.125	511,124		(22)				740,000	10/01/2024
100080406		NIPOMO	CA		04/14/2022	4.500	511,140		(118)				1,050,000	01/18/2022
100109821		NEWARK	NJ		06/22/2023	7.750	511,151						675,000	05/31/2023
100149536		DRIPPING SPRINGS	TX		04/26/2024	6.375	511,215						835,000	03/19/2024
100175614		LOS ANGELES	CA		11/12/2024	7.250	511,230						720,000	10/21/2024
100186227		NEW YORK	NY		12/27/2024	7.374	511,253		(6)				970,000	12/10/2024
100141648		CORONA	CA		01/30/2024	8.999	511,257						710,000	01/05/2024
100136532		RENTON	WA		11/20/2023	7.875	511,280						690,000	09/29/2023
100182520		DUBOIS	WY		12/12/2024	6.625	511,318		(1)				765,000	10/25/2024
100173237		PAGOSA SPRINGS	CO		10/30/2024	7.125	511,336						665,000	09/13/2024
100173015		BONNEAU	SC		10/25/2024	7.875	511,347		(930)				625,000	08/22/2024
100160534		GAITHERSBURG	MD		07/19/2024	8.250	511,366						620,000	05/15/2024
100081401		HIGHLAND	UT		03/18/2022	3.625	511,379						755,000	12/30/2021
100160514		CHARLESTON	SC		07/19/2024	9.750	511,430						581,500	06/27/2024
100116415		JAMAICA	NY		07/20/2023	5.875	511,467						860,000	03/01/2024
100176109		UPLAND	CA		12/20/2024	6.875	511,482		(2)				805,000	11/19/2024
100142127		CITY OF GARDEN GROVE	CA		02/29/2024	8.500	511,498						1,000,000	01/26/2024
100140042		PEMBROKE PINES	FL		01/09/2024	8.625	511,500						690,000	11/22/2023
100147181		TAMPA	FL		03/28/2024	9.875	511,531						775,000	11/29/2023
100117902		HYATTSVILLE	MD		07/20/2023	8.584	511,576		17				642,000	03/01/2024
100160098		NEW BRUNSWICK	NJ		07/17/2024	6.990	511,625						680,000	05/20/2024
100115355		LITTLEROCK	CA		07/17/2023	9.499	511,631						560,000	06/15/2023
100165547		RANDOLPH	MA		08/29/2024	7.125	511,635						840,000	07/10/2024
100120931		NORTH CAPE MAY	NJ		08/30/2023	7.625	511,641						594,000	06/16/2023
100127623		MARYSVILLE	WA		09/08/2023	6.625	511,658						705,000	07/14/2023
100100377		NAPLES	FL		04/27/2023	6.000	511,659						800,000	03/18/2022
100136159		CASTRO VALLEY	CA		12/18/2023	8.750	511,685						1,850,000	11/16/2023
100180631		TUJUNGA	CA		11/26/2024	8.500	511,719		(29)				585,000	08/14/2024
100160407		WHITTIER	CA		07/19/2024	8.499	511,748						670,000	06/13/2024
100076377		FRANKLIN LAKES	NJ		12/23/2021	5.999	511,749						650,000	11/05/2021
100110499		FARMINGTON	UT		06/30/2023	7.500	511,749						680,000	04/26/2023
100153329		ONANCOCK	VA		05/30/2024	7.990	511,776						680,000	03/26/2024
100076607		IRVINE	CA		12/16/2021	5.875	511,784		(553)				878,000	11/29/2021
100134747		INGLEWOOD	CA		10/30/2023	8.750	511,799						780,000	09/25/2023
100108918		GALVESTON	TX		05/31/2023	8.500	511,828						718,900	04/25/2023
100155978		SIMI VALLEY	CA		06/18/2024	7.875	511,836						1,585,000	05/01/2024
100091058		MONTEBELLO	CA		01/31/2023	7.999	511,853						755,000	12/16/2022
100180314		MENIFEE	CA		11/25/2024	6.500	511,898						782,500	10/04/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100043199		BRIGANTINE	NJ		08/13/2020	4.000	511,908						704,423	05/31/2020
100168564		CLAYTON	GA		09/25/2024	6.625	511,963						707,000	08/09/2024
100140823		WEST HEMPSTEAD	NY		03/06/2024	7.625	512,005						990,000	01/08/2024
100110760		KISSIMMEE	FL		08/11/2023	8.250	512,007						676,000	06/13/2023
100156411		LAUDERHILL	FL		06/24/2024	7.624	512,011						730,000	05/15/2024
100185471		VERO BEACH	FL		12/20/2024	6.125	512,012		14				725,000	10/30/2024
100151976		CARSON	CA		06/14/2024	7.625	512,020						860,000	05/02/2024
100091095		SANTA CLARITA	CA		01/31/2023	9.250	512,044						650,000	12/20/2022
100169071		SAN DIEGO	CA		09/27/2024	6.875	512,066						720,000	07/09/2024
100141369		SUN VALLEY AREA LOS ANGELES	CA		01/30/2024	8.375	512,093						845,000	12/04/2023
100109094		RICHARDSON	TX		06/05/2023	7.874	512,104						640,000	05/02/2023
100102829		HOMESTEAD	FL		06/22/2023	8.500	512,120						600,000	12/28/2022
100131663		CHESTNUT RIDGE	NY		10/06/2023	6.875	512,125						730,000	08/16/2023
100148274		HARRISON	NJ		04/12/2024	7.625	512,130						800,000	02/23/2024
100135827		LAKE ARROWHEAD	CA		11/10/2023	7.990	512,139						650,000	10/05/2023
100161179		NIPOMO	CA		07/25/2024	10.375	512,163						650,000	07/03/2024
100172316		MENIFEE	CA		10/21/2024	5.625	512,186						656,000	09/03/2024
100156002		CARSON CITY	NV		06/18/2024	7.500	512,195						649,000	05/01/2024
100159941		HIALEAH	FL		08/16/2024	8.250	512,198						705,000	05/07/2024
100145008		UNITED KINGDOM	GBR		03/12/2024	9.500	512,263					(11,179)	525,010	01/21/2020
100176669		MIAMI	FL		11/15/2024	8.750	512,269		(63)				695,000	08/30/2024
100176867		MARATHON	FL		11/15/2024	7.125	512,287						715,000	09/13/2024
100081348		SCOTTSDALE	AZ		03/18/2022	3.750	512,294						700,000	12/30/2021
100152929		BROOMFIELD	CO		06/27/2024	8.625	512,314						640,000	05/30/2024
100157877		ALEXANDRIA	VA		07/09/2024	7.125	512,315						855,000	05/07/2024
100043110		BURBANK	CA		05/28/2020	6.500	512,332						788,000	10/12/2019
100164872		VIRGINIA BCH	VA		08/26/2024	7.250	512,351						675,000	07/03/2024
100172803		ANCHORAGE	AK		12/06/2024	7.250	512,398		(5)				680,000	10/31/2024
100151187		MIAMI	FL		05/10/2024	7.625	512,435						670,000	04/02/2024
100174202		LEAVENWORTH	WA		10/31/2024	8.125	512,468						675,000	06/12/2024
100153164		TRUCKEE	CA		05/30/2024	7.625	512,473						680,000	03/05/2024
100162792		MONTCLAIR	NJ		08/12/2024	6.990	512,494						775,000	06/17/2024
100071883		SAN DIMAS	CA		11/05/2021	3.250	512,500						1,400,000	10/01/2021
100161600		UNITED KINGDOM	GBR		07/29/2024	6.390	512,522					(14,127)	575,000	07/11/2024
100087035		RIVIERA BEACH	FL		11/04/2022	7.500	512,549						780,000	09/13/2022
100081260		NAPA	CA		03/18/2022	3.125	512,553						840,000	02/19/2021
100075998		CHELSEA	MA		01/07/2022	4.875	512,578						758,000	09/27/2021
100116702		GARDEN GROVE	CA		07/20/2023	4.250	512,579						900,000	03/01/2024
100181550		BRENTWOOD	NY		12/09/2024	7.510	512,581		509				675,000	11/07/2024
100162845		GLENDALE	AZ		08/12/2024	7.125	512,600						680,000	06/13/2024
100081333		LOS ANGELES	CA		03/18/2022	3.875	512,610						850,000	01/03/2022
100139789		UNITED KINGDOM	GBR		12/18/2023	6.990	512,627					(9,075)	538,000	09/29/2023
100156760		LOS ANGELES	CA		06/26/2024	8.999	512,646						720,000	05/31/2024
100186282		LAKEWOOD	CA		12/27/2024	7.250	512,654		(5)				850,000	11/16/2024
100109819		NEWARK	NJ		06/22/2023	7.750	512,673						675,000	05/30/2023
100182635		WESLEY CHAPEL	FL		12/12/2024	6.000	512,727		36				730,000	10/22/2024
100127572		MINNEAPOLIS	MN		09/08/2023	6.624	512,733						700,000	07/18/2023
100158774		RIDGEWOOD	NJ		07/10/2024	6.500	512,740						701,000	05/15/2024
100080433		EL MONTE	CA		03/10/2022	5.562	512,759						600,000	02/14/2022
100079437		KIHEI	HI		03/17/2022	4.625	512,779						678,000	02/18/2022
100178227		ROWLAND HEIGHTS	CA		11/19/2024	7.125	512,807		(9)				820,000	10/22/2024
100174207		SANTA ROSA BEACH	FL		10/31/2024	7.250	512,808						672,000	06/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060089		LONG BEACH	CA		06/25/2021	4.500	512,830						756,000	04/06/2021
100139730		UNITED KINGDOM	GBR		12/18/2023	6.740	512,837					(9,048)	525,000	06/22/2023
100173340		WASHINGTON	UT		10/30/2024	7.124	512,838						755,000	09/13/2024
100176881		MIAMI	FL		11/15/2024	7.250	512,858						654,000	08/30/2024
100175239		BOCA RATON	FL		11/05/2024	7.000	512,867						680,000	09/06/2024
100109870		HILLSIDE	NJ		06/22/2023	7.829	512,884						680,000	05/15/2023
100148744		SAN BERNARDINO	CA		04/17/2024	7.750	512,996						725,000	10/18/2023
100134869		LINCOLN	RI		10/30/2023	8.625	513,002						692,000	10/04/2023
3230080694		DEER PARK	WA		10/20/2023	9.980	513,003						1,540,000	07/10/2023
100109214		EVERETT	WA		07/21/2023	7.125	513,014						675,000	06/14/2023
100149724		ASBURY PARK	NJ		04/26/2024	7.700	513,017						675,000	03/28/2024
100071933		GILBERT	AZ		11/19/2021	5.375	513,034						625,000	10/22/2021
100138261		WIMAUMA	FL		12/15/2023	9.750	513,149						726,000	11/02/2023
100103399		WOODLAND PARK	NJ		06/16/2023	8.000	513,164						689,000	04/28/2023
100172838		RIVERTON	UT		10/25/2024	7.499	513,172		(21)				770,000	09/27/2024
3340089734		TARRYTOWN	NY		12/05/2024	8.796	513,216						1,900,000	10/09/2024
3340090467		MEDFORD	MA		12/30/2024	8.553	513,216						2,280,000	11/15/2024
100129783		ELIZABETH	NJ		09/27/2023	8.999	513,238						650,000	09/11/2023
100142422		NAPA	CA		03/08/2024	9.375	513,251						675,000	02/08/2024
100175195		MANHATTAN BEACH	CA		11/05/2024	7.125	513,305						1,652,000	08/21/2024
100148174		CARLSBAD	CA		04/12/2024	7.124	513,309						725,000	02/28/2024
100167970		PATTERSON	CA		09/20/2024	8.250	513,327						605,000	08/27/2024
100173436		PISCATAWAY	NJ		10/29/2024	8.750	513,339						650,000	07/30/2024
100139221		WILLIAMSBURG	VA		12/28/2023	9.250	513,343						630,000	11/20/2023
100133770		ESCONDIDO	CA		10/20/2023	7.999	513,417						1,200,000	09/28/2023
100115624		PINOLE	CA		07/19/2023	8.600	513,420						640,000	06/20/2023
100133366		SARATOGA	CA		11/21/2023	8.625	513,425						710,000	09/15/2023
100149422		ESTILL SPRINGS	TN		04/24/2024	7.625	513,435						1,100,000	02/09/2024
100180285		CARLSBAD	CA		11/25/2024	6.625	513,440						712,500	09/20/2024
100167427		OAKLEY	CA		09/16/2024	7.500	513,453						670,000	06/27/2024
100086984		LAKE HARMONY	PA		11/04/2022	7.875	513,470						645,000	09/16/2022
100155050		HIGHLANDS	NC		07/19/2024	7.250	513,473						655,000	10/27/2023
100157719		INGLEWOOD	CA		06/28/2024	7.990	513,496						780,000	05/17/2024
100132076		ELIZABETH	NJ		10/13/2023	7.125	513,523						695,000	07/28/2023
100162307		TEMECULA	CA		08/05/2024	7.500	513,529						635,000	06/07/2024
100141216		ELIZABETH	NJ		01/30/2024	8.750	513,536						707,000	11/28/2023
4010054105		TRENTON	NJ		07/27/2023	7.870	513,603						680,000	05/22/2023
100147253		NANUET	NY		03/28/2024	7.520	513,604						630,000	02/07/2024
100138253		LAKE ELSINORE	CA		12/15/2023	8.250	513,615						638,000	11/17/2023
100149393		LAKEWOOD	CO		04/24/2024	6.875	513,643						680,000	03/01/2024
100174799		STATEN ISLAND	NY		10/31/2024	7.875	513,694						1,000,000	04/04/2024
100073570		MAASTRICHT	NLD		10/25/2021	2.900	513,708					(33,778)	1,240,000	12/01/2023
100086667		TRINITY	FL		09/30/2022	8.000	513,797						650,000	08/23/2022
100144907		UNITED KINGDOM	GBR		03/12/2024	3.390	513,799					(11,285)	520,000	02/25/2020
100126318		EAST ORANGE	NJ		08/30/2023	7.810	513,821						645,000	07/17/2023
100118174		DESTIN	FL		07/20/2023	11.000	513,865						650,000	03/01/2024
100185976		HIALEAH	FL		12/26/2024	7.999	513,872		(8)				630,000	12/03/2024
100115384		SOUTH GATE	CA		07/17/2023	6.750	513,978						840,000	06/09/2023
100145307		UNITED KINGDOM	GBR		03/12/2024	9.500	514,009		20,361			(11,159)	559,970	11/14/2019
100153278		BRIDGMAN	MI		05/30/2024	7.990	514,052						645,000	03/28/2024
100118849		ORLANDO	FL		08/30/2023	8.375	514,063						680,000	07/21/2023
100153676		LAS VEGAS	NV		05/31/2024	7.875	514,065		37				715,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100632		BURBANK	CA		04/27/2023	8.250	514,072		(128)				908,000	03/28/2023
100178468		MCKINNEY	TX		11/21/2024	7.250	514,098		(34)				580,000	10/02/2024
100160519		SAN BERNARDINO	CA		07/19/2024	7.999	514,109						635,000	06/26/2024
100060107		LONG BEACH	CA		06/25/2021	3.875	514,137						820,000	04/06/2021
100109820		NEWARK	NJ		06/22/2023	7.750	514,142						675,000	05/31/2023
100152357		MANTECA	CA		05/17/2024	7.500	514,149						678,000	03/05/2024
100163021		ESTERO	FL		08/13/2024	7.990	514,153						660,000	06/26/2024
100175923		MANTECA	CA		11/14/2024	7.125	514,186						680,000	09/27/2024
100127716		SUNRISE	FL		09/08/2023	8.749	514,211						576,000	07/13/2023
100175338		POMONA	CA		11/05/2024	7.375	514,220						700,000	09/14/2024
100076381		HIGHLANDS RANCH	CO		12/23/2021	4.990	514,248						665,000	11/03/2021
100140213		RYDAL	PA		01/11/2024	9.750	514,303						645,000	11/20/2023
100102031		MIAMI	FL		04/14/2023	7.999	514,304						658,000	02/22/2023
100179475		NASHUA	NH		11/21/2024	6.125	514,325		9				690,000	09/24/2024
100087349		SALISBURY	MD		10/25/2022	5.875	514,339						800,000	05/26/2022
100141005		MIAMI	FL		02/20/2024	8.000	514,364						905,000	01/16/2024
100126280		IRVINGTON	NJ		08/30/2023	7.920	514,369						640,000	08/01/2023
100168533		SOUTH LAKE TAHOE	CA		09/25/2024	8.125	514,373						628,000	07/30/2024
100139957		HUTTO	TX		01/09/2024	7.625	514,437						772,000	12/05/2023
100172249		AZUSA	CA		10/21/2024	6.490	514,489						686,000	09/03/2024
100154841		FAIRFAX	VA		07/19/2024	7.750	514,508						732,000	02/23/2024
100178043		CARLSBAD	CA		11/19/2024	8.250	514,521						1,925,000	08/29/2024
100079576		PARK CITY	UT		04/08/2022	4.125	514,543						1,100,000	01/25/2022
100115168		NEWARK	NJ		07/17/2023	7.778	514,615						625,000	06/08/2023
100159612		MYRTLE BEACH	SC		07/15/2024	8.625	514,644						621,000	05/31/2024
100159985		COLEMAN	FL		08/16/2024	7.750	514,678						780,000	05/24/2024
3320047362		MASPETH	NY		02/27/2023	9.156	514,721						1,910,000	11/10/2022
100148558		PLANO	TX		04/12/2024	7.000	514,732						696,500	02/07/2024
100089715		GRONINGEN	NLD		11/29/2022	4.750	514,743					(33,846)	764,623	12/01/2023
100109830		STATEN ISLAND	NY		06/22/2023	7.547	514,745						705,000	05/24/2023
100152694		ELK RIDGE	UT		05/17/2024	7.500	514,761						690,000	03/28/2024
100167490		MIAMI	FL		10/31/2024	7.000	514,762						815,000	09/30/2024
100149455		CHICAGO	IL		04/24/2024	7.625	514,824						655,000	03/08/2024
100174915		LAS VEGAS	NV		10/31/2024	7.000	514,833						1,255,000	05/22/2024
100180776		LOUISA	VA		11/26/2024	7.625	514,839		(12)				640,000	10/09/2024
100102482		TEMPLETON	MA		06/07/2023	7.625	514,883						665,000	08/01/2022
100174297		PORT ISABEL	TX		10/31/2024	7.625	514,889						600,000	03/18/2024
100084368		ESTERO	FL		08/12/2022	6.000	514,907						1,300,000	06/24/2022
100011305		MIRAMAR	FL		12/23/2016	3.625	514,914						600,000	10/31/2016
100078312		OAKLEY	CA		02/10/2022	5.000	514,927		(173)				734,900	01/21/2022
100079672		SAN DIEGO	CA		04/08/2022	7.000	514,944						715,000	01/13/2022
100164092		TEMPE	AZ		08/21/2024	6.750	514,952		25				680,000	07/17/2024
100163162		BRADENTON	FL		08/13/2024	7.990	514,973						610,000	06/24/2024
100121003		BRADLEY BEACH	NJ		08/30/2023	6.990	514,980						715,000	07/14/2023
100102084		EVERETT	WA		04/14/2023	9.999	514,992						625,000	02/24/2023
100132828		LANCASTER	CA		11/03/2023	8.375	514,993						649,000	07/17/2023
100151798		SAN ANTONIO	TX		05/10/2024	6.999	515,015						760,000	04/18/2024
100176707		SCHENECTADY	NY		11/15/2024	9.624	515,016						660,000	09/25/2024
100136172		LILBURN	GA		12/18/2023	8.625	515,020						680,000	11/10/2023
100017970		OAKLAND	CA		05/22/2018	5.250	515,058						1,350,000	03/09/2018
100185504		MARLTON	NJ		12/20/2024	8.500	515,063		(14)				705,000	10/29/2024
100185748		PROVIDENCE	RI		12/23/2024	7.375	515,064		3				690,000	10/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071477		LOS ANGELES	CA		10/26/2021	3.875	515,087						1,450,000	09/24/2021
100118878		WILDWOOD	NJ		08/30/2023	9.375	515,088						725,000	07/28/2023
100115169		NEWARK	NJ		07/17/2023	7.678	515,100						625,000	06/08/2023
100184409		VENTURA	CA		12/17/2024	7.250	515,118		(3)				785,000	11/12/2024
100151637		COOPER CITY	FL		05/10/2024	7.125	515,137						711,000	03/25/2024
100117420		ONTARIO	CA		07/20/2023	6.250	515,143						706,000	03/01/2024
100168051		JERSEY CITY	NJ		09/20/2024	7.375	515,173						675,000	04/09/2024
100157592		YARDLEY	PA		06/28/2024	8.250	515,207						925,000	05/17/2024
100086156		LOCKWOOD	CA		10/07/2022	6.750	515,231						790,000	08/24/2022
100166045		SAN ANTONIO	TX		09/06/2024	7.999	515,232						614,000	08/14/2024
100074222		CHULA VISTA	CA		12/09/2021	3.875	515,249						665,000	11/05/2021
100108224		ELLIJAY	GA		05/24/2023	7.999	515,250						860,000	03/31/2023
100176605		HAYWARD	CA		11/15/2024	7.250	515,270		(43)				950,000	09/13/2024
100108905		MONROE TOWNSHIP	NJ		05/31/2023	7.875	515,278						695,000	04/17/2023
100091943		MONEE	IL		02/03/2023	8.375	515,286						660,000	01/11/2023
100157659		SANTA CLARITA	CA		06/28/2024	8.000	515,332						760,000	05/13/2024
100129658		CALDWELL	NJ		09/29/2023	6.875	515,357						784,000	08/11/2023
100120559		CHRISTMAS	FL		08/18/2023	8.375	515,364						750,000	07/27/2023
100149323		SAN FRANCISCO	CA		04/24/2024	7.375	515,373						709,000	03/04/2024
100120820		MIAMI	FL		08/25/2023	8.250	515,388						675,000	06/22/2023
100146599		SAINT ALBANS	NY		03/20/2024	8.749	515,394						689,000	02/12/2024
100120441		SAN BERNARDINO	CA		08/18/2023	9.250	515,412						565,000	07/19/2023
100115655		AUSTIN	AR		07/19/2023	6.499	515,427						698,000	06/07/2023
100091954		PASADENA	CA		02/07/2023	8.125	515,430		(63)				950,000	12/20/2022
100147870		KENT	WA		04/08/2024	7.000	515,464						685,000	01/16/2024
100180373		EDINA	MN		11/25/2024	6.490	515,470						700,000	10/03/2024
100174560		BELFORD	NJ		10/31/2024	10.375	515,473						600,000	10/23/2023
100144120		COPPELL	TX		03/07/2024	7.625	515,474						675,000	01/05/2024
100169562		BUXTON	NC		09/30/2024	7.625	515,545		(38)				643,000	07/11/2024
100141467		SAN FERNANDO	CA		01/30/2024	8.125	515,582						640,000	12/12/2023
100167902		TWENTYNINE PALMS	CA		09/20/2024	7.499	515,615						640,000	08/29/2024
100115163		PATERSON	NJ		07/17/2023	8.981	515,622						675,000	06/20/2023
100175125		OXNARD	CA		11/05/2024	6.625	515,632		(21)				872,000	10/09/2024
100074175		MOUNT PLEASANT	SC		12/09/2021	5.000	515,646						700,000	11/12/2021
100071591		ALHAMBRA	CA		10/14/2021	3.750	515,664						895,000	06/12/2021
100089031		MORENO VALLEY	CA		11/04/2022	8.750	515,693						655,000	10/12/2022
100148276		WASHINGTON	DC		04/12/2024	6.624	515,695						751,000	02/23/2024
100086148		EPHRATA	WA		10/07/2022	8.750	515,719						621,000	08/31/2022
100053613		JAMAICA	NY		03/23/2021	5.500	515,719						750,000	12/31/2020
100172575		QUINCY	MA		10/23/2024	7.000	515,723						675,000	08/28/2024
100118194		ROWLAND HEIGHTS	CA		07/20/2023	7.250	515,772						725,000	03/01/2024
100157665		SAINT SIMONS ISLAND	GA		06/28/2024	8.500	515,795						705,000	05/17/2024
100138333		COLLEGE POINT	NY		12/18/2023	2.875	515,809						940,000	10/29/2023
100156606		DUNEDIN	FL		06/24/2024	7.625	515,839						725,000	05/01/2024
100144541		SUNLAND	CA		04/26/2024	7.625	515,886						1,000,000	03/07/2024
100150632		MILTON	WA		05/03/2024	7.124	515,902						650,000	02/01/2024
100079810		HONOLULU	HI		04/08/2022	4.125	515,945						770,000	01/13/2022
100163324		STOCKTON	CA		08/13/2024	8.750	515,961						620,000	07/02/2024
100127690		EVERETT	WA		09/08/2023	8.999	515,969						670,000	08/08/2023
100136122		HIALEAH	FL		12/18/2023	7.875	515,981						850,000	11/15/2023
100078737		GILBERT	AZ		02/25/2022	4.750	515,996						590,000	01/04/2022
100137652		EWA BEACH	HI		12/08/2023	7.625	516,005						685,000	10/12/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078288		PORTLAND	OR		03/10/2022	3.750	516,042						698,000	01/18/2022
100140014		HENRICO	NC		01/09/2024	8.625	516,054						743,500	11/01/2023
100080860		HAYWARD	CA		03/10/2022	4.000	516,075						900,000	02/22/2022
100185409		FAYETTEVILLE	AR		12/20/2024	6.625	516,080		6				695,000	10/25/2024
100079889		NIPOMO	CA		04/08/2022	3.999	516,093						1,085,000	01/28/2022
100086202		HUNTSVILLE	TX		10/07/2022	8.875	516,106						727,500	09/02/2022
100068099		ENCINITAS	CA		08/25/2021	3.374	516,122						1,428,000	06/02/2021
100133557		SUPERIOR	CO		10/23/2023	7.125	516,147						700,000	09/14/2023
100164542		ASHLAND	MA		08/21/2024	7.125	516,157						680,000	06/21/2024
100182438		KING OF PRUSSIA	PA		12/12/2024	6.875	516,168		(6)				682,000	11/01/2024
100110267		DELTAVILLE	VA		06/30/2023	7.500	516,171						735,000	04/14/2023
100153741		MIDDELBURG	NLD		05/30/2024	5.950	516,175					(23,521)	622,978	06/30/2024
100172562		THE VILLAGES	FL		10/23/2024	7.625	516,179						650,000	08/16/2024
100128430		MC GAHEYSVILLE	VA		09/15/2023	8.625	516,185						650,000	08/02/2023
100081614		HUNTINGTON BEACH	CA		03/24/2022	5.450	516,208						600,000	03/10/2022
100132511		SEVIERVILLE	TN		11/03/2023	8.750	516,212						660,000	06/21/2023
100158900		CORRALES	NM		07/12/2024	7.375	516,220						809,000	05/20/2024
100120602		ACTON	CA		08/18/2023	9.499	516,264						654,000	07/21/2023
100171844		PROVIDENCE	RI		10/17/2024	6.500	516,292						680,000	08/15/2024
100137110		NASHUA	NH		11/28/2023	7.990	516,301						653,000	10/12/2023
100138420		HIALEAH	FL		12/18/2023	8.375	516,318						640,000	10/10/2023
100161166		ROHNERT PARK	CA		07/25/2024	8.875	516,353		(22)				680,000	07/10/2024
100109795		POULSBO	WA		08/04/2023	8.125	516,376						725,000	06/15/2023
100169933		MCKINNEY	TX		11/08/2024	7.000	516,401		(39)				678,000	09/27/2024
3340072026		NASHVILLE	TN		08/19/2024	9.170	516,431						2,160,000	02/21/2024
100115940		SEVIERVILLE	TN		07/20/2023	7.500	516,441						690,000	05/25/2023
100091024		MORENO VALLEY	CA		01/31/2023	10.625	516,474						570,000	12/12/2022
100157836		KYLE	TX		08/01/2024	9.500	516,546						621,500	06/28/2024
100080277		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.250	516,556					(33,965)	628,297	12/01/2023
100168955		GRONINGEN	NLD		09/26/2024	5.350	516,556					(40,900)	665,001	08/30/2024
100128181		FLAGSTAFF	AZ		09/18/2023	7.625	516,569						600,000	07/21/2023
100162264		CHARLOTTESVILLE	VA		09/06/2024	7.125	516,586						700,000	08/08/2024
100144731		UNITED KINGDOM	GBR		03/12/2024	3.390	516,599		24,449			(11,346)	690,007	12/30/2019
100136210		LYNNWOOD	WA		11/20/2023	7.625	516,634						755,000	10/06/2023
100136211		LYNNWOOD	WA		11/20/2023	7.625	516,634						755,000	10/06/2023
100118960		HOLDEN	MA		07/27/2023	8.625	516,651						650,000	06/30/2023
100121027		BEECH MOUNTAIN	NC		08/30/2023	7.500	516,655						748,000	07/19/2023
100078465		WAKE FOREST	NC		01/25/2022	5.387	516,658						640,000	01/07/2022
100164023		ISSAQUAH	WA		08/21/2024	7.500	516,676						860,000	07/01/2024
100082185		GRANITE BAY	CA		04/14/2022	4.250	516,681						1,343,000	03/02/2022
100173411		CROSBY	TX		10/29/2024	7.500	516,681						605,000	08/23/2024
100014357		CERRITOS	CA		09/27/2017	4.000	516,695						805,000	07/29/2017
100102851		SANTA CRUZ	CA		06/22/2023	7.450	516,705						1,240,000	03/21/2023
100103232		FLEMING ISLAND	FL		04/27/2023	8.500	516,713						667,000	04/06/2023
100160835		SAN JOSE	CA		07/24/2024	7.625	516,714						685,000	06/01/2024
100159588		HALLANDALE BEACH	FL		07/15/2024	7.625	516,803						965,000	06/10/2024
100145459		UNITED KINGDOM	GBR		03/12/2024	9.500	516,816		20,897			(11,296)	530,029	02/19/2020
100178496		HATFIELD	PA		11/21/2024	8.624	516,819						620,000	09/24/2024
100144017		EWA BEACH	HI		03/07/2024	7.625	516,819						730,000	01/25/2024
100173266		NARRAGANSETT	RI		10/30/2024	7.000	516,823						635,000	09/04/2024
100110479		TOMS RIVER	NJ		06/30/2023	7.625	516,828						675,000	04/26/2023
3410000573		CHATHAM	NJ		10/17/2024	8.776	516,845						8,301,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076499		DENVER	CO		12/21/2021	3.999	516,848		(115)				660,000	11/05/2021
100170463		TUCSON	AZ		10/09/2024	8.625	516,857						675,000	09/04/2024
100172570		PHOENIX	AZ		10/23/2024	6.875	516,861						695,000	09/12/2024
100145852		SAVANNAH	GA		03/15/2024	7.375	516,863						750,000	02/09/2024
100144711		UNITED KINGDOM	GBR		03/12/2024	9.500	516,872		18,682			(11,200)	530,015	02/11/2020
100081278		COROLLA	NC		03/18/2022	4.250	516,875						704,000	11/17/2021
100136559		HOUSTON	TX		11/20/2023	7.750	516,879						730,000	10/09/2023
100148850		FORT LAUDERDALE	FL		04/17/2024	6.750	516,949						751,264	10/10/2023
100156110		PATERSON	NJ		06/18/2024	9.500	517,034						675,000	04/26/2024
100091404		LAKEWOOD	CO		02/22/2023	7.375	517,075						670,000	11/23/2022
100115348		ELIZABETH	NJ		07/17/2023	9.250	517,123						690,000	06/16/2023
100184366		POWAY	CA		12/16/2024	6.500	517,148		8				1,025,000	10/08/2024
100162087		SAINT PETERSBURG	FL		07/31/2024	8.250	517,149						615,000	06/10/2024
100156298		SAN DIEGO	CA		07/25/2024	7.375	517,155						1,100,000	06/17/2024
100162040		SAN DIEGO	CA		07/31/2024	8.625	517,156						620,000	06/04/2024
100163343		LYNWOOD	CA		08/13/2024	8.999	517,157						600,000	07/11/2024
100164067		DUCK KEY	FL		08/21/2024	8.250	517,222						710,000	07/05/2024
100152954		MANDEVILLE	LA		06/27/2024	8.750	517,227						604,000	05/24/2024
100174077		SEATTLE	WA		10/31/2024	8.500	517,253						650,000	06/12/2024
100057237		PALM DESERT	CA		05/19/2021	4.937	517,257		16,047				600,000	04/30/2021
100141766		ELMONT	NY		01/30/2024	7.874	517,262						860,000	12/15/2023
100185904		LOMA LINDA	CA		12/26/2024	7.750	517,270		(5)				925,000	11/25/2024
100110315		CLARKSVILLE	TN		06/30/2023	7.000	517,275						700,000	04/21/2023
100026806		OAKLAND	CA		09/26/2018	3.625	517,289						895,000	06/17/2018
100175691		RIVERSIDE	CA		11/12/2024	8.625	517,302		(57)				550,000	10/22/2024
100146689		CHICAGO	IL		03/20/2024	8.875	517,350						700,000	03/01/2024
100086942		TUCSON	AZ		10/24/2022	7.500	517,365						760,000	08/31/2022
100136265		DALLAS	TX		11/20/2023	7.990	517,367						670,000	10/02/2023
100172666		ALEXANDRIA	VA		11/21/2024	6.625	517,399		(24)				760,000	11/06/2024
100137222		NASHVILLE	TN		11/29/2023	8.999	517,416						678,000	10/31/2023
100180446		RIVERSIDE	CA		11/25/2024	6.875	517,427						700,000	10/09/2024
100171911		HOWELL	NJ		10/17/2024	7.124	517,509						688,000	08/27/2024
100074477		MISSION VIEJO	CA		12/14/2021	4.625	517,512						830,000	11/09/2021
100176121		CHARLESTON	SC		12/20/2024	7.375	517,519		(13)				825,000	11/15/2024
100186289		EUGENE	OR		12/27/2024	8.375	517,548		(5)				660,000	10/29/2024
100164336		ROXBURY	MA		08/21/2024	7.625	517,550						639,000	06/20/2024
100179917		MCDONOUGH	GA		11/25/2024	7.000	517,645						590,000	09/30/2024
100082164		HOLLYWOOD	FL		04/14/2022	6.250	517,666						580,000	03/04/2022
100117230		AGUA DULCE AREA	CA		07/20/2023	5.625	517,674						1,200,000	03/01/2024
100158409		UNITED KINGDOM	GBR		07/09/2024	3.790	517,694		12,618			(11,208)	560,000	07/27/2022
100115343		WHITTIER	CA		07/17/2023	6.999	517,705						720,000	06/05/2023
100087390		BAILEY	CO		10/25/2022	5.375	517,774						870,000	03/25/2022
100115863		NEWARK	NJ		07/20/2023	7.625	517,823						700,000	05/19/2023
100079298		STONEHAM	MA		02/28/2022	4.750	517,829						700,000	01/31/2022
100152695		BIG PINE KEY	FL		05/17/2024	6.875	517,835						715,000	03/27/2024
100139920		NETHERLANDS	NLD		12/28/2023	6.150	517,850					(34,050)	880,000	01/01/2024
100083305		S-HERTOGENBOSCH	NLD		05/27/2022	2.900	517,850					(34,050)	1,015,000	12/01/2023
100165192		ARNHEM	NLD		08/28/2024	5.550	517,850					(37,748)	715,474	08/14/2024
100168950		RODEN	NLD		09/26/2024	5.400	517,850					(41,002)	1,204,585	09/05/2024
100086287		DELFT	NLD		08/29/2022	3.950	517,850					(34,050)	666,667	06/30/2024
100147339		AMSTERDAM	NLD		03/27/2024	5.550	517,850					(23,451)	1,750,000	03/04/2024
100143813		NIJMEGEN	NLD		02/27/2024	6.250	517,850					(24,649)	883,000	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100084306		LEIDEN	NLD		06/30/2022	3.850	517,850					(34,050)	715,000	12/01/2023
100087642		LELYSTAD	NLD		09/27/2022	5.650	517,850					(34,050)	666,799	06/30/2024
100180819		VEENENDAAL	NLD		11/27/2024	5.350	517,850					(10,350)	921,429	11/11/2024
100065954		GORREDIJK	NLD		07/30/2021	7.430	517,850					(34,050)	765,000	06/01/2021
100114824		BOCA RATON	FL		07/10/2023	6.750	517,863						1,100,000	05/12/2023
100044482		VENTURA	CA		11/19/2020	4.250	517,872						588,240	09/05/2019
100186316		WIMAUMA	FL		12/30/2024	7.125	517,879						610,000	09/26/2024
100162973		WAIPAHU	HI		08/12/2024	6.875	517,923						1,000,000	05/31/2024
100182704		KUNA	ID		12/12/2024	7.500	517,924		(8)				639,500	10/21/2024
100116646		LOS ANGELES	CA		07/20/2023	3.990	517,928						1,335,000	03/01/2024
100169777		BOYNTON BEACH	FL		09/30/2024	6.500	517,930						648,000	07/08/2024
100139861		UNITED KINGDOM	GBR		12/28/2023	7.590	517,944					(9,142)	620,000	12/19/2023
100159670		CORAL SPRINGS	FL		08/23/2024	9.375	517,954						555,000	07/17/2024
100156603		HATTERAS	NC		06/24/2024	7.500	517,961						680,000	04/30/2024
100091472		MOUNT VERNON	NY		01/20/2023	8.456	517,963						740,000	12/27/2022
100119908		SYLMAR	CA		08/10/2023	8.990	517,967						650,000	05/25/2023
324080768		CEDAR CITY	UT		12/20/2024	8.680	518,000						1,480,000	02/09/2024
100171510		DAUPHIN ISL	AL		10/16/2024	7.125	518,013						740,000	07/16/2024
100168029		GILROY	CA		09/20/2024	6.750	518,030						1,080,000	04/16/2024
100148686		SPARTA	NJ		04/16/2024	7.875	518,054						645,000	03/04/2024
100080752		HOLMES BEACH	FL		03/10/2022	4.895	518,111						888,888	02/25/2022
100164787		OCEAN CITY	MD		08/26/2024	7.625	518,114						700,000	06/13/2024
100127062		BROOKLYN	NY		08/30/2023	5.125	518,141						910,000	05/13/2022
100150825		SAN PABLO	CA		05/08/2024	7.375	518,144						680,000	03/22/2024
100067643		SAN JOSE	CA		09/23/2021	3.499	518,166						1,398,000	07/13/2021
100136674		LOS ANGELES	CA		01/25/2024	8.500	518,180						870,000	12/15/2023
100136039		HAVERHILL	MA		11/16/2023	8.499	518,194						668,000	10/16/2023
100101906		STUDIO CITY	CA		04/06/2023	9.000	518,203		(60)				770,000	11/22/2022
100128887		WILLIAMSTON	SC		09/21/2023	8.875	518,267						645,000	07/31/2023
100087484		STONINGTON	CT		10/25/2022	5.875	518,278						760,000	06/21/2022
100081591		OZONE PARK	NY		03/24/2022	5.633	518,279						668,000	03/09/2022
100136651		HUNTINGTON BEACH	CA		01/25/2024	8.250	518,332						975,000	10/31/2023
100107847		ARVADA	CO		05/23/2023	7.375	518,419						695,000	04/06/2023
100137144		PARRISH	FL		11/28/2023	9.625	518,438						675,000	10/03/2023
100148429		ASHBURN	VA		04/12/2024	7.625	518,440						733,000	02/26/2024
100184972		WINTER GARDEN	FL		12/19/2024	7.499	518,462		(6)				646,000	11/19/2024
100162844		PHOENIX	AZ		08/12/2024	7.625	518,478						750,000	06/06/2024
100130337		DALLAS	TX		09/28/2023	8.625	518,481						650,000	07/18/2023
100126281		IRVINGTON	NJ		08/30/2023	7.920	518,484						655,000	08/01/2023
100175134		BELL GARDENS	CA		11/05/2024	6.875	518,519		(72)				1,002,000	10/07/2024
100138038		BURTONSVILLE	MD		12/13/2023	10.250	518,523						620,000	11/17/2023
100170485		JONESBORO	GA		10/09/2024	7.999	518,526						580,000	09/06/2024
100150013		CASTLE ROCK	CO		06/07/2024	7.875	518,529						650,000	04/12/2024
100109290		JERSEY CITY	NJ		06/12/2023	7.125	518,534						750,000	04/03/2023
100142023		DESERT HOT SPRINGS	CA		02/29/2024	9.625	518,535						665,000	01/29/2024
100175121		WHITTIER	CA		11/05/2024	6.875	518,544						865,000	10/08/2024
100130321		SPRINGFIELD	VA		09/28/2023	7.875	518,565						700,000	07/26/2023
100128788		LONG BEACH	CA		09/21/2023	8.999	518,590						598,000	08/31/2023
100171896		NOLANVILLE	TX		10/17/2024	6.875	518,653						700,000	08/21/2024
100082901		CHINO	CA		05/17/2022	4.875	518,663						626,000	03/25/2022
100116808		BURBANK	CA		07/20/2023	4.625	518,695						875,000	03/01/2024
100067984		ELLIJAY	GA		09/23/2021	3.625	518,754						695,000	09/07/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128864		RIDGEFIELD	WA		09/21/2023	8.500	518,762						725,000	06/23/2023
100180683		PHOENIX	AZ		11/26/2024	7.625	518,782		(26)				708,000	09/25/2024
100182624		NOKOMIS	FL		12/12/2024	6.375	518,788		14				710,000	10/15/2024
100132806		RALEIGH	NC		11/03/2023	7.625	518,789						714,000	08/24/2023
100081198		SALT LAKE CITY	UT		03/18/2022	3.625	518,808						750,000	12/17/2021
100090963		TUCSON	AZ		01/31/2023	8.999	518,823						614,000	11/30/2022
100144956		UNITED KINGDOM	GBR		03/12/2024	9.500	518,838		21,704			(11,396)	560,000	11/22/2019
100140287		SAN DIEGO	CA		01/18/2024	7.990	518,852						750,000	12/01/2023
100179524		LATHROP	CA		11/21/2024	6.624	518,855		(2)				715,000	10/09/2024
100161743		HOUSTON	TX		07/30/2024	9.500	518,883						711,000	06/10/2024
100139362		PATCHOGUE	NY		12/28/2023	8.950	518,883						630,000	12/05/2023
100031061		SANTA ANA	CA		03/29/2019	3.625	518,884						725,000	12/09/2018
100180239		MIAMI GARDENS	FL		11/25/2024	7.500	518,905						680,000	09/30/2024
100151180		PUNTA GORDA	FL		05/10/2024	7.500	518,917						655,000	04/04/2024
3340085096		HOLLYWOOD	FL		10/10/2024	9.096	518,958						1,960,000	09/10/2024
100023262		SAN PEDRO	CA		08/16/2018	5.500	518,994						780,000	06/14/2018
100074295		TEMECULA	CA		12/09/2021	3.500	518,997		602				640,000	11/16/2021
100136212		KANAS	UT		11/20/2023	8.374	519,005						715,000	10/16/2023
100137216		MISSOURI CITY	TX		11/28/2023	10.375	519,053						625,000	10/26/2023
100102863		WEST PALM BEACH	FL		06/22/2023	6.750	519,066						730,000	07/20/2022
100149011		HUNTINGTON STATION	NY		04/19/2024	8.250	519,088						650,000	03/07/2024
100170506		LAKE ELSINORE	CA		10/09/2024	6.999	519,103						635,000	09/09/2024
100149867		NORWALK	CA		04/29/2024	7.625	519,141		6				680,000	03/28/2024
100155122		PICO RIVERA	CA		07/19/2024	7.875	519,148						690,000	08/31/2023
100010814		FLUSHING	MI		12/23/2016	8.500	519,154						599,900	09/14/2016
100088347		OCOEE	FL		01/06/2023	10.125	519,176						600,000	11/08/2022
100135668		BROKEN BOW	OK		11/09/2023	8.625	519,207						675,000	08/31/2023
100174314		BROKEN BOW	OK		10/31/2024	7.375	519,224						605,000	03/21/2024
100100666		SANTA CLARA	CA		04/28/2023	5.250	519,237						1,260,000	07/26/2021
100102864		HACKENSACK	NJ		06/22/2023	7.625	519,240						653,000	07/25/2022
100118011		ONTARIO	CA		07/20/2023	6.250	519,248						705,000	03/01/2024
100110455		BENTONVILLE	AR		06/30/2023	6.875	519,255						750,000	04/13/2023
100159963		ORLANDO	FL		08/16/2024	8.490	519,347						599,000	05/20/2024
100161025		SAN TAN VALLEY	AZ		07/24/2024	5.990	519,373						680,000	05/09/2024
100087342		LAUDERHILL	FL		10/25/2022	5.875	519,414						851,000	05/12/2022
3410000564		LIVINGSTON	NJ		10/09/2024	8.676	519,424						5,700,000	09/10/2024
100171790		MANTECA	CA		10/17/2024	7.125	519,454						720,000	09/10/2024
100139581		TEMPE	AZ		12/28/2023	8.375	519,469						632,000	11/28/2023
100143372		JURUPA VALLEY	CA		02/16/2024	8.625	519,511						660,000	01/05/2024
100148173		OAKLAND	CA		04/12/2024	7.500	519,525						730,000	03/11/2024
100181359		WOODINVILLE	WA		12/06/2024	9.125	519,535		(55)				1,770,000	11/19/2024
100148765		NASHVILLE	TN		04/17/2024	8.375	519,539						650,000	10/05/2023
100088041		CHAMPIONS GATE	FL		10/25/2022	8.375	519,576						795,000	09/27/2022
100119008		LONG BEACH	CA		07/27/2023	7.750	519,580						760,000	06/15/2023
100164274		WEST POINT	TX		08/21/2024	6.999	519,580						740,000	07/10/2024
100182644		CAROLINA BEACH	NC		12/12/2024	6.624	519,630		4				695,000	11/05/2024
100182183		ODESSA	FL		12/12/2024	7.375	519,700		(9)				578,000	10/04/2024
100143915		BALDWIN	NY		03/06/2024	10.750	519,754						660,000	01/24/2024
100166179		WEST LINN	OR		09/09/2024	7.500	519,763						675,000	07/16/2024
100084821		PORTER RANCH	CA		08/02/2022	6.750	519,773						630,000	07/11/2022
100172858		HUNTINGTON PARK	CA		10/25/2024	7.999	519,795						855,000	09/26/2024
100080039		WHITTIER	CA		04/08/2022	4.625	519,861						630,000	11/16/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154958		LAVONIA	GA		07/19/2024	7.500	519,862						725,000	01/05/2024
100102637		OCALA	FL		06/22/2023	8.875	519,866						655,000	12/14/2022
100083033		HAMPTON BAYS	NY		05/11/2022	4.987	519,903						825,000	02/01/2022
100179624		SEVIERVILLE	TN		11/21/2024	7.490	519,909		(23)				625,000	09/18/2024
100134876		FOXBORO	MA		10/30/2023	7.750	519,927		4,521				990,000	09/25/2023
100116696		LOS ANGELES	CA		07/20/2023	4.375	519,929						1,500,000	03/01/2024
100019990		TAMPA	FL		07/30/2018	5.250	519,930						765,000	05/24/2018
100172936		MORENO VALLEY	CA		10/25/2024	8.999	519,932						565,000	09/19/2024
100175482		EL CAJON	CA		12/23/2024	7.000	520,016		2				950,000	05/10/2024
100138740		AURORA	CO		02/02/2024	7.250	520,057						725,000	12/28/2023
100000194		SYLMAR	CA		09/27/2016	3.875	520,075						865,000	08/25/2016
100110332		CHICAGO	IL		06/30/2023	7.125	520,097						710,000	04/07/2023
100117148		ARCADIA	CA		07/20/2023	6.375	520,105						944,000	03/01/2024
100137100		SUPPLY	NC		11/28/2023	7.500	520,110						760,000	10/17/2023
100180324		FITCHBURG	MA		11/25/2024	6.625	520,122						700,000	09/26/2024
100171242		BERKELEY	CA		10/16/2024	6.875	520,179						1,800,000	08/26/2024
100030147		NEWBURY PARK	CA		12/20/2018	3.875	520,237						695,000	09/30/2018
100137675		CHARLOTTE	NC		12/08/2023	8.125	520,245						675,000	10/18/2023
100089245		UPPER MARLBORO	MD		01/26/2023	8.875	520,276						650,000	10/27/2022
3410000551		WESTFIELD	NJ		09/24/2024	9.116	520,292						6,300,000	08/20/2024
100157840		BUCKEYE	AZ		07/09/2024	7.625	520,299						575,000	05/08/2024
100076425		OCEANSIDE	NY		12/23/2021	3.999	520,329						700,000	11/24/2021
100150797		DOWNINGTOWN	PA		05/08/2024	6.624	520,332						752,000	03/28/2024
100171540		LATHROP	CA		10/16/2024	6.625	520,351						730,000	08/09/2024
100129343		SEVIERVILLE	TN		09/25/2023	6.625	520,353						1,100,000	07/28/2023
100168797		DULUTH	MN		09/26/2024	7.625	520,353						695,000	07/18/2024
100164472		EMERALD ISLE	NC		08/21/2024	7.375	520,387						712,000	07/08/2024
323080851		DEER PARK	WA		10/20/2023	9.980	520,430						1,540,000	07/10/2023
100168177		LAWNDALE	CA		09/20/2024	6.990	520,434						1,250,000	03/28/2024
100078622		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.250	520,440					(34,221)	628,125	06/30/2024
100085111		EINDHOVEN	NLD		07/27/2022	4.200	520,440					(34,221)	670,000	12/01/2023
100100441		FONTANA	CA		04/27/2023	6.000	520,487						750,000	03/30/2022
100076557		THORNTON	CO		12/16/2021	6.250	520,511						712,000	11/19/2021
100173782		REUNION	FL		10/30/2024	7.625	520,521						1,315,000	09/14/2024
100151340		MANTECA	CA		05/10/2024	7.625	520,551						680,000	03/14/2024
100180694		MIAMI	FL		11/26/2024	7.750	520,567		516				569,000	10/01/2024
100110137		WINNETKA	IL		06/29/2023	7.625	520,570						800,000	05/24/2023
100081265		SAN DIEGO	CA		03/18/2022	3.625	520,617						1,050,000	02/11/2021
100110040		FAYETTEVILLE	GA		06/23/2023	7.874	520,661						660,000	05/23/2023
100134013		HEMPSTEAD	NY		10/25/2023	8.263	520,663						695,000	09/18/2023
100074413		ELK GROVE	CA		12/02/2021	5.562	520,663						570,000	11/10/2021
100119996		HENDERSON	NV		08/11/2023	7.625	520,682						655,000	06/26/2023
100161506		OAKLAND	CA		07/30/2024	8.125	520,685						675,000	05/21/2024
100173353		LEANDER	TX		10/30/2024	7.625	520,758						650,000	09/05/2024
100146684		PALMDALE	CA		03/20/2024	8.999	520,812						710,000	02/09/2024
100172514		CENTRAL FALLS	RI		10/23/2024	7.375	520,821						694,000	09/09/2024
100043610		SPRINGFIELD	MO		08/13/2020	8.302	520,859						251,750	09/10/2019
100140990		LEVITTOWN	NY		01/26/2024	8.250	520,884						624,000	10/23/2023
100081584		LAS VEGAS	NV		03/24/2022	4.950	520,932						860,000	03/08/2022
100102718		LA PUENTE	CA		06/22/2023	7.375	520,959		5,837				683,000	08/26/2022
100184980		NASHVILLE	TN		12/19/2024	6.625	520,986		2				695,000	11/08/2024
100132347		LAS VEGAS	NV		11/03/2023	8.250	520,994						725,000	06/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147718		MORENO VALLEY	CA		04/05/2024	8.125	521,023						640,000	02/29/2024
100132055		MURRIETA	CA		10/13/2023	5.624	521,032						915,000	08/25/2023
100110678		CLIFTON	NJ		06/30/2023	7.250	521,067						700,000	05/12/2023
4010081962		FLINT	MI		11/26/2024	7.530	521,072		(3,697)				725,000	08/14/2024
100060101		LOS ANGELES	CA		06/25/2021	3.875	521,118						810,000	02/18/2021
100141598		SOMERSET	MA		01/30/2024	7.999	521,129						650,000	12/29/2023
100182331		CAMBRIA HEIGHTS	NY		12/12/2024	6.875	521,130		(1)				770,000	10/22/2024
100119792		NEWARK	NJ		08/08/2023	7.870	521,181						635,000	06/26/2023
100179843		IRVING	TX		11/22/2024	7.250	521,204						730,000	10/04/2024
100182069		FRISCO	TX		12/12/2024	6.125	521,208		26				715,000	10/18/2024
100120025		TEANECK	NJ		08/11/2023	7.500	521,225						700,000	06/23/2023
100155154		BEND	OR		07/19/2024	8.250	521,231						630,000	12/28/2023
100103657		BEND	OR		05/08/2023	7.375	521,266						790,000	03/10/2023
100128748		HOLLYWOOD	FL		09/21/2023	8.874	521,274		54				710,000	08/31/2023
100182477		REVERE	MA		12/12/2024	6.625	521,314		1				717,000	10/25/2024
100174643		BRONX	NY		10/31/2024	8.500	521,357						880,000	01/23/2024
100148506		KILL DEVIL HILLS	NC		04/12/2024	7.625	521,366						685,000	02/09/2024
100116842		ONTARIO	CA		07/20/2023	4.125	521,380						906,400	03/01/2024
100162747		HOPE	ME		08/12/2024	8.125	521,397						640,000	06/11/2024
100151197		DAUPHIN ISLAND	AL		05/10/2024	7.375	521,398						700,000	03/21/2024
100110626		LAKEWOOD	NJ		06/30/2023	7.625	521,407						700,000	05/11/2023
100172236		BROKEN BOW	OK		10/21/2024	6.500	521,411						730,000	08/26/2024
100150957		LAS VEGAS	NV		05/08/2024	5.500	521,441						695,000	02/27/2024
100117129		BROOKLYN	NY		07/20/2023	4.875	521,449						960,000	03/01/2024
100110053		CASTLE ROCK	CO		06/23/2023	7.874	521,490		13,395				812,000	05/04/2023
100152026		LAKE WORTH BEACH	FL		05/14/2024	7.375	521,498						650,000	04/16/2024
100173372		CARLSTADT	NJ		10/30/2024	7.250	521,515						690,000	09/13/2024
100103517		WAIANAE	HI		05/08/2023	8.990	521,520						690,000	02/24/2023
100145106		UNITED KINGDOM	GBR		03/12/2024	3.440	521,551		23,897			(11,455)	549,979	04/24/2020
100081832		GUERNEVILLE	CA		04/27/2022	6.880	521,574		(186)				595,950	04/09/2022
100067923		POWAY	CA		09/23/2021	3.625	521,577						750,000	08/10/2021
100145047		UNITED KINGDOM	GBR		03/12/2024	9.500	521,580		15,495			(11,456)	534,974	10/30/2019
100155023		CONROE	TX		07/19/2024	7.125	521,589						666,000	11/21/2023
100116613		CHINO	CA		07/20/2023	4.625	521,603						867,500	03/01/2024
100102815		MISSOURI CITY	TX		06/22/2023	7.750	521,652						700,000	10/25/2022
100136034		SPRING VALLEY	CA		11/16/2023	8.750	521,655						680,000	10/03/2023
100153272		MORGANTON	GA		05/30/2024	8.000	521,664						660,000	04/05/2024
100133532		CHINO	CA		10/19/2023	7.125	521,665						890,000	06/21/2023
3340072883		WOODMERE	NY		04/19/2024	8.845	521,730						2,700,000	03/19/2024
100065187		SAN LEANDRO	CA		07/14/2021	3.625	521,756						940,000	05/27/2021
100165338		GRAND RAPIDS	MI		08/29/2024	8.250	521,818						620,000	08/01/2024
100078739		SANTA MARIA	CA		02/25/2022	6.250	521,831						700,000	12/14/2021
100158183		UNITED KINGDOM	GBR		07/09/2024	3.440	521,832		14,192			(11,298)	560,000	05/28/2021
100115577		WESLEY CHAPEL	FL		07/19/2023	7.624	521,878						655,000	06/15/2023
323080502		DEER PARK	WA		10/20/2023	9.980	521,879						1,540,000	07/10/2023
100100986		FONTANA	CA		04/28/2023	5.000	521,931						685,000	12/14/2021
100162870		AMESBURY	MA		08/12/2024	7.125	521,985						740,000	06/12/2024
100077927		EINDHOVEN	NLD		12/29/2021	3.000	521,993					(34,323)	720,000	12/01/2023
100173637		GRONINGEN	NLD		10/29/2024	5.400	521,993					(22,984)	750,000	09/30/2024
3500112416		LAKE WORTH	FL		12/20/2024	8.110	522,000						2,880,000	10/28/2024
100076263		EATONTOWN	NJ		01/07/2022	3.625	522,006						755,000	09/24/2021
100128129		ELKO NEW MARKET	MN		09/08/2023	7.000	522,015						650,000	06/30/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100162501		PUNTA GORDA	FL		08/12/2024	7.124	522,020						650,000	06/20/2024
100165543		PUYALLUP	WA		08/29/2024	6.625	522,022						775,000	07/11/2024
100110164		NEW CITY	NY		06/30/2023	7.625	522,034						720,000	05/04/2023
100174704		HONOLULU	HI		10/31/2024	8.500	522,052						669,000	03/21/2024
100167967		SAINT GEORGE ISLAND	FL		09/20/2024	7.125	522,054						666,000	08/14/2024
100174773		ACWORTH	GA		10/31/2024	9.375	522,062						590,000	03/28/2024
100129462		HALLANDALE BEACH	FL		09/29/2023	7.625	522,071						695,000	07/19/2023
100129464		HALLANDALE BEACH	FL		09/29/2023	7.625	522,071						695,000	07/19/2023
100100931		SHAWNEE	KS		04/28/2023	9.250	522,124						605,000	05/24/2022
100065406		LOS ANGELES	CA		07/28/2021	3.990	522,126						780,000	06/14/2021
100166455		CLIFTON	NJ		10/31/2024	6.875	522,142						680,000	09/16/2024
100102124		LOS ANGELES	CA		04/14/2023	8.750	522,175						605,000	02/18/2023
100116098		ANAHEIM	CA		07/20/2023	4.750	522,218						1,100,000	03/01/2024
100120333		SAN DIEGO	CA		08/18/2023	7.999	522,234						1,035,000	06/23/2023
100151249		SEABROOK ISLAND	SC		05/10/2024	7.625	522,258						686,000	03/13/2024
100090138		FERNANDINA BEACH	FL		01/13/2023	9.125	522,295		(60)				686,000	11/08/2022
100152500		ESTERO	FL		05/17/2024	7.625	522,330						700,000	03/27/2024
100162069		PINOLE	CA		07/31/2024	9.750	522,355						670,000	03/31/2024
100057980		VAN NUYS	CA		06/30/2021	3.875	522,365						930,000	04/30/2021
100182606		BRENTWOOD	CA		12/12/2024	6.124	522,375		17				715,000	10/22/2024
100144237		MARYSVILLE	WA		03/07/2024	7.125	522,420						700,000	01/18/2024
100160213		WITTMANN	AZ		07/18/2024	7.624	522,421						628,000	05/16/2024
100136571		LOS ANGELES	CA		11/22/2023	8.875	522,423						680,000	10/30/2023
100129597		CHICAGO	IL		09/29/2023	7.125	522,438						710,000	06/28/2023
100118855		TAMPA	FL		08/30/2023	8.500	522,456						655,000	07/21/2023
100172944		MANASSAS	VA		10/25/2024	7.125	522,477		(87)				632,000	10/02/2024
100039296		DUBLIN	IRL		09/27/2019	4.250	522,542					(34,311)	450,000	11/30/2018
100158507		PARKER	CO		07/10/2024	8.000	522,574						650,000	04/30/2024
100099940		BENICIA	CA		03/28/2023	8.000	522,582						750,000	02/28/2023
100103880		LINDENHURST	NY		05/10/2023	7.990	522,590						685,000	04/20/2023
100148661		PORTLAND	OR		04/15/2024	6.875	522,620						650,000	01/30/2024
100143986		LOS ANGELES	CA		02/29/2024	9.499	522,651						635,000	02/05/2024
100157732		SUMMERVILLE	SC		06/28/2024	9.490	522,655						640,000	05/10/2024
100185428		PROVO	UT		12/20/2024	7.125	522,712						698,000	10/30/2024
100135670		BAYVILLE	NJ		11/09/2023	8.375	522,730						675,000	09/12/2023
3310063909		ST. PETERSBURG	FL		11/29/2023	8.617	522,794						3,500,000	07/31/2023
100081622		YOUNGSVILLE	NC		03/24/2022	6.187	522,795						634,000	03/11/2022
100147264		BROOKLYN	NY		03/28/2024	7.590	522,820						995,000	02/27/2024
100149189		SOMERSET	MA		04/22/2024	8.999	522,860						650,000	03/25/2024
100169965		SALEM	OR		11/08/2024	7.625	522,864						635,000	09/30/2024
100108415		WASHINGTON	DC		05/25/2023	7.344	522,887						719,000	05/02/2023
100173784		ANTIOCH	CA		10/30/2024	7.750	522,909						630,000	08/09/2024
100120281		RIVERSIDE	CA		08/18/2023	8.875	522,922						690,000	06/23/2023
100160066		LOS BANOS	CA		07/17/2024	7.875	522,964						650,000	05/29/2024
100091682		MUKILTEO	WA		03/24/2023	8.125	522,993						1,360,000	01/23/2023
100080518		MIAMI	FL		03/10/2022	5.937	523,018						585,000	02/25/2022
100180033		SAINT MICHAELS	MD		11/25/2024	6.875	523,041						700,000	08/29/2024
100065336		MISSION HILLS	CA		07/28/2021	4.375	523,091						725,000	06/02/2021
100164556		LAKE ELSINORE	CA		08/21/2024	6.500	523,094						700,000	07/08/2024
100170170		WEST RICHLAND	WA		10/08/2024	6.990	523,111						750,000	08/24/2024
100167594		FONTANA	CA		09/19/2024	8.125	523,131						648,000	07/22/2024
100172220		BAKERSFIELD	CA		10/17/2024	7.125	523,134						645,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171689		SAN DIEGO	CA		10/16/2024	7.125	523,137						735,000	08/27/2024
3340074811		PORT CHESTER	NY		05/10/2024	9.913	523,140						2,250,000	03/29/2024
100109769		SANTA ANA	CA		08/04/2023	7.250	523,155						730,000	06/16/2023
100161772		BABYLON	NY		07/31/2024	8.410	523,165						630,000	07/08/2024
3310053563		JERSEY CITY	NJ		06/29/2023	8.316	523,166						4,300,000	05/16/2023
100043379		WALNUT	CA		08/13/2020	3.375	523,169						565,250	07/10/2019
100172971		PALMDALE	CA		10/25/2024	7.999	523,202						655,000	09/24/2024
100178440		NAPLES	FL		11/21/2024	7.375	523,219		(23)				570,000	09/17/2024
100146844		WAYNE	NJ		03/21/2024	8.500	523,238						685,000	02/26/2024
100180102		HIALEAH	FL		12/30/2024	6.624	523,247		2				800,000	09/30/2024
100114965		BALDWIN PARK	CA		07/14/2023	8.500	523,257		(48)				690,000	05/05/2023
100129728		NASHVILLE	TN		09/29/2023	7.625	523,291						750,000	08/18/2023
100171109		MIAMI	FL		11/22/2024	6.250	523,312		13				676,000	10/16/2024
100167882		BAKERSFIELD	CA		09/20/2024	7.375	523,350						675,000	08/23/2024
100161623		UNITED KINGDOM	GBR		07/29/2024	5.740	523,362					(14,426)	615,000	06/28/2024
100174681		LAKE WORTH	FL		10/31/2024	10.500	523,381						743,000	03/25/2024
100179401		FONTANA	CA		12/27/2024	7.250	523,397						650,000	12/02/2024
100079337		PLACENTIA	CA		03/17/2022	4.000	523,448						860,000	02/24/2022
100153911		INDIALANTIC	FL		06/05/2024	7.250	523,480		(36)				1,350,000	05/08/2024
100102457		HOMER GLEN	IL		06/07/2023	7.375	523,512						661,000	10/20/2022
3340085454		BROOKLYN	NY		10/03/2024	8.960	523,512						2,200,000	09/11/2024
100100384		EAST ELMHURST	NY		04/27/2023	4.875	523,557						850,000	01/27/2022
100129520		BOSTON	MA		09/29/2023	7.125	523,563						775,000	07/25/2023
100176648		BOONTON TOWNSHIP	NJ		11/15/2024	7.999	523,573		(33)				600,000	10/16/2024
100137226		CENTERTON	AR		11/29/2023	8.375	523,629						654,000	11/01/2023
100175049		DOWNEY	CA		11/05/2024	6.375	523,684						650,000	10/07/2024
100172585		HOLLYWOOD	FL		10/23/2024	6.990	523,747						680,000	09/04/2024
100116237		HERRIMAN	UT		07/20/2023	6.750	523,763		13,001				725,000	03/01/2024
100091619		KISSIMMEE	FL		03/07/2023	7.999	523,788						743,830	01/06/2023
100169806		PEORIA	AZ		09/30/2024	6.990	523,870						735,000	07/12/2024
100162508		KEY LARGO	FL		08/12/2024	7.375	523,884						740,000	07/08/2024
100102858		PORT SAINT JOE	FL		06/22/2023	6.500	523,892						725,000	06/30/2022
100174052		TOMS RIVER	NJ		10/31/2024	7.875	523,908						1,150,000	07/01/2024
100186492		NAPA	CA		12/30/2024	6.625	523,931						715,000	10/11/2024
100172594		SEATAC	WA		10/23/2024	6.375	523,965						785,000	09/05/2024
100108244		SAN BERNARDINO	CA		05/24/2023	7.999	523,976		(59)				690,000	05/03/2023
100173819		KELLER	TX		10/31/2024	7.750	524,002						750,000	08/23/2024
100135777		LAKE ARROWHEAD	CA		11/10/2023	7.250	524,038						900,000	09/06/2023
100142921		NORTH WILDWOOD	NJ		02/09/2024	7.500	524,050						740,000	12/15/2023
100159211		VALENCIA	CA		07/15/2024	6.999	524,067						699,000	05/31/2024
100158291		UNITED KINGDOM	GBR		07/09/2024	3.490	524,074		13,707			(11,346)	565,000	11/29/2021
100162062		SPOKANE	WA		07/31/2024	7.875	524,087		91				740,000	06/26/2024
100075973		LAS VEGAS	NV		01/07/2022	4.875	524,108						670,000	09/28/2021
100154956		DUNEDIN	FL		07/19/2024	7.625	524,118						786,800	12/07/2023
100180726		BATON ROUGE	LA		11/26/2024	7.250	524,188		(38)				675,000	10/07/2024
100135587		EATONTOWN	NJ		11/09/2023	10.625	524,239						660,000	08/24/2023
100144481		BRADENTON	FL		04/26/2024	7.500	524,323						745,000	03/12/2024
100157533		GRONINGEN	NLD		06/28/2024	5.750	524,323					(17,770)	550,000	05/17/2024
100086312		AMSTERDAM/AMSTELVEEN	NLD		08/29/2022	4.300	524,323					(34,476)	675,000	12/01/2023
100080321		DEN HAAG	NLD		02/22/2022	3.250	524,323					(34,476)	637,759	12/01/2023
100088561		SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	4.800	524,323					(34,476)	635,536	12/01/2023
100154107		CHARLESTON	SC		07/11/2024	8.750	524,334		(12)				650,000	05/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156818		BUCKEYE	AZ		06/27/2024	9.375	524,348						725,000	06/03/2024
100132350		CHINO	CA		11/03/2023	7.625	524,354						651,000	05/19/2022
100145841		CHARLOTTE	NC		03/15/2024	7.625	524,381						645,000	02/15/2024
100087938		PLYMOUTH	MN		10/25/2022	7.625	524,396						715,000	09/13/2022
100146934		LOS ANGELES	CA		03/26/2024	7.375	524,407						750,000	01/22/2024
100138236		EDISON	NJ		12/14/2023	7.875	524,428						759,000	11/10/2023
100176795		SAN ANTONIO	TX		11/15/2024	7.250	524,435		(12)				950,000	09/13/2024
100176791		LAKE ELSINORE	CA		11/15/2024	7.625	524,492						623,000	09/19/2024
100130253		VACAVILLE	CA		09/28/2023	7.750	524,521						650,000	07/28/2023
100117678		DAVENPORT	FL		07/20/2023	7.725	524,538						715,000	03/01/2024
100167024		BUCKEYE	AZ		09/13/2024	8.625	524,550						635,000	08/23/2023
100173026		BLOOMFIELD	NJ		10/25/2024	8.375	524,564		(83)				625,000	08/30/2024
100102137		WINTER PARK	FL		04/14/2023	8.750	524,603						618,000	02/24/2023
100060074		SAN BERNARDINO	CA		06/25/2021	4.125	524,613						720,000	04/02/2021
100167140		AUBURN	WA		09/13/2024	8.000	524,636						615,000	02/10/2024
100138201		AUBURN	WA		12/14/2023	9.000	524,656						730,000	10/25/2023
100151409		ROSEVILLE	CA		05/10/2024	7.625	524,664						648,500	03/24/2024
100103777		BIG BEAR CITY	CA		05/10/2023	8.875	524,673		(41)				642,000	02/27/2023
100170274		KATY	TX		10/08/2024	6.500	524,682						655,000	08/08/2024
100120257		SCOTTSDALE	AZ		08/18/2023	7.875	524,730						692,000	06/26/2023
100102660		WATKINS	CO		06/22/2023	8.500	524,754						735,000	12/23/2022
100160423		PALM DESERT	CA		07/19/2024	7.999	524,774						680,000	06/26/2024
100148778		LITTLETON	CO		04/17/2024	8.625	524,812						650,000	10/30/2023
100129415		MESA	AZ		09/29/2023	6.950	524,816						780,000	08/28/2023
100180035		LOUDON	TN		11/25/2024	6.990	524,840		(22)				690,000	10/01/2024
100120459		DEARBORN	MI		08/18/2023	8.625	524,847						1,100,000	07/15/2023
100060195		SOUTH BOSTON	MA		06/25/2021	3.750	524,849						1,740,000	04/15/2021
100168615		SAN DIEGO	CA		09/25/2024	7.875	524,861						800,000	08/06/2024
100079824		VALENCIA	CA		04/08/2022	3.500	524,891						850,000	01/24/2022
100100285		KAPOLEI	HI		03/24/2023	7.625	524,896						890,000	02/07/2023
100102893		WHITE PLAINS	NY		06/22/2023	9.000	524,932						663,239	11/28/2022
100178314		SAN DIEGO	CA		11/19/2024	7.625	524,939		(61)				675,000	10/25/2024
100168530		FEDERAL WAY	WA		09/25/2024	7.625	524,965						640,000	08/09/2024
100087277		DOWNERS GROVE	IL		10/25/2022	5.000	524,989						1,044,000	03/09/2022
100185925		BROOKHAVEN	GA		12/26/2024	9.375	524,994		(6)				1,350,000	11/27/2024
100088863		LEWISVILLE	TX		11/15/2022	7.500	525,000						695,000	10/07/2022
100132827		MARYVILLE	TN		11/03/2023	9.625	525,021						677,000	08/03/2023
100119215		MIAMI	FL		07/31/2023	7.625	525,027						700,000	06/28/2023
100128831		VISTA	CA		09/21/2023	7.750	525,028						950,000	07/28/2023
100102594		LYNNFIELD	MA		06/07/2023	8.500	525,051						860,000	12/15/2022
100088968		NAPLES	FL		11/15/2022	8.750	525,073						740,000	10/17/2022
100172621		JAMAICA	NY		10/24/2024	8.250	525,078						670,000	07/30/2024
100147373		DELRAY BEACH	FL		05/08/2024	7.625	525,089						1,100,000	04/19/2024
100084797		KEY WEST	FL		08/02/2022	6.375	525,127						700,000	07/07/2022
100173121		BEND	OR		10/30/2024	6.990	525,205						699,000	09/26/2024
100182679		WESLEY CHAPEL	FL		12/12/2024	7.125	525,207		(10)				650,000	09/30/2024
100137445		OLYMPIA	WA		01/11/2024	8.750	525,302						640,000	11/22/2023
100068204		EDGEWOOD	WA		08/25/2021	3.875	525,377						888,000	06/25/2021
100143859		UNITED KINGDOM	GBR		02/28/2024	6.490	525,415					(5,814)	685,000	01/29/2024
100156661		HOMESTEAD	FL		06/24/2024	8.999	525,424						635,000	05/30/2024
100147444		PEASTER	TX		04/03/2024	8.250	525,456						640,000	02/29/2024
100101951		NIPOMO	CA		04/14/2023	8.499	525,482						655,000	02/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091387		DUCK CREEK VILLAGE	UT		02/22/2023	7.875	525,502						725,000	11/15/2022
100077893		NIJMEGEN	NLD		12/29/2021	3.850	525,514					(34,554)	632,512	06/30/2024
100144439		GULFPORT	FL		03/07/2024	7.000	525,525						752,000	01/25/2024
100175337		MIAMI	FL		11/05/2024	6.490	525,586						700,000	09/11/2024
100155025		SHERMAN OAKS	CA		07/19/2024	9.375	525,623		304				749,000	06/30/2023
100163834		HOUSTON	TX		09/27/2024	7.500	525,654						574,000	08/13/2024
100174662		CHINO VALLEY	AZ		10/31/2024	9.500	525,677						565,000	03/07/2024
100160595		SAN DIEGO	CA		07/19/2024	7.999	525,695						770,000	06/25/2024
100119794		NEWARK	NJ		08/08/2023	7.900	525,758						640,000	06/26/2023
100120588		FALLS CHURCH	VA		08/18/2023	7.875	525,770						790,000	07/26/2023
100140658		SNELLVILLE	GA		02/08/2024	7.750	525,771						797,000	01/19/2024
100079960		CHICO	CA		04/08/2022	4.750	525,799						600,000	02/01/2022
100139363		MASTIC BEACH	NY		12/28/2023	8.950	525,817						640,000	11/20/2023
100140366		PEORIA	AZ		01/18/2024	8.000	525,826						660,000	11/03/2023
100161350		MANTECA	CA		07/25/2024	6.875	525,844						701,000	05/16/2024
3300004640		PARAMUS	NJ		10/10/2023	9.835	525,875						3,200,000	07/26/2023
100165670		DANA POINT	CA		10/04/2024	7.000	525,918						710,000	08/28/2024
100130254		HEBER CITY	UT		09/28/2023	7.250	525,954						792,500	08/17/2023
100149583		SEYMOUR	CT		04/26/2024	7.125	525,957						830,000	03/26/2024
100168269		FREDERICKSBURG	TX		09/20/2024	6.990	525,989						698,000	04/29/2024
100141960		GARDEN GROVE	CA		02/29/2024	8.000	526,015						870,000	01/29/2024
100165309		ROCKPORT	TX		08/29/2024	9.125	526,022						632,000	07/30/2024
100136528		OAKHURST	NJ		11/20/2023	7.990	526,045						714,000	09/28/2023
100086671		BOCA RATON	FL		09/30/2022	8.500	526,059						705,000	08/18/2022
100129915		STATEN ISLAND	NY		09/27/2023	8.262	526,061						650,000	08/14/2023
100128146		OCEAN CITY	NJ		09/18/2023	7.500	526,069						725,000	07/28/2023
100164786		BRECKENRIDGE	CO		08/26/2024	7.990	526,080						830,000	06/14/2024
100154070		LOS ANGELES	CA		06/06/2024	7.750	526,084						800,000	02/21/2024
100141716		LOXAHATCHEE	FL		01/30/2024	8.374	526,095						746,000	12/29/2023
100119684		NEWARK	NJ		08/08/2023	8.100	526,114						700,000	07/12/2023
100164446		ALBRIGHTSVILLE	PA		08/21/2024	8.125	526,121						645,000	06/28/2024
100186315		INDIALANTIC	FL		12/30/2024	6.499	526,122						700,000	09/26/2024
100116740		BURBANK	CA		07/20/2023	3.875	526,132						1,470,000	03/01/2024
100135591		ALEXANDRIA	VA		11/09/2023	10.500	526,150						698,500	09/15/2023
100110091		PEMBROKE PINES	FL		06/23/2023	8.874	526,158						635,000	05/10/2023
100108109		FALLS CHURCH	VA		05/24/2023	8.125	526,203						760,000	04/06/2023
100175307		HIALEAH	FL		11/05/2024	6.990	526,213						770,000	09/12/2024
100114678		NEWNAN	GA		06/29/2023	6.750	526,239						730,000	05/26/2023
100129368		LAKE ELSINORE	CA		09/25/2023	7.990	526,243						675,000	08/25/2023
100174759		PEWAUKEE	WI		10/31/2024	7.250	526,244						720,000	03/15/2024
100150552		MONROE	NC		05/03/2024	7.625	526,261						700,000	02/13/2024
100117860		HASBROUCK HEIGHTS	NJ		07/20/2023	8.250	526,351						630,000	03/01/2024
100180096		FORT PIERCE	FL		12/30/2024	7.874	526,361						660,000	10/28/2024
100073554		MIAMI	FL		11/19/2021	4.875	526,395						750,000	09/23/2021
100175143		BELLINGHAM	MA		11/05/2024	6.499	526,408		7				835,000	10/11/2024
100080338		JERSEY CITY	NJ		02/24/2022	4.375	526,409						725,000	02/14/2022
100158922		VILLAS	NJ		07/12/2024	7.250	526,463						740,000	05/17/2024
100162927		N TOPSAIL BEACH	NC		08/12/2024	7.625	526,468						697,000	06/12/2024
100161734		NEW BRUNSWICK	NJ		07/30/2024	8.874	526,469						750,000	06/27/2024
100145369		UNITED KINGDOM	GBR		03/12/2024	3.550	526,489		23,940			(11,424)	700,052	05/13/2020
100133524		LOS ANGELES	CA		10/19/2023	8.999	526,499						700,000	09/21/2023
100180785		ESTERO	FL		11/26/2024	7.125	526,515		(9)				730,000	09/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158138		MARYSVILLE	WA		07/09/2024	6.990	526,536						795,000	05/13/2024
100078727		DENVER	CO		02/25/2022	3.875	526,594						1,070,000	01/07/2022
100138009		LAKE ELSINORE	CA		12/13/2023	8.499	526,653						681,000	11/09/2023
100164843		BUFORD	GA		08/26/2024	7.375	526,694						709,000	05/30/2024
100057950		WATSONVILLE	CA		06/30/2021	3.990	526,696						950,000	04/27/2021
100166381		SAN BERNARDINO	CA		10/24/2024	7.250	526,706						797,000	09/13/2024
100127543		BRENTWOOD	CA		09/08/2023	7.125	526,726						1,200,000	07/05/2023
100134335		WOODBURY	NY		10/27/2023	8.990	526,729						694,000	09/11/2023
100091204		(WINNETKA AREA) LOS ANGELES	CA		01/31/2023	8.375	526,744						785,000	12/02/2022
100129795		ORLANDO	FL		09/27/2023	8.375	526,785						670,000	09/08/2023
100182341		AUSTIN	TX		12/12/2024	7.625	526,787		(10)				650,000	10/22/2024
100144899		UNITED KINGDOM	GBR		03/12/2024	3.590	526,825		22,734			(11,416)	540,000	05/11/2020
100087127		DAVENPORT	FL		11/04/2022	8.125	526,861		(190)				775,000	10/14/2022
100160356		HENDERSON	NV		09/06/2024	8.500	526,895						560,000	07/22/2024
100115937		NASHVILLE	TN		07/20/2023	7.250	526,896						735,000	05/31/2023
100108891		MARICOPA	AZ		05/31/2023	8.125	526,903						650,000	04/20/2023
100119663		RANCHO MISSION VIEJO	CA		08/08/2023	9.375	526,987						611,718	06/20/2023
100090363		KISSIMMEE	FL		02/03/2023	9.125	526,989		(118)				640,000	12/30/2022
100136387		INDEPENDENCE	MO		11/20/2023	6.125	526,994						769,900	08/29/2023
100136391		INDEPENDENCE	MO		11/20/2023	6.125	526,994						769,900	08/29/2023
100153442		MOUNT VERNON	NY		05/30/2024	8.340	527,014						650,000	04/12/2024
100116794		POMONA	CA		07/20/2023	4.250	527,021						860,000	03/01/2024
100157681		MIAMI	FL		06/28/2024	8.000	527,046						625,000	05/17/2024
100089601		BOCA RATON	FL		01/30/2023	9.750	527,054						650,000	11/30/2022
100144496		HIGHLAND VILLAGE	TX		04/26/2024	9.250	527,056						580,000	02/29/2024
100157982		KANEOHE	HI		07/09/2024	6.624	527,056						1,250,000	04/26/2024
100114603		FRISCO	TX		06/29/2023	7.750	527,062						690,000	06/01/2023
100186253		SEATAC	WA		12/27/2024	7.500	527,067		(4)				785,000	09/18/2024
100174346		VILAS	NC		10/31/2024	7.625	527,111						584,000	04/01/2024
100110611		PILOT POINT	TX		06/30/2023	6.500	527,114						730,000	05/03/2023
100128277		LOS ANGELES	CA		09/14/2023	8.250	527,117						685,000	07/26/2023
100132363		RANDALLSTOWN	MD		11/03/2023	6.875	527,122						700,000	06/15/2022
100103703		WHITTIER	CA		05/08/2023	7.625	527,152						840,000	03/14/2023
100159200		MESA	AZ		07/15/2024	7.124	527,165						710,000	06/06/2024
100074409		OCEAN VIEW	DE		12/02/2021	5.825	527,165						635,000	11/15/2021
100171473		MINERAL BLUFF	GA		10/16/2024	6.625	527,229						690,000	08/29/2024
100142410		OAK HILLS	CA		02/02/2024	10.750	527,239						730,000	01/18/2024
100180354		SARATOGA SPRINGS	UT		11/25/2024	6.990	527,259						765,000	09/24/2024
100130249		BAKERSFIELD	CA		09/28/2023	7.625	527,273						660,000	08/11/2023
100120162		SHERMAN OAKS	CA		08/14/2023	10.250	527,291						650,000	07/12/2023
100103304		SAN JUAN CAPISTRANO	CA		04/27/2023	8.750	527,324						915,000	03/21/2023
100155954		FOREST HILL	TX		06/17/2024	6.625	527,325						720,000	04/24/2024
100160918		AUSTIN	TX		07/24/2024	7.375	527,379						710,000	06/17/2024
100065109		TEMECULA	CA		07/14/2021	3.875	527,414						775,000	05/26/2021
100152604		GALVESTON	TX		05/17/2024	7.625	527,432						700,000	03/20/2024
100115654		TEWKSBURY	MA		07/19/2023	8.374	527,487						650,000	06/01/2023
100119701		ATLANTIC CITY	NJ		08/08/2023	8.760	527,489						730,000	06/23/2023
100067709		SAN JOSE	CA		09/23/2021	3.624	527,493						1,750,000	08/17/2021
100185628		TAMPA	FL		12/20/2024	7.750	527,497		7				710,800	10/28/2024
100101168		BROOKLYN	NY		04/28/2023	4.500	527,511						900,000	01/10/2022
100090874		NORTH MYRTLE BEACH	SC		01/31/2023	7.000	527,524						832,000	09/09/2022
100162595		MANCHESTER	NH		08/12/2024	7.125	527,569						702,000	06/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168116		POMONA	CA		09/20/2024	7.500	527,594						645,000	04/02/2024
100078030		BALDWIN	NY		01/12/2022	4.538	527,628						730,000	12/01/2021
100156628		SEATTLE	WA		06/24/2024	6.750	527,654						710,000	05/07/2024
100173765		HANOVER	MD		10/30/2024	7.125	527,656						685,000	09/03/2024
100079494		MATTHEWS	NC		04/08/2022	3.125	527,682						1,260,000	01/21/2022
100087455		LOS ANGELES	CA		10/25/2022	5.750	527,688						780,000	02/25/2022
100152968		SOUTH GATE	CA		06/27/2024	8.625	527,725						1,260,000	05/30/2024
100139654		HENDERSON	NV		12/28/2023	9.625	527,749						635,000	11/29/2023
100109173		MONTGOMERY	TX		07/21/2023	7.250	527,784						1,480,000	06/09/2023
100156541		POMPANO BEACH	FL		06/24/2024	7.125	527,799						750,000	05/01/2024
100110456		WASHINGTON	DC		06/30/2023	7.375	527,854						710,000	05/12/2023
100087195		CAMARILLO	CA		10/25/2022	5.625	527,880						700,000	01/24/2022
100109732		BAYPORT	NY		06/16/2023	7.750	527,897						750,000	04/14/2023
100145793		FREMONT	CA		05/08/2024	7.375	527,898						665,000	03/19/2024
100159836		MIAMI	FL		08/16/2024	9.125	527,955						950,000	12/28/2023
100143657		JUPITER	FL		02/22/2024	8.874	527,975						651,000	01/22/2024
100149807		SALINAS	CA		04/26/2024	7.750	528,007						710,000	04/01/2024
100186191		NORTH MIAMI	FL		12/27/2024	9.374	528,024		(3)				630,000	11/26/2024
100137579		PORTLAND	OR		12/08/2023	6.875	528,048						735,000	10/23/2023
100145823		CAMARILLO	CA		03/15/2024	8.875	528,056						610,000	01/31/2024
100151551		NEWTON	NJ		05/10/2024	7.500	528,067						695,000	03/27/2024
100164493		COROLLA	NC		08/21/2024	7.375	528,077						665,000	07/02/2024
100117754		LOS ANGELES	CA		07/20/2023	9.250	528,080						710,000	03/01/2024
100117786		CONCORD	NC		07/20/2023	7.875	528,082						760,000	03/01/2024
100129236		FRESNO	CA		11/03/2023	7.875	528,090						665,000	09/14/2023
100139771		UNITED KINGDOM	GBR		12/18/2023	7.990	528,108					(9,349)	925,000	09/29/2021
100186350		RENO	NV		12/30/2024	6.874	528,119						700,000	11/18/2024
100148377		WESLEY CHAPEL	FL		04/12/2024	7.490	528,125						650,000	02/16/2024
100137098		BROKEN BOW	OK		11/28/2023	7.500	528,165						841,000	10/05/2023
100148711		KINGS BEACH	CA		04/17/2024	7.375	528,181						800,000	12/19/2023
100149623		FOLSOM	CA		04/26/2024	6.625	528,204						710,000	03/18/2024
100084246		AMSTERDAM	NLD		06/30/2022	1.000	528,207					(34,731)	680,000	12/01/2023
100080329		LEEUWARDEN	NLD		02/22/2022	3.200	528,207					(34,731)	680,000	12/01/2023
100083425		TILBURG	NLD		05/27/2022	3.550	528,207					(34,731)	655,786	12/01/2023
100180827		S-GRAVENHAGE	NLD		11/27/2024	5.650	528,207					(10,557)	637,500	11/04/2024
100115880		EATONTON	GA		07/20/2023	6.990	528,215						730,000	05/26/2023
100141511		GENEVA	FL		01/30/2024	8.250	528,218						764,000	12/15/2023
100090400		MENIFEE	CA		12/28/2022	7.750	528,229						665,000	08/16/2022
100080874		CLOVIS	CA		03/10/2022	5.500	528,254						587,000	01/31/2022
100135958		MENIFEE	CA		11/16/2023	8.625	528,302						663,000	09/28/2023
100044280		SAN FRANCISCO	CA		08/19/2020	5.050	528,307						950,000	12/04/2019
100115701		VERONA	NJ		07/20/2023	7.125	528,310						765,000	05/30/2023
100176679		MIAMI	FL		11/15/2024	6.625	528,326		(11)				807,000	09/09/2024
100116001		KISSIMMEE	FL		07/20/2023	7.125	528,439						670,000	06/05/2023
100163943		TEMPLETON	CA		10/04/2024	7.250	528,447						650,000	08/29/2024
100079364		TAMARAC	FL		03/17/2022	4.500	528,481						635,000	02/14/2022
100174015		NEW PORT RICHEY	FL		10/31/2024	7.875	528,498						638,000	08/12/2024
100172346		SEATTLE	WA		10/23/2024	6.499	528,517						925,000	09/18/2024
100182533		ASHBURN	VA		12/12/2024	6.875	528,542		(10)				725,000	11/07/2024
100000195		LORTON	VA		09/27/2016	3.990	528,555						645,000	08/08/2021
100083873		RIVERSIDE	CA		07/12/2022	7.250	528,584						632,000	06/10/2022
100168812		NEW BRAUNFELS	TX		09/26/2024	9.750	528,609						699,000	08/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176794		MECHANICSBURG	PA		11/15/2024	8.500	528,636						585,000	10/04/2024
100176595		PALMDALE	CA		11/15/2024	8.125	528,676		(54)				670,000	08/22/2024
100174191		THE VILLAGES	FL		10/31/2024	7.990	528,715						653,000	07/03/2024
100174648		STATEN ISLAND	NY		10/31/2024	7.250	528,752						660,000	01/30/2024
100087082		LOS ANGELES	CA		11/04/2022	6.375	528,763						2,290,000	09/21/2022
100043613		SAN JOSE	CA		08/13/2020	3.625	528,767						1,037,875	12/18/2019
100110566		DURANGO	CO		06/30/2023	6.625	528,782						775,000	04/28/2023
100031708		CONCORD	CA		03/29/2019	5.026	528,811						1,071,600	12/09/2018
3340083240		HAYWARD	CA		10/03/2024	8.870	528,818						2,400,000	08/28/2024
100117649		OXNARD	CA		07/20/2023	9.125	528,842						650,000	03/01/2024
100141245		SAN JOSE	CA		01/30/2024	8.000	528,855		3,800				1,000,000	12/29/2023
100113914		RANDOLPH	NJ		06/29/2023	4.875	528,869						695,000	05/13/2022
100151677		BELLEAIR BEACH	FL		05/10/2024	6.500	528,876						850,000	03/26/2024
100078748		SACRAMENTO	CA		02/25/2022	6.500	528,908						650,000	12/30/2021
100175769		DANBURY	CT		11/12/2024	7.375	528,913						650,000	08/20/2024
100171247		CAMAS	WA		10/16/2024	6.875	528,923						643,000	08/30/2024
100165594		CHICAGO	IL		10/04/2024	7.000	528,933						875,000	08/30/2024
100147381		DALLAS	TX		05/08/2024	8.375	529,040						650,000	03/27/2024
3340084986		WOODSIDE	NY		12/19/2024	9.224	529,056						2,850,000	09/05/2024
100159569		LA QUINTA	CA		07/15/2024	7.875	529,089						715,000	06/01/2024
100172432		SNOHOMISH	WA		10/23/2024	6.250	529,122						825,000	08/19/2024
100146890		SARASOTA	FL		03/26/2024	7.374	529,161						1,200,000	01/11/2024
100107802		MESA	AZ		05/19/2023	6.500	529,196						702,000	02/07/2023
323120332		ARDEN CITY	UT		01/18/2024	9.315	529,200						3,360,000	12/12/2023
100156774		SOUTH PASADENA	CA		06/26/2024	8.125	529,216						1,300,000	06/04/2024
100067426		BURBANK	CA		09/23/2021	3.990	529,271						1,205,000	08/02/2021
100025152		FLUSHING	NY		09/20/2018	4.000	529,316						788,500	04/30/2018
100080337		JERSEY CITY	NJ		02/24/2022	4.375	529,317						730,000	02/14/2022
100103218		FEDERAL WAY	WA		04/26/2023	9.000	529,320						635,000	04/01/2023
100175687		VANCOUVER	WA		11/12/2024	6.499	529,323		37				675,000	10/16/2024
100091496		YONKERS	NY		01/20/2023	8.050	529,337						700,000	12/22/2022
100103315		FALL RIVER	MA		04/28/2023	8.375	529,357						695,000	03/07/2023
100120535		RIVERSIDE	CA		08/18/2023	8.750	529,361						725,000	07/27/2023
3310059895		MONROE	NY		11/21/2023	8.491	529,374						3,600,000	08/24/2023
100119287		BUTLER	TN		07/31/2023	5.990	529,385						800,000	05/05/2023
100180011		LAKE ARROWHEAD	CA		11/25/2024	6.990	529,387		(19)				730,000	10/05/2024
100151994		SUN CITY	AZ		06/14/2024	8.500	529,401						640,000	05/13/2024
100182030		SACRAMENTO	CA		12/12/2024	6.990	529,405						715,000	10/17/2024
100164820		LATHROP	CA		08/26/2024	8.000	529,436						685,000	06/12/2024
3340073249		PLAINVIEW	NY		04/12/2024	9.148	529,452						1,911,000	03/08/2024
100172853		COMPTON	CA		10/25/2024	6.750	529,467						938,000	09/20/2024
100102386		MANTECA	CA		06/07/2023	9.000	529,499		(14)				675,000	02/02/2023
100149471		MOUNT LAUREL	NJ		04/24/2024	6.875	529,520						700,000	02/28/2024
100074242		SCOTTSDALE	AZ		12/09/2021	3.875	529,537						715,000	11/12/2021
100120267		CHATHAM TWSP	NJ		08/18/2023	6.875	529,544						2,700,000	06/15/2023
100179683		BAYVILLE	NJ		11/21/2024	5.990	529,556						905,000	10/18/2024
100173442		HUNTINGTON BEACH	CA		10/29/2024	7.500	529,575						645,000	08/09/2024
100078869		COVINA	CA		02/24/2022	3.874	529,576						754,000	01/27/2022
100172780		CORONA	CA		12/06/2024	8.000	529,594		(41)				643,000	10/28/2024
100118695		EAST FALMOUTH	MA		07/25/2023	8.500	529,620						650,000	05/24/2023
100153379		NEWTON	NJ		05/29/2024	7.999	529,632						940,000	05/06/2024
100139836		UNITED KINGDOM	GBR		12/18/2023	3.590	529,752					(9,158)	750,000	05/14/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166317		SAN DIEGO	CA		10/23/2024	6.625	529,794						755,000	09/10/2024
100156136		CASTLE ROCK	CO		07/25/2024	7.500	529,849						650,000	06/18/2024
100082990		CHICO	CA		05/05/2022	6.500	529,897						604,500	04/13/2022
100144998		UNITED KINGDOM	GBR		03/12/2024	9.500	529,934		20,935			(11,484)	534,965	02/11/2020
100151933		MERIDIAN	ID		06/14/2024	8.250	529,955						720,000	05/14/2024
100161553		WORCESTER	MA		07/30/2024	7.625	529,959						700,000	05/31/2024
100174186		IRVINE	CA		10/31/2024	7.990	529,962						700,000	05/17/2024
100140852		MIAMI	FL		03/06/2024	9.875	529,971						715,000	01/25/2024
100172204		STONEHAM	MA		10/17/2024	7.125	530,008						670,000	09/19/2024
100143728		HONOLULU	HI		02/26/2024	7.875	530,033						1,000,000	01/22/2024
100154920		DECATUR	GA		07/19/2024	9.250	530,047						625,000	03/18/2024
100099969		WASHINGTON	DC		03/28/2023	9.375	530,066						710,000	02/24/2023
100180384		LEOMINSTER	MA		11/25/2024	6.625	530,085						730,000	09/26/2024
100150999		COEUR D ALENE	ID		05/08/2024	6.375	530,094						715,000	03/13/2024
100159485		TAMPA	FL		07/15/2024	6.875	530,105						700,000	05/17/2024
100172198		SAN MARCOS	CA		10/17/2024	6.375	530,107						1,050,000	09/13/2024
100074245		HUNTINGTON BEACH	CA		12/09/2021	4.250	530,122						780,000	11/02/2021
323080284		DEER PARK	WA		10/20/2023	9.980	530,157						1,540,000	07/10/2023
3410000567		LIVINGSTON	NJ		10/09/2024	8.476	530,235						7,500,000	08/20/2024
100165902		LA HABRA	CA		08/30/2024	7.625	530,242						800,000	07/27/2024
100138265		HOLLYWOOD	FL		12/15/2023	9.000	530,276						1,236,000	10/10/2023
100075864		UTRECHT	NLD		11/24/2021	3.450	530,279					(34,868)	640,000	12/01/2023
100083465		ODESSA	FL		06/06/2022	6.752	530,287		(110)				775,000	05/19/2022
100142665		VAN NUYS	CA		02/08/2024	7.125	530,297						749,000	12/04/2023
100129866		NEWARK	NJ		09/27/2023	8.356	530,312						700,000	08/25/2023
100164722		SARASOTA	FL		08/23/2024	9.375	530,319						570,000	08/01/2024
100026771		SANIBEL	FL		09/26/2018	6.000	530,328						631,000	06/15/2018
100162894		BRENTWOOD	TN		08/12/2024	7.500	530,362						695,000	06/25/2024
100100164		TAMPA	FL		03/17/2023	9.625	530,384						641,000	02/01/2023
100130265		ATLANTA	GA		09/28/2023	8.500	530,396						745,000	08/15/2023
100055885		LOS ANGELES	CA		03/26/2021	3.499	530,398						815,000	12/14/2020
100128724		HOLLISTON	MA		09/21/2023	8.499	530,456						755,000	08/29/2023
100084689		NORWALK	CA		08/02/2022	7.250	530,460						680,000	06/21/2022
100168713		AUSTIN	TX		09/25/2024	8.874	530,480						675,000	08/14/2024
100116718		SAN FRANCISCO	CA		07/20/2023	5.125	530,481						860,000	03/01/2024
100154144		NORTHAMPTON	PA		07/11/2024	10.000	530,496						613,000	06/05/2024
100158306		UNITED KINGDOM	GBR		07/09/2024	3.190	530,499		14,317			(11,485)	575,000	02/10/2022
100115156		NEWARK	NJ		07/17/2023	7.627	530,503						700,000	06/09/2023
100088151		CYPRESS	TX		10/25/2022	7.750	530,554						810,000	10/03/2022
100146607		WINTER GARDEN	FL		03/20/2024	8.000	530,606						700,000	12/22/2023
100129419		WESTFIELD	IN		09/29/2023	6.999	530,621						720,000	08/18/2023
100102117		HUNTINGTON PARK	CA		04/14/2023	7.999	530,666						680,000	03/07/2023
3300004539		PARAMUS	NJ		06/23/2023	9.645	530,717						2,075,000	06/04/2023
100171446		QUEEN CREEK	AZ		10/16/2024	6.124	530,717						750,000	09/06/2024
100089969		MERRITT ISLAND	FL		01/26/2023	9.375	530,722						760,000	11/21/2022
100145305		UNITED KINGDOM	GBR		03/12/2024	9.500	530,736		20,626			(11,486)	550,008	04/09/2020
100068118		VAN NUYS	CA		08/25/2021	3.990	530,739						1,200,000	07/07/2021
100100504		WINDERMERE	FL		04/27/2023	8.000	530,748						750,000	03/01/2023
100174728		FORT WORTH	TX		10/31/2024	7.750	530,756						630,000	02/09/2024
100173184		LAS VEGAS	NV		10/30/2024	7.124	530,760						670,000	09/04/2024
100160073		ST. PETERSBURG	FL		07/17/2024	8.125	530,764						659,000	04/26/2024
100031885		RENO	NV		03/29/2019	3.500	530,784						833,000	12/07/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078736		SAN DIEGO	CA		02/25/2022	4.250	530,791						647,500	12/07/2021
100175413		EVERETT	WA		12/23/2024	8.375	530,827		(6)				575,000	06/04/2024
403050591		MILWAUKEE	WI		06/28/2024	7.350	530,851						700,000	02/23/2024
100141946		MIAMI	FL		02/29/2024	8.500	530,865						736,000	01/30/2024
100156220		PUNTA GORDA	FL		06/20/2024	8.250	530,870						640,000	05/09/2024
100101934		BILLERICA	MA		04/14/2023	9.375	530,874						668,000	02/08/2023
100076543		CLOVIS	CA		01/04/2022	3.625	530,955						860,000	11/22/2021
100075982		EAST BOSTON	MA		01/07/2022	4.875	530,961						800,000	09/27/2021
100158004		PASCO	WA		07/09/2024	7.990	531,005						760,000	04/02/2024
100090133		HENDERSON	NV		01/13/2023	7.875	531,024						689,943	10/28/2022
3340073867		EAST HILLS	NY		04/19/2024	8.851	531,036						3,200,000	03/22/2024
100116424		LITCHFIELD PARK	AZ		07/20/2023	5.375	531,039						770,000	03/01/2024
100060190		NEWTON	MA		06/25/2021	3.750	531,040						1,250,000	04/15/2021
100011738		WASHINGTON	DC		03/08/2017	4.500	531,099						540,000	11/30/2016
100139225		HEATH	TX		12/28/2023	9.000	531,127						670,000	11/20/2023
100181358		CORNING	CA		12/06/2024	6.999	531,128		(31)				762,000	11/08/2024
100160541		SCOTTSDALE	AZ		07/19/2024	7.499	531,135						650,000	06/24/2024
100078262		WILTON	CA		02/10/2022	5.625	531,161						670,000	01/21/2022
100174214		KEMAH	TX		10/31/2024	7.625	531,185						660,000	07/03/2024
100151680		CAROLINA BEACH	NC		05/10/2024	7.490	531,226						700,000	04/02/2024
100164292		ROCKLIN	CA		08/21/2024	7.624	531,290						690,000	06/24/2024
100173491		SEATTLE	WA		10/29/2024	7.875	531,307						850,000	09/05/2024
100171470		FAIRFAX	VA		10/16/2024	6.624	531,310						800,000	08/23/2024
100078602		MAARSSEN	NLD		01/26/2022	3.700	531,314						777,551	12/01/2023
100166315		DALLAS	TX		10/23/2024	6.875	531,320						685,000	09/30/2024
100164196		INDIO	CA		08/21/2024	9.125	531,336						567,500	07/23/2024
100090716		HICKSVILLE	NY		12/29/2022	8.350	531,343						750,000	11/22/2022
100173163		MINNEAPOLIS	MN		10/30/2024	6.624	531,344						720,000	09/30/2024
100155098		QUILCENE	WA		07/19/2024	7.875	531,361						680,000	08/07/2023
100091147		LOS ANGELES	CA		01/31/2023	6.875	531,363		121				785,000	09/22/2022
100116338		LOS ANGELES	CA		07/20/2023	4.625	531,383						900,000	03/01/2024
100144604		IRVINE	CA		03/13/2024	6.875	531,402						735,000	02/12/2024
100166245		ROSEVILLE	CA		09/09/2024	6.250	531,416						725,000	07/05/2024
100160538		DES MOINES	WA		07/19/2024	7.999	531,423						680,000	03/30/2024
100164866		LOS ANGELES	CA		08/26/2024	8.250	531,424						660,000	06/26/2024
100154948		LINCOLN	CA		07/19/2024	7.375	531,454						597,000	01/30/2024
100181238		SOUTH LAKE TAHOE	CA		12/06/2024	6.875	531,466		(6)				660,000	11/14/2024
100083092		SAN DIEGO	CA		05/26/2022	7.602	531,507		(120)				677,000	05/13/2022
100109815		NEWARK	NJ		06/22/2023	7.700	531,521						700,000	05/25/2023
100174336		CRYSTAL BEACH	TX		10/31/2024	7.625	531,552						590,000	05/01/2024
100172301		CHARLOTTE	NC		10/21/2024	6.625	531,562						702,000	09/06/2024
100185356		SEVEN DEVILS	NC		12/20/2024	5.990	531,570		15				808,000	10/23/2024
100154849		BROOKLYN	NY		07/19/2024	7.875	531,576						965,000	03/08/2024
100119871		SAINT CLOUD	FL		08/10/2023	8.375	531,595						740,000	06/01/2023
100130229		NORWALK	CA		11/15/2023	9.375	531,616						600,000	09/26/2023
100180675		MIAMI	FL		11/26/2024	7.250	531,629		(27)				720,000	09/13/2024
100180698		LAS VEGAS	NV		11/26/2024	7.125	531,629		(12)				750,000	10/19/2024
100088932		CUDJOE KEY	FL		11/15/2022	7.625	531,636						755,000	10/20/2022
100138102		ORLANDO	FL		12/14/2023	8.875	531,686						718,000	10/30/2023
100168658		LEASBURG	NC		09/25/2024	8.499	531,713						598,000	09/11/2024
100185756		(WILMINGTON AREA) LOS ANGELES	CA		12/23/2024	8.125	531,718		(6)				810,000	11/19/2024
100165199		UTRECHT	NLD		08/28/2024	4.680	531,722					(38,760)	684,525	07/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163401		OJAI	CA		09/27/2024	8.000	531,726						1,500,000	08/09/2024
100173485		DILLON	CO		10/29/2024	7.250	531,733		109				655,000	09/03/2024
100167869		TRACY	CA		09/20/2024	7.499	531,758		(18)				760,000	08/21/2024
100068200		CAMARILLO	CA		08/25/2021	3.250	531,758						790,000	05/24/2021
100148833		PHOENIX	AZ		04/17/2024	7.500	531,762						710,000	10/17/2023
100165857		PORT SAINT LUCIE	FL		08/29/2024	8.750	531,806						625,000	07/17/2024
100163815		RIVERSIDE	CA		09/27/2024	8.375	531,809						695,000	08/13/2024
100157864		BRADENTON	FL		07/09/2024	7.624	531,811						590,000	05/17/2024
100127478		CLIFFSIDE PARK	NJ		09/08/2023	7.375	531,814						710,000	08/02/2023
100102956		YONKERS	NY		06/22/2023	8.375	531,821						700,000	01/09/2023
100117545		GARDEN GROVE	CA		07/20/2023	6.125	531,832						920,000	03/01/2024
100129484		LANCASTER	TN		09/29/2023	7.625	531,838						735,000	08/17/2023
100169852		LOS ANGELES	CA		09/30/2024	7.625	531,838						645,000	04/03/2024
100149408		EWA BEACH	HI		04/24/2024	7.500	531,840						693,000	03/01/2024
100175305		TEMPE	AZ		11/05/2024	7.125	531,898						780,000	09/05/2024
100132632		CHICAGO	IL		11/03/2023	7.990	531,899						734,000	07/21/2023
100087122		MONTEREY	CA		11/04/2022	6.250	531,899						723,000	09/19/2022
100090901		LOS ANGELES	CA		01/31/2023	6.375	531,922						805,000	10/05/2022
100116624		SAN DIMAS	CA		07/20/2023	4.115	531,930						750,000	03/01/2024
100150774		ISSAQUAH	WA		05/07/2024	7.625	531,936						730,000	03/08/2024
100163387		HILO	HI		09/27/2024	8.000	531,958						700,000	08/13/2024
100185880		OXNARD	CA		12/26/2024	6.999	531,965		(4)				832,000	12/03/2024
100175803		NEWARK	NJ		11/12/2024	6.990	532,037		1				720,000	10/15/2024
100078509		ROTTERDAM	NLD		01/26/2022	3.600	532,091					(34,987)	604,412	06/30/2024
100162652		ORANGE BEACH	AL		08/12/2024	5.625	532,127						770,000	05/22/2024
100117379		LA PUENTE AREA	CA		07/20/2023	4.125	532,132						799,000	03/01/2024
100134971		SAVANNAH	GA		10/30/2023	7.875	532,199						930,000	10/10/2023
100161534		CINCINNATI	OH		07/30/2024	7.625	532,207						703,000	05/24/2024
100173254		SUGAR MOUNTAIN	NC		10/30/2024	7.625	532,233						700,000	09/06/2024
100119777		NEWARK	NJ		08/08/2023	7.857	532,255						690,000	06/26/2023
100102670		WIMAUMA	FL		06/22/2023	8.500	532,271						670,000	01/13/2023
100163306		UKIAH	CA		08/13/2024	7.625	532,289						665,000	07/19/2024
100150580		NORTH MYRTLE BEACH	SC		05/03/2024	8.125	532,305						670,000	01/22/2024
100080487		WINCHESTER	CA		03/10/2022	6.062	532,330						599,000	02/22/2022
100157765		GUILFORD	CT		08/01/2024	7.625	532,343						820,000	07/10/2024
100173215		JEFFERSON	CO		10/30/2024	6.125	532,375						665,000	08/23/2024
100179629		GREEN BAY	WI		11/21/2024	7.500	532,432						690,000	09/17/2024
100128169		RED LODGE	MT		09/18/2023	6.875	532,448						964,000	08/02/2023
100165332		EAST POINT	GA		08/29/2024	9.625	532,507						570,000	08/05/2024
100164789		CAPE CORAL	FL		08/26/2024	7.625	532,544						655,000	06/14/2024
100172223		KISSIMMEE	FL		10/17/2024	7.499	532,561						679,000	09/17/2024
100087061		FULLERTON	CA		11/04/2022	7.375	532,569						805,000	10/03/2022
100152772		WHITTIER	CA		05/22/2024	8.124	532,576						900,000	03/28/2024
100139940		GATLINBURG	TN		01/09/2024	8.124	532,655						674,000	11/28/2023
100076766		SAN DIMAS	CA		12/30/2021	5.000	532,700						595,000	12/09/2021
100143902		MURFREESBORO	TN		03/06/2024	9.500	532,715						615,000	01/12/2024
100131820		DERWOOD	MD		10/06/2023	8.999	532,740						675,000	09/15/2023
100076327		BROKEN BOW	OK		01/07/2022	3.990	532,765						778,000	10/08/2021
100169418		KETCHUM	ID		09/30/2024	7.990	532,766						728,000	05/09/2024
100163173		ARLINGTON	VA		08/13/2024	6.625	532,773						718,000	06/12/2024
100147794		LA MESA	CA		04/08/2024	7.625	532,796						705,000	02/02/2024
100127475		DALLAS	TX		09/08/2023	7.250	532,799						735,000	07/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135817		COACHELLA	CA		11/10/2023	7.625	532,816						718,000	09/25/2023
100147371		WOODBRIDGE	CA		05/08/2024	7.875	532,831		(88)				690,000	04/02/2024
100143146		PEABODY	MA		02/16/2024	8.625	532,831						700,000	11/29/2023
100149550		MANTECA	CA		04/26/2024	8.250	532,852						666,000	03/21/2024
100135647		MIAMI	FL		11/09/2023	8.875	532,857						670,000	08/22/2023
100167916		APPLE VALLEY	CA		09/20/2024	7.125	532,864						649,900	08/27/2024
100173617		ENSCHEDE	NLD		10/29/2024	5.350	532,868					(23,463)	770,000	09/20/2024
100185580		OCEAN VIEW	DE		12/20/2024	6.875	532,882		(17)				915,000	11/06/2024
100068110		SAN JOSE	CA		08/25/2021	3.625	532,913						750,000	07/07/2021
100169486		WEEHAWKEN	NJ		09/30/2024	6.500	532,939						975,000	06/18/2024
100141626		OAKLAND	CA		01/30/2024	8.375	532,965		(180)				948,000	12/28/2023
100180438		WILLIS	TX		11/25/2024	6.124	532,981						730,000	10/04/2024
100103426		BEAVERTON	OR		06/16/2023	7.375	533,017						860,000	04/28/2023
100181586		NEWARK	NJ		12/09/2024	7.990	533,042		533				735,000	10/18/2024
100087908		NORCO	CA		10/18/2022	7.875	533,072						765,000	07/21/2022
100116328		THOUSAND OAKS	CA		07/20/2023	3.625	533,192						1,188,000	03/01/2024
4010049298		WILMINGTON	OH		05/31/2023	8.262	533,215						730,000	03/14/2023
100161417		HOMESTEAD	FL		07/29/2024	7.625	533,232						775,000	04/26/2024
100080852		SAN CLEMENTE	CA		03/10/2022	4.500	533,235						734,000	01/31/2022
100141799		AMSTERDAM	NLD		01/29/2024	6.550	533,282					(24,301)	710,000	06/30/2024
100136047		ODESSA	TX		11/16/2023	8.999	533,316						620,000	10/10/2023
100144044		PITTSBURGH	PA		03/07/2024	7.625	533,334						707,000	01/02/2024
100107896		BUCKEYE	AZ		06/29/2023	7.375	533,338						662,000	06/01/2023
100144380		HIGH RIDGE	MO		03/07/2024	8.124	533,354						700,000	12/27/2023
100137267		NETHERLANDS	NLD		11/28/2023	6.350	533,360					(35,070)	775,000	12/01/2023
100111094		SHERMAN OAKS	CA		06/29/2023	6.500	533,364						1,700,000	05/16/2022
100164328		PUYALLUP	WA		08/21/2024	7.625	533,364						705,000	06/04/2024
100090608		DEN HAAG	NLD		12/28/2022	4.760	533,386					(35,072)	700,000	12/01/2023
100070350		AMSTERDAM	NLD		08/31/2021	2.900	533,386					(35,072)	2,020,000	12/01/2023
100160067		PANAMA CITY BEACH	FL		07/17/2024	7.480	533,483						700,000	05/07/2024
100087057		MESQUITE	TX		11/04/2022	8.000	533,503						615,000	10/11/2022
100173299		DAVIS	CA		10/30/2024	6.490	533,560						700,000	09/09/2024
100173695		POOLER	GA		10/30/2024	7.875	533,565						647,000	09/13/2024
100102940		FONTANA	CA		06/22/2023	8.125	533,598						800,000	01/19/2023
100077937		CASTLE ROCK	CO		01/10/2022	4.562	533,599						740,000	12/22/2021
100118838		MORENO VALLEY	CA		08/30/2023	8.625	533,602						675,000	07/12/2023
100140403		SOUTH JORDAN	UT		01/18/2024	7.250	533,637						755,000	11/30/2023
100120258		WINCHESTER	VA		08/18/2023	7.625	533,637						680,000	06/16/2023
100164334		PRINCE FREDERICK	MD		08/21/2024	8.000	533,649						650,000	05/29/2024
100076550		PHOENIX	AZ		12/16/2021	5.250	533,654		(483)				675,000	11/17/2021
100135054		SAN DIEGO	CA		11/01/2023	7.125	533,671						760,000	09/16/2023
100176562		GUILFORD	VT		11/15/2024	7.125	533,677		(21)				616,000	09/26/2024
100175264		HURRICANE	UT		11/05/2024	6.990	533,699						705,000	09/04/2024
100148155		SANTA CLARITA	CA		05/15/2024	8.250	533,718						630,000	04/03/2024
100158686		LYNN	MA		07/10/2024	7.375	533,730						712,000	05/02/2024
100164017		OLYMPIA	WA		08/21/2024	8.750	533,736						575,000	06/27/2024
100186444		CLOVIS	CA		12/30/2024	7.500	533,816		(1)				690,000	11/08/2024
100107876		KELLER	TX		06/29/2023	7.250	533,835						710,000	05/12/2023
100143572		HARTFORD	CT		02/21/2024	8.260	533,836						800,000	01/25/2024
100082566		MIRAMAR BEACH	FL		04/27/2022	6.562	533,848						820,000	04/01/2022
100119676		NEWARK	NJ		08/08/2023	8.150	533,881		5,202				650,000	07/13/2023
100117568		SALINAS	CA		07/20/2023	6.000	533,925						850,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156087		JOSHUA TREE	CA		06/18/2024	10.250	533,951						675,000	04/24/2024
100172922		REDMOND	OR		10/25/2024	7.999	533,964		(59)				700,000	10/07/2024
100108198		ANTIOCH	CA		05/24/2023	8.999	533,968						810,000	04/06/2023
100089589		CELEBRATION	FL		01/30/2023	8.500	533,968						660,000	12/02/2022
100184415		COCONUT CREEK	FL		12/17/2024	7.250	534,007		(4)				690,000	11/14/2024
100164879		DACULA	GA		08/26/2024	7.375	534,015						761,000	07/03/2024
100115991		KISSIMMEE	FL		07/20/2023	6.624	534,051						726,000	05/31/2023
100136164		DENVER	CO		12/18/2023	8.750	534,054						625,000	11/03/2023
100057643		CHULA VISTA	CA		06/30/2021	3.625	534,075						1,115,000	05/11/2021
100081853		LOS ANGELES	CA		03/30/2022	4.900	534,076		180				880,000	03/11/2022
100119396		NASHVILLE	TN		07/31/2023	7.250	534,077						730,000	06/07/2023
100102880		PORTLAND	OR		06/22/2023	7.250	534,081						730,000	08/04/2022
100090973		ALLEN	TX		01/31/2023	8.625	534,106						760,000	12/06/2022
100145051		UNITED KINGDOM	GBR		03/12/2024	9.500	534,135		22,586			(11,732)	575,000	10/30/2019
100174380		SHENANDOAH	VA		10/31/2024	7.500	534,195						585,000	03/12/2024
100145011		UNITED KINGDOM	GBR		03/12/2024	9.500	534,301		14,607			(11,695)	550,027	09/20/2019
100161121		UPLAND	CA		07/24/2024	7.125	534,308						750,000	05/22/2024
100142152		RIVERSIDE	CA		02/29/2024	8.625	534,329						731,000	01/31/2024
100079910		PACIFIC GROVE	CA		04/25/2022	3.875	534,366						825,000	02/01/2022
100150915		EVERETT	WA		05/08/2024	7.500	534,374						705,000	03/15/2024
100159578		EDMONDS	WA		07/15/2024	8.250	534,385						870,000	05/28/2024
100186555		BEECH MOUNTAIN	NC		12/30/2024	7.625	534,389						618,000	11/21/2024
100131915		SEVEN DEVILS	NC		10/13/2023	7.625	534,398						715,000	08/18/2023
100099734		UTRECHT	NLD		02/27/2023	6.050	534,422					(35,140)	780,000	12/01/2023
100084325		ROTTERDAM	NLD		06/30/2022	3.650	534,422					(35,140)	795,000	12/01/2023
100118109		RANCHO CUCAMONGA	CA		07/20/2023	6.250	534,474						736,000	03/01/2024
100079642		SCOTTSDALE	AZ		04/08/2022	3.999	534,480						1,007,000	01/24/2022
100174992		BROOKLYN	NY		10/31/2024	7.875	534,493						700,000	04/26/2024
100115916		FLOWERY BRANCH	GA		07/20/2023	7.625	534,551						716,000	05/23/2023
100179495		SCOTTSDALE	AZ		11/21/2024	6.375	534,573		(1)				715,000	09/30/2024
100076657		HAWTHORNE	CA		12/16/2021	4.000	534,615						905,000	11/19/2021
100180022		PORT SAINT LUCIE	FL		11/25/2024	6.625	534,689						717,000	10/08/2024
100150789		RALEIGH	NC		05/07/2024	6.875	534,718						890,000	03/27/2024
100171871		MARIETTA	GA		10/17/2024	7.125	534,751						775,000	08/20/2024
100131618		TUJUNGA	CA		10/06/2023	7.375	534,768						720,000	08/03/2023
100079090		CHELSEA	MA		02/24/2022	3.875	534,770						800,000	12/16/2021
100139576		MENIFEE	CA		12/28/2023	10.499	534,816						580,000	12/01/2023
100181965		TEMECULA	CA		12/12/2024	6.624	534,828		10				720,000	10/16/2024
100147792		SUWANEE	GA		04/08/2024	7.125	534,849						716,000	02/12/2024
100179574		NARRAGANSETT	RI		11/21/2024	6.990	534,875		(24)				734,000	09/19/2024
100185401		SAVANNAH	GA		12/20/2024	5.990	534,876		16				815,000	10/28/2024
100170164		PIGEON FORGE	TN		10/08/2024	7.875	534,877						600,000	08/30/2024
100150464		SAN DIEGO	CA		05/03/2024	7.125	534,896						760,000	01/20/2024
100172573		SEATTLE	WA		10/23/2024	6.625	534,906						705,000	08/29/2024
100139026		WILLIAMSBURG	VA		12/22/2023	10.500	534,932						745,000	10/30/2023
100180240		SEATTLE	WA		11/25/2024	6.625	534,940						715,000	09/17/2024
100078692		RANCHO CUCAMONGA	CA		02/02/2022	4.750	534,986						690,000	11/24/2021
100168537		BRENTWOOD	CA		09/25/2024	7.124	534,986						795,000	07/26/2024
100162542		ISELIN	NJ		08/12/2024	7.624	534,987						702,000	06/28/2024
100142966		FORT WORTH	TX		02/09/2024	7.625	535,038						925,000	12/22/2023
100120128		DENTON	TX		08/11/2023	7.625	535,133						710,000	06/23/2023
100026784		SPARTA	NJ		09/26/2018	4.500	535,152						650,000	06/14/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109757		LOS ANGELES	CA		06/16/2023	7.000	535,175						678,000	05/11/2023
100172655		WASHINGTON	DC		11/21/2024	8.500	535,192		(40)				729,000	10/14/2024
100077870		MAARSSEN	NLD		12/29/2021	3.250	535,198					(35,191)	645,938	06/30/2024
100173672		ROERMOND	NLD		10/29/2024	5.250	535,198					(23,565)	712,759	10/10/2024
100014812		PARK CITY	UT		11/06/2017	4.250	535,215						1,715,000	09/01/2017
100179655		BOYNTON BEACH	FL		11/21/2024	6.875	535,294		(32)				855,500	11/01/2024
100142608		STERLING	VA		02/08/2024	7.990	535,314						670,000	12/12/2023
100151796		EAST FALMOUTH	MA		05/10/2024	8.499	535,323						750,000	04/22/2024
100080371		JURUPA VALLEY	CA		04/14/2022	6.250	535,337						680,000	01/31/2022
100159730		STOCKTON	CA		08/23/2024	7.875	535,352						750,000	07/26/2024
100076299		WHEAT RIDGE	CO		01/07/2022	3.875	535,365						800,000	11/10/2021
100155986		FAIRHAVEN	MA		06/18/2024	7.375	535,368		74				1,000,000	04/30/2024
100128499		CASTROVILLE	TX		09/15/2023	8.375	535,431						745,000	06/23/2023
100118983		SAN BERNARDINO	CA		07/27/2023	7.750	535,443						665,000	06/24/2023
100101084		MIAMI BEACH	FL		04/28/2023	5.750	535,466						750,000	03/23/2022
100176171		BEAUMONT	CA		12/20/2024	7.625	535,481		(19)				680,000	11/13/2024
100116107		ELK GROVE	CA		07/20/2023	5.000	535,530						870,000	03/01/2024
100168041		EL CERRITO	CA		09/20/2024	6.990	535,563						710,000	04/02/2024
100083457		POMONA	CA		06/02/2022	5.125	535,586						764,000	04/05/2022
100151676		TYBEE ISLAND	GA		05/10/2024	6.990	535,592						680,000	04/01/2024
100172942		MONROE	NC		10/25/2024	6.499	535,596						805,000	09/24/2024
100044742		HAWTHORN WOODS	IL		11/19/2020	5.500	535,626						590,000	07/10/2020
100156174		GROVELAND	FL		06/20/2024	7.125	535,632						1,163,000	04/16/2024
100141083		EAST ORANGE	NJ		01/30/2024	7.660	535,633						700,000	01/02/2024
100171348		LOS ANGELES (NORTH HOLLYWOOD A	CA		10/16/2024	7.500	535,657						650,000	08/01/2024
100132044		ESCONDIDO	CA		10/13/2023	7.499	535,661						720,000	09/01/2023
100153176		SUNLAND	CA		05/30/2024	7.625	535,674						710,000	04/08/2024
100172234		LA MIRADA	CA		10/21/2024	6.500	535,675						820,000	08/10/2024
100132620		GILBERT	AZ		11/03/2023	7.875	535,681						720,000	07/28/2023
100164303		ROSELAND	VA		08/21/2024	7.500	535,701						700,000	07/02/2024
100144930		UNITED KINGDOM	GBR		03/12/2024	9.500	535,725					(11,674)	1,000,038	12/19/2019
100151773		MILLBURY	MA		05/10/2024	7.750	535,729						725,000	04/25/2024
100181942		SANTA ANA	CA		12/12/2024	6.625	535,761		6				820,000	10/09/2024
100082714		LOS ANGELES	CA		04/20/2022	4.125	535,779		(156)				1,015,000	02/14/2022
100174634		PORT CHARLOTTE	FL		10/31/2024	8.750	535,840						640,000	01/26/2024
100116305		BENJAMIN	UT		07/20/2023	4.500	535,882						880,000	03/01/2024
100182416		LAKEWOOD RANCH	FL		12/12/2024	6.625	535,884		7				730,000	10/22/2024
100086923		THE VILLAGES	FL		10/24/2022	7.250	535,889						670,000	09/12/2022
100169488		KOLOA	HI		09/30/2024	6.990	535,912		(35)				880,000	06/07/2024
100084860		SEDONA	AZ		08/02/2022	6.250	535,946						1,200,000	07/07/2022
100116336		OAKHURST	CA		07/20/2023	4.875	535,958						950,000	03/01/2024
100133439		POMPANO BEACH	FL		10/19/2023	8.625	535,961						675,000	09/18/2023
100086314		DORDRECHT/DRECHTSTEDEN	NLD		08/29/2022	4.200	535,975					(35,242)	690,000	12/01/2023
100185943		WOODBINE	MD		12/26/2024	6.999	535,981		(6)				915,000	12/06/2024
100144755		UNITED KINGDOM	GBR		03/12/2024	9.500	535,986		18,181			(11,328)	549,969	09/04/2019
100142591		UPPER MARLBORO	MD		02/08/2024	7.990	535,987						750,000	12/05/2023
100136534		SAVANNAH	GA		11/20/2023	7.875	536,022						764,000	09/22/2023
100175168		MIAMI	FL		11/05/2024	7.500	536,023						720,000	09/03/2024
100144377		CENTENNIAL	CO		03/07/2024	7.500	536,033						718,000	12/28/2023
100110720		RIALTO	CA		08/11/2023	7.875	536,039						674,000	06/30/2023
100172930		HOLLISTER	CA		10/25/2024	7.499	536,068		(4)				665,000	10/01/2024
100103293		LOS ANGELES	CA		04/27/2023	8.750	536,089						659,000	04/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137328		ROSEDALE	NY		12/01/2023	7.999	536,099						1,200,000	10/30/2023
100110663		N TOPSAIL BEACH	NC		06/30/2023	7.625	536,102						765,000	05/11/2023
100079991		FONTANA	CA		04/25/2022	4.125	536,148						760,000	01/28/2022
100168261		JACKSONVILLE BEACH	FL		09/20/2024	7.125	536,159						707,000	04/19/2024
100159700		MADERA	CA		08/23/2024	8.250	536,201						600,000	07/24/2024
100128751		UPLAND	CA		09/21/2023	8.624	536,228						710,000	08/22/2023
100150241		UNITED KINGDOM	GBR		04/29/2024	6.440	536,231						(1,798)	600,000	04/23/2024
100150240		UNITED KINGDOM	GBR		04/29/2024	6.440	536,231						(1,798)	600,000	04/16/2024
100076418		OKLAHOMA CITY	OK		12/23/2021	5.125	536,263						715,000	11/16/2021
100119398		ASBURY PARK	NJ		07/31/2023	7.625	536,282						745,000	06/07/2023
100147500		STILLWATER	MN		04/03/2024	8.875	536,327						650,000	02/21/2024
100136414		CHATHAM	NJ		11/20/2023	7.625	536,329						744,000	09/29/2023
100149051		KISSIMMEE	FL		04/19/2024	8.500	536,344						670,000	03/20/2024
100172779		LAS VEGAS	NV		12/06/2024	8.750	536,372		(29)				576,000	10/28/2024
100169521		HOBOKEN	NJ		09/30/2024	6.625	536,379						865,000	06/28/2024
100161359		MANTECA	CA		07/25/2024	7.375	536,447						705,500	05/28/2024
100186216		BUFORD	GA		12/27/2024	7.999	536,496		(5)				880,000	11/22/2024
100140879		SALINAS	CA		01/25/2024	8.750	536,526						670,000	10/18/2023
100167020		GLENDALE	AZ		09/13/2024	8.000	536,536						625,000	08/09/2023
100150923		OCEAN ISLE BEACH	NC		05/08/2024	7.375	536,576						855,000	03/19/2024
100077802		LUTZ	FL		12/23/2021	5.000	536,679						670,000	12/06/2021
100118945		ADDISON	IL		07/27/2023	6.999	536,693						700,000	06/26/2023
100184966		HOMESTEAD	FL		12/19/2024	7.999	536,727		(9)				645,000	11/15/2024
100078947		BELLINGHAM	WA		02/24/2022	3.875	536,782						750,000	12/23/2021
100182307		LOS ANGELES	CA		12/12/2024	5.990	536,809		24				1,100,000	10/21/2024
100091435		OCEAN CITY	MD		02/22/2023	7.575	536,873						740,000	12/16/2022
100143070		ANTIOCH	CA		02/14/2024	8.990	536,929						675,000	01/18/2024
100102560		TOOL	TX		06/07/2023	7.500	536,990						800,000	11/09/2022
100170404		LOS ANGELES	CA		10/09/2024	6.999	537,028						800,000	09/12/2024
100150466		SUNLAND AREA LOS ANGELES	CA		05/03/2024	7.125	537,039						770,000	01/29/2024
100108899		LAKE ELSINORE	CA		05/31/2023	9.875	537,057						590,000	04/12/2023
100171326		NASHVILLE	TN		10/16/2024	7.500	537,062						670,000	08/16/2024
100155965		UNIONDALE	NY		06/18/2024	7.750	537,072						657,000	05/07/2024
100162312		LAS VEGAS	NV		08/05/2024	7.375	537,072						695,000	06/12/2024
100147058		MOUNT VERNON	WA		03/27/2024	7.375	537,082						715,000	01/09/2024
100135363		PALMDALE	CA		11/13/2023	7.625	537,100						730,000	09/15/2023
100141461		CAMARILLO	CA		01/30/2024	8.250	537,121						675,000	12/12/2023
100161995		TUMWATER	WA		07/31/2024	8.125	537,131						655,000	06/12/2024
100150829		ST. PETERSBURG	FL		05/08/2024	6.999	537,152						774,000	03/26/2024
100162520		BOISE	ID		08/12/2024	6.999	537,253						766,000	06/25/2024
100162522		BOISE	ID		08/12/2024	6.999	537,253						770,000	06/25/2024
100142570		CAMBRIDGE	MA		02/08/2024	7.875	537,259						720,000	12/15/2023
100119977		DENVER	NC		08/11/2023	6.624	537,264						730,000	07/05/2023
100132453		SAN JOSE	CA		11/03/2023	7.375	537,286						950,000	06/09/2023
100142527		TRUCKEE	CA		02/08/2024	6.999	537,314						765,000	12/13/2023
100159459		BAYONNE	NJ		07/15/2024	8.125	537,353						825,000	05/31/2024
100082913		NORTH SALT LAKE	UT		05/17/2022	5.750	537,407						679,000	04/07/2022
100156674		MT. JULIET	TN		06/24/2024	8.124	537,415						744,000	04/15/2024
100144321		LOS ANGELES	CA		03/07/2024	8.875	537,435						640,000	01/26/2024
100161418		PEMBROKE PINES	FL		07/29/2024	7.490	537,446						670,000	04/18/2024
100153973		DUARTE	CA		06/05/2024	7.999	537,451		(87)				700,000	05/13/2024
100147353		MARYSVILLE	WA		05/08/2024	7.250	537,503						820,000	03/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151016		MIAMI	FL		05/08/2024	7.625	537,508						760,000	03/13/2024
100136539		NAPERVILLE	IL		11/20/2023	6.990	537,525						755,000	09/29/2023
100164653		TRACY	CA		08/23/2024	8.500	537,585						700,000	06/25/2024
100161080		TUSTIN	CA		07/24/2024	7.875	537,592						750,000	05/16/2024
100085143		OXFORD	GBR		07/29/2022	6.190	537,692					(9,751)	240,000	07/21/2022
100172343		WHITTIER	CA		10/23/2024	7.625	537,728						680,000	09/17/2024
100128927		HEMET	CA		09/22/2023	8.375	537,758						630,000	07/28/2023
100117413		IRVINE	CA		07/20/2023	3.375	537,803						1,335,000	03/01/2024
100158850		JUPITER	FL		07/12/2024	7.625	537,820						660,000	05/15/2024
100184973		CLACKAMAS	OR		12/19/2024	7.999	537,828		(7)				650,000	11/18/2024
100116224		LOS ANGELES	CA		07/20/2023	4.375	537,834		23,631				840,000	03/01/2024
100115486		CONCORD	CA		07/17/2023	8.250	537,866						670,000	06/16/2023
100147010		KEARNY	NJ		03/27/2024	6.500	537,900						740,000	08/22/2023
100160154		EAGLE RIVER	AK		07/17/2024	7.500	537,900						705,000	05/09/2024
100182222		MIAMI	FL		12/12/2024	7.375	538,025		(9)				625,000	10/30/2024
100100176		YONKERS	NY		03/17/2023	8.300	538,077						715,000	02/28/2023
100175800		BRONX	NY		11/12/2024	6.870	538,183		2				920,000	09/23/2024
100102531		ASHEVILLE	NC		06/07/2023	7.000	538,193						725,000	11/10/2022
100164370		SURF CITY	NC		08/21/2024	6.990	538,234						761,000	06/18/2024
100174985		CANTON	GA		10/31/2024	10.500	538,245						630,000	05/17/2024
100143736		THATCHER	AZ		04/05/2024	8.250	538,280						715,000	02/23/2024
3500110810		MIAMI	FL		11/15/2024	8.488	538,283						7,200,000	09/18/2024
100165226		ROTTERDAM	NLD		08/28/2024	5.540	538,305					(39,240)	649,688	08/19/2024
100162050		LAS VEGAS	NV		07/31/2024	8.125	538,331						725,000	06/11/2024
100091293		KENT	WA		01/31/2023	8.625	538,339						705,000	12/27/2022
3340076547		CHARLOTTE	NC		06/14/2024	9.350	538,396						7,280,000	05/21/2024
100173452		SCOTTSDALE	AZ		10/29/2024	7.500	538,417		(8)				883,000	08/09/2024
100132299		MILPITAS	CA		10/13/2023	7.125	538,419						1,150,000	08/24/2023
100171942		ELK GROVE	CA		10/17/2024	6.375	538,430						715,000	08/23/2024
100030824		NEWTON	MA		04/09/2019	4.000	538,547						1,218,375	10/06/2018
100103189		HILLSIDE	NJ		04/21/2023	7.900	538,553						700,000	03/31/2023
100067706		OAKLAND	CA		09/23/2021	3.499	538,564						1,550,000	08/24/2021
100161694		S-GRAVENHAGE	NLD		07/29/2024	5.650	538,564					(24,182)	714,999	06/27/2024
100084265		UTRECHT	NLD		06/30/2022	3.200	538,564					(35,412)	805,000	12/01/2023
100147428		NEW ORLEANS	LA		04/03/2024	8.875	538,572						760,500	02/06/2024
100162089		BROOKLYN	NY		07/31/2024	7.500	538,763						700,000	06/18/2024
100142737		ANAHEIM	CA		02/08/2024	7.499	538,788						815,000	12/01/2023
100114914		SANTA ANA	CA		07/13/2023	7.625	538,809						668,000	05/08/2023
100163790		RANCHO MISSION VIEJO	CA		09/27/2024	6.875	538,878						973,000	08/19/2024
100169642		ROSEMEAD	CA		09/30/2024	7.500	538,886						710,000	06/14/2024
100178230		RICHMOND	CA		11/19/2024	7.250	538,889		5				720,000	10/28/2024
100090030		LAKE POINT	UT		01/13/2023	7.875	538,902						745,000	11/04/2022
100087334		BAKERSFIELD	CA		10/25/2022	5.500	538,928						760,000	04/08/2022
100148813		AGRA	OK		04/17/2024	8.625	538,944						630,000	12/07/2023
100142713		LAKE OSWEGO	OR		02/08/2024	8.125	538,970						700,000	12/02/2023
323080238		DEER PARK	WA		10/20/2023	9.980	539,000						1,540,000	07/10/2023
323080678		DEER PARK	WA		10/20/2023	9.980	539,000						1,540,000	07/10/2023
100149506		HEATH	OH		04/26/2024	8.875	539,050						700,000	01/31/2024
100119469		KISSIMMEE	FL		07/31/2023	6.990	539,056						755,000	06/09/2023
100152367		ORANGE BEACH	AL		05/17/2024	5.625	539,066						850,000	03/28/2024
100146690		LAS VEGAS	NV		03/20/2024	9.999	539,081						652,000	02/13/2024
100119606		WYLIE	TX		07/31/2023	7.750	539,084						670,000	06/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100045404		HUNTINGTON BEACH	CA		11/25/2020	4.250	539,092						812,250	08/31/2020
100116290		ONTARIO	CA		07/20/2023	4.125	539,144						930,000	03/01/2024
100137183		MIAMI	FL		11/28/2023	8.375	539,195						705,000	10/26/2023
100171238		MORENO VALLEY	CA		10/16/2024	7.000	539,224						675,000	07/23/2024
100170129		LEANDER	TX		10/08/2024	6.375	539,235						712,000	08/28/2024
100151014		RICHMOND	VA		05/08/2024	6.875	539,258						725,000	03/18/2024
100179688		TOMS RIVER	NJ		11/21/2024	6.499	539,268		4				975,000	10/15/2024
100171389		LAS VEGAS	NV		10/16/2024	5.999	539,273						792,000	08/14/2024
100159227		NORTH WALES	PA		07/15/2024	7.499	539,296						704,000	06/11/2024
100165302		ATLANTA	GA		08/29/2024	7.875	539,304						660,000	07/17/2024
100143692		RIVERHEAD	NY		02/22/2024	11.374	539,324						700,000	12/29/2023
100180409		LAWRENCE	MA		11/25/2024	7.125	539,343						720,000	10/04/2024
100182655		LAKE ALMANOR	CA		12/12/2024	6.625	539,346		2				728,000	10/23/2024
100165775		LAKEWOOD	NJ		08/29/2024	8.500	539,373						775,000	07/22/2024
100172533		SALT LAKE CITY	UT		10/23/2024	7.625	539,406						690,000	09/04/2024
100088789		MORRISTOWN	TN		11/15/2022	7.625	539,410						700,000	10/18/2022
100181874		MIAMI	FL		12/12/2024	6.125	539,411		28				740,000	10/18/2024
100082182		RANCHO MURIETA	CA		04/14/2022	4.875	539,441						825,000	03/07/2022
100131602		FANWOOD	NJ		10/06/2023	7.625	539,454						685,000	07/21/2023
3310074181		HOUSTON	TX		08/19/2024	8.666	539,456						3,000,000	06/23/2024
100142518		TRACY	CA		02/08/2024	7.624	539,465						720,000	12/19/2023
4010065082		PHOENIX	AZ		01/10/2024	8.370	539,515						705,000	11/17/2023
100068132		PETALUMA	CA		08/25/2021	3.499	539,546						1,200,000	07/08/2021
100087920		GLENDALE	AZ		10/25/2022	8.500	539,570						830,000	09/23/2022
100131829		FILLMORE	CA		10/06/2023	8.750	539,589						725,000	09/15/2023
100143983		CUTLER BAY	FL		02/29/2024	9.250	539,591						609,000	01/31/2024
100147115		POOLER	GA		05/08/2024	7.750	539,592						715,000	03/25/2024
100108515		DEVENTER	NLD		05/25/2023	5.850	539,600					(35,492)	1,030,000	12/01/2023
100166113		IJAMSVILLE	MD		09/09/2024	7.625	539,608						622,000	05/28/2024
100170336		CHINO	CA		10/08/2024	6.875	539,619						705,000	08/13/2024
100000313		SILVER SPRING	MD		09/27/2016	4.250	539,627						860,000	08/25/2016
100172756		FORT LAUDERDALE	FL		12/06/2024	6.875	539,647						830,000	11/01/2024
100159596		SOUTH MIAMI	FL		07/15/2024	7.375	539,667						962,000	05/24/2024
100182711		DAGSBORO	DE		12/12/2024	7.625	539,673		(20)				705,000	10/28/2024
100145845		NAPLES	FL		03/15/2024	9.625	539,694						650,000	02/15/2024
100126997		KEY WEST	FL		08/30/2023	5.250	539,725						925,000	08/30/2023
100054173		SAN FRANCISCO	CA		03/23/2021	3.750	539,738						840,900	01/02/2021
100132696		DESOTO	TX		11/03/2023	9.750	539,738						685,000	08/10/2023
100186015		BOYNTON BEACH	FL		12/27/2024	9.875	539,779						589,000	10/17/2024
100147061		WINNETKA	CA		03/27/2024	7.375	539,820						775,000	12/28/2023
100132489		LOS ANGELES	CA		11/03/2023	10.000	539,821						610,000	06/05/2023
100157730		MANVEL	TX		06/28/2024	10.750	539,848						640,000	05/15/2024
100119979		DESERT HOT SPRINGS	CA		08/11/2023	7.625	539,861						680,000	05/23/2023
100168196		BLOOMFIELD	NJ		09/20/2024	7.625	539,880						700,000	04/15/2024
100137548		BIG BEAR	CA		12/08/2023	7.875	539,889						715,000	11/06/2023
100081456		RENO	NV		03/18/2022	2.999	539,901						1,025,000	01/30/2022
100170050		PLANTATION	FL		11/08/2024	7.250	539,904						652,000	10/11/2024
100133985		NEWARK	NJ		10/25/2023	8.837	539,951		2,888				699,000	09/07/2023
100180290		OCEAN ISLE BEACH	NC		11/25/2024	6.875	539,978						768,000	09/17/2024
3300004849		WASHINGTON	DC		02/16/2024	9.740	539,980						1,830,000	12/26/2023
100164154		JURUPA VALLEY	CA		08/21/2024	7.999	539,997						690,000	07/22/2024
100110595		INLET BEACH	FL		06/30/2023	6.499	540,002						1,900,000	05/03/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151703		LYNNWOOD	WA		05/10/2024	6.490	540,016						838,000	04/01/2024
100144776		UNITED KINGDOM	GBR		03/12/2024	9.500	540,026		23,774			(11,861)	550,013	11/01/2019
100073541		LOS ANGELES	CA		10/26/2021	4.500	540,040						1,220,000	09/14/2021
100073542		LOS ANGELES	CA		10/26/2021	4.500	540,040						1,275,000	09/13/2021
100072010		DENVER	CO		10/29/2021	4.250	540,045						644,000	09/30/2021
100109822		NEWARK	NJ		06/22/2023	7.750	540,053						715,000	05/31/2023
100166989		NEW HAVEN	CT		09/13/2024	7.625	540,068						780,000	07/12/2024
100115936		HENDERSON	NV		07/20/2023	6.625	540,073						695,000	05/31/2023
100136650		CLEARWATER	FL		01/25/2024	10.125	540,098						635,000	11/01/2023
100141825		HEERLEN	NLD		01/29/2024	6.050	540,118					(24,612)	745,000	06/30/2024
100152814		PACOIMA	CA		05/22/2024	8.999	540,168						650,000	04/25/2024
100154883		PHILADELPHIA	PA		07/19/2024	7.250	540,169						770,000	01/26/2024
100078767		SIMI VALLEY	CA		01/31/2022	3.750	540,184						813,000	12/22/2021
100102141		EDGEWATER	MD		04/14/2023	9.750	540,193						630,000	03/02/2023
100099871		NORTH RICHLAND HILLS	TX		03/28/2023	7.375	540,261						793,551	02/24/2023
100171301		ATHENS	GA		10/16/2024	8.375	540,270						575,000	08/30/2024
100150478		HUNTINGTON PARK	CA		05/03/2024	7.625	540,306						682,700	01/18/2024
100101844		MACON	GA		04/06/2023	9.125	540,323						749,900	11/09/2022
100164735		FOUNTAIN HILLS	AZ		08/26/2024	7.500	540,331						725,000	06/25/2024
100161111		VIRGINIA BEACH	VA		07/24/2024	7.625	540,359						685,000	05/31/2024
100159260		KENT	WA		07/15/2024	7.624	540,394						762,000	05/28/2024
100149397		MARYSVILLE	WA		04/24/2024	6.999	540,398						720,000	02/28/2024
100100451		NEW HYDE PARK	NY		04/27/2023	7.250	540,436						700,000	05/03/2022
100101920		MILILANI	HI		04/14/2023	9.875	540,469						1,300,000	01/09/2023
100181671		BARDONIA	NY		12/11/2024	7.750	540,502		(17)				695,000	10/23/2024
100135371		TRAVERSE CITY	MI		11/13/2023	7.625	540,510						690,000	09/25/2023
100171441		STANWOOD	WA		10/16/2024	6.999	540,516						725,000	09/04/2024
100067688		VALLEJO	CA		09/23/2021	3.374	540,554						766,000	08/09/2021
100182636		CLEARWATER	FL		12/12/2024	6.125	540,582		31				780,000	10/21/2024
100147480		LAS VEGAS	NV		04/03/2024	7.125	540,602						676,000	02/23/2024
100163288		MENIFEE	CA		08/13/2024	7.125	540,605						725,000	07/19/2024
100164435		SALT LAKE CITY	UT		08/21/2024	6.875	540,622						700,000	06/21/2024
100149942		RIO RANCHO	NM		06/07/2024	8.875	540,660						600,000	04/22/2024
100185347		ANCHORAGE	AK		12/20/2024	6.875	540,697		(1)				810,000	10/18/2024
100160942		SAN DIEGO	CA		07/24/2024	7.625	540,709						705,000	06/01/2024
100169402		SANTA ROSA	CA		09/30/2024	7.125	540,736		(42)				865,000	06/18/2024
100147077		LANGHORNE	PA		03/28/2024	8.750	540,743						595,000	03/01/2024
100154711		HIGHLAND MILLS	NY		07/19/2024	7.500	540,758						665,000	02/12/2024
100120978		DERRY	NH		08/30/2023	6.625	540,785						795,000	06/28/2023
100151720		WESTWOOD	NJ		05/10/2024	7.250	540,820						680,000	04/18/2024
100078489		BRONX	NY		02/02/2022	3.875	540,829						750,000	01/20/2022
100182406		DUNEDIN	FL		12/12/2024	7.375	540,852		(11)				710,000	10/18/2024
100131782		HUNTINGTON PARK	CA		10/06/2023	8.625	540,855						680,000	09/05/2023
100164825		SANDWICH	MA		08/26/2024	8.490	540,870						695,000	06/25/2024
100169946		APOLLO BEACH	FL		11/08/2024	7.250	540,874		(49)				620,000	10/15/2024
100136590		AURORA	CO		11/22/2023	8.750	540,886						682,000	10/31/2023
100158396		UNITED KINGDOM	GBR		07/09/2024	3.640	540,902		13,616			(11,711)	675,000	06/22/2022
100110721		MIAMI	FL		08/11/2023	8.875	540,903						670,000	06/26/2023
100163283		MELBOURNE	FL		08/13/2024	7.375	540,910						670,000	07/19/2024
100134780		LEMON GROVE	CA		10/30/2023	8.125	540,926						670,000	09/25/2023
100076814		WILDOMAR	CA		12/27/2021	5.062	540,958						605,000	12/08/2021
100119844		ENGLEWOOD	NJ		08/08/2023	8.250	540,985						770,000	06/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148574		BUMPASS	VA		04/12/2024	7.625	541,024						713,000	02/16/2024
100185123		LYNWOOD	CA		12/20/2024	7.375	541,048		1				675,000	11/19/2024
100184377		MIDLOTHIAN	TX		12/16/2024	8.625	541,056		(13)				700,000	10/24/2024
100114758		MURRIETA	CA		07/07/2023	7.749	541,097						675,000	05/19/2023
100155093		IDYLLWILD	CA		07/19/2024	7.750	541,100						725,000	10/27/2023
100179972		BROKEN BOW	OK		11/25/2024	6.750	541,140		(2)				776,000	09/27/2024
100143776		KEARNY	NJ		02/27/2024	7.500	541,143						700,000	02/05/2024
100109045		LAS VEGAS	NV		06/05/2023	7.750	541,146						675,000	04/11/2023
100161082		SEMINOLE	FL		07/24/2024	7.625	541,167						710,000	05/14/2024
100088961		PHOENIX	AZ		11/15/2022	8.000	541,200						1,050,000	10/12/2022
100157871		PRESCOTT	AZ		07/09/2024	8.125	541,240						610,000	04/04/2024
100083662		CHURCHTON	MD		06/23/2022	5.750	541,255						690,000	03/07/2022
100112938		SHADOW HILLS	CA		06/29/2023	6.000	541,276						1,690,000	05/15/2022
100176654		KENT	WA		11/15/2024	7.499	541,342		(38)				620,000	10/16/2024
100079478		ROSEMEAD	CA		03/17/2022	4.500	541,348		(215)				875,000	02/22/2022
100067710		SAN RAMON	CA		09/23/2021	3.125	541,390						1,320,000	08/06/2021
100147733		APEX	NC		04/08/2024	6.999	541,399						720,000	02/15/2024
100175599		CARLSBAD	CA		11/12/2024	6.750	541,419						1,995,000	09/04/2024
100135394		THE SEA RANCH	CA		11/13/2023	7.990	541,459						722,000	09/09/2023
100161368		MANTECA	CA		07/25/2024	8.625	541,466						660,000	05/13/2024
100158367		UNITED KINGDOM	GBR		07/09/2024	3.590	541,491		13,715			(11,723)	650,000	06/15/2022
100160989		CONCRETE	WA		07/24/2024	8.125	541,520						660,000	05/21/2024
3340085052		BRONX	NY		10/03/2024	8.420	541,530						2,600,000	09/09/2024
100173178		LONG BEACH	CA		10/30/2024	7.375	541,597						745,000	07/16/2024
100147746		LAS VEGAS	NV		04/08/2024	6.875	541,647						740,000	02/22/2024
100117528		EL CAJON	CA		07/20/2023	6.500	541,653						730,000	03/01/2024
100132763		FREEPORT	NY		11/03/2023	7.875	541,673						944,000	09/05/2023
100171617		PHOENIX	AZ		10/16/2024	7.375	541,727						678,000	08/29/2024
100133869		SEATTLE	WA		10/20/2023	8.875	541,732		(73)				760,000	09/26/2023
100118064		MIAMI BEACH	FL		07/20/2023	7.490	541,750						1,375,000	03/01/2024
100141344		ORANGE	CA		01/30/2024	8.625	541,753						765,000	01/02/2024
100138235		ELLICOTT CITY	MD		12/14/2023	7.500	541,754		5,600				899,900	11/09/2023
100100989		SAN BERNARDINO	CA		04/28/2023	5.500	541,769						720,000	01/04/2022
100117793		SANTA CLARITA AREA	CA		07/20/2023	8.375	541,786						740,000	03/01/2024
100156562		VANCOUVER	WA		06/24/2024	7.125	541,852						730,000	04/30/2024
100102505		MOUNT JULIET	TN		06/07/2023	6.625	541,877						703,000	10/31/2022
100087207		ELK GROVE	CA		10/25/2022	5.875	541,900						800,000	05/18/2022
100155896		ALLEN	TX		06/17/2024	7.125	541,944						727,000	03/27/2024
100138188		CLIFTON	NJ		12/14/2023	9.500	541,980						690,000	10/30/2023
100100016		TRUMBULL	CT		03/28/2023	9.875	542,084						725,000	02/09/2023
100149436		JACKSON	NJ		04/24/2024	7.500	542,105						715,000	03/11/2024
100168773		DES PLAINES	IL		09/26/2024	7.250	542,148						710,000	08/02/2024
100087493		MANTECA	CA		10/25/2022	5.750	542,157						710,000	06/06/2022
100129235		JACKSONVILLE	FL		11/03/2023	7.875	542,182						778,000	09/12/2023
100141429		WATSONVILLE	CA		01/30/2024	8.499	542,190						821,000	12/04/2023
100182131		SAINT AUGUSTINE	FL		12/12/2024	6.990	542,196		(13)				714,000	08/19/2024
100142394		SALINAS	CA		02/02/2024	9.125	542,236						800,000	01/02/2024
100118016		CHINO	CA		07/20/2023	6.125	542,244						745,000	03/01/2024
100090893		SHAVER LAKE	CA		01/31/2023	6.750	542,270						810,000	10/01/2022
100089297		HENDERSON	NV		01/26/2023	9.625	542,320						699,900	11/03/2022
100161136		TAHUYA	WA		07/24/2024	7.250	542,323						760,000	05/14/2024
100182209		FRAMINGHAM	MA		12/12/2024	7.000	542,332						605,000	10/29/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

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100157667		DELRAY BEACH	FL		06/28/2024	8.125	542,335						965,000	05/15/2024
100141678		COLUMBUS	OH		01/30/2024	10.375	542,348						650,000	01/05/2024
100127530		PHILADELPHIA	PA		09/08/2023	6.500	542,364						745,000	06/27/2023
323080615		PORTLAND	OR		09/29/2023	9.670	542,500						1,550,000	08/26/2023
100143888		SEWICKLEY	PA		03/06/2024	8.625	542,577						670,000	01/12/2024
100156665		VALLEJO	CA		06/24/2024	7.999	542,583						820,000	05/02/2024
100014275		DOWNEY	CA		09/27/2017	5.000	542,586						530,000	07/28/2017
100180461		STUDIO CITY	CA		11/26/2024	7.375	542,612		(49)				1,350,000	08/09/2024
100120669		SAN JUAN CAPISTRANO	CA		08/24/2023	7.999	542,626						690,000	07/11/2023
100151947		WHITTIER	CA		06/14/2024	7.875	542,638						750,000	05/15/2024
100108485		HOUSTON	TX		05/25/2023	9.125	542,673						665,000	04/20/2023
100116211		PLYMOUTH	MI		07/20/2023	5.625	542,702						2,065,000	03/01/2024
100171671		SACRAMENTO	CA		10/16/2024	5.450	542,713						690,000	08/26/2024
100103423		SCOTTSDALE	AZ		06/16/2023	9.125	542,716						700,000	05/04/2023
100132729		NASHVILLE	TN		11/03/2023	8.500	542,717						775,000	07/27/2023
100116348		KAHUKU	HI		07/20/2023	5.325	542,720		1,589				850,000	03/01/2024
100162478		GARLAND	TX		08/07/2024	8.000	542,720						670,000	05/30/2024
100137872		BRYSON CITY	NC		12/08/2023	8.990	542,761						680,000	10/30/2023
100169277		JAMAICA	NY		09/27/2024	7.250	542,823						685,000	08/05/2024
100137214		PARADISE	TX		11/28/2023	8.990	542,871						798,000	10/23/2023
100087755		ANAHEIM	CA		11/17/2022	8.125	542,903						775,000	10/07/2022
100166155		EUFAULA	OK		09/09/2024	8.625	542,918						600,000	06/28/2024
100135199		LEMON GROVE	CA		11/07/2023	9.250	542,932						675,000	08/29/2023
100179340		NASHVILLE	TN		12/27/2024	7.875	542,967		(3)				628,000	11/26/2024
100076467		CAPE CORAL	FL		12/21/2021	5.500	543,012						700,000	11/22/2021
100034371		DUBLIN	IRL		06/21/2019	4.350	543,020					(35,755)	891,749	11/30/2018
100117137		ROSLYN	NY		07/20/2023	4.500	543,029						1,200,000	03/01/2024
100147482		CHULA VISTA	CA		04/03/2024	7.375	543,032						678,000	02/26/2024
100116957		WEEHAWKEN	NJ		07/20/2023	4.250	543,033						1,045,000	03/01/2024
100120808		COVINGTON	LA		08/25/2023	8.990	543,035						698,000	06/12/2023
100173432		BURBANK	CA		10/29/2024	7.500	543,037						2,400,000	08/22/2024
100175410		WESTON	FL		12/23/2024	8.875	543,055		(10)				625,000	05/16/2024
100145596		UNITED KINGDOM	GBR		03/12/2024	3.390	543,079		25,624			(11,853)	550,000	02/21/2020
100167889		OAKLAND	CA		09/20/2024	8.625	543,087						675,000	08/26/2024
100143877		AMERICAN CANYON	CA		03/06/2024	7.750	543,145						725,000	01/30/2024
100153673		SARASOTA	FL		05/31/2024	8.750	543,149						665,000	04/08/2024
100174718		SAINT PETERSBURG	FL		10/31/2024	7.875	543,163		27				695,000	03/15/2024
100078471		GILROY	CA		01/25/2022	4.871	543,205						663,000	01/05/2022
100148484		EMERALD ISLE	NC		04/12/2024	7.625	543,221						775,000	02/16/2024
100161757		FLANDERS	NY		07/31/2024	8.050	543,243						655,000	06/25/2024
100100399		NORTH GRAFTON	MA		04/27/2023	5.000	543,290						835,000	01/10/2022
100136066		SAN TAN VALLEY	AZ		11/16/2023	9.750	543,340						600,000	10/10/2023
100185633		UNITED KINGDOM	GBR		12/20/2024	6.990	543,350					(2,384)	605,000	12/11/2024
100175645		TACOMA	WA		11/12/2024	6.999	543,374		(48)				715,000	10/18/2024
100169345		COMPTON	CA		09/27/2024	7.490	543,376						750,000	08/12/2024
100159934		HIALEAH	FL		08/16/2024	7.375	543,386						678,000	05/06/2024
100068147		SAN DIEGO	CA		08/25/2021	3.374	543,443						1,000,000	07/13/2021
100170390		NAPA	CA		10/09/2024	6.499	543,476		23				690,000	09/17/2024
100117743		TAMPA	FL		07/20/2023	7.875	543,508		6,246				815,000	03/01/2024
100165651		BUCKEYE	AZ		10/04/2024	7.750	543,514						660,000	08/28/2024
100182680		BRADENTON	FL		12/12/2024	7.125	543,519		(12)				745,000	09/26/2024
100162751		CHARLOTTE	NC		08/12/2024	7.500	543,565						710,000	06/12/2024

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100133386		MOSELEY	VA		11/21/2023	8.000	543,613						725,000	09/20/2023
100169882		LAS VEGAS	NV		11/08/2024	7.250	543,621		(14)				790,000	10/07/2024
100166327		PALM SPRINGS	CA		10/24/2024	7.625	543,643						660,000	09/06/2024
100148831		BROKEN BOW	OK		04/17/2024	7.875	543,672						749,000	10/20/2023
100181507		MIAMI	FL		12/06/2024	7.750	543,741		(159)				740,000	11/14/2024
100153751		UTRECHT	NLD		05/30/2024	5.300	543,743					(24,777)	700,000	05/01/2024
100165212		APELDOORN	NLD		08/28/2024	5.550	543,743					(39,636)	705,000	07/24/2024
100165178		ROTTERDAM	NLD		08/28/2024	5.500	543,743					(39,636)	700,078	07/23/2024
100081973		ARNHEM	NLD		03/30/2022	3.000	543,743					(35,753)	700,000	12/01/2023
100070341		ROTTERDAM	NLD		08/31/2021	3.350	543,743					(35,753)	700,000	12/01/2023
100171588		OREM	UT		10/16/2024	6.000	543,744						777,000	08/21/2024
100115088		MANTECA	CA		07/14/2023	6.875	543,771						736,000	06/06/2023
100144829		UNITED KINGDOM	GBR		03/12/2024	9.500	543,805		21,176			(11,784)	549,964	11/11/2019
100170147		GAINESVILLE	GA		10/08/2024	7.624	543,811						673,000	09/03/2024
100163995		EAST BRUNSWICK	NJ		08/21/2024	8.990	543,816						650,000	06/18/2024
100180620		DELAND	FL		11/26/2024	7.375	543,830		(45)				660,000	11/07/2024
100079395		SPRING VALLEY	CA		03/17/2022	4.500	543,833						880,000	02/24/2022
100133931		LANSDALE	PA		10/25/2023	8.875	543,845						680,000	09/29/2023
100117073		HONOLULU	HI		07/20/2023	5.125	543,860		21,424				890,000	03/01/2024
100129525		IDAHO FALLS	ID		09/29/2023	7.625	543,861						736,500	08/18/2023
100152842		SANTA PAULA	CA		05/22/2024	9.499	543,904						710,000	04/29/2024
100163345		LOS ANGELES	CA		08/13/2024	8.999	543,928						840,000	07/03/2024
100089067		OAKHURST	NJ		01/06/2023	8.500	543,939						865,000	11/30/2022
100014764		METAMORA	IL		10/30/2017	6.625	543,945						1,000,000	07/27/2017
100067689		SAN LEANDRO	CA		09/23/2021	3.499	543,951						885,000	08/06/2021
100119250		LAKEHEAD	CA		07/31/2023	7.500	543,990						740,000	06/16/2023
100143283		SNOQUALMIE PASS	WA		02/16/2024	7.625	544,079						725,000	12/22/2023
100148631		MESA	AZ		05/15/2024	7.125	544,116						790,000	04/15/2024
100027953		BRONX	NY		10/26/2018	5.000	544,151						688,750	06/02/2018
100142603		SALT LAKE CITY	UT		02/08/2024	8.125	544,166						685,000	11/30/2023
100153022		AUSTIN	TX		06/27/2024	9.000	544,172						1,320,000	05/23/2024
100148707		MIAMI	FL		04/17/2024	7.624	544,185						770,000	11/13/2023
100182611		ALDIE	VA		12/12/2024	6.624	544,225		(5)				730,000	10/28/2024
100109091		NORWALK	CT		06/05/2023	7.874	544,247						640,000	05/01/2023
100152499		ESTERO	FL		05/17/2024	7.625	544,256						700,000	03/29/2024
100158917		TRUCKEE	CA		07/12/2024	7.490	544,280						710,000	05/22/2024
100134640		PHILADELPHIA	PA		10/30/2023	7.875	544,398						795,000	09/21/2023
100035842		KAILUA KONA	HI		08/21/2019	4.875	544,412						784,000	05/16/2019
100131616		KISSIMMEE	FL		10/06/2023	7.125	544,413						665,000	07/21/2023
100160516		PHOENIX	AZ		07/19/2024	7.999	544,454						680,000	06/24/2024
100165901		CASTROVILLE	CA		08/30/2024	7.000	544,463						950,000	07/30/2024
100172473		LAKE ELSINORE	CA		10/23/2024	6.250	544,482						694,000	08/22/2024
100138772		SUGAR LAND	TX		12/21/2023	9.990	544,496						660,000	11/15/2023
100150595		GRAPEVINE	TX		05/03/2024	7.624	544,520						668,000	02/05/2024
100176910		BRENTWOOD	TN		11/15/2024	7.000	544,574		876				664,000	09/13/2024
3340069012		WESTBURY	NY		02/26/2024	8.725	544,579						2,798,000	01/26/2024
100172939		LYNWOOD	CA		10/25/2024	7.750	544,593		(107)				652,000	09/30/2024
100142482		WORCESTER	MA		03/08/2024	9.125	544,632						696,000	02/02/2024
100182660		MEMPHIS	TN		12/12/2024	6.750	544,638						725,000	11/06/2024
100162803		CUMMING	GA		08/12/2024	7.625	544,663						730,000	06/07/2024
100117585		ANTIOCH	CA		07/20/2023	7.125	544,677						744,000	03/01/2024
100149955		ELIZABETH	NJ		06/07/2024	8.125	544,701						720,000	04/16/2024

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100109840		NORTH MIAMI BEACH	FL		06/22/2023	7.833	544,725						850,000	05/15/2023
100119683		NEWARK	NJ		08/08/2023	8.168	544,759						720,000	07/12/2023
100119466		BELMAR	NJ		07/31/2023	6.875	544,764						735,000	06/16/2023
100120743		TENAFLY	NJ		08/25/2023	7.125	544,796						745,000	07/20/2023
100172590		PEABODY	MA		10/23/2024	7.000	544,812						712,000	09/09/2024
100147103		RIDGEFIELD PARK	NJ		03/28/2024	9.999	544,836						695,000	02/28/2024
100151236		LONG BEACH	CA		05/10/2024	7.125	544,842						725,000	03/13/2024
100134817		LOS ANGELES ARLETA AREA	CA		10/30/2023	8.625	544,844						700,000	09/28/2023
100149202		SOUTH GATE	CA		04/22/2024	7.875	544,866						700,000	03/22/2024
100143883		LAKE WALES	FL		03/06/2024	7.500	544,880						680,000	01/30/2024
100174230		CHARLOTTE	NC		10/31/2024	7.500	544,898						604,000	04/11/2024
100158883		KENT	WA		07/12/2024	7.250	544,907						716,000	05/06/2024
100186004		NEW BUFFALO	MI		12/27/2024	8.000	544,920		(4)				660,000	10/16/2024
100100566		PLEASANT VIEW	UT		04/27/2023	8.375	544,922						676,000	03/17/2023
100055435		PONTE VEDRA BEACH	FL		03/23/2021	6.469	544,947						649,000	01/05/2021
100068133		HAYWARD	CA		08/25/2021	3.874	544,958						790,000	07/15/2021
100140319		LEWISTOWN	MT		01/18/2024	8.124	544,966						675,000	11/30/2023
100149034		ORANGE BEACH	AL		04/19/2024	9.125	544,982						700,000	02/27/2024
100165343		TIGARD	OR		08/29/2024	9.875	544,994						660,000	08/08/2024
100078244		LACEY	WA		02/10/2022	4.375	545,060						660,000	01/07/2022
100182315		BERKELEY	CA		12/12/2024	6.624	545,094		1				1,132,000	11/01/2024
100150193		HAZLET	NJ		04/30/2024	9.500	545,133						660,000	03/18/2024
100110446		LOS ANGELES	CA		06/30/2023	7.625	545,138						725,000	05/11/2023
100135029		SAN PABLO	CA		10/30/2023	8.125	545,154						682,000	09/29/2023
100169720		CAMARILLO	CA		09/30/2024	7.375	545,163						730,000	06/17/2024
100139167		FALL RIVER	MA		12/28/2023	10.000	545,202						665,000	11/08/2023
100090771		LOS ANGELES	CA		02/28/2023	9.750	545,214						700,000	01/03/2023
100141164		STATEN ISLAND	NY		01/30/2024	7.990	545,217						685,000	01/03/2024
100179494		FAIRFAX	VA		11/21/2024	6.375	545,224						740,000	10/15/2024
100014445		EAST ELMHURST	NY		09/27/2017	5.000	545,347						859,000	07/29/2017
100138393		EL CAJON	CA		12/18/2023	9.249	545,386						710,000	11/09/2023
100141537		GLENDORA	CA		01/30/2024	8.875	545,398						670,000	12/28/2023
100156537		DELRAY BEACH	FL		06/24/2024	7.375	545,436						720,000	05/03/2024
100091767		JUNE LAKE	CA		01/30/2023	8.750	545,453						707,000	12/12/2022
100137788		EAGLE RIVER	AK		12/08/2023	8.125	545,512						750,000	10/20/2023
3410000553		BRENTWOOD	TN		09/24/2024	9.316	545,534						15,900,000	04/02/2024
100168603		TRUCKEE	CA		09/25/2024	8.625	545,599						673,000	07/29/2024
100114953		DENVER	CO		07/14/2023	8.375	545,615						675,000	06/13/2023
100120581		CONCORD	CA		08/18/2023	8.875	545,666						720,000	08/01/2023
100158557		LINDENHURST	NY		07/10/2024	7.875	545,711						670,000	04/25/2024
100115172		NEWARK	NJ		07/17/2023	7.850	545,711						720,000	06/01/2023
100153600		JAMAICA	NY		05/31/2024	7.750	545,722						1,395,000	04/24/2024
100137847		SAN JOSE	CA		12/08/2023	7.875	545,723						915,000	10/27/2023
100109672		PALM SPRINGS	CA		06/16/2023	7.375	545,763						800,000	03/31/2023
100135585		SAN DIEGO	CA		11/09/2023	8.750	545,775						730,000	08/30/2023
100135419		RICHMOND	VA		11/13/2023	7.990	545,813						740,000	09/15/2023
100172970		JONESBORO	AR		10/25/2024	6.499	545,853		(34)				765,000	10/04/2024
100182049		CHICAGO	IL		12/12/2024	6.125	545,877		29				750,000	10/18/2024
3410000468		JERSEY CITY	NJ		09/10/2024	9.016	545,899						5,400,000	03/21/2024
100158471		BLACKSBURG	VA		07/10/2024	7.375	545,905						690,000	04/17/2024
100117795		NORTH HILLS AREA CITY OF LOS	CA		07/20/2023	7.625	545,907						750,000	03/01/2024
100169973		FRONT ROYAL	VA		11/08/2024	8.250	545,935		(75)				695,000	10/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179507		SAVANNAH	GA		11/21/2024	6.499	545,990		(4)				760,000	10/09/2024
3340071992		HAMPTON BAYS	NY		04/30/2024	8.851	546,084						1,970,000	02/29/2024
100083899		TACOMA	WA		07/12/2022	7.125	546,171						770,000	06/14/2022
100118805		HEBER CITY	UT		08/30/2023	7.375	546,186		(12)				830,000	08/01/2023
100116512		CONCORD	CA		07/20/2023	4.375	546,199						1,075,000	03/01/2024
100015794		VAN NUYS	CA		02/02/2018	5.250	546,202						835,000	10/05/2017
100166426		WASHINGTON	DC		10/31/2024	7.250	546,227						710,000	09/30/2024
100151270		LOWELL	MA		05/10/2024	7.500	546,251						718,000	03/15/2024
100131902		CAROLINA BEACH	NC		10/13/2023	7.625	546,252						690,000	08/10/2023
100180328		SAN ANTONIO	TX		11/25/2024	5.875	546,293						790,000	09/26/2024
100171951		GATLINBURG	TN		10/17/2024	6.999	546,355						690,000	08/29/2024
100120054		FORT LAUDERDALE	FL		08/11/2023	6.625	546,368						745,000	06/14/2023
100171449		KENMORE	WA		10/16/2024	6.499	546,381						785,000	09/09/2024
100071919		KEY BISCAYNE	FL		11/19/2021	4.750	546,382						604,000	10/12/2021
100182344		CLARKSVILLE	TN		12/12/2024	7.500	546,439		(9)				680,000	10/31/2024
100119086		FORT WALTON BEACH	FL		07/31/2023	7.875	546,505						725,000	07/05/2023
100108228		WHITTIER	CA		05/24/2023	8.250	546,505						675,000	04/11/2023
100150098		STAMFORD	CT		06/14/2024	8.500	546,528						665,000	05/10/2024
100146637		MANTECA	CA		03/20/2024	8.999	546,549						715,000	02/19/2024
100160108		ANAHEIM	CA		07/17/2024	7.125	546,615						725,000	05/18/2024
100153105		FERNDALE	CA		06/27/2024	7.250	546,637						915,000	06/11/2024
100103322		LAKE ELSINORE	CA		04/28/2023	8.375	546,641						690,000	03/08/2023
100068238		WASHINGTON	DC		08/25/2021	3.375	546,688						835,000	06/09/2021
100087081		ROSEVILLE	CA		11/04/2022	7.750	546,721						712,000	10/04/2022
100076708		LA MIRADA	CA		12/30/2021	3.750	546,749						825,000	11/29/2021
100100975		CLEARWATER	FL		04/28/2023	4.250	546,758						910,000	12/30/2021
100158060		MONTEREY PARK	CA		07/09/2024	7.375	546,808						840,000	05/03/2024
100143250		MERIDIAN	CA		02/16/2024	7.500	546,833						770,000	12/11/2023
100147015		FALLS CHURCH	VA		03/27/2024	7.000	546,894						923,000	09/01/2023
100173196		LAS VEGAS	NV		10/30/2024	6.125	546,895						725,000	08/22/2024
3340067867		PANAMA CITY	FL		03/28/2024	9.134	546,911						3,070,000	01/31/2024
100154078		FRESNO	CA		06/06/2024	7.625	546,921						1,330,000	03/22/2024
100176144		LA MESA	CA		12/20/2024	7.375	546,934		(18)				775,000	12/05/2024
3340081477		MONROE	NY		08/26/2024	9.170	546,950						7,440,000	07/23/2024
100166454		GYPSUM	CO		10/31/2024	7.875	546,966						740,000	09/25/2024
100172154		SOUTHAMPTON	PA		10/17/2024	7.250	547,019						715,000	09/18/2024
3340073814		LONG BRANCH	NJ		06/14/2024	9.350	547,020						10,400,000	03/08/2024
100103881		LINDENHURST	NY		05/10/2023	7.850	547,024						725,000	04/20/2023
100100551		SIMI VALLEY	CA		04/27/2023	8.250	547,127						725,000	03/27/2023
100102685		ROCKVILLE	MD		06/22/2023	7.750	547,136						730,000	09/02/2022
100055374		SAN DIEGO	CA		03/23/2021	3.250	547,154						785,000	12/31/2020
100115676		WESLEY CHAPEL	FL		07/20/2023	6.999	547,189						758,000	06/14/2023
100109641		OAKLAND	CA		06/14/2023	9.999	547,192						621,000	05/12/2023
100136390		DISCOVERY BAY	CA		11/20/2023	6.600	547,221						790,000	09/22/2023
100110735		MIAMI	FL		08/11/2023	9.750	547,223						610,000	06/26/2023
100029352		KISSIMMEE	FL		10/26/2018	4.250	547,239						1,353,750	06/29/2018
100150505		JACKSONVILLE	FL		05/03/2024	6.500	547,242						750,000	02/01/2024
100175979		MENIFEE	CA		11/14/2024	6.625	547,268		(33)				726,000	09/27/2024
100103621		DALLAS	TX		05/08/2023	7.750	547,275						685,000	03/22/2023
100144627		CAREY	ID		03/13/2024	8.375	547,344						773,000	02/02/2024
100160917		NEWPORT	RI		07/24/2024	7.499	547,484						670,000	06/14/2024
100140228		NORWALK	CT		01/11/2024	8.500	547,521						715,000	12/04/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182478		DALLAS	TX		12/12/2024	6.625	547,528		1				742,000	10/16/2024
100118024		RANCHO CUCAMONGA	CA		07/20/2023	6.125	547,581						720,000	03/01/2024
100057821		SAN JOSE	CA		06/30/2021	3.374	547,596						1,100,000	05/19/2021
100101556		NORTH WILDWOOD	NJ		04/26/2023	6.625	547,599						760,000	03/10/2023
100157735		YONKERS	NY		06/28/2024	9.750	547,617						675,000	05/10/2024
100152585		DUCK KEY	FL		05/17/2024	7.625	547,629						700,000	03/14/2024
100170174		ESTERO	FL		10/08/2024	6.499	547,630						845,000	09/04/2024
100145421		UNITED KINGDOM	GBR		03/12/2024	3.840	547,631		22,882			(11,859)	559,977	03/10/2020
100023563		SAN DIEGO	CA		09/04/2018	5.250	547,637						1,215,000	09/04/2018
100134296		GLENN DALE	MD		10/27/2023	9.250	547,718						700,000	07/07/2023
324040139		WINTER PARK	FL		07/01/2024	9.570	547,772						2,060,000	04/16/2024
100166391		NORRISTOWN	PA		10/24/2024	6.500	547,779						1,230,000	09/26/2024
100079938		WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022	3.999	547,823						860,000	01/15/2022
100168539		CRIPPLE CREEK	CO		09/25/2024	7.490	547,899						680,000	08/03/2024
100090756		KATY	TX		02/28/2023	8.125	547,931						1,200,000	01/04/2023
100129297		SACRAMENTO	CA		09/25/2023	7.250	547,953						800,000	08/01/2023
100119422		BROKEN BOW	OK		07/31/2023	7.625	547,969						755,000	06/05/2023
100164851		PLAYA DEL REY	CA		08/26/2024	7.500	548,038						1,880,000	06/13/2024
100153919		DAVENPORT	FL		06/05/2024	6.999	548,069						738,000	05/14/2024
100137364		BABYLON	NY		12/01/2023	7.624	548,102						750,000	10/27/2023
100119674		NEWARK	NJ		08/08/2023	7.990	548,106						670,000	07/13/2023
100142876		COLLEGE STATION	TX		02/09/2024	8.625	548,138						790,000	11/20/2023
100137399		SEATTLE	WA		01/11/2024	8.750	548,173						845,000	11/29/2023
100065813		WAYNE	NJ		07/23/2021	4.687	548,179						805,000	07/12/2021
100171286		NAPA	CA		10/16/2024	7.375	548,203						710,000	08/27/2024
100100256		HICKSVILLE	NY		03/17/2023	7.900	548,264						764,500	02/14/2023
100135922		WOODHAVEN	NY		11/13/2023	7.499	548,264						1,050,000	09/21/2023
100181205		EL MONTE	CA		12/06/2024	7.375	548,274		(13)				725,000	11/20/2024
100163344		JURUPA VALLEY	CA		08/13/2024	7.625	548,292						615,000	07/11/2024
100136021		CLOVIS	CA		11/16/2023	7.375	548,361						700,000	10/06/2023
100144882		UNITED KINGDOM	GBR		03/12/2024	3.590	548,378		23,808			(11,884)	550,000	05/11/2020
100147822		EDGEWOOD	WA		04/08/2024	7.000	548,393						775,000	02/08/2024
100100517		OJAI	CA		04/27/2023	8.000	548,402		(77)				765,000	03/03/2023
100143397		HUNTINGTON BEACH	CA		02/16/2024	7.875	548,410						2,200,000	01/16/2024
100145175		UNITED KINGDOM	GBR		03/12/2024	3.840	548,423		23,443			(11,853)	630,028	04/07/2020
100181299		MIDDLETOWN	NJ		12/06/2024	7.625	548,437		(14)				675,000	11/15/2024
100112413		MCDONOUGH	GA		06/29/2023	4.500	548,496						1,060,000	05/14/2022
100107883		ELWOOD	UT		06/29/2023	7.375	548,499						685,000	05/22/2023
100161292		COMPTON	CA		07/25/2024	7.125	548,503						750,000	06/05/2024
100149326		OKLAHOMA CITY	OK		04/24/2024	6.990	548,510						750,000	03/01/2024
100146910		HOT SPRINGS	AR		03/26/2024	7.125	548,545						900,000	02/02/2024
100130166		FORT LAUDERDALE	FL		11/15/2023	9.375	548,574						725,000	09/15/2023
100153394		SELDEN	NY		05/29/2024	8.999	548,610						690,000	05/01/2024
100151181		SEVIERVILLE	TN		05/10/2024	7.625	548,662						678,000	04/03/2024
100153162		SCOTTSDALE	AZ		05/28/2024	4.000	548,675						1,150,000	01/28/2022
100145657		UNITED KINGDOM	GBR		03/12/2024	3.450	548,728					(12,052)	599,993	05/27/2020
100101650		PERTH AMBOY	NJ		04/26/2023	6.500	548,744						750,000	03/22/2023
100174137		TURLOCK	CA		10/31/2024	8.875	548,761						630,000	08/11/2023
100141319		PALM HARBOR	FL		01/30/2024	9.500	548,769						710,000	12/19/2023
100100524		WILDWOOD	NJ		04/27/2023	8.750	548,821						725,000	03/20/2023
100108897		LAKESIDE	CA		05/31/2023	7.000	548,839						780,000	04/19/2023
100145383		UNITED KINGDOM	GBR		03/12/2024	3.640	548,864		24,380			(11,974)	550,000	12/16/2019

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120785		MOUNT JULIET	TN		08/25/2023	8.125	548,892						720,000	06/16/2023
100139243		IRVINE	CA		12/28/2023	8.375	548,904						790,000	10/30/2023
100151682		WASHINGTON	DC		05/10/2024	7.625	548,974						690,000	03/27/2024
100182329		LONGBOAT KEY	FL		12/12/2024	6.124	548,975		20				950,000	10/28/2024
100137713		MIAMI	FL		12/08/2023	7.000	549,022						750,000	10/02/2023
100080414		RICHMOND	TX		04/14/2022	6.125	549,053						649,000	02/11/2022
100138097		MIAMI	FL		12/13/2023	8.250	549,063						900,000	11/17/2023
100159558		LONG BEACH	CA		07/15/2024	7.375	549,064						835,000	05/17/2024
100118963		BEND	OR		07/27/2023	7.875	549,070						860,000	06/22/2023
100168015		SAINT GEORGE	UT		09/20/2024	8.999	549,092						598,000	08/28/2024
3410000657		SHORT HILLS	NJ		12/23/2024	8.886	549,144						8,475,000	12/05/2024
100167057		ST JOHNS	FL		09/13/2024	8.875	549,169						700,000	05/23/2024
100139673		UNITED KINGDOM	GBR		12/18/2023	5.840	549,172					(9,987)	575,000	10/03/2023
100133563		LAS VEGAS	NV		10/23/2023	7.625	549,200						740,000	09/01/2023
100157685		WINSTON	GA		06/28/2024	7.750	549,210						670,000	06/04/2024
100155131		BEND	OR		07/19/2024	6.625	549,251						715,000	08/18/2023
100070412		BERKELEY	CA		09/23/2021	3.499	549,284						975,000	08/23/2021
100048218		BROOKLYN	NY		11/20/2020	4.500	549,314						1,311,333	07/31/2020
100102680		BIG BEAR LAKE	CA		06/22/2023	8.125	549,327						720,000	09/26/2022
4010045383		TRENTON	NY		02/02/2023	7.773	549,328						729,000	12/02/2022
100065835		RANCHO MIRAGE	CA		07/23/2021	4.113	549,359						840,000	07/08/2021
100079888		TOWSON	MD		04/25/2022	5.000	549,360						750,000	01/28/2022
100145302		UNITED KINGDOM	GBR		03/12/2024	9.500	549,408		21,351			(11,890)	554,964	04/09/2020
100117144		WOODSIDE	NY		07/20/2023	4.750	549,479						1,685,000	03/01/2024
100081377		SEASIDE PARK	NJ		03/18/2022	3.500	549,521						1,250,000	01/13/2022
100116914		MIAMI	FL		07/20/2023	5.250	549,586						925,000	03/01/2024
100115573		GULF SHORES	AL		07/19/2023	7.499	549,616						744,000	06/26/2023
3340078668		ATLANTA	GA		07/19/2024	9.718	549,623						2,400,000	06/10/2024
100088189		TEMPLE CITY	CA		10/13/2022	6.875	549,632						1,900,000	08/11/2022
100091002		COMPTON	CA		01/31/2023	10.250	549,664						734,000	12/11/2022
100100376		HASBROUCK HEIGHTS	NJ		04/27/2023	5.500	549,710						865,000	03/23/2022
100115685		RENTON	WA		07/20/2023	6.999	549,717						735,000	06/09/2023
100084500		GILBERT	AZ		09/02/2022	7.000	549,723		(39)				780,000	08/03/2022
100137969		WARREN	VT		12/13/2023	8.000	549,727						710,000	10/20/2023
3300004517		PARAMUS	NJ		06/23/2023	9.645	549,756						2,200,000	05/12/2023
100135445		NEWNAN	GA		11/13/2023	7.500	549,788						750,000	08/28/2023
100071539		ANAHEIM	CA		10/14/2021	3.874	549,790						806,000	09/17/2021
100175886		TOWNSEND	WI		11/14/2024	6.625	549,795		(10)				730,000	10/01/2024
100160546		PITTSBURG	CA		07/19/2024	8.750	549,866						675,000	06/11/2024
100174827		FAR ROCKAWAY	NY		10/31/2024	7.000	549,950						755,000	05/15/2024
100083679		LONG BEACH	CA		06/21/2022	7.505	549,966		(134)				750,000	05/24/2022
100109017		ROYSE CITY	TX		05/31/2023	9.250	549,982						765,000	04/20/2023
100138136		SUWANEE	GA		12/14/2023	7.750	550,054						807,000	10/18/2023
100156009		ROCKVILLE	MD		06/18/2024	7.750	550,055						1,390,000	04/26/2024
100083103		REDONDO BEACH	CA		05/26/2022	4.612	550,101						1,299,000	03/03/2022
100151374		VENTURA	CA		05/10/2024	7.500	550,126						720,000	03/16/2024
100078717		FORT LEE	NJ		02/02/2022	4.250	550,130						950,000	01/03/2022
100161429		REHOBOTH BEACH	DE		07/29/2024	7.625	550,145						802,000	04/12/2024
100139246		SANTA CLARITA	CA		12/28/2023	8.250	550,205						910,000	11/06/2023
100143169		ISLAND PARK	ID		02/16/2024	7.250	550,248						802,500	12/18/2023
100102368		TOOELE	UT		06/07/2023	7.375	550,261						715,000	10/18/2022
100145581		UNITED KINGDOM	GBR		03/12/2024	3.550	550,283					(12,086)	560,036	05/26/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156493		LAKE HARMONY	PA		06/24/2024	7.625	550,315						680,000	04/29/2024
100166982		LYNN	MA		09/13/2024	7.625	550,317						725,000	07/19/2024
100147696		BRIGHTON	CO		04/05/2024	10.375	550,334						770,000	03/15/2024
100185591		BOERNE	TX		12/20/2024	7.375	550,385		(16)				735,000	11/04/2024
100162048		PARK CITY	UT		07/31/2024	7.375	550,403						740,000	06/26/2024
100169252		IRVINGTON	NJ		09/27/2024	7.950	550,429						760,000	08/21/2024
100120760		ORANGE BEACH	AL		08/25/2023	8.500	550,447						700,000	05/04/2023
100120387		WILDOMAR	CA		08/18/2023	7.499	550,457						880,000	07/06/2023
100091419		TAKOMA PARK	MD		02/22/2023	7.375	550,494						700,000	11/21/2022
100168528		SEDONA	AZ		09/25/2024	7.624	550,503						710,000	07/17/2024
100129421		GATLINBURG	TN		09/29/2023	6.624	550,538						750,000	08/25/2023
100067702		MILPITAS	CA		09/23/2021	3.500	550,555						1,600,000	08/13/2021
100159446		FARRAGUT	TN		07/15/2024	7.490	550,692						830,000	05/24/2024
100103059		MIAMI	FL		06/22/2023	6.500	550,726						810,000	07/25/2022
100163997		WORCESTER	MA		08/21/2024	8.250	550,753						715,000	07/05/2024
100156267		CARTERET	NJ		07/25/2024	9.125	550,783						703,000	06/26/2024
100134456		NORTH ARLINGTON	NJ		10/30/2023	8.874	550,784						900,000	10/06/2023
100142868		PLANTATION	FL		02/09/2024	7.875	550,807						720,000	11/06/2023
100178487		SPOKANE VALLEY	WA		11/21/2024	8.250	550,832		(55)				700,000	09/19/2024
100118029		GARDEN GROVE	CA		07/20/2023	6.125	550,837						1,280,000	03/01/2024
100142409		SANTAQUIN	UT		02/02/2024	10.625	550,894						675,000	01/19/2024
100172397		HOLLISTER	CA		10/23/2024	7.500	550,902						670,000	07/26/2024
100165450		SANTA PAULA	CA		08/29/2024	7.624	550,931						720,000	06/27/2024
100114657		RANCHO CUCAMONGA	CA		06/29/2023	6.750	550,939						1,366,000	05/25/2023
403050660		YORK	PA		06/28/2024	7.740	550,958						714,000	04/18/2024
100141508		BAKERSFIELD	CA		01/30/2024	8.625	550,973						767,000	12/04/2023
100158768		COROLLA	NC		07/10/2024	7.625	550,974						730,000	05/09/2024
100147578		LOS ANGELES	CA		04/04/2024	7.875	550,982						740,000	03/05/2024
100141753		MOUNT LAUREL	NJ		01/30/2024	10.249	550,986						640,000	12/15/2023
100082774		GRONINGEN	NLD		04/27/2022	3.100	550,993					(36,230)	760,000	12/01/2023
100169951		MANSFIELD	TX		11/08/2024	6.875	551,029		(70)				760,000	09/18/2024
100071480		VALLEJO	CA		10/26/2021	5.125	551,043						635,000	09/24/2021
100103773		MANTEO	NC		05/10/2023	8.249	551,044						720,000	03/06/2023
100167101		CAPE CORAL	FL		09/13/2024	8.500	551,056						675,000	06/06/2024
100163601		FAIRFIELD	CT		08/15/2024	8.375	551,060						685,000	06/17/2024
100180579		VENTURA	CA		11/26/2024	7.999	551,097		(48)				700,000	10/24/2024
100101060		LAWRENCE	NY		04/28/2023	3.875	551,157						1,125,000	02/01/2022
100163363		LANCASTER	CA		09/27/2024	8.750	551,160						625,000	08/19/2024
100103377		KAPOLEI	HI		06/16/2023	7.625	551,164						715,000	05/08/2023
100169610		MENIFEE	CA		09/30/2024	8.375	551,175						674,000	05/16/2024
100174373		SPOKANE	WA		10/31/2024	7.500	551,196						645,000	02/01/2024
100150204		MANVEL	TX		04/30/2024	8.875	551,276						660,000	03/18/2024
100148892		MOUNTAIN HOUSE	CA		04/17/2024	8.125	551,279						731,000	10/23/2023
100186002		ELIZABETH	NJ		12/27/2024	7.750	551,299		(2)				705,000	09/26/2024
100175717		KATY	TX		11/12/2024	7.625	551,301		(69)				660,000	10/23/2024
100100603		NASHVILLE	TN		04/27/2023	8.250	551,317						730,000	03/13/2023
100103715		TRACY	CA		05/08/2023	8.499	551,329						675,000	03/30/2023
100156435		LAKE STEVENS	WA		06/24/2024	7.124	551,350						800,000	05/17/2024
100128365		LOS ANGELES	CA		09/15/2023	7.875	551,386						715,000	04/06/2023
100179440		PITTSBURG	CA		11/21/2024	5.875	551,436		44				756,500	09/12/2024
100175969		TEMECULA	CA		11/14/2024	6.125	551,448		20				740,000	09/26/2024
100117920		RALEIGH	NC		07/20/2023	10.000	551,454						725,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173768		CELINA	TX		10/30/2024	7.250	551,488		(75)				735,000	09/05/2024
100138298		TILTON	NH		12/18/2023	7.990	551,511						700,000	11/02/2023
100181704		BURBANK	CA		12/11/2024	7.625	551,583		1				865,000	11/10/2024
100143168		DAVENPORT	FL		02/16/2024	8.125	551,585						685,000	11/15/2023
100162593		MARS HILL	NC		08/12/2024	7.875	551,652						605,000	05/17/2024
100174275		EATONTON	GA		10/31/2024	7.624	551,669						720,000	03/18/2024
100156051		MIAMI	FL		06/18/2024	8.990	551,724						687,000	04/02/2024
100133648		PALM DESERT	CA		10/23/2023	6.500	551,744						730,000	08/08/2023
100132357		LOS ANGELES	CA		11/03/2023	8.875	551,766						649,000	06/10/2022
100174124		WATSONVILLE	CA		10/31/2024	7.625	551,778						680,000	07/26/2023
3410000640		WESTFIELD	NJ		12/09/2024	8.668	551,849						3,930,000	11/18/2024
100156430		ESCONDIDO	CA		06/24/2024	8.000	551,870						725,000	05/14/2024
100103276		FORT LAUDERDALE	FL		04/27/2023	7.500	551,923						756,000	03/28/2023
100079740		BAY HARBOR ISLAND	FL		04/25/2022	4.875	551,959						785,000	01/26/2022
100118150		SAUGUS	CA		07/20/2023	8.500	551,960						980,000	03/01/2024
100168049		WINTER GARDEN	FL		09/20/2024	7.990	551,962		(86)				686,000	04/09/2024
100148196		LYNNWOOD	WA		04/12/2024	6.624	551,977						785,000	02/28/2024
100148775		NAPLES	FL		04/17/2024	8.000	552,008						739,000	10/03/2023
100101960		LOS ANGELES	CA		04/14/2023	7.750	552,030						750,000	02/07/2023
100101768		ARVERNE	NY		03/31/2023	8.490	552,039						775,000	03/17/2023
100119213		PHILADELPHIA	PA		07/31/2023	7.125	552,056						750,000	06/15/2023
100156535		ASHLAND CITY	TN		06/24/2024	7.625	552,098						845,000	04/08/2024
100154149		SURPRISE	AZ		07/11/2024	7.125	552,103						622,000	06/04/2024
100157948		TULSA	OK		07/09/2024	7.625	552,122						691,000	05/02/2024
100087459		DOWNEY	CA		10/25/2022	5.625	552,143						1,210,000	05/09/2022
100158101		MIAMI	FL		07/09/2024	7.375	552,158						790,000	04/29/2024
100054062		HEMPSTEAD	NY		03/23/2021	4.250	552,197						490,000	12/31/2020
100186005		MARIPOSA	CA		12/27/2024	9.625	552,230		(4)				659,000	10/14/2024
100143507		SAN JOSE	CA		02/22/2024	7.500	552,252						740,000	10/19/2023
100169313		BRONX	NY		09/27/2024	7.625	552,279						675,000	08/15/2024
100159051		ORANGEVALE	CA		08/15/2024	9.000	552,311						650,000	07/25/2024
100082270		LAKE ARROWHEAD	CA		04/14/2022	4.125	552,348		52				1,200,000	03/03/2022
100102494		AUSTIN	TX		06/07/2023	8.125	552,367						895,000	08/02/2022
100142520		TRACY	CA		02/08/2024	7.624	552,419						740,000	12/19/2023
100141251		SPRING VALLEY	NY		01/30/2024	9.375	552,435						730,000	12/14/2023
100163959		JOSHUA TREE	CA		10/04/2024	7.875	552,459						785,000	08/27/2024
100119304		WAXHAW	NC		07/31/2023	6.625	552,461						770,000	06/23/2023
100164969		LOWELL	MA		08/28/2024	8.125	552,467						735,000	07/29/2024
100166409		TILLAMOOK	OR		10/31/2024	7.250	552,470						675,000	09/16/2024
100080928		LAVEEN	AZ		03/17/2022	4.750	552,476						700,000	01/31/2022
100136909		SNOHOMISH	WA		11/27/2023	6.990	552,516						825,000	10/19/2023
100142336		SUFFERN	NY		03/15/2024	8.625	552,517						660,000	01/31/2024
100141071		REDWOOD CITY	CA		02/20/2024	7.500	552,522		4,705				920,000	01/19/2024
100132252		LEWES	DE		10/13/2023	7.500	552,524						962,000	08/28/2023
100102498		NAMPA	ID		06/07/2023	7.875	552,533						1,100,000	10/31/2022
100077831		NORTH HOLLYWOOD	CA		01/14/2022	3.500	552,569						895,000	12/27/2021
100087343		MELVILLE	NY		10/25/2022	5.500	552,571						840,000	02/16/2022
100129293		OCEAN VIEW	DE		09/25/2023	7.375	552,572						810,000	08/09/2023
100180222		SPOKANE VALLEY	WA		11/25/2024	7.125	552,574						750,000	09/10/2024
100176923		COLORADO SPRINGS	CO		11/15/2024	7.250	552,592		(60)				666,000	09/06/2024
100149507		DENVER	CO		04/26/2024	7.500	552,594						685,000	02/07/2024
100159014		PALM HARBOR	FL		08/15/2024	7.875	552,598						686,000	07/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081388		BOISE	ID		03/18/2022	3.625	552,614						1,050,000	01/06/2022
100152542		HOUSTON	TX		05/17/2024	7.625	552,623						773,000	02/22/2024
100175242		DENVER	CO		11/05/2024	7.125	552,625						730,000	09/03/2024
100169703		YONKERS	NY		09/30/2024	6.990	552,639						780,000	06/21/2024
100102659		RICHMOND	TX		06/22/2023	8.625	552,653						740,000	12/19/2022
100103772		SANTA ANA	CA		05/10/2023	8.500	552,695						730,000	03/07/2023
100180001		BRANSON	MO		11/25/2024	7.125	552,704		(11)				779,000	09/24/2024
100091082		MISSION VIEJO	CA		01/31/2023	9.499	552,741						775,000	12/23/2022
100164745		FREELAND	WA		08/26/2024	7.124	552,758						795,000	07/06/2024
100102079		PALM DESERT	CA		04/14/2023	8.375	552,810		(37)				700,000	02/17/2023
100074433		FORT LAUDERDALE	FL		12/02/2021	5.450	552,814		(99)				750,000	11/15/2021
100102786		IMPERIAL	CA		06/22/2023	8.875	552,869						751,000	02/09/2023
100156286		HENDERSON	NV		07/25/2024	8.750	552,875						655,000	06/14/2024
100067715		MADEIRA BEACH	FL		09/23/2021	2.999	552,879						825,000	08/11/2021
100031725		CENTENNIAL	CO		03/29/2019	3.500	552,894						740,000	12/10/2018
100169985		RICHMOND	CA		11/08/2024	6.500	552,953		(15)				1,260,000	09/25/2024
100155275		SANDPOINT	ID		07/19/2024	6.625	552,972		(13)				860,000	02/28/2024
100086254		WEST PALM BEACH	FL		09/29/2022	7.374	552,981						715,000	09/14/2022
100128768		SPRINGFIELD	VA		09/21/2023	9.249	553,012						710,000	08/30/2023
100173417		CALIMESA	CA		10/29/2024	6.875	553,027						670,000	09/25/2024
100130361		PHOENIX	AZ		09/28/2023	9.000	553,028						700,000	07/20/2023
100186785		WILDWOOD	MO		12/31/2024	6.990	553,030		106				801,000	09/13/2024
100161463		HOWELL	NJ		07/30/2024	7.625	553,054						720,000	06/07/2024
100110310		LA VERKIN	UT		06/30/2023	6.499	553,055						802,000	05/09/2023
100151519		LATHROP	CA		05/10/2024	7.500	553,069						730,000	03/14/2024
100129754		NASHUA	NH		09/27/2023	8.875	553,081						725,000	09/01/2023
100074120		RICHMOND	CA		12/09/2021	5.375	553,111						650,000	11/05/2021
100181308		HOMESTEAD	FL		12/06/2024	6.750	553,126		(29)				845,000	10/22/2024
100158403		UNITED KINGDOM	GBR		07/09/2024	3.590	553,206		13,904			(11,977)	600,000	07/21/2022
100119029		SPOKANE	WA		07/27/2023	6.999	553,212						785,000	06/29/2023
100164483		FREDERICKSBURG	VA		08/21/2024	7.500	553,229						750,000	06/25/2024
100128188		BRISTOL	TN		09/18/2023	6.990	553,256						680,000	07/14/2023
100174078		COMPTON	CA		10/31/2024	7.875	553,278						770,000	07/08/2024
3320046715		GARDEN CITY	NY		02/27/2023	8.892	553,284						1,801,000	12/20/2022
100167494		MARGATE	FL		10/31/2024	9.375	553,347						659,000	09/30/2024
100169938		AUSTIN	TX		11/08/2024	7.250	553,481						665,000	09/27/2024
100135946		PORT SAINT JOE	FL		11/15/2023	9.875	553,490						710,000	10/10/2023
3320045249		LAUREL HOLLOW	NY		01/30/2023	8.636	553,534						5,000,000	11/30/2022
100151984		HOLLYWOOD	FL		06/14/2024	8.875	553,590						610,000	05/13/2024
100119018		TEMECULA	CA		07/27/2023	7.999	553,593						920,000	06/14/2023
100169931		NAMPA	ID		11/08/2024	7.250	553,655						690,000	09/30/2024
100117552		HUNTINGTON BEACH	CA		07/20/2023	6.125	553,659						1,200,000	03/01/2024
100160499		BAKERSFIELD	CA		07/19/2024	9.999	553,688						600,000	06/27/2024
100153823		DANVERS	MA		07/10/2024	8.875	553,710						690,000	02/01/2024
100151118		SEWICKLEY	PA		05/08/2024	7.625	553,757						735,000	03/15/2024
100120382		PASADENA	CA		08/18/2023	8.875	553,764						1,050,000	07/25/2023
100166164		CANON CITY	CO		09/09/2024	8.000	553,765						600,000	06/10/2024
100171730		POMONA	CA		10/17/2024	6.625	553,765						739,000	08/26/2024
100140067		TORRANCE	CA		01/09/2024	7.624	553,783						726,000	11/22/2023
100175148		ESTERO	FL		11/05/2024	7.125	553,834						740,000	08/22/2024
100117602		COCOA BEACH	FL		07/20/2023	7.475	553,848						825,000	03/01/2024
100167416		CHIMACUM	WA		09/16/2024	8.000	553,895						685,000	07/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137182		GRANTS PASS	OR		11/28/2023	8.875	553,896						729,000	09/12/2023
100160113		SAINT PETE BEACH	FL		07/17/2024	7.625	553,945						756,000	05/17/2024
100131966		SAN ANTONIO	TX		10/13/2023	7.625	553,993						800,000	08/28/2023
100158270		UNITED KINGDOM	GBR		07/09/2024	3.490	554,037		12,869			(11,995)	600,000	02/02/2022
100079573		MODESTO	CA		04/25/2022	5.000	554,050						860,000	01/27/2022
100080907		FORT LAUDERDALE	FL		03/10/2022	4.750	554,066						730,000	02/10/2022
100174374		LEWES	DE		10/31/2024	7.125	554,100						608,000	04/12/2024
100115503		FONTANA	CA		07/17/2023	8.875	554,100						830,000	06/13/2023
100140271		EVANSTON	IL		01/18/2024	8.124	554,130						730,000	11/20/2023
100118986		COPPELL	TX		07/27/2023	7.250	554,141						765,000	06/29/2023
100026810		BERKELEY	CA		09/26/2018	4.125	554,142						915,000	06/15/2018
100174167		WASHOUGAL	WA		10/31/2024	9.375	554,170						675,000	06/12/2024
100060115		LOS ANGELES	CA		06/25/2021	4.000	554,195						960,000	04/01/2021
100158584		KEARNY	NJ		07/10/2024	7.124	554,313						735,000	05/28/2024
100110225		GREENWICH	CT		06/30/2023	6.500	554,335						815,000	05/10/2023
100174309		FENNVILLE	MI		10/31/2024	7.500	554,338						659,000	04/01/2024
100144264		BLUFFTON	SC		03/07/2024	9.499	554,342						790,000	02/02/2024
100100803		BROOKFIELD	CT		04/28/2023	6.250	554,358						715,000	11/19/2021
100172535		TACOMA	WA		10/23/2024	7.624	554,368						675,000	08/30/2024
100145287		UNITED KINGDOM	GBR		03/12/2024	9.500	554,378		21,591			(12,176)	567,526	04/24/2020
100156570		DOWNINGTOWN	PA		06/24/2024	7.625	554,394						695,000	05/03/2024
100109724		BRONX	NY		06/16/2023	7.625	554,418						735,000	03/13/2023
100116355		PALISADES PARK	NJ		07/20/2023	4.500	554,420						1,450,000	03/01/2024
100159633		LUMBERTON	NJ		08/23/2024	8.125	554,427						683,560	07/23/2024
100155241		MILFORD	CT		07/19/2024	8.500	554,444						825,000	03/20/2024
100120840		IRVINGTON	NJ		08/25/2023	8.750	554,489						695,000	06/30/2023
100163300		OCEAN PINES	MD		08/13/2024	8.375	554,528						687,000	06/21/2024
100158488		HEALDSBURG	CA		07/10/2024	7.375	554,576						2,300,000	04/16/2024
100117476		GOBLES	MI		07/20/2023	8.300	554,587						700,000	03/01/2024
100180053		MELBOURNE BEACH	FL		11/25/2024	7.124	554,603		(32)				790,000	09/19/2024
100181663		SEATTLE	WA		12/11/2024	7.125	554,633		(23)				675,000	10/01/2024
100079292		MARYSVILLE	WA		02/28/2022	4.999	554,654						740,000	01/24/2022
100136863		STONY BROOK	NY		11/27/2023	7.625	554,711						750,000	10/19/2023
100173213		CYPRESS	TX		10/30/2024	5.875	554,713						760,000	08/22/2024
100116303		CORONA	CA		07/20/2023	4.750	554,753						885,000	03/01/2024
100140920		MIAMI	FL		02/26/2024	9.000	554,760						770,000	12/19/2023
100139546		BERMUDA DUNES	CA		12/28/2023	8.999	554,780						715,000	12/06/2023
100171169		PALMDALE	CA		11/22/2024	8.250	554,791		(38)				600,000	10/11/2024
100142908		GRAPEVINE	TX		02/09/2024	8.500	554,819						725,500	11/15/2023
100142857		FEDERAL WAY	WA		02/08/2024	9.750	554,828						707,000	01/30/2024
100161740		DORAL	FL		07/30/2024	7.999	554,841						670,000	06/14/2024
100133861		MADERA	CA		10/20/2023	10.375	554,871						698,000	09/22/2023
100087183		BRADENTON	FL		10/25/2022	5.125	554,883						782,000	04/12/2022
100132047		PROVIDENCE	RI		10/13/2023	7.625	554,888						740,000	08/29/2023
100115698		OAKLAND	CA		07/20/2023	7.375	555,034						860,000	05/22/2023
100088985		PORT CHESTER	NY		11/15/2022	7.625	555,036						803,400	10/24/2022
100131696		RIVERSIDE	CA		10/06/2023	8.000	555,151						680,000	09/15/2022
100178253		ELGIN	SC		11/19/2024	7.125	555,172		(31)				705,000	10/28/2024
100135935		FULSHEAR	TX		11/15/2023	9.625	555,219						605,000	10/16/2023
100116933		SAN DIEGO	CA		07/20/2023	3.625	555,237						1,300,000	03/01/2024
100148209		LYNNWOOD	WA		04/12/2024	6.999	555,244						735,000	02/28/2024
100149496		PEORIA	AZ		04/24/2024	7.625	555,246						725,000	03/02/2024

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091649		RATHDRUM	ID		01/27/2023	11.375	555,254						681,000	01/02/2023
100148552		HOWELL	NJ		04/12/2024	7.625	555,296						750,000	02/15/2024
100117951		ALHAMBRA	CA		07/20/2023	5.625	555,298						970,000	03/01/2024
100144245		BEND	OR		03/08/2024	9.500	555,335						680,000	02/15/2024
100077945		DORAL	FL		01/10/2022	4.412	555,402						1,050,000	12/20/2021
100181508		PALATINE	IL		12/06/2024	7.750	555,433		(37)				670,000	09/26/2024
100180179		GOOD HOPE	GA		11/25/2024	7.999	555,459						710,000	10/17/2024
100101072		BROOKLYN	NY		04/28/2023	4.875	555,466						1,000,000	03/15/2022
3340083908		NEW PROVIDENCE	NJ		09/18/2024	9.125	555,477						2,550,000	08/14/2024
100156546		TRUCKEE	CA		06/24/2024	7.500	555,517						735,000	04/29/2024
100150886		ANNAPOLIS	MD		05/08/2024	6.875	555,547						870,000	03/12/2024
100133137		COSTA MESA	CA		11/29/2023	7.500	555,589						850,000	10/17/2023
100100572		NORWALK	CA		04/27/2023	7.875	555,595						690,000	03/27/2023
100107822		PEORIA	AZ		05/19/2023	7.250	555,647						705,000	05/01/2023
100156492		RIVERSIDE	CA		06/24/2024	7.625	555,666						685,000	04/25/2024
100153237		MOUNTAIN CENTER AREA	CA		05/30/2024	7.375	555,666						850,000	04/05/2024
3.62425E+11		HANAHAN	SC		11/22/2024	9.595	555,700						15,750,000	09/28/2024
100181516		TAMPA	FL		12/06/2024	7.125	555,711		(40)				799,000	10/24/2024
100168346		PANAMA CITY BEACH	FL		09/25/2024	6.625	555,713						781,000	08/01/2024
100084358		MANCHESTER	GBR		06/30/2022	4.490	555,750					(10,078)	1,275,000	06/01/2022
100135256		BRADENTON	FL		11/08/2023	7.990	555,763						745,000	09/01/2023
100129254		VALLEJO	CA		11/03/2023	8.000	555,779						740,000	09/27/2023
100168796		MIAMI	FL		09/26/2024	7.990	555,806						751,000	08/12/2024
100169338		WORCESTER	MA		09/27/2024	7.875	555,809						685,000	08/14/2024
100119419		AROMAS	CA		07/31/2023	7.500	555,997						710,000	06/06/2023
100118115		GLENDORA	CA		07/20/2023	6.125	556,024						765,000	03/01/2024
100150978		ANNAPOLIS	MD		05/08/2024	7.625	556,058						687,000	03/13/2024
100120556		RIVERSIDE	CA		08/18/2023	8.999	556,096						900,000	07/14/2023
100147654		MIAMI	FL		04/04/2024	6.999	556,113						760,000	03/08/2024
100148026		BUENA PARK	CA		04/10/2024	6.500	556,120						1,469,000	02/14/2024
100132773		PITTSBURG	CA		11/03/2023	8.625	556,141						740,000	05/23/2023
100156049		CORAL SPRINGS	FL		06/18/2024	8.625	556,150						706,000	05/14/2024
100081937		DEN HAAG	NLD		03/30/2022	2.900	556,171					(36,571)	920,000	12/01/2023
100176661		HILLSBOROUGH	NJ		11/15/2024	7.249	556,209		(45)				675,000	10/15/2024
100042976		WESTLAKE VILLAGE	CA		05/28/2020	5.002	556,268						1,102,000	10/11/2019
100030872		UNION CITY	CA		04/09/2019	4.625	556,273						1,014,410	03/06/2018
100115158		NEWARK	NJ		07/17/2023	7.678	556,308						675,000	06/08/2023
100153947		HIALEAH	FL		06/05/2024	8.875	556,322						680,000	05/17/2024
100181314		MARLBOROUGH	MA		12/06/2024	7.999	556,331		(6)				690,000	11/20/2024
100185576		WILMINGTON	NC		12/20/2024	9.990	556,347		(11)				684,000	10/23/2024
100089247		CHINO	CA		01/26/2023	8.125	556,366						700,000	10/28/2022
100158581		SALINAS	CA		07/10/2024	7.624	556,366						725,000	05/22/2024
100129779		TACOMA	WA		09/27/2023	8.499	556,400						860,000	08/25/2023
100178398		SPRINGFIELD GARDENS	NY		11/21/2024	7.374	556,437		(63)				1,035,000	10/18/2024
100166296		DEERFIELD BEACH	FL		10/23/2024	7.250	556,447						712,000	09/24/2024
100136600		LAUREL	MT		11/22/2023	9.499	556,462						825,000	11/02/2023
100132805		ROYSE CITY	TX		11/03/2023	9.750	556,520						675,000	08/10/2023
100172677		WHITEFISH	MT		11/21/2024	6.875	556,541		(58)				951,000	11/13/2024
100153957		ALPHARETTA	GA		06/05/2024	7.625	556,568						927,000	05/20/2024
100137769		KNIGHTDALE	NC		12/08/2023	8.000	556,584						782,000	10/13/2023
100100443		YONKERS	NY		04/27/2023	6.500	556,596						755,000	04/13/2022
100126386		SYLMAR	CA		08/30/2023	8.285	556,598		4,829				715,000	07/14/2023

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100000517		SAN JOSE	CA		09/27/2016	5.000	556,615						741,000	05/06/2021
100116194		HAMPTON BAYS	NY		07/20/2023	4.375	556,665		24,458				869,000	03/01/2024
100055301		STUDIO CITY	CA		03/23/2021	3.125	556,669						1,890,000	12/31/2020
100076851		GRANADA HILLS	CA		12/27/2021	3.488	556,695						1,115,000	12/06/2021
100068159		DALY CITY	CA		08/25/2021	3.750	556,759						1,300,000	07/20/2021
100173269		CRYSTAL BEACH	TX		10/30/2024	7.375	556,792						755,000	09/05/2024
100159204		FAR ROCKAWAY	NY		07/15/2024	7.375	556,808						825,000	06/11/2024
100162515		WILTON MANORS	FL		08/12/2024	7.375	556,833						830,000	06/25/2024
100164532		ANTIOCH	CA		08/21/2024	6.125	556,846						825,000	07/17/2024
100176166		CHICAGO	IL		12/20/2024	7.500	556,869		(2)				760,000	11/14/2024
100143873		BLAINE	WA		03/06/2024	7.375	556,876						699,990	01/25/2024
100159020		DANDRIDGE	TN		08/15/2024	7.750	556,954						680,000	07/08/2024
100136606		LOS ANGELES	CA		11/22/2023	8.125	557,026						930,000	10/23/2023
100144070		BLAINE	WA		03/07/2024	7.375	557,046						810,000	01/12/2024
100180136		MESA	AZ		11/25/2024	7.749	557,078		(18)				757,000	10/31/2024
100115072		MANTECA	CA		07/14/2023	6.625	557,100						761,000	05/24/2023
100172994		MIAMI	FL		10/25/2024	6.749	557,106		(62)				720,000	10/07/2024
100119339		PLANTATION	FL		07/31/2023	7.500	557,223						710,000	06/05/2023
100115312		OAKLAND	CA		07/17/2023	7.625	557,247						705,000	04/06/2023
100179933		SHAPLEIGH	ME		11/25/2024	7.624	557,268		(26)				629,000	09/27/2024
100132284		SHANDAKEN	NY		10/13/2023	6.990	557,286						763,000	09/12/2023
100180779		SHERIDAN	WY		11/26/2024	6.875	557,323		(14)				850,000	10/07/2024
100179798		BUNNELL	FL		11/21/2024	7.624	557,331		(40)				690,000	09/06/2024
100102802		SALT LAKE CITY	UT		06/22/2023	7.375	557,353						1,115,000	02/24/2023
100173714		FAYETTE	ME		10/30/2024	7.500	557,361						790,000	08/15/2024
100144910		UNITED KINGDOM	GBR		03/12/2024	3.740	557,390		24,793			(12,007)	600,000	01/10/2020
100079859		SNOHOMISH	WA		04/25/2022	6.250	557,432						685,000	01/27/2022
100168752		LANDRUM	SC		09/26/2024	7.875	557,446						680,000	08/20/2024
100167542		PAWTUCKET	RI		10/31/2024	7.625	557,471						715,000	09/17/2024
3310064386		WILDWOOD	NJ		04/30/2024	8.498	557,511						4,720,000	11/16/2023
100138056		RANCHO CUCAMONGA	CA		12/13/2023	8.250	557,531						690,000	11/08/2023
100165671		CALISTOGA	CA		10/04/2024	7.500	557,534						700,000	08/29/2024
100101841		SAN DIEGO	CA		04/06/2023	7.875	557,556						700,000	01/31/2023
100144094		NASHVILLE	TN		03/07/2024	7.625	557,557						735,000	12/20/2023
100182479		AURORA	CO		12/12/2024	6.875	557,564		(8)				735,000	11/08/2024
100180744		HOUSTON	TX		11/26/2024	7.750	557,565						1,260,000	09/05/2024
100147739		TAMPA	FL		04/08/2024	7.625	557,574						700,000	02/23/2024
100167893		BURBANK	CA		09/20/2024	7.125	557,582						780,000	08/16/2024
100148201		SEVIERVILLE	TN		04/12/2024	7.624	557,588						876,000	03/08/2024
100015824		LOS ANGELES	CA		02/27/2018	4.375	557,599						1,500,000	12/20/2017
100074422		LAS VEGAS	NV		12/02/2021	5.812	557,674						615,000	10/22/2021
100176620		TORRANCE	CA		11/15/2024	7.375	557,678		(21)				1,200,000	09/16/2024
100153723		BRADENTON	FL		07/11/2024	7.750	557,697						756,000	06/12/2024
100079796		EL MONTE	CA		04/08/2022	4.750	557,697						816,000	01/13/2022
100145672		UNITED KINGDOM	GBR		03/12/2024	3.240	557,727		26,217			(12,250)	560,000	05/22/2020
100164776		SELBYVILLE	DE		08/26/2024	7.375	557,785						750,000	07/19/2024
100107932		MARATHON	FL		06/29/2023	7.500	557,803						750,000	05/26/2023
100143882		AVENTURA	FL		03/06/2024	7.250	557,829						740,000	02/01/2024
100140298		NESKOWIN	OR		01/18/2024	7.875	557,829						740,000	11/21/2023
100156455		PORTLAND	OR		06/24/2024	7.500	557,832						735,000	04/02/2024
100168535		PAUMA VALLEY	CA		09/25/2024	7.125	557,850						725,000	07/24/2024
100185501		WESTLAKE	FL		12/20/2024	7.375	557,851		(15)				650,000	10/17/2024

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100164612		SALUDA	NC		08/21/2024	7.500	557,885						756,000	06/19/2024
100128265		SPOKANE	WA		09/14/2023	7.250	557,892						785,000	08/17/2023
100120623		EL SEGUNDO	CA		08/18/2023	7.625	557,970						695,000	07/27/2023
100157852		RAVENEL	SC		07/09/2024	7.624	557,972						650,000	05/13/2024
100169499		KENNEBUNKPORT	ME		09/30/2024	6.990	557,994						1,025,000	07/02/2024
100164841		AGOURA HILLS	CA		08/26/2024	8.375	558,015						865,000	05/09/2024
100179967		MERIDIAN	ID		11/25/2024	7.500	558,022						680,000	10/09/2024
100151644		CAPE CORAL	FL		05/10/2024	7.625	558,088						765,000	03/22/2024
100110153		PERRIS	CA		06/29/2023	8.750	558,090						710,000	06/14/2023
100151446		HOUSTON	TX		05/10/2024	7.124	558,144						756,000	04/11/2024
100158406		UNITED KINGDOM	GBR		07/09/2024	3.540	558,243		14,405			(12,086)	660,000	06/01/2022
100142721		FLORHAM PARK	NJ		02/08/2024	7.125	558,266						775,000	12/05/2023
100090279		ONTARIO	CA		01/13/2023	8.874	558,278						940,000	12/05/2022
100182513		LEHI	UT		12/12/2024	6.624	558,285		(4)				745,000	11/01/2024
100128158		NAPLES	FL		09/18/2023	7.500	558,289						750,000	07/31/2023
100086258		WESTPORT	CT		09/29/2022	7.374	558,290						705,000	08/19/2022
100186360		RANCHO SANTA MARGARITA	CA		12/30/2024	7.500	558,298						685,000	11/12/2024
100153487		COPIAGUE	NY		05/30/2024	8.130	558,300						800,000	05/07/2024
100079768		SAN FRANCISCO	CA		04/08/2022	3.125	558,372						1,560,000	01/18/2022
100142566		CHICO	CA		02/08/2024	7.374	558,401						908,000	12/15/2023
100080911		ANAHEIM	CA		03/10/2022	4.875	558,408		(484)				760,000	02/02/2022
100175613		PORTLAND	OR		11/12/2024	7.250	558,412		(18)				783,500	10/23/2024
100150175		MIAMI	FL		04/30/2024	8.875	558,417						840,000	03/14/2024
100117844		ROHNERT PARK	CA		07/20/2023	7.490	558,463						824,000	03/01/2024
100164823		DOYLESTOWN	PA		08/26/2024	6.990	558,464						737,500	07/01/2024
100181504		JUNEAU	AK		12/06/2024	6.750	558,486		(22)				690,000	09/30/2024
100068495		CHULA VISTA	CA		08/25/2021	3.990	558,512						875,000	07/09/2021
100181374		RICHMOND	CA		12/06/2024	8.625	558,515		(27)				800,000	11/21/2024
100103658		KENNESAW	GA		05/08/2023	8.250	558,545						830,000	03/17/2023
100136921		MESA	AZ		11/28/2023	8.125	558,583						720,000	10/30/2023
3500108406		LOS ANGELES	CA		11/15/2024	8.865	558,631						7,800,000	10/04/2024
100151832		TAMPA	FL		05/10/2024	7.999	558,639						817,000	04/12/2024
100043479		BROOKLYN	NY		08/13/2020	2.500	558,661						912,000	09/23/2019
100116048		SANDY SPRINGS	GA		07/20/2023	9.625	558,685						710,000	03/01/2024
100141726		HARTLY	DE		01/30/2024	11.124	558,748						740,000	12/29/2023
100090023		NAPLES	FL		01/13/2023	10.125	558,752						691,030	11/30/2022
100115483		SALINAS	CA		07/17/2023	8.999	558,760						825,000	06/06/2023
100143602		NEW BRITAIN	CT		02/21/2024	7.990	558,874						780,000	01/30/2024
100081417		FREMONT	CA		03/18/2022	3.500	558,891						815,000	12/23/2021
100180602		PALMDALE	CA		11/26/2024	9.250	558,892		(22)				640,000	10/29/2024
100172174		ROYAL PALM BEACH	FL		10/17/2024	8.625	558,892						663,000	09/23/2024
100171196		PROVIDENCE	RI		11/22/2024	7.750	558,905		(47)				671,000	10/24/2024
100142427		RANDOLPH	MA		03/08/2024	7.875	558,951						780,000	01/31/2024
100151411		SHORELINE	WA		05/10/2024	7.375	558,990						740,000	03/26/2024
100171397		GREENBANK	WA		10/16/2024	7.375	559,006						745,000	08/26/2024
40021434		ELLICOTT CITY	MD		06/03/2021	7.158	559,135						1,510,000	04/21/2021
100101578		PARAMUS	NJ		04/26/2023	7.125	559,139						760,000	02/28/2023
100132465		GAITHERSBURG	MD		11/03/2023	8.125	559,141						790,000	05/31/2023
100175713		CARLSBAD	CA		11/12/2024	6.250	559,152						700,000	10/18/2024
100138262		KING CITY	CA		12/15/2023	8.500	559,213						755,000	10/12/2023
100144624		KIHEI	HI		03/13/2024	7.625	559,218						745,000	01/26/2024
100171653		HOLLADAY	UT		10/16/2024	6.875	559,232						775,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141081		NEWARK	NJ		01/30/2024	7.660	559,235						730,000	01/02/2024
100145304		UNITED KINGDOM	GBR		03/12/2024	9.500	559,240		21,736			(12,103)	564,963	04/09/2020
100147191		NESCONSET	NY		03/28/2024	8.900	559,267						675,000	03/04/2024
100082041		S-HERTOGENBOSCH	NLD		03/30/2022	3.100	559,278					(36,774)	730,000	12/01/2023
100083334		DEN HAAG	NLD		05/27/2022	3.050	559,278					(36,774)	720,000	12/01/2023
100085090		SPIJKENISSE	NLD		07/27/2022	3.900	559,278					(36,774)	795,000	12/01/2023
100087664		DEN HAAG	NLD		09/27/2022	1.000	559,278					(36,774)	750,000	12/01/2023
100185701		NIJMEGEN	NLD		12/20/2024	5.050	559,278					(3,832)	725,000	11/26/2024
100186274		KENT	WA		12/27/2024	6.750	559,291		(2)				740,000	10/03/2024
100076681		CARSON	CA		12/30/2021	3.875	559,315						830,000	02/29/2024
100086949		DEERFIELD BEACH	FL		10/24/2022	7.750	559,318						805,000	08/31/2022
100152395		SURFSIDE BEACH	TX		05/17/2024	7.625	559,338						700,000	03/22/2024
100175983		TEMECULA	CA		11/14/2024	6.125	559,384		20				750,000	09/24/2024
100168545		JERSEY CITY	NJ		09/25/2024	6.999	559,400						735,000	08/14/2024
100134377		PALM BEACH GARDENS	FL		10/27/2023	9.500	559,417						695,000	09/12/2023
100164864		SUWANEE	GA		08/26/2024	7.375	559,429						748,000	06/25/2024
100120949		ORANGE BEACH	AL		08/30/2023	7.500	559,469						840,000	06/21/2023
100186430		QUEEN CREEK	AZ		12/30/2024	6.625	559,474						700,000	11/06/2024
100182332		CAMANO ISLAND	WA		12/12/2024	6.125	559,514		22				998,000	10/10/2024
100117099		CAPTAIN COOK	HI		07/20/2023	5.375	559,528		20,834				795,000	03/01/2024
100157731		MIAMI	FL		06/28/2024	7.875	559,544						680,000	05/10/2024
100110569		MIAMI	FL		06/30/2023	7.125	559,594						755,000	05/05/2023
100186769		COLORADO SPRINGS	CO		12/31/2024	7.990	559,608		119				680,000	06/07/2024
100149852		LOS ANGELES	CA		04/29/2024	7.499	559,636						950,000	04/02/2024
100135787		COOPER CITY	FL		11/10/2023	7.625	559,651						810,000	10/05/2023
100145851		RANCHO MISSION VIEJO	CA		03/15/2024	7.375	559,678						745,000	02/09/2024
100174951		PALMDALE	CA		10/31/2024	8.000	559,686						681,000	05/30/2024
100174370		ELLIJAY	GA		10/31/2024	7.625	559,701						630,000	04/15/2024
100152273		RIVERTON	UT		05/17/2024	6.990	559,715						810,000	03/29/2024
100082890		WOODLAND	CA		05/17/2022	5.750	559,812						700,000	04/05/2022
100181197		POTOMAC	MD		12/06/2024	6.999	559,832						1,150,000	11/19/2024
100147655		EVERETT	WA		04/04/2024	8.499	559,865						830,000	03/13/2024
100181323		HILLSBORO	OR		12/06/2024	8.499	559,936		(5)				654,000	11/15/2024
100161774		RIVERHEAD	NY		07/31/2024	8.450	559,958						675,000	06/25/2024
100171891		PARKER	CO		10/17/2024	6.625	559,965						747,000	08/12/2024
100080758		ASHEVILLE	NC		03/24/2022	5.750	559,993						744,000	03/03/2022
100155893		PANAMA CITY BEACH	FL		06/17/2024	7.125	560,077						740,000	04/04/2024
100115123		NEWARK	NJ		07/17/2023	7.810	560,084						740,000	06/21/2023
100067663		DAVIS	CA		09/23/2021	3.499	560,133						820,000	07/02/2021
100161870		LOS ANGELES	CA		07/31/2024	7.999	560,148						730,000	07/08/2024
100148479		EL CAJON	CA		04/12/2024	7.375	560,152						1,000,000	02/27/2024
100148476		EL CAJON	CA		04/12/2024	7.375	560,152						990,000	02/27/2024
100175291		GREER	AZ		11/05/2024	6.375	560,171						750,000	09/09/2024
100175263		DENVER	CO		11/05/2024	7.125	560,184						740,000	09/03/2024
100129828		CORONA	CA		09/27/2023	9.125	560,207						715,000	09/08/2023
100084626		WASHINGTON	DC		08/02/2022	6.499	560,224						795,000	05/09/2022
100134702		SAN JOSE	CA		10/30/2023	7.625	560,231						945,000	09/21/2023
100115278		BROOKLYN	NY		07/17/2023	7.625	560,374						1,090,000	06/06/2023
100109180		EL CERRITO	CA		07/21/2023	8.000	560,423		(4)				1,565,000	06/02/2023
100134729		(NORTH HILLS AREA) LOS ANGELES	CA		10/30/2023	8.000	560,535						700,000	09/21/2023
100091816		SANTA NELLA	CA		01/30/2023	9.000	560,739		20				757,000	12/22/2022
100079506		LOS ANGELES RESEDA AREA	CA		04/25/2022	3.750	560,749						800,000	01/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100115185		LINDEN	NJ		07/17/2023	8.308	560,769						847,000	06/21/2023
100143010		RIO RANCHO	NM		02/12/2024	8.874	560,769						870,000	01/12/2024
100133910		ANTIOCH	CA		11/29/2023	8.990	560,804						700,000	10/05/2023
100166940		MIAMI	FL		09/13/2024	6.625	560,821						855,000	06/28/2024
100140216		HERNANDO BEACH	FL		01/11/2024	8.625	560,846						742,500	11/15/2023
100118754		NORTH MYRTLE BEACH	SC		07/25/2023	8.875	560,846						695,000	05/31/2023
100133417		NASHVILLE	TN		10/19/2023	8.875	560,858						750,000	08/30/2023
100171764		FULLERTON	CA		10/17/2024	7.500	560,898						910,000	08/28/2024
100134735		LAS VEGAS	NV		10/30/2023	8.125	560,917						700,000	09/19/2023
100151177		SAN LUIS OBISPO	CA		05/10/2024	7.625	560,925						730,000	03/27/2024
100148939		LATHROP	CA		04/17/2024	8.125	560,931						740,000	10/23/2023
100162790		AMHERST	MA		08/12/2024	7.125	560,937						745,000	06/17/2024
100138423		GRAND PRAIRIE	TX		12/18/2023	9.125	560,968						690,000	09/22/2023
100147706		PARKER	TX		04/05/2024	7.750	560,985						1,320,000	03/04/2024
100132080		LOS ANGELES	CA		10/13/2023	7.500	561,038						800,000	08/09/2023
100114929		GARLAND	TX		07/13/2023	7.500	561,079						695,000	05/24/2023
100148747		RIDGEFIELD	NJ		04/17/2024	8.000	561,098						755,000	10/06/2023
100185488		KNIGHTDALE	NC		12/20/2024	7.000	561,139		5				683,000	11/27/2024
100143139		TACOMA	WA		02/16/2024	7.624	561,159						755,000	12/29/2023
100156358		LOS ANGELES	CA		07/25/2024	7.375	561,166						2,110,000	06/14/2024
100151724		LOS ANGELES	CA		05/10/2024	7.375	561,231						920,000	04/23/2024
100080428		GARDEN GROVE	CA		03/10/2022	4.250	561,244						950,000	01/10/2022
100080051		WESTMINSTER	CA		04/25/2022	3.750	561,297						880,000	10/25/2021
100116929		UNION CITY	NJ		07/20/2023	4.375	561,318		24,916				825,000	03/01/2024
100146777		SCOTTSDALE	AZ		03/20/2024	6.999	561,338		70				773,000	02/13/2024
100139022		CORPUS CHRISTI	TX		12/22/2023	8.500	561,353						713,000	10/26/2023
100166298		CHICAGO	IL		10/23/2024	7.500	561,382						725,000	09/16/2024
100114630		PARAMOUNT	CA		06/29/2023	7.375	561,388						725,000	05/19/2023
100152388		YUKON	OK		05/17/2024	8.125	561,411						705,000	03/14/2024
100167433		THONOTOSASSA	FL		09/16/2024	7.875	561,423						769,000	07/24/2024
100088060		STAMFORD	CT		10/25/2022	7.375	561,455						835,000	09/12/2022
100076805		CHATSWORTH	CA		12/27/2021	4.162	561,474						715,000	12/07/2021
100113107		GLENDORA	CA		06/29/2023	7.500	561,479						1,225,000	05/15/2022
100175330		LYNNWOOD	WA		11/05/2024	6.625	561,505						795,000	09/10/2024
100010764		PORT SAINT JOE	FL		12/23/2016	5.625	561,516						383,000	09/14/2016
100182651		REEDVILLE	VA		12/12/2024	6.625	561,614		7				880,000	10/15/2024
100161811		POMONA	NY		07/31/2024	7.100	561,640						820,000	06/21/2024
100109929		SURFSIDE	FL		06/22/2023	7.696	561,644						1,007,000	04/24/2023
100117143		SYOSSET	NY		07/20/2023	4.625	561,700						1,075,000	03/01/2024
100159931		MIAMI	FL		08/16/2024	8.490	561,745						690,000	04/30/2024
100150625		ALEXANDRIA	VA		05/03/2024	7.500	561,750						720,000	02/01/2024
100179496		MOUNTAIN HOUSE	CA		11/21/2024	6.375	561,754		(5)				818,000	09/24/2024
100108932		RANCHO CUCAMONGA	CA		05/31/2023	6.750	561,805						850,000	04/27/2023
100136616		CHICAGO	IL		11/22/2023	9.125	561,809						750,000	11/02/2023
100149844		ABINGTON	MA		04/29/2024	8.999	561,810						674,800	03/29/2024
100080255		TWICKENHAM	GBR		02/22/2022	3.990	561,825					(10,200)	1,480,000	02/09/2022
100088309		MILLSBORO	DE		11/10/2022	9.374	561,854						745,000	09/23/2022
100110508		LOWELL	MA		06/30/2023	7.375	561,873						800,000	05/04/2023
100079411		PORTER RANCH	CA		03/17/2022	3.875	561,916						970,000	02/23/2022
3340069711		WOODSIDE	NY		04/12/2024	9.385	561,924						2,990,000	01/26/2024
100114967		LOS ANGELES	CA		07/14/2023	8.375	561,930		(52)				855,000	05/31/2023
100110573		MARIETTA	GA		06/30/2023	7.500	561,974						712,000	04/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110726		SAN DIEGO	CA		08/11/2023	7.625	561,984						735,000	06/28/2023
100126357		NEWARK	NJ		08/30/2023	8.150	562,056						752,000	07/20/2023
100054792		SAN JOSE	CA		03/23/2021	4.500	562,073						1,390,000	01/02/2021
100176635		FARMINGTON	AR		11/15/2024	9.249	562,108		(38)				644,000	09/16/2024
100165983		ROSEMEAD	CA		09/06/2024	7.125	562,139						915,000	08/06/2024
100134472		FORESTBURGH	NY		10/30/2023	9.124	562,146						700,000	10/10/2023
100144906		UNITED KINGDOM	GBR		03/12/2024	3.390	562,188		25,899			(12,199)	800,065	12/13/2019
100185512		EDISON	NJ		12/20/2024	7.500	562,239		(13)				690,000	10/25/2024
100154821		SLIDELL	LA		07/19/2024	7.875	562,258						850,000	03/13/2024
100144751		UNITED KINGDOM	GBR		03/12/2024	3.390	562,276		25,977			(12,169)	599,986	03/09/2020
100128180		KISSIMMEE	FL		09/18/2023	7.500	562,323						690,000	08/07/2023
403050377		JACKSONVILLE	FL		11/04/2024	7.040	562,394		(3,726)				820,000	02/26/2024
100164729		GUADALUPE	CA		08/23/2024	10.250	562,425						685,000	07/22/2024
100178389		WEST YARMOUTH	MA		11/21/2024	8.374	562,436		(18)				660,000	10/28/2024
100078703		WEST COVINA	CA		02/02/2022	3.750	562,461						950,000	11/24/2021
100181688		OAKDALE	CA		12/11/2024	7.500	562,494		(34)				735,000	10/25/2024
100089235		MILFORD	CT		01/26/2023	8.125	562,524						720,000	10/26/2022
100090068		POWDER SPRINGS	GA		01/13/2023	8.750	562,525						1,075,000	11/18/2022
100169054		UPLAND	CA		09/27/2024	7.500	562,528						745,000	07/10/2024
100165054		WADDELL	AZ		08/28/2024	7.625	562,534						685,000	07/24/2024
100115919		WINTHROP	MA		07/20/2023	7.500	562,534						760,000	05/31/2023
100109332		WASHINGTON	DC		06/12/2023	6.990	562,544						775,000	04/13/2023
100128281		PHOENIX	AZ		09/14/2023	7.875	562,562						705,000	08/02/2023
100131660		TABERNASH	CO		10/06/2023	7.625	562,654						800,000	08/22/2023
100166326		LUCAS	TX		10/24/2024	7.625	562,694						680,000	08/30/2024
100082367		SUMMERVILLE	SC		04/22/2022	5.500	562,745						730,000	03/18/2022
100186521		ANNAPOLIS	MD		12/30/2024	7.625	562,756						615,000	10/31/2024
100185889		LONG BEACH	CA		12/26/2024	7.625	562,788		(12)				930,000	12/04/2024
100148556		LAKEWOOD	NJ		04/12/2024	7.625	562,801						760,000	02/15/2024
100134070		ANAHEIM	CA		10/27/2023	8.750	562,818						695,000	08/28/2023
100138065		AUSTIN	TX		12/13/2023	7.375	562,821						950,000	11/20/2023
100173831		SALINAS	CA		10/31/2024	8.500	562,831		31				705,000	08/01/2024
100102157		LOS ANGELES	CA		04/14/2023	8.750	562,844						710,000	02/17/2023
100151560		SANTA ROSA	CA		05/10/2024	7.625	562,889						710,000	03/23/2024
100180720		WHEAT RIDGE	CO		11/26/2024	7.625	562,897		(24)				660,000	10/15/2024
100108239		HERALD	CA		05/24/2023	7.625	562,948						838,000	04/20/2023
100126319		NEWARK	NJ		08/30/2023	8.022	562,959						706,000	07/17/2023
100163897		EL SOBRANTE	CA		09/27/2024	8.375	562,960						670,000	08/15/2024
100165116		UNITED KINGDOM	GBR		08/27/2024	6.690	562,992					(33,414)	630,000	08/12/2024
100150962		PITTSBURG	CA		05/08/2024	6.875	563,053						810,000	03/09/2024
100131978		SAN DIEGO	CA		10/13/2023	8.125	563,058						740,000	08/25/2023
100148384		EDMONDS	WA		04/12/2024	5.750	563,070						715,000	02/08/2024
3340073336		JERSEY CITY	NJ		04/30/2024	9.296	563,112						3,668,000	03/05/2024
100078546		ENSCHEDE	NLD		01/26/2022	3.250	563,162					(37,030)	679,688	06/30/2024
100142405		SALEM	UT		02/02/2024	10.625	563,181						745,000	01/19/2024
100142742		POMONA	CA		02/08/2024	7.375	563,196						760,000	12/04/2023
100169829		OAK ISLAND	NC		09/30/2024	7.500	563,215						654,000	04/19/2024
100144066		RESEDA	CA		03/07/2024	7.500	563,250						745,000	01/09/2024
100120605		VACAVILLE	CA		08/18/2023	9.499	563,272						700,000	07/27/2023
100136185		OAKLEY	CA		12/18/2023	9.750	563,291						675,000	11/15/2023
100129325		REHOBOTH BEACH	DE		09/25/2023	7.125	563,304						830,000	08/09/2023
100079282		CORONA	CA		02/28/2022	4.250	563,327						890,000	01/24/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175445		WINCHESTER	CA		12/23/2024	7.500	563,360		244				738,000	06/14/2024
100180215		JACKSON	NJ		11/25/2024	6.990	563,370						920,000	08/15/2024
100155213		LOS ANGELES	CA		07/19/2024	7.875	563,406						900,000	09/19/2023
100131964		RIVERSIDE	CA		10/13/2023	7.500	563,450						750,000	08/11/2023
3340068797		LA PUENTE	CA		04/30/2024	9.088	563,473						2,200,000	02/28/2024
100147627		REDWOOD CITY	CA		04/04/2024	7.375	563,494						1,425,000	03/01/2024
100169559		TEMPE	AZ		09/30/2024	7.125	563,508		(20)				730,000	07/02/2024
100157962		SAND SPRINGS	OK		07/09/2024	7.625	563,510						670,000	05/13/2024
100132451		AUSTIN	TX		11/03/2023	7.875	563,526						765,000	06/05/2023
100101852		MORGAN HILL	CA		04/06/2023	8.250	563,546		(122)				1,450,000	01/25/2023
100128822		SEMINOLE	FL		09/21/2023	8.625	563,576						1,115,000	07/31/2023
100132777		INGLEWOOD	CA		11/03/2023	7.990	563,676						770,000	06/10/2023
100146588		FRAMINGHAM	MA		03/20/2024	8.749	563,694						800,000	02/23/2024
100138067		MONTCLAIR	CA		12/13/2023	9.125	563,699						715,000	11/13/2023
100165963		FONTANA	CA		09/06/2024	7.375	563,748						700,000	08/08/2024
100149615		SPOKANE VALLEY	WA		04/26/2024	6.990	563,817						750,000	03/06/2024
100167750		WALLINGTON	NJ		09/19/2024	8.624	563,818						677,000	08/30/2024
100149616		SPOKANE VALLEY	WA		04/26/2024	6.990	563,819						750,000	03/06/2024
100149617		SPOKANE VALLEY	WA		04/26/2024	6.990	563,819						750,000	03/06/2024
100149618		SPOKANE VALLEY	WA		04/26/2024	6.990	563,819						750,000	03/06/2024
100081291		FRANKLIN	TN		03/18/2022	3.875	563,821						740,000	11/08/2021
100107957		JOSHUA TREE	CA		06/29/2023	7.625	563,839						755,000	05/23/2023
100046130		WALNUT CREEK	CA		11/25/2020	3.375	563,886						992,750	08/31/2020
100100917		HAMILTON	NJ		04/28/2023	7.250	563,918						790,000	01/03/2022
100158876		SUNRIVER	OR		07/12/2024	7.625	563,925						785,000	05/20/2024
100155262		HOPEWELL JUNCTION	NY		07/19/2024	7.990	563,940						790,000	12/15/2023
100101860		MIAMI	FL		04/06/2023	8.875	563,961						750,000	03/01/2023
100150463		SAN DIEGO	CA		05/03/2024	7.125	563,980						750,000	01/30/2024
100145355		UNITED KINGDOM	GBR		03/12/2024	9.500	563,990		23,868			(12,387)	569,964	01/24/2020
100181684		PEMBROKE PINES	FL		12/11/2024	7.000	563,997		(19)				690,000	10/24/2024
100100424		CHATTANOOGA	TN		04/27/2023	5.125	563,998						824,700	03/07/2022
100144077		NORTH WILDWOOD	NJ		03/07/2024	7.499	564,059						750,000	01/19/2024
100126410		ANDOVER	NJ		08/30/2023	8.700	564,061						740,000	07/14/2023
100145130		UNITED KINGDOM	GBR		03/12/2024	3.440	564,099		25,531			(12,390)	574,977	04/24/2020
100154330		OXNARD	CA		06/07/2024	9.125	564,114						695,000	05/23/2024
100074412		HACIENDA HEIGHTS AREA	CA		12/02/2021	4.562	564,152						675,000	11/10/2021
100086981		ONTARIO	CA		11/04/2022	7.250	564,161						785,000	09/20/2022
100139591		PICO RIVERA	CA		12/28/2023	8.875	564,186						700,000	10/26/2023
100144446		MARCO ISLAND	FL		04/26/2024	9.500	564,212						706,000	03/21/2024
100179465		SEATTLE	WA		11/21/2024	6.124	564,224		2				780,000	10/04/2024
100144783		UNITED KINGDOM	GBR		03/12/2024	3.390	564,237		25,969			(12,220)	570,000	03/10/2020
100162624		OCOEE	FL		08/12/2024	7.990	564,241						650,000	05/31/2024
100119356		WAKEFIELD	MA		07/31/2023	7.500	564,246						756,000	05/15/2023
100139634		LUBBOCK	TX		12/28/2023	7.999	564,249						732,000	12/13/2023
3300004435		PARAMUS	NJ		04/05/2023	9.030	564,326						2,750,000	03/09/2023
100186499		SAN DIEGO	CA		12/30/2024	6.750	564,332						835,000	11/01/2024
3340079120		SPRINGFIELD GARDENS	NY		07/29/2024	9.445	564,340						2,250,000	06/07/2024
100135396		OXNARD	CA		11/13/2023	8.125	564,347						715,000	09/22/2023
100162002		HAVERHILL	MA		07/31/2024	8.875	564,353						760,000	06/24/2024
100099778		EAST ISLIP	NY		02/28/2023	8.350	564,371						790,000	01/27/2023
100113903		PARK RIDGE	NJ		06/29/2023	8.375	564,371						838,000	04/08/2023
100129965		HICKSVILLE	NY		09/27/2023	8.050	564,378						785,000	08/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159960		AVENTURA	FL		08/16/2024	7.990	564,397						1,350,000	05/16/2024
100089226		LAKESIDE	CA		01/26/2023	7.875	564,419						680,000	10/04/2022
100127666		ORANGE BEACH	AL		09/08/2023	7.999	564,422						800,000	07/26/2023
100087989		DAVIE	FL		10/25/2022	7.375	564,451						1,600,000	09/20/2022
100171185		LAKEWOOD	WA		11/22/2024	7.250	564,496		(20)				740,000	10/15/2024
100150810		LONG POND	PA		05/08/2024	7.375	564,516						797,000	03/22/2024
100175050		LANCASTER	CA		11/05/2024	7.125	564,527						655,000	10/16/2024
100078472		NORTH BRUNSWICK	NJ		02/02/2022	5.425	564,534						700,000	01/18/2022
100138206		GLENDALE	CA		12/14/2023	9.125	564,557						740,000	10/31/2023
100117487		DESTIN	FL		07/20/2023	7.975	564,579						700,000	03/01/2024
100151800		NEVADA CITY	CA		05/10/2024	7.750	564,586						846,500	04/18/2024
3340077428		MOUNT PLEASANT	SC		07/19/2024	9.855	564,606						7,400,000	05/18/2024
100164376		RANCHO CUCAMONGA	CA		08/21/2024	7.000	564,607						800,000	06/15/2024
100078683		EL MONTE	CA		02/02/2022	4.250	564,670						700,000	11/23/2021
100083677		MIAMI	FL		06/21/2022	7.855	564,683						692,000	06/02/2022
100161713		ROSEVILLE	CA		07/30/2024	7.499	564,689						800,000	06/25/2024
100108015		INDIO	CA		05/25/2023	6.625	564,697						789,000	03/31/2023
100185560		GARDEN CITY	UT		12/20/2024	7.375	564,733		(5)				695,000	10/03/2024
100174226		WYOMING	MN		10/31/2024	7.990	564,803						611,000	07/16/2024
100136208		EDGEWATER	NJ		11/20/2023	7.624	564,830						914,000	10/18/2023
100100093		CHARLOTTE	NC		03/28/2023	8.750	564,839						750,000	02/07/2023
100153059		LA QUINTA	CA		06/27/2024	7.625	564,845						770,000	05/24/2024
100057801		PALO ALTO	CA		06/30/2021	3.125	564,849						820,000	05/10/2021
100090880		LOS ANGELES	CA		01/31/2023	6.750	564,866						750,000	09/19/2022
100026793		WEST COVINA	CA		09/26/2018	4.750	564,902						700,000	06/15/2018
100088327		STATEN ISLAND	NY		11/10/2022	7.249	564,918						799,000	09/27/2022
100146886		PUNTA GORDA	FL		03/26/2024	7.990	564,941						715,000	01/26/2024
100151064		MARLBORO	NJ		05/08/2024	6.990	564,961						775,000	03/05/2024
100067634		LAFAYETTE	CA		09/23/2021	3.625	564,989						1,370,000	07/26/2021
100168534		DENVER	CO		09/25/2024	7.990	565,008						800,000	07/31/2024
100157778		DEER PARK	WA		08/01/2024	8.125	565,022						685,000	07/11/2024
100116200		BROOKLYN	NY		07/20/2023	4.250	565,027						1,630,000	03/01/2024
100185988		PALOS PARK	IL		12/26/2024	9.875	565,032		(4)				635,000	12/09/2024
100115727		LAS VEGAS	NV		07/20/2023	6.990	565,043						765,000	05/22/2023
100140922		LAKE HAVASU CITY	AZ		02/26/2024	8.000	565,071						850,000	12/21/2023
100174123		NOBLESVILLE	IN		10/31/2024	8.250	565,109						670,000	08/30/2023
100060097		PLAYA DEL REY	CA		06/25/2021	3.490	565,118						815,000	04/30/2021
100084487		BEVERLY HILLS	CA		09/02/2022	6.875	565,132		(87)				1,440,000	08/02/2022
100080207		FORT LAUDERDALE	FL		02/25/2022	4.975	565,133		119				890,000	02/08/2022
100074239		ANAHEIM	CA		12/09/2021	4.250	565,191		(358)				745,000	11/02/2021
100153305		SEVIERVILLE	TN		05/30/2024	7.625	565,202						850,000	03/26/2024
100120723		EAST HANOVER	NJ		08/25/2023	6.500	565,233						811,000	07/07/2023
100071432		TILBURG	NLD		09/30/2021	3.350	565,277					(37,169)	1,000,000	06/30/2024
100169887		NEWARK	NJ		11/08/2024	7.250	565,345		(37)				739,000	10/02/2024
4010047071		CHICAGO	IL		03/22/2023	7.600	565,352						745,000	12/02/2022
100170350		PORT BOLIVAR	TX		10/08/2024	6.990	565,357						940,000	08/16/2024
100179600		LATHROP	CA		11/21/2024	7.125	565,455		(25)				740,000	09/06/2024
3500106531		CHICAGO	IL		09/30/2024	7.993	565,500						3,120,000	08/10/2024
100151549		OVIEDO	FL		05/10/2024	7.490	565,522						755,000	03/25/2024
100163052		SIMI VALLEY	CA		08/13/2024	6.990	565,526						795,000	05/29/2024
100168605		MONETA	VA		09/25/2024	7.000	565,543						745,000	07/31/2024
100170091		FRANKLIN	TN		10/08/2024	7.124	565,550						750,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110093		WEST MELBOURNE	FL		06/23/2023	8.624	565,556						703,000	05/12/2023
100185601		NOVATO	CA		12/20/2024	7.375	565,568		(12)				1,650,000	10/24/2024
100132254		LATHROP	CA		10/13/2023	7.990	565,638						740,000	08/25/2023
100156500		NEWARK	NJ		06/24/2024	7.125	565,649						760,000	04/05/2024
100175439		MIAMI	FL		12/23/2024	7.375	565,660		(4)				745,000	06/14/2024
100170414		MIAMI	FL		10/09/2024	7.125	565,663						750,000	09/05/2024
100119058		SOUTH GATE	CA		07/27/2023	9.125	565,704						690,000	06/22/2023
100175836		NEPTUNE	NJ		11/12/2024	7.610	565,712		952				752,000	09/26/2024
100116622		LOS ANGELES	CA		07/20/2023	3.875	565,716						840,000	03/01/2024
100071909		SUGARLOAF KEY	FL		11/19/2021	5.250	565,828						680,000	10/12/2021
100162735		MCDONOUGH	GA		08/12/2024	7.500	565,876						740,000	06/11/2024
100100425		ELMHURST	NY		04/27/2023	4.875	565,880						1,060,000	03/17/2022
100148178		BIG BEAR LAKE	CA		04/12/2024	6.999	565,917						750,000	02/28/2024
100080344		MILLBRAE	CA		02/28/2022	3.875	565,952						1,715,000	01/19/2022
100155225		HOUSTON	TX		07/19/2024	7.999	565,954						750,000	08/24/2023
100147348		THERMAL	CA		05/08/2024	7.000	566,041						950,000	04/15/2024
100173702		TAMPA	FL		10/30/2024	7.375	566,044						900,000	09/16/2024
100116824		GARDEN GROVE	CA		07/20/2023	4.250	566,045						1,004,000	03/01/2024
100138812		SANTA ANA	CA		12/21/2023	7.500	566,062						870,000	10/03/2023
100054165		LIVERMORE	CA		03/23/2021	4.500	566,070						1,195,803	01/02/2021
100159652		CINCINNATI	OH		08/23/2024	7.375	566,078						990,000	08/06/2024
100179618		FOLSOM	CA		11/21/2024	7.375	566,083		(32)				736,732	09/11/2024
100178220		FELTON	PA		11/19/2024	9.500	566,090		(34)				685,000	07/31/2024
100118010		ONTARIO	CA		07/20/2023	6.250	566,090						795,000	03/01/2024
100178310		SAN DIEGO	CA		11/19/2024	7.625	566,149		(64)				675,000	10/25/2024
100068131		DALY CITY	CA		08/25/2021	3.874	566,155						1,130,000	06/25/2021
100173109		DURANGO	CO		10/30/2024	5.999	566,193						825,000	09/20/2024
100172356		EL CAJON	CA		10/23/2024	7.624	566,220						785,000	08/26/2024
100115621		SCOTTSDALE	AZ		07/19/2023	7.249	566,229						900,000	06/30/2023
100182481		REDONDO BEACH	CA		12/12/2024	6.625	566,233		1				755,000	10/25/2024
100154737		PLANTATION	FL		07/19/2024	7.750	566,338						735,000	12/29/2023
100134320		DUMONT	NJ		10/27/2023	7.625	566,369						775,000	08/18/2023
100169085		ELK GROVE	CA		09/27/2024	7.375	566,449						740,000	07/22/2024
100141674		OXNARD	CA		01/30/2024	8.999	566,459						690,000	12/22/2023
3340075386		FRANKLIN SQUARE	NY		05/10/2024	9.681	566,478						2,598,000	03/28/2024
100147162		UNITED KINGDOM	GBR		03/27/2024	6.790	566,487					(5,340)	1,000,000	03/11/2024
100110182		BALD HEAD ISLAND	NC		06/30/2023	5.999	566,490						1,006,500	05/03/2023
100129524		SAN FERNANDO	CA		09/29/2023	7.625	566,496						755,000	07/20/2023
100171590		AURORA	CO		10/16/2024	6.000	566,538						754,000	08/22/2024
100133688		WHITE PLAINS	GA		10/23/2023	7.625	566,614						760,000	08/11/2023
100141628		SANTA ROSA	CA		01/30/2024	7.999	566,696						713,336	01/03/2024
100145045		UNITED KINGDOM	GBR		03/12/2024	9.500	566,704		15,010			(12,459)	575,000	10/23/2019
100044387		ENCINITAS	CA		11/19/2020	5.000	566,726						1,600,000	12/13/2021
100158601		LAWRENCEVILLE	GA		07/10/2024	7.375	566,731						799,000	05/31/2024
100115277		PHILADELPHIA	PA		07/17/2023	8.019	566,734						760,000	06/09/2023
100174090		EAST WENATCHEE	WA		10/31/2024	9.125	566,741						679,000	07/22/2024
100136207		BAKERSFIELD	CA		11/20/2023	6.999	566,781						847,000	10/09/2023
100082812		PLEASANT VIEW	UT		04/28/2022	4.625	566,795						1,700,000	03/21/2022
100147354		SPICEWOOD	TX		05/08/2024	9.375	566,812						765,000	04/02/2024
100164502		MOUNTAIN HOUSE	CA		08/21/2024	6.625	566,817						816,500	06/27/2024
100089279		SARASOTA	FL		01/26/2023	8.250	566,824		380				710,000	10/21/2022
4010060177		NEW ORLEANS	LA		02/29/2024	9.400	566,833						790,000	09/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156673		MIRAMAR	FL		06/24/2024	7.999	566,897						810,000	05/14/2024
100159325		FEDERAL WAY	WA		07/15/2024	7.000	566,905						755,000	04/23/2024
100074442		BROOKHAVEN	NY		12/02/2021	4.900	566,908						770,000	11/16/2021
100180598		LAS VEGAS	NV		11/26/2024	8.499	566,934		(66)				700,000	11/08/2024
100117727		SAN LEANDRO	CA		07/20/2023	7.000	566,981						835,000	03/01/2024
100156012		FARMINGDALE	NY		06/18/2024	7.625	566,993						865,000	05/03/2024
100157817		HOUSTON	TX		08/01/2024	8.375	567,006						700,000	06/26/2024
100161719		WINTER GARDEN	FL		07/30/2024	7.624	567,017						846,000	07/01/2024
100102118		RIVERSIDE	CA		04/14/2023	9.250	567,032						630,000	02/24/2023
100081971		ROTTERDAM	NLD		03/30/2022	3.200	567,046					(37,285)	730,000	12/01/2023
100176734		ATLANTA	GA		11/15/2024	7.625	567,051		(30)				738,000	04/19/2024
100171683		WASHINGTON	UT		10/16/2024	7.624	567,080						693,000	09/04/2024
100118742		MOUNT PLEASANT	SC		07/25/2023	7.625	567,099						700,000	05/11/2023
100000201		SONOMA	CA		09/27/2016	6.350	567,101						1,300,000	08/26/2016
100076214		CASTLE PINES	CO		01/07/2022	4.250	567,103						775,000	11/04/2021
100172411		INLET BEACH	FL		10/23/2024	6.875	567,121						795,000	08/14/2024
100160573		NORTH BRUNSWICK	NJ		07/19/2024	8.750	567,125						705,000	06/14/2024
100172913		COLORADO SPRINGS	CO		10/25/2024	8.750	567,126		685				610,000	09/27/2024
100103268		GODLEY	TX		04/27/2023	8.625	567,157						665,000	04/07/2023
100120980		BUSHNELL	FL		08/30/2023	7.625	567,162						760,000	06/22/2023
100160991		GRAPEVIEW	WA		07/24/2024	7.625	567,188						815,000	05/21/2024
100139681		UNITED KINGDOM	GBR		12/18/2023	7.690	567,255					(10,010)	900,000	09/21/2021
100129855		BIG BEAR CITY	CA		09/27/2023	8.250	567,266						825,000	09/01/2023
100171820		ENCINITAS	CA		10/17/2024	7.625	567,279						840,000	08/21/2024
100143619		CHICAGO HEIGHTS	IL		02/21/2024	8.220	567,285						840,000	02/02/2024
100151727		SAN DIEGO	CA		05/10/2024	7.499	567,286						850,000	04/22/2024
100110128		SOUTH JORDAN	UT		06/29/2023	8.500	567,331						740,000	05/24/2023
4010061820		TRENTON	NJ		11/29/2023	8.660	567,339						864,000	09/26/2023
100115884		ORLANDO	FL		07/20/2023	7.125	567,355						760,000	05/25/2023
100103226		FAYETTEVILLE	GA		04/26/2023	8.999	567,417						710,000	04/01/2023
100168538		CONCORD	CA		09/25/2024	6.990	567,418						740,000	07/27/2024
100080057		CHINO HILLS	CA		04/25/2022	3.750	567,425						890,000	10/25/2021
100164523		VACAVILLE	CA		08/21/2024	8.125	567,592						700,000	07/15/2024
100120553		LAS VEGAS	NV		08/18/2023	8.375	567,602						702,000	07/26/2023
100076445		LAKEWOOD	CO		12/23/2021	5.875	567,605						635,000	11/18/2021
100148596		DANIA BEACH	FL		04/12/2024	7.375	567,623						750,000	02/16/2024
100154586		LA PUENTE	CA		06/14/2024	7.250	567,679						705,000	05/23/2024
100078006		WEEHAWKEN	NJ		01/12/2022	3.645	567,781						845,000	12/02/2021
100172483		DENVER	CO		10/23/2024	6.875	567,816						865,000	08/29/2024
100137846		HIGHLAND	CA		12/08/2023	8.750	567,851						700,000	10/30/2023
100156239		BATTLE GROUND	WA		06/20/2024	8.990	567,875						770,000	04/29/2024
100109100		TARPON SPRINGS	FL		06/05/2023	8.375	567,976						760,000	04/24/2023
100102604		ELLSWORTH	ME		06/22/2023	8.250	567,979						736,000	07/01/2022
100179380		PLEASANT HILL	CA		12/27/2024	8.875	568,010		(6)				770,000	11/27/2024
100088363		ROSEVILLE	CA		01/06/2023	8.375	568,014						709,000	11/04/2022
100173120		FRANKLIN	TN		10/30/2024	6.999	568,093						800,000	09/23/2024
100180112		HIALEAH	FL		12/30/2024	8.999	568,128		(1)				645,000	11/07/2024
100181328		LANCASTER	CA		12/06/2024	8.999	568,131		(36)				645,000	11/04/2024
100175421		POMONA	CA		12/23/2024	7.375	568,152		(11)				865,000	06/18/2024
100181367		SOUTH GATE	CA		12/06/2024	5.999	568,211		17				900,000	10/31/2024
100162969		PIGEON FORGE	TN		08/12/2024	7.125	568,212						857,000	06/24/2024
100149337		RIALTO	CA		04/24/2024	7.625	568,220						700,000	02/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147735		KAILUA-KONA	HI		04/08/2024	7.124	568,239						755,000	02/22/2024
100118971		JURUPA VALLEY	CA		07/27/2023	7.250	568,259						815,000	06/22/2023
100152982		HIDDEN VALLEY LAKE	CA		06/27/2024	7.500	568,286						1,035,000	05/24/2024
100182458		GARFIELD	NJ		12/12/2024	6.875	568,305		(7)				770,000	11/04/2024
100160170		KISSIMMEE	FL		07/18/2024	7.625	568,386						635,000	05/21/2024
100120103		PARAMUS	NJ		08/11/2023	6.624	568,400						825,000	06/23/2023
100079129		ESCONDIDO	CA		02/24/2022	3.875	568,403						810,000	12/16/2021
100139645		RIDDLE	OR		12/28/2023	8.999	568,409						680,000	12/12/2023
100091114		NEW FAIRVIEW	TX		01/31/2023	10.499	568,453						611,000	12/30/2022
100136304		SCOTTSDALE	AZ		11/20/2023	7.125	568,456						790,000	09/25/2023
100148769		IRVINGTON	NJ		04/17/2024	8.125	568,508						750,000	09/26/2023
100171325		SAINT PAUL	MN		10/16/2024	6.875	568,520						724,000	09/18/2024
100175899		CAMANO ISLAND	WA		11/14/2024	6.990	568,529		(19)				890,000	10/08/2024
100064987		MARYSVILLE	WA		07/14/2021	4.250	568,530						780,000	05/18/2021
100141863		BURKE	VA		03/27/2024	8.875	568,542						820,000	03/01/2024
100135222		ASHLAND	VA		11/08/2023	8.125	568,553						745,000	09/15/2023
100180459		MIAMI	FL		11/26/2024	7.000	568,572		(17)				725,000	09/06/2024
100148895		HILLSIDE	NJ		04/17/2024	7.625	568,578						750,000	10/31/2023
100087663		KATWIJK	NLD		09/27/2022	1.000	568,600					(37,398)	732,000	12/01/2023
100110319		POMONA	CA		06/30/2023	5.990	568,694						1,050,000	04/29/2023
100102721		BUENA PARK	CA		06/22/2023	7.250	568,709						760,700	06/22/2022
100149911		LANCASTER	CA		04/29/2024	7.999	568,736						740,000	04/03/2024
100080884		SACRAMENTO	CA		03/10/2022	4.250	568,768		(98)				700,000	02/04/2022
100136759		NEWARK	NJ		11/27/2023	9.150	568,773						760,000	10/17/2023
100167778		SAN DIEGO	CA		09/19/2024	7.750	568,790						685,000	07/19/2024
100139608		CARSON	CA		12/28/2023	8.375	568,844						715,000	10/13/2023
100082220		SAYULITA	MEX		04/14/2022	6.912	568,947						965,681	02/23/2022
100165033		LORTON	VA		08/28/2024	7.500	568,956						735,000	07/15/2024
100119957		SANTA ANA	CA		08/11/2023	6.999	568,975						915,000	07/01/2023
3340071993		PORT CHESTER	NY		04/30/2024	9.516	569,004						2,300,000	02/15/2024
100153943		LAKE ELSINORE	CA		06/05/2024	9.999	569,032						695,000	05/10/2024
100132502		LAS VEGAS	NV		11/03/2023	10.000	569,032						677,000	06/08/2023
100082918		HOUSTON	TX		05/17/2022	5.500	569,104						788,000	03/25/2022
3340083337		SHOREHAM	NY		10/03/2024	8.960	569,123						2,070,000	08/09/2024
100144499		MCDONOUGH	GA		04/26/2024	8.375	569,133						731,500	03/12/2024
100141621		CHICAGO	IL		01/30/2024	9.499	569,156						640,000	01/09/2024
100065424		HOLLISTER	CA		07/28/2021	3.625	569,186						875,000	06/21/2021
100119014		COVINGTON	WA		07/27/2023	8.625	569,189						755,000	06/27/2023
100134043		YONKERS	NY		10/25/2023	7.913	569,218						700,000	09/18/2023
100168115		GRANITE BAY	CA		09/20/2024	7.125	569,256						756,000	03/25/2024
100167000		LAKESIDE	CA		09/13/2024	6.375	569,296						810,000	07/31/2024
100092039		NORTH CASTLE	NY		02/09/2023	8.000	569,306						865,000	01/09/2023
100145631		UNITED KINGDOM	GBR		03/12/2024	9.500	569,312		22,116			(12,321)	574,962	04/09/2020
100174253		PIGEON FORGE	TN		10/31/2024	7.625	569,329						640,000	01/30/2024
100142586		BERGENFIELD	NJ		02/08/2024	7.990	569,334						750,000	12/07/2023
100140775		EDISON	NJ		01/22/2024	8.999	569,363						710,000	11/16/2023
100070401		AMERICAN CANYON	CA		09/23/2021	3.875	569,368						800,000	08/16/2021
100081914		EINDHOVEN	NLD		03/30/2022	3.000	569,376					(37,449)	867,188	06/30/2024
100149144		BAKERSFIELD	CA		04/22/2024	7.625	569,398						729,000	03/20/2024
100110178		SALT LAKE CITY	UT		06/30/2023	7.125	569,407						765,000	05/03/2023
100133740		WHITTIER	CA		10/23/2023	8.000	569,414						757,750	09/05/2023
100161917		HAYWARD	CA		07/31/2024	7.250	569,450						750,000	07/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129231		BOTHELL	WA		11/03/2023	7.750	569,493						752,000	10/02/2023
100055897		RENO	NV		03/26/2021	3.500	569,550						810,000	12/24/2020
100163423		DEER PARK	WA		09/27/2024	8.250	569,567						685,000	08/02/2024
100171435		SEATTLE	WA		10/16/2024	6.999	569,573						795,000	09/11/2024
100088283		JERSEY CITY	NJ		10/17/2022	7.410	569,617		11,480				725,000	09/12/2022
100057551		EAGLE MOUNTAIN	UT		06/30/2021	2.999	569,633						992,000	05/14/2021
100137252		NETHERLANDS	NLD		11/28/2023	6.250	569,635						1,790,000	12/01/2023
100153779		S-GRAVENHAGE	NLD		05/30/2024	5.250	569,635					(25,957)	807,000	06/30/2024
100180808		LEIDEN	NLD		11/27/2024	5.300	569,635					(11,385)	2,035,000	10/29/2024
100134394		NETHERLANDS	NLD		10/27/2023	6.100	569,635					(37,455)	953,100	12/01/2023
100160892		GARDEN VALLEY	ID		07/24/2024	6.990	569,753						850,000	06/03/2024
100163435		DEER PARK	WA		09/27/2024	8.250	569,786						685,000	08/02/2024
100100785		SAN JOSE	CA		04/28/2023	4.875	569,875						1,170,000	11/19/2021
100156686		MESA	AZ		06/24/2024	7.375	569,952						710,000	04/03/2024
100128183		N TOPSAIL BEACH	NC		09/18/2023	7.625	569,979						694,000	08/09/2023
100130232		COLORADO SPRINGS	CO		11/15/2023	8.250	569,984						775,000	09/21/2023
100065383		NATICK	MA		07/28/2021	4.500	570,032						840,000	05/12/2021
100158102		REDINGTON SHORES	FL		07/09/2024	7.990	570,036						750,000	05/01/2024
100162487		COACHELLA	CA		08/07/2024	8.125	570,108						725,000	05/10/2024
100071465		SANTA BARBARA	CA		10/26/2021	3.625	570,119						1,252,500	09/28/2021
100126929		MONMOUTH BEACH	NJ		08/30/2023	2.000	570,127						1,150,000	05/15/2022
100055874		LOS ANGELES	CA		03/26/2021	3.125	570,137						1,045,000	12/31/2020
100136836		THE BRONX	NY		11/27/2023	8.440	570,171						800,000	10/24/2023
100150623		MANASSAS	VA		05/03/2024	7.375	570,225						702,000	02/01/2024
100162868		SAGLE	ID		08/12/2024	7.624	570,272						750,000	06/10/2024
100147835		RENTON	WA		04/08/2024	6.624	570,314						815,000	02/15/2024
100172192		GRASS VALLEY	CA		10/17/2024	7.250	570,342						689,000	09/20/2024
100081419		LOMITA	CA		03/18/2022	3.625	570,368						820,000	12/29/2021
100142446		GREENVILLE	NC		03/08/2024	7.750	570,368						780,000	01/24/2024
100108898		TRACY	CA		05/31/2023	7.500	570,488						722,000	03/27/2023
100133136		(SYLMAR AREA) LOS ANGELES	CA		11/29/2023	8.375	570,490						707,000	10/16/2023
100169340		KINGSTON	TN		09/27/2024	7.125	570,535						710,000	08/23/2024
100076535		RENO	NV		01/04/2022	3.875	570,554						850,000	12/07/2021
100144279		HOUSTON	TX		03/07/2024	7.874	570,557						735,000	02/16/2024
100154548		SANDY	UT		06/14/2024	7.250	570,570						835,000	05/23/2024
100082603		FEDERAL WAY	WA		04/14/2022	5.750	570,588						685,000	03/31/2022
100159021		ARVADA	CO		08/15/2024	7.500	570,591						700,000	07/16/2024
100170340		SOUTHERN SHORES	NC		10/08/2024	7.125	570,598						700,000	08/05/2024
100140410		DANIA BEACH	FL		01/18/2024	7.875	570,598						750,000	11/21/2023
4010059015		ST. LOUIS	MO		10/27/2023	8.673	570,622						808,000	07/27/2023
100108463		AUSTIN	TX		05/25/2023	8.249	570,626						716,000	04/24/2023
100149159		CARSON	CA		04/22/2024	7.250	570,635						735,000	03/14/2024
100172792		BOYDS	MD		12/06/2024	6.875	570,646		2,548				925,000	11/06/2024
100170266		PORT SAINT LUCIE	FL		10/08/2024	7.625	570,664						661,000	08/09/2024
100164257		MAPLE VALLEY	WA		08/21/2024	7.124	570,737						812,000	07/10/2024
100172786		WORCESTER	MA		12/06/2024	7.250	570,755		21				775,000	10/31/2024
100129675		LYNN	MA		09/29/2023	7.500	570,762						762,000	08/07/2023
100143516		NEWARK	NJ		02/21/2024	7.800	570,768						750,000	01/22/2024
100138367		ACTON	CA		12/18/2023	9.124	570,772						735,000	11/15/2023
100164579		LYNNWOOD	WA		08/21/2024	6.625	570,810						775,000	06/26/2024
100167068		POTTSTOWN	PA		09/13/2024	8.125	570,843						706,000	06/28/2024
100132479		REISTERSTOWN	MD		11/03/2023	7.375	570,872						1,041,000	06/30/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100173275		CEDAREDGE	CO		10/30/2024	6.750	570,883						720,000	09/04/2024
100115439		LOS ANGELES	CA		07/17/2023	8.250	570,885						860,000	06/20/2023
100074465		LAGUNA NIGUEL	CA		12/02/2021	5.575	570,939		(362)				800,000	11/11/2021
100156678		NIANTIC	CT		06/24/2024	8.874	570,970						850,000	05/13/2024
100153840		SAN ANTONIO	TX		07/10/2024	9.125	570,996						685,000	03/11/2024
100158184		UNITED KINGDOM	GBR		07/09/2024	3.690	571,014		15,105			(12,363)	690,000	04/14/2021
100143579		HARTFORD	CT		02/21/2024	8.650	571,120						850,000	02/02/2024
100150542		LOWELL	MA		05/03/2024	6.875	571,151						801,000	01/22/2024
100120479		EL SEGUNDO	CA		08/18/2023	7.375	571,153						950,000	07/21/2023
100149509		LOS ANGELES	CA		04/26/2024	7.500	571,205						762,000	01/30/2024
100145747		UNITED KINGDOM	GBR		03/12/2024	9.500	571,246		20,848			(12,355)	593,018	11/08/2019
100182230		NOKOMIS	FL		12/12/2024	5.875	571,247		71				720,000	09/20/2024
100131910		AUSTIN	TX		10/13/2023	7.625	571,316						850,000	08/25/2023
100090984		OLYMPIA	WA		01/31/2023	8.625	571,328						715,000	12/08/2022
100159313		NORTH MASSAPEQUA	NY		07/15/2024	7.625	571,332						750,000	05/08/2024
100151831		CARSON	CA		05/10/2024	7.999	571,426						710,000	04/11/2024
100107993		KEY COLONY BEACH	FL		05/25/2023	6.125	571,475						806,000	03/10/2023
100169638		QUINCY	MA		09/30/2024	7.625	571,492						845,000	06/07/2024
100101833		LAKEWOOD	CO		04/06/2023	7.375	571,642						900,000	01/18/2023
100162080		KIHEI	HI		07/31/2024	7.375	571,642						810,000	06/11/2024
100076746		TEMECULA	CA		12/30/2021	3.875	571,652						870,000	12/08/2021
100171281		SAN ANTONIO	TX		10/16/2024	6.750	571,681						1,200,000	08/30/2024
100099919		LAS VEGAS	NV		03/28/2023	8.250	571,687						720,000	01/31/2023
100145607		UNITED KINGDOM	GBR		03/12/2024	9.500	571,753		23,582			(12,558)	575,000	01/22/2020
100109351		ENGLEWOOD	CO		06/12/2023	6.000	571,757						785,000	03/03/2023
100153166		IPSWICH	MA		05/30/2024	7.990	571,790						750,000	03/13/2024
100087967		ROSEVILLE	CA		10/25/2022	7.750	571,867						731,000	09/09/2022
100166028		SAN FERNANDO	CA		09/06/2024	8.999	571,904						660,000	08/12/2024
100147747		GLENDALE	AZ		04/08/2024	7.499	571,908						760,000	02/13/2024
100186483		TEMECULA	CA		12/30/2024	7.625	571,944		(1)				710,000	10/21/2024
100128456		NATIONAL CITY	CA		09/15/2023	8.125	571,953						669,900	07/17/2023
100115787		STATEN ISLAND	NY		07/20/2023	6.500	572,069						780,000	05/03/2023
100176646		ELIZABETH	NJ		11/15/2024	7.499	572,085		(24)				750,000	10/11/2024
100142556		TRACY	CA		02/08/2024	7.375	572,095						770,000	12/22/2023
100158658		DALLAS	TX		07/10/2024	7.625	572,118						803,000	04/29/2024
100141842		NORCO	CA		03/27/2024	8.125	572,131						840,000	03/13/2024
100152468		LYNDHURST	NJ		05/16/2024	8.375	572,218						820,000	02/27/2024
100171670		NORTHLAKE	TX		10/16/2024	7.375	572,221						715,000	09/03/2024
100089711		ROTTERDAM	NLD		11/29/2022	5.500	572,225					(37,626)	850,000	12/01/2023
100148260		WEST NEW YORK	NJ		04/12/2024	7.500	572,237						775,000	02/20/2024
100103083		NEWARK	NJ		04/21/2023	7.990	572,251						750,000	03/30/2023
100175530		SANTA ROSA BEACH	FL		12/23/2024	6.625	572,257		16				785,000	08/13/2024
100170094		MONTCLAIR	CA		10/08/2024	7.375	572,263						710,000	08/16/2024
100108223		MESQUITE	TX		05/24/2023	9.999	572,265						625,000	04/25/2023
100149415		WESTON	FL		04/24/2024	6.875	572,275						810,000	03/05/2024
100152990		SAN ANTONIO	TX		06/27/2024	8.125	572,304						707,000	05/17/2024
100045885		TEMECULA	CA		11/25/2020	8.250	572,306						1,240,938	08/05/2020
100154756		NAPLES	FL		07/19/2024	6.875	572,313						910,000	01/26/2024
100127674		BAKERSFIELD	CA		09/08/2023	8.374	572,328						758,000	07/31/2023
100186504		BILLERICA	MA		12/30/2024	7.375	572,345		(1)				745,000	11/18/2024
100181266		BELLFLOWER	CA		12/06/2024	6.999	572,349		3				845,000	11/18/2024
100130418		WOODBRIDGE	VA		09/28/2023	8.374	572,384						705,000	09/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120972		CELINA	TX		08/30/2023	7.125	572,407						775,000	06/28/2023
100078768		SPRING VALLEY	CA		01/31/2022	3.500	572,510						830,000	12/23/2021
100152576		OCEAN ISLE BEACH	NC		05/17/2024	7.990	572,510						660,000	03/14/2024
100110439		SCOTTSDALE	AZ		06/30/2023	7.625	572,520						770,000	04/24/2023
100182598		MIAMI	FL		12/12/2024	7.250	572,552		(14)				756,000	10/31/2024
100074339		SAN LORENZO	CA		12/09/2021	3.750	572,561						820,000	11/18/2021
100102359		HACKENSACK	NJ		06/07/2023	7.750	572,636						770,000	10/21/2022
100118996		LOVELAND	OH		07/27/2023	8.375	572,638						748,000	06/30/2023
100116413		PETALUMA	CA		07/20/2023	4.625	572,645		2,413				1,600,000	03/01/2024
100159950		MIRAMAR	FL		08/16/2024	7.625	572,670						709,000	05/13/2024
100082782		SCHIEDAM/VLAARDINGEN	NLD		04/27/2022	3.350	572,742					(37,660)	691,719	06/30/2024
100115652		MOORPARK	CA		07/19/2023	8.374	572,759						699,000	06/01/2023
100014389		ARLINGTON	VA		09/27/2017	4.125	572,795						750,000	03/29/2017
100137224		PANAMA CITY BEACH	FL		11/29/2023	8.875	572,795						714,000	10/18/2023
100134368		COTO DE CAZA AREA	CA		10/27/2023	7.625	572,807						1,575,000	08/28/2023
100118022		GARDENA	CA		07/20/2023	6.250	572,827						900,000	03/01/2024
100114558		OXNARD	CA		06/29/2023	7.375	572,848						955,000	05/18/2023
100143241		TOMS RIVER	NJ		02/16/2024	7.500	572,941						735,000	12/21/2023
100168022		EAST PALO ALTO	CA		09/20/2024	7.250	572,984						995,000	04/01/2024
100154063		REDWOOD CITY	CA		06/06/2024	7.375	572,994						835,000	03/19/2024
100157640		LA QUINTA	CA		06/28/2024	7.875	573,001						865,000	05/09/2024
100170073		KITTY HAWK	NC		10/08/2024	7.990	573,007						695,000	08/08/2024
100076482		LOS ANGELES	CA		12/21/2021	5.125	573,013						920,000	11/23/2021
100079955		PARK CITY	UT		04/25/2022	4.750	573,090						880,000	01/28/2022
100171504		COLORADO SPRINGS	CO		10/16/2024	7.125	573,209						750,000	08/13/2024
100108468		CLOVIS	CA		05/25/2023	7.249	573,216						725,000	05/01/2023
100159413		WOODSTOCK	MD		07/15/2024	8.125	573,222						700,000	05/21/2024
100150970		SAN LEANDRO	CA		05/08/2024	7.375	573,231						750,000	03/11/2024
100154993		WEST COVINA	CA		07/19/2024	7.000	573,287						835,000	03/04/2024
100087369		OAK HARBOR	WA		10/25/2022	5.240	573,330						860,000	04/11/2022
100171403		NEWARK	NJ		10/16/2024	6.750	573,357						750,000	08/30/2024
100138718		PEORIA	AZ		02/02/2024	9.625	573,407						680,000	12/22/2023
100158905		GRANDY	NC		07/12/2024	7.125	573,442						809,000	05/23/2024
100129409		MORRO BAY	CA		09/26/2023	7.375	573,448						1,287,500	07/17/2023
100140036		LOS ANGELES	CA		01/09/2024	8.125	573,476						810,000	10/12/2023
100145239		UNITED KINGDOM	GBR		03/12/2024	3.350	573,482		27,059			(12,444)	575,000	12/13/2019
100068220		TEMPE	AZ		08/25/2021	3.490	573,534						810,000	07/06/2021
100151198		MARIETTA	GA		05/10/2024	7.625	573,539						750,000	03/21/2024
324050932		WESTLAKE	TX		08/20/2024	9.810	573,631						12,780,000	06/05/2024
100144379		PURCELLVILLE	VA		03/07/2024	7.990	573,642						750,000	01/22/2024
100135274		OCEAN CITY	NJ		11/08/2023	7.875	573,645						780,000	09/14/2023
100134279		LOS ANGELES	CA		10/27/2023	8.125	573,660						2,325,000	09/18/2023
100081508		DAVENPORT	FL		03/18/2022	4.250	573,662						735,000	01/31/2022
100181702		LOS ANGELES (SAN PEDRO	CA		12/11/2024	7.250	573,684		2,214				785,000	09/13/2024
100144024		MIAMI	FL		03/07/2024	6.624	573,724						775,000	01/29/2024
100166001		OXNARD	CA		09/06/2024	7.125	573,751						970,000	08/19/2024
100100364		TORRANCE	CA		04/27/2023	5.500	573,757		1,172				950,000	03/10/2022
4010046291		BEVERLY HILLS	FL		03/22/2023	7.958	573,795						811,500	12/19/2022
100163287		MORENO VALLEY	CA		08/13/2024	7.750	573,810						700,000	07/15/2024
100048497		LOS ANGELES	CA		11/20/2020	3.500	573,873						1,128,125	07/31/2020
100141080		NEWARK	NJ		01/30/2024	7.680	573,908						750,000	01/02/2024
100140996		NORTH LAS VEGAS	NV		02/20/2024	8.250	573,960						704,000	01/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
323060178		CLE ELUM	WA		07/20/2023	9.365	574,000						1,640,000	05/25/2023
100128296		BIG BEAR CITY	CA		09/14/2023	7.499	574,004						1,130,000	08/15/2023
100126315		NEWARK	NJ		08/30/2023	7.997	574,005						708,000	07/17/2023
100139218		WEST ROXBURY	MA		12/28/2023	8.750	574,081						1,290,000	11/20/2023
100141084		NEWARK	NJ		01/30/2024	7.640	574,209						750,000	01/02/2024
100065244		LOS ANGELES	CA		07/14/2021	3.500	574,213						1,160,000	05/21/2021
100103672		WHITTIER	CA		05/08/2023	8.875	574,216						710,000	03/16/2023
100158814		BRADENTON	FL		07/10/2024	7.624	574,245						745,000	05/16/2024
100091509		BRONX	NY		01/20/2023	8.700	574,266						890,000	01/03/2023
100120295		EULESS	TX		08/18/2023	8.375	574,345						705,000	07/21/2023
100159608		TUSTIN	CA		07/15/2024	9.000	574,371						660,000	05/24/2024
100167564		TEMECULA	CA		09/19/2024	6.625	574,401						765,000	08/01/2024
100114532		MATTAPAN	MA		06/29/2023	8.625	574,441						725,000	05/25/2023
100103417		(WILMINGTON AREA) LOS ANGELES	CA		06/16/2023	7.750	574,457		(7)				765,000	04/28/2023
100167833		PHOENIX	AZ		09/20/2024	7.875	574,497		(3)				715,000	08/26/2024
100076426		CARSON	CA		12/23/2021	4.375	574,504						825,000	11/10/2021
100180166		MONTCLAIR	CA		11/25/2024	8.374	574,559		(49)				730,000	10/18/2024
100152601		MORENO VALLEY	CA		05/17/2024	7.500	574,631						835,000	03/25/2024
100162758		MC GAHEYSVILLE	VA		08/12/2024	8.125	574,747						737,000	06/11/2024
100138759		LAS VEGAS	NV		12/21/2023	9.250	574,749						725,000	10/26/2023
3320047814		BOWIE	MD		02/27/2023	8.616	574,789						2,300,000	01/29/2023
100127512		GUN BARREL CITY	TX		09/08/2023	7.625	574,810						810,000	07/25/2023
100184378		BUENA PARK	CA		12/16/2024	9.125	574,853		(22)				730,000	09/23/2024
100158634		PEACHTREE CORNERS	GA		07/10/2024	7.375	574,856						810,000	05/22/2024
100179544		SEVIERVILLE	TN		11/21/2024	6.625	574,859						820,000	09/19/2024
100117714		TEMECULA	CA		07/20/2023	6.875	574,865						931,000	03/01/2024
100186562		PORT ARANSAS	TX		12/30/2024	7.625	574,906						754,000	10/03/2024
100152588		BROKEN BOW	OK		05/17/2024	7.125	574,930						701,000	03/02/2024
100137472		LAKE ARROWHEAD	CA		01/11/2024	8.250	574,939						700,000	11/22/2023
100137830		DANIA BEACH	FL		12/08/2023	7.875	574,948						900,000	10/27/2023
100091240		CATHEDRAL CITY	CA		01/31/2023	9.499	574,973		(94)				783,000	12/12/2022
100152620		SAN JACINTO	CA		05/17/2024	7.375	574,985						770,000	03/20/2024
100160927		RENTON	WA		07/24/2024	6.990	575,006						760,000	06/12/2024
100068171		HAWTHORNE	CA		08/25/2021	3.499	575,008						1,200,000	07/15/2021
100119336		NEWBERG	OR		07/31/2023	6.990	575,018						995,000	04/25/2023
100119272		DAVENPORT	FL		07/31/2023	6.990	575,028						775,000	06/09/2023
100137999		DENVER	NC		12/13/2023	7.750	575,031						825,000	10/31/2023
100149544		OCEAN VIEW	DE		04/26/2024	7.625	575,105						850,000	03/15/2024
100152838		PERRIS	CA		05/22/2024	7.999	575,108						730,000	04/29/2024
100143944		BLOWING ROCK	NC		02/29/2024	7.999	575,124						697,000	02/07/2024
100108378		THE BRONX	NY		05/25/2023	8.500	575,157						830,000	04/26/2023
100110672		ROSEMEAD	CA		06/30/2023	6.624	575,270						1,000,000	05/11/2023
100068500		ONTARIO	CA		08/25/2021	3.375	575,291						1,015,000	07/08/2021
100139527		FONTANA	CA		12/28/2023	8.999	575,310						730,000	10/16/2023
100153814		CARSON	CA		07/10/2024	8.990	575,338						780,000	01/24/2024
100078744		SAN PABLO	CA		02/25/2022	4.250	575,358						910,000	12/29/2021
100149013		BEND	OR		04/19/2024	9.250	575,360						660,000	03/14/2024
100083479		MONROVIA	CA		06/06/2022	6.372	575,390						795,000	05/13/2022
100161009		LEANDER	TX		07/24/2024	7.490	575,406						785,000	05/29/2024
100080483		VENTURA	CA		03/10/2022	4.925	575,444						1,120,000	02/22/2022
100109026		LAKE STEVENS	WA		05/31/2023	7.500	575,465						965,000	05/18/2023
100171331		STATEN ISLAND	NY		10/16/2024	7.250	575,503						725,000	08/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116320		BROOKLYN	NY		07/20/2023	4.000	575,508						1,440,000	03/01/2024
100088517		GRONINGEN	NLD		10/27/2022	4.750	575,591					(37,847)	1,445,000	12/01/2023
3300004523		PARAMUS	NJ		06/23/2023	9.645	575,591						2,400,000	05/12/2023
100162280		FRISCO	TX		09/06/2024	7.000	575,618						760,000	08/09/2024
100180043		EASTON	MA		11/25/2024	6.990	575,634		(23)				865,000	09/30/2024
100065453		WASHINGTON	DC		07/28/2021	3.375	575,649						1,007,000	06/03/2021
100084805		ELIZABETH	NJ		08/02/2022	6.375	575,684						765,000	07/11/2022
100080454		OSPREY	FL		03/10/2022	5.950	575,711						835,000	02/17/2022
100154123		NEVADA CITY	CA		07/11/2024	8.375	575,724						840,000	05/31/2024
100173318		DURANGO	CO		10/30/2024	7.490	575,787						745,000	09/10/2024
100119851		GARDENA	CA		08/10/2023	7.999	575,792						770,000	04/11/2023
100144147		DUCK	NC		03/07/2024	7.625	575,794						730,000	01/10/2024
100143247		NAPA	CA		02/16/2024	7.500	575,805						780,000	12/15/2023
100172757		PHOENIX	AZ		12/06/2024	7.875	575,831		(47)				925,000	11/04/2024
100148523		SEDONA	AZ		04/12/2024	7.625	575,842						770,000	02/13/2024
100145268		UNITED KINGDOM	GBR		03/12/2024	3.740	575,853					(12,648)	924,926	05/26/2020
100137966		DAYTONA BEACH	FL		12/13/2023	7.875	575,855						742,000	10/02/2023
100179506		PEORIA	AZ		11/21/2024	6.500	575,861		(1)				720,000	10/05/2024
100088944		LAS VEGAS	NV		11/15/2022	6.750	575,906		7,258				780,000	10/07/2022
100145267		UNITED KINGDOM	GBR		03/12/2024	3.740	575,919					(12,649)	900,027	05/26/2020
100139980		AURORA	CO		01/09/2024	6.624	575,930						843,000	11/30/2023
100135695		SALINAS	CA		11/09/2023	8.375	575,934						730,000	09/19/2023
100139298		GARDENA	CA		12/28/2023	8.250	575,965						810,000	11/21/2023
100043388		HIALEAH	FL		08/13/2020	7.990	576,047						545,775	07/09/2019
100172375		WESTMINSTER	SC		10/23/2024	7.125	576,076						760,000	08/21/2024
100144357		NASHVILLE	TN		03/07/2024	7.500	576,086						760,000	12/19/2023
100169531		BELLEVILLE	NJ		09/30/2024	7.125	576,099		(59)				810,000	06/26/2024
100067400		WALNUT CREEK	CA		09/23/2021	3.999	576,165						1,620,000	07/29/2021
100044439		ORINDA	CA		11/19/2020	4.000	576,209						973,750	03/28/2019
100163592		MIRAMAR	FL		08/15/2024	7.875	576,253						1,175,000	07/29/2024
100080870		NAPLES	FL		03/10/2022	6.000	576,261		(505)				725,000	01/31/2022
100134559		MIAMI	FL		10/30/2023	8.999	576,267						830,000	09/29/2023
100168616		CORONA	CA		09/25/2024	7.125	576,277		588				755,000	08/08/2024
100091637		APPLE VALLEY	CA		03/07/2023	8.250	576,305						760,000	01/03/2023
100078223		INDIO	CA		02/10/2022	4.750	576,325		(494)				735,000	01/07/2022
100129395		AUSTIN	TX		09/26/2023	7.625	576,333						780,000	07/21/2023
100139635		SANTA ANA	CA		12/28/2023	9.125	576,355						820,000	11/27/2023
100170402		MIAMI	FL		10/09/2024	7.250	576,362						737,000	09/11/2024
100181233		LAWRENCE	MA		12/06/2024	8.250	576,433		(27)				724,000	11/21/2024
100151739		LUNENBURG	MA		05/10/2024	7.999	576,450						725,000	04/16/2024
100132255		SALISBURY	MA		10/13/2023	7.500	576,488						776,000	08/31/2023
100164524		ANGOLA	IN		08/21/2024	7.125	576,546						760,000	07/12/2024
100164973		YONKERS	NY		08/28/2024	7.999	576,568						700,000	07/31/2024
3340073669		GARDENA	CA		04/12/2024	9.082	576,576						2,080,000	03/15/2024
100179936		MONTROSS	VA		11/25/2024	6.625	576,623		9				650,000	09/30/2024
100139666		LAS VEGAS	NV		12/28/2023	10.625	576,643						665,000	11/22/2023
100147802		SCOTTSDALE	AZ		04/08/2024	7.500	576,712						800,000	02/07/2024
100057829		CONCORD	CA		06/30/2021	3.999	576,746						1,000,000	05/19/2021
100128460		JURUPA VALLEY	CA		09/15/2023	7.250	576,753						778,500	07/21/2023
100171489		BLUE RIDGE	GA		10/16/2024	7.125	576,760						750,000	08/07/2024
100153832		SEFFNER	FL		07/10/2024	9.625	576,814						700,000	04/08/2024
100101020		TUSTIN	CA		04/28/2023	4.375	576,837		1,031				950,000	12/09/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176041		TRACY	CA		12/20/2024	7.875	576,863		(18)				690,000	11/04/2024
100091574		LOS ANGELES	CA		03/07/2023	8.125	576,880						783,000	01/09/2023
100133599		FORT LAUDERDALE	FL		10/23/2023	7.625	576,887						835,000	08/16/2023
100175241		NORTH CAPE MAY	NJ		11/05/2024	6.875	576,920						810,000	09/05/2024
403047935		DAYTON	OH		06/28/2024	7.690	576,931		(2,006)				1,086,000	10/18/2023
100100991		VACAVILLE	CA		04/28/2023	3.625	576,941						976,000	12/28/2021
100159049		PHOENIX	AZ		08/15/2024	6.875	576,984						959,000	07/12/2024
100167420		PORT HURON	MI		09/16/2024	7.250	577,036						805,000	07/05/2024
100144837		UNITED KINGDOM	GBR		03/12/2024	9.500	577,053		22,451			(12,505)	625,000	11/11/2019
100164051		CEDAR CITY	UT		08/21/2024	8.875	577,065						850,000	06/26/2024
100176755		SURFSIDE BEACH	TX		11/15/2024	6.975	577,066		(35)				810,000	05/29/2024
100169330		CAPE CORAL	FL		09/27/2024	7.875	577,071						699,000	08/19/2024
100101931		CYPRESS	CA		04/14/2023	7.375	577,156						845,000	02/23/2023
100173444		NAPLES	FL		10/29/2024	7.000	577,168						1,045,000	07/18/2024
100118951		OAK HILLS	CA		07/27/2023	7.875	577,211						720,000	06/19/2023
3340073209		OCALA	FL		04/12/2024	9.148	577,224						3,380,000	03/15/2024
100176223		CHULA VISTA	CA		12/20/2024	7.000	577,243		(15)				820,000	11/22/2024
100171256		WOODHAVEN	NY		10/16/2024	7.500	577,250						715,000	07/31/2024
100150202		LOS ANGELES	CA		04/30/2024	8.500	577,307		(93)				975,000	03/20/2024
100086926		FRESNO	CA		10/24/2022	6.875	577,349						1,575,000	09/12/2022
100162780		CHICAGO	IL		08/12/2024	7.500	577,377						780,000	06/07/2024
100081938		LEEUWARDEN	NLD		03/30/2022	3.350	577,403					(37,966)	697,696	06/30/2024
100115663		HIGHLANDS	NC		07/20/2023	6.999	577,492						830,000	06/02/2023
100180109		BOCA RATON	FL		12/30/2024	8.749	577,499		(1)				1,660,000	10/22/2024
100119402		ANAHEIM	CA		07/31/2023	7.000	577,500						790,000	06/14/2023
100156780		BIG BEAR CITY	CA		06/26/2024	7.499	577,505						750,000	06/11/2024
100166086		BALD HEAD ISLAND	NC		09/09/2024	6.999	577,507						755,000	08/05/2024
100145323		UNITED KINGDOM	GBR		03/12/2024	9.500	577,514					(12,631)	619,983	12/20/2019
100145062		UNITED KINGDOM	GBR		03/12/2024	3.840	577,519					(12,529)	650,000	03/13/2020
100135709		GARDENA	CA		11/10/2023	7.125	577,584						781,000	09/01/2023
100154513		LOS ANGELES	CA		06/14/2024	8.625	577,614		(47)				720,000	05/15/2024
100147418		MYRTLE BEACH	SC		04/03/2024	8.375	577,629						710,000	03/05/2024
100079106		SUN VALLEY	CA		02/24/2022	4.250	577,647						791,000	12/24/2021
100120784		MIRAMAR	FL		08/25/2023	8.750	577,652						740,000	06/02/2023
100172625		AVENTURA	FL		10/24/2024	6.875	577,657						955,000	09/10/2024
100173010		HIALEAH	FL		10/25/2024	6.874	577,666		(86)				795,000	10/02/2024
100132433		OXNARD	CA		11/03/2023	10.000	577,680						665,000	06/05/2023
100165840		N LAS VEGAS	NV		08/29/2024	8.625	577,709						665,000	06/27/2024
100158999		FERNDALE	WA		08/15/2024	7.750	577,737						665,000	07/09/2024
100044619		FORT LEE	NJ		11/19/2020	3.500	577,797						785,000	09/27/2019
100142031		DALLAS	TX		02/29/2024	8.250	577,797						753,000	01/29/2024
100068167		SAN JOSE	CA		08/25/2021	3.625	577,804						815,000	07/16/2021
4010064652		MAPLE HEIGHTS	OH		02/29/2024	8.320	577,816						748,000	11/20/2023
100181985		MIAMI	FL		12/12/2024	6.625	577,916		6				840,000	10/16/2024
100179639		HAYWARD	CA		11/21/2024	7.624	577,922						860,000	09/04/2024
100168737		MISSION HILLS	CA		09/26/2024	8.250	577,924		(137)				785,000	08/07/2024
100147790		MONROVIA	CA		04/08/2024	7.125	577,953						849,000	01/30/2024
100109807		BRADENTON	FL		08/04/2023	7.750	577,966						775,000	06/27/2023
100110389		CORONA	CA		06/30/2023	6.499	577,971						839,000	05/12/2023
100076293		LAKE OSWEGO	OR		01/07/2022	3.875	577,983						795,000	11/03/2021
100180676		POMONA	CA		11/26/2024	8.875	578,005		(33)				620,000	09/06/2024
100151598		LATHROP	CA		05/10/2024	7.490	578,014						761,000	03/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100086932		LONG BEACH	CA		10/24/2022	6.750	578,018						805,000	09/07/2022
100141479		HOUSTON	TX		01/30/2024	8.999	578,019						750,000	12/29/2023
100146846		SUGAR LAND	TX		03/21/2024	7.500	578,027						740,000	02/12/2024
100090781		SANFORD	FL		02/28/2023	8.500	578,033						779,000	01/10/2023
100172409		SEVIERVILLE	TN		10/23/2024	7.625	578,033						740,000	08/22/2024
100155328		PHOENIX	AZ		07/19/2024	7.750	578,062						715,000	12/21/2023
100137904		WOODBINE	MD		12/08/2023	8.875	578,090						730,000	09/22/2023
100117741		SUWANEE	GA		07/20/2023	6.865	578,095						917,000	03/01/2024
100091372		CAPE CHARLES	VA		02/22/2023	6.625	578,130						735,000	01/06/2023
100132814		REUNION	FL		11/03/2023	8.500	578,135						745,000	08/31/2023
100076432		MARLBORO	NJ		12/23/2021	5.624	578,136						720,000	12/07/2021
100172634		WELLINGTON	FL		10/24/2024	7.250	578,161						710,000	08/30/2024
100164369		SAN BUENAVENTURA	CA		08/21/2024	6.625	578,248						773,000	06/18/2024
100132792		SAN DIEGO	CA		11/03/2023	7.875	578,261						860,000	07/21/2023
100086973		NEWARK	NJ		10/24/2022	8.125	578,266						750,000	09/01/2022
100135209		CHARLESTON	SC		11/08/2023	7.625	578,305						840,000	09/01/2023
100139517		WARRENTON	VA		12/28/2023	8.999	578,322						707,000	12/08/2023
100159843		MIAMI	FL		08/16/2024	7.625	578,329						915,000	01/19/2024
100173325		MONTEBELLO	CA		10/30/2024	6.625	578,386						756,000	09/09/2024
100185516		CHULA VISTA	CA		12/20/2024	6.375	578,395		(6)				815,000	10/16/2024
100178425		BRADENTON	FL		11/21/2024	8.125	578,403		(2)				665,000	08/23/2024
100172348		PORTLAND	OR		10/23/2024	6.124	578,415						770,000	09/11/2024
100154111		DRIPPING SPRINGS	TX		07/11/2024	7.875	578,432						678,000	05/31/2024
100119051		BOCA RATON	FL		07/27/2023	8.750	578,443						750,000	06/29/2023
100148671		PORT SAINT LUCIE	FL		04/16/2024	6.875	578,473						738,000	03/21/2024
3340075728		RALEIGH	NC		07/19/2024	9.985	578,513						3,090,000	05/16/2024
100171482		RENTON	WA		10/16/2024	6.624	578,536						710,000	08/22/2024
100108307		OAKLAND	CA		05/24/2023	8.999	578,571						865,000	04/29/2023
100081765		OCEANSIDE	CA		03/22/2022	3.875	578,574		(30)				845,000	02/16/2022
100133895		CIBOLO	TX		11/29/2023	10.000	578,674						645,000	09/27/2023
100186366		PHOENIX	AZ		12/30/2024	7.500	578,676		(1)				755,000	11/15/2024
100077824		FONTANA	CA		01/14/2022	5.625	578,688						640,000	12/21/2021
100148910		BOISE	ID		04/17/2024	7.875	578,716						840,000	10/26/2023
100171355		CYPRESS	TX		10/16/2024	8.875	578,716						690,000	07/29/2024
100158726		INDIO	CA		07/10/2024	7.625	578,725						755,000	05/07/2024
100080896		FULLERTON	CA		03/10/2022	4.500	578,733		(222)				810,000	02/10/2022
100138925		WASHINGTON	DC		12/21/2023	7.125	578,742						3,787,000	04/17/2023
100103052		GULF SHORES	AL		06/22/2023	6.750	578,746						910,000	10/03/2022
100146856		MIAMI	FL		03/21/2024	7.990	578,752						773,000	02/15/2024
100129523		LOS ANGELES	CA		09/29/2023	7.625	578,761						770,000	07/21/2023
100084486		WEST HILLS	CA		09/02/2022	7.375	578,801						970,000	07/15/2022
100133440		SUNNYVALE	TX		10/19/2023	8.500	578,830						726,000	09/15/2023
100088899		WESTMINISTER	CA		11/15/2022	6.999	578,844		102				1,000,000	10/11/2022
100088898		WESTMINISTER	CA		11/15/2022	6.999	578,908		102				1,000,000	10/11/2022
100117510		PINECREST	FL		07/20/2023	6.375	578,923						1,219,000	03/01/2024
100057513		CONCORD	CA		06/30/2021	3.500	578,967						1,195,000	05/21/2021
100185620		WELLINGTON	FL		12/20/2024	8.990	578,974		(16)				702,000	11/07/2024
100119948		PROVIDENCE	RI		08/11/2023	6.999	578,977						782,000	06/30/2023
100142530		PORT ARANSAS	TX		02/08/2024	7.624	579,038						775,000	12/27/2023
100100269		CORAL GABLES	FL		03/24/2023	8.500	579,076						1,200,000	02/06/2023
100080230		MIAMI	FL		02/25/2022	5.700	579,087		(45)				775,000	02/10/2022
100166963		SAN FRANCISCO	CA		09/13/2024	7.125	579,172						1,000,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142090		HAPPY VALLEY	OR		02/29/2024	8.500	579,233						715,000	01/23/2024
100108427		HAVERSTRAW	NY		05/25/2023	7.824	579,234						720,000	04/25/2023
100088290		BOZEMAN	MT		10/24/2022	7.250	579,323						1,180,000	09/09/2022
100150186		MIAMI	FL		04/30/2024	8.875	579,334						700,000	03/21/2024
100117344		LOS ANGELES	CA		07/20/2023	3.625	579,367						1,358,000	03/01/2024
100166151		LAS VEGAS	NV		09/09/2024	6.990	579,367						760,000	07/29/2024
100114751		HILTON HEAD ISLAND	SC		07/07/2023	8.874	579,494						830,000	05/26/2023
100167147		LOS BANOS	CA		09/13/2024	8.375	579,521						660,500	03/05/2024
100169279		LONG BEACH	CA		09/27/2024	8.250	579,564		(36)				775,000	07/31/2024
100144199		LATHROP	CA		03/07/2024	6.500	579,583						742,000	12/11/2023
100080943		DRAPER	UT		04/01/2022	3.375	579,608		391				1,170,000	02/11/2022
100086213		KELLER	TX		10/07/2022	7.250	579,651						805,000	09/01/2022
100180114		FALLBROOK	CA		12/30/2024	7.000	579,678						890,000	11/13/2024
100170505		COVINA	CA		10/09/2024	7.625	579,678						685,000	09/04/2024
100174381		ROCKPORT	TX		10/31/2024	7.625	579,706						895,000	04/25/2024
100145530		UNITED KINGDOM	GBR		03/12/2024	3.640	579,732		25,267			(12,680)	624,957	04/20/2020
100067635		OAKLAND	CA		09/23/2021	3.499	579,734						1,300,000	07/29/2021
100150780		TRACY	CA		05/07/2024	6.875	579,734						975,000	03/25/2024
100152531		MC KINNEY	TX		05/17/2024	7.375	579,745						772,076	02/29/2024
100159521		INGLEWOOD	CA		07/15/2024	6.990	579,786						765,000	05/25/2024
100115557		APOLLO BEACH	FL		07/19/2023	7.624	579,791						715,000	06/09/2023
100176046		FULSHEAR	TX		12/20/2024	8.000	579,856		(7)				679,000	11/12/2024
100167787		LAKE HAVASU CITY	AZ		09/19/2024	7.374	579,903						756,000	08/29/2024
100142842		SUN VALLEY	CA		02/09/2024	7.875	579,914						722,000	11/27/2023
100162805		WAIANAE	HI		08/12/2024	7.625	579,970						720,000	06/17/2024
100156573		LAS VEGAS	NV		06/24/2024	7.625	579,984						725,000	05/06/2024
100121054		NETHERLANDS	NLD		08/28/2023	6.250	579,992					(38,137)	1,097,000	12/01/2023
100150273		VEGHEL	NLD		04/29/2024	5.600	579,992					(20,325)	815,000	06/30/2024
100157568		AMSTERDAM	NLD		06/28/2024	5.350	579,992					(19,656)	1,100,000	06/18/2024
100173646		ALMERE	NLD		10/29/2024	5.350	579,992					(25,537)	1,046,000	10/10/2024
100083354		ECHT/LIMBURG	NLD		05/27/2022	3.100	579,992					(38,137)	800,000	12/01/2023
100084312		DEN HAAG	NLD		06/30/2022	3.750	579,992					(38,147)	861,539	12/01/2023
100108513		KATWIJK	NLD		05/25/2023	6.450	579,992					(38,137)	870,000	12/01/2023
3500110241		MIAMI	FL		10/30/2024	8.005	580,000						6,150,000	09/11/2024
100134753		ORLANDO	FL		10/30/2023	7.875	580,021						748,000	09/29/2023
100088306		BUDA	TX		11/10/2022	8.750	580,026						715,000	09/21/2022
100120811		OLATHE	KS		08/25/2023	8.250	580,034						730,000	06/09/2023
3310061854		MONROE	NY		11/21/2023	8.491	580,043						3,400,000	09/06/2023
100174209		LOS ANGELES	CA		10/31/2024	7.875	580,081		95				714,500	07/01/2024
100156906		ASBURY PARK	NJ		06/27/2024	8.280	580,084						715,000	05/21/2024
100109581		SALINAS	CA		06/14/2023	7.875	580,106						895,000	05/05/2023
100182631		ELK RAPIDS	MI		12/12/2024	6.375	580,107		21				743,000	10/25/2024
100090903		LEHI	UT		01/31/2023	6.625	580,118						762,000	10/13/2022
100076340		WASHINGTON	DC		01/07/2022	3.125	580,187						1,040,000	10/01/2021
100180168		COOPER CITY	FL		11/25/2024	8.125	580,224		(33)				758,000	09/17/2024
100171330		CANTON	TX		10/16/2024	8.875	580,224						700,000	09/11/2024
100147860		LATHROP	CA		04/08/2024	7.000	580,361						730,000	01/17/2024
100126297		BRONX	NY		08/30/2023	8.990	580,393						775,000	08/03/2023
100092046		THE BRONX	NY		02/09/2023	8.030	580,406						900,000	01/11/2023
100088248		SOUTHAMPTON	NY		10/17/2022	7.000	580,429						928,000	09/21/2022
100142150		WINTER PARK	FL		02/29/2024	9.250	580,433						810,000	01/29/2024
100080431		HARBOR CITY	CA		03/10/2022	4.750	580,434						810,000	01/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151265		MIRAMAR BEACH	FL		05/10/2024	7.500	580,486						757,000	03/20/2024
100119752		MOUNT VERNON	NY		08/08/2023	7.990	580,565						775,000	06/29/2023
100133800		EDMOND	OK		10/20/2023	7.999	580,583						734,000	09/25/2023
100079303		SIMI VALLEY	CA		02/28/2022	4.125	580,586		(35)				770,000	01/24/2022
100166415		PORT ORCHARD	WA		10/31/2024	8.250	580,636						665,000	09/18/2024
100152854		LOS ANGELES	CA		05/22/2024	7.750	580,680						720,000	04/26/2024
100174206		PALM DESERT	CA		10/31/2024	7.375	580,681						772,500	06/07/2024
100101546		TEMECULA	CA		04/26/2023	6.500	580,715						755,000	02/16/2023
100074130		FAIRFIELD	CA		12/09/2021	3.375	580,784		23				1,100,000	11/10/2021
100169738		CONCORD	CA		09/30/2024	7.625	580,827						817,500	06/24/2024
100149504		SANTA ANA	CA		04/26/2024	8.000	580,917						715,000	02/02/2024
100089267		MERCED	CA		01/26/2023	9.750	580,934						785,000	10/26/2022
100090099		CERES	CA		01/13/2023	9.750	581,007						765,000	11/28/2022
100110792		ZIERIKZEE	NLD		06/28/2023	6.245	581,028						840,000	12/01/2023
100103351		GORREDIJK	NLD		04/28/2023	6.490	581,028						835,000	12/01/2023
100076839		MIAMI	FL		01/10/2022	3.575	581,042						869,000	12/10/2021
100171432		BIG BEAR LAKE	CA		10/16/2024	6.999	581,064						757,500	08/26/2024
100174713		MIAMI	FL		10/31/2024	7.875	581,092						720,000	03/14/2024
100156874		RAMSEY	NJ		06/27/2024	7.600	581,125						890,000	05/22/2024
100141024		GRANADA HILLS AREA LOS ANGELE	CA		02/20/2024	7.625	581,213						855,000	01/16/2024
324050642		PHOENIX	AZ		07/25/2024	9.395	581,250						1,550,000	04/05/2024
324050720		PHOENIX	AZ		07/25/2024	9.395	581,250						1,550,000	04/05/2024
100081420		INLET BEACH	FL		03/18/2022	4.000	581,290						740,000	01/04/2022
100181306		DUMONT	NJ		12/06/2024	7.999	581,297		(37)				700,000	11/22/2024
100156082		LAUDERDALE LAKES	FL		06/18/2024	8.875	581,395						750,000	04/19/2024
100180103		MIAMI	FL		12/30/2024	7.624	581,426						800,000	10/29/2024
100134787		HOMELAND	CA		10/30/2023	9.125	581,476						730,000	09/28/2023
100109273		OAKLAND	CA		07/21/2023	7.875	581,489						1,150,000	06/07/2023
100140256		GILBERT	AZ		01/18/2024	6.875	581,591						775,000	12/12/2023
100082588		EL DORADO HILLS	CA		04/14/2022	5.500	581,595						1,491,000	03/21/2022
100136294		CORNVILLE	AZ		11/20/2023	7.625	581,598						790,000	10/10/2023
100169491		HOLDEN BEACH	NC		09/30/2024	7.990	581,610		(68)				740,000	06/20/2024
100091553		CONCORD	CA		03/07/2023	8.875	581,627						900,000	01/05/2023
100074368		RESEDA	CA		11/19/2021	4.750	581,638						860,000	10/13/2021
100129447		MOORESVILLE	NC		09/29/2023	7.625	581,687						791,000	08/03/2023
100159954		MIAMI LAKES	FL		08/16/2024	8.125	581,710						715,000	05/15/2024
100081163		ANTIOCH	CA		03/18/2022	3.750	581,735						830,000	12/27/2021
100156357		MIAMI	FL		07/25/2024	7.625	581,744						752,000	06/21/2024
100076826		COLONIA	NJ		12/27/2021	5.025	581,822						755,000	12/09/2021
100117066		LIGHTHOUSE POINT	FL		07/20/2023	5.375	581,831						995,000	03/01/2024
100137851		(TUJUNGA AREA) LOS ANGELES	CA		12/08/2023	9.000	581,858						815,000	10/31/2023
100054015		LOS ANGELES	CA		03/23/2021	3.750	581,884						985,000	01/06/2021
100168725		MANSFIELD	TX		09/26/2024	8.250	581,949		422				700,000	08/08/2024
3310080937		CRESSKILL	NJ		10/03/2024	8.148	581,981						4,130,000	07/25/2024
100175796		SUFFERN	NY		11/12/2024	6.900	581,999		2				780,000	09/17/2024
100146639		PERRIS	CA		03/20/2024	10.375	582,001						620,000	02/09/2024
4010049947		SALEM	NJ		05/31/2023	8.115	582,008						816,000	11/01/2022
100118738		PARRISH	FL		07/25/2023	8.375	582,008						765,000	05/23/2023
100065756		SAN FRANCISCO	CA		07/28/2021	3.625	582,017						900,000	06/07/2021
100109789		SHORELINE	WA		08/04/2023	7.875	582,019						825,000	06/16/2023
100079871		SEATAC	WA		04/25/2022	5.375	582,037						740,000	01/06/2022
100146618		ISLIP TERRACE	NY		03/20/2024	7.874	582,039						830,000	02/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100057923		LONG BEACH	CA		06/30/2021	3.625	582,125						965,000	05/14/2021
100179938		CHERRY LOG	GA		11/25/2024	7.500	582,191						643,000	09/30/2024
100160502		ALISO VIEJO	CA		07/19/2024	8.999	582,225						665,000	06/20/2024
100156242		SAN FRANCISCO	CA		06/20/2024	8.375	582,229						775,000	04/30/2024
100116889		BRENTWOOD	CA		07/20/2023	6.500	582,291						975,000	03/01/2024
100102629		DAVIE	FL		06/22/2023	8.990	582,312						720,000	12/02/2022
100168001		COLFAX	CA		09/20/2024	7.999	582,317		(53)				700,000	08/21/2024
100175054		LOS ANGELES	CA		11/05/2024	8.750	582,320						620,000	10/15/2024
100065287		LOS ANGELES	CA		07/28/2021	3.990	582,371						870,000	06/14/2021
100065288		LOS ANGELES	CA		07/28/2021	3.990	582,371						870,000	06/14/2021
100065404		LOS ANGELES	CA		07/28/2021	3.990	582,371						870,000	06/14/2021
100148159		OCEANSIDE	CA		05/15/2024	7.750	582,388						717,000	04/08/2024
100101947		UPLAND	CA		04/14/2023	8.999	582,448						705,000	02/09/2023
100185584		MIAMI	FL		12/20/2024	9.500	582,457		(14)				712,000	10/18/2024
100107892		SEATTLE	WA		06/29/2023	7.125	582,493						890,000	05/26/2023
100175093		RIALTO	CA		11/05/2024	8.625	582,507		(39)				670,000	10/08/2024
100110722		GEORGETOWN	TX		08/11/2023	8.500	582,513						630,000	06/27/2023
100186370		SCOTTSDALE	AZ		12/30/2024	7.125	582,555		(1)				760,000	11/16/2024
100171718		TEMECULA	CA		10/17/2024	7.625	582,565						730,000	09/04/2024
100102992		WASHINGTON	DC		06/22/2023	7.750	582,567						2,000,000	01/27/2023
100090737		LOS ANGELES	CA		01/09/2023	7.750	582,582						840,000	10/05/2022
100134389		PHOENIX	AZ		10/27/2023	9.875	582,617						789,000	07/31/2023
100151813		ATLANTA	GA		05/10/2024	9.999	582,641						752,000	04/24/2024
100143339		INDIANAPOLIS	IN		02/16/2024	8.375	582,642						1,075,000	01/12/2024
100144489		PETALUMA	CA		04/26/2024	8.000	582,672						800,000	03/12/2024
100144813		UNITED KINGDOM	GBR		03/12/2024	3.640	582,687		26,280			(12,798)	592,972	01/29/2020
100179914		LAKE ZURICH	IL		11/25/2024	7.625	582,692		(17)				675,000	09/30/2024
3340070803		WESTBURY	NY		05/23/2024	9.242	582,705						3,000,000	02/06/2024
100087444		STATEN ISLAND	NY		10/25/2022	5.625	582,743						800,000	05/13/2022
100108132		LAKEWOOD	CA		05/24/2023	8.999	582,757						780,000	04/27/2023
100143787		HOMESTEAD	FL		02/28/2024	8.875	582,762						666,000	01/31/2024
100141341		CLERMONT	FL		01/30/2024	8.375	582,764						766,000	11/30/2023
100017552		SLEEPY HOLLOW	NY		04/26/2018	6.500	582,792						997,500	12/31/2017
100172286		LAGO VISTA	TX		10/21/2024	6.625	582,846						803,000	09/05/2024
100137071		SEGUIN	TX		11/28/2023	8.125	582,878						805,000	10/11/2023
100091603		GARDEN GROVE	CA		03/07/2023	9.250	582,896		(121)				1,015,000	01/12/2023
100071553		NORTHRIDGE	CA		10/14/2021	4.000	583,114						790,000	05/01/2021
100088843		MENIFEE	CA		11/15/2022	6.875	583,139						760,000	10/17/2022
100076563		GILROY	CA		12/30/2021	5.250	583,148						790,000	12/14/2021
100171684		POTOMAC	MD		10/16/2024	7.490	583,155						760,000	08/28/2024
100170118		SEATTLE	WA		10/08/2024	7.124	583,178						775,000	08/28/2024
100158568		LA PUENTE	CA		07/10/2024	7.750	583,198						900,000	05/31/2024
100158010		NAPLES	FL		07/09/2024	7.990	583,205						830,000	04/08/2024
100101577		NASHVILLE	TN		04/26/2023	7.125	583,239						752,000	02/14/2023
100143504		LONG BEACH	CA		02/21/2024	7.500	583,302						730,000	01/16/2024
100091711		SUGAR LAND	TX		03/24/2023	7.875	583,365						725,000	02/27/2023
100163994		RIVERSIDE	CA		08/21/2024	8.125	583,389						710,000	07/08/2024
100186685		LODI	CA		12/31/2024	7.375	583,398		117				720,070	10/24/2024
100175207		ORANGE BEACH	AL		11/05/2024	6.625	583,399						773,000	08/23/2024
100151483		AUSTIN	TX		05/10/2024	8.125	583,406						725,000	02/29/2024
100110251		RAMONA	CA		06/30/2023	6.625	583,406						795,000	04/25/2023
3340075141		CHARLOTTE	NC		05/17/2024	9.378	583,420						4,400,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180478		SAN DIEGO	CA		11/26/2024	7.375	583,469		(13)				760,000	10/23/2024
100087738		MAUNALOA	HI		11/17/2022	7.750	583,481						848,000	10/17/2022
100185001		EL CAJON	CA		12/19/2024	7.375	583,501		(13)				715,000	10/19/2024
100166069		SEVIERVILLE	TN		09/09/2024	6.375	583,519						689,000	07/18/2024
100164053		NORTH BALDWIN	NY		08/21/2024	8.375	583,652						755,000	06/17/2024
100164038		CARMEL	NY		08/21/2024	7.750	583,739						775,000	06/14/2024
100092024		NORTH CASTLE	NY		02/09/2023	7.950	583,763						890,000	01/09/2023
100082169		REDONDO BEACH	CA		04/14/2022	4.125	583,798		69				770,000	03/04/2022
100086191		GLENVIEW	IL		10/07/2022	7.625	583,803						800,000	09/02/2022
100143932		LINCOLN	CA		02/29/2024	10.250	583,815		(297)				703,000	12/07/2023
100120494		RESEDA	CA		08/18/2023	11.250	583,866						700,000	07/24/2023
100162911		RESEDA	CA		08/12/2024	7.625	583,871						775,000	06/06/2024
100157617		MONTCLAIR	CA		06/28/2024	8.500	583,888						725,000	05/06/2024
100182369		MIAMI	FL		12/12/2024	6.875	583,946		(5)				725,000	10/31/2024
100138789		ESTERO	FL		12/21/2023	8.125	583,953						770,000	10/30/2023
100172552		LATHROP	CA		10/23/2024	6.625	583,982						830,500	08/28/2024
100178225		NEWARK	CA		11/19/2024	6.375	584,064		(10)				2,200,000	10/24/2024
100155013		TAHOE VISTA	CA		07/19/2024	8.250	584,071						770,000	10/28/2023
100087197		SAN BERNARDINO	CA		10/25/2022	5.875	584,080						781,500	05/13/2022
100116985		NEWARK	NJ		07/20/2023	4.875	584,086						1,090,000	03/01/2024
100101127		SADDLE BROOK	NJ		04/28/2023	7.250	584,111						800,000	05/31/2022
100186418		LOS ANGELES	CA		12/30/2024	7.125	584,115		(1)				765,000	10/26/2024
100079829		DRAPER	UT		04/08/2022	4.500	584,122						1,017,000	01/11/2022
100185688		ROTTERDAM	NLD		12/20/2024	5.200	584,135					(4,002)	850,000	11/29/2024
100103328		VAN NUYS AREA LOS ANGELES	CA		04/28/2023	8.999	584,171		(44)				760,000	03/21/2023
100186569		ANAHEIM	CA		12/30/2024	4.990	584,217		5				900,000	10/15/2024
100152889		SANTA ANA	CA		05/22/2024	7.999	584,261						725,000	04/24/2024
100156024		POMONA	CA		06/18/2024	7.875	584,431						715,000	04/24/2024
100081199		BOSTON	MA		03/18/2022	3.625	584,433						855,000	11/29/2021
100141925		LAS VEGAS	NV		03/27/2024	8.875	584,434						758,000	02/08/2024
100169078		JACKSON	NJ		09/27/2024	7.500	584,502						785,000	07/15/2024
100128414		PEARLAND	TX		09/15/2023	7.750	584,524						740,000	08/08/2023
100179470		JULIAN	CA		11/21/2024	6.125	584,528		23				825,000	09/24/2024
100148674		RHINEBECK	NY		04/16/2024	7.374	584,540						725,000	03/15/2024
100120329		CORONA	CA		08/18/2023	7.000	584,546						890,000	06/23/2023
100080795		AMERICAN FORK	UT		03/15/2022	6.687	584,547						729,000	03/01/2022
100138730		MIAMI	FL		02/02/2024	8.500	584,569						950,000	01/08/2024
100142810		HUTTO	TX		02/08/2024	7.500	584,576						780,000	12/29/2023
100166316		TRUMBULL	CT		10/23/2024	8.000	584,576						760,000	09/06/2024
100170277		HURRICANE	UT		10/08/2024	7.500	584,611						664,000	08/06/2024
100153256		PEORIA	AZ		05/30/2024	7.625	584,616						770,000	04/11/2024
100149439		MARYSVILLE	WA		04/24/2024	6.875	584,642						780,000	03/05/2024
100000615		BROOKLYN	NY		09/27/2016	6.000	584,645						420,000	08/25/2016
100157961		WOODLAND	CA		07/09/2024	6.625	584,646						720,000	04/20/2024
100110662		FORT COLLINS	CO		06/30/2023	6.499	584,661						851,000	05/15/2023
100073534		VAN NUYS	CA		10/26/2021	3.375	584,675						950,000	09/16/2021
100136267		CRESTED BUTTE	CO		11/20/2023	7.375	584,677						799,000	09/27/2023
100102896		DUCK KEY	FL		06/22/2023	8.240	584,755						717,000	09/30/2022
100078407		FONTANA	CA		02/10/2022	3.500	584,773						770,000	01/28/2022
100120303		ASHLAND	MA		08/18/2023	8.250	584,780						900,000	07/03/2023
100129634		SAN LEANDRO	CA		09/29/2023	7.250	584,819						795,000	08/01/2023
100081639		SAN TAN VALLEY	AZ		03/30/2022	4.962	584,839						977,000	03/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100159849		WELLINGTON	FL		08/16/2024	7.990	584,849						754,000	03/05/2024
100173239		BETHEL SPRINGS	TN		10/30/2024	7.490	584,874						718,000	08/26/2024
100170151		SEVIERVILLE	TN		10/08/2024	7.124	585,010						680,000	08/28/2024
100118680		WRENTHAM	MA		07/25/2023	8.000	585,015						720,000	05/26/2023
100162832		TRACY	CA		08/12/2024	7.625	585,020						780,000	06/18/2024
100076243		AUSTIN	TX		01/07/2022	4.000	585,048						875,000	11/09/2021
100117546		PASADENA	CA		07/20/2023	6.625	585,102						1,000,000	03/01/2024
100089586		TAMPA	FL		01/30/2023	10.000	585,131						725,000	12/07/2022
100109662		VACAVILLE	CA		06/14/2023	7.375	585,132						865,000	05/16/2023
100167539		CUMMING	GA		10/31/2024	8.125	585,174						625,000	09/13/2024
100120986		FRISCO	TX		08/30/2023	5.875	585,196						1,280,000	06/30/2023
100134074		INDIANAPOLIS	IN		10/27/2023	9.375	585,246						825,000	07/31/2023
100120067		SEVIERVILLE	TN		08/11/2023	7.375	585,321						780,000	06/06/2023
100144418		FRAMINGHAM	MA		03/07/2024	7.875	585,349						775,000	01/11/2024
403048727		TOLEDO	OH		11/04/2024	6.480	585,362						786,000	04/04/2024
100169314		MANHASSET	NY		09/27/2024	7.500	585,369						870,000	08/02/2024
100157631		GARDEN CITY	NY		06/28/2024	8.250	585,401						820,000	05/22/2024
100086931		ACCOKEEK	MD		10/24/2022	7.750	585,424						775,000	09/01/2022
100166337		KISSIMMEE	FL		10/24/2024	7.875	585,467						670,000	08/29/2024
100173304		DENVER	CO		10/30/2024	7.375	585,469						840,000	09/13/2024
100156558		MARIETTA	GA		06/24/2024	7.375	585,517						775,000	05/01/2024
100152206		VIENNA	VA		05/17/2024	6.990	585,591						860,000	04/02/2024
3410000647		MILLBURN	NJ		12/23/2024	8.586	585,607						5,700,000	11/20/2024
100088991		PLANTATION	FL		11/15/2022	9.000	585,619						765,000	10/24/2022
100179777		BOCA RATON	FL		11/21/2024	6.990	585,632		(40)				921,000	08/29/2024
100117180		MIAMI	FL		07/20/2023	9.125	585,637						700,000	03/01/2024
100166335		LOS ANGELES	CA		10/24/2024	7.000	585,648						870,000	09/04/2024
100030767		BROOKLYN	NY		04/09/2019	3.500	585,658		8,659				1,045,998	07/31/2018
100087653		GRONINGEN	NLD		09/27/2022	4.400	585,689					(38,511)	870,000	12/01/2023
100155951		BONITA SPRINGS	FL		06/17/2024	7.625	585,699						770,000	04/25/2024
100080751		RIVERBANK	CA		03/10/2022	5.438	585,706						750,000	02/23/2022
100108237		HENDERSON	NV		05/24/2023	8.375	585,764						645,000	04/04/2023
100055442		NEW ROCHELLE	NY		03/23/2021	3.442	585,778						580,000	12/31/2020
100139578		SOUTH MIAMI	FL		12/28/2023	7.875	585,800						740,000	10/19/2023
100091217		SAN FRANCISCO	CA		01/31/2023	7.625	585,801						1,645,000	12/06/2022
100182339		CLERMONT	FL		12/12/2024	7.125	585,801		(4)				730,000	10/18/2024
100091278		SAN ANTONIO	TX		01/31/2023	8.625	585,834						770,000	12/29/2022
100172627		DETROIT	MI		10/24/2024	7.875	585,857						780,000	09/10/2024
100145195		UNITED KINGDOM	GBR		03/12/2024	3.390	585,857		27,449			(12,786)	744,973	02/17/2020
100087259		PARK CITY	UT		10/25/2022	5.125	585,864		(562)				875,000	03/12/2022
100172696		LOS ANGELES	CA		11/21/2024	6.500	585,870		19				1,000,000	10/22/2024
100102623		MURRIETA	CA		06/22/2023	8.990	585,880						801,000	11/08/2022
100065849		PHOENIX	AZ		07/23/2021	4.125	585,911						950,000	07/12/2021
100136050		WHITTIER	CA		11/16/2023	7.875	585,923						900,000	10/05/2023
100166973		RIVERSIDE	CA		09/13/2024	6.875	586,005						825,000	07/17/2024
100173503		LAKE ELSINORE	CA		10/29/2024	7.750	586,008						705,000	09/12/2024
100087383		GOODYEAR	AZ		10/25/2022	5.625	586,058						815,000	03/14/2022
3340071241		WOODMERE	NY		03/07/2024	9.306	586,080						2,500,000	02/12/2024
100175315		NEW MEADOWS	ID		11/05/2024	6.875	586,088						773,000	09/10/2024
100128837		MISSION VIEJO	CA		09/21/2023	7.625	586,104						825,000	08/02/2023
100131589		OGDEN	UT		10/06/2023	7.625	586,114						785,000	08/23/2023
100156714		MIDDLE RIVER	MD		06/26/2024	7.999	586,121						725,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100103260		FORT LAUDERDALE	FL		04/27/2023	7.500	586,182						785,000	03/31/2023
100089284		FORT WORTH	TX		01/26/2023	9.375	586,276						795,000	10/28/2022
100129775		CORONA	CA		09/27/2023	7.875	586,301						1,070,000	08/26/2023
100135278		MANAHAWKIN	NJ		11/08/2023	7.875	586,303						785,000	09/08/2023
100101933		LAGUNA HILLS	CA		04/14/2023	7.375	586,325						993,000	02/21/2023
3310073519		MONROE	NY		04/30/2024	8.491	586,335						3,560,000	03/21/2024
100170392		GARDENA	CA		10/09/2024	6.875	586,341						900,000	09/11/2024
100140143		APOLLO BEACH	FL		01/09/2024	8.125	586,359						768,000	11/09/2023
100147748		LAKEWOOD	NJ		04/08/2024	6.124	586,371						800,000	02/27/2024
100185469		LOS ANGELES	CA		12/20/2024	6.625	586,398		7				830,000	11/06/2024
100129532		HONOLULU	HI		09/29/2023	7.625	586,429						780,000	07/31/2023
100121002		BIG BEAR CITY	CA		08/30/2023	7.250	586,442						800,000	07/07/2023
100068589		DEN HAAG	NLD		08/30/2021	7.965	586,465					(38,573)	755,000	12/01/2023
100044174		SOUTH OZONE PARK	NY		08/19/2020	5.125	586,487						726,750	01/11/2020
100151963		MIAMI BEACH	FL		06/14/2024	7.625	586,581						730,000	04/26/2024
100186207		BRONX	NY		12/27/2024	7.999	586,594		(6)				705,000	11/26/2024
3340076887		BERKELEY HEIGHTS	NJ		06/14/2024	9.350	586,605						2,900,000	05/14/2024
100140455		WORCESTER	MA		01/18/2024	8.625	586,623						815,000	12/04/2023
100185898		RIVERSIDE	CA		12/26/2024	6.499	586,647		8				862,000	11/22/2024
100178419		TWIN FALLS	ID		11/21/2024	8.250	586,662		(51)				750,000	09/25/2024
100082843		KEY WEST	FL		05/17/2022	6.250	586,666						659,000	04/05/2022
100133447		ONTARIO	CA		10/19/2023	7.375	586,712						805,000	07/19/2023
100157950		VENTNOR CITY	NJ		07/09/2024	7.750	586,730						650,000	05/06/2024
100129963		FARMINGDALE	NY		09/27/2023	8.950	586,738						760,000	08/11/2023
3410000414		LIVINGSTON	NJ		09/24/2024	9.116	586,761						6,000,000	03/18/2024
100129509		ALISO VIEJO	CA		09/29/2023	7.490	586,809						815,000	07/14/2023
100088328		VERO BEACH	FL		01/06/2023	7.875	586,837						783,000	10/27/2022
100153158		PHOENIX	AZ		05/28/2024	4.000	586,844						975,000	03/12/2022
100119329		LAKEWOOD	NJ		07/31/2023	6.990	586,877						800,000	04/28/2023
100162703		BOULDER	CO		08/12/2024	7.000	586,959						787,000	06/03/2024
100140479		GARDEN GROVE	CA		01/19/2024	7.750	586,995						960,000	12/04/2023
100152831		MORENO VALLEY	CA		05/22/2024	7.999	586,995						700,000	04/24/2024
100149499		SEATTLE	WA		04/24/2024	7.375	587,071						765,000	03/11/2024
100079367		YORBA LINDA	CA		03/17/2022	4.875	587,072						1,000,000	02/22/2022
100150900		FONTANA	CA		05/08/2024	7.375	587,096						900,000	02/29/2024
100144001		CORONA	CA		02/29/2024	7.625	587,100						730,000	02/02/2024
100135641		HOLLISTER	CA		11/09/2023	8.750	587,119						770,000	09/28/2023
100143529		NEWARK	NJ		02/21/2024	7.800	587,124						770,000	01/22/2024
100080468		WILLIAMS	AZ		03/10/2022	5.562	587,185						679,000	02/18/2022
100109620		FOUNTAIN VALLEY	CA		06/14/2023	8.875	587,296		(134)				815,000	05/10/2023
3410000493		JERSEY CITY	NJ		09/24/2024	9.216	587,299						8,136,000	06/14/2024
100176931		LOS ANGELES	CA		11/15/2024	8.750	587,325		(93)				900,000	08/28/2024
100060088		WOODLAND HILLS	CA		06/25/2021	3.875	587,325						831,000	04/08/2021
100108352		PLAINFIELD	NJ		05/25/2023	7.722	587,379						700,000	05/01/2023
100169921		TARZANA	CA		11/08/2024	6.750	587,450		(33)				890,000	09/13/2024
100169206		NEWARK	NJ		09/27/2024	7.480	587,474						814,000	09/06/2024
100169881		MIAMI	FL		11/08/2024	8.250	587,540						700,000	09/30/2024
100135066		AIEA	HI		11/01/2023	7.500	587,547						857,000	09/08/2023
100076424		BOCA RATON	FL		12/23/2021	4.625	587,548						750,000	11/05/2021
100054506		STAMFORD	CT		03/23/2021	4.375	587,549						599,000	01/03/2021
100136535		VAN ALSTYNE	TX		11/20/2023	7.500	587,549						815,000	10/05/2023
100185912		OCEAN CITY	MD		12/26/2024	8.875	587,549		(6)				725,000	12/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179427		TACOMA	WA		12/27/2024	7.500	587,567		(2)				890,000	11/27/2024
100103022		BROOKLYN	NY		06/22/2023	9.000	587,647		2,306				985,000	03/17/2023
100139803		UNITED KINGDOM	GBR		12/18/2023	7.690	587,677					(10,246)	668,000	09/08/2021
100120003		SHORELINE	WA		08/11/2023	6.875	587,720						815,000	06/22/2023
100140609		MOUNT VERNON	WA		01/19/2024	7.990	587,747						775,000	11/08/2023
100082786		ROTTERDAM	NLD		04/27/2022	3.500	587,760					(38,647)	865,000	12/01/2023
100150476		IRVINE	CA		05/03/2024	7.500	587,783						795,000	11/15/2023
100139312		HOLLISTER	CA		12/28/2023	7.875	587,848						855,000	11/29/2023
100079440		FONTANA	CA		03/17/2022	4.875	587,858						750,000	02/18/2022
100156516		SAN DIEGO	CA		06/24/2024	7.625	587,893						740,000	04/23/2024
100145586		UNITED KINGDOM	GBR		03/12/2024	3.440	587,980					(12,914)	600,020	03/27/2020
100135063		CRYSTAL BEACH	TX		11/01/2023	7.625	588,280						750,000	08/29/2023
100116113		TEMECULA	CA		07/20/2023	5.500	588,449						1,460,000	03/01/2024
100100641		WEST COVINA	CA		03/28/2023	8.000	588,454						730,000	02/25/2023
100176133		LAVEEN	AZ		12/20/2024	8.625	588,467		(13)				630,000	11/22/2024
100127629		CLIFTON	NJ		09/08/2023	7.375	588,478						865,000	07/25/2023
100153851		WASHINGTON	DC		06/05/2024	7.750	588,481						800,000	05/10/2024
100108096		LA MIRADA	CA		05/24/2023	8.875	588,526						725,000	04/06/2023
100156362		AUSTIN	TX		07/25/2024	7.500	588,537						1,400,000	06/28/2024
100172645		SANTA MARIA	CA		10/24/2024	9.500	588,544		(18)				730,000	10/04/2024
100151650		JACKSON	NJ		05/10/2024	7.375	588,647						775,000	04/02/2024
100087257		VISTA	CA		10/25/2022	5.500	588,681						1,050,000	05/05/2022
100081383		LITTLETON	NC		03/18/2022	3.875	588,762						1,066,500	01/24/2022
100186512		PHOENIX	AZ		12/30/2024	7.625	588,783						643,000	11/08/2024
100109241		GULF SHORES	AL		07/21/2023	7.500	588,857						749,900	06/02/2023
100109579		MIAMI	FL		06/14/2023	8.375	588,873						900,000	05/16/2023
100128006		MARLBOROUGH	MA		09/08/2023	6.750	588,879						790,000	09/09/2022
100119185		BROKEN BOW	OK		07/31/2023	7.500	588,889						825,000	05/23/2023
100148893		ALPHARETTA	GA		04/17/2024	7.250	588,918						840,000	10/30/2023
100182087		MARYSVILLE	WA		12/12/2024	6.375	588,976		24				813,000	10/25/2024
100120455		EL DORADO HILLS	CA		08/18/2023	7.875	588,985						780,000	07/28/2023
100158421		WILDOMAR	CA		07/10/2024	8.875	588,999						750,000	03/25/2024
100082996		ANDERSON IS	WA		05/05/2022	5.625	589,007						900,000	03/22/2022
100161554		CHICAGO	IL		07/30/2024	7.990	589,013						770,000	06/11/2024
100118110		WESTMINSTER	MD		07/20/2023	8.375	589,023						785,000	03/01/2024
100173495		NORTHBOROUGH	MA		10/29/2024	7.875	589,024						950,000	09/06/2024
100142280		ORLANDO	FL		03/15/2024	11.625	589,183						700,000	02/02/2024
100155002		VALLEY VILLAGE	CA		07/19/2024	6.750	589,244						910,000	01/26/2024
100128908		MELVILLE	NY		09/21/2023	7.875	589,348						760,000	07/20/2023
100118978		MARATHON	FL		07/27/2023	7.875	589,353						738,000	07/03/2023
100180456		SEATTLE	WA		11/26/2024	7.750	589,356		(17)				765,000	09/04/2024
100076540		HUNTINGTON BEACH	CA		01/04/2022	3.750	589,370						1,225,000	12/08/2021
100119294		MISSION VIEJO	CA		07/31/2023	6.625	589,376						900,000	05/22/2023
100186772		CULPEPER	VA		12/31/2024	7.750	589,420		121				737,000	07/01/2024
100091597		SAN DIEGO	CA		03/07/2023	8.125	589,426						935,000	01/12/2023
100175230		ROWLETT	TX		11/05/2024	6.375	589,455						855,000	08/22/2024
100171448		TWIN LAKES	CO		10/16/2024	7.624	589,459						715,000	08/29/2024
100175251		HURRICANE	UT		11/05/2024	6.875	589,467						785,000	08/14/2024
100172366		NAPLES	FL		10/23/2024	7.124	589,470						798,000	08/06/2024
100100388		BROOKLYN	NY		04/27/2023	5.250	589,481						1,080,000	02/11/2022
100134266		ATLANTA	GA		10/27/2023	8.625	589,497						756,000	08/22/2023
100148937		GRANBURY	TX		04/17/2024	7.750	589,570						800,000	10/13/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165429		OCEANSIDE	CA		08/29/2024	6.875	589,600						850,000	06/20/2024
100155186		MYRTLE BEACH	SC		07/19/2024	10.875	589,621						750,000	01/29/2024
100103376		COLORADO SPRINGS	CO		06/16/2023	9.500	589,643						650,000	05/01/2023
100184982		YUBA CITY	CA		12/19/2024	8.250	589,673		(16)				631,000	10/22/2024
100159825		VALENCIA AREA	CA		07/17/2024	7.375	589,680						880,000	04/22/2024
100164575		ASHBURN	VA		08/21/2024	7.125	589,687						790,000	06/21/2024
100132014		PORTLAND	OR		10/13/2023	7.499	589,800						800,000	08/31/2023
100127076		FORT LAUDERDALE	FL		08/30/2023	3.000	589,808						1,000,000	05/14/2022
100135831		MILLSBORO	DE		11/10/2023	7.125	589,912						1,100,000	10/16/2023
100180084		SUN VALLEY	CA		12/30/2024	7.625	589,922		(2)				750,000	10/11/2024
100139208		LEMON GROVE	CA		12/28/2023	8.750	589,999						780,000	11/15/2023
100103698		KAILUA KONA	HI		05/08/2023	6.875	590,021						830,000	03/31/2023
100110222		BROKEN BOW	OK		06/30/2023	7.625	590,027						760,000	05/26/2023
100168723		RALEIGH	NC		09/26/2024	7.625	590,040						760,000	08/09/2024
100158369		UNITED KINGDOM	GBR		07/09/2024	3.540	590,149		12,558			(12,777)	1,075,000	08/16/2022
100119679		BRIDGEPORT	CT		08/08/2023	8.418	590,156						850,000	07/13/2023
100169375		BIG BEAR LAKE	CA		09/27/2024	6.875	590,159						859,000	08/23/2024
100158370		UNITED KINGDOM	GBR		07/09/2024	3.540	590,161		12,557			(12,777)	1,110,000	08/16/2022
100130231		SAN DIEGO	CA		11/15/2023	8.250	590,182						700,000	09/29/2023
100162701		ANCHORAGE	AK		08/12/2024	7.125	590,216						790,000	06/05/2024
100168546		NATIONAL CITY	CA		09/25/2024	6.624	590,222						735,000	08/13/2024
100126327		BAYONNE	NJ		08/30/2023	7.850	590,228						725,000	07/18/2023
100137805		SOUTH PORTLAND	ME		12/08/2023	8.125	590,266						790,000	10/23/2023
100169200		WESTBURY	NY		09/27/2024	6.750	590,268						840,000	08/21/2024
100149075		NAPLES	FL		04/19/2024	9.000	590,288						950,000	03/08/2024
100133173		WESTMINSTER	CA		11/29/2023	7.750	590,320						1,260,000	10/11/2023
100138075		ESTERO	FL		12/13/2023	8.125	590,351						870,000	11/22/2023
100142458		SUGAR LAND	TX		03/08/2024	9.625	590,370						640,000	02/06/2024
100175926		LONG BEACH	CA		11/14/2024	7.375	590,390		(65)				775,000	09/13/2024
3340072204		BROOKLYN	NY		04/05/2024	8.851	590,436						2,130,000	03/14/2024
100132736		KINGSTON	NY		11/03/2023	8.000	590,452						830,000	07/28/2023
100147221		THE BRONX	NY		03/28/2024	9.040	590,471						760,000	02/09/2024
100110513		WASILLA	AK		06/30/2023	7.500	590,516						800,000	04/27/2023
100182346		KNOXVILLE	TN		12/12/2024	6.490	590,533		17				783,000	10/29/2024
100178429		LAKELAND	FL		11/21/2024	7.000	590,542		(25)				740,000	09/11/2024
100178498		EAST MEADOW	NY		11/21/2024	7.499	590,560		(65)				750,000	10/09/2024
100127565		LEANDER	TX		09/08/2023	7.625	590,561						780,000	07/12/2023
100080905		SCOTTSDALE	AZ		03/10/2022	3.875	590,598		29				765,000	01/31/2022
100158705		CAPE CORAL	FL		07/10/2024	7.375	590,604						788,000	05/08/2024
3340074065		WESTBURY	NY		04/19/2024	9.148	590,661						2,984,000	03/13/2024
100173000		MIAMI	FL		10/25/2024	6.999	590,665		(55)				724,000	10/03/2024
100129803		ANTIOCH	CA		09/27/2023	7.999	590,702						824,000	08/24/2023
4010056606		BRICK TOWNSHIP	NJ		08/24/2023	8.040	590,746						773,000	06/21/2023
100137961		LONG BEACH	CA		12/13/2023	7.625	590,808						820,000	09/20/2023
100148076		CORONA	CA		04/10/2024	7.625	590,831						781,000	02/20/2024
100133829		GROVELAND	MA		10/20/2023	7.999	590,858						820,000	09/29/2023
100147657		WILMINGTON	CA		04/04/2024	7.999	590,862		(85)				770,000	02/29/2024
100143588		SUFFERN	NY		02/21/2024	7.990	590,952						725,000	01/16/2024
100078747		PALM DESERT	CA		02/25/2022	4.375	590,985		(214)				1,000,000	12/17/2021
100160935		IMPERIAL BEACH	CA		07/24/2024	7.624	590,992						765,000	06/20/2024
100113893		AVENTURA	FL		06/29/2023	9.375	591,013						1,760,000	05/16/2022
4010080514		CLEVELAND	OH		08/27/2024	8.358	591,021						812,000	04/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100133828		SOUTH GATE	CA		10/20/2023	8.375	591,049						724,000	09/26/2023
100180333		IDAHO SPRINGS	CO		11/25/2024	7.125	591,060						710,000	09/19/2024
100115416		FAYETTEVILLE	GA		07/17/2023	9.499	591,074						690,000	06/08/2023
100165316		LAS VEGAS	NV		08/29/2024	7.125	591,092						725,000	08/01/2024
100149785		LOS ANGELES (WILMINGTON AREA)	CA		04/26/2024	8.000	591,102						795,000	03/18/2024
100182652		ELLENSBURG	WA		12/12/2024	6.625	591,103		2				792,000	10/17/2024
100155065		TRUCKEE	CA		07/19/2024	7.875	591,113						720,000	11/14/2023
100130046		LANHAM	MD		09/27/2023	7.565	591,170						1,000,000	08/09/2023
100160859		VIRGINIA BEACH	VA		07/24/2024	7.625	591,187						769,000	05/24/2024
100182194		CASTLE HILLS	TX		12/12/2024	7.490	591,386		(14)				650,000	10/07/2024
100162892		MIAMI	FL		08/12/2024	7.625	591,389						740,000	06/20/2024
100162475		COACHELLA	CA		08/07/2024	8.000	591,412						755,000	05/10/2024
100086907		ALPHARETTA	GA		09/21/2022	7.250	591,421						910,000	04/18/2022
100091074		MARSTONS MILLS	MA		01/31/2023	9.499	591,426						750,000	12/21/2022
100134775		WILTON	CA		10/30/2023	7.375	591,452						860,000	09/27/2023
100186703		CORONA	CA		12/31/2024	9.250	591,511		145				642,000	04/20/2024
100091264		LOS ANGELES	CA		01/31/2023	7.999	591,513		(26)				915,000	12/21/2022
100100438		FLUSHING	NY		04/27/2023	6.250	591,566						830,000	04/11/2022
100014774		MIAMI	FL		10/30/2017	3.500	591,583						1,064,000	07/30/2017
100172264		SANTA PAULA	CA		10/21/2024	7.125	591,605						779,000	09/04/2024
100172361		ROUND ROCK	TX		10/23/2024	7.490	591,698						730,000	09/05/2024
100099633		NORTH HOLLYWOOD	CA		04/06/2023	7.750	591,712						750,000	03/01/2023
100173156		MARYSVILLE	WA		10/30/2024	6.624	591,743						730,000	09/26/2024
100167543		HAVERHILL	MA		10/31/2024	8.625	591,819						716,000	08/30/2024
100163348		UPLAND	CA		08/13/2024	7.125	591,850						775,000	07/08/2024
100151624		JERSEY CITY	NJ		05/10/2024	7.625	591,939						800,000	03/28/2024
100174024		CINCINNATI	OH		10/31/2024	7.750	591,942						740,000	07/03/2024
100117778		BELLEVUE	WA		07/20/2023	8.375	591,983						820,000	03/01/2024
100158871		FRANKFORD	DE		07/12/2024	8.125	592,002						862,000	05/09/2024
100181535		TIGARD	OR		12/06/2024	8.250	592,018		(12)				730,000	11/21/2024
3340065851		HAMPTON BAYS	NY		04/05/2024	9.121	592,041						2,432,000	11/17/2023
100128135		APACHE JUNCTION	AZ		09/11/2023	8.875	592,068						740,000	07/25/2023
100140267		SEDONA	AZ		01/18/2024	7.990	592,165						850,000	11/16/2023
100076468		LAKE ELSINORE	CA		12/21/2021	4.125	592,181		(203)				820,000	11/22/2021
100145122		UNITED KINGDOM	GBR		03/12/2024	3.350	592,231					(13,008)	700,028	02/28/2020
100182454		SALT LAKE CITY	UT		12/12/2024	6.875	592,231		(7)				790,000	10/22/2024
100169064		ESTERO	FL		09/27/2024	7.990	592,243						825,000	08/15/2024
100138748		SCOTTSDALE	AZ		02/02/2024	8.750	592,273		(23)				790,000	12/15/2023
100081670		DOWNEY	CA		03/21/2022	3.750	592,285						775,000	01/19/2022
100116078		VAN NUYS AREA LOS ANGELES	CA		07/20/2023	5.375	592,295						875,000	03/01/2024
100175235		LITTLETON	CO		11/05/2024	6.875	592,315						820,000	09/10/2024
100182565		SANTA ANA	CA		12/12/2024	6.124	592,340		18				900,000	11/06/2024
100148554		LAKEWOOD	NJ		04/12/2024	7.625	592,344						800,000	02/15/2024
100147367		SANTA PAULA	CA		05/08/2024	7.750	592,362		(85)				889,000	03/28/2024
100185048		SANTEE	CA		12/20/2024	6.875	592,379		(2)				840,000	10/14/2024
3340085146		SYOSSET	NY		12/19/2024	9.093	592,416						2,140,000	09/05/2024
100180311		SAN JOSE	CA		11/25/2024	6.500	592,417						800,000	09/25/2024
100080904		BRADENTON	FL		03/10/2022	5.250	592,476		515				735,000	02/07/2022
100137482		SCOTTSDALE	AZ		01/11/2024	9.500	592,517		(33)				770,000	12/01/2023
100110082		WESTBURY	NY		06/23/2023	7.750	592,524		16,779				800,000	05/19/2023
100172572		NASHVILLE	TN		10/23/2024	7.624	592,557						729,000	09/11/2024
100176732		HENDERSON	NV		11/15/2024	6.375	592,574		15				750,000	03/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120446		LOS ANGELES	CA		08/18/2023	7.499	592,575						840,000	07/18/2023
100151089		EDMONDS	WA		05/08/2024	6.625	592,590						915,000	03/12/2024
100156946		UNITED KINGDOM	GBR		06/27/2024	5.740	592,604					(6,267)	625,000	05/31/2024
100173940		JACKSONVILLE	FL		10/31/2024	7.625	592,662						710,000	08/23/2024
100167755		TOTOWA	NJ		09/19/2024	8.124	592,741						650,000	08/29/2024
100079334		LAKE ELSINORE	CA		03/17/2022	5.500	592,744						700,000	02/28/2022
100172554		BEND	OR		10/23/2024	6.500	592,751						800,000	09/06/2024
100078464		BROOKLYN	NY		01/25/2022	3.750	592,827						810,000	12/13/2021
100134995		SAN JOSE	CA		10/30/2023	7.375	592,846		6,585				1,358,000	10/02/2023
100132459		LOS ANGELES	CA		11/03/2023	8.875	592,915						660,000	05/30/2023
100090953		AZUSA	CA		01/31/2023	9.250	592,967						750,000	11/28/2022
100151632		FAYETTEVILLE	AR		05/10/2024	7.625	592,975						788,000	03/29/2024
100132356		OLE ELUM	WA		11/03/2023	7.500	592,978						734,000	07/14/2022
100146617		PLANO	TX		03/20/2024	8.999	593,012						760,000	02/20/2024
100120901		SOUTH JORDAN	UT		08/30/2023	7.125	593,019						815,000	07/28/2023
100129660		COROLLA	NC		09/29/2023	7.125	593,086						937,000	08/10/2023
100082604		HEWLETT	NY		04/14/2022	5.500	593,100						780,000	02/24/2022
100160081		CLEARFIELD	UT		07/17/2024	7.625	593,130						776,000	05/17/2024
100146610		WOODHAVEN	NY		03/20/2024	10.749	593,169						875,000	01/30/2024
100175798		GARNERVILLE	NY		11/12/2024	6.850	593,186		2				800,000	09/26/2024
100119429		IRVINE	CA		07/31/2023	7.125	593,206						850,000	06/06/2023
100103246		WEST PALM BEACH	FL		04/27/2023	8.625	593,207		(36)				800,000	04/04/2023
100138249		GARDEN GROVE	CA		12/15/2023	7.875	593,220						853,000	09/15/2023
100137580		ISLAND PARK	ID		12/08/2023	7.625	593,220						850,000	10/19/2023
100164869		CHINO	CA		08/26/2024	7.500	593,302						770,000	07/01/2024
100151833		LOS ANGELES	CA		05/10/2024	9.750	593,305		(74)				820,000	04/12/2024
4010067318		WATERBURY	CT		02/29/2024	7.950	593,307						973,000	12/20/2023
100164484		ANNANDALE	VA		08/21/2024	7.124	593,322						785,000	06/18/2024
100136229		DUARTE	CA		11/20/2023	8.625	593,328						950,000	10/17/2023
100137684		JERSEY CITY	NJ		12/08/2023	7.499	593,383						805,000	10/12/2023
100158397		UNITED KINGDOM	GBR		07/09/2024	3.490	593,401		15,490			(12,847)	750,000	04/28/2022
100130345		STUART	FL		09/28/2023	8.990	593,449						792,000	07/31/2023
100148826		WOODLAND HILLS	CA		04/17/2024	8.000	593,459						825,000	10/24/2023
100170486		PARAMOUNT	CA		10/09/2024	8.250	593,466						795,000	09/04/2024
100184981		ORADELL	NJ		12/19/2024	6.990	593,479		(8)				730,000	10/21/2024
100128508		SEMINOLE	FL		09/15/2023	8.500	593,535						743,000	07/27/2023
100011862		SAN DIEGO	CA		03/08/2017	4.500	593,541						980,000	09/02/2016
100164195		LOS ANGELES	CA		08/21/2024	9.999	593,559						680,000	07/23/2024
100102465		FREEPORT	FL		06/07/2023	9.500	593,599						687,000	02/24/2023
100162021		LONG BEACH	CA		07/31/2024	8.500	593,623						730,000	06/10/2024
100161953		KELLER	TX		07/31/2024	7.125	593,632						1,475,000	07/03/2024
100169955		VANCOUVER	WA		11/08/2024	7.500	593,667		(38)				685,000	09/27/2024
100115297		VALENCIA	CA		07/17/2023	7.875	593,725						698,990	03/16/2023
100156443		RANCHO PALOS VERDES	CA		06/24/2024	7.500	593,727						780,000	05/08/2024
100087506		DALY CITY	CA		10/25/2022	5.375	593,739						1,705,000	07/09/2022
100076846		IRVINE	CA		12/27/2021	4.937	593,747						660,000	12/09/2021
100083865		DAYTON	OH		07/12/2022	6.625	593,780						731,000	06/06/2022
100176571		CANTON	GA		11/15/2024	6.500	593,800		15				665,000	09/27/2024
100087241		TEMECULA	CA		10/25/2022	5.990	593,803		(362)				780,000	03/17/2022
100103634		LOS ANGELES	CA		05/08/2023	8.875	593,803						690,000	03/29/2023
100119951		CONCORD	CA		08/11/2023	7.000	593,808						800,000	06/26/2023
100161021		BRENHAM	TX		07/24/2024	7.625	593,833						772,500	05/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120090		MIAMI	FL		08/11/2023	7.500	593,907						800,000	06/15/2023
100156638		DECATUR	GA		06/24/2024	8.125	593,941						738,000	05/09/2024
100148904		BARCO	NC		04/17/2024	7.125	594,001						853,000	10/25/2023
100164500		OXNARD	CA		08/21/2024	8.000	594,027						730,000	06/26/2024
100116898		LEWISVILLE	TX		07/20/2023	6.875	594,027						721,000	03/01/2024
100175041		LOS ANGELES	CA		11/05/2024	7.250	594,093		(66)				720,000	10/10/2024
100169843		SURFSIDE BEACH	SC		09/30/2024	7.625	594,121						715,000	04/01/2024
100071565		SEASIDE	CA		10/14/2021	3.990	594,133						880,000	05/08/2021
100120979		IJAMSVILLE	MD		08/30/2023	7.625	594,138						795,000	07/12/2023
100153686		BROOKLYN	NY		05/31/2024	7.250	594,297						800,000	04/12/2024
100100412		MIDDLE VILLAGE	NY		04/27/2023	4.750	594,328						950,000	03/03/2022
100120031		PHILADELPHIA	PA		08/11/2023	7.500	594,330						850,000	06/09/2023
100143503		EL CAJON	CA		02/21/2024	8.500	594,348						750,000	01/17/2024
100150492		WASHINGTON	DC		05/03/2024	7.500	594,440						795,000	02/02/2024
100168062		LOS ANGELES	CA		09/20/2024	6.625	594,467						1,630,000	04/12/2024
100150479		GLENDORA	CA		05/03/2024	6.990	594,541						790,000	02/02/2024
100146676		MONTCLAIR	CA		03/20/2024	10.250	594,546						690,000	02/28/2024
3310074892		CULVER CITY	CA		05/10/2024	7.940	594,594						2,860,000	04/08/2024
100180303		LAS VEGAS	NV		11/25/2024	5.990	594,609						812,000	09/27/2024
100132747		TUJUNGA	CA		11/03/2023	7.875	594,625		49				1,050,000	08/22/2023
100141333		SAN FRANCISCO	CA		01/30/2024	8.000	594,636						890,000	12/14/2023
100149858		LOS ANGELES	CA		04/29/2024	8.999	594,656						735,000	04/05/2024
100158040		SANTA FE	NM		07/09/2024	7.990	594,667						1,000,000	05/03/2024
100176545		ANGIER	NC		11/15/2024	7.125	594,700		(28)				658,000	09/18/2024
100108940		LOS ANGELES	CA		05/31/2023	8.875	594,739						810,000	04/25/2023
100133559		PLEASANT HILL	CA		10/23/2023	7.499	594,842						800,000	09/15/2023
100180236		BOZEMAN	MT		11/25/2024	6.625	594,872						800,000	09/13/2024
100163230		SAN DIMAS	CA		08/13/2024	7.375	594,887						1,125,000	07/12/2024
100173323		SHAVER LAKE	CA		10/30/2024	6.875	594,942						885,000	09/12/2024
100151412		NAGS HEAD	NC		05/10/2024	7.125	594,955						760,000	03/27/2024
100158906		CORONA	CA		07/12/2024	6.750	594,966						760,000	05/15/2024
100140729		SAN LORENZO	CA		02/08/2024	8.000	594,972						815,000	01/25/2024
100174059		RED OAK	TX		10/31/2024	7.500	594,973						725,000	07/25/2024
100160231		ALBUQUERQUE	NM		07/18/2024	7.625	595,044						685,000	05/30/2024
100176188		CLEARWATER	FL		12/20/2024	7.375	595,044		7				810,000	11/20/2024
100171359		LEICESTER	VT		10/16/2024	7.125	595,049						900,000	07/30/2024
100090748		HEWLETT	NY		01/09/2023	8.250	595,051						790,000	11/14/2022
100147978		ISLE OF PALMS	SC		04/10/2024	7.125	595,104						803,000	02/29/2024
100078207		MCKINNEY	TX		02/10/2022	5.500	595,110						665,000	01/05/2022
100160600		SOUTH PASADENA	CA		07/19/2024	7.250	595,119						1,800,000	06/24/2024
100164209		MORENO VALLEY	CA		08/21/2024	9.250	595,128						640,000	07/29/2024
100180704		RANCHO SANTA MARGARITA	CA		11/26/2024	7.750	595,143		(36)				960,000	09/25/2024
100115219		MIAMI	FL		07/17/2023	7.850	595,204		132				1,050,000	06/15/2023
100152809		MOUNT AIRY	MD		05/22/2024	8.499	595,265						840,000	05/06/2024
100087954		MIAMI	FL		10/25/2022	7.625	595,272						880,000	09/12/2022
100151482		MARINA	CA		05/10/2024	7.625	595,285						745,000	03/13/2024
100101561		SAN FERNANDO	CA		04/26/2023	6.625	595,358						870,000	02/24/2023
100137711		INGLEWOOD	CA		12/08/2023	7.625	595,368						850,000	10/18/2023
100172315		JURUPA VALLEY	CA		10/21/2024	7.125	595,381						895,000	08/19/2024
100038480		CORK	IRL		09/27/2019	4.750	595,390		37,630			(38,814)	668,101	11/30/2018
100100325		OZONE PARK	NY		04/27/2023	5.500	595,398						900,000	01/26/2022
100149704		NEWARK	NJ		04/26/2024	7.790	595,414						780,000	03/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160223		HEBER CITY	UT		07/18/2024	7.624	595,444						700,000	05/23/2024
100164214		PASADENA	CA		08/21/2024	6.625	595,452						2,000,000	07/22/2024
100132272		HERMOSA BEACH	CA		10/13/2023	6.875	595,463						2,000,000	08/30/2023
100083200		RANCHO CORDOVA	CA		05/26/2022	7.198	595,466						750,000	05/10/2022
100136579		LAS VEGAS	NV		11/22/2023	8.999	595,509						717,000	11/02/2023
100086332		TILBURG	NLD		08/29/2022	4.550	595,528					(39,158)	800,000	12/01/2023
100084268		HAARLEM	NLD		06/30/2022	4.800	595,528					(39,158)	820,000	12/01/2023
100182677		NORTH MYRTLE BEACH	SC		12/12/2024	7.124	595,594		(5)				738,400	11/12/2024
100151021		OXON HILL	MD		05/08/2024	7.625	595,733						890,000	03/06/2024
100184963		TRUCKEE	CA		12/19/2024	7.500	595,735		(11)				775,000	11/08/2024
100127585		NEW CASTLE	CO		09/08/2023	6.875	595,760						860,000	07/25/2023
100158697		MORRISON	CO		07/10/2024	8.125	595,916						730,000	05/07/2024
100145336		UNITED KINGDOM	GBR		03/12/2024	9.500	596,011		19,446			(12,923)	605,033	11/12/2019
100079943		ATASCADERO	CA		04/25/2022	6.875	596,015						800,000	01/24/2022
100173180		GAINESVILLE	GA		10/30/2024	6.624	596,025						785,000	09/06/2024
100165784		TAMARAC	FL		08/29/2024	7.500	596,081						775,000	07/23/2024
100076721		OAK HILLS	CA		12/30/2021	6.750	596,097						715,000	12/06/2021
100144015		JUPITER	FL		03/07/2024	7.624	596,099						795,000	01/29/2024
100025361		LOS ANGELES	CA		09/20/2018	5.125	596,120						1,353,750	04/30/2018
100170459		RAMONA	CA		10/09/2024	7.250	596,162						910,000	09/09/2024
100167075		COLUMBIA	MD		09/13/2024	8.875	596,168						735,000	06/24/2024
100138640		WASHINGTON	DC		02/02/2024	8.500	596,290						780,000	12/21/2023
100182526		LAS VEGAS	NV		12/12/2024	6.875	596,296		(11)				785,000	10/24/2024
100176134		BURLESON	TX		12/20/2024	9.125	596,313		(4)				670,000	11/15/2024
100132040		SHORELINE	WA		10/13/2023	7.625	596,320						865,000	08/29/2023
100151517		RIVIERA BEACH	FL		05/10/2024	6.990	596,324						870,000	03/19/2024
100014262		RIDGEFIELD	CT		09/27/2017	5.000	596,346						999,000	10/26/2023
100115796		BRONX	NY		07/20/2023	7.000	596,363						800,000	05/12/2023
100091434		OAKLAND	NJ		02/22/2023	7.625	596,371						820,000	12/16/2022
100134688		MORENO VALLEY	CA		10/30/2023	7.750	596,377						752,000	09/22/2023
100185604		SPRING HILL	TN		12/20/2024	7.250	596,440		(3)				815,000	10/30/2024
100120914		CLAYTON	GA		08/30/2023	6.624	596,443						830,000	07/05/2023
100174181		MERCED	CA		10/31/2024	8.375	596,446						682,000	02/07/2024
100141347		PHILADELPHIA	PA		01/30/2024	8.750	596,449						750,000	12/07/2023
100175865		QUEENS	NY		11/12/2024	6.850	596,469		1,954				750,000	10/09/2024
100140890		LAS VEGAS	NV		02/26/2024	8.625	596,499						850,000	12/04/2023
100126560		AMERICAN CANYON	CA		08/30/2023	7.150	596,501						879,000	05/15/2022
100174026		MIAMI	FL		10/31/2024	8.500	596,507						775,000	05/29/2024
100119408		LAKE STEVENS	WA		07/31/2023	6.375	596,507						890,000	06/05/2023
100120118		CLAREMONT	CA		08/11/2023	7.125	596,514						800,000	06/26/2023
4010047797		WARREN	MI		03/22/2023	8.083	596,530						787,000	01/23/2023
100162983		KILL DEVIL HILLS	NC		08/12/2024	7.000	596,557						665,000	06/11/2024
100150246		WAGENINGEN	NLD		04/29/2024	5.550	596,564					(20,906)	990,000	06/30/2024
100185453		NEW RIVER	AZ		12/20/2024	6.125	596,610		14				925,000	10/31/2024
100142962		LOS ANGELES	CA		02/09/2024	8.250	596,615						788,000	12/18/2023
100121015		LINCOLN CITY	OR		08/30/2023	7.625	596,642						810,000	06/22/2023
100167512		LOS ANGELES	CA		10/31/2024	7.000	596,667		(67)				830,000	10/02/2024
100128780		WASHINGTON	DC		09/21/2023	8.499	596,684						805,000	08/29/2023
100054986		MILTON	GA		03/23/2021	4.625	596,713						799,900	01/05/2021
100145684		UNITED KINGDOM	GBR		03/12/2024	3.400	596,718					(13,106)	600,000	03/27/2020
100065247		COSTA MESA	CA		07/14/2021	3.490	596,766						1,175,000	05/29/2021
100013849		LOS ANGELES	CA		05/25/2017	4.000	596,773						835,000	01/31/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132812		DAVENPORT	FL		11/03/2023	8.500	596,780						766,000	08/24/2023
100133914		ARTESIA	CA		11/29/2023	8.375	596,811		71				885,000	10/12/2023
100143518		NEWARK	NJ		02/21/2024	7.670	596,818						780,000	02/01/2024
100143520		NEWARK	NJ		02/21/2024	7.670	596,818						780,000	02/01/2024
100108929		SPRING	TX		05/31/2023	7.375	596,891						736,000	04/24/2023
100169850		GATLINBURG	TN		09/30/2024	8.125	596,894						695,000	04/17/2024
100166469		PHOENIX	AZ		10/31/2024	7.750	596,943						745,000	09/11/2024
100085050		TILBURG	NLD		07/27/2022	3.800	596,952					(39,252)	768,500	12/01/2023
100172578		SALT LAKE CITY	UT		10/23/2024	6.375	596,989						785,000	09/06/2024
100179532		SAN DIEGO	CA		11/21/2024	6.624	597,002						790,000	09/16/2024
100114518		MISSION VIEJO	CA		06/29/2023	7.125	597,015						1,120,000	05/11/2023
100083188		FRANKLINVILLE	NJ		05/26/2022	6.697	597,047						800,000	04/27/2022
100155325		GRAND LAKE	CO		07/19/2024	8.375	597,071						750,000	08/30/2023
100118026		BUENA PARK	CA		07/20/2023	6.250	597,087						920,000	03/01/2024
100153099		LIBERTY HILL	TX		06/27/2024	8.875	597,089						645,000	05/24/2024
100181248		LOS ANGELES	CA		12/06/2024	8.250	597,139		(48)				875,000	11/13/2024
100159220		SEATTLE	WA		07/15/2024	7.624	597,144						825,000	06/05/2024
100117717		(GRANADA HILLS AREA) LOS ANGEL	CA		07/20/2023	5.875	597,201						1,280,000	03/01/2024
100155973		SOUTH GATE	CA		06/18/2024	8.875	597,336						720,000	04/27/2024
100178483		MIAMI	FL		11/21/2024	7.990	597,368		(56)				715,000	09/11/2024
100099647		MAMMOTH CAVE	KY		04/06/2023	7.875	597,384						815,000	02/21/2023
100083043		LITTLE ELM	TX		05/11/2022	7.255	597,441						640,000	04/29/2022
100107954		LONG BEACH	CA		06/29/2023	7.375	597,455						860,000	05/15/2023
100185556		WILLIAMSBURG	VA		12/20/2024	7.625	597,479		(17)				725,000	10/22/2024
100176796		PARKER	CO		11/15/2024	6.750	597,481		(40)				920,000	08/30/2024
100073552		PACIFIC GROVE	CA		11/19/2021	4.000	597,511						1,600,000	10/12/2021
100129722		GATLINBURG	TN		09/29/2023	7.125	597,525						890,000	08/15/2023
100149919		COVINA	CA		04/29/2024	11.499	597,553		(406)				725,000	04/05/2024
100181666		BROOKLYN	NY		12/11/2024	6.875	597,603		(29)				725,000	10/21/2024
100157683		RIVIERA BEACH	FL		06/28/2024	8.250	597,639						730,000	05/24/2024
100168609		BELLA VISTA	AR		09/25/2024	6.624	597,655						795,000	08/12/2024
100182522		RUTHERFORD	NJ		12/12/2024	6.625	597,659		(1)				800,000	10/30/2024
100087319		GALLATIN	TN		10/25/2022	5.750	597,700						930,000	04/07/2022
100182309		LA QUINTA	CA		12/12/2024	5.990	597,793		28				1,168,000	10/23/2024
100173997		PEACHTREE CORNERS	GA		10/31/2024	9.125	597,826		64				740,000	07/19/2024
100150757		BOULDER	CO		05/07/2024	7.500	597,834						815,000	02/16/2024
100103675		DORAL	FL		05/08/2023	7.250	597,923						835,000	03/28/2023
100065194		SAN JOSE	CA		07/14/2021	3.750	597,923						1,150,000	06/04/2021
100158695		WAYNESVILLE	NC		07/10/2024	7.625	597,938						736,000	05/10/2024
100136630		SIMI VALLEY	CA		11/22/2023	8.999	597,975						885,000	10/31/2023
100091107		SAN BERNARDINO	CA		01/31/2023	10.625	597,988						670,000	12/21/2022
4010043947		NIAGARA FALLS	NY		04/26/2023	8.762	598,026						782,500	11/03/2022
4010049159		MACON	GA		04/26/2023	8.400	598,036						791,000	02/18/2023
100102693		ANAHEIM	CA		06/22/2023	8.625	598,042						750,000	10/28/2022
100180786		FORT COLLINS	CO		11/26/2024	6.990	598,073		(28)				740,000	10/03/2024
100164408		POTTSBORO	TX		08/21/2024	8.125	598,090						775,000	06/07/2024
100173999		CANYON LAKE	CA		10/31/2024	8.000	598,098						760,000	07/29/2024
100145163		UNITED KINGDOM	GBR		03/12/2024	3.490	598,109		27,458			(12,970)	600,000	12/12/2019
100073580		TILBURG	NLD		10/25/2021	8.215	598,117					(39,339)	876,563	06/30/2024
100089971		CHULA VISTA	CA		01/26/2023	8.999	598,168						835,000	11/14/2022
100132709		WHITTIER	CA		11/03/2023	9.500	598,296						710,000	07/27/2023
100143552		NEWARK	NJ		02/21/2024	7.590	598,318						780,000	01/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065020		PHILADELPHIA	PA		07/14/2021	3.999	598,342						825,000	06/01/2021
100080768		SHOW LOW	AZ		03/24/2022	4.950	598,388						687,500	02/28/2022
100141672		SAN ANTONIO	TX		01/30/2024	8.875	598,412						845,000	01/03/2024
100135693		LAKESIDE	AZ		11/09/2023	7.990	598,468						750,000	09/27/2023
100176866		MURRIETA	CA		11/15/2024	6.750	598,469		(7)				905,000	09/09/2024
100178250		WOBURN	MA		11/19/2024	7.375	598,493						788,000	10/24/2024
100176789		HALLANDALE BEACH	FL		11/15/2024	7.125	598,494		(22)				803,000	08/29/2024
100185008		FONTANA	CA		12/19/2024	8.125	598,497		(7)				704,000	10/03/2024
100115979		AUSTIN	TX		07/20/2023	7.375	598,537						810,000	05/31/2023
100086944		WARRENTON	OR		10/24/2022	7.999	598,589		(7)				847,000	09/08/2022
100100795		SAN JOSE	CA		04/28/2023	5.250	598,604						940,000	11/30/2021
100150764		INLET BEACH	FL		05/07/2024	6.500	598,618						1,900,000	03/25/2024
100156238		LUCAS	TX		06/20/2024	9.990	598,652						720,000	04/12/2024
100164448		LYNN	MA		08/21/2024	8.125	598,682						775,000	06/28/2024
100119454		SAN DIEGO	CA		07/31/2023	7.125	598,743						860,000	06/06/2023
100120328		SHORELINE	WA		08/18/2023	8.125	598,772						760,000	06/27/2023
100115365		CRESSKILL	NJ		07/17/2023	8.250	598,772						740,000	06/09/2023
100133514		PORT CHARLOTTE	FL		10/19/2023	8.250	598,801						740,000	09/08/2023
100134862		BLUFFTON	SC		10/30/2023	9.000	598,802						747,000	10/02/2023
100088113		PHOENIX	AZ		10/25/2022	8.750	598,808						845,200	09/30/2022
100067712		STONINGTON	CT		09/23/2021	3.250	598,822						985,000	08/30/2021
100156742		BEDFORD	NH		06/26/2024	7.499	598,827						795,000	06/18/2024
100090036		SAN LEANDRO	CA		01/13/2023	7.625	598,972						940,000	11/21/2022
3340082211		LIVINGSTON	NJ		08/26/2024	9.170	599,013						3,300,000	07/30/2024
100142797		MIAMI	FL		02/08/2024	7.250	599,033						821,000	12/13/2023
100120783		NAPA	CA		08/25/2023	8.875	599,037						730,000	06/21/2023
100165367		UPPER MARLBORO	MD		08/29/2024	7.499	599,050						730,000	08/09/2024
100120309		REHOBOTH BEACH	DE		08/18/2023	7.500	599,098						1,400,000	07/13/2023
100134905		LOS ANGELES	CA		10/30/2023	8.000	599,128						1,350,000	10/06/2023
100129573		NAPA	CA		09/29/2023	7.250	599,187						840,000	07/26/2023
100107915		NAPLES	FL		06/29/2023	7.875	599,195						1,040,000	05/22/2023
3340070704		SARASOTA	FL		04/30/2024	9.694	599,227						10,200,000	02/21/2024
100138255		ANTIOCH	CA		12/15/2023	9.000	599,250						745,000	11/18/2023
100154660		ONTARIO	CA		07/19/2024	7.625	599,255						751,000	12/22/2023
100150122		PALMDALE	CA		06/14/2024	7.750	599,295						750,000	05/06/2024
100091083		MALDEN	MA		01/31/2023	9.250	599,308						740,000	12/23/2022
100182632		SANTA ROSA BEACH	FL		12/12/2024	6.124	599,340		37				830,000	10/17/2024
100065846		BOCA RATON	FL		07/23/2021	4.387	599,355						1,084,000	07/14/2021
100071843		WASHINGTON	DC		10/14/2021	4.000	599,363						1,050,000	08/25/2021
100099649		BARRINGTON	IL		04/06/2023	9.000	599,391						850,000	02/17/2023
100115801		WINCHESTER	CA		07/20/2023	6.625	599,434						810,000	05/09/2023
100136794		STATEN ISLAND	NY		11/27/2023	8.350	599,441						875,000	10/26/2023
100088356		POWDER SPRINGS	GA		01/06/2023	8.250	599,478						930,000	11/21/2022
100135826		SEATTLE	WA		11/10/2023	7.625	599,525						950,000	09/25/2023
100082250		GALVESTON	TX		04/14/2022	4.375	599,539						815,000	03/25/2022
100107848		MIAMI	FL		05/23/2023	6.875	599,589						750,000	03/30/2023
100120356		POMPANO BEACH	FL		08/18/2023	7.750	599,688						815,000	07/18/2023
100179970		ANNAPOLIS	MD		11/25/2024	6.625	599,692						750,000	08/30/2024
100143448		CORONA	CA		02/16/2024	7.625	599,727						860,000	01/09/2024
100078779		PHOENIX	AZ		02/24/2022	3.999	599,728						840,000	01/18/2022
100138193		ANAHEIM	CA		12/14/2023	7.875	599,757						1,025,000	10/31/2023
100186439		MANTECA	CA		12/30/2024	7.000	599,806		(1)				787,000	11/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180387		BALDWIN PARK	CA		11/25/2024	7.125	599,812						850,000	10/01/2024
100149214		INDIO	CA		04/22/2024	8.999	599,822						775,000	03/26/2024
100180403		HORSESHOE BAY	TX		11/25/2024	5.750	599,824						875,000	10/07/2024
100176160		ARCATA	CA		12/20/2024	8.375	599,825		(8)				650,000	12/02/2024
100186428		CARMICHAEL	CA		12/30/2024	6.624	599,870						800,000	10/30/2024
100164863		FULLERTON	CA		08/26/2024	7.750	599,877						755,000	06/26/2024
100150993		GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024	6.990	599,962						915,000	03/08/2024
100114714		OAKLAND PARK	FL		06/29/2023	7.375	600,056						840,000	05/26/2023
100179390		DAWSONVILLE	GA		12/27/2024	9.000	600,067		(1)				652,285	11/27/2024
100136065		NORWALK	CA		11/16/2023	7.999	600,068						741,000	10/02/2023
100179698		WALTHAM	MA		11/21/2024	6.125	600,174		24				1,015,000	09/27/2024
100167155		CORONA DEL MAR	CA		09/13/2024	7.750	600,189						5,200,000	07/12/2024
100168036		DADEVILLE	AL		09/20/2024	6.990	600,228						840,000	03/01/2024
100116368		TEMECULA	CA		07/20/2023	5.750	600,264						818,000	03/01/2024
100173165		CORONA	CA		10/30/2024	6.124	600,278						865,000	09/26/2024
100078256		SANTA ROSA BEACH	FL		02/10/2022	5.125	600,283						800,000	01/19/2022
100109215		APOPKA	FL		07/21/2023	9.250	600,290						685,000	05/30/2023
100182527		WEST HILLS AREA LOS ANGELES	CA		12/12/2024	6.750	600,311		(5)				795,000	10/31/2024
100142484		JUPITER	FL		03/08/2024	7.875	600,327						700,000	01/31/2024
100146887		PALM SPRINGS	CA		03/26/2024	7.990	600,339						870,000	01/26/2024
4010084910		BOILING SPRINGS	SC		12/30/2024	7.400	600,353						920,000	10/09/2024
100087995		LOS ANGELES	CA		10/25/2022	7.875	600,360						830,000	09/14/2022
100081634		LOS ANGELES	CA		03/24/2022	5.012	600,401		(4)				1,355,000	03/04/2022
100079368		POMONA	CA		03/17/2022	4.125	600,405						810,000	02/10/2022
100163327		MIAMI	FL		08/13/2024	8.499	600,423						685,000	07/16/2024
100110133		TEMPE	AZ		06/29/2023	9.000	600,468						690,000	05/25/2023
100160165		AITKIN	MN		07/18/2024	8.000	600,469						672,000	05/31/2024
100127655		LA CANADA FLINTRIDGE	CA		09/08/2023	7.499	600,472						3,525,000	08/03/2023
100101802		ELIZABETH	NJ		03/31/2023	7.746	600,472						875,000	03/20/2023
100182236		NAPLES	FL		12/12/2024	6.875	600,482		1				725,000	10/18/2024
100118939		FORT MYERS	FL		07/27/2023	7.499	600,501						840,000	06/21/2023
100181970		FAYETTEVILLE	AR		12/12/2024	6.124	600,599		32				840,000	10/14/2024
100142979		WATSONVILLE	CA		02/09/2024	9.000	600,640						835,000	01/30/2024
100084232		AMSTERDAM	NLD		06/30/2022	3.900	600,706					(39,499)	1,875,000	12/01/2023
100126283		NEWARK	NJ		08/30/2023	7.920	600,782						745,000	08/01/2023
100137815		RANCHO MISSION VIEJO AREA	CA		12/08/2023	8.500	600,822						1,100,500	11/06/2023
100154095		SACRAMENTO	CA		07/11/2024	8.375	600,826						865,000	05/31/2024
100184374		SURPRISE	AZ		12/16/2024	7.990	600,898		(15)				815,000	10/14/2024
100148577		OCEAN CITY	MD		04/12/2024	7.500	600,907						835,000	02/16/2024
100137908		SAN JUAN BAUTISTA	CA		12/12/2023	8.750	600,915						825,000	10/27/2023
100143189		SCOTTSDALE	AZ		02/16/2024	7.374	600,927						815,000	12/18/2023
3500109471		LONG BRANCH	NJ		12/20/2024	8.735	600,970						12,900,000	10/09/2024
100137825		MOORPARK	CA		12/08/2023	8.000	600,983						2,320,000	10/26/2023
100071989		LAKE ELSINORE	CA		10/29/2021	4.250	600,995		(305)				800,000	09/30/2021
100140507		TARZANA	CA		01/19/2024	7.625	601,072						1,180,000	11/28/2023
100157839		EWA BEACH	HI		07/09/2024	7.124	601,080						1,175,000	05/11/2024
100103201		MONROE	NY		04/21/2023	7.744	601,088						1,090,000	03/27/2023
100065285		LOS ANGELES	CA		07/28/2021	3.990	601,114						898,000	06/14/2021
100074407		WESTON	FL		12/02/2021	3.887	601,120						1,245,000	11/09/2021
100162615		AZLE	TX		08/12/2024	7.990	601,130						695,000	05/20/2024
100178470		SALEM	OR		11/21/2024	7.500	601,133		(18)				698,000	09/04/2024
100087290		PLANTATION	FL		10/25/2022	5.750	601,148						1,004,000	05/13/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100116847		RANCHO SANTA MARGARITA	CA		07/20/2023	4.625	601,157						1,090,000	03/01/2024
100071990		LAKE ELSINORE	CA		10/29/2021	4.250	601,166		(306)				800,000	09/30/2021
100167008		SEASIDE	CA		09/13/2024	8.500	601,212						725,000	01/12/2024
100149811		(NEWHALL AREA) SANTA CLARITA	CA		04/26/2024	6.875	601,222						815,000	03/20/2024
4010057463		CAMDEN	NJ		11/29/2023	9.279	601,248						835,000	07/23/2023
100065765		GLENDORA	CA		07/28/2021	3.750	601,271						915,000	06/08/2021
100103533		PRESTON	CT		05/08/2023	7.999	601,298						934,000	03/20/2023
100151674		CHICAGO	IL		05/10/2024	7.625	601,326						800,000	04/01/2024
100186333		BOWIE	MD		12/30/2024	6.750	601,343						850,000	11/14/2024
100168256		ROSEVILLE	CA		09/20/2024	6.875	601,389						932,000	04/11/2024
100147464		BRONX	NY		04/03/2024	7.625	601,392						735,000	02/16/2024
100050387		WEST HILLS	CA		01/20/2021	3.875	601,403						1,085,000	12/01/2020
100158651		EL CAJON	CA		07/10/2024	7.375	601,417						815,000	05/15/2024
100110277		HOPATCONG	NJ		06/30/2023	6.500	601,478						875,000	04/26/2023
100171741		REHOBOTH BEACH	DE		10/17/2024	7.125	601,548						786,000	09/12/2024
100144099		PASADENA	CA		03/07/2024	7.125	601,557						850,000	01/29/2024
100149508		INDIO	CA		04/26/2024	7.625	601,578						755,000	02/19/2024
100165363		LOS ANGELES	CA		08/29/2024	8.999	601,611						760,000	08/06/2024
100079508		WOODINVILLE	WA		04/08/2022	3.875	601,635						1,225,000	01/07/2022
100145861		ERIE	CO		03/15/2024	8.125	601,639						745,000	12/29/2023
100163370		GLENDORA	CA		09/27/2024	8.125	601,644						710,000	08/07/2024
100159255		SILVERTHORNE	CO		07/15/2024	7.375	601,652						789,000	05/21/2024
100168697		OXNARD	CA		09/25/2024	7.375	601,663						780,000	08/16/2024
100088103		LOS ANGELES	CA		10/25/2022	8.875	601,757						850,000	09/29/2022
100055921		WASHINGTON	DC		03/26/2021	3.750	601,846						905,000	12/16/2020
100114935		ELK GROVE	CA		07/13/2023	9.125	601,849						738,000	05/10/2023
100114958		VAN NUYS	CA		07/14/2023	7.250	601,886						930,000	05/18/2023
100181348		LONG BEACH	CA		12/06/2024	7.375	601,953		(34)				750,000	11/14/2024
100152783		SAUGUS	MA		05/22/2024	7.750	601,955						750,000	04/24/2024
100150582		BEND	OR		05/03/2024	7.000	601,965						950,000	12/21/2023
100158345		UNITED KINGDOM	GBR		07/09/2024	3.790	601,981		14,662			(13,033)	650,000	07/22/2022
100114930		ANAHEIM	CA		07/13/2023	7.875	601,994						795,700	06/01/2023
100088360		CEDAR HILL	TX		01/06/2023	9.500	601,997						725,000	10/26/2022
100172262		BAKERSFIELD	CA		10/21/2024	6.490	602,000						847,000	09/03/2024
324010828		HAPPY VALLEY	OR		03/21/2024	9.480	602,000						1,720,000	02/03/2024
100083313		ROTTERDAM	NLD		05/27/2022	3.350	602,001					(39,584)	731,324	12/01/2023
100165769		BRONX	NY		08/29/2024	7.125	602,089						840,000	07/17/2024
100089771		WALLER	TX		12/02/2022	9.000	602,091						789,000	11/01/2022
100132757		BELL	CA		11/03/2023	9.500	602,099						850,000	09/07/2023
100168050		INGLEWOOD	CA		09/20/2024	6.625	602,140						810,000	04/09/2024
100110116		NAPLES	FL		06/23/2023	7.875	602,150						750,000	05/31/2023
100148512		BERMUDA DUNES	CA		04/12/2024	7.375	602,204						800,000	02/05/2024
100119129		BALDWIN PARK	CA		07/28/2023	6.250	602,215						900,000	03/01/2024
100091296		KENT	WA		01/31/2023	8.625	602,275						790,000	12/27/2022
100139085		MIAMI	FL		12/28/2023	8.750	602,307						760,000	11/28/2023
100159532		SPRINGFIELD	NJ		07/15/2024	7.500	602,309						850,000	05/22/2024
100165659		LOS ANGELES	CA		10/04/2024	7.375	602,310						730,000	09/03/2024
100169075		COLUMBIA FALLS	MT		09/27/2024	7.624	602,395						775,000	07/24/2024
100142391		TROY	OH		03/15/2024	9.625	602,413						785,000	02/01/2024
100109939		STATEN ISLAND	NY		06/22/2023	7.644	602,440						850,000	05/18/2023
100170895		GLENDALE	CA		10/11/2024	7.125	602,474						1,040,000	08/12/2024
100132333		ROCKWALL	TX		11/03/2023	6.750	602,489						777,000	05/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185319		NORTH EAST	MD		12/20/2024	7.625	602,545		7				700,000	11/04/2024
100141466		CORONA	CA		01/30/2024	9.875	602,593						741,120	12/29/2023
100103266		SCOTTSDALE	AZ		04/27/2023	8.875	602,604						750,000	03/29/2023
100162477		NORRIDGE	IL		08/07/2024	8.125	602,628						800,000	06/26/2024
100074237		PORTLAND	OR		12/09/2021	4.500	602,713		(445)				775,000	11/10/2021
100130237		PLAINFIELD	IL		09/28/2023	8.875	602,723						670,000	08/21/2023
100100608		BAYONNE	NJ		04/27/2023	8.250	602,821						800,000	03/13/2023
100163373		ALLEN	TX		09/27/2024	8.875	602,842						670,000	08/06/2024
100055852		SPRINGFIELD	VA		03/23/2021	7.875	602,844						770,000	01/05/2021
3340067228		BROOKLYN	NY		03/14/2024	8.920	602,851						2,950,000	12/11/2023
100151445		HOBOKEN	NJ		05/10/2024	7.500	602,866						805,000	04/10/2024
100075903		LAKEWOOD	NJ		01/07/2022	3.875	602,915						840,000	11/05/2021
100185963		SAN DIEGO	CA		12/26/2024	7.625	603,023		(5)				865,000	12/04/2024
100088916		BELTON	TX		11/15/2022	8.500	603,076						850,000	10/13/2022
100137389		VILLA RICA	GA		12/05/2023	11.125	603,129						676,000	10/27/2023
100176683		SANTA CLARITA	CA		11/15/2024	7.374	603,135		(42)				785,000	09/24/2024
100161513		ONTARIO	CA		07/30/2024	7.500	603,142						790,000	05/23/2024
100109630		NORTH HOLLYWOOD	CA		06/14/2023	8.625	603,149						750,000	05/05/2023
100169514		INDIO	CA		09/30/2024	7.625	603,202						790,000	06/13/2024
100144744		UNITED KINGDOM	GBR		03/12/2024	3.390	603,219					(13,249)	610,000	11/29/2019
100134465		OZONE PARK	NY		10/30/2023	7.999	603,235						775,000	09/26/2023
100088945		SUNNY ISLES BEACH	FL		11/15/2022	7.625	603,279						950,000	10/06/2022
100067913		ESTES PARK	CO		09/23/2021	3.625	603,450						845,000	07/20/2021
100100363		MILLER PLACE	NY		04/27/2023	5.625	603,483						1,250,000	03/15/2022
100142903		LONG BEACH	CA		02/09/2024	8.000	603,511						820,000	11/24/2023
100138695		WOODBURY	CT		02/02/2024	7.625	603,515						1,000,000	12/18/2023
100089425		PORT WASHINGTON	NY		11/18/2022	8.250	603,516						870,000	10/17/2022
100101015		LA QUINTA	CA		04/28/2023	4.375	603,552						905,000	07/26/2021
100109362		NAPLES	FL		06/12/2023	7.500	603,583						780,000	04/13/2023
100103314		ELBURN	IL		04/28/2023	8.875	603,616						750,000	02/16/2023
100128318		STAFFORD	VA		09/14/2023	7.999	603,626						750,000	08/01/2023
100171419		GOODYEAR	AZ		10/16/2024	7.624	603,638						780,000	08/30/2024
100182205		SENECAVILLE	OH		12/12/2024	7.500	603,654		(10)				662,000	10/21/2024
100114931		LA CRESCENTA	CA		07/13/2023	7.250	603,658						2,100,000	05/30/2023
100173289		MIAMI	FL		10/30/2024	6.875	603,664						748,000	09/06/2024
4010061607		DAYTON	OH		10/27/2023	8.800	603,672		(3)				843,000	08/22/2023
100185983		RICHMOND	TX		12/26/2024	7.625	603,737		(12)				745,000	12/05/2024
100153940		CARMEL	CA		06/05/2024	7.250	603,743						2,336,000	05/03/2024
100074367		PARKLAND	FL		11/19/2021	4.000	603,782						1,079,000	10/18/2021
100139186		AUSTIN	TX		12/28/2023	8.750	603,815						980,000	11/02/2023
100175089		CORAL SPRINGS	FL		11/05/2024	6.875	603,841						739,000	10/15/2024
4010062364		TRENTON	NJ		11/29/2023	8.414	603,842						855,000	10/02/2023
100158608		LA MESA	CA		07/10/2024	6.999	603,855						800,000	05/29/2024
100163291		ARLETA	CA		08/13/2024	8.499	603,856						745,000	07/20/2024
100116765		BROOKLYN	NY		07/20/2023	4.125	603,862						1,200,000	03/01/2024
100171885		TRACY	CA		10/17/2024	6.490	603,872						800,000	08/21/2024
100140637		BELLINGHAM	WA		02/08/2024	8.125	603,904		(105)				985,000	01/24/2024
100107967		BELLFLOWER	CA		05/22/2023	8.250	603,915						863,000	04/06/2023
100110469		FALLS CHURCH	VA		06/30/2023	6.625	603,954						1,220,000	04/26/2023
100168587		WILLIS	TX		09/25/2024	7.124	604,034						800,000	08/02/2024
100149097		MCCALL	ID		04/19/2024	8.875	604,037						695,000	03/04/2024
100030632		FLUSHING	NY		04/09/2019	3.500	604,043						814,150	09/25/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173766		STEAMBOAT SPRINGS	CO		10/30/2024	7.250	604,074						1,000,000	09/04/2024
100120151		GULF SHORES	AL		08/11/2023	8.750	604,119		(33)				749,900	06/30/2023
100168319		COLUMBIA	SC		09/20/2024	7.875	604,140						810,000	04/19/2024
100137415		DADEVILLE	AL		01/11/2024	8.500	604,303		133				860,000	11/27/2023
100173190		LOS ANGELES	CA		10/30/2024	6.875	604,368						825,000	09/12/2024
100144290		LAKE CITY	CO		03/07/2024	8.250	604,400						1,475,000	11/01/2023
100102626		CASTRO VALLEY	CA		06/22/2023	7.875	604,473						1,000,000	07/08/2022
100129694		MIAMI	FL		09/29/2023	7.500	604,494						810,000	08/04/2023
100142741		VIRGINIA BEACH	VA		02/08/2024	8.375	604,534						800,000	11/27/2023
100109796		FRIDAY HARBOR	WA		08/04/2023	8.000	604,552						899,000	06/27/2023
100148610		MIAMI	FL		04/12/2024	6.875	604,568						830,000	02/22/2024
100018450		OAKLAND	CA		06/27/2018	4.875	604,575						1,335,000	03/01/2018
100055899		POMONA	CA		03/26/2021	3.500	604,641						850,000	12/29/2020
100168729		KIRKLAND	WA		09/26/2024	7.375	604,658						930,000	08/07/2024
100167872		KANSAS CITY	MO		09/20/2024	6.750	604,687						810,000	08/23/2024
100132439		ATLANTA	GA		11/03/2023	7.500	604,708						935,000	05/23/2023
100150099		MCHENRY	IL		06/14/2024	7.875	604,764						770,000	05/15/2024
100120221		DORAL	FL		08/18/2023	8.875	604,792						850,000	07/11/2023
100135309		BAKERSFIELD	CA		11/13/2023	7.124	604,808						847,000	10/05/2023
100173046		CARSON	CA		10/25/2024	8.625	604,956						885,000	07/30/2024
100159503		SPANAWAY	WA		07/15/2024	7.125	604,968						860,000	05/21/2024
100148485		PAIA	HI		04/12/2024	7.000	605,003						1,700,000	02/07/2024
100162761		JOSHUA TREE	CA		08/12/2024	7.125	605,060						860,000	06/07/2024
100168664		GLEN COVE	NY		09/25/2024	8.375	605,099						730,000	07/31/2024
100186658		BRADENTON	FL		12/30/2024	5.000	605,100		5				1,450,000	10/22/2024
100162819		PIGEON FORGE	TN		08/12/2024	7.000	605,163						782,000	06/14/2024
100141075		ALHAMBRA	CA		02/20/2024	7.500	605,165						1,050,000	01/22/2024
100171193		HOUSTON	TX		11/22/2024	6.750	605,252		(23)				856,000	10/17/2024
100068154		FALLBROOK	CA		08/25/2021	3.374	605,271						1,180,000	06/29/2021
100057597		VANCOUVER	WA		06/30/2021	3.875	605,287						850,000	05/13/2021
100134660		COVINA AREA	CA		10/30/2023	8.500	605,298						750,000	09/08/2023
100120321		FAIRFIELD	CA		08/18/2023	7.375	605,315						750,000	06/23/2023
100100357		AIKEN	SC		04/27/2023	5.375	605,373						1,057,000	03/10/2022
100135485		WINTER GARDEN	FL		11/13/2023	5.990	605,383						850,000	09/13/2023
100185557		NEWARK	NJ		12/20/2024	8.875	605,387		(9)				735,000	10/28/2024
100141208		ORLANDO	FL		01/30/2024	8.250	605,480						758,000	12/22/2023
100154640		SPRING VALLEY	NY		07/19/2024	7.625	605,513						925,000	03/04/2024
100149082		MOORESVILLE	NC		04/19/2024	8.500	605,527						1,200,000	02/16/2024
100118743		HANAHAN	SC		07/25/2023	7.875	605,575						750,000	05/16/2023
100182558		WOODLAND	CA		12/12/2024	6.624	605,578		(1)				875,000	11/07/2024
100119657		FONTANA	CA		08/08/2023	7.375	605,578						790,000	06/12/2023
100185004		SIMI VALLEY	CA		12/19/2024	6.990	605,585		(4)				800,000	10/24/2024
100170325		LATHROP	CA		10/08/2024	7.625	605,614						778,000	07/31/2024
100120297		STONINGTON	CT		08/18/2023	8.000	605,687						765,000	06/06/2023
100089003		SEATTLE	WA		11/04/2022	7.375	605,696		(288)				898,000	08/02/2022
100101644		WASHINGTON	DC		04/26/2023	5.999	605,735						941,000	03/14/2023
100109190		WHITTIER	CA		07/21/2023	7.375	605,769						815,000	06/21/2023
100176822		CHINO	CA		11/15/2024	7.625	605,772		(49)				785,000	07/10/2024
100129370		GILBERT	AZ		09/25/2023	6.625	605,792						870,000	07/28/2023
100148079		CORONA	CA		04/10/2024	7.625	605,851						800,000	02/20/2024
100115548		JACKSONVILLE BEACH	FL		07/19/2023	7.249	605,879		(61)				1,100,000	06/07/2023
3340080294		FLORHAM PARK	NJ		08/19/2024	9.170	605,880						4,540,000	07/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078549		SCHIEDAM/VLAARDINGEN	NLD		01/26/2022	3.450	605,885					(39,839)	731,250	06/30/2024
100085034		UTRECHT	NLD		07/27/2022	3.600	605,885					(39,839)	950,000	12/01/2023
100068607		TILBURG	NLD		08/30/2021	7.630	605,885					(39,850)	835,714	06/30/2024
100130360		PHOENIX	AZ		09/28/2023	10.375	605,932						755,000	07/18/2023
100147634		CORNELIUS	OR		04/04/2024	8.999	606,013						735,000	03/05/2024
100155179		SILVERTHORNE	CO		07/19/2024	7.625	606,034						750,000	12/21/2023
100168008		HAMILTON	NJ		09/20/2024	7.250	606,042						790,000	08/23/2024
100170371		REDMOND	WA		10/08/2024	6.125	606,102						1,075,000	08/14/2024
100152830		SAINT PETERSBURG	FL		05/22/2024	9.250	606,194						710,000	04/26/2024
100081359		NASHVILLE	TN		03/18/2022	3.750	606,232						1,350,000	12/30/2021
100186665		LAKESIDE	AZ		12/30/2024	5.624	606,260		3				1,168,000	11/14/2024
100083782		VENICE	FL		07/12/2022	7.125	606,286						830,000	06/15/2022
100151121		SANTA ROSA	CA		05/08/2024	7.625	606,370						790,000	03/06/2024
100172834		WESTLAKE VILLAGE	CA		12/06/2024	6.625	606,443		(13)				1,010,000	11/08/2024
100173693		MANTECA	CA		10/30/2024	9.750	606,592						700,000	09/06/2024
100082624		PALM COAST	FL		04/14/2022	5.875	606,654						950,000	03/04/2022
100163106		DESTIN	FL		08/13/2024	7.500	606,667						800,000	06/10/2024
100075927		LAKE FOREST PARK	WA		01/07/2022	3.625	606,702						850,000	11/05/2021
100151094		AUSTIN	TX		05/08/2024	7.375	606,756						765,000	03/19/2024
100114947		FONTANA	CA		07/13/2023	7.375	606,761						770,000	05/19/2023
100145244		UNITED KINGDOM	GBR		03/12/2024	3.640	606,822		27,402			(13,159)	610,000	12/12/2019
100158487		FAIRFIELD	CA		07/10/2024	7.875	606,877						875,000	04/12/2024
100185791		CONCORD	CA		12/26/2024	7.125	606,934		(2)				980,000	08/22/2024
100128925		RICHMOND	TX		09/22/2023	9.375	606,991						750,000	07/13/2023
100149898		WHITTIER	CA		04/29/2024	8.125	606,999						1,165,000	04/01/2024
100113897		CHICAGO	IL		06/29/2023	9.250	607,011		124				760,000	05/15/2022
100079131		ATLANTA	GA		02/24/2022	4.500	607,038						1,045,000	12/27/2021
100152834		ANTIOCH	CA		05/22/2024	11.375	607,079						785,000	04/25/2024
100176558		OAK ISLAND	NC		11/15/2024	7.125	607,182						680,000	09/26/2024
100135410		INLET BEACH	FL		11/13/2023	8.000	607,227						865,000	09/12/2023
100147447		DORAL	FL		04/03/2024	7.875	607,238						850,000	02/21/2024
100141387		REVERE	MA		01/30/2024	8.750	607,258						760,000	12/15/2023
100088836		ANTIOCH	CA		11/15/2022	7.500	607,318						825,000	10/14/2022
100175342		FRESNO	CA		11/05/2024	6.990	607,378						800,000	09/05/2024
100139273		SAN LORENZO	CA		12/28/2023	8.375	607,386						820,000	11/22/2023
100144296		COMPTON	CA		03/07/2024	9.125	607,416						910,000	10/24/2023
100128928		MAMMOTH LAKES	CA		09/22/2023	7.750	607,433						804,600	07/19/2023
100150023		SANTA FE SPRINGS	CA		06/07/2024	9.000	607,476						658,000	04/17/2024
100134259		LAS VEGAS	NV		10/27/2023	6.875	607,504						800,000	07/21/2023
100119087		LOVELAND	CO		07/31/2023	6.875	607,573						768,000	06/14/2023
100176848		SOUTH OZONE PARK	NY		11/15/2024	7.750	607,692		(19)				756,000	09/27/2024
100165669		FAIR OAKS	CA		10/04/2024	7.625	607,695						750,000	09/03/2024
100154516		VICTORVILLE	CA		06/14/2024	7.375	607,700						774,500	05/30/2024
100161714		ROSLYN HEIGHTS	NY		07/30/2024	7.124	607,845						1,475,000	06/24/2024
100137240		PARK CITY	UT		11/29/2023	8.125	607,887						790,000	11/03/2023
100173972		COMMERCE CITY	CO		10/31/2024	8.500	607,893						735,000	07/23/2024
100139174		LOS ANGELES	CA		12/28/2023	8.375	607,918						935,000	11/09/2023
100150189		LEWISVILLE	TX		04/30/2024	7.250	607,937						780,000	03/15/2024
100169456		EL CAJON	CA		09/30/2024	7.125	608,041		(49)				1,300,000	05/23/2024
100174962		POMPANO BEACH	FL		10/31/2024	8.625	608,057						692,000	04/02/2024
100176715		LYNNWOOD	WA		11/15/2024	6.875	608,108		(27)				950,000	04/25/2024
100172503		HOUSTON	TX		10/23/2024	6.625	608,110						795,000	08/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108934		PALM SPRINGS	CA		05/31/2023	6.500	608,126						810,000	04/26/2023
100110345		ATHENS	GA		06/30/2023	6.624	608,144						825,000	05/03/2023
100099654		TAMPA	FL		04/06/2023	7.500	608,149						865,000	02/16/2023
100140309		LONG BEACH	CA		01/18/2024	8.125	608,179						850,000	11/28/2023
100139114		EL CAJON	CA		12/28/2023	8.749	608,194						750,000	12/07/2023
100171384		SEATTLE	WA		10/16/2024	6.625	608,204						795,000	08/26/2024
100101063		DARIEN	CT		04/28/2023	3.875	608,220						1,180,000	01/26/2022
100180547		WENATCHEE	WA		11/26/2024	6.625	608,366		(29)				965,000	11/05/2024
100076438		RODANTHE	NC		12/23/2021	4.625	608,373						775,000	11/23/2021
100154670		ORLANDO	FL		07/19/2024	7.500	608,402						855,000	01/29/2024
100110427		SAN JUAN CAPISTRANO	CA		06/30/2023	7.625	608,458						1,120,322	04/19/2023
100078296		INDIO	CA		02/10/2022	4.750	608,484		(511)				775,000	01/07/2022
100173774		TAMPA	FL		10/30/2024	8.625	608,505						787,000	09/12/2024
100161291		SEATTLE	WA		07/25/2024	7.375	608,512						800,000	05/08/2024
100149538		MILLSBORO	DE		04/26/2024	7.625	608,519						805,000	03/14/2024
100080209		PHOENIX	AZ		02/25/2022	5.312	608,574						730,000	01/26/2022
100139814		UNITED KINGDOM	GBR		12/18/2023	6.890	608,635					(10,609)	865,000	10/16/2023
100080889		AVENTURA	FL		03/17/2022	5.000	608,678		153				843,000	02/18/2022
100172508		UNION CITY	NJ		10/23/2024	6.875	608,684						810,000	09/09/2024
100120461		EAST LOS ANGELES	CA		08/18/2023	8.625	608,745						750,000	07/12/2023
100145522		UNITED KINGDOM	GBR		03/12/2024	3.940	608,765		25,779			(13,286)	575,000	04/21/2020
100167947		INGLEWOOD	CA		09/20/2024	6.750	608,787						745,000	08/22/2024
100100414		GLENEDEN BEACH	OR		04/27/2023	5.000	608,789						1,200,000	03/01/2022
100171851		OCEAN CITY	NJ		10/17/2024	6.990	608,815						925,000	08/14/2024
100172954		LOS ANGELES	CA		10/25/2024	8.125	608,880		(120)				725,000	10/03/2024
100167022		TAYLORSVILLE	UT		09/13/2024	7.250	608,922						755,000	09/07/2023
100109607		THE VILLAGES	FL		06/14/2023	7.875	608,978						830,000	05/12/2023
100182382		PANAMA CITY	FL		12/12/2024	7.625	609,096		(23)				745,000	10/15/2024
100151890		GOLDEN	CO		05/10/2024	8.375	609,123						790,000	04/22/2024
100168214		JOHNSTOWN	OH		09/20/2024	7.375	609,168						850,000	04/15/2024
100089054		COPPEROPOLIS	CA		01/06/2023	8.500	609,177						1,150,000	11/21/2022
4010045840		BARNEGET TOWNSHIP	NJ		02/02/2023	7.739	609,177						815,000	11/18/2022
100174263		COLORADO SPRINGS	CO		10/31/2024	7.625	609,209						670,000	02/15/2024
100147212		NEWARK	NJ		03/28/2024	7.730	609,225						800,000	02/08/2024
100180273		SAN LEANDRO	CA		11/25/2024	6.125	609,242						880,000	09/13/2024
100144303		BROOKLYN	NY		03/07/2024	7.874	609,264						825,000	02/02/2024
100082645		MORGAN HILL	CA		04/14/2022	5.625	609,306						1,968,000	03/30/2022
100152649		KILA	MT		05/17/2024	6.500	609,312						995,000	03/19/2024
100159699		ARVADA	CO		08/23/2024	7.750	609,312						760,000	07/16/2024
100102183		CYPRESS	CA		04/14/2023	8.125	609,327						760,000	03/09/2023
100120788		LAKEWOOD	CA		08/25/2023	7.500	609,331						800,000	06/09/2023
100172879		DUBLIN	OH		10/25/2024	7.250	609,365						752,000	09/12/2024
100080501		WAIANAE	HI		03/10/2022	6.312	609,493						740,000	02/22/2022
100080022		MULINO	OR		04/08/2022	5.625	609,501						934,200	12/23/2021
100153953		LOS ANGELES	CA		06/05/2024	8.625	609,504						750,000	05/13/2024
100159949		DORAL	FL		08/16/2024	7.625	609,543						750,000	05/15/2024
100176530		PLAINS	MT		11/15/2024	6.124	609,581		25				686,000	10/09/2024
100137519		LEMON GROVE	CA		01/11/2024	8.375	609,588						745,000	12/04/2023
100135186		LAS VEGAS	NV		11/07/2023	8.000	609,597						835,000	05/10/2023
100185391		NORTH ATTLEBORO	MA		12/20/2024	7.125	609,628		(2)				810,000	10/30/2024
100147673		PARKER	CO		04/04/2024	7.750	609,674						820,000	03/15/2024
100178484		MIAMI	FL		11/21/2024	7.990	609,705		(57)				730,000	09/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155148		DENVER	CO		07/19/2024	8.625	609,713						735,000	12/28/2023
100175498		FORT LEE	NJ		12/23/2024	7.375	609,726		(5)				1,260,000	06/10/2024
100151858		BAKERSFIELD	CA		05/10/2024	8.999	609,737						665,000	04/15/2024
3340072848		MOUNT VERNON	WA		06/14/2024	9.742	609,840						2,200,000	03/30/2024
100133461		HOMESTEAD	FL		10/19/2023	9.375	609,841						775,000	08/14/2023
100176908		CHULA VISTA	CA		11/15/2024	7.125	609,905		(14)				920,000	09/25/2024
100134447		BAYONNE	NJ		10/30/2023	8.374	609,924						780,000	09/22/2023
100178399		MELROSE	MA		11/21/2024	7.249	610,005		(32)				745,000	10/25/2024
100167915		DANVERS	MA		09/20/2024	9.499	610,025						865,000	08/23/2024
100140698		BURLINGTON	CT		02/08/2024	6.875	610,044						927,000	01/29/2024
100079718		SAN DIEGO	CA		04/08/2022	3.250	610,046						1,165,000	01/11/2022
100166042		RIVERSIDE	CA		09/06/2024	7.125	610,069						850,000	08/13/2024
100135185		EAST ROCKAWAY	NY		11/07/2023	8.500	610,074		13,497				840,000	08/01/2023
100182204		PHILADELPHIA	PA		12/12/2024	7.125	610,089		(2)				676,000	10/11/2024
100153375		MARIETTA	GA		05/29/2024	7.999	610,116						865,000	05/10/2024
100144721		UNITED KINGDOM	GBR		03/12/2024	4.140	610,127		24,861			(13,160)	649,987	11/04/2019
100100474		CORONA	NY		04/27/2023	4.500	610,157						1,168,000	02/07/2022
100139125		COVINA	CA		12/28/2023	9.000	610,159						850,000	09/29/2023
100139531		MORENO VALLEY	CA		12/28/2023	8.875	610,163						760,000	10/20/2023
100023547		REDMOND	WA		09/04/2018	5.250	610,206						900,000	09/04/2018
100143671		AUBURN	WA		02/22/2024	8.249	610,230						875,000	01/16/2024
100116763		FLUSHING	NY		07/20/2023	4.375	610,251						1,680,000	03/01/2024
100156429		WEST HILLS	CA		06/24/2024	7.500	610,270						860,000	05/19/2024
100147515		TAMPA	FL		04/03/2024	7.875	610,274						760,000	02/21/2024
100128806		LOS ANGELES	CA		09/21/2023	10.250	610,329						755,000	08/14/2023
100057590		ALTADENA	CA		06/30/2021	3.875	610,348						910,000	05/04/2021
100133352		WEST NEW YORK	NJ		11/21/2023	8.625	610,351						805,000	08/25/2023
100167972		CRETE	IL		09/20/2024	9.250	610,357						855,000	08/30/2024
3410000520		WATCHUNG	NJ		09/24/2024	9.116	610,413						6,984,000	07/16/2024
100108255		STOCKBRIDGE	GA		05/24/2023	9.625	610,417						670,000	04/26/2023
100141272		HAVERTOWN	PA		01/30/2024	9.250	610,429						755,000	12/04/2023
100185957		MIDDLETOWN	MD		12/26/2024	7.875	610,443		(6)				800,000	12/05/2024
100173439		DILLON	CO		10/29/2024	7.125	610,445						760,000	09/03/2024
100158833		MONTGOMERY	TX		07/12/2024	6.875	610,548						820,000	04/29/2024
100176929		APOPKA	FL		11/15/2024	6.875	610,561		(48)				794,000	08/30/2024
3340073210		OCALA	FL		04/12/2024	9.148	610,613						3,380,000	03/15/2024
324080340		ALBANY	OR		10/31/2024	9.180	610,638						6,672,000	08/21/2024
100091633		HOUSTON	TX		03/07/2023	7.375	610,726						840,000	01/13/2023
100165493		LOS ANGELES	CA		08/29/2024	7.000	610,891						920,000	06/26/2024
100119779		NEWARK	NJ		08/08/2023	7.900	610,936		6,802				745,000	06/26/2023
100138372		CHESTER	MD		12/18/2023	8.749	611,003						757,000	11/10/2023
100108036		LIGHTHOUSE POINT	FL		05/25/2023	7.625	611,015						737,000	03/30/2023
100139029		LAWRENCEVILLE	GA		12/22/2023	9.875	611,016						700,000	10/26/2023
100119585		ALMERE	NLD		07/28/2023	6.100	611,063					(40,180)	975,558	12/01/2023
100077879		AMSTERDAM	NLD		12/29/2021	2.850	611,063					(40,180)	970,000	12/01/2023
100116002		LEONIA	NJ		07/20/2023	7.125	611,113						820,000	05/31/2023
100099978		PRESCOTT	AZ		03/28/2023	7.999	611,114		(10)				1,100,000	02/21/2023
100119295		BROKEN BOW	OK		07/31/2023	6.624	611,125						890,000	05/19/2023
100174218		REHOBOTH BEACH	DE		10/31/2024	7.990	611,146						800,000	07/19/2024
100099782		BROOKLYN	NY		02/28/2023	8.600	611,159						775,000	01/27/2023
100135856		SNOHOMISH	WA		11/13/2023	8.750	611,208						760,000	09/18/2023
100147202		YONKERS	NY		03/28/2024	7.900	611,236						800,000	02/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100141136		PHILADELPHIA	PA		01/30/2024	8.490	611,257		6,082				850,000	12/18/2023
100110733		APTOS	CA		08/11/2023	7.000	611,286						1,200,000	07/05/2023
100166136		ST CHARLES	IL		09/09/2024	7.125	611,297						810,000	07/25/2024
100074190		NORTHRIDGE	CA		12/09/2021	4.125	611,321		(550)				975,000	11/18/2021
100169174		ALBUQUERQUE	NM		09/27/2024	6.900	611,376						915,000	07/26/2024
100165725		MIAMI	FL		08/29/2024	7.125	611,417						860,000	07/15/2024
100102020		LOS ANGELES	CA		04/14/2023	8.875	611,438						755,000	02/08/2023
100074492		LA MESA	CA		12/14/2021	3.625	611,441		(68)				900,000	11/16/2021
100163189		LOS ANGELES	CA		08/13/2024	7.499	611,446						1,050,000	07/11/2024
100165685		CORAL GABLES	FL		08/29/2024	9.990	611,450						650,000	06/14/2024
100151493		COCOA BEACH	FL		05/10/2024	7.375	611,491						815,000	03/14/2024
100140764		SEVIERVILLE	TN		01/22/2024	8.624	611,536						755,000	12/18/2023
100182358		KEY COLONY BCH	FL		12/12/2024	7.375	611,537		(16)				750,000	10/18/2024
100149512		WHITTIER	CA		04/26/2024	8.500	611,541						810,000	01/22/2024
100100588		PORTLAND	OR		04/27/2023	7.875	611,601		(39)				810,000	03/22/2023
100162555		UNIVERSITY PLACE	WA		08/12/2024	7.124	611,612						862,000	06/28/2024
100135665		FERNANDINA BEACH	FL		11/09/2023	9.875	611,637						770,000	09/08/2023
100117757		BATON ROUGE	LA		07/20/2023	7.125	611,651						875,000	03/01/2024
100168133		ANNAPOLIS	MD		09/20/2024	7.990	611,653						750,000	03/19/2024
100186777		HONOLULU	HI		12/31/2024	7.625	611,687		123				750,000	07/15/2024
100109149		LODI	CA		07/21/2023	8.375	611,704						665,000	06/02/2023
100114556		SANDWICH	MA		06/29/2023	8.999	611,748						885,000	05/26/2023
100159302		CHARLESTON	SC		07/15/2024	7.624	611,799						800,000	05/15/2024
100087801		GOLDEN	CO		11/17/2022	7.250	611,807						790,000	10/07/2022
100172659		NORTH HILLS	CA		11/21/2024	9.000	611,841		(50)				865,000	10/30/2024
100173431		MOUNTLAKE TERRACE	WA		10/29/2024	7.625	611,851						750,000	08/07/2024
100161132		MARGATE CITY	NJ		07/24/2024	7.500	611,898						860,000	05/20/2024
100132346		KINGSVILLE	MD		11/03/2023	6.250	611,904						858,000	06/23/2022
100139134		SAN BERNARDINO	CA		12/28/2023	9.750	611,930						768,000	11/28/2023
100152595		LYNN	MA		05/17/2024	7.625	611,976						830,000	02/29/2024
100147451		TAMPA	FL		04/03/2024	9.375	612,038						772,000	02/13/2024
100090084		LYNNWOOD	WA		01/13/2023	8.375	612,041						768,750	11/15/2022
100170503		TOWACO	NJ		10/09/2024	7.375	612,048						750,000	09/10/2024
100140811		LIVERMORE	CA		03/06/2024	7.500	612,052						765,000	01/12/2024
100169380		FORT MYERS	FL		09/27/2024	8.875	612,076						650,000	08/23/2024
100179968		MASHPEE	MA		11/25/2024	7.625	612,109		(26)				769,000	09/30/2024
100110259		POCONO PINES	PA		06/30/2023	7.625	612,145						785,000	04/24/2023
100167151		WAVES	NC		09/13/2024	7.500	612,197						760,000	04/09/2024
100156689		RIVERSIDE	CA		06/24/2024	7.750	612,213						1,000,000	04/02/2024
100079452		CARPINTERIA	CA		03/17/2022	3.875	612,243						1,720,000	02/28/2022
100140912		SEATTLE	WA		02/26/2024	8.250	612,259						1,200,000	12/12/2023
100144016		PORT ARANSAS	TX		03/07/2024	7.499	612,269						818,000	01/25/2024
100139454		MIAMI	FL		12/28/2023	8.875	612,280						775,000	11/28/2023
3500109899		KATY	TX		11/15/2024	8.238	612,316						7,170,000	09/16/2024
100087957		ROCKLIN	CA		10/25/2022	8.625	612,420						770,000	09/08/2022
100115897		BROOKLYN	NY		07/20/2023	6.990	612,448						930,000	05/22/2023
100144833		UNITED KINGDOM	GBR		03/12/2024	3.590	612,459		26,653			(13,263)	624,993	03/10/2020
100102974		SOUTH RICHMOND HILL	NY		06/22/2023	8.500	612,496		12,299				830,000	01/18/2023
100185517		HIGHLAND	CA		12/20/2024	7.500	612,575		(15)				750,000	10/30/2024
100135430		NASHVILLE	TN		11/13/2023	7.750	612,577						790,000	09/15/2023
100142160		WHITTIER	CA		02/29/2024	9.000	612,579						755,000	01/29/2024
100129787		PALM BAY	FL		09/27/2023	7.999	612,585						760,000	09/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080271		WEERT	NLD		02/22/2022	3.000	612,617					(40,282)	845,000	12/01/2023
100137249		NETHERLANDS	NLD		11/28/2023	6.200	612,617					(40,282)	910,000	12/01/2023
100055650		IRVINE	CA		03/23/2021	4.750	612,660						835,000	01/03/2021
100137273		NETHERLANDS	NLD		11/28/2023	5.330	612,670					(40,285)	788,735	12/01/2023
100162729		BURIEN	WA		08/12/2024	8.125	612,671						700,000	06/04/2024
100145648		UNITED KINGDOM	GBR		03/12/2024	3.590	612,673		26,935			(13,400)	624,993	03/20/2020
100172945		GEORGETOWN	TX		10/25/2024	8.750	612,756						735,000	09/27/2024
100145013		UNITED KINGDOM	GBR		03/12/2024	9.500	612,763		15,031			(13,276)	625,000	09/11/2019
100142888		PALM HARBOR	FL		02/09/2024	8.125	612,854						950,000	11/17/2023
100044445		SHERMAN OAKS	CA		11/19/2020	4.500	612,941						926,250	07/21/2019
100179573		EDISTO ISLAND	SC		11/21/2024	6.990	612,951						908,000	09/23/2024
100145729		UNITED KINGDOM	GBR		03/12/2024	3.390	612,955		28,759			(13,205)	620,000	12/11/2019
3340074710		CHAPEL HILL	NC		06/04/2024	9.891	613,094						2,780,000	04/09/2024
100109701		MIAMI	FL		06/16/2023	7.625	613,148						759,000	05/08/2023
100181325		JURUPA VALLEY	CA		12/06/2024	6.125	613,156		17				832,000	11/12/2024
100135201		SUFFERN	NY		11/07/2023	8.000	613,224						840,000	09/08/2023
100065814		MAKAWAO	HI		07/23/2021	4.362	613,244						925,000	07/06/2021
100137157		ELLIJAY	GA		11/28/2023	9.875	613,244						742,000	09/22/2023
100144021		NEW HAVEN	CT		03/07/2024	6.999	613,292						825,000	02/02/2024
100147012		MISSOULA	MT		03/27/2024	7.500	613,328						835,000	09/08/2023
100083078		GLENDALE	CA		05/26/2022	4.450	613,334						940,000	02/25/2022
100166463		BAKERSFIELD	CA		10/31/2024	6.875	613,368						851,000	09/26/2024
100144003		OXFORD	GA		02/29/2024	8.625	613,370						785,000	02/09/2024
100182702		DESTIN	FL		12/12/2024	7.500	613,443		(18)				800,000	10/18/2024
100163172		ELK GROVE	CA		08/13/2024	7.125	613,508						860,000	06/20/2024
100161790		NEWARK	NJ		07/31/2024	7.590	613,532						800,000	06/20/2024
100081631		RAMONA	CA		03/24/2022	6.062	613,535		(11)				720,000	03/10/2022
100185301		PORT SAINT LUCIE	FL		12/20/2024	7.625	613,562		(3)				777,000	11/08/2024
100099635		OJAI	CA		04/06/2023	8.000	613,569		(34)				905,000	03/03/2023
100156648		SEATTLE	WA		06/24/2024	7.375	613,582						810,000	05/08/2024
100147632		LA PUENTE	CA		04/04/2024	8.875	613,627						800,000	03/04/2024
100114806		LAKE ARROWHEAD	CA		07/10/2023	7.375	613,636						825,000	04/25/2023
100081933		AMSTERDAM	NLD		03/30/2022	3.350	613,653					(40,350)	740,625	06/30/2024
100161698		VENLO	NLD		07/29/2024	5.800	613,653					(27,553)	790,000	07/11/2024
100143553		NEWARK	NJ		02/21/2024	7.590	613,659						800,000	01/10/2024
100086927		SAN DIEGO	CA		10/24/2022	6.999	613,690						835,000	09/12/2022
100146977		KATY	TX		03/26/2024	7.125	613,714						830,000	02/12/2024
100182036		OCEANSIDE	CA		12/12/2024	6.624	613,760		28				884,000	10/02/2024
4010067195		SALEM	NJ		01/30/2024	7.930	613,861						860,000	09/20/2023
100110702		HIGHLANDS RANCH	CO		08/11/2023	8.375	613,871						1,050,000	07/14/2023
100159507		GARDEN GROVE	CA		07/15/2024	7.500	613,906						1,211,000	05/16/2024
100158655		LAS CRUCES	NM		07/10/2024	7.375	613,951						830,000	04/29/2024
100067676		AZUSA	CA		09/23/2021	3.250	613,966						875,000	06/30/2021
100080361		LOS ANGELES	CA		02/28/2022	3.750	613,976						1,045,000	01/24/2022
100086519		RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022	8.125	613,978						880,000	08/24/2022
100118669		ROSLYN	NY		07/25/2023	7.375	614,044		(147)				1,200,000	05/26/2023
100120967		NORTHPORT	AL		08/30/2023	7.500	614,151						745,000	06/20/2023
100173961		BOERNE	TX		10/31/2024	8.375	614,191						846,000	07/26/2024
100160555		WEST PALM BEACH	FL		07/19/2024	8.250	614,203						725,000	06/27/2024
100147423		SOUTH OZONE PARK	NY		04/03/2024	8.000	614,218						750,000	02/09/2024
100119603		MIAMI	FL		07/31/2023	8.500	614,247						713,000	05/22/2023
100130199		GRANT VALKARIA	FL		11/15/2023	9.875	614,252						775,000	09/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100158552		PALMETTO	FL		07/10/2024	7.250	614,275						950,000	04/08/2024
100079462		SAN DIEGO	CA		03/17/2022	6.375	614,293						795,000	02/23/2022
100172682		RIVERSIDE	CA		11/21/2024	7.125	614,331		(23)				863,000	10/28/2024
100141750		LYNWOOD	CA		01/30/2024	10.999	614,342						750,000	12/02/2023
3340073207		OCALA	FL		04/12/2024	9.148	614,369						3,208,000	03/14/2024
100181703		SAN DIEGO	CA		12/11/2024	8.375	614,406		(23)				745,000	09/12/2024
100150115		KOLOA	HI		06/14/2024	7.500	614,411						945,000	04/30/2024
100182374		PLEASANT HILL	CA		12/12/2024	7.375	614,454		(19)				750,000	11/13/2024
100117114		BROOKLYN	NY		07/20/2023	4.250	614,585						1,500,000	03/01/2024
100118054		HAMPTON BAYS	NY		07/20/2023	5.625	614,588						1,250,000	03/01/2024
100079875		CAPE CANAVERAL	FL		04/08/2022	4.749	614,676						900,000	01/24/2022
100159445		CENTENNIAL	CO		07/15/2024	8.125	614,727						855,000	05/24/2024
100142582		SANTA ROSA BEACH	FL		02/08/2024	8.625	614,850						815,000	12/08/2023
100137081		IVINS	UT		11/28/2023	8.125	614,889						801,000	10/13/2023
100090424		SAN DIEGO	CA		12/28/2022	9.500	614,892						675,000	10/14/2022
100172462		SOUTH KINGSTOWN	RI		10/23/2024	7.250	614,901						800,000	08/29/2024
100181313		MAPLE VALLEY	WA		12/06/2024	7.250	614,917		(14)				750,000	11/12/2024
100130111		NETHERLANDS	NLD		09/26/2023	6.150	614,947					(40,435)	1,000,000	12/01/2023
100118790		SANTA ROSA	CA		07/25/2023	7.250	614,961						1,025,000	06/16/2023
100118639		BRONX	NY		07/25/2023	7.375	615,072						800,000	05/11/2023
100121011		BROKEN BOW	OK		08/30/2023	7.625	615,112						894,500	06/30/2023
100044408		OZONE PARK	NY		11/19/2020	5.000	615,133						812,250	04/27/2019
100147682		LOS ANGELES	CA		04/04/2024	7.875	615,142						780,000	03/11/2024
100176608		LOS ANGELES	CA		11/15/2024	8.875	615,149		(68)				837,500	08/20/2024
3300005111		SHORT HILLS	NJ		07/17/2024	9.365	615,158						2,600,000	04/09/2024
100142244		PLANT CITY	FL		03/15/2024	7.875	615,194						1,085,000	02/05/2024
100159992		MIRAMAR	FL		08/16/2024	8.125	615,205						750,000	06/04/2024
100015827		GLENDALE	CA		02/27/2018	4.750	615,219						1,300,000	01/15/2018
4010062979		LYNCHBURG	VA		01/30/2024	7.980	615,238						862,000	10/14/2023
100182426		LYNNWOOD	WA		12/12/2024	6.499	615,253		8				1,000,000	11/01/2024
100150021		NORTH CHARLESTON	SC		06/07/2024	7.750	615,336						850,000	04/24/2024
100180027		LOS ALAMOS	CA		11/25/2024	6.124	615,350		15				828,237	10/11/2024
100174101		ORANGE BEACH	AL		10/31/2024	7.500	615,354						865,000	07/19/2024
100169801		HOLLYWOOD	FL		09/30/2024	7.990	615,367						1,000,000	07/03/2024
100076531		EASTSOUND	WA		01/04/2022	4.875	615,381						1,200,000	11/24/2021
100159591		CLEARWATER	FL		07/15/2024	7.375	615,408						790,000	06/14/2024
100100576		HAYWARD	CA		04/27/2023	8.750	615,431						675,000	03/29/2023
100017809		ALHAMBRA	CA		05/30/2018	5.000	615,567						1,023,750	02/13/2018
100135197		PROSPER	TX		11/07/2023	8.375	615,626						875,000	08/15/2023
100118017		WESTMINSTER	CA		07/20/2023	6.250	615,631						890,000	03/01/2024
100089984		MADERA	CA		01/13/2023	9.375	615,649						760,000	12/06/2022
100164072		SANTA ANA	CA		08/21/2024	7.250	615,691						1,200,000	07/24/2024
100172194		HEMET	CA		10/17/2024	7.750	615,736						700,000	09/13/2024
100140740		PARKER	CO		01/22/2024	8.499	615,792						1,160,000	11/21/2023
100065408		LOS ANGELES	CA		07/28/2021	3.990	615,841						920,000	06/14/2021
100099877		WOODBRIDGE	VA		03/28/2023	10.125	615,869						865,000	01/24/2023
100174660		WASHINGTON	DC		10/31/2024	7.500	615,910						806,000	02/20/2024
100158465		BONITA SPRINGS	FL		07/10/2024	7.250	615,914						819,000	05/02/2024
100182176		PARRISH	FL		12/12/2024	7.500	615,922		(17)				700,000	10/17/2024
100167478		AUSTIN	TX		10/31/2024	6.750	615,940		(73)				755,000	10/02/2024
100118650		LAWNDALE	CA		07/25/2023	8.500	615,949						770,000	05/10/2023
100162079		MIAMI	FL		07/31/2024	7.750	615,963						805,000	04/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100149079		GOSHEN	NY		04/19/2024	7.990	615,988						780,000	01/26/2024
100186200		NEW CASSEL	NY		12/27/2024	7.999	615,994		(3)				750,000	11/27/2024
100023543		FULLERTON	CA		09/04/2018	5.125	616,030						935,000	09/04/2018
100138664		LONG GROVE	IL		02/02/2024	8.750	616,049						1,455,000	12/13/2023
100138256		MIAMI	FL		12/15/2023	8.375	616,051						990,000	11/17/2023
100162290		WEST CHESTER	OH		09/06/2024	9.375	616,076						679,000	07/31/2024
100149447		HEBER CITY	UT		04/24/2024	7.500	616,128						810,000	03/07/2024
4010083656		DAYTON	OH		09/27/2024	7.990	616,184						855,000	07/01/2024
100184370		SPOTSYLVANIA	VA		12/16/2024	7.250	616,202		(5)				1,165,000	10/16/2024
100133848		MYRTLE BEACH	SC		10/20/2023	9.250	616,218						785,000	09/27/2023
100151062		MURRELLS INLET	SC		05/08/2024	7.625	616,224						882,000	03/04/2024
100159028		GARDENA	CA		08/15/2024	7.000	616,227						1,350,000	07/18/2024
100080379		REDDING	CA		04/14/2022	5.750	616,231						732,000	11/05/2021
100110146		KISSIMMEE	FL		06/29/2023	6.875	616,233						980,000	05/23/2023
100088869		LODI	CA		11/15/2022	8.750	616,233						880,000	10/21/2022
100055905		JERSEY CITY	NJ		03/26/2021	3.625	616,374						965,000	12/21/2020
100053686		LONG BEACH	CA		03/23/2021	4.625	616,407						1,115,000	01/02/2021
100110738		GULF SHORES	AL		08/11/2023	8.750	616,410		(133)				749,900	06/30/2023
100109197		PALM DESERT	CA		07/21/2023	7.125	616,411						819,000	05/31/2023
100137513		TAMPA	FL		01/11/2024	8.625	616,441						845,000	12/05/2023
100083809		LAS VEGAS	NV		07/12/2022	7.500	616,490						1,085,000	06/01/2022
100109979		BROOKLYN	NY		06/22/2023	7.359	616,571						1,200,000	05/18/2023
100119000		BRADENTON	FL		07/27/2023	7.625	616,662						801,000	06/30/2023
100169189		IRVINGTON	NJ		09/27/2024	7.800	616,680						813,000	09/12/2024
100140806		EAST MEADOW	NY		03/06/2024	11.625	616,681						775,000	01/09/2024
100153654		ALPHARETTA	GA		05/31/2024	7.375	616,698		(13)				990,000	04/15/2024
100133767		MENIFEE	CA		10/20/2023	8.625	616,701						733,000	09/22/2023
100116133		GARDEN GROVE	CA		07/20/2023	5.500	616,767						940,000	03/01/2024
100044355		LOS ANGELES	CA		11/19/2020	6.500	616,786						1,195,813	11/26/2019
100131815		DUMFRIES	VA		10/06/2023	9.750	616,825						740,000	09/21/2023
100165318		BOULDER	CO		08/29/2024	7.125	616,910						1,227,000	08/06/2024
100091209		WORCESTER	MA		01/31/2023	9.499	616,931						876,000	12/08/2022
100176128		ALPINE	CA		12/20/2024	7.125	616,960		(13)				1,050,000	11/21/2024
100172534		AUSTIN	TX		10/23/2024	6.125	616,984						940,000	09/06/2024
100162825		WYCKOFF	NJ		08/12/2024	7.375	616,985						975,000	06/14/2024
100150903		BRENTWOOD	TN		05/08/2024	7.625	616,990						800,000	03/15/2024
100142370		GLEN OAKS	NY		03/15/2024	7.875	616,994						820,000	01/30/2024
100148246		MARIETTA	GA		04/12/2024	6.990	617,040						912,000	02/28/2024
100150869		PORT ARANSAS	TX		05/08/2024	7.250	617,043						770,000	03/15/2024
100135151		MYRTLE BEACH	SC		12/15/2023	8.500	617,067						775,000	10/06/2023
100154944		SPRINGVILLE	UT		07/19/2024	7.625	617,073						850,000	01/31/2024
100144760		UNITED KINGDOM	GBR		03/12/2024	9.500	617,129		25,373			(13,475)	620,000	10/18/2019
100175652		LOS ANGELES	CA		11/12/2024	8.250	617,131		(69)				700,000	10/22/2024
100162031		SOQUEL	CA		07/31/2024	7.750	617,142						2,100,000	06/11/2024
100168691		GRANADA HILLS AREA LO	CA		09/25/2024	7.999	617,156						736,000	08/02/2024
100129431		LAS VEGAS	NV		09/29/2023	6.999	617,190						900,000	08/17/2023
100168626		ROSEVILLE	CA		09/25/2024	7.750	617,220						740,000	08/07/2024
100079815		ORANGE BEACH	AL		04/08/2022	6.625	617,231						830,000	01/12/2022
100150775		PHILADELPHIA	PA		05/07/2024	7.500	617,241						875,000	03/06/2024
100167761		JAMAICA	NY		09/19/2024	6.999	617,267						1,000,000	09/05/2024
100173112		MANCHESTER	NH		10/30/2024	7.500	617,373						802,000	09/26/2024
100168323		VACAVILLE	CA		09/20/2024	6.990	617,453						820,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168759		MIRAMAR BEACH	FL		09/26/2024	7.375	617,521						850,000	08/05/2024
100161444		ESTERO	FL		07/30/2024	7.875	617,550						885,000	06/05/2024
100102052		OAKLEY	CA		04/14/2023	8.750	617,568						725,000	02/28/2023
100115797		NEW SMYRNA BEACH	FL		07/20/2023	7.000	617,625						880,500	05/16/2023
100162257		INDEPENDENCE	OR		09/06/2024	7.750	617,652						850,000	07/31/2024
100156683		MIAMI	FL		06/24/2024	8.500	617,655						680,000	03/13/2024
100186519		AVON	CO		12/30/2024	6.624	617,660		1				700,000	10/29/2024
100176650		MIAMI	FL		11/15/2024	7.499	617,669		(21)				870,000	10/21/2024
100134038		SPRING VALLEY	NY		10/25/2023	7.850	617,699						780,000	09/01/2023
100172230		DAVIS	CA		10/21/2024	6.990	617,715						895,000	08/26/2024
100068187		LOS ANGELES	CA		08/25/2021	3.490	617,720						1,200,000	06/23/2021
100134899		GARDEN GROVE	CA		10/30/2023	7.875	617,731						835,000	10/02/2023
100090791		ESCONDIDO	CA		02/28/2023	8.000	617,742						775,000	01/06/2023
100082280		LODI	CA		04/14/2022	4.500	617,763						938,000	03/11/2022
100116917		RODANTHE	NC		07/20/2023	4.125	617,784		27,516				900,000	03/01/2024
100180640		LAKE HAVASU CITY	AZ		11/26/2024	7.375	617,790		(48)				900,000	09/03/2024
100185131		SAN MARCOS	CA		12/20/2024	6.499	617,802		3				1,455,000	11/19/2024
100171380		SURF CITY	NC		10/16/2024	7.500	617,821						895,000	08/16/2024
100170198		FAIRFAX	VA		10/08/2024	6.624	617,822						915,000	08/22/2024
100117925		ANAHEIM	CA		07/20/2023	7.875	617,876						773,000	03/01/2024
100091106		FONTANA	CA		01/31/2023	7.999	617,900						760,000	12/27/2022
100186411		SEVIERVILLE	TN		12/30/2024	7.000	617,931						862,000	10/30/2024
100079719		SAN JOSE	CA		04/25/2022	6.500	617,959		6,864				1,350,000	01/26/2022
100178435		CAPE CORAL	FL		11/21/2024	8.250	618,035		(9)				750,000	08/30/2024
100132594		HIALEAH	FL		11/03/2023	8.625	618,074						800,000	06/30/2023
100181369		PINON HILLS	CA		12/06/2024	8.625	618,137		(15)				715,000	11/15/2024
100110694		HOUSTON	TX		08/11/2023	8.000	618,164						806,000	07/06/2023
100091851		MANVEL	TX		01/30/2023	9.625	618,167						745,000	12/29/2022
100174573		WARWICK	NY		10/31/2024	8.625	618,171						760,000	01/31/2024
100115775		ALBUQUERQUE	NM		07/20/2023	7.125	618,187						825,000	04/28/2023
100180672		OAK HILLS	CA		11/26/2024	8.375	618,238		(35)				665,000	09/11/2024
100090074		SONOMA	CA		01/13/2023	9.625	618,253						770,000	11/16/2022
100160833		CEDAR HILL	TX		07/24/2024	8.000	618,261						765,000	05/31/2024
100091129		LOS ANGELES	CA		01/31/2023	6.750	618,275						930,000	09/01/2022
100155299		ALVA	FL		07/19/2024	8.000	618,280						777,000	02/02/2024
100088112		PHOENIX	AZ		10/25/2022	9.000	618,304						860,000	10/03/2022
100180823		WINTERSWIJK	NLD		11/27/2024	5.300	618,313					(12,358)	825,000	11/07/2024
100159050		SOUTH LAKE TAHOE	CA		08/15/2024	8.250	618,338						710,000	07/24/2024
100145006		UNITED KINGDOM	GBR		03/12/2024	9.500	618,437		25,847			(13,583)	620,000	10/24/2019
100138199		GARDEN GROVE	CA		12/14/2023	7.750	618,530						1,275,000	11/01/2023
100065477		LONG BEACH	CA		07/28/2021	4.125	618,535						920,000	06/07/2021
100144331		(WINNETKA AREA) LOS ANGELES	CA		03/07/2024	7.125	618,609						775,000	02/09/2024
100154990		VISTA	CA		07/19/2024	8.375	618,626						780,000	03/01/2024
100155289		LONGWOOD	FL		07/19/2024	10.375	618,686						906,000	02/21/2024
100159924		MIAMI	FL		08/16/2024	7.875	618,706						1,056,000	04/25/2024
100143792		CONROE	TX		02/28/2024	10.125	618,708						800,000	12/27/2023
100145286		UNITED KINGDOM	GBR		03/12/2024	9.500	618,747		25,751			(13,504)	650,044	04/21/2020
100139607		PALMDALE	CA		12/28/2023	11.375	618,773		145				660,000	12/06/2023
100117931		(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	8.750	618,784						750,000	03/01/2024
100145044		UNITED KINGDOM	GBR		03/12/2024	9.500	618,808		24,416			(13,499)	849,975	01/16/2020
100120298		TOWNSEND	MT		08/18/2023	7.750	618,820						783,000	07/12/2023
100071912		OAKLAND	CA		11/19/2021	4.625	618,822		(644)				1,015,000	10/19/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126422		JAMAICA	NY		08/30/2023	8.700	618,907						890,000	07/17/2023
100158400		UNITED KINGDOM	GBR		07/09/2024	3.590	618,919		14,865			(13,400)	675,000	06/07/2022
100102803		DOWNINGTOWN	PA		06/22/2023	8.875	618,949						860,000	02/24/2023
100079327		LOS ANGELES	CA		03/17/2022	4.750	618,952						900,000	02/28/2022
100110375		SAINT GEORGE	UT		06/30/2023	6.125	619,065						857,000	05/04/2023
100148697		HAYWARD	CA		04/17/2024	7.999	619,075						840,000	11/08/2023
100147537		GLEN MILLS	PA		04/03/2024	7.750	619,098						764,000	02/29/2024
100171186		LEWISVILLE	TX		11/22/2024	7.000	619,102		(25)				765,000	10/21/2024
100164795		MARGATE	NJ		08/26/2024	6.990	619,126						820,000	05/31/2024
100088150		KETCHUM	ID		10/25/2022	7.875	619,178						917,000	09/16/2022
100079257		LAHAINA	HI		02/25/2022	4.875	619,220						860,000	01/25/2022
100080409		GLENDALE	AZ		04/14/2022	5.125	619,229						799,000	02/15/2022
100078695		WALNUT	CA		02/02/2022	3.125	619,301						1,150,000	11/23/2021
100180105		MARIANNA	FL		12/30/2024	8.749	619,310		(1)				750,000	10/17/2024
100119341		ROCKVILLE	MD		07/31/2023	6.500	619,365						900,000	05/30/2023
100159864		MIAMI	FL		08/16/2024	7.990	619,398						871,000	03/29/2024
100129717		MERIDIAN	ID		09/29/2023	7.375	619,447						950,000	08/15/2023
100171574		COVENTRY	RI		10/16/2024	7.875	619,466						770,000	07/31/2024
100171477		CHARLESTON	SC		10/16/2024	7.490	619,479						945,000	08/30/2024
100149885		LOS ANGELES	CA		04/29/2024	9.875	619,612						725,000	04/03/2024
100162549		SAN LUIS OBISPO	CA		08/12/2024	6.999	619,630						820,000	06/28/2024
100175701		MIAMI	FL		11/12/2024	7.125	619,657		(61)				810,000	10/24/2024
100165814		NEW ORLEANS	LA		08/29/2024	7.875	619,681						850,000	07/09/2024
100138758		MISSOURI CITY	TX		12/21/2023	8.990	619,710						822,000	11/16/2023
100085148		ORANGE	CA		09/21/2022	7.250	619,789						782,000	06/22/2022
100057709		DANA POINT	CA		06/30/2021	3.625	619,843						1,150,000	05/11/2021
100140815		MIAMI	FL		03/06/2024	7.625	619,893		75				800,000	01/12/2024
100176949		DEDHAM	MA		11/15/2024	8.750	619,954		(46)				904,000	09/19/2024
100159345		ORANGE BEACH	AL		07/15/2024	5.750	619,974						810,000	05/08/2024
100176673		LEMOORE	CA		11/15/2024	7.749	620,004		(29)				811,000	10/09/2024
100158805		POTTSBORO	TX		07/10/2024	7.375	620,022						826,000	05/14/2024
100185527		HUDSONVILLE	MI		12/20/2024	7.250	620,034		(8)				765,000	10/30/2024
100169273		RIVERSIDE	CA		09/27/2024	9.250	620,038						770,000	05/22/2024
100180395		CONCORD	CA		11/25/2024	7.125	620,112						820,000	10/01/2024
100172537		ARCADIA	MI		10/23/2024	6.990	620,139						865,000	09/11/2024
100156367		FORT COLLINS	CO		07/25/2024	8.000	620,186						675,000	06/14/2024
100185606		HENDERSON	CO		12/20/2024	7.625	620,198		(14)				750,000	11/05/2024
100135140		LYNWOOD	CA		11/03/2023	9.625	620,206						770,000	10/02/2023
100180010		MADERA	CA		11/25/2024	6.990	620,259		(22)				855,000	09/30/2024
100185550		CATHEDRAL CITY	CA		12/20/2024	8.500	620,259		(18)				750,000	10/17/2024
100115300		YUCCA VALLEY	CA		07/17/2023	7.999	620,266						820,000	06/13/2023
100160377		THOUSAND OAKS	CA		09/06/2024	7.125	620,335						1,215,000	07/23/2024
100142759		HOLLISTON	MA		02/08/2024	8.625	620,346						765,000	12/15/2023
100151134		CARVER	MA		05/09/2024	8.374	620,378						760,000	04/18/2024
100172206		GARDENA	CA		10/17/2024	6.499	620,462						820,000	09/20/2024
100160230		FRAMINGHAM	MA		07/18/2024	8.125	620,555						748,000	06/03/2024
100174212		LEXINGTON	NC		10/31/2024	7.625	620,591						817,000	07/16/2024
100139625		LOS ANGELES	CA		12/28/2023	9.750	620,608						750,000	11/30/2023
100076771		BURBANK	CA		12/30/2021	4.125	620,625						1,100,000	12/03/2021
100149824		MIAMI	FL		04/29/2024	7.999	620,652						740,000	04/08/2024
100091179		GLENDALE	CA		01/31/2023	6.875	620,712		147				1,020,000	10/26/2022
100164253		FOUNTAIN VALLEY	CA		08/21/2024	6.999	620,714						825,000	07/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100090972		NEWTON	MA		01/31/2023	7.999	620,753						780,000	12/06/2022
100139484		WATSONVILLE	CA		12/28/2023	8.375	620,806		(22)				1,031,000	12/01/2023
100099845		CHICAGO	IL		02/28/2023	8.975	620,815						1,000,000	01/26/2023
100167060		BEND	OR		09/13/2024	8.125	620,847						770,000	06/25/2024
100149015		SIMI VALLEY	CA		04/19/2024	7.375	620,864						835,000	03/08/2024
100162801		NASHVILLE	TN		08/12/2024	7.625	620,899						810,000	06/10/2024
100103254		ORLANDO	FL		04/27/2023	8.875	620,901						690,000	03/31/2023
100083641		LAGUNA NIGUEL	CA		07/25/2022	5.750	620,926						1,700,000	06/21/2022
100120212		LAS VEGAS	NV		08/18/2023	10.125	621,017						680,000	06/09/2023
100141113		BROOKLYN	NY		01/30/2024	8.350	621,046						1,970,000	12/12/2023
100158451		NEDERLAND	CO		07/10/2024	7.375	621,066						800,000	02/16/2024
100091309		NORTH ATTLEBORO	MA		01/13/2023	8.875	621,094						965,000	12/01/2022
100142013		CATHEDRAL CITY	CA		02/29/2024	9.625	621,166						800,000	01/26/2024
100099980		LAS VEGAS	NV		03/28/2023	7.500	621,186						760,000	02/24/2023
100151456		RALEIGH	NC		05/10/2024	7.500	621,215						920,000	04/11/2024
100115087		BAY HARBOR ISLANDS	FL		07/14/2023	6.625	621,225						937,000	05/26/2023
100144460		FRESNO	CA		04/26/2024	8.875	621,231						709,000	03/07/2024
100137266		NETHERLANDS	NLD		11/28/2023	6.200	621,234						922,800	12/01/2023
100084009		LODI	NJ		06/27/2022	7.372	621,264						815,000	06/13/2022
100026804		ESCONDIDO	CA		09/26/2018	3.000	621,349						1,700,000	05/19/2022
100162004		LOS ANGELES	CA		07/31/2024	7.875	621,403						800,000	06/14/2024
100086343		HOOGEVEEN	NLD		08/29/2022	4.950	621,420					(40,861)	753,709	12/01/2023
100070224		DEN HAAG	NLD		08/31/2021	3.050	621,420					(40,861)	866,666	06/30/2024
100078554		AMSTERDAM/AMSTELVEEN	NLD		01/26/2022	3.000	621,420					(40,861)	800,000	12/01/2023
100157563		AMERSFOORT	NLD		06/28/2024	5.450	621,420					(21,060)	1,230,000	06/30/2024
100157892		HOT SPRINGS	AR		07/09/2024	7.375	621,461						731,000	04/19/2024
100117631		RICHMOND	CA		07/20/2023	10.875	621,529		(132)				1,090,000	03/01/2024
100166331		ARLINGTON HEIGHTS	IL		10/24/2024	8.000	621,585						685,000	09/05/2024
100158122		WHITTIER	CA		07/09/2024	7.500	621,586						900,000	04/24/2024
100157784		LAS VEGAS	NV		08/01/2024	7.500	621,590						770,000	07/01/2024
100179420		EDWARDS	CO		12/27/2024	7.625	621,592		(8)				754,000	11/19/2024
100136287		BEND	OR		11/20/2023	7.990	621,673						854,000	09/28/2023
100147382		SANTA ANA	CA		05/08/2024	7.250	621,684						1,920,000	04/09/2024
100074250		HOMESTEAD	FL		12/09/2021	4.000	621,687						810,000	11/05/2021
100154891		JACKSONVILLE	FL		07/19/2024	8.750	621,742						675,000	12/29/2023
100143462		LONG BEACH	CA		02/16/2024	7.875	621,756						795,000	01/03/2024
100185449		FORT COLLINS	CO		12/20/2024	6.375	621,758		11				1,020,000	10/31/2024
100176719		ANAHEIM	CA		11/15/2024	6.875	621,797		(26)				836,000	05/28/2024
100149440		SANTA CLARITA	CA		04/24/2024	7.250	621,878						815,000	03/04/2024
100165658		FORT WORTH	TX		10/04/2024	8.875	621,918						700,000	09/06/2024
100159463		BREWSTER	NY		07/15/2024	7.375	621,939						820,000	05/22/2024
100074478		SAN JOSE	CA		12/14/2021	4.375	621,950						1,200,000	11/09/2021
100133127		SAN BRUNO	CA		11/29/2023	7.625	621,987		5,958				917,000	10/11/2023
100065307		SAN DIEGO	CA		07/28/2021	4.500	621,993						900,000	05/18/2021
100137118		KULA	HI		11/28/2023	8.375	622,071		(7)				1,485,000	10/16/2023
100080965		TACOMA	WA		03/18/2022	4.249	622,114						1,175,000	01/18/2022
100091481		WOODSIDE	NY		01/20/2023	7.890	622,115						1,555,000	01/04/2023
100175114		ROCKVILLE	MD		11/05/2024	6.625	622,128						775,000	10/17/2024
100102185		LA PALMA	CA		04/14/2023	7.250	622,138						915,000	03/10/2023
100162005		STATEN ISLAND	NY		07/31/2024	7.375	622,157						1,125,000	06/26/2024
100079199		PARK CITY	UT		02/24/2022	4.000	622,172						875,000	01/18/2022
100153100		MIAMI	FL		06/27/2024	7.750	622,173						811,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101945		NORCO	CA		04/14/2023	7.250	622,254						1,165,000	02/10/2023
100150499		MIAMI	FL		05/03/2024	7.500	622,299						810,000	02/07/2024
100186766		CLAYTON	CA		12/31/2024	7.875	622,305		131				675,000	09/28/2024
100158948		MISSOULA	MT		08/15/2024	8.125	622,402		(53)				900,000	07/22/2024
100169367		MIAMI	FL		09/27/2024	8.375	622,413						785,000	08/01/2024
100133902		OXNARD	CA		11/29/2023	9.625	622,431						703,000	09/15/2023
100091795		KATY	TX		01/30/2023	7.375	622,517						850,000	12/16/2022
100089234		LOMITA	CA		01/26/2023	7.750	622,549						775,000	10/13/2022
100128504		MIRAMAR	FL		09/15/2023	9.990	622,585						755,000	07/25/2023
100074469		POWHATAN	VA		12/02/2021	4.512	622,617						850,000	10/04/2021
100117125		FLUSHING	NY		07/20/2023	4.750	622,623						2,000,000	03/01/2024
100170133		TRUCKEE	CA		10/08/2024	6.499	622,764						1,030,000	08/27/2024
100088897		LAS VEGAS	NV		11/15/2022	7.499	622,821						1,100,000	10/14/2022
100137500		FORT LAUDERDALE	FL		01/11/2024	9.875	622,915		43				840,000	11/27/2023
100149961		WELLINGTON	FL		06/07/2024	8.500	623,044						876,000	04/15/2024
100170027		MIAMI	FL		11/08/2024	7.500	623,081		(88)				746,000	10/03/2024
100132490		HELENA	MT		11/03/2023	7.990	623,084						825,000	06/30/2023
100134507		MEADOWLAKES	TX		10/30/2023	8.124	623,089						795,000	10/06/2023
100072028		UPLAND	CA		11/19/2021	3.750	623,132						765,000	09/24/2021
100103529		LOS ANGELES	CA		05/08/2023	9.499	623,161						680,000	03/21/2023
100077788		LAKESIDE	CA		12/23/2021	4.250	623,176		(221)				755,000	12/02/2021
100168543		LAKEWOOD	NJ		09/25/2024	7.375	623,197						815,000	08/14/2024
100168733		FRESNO	CA		09/26/2024	7.000	623,238						760,000	08/06/2024
100110061		CAPE CORAL	FL		06/23/2023	7.875	623,253						950,000	05/10/2023
100137643		PRESCOTT	AZ		12/08/2023	7.875	623,308						950,000	10/25/2023
100074274		GILBERT	AZ		12/09/2021	5.875	623,332						680,000	11/17/2021
100172540		SAN DIEGO	CA		10/23/2024	7.125	623,337						825,000	09/10/2024
100126376		BROOKLYN	NY		08/30/2023	7.743	623,359						1,100,000	07/28/2023
100067691		DENVER	CO		09/23/2021	3.374	623,373						955,000	08/05/2021
100154625		PETALUMA	CA		06/14/2024	8.999	623,377						780,000	05/29/2024
100176613		CORONA	CA		11/15/2024	7.000	623,442		(44)				760,000	09/16/2024
100140289		LAKE HAVASU CITY	AZ		01/18/2024	8.625	623,452						901,000	11/22/2023
100091415		SPOKANE VALLEY	WA		02/22/2023	7.500	623,479						1,045,000	12/14/2022
100180465		MATTHEWS	NC		11/26/2024	7.625	623,480		(56)				850,000	09/20/2024
100082740		ROTTERDAM	NLD		04/27/2022	3.500	623,492					(40,997)	860,000	12/01/2023
100153936		FAIR OAKS	CA		06/05/2024	8.875	623,497						750,000	05/13/2024
100135254		JAMESTOWN	RI		11/08/2023	7.490	623,515						850,000	09/07/2023
100044150		ALTADENA	CA		08/19/2020	3.750	623,528						1,227,400	01/23/2020
100182691		RIVERHEAD	NY		12/12/2024	7.125	623,529		1				779,109	10/23/2024
100179937		TRINIDAD	CA		11/25/2024	7.125	623,532		(14)				725,000	10/01/2024
100159040		THE SEA RANCH	CA		08/15/2024	7.375	623,536						760,000	07/19/2024
100108152		BUENA PARK	CA		05/24/2023	8.750	623,548						790,000	03/30/2023
100139512		MALDEN	MA		12/28/2023	8.375	623,621						900,000	11/28/2023
100067693		EAST RUTHERFORD	NJ		09/23/2021	3.375	623,630						892,000	08/04/2021
100175225		ORLANDO	FL		11/05/2024	6.625	623,684						819,000	08/30/2024
100163795		RIVERSIDE	CA		09/27/2024	8.250	623,685						712,000	08/21/2024
100065639		WEEHAWKEN	NJ		07/28/2021	3.500	623,688						950,000	06/08/2021
3340083242		WEST ORANGE	NJ		09/26/2024	8.591	623,700						2,140,000	08/16/2024
100139764		UNITED KINGDOM	GBR		12/18/2023	7.390	623,712					(10,752)	1,700,000	08/27/2021
100171191		INCLINE VILLAGE	NV		11/22/2024	6.500	623,718						775,000	10/11/2024
100129585		SURF CITY	NC		09/29/2023	7.999	623,721						803,000	08/01/2023
100139222		ATLANTA	GA		12/28/2023	8.750	623,731						895,000	11/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100151437		COMPTON	CA		05/10/2024	7.124	623,745						850,000	04/02/2024
100172258		VENUS	TX		10/21/2024	6.625	623,756						825,000	08/28/2024
100142354		SANFORD	FL		03/15/2024	8.750	623,800						762,000	01/31/2024
100108314		LAS VEGAS	NV		05/24/2023	7.499	623,824						950,000	05/01/2023
100103707		INDIO	CA		05/08/2023	9.999	623,876						700,000	03/21/2023
100087753		PHOENIX	AZ		11/17/2022	7.500	623,916						847,000	10/11/2022
100100985		ALAMO	CA		04/28/2023	3.625	623,965						2,800,000	01/07/2022
100119947		CHULA VISTA	CA		08/11/2023	7.625	624,008						865,000	07/06/2023
100086871		DISCOVERY BAY	CA		10/07/2022	6.750	624,018						875,000	09/02/2022
100130177		MOUNT LAUREL	NJ		11/15/2023	9.125	624,048						830,000	10/05/2023
100153709		LOS ANGELES	CA		07/11/2024	8.250	624,085						760,000	05/22/2024
100168247		MARYSVILLE	WA		09/20/2024	7.500	624,103						810,000	04/17/2024
100185532		KAYSVILLE	UT		12/20/2024	6.875	624,104		(7)				890,000	11/15/2024
100086531		FALLBROOK	CA		09/30/2022	8.875	624,152						885,000	09/07/2022
100157637		PASSAIC	NJ		06/28/2024	7.750	624,167						840,000	05/20/2024
100172118		COLORADO SPRINGS	CO		10/17/2024	7.625	624,170						800,000	09/18/2024
100133446		FLEMING ISLAND	FL		10/19/2023	8.875	624,179						785,000	07/28/2023
100163887		SANTA MARIA	CA		09/27/2024	8.750	624,376						675,000	08/20/2024
100137517		GILBERT	AZ		01/11/2024	10.375	624,438						722,000	12/06/2023
100145674		UNITED KINGDOM	GBR		03/12/2024	3.940	624,443		26,522			(13,715)	590,000	05/22/2020
100161702		TIEL	NLD		07/29/2024	5.650	624,527					(28,042)	1,738,000	07/25/2024
100078019		CORONA	NY		01/12/2022	4.250	624,625						998,000	11/22/2021
100181935		SIMI VALLEY	CA		12/12/2024	6.624	624,650		10				875,000	10/11/2024
100083187		ENCINO	CA		05/26/2022	6.780	624,665						775,000	05/18/2022
100162282		TRUCKEE	CA		09/06/2024	7.625	624,677						749,000	07/31/2024
100137536		TUKWILA	WA		12/08/2023	8.124	624,791						825,000	11/02/2023
100118789		RENO	NV		07/25/2023	6.500	624,900						800,000	06/13/2023
100154328		BELMONT	NC		06/07/2024	9.250	624,906						780,000	05/02/2024
100164475		PASO ROBLES	CA		08/21/2024	7.125	624,939						820,000	06/24/2024
100156704		LOS ANGELES	CA		06/26/2024	9.999	624,947						700,000	05/14/2024
100170282		SPRING HILL	TN		10/08/2024	7.125	624,967						775,000	07/31/2024
100185518		FRIENDSWOOD	TX		12/20/2024	6.750	624,968		(11)				815,000	11/06/2024
100135058		HONOLULU	HI		11/01/2023	7.375	624,973						910,000	08/03/2023
100133590		HOUSTON	TX		10/23/2023	7.500	625,010						920,000	08/04/2023
100176602		LOS ANGELES	CA		11/15/2024	7.375	625,104		(56)				870,000	09/13/2024
100068145		NOVATO	CA		08/25/2021	3.874	625,112						1,100,000	07/14/2021
100101904		LAKE OSWEGO	OR		04/06/2023	9.125	625,114						815,000	03/07/2023
100120861		STANTON	CA		08/28/2023	7.250	625,143						995,000	05/30/2023
100082711		CARSON	CA		04/20/2022	4.500	625,235						805,000	03/07/2022
100158660		SPRINGVILLE	UT		07/10/2024	7.375	625,236						825,000	04/30/2024
100149443		GLENWOOD SPRINGS	CO		04/24/2024	6.875	625,242						840,000	03/01/2024
100185705		EMMEN	NLD		12/20/2024	5.300	625,304					(4,284)	754,688	12/03/2024
100110539		METAIRIE	LA		06/30/2023	7.375	625,316						860,000	04/28/2023
100081685		WOODLAND HILLS	CA		03/21/2022	3.750	625,423		(332)				1,312,000	01/11/2022
100151066		MARLBORO	NJ		05/08/2024	6.990	625,482						855,000	03/05/2024
100134068		MIAMI	FL		10/27/2023	7.125	625,496						900,000	07/24/2023
100162835		ELMWOOD PARK	NJ		08/12/2024	7.625	625,535						820,000	06/20/2024
100067730		JERSEY CITY	NJ		09/23/2021	4.125	625,603						860,000	06/22/2021
100116164		(HOLLYWOOD AREA) LOS ANGELES	CA		07/20/2023	4.500	625,623						1,250,000	03/01/2024
100053353		HOLLISTER	CA		03/23/2021	3.250	625,677						680,000	01/02/2021
100080925		JURUPA VALLEY	CA		04/22/2022	5.125	625,680						832,500	02/02/2022
100179780		DELRAY BEACH	FL		11/21/2024	6.624	625,691		(35)				915,000	09/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030840		BAYSIDE	NY		04/09/2019	3.500	625,692						1,240,938	10/06/2018
100138895		PIGEON FORGE	TN		12/21/2023	8.374	625,726						807,000	11/01/2023
100147376		LODI	CA		05/08/2024	7.625	625,742						767,000	03/22/2024
100090940		AGUA DULCE	CA		01/31/2023	9.875	625,756						775,000	11/18/2022
100161309		WASHINGTON	DC		07/25/2024	7.625	625,772						840,000	06/07/2024
100131802		LOS ANGELES	CA		10/06/2023	8.875	625,798						785,000	09/13/2023
100163277		MCKINNEY	TX		08/13/2024	7.750	625,817						1,150,000	07/17/2024
100186394		JOHNS CREEK	GA		12/30/2024	6.875	625,854		(1)				900,000	11/14/2024
100065407		LOS ANGELES	CA		07/28/2021	3.990	625,882						935,000	06/14/2021
100057816		SAN DIEGO	CA		06/30/2021	3.625	626,028						908,000	05/08/2021
100114916		LOS ANGELES	CA		07/13/2023	7.500	626,043						885,000	05/16/2023
100164008		PEORIA	AZ		08/21/2024	7.375	626,043						765,000	07/03/2024
100089094		PHOENIX	AZ		01/06/2023	8.750	626,048		(92)				820,000	11/10/2022
100148646		SANTA ANA	CA		05/15/2024	7.250	626,057						840,000	04/12/2024
100152780		INGLEWOOD	CA		05/22/2024	8.375	626,072						890,000	05/01/2024
100172981		SANTA ROSA	CA		10/25/2024	6.999	626,090		(37)				810,000	10/01/2024
100135657		HOLLISTER	CA		11/09/2023	7.500	626,142						810,000	09/13/2023
100102952		FAR ROCKAWAY	NY		06/22/2023	8.375	626,207						980,000	12/22/2022
100102497		PALM HARBOR	FL		06/07/2023	7.125	626,220						817,000	11/10/2022
100170247		MT LEBANON	PA		10/08/2024	7.990	626,226						681,000	07/24/2024
100171203		DENVILLE	NJ		10/16/2024	7.500	626,271						845,000	08/06/2024
100084847		LAS VEGAS	NV		08/02/2022	8.250	626,326						780,000	07/08/2022
100091848		OAKLAND	CA		01/30/2023	9.500	626,328						825,000	01/11/2023
100114899		SAN DIEGO	CA		07/13/2023	7.625	626,332						950,000	06/12/2023
100079689		PARK CITY	UT		04/08/2022	4.500	626,362						875,000	01/20/2022
100175130		WESTMINSTER	CA		11/05/2024	7.250	626,392						1,380,000	10/01/2024
100178436		NORWALK	CT		11/21/2024	6.250	626,475		6				785,000	10/25/2024
100158591		FALLS CHURCH	VA		07/10/2024	7.499	626,483						860,000	05/31/2024
100102032		LOS ANGELES	CA		04/14/2023	6.875	626,528						925,000	02/09/2023
3310055740		BROOKLYN	NY		08/31/2023	8.715	626,542						4,700,000	05/15/2023
100080857		LAND O LAKES	FL		03/10/2022	3.875	626,584		40				1,050,000	02/09/2022
100148013		CHULA VISTA	CA		04/10/2024	7.625	626,713						860,000	02/16/2024
100133516		ELK GROVE	CA		10/19/2023	7.999	626,731						740,982	09/15/2023
100166920		SAVANNAH	GA		09/13/2024	7.625	626,749						900,000	06/20/2024
100110300		JACKSON	NJ		06/30/2023	6.625	626,753						850,000	04/24/2023
100119392		ELIZABETH	NJ		07/31/2023	7.625	626,772						840,000	05/31/2023
100148218		NASHVILLE	TN		04/12/2024	7.625	626,795						815,000	03/01/2024
100180172		JAMAICA	NY		11/25/2024	7.624	626,797						770,000	10/24/2024
100151819		DOWNEY	CA		05/10/2024	6.999	626,962						975,000	04/10/2024
100083001		ACAMPO	CA		05/05/2022	6.125	627,016						883,000	03/14/2022
100107855		WEATHERFORD	TX		06/29/2023	7.750	627,024						832,000	05/15/2023
100138034		LOS ANGELES	CA		12/13/2023	9.750	627,075						790,000	11/08/2023
100166290		TRINIDAD	CA		10/23/2024	8.750	627,077						920,000	08/30/2024
100175086		HIALEAH	FL		11/05/2024	7.499	627,116						730,000	10/16/2024
100099792		THE BRONX	NY		02/28/2023	8.400	627,233						820,000	02/09/2023
100086337		GRONINGEN	NLD		08/29/2022	1.000	627,246					(41,244)	870,000	12/01/2023
100184367		PALM DESERT	CA		12/16/2024	7.990	627,319		(27)				755,000	10/08/2024
100144832		UNITED KINGDOM	GBR		03/12/2024	3.440	627,330		27,971			(13,585)	640,015	03/10/2020
100148745		MARQUEZ	TX		04/17/2024	7.990	627,355						767,000	11/03/2023
100184965		BROOKLYN	NY		12/19/2024	7.124	627,380		1				1,220,000	11/20/2024
100127503		VIENNA	VA		09/08/2023	6.125	627,475						928,500	06/14/2023
100172424		MARYSVILLE	WA		10/23/2024	6.750	627,615						790,000	08/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179569		BOZEMAN	MT		11/21/2024	6.875	627,644		(12)				830,000	09/10/2024
100077797		TUCSON	AZ		12/23/2021	5.125	627,647		(857)				775,000	12/01/2021
100186563		SMYRNA	GA		12/30/2024	7.375	627,699		(1)				725,000	10/25/2024
100026809		TORRANCE	CA		09/26/2018	4.375	627,787						999,000	06/14/2018
100150878		BUENA PARK	CA		05/08/2024	7.125	627,847						1,110,000	03/08/2024
100078749		UPLAND	CA		02/25/2022	3.375	627,944						1,768,000	11/17/2021
100175692		GARDEN GROVE	CA		11/12/2024	6.999	627,975		(75)				930,000	10/21/2024
100133785		STAFFORD	VA		10/20/2023	10.750	628,044						770,000	09/25/2023
100120898		SAUSALITO	CA		08/30/2023	5.999	628,086						2,250,000	07/21/2023
3340073506		SCOTCH PLAINS	NJ		04/30/2024	8.851	628,131						2,470,000	03/19/2024
100168194		PASADENA	CA		09/20/2024	6.875	628,135						1,550,000	04/04/2024
100186284		COSTA MESA	CA		12/27/2024	7.125	628,141						1,245,000	10/24/2024
100153058		SACRAMENTO	CA		06/27/2024	8.125	628,166						810,000	05/28/2024
100133908		(WINNETKA AREA) LOS ANGELES	CA		11/29/2023	8.625	628,189						825,000	10/07/2023
100180701		LATHROP	CA		11/26/2024	8.750	628,204		(24)				696,000	07/31/2024
100153671		FRENCHTOWN	MT		05/31/2024	8.125	628,273						830,000	04/03/2024
100168028		DIAMOND SPRINGS	CA		09/20/2024	6.875	628,292						1,108,000	03/22/2024
100071892		THOUSAND OAKS	CA		11/19/2021	4.625	628,306						713,000	10/27/2021
100154571		LA PUENTE	CA		06/14/2024	8.999	628,344						768,000	05/28/2024
100169593		SANTA ROSA	CA		09/30/2024	6.625	628,383						839,464	07/01/2024
100185962		NEWBURY PARK	CA		12/26/2024	6.750	628,419		(1)				795,500	11/14/2024
100080405		INDIO	CA		04/14/2022	4.875	628,525						810,000	02/11/2022
100178385		LYNBROOK	NY		11/21/2024	6.875	628,569		(13)				835,000	10/18/2024
100168750		HOLLISTER	CA		09/26/2024	7.250	628,591						770,000	08/19/2024
100153563		UNITED KINGDOM	GBR		05/29/2024	6.940	628,613					(9,140)	700,000	05/03/2024
100120926		TROUTMAN	NC		08/30/2023	7.125	628,662						1,160,000	06/20/2023
100082895		FOUNTAIN VALLEY	CA		05/17/2022	5.375	628,720						1,205,000	03/23/2022
100100696		THOUSAND OAKS	CA		04/28/2023	6.250	628,739						790,000	09/10/2021
100087513		FLUSHING	NY		10/25/2022	5.750	628,772						920,000	05/05/2022
100134476		COLLIERVILLE	TN		10/30/2023	8.749	628,776						774,900	09/28/2023
100143082		VISTA	CA		02/16/2024	7.124	628,825						850,000	01/09/2024
100165536		STAMFORD	CT		08/29/2024	7.125	628,871						830,000	07/12/2024
100135757		LEWES	DE		11/10/2023	7.625	628,881						955,000	09/20/2023
100120228		HARTWELL	GA		08/18/2023	7.750	628,898						830,000	06/23/2023
100132405		AGOURA HILLS	CA		11/03/2023	7.750	628,956		21				910,000	05/18/2023
100162622		GRANITE BAY	CA		08/12/2024	7.490	628,969						880,000	06/15/2024
100134386		BOISE	ID		10/27/2023	9.375	629,023						775,000	09/01/2023
100017737		NAPA	CA		04/26/2018	8.250	629,054						1,876,250	07/28/2017
100159897		MIAMI	FL		08/16/2024	7.375	629,064						775,000	04/17/2024
100166369		KALISPELL	MT		10/24/2024	7.500	629,089						770,000	09/06/2024
100185341		BLUE RIDGE	TX		12/20/2024	6.990	629,096		3				841,000	10/07/2024
100145795		RIVERSIDE	CA		05/08/2024	7.875	629,168						775,000	04/01/2024
100137301		KITTY HAWK	NC		12/01/2023	8.624	629,172						902,000	10/20/2023
100173654		DRACHTEN	NLD		10/29/2024	6.000	629,188					(27,704)	759,375	09/25/2024
100165562		QUINCY	MA		08/29/2024	6.875	629,192						926,000	07/15/2024
100141199		LAS VEGAS	NV		01/30/2024	8.625	629,194						900,000	12/11/2023
100160887		MARIETTA	GA		07/24/2024	7.375	629,199						829,000	06/10/2024
100100669		FRESNO	CA		04/28/2023	7.990	629,214						885,000	08/30/2021
100147079		INDIO	CA		03/28/2024	7.750	629,217						780,000	03/06/2024
100119635		VENTURA	CA		08/04/2023	7.625	629,280						960,000	07/10/2023
100102088		DOVER	NH		04/14/2023	8.999	629,303						732,000	02/24/2023
100076819		OCEANSIDE	CA		12/27/2021	4.550	629,345		(321)				815,000	12/06/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161892		COVINA	CA		07/31/2024	8.625	629,352		(60)				875,000	07/08/2024
100128376		GOODYEAR	AZ		09/15/2023	7.500	629,377						832,000	06/12/2023
4010051448		FULTON	NY		07/27/2023	9.081	629,414						865,000	04/17/2023
100138751		SPANISH FORK	UT		12/21/2023	8.750	629,447						808,000	10/23/2023
100181649		COTATI	CA		12/11/2024	7.250	629,454		(26)				765,000	10/29/2024
100176830		CLAYTON	CA		11/15/2024	7.875	629,487		(80)				1,100,000	09/23/2024
100133488		TRACY	CA		10/19/2023	7.375	629,493						850,000	08/04/2023
100071481		CHATSWORTH	CA		10/26/2021	5.875	629,549						690,000	09/24/2021
3340072454		AIRMONT	NY		03/14/2024	8.837	629,551						2,440,000	03/04/2024
100152820		PINEHURST	TX		05/22/2024	8.499	629,601						760,000	04/25/2024
100135851		WHITTIER	CA		11/13/2023	8.625	629,608						737,220	09/29/2023
100116771		BROOKLYN	NY		07/20/2023	4.500	629,674						1,300,000	03/01/2024
100169359		MIAMI	FL		09/27/2024	8.000	629,709						1,100,000	08/16/2024
100186510		SAN DIEGO	CA		12/30/2024	7.875	629,711						690,000	11/21/2024
100186325		TEMPLE CITY	CA		12/30/2024	6.875	629,748		(1)				960,000	11/14/2024
100168173		BIG BEAR CITY	CA		09/20/2024	7.500	629,806						850,000	04/11/2024
100079972		MADERA	CA		04/25/2022	6.375	629,880						890,000	01/14/2022
100141263		PANORAMA CITY AREA LOS ANGELE	CA		01/30/2024	8.500	629,925						830,000	12/04/2023
100083320		SCHIEDAM/VLAARDINGEN	NLD		05/27/2022	3.400	629,965					(41,422)	811,000	12/01/2023
100091060		FORT MYERS	FL		01/31/2023	10.625	629,970						705,000	12/19/2022
100153657		MIAMI	FL		05/31/2024	8.250	630,026						735,000	04/24/2024
100103265		LOS ANGELES	CA		04/27/2023	8.250	630,088						1,185,000	03/24/2023
100014240		TINTON FALLS	NJ		09/27/2017	4.000	630,150		11,151				640,000	07/29/2017
100080341		SAN DIEGO	CA		02/28/2022	4.875	630,197						1,075,000	01/18/2022
100153381		FORT MYERS BEACH	FL		05/29/2024	7.999	630,224						775,000	05/10/2024
100181302		SUFFOLK	VA		12/06/2024	8.750	630,231		(29)				727,000	11/20/2024
100167489		LOS ANGELES	CA		10/31/2024	6.875	630,299						1,235,000	09/27/2024
100134293		PEMBROKE PINES	FL		10/27/2023	7.990	630,321						780,000	09/18/2023
100119404		AUSTIN	TX		07/31/2023	6.990	630,349						905,000	06/07/2023
100172303		MESQUITE	NV		10/21/2024	6.990	630,357						907,000	09/09/2024
100088236		YONKERS	NY		10/17/2022	7.450	630,396						850,000	09/21/2022
100147029		AUSTIN	TX		03/27/2024	8.000	630,407						830,000	10/11/2023
100140201		CORONA	CA		01/11/2024	9.125	630,411						850,000	11/07/2023
100140916		MORRIS PLAINS	NJ		02/26/2024	8.500	630,450						870,000	12/18/2023
100120465		SALINAS	CA		08/18/2023	9.625	630,504						700,000	07/01/2023
100144588		LAKEWOOD	CA		03/13/2024	7.625	630,509						805,000	02/07/2024
100030806		CARMEL VALLEY	CA		04/09/2019	4.125	630,640						992,750	03/01/2018
100128139		MARSHALL	VA		09/11/2023	7.250	630,669						840,000	07/13/2023
100148486		CHICAGO	IL		04/12/2024	6.499	630,711						912,000	01/19/2024
100179935		LEANDER	TX		11/25/2024	5.750	630,728		103				755,000	09/27/2024
100173189		KIRKLAND	WA		10/30/2024	6.624	630,801						1,000,000	09/13/2024
100157733		CORAL SPRINGS	FL		06/28/2024	10.250	630,889						765,000	05/17/2024
100108216		OAKLAND	CA		05/24/2023	8.999	630,969						820,000	04/13/2023
100119395		SIMI VALLEY	CA		07/31/2023	7.375	630,996						850,000	05/25/2023
100141021		CYPRESS	TX		02/20/2024	8.000	631,004						1,000,000	01/12/2024
100180782		VIENNA	VA		11/26/2024	6.990	631,042		(46)				761,000	10/18/2024
100115481		TEMPE	AZ		07/17/2023	6.999	631,071						990,000	06/15/2023
100117452		LOS ANGELES (ENCINO AREA)	CA		07/20/2023	7.875	631,093						850,000	03/01/2024
100139025		CANYON COUNTRY	CA		12/22/2023	8.250	631,143						800,000	10/25/2023
100157876		THONOTOSASSA	FL		07/09/2024	7.875	631,160						694,000	04/29/2024
100151725		SAN DIEGO	CA		05/10/2024	7.499	631,170						895,000	04/22/2024
100148659		POMONA	CA		04/15/2024	7.750	631,232						785,000	01/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138171		SAN LEANDRO	CA		12/14/2023	8.875	631,249						800,000	11/02/2023
100091495		BRONX	NY		01/20/2023	8.700	631,355						880,000	12/21/2022
100101925		TOMBALL	TX		04/14/2023	10.499	631,369						750,000	01/31/2023
100169646		COMMERCE	CA		09/30/2024	7.625	631,415						806,000	05/29/2024
100152285		NASHVILLE	TN		05/17/2024	6.625	631,422						864,000	04/02/2024
100175002		FLAGLER BEACH	FL		10/31/2024	7.990	631,425						960,000	05/04/2024
100142775		MILFORD	CT		02/08/2024	8.625	631,451						875,000	12/12/2023
100103220		CHERRY VALLEY	CA		04/26/2023	9.000	631,486						825,000	04/01/2023
100115216		BRONX	NY		07/17/2023	8.445	631,512						1,120,000	06/08/2023
100143586		PASSAIC	NJ		02/21/2024	7.690	631,557						1,100,000	01/18/2024
100152671		FOREST HILL	TX		05/17/2024	6.125	631,563						948,000	03/22/2024
100153898		HAWTHORNE	CA		06/05/2024	8.999	631,605						1,645,000	05/10/2024
100172181		LOS ANGELES	CA		10/17/2024	8.625	631,649						675,000	09/16/2024
100137160		FONTANA	CA		11/28/2023	10.375	631,768						760,000	10/06/2023
100164422		FRANKLIN	CT		08/21/2024	7.125	631,796						840,000	06/27/2024
100163960		PEMBROKE PINES	FL		10/04/2024	8.250	631,797						760,000	08/23/2024
100173630		BERKEL EN RODENRIJS	NLD		10/29/2024	5.250	631,803					(27,819)	938,500	09/20/2024
100137653		BOSTON	MA		12/08/2023	7.625	631,826						975,000	10/06/2023
100151227		DENVER	CO		05/10/2024	7.990	631,958						775,000	03/12/2024
100163365		CROWNSVILLE	MD		09/27/2024	8.250	631,982						730,000	08/09/2024
100149067		STATEN ISLAND	NY		04/19/2024	8.500	631,985						770,000	03/19/2024
100117274		ROSEDALE	NY		07/20/2023	7.334	631,988						910,000	03/01/2024
100099992		SANTA MARIA	CA		03/28/2023	7.999	631,994						800,000	02/21/2023
100103578		MONROE	GA		05/08/2023	9.499	632,039						718,000	03/27/2023
100148056		KETCHUM	ID		04/10/2024	7.125	632,042						1,533,000	03/01/2024
100172620		BOYNTON BEACH	FL		10/24/2024	7.250	632,044						1,265,000	05/23/2024
100101124		LOS ANGELES	CA		04/28/2023	7.375	632,083						880,000	05/16/2022
100173305		NORTH LAS VEGAS	NV		10/30/2024	7.000	632,098						775,000	09/13/2024
100186396		ANAHEIM	CA		12/30/2024	7.125	632,191		(1)				845,000	10/04/2024
100153080		WELLINGTON	FL		06/27/2024	7.625	632,210						775,000	05/29/2024
100076837		JERSEY CITY	NJ		12/27/2021	5.425	632,266		(290)				750,000	12/10/2021
100176902		LAS VEGAS	NV		11/15/2024	8.000	632,328		(95)				800,000	08/30/2024
100074198		SIERRA MADRE	CA		12/09/2021	4.500	632,345						1,025,000	10/29/2021
100102357		SANTA ANA	CA		06/07/2023	7.375	632,475		22				975,000	08/15/2022
100181605		SHORT HILLS	NJ		12/09/2024	7.370	632,485		691				920,000	11/07/2024
100170281		SEMINOLE	FL		10/08/2024	7.125	632,553						782,000	08/13/2024
100103378		VENICE	FL		06/16/2023	8.250	632,582						775,000	05/02/2023
100142521		BAKERSFIELD	CA		02/08/2024	7.490	632,600						830,000	12/21/2023
100141639		WESTMINSTER	MD		01/30/2024	8.875	632,636						785,000	12/29/2023
100146665		BOWIE	MD		03/20/2024	8.999	632,644						1,100,000	02/29/2024
100161662		AMSTERDAM	NLD		07/29/2024	4.500	632,744					(28,411)	1,075,000	07/19/2024
100135924		OLNEY	MD		11/13/2023	8.374	632,747						800,000	10/13/2023
100178351		LOS ANGELES	CA		11/20/2024	7.990	632,747						800,000	10/02/2024
100138638		BAL HARBOUR	FL		02/02/2024	9.375	632,870						1,830,000	12/19/2023
100155055		INLET BEACH	FL		07/19/2024	8.000	632,889						790,000	12/27/2023
100145152		UNITED KINGDOM	GBR		03/12/2024	3.590	632,905		28,733			(13,501)	650,037	11/18/2019
100100590		LOS ANGELES (NORTHRIDGE AREA)	CA		04/27/2023	7.750	633,043						1,055,000	03/17/2023
100080353		ALHAMBRA	CA		02/28/2022	3.875	633,054						1,450,000	01/21/2022
100081972		ROTTERDAM	NLD		03/30/2022	3.200	633,072					(41,637)	815,000	12/01/2023
100081757		COMMERCE	CA		03/22/2022	4.875	633,139						725,000	02/09/2022
100164283		MARIETTA	GA		08/21/2024	6.875	633,205						950,000	07/18/2024
3310075578		WELLESLEY	MA		06/04/2024	9.296	633,269						4,400,000	04/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147004		ANNANDALE	VA		03/27/2024	7.375	633,294						850,000	09/13/2023
100089017		ARROYO GRANDE	CA		11/04/2022	8.625	633,310		(97)				790,000	10/05/2022
100141514		BOWIE	MD		01/30/2024	8.999	633,316						766,000	12/27/2023
100154781		INDIO	CA		07/19/2024	8.625	633,385						680,000	11/06/2023
4010057395		BALTIMORE	MD		09/28/2023	8.550	633,397						835,000	07/19/2023
100089029		LOS ANGELES	CA		11/04/2022	8.125	633,413						850,000	10/12/2022
100152460		NAPLES	FL		05/16/2024	8.375	633,523						802,000	02/28/2024
100182524		SCOTTSDALE	AZ		12/12/2024	6.750	633,536		(6)				840,000	10/28/2024
100116591		LOS ANGELES	CA		07/20/2023	6.375	633,581						2,270,000	03/01/2024
100129859		MIAMI	FL		09/27/2023	8.375	633,581		(29)				950,000	09/08/2023
100082601		CARROLLTON	TX		04/14/2022	5.625	633,588						821,000	03/17/2022
100168540		MARYSVILLE	WA		09/25/2024	6.875	633,588						845,000	07/22/2024
3340076584		ARDMORE	PA		06/04/2024	9.653	633,600						2,600,000	05/10/2024
100081454		SAN JOSE	CA		03/18/2022	3.375	633,607						1,200,000	01/04/2022
100174364		SOUTH BEACH	OR		10/31/2024	8.625	633,618						775,000	04/17/2024
100174922		LARGO	FL		10/31/2024	7.375	633,629						775,000	04/15/2024
100178229		MIAMI	FL		11/19/2024	7.250	633,720						780,000	10/23/2024
100185187		ELGIN	IL		12/20/2024	7.999	633,762		(12)				810,000	11/26/2024
100143244		MURRAY	UT		02/16/2024	6.750	633,851						850,000	12/18/2023
100153601		LONG BEACH	CA		05/31/2024	8.125	633,914		123				900,000	04/17/2024
100119914		TRACY	CA		08/10/2023	7.999	633,968						840,000	07/07/2023
100151349		SURF CITY	NC		05/10/2024	6.625	633,982						866,000	03/13/2024
100135223		TIERRA VERDE	FL		11/08/2023	6.624	634,028						975,000	09/20/2023
100120160		ROCKVILLE	MD		08/14/2023	8.250	634,036						805,000	07/19/2023
100186300		LONG BEACH	CA		12/30/2024	8.500	634,161		(1)				680,000	10/18/2024
100054016		MILL VALLEY	CA		03/23/2021	3.250	634,171						800,900	12/31/2020
100131642		SANGER	CA		10/06/2023	7.500	634,203						850,000	07/25/2023
100132015		BEND	OR		10/13/2023	7.625	634,220						800,000	08/24/2023
100117090		PANORAMA CITY	CA		07/20/2023	6.250	634,280						930,000	03/01/2024
100182342		HOUSTON	TX		12/12/2024	7.375	634,327		(8)				790,000	10/09/2024
100166181		SAN DIEGO	CA		09/09/2024	6.875	634,373						895,000	07/15/2024
100030910		KINGS POINT	NY		04/09/2019	4.000	634,462						1,900,000	01/08/2024
100176684		TRUCKEE	CA		11/15/2024	8.375	634,473						820,000	08/09/2024
100150835		CHATSWORTH	CA		05/08/2024	6.999	634,475						840,000	03/22/2024
100156527		ESTES PARK	CO		06/24/2024	7.625	634,508						850,000	04/29/2024
100174750		VALENCIA	CA		10/31/2024	8.375	634,511						820,000	02/14/2024
100091020		MORENO VALLEY	CA		01/31/2023	8.999	634,544						746,000	12/08/2022
100071917		RESEDA	CA		11/19/2021	3.875	634,555		(763)				990,000	10/13/2021
100110219		MIAMI	FL		06/30/2023	6.500	634,624						1,100,000	05/23/2023
100103269		NORTH MYRTLE BEACH	SC		04/27/2023	8.250	634,701						900,000	04/05/2023
100176811		BLAINE	WA		11/15/2024	7.250	634,722						875,000	08/30/2024
100079720		VISTA	CA		04/08/2022	4.875	634,807						815,000	01/11/2022
100116948		SEATTLE	WA		07/20/2023	4.500	634,898						1,230,000	03/01/2024
100108497		HUNTINGTON BEACH	CA		05/25/2023	8.250	634,914						785,000	05/04/2023
100071630		BOTHELL	WA		10/14/2021	3.625	634,942						800,000	06/02/2021
100145274		UNITED KINGDOM	GBR		03/12/2024	3.840	634,945		26,912			(13,777)	650,000	05/13/2020
100179940		OAK ISLAND	NC		11/25/2024	6.625	635,021						721,000	10/07/2024
100116665		SPICEWOOD	TX		07/20/2023	5.750	635,105		1,603				1,110,000	03/01/2024
100116675		HONOLULU	HI		07/20/2023	3.750	635,330						1,475,000	03/01/2024
100156419		DONNELLY	ID		06/24/2024	7.625	635,356						850,000	05/17/2024
100171630		GALT	CA		10/16/2024	8.125	635,370						825,000	08/28/2024
100171428		NUTLEY	NJ		10/16/2024	7.375	635,372						855,000	09/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100145759		UNITED KINGDOM	GBR		03/12/2024	9.500	635,410		23,981			(13,841)	649,973	11/15/2019
100165462		ATLANTA	GA		08/29/2024	7.625	635,433						925,000	07/01/2024
100168109		MIRAMAR BEACH	FL		09/20/2024	6.990	635,437						1,240,000	04/04/2024
100131576		WALNUT	CA		10/05/2023	7.500	635,533						1,220,000	07/25/2023
100135855		DALLAS	TX		11/13/2023	7.750	635,651						790,000	09/26/2023
100080229		MIAMI	FL		02/25/2022	5.200	635,662		168				820,000	02/09/2022
100168190		LOMITA	CA		09/20/2024	7.625	635,685						886,000	03/29/2024
100117767		SEATTLE	WA		07/20/2023	8.250	635,704						870,000	03/01/2024
100182446		DULUTH	GA		12/12/2024	5.999	635,748		27				870,000	11/12/2024
3310065747		BROOKLYN	NY		05/17/2024	8.666	635,779						4,500,000	12/21/2023
100175822		CHICAGO	IL		11/12/2024	7.720	635,803		15				821,000	10/15/2024
100174000		FEDERAL WAY	WA		10/31/2024	8.000	635,906						808,000	08/01/2024
100141938		CHELTENHAM	PA		02/29/2024	8.000	636,016						842,000	02/07/2024
100162999		EVERETT	WA		08/12/2024	6.750	636,110						940,000	06/18/2024
100162616		ORANGE BEACH	AL		08/12/2024	6.125	636,131						730,000	05/08/2024
100109863		BRONX	NY		06/22/2023	8.600	636,166						950,000	05/25/2023
100128280		HIGHLAND	CA		09/14/2023	8.625	636,212						750,000	08/14/2023
100132543		PHOENIX	AZ		11/03/2023	7.750	636,224						925,000	06/28/2023
100173092		MCHENRY	MD		10/30/2024	6.624	636,242						1,000,000	09/13/2024
100136044		TRACY	CA		11/16/2023	9.875	636,282						770,000	10/13/2023
100182413		ESCONDIDO	CA		12/12/2024	6.624	636,307		9				855,000	10/26/2024
100164770		TUFTONBORO	NH		08/26/2024	7.500	636,360						865,000	07/18/2024
100132514		BOTHELL	WA		11/03/2023	7.625	636,403						880,000	06/11/2023
100162273		RENTON	WA		09/06/2024	7.875	636,456						1,080,000	08/05/2024
3300004543		SPRING VALLEY	NY		06/23/2023	9.645	636,478						2,450,000	04/27/2023
100186326		LONG BEACH	CA		12/30/2024	6.875	636,486						875,000	11/04/2024
100080430		NORTH HILLS	CA		03/10/2022	4.125	636,496						845,000	01/20/2022
100138158		HOLLISTER	MO		12/14/2023	8.250	636,541						1,000,000	10/23/2023
100173466		OXNARD	CA		10/29/2024	7.125	636,546						784,000	09/11/2024
100149395		MARYSVILLE	WA		04/24/2024	6.875	636,595						850,000	02/16/2024
3410000482		MAHWAH	NJ		09/10/2024	8.816	636,613						10,200,000	05/23/2024
100153791		BONITA SPRINGS	FL		07/10/2024	7.250	636,647						925,000	04/08/2024
100144005		TEMECULA	CA		02/29/2024	6.750	636,659		178				905,000	02/07/2024
100138016		SOUTH GATE	CA		12/13/2023	8.999	636,665						835,000	11/01/2023
100119921		PHOENIX	AZ		08/10/2023	8.249	636,700						900,000	06/28/2023
100119925		PHOENIX	AZ		08/10/2023	8.249	636,700						900,000	06/20/2023
3340079272		COMMACK	NY		08/26/2024	8.725	636,768						2,372,000	07/09/2024
100159728		GILBERT	AZ		08/23/2024	7.250	636,792						875,000	07/31/2024
4010047314		TRENTON	NJ		03/22/2023	8.650	636,875						837,000	01/31/2023
3310039899		CAMBRIDGE	MA		08/08/2022	8.330	636,902						7,275,000	07/05/2022
100130128		NETHERLANDS	NLD		09/26/2023	6.250	636,956					(41,882)	905,417	12/01/2023
100077899		WAGENINGEN/EDE	NLD		12/29/2021	2.950	636,956					(41,882)	1,120,000	06/30/2024
100089652		LEEUWARDEN	NLD		11/29/2022	4.000	636,956					(41,882)	920,000	12/01/2023
100078741		BUENA PARK	CA		02/25/2022	5.875	636,980						772,500	01/03/2022
100065739		CHARLESTON	SC		07/28/2021	4.125	636,980						950,000	05/28/2021
100180213		SEVIERVILLE	TN		11/25/2024	6.625	637,015						850,000	09/27/2024
3310063164		THE BRONX	NY		10/31/2023	8.771	637,065						3,650,000	10/07/2023
100082617		CEDAR GROVE	NJ		04/14/2022	4.875	637,127						835,000	03/09/2022
100129356		PALM SPRINGS	CA		09/25/2023	7.125	637,135						1,263,700	08/11/2023
100156448		LAKE ELSINORE	CA		06/24/2024	7.625	637,149						785,000	05/06/2024
100000240		LOS OSOS	CA		09/27/2016	4.940	637,155						1,185,000	08/25/2016
100148584		OAKLAND	CA		04/12/2024	7.125	637,180						890,000	02/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100182020		RENTON	WA		12/12/2024	6.375	637,203		21				875,000	10/18/2024
100174257		MANAHAWKIN	NJ		10/31/2024	7.490	637,220						705,000	02/12/2024
100116238		PANAMA CITY BEACH	FL		07/20/2023	5.375	637,340		23,970				875,000	03/01/2024
100142587		CRANE HILL	AL		02/08/2024	8.124	637,345						788,000	12/11/2023
100119255		WEST WILDWOOD	NJ		07/31/2023	6.500	637,420						880,000	06/15/2023
100149915		LIVERMORE	CA		04/29/2024	7.499	637,423						800,000	04/08/2024
100079421		LOS ANGELES	CA		03/17/2022	3.875	637,463						1,300,000	02/23/2022
100156053		MYRTLE BEACH	SC		06/18/2024	7.875	637,492						975,000	04/23/2024
100120369		LOS ANGELES	CA		08/18/2023	10.875	637,510						800,000	07/24/2023
100137553		QUINCY	MA		12/08/2023	7.625	637,520						854,000	10/10/2023
100077960		LIBERTY LAKE	WA		02/18/2022	3.750	637,540						1,345,000	01/11/2022
3320048858		MONROE	NY		03/15/2023	8.770	637,560						1,840,000	02/13/2023
100166412		GARLAND	TX		10/31/2024	9.000	637,593						810,000	09/23/2024
100137899		ROYAL PALM BEACH	FL		12/08/2023	9.625	637,655						790,000	10/26/2023
100164721		NEPTUNE BEACH	FL		08/23/2024	7.875	637,691						770,000	08/05/2024
100068652		ROTTERDAM	NLD		08/30/2021	8.215	637,733					(41,933)	769,688	06/30/2024
100159654		BUCKEYE	AZ		08/23/2024	7.500	637,764						825,000	07/23/2024
100108084		COCONUT CREEK	FL		05/24/2023	8.250	637,764						856,000	05/08/2023
100100436		STATEN ISLAND	NY		04/27/2023	5.625	637,791						955,000	03/28/2022
100115532		PHOENIX	AZ		07/19/2023	8.249	637,856						900,000	06/28/2023
100144733		UNITED KINGDOM	GBR		03/12/2024	3.590	637,950		29,264				649,973	12/23/2019
100120047		FREDERICKSBURG	TX		08/11/2023	7.125	637,984					(14,025)	995,000	06/07/2023
3410000595		JERSEY CITY	NJ		11/14/2024	8.850	637,997						7,380,000	08/28/2024
100173303		MILLEDGEVILLE	GA		10/30/2024	5.750	638,038						1,060,000	09/10/2024
100148217		SAVANNAH	GA		04/12/2024	7.124	638,045						855,000	03/04/2024
100152589		ORLANDO	FL		05/17/2024	7.625	638,069						854,000	03/20/2024
100088199		SIMI VALLEY	CA		10/13/2022	8.000	638,080						830,000	08/17/2022
100164738		LEAVENWORTH	WA		08/26/2024	7.500	638,083						900,000	06/27/2024
100147791		ALHAMBRA	CA		04/08/2024	7.125	638,154						900,000	01/30/2024
100161474		IRVINE	CA		07/30/2024	7.500	638,176						840,000	05/15/2024
100076498		BREA	CA		12/21/2021	4.625	638,192		(247)				820,000	11/02/2021
100147666		SAN DIEGO	CA		04/04/2024	7.125	638,201						1,158,000	03/12/2024
100149166		WEATHERFORD	TX		04/22/2024	9.250	638,230						1,110,000	03/27/2024
100108512		ECHT/LIMBURG	NLD		05/25/2023	5.780	638,295					(41,970)	840,000	12/01/2023
100103792		BROOKLYN	NY		05/10/2023	8.200	638,337						965,000	04/19/2023
100167903		LOS ANGELES	CA		09/20/2024	6.999	638,363						900,000	08/28/2024
100156072		INGLEWOOD	CA		06/18/2024	8.250	638,367						854,000	04/24/2024
100168867		UNITED KINGDOM	GBR		09/26/2024	6.790	638,370					(45,744)	1,300,000	09/16/2024
100185950		LOS ANGELES	CA		12/26/2024	8.625	638,388		(12)				760,000	12/03/2024
100119457		MIAMI	FL		07/31/2023	7.375	638,450						860,000	06/13/2023
100139569		HESPERIA	CA		12/28/2023	9.499	638,452						800,000	12/06/2023
100102754		PLANO	TX		06/22/2023	7.375	638,458						730,000	07/29/2022
100167940		PASADENA	TX		09/20/2024	8.999	638,462						891,400	08/22/2024
100141390		CYPRESS	CA		01/30/2024	8.000	638,472						970,000	12/12/2023
100160005		HOMESTEAD	FL		08/16/2024	7.875	638,502						790,000	06/10/2024
100136275		GRANITE SHOALS	TX		11/20/2023	7.499	638,522						875,000	09/28/2023
100083682		MARIPOSA	CA		06/21/2022	7.147	638,570		4				800,000	05/06/2022
100169351		FLAGLER BEACH	FL		09/27/2024	7.625	638,591						829,000	08/15/2024
100103579		ATLANTA	GA		05/08/2023	8.999	638,728						739,900	03/15/2023
100160893		ANTHEM	AZ		07/24/2024	8.000	638,769						790,000	05/28/2024
100143427		ABINGTON	MA		02/16/2024	9.250	638,815						796,000	01/11/2024
100101042		BROOKLYN	NY		04/28/2023	3.875	638,887		2,761				1,350,000	01/25/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087201		SILVERTHORNE	CO		10/25/2022	5.125	638,984						1,200,000	05/25/2022
100163417		JURUPA VALLEY	CA		09/27/2024	8.500	639,014						688,500	08/05/2024
100185435		BOTHELL	WA		12/20/2024	6.000	639,015		24				930,000	10/31/2024
100169942		MIAMI	FL		11/08/2024	8.000	639,041		(86)				731,000	09/25/2024
100139177		WHITTIER	CA		12/28/2023	8.500	639,068						978,000	10/25/2023
100079019		SOUTH GATE	CA		02/24/2022	4.375	639,079						950,000	12/10/2021
100180119		PORTLAND	OR		12/30/2024	7.374	639,122						850,000	10/01/2024
100158969		LEMOORE	CA		08/15/2024	7.875	639,142						810,000	07/22/2024
100173737		SAN DIEGO	CA		10/30/2024	7.250	639,189						1,010,000	09/18/2024
100175040		DOWNEY	CA		11/05/2024	8.999	639,218						725,000	10/01/2024
100165851		BOSTON	MA		08/29/2024	7.750	639,233						840,000	07/18/2024
100087255		BLUFFTON	SC		10/25/2022	5.762	639,238						900,000	02/17/2022
100103677		PERRIS	CA		05/08/2023	8.625	639,304						810,000	03/21/2023
100108404		YONKERS	NY		05/25/2023	7.859	639,312						850,000	05/08/2023
100137458		STUART	FL		01/11/2024	8.875	639,340						850,000	12/04/2023
100139657		WHITTIER	CA		12/28/2023	9.499	639,340						900,000	11/22/2023
100143031		OLNEY	MD		02/12/2024	9.749	639,360						810,000	12/29/2023
100154199		LOS ANGELES (SUNLAND AREA)	CA		07/11/2024	7.750	639,391						780,000	06/13/2024
100166443		MIAMI	FL		10/31/2024	7.500	639,427						880,000	09/11/2024
100163852		VALLEJO	CA		09/27/2024	8.500	639,498						800,000	08/13/2024
100176740		CHARLESTON	SC		11/15/2024	7.375	639,519		(27)				790,000	04/19/2024
100133870		SEATTLE	WA		10/20/2023	8.875	639,594						850,000	09/26/2023
100140872		FONTANA	CA		01/25/2024	8.500	639,607						859,924	10/27/2023
100114638		DOWNEY	CA		06/29/2023	9.250	639,608						765,000	05/17/2023
100100563		CORONA	CA		04/27/2023	9.875	639,761						705,000	03/13/2023
100115306		MONTCLAIR	CA		07/17/2023	7.999	639,788						860,000	06/08/2023
100143127		ARLINGTON	WA		02/16/2024	7.499	639,905						840,000	12/14/2023
100115521		LONG BEACH	CA		07/17/2023	7.499	639,906						800,000	06/17/2023
100149819		COLUMBIA FALLS	MT		04/29/2024	9.375	639,925						700,000	04/10/2024
100142460		INLET BEACH	FL		03/08/2024	6.875	639,975		(86)				1,345,000	02/06/2024
100175367		ANTIOCH	CA		11/05/2024	6.625	640,061						930,000	09/13/2024
100157574		UTRECHT	NLD		06/28/2024	5.350	640,063					(21,692)	1,198,000	06/30/2024
100118941		SANTA CLARITA	CA		07/27/2023	9.499	640,079						735,000	06/19/2023
100173751		NASHVILLE	TN		10/30/2024	7.125	640,135						801,000	08/30/2024
100181908		GIG HARBOR	WA		12/12/2024	7.125	640,146		(3)				850,000	10/03/2024
100110071		FOREST HILLS	NY		06/23/2023	7.249	640,257						830,000	05/24/2023
100027048		RICHMOND	VA		09/26/2018	4.250	640,303						580,000	01/13/2021
100170323		DUXBURY	MA		10/08/2024	7.125	640,429						850,000	08/08/2024
3310059132		CRESSKILL	NJ		10/06/2023	8.666	640,481						3,850,000	08/10/2023
100103275		SANTA ANA	CA		04/27/2023	8.000	640,512						800,000	03/29/2023
100116300		ROSEMEAD	CA		07/20/2023	3.750	640,524						1,800,000	03/01/2024
3310034734		BROOKLYN	NY		06/07/2022	6.950	640,529						4,100,000	03/31/2022
100065440		BURLINGAME	CA		07/28/2021	3.499	640,531						1,320,000	06/15/2021
100014481		ROSEMEAD	CA		09/27/2017	4.950	640,545						695,000	07/28/2017
100173151		RENO	NV		10/30/2024	6.624	640,598						855,000	09/30/2024
100116315		BROOKLYN	NY		07/20/2023	3.500	640,610						1,500,000	03/01/2024
3340070764		FLORHAM PARK	NJ		02/29/2024	9.812	640,629						3,550,000	02/05/2024
100132582		PHOENIX	AZ		11/03/2023	7.875	640,666						925,000	07/06/2023
100113915		WINDERMERE	FL		06/29/2023	5.125	640,685						999,000	05/14/2022
100134625		LOS ANGELES	CA		10/30/2023	8.500	640,744						970,000	09/15/2023
100160888		RICHMOND	CA		07/24/2024	6.625	640,773						860,000	06/05/2024
100176763		MARSHFIELD	MA		11/15/2024	7.625	640,791						900,000	05/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100083929		SANTA CLARITA	CA		07/12/2022	6.125	640,792						1,170,000	06/02/2022
100116716		GRANADA HILLS	CA		07/20/2023	4.500	640,800						1,130,000	03/01/2024
4010065030		PHOENIX	AZ		01/10/2024	8.150	640,817						840,000	11/17/2023
100172919		INDIANAPOLIS	IN		10/25/2024	6.750	640,893		(44)				790,000	10/08/2024
100135052		MIAMI	FL		11/01/2023	7.250	640,922						850,000	09/12/2023
100170286		RIVERSIDE	CA		10/08/2024	6.500	640,947						845,000	08/14/2024
100176195		GRAND PRAIRIE	TX		12/20/2024	7.375	640,987		(19)				780,000	11/22/2024
100142404		TROUTMAN	NC		02/02/2024	8.625	641,073		85				829,000	01/04/2024
100137859		LAS VEGAS	NV		12/08/2023	8.875	641,119						815,000	10/26/2023
4010083213		LANSING	MI		11/26/2024	6.950	641,125		(4,265)				1,050,000	08/14/2024
100175147		FONTANA	CA		11/05/2024	7.990	641,143						830,000	08/30/2024
100161434		GLENDORA	CA		07/29/2024	7.375	641,150						850,000	04/04/2024
100150559		NEW PROVIDENCE	NJ		05/03/2024	6.990	641,216						860,000	01/31/2024
100119005		BOSTON	MA		07/27/2023	8.999	641,264		(28)				850,000	06/28/2023
100151737		COMPTON	CA		05/10/2024	8.625	641,294						840,000	04/19/2024
100134363		CORAL SPRINGS	FL		10/27/2023	8.875	641,380						800,000	07/13/2023
100148294		ANAHEIM	CA		04/12/2024	7.000	641,397						845,000	02/26/2024
100168558		PINETOP	AZ		09/25/2024	6.499	641,397						910,490	08/16/2024
100169823		SAN PEDRO	CA		09/30/2024	6.875	641,445						900,000	07/20/2024
100087375		HACIENDA HEIGHTS	CA		10/25/2022	5.125	641,445						925,000	04/07/2022
100147190		BROOKLYN	NY		03/28/2024	7.680	641,464						1,160,000	03/05/2024
100149484		SAINT SIMONS ISLAND	GA		04/24/2024	7.500	641,480						840,000	03/04/2024
100091043		RENTON	WA		01/31/2023	8.999	641,482		(141)				780,000	12/13/2022
100092049		FLUSHING	NY		02/09/2023	7.514	641,504						1,200,000	01/09/2023
100148902		WILDOMAR	CA		04/17/2024	7.990	641,517						850,000	10/26/2023
100083665		PHOENIX	AZ		06/23/2022	6.500	641,526						901,000	03/26/2022
100116709		UNION CITY	CA		07/20/2023	4.375	641,547						1,370,000	03/01/2024
3340080125		LIVINGSTON	NJ		08/26/2024	9.170	641,718						3,960,000	07/02/2024
100102203		SHOW LOW	AZ		04/14/2023	8.999	641,782		9				865,000	03/02/2023
100134655		HAWTHORNE	CA		10/30/2023	9.125	641,784						787,000	09/11/2023
100152777		LAWRENCEVILLE	GA		05/22/2024	7.375	641,803						850,000	04/05/2024
100127646		VERO BEACH	FL		09/08/2023	10.249	641,940						846,000	08/11/2023
100127520		DAWSONVILLE	GA		09/08/2023	6.624	641,958						875,000	07/31/2023
100182024		LIVERMORE	CA		12/12/2024	6.124	642,040		23				975,000	10/17/2024
100141404		LONG BRANCH	NJ		01/30/2024	8.750	642,041						800,000	12/29/2023
100163335		BIG BEAR LAKE	CA		08/13/2024	6.999	642,056						880,000	07/08/2024
100086190		AUSTIN	TX		10/07/2022	8.500	642,088						680,000	08/29/2022
100133827		MIDDLE RIVER	MD		10/20/2023	7.999	642,109						975,000	09/27/2023
100179464		SAN JOSE	CA		11/21/2024	6.124	642,171		11				2,400,000	09/20/2024
100135910		CHICO	CA		11/13/2023	9.750	642,181						800,000	10/12/2023
100151868		BELLFLOWER	CA		05/10/2024	8.375	642,245						765,000	04/17/2024
100138390		CANOGA PARK	CA		12/18/2023	9.749	642,326						900,000	11/17/2023
100143881		LAKE WORTH BEACH	FL		03/06/2024	7.625	642,405						788,000	01/29/2024
100151612		MANTECA	CA		05/10/2024	7.000	642,406						860,000	03/27/2024
100167601		HARBESON	DE		09/19/2024	7.500	642,418						900,000	07/08/2024
100159922		SAINT AUGUSTINE	FL		08/16/2024	9.490	642,502						840,000	04/30/2024
100102657		SAN ANTONIO	TX		06/22/2023	8.250	642,535						790,000	01/18/2023
100120805		NAPLES	FL		08/25/2023	8.375	642,560						850,000	06/20/2023
100182058		MARINA	CA		12/12/2024	6.125	642,620		25				985,000	10/23/2024
100144753		UNITED KINGDOM	GBR		03/12/2024	3.740	642,632					(14,115)	930,012	05/26/2020
100140241		PROSPER	TX		01/18/2024	7.374	642,693						865,000	12/15/2023
100167830		LAKE WORTH	FL		09/20/2024	7.125	642,812						950,000	08/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132598		ENGLEWOOD	FL		11/03/2023	8.625	642,840						920,000	06/27/2023
100083978		STOCKTON	CA		07/12/2022	6.875	642,871						830,000	06/17/2022
100157802		VISTA	CA		08/01/2024	8.000	642,878						765,000	07/12/2024
100172784		BURIEN	WA		12/06/2024	7.250	642,988		(55)				820,000	10/25/2024
100135972		SAN JACINTO	CA		11/16/2023	7.999	643,048						848,000	09/30/2023
100107810		BRADENTON	FL		05/19/2023	7.500	643,081						815,000	03/29/2023
100185736		LOOMIS	CA		12/23/2024	7.875	643,154		(6)				905,000	10/08/2024
100128857		SACHSE	TX		09/21/2023	8.625	643,180						770,000	06/23/2023
100161543		JACKSON	NJ		07/30/2024	7.625	643,260						900,000	06/04/2024
100172956		CORAL SPRINGS	FL		10/25/2024	8.625	643,282						784,000	10/04/2024
100136580		WAYNE	NJ		11/22/2023	7.625	643,298						820,000	11/03/2023
100173546		UNITED KINGDOM	GBR		10/29/2024	6.690	643,477					(25,037)	720,000	09/30/2024
100085040		AMSTERDAM/AMSTELVEEN	NLD		07/27/2022	4.000	643,477					(42,227)	861,880	12/01/2023
100150894		ST PETERSBURG	FL		05/08/2024	7.375	643,489						880,000	03/21/2024
100141241		DAVENPORT	FL		01/30/2024	10.250	643,507						887,000	12/22/2023
100173939		ORANGE BEACH	AL		10/31/2024	7.750	643,578						775,000	07/31/2024
100166965		PLANO	TX		09/13/2024	6.490	643,594						905,000	07/16/2024
100174539		MIAMI GARDENS	FL		10/31/2024	9.375	643,598						700,000	07/07/2023
100141963		DORAL	FL		02/29/2024	8.375	643,768						937,000	01/29/2024
100158133		AUSTIN	TX		07/09/2024	7.000	643,802						1,180,000	04/22/2024
100100445		CAMARILLO	CA		04/27/2023	6.875	643,872						1,240,000	04/25/2022
100143194		HENDERSON	NV		02/16/2024	8.000	643,886						840,000	12/21/2023
100080777		SANTA MONICA	CA		03/15/2022	4.575	643,897						790,000	02/25/2022
100115471		LOS ANGELES	CA		07/17/2023	8.625	643,904						785,000	06/10/2023
100110682		UPLAND	CA		08/11/2023	8.000	644,036						835,000	06/26/2023
100038452		DUBLIN	IRL		09/27/2019	4.650	644,048					(42,039)	788,355	11/30/2018
100180056		KERENS	TX		11/25/2024	6.125	644,094		15				1,100,000	10/07/2024
100158293		UNITED KINGDOM	GBR		07/09/2024	3.590	644,127		16,402			(13,945)	700,000	07/01/2022
100166444		ASBURY PARK	NJ		10/31/2024	7.750	644,181		140				860,000	09/26/2024
100176557		ORANGE BEACH	AL		11/15/2024	5.750	644,187						760,000	08/28/2024
100166937		WHITTIER	CA		09/13/2024	7.375	644,194						902,000	07/10/2024
100148189		MIDLAND PARK	NJ		04/12/2024	6.874	644,236						857,310	03/07/2024
100167446		CHICAGO	IL		09/16/2024	8.000	644,349						843,000	07/08/2024
3340073205		OCALA	FL		04/12/2024	9.148	644,385						3,380,000	03/15/2024
100172329		FILLMORE	CA		10/23/2024	7.124	644,398						899,000	09/11/2024
100087296		BROKEN BOW	OK		10/25/2022	5.750	644,482						984,000	04/08/2022
100103849		NYACK	NY		05/10/2023	7.988	644,498						845,000	04/03/2023
100109664		PAUMA VALLEY	CA		06/14/2023	7.375	644,538						830,000	05/11/2023
100171430		MORA	MN		10/16/2024	7.124	644,549						790,000	09/06/2024
100060090		CARLSBAD	CA		06/25/2021	3.999	644,559						970,000	04/29/2021
100117773		ROSEMEAD	CA		07/20/2023	8.500	644,618						910,000	03/01/2024
100128926		ANAHEIM	CA		09/22/2023	8.500	644,745						965,000	07/24/2023
100088972		WILTON MANORS	FL		11/15/2022	8.125	644,858						930,000	10/06/2022
100110593		PROSPER	TX		06/30/2023	6.624	644,871						890,000	05/02/2023
100134538		RIO LINDA	CA		10/30/2023	8.875	644,882						900,000	09/27/2023
100169462		CORONA	CA		09/30/2024	7.625	644,883						846,000	05/30/2024
100153160		SEVIERVILLE	TN		05/28/2024	4.500	644,918						1,000,000	03/29/2022
3340066837		WESTBURY	NY		02/26/2024	9.001	644,926						2,900,000	12/07/2023
100153802		ESTERO	FL		07/10/2024	6.990	644,941						871,000	02/08/2024
100169124		LAWNDALE	CA		09/27/2024	7.625	644,946						945,000	07/18/2024
100168210		FULLERTON	CA		09/20/2024	7.500	644,969						790,000	04/05/2024
100136610		PRESCOTT	AZ		11/22/2023	8.750	645,039						855,000	10/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340074923		HOUSTON	TX		05/10/2024	9.378	645,104						3,600,000	04/11/2024
100158956		HERMOSA BEACH	CA		08/15/2024	7.500	645,132						2,085,000	07/29/2024
100086340		AMSTERDAM	NLD		08/29/2022	4.500	645,138					(42,431)	1,289,000	06/30/2024
100147410		SILVER SPRING	MD		05/08/2024	8.750	645,164						775,000	03/29/2024
3340073393		DALLAS	TX		04/30/2024	9.290	645,221						2,424,000	03/20/2024
100087223		NATIONAL CITY	CA		10/25/2022	5.000	645,227						1,250,000	06/02/2022
100080871		SAN LUIS OBISPO	CA		03/10/2022	3.375	645,238		439				850,000	02/07/2022
100082064		AMSTERDAM/AMSTELVEEN	NLD		03/30/2022	2.800	645,241					(42,427)	890,000	12/01/2023
100091370		NAPLES	FL		02/22/2023	7.500	645,342						800,000	12/29/2022
100158641		NAPLES	FL		07/10/2024	7.375	645,389						860,000	05/20/2024
100180639		PLACERVILLE	CA		11/26/2024	7.500	645,401		(13)				712,000	08/26/2024
100080826		SAN BERNARDINO	CA		03/10/2022	5.625	645,408						718,500	02/01/2022
100182415		GOLDEN	CO		12/12/2024	6.124	645,421		27				900,000	11/01/2024
100165802		CALABASAS	CA		08/29/2024	7.250	645,423						799,000	07/30/2024
100102431		KISSIMMEE	FL		06/07/2023	8.125	645,523						845,000	10/27/2022
100182496		DAHLONEGA	GA		12/12/2024	6.500	645,551		7				887,000	10/30/2024
100162579		ATHENS	TX		08/12/2024	7.624	645,607						831,000	06/26/2024
100149494		FONTANA	CA		04/24/2024	7.499	645,631						900,000	02/29/2024
100140451		CHICAGO	IL		01/18/2024	7.499	645,669						854,000	12/04/2023
100088200		SPRING	TX		10/13/2022	7.500	645,698						899,000	08/10/2022
100140147		SURF CITY	NC		01/09/2024	7.624	645,706						970,000	11/27/2023
100144514		GARDEN GROVE	CA		04/26/2024	6.875	645,741						1,005,000	03/07/2024
100090059		SILVER SPRINGS	FL		01/13/2023	9.000	645,791						985,000	11/10/2022
100149761		PHILADELPHIA	PA		04/26/2024	7.840	645,841		6,611				910,000	04/02/2024
100153157		SEVIERVILLE	TN		05/28/2024	3.625	645,853						1,300,000	03/23/2022
100154709		LAS VEGAS	NV		07/19/2024	7.625	645,865						750,000	01/03/2024
100116314		BROOKLYN	NY		07/20/2023	4.375	645,866						1,700,000	03/01/2024
100110230		MOUNTAIN HOUSE	CA		06/30/2023	6.124	645,889						1,075,000	05/18/2023
100086726		HERRIMAN	UT		09/30/2022	8.999	645,906						630,000	09/02/2022
100170111		DESERT HOT SPRINGS	CA		10/08/2024	7.624	645,978						715,000	08/14/2024
3310057804		OJAI	CA		09/15/2023	7.690	645,982						3,900,000	07/25/2023
100078449		ONTARIO	CA		01/25/2022	3.375	645,990						781,058	12/14/2021
100136573		BAILEY	CO		11/22/2023	11.499	646,000						770,000	11/03/2023
100149582		LODI	NJ		04/26/2024	6.990	646,019						865,000	03/18/2024
100116138		SOUTH SAN FRANCISCO	CA		07/20/2023	4.750	646,023						1,471,000	03/01/2024
100084755		SOUTH LAKE TAHOE	CA		08/02/2022	6.250	646,084						900,000	06/24/2022
100039015		DUBLIN	IRL		09/27/2019	4.350	646,136					(42,135)	618,068	11/30/2018
100186561		SCOTTSDALE	AZ		12/30/2024	7.500	646,164		(1)				813,000	10/24/2024
100169725		DAVIS	CA		09/30/2024	7.990	646,201						850,000	06/27/2024
100175436		INDIO	CA		12/23/2024	8.500	646,368		(15)				950,000	05/13/2024
100138264		NORWALK	CA		12/15/2023	9.625	646,399						760,000	09/15/2023
100134807		SAN LORENZO	CA		10/30/2023	8.125	646,423						865,000	09/29/2023
100171121		NEW BRUNSWICK	NJ		11/22/2024	7.750	646,458		(25)				845,000	10/18/2024
100153955		GILROY	CA		06/05/2024	7.625	646,462						930,000	05/08/2024
100117548		HUNTINGTON BEACH	CA		07/20/2023	6.375	646,465						1,485,000	03/01/2024
100150088		NORTH CHARLESTON	SC		06/14/2024	8.000	646,475						850,000	04/24/2024
100165899		AZUSA	CA		08/30/2024	7.375	646,484						785,000	07/26/2024
100180636		IRVING	TX		11/26/2024	7.375	646,592		(53)				1,035,000	08/10/2024
100135661		OAKHURST	NJ		11/09/2023	7.750	646,607						920,000	09/14/2023
100173499		LANGLEY	WA		10/29/2024	7.250	646,643						850,000	09/06/2024
100086268		KATWIJK	NLD		08/29/2022	3.650	646,666					(42,520)	909,375	06/30/2024
100146854		ACTON	CA		03/21/2024	9.875	646,683						844,000	01/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118694		HIGHLAND	CA		07/25/2023	8.250	646,705						800,000	05/26/2023
100137651		JAMAICA	NY		12/08/2023	7.875	646,726						900,000	10/12/2023
100168802		PROSPER	TX		09/26/2024	7.375	646,738						822,000	08/23/2024
100147830		ANGIER	NC		04/08/2024	7.374	646,749						877,000	01/22/2024
100110703		PLANO	TX		08/11/2023	7.875	646,766						816,000	06/30/2023
100160525		ANNAPOLIS	MD		07/19/2024	8.499	646,799						820,000	05/23/2024
100169285		ALPHARETTA	GA		09/27/2024	7.625	646,881						1,326,000	08/06/2024
100110686		LOS ANGELES	CA		08/11/2023	8.500	646,899						780,000	06/12/2023
100119253		AUSTIN	TX		07/31/2023	6.125	646,919						1,050,000	05/24/2023
100114909		PEACHTREE CITY	GA		07/13/2023	9.500	646,974						821,503	06/16/2023
100145792		BUENA PARK	CA		05/08/2024	7.875	647,054						850,000	03/25/2024
100080246		DORAL	FL		02/25/2022	4.550	647,070						890,000	02/11/2022
100167088		RODANTHE	NC		09/13/2024	8.375	647,079						891,000	06/25/2024
100165826		SALT LAKE CTY	UT		08/29/2024	7.500	647,101						935,000	07/25/2024
100099855		NORTHRIDGE	CA		03/07/2023	7.625	647,167						875,000	02/14/2023
100172660		WINCHESTER	CA		11/21/2024	7.750	647,205		(61)				782,000	10/15/2024
100153257		TAMPA	FL		05/30/2024	7.500	647,240						860,000	04/04/2024
100185514		MIRAMAR BEACH	FL		12/20/2024	7.375	647,243		(2)				900,000	11/19/2024
100089238		FLANDERS	NJ		01/26/2023	8.125	647,256						850,000	11/01/2022
100074381		EINDHOVEN	NLD		11/16/2021	3.400	647,312					(42,563)	851,850	06/30/2024
100074481		OAKLEY	CA		12/14/2021	4.375	647,338						850,000	11/18/2021
100169297		DIX HILLS	NY		09/27/2024	7.875	647,399						850,000	07/31/2024
100137133		WACO	TX		11/28/2023	8.250	647,410						1,300,000	10/17/2023
100170013		BRADLEY BEACH	NJ		11/08/2024	7.000	647,426		(61)				1,025,000	10/03/2024
100144385		BELL BUCKLE	TN		03/07/2024	7.875	647,430						875,000	12/26/2023
100134897		EAST NORTHPORT	NY		10/30/2023	8.625	647,486						805,000	10/05/2023
100164468		CALDWELL	ID		08/21/2024	7.375	647,508						860,000	06/25/2024
3340073203		OCALA	FL		04/12/2024	9.148	647,556						3,214,000	03/14/2024
100153310		BRICK	NJ		05/30/2024	7.500	647,635						1,550,000	03/22/2024
100154349		TULUM	MEX		06/12/2024	9.223	647,666						1,044,165	05/29/2024
100182412		ESCONDIDO	CA		12/12/2024	6.624	647,681		9				870,000	10/26/2024
100148507		PHOENIX	AZ		04/12/2024	8.125	647,683						914,000	02/06/2024
100164226		LOS ANGELES	CA		08/21/2024	6.999	647,718						800,000	07/26/2024
100131967		DORAL	FL		10/13/2023	7.875	647,779						815,000	08/24/2023
100103390		SAN DIEGO	CA		06/16/2023	7.750	647,853						810,000	05/12/2023
100099957		WOODBURY	MN		03/28/2023	9.125	647,925						821,930	03/01/2023
100169379		SAN DIEGO	CA		09/27/2024	8.375	647,950						735,000	08/23/2024
100100381		DIX HILLS	NY		04/27/2023	4.750	647,954						1,020,000	01/11/2022
100119306		SANTA ROSA	CA		07/31/2023	7.125	647,992						1,050,000	06/16/2023
100167961		LOS ANGELES	CA		09/20/2024	7.250	648,008						900,000	08/26/2024
100172208		FILLMORE	CA		10/17/2024	6.999	648,028						1,100,000	09/11/2024
100132442		ODESSA	FL		11/03/2023	8.500	648,031						850,000	06/05/2023
100186320		SAN DIEGO	CA		12/30/2024	7.125	648,040		(1)				1,035,000	11/12/2024
100153658		LAGUNA NIGUEL	CA		05/31/2024	6.750	648,078						1,350,000	04/22/2024
100134823		RIVERSIDE	CA		10/30/2023	8.375	648,105						855,000	09/29/2023
100151115		WORCESTER	MA		05/08/2024	7.625	648,131						920,000	03/20/2024
100087042		SANTA ANA	CA		11/04/2022	7.250	648,147						866,000	09/16/2022
100155040		CONIFER	CO		07/19/2024	8.250	648,164						812,000	11/04/2023
100100419		JAMAICA	NY		04/27/2023	4.875	648,214						1,125,000	03/07/2022
100100026		CHARLOTTE	NC		03/28/2023	10.500	648,228						900,000	01/31/2023
100144354		ZEPHYR COVE	NV		03/07/2024	7.500	648,230						1,150,000	01/23/2024
100132336		GARDENA	CA		11/03/2023	6.500	648,283						918,000	05/06/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135982		MONROE	NC		11/16/2023	8.499	648,288						1,085,000	10/06/2023
100163445		CABO SAN LUCAS	MEX		08/16/2024	9.180	648,299						1,700,731	07/26/2024
100147296		BROOKLYN	NY		03/28/2024	8.113	648,318						1,050,000	02/09/2024
100103542		WASHINGTON	DC		05/08/2023	9.125	648,430						870,000	03/07/2023
100116337		SEVIERVILLE	TN		07/20/2023	5.375	648,435						1,000,111	03/01/2024
100108462		GILBERT	AZ		05/25/2023	7.750	648,446						805,000	04/21/2023
100172379		HAWTHORN WOODS	IL		10/23/2024	8.125	648,503						780,000	07/26/2024
100153258		WESTPORT	MA		05/30/2024	7.624	648,513						865,000	04/12/2024
100182160		WEST PALM BEACH	FL		12/12/2024	7.125	648,530		(6)				750,000	10/07/2024
100113899		BROOKEVILLE	MD		06/29/2023	9.000	648,543		22				1,290,000	05/14/2022
100170188		NAPLES	FL		10/08/2024	6.615	648,578						890,000	08/12/2024
100110776		MIAMI	FL		08/11/2023	10.250	648,685						850,000	06/26/2023
100091709		SIMI VALLEY	CA		03/24/2023	7.500	648,743						820,000	02/01/2023
100176058		COOPER CITY	FL		12/20/2024	6.875	648,783		(7)				798,000	11/13/2024
100082272		FOLSOM	CA		04/14/2022	4.750	648,856		(161)				1,400,000	03/03/2022
100117132		BROOKLYN	NY		07/20/2023	4.125	648,925						1,800,000	03/01/2024
100186495		TACOMA	WA		12/30/2024	7.875	648,951		(1)				835,000	11/06/2024
100136030		BURTONSVILLE	MD		11/16/2023	8.999	648,989						755,000	10/05/2023
100103168		BROOKLYN	NY		04/21/2023	8.625	649,015						975,000	03/31/2023
100081636		NORTH BERGEN	NJ		03/24/2022	6.350	649,038						820,000	03/11/2022
100184382		SARATOGA SPRINGS	UT		12/16/2024	9.990	649,051		1				763,000	10/22/2024
100143884		ORLANDO	FL		03/06/2024	8.875	649,058						800,000	01/30/2024
100108498		FREDERICK	MD		05/25/2023	8.625	649,091						840,000	03/30/2023
100181578		SPRING VALLEY	NY		12/09/2024	7.690	649,127		38				840,000	11/07/2024
100099597		IONE	CA		04/06/2023	7.375	649,139						885,000	02/16/2023
100140703		OAKLEY	CA		02/08/2024	8.625	649,166						755,000	01/10/2024
100150760		WASHINGTON	DC		05/07/2024	7.000	649,229						880,000	02/23/2024
100150524		SAVANNAH	GA		05/03/2024	7.124	649,249						900,000	02/13/2024
100065810		GEARHART	OR		07/23/2021	4.562	649,265						833,000	07/08/2021
100068197		GILROY	CA		08/25/2021	3.250	649,289						1,000,000	07/09/2021
100158635		MILLCREEK	UT		07/10/2024	7.500	649,292						875,000	05/14/2024
100140499		MIAMI	FL		01/19/2024	8.500	649,293						800,000	12/12/2023
100172602		CYPRESS	CA		10/23/2024	6.625	649,301						930,000	08/12/2024
100120036		CLINTON	CT		08/11/2023	7.625	649,368						890,000	06/02/2023
100180668		WELLINGTON	FL		11/26/2024	8.250	649,393						706,000	09/06/2024
100143530		NEWARK	NJ		02/21/2024	7.650	649,435						850,000	01/10/2024
100149515		PAYSON	UT		04/26/2024	10.625	649,447						900,000	03/06/2024
100156698		LOS ANGELES	CA		06/26/2024	8.999	649,461						1,010,000	06/05/2024
100152185		BONITA SPRINGS	FL		05/17/2024	6.250	649,464						1,035,000	04/18/2024
100141691		HARBOR CITY	CA		01/30/2024	7.999	649,480						830,000	01/03/2024
324030664		PORTLAND	OR		04/24/2024	9.318	649,500						2,590,000	03/04/2024
100160854		SOLEDAD	CA		07/24/2024	9.000	649,566						704,000	06/10/2024
100137217		SEATTLE	WA		11/28/2023	9.990	649,582						793,000	10/23/2023
100160109		CASTRO VALLEY	CA		07/17/2024	7.375	649,653						900,000	05/14/2024
100155005		ARVADA	CO		07/19/2024	8.250	649,721						840,000	12/01/2023
100149435		JACKSON	NJ		04/24/2024	7.500	649,734						875,000	03/11/2024
100086664		RICHMOND	CA		09/30/2022	7.750	649,735						850,000	08/16/2022
100109092		DELRAY BEACH	FL		06/05/2023	8.000	649,758						840,000	05/10/2023
100018275		ANAHEIM	CA		06/27/2018	4.750	649,829						1,036,000	03/26/2018
100179587		MINERAL BLUFF	GA		11/21/2024	7.000	650,010		(23)				838,000	10/03/2024
100080506		JASPER	GA		03/10/2022	5.687	650,064						860,000	02/25/2022
100171673		PORTLAND	OR		10/16/2024	6.625	650,092						853,000	08/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148444		KIRKLAND	WA		04/12/2024	7.500	650,124						895,000	02/21/2024
4010065001		PHOENIX	AZ		01/10/2024	8.430	650,201						845,000	11/17/2023
4010058316		CHICAGO	IL		08/24/2023	7.807	650,305						860,000	07/14/2023
100153831		LOS ANGELES	CA		07/10/2024	9.750	650,317						800,000	11/28/2023
100161705		LAS VEGAS	NV		07/30/2024	9.499	650,377						700,000	07/03/2024
100120140		MANCHESTER	NJ		08/11/2023	7.250	650,392						875,000	06/28/2023
100153008		HIGHLAND BEACH	FL		06/27/2024	7.625	650,398						970,000	06/10/2024
100081767		PASADENA	CA		03/25/2022	3.500	650,403						915,000	11/30/2021
100168253		BOUNTIFUL	UT		09/20/2024	6.625	650,428						890,000	04/11/2024
100087179		SAN FRANCISCO	CA		10/25/2022	5.125	650,438						1,050,000	02/24/2022
100186526		NASHVILLE	TN		12/30/2024	6.125	650,443		4				800,000	11/01/2024
100168623		LAWNDALE	CA		09/25/2024	7.125	650,543						910,000	08/12/2024
100108319		LAS VEGAS	NV		05/24/2023	8.999	650,590						700,000	04/28/2023
100142562		KIRKLAND	WA		02/08/2024	6.999	650,608						865,000	12/29/2023
100154818		SCOTTSDALE	AZ		07/19/2024	7.625	650,639						975,000	03/14/2024
100102744		ACTON	CA		06/22/2023	8.125	650,656						800,000	01/13/2023
100171568		BLAIRSVILLE	GA		10/16/2024	7.000	650,711						810,000	08/23/2024
100167149		ANAHEIM	CA		09/13/2024	7.750	650,731						805,000	03/19/2024
100132813		ORANGE	CA		11/03/2023	8.125	650,735						1,175,000	08/22/2023
100030701		WEST ROXBURY	MA		04/09/2019	5.000	650,756						731,500	08/01/2018
100167039		NORTH TOPSAIL BEACH	NC		09/13/2024	7.625	650,805						1,100,000	05/16/2024
100148932		PENSACOLA	FL		04/17/2024	7.625	650,880						880,000	11/02/2023
100170321		GATLINBURG	TN		10/08/2024	7.500	650,881						750,000	08/15/2024
100147815		OCEAN ISLE BEACH	NC		04/08/2024	7.625	650,937						861,000	02/07/2024
100152952		SEATTLE	WA		06/27/2024	8.250	650,978						790,000	05/30/2024
324020553		HAPPY VALLEY	OR		03/21/2024	9.480	651,000						1,860,000	02/11/2024
100156723		KENNESAW	GA		06/26/2024	7.999	651,001						790,000	06/07/2024
3340072171		QUEENS	NY		03/21/2024	9.407	651,024						4,360,000	02/02/2024
100140449		OCEAN ISLE BEACH	NC		01/18/2024	8.124	651,107						850,000	11/29/2023
100182659		BREWSTER	MA		12/12/2024	6.625	651,125		(1)				950,000	11/01/2024
100157908		SAN GABRIEL	CA		07/09/2024	7.625	651,249						880,000	04/15/2024
100182007		FERNANDINA BEACH	FL		12/12/2024	6.625	651,405		9				875,000	10/21/2024
3340085060		FLUSHING	NY		11/21/2024	9.277	651,420						2,350,000	09/10/2024
3340085062		FLUSHING	NY		11/21/2024	9.277	651,420						2,350,000	09/10/2024
100157768		KELLER	TX		08/01/2024	7.875	651,434						950,000	07/09/2024
100155955		GATLINBURG	TN		06/17/2024	6.990	651,444						890,000	04/30/2024
100175100		MIAMI	FL		11/05/2024	8.875	651,519		(63)				705,000	10/15/2024
100147369		CONIFER	CO		05/08/2024	8.125	651,533						823,000	03/25/2024
100108445		BRONX	NY		05/25/2023	8.057	651,564						960,000	05/05/2023
100140539		SCOTTSDALE	AZ		01/19/2024	8.125	651,582						860,000	11/03/2023
100163824		GILBERT	AZ		09/27/2024	8.625	651,600						850,000	08/28/2024
100102151		SARASOTA	FL		04/14/2023	8.375	651,675						820,000	03/02/2023
3340068044		FORT LAUDERDALE	FL		02/29/2024	8.966	651,681						3,250,000	01/09/2024
100144720		UNITED KINGDOM	GBR		03/12/2024	3.550	651,692		30,145			(14,314)	700,000	01/29/2020
100165257		JURUPA VALLEY	CA		08/29/2024	7.999	651,749						840,000	07/31/2024
100144494		PETALUMA	CA		04/26/2024	8.000	651,783						895,000	03/12/2024
100159571		MIAMI	FL		07/15/2024	7.875	651,866						790,000	05/29/2024
100151465		LINDEN	NJ		05/10/2024	7.124	651,909						825,000	04/11/2024
100146679		NORWALK	CA		03/20/2024	11.375	651,950		1,872				840,000	02/22/2024
100128422		MARIETTA	GA		09/15/2023	7.500	652,021						915,000	08/01/2023
100103074		HAYWARD	CA		06/22/2023	7.750	652,101						1,350,000	03/22/2023
100144437		SURPRISE	AZ		03/07/2024	6.625	652,110						1,040,000	01/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159905		MIAMI	FL		08/16/2024	7.750	652,147						1,040,000	04/19/2024
100186722		RIDGEFIELD	WA		12/31/2024	7.125	652,211		128				744,000	06/28/2024
100151168		WOODSIDE	NY		05/09/2024	8.249	652,214						800,000	04/04/2024
100074388		FLEMINGTON	NJ		12/02/2021	4.812	652,273						845,000	11/15/2021
100169764		FULLERTON	CA		09/30/2024	6.990	652,345						860,000	06/28/2024
100078206		SAN LUIS OBISPO	CA		02/10/2022	3.375	652,367		355				800,000	01/19/2022
100109344		ASTORIA	NY		06/12/2023	7.000	652,383						1,450,000	03/31/2023
100118975		BUENA PARK	CA		07/27/2023	7.875	652,392						810,000	06/20/2023
100147565		ROYAL PALM BEACH	FL		04/03/2024	7.750	652,421						837,000	03/07/2024
100115731		SOUTH GATE	CA		07/20/2023	6.624	652,462						950,000	05/25/2023
100077933		DEN HAAG	NLD		12/29/2021	3.100	652,491					(42,904)	787,500	06/30/2024
100101716		HAARLEM	NLD		03/30/2023	5.900	652,491					(42,904)	940,000	06/30/2024
100137765		EPWORTH	GA		12/08/2023	8.125	652,584						935,000	10/23/2023
100185332		CAPE CHARLES	VA		12/20/2024	6.500	652,613		9				883,000	09/24/2024
100173933		NEWCASTLE	WA		10/31/2024	7.875	652,638						800,000	08/10/2024
100087249		ORANGE	CA		10/25/2022	5.375	652,648						1,066,000	03/21/2022
100165588		SPOKANE	WA		10/04/2024	8.875	652,661						850,000	08/26/2024
100181354		MIAMI	FL		12/06/2024	7.999	652,686		3,363				830,000	11/13/2024
100160558		HIALEAH	FL		07/19/2024	7.999	652,741						830,000	07/01/2024
100119929		BROOKLYN	NY		08/10/2023	7.624	652,810		(126)				1,070,000	06/29/2023
100185561		BELL BUCKLE	TN		12/20/2024	7.500	652,814		(22)				1,422,000	10/07/2024
100118912		VALLEJO	CA		07/27/2023	8.999	652,843						700,000	06/21/2023
100132343		FONTANA	CA		11/03/2023	6.875	652,882						822,000	06/06/2022
100074391		MONTAUK	NY		12/02/2021	4.237	652,917						1,000,000	10/08/2021
100090865		DOUBLE OAK	TX		01/31/2023	6.875	652,925						925,000	09/14/2022
100116631		TUJUNGA AREA LOS ANGELES	CA		07/20/2023	3.750	652,941						1,200,000	03/01/2024
100108457		LOS GATOS	CA		05/25/2023	7.749	652,979						2,000,000	04/18/2023
100134376		FORT WORTH	TX		10/27/2023	9.875	653,006						780,000	08/16/2023
100141410		RANCHO CUCAMONGA	CA		01/30/2024	9.750	653,040						820,000	12/20/2023
100054129		CHARLOTTESVILLE	VA		03/23/2021	3.875	653,087						1,101,900	01/08/2021
100169617		NORTH HOLLYWOOD	CA		09/30/2024	8.125	653,106						805,000	06/05/2024
100132821		RESEDA	CA		11/03/2023	8.750	653,108						810,000	09/05/2023
100179803		ST AUGUSTINE	FL		11/21/2024	6.990	653,110		(33)				800,000	09/12/2024
100153643		LAKEWOOD	CO		05/31/2024	8.875	653,135						1,055,000	04/22/2024
100136232		SOUTH GATE	CA		11/20/2023	8.125	653,151						870,000	10/16/2023
100134341		CITRUS HEIGHTS	CA		10/27/2023	8.250	653,262						1,130,000	09/05/2023
100162538		SAN DIEGO	CA		08/12/2024	6.999	653,278						885,000	06/21/2024
100152472		ANAHEIM	CA		05/16/2024	7.250	653,295						930,000	02/27/2024
100128894		PETALUMA	CA		09/21/2023	8.375	653,391						765,000	07/12/2023
100185746		LOS ANGELES	CA		12/23/2024	6.990	653,419		(3)				1,060,000	10/28/2024
100166925		SAN GABRIEL	CA		09/13/2024	6.990	653,420						1,210,000	07/05/2024
100149821		BERGENFIELD	NJ		04/29/2024	8.999	653,441						795,000	02/20/2024
100167968		SANTA ANA	CA		09/20/2024	7.250	653,478						793,000	08/22/2024
100165911		KNOXVILLE	TN		09/06/2024	7.250	653,554						800,000	05/31/2024
100090998		HAYWARD	CA		01/31/2023	9.999	653,607						717,000	12/08/2022
100152964		LOS ANGELES	CA		06/27/2024	7.250	653,616						1,370,000	05/21/2024
100155940		GULF SHORES	AL		06/17/2024	7.625	653,648						838,000	04/09/2024
100115342		OAKLAND	CA		07/17/2023	7.875	653,656						869,000	06/06/2023
100118717		LAKEWOOD	CA		07/25/2023	7.750	653,656						870,000	05/25/2023
100169305		HOLLIS	NY		09/27/2024	8.375	653,867						796,000	08/13/2024
100163294		GARDEN CITY	ID		08/13/2024	7.125	653,880						820,000	05/31/2024
100134170		WEST COVINA	CA		12/08/2023	8.375	653,932						950,000	10/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128808		RANCHO SANTA FE	CA		09/21/2023	7.749	653,986						1,150,000	08/14/2023
100173937		JERSEY CITY	NJ		10/31/2024	6.750	654,041						865,000	09/13/2024
100083498		SUNNY ISLES BEACH	FL		06/06/2022	6.813	654,154						880,000	05/04/2022
100168060		SAN FERNANDO	CA		09/20/2024	7.500	654,212						880,000	03/29/2024
100174335		GULF SHORES	AL		10/31/2024	6.990	654,289						720,000	04/09/2024
100109136		WESTMINSTER	CA		06/09/2023	7.375	654,289						900,000	03/27/2023
100091661		LAS VEGAS	NV		01/27/2023	8.625	654,403						875,000	01/01/2023
3310059407		WELLESLEY	MA		09/15/2023	8.491	654,417						4,670,000	08/12/2023
100087233		LAS VEGAS	NV		10/25/2022	5.990	654,467						870,000	03/22/2022
100175672		WHITTIER	CA		11/12/2024	6.499	654,506		4				850,000	10/11/2024
100153679		CAPE CHARLES	VA		05/31/2024	7.490	654,537						970,000	04/17/2024
100135210		LEWES	DE		11/08/2023	7.625	654,600						902,000	09/11/2023
100157779		QUEEN CREEK	AZ		08/01/2024	7.625	654,747						810,000	06/21/2024
100131781		LOS ANGELES	CA		10/06/2023	8.750	654,747						840,000	09/12/2023
100137531		YUCAIPA	CA		12/08/2023	7.624	654,793						875,000	11/02/2023
100158869		MUNDS PARK	AZ		07/12/2024	7.990	654,835						800,000	05/14/2024
100163003		MANTECA	CA		08/13/2024	7.625	654,903						860,000	06/18/2024
100149754		WASHINGTON	DC		04/26/2024	8.070	654,960						1,110,000	03/26/2024
100149169		LAS VEGAS	NV		04/22/2024	10.499	655,024						700,000	03/21/2024
100076670		VERO BEACH	FL		12/16/2021	6.375	655,031						723,000	11/18/2021
100100410		HICKSVILLE	NY		04/27/2023	5.125	655,043						995,000	01/20/2022
100011856		WOODINVILLE	WA		03/08/2017	4.500	655,045						890,000	09/02/2016
100086535		PHOENIX	AZ		09/30/2022	8.500	655,112						880,000	08/19/2022
100169191		SCARSDALE	NY		09/27/2024	7.760	655,119						900,000	09/06/2024
100159279		N TOPSAIL BEACH	NC		07/15/2024	7.625	655,238						855,000	04/17/2024
100103369		SARASOTA	FL		06/16/2023	8.125	655,245						850,000	05/05/2023
100120881		CHULA VISTA	CA		08/28/2023	8.875	655,291						810,000	07/17/2023
100130226		SIMI VALLEY	CA		11/15/2023	8.250	655,301						810,000	09/26/2023
100130001		LYNBROOK	NY		09/27/2023	7.800	655,323						900,000	08/08/2023
100079449		LONG BEACH	CA		03/17/2022	5.000	655,334						875,000	02/22/2022
100026257		FLUSHING	NY		09/20/2018	4.500	655,343						893,000	04/30/2018
100160949		IRVINE	CA		07/24/2024	7.624	655,353						900,000	06/03/2024
100135859		SANGER	CA		11/13/2023	7.875	655,382						930,000	10/04/2023
100161640		UNITED KINGDOM	GBR		07/29/2024	5.740	655,456					(18,067)	1,430,000	07/18/2024
100164093		WHITTIER	CA		08/21/2024	8.375	655,468						900,000	07/23/2024
100149066		NORTH PORT	FL		04/19/2024	8.375	655,492						1,030,000	02/13/2024
100151467		JURUPA VALLEY	CA		05/10/2024	7.625	655,493						860,000	03/16/2024
100170284		LAWRENCE	NY		10/08/2024	6.625	655,511						920,000	08/09/2024
100170495		NORWALK	CA		10/09/2024	6.875	655,630						800,000	09/09/2024
100158119		SAN JOSE	CA		07/09/2024	7.375	655,778						1,000,000	05/01/2024
100120818		VAN NUYS	CA		08/25/2023	7.750	655,789		17,325				850,000	06/12/2023
100169788		CLEARWATER	FL		09/30/2024	7.500	655,831						860,000	07/15/2024
100108059		SANTA ANA	CA		05/24/2023	9.250	655,835						800,000	04/25/2023
100149177		LOS ANGELES	CA		04/22/2024	9.625	655,849						825,000	03/28/2024
100116496		MIRAMAR BEACH	FL		07/20/2023	7.175	655,893		645				900,000	03/01/2024
100173479		LITTLETON	CO		10/29/2024	7.375	655,954		180				850,000	09/17/2024
100182138		NORTH MYRTLE BEACH	SC		12/12/2024	7.000	656,064		(18)				870,000	08/29/2024
100131650		MIAMI	FL		10/06/2023	6.875	656,114						957,000	08/14/2023
100149946		LAS VEGAS	NV		06/07/2024	9.375	656,252						710,000	04/18/2024
100178490		SAN DIEGO	CA		11/21/2024	6.750	656,262		(17)				1,230,000	08/28/2024
100080859		SAN LUIS OBISPO	CA		03/10/2022	3.500	656,336		232				1,250,000	01/26/2022
100103742		SAN DIEGO	CA		05/08/2023	8.125	656,340						823,500	03/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161745		NORTHLAKE	TX		07/30/2024	7.875	656,363						805,000	03/22/2024
100082752		DEN HAAG	NLD		04/27/2022	3.050	656,375					(43,159)	792,188	06/30/2024
100139467		CORAL SPRINGS	FL		12/28/2023	8.999	656,376						805,000	12/12/2023
100143366		HUNTINGTON BEACH	CA		02/16/2024	8.750	656,438						855,000	01/05/2024
100110039		VALLEY GLEN	CA		06/23/2023	7.875	656,472						815,000	05/10/2023
100067447		WALNUT CREEK	CA		09/23/2021	3.625	656,499						1,340,000	06/23/2021
100146729		LAWRENCE	MA		03/20/2024	9.125	656,586						800,000	02/21/2024
100103504		GRANADA HILLS	CA		05/08/2023	7.875	656,677						818,000	03/21/2023
100140582		RANCHO MISSION VIEJO	CA		01/19/2024	6.625	656,724						852,000	11/30/2023
100147731		WINCHESTER	CA		04/08/2024	7.499	656,745						860,000	02/16/2024
100158386		UNITED KINGDOM	GBR		07/09/2024	3.490	656,777		17,058			(14,219)	825,000	05/17/2022
100172306		NORTHRIDGE	CA		10/21/2024	6.624	656,874						860,000	09/03/2024
100148731		MYAKKA	FL		04/17/2024	7.499	656,918						940,000	11/01/2023
100079863		BAILEY	CO		04/08/2022	4.000	656,988						1,560,000	01/11/2022
100114665		MAYWOOD	CA		06/29/2023	6.999	657,007						860,000	05/18/2023
3310058507		WESTPORT	CT		10/06/2023	9.121	657,036						4,290,000	09/01/2023
100131790		LOS ANGELES	CA		10/06/2023	6.999	657,041						1,900,000	09/13/2023
100151771		BETHESDA	MD		05/10/2024	7.875	657,071						1,070,000	04/19/2024
100166434		LAFAYETTE	LA		10/31/2024	6.625	657,101						1,000,000	09/16/2024
100080052		ARCADIA	CA		04/25/2022	3.750	657,109						959,990	10/22/2021
100172911		MORENO VALLEY	CA		10/25/2024	9.250	657,109						835,000	10/02/2024
100116094		DALY CITY	CA		07/20/2023	4.000	657,160						1,205,000	03/01/2024
100173703		ST PETERSBURG	FL		10/30/2024	7.625	657,219						840,000	09/19/2024
100140865		AUGUSTA	GA		03/06/2024	8.000	657,227						835,000	01/17/2024
100148835		OAK ISLAND	NC		04/17/2024	7.990	657,266						882,000	10/30/2023
100131943		SALT LAKE CITY	UT		10/13/2023	7.625	657,279						925,000	08/21/2023
100159025		WESTMINSTER	CO		08/15/2024	8.625	657,395						835,000	07/10/2024
100163942		CHESAPEAKE	VA		10/04/2024	7.250	657,481						802,000	09/09/2024
100076719		SIMI VALLEY	CA		12/30/2021	3.750	657,541						840,000	12/06/2021
100115099		SAN DIEGO	CA		07/14/2023	6.990	657,559						1,050,000	05/25/2023
100168549		WASHINGTON	DC		09/25/2024	6.875	657,582						1,002,000	07/31/2024
100101923		LONG BEACH	CA		04/14/2023	9.625	657,613						800,000	02/21/2023
100176534		LAS VEGAS	NV		11/15/2024	6.624	657,659		(24)				1,500,000	09/17/2024
100016523		LOS ANGELES	CA		04/10/2018	4.625	657,673						1,260,000	11/10/2017
3340070761		WESTBURY	NY		03/14/2024	9.140	657,797						2,931,000	01/06/2024
100184960		BELLE HARBOR	NY		12/19/2024	6.999	657,854		(5)				1,255,000	11/21/2024
100108311		LOS ANGELES	CA		05/24/2023	10.125	657,895						760,000	05/03/2023
100129663		PROSPER	TX		09/29/2023	7.750	658,003						995,000	08/10/2023
100144763		UNITED KINGDOM	GBR		03/12/2024	3.590	658,018		30,053			(14,392)	675,043	04/20/2020
100170294		WALLINGTON	NJ		10/08/2024	6.875	658,032						860,000	08/16/2024
100090951		SANTA ANA	CA		01/31/2023	8.750	658,100						815,000	11/29/2022
100147279		BROOKLYN	NY		03/28/2024	7.440	658,119						1,480,000	02/20/2024
100148471		WESTLAKE	FL		04/12/2024	7.125	658,128						826,000	02/29/2024
3340070575		CORAL GABLES	FL		03/07/2024	9.576	658,152						2,400,000	02/09/2024
100118837		OCEANSIDE	CA		08/30/2023	8.375	658,231		(193)				795,000	07/12/2023
100141777		MIAMI	FL		01/30/2024	9.999	658,232						815,000	12/22/2023
100071561		SEASIDE	CA		10/14/2021	3.990	658,266						975,000	05/08/2021
100165952		SAINT ALBANS	MO		09/06/2024	7.499	658,351						835,000	07/25/2024
100153885		SPRING VALLEY	CA		06/05/2024	10.375	658,408						780,000	05/08/2024
100076595		NEVADA CITY	CA		12/30/2021	3.875	658,434						930,000	12/06/2021
100159547		EXCELSIOR	MN		07/15/2024	7.625	658,462		(33)				2,035,000	05/20/2024
100166390		LAUREL	MD		10/24/2024	7.500	658,506						762,000	09/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156263		LEANDER	TX		07/25/2024	8.750	658,565						790,000	06/28/2024
100156539		BALTIMORE	MD		06/24/2024	7.375	658,676						830,000	04/30/2024
100176535		DAHLONEGA	GA		11/15/2024	6.624	658,696		(3)				735,000	10/04/2024
100161410		ESCONDIDO	CA		07/26/2024	8.375	658,721						835,000	05/28/2024
3340076673		LIGHTHOUSE POINT	FL		05/23/2024	9.473	658,766						2,540,000	05/06/2024
100147424		BAYVILLE	NJ		04/03/2024	9.500	658,813						770,000	01/19/2024
100151783		BETHESDA	MD		05/10/2024	7.875	658,866						1,180,000	04/19/2024
100129483		SPRING VALLEY	NY		09/29/2023	6.250	658,884						975,000	07/03/2023
100172743		OLYMPIA	WA		11/21/2024	6.875	658,911						1,050,000	10/29/2024
100180678		ANAHEIM	CA		11/26/2024	7.375	659,014		(20)				830,000	09/19/2024
100144320		BRADENTON	FL		03/07/2024	7.625	659,023						950,000	02/02/2024
100133856		LIBERTY HILL	TX		10/20/2023	10.499	659,114						796,000	09/29/2023
100143086		NORTH HOLLYWOOD	CA		02/16/2024	7.124	659,123						880,000	01/02/2024
100173022		HIGHLAND	CA		10/25/2024	8.625	659,232		(16)				785,000	08/07/2024
100160574		ORTING	WA		07/19/2024	7.999	659,341						830,000	06/20/2024
100092051		FAR ROCKAWAY	NY		02/09/2023	7.850	659,375						930,000	01/12/2023
100080367		TEMPLE CITY	CA		02/28/2022	4.500	659,462						850,000	02/02/2022
100165045		LOS ANGELES	CA		08/28/2024	7.750	659,476						1,280,000	05/22/2024
100081694		SUNNY ISLES BEACH	FL		03/21/2022	4.625	659,535		(228)				809,000	02/09/2022
100180394		HAYWARD	CA		11/25/2024	6.124	659,609						895,000	09/30/2024
100014467		REDONDO BEACH	CA		09/27/2017	3.500	659,774						975,000	03/30/2017
100082853		LAKE ARROWHEAD	CA		05/17/2022	5.375	659,800		(194)				850,000	03/21/2022
100173769		LANCASTER	PA		10/30/2024	6.990	659,850						800,000	09/03/2024
100141697		SAN FRANCISCO	CA		01/30/2024	7.999	659,855		(121)				1,250,000	12/29/2023
100132804		SPRING VALLEY	CA		11/03/2023	7.500	659,870						850,000	08/14/2023
100076801		CORONA	CA		12/27/2021	4.062	659,898						870,000	12/08/2021
100185346		LOS ANGELES	CA		12/20/2024	6.500	660,032		6				950,000	09/28/2024
100172500		CAPE CHARLES	VA		10/23/2024	7.125	660,045						861,000	09/05/2024
100170252		AIKEN	SC		10/08/2024	7.125	660,056						735,000	08/01/2024
100172382		SEVIERVILLE	TN		10/23/2024	7.125	660,075						815,000	08/21/2024
3310066232		PARADISE VALLEY	AZ		12/22/2023	8.148	660,127						5,700,000	12/01/2023
323050168		EDEN	UT		06/30/2023	9.885	660,162						2,120,000	05/03/2023
100185856		EASTVALE	CA		12/26/2024	6.999	660,209		(3)				850,000	12/02/2024
100079977		WALNUT	CA		04/25/2022	3.875	660,254						1,065,000	01/20/2022
100165196		ROTTERDAM	NLD		08/28/2024	5.550	660,259					(48,129)	850,000	08/21/2024
100090653		THE BRONX	NY		12/29/2022	7.950	660,269						1,100,000	12/09/2022
100166917		OCEAN ISLE BEACH	NC		09/13/2024	7.625	660,275						1,040,000	07/16/2024
100091438		RESEDA	CA		02/22/2023	7.125	660,346						1,000,000	12/02/2022
100135412		HAYWARD	CA		11/13/2023	7.990	660,353						885,000	09/05/2023
100169641		KINGS BEACH	CA		09/30/2024	7.375	660,361						995,000	06/12/2024
100147976		RIVERSIDE	CA		04/10/2024	8.250	660,391						944,000	03/21/2024
100168602		PROVINCETOWN	MA		09/25/2024	7.375	660,402						880,000	08/05/2024
100169469		LYNNWOOD	WA		09/30/2024	6.875	660,446						880,000	05/30/2024
100176130		FRESNO	CA		12/20/2024	8.875	660,471		(11)				710,000	11/08/2024
100100488		QUEENS VILLAGE	NY		04/27/2023	6.500	660,474		565				945,000	04/21/2022
100132072		STATEN ISLAND	NY		10/13/2023	6.250	660,511						935,000	07/20/2023
100155971		MONROE	NY		06/18/2024	8.250	660,533						870,000	05/06/2024
100164057		FONTANA	CA		08/21/2024	7.375	660,701						805,000	06/17/2024
100161062		VENICE	FL		07/24/2024	7.625	660,707						818,000	05/23/2024
100090944		ANAHEIM	CA		01/31/2023	9.499	660,729						865,000	11/28/2022
100138181		DULUTH	GA		12/14/2023	8.375	660,748						825,000	10/25/2023
100071464		OJAI	CA		10/26/2021	3.500	660,786						965,000	09/29/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100132487		NEW HOPE	PA		11/03/2023	7.625	660,852						1,281,000	06/26/2023
100115616		DALY CITY	CA		07/19/2023	8.250	660,858						1,130,000	06/23/2023
100134675		PALM COAST	FL		10/30/2023	7.750	660,873						950,000	09/22/2023
100169484		RANCHO MISSION VIEJO	CA		09/30/2024	7.125	660,912						870,000	06/07/2024
100083463		WILMINGTON	CA		06/02/2022	7.500	660,953						1,100,000	05/18/2022
100092052		FAR ROCKAWAY	NY		02/09/2023	7.850	660,977						960,000	01/12/2023
100166091		ROSWELL	GA		09/09/2024	6.990	660,984						885,000	08/02/2024
100182648		SAN MARCOS	TX		12/12/2024	6.625	661,008		16				900,000	10/02/2024
100182692		SANTA ROSA BEACH	FL		12/12/2024	7.125	661,045		(13)				817,000	10/30/2024
4010061588		DAYTON	OH		10/27/2023	8.800	661,120		(6)				920,000	08/22/2023
100115302		BELLFLOWER	CA		07/17/2023	7.999	661,265						880,000	06/07/2023
100174508		LA MIRADA	CA		10/31/2024	7.375	661,277						980,000	03/29/2024
100172840		LOS ANGELES	CA		10/25/2024	7.250	661,330						850,000	09/26/2024
100148161		HALLANDALE	FL		05/15/2024	7.125	661,387						875,000	04/11/2024
100100554		TEHACHAPI	CA		04/27/2023	9.625	661,483						800,000	03/27/2023
100140294		EVERETT	MA		01/18/2024	7.875	661,488						1,030,000	10/30/2023
100171234		CORONA	CA		10/16/2024	7.250	661,500						811,000	07/23/2024
100085116		EINDHOVEN	NLD		07/27/2022	3.950	661,554					(43,499)	1,085,000	06/30/2024
100160221		POCASSET	MA		07/18/2024	8.125	661,569						725,000	05/28/2024
100151873		LAS VEGAS	NV		05/10/2024	7.125	661,606						1,300,000	04/22/2024
100156308		OAKHURST	NJ		07/25/2024	8.375	661,613						809,000	06/14/2024
100157598		HIALEAH	FL		06/28/2024	7.375	661,675						815,000	05/17/2024
100140480		CHATSWORTH	CA		01/19/2024	9.375	661,685						800,000	09/12/2023
100119905		WELLINGTON	FL		08/10/2023	8.250	661,733						917,000	06/14/2023
100129284		LAS VEGAS	NV		09/25/2023	6.500	661,869						1,284,000	08/14/2023
100180601		SEATTLE	WA		11/26/2024	5.875	661,968						855,000	10/16/2024
100152855		LA PUENTE	CA		05/22/2024	7.999	662,008						810,000	04/23/2024
100116410		FLUSHING	NY		07/20/2023	3.750	662,042						1,340,000	03/01/2024
100176778		NEW HYDE PARK	NY		11/15/2024	7.625	662,048						885,000	04/18/2024
100100396		LAS VEGAS	NV		04/27/2023	4.500	662,077		2,076				2,150,000	01/10/2022
100078043		RANCHO SANTA MARGARITA	CA		01/21/2022	3.750	662,171						960,000	12/14/2021
100143012		NAPLES	FL		02/12/2024	9.499	662,237						850,000	01/19/2024
100076375		FONTANA	CA		12/23/2021	4.999	662,265						733,000	11/22/2021
100169718		PHOENIX	AZ		09/30/2024	5.990	662,267						945,000	06/14/2024
100152794		LAS VEGAS	NV		05/22/2024	10.999	662,317						820,000	04/26/2024
100169952		LOS ANGELES	CA		11/08/2024	6.750	662,341		(18)				1,900,000	10/22/2024
100154188		FRANKLIN	TN		07/11/2024	7.750	662,369						805,000	06/10/2024
3340067677		KALAHEO	HI		02/26/2024	8.731	662,374						2,400,000	01/26/2024
100110408		FOLSOM	CA		06/30/2023	7.500	662,417						945,000	05/11/2023
100174825		DELRAY BEACH	FL		10/31/2024	10.250	662,447						790,000	03/28/2024
100146725		LONG BEACH	CA		03/20/2024	7.875	662,468						1,000,000	02/14/2024
100116636		ARCADIA	CA		07/20/2023	3.875	662,474						3,195,000	03/01/2024
100080933		WOODLAND HILLS	CA		03/17/2022	3.875	662,484						2,000,000	02/08/2022
3340076735		LIVINGSTON	NJ		07/19/2024	9.314	662,586						3,440,000	05/10/2024
100139024		KEAAU	HI		12/22/2023	7.875	662,588						900,000	10/10/2023
100169704		SALT LAKE CITY	UT		09/30/2024	7.500	662,657		(57)				890,000	06/26/2024
100175442		CORONA	CA		12/23/2024	7.375	662,670		303				942,000	06/10/2024
100163980		DENVER	CO		08/21/2024	7.500	662,706						1,750,000	06/12/2024
100116814		(VAN NUYS AREA)LOS ANGELES	CA		07/20/2023	5.000	662,768						980,000	03/01/2024
100074235		FREMONT	CA		12/09/2021	3.750	662,840						1,800,000	11/12/2021
100185717		ZUIDLAND	NLD		12/20/2024	5.150	662,848					(4,541)	1,155,000	11/22/2024
100174953		RIVERSIDE	CA		10/31/2024	10.250	662,882						800,000	05/31/2024

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100100859		HAYWARD	CA		04/28/2023	5.875	662,918						890,000	12/14/2021
100186697		INGLEWOOD	CA		12/31/2024	9.625	662,923		168				750,000	05/08/2024
100154760		IRVINE	CA		07/19/2024	6.750	662,965						1,315,000	02/12/2024
100151454		CAPE MAY	NJ		05/10/2024	7.375	662,993						842,000	04/12/2024
100140905		SAN LUIS OBISPO	CA		02/26/2024	8.750	663,046						1,150,000	11/29/2023
100131953		PALM BEACH GARDENS	FL		10/13/2023	7.125	663,056						899,990	08/25/2023
100164232		LAKE ELSINORE	CA		08/21/2024	9.499	663,081						740,000	07/18/2024
100133399		YUCAIPA	CA		11/21/2023	8.500	663,142						938,000	09/05/2023
100154702		MANASSAS	VA		07/19/2024	8.500	663,149						850,000	03/11/2024
100049925		PORT WASHINGTON	NY		11/20/2020	4.250	663,185						780,900	07/31/2020
100180756		WOODLAND	CA		11/26/2024	8.990	663,185		(51)				790,000	09/23/2024
100071470		CANYON COUNTRY	CA		10/26/2021	3.875	663,198						1,030,000	09/27/2021
100145419		UNITED KINGDOM	GBR		03/12/2024	3.390	663,207					(14,567)	670,000	03/27/2020
100166448		CUTLER BAY	FL		10/31/2024	8.250	663,224						790,000	09/16/2024
100171744		LEWES	DE		10/17/2024	7.125	663,225						998,000	09/11/2024
100173621		GRONINGEN	NLD		10/29/2024	5.250	663,366					(29,208)	940,000	09/20/2024
100132371		SPARKS	NV		11/03/2023	9.875	663,545						740,000	04/21/2023
100137191		HAYWARD	CA		11/28/2023	8.375	663,597						1,220,000	10/25/2023
100136619		LOS ANGELES	CA		11/22/2023	8.125	663,644						900,000	10/24/2023
100102127		MESA	AZ		04/14/2023	8.625	663,726						799,000	03/01/2023
100067707		OAKLAND	CA		09/23/2021	3.499	663,750						1,300,000	08/24/2021
100161939		RIVERSIDE	CA		07/31/2024	7.999	663,753						830,000	07/08/2024
100103637		MIAMI	FL		05/08/2023	8.250	663,762						890,000	03/29/2023
100169744		VISTA	CA		09/30/2024	6.990	663,768						875,000	06/19/2024
100168541		RIVER EDGE	NJ		09/25/2024	7.500	663,809						807,000	08/05/2024
100140983		LOS ANGELES	CA		03/28/2024	8.125	663,825						1,000,000	02/06/2024
100167607		LEWES	DE		09/19/2024	6.625	663,836						975,000	08/12/2024
3410000554		BRENTWOOD	TN		09/24/2024	9.316	663,864						15,900,000	04/02/2024
100065734		WASHINGTON	DC		07/28/2021	3.250	663,948						1,412,500	06/03/2021
100146776		LONG BEACH	CA		03/20/2024	7.999	663,953						900,000	02/23/2024
100156283		FORT LAUDERDALE	FL		07/25/2024	7.750	663,958						818,000	07/11/2024
100083429		ZALTBOMMEL	NLD		05/27/2022	3.450	664,143					(43,670)	801,563	06/30/2024
100139987		WAIKOLOA	HI		01/09/2024	7.990	664,270						1,001,000	11/06/2023
100138674		MIAMI	FL		02/02/2024	9.250	664,280						845,000	12/08/2023
100091394		LAS VEGAS	NV		02/22/2023	7.625	664,347						835,000	11/18/2022
100167015		SCOTTDALE	GA		09/13/2024	8.000	664,376						803,000	05/20/2024
100118798		SAN DIEGO	CA		08/30/2023	7.875	664,400						825,000	07/13/2023
100139111		EL PASO	TX		12/28/2023	8.749	664,493						900,000	11/27/2023
100140778		SOUTH GATE	CA		01/22/2024	8.990	664,598						880,000	11/29/2023
100088196		SIMI VALLEY	CA		10/13/2022	8.000	664,645						850,000	08/17/2022
100087215		SEMINOLE	FL		10/25/2022	5.250	664,672						1,090,000	05/20/2022
100163845		HOUSTON	TX		09/27/2024	7.625	664,694						1,050,000	08/12/2024
100170142		WASHOUGAL	WA		10/08/2024	6.624	664,766						875,000	08/30/2024
100132640		PITTSBURG	CA		11/03/2023	7.750	664,854						845,000	07/21/2023
100109642		JURUPA VALLEY	CA		06/14/2023	10.375	664,881						760,000	05/11/2023
100087416		LA QUINTA	CA		10/25/2022	5.115	664,900		(574)				1,100,000	03/23/2022
100169522		JERSEY CITY	NJ		09/30/2024	7.125	664,907		(69)				880,000	06/28/2024
100140396		IRVINE	CA		01/18/2024	7.499	664,977						940,000	11/27/2023
100081346		FOUNTAIN VALLEY	CA		03/18/2022	3.875	664,990						1,600,000	12/18/2021
100120611		SEVERNA PARK	MD		08/18/2023	9.625	665,009						880,000	07/24/2023
100131825		LOS ANGELES	CA		10/06/2023	7.250	665,037						1,075,000	09/19/2023
100159059		CASTAIC	CA		08/15/2024	7.625	665,075						825,000	07/17/2024

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100142476		KEY LARGO	FL		03/08/2024	7.375	665,183		(142)				1,320,000	01/26/2024
100114633		LOS ANGELES	CA		06/29/2023	9.375	665,260						780,000	05/17/2023
100149472		NORWOOD	NJ		04/24/2024	6.625	665,276						900,000	03/07/2024
3340068247		THE BRONX	NY		02/26/2024	9.170	665,280						2,800,000	01/16/2024
4010062448		PORTSMOUTH	VA		01/30/2024	8.410	665,301						859,000	10/17/2023
100135282		BOZEMAN	MT		11/08/2023	7.250	665,305						1,000,000	09/21/2023
100120049		RICHMOND	TX		08/11/2023	6.000	665,309						988,000	06/08/2023
100154077		TARZANA	CA		06/06/2024	8.375	665,369		(68)				1,000,000	04/10/2024
100120116		SALT LAKE CITY	UT		08/11/2023	7.250	665,388						980,000	06/22/2023
100070517		WASHINGTON	DC		09/23/2021	3.499	665,391						1,305,000	06/28/2021
100087248		GILBERT	AZ		10/25/2022	5.250	665,498						1,000,000	03/09/2022
100118816		OAKLAND PARK	FL		08/30/2023	7.500	665,505						895,000	06/30/2023
100181989		BETHANY BEACH	DE		12/12/2024	6.375	665,521		15				963,000	09/30/2024
100129709		OREM	UT		09/29/2023	7.000	665,524						912,000	08/16/2023
100145827		SAINT SIMONS ISLAND	GA		03/15/2024	9.750	665,587						775,000	01/30/2024
4010055081		FULTON	NY		07/27/2023	8.881	665,636						975,000	04/17/2023
100165770		SANIBEL	FL		08/29/2024	7.500	665,642						950,000	07/29/2024
100065256		WASHINGTON	DC		07/14/2021	3.490	665,741						1,110,000	06/02/2021
100140982		LOS ANGELES	CA		03/28/2024	7.875	665,766						1,100,000	01/22/2024
100164590		LAS VEGAS	NV		08/21/2024	7.625	665,771						788,000	07/25/2024
100139791		UNITED KINGDOM	GBR		12/18/2023	7.040	665,796					(11,448)	835,000	10/09/2023
100143118		CROCKETT	CA		02/16/2024	8.625	665,856						875,000	11/06/2023
100087308		MIAMI BEACH	FL		10/25/2022	5.500	665,909						1,050,000	03/17/2022
324040007		BIG BEAR LAKE	CA		07/01/2024	9.570	665,956						1,950,000	04/09/2024
100087986		MONROVIA	MD		10/25/2022	8.500	665,996						840,000	10/03/2022
100169294		NORCO	CA		09/27/2024	7.375	666,001						1,150,000	08/05/2024
100109718		LOS ANGELES	CA		06/16/2023	7.625	666,009						895,000	04/28/2023
100151194		SAN DIEGO	CA		05/10/2024	7.625	666,022						875,000	04/03/2024
100172368		PICO RIVERA	CA		10/23/2024	7.125	666,065						825,000	08/12/2024
100176852		SEDONA	AZ		11/15/2024	7.375	666,089						823,000	09/26/2024
100165675		KIHEI	HI		10/04/2024	7.375	666,104						950,000	08/27/2024
100161403		MORGANVILLE	NJ		07/26/2024	7.875	666,148						1,710,000	05/17/2024
100172245		HOUSTON	TX		10/21/2024	6.624	666,155						880,000	08/30/2024
100165834		LOS ANGELES	CA		08/29/2024	8.750	666,177		(30)				1,600,000	07/12/2024
100151653		GARDEN CITY	UT		05/10/2024	7.125	666,212						851,000	03/28/2024
100163289		SCOTTSDALE	AZ		08/13/2024	8.875	666,252						785,000	07/15/2024
100110335		HOOD RIVER	OR		06/30/2023	6.125	666,290						1,161,000	04/26/2023
100151222		FRANKLIN	MA		05/10/2024	6.500	666,309						982,000	03/14/2024
100163793		JACKSONVILLE	FL		09/27/2024	9.125	666,322						925,000	08/16/2024
100138229		SAN LEANDRO	CA		12/14/2023	8.625	666,337						825,000	11/07/2023
100076537		RESEDA	CA		01/04/2022	3.875	666,432						865,000	11/24/2021
100169216		BROOKLYN	NY		09/27/2024	6.950	666,444						840,000	09/05/2024
100137178		DAMASCUS	OR		11/28/2023	8.375	666,455						870,000	08/18/2023
100148190		THOUSAND OAKS	CA		04/12/2024	7.375	666,508						825,000	03/07/2024
100117908		LA VERNE	CA		07/20/2023	7.917	666,516						1,200,000	03/01/2024
4010085525		MEMPHIS	TN		11/26/2024	7.200	666,582		(4,618)				887,500	07/31/2024
100144871		UNITED KINGDOM	GBR		03/12/2024	3.590	666,583					(14,641)	675,000	03/26/2020
100088180		LONG BEACH	CA		10/25/2022	6.999	666,583						875,000	09/29/2022
100144923		UNITED KINGDOM	GBR		03/12/2024	9.500	666,660		30,739			(14,642)	949,926	10/30/2019
100163411		MIDLAND PARK	NJ		09/27/2024	8.875	666,709		5				895,000	08/06/2024
100100375		WOODSIDE	NY		04/27/2023	5.500	666,720						936,000	03/21/2022
100077828		OCEANSIDE	CA		01/14/2022	4.125	666,727						924,000	12/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088503		HEERLEN	NLD		10/27/2022	1.000	666,732					(43,840)	925,000	12/01/2023
100079748		MIAMI	FL		04/08/2022	5.000	666,809						899,000	01/24/2022
100128133		BASS LAKE	CA		09/11/2023	8.250	666,810						830,000	08/07/2023
100179775		PAYSON	AZ		11/21/2024	6.499	666,861						931,000	09/20/2024
100086609		PEARLAND	TX		09/30/2022	8.500	666,863						951,500	09/06/2022
100068382		LOS ANGELES	CA		08/25/2021	3.500	666,932						1,200,000	07/01/2021
100182549		REDLANDS	CA		12/12/2024	6.624	667,043		(1)				950,000	11/05/2024
100176023		PEGRAM	TN		12/20/2024	7.625	667,046						1,010,000	10/31/2024
100139233		SANTA CLARITA AREA OF CANYON	CA		12/28/2023	8.500	667,144						875,000	11/08/2023
100184976		INDIAN WELLS	CA		12/19/2024	7.375	667,179		(12)				870,000	10/08/2024
100068136		SAN FRANCISCO	CA		08/25/2021	3.499	667,199						2,180,000	07/27/2021
100148670		AMAGANSETT	NY		04/16/2024	7.374	667,222						2,150,000	03/26/2024
100115811		EVERETT	WA		07/20/2023	6.990	667,227						900,000	05/15/2023
100120550		DOWNEY	CA		08/18/2023	7.375	667,305						960,000	07/15/2023
100129337		LA MESA	CA		09/25/2023	7.375	667,311						1,075,000	07/25/2023
100142483		DENVER	CO		03/08/2024	7.500	667,326						890,000	01/31/2024
100160343		MIAMI	FL		09/06/2024	8.250	667,410						760,000	07/26/2024
100169168		CHULA VISTA	CA		09/27/2024	6.500	667,437						885,000	08/08/2024
100164742		OCEAN CITY	NJ		08/26/2024	7.500	667,472						883,000	06/21/2024
100116806		CASTRO VALLEY	CA		07/20/2023	4.875	667,484						1,450,000	03/01/2024
100145569		UNITED KINGDOM	GBR		03/12/2024	3.440	667,490		30,310				700,021	04/03/2020
100171893		CLOSTER	NJ		10/17/2024	6.624	667,491						875,000	08/20/2024
100081367		SANTA MONICA	CA		03/18/2022	3.250	667,566						2,080,000	12/28/2021
100180605		BELLFLOWER	CA		11/26/2024	7.875	667,581		(52)				810,000	11/06/2024
100147809		AUSTIN	TX		04/08/2024	8.000	667,685						827,000	01/29/2024
100133415		CHULA VISTA AREA OF BONITA	CA		11/21/2023	7.750	667,686		68				922,000	10/02/2023
100175703		JURUPA VALLEY	CA		11/12/2024	6.625	667,730		(36)				875,000	10/16/2024
100137880		SAN JOSE	CA		12/08/2023	8.625	667,734						1,060,000	10/24/2023
100156428		SEATTLE	WA		06/24/2024	7.375	667,771						880,000	05/14/2024
100170217		ARLINGTON	MA		10/08/2024	7.375	667,793						875,000	07/26/2024
100152810		WEST NEW YORK	NJ		05/22/2024	7.875	667,957						800,000	04/29/2024
100150258		AMSTERDAM	NLD		04/29/2024	5.480	668,027					(23,410)	860,000	03/22/2024
100176917		BELLEVUE	WA		11/15/2024	6.875	668,061		(36)				948,000	09/13/2024
100135047		SEVIERVILLE	TN		11/01/2023	7.375	668,071						853,000	09/15/2023
100103727		WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023	8.999	668,182						975,000	03/30/2023
100159501		RENTON	WA		07/15/2024	7.490	668,213						1,015,000	05/14/2024
100134312		LAKE WORTH	FL		10/27/2023	7.625	668,216						852,000	08/08/2023
100169937		STOCKTON	CA		11/08/2024	7.125	668,228						800,000	09/20/2024
100160208		EUGENE	OR		07/18/2024	8.625	668,237						730,000	05/21/2024
100151802		WASHINGTON	DC		05/10/2024	7.375	668,250						890,000	03/28/2024
100138095		MIAMI SHORES	FL		12/13/2023	8.625	668,304						890,000	11/20/2023
100151559		HEALDSBURG	CA		05/10/2024	7.625	668,313						960,000	03/19/2024
100090304		EAST LONDON	GBR		12/15/2022	6.190	668,361					(12,121)	1,685,000	11/29/2022
100134788		HAWTHORNE	CA		10/30/2023	8.375	668,364						1,268,000	09/26/2023
100079578		PASADENA	CA		04/25/2022	4.750	668,415						1,550,000	01/26/2022
100127473		SHIP BOTTOM	NJ		09/08/2023	7.375	668,418						920,000	07/27/2023
100142936		GLENDALE	CA		02/09/2024	7.875	668,486						875,000	12/08/2023
100152386		COTUIT	MA		05/17/2024	6.875	668,488						900,000	04/01/2024
100181324		MIAMI	FL		12/06/2024	10.499	668,565		(41)				845,000	11/12/2024
100084760		MIAMI BEACH	FL		08/02/2022	7.750	668,651						950,000	06/28/2022
100120546		BOCA RATON	FL		08/18/2023	8.250	668,681						755,000	07/21/2023
100143523		ELIZABETH	NJ		02/21/2024	8.260	668,706						1,000,000	01/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101081		BROOKLYN	NY		04/28/2023	5.500	668,790						1,250,000	03/11/2022
100129245		PHILLIPSBURG	NJ		11/03/2023	8.625	668,825						800,000	09/29/2023
100116596		EL CAJON	CA		07/20/2023	9.375	668,832						1,320,000	03/01/2024
100134719		VAN NUYS AREA LOS ANGELES	CA		10/30/2023	8.750	668,886						830,000	09/21/2023
100091371		NAPLES	FL		02/22/2023	7.500	668,912						800,000	12/28/2022
100173486		SUFFOLK	VA		10/29/2024	7.875	668,933						800,000	09/16/2024
100158169		UNITED KINGDOM	GBR		07/09/2024	3.690	668,941		16,360			(14,483)	720,000	04/30/2021
100080033		SAN JOSE	CA		04/08/2022	3.875	668,961						1,330,000	01/06/2022
100118008		ONTARIO	CA		07/20/2023	6.250	668,984						920,000	03/01/2024
100159590		CARSON CITY	NV		07/15/2024	8.125	668,996						1,020,000	06/10/2024
100100511		HONOLULU	HI		04/27/2023	8.250	669,001		(173)				1,140,000	03/02/2023
100167769		RIDGEWOOD	NY		09/19/2024	7.249	669,032						825,000	08/29/2024
100180582		LOS ANGELES	CA		11/26/2024	8.750	669,057		(20)				730,000	08/09/2024
100152574		SISTERS	OR		05/17/2024	7.375	669,176						915,000	03/15/2024
100087993		MARINA	CA		10/25/2022	7.999	669,178						795,000	10/03/2022
100156178		ATLANTA	GA		06/20/2024	8.250	669,202						785,000	03/21/2024
100186321		SOUTH GATE	CA		12/30/2024	7.500	669,343		(1)				875,000	11/04/2024
100142544		LA CRESCENTA	CA		02/08/2024	7.624	669,343						910,000	12/26/2023
100081154		JACKSON	NJ		03/18/2022	4.000	669,502						975,000	01/12/2022
100088232		MOUNT VERNON	NY		10/17/2022	7.450	669,535						900,000	09/13/2022
100164239		ATASCADERO	CA		08/21/2024	7.875	669,651						815,000	07/15/2024
100170163		TACOMA	WA		10/08/2024	7.500	669,706						935,000	08/23/2024
100159222		EVERETT	MA		07/15/2024	6.874	669,764						950,000	06/07/2024
100169834		CRYSTAL BEACH	TX		09/30/2024	7.625	669,820						795,000	03/12/2024
100000483		ORANGE	CA		09/27/2016	2.125	669,869						2,900,000	08/25/2016
100185959		LAKE STEVENS	WA		12/26/2024	7.999	669,946		(7)				760,000	10/18/2024
100141901		SAN JOSE	CA		03/27/2024	8.500	669,951						850,000	01/31/2024
100145243		UNITED KINGDOM	GBR		03/12/2024	2.990	669,991		33,453			(14,644)	799,953	12/19/2019
100163603		DENVER	CO		08/15/2024	7.750	670,043						855,000	07/30/2024
100115945		BOTHELL	WA		07/20/2023	7.000	670,046						900,000	05/30/2023
100165786		HUNTINGTON BEACH	CA		08/29/2024	7.375	670,061		(66)				975,000	07/23/2024
100152890		SEASIDE	CA		05/22/2024	7.875	670,135						940,000	04/24/2024
100172646		GRAND PRAIRIE	TX		10/24/2024	7.375	670,140						820,000	08/22/2024
100100534		BOYNTON BEACH	FL		04/27/2023	8.000	670,143						915,000	03/16/2023
100082817		PALM SPRINGS	CA		04/28/2022	4.875	670,164						1,105,000	04/01/2022
100174272		FORT LAUDERDALE	FL		10/31/2024	7.124	670,241						810,000	03/28/2024
100166020		ANAHEIM	CA		09/06/2024	7.250	670,257						825,000	08/10/2024
100157606		CORAL SPRINGS	FL		06/28/2024	7.375	670,264						820,000	05/30/2024
100130366		KATY	TX		09/28/2023	8.750	670,268						881,000	07/25/2023
100167955		APPLE VALLEY	CA		09/20/2024	8.750	670,297						720,000	08/15/2024
100140699		EL CAJON	CA		02/08/2024	7.875	670,301						825,000	01/23/2024
100172132		QUINCY	MA		10/17/2024	7.250	670,353						880,000	09/19/2024
100168941		LELYSTAD	NLD		09/26/2024	5.850	670,357					(53,078)	829,734	09/12/2024
100136560		HEBER CITY	UT		11/20/2023	7.375	670,425						965,000	10/05/2023
100137467		LOS ANGELES	CA		01/11/2024	8.000	670,544						830,000	11/30/2023
100109730		BRUNSWICK HILLS	OH		06/16/2023	8.625	670,596						873,000	05/03/2023
100139427		BOCA RATON	FL		12/06/2023	9.625	670,701						760,000	06/28/2023
100133781		KAMUELA	HI		10/20/2023	8.750	670,712						740,000	09/22/2023
100179662		KINGS BEACH	CA		11/21/2024	7.125	670,823		(26)				850,000	10/23/2024
100078713		WALNUT	CA		02/02/2022	3.375	670,827						1,200,000	11/22/2021
100149855		(WINNETKA AREA) LOS ANGELES	CA		04/29/2024	7.875	670,866						850,000	04/04/2024
100134523		ROSEDALE	NY		10/30/2023	9.000	670,889						950,000	05/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167431		BAILEY	CO		09/16/2024	7.875	671,000						875,000	07/22/2024
3310051177		BROOKLYN	NY		06/21/2023	7.940	671,004						5,750,000	03/29/2023
100087356		COSTA MESA	CA		10/25/2022	5.625	671,050						2,200,000	05/11/2022
100169061		COROLLA	NC		09/27/2024	7.625	671,150						879,000	07/19/2024
100154148		YOUNGSVILLE	LA		07/11/2024	9.125	671,150						840,000	05/30/2024
100134827		WESTMINSTER	CA		10/30/2023	7.625	671,190						1,175,000	09/26/2023
100180359		COEUR	ID		11/25/2024	6.500	671,191						900,000	09/26/2024
100086200		SAN JOSE	CA		10/07/2022	7.125	671,337		(111)				2,145,000	08/31/2022
100102772		SOUTH EL MONTE	CA		06/22/2023	7.750	671,383						940,000	02/13/2023
100078654		BOISE	ID		02/02/2022	3.500	671,389						850,000	01/14/2022
100175111		RANCHO CUCAMONGA	CA		11/05/2024	6.625	671,544		(13)				837,000	10/08/2024
100141051		SAN DIEGO	CA		02/20/2024	8.625	671,575						945,000	01/17/2024
100143083		PORTLAND	OR		02/16/2024	6.999	671,609						905,000	01/09/2024
100129844		SAN DIEGO	CA		09/27/2023	8.625	671,633						900,000	09/07/2023
100067404		LA VERNE	CA		09/23/2021	3.874	671,644						950,000	07/30/2021
100158387		UNITED KINGDOM	GBR		07/09/2024	3.590	671,760		14,549			(14,544)	735,000	06/24/2022
100140349		MARINA	CA		01/18/2024	8.375	671,845						925,000	11/17/2023
100175302		SAN JOSE	CA		11/05/2024	6.625	671,882						1,450,000	09/10/2024
100080355		TORRANCE	CA		02/28/2022	4.000	671,890		(182)				1,020,000	01/21/2022
100138061		LAKE ELSINORE	CA		12/13/2023	8.750	671,892						1,040,000	11/13/2023
100078523		WEERT	NLD		01/26/2022	3.250	671,911					(44,180)	810,938	06/30/2024
100068712		ROTTERDAM	NLD		08/30/2021	8.015	671,911					(44,180)	810,938	06/30/2024
100132569		DANVILLE	CA		11/03/2023	7.500	672,070						1,050,000	06/23/2023
100133489		OXFORD	NC		10/19/2023	8.875	672,098						865,000	08/22/2023
100163843		LORTON	VA		09/27/2024	7.875	672,161						815,000	08/13/2024
100120360		OAKLAND	CA		08/18/2023	7.999	672,180						822,000	06/29/2023
100168126		INDIO	CA		09/20/2024	7.625	672,276						950,000	04/04/2024
100168198		VAN NUYS	CA		09/20/2024	7.990	672,390						830,000	04/09/2024
100083520		WATSONVILLE	CA		06/06/2022	6.947	672,548						860,000	05/18/2022
100115448		LOS ANGELES	CA		07/17/2023	7.125	672,550						845,000	06/06/2023
100174365		OXNARD	CA		10/31/2024	8.625	672,679						946,000	04/08/2024
100110185		BERKELEY	CA		06/30/2023	7.125	672,737						911,000	05/10/2023
100142643		REDONDO BEACH	CA		02/08/2024	7.624	672,861						1,170,000	12/09/2023
100182437		MORRISTOWN	NJ		12/12/2024	6.490	672,934		13				907,000	10/30/2024
100173087		COMPTON	CA		10/25/2024	7.499	672,956						1,065,000	09/25/2024
100082471		STOCKTON	CA		04/22/2022	4.000	672,968						1,500,000	03/02/2022
100146888		KRUM	TX		03/26/2024	6.990	672,996						900,000	02/12/2024
100135196		LAKE WORTH	FL		11/07/2023	7.875	673,040						900,000	08/17/2023
100142844		SAN DIEGO	CA		02/09/2024	8.750	673,048						790,000	12/14/2023
100137385		SAINT GEORGE ISLAND	FL		12/05/2023	8.250	673,055						1,020,000	08/30/2023
100146601		COMMACK	NY		03/20/2024	7.375	673,094						850,000	01/26/2024
100134991		TAMPA	FL		10/30/2023	8.625	673,108						940,000	10/02/2023
100090564		ROOSENDAAL	NLD		12/28/2022	5.100	673,205					(44,266)	890,000	12/01/2023
100137261		NETHERLANDS	NLD		11/28/2023	6.300	673,205					(44,266)	1,120,000	12/01/2023
100180809		HILLEGOM	NLD		11/27/2024	5.200	673,205					(13,455)	1,045,000	11/07/2024
100103764		DISCOVERY BAY	CA		05/10/2023	7.624	673,321		(23)				850,000	04/17/2023
100109189		SAN DIEGO	CA		07/21/2023	7.750	673,382						825,000	06/09/2023
100169799		NORTH OGDEN	UT		09/30/2024	7.990	673,398						915,000	07/13/2024
100126308		NESCONSET	NY		08/30/2023	8.326	673,455						1,100,000	07/24/2023
100156544		BRENTWOOD	CA		06/24/2024	6.750	673,456						875,000	04/26/2024
100158168		UNITED KINGDOM	GBR		07/09/2024	3.690	673,512		16,478			(14,582)	725,000	04/30/2021
100158170		UNITED KINGDOM	GBR		07/09/2024	3.690	673,558		16,475			(14,583)	725,000	04/30/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134339		DALLAS	TX		10/27/2023	8.625	673,672						1,625,000	09/12/2023
100147905		SAN DIEGO	CA		04/08/2024	7.625	673,690						887,000	02/12/2024
4010057531		BALTIMORE	MD		01/10/2024	8.942	673,732						879,000	09/01/2023
100101963		LONG BEACH	CA		04/14/2023	10.375	673,798						890,000	02/07/2023
100176616		JURUPA VALLEY	CA		11/15/2024	8.624	673,806		(62)				720,000	09/06/2024
100116506		RANCHO CUCAMONGA	CA		07/20/2023	6.875	673,842						955,000	03/01/2024
100068246		LOS ANGELES	CA		08/25/2021	3.875	673,906						1,180,000	06/14/2021
100186723		DUARTE	CA		12/31/2024	7.625	674,081		162				835,000	06/10/2024
100185587		PROSPER	TX		12/20/2024	7.500	674,085		(20)				834,000	10/23/2024
100091329		SANTA ROSA BEACH	FL		01/13/2023	9.750	674,128						955,000	12/01/2022
100159570		SAN DIEGO	CA		07/15/2024	8.250	674,173						830,000	06/03/2024
100173253		PORT LUDLOW	WA		10/30/2024	6.624	674,319						915,000	08/29/2024
100076077		NEW ORLEANS	LA		01/07/2022	4.125	674,369						1,000,000	10/22/2021
100172920		SCOTTSDALE	AZ		10/25/2024	8.250	674,389		(131)				803,000	10/04/2024
100118032		WESTMINSTER	CA		07/20/2023	6.125	674,395						1,050,000	03/01/2024
100131648		OCEAN CITY	MD		10/06/2023	7.250	674,421						874,000	08/11/2023
100143725		GARDEN GROVE	CA		02/26/2024	8.375	674,512		(42)				950,000	01/09/2024
100172905		LOS ANGELES	CA		10/25/2024	7.999	674,539		(67)				775,000	10/03/2024
100117719		ESCONDIDO	CA		07/20/2023	8.625	674,577						800,000	03/01/2024
100132334		NIPOMO	CA		11/03/2023	6.375	674,602						975,000	04/25/2022
100134843		SAN DIEGO	CA		10/30/2023	7.875	674,675						970,000	09/26/2023
100143488		GRAND PRAIRIE	TX		02/21/2024	8.625	674,698						797,000	01/23/2024
100086204		SAN JOSE	CA		10/07/2022	7.125	674,706		(131)				1,780,000	08/31/2022
100080926		ONTARIO	CA		04/01/2022	5.250	674,751						965,000	02/18/2022
324020613		TUCSON	AZ		05/23/2024	9.710	674,816						3,120,000	03/14/2024
100118720		NAPLES	FL		07/25/2023	7.875	674,845						990,000	04/28/2023
100175696		GARDEN GROVE	CA		11/12/2024	6.999	674,872		(79)				1,000,000	10/21/2024
100139538		LOS ANGELES	CA		12/28/2023	7.999	674,892						850,000	11/03/2023
100147848		WESTMINSTER	CA		04/08/2024	7.000	674,922						895,000	02/06/2024
100120268		APPLE VALLEY	CA		08/18/2023	7.500	674,938						840,000	06/16/2023
100119614		LONG BEACH	CA		07/31/2023	7.750	675,014						845,000	06/26/2023
100154343		JOHNS CREEK	GA		06/12/2024	8.500	675,091						897,000	05/16/2024
100166073		RESEDA	CA		09/09/2024	7.375	675,127						885,000	07/31/2024
100169820		NORTHRIDGE	CA		09/30/2024	7.500	675,144						832,500	07/16/2024
100153161		HAYDEN	ID		05/28/2024	4.000	675,179						1,500,000	03/28/2022
100132607		SANTA ROSA BEACH	FL		11/03/2023	7.750	675,215						1,350,000	07/10/2023
100176012		ARROYO GRANDE	CA		12/20/2024	6.875	675,222		(7)				1,015,000	11/15/2024
100121050		NETHERLANDS	NLD		08/28/2023	5.740	675,277					(44,402)	980,000	12/01/2023
100078452		MOORESTOWN	NJ		01/25/2022	5.187	675,407						825,000	12/02/2021
100076391		DEERFIELD BEACH	FL		12/23/2021	5.000	675,414						1,075,000	11/23/2021
100168158		ANGEL FIRE	NM		09/20/2024	7.875	675,436						835,000	04/15/2024
100134984		LOS ANGELES	CA		10/30/2023	8.000	675,440						905,000	10/02/2023
100144575		NASHVILLE	TN		04/26/2024	7.750	675,445						950,000	03/11/2024
100167469		LOS ANGELES	CA		10/31/2024	7.875	675,455		94				860,000	09/20/2024
100167939		MANTECA	CA		09/20/2024	7.499	675,488						780,000	08/28/2024
100090325		HAWTHORNE	CA		01/06/2023	9.875	675,499						780,000	11/21/2022
100160861		KIMBERLY	ID		07/24/2024	7.125	675,521						1,022,000	06/03/2024
100119795		BAYONNE	NJ		08/08/2023	8.490	675,557						825,000	06/26/2023
100164207		LADERA RANCH	CA		08/21/2024	6.999	675,568						845,000	07/12/2024
100162889		LANCASTER	VA		08/12/2024	7.875	675,573						750,000	06/20/2024
100143912		BRONX	NY		03/06/2024	7.875	675,611						890,000	01/23/2024
100145849		HAWTHORNE	CA		03/15/2024	8.000	675,627						870,000	02/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169489		NUTLEY	NJ		09/30/2024	7.625	675,642		(98)				875,000	06/14/2024
100120620		CORONA	CA		08/18/2023	8.875	675,718						835,000	07/24/2023
100186210		CARSON	CA		12/27/2024	7.374	675,780		(8)				820,000	12/09/2024
100081762		LA JOLLA	CA		03/22/2022	3.750	675,817		(10)				900,000	01/27/2022
100129224		SEDONA	AZ		11/03/2023	7.625	675,820						856,000	09/07/2023
100176750		GROVER BEACH	CA		11/15/2024	7.375	675,870		(16)				845,000	04/19/2024
100155066		MCKINNEY	TX		07/19/2024	7.875	675,874						856,000	06/19/2023
100060087		OCEANSIDE	CA		06/25/2021	4.125	675,920						950,000	03/31/2021
100185758		DANVILLE	CA		12/23/2024	6.990	675,960		(5)				1,885,000	11/20/2024
100101910		LAKEHEAD	CA		04/06/2023	8.500	675,975						835,000	02/16/2023
100160392		AUSTIN	TX		09/06/2024	7.375	676,044						830,000	07/31/2024
100138160		HOLLISTER	MO		12/14/2023	8.250	676,049						1,000,000	10/23/2023
100120265		MORRISON	CO		08/18/2023	8.375	676,099						835,000	07/06/2023
100175515		LOS ANGELES (RESEDA AREA)	CA		12/23/2024	7.375	676,129		(7)				885,000	06/21/2024
100168544		DENVER	CO		09/25/2024	6.999	676,132						861,000	08/21/2024
100181501		TRUCKEE	CA		12/06/2024	7.250	676,155		(36)				830,000	07/19/2024
100137388		BOCA RATON	FL		12/05/2023	9.500	676,192						852,000	10/26/2023
100129352		PRINCETON	TX		09/25/2023	6.125	676,314						1,200,000	07/31/2023
100167137		DENVER	CO		09/13/2024	8.125	676,335						796,540	01/11/2024
100081543		SEATTLE	WA		03/18/2022	4.000	676,336						925,000	12/10/2021
100182425		UPLAND	CA		12/12/2024	7.125	676,460		(12)				915,000	10/28/2024
100182354		NARRAGANSETT	RI		12/12/2024	6.990	676,543		(7)				840,000	09/30/2024
100141063		SAN JOSE	CA		02/20/2024	8.125	676,554						900,000	01/18/2024
100103811		MOUNT VERNON	NY		05/10/2023	7.750	676,598						900,000	04/18/2023
100128868		LONG BEACH	CA		09/21/2023	8.000	676,611						860,000	07/07/2023
100186338		BETHANY BEACH	DE		12/30/2024	6.624	676,614						895,000	11/22/2024
100158234		UNITED KINGDOM	GBR		07/09/2024	3.540	676,716		17,859			(14,651)	730,000	07/30/2021
100139976		ATLANTA	GA		01/09/2024	6.999	676,728						980,000	12/05/2023
100186348		HOT SPRINGS	AR		12/30/2024	6.624	676,980						1,004,000	11/13/2024
100120775		MURRIETA	CA		08/25/2023	7.500	677,016						1,381,000	06/22/2023
100114955		VAIL	CO		07/14/2023	7.625	677,097		(129)				830,000	06/09/2023
100127653		MIAMI	FL		09/08/2023	8.970	677,173						895,000	08/04/2023
100103371		IRVINE	CA		06/16/2023	7.625	677,186						998,000	05/03/2023
100136312		INLET BEACH	FL		11/20/2023	7.125	677,226						1,000,000	09/15/2023
100117402		CHINO	CA		07/20/2023	6.250	677,257						828,000	03/01/2024
100068427		SAN PEDRO	CA		08/25/2021	4.500	677,271						950,000	06/26/2021
100157841		MINERAL BLUFF	GA		07/09/2024	7.625	677,272						750,000	05/06/2024
100138159		HOLLISTER	MO		12/14/2023	8.250	677,285						1,000,000	10/23/2023
100099739		YONKERS	NY		02/28/2023	7.800	677,330						900,000	02/02/2023
100168596		KILL DEVIL HILLS	NC		09/25/2024	7.625	677,346						843,000	08/02/2024
100127474		PORTLAND	OR		09/08/2023	7.000	677,355						920,000	08/02/2023
100026815		UNION CITY	CA		09/26/2018	3.000	677,363						1,092,500	06/19/2018
100161421		LAKESIDE	CA		07/29/2024	7.500	677,373						1,015,000	04/18/2024
100108928		VALLEY CENTER	CA		05/31/2023	8.875	677,436						785,000	04/24/2023
100091178		LOS ANGELES	CA		01/31/2023	7.250	677,459		127				1,020,000	10/14/2022
100054166		SHERMAN OAKS	CA		03/23/2021	3.066	677,509						1,850,000	12/31/2020
100099929		BEND	OR		03/28/2023	8.750	677,521						3,650,000	02/14/2023
100101810		BRONX	NY		03/31/2023	7.900	677,619						1,050,000	03/06/2023
100154638		LA MIRADA	CA		07/19/2024	6.875	677,748						900,000	02/26/2024
100147556		EVERETT	WA		04/03/2024	8.000	677,914						900,000	02/02/2024
100165622		SEAGOVILLE	TX		10/04/2024	8.375	677,966						770,000	08/30/2024
100154075		MONTEBELLO	CA		06/06/2024	7.625	678,014						840,000	02/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152597		UNION CITY	CA		05/17/2024	7.125	678,096						1,100,000	02/22/2024
100154606		EAST FALMOUTH	MA		06/14/2024	9.125	678,107						851,000	05/23/2024
100139204		GLENDALE	CA		12/28/2023	8.500	678,123						890,000	11/07/2023
100078459		MT PLEASANT	SC		01/25/2022	3.462	678,177						1,765,000	01/03/2022
100153439		GARDEN CITY	NY		05/30/2024	8.550	678,298						950,000	04/10/2024
100139269		TUJUNGA AREA LOS ANGELES	CA		12/28/2023	8.250	678,327						850,000	11/06/2023
100116635		SAN FRANCISCO	CA		07/20/2023	3.990	678,385						1,600,000	03/01/2024
100151440		GREENWICH	CT		05/10/2024	7.375	678,430						900,000	04/12/2024
100171640		PALM DESERT	CA		10/16/2024	6.990	678,474						925,000	08/21/2024
100152940		LAS CRUCES	NM		06/27/2024	7.250	678,478						1,050,000	05/28/2024
100173060		RANCHO SANTA MARGARITA	CA		10/25/2024	8.875	678,500						1,270,000	09/11/2024
100076684		PARK CITY	UT		12/16/2021	3.875	678,609						2,700,000	11/22/2021
100137808		NAPERVILLE	IL		12/08/2023	8.125	678,615						1,230,000	10/25/2023
100148569		SAN JOSE	CA		04/12/2024	7.125	678,615						910,000	02/15/2024
100070227		DEN HAAG	NLD		08/31/2021	3.050	678,711					(44,627)	1,018,333	06/30/2024
100118025		ONTARIO	CA		07/20/2023	6.250	678,714						940,000	03/01/2024
100151410		EAST WENATCHEE	WA		05/10/2024	7.375	678,783						957,000	03/27/2024
100163967		HAYWARD	CA		10/04/2024	7.500	678,806						848,000	08/28/2024
100172907		LOS ANGELES	CA		10/25/2024	8.125	678,881						855,000	09/23/2024
100158745		ROANOKE	VA		07/10/2024	7.375	678,882						905,000	05/15/2024
100101845		GARDEN GROVE	CA		04/06/2023	7.875	678,944						910,000	01/23/2023
100169062		MIAMI LAKES	FL		09/27/2024	6.625	679,008						1,050,000	07/18/2024
100141887		LOS ANGELES (SUNLAND AREA)	CA		03/27/2024	8.250	679,027						845,000	02/06/2024
100083936		DALLAS	TX		07/12/2022	6.374	679,093						1,200,000	06/10/2022
100131587		FREDERICKSBURG	TX		10/06/2023	7.624	679,136						870,000	08/03/2023
100162521		LA JOLLA	CA		08/12/2024	6.875	679,138						2,190,000	06/28/2024
100142447		WELLINGTON	FL		03/08/2024	8.375	679,230						830,000	02/07/2024
100143197		DENVER	CO		02/16/2024	7.000	679,243						952,000	12/22/2023
100090088		SHERWOOD	OR		01/13/2023	9.249	679,312						847,000	11/28/2022
100152841		DELANO	CA		05/22/2024	8.250	679,314						820,000	04/26/2024
3340080354		LIVINGSTON	NJ		08/19/2024	9.170	679,338						3,470,000	07/03/2024
100119305		BELLINGHAM	WA		07/31/2023	7.125	679,351						980,000	06/23/2023
100148897		PORT ARANSAS	TX		04/17/2024	7.625	679,356						906,000	10/20/2023
100118847		BAINBRIDGE ISLAND	WA		08/30/2023	7.125	679,383						975,000	07/19/2023
100142773		LITTLETON	NC		02/08/2024	8.125	679,408						896,000	12/01/2023
100162044		MIAMI	FL		07/31/2024	8.875	679,437						743,000	06/26/2024
100109127		SILVER SPRING	MD		06/05/2023	8.750	679,459						910,000	04/18/2023
100102364		NORCO	CA		06/07/2023	7.250	679,476						1,210,000	10/29/2022
100141855		ORLANDO	FL		03/27/2024	8.375	679,491						920,000	02/12/2024
3340072805		SPRING VALLEY	NY		05/17/2024	9.633	679,555						3,600,000	02/07/2024
100159199		ALBRIGHTSVILLE	PA		07/15/2024	7.375	679,569						980,000	06/11/2024
100157623		VIRGINIA BEACH	VA		06/28/2024	7.875	679,588						839,000	05/24/2024
100141827		LANDGRAAF	NLD		01/29/2024	5.880	679,679					(30,972)	820,313	06/30/2024
100119744		YONKERS	NY		08/08/2023	7.950	679,715						900,000	07/11/2023
100078353		AURORA	CO		02/10/2022	6.500	679,733		(279)				800,000	01/19/2022
100120966		LAS VEGAS	NV		08/30/2023	5.500	679,769						1,050,000	06/23/2023
4010052935		SPRING HILL	FL		09/28/2023	7.950	679,782						891,000	04/03/2023
100173815		NOVATO	CA		10/31/2024	7.500	679,808						845,000	08/23/2024
100133572		BIG BEAR LAKE	CA		10/23/2023	6.750	679,816						1,050,000	09/16/2023
100163347		AMBLER	PA		08/13/2024	7.125	679,881						875,000	07/17/2024
100117488		GAINESVILLE	GA		07/20/2023	7.800	679,890						865,000	03/01/2024
100150571		BROKEN BOW	OK		05/03/2024	7.875	679,916						920,000	12/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142783		DESTIN	FL		02/08/2024	6.990	679,942						1,140,000	12/15/2023
100176880		KILL DEVIL HILLS	NC		11/15/2024	7.375	680,026		(45)				830,000	09/26/2024
324030872		PRESCOTT	AZ		05/23/2024	9.780	680,033						3,030,000	03/09/2024
100170015		TOMS RIVER	NJ		11/08/2024	7.125	680,069		(62)				830,000	10/10/2024
100176799		DAVIE	FL		11/15/2024	7.500	680,095						873,000	07/15/2024
100119740		BRONX	NY		08/08/2023	8.700	680,147						840,000	07/13/2023
100142532		TAMPA	FL		02/08/2024	7.124	680,159						900,000	12/22/2023
100168265		GULF BREEZE	FL		09/20/2024	7.990	680,318						930,000	04/11/2024
100154345		BROOKLYN	NY		06/12/2024	8.375	680,378						800,000	05/08/2024
100186522		SARASOTA	FL		12/30/2024	6.875	680,422		1				760,000	11/08/2024
100139614		CLIFTON	NJ		12/28/2023	9.125	680,431						880,000	12/08/2023
100167874		LOS ANGELES	CA		09/20/2024	7.999	680,459						870,000	08/21/2024
100169409		HASTINGS ON HUDSON	NY		09/30/2024	7.125	680,509						900,000	06/27/2024
100130196		PALM SPRINGS	CA		11/15/2023	9.875	680,551						815,000	09/25/2023
3340082179		LIGHTHOUSE POINT	FL		08/26/2024	9.265	680,566						3,750,000	08/02/2024
100167993		OLATHE	KS		09/20/2024	8.125	680,604						857,000	08/29/2024
100161996		LAS VEGAS	NV		07/31/2024	7.875	680,704						856,397	06/21/2024
100118631		FRAMINGHAM	MA		07/25/2023	9.250	680,733						840,000	03/24/2023
100165737		ROBSTOWN	TX		08/29/2024	7.750	680,759						841,000	07/01/2024
100079399		BELL GARDENS	CA		03/17/2022	4.875	680,840						900,000	02/22/2022
100079699		HOLLYWOOD	FL		04/08/2022	4.875	680,854						1,000,000	01/12/2022
100165352		VERNAL	UT		08/29/2024	7.875	680,855						830,000	08/09/2024
100176854		WHITE MARSH	MD		11/15/2024	7.500	680,918						825,000	09/20/2024
100185388		COLTON	CA		12/20/2024	5.990	680,959		21				1,000,000	10/17/2024
100133390		PHOENIX	MD		11/21/2023	8.500	681,033		(19)				905,000	08/24/2023
100162550		INGLEWOOD	CA		08/12/2024	7.124	681,036						925,000	07/05/2024
100143088		SAN DIEGO	CA		02/16/2024	6.624	681,059						1,070,000	01/04/2024
3340081425		CHARLOTTE	NC		09/10/2024	8.888	681,170						6,239,520	07/19/2024
3340067065		ALPHARETTA	GA		03/21/2024	9.437	681,318						2,460,000	12/21/2023
100071962		SAN CLEMENTE	CA		11/19/2021	4.750	681,324		(444)				830,000	10/12/2021
100167085		NATIONAL CITY	CA		09/13/2024	7.875	681,335						880,000	06/27/2024
100091073		LOS ANGELES	CA		01/31/2023	9.499	681,343						940,000	12/21/2022
100168087		LADERA RANCH	CA		09/20/2024	7.125	681,354						1,350,000	03/26/2024
100118714		BELLFLOWER	CA		07/25/2023	7.500	681,377						845,000	06/12/2023
100119455		EL PORTAL	FL		07/31/2023	7.500	681,435						912,000	06/09/2023
100181242		LOS ANGELES	CA		12/06/2024	7.750	681,456		(31)				852,000	11/07/2024
100185592		STOCKTON	CA		12/20/2024	7.990	681,556		(18)				820,000	10/16/2024
100092004		EAST QUOGUE	NY		02/09/2023	8.150	681,602						890,000	01/09/2023
100179852		JACKSONVILLE	FL		11/22/2024	6.875	681,607						895,000	10/18/2024
100159482		SURFSIDE BEACH	SC		07/15/2024	7.125	681,624						950,000	05/24/2024
100118719		AVONDALE ESTATES	GA		07/25/2023	8.875	681,665						880,000	05/30/2023
100129954		MIAMI	FL		09/27/2023	8.274	681,719						890,000	08/08/2023
100158569		POMONA	CA		07/10/2024	7.500	681,733						966,000	05/29/2024
100135690		FEDERAL WAY	WA		11/09/2023	8.750	681,738						860,000	09/09/2023
100153855		MONTEBELLO	CA		06/05/2024	7.999	681,752						960,245	05/06/2024
100135599		PACOIMA	CA		11/09/2023	7.875	681,754						855,000	09/18/2023
100065204		SANTA CLARA	CA		07/14/2021	3.499	681,805						1,325,000	05/28/2021
4010054178		MIDDLE RIVER	MD		08/24/2023	7.294	681,846						1,041,000	05/16/2023
3300004960		OLD BROOKVILLE	NY		07/17/2024	9.365	681,958						4,508,000	05/09/2024
100179542		MARGATE CITY	NJ		11/21/2024	6.625	682,005		(16)				930,000	10/02/2024
100144034		SAN DIEGO	CA		03/07/2024	6.875	682,127						1,100,000	02/02/2024
100149310		OCEANSIDE	CA		04/24/2024	6.999	682,172						920,000	03/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100166140		SOUTHLAKE	TX		09/09/2024	7.624	682,177						880,000	06/21/2024
100148465		SUNSET BEACH	NC		04/12/2024	7.000	682,196						910,000	02/23/2024
100171297		CHINO	CA		10/16/2024	7.500	682,199						780,000	09/06/2024
100185018		MARIETTA	GA		12/19/2024	9.250	682,252		(16)				814,000	10/25/2024
100180531		LOS ANGELES	CA		11/26/2024	7.875	682,264		(59)				880,000	11/05/2024
100180480		RICHMOND HILL	NY		11/26/2024	7.500	682,290		(44)				880,000	09/26/2024
100142396		PORT MONMOUTH	NJ		02/02/2024	8.250	682,336		85				875,000	12/27/2023
100142931		LOS ANGELES	CA		02/09/2024	7.625	682,397						1,350,000	11/27/2023
100154569		DALLAS	TX		06/14/2024	7.250	682,404						920,000	05/30/2024
100153104		CHULA VISTA	CA		06/27/2024	7.875	682,435						860,000	05/23/2024
100160905		LAKE HAVASU CITY	AZ		07/24/2024	6.999	682,521						911,000	06/14/2024
100180849		LEIDEN	NLD		11/27/2024	5.300	682,527					(13,642)	955,000	11/05/2024
100179800		WINTER GARDEN	FL		11/21/2024	7.490	682,567		(47)				830,000	08/30/2024
100132597		PHOENIX	AZ		11/03/2023	9.875	682,622						795,000	07/05/2023
100087750		SARASOTA	FL		11/17/2022	8.750	682,648		(253)				1,125,000	10/31/2022
100150494		SEMINOLE	FL		05/03/2024	6.990	682,682						1,000,000	01/30/2024
100079596		LOS ANGELES	CA		04/08/2022	3.875	682,723						990,000	01/20/2022
100086704		SEGUIN	TX		09/30/2022	8.250	682,729						1,149,000	08/19/2022
100154745		SAN DIEGO	CA		07/19/2024	7.500	682,805						1,380,000	03/06/2024
100144672		UNITED KINGDOM	GBR		03/12/2024	3.490	682,809		31,653			(14,934)	849,995	01/20/2020
100135947		OXNARD	CA		11/15/2023	9.500	682,936						845,000	10/27/2023
100186536		WINTER GARDEN	FL		12/30/2024	8.125	682,936		(1)				737,000	10/29/2024
100148131		FOLSOM	CA		04/10/2024	8.000	682,937						757,000	02/27/2024
100126361		COLUMBIA	NJ		08/30/2023	8.847	682,939						975,000	07/24/2023
100116386		BAYVILLE	NY		07/20/2023	5.875	682,962		22,550				1,000,000	03/01/2024
100165042		STATEN ISLAND	NY		08/28/2024	8.000	683,024						1,355,000	07/09/2024
100174014		HONOLULU	HI		10/31/2024	8.250	683,162						836,000	07/12/2024
100044701		FRANKLIN	MA		11/19/2020	5.000	683,183						615,000	07/10/2020
100141193		(CHATSWORTH AREA) LOS ANGELES	CA		01/30/2024	8.125	683,192		4,525				1,350,000	11/29/2023
100153260		BOULDER	CO		05/30/2024	7.375	683,234						909,000	03/22/2024
100151574		FAIRPLAY	CO		05/10/2024	6.625	683,256						930,000	03/22/2024
100145609		UNITED KINGDOM	GBR		03/12/2024	9.500	683,331		27,661			(14,720)	850,032	04/02/2020
100077878		DEVENTER	NLD		12/29/2021	3.250	683,562					(44,958)	825,000	06/30/2024
100182529		LUDLOW	VT		12/12/2024	6.875	683,565		(12)				910,000	10/25/2024
100179974		WOODLAND PARK	CO		11/25/2024	6.124	683,585						888,000	09/30/2024
100092042		THE BRONX	NY		02/09/2023	8.600	683,591						900,000	01/09/2023
100180646		RANCHO CUCAMONGA	CA		11/26/2024	8.875	683,593		(38)				735,000	07/18/2024
100091017		LOS ANGELES	CA		01/31/2023	9.375	683,698						845,000	12/13/2022
100141015		WHITTIER	CA		02/20/2024	8.625	683,745						900,000	01/18/2024
3340073812		LONG BRANCH	NJ		06/14/2024	9.350	683,775						13,000,000	03/08/2024
100055882		ANAHEIM	CA		03/26/2021	3.490	683,844						1,050,000	12/21/2020
100156740		FALLBROOK	CA		06/26/2024	8.875	683,892						820,000	06/06/2024
100119731		STATEN ISLAND	NY		08/08/2023	7.467	684,192						1,130,000	06/27/2023
100164380		SALISBURY	NC		08/21/2024	7.125	684,249						905,000	06/24/2024
100127703		PERRYSBURG	OH		09/08/2023	8.999	684,360						885,000	07/31/2023
100161913		MESA	AZ		07/31/2024	7.875	684,450		(35)				900,000	07/09/2024
100102620		CAMARILLO	CA		06/22/2023	8.875	684,535						810,000	10/24/2022
100100570		SPRING BRANCH	TX		04/27/2023	9.000	684,549						850,000	04/03/2023
100128917		CORAL SPRINGS	FL		09/21/2023	9.250	684,603						770,000	08/07/2023
100103323		HOLLYWOOD	FL		04/28/2023	7.625	684,638						855,000	03/06/2023
100150785		REDWOOD CITY	CA		05/07/2024	7.500	684,756						1,670,000	03/04/2024
100156405		MIAMI	FL		06/24/2024	7.500	684,779						850,000	05/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100156826		PAYSON	UT		06/27/2024	10.375	684,821						950,000	06/11/2024
100108326		BROOKLYN	NY		05/25/2023	7.852	684,871		7,840				2,300,000	05/02/2023
100172716		OXNARD	CA		11/21/2024	6.750	684,923		(33)				906,000	11/01/2024
100128851		PALM BEACH GARDENS	FL		09/21/2023	7.750	685,050						860,000	06/13/2023
100117107		SAN BRUNO	CA		07/20/2023	5.750	685,065		1,067				1,325,000	03/01/2024
100115093		APOLLO BEACH	FL		07/14/2023	6.125	685,106						1,015,000	05/16/2023
100168673		RICHARDSON	TX		09/25/2024	7.874	685,193						867,000	09/12/2024
100078611		DEN HAAG	NLD		01/26/2022	2.950	685,220						827,000	12/01/2023
100101117		HENDERSON	NV		04/28/2023	5.500	685,264						1,055,000	06/01/2022
100162095		SANFORD	FL		07/31/2024	9.250	685,445						835,000	06/25/2024
100136403		JACKSONVILLE BEACH	FL		11/20/2023	7.875	685,455						922,000	09/28/2023
100067388		CABO SAN LUCAS	MEX		08/13/2021	10.150	685,582						1,984,568	02/26/2021
100132689		CHATSWORTH	CA		11/03/2023	8.500	685,598						915,000	08/02/2023
100115367		TAMPA	FL		07/17/2023	8.999	685,623						771,000	06/08/2023
100146635		RICHWOOD	TX		03/20/2024	8.999	685,684						833,000	02/21/2024
100168800		VAN NUYS	CA		09/26/2024	8.625	685,707						1,015,000	07/31/2024
100184953		MIAMI	FL		12/19/2024	8.249	685,831		(14)				785,000	11/15/2024
100173125		PARADISE	CA		10/30/2024	7.875	685,981						835,000	09/23/2024
100159881		COOPER CITY	FL		08/16/2024	7.750	686,009						1,075,000	04/08/2024
100185718		WAALWIJK	NLD		12/20/2024	5.400	686,022					(4,700)	910,000	11/19/2024
100108095		LOS ANGELES (SAN PEDRO AREA)	CA		05/24/2023	9.250	686,032						828,000	04/06/2023
100151690		OCEANSIDE	CA		05/10/2024	7.375	686,045						920,000	03/26/2024
100115432		MENIFEE	CA		07/17/2023	8.625	686,138						870,000	06/01/2023
100156713		WARRENTON	OR		06/26/2024	8.875	686,156						835,000	06/13/2024
3340087529		CHATHAM TOWNSHIP	NJ		12/30/2024	8.850	686,189						7,674,000	11/08/2024
100088791		GLENWOOD SPRINGS	CO		11/15/2022	7.875	686,259						1,100,000	10/11/2022
100110522		ISSAQUAH	WA		06/30/2023	6.500	686,261						1,194,000	04/27/2023
100167424		SUNBURY	OH		09/16/2024	7.500	686,273						856,000	06/25/2024
100173424		LAKELAND	FL		10/29/2024	7.625	686,333						828,000	08/13/2024
100148586		LINDEN	NJ		04/12/2024	7.625	686,388						915,000	02/21/2024
100152416		SADDLE BROOK	NJ		05/17/2024	7.500	686,408						915,000	04/08/2024
100099579		SACRAMENTO	CA		04/06/2023	8.375	686,481						860,000	02/07/2023
100148652		CHULA VISTA	CA		04/15/2024	7.250	686,491						850,000	02/07/2024
100074468		SCOTTSDALE	AZ		12/02/2021	2.987	686,542						1,450,000	11/12/2021
100179981		KAPOLEI	HI		11/25/2024	6.250	686,544						915,000	09/09/2024
100109226		CORONA	CA		07/21/2023	7.750	686,675						870,000	06/09/2023
100151620		RENTON	WA		05/10/2024	7.625	686,749						850,000	03/25/2024
100151085		SAN DIEGO	CA		05/08/2024	6.875	686,757						993,000	03/13/2024
100107832		PARKLAND	FL		05/19/2023	7.625	686,792						856,000	05/01/2023
100163408		DULUTH	GA		09/27/2024	6.875	686,807						1,175,000	08/08/2024
100185362		VALLEJO	CA		12/20/2024	6.625	686,875		12				950,000	10/16/2024
100078772		LOS ANGELES	CA		01/31/2022	4.125	686,916						950,000	01/12/2022
100182179		FRISCO	NC		12/12/2024	7.500	686,990		(16)				785,000	10/08/2024
100080044		SANTA BARBARA	CA		04/08/2022	3.875	687,095						1,000,000	11/02/2021
100164859		SAN GABRIEL	CA		08/26/2024	7.500	687,113						960,000	06/26/2024
100119345		PACIFIC BEACH	WA		07/31/2023	5.500	687,148						1,075,000	06/09/2023
100176674		SEAFORD	NY		11/15/2024	8.499	687,257		(45)				841,000	09/18/2024
100136919		WEST PALM BEACH	FL		11/28/2023	8.500	687,276						860,000	10/19/2023
100153697		WEST COVINA	CA		05/31/2024	8.250	687,282						900,000	04/18/2024
100162049		PALM BEACH GARDENS	FL		07/31/2024	7.500	687,397						901,000	06/28/2024
100132365		SARASOTA	FL		11/03/2023	7.125	687,413						1,380,000	07/15/2022
100153153		COROLLA	NC		05/28/2024	3.500	687,425						1,182,000	02/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100083345		ROTTERDAM	NLD		05/27/2022	3.500	687,446					(45,212)	829,688	06/30/2024
100166966		LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024	7.625	687,463						955,000	07/10/2024
100182693		REMER	MN		12/12/2024	7.250	687,468		(17)				947,000	10/21/2024
100068260		ARCADIA	CA		08/25/2021	3.999	687,614						960,000	06/07/2021
100136987		LEAVENWORTH	WA		11/28/2023	8.000	687,657						940,000	10/11/2023
100174516		MIAMI BEACH	FL		10/31/2024	11.250	687,769						1,400,000	02/05/2024
100163992		JACKSONVILLE	FL		08/21/2024	8.500	687,771						850,000	06/18/2024
100086038		EWA BEACH	HI		08/24/2022	7.375	687,831						868,000	07/08/2022
100135272		WELLS	ME		11/08/2023	7.000	687,854						1,020,000	08/23/2023
100158932		BRICK	NJ		07/12/2024	7.500	687,859						895,000	05/17/2024
100080351		SAN JOSE	CA		02/28/2022	3.875	687,919						1,205,000	01/20/2022
100103153		JAMAICA	NY		04/21/2023	7.870	687,974						925,000	04/03/2023
100108236		RIALTO	CA		05/24/2023	9.999	687,987						756,000	04/27/2023
100118019		HACIENDA HEIGHTS	CA		07/20/2023	6.250	687,997						994,000	03/01/2024
100154191		RANCHO CUCAMONGA	CA		07/11/2024	6.875	688,020						1,695,000	06/11/2024
100175540		BRADENTON	FL		11/08/2024	7.000	688,052						895,000	09/18/2024
100167488		UPLAND	CA		10/31/2024	6.375	688,169						1,740,000	09/30/2024
100080362		BONITA	CA		02/28/2022	4.250	688,187						905,000	12/27/2021
100158189		UNITED KINGDOM	GBR		07/09/2024	3.790	688,195		17,917			(14,900)	800,000	05/27/2021
100134629		VAN NUYS	CA		10/30/2023	7.875	688,233						1,100,000	09/18/2023
100083655		BATTLE GROUND	WA		06/23/2022	6.990	688,265						875,000	03/27/2022
100156615		NAGS HEAD	NC		06/24/2024	7.500	688,363						945,000	05/01/2024
100150528		EWA BEACH	HI		05/03/2024	6.624	688,371						996,170	02/12/2024
100101078		BROOKLYN	NY		04/28/2023	5.500	688,482						992,000	03/29/2022
100161412		EASTVALE	CA		07/26/2024	7.500	688,508						860,000	05/16/2024
100169786		HAYWARD	CA		09/30/2024	6.990	688,620						900,000	07/08/2024
100144966		UNITED KINGDOM	GBR		03/12/2024	9.500	688,623		26,929			(15,125)	725,020	10/30/2019
100164075		INGLEWOOD	CA		08/21/2024	7.375	688,673		(45)				965,000	07/24/2024
100083392		ROTTERDAM	NLD		05/27/2022	3.300	688,741					(45,298)	950,000	12/01/2023
100144730		UNITED KINGDOM	GBR		03/12/2024	3.590	688,792		31,219			(14,849)	699,954	03/03/2020
100000142		MOUNTAIN VIEW	CA		03/23/2016	4.625	688,856						1,272,834	11/10/2015
100118763		NEWPORT BEACH	CA		07/25/2023	7.375	688,880						1,680,000	05/27/2023
100151503		REDMOND	WA		05/10/2024	7.375	688,940						910,000	03/08/2024
100182712		SARATOGA SPRINGS	UT		12/12/2024	7.875	689,031		(28)				835,000	10/26/2024
100159932		CUTLER BAY	FL		08/16/2024	7.990	689,038						845,000	04/30/2024
3340085856		ROSEDALE	NY		10/03/2024	8.816	689,040						2,578,000	08/03/2024
100091934		DAVENPORT	FL		02/03/2023	7.875	689,047		6				960,000	01/06/2023
100182103		REDONDO BEACH	CA		12/12/2024	6.500	689,136		21				935,000	10/24/2024
100119046		BRUTUS	MI		07/27/2023	7.499	689,144						1,575,000	06/29/2023
100129237		OCEANSIDE	CA		11/03/2023	7.875	689,150						860,000	09/12/2023
100162540		CLINTON	WA		08/12/2024	7.500	689,167						915,000	06/28/2024
100167946		LOS ANGELES	CA		09/20/2024	7.499	689,216						865,000	08/13/2024
100133056		HONOLULU	HI		11/29/2023	8.125	689,315						1,150,000	10/11/2023
100170405		SAN JOSE	CA		10/09/2024	6.999	689,387		26				1,540,000	08/02/2024
100152430		WASHINGTON	DC		05/17/2024	7.625	689,451						970,000	03/29/2024
100090869		HILLSBOROUGH	NJ		01/31/2023	6.875	689,470						990,000	09/13/2022
100067959		LIVERMORE	CA		09/23/2021	3.499	689,482						975,000	08/26/2021
100170265		FT LAUDERDALE	FL		10/08/2024	8.625	689,485						960,000	07/18/2024
100023906		SANTA MONICA	CA		09/10/2018	5.125	689,485						1,535,000	09/10/2018
324020665		TUCSON	AZ		05/23/2024	9.710	689,486						3,200,000	03/14/2024
100143874		LAS VEGAS	NV		03/06/2024	7.625	689,549						1,331,000	01/23/2024
100158579		RANCHO MISSION VIEJO	CA		07/10/2024	7.624	689,618						900,000	05/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134786		HUNTINGTON BEACH	CA		10/30/2023	7.625	689,670						1,100,000	09/25/2023
100176659		EL CAJON	CA		11/15/2024	6.999	689,670		(41)				960,000	10/11/2024
100110358		NORTH BAY VILLAGE	FL		06/30/2023	6.625	689,678						1,000,000	05/17/2023
100143424		BOERNE	TX		02/16/2024	7.875	689,729						855,000	01/26/2024
100116072		PASADENA	CA		07/20/2023	3.500	689,774						2,100,000	03/01/2024
100079808		ORANGE BEACH	AL		04/08/2022	6.625	689,831						925,000	01/12/2022
100180223		YUCCA VALLEY	CA		11/25/2024	7.125	689,836						1,050,000	09/11/2024
100136261		CAPE CHARLES	VA		11/20/2023	7.500	689,873						1,050,000	09/22/2023
100171425		OCEAN CITY	NJ		10/16/2024	7.624	689,946						905,000	08/30/2024
100137863		VERO BEACH	FL		12/08/2023	7.500	689,963						1,000,000	09/12/2023
100116836		DALLAS	TX		07/20/2023	4.625	689,967						1,580,000	03/01/2024
100179808		MIAMI	FL		11/21/2024	6.990	690,066		(38)				904,000	09/13/2024
100129633		BALDWIN PARK	CA		09/29/2023	6.875	690,087						1,010,000	08/02/2023
100139943		PILOT POINT	TX		01/09/2024	7.750	690,171						913,000	12/01/2023
100014327		JACKSON HEIGHTS	NY		09/27/2017	4.500	690,188						1,007,000	07/27/2017
100182480		DALLAS	TX		12/12/2024	6.500	690,219		7				960,000	10/28/2024
100173732		MIAMI	FL		10/30/2024	7.990	690,331						1,150,000	08/22/2024
100148622		LIBERTY HILL	TX		05/15/2024	7.375	690,440						870,000	04/03/2024
100148316		DRESHER	PA		04/12/2024	7.125	690,520						918,500	02/09/2024
100081019		ATLANTA	GA		03/18/2022	3.750	690,546						1,070,000	01/19/2022
100120813		SAN FRANCISCO	CA		08/25/2023	8.250	690,617						1,800,000	06/24/2023
4010061606		DAYTON	OH		10/27/2023	9.074	690,620		(45)				910,000	08/22/2023
100161836		EAST ELMHURST	NY		07/31/2024	7.500	690,696						1,120,000	06/06/2024
100170115		GRAND JUNCTION	CO		10/08/2024	6.624	690,728						782,000	08/16/2024
100162263		WELLINGTON	FL		09/06/2024	8.875	690,777						748,000	08/01/2024
100065763		SANTA ANA	CA		07/28/2021	3.999	690,783						1,200,000	06/05/2021
100142641		DOWNEY	CA		02/08/2024	7.125	690,785						1,190,000	12/13/2023
100181533		SOUTHWEST RANCHES	FL		12/06/2024	6.125	690,890		22				1,260,000	11/07/2024
100139697		UNITED KINGDOM	GBR		12/18/2023	6.340	690,909					(12,038)	750,000	09/07/2023
100116076		(SHADOW HILLS AREA)LOS ANGELES	CA		07/20/2023	3.865	690,915						1,265,000	03/01/2024
100120829		KEY WEST	FL		08/25/2023	7.875	690,937						1,000,000	06/28/2023
100120912		SCOTTSDALE	AZ		08/30/2023	7.375	690,944						1,010,000	06/30/2023
100101970		JURUPA VALLEY	CA		04/14/2023	8.250	690,973						865,000	02/03/2023
100129406		WALNUT	CA		09/26/2023	7.500	691,021						933,000	07/25/2023
100185759		VENTURA	CA		12/23/2024	8.125	691,039		(6)				1,085,000	11/25/2024
100145410		UNITED KINGDOM	GBR		03/12/2024	3.740	691,101					(15,179)	1,100,027	05/26/2020
100179377		ESCONDIDO	CA		12/27/2024	7.625	691,121		(8)				835,000	12/02/2024
100068213		WASHINGTON	DC		08/25/2021	3.375	691,216						1,450,000	06/22/2021
100074447		SAN DIEGO	CA		12/02/2021	3.950	691,325						900,000	11/16/2021
100132670		GILROY	CA		11/03/2023	8.375	691,365						890,000	07/26/2023
100074451		COLLEGE POINT	NY		12/02/2021	4.625	691,502						990,000	11/03/2021
100161969		SOUTH GATE	CA		07/31/2024	7.750	691,504						895,000	07/03/2024
100108284		FULLERTON	CA		05/24/2023	10.250	691,569						755,000	05/02/2023
4010041669		VICTORIA	NY		02/02/2023	8.709	691,675						955,000	09/09/2022
100171354		EASTVALE (MIRA LOMA AREA)	CA		10/16/2024	7.125	691,801						955,000	07/26/2024
100148475		LONG BEACH	CA		04/12/2024	7.990	691,810						1,270,000	11/27/2023
100141668		SAN JOSE	CA		01/30/2024	9.999	691,811						850,000	12/29/2023
100170400		ALHAMBRA	CA		10/09/2024	7.250	691,830						1,012,000	09/12/2024
100145686		UNITED KINGDOM	GBR		03/12/2024	3.590	691,839		31,499			(15,020)	700,007	04/14/2020
100071926		SAN JOSE	CA		11/19/2021	4.875	691,984		(599)				880,000	10/15/2021
100135122		FREEPORT	TX		11/01/2023	7.625	692,002						1,050,000	09/05/2023
100134700		HAYWARD	CA		10/30/2023	8.125	692,014						875,000	09/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091723		NAVARRE	FL		03/24/2023	7.875	692,018						881,000	02/16/2023
100156389		MILL VALLEY	CA		07/25/2024	7.750	692,077						975,000	06/26/2024
100138736		LOS ANGELES	CA		02/02/2024	7.500	692,090		(62)				1,150,000	01/02/2024
100080200		WESTWOOD	NJ		02/25/2022	5.062	692,113						825,000	02/08/2022
100166173		EMERALD ISLE	NC		09/09/2024	7.625	692,114						880,000	07/12/2024
3300005075		SPRING VALLEY	NY		07/17/2024	9.445	692,292						2,630,000	04/09/2024
100165355		MURRIETA	CA		08/29/2024	7.999	692,356						835,000	08/05/2024
100086284		AMSTERDAM	NLD		08/29/2022	3.400	692,366						955,000	12/01/2023
100083069		SAN JOSE	CA		05/26/2022	3.395	692,390						1,710,000	02/23/2022
100173504		MONROE	NY		10/29/2024	8.250	692,456						915,000	09/19/2024
100083508		SAN JOSE	CA		06/06/2022	7.540	692,464						1,000,000	05/09/2022
100116331		SCOTTSDALE	AZ		07/20/2023	4.525	692,512						1,250,000	03/01/2024
100115505		GILBERT	AZ		07/17/2023	7.499	692,658						890,000	06/13/2023
100166186		LEAVENWORTH	WA		09/09/2024	7.120	692,690						760,000	07/18/2024
100101992		CARSON	CA		04/14/2023	7.999	692,712						920,000	02/13/2023
100176637		PHOENIX	AZ		11/15/2024	7.125	692,728		(45)				950,000	09/27/2024
100162015		BAITING HOLLOW	NY		07/31/2024	7.750	692,735						840,000	06/21/2024
100181357		VAN NUYS	CA		12/06/2024	7.125	692,744		(42)				840,000	10/21/2024
100118732		DUBLIN	OH		07/25/2023	8.750	692,927						875,000	06/19/2023
100151395		ANAHEIM	CA		05/10/2024	7.375	692,994						930,000	03/14/2024
100139590		BUENA PARK	CA		12/28/2023	9.375	693,002						810,000	12/07/2023
100110651		SAMMAMISH	WA		06/30/2023	6.490	693,054						1,050,000	04/28/2023
100151504		ORLANDO	FL		05/10/2024	7.625	693,143						975,000	03/08/2024
100166916		CHICAGO	IL		09/13/2024	7.990	693,147						900,000	07/11/2024
100156719		(ENCINO AREA) LOS ANGELES	CA		06/26/2024	8.250	693,152						810,000	06/03/2024
4010053838		AKRON	OH		06/20/2023	8.157	693,167						970,500	03/20/2023
100151190		ALTADENA	CA		05/10/2024	7.124	693,177						1,030,000	04/03/2024
100175361		NORTH HOLLYWOOD	CA		11/05/2024	6.625	693,185						980,000	09/14/2024
100076723		FULLERTON	CA		12/30/2021	4.250	693,192		(442)				895,000	12/03/2021
100150083		AUSTIN	TX		06/14/2024	7.750	693,192						880,000	05/07/2024
100150082		CORONA	CA		06/14/2024	7.875	693,192						1,050,000	04/25/2024
100147479		ANTIOCH	CA		04/03/2024	10.625	693,239						750,000	01/11/2024
100120803		SOLON	OH		08/25/2023	8.000	693,247						1,321,500	06/14/2023
100145190		UNITED KINGDOM	GBR		03/12/2024	9.500	693,435		26,322				700,000	12/31/2019
100139967		GATLINBURG	TN		01/09/2024	7.624	693,620						975,000	11/29/2023
100110414		BEND	OR		06/30/2023	6.125	693,716						1,200,000	04/19/2023
100137895		CYPRESS	CA		12/08/2023	9.375	693,956						860,000	11/01/2023
100135017		SARATOGA	CA		10/30/2023	8.375	693,977						5,800,000	10/05/2023
100071897		SUNNYVALE	CA		01/21/2022	3.875	694,000						1,825,000	10/19/2021
3310075576		WELLESLEY	MA		08/26/2024	9.296	694,079						4,400,000	08/01/2024
100163394		MORRO BAY	CA		09/27/2024	9.125	694,144						775,000	08/07/2024
100138825		KINGSLAND	TX		12/21/2023	8.125	694,155						819,000	11/02/2023
100159307		WESTON	FL		07/15/2024	7.375	694,195						990,000	05/20/2024
100174180		FLORENCE	AL		10/31/2024	8.500	694,227						835,000	05/03/2024
100136935		PEACHTREE CORNERS	GA		11/28/2023	8.125	694,235						940,000	10/24/2023
100154117		VENTURA	CA		07/11/2024	8.000	694,283						905,000	06/05/2024
100090699		FAR ROCKAWAY	NY		12/29/2022	7.844	694,299						975,000	12/08/2022
100145730		UNITED KINGDOM	GBR		03/12/2024	3.390	694,321		32,366				733,000	02/07/2020
100073558		OCEANSIDE	CA		11/19/2021	4.375	694,368						850,000	10/19/2021
100131627		RANCHO MIRAGE	CA		10/06/2023	7.625	694,642						973,000	07/28/2023
100081143		FORKED RIVER	NJ		03/18/2022	3.875	694,664						1,000,000	01/24/2022
100142079		CUMMING	GA		02/29/2024	8.875	694,671						840,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108472		PALM BEACH GARDENS	FL		05/25/2023	7.250	694,712						881,812	04/14/2023
100172825		MINNEAPOLIS	MN		12/06/2024	7.375	694,713		(37)				930,000	11/06/2024
100180757		SILVER SPRING	MD		11/26/2024	7.375	694,750		(60)				965,000	09/27/2024
100149735		SPRING VALLEY	NY		04/26/2024	7.540	694,764						985,000	04/01/2024
100091102		LOS ANGELES	CA		01/31/2023	10.250	694,781						740,000	12/28/2022
100114683		HUMBLE	TX		06/29/2023	7.750	694,872						898,900	05/19/2023
100133886		EWA BEACH	HI		11/29/2023	8.375	694,902						925,000	09/19/2023
100147562		GRANBURY	TX		04/03/2024	7.750	694,932						860,000	03/04/2024
100136198		CORNVILLE	AZ		11/20/2023	7.624	694,960						895,000	10/11/2023
100169923		CORSICANA	TX		11/08/2024	6.500	695,104		(59)				1,257,000	10/11/2024
100128372		CAPE CORAL	FL		09/15/2023	8.625	695,167						859,000	07/03/2023
100185966		PEMBROKE PINES	FL		12/26/2024	7.375	695,182		(11)				850,000	12/10/2024
100090255		PHOENIX	AZ		01/13/2023	10.250	695,203						980,000	10/31/2022
100109809		KISSIMMEE	FL		08/04/2023	7.500	695,232						940,000	06/15/2023
100149040		SAVANNAH	GA		04/19/2024	7.625	695,248						1,050,000	03/14/2024
100029769		SEAL BEACH	CA		10/26/2018	4.250	695,249						1,240,938	06/11/2018
100103802		JERSEY CITY	NJ		05/10/2023	7.834	695,348						989,000	04/11/2023
100150170		NAPLES	FL		04/30/2024	8.875	695,462						890,000	02/15/2024
100152482		CHESAPEAKE	VA		05/16/2024	10.750	695,464						740,000	04/15/2024
100171757		HENRICO	NC		10/17/2024	7.125	695,469						950,000	08/23/2024
100116803		KIRKLAND	WA		07/20/2023	4.250	695,477						1,100,000	03/01/2024
100143716		HERMOSA BEACH	CA		02/26/2024	8.125	695,513						2,750,000	12/21/2023
100180717		PORTLAND	OR		11/26/2024	7.500	695,577		(21)				810,000	09/20/2024
100174128		DUARTE	CA		10/31/2024	8.625	695,590						795,000	06/25/2024
100137906		HOUSTON	TX		12/08/2023	8.990	695,590						880,000	10/12/2023
100078337		MIAMI	FL		02/10/2022	5.125	695,617						790,000	01/27/2022
3340074177		SAN DIEGO	CA		06/04/2024	9.594	695,630						4,776,000	04/01/2024
100173460		TUJUNGA	CA		10/29/2024	7.500	695,654						960,000	09/10/2024
100180255		HUNTINGTON PARK	CA		11/25/2024	7.625	695,691						905,000	09/04/2024
100173326		CARYVILLE	TN		10/30/2024	6.000	695,788						1,000,000	09/13/2024
100084857		SAN LORENZO	CA		08/02/2022	6.625	695,795						905,000	06/27/2022
100176117		RANCHO CORDOVA	CA		12/20/2024	8.250	695,831		(16)				802,000	11/01/2024
100153859		NEWARK	NJ		06/05/2024	7.375	695,868						925,000	05/10/2024
100181298		SEATTLE	WA		12/06/2024	7.125	695,875		(31)				890,000	11/18/2024
100090085		HOLLYWOOD	FL		01/13/2023	8.500	695,878						935,000	11/21/2022
100145004		UNITED KINGDOM	GBR		03/12/2024	9.500	695,914		26,444			(14,990)	849,960	12/02/2019
100114544		CERES	CA		06/29/2023	8.625	695,949						1,045,000	05/15/2023
100150008		IRVINE	CA		06/07/2024	6.875	695,970						1,580,000	04/24/2024
100137073		BURBANK	CA		11/28/2023	7.499	696,000						945,000	09/25/2023
100144962		UNITED KINGDOM	GBR		03/12/2024	9.500	696,060		28,709			(15,278)	700,000	01/22/2020
100159987		MIAMI	FL		08/16/2024	9.750	696,077						844,000	05/28/2024
100140062		SEVEN DEVILS	NC		01/09/2024	8.375	696,079						890,000	11/13/2023
100151498		WASILLA	AK		05/10/2024	7.625	696,222						920,000	03/05/2024
100139829		UNITED KINGDOM	GBR		12/18/2023	6.290	696,235					(12,409)	975,000	10/04/2023
100148004		LEWES	DE		04/10/2024	7.625	696,246						925,000	02/29/2024
3340068836		JERSEY CITY	NJ		04/05/2024	9.118	696,258						2,800,000	02/14/2024
100119291		PORTLAND	OR		07/31/2023	7.240	696,270						1,070,000	06/07/2023
100163391		LOOMIS	CA		09/27/2024	7.375	696,336						910,000	08/16/2024
100171360		SHOW LOW	AZ		10/16/2024	6.624	696,346						910,000	08/26/2024
100171756		WASHINGTON	DC		10/17/2024	7.125	696,349						925,000	08/29/2024
100128478		GARDENA	CA		09/15/2023	8.750	696,447						900,000	07/10/2023
100091565		SOUDERTON	PA		03/07/2023	10.125	696,541						870,000	01/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154578		SANTA CLARITA	CA		06/14/2024	8.875	696,543						956,000	05/21/2024
100140397		SURF CITY	NC		01/18/2024	7.624	696,595						1,015,000	11/17/2023
100176021		WYLIE	TX		12/20/2024	7.625	696,655		(17)				865,000	11/08/2024
100117723		CASTRO VALLEY	CA		07/20/2023	7.375	696,788						950,000	03/01/2024
100103290		SIMI VALLEY	CA		04/27/2023	8.750	696,838						900,000	04/11/2023
100120192		SANTA CLARITA	CA		08/18/2023	7.000	696,872						1,360,000	06/27/2023
100186208		KINGS PARK	NY		12/27/2024	7.374	696,880		4				880,000	12/05/2024
3320053276		GLENVIEW	IL		06/21/2023	9.208	696,913						2,900,000	05/16/2023
100144393		VISTA	CA		03/07/2024	7.625	696,986						920,000	12/19/2023
100133214		ABINGTON	MA		11/29/2023	8.750	696,999						870,000	10/11/2023
100128785		ELLICOTT CITY	MD		09/21/2023	8.624	697,066						860,000	09/01/2023
100180486		AUSTIN	TX		11/26/2024	7.000	697,083		(37)				850,000	10/24/2024
100166362		EVERETT	WA		10/24/2024	8.625	697,115						750,000	09/10/2024
100175664		CARSON	CA		11/12/2024	8.999	697,119		(81)				950,000	10/18/2024
100116030		THOUSAND OAKS	CA		07/20/2023	8.375	697,123						1,205,000	03/01/2024
100115456		LOS ANGELES	CA		07/17/2023	9.250	697,212						765,000	06/07/2023
100151170		KUNKLETOWN	PA		05/09/2024	7.875	697,245						1,000,000	03/22/2024
100141474		MIDDLETON	ID		01/30/2024	10.625	697,249						755,000	12/29/2023
100149478		LONG BEACH	CA		04/24/2024	7.625	697,411						1,000,000	02/26/2024
100147720		LOMPOC	CA		04/05/2024	7.250	697,438						865,000	03/06/2024
3340082831		PALM SPRINGS	CA		09/18/2024	8.828	697,463						3,300,000	08/09/2024
100168056		PASADENA	CA		09/20/2024	7.500	697,482		(116)				970,000	03/29/2024
100115529		BOCA RATON	FL		07/19/2023	7.999	697,509						915,000	06/12/2023
100180669		LAKE ARROWHEAD	CA		11/26/2024	7.375	697,569		(9)				915,000	09/05/2024
100171307		NORCO	CA		10/16/2024	7.000	697,618						1,360,000	08/28/2024
100067784		FT LAUDERDALE	FL		09/23/2021	4.375	697,760						950,000	07/23/2021
100150052		FLOWER MOUND	TX		06/14/2024	7.625	697,796						1,150,000	04/29/2024
100175959		DUBLIN	CA		11/14/2024	5.990	697,882						1,375,000	10/15/2024
100082262		HOMESTEAD	FL		04/14/2022	5.125	698,054						950,000	03/11/2022
100152957		CORAL SPRINGS	FL		06/27/2024	9.375	698,078						845,000	05/14/2024
100147635		PETALUMA	CA		04/04/2024	7.750	698,100						865,000	03/05/2024
100168542		BENICIA	CA		09/25/2024	7.625	698,130						870,000	07/30/2024
100110723		LOS ANGELES	CA		08/11/2023	8.875	698,224						800,000	07/05/2023
100102624		MIAMI SHORES	FL		06/22/2023	8.375	698,234						1,410,000	11/30/2022
100176889		SALADO	TX		11/15/2024	7.250	698,311		(69)				869,000	09/27/2024
100117396		(RESEDA AREA) LOS ANGELES	CA		07/20/2023	6.500	698,321						900,000	03/01/2024
100139998		MALIBU	CA		01/09/2024	7.490	698,399						945,000	11/20/2023
100117393		LOS ANGELES	CA		07/20/2023	4.625	698,411						1,950,000	03/01/2024
100141018		NOVATO	CA		02/20/2024	7.750	698,473		5,632				1,430,000	01/17/2024
100137866		OAKRIDGE	NC		12/08/2023	9.500	698,532						856,000	10/24/2023
100117676		KISSIMMEE	FL		07/20/2023	7.725	698,616						950,000	03/01/2024
100151433		ANCHORAGE	AK		05/10/2024	6.999	698,621						960,000	04/11/2024
100131803		EL SOBRANTE	CA		10/06/2023	7.999	698,656						895,000	09/18/2023
100114755		DALLAS	TX		07/07/2023	7.500	698,742		(14)				1,070,000	06/02/2023
100170173		CHATTAHOOCHEE HILLS	GA		10/08/2024	7.500	698,746						885,000	06/28/2024
100071942		PASADENA	CA		11/19/2021	4.875	698,797		(511)				870,000	10/18/2021
100135037		MARIETTA	GA		10/30/2023	7.875	698,887						1,260,000	10/06/2023
100101936		BELL	CA		04/14/2023	9.499	698,945						975,000	02/02/2023
100151922		TEMPLE CITY	CA		07/10/2024	7.375	698,974						1,161,666	05/11/2024
100091543		BROOKLYN	NY		01/20/2023	8.872	698,983		6,130				895,000	12/15/2022
100168547		WICKENBURG	AZ		09/25/2024	7.624	698,985						882,000	08/23/2024
100156793		LOS ANGELES	CA		06/26/2024	6.875	699,025						1,450,000	06/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175403		LAKE ELSINORE	CA		12/23/2024	8.875	699,034		(10)				750,000	05/08/2024
100083340		ZALTBOMMEL	NLD		05/27/2022	3.650	699,098					(45,968)	900,000	12/01/2023
100077930		DEN HAAG	NLD		12/29/2021	3.100	699,098					(45,979)	843,750	06/30/2024
100081818		LA PUENTE	CA		03/30/2022	5.687	699,140						858,000	03/14/2022
100141698		ALTADENA	CA		01/30/2024	8.250	699,193						995,000	01/04/2024
100135610		PORTLAND	OR		11/09/2023	8.625	699,252						1,000,000	09/30/2023
100080937		GLENDALE	CA		04/01/2022	4.375	699,283						1,100,000	02/01/2022
100149188		CAMAS	WA		04/22/2024	7.375	699,394						860,000	03/26/2024
100160419		BERKELEY	CA		07/19/2024	7.625	699,424						1,375,000	06/28/2024
100167457		LONG BEACH	CA		09/16/2024	7.250	699,480						975,000	07/29/2024
100180129		YONKERS	NY		11/25/2024	7.749	699,481		(54)				850,000	11/06/2024
100108138		WILMINGTON	MA		05/24/2023	8.999	699,512						881,000	04/04/2023
100117573		WESTLAKE VILLAGE	CA		07/20/2023	5.750	699,517						1,465,000	03/01/2024
100162824		SARATOGA SPRINGS	UT		08/12/2024	7.625	699,536						820,000	06/17/2024
100117196		SEVIERVILLE	TN		07/20/2023	7.475	699,656						1,075,000	03/01/2024
100151423		BOTHELL	WA		05/10/2024	6.000	699,691						1,050,000	03/25/2024
100151457		LATHROP	CA		05/10/2024	7.625	699,699						923,000	04/11/2024
100172972		MIAMI	FL		10/25/2024	8.875	699,740		(90)				754,000	10/02/2024
100137165		WHITEWRIGHT	TX		11/28/2023	10.375	699,764						890,000	10/20/2023
100108930		BLAINE	WA		05/31/2023	7.875	699,787						1,000,000	04/28/2023
100162968		WOODINVILLE	WA		08/12/2024	6.990	699,865						1,000,000	06/11/2024
100103813		MOUNT VERNON	NY		05/10/2023	7.850	699,904						930,000	04/21/2023
100168053		BURBANK	CA		09/20/2024	7.625	699,905						910,000	04/03/2024
100079315		GATLINBURG	TN		03/17/2022	4.625	699,991						900,000	02/14/2022
100143391		NORTHRIDGE	CA		02/16/2024	8.999	700,075						910,000	01/25/2024
100117713		AREA OF ARLETA LOS ANGELES	CA		07/20/2023	6.875	700,136						880,000	03/01/2024
100081252		ALISO VIEJO	CA		03/18/2022	4.000	700,148						990,000	01/19/2022
100157981		MONTEREY	CA		07/09/2024	6.990	700,154						1,700,000	04/19/2024
100119226		SAN PABLO	CA		07/31/2023	6.625	700,163						1,060,000	05/10/2023
100131916		BOISE	ID		10/13/2023	8.125	700,291						1,000,000	08/11/2023
100139337		RIVERSIDE	CA		12/28/2023	7.500	700,400						890,000	09/21/2023
100171585		HOLLADAY	UT		10/16/2024	6.625	700,577						985,990	08/21/2024
100109637		FORT LAUDERDALE	FL		06/14/2023	7.375	700,579						875,000	05/08/2023
100151934		LEHI	UT		06/14/2024	7.875	700,634						900,000	05/06/2024
100144098		OUDJOE KEY	FL		03/07/2024	6.625	700,698						1,109,000	12/28/2023
100173422		HOMESTEAD	FL		10/29/2024	8.500	700,732						800,000	08/08/2024
100102202		SAN ANTONIO	TX		04/14/2023	8.250	700,879						900,000	03/08/2023
100160495		JURUPA VALLEY	CA		07/19/2024	9.875	700,934						750,000	07/01/2024
100071982		LOS ANGELES	CA		10/29/2021	4.250	700,945						1,366,500	09/29/2021
100071500		BRADENTON	FL		10/26/2021	5.375	700,975		546				818,000	09/24/2021
100166210		SANDY	UT		09/09/2024	7.000	700,976						940,000	07/19/2024
100151901		ARCADIA	CA		07/10/2024	7.750	701,092						980,000	05/17/2024
100135516		TREASURE ISLAND	FL		11/13/2023	7.990	701,101						1,180,000	09/25/2023
100056651		ROCKAWAY BEACH	NY		03/23/2021	4.000	701,149						970,000	10/25/2023
100147829		BUELLTON	CA		04/08/2024	7.000	701,158						999,000	02/06/2024
100151185		GOLD BAR	WA		05/10/2024	7.124	701,195						925,000	03/28/2024
100071531		CARLSBAD	CA		10/14/2021	3.499	701,233						997,000	09/14/2021
100185833		WEST COVINA	CA		12/26/2024	7.250	701,249		(7)				850,000	09/09/2024
100155032		CROSSLAKE	MN		07/19/2024	8.125	701,283						925,000	11/09/2023
100140851		SNELLVILLE	GA		03/06/2024	8.500	701,378						886,000	01/12/2024
100169891		VISALIA	CA		11/08/2024	6.750	701,434		(68)				855,000	10/10/2024
100158430		RED LODGE	MT		07/10/2024	7.500	701,490						867,000	04/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110211		LONG BEACH	CA		06/30/2023	5.624	701,501						1,100,000	05/12/2023
100099603		WINNETKA	CA		04/06/2023	7.750	701,661						888,000	02/14/2023
100144319		(NORTHRIDGE AREA) LOS ANGELES	CA		03/07/2024	7.625	701,770						868,000	02/07/2024
100159562		MAITLAND	FL		07/15/2024	7.875	701,779						860,000	05/29/2024
100133832		LAS VEGAS	NV		10/20/2023	11.125	701,779						771,502	09/08/2023
100135370		OCEANSIDE	CA		11/13/2023	8.000	701,781						885,000	09/08/2023
100068165		VAN NUYS	CA		08/25/2021	3.625	701,805						1,015,000	07/18/2021
100175681		GARDEN GROVE	CA		11/12/2024	6.999	701,828		(82)				1,040,000	10/21/2024
100180725		MIAMI	FL		11/26/2024	8.990	701,866						745,000	09/27/2024
100118921		AUSTIN	TX		07/27/2023	7.750	701,944						3,300,000	06/16/2023
100120336		BRACEY	VA		08/18/2023	8.625	701,968						911,000	07/07/2023
100139352		YONKERS	NY		12/28/2023	8.300	702,031						925,000	11/21/2023
4010063652		SALEM	NJ		11/29/2023	8.570	702,053						991,000	07/25/2023
100085157		GARDEN GROVE	CA		09/21/2022	7.625	702,070						870,000	06/27/2022
100108325		AMERICAN CANYON	CA		05/24/2023	7.999	702,088						888,000	05/05/2023
100182583		SURFSIDE BEACH	SC		12/12/2024	6.624	702,141		(2)				1,140,000	10/23/2024
100109575		GRANADA HILLS AREA LOS ANGELE	CA		06/14/2023	8.999	702,154		(152)				910,000	05/12/2023
100129763		THOUSAND OAKS	CA		09/27/2023	10.250	702,171						840,000	08/25/2023
100131658		RENO	NV		10/06/2023	7.625	702,185						815,000	08/21/2023
100174700		SUFFIELD	CT		10/31/2024	7.375	702,193						881,000	03/18/2024
100128492		EDINBURG	TX		09/15/2023	8.750	702,236						926,000	07/14/2023
100161430		PRESCOTT	AZ		07/29/2024	6.875	702,301						960,000	04/08/2024
100084274		EINDHOVEN	NLD		06/30/2022	3.750	702,435					(46,198)	920,000	12/01/2023
100158831		ALEXANDER CITY	AL		07/12/2024	7.125	702,445						955,000	05/06/2024
3340084991		LIVINGSTON	NJ		12/30/2024	8.927	702,504						4,800,000	09/17/2024
100080442		TORRANCE	CA		03/10/2022	4.800	702,523						850,000	02/10/2022
4010067694		TRENTON	NJ		02/29/2024	7.640	702,553						975,000	12/27/2023
100082611		RUNNING SPRINGS	CA		04/14/2022	5.625	702,603						1,000,000	03/21/2022
100100970		SAINT AUGUSTINE	FL		04/28/2023	4.250	702,754						1,098,000	12/03/2021
100071932		FORT LAUDERDALE	FL		11/19/2021	3.750	702,819						925,000	10/21/2021
100150906		VIENNA	VA		05/08/2024	7.375	702,846						960,000	03/15/2024
100128239		MIAMI	FL		09/14/2023	8.999	702,884						965,000	08/02/2023
100132410		SATELLITE BEACH	FL		11/03/2023	7.875	702,921		108				995,000	05/23/2023
100165846		LOS ANGELES	CA		08/29/2024	8.000	702,947						910,000	07/25/2024
100174732		EL CAJON	CA		10/31/2024	10.250	703,089						750,000	01/25/2024
100088235		YONKERS	NY		10/17/2022	7.500	703,099						950,000	09/23/2022
100175097		MONTGOMERY	TX		11/05/2024	7.250	703,151		(73)				854,000	10/10/2024
100139428		MIAMI	FL		12/06/2023	9.375	703,189						825,000	05/16/2023
100162258		OCEANSIDE	CA		09/06/2024	7.750	703,210						875,000	07/26/2024
100144747		UNITED KINGDOM	GBR		03/12/2024	2.990	703,232		34,952			(15,381)	850,059	12/20/2019
100153764		GRONINGEN	NLD		05/30/2024	5.400	703,241					(32,045)	1,025,000	05/01/2024
100120651		PEABODY	MA		08/24/2023	8.874	703,248						875,000	07/25/2023
100141743		GLEN COVE	NY		01/30/2024	10.499	703,315						825,000	12/13/2023
100088383		SEDONA	AZ		01/06/2023	7.750	703,317						978,000	11/01/2022
100182202		KISSIMMEE	FL		12/12/2024	6.625	703,334		13				810,100	09/30/2024
100159837		MIAMI	FL		08/16/2024	8.115	703,370						1,490,000	12/18/2023
100102675		BROOKLYN	NY		06/22/2023	9.125	703,401						800,000	12/21/2022
100101082		BROOKLYN	NY		04/28/2023	5.125	703,415						1,000,000	04/04/2022
100142840		HEALDSBURG	CA		02/09/2024	5.990	703,541						980,000	12/09/2023
100150755		CHARLOTTESVILLE	VA		05/07/2024	7.500	703,580						935,000	03/28/2024
100172630		PORTER	TX		10/24/2024	7.250	703,586						850,000	09/19/2024
100185817		SCOTTSDALE	AZ		12/26/2024	7.625	703,667		(4)				865,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166457		AUSTIN	TX		10/31/2024	6.750	703,992						875,000	09/27/2024
100119798		SNOHOMISH	WA		08/08/2023	8.454	704,009		5,391				1,070,000	06/29/2023
100150033		LA HONDA	CA		06/07/2024	7.875	704,014						920,000	04/26/2024
100101107		BRADENTON	FL		04/28/2023	4.000	704,028						2,215,000	01/20/2022
100138892		MARATHON	FL		12/21/2023	7.875	704,097						960,000	11/01/2023
100117422		WOODSIDE	NY		07/20/2023	5.625	704,138						1,000,000	03/01/2024
100129682		OCEANSIDE	CA		09/29/2023	7.625	704,269						940,000	08/11/2023
100165219		S-GRAVENHAGE	NLD		08/28/2024	5.600	704,276					(51,338)	1,065,000	08/06/2024
100160342		INDIO	CA		09/06/2024	8.000	704,383						850,000	07/18/2024
100165780		COMPTON	CA		08/29/2024	7.750	704,427						815,000	07/29/2024
3340076738		HAMPSTEAD	NC		06/14/2024	9.885	704,462						3,860,000	04/30/2024
100136879		RYE	NH		11/27/2023	6.990	704,626						1,426,000	10/20/2023
100173776		LOS ANGELES	CA		10/30/2024	7.250	704,686						850,000	09/10/2024
100150803		KAILUA KONA	HI		05/08/2024	7.624	704,688						918,000	03/20/2024
100156803		LAKESIDE	CA		06/27/2024	7.875	704,740						890,000	05/16/2024
100118774		LOS ANGELES	CA		07/25/2023	6.875	704,749		(111)				1,555,000	05/25/2023
100101190		STATEN ISLAND	NY		04/28/2023	5.600	704,775						1,250,000	04/08/2022
100151998		LOMA LINDA	CA		06/14/2024	7.875	704,802						921,500	05/09/2024
100086935		DESTIN	FL		10/24/2022	6.625	704,824						1,350,000	08/30/2022
100136141		THE COLONY	TX		12/18/2023	10.750	704,833						820,000	10/31/2023
100158543		(VAN NUYS AREA) LOS ANGELES	CA		07/10/2024	7.500	704,856		(23)				1,230,000	04/19/2024
100109970		MOUNT VERNON	NY		06/22/2023	8.029	704,860						960,000	05/19/2023
100110709		FORT MYERS	FL		08/11/2023	8.500	704,917						900,000	06/30/2023
100149155		ELIZABETH	NJ		04/22/2024	7.999	704,940		(41)				930,000	03/27/2024
100076619		VENTURA	CA		12/16/2021	3.375	704,951		(4)				949,000	11/16/2021
100181973		LINVILLE	NC		12/12/2024	6.625	704,989		1				1,175,000	10/15/2024
100176920		LOS ANGELES	CA		11/15/2024	7.250	705,075		(38)				850,000	09/17/2024
100142096		(LA CRESCENTA AREA) GLENDALE	CA		02/29/2024	8.000	705,086						1,525,000	01/29/2024
100128802		LONG BEACH	CA		09/21/2023	7.874	705,124						875,000	08/07/2023
100142534		PASO ROBLES	CA		02/08/2024	7.625	705,212						950,000	12/26/2023
100137591		TACOMA	WA		12/08/2023	6.875	705,226						975,000	10/20/2023
100128874		BROOKLYN	NY		09/21/2023	8.125	705,229						950,000	07/19/2023
100131892		MIAMI	FL		10/06/2023	7.250	705,262						1,107,000	09/12/2023
100133411		SAN DIEGO	CA		11/21/2023	7.500	705,452						960,000	09/26/2023
100145129		UNITED KINGDOM	GBR		03/12/2024	9.500	705,483		16,121			(15,223)	859,956	09/05/2019
100109058		DALLAS	TX		06/05/2023	7.990	705,488						875,000	04/24/2023
100150761		RENTON	WA		05/07/2024	7.375	705,491						950,000	03/13/2024
100174693		CHANTILLY	VA		10/31/2024	7.375	705,559						870,000	02/27/2024
100176539		PLANTATION	FL		11/15/2024	6.875	705,651		(48)				920,000	09/04/2024
100156129		WAIKOLOA	HI		07/25/2024	8.125	705,673						950,000	06/05/2024
100118957		PORT SAINT LUCIE	FL		07/27/2023	8.499	705,737						945,000	06/28/2023
100137243		MIAMI	FL		11/29/2023	9.625	705,794						880,000	10/12/2023
100134680		RAMROD KEY	FL		10/30/2023	7.875	705,864						1,033,000	09/22/2023
100110366		ALEXANDRIA	VA		06/30/2023	6.125	705,911						1,095,000	05/10/2023
100185786		DORAL	FL		12/26/2024	8.750	705,994		(8)				762,000	11/08/2024
100110284		DEWEY BEACH	DE		06/30/2023	6.125	706,092						1,200,000	04/10/2023
100014431		BROOKLYN	NY		09/27/2017	6.750	706,095						991,000	07/28/2017
100099903		LAS VEGAS	NV		03/28/2023	8.125	706,150						950,000	02/10/2023
100142557		CARNATION	WA		02/08/2024	7.499	706,283						950,000	12/29/2023
100109727		PLYMOUTH	MA		06/16/2023	7.875	706,292						880,000	05/03/2023
100138913		SAINT AUGUSTINE BEACH	FL		12/21/2023	8.625	706,316						1,100,000	11/06/2023
100163341		LORTON	VA		08/13/2024	8.125	706,396						880,000	07/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148319		WINNETKA	CA		04/12/2024	7.375	706,432						940,000	02/16/2024
100186433		NEW SMYRNA BEACH	FL		12/30/2024	6.875	706,541		(1)				1,000,000	11/12/2024
100135132		DULUTH	GA		11/03/2023	7.625	706,546						1,750,000	10/05/2023
100154632		HOMESTEAD	FL		07/19/2024	9.875	706,551						850,000	10/24/2023
100119622		CORONA	CA		07/31/2023	8.750	706,588						1,000,000	04/26/2023
100119350		OCEAN CITY	MD		07/31/2023	6.625	706,650						1,167,500	05/31/2023
3340081902		CHICAGO	IL		09/03/2024	8.879	706,660						2,740,000	08/01/2024
100182000		WOODINVILLE	WA		12/12/2024	5.990	706,710		44				1,000,000	10/15/2024
100144372		LONG BEACH	CA		03/07/2024	8.125	706,726						1,000,000	12/21/2023
100080159		INLET BEACH	FL		02/25/2022	5.325	706,743		(58)				1,100,000	01/13/2022
100065419		LOS GATOS	CA		07/28/2021	3.490	706,794						2,250,000	06/11/2021
100110226		KIRKLAND	WA		06/30/2023	6.375	706,808						1,000,000	05/24/2023
100180089		BELLFLOWER	CA		12/30/2024	6.875	706,844						885,000	10/24/2024
3310064160		MENLO PARK	CA		12/28/2023	8.148	706,860						3,400,000	11/06/2023
100089699		DEN HAAG	NLD		11/29/2022	4.750	706,866					(46,479)	910,000	12/01/2023
100101762		MOUNT VERNON	NY		03/31/2023	7.950	706,949						940,000	03/15/2023
403052959		JACKSONVILLE	FL		11/04/2024	7.050	706,967		(4,773)				1,050,000	07/10/2024
100136401		SURF CITY	NC		11/20/2023	7.625	706,971						981,000	09/15/2023
100144745		UNITED KINGDOM	GBR		03/12/2024	3.390	707,007		32,905			(15,350)	765,000	02/14/2020
100108919		CHARLOTTE	NC		05/31/2023	7.375	707,069						1,038,000	04/27/2023
100153156		ORANGE BEACH	AL		05/28/2024	3.500	707,116						1,180,000	12/03/2021
100120474		FORT LAUDERDALE	FL		08/18/2023	6.750	707,122						2,466,000	07/13/2023
100186501		CARY	NC		12/30/2024	6.624	707,134						940,000	11/14/2024
100115681		STATELINE	NV		07/20/2023	7.625	707,249						951,000	06/01/2023
100165985		TUCSON	AZ		09/06/2024	7.125	707,264						1,500,000	08/14/2024
100153221		WHITTIER	CA		05/30/2024	6.875	707,311						960,000	04/02/2024
100076605		SAN FRANCISCO	CA		12/16/2021	3.250	707,321						2,775,000	11/19/2021
100103259		SHARPSBURG	GA		04/27/2023	8.625	707,330						985,000	04/05/2023
100080897		FRISCO	TX		03/10/2022	4.625	707,331						975,000	01/27/2022
100166970		SANTA BARBARA	CA		09/13/2024	6.750	707,356						1,105,000	07/17/2024
100149511		LA MIRADA	CA		04/26/2024	7.375	707,368						890,000	03/12/2024
100089675		DEVENTER	NLD		11/29/2022	4.150	707,384					(46,513)	1,100,000	12/01/2023
100079770		SAN FRANCISCO	CA		04/08/2022	4.375	707,505						1,052,000	02/01/2022
100142560		CARNATION	WA		02/08/2024	7.499	707,540						950,000	12/29/2023
100142563		CARNATION	WA		02/08/2024	7.499	707,540						950,000	12/29/2023
100068096		SAN JOSE	CA		08/25/2021	3.374	707,557						2,050,000	06/16/2021
100159630		SHERMAN OAKS	CA		08/23/2024	7.750	707,615						900,000	07/15/2024
100143988		RIVERSIDE	CA		02/29/2024	9.625	707,636						790,000	02/03/2024
100120235		SAN JOSE	CA		08/18/2023	6.500	707,657						965,000	06/05/2023
100157633		NAPLES	FL		06/28/2024	7.250	707,685						875,000	05/24/2024
100182192		PORT SAINT JOE	FL		12/12/2024	6.625	707,697		13				850,000	10/03/2024
100117348		SCOTTSDALE	AZ		07/20/2023	5.250	707,752						2,100,000	03/01/2024
3340071924		ST. PETERSBURG	FL		04/30/2024	9.397	707,818						5,400,000	02/27/2024
100118772		FULLERTON	CA		07/25/2023	7.500	707,886						1,025,000	06/06/2023
100158912		BEAUFORT	SC		07/12/2024	6.990	707,888						975,000	05/03/2024
100143800		LAS VEGAS	NV		02/28/2024	9.125	707,923						840,000	01/24/2024
100128796		NORTH HILLS	CA		09/21/2023	8.499	707,976						875,000	08/11/2023
100089775		AZUSA	CA		12/02/2022	9.375	708,019						775,000	11/01/2022
100116526		OAKLAND	CA		07/20/2023	5.990	708,055						1,100,000	03/01/2024
100090871		HACIENDA HEIGHTS	CA		01/31/2023	7.000	708,074						925,000	08/31/2022
100089583		KISSIMMEE	FL		01/30/2023	8.750	708,112		(73)				874,000	12/30/2022
100110183		REDONDO BEACH	CA		06/30/2023	6.500	708,141						1,075,000	05/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100176862		ALPHARETTA	GA		11/15/2024	7.750	708,189						850,000	08/23/2024
100120319		MORGANTON	GA		08/18/2023	7.750	708,190						895,000	07/14/2023
100173398		MCKINNEY	TX		10/29/2024	8.500	708,219						770,000	09/26/2024
100162730		LOOKOUT MOUNTAIN	TN		08/12/2024	7.625	708,235						960,000	06/12/2024
100081532		SAN DIEGO	CA		03/18/2022	3.750	708,242						1,570,000	01/20/2022
100071898		LAKEWOOD	CA		11/19/2021	5.375	708,265		(303)				760,000	10/25/2021
100102527		LOS ANGELES	CA		06/07/2023	6.875	708,295		147				1,195,000	07/29/2022
100144082		CAPE CORAL	FL		03/07/2024	6.624	708,306						950,000	01/16/2024
100120694		FREMONT	CA		08/25/2023	6.500	708,319						1,340,000	07/13/2023
100131811		NORTH HILLS	CA		10/06/2023	8.250	708,347						931,000	09/08/2023
100148149		LONG BEACH	CA		05/15/2024	8.500	708,375						900,000	04/08/2024
100174170		WOODWAY	WA		10/31/2024	7.875	708,432		140				1,625,000	05/17/2024
100130459		VENTURA	CA		09/28/2023	7.999	708,488						925,000	08/31/2023
100084814		MIAMI BEACH	FL		08/02/2022	5.875	708,490						950,000	06/29/2022
100174104		NAPLES	FL		10/31/2024	8.500	708,558						880,000	07/25/2024
100169416		PITTSBURGH	PA		09/30/2024	7.625	708,560		(75)				880,000	05/17/2024
100141516		LOS ANGELES	CA		01/30/2024	9.750	708,569						975,000	12/20/2023
100160371		POMPANO BEACH	FL		09/06/2024	7.625	708,612						885,000	07/22/2024
100121021		BROKEN BOW	OK		08/30/2023	7.500	708,653						894,000	07/07/2023
100149980		WESTLAKE VILLAGE	CA		06/07/2024	7.500	708,675						880,000	04/05/2024
100158510		PISMO BEACH	CA		07/10/2024	8.990	708,676						875,000	04/17/2024
100080467		WEST COVINA	CA		03/10/2022	4.750	708,710						915,000	01/20/2022
100138893		LOS ANGELES	CA		12/21/2023	8.625	708,719						1,050,000	10/24/2023
100101056		BROOKLYN	NY		04/28/2023	3.875	708,723						1,300,000	07/22/2021
100119212		LYNN	MA		07/31/2023	6.625	708,783						995,000	05/16/2023
100179598		CHULA VISTA	CA		11/21/2024	7.125	708,826		(39)				950,000	08/17/2024
100118836		SNELLVILLE	GA		08/30/2023	8.000	708,903						930,000	07/11/2023
100147193		YONKERS	NY		03/28/2024	7.900	708,927						925,000	02/22/2024
100078421		REDONDO BEACH	CA		02/10/2022	4.375	709,055		(372)				1,690,000	01/25/2022
100077974		SAN RAFAEL	CA		01/13/2022	4.625	709,167						1,175,000	12/29/2021
100149035		BRUSH PRAIRIE	WA		04/19/2024	7.500	709,242						885,000	03/14/2024
100171493		SPRING HILL	TN		10/16/2024	7.624	709,242						940,000	08/29/2024
100182190		SCOTT TOWNSHIP	PA		12/12/2024	6.624	709,304		20				800,000	11/07/2024
100090359		SCOTTSDALE	AZ		02/03/2023	9.250	709,355						875,000	01/10/2023
100101009		UKIAH	CA		04/28/2023	4.750	709,393						1,250,000	12/16/2021
100142492		SAN TAN VALLEY	AZ		03/08/2024	7.500	709,400						900,000	02/01/2024
100139100		CULLOWHEE	NC		12/28/2023	8.999	709,417						900,000	12/05/2023
100143843		ORANGE	CA		02/29/2024	8.250	709,498						925,000	02/01/2024
100157698		LAKESIDE	CA		06/28/2024	8.375	709,523						885,000	05/03/2024
100164285		TRACY	CA		08/21/2024	6.874	709,566						1,025,000	07/12/2024
100077806		CAPE CORAL	FL		12/23/2021	4.875	709,594						880,000	12/01/2021
100110174		SANTA CLARA	CA		06/30/2023	6.375	709,601						1,435,000	05/10/2023
100168331		FORT LAUDERDALE	FL		09/20/2024	7.125	709,624		(79)				1,020,000	04/25/2024
100174069		TYBEE ISLAND	GA		10/31/2024	7.250	709,770						1,100,000	07/15/2024
100079185		JAMAICA	NY		02/24/2022	4.250	709,787						980,000	01/10/2022
3340070442		PRINCETON	NJ		04/12/2024	9.385	709,838						3,600,000	02/09/2024
100133376		BOWIE	MD		11/21/2023	8.375	709,977						927,000	09/14/2023
100154591		PASADENA	CA		06/14/2024	7.375	710,042						900,000	05/29/2024
100157880		DANA POINT	CA		07/09/2024	6.990	710,054						1,892,000	04/25/2024
100168007		REVERE	MA		09/20/2024	7.499	710,057						840,000	08/30/2024
100100088		CATHEDRAL CITY	CA		03/28/2023	8.375	710,101						980,000	02/28/2023
100174184		GREENVILLE	SC		10/31/2024	7.625	710,237						935,000	07/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138093		OAKDALE	CA		12/13/2023	8.999	710,263						1,095,000	11/22/2023
100147372		VALLEJO	CA		05/08/2024	9.375	710,280						770,000	03/28/2024
100110533		CAREFREE	AZ		06/30/2023	6.624	710,291						1,750,000	04/27/2023
100140943		JURUPA VALLEY	CA		03/28/2024	7.875	710,352						954,000	01/09/2024
100156149		EVERGREEN	CO		07/25/2024	8.500	710,430						775,000	06/05/2024
100141221		MAGNOLIA	TX		01/30/2024	8.500	710,488						890,000	12/01/2023
100150686		FOREST HILL	TX		05/06/2024	7.125	710,560						945,000	02/23/2024
100171241		(GRANADA HILLS AREA) LOS ANGEL	CA		10/16/2024	7.875	710,582						855,000	07/24/2024
3340073257		SIERRA MADRE	CA		04/05/2024	8.780	710,701						2,660,000	03/18/2024
100180707		VALLEJO	CA		11/26/2024	7.125	710,713		(38)				865,000	09/21/2024
100071422		CAPELLE AAN DEN IJSSEL	NLD		09/30/2021	3.350	710,750					(46,734)	1,390,000	06/30/2024
100141279		GARDEN GROVE	CA		01/30/2024	8.375	711,107						1,275,000	11/29/2023
100133891		CHULA VISTA	CA		11/29/2023	7.500	711,126						1,090,000	09/22/2023
100185159		LAKEWOOD	CA		12/20/2024	9.875	711,166		(6)				880,000	11/26/2024
100151207		FOREST HILL	TX		05/10/2024	7.000	711,289						950,000	03/01/2024
100119280		ROCKWALL	TX		07/31/2023	7.500	711,342						952,500	05/26/2023
100136980		LEHI	UT		11/28/2023	7.625	711,344						1,100,000	10/11/2023
100133578		LOS ANGELES	CA		10/23/2023	7.625	711,354						1,150,000	08/26/2023
100149126		SEATTLE	WA		04/22/2024	7.375	711,359						1,175,000	03/01/2024
100180336		BOSTON	MA		11/25/2024	6.624	711,378						1,100,000	09/30/2024
100179590		SOUTH PADRE ISLAND	TX		11/21/2024	7.124	711,424		(39)				965,000	09/19/2024
100120658		EXETER	CA		08/24/2023	7.999	711,438						941,000	07/07/2023
100120582		CORONA	CA		08/18/2023	8.999	711,466						800,000	07/25/2023
100171166		SHERMAN OAKS	CA		11/22/2024	6.625	711,479		(27)				1,600,000	10/22/2024
100119286		ELK GROVE	CA		07/31/2023	6.624	711,611						1,070,000	05/23/2023
100167931		LOS ANGELES	CA		09/20/2024	7.875	711,736						916,000	08/21/2024
3340078977		HOUSTON	TX		08/26/2024	9.705	711,972						6,864,000	06/18/2024
100090407		TORRANCE	CA		12/28/2022	6.999	712,014						995,775	08/30/2022
100165234		BOYNTON BEACH	FL		08/29/2024	7.125	712,079						1,000,000	07/31/2024
100091704		DANA POINT	CA		03/24/2023	7.875	712,142						900,000	02/02/2023
100100341		STATEN ISLAND	NY		04/27/2023	5.625	712,254						1,110,000	02/22/2022
100185603		BEACH HAVEN	NJ		12/20/2024	7.250	712,272		(8)				2,870,000	10/24/2024
100131944		GARDEN CITY	UT		10/13/2023	6.750	712,288						1,155,000	08/21/2023
100168670		PLEASANT HILL	CA		09/25/2024	7.750	712,298						1,140,000	08/09/2024
100091326		RANCHO MIRAGE	CA		01/13/2023	8.375	712,304						979,000	01/01/2023
100145053		UNITED KINGDOM	GBR		03/12/2024	9.500	712,320		28,863			(15,194)	719,953	10/18/2019
100168343		PORTLAND	OR		09/25/2024	6.990	712,382						940,000	07/19/2024
100116799		LIVERMORE	CA		07/20/2023	4.625	712,448						935,000	03/01/2024
100160582		CORONA	CA		07/19/2024	7.875	712,518						980,000	06/24/2024
100118915		ONTARIO	CA		07/27/2023	10.125	712,569						785,000	06/23/2023
100116123		LOS ANGELES	CA		07/20/2023	4.500	712,588						1,700,000	03/01/2024
100086245		CUMMING	GA		09/29/2022	7.124	712,594						968,000	08/17/2022
100164785		BUMPASS	VA		08/26/2024	6.875	712,623						1,100,000	06/07/2024
100102485		ACAMPO	CA		06/07/2023	7.625	712,701						1,100,000	07/29/2022
100170421		LOS ANGELES	CA		10/09/2024	7.625	712,725						1,000,000	09/06/2024
3340084539		BROOKLYN	NY		09/18/2024	9.125	712,729						4,424,000	08/23/2024
100162738		STAMFORD	CT		08/12/2024	7.625	712,730						935,000	06/12/2024
100142820		WEST HILLS	CA		02/08/2024	8.000	712,896						885,000	01/02/2024
100151688		THE WOODLANDS	TX		05/10/2024	7.125	712,983						967,000	03/22/2024
100169308		DAYTONA BEACH	FL		09/27/2024	7.125	712,996						869,000	08/15/2024
100170346		BLUE RIDGE	GA		10/08/2024	7.500	713,002						875,000	08/19/2024
100150014		SACRAMENTO	CA		06/07/2024	7.750	713,023						898,000	04/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100147177		INLET BEACH	FL		03/28/2024	8.625	713,117		(460)				980,000	10/25/2023
100154582		FRESNO	CA		06/14/2024	8.499	713,137						890,010	05/15/2024
100079984		CUTLER BAY	FL		04/25/2022	4.875	713,144						1,150,000	01/28/2022
100134816		AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023	6.875	713,149						948,000	09/27/2023
3340077972		ST. PETERSBURG	FL		07/19/2024	10.033	713,187						7,200,000	05/30/2024
100117134		FLUSHING	NY		07/20/2023	4.250	713,211						1,830,000	03/01/2024
100120274		CHICAGO	IL		08/18/2023	7.625	713,285						1,035,000	07/10/2023
100148133		STEILACOOM	WA		04/10/2024	9.000	713,353						926,000	02/28/2024
100119293		SAN JUAN ISLAND	WA		07/31/2023	6.624	713,355						2,000,000	06/23/2023
100128159		DAVENPORT	FL		09/18/2023	7.490	713,361						958,000	08/07/2023
100103308		SHERMAN OAKS	CA		04/27/2023	8.875	713,384						890,000	03/20/2023
4010051195		CAMDEN	NJ		05/31/2023	8.000	713,388						925,000	03/16/2023
100158432		FREMONT	CA		07/10/2024	7.375	713,416						1,435,000	04/11/2024
100150922		FORT LAUDERDALE	FL		05/08/2024	7.625	713,563						900,000	02/29/2024
100129378		COROLLA	NC		09/26/2023	7.500	713,600						1,005,000	07/05/2023
100108042		BROKEN BOW	OK		05/25/2023	7.625	713,612						1,000,000	03/23/2023
100180760		LANCASTER	TX		11/26/2024	10.625	713,681		(43)				827,000	09/30/2024
100119425		SCOTTSDALE	AZ		07/31/2023	6.625	713,726						995,000	06/03/2023
100151402		ANAHEIM	CA		05/10/2024	7.500	713,898						890,000	03/16/2024
100171485		WINTER PARK	CO		10/16/2024	6.624	713,923						955,000	08/29/2024
100159607		PASADENA	CA		07/15/2024	8.875	714,006						910,000	05/29/2024
100109855		THE BRONX	NY		06/22/2023	8.316	714,021						960,000	06/01/2023
100179862		NORTHFIELD	IL		11/22/2024	6.875	714,060		(37)				1,075,000	10/16/2024
100116052		JACKSONVILLE	FL		07/20/2023	7.209	714,081						1,065,000	03/01/2024
100156169		ATHENS	TX		06/20/2024	8.250	714,163						900,000	05/06/2024
100174384		SOUTH LAKE TAHOE	CA		10/31/2024	7.625	714,246						938,000	07/12/2024
100166389		FALLBROOK	CA		10/24/2024	6.750	714,300						1,750,000	09/12/2024
100186516		BARTLETT	NH		12/30/2024	6.625	714,328		1				809,000	11/08/2024
100155139		LAKE SHORE	MN		07/19/2024	7.375	714,396						902,000	06/30/2023
100156100		LYNWOOD	CA		06/18/2024	8.750	714,453						870,000	05/02/2024
100158444		CELINA	TX		07/10/2024	7.625	714,490						990,000	04/17/2024
100076828		COSTA MESA	CA		12/27/2021	4.687	714,556		(278)				880,000	12/09/2021
100164717		RED OAK	TX		08/23/2024	8.875	714,571						815,000	08/02/2024
3340077110		BERKELEY	CA		06/14/2024	8.930	714,602						3,560,000	05/16/2024
100141061		KISSIMMEE	FL		02/20/2024	7.875	714,610						986,000	01/22/2024
100110490		CHARLOTTE	NC		06/30/2023	7.500	714,621						948,000	05/01/2023
100077912		GONDEN	NLD		12/29/2021	2.700	714,633					(46,990)	1,380,000	12/01/2023
100158321		UNITED KINGDOM	GBR		07/09/2024	3.190	714,677		19,848			(15,473)	775,000	02/11/2022
100171383		BROOKSHIRE	TX		10/16/2024	7.124	714,722						940,000	08/30/2024
100142120		LOS ANGELES	CA		02/29/2024	8.500	714,749						880,000	01/29/2024
100156460		ONTARIO	CA		06/24/2024	7.625	714,754						950,000	04/15/2024
100132447		VISTA	CA		11/03/2023	8.875	714,906						804,000	05/26/2023
100153891		WOODSTOCK	MD		06/05/2024	8.250	714,908						870,000	05/09/2024
100179776		ALPHARETTA	GA		11/21/2024	6.624	714,995						940,000	09/18/2024
100180013		PINETOP	AZ		11/25/2024	6.625	714,998						980,000	10/02/2024
100147626		WHITTIER	CA		04/04/2024	9.125	715,011						775,000	03/06/2024
100132559		MONTVALE	NJ		11/03/2023	7.625	715,074						960,000	07/28/2023
100128771		CEDAR HILL	TX		09/21/2023	7.499	715,130						1,150,000	08/22/2023
100158524		BRONX	NY		07/10/2024	7.375	715,146						1,120,000	04/15/2024
100110727		RAMONA	CA		08/11/2023	8.875	715,336						780,000	07/03/2023
100175124		BELL GARDENS	CA		11/05/2024	6.999	715,356		(42)				880,000	10/04/2024
100169256		BROOKLYN	NY		09/27/2024	6.350	715,357						1,600,000	09/11/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100169905		VILLA RICA	GA		11/08/2024	8.375	715,361		(98)				808,000	09/30/2024
100090158		OSSINING	NY		01/13/2023	8.000	715,433						980,000	11/04/2022
100147740		NAPLES	FL		04/08/2024	6.624	715,442						1,100,000	02/15/2024
100103393		ORANGE	CA		06/16/2023	6.875	715,448						1,060,000	05/18/2023
100162713		DALLAS	TX		08/12/2024	7.375	715,537						780,000	06/07/2024
100110631		NEWARK	CA		06/30/2023	6.875	715,537						1,090,000	05/02/2023
100103383		WALLER	TX		06/16/2023	7.250	715,577						985,000	04/28/2023
100181315		GLENDALE	AZ		12/06/2024	9.750	715,584		(31)				770,000	11/19/2024
100129927		BRONX	NY		09/27/2023	8.187	715,598						885,000	08/15/2023
100132436		WAILUKU	HI		11/03/2023	7.625	715,619						995,000	06/23/2023
100185170		CLERMONT	FL		12/20/2024	6.999	715,643		(12)				3,000,000	11/18/2024
100103156		NEWARK	NJ		04/21/2023	8.092	715,656		7,132				1,150,000	03/23/2023
100175103		FONTANA	CA		11/05/2024	8.999	715,712		(98)				855,000	10/07/2024
100078397		SAN DIEGO	CA		02/10/2022	4.500	715,713						920,000	01/26/2022
100165751		GILROY	CA		08/29/2024	8.875	715,858						950,000	06/15/2024
100078023		PALMDALE	CA		01/12/2022	4.687	715,889						965,000	12/23/2021
100109048		BRADENTON	FL		06/05/2023	7.875	715,956						995,000	04/25/2023
100176705		FLORAL PARK/TOWN OF HE	NY		11/15/2024	8.874	715,980		(12)				945,000	09/09/2024
100084765		ONTARIO	CA		08/02/2022	6.625	716,033						925,000	07/01/2022
100089236		KENT	WA		01/26/2023	7.250	716,041						908,000	10/17/2022
100110447		CASTAIC	CA		06/30/2023	6.499	716,127						1,252,000	05/15/2023
100137920		OAKHURST	CA		12/13/2023	8.624	716,145						950,000	11/03/2023
100071517		WEST HOLLYWOOD	CA		10/19/2021	4.750	716,153		(342)				1,440,000	08/13/2021
100109084		GATLINBURG	TN		06/05/2023	8.375	716,174						903,000	05/10/2023
100110305		ESTES PARK	CO		06/30/2023	6.875	716,301						1,089,000	04/21/2023
100116049		INCLINE VILLAGE	NV		07/20/2023	9.000	716,330						950,000	03/01/2024
100138912		ASHEVILLE	NC		12/21/2023	8.500	716,343						910,000	11/01/2023
100090080		CORAL GABLES	FL		01/13/2023	7.249	716,354						1,615,000	11/21/2022
323050307		EDEN	UT		06/30/2023	9.885	716,376						2,240,000	05/03/2023
100147435		HIALEAH	FL		04/03/2024	8.875	716,390						862,000	02/20/2024
100114798		NAPLES	FL		07/10/2023	6.750	716,397						1,090,000	05/31/2023
100154704		VALLEY STREAM	NY		07/19/2024	7.250	716,473						1,160,000	01/19/2024
100170447		LOS ANGELES	CA		10/09/2024	7.125	716,487		(12)				1,100,000	09/05/2024
100102385		ANTELOPE	CA		06/07/2023	9.875	716,487						771,500	02/08/2023
100185909		SEVIERVILLE	TN		12/26/2024	6.499	716,547		3				1,500,000	11/26/2024
100158820		COROLLA	NC		07/10/2024	7.625	716,557						900,000	05/15/2024
100180699		CHICAGO	IL		11/26/2024	7.250	716,570		(34)				1,190,000	08/28/2024
100169721		QUEEN CREEK	AZ		09/30/2024	8.250	716,623						930,000	06/25/2024
100077880		DEN HAAG	NLD		12/29/2021	3.200	716,705					(47,126)	950,000	12/01/2023
100153461		BROOKLYN	NY		05/30/2024	7.600	716,819						1,700,000	05/02/2024
100140064		WILLIAMS	AZ		01/09/2024	8.500	716,859						908,000	11/07/2023
100100346		ASTORIA	NY		04/27/2023	5.500	716,863						1,400,000	02/24/2022
100143646		HUNTINGTON	NY		02/22/2024	7.749	716,907						895,000	01/31/2024
100102855		BRONX	NY		06/22/2023	7.490	716,911						890,000	07/13/2022
100185739		OAKLAND	CA		12/23/2024	7.625	716,933		(15)				875,000	11/27/2024
100101083		BROOKLYN	NY		04/28/2023	5.125	716,975						1,100,000	03/14/2022
100087231		TAMPA	FL		10/25/2022	5.500	717,012						995,000	05/05/2022
100143376		RIVERSIDE	CA		02/16/2024	8.999	717,089						875,000	01/12/2024
100133153		FOUNTAIN VALLEY	CA		11/29/2023	8.375	717,121						1,310,000	10/11/2023
100091506		BROOKLYN	NY		01/20/2023	7.884	717,193						1,120,000	12/29/2022
100136191		COMPTON	CA		11/20/2023	7.875	717,460						1,130,000	09/27/2023
100110365		PALM SPRINGS	CA		06/30/2023	6.490	717,466						1,875,000	05/16/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100159883		DORAL	FL		08/16/2024	6.990	717,510						1,100,000	04/08/2024
100130217		CLOVIS	CA		11/15/2023	8.875	717,571						880,000	09/25/2023
100087348		LOS ANGELES	CA		10/25/2022	5.750	717,630						1,250,000	05/13/2022
100126287		NEWARK	NJ		08/30/2023	7.939	717,667						810,000	07/28/2023
100077976		SANTA BARBARA	CA		01/06/2022	4.375	717,702		(655)				1,650,000	12/17/2021
100078497		MIAMI	FL		02/02/2022	5.825	717,712						950,000	01/21/2022
100157576		ASSEN	NLD		06/28/2024	5.450	717,741					(24,325)	990,000	06/30/2024
100117183		SIMI VALLEY	CA		07/20/2023	7.500	717,750		(8)				895,000	03/01/2024
100150787		SAN JOSE	CA		05/07/2024	6.250	717,750						1,090,000	03/15/2024
100176137		FREMONT	CA		12/20/2024	6.875	717,804		3				2,850,000	11/27/2024
100133552		SOUTH OZONE PARK	NY		10/19/2023	9.249	717,858						950,000	09/11/2023
100081325		HONOLULU	HI		03/18/2022	3.625	717,912						1,030,000	01/03/2022
100137526		HOLMES BEACH	FL		12/08/2023	7.990	718,034						900,000	10/26/2023
100101019		UPLAND	CA		04/28/2023	3.875	718,087						1,255,000	01/07/2022
100136215		BEND	OR		11/20/2023	8.125	718,169						915,000	10/11/2023
100137968		WINDERMERE	FL		12/13/2023	7.625	718,279						1,150,000	10/20/2023
100176914		ATLANTA	GA		11/15/2024	7.125	718,340						980,000	09/13/2024
100151622		PALM DESERT	CA		05/10/2024	7.000	718,371						984,000	03/21/2024
100101167		BROOKLYN	NY		04/28/2023	4.750	718,372						1,250,000	11/30/2021
100136386		OAK ISLAND	NC		11/20/2023	7.625	718,413						1,050,000	09/29/2023
100149096		MIRAMAR	FL		04/19/2024	7.875	718,413						882,000	03/12/2024
100129250		WESTBROOK	CT		11/03/2023	7.500	718,441						1,150,000	10/23/2023
100117651		PARKLAND	FL		07/20/2023	11.000	718,597						895,000	03/01/2024
100175686		VISTA	CA		11/12/2024	7.125	718,642		(97)				860,000	10/22/2024
100181217		SALINAS	CA		12/06/2024	7.999	718,665		(32)				910,000	11/13/2024
100127484		PIGEON FORGE	TN		09/08/2023	7.500	718,696						915,000	08/02/2023
100156323		WINTER GARDEN	FL		07/25/2024	7.625	718,730						878,000	06/25/2024
100173746		FORT WALTON BEACH	FL		10/30/2024	7.375	718,779						870,000	09/30/2024
100164831		NORTHPORT	AL		08/26/2024	7.000	718,800						1,050,000	07/03/2024
100169784		HAYWARD	CA		09/30/2024	7.375	718,868		(36)				950,000	07/09/2024
100145401		UNITED KINGDOM	GBR		03/12/2024	3.940	718,881		30,555			(15,689)	779,968	04/17/2020
100149831		WHITEFISH	MT		04/29/2024	7.625	718,925						1,050,000	04/05/2024
100175635		BALDWIN PARK	CA		11/12/2024	8.250	718,953		(33)				830,000	10/18/2024
100119978		DUCK	NC		08/11/2023	6.999	718,986						1,075,000	07/03/2023
100143473		SANTA PAULA	CA		02/16/2024	10.999	719,058						770,000	01/17/2024
100118713		HONOLULU	HI		07/25/2023	6.750	719,094						1,119,000	06/13/2023
100080903		UPLAND	CA		03/10/2022	5.375	719,364						800,000	01/28/2022
3340069804		EAST QUOGUE	NY		03/14/2024	9.288	719,382						3,011,000	01/31/2024
100135204		BROOKLYN	NY		11/07/2023	8.125	719,417						966,000	08/29/2023
100110712		BOKEELIA	FL		08/11/2023	8.375	719,446						1,274,000	06/26/2023
100128856		SAVANNAH	GA		09/21/2023	8.875	719,469		4				903,000	06/30/2023
100144423		VENTURA	CA		03/07/2024	7.625	719,512						950,000	01/13/2024
100182113		BOONE	NC		12/12/2024	7.125	719,519		(18)				905,000	08/27/2024
100086631		FRANKFORT	IL		09/30/2022	7.875	719,539						920,000	09/07/2022
100170499		HASLET	TX		10/09/2024	8.499	719,596						791,000	09/13/2024
100087952		GILBERT	AZ		10/25/2022	7.875	719,620						917,000	09/28/2022
100127681		PLANO	TX		09/08/2023	8.249	719,717						892,000	07/28/2023
100137151		FRISCO	TX		11/28/2023	8.875	719,795						950,000	09/21/2023
100083311		DEN HAAG	NLD		05/27/2022	3.250	719,812					(47,341)	980,000	12/01/2023
100166293		SCOTTSDALE	AZ		10/23/2024	7.000	719,878						971,000	09/06/2024
100100333		PLANTATION	FL		04/27/2023	5.250	719,940						1,100,000	02/18/2022
100173472		PROVIDENCE	RI		10/29/2024	6.625	719,965						1,000,000	09/09/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100166365		PORTLAND	OR		10/24/2024	7.375	719,976						880,000	09/11/2024
100151275		LENOIR	NC		05/10/2024	7.500	720,054						971,000	02/28/2024
100141411		HAMPTON BAYS	NY		01/30/2024	9.000	720,271						960,000	12/01/2023
100143093		PACIFIC	WA		02/16/2024	6.624	720,278						970,000	01/02/2024
100165980		BERKELEY	CA		09/06/2024	7.125	720,329						900,000	08/08/2024
100076659		ATASCADERO	CA		12/16/2021	4.125	720,331		(419)				934,000	11/15/2021
100167977		(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/20/2024	7.499	720,373						875,000	08/26/2024
100080049		SAN LEANDRO	CA		04/08/2022	3.875	720,402						1,120,000	11/13/2021
100169350		LONG BRANCH	NJ		09/27/2024	7.375	720,423						1,000,000	08/21/2024
3340071933		ST. PETERSBURG	FL		04/30/2024	9.397	720,448						5,400,000	02/27/2024
100164014		SATELLITE BEACH	FL		08/21/2024	7.875	720,453						915,000	04/29/2024
100057570		GLENDALE	CA		06/30/2021	3.999	720,464						1,060,000	05/14/2021
100149298		INLET BEACH	FL		04/24/2024	7.124	720,477						947,000	03/14/2024
100157607		MIAMI	FL		06/28/2024	7.250	720,488						950,000	05/15/2024
100170399		SIMI VALLEY	CA		10/09/2024	7.625	720,524		(1)				1,000,000	09/05/2024
100128866		GLENDALE	CA		09/21/2023	7.875	720,628						950,000	07/12/2023
100012502		BROOKLYN	NY		04/28/2017	3.500	720,694						1,995,000	01/31/2017
100141126		LOS ANGELES	CA		01/30/2024	7.880	720,702						1,060,000	12/29/2023
100135388		ROCKAWAY BEACH	OR		11/13/2023	7.375	720,715						1,200,000	09/26/2023
100137699		HUNTINGTON BEACH	CA		12/08/2023	7.500	720,802						1,030,000	10/17/2023
100151878		LAKEWOOD	CA		05/10/2024	7.250	720,805						1,400,000	04/19/2024
3410000475		NEWARK	NJ		09/24/2024	8.916	720,832						4,890,000	04/29/2024
100082313		PARKLAND	FL		04/14/2022	5.375	720,851						800,000	03/10/2022
100162605		PEORIA	AZ		08/12/2024	8.125	720,870						785,000	05/22/2024
100083512		BRENTWOOD	CA		06/06/2022	6.372	720,915						940,000	05/16/2022
100091437		SANTA CLARITA	CA		02/22/2023	7.500	720,962						1,075,000	12/13/2022
100169527		KURE BEACH	NC		09/30/2024	7.125	720,965		(63)				1,050,000	06/28/2024
100164243		LOS ANGELES	CA		08/21/2024	7.625	721,001						875,000	07/01/2024
100148737		YUCAIPA	CA		04/17/2024	7.990	721,029						950,000	11/01/2023
100173286		ROHNERT PARK	CA		10/30/2024	7.625	721,032						885,000	08/26/2024
100083238		JURUPA VALLEY	CA		05/10/2022	5.250	721,081						950,000	02/28/2022
100151605		MEARS	MI		05/10/2024	7.625	721,156						961,000	03/27/2024
100162776		MCALLISTER	MT		08/12/2024	7.375	721,176						950,000	06/10/2024
100181862		BLUE RIDGE	GA		12/12/2024	6.990	721,194		(3)				960,000	10/16/2024
100179973		NAGS HEAD	NC		11/25/2024	6.624	721,268						920,000	10/07/2024
100172957		CRANSTON	RI		10/25/2024	8.999	721,270		(72)				780,000	10/08/2024
100134500		LIGHTHOUSE POINT	FL		10/30/2023	8.749	721,437						900,000	09/29/2023
100109155		WESTPORT	CT		07/21/2023	8.625	721,443						900,000	06/05/2023
100169809		SAN MARCOS	CA		09/30/2024	6.990	721,445						1,000,000	07/17/2024
100131585		OCEANSIDE	CA		10/06/2023	7.375	721,575						970,000	08/23/2023
100169692		LAS VEGAS	NV		09/30/2024	7.375	721,761						1,000,000	06/06/2024
100161943		LOS ANGELES	CA		07/31/2024	8.999	721,936						835,000	07/05/2024
100080238		SPRING VALLEY	CA		02/25/2022	6.188	722,019						800,000	02/09/2022
100141156		ISLIP	NY		01/30/2024	8.370	722,020						880,000	01/05/2024
100163302		SCOTTSDALE	AZ		08/13/2024	6.625	722,033						1,650,000	07/16/2024
100143899		REDLANDS	CA		03/06/2024	7.750	722,036						1,100,000	01/09/2024
100120525		RIDGEFIELD	WA		08/18/2023	8.125	722,108						1,165,000	07/19/2023
100109286		GATLINBURG	TN		06/12/2023	7.625	722,142						904,000	04/18/2023
100116638		(NORTHRIGE AREA) LOS ANGELES	CA		07/20/2023	3.125	722,238						1,440,000	03/01/2024
100119975		LA QUINTA	CA		08/11/2023	6.999	722,245						1,050,000	07/03/2023
100128391		KISSIMMEE	FL		09/15/2023	7.750	722,247						990,000	05/31/2023
100182422		FORT LAUDERDALE	FL		12/12/2024	6.750	722,312		4				976,000	10/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179656		BROKEN BOW	OK		11/21/2024	6.990	722,334		(28)				947,000	10/22/2024
100146688		OXNARD	CA		03/20/2024	9.999	722,358						785,000	02/06/2024
100161670		SCHIEDAM	NLD		07/29/2024	5.850	722,401					(32,436)	930,000	07/12/2024
100081980		TILBURG	NLD		03/30/2022	3.200	722,401					(47,511)	930,000	12/01/2023
100156027		SANTA CLARITA	CA		06/18/2024	7.625	722,404						1,450,000	04/23/2024
100091066		SANTA CLARITA	CA		01/31/2023	10.625	722,407						800,000	12/20/2022
100110628		SEVIERVILLE	TN		06/30/2023	7.625	722,454						1,030,000	05/08/2023
100090876		(WOODLAND HILLS AREA) LOS ANGE	CA		01/31/2023	6.375	722,666						960,000	09/01/2022
100071659		SAN DIEGO	CA		10/14/2021	3.875	722,702						2,300,000	06/03/2021
100101609		WAIKOLOA	HI		04/26/2023	7.625	722,713						960,000	03/01/2023
100057242		PINECREST	FL		05/19/2021	4.737	722,784						1,160,000	05/05/2021
100087436		NORTH ANDOVER	MA		10/25/2022	5.875	722,799						995,000	05/10/2022
100168551		HOWELL	NJ		09/25/2024	7.124	722,868						941,000	08/15/2024
100151572		ANAHEIM	CA		05/10/2024	6.625	722,902						980,000	03/26/2024
100117541		(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023	7.375	722,940						907,000	03/01/2024
100116110		GRANADA HILLS	CA		07/20/2023	4.750	723,005						1,825,000	03/01/2024
100149830		COLONIAL BEACH	VA		04/29/2024	8.875	723,183						875,000	04/10/2024
100155294		CHICAGO	IL		07/19/2024	7.625	723,184						1,000,000	01/22/2024
100141447		WINNETKA	CA		01/30/2024	7.999	723,191						1,100,000	12/13/2023
100148214		DEWEY BEACH	DE		04/12/2024	6.999	723,201						965,000	03/08/2024
100173844		DUCK	NC		10/31/2024	7.250	723,218						915,000	08/21/2024
100176698		HEMET	CA		11/15/2024	7.499	723,238						875,000	09/24/2024
100139302		ALHAMBRA	CA		12/28/2023	8.125	723,242						1,200,000	11/29/2023
100165968		HIALEAH	FL		09/06/2024	6.999	723,340						1,100,000	08/13/2024
100135679		LAS VEGAS	NV		11/09/2023	8.625	723,352						960,000	09/18/2023
100179778		COCOA BEACH	FL		11/21/2024	7.990	723,395		(56)				1,100,000	06/26/2024
100178270		MCKINNEY	TX		11/19/2024	6.750	723,403						860,000	10/25/2024
100144000		POMONA	CA		02/29/2024	7.750	723,455						975,000	01/26/2024
100149501		SAN JOSE DEL CABO	MEX		04/24/2024	9.780	723,599						4,371,315	04/22/2024
100080881		CLEARWATER BEACH	FL		03/10/2022	6.125	723,645						825,000	02/07/2022
100082274		DENVER	CO		04/14/2022	4.875	723,666						1,500,000	03/11/2022
100134063		CHINO	CA		10/27/2023	8.750	723,746						890,000	08/30/2023
100153661		WINTER GARDEN	FL		05/31/2024	7.500	723,760						1,095,000	04/30/2024
100149607		SNOQUALMIE PASS	WA		04/26/2024	6.625	723,782						975,000	03/08/2024
100156229		TAMPA	FL		06/20/2024	9.750	723,813						825,000	05/01/2024
100175922		REHOBOTH BEACH	DE		11/14/2024	7.125	723,859		(29)				965,000	10/17/2024
100162306		WILLIAMSTON	MI		08/05/2024	8.250	723,859						965,000	06/17/2024
100154209		BOTHELL	WA		07/11/2024	7.000	723,876						1,810,000	06/13/2024
100086353		DEN HAAG	NLD		08/29/2022	1.000	723,955					(47,603)	955,000	12/01/2023
100120157		CORONA	CA		08/14/2023	8.000	723,971						965,000	07/19/2023
100164433		PROSPER	TX		08/21/2024	8.125	723,990						920,000	06/28/2024
100092045		THE BRONX	NY		02/09/2023	7.950	724,076						1,050,000	01/11/2023
100156165		DORAL	FL		06/20/2024	7.750	724,125						981,000	05/15/2024
100170428		HIALEAH	FL		10/09/2024	6.999	724,140						1,100,000	08/13/2024
100186250		GARDENA	CA		12/27/2024	6.750	724,165		3				910,000	11/07/2024
100082848		PHOENIX	AZ		05/17/2022	5.500	724,256						830,000	04/01/2022
100180607		ATWATER	CA		11/26/2024	7.625	724,284		(13)				902,000	11/06/2024
100180113		CARSON	CA		12/30/2024	10.249	724,321		(1)				865,000	11/12/2024
100129843		SAN DIEGO	CA		09/27/2023	8.499	724,338						940,000	09/07/2023
100137325		SEVIERVILLE	TN		12/01/2023	7.999	724,354						936,000	10/25/2023
100147510		LOS ANGELES	CA		04/03/2024	7.875	724,381						930,000	02/22/2024
3340076815		WESTFIELD	NJ		07/19/2024	9.314	724,405						3,340,000	05/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110052		SOUTH OZONE PARK	NY		06/23/2023	7.749	724,412		(42)				960,000	05/25/2023
100139116		CRYSTAL BEACH	TX		12/28/2023	9.124	724,414						1,040,000	12/06/2023
100164548		MILLSBORO	DE		08/21/2024	7.625	724,415						980,000	07/01/2024
100143505		EASTVALE	CA		02/21/2024	8.625	724,433						875,000	01/12/2024
100120271		BROOKLYN	NY		08/18/2023	7.875	724,461						949,000	07/13/2023
100175461		WEST COVINA	CA		12/23/2024	7.625	724,461		301				900,000	06/07/2024
100171349		WOBURN	MA		10/16/2024	8.125	724,521						865,000	08/30/2024
100109759		SACRAMENTO	CA		06/16/2023	7.500	724,604						978,000	05/10/2023
100082873		RIVERSIDE	CA		05/17/2022	5.625	724,611						824,000	03/18/2022
100131583		LINCOLN CITY	OR		10/06/2023	7.625	724,658						970,000	08/10/2023
100182108		MASHPEE	MA		12/12/2024	6.624	724,663		12				985,000	10/04/2024
100175542		WINTER GARDEN	FL		11/08/2024	7.125	724,729						938,000	09/24/2024
100153758		AMSTERDAM	NLD		05/30/2024	5.250	724,809					(33,028)	1,080,000	06/30/2024
100100974		BROOKLYN	NY		04/28/2023	3.875	724,913						1,425,000	11/17/2021
100162310		SCOTTSDALE	AZ		08/05/2024	7.625	724,960						945,000	06/05/2024
100084333		S-HERTOGENBOSCH	NLD		06/30/2022	3.650	724,990					(47,671)	1,146,631	12/01/2023
100119577		TILBURG	NLD		07/28/2023	6.100	724,990					(47,681)	1,807,400	06/30/2024
100147330		GRONINGEN	NLD		03/27/2024	5.550	724,990					(32,831)	1,298,634	06/30/2024
100147297		AMSTERDAM	NLD		03/27/2024	5.650	724,990					(32,831)	1,246,875	06/30/2024
100135321		CHATSWORTH	GA		11/13/2023	7.625	725,010						1,100,000	09/11/2023
100161966		AVON	MA		07/31/2024	8.250	725,041						890,000	07/16/2024
100090947		LOS ANGELES	CA		01/31/2023	9.499	725,061						890,000	11/21/2022
100119232		LAKE ARROWHEAD	CA		07/31/2023	7.500	725,091						1,060,000	05/23/2023
100100021		MEMPHIS	TN		03/28/2023	9.500	725,130						1,100,000	02/10/2023
100139649		PRESCOTT	AZ		12/28/2023	9.625	725,268						950,000	12/08/2023
100162746		DEER PARK	IL		08/12/2024	7.500	725,287						1,000,000	06/12/2024
100162963		SAINT GEORGE ISLAND	FL		08/12/2024	7.875	725,288						788,000	06/21/2024
100080223		BRONX	NY		02/25/2022	5.158	725,312						1,000,000	02/09/2022
100165745		SOLANA BEACH	CA		08/29/2024	7.375	725,386						985,000	07/01/2024
100133395		COLUMBUS	OH		11/21/2023	9.250	725,415		11,611				950,000	09/11/2023
100087942		LA MESA	CA		10/25/2022	7.500	725,464						975,000	09/20/2022
100173764		EASTVALE	CA		10/30/2024	7.375	725,490						885,000	09/04/2024
100135248		CROSSVILLE	TN		11/08/2023	8.125	725,564						1,174,000	09/05/2023
100173434		NORTH BRUNSWICK	NJ		10/29/2024	8.750	725,575						920,000	07/30/2024
100175355		CARMICHAEL	CA		11/05/2024	6.625	725,577						1,050,000	09/13/2024
100174913		FONTANA	CA		10/31/2024	9.500	725,632						896,500	04/12/2024
100152956		SALT LAKE CITY	UT		06/27/2024	7.375	725,668						1,211,000	05/28/2024
100156018		SCOTTSDALE	AZ		06/18/2024	7.875	725,702						865,000	05/13/2024
100133391		COLUMBUS	OH		11/21/2023	9.250	725,718		11,615				950,000	09/11/2023
100174367		PORT ARANSAS	TX		10/31/2024	8.500	725,772						800,000	04/19/2024
3310064204		FREEPORT	NY		12/07/2023	8.617	725,802						9,860,000	10/17/2023
100084830		LEHI	UT		08/02/2022	7.375	725,807						990,000	06/30/2022
100133393		COLUMBUS	OH		11/21/2023	9.250	725,871		11,616				950,000	09/11/2023
100185360		SALEM	MA		12/20/2024	6.875	725,900		6				1,043,000	10/29/2024
100180413		LAGUNA NIGUEL	CA		11/25/2024	6.624	725,930						1,020,000	10/01/2024
100156855		YONKERS	NY		06/27/2024	7.850	726,024						950,000	05/13/2024
100137602		SCOTTSDALE	AZ		12/08/2023	8.124	726,073						950,000	10/11/2023
100067409		CHATSWORTH	CA		09/23/2021	2.999	726,110						1,230,000	07/21/2021
100174344		NASHVILLE	TN		10/31/2024	7.625	726,150						795,000	03/21/2024
100154579		BAKERSFIELD	CA		06/14/2024	7.999	726,160						880,000	05/14/2024
3340084664		BROOKLYN	NY		11/21/2024	8.944	726,264						3,800,000	09/05/2024
100178387		MYAKKA CITY	FL		11/21/2024	7.374	726,352		(2)				1,207,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117013		JAMAICA	NY		07/20/2023	5.625	726,442						1,200,000	03/01/2024
100162596		TAVERNIER	FL		08/12/2024	7.490	726,666						950,000	05/17/2024
100155126		GLENDALE	CA		07/19/2024	8.500	726,675						950,000	10/20/2023
100129455		OLYMPIA	WA		09/29/2023	7.250	726,753						1,138,000	08/10/2023
100167971		SAN JOSE	CA		09/20/2024	7.999	726,840						1,570,000	08/26/2024
100178412		HACIENDA HEIGHTS	CA		11/21/2024	8.990	726,854		(50)				905,000	09/25/2024
100185507		LAKE MARY	FL		12/20/2024	8.250	726,991		(17)				905,000	10/18/2024
100135656		FORNEY	TX		11/09/2023	7.500	727,067						1,050,000	09/15/2023
100152857		TUCSON	AZ		05/22/2024	8.250	727,102						845,000	04/25/2024
100043449		BROOKLYN	NY		08/13/2020	2.400	727,140						949,050	09/12/2019
100144058		COROLLA	NC		03/07/2024	7.500	727,149						960,000	01/02/2024
100102166		CONCORD	CA		04/14/2023	8.375	727,155						919,000	02/18/2023
100133203		DALY CITY	CA		11/29/2023	7.750	727,258						1,130,000	10/19/2023
100141355		RESEDA AREA LOS ANGELES	CA		01/30/2024	8.000	727,378						1,500,000	12/20/2023
100172965		FALLBROOK	CA		10/25/2024	8.125	727,452						895,000	10/02/2024
100088240		JERSEY CITY	NJ		10/17/2022	7.443	727,492						1,030,000	09/12/2022
100168282		SAN JOSE	CA		09/20/2024	7.625	727,507						1,100,000	04/12/2024
100169036		TUCSON	AZ		09/27/2024	7.500	727,597						950,000	07/01/2024
100128417		UKIAH	CA		09/15/2023	8.625	727,617						915,000	07/18/2023
100071490		NORTHRIDGE	CA		10/26/2021	6.250	727,665		(738)				880,000	09/27/2021
100184403		ANAHEIM	CA		12/17/2024	7.750	727,729		(12)				975,000	11/12/2024
100182079		FRAMINGHAM	MA		12/12/2024	6.124	727,731		38				1,000,000	10/23/2024
100162757		PORTLAND	OR		08/12/2024	7.125	727,805						975,000	06/12/2024
100115672		ASTORIA	NY		07/20/2023	7.625	727,819						1,400,000	06/09/2023
100067406		ANAHEIM	CA		09/23/2021	3.300	727,829						1,400,000	07/06/2021
100160016		NAPLES	FL		07/17/2024	7.990	727,835						970,000	05/23/2024
100160166		HOLMES BEACH	FL		07/18/2024	8.125	728,080						855,000	05/31/2024
100076694		WESTMINSTER	CA		12/16/2021	4.625	728,143						925,000	11/22/2021
100170515		PORTLAND	OR		10/09/2024	7.125	728,161						875,000	09/04/2024
100182714		OCONOMOWOC	WI		12/12/2024	7.625	728,235		(21)				950,000	10/29/2024
100163395		CARROLLTON	GA		09/27/2024	7.875	728,299						1,450,000	08/12/2024
100099995		MCLEAN	VA		03/28/2023	7.250	728,470						1,700,000	02/24/2023
100173207		SEDONA	AZ		10/30/2024	6.125	728,514						966,750	08/28/2024
100114618		WATERTOWN	MA		06/29/2023	6.999	728,519						1,400,000	05/30/2023
100139035		SALINAS	CA		12/22/2023	8.125	728,566						1,165,000	11/02/2023
100175454		HACIENDA HEIGHTS	CA		12/23/2024	8.000	728,576		256				955,000	06/11/2024
100135597		PATTERSON	CA		11/09/2023	8.125	728,623						925,000	08/30/2023
100087287		TUCSON	AZ		10/25/2022	5.250	728,857						1,100,000	05/23/2022
100154575		RESEDA	CA		06/14/2024	7.250	728,890						965,000	05/21/2024
100144834		UNITED KINGDOM	GBR		03/12/2024	3.240	728,991					(16,011)	730,000	03/27/2020
100138050		LOS ANGELES	CA		12/13/2023	10.999	728,992						830,000	11/08/2023
100160901		CELINA	TX		07/24/2024	6.990	729,091						1,078,000	06/13/2024
100185619		SALINAS	CA		12/20/2024	10.125	729,123		(7)				885,000	10/11/2024
100101067		BROOKLYN	NY		04/28/2023	3.875	729,176		3,219				1,550,000	01/28/2022
100140305		TRACY	CA		01/18/2024	7.624	729,184						953,000	11/22/2023
100109679		RANCHO CUCAMONGA	CA		06/16/2023	8.625	729,266						910,000	05/19/2023
100139551		SOUTHWEST RANCHES	FL		12/28/2023	9.499	729,268						900,000	11/27/2023
100153167		CAPE CORAL	FL		05/30/2024	7.990	729,391						1,030,000	02/27/2024
100172416		SAINT GEORGE ISLAND	FL		10/23/2024	6.875	729,410						1,020,000	08/29/2024
100161619		UNITED KINGDOM	GBR		07/29/2024	5.740	729,460					(20,106)	850,000	07/16/2024
100162485		SOUTHWEST RANCHES	FL		08/07/2024	7.250	729,515						915,000	05/31/2024
100178344		WILTON MANORS	FL		11/19/2024	6.875	729,538		5				1,125,000	10/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100182137		APOLLO BEACH	FL		12/12/2024	7.000	729,546		(21)				1,030,000	09/16/2024
100174931		MANORVILLE	NY		10/31/2024	8.000	729,733						895,000	04/24/2024
100168652		RANCHO SANTA MARGARITA	CA		09/25/2024	6.999	729,739						900,000	09/09/2024
100171416		BASS LAKE	CA		10/16/2024	7.124	729,767						950,000	08/26/2024
100130037		STATEN ISLAND	NY		09/27/2023	7.850	729,849						910,000	08/31/2023
100160180		CRYSTAL BEACH	TX		07/18/2024	7.624	729,853						803,000	06/06/2024
100184392		FRISCO	TX		12/16/2024	7.990	729,904		(7)				900,000	11/01/2024
100170051		HEATH	TX		11/08/2024	6.625	730,020		(54)				978,000	10/15/2024
100100990		LAS VEGAS	NV		04/28/2023	5.500	730,041						1,150,000	12/23/2021
100127640		LA MIRADA	CA		09/08/2023	7.500	730,050						995,000	07/21/2023
100057245		MIAMI BEACH	FL		05/19/2021	4.687	730,065						935,000	05/04/2021
100147431		SONOMA	CA		04/03/2024	7.500	730,088						905,000	02/15/2024
100157782		AUSTIN	TX		08/01/2024	8.625	730,163						1,240,000	04/29/2024
100156625		NORTH BERGEN	NJ		06/24/2024	7.625	730,280						965,000	04/17/2024
100185426		ASHLAND	MA		12/20/2024	6.625	730,405		13				990,000	10/24/2024
100174902		MIAMI	FL		10/31/2024	7.375	730,435						925,000	04/30/2024
100143158		SAN RAFAEL	CA		02/16/2024	7.125	730,558						1,100,000	11/29/2023
100182112		LONG KEY	FL		12/12/2024	6.875	730,583		(18)				1,200,000	08/28/2024
100116884		(GRANADA HILLS AREA) LOS ANGE	CA		07/20/2023	7.375	730,588						925,000	03/01/2024
100164249		FORT LUPTON	CO		08/21/2024	9.999	730,649						885,000	07/24/2024
100161439		NORTH MYRTLE BEACH	SC		07/29/2024	7.490	730,696						1,013,000	04/12/2024
100180593		PASADENA	CA		11/26/2024	7.125	730,740		(31)				1,100,000	10/13/2024
100067412		SAN FRANCISCO	CA		09/23/2021	3.250	730,750						1,930,000	08/02/2021
100167042		SAN DIMAS	CA		09/13/2024	7.625	730,764						1,174,000	06/12/2024
100168228		THE SEA RANCH	CA		09/20/2024	7.750	730,777						975,000	04/01/2024
100153807		DALLAS	TX		07/10/2024	7.250	730,783		(29)				1,630,000	04/05/2024
100057667		PACIFIC GROVE	CA		06/30/2021	3.375	730,856						1,040,000	05/05/2021
100160566		DELAWARE	OH		07/19/2024	7.999	730,928						925,000	06/25/2024
100089738		ORANGE BEACH	AL		12/02/2022	7.999	730,944						950,000	10/19/2022
100138690		TAMPA	FL		02/02/2024	7.750	730,970						916,000	12/13/2023
100176692		SANTA ANA	CA		11/15/2024	7.990	730,995		(27)				900,000	09/24/2024
100176517		COACHELLA	CA		11/15/2024	7.625	731,010		(48)				840,000	09/18/2024
100161992		BABCOCK RANCH	FL		07/31/2024	8.875	731,086		82				948,000	06/10/2024
100141069		SANTA ANA	CA		02/20/2024	8.250	731,111						1,035,000	01/22/2024
100102445		MIRAMAR	FL		06/07/2023	8.875	731,136						810,000	11/30/2022
100173124		VALLEJO	CA		10/30/2024	5.999	731,161						1,050,000	09/19/2024
100174319		SEVIERVILLE	TN		10/31/2024	7.500	731,191						800,000	03/21/2024
100153667		PUNTA GORDA	FL		05/31/2024	7.500	731,198		120				910,000	04/24/2024
100148829		DUCK KEY	FL		04/17/2024	7.625	731,255						1,110,000	10/27/2023
100150179		BRADENTON	FL		04/30/2024	7.875	731,312						1,300,000	03/18/2024
100163895		LAKE FOREST	CA		09/27/2024	7.125	731,343						1,450,000	08/30/2024
100077999		DELRAY BEACH	FL		01/06/2022	5.125	731,359		(439)				1,009,000	12/22/2021
100080380		CHULA VISTA	CA		04/14/2022	5.250	731,375						925,000	01/20/2022
100138891		LIVINGSTON	MT		12/21/2023	8.625	731,405						985,000	10/30/2023
100011143		JOHNS ISLAND	SC		12/23/2016	5.625	731,440						1,092,500	10/31/2016
100088833		BURLINGTON	WI		11/15/2022	9.125	731,455						1,100,000	10/14/2022
100102197		CAROLINA BEACH	NC		04/14/2023	7.625	731,501						1,000,000	03/08/2023
100134791		GLENDORA	CA		10/30/2023	7.875	731,610						985,000	09/28/2023
100143511		JURUPA VALLEY	CA		02/22/2024	8.250	731,613						900,000	12/15/2023
100102414		PROVO	UT		06/07/2023	10.125	731,682						995,000	12/14/2022
100139554		QUEEN CREEK	AZ		12/28/2023	8.999	731,694						925,000	10/30/2023
100140025		GARDEN CITY	NY		01/09/2024	8.625	731,700						1,030,000	11/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142869		MELBOURNE	FL		02/09/2024	7.750	731,818						1,100,000	10/31/2023
100144581		LA QUINTA	CA		04/26/2024	6.875	731,869						1,375,000	03/20/2024
100172345		SAN JOSE	CA		10/23/2024	6.499	731,873						1,130,000	09/16/2024
100168636		GARDEN GROVE	CA		09/25/2024	7.500	731,989						950,000	08/23/2024
100185763		HACIENDA HEIGHTS	CA		12/23/2024	6.490	732,033		4				1,210,000	10/07/2024
100080514		LONG BEACH	CA		03/10/2022	5.937	732,192		(151)				849,000	02/18/2022
100117177		LA MESA	CA		07/20/2023	4.875	732,213						1,270,000	03/01/2024
100136932		WATERTOWN	MA		11/28/2023	7.999	732,217						1,010,000	10/24/2023
100161053		SCOTTSDALE	AZ		07/24/2024	7.625	732,291						1,250,000	05/28/2024
100160576		LAS VEGAS	NV		07/19/2024	7.375	732,365						963,000	06/26/2024
100132344		PALM HARBOR	FL		11/03/2023	6.500	732,406						950,000	06/15/2022
100082807		WINTER PARK	FL		04/28/2022	5.625	732,512						890,000	04/11/2022
100149987		BOYNTON BEACH	FL		06/07/2024	7.625	732,572						960,000	04/19/2024
100182715		OCEAN CITY	NJ		12/12/2024	7.625	732,802		(5)				950,000	10/18/2024
100169779		REDMOND	WA		09/30/2024	6.990	732,952						965,000	07/10/2024
100078766		ROWLAND HEIGHTS	CA		01/31/2022	3.875	733,015						1,100,000	01/12/2022
100182226		HENDERSON	NV		12/12/2024	7.125	733,098		(8)				875,000	10/08/2024
100128223		HOUSTON	TX		09/14/2023	8.750	733,105						921,000	08/11/2023
100088056		BRONX	NY		10/25/2022	8.000	733,177						969,000	09/13/2022
100146573		VIRGINIA BEACH	VA		03/20/2024	7.499	733,184						1,567,500	02/21/2024
100129583		SHIP BOTTOM	NJ		09/29/2023	7.625	733,201						1,250,000	08/07/2023
100170072		FULLERTON	CA		11/08/2024	6.875	733,251		(121)				1,235,000	10/04/2024
100168806		NEW BRAUNFELS	TX		09/26/2024	9.875	733,267						880,000	08/06/2024
3340074810		WAXHAW	NC		06/14/2024	9.505	733,276						3,308,000	04/09/2024
100148147		ORLANDO	FL		05/15/2024	7.500	733,317						925,000	04/09/2024
100162627		N MYRTLE BEACH	SC		08/12/2024	8.125	733,359						851,000	05/24/2024
100109260		HOLMES BEACH	FL		07/21/2023	7.375	733,369						1,252,000	06/14/2023
100090105		CONSHOHOCKEN	PA		01/13/2023	10.500	733,422						807,000	11/18/2022
100156645		FORT LAUDERDALE	FL		06/24/2024	7.490	733,501						1,150,000	05/02/2024
100140279		SAINT GEORGE	UT		01/18/2024	8.625	733,584						993,000	11/16/2023
100085153		WESTMINSTER	CA		09/21/2022	7.500	733,592						911,000	06/27/2022
100153881		LOS ANGELES	CA		06/05/2024	10.250	733,595						788,000	05/13/2024
100108408		YONKERS	NY		05/25/2023	7.850	733,753						975,000	04/25/2023
100144546		LOS ANGELES	CA		04/26/2024	8.250	733,828						880,000	03/15/2024
100080794		LOS ANGELES	CA		03/15/2022	5.250	733,832						925,000	02/28/2022
100110207		SAN ANTONIO	TX		06/30/2023	7.125	733,859						981,000	05/10/2023
100149577		MAMARONECK	NY		04/26/2024	7.625	733,916						995,000	03/26/2024
100114712		LOS ANGELES	CA		06/29/2023	9.750	733,964						925,000	05/26/2023
100083382		UTRECHT	NLD		05/27/2022	3.450	734,053					(48,267)	885,938	06/30/2024
100076492		GREENWICH	CT		12/21/2021	4.625	734,123						995,000	11/24/2021
100159468		WAIKOLOA	HI		07/15/2024	7.500	734,128						970,000	05/20/2024
100173526		FLUSHING	NY		10/29/2024	7.125	734,289						1,860,000	09/19/2024
100186006		KAPOLEI	HI		12/27/2024	8.875	734,382		(6)				930,000	10/24/2024
100167936		LAKE ARROWHEAD	CA		09/20/2024	7.250	734,428						1,090,000	08/26/2024
100168666		LILBURN	GA		09/25/2024	7.374	734,522						885,000	09/06/2024
100167549		MIAMI	FL		10/31/2024	7.875	734,535						980,000	09/25/2024
100173835		ASTORIA	NY		10/31/2024	6.750	734,538						902,750	08/09/2024
100087805		RANCHO PALOS VERDES	CA		11/17/2022	7.625	734,540		(11)				915,000	10/06/2022
100100066		MIAMI	FL		03/28/2023	8.000	734,586						1,165,000	02/09/2023
100174219		SAN DIEGO	CA		10/31/2024	7.375	734,603						1,200,000	07/01/2024
100174898		WOODSTOCK	NY		10/31/2024	8.125	734,629						1,202,000	05/07/2024
100117771		FAIRFAX	VA		07/20/2023	9.000	734,642						1,000,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173778		WEST COVINA	CA		10/30/2024	7.125	734,680						890,000	09/03/2024
100174905		GARDEN GROVE	CA		10/31/2024	7.000	734,731						1,200,000	04/04/2024
100138239		OAKLAND GARDENS	NY		12/14/2023	8.750	734,731						985,000	11/03/2023
100102717		MIRAMAR	FL		06/22/2023	7.625	734,794						1,600,000	01/17/2023
100137484		EL CERRITO	CA		01/11/2024	8.500	734,800						900,000	11/22/2023
100168166		SOMERVILLE	MA		09/20/2024	7.500	734,801						955,000	04/18/2024
100176604		SANTA CLARITA	CA		11/15/2024	7.625	734,852		(74)				886,000	08/27/2024
100181338		FALLSTON	MD		12/06/2024	6.999	734,951		(45)				1,000,000	11/19/2024
100014393		CHINO HILLS	CA		09/27/2017	3.000	734,997						794,000	06/27/2017
100160986		RANCHO SANTA MARGARITA	CA		07/24/2024	7.875	735,043						910,000	05/14/2024
100128519		NASHVILLE	TN		09/15/2023	8.990	735,068						925,000	07/31/2023
100151455		LOS ANGELES	CA		05/10/2024	7.499	735,210						980,000	04/09/2024
100132705		RIVERSIDE	CA		11/03/2023	8.625	735,221						930,000	08/17/2023
100167998		CHULA VISTA	CA		09/20/2024	7.375	735,269						945,000	08/20/2024
100114679		SHREWSBURY	MA		06/29/2023	7.250	735,271						1,237,000	06/01/2023
100101843		LAWRENCEVILLE	GA		04/06/2023	7.375	735,315						1,000,000	02/02/2023
100080527		FOLSOM	CA		03/30/2022	5.500	735,334						927,500	02/07/2022
100079492		BOWIE	MD		04/25/2022	3.750	735,334						1,500,000	01/25/2022
100079559		CARLSBAD	CA		04/08/2022	3.750	735,362						1,240,000	01/06/2022
100117369		ARCADIA	CA		07/20/2023	4.375	735,374						2,590,000	03/01/2024
100152641		JAMAICA BEACH	TX		05/17/2024	6.875	735,383						1,079,000	03/22/2024
100139958		JERSEY CITY	NJ		01/09/2024	8.124	735,402						1,040,000	11/30/2023
100153789		KAILUA-KONA	HI		07/10/2024	7.250	735,484						1,175,000	04/03/2024
100087476		RESTON	VA		10/25/2022	5.000	735,526						1,220,000	10/08/2021
100137170		SAN DIEGO	CA		11/28/2023	8.250	735,548						1,620,000	09/19/2023
100114682		MONROVIA	CA		06/29/2023	7.375	735,686						926,000	05/24/2023
100087232		HILTON HEAD ISLAND	SC		10/25/2022	5.875	735,752						1,875,000	05/06/2022
100148649		LAKE OSWEGO	OR		05/15/2024	7.000	735,920						940,000	04/12/2024
100117399		DALY CITY	CA		07/20/2023	4.875	735,939						1,150,000	03/01/2024
100084737		ESCONDIDO	CA		08/02/2022	7.125	735,982						1,000,000	06/29/2022
100147497		LOS ANGELES	CA		04/03/2024	8.750	736,096						1,030,000	02/16/2024
100149431		CELINA	TX		04/24/2024	7.500	736,172						960,000	03/04/2024
100152805		LAS VEGAS	NV		05/22/2024	9.490	736,182						790,000	04/19/2024
100082920		TEMECULA	CA		05/17/2022	5.750	736,188						860,000	03/18/2022
100164124		JERSEY CITY	NJ		08/21/2024	7.875	736,218						1,000,000	07/25/2024
100171616		SCOTTSDALE	AZ		10/16/2024	6.375	736,247						976,000	08/27/2024
100071574		SAN JOSE	CA		10/14/2021	3.250	736,261						1,270,000	05/28/2021
100180008		PARKS	AZ		11/25/2024	7.625	736,318		(47)				951,000	09/20/2024
100170508		MANASSAS	VA		10/09/2024	7.250	736,394						900,000	09/10/2024
100133998		YONKERS	NY		10/25/2023	8.273	736,442						975,000	09/08/2023
100145867		ALHAMBRA	CA		03/15/2024	7.500	736,499						1,200,000	02/09/2024
100139368		YONKERS	NY		12/28/2023	8.300	736,537						975,000	11/14/2023
100091699		BEECHGROVE	TN		03/24/2023	9.125	736,587		25				925,000	01/24/2023
100080869		NOKOMIS	FL		03/10/2022	4.125	736,669						1,200,000	02/16/2022
100158659		JACKSON	NH		07/10/2024	7.625	736,691						980,000	04/26/2024
100153930		SALINAS	CA		06/05/2024	8.999	736,752						928,000	05/13/2024
100087737		WAILUKU	HI		11/17/2022	7.875	736,760						952,000	10/07/2022
100081838		PALM SPRINGS	CA		03/30/2022	5.437	736,818						955,000	03/10/2022
100163972		LOS ANGELES	CA		10/04/2024	8.125	737,069						900,000	08/15/2024
100102823		MISSOURI CITY	TX		06/22/2023	8.750	737,149						872,000	12/20/2022
100088877		LAS VEGAS	NV		11/15/2022	6.750	737,158						1,450,000	10/17/2022
100180632		WOODLAND HILLS	CA		11/26/2024	7.875	737,267		(65)				940,000	06/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100082793		EINDHOVEN	NLD		04/27/2022	3.500	737,419					(48,488)	890,000	12/01/2023
100169448		CHATSWORTH	CA		09/30/2024	7.125	737,428						1,055,000	05/21/2024
100186278		ONTARIO	CA		12/27/2024	8.750	737,444		(5)				835,000	10/29/2024
100162473		PLACERVILLE	CA		08/07/2024	8.250	737,593						910,000	06/11/2024
100175446		MONROVIA	CA		12/23/2024	8.000	737,603		202				910,000	05/22/2024
4010064893		TRENTON	NJ		01/10/2024	8.540	737,607						953,000	11/14/2023
100152173		GAINESVILLE	GA		05/17/2024	7.625	737,645						925,000	04/15/2024
100174011		DOUBLE OAK	TX		10/31/2024	7.750	737,660						930,000	07/31/2024
100153220		AZUSA	CA		05/30/2024	7.000	737,726						1,000,000	03/29/2024
100116911		DESTIN	FL		07/20/2023	5.250	737,753		29,057				1,000,000	03/01/2024
100168012		BAKERSFIELD	CA		09/20/2024	8.625	737,783						835,000	08/22/2024
100148074		MIAMI	FL		04/10/2024	7.625	737,908						970,000	03/05/2024
100076395		RAMSEY	NJ		12/23/2021	6.499	738,091						875,000	11/30/2021
100071463		SUMMERLAND KEY	FL		10/26/2021	5.375	738,119						950,000	09/22/2021
100089758		BASS LAKE	CA		12/02/2022	8.125	738,120		(36)				920,000	11/01/2022
100102143		SAN JOSE	CA		04/14/2023	7.625	738,209						935,000	03/02/2023
100180715		BUENA PARK	CA		11/26/2024	7.875	738,220		(33)				835,000	09/20/2024
100132561		RANCHO CUCAMONGA	CA		11/03/2023	7.750	738,223		48				1,300,000	07/12/2023
100103660		CASTAIC	CA		05/08/2023	7.375	738,312						955,000	03/29/2023
100155156		JONESTOWN	TX		07/19/2024	7.500	738,337						905,000	12/29/2023
100128798		SILVER SPRING	MD		09/21/2023	8.249	738,378						927,000	08/03/2023
100088007		CYPRESS	CA		10/25/2022	6.625	738,404						1,050,000	09/12/2022
100159678		ORLANDO	FL		08/23/2024	7.250	738,416						900,000	07/15/2024
100153883		PALOS VERDES ESTATES	CA		06/05/2024	8.499	738,434						970,000	05/02/2024
100074436		HONOLULU	HI		12/02/2021	5.062	738,453						880,000	11/12/2021
100179550		FERNANDINA BEACH	FL		11/21/2024	6.625	738,522		(19)				995,000	09/19/2024
100156096		HAYWARD	CA		06/18/2024	8.990	738,573						875,000	04/29/2024
100142565		JERSEY CITY	NJ		02/08/2024	7.625	738,690						1,050,000	12/29/2023
100141897		EAST BRUNSWICK	NJ		03/27/2024	8.500	738,700						1,300,000	01/30/2024
100117179		ARCADIA	OK		07/20/2023	3.750	738,710						1,250,000	03/01/2024
100138894		LAVA HOT SPRINGS	ID		12/21/2023	8.500	738,966						969,500	11/02/2023
100173455		SEAFORD	NY		10/29/2024	8.250	738,987						935,000	08/26/2024
100139290		GLENDALE	CA		12/28/2023	8.250	739,018						1,225,000	11/15/2023
100100993		RIVERSIDE	CA		04/28/2023	4.500	739,050						1,106,000	12/24/2021
100174216		HUNTINGTON BEACH	CA		10/31/2024	7.990	739,051						1,000,000	07/08/2024
100133176		(WOODLAND HILLS AREA) LOS ANGE	CA		11/29/2023	7.750	739,118						1,075,000	10/20/2023
100088814		INGLEWOOD	CA		11/15/2022	8.125	739,152						984,087	10/17/2022
100163383		KOLOA	HI		09/27/2024	8.000	739,188						975,000	08/08/2024
100146673		RIVERSIDE	CA		03/20/2024	8.999	739,299						855,000	02/12/2024
100169342		DOYLESTOWN	PA		09/27/2024	7.250	739,316						920,000	08/21/2024
100168685		LOS ANGELES	CA		09/25/2024	8.990	739,412						840,000	08/19/2024
100119068		SANTA ROSA	CA		07/27/2023	7.250	739,425						1,000,000	06/29/2023
100158784		OAKHURST	CA		07/10/2024	8.125	739,456						925,000	05/08/2024
3500105612		HUNTINGTON BEACH	CA		09/12/2024	8.795	739,500						8,700,000	07/30/2024
100071908		SANTA CLARITA	CA		01/21/2022	3.875	739,515						946,500	10/14/2021
100175668		LOS ANGELES	CA		11/12/2024	6.999	739,562		(74)				895,000	10/18/2024
100165790		UNION CITY	CA		08/29/2024	7.250	739,677						1,115,000	07/13/2024
100167087		WOODINVILLE	WA		09/13/2024	7.875	739,741						1,230,000	06/07/2024
100173048		OCEANSIDE	CA		10/25/2024	7.875	739,825		(93)				895,000	09/11/2024
100155178		WESLEY CHAPEL	FL		07/19/2024	10.000	739,829						859,000	07/14/2023
100120781		TORRANCE	CA		08/25/2023	7.375	739,852						1,485,000	05/22/2023
100149877		TRUCKEE	CA		04/29/2024	8.625	739,898						893,000	04/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143164		FREMONT	CA		02/16/2024	7.990	739,901						971,500	11/22/2023
100078232		ARROYO GRANDE	CA		02/10/2022	3.625	739,958		247				950,000	01/18/2022
100182553		REDLANDS	CA		12/12/2024	6.624	739,977		(1)				1,180,000	11/05/2024
100165647		LITTLETON	CO		10/04/2024	7.000	739,977						960,000	09/04/2024
100100405		FLUSHING	NY		04/27/2023	4.500	740,090						1,225,000	03/02/2022
3300004977		BROOKLYN	NY		04/02/2024	9.165	740,145						2,850,000	02/01/2024
100076496		SAN RAFAEL	CA		12/21/2021	4.125	740,174		(238)				1,460,000	11/10/2021
100164242		LOS ANGELES	CA		08/21/2024	7.625	740,239						910,000	07/01/2024
100138700		CAPTAIN COOK	HI		02/02/2024	8.750	740,271						979,000	12/08/2023
100144527		CORAL SPRINGS	FL		04/26/2024	9.250	740,306						800,000	03/12/2024
100186214		WOODBURN	OR		12/27/2024	8.999	740,315		(5)				890,000	11/22/2024
100141603		FAIRFAX	VA		01/30/2024	8.750	740,445						1,610,000	12/22/2023
100168081		SAN FRANCISCO	CA		09/20/2024	6.990	740,477						1,050,000	04/01/2024
100176747		HARTWELL	GA		11/15/2024	6.800	740,485		(34)				1,086,000	05/09/2024
100119559		SCHIEDAM/VLAARDINGEN	NLD		07/28/2023	6.500	740,526					(48,692)	965,000	12/01/2023
100085067		HEERLEN	NLD		07/27/2022	4.000	740,526					(48,692)	1,023,002	12/01/2023
100140398		NEWARK	NJ		01/18/2024	7.875	740,561						975,000	11/22/2023
100086367		CASA GRANDE	AZ		09/23/2022	7.875	740,586						935,000	05/26/2022
100143908		STUDIO CITY	CA		03/06/2024	8.375	740,641						900,000	01/22/2024
100175257		FRAMINGHAM	MA		11/05/2024	6.624	740,659						995,000	09/06/2024
100150507		KISSIMMEE	FL		05/03/2024	8.000	740,757						990,000	01/03/2024
100143081		ASBURY PARK	NJ		02/16/2024	7.499	740,822						1,100,000	01/08/2024
100180553		VALENCIA	CA		11/26/2024	7.125	740,841		(61)				1,540,000	11/07/2024
100154815		ALISO VIEJO	CA		07/19/2024	7.250	740,880						1,010,000	02/09/2024
100164424		KUNA	ID		08/21/2024	6.875	740,945						925,000	07/02/2024
100180093		PACOIMA AREA LOS ANGE	CA		12/30/2024	8.374	740,976						920,000	10/07/2024
100138883		CASTROVILLE	CA		12/21/2023	8.500	741,022						1,085,000	10/30/2023
100117736		PACIFICA	CA		07/20/2023	6.880	741,023						1,300,000	03/01/2024
100149156		BUENA PARK	CA		04/22/2024	9.750	741,109						900,000	03/15/2024
100151216		ANAHEIM	CA		05/10/2024	7.625	741,156						990,000	03/11/2024
100151144		BRONX	NY		05/09/2024	8.374	741,243						950,000	04/12/2024
100090932		LOS ANGELES	CA		01/31/2023	6.750	741,337		196				1,200,000	10/20/2022
100115086		DUBLIN	CA		07/14/2023	6.250	741,416						1,165,000	05/18/2023
100185542		MIAMI	FL		12/20/2024	6.990	741,433		(24)				975,000	11/12/2024
100117459		UNION CITY	CA		07/20/2023	7.125	741,527		93				950,000	03/01/2024
100078254		BLAINE	WA		02/10/2022	5.875	741,557						915,000	01/07/2022
100091940		MORGAN HILL	CA		02/03/2023	8.125	741,588		8				1,000,000	01/23/2023
100159214		LYNN	MA		07/15/2024	6.874	741,633						1,050,000	05/31/2024
100133441		LUTZ	FL		10/19/2023	9.990	741,748						990,000	07/25/2023
100147412		CANOGA PARK	CA		05/08/2024	7.500	741,783						900,000	04/08/2024
100068053		SUNNYVALE	CA		09/23/2021	3.375	742,014						1,450,000	08/19/2021
100168113		SACRAMENTO	CA		09/20/2024	7.625	742,254						1,250,000	04/01/2024
100145416		UNITED KINGDOM	GBR		03/12/2024	3.590	742,267		33,764			(16,303)	750,000	03/30/2020
100165698		MIAMI	FL		08/29/2024	7.875	742,285						900,000	06/28/2024
100120351		MARIETTA	GA		08/18/2023	7.875	742,489						1,469,000	07/06/2023
100135877		EAST ELMHURST	NY		11/13/2023	7.874	742,545						960,000	10/13/2023
100153264		HOLMES BEACH	FL		05/30/2024	7.500	742,602						1,093,000	04/11/2024
100182033		LAS VEGAS	NV		12/12/2024	6.625	742,652		5				1,100,000	10/17/2024
100152756		HOUSTON	TX		05/22/2024	7.874	742,767						925,000	04/26/2024
100115336		NORTH MIAMI BEACH	FL		07/17/2023	7.250	742,770						1,250,000	06/16/2023
100129518		CASTRO VALLEY	CA		09/29/2023	7.500	742,834						1,170,000	07/26/2023
100180176		NORTHRIDGE	CA		11/25/2024	6.999	742,839						1,075,000	10/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173775		PLYMOUTH	MN		10/30/2024	7.250	742,839						1,025,000	09/16/2024
100135020		WESTMINSTER	CA		10/30/2023	7.625	743,026						1,325,000	10/05/2023
100172536		SPRING HILL	TN		10/23/2024	6.125	743,039						980,000	09/04/2024
100152440		GILROY	CA		05/17/2024	6.990	743,302						1,065,000	04/03/2024
100175816		BROOKLYN	NY		11/12/2024	7.800	743,400		11				915,000	10/01/2024
100120201		HOLLIS	NY		08/18/2023	7.875	743,514						1,100,000	05/25/2023
100145571		UNITED KINGDOM	GBR		03/12/2024	3.150	743,518		31,664			(16,331)	750,000	04/30/2020
100145570		UNITED KINGDOM	GBR		03/12/2024	3.150	743,555		31,660			(16,331)	750,000	04/30/2020
100135660		DAVENPORT	FL		11/09/2023	8.375	743,627						962,000	09/05/2023
3340076632		FAIRFIELD	CT		06/14/2024	9.208	743,671						3,700,000	05/06/2024
100134441		OZONE PARK	NY		10/30/2023	8.374	743,747						1,075,000	09/25/2023
100083049		CORONA	CA		05/11/2022	7.375	743,780						1,020,000	04/20/2022
100149457		COROLLA	NC		04/24/2024	7.625	743,792						975,000	02/23/2024
100166014		SAN JOSE	CA		09/06/2024	7.875	743,882						1,315,000	08/15/2024
100086683		ANTIOCH	CA		09/30/2022	7.500	743,890						950,000	08/24/2022
100135628		PITTSBORO	IN		11/09/2023	9.990	743,892						990,000	09/08/2023
100138742		SAN MARINO	CA		02/02/2024	8.125	744,100						2,380,000	01/02/2024
100173998		HOLLY HILL	FL		10/31/2024	8.250	744,116						910,000	07/24/2024
100162840		FREMONT	CA		08/12/2024	6.875	744,154						990,000	06/18/2024
100164983		POUND RIDGE	NY		08/28/2024	9.249	744,216						910,000	07/29/2024
100158434		PROSPER	TX		07/10/2024	7.625	744,220						1,100,000	03/25/2024
100171209		WINNETKA	CA		10/16/2024	7.500	744,464						975,000	07/31/2024
100079780		REDLANDS	CA		04/08/2022	4.375	744,611						974,000	01/19/2022
100135991		LOS ANGELES	CA		11/16/2023	8.250	744,722						975,000	10/10/2023
100140791		KIRKLAND	WA		03/06/2024	7.250	744,856						2,350,000	11/13/2023
100142569		SALEM	MA		02/08/2024	8.374	744,867						980,000	11/30/2023
100186540		FORT LAUDERDALE	FL		12/30/2024	7.750	744,966		(1)				808,000	11/08/2024
100117404		BEVERLY HILLS	CA		07/20/2023	4.375	745,015						2,295,000	03/01/2024
3310052762		REDONDO BEACH	CA		06/29/2023	8.288	745,156						4,880,000	04/27/2023
100080932		PLAYA DEL REY	CA		04/01/2022	5.750	745,174						840,000	02/22/2022
100178245		TUCKER	GA		11/19/2024	6.750	745,275		(27)				950,000	10/31/2024
100080447		JENKINTOWN	PA		03/10/2022	5.062	745,337						965,000	02/15/2022
100143431		EVERGREEN	CO		02/16/2024	7.875	745,379		(61)				1,190,000	01/08/2024
4010050291		CHICAGO	IL		05/31/2023	7.866	745,419						1,130,000	03/20/2023
100169534		FRANKFORT	IL		09/30/2024	7.500	745,602						1,020,000	06/28/2024
100155152		BOERNE	TX		07/19/2024	7.500	745,622						909,000	01/08/2024
100181320		PASADENA	CA		12/06/2024	7.250	745,634		(21)				1,217,000	11/18/2024
100168223		SHOW LOW	AZ		09/20/2024	7.875	745,653						994,000	04/11/2024
3340090006		BROOKLYN	NY		12/12/2024	8.659	745,668						2,690,000	11/07/2024
100100739		PURCELLVILLE	VA		04/28/2023	5.625	745,736						1,082,000	10/15/2021
100084728		ESCONDIDO	CA		08/02/2022	6.375	745,844						1,300,000	06/28/2022
100152238		FRIPP ISLAND	SC		05/17/2024	7.375	745,874						945,000	03/22/2024
100168582		OAK ISLAND	NC		09/25/2024	7.125	745,888						972,500	07/19/2024
100143421		INGLEWOOD	CA		02/16/2024	7.999	745,888						929,000	01/10/2024
100131806		SAN JOSE	CA		10/06/2023	9.750	745,933						870,000	09/13/2023
100159491		INLET BEACH	FL		07/15/2024	7.875	745,942						976,000	05/29/2024
100043736		OZONE PARK	NY		08/13/2020	5.000	745,966						874,000	10/10/2019
100185156		SANTA ANA	CA		12/20/2024	7.875	746,144		(18)				900,000	11/14/2024
100116146		SAN JOSE	CA		07/20/2023	5.250	746,222						1,800,000	03/01/2024
100180690		LAS VEGAS	NV		11/26/2024	7.625	746,236		(51)				900,000	09/25/2024
100140910		LAKE ELSINORE	CA		02/26/2024	7.625	746,249						1,255,000	01/05/2024
100173515		FREELAND	MD		10/29/2024	7.875	746,256						880,000	09/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100150133		SANTA ROSA BEACH	FL		06/14/2024	8.125	746,281						1,020,000	04/30/2024
100170389		SAN LUIS OBISPO	CA		10/09/2024	6.999	746,303						1,225,000	08/23/2024
100181641		SAN JUAN CAPISTRANO	CA		12/11/2024	7.000	746,331		(33)				2,200,000	10/25/2024
100176744		BRIDGEWATER	VT		11/15/2024	7.125	746,476		(36)				925,000	05/07/2024
100180023		BOCA RATON	FL		11/25/2024	6.625	746,576		(8)				990,000	10/14/2024
100074350		GARDEN GROVE	CA		12/09/2021	4.750	746,599						890,000	11/18/2021
100153363		VENTURA	CA		05/30/2024	7.125	746,600						1,115,000	03/29/2024
100176570		MIDDLETOWN	RI		11/15/2024	7.490	746,716		(37)				820,000	10/01/2024
100173859		FAIRFAX	CA		10/31/2024	7.125	746,954						940,000	08/16/2024
100116488		REDONDO BEACH	CA		07/20/2023	4.499	747,240						1,455,000	03/01/2024
100081919		AMSTERDAM	NLD		03/30/2022	2.800	747,258						1,110,000	12/01/2023
100115484		RANCHO PALOS VERDES	CA		07/17/2023	6.999	747,312						1,760,000	06/03/2023
100134731		LOS ANGELES	CA		10/30/2023	7.750	747,328						1,160,000	09/21/2023
100082766		EINDHOVEN	NLD		04/27/2022	3.500	747,444						916,400	12/01/2023
100133805		PLANO	TX		10/20/2023	9.875	747,521						936,284	09/22/2023
100156657		ORLANDO	FL		06/24/2024	7.124	747,580						941,000	05/23/2024
100090584		ALKMAAR	NLD		12/28/2022	5.900	747,584						1,376,000	06/30/2024
100117816		SAN LEANDRO	CA		07/20/2023	7.125	747,585						1,172,000	03/01/2024
100151547		ROSEMEAD	CA		05/10/2024	7.125	747,590						1,000,000	03/15/2024
100167510		PHOENIX	AZ		10/31/2024	7.375	747,701						900,000	09/23/2024
100136188		ANAHEIM	CA		11/20/2023	9.625	747,707						870,000	10/20/2023
100080283		SPIJKENISSE	NLD		02/22/2022	3.200	747,776						975,000	12/01/2023
100139567		LEANDER	TX		12/28/2023	9.875	747,801						870,000	11/29/2023
100148197		SHAVER LAKE	CA		04/12/2024	7.624	747,837						933,000	03/07/2024
100164743		BRADENTON	FL		08/26/2024	7.500	747,849						1,130,000	06/20/2024
100088191		MISSION VIEJO	CA		10/13/2022	6.875	747,960						1,185,000	08/10/2022
100133817		OAKLAND	CA		10/20/2023	8.999	748,007						1,050,000	09/18/2023
100103762		SAN ANTONIO	TX		05/10/2023	7.624	748,248						990,000	03/06/2023
100176531		SAN FRANCISCO	CA		11/15/2024	6.624	748,297						1,250,000	10/02/2024
4010042472		WOODSTOWN	NJ		03/22/2023	8.014	748,313						990,000	11/15/2022
100180350		TEMPLE CITY	CA		11/25/2024	6.375	748,327						1,080,000	10/01/2024
100088900		RENO	NV		11/15/2022	8.000	748,362		2,622				1,187,768	08/22/2022
100067411		SANTA MONICA	CA		09/23/2021	2.999	748,364						1,800,000	06/21/2021
100090062		SUNNY ISLES BEACH	FL		01/13/2023	8.125	748,370						1,075,000	10/31/2022
100171847		SONOMA	CA		10/17/2024	6.990	748,376						1,041,000	08/16/2024
3340077308		BROOKLYN	NY		06/04/2024	9.208	748,440						3,550,000	04/02/2024
3340082412		LOS ANGELES	CA		08/26/2024	8.962	748,440						2,700,000	08/02/2024
3340088029		BROOKLYN	NY		11/14/2024	8.915	748,440						2,700,000	10/11/2024
100084759		ROWLAND HEIGHTS	CA		08/02/2022	7.375	748,551						895,000	06/27/2022
100181930		SOUTH BOSTON	MA		12/12/2024	6.625	748,628		8				1,102,000	10/01/2024
100171920		LOGAN	OH		10/17/2024	6.990	748,742						1,100,250	08/23/2024
100180714		CONCORD	CA		11/26/2024	7.125	748,806		(34)				915,000	09/26/2024
100174029		WALNUT	CA		10/31/2024	8.250	748,854						955,000	07/18/2024
100128762		YORKTOWN	VA		09/21/2023	8.374	748,893						885,000	08/24/2023
100158649		OLE ELUM	WA		07/10/2024	7.375	748,986						995,000	04/17/2024
100164182		WHITTIER	CA		08/21/2024	7.625	749,023						915,000	07/22/2024
100119812		THE BRONX	NY		08/08/2023	8.161	749,088						1,125,000	07/12/2023
100182501		BOUNTIFUL	UT		12/12/2024	6.124	749,106		26				1,150,000	11/06/2024
100111652		CORONA	CA		06/29/2023	1.125	749,146						1,760,000	05/15/2022
100149330		SNOQUALMIE PASS	WA		04/24/2024	7.500	749,253						975,000	03/04/2024
100134467		LAGUNA NIGUEL	CA		10/30/2023	7.499	749,258						1,525,000	09/28/2023
100103299		SAN JOSE	CA		04/27/2023	8.125	749,418						1,150,000	03/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132645		KAPOLEI	HI		11/03/2023	9.500	749,420						900,000	07/27/2023
100174699		ABILENE	TX		10/31/2024	10.500	749,446						1,081,000	02/24/2024
100108926		RIDGEFIELD	WA		05/31/2023	8.500	749,458						990,000	04/06/2023
100157677		LA JOLLA	CA		06/28/2024	7.125	749,468		2				4,245,000	05/29/2024
100184974		OLOVIS	CA		12/19/2024	8.249	749,491		(26)				900,000	11/22/2024
100099673		OAKLAND	CA		04/06/2023	7.875	749,513						1,015,000	02/21/2023
100135959		ANAHEIM	CA		11/16/2023	10.250	749,597						820,000	10/02/2023
100169550		YACHATS	OR		09/30/2024	7.125	749,731		(28)				1,000,000	07/08/2024
100090091		FELTON	CA		01/13/2023	8.500	749,756						1,005,000	11/15/2022
100166283		HENDERSON	NV		10/23/2024	8.750	749,766						1,100,000	08/30/2024
100168073		EAST PALO ALTO	CA		09/20/2024	7.500	749,833						1,050,000	03/20/2024
100067413		LOS ANGELES	CA		09/23/2021	2.999	749,885						1,660,000	07/06/2021
100100320		GLENDALE	NY		04/27/2023	5.875	750,004						1,217,000	12/03/2020
100159722		WAIMEA	HI		08/23/2024	8.375	750,034						930,000	07/24/2024
100150504		SOUTHWEST RANCHES	FL		05/03/2024	6.500	750,040						1,080,000	01/30/2024
100143386		LOS ANGELES	CA		02/16/2024	7.999	750,062		(96)				1,225,000	01/08/2024
100128440		BRONX	NY		09/15/2023	8.875	750,064						1,000,000	05/25/2023
100152759		MISSOURI CITY	TX		05/22/2024	8.624	750,122						930,000	04/23/2024
100090090		GOLETA	CA		01/13/2023	9.000	750,139						1,150,000	11/09/2022
100137410		CHANDLER	AZ		01/11/2024	8.625	750,237						1,000,000	11/20/2023
100083507		PHOENIX	AZ		06/06/2022	6.177	750,279						1,115,000	05/16/2022
100172452		ARVADA	CO		10/23/2024	6.875	750,419						1,000,000	08/28/2024
100132437		PALMDALE	CA		11/03/2023	9.375	750,429						925,000	05/26/2023
100172940		SAN BERNARDINO	CA		10/25/2024	8.999	750,726						850,000	09/27/2024
100116263		SIMI VALLEY AREA	CA		07/20/2023	4.990	750,728						1,365,000	03/01/2024
100081917		WEERT	NLD		03/30/2022	3.500	750,883					(49,373)	1,039,790	12/01/2023
100157638		BOONTON	NJ		06/28/2024	10.250	750,908						980,000	05/22/2024
100065691		HAWTHORNE	CA		07/28/2021	4.500	751,036						1,400,000	05/20/2021
100170455		GROVER BEACH	CA		10/09/2024	7.999	751,050						875,000	09/13/2024
100165726		CORONA	CA		08/29/2024	7.375	751,214						1,059,000	07/12/2024
100142454		CYPRESS	CA		03/08/2024	8.750	751,258						969,000	01/31/2024
100160545		RESEDA	CA		07/19/2024	7.999	751,322						910,000	06/24/2024
100108221		SIMI VALLEY	CA		05/24/2023	7.625	751,364						885,500	04/10/2023
100159984		HOLLYWOOD	FL		08/16/2024	8.490	751,413						936,000	05/30/2024
100176014		SALINAS	CA		12/20/2024	7.000	751,517		(13)				918,000	11/13/2024
100100379		RHINEBECK	NY		04/27/2023	5.750	751,527						1,275,000	03/22/2022
100173131		SOUTH LAKE TAHOE	CA		10/30/2024	6.124	751,532						965,000	09/17/2024
100162890		WHITEFISH	MT		08/12/2024	7.625	751,563						980,000	06/19/2024
100068207		VENICE	CA		08/25/2021	2.999	751,841						1,550,000	06/01/2021
100090558		HAARLEM	NLD		12/28/2022	7.350	751,919					(49,451)	1,030,452	06/30/2024
100168257		ORANGE	CA		09/20/2024	6.990	751,982		(46)				995,000	04/18/2024
100165741		MIAMI	FL		08/29/2024	7.990	752,069		2				1,003,000	06/27/2024
100103864		THE BRONX	NY		05/10/2023	8.550	752,137						975,000	04/20/2023
100151323		ST GEORGE	UT		05/10/2024	6.875	752,140						1,060,000	03/21/2024
100167426		BAKERSFIELD	CA		09/16/2024	8.000	752,165						977,000	07/09/2024
100181347		INGLEWOOD	CA		12/06/2024	6.125	752,325		5				950,000	11/15/2024
100167154		AUSTIN	TX		09/13/2024	7.250	752,404						950,000	04/10/2024
3.62428E+11		LAKEWOOD	NJ		12/13/2024	9.410	752,481						28,068,000	09/27/2024
100152227		EDEN	UT		05/17/2024	7.375	752,534						1,000,000	03/25/2024
100163330		BUENA PARK	CA		08/13/2024	8.250	752,607						925,000	07/12/2024
100133539		NEWARK	NJ		10/19/2023	8.874	752,681						1,000,000	08/10/2023
100150491		TUSTIN	CA		05/03/2024	6.625	752,685						1,091,000	01/24/2024

SCHEDULE B - PART 1

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100167503		PARKLAND	FL		10/31/2024	7.125	752,722		129				1,020,000	09/25/2024
100152784		OAKLAND	CA		05/22/2024	6.999	752,742						1,300,000	04/30/2024
100147363		MIAMI	FL		05/08/2024	8.625	752,815						818,000	03/29/2024
100087354		CHICAGO	IL		10/25/2022	5.875	752,821						1,150,000	06/01/2022
100080779		LOS ANGELES	CA		03/15/2022	4.563	752,854						875,000	02/26/2022
100151805		SANGER	TX		05/10/2024	8.250	752,889						1,025,000	04/18/2024
100118818		CHATSWORTH	CA		08/30/2023	8.250	752,941						925,000	07/05/2023
100171704		MORGAN HILL	CA		10/17/2024	6.625	752,982						995,000	08/29/2024
100091520		THE BRONX	NY		01/20/2023	7.900	753,325						1,100,000	12/15/2022
100102480		ODESSA	TX		06/07/2023	7.875	753,332						1,250,000	08/08/2022
100162060		PRINCETON	TX		07/31/2024	7.500	753,348						1,000,000	06/18/2024
100057247		MOORPARK	CA		05/19/2021	4.187	753,406						975,000	04/30/2021
100154068		FALLBROOK	CA		06/06/2024	7.500	753,450						930,000	04/01/2024
100144026		PINEHURST	NC		03/07/2024	7.625	753,637						996,000	01/30/2024
100156690		RANCHO CUCAMONGA	CA		06/24/2024	7.625	753,683						930,000	04/12/2024
100080192		HARMONY	FL		02/25/2022	5.437	753,748						875,000	02/08/2022
100150790		SAN CARLOS	CA		05/07/2024	6.500	753,764						2,200,000	03/28/2024
100157907		FLAGSTAFF	AZ		07/09/2024	7.875	753,862						890,000	04/24/2024
100088197		SIMI VALLEY	CA		10/13/2022	8.000	753,948						940,000	08/17/2022
100173773		SEASIDE HEIGHTS	NJ		10/30/2024	7.625	753,980						960,000	09/09/2024
100116647		LOS ANGELES	CA		07/20/2023	4.500	754,011						1,300,000	03/01/2024
4010047330		STATESVILLE	NC		03/22/2023	7.369	754,018						1,249,500	12/17/2022
100173397		SAN DIEGO	CA		10/29/2024	7.250	754,044						920,000	09/12/2024
100142507		LYNDHURST	NJ		02/08/2024	7.625	754,294						996,000	12/18/2023
100129240		VALLEY CENTER	CA		11/03/2023	7.375	754,399						1,075,000	09/19/2023
100118819		FALLBROOK	CA		08/30/2023	8.500	754,477						980,000	07/25/2023
100156802		ORO VALLEY	AZ		06/27/2024	7.625	754,488						1,000,000	05/28/2024
100175164		AIEA	HI		11/05/2024	6.500	754,553						1,100,000	08/05/2024
3410000467		MARIETTA	GA		09/10/2024	9.316	754,560						9,255,000	05/31/2024
100148656		LAKEBAY	WA		04/15/2024	6.750	754,584						1,280,000	02/19/2024
100100228		YONKERS	NY		03/17/2023	7.800	754,614						1,000,000	02/15/2023
100171418		NORTH HILLS	CA		10/16/2024	6.999	754,622						1,008,000	09/04/2024
100158467		EDEN PRAIRIE	MN		07/10/2024	7.500	754,675		(32)				1,100,000	04/10/2024
100148182		ATLANTA	GA		04/12/2024	6.499	754,690						1,200,000	03/01/2024
100109225		DALLAS	TX		07/21/2023	8.375	754,735						830,000	06/12/2023
100147092		WELLINGTON	FL		03/28/2024	7.125	754,964						1,100,000	02/21/2024
100170092		DADEVILLE	AL		10/08/2024	7.990	754,997						920,000	08/16/2024
100153865		TEQUESTA	FL		06/05/2024	7.499	755,104		(46)				995,000	05/09/2024
100116446		LOS ANGELES	CA		07/20/2023	6.875	755,112						1,500,000	03/01/2024
100152750		SAN DIEGO	CA		05/22/2024	7.750	755,179						1,995,000	04/25/2024
100110194		LOS ANGELES	CA		06/30/2023	7.625	755,190						1,055,000	05/09/2023
100156243		DENVER	CO		06/20/2024	9.750	755,281						1,075,000	05/14/2024
100158645		JUPITER	FL		07/10/2024	7.125	755,288						1,100,000	04/29/2024
100173696		MIAMI	FL		10/30/2024	7.750	755,351						1,090,000	09/09/2024
100143669		LONG BEACH	NY		02/22/2024	7.500	755,367						2,950,000	01/29/2024
100174501		WESLEY CHAPEL	FL		10/31/2024	8.999	755,467						975,000	03/28/2024
100173759		GILBERT	AZ		10/30/2024	8.990	755,497						905,000	08/19/2024
100165328		EL CAJON	CA		08/29/2024	7.750	755,714						981,000	07/30/2024
100090914		WAIPAHU	HI		01/31/2023	6.625	755,760						1,040,000	10/12/2022
100109926		BROOKLYN	NY		06/22/2023	8.250	755,804						995,000	05/24/2023
3500103906		SURFSIDE	FL		07/18/2024	8.598	755,813						4,170,000	05/22/2024
100081144		BRADLEY	CA		03/18/2022	3.750	755,825						1,250,000	01/11/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100172814		SAN LEANDRO	CA		12/06/2024	8.125	755,937		(63)				975,000	10/30/2024
100182431		LYNNWOOD	WA		12/12/2024	6.499	755,952		11				1,100,000	11/08/2024
100119636		PAYSON	AZ		08/04/2023	7.875	756,010						1,350,000	06/30/2023
100165371		MCDONOUGH	GA		08/29/2024	8.750	756,023						905,000	08/05/2024
100102684		BUENA PARK	CA		06/22/2023	8.000	756,026						1,050,000	10/06/2022
3320047506		JERSEY CITY	NJ		03/15/2023	8.770	756,055						3,520,000	01/31/2023
100163858		ANAHEIM	CA		09/27/2024	7.375	756,057						1,675,000	09/04/2024
100169599		GRAND ISLE	LA		09/30/2024	8.625	756,088						967,000	07/05/2024
100081310		WASHINGTON	DC		03/18/2022	3.750	756,145						1,200,000	12/21/2021
100118111		RANCHO CUCAMONGA	CA		07/20/2023	6.125	756,193						1,028,000	03/01/2024
100167429		ALEXANDRIA	VA		09/16/2024	7.500	756,338						933,000	08/07/2024
100149003		BRONX	NY		04/19/2024	7.875	756,480						975,000	02/29/2024
3410000608		BRIGANTINE	NJ		11/14/2024	8.850	756,525						6,135,000	09/10/2024
100169391		DELRAY BEACH	FL		09/27/2024	7.500	756,566						915,000	08/29/2024
100169870		MARCO ISLAND	FL		09/30/2024	7.375	756,592						885,000	04/12/2024
100087401		ORLANDO	FL		10/25/2022	5.240	756,634						1,225,000	03/31/2022
100137403		EVERETT	WA		01/11/2024	8.875	756,680						925,000	12/04/2023
100169303		STATEN ISLAND	NY		09/27/2024	8.250	756,709						1,000,000	08/15/2024
100144133		CLIFFSIDE PARK	NJ		03/07/2024	7.499	756,809						1,050,000	01/12/2024
100180596		PORTLAND	OR		11/26/2024	6.999	756,829		(38)				930,000	10/31/2024
100103244		SANTA ANA	CA		04/27/2023	8.000	756,829						940,000	04/06/2023
100000111		SAN MARINO	CA		12/17/2015	6.500	756,866						1,388,000	08/07/2015
100132420		PIGEON FORGE	TN		11/03/2023	7.875	756,978						1,050,000	06/01/2023
100149926		MOSELEY	VA		06/07/2024	7.875	757,058						927,000	04/04/2024
100159215		BURBANK	CA		07/15/2024	7.124	757,095						1,440,000	05/30/2024
100132669		VERO BEACH	FL		11/03/2023	8.625	757,155						1,055,000	08/07/2023
100134290		CORNELIUS	OR		10/27/2023	7.125	757,178						1,100,000	09/08/2023
100083951		FORT LUPTON	CO		07/12/2022	7.990	757,205						1,100,000	06/07/2022
100153729		ATWATER	CA		07/11/2024	7.625	757,228						925,000	05/21/2024
100148602		PHOENIX	AZ		04/12/2024	7.625	757,300						1,000,000	02/14/2024
100133846		HAYWARD	CA		10/20/2023	10.250	757,324						830,000	09/21/2023
100167491		COTTONWOOD HEIGHTS	UT		10/31/2024	8.125	757,371		(56)				960,000	10/09/2024
100180242		WHITEFISH	MT		11/25/2024	6.125	757,440						1,150,000	09/13/2024
100163413		SAN ANSELMO	CA		09/27/2024	7.000	757,527						1,980,000	08/07/2024
100139127		LOMA LINDA	CA		12/28/2023	10.999	757,552						970,000	11/16/2023
100120629		HOMESTEAD	FL		08/18/2023	8.875	757,593						960,000	07/31/2023
100138776		IRVINE	CA		12/21/2023	10.875	757,652						873,556	11/20/2023
100154187		CHULA VISTA	CA		07/11/2024	7.000	757,666						1,180,000	06/11/2024
100169624		JAMUL	CA		09/30/2024	7.990	757,705						1,001,000	05/16/2024
100181350		DIAMOND BAR	CA		12/06/2024	9.875	757,707		(31)				870,000	11/16/2024
100108175		PLACENTIA	CA		05/24/2023	8.625	757,736						935,000	04/06/2023
100109983		BROOKLYN	NY		06/22/2023	8.800	757,790						925,000	05/10/2023
100116347		BROKEN BOW	OK		07/20/2023	4.975	757,790						1,250,000	03/01/2024
100102720		EL MONTE	CA		06/22/2023	8.125	757,817						960,000	10/06/2022
100175663		INGLEWOOD	CA		11/12/2024	7.125	757,818		(83)				975,000	10/17/2024
100162619		NORTH EASTON	MA		08/12/2024	8.625	757,858						1,005,000	05/31/2024
100115451		RANCHO CUCAMONGA	CA		07/17/2023	7.125	757,879						1,084,000	06/06/2023
100109007		PALM SPRINGS	CA		05/31/2023	7.375	758,034		(104)				1,385,000	05/05/2023
100182681		FLAGSTAFF	AZ		12/12/2024	7.125	758,265		(9)				980,000	10/16/2024
100143181		TUJUNGA	CA		02/16/2024	7.625	758,279						1,000,000	12/20/2023
100114730		BOCA RATON	FL		07/07/2023	7.999	758,283						940,000	05/25/2023
100159242		LEESBURG	VA		07/15/2024	7.624	758,313						946,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153178		JUPITER	FL		05/30/2024	7.125	758,348						1,120,000	02/16/2024
100100547		MILILANI	HI		04/27/2023	7.375	758,482						1,095,000	03/21/2023
100057514		SUNNYVALE	CA		06/30/2021	3.375	758,581						1,910,000	05/14/2021
100091555		DOWNEY	CA		03/07/2023	9.999	758,581						930,000	01/07/2023
100078516		DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022	3.200	758,651					(49,884)	1,050,000	12/01/2023
100149297		CHATSWORTH	CA		04/24/2024	7.375	758,664						995,000	03/08/2024
100100056		HOPE MILLS	NC		03/28/2023	9.750	758,672		125				1,039,000	02/17/2023
100119325		AZUSA	CA		07/31/2023	6.990	758,786						1,130,000	06/23/2023
100083804		SANTA ROSA	CA		07/12/2022	7.125	758,800						959,000	05/31/2022
100078321		PALM BEACH GARDENS	FL		02/10/2022	3.625	758,920						1,400,000	01/20/2022
100065211		LOS ANGELES	CA		07/14/2021	3.625	758,949						1,075,000	06/04/2021
100142576		SCITUATE	MA		02/08/2024	7.000	759,027						1,010,000	12/18/2023
100150010		VAN NUYS	CA		06/07/2024	9.250	759,077						820,000	04/17/2024
100103638		LOS ANGELES	CA		05/08/2023	7.999	759,126		(85)				1,100,000	03/24/2023
100147460		BELLFLOWER	CA		04/03/2024	8.500	759,264						925,000	02/26/2024
3340073204		OCALA	FL		04/12/2024	9.148	759,441						3,216,000	03/15/2024
100109627		COLLIERVILLE	TN		06/14/2023	8.999	759,462						845,000	05/09/2023
100057647		DANA POINT	CA		06/30/2021	3.750	759,517						2,040,000	05/13/2021
100148199		PORTLAND	OR		04/12/2024	7.375	759,648						1,000,000	02/29/2024
100091558		CITRUS HEIGHTS	CA		03/07/2023	9.125	759,703						935,000	12/22/2022
100182408		BRADENTON	FL		12/12/2024	6.625	759,712		13				1,050,000	10/25/2024
100164964		CYPRESS	CA		08/28/2024	8.325	759,744						1,400,000	07/30/2024
100180483		SUNSET BEACH	NC		11/26/2024	8.875	759,747		(30)				929,000	10/18/2024
100160064		WESTMINSTER	CA		07/17/2024	7.625	759,752						1,060,000	05/15/2024
100102563		SAN MATEO	CA		06/07/2023	9.625	759,780						2,330,000	11/28/2022
100167033		LAKE MARY	FL		09/13/2024	8.000	759,786						880,000	08/18/2023
100165704		CARLSBAD	CA		08/29/2024	9.625	759,844						970,000	07/09/2024
100153042		FULSHEAR	TX		06/27/2024	8.750	759,886						930,000	06/07/2024
100144479		HORSESHOE BAY	TX		04/26/2024	7.875	759,886						1,255,000	02/28/2024
100168548		MANZANITA	OR		09/25/2024	7.124	759,972						1,382,000	08/14/2024
100178290		RIVERSIDE	CA		11/19/2024	6.250	759,978		3				950,000	10/28/2024
100173725		FRANKLIN	MI		10/30/2024	7.625	759,991						1,045,000	09/17/2024
100101189		BROOKLYN	NY		04/28/2023	4.650	760,026						1,840,000	03/22/2022
100149292		KAILUA-KONA	HI		04/24/2024	7.375	760,040						1,005,000	03/12/2024
100163868		SAN DIEGO	CA		09/27/2024	6.750	760,518						1,260,000	08/19/2024
100102470		AGOURA HILLS	CA		06/07/2023	6.875	760,521						1,250,000	08/17/2022
100133765		FLOWER MOUND	TX		10/20/2023	10.375	760,582						940,000	09/20/2023
100091605		IPSWICH	MA		03/07/2023	9.375	760,592						1,045,000	01/12/2023
100144332		BASS LAKE	CA		03/07/2024	8.625	760,625						993,000	12/15/2023
100162000		FAR ROCKAWAY	NY		07/31/2024	8.875	760,636						965,000	06/28/2024
100152392		KEY WEST	FL		05/17/2024	6.990	760,707						1,080,000	04/04/2024
100172631		LAS VEGAS	NV		10/24/2024	7.500	760,758						861,000	09/23/2024
100151081		KEY BISCAYNE	FL		05/08/2024	6.990	760,865						1,140,000	03/08/2024
100147555		SACRAMENTO	CA		04/03/2024	7.375	760,884						1,000,000	03/05/2024
100080032		CORONA	CA		04/08/2022	4.625	760,887						1,060,000	12/20/2021
100090042		LAVEEN	AZ		01/13/2023	8.875	760,971						950,000	12/06/2022
100138033		CORONA	CA		12/13/2023	8.375	761,050						940,000	11/16/2023
100174164		PLYMOUTH	MA		10/31/2024	7.750	761,096						925,000	06/27/2024
100176751		NEWPORT	RI		11/15/2024	6.950	761,114		(42)				1,000,000	04/12/2024
100144078		KIRKLAND	WA		03/07/2024	6.500	761,283						1,150,000	01/12/2024
100164649		LIVERMORE	CA		08/23/2024	8.500	761,386						1,000,000	06/25/2024
100174233		PORT ANGELES	WA		10/31/2024	7.625	761,477						835,000	04/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100175072		SAN JOSE	CA		11/05/2024	8.250	761,480						900,000	10/07/2024
100139601		LOS ANGELES	CA		12/28/2023	7.999	761,484						950,000	12/07/2023
100165773		UNION	NJ		08/29/2024	7.750	761,581						930,000	07/25/2024
100150166		BERKELEY TOWNSHIP	NJ		04/30/2024	7.500	761,591						1,275,000	03/22/2024
100146875		NAPLES	FL		03/26/2024	6.875	761,673						1,135,000	01/29/2024
100154344		JAMAICA	NY		06/12/2024	8.250	761,744						995,000	04/23/2024
100174583		DAHLONEGA	GA		10/31/2024	7.500	761,757						1,130,000	02/09/2024
100170905		TUSTIN	CA		10/11/2024	7.000	761,807						1,350,000	08/13/2024
100103590		LEMONT	IL		05/08/2023	8.750	761,894						990,000	03/24/2023
100147111		TAMPA	FL		05/08/2024	7.875	761,941						983,000	04/05/2024
100080443		LOS ANGELES	CA		03/10/2022	5.500	761,944						860,000	02/15/2022
100161950		PENN VALLEY	CA		07/31/2024	9.999	762,112						825,000	07/05/2024
100180432		TULARE	CA		11/25/2024	6.624	762,145						1,200,000	10/07/2024
100132414		LITHIA	FL		11/03/2023	9.250	762,331						885,000	05/11/2023
100180165		CHICAGO	IL		11/25/2024	7.374	762,396		(25)				1,180,000	09/30/2024
100149142		LOS ANGELES	CA		04/22/2024	7.999	762,446						930,000	03/18/2024
100155099		PORTER RANCH	CA		07/19/2024	8.375	762,446						952,000	11/03/2023
100101692		CORAL SPRINGS	FL		03/31/2023	9.250	762,447						1,060,000	03/13/2023
100162562		SAVANNAH	GA		08/12/2024	6.624	762,633						1,175,000	06/28/2024
100173139		ALPHARETTA	GA		10/30/2024	6.990	762,643						1,067,000	09/27/2024
100101058		BROOKLYN	NY		04/28/2023	3.875	762,698						1,210,000	01/26/2022
100180583		ACAMPO	CA		11/26/2024	6.999	762,763		(44)				1,200,000	11/04/2024
100100166		ST PETERSBURG	FL		03/17/2023	8.125	762,825		(128)				1,070,000	02/01/2023
100118922		GARDNER	MA		07/27/2023	8.750	762,923						860,000	06/30/2023
100020003		SAN JOSE	CA		07/30/2018	5.250	762,977						1,635,000	02/17/2018
100180162		CHICAGO	IL		11/25/2024	7.374	762,983		(26)				1,180,000	09/30/2024
100156694		LA VERNE	CA		06/26/2024	7.375	763,034						1,072,000	06/04/2024
100168035		YALAHA	FL		09/20/2024	7.250	763,174						1,400,000	04/30/2024
100185331		DALLAS	TX		12/20/2024	6.500	763,183		6				1,345,000	11/01/2024
100149174		MIAMI	FL		04/22/2024	9.625	763,329						1,000,000	03/29/2024
100164361		BATON ROUGE	LA		08/21/2024	7.625	763,362						1,080,000	06/20/2024
100080005		LITTLETON	CO		04/25/2022	5.250	763,394						1,020,000	02/03/2022
100152431		ANAHEIM	CA		05/17/2024	7.125	763,437						1,100,000	03/11/2024
100156176		KENNESAW	GA		06/20/2024	7.990	763,581						1,290,000	04/12/2024
100149195		MORRISON	CO		04/22/2024	8.125	763,635						889,000	03/19/2024
100165993		MUNDELEIN	IL		09/06/2024	7.250	763,699						1,025,000	08/07/2024
100091031		WHITTIER	CA		01/31/2023	8.999	763,702						852,000	12/13/2022
100181644		HIALEAH	FL		12/11/2024	7.000	763,745		(20)				1,000,000	10/31/2024
100186560		MINERAL BLUFF	GA		12/30/2024	7.125	763,765						891,000	11/07/2024
100077944		CHINO	CA		01/10/2022	4.840	763,793						1,240,000	12/16/2021
100156649		HONOLULU	HI		06/24/2024	7.625	763,914						1,060,000	05/03/2024
100117411		SAN RAMON	CA		07/20/2023	3.375	763,918						2,995,000	03/01/2024
100182634		INDEPENDENCE	MN		12/12/2024	5.499	763,953		69				1,254,000	11/18/2024
100110025		SAN DIEGO	CA		06/23/2023	8.500	764,004						960,000	04/28/2023
100165339		WHITTIER	CA		08/29/2024	9.625	764,033						865,000	07/31/2024
100156433		GARDEN GROVE	CA		06/24/2024	7.625	764,047						1,020,000	05/17/2024
100076679		BRADENTON	FL		12/30/2021	4.875	764,059						975,000	12/03/2021
100164166		WESTMINSTER	CA		08/21/2024	8.999	764,087						940,000	07/25/2024
100103245		DANIA BEACH	FL		04/27/2023	8.625	764,100		(117)				1,040,000	03/31/2023
100118688		SOUTHWEST RANCHES	FL		07/25/2023	6.500	764,151						1,130,000	05/31/2023
100143042		MONTEBELLO	CA		02/14/2024	8.125	764,171						1,021,500	12/12/2023
100167622		SAN FRANCISCO	CA		09/19/2024	7.125	764,308						1,135,000	07/21/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100110687		SARATOGA SPRINGS	UT		08/11/2023	8.500	764,330						1,050,000	07/03/2023
100173649		APELDOORN	NLD		10/29/2024	5.750	764,347					(33,655)	1,032,353	10/07/2024
100073545		VAN NUYS	CA		11/19/2021	5.125	764,353						2,300,000	10/21/2021
4010061990		PHILADELPHIA	PA		11/29/2023	8.900	764,409						1,166,000	07/18/2023
100128283		LA PUENTE	CA		09/14/2023	9.625	764,417						860,000	08/10/2023
100182432		JERSEY CITY	NJ		12/12/2024	6.625	764,530		10				1,100,000	10/31/2024
100172785		SOUTH GATE	CA		12/06/2024	8.250	764,554		(44)				820,000	10/24/2024
100080339		NEWARK	NJ		02/24/2022	4.125	764,597						1,130,000	02/21/2022
100147417		FULLERTON	CA		04/03/2024	9.000	764,669						1,005,000	02/13/2024
100172190		LEESBURG	VA		10/17/2024	7.375	764,714						900,000	09/19/2024
100173346		OCEAN CITY	NJ		10/30/2024	6.990	764,739						1,106,000	09/16/2024
100084411		BELLA COLLINA	FL		08/12/2022	7.500	764,811						1,224,000	08/01/2022
100167467		COLORADO SPRINGS	CO		10/31/2024	8.125	764,827						825,000	09/24/2024
100137433		CHINO HILLS	CA		01/11/2024	10.000	764,895						840,000	11/22/2023
100171469		EL CAJON	CA		10/16/2024	7.250	764,908						1,070,000	08/26/2024
100156369		CLAREMONT	CA		07/25/2024	7.000	765,029						1,505,000	06/27/2024
100143243		OCEAN CITY	NJ		02/16/2024	7.625	765,119						1,080,000	12/29/2023
100080934		ELK GROVE	CA		04/01/2022	5.625	765,152						900,000	02/28/2022
100169192		BROOKLYN	NY		09/27/2024	7.400	765,257						990,000	09/05/2024
100137440		CHARLOTTE	NC		01/11/2024	9.250	765,281						870,000	11/29/2023
100160562		LAS VEGAS	NV		07/19/2024	7.625	765,289		(69)				935,000	06/22/2024
100132576		VALENCIA	CA		11/03/2023	7.625	765,507						1,100,000	07/03/2023
100160886		MARGATE	NJ		07/24/2024	7.125	765,513						1,185,000	06/06/2024
100147661		SANTA FE	NM		04/04/2024	7.250	765,530						1,235,000	03/01/2024
100135624		LOS ANGELES	CA		11/09/2023	7.990	765,532						960,000	10/06/2023
100162479		WORCESTER	MA		08/07/2024	7.875	765,546						995,000	06/11/2024
100133768		BRECKENRIDGE	CO		10/20/2023	7.499	765,582		45				1,030,000	07/25/2023
100172755		WHITEFISH	MT		12/06/2024	6.875	765,614		(31)				3,518,000	11/13/2024
100169428		NAPLES	FL		09/30/2024	7.125	765,658						1,280,000	06/27/2024
100114774		BOCA RATON	FL		07/07/2023	8.499	765,710						935,000	05/18/2023
100149077		WINDSOR	CA		04/19/2024	7.375	765,834						956,000	03/11/2024
100175650		THOUSAND OAKS	CA		11/12/2024	7.125	765,883		(80)				1,025,000	10/11/2024
100101021		MIAMI BEACH	FL		04/28/2023	3.625	765,899						2,650,000	01/10/2022
100176603		GARFIELD	NJ		11/15/2024	8.000	765,907		(69)				999,999	08/26/2024
100170056		KAHUKU	HI		11/08/2024	7.875	765,913		(111)				1,100,000	10/02/2024
100147569		ORLANDO	FL		04/03/2024	7.500	765,914						980,000	02/29/2024
100162292		NOBLESVILLE	IN		09/06/2024	9.125	766,012						850,000	08/02/2024
100171142		DUVALL	WA		11/22/2024	9.000	766,063		(41)				825,000	10/08/2024
100171237		ANAHEIM	CA		10/16/2024	7.750	766,084						1,020,000	07/12/2024
100168720		GILBERT	AZ		09/26/2024	9.625	766,308						825,000	08/08/2024
100082712		VENICE	CA		04/20/2022	4.500	766,412		(860)				2,850,000	03/14/2022
100082828		NEW ALBANY	OH		05/17/2022	6.625	766,435						1,030,000	03/23/2022
100172854		DORCHESTER	MA		10/25/2024	7.375	766,478		(31)				970,000	10/03/2024
100115324		RENO	NV		07/17/2023	7.125	766,488						993,000	04/21/2023
100102784		LA MESA	CA		06/22/2023	9.875	766,515						1,010,000	01/12/2023
100185995		WEST ROXBURY	MA		12/26/2024	8.625	766,686		(3)				915,000	12/02/2024
100153938		LOS ANGELES	CA		06/05/2024	9.750	766,727						875,000	05/14/2024
100185838		ANAHEIM	CA		12/26/2024	7.125	766,795		(1)				950,000	09/14/2024
100071895		RANCHO SANTA MARGARITA	CA		11/19/2021	3.875	766,837						935,000	10/21/2021
100128368		LIBERTY HILL	TX		09/15/2023	7.990	766,877						970,000	06/06/2023
100120619		ATLANTA	GA		08/18/2023	9.750	766,943						901,000	07/26/2023
100178420		APOPKA	FL		11/21/2024	8.750	766,976		(89)				569,000	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171497		VERDI	NV		10/16/2024	7.625	767,077						930,000	08/30/2024
100168708		SMITHTOWN	NY		09/25/2024	7.750	767,193						930,000	08/23/2024
100153724		CHINO HILLS	CA		07/11/2024	7.750	767,207						940,000	05/28/2024
100154703		SCOTTSDALE	AZ		07/19/2024	8.250	767,211						1,280,000	02/02/2024
100114706		UPLAND	CA		06/29/2023	7.999	767,247						995,000	05/31/2023
100173400		RENTON	WA		10/29/2024	8.250	767,393						840,000	09/11/2024
100065210		BEACH HAVEN	NJ		07/14/2021	3.625	767,402						1,090,000	05/25/2021
100173612		GRONINGEN	NLD		10/29/2024	5.200	767,454						1,150,000	09/20/2024
100060117		SAN FRANCISCO	CA		06/25/2021	3.990	767,491						1,356,000	03/29/2021
100171462		WASHINGTON	DC		10/16/2024	5.990	767,563						1,912,000	08/30/2024
100078649		LOS ANGELES	CA		02/02/2022	5.087	767,602		(144)				940,000	01/11/2022
100067410		SAN FRANCISCO	CA		09/23/2021	3.250	767,612						2,100,000	08/02/2021
100174966		KULA	HI		10/31/2024	8.125	767,636						3,100,000	05/22/2024
100151434		KIRKLAND	WA		05/10/2024	7.125	767,723						1,115,000	03/26/2024
100175088		BRIGHTON	CO		11/05/2024	8.999	767,757						825,000	10/10/2024
100185482		PASADENA	CA		12/20/2024	7.125	767,798		(1)				1,280,000	09/23/2024
100151816		LOS ANGELES	CA		05/10/2024	9.499	767,917						890,000	04/17/2024
100090115		SAN MARCOS	CA		01/13/2023	9.000	767,925						1,385,000	11/30/2022
100071541		SOUTH SAN FRANCISCO	CA		10/14/2021	3.874	767,938						1,065,000	09/17/2021
100170224		MASSANUTTEN	VA		10/08/2024	7.990	768,021						852,000	08/02/2024
100173817		CAMAS	WA		10/31/2024	7.875	768,034						1,000,000	08/14/2024
100156824		LOS ANGELES	CA		06/27/2024	10.500	768,081						945,000	06/03/2024
100136178		WOODINVILLE	WA		12/18/2023	8.125	768,335						1,649,000	11/20/2023
100162510		NEW SMYRNA BEACH	FL		08/12/2024	7.500	768,387						1,125,000	06/11/2024
100154925		DAVIE	FL		07/19/2024	7.625	768,394						950,000	01/25/2024
100165879		REDLANDS	CA		08/30/2024	7.000	768,435						1,025,000	07/17/2024
100081859		RANCHO CUCAMONGA	CA		04/12/2022	7.145	768,533						865,000	03/25/2022
100172224		CHESTERFIELD	NJ		10/17/2024	7.250	768,610						1,238,000	09/16/2024
100140904		LOS ANGELES	CA		02/26/2024	7.875	768,676						1,025,000	01/03/2024
100072021		NEWPORT BEACH	CA		11/19/2021	4.375	768,749		(984)				1,575,000	10/07/2021
100164379		COCOA BEACH	FL		08/21/2024	7.624	768,815						1,174,000	06/26/2024
100140229		FISHERS	IN		01/11/2024	9.125	768,820						1,200,000	11/17/2023
100168291		MAPLETON	UT		09/20/2024	6.990	768,826						1,060,000	04/24/2024
100137245		INDIAN ROCKS BEACH	FL		11/29/2023	9.250	768,870						900,000	10/27/2023
100119090		BOISE	ID		07/31/2023	8.875	768,884						1,100,000	07/07/2023
100158273		UNITED KINGDOM	GBR		07/09/2024	3.790	769,101		18,941			(16,651)	830,000	03/25/2022
100172328		SAN MATEO	CA		10/23/2024	7.375	769,134						1,250,000	09/03/2024
100156081		BELL GARDENS	CA		06/18/2024	7.625	769,184						1,075,000	04/19/2024
100186546		SOUTH HAVEN	MI		12/30/2024	7.125	769,196						860,000	10/16/2024
100161970		POOLESVILLE	MD		07/31/2024	7.875	769,255						935,000	06/26/2024
100154204		BEE CAVE	TX		07/11/2024	7.125	769,284						1,080,000	06/10/2024
100173099		EATONTON	GA		10/30/2024	5.999	769,353						1,130,000	09/27/2024
100171672		REHOBOTH BEACH	DE		10/16/2024	6.624	769,416						1,120,000	08/30/2024
100167441		SHAKER HEIGHTS	OH		09/16/2024	7.500	769,558						1,070,000	08/05/2024
100118950		ALVIN	TX		07/27/2023	7.250	769,712						1,100,000	06/23/2023
100145791		BEN LOMOND	CA		05/08/2024	7.875	769,754						965,000	03/12/2024
100182062		LOS ANGELES	CA		12/12/2024	7.125	769,767		(3)				1,200,000	10/11/2024
100173724		OWASSO	OK		10/30/2024	7.625	769,776						991,000	08/30/2024
100102845		PASO ROBLES	CA		06/22/2023	7.750	769,839		60				970,000	03/03/2023
100151636		NORTH MYRTLE BEACH	SC		05/10/2024	8.125	769,942						976,000	03/27/2024
100076393		RIDGEWOOD	NY		12/23/2021	4.990	770,027		(640)				1,100,000	11/05/2021
100100342		YORBA LINDA	CA		04/27/2023	5.875	770,053						1,080,000	02/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100083974		LAKESIDE	CA		07/12/2022	6.375	770,115						995,000	06/17/2022
100164492		NORTH ABINGTON TOWNSHIP	PA		08/21/2024	7.625	770,183						1,070,000	07/01/2024
100118759		NAPLES	FL		07/25/2023	8.875	770,205						1,150,000	06/08/2023
100087529		BURBANK	CA		10/25/2022	5.500	770,233						1,245,000	07/05/2022
100119038		OWINGS MILLS	MD		07/27/2023	8.499	770,355		248				1,100,000	06/21/2023
100175290		INLET BEACH	FL		11/05/2024	6.490	770,427						1,110,000	09/11/2024
100162873		SAN LUIS OBISPO	CA		08/12/2024	7.000	770,429						1,040,000	06/20/2024
100185955		CORONA	CA		12/26/2024	9.250	770,448		(9)				1,100,000	12/07/2024
100166107		BEND	OR		09/09/2024	7.500	770,569						1,025,000	06/14/2024
100077947		SAG HARBOR	NY		01/10/2022	4.487	770,624						1,500,000	11/24/2021
100118002		NORTH FORT MYERS	FL		07/20/2023	7.125	770,638						1,070,000	03/01/2024
3500102086		NASHVILLE	TN		07/18/2024	9.035	770,666						11,700,000	06/06/2024
100078555		DEN HAAG	NLD		01/26/2022	3.950	770,950						876,176	06/30/2024
100158929		GEORGETOWN	TX		07/12/2024	7.625	771,107						1,000,000	05/17/2024
100078694		LA HABRA	CA		02/02/2022	4.250	771,174						1,175,000	12/02/2021
100134758		SCOTTSDALE	AZ		10/30/2023	8.750	771,186						1,024,000	09/22/2023
100084927		MONTGOMERY	TX		09/29/2022	6.500	771,287						1,145,000	08/08/2022
100175032		LAKE OSWEGO	OR		11/05/2024	6.125	771,416						1,256,000	10/11/2024
100180595		LIVERMORE	CA		11/26/2024	6.750	771,448		(12)				1,150,000	10/20/2024
100161024		BONDVILLE	VT		07/24/2024	6.875	771,457						1,570,000	05/31/2024
100164609		HAYWARD	CA		08/21/2024	7.625	771,584						1,013,000	06/20/2024
100068164		SHERMAN OAKS	CA		08/25/2021	3.625	771,589						1,420,000	07/19/2021
100168629		WEST CHESTER	PA		09/25/2024	8.375	771,601						939,000	08/08/2024
100128433		MIAMI	FL		09/15/2023	8.500	771,625						951,000	08/02/2023
100185554		ENGLEWOOD	CO		12/20/2024	7.500	771,684		(2)				1,005,000	10/23/2024
100170178		GATLINBURG	TN		10/08/2024	8.000	771,700						934,000	08/12/2024
100140495		GILBERT	AZ		01/19/2024	8.875	771,730						930,000	12/11/2023
100109172		LOS ANGELES	CA		07/21/2023	8.750	771,743						2,935,000	05/31/2023
100156662		MURRIETA	CA		06/24/2024	7.999	771,870						1,000,000	05/24/2024
100139521		HANOVER	MD		12/28/2023	9.499	771,969						898,000	10/27/2023
100157628		OAKLAND	CA		06/28/2024	8.875	772,015						880,000	05/06/2024
4010059653		TRENTON	NJ		10/27/2023	7.917	772,319						1,095,000	08/21/2023
100114732		RODANTHE	NC		07/07/2023	7.499	772,324						1,110,000	06/05/2023
100132337		CORONA	CA		11/03/2023	7.375	772,343						995,000	05/02/2022
100175311		VENTURA	CA		11/05/2024	6.625	772,366						1,100,000	09/09/2024
100065860		ENCINO	CA		07/27/2021	3.875	772,445						2,450,000	06/03/2021
100138258		WHITTIER	CA		12/15/2023	9.000	772,579						926,000	11/15/2023
100102456		SAN JUAN CAPISTRANO	CA		06/07/2023	6.999	772,605						2,000,000	08/15/2022
100114736		OAKHURST	NJ		07/07/2023	7.624	772,689						990,000	05/24/2023
100168333		FALLS CHURCH	VA		09/20/2024	7.125	772,788						1,200,000	04/26/2024
100132676		SALT LAKE CITY	UT		11/03/2023	7.750	772,998						1,050,000	08/02/2023
100145595		UNITED KINGDOM	GBR		03/12/2024	3.390	773,005		36,147			(16,664)	780,000	02/03/2020
100081771		LOS ANGELES	CA		03/25/2022	3.625	773,049		(116)				2,400,000	01/10/2022
100116428		SEVIERVILLE	TN		07/20/2023	7.575	773,227						1,051,000	03/01/2024
100158530		WAIKOLOA	HI		07/10/2024	7.875	773,243						1,025,000	04/27/2024
100156617		DEWEY BEACH	DE		06/24/2024	7.125	773,245						1,151,000	04/19/2024
100147771		BOTHELL	WA		04/08/2024	7.624	773,279						1,240,000	02/05/2024
100128937		JOSHUA TREE	CA		09/22/2023	7.750	773,288						1,400,000	07/14/2023
100152829		HIGHLANDS RANCH	CO		05/22/2024	8.375	773,313						950,000	04/26/2024
100154736		BERKLEY	MA		07/19/2024	6.875	773,344						1,081,000	02/27/2024
100080215		POINT PLEASANT BEACH	NJ		02/25/2022	4.300	773,440						1,110,000	01/13/2022
100141473		NORTH BERGEN	NJ		01/30/2024	8.999	773,660						990,000	12/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167143		CHICAGO	IL		09/13/2024	7.250	773,782						965,000	03/15/2024
100155142		PRESCOTT	AZ		07/19/2024	7.500	773,796						955,000	06/29/2023
100168732		ATLANTA	GA		09/26/2024	10.125	773,835						1,040,000	08/08/2024
100166166		DES MOINES	WA		09/09/2024	6.990	773,955						1,080,000	07/10/2024
100130319		TEMECULA	CA		09/28/2023	7.750	773,977						981,500	08/29/2023
100116720		SEATTLE	WA		07/20/2023	5.000	774,029						1,100,000	03/01/2024
100172568		HAYWARD	CA		10/23/2024	6.999	774,036						1,001,000	09/04/2024
100170513		PLACENTIA	CA		10/09/2024	7.750	774,099						1,068,000	09/04/2024
100079637		PONTE VEDRA BEACH	FL		04/08/2022	5.124	774,128						1,075,000	01/21/2022
100174375		PORT ARANSAS	TX		10/31/2024	7.375	774,131						1,165,000	02/23/2024
100174343		KEY WEST	FL		10/31/2024	7.625	774,164						910,000	03/15/2024
100174286		CANYON LAKE	TX		10/31/2024	7.125	774,247						1,070,000	03/01/2024
100162986		RANCHO PALOS VERDES	CA		08/12/2024	7.000	774,257						1,130,000	06/05/2024
100160522		HAMPSHIRE	IL		07/19/2024	7.999	774,290						1,100,000	05/31/2024
100118770		PLANT CITY	FL		07/25/2023	8.625	774,328						1,025,000	05/31/2023
3410000556		BRENTWOOD	TN		09/24/2024	9.316	774,389						15,900,000	04/02/2024
100176928		SECAUCUS	NJ		11/15/2024	7.750	774,482		(109)				1,000,000	09/16/2024
100134554		HUTCHINSON ISLAND	FL		10/30/2023	8.499	774,531						950,000	09/26/2023
100145590		UNITED KINGDOM	GBR		03/12/2024	9.500	774,538		20,784			(16,910)	800,020	11/18/2019
100142814		SANTA CLARITA	CA		02/08/2024	8.750	774,572						905,000	12/27/2023
100186198		POMPANO BEACH	FL		12/27/2024	8.374	774,588		(2)				895,000	11/25/2024
100100549		POWDER SPRINGS	GA		04/27/2023	9.000	774,601						1,010,000	03/30/2023
100173474		FRANKLIN SQUARE	NY		10/29/2024	8.125	774,631						980,000	09/13/2024
100068161		JERSEY CITY	NJ		08/25/2021	3.625	774,635						1,100,000	07/26/2021
100167422		LOS ANGELES	CA		09/16/2024	7.250	774,676						1,455,000	06/24/2024
100143871		LONG BEACH	CA		03/06/2024	10.750	774,713						930,000	01/19/2024
100103311		CASTLE ROCK	CO		04/28/2023	8.000	774,745						1,020,000	03/01/2023
100157914		LAS VEGAS	NV		07/09/2024	8.000	774,828						854,000	04/13/2024
100137911		SPRING HILL	TN		12/12/2023	9.250	774,865						975,000	10/25/2023
100180655		CHULA VISTA	CA		11/26/2024	9.375	774,980		(13)				1,000,000	08/29/2024
100167162		SAN JUAN CAPISTRANO	CA		09/13/2024	7.250	774,983						950,000	07/24/2024
100180628		ARLINGTON	VA		11/26/2024	7.750	775,059		(68)				1,100,000	11/13/2024
100079793		OAKLAND	CA		04/08/2022	3.125	775,105						2,000,000	01/05/2022
100128773		BOCA RATON	FL		09/21/2023	8.874	775,110						990,000	08/29/2023
100156459		MENDOCINO	CA		06/24/2024	8.125	775,148						947,000	04/19/2024
100158605		KIRKLAND	WA		07/10/2024	7.124	775,170						1,130,000	05/23/2024
100173996		WOODLAND HILLS	CA		10/31/2024	7.750	775,265						970,000	07/31/2024
100116776		SAN JOSE	CA		07/20/2023	4.375	775,311						2,800,000	03/01/2024
100156464		SUMAS	WA		06/24/2024	6.990	775,332						1,035,000	04/13/2024
100074389		BOLINAS	CA		12/02/2021	4.875	775,392						1,050,000	09/30/2021
100145089		UNITED KINGDOM	GBR		03/12/2024	9.500	775,426					(16,960)	900,034	09/20/2019
100136574		VALLEJO	CA		11/22/2023	9.999	775,556						935,000	11/01/2023
100100444		WINHALL	VT		04/27/2023	7.250	775,602						1,050,000	04/29/2022
100172299		SCOTTSDALE	AZ		10/21/2024	6.875	775,628						1,071,000	09/04/2024
100091673		KISSIMMEE	FL		01/27/2023	8.875	775,679						980,000	01/01/2023
100156182		ORMOND BEACH	FL		06/20/2024	7.875	775,881						1,125,000	04/12/2024
100110047		MIAMI	FL		06/23/2023	7.749	775,890						1,100,000	05/31/2023
100162502		GUTTENBERG	NJ		08/12/2024	7.500	775,917						1,100,000	06/27/2024
100115525		LOS ANGELES	CA		07/17/2023	6.999	775,944						1,050,000	06/16/2023
100186371		SEVIERVILLE	TN		12/30/2024	7.500	775,946		(1)				950,000	11/19/2024
100151523		PORTLAND	OR		05/10/2024	7.500	775,964						1,035,000	03/11/2024
100175178		SAN JOSE	CA		11/05/2024	6.625	775,990						1,550,000	08/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100179363		LAKEWOOD	NJ		12/27/2024	7.125	776,068		1				1,295,000	11/21/2024
100175666		OXNARD	CA		11/12/2024	7.125	776,099		(101)				930,000	10/11/2024
100141596		DALLAS	TX		01/30/2024	8.250	776,298						1,105,000	12/29/2023
100087474		SEDONA	AZ		10/25/2022	5.250	776,298						1,150,000	09/08/2021
403051212		BIRMINGHAM	AL		11/04/2024	7.560	776,345						1,040,000	04/29/2024
100099586		HOLLYWOOD	FL		04/06/2023	7.625	776,657						1,230,000	02/21/2023
100077818		GARDEN GROVE	CA		01/14/2022	4.000	776,664						1,223,000	12/15/2021
100137268		NETHERLANDS	NLD		11/28/2023	6.250	776,775					(51,088)	1,550,000	12/01/2023
100082057		HAARLEM	NLD		03/30/2022	3.300	776,775					(51,076)	937,500	06/30/2024
100157582		S-GRAVENHAGE	NLD		06/28/2024	5.550	776,775					(26,326)	1,000,000	06/30/2024
100083413		AMSTERDAM	NLD		05/27/2022	3.700	776,775					(51,087)	1,020,000	12/01/2023
100089676		ZIERIKZEE	NLD		11/29/2022	5.000	776,775					(51,076)	1,410,000	06/30/2024
100065921		AMSTERDAM/AMSTELVEEN	NLD		07/30/2021	8.080	776,775					(51,076)	937,500	06/01/2021
100080873		INDIAN ROCKS BEACH	FL		03/10/2022	5.500	776,799						884,100	02/04/2022
100109937		BROOKLYN	NY		06/22/2023	7.900	776,812						1,025,000	05/16/2023
100175187		INLET BEACH	FL		11/05/2024	6.624	776,988						1,490,000	08/22/2024
100082167		LOS ANGELES	CA		04/14/2022	6.625	777,005						1,385,000	03/15/2022
100171481		BELMAR	NJ		10/16/2024	6.625	777,012						2,600,000	08/22/2024
100109157		HEBER CITY	UT		07/21/2023	7.625	777,166						1,100,000	06/14/2023
100178456		KNOXVILLE	TN		11/21/2024	7.749	777,203		(60)				1,425,000	10/05/2024
100158973		NAPLES	FL		08/15/2024	7.750	777,229						999,000	07/22/2024
100100959		GILBERT	AZ		04/28/2023	3.875	777,335						1,900,000	11/24/2021
100120419		GLENDALE	CA		08/18/2023	9.499	777,397						900,000	06/30/2023
100132403		SAN JOSE	CA		11/03/2023	7.625	777,463						1,500,000	05/16/2023
100162995		LAGUNA HILLS	CA		08/12/2024	7.124	777,637						2,600,000	06/18/2024
100100002		RICHMOND	TX		03/28/2023	8.250	777,638						1,060,000	03/06/2023
100142238		ROSEBURG	OR		03/15/2024	8.125	777,652						978,000	02/03/2024
100071507		VENICE	CA		10/19/2021	4.250	777,669		(117)				1,650,000	08/06/2021
100138813		BERKELEY	CA		12/21/2023	7.625	777,798						1,100,000	09/26/2023
100162571		MISSION VIEJO	CA		08/12/2024	7.500	777,819						1,100,000	06/17/2024
100012015		SAN JUAN CAPISTRANO	CA		03/08/2017	2.000	778,241						1,230,250	11/30/2016
4010054443		PHARR	TX		08/24/2023	8.410	778,305						1,067,200	06/09/2023
100150587		GATLINBURG	TN		05/03/2024	7.625	778,372						1,050,000	12/28/2023
100143564		ARVERNE	NY		02/21/2024	8.050	778,413						950,000	01/18/2024
100153878		PERRIS	CA		06/05/2024	9.375	778,427						955,000	04/02/2024
100164485		SENECA	SC		08/21/2024	7.124	778,482						1,034,000	07/01/2024
100148924		HEBER	UT		04/17/2024	7.624	778,542						1,040,000	10/30/2023
100185040		MIAMI	FL		12/20/2024	7.250	778,591		4				1,200,000	11/25/2024
4010061459		HUNTINGTON STATION	NY		11/29/2023	8.880	778,698						1,015,000	09/18/2023
100166065		CRYSTAL BEACH	TX		09/09/2024	7.624	778,744						860,300	07/29/2024
100163334		FORT LAUDERDALE	FL		08/13/2024	7.875	778,752						950,000	07/23/2024
100159505		KISSIMMEE	FL		07/15/2024	6.990	778,778						1,235,000	05/28/2024
100119275		QUINCY	MA		07/31/2023	6.375	778,794						1,160,000	06/15/2023
100143754		HOLLISTER	CA		04/05/2024	7.875	778,798						975,000	02/26/2024
100180565		RENO	NV		11/26/2024	7.125	778,851		(55)				950,000	11/08/2024
100171760		CHINO	CA		10/17/2024	6.990	778,884						1,100,000	08/19/2024
100102818		(WEST HILLS AREA) LOS ANGELES	CA		06/22/2023	8.875	778,905						930,000	11/21/2022
100176833		PARKER	CO		11/15/2024	7.000	778,907		(43)				1,070,000	08/16/2024
100169698		HACIENDA HEIGHTS	CA		09/30/2024	7.375	779,064						1,205,000	06/10/2024
100160111		JUPITER	FL		07/17/2024	7.375	779,142						1,275,000	05/08/2024
100158907		WEST PALM BEACH	FL		07/12/2024	7.250	779,204						1,282,500	05/22/2024
100141737		BEL AIR	MD		01/30/2024	7.874	779,228						1,050,000	01/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100156047		CAVE CREEK	AZ		06/18/2024	7.625	779,231						1,050,000	03/14/2024
4010053508		CHICAGO	IL		06/20/2023	7.779	779,264						1,085,000	05/01/2023
100164615		LEWES	DE		08/21/2024	8.125	779,398						1,033,000	06/28/2024
100179343		LAKEWOOD	NJ		12/27/2024	7.125	779,453		1				1,330,000	11/21/2024
100158790		NORTH MYRTLE BEACH	SC		07/10/2024	7.490	779,575						1,040,000	05/17/2024
100172231		CARLSBAD	CA		10/21/2024	6.490	779,664						1,150,000	08/13/2024
4010054606		CHARLOTTE	NC		08/24/2023	7.017	779,721						1,472,000	06/07/2023
100185172		BERKELEY	CA		12/20/2024	6.499	779,842		(1)				1,626,000	10/11/2024
100160944		NORCO	CA		07/24/2024	7.124	779,859						1,175,000	06/14/2024
100133477		LAKEWOOD	WA		10/19/2023	8.875	779,927						966,000	08/01/2023
100180629		ARLINGTON	VA		11/26/2024	7.875	780,023		(80)				1,195,000	11/13/2024
100180630		COVINA	CA		11/26/2024	8.875	780,134		(40)				840,000	08/12/2024
100090766		MIAMI	FL		02/28/2023	8.000	780,179						1,450,000	01/06/2023
100145109		UNITED KINGDOM	GBR		03/12/2024	3.390	780,201		33,033			(16,929)	1,299,924	05/13/2020
100115556		RIVERSIDE	CA		07/19/2023	6.999	780,246						1,200,000	06/14/2023
100182557		CORONA	CA		12/12/2024	6.624	780,307		(2)				1,275,000	11/05/2024
100173054		VISTA	CA		10/25/2024	6.625	780,363		(39)				1,435,000	09/06/2024
100139119		BRONX	NY		12/28/2023	8.999	780,422						950,000	12/07/2023
100143359		MEDWAY	MA		02/16/2024	9.999	780,507						1,100,000	01/19/2024
100011090		LOS ANGELES	CA		12/23/2016	6.875	780,699						1,377,500	10/31/2016
100086736		THOUSAND OAKS	CA		09/30/2022	7.500	780,715						1,050,000	09/01/2022
100161037		THOUSAND OAKS	CA		07/24/2024	7.125	780,911						1,150,000	05/18/2024
100139245		LAWNDALE	CA		12/28/2023	8.875	780,968						1,030,000	11/13/2023
100158826		BEECH MOUNTAIN	NC		07/12/2024	7.624	780,974						1,100,000	06/01/2024
100185526		MIAMI SPRINGS	FL		12/20/2024	6.990	781,059		(11)				1,143,000	11/20/2024
100060118		ALAMEDA	CA		06/25/2021	3.875	781,110						1,360,000	04/10/2021
100163139		FORT WORTH	TX		08/13/2024	7.625	781,230						1,150,000	06/20/2024
100162795		SOUTHERN SHORES	NC		08/12/2024	7.624	781,246						1,080,000	06/07/2024
100083040		MIAMI	FL		05/11/2022	6.980	781,363						936,000	05/02/2022
100100433		MIAMI	FL		04/27/2023	5.625	781,366						1,318,000	03/25/2022
100175458		CUMMING	GA		12/23/2024	7.500	781,430		(14)				955,000	05/17/2024
100165929		LOS ANGELES	CA		09/06/2024	7.999	781,467						950,000	08/12/2024
100180558		JOELTON	TN		11/26/2024	6.999	781,545		(18)				1,073,000	11/08/2024
100162775		SILER CITY	NC		08/12/2024	7.490	781,593						1,115,000	06/12/2024
100137184		PANAMA CITY BEACH	FL		11/28/2023	8.750	781,605						980,500	10/31/2023
100086229		SPRING	TX		10/07/2022	8.125	781,630						1,120,000	09/16/2022
3340070317		BROOKLYN	NY		03/14/2024	9.739	781,704						4,500,000	02/12/2024
100173930		WESTON	FL		10/31/2024	7.500	781,715						1,000,000	08/21/2024
100082176		REDONDO BEACH	CA		04/14/2022	3.750	781,844						1,640,000	03/02/2022
100142116		SUN VALLEY	CA		02/29/2024	7.625	781,858						1,125,000	01/25/2024
100109660		OAKLAND PARK	FL		06/14/2023	8.750	781,900						870,000	05/16/2023
100158940		SAINT JOHNS	FL		07/12/2024	7.375	782,075						1,150,000	05/20/2024
100168565		RENTON	WA		09/25/2024	6.499	782,106						1,050,000	08/16/2024
100150897		SAN LUIS OBISPO	CA		05/08/2024	7.375	782,124						1,250,000	03/05/2024
4010076754		MILWAUKEE	WI		08/27/2024	7.720	782,133						1,104,000	05/09/2024
100102761		TUCSON	AZ		06/22/2023	8.000	782,268						990,000	02/21/2023
100078314		NEDERLAND	CO		02/10/2022	6.750	782,390						950,000	01/20/2022
100155079		DALLAS	TX		07/19/2024	7.875	782,468						1,457,000	12/01/2023
100180272		NORTH PALM BEACH	FL		11/25/2024	6.624	782,515						1,400,000	09/16/2024
100157591		MARATHON	FL		06/28/2024	7.990	782,540						2,050,000	05/20/2024
100167077		SAVANNAH	GA		09/13/2024	7.750	782,570						1,135,000	05/30/2024
100171431		BLACK BUTTE RANCH	OR		10/16/2024	7.124	782,627						1,210,000	09/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100065430		LOS ANGELES	CA		07/28/2021	3.874	782,660						1,500,000	06/11/2021
100159296		CORONA	CA		07/15/2024	7.625	782,660						966,500	05/14/2024
100080529		CARSON	CA		03/30/2022	5.500	782,708						880,000	12/30/2021
100173369		SAN JOSE	CA		10/30/2024	6.990	782,765						1,200,000	09/19/2024
100163796		DAUFUSKIE ISLAND	SC		09/27/2024	8.625	782,810						1,100,000	08/12/2024
100100280		SAN DIEGO	CA		03/24/2023	7.625	782,898						1,400,000	02/01/2023
100161997		ALPHARETTA	GA		07/31/2024	8.500	782,905						1,066,000	06/14/2024
100140909		TORRANCE	CA		02/26/2024	8.875	783,069						1,200,000	12/14/2023
100184399		PLANTATION	FL		12/17/2024	7.875	783,138		(15)				850,000	11/06/2024
100089255		CLOSTER	NJ		01/26/2023	8.000	783,240						1,052,000	10/28/2022
100135639		LOS ANGELES	CA		11/09/2023	7.750	783,314						1,650,000	09/08/2023
100155020		OAKLAND	CA		07/19/2024	7.250	783,326						1,050,000	08/28/2023
100164852		TORRANCE	CA		08/26/2024	7.625	783,509						1,100,000	06/17/2024
100071941		OURAY	CO		11/19/2021	3.625	783,529						960,000	10/08/2021
100180551		DOWNEY	CA		11/26/2024	6.750	783,589		(48)				960,000	11/08/2024
100162088		EDGEWATER	NJ		07/31/2024	7.875	783,597						1,010,000	06/17/2024
324070981		WHITE SALMON	WA		09/25/2024	9.340	783,777						4,400,000	07/19/2024
100171392		CHICAGO	IL		10/16/2024	6.875	783,840						1,100,000	09/06/2024
100172693		PENRYN	CA		11/21/2024	7.500	784,565		(80)				1,090,000	10/18/2024
100182333		CAPITOLA	CA		12/12/2024	6.125	784,605		28				1,600,000	10/21/2024
100118803		BUDA	TX		08/30/2023	9.000	784,744						1,000,000	07/18/2023
100166106		TREASURE ISLAND	FL		09/09/2024	7.375	784,776						1,060,000	07/22/2024
3300004961		SPRING VALLEY	NY		06/24/2024	9.485	784,833						2,820,000	03/04/2024
100154791		SPRING VALLEY	NY		07/19/2024	8.750	784,928						950,000	12/28/2023
100087213		CORONA	CA		10/25/2022	5.625	785,032						1,100,000	05/17/2022
100164737		BEND	OR		08/26/2024	7.625	785,175						1,181,000	07/08/2024
100174895		LAGUNA NIGUEL	CA		10/31/2024	7.375	785,312						1,400,000	05/08/2024
100159311		CAPE MAY	NJ		07/15/2024	7.624	785,336						1,090,000	05/17/2024
100110710		BONITA	CA		08/11/2023	8.375	785,742						965,000	06/16/2023
100166294		DURANGO	CO		10/23/2024	8.250	785,852						1,696,000	07/29/2024
100178293		EASTVALE	CA		11/19/2024	6.250	785,953		(3)				980,000	10/24/2024
100182336		CANNON BEACH	OR		12/12/2024	6.124	786,018		31				1,900,000	11/06/2024
100174064		LOS ANGELES	CA		10/31/2024	8.375	786,081						1,075,000	07/19/2024
4010061240		HAMILTON TOWNSHIP	NJ		10/27/2023	8.540	786,088						1,040,000	09/21/2023
100114545		NASHUA	NH		06/29/2023	8.375	786,149						866,000	06/02/2023
100103300		UPLAND	CA		04/27/2023	8.375	786,200						990,000	03/18/2023
100167447		MOUNTAIN HOUSE	CA		09/16/2024	7.250	786,205						1,055,000	07/24/2024
100159822		PLACENTIA	CA		07/17/2024	7.500	786,295		(67)				1,100,000	04/24/2024
100153002		NASHVILLE	TN		06/27/2024	8.375	786,348						942,000	05/16/2024
100014342		WHITESTONE	NY		09/27/2017	6.750	786,378						1,000,000	06/05/2024
100132617		QUEENS	NY		11/03/2023	7.750	786,379						1,270,000	07/25/2023
100074299		LOS ANGELES	CA		12/09/2021	4.500	786,422						1,110,000	11/22/2021
100173872		GLENDALE	NY		10/31/2024	7.750	786,423						1,265,000	08/26/2024
100168014		BENTONVILLE	AR		09/20/2024	6.999	786,488						961,000	08/26/2024
100120388		LOS ANGELES	CA		08/18/2023	8.375	786,593						1,100,000	07/03/2023
100175704		LONG BEACH	CA		11/12/2024	6.375	786,599						1,000,000	10/08/2024
100116356		SAN FRANCISCO	CA		07/20/2023	4.875	786,751						1,250,000	03/01/2024
100081212		EVERETT	MA		03/18/2022	3.625	786,810						1,150,000	12/28/2021
100167756		FARMINGDALE	NY		09/19/2024	6.999	786,910						960,000	08/26/2024
100100509		KELLER	TX		04/27/2023	7.875	787,014		(67)				1,000,000	03/16/2023
100169797		DUBLIN	CA		09/30/2024	7.500	787,054						1,205,000	07/11/2024
100173177		LAKE ARIEL	PA		10/30/2024	7.875	787,055						975,000	09/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100171584		SAN DIEGO	CA		10/16/2024	7.500	787,148						1,150,000	08/01/2024
4010056950		TRENTON	NJ		08/24/2023	7.797	787,267						1,115,000	07/11/2023
100102200		SANTA CRUZ	CA		04/14/2023	7.999	787,286		(67)				1,550,000	03/07/2023
100145408		UNITED KINGDOM	GBR		03/12/2024	3.740	787,333						1,140,022	05/26/2020
100174867		BRONX	NY		10/31/2024	8.500	787,433					(17,293)	998,000	05/08/2024
100083012		WOODLAND HILLS	CA		05/05/2022	4.990	787,438		(127)				1,300,000	03/11/2022
4010081506		DAYTON	OH		09/27/2024	7.990	787,505						1,092,000	07/01/2024
100000440		NEWBURY PARK	CA		09/27/2016	4.375	787,518						1,050,000	08/24/2016
100163957		CENTENNIAL	CO		10/04/2024	7.375	787,536						983,000	08/23/2024
100166218		SEMINOLE	FL		09/09/2024	8.625	787,541						860,000	07/19/2024
100136717		PORT ANGELES	WA		01/25/2024	8.625	787,669						1,054,000	11/14/2023
100172623		GLENDALE	NY		10/24/2024	7.750	787,862						1,220,000	05/29/2024
100172369		BOZEMAN	MT		10/23/2024	7.125	787,891						1,000,000	08/12/2024
100078034		NASHVILLE	TN		01/12/2022	3.395	787,923						2,800,000	12/22/2021
100079921		SANTA CLARITA	CA		04/25/2022	5.125	787,985						1,100,000	01/22/2022
100101045		BROOKLYN	NY		04/28/2023	3.875	787,999		3,442				1,670,000	01/25/2022
100100371		EAST ELMHURST	NY		04/27/2023	5.250	788,069						1,340,000	03/22/2022
100154786		SANTA ROSA	CA		07/19/2024	7.000	788,135						1,300,000	02/13/2024
100159620		ATLANTA	GA		07/15/2024	8.500	788,285						1,219,000	06/11/2024
100162483		WOODLAND HILLS	CA		08/07/2024	7.625	788,367						1,100,000	04/19/2024
100139925		NETHERLANDS	NLD		12/28/2023	5.900	788,427					(51,842)	951,563	12/01/2023
100168932		AMSTERDAM	NLD		09/26/2024	5.550	788,427					(62,426)	1,015,000	09/04/2024
100088320		SOCIAL CIRCLE	GA		11/10/2022	7.249	788,440						1,100,000	09/09/2022
100179472		EVERETT	WA		11/21/2024	6.125	788,603		28				1,100,000	09/24/2024
100158654		BLACK MOUNTAIN	NC		07/10/2024	8.125	788,624						1,051,300	04/22/2024
100079579		LOS ANGELES	CA		04/25/2022	4.750	788,651						1,600,000	01/25/2022
100182470		KIRKLAND	WA		12/12/2024	6.490	788,716		12				1,110,000	10/22/2024
100078029		DELRAY BEACH	FL		01/12/2022	4.412	788,773						1,050,000	12/23/2021
100159615		SEGUIN	TX		07/15/2024	7.500	788,833						1,027,000	05/20/2024
100169739		HAYWARD	CA		09/30/2024	8.250	788,857						1,175,000	06/19/2024
100082808		PACIFIC PALISADES	CA		04/28/2022	5.625	788,918						1,000,000	03/29/2022
100149056		VENUS	TX		04/19/2024	8.875	788,939						1,000,000	03/12/2024
100154885		BROOKLYN	NY		07/19/2024	7.750	788,964						999,000	02/20/2024
100175545		FOLSOM	CA		11/08/2024	7.500	789,195						1,005,000	10/30/2024
100165079		FLUSHING	NY		08/28/2024	7.374	789,221						1,295,000	07/29/2024
100057687		SUNNYVALE	CA		06/30/2021	3.999	789,255						2,350,000	05/11/2021
100163296		CHANDLER	AZ		08/13/2024	7.999	789,308						965,000	07/16/2024
100100539		PLYMOUTH	CA		04/27/2023	9.125	789,423						865,000	03/16/2023
100164244		LOS ANGELES	CA		08/21/2024	7.625	789,460						955,000	07/01/2024
100169528		SACRAMENTO	CA		09/30/2024	7.375	789,498						1,100,000	06/12/2024
100159564		LOS ANGELES	CA		07/15/2024	8.125	789,513		(93)				1,285,000	06/11/2024
100159193		HIAWASSEE	GA		07/15/2024	7.624	789,529						1,100,000	06/04/2024
100068491		LENAH	VA		08/25/2021	4.125	789,565						1,195,000	07/09/2021
100133851		HUNTINGTON BEACH	CA		10/20/2023	7.999	789,660						1,065,000	09/22/2023
100128518		VAN NUYS	CA		09/15/2023	8.875	789,752						945,000	07/29/2023
100134745		CHULA VISTA	CA		10/30/2023	8.750	789,786						1,000,000	09/29/2023
100186539		BROKEN BOW	OK		12/30/2024	7.500	789,802						866,000	10/29/2024
100116288		FOLSOM	CA		07/20/2023	4.375	789,815						1,270,000	03/01/2024
100114891		BURBANK	CA		07/13/2023	7.625	789,861						1,000,000	05/27/2023
100154159		LAFAYETTE	CA		07/11/2024	7.375	790,042						1,750,000	06/12/2024
100153154		SAN CLEMENTE	CA		05/28/2024	4.125	790,053						1,600,000	03/24/2022
100137883		FORT BRAGG	CA		12/08/2023	9.250	790,126						1,100,000	10/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100157646		SCOTTSDALE	AZ		06/28/2024	7.625	790,143						1,188,000	05/29/2024
100089958		LONG BEACH	CA		01/26/2023	9.749	790,444						1,225,000	11/16/2022
100145531		UNITED KINGDOM	GBR		03/12/2024	3.500	790,535		35,665			(17,075)	850,000	03/06/2020
100171499		CRANE HILL	AL		10/16/2024	7.490	790,676						1,035,000	08/30/2024
100119912		DEERFIELD BEACH	FL		08/10/2023	7.375	790,683						1,150,000	05/19/2023
100185781		MIAMI	FL		12/26/2024	8.000	790,707		(7)				950,000	11/13/2024
403049577		BIRMINGHAM	AL		06/28/2024	7.850	790,772		(2,586)				1,200,000	12/22/2023
100184999		TARZANA LOS ANGELES	CA		12/19/2024	6.750	790,875		(8)				990,000	10/21/2024
100174891		WAIKOLOA	HI		10/31/2024	7.875	791,062						1,095,000	04/24/2024
100000157		LOS ANGELES	CA		09/27/2016	5.990	791,172						1,020,000	08/26/2016
100150167		STATEN ISLAND	NY		04/30/2024	8.000	791,176						1,000,000	03/13/2024
100162288		SAN ANTONIO	FL		09/06/2024	8.000	791,214						950,000	07/30/2024
100175609		ELIZABETH	NJ		11/12/2024	7.125	791,222		(49)				1,075,000	10/22/2024
100180747		ENGLEWOOD	CO		11/26/2024	7.500	791,223		(15)				1,030,000	10/11/2024
100137770		GYPSUM	CO		12/08/2023	7.499	791,240						1,050,000	10/24/2023
100175554		DENVER	CO		11/12/2024	7.625	791,261		(8)				992,000	09/06/2024
100087362		CHULA VISTA	CA		10/25/2022	5.875	791,411						1,750,000	06/21/2022
100180695		DURANGO	CO		11/26/2024	7.375	791,432		(22)				975,000	09/26/2024
100136920		GODLEY	TX		11/28/2023	8.750	791,445						990,000	10/18/2023
100143945		NAPLES	FL		02/29/2024	10.375	791,491		(259)				1,057,000	02/01/2024
100133454		WADDELL	AZ		10/19/2023	7.500	791,569						1,000,000	07/26/2023
100171211		SAN DIEGO	CA		10/16/2024	7.250	791,717						950,000	08/01/2024
100151153		MT PLEASANT	SC		05/09/2024	8.249	791,792						1,315,000	04/18/2024
100116494		RANCHO CUCAMONGA	CA		07/20/2023	6.375	791,792						1,250,000	03/01/2024
100108901		MOORESVILLE	NC		05/31/2023	7.875	791,803						995,000	04/11/2023
100132501		BOWIE	MD		11/03/2023	8.875	791,835						1,108,000	06/07/2023
100152843		LAS VEGAS	NV		05/22/2024	8.375	791,937						950,000	04/18/2024
100136614		JOSHUA TREE	CA		11/22/2023	8.875	791,973						1,100,000	11/02/2023
3340077718		LAWRENCE	NY		07/19/2024	9.908	792,000						9,000,000	05/13/2024
3340083366		NEW YORK	NY		09/26/2024	8.591	792,000						6,200,000	07/22/2024
100083977		LAKE OSWEGO	OR		07/12/2022	7.375	792,004						1,013,000	06/17/2022
3340082261		WESTHAMPTON BEACH	NY		09/26/2024	9.125	792,007						14,500,000	08/13/2024
100151424		SEATTLE	WA		05/10/2024	7.625	792,146						1,085,000	03/26/2024
100143641		ESCONDIDO	CA		02/22/2024	8.499	792,148						975,000	01/26/2024
3340068653		BOSTON	MA		03/21/2024	9.555	792,191						4,130,000	01/05/2024
100159651		MIAMI	FL		08/23/2024	7.625	792,191						940,000	07/15/2024
100180649		LAS VEGAS	NV		11/26/2024	8.375	792,198		(49)				895,000	08/16/2024
100132771		CHARLOTTE	NC		11/03/2023	9.250	792,278						1,033,000	09/19/2023
100111382		NORTHRIDGE	CA		06/29/2023	6.500	792,385						2,100,000	05/16/2022
100186288		FRISCO	TX		12/27/2024	6.990	792,391		(4)				1,035,000	11/01/2024
100145409		UNITED KINGDOM	GBR		03/12/2024	3.740	792,419					(17,405)	1,190,016	05/26/2020
100171235		SAN FRANCISCO	CA		10/16/2024	7.500	792,444						950,000	07/26/2024
100117304		CHICAGO	IL		07/20/2023	6.375	792,503						1,015,000	03/01/2024
100076461		MIDWAY	UT		12/21/2021	5.500	792,527						1,240,000	11/10/2021
100158977		SARASOTA	FL		08/15/2024	8.875	792,534						875,000	07/11/2024
100168550		PENSACOLA BEACH	FL		09/25/2024	7.990	792,590						1,050,000	07/19/2024
100165286		LOS ANGELES	CA		08/29/2024	8.999	792,682						1,002,000	08/07/2024
100186362		LYNNWOOD	WA		12/30/2024	6.624	792,758						1,050,000	11/15/2024
100068125		SANTA CLARA	CA		08/25/2021	3.875	792,761						1,404,000	06/29/2021
100180159		HOLLYWOOD	FL		11/25/2024	7.999	792,922		(52)				970,000	10/04/2024
100151689		SAN DIEGO	CA		05/10/2024	7.990	792,996						1,080,000	03/18/2024
100118964		BURIEN	WA		07/27/2023	8.125	792,997						900,000	06/29/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101991		LOS ANGELES	CA		04/14/2023	7.999	793,043		(37)				1,045,000	03/08/2023
100186467		QUINCY	MA		12/30/2024	6.990	793,070						1,122,000	09/27/2024
100185486		SAN JOSE	CA		12/20/2024	9.375	793,149		(14)				975,000	12/03/2024
100178238		CAMAS	WA		11/19/2024	6.375	793,201		(6)				1,200,000	10/29/2024
4010056244		TRENTON	NJ		09/28/2023	7.907	793,260						1,200,000	07/10/2023
100163326		REDWOOD CITY	CA		08/13/2024	7.250	793,312						1,695,000	07/15/2024
100184996		AURORA	CO		12/19/2024	7.750	793,318		(14)				885,000	10/16/2024
4010063179		MEMPHIS	TN		01/10/2024	8.312	793,364						1,041,000	10/18/2023
100080349		LOS ANGELES	CA		02/28/2022	3.750	793,374						1,160,000	01/24/2022
100161971		PALMDALE	CA		07/31/2024	7.999	793,450						1,530,000	07/01/2024
100173469		SUTTER CREEK	CA		10/29/2024	7.375	793,576						975,000	08/29/2024
100141746		LOS ANGELES	CA		01/30/2024	8.999	793,685						1,000,000	12/01/2023
100185049		LOS ANGELES	CA		12/20/2024	7.625	793,693		(16)				1,100,000	11/22/2024
100173009		CRYSTAL BEACH	TX		10/25/2024	8.625	793,726		(116)				977,000	05/15/2024
100171337		LAS VEGAS	NV		10/16/2024	7.500	793,735						965,000	08/19/2024
100101032		LOS ANGELES	CA		04/28/2023	3.875	793,795						1,600,000	12/17/2021
100078208		PALM SPRINGS	CA		02/10/2022	5.500	793,825						910,000	01/27/2022
100170043		AUSTIN	TX		11/08/2024	6.875	794,091		11				1,000,000	10/07/2024
100144942		UNITED KINGDOM	GBR		03/12/2024	9.500	794,149		31,773			(17,039)	800,000	02/27/2020
100173675		AMSTERDAM	NLD		10/29/2024	4.900	794,227					(34,970)	1,452,979	10/01/2024
100143994		PEORIA	AZ		02/29/2024	8.875	794,266						870,000	01/27/2024
100165931		LONG BEACH	CA		09/06/2024	7.999	794,358						980,000	08/08/2024
100145164		UNITED KINGDOM	GBR		03/12/2024	9.500	794,413		19,401			(17,131)	920,024	12/04/2019
100071959		GRANADA HILLS	CA		11/19/2021	3.625	794,615						1,100,000	10/12/2021
100109176		SANTA CLARITA	CA		07/21/2023	7.000	794,705						1,010,000	05/31/2023
100090623		WOODSIDE	NY		12/29/2022	8.025	794,706						1,250,000	11/22/2022
100076503		BUENA PARK	CA		12/21/2021	4.999	794,778		(365)				1,080,000	11/12/2021
100090411		WEST SACRAMENTO	CA		12/28/2022	7.625	794,931		13				1,140,723	09/08/2022
324080231		ALBANY	OR		10/31/2024	9.180	794,973						6,672,000	08/21/2024
100110732		HOLLYWOOD	FL		08/11/2023	7.750	794,991						1,100,000	06/28/2023
403048495		MONESSEN	PA		06/28/2024	7.910	795,202		(1,555)				1,116,000	12/08/2023
100157678		RANCHO CUCAMONGA	CA		06/28/2024	7.625	795,344						1,006,000	05/17/2024
100180572		LONG BEACH	CA		11/26/2024	6.750	795,349		(7)				1,010,000	11/01/2024
100129424		LOS ANGELES	CA		09/29/2023	6.950	795,383						1,075,000	08/17/2023
100153687		BROOKLYN	NY		05/31/2024	7.875	795,517						980,000	04/11/2024
100116081		SAN JOSE	CA		07/20/2023	4.125	795,532						1,200,000	03/01/2024
100086565		HOUSTON	TX		09/30/2022	8.750	795,540						1,210,000	08/29/2022
100081194		FULLERTON	CA		03/18/2022	3.500	795,591						1,180,000	12/23/2021
100145120		UNITED KINGDOM	GBR		03/12/2024	9.500	795,593		32,480			(17,462)	800,000	11/22/2019
100078037		TORRANCE	CA		01/12/2022	3.400	795,605						1,280,000	12/28/2021
100012345		SKOKIE	IL		04/28/2017	4.750	795,630						800,000	01/31/2017
100088062		SNOHOMISH	WA		10/25/2022	5.000	795,699						1,450,000	12/23/2021
100088959		LONG BEACH	CA		11/15/2022	6.750	795,744		265				1,691,500	10/19/2022
100132818		PHOENIX	AZ		11/03/2023	7.625	795,887						1,250,000	09/05/2023
100100259		BROOKLYN	NY		03/17/2023	7.950	795,953						1,225,000	02/23/2023
100116611		RANCHO PALOS VERDES	CA		07/20/2023	5.125	795,977						1,400,000	03/01/2024
100118839		LOS ANGELES	CA		08/30/2023	7.375	795,977						1,475,000	07/21/2023
100079882		GRASS VALLEY	CA		04/08/2022	4.125	795,989						1,695,000	01/18/2022
100099595		NEWCASTLE	WA		04/06/2023	7.375	796,018						1,050,000	02/21/2023
100116199		RIDGEWOOD	NY		07/20/2023	5.250	796,019						1,350,000	03/01/2024
100084848		LAS VEGAS	NV		08/02/2022	6.625	796,033						1,050,000	06/30/2022
100091821		GARLAND	TX		01/30/2023	8.875	796,068						925,000	12/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152836		BRIGHTON	CO		05/22/2024	9.875	796,122						942,000	04/26/2024
100071902		SAN RAFAEL	CA		11/19/2021	3.500	796,139		(218)				1,500,000	10/25/2021
403048546		STILLWATER	OK		06/28/2024	7.130	796,312		(1,710)				1,352,000	11/14/2023
100150484		NATIONAL CITY	CA		05/03/2024	7.124	796,341						1,050,000	02/09/2024
100118987		SCOTTSDALE	AZ		07/27/2023	6.999	796,509						3,900,000	06/22/2023
3340069399		CHICAGO	IL		02/29/2024	9.272	796,510						3,800,000	01/25/2024
100129295		ASBURY PARK	NJ		09/25/2023	6.990	796,698						1,650,000	07/31/2023
100171906		LYNNWOOD	WA		10/17/2024	6.625	796,702						1,155,000	08/26/2024
100138720		VAN NUYS AREA LOS ANGELES	CA		02/02/2024	8.375	796,705						980,000	12/18/2023
3410000623		CHATHAM	NJ		11/21/2024	8.850	796,755						12,390,000	10/15/2024
100065232		OAKLAND	CA		07/14/2021	3.875	796,832		(1)				1,460,000	06/01/2021
100156707		ASHTON	MD		06/26/2024	8.999	796,833						1,000,000	06/17/2024
100184990		DALLAS	TX		12/19/2024	6.875	796,852		(11)				980,000	10/16/2024
100148204		KAILUA-KONA	HI		04/12/2024	7.625	796,930						1,040,000	03/01/2024
100128490		PALM SPRINGS	CA		09/15/2023	7.750	796,932		(304)				1,275,000	08/11/2023
100170049		KIHEI	HI		11/08/2024	6.750	796,981		(60)				1,750,000	10/08/2024
100171300		SAN DIEGO	CA		10/16/2024	7.750	797,071						950,000	09/05/2024
100154916		GRANADA HILLS	CA		07/19/2024	7.875	797,097						1,100,000	03/07/2024
100144381		POMONA	CA		03/07/2024	7.875	797,146						1,100,000	12/27/2023
323100688		HEBER CITY	UT		09/25/2024	9.347	797,157						8,600,000	07/17/2024
100108272		LAKEWOOD	CA		05/24/2023	8.999	797,258						880,000	04/13/2023
100083980		RICHMOND	TX		07/12/2022	8.250	797,423						1,900,000	06/07/2022
100178213		EASTVALE	CA		11/19/2024	6.625	797,453		(27)				1,050,000	09/09/2024
100141802		ROTTERDAM	NLD		01/29/2024	6.400	797,489					(36,340)	1,131,500	06/30/2024
100079752		DANBURY	CT		04/08/2022	4.875	797,759						1,191,000	01/11/2022
100079833		MIAMI	FL		04/08/2022	5.250	797,883						1,200,000	01/14/2022
100142969		NAPLES	FL		02/09/2024	7.500	797,900						1,050,000	12/20/2023
100136964		SEATTLE	WA		11/28/2023	7.625	797,999						1,250,000	10/11/2023
100156394		LYNNWOOD	WA		07/25/2024	7.000	798,093						973,000	06/21/2024
100145644		UNITED KINGDOM	GBR		03/12/2024	3.240	798,377					(17,535)	800,000	03/27/2020
100154085		CAPE CORAL	FL		07/11/2024	7.625	798,440						980,000	05/31/2024
100103086		PORT WASHINGTON	NY		04/21/2023	7.800	798,588						1,300,000	03/30/2023
100090381		SUNLAND	CA		12/28/2022	9.125	798,887						985,000	11/03/2022
100168662		SAN FRANCISCO	CA		09/25/2024	7.125	798,917						1,300,000	08/06/2024
100109632		WHITTIER	CA		06/14/2023	8.250	798,936						1,700,000	05/04/2023
100077981		PARK CITY	UT		01/06/2022	3.625	799,188						2,125,000	11/29/2021
100170397		LOS ANGELES	CA		10/09/2024	7.625	799,214						975,000	08/31/2024
100134065		FOUNTAIN VALLEY	CA		10/27/2023	7.625	799,298						1,300,000	07/20/2023
100087016		NAPLES	FL		11/04/2022	7.250	799,299						1,160,000	09/14/2022
100135038		MERRITT ISLAND	FL		10/30/2023	8.875	799,385						1,000,000	10/10/2023
100088005		PALMETTO BAY	FL		10/25/2022	7.750	799,407						1,100,000	09/23/2022
100154142		LONGBOAT KEY	FL		07/11/2024	7.750	799,450						1,175,000	05/30/2024
100115315		LONG BEACH	CA		07/17/2023	7.750	799,465						1,150,000	06/02/2023
100071879		EL CAJON	CA		11/05/2021	3.750	799,523						990,000	09/14/2021
100142442		ATLANTA	GA		03/08/2024	8.500	799,550		(28)				1,050,000	02/12/2024
100080395		LOS ANGELES	CA		04/14/2022	5.500	799,658		(1,230)				1,100,000	02/03/2022
100079554		KAILUA KONA	HI		04/25/2022	4.750	799,696						1,105,000	01/11/2022
3340052863		THE BRONX	NY		03/14/2024	8.843	799,779						2,750,000	01/23/2024
100074392		FLAGSTAFF	AZ		12/02/2021	4.271	799,880						1,025,000	11/08/2021
100086366		MILILANI	HI		09/23/2022	6.875	799,894						1,030,000	07/22/2022
100090889		PASADENA	CA		01/31/2023	7.125	799,951						1,100,000	09/20/2022
100186003		PRESCOTT VALLEY	AZ		12/27/2024	7.875	799,966		(2)				990,000	10/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107966		LA MIRADA	CA		05/22/2023	8.250	799,986						940,000	03/10/2023
3340075095		EL DORADO HILLS	CA		05/17/2024	9.622	800,054						6,000,000	04/10/2024
100141283		HACIENDA HEIGHTS	CA		01/30/2024	8.625	800,067						1,015,000	12/05/2023
100167464		SAN RAMON	CA		09/16/2024	7.000	800,211						1,140,000	07/30/2024
100080243		DANA POINT	CA		02/25/2022	5.825	800,227						1,150,000	02/11/2022
100136167		ROSEVILLE	CA		12/18/2023	8.500	800,249						1,020,000	11/20/2023
100071920		NATIONAL CITY	CA		11/19/2021	3.250	800,320						1,100,000	10/13/2021
100118662		ROSLYN	NY		07/25/2023	7.750	800,416						1,060,000	05/19/2023
100086903		(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/21/2022	8.375	800,462						1,020,000	05/17/2022
100080863		PASADENA	CA		03/10/2022	3.750	800,486						2,135,000	01/24/2022
100118781		ENCINO	CA		07/25/2023	8.500	800,520						1,150,000	06/22/2023
4010048050		TRENTON	NJ		03/22/2023	7.350	800,594						1,121,000	12/20/2022
100109367		NASHVILLE	TN		06/12/2023	6.875	800,812						1,075,000	04/14/2023
100133387		NASHVILLE	TN		11/21/2023	8.875	800,837						1,050,000	08/15/2023
100156223		KEY WEST	FL		06/20/2024	7.875	800,903						1,185,000	05/14/2024
100161721		SETAUKET	NY		07/30/2024	7.250	801,016						989,000	06/28/2024
100085066		SPIJKENISSE	NLD		07/27/2022	3.650	801,114					(52,688)	1,190,000	12/01/2023
323120014		GARDEN CITY	UT		01/18/2024	9.315	801,125						3,360,000	12/12/2023
100162474		CRESSKILL	NJ		08/07/2024	7.750	801,134						1,318,000	04/29/2024
100102643		SAN DIEGO	CA		06/22/2023	9.125	801,174		(47)				1,040,000	11/01/2022
100100367		JAMAICA	NY		04/27/2023	5.375	801,210						1,210,000	03/17/2022
100114701		RIVERSIDE	CA		06/29/2023	8.875	801,277						940,000	05/25/2023
100118725		LOS ANGELES	CA		07/25/2023	7.000	801,485						1,000,000	06/05/2023
100133438		ORLANDO	FL		10/19/2023	9.375	801,511						1,005,000	07/31/2023
100128895		BOCA RATON	FL		09/21/2023	8.750	801,585						1,015,000	07/12/2023
100147624		LOS ANGELES	CA		04/04/2024	7.999	801,590						1,200,000	03/08/2024
100071951		SEVIERVILLE	TN		11/19/2021	4.875	801,592		(685)				900,000	10/12/2021
100180147		LOS ANGELES	CA		11/25/2024	10.000	801,611		(49)				980,000	08/12/2024
100159918		HOMESTEAD	FL		08/16/2024	7.875	801,616						987,000	04/29/2024
100176632		NOVATO	CA		11/15/2024	7.375	801,629		(61)				975,000	09/26/2024
100071715		CHICAGO	IL		10/14/2021	3.500	801,809						1,230,000	07/27/2021
100132578		BUENA PARK	CA		11/03/2023	7.500	801,946						1,080,000	07/12/2023
100091120		LOS ANGELES	CA		01/31/2023	8.999	801,978						1,050,000	12/27/2022
3340075837		NORTH TOPSAIL BEACH	NC		05/10/2024	9.913	801,988						2,964,000	03/13/2024
100080463		WINDERMERE	FL		03/10/2022	5.850	802,014						900,000	02/18/2022
100164246		LOS ANGELES	CA		08/21/2024	7.125	802,017						990,000	07/25/2024
100157811		BOYNTON BEACH	FL		08/01/2024	9.000	802,022						1,133,000	07/02/2024
100076477		PORT ARANSAS	TX		12/21/2021	4.875	802,242						1,030,000	11/05/2021
100065397		SAN DIEGO	CA		07/28/2021	3.499	802,281						1,426,000	05/28/2021
100168774		JUPITER	FL		09/26/2024	8.990	802,352						1,015,000	08/05/2024
100185151		MEDFORD	MA		12/20/2024	6.625	802,390		5				1,150,000	11/26/2024
100089246		CRESSKILL	NJ		01/26/2023	8.625	802,741						1,015,000	10/31/2022
100100322		DIX HILLS	NY		04/27/2023	5.250	802,805						1,195,000	01/12/2022
100169138		NAMPA	ID		09/27/2024	6.624	802,828						1,050,000	08/07/2024
100155180		BRONX	NY		07/19/2024	8.375	802,949						1,100,000	01/31/2024
100178279		HACIENDA HEIGHTS	CA		11/19/2024	6.499	803,021		(25)				1,220,000	10/25/2024
100149908		MIAMI	FL		04/29/2024	8.499	803,155						875,000	04/12/2024
100089263		SUN VALLEY	CA		01/26/2023	8.875	803,168						1,075,000	10/08/2022
100172641		CYPRESS	TX		10/24/2024	7.375	803,253						1,050,000	08/02/2024
100103301		HONOLULU	HI		04/27/2023	8.500	803,414						1,600,000	03/24/2023
100156079		CELINA	TX		06/18/2024	9.500	803,481						975,000	04/26/2024
100142859		EDMONDS	WA		02/08/2024	10.125	803,514						980,000	01/19/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100117640		PANAMA CITY BEACH	FL		07/20/2023	9.625	803,560						1,035,000	03/01/2024
324070940		HOOD RIVER	OR		09/25/2024	9.335	803,564						4,500,000	07/19/2024
100087463		MIAMI	FL		10/25/2022	5.875	803,819						1,085,000	05/16/2022
100055900		JAMAICA PLAIN	MA		03/26/2021	3.625	804,190						1,360,000	12/31/2020
100185588		CORONA	CA		12/20/2024	6.875	804,362		(13)				1,050,000	10/11/2024
100180647		CINCINNATI	OH		11/26/2024	7.625	804,438		(7)				1,000,000	09/09/2024
100102389		INDIO	CA		06/07/2023	8.750	804,464						1,050,000	02/09/2023
100076749		CANTON	GA		12/30/2021	3.750	804,492						940,000	12/08/2021
3500111286		KAILUA	HI		11/15/2024	7.925	804,605						4,935,000	09/27/2024
100185503		NAPLES	FL		12/20/2024	7.125	804,673		(22)				1,050,000	10/26/2024
100169390		VENTURA	CA		09/27/2024	7.750	804,771						885,000	08/26/2024
100159995		MIAMI	FL		08/16/2024	6.990	804,776						1,700,000	05/31/2024
100120243		NASHVILLE	TN		08/18/2023	6.875	804,842						1,150,000	06/26/2023
100149206		LOS ANGELES	CA		04/22/2024	7.750	805,056						1,050,000	03/27/2024
100107944		SAN LEANDRO	CA		06/29/2023	8.250	805,264						1,165,000	06/05/2023
100088297		CHINO HILLS	CA		11/10/2022	8.249	805,376						990,000	09/28/2022
100174023		SHERMAN OAKS	CA		10/31/2024	7.500	805,445						1,542,000	07/01/2024
4010064067		BRENTWOOD	NY		11/29/2023	9.150	805,631						975,000	10/06/2023
100100368		CORONA	NY		04/27/2023	5.750	805,773						1,175,000	03/16/2022
100108087		LOS ANGELES	CA		05/24/2023	9.125	805,812		(201)				1,200,000	04/17/2023
100109060		WEST PALM BEACH	FL		06/05/2023	6.750	805,874		(73)				1,500,000	04/24/2023
100135027		LOS ANGELES	CA		10/30/2023	7.750	805,907						1,050,000	10/04/2023
100077816		BEVERLY HILLS	CA		01/14/2022	4.750	805,924						1,200,000	12/08/2021
100129854		BUENA PARK	CA		09/27/2023	9.625	805,943						940,000	09/07/2023
100171106		WANTAGE	NJ		11/22/2024	7.250	806,210		6				950,000	10/25/2024
100173390		LA QUINTA	CA		10/29/2024	9.500	806,315						856,824	09/21/2024
100083008		THOUSAND OAKS	CA		05/05/2022	5.125	806,620						1,425,000	03/25/2022
100107853		REDWOOD CITY	CA		06/29/2023	7.250	806,644						2,400,000	05/17/2023
100116787		GLENDALE	CA		07/20/2023	4.250	806,695						1,500,000	03/01/2024
100137514		FORT PIERCE	FL		01/11/2024	8.500	806,695						1,120,000	12/07/2023
100090773		NORTH HOLLYWOOD	CA		02/28/2023	8.625	806,827						1,050,000	01/05/2023
100169325		LOS ALAMITOS	CA		09/27/2024	6.750	807,029		(8)				1,265,000	08/08/2024
100132533		PARKLAND	FL		11/03/2023	8.250	807,161						970,000	06/27/2023
100167006		CHINO HILLS	CA		09/13/2024	7.875	807,165						925,000	04/02/2024
100083011		GALT	CA		05/05/2022	5.500	807,275						1,030,000	03/01/2022
100171177		MURRIETA	CA		11/22/2024	6.625	807,354		(16)				1,068,000	10/21/2024
100173809		WEST HAVEN	UT		10/31/2024	9.500	807,407		(35)				995,000	10/15/2024
100176073		KAPOLEI	HI		12/20/2024	6.875	807,593		(5)				1,025,000	11/19/2024
3500109794		SHERMAN OAKS	CA		11/15/2024	8.050	807,650						10,200,000	09/21/2024
100172196		BURBANK	CA		10/17/2024	7.125	807,683						1,050,000	09/17/2024
100151925		FONTANA	CA		07/10/2024	8.500	807,740						982,000	05/15/2024
100091279		SAN ANTONIO	TX		01/31/2023	8.999	807,841						1,060,000	12/29/2022
100110794		HAARLEM	NLD		06/28/2023	6.285	807,846					(53,119)	1,165,761	12/01/2023
100180644		WALNUT CREEK	CA		11/26/2024	7.125	807,906		(41)				1,800,000	09/09/2024
100017091		WEST HILLS	CA		04/26/2018	3.880	807,923						1,054,500	07/20/2017
100068119		TAMPA	FL		08/25/2021	3.499	807,989						1,131,000	07/16/2021
100141813		S-GRAVENHAGE	NLD		01/29/2024	6.200	808,364					(36,836)	1,115,000	06/30/2024
100101010		VISTA	CA		04/28/2023	4.999	808,437						1,110,000	12/23/2021
100173678		AALSMEER	NLD		10/29/2024	5.750	808,454					(35,597)	975,882	10/07/2024
100101874		SANTA ANA	CA		04/06/2023	9.375	808,482		(6)				1,000,000	04/01/2023
100100383		FLUSHING	NY		04/27/2023	4.625	808,595						1,210,000	01/19/2022
100184400		VISTA	CA		12/17/2024	7.625	808,678		(13)				935,000	10/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108908		KIOWA	CO		05/31/2023	7.750	808,761						1,400,000	04/24/2023
100137425		SEQUIM	WA		01/11/2024	10.000	808,811						960,000	11/22/2023
100139713		UNITED KINGDOM	GBR		12/18/2023	6.990	808,941					(14,722)	820,000	10/03/2023
100147408		TEMECULA	CA		05/08/2024	6.875	809,266						1,700,000	03/29/2024
100138353		BOCA RATON	FL		12/18/2023	8.749	809,303						1,015,000	11/21/2023
100174897		MCKINNEY	TX		10/31/2024	8.500	809,351						1,022,000	03/28/2024
100170062		SOUTH PASADENA	CA		11/08/2024	6.250	809,355						2,125,000	10/07/2024
100136703		SNOWMASS VILLAGE	CO		01/25/2024	9.000	809,385						3,871,000	11/17/2023
100087910		ONTARIO	CA		10/18/2022	7.875	809,537						1,090,000	07/14/2022
100140785		NEWHALL	CA		01/22/2024	8.750	809,563						1,005,000	12/07/2023
323100889		PRESCOTT	AZ		03/21/2024	9.680	809,610						4,360,000	02/17/2024
100119934		RIVERSIDE	CA		08/10/2023	8.874	809,619						895,000	06/10/2023
100171631		SALEM	MA		10/16/2024	7.000	809,699						1,150,000	08/30/2024
3340073206		OCALA	FL		04/12/2024	9.148	809,715						3,242,000	03/14/2024
100129529		DANA POINT	CA		09/29/2023	7.500	809,949						1,160,000	07/24/2023
100128826		RESTON	VA		09/21/2023	8.875	810,049						986,000	08/04/2023
100101704		RIVERSIDE	CA		03/31/2023	7.250	810,238						1,065,000	02/07/2023
100175107		ANTELOPE	CA		11/05/2024	6.875	810,410		(128)				972,000	10/15/2024
100139308		TORRANCE	CA		12/28/2023	8.875	810,460						1,000,000	11/27/2023
100171914		SAN DIEGO	CA		10/17/2024	7.125	810,514						1,150,100	08/20/2024
100181283		ARLETA	CA		12/06/2024	6.999	810,538		(20)				1,265,000	11/19/2024
100099775		THE BRONX	NY		02/28/2023	7.500	810,678						1,260,000	01/25/2023
100118864		BELLINGHAM	WA		08/30/2023	7.375	810,725						1,260,000	07/18/2023
100115449		LONG BEACH	CA		07/17/2023	8.999	810,994						953,000	06/02/2023
3340071096		DALLAS	TX		04/19/2024	9.397	811,038						4,200,000	02/26/2024
3310062930		BROOKLYN	NY		12/22/2023	8.498	811,038						5,610,000	10/11/2023
100152848		SPARKS	NV		05/22/2024	8.625	811,177						900,000	05/01/2024
100168706		GARDEN GROVE	CA		09/25/2024	8.374	811,177						975,000	08/17/2024
100171251		FRANKLIN SQUARE	NY		10/16/2024	7.000	811,244						995,000	09/06/2024
100141430		LOS ANGELES	CA		01/30/2024	8.499	811,259						1,000,000	12/27/2023
100173143		SACRAMENTO	CA		10/30/2024	7.500	811,296						1,250,000	09/19/2024
100136048		FALLS CHURCH	VA		11/16/2023	8.375	811,370						1,150,000	10/06/2023
100153696		CHARLESTON	SC		05/31/2024	7.490	811,399						1,935,000	04/24/2024
100152817		HERNDON	VA		05/22/2024	7.999	811,486						1,086,000	04/23/2024
100158372		UNITED KINGDOM	GBR		07/09/2024	3.540	811,509		17,265			(17,569)	1,395,000	08/16/2022
100167458		SAN JOSE	CA		09/16/2024	7.375	811,621						1,050,000	08/06/2024
100150176		DAVIE	FL		04/30/2024	7.250	811,626						1,350,000	03/20/2024
100134711		GLENDALE	CA		10/30/2023	9.125	811,662						1,000,000	09/18/2023
100161650		GRONINGEN	NLD		07/29/2024	5.500	811,730					(36,447)	1,045,000	07/01/2024
100103016		PHOENIX	AZ		06/22/2023	9.875	812,143						980,000	04/18/2024
100139176		BROOKLINE	MA		12/28/2023	8.500	812,212						1,180,000	10/19/2023
100137831		SAN JOSE	CA		12/08/2023	8.375	812,229						1,010,000	11/01/2023
100157611		MARYSVILLE	WA		06/28/2024	7.750	812,271						1,000,000	05/29/2024
100178394		GATLINBURG	TN		11/21/2024	6.999	812,284		(27)				1,000,000	10/25/2024
100149914		LAKE HAVASU CITY	AZ		04/29/2024	9.250	812,447						1,050,000	04/04/2024
100186755		PALMDALE	CA		12/31/2024	9.499	812,502		202				865,000	08/07/2024
100159879		MIAMI	FL		08/16/2024	8.375	812,529						985,000	04/02/2024
100088302		BERNARDSVILLE	NJ		11/10/2022	8.249	812,587						1,225,000	09/29/2022
100149990		SANTA CRUZ	CA		06/07/2024	8.125	812,730						1,030,000	04/12/2024
100100944		YUCAIPA	CA		04/28/2023	7.625	812,762						950,000	05/10/2022
100110444		ALAMEDA	CA		06/30/2023	6.875	812,795						1,476,000	05/15/2023
100142144		SPRING	TX		02/29/2024	7.500	812,836						3,100,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162509		LEONIA	NJ		08/12/2024	7.124	812,969						1,150,000	07/03/2024
100090945		RANCHO CUCAMONGA	CA		01/31/2023	9.875	813,010						900,000	11/09/2022
100102838		NEWPORT BEACH	CA		06/22/2023	8.375	813,011						1,060,000	02/25/2023
100162278		SUWANEE	GA		09/06/2024	7.750	813,051						1,000,000	08/01/2024
100180085		GARDEN GROVE	CA		12/30/2024	6.875	813,236		1				1,020,000	10/01/2024
100172707		ONTARIO	CA		11/21/2024	6.750	813,778		8				1,020,000	10/21/2024
100160583		WEST PALM BEACH	FL		07/19/2024	7.875	813,868						1,120,000	06/24/2024
100169538		JERSEY CITY	NJ		09/30/2024	6.990	813,907		(77)				1,175,000	07/02/2024
100133549		FONTANA	CA		10/19/2023	8.249	813,989						1,010,000	09/12/2023
100080030		MONTEBELLO	CA		04/08/2022	3.875	814,052						1,100,000	12/13/2021
100151763		LAKEWOOD	CA		05/10/2024	8.750	814,155						960,000	04/16/2024
100139729		UNITED KINGDOM	GBR		12/18/2023	6.490	814,234					(14,076)	825,000	06/02/2023
100179396		NEW MARKET	TN		12/27/2024	7.500	814,410		(9)				2,430,000	12/02/2024
100155340		MIAMI	FL		07/19/2024	9.125	814,534						1,112,500	11/30/2023
100147116		LEESBURG	FL		05/08/2024	8.750	814,672						1,370,000	03/22/2024
4010070422		MENTOR	OH		02/29/2024	8.350	814,726						1,052,000	10/24/2023
100149173		CHINO HILLS	CA		04/22/2024	7.999	814,825						990,000	03/25/2024
100154816		BROOKLYN	NY		07/19/2024	7.500	814,849						1,065,000	02/07/2024
100146893		DAVIS	CA		03/26/2024	7.500	815,162						1,150,000	01/09/2024
4010081798		CHILLICOTHE	OH		09/27/2024	7.640	815,499						1,124,000	08/01/2024
100116114		(NORTH HOLLYWOOD AREA) LOS AN	CA		07/20/2023	5.375	815,528						1,330,000	03/01/2024
100081915		DEN HAAG	NLD		03/30/2022	2.950	815,614					(53,643)	1,050,001	12/01/2023
100173628		AMERSFOORT	NLD		10/29/2024	5.600	815,614					(35,912)	1,049,999	09/30/2024
100185460		LOS ANGELES	CA		12/20/2024	6.500	815,648		11				1,150,000	10/24/2024
100139609		TUSTIN	CA		12/28/2023	8.250	815,689						1,537,000	12/01/2023
100172958		RANCHO CUCAMONGA	CA		10/25/2024	6.250	815,856		(82)				1,350,000	10/01/2024
100167032		WEST CHESTER	PA		09/13/2024	8.875	815,857						995,000	11/09/2023
100079397		MALIBU AREA	CA		03/17/2022	3.875	815,924		165				1,504,000	02/24/2022
3300005112		STAMFORD	CT		08/01/2024	9.225	815,975						3,300,000	05/09/2024
100149010		WAHIAWA	HI		04/19/2024	8.625	816,107		(196)				1,115,000	03/11/2024
100074134		LOS ANGELES SHERMAN OAKS	CA		12/09/2021	4.000	816,160		(319)				2,200,000	11/12/2021
100091696		WIMBERLEY	TX		03/24/2023	9.250	816,190						1,050,000	02/07/2023
100139036		BURBANK	CA		12/22/2023	10.250	816,227						960,000	10/23/2023
100109280		BOYNTON BEACH	FL		07/21/2023	8.125	816,372		(138)				1,100,000	06/15/2023
100078740		SANTA ANA	CA		02/25/2022	3.625	816,399						1,250,000	12/14/2021
100160391		SAN DIEGO	CA		09/06/2024	7.375	816,424						2,425,000	07/24/2024
100181686		SAN DIEGO	CA		12/11/2024	6.750	816,431		10				1,180,000	08/30/2024
100088510		SCHIEDAM/VLAARDINGEN	NLD		10/27/2022	1.000	816,650					(53,698)	1,127,000	12/01/2023
100161540		MALDEN	MA		07/30/2024	7.375	816,668						1,075,000	05/20/2024
100145080		UNITED KINGDOM	GBR		03/12/2024	3.390	816,675		38,506			(17,954)	825,000	12/23/2019
100102692		VALENCIA	CA		06/22/2023	9.500	816,775						1,029,600	11/14/2022
100101955		LAKE HAVASU CITY	AZ		04/14/2023	8.625	816,997		(223)				1,052,000	02/10/2023
100171253		NEW HYDE PARK	NY		10/16/2024	8.500	817,157						975,000	09/04/2024
100101041		BROOKLYN	NY		04/28/2023	3.875	817,403		3,554				1,730,000	01/25/2022
100175768		LOS ANGELES	CA		11/12/2024	7.500	817,519						999,000	09/13/2024
100103782		CULVER CITY	CA		05/10/2023	7.935	817,632						1,100,000	04/17/2023
100086734		THOUSAND OAKS	CA		09/30/2022	7.500	817,658						1,100,000	09/01/2022
100138448		PALM BEACH GARDENS	FL		12/19/2023	8.875	818,051						967,000	10/27/2023
100168810		THE COLONY	TX		09/26/2024	7.990	818,089						1,050,000	08/21/2024
100078682		UNION CITY	CA		02/02/2022	3.750	818,115						1,160,000	11/23/2021
100148708		SEATTLE	WA		04/17/2024	7.624	818,120						1,176,000	11/06/2023
100141427		LOS ANGELES	CA		01/30/2024	9.750	818,370						1,062,000	12/23/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100132683		WEST PALM BEACH	FL		11/03/2023	9.375	818,544						1,050,000	08/16/2023
100102383		ROCKVILLE	MD		06/07/2023	8.375	818,559						1,090,000	02/17/2023
100137948		LOS ANGELES	CA		12/13/2023	8.625	818,639						1,100,000	10/24/2023
3340071901		CHARLOTTE	NC		04/19/2024	9.148	818,643						4,910,000	03/19/2024
100107879		VINEYARD	UT		06/29/2023	9.000	818,677						921,000	05/19/2023
100141692		LOS ANGELES	CA		01/30/2024	7.999	818,701						1,870,000	12/27/2023
100102374		LAKEWOOD	CO		06/07/2023	8.500	818,718						1,190,000	01/24/2023
100169924		LADERA RANCH	CA		11/08/2024	6.750	818,734		(59)				1,110,000	10/15/2024
100107865		MIAMI	FL		06/29/2023	7.750	818,873						1,120,000	05/22/2023
3340073208		OCALA	FL		04/12/2024	9.148	818,907						3,380,000	03/15/2024
100167504		LOS ANGELES	CA		10/31/2024	7.250	819,153		132				1,250,000	09/30/2024
100079372		FOLSOM	CA		03/17/2022	4.375	819,208						1,075,000	02/14/2022
100101603		SAN DIEGO	CA		04/26/2023	7.500	819,361						1,100,000	02/21/2023
100159010		EAGLE MOUNTAIN	UT		08/15/2024	8.500	819,377						1,075,000	07/15/2024
100068202		ROSEMEAD	CA		08/25/2021	3.625	819,399						1,450,000	07/14/2021
100154669		PRINCEVILLE	HI		07/19/2024	7.875	819,480						1,020,000	03/13/2024
100087063		GILBERT	AZ		11/04/2022	9.625	819,515						960,000	09/27/2022
3340071244		AVENTURA	FL		03/14/2024	9.377	819,720						5,000,000	02/16/2024
100132555		HUNTINGTON BEACH	CA		11/03/2023	8.250	819,722						1,050,000	06/16/2023
100068228		BREA	CA		08/25/2021	3.490	819,838						1,650,000	07/16/2021
100138129		LOS ANGELES	CA		12/14/2023	7.500	819,937						1,150,000	10/31/2023
100139071		WOODMERE	NY		12/28/2023	8.999	820,189						1,175,000	12/07/2023
100146733		FULLERTON	CA		03/20/2024	8.375	820,200						1,060,000	02/21/2024
100152849		ANAHEIM	CA		05/22/2024	9.250	820,215						900,000	04/19/2024
100154658		BUCKEYE	AZ		07/19/2024	8.875	820,410						1,056,000	12/30/2023
100184389		KERMAN	CA		12/16/2024	7.500	820,480		(15)				1,072,000	09/26/2024
4010058416		TOMS RIVER	NJ		09/28/2023	8.107	820,523						1,160,000	08/04/2023
100110730		ESCONDIDO	CA		08/11/2023	7.500	820,659						1,610,000	07/14/2023
100132515		CUDJOE KEY	FL		11/03/2023	9.750	820,697						980,000	06/09/2023
403052568		CLEVELAND	OH		11/04/2024	6.470	820,732		(4,693)				1,260,000	07/26/2024
100147386		STOCKTON	CA		05/08/2024	8.375	821,039						992,000	04/01/2024
100109212		TURLOCK	CA		07/21/2023	6.875	821,101						1,045,000	06/12/2023
100166006		ONTARIO	CA		09/06/2024	7.375	821,213						1,190,000	08/13/2024
100167996		LOS ANGELES	CA		09/20/2024	7.625	821,268						1,150,000	06/14/2024
100159693		RICHMOND	TX		08/23/2024	7.875	821,335						1,000,000	07/25/2024
100100119		KIHEI	HI		03/28/2023	8.625	821,456						1,095,000	02/14/2023
100088970		BISCAYNE PARK	FL		11/15/2022	8.375	821,472						1,175,000	10/20/2022
100079444		OCEANSIDE	CA		03/17/2022	5.000	821,525						1,000,000	02/23/2022
100172663		LOS ANGELES	CA		11/21/2024	6.375	821,540		(4)				1,350,000	10/24/2024
100152819		CANTON	GA		05/22/2024	7.875	821,633						975,000	04/29/2024
100153684		BROOKLYN	NY		05/31/2024	7.500	821,819						1,250,000	04/12/2024
3300005191		WAINSCOTT	NY		08/01/2024	9.225	821,980						5,500,000	06/11/2024
100169671		EL CAJON	CA		09/30/2024	7.990	822,262						1,090,000	06/11/2024
100084382		WAXHAW	NC		08/12/2022	5.875	822,413						1,830,000	07/08/2022
100147704		GARDEN GROVE	CA		04/05/2024	7.000	822,435						1,640,000	02/28/2024
100167486		CORTE MADERA	CA		10/31/2024	6.750	822,592		(21)				1,300,000	10/03/2024
100142278		CLIFFSIDE PARK	NJ		03/15/2024	8.500	822,668						1,175,000	01/31/2024
100155306		BELMONT	MA		07/19/2024	7.125	822,798						1,635,000	03/15/2024
100170489		ALTADENA	CA		10/09/2024	6.999	823,149						1,435,000	09/04/2024
100175408		WOODSTOCK	GA		12/23/2024	7.500	823,174		(6)				1,325,000	06/06/2024
100171279		NORCROSS	GA		10/16/2024	8.625	823,225						876,000	09/04/2024
3340063651		BURBANK	CA		06/14/2024	9.059	823,239						6,000,000	05/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165990		LAKEWOOD	CA		09/06/2024	8.875	823,354						890,000	08/07/2024
100089697		DEN HAAG	NLD		11/29/2022	4.750	823,382					(54,151)	1,060,000	12/01/2023
4010072740		MASTIC	NY		04/29/2024	8.660	823,406						995,000	02/13/2024
3340079401		LIVINGSTON	NJ		08/19/2024	9.170	823,442						3,520,000	06/19/2024
100182709		CASTLE ROCK	CO		12/12/2024	7.625	823,482		(7)				1,195,000	10/18/2024
100132068		SAN DIEGO	CA		10/13/2023	7.625	823,533						1,100,000	08/22/2023
100116505		COVINA AREA	CA		07/20/2023	5.875	823,597						1,350,000	03/01/2024
100138888		SAN PEDRO	CA		12/21/2023	8.250	823,706						1,089,000	10/19/2023
100072024		VERO BEACH	FL		11/19/2021	3.875	823,709						1,370,000	10/06/2021
100086226		GARDEN GROVE	CA		10/07/2022	7.000	823,715						1,050,000	09/01/2022
100185578		WEYMOUTH	MA		12/20/2024	6.500	823,748		(3)				1,170,000	10/14/2024
100152932		HATFIELD	PA		06/27/2024	8.625	823,791						1,090,000	05/23/2024
100162535		SAN FRANCISCO	CA		08/12/2024	6.875	823,794						1,200,000	06/25/2024
100176769		JASPER	GA		11/15/2024	7.125	823,872		(49)				1,156,000	05/31/2024
100129574		DANA POINT	CA		09/29/2023	7.500	823,914						1,195,000	07/24/2023
100180458		BOWLING GREEN	KY		11/26/2024	7.500	824,086		(47)				1,150,000	09/24/2024
3500105480		KURE BEACH	NC		09/12/2024	8.795	824,094						11,298,000	07/11/2024
100079913		LINCOLN	CA		04/25/2022	4.125	824,139						1,163,351	01/29/2022
100161958		ATLANTA	GA		07/31/2024	8.625	824,216						975,000	07/02/2024
100163863		CAMBRIA	CA		09/27/2024	8.500	824,305						1,060,000	08/16/2024
100103297		SAN JOSE	CA		04/27/2023	8.125	824,360						1,100,000	03/10/2023
100103298		SAN JOSE	CA		04/27/2023	8.125	824,360						1,140,000	03/10/2023
100163981		WHITE PLAINS	GA		08/21/2024	8.500	824,444						1,025,000	05/21/2024
100079242		MARTINEZ	CA		02/25/2022	5.125	824,542						940,000	01/13/2022
100082584		SAN DIEGO	CA		04/14/2022	6.750	824,589						925,000	03/18/2022
100080890		NEWPORT BEACH	CA		03/10/2022	4.000	824,663		(197)				2,280,000	02/04/2022
100130227		SCOTTSDALE	AZ		11/15/2023	8.750	824,715						1,040,000	09/29/2023
100082636		NORTHRIDGE	CA		04/14/2022	6.250	824,865						1,200,000	03/21/2022
100132369		TEMECULA	CA		11/03/2023	7.500	825,066						1,250,000	07/27/2022
100081880		WEST HILLS	CA		03/31/2022	5.500	825,185						1,052,000	03/04/2022
100086761		RIVERSIDE	CA		10/04/2022	6.750	825,186						1,340,000	07/26/2022
100186773		MIAMI	FL		12/31/2024	7.750	825,186		169				1,150,000	06/20/2024
100099773		THE BRONX	NY		02/28/2023	7.900	825,267						1,200,000	01/31/2023
100083736		CABO SAN LUCAS	MEX		06/28/2022	8.452	825,273						1,846,419	05/18/2022
100091748		SYLMAR	CA		03/24/2023	8.000	825,480						1,050,000	01/19/2023
100155115		KENTFIELD	CA		07/19/2024	8.250	825,486						1,475,000	10/04/2023
100159605		ATLANTA	GA		07/15/2024	7.500	825,613						1,050,000	06/03/2024
100135021		PINECREST	FL		10/30/2023	7.875	825,867						2,350,000	10/05/2023
100147422		SUDBURY	MA		04/03/2024	8.125	825,875						2,325,000	02/13/2024
100117227		LOS ANGELES	CA		07/20/2023	5.500	825,942						1,300,000	03/01/2024
100110155		NORTH HOLLYWOOD	CA		06/29/2023	7.625	826,088		(26)				1,025,000	05/23/2023
100174125		CLOVIS	CA		10/31/2024	8.625	826,164						1,097,000	05/23/2024
100156918		EAST ELMHURST	NY		06/27/2024	8.300	826,187						1,250,000	05/20/2024
100115320		WINDSOR	CO		07/17/2023	7.375	826,304						1,072,000	04/27/2023
100107843		LAKEWOOD	CO		05/23/2023	7.250	826,571						1,180,000	04/05/2023
100159587		WESTLAKE	FL		07/15/2024	7.250	826,595						1,057,000	06/07/2024
100115696		LOS ANGELES	CA		07/20/2023	6.624	826,720						1,170,000	06/02/2023
100107881		FRESNO	CA		06/29/2023	7.375	826,825						1,100,000	05/19/2023
100110519		BELMONT	MA		06/30/2023	6.125	826,842						1,284,000	05/01/2023
3300005192		WAINSCOTT	NY		08/01/2024	9.225	827,100						5,500,000	06/11/2024
100116117		SAN FRANCISCO	CA		07/20/2023	4.875	827,120						2,050,000	03/01/2024
100129503		ALHAMBRA	CA		09/29/2023	7.500	827,136						1,100,000	08/08/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114775		NORRIDGE	IL		07/07/2023	7.875	827,272						1,090,000	06/12/2023
100081548		SAN JOSE	CA		03/18/2022	3.750	827,518						1,250,000	12/28/2021
3340072453		SARASOTA	FL		04/30/2024	9.694	827,561						9,480,000	02/26/2024
100082891		HOUSTON	TX		05/17/2022	5.250	827,721						1,200,000	03/28/2022
100167043		AMBLER	PA		09/13/2024	7.750	827,750						1,370,000	04/23/2024
100163303		HOLLISTER	CA		08/13/2024	7.625	827,765						1,032,000	07/19/2024
100117093		MIAMI	FL		07/20/2023	6.000	827,808		25,680				1,225,000	03/01/2024
100145687		UNITED KINGDOM	GBR		03/12/2024	3.840	827,966		35,537			(18,036)	844,965	01/15/2020
100074080		BELLFLOWER	CA		12/09/2021	3.750	828,008		(139)				1,250,000	11/16/2021
100139339		BASS LAKE	CA		12/28/2023	7.250	828,023						1,338,000	10/23/2023
100141236		HUNTINGTON BEACH	CA		01/30/2024	8.500	828,137						1,175,000	11/29/2023
100151515		ESCONDIDO	CA		05/10/2024	7.625	828,185						1,100,000	03/15/2024
100165905		SAN DIEGO	CA		08/30/2024	7.250	828,198						1,080,000	08/01/2024
100079347		HALLANDALE BEACH	FL		03/17/2022	4.250	828,364						1,250,000	02/09/2022
100165215		HAELEN	NLD		08/28/2024	5.600	828,560					(60,398)	1,075,001	07/26/2024
100150266		HEETEN	NLD		04/29/2024	5.850	828,560					(29,036)	1,255,000	04/02/2024
100089671		KATWIJK	NLD		11/29/2022	4.400	828,560					(54,481)	1,466,667	12/01/2023
100117484		SEVIERVILLE	TN		07/20/2023	7.475	828,717						1,050,000	03/01/2024
100135601		HUNTSVILLE	UT		11/09/2023	7.625	828,809						1,600,000	09/25/2023
100119645		EAST PALO ALTO	CA		08/04/2023	8.625	828,819						1,038,000	07/21/2023
100115603		MIAMI BEACH	FL		07/19/2023	7.249	828,865						2,100,000	06/27/2023
4010066455		SHIRLEY	NY		01/10/2024	8.850	828,935						1,003,000	11/15/2023
3340076575		LAS VEGAS	NV		05/23/2024	9.972	829,024						3,900,000	04/22/2024
100129845		SAN DIEGO	CA		09/27/2023	8.625	829,097						1,100,000	09/07/2023
100144693		UNITED KINGDOM	GBR		03/12/2024	3.940	829,184					(17,980)	849,953	03/12/2020
100175572		DENVER	CO		11/12/2024	6.375	829,264		(19)				1,219,000	09/23/2024
100164050		SANTA ANA	CA		08/21/2024	7.625	829,422						1,160,000	06/19/2024
100129241		SCOTTSDALE	AZ		11/03/2023	7.625	829,440						1,050,000	09/29/2023
100133363		GATLINBURG	TN		11/21/2023	9.250	829,453						1,050,000	09/22/2023
100148635		PASADENA	CA		05/15/2024	8.375	829,498						1,150,000	04/10/2024
100133145		SAN CLEMENTE	CA		11/29/2023	8.500	829,617						1,775,000	10/24/2023
100142235		PINECREST	FL		03/15/2024	9.625	829,984						1,241,000	02/05/2024
100139719		UNITED KINGDOM	GBR		12/18/2023	8.090	830,098					(15,106)	850,000	09/03/2021
100142001		WESTMINSTER	CA		02/29/2024	8.375	830,176						1,135,000	01/31/2024
100174057		LAKEWOOD	WA		10/31/2024	8.375	830,199						1,028,000	07/02/2024
3410000532		MILLBURN	NJ		09/24/2024	9.016	830,316						10,380,000	07/31/2024
100083378		DEN HAAG	NLD		05/27/2022	3.050	830,347					(54,598)	1,068,967	12/01/2023
100185813		CYPRESS	CA		12/26/2024	7.125	830,379		(9)				1,250,000	10/24/2024
100084738		RIDGEFIELD	WA		08/02/2022	6.875	830,405						1,350,000	06/23/2022
100079867		SEATTLE	WA		04/25/2022	5.375	830,529						1,080,500	01/06/2022
100108521		ROTTERDAM	NLD		05/25/2023	5.850	830,632					(54,617)	1,337,500	12/01/2023
4010054722		LITTLE EGG HARBOR	NJ		08/24/2023	7.961	830,720						1,015,000	06/10/2023
100107906		LOS ANGELES	CA		06/29/2023	8.500	830,780						945,000	05/11/2023
100163851		LOS ANGELES	CA		09/27/2024	6.875	830,977						1,415,000	08/12/2024
100129450		LAKEWOOD	NJ		09/29/2023	7.625	830,985						1,300,000	07/18/2023
100078537		ZIERIKZEE	NLD		01/26/2022	2.950	831,113					(54,649)	1,460,000	06/30/2024
100132657		KANEOHE	HI		11/03/2023	8.625	831,126						1,193,000	08/11/2023
100128222		LOS ANGELES	CA		09/14/2023	9.125	831,163		(401)				1,050,000	08/07/2023
100068153		SAN RAFAEL	CA		08/25/2021	3.499	831,357						1,200,000	07/23/2021
100139201		DALY CITY	CA		12/28/2023	8.500	831,358						1,100,000	11/20/2023
100135605		NASHVILLE	TN		11/09/2023	7.990	831,542		18,822				1,150,000	09/26/2023
100043223		TARZANA	CA		08/13/2020	5.000	831,556						3,620,000	04/27/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136126		WAVES	NC		12/18/2023	9.625	831,608						1,100,000	11/16/2023
100150278		WEERT	NLD		04/29/2024	5.550	831,668					(29,145)	1,450,300	06/30/2024
100184369		GRANADA HILLS	CA		12/16/2024	7.990	831,696		(28)				1,010,000	08/29/2024
100135607		NASHVILLE	TN		11/09/2023	7.990	831,708		18,825				1,150,000	09/26/2023
100165876		SHERMAN OAKS	CA		08/30/2024	7.000	831,806						1,100,000	07/26/2024
100085163		NOVATO	CA		09/21/2022	7.875	831,887		(86)				1,250,000	07/12/2022
100145784		REDMOND	WA		05/08/2024	7.125	831,915		(139)				2,300,000	03/29/2024
100135205		CELINA	TX		11/07/2023	7.750	832,021						1,160,000	08/31/2023
100179399		PRINCEVILLE	HI		12/27/2024	7.875	832,121		(6)				1,090,000	11/20/2024
100135611		NASHVILLE	TN		11/09/2023	7.990	832,167		18,833				1,150,000	09/26/2023
100084793		LIVERMORE	CA		08/02/2022	6.125	832,211						1,175,000	06/22/2022
100087202		FAR ROCKAWAY	NY		10/25/2022	5.500	832,382						1,405,000	05/16/2022
100170126		LAKEWOOD	CA		10/08/2024	6.999	832,473						1,250,000	08/28/2024
100083601		OJAI	CA		07/25/2022	5.875	832,643		127				1,555,000	06/16/2022
100173960		TUCSON	AZ		10/31/2024	8.625	832,714						940,000	07/24/2024
3300004301		HARDING	NJ		02/27/2023	9.125	832,780						4,900,000	01/25/2023
100171197		DORAL	FL		11/22/2024	6.500	832,977		(5)				1,300,000	10/29/2024
100143085		SAINT AUGUSTINE	FL		02/16/2024	7.374	832,983						1,150,000	01/03/2024
100107863		ROSHARON	TX		06/29/2023	7.500	833,036						1,060,000	06/09/2023
100175693		CHATSWORTH	CA		11/12/2024	7.375	833,039		(24)				1,050,000	10/15/2024
100117553		SAN JOSE	CA		07/20/2023	6.750	833,071						1,520,000	03/01/2024
100091642		VALLEY VILLAGE	CA		01/27/2023	8.875	833,151						1,040,000	11/02/2022
100114702		FULLERTON	CA		06/29/2023	8.625	833,200						1,010,000	05/26/2023
100082885		SAINT GEORGE	UT		05/17/2022	5.250	833,297						1,060,000	03/21/2022
100133499		JERSEY CITY	NJ		10/19/2023	9.749	833,336						1,200,000	09/15/2023
100144136		LOS ANGELES	CA		03/07/2024	6.625	833,418						1,200,000	01/12/2024
100100421		RYE	NY		04/27/2023	4.875	833,420		1,853				1,800,000	03/02/2022
100175534		TAMPA	FL		11/08/2024	7.250	833,611		(89)				1,093,000	09/12/2024
100120194		DAVIE	FL		08/18/2023	7.625	833,645						1,600,000	04/18/2023
100102650		SAN DIEGO	CA		06/22/2023	8.250	833,689						1,005,000	12/14/2022
100080449		BRUSH PRAIRIE	WA		03/10/2022	5.675	833,698						945,000	02/17/2022
100129739		UNITED KINGDOM	GBR		09/26/2023	8.240	833,714					(14,319)	895,000	09/12/2023
100082035		AMSTERDAM	NLD		03/30/2022	3.050	833,739					(54,833)	1,150,000	12/01/2023
100185977		EDMONDS	WA		12/26/2024	6.875	833,884		(3)				1,175,000	11/29/2024
100109345		EAST BOSTON	MA		06/12/2023	7.625	833,916						1,100,000	04/03/2023
100151154		EATONTOWN	NJ		05/09/2024	7.874	834,022						1,200,000	04/17/2024
100129475		CAPTAIN COOK	HI		09/29/2023	7.000	834,030						1,120,000	08/15/2023
100120814		GRANADA HILLS	CA		08/25/2023	8.625	834,132						965,000	07/01/2023
100079965		MIAMI	FL		04/25/2022	5.375	834,235						1,200,000	01/31/2022
100127610		LOS ANGELES	CA		09/08/2023	7.000	834,248						1,125,000	07/20/2023
100169907		SANTA CLARITA	CA		11/08/2024	8.625	834,291						885,000	09/30/2024
100116481		PRINCETON	NJ		07/20/2023	6.875	834,496						1,375,000	03/01/2024
100079485		PINEHURST	NC		04/25/2022	7.375	834,611						1,280,000	01/27/2022
3340077760		ENCINO	CA		06/14/2024	9.148	834,649						3,300,000	05/22/2024
100087603		S-HERTOGENBOSCH	NLD		09/27/2022	4.650	835,034					(54,906)	1,057,377	12/01/2023
100157566		NIEUWEGEIN	NLD		06/28/2024	5.350	835,120					(28,303)	1,695,600	05/29/2024
100107859		WEST HOLLYWOOD	CA		06/29/2023	7.500	835,334						1,030,000	05/09/2023
100116144		DALY CITY	CA		07/20/2023	5.375	835,337						1,540,000	03/01/2024
3320053414		GLENVIEW	IL		06/21/2023	9.208	835,463						2,900,000	05/25/2023
100074423		REDONDO BEACH	CA		12/02/2021	3.700	835,472						2,200,000	11/10/2021
3340076452		LIVINGSTON	NJ		06/14/2024	9.350	835,520						3,660,000	05/09/2024
100140321		SCITUATE	MA		01/18/2024	7.625	835,622						1,325,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100131913		TACOMA	WA		10/13/2023	7.625	835,679						1,300,000	08/24/2023
100180700		PALM SPRINGS	CA		11/26/2024	8.625	835,732		(68)				995,000	10/09/2024
100130285		SAN DIEGO	CA		09/28/2023	7.990	835,842						1,100,000	08/03/2023
100186343		KENT	WA		12/30/2024	7.000	835,856						1,187,000	11/18/2024
100117068		CHESTNUT HILL	MA		07/20/2023	5.000	835,901						1,590,000	03/01/2024
100165701		BRENTWOOD	TN		08/29/2024	8.250	835,930						1,580,000	06/17/2024
100153181		HOLLYWOOD	FL		05/30/2024	6.875	835,930						1,214,000	02/15/2024
100134842		SAN FRANCISCO	CA		10/30/2023	7.500	835,967						1,450,000	09/25/2023
100153845		BELLFLOWER	CA		06/05/2024	8.375	836,016						1,010,000	05/09/2024
100153411		MOUNT VERNON	NY		05/30/2024	7.760	836,052						1,100,000	04/17/2024
100133178		PASADENA	CA		11/29/2023	9.250	836,090						1,035,000	10/23/2023
100129798		SYLMAR AREA LOS ANGELES	CA		09/27/2023	7.750	836,243						1,110,000	09/08/2023
100154679		ROXBURY	MA		07/19/2024	8.875	836,514						1,225,000	12/22/2023
100118773		PACIFIC PALISADES	CA		07/25/2023	7.500	836,527		(248)				1,250,000	05/30/2023
100132658		AUSTIN	TX		11/03/2023	7.875	836,549						1,245,000	07/21/2023
100117955		SAN DIEGO	CA		07/20/2023	7.500	836,572						997,000	03/01/2024
100114917		TARZANA	CA		07/13/2023	8.125	836,573						975,000	05/25/2023
100185568		WOODSTOCK	GA		12/20/2024	6.875	836,676		(26)				1,008,000	09/24/2024
100175471		IDYLLWILD AREA	CA		12/23/2024	7.625	836,735		(9)				1,100,000	05/31/2024
100086901		ROCKLIN	CA		09/21/2022	8.375	836,925						1,040,000	05/16/2022
100159626		VIRGINIA BEACH	VA		07/15/2024	8.250	837,021						1,020,000	05/28/2024
100140835		CHAGRIN FALLS	OH		03/06/2024	10.875	837,075						995,000	01/04/2024
100155974		SAN JUAN CAPISTRANO	CA		06/18/2024	7.500	837,253						1,070,000	04/17/2024
100182687		VISTA	CA		12/12/2024	7.125	837,381		1				1,255,000	10/24/2024
100173066		WAYNE	PA		10/25/2024	7.875	837,474						1,090,000	07/12/2024
100181340		FORT MYERS	FL		12/06/2024	7.750	837,566		(69)				1,000,000	11/15/2024
100090908		BOULDER	CO		01/31/2023	6.500	837,657		164				2,100,000	10/01/2022
100133371		PALOS VERDES PENINSULA	CA		11/21/2023	7.875	837,658						1,800,000	09/11/2023
100151439		KAILUA-KONA	HI		05/10/2024	6.999	837,662						1,125,000	04/05/2024
100167957		ALISO VIEJO	CA		09/20/2024	8.625	837,727						900,000	08/28/2024
100109785		FELTON	CA		08/04/2023	6.750	837,778						1,075,000	06/20/2023
100175595		MONROE	LA		11/12/2024	6.875	837,910		(42)				1,120,000	08/30/2024
3340067286		NORWALK	CT		03/07/2024	9.576	837,936						3,600,000	01/05/2024
100175638		LA MESA	CA		11/12/2024	6.875	838,019						1,010,000	10/16/2024
100138445		CUMMING	GA		12/19/2023	7.999	838,093						1,310,000	11/15/2023
100119362		SANTA ANA	CA		07/31/2023	7.000	838,224						1,350,000	05/23/2023
100140884		NEWNAN	GA		01/25/2024	8.500	838,258						1,480,000	10/19/2023
100088257		QUEENS	NY		10/17/2022	7.750	838,280						1,265,000	09/16/2022
100176846		NORMANDY PARK	WA		11/15/2024	7.125	838,563						1,075,000	09/16/2024
100167813		RIVERSIDE	CA		09/19/2024	8.374	838,608						1,000,000	08/17/2024
324020393		IVINS	UT		05/23/2024	9.718	838,806						7,800,000	02/12/2024
100176870		FORT LAUDERDALE	FL		11/15/2024	7.250	838,851						1,599,212	09/03/2024
100151856		VERO BEACH	FL		05/10/2024	6.999	838,894						1,500,000	04/19/2024
100090390		GARDEN GROVE	CA		12/28/2022	8.875	838,978						1,106,000	10/20/2022
100137737		KEKAHA	HI		12/08/2023	8.125	839,038						1,200,000	10/17/2023
100160359		(TOLUCA LAKE AREA) LOS ANGELE	CA		09/06/2024	8.250	839,148		(26)				2,349,000	07/18/2024
100169916		DANBURY	CT		11/08/2024	7.375	839,218		3				1,200,000	09/30/2024
100100430		MARLBOROUGH	MA		04/27/2023	6.000	839,337						1,155,000	03/28/2022
100101080		DOUGLASTON	NY		04/28/2023	4.625	839,352						1,280,000	03/09/2022
100178233		BOTHELL	WA		11/19/2024	6.999	839,441		(59)				1,051,000	10/30/2024
100083967		LAS VEGAS	NV		07/12/2022	8.750	839,467						1,120,000	06/07/2022
100103780		JUPITER	FL		05/10/2023	7.500	839,493						1,140,000	04/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137884		INDIAN WELLS	CA		12/08/2023	8.875	839,678		(257)				1,345,000	09/28/2023
100132730		NORTH MIAMI BEACH	FL		11/03/2023	8.875	839,695						1,000,000	08/17/2023
100143162		LOS ANGELES	CA		02/16/2024	8.000	839,730						1,100,000	12/13/2023
3340074254		SAINT JAMES	NY		04/12/2024	9.303	839,750						5,870,000	03/26/2024
3410000555		BRENTWOOD	TN		09/24/2024	9.316	839,755						15,900,000	04/02/2024
100169370		MIAMI	FL		09/27/2024	7.750	840,663						1,075,000	08/16/2024
100128309		CHINO	CA		09/14/2023	7.250	840,727						1,210,000	08/03/2023
100142538		MONTROSE	CA		02/08/2024	7.624	840,761						1,150,000	12/22/2023
100091690		MANTECA	CA		03/24/2023	8.875	840,838						1,050,000	01/30/2023
3340084553		BROOKLYN	NY		12/19/2024	9.093	841,104						3,980,000	08/06/2024
3500107832		MERCER ISLAND	WA		09/30/2024	7.430	841,181						5,445,000	08/07/2024
4010058151		MARYSVILLE	CA		09/28/2023	8.607	841,250						1,190,000	08/03/2023
100065841		RICHMOND	TX		07/23/2021	4.587	841,360						1,200,000	07/13/2021
100167096		SAN FRANCISCO	CA		09/13/2024	8.125	841,367						1,175,000	06/11/2024
100172214		NORWALK	CA		10/17/2024	8.250	841,401						965,000	09/20/2024
100153796		HERRIMAN	UT		07/10/2024	6.875	841,415						1,630,000	03/22/2024
100163278		ASHBURN	VA		08/13/2024	7.750	841,460						1,033,000	07/22/2024
100153803		CHEVY CHASE	MD		07/10/2024	7.625	841,574						3,100,000	03/30/2024
100173357		EL CERRITO	CA		10/30/2024	7.125	841,641						1,100,000	08/20/2024
100147513		LA QUINTA	CA		04/03/2024	7.875	841,748						1,046,000	02/12/2024
100103519		HONOLULU	HI		05/08/2023	8.625	841,768						948,000	02/24/2023
100173521		LAKEWOOD	CO		10/29/2024	7.125	841,810						1,070,000	09/12/2024
100082908		SAN PEDRO	CA		05/17/2022	5.000	841,922						1,010,000	03/21/2022
100180625		SAN FRANCISCO	CA		11/26/2024	7.499	842,034		(61)				965,000	11/04/2024
100143461		VACAVILLE	CA		02/16/2024	8.990	842,148						1,050,000	01/23/2024
100136057		ALACHUA	FL		11/16/2023	8.250	842,175						990,000	10/11/2023
100163342		MIAMI	FL		08/13/2024	8.250	842,430						970,000	07/24/2024
100155111		WASHINGTON	DC		07/19/2024	8.875	842,465						1,380,000	10/31/2023
100146966		LOS ANGELES	CA		03/26/2024	7.125	842,561						1,150,000	01/16/2024
100078696		ARCADIA	CA		02/02/2022	3.750	842,611						1,280,000	11/22/2021
100076439		FARMINGTON	CT		12/23/2021	3.749	842,868						1,300,000	11/22/2021
100100139		LOXAHATCHEE	FL		03/28/2023	7.500	843,066						1,250,000	03/06/2023
100134373		HOLLISTER	CA		10/27/2023	9.500	843,226						1,075,000	08/18/2023
100145822		MIAMI	FL		03/15/2024	8.375	843,370						930,000	02/16/2024
100134090		PALM SPRINGS	CA		12/08/2023	8.500	843,371		(28)				1,200,000	09/27/2023
100114763		SEDONA	AZ		07/07/2023	8.749	843,493						1,050,000	05/30/2023
3500112595		DAVIE	FL		11/27/2024	8.508	843,507						14,025,000	08/26/2024
100166038		LAKE WORTH	FL		09/06/2024	9.499	843,564						920,000	08/15/2024
100079351		PARK CITY	UT		03/17/2022	3.875	843,641		191				1,730,000	02/23/2022
100159555		DUVALL	WA		07/15/2024	6.750	843,646						1,162,000	05/23/2024
100130312		WEST HILLS	CA		09/28/2023	8.500	843,648						1,045,000	08/17/2023
100138774		PROSPER	TX		12/21/2023	9.250	843,779						1,110,000	11/03/2023
100118014		SAN JOSE	CA		07/20/2023	6.125	843,811						1,168,000	03/01/2024
100138770		DOWNSVILLE	LA		12/21/2023	9.500	843,895						1,120,000	11/03/2023
100116680		GLENDALE	CA		07/20/2023	3.750	843,993		43,061				1,550,000	03/01/2024
100157809		PALM BEACH GARDENS	FL		08/01/2024	7.250	844,049						1,128,000	06/28/2024
100165612		WEST HILLS AREA LOS ANGELES	CA		10/04/2024	7.250	844,146						1,055,000	08/27/2024
100120554		WEST HOLLYWOOD	CA		08/18/2023	6.999	844,250						1,650,000	07/19/2023
100116664		SURFSIDE	FL		07/20/2023	7.875	844,251						1,150,000	03/01/2024
100080040		SANTA BARBARA	CA		04/08/2022	3.875	844,605						1,225,000	11/02/2021
100135418		WASHINGTON	DC		11/13/2023	7.625	844,636						1,225,000	09/18/2023
100081165		WASHINGTON	DC		03/18/2022	4.000	844,645						1,395,000	01/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081171		WASHINGTON	DC		03/18/2022	4.000	844,660						1,395,000	01/07/2022
100144428		SAN JOSE	CA		03/07/2024	7.125	844,728						1,250,000	12/27/2023
100142402		PAYSON	UT		02/02/2024	10.875	844,794						1,250,000	01/18/2024
100147439		GLENDALE	CA		04/03/2024	7.990	844,832						1,000,000	02/13/2024
100147455		PARKLAND	FL		04/03/2024	9.250	844,952						1,100,000	03/01/2024
100090909		INDIAN LAND	SC		01/31/2023	7.375	844,995						1,075,000	10/18/2022
100166379		LOS ANGELES	CA		10/24/2024	6.875	845,117						1,505,000	09/11/2024
403049848		BINGHAMTON	NY		06/28/2024	7.290	845,205						1,178,500	01/19/2024
4010063912		MASTIC BEACH	NY		11/29/2023	9.350	845,291						1,025,000	10/06/2023
100153111		WOODLAND HILLS	CA		06/27/2024	7.625	845,378		(53)				1,300,000	05/22/2024
100147581		EAST BOSTON	MA		04/04/2024	7.250	845,398						1,200,000	03/06/2024
100175606		SAN FRANCISCO	CA		11/12/2024	7.375	845,423						1,475,000	09/18/2024
100160380		BRUSH PRAIRIE	WA		09/06/2024	8.750	846,062						1,027,000	07/25/2024
100078268		LOS ANGELES	CA		02/10/2022	4.625	846,096						1,320,000	01/18/2022
100166938		SANTA ROSA	CA		09/13/2024	7.625	846,100						1,165,000	07/02/2024
100080365		VENICE	CA		02/28/2022	3.500	846,121						1,275,000	01/24/2022
100100964		FISHERS	IN		04/28/2023	4.250	846,255						1,300,000	11/12/2021
100108912		SEDONA	AZ		05/31/2023	7.875	846,274						1,260,000	04/19/2023
4010046246		JACKSON	TN		03/22/2023	7.505	846,300						1,409,000	12/21/2022
100129242		PALM COAST	FL		11/03/2023	8.000	846,548						1,100,000	10/12/2023
100128892		BROOKLYN	NY		09/21/2023	7.625	846,669						1,050,000	07/18/2023
100167517		HANFORD	CA		10/31/2024	7.750	846,791						1,100,000	09/20/2024
3500110149		SCOTTSDALE	AZ		10/30/2024	8.255	846,791						20,100,000	09/29/2024
323120954		GARDEN CITY	UT		01/18/2024	9.315	846,800						3,360,000	12/12/2023
100145518		UNITED KINGDOM	GBR		03/12/2024	9.500	846,942		34,398			(18,524)	850,000	12/20/2019
100144664		UNITED KINGDOM	GBR		03/12/2024	3.740	846,950					(18,257)	862,038	02/03/2020
100132326		CAMDENTON	MO		11/03/2023	5.775	847,092						1,350,000	03/04/2022
100118708		WELLINGTON	FL		07/25/2023	6.750	847,133						1,250,000	05/26/2023
100171345		LOS ANGELES	CA		10/16/2024	7.250	847,239						1,200,000	09/04/2024
100185335		BRIGHTON	MA		12/20/2024	6.125	847,393		21				1,344,000	10/10/2024
3340073263		BETHESDA	MD		04/30/2024	9.385	847,426						6,120,000	03/25/2024
100178462		WESTLAKE	FL		11/21/2024	8.500	847,439		(44)				1,100,000	09/27/2024
100164260		RICHMOND	VA		08/21/2024	6.990	847,463						1,122,000	07/15/2024
100120004		MORGAN HILL	CA		08/11/2023	7.500	847,482						1,230,000	06/10/2023
100165960		LOS ANGELES	CA		09/06/2024	7.499	847,795						1,100,000	08/13/2024
100090919		LOS ANGELES	CA		01/31/2023	6.999	847,815						1,550,000	10/19/2022
100118814		VAN NUYS	CA		08/30/2023	8.625	847,854						1,049,000	07/18/2023
100089739		FREMONT	CA		12/02/2022	6.499	847,872						4,030,000	10/27/2022
100176704		BROOKLYN	NY		11/15/2024	8.499	847,874		(16)				1,050,000	09/20/2024
4010065704		BRENTWOOD	NY		01/30/2024	8.250	847,911		(21)				1,090,000	11/22/2023
100169288		DAVENPORT	FL		09/27/2024	8.375	847,965						1,050,000	07/26/2024
100156344		BAY POINT	CA		07/25/2024	7.375	848,046						1,035,000	06/24/2024
100138870		BELLFLOWER	CA		12/21/2023	7.750	848,062						1,400,000	10/14/2023
100174908		HAYMARKET	VA		10/31/2024	7.250	848,197						1,150,000	04/05/2024
100087185		LOS ANGELES	CA		10/25/2022	5.875	848,221						1,100,000	05/12/2022
100084302		AMSTERDAM	NLD		06/30/2022	3.200	848,239					(55,775)	1,170,000	12/01/2023
324050046		WESTLAKE	TX		08/20/2024	9.810	848,346						11,220,000	06/05/2024
100161332		RANCHO MISSION VIEJO	CA		07/25/2024	6.750	848,482						1,265,000	05/21/2024
100137456		NORTON SHORES	MI		01/11/2024	7.875	848,497						1,060,000	11/27/2023
4010047358		ATLANTIC HIGLANDS	NJ		04/26/2023	8.364	848,518						1,200,000	01/30/2023
100135981		LOMITA	CA		11/16/2023	8.499	848,554		(168)				1,380,000	10/13/2023
100080042		ASPEN	CO		04/08/2022	4.500	848,558						1,700,000	12/03/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134584		CARNELIAN BAY	CA		10/30/2023	8.500	848,920						1,100,000	10/16/2023
100155211		LOS ANGELES	CA		07/19/2024	7.125	849,118						1,225,000	08/18/2023
100173362		QUINCY	MA		10/30/2024	7.625	849,507						1,109,000	09/18/2024
100086630		HOLLY SPRINGS	NC		09/30/2022	7.375	849,537		(7)				1,060,000	08/29/2022
4010051393		DUNDALK	MD		05/31/2023	7.163	849,726						1,533,500	03/30/2023
100014196		SEAL BEACH	CA		08/30/2017	4.500	849,816						1,650,000	08/30/2017
100110010		SAN DIEGO	CA		06/23/2023	7.999	849,826						1,056,000	05/25/2023
100176768		HOUSTON	TX		11/15/2024	8.750	849,894						1,000,000	05/11/2023
100147136		MISSION VIEJO	CA		05/08/2024	7.250	850,129						1,060,000	03/29/2024
100134927		SEATTLE	WA		10/30/2023	8.375	850,154						1,200,000	09/29/2023
100115594		DORAL	FL		07/19/2023	7.249	850,188						1,277,000	06/28/2023
100086775		RANCHO PALOS VERDES	CA		10/04/2022	6.875	850,197						1,835,000	08/31/2022
100155330		GALT	CA		07/19/2024	8.999	850,268						1,053,000	02/12/2024
100083667		SOUTH SAN FRANCISCO	CA		06/23/2022	5.750	850,299		(257)				1,775,000	03/02/2022
3300005243		FORT LEE	NJ		09/04/2024	9.080	850,794						5,575,000	07/10/2024
100103387		VAN NUYS	CA		06/16/2023	8.875	850,981						985,000	05/02/2023
100116361		SAN FRANCISCO	CA		07/20/2023	3.375	851,200						2,300,000	03/01/2024
100114562		SURPRISE	AZ		06/29/2023	8.750	851,208						1,235,000	05/18/2023
100010655		STEVENSVILLE	MD		12/23/2016	8.250	851,210						1,092,500	08/12/2024
100173012		RIVERSIDE	CA		10/25/2024	7.990	851,289		(121)				1,020,000	09/17/2024
4010055404		SCRANTON	PA		01/10/2024	8.920	851,330		(8)				1,195,500	07/20/2023
100077898		AMSTERDAM	NLD		12/29/2021	2.650	851,422					(55,984)	1,410,000	12/01/2023
100170267		GILROY	CA		10/08/2024	7.124	851,643						1,200,000	08/06/2024
100132824		REDONDO BEACH	CA		11/03/2023	8.375	851,770						1,365,000	08/01/2023
100135686		CHULA VISTA	CA		11/09/2023	8.990	851,829						1,050,000	09/06/2023
100078450		PACIFIC PALISADES	CA		01/25/2022	3.875	851,876						1,165,000	12/23/2021
100172171		STONE MOUNTAIN	GA		10/17/2024	8.999	851,880						1,000,000	08/26/2024
100127187		KEY WEST	FL		08/30/2023	6.250	852,008						2,640,000	04/09/2023
100110367		SAN FRANCISCO	CA		06/30/2023	6.125	852,093						1,290,000	04/12/2023
100181698		SUGAR LAND	TX		12/11/2024	7.000	852,389		(43)				1,325,000	11/01/2024
100185830		PARAMUS	NJ		12/26/2024	7.500	852,389		(8)				1,125,000	08/27/2024
4010074027		MASTIC BEACH	NY		04/29/2024	8.450	852,508						1,100,000	02/21/2024
100132011		PORTLAND	OR		10/13/2023	7.125	852,615						1,150,000	08/28/2023
100135588		VON ORMY	TX		11/09/2023	7.500	852,686						1,080,000	09/15/2023
100146941		KIRKLAND	WA		03/26/2024	7.000	852,706						1,225,000	01/24/2024
403049727		OELWEIN	IA		06/28/2024	7.220	852,806		(1,712)				1,246,200	04/25/2024
100173395		CUTLER BAY	FL		10/29/2024	7.125	852,913		(4)				1,205,000	08/29/2024
100163838		LONG BEACH	CA		09/27/2024	7.625	852,957						1,175,000	08/14/2024
324040347		PORTLAND	OR		07/01/2024	9.770	852,964						3,506,000	04/27/2024
100089252		STOCKTON	CA		01/26/2023	7.749	853,134						1,150,000	10/28/2022
100082622		GRANADA HILLS	CA		04/14/2022	5.625	853,367						975,000	03/01/2022
100135925		JURUPA VALLEY	CA		11/13/2023	10.124	853,563						1,100,000	09/25/2023
100087262		PARK CITY	UT		10/25/2022	5.375	853,601						2,600,000	03/15/2022
100161584		UNITED KINGDOM	GBR		07/29/2024	6.690	853,607					(23,528)	1,200,000	07/16/2024
100101048		BROOKLYN	NY		04/28/2023	3.875	853,649		3,661				1,800,000	01/25/2022
100156290		SOUTHLAKE	TX		07/25/2024	8.625	853,751						950,000	06/25/2024
3340078497		LINCOLN	CA		07/29/2024	9.053	853,816						4,200,000	06/12/2024
100081666		DENVER	CO		03/21/2022	4.750	854,021						1,340,000	02/17/2022
100131805		CAMARILLO	CA		10/06/2023	9.125	854,056						1,075,000	09/09/2023
100168809		FREDERICK	MD		09/26/2024	8.750	854,130						980,000	08/20/2024
100173039		SALEM	OR		10/25/2024	6.990	854,327		(72)				1,351,400	09/09/2024
100118893		LONG BEACH	CA		08/30/2023	8.125	854,336						1,050,000	07/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100139606		GLENDALE	CA		12/28/2023	9.250	854,401						1,035,000	11/07/2023
100090591		HOOGEZAND-SAPPEMEER	NLD		12/28/2022	5.000	854,453					(56,183)	1,100,000	12/01/2023
100185692		MIDDELBURG	NLD		12/20/2024	4.900	854,453					(5,854)	1,430,000	11/25/2024
100083058		SUNNY ISLES BEACH	FL		05/26/2022	4.325	854,489						1,425,000	02/28/2022
100171833		SUNNYVALE	CA		10/17/2024	6.500	854,492						1,290,000	08/14/2024
100100003		CARLSBAD	CA		03/28/2023	7.625	854,629						1,090,000	02/27/2023
100156247		SPRING HILL	TN		06/20/2024	7.875	854,632		(26)				1,095,000	05/14/2024
100091305		REDLANDS	CA		01/31/2023	8.750	854,690						1,115,000	12/30/2022
100153065		FREMONT	CA		06/27/2024	7.625	854,761						1,260,000	05/16/2024
100115815		EL MONTE	CA		07/20/2023	7.250	854,810						1,150,000	05/08/2023
100080500		CORAL SPRINGS	FL		03/10/2022	4.575	854,833		77				1,150,000	02/18/2022
100108893		HOUSTON	TX		05/31/2023	7.500	854,917						1,087,000	03/27/2023
100156762		SAN DIEGO	CA		06/26/2024	8.250	855,089						1,025,000	05/31/2024
100181692		IRVINE	CA		12/11/2024	7.000	855,161		(26)				1,253,000	09/10/2024
100087245		NORTH MIAMI	FL		10/25/2022	5.500	855,239						2,500,000	05/02/2022
3340083175		LOS ANGELES	CA		09/03/2024	8.968	855,360						3,200,000	08/01/2024
100088163		THONOTOSASSA	FL		10/25/2022	5.365	855,468						1,400,000	01/19/2022
100115515		LONG BEACH	CA		07/17/2023	9.625	855,469						960,000	06/12/2023
100160464		SACRAMENTO	CA		07/19/2024	7.250	855,567						1,200,000	06/26/2024
100180791		SUMMERVILLE	SC		11/26/2024	9.500	855,625		(32)				940,000	10/28/2024
100120391		LONG BEACH	CA		08/18/2023	7.375	855,802						1,300,000	07/19/2023
100080354		REDONDO BEACH	CA		02/28/2022	4.000	856,198		(232)				1,300,000	01/21/2022
100145482		UNITED KINGDOM	GBR		03/12/2024	9.500	856,227		19,944			(18,513)	1,025,932	11/08/2019
100149795		MONROVIA	CA		04/26/2024	7.625	856,256						1,275,000	03/14/2024
100132499		HOUSTON	TX		11/03/2023	7.250	856,418						1,360,000	06/16/2023
100152028		PROSPER	TX		05/14/2024	6.500	856,553						1,505,000	04/22/2024
403052726		WOODBURY HEIGHTS	NJ		11/04/2024	6.500	856,554						1,620,000	07/11/2024
100140043		LOS ANGELES	CA		01/09/2024	8.125	856,573						1,240,000	11/04/2023
100145778		BEVERLY HILLS	CA		05/08/2024	7.125	856,606						3,375,000	03/25/2024
100165072		MASPETH	NY		08/28/2024	7.124	856,607						1,425,000	07/18/2024
100135293		LAKESIDE	CA		11/13/2023	7.875	856,650						1,240,000	09/29/2023
100053808		FAR ROCKAWAY	NY		03/23/2021	8.500	856,666						790,000	06/21/2023
100091860		OAKLAND PARK	FL		01/30/2023	8.125	856,667						1,128,000	01/12/2023
100158411		UNITED KINGDOM	GBR		07/09/2024	3.540	856,668		16,437			(18,547)	960,000	05/27/2022
100082172		VISTA	CA		04/14/2022	5.000	857,317						1,025,000	03/01/2022
100119010		PORTLAND	OR		07/27/2023	7.999	857,343		(9)				1,175,000	06/27/2023
100172555		PORTLAND	ME		10/23/2024	6.500	857,495						1,125,000	09/06/2024
100118778		GILROY	CA		07/25/2023	7.375	857,538						1,150,000	06/01/2023
100178332		INGLEWOOD	CA		11/19/2024	6.999	857,603		(33)				1,200,000	10/17/2024
100186290		SAN JOSE	CA		12/27/2024	6.990	857,672		(3)				1,350,000	10/25/2024
100138444		FOLSOM	CA		12/19/2023	9.500	857,715						1,180,000	11/14/2023
100129864		WEST PALM BEACH	FL		09/27/2023	8.455	857,718						1,115,000	08/30/2023
100084918		MISSOURI CITY	TX		09/29/2022	7.375	857,753						1,560,000	08/12/2022
100171179		LAS VEGAS	NV		11/22/2024	7.125	857,813		(61)				1,040,453	10/15/2024
100100844		OAKLAND	CA		04/28/2023	5.750	858,212						12,500,000	12/10/2021
100082300		BRADENTON	FL		04/14/2022	6.250	858,225						1,102,000	03/15/2022
100129238		SEDONA	AZ		11/03/2023	9.875	858,580						965,000	09/29/2023
100136181		MONTEREY PARK	CA		12/18/2023	9.375	858,613						1,100,000	11/20/2023
4010085754		MASTIC BEACH	NY		09/27/2024	7.500	858,627						1,035,000	09/03/2024
4010082204		SELDEN	NY		09/27/2024	7.800	858,666						1,050,000	07/18/2024
100110288		BOSTON	MA		06/30/2023	6.500	858,681						1,275,000	04/28/2023
100156746		MONROE TOWNSHIP	NJ		06/26/2024	7.250	858,980						1,475,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163267		SONOMA	CA		08/13/2024	7.625	859,008						1,060,000	07/18/2024
100141590		LOS ANGELES	CA		01/30/2024	8.250	859,097						1,100,000	01/02/2024
100144113		LOS ANGELES	CA		03/07/2024	6.875	859,100						1,150,000	01/09/2024
100088365		PALM SPRINGS	CA		01/06/2023	8.875	859,262		(118)				1,100,000	11/23/2022
100134010		FORT WALTON BEACH	FL		10/25/2023	9.184	859,433		3,167				1,270,000	09/21/2023
100102805		TEMECULA	CA		06/22/2023	7.500	859,455						1,100,000	12/27/2022
100130356		ARLINGTON	TX		09/28/2023	9.750	859,457						1,050,000	07/26/2023
3340068959		CHARLOTTE	NC		05/17/2024	9.378	859,646						3,450,000	04/15/2024
100109749		SEVERNA PARK	MD		06/16/2023	7.250	859,697		(223)				1,526,000	04/26/2023
100149481		COVINA	CA		04/24/2024	7.125	860,136						1,250,000	03/08/2024
100142988		CHICAGO	IL		02/09/2024	8.875	860,188		(104)				1,125,000	01/24/2024
100180090		CORONA	CA		12/30/2024	7.124	860,366		(1)				1,400,000	10/28/2024
100103665		RANCHO CUCAMONGA	CA		05/08/2023	7.375	860,497						1,105,000	03/24/2023
100139332		FLAGSTAFF	AZ		12/28/2023	8.500	860,571						1,140,000	10/17/2023
100115646		GARDEN GROVE	CA		07/19/2023	7.249	860,632						1,075,000	05/25/2023
100147176		GRAFTON	MA		03/28/2024	9.500	860,646						1,175,000	12/22/2023
100078469		WHITTIER	CA		01/25/2022	5.312	860,968						950,000	01/05/2022
100137373		LAWRENCE	NY		12/05/2023	8.250	860,997						1,800,000	10/05/2023
100186297		MORENO VALLEY	CA		12/27/2024	7.750	861,065		(4)				990,000	10/30/2024
100079243		WOODINVILLE	WA		02/25/2022	4.625	861,117						1,300,000	01/14/2022
100145780		CORONA	CA		05/08/2024	8.125	861,182						1,125,000	04/09/2024
100082231		PUERTA VALLARTA	MEX		04/14/2022	7.128	861,217						1,476,425	03/03/2022
4010045149		KANSAS CITY	MO		03/22/2023	8.600	861,288						1,145,500	12/07/2022
100175831		LOS ANGELES	CA		11/12/2024	7.190	861,296		9				1,275,000	09/12/2024
324010168		WINTER PARK	FL		02/15/2024	9.415	861,359						2,500,000	01/03/2024
100103384		WASHINGTON	MI		06/16/2023	8.250	861,475						975,000	04/28/2023
3310058265		WILDWOOD	NJ		10/31/2023	8.491	861,597						6,760,000	09/15/2023
100116344		DENVER	NC		07/20/2023	5.525	861,964		2,559				1,350,000	03/01/2024
100142503		EAGLE	ID		02/08/2024	7.499	862,087						1,350,000	12/27/2023
100075852		VEENENDAAL	NLD		11/24/2021	3.200	862,174					(56,703)	1,073,434	06/30/2024
100137374		SOUTH LAKE	TX		12/05/2023	7.875	862,221						1,096,000	10/04/2023
100128347		LOS ANGELES	CA		09/14/2023	8.375	862,230		(189)				1,700,000	08/17/2023
100143399		CLAREMONT	CA		02/16/2024	7.999	862,301						1,075,000	12/15/2023
100160928		EVERETT	WA		07/24/2024	8.125	862,500						1,125,000	06/17/2024
100087450		VACAVILLE	CA		10/25/2022	5.125	862,702						1,433,000	03/18/2022
100132551		LEHI	UT		11/03/2023	7.625	862,809						2,000,000	06/26/2023
100144586		SAN CLEMENTE	CA		03/13/2024	7.125	863,171						1,800,000	02/08/2024
100172815		THOUSAND OAKS (NEWBURY PARK AR	CA		12/06/2024	6.750	863,469		(29)				1,385,000	10/29/2024
100099956		PHOENIX	AZ		03/28/2023	7.250	863,471						1,150,000	02/17/2023
100071939		COCONUT GROVE	FL		01/21/2022	3.500	863,488						1,345,000	10/08/2021
100142085		ROWLAND HEIGHTS	CA		02/29/2024	7.625	863,519						1,600,000	02/05/2024
4010065877		MASTIC BEACH	NY		01/10/2024	8.860	863,657						1,045,000	10/28/2023
100088880		LAS VEGAS	NV		11/15/2022	7.625	863,717						1,100,000	10/18/2022
100128233		PARKLAND	FL		09/14/2023	7.875	863,790						1,225,000	08/10/2023
100079498		SAN DIEGO	CA		04/25/2022	3.750	863,889						2,302,500	01/21/2022
100083017		OCEAN CITY	MD		05/11/2022	4.912	863,894						1,170,000	02/09/2022
100158323		UNITED KINGDOM	GBR		07/09/2024	3.390	864,025		12,279			(18,706)	975,000	11/19/2021
100186506		SEATTLE	WA		12/30/2024	6.625	864,047						1,150,000	11/05/2024
100176819		THOUSAND OAKS	CA		11/15/2024	6.875	864,179		(33)				1,091,000	09/25/2024
100166111		SANTA ANA	CA		09/09/2024	6.990	864,453						1,275,000	07/12/2024
100088167		SAN DIEGO	CA		10/25/2022	7.875	864,592		2,662				1,150,000	09/30/2022
100174858		CHESTER SPRINGS	PA		10/31/2024	7.250	864,606						1,100,000	04/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
324090206		KIRKLAND	WA		11/06/2024	8.715	864,673						6,600,000	09/24/2024
4010074025		MASTIC BEACH	NY		04/29/2024	8.400	864,699						1,115,000	03/06/2024
100174512		WINTER GARDEN	FL		10/31/2024	7.875	864,724						1,364,000	02/20/2024
100071949		SAN BRUNO	CA		11/19/2021	4.000	864,775		(743)				1,280,000	10/06/2021
3340070309		DELRAY BEACH	FL		04/05/2024	9.445	865,062						3,450,000	01/17/2024
100185166		BUENA PARK	CA		12/20/2024	9.875	865,209		(17)				980,000	11/19/2024
100081883		SANTA ROSA BEACH	FL		03/31/2022	4.875	865,289						1,100,000	03/02/2022
100174089		WOODLAND HILLS	CA		10/31/2024	7.875	865,295						990,000	07/16/2024
100115114		SACRAMENTO	CA		07/17/2023	7.750	865,302						1,075,000	06/05/2023
100081344		GARDEN GROVE	CA		03/18/2022	3.625	865,411						1,450,000	03/06/2021
100186269		NORCO	CA		12/27/2024	6.625	865,470		(4)				1,250,000	10/10/2024
100079366		SAN LUIS OBISPO	CA		03/17/2022	3.375	865,585		940				1,257,000	02/22/2022
100099851		QUEENS	NY		02/28/2023	8.550	865,797						1,200,000	02/10/2023
100071495		CARSON	CA		10/26/2021	4.875	865,952						920,000	09/22/2021
100108133		RIVERSIDE	CA		05/24/2023	9.625	866,002						980,000	03/30/2023
100163437		PORTLAND	OR		09/27/2024	8.375	866,060						1,080,000	08/06/2024
100116925		LOS ANGELES	CA		07/20/2023	4.875	866,108						1,362,000	03/01/2024
100138210		CALABASAS	CA		12/14/2023	8.250	866,167						1,400,000	11/02/2023
100088853		CUMMING	GA		11/15/2022	6.875	866,285						1,235,000	10/17/2022
100172823		HOLLISTER	CA		12/06/2024	6.750	866,570		(23)				1,250,000	11/12/2024
100170048		CORONA	CA		11/08/2024	6.625	866,577		(69)				1,140,000	10/07/2024
100168619		BIG PINE KEY	FL		09/25/2024	8.250	866,878						1,024,000	08/06/2024
100129384		LOS ANGELES	CA		09/26/2023	7.500	866,967						2,100,000	06/28/2023
100100035		PORTLAND	ME		03/28/2023	10.500	867,020		36				1,405,000	01/31/2023
100082149		BLUFFDALE	UT		04/14/2022	4.250	867,054						1,550,000	03/04/2022
100163295		HAMEL	MN		08/13/2024	7.375	867,097						1,425,000	07/19/2024
100154065		PALM SPRINGS	CA		06/06/2024	7.125	867,193						1,075,000	03/07/2024
100120496		VALLEY CENTER	CA		08/18/2023	8.875	867,213						963,780	07/19/2023
3340082221		SHORT HILLS	NJ		09/03/2024	9.170	867,240						6,300,000	07/30/2024
100078444		LAKE ARROWHEAD	CA		01/21/2022	3.375	867,308						3,000,000	11/10/2021
3310064170		HOUSTON	TX		02/15/2024	8.645	867,359						4,172,000	12/05/2023
100172330		BUENA PARK	CA		10/23/2024	6.875	867,369						1,420,000	09/05/2024
100077815		OAKLAND	CA		01/14/2022	4.750	867,451						1,150,000	12/16/2021
100102750		DOWNEY	CA		06/22/2023	7.875	867,536						1,150,000	02/11/2023
100178275		NANTUCKET	MA		11/19/2024	7.125	867,586		(69)				1,100,000	10/28/2024
4010066446		MASTIC BEACH	NY		01/10/2024	8.850	867,778						1,050,000	11/20/2023
100137114		GRAND HAVEN	MI		11/28/2023	9.990	867,921						1,100,000	08/08/2023
4010045916		STATESVILLE	NC		03/22/2023	7.382	868,010						1,449,350	12/17/2022
100165314		EL CAJON	CA		08/29/2024	8.499	868,175						1,200,000	08/01/2024
100102746		VALENCIA	CA		06/22/2023	8.375	868,245						1,085,000	01/24/2023
100156241		MONTGOMERY	TX		06/20/2024	8.990	868,258						1,050,000	04/24/2024
323110124		SEATTLE	WA		12/12/2023	9.745	868,420						2,500,000	11/21/2023
100103776		NORWALK	CT		05/10/2023	7.249	868,462						1,150,000	04/10/2023
100079771		LAFAYETTE	CA		04/08/2022	3.375	868,567						2,000,000	01/28/2022
100145299		UNITED KINGDOM	GBR		03/12/2024	9.500	868,644		34,637			(18,811)	875,000	01/10/2020
100156070		HADDONFIELD	NJ		06/18/2024	8.500	868,664						1,057,000	05/01/2024
100135050		MONSEY	NY		11/01/2023	6.950	868,691						1,300,000	09/12/2023
100163892		GRANADA HILLS	CA		09/27/2024	7.875	868,796						1,000,000	08/09/2024
100117575		DALY CITY	CA		07/20/2023	8.000	868,893		8,557				1,070,000	03/01/2024
100146964		GLENDALE	CA		03/26/2024	7.625	869,054						1,150,000	01/23/2024
100165755		MIAMI	FL		08/29/2024	7.875	869,089		15				1,165,000	06/27/2024
100161531		CHULA VISTA	CA		07/30/2024	7.375	869,274						1,220,000	05/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120801		MARLTON	NJ		08/25/2023	7.875	869,416						1,100,000	06/16/2023
3340069171		SAN JOSE	CA		02/29/2024	8.930	869,557						8,200,000	01/23/2024
100153083		CUTLER BAY	FL		06/27/2024	9.500	869,823						1,000,000	05/15/2024
100153689		NEW YORK	NY		05/31/2024	7.750	869,910						1,115,000	04/18/2024
100165629		SAINT LOUIS	MO		10/04/2024	8.375	869,956						1,050,000	09/09/2024
100120399		COLDSPRING	TX		08/18/2023	9.499	870,030						1,275,000	07/11/2023
100118670		GRAHAM	TX		07/25/2023	7.750	870,328						1,178,000	05/04/2023
100172937		WATSONVILLE	CA		10/25/2024	8.999	870,493		(91)				940,000	10/07/2024
100111285		DIX HILLS	NY		06/29/2023	6.125	870,613		7,246				910,000	05/16/2022
100089044		HONOLULU	HI		11/04/2022	6.750	870,796						1,220,000	10/12/2022
4010055270		ROCKMART	GA		08/24/2023	8.197	870,820						1,517,000	06/13/2023
100181647		NOVATO	CA		12/11/2024	7.500	870,824		(46)				1,077,000	10/30/2024
100156202		DENVER	NC		06/20/2024	8.125	871,059						1,100,000	05/03/2024
100078724		LOS ANGELES	CA		02/25/2022	4.875	871,210		(858)				1,110,000	01/04/2022
100180767		SAN DIEGO	CA		11/26/2024	6.990	871,268		(19)				1,230,000	10/04/2024
4010072741		MASTIC BEACH	NY		04/29/2024	8.640	871,387						1,053,000	02/16/2024
100091953		MIAMI	FL		02/07/2023	10.000	871,595						1,120,000	12/02/2022
100101161		BROOKLYN	NY		04/28/2023	4.500	871,630		37,493				1,355,000	11/24/2021
100133353		OWINGS MILLS	MD		11/21/2023	8.000	871,739						1,125,000	09/07/2023
100172976		NAPLES	FL		10/25/2024	6.875	871,957						1,232,000	08/26/2024
100159711		MILTON	WA		08/23/2024	7.875	871,984						1,200,000	07/23/2024
100081486		LOS ANGELES	CA		03/18/2022	3.875	872,053						1,450,000	01/07/2022
100088815		SAN FRANCISCO	CA		11/15/2022	8.000	872,127						2,200,000	10/05/2022
100142136		GLENDALE	CA		02/29/2024	7.625	872,137		6,497				1,250,000	01/29/2024
100173811		MIAMI	FL		10/31/2024	7.990	872,147						1,100,000	07/12/2024
100044085		OJAI	CA		08/19/2020	6.125	872,269						1,308,625	02/03/2020
100184971		JAMAICA	NY		12/19/2024	7.374	872,500		(19)				1,135,000	11/21/2024
100108147		NEW MILFORD	NJ		05/24/2023	9.999	872,552						1,025,000	04/26/2023
100172519		GARFIELD	NJ		10/23/2024	6.125	872,579						1,170,000	08/29/2024
100167959		SANTA CLARITA	CA		09/20/2024	8.999	872,770						1,048,000	08/27/2024
100128747		HOUSTON	TX		09/21/2023	7.250	872,855						1,650,000	08/31/2023
100149774		JACKSONVILLE	FL		04/26/2024	7.510	872,955						1,300,000	03/20/2024
100102704		SAN FRANCISCO	CA		06/22/2023	8.000	872,970						1,115,000	10/24/2022
100176838		ESCONDIDO	CA		11/15/2024	7.375	873,003		(94)				1,202,000	08/26/2024
4010081505		DAYTON	OH		09/27/2024	7.990	873,145						1,210,000	07/01/2024
100147344		NAPA	CA		05/08/2024	8.500	873,261						1,101,000	03/22/2024
100149772		JACKSONVILLE	FL		04/26/2024	7.510	873,301						1,300,000	03/20/2024
3410000497		JERSEY CITY	NJ		09/24/2024	9.316	873,346						6,249,000	05/24/2024
100109205		STUDIO CITY	CA		07/21/2023	7.500	873,875		(244)				1,900,000	06/01/2023
100142125		BURBANK	CA		02/29/2024	8.250	874,071						1,080,000	01/30/2024
100102649		PEORIA	AZ		06/22/2023	8.625	874,083						1,075,000	12/16/2022
100173990		CAMBRIDGE	MA		10/31/2024	7.875	874,119						1,042,000	08/14/2024
100181962		SAN MARCOS	CA		12/12/2024	6.625	874,181		18				1,180,000	09/26/2024
100185734		RIVERSIDE	CA		12/23/2024	9.250	874,616		(9)				950,000	11/20/2024
403051132		HOBART	IN		11/04/2024	7.710	874,692						1,074,500	04/10/2024
100109217		CORONA	CA		07/21/2023	7.250	874,797						1,225,000	06/16/2023
100088381		MAKAWAO	HI		01/06/2023	7.875	874,872						1,500,000	10/27/2022
100102946		PIGEON FORGE	TN		06/22/2023	8.990	874,984						1,050,000	12/27/2022
100180666		CHINO HILLS	CA		11/26/2024	7.250	875,008		(50)				1,250,000	09/17/2024
100142423		STUART	FL		03/08/2024	8.250	875,061		(68)				1,085,000	02/08/2024
100165632		SHERMAN OAKS	CA		10/04/2024	6.875	875,118						1,665,000	09/09/2024
100171288		EDWARDS	CO		10/16/2024	6.875	875,233						3,091,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100178447		ELBERT	CO		11/21/2024	7.750	875,250		(55)				960,000	10/01/2024
100118821		BOCA RATON	FL		08/30/2023	7.875	875,359						1,100,000	07/24/2023
100079431		SAN RAFAEL	CA		03/17/2022	4.000	875,360		(283)				1,375,000	02/23/2022
100170502		ALTADENA	CA		10/09/2024	6.999	875,602						1,090,000	09/09/2024
100141073		HUNTINGTON BEACH	CA		02/20/2024	7.500	875,716						1,450,000	01/22/2024
4010061272		ELYRIA	OH		01/30/2024	8.290	875,828						1,137,000	09/28/2023
100131917		WEEHAWKEN	NJ		10/13/2023	7.750	875,927						1,180,000	08/23/2023
100137242		LONGBOAT KEY	FL		11/29/2023	8.750	875,964						1,150,000	10/18/2023
100161930		MALIBU	CA		07/31/2024	7.499	875,972						1,075,000	07/08/2024
100161733		SAN JOSE	CA		07/30/2024	8.250	876,041						1,065,000	06/27/2024
100044260		KEW GARDENS	NY		08/19/2020	5.000	876,099						1,083,000	12/26/2019
100079583		AUSTIN	TX		04/25/2022	4.500	876,123						1,300,000	01/18/2022
4010061646		WATERBURY	CT		10/27/2023	8.063	876,154						1,160,000	09/26/2023
100171335		CARSON	CA		10/16/2024	9.000	876,296						1,035,000	08/22/2024
100133885		COCKEYSVILLE	MD		11/29/2023	8.375	876,601						1,350,000	09/28/2023
100118882		VACAVILLE	CA		08/30/2023	7.750	876,633						1,250,000	08/04/2023
3340076040		ST. PETERSBURG	FL		05/10/2024	9.533	876,665						3,400,000	04/18/2024
100140030		WEST LONG BRANCH	NJ		01/09/2024	7.624	876,746						1,250,000	11/16/2023
100065079		TAMPA	FL		07/14/2021	3.874	876,787						1,215,000	05/28/2021
100137123		CASTRO VALLEY	CA		11/28/2023	7.875	876,801						1,177,000	10/11/2023
100144799		UNITED KINGDOM	GBR		03/12/2024	9.500	876,809		31,295			(18,911)	900,020	11/04/2019
100186423		NEWTON	MA		12/30/2024	6.875	876,858						1,240,000	11/08/2024
100083956		DENVER	CO		07/12/2022	8.375	876,866		3,101				1,464,000	06/03/2022
100167150		BUELLTON	CA		09/13/2024	7.500	876,928						1,100,000	04/06/2024
100120190		LAS VEGAS	NV		08/18/2023	8.375	877,133						1,073,000	06/15/2023
100160839		CORONA	CA		07/24/2024	7.500	877,346						1,170,000	06/05/2024
100143464		LOS ANGELES	CA		02/16/2024	7.999	877,346						1,089,000	01/08/2024
100139231		(NORTH HOLLYWOOD AREA) LOS ANG	CA		12/28/2023	9.500	877,531						1,100,000	11/17/2023
100175033		LA VERNE	CA		11/05/2024	6.625	877,604		(59)				1,150,000	10/11/2024
100082295		LONG BEACH	CA		04/14/2022	5.750	877,634		(178)				950,000	03/14/2022
100131906		BEND	OR		10/13/2023	7.125	877,721						1,350,000	08/24/2023
100081964		TILBURG	NLD		03/30/2022	3.200	877,756					(57,716)	1,059,375	06/30/2024
100157593		TERRELL	TX		06/28/2024	9.625	877,873						1,128,500	05/20/2024
100114901		RICHMOND	VA		07/13/2023	7.625	877,951						1,183,000	06/15/2023
100137877		MCKINNEY	TX		12/08/2023	9.875	878,074						1,260,000	09/15/2023
3500103904		SURFSIDE	FL		07/18/2024	8.598	878,156						4,845,000	05/22/2024
324050482		PORTLAND	OR		07/25/2024	9.620	878,298						3,640,000	05/16/2024
100120589		SANTA CLARITA	CA		08/18/2023	7.875	878,455						1,100,000	07/28/2023
100099870		CAMARILLO	CA		03/28/2023	10.125	878,663						1,150,000	12/16/2022
100159579		YOUNGSVILLE	NC		07/15/2024	8.000	878,674						1,100,000	06/17/2024
100117184		NEWPORT BEACH	CA		07/20/2023	3.500	878,712		2,945				2,000,000	03/01/2024
100120763		LAUREL	MD		08/25/2023	9.990	878,887						985,000	06/23/2023
100065815		OAKLAND	CA		07/23/2021	4.687	879,099						1,009,000	07/09/2021
100153707		DULUTH	GA		07/11/2024	8.750	879,104						1,050,000	05/29/2024
100081892		VALLEY CENTER	CA		03/31/2022	4.750	879,267		(89)				1,200,000	03/02/2022
100181583		GLENDALE	CA		12/09/2024	7.320	879,282		1,158				1,300,000	10/24/2024
100180633		VIENNA	VA		11/26/2024	8.625	879,287		(41)				951,000	08/15/2024
100174943		KATY	TX		10/31/2024	7.000	879,526						1,240,000	04/25/2024
100134873		IRVINE	CA		10/30/2023	8.875	879,533						1,275,000	10/05/2023
100134522		BOCA RATON	FL		10/30/2023	7.750	879,572						1,125,000	05/25/2023
100090867		RANCHO CUCAMONGA	CA		01/31/2023	6.875	879,630						1,197,000	09/02/2022
100087285		NAVARRE	FL		10/25/2022	5.250	879,660						1,250,000	03/18/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100081886		DALY CITY	CA		03/31/2022	4.625	879,698		(214)				1,240,000	03/08/2022
100079884		COSTA MESA	CA		04/08/2022	3.625	879,742						1,426,000	01/14/2022
100152355		BOTHELL	WA		05/17/2024	5.750	879,747						1,266,000	03/28/2024
100130223		GEORGETOWN	TX		11/15/2023	8.875	879,858						1,025,000	10/11/2023
3340072479		BROOKLYN	NY		04/30/2024	9.148	880,051						13,330,000	03/26/2024
100116593		SALINAS	CA		07/20/2023	7.125	880,053						1,300,000	03/01/2024
100169334		TRACY	CA		09/27/2024	7.625	880,135						1,122,000	08/12/2024
100119225		EAST BOSTON	MA		07/31/2023	6.625	880,214						1,200,000	06/01/2023
100165742		CUTLER BAY	FL		08/29/2024	9.875	880,273						1,075,000	05/31/2024
100176216		CHERRY VALLEY	CA		12/20/2024	7.625	880,307		(14)				1,010,000	11/14/2024
100091926		HILVERSUM	NLD		01/27/2023	4.910	880,346					(57,886)	1,285,000	12/01/2023
100086301		ROTTERDAM	NLD		08/29/2022	3.800	880,346					(57,886)	1,220,000	12/01/2023
100085046		UTRECHT	NLD		07/27/2022	3.250	880,346					(57,900)	1,440,000	12/01/2023
100166395		NORRIDGE	IL		10/24/2024	6.875	880,365						1,200,000	09/16/2024
100108447		BROOKLYN	NY		05/25/2023	8.075	880,761						1,245,000	05/04/2023
100115693		KENT	WA		07/20/2023	5.999	880,846						1,220,000	06/15/2023
100065838		NEWPORT BEACH	CA		07/23/2021	4.062	880,854						1,000,000	07/12/2021
100103380		CYPRESS	TX		06/16/2023	8.500	880,906						955,000	05/11/2023
100163611		FRISCO	TX		08/15/2024	8.500	880,942						1,060,000	07/17/2024
100145805		RENTON	WA		05/08/2024	7.375	880,984						1,090,000	03/18/2024
100180677		SALT LAKE CITY	UT		11/26/2024	7.125	881,004		(13)				1,250,000	09/20/2024
100119665		GARDENA	CA		08/08/2023	7.375	881,150						1,215,000	06/16/2023
100168784		RANCHO PALOS VERDES	CA		09/26/2024	7.375	881,169						1,810,000	08/01/2024
100172710		LAKE ARROWHEAD	CA		11/21/2024	6.750	881,239		(52)				1,360,000	10/21/2024
100173128		SAN DIEGO	CA		10/30/2024	6.624	881,369						1,750,000	09/20/2024
100102837		YORBA LINDA	CA		06/22/2023	7.375	881,463						1,250,000	02/07/2023
3340069576		WYCKOFF	NJ		03/28/2024	9.288	881,522						4,720,000	01/25/2024
100079595		SAN DIEGO	CA		04/25/2022	4.500	881,557						1,345,000	01/14/2022
100169903		BODEGA BAY	CA		11/08/2024	6.750	881,572						1,425,000	10/10/2024
100118979		TEMPE	AZ		07/27/2023	7.625	881,775						1,100,000	06/27/2023
100151851		HUNTINGTON BEACH	CA		05/10/2024	7.625	881,877						1,100,000	04/22/2024
100181373		WEST COVINA	CA		12/06/2024	10.375	881,950		(50)				1,050,000	11/15/2024
403048932		INKSTER	MI		06/28/2024	7.420	882,020						1,202,000	12/05/2023
100091001		LOS ANGELES	CA		01/31/2023	10.499	882,405						1,002,000	12/06/2022
100128711		OAKLAND PARK	FL		09/21/2023	9.375	882,595						1,055,000	08/31/2023
100167534		TARZANA AREA LOS ANGELES	CA		10/31/2024	8.375	882,795						954,000	09/30/2024
100137296		MELBOURNE BEACH	FL		12/01/2023	9.499	882,972						1,325,000	11/06/2023
100136116		DALLAS	TX		12/18/2023	9.125	883,067						1,451,000	11/07/2023
100120507		EL CAJON	CA		08/18/2023	9.250	883,086						980,000	07/01/2023
100108201		PARKLAND	FL		05/24/2023	8.499	883,192						1,174,900	05/01/2023
100186294		HAUULA	HI		12/27/2024	6.875	883,470		(1)				1,350,000	11/01/2024
100174651		CHATSWORTH	CA		10/31/2024	7.375	883,614						1,100,000	02/26/2024
100139195		DOWNEY	CA		12/28/2023	8.500	883,662						1,100,000	11/09/2023
100086341		AMSTERDAM	NLD		08/29/2022	1.000	883,763					(58,111)	1,223,000	12/01/2023
100103421		WAIPAHU	HI		06/16/2023	8.000	883,984						1,175,000	04/26/2023
100136221		FORT COLLINS	CO		11/20/2023	7.499	884,115						1,235,000	10/18/2023
100091511		YONKERS	NY		01/20/2023	8.555	884,265		6,477				1,150,000	01/03/2023
100171111		SCOTTSDALE	AZ		11/22/2024	7.125	884,465		(80)				1,767,000	10/15/2024
100086910		DENVER	CO		10/24/2022	8.625	884,531						1,155,000	09/13/2022
100100272		MESA	AZ		03/24/2023	8.250	884,709						1,345,000	01/24/2023
100038551		CORK	IRL		09/27/2019	4.350	884,903					(58,029)	161,637	11/30/2018
100172205		ANAHEIM	CA		10/17/2024	7.875	884,931						1,091,000	09/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120618		TAHOMA	CA		08/18/2023	8.250	885,065						1,100,000	07/25/2023
100158373		UNITED KINGDOM	GBR		07/09/2024	3.540	885,134		18,840			(19,163)	1,320,000	08/16/2022
100071482		SAN JOSE	CA		10/26/2021	4.500	885,187						1,215,000	09/29/2021
100118858		SAN RAFAEL	CA		08/30/2023	8.250	885,193						1,124,000	08/01/2023
100130107		NETHERLANDS	NLD		09/26/2023	6.450	885,524					(58,239)	731,250	06/30/2024
100081468		IRVINE	CA		03/18/2022	3.875	885,696						1,275,000	01/13/2022
100077991		AUBURN	CA		02/18/2022	3.750	885,755						1,364,000	01/06/2022
100143684		PLYMOUTH	MA		02/22/2024	8.990	885,834						1,075,000	01/10/2024
100171278		LONG BEACH	CA		10/16/2024	7.125	886,058						1,070,000	08/31/2024
100167547		HENDERSON	NV		10/31/2024	7.250	886,108						1,065,000	09/23/2024
100011921		AGOURA HILLS	CA		03/08/2017	4.250	886,136						1,163,750	11/30/2016
100137853		WEST HILLS	CA		12/08/2023	7.875	886,272						1,285,000	10/26/2023
100185930		FLOWER MOUND	TX		12/26/2024	7.499	886,360		(10)				1,220,000	11/25/2024
100137448		NORTHBROOK	IL		01/11/2024	9.750	886,393						970,000	11/30/2023
100139622		LAGUNA NIGUEL	CA		12/28/2023	8.375	886,441						1,170,000	10/24/2023
100152796		LOS ANGELES	CA		05/22/2024	7.250	886,443						1,150,000	04/25/2024
100120876		GARDEN GROVE	CA		08/28/2023	7.750	886,523						1,150,000	07/18/2023
100086286		MAASTRICHT	NLD		08/29/2022	4.350	886,560					(58,294)	1,250,000	12/01/2023
100170490		INGLEWOOD	CA		10/09/2024	7.499	886,813						1,055,000	08/29/2024
3340089639		GREAT NECK	NY		11/14/2024	8.392	887,040						3,400,000	10/24/2024
100173555		UNITED KINGDOM	GBR		10/29/2024	5.690	887,078					(34,515)	1,700,000	10/04/2024
100161972		RANCHO CUCAMONGA	CA		07/31/2024	7.499	887,270						1,099,000	07/09/2024
100141517		CUTLER BAY	FL		01/30/2024	8.750	887,388						1,100,000	12/22/2023
100157785		BEVERLY HILLS	MI		08/01/2024	7.500	887,430						1,525,000	06/26/2024
100173802		SPRING	TX		10/30/2024	7.375	887,557		69				1,410,000	08/13/2024
100143845		SAN JOSE	CA		02/29/2024	8.125	887,621						1,130,000	02/01/2024
100116150		BURBANK	CA		07/20/2023	5.375	887,636						1,850,000	03/01/2024
100176818		TORRANCE	CA		11/15/2024	7.500	887,677		(77)				1,165,000	09/10/2024
100091079		FALLBROOK AREA	CA		01/31/2023	8.999	887,824						1,160,000	12/20/2022
100076688		REDONDO BEACH	CA		12/16/2021	4.750	887,950		(298)				955,000	11/22/2021
100014527		SOUTHAMPTON	NY		09/27/2017	5.000	888,406						1,163,750	07/28/2017
100076555		HOLMES BEACH	FL		12/16/2021	5.125	888,425						1,492,000	12/01/2021
100173880		TYBEE ISLAND	GA		10/31/2024	8.250	888,441		117				1,150,000	08/26/2024
100148718		WASHINGTON	DC		04/17/2024	7.499	888,453						1,250,000	10/04/2023
100172818		SAN DIEGO	CA		12/06/2024	7.125	888,492		(36)				1,160,000	10/31/2024
100139349		WEST BABYLON	NY		12/28/2023	9.280	888,734						1,075,000	11/22/2023
100184954		NAPLES	FL		12/19/2024	7.375	888,817		(16)				1,200,000	11/21/2024
100143538		JERSEY CITY	NJ		02/21/2024	7.450	889,016						1,575,000	01/30/2024
100141034		(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024	8.625	889,058						1,085,000	01/12/2024
100114723		DALLAS	TX		06/29/2023	9.750	889,200						1,000,000	05/26/2023
100182073		SAN DIEGO	CA		12/12/2024	6.000	889,243		45				1,350,000	10/12/2024
100180836		S-HERTOGENBOSCH	NLD		11/27/2024	5.000	889,304					(17,775)	1,412,000	11/13/2024
100182031		CHICAGO	IL		12/12/2024	6.624	889,356		19				1,200,000	10/22/2024
100138005		BURBANK	CA		12/13/2023	6.875	889,433						1,265,000	10/19/2023
100065289		LOS ANGELES	CA		07/28/2021	4.125	889,438						1,350,000	06/12/2021
100150147		LOS ANGELES	CA		06/14/2024	7.875	889,483						1,080,000	05/13/2024
3340076740		HAMPSTEAD	NC		06/14/2024	9.885	889,551						3,860,000	05/02/2024
100119906		RIVERSIDE	CA		08/10/2023	9.125	889,792						1,125,000	06/08/2023
100143775		PHOENIX	AZ		02/27/2024	9.000	889,847						1,100,000	01/29/2024
100175142		MONTEREY PARK	CA		11/05/2024	6.499	889,894		(18)				1,400,000	10/11/2024
100128480		FLAGSTAFF	AZ		09/15/2023	7.375	890,038						1,500,000	07/31/2023
100078454		SANTA CLARITA	CA		01/25/2022	5.437	890,147						980,000	01/03/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168719		SALT LAKE CITY	UT		09/26/2024	7.000	890,306						1,400,000	08/08/2024
100141550		AGUA DULCE	CA		01/30/2024	8.375	890,490						1,105,000	12/19/2023
100114885		SAN DIEGO	CA		07/13/2023	7.250	890,638						1,600,000	06/09/2023
3310065123		SPRING LAKE	NJ		12/22/2023	8.148	890,733						6,500,000	11/15/2023
100172524		MORGAN HILL	CA		10/23/2024	6.990	890,777						1,290,000	09/06/2024
100080368		LOS ANGELES	CA		02/28/2022	4.750	890,831						1,500,000	01/31/2022
100160501		LOS ANGELES	CA		07/19/2024	9.750	891,003						975,000	07/02/2024
100135187		NEW YORK	NY		11/07/2023	8.375	891,068						1,175,000	08/24/2023
100147436		MIDDLETOWN	NJ		04/03/2024	8.875	891,394						1,086,000	02/09/2024
100168761		MIAMI BEACH	FL		09/26/2024	7.250	891,576						1,080,000	08/02/2024
100116549		BALTIMORE	MD		07/20/2023	4.625	891,630						1,574,000	03/01/2024
100180722		HUNTERSVILLE	NC		11/26/2024	7.875	891,815		(53)				1,165,000	10/03/2024
100071953		ARCADIA	CA		01/21/2022	4.000	891,924						1,175,000	10/06/2021
4010081464		SHIRLEY	NY		08/27/2024	7.990	891,929						1,075,000	07/01/2024
100161475		HAYWARD	CA		07/30/2024	7.500	892,240						1,170,000	05/14/2024
100084846		SCOTTSDALE	AZ		08/02/2022	7.125	892,291						1,150,000	07/08/2022
100175591		SEATTLE	WA		11/12/2024	7.000	892,344		(42)				1,100,000	08/20/2024
100151757		SYLMAR	CA		05/10/2024	7.499	892,386						1,305,000	04/17/2024
100176651		EL CAJON	CA		11/15/2024	6.999	892,389		(45)				1,095,000	10/11/2024
100164163		LAKE FOREST	CA		08/21/2024	7.375	892,492						1,150,000	07/23/2024
100114913		CALABASAS	CA		07/13/2023	7.625	892,535						1,100,000	05/18/2023
100149187		KIHEI	HI		04/22/2024	7.625	892,636						1,500,000	03/15/2024
100117485		LEXINGTON	KY		07/20/2023	7.575	892,694						1,145,000	03/01/2024
100129426		CHULA VISTA	CA		09/29/2023	7.125	892,774						1,650,000	08/21/2023
100171674		SACRAMENTO	CA		10/16/2024	7.375	892,961						1,160,000	08/28/2024
100156141		FORT LAUDERDALE	FL		07/25/2024	7.875	893,105						1,150,000	06/11/2024
100136698		NEW BERLIN	WI		01/25/2024	8.750	893,116						1,200,000	11/17/2023
100134868		COSTA MESA	CA		10/30/2023	8.875	893,219						1,190,000	10/10/2023
100184977		CORAL GABLES	FL		12/19/2024	7.375	893,230		(24)				1,975,000	10/21/2024
100169336		WESTWOOD	MA		09/27/2024	7.000	893,244						1,091,000	08/15/2024
100171244		LOS ANGELES	CA		10/16/2024	7.375	893,249						1,250,000	08/29/2024
3410000510		WESTFIELD	NJ		10/09/2024	8.976	893,252						5,760,000	07/13/2024
100084264		AMSTERDAM	NLD		06/30/2022	3.000	893,292					(58,737)	1,150,000	12/01/2023
100080263		ZIERIKZEE	NLD		02/22/2022	3.000	893,292					(58,737)	1,150,000	12/01/2023
100141942		NORTH HILLS	CA		02/29/2024	7.875	893,403						1,350,000	01/23/2024
100156654		FULLERTON	CA		06/24/2024	7.625	893,866						1,510,000	05/02/2024
100153712		HOLLYWOOD	FL		07/11/2024	8.000	893,980						1,170,000	06/07/2024
100173117		CHULA VISTA	CA		10/30/2024	6.624	894,048						1,200,000	09/23/2024
100181682		ENGLEWOOD CLIFFS	NJ		12/11/2024	6.990	894,489		(22)				1,195,000	10/31/2024
100071882		SAN DIEGO	CA		11/05/2021	3.500	894,539						2,700,000	10/01/2021
100154118		AVALON	CA		07/11/2024	8.250	894,620						1,100,000	06/10/2024
100171103		UPLAND	CA		11/22/2024	6.875	894,725		(2)				1,222,000	10/10/2024
100109050		LA MESA	CA		06/05/2023	6.875	894,843						1,250,000	04/13/2023
100138433		LOS ANGELES	CA		12/18/2023	8.375	894,967		10				1,250,000	11/03/2023
100167030		COROLLA	NC		09/13/2024	8.000	895,054						1,173,000	12/15/2023
100143536		YONKERS	NY		02/21/2024	9.300	895,073						1,150,000	01/30/2024
100138656		DAVIE	FL		02/02/2024	9.750	895,096						2,150,000	12/12/2023
100153182		HOLLYWOOD	FL		05/30/2024	6.875	895,148						1,380,000	02/15/2024
100071894		TRABUCO CANYON	CA		01/21/2022	3.875	895,214						1,535,000	10/25/2021
100133403		OCEANSIDE	CA		11/21/2023	7.750	895,236						1,150,000	08/25/2023
4010072198		CHICAGO	IL		04/29/2024	7.657	895,250						1,180,000	02/08/2024
100038893		DUBLIN	IRL		09/27/2019	4.100	895,304					(58,469)	943,639	11/30/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100154162		IMPERIAL BEACH	CA		07/11/2024	7.625	895,312						1,175,000	05/28/2024
100171303		GREENSBORO	GA		10/16/2024	7.500	895,399						1,200,000	09/12/2024
100089281		LITTLETON	CO		01/26/2023	7.875	895,431						1,160,000	10/07/2022
100167158		SOUTH PASADENA	CA		09/13/2024	7.500	895,485						1,100,000	07/17/2024
100110761		BOZEMAN	MT		08/11/2023	8.500	895,657		(218)				1,250,000	06/29/2023
100117775		(WEST HILLLS AREA) LOS ANGELES	CA		07/20/2023	8.625	895,704						1,200,000	03/01/2024
100142751		WAILUKU	HI		02/08/2024	7.500	895,858						1,189,000	12/11/2023
100103331		ROTTERDAM	NLD		04/28/2023	5.045	895,881					(58,920)	1,290,000	06/30/2024
100079405		AROMAS	CA		03/17/2022	6.000	895,936						1,100,000	02/10/2022
100154339		WINNETKA	CA		06/12/2024	8.750	896,068						1,100,000	05/17/2024
100186185		MIAMI	FL		12/27/2024	6.875	896,099		(4)				1,145,000	12/10/2024
100115341		ANDOVER	MA		07/17/2023	8.250	896,117						1,068,000	06/12/2023
100076430		LONGBOAT KEY	FL		12/23/2021	3.874	896,135						2,141,800	11/16/2021
100167934		CAMBRIA	CA		09/20/2024	7.499	896,277						1,270,000	06/24/2024
100081228		LONG BRANCH	NJ		03/18/2022	4.000	896,300						1,600,000	12/21/2021
100087200		PORTLAND	OR		10/25/2022	5.625	896,320						1,350,000	04/01/2022
100175706		BOSTON	MA		11/12/2024	8.250	896,341						1,100,000	10/21/2024
100144582		BRANDON	FL		04/26/2024	7.625	896,420						1,144,000	03/14/2024
100116147		LA CANADA FLINTRIDGE	CA		07/20/2023	5.500	896,450						4,200,000	03/01/2024
100076780		VISTA	CA		12/27/2021	4.575	896,495		(327)				1,093,000	12/02/2021
100110705		HAYWARD	CA		08/11/2023	7.375	896,614						1,155,000	06/23/2023
100149050		SAN DIEGO	CA		04/19/2024	7.375	896,760						1,105,000	03/15/2024
4010060826		BELLAIRE	OH		11/29/2023	9.197	896,989						1,218,000	09/12/2023
100101068		BROOKLYN	NY		04/28/2023	4.875	897,444						1,340,000	03/14/2022
100140814		OAKLAND	CA		03/06/2024	7.875	897,474						1,160,000	01/11/2024
100065821		SAN DIMAS	CA		07/23/2021	3.980	897,523						1,200,000	07/07/2021
100144768		UNITED KINGDOM	GBR		03/12/2024	3.390	897,695		41,823			(19,634)	1,040,052	03/20/2020
100171949		SAN JOSE	CA		10/17/2024	7.120	897,897						1,255,000	09/03/2024
100154884		NEWPORT BEACH	CA		07/19/2024	6.750	898,014						1,600,000	01/22/2024
100140743		OZONE PARK	NY		01/22/2024	7.749	898,186						1,200,000	12/13/2023
100132377		ANAHEIM	CA		11/03/2023	8.375	898,376						1,070,000	04/20/2023
100148732		VAN NUYS	CA		04/17/2024	8.000	898,458						1,200,000	10/13/2023
100185190		SALINAS	CA		12/20/2024	8.125	898,500		(7)				1,105,000	11/19/2024
100141606		SANTA ANA	CA		01/30/2024	8.750	898,516						1,135,000	01/02/2024
100108907		CELEBRATION	FL		05/31/2023	8.625	898,646						1,100,000	04/13/2023
100163420		ORLANDO	FL		09/27/2024	7.875	898,659						1,100,000	08/07/2024
100073561		INGLEWOOD	CA		11/19/2021	4.375	898,843						1,135,000	10/06/2021
100160946		OCEAN CITY	NJ		07/24/2024	7.625	898,850						1,175,000	06/04/2024
100160370		TUCSON	AZ		09/06/2024	8.000	898,850						1,075,000	08/02/2024
100156237		PARKLAND	FL		06/20/2024	7.875	898,867						1,120,000	05/06/2024
100173981		ROSEVILLE	CA		10/31/2024	8.125	898,935						1,150,000	07/15/2024
100120165		DORAL	FL		08/14/2023	9.250	898,947						1,001,000	07/26/2023
100134418		NETHERLANDS	NLD		10/27/2023	6.350	898,988					(59,126)	1,239,999	12/01/2023
3340085126		LOS ANGELES	CA		09/26/2024	8.442	899,197						3,900,000	09/07/2024
100146577		FORT LAUDERDALE	FL		03/20/2024	8.249	899,250						1,100,000	02/20/2024
100141053		(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024	8.750	899,571						1,100,000	01/18/2024
100090922		CORONA	CA		01/31/2023	6.375	899,687						1,755,000	10/22/2022
100164228		EASTVALE	CA		08/21/2024	9.625	899,735						999,990	07/17/2024
100144538		LAKE FOREST	CA		04/26/2024	6.875	899,832						1,638,000	03/05/2024
100118666		AUSTIN	TX		07/25/2023	8.500	899,955						1,200,000	05/31/2023
100055728		NORTH BARRINGTON	IL		03/23/2021	6.000	899,969						825,000	01/06/2021
100078382		PHOENIX	AZ		02/10/2022	4.250	899,971						1,150,000	01/21/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078041		VAIL	CO		01/12/2022	4.912	900,143						1,445,000	12/27/2021
100119007		TWENTYNINE PALMS	CA		07/27/2023	6.875	900,288		385				1,300,000	06/22/2023
100165399		MIAMI	FL		08/29/2024	7.625	900,445						1,250,000	06/05/2024
100091256		FRANKLIN	TN		01/31/2023	7.999	900,523						2,125,000	12/23/2022
100076442		HUGHSON	CA		12/23/2021	3.999	900,637						1,250,000	11/19/2021
100136171		MIAMI	FL		12/18/2023	8.500	900,803						1,200,000	11/15/2023
100165789		JACKSONVILLE BEACH	FL		08/29/2024	7.500	900,869						1,115,000	05/31/2024
3340081895		BURBANK	CA		08/19/2024	8.968	900,979						3,330,000	07/26/2024
100081926		AMSTERDAM	NLD		03/30/2022	3.000	901,060					(59,262)	1,160,000	12/01/2023
100082846		CORONA	CA		05/17/2022	5.875	901,194						1,620,000	03/21/2022
100103312		GLENDALE	CA		04/28/2023	8.500	901,284		7,235				1,100,000	02/23/2023
100181353		COVINA	CA		12/06/2024	7.375	901,443		(56)				1,100,000	11/16/2024
100115666		WASILLA	AK		07/20/2023	6.990	901,457						1,270,000	06/07/2023
100141533		HOLLYWOOD	FL		01/30/2024	9.999	901,551						1,175,000	12/28/2023
100175277		SACRAMENTO	CA		11/05/2024	6.625	901,574						1,310,000	09/05/2024
100147567		LONG GROVE	IL		04/03/2024	8.625	901,732						1,128,000	02/27/2024
100109186		SANTA CLARITA	CA		07/21/2023	7.250	901,772						1,130,000	06/05/2023
100086727		MISSOURI CITY	TX		09/30/2022	7.875	901,812						1,157,722	09/07/2022
100155316		LITCHFIELD PARK	AZ		07/19/2024	7.500	901,814						1,940,000	11/24/2023
100141196		KISSIMMEE	FL		01/30/2024	8.625	901,858						1,181,000	12/20/2023
100180226		SACRAMENTO	CA		11/25/2024	6.625	902,004						1,220,000	09/05/2024
403048226		LAKEWOOD	OH		06/28/2024	8.000	902,049		(3,424)				1,430,000	10/04/2023
100138109		LOS ANGELES	CA		12/14/2023	7.625	902,243		9,474				2,100,000	10/30/2023
100136955		SEATTLE	WA		11/28/2023	7.375	902,297						1,375,000	10/12/2023
100076633		CORONA DEL MAR	CA		12/16/2021	3.625	902,305		(107)				3,800,000	11/23/2021
100065831		MIAMI BEACH	FL		07/23/2021	3.450	902,378						1,350,000	07/07/2021
100168655		CHARLOTTE	NC		09/25/2024	7.125	902,468						1,730,000	08/12/2024
100175714		HOUSTON	TX		11/12/2024	8.999	902,615		(46)				990,000	10/23/2024
100083672		LAS VEGAS	NV		06/21/2022	6.780	902,640						1,160,000	05/18/2022
100141046		SHERMAN OAKS	CA		02/20/2024	7.500	902,642						1,225,000	01/22/2024
100090977		ENCINITAS	CA		01/31/2023	7.999	902,661						1,900,000	12/06/2022
100149833		ORLANDO	FL		04/29/2024	8.499	902,934						1,300,000	04/05/2024
100119594		CORONA	CA		07/31/2023	6.750	903,092						2,000,000	05/24/2023
100090199		FREDERICKSBURG	TX		01/13/2023	7.750	903,107						1,350,000	10/31/2022
100076800		YORBA LINDA	CA		12/27/2021	3.112	903,310						2,400,000	11/24/2021
100143779		LAKE HAVASU CITY	AZ		02/27/2024	9.500	903,490						1,350,000	01/26/2024
100102787		EL DORADO HILLS	CA		06/22/2023	9.750	903,492						1,013,000	02/09/2023
100162030		PALM CITY	FL		07/31/2024	7.500	903,532						1,200,000	06/18/2024
100159944		MIRAMAR	FL		08/16/2024	9.490	903,688		21,909				980,000	05/09/2024
403051550		STOCKTON	CA		11/04/2024	7.200	903,869		(6,449)				1,400,000	04/08/2024
100162036		WOODBURY	MN		07/31/2024	9.000	904,206						1,013,000	07/01/2024
100173993		LITTLETON	CO		10/31/2024	6.500	904,282						1,555,000	08/13/2024
100153103		STAMFORD	CT		06/27/2024	8.500	904,451						1,175,000	06/04/2024
100079705		LAGUNA NIGUEL	CA		04/25/2022	3.625	904,630						2,850,000	01/19/2022
100168152		FREMONT	CA		09/20/2024	7.625	904,878						1,185,000	04/02/2024
100089683		ZEIST	NLD		11/29/2022	4.550	904,943					(59,516)	1,380,000	12/01/2023
100186677		WAIKOLOA	HI		12/31/2024	7.750	905,011		188				1,175,000	11/08/2024
100163804		MIAMI	FL		09/27/2024	7.500	905,048						1,452,000	08/14/2024
100090001		NAPLES	FL		01/13/2023	6.125	905,095						1,799,000	10/14/2022
100068107		STUDIO CITY	CA		08/25/2021	3.375	905,116						1,600,000	06/28/2021
100131827		LAS VEGAS	NV		10/06/2023	7.625	905,229						1,300,000	09/20/2023
100120236		SUFFERN	NY		08/18/2023	6.750	905,319						1,300,000	06/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088963		LAVALLETTE	NJ		11/15/2022	8.250	905,438						1,699,000	10/13/2022
100172167		COLTON	CA		10/17/2024	7.250	905,583						1,190,000	09/11/2024
100137198		WELLINGTON	FL		11/28/2023	9.875	905,714						1,190,000	10/26/2023
100151175		NORCO	CA		05/09/2024	8.875	905,793						1,025,000	04/11/2024
100132534		SANTA MONICA	CA		11/03/2023	7.875	905,903						1,180,000	06/29/2023
100057738		WASHINGTON	DC		06/30/2021	4.125	906,065						1,350,000	04/30/2021
100172178		PLEASANT HILL	CA		10/17/2024	7.125	906,203						1,100,000	09/21/2024
100139593		CLOVIS	CA		12/28/2023	8.250	906,233						1,250,000	10/30/2023
3500108231		SAN JOSE	CA		09/30/2024	7.680	906,250						5,790,000	08/21/2024
100130157		LAKE OSWEGO	OR		11/15/2023	7.375	906,378		16				2,100,000	08/31/2023
100084480		MURRIETA	CA		09/02/2022	6.625	906,395						1,400,000	08/01/2022
100129227		TAMPA	FL		11/03/2023	7.875	906,611						1,230,000	09/20/2023
100128860		SAN JOSE	CA		09/21/2023	7.875	907,001						1,500,000	07/03/2023
100089419		FOUNTAIN HILLS	AZ		11/18/2022	7.625	907,057		(72)				1,230,000	09/23/2022
100088140		JOSHUA TREE	CA		10/25/2022	7.875	907,271		19				1,403,000	09/29/2022
100090124		RICHLAND	WA		01/13/2023	9.250	907,353						1,150,000	12/02/2022
100163368		SANTA CLARITA	CA		09/27/2024	8.125	907,357						1,193,000	08/14/2024
100101685		MONSEY	NY		04/26/2023	6.625	907,537						1,350,000	03/23/2023
100170472		SEATTLE	WA		10/09/2024	6.750	907,542						1,190,000	09/05/2024
100133906		LOS ANGELES	CA		11/29/2023	8.250	907,667						1,160,000	10/09/2023
100135072		LYNNWOOD	WA		11/01/2023	7.500	907,921						1,245,000	07/26/2023
100175556		GILBERT	AZ		11/12/2024	6.375	908,097		(22)				1,128,000	09/17/2024
100091823		ANTIOCH	CA		01/30/2023	8.250	908,158						1,200,000	12/22/2022
100102780		WINCHESTER	CA		06/22/2023	8.000	908,281						1,200,000	02/09/2023
100144295		SAN JOSE	CA		03/07/2024	8.375	908,338						1,115,000	01/05/2024
100130301		UPLAND	CA		09/28/2023	7.875	908,413						1,135,000	08/09/2023
100099632		LAVERGNE	TN		04/06/2023	8.375	908,684						1,159,000	02/27/2023
100109183		PISMO BEACH	CA		07/21/2023	7.875	908,754						2,225,000	06/13/2023
100175570		HOLGATE	NJ		11/12/2024	6.875	908,821		5				1,140,000	09/13/2024
100101728		RODEN	NLD		03/30/2023	1.000	908,827					(59,773)	1,170,000	02/29/2024
100149111		MONTEBELLO	CA		04/22/2024	7.999	908,981						1,200,000	03/19/2024
100158620		COSTA MESA	CA		07/10/2024	7.625	909,283						1,135,000	03/30/2024
100152936		CHATSWORTH	CA		06/27/2024	8.375	909,412						1,100,000	05/21/2024
100169930		DUNEDIN	FL		11/08/2024	7.000	909,437		(74)				1,120,000	10/16/2024
100150090		BEND	OR		06/14/2024	7.375	909,490		(19)				1,200,000	04/25/2024
100153837		ORLANDO	FL		07/10/2024	9.375	909,515						1,130,000	01/31/2024
100185837		ALLENHURST	NJ		12/26/2024	7.750	909,527		(11)				1,250,000	11/08/2024
100186544		KEAAU	HI		12/30/2024	7.125	909,639						999,999	10/25/2024
100140993		(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024	8.375	909,686						1,125,000	01/19/2024
100165799		LAKE MARY	FL		08/29/2024	7.250	909,748						1,162,000	07/31/2024
100134586		PARK CITY	UT		10/30/2023	8.500	909,846						1,200,000	09/29/2023
100171263		SANTA ANA	CA		10/16/2024	7.875	909,892						1,130,000	08/16/2024
100102388		TISBURY	MA		06/07/2023	8.375	910,037						1,200,000	01/26/2023
100173056		AIEA	HI		10/25/2024	6.990	910,084		(83)				1,110,000	09/24/2024
100164019		INGLEWOOD	CA		08/21/2024	8.750	910,130						985,000	07/05/2024
100169989		PLANTATION	FL		11/08/2024	7.000	910,262						1,100,000	10/15/2024
100100936		LEESBURG	VA		04/28/2023	8.990	910,273						1,325,000	05/24/2022
100076436		FORT LAUDERDALE	FL		12/23/2021	3.500	910,275						1,950,000	11/08/2021
100176096		FORT LAUDERDALE	FL		12/20/2024	7.250	910,311		(23)				1,100,000	11/18/2024
100173665		AMSTERDAM	NLD		10/29/2024	5.050	910,381					(40,085)	1,270,000	10/01/2024
100175375		REDWOOD CITY	CA		11/05/2024	6.500	910,452						1,210,000	09/16/2024
100164042		WESTON	FL		08/21/2024	7.875	910,511						1,100,000	06/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152020		THOUSAND OAKS	CA		05/14/2024	8.000	910,587						1,110,000	04/11/2024
100180621		TUCSON	AZ		11/26/2024	6.999	910,630		(32)				1,125,000	11/06/2024
100118955		THOUSAND OAKS	CA		07/27/2023	8.875	910,948						1,100,000	06/23/2023
100158437		VICTORVILLE	CA		07/10/2024	8.625	911,131						1,200,000	04/25/2024
100090923		SAN RAMON	CA		01/31/2023	6.750	911,342						2,735,000	10/22/2022
100158955		MISSOULA	MT		08/15/2024	7.875	911,531		(75)				1,325,000	07/22/2024
100135149		KATY	TX		12/15/2023	8.125	911,675						1,150,000	10/10/2023
100141727		LLOYD HARBOR	NY		01/30/2024	9.249	911,694						5,500,000	12/22/2023
100119850		HUGHSON	CA		08/10/2023	8.500	911,709						1,625,000	06/05/2023
4010087160		RIVERHEAD	NY		11/26/2024	7.540	912,346		(6,459)				1,105,000	09/18/2024
324080051		ALBANY	OR		10/31/2024	9.180	912,408						6,672,000	08/21/2024
100074122		DAVIE	FL		12/09/2021	5.125	912,664						1,150,000	11/03/2021
100168820		BOSTON	MA		09/26/2024	7.375	912,666						1,265,000	08/26/2024
100167781		VERO BEACH	FL		09/19/2024	7.875	912,744						1,215,000	08/30/2024
100086153		WALNUT CREEK	CA		10/07/2022	7.875	912,793		(12)				1,320,000	08/16/2022
100174910		CONWAY	SC		10/31/2024	8.625	912,856						1,128,000	04/12/2024
100149519		LOS ANGELES	CA		04/26/2024	8.625	912,872						3,540,000	04/04/2024
4010045800		PHILADELPHIA	PA		07/27/2023	8.622	912,893						1,265,000	03/13/2023
100163375		AUBURN	GA		09/27/2024	9.375	912,969						1,120,000	08/14/2024
100172471		KAMUELA	HI		10/23/2024	6.500	913,034						1,240,000	08/17/2024
100175533		SAPPHIRE	NC		11/08/2024	6.500	913,063		(50)				1,685,000	09/17/2024
100103257		SANTA CLARITA (NEWHALL AREA)	CA		04/27/2023	9.375	913,176						990,000	04/04/2023
100134698		NORTHRIDGE AREA	CA		10/30/2023	8.875	913,483						1,240,000	09/22/2023
100119580		DELFT	NLD		07/28/2023	6.050	913,488					(60,065)	1,260,000	12/01/2023
100163412		CHARLOTTE	NC		09/27/2024	7.125	913,516						1,800,000	08/09/2024
100165729		LAREDO	TX		08/29/2024	7.875	914,346						1,110,000	07/26/2024
100162035		HENDERSON	NV		07/31/2024	9.875	914,446						1,178,500	06/14/2024
100175193		ALHAMBRA	CA		11/05/2024	6.875	914,619						1,700,000	09/03/2024
100079294		BURBANK	CA		02/28/2022	4.375	914,632						1,240,000	01/26/2022
100150148		LOS ANGELES	CA		06/14/2024	8.125	914,800						1,585,000	05/03/2024
3320048678		SUFFERN	NY		05/18/2023	8.877	914,826						4,450,000	02/21/2023
100153010		AURORA	CO		06/27/2024	8.000	914,828						1,290,000	05/29/2024
100071946		CORONA DEL MAR	CA		11/19/2021	3.000	914,979		161				2,675,000	10/13/2021
100164842		MONTROSE	CA		08/26/2024	8.125	915,048						1,275,000	06/11/2024
100087346		WASHOUGAL	WA		10/25/2022	5.875	915,247						1,500,000	05/27/2022
100180331		LONG BEACH	CA		11/25/2024	6.490	915,276						1,250,000	09/01/2024
324060468		HIDEOUT	UT		08/20/2024	9.430	915,281						7,380,000	06/06/2024
100147365		OAKLAND PARK	FL		05/08/2024	8.625	915,309						994,000	03/21/2024
100108942		DANIA BEACH	FL		05/31/2023	8.375	915,478						1,200,000	05/02/2023
100120483		POTOMAC	MD		08/18/2023	7.999	915,578						1,205,000	07/06/2023
100100642		HOUSTON	TX		03/28/2023	8.990	915,744						1,317,000	02/24/2023
100115465		FOSTER CITY	CA		07/17/2023	7.999	915,772						1,130,000	06/12/2023
100181318		RANCHO CUCAMONGA	CA		12/06/2024	6.999	915,778		(10)				1,300,000	11/06/2024
100165515		PEARL CITY	HI		08/29/2024	7.125	915,932						1,325,000	07/02/2024
100145629		UNITED KINGDOM	GBR		03/12/2024	9.500	916,091		37,447			(20,002)	924,939	12/18/2019
100131794		RIVERSIDE	CA		10/06/2023	9.499	916,256		7				1,160,000	09/12/2023
100132379		SALINAS	CA		11/03/2023	8.000	916,401						1,282,000	05/12/2023
100143720		PLACERVILLE	CA		02/26/2024	10.750	916,407						1,100,000	12/27/2023
100139261		SAN RAMON	CA		12/28/2023	8.125	916,426						1,300,500	11/14/2023
100132584		CHAPPAQUA	NY		11/03/2023	7.375	916,553						1,620,000	07/06/2023
100168682		RANCHO CASCADES	CA		09/25/2024	7.874	916,581						1,110,000	08/12/2024
100120252		BRADENTON BEACH	FL		08/18/2023	7.875	916,668		(156)				1,319,000	06/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340060160		CHARLOTTE	NC		03/07/2024	9.204	916,705						5,051,640	12/05/2023
100100369		BROOKLYN	NY		04/27/2023	5.875	916,828						1,510,000	03/17/2022
100168751		LEMON GROVE	CA		09/26/2024	7.750	916,871						1,120,000	08/15/2024
100134346		WAIANAE	HI		10/27/2023	9.250	917,091						1,200,000	09/15/2023
100074251		FREMONT	CA		12/09/2021	3.750	917,106						1,801,000	11/16/2021
100118200		WESLEY CHAPEL	FL		07/21/2023	7.875	917,192						1,217,000	07/05/2023
4010067603		MEDFORD	NY		01/30/2024	8.450	917,405						1,110,000	12/03/2023
100173448		HAYWARD	CA		10/29/2024	9.500	917,417						1,127,000	08/20/2024
100139413		WOODMERE	NY		12/28/2023	8.250	917,605						1,290,000	11/16/2023
100080055		HAYWARD	CA		04/08/2022	3.875	917,668		801				1,320,000	10/06/2021
100089433		KENMORE	WA		11/18/2022	8.375	917,803						1,540,000	09/22/2022
100156845		THE BRONX	NY		06/27/2024	8.050	917,926						1,200,000	05/29/2024
100138204		SAN JUAN BAUTISTA	CA		12/14/2023	8.000	917,943						1,360,000	11/09/2023
100159970		NORTH BAY VILLAGE	FL		08/16/2024	8.125	917,960						1,125,000	05/23/2024
100153809		PALM BEACH GARDENS	FL		07/10/2024	9.250	917,999						1,290,000	12/18/2023
100159716		BREVARD	NC		08/23/2024	7.375	918,040						1,200,000	07/22/2024
100142519		SAINT PAUL	MN		02/08/2024	7.124	918,548						1,220,000	12/22/2023
100169479		MORRO BAY	CA		09/30/2024	7.125	919,097						1,330,000	07/01/2024
100114542		NORCO	CA		06/29/2023	7.999	919,130						1,135,000	05/17/2023
100086900		WHITTIER	CA		09/21/2022	8.375	919,254						1,150,000	05/16/2022
100154665		MASPETH	NY		07/19/2024	7.375	919,409						1,200,000	02/14/2024
3340081570		LOS ANGELES	CA		10/31/2024	8.431	919,512						4,600,000	07/24/2024
100108207		MENIFEE	CA		05/24/2023	9.625	919,574						1,015,000	04/07/2023
100186408		MILLBURN	NJ		12/30/2024	7.375	919,585		(1)				1,300,000	11/01/2024
100162309		PORTLAND	OR		08/05/2024	7.625	920,421						1,285,000	06/05/2024
3340069530		MONROE	NY		06/04/2024	9.202	920,432						6,600,000	01/26/2024
100080302		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	2.800	920,479					(60,525)	1,185,000	12/01/2023
100099973		DORAL	FL		03/28/2023	7.750	920,722						1,200,000	02/13/2023
4010085713		FREEPORT	NY		09/27/2024	7.500	920,846						1,110,000	08/28/2024
100157781		MELBOURNE	FL		08/01/2024	8.250	921,126						1,350,000	06/27/2024
100169977		DOYLESTOWN	PA		11/08/2024	6.125	921,196						1,950,000	10/17/2024
100143551		THE BRONX	NY		02/21/2024	8.300	921,335						1,200,000	01/10/2024
100107871		PERRIS	CA		06/29/2023	7.875	921,342		(209)				1,050,000	05/17/2023
100091911		ROTTERDAM	NLD		01/27/2023	4.610	921,774					(60,610)	1,681,000	12/01/2023
100153705		PASADENA	CA		07/11/2024	8.750	921,778						1,000,000	05/15/2024
100076545		IRVINE	CA		01/04/2022	3.500	922,089						1,625,000	12/01/2021
100173413		BOCA RATON	FL		10/29/2024	7.625	922,128						1,205,000	08/14/2024
100156454		LOS ANGELES	CA		06/24/2024	7.500	922,130						1,400,000	05/09/2024
100087782		SAN LEANDRO	CA		11/17/2022	8.625	922,257		(53)				1,280,000	10/31/2022
100162254		CAVE CREEK	AZ		09/06/2024	6.875	922,450						1,154,000	07/31/2024
3340069086		ENCINO	CA		03/07/2024	9.174	922,680						8,200,000	01/26/2024
100148626		MAKAWAO	HI		05/15/2024	8.875	922,706						1,010,000	04/15/2024
100173013		LOS ANGELES (NORTH HOL	CA		10/25/2024	8.250	922,895		(76)				1,010,000	08/29/2024
100132588		ARNOLD	CA		11/03/2023	8.750	922,905						1,050,000	06/29/2023
100087188		HEBER CITY	UT		10/25/2022	5.125	922,951						2,500,000	06/27/2022
100083333		TILBURG	NLD		05/27/2022	3.300	923,003					(60,705)	1,113,984	06/30/2024
100180609		AIKEN	SC		11/26/2024	6.999	923,028		(39)				1,330,000	11/08/2024
100057489		LAHAINA	HI		06/02/2021	5.750	923,042						1,450,000	05/06/2021
100174731		RESEDA	CA		10/31/2024	9.875	923,338						1,000,000	02/15/2024
100176912		RIVERSIDE	CA		11/15/2024	7.125	923,398						1,406,000	07/12/2024
100084858		LOS ANGELES	CA		08/02/2022	6.000	923,399						1,300,000	07/07/2022
100145781		TUCSON	AZ		05/08/2024	7.750	923,486						1,150,000	03/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163282		DOWNEY	CA		08/13/2024	7.375	923,525						1,400,000	07/12/2024
100141721		ESTILL SPRINGS	TN		01/30/2024	10.374	923,628						1,125,000	12/19/2023
100132679		SOUTHWEST RANCHES	FL		11/03/2023	7.990	923,730						1,169,000	07/24/2023
100181311		ALTADENA	CA		12/06/2024	6.499	924,107		(18)				1,305,000	10/26/2024
100144063		BOSTON	MA		03/07/2024	7.500	924,224						1,220,000	01/16/2024
100159474		CHARLOTTE	NC		07/15/2024	7.125	924,305						1,280,000	05/14/2024
100120061		TORRANCE	CA		08/11/2023	6.875	924,329						1,340,000	06/12/2023
100165716		EDWARDSVILLE	IL		08/29/2024	7.875	924,337						1,240,000	06/24/2024
100133165		(WEST HILLS AREA) LOS ANGELES	CA		11/29/2023	8.375	924,477						1,310,000	10/18/2023
100115441		NATIONAL CITY	CA		07/17/2023	8.375	924,607						1,500,000	06/09/2023
100174691		EAST QUOGUE	NY		10/31/2024	8.875	924,663						1,200,000	02/16/2024
100151944		WALLER	TX		06/14/2024	8.000	924,700						1,135,000	05/28/2024
100073533		SHERWOOD FOREST	CA		10/26/2021	3.875	924,795						1,385,000	09/16/2021
100102776		APPLE VALLEY	CA		06/22/2023	8.250	924,815						1,295,000	01/12/2023
4010085891		SOUND BEACH	NY		09/27/2024	7.500	924,994						1,115,000	08/30/2024
100149755		ENGLEWOOD	NJ		04/26/2024	8.730	925,094		5,724				1,400,000	03/19/2024
100076230		HONOLULU	HI		01/07/2022	4.625	925,154						1,700,000	11/05/2021
100134405		NETHERLANDS	NLD		10/27/2023	5.120	925,237					(60,838)	1,272,105	12/01/2023
100134503		RIDGEFIELD	CT		10/30/2023	7.990	925,316						1,235,000	09/28/2023
100185019		DALLAS	TX		12/19/2024	8.749	925,438		(24)				1,480,000	10/24/2024
100185824		ROYAL OAK	MI		12/26/2024	7.000	925,469		(4)				1,139,000	10/30/2024
100158472		RCH CUCAMONGA	CA		07/10/2024	7.250	925,475						1,350,000	04/22/2024
100128786		SEABROOK ISLAND	SC		09/21/2023	8.750	925,533						1,160,000	08/24/2023
100158457		ALEXANDRIA	VA		07/10/2024	7.250	925,534		4,666				1,350,000	04/25/2024
100080016		BRISBANE	CA		04/08/2022	3.875	925,874						1,559,000	11/29/2021
100157550		AMSTERDAM	NLD		06/28/2024	5.850	925,898					(31,380)	1,117,574	06/30/2024
100159621		LOS ANGELES	CA		07/15/2024	8.625	926,159		(167)				1,100,000	05/13/2024
100077825		TUSTIN	CA		01/14/2022	3.625	926,187						1,375,000	12/13/2021
100120348		BLOOMFIELD HILLS	MI		08/18/2023	7.875	926,215		8,510				3,101,000	07/10/2023
100170279		LYNNWOOD	WA		10/08/2024	7.625	926,216						1,200,000	07/31/2024
100103663		TERRELL	TX		05/08/2023	7.499	926,335						1,523,000	03/23/2023
100140482		MARTINSVILLE	VA		01/19/2024	8.375	926,406						1,143,000	12/07/2023
100144681		UNITED KINGDOM	GBR		03/12/2024	3.740	926,530		40,479			(20,212)	949,967	03/16/2020
100133504		HARVEY CEDARS	NJ		10/19/2023	7.874	926,671						1,330,000	09/14/2023
100168086		KAILUA KONA	HI		09/20/2024	7.500	926,803						1,210,000	03/21/2024
100163935		LOS ANGELES	CA		10/04/2024	7.000	926,852						2,000,000	08/29/2024
3500108404		LOS ANGELES	CA		11/15/2024	8.865	927,021						11,700,000	10/04/2024
100173790		SAN ANTONIO	TX		10/30/2024	6.990	927,101		(93)				1,125,000	09/24/2024
100137478		LOS ANGELES	CA		01/11/2024	7.750	927,398						1,860,000	11/30/2023
100179583		KAPOLEI	HI		11/21/2024	7.000	927,450						1,220,000	09/04/2024
100157842		KANEOHE	HI		07/09/2024	7.500	927,755						1,540,000	05/16/2024
100115562		GLENDALE	AZ		07/19/2023	7.249	927,904						1,199,900	06/07/2023
3410000607		UPPER SADDLE RIVER	NJ		11/21/2024	9.050	927,954						11,100,000	09/17/2024
100086311		GRONINGEN	NLD		08/29/2022	3.850	927,988					(61,018)	1,292,053	12/01/2023
100089723		OOSTBURG	NLD		11/29/2022	4.950	927,988					(61,018)	1,280,000	12/01/2023
100080507		WEEHAWKEN	NJ		03/10/2022	6.375	928,083						1,850,000	02/25/2022
100181312		CELINA	TX		12/06/2024	6.999	928,386		(15)				1,150,000	11/16/2024
100070254		AMSTERDAM	NLD		08/31/2021	2.950	928,558					(61,056)	1,690,000	12/01/2023
100154069		DORAL	FL		06/06/2024	7.375	928,652						1,145,000	03/01/2024
100083266		ATWATER	CA		05/10/2022	5.500	928,765						1,200,000	03/15/2022
100146855		RICHMOND	VA		03/21/2024	8.625	928,860						1,485,000	02/02/2024
100156382		CEDAR CREEK	TX		07/25/2024	9.500	929,004						1,075,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109119		SUN VALLEY	CA		06/05/2023	6.875	929,029						1,400,000	04/07/2023
100135617		NASHVILLE	TN		11/09/2023	8.750	929,397						1,175,000	09/28/2023
100055009		RIDGEFIELD PARK	NJ		03/23/2021	6.875	929,404						667,000	01/07/2021
100161741		WALNUT	CA		07/30/2024	8.375	929,534						2,000,000	06/20/2024
100101835		MOSS BEACH	CA		04/06/2023	7.750	929,582						1,250,000	12/20/2022
100175564		DAVIE	FL		11/12/2024	6.125	929,781		(18)				1,600,000	09/18/2024
100071512		SACRAMENTO	CA		10/19/2021	5.625	929,793		(491)				1,200,000	08/20/2021
100128262		FORT LAUDERDALE	FL		09/14/2023	8.750	930,272		418				1,319,000	01/19/2024
100089602		YORBA LINDA	CA		01/30/2023	8.500	930,972						1,328,000	11/22/2022
100118875		MIAMI	FL		08/30/2023	8.375	930,999						1,300,000	07/31/2023
100103739		PONTE VEDRA	FL		05/08/2023	7.999	931,099						1,310,000	03/31/2023
100140347		GRANADA HILLS	CA		01/18/2024	7.125	931,247						1,320,000	11/07/2023
100178472		COPPER CANYON	TX		11/21/2024	7.250	931,508		(82)				1,160,000	10/02/2024
100087730		GLENDALE	CA		10/07/2022	6.875	931,588						1,450,000	09/26/2022
100171221		KANEOHE	HI		10/16/2024	6.875	931,631						1,650,000	08/02/2024
100114648		PALM SPRINGS	CA		06/29/2023	6.875	931,663						1,450,000	05/23/2023
100173053		SANGER	CA		10/25/2024	7.125	931,945		(81)				1,250,000	09/12/2024
100147390		KANEOHE	HI		05/08/2024	7.625	931,987						1,530,000	03/28/2024
100119562		ROTTERDAM	NLD		07/28/2023	6.100	932,131					(61,291)	1,514,999	12/01/2023
100081985		ROTTERDAM	NLD		03/30/2022	3.250	932,131					(61,306)	1,125,000	06/30/2024
100150271		HEERDE	NLD		04/29/2024	5.600	932,131					(32,665)	1,290,000	06/30/2024
100090911		MORGAN HILL	CA		01/31/2023	7.999	932,165		(78)				1,175,000	10/14/2022
100160500		FONTANA	CA		07/19/2024	9.499	932,238						1,006,000	06/19/2024
100134726		CITY OF BURBANK	CA		10/30/2023	8.625	932,254						1,300,000	09/19/2023
100102140		ESCONDIDO	CA		04/14/2023	9.375	932,315		19				1,300,000	02/27/2023
100039281		DUBLIN	IRL		09/27/2019	5.900	932,317					(58,659)	583,858	11/30/2018
3310055916		WAINSCOTT	NY		08/31/2023	8.666	932,377						7,800,000	07/06/2023
100139096		PARK CITY	UT		12/28/2023	8.499	932,402						1,155,000	11/20/2023
3500110012		SUPPLY	NC		11/27/2024	8.195	932,488						5,144,760	08/20/2024
100168755		WHITTIER	CA		09/26/2024	9.625	932,532						996,000	08/19/2024
100156902		BRONX	NY		06/27/2024	7.910	932,566		89				1,300,000	05/14/2024
100156912		THE BRONX	NY		06/27/2024	7.910	932,566		89				1,300,000	05/14/2024
100135612		NASHVILLE	TN		11/09/2023	7.990	932,610		21,123				1,293,000	09/26/2023
100088865		SAN MATEO	CA		11/15/2022	7.625	932,648						1,200,000	10/12/2022
100150075		MESA	AZ		06/14/2024	7.125	932,795						1,178,000	04/26/2024
3340069529		MONROE	NY		06/04/2024	9.202	932,805						6,600,000	01/26/2024
100149120		CHARLESTON	SC		04/22/2024	6.999	932,905						1,300,000	03/28/2024
100135150		WHITEFISH	MT		12/15/2023	7.750	933,088						1,212,000	10/05/2023
100126783		CARLSBAD	CA		08/30/2023	4.000	933,293						1,200,000	08/30/2023
100076729		LONG BEACH	CA		12/30/2021	4.375	933,336						1,820,000	12/07/2021
100149729		MIDDLETOWN	NY		04/26/2024	8.140	933,354						1,400,000	03/21/2024
100133416		NASHVILLE	TN		10/19/2023	8.990	933,696						1,175,000	08/11/2023
100145709		UNITED KINGDOM	GBR		03/12/2024	3.590	933,748		42,511			(20,340)	1,049,997	05/15/2020
3340077026		BROOKLYN	NY		09/18/2024	9.125	933,768						4,500,000	05/23/2024
100135608		NASHVILLE	TN		11/09/2023	7.990	933,912		21,145				1,293,000	09/26/2023
100060095		SANTA ANA	CA		06/25/2021	3.875	933,972						1,400,000	04/05/2021
100060099		SANTA ANA	CA		06/25/2021	3.875	933,981						1,400,000	04/05/2021
100115911		EL MONTE	CA		07/20/2023	7.500	934,133						1,340,000	05/23/2023
100167509		PARKER	TX		10/31/2024	6.750	934,394						1,300,000	09/23/2024
100153561		UNITED KINGDOM	GBR		05/29/2024	6.840	934,626					(13,590)	1,160,000	04/29/2024
100149820		LOS ANGELES	CA		04/29/2024	8.250	934,636		(297)				1,200,000	01/18/2024
100116451		TOMBALL	TX		07/20/2023	7.074	934,790						1,470,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138071		TAMPA	FL		12/13/2023	8.999	934,882						1,190,000	11/15/2023
100117064		BROOKLYN	NY		07/20/2023	5.125	935,123		38,423				1,665,000	03/01/2024
100091663		DAVENPORT	FL		01/27/2023	9.125	935,150						1,152,000	01/01/2023
100080317		AMSTERDAM	NLD		02/22/2022	2.750	935,238					(61,495)	1,290,000	12/01/2023
100176828		WALNUT CREEK	CA		11/15/2024	7.500	935,247		(66)				1,140,000	08/12/2024
100170000		MORGAN HILL	CA		10/04/2024	9.250	935,257						1,000,000	09/18/2024
3410000603		NASHVILLE	TN		11/21/2024	8.550	935,579						12,270,000	10/21/2024
100185742		SANTA ANA	CA		12/23/2024	7.250	935,653		(11)				1,420,000	11/05/2024
100146736		ANAHEIM	CA		03/20/2024	7.999	935,736						1,550,000	02/29/2024
100154523		HAWAIIAN GARDENS	CA		06/14/2024	8.375	935,874						1,194,000	05/20/2024
100076362		ENCINITAS	CA		12/23/2021	5.750	936,225						1,500,000	11/19/2021
100084394		EDISTO ISLAND	SC		08/12/2022	6.375	936,294						2,056,000	07/19/2022
100109134		SAN JOSE	CA		06/09/2023	7.750	936,306						1,100,000	04/25/2023
100082625		MOUNT PLEASANT	SC		04/14/2022	5.990	936,359						1,350,000	03/25/2022
100083013		PALM SPRINGS	CA		05/05/2022	4.875	936,503						1,400,000	03/15/2022
403049549		NEWARK	NJ		06/28/2024	6.780	936,556						1,679,000	01/26/2024
100140816		TUJUNGA	CA		03/06/2024	8.000	936,693						1,150,000	01/13/2024
100109787		SPRING BRANCH	TX		08/04/2023	6.875	936,716						1,200,000	06/23/2023
100169569		SAN JUAN CAPISTRANO	CA		09/30/2024	7.125	936,889						1,535,000	06/21/2024
100116694		SAN DIEGO	CA		07/20/2023	4.500	937,124						2,035,000	03/01/2024
100142140		KISSIMMEE	FL		02/29/2024	8.750	937,499						1,385,000	02/02/2024
100182434		HILO	HI		12/12/2024	6.124	937,553		35				1,275,000	11/05/2024
100083342		BREDA	NLD		05/27/2022	3.400	937,568					(61,648)	1,320,000	12/01/2023
100116943		SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023	4.000	937,817						1,670,000	03/01/2024
100142843		FONTANA	CA		02/09/2024	7.625	937,818						1,190,000	12/21/2023
100158523		SATELLITE BEACH	FL		07/10/2024	9.250	938,465						1,144,000	04/25/2024
100175669		CHINO	CA		11/12/2024	8.499	938,561		(62)				1,075,000	10/23/2024
100160129		LONG BEACH	CA		07/17/2024	7.375	938,658						1,350,000	05/21/2024
100079202		ASTORIA	NY		02/24/2022	3.625	938,689						1,760,000	01/07/2022
100136121		MIAMI	FL		12/18/2023	8.625	938,694						1,350,000	11/15/2023
100102859		FREMONT	CA		06/22/2023	7.000	938,795		34,231				1,425,000	06/17/2022
100144493		WEST UNION	SC		04/26/2024	7.875	938,835						1,160,000	03/13/2024
100152008		MANTECA	CA		06/14/2024	7.625	939,049						1,149,000	05/07/2024
100185173		LOS ANGELES	CA		12/20/2024	8.125	939,089		(31)				1,118,000	11/26/2024
100168017		FLOWER MOUND	TX		09/20/2024	6.999	939,162						1,150,000	08/29/2024
100074369		LAHAINA	HI		11/19/2021	4.375	939,236						1,215,000	09/25/2021
100155120		NATIONAL CITY	CA		07/19/2024	7.625	939,260						1,410,000	10/09/2023
100159688		MISSION VIEJO	CA		08/23/2024	7.750	939,339						1,495,000	07/09/2024
100144049		SAN DIEGO	CA		03/07/2024	7.624	939,375						1,330,000	01/18/2024
100090727		BRONX	NY		12/29/2022	8.573	939,503						1,365,000	11/29/2022
100038729		DUBLIN	IRL		09/27/2019	1.500	939,814					(61,637)	884,732	11/30/2018
100165644		LAGUNA HILLS	CA		10/04/2024	6.875	939,882						1,590,000	09/04/2024
100073530		SIMI VALLEY	CA		10/26/2021	4.250	939,910						1,575,000	08/19/2021
100133449		EADS	TN		10/19/2023	10.250	939,935						1,090,000	07/31/2023
100185585		ORLANDO	FL		12/20/2024	8.990	939,962		(23)				1,225,000	10/18/2024
100132429		WINDERMERE	FL		11/03/2023	7.625	939,971						1,415,000	05/18/2023
100167016		MURFREESBORO	TN		09/13/2024	8.250	940,272						1,180,000	05/24/2024
100142449		PHOENIX	AZ		03/08/2024	6.750	940,296						1,500,000	01/29/2024
100147398		LOS ANGELES (WOODLAND HILLS AR	CA		05/08/2024	8.250	940,337						1,120,000	04/01/2024
100142226		RHINEBECK	NY		03/15/2024	8.250	940,458						1,650,000	12/27/2023
100171236		SEATTLE	WA		10/16/2024	7.990	940,496						1,340,000	08/01/2024
100077866		LEIDEN	NLD		12/29/2021	3.000	940,583					(61,847)	1,210,882	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100128131		CORONA	CA		09/11/2023	10.500	940,765						1,025,000	08/03/2023
3410000524		COLUMBIA	TN		09/10/2024	8.916	940,839						8,790,000	07/05/2024
100149770		JACKSONVILLE	FL		04/26/2024	7.510	941,192		11,627				1,400,000	03/20/2024
100079907		SANTA CRUZ	CA		04/25/2022	4.250	941,352						1,410,000	02/01/2022
100138026		MIAMI	FL		12/13/2023	7.499	941,452						2,000,000	11/14/2023
100083827		GERMANTOWN	WI		07/12/2022	7.125	941,527						1,584,000	06/14/2022
100128858		SALINAS	CA		09/21/2023	7.990	941,709						1,375,000	08/01/2023
100142523		SAN DIEGO	CA		02/08/2024	6.999	942,017						1,260,000	12/22/2023
100116503		LAGUNA NIGUEL	CA		07/20/2023	5.625	942,097		1,439				1,400,000	03/01/2024
100137375		PALM DESERT	CA		12/05/2023	7.750	942,148						1,220,000	09/07/2023
3340084673		PIEDMONT	CA		09/26/2024	8.739	942,223						4,000,000	09/01/2024
100178235		LOS ANGELES	CA		11/19/2024	6.499	942,402		(10)				1,250,000	10/18/2024
100139748		UNITED KINGDOM	GBR		12/18/2023	6.590	942,506					(16,678)	1,460,000	09/28/2023
100128468		ENNIS	MT		09/15/2023	8.875	942,542						1,250,000	07/13/2023
100073535		LOS ANGELES	CA		10/26/2021	3.250	942,669		(297)				1,750,000	09/11/2021
100140894		WESLEY CHAPEL	FL		02/26/2024	9.000	942,890						1,255,000	12/18/2023
100154811		JOSHUA TREE	CA		07/19/2024	7.500	942,930						1,200,000	03/01/2024
100157831		AUSTIN	TX		08/01/2024	9.375	943,090						1,040,000	07/11/2024
100145836		PINOLE	CA		03/15/2024	8.750	943,109						1,200,000	02/13/2024
100132666		STOCKTON	CA		11/03/2023	7.875	943,199						1,200,000	08/11/2023
100102507		MIAMI	FL		06/07/2023	8.125	943,404						1,500,000	11/17/2022
100076559		FORT COLLINS	CO		12/16/2021	3.875	943,535						1,210,000	11/16/2021
100120668		BERMUDA DUNES	CA		08/24/2023	9.499	943,541						1,100,000	07/11/2023
100080789		LOS ANGELES	CA		03/15/2022	5.250	943,597						1,180,000	02/24/2022
100165800		MONROE	NY		08/29/2024	8.625	943,609						1,125,000	07/09/2024
100132667		KAAAWA	HI		11/03/2023	8.625	943,676						1,367,000	08/11/2023
100176013		SAN CLEMENTE	CA		12/20/2024	7.125	943,686		(22)				1,875,000	11/06/2024
100140989		ALTADENA	CA		01/26/2024	8.990	943,890						1,340,000	10/25/2023
100116515		BURBANK	CA		07/20/2023	4.625	944,076						1,950,000	03/01/2024
100144032		THOUSAND OAKS	CA		03/07/2024	7.625	944,220						1,250,000	01/25/2024
100176690		TORRANCE	CA		11/15/2024	8.249	944,284						1,200,000	08/29/2024
3310057964		SAN DIEGO	CA		09/15/2023	8.148	944,472						5,575,000	07/25/2023
4010055423		WARNER ROBINS	GA		08/24/2023	8.250	944,501						1,260,500	04/10/2023
100100000		SAN JUAN CAPISTRANO	CA		03/28/2023	7.375	944,693						1,300,000	02/27/2023
100182022		NORTH ANDOVER	MA		12/12/2024	6.124	944,801		54				1,350,000	10/21/2024
403052711		RICHMOND HEIGHTS	OH		11/04/2024	5.990	944,855						2,413,000	06/18/2024
100087113		TAMPA	FL		11/04/2022	6.375	944,931						2,300,000	10/06/2022
100117532		SAN JOSE	CA		07/20/2023	6.250	944,955						1,400,000	03/01/2024
100140577		LOS ANGELES	CA		01/19/2024	7.625	945,097						1,350,000	11/20/2023
100160164		LONG BEACH TOWNSHIP	NJ		07/18/2024	7.500	945,131						1,360,000	05/24/2024
100163400		LOS ANGELES	CA		09/27/2024	7.375	945,212						1,150,000	08/09/2024
100088847		RIVERSIDE	CA		11/15/2022	7.625	945,509		121				1,300,000	10/07/2022
100154724		LONG BEACH	CA		07/19/2024	7.375	945,567						1,380,000	03/02/2024
100172740		SAN JOSE	CA		11/21/2024	6.875	945,594						1,205,000	10/21/2024
100175208		TAMPA	FL		11/05/2024	6.625	945,645						1,450,000	08/21/2024
4010055162		WARREN	MI		08/24/2023	8.188	945,668						1,246,000	05/01/2023
100086166		BAKERSFIELD	CA		10/07/2022	6.875	945,711						1,200,000	08/26/2022
100171150		DUBLIN	CA		11/22/2024	6.625	945,758		(21)				1,170,000	10/10/2024
100140190		SPRINGFIELD	VA		01/11/2024	8.500	945,790						1,260,000	11/17/2023
100160829		(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024	7.875	945,859						1,260,000	05/22/2024
100151879		LOS ANGELES	CA		05/10/2024	7.999	945,938						1,170,000	04/16/2024
100176688		ARLETA	CA		11/15/2024	8.124	945,985		(87)				1,140,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4010067606		HUNTINGTON STATION	NY		01/30/2024	8.400	946,274						1,145,000	11/15/2023
100119895		EAGLE	CO		08/10/2023	7.250	946,545						1,900,000	06/09/2023
100167040		SEATTLE	WA		09/13/2024	7.625	946,728						1,250,000	07/03/2024
100079342		PACIFICA	CA		03/17/2022	4.625	946,786		(1,751)				1,600,000	02/18/2022
100158287		UNITED KINGDOM	GBR		07/09/2024	3.640	946,846		24,199			(20,499)	1,030,000	11/29/2021
100185999		SOUTH SAN FRANCISCO	CA		12/27/2024	7.625	947,437						1,175,000	10/14/2024
100186708		LAWRENCEVILLE	GA		12/31/2024	7.500	947,507		189				1,155,000	05/30/2024
100078456		NASHVILLE	TN		01/25/2022	3.875	947,597						1,375,000	12/03/2021
100154154		SAINT JOHNS	FL		07/11/2024	8.375	947,793						1,200,000	06/17/2024
100078457		NASHVILLE	TN		01/25/2022	3.875	947,855						1,350,000	12/03/2021
100139145		PALMDALE	CA		12/28/2023	9.249	947,893						1,198,000	11/13/2023
100174802		KEY BISCAYNE	FL		10/31/2024	8.500	948,212						1,200,000	04/05/2024
100144746		UNITED KINGDOM	GBR		03/12/2024	3.400	948,488		44,435			(20,501)	950,000	04/07/2020
100102843		(RESEDA AREA) LOS ANGELES	CA		06/22/2023	7.750	948,504						1,200,000	02/09/2023
100135931		LIBERTY HILL	TX		11/15/2023	7.875	948,657						1,750,000	10/10/2023
100103256		GALVESTON	TX		04/27/2023	9.000	948,664						1,200,000	03/31/2023
100101956		YULEE	FL		04/14/2023	9.499	948,737						1,150,000	03/06/2023
100103173		BROOKLYN	NY		04/21/2023	8.238	949,304						1,425,000	03/30/2023
100186276		SAN FRANCISCO	CA		12/27/2024	6.500	949,356						1,575,000	10/15/2024
100100459		CORONA	CA		04/27/2023	6.250	949,405						1,275,000	04/01/2022
100083653		TYBEE ISLAND	GA		06/23/2022	8.125	949,539						1,225,000	04/15/2022
100141545		LOS ANGELES	CA		01/30/2024	8.999	949,549						1,160,000	12/26/2023
100132538		PORT ARANSAS	TX		11/03/2023	7.875	949,718						1,458,000	06/16/2023
100090589		LEEUWARDEN	NLD		12/28/2022	4.950	949,737					(62,449)	1,310,000	12/01/2023
100101062		GREAT NECK	NY		04/28/2023	4.625	949,921						1,485,000	03/10/2022
100169415		SNOHOMISH	WA		09/30/2024	6.990	949,973		(75)				1,340,000	05/29/2024
100181694		PARAMUS	NJ		12/11/2024	7.375	950,000		(18)				1,255,000	09/06/2024
100169666		BURBANK	CA		09/30/2024	7.990	950,083						1,430,000	06/07/2024
100137479		SAN DIEGO	CA		01/11/2024	8.000	950,108						1,230,000	11/22/2023
100186347		SANTA CLARA	CA		12/30/2024	6.499	950,515						1,400,000	11/18/2024
100100328		RIVERSIDE	CA		04/27/2023	5.375	950,522						1,350,000	02/09/2022
100173713		LUBBOCK	TX		10/30/2024	7.250	950,538						1,472,000	08/14/2024
100163830		BETHANY BEACH	DE		09/27/2024	7.500	950,581						1,261,000	08/14/2024
100132497		GLENDALE	AZ		11/03/2023	7.625	950,582						1,225,000	06/06/2023
100137254		NETHERLANDS	NLD		11/28/2023	6.300	950,773					(62,532)	1,247,505	12/01/2023
100102638		GILBERT	AZ		06/22/2023	8.250	950,846						1,200,000	12/08/2022
100173973		INGLEWOOD	CA		10/31/2024	8.125	950,941						1,135,000	06/10/2024
100144315		OJAI	CA		03/07/2024	8.250	950,958						1,165,000	01/24/2024
100076777		OCEAN CITY	NJ		12/27/2021	4.937	951,450						1,300,000	11/19/2021
100136716		SCOTTSDALE	AZ		01/25/2024	8.875	951,513						1,200,000	08/07/2023
100143412		NORTH POTOMAC	MD		02/16/2024	7.875	951,641						1,580,000	01/12/2024
100120604		MANTECA	CA		08/18/2023	7.999	952,013						1,200,000	07/28/2023
100169520		CASTRO VALLEY	CA		09/30/2024	7.125	952,130		(92)				1,415,000	06/05/2024
100178322		SEVIERVILLE	TN		11/19/2024	6.999	952,333						1,450,000	10/25/2024
100155072		CARY	NC		07/19/2024	7.375	952,494						1,375,000	11/27/2023
100116156		WESTMINSTER	CA		07/20/2023	4.750	952,530						1,600,000	03/01/2024
100151980		SANTA CLARITA	CA		06/14/2024	7.250	952,674						1,650,000	05/14/2024
100165032		MARIETTA	GA		08/28/2024	7.374	952,784						1,450,000	08/09/2024
100102451		DRIFTWOOD	TX		06/07/2023	7.250	952,791						1,320,000	09/22/2022
100154826		LA PALMA	CA		07/19/2024	7.750	952,867						1,326,000	02/07/2024
324060216		HIDEOUT	UT		08/20/2024	9.430	953,256						7,380,000	06/06/2024
100180417		PACIFICA	CA		11/25/2024	6.000	953,352						1,575,000	10/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100145833		MIRAMAR	FL		03/15/2024	8.625	953,463						1,043,000	02/09/2024
100164198		HAWTHORNE	CA		08/21/2024	8.125	953,830						1,070,000	07/23/2024
100103728		ROCKWALL	TX		05/08/2023	9.375	953,879						1,250,000	03/22/2023
100130204		SAN DIEGO	CA		11/15/2023	8.500	953,935		(91)				1,490,000	10/06/2023
100158185		UNITED KINGDOM	GBR		07/09/2024	3.790	954,099		24,280			(20,656)	1,110,000	08/31/2021
100175588		BIRMINGHAM	MI		11/12/2024	7.750	954,157		(27)				1,350,000	08/27/2024
100185832		MISSION VIEJO	CA		12/26/2024	7.000	954,219						1,455,000	09/14/2024
100143706		HAWTHORNE	CA		02/23/2024	8.500	954,321						1,175,000	01/29/2024
100092054		BRONX	NY		02/09/2023	7.900	954,397						1,225,000	01/19/2023
100073532		GRANADA HILLS	CA		10/26/2021	3.375	954,422						1,450,000	09/16/2021
100182555		FULLERTON	CA		12/12/2024	6.624	954,517		(1)				1,360,000	11/05/2024
100147117		PROSPER	TX		05/08/2024	7.250	954,625						1,240,000	03/22/2024
100155167		KIRKLAND	WA		07/19/2024	10.500	954,649						1,030,000	02/22/2024
100164010		LAGUNA HILLS	CA		08/21/2024	8.125	954,857						1,170,000	07/13/2024
100116118		HUNTINGTON BEACH	CA		07/20/2023	5.250	955,337						1,600,000	03/01/2024
100068676		TILBURG	NLD		08/30/2021	8.115	955,434					(62,823)	1,153,125	06/30/2024
100115419		MISSION VIEJO	CA		07/17/2023	7.250	955,493						1,380,000	06/12/2023
100120145		JAMUL	CA		08/11/2023	7.500	955,671						1,200,000	06/28/2023
100153389		RUMSON	NJ		05/29/2024	7.874	955,674						1,550,000	04/26/2024
100176785		VENTURA	CA		11/15/2024	7.500	956,077		(50)				1,327,000	09/13/2024
100162072		THE HILLS	TX		07/31/2024	7.750	956,141						1,150,000	06/25/2024
100118013		LOS ANGELES	CA		07/20/2023	6.125	956,183						1,525,000	03/01/2024
100173407		SYLMAR	CA		10/29/2024	7.000	956,238						1,325,000	09/16/2024
100136061		LOS ANGELES	CA		11/16/2023	7.499	956,295						1,275,000	10/04/2023
100174531		COSTA MESA	CA		10/31/2024	7.625	956,405						1,850,000	03/29/2024
100142498		PAIA	HI		03/08/2024	7.625	956,583						1,325,000	01/30/2024
100133782		OAKLAND	CA		10/20/2023	7.625	956,915						1,300,000	09/25/2023
100175522		JACKSON	WY		12/23/2024	7.750	957,141		(7)				1,200,000	08/15/2024
100089388		KEY WEST	FL		11/17/2022	8.250	957,265		24				1,200,000	10/21/2022
100185804		PETALUMA	CA		12/26/2024	6.875	957,280						1,675,000	09/16/2024
100102351		PORT REPUBLIC	MD		06/07/2023	7.250	957,296						1,290,000	08/26/2022
100165478		PARAMOUNT	CA		08/29/2024	7.625	957,504						1,270,000	07/02/2024
100151346		NEW ORLEANS	LA		05/10/2024	7.625	957,637						1,268,000	03/22/2024
100057253		CLOVIS	CA		05/19/2021	5.320	957,792						1,300,000	04/30/2021
100149996		MISSOURI CITY	TX		06/07/2024	8.750	957,881						1,060,000	04/17/2024
100102615		NAPLES	FL		06/22/2023	9.375	957,887						1,510,000	12/02/2022
100166439		AUSTIN	TX		10/31/2024	6.750	957,903						1,175,000	09/24/2024
100163349		LOS ANGELES	CA		08/13/2024	6.499	958,088						1,215,000	07/17/2024
100178471		MIAMI	FL		11/21/2024	7.875	958,101		(61)				1,255,000	09/20/2024
100114511		RIVERSIDE	CA		06/29/2023	6.875	958,148						1,235,000	05/23/2023
100174053		CHICAGO	IL		10/31/2024	8.500	958,202						1,185,000	07/12/2024
100182451		OAKLAND	CA		12/12/2024	6.624	958,317						1,413,000	11/04/2024
100083526		SAN CLEMENTE	CA		06/06/2022	7.372	958,724		(265)				1,300,000	05/13/2022
100080193		DAVIE	FL		02/25/2022	5.775	958,738						1,200,000	02/07/2022
100181909		PASADENA	CA		12/12/2024	6.125	958,770		41				1,500,000	10/09/2024
100078671		QUEEN CREEK	AZ		02/02/2022	5.315	958,927						1,100,000	01/19/2022
100149986		AUSTIN	TX		06/07/2024	7.375	959,013						1,300,000	04/18/2024
100079448		NOVATO	CA		03/17/2022	4.625	959,197		2,398				1,215,000	02/15/2022
100161402		MARIETTA	GA		07/26/2024	7.875	959,615						1,635,000	05/22/2024
100167480		DORAL	FL		10/31/2024	8.500	959,830						1,075,000	09/30/2024
100118187		LAKE FOREST	CA		07/20/2023	8.125	959,869						1,250,000	03/01/2024
100090990		SHERWOOD	OR		01/31/2023	7.875	959,913						1,375,000	12/09/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100071929		COSTA MESA	CA		01/21/2022	3.875	960,000						1,250,000	10/18/2021
100159451		RANCHO CUCAMONGA	CA		07/15/2024	7.625	960,102						1,250,000	05/21/2024
4010083902		AMITYVILLE	NY		09/27/2024	7.490	960,216						1,175,000	08/14/2024
100137294		UNITED KINGDOM	GBR		11/28/2023	7.590	960,320					(16,970)	1,025,000	12/01/2023
100077826		SAN DIEGO	CA		01/14/2022	3.500	960,567		(73)				1,795,000	12/13/2021
100134262		LOS ANGELES	CA		10/27/2023	7.375	960,676						1,215,000	06/30/2023
100086195		SAN PEDRO	CA		10/07/2022	8.625	960,680						1,050,000	08/25/2022
4010051548		CULLMAN	AL		07/27/2023	7.810	960,731						1,271,000	04/03/2023
100082980		WOODLAND HILLS	CA		05/05/2022	5.750	960,945						1,510,000	03/09/2022
100071485		LOS ANGELES	CA		10/26/2021	4.750	961,361						1,645,000	09/27/2021
100133493		FRANKFORT	IL		10/19/2023	7.750	961,585						1,300,000	08/28/2023
100152258		SAN FRANCISCO	CA		05/17/2024	7.375	961,626						1,360,000	03/29/2024
100154533		HAWTHORNE	CA		06/14/2024	8.875	961,643						1,185,000	05/22/2024
100141345		LOS ANGELES	CA		01/30/2024	8.750	961,774						1,875,000	12/06/2023
100091782		HOLLISTER	CA		01/30/2023	9.250	962,127						1,255,000	12/28/2022
100137977		SAN DIEGO	CA		12/13/2023	7.625	962,258						1,345,000	10/02/2023
100156700		LOS ANGELES (NORTHRIDGE AREA)	CA		06/26/2024	8.750	962,604						1,175,000	06/04/2024
100155319		CLAYTON	CA		07/19/2024	7.500	963,352						1,595,000	01/16/2024
100185415		LOS ANGELES	CA		12/20/2024	6.490	963,355		14				1,300,000	10/21/2024
100138218		LOS ANGELES	CA		12/14/2023	7.875	963,396		8,530				1,635,000	10/31/2023
100102093		VIEW PARK	CA		04/14/2023	7.999	963,816		100				1,300,000	02/20/2023
100159009		CLEARWATER	FL		08/15/2024	7.500	964,181						1,180,000	07/17/2024
100118854		TORRANCE	CA		08/30/2023	7.750	964,536						1,195,000	07/19/2023
100078269		WOODLAND HILLS	CA		02/10/2022	4.625	964,588						1,485,000	01/18/2022
100167918		LOS ANGELES	CA		09/20/2024	6.999	964,743						1,220,000	08/14/2024
100140897		BUENA PARK	CA		02/26/2024	10.375	964,822						1,330,000	12/15/2023
100128878		TARZANA	CA		09/21/2023	7.750	964,884						1,220,000	07/25/2023
3410000546		FORT MYERS	FL		10/23/2024	9.076	965,111						10,200,000	06/25/2024
100147977		BURBANK	CA		04/10/2024	7.500	965,138						1,650,000	03/21/2024
100138397		BROOKLYN	NY		12/18/2023	7.375	965,160		567				5,750,000	10/25/2023
100078636		HOLLIS	NH		02/02/2022	4.475	965,315						1,117,000	12/23/2021
100166332		PORTLAND	OR		10/24/2024	7.625	965,425						1,200,000	08/30/2024
100085181		CARLSBAD	CA		09/21/2022	6.750	965,673		(32)				1,600,000	07/08/2022
100181541		MIAMI	FL		12/09/2024	8.110	965,926		71				1,375,000	11/07/2024
100175579		SACRAMENTO	CA		11/12/2024	6.375	966,056		(22)				1,350,000	09/18/2024
100136568		GAINESVILLE	GA		11/22/2023	8.999	966,197						1,145,000	10/31/2023
100185593		STAR	ID		12/20/2024	6.875	966,294		(21)				1,255,000	10/17/2024
100110683		FREMONT	CA		08/11/2023	7.875	966,486						1,315,000	06/23/2023
100140015		SEATTLE	WA		01/09/2024	7.750	966,777						1,400,000	11/14/2023
100147326		ROTTERDAM	NLD		03/27/2024	5.600	967,085					(43,795)	1,245,000	06/30/2024
100144463		PHOENIX	AZ		04/26/2024	8.625	967,140						1,250,000	03/06/2024
100138362		JAMUL	CA		12/18/2023	8.874	967,488						1,200,000	11/09/2023
100164880		ANAHEIM	CA		08/26/2024	7.625	967,529						1,480,000	07/05/2024
100182405		LOS ANGELES	CA		12/12/2024	6.624	967,556		14				1,300,000	10/14/2024
100144944		UNITED KINGDOM	GBR		03/12/2024	9.500	967,624		40,763			(20,789)	974,990	11/29/2019
100091703		CHICAGO	IL		03/24/2023	7.875	967,688						1,232,000	01/23/2023
100129522		LOS ANGELES	CA		09/29/2023	6.750	967,707						1,330,000	07/26/2023
100091162		GATLINBURG	TN		01/31/2023	7.375	967,804						1,250,000	10/12/2022
100116482		SAN FRANCISCO	CA		07/20/2023	6.125	967,824						2,029,000	03/01/2024
100076366		LOS ANGELES	CA		12/23/2021	4.990	967,843						1,200,000	11/22/2021
100171319		SAN DIEGO	CA		10/16/2024	7.625	967,856						1,260,000	08/15/2024
100161668		SCHIEDAM	NLD		07/29/2024	5.600	967,862					(43,458)	1,168,000	07/02/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154084		GEORGETOWN	TX		07/11/2024	7.875	967,948						1,178,000	05/31/2024
100109589		TEMECULA	CA		06/14/2023	8.250	968,011						1,500,000	05/10/2023
3340074651		NEW YORK	NY		06/04/2024	9.445	968,022						5,250,000	03/25/2024
100118914		MISSOURI CITY	TX		07/27/2023	9.125	968,101						1,655,000	06/29/2023
100138679		BOCA RATON	FL		02/02/2024	8.000	968,194						1,227,000	12/22/2023
3310074321		SKANEATELES	NY		05/23/2024	9.016	968,334						6,520,000	04/11/2024
100076697		SAN DIEGO	CA		12/30/2021	4.000	968,512						1,440,000	11/30/2021
100102990		BROOKLYN	NY		06/22/2023	7.990	968,706						1,260,000	01/30/2023
100160845		(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024	8.500	968,738						1,350,000	06/06/2024
100118860		CASTLE ROCK	CO		08/30/2023	7.875	968,939						2,600,000	07/17/2023
100158412		UNITED KINGDOM	GBR		07/09/2024	3.790	969,367		23,327			(20,987)	1,050,000	07/05/2022
100153827		SAN DIEGO	CA		07/10/2024	9.625	969,384		(109)				1,175,000	10/27/2023
324060367		EAGLE	ID		10/03/2024	8.968	969,442						3,820,000	05/22/2024
100115528		LOS ANGELES	CA		07/17/2023	6.999	969,905		270				1,800,000	06/13/2023
100138230		SAN JOSE	CA		12/14/2023	8.750	970,078						1,245,000	11/02/2023
100078662		GUILFORD	CT		02/02/2022	4.237	970,376						2,726,000	12/29/2021
100142138		DAVENPORT	FL		02/29/2024	8.750	970,410						1,400,000	01/26/2024
100164102		LOS ANGELES	CA		08/21/2024	8.125	970,485						1,260,000	07/30/2024
100167090		CHICAGO	IL		09/13/2024	8.125	970,588						1,275,000	06/20/2024
100137146		NASHVILLE	TN		11/28/2023	7.875	971,012						1,320,000	09/26/2023
100147135		HAYWARD	CA		05/08/2024	6.875	971,130						1,400,000	03/26/2024
100164255		WILMINGTON	CA		08/21/2024	7.375	971,346						1,275,000	07/12/2024
100085118		ROTTERDAM	NLD		07/27/2022	3.800	971,487					(63,879)	1,345,000	12/01/2023
3500112091		INDIO	CA		11/27/2024	7.920	971,500						5,400,000	10/17/2024
100141522		RIVERSIDE	CA		01/30/2024	10.750	971,631						1,050,000	12/22/2023
100174941		KAILUA	HI		10/31/2024	7.625	971,681						1,420,000	04/30/2024
100166425		FAIRVIEW	TX		10/31/2024	7.750	971,925						1,500,000	09/11/2024
3340074702		TRAVERSE CITY	MI		05/23/2024	9.533	971,942						7,100,000	04/05/2024
100109311		KEY WEST	FL		06/12/2023	7.250	972,006						1,665,000	03/20/2023
100155157		CASTLE ROCK	CO		07/19/2024	8.250	972,018						1,208,000	01/16/2024
3410000579		ALPHARETTA	GA		10/23/2024	8.876	972,078						11,079,000	08/15/2024
100135648		ST AUGUSTINE	FL		11/09/2023	8.125	972,092						1,300,000	08/15/2023
100170011		BRIDGEWATER	NJ		11/08/2024	7.125	972,834						1,335,000	10/03/2024
100156336		MIRAMAR	FL		07/25/2024	9.250	973,203						1,050,000	06/18/2024
100167013		WILTON	CT		09/13/2024	7.750	973,330						1,220,000	06/03/2024
100164645		INDIO	CA		08/23/2024	8.375	973,450						1,450,000	07/12/2024
100120862		LA VERNE	CA		08/28/2023	7.375	973,528						1,225,000	06/22/2023
100180810		UTRECHT	NLD		11/27/2024	5.250	973,559					(19,459)	1,710,000	11/06/2024
100116541		KANSAS CITY	MO		07/20/2023	4.750	973,786						2,209,000	03/01/2024
100081889		MOUNTAIN VIEW	CA		03/31/2022	3.500	973,837		54				2,064,000	03/02/2022
100175593		GROTON	MA		11/12/2024	7.000	973,863		(48)				1,207,000	08/27/2024
100120896		LOS ANGELES	CA		08/30/2023	6.899	974,105						1,338,000	07/07/2023
100074480		OAKLAND	CA		12/14/2021	3.375	974,574						1,600,000	11/15/2021
100172250		DOWNEY	CA		10/21/2024	7.000	974,686						1,308,000	08/30/2024
100155968		LOCUST VALLEY	NY		06/18/2024	8.250	974,720						1,250,000	04/30/2024
100149882		WEST LINN	OR		04/29/2024	7.999	974,985						1,204,900	04/05/2024
100142722		PASADENA	CA		02/08/2024	7.625	975,069						1,420,000	11/27/2023
100153695		LAS VEGAS	NV		05/31/2024	7.750	975,098						1,550,000	04/19/2024
100165843		NEWTON	MA		08/29/2024	7.750	975,244						1,385,000	06/24/2024
100156416		SANTA ANA	CA		06/24/2024	6.625	975,249						1,600,000	05/20/2024
100164158		RIO VERDE	AZ		08/21/2024	9.999	975,261						1,282,660	07/22/2024
100182556		FULLERTON	CA		12/12/2024	6.624	975,488		(2)				1,390,000	11/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107903		SAN FRANCISCO	CA		06/29/2023	8.000	975,701		(265)				2,200,000	06/02/2023
100154608		BREA	CA		06/14/2024	7.499	976,010						1,370,000	05/21/2024
100157829		ARVADA	CO		08/01/2024	6.875	976,093		74				1,375,000	07/02/2024
100174618		VISTA	CA		10/31/2024	7.750	976,270						1,200,000	02/08/2024
100109040		MIAMI	FL		06/05/2023	8.000	976,463						1,200,000	04/21/2023
100172125		STEVENSON RANCH	CA		10/17/2024	7.375	976,795						1,200,000	09/11/2024
4010053587		KINGSTON	NY		06/20/2023	7.970	976,917						1,280,000	03/27/2023
100166287		LIBERTY HILL	TX		10/23/2024	8.875	976,918						1,115,000	09/09/2024
100074453		SAN FRANCISCO	CA		12/02/2021	4.312	977,131						1,245,000	11/12/2021
100156122		MISSION VIEJO	CA		07/25/2024	7.250	977,198						1,210,000	06/10/2024
100129835		CLEARWATER	FL		09/27/2023	8.999	977,345						1,180,000	08/25/2023
100116051		RENO	NV		07/20/2023	7.125	977,670						2,275,000	03/01/2024
100102002		RIVERSIDE	CA		04/14/2023	8.125	977,695						1,225,000	02/07/2023
100160553		PALOS VERDES ESTATES	CA		07/19/2024	8.999	977,849						1,150,000	06/21/2024
100173748		LIVERMORE	CA		10/30/2024	10.250	978,022						1,050,000	07/16/2024
100074150		FULSHEAR	TX		12/09/2021	4.375	978,531						1,400,000	11/10/2021
100175555		MERIDIAN	ID		11/12/2024	6.625	978,611		(22)				1,216,000	09/17/2024
100120497		CANYON COUNTRY	CA		08/18/2023	8.999	978,710						1,085,000	07/10/2023
100039162		DUBLIN	IRL		09/27/2019	4.150	978,717					(64,086)	1,041,352	11/30/2018
100121055		NETHERLANDS	NLD		08/28/2023	6.250	978,737					(64,369)	1,260,000	12/01/2023
100185714		HAARLEM	NLD		12/20/2024	5.150	978,737					(6,706)	1,260,000	11/29/2024
100131641		MARTINEZ	CA		10/06/2023	7.500	978,934						1,485,000	08/07/2023
100090755		SCOTTSDALE	AZ		02/28/2023	8.750	978,996						1,350,000	01/17/2023
100091331		ENCINITAS	CA		01/13/2023	8.375	979,210						2,800,000	12/01/2022
100171190		LA HABRA	CA		11/22/2024	7.625	979,236		(98)				1,100,000	10/29/2024
100129766		LOS ANGELES	CA		09/27/2023	9.499	979,262						1,400,000	08/28/2023
100118877		LEHI	UT		08/30/2023	8.875	979,351						1,160,000	07/19/2023
100107817		SAN DIEGO	CA		05/19/2023	8.125	979,529						1,235,000	03/01/2023
100142611		READING	MA		02/08/2024	7.499	979,888						1,310,000	12/14/2023
100080827		MOORESVILLE	NC		03/10/2022	4.750	979,894						1,350,000	02/07/2022
100114924		COSTA MESA	CA		07/13/2023	7.250	979,960						1,239,000	05/19/2023
100168681		NORCO	CA		09/25/2024	7.250	980,029						1,600,000	08/15/2024
100175577		BLUE BELL	PA		11/12/2024	6.125	980,322		(15)				1,350,000	09/17/2024
100074404		PEORIA	AZ		12/02/2021	3.950	980,351						1,360,000	11/09/2021
100090904		CORONADO	CA		01/31/2023	6.625	980,406						1,590,000	10/14/2022
100142822		WESTMINSTER	CA		02/08/2024	9.250	980,587						1,200,000	12/27/2023
100083010		MONMOUTH BEACH	NJ		05/05/2022	5.375	980,686						2,450,000	03/10/2022
100129258		WINTER GARDEN	FL		11/03/2023	8.250	980,730						1,210,000	10/20/2023
100163593		OREM	UT		08/15/2024	7.750	981,167						1,475,000	07/31/2024
3310073529		MONROE	NY		06/04/2024	8.491	981,200						6,545,000	12/07/2023
100126405		RIDGEWOOD	NY		08/30/2023	7.900	981,279						1,360,000	07/24/2023
100135650		SEVIERVILLE	TN		11/09/2023	8.375	981,298						1,675,000	09/26/2023
100099613		GRANADA HILLS	CA		04/06/2023	7.875	981,502						1,225,000	02/21/2023
100159572		DORAL	FL		07/15/2024	7.375	981,708						1,375,000	06/07/2024
100176167		MOUNT VERNON	WA		12/20/2024	7.125	982,062		(19)				1,450,000	11/14/2024
100153067		AZUSA	CA		06/27/2024	9.875	982,142						1,060,000	05/15/2024
100065548		LOS ANGELES	CA		07/28/2021	3.875	982,271						1,590,000	06/14/2021
100175038		GOLDEN	CO		11/05/2024	7.125	982,447		(82)				1,204,000	10/18/2024
100108922		RIVERSIDE	CA		05/31/2023	8.625	982,534						1,232,000	04/12/2023
100084255		AMSTERDAM	NLD		06/30/2022	3.100	982,621					(64,611)	1,265,000	12/01/2023
100090034		HUNTINGTON BEACH	CA		01/13/2023	7.875	982,638						1,250,000	11/18/2022
100153979		LOS ANGELES	CA		06/05/2024	7.625	982,865		(39)				1,525,000	05/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100155961		LINDEN	NJ		06/18/2024	7.875	982,891						1,210,000	05/02/2024
100145589		UNITED KINGDOM	GBR		03/12/2024	9.500	982,913		25,865			(21,459)	1,174,996	11/18/2019
100170500		WOODLAND HILLS	CA		10/09/2024	7.125	982,920						1,250,000	08/26/2024
100102208		CABO SAN LUCAS	MEX		04/17/2023	7.810	982,929						4,871,648	04/13/2023
100149071		THOMPSONS STATION	TN		04/19/2024	7.875	982,950						1,175,000	03/06/2024
100071877		SAN JOSE	CA		11/05/2021	4.125	983,215						3,400,000	08/30/2021
100174885		ELIZABETH	CO		10/31/2024	7.000	983,316						1,311,000	04/25/2024
100138151		CYPRESS	CA		12/14/2023	8.625	983,379		4,096				1,300,000	10/25/2023
100132756		COEUR D ALENE	ID		11/03/2023	9.625	983,470						1,200,000	08/25/2023
100131636		SACRAMENTO	CA		10/06/2023	7.625	983,556						1,400,000	08/21/2023
100114959		PALM SPRINGS	CA		07/14/2023	7.750	983,585						1,225,000	05/25/2023
100176036		BERMUDA DUNES	CA		12/20/2024	7.500	983,671		(19)				1,275,000	11/13/2024
3340073218		JERSEY CITY	NJ		05/10/2024	9.384	983,924						3,820,000	03/18/2024
3320046042		FRESH MEADOWS	NY		02/13/2023	9.156	984,085						3,500,000	12/04/2022
100141789		OCEANPORT	NJ		01/30/2024	8.125	984,104						1,975,000	12/21/2023
100072020		WOODLAND HILLS	CA		11/19/2021	4.750	984,216						1,120,000	09/14/2021
100155308		BROOKLYN	NY		07/19/2024	7.500	984,272						1,330,000	03/18/2024
100079851		FREMONT	CA		04/08/2022	3.500	984,503						2,500,000	01/22/2022
100116045		SYLMAR	CA		07/20/2023	10.750	984,528						1,250,000	03/01/2024
100164258		CORAL GABLES	FL		08/21/2024	7.124	984,535						1,300,000	07/11/2024
100141756		OXNARD	CA		01/30/2024	10.999	984,754						1,180,000	12/15/2023
100150255		ROTTERDAM	NLD		04/29/2024	5.550	984,951					(34,516)	1,464,000	06/30/2024
100107866		SAN DIEGO	CA		06/29/2023	6.750	984,961						3,500,000	06/01/2023
100084826		SAN PEDRO	CA		08/02/2022	7.500	985,280						1,250,000	07/07/2022
100147127		LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024	7.375	985,296						1,220,000	03/21/2024
100129458		VAN NUYS	CA		09/29/2023	6.950	985,345						1,405,000	08/07/2023
100156031		SONOMA	CA		06/18/2024	7.875	985,415		(168)				2,100,000	05/01/2024
100176804		WOODCLIFF LAKE	NJ		11/15/2024	7.990	985,456		(121)				1,175,000	09/04/2024
100082997		TORRANCE	CA		05/05/2022	5.625	985,542						1,300,000	03/11/2022
100147282		WEST BEND	WI		03/28/2024	8.620	985,580		8,086				1,400,000	02/21/2024
100118196		VINEYARD	UT		07/21/2023	9.000	985,904						1,250,000	06/09/2023
100080408		LOS ANGELES	CA		04/14/2022	5.250	986,078						1,310,000	02/11/2022
100074420		ARLINGTON	VA		12/02/2021	3.875	986,219						1,280,000	11/10/2021
100155062		SCOTTSDALE	AZ		07/19/2024	7.125	986,250						1,240,000	12/01/2023
100151971		MYAKKA CITY	FL		06/14/2024	7.875	986,390						1,200,000	05/23/2024
100080855		BONSALL	CA		03/10/2022	4.875	986,502						1,500,000	01/31/2022
100079396		TORRANCE	CA		03/17/2022	4.875	986,586		(260)				1,375,000	02/16/2022
100074491		LAGUNA HILLS	CA		12/14/2021	3.500	986,704						1,610,000	11/23/2021
100114606		EL CAJON	CA		06/29/2023	7.999	986,838						1,200,000	05/13/2023
100102688		MONTEREY PARK	CA		06/22/2023	7.750	986,923						1,280,000	09/26/2022
100091774		ENCINO	CA		01/30/2023	8.500	986,965		(147)				1,225,000	12/16/2022
100081824		LOS ANGELES	CA		03/30/2022	5.533	987,195						1,135,000	03/14/2022
100185539		HOMESTEAD	FL		12/20/2024	9.250	987,299		(22)				1,050,000	11/20/2024
100160836		OAK PARK	CA		07/24/2024	7.750	987,377						1,215,000	05/30/2024
100088895		HERMOSA BEACH	CA		11/15/2022	7.125	987,511		10,294				1,760,000	08/18/2022
100108120		LA MIRADA	CA		05/24/2023	9.125	987,522						1,085,000	04/18/2023
323090480		BAKERSFIELD	CA		11/28/2023	10.155	987,688						5,360,000	09/21/2023
100071662		SAN DIEGO	CA		10/14/2021	3.375	987,894						1,740,000	06/29/2021
100137428		KAMUELA	HI		01/11/2024	8.375	988,036						1,325,000	11/29/2023
100181700		NORCO	CA		12/11/2024	7.250	988,269		(28)				1,250,000	09/26/2024
100169371		CULVER CITY	CA		09/27/2024	7.250	988,312						1,575,000	08/19/2024
100151583		LONG BEACH	CA		05/10/2024	6.990	988,426						1,552,000	03/26/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100185021		PANORAMA CITY	CA		12/19/2024	7.625	988,455		1				1,164,000	10/24/2024
100185964		MONROVIA	CA		12/26/2024	9.875	988,750		(16)				1,100,000	12/03/2024
100088930		COVINA	CA		11/15/2022	8.000	988,790		33				1,825,000	10/24/2022
100100448		MELVILLE	NY		04/27/2023	6.625	988,835						1,750,000	04/19/2022
100082906		IRVINE	CA		05/17/2022	5.125	988,943		(321)				1,356,000	03/29/2022
100143091		COSTA MESA	CA		02/16/2024	6.624	988,972						1,562,000	01/10/2024
100159646		WESTLAKE VILLAGE	CA		08/23/2024	7.750	989,041						1,200,000	07/23/2024
100170135		SEATTLE	WA		10/08/2024	6.624	989,067						1,300,000	08/22/2024
100169603		SAN FRANCISCO	CA		09/30/2024	7.375	989,290		(153)				1,400,000	07/19/2024
100129269		ATLANTA	GA		09/25/2023	8.875	989,345						1,335,000	08/23/2023
100181655		DALLAS	TX		12/11/2024	7.250	989,359		19				1,249,000	11/06/2024
100147701		OJAI	CA		04/05/2024	8.000	989,418						1,240,000	02/27/2024
100090127		BOERNE	TX		01/13/2023	9.750	989,425						1,335,000	11/18/2022
3340073813		LONG BRANCH	NJ		06/14/2024	9.350	990,005						13,000,000	03/08/2024
100164245		LOS ANGELES	CA		08/21/2024	7.625	990,058						1,200,000	07/01/2024
100180279		LOS ANGELES	CA		11/25/2024	7.000	990,211						1,350,000	09/18/2024
100167468		FRANKLIN LAKES	NJ		10/31/2024	6.500	990,351						1,930,000	09/30/2024
100143949		MIAMI	FL		02/29/2024	8.125	990,405						1,250,000	01/16/2024
100082709		IRVINE	CA		04/20/2022	6.000	990,651		(48)				1,230,000	03/31/2022
100143374		OAK BLUFFS	MA		02/16/2024	9.750	990,699						1,150,000	01/30/2024
100099869		CAMARILLO	CA		03/28/2023	10.125	990,766						1,300,000	12/19/2022
100180716		CHINO HILLS	CA		11/26/2024	7.125	990,802		(21)				1,400,000	09/16/2024
100109042		RANCHO CUCAMONGA	CA		06/05/2023	7.000	990,820						1,330,000	04/17/2023
100120202		BROOKLYN	NY		08/18/2023	7.750	991,121						1,325,000	06/26/2023
100164248		LOS ANGELES (PORTER RANCH AREA	CA		08/21/2024	8.875	991,150						1,210,000	07/23/2024
100118786		COSTA MESA	CA		07/25/2023	7.000	991,526						1,590,000	06/05/2023
100144523		SAN DIEGO	CA		04/26/2024	7.875	991,562						1,350,000	03/08/2024
100108487		WOODLAND HILLS	CA		05/25/2023	7.500	991,874						1,250,000	04/25/2023
100186689		SANTA CLARITA	CA		12/31/2024	8.750	992,105		229				1,125,000	09/04/2024
100165331		OSAGE BEACH	MO		08/29/2024	8.375	992,147						1,150,000	08/05/2024
100068139		LOS ANGELES	CA		08/25/2021	3.874	992,210						1,390,000	07/14/2021
3340076451		LIVINGSTON	NJ		06/14/2024	9.350	992,376						3,700,000	05/14/2024
100175566		CAPE MAY	NJ		11/12/2024	6.875	992,383		(25)				1,440,000	09/05/2024
100167125		ATLANTA	GA		09/13/2024	7.875	992,398		(193)				1,186,000	07/09/2024
100109393		SANTA ROSA BEACH	FL		06/13/2023	6.750	992,468						1,360,000	05/19/2023
100186660		EMERALD HILLS	CA		12/30/2024	6.500	992,534		1				2,250,000	10/23/2024
100148169		LOS ANGELES	CA		05/15/2024	6.750	992,704						3,175,000	04/10/2024
100173208		SACRAMENTO	CA		10/30/2024	6.990	992,769						1,300,000	08/29/2024
100169956		WOODLAND HILLS	CA		11/08/2024	7.250	992,860		(115)				1,200,000	09/19/2024
100084373		MALIBU	CA		08/12/2022	6.250	992,924		(300)				2,650,000	07/18/2022
100156461		LOS ANGELES	CA		06/24/2024	7.625	993,112						1,350,000	04/15/2024
100118686		RIVERSIDE	CT		07/25/2023	6.750	993,306						2,695,000	06/13/2023
100102770		CASTRO VALLEY	CA		06/22/2023	7.625	993,322						1,650,000	02/15/2023
100071813		LOS ANGELES	CA		10/14/2021	4.375	993,361						1,685,000	08/20/2021
100170138		SAN JOSE	CA		10/08/2024	6.499	993,554						1,480,000	08/22/2024
3340073060		MIAMI	FL		04/30/2024	8.851	993,564						3,800,000	03/14/2024
100172622		GLENDALE	AZ		10/24/2024	7.625	993,618		30				1,450,000	07/16/2024
100091715		HOUSTON	TX		03/24/2023	8.625	993,668						1,455,000	02/15/2023
100163595		KIHEI	HI		08/15/2024	8.250	993,729						1,445,000	07/19/2024
100108274		THOUSAND OAKS	CA		05/24/2023	8.750	994,012						1,210,000	04/20/2023
100014635		SAN FRANCISCO	CA		09/27/2017	8.500	994,151						1,482,000	07/29/2017
100085133		GRONINGEN	NLD		07/27/2022	3.900	994,273					(65,377)	1,280,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4010048014		WATERBURY	CT		03/22/2023	7.945	994,299						1,315,000	02/02/2023
100147694		GATLINBURG	TN		04/05/2024	9.875	994,508						1,300,000	03/18/2024
100185523		FREEHOLD	NJ		12/20/2024	7.375	994,576		(24)				1,345,000	11/12/2024
100079589		SAN MATEO	CA		04/25/2022	4.250	994,616						1,500,000	01/06/2022
100080398		WOODLAND HILLS	CA		04/14/2022	4.750	994,622						1,380,000	02/11/2022
100145458		UNITED KINGDOM	GBR		03/12/2024	9.500	994,755		42,209			(21,869)	1,150,043	10/23/2019
100102848		OAKLAND	CA		06/22/2023	7.990	994,982						1,240,000	03/09/2023
100090116		LONG BEACH	CA		01/13/2023	9.250	995,045						1,475,000	11/29/2022
100176086		HOUSTON	TX		12/20/2024	8.625	995,097		(28)				2,353,000	11/25/2024
100174060		MAKAWAO	HI		10/31/2024	7.500	995,429						1,325,000	07/19/2024
100086982		KAILUA KONA	HI		11/04/2022	7.750	995,631						1,400,000	09/19/2022
100147357		LAKEWAY	TX		05/08/2024	8.875	995,667						1,200,000	04/05/2024
100080472		THOUSAND OAKS	CA		03/10/2022	5.887	996,008						1,130,000	02/14/2022
4010045173		GRANDVIEW	MO		03/22/2023	8.015	996,304						1,404,000	12/07/2022
100159534		RIVERSIDE	CA		07/15/2024	8.500	996,512						1,200,000	05/24/2024
100155295		ESCONDIDO	CA		07/19/2024	6.500	996,729		52				1,521,000	02/26/2024
100136002		SAN CARLOS	CA		11/16/2023	7.499	996,874						3,300,000	10/03/2023
100174036		VIRGINIA BEACH	VA		10/31/2024	8.000	996,957						1,160,000	05/01/2024
100082191		DULUTH	GA		04/14/2022	6.125	997,034						1,335,000	03/08/2022
100115311		HOUSTON	TX		07/17/2023	7.250	997,040						1,285,000	04/13/2023
100132381		AUSTIN	TX		11/03/2023	8.750	997,065						1,200,000	04/24/2023
100116599		LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023	9.500	997,119						1,125,000	03/01/2024
100073560		VISTA	CA		11/19/2021	3.750	997,124						1,155,000	10/21/2021
100178371		LOS ANGELES	CA		11/20/2024	6.875	997,199		(73)				1,250,000	10/04/2024
100088072		OAKLAND	CA		10/25/2022	8.625	997,387		1,507				1,425,000	09/12/2022
100185994		LOS ANGELES	CA		12/26/2024	7.999	997,433		(16)				1,250,000	12/04/2024
100114918		VISALIA	CA		07/13/2023	7.250	997,815						1,265,000	05/11/2023
100166918		BEND	OR		09/13/2024	7.625	997,846						1,300,000	06/24/2024
100120365		MIAMI SHORES	FL		08/18/2023	7.750	997,855						1,470,000	07/10/2023
3500100382		DUSON	LA		09/30/2024	8.805	997,922						9,540,000	06/24/2024
100178232		SAN DIMAS	CA		11/19/2024	6.999	998,031		(44)				1,225,000	10/30/2024
100083406		YERSEKE	NLD		05/27/2022	3.250	998,156					(65,632)	1,285,000	12/01/2023
100117381		YORBA LINDA	CA		07/20/2023	3.875	998,213						1,900,000	03/01/2024
100160084		PHILADELPHIA	PA		07/17/2024	7.125	998,657						1,400,000	05/09/2024
100119658		SCOTTSDALE	AZ		08/08/2023	6.875	998,731		(14)				1,330,000	05/19/2023
100151678		BERKELEY	CA		05/10/2024	7.125	998,805						1,425,000	03/20/2024
100117894		SYLMAR	CA		07/20/2023	9.990	998,835						1,374,000	03/01/2024
100168554		LOS ANGELES	CA		09/25/2024	7.000	999,280						1,400,000	07/23/2024
100074352		PALM SPRINGS	CA		12/09/2021	5.125	999,606		(973)				1,190,000	11/12/2021
100185582		GILROY	CA		12/20/2024	6.625	999,635		(4)				1,245,000	10/25/2024
100167994		EL CAJON	CA		09/20/2024	7.999	999,709						1,185,000	08/20/2024
100148665		REDONDO BEACH	CA		04/15/2024	7.375	999,728		(7)				1,245,000	01/26/2024
100079820		MIAMI	FL		04/25/2022	6.624	999,863						1,385,000	01/28/2022
100165884		TEMPLE CITY	CA		08/30/2024	7.375	999,881						1,390,000	07/30/2024
100080804		AGOURA	CA		03/15/2022	5.850	1,000,013						2,365,000	02/25/2022
100128479		WESTLAKE	FL		09/15/2023	8.125	1,000,406						1,260,000	07/31/2023
100128823		SAN DIEGO	CA		09/21/2023	7.500	1,000,419						1,270,000	07/19/2023
100085135		S-HERTOGENBOSCH	NLD		07/27/2022	1.000	1,000,487					(65,785)	1,380,001	12/01/2023
100083035		SHERMAN OAKS	CA		05/11/2022	5.200	1,000,501		255				1,375,000	02/24/2022
100184970		CELINA	TX		12/19/2024	8.374	1,000,609		(18)				1,216,000	11/19/2024
100148647		SCOTTSDALE	AZ		05/15/2024	7.125	1,000,715						1,740,000	04/12/2024
100154984		MIRAMAR	FL		07/19/2024	7.875	1,000,786						1,425,000	01/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340075703		WOODLAND HILLS	CA		05/10/2024	9.176	1,000,969						3,630,000	04/19/2024
100073584		AMSTERDAM/AMSTELVEEN	NLD		10/25/2021	3.150	1,001,005					(65,834)	1,301,116	12/01/2023
100176126		WEST HILLS	CA		12/20/2024	9.000	1,001,069		(20)				1,070,000	11/21/2024
100099970		OAKLAND	CA		03/28/2023	7.875	1,001,097						1,260,000	02/28/2023
100144316		LA HABRA	CA		03/07/2024	9.990	1,001,186						1,085,000	02/07/2024
100141544		BRADENTON	FL		01/30/2024	7.999	1,001,200						1,453,000	01/05/2024
100129826		LA QUINTA	CA		09/27/2023	8.999	1,001,293						1,250,000	09/08/2023
100180851		AMSTERDAM	NLD		11/27/2024	4.950	1,001,522					(20,018)	1,729,000	11/14/2024
100154556		WHITTIER	CA		06/14/2024	8.499	1,001,647						1,300,000	05/23/2024
100076534		COSTA MESA	CA		01/04/2022	3.875	1,001,768						1,500,000	12/06/2021
100170249		SAN DIEGO	CA		10/08/2024	7.624	1,002,031						1,300,000	07/29/2024
100153091		LOS ANGELES	CA		06/27/2024	8.250	1,002,128						1,300,000	05/30/2024
100130238		SAINT GEORGE	UT		09/28/2023	7.750	1,002,237						1,460,000	08/04/2023
100175708		SAN DIMAS	CA		11/12/2024	6.499	1,002,370		(39)				1,650,000	10/18/2024
100110528		SAN FRANCISCO	CA		06/30/2023	6.625	1,002,385						1,700,000	04/18/2023
3500106025		KIRKLAND	WA		09/12/2024	8.608	1,002,484						9,375,000	07/15/2024
100115474		LOS ANGELES	CA		07/17/2023	8.250	1,002,522						1,100,000	06/13/2023
100133795		LOS ANGELES	CA		10/20/2023	9.250	1,002,604						1,350,000	09/25/2023
100149049		WOODLAND HILLS	CA		04/19/2024	8.125	1,002,717		(106)				1,230,000	03/15/2024
100144442		LAS VEGAS	NV		04/26/2024	8.250	1,002,847						1,230,000	02/29/2024
100074439		UPPER SADDLE RIVER	NJ		12/02/2021	3.990	1,003,024						2,500,000	11/05/2021
100164251		BOSTON	MA		08/21/2024	7.624	1,003,207						1,350,000	07/12/2024
4010063551		MASTIC BEACH	NY		02/29/2024	7.040	1,003,216						1,545,000	10/17/2023
100159926		KEY BISCAYNE	FL		08/16/2024	7.490	1,003,297						2,650,000	05/02/2024
100138076		LONG BEACH	CA		12/13/2023	9.125	1,003,385						1,210,000	11/15/2023
100154346		LYNBROOK	NY		06/12/2024	8.125	1,003,471						1,350,000	04/25/2024
100115436		ANAHEIM	CA		07/17/2023	8.375	1,003,508						1,163,000	06/05/2023
100151243		LOS ANGELES	CA		05/10/2024	7.125	1,003,572						1,580,000	03/16/2024
100154201		SAN DIEGO	CA		07/11/2024	7.375	1,003,636						2,750,000	06/04/2024
100174770		MAPLEWOOD	NJ		10/31/2024	7.875	1,003,724						1,400,000	04/02/2024
100091818		BONITA SPRINGS	FL		01/30/2023	8.250	1,003,763						1,425,000	12/09/2022
100147194		BRONX	NY		03/28/2024	8.190	1,003,792						1,400,000	02/12/2024
100130294		DRIPPING SPRINGS	TX		09/28/2023	8.375	1,003,864						1,300,000	08/04/2023
100171277		CANTON	GA		10/16/2024	6.625	1,004,170						1,250,000	08/20/2024
100102452		ROCKLIN	CA		06/07/2023	6.875	1,004,349						1,350,000	08/16/2022
100152741		FORT LAUDERDALE	FL		05/22/2024	8.999	1,004,402						1,119,000	04/29/2024
100166022		LAS VEGAS	NV		09/06/2024	8.750	1,004,899						1,100,000	08/19/2024
100074170		MILL VALLEY	CA		12/09/2021	4.625	1,004,994		(2,037)				2,325,000	11/04/2021
100079547		PARK CITY	UT		04/08/2022	4.750	1,005,115						1,400,000	01/26/2022
100117887		LOS ANGELES	CA		07/20/2023	9.000	1,005,236						1,675,000	03/01/2024
100084601		SAN DIEGO	CA		08/02/2022	6.875	1,005,314						1,380,000	06/29/2022
100174175		NORTH CHARLESTON	SC		10/31/2024	8.250	1,005,467						1,200,000	06/27/2024
100108184		FRISCO	TX		05/24/2023	9.625	1,005,611						1,300,000	04/04/2023
100181309		LA HABRA HEIGHTS	CA		12/06/2024	6.999	1,005,920		(2)				1,255,000	11/15/2024
100118794		STUDIO CITY	CA		07/25/2023	8.625	1,005,949						1,425,000	06/20/2023
100147125		DALLAS	TX		05/08/2024	7.875	1,006,002						1,280,000	03/22/2024
100169178		SEATTLE	WA		09/27/2024	6.375	1,006,759						1,515,000	08/14/2024
100109271		LA QUINTA	CA		07/21/2023	8.625	1,006,767		(273)				1,300,000	06/01/2023
100114672		SANTA CLARITA	CA		06/29/2023	7.999	1,006,787						1,250,000	05/26/2023
100158572		LONG GROVE	IL		07/10/2024	7.250	1,006,797						1,460,000	06/03/2024
100080763		DELRAY BEACH	FL		03/24/2022	5.367	1,006,914						2,500,000	02/28/2022
100175590		DELRAY BEACH	FL		11/12/2024	6.375	1,007,108						1,300,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100161835		WAIANAE	HI		07/31/2024	7.860	1,007,647						1,330,000	07/05/2024
100128536		EASTVALE	CA		09/18/2023	9.000	1,007,759						1,150,000	07/07/2023
100185165		SAN DIEGO	CA		12/20/2024	8.750	1,007,971		(29)				1,200,000	11/18/2024
100185948		BUENA PARK	CA		12/26/2024	8.625	1,007,981		(19)				1,200,000	12/07/2024
100134183		BELLFLOWER	CA		12/08/2023	8.875	1,007,994		(25)				1,350,000	10/12/2023
100078050		CALABASAS	CA		01/21/2022	5.500	1,008,011		(556)				1,299,000	12/21/2021
100176941		PORTER RANCH	CA		11/15/2024	7.625	1,008,314						1,240,000	06/13/2024
100146615		WESTTOWN	NY		03/20/2024	8.499	1,008,448						1,850,000	01/31/2024
3300004631		DEMAREST	NJ		10/10/2023	9.835	1,008,459						7,700,000	07/28/2023
4010055228		CHICAGO	IL		08/24/2023	7.600	1,008,506						1,335,000	05/31/2023
100102455		SANTA ROSA BEACH	FL		06/07/2023	9.500	1,008,556						1,280,000	12/19/2022
100167792		SAN FRANCISCO	CA		09/19/2024	7.625	1,008,927		(86)				1,300,000	08/08/2024
100135937		MIRAMAR BEACH	FL		11/15/2023	8.375	1,009,077						1,500,000	10/17/2023
100171595		LAGUNA NIGUEL	CA		10/16/2024	7.625	1,009,194						1,355,000	08/08/2024
100084620		SANTA ROSA	CA		08/02/2022	7.625	1,009,289						1,600,000	06/21/2022
100120383		HONOLULU	HI		08/18/2023	7.750	1,009,486						1,500,000	07/14/2023
100141328		LOS ANGELES	CA		01/30/2024	8.250	1,009,616						2,105,000	12/08/2023
100140840		MANAKIN SABOT	VA		03/06/2024	10.125	1,009,702						1,199,000	12/21/2023
100172830		YORBA LINDA	CA		12/06/2024	6.500	1,009,827		(9)				3,054,000	11/20/2024
100164312		DUARTE	CA		08/21/2024	6.625	1,009,834						1,459,000	06/28/2024
100109606		HACIENDA HEIGHTS	CA		06/14/2023	7.625	1,009,902						1,150,000	05/08/2023
100135938		MIRAMAR BEACH	FL		11/15/2023	8.375	1,010,013						1,500,000	10/17/2023
100080359		LAKE ARROWHEAD	CA		02/28/2022	3.375	1,010,069		(137)				1,850,000	01/18/2022
100115498		DAVIDSONVILLE	MD		07/17/2023	6.999	1,010,218						1,340,000	06/09/2023
100128357		COOPER CITY	FL		09/14/2023	7.499	1,010,391						1,300,000	08/11/2023
100156266		GUERNEVILLE	CA		07/25/2024	8.000	1,010,861						1,550,000	07/01/2024
100128444		DIAMOND BAR	CA		09/15/2023	9.375	1,010,955						1,105,000	06/26/2023
3340072687		TREASURE ISLAND	FL		04/05/2024	9.385	1,010,965						5,800,000	02/28/2024
100109746		BEVERLY HILLS	CA		06/16/2023	7.625	1,010,991						1,250,000	05/12/2023
3500110240		BOCA RATON	FL		11/27/2024	8.195	1,011,072						7,650,000	09/08/2024
100080491		MIAMI	FL		03/10/2022	7.049	1,011,097						1,205,000	02/24/2022
3340074267		ROSLYN	NY		04/30/2024	9.154	1,011,392						4,600,000	03/21/2024
100076740		LA MESA	CA		12/30/2021	4.125	1,011,517						1,300,000	12/06/2021
100080347		TARZANA	CA		02/28/2022	3.500	1,011,521		(193)				2,145,000	01/20/2022
100132587		WOODINVILLE	WA		11/03/2023	7.375	1,011,761						1,820,000	07/10/2023
100078711		LAKEWOOD	NJ		02/02/2022	4.700	1,012,540						1,400,000	12/22/2021
100134654		DULUTH	GA		10/30/2023	8.250	1,012,544						1,600,000	09/15/2023
100079305		PARK CITY	UT		02/28/2022	4.500	1,012,550		20				1,325,000	01/28/2022
100090782		PACIFICA	CA		02/28/2023	9.125	1,012,738						1,250,000	01/03/2023
100185489		MURRIETA	CA		12/20/2024	8.875	1,012,750		(20)				1,325,000	12/03/2024
100153703		MIAMI LAKES	FL		07/11/2024	7.750	1,012,770						1,200,000	05/20/2024
100186342		GLENDALE	CA		12/30/2024	6.124	1,012,822		2				1,550,000	11/05/2024
100156186		REDONDO BEACH	CA		06/20/2024	7.250	1,012,883						1,250,000	04/19/2024
100158512		GATLINBURG	TN		07/10/2024	7.875	1,012,942						1,340,000	04/15/2024
100157604		EDMONDS	WA		06/28/2024	7.500	1,012,956						1,425,000	05/21/2024
100074458		LAS VEGAS	NV		12/02/2021	5.062	1,012,971						1,330,000	11/12/2021
100080510		LONG BEACH	CA		03/10/2022	5.937	1,012,999		(272)				1,150,000	02/24/2022
100090415		SANTA ANA	CA		12/28/2022	8.500	1,013,248						1,342,000	09/21/2022
100152475		NASHVILLE	TN		05/16/2024	8.750	1,013,491		(19)				1,275,000	02/16/2024
100147486		HENDERSON	NV		04/03/2024	8.500	1,013,569						1,271,000	01/10/2024
100179387		RENO	NV		12/27/2024	7.375	1,013,601		(8)				1,530,000	12/12/2024
100108545		ALMERE	NLD		05/25/2023	6.655	1,013,692					(66,667)	1,305,000	12/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100142553		SAN DIEGO	CA		02/08/2024	7.499	1,013,758						1,625,000	12/27/2023
100115734		KAILUA KONA	HI		07/20/2023	6.624	1,013,822						1,400,000	05/17/2023
100153441		BRONX	NY		05/30/2024	7.800	1,013,870						1,750,000	04/17/2024
100165887		SAN PEDRO LOS ANGELES	CA		08/30/2024	7.625	1,014,108						1,235,000	07/27/2024
100090936		GATLINBURG	TN		01/31/2023	7.125	1,014,110		29				1,300,000	11/02/2022
100091000		LUTZ	FL		01/31/2023	10.375	1,014,137						1,345,000	12/07/2022
100173509		FLAGSTAFF	AZ		10/29/2024	7.875	1,014,510						1,400,000	09/09/2024
100139754		UNITED KINGDOM	GBR		12/18/2023	6.990	1,014,542					(17,543)	1,800,000	10/13/2023
100102199		MISSION VIEJO	CA		04/14/2023	8.875	1,014,696						1,300,000	03/04/2023
100101953		ENCINITAS	CA		04/14/2023	8.625	1,014,729		(166)				2,475,000	02/15/2023
100172163		OAK PARK	CA		10/17/2024	6.750	1,014,730						1,300,000	09/25/2024
100133587		EDMONDS	WA		10/23/2023	7.250	1,014,818						1,400,000	09/07/2023
100175407		LOS ANGELES	CA		12/23/2024	7.125	1,014,839		1				1,450,000	06/21/2024
100082036		ZUTPHEN	NLD		03/30/2022	3.050	1,014,987					(66,754)	1,400,000	12/01/2023
100128398		ATLANTA	GA		09/15/2023	8.875	1,015,205						1,500,000	05/09/2023
100079959		MIAMI SHORES	FL		04/25/2022	4.875	1,015,207						1,415,000	01/31/2022
100186248		LOS ANGELES (CHATSWORT	CA		12/27/2024	8.375	1,015,249		(9)				1,300,000	10/29/2024
100083024		ENUMCLAW	WA		05/11/2022	4.362	1,015,587		149				1,500,000	02/07/2022
100153847		WALNUT	CA		06/05/2024	7.250	1,015,672						1,600,000	05/07/2024
100180107		TUSTIN	CA		12/30/2024	7.000	1,015,766						1,450,000	10/26/2024
3340071091		MONROE	NY		03/21/2024	9.134	1,015,821						6,700,000	02/20/2024
100141649		HUNTINGTON BEACH	CA		01/30/2024	7.250	1,015,990						1,325,000	12/28/2023
100078024		POTOMAC	MD		01/12/2022	4.247	1,016,057						1,350,000	11/26/2021
100079358		SAN LUIS OBISPO	CA		03/17/2022	3.375	1,016,113		984				1,480,000	02/24/2022
100072031		SAN DIEGO	CA		11/19/2021	3.625	1,016,147						1,925,000	10/13/2021
100118785		BEND	OR		07/25/2023	7.500	1,016,347						2,250,000	06/14/2023
100163425		CARLSBAD	CA		09/27/2024	7.125	1,016,477		(25)				1,995,000	08/02/2024
100101855		MANSFIELD	TX		04/06/2023	8.125	1,016,487						1,275,000	02/16/2023
100133857		NORFOLK	MA		10/20/2023	8.250	1,017,326						1,300,000	09/29/2023
100155047		GALVESTON	TX		07/19/2024	8.375	1,017,531						1,290,000	12/01/2023
100080295		UTRECHT	NLD		02/22/2022	3.250	1,017,576					(66,926)	1,228,125	06/30/2024
100100535		ANAHEIM	CA		04/27/2023	7.250	1,017,680		(25)				1,350,000	03/07/2023
100171429		TORRANCE	CA		10/16/2024	7.124	1,017,685						1,335,000	09/04/2024
100147470		BERTHOUD	CO		04/03/2024	7.000	1,017,786						2,431,000	02/23/2024
100173393		SOUTH FULTON	GA		10/29/2024	7.875	1,018,210						1,100,000	09/23/2024
100171232		KANEOHE	HI		10/16/2024	9.250	1,018,428						1,180,000	08/01/2024
100131807		LOS ANGELES	CA		10/06/2023	8.499	1,018,533						1,308,000	09/18/2023
100159210		SAN FRANCISCO	CA		07/15/2024	7.375	1,018,575						1,800,000	05/24/2024
100185778		DIX HILLS	NY		12/26/2024	6.990	1,018,615		3				1,280,000	11/01/2024
100175589		SCOTTSDALE	AZ		11/12/2024	6.375	1,018,796		(14)				1,450,000	09/10/2024
100145118		UNITED KINGDOM	GBR		03/12/2024	3.140	1,018,832		49,226			(22,094)	1,199,977	11/12/2019
100115826		FREDERICKSBURG	TX		07/20/2023	6.375	1,018,837						1,402,000	05/09/2023
100108903		COSTA MESA	CA		05/31/2023	7.875	1,018,948						1,250,000	04/11/2023
100077961		MUKILTEO	WA		01/06/2022	3.875	1,019,095						1,640,000	12/15/2021
100173116		SAN DIEGO	CA		10/30/2024	6.999	1,019,167						1,335,000	09/20/2024
100135830		HUNTINGTON BEACH	CA		11/10/2023	7.625	1,019,216						1,480,000	09/28/2023
100086913		EASTVALE	CA		10/24/2022	8.875	1,019,231						1,300,000	09/12/2022
100138699		LONG BEACH	CA		02/02/2024	7.625	1,019,294						1,360,500	12/18/2023
100148639		HAPPY VALLEY	OR		05/15/2024	7.250	1,019,349						1,275,000	04/01/2024
100152023		SAN DIEGO	CA		05/14/2024	7.875	1,019,410						1,345,000	04/19/2024
100162305		BRENTWOOD	CA		08/05/2024	7.750	1,019,529						1,550,000	06/14/2024
100185761		WEST HILLS	CA		12/23/2024	7.375	1,019,608		(15)				1,320,000	11/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100145779		PEORIA	AZ		05/08/2024	7.250	1,019,723						1,829,000	03/26/2024
100147400		LAGUNA HILLS	CA		05/08/2024	7.250	1,019,764						1,300,000	04/01/2024
100091133		ALTADENA	CA		01/31/2023	6.875	1,019,809		338				1,725,000	09/14/2022
100089400		NORTH CALDWELL	NJ		11/17/2022	8.375	1,019,840						1,350,000	10/05/2022
100172668		ROWLAND HEIGHTS	CA		11/21/2024	6.750	1,019,911		(48)				1,280,000	10/15/2024
100080802		LOS ANGELES	CA		03/15/2022	4.825	1,020,385						1,380,000	03/01/2022
100137344		GLENDALE	CA		12/01/2023	8.249	1,020,542						1,275,000	10/02/2023
100172900		TEMECULA	CA		10/25/2024	7.250	1,020,552						1,235,000	09/28/2024
4010069803		TRENTON	NJ		04/29/2024	7.730	1,020,796						1,426,000	01/29/2024
100115398		ATLANTA	GA		07/17/2023	6.999	1,020,814						2,151,000	06/12/2023
100174025		LAS VEGAS	NV		10/31/2024	7.500	1,021,167						1,250,000	07/16/2024
100163808		LA QUINTA	CA		09/27/2024	7.625	1,021,199						1,685,000	08/15/2024
100172737		LONG GROVE	IL		11/21/2024	6.875	1,021,512		1,815				1,520,000	10/24/2024
100158258		UNITED KINGDOM	GBR		07/09/2024	3.390	1,021,638		27,560				(22,119)	1,100,000	09/24/2021
100146892		WATSONVILLE	CA		03/26/2024	7.990	1,021,851						1,357,000	02/09/2024
100175985		FRENCHTOWN	NJ		11/14/2024	6.990	1,022,245		131				1,300,000	09/20/2024
100168760		HAYWARD	CA		09/26/2024	7.875	1,022,447						1,250,000	08/09/2024
100169270		STOUGHTON	MA		09/27/2024	7.375	1,022,840						1,250,000	08/15/2024
100088826		SCOTTSDALE	AZ		11/15/2022	7.625	1,022,879						1,515,000	10/07/2022
100173489		OAKLAND	CA		10/29/2024	7.375	1,023,026						1,240,000	09/11/2024
100087522		KISSIMMEE	FL		10/25/2022	5.625	1,023,151						1,625,000	06/10/2022
100165723		NEWTOWN SQUARE	PA		08/29/2024	7.500	1,023,506						1,300,000	07/10/2024
100157807		EDMONDS	WA		08/01/2024	7.250	1,023,688						1,365,000	07/09/2024
100144880		UNITED KINGDOM	GBR		03/12/2024	2.990	1,023,806		49,205				(22,393)	1,199,992	12/20/2019
100144318		MORGAN HILL	CA		03/07/2024	7.375	1,023,920						1,350,000	02/01/2024
100117750		MIAMI	FL		07/20/2023	7.375	1,023,978						1,930,000	03/01/2024
100179601		INGLEWOOD	CA		11/21/2024	7.125	1,024,123		(9)				1,360,000	09/23/2024
100152793		MIRAMAR	FL		05/22/2024	9.125	1,024,228						1,115,000	04/26/2024
100145796		MORGAN	UT		05/08/2024	8.250	1,024,317						1,350,000	03/15/2024
100084309		ZOETERMEER	NLD		06/30/2022	3.550	1,024,515						(67,366)	1,585,707	06/30/2024
100185357		CHULA VISTA	CA		12/20/2024	6.624	1,024,894		10				1,425,000	10/20/2024
100102387		PARADISE VALLEY	AZ		06/07/2023	7.500	1,024,971						1,300,000	02/13/2023
100164648		INDIO	CA		08/23/2024	7.750	1,025,128						1,600,000	07/12/2024
100083522		BRENTWOOD	CA		06/06/2022	6.847	1,025,342						1,325,000	05/17/2022
100089690		DEVENTER	NLD		11/29/2022	5.100	1,025,344						(67,435)	1,369,999	12/01/2023
100185732		SANTA MONICA	CA		12/23/2024	6.875	1,025,504		(14)				2,400,000	11/13/2024
3300005256		BROOKLYN	NY		09/04/2024	9.005	1,025,543						4,750,000	07/18/2024
3340076530		PALM SPRINGS	CA		06/04/2024	9.148	1,025,640						3,700,000	05/07/2024
100109771		SAN DIEGO	CA		08/04/2023	7.500	1,025,874						1,280,000	05/30/2023
100135853		MIAMI BEACH	FL		11/13/2023	8.875	1,025,897		5,061				2,500,000	09/28/2023
100179853		JOHNSON CITY	TX		11/22/2024	7.125	1,025,968		(94)				1,950,000	10/11/2024
100086723		FRISCO	TX		09/30/2022	7.375	1,026,045						1,310,000	08/19/2022
100147582		WEEHAWKEN	NJ		04/04/2024	8.499	1,026,056						1,350,000	03/15/2024
100143011		GARDNERVILLE	NV		02/12/2024	8.999	1,026,095						1,256,000	01/12/2024
100100017		NAPLES	FL		03/28/2023	9.875	1,026,123						1,590,000	02/27/2023
100078267		MOORPARK	CA		02/10/2022	5.500	1,026,129						1,150,000	12/30/2021
100116360		(BURBANK AREA) LOS ANGELES	CA		07/20/2023	5.250	1,026,354						1,350,000	03/01/2024
100079906		RANCHO PALOS VERDES	CA		04/08/2022	3.125	1,026,378						3,000,000	01/24/2022
403050301		JACKSON	MS		06/28/2024	7.690	1,026,438						1,418,900	03/14/2024
100078448		SCOTTSDALE	AZ		01/25/2022	3.830	1,026,532						1,370,000	01/06/2022
100153482		BROOKVILLE	NY		05/30/2024	7.550	1,026,808						3,091,000	04/12/2024
100163339		CEDAR PARK	TX		08/13/2024	7.999	1,027,061						1,305,000	07/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109710		BRENTWOOD	CA		06/16/2023	9.375	1,027,120						1,270,930	05/12/2023
100181646		FOLSOM	CA		12/11/2024	7.625	1,027,143		(32)				1,435,000	10/29/2024
100117822		MORAN	WY		07/20/2023	8.500	1,027,166		(249)				2,350,000	03/01/2024
100164886		GREAT NECK	NY		08/28/2024	7.990	1,027,502						1,350,000	08/02/2024
100185613		FRANKLIN	TN		12/20/2024	7.250	1,027,666		(25)				1,280,000	10/23/2024
100151931		MARINA	CA		06/14/2024	8.000	1,027,754						1,316,000	05/14/2024
100179400		MANSFIELD	TX		12/27/2024	7.250	1,027,816		(7)				1,600,000	11/27/2024
100118796		LOS ANGELES	CA		07/25/2023	9.750	1,027,855						1,360,000	06/22/2023
100145102		UNITED KINGDOM	GBR		03/12/2024	3.440	1,028,030		46,841			(22,470)	1,050,000	03/19/2020
100181543		GREAT NECK	NY		12/09/2024	7.250	1,028,065		57				1,450,000	10/29/2024
100173969		SCOTTSDALE	AZ		10/31/2024	7.875	1,028,078		133				1,256,000	08/05/2024
100169816		LAKE FOREST	CA		09/30/2024	7.375	1,028,144						1,450,000	07/16/2024
100160842		ORANGE	CA		07/24/2024	7.625	1,028,263						1,250,000	06/11/2024
100136173		LOS ANGELES	CA		12/18/2023	8.750	1,028,393		(304)				1,650,000	11/20/2023
100172963		SCOTTSDALE	AZ		10/25/2024	6.999	1,028,402						1,250,000	09/25/2024
100180824		EINDHOVEN	NLD		11/27/2024	4.950	1,028,451					(20,556)	1,603,200	10/30/2024
100140979		SAN DIEGO	CA		03/28/2024	8.875	1,028,530		(123)				1,555,000	01/25/2024
100083415		TILBURG	NLD		05/27/2022	3.600	1,028,839					(67,650)	1,241,719	06/30/2024
100090011		MORRISTOWN	NJ		01/13/2023	7.875	1,028,846						1,855,000	11/09/2022
100120832		WILSON	WY		08/25/2023	7.375	1,029,007						1,500,000	07/19/2023
100099872		CAMARILLO	CA		03/28/2023	10.125	1,029,146						1,350,000	12/16/2022
100156287		CHICAGO	IL		07/25/2024	8.875	1,029,187						1,350,000	06/26/2024
100080272		ZIERIKZEE	NLD		02/22/2022	2.950	1,029,227					(67,675)	1,325,000	12/01/2023
100163925		RIVERSIDE	CA		10/04/2024	7.125	1,029,324						1,260,000	08/14/2024
100151146		LONGBOAT KEY	FL		05/09/2024	8.499	1,029,357						1,950,000	04/16/2024
100088316		DORAL	FL		11/10/2022	8.374	1,029,399						1,185,000	09/23/2022
100184380		WEST HOLLYWOOD	CA		12/16/2024	6.750	1,029,597		2				1,850,000	09/25/2024
100156360		MIAMI	FL		07/25/2024	7.625	1,029,639						1,400,000	06/26/2024
100083511		KAILUA	HI		06/06/2022	6.805	1,029,823						1,350,000	05/05/2022
100142073		HOUSTON	TX		02/29/2024	8.500	1,029,828						1,440,000	01/19/2024
100102355		NEW YORK	NY		06/07/2023	7.500	1,029,851						1,250,000	08/18/2022
100160557		MAPLE GROVE	MN		07/19/2024	7.999	1,029,958						1,286,000	05/17/2024
100078751		TORRANCE	CA		02/25/2022	4.375	1,030,115						1,325,000	01/05/2022
100114670		LOS ANGELES	CA		06/29/2023	7.999	1,030,365						1,200,000	05/31/2023
100141428		ATLANTA	GA		01/30/2024	7.999	1,030,391						2,050,000	12/13/2023
100158418		UNITED KINGDOM	GBR		07/09/2024	3.490	1,030,521		26,602			(22,311)	1,300,000	06/14/2022
100089728		DORDRECHT/DRECHTSTEDEN	NLD		11/29/2022	4.850	1,030,537					(67,761)	1,278,541	12/01/2023
100080017		SAN FRANCISCO	CA		04/08/2022	4.375	1,030,614						1,550,000	11/02/2021
100165617		SHERMAN OAKS	CA		10/04/2024	6.875	1,030,685						1,685,000	09/09/2024
403048682		WARNER ROBINS	GA		06/28/2024	8.570	1,030,689						1,400,000	10/31/2023
100132540		DALLAS	TX		11/03/2023	7.875	1,030,766		208				1,450,000	06/09/2023
100164715		FORT LAUDERDALE	FL		08/23/2024	7.875	1,030,785						2,300,000	07/22/2024
100128753		CELINA	TX		09/21/2023	7.874	1,030,823						1,473,000	08/24/2023
100142985		SOUTHBURY	CT		02/09/2024	7.500	1,030,849						1,285,000	01/30/2024
100057233		LOS ANGELES	CA		05/19/2021	5.525	1,030,950						1,275,000	04/30/2021
4010064665		TRENTON	NJ		01/30/2024	8.120	1,031,008						1,356,000	11/14/2023
100135767		CERRITOS	CA		11/10/2023	6.990	1,031,010						1,805,000	10/10/2023
100081831		MURRIETA	CA		03/30/2022	5.687	1,031,025		(3)				1,425,000	03/14/2022
100087960		PALMETTO BAY	FL		10/25/2022	7.250	1,031,187						1,350,000	09/27/2022
100118034		SAN FRANCISCO	CA		07/20/2023	6.125	1,031,391						1,600,000	03/01/2024
100139097		NORTHRIDGE	CA		12/28/2023	8.624	1,031,538						1,270,000	12/01/2023
100164971		ESTERO	FL		08/28/2024	7.499	1,031,653						1,340,000	08/05/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100168770		PLYMOUTH	MN		09/26/2024	7.500	1,031,918						1,263,000	07/31/2024
3.62422E+11		NEWTON	MA		09/23/2024	9.150	1,032,000						5,475,000	08/19/2024
100140947		PARKLAND	FL		03/28/2024	8.500	1,032,386						1,980,000	01/26/2024
100178414		PASADENA	CA		11/21/2024	6.999	1,032,395		(78)				1,400,000	10/18/2024
100161707		ORLANDO	FL		07/30/2024	7.249	1,032,556						1,400,000	06/25/2024
100156164		WEST PALM BCH	FL		06/20/2024	8.375	1,032,620						1,250,000	05/08/2024
100132388		AGUA DULCE	CA		11/03/2023	7.750	1,032,808		162				1,500,000	06/09/2023
100175356		CHICAGO	IL		11/05/2024	5.875	1,032,919						1,400,000	09/11/2024
4010075336		LUFKIN	TX		07/26/2024	7.500	1,032,927						1,490,500	05/08/2024
100154211		HOLLISTER	CA		07/11/2024	7.500	1,032,952						1,260,000	06/10/2024
100134508		WESTLAKE	FL		10/30/2023	8.874	1,033,163						1,310,000	10/06/2023
3300005199		BROOKLYN	NY		08/01/2024	9.250	1,033,177						5,100,000	06/17/2024
100169283		MONTGOMERY	TX		09/27/2024	8.250	1,033,234						1,250,000	07/11/2024
100173011		WEST HOLLYWOOD	CA		10/25/2024	7.250	1,033,376		(127)				2,800,000	08/26/2024
100185980		ROCKVILLE	MD		12/26/2024	7.125	1,033,381		(10)				1,557,000	12/09/2024
100102476		COOPERSBURG	PA		06/07/2023	7.250	1,033,461						1,395,000	10/07/2022
100115119		KEY WEST	FL		07/17/2023	8.125	1,033,563						1,300,000	06/15/2023
100145260		UNITED KINGDOM	GBR		03/12/2024	3.890	1,033,778					(22,433)	1,425,000	05/14/2020
100158590		JERSEY CITY	NJ		07/10/2024	6.999	1,033,857						1,500,000	05/30/2024
100165717		LEESBURG	VA		08/29/2024	7.990	1,034,449						1,585,000	06/21/2024
100144482		ONTARIO	CA		04/26/2024	8.125	1,034,618						1,325,000	02/27/2024
100137315		SANTA CLARA	CA		12/01/2023	7.624	1,034,650						2,550,000	11/04/2023
4010052822		BALTIMORE	MD		08/24/2023	8.159	1,034,790						1,376,000	05/15/2023
100164998		PHOENIX	AZ		08/28/2024	7.999	1,034,823						1,337,500	07/29/2024
100102204		COLORADO SPRINGS	CO		04/14/2023	7.999	1,034,911						1,155,000	03/10/2023
100080035		PARKER	TX		04/08/2022	4.375	1,035,039						1,400,000	01/04/2022
100077789		LOS ANGELES WOODLAND HILLS	CA		12/23/2021	5.375	1,035,175						1,385,000	12/23/2021
100171316		FREEHOLD	NJ		10/16/2024	7.250	1,035,677		(51)				1,300,000	08/29/2024
100081940		BERGEN OP ZOOM	NLD		03/30/2022	3.550	1,035,701					(68,101)	1,374,009	12/01/2023
100083355		UTRECHT	NLD		05/27/2022	3.600	1,035,701					(68,101)	3,575,000	06/30/2024
100088570		ROTTERDAM	NLD		10/27/2022	1.000	1,035,701					(68,117)	1,381,235	12/01/2023
100157569		AMSTELVEEN	NLD		06/28/2024	5.350	1,035,701					(35,101)	1,540,000	06/30/2024
100084694		LOS ANGELES	CA		08/02/2022	7.625	1,035,819						1,675,000	07/05/2022
100165869		YORBA LINDA	CA		08/30/2024	7.875	1,036,530						1,250,000	07/22/2024
100180542		PALM DESERT	CA		11/26/2024	6.499	1,036,660		(8)				1,290,000	10/19/2024
100109674		DEERFIELD BEACH	FL		06/16/2023	7.875	1,037,134						2,500,000	03/29/2023
100180653		PROSPER	TX		11/26/2024	7.375	1,037,200		(33)				1,275,000	09/09/2024
100148627		SHERMAN OAKS	CA		05/15/2024	7.125	1,037,277						1,400,000	04/15/2024
100108422		STATEN ISLAND	NY		05/25/2023	7.900	1,037,456						1,400,000	04/24/2023
100108071		DOWNEY	CA		05/24/2023	7.375	1,037,572						1,520,000	04/26/2023
100142443		ANNAPOLIS	MD		03/08/2024	7.500	1,037,697						1,350,000	02/02/2024
100086349		GRONINGEN	NLD		08/29/2022	1.000	1,037,772					(68,253)	1,445,000	06/30/2024
100166358		CHULA VISTA	CA		10/24/2024	8.125	1,037,860		1,350				1,245,000	09/04/2024
100167748		HUGO	MN		09/19/2024	8.624	1,038,390						1,357,000	08/26/2024
100083306		UTRECHT	NLD		05/27/2022	2.850	1,038,601					(68,291)	2,120,000	06/30/2024
100118005		SAN JOSE	CA		07/20/2023	6.250	1,038,709						1,620,000	03/01/2024
100167102		NAPERVILLE	IL		09/13/2024	7.125	1,038,725						1,300,000	06/18/2024
100154629		NAPLES	FL		07/19/2024	10.250	1,038,745						1,250,000	10/27/2023
100171302		LOS ANGELES	CA		10/16/2024	8.375	1,038,776						1,350,000	09/10/2024
3500112090		INDIO	CA		11/27/2024	7.920	1,038,925						5,670,000	10/17/2024
100116169		SAN MARINO	CA		07/20/2023	5.125	1,039,027						2,780,000	03/01/2024
100149801		FULLERTON	CA		04/26/2024	8.375	1,039,060						1,350,000	03/25/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100074308		LOS ANGELES	CA		12/09/2021	4.875	1,039,605		(1,978)				1,250,000	11/16/2021
100165855		YORBA LINDA	CA		08/29/2024	8.375	1,039,724						1,350,000	07/23/2024
100168246		SHORELINE	WA		09/20/2024	7.500	1,039,762						1,350,000	04/17/2024
100137469		MIAMI	FL		01/11/2024	8.000	1,039,786		(210)				1,450,000	11/29/2023
100132397		CHINO	CA		11/03/2023	7.750	1,040,081						1,525,000	05/19/2023
100087222		PALM SPRINGS	CA		10/25/2022	5.500	1,040,093						1,425,000	04/19/2022
100090985		SHERMAN OAKS	CA		01/31/2023	9.499	1,040,112						1,230,000	12/07/2022
100174114		SAN JOSE	CA		10/31/2024	8.250	1,040,121		195				1,560,000	07/17/2024
4010052823		BALTIMORE	MD		07/27/2023	8.183	1,040,294						1,356,000	05/15/2023
100186285		EL CAJON	CA		12/27/2024	6.875	1,040,399		(4)				1,650,000	11/07/2024
100134280		MAPLE VALLEY	WA		10/27/2023	9.750	1,040,559						1,389,000	09/11/2023
100119617		GILROY	CA		07/31/2023	8.000	1,040,623						1,575,000	06/16/2023
100120191		MIRAMAR	FL		08/18/2023	8.625	1,040,655						1,280,000	04/14/2023
100170042		IRVINE	CA		11/08/2024	7.125	1,040,862		(28)				1,299,500	10/01/2024
100118012		TUJUNGA	CA		07/20/2023	6.250	1,040,957						1,425,000	03/01/2024
100151130		BROOKLYN	NY		05/09/2024	7.625	1,040,974						1,300,000	04/18/2024
100138733		PARKER	CO		02/02/2024	9.500	1,041,187						1,415,000	12/08/2023
100133414		(CANOGA PARK AREA) LOS ANGELES	CA		11/21/2023	8.375	1,041,275						1,445,000	10/01/2023
100084458		CABO SAN LUCAS	MEX		07/11/2022	7.330	1,041,290						2,042,536	06/30/2022
100141470		MODESTO	CA		01/30/2024	9.750	1,041,347						1,200,000	11/28/2023
100087911		LOS ANGELES	CA		10/18/2022	7.375	1,041,453		(46)				1,720,000	08/04/2022
4010043008		BRICK TOWNSHIP	NJ		02/02/2023	7.712	1,041,667						1,476,000	09/08/2022
100160902		TOMS RIVER	NJ		07/24/2024	7.624	1,041,991						1,400,000	06/05/2024
100151135		VIRGINIA BEACH	VA		05/09/2024	7.999	1,042,390						1,489,500	04/19/2024
100128883		MISSION VIEJO	CA		09/21/2023	7.500	1,042,632						1,310,000	06/29/2023
100185536		CHARLESTON	SC		12/20/2024	7.625	1,042,692		(14)				1,280,000	11/15/2024
100163313		RIVERSIDE	CA		08/13/2024	7.125	1,042,711						1,227,000	07/18/2024
100174652		WESTON	CT		10/31/2024	8.375	1,043,255						1,288,600	03/01/2024
100108909		WHITTIER	CA		05/31/2023	7.125	1,043,402						1,400,000	04/21/2023
100164335		LOS ANGELES	CA		08/21/2024	7.125	1,043,483						1,420,000	07/02/2024
100087939		VENICE	CA		10/25/2022	7.625	1,043,951						1,350,000	10/03/2022
100118791		SAN RAFAEL	CA		07/25/2023	7.375	1,044,211						1,300,000	06/16/2023
100083027		GLENDORA	CA		05/11/2022	3.375	1,044,328						1,700,000	01/11/2022
100154206		ARVADA	CO		07/11/2024	7.500	1,044,346						1,275,000	06/18/2024
100159573		AUBURN	CA		07/15/2024	7.250	1,044,366						1,400,000	06/06/2024
100159012		MOUNT PLEASANT	SC		08/15/2024	7.375	1,044,566						1,400,000	07/10/2024
100144265		OAKTON	VA		03/07/2024	8.999	1,044,975						1,565,000	02/06/2024
100081884		FULLERTON	CA		03/31/2022	4.375	1,045,042						1,532,500	02/24/2022
100117791		SONOMA	CA		07/20/2023	7.240	1,045,172						1,550,000	03/01/2024
100143330		CLIFFSIDE PARK	NJ		02/16/2024	7.125	1,045,487						1,400,000	12/29/2023
100158464		MEDFORD	MA		07/10/2024	7.500	1,045,748		5,352				1,655,000	05/01/2024
100171334		DUBLIN	CA		10/16/2024	7.625	1,045,866						1,260,000	08/19/2024
100090569		ZEIST	NLD		12/28/2022	4.500	1,046,058					(68,782)	1,455,000	12/01/2023
100091461		SACRAMENTO	CA		01/20/2023	9.000	1,046,224		(162)				1,710,000	11/30/2022
100156025		SAN JUAN CAPISTRANO	CA		06/18/2024	7.875	1,046,615		(112)				1,278,000	04/29/2024
100148685		MELBOURNE	FL		04/16/2024	7.749	1,046,727						1,330,000	03/26/2024
4010074911		BURLINGTON	NJ		08/27/2024	7.600	1,047,119		(13,236)				1,407,000	04/13/2024
100072018		SANTA BARBARA	CA		11/19/2021	3.250	1,047,477						3,600,000	09/17/2021
100185847		FALLBROOK	CA		12/26/2024	6.499	1,047,498		1				1,495,000	12/05/2024
100137449		PARKLAND	FL		01/11/2024	9.000	1,047,519						1,300,000	12/13/2023
100078575		LELYSTAD	NLD		01/26/2022	2.750	1,047,611					(68,884)	1,670,000	12/01/2023
100129423		PORTLAND	OR		09/29/2023	6.999	1,047,737						1,420,000	08/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153033		NORTHRIDGE	CA		06/27/2024	8.625	1,047,951						1,400,000	05/31/2024
100088825		SCOTTSDALE	AZ		11/15/2022	7.625	1,048,752						1,550,000	10/07/2022
100170156		KALAHEO	HI		10/08/2024	7.124	1,048,895						1,370,000	08/23/2024
100178247		LAKESIDE	CA		11/19/2024	6.999	1,048,994		(69)				1,277,000	10/21/2024
3410000547		FORT MYERS	FL		10/23/2024	9.076	1,048,998						9,900,000	06/25/2024
100038666		DUBLIN	IRL		09/27/2019	1.500	1,049,098		17,415			(68,826)	683,241	11/30/2018
100142343		GLEN OAKS	NY		03/15/2024	8.625	1,049,280						1,288,000	02/09/2024
100108185		CAVE CREEK	AZ		05/24/2023	9.999	1,049,399						1,185,000	04/08/2023
100078558		APELDOORN	NLD		01/26/2022	2.900	1,049,475					(69,007)	1,535,000	12/01/2023
100153159		SEBASTOPOL	CA		05/28/2024	3.500	1,049,477						1,955,000	03/10/2022
100182459		SAN DIEGO	CA		12/12/2024	6.875	1,049,658		(14)				1,395,000	11/01/2024
100076443		SAN DIEGO	CA		12/23/2021	4.250	1,049,810						1,575,000	11/23/2021
100166275		BASALT	CO		09/09/2024	7.490	1,049,890						1,320,000	07/19/2024
100140466		VERO BEACH	FL		01/17/2024	9.500	1,049,895						1,255,000	12/01/2023
100163989		RENO	NV		08/21/2024	7.500	1,049,916						1,350,000	06/17/2024
100132535		SAN MATEO	CA		11/03/2023	7.625	1,050,019						1,350,000	06/23/2023
100129491		TOMS RIVER	NJ		09/29/2023	7.625	1,050,202						1,510,000	07/21/2023
100154613		UPPERCO	MD		06/14/2024	8.625	1,050,485						1,550,000	05/25/2024
3.62425E+11		HARVEY	LA		11/08/2024	8.970	1,050,750						4,203,000	09/08/2024
100168768		VANCOUVER	WA		09/26/2024	8.250	1,050,771						1,220,000	08/20/2024
100175597		DURANGO	CO		11/12/2024	7.625	1,051,077		(34)				1,300,000	08/22/2024
100114937		SHERWOOD FOREST	CA		07/13/2023	7.999	1,051,218						1,600,000	04/21/2023
100185859		INGLEWOOD	CA		12/26/2024	8.499	1,051,292		(20)				1,335,000	12/09/2024
100166077		UNION CITY	CA		09/09/2024	6.999	1,051,756						1,385,000	07/30/2024
100102841		WAXHAW	NC		06/22/2023	7.475	1,051,823						1,370,000	03/09/2023
100137313		JERICHO	NY		12/01/2023	8.500	1,051,935						1,300,000	11/06/2023
100088107		TEMECULA	CA		10/25/2022	7.750	1,052,235						1,800,000	09/09/2022
100174780		MARIETTA	GA		10/31/2024	10.500	1,052,323						1,118,000	03/20/2024
100081633		MATLACHA	FL		03/24/2022	6.658	1,052,372						1,240,000	03/10/2022
100127519		LONG BEACH	CA		09/08/2023	7.625	1,052,445						1,450,000	07/14/2023
100135646		BOZEMAN	MT		11/09/2023	7.250	1,052,668						1,675,000	09/15/2023
100114625		HUNTINGTON BEACH	CA		06/29/2023	7.999	1,052,762						1,300,000	05/23/2023
100132087		HEBER CITY	UT		10/13/2023	7.375	1,052,855						1,420,000	08/10/2023
100176196		CAROLINA BEACH	NC		12/20/2024	8.500	1,052,989		(25)				1,275,000	11/25/2024
100130143		PARKLAND	FL		11/15/2023	6.750	1,053,438						1,400,000	09/28/2023
100186311		SOUTHWEST RANCHES	FL		12/30/2024	7.875	1,053,697		(1)				1,376,000	10/31/2024
100167052		CERRITOS	CA		09/13/2024	7.750	1,053,810						1,361,000	06/12/2024
100173664		BUSSUM	NLD		10/29/2024	5.150	1,053,825					(46,401)	1,566,000	10/01/2024
100155269		SAN RAFAEL	CA		07/19/2024	7.750	1,054,174						1,350,000	01/17/2024
100114659		OAKLAND	CA		06/29/2023	7.999	1,054,340						1,400,000	05/26/2023
100173028		EL CAJON	CA		10/25/2024	7.990	1,054,433		(162)				1,550,000	09/12/2024
100172670		RANCHO CUCAMONGA	CA		11/21/2024	7.250	1,054,443						1,355,000	10/28/2024
321120530		EAGLE	ID		03/31/2022	7.220	1,054,850						14,880,000	12/08/2021
100158474		DALLAS	TX		07/10/2024	8.000	1,055,026						1,485,000	04/25/2024
100147640		LOS ANGELES	CA		04/04/2024	9.999	1,055,189						1,360,000	03/01/2024
100178352		QUEEN CREEK	AZ		11/20/2024	7.490	1,055,442		(105)				1,350,000	10/02/2024
100091318		WILTON	CA		01/13/2023	8.250	1,055,480						1,250,000	11/01/2022
100137849		SAN JOSE	CA		12/08/2023	8.875	1,055,493						1,320,000	11/01/2023
100087054		MISSION VIEJO	CA		11/04/2022	6.875	1,055,584						1,350,000	09/27/2022
100120792		RENO	NV		08/25/2023	8.875	1,055,660						1,400,000	06/14/2023
100159560		ALTADENA	CA		07/15/2024	7.375	1,055,755						1,300,000	05/16/2024
100186675		WEST COVINA	CA		12/31/2024	7.250	1,055,808		208				1,300,000	11/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100555		CARPINTERIA	CA		04/27/2023	8.500	1,056,085						1,300,000	04/04/2023
100157636		CORONA	CA		06/28/2024	7.500	1,056,261						1,400,000	05/16/2024
100108542		ROTTERDAM	NLD		05/25/2023	6.655	1,057,238					(69,531)	1,396,600	12/01/2023
100168555		JERSEY CITY	NJ		09/25/2024	6.999	1,057,286						1,576,000	08/13/2024
100149209		GATLINBURG	TN		04/22/2024	7.875	1,057,547		134				1,350,000	03/27/2024
100142470		ARVADA	CO		03/08/2024	7.625	1,057,667						1,475,000	01/31/2024
100161988		LA QUINTA	CA		07/31/2024	8.000	1,057,947						1,440,000	06/12/2024
100186365		CASTRO VALLEY	CA		12/30/2024	6.875	1,058,002						1,450,000	11/14/2024
100084767		AVENTURA	FL		08/02/2022	6.625	1,058,126						1,400,000	06/22/2022
100139529		(SUN VALLEY AREA) LOS ANGELES	CA		12/28/2023	8.250	1,058,350						1,310,000	10/30/2023
100100360		NEW YORK	NY		04/27/2023	5.875	1,058,407						1,640,000	03/11/2022
100173057		EL PASO	TX		10/25/2024	8.250	1,058,412		(126)				1,400,000	09/19/2024
100167501		NEWTOWN	PA		10/31/2024	6.875	1,058,431						1,300,000	09/30/2024
100120248		FORT COLLINS	CO		08/18/2023	7.875	1,058,507						1,300,000	06/21/2023
100078012		LAKE FOREST	IL		01/12/2022	3.762	1,058,651						1,760,000	12/21/2021
100168224		WESTMINSTER	CA		09/20/2024	6.990	1,058,766						1,500,000	04/11/2024
100137481		ESCONDIDO	CA		01/11/2024	7.750	1,058,877						1,650,000	11/30/2023
100101070		BAL HARBOUR	FL		04/28/2023	4.750	1,058,916						2,150,000	03/08/2022
100147698		SAN JOSE	CA		04/05/2024	10.625	1,058,930						1,315,000	03/15/2024
100155011		BUENA PARK	CA		07/19/2024	7.625	1,059,035						1,330,000	08/28/2023
100147402		LONG BEACH	CA		05/08/2024	7.625	1,059,173						1,299,000	04/01/2024
100167131		LONG BEACH	CA		09/13/2024	7.250	1,059,483						1,340,000	07/09/2024
100078015		VICTOR	ID		01/12/2022	4.512	1,059,930						1,850,000	12/21/2021
100132537		PIGEON FORGE	TN		11/03/2023	8.375	1,059,939						1,400,000	06/26/2023
100178449		NORTHRIDGE	CA		11/21/2024	8.125	1,060,110		(52)				1,380,000	09/25/2024
100166018		LOS ANGELES	CA		09/06/2024	8.750	1,060,118		(206)				2,300,000	08/02/2024
100175647		BURBANK	CA		11/12/2024	6.999	1,060,153						1,900,000	10/05/2024
100141400		ACTON AREA	CA		01/30/2024	8.625	1,060,153						1,375,000	12/14/2023
100161807		THE BRONX	NY		07/31/2024	7.870	1,060,575						1,475,000	06/11/2024
100180738		RED BANK	NJ		11/26/2024	6.875	1,060,783		(55)				1,325,000	10/09/2024
100165872		NEWPORT BEACH	CA		08/30/2024	7.375	1,060,863						1,300,000	07/22/2024
100080410		LOS ANGELES	CA		04/14/2022	5.250	1,060,914						1,404,000	02/11/2022
100160605		POTOMAC	MD		07/19/2024	7.375	1,061,161						1,890,000	06/24/2024
3300005198		BROOKLYN	NY		09/04/2024	9.005	1,061,200						6,500,000	06/17/2024
3340076890		LOS ANGELES	CA		06/14/2024	9.208	1,061,280						8,400,000	05/09/2024
100167153		CYPRESS	CA		09/13/2024	7.625	1,061,327						1,300,000	04/10/2024
100154067		WOODLAND HILLS	CA		06/06/2024	7.500	1,061,338						1,300,000	03/15/2024
100068191		LOS ANGELES	CA		08/25/2021	3.375	1,061,363						2,100,000	07/19/2021
100132791		IRVINE	CA		11/03/2023	7.750	1,061,364						1,445,000	07/08/2023
100132423		SCOTTSDALE	AZ		11/03/2023	7.625	1,061,714						1,475,000	05/30/2023
100166272		ALEXANDRIA	VA		09/09/2024	7.625	1,061,724						1,505,000	07/19/2024
100133621		VAN NUYS	CA		10/23/2023	7.250	1,061,795						1,450,000	08/25/2023
100154180		ENCINITAS	CA		07/11/2024	7.750	1,061,851						2,850,000	06/26/2024
100137470		LOS ANGELES	CA		01/11/2024	8.625	1,061,884						1,275,000	11/16/2023
100156285		WIMBERLEY	TX		07/25/2024	9.625	1,062,128						1,175,000	06/18/2024
100180793		AROMAS	CA		11/26/2024	6.875	1,062,332		(45)				1,305,000	10/21/2024
100153056		AUBURN	WA		06/27/2024	9.875	1,062,862						1,455,000	05/30/2024
100143370		VENTURA	CA		02/16/2024	7.499	1,063,160		125				1,450,000	12/18/2023
100083896		RENTON	WA		07/12/2022	6.500	1,063,212						1,400,000	06/13/2022
100161936		BURBANK	CA		07/31/2024	7.999	1,063,238						1,260,000	07/10/2024
100088804		RIVERSIDE	CA		11/15/2022	8.375	1,063,342						1,335,000	10/17/2022
100178366		LOS ANGELES	CA		11/20/2024	7.250	1,063,595		(101)				1,320,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134302		WARREN	NJ		10/27/2023	7.625	1,063,667						1,532,000	08/24/2023
100102186		SANTA CLARITA	CA		04/14/2023	8.999	1,064,076						1,320,000	03/09/2023
403052635		WINTER SPRINGS	FL		11/04/2024	6.210	1,064,140		111				1,645,000	06/09/2024
100149903		LOS ANGELES	CA		04/29/2024	6.499	1,064,209						1,550,000	04/05/2024
100145476		UNITED KINGDOM	GBR		03/12/2024	9.500	1,064,374		27,101			(23,278)	1,299,945	12/20/2019
100133418		DRAPER	UT		10/19/2023	8.875	1,064,376						1,330,000	08/28/2023
100080350		GILROY	CA		02/28/2022	3.625	1,064,664		(319)				2,100,000	01/18/2022
100107877		LOS ANGELES	CA		06/29/2023	6.875	1,064,777						2,650,000	05/16/2023
100140795		LONG ISLAND CITY	NY		03/06/2024	9.375	1,064,850		5,140				1,300,000	11/28/2023
100171200		PACIFICA	CA		10/16/2024	9.250	1,064,970						1,150,000	08/19/2024
100140727		VILLA PARK	CA		02/08/2024	6.875	1,065,093						2,375,000	01/29/2024
100140491		SAN DIEGO	CA		01/19/2024	8.250	1,065,463						1,425,000	12/20/2023
100076577		DENVER	CO		12/16/2021	3.500	1,065,488		(144)				1,534,000	11/22/2021
100167073		KEYSTONE	CO		09/13/2024	7.375	1,065,929						1,400,000	06/12/2024
100171170		PETALUMA	CA		11/22/2024	7.875	1,066,102		(75)				1,425,000	10/30/2024
100086570		GREENWICH	CT		09/30/2022	7.375	1,066,611						3,310,000	08/26/2022
100138084		MISSION VIEJO	CA		12/13/2023	9.999	1,066,947						1,240,000	11/06/2023
100076825		SAN DIEGO	CA		12/27/2021	4.562	1,066,979						1,225,000	12/09/2021
100176111		SPRING	TX		12/20/2024	8.875	1,067,148		(27)				1,275,000	11/22/2024
100164027		LOS ANGELES	CA		08/21/2024	7.250	1,067,534						1,340,000	07/02/2024
100139852		UNITED KINGDOM	GBR		12/18/2023	6.590	1,067,541					(18,459)	1,170,000	10/13/2023
100173402		IRVINE	CA		10/29/2024	7.250	1,067,571						1,360,000	08/26/2024
100181609		SCARSDALE	NY		12/09/2024	5.780	1,067,738		2,127				1,850,000	10/18/2024
100175643		LOS ANGELES	CA		11/12/2024	6.875	1,067,764		(88)				1,300,000	10/18/2024
3320047913		SAN JOSE	CA		04/04/2023	8.846	1,067,864						3,500,000	01/24/2023
100165036		BALTIMORE	MD		08/28/2024	10.624	1,067,920						1,350,000	08/05/2024
100171125		LAS VEGAS	NV		11/22/2024	7.375	1,068,117		(110)				1,275,000	10/18/2024
100143711		GOTHA	FL		02/23/2024	7.500	1,068,201						1,400,000	12/27/2023
100139549		PHOENIX	MD		12/28/2023	10.499	1,068,270						1,235,000	12/05/2023
100173505		GREAT NECK	NY		10/29/2024	7.500	1,068,299						1,720,000	09/19/2024
100089427		SOUTH SAN FRANCISCO	CA		11/18/2022	8.875	1,068,598		(153)				1,400,000	09/22/2022
4010046098		TRENTON	NY		02/02/2023	7.770	1,069,028						1,408,000	08/30/2022
100153761		ZUIDLAREN	NLD		05/30/2024	4.770	1,069,361					(48,729)	1,415,000	06/30/2024
100155028		NASHVILLE	TN		07/19/2024	7.875	1,069,923						1,650,000	11/06/2023
100156692		ORINDA	CA		06/26/2024	7.499	1,070,165						1,475,000	05/31/2024
100078295		LONG BEACH	CA		02/10/2022	5.000	1,070,176		(249)				1,160,000	01/12/2022
100078286		MERCER ISLAND	WA		02/10/2022	3.500	1,070,331		376				2,400,000	01/21/2022
100082291		LONG BEACH	CA		04/14/2022	4.000	1,070,430						2,300,000	03/17/2022
100180587		SAN DIEGO	CA		11/26/2024	6.999	1,070,874		(73)				1,410,000	11/06/2024
100175567		SAN MARCOS	CA		11/12/2024	6.625	1,070,998		(38)				1,335,000	09/19/2024
100138411		ENCINO	CA		12/18/2023	8.250	1,071,191						1,525,000	10/10/2023
100079996		LAS VEGAS	NV		04/25/2022	3.375	1,071,635						2,375,000	01/31/2022
100174130		ORANGE	CA		10/31/2024	9.125	1,071,973						1,285,000	06/07/2024
100090935		MARIETTA	GA		01/31/2023	10.125	1,072,523						1,250,000	11/21/2022
100160511		CORAL SPRINGS	FL		07/19/2024	8.999	1,072,624						1,270,000	06/24/2024
100172362		TORRANCE	CA		10/23/2024	6.990	1,072,816						1,400,000	08/28/2024
100117572		SUNNYVALE	CA		07/20/2023	5.750	1,072,998						1,685,000	03/01/2024
100134463		HENDERSON	NV		10/30/2023	9.874	1,073,084						1,300,000	09/28/2023
100139453		SOUTH GATE	CA		12/28/2023	9.999	1,073,208						1,350,000	12/06/2023
100153640		BOCA RATON	FL		05/31/2024	7.990	1,073,211						1,480,000	04/08/2024
100079733		SAN JOSE	CA		04/08/2022	3.125	1,073,238						2,500,000	01/18/2022
100174120		SANTA ROSA BEACH	FL		10/31/2024	7.875	1,073,561						1,175,000	10/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100102610		KANEOHE	HI		06/22/2023	8.875	1,073,817						1,325,000	09/21/2022
100071896		VENTURA	CA		01/21/2022	3.875	1,073,896						1,575,000	10/20/2021
100154994		UPLAND	CA		07/19/2024	7.250	1,074,020						1,555,000	02/06/2024
100168678		WHITTIER	CA		09/25/2024	7.999	1,074,263						1,340,000	08/27/2024
100115644		BEVERLY HILLS	CA		07/19/2023	7.874	1,074,281						1,360,000	05/26/2023
100172962		LOS ANGELES	CA		10/25/2024	6.875	1,074,314						1,300,000	09/25/2024
100178206		SEATTLE	WA		11/19/2024	8.000	1,074,338		(39)				1,512,000	08/26/2024
100115402		ARCADIA	CA		07/17/2023	6.875	1,074,340						2,065,000	06/05/2023
100158563		BROOKLYN	NY		07/10/2024	7.500	1,074,674						1,400,000	03/21/2024
100153716		GILBERT	AZ		07/11/2024	7.625	1,074,873						1,325,000	06/10/2024
100084698		LAKE STEVENS	WA		08/02/2022	7.125	1,074,975						1,500,000	06/30/2022
100165906		TEMECULA	CA		08/30/2024	9.875	1,075,132						1,150,000	07/26/2024
100078018		GILBERT	AZ		01/12/2022	4.500	1,075,261						1,450,000	11/30/2021
100134672		WESTMINSTER	CA		10/30/2023	8.250	1,075,489						1,420,000	09/20/2023
100080849		DESCANO	CA		03/10/2022	4.750	1,075,726						1,300,000	01/28/2022
324030912		LAFAYETTE	CA		04/24/2024	9.265	1,075,753						5,234,000	03/08/2024
100103765		LANSDALE	PA		05/10/2023	7.999	1,076,199						1,350,000	03/13/2023
100171283		LOS ANGELES	CA		10/16/2024	7.625	1,076,260						1,300,000	08/29/2024
100181228		MARYSVILLE	WA		12/06/2024	7.875	1,076,290		(28)				1,429,000	11/19/2024
100139480		LOS ANGELES	CA		12/28/2023	8.999	1,076,443		(194)				1,400,000	11/22/2023
100134277		LA MESA	CA		10/27/2023	8.500	1,076,458						1,360,000	09/08/2023
100134590		COOPER CITY	FL		10/30/2023	8.125	1,076,564						1,430,000	09/28/2023
3340072059		SAN FRANCISCO	CA		03/28/2024	9.282	1,077,120						4,720,000	03/04/2024
100143890		DAVIE	FL		03/06/2024	8.375	1,077,553						1,500,000	01/25/2024
100174807		SUNNY ISLES BEACH	FL		10/31/2024	8.125	1,077,875						1,300,000	04/16/2024
100102010		LAKE ARROWHEAD	CA		04/14/2023	9.625	1,077,908						1,160,000	02/17/2023
100117533		REDONDO BEACH	CA		07/20/2023	6.500	1,078,144						2,793,000	03/01/2024
100133381		DANVILLE	CA		11/21/2023	7.875	1,078,346						1,937,000	09/14/2023
100170068		MIAMI	FL		11/08/2024	6.875	1,079,403						1,315,000	09/30/2024
100065832		WARREN	NJ		07/23/2021	4.687	1,079,495						1,375,000	07/13/2021
100161401		FOUNTAIN VALLEY	CA		07/26/2024	7.875	1,079,542						1,425,000	06/05/2024
100108461		S LAKE TAHOE	CA		05/25/2023	7.500	1,079,647						1,350,000	04/04/2023
100074443		PALM SPRINGS	CA		12/02/2021	4.575	1,079,659						1,805,000	11/12/2021
100118633		HALLANDALE BEACH	FL		07/25/2023	7.750	1,079,680						1,375,000	05/26/2023
100175705		GIG HARBOR	WA		11/12/2024	6.875	1,079,714						1,625,000	10/22/2024
100081921		EMMELOORD	NLD		03/30/2022	3.600	1,079,718					(71,010)	1,336,477	06/30/2024
100131822		LOS ANGELES	CA		10/06/2023	7.250	1,079,872						1,400,000	09/16/2023
100167948		LARGO	FL		09/20/2024	8.499	1,080,266						1,180,000	08/22/2024
100082381		TORRANCE	CA		04/14/2022	5.375	1,080,376						1,250,000	03/16/2022
100050733		GREATER LONDON	GBR		03/02/2021	11.240	1,080,592					(19,608)	2,325,000	08/14/2018
100143758		WESTON	FL		04/05/2024	7.375	1,080,786		(3)				1,400,000	03/14/2024
100078769		PASADENA	CA		01/31/2022	3.875	1,081,069						1,600,000	01/11/2022
100101069		POMONA	NY		04/28/2023	4.500	1,081,246						1,775,000	03/14/2022
100139334		RIVIERA BEACH	FL		12/28/2023	8.625	1,081,540						1,332,500	09/05/2023
100080494		RANCHO CUCAMONGA	CA		03/10/2022	4.700	1,081,936						1,250,000	02/24/2022
100077953		LOS ANGELES	CA		01/13/2022	3.875	1,081,969						1,650,000	12/28/2021
100168325		MILPITAS	CA		09/20/2024	8.125	1,082,044						1,325,000	04/30/2024
100159636		SANTA ROSA BEACH	FL		08/23/2024	7.750	1,082,182						1,416,000	07/18/2024
100141775		COLTS NECK	NJ		01/30/2024	9.124	1,082,253						2,200,000	12/15/2023
100118973		LOS ANGELES	CA		07/27/2023	7.499	1,082,255						1,354,000	06/23/2023
100174983		QUEENS VILLAGE	NY		10/31/2024	7.875	1,082,290						1,960,000	06/13/2024
100156090		BROOKLYN	NY		06/18/2024	7.875	1,082,776						1,500,000	05/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100128931		BURBANK	CA		09/22/2023	8.125	1,083,246						1,340,000	08/22/2023
100159644		SAN FRANCISCO	CA		08/23/2024	8.125	1,083,257		(25)				1,350,000	08/02/2024
100115650		LAS VEGAS	NV		07/19/2023	7.375	1,083,402						1,400,000	05/20/2023
100185743		(WOODLAND HILLS AREA) LOS ANG	CA		12/23/2024	7.250	1,083,569		(14)				1,340,000	11/15/2024
100185686		AMSTERDAM	NLD		12/20/2024	4.450	1,083,861					(7,426)	1,610,000	12/06/2024
100089727		ECHT/LIMBURG	NLD		11/29/2022	5.800	1,083,861					(71,268)	1,610,000	12/01/2023
100153811		LORTON	VA		07/10/2024	9.750	1,084,081						1,420,000	11/08/2023
100088195		SCOTTSDALE	AZ		10/13/2022	7.375	1,084,109						1,675,000	08/10/2022
100175021		NIPOMO	CA		11/05/2024	8.125	1,084,660		(148)				1,300,000	10/10/2024
100083829		COSTA MESA	CA		07/12/2022	6.875	1,084,744						1,300,000	06/15/2022
100099550		FORT WORTH	TX		02/17/2023	9.750	1,084,888						1,425,000	01/01/2023
100102696		THOUSAND OAKS	CA		06/22/2023	9.375	1,084,957						1,325,000	10/11/2022
100128289		GARDEN GROVE	CA		09/14/2023	8.499	1,085,002						1,350,000	07/31/2023
100078351		PARKLAND	FL		02/10/2022	5.875	1,085,019						1,305,000	01/20/2022
100074131		NOKOMIS	FL		12/09/2021	4.125	1,085,241						1,607,000	11/09/2021
100083497		DALY CITY	CA		06/06/2022	6.655	1,085,268		(160)				1,660,000	05/20/2022
100120424		PROSPER	TX		08/18/2023	6.999	1,085,304						1,575,000	07/27/2023
100120600		REDONDO BEACH	CA		08/18/2023	9.250	1,085,304						1,270,000	07/28/2023
100109761		TEMPLE CITY	CA		06/16/2023	7.750	1,085,327						1,545,000	04/18/2023
100113677		AQUINNAH	MA		06/29/2023	5.750	1,085,519						2,325,000	05/24/2022
100165062		EAGLE	ID		08/28/2024	8.000	1,086,058						1,740,000	07/17/2024
3410000542		FORT MYERS	FL		10/23/2024	9.076	1,086,263						15,000,000	06/25/2024
100100120		MIAMI	FL		03/28/2023	7.375	1,086,295						1,680,000	02/22/2023
100149009		BROOKLYN	NY		04/19/2024	8.125	1,086,496		(219)				1,715,000	03/04/2024
100174019		STEAMBOAT SPRINGS	CO		10/31/2024	7.750	1,086,680						1,700,000	06/12/2024
100128863		EAST HAMPTON	NY		09/21/2023	8.250	1,087,208						1,500,000	06/28/2023
100181345		ATLANTA	GA		12/06/2024	8.125	1,087,276		(48)				1,450,000	11/19/2024
100163290		MESA	AZ		08/13/2024	7.125	1,087,305						1,375,000	07/18/2024
100176957		RANCHO MIRAGE	CA		11/15/2024	7.125	1,087,408						1,950,000	09/20/2024
3500110074		MANTOLOKING	NJ		12/20/2024	7.860	1,087,500						9,300,000	10/02/2024
100140822		HOMESTEAD	FL		03/06/2024	10.125	1,087,541						1,320,000	01/12/2024
100081885		TEMPLE CITY	CA		03/31/2022	4.250	1,087,687						1,600,000	02/23/2022
100118681		JAMAICA	NY		07/25/2023	8.625	1,087,751		(252)				1,410,000	05/25/2023
100165694		MARSEILLES	IL		08/29/2024	7.875	1,088,337						1,850,000	06/27/2024
100167483		STUDIO CITY AREA LOS ANGELES	CA		10/31/2024	6.625	1,088,571						1,357,000	09/25/2024
100156061		WOODLAND HILLS	CA		06/18/2024	7.990	1,088,588						1,381,000	04/25/2024
100114658		LOS ANGELES	CA		06/29/2023	7.625	1,088,668		(84)				1,350,000	05/23/2023
3340078081		LOS ANGELES	CA		07/29/2024	9.190	1,089,000						9,980,000	06/14/2024
100108493		SAN JOSE	CA		05/25/2023	8.500	1,089,102						1,350,000	04/24/2023
100099614		HOLLYWOOD	FL		04/06/2023	7.625	1,089,111						1,400,000	02/09/2023
100109778		LOS ANGELES	CA		08/04/2023	7.625	1,089,130						2,900,000	07/10/2023
100133166		GARDEN GROVE	CA		11/29/2023	7.500	1,089,537						1,604,000	10/18/2023
100140832		BROOKLYN	NY		03/06/2024	8.875	1,089,708						1,350,000	01/16/2024
100087372		GILROY	CA		10/25/2022	5.637	1,089,727						1,725,000	01/31/2022
3.62428E+11		LAKEWOOD	NJ		12/13/2024	9.410	1,089,914						24,897,000	09/27/2024
3.62428E+11		LAKEWOOD	NJ		12/13/2024	9.410	1,089,914						24,120,000	09/27/2024
3.62428E+11		LAKEWOOD	NJ		12/13/2024	9.410	1,089,914						24,735,000	09/27/2024
100136115		LA VERNE	CA		12/18/2023	9.125	1,089,939						1,300,000	11/06/2023
4010060029		WATERBURY	CT		09/28/2023	7.900	1,090,095						1,500,000	09/01/2023
100149904		GLENDALE	CA		04/29/2024	7.875	1,090,188						1,375,000	04/01/2024
100091863		DORAL	FL		01/30/2023	8.999	1,090,228		(75)				1,375,000	12/22/2022
100180817		S-GRAVENHAGE	NLD		11/27/2024	5.250	1,090,593					(21,798)	1,404,111	11/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100077792		NEWPORT BEACH	CA		12/23/2021	3.125	1,090,665						2,960,000	11/22/2021
100117096		MIRAMAR BEACH	FL		07/20/2023	5.125	1,091,430						1,662,000	03/01/2024
100170482		CORONA	CA		10/09/2024	7.125	1,091,748						1,550,000	09/10/2024
100157725		SAN ANSELMO	CA		06/28/2024	7.500	1,091,797						1,557,000	05/20/2024
100128819		BERKELEY	CA		09/21/2023	8.125	1,092,137						1,700,000	08/03/2023
100076613		SANTA MONICA	CA		12/16/2021	4.000	1,092,246		(3)				1,295,000	11/29/2021
100100411		BROOKLYN	NY		04/27/2023	6.250	1,092,456						1,525,000	03/29/2022
100114905		PASADENA	CA		07/13/2023	6.875	1,092,468						1,380,000	06/14/2023
100158157		ANAHEIM	CA		07/09/2024	7.625	1,092,843						1,500,000	05/06/2024
100129760		UPLAND	CA		09/27/2023	7.999	1,092,887						1,355,000	08/29/2023
100172836		SPRING VALLEY	CA		12/06/2024	6.750	1,092,920		(4)				1,390,000	11/22/2024
100102463		HOLLADAY	UT		06/07/2023	6.999	1,092,933						1,369,000	09/13/2022
100079681		WALNUT CREEK	CA		04/08/2022	4.750	1,093,210						1,705,000	01/10/2022
100180577		RIVERSIDE	CA		11/26/2024	7.125	1,093,339		(88)				1,415,000	10/31/2024
100181645		GILBERT	AZ		12/11/2024	7.875	1,093,439		(61)				1,400,000	10/25/2024
100174689		ALPHARETTA	GA		10/31/2024	10.500	1,093,516						1,175,000	03/08/2024
100160575		LOS ANGELES	CA		07/19/2024	6.750	1,093,660						1,585,000	05/20/2024
100117492		NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023	7.250	1,093,738						1,375,000	03/01/2024
100083231		NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022	4.875	1,093,861						1,450,000	03/10/2022
100173985		ALPHARETTA	GA		10/31/2024	6.500	1,093,871						1,550,000	08/19/2024
100083876		EAGLE VAIL	CO		07/12/2022	6.875	1,093,881		(10)				1,686,000	06/01/2022
100107858		SAN MARCOS	CA		06/29/2023	6.875	1,093,933						1,378,000	05/10/2023
100102781		PALM DESERT	CA		06/22/2023	7.500	1,093,934						1,400,000	02/14/2023
100134674		FOUNTAIN VALLEY	CA		10/30/2023	8.250	1,093,935		7,042				1,480,000	09/19/2023
100102048		LITHIA	FL		04/14/2023	8.999	1,093,978						1,465,000	02/09/2023
100172859		SCOTTSDALE	AZ		10/25/2024	7.125	1,094,427		14				1,450,000	10/03/2024
100133445		HAUULA	HI		10/19/2023	7.625	1,094,650						1,500,000	06/21/2023
100147133		SAN DIEGO	CA		05/08/2024	7.250	1,094,691						1,555,000	03/29/2024
100167089		WEST DOVER	VT		09/13/2024	7.750	1,094,693						1,555,000	06/11/2024
100118642		CHICO	CA		07/25/2023	8.625	1,094,971						1,344,000	06/09/2023
100140659		DALLAS	TX		02/08/2024	9.500	1,094,999						1,325,000	01/29/2024
100154341		WASHOUGAL	WA		06/12/2024	8.625	1,095,206						1,355,000	04/25/2024
100101061		BROOKLYN	NY		04/28/2023	3.875	1,095,363						2,600,000	08/26/2021
100071972		PASADENA	CA		10/29/2021	3.999	1,095,386		(439)				1,585,000	09/28/2021
100132706		MAGNOLIA	TX		11/03/2023	8.750	1,095,737						1,545,000	08/26/2023
100161489		LOS ANGELES	CA		07/30/2024	6.875	1,095,947						1,900,000	05/10/2024
100081822		STEILACOOM	WA		03/30/2022	5.937	1,095,993						1,350,000	03/11/2022
100173610		GRONINGEN	NLD		10/29/2024	5.350	1,096,030						1,540,000	09/20/2024
100173480		SYOSSET	NY		10/29/2024	7.375	1,096,054						1,425,000	09/09/2024
100153833		SAN DIEGO	CA		07/10/2024	9.250	1,096,059						1,450,000	09/07/2023
100167135		NEWHALL	CA		09/13/2024	7.500	1,096,084						1,350,000	06/21/2024
100163859		HENDERSON	NV		09/27/2024	7.750	1,096,350		(72)				1,650,000	08/22/2024
100181505		OCEANSIDE	CA		12/06/2024	7.375	1,096,510		(31)				1,400,000	10/24/2024
100160895		HUNTINGTON BEACH	CA		07/24/2024	6.624	1,096,855						1,650,000	05/28/2024
4010058238		TOWSON	MD		09/28/2023	8.623	1,096,945						1,434,000	07/31/2023
100084795		LONGWOOD	FL		08/02/2022	6.125	1,096,994						1,460,000	06/29/2022
3340070255		BROOKLYN	NY		03/14/2024	9.555	1,097,197						4,700,000	01/31/2024
100180477		PARKER	AZ		11/26/2024	7.000	1,097,247						1,350,000	10/14/2024
100154500		DOWNEY	CA		06/14/2024	7.625	1,097,437						1,690,000	05/29/2024
100163403		DUBLIN	CA		09/27/2024	6.750	1,097,609						1,500,000	08/08/2024
100101187		BROOKLYN	NY		04/28/2023	5.500	1,097,639						1,950,000	04/07/2022
100120346		LAS VEGAS	NV		08/18/2023	7.625	1,098,003						1,400,000	07/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117543		JACKSONVILLE	OR		07/20/2023	6.250	1,098,188						1,750,000	03/01/2024
100132664		MISSION VIEJO	CA		11/03/2023	7.875	1,098,375						1,800,000	07/22/2023
100087678		SUNNYVALE	CA		09/29/2022	6.750	1,098,427						2,400,000	08/11/2022
100091357		CABO SAN LUCAS	MEX		01/17/2023	9.060	1,098,862						2,870,274	12/16/2022
100165337		FALLBROOK	CA		08/29/2024	9.125	1,098,931						1,180,000	08/06/2024
100083301		AMSTERDAM	NLD		05/27/2022	3.050	1,099,137					(72,272)	1,326,563	06/30/2024
100148138		MONTROSE	CO		04/10/2024	6.500	1,099,229						1,455,000	02/28/2024
100082153		SAN FRANCISCO	CA		04/14/2022	5.000	1,099,595						1,495,000	02/28/2022
100131792		SANTA MARIA	CA		10/06/2023	7.625	1,099,688						1,450,000	08/28/2023
100175623		FORT WORTH	TX		11/12/2024	6.875	1,099,757						1,375,000	10/23/2024
100147129		PARKER	TX		05/08/2024	8.250	1,099,909						1,390,000	03/22/2024
100081679		LOS ANGELES	CA		03/21/2022	4.375	1,100,497		(323)				1,445,000	01/27/2022
100072025		INDIO	CA		11/19/2021	4.875	1,100,570						1,500,000	10/07/2021
100147757		LOS ANGELES	CA		04/08/2024	6.999	1,100,571						1,490,000	02/23/2024
100102745		IRVINE	CA		06/22/2023	8.375	1,100,773						1,569,000	11/29/2022
100109138		GLENDALE	CA		06/09/2023	7.500	1,100,792						1,620,000	04/05/2023
100173787		PRINCETON JUNCTION	NJ		10/30/2024	6.875	1,100,945						1,495,000	09/09/2024
100137779		TEMPLE CITY	CA		12/08/2023	7.499	1,100,998						1,575,000	10/19/2023
403051775		NEWFIELD	NJ		11/04/2024	6.690	1,101,362						1,800,000	06/10/2024
100077968		ENCINITAS	CA		01/06/2022	3.750	1,101,435						2,000,000	12/20/2021
100162094		LONG BRANCH	NJ		07/31/2024	8.125	1,101,697						1,350,000	06/20/2024
100165752		SHINGLE SPRINGS	CA		08/29/2024	8.250	1,101,714						1,401,000	06/25/2024
100147770		WEST LINN	OR		04/08/2024	6.999	1,102,106						1,465,500	02/21/2024
100175023		BURBANK	CA		11/05/2024	6.499	1,102,124		(2)				1,950,000	10/04/2024
100082235		NEWPORT BEACH	CA		04/14/2022	3.875	1,102,207						3,200,000	03/18/2022
100103676		MIRAMAR BEACH	FL		05/08/2023	8.999	1,102,209						1,325,000	03/27/2023
100152798		MIAMI	FL		05/22/2024	7.750	1,102,302						1,900,000	05/01/2024
100143898		RIVERSIDE	CA		03/06/2024	8.990	1,102,334						1,391,000	01/11/2024
100120520		TEMECULA	CA		08/18/2023	7.250	1,102,345						2,200,000	06/28/2023
100078021		PARKER	AZ		01/12/2022	3.738	1,102,350		42,642				2,136,000	12/22/2021
100118645		DORAL	FL		07/25/2023	7.500	1,102,537						1,820,000	05/18/2023
100081927		AMSTERDAM	NLD		03/30/2022	2.950	1,103,021					(72,527)	1,420,000	12/01/2023
100164022		SANTA BARBARA	CA		08/21/2024	7.375	1,103,038						1,350,000	07/06/2024
100168058		LAHAINA	HI		09/20/2024	6.875	1,103,058						1,600,000	04/11/2024
100099857		LAGUNA HILLS	CA		03/07/2023	8.500	1,103,254						1,380,000	01/17/2023
100130256		BIG SKY	MT		09/28/2023	7.875	1,103,407						2,200,000	08/10/2023
100138260		HOUSTON	TX		12/15/2023	8.875	1,103,500						1,700,000	11/09/2023
100144526		SAN CLEMENTE	CA		04/26/2024	7.500	1,103,593						2,120,000	03/14/2024
100174755		RANCHO MISSION VIEJO	CA		10/31/2024	8.500	1,103,976						1,350,000	03/11/2024
100090899		SANTA CLARA	CA		01/31/2023	6.625	1,104,056						1,675,000	10/03/2022
100185713		AMSTERDAM	NLD		12/20/2024	5.200	1,104,057					(7,564)	1,640,943	12/02/2024
100144848		UNITED KINGDOM	GBR		03/12/2024	2.990	1,104,409		49,790			(23,363)	1,325,020	02/05/2020
100178277		NORTH BAY VILLAGE	FL		11/19/2024	8.999	1,104,569		(44)				1,200,000	10/28/2024
3500107985		LOS ANGELES	CA		10/30/2024	8.318	1,104,754						7,830,000	10/04/2024
100099561		BOCA RATON	FL		02/17/2023	8.250	1,105,067		(38)				1,471,000	01/01/2023
100168617		SAN DIEGO	CA		09/25/2024	7.250	1,105,183		972				1,375,000	08/02/2024
100168260		BERKELEY	CA		09/20/2024	6.990	1,105,303						1,750,000	04/17/2024
100134683		SAN FRANCISCO	CA		10/30/2023	7.500	1,105,464						1,400,000	09/21/2023
403053673		SAN ANTONIO	TX		11/04/2024	6.440	1,105,500		(1,893)				1,725,000	08/13/2024
100065826		EL CAJON	CA		07/23/2021	3.575	1,105,510						2,100,000	07/09/2021
100110031		WEST LINN	OR		06/23/2023	7.624	1,105,689		246				1,910,000	05/12/2023
100151707		NORTH HILLS	CA		05/10/2024	9.625	1,106,019						1,200,000	04/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100180479		SANTA BARBARA	CA		11/26/2024	6.500	1,106,225		(11)				3,050,000	10/07/2024
100171220		SCOTTSDALE	AZ		10/16/2024	8.375	1,106,602						1,322,000	08/15/2024
100108296		DOWNEY	CA		05/24/2023	9.375	1,106,738						1,200,000	04/27/2023
100091033		UPLAND	CA		01/31/2023	8.375	1,106,908						1,850,000	12/14/2022
100167992		LOS ANGELES	CA		09/20/2024	8.499	1,106,914						1,295,000	08/23/2024
100080842		DALY CITY	CA		03/10/2022	4.875	1,106,946		(429)				1,340,000	02/04/2022
100142494		BERTHOUD	CO		03/08/2024	7.625	1,106,951						1,300,000	02/05/2024
100173476		CALABASAS	CA		10/29/2024	6.875	1,107,218						1,362,500	09/09/2024
100146915		POTOMAC	MD		03/26/2024	8.125	1,107,609						1,474,000	01/25/2024
100157697		SAN JOSE	CA		06/28/2024	8.125	1,107,821						2,060,000	05/04/2024
100173949		MILPITAS	CA		10/31/2024	6.875	1,107,856						1,600,000	08/02/2024
100166284		AUSTIN	TX		10/23/2024	8.375	1,107,931						1,320,000	09/20/2024
100139160		PALO CEDRO	CA		12/28/2023	7.875	1,107,973						1,750,000	10/09/2023
3340067256		TREASURE ISLAND	FL		02/26/2024	9.295	1,108,394						8,859,200	12/28/2023
100141981		FOUNTAIN VALLEY	CA		02/29/2024	8.375	1,109,103						1,480,000	01/30/2024
100180472		SAVANNAH	GA		11/26/2024	7.625	1,109,650		(55)				1,350,000	10/01/2024
100071519		SHERMAN OAKS	CA		10/19/2021	4.875	1,110,686		(474)				1,550,000	08/05/2021
3340088833		SCARSDALE	NY		12/19/2024	8.648	1,110,780						7,800,000	10/10/2024
100180597		WESTLAKE VILLAGE	CA		11/26/2024	9.375	1,111,145		(93)				1,222,000	11/06/2024
100101208		BROOKLYN	NY		04/28/2023	4.725	1,111,200		43,736				1,665,000	02/18/2022
100168731		KAPOLEI	HI		09/26/2024	8.500	1,111,379						1,330,000	08/09/2024
100173383		RAMONA	CA		10/29/2024	7.000	1,111,397						1,475,000	07/26/2024
100110774		SAINT GEORGE	UT		08/11/2023	8.000	1,111,990		(122)				1,900,000	06/30/2023
100158235		UNITED KINGDOM	GBR		07/09/2024	3.540	1,112,021		29,360			(24,075)	1,200,000	07/30/2021
100145839		NEWPORT BEACH	CA		03/15/2024	7.625	1,112,190						1,375,000	02/02/2024
100180457		TAMPA	FL		11/26/2024	7.250	1,112,657		(68)				1,350,000	08/29/2024
100147481		ARROYO GRANDE	CA		04/03/2024	7.000	1,112,762						1,500,000	02/22/2024
100161962		LOS ANGELES	CA		07/31/2024	7.250	1,112,881						1,380,000	07/02/2024
100175773		PHOENIX	AZ		11/12/2024	6.375	1,112,987						1,425,000	08/13/2024
100109654		MIAMI	FL		06/14/2023	8.999	1,113,059						1,360,000	05/10/2023
100181949		CHICAGO	IL		12/12/2024	6.490	1,113,170		18				1,650,000	09/25/2024
100185595		EDWARDSBURG	MI		12/20/2024	7.750	1,113,228		(8)				1,500,000	10/31/2024
100108473		RIVERSIDE	CA		05/25/2023	6.999	1,113,275						1,411,000	04/26/2023
100081684		LOS ANGELES	CA		03/21/2022	3.625	1,114,119		137				1,800,000	01/12/2022
100160507		CANOGA PARK AREA CITY OF LOS	CA		07/19/2024	8.125	1,114,119						1,290,000	06/27/2024
100135177		WINTER GARDEN	FL		11/07/2023	7.250	1,114,142						1,420,000	09/08/2023
100137285		NETHERLANDS	NLD		11/28/2023	5.100	1,114,151					(73,270)	2,180,307	06/30/2024
100118853		SANTA ROSA BEACH	FL		08/30/2023	7.500	1,114,382						1,408,000	07/19/2023
100166029		ALPHARETTA	GA		09/06/2024	7.875	1,114,597						1,430,000	08/12/2024
100154589		LOS ANGELES	CA		06/14/2024	7.999	1,114,901						1,446,000	05/24/2024
100102804		PALM SPRINGS	CA		06/22/2023	7.875	1,114,941						1,600,000	02/25/2023
100145668		UNITED KINGDOM	GBR		03/12/2024	3.490	1,115,155		49,431			(23,690)	1,125,000	05/12/2020
100101199		BROOKLYN	NY		04/28/2023	5.375	1,115,587		1,851				3,000,000	03/21/2022
100132638		DORAL	FL		11/03/2023	8.625	1,115,732						1,575,000	08/01/2023
100165753		RIVERSIDE	CA		08/29/2024	8.875	1,115,837						1,535,000	06/27/2024
100118953		HEATH	TX		07/27/2023	7.499	1,115,987						1,425,000	06/22/2023
100130137		KANNAPOLIS	NC		11/15/2023	8.375	1,116,049						1,400,000	09/15/2023
100170467		LOS ANGELES	CA		10/09/2024	6.625	1,116,317						1,475,000	08/14/2024
100087907		LOS ANGELES	CA		10/18/2022	6.750	1,116,374						1,450,000	08/01/2022
100100987		LA QUINTA	CA		04/28/2023	4.625	1,116,532		1,518				1,800,000	01/03/2022
100114673		NAPLES	FL		06/29/2023	8.875	1,116,851						1,300,000	05/26/2023
100172410		SANTA CRUZ	CA		10/23/2024	6.990	1,116,913						1,650,000	08/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118678		RIVERSIDE	CA		07/25/2023	7.875	1,117,169						1,450,000	05/11/2023
100079548		SANTA BARBARA	CA		04/25/2022	4.000	1,117,793		31,205				1,700,000	01/31/2022
100165648		LOS ANGELES	CA		10/04/2024	6.500	1,118,097						1,730,000	08/26/2024
100158425		RIVERSIDE	CA		07/10/2024	7.125	1,118,349						1,475,000	04/10/2024
100154788		LANCASTER	CA		07/19/2024	10.250	1,119,197						1,350,000	10/04/2023
100160593		NEWARK	CA		07/19/2024	6.999	1,119,744						1,950,000	06/08/2024
100099959		LAS VEGAS	NV		03/28/2023	7.875	1,119,934						1,350,000	02/27/2023
100108925		ORLANDO	FL		05/31/2023	7.250	1,120,087						1,690,000	04/28/2023
100083249		RIVERSIDE	CA		05/10/2022	5.500	1,120,091						1,350,000	03/09/2022
100180258		LOS ANGELES	CA		11/25/2024	6.500	1,120,136						1,600,000	09/13/2024
100137471		PLANTATION	FL		01/11/2024	8.500	1,120,201						1,425,000	12/01/2023
100159576		LAUDERDALE BY THE SEA	FL		07/15/2024	8.750	1,120,209						1,350,000	06/12/2024
100160590		NIPOMO	CA		07/19/2024	7.499	1,120,683						1,575,000	05/24/2024
100133372		HAMPTON BAYS	NY		11/21/2023	8.500	1,120,907						1,650,000	08/31/2023
100102833		(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023	7.375	1,120,933						1,650,000	02/03/2023
100172304		SEATTLE	WA		10/21/2024	7.125	1,121,043						1,460,000	08/26/2024
100164858		SUWANEE	GA		08/26/2024	7.500	1,121,350						1,515,000	06/24/2024
3410000598		SEVIERVILLE	TN		11/08/2024	8.850	1,121,375						6,975,000	09/28/2024
100130228		PINOLE	CA		11/15/2023	8.875	1,121,520						1,365,000	10/02/2023
100118630		FRESH MEADOWS	NY		07/25/2023	8.125	1,121,674						1,400,000	05/12/2023
100132808		SAN DIEGO	CA		11/03/2023	7.990	1,121,759						1,500,000	08/18/2023
100173488		DEL MAR	CA		10/29/2024	6.750	1,122,211		(49)				2,550,000	09/06/2024
100179385		PARKLAND	FL		12/27/2024	7.375	1,122,294		(9)				1,536,000	12/09/2024
100168627		HUNTINGTON BEACH	CA		09/25/2024	7.500	1,122,395						1,550,000	08/12/2024
100128913		RIVERSIDE	CA		09/21/2023	9.375	1,122,612						1,500,000	07/27/2023
100147721		WESTMINSTER	CA		04/05/2024	7.250	1,122,739						1,400,000	03/05/2024
100079962		CASTLE ROCK	CO		04/08/2022	4.250	1,122,939						1,441,000	02/02/2022
100145567		UNITED KINGDOM	GBR		03/12/2024	3.840	1,123,116					(24,668)	1,150,000	03/27/2020
100176170		LOS ANGELES (AREA OF GRANADA H	CA		12/20/2024	7.500	1,123,139		(30)				1,355,000	11/18/2024
100120526		APTOS	CA		08/18/2023	9.750	1,123,612						1,302,000	06/30/2023
100163849		FAIRFAX	CA		09/27/2024	7.625	1,123,671						1,420,000	08/12/2024
100165186		AMSTERDAM	NLD		08/28/2024	5.600	1,123,735					(81,914)	1,675,000	08/01/2024
100169974		HENDERSON	NV		11/08/2024	6.875	1,124,023		(134)				1,630,000	09/27/2024
100154900		BROOKLYN	NY		07/19/2024	7.125	1,124,234						2,050,000	03/01/2024
100173928		SEATTLE	WA		10/31/2024	8.000	1,124,513						1,310,000	08/07/2024
100161724		SUNLAND	CA		07/30/2024	8.625	1,124,693						1,450,000	06/12/2024
100143721		LA QUINTA	CA		02/26/2024	8.125	1,124,852						1,625,000	01/11/2024
100163409		LA CANADA FLINTRIDGE	CA		09/27/2024	7.000	1,125,077						2,200,000	08/08/2024
100083861		LOS ANGELES	CA		07/12/2022	6.375	1,125,158						1,800,000	06/09/2022
100135662		BERKELEY	CA		11/09/2023	8.250	1,125,383						2,700,000	09/07/2023
100090002		LOGANVILLE	GA		01/13/2023	11.625	1,125,462						1,700,000	11/28/2022
100185825		GRANADA HILLS	CA		12/26/2024	7.625	1,125,500		(8)				1,370,000	11/14/2024
100138426		IRVINE	CA		12/18/2023	8.374	1,126,203						1,420,000	10/30/2023
100173705		KIMBERLING CITY	MO		10/30/2024	6.500	1,126,260						1,650,000	09/13/2024
100109046		MIAMI BEACH	FL		06/05/2023	8.125	1,126,465						1,406,000	05/04/2023
100149106		PASADENA	CA		04/22/2024	8.625	1,126,479						1,370,000	03/15/2024
100100138		SANTA ROSA BEACH	FL		03/28/2023	8.124	1,126,820		146				1,525,000	03/01/2023
4010046064		BELLBROOK	OH		02/02/2023	8.669	1,127,209						1,566,000	11/01/2022
100091832		BURBANK	CA		01/30/2023	9.750	1,127,231						1,380,000	12/20/2022
100144572		FERNANDINA BEACH	FL		04/26/2024	8.375	1,127,484		(170)				1,462,000	03/26/2024
100185608		HIGHLAND	UT		12/20/2024	6.500	1,127,489		3				1,850,000	10/31/2024
100185191		ORLANDO	FL		12/20/2024	6.999	1,127,658		(12)				1,625,000	11/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163948		FREMONT	CA		10/04/2024	7.375	1,127,884						1,475,000	08/23/2024
100118009		LOS ANGELES	CA		07/20/2023	6.250	1,127,964						1,800,000	03/01/2024
100088868		WASHINGTON	UT		11/15/2022	8.375	1,128,608						1,450,000	10/21/2022
100114563		HIGHLAND	CA		06/29/2023	9.375	1,128,657						1,250,000	05/19/2023
100068122		ALAMEDA	CA		08/25/2021	3.625	1,128,784						1,600,000	07/01/2021
100153095		LA QUINTA	CA		06/27/2024	9.000	1,129,184						1,450,000	05/22/2024
100162255		HOLLADAY	UT		09/06/2024	7.125	1,129,191						1,850,000	07/31/2024
100176623		SUN VALLEY	CA		11/15/2024	8.874	1,129,708		11,910				1,200,000	09/11/2024
100077829		VALLEY VILLAGE	CA		01/14/2022	3.375	1,129,806		136				1,900,000	12/22/2021
100169194		BROOKLYN	NY		09/27/2024	6.790	1,130,040						1,800,000	08/29/2024
100135633		CHARLOTTE	NC		11/09/2023	8.990	1,130,054						1,475,000	07/28/2023
100086330		ENSCHEDE	NLD		08/29/2022	4.000	1,130,208					(74,315)	1,455,000	12/01/2023
100169980		HOUSTON	TX		11/08/2024	6.500	1,130,243		(64)				1,515,000	10/04/2024
100116065		BEAVERTON	OR		07/20/2023	8.417	1,130,563						1,350,000	03/01/2024
100088374		SEVIERVILLE	TN		01/06/2023	8.250	1,130,648						1,720,000	10/27/2022
100149061		CHARLOTTE	NC		04/19/2024	7.750	1,130,931						1,420,000	03/01/2024
100175678		SUNNYVALE	CA		11/12/2024	6.250	1,131,143		(18)				2,300,000	10/21/2024
100167133		BELLEVUE	WA		09/13/2024	7.625	1,131,673						1,375,000	07/12/2024
100088000		RENTON	WA		10/25/2022	7.500	1,131,724						1,520,000	09/20/2022
100081693		TOPANGA	CA		03/21/2022	3.000	1,131,736		263				1,950,000	01/06/2022
100173611		GRONINGEN	NLD		10/29/2024	5.350	1,132,021					(49,844)	1,625,000	09/20/2024
100116429		SANTA ROSA	CA		07/20/2023	7.000	1,132,039						1,600,000	03/01/2024
100102813		CLEARWATER	FL		06/22/2023	8.500	1,132,241						1,700,000	03/10/2023
100082707		DANA POINT	CA		04/20/2022	5.125	1,132,486		(210)				1,400,000	03/28/2022
324060794		BAKERSFIELD	CA		08/20/2024	9.630	1,132,659						12,988,000	11/20/2023
100149104		BOCA RATON	FL		04/19/2024	8.750	1,132,778						1,375,000	03/18/2024
100172910		HOUSTON	TX		10/25/2024	6.875	1,132,811		(36)				1,400,000	10/07/2024
100157590		AUBURN	CA		06/28/2024	8.500	1,132,823						1,375,000	05/16/2024
4010074848		MOUNT HOLLY	NJ		08/27/2024	8.220	1,132,843		(15,394)				1,511,000	04/12/2024
100164647		KOLOA	HI		08/23/2024	7.750	1,132,974						1,600,000	07/17/2024
100166470		PARKER	TX		10/31/2024	6.750	1,133,123						1,403,000	07/19/2024
100180637		CHULA VISTA	CA		11/26/2024	7.250	1,133,179		(6)				1,375,000	08/07/2024
100118965		LOS ANGELES	CA		07/27/2023	6.875	1,133,221		74				2,200,000	06/12/2023
100108075		LOS ANGELES	CA		05/24/2023	8.999	1,133,251						1,400,000	04/05/2023
100120478		EDGARTOWN	MA		08/18/2023	9.499	1,133,290						1,415,000	07/14/2023
100154348		LOS CABOS	MEX		06/12/2024	9.223	1,133,392						2,448,684	06/07/2024
100185834		TRACY	CA		12/26/2024	6.875	1,133,933		(4)				1,400,000	09/10/2024
100172949		LOS ANGELES	CA		10/25/2024	6.499	1,134,037						1,400,000	09/30/2024
100086785		MOSS BEACH	CA		10/04/2022	6.975	1,134,139		18,683				1,700,000	08/10/2022
4010045575		MASTIC BEACH	NY		02/02/2023	6.500	1,134,221						1,785,000	10/27/2022
100082356		SAN DIEGO	CA		04/14/2022	5.500	1,134,234						1,245,000	03/17/2022
3340080923		LAKEWOOD	NJ		08/19/2024	9.307	1,134,532						5,160,000	06/28/2024
100091327		CYPRESS	TX		01/13/2023	10.490	1,134,831						1,295,000	12/01/2022
100167774		FRANKLIN	TN		09/19/2024	8.874	1,135,223						1,360,000	09/06/2024
100176609		BURBANK	CA		11/15/2024	7.249	1,135,468		(43)				1,400,000	08/29/2024
100065837		CHATSWORTH	CA		07/23/2021	5.187	1,135,545						1,350,000	07/08/2021
100074397		LOS ANGELES	CA		12/02/2021	2.825	1,135,670						2,750,000	11/09/2021
3310064383		WILDWOOD	NJ		04/30/2024	8.498	1,136,252						7,080,000	11/16/2023
100155141		AURORA	CO		07/19/2024	7.750	1,136,801						1,555,000	12/21/2023
100110149		SAINT GEORGE	UT		06/29/2023	7.500	1,137,037						1,929,000	05/26/2023
100174687		WESLEY CHAPEL	FL		10/31/2024	8.500	1,137,074						1,355,000	02/29/2024
100139924		NETHERLANDS	NLD		12/28/2023	7.040	1,137,199					(74,789)	1,660,000	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164840		BREA	CA		08/26/2024	7.750	1,137,260						1,400,000	06/04/2024
100165793		DAVIE	FL		08/29/2024	7.125	1,137,494						1,600,000	07/25/2024
100153810		CHARLESTON	SC		07/10/2024	7.500	1,137,580						1,525,000	04/04/2024
100132615		AUBURN	WA		11/03/2023	8.875	1,137,689						1,395,000	07/07/2023
3340072413		MELROSE	MA		04/12/2024	9.516	1,137,999						4,800,000	02/16/2024
100168668		MIAMI	FL		09/25/2024	9.249	1,138,211						1,300,000	09/04/2024
100176097		COVINA	CA		12/20/2024	6.875	1,138,388		(2)				1,700,000	11/15/2024
3500107574		LOS ANGELES	CA		10/16/2024	8.095	1,138,449						10,350,000	08/12/2024
100116112		SUNLAND AREA LOS ANGELES	CA		07/20/2023	4.750	1,138,526						1,700,000	03/01/2024
100153645		PLANTATION	FL		05/31/2024	8.250	1,139,072						1,475,000	04/16/2024
100156733		CAMPOBELLO	SC		06/26/2024	7.375	1,139,240						1,724,000	06/13/2024
100147327		BRIELLE	NLD		03/27/2024	5.500	1,139,271					(51,592)	1,635,000	02/28/2024
100085114		UTRECHT	NLD		07/27/2022	3.850	1,139,271					(74,927)	1,466,667	12/01/2023
100180833		GRONINGEN	NLD		11/27/2024	5.150	1,139,271					(22,771)	1,500,000	10/31/2024
100084919		AUSTIN	TX		09/29/2022	7.000	1,139,352						1,798,000	08/08/2022
100151902		OCEANSIDE	CA		07/10/2024	7.625	1,139,373						2,000,000	05/22/2024
100165878		HUNTINGTON BEACH	CA		08/30/2024	7.250	1,139,631						1,475,000	07/23/2024
100136131		FAYETTEVILLE	GA		12/18/2023	9.875	1,139,713						1,508,000	11/13/2023
100182457		BOSTON	MA		12/12/2024	7.000	1,139,767		(21)				1,500,000	11/08/2024
100085171		CALABASAS	CA		09/21/2022	7.875	1,139,873		(148)				1,900,000	07/11/2022
100080203		PASADENA	CA		02/25/2022	5.312	1,139,931						1,450,000	02/03/2022
100168649		SCOTTSDALE	AZ		09/25/2024	7.874	1,139,983						1,369,000	09/06/2024
100185784		MIAMI BEACH	FL		12/26/2024	8.375	1,140,218		(16)				1,670,000	11/06/2024
100167130		SAN RAFAEL	CA		09/13/2024	7.250	1,140,296						1,400,000	06/27/2024
100149204		DOWNEY	CA		04/22/2024	7.625	1,140,396						1,400,000	04/02/2024
100148841		GLENDORA	CA		04/17/2024	8.000	1,140,436						1,600,000	10/13/2023
100171202		MONTEREY	CA		10/16/2024	7.125	1,141,239						1,385,000	08/06/2024
100081678		WOODLAND HILLS	CA		03/21/2022	4.000	1,141,734						1,500,000	01/19/2022
100078540		AMSTERDAM	NLD		01/26/2022	3.150	1,141,860					(75,081)	1,470,000	12/01/2023
100140709		HUNTINGTON BEACH	CA		02/08/2024	8.375	1,142,010						1,405,000	01/26/2024
100101004		LOS ANGELES	CA		04/28/2023	3.750	1,142,078						2,100,000	12/15/2021
100168656		SAN FRANCISCO	CA		09/25/2024	7.625	1,142,080						1,900,000	08/08/2024
100181651		SANTA MONICA	CA		12/11/2024	7.125	1,142,715		(21)				2,200,000	10/31/2024
100089756		LOS ANGELES	CA		12/02/2022	7.625	1,143,137		8,007				1,429,000	11/01/2022
100120206		LEWISVILLE	NC		08/18/2023	8.750	1,143,216						1,400,000	06/20/2023
100088050		EAST BOSTON	MA		10/25/2022	8.000	1,143,399						1,575,000	09/28/2022
100116908		BROOKLYN	NY		07/20/2023	4.875	1,143,550		50,209				1,900,000	03/01/2024
100065936		DEN HAAG	NLD		07/30/2021	8.180	1,143,802					(75,209)	1,380,469	06/01/2021
100132602		ARLINGTON	TX		11/03/2023	8.750	1,143,871		58				1,550,000	06/09/2023
100109711		SHERMAN OAKS	CA		06/16/2023	7.750	1,143,897						1,416,000	04/10/2023
100180679		DALLAS	TX		11/26/2024	7.625	1,144,037		(65)				1,480,000	09/17/2024
100116913		BROOKLYN	NY		07/20/2023	4.500	1,144,098						2,100,000	03/01/2024
100173989		WRIGHTSVILLE BEACH	NC		10/31/2024	7.250	1,144,529						1,492,000	07/31/2024
100173468		MONTEREY	CA		10/29/2024	7.750	1,144,661						1,400,000	09/06/2024
100159914		SOUTH MIAMI	FL		08/16/2024	8.490	1,144,687						1,400,000	04/24/2024
100101573		JERSEY CITY	NJ		04/26/2023	7.000	1,144,797						1,550,000	03/03/2023
100179408		HAWTHORNE	CA		12/27/2024	7.625	1,145,001		(5)				1,400,000	12/02/2024
100138254		MIAMI BEACH	FL		12/15/2023	8.250	1,145,203						1,546,000	11/07/2023
100141705		NAPLES	FL		01/30/2024	8.999	1,145,214						1,400,000	01/04/2024
100142412		ALPHARETTA	GA		02/05/2024	10.000	1,145,385						1,255,000	12/14/2023
100174177		KENMORE	WA		10/31/2024	7.375	1,145,437						1,425,000	04/10/2024
100153732		GRONINGEN	NLD		05/30/2024	5.600	1,145,485					(52,198)	1,545,698	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078339		LOS ANGELES VALLEY VILLAGE ARE	CA		02/10/2022	5.125	1,145,486		(439)				1,570,000	01/20/2022
100153013		REDONDO BEACH	CA		06/27/2024	8.500	1,145,535						2,150,000	05/22/2024
100074280		LOS ANGELES WOODLAND HILLS	CA		12/09/2021	4.875	1,145,621		(484)				1,365,000	11/05/2021
100175035		CERRITOS	CA		11/05/2024	7.750	1,145,817						1,375,000	10/16/2024
100147072		SANTA MONICA	CA		03/28/2024	8.750	1,145,819						1,550,000	02/27/2024
100163912		AUSTIN	TX		10/04/2024	7.875	1,145,909						1,500,000	08/27/2024
100167533		LAS VEGAS	NV		10/31/2024	6.750	1,145,923						1,395,000	09/30/2024
100173984		CUMMING	GA		10/31/2024	7.250	1,146,006						1,386,000	07/31/2024
100117181		CLIFTON	NJ		07/20/2023	4.749	1,146,619		2,078				2,400,000	03/01/2024
100118931		LOS ANGELES	CA		07/27/2023	6.875	1,147,024						1,800,000	06/22/2023
100175578		MINERAL BLUFF	GA		11/12/2024	6.500	1,147,158		2				1,439,000	09/23/2024
100109195		SANTA MONICA	CA		07/21/2023	7.250	1,147,349						1,450,000	05/31/2023
100076666		LA QUINTA	CA		12/30/2021	4.875	1,147,530						1,706,316	12/13/2021
100120275		SOUTH SAN FRANCISCO	CA		08/18/2023	8.625	1,147,954						1,406,500	06/26/2023
100108933		PACIFICA	CA		05/31/2023	7.500	1,148,098						1,495,000	05/02/2023
100102617		DUBLIN	CA		06/22/2023	8.500	1,148,157						1,652,000	10/28/2022
100171174		FORT MILL	SC		11/22/2024	7.125	1,148,291		(63)				1,400,000	10/11/2024
100078663		MULLICA HILL	NJ		02/02/2022	4.962	1,148,327						1,534,540	12/15/2021
100167115		HIGHLAND PARK	IL		09/13/2024	7.875	1,148,585						1,425,000	06/24/2024
100178210		CHATSWORTH	CA		11/19/2024	6.125	1,148,873		15				1,650,000	08/28/2024
100157669		SIMI VALLEY	CA		06/28/2024	8.000	1,148,964						1,435,000	05/17/2024
100143002		LITTLE NECK	NY		02/12/2024	8.374	1,149,041						3,000,000	01/16/2024
100077914		AMSTERDAM	NLD		12/29/2021	2.900	1,149,110					(75,558)	1,585,000	12/01/2023
100155090		SAN DIEGO	CA		07/19/2024	7.750	1,149,169		2,209				1,525,000	11/21/2023
100141317		GARDEN GROVE	CA		01/30/2024	8.375	1,149,842						1,780,000	12/11/2023
100129771		SAN JOSE	CA		09/27/2023	7.250	1,149,929						1,500,000	08/31/2023
3.62426E+11		LOS ANGELES	CA		11/08/2024	8.945	1,150,000						24,406,500	10/01/2024
100108892		FERNANDINA BEACH	FL		05/31/2023	7.000	1,150,226						2,198,000	04/14/2023
100154563		DOWNEY	CA		06/14/2024	7.750	1,150,255						1,400,000	05/22/2024
100134357		PLACENTIA	CA		10/27/2023	8.875	1,150,404						1,428,000	07/31/2023
100152485		TRACY	CA		05/16/2024	7.875	1,150,619		(166)				1,400,000	04/19/2024
100080919		SAN FRANCISCO	CA		03/10/2022	5.375	1,151,005						2,150,000	01/31/2022
100161934		NORTH HILLS	CA		07/31/2024	7.625	1,151,169						1,500,000	07/05/2024
100117187		HOBOKEN	NJ		07/20/2023	3.500	1,151,737						2,500,000	03/01/2024
100140843		EAST NORTHPORT	NY		03/06/2024	8.500	1,151,769						1,450,000	01/11/2024
3310028961		CORONA DEL MAR	CA		01/05/2022	5.350	1,151,888						10,450,000	10/26/2021
100175637		GLENDORA	CA		11/12/2024	6.875	1,152,073		(88)				1,410,000	10/15/2024
100149587		HOBOKEN	NJ		04/26/2024	7.125	1,152,100						1,750,000	03/26/2024
100186679		MARINA DEL REY	CA		12/31/2024	7.375	1,152,179		226				1,400,000	10/29/2024
100170478		PHOENIX	AZ		10/09/2024	7.250	1,152,355						1,700,000	09/09/2024
100153109		REDINGTON BEACH	FL		06/27/2024	7.750	1,152,364						1,455,000	05/30/2024
100166306		SHAVERTOWN	PA		10/23/2024	8.750	1,152,463						1,700,000	08/30/2024
100167086		LONG BEACH	CA		09/13/2024	8.625	1,152,615		(267)				1,400,000	06/06/2024
100102835		PLANTATION	FL		06/22/2023	7.750	1,152,832		119				1,575,000	01/25/2023
100136615		LOS ANGELES	CA		11/22/2023	8.875	1,152,875		(210)				1,500,000	11/01/2023
100174051		ISSAQUAH	WA		10/31/2024	7.375	1,153,028						1,350,000	07/09/2024
100161181		FORT MYERS	FL		07/25/2024	8.750	1,153,155						1,400,000	07/05/2024
100153706		KIHEI	HI		07/11/2024	7.625	1,153,693						1,875,000	06/14/2024
100149164		SANTA ANA	CA		04/22/2024	8.375	1,153,747						1,330,000	03/26/2024
100163322		MIAMI	FL		08/13/2024	8.250	1,153,785		(123)				1,900,000	07/18/2024
100167146		BETHESDA	MD		09/13/2024	7.250	1,155,278						1,470,000	03/27/2024
100147078		GOTHA	FL		03/28/2024	6.625	1,156,006						1,500,000	02/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143928		LOS ANGELES	CA		02/29/2024	8.750	1,156,016						1,700,000	11/27/2023
100163839		CAMANO ISLAND	WA		09/27/2024	8.875	1,156,036						1,280,000	08/13/2024
100108426		BROOKLYN	NY		05/25/2023	8.990	1,156,558						1,510,000	04/27/2023
100115318		CELINA	TX		07/17/2023	8.375	1,156,685						1,300,000	06/16/2023
100156074		LOS ANGELES	CA		06/18/2024	7.990	1,156,757						1,729,000	04/26/2024
100149296		FRANKLIN LAKES	NJ		04/24/2024	6.999	1,156,819						2,150,000	03/12/2024
100134486		NAPLES	FL		10/30/2023	8.624	1,156,843		9,500				1,785,000	10/13/2023
100181656		SAN FRANCISCO	CA		12/11/2024	7.500	1,156,949		(87)				1,600,000	10/09/2024
100150140		MILPITAS	CA		06/14/2024	6.875	1,157,239						1,870,000	04/29/2024
100185855		LOS ANGELES	CA		12/26/2024	7.999	1,157,883		(8)				1,600,000	12/03/2024
100082003		AMSTERDAM	NLD		03/30/2022	3.500	1,158,172					(76,154)	1,315,588	06/30/2024
100143509		LAREDO	TX		02/22/2024	8.375	1,158,261						1,761,000	06/13/2023
100065819		WEST HOLLYWOOD	CA		07/23/2021	3.563	1,158,378						2,035,000	07/06/2021
100116595		SAN JOSE	CA		07/20/2023	8.292	1,158,511						1,461,752	03/01/2024
100120661		NAPLES	FL		08/24/2023	8.124	1,158,769						2,100,000	07/14/2023
100180648		INLET BEACH	FL		11/26/2024	7.250	1,159,033		(69)				1,590,000	09/25/2024
100138698		AUSTIN	TX		02/02/2024	8.625	1,159,174						1,505,000	12/18/2023
100172951		HOMESTEAD	FL		10/25/2024	6.875	1,159,231						1,550,000	09/25/2024
100162059		SAMMAMISH	WA		07/31/2024	7.125	1,159,246						1,525,000	06/21/2024
100168625		OAKLAND	CA		09/25/2024	7.250	1,159,343						2,090,000	08/08/2024
100168326		LOS ANGELES	CA		09/20/2024	6.990	1,159,364						1,655,000	04/22/2024
100173508		WADDELL	AZ		10/29/2024	8.625	1,159,466						1,395,000	09/04/2024
100169673		SAN JOSE	CA		09/30/2024	7.500	1,159,899						1,580,000	06/06/2024
100089712		ROTTERDAM	NLD		11/29/2022	5.000	1,159,985					(76,289)	2,465,000	12/01/2023
100165221		AMSTERDAM	NLD		08/28/2024	5.750	1,159,985					(84,557)	1,500,000	08/01/2024
100090294		TEMPLE CITY	CA		01/13/2023	8.250	1,160,084						2,000,000	11/10/2022
100142861		LYNNWOOD	WA		02/08/2024	8.250	1,160,318						1,760,000	01/31/2024
100080221		BENNETT	CO		02/25/2022	5.562	1,160,439						1,403,000	02/10/2022
100155076		MISSION VIEJO	CA		07/19/2024	7.375	1,160,556						1,440,000	06/27/2023
100076431		CULVER CITY	CA		12/23/2021	3.749	1,160,576						2,411,000	11/24/2021
3310062371		VENICE AREA, LOS AN	CA		01/23/2024	8.323	1,161,103						6,000,000	11/11/2023
100139189		ROLLING HILLS ESTATES	CA		12/28/2023	8.625	1,161,112						1,650,000	11/01/2023
100153785		GLENDALE	CA		07/10/2024	7.125	1,161,264						1,465,000	03/14/2024
100175074		SANTA MARIA	CA		11/05/2024	6.499	1,161,335		(101)				1,420,000	10/07/2024
100168318		CHULA VISTA	CA		09/20/2024	7.875	1,161,441						1,500,000	04/24/2024
100134439		GLEN COVE	NY		10/30/2023	7.499	1,161,790						1,485,000	10/12/2023
100076791		WOODLAND HILLS	CA		12/27/2021	4.687	1,161,925		(324)				1,350,000	12/01/2021
100117185		GLENDALE	AZ		07/20/2023	8.000	1,162,187						2,250,000	03/01/2024
100139043		LOS ANGELES	CA		12/22/2023	9.250	1,162,338						2,100,000	10/27/2023
100114605		NASHVILLE	TN		06/29/2023	8.375	1,162,515						1,400,000	05/18/2023
100103734		FRISCO	TX		05/08/2023	9.625	1,162,676						1,470,000	03/31/2023
100149930		DRAPER	UT		06/07/2024	6.750	1,162,905						1,665,000	04/19/2024
100164656		BONITA SPRINGS	FL		08/23/2024	8.625	1,163,421						1,665,000	08/02/2024
100180220		SAN DIEGO	CA		11/25/2024	6.625	1,163,468						1,575,000	08/27/2024
100135692		OGDEN	UT		11/09/2023	7.375	1,163,514						1,650,000	09/15/2023
100171311		ALISO VIEJO	CA		10/16/2024	7.250	1,163,624		(31)				1,410,000	09/11/2024
100139169		SOUTH JORDAN	UT		12/28/2023	7.875	1,163,956						1,790,000	11/17/2023
100100977		LOUISVILLE	KY		04/28/2023	3.500	1,164,258						2,800,000	11/29/2021
100156184		DUBLIN	CA		06/20/2024	7.500	1,164,264						1,425,000	04/19/2024
324080484		PORTLAND	OR		11/06/2024	8.990	1,164,493						10,980,000	09/04/2024
100170063		DAVIE	FL		11/08/2024	6.625	1,164,538		(74)				1,525,000	10/30/2024
100150261		HAARLEM	NLD		04/29/2024	5.350	1,165,163					(40,831)	1,680,000	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100101993		VAN NUYS	CA		04/14/2023	8.250	1,165,205						1,600,000	02/03/2023
100165607		GRANADA HILLS	CA		10/04/2024	6.875	1,165,219						1,515,000	08/20/2024
100149057		SHERMAN OAKS	CA		04/19/2024	9.375	1,165,407						1,350,000	02/26/2024
100110048		DELRAY BEACH	FL		06/23/2023	8.125	1,165,607						1,625,000	05/05/2023
100081764		NOVATO	CA		03/22/2022	4.125	1,165,702		(356)				1,435,000	01/28/2022
100159225		SAN JOSE	CA		07/15/2024	7.375	1,165,788						1,718,000	06/04/2024
324030853		PORTLAND	OR		05/23/2024	9.580	1,166,079						3,504,000	03/25/2024
100174034		SAUSALITO	CA		10/31/2024	7.750	1,166,355						1,500,000	07/03/2024
100154805		ROSWELL	GA		07/19/2024	10.375	1,166,480						1,557,000	12/13/2023
100151889		LOS ANGELES	CA		05/10/2024	7.499	1,167,047						1,435,000	04/19/2024
100099605		SAN FRANCISCO	CA		04/06/2023	8.250	1,167,142						1,515,000	02/22/2023
100161984		GREENVILLE	SC		07/31/2024	7.990	1,167,293						1,455,000	05/06/2024
100132677		DORAL	FL		11/03/2023	7.990	1,167,308						1,850,000	08/31/2023
100167806		SAINT MICHAELS	MD		09/19/2024	7.124	1,167,404						2,949,000	08/09/2024
100171226		HOLLISTER	CA		10/16/2024	9.375	1,168,123						1,260,000	08/19/2024
100174517		GIG HARBOR	WA		10/31/2024	6.625	1,168,992		187				2,010,000	03/27/2024
100140484		KISSIMMEE	FL		01/19/2024	8.750	1,169,102						1,440,000	12/14/2023
100100355		BROOKLYN	NY		04/27/2023	5.625	1,169,931		1,126				2,550,000	02/28/2022
100138246		GLENDALE	CA		12/14/2023	9.750	1,170,157						1,451,000	09/07/2023
100180848		AMSTELVEEN	NLD		10/28/2024	5.050	1,170,342					(23,392)	1,953,000	10/22/2024
100162486		PEORIA	AZ		08/07/2024	7.250	1,170,441						2,025,000	06/13/2024
100099568		PUERTO VALLARTA	MEX		02/17/2023	9.397	1,170,443						1,992,661	02/15/2023
100100336		FORT LAUDERDALE	FL		04/27/2023	5.625	1,170,508		1,730				1,650,000	02/18/2022
100157679		LAKE ARROWHEAD	CA		06/28/2024	8.875	1,171,309		(175)				1,540,000	05/24/2024
100101024		SOLVANG	CA		04/28/2023	4.000	1,171,473						2,800,000	01/22/2022
100076799		SAN JOSE	CA		12/27/2021	4.300	1,171,649						1,700,000	12/02/2021
100185589		CANYON LAKE	TX		12/20/2024	7.250	1,171,716		(28)				1,420,000	10/16/2024
100151573		LOS ANGELES	CA		05/10/2024	6.875	1,171,836						1,640,000	03/18/2024
100165718		DENVER	CO		08/29/2024	7.500	1,171,954						1,515,000	07/19/2024
100148057		LONG BEACH	CA		04/10/2024	7.625	1,172,233						1,575,000	02/27/2024
100117529		LOS ANGELES (WOODLAND HILLS AR	CA		07/20/2023	9.250	1,172,378						1,375,000	03/01/2024
100078678		SUNLAND	CA		02/02/2022	4.480	1,172,519						1,340,000	01/18/2022
100175559		WESTFORD	MA		11/12/2024	6.750	1,172,911		(43)				1,467,000	09/11/2024
100176627		SEVIERVILLE	TN		11/15/2024	8.624	1,172,937		(34)				1,365,000	09/11/2024
100140657		SANTA BARBARA	CA		02/08/2024	8.375	1,173,512						1,565,000	01/29/2024
100171933		GOLDEN	CO		10/17/2024	6.625	1,173,880						1,550,000	08/15/2024
100175552		SAINT LOUIS	MO		11/12/2024	6.750	1,174,236		(48)				1,564,000	09/17/2024
100100011		LOS ANGELES	CA		03/28/2023	8.875	1,174,375						1,550,000	02/27/2023
100156747		THOUSAND OAKS	CA		06/26/2024	6.875	1,174,492		(59)				1,795,000	06/14/2024
100071589		LOS ANGELES	CA		10/14/2021	3.625	1,175,146						1,700,000	06/07/2021
100141784		COVINA	CA		01/30/2024	9.374	1,175,417						1,450,000	12/21/2023
100144317		WOODLAND HILLS	CA		03/07/2024	8.750	1,175,438						1,650,000	01/25/2024
100174108		BOCA RATON	FL		10/31/2024	8.500	1,175,573						1,420,000	08/01/2024
100175451		IRVINE	CA		12/23/2024	8.125	1,176,129		390				1,455,000	06/06/2024
100081673		PRINCEVILLE	HI		03/21/2022	3.625	1,176,212						1,537,500	01/28/2022
100158953		METAIRIE	LA		08/15/2024	8.500	1,176,384						1,580,000	07/05/2024
100108939		LOS ANGELES	CA		05/31/2023	8.625	1,177,519						1,525,000	04/24/2023
100168106		LAGUNA BEACH	CA		09/20/2024	7.625	1,177,530						3,800,000	03/26/2024
100083402		GRONINGEN	NLD		05/27/2022	3.350	1,178,109					(77,482)	1,625,000	12/01/2023
100134459		BOERNE	TX		10/30/2023	7.249	1,178,137						2,007,000	09/16/2023
100153972		LOS ANGELES	CA		06/05/2024	7.625	1,178,338						1,450,000	05/14/2024
100132354		ANTHEM	AZ		11/03/2023	7.375	1,179,407						1,565,000	07/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100164218		WEST PALM BEACH	FL		08/21/2024	7.625	1,179,590						1,445,000	07/31/2024
100147437		PALMETTO BAY	FL		04/03/2024	8.750	1,179,788						1,480,000	02/07/2024
3410000539		NASHVILLE	TN		09/24/2024	8.916	1,180,716						7,600,000	08/19/2024
100079786		SAN CLEMENTE	CA		04/08/2022	5.125	1,180,765						1,689,000	01/20/2022
100147492		HARRISON	ID		04/03/2024	7.625	1,180,775						1,610,000	02/13/2024
100169356		VISTA	CA		09/27/2024	7.875	1,181,054						1,450,000	08/26/2024
100165804		DAVIE	FL		08/29/2024	9.250	1,181,121		(46)				1,980,000	07/02/2024
100173970		SEAL BEACH	CA		10/31/2024	8.000	1,181,242		65				1,425,000	07/12/2024
100165787		ARROYO GRANDE	CA		08/29/2024	7.750	1,181,326						1,550,000	07/16/2024
100180493		WEST HOLLYWOOD	CA		11/26/2024	6.499	1,182,006		52				2,300,000	11/11/2024
100165031		MORGAN HILL	CA		08/28/2024	7.625	1,182,299						1,500,000	07/26/2024
100136085		MONTARA	CA		12/18/2023	8.875	1,182,603		(67)				1,560,000	11/16/2023
3500109394		STUDIO CITY	CA		10/30/2024	7.880	1,182,627						9,600,000	09/11/2024
100142397		WILLIAMSBURG	MI		02/02/2024	8.375	1,182,659		146				2,272,000	12/28/2023
100158466		MOORESVILLE	NC		07/10/2024	7.375	1,182,889						1,825,000	04/30/2024
100136582		EL CAJON	CA		11/22/2023	8.999	1,183,262						1,450,000	10/30/2023
100145753		UNITED KINGDOM	GBR		03/12/2024	9.500	1,183,626		30,987			(25,679)	1,449,894	11/13/2019
100100359		BROOKLYN	NY		04/27/2023	5.500	1,183,645		1,715				1,870,000	03/07/2022
100184959		NEW YORK	NY		12/19/2024	7.624	1,183,676		(43)				1,415,000	11/15/2024
100110714		GLENDALE	CA		08/11/2023	8.875	1,183,813						1,300,000	07/05/2023
100114634		WEBSTER	MA		06/29/2023	7.999	1,183,837						1,600,000	05/24/2023
100128379		LA QUINTA	CA		09/15/2023	7.875	1,184,222		60				1,600,000	06/01/2023
100156144		DRAPER	UT		07/25/2024	9.000	1,184,652						1,383,000	06/13/2024
100181987		SAN DIEGO	CA		12/12/2024	6.625	1,184,907		27				1,600,000	10/10/2024
100116738		IRVINE	CA		07/20/2023	4.125	1,185,115						1,680,000	03/01/2024
100137145		PROSPER	TX		11/28/2023	9.125	1,185,274						1,485,000	09/28/2023
100140847		ESCONDIDO	CA		03/06/2024	7.625	1,185,968						1,470,000	01/09/2024
100167418		SAN GABRIEL	CA		09/16/2024	7.375	1,186,076						1,750,000	07/19/2024
100109767		CULVER CITY	CA		08/04/2023	7.375	1,186,373						1,790,000	06/20/2023
100174095		SAINT MICHAELS	MD		10/31/2024	8.500	1,186,590						1,440,000	07/12/2024
100180768		SPRING HILL	KS		11/26/2024	7.375	1,186,888		(53)				1,500,000	09/26/2024
100086239		DULUTH	GA		09/29/2022	7.250	1,187,074						1,577,000	08/17/2022
100174695		HUNTINGTON BEACH	CA		10/31/2024	8.500	1,187,429						1,550,000	03/01/2024
100101029		KAILUA	HI		04/28/2023	4.375	1,188,005						2,230,000	01/26/2022
100102613		LORTON	VA		06/22/2023	7.375	1,188,028						1,500,000	10/07/2022
100102501		ORLANDO	FL		06/07/2023	7.875	1,188,148						1,620,000	11/09/2022
100153388		RIVERSIDE	CA		05/29/2024	7.374	1,188,235						1,575,000	04/22/2024
100147399		BOZEMAN	MT		05/08/2024	7.625	1,188,536						1,465,000	03/28/2024
100133844		MOUNTAIN HOUSE	CA		10/20/2023	7.625	1,188,554						1,500,000	09/16/2023
100087190		VENICE	CA		10/25/2022	5.250	1,188,811						1,700,000	03/01/2022
100083018		SAN DIEGO	CA		05/11/2022	3.950	1,189,005						1,590,000	02/04/2022
100147553		SANDY SPRINGS	GA		04/03/2024	8.875	1,189,783						1,490,000	02/28/2024
100148787		WASHINGTON	DC		04/17/2024	7.500	1,189,963						1,650,000	10/18/2023
3410000540		NASHVILLE	TN		09/24/2024	8.916	1,190,012						7,600,000	08/19/2024
100140645		HUDSON OAKS	TX		02/08/2024	7.500	1,190,461						1,700,000	01/22/2024
3410000541		NASHVILLE	TN		09/24/2024	8.916	1,190,561						7,600,000	08/19/2024
100178219		COLBERT	WA		11/19/2024	8.125	1,191,161		(71)				1,450,000	08/01/2024
4010064202		PLAINFIELD	NJ		02/29/2024	7.960	1,191,179						1,465,000	11/06/2023
100176633		SARASOTA	FL		11/15/2024	7.374	1,191,203		(52)				1,465,000	09/27/2024
100071498		PALM SPRINGS	CA		10/26/2021	4.750	1,191,375		(217)				1,300,000	09/29/2021
100151786		LOS ANGELES	CA		05/10/2024	7.875	1,191,654						1,523,000	04/12/2024
100166383		DANVILLE	CA		10/24/2024	7.875	1,191,893		(9)				1,675,000	09/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100091298		KOLOA	HI		01/31/2023	8.125	1,191,967						2,190,000	12/30/2022
100145180		UNITED KINGDOM	GBR		03/12/2024	3.150	1,191,982		54,161			(25,407)	1,200,000	04/17/2020
100150171		ATLANTA	GA		04/30/2024	7.375	1,192,217						1,700,000	03/01/2024
100115389		RIVERSIDE	CA		07/17/2023	8.875	1,192,379						1,300,000	06/09/2023
100156377		RIVERSIDE	CA		07/25/2024	7.500	1,192,475						1,725,000	06/27/2024
100166355		SAN DIEGO	CA		10/24/2024	7.750	1,192,677						1,700,000	09/12/2024
100176586		COVINA	CA		11/15/2024	8.125	1,192,688		(125)				1,550,000	08/30/2024
100137492		SIMI VALLEY	CA		01/11/2024	8.000	1,192,885						1,675,000	12/05/2023
100077994		LOS ANGELES	CA		01/13/2022	4.875	1,193,367		(412)				1,440,000	12/28/2021
100072023		STUDIO CITY	CA		11/19/2021	4.625	1,193,389						1,575,000	09/21/2021
100082713		ORINDA	CA		04/20/2022	4.875	1,194,117		(30)				1,600,000	04/01/2022
100170131		SAN FRANCISCO	CA		10/08/2024	7.124	1,194,217						1,600,000	08/23/2024
100057568		CASTRO VALLEY	CA		06/30/2021	3.375	1,194,293						1,930,000	05/19/2021
100148154		CHICAGO	IL		05/15/2024	7.750	1,194,813						1,600,000	04/05/2024
100088507		TILBURG	NLD		10/27/2022	4.500	1,194,940					(78,571)	1,725,000	12/01/2023
100167505		LOS ANGELES	CA		10/31/2024	6.875	1,195,239						1,900,000	09/23/2024
100140831		MONTEBELLO	NY		03/06/2024	7.875	1,195,259						1,800,000	01/10/2024
100167508		LOS ANGELES	CA		10/31/2024	6.875	1,195,348						1,900,000	09/23/2024
3340085516		MARBLEHEAD	MA		12/30/2024	8.951	1,195,920						7,700,000	10/01/2024
100086733		SAN DIEGO	CA		09/30/2022	7.125	1,195,966						1,625,000	08/31/2022
100132614		THOUSAND OAKS	CA		11/03/2023	7.375	1,196,158						1,550,000	07/19/2023
100143708		WINTER PARK	FL		02/23/2024	8.500	1,196,448						1,400,000	01/12/2024
100172992		GRANADA HILLS	CA		10/25/2024	8.875	1,196,946		(187)				1,315,000	10/02/2024
100149006		BADEN	PA		04/19/2024	9.750	1,197,117						1,407,588	02/29/2024
324010798		PORTLAND	OR		03/21/2024	9.480	1,197,300						3,684,000	01/30/2024
3310049282		BALTIMORE	MD		05/25/2023	8.078	1,197,494						6,702,000	03/07/2023
3500110145		STUDIO CITY	CA		11/15/2024	7.925	1,198,063						12,000,000	09/26/2024
100160508		ENCINITAS	CA		07/19/2024	8.250	1,198,274						1,485,000	06/21/2024
100149168		SPRING LAKE	NJ		04/22/2024	7.999	1,198,430						3,100,000	03/22/2024
100103534		MOSS LANDING	CA		05/08/2023	7.999	1,198,606						2,100,000	03/27/2023
100137423		LOS ANGELES	CA		01/11/2024	8.750	1,199,133		(374)				1,775,000	11/20/2023
100110781		MAARSSEN	NLD		06/28/2023	5.100	1,199,341					(78,861)	1,960,000	12/01/2023
100186281		RIVERSIDE	CA		12/27/2024	7.625	1,199,649		(5)				1,400,000	10/29/2024
100142372		SCOTTSDALE	AZ		03/15/2024	8.875	1,199,702						1,512,000	01/29/2024
3340067121		SAG HARBOR	NY		02/29/2024	9.944	1,199,706						7,600,000	12/28/2023
100163396		LOS ANGELES	CA		09/27/2024	6.875	1,199,723						1,575,000	08/13/2024
100115354		OCEAN RIDGE	FL		07/17/2023	7.999	1,199,802						1,625,000	06/09/2023
100084284		EINDHOVEN	NLD		06/30/2022	3.350	1,199,859					(78,906)	1,655,000	12/01/2023
100157585		ATLANTA	GA		06/28/2024	8.625	1,199,868						1,374,000	05/28/2024
100159041		LAGUNA BEACH	CA		08/15/2024	7.125	1,199,953						4,000,000	07/19/2024
100142490		YORBA LINDA	CA		03/08/2024	6.875	1,200,108						1,625,000	01/31/2024
100173641		TILBURG	NLD		10/29/2024	5.300	1,200,118					(52,842)	1,545,000	09/23/2024
100185583		NORTH SALT LAKE	UT		12/20/2024	6.625	1,200,427		(5)				1,490,000	10/22/2024
100138662		MAPLETON	UT		02/02/2024	7.625	1,200,460						1,850,000	12/21/2023
100175698		LONG BEACH	CA		11/12/2024	6.875	1,200,769						1,625,000	10/09/2024
100149346		SPRING VALLEY	NY		04/24/2024	7.125	1,201,359						1,640,000	02/23/2024
100137819		LOS ANGELES	CA		12/08/2023	8.625	1,201,365						2,850,000	10/26/2023
100133410		IMPERIAL BEACH	CA		11/21/2023	7.750	1,201,739						1,925,000	10/02/2023
100136177		DUVALL	WA		12/18/2023	9.125	1,201,904						1,420,000	11/22/2023
100078642		NEWPORT BEACH	CA		02/02/2022	4.125	1,202,365						2,550,000	11/09/2021
100166043		VESTAVIA HILLS	AL		09/06/2024	7.499	1,202,613						1,500,000	08/12/2024
100140907		WYCKOFF	NJ		02/26/2024	9.375	1,203,095						1,500,000	12/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165836		GRANADA HILLS	CA		08/29/2024	8.375	1,203,378						1,467,000	06/26/2024
100080848		LOS ALAMITOS	CA		03/10/2022	5.000	1,203,531						1,600,000	01/31/2022
100169983		FOLSOM	CA		11/08/2024	6.875	1,203,634		(101)				1,700,000	09/30/2024
100176685		LOS ANGELES	CA		11/15/2024	8.124	1,203,753						2,350,000	09/25/2024
100181689		SAN DIEGO	CA		12/11/2024	7.375	1,204,187		(32)				1,480,000	08/12/2024
100164160		LOS ANGELES	CA		08/21/2024	8.499	1,204,400						1,440,000	07/25/2024
100119604		GARDEN GROVE	CA		07/31/2023	8.500	1,204,471						1,500,000	05/15/2023
100169324		SANTA MONICA	CA		09/27/2024	7.875	1,204,487						1,625,000	08/01/2024
100090308		CAMAS	WA		01/06/2023	8.375	1,204,489						2,472,000	11/07/2022
100140871		TORRANCE	CA		01/25/2024	7.875	1,204,588						1,680,000	10/10/2023
100162283		SAN JOSE	CA		09/06/2024	7.000	1,204,631						2,505,000	08/01/2024
100155061		LOS ANGELES	CA		07/19/2024	7.625	1,204,633						1,660,000	09/15/2023
100147472		CHULA VISTA	CA		04/03/2024	7.500	1,205,034						1,600,000	02/16/2024
100157587		NIPOMO	CA		06/28/2024	7.990	1,205,075						1,477,500	05/14/2024
100139335		RIVERSIDE	CA		12/28/2023	9.375	1,205,086						1,335,000	10/05/2023
100156274		LA MESA	CA		07/25/2024	7.750	1,205,210						1,575,000	06/20/2024
100172805		BRIGHTON	CO		12/06/2024	8.250	1,205,573		(53)				1,450,000	10/24/2024
100090567		ALKMAAR	NLD		12/28/2022	5.900	1,206,283						2,485,900	06/30/2024
100065411		DOWNEY	CA		07/28/2021	3.375	1,206,512						1,750,000	05/27/2021
100150049		RANCHO CUCAMONGA	CA		06/14/2024	8.000	1,206,680						1,435,000	05/01/2024
100157629		WALNUT CREEK	CA		06/28/2024	9.125	1,206,881						1,385,000	05/09/2024
100076726		SOLANA BEACH	CA		12/30/2021	3.500	1,207,027						1,500,000	11/29/2021
100071988		LONG BEACH	CA		10/29/2021	5.125	1,207,037		(794)				1,465,000	09/29/2021
100102424		LONG BEACH	CA		06/07/2023	7.375	1,207,237						1,900,000	08/09/2022
100136564		SIMI VALLEY	CA		11/22/2023	10.750	1,208,124						1,345,000	11/03/2023
403052962		WILMINGTON	DE		11/04/2024	7.200	1,208,522		(8,813)				1,760,000	07/18/2024
324040103		HENDERSON	NV		07/01/2024	9.570	1,208,718						5,400,000	03/13/2024
100126324		WASHINGTON	DC		08/30/2023	8.600	1,208,901		8,570				1,870,000	07/21/2023
100175569		NEWARK	CA		11/12/2024	6.250	1,208,976						1,729,000	09/13/2024
100161994		KENNEBUNKPORT	ME		07/31/2024	9.000	1,209,154						1,550,000	05/24/2024
100171314		BURBANK	CA		10/16/2024	7.125	1,209,555						1,455,000	09/03/2024
100149850		LOS ANGELES	CA		04/29/2024	8.750	1,209,615						1,450,000	04/02/2024
100109229		LONG BEACH	CA		07/21/2023	8.000	1,209,623						1,712,000	06/15/2023
100136088		SANTA CRUZ	CA		12/18/2023	8.375	1,209,721						1,700,000	11/14/2023
100146902		LA CANADA FLINTRIDGE	CA		03/26/2024	7.000	1,209,808						2,400,000	01/13/2024
100132531		BROOKLYN	NY		11/03/2023	7.875	1,209,846						1,650,000	07/07/2023
100077996		MONTEREY PARK	CA		02/18/2022	4.375	1,210,301						1,550,000	12/29/2021
403048809		DETROIT	MI		06/28/2024	7.920	1,210,502						1,783,500	02/16/2024
100084247		AMSTERDAM	NLD		06/30/2022	1.000	1,210,649						1,625,000	12/01/2023
3340081999		MONROE	NY		09/03/2024	9.170	1,211,047						12,800,000	07/29/2024
100102618		TORRANCE	CA		06/22/2023	8.500	1,211,149						1,450,000	11/01/2022
100171158		DANA POINT	CA		11/22/2024	6.500	1,211,500		(25)				2,130,000	10/15/2024
100138356		ARMONK	NY		12/18/2023	8.624	1,211,761						1,750,000	11/06/2023
100081986		AMSTERDAM	NLD		03/30/2022	2.800	1,211,770						1,960,000	12/01/2023
100115610		COLLEYVILLE	TX		07/19/2023	8.374	1,212,440						1,435,000	06/26/2023
100156063		SAN JUAN BAUTISTA	CA		06/18/2024	7.625	1,212,499						1,600,750	04/16/2024
100083270		HUNTINGTON BEACH	CA		05/10/2022	5.990	1,212,544						1,550,000	03/31/2022
100173822		RYE	NY		10/31/2024	7.375	1,212,660		89				2,050,000	07/26/2024
100108233		LOS ANGELES	CA		05/24/2023	6.999	1,212,974						1,600,000	04/14/2023
100086700		SHERMAN OAKS	CA		09/30/2022	7.375	1,212,997						1,550,000	08/19/2022
100108449		LAHAINA	HI		05/25/2023	8.600	1,213,625						1,575,000	04/25/2023
100102844		PARKER	CO		06/22/2023	8.000	1,213,644						1,625,000	02/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100101053		BROOKLYN	NY		04/28/2023	4.875	1,213,773		2,625				2,320,000	03/11/2022
100109784		ALTADENA	CA		08/04/2023	7.125	1,214,153						1,625,000	06/20/2023
100133883		HIALEAH	FL		10/24/2023	9.250	1,214,184						1,500,000	09/11/2023
100175581		SAN FRANCISCO	CA		11/12/2024	6.875	1,214,608		(48)				2,000,000	09/17/2024
100099886		PALM SPRINGS	CA		03/28/2023	10.500	1,215,125						1,500,000	12/21/2022
100178480		SANTA ANA	CA		11/21/2024	7.875	1,215,459		(129)				1,655,000	09/27/2024
100153004		FAIRFAX	VA		06/27/2024	9.875	1,215,564						1,325,000	05/23/2024
100173020		LOS ANGELES WOODLAND	CA		10/25/2024	8.625	1,215,702		(140)				1,470,000	08/29/2024
100128383		LAKE FOREST	CA		09/15/2023	9.750	1,215,740						1,745,000	07/26/2023
100099892		PALM SPRINGS	CA		03/28/2023	10.500	1,216,329						1,500,000	12/30/2022
100185985		RIVERSIDE	CA		12/26/2024	9.375	1,216,635		(18)				1,300,000	12/07/2024
100135649		NOLENSVILLE	TN		11/09/2023	8.500	1,216,855						1,520,000	08/31/2023
100137913		DORAL	FL		12/12/2023	10.500	1,216,872						1,335,000	11/02/2023
100078010		EDGEWATER	MD		01/12/2022	3.737	1,216,879						1,900,000	12/17/2021
100162279		OAK PARK	CA		09/06/2024	7.250	1,216,936						1,700,000	08/05/2024
100153374		PHOENIX	AZ		05/29/2024	9.499	1,217,095						1,410,000	05/16/2024
100109224		YORBA LINDA	CA		07/21/2023	8.875	1,217,160						1,350,000	06/20/2023
100175857		HOLMDEL	NJ		11/12/2024	6.110	1,217,218		4,807				2,550,000	09/13/2024
100079607		SAN JOSE	CA		04/08/2022	3.625	1,217,313						2,700,000	01/03/2022
100181697		COSTA MESA	CA		12/11/2024	6.750	1,217,524		(26)				1,600,000	11/08/2024
100171272		HUNTINGTON BEACH	CA		10/16/2024	7.000	1,217,629						1,525,000	09/10/2024
100154972		SAFETY HARBOR	FL		07/19/2024	10.375	1,217,698						1,325,000	12/05/2023
100107898		CHARLOTTE	NC		06/29/2023	9.000	1,217,803						1,730,000	05/26/2023
100144545		DORAL	FL		04/26/2024	8.875	1,217,870						1,400,000	03/13/2024
100109715		RYE	NY		06/16/2023	7.625	1,217,928						2,900,000	04/19/2023
100076739		SEBASTOPOL	CA		12/30/2021	3.750	1,218,090						1,720,000	12/14/2021
100147660		TAMPA	FL		04/04/2024	7.999	1,218,169						1,500,000	03/06/2024
100178319		LONG BEACH	CA		11/19/2024	6.999	1,218,424						2,000,000	10/22/2024
100186190		GOLETA	CA		12/27/2024	7.874	1,218,528		(7)				1,480,000	11/22/2024
100131826		FRISCO	TX		10/06/2023	9.999	1,218,744						1,325,000	09/22/2023
100090898		WEST HILLS	CA		01/31/2023	6.875	1,219,078						1,580,000	10/07/2022
100078641		CENTENNIAL	CO		02/02/2022	3.250	1,219,079						1,500,000	12/21/2021
100136244		SANTA ANA	CA		11/20/2023	7.625	1,219,472						1,665,000	10/13/2023
100118649		CARROLLTON	TX		07/25/2023	7.625	1,219,759						1,520,000	04/28/2023
324060675		BAKERSFIELD	CA		08/20/2024	9.630	1,220,237						12,142,000	11/20/2023
100179372		CAVE CREEK	AZ		12/27/2024	8.000	1,220,263		(10)				1,570,000	12/02/2024
100165882		SAN DIEGO	CA		08/30/2024	7.875	1,220,501						1,550,000	07/24/2024
100154511		LOS ANGELES	CA		06/14/2024	7.999	1,220,561						1,800,000	05/21/2024
100181625		SEMINOLE	FL		12/11/2024	8.750	1,220,622		(33)				1,400,000	11/08/2024
100171317		PHOENIX	AZ		10/16/2024	6.875	1,220,842						2,025,000	08/26/2024
100157635		LOS ANGELES	CA		06/28/2024	9.250	1,220,972						1,650,000	05/10/2024
100175586		OKLAHOMA CITY	OK		11/12/2024	7.375	1,221,467		(69)				1,567,000	08/30/2024
100179366		PHOENIX	AZ		12/27/2024	9.500	1,221,936		(11)				1,326,000	12/12/2024
100082386		DOWNEY	CA		04/14/2022	5.500	1,222,154						1,500,000	03/29/2022
100162003		MIAMI	FL		07/31/2024	7.625	1,222,332						1,517,000	06/28/2024
100159033		LOS ANGELES (SHERMAN OAKS AREA	CA		08/15/2024	7.375	1,223,011						1,720,000	07/17/2024
100109622		HOUSTON	TX		06/14/2023	7.875	1,223,024						1,750,000	05/18/2023
100071708		LOS ANGELES	CA		10/14/2021	4.125	1,223,218						2,300,000	07/23/2021
100178459		LOS ANGELES	CA		11/21/2024	7.500	1,223,373		(91)				1,480,000	09/28/2024
100083341		ENSCHEDE	NLD		05/27/2022	3.250	1,223,421					(80,444)	1,575,000	12/01/2023
100157706		GLENDORA	CA		06/28/2024	7.625	1,224,036						1,500,000	05/14/2024
100153843		HANSON	MA		06/05/2024	8.625	1,224,344						1,550,000	05/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174013		LIVERMORE	CA		10/31/2024	8.250	1,224,511						1,510,000	07/19/2024
100185773		LOS ANGELES	CA		12/26/2024	7.000	1,224,518		(7)				1,650,000	11/01/2024
100159823		DANIEL ISLAND	SC		07/17/2024	7.500	1,224,568						1,500,000	05/09/2024
100128930		RANCHO SANTA MARGARITA	CA		09/22/2023	8.375	1,224,684						1,700,000	07/31/2023
100169465		JERSEY CITY	NJ		09/30/2024	7.125	1,224,807						1,900,000	06/21/2024
100142461		LAS VEGAS	NV		03/08/2024	8.375	1,225,118						1,500,000	01/30/2024
100127541		PASADENA	CA		09/08/2023	7.500	1,225,122						1,800,000	07/17/2023
100165313		LOS ANGELES	CA		08/29/2024	6.499	1,225,141						1,530,000	08/01/2024
100128282		PORTER RANCH	CA		09/14/2023	8.375	1,225,464						1,625,000	08/01/2023
100173697		KISSIMMEE	FL		10/30/2024	6.875	1,225,558						1,700,000	09/13/2024
100176179		TEMECULA	CA		12/20/2024	7.875	1,225,977		(15)				1,500,000	11/18/2024
100135882		JUPITER	FL		11/13/2023	8.500	1,226,053		69				1,665,000	10/18/2023
100128912		SAN DIEGO	CA		09/21/2023	7.750	1,226,283						2,000,000	08/02/2023
100178228		EL CAJON	CA		11/19/2024	7.625	1,226,393		(42)				1,420,000	10/28/2024
3500108796		SAN DIEGO	CA		10/16/2024	7.845	1,226,486						7,950,000	08/29/2024
100116883		SAN DIEGO	CA		07/20/2023	7.500	1,226,577						1,500,000	03/01/2024
100143995		CORONA	CA		02/29/2024	7.999	1,226,582						1,500,000	02/05/2024
100072017		CAMBRIA	CA		11/19/2021	4.125	1,226,596						2,875,000	09/29/2021
100120831		MIAMI	FL		08/25/2023	8.375	1,226,684						1,600,000	07/14/2023
100176924		WESTWOOD	MA		11/15/2024	7.250	1,227,090		(80)				1,500,000	08/30/2024
100091038		RANCHO CUCAMONGA	CA		01/31/2023	10.875	1,227,407						1,355,000	12/15/2022
100090291		PALO ALTO	CA		01/13/2023	7.875	1,227,509						6,250,000	11/01/2022
100165999		LINCOLNSHIRE	IL		09/06/2024	7.125	1,229,288						2,180,000	08/12/2024
100116816		LA HABRA HEIGHTS	CA		07/20/2023	4.750	1,229,640						2,025,000	03/01/2024
100126275		TEMECULA	CA		08/30/2023	7.625	1,229,796						1,550,000	08/10/2023
3300004688		SPRING VALLEY	NY		07/17/2024	9.365	1,229,851						4,980,000	05/31/2024
100162285		AURORA	CO		09/06/2024	7.500	1,230,079						1,600,000	08/01/2024
100144577		DALLAS	TX		04/26/2024	9.375	1,230,114						1,380,000	03/29/2024
100185579		WINTER GARDEN	FL		12/20/2024	6.990	1,230,175		(27)				1,500,000	10/18/2024
100181701		HENDERSON	NV		12/11/2024	6.750	1,230,496		(49)				2,000,000	10/30/2024
100150085		CARMEL	CA		06/14/2024	8.000	1,230,784						1,960,000	04/29/2024
100057232		HAIKU	HI		05/19/2021	5.750	1,230,896						1,560,000	04/29/2021
100150199		SANTA ROSA	CA		04/30/2024	7.500	1,231,010						1,520,000	03/29/2024
100144503		LEANDER	TX		04/26/2024	7.875	1,231,363						1,530,000	03/08/2024
100074427		LOS ANGELES	CA		12/02/2021	4.312	1,232,202						1,580,000	11/01/2021
100181665		TUSTIN	CA		12/11/2024	7.375	1,232,457		(50)				1,500,000	09/24/2024
100132750		MIAMI	FL		11/03/2023	8.000	1,232,605						2,095,000	09/01/2023
100150143		HOUSTON	TX		06/14/2024	7.500	1,232,800						1,740,000	04/24/2024
100180753		LAKEWOOD	CO		11/26/2024	6.875	1,232,876		(70)				1,600,000	10/03/2024
100181305		KIHEI	HI		12/06/2024	6.750	1,232,878		30				1,780,000	11/09/2024
100132440		PROSPER	TX		11/03/2023	7.750	1,232,915						1,600,000	05/22/2023
100149117		SANTA CLARITA	CA		04/22/2024	8.375	1,232,961						1,556,000	03/18/2024
100116856		OAKLAND	CA		07/20/2023	7.625	1,233,284						1,580,000	03/01/2024
100175882		SOUTHAMPTON	NY		11/12/2024	6.875	1,233,436		3				1,790,000	09/27/2024
100088819		BROOKLYN	NY		11/15/2022	6.874	1,233,765						1,999,999	10/13/2022
100175553		CHICAGO	IL		11/12/2024	6.750	1,234,440		(48)				1,566,000	09/16/2024
100141608		SANTA CLARITA	CA		01/30/2024	7.999	1,234,548						1,540,000	12/19/2023
100109156		OAKLEY	CA		07/21/2023	8.875	1,234,615		316				1,600,000	06/02/2023
100180731		LAKE STEVENS	WA		11/26/2024	6.990	1,235,012						1,600,000	08/16/2024
100146712		LOS ANGELES	CA		03/20/2024	8.999	1,235,240		(148)				1,610,000	02/29/2024
100083966		WEST FRIENDSHIP	MD		07/12/2022	6.875	1,235,258						1,500,000	06/17/2022
100176877		WELLINGTON	FL		11/15/2024	8.625	1,235,345						1,400,000	09/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100114954		TACOMA	WA		07/14/2023	7.625	1,235,519						1,630,000	06/16/2023
100175562		LOS ANGELES	CA		11/12/2024	6.375	1,235,925		(14)				1,540,000	09/16/2024
100174777		LEEDS	UT		10/31/2024	10.500	1,236,138						1,342,000	02/27/2024
3340084552		LOS ANGELES	CA		10/10/2024	8.134	1,236,348						5,300,000	08/21/2024
100138085		CHATSWORTH	CA		12/13/2023	10.375	1,236,463						1,345,000	11/13/2023
100145835		IRVING	TX		03/15/2024	8.375	1,236,482						1,750,000	02/05/2024
100083819		DENVILLE	NJ		07/12/2022	6.625	1,236,776						1,875,000	06/06/2022
100120312		DELRAY BEACH	FL		08/18/2023	7.250	1,236,781						1,650,000	07/17/2023
100163354		BOZEMAN	MT		08/13/2024	6.499	1,237,199						1,650,000	07/23/2024
100166359		LOS ANGELES	CA		10/24/2024	7.500	1,237,241						1,425,000	09/17/2024
100129230		SARASOTA	FL		11/03/2023	7.625	1,237,283						1,565,000	09/14/2023
100102827		SAN FRANCISCO	CA		06/22/2023	8.250	1,237,412		(156)				1,500,000	12/20/2022
100149007		CAMARILLO	CA		04/19/2024	7.750	1,237,464						1,520,000	03/13/2024
100156003		MOORESVILLE	NC		06/18/2024	8.875	1,237,767						1,510,000	05/14/2024
100155163		LAGUNA HILLS	CA		07/19/2024	6.750	1,237,997						2,490,000	02/09/2024
100091077		VERO BEACH	FL		01/31/2023	8.625	1,238,189						1,509,000	12/22/2022
100119897		MIRAMAR	FL		08/10/2023	7.250	1,238,273						1,700,000	05/22/2023
100120838		REHOBOTH BEACH	DE		08/25/2023	7.750	1,238,341						1,700,000	06/16/2023
100157767		ATLANTA	GA		08/01/2024	7.500	1,238,604						1,950,000	07/12/2024
100087623		AMSTERDAM	NLD		09/27/2022	4.100	1,238,957					(81,466)	1,595,000	12/01/2023
100135198		GLENDALE	CA		11/07/2023	8.375	1,239,074						1,540,000	08/23/2023
100167954		BOCA RATON	FL		09/20/2024	6.999	1,239,375						1,550,000	08/29/2024
100176826		GRANADA HILLS	CA		11/15/2024	6.750	1,239,563						1,600,000	09/24/2024
100115478		ARCADIA	CA		07/17/2023	7.499	1,239,647						1,600,000	06/12/2023
100168803		LOS ANGELES (SHERMAN OAKS AREA	CA		09/26/2024	7.750	1,239,683						1,570,000	08/06/2024
100156682		MONTVALE	NJ		06/24/2024	7.750	1,239,789						1,745,000	05/06/2024
100158533		GLENDALE	CA		07/10/2024	8.500	1,240,283						1,510,000	04/27/2024
100128840		TACOMA	WA		09/21/2023	8.250	1,240,486						1,800,000	05/25/2023
100181659		CARLSBAD	CA		12/11/2024	6.750	1,240,499		(57)				2,260,000	10/01/2024
100101066		BROOKLYN	NY		04/28/2023	4.500	1,240,724		3,239				4,000,000	03/07/2022
100114675		TEMPLE CITY	CA		06/29/2023	6.875	1,240,850						1,800,000	05/18/2023
100174166		GULF SHORES	AL		10/31/2024	8.125	1,242,186						1,520,000	05/13/2024
100107820		NICEVILLE	FL		05/19/2023	6.750	1,242,329						1,575,000	05/01/2023
100185147		AVILA BEACH	CA		12/20/2024	9.875	1,242,332		(28)				1,480,000	11/26/2024
3500102177		ORLANDO	FL		07/18/2024	8.473	1,242,478						36,000,000	05/10/2024
100137264		NETHERLANDS	NLD		11/28/2023	6.570	1,242,841					(81,721)	1,500,000	12/01/2023
100173608		AMSTERDAM	NLD		10/29/2024	5.400	1,242,841					(54,723)	1,860,000	10/04/2024
100173609		S-GRAVENHAGE	NLD		10/29/2024	5.300	1,242,841					(54,723)	1,750,000	09/27/2024
403049780		MILWAUKEE	WI		06/28/2024	7.350	1,243,516						1,633,000	02/23/2024
100138044		SAN DIEGO	CA		12/13/2023	9.125	1,243,667		(319)				1,675,000	11/13/2023
100082821		CANYON LAKE	CA		04/28/2022	4.875	1,243,873						1,640,000	03/16/2022
100142234		BROOKLYN	NY		03/15/2024	8.125	1,243,893						1,750,000	01/29/2024
100084418		MIAMI	FL		08/12/2022	5.875	1,244,015		326				2,350,000	06/30/2022
100117419		FLUSHING	NY		07/20/2023	5.990	1,244,196						1,820,000	03/01/2024
100159898		MIAMI	FL		08/16/2024	7.375	1,244,429						1,600,000	04/17/2024
100083668		KOLOA	HI		06/23/2022	5.500	1,244,591						1,900,000	03/23/2022
100153772		GRONINGEN	NLD		05/30/2024	5.600	1,244,680					(56,718)	1,534,686	06/30/2024
100150031		LAS VEGAS	NV		06/07/2024	7.375	1,245,297						1,553,000	04/17/2024
100156095		HOUSTON	TX		06/18/2024	8.000	1,246,064		(252)				1,570,000	05/01/2024
100180686		LAS VEGAS	NV		11/26/2024	7.500	1,246,599		(24)				1,450,000	10/01/2024
100109107		DOWNEY	CA		06/05/2023	7.999	1,246,925						1,604,000	04/17/2023
100178262		RANCHO CUCAMONGA	CA		11/19/2024	7.125	1,246,983		(19)				1,650,000	10/03/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100108428		WOODLAND HILLS	CA		05/25/2023	8.108	1,247,340		333				1,614,000	04/20/2023
4010064143		SHIRLEY	NY		11/29/2023	9.200	1,247,778						1,510,000	10/17/2023
100174837		ASPEN	CO		10/31/2024	9.500	1,248,929						3,150,000	05/21/2024
100156361		WEST HOLLYWOOD	CA		07/25/2024	9.125	1,249,054						1,540,000	06/20/2024
100167074		SAN FRANCISCO	CA		09/13/2024	7.375	1,249,527						1,565,000	06/25/2024
100114957		SALT LAKE CITY	UT		07/14/2023	7.000	1,249,741						1,775,000	05/25/2023
100160552		OWINGS MILLS	MD		07/19/2024	7.875	1,249,942						1,550,000	07/02/2024
100155976		MASPETH	NY		06/18/2024	9.500	1,250,166						1,500,000	04/25/2024
100134172		RENO	NV		12/08/2023	9.875	1,250,182						1,735,000	10/10/2023
100165795		SIERRA MADRE	CA		08/29/2024	9.375	1,250,511						1,500,000	07/01/2024
100171233		MCCALL	ID		10/16/2024	7.990	1,250,891						1,510,000	08/12/2024
100134380		LOS ANGELES	CA		10/27/2023	6.990	1,251,426						1,900,000	08/21/2023
100158236		UNITED KINGDOM	GBR		07/09/2024	3.540	1,251,710		33,024			(27,100)	1,350,000	07/30/2021
100148135		KEY LARGO	FL		04/10/2024	7.250	1,251,843						1,880,000	03/04/2024
100186298		ARROYO GRANDE	CA		12/27/2024	7.500	1,252,422		(8)				1,650,000	11/05/2024
100160571		TULSA	OK		07/19/2024	7.999	1,252,692						1,654,000	06/18/2024
100078704		PLAYA VISTA	CA		02/02/2022	5.762	1,252,699						1,625,000	12/31/2021
100151717		ATLANTA	GA		05/10/2024	6.999	1,252,735		26				1,800,000	04/11/2024
100164029		SANTA MONICA	CA		08/21/2024	7.125	1,252,869						3,850,000	07/10/2024
100174080		PASADENA	CA		10/31/2024	6.875	1,252,939						1,550,000	07/19/2024
100140919		TORRANCE	CA		02/26/2024	8.250	1,253,061						1,765,000	01/04/2024
100171343		AUSTIN	TX		10/16/2024	8.500	1,253,118						1,475,000	08/21/2024
100071516		WEST HOLLYWOOD	CA		10/19/2021	4.625	1,253,282						2,100,000	08/13/2021
100140470		BOISE	ID		01/17/2024	10.125	1,253,406						1,375,000	11/27/2023
100155053		LOS ANGELES	CA		07/19/2024	7.750	1,253,837						1,660,000	10/23/2023
100141220		PASADENA AREA	CA		01/30/2024	8.250	1,254,100						2,050,000	12/11/2023
100147683		LA VERNE	CA		04/04/2024	9.250	1,254,126						1,350,000	03/14/2024
100137383		STEAMBOAT SPRINGS	CO		12/05/2023	7.750	1,254,310						1,800,000	10/05/2023
100173867		SOUTH PASADENA	CA		10/31/2024	7.375	1,254,524		7				2,400,000	08/19/2024
100139309		ESCONDIDO	CA		12/28/2023	8.250	1,254,635						1,789,125	11/28/2023
100154147		LAGUNA HILLS	CA		07/11/2024	7.750	1,255,204						3,400,000	05/29/2024
100133784		MAPLETON	UT		10/20/2023	8.499	1,255,516						1,500,000	09/22/2023
100186380		MILPITAS	CA		12/30/2024	7.375	1,255,646		(1)				1,700,000	09/30/2024
100185010		NORCO	CA		12/19/2024	8.250	1,256,097		(43)				1,600,000	09/20/2024
100073543		MILLBRAE	CA		11/19/2021	4.250	1,256,235						3,500,000	10/12/2021
100162045		BONSALL	CA		07/31/2024	7.875	1,256,617						1,700,000	05/31/2024
100147516		SANTA BARBARA	CA		04/03/2024	7.750	1,256,972						1,546,000	02/13/2024
100161998		BROOKLYN	NY		07/31/2024	7.625	1,257,269						1,650,000	06/20/2024
100180855		PUTTE	NLD		10/28/2024	4.900	1,257,341						1,900,000	10/25/2024
100178281		NATIONAL CITY	CA		11/19/2024	7.499	1,257,380					(25,131)	1,590,000	10/28/2024
100176038		LOS ANGELES (SHERMAN OAKS AREA	CA		12/20/2024	6.750	1,257,572		(1)				3,200,000	11/26/2024
100087297		MESA	AZ		10/25/2022	5.750	1,258,265						1,825,000	05/12/2022
100150183		LOS ANGELES	CA		04/30/2024	9.500	1,258,893						1,505,000	03/16/2024
100103575		LAS VEGAS	NV		05/08/2023	8.999	1,258,989		152				1,600,000	03/20/2023
100090057		WILMETTE	IL		01/13/2023	8.375	1,259,406						1,167,485	11/30/2022
100078665		HONOLULU	HI		02/02/2022	4.742	1,259,515						1,610,000	01/13/2022
100116135		DOWNEY	CA		07/20/2023	5.375	1,260,133						2,400,000	03/01/2024
100165348		TEMECULA	CA		08/29/2024	7.999	1,261,057		(163)				1,725,000	08/02/2024
100156368		CALISTOGA	CA		07/25/2024	7.500	1,261,144		(260)				4,395,000	06/28/2024
100135631		BRICK	NJ		11/09/2023	7.375	1,261,364						1,975,000	09/08/2023
100147443		PALM SPRINGS	CA		04/03/2024	10.000	1,261,595						1,450,000	02/28/2024
3340065203		OTISVILLE	NY		02/29/2024	9.272	1,262,035						10,130,000	12/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100167156		CORONA	CA		09/13/2024	7.125	1,262,110						1,540,000	08/13/2024
100080363		WOODLAND HILLS	CA		02/28/2022	4.750	1,262,207						1,618,000	02/03/2022
100087381		CARLSBAD	CA		10/25/2022	5.387	1,262,651		(1,145)				1,875,000	04/01/2022
100172833		ESCONDIDO	CA		12/06/2024	7.250	1,262,665		(69)				1,550,000	10/31/2024
100107976		HAWTHORNE	CA		05/22/2023	6.250	1,263,010						1,560,000	04/13/2023
100178242		LAS VEGAS	NV		11/19/2024	6.250	1,263,050						1,600,000	10/24/2024
100172169		HUNTINGTON BEACH	CA		10/17/2024	7.999	1,263,083						1,525,000	09/21/2024
100140781		LOS ANGELES	CA		01/22/2024	8.999	1,263,184						3,800,000	11/25/2023
100171308		LA CRESCENTA	CA		10/16/2024	7.375	1,263,332						1,525,000	09/10/2024
3500108250		WEST COLUMBIA	SC		11/27/2024	8.070	1,263,856						7,173,000	08/19/2024
100168561		NORWALK	CA		09/25/2024	6.990	1,263,962						1,675,000	07/25/2024
100074157		NEWPORT BEACH	CA		12/09/2021	4.625	1,264,355		(323)				1,560,000	11/12/2021
100118800		BRYN MAWR	PA		08/30/2023	7.875	1,265,142						1,700,000	07/14/2023
100156817		DEBARY	FL		06/27/2024	9.125	1,265,368						1,560,000	05/31/2024
100165052		LONG BEACH	CA		08/28/2024	7.250	1,265,452						1,600,000	07/25/2024
100133834		DALY CITY	CA		10/20/2023	9.375	1,265,525						1,400,000	09/22/2023
100169327		FLUSHING	NY		09/27/2024	7.375	1,265,704						1,785,000	08/09/2024
100176202		LOS ANGELES	CA		12/20/2024	7.375	1,265,714		(9)				1,650,000	11/19/2024
100108316		LOS ANGELES	CA		05/24/2023	7.250	1,266,860						1,699,000	04/29/2023
100162025		SAN DIEGO	CA		07/31/2024	8.750	1,267,367						1,575,000	06/13/2024
100087086		RANCHO CUCAMONGA	CA		11/04/2022	7.375	1,267,683		(62)				1,799,000	09/29/2022
100065861		LOS ANGELES	CA		07/27/2021	4.250	1,268,014						2,050,000	06/11/2021
100086714		DUNEDIN	FL		09/30/2022	7.250	1,268,110						1,637,000	08/30/2022
100137867		NEWBERRY	FL		12/08/2023	8.750	1,268,155						1,550,000	11/03/2023
100118656		JERSEY CITY	NJ		07/25/2023	8.375	1,268,596		(97)				1,830,000	05/23/2023
100102054		MONROVIA	CA		04/14/2023	8.375	1,268,695						1,570,000	02/07/2023
4010084704		ROSEVILLE	OH		11/26/2024	7.460	1,268,853		(8,926)				1,544,000	09/10/2024
100159684		MISSION VIEJO	CA		08/23/2024	7.500	1,269,217						1,776,000	07/09/2024
100086040		BROOKLYN	NY		08/24/2022	7.625	1,269,440						1,700,000	04/03/2022
100185715		HAARLEM	NLD		12/20/2024	5.050	1,269,769					(8,699)	1,780,000	11/29/2024
100161687		S-GRAVENHAGE	NLD		07/29/2024	5.650	1,270,028					(57,025)	1,635,000	06/27/2024
100090708		JERSEY CITY	NJ		12/29/2022	8.241	1,270,136						1,762,000	12/14/2022
100161550		SAN JOSE	CA		07/30/2024	7.375	1,270,362						1,675,000	06/05/2024
100175594		GRANITE BAY	CA		11/12/2024	7.500	1,270,574		(71)				1,560,000	08/27/2024
100180799		SCHIEDAM	NLD		11/27/2024	5.750	1,270,608					(25,396)	1,887,400	11/11/2024
100108288		OXNARD	CA		05/24/2023	7.625	1,270,636						1,800,000	04/26/2023
100181530		ORLANDO	FL		12/06/2024	6.375	1,271,180		11				1,653,000	10/25/2024
100137346		SEATTLE	WA		12/01/2023	9.999	1,271,250						1,600,000	10/17/2023
100175592		EDWARDS	CO		11/12/2024	6.875	1,271,684						2,536,000	09/09/2024
100133112		SAN JOSE	CA		11/29/2023	8.375	1,271,690						1,640,000	10/11/2023
100139545		ST. LOUIS	MO		12/28/2023	7.999	1,271,879						1,600,000	10/31/2023
100168002		MORRISTOWN	NJ		09/20/2024	7.499	1,271,966						1,600,000	08/23/2024
100184962		WEST HILLS	CA		12/19/2024	7.249	1,272,203		(6)				1,800,000	11/18/2024
100085088		GRONINGEN	NLD		07/27/2022	3.600	1,272,358					(83,662)	1,755,000	12/01/2023
100084294		UTRECHT	NLD		06/30/2022	3.900	1,272,876					(83,696)	1,536,535	06/30/2024
403050593		MILWAUKEE	WI		06/28/2024	7.350	1,273,378						1,677,000	02/23/2024
100158626		SANTA ANA	CA		07/10/2024	7.500	1,273,873						1,750,000	05/15/2024
100150280		HAARLEM	NLD		04/29/2024	6.000	1,273,912					(44,642)	1,575,938	06/30/2024
100076781		BURBANK	CA		12/27/2021	4.813	1,274,116						1,415,000	12/07/2021
100180158		FORT LAUDERDALE	FL		11/25/2024	7.625	1,274,673		(89)				1,900,000	05/15/2024
100180758		WALPOLE	MA		11/26/2024	9.625	1,274,839						1,730,000	10/03/2024
100099972		PONTE VEDRA BEACH	FL		03/28/2023	8.375	1,275,935						1,970,000	02/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087283		LAKEWOOD RANCH	FL		10/25/2022	5.500	1,276,052						1,936,000	03/11/2022
100128906		SANTA ANA	CA		09/21/2023	8.250	1,276,081						1,700,000	07/20/2023
100077987		GOLD RIVER	CA		01/06/2022	4.375	1,276,279						1,475,000	12/22/2021
100078051		VENICE	CA		01/21/2022	4.750	1,276,432						1,900,000	12/16/2021
100171480		VENICE	CA		10/16/2024	7.000	1,276,628						1,741,200	08/28/2024
100141851		GRAND PRAIRIE	TX		03/27/2024	8.625	1,277,082						1,650,000	03/13/2024
100150773		CASTRO VALLEY	CA		05/07/2024	7.500	1,277,357						1,700,000	02/20/2024
100180580		OCEANSIDE	CA		11/26/2024	6.625	1,277,898		(12)				1,600,000	10/18/2024
100162482		SANTA BARBARA	CA		08/07/2024	7.500	1,277,961						1,900,000	06/10/2024
100172158		GRANITE BAY	CA		10/17/2024	7.375	1,278,367						1,700,000	08/29/2024
100133398		LOOMIS	CA		11/21/2023	8.125	1,278,518						1,595,000	09/18/2023
100161956		AROMAS	CA		07/31/2024	7.999	1,278,945						1,590,000	07/10/2024
100134401		NETHERLANDS	NLD		10/27/2023	6.350	1,279,090						1,709,000	12/01/2023
100140873		BELL CANYON	CA		01/25/2024	8.125	1,279,544		8,057				1,890,000	10/11/2023
100167453		GLENDALE	CA		09/16/2024	7.000	1,280,107						2,075,000	08/06/2024
100065816		NEWPORT BEACH	CA		07/23/2021	3.637	1,280,141						2,300,000	07/07/2021
100180733		SANTA CLARITA	CA		11/26/2024	6.750	1,280,298		(67)				1,562,000	10/08/2024
100164233		LAKE OSWEGO	OR		08/21/2024	7.875	1,280,510						1,550,000	07/24/2024
100115357		MAKAWAO	HI		07/17/2023	8.999	1,280,670						1,650,000	06/09/2023
100175587		WRIGHTSVILLE BEACH	NC		11/12/2024	7.625	1,280,719		(2)				1,755,000	08/12/2024
3340085357		SAN FRANCISCO	CA		10/23/2024	8.579	1,280,862						8,000,000	09/11/2024
100165604		SANTA BARBARA	CA		10/04/2024	7.250	1,281,005						1,725,000	08/29/2024
100143976		ROBBINSVILLE	NJ		02/29/2024	7.375	1,281,180						1,600,000	02/05/2024
100156737		UPLAND	CA		06/26/2024	8.625	1,281,206						1,560,000	06/12/2024
100167515		SIMI VALLEY	CA		10/31/2024	6.750	1,281,595						1,550,000	09/18/2024
100076622		ESCALON	CA		12/16/2021	4.000	1,281,744						1,650,000	11/15/2021
100180735		LOMITA	CA		11/26/2024	6.625	1,282,519		(16)				1,500,000	09/23/2024
100149931		CASTAIC	CA		06/07/2024	9.500	1,282,602						1,388,000	04/18/2024
100184410		GLENDALE	CA		12/17/2024	8.375	1,282,758		(35)				1,700,000	10/31/2024
100110018		GLENDALE	CA		06/23/2023	7.624	1,283,332						1,600,000	05/15/2023
100149037		ESCONDIDO	CA		04/19/2024	8.250	1,283,595						1,785,000	03/11/2024
100151987		PORTLAND	OR		06/14/2024	8.875	1,284,146						1,500,000	05/06/2024
100102800		OLD TAPPAN	NJ		06/22/2023	8.875	1,284,543						1,800,000	02/23/2023
100178248		WHITTIER	CA		11/19/2024	6.125	1,284,750		(27)				1,850,000	10/24/2024
100166344		ELMHURST	IL		10/24/2024	9.125	1,285,081						1,635,000	09/09/2024
100146586		CAVE CREEK	AZ		03/20/2024	7.999	1,285,539						3,250,000	02/21/2024
100173517		CHANDLER	AZ		10/29/2024	6.875	1,285,554						1,575,000	09/10/2024
100141635		SANTA CLARA	CA		01/30/2024	9.750	1,285,621						1,560,000	12/12/2023
100173415		MIAMI BEACH	FL		10/29/2024	9.500	1,285,740						1,570,000	07/17/2024
100120644		ANAHEIM	CA		08/21/2023	8.875	1,285,984						1,540,000	06/29/2023
100154599		KENSINGTON	MD		06/14/2024	8.625	1,286,012						1,540,000	05/31/2024
100148629		KAPAA	HI		05/15/2024	7.250	1,286,031						1,700,000	04/16/2024
100079970		GLENDALE	CA		04/25/2022	3.875	1,286,144						1,925,000	01/14/2022
403049515		PITTSBURGH	PA		06/28/2024	7.710	1,286,443		2,412				1,997,000	01/05/2024
100081554		BROOKLYN	NY		03/14/2022	5.100	1,287,025		51,127				1,600,000	02/17/2022
100164646		HIGHLAND PARK	CA		08/23/2024	7.125	1,287,057						1,575,000	07/22/2024
100083669		EAST QUOGUE	NY		06/23/2022	4.990	1,287,183		(30)				1,980,000	02/07/2022
100088070		SAN JUAN CAPISTRANO	CA		10/25/2022	7.000	1,287,194						2,660,000	09/21/2022
100077973		INDIO	CA		02/18/2022	5.250	1,288,099						1,500,000	01/05/2022
100173816		MASSAPEQUA	NY		10/31/2024	8.250	1,288,116						1,400,000	02/12/2024
100181349		LOS ANGELES	CA		12/06/2024	6.125	1,288,187		83				3,500,000	11/12/2024
403048801		UPPER DEERFIELD	NJ		06/28/2024	8.160	1,288,624						1,672,000	10/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100076743		DANVILLE	CA		12/30/2021	4.750	1,288,865						1,625,000	12/03/2021
100133852		WAXHAW	NC		10/20/2023	10.375	1,288,978						2,045,000	09/22/2023
100120575		CORONA	CA		08/18/2023	8.625	1,289,548						1,420,000	07/21/2023
100128847		MILILANI	HI		09/21/2023	7.500	1,289,920						1,608,000	07/28/2023
100133912		LOS ANGELES (SHERMAN OAKS AREA	CA		11/29/2023	8.750	1,290,118						1,660,000	10/06/2023
100133871		CYPRESS	TX		10/24/2023	9.250	1,290,321						1,425,000	09/11/2023
100174066		FALLS CHURCH	VA		10/31/2024	8.375	1,290,457						1,612,000	07/19/2024
100082233		SAYULITA NAYARIT	MEX		04/14/2022	6.645	1,290,897						2,702,949	02/24/2022
100119041		LOS ANGELES	CA		07/27/2023	7.625	1,291,159						1,985,000	06/26/2023
100175673		DOWNEY	CA		11/12/2024	6.999	1,291,302		(198)				1,650,000	10/18/2024
100168211		SANTA BARBARA	CA		09/20/2024	6.990	1,291,486						1,800,000	04/08/2024
100139331		OCEANSIDE	CA		12/28/2023	7.875	1,292,101						1,730,000	09/05/2023
100142049		JOSHUA TREE	CA		02/29/2024	8.625	1,292,187						1,800,000	01/26/2024
100167523		BUFORD	GA		10/31/2024	7.500	1,292,667						1,500,000	10/01/2024
100178424		PANAMA CITY BEACH	FL		11/21/2024	8.749	1,293,191		(31)				1,700,000	09/04/2024
100134884		CLIFFSIDE PARK	NJ		10/30/2023	8.250	1,293,818						2,200,000	10/03/2023
100175558		ORLANDO	FL		11/12/2024	6.625	1,293,849		(48)				1,650,000	09/05/2024
100149205		LOS ANGELES	CA		04/22/2024	8.999	1,294,227						1,650,000	03/28/2024
100083431		AMSTERDAM	NLD		05/27/2022	3.650	1,294,626					(85,126)	2,093,750	12/01/2023
100128491		FLOWER MOUND	TX		09/15/2023	7.875	1,294,749						2,100,000	07/19/2023
100076643		LOS ANGELES (VENICE AREA)	CA		12/16/2021	5.000	1,295,567						1,825,000	11/30/2021
100159594		NATICK	MA		07/15/2024	7.875	1,295,678						1,575,000	06/03/2024
100078673		SAN CLEMENTE	CA		02/02/2022	5.437	1,296,126						1,600,000	01/18/2022
3340070090		BROOKLYN	NY		04/05/2024	9.385	1,296,441						4,790,000	02/07/2024
100120263		BOTHELL	WA		08/18/2023	7.750	1,296,622						1,600,000	04/18/2023
100101198		FLUSHING	NY		04/28/2023	5.500	1,296,906		2,924				2,550,000	03/15/2022
100080765		PIONEERTOWN	CA		03/10/2022	6.312	1,296,947						1,725,000	02/23/2022
100178384		JOHNS CREEK	GA		11/21/2024	7.874	1,297,013		(83)				1,480,000	10/07/2024
100130259		DESTIN	FL		09/28/2023	8.875	1,297,219		(287)				1,800,000	09/13/2023
100147416		BELLINGHAM	WA		04/03/2024	8.990	1,297,361						1,500,000	01/19/2024
100076747		TEMECULA	CA		12/30/2021	3.875	1,297,440		(301)				1,820,000	12/14/2021
100084292		UTRECHT	NLD		06/30/2022	3.900	1,297,733					(85,330)	1,566,541	06/30/2024
100163397		TAMPA	FL		09/27/2024	7.000	1,298,794						1,623,000	08/08/2024
100080343		SHERMAN OAKS	CA		02/28/2022	3.875	1,298,841						1,800,000	01/21/2022
100086724		GRANADA HILLS	CA		09/30/2022	7.500	1,298,962						1,670,000	08/31/2022
100130358		NOVATO	CA		09/28/2023	7.500	1,299,173						2,530,000	08/04/2023
100079420		LOS ALAMITOS	CA		03/17/2022	4.750	1,299,433		(192)				1,600,000	02/18/2022
100161967		SHERMAN OAKS	CA		07/31/2024	9.750	1,299,607						1,400,000	07/02/2024
100150215		SEAL BEACH	CA		04/30/2024	7.750	1,299,643						1,590,000	03/29/2024
100185544		RIVERSIDE	CA		12/20/2024	6.750	1,299,770		(15)				1,600,000	10/15/2024
100057240		ARLINGTON	VA		05/19/2021	5.325	1,300,266						1,500,000	05/05/2021
100180624		PASADENA	CA		11/26/2024	6.499	1,300,310		(15)				1,615,000	10/31/2024
100116208		LOS ANGELES	CA		07/20/2023	4.375	1,300,362		57,221				2,000,000	03/01/2024
100118100		SANTA BARBARA	CA		07/20/2023	8.750	1,300,381						2,950,000	03/01/2024
100171222		SAN JOSE	CA		10/16/2024	7.125	1,300,625		(70)				1,630,000	08/28/2024
100076835		WELLINGTON	FL		12/27/2021	3.487	1,301,433						2,000,000	12/06/2021
100101166		BROOKLYN	NY		04/28/2023	4.125	1,301,608		59,741				1,850,000	01/05/2022
100144980		UNITED KINGDOM	GBR		03/12/2024	3.450	1,301,670		60,316			(28,590)	2,000,000	01/29/2020
100118977		BLUFFDALE	UT		07/27/2023	9.499	1,301,873						1,475,000	06/20/2023
100149765		MIAMI	FL		04/26/2024	8.035	1,301,913		12,729				2,400,000	03/19/2024
100156736		WHITTIER	CA		06/26/2024	7.999	1,301,971						1,600,000	05/31/2024
100172967		RANCHO SANTA MARGARITA	CA		10/25/2024	6.999	1,302,308						1,600,000	09/27/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100159031		WOODLAND HILLS	CA		08/15/2024	8.375	1,302,361		(252)				1,630,000	07/22/2024
100165661		DUBLIN	CA		10/04/2024	7.125	1,302,417						1,885,000	08/28/2024
100120244		VENICE	CA		08/18/2023	7.375	1,302,472						1,800,000	06/15/2023
100081893		TILBURG	NLD		03/30/2022	3.000	1,302,652					(85,654)	1,677,000	12/01/2023
100180600		HONOLULU	HI		11/26/2024	6.999	1,302,860		(69)				1,650,000	11/04/2024
100119928		HUNTINGTON BEACH	CA		08/10/2023	7.249	1,303,273						1,900,000	06/06/2023
100181332		ALISO VIEJO	CA		12/06/2024	6.125	1,304,054		38				1,730,000	11/08/2024
100167753		NAPLES	FL		09/19/2024	7.874	1,304,123						1,950,000	08/27/2024
100151914		OCEANSIDE	CA		07/10/2024	7.625	1,304,310						2,180,000	05/22/2024
100103386		LOS ANGELES	CA		06/16/2023	7.375	1,304,433		(592)				2,500,000	04/26/2023
100175563		LITTLE COMPTON	RI		11/12/2024	6.000	1,304,484		(18)				2,250,000	09/23/2024
100154600		KENSINGTON	MD		06/14/2024	8.625	1,305,073						1,565,000	05/31/2024
100139053		NEW YORK	NY		12/28/2023	8.374	1,305,272						2,150,000	11/21/2023
100100965		HENDERSONVILLE	TN		04/28/2023	5.250	1,305,304						1,900,000	11/19/2021
100176832		TUJUNGA AREA LOS ANGELES	CA		11/15/2024	7.500	1,305,305		(130)				1,800,000	08/20/2024
100087509		LAIE	HI		10/25/2022	5.125	1,305,526						1,900,000	06/09/2022
100114692		TRABUCO CANYON	CA		06/29/2023	6.875	1,305,592						1,700,000	05/12/2023
100137398		SAINT GEORGE	UT		01/11/2024	9.375	1,305,599						1,568,000	12/05/2023
100084929		DICKINSON	TX		09/29/2022	7.000	1,305,613						2,000,000	08/01/2022
100141704		SAN DIEGO	CA		01/30/2024	7.999	1,305,634						1,650,000	12/27/2023
100153793		AUSTIN	TX		07/10/2024	7.625	1,305,962						1,742,000	04/05/2024
403050358		OKLAHOMA CITY	OK		06/28/2024	8.290	1,305,964		(7,035)				2,120,000	03/12/2024
100175580		UPPER SADDLE RIVER	NJ		11/12/2024	6.500	1,306,099		(39)				1,625,000	08/30/2024
100132415		PORT SAINT JOE	FL		11/03/2023	8.375	1,306,302						2,100,000	05/04/2023
100132412		MANHATTAN BEACH	CA		11/03/2023	7.875	1,307,102						2,350,000	06/09/2023
100138717		LONG BEACH	CA		02/02/2024	8.125	1,307,345						1,650,000	12/12/2023
100149995		GLENDALE	CA		06/07/2024	9.500	1,307,428						1,450,000	04/12/2024
100163976		TORRANCE	CA		10/04/2024	6.875	1,308,111						2,000,000	08/19/2024
100079525		WEST PALM BEACH	FL		04/25/2022	3.375	1,308,288						2,300,000	01/20/2022
100162289		SAN CLEMENTE	CA		09/06/2024	8.000	1,308,562						1,599,000	07/31/2024
100181356		LOS ANGELES	CA		12/06/2024	7.499	1,308,809		(92)				1,575,000	11/12/2024
100173779		CARMEL	IN		10/30/2024	6.875	1,309,009						1,810,000	09/10/2024
100154133		CYPRESS	CA		07/11/2024	9.250	1,309,042						1,420,000	06/04/2024
100139507		NEW HAVEN	CT		12/28/2023	8.499	1,309,112		(71)				2,000,000	12/06/2023
100175336		PLEASANT HILL	CA		11/05/2024	6.624	1,309,161						1,800,000	08/30/2024
100168659		CALABASAS	CA		09/25/2024	7.250	1,309,862		(219)				2,550,000	08/06/2024
100083954		ORANGE	CA		07/12/2022	6.625	1,310,344						1,710,000	06/08/2022
100127672		DENISON	TX		09/08/2023	7.625	1,310,538						3,200,000	08/11/2023
100082251		HIGHLAND	UT		04/14/2022	5.000	1,310,801						1,650,000	03/03/2022
100057490		BURBANK	CA		06/02/2021	5.000	1,310,999		43,864				1,550,000	05/14/2021
100152800		LOS ANGELES	CA		05/22/2024	7.875	1,311,083						1,600,000	04/24/2024
100178406		NAPLES	FL		11/21/2024	7.249	1,311,295		95				3,200,000	09/24/2024
100175646		PALMETTO BAY	FL		11/12/2024	7.375	1,311,457		(92)				1,600,000	10/22/2024
100164713		ANAHEIM	CA		08/23/2024	9.125	1,311,563						1,400,000	07/29/2024
100173078		HUNTINGTON	NY		10/25/2024	7.875	1,311,617						1,590,000	09/23/2024
100102866		MIRAMAR BEACH	FL		06/22/2023	6.990	1,311,624						1,747,000	07/07/2022
100169318		LAGUNA NIGUEL	CA		09/27/2024	7.490	1,311,689						1,705,000	08/06/2024
100141714		CASTAIC	CA		01/30/2024	8.749	1,311,714						1,650,000	12/27/2023
100169300		BROOKLYN	NY		09/27/2024	7.375	1,311,922						1,600,000	08/06/2024
100156761		THOUSAND OAKS	CA		06/26/2024	6.875	1,312,278		(58)				1,895,000	06/14/2024
100155118		HUNTINGTON BEACH	CA		07/19/2024	9.375	1,312,386						1,850,000	11/09/2023
4010059054		RIVERHEAD	NY		09/28/2023	8.330	1,313,107						1,605,000	07/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
324090896		SAINT PETERSBURG	FL		10/31/2024	8.455	1,313,300						5,500,000	09/18/2024
100100512		ORLANDO	FL		04/27/2023	8.375	1,313,324						1,566,120	03/15/2023
100141707		NEW YORK	NY		01/30/2024	9.124	1,313,389						2,450,000	12/21/2023
100165679		ARCADIA	CA		10/04/2024	7.500	1,313,543						1,600,000	08/28/2024
100076556		THOUSAND OAKS	CA		12/16/2021	3.625	1,313,636		(111)				1,650,000	11/24/2021
100181327		BOCA RATON	FL		12/06/2024	7.125	1,313,701		(45)				1,615,000	11/20/2024
100078304		WESTON	FL		02/10/2022	5.125	1,313,921		(609)				2,370,000	01/24/2022
100164651		WOODLAND HILLS	CA		08/23/2024	9.625	1,315,244						1,600,000	06/26/2024
100170032		GARDEN CITY	ID		11/08/2024	6.875	1,315,277						1,610,000	10/07/2024
3340071683		MONROE	NY		03/28/2024	9.134	1,315,620						7,000,000	02/22/2024
100153743		S-GRAVENHAGE	NLD		05/30/2024	5.600	1,315,858					(59,961)	1,815,000	06/30/2024
100154549		SANTA ANA	CA		06/14/2024	8.250	1,315,989						1,700,000	05/16/2024
100102825		BURBANK	CA		06/22/2023	8.000	1,316,099						1,665,000	12/12/2022
100148644		LOS ANGELES	CA		05/15/2024	6.875	1,316,159						2,560,000	04/19/2024
100132564		INDIO	CA		11/03/2023	7.875	1,316,160						1,670,000	07/17/2023
100136594		BOZEMAN	MT		11/22/2023	8.999	1,316,209						1,900,000	11/06/2023
324060837		HIDEOUT	UT		08/20/2024	9.430	1,316,571						7,380,000	06/06/2024
324060805		HIDEOUT	UT		08/20/2024	9.430	1,316,616						7,380,000	06/06/2024
100153031		SARASOTA	FL		06/27/2024	7.750	1,316,731						2,050,000	05/23/2024
100153808		AUSTIN	TX		07/10/2024	7.000	1,316,777						1,950,000	04/12/2024
100079592		NEW YORK	NY		04/25/2022	5.000	1,316,918						2,600,000	01/19/2022
100163890		ARLINGTON	VA		09/27/2024	6.625	1,317,251						2,200,000	08/19/2024
100080356		HUNTINGTON BEACH	CA		02/28/2022	4.875	1,317,263						1,489,000	01/27/2022
3320052365		BOCA RATON	FL		04/27/2023	9.146	1,318,925						4,470,000	04/08/2023
100083985		WHITTIER	CA		07/12/2022	6.000	1,318,973						1,850,000	06/13/2022
100175402		MOUNT PLEASANT	SC		12/23/2024	8.375	1,319,007		(20)				1,610,000	07/08/2024
3410000570		NASHVILLE	TN		10/17/2024	9.076	1,319,265						7,200,000	09/18/2024
100169394		LOS ANGELES	CA		09/27/2024	7.125	1,319,941		(50)				3,646,000	08/23/2024
100181654		MARATHON	FL		12/11/2024	7.125	1,320,484		(61)				1,692,250	11/06/2024
100086634		FRISCO	TX		09/30/2022	8.125	1,320,809						1,900,000	08/30/2022
100148618		CHULA VISTA	CA		05/15/2024	8.500	1,320,841						1,700,000	04/15/2024
100074479		SAN JOSE	CA		12/14/2021	4.625	1,320,882		(693)				1,976,000	11/16/2021
100140669		REDONDO BEACH	CA		02/08/2024	7.750	1,320,924						1,825,000	01/25/2024
100135983		RENO	NV		11/16/2023	7.375	1,320,945						1,725,000	10/06/2023
100147489		ENCINO	CA		04/03/2024	7.750	1,321,529		(146)				1,625,000	01/12/2024
100076597		TOPANGA	CA		12/30/2021	3.750	1,321,618		(1,015)				1,625,000	12/08/2021
100118744		SAN JOSE	CA		07/25/2023	7.375	1,321,879						2,600,000	05/16/2023
100082738		TIEL	NLD		04/27/2022	3.000	1,321,916					(86,932)	2,677,000	06/30/2024
100180794		SOUTHWEST RANCHES	FL		11/26/2024	6.875	1,321,932		(43)				1,900,000	10/15/2024
100134410		NETHERLANDS	NLD		10/27/2023	5.120	1,322,169					(86,960)	1,708,198	12/01/2023
323090152		LA QUINTA	CA		11/28/2023	10.200	1,322,178						6,400,000	09/27/2023
100133452		LOS ANGELES	CA		10/19/2023	7.375	1,322,206						1,900,000	07/20/2023
100185969		TRUCKEE	CA		12/26/2024	9.750	1,322,926		(17)				1,425,000	12/10/2024
4010053994		BEACHWOOD	NJ		07/27/2023	7.350	1,323,116						1,753,000	04/20/2023
100091657		TOMALES	CA		01/27/2023	9.625	1,323,454						1,741,000	01/01/2023
3340071919		JERSEY CITY	NJ		03/21/2024	9.443	1,323,779						6,180,000	02/16/2024
100132721		MIAMI	FL		11/03/2023	8.250	1,324,228						1,875,000	08/24/2023
100137419		DUBLIN	CA		01/11/2024	8.000	1,324,461						1,740,000	11/14/2023
100142841		WALNUT CREEK	CA		02/09/2024	7.875	1,325,533						1,752,000	12/06/2023
100135659		LAS VEGAS	NV		11/09/2023	10.125	1,325,826						1,715,000	09/05/2023
100136020		GILBERT	AZ		11/16/2023	7.999	1,326,025						1,675,000	09/29/2023
100088342		LOS ANGELES	CA		01/06/2023	8.125	1,326,031		122				1,750,000	10/28/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100143785		BRIGHTON	CO		02/28/2024	9.750	1,326,433						1,511,000	01/31/2024
100139021		DOYLESTOWN	PA		12/22/2023	8.000	1,326,623						1,800,000	10/03/2023
3340071682		MONROE	NY		03/28/2024	9.134	1,326,689						7,300,000	02/22/2024
100082224		PUERTO LOS CABOS	MEX		04/14/2022	6.145	1,326,737						3,297,189	01/14/2022
100180681		SUNNYVALE	CA		11/26/2024	7.500	1,326,820		(103)				1,700,000	09/23/2024
100144500		LA QUINTA	CA		04/26/2024	7.500	1,326,959						1,625,000	02/28/2024
100185133		JAMUL	CA		12/20/2024	7.999	1,327,218		(32)				1,600,000	11/15/2024
100089684		SPIJKENISSE	NLD		11/29/2022	4.500	1,327,457						1,926,401	06/30/2024
100180664		SALEM	OR		11/26/2024	7.750	1,328,062		(16)				1,562,000	09/12/2024
100071887		SANTA CRUZ	CA		11/05/2021	3.375	1,328,152		(251)				2,375,000	10/01/2021
100149503		CHULA VISTA	CA		04/26/2024	7.250	1,328,347						3,300,000	02/02/2024
100080394		MIRAMAR BEACH	FL		04/14/2022	4.500	1,328,379						1,750,000	02/03/2022
100076396		ANNA MARIA	FL		12/23/2021	5.625	1,328,911						1,709,000	11/19/2021
100167799		VAN NUYS	CA		09/19/2024	8.625	1,329,047						1,600,000	08/15/2024
100151988		MAKAWAO	HI		06/14/2024	7.875	1,329,125		(196)				1,700,000	05/10/2024
100030774		LOS ANGELES	CA		04/09/2019	3.875	1,329,192						1,895,250	10/05/2018
100154604		CASTAIC	CA		06/14/2024	7.750	1,329,363						1,890,000	05/29/2024
100071884		FOSTER CITY	CA		11/05/2021	3.250	1,329,462		(205)				2,700,000	09/28/2021
100160831		MORGAN HILL	CA		07/24/2024	7.125	1,330,034						1,670,000	06/04/2024
100175568		DANVILLE	CA		11/12/2024	7.000	1,330,713		(64)				2,000,000	09/17/2024
403049954		ST. JOSEPH	MO		06/28/2024	8.620	1,330,826						1,691,000	02/23/2024
100173496		SAN JOSE	CA		10/29/2024	7.250	1,331,180		(220)				1,630,000	09/06/2024
100170902		GARDEN GROVE	CA		10/11/2024	8.250	1,331,688						1,695,000	08/07/2024
100185574		KEYSTONE	CO		12/20/2024	6.990	1,331,991		(35)				2,829,000	10/24/2024
403051532		GREENACRES	FL		06/28/2024	7.230	1,332,086		(3,977)				3,415,000	04/19/2024
100053345		LAKEWAY	TX		03/23/2021	8.250	1,332,871						2,700,000	01/07/2021
100118826		LOS ANGELES	CA		08/30/2023	7.375	1,333,178						1,690,000	07/17/2023
100141384		LOS ANGELES	CA		01/30/2024	8.500	1,333,306						1,700,000	12/21/2023
100114944		PASADENA	CA		07/13/2023	8.125	1,333,482						1,925,000	05/03/2023
100137892		SARASOTA	FL		12/08/2023	8.990	1,333,511						2,050,000	10/27/2023
100143670		HARVEY CEDARS	NJ		02/22/2024	8.500	1,334,185						1,630,000	01/10/2024
100156821		MILLBRAE	CA		06/27/2024	8.500	1,334,225						1,725,000	06/10/2024
100135898		COSTA MESA	CA		11/13/2023	8.374	1,334,483						1,800,000	10/23/2023
100180659		AUSTIN	TX		11/26/2024	7.375	1,334,966		(74)				1,730,000	09/17/2024
100091710		HOUSTON	TX		03/24/2023	7.625	1,334,971						2,050,000	01/19/2023
100038597		DUBLIN	IRL		09/27/2019	4.350	1,335,197					(87,163)	218,276	11/30/2018
100147179		PLEASANT VIEW	UT		03/28/2024	8.375	1,335,264						2,100,000	12/13/2023
100148171		DALLAS	TX		05/15/2024	7.625	1,335,588						1,725,000	04/04/2024
100114687		SANTA CLARITA	CA		06/29/2023	7.250	1,335,978						1,700,000	05/12/2023
100175841		PALM DESERT	CA		11/12/2024	6.350	1,336,138		7				2,161,988	09/13/2024
403051362		HOLLY HILL	FL		11/04/2024	6.950	1,336,287						2,100,000	05/06/2024
100138019		CARLISLE	MA		12/13/2023	8.125	1,336,295						1,800,000	11/10/2023
100173033		SIMI VALLEY	CA		10/25/2024	7.999	1,336,604						1,625,000	07/23/2024
100102779		HENDERSON	NV		06/22/2023	9.875	1,337,624						1,700,000	01/24/2023
100167530		SALINAS	CA		10/31/2024	7.000	1,337,701		(118)				1,750,000	10/16/2024
100080908		SAUSALITO	CA		03/10/2022	4.000	1,338,035		(368)				2,700,000	02/15/2022
100180603		MURRIETA	CA		11/26/2024	7.875	1,338,503		(102)				1,900,000	10/11/2024
100169934		CAPE CORAL	FL		11/08/2024	6.875	1,338,664		(181)				1,748,000	10/02/2024
100174899		CELEBRATION	FL		10/31/2024	8.875	1,338,872						1,650,000	05/28/2024
100168648		SEDONA	AZ		09/25/2024	8.874	1,339,153		2,103				1,767,000	07/12/2024
100078046		VENICE	CA		01/21/2022	4.750	1,339,272						1,950,000	12/17/2021
100082618		ORANGE	CA		04/14/2022	4.875	1,339,460						2,480,000	03/15/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100174741		NASHVILLE	TN		10/31/2024	7.500	1,339,489						1,680,000	02/22/2024
100153792		CHATSWORTH	CA		07/10/2024	7.250	1,339,541						1,825,000	03/21/2024
100114779		LEANDER	TX		07/07/2023	6.875	1,339,587						1,680,000	06/13/2023
100172618		SAN RAMON	CA		10/24/2024	8.875	1,339,685						1,750,000	07/24/2024
100137192		NEWBERRY	FL		11/28/2023	8.750	1,339,784						1,815,000	10/26/2023
100165766		MONTEREY PARK	CA		08/29/2024	7.125	1,339,887						1,760,000	07/09/2024
100148636		TAVERNIER	FL		05/15/2024	7.500	1,340,034						1,855,000	04/04/2024
100166467		LONG BEACH	CA		10/31/2024	7.875	1,340,091		(253)				1,700,000	10/04/2024
100168866		UNITED KINGDOM	GBR		09/26/2024	6.340	1,340,506					(96,057)	1,500,000	08/30/2024
100109150		PONTE VEDRA	FL		07/21/2023	8.375	1,340,619						2,000,000	05/31/2023
100080929		SAN DIEGO	CA		03/17/2022	3.875	1,340,755		39				1,700,000	02/04/2022
100161652		ZEIST	NLD		07/29/2024	5.400	1,341,232					(60,222)	1,850,000	07/10/2024
100145528		UNITED KINGDOM	GBR		03/12/2024	3.450	1,341,253		60,737			(28,968)	2,150,021	03/06/2020
3340069450		BRIDGEPORT	CT		02/29/2024	9.416	1,341,292						5,340,000	01/25/2024
100173465		TAVEMIER	FL		10/29/2024	7.375	1,341,320						1,760,000	08/29/2024
100137408		BOCA RATON	FL		01/11/2024	7.875	1,341,735						1,695,000	12/11/2023
100139163		SAN DIEGO	CA		12/28/2023	9.500	1,341,961						1,770,000	11/01/2023
100164212		LOS GATOS	CA		08/21/2024	7.499	1,341,992						1,749,000	07/24/2024
100117851		FOLSOM	CA		07/20/2023	9.625	1,342,187						1,560,000	03/01/2024
3340069016		SPRING VALLEY	NY		03/14/2024	9.288	1,343,034						13,600,000	02/01/2024
100132749		GUERNEVILLE	CA		11/03/2023	9.000	1,343,060						1,900,000	08/21/2023
100168296		SAN DIEGO	CA		09/20/2024	7.500	1,343,158						1,740,000	04/17/2024
100172639		MIAMI	FL		10/24/2024	6.875	1,343,268						1,900,000	09/30/2024
100079993		ZEPHYR COVE	NV		04/08/2022	5.125	1,343,631		25,128				1,652,000	02/02/2022
100174506		SOLANA BEACH	CA		10/31/2024	6.750	1,344,082						2,600,000	03/12/2024
100173516		NAPLES	FL		10/29/2024	7.000	1,344,249						1,760,000	09/06/2024
100091016		NORCO	CA		01/31/2023	10.750	1,344,953						1,670,000	12/12/2022
100099917		SCOTTSDALE	AZ		03/28/2023	7.625	1,345,581						1,726,000	02/10/2023
100180557		BURBANK	CA		11/26/2024	6.999	1,345,955		(54)				1,660,000	11/12/2024
100138013		SAN JOSE	CA		12/13/2023	8.125	1,346,092						1,797,000	11/16/2023
100078331		LOS ANGELES	CA		02/10/2022	4.125	1,346,400						2,385,000	01/25/2022
100168953		ROTTERDAM	NLD		09/26/2024	5.150	1,346,411					(106,606)	2,568,829	08/20/2024
100173680		AMSTERDAM	NLD		10/29/2024	5.350	1,346,411					(59,283)	1,773,774	10/16/2024
100129848		SAN DIEGO	CA		09/27/2023	7.250	1,346,505						1,700,000	09/07/2023
4010055390		MASTIC BEACH	NY		08/24/2023	6.946	1,347,104						2,090,000	06/07/2023
100176798		SAN FRANCISCO	CA		11/15/2024	6.750	1,347,144		(18)				1,900,000	10/18/2024
100110117		GLENDALE	CA		06/23/2023	7.125	1,347,905						1,690,000	05/12/2023
100083789		LOS ANGELES	CA		07/12/2022	6.250	1,348,811		103				2,100,000	06/06/2022
100120519		MURRIETA	CA		08/18/2023	8.875	1,349,021						1,480,000	07/11/2023
100166024		SAN DIEGO	CA		09/06/2024	6.999	1,349,400						1,650,000	08/13/2024
100082005		TILBURG	NLD		03/30/2022	3.150	1,349,772					(88,752)	1,737,660	12/01/2023
100087196		PHOENIX	AZ		10/25/2022	5.750	1,349,890						1,900,000	04/14/2022
100150190		TRABUCO CANYON	CA		04/30/2024	8.625	1,350,277						1,580,000	03/25/2024
100174012		RIVERSIDE	CA		10/31/2024	8.125	1,350,390						1,616,000	07/26/2024
100091081		BOCA RATON	FL		01/31/2023	8.250	1,350,460						1,750,000	12/16/2022
100173851		PARK RIDGE	IL		10/31/2024	7.125	1,350,524						1,675,000	08/21/2024
100084753		BAY HARBOR ISLANDS	FL		08/02/2022	6.500	1,351,404		353				2,829,500	06/27/2022
100168688		SAN BRUNO	CA		09/25/2024	7.625	1,351,941						1,860,000	08/20/2024
100130386		KIRKLAND	WA		09/28/2023	8.990	1,352,160						1,826,000	08/11/2023
100101839		YORBA LINDA	CA		04/06/2023	7.875	1,352,470						1,800,000	01/16/2023
100143869		NEWPORT BEACH	CA		03/06/2024	7.875	1,352,475						1,900,000	01/26/2024
100133535		FRISCO	TX		10/19/2023	7.999	1,353,238						1,680,000	08/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100152021		WOODLAND HILLS	CA		05/14/2024	7.875	1,353,428						1,655,000	04/08/2024
100100467		LEESBURG	VA		04/27/2023	6.625	1,354,128						2,300,000	04/18/2022
100170475		MIAMI	FL		10/09/2024	8.499	1,354,163						1,450,000	09/06/2024
100057238		GLENDALE	CA		05/19/2021	3.562	1,354,373						1,755,000	05/03/2021
100154732		SPRING VALLEY	NY		07/19/2024	8.500	1,355,178						1,650,000	02/26/2024
100165634		MIRAMAR	FL		10/04/2024	7.125	1,355,190						1,650,000	09/05/2024
100128888		CENTERPORT	NY		09/21/2023	7.990	1,355,195						2,200,000	07/20/2023
3500106549		CHARLESTON	SC		08/12/2024	8.585	1,355,750						9,000,000	07/10/2024
100129239		BROOKHAVEN	GA		11/03/2023	7.875	1,356,473						2,300,000	09/29/2023
324090012		WINDSOR	CO		10/31/2024	8.605	1,356,700						4,460,000	08/02/2024
100178288		VALENCIA	CA		11/19/2024	6.625	1,357,402						1,590,000	10/29/2024
100141338		SAN BRUNO	CA		01/30/2024	8.750	1,357,651						1,800,000	12/11/2023
100173690		LOS ANGELES	CA		10/30/2024	7.125	1,358,099						1,670,000	09/19/2024
100147485		HENDERSON	NV		04/03/2024	7.750	1,358,099						2,100,000	02/03/2024
100102616		INVERNESS	IL		06/22/2023	8.750	1,358,477						1,650,000	10/06/2022
100156697		SAN JOSE	CA		06/26/2024	7.875	1,358,888						1,800,000	06/01/2024
100163840		WINDSOR	CO		09/27/2024	7.875	1,359,409						1,750,000	07/31/2024
100137148		SCOTTSDALE	AZ		11/28/2023	9.250	1,359,694						1,680,000	10/02/2023
100109887		MIAMI BEACH	FL		06/22/2023	7.387	1,360,471		183				2,645,000	05/10/2023
100076536		LOS ANGELES	CA		01/04/2022	3.750	1,360,741						2,550,000	12/14/2021
100157833		DALLAS	TX		08/01/2024	7.375	1,360,926						1,700,000	07/08/2024
100172700		PRINCEVILLE	HI		11/21/2024	7.500	1,361,069		(156)				1,660,000	11/06/2024
323110542		DAMASCUS	OR		12/20/2023	9.995	1,361,276						7,572,000	11/29/2023
100081680		LA VERNE	CA		03/21/2022	4.125	1,361,320		(280)				1,995,000	02/02/2022
100138015		SANTA CLARA	CA		12/13/2023	8.125	1,362,332		(28)				1,900,000	11/15/2023
100176814		BOCA RATON	FL		11/15/2024	8.750	1,362,505		(22)				2,000,000	09/03/2024
100184416		IRVINE	CA		12/17/2024	7.625	1,362,991		(40)				2,030,000	11/04/2024
100175399		SAN JOSE	CA		12/23/2024	8.875	1,363,116		(2)				1,500,000	05/16/2024
100171264		BROOKLYN	NY		10/16/2024	7.750	1,363,241						2,400,000	08/16/2024
100080300		AMSTERDAM	NLD		02/22/2022	3.100	1,363,241					(89,648)	1,645,313	06/30/2024
100156262		OCEAN CITY	NJ		07/25/2024	8.375	1,363,501						1,725,000	06/25/2024
100120488		SANTA CLARITA	CA		08/18/2023	8.999	1,363,623						1,521,000	07/24/2023
100077827		OAKLAND	CA		01/14/2022	3.500	1,363,902						2,200,000	12/14/2021
100076444		DANVILLE	CA		12/23/2021	3.875	1,364,198						1,750,000	11/13/2021
4010053712		IRVINGTON	NJ		06/20/2023	7.807	1,364,569						2,241,000	05/16/2023
100154678		BROOKLYN	NY		07/19/2024	8.250	1,364,789						2,215,000	12/22/2023
3340070365		DALLAS	TX		03/28/2024	9.140	1,364,887						9,128,000	02/24/2024
100154166		PHOENIX	AZ		07/11/2024	7.500	1,365,127						1,725,000	06/11/2024
100156386		MESA	AZ		07/25/2024	6.875	1,365,886						1,705,000	06/25/2024
100142348		CELEBRATION	FL		03/15/2024	7.875	1,365,959						1,690,000	01/31/2024
100167061		TORRANCE	CA		09/13/2024	8.500	1,365,987						1,650,000	06/18/2024
100139457		SIERRA MADRE	CA		12/28/2023	8.250	1,366,383		29				2,161,000	12/05/2023
100117165		GILROY	CA		07/20/2023	6.875	1,367,265						1,760,000	03/01/2024
100114720		RIVERSIDE	CA		06/29/2023	9.250	1,367,548						1,500,000	05/29/2023
100168744		KIRKLAND	WA		09/26/2024	7.375	1,367,744						1,800,000	08/19/2024
100158531		KISSIMMEE	FL		07/10/2024	8.000	1,367,852						1,700,000	04/26/2024
100108494		ENCINO	CA		05/25/2023	7.625	1,367,938						1,620,000	04/14/2023
100149080		FRISCO	TX		04/19/2024	7.500	1,367,946						2,225,000	02/20/2024
100080913		SAN FRANCISCO	CA		03/17/2022	4.000	1,367,967		(366)				2,250,000	02/22/2022
100178383		COOPER CITY	FL		11/21/2024	6.999	1,368,605		(41)				1,750,000	10/25/2024
100176790		RICHMOND HILL	GA		11/15/2024	7.750	1,368,764						1,720,000	09/04/2024
100074187		SHERMAN OAKS	CA		12/09/2021	5.000	1,368,972		(503)				1,550,000	11/15/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100117893		ATLANTA	GA		07/20/2023	8.125	1,369,145						2,582,000	03/01/2024
100176145		(PORTER RANCH AREA) LOS ANGEL	CA		12/20/2024	8.000	1,369,157		(28)				1,560,000	11/21/2024
100180685		OJAI	CA		11/26/2024	7.250	1,369,404		(18)				1,700,000	09/18/2024
100118667		TRABUCO CANYON	CA		07/25/2023	7.375	1,369,508						1,725,000	05/22/2023
100157614		VERO BEACH	FL		06/28/2024	7.625	1,370,027						1,900,000	05/31/2024
100127648		BOCA RATON	FL		09/08/2023	8.874	1,370,084						1,950,000	07/31/2023
100141932		SUNNYVALE	CA		03/27/2024	7.375	1,370,189						2,600,000	02/26/2024
100083339		GRONINGEN	NLD		05/27/2022	2.800	1,370,232					(90,097)	1,890,000	12/01/2023
100161405		DUNEDIN	FL		07/26/2024	7.500	1,370,511						1,519,000	05/14/2024
100078045		VENICE	CA		01/21/2022	4.750	1,370,691						2,000,000	12/17/2021
100154917		HOUSTON	TX		07/19/2024	6.750	1,371,004						2,125,000	03/04/2024
100137418		CORAL GABLES	FL		01/11/2024	8.625	1,371,240						1,800,000	11/27/2023
100173433		WINTER PARK	FL		10/29/2024	7.250	1,372,860						2,607,000	08/30/2024
100103382		PASADENA	CA		06/16/2023	7.125	1,373,526						2,185,000	05/11/2023
100156356		TORRANCE	CA		07/25/2024	7.625	1,374,788						2,000,000	06/17/2024
3310049640		BALTIMORE	MD		05/18/2023	8.078	1,375,097						6,790,500	03/07/2023
100071506		DALLAS	TX		10/19/2021	5.500	1,375,145						1,600,000	08/12/2021
100169991		HALLANDALE BEACH	FL		11/08/2024	7.125	1,375,405		(222)				1,750,000	10/17/2024
100144292		SANDPOINT	ID		03/07/2024	8.875	1,375,762		6,248				1,750,000	12/07/2023
100175689		COVINA	CA		11/12/2024	7.499	1,376,469		(169)				1,650,000	10/23/2024
100174055		OAKLAND	CA		10/31/2024	7.625	1,376,659						1,700,000	07/22/2024
100139815		UNITED KINGDOM	GBR		12/18/2023	6.990	1,376,952					(24,423)	1,650,000	10/18/2023
100180488		SAN DIEGO	CA		11/26/2024	7.750	1,376,953		(29)				1,675,000	10/11/2024
100173502		SHALIMAR	FL		10/29/2024	7.875	1,376,964						1,820,000	09/06/2024
100109178		LOS ANGELES (WEST HILLS AREA)	CA		07/21/2023	6.875	1,377,055		114				1,850,000	06/01/2023
3340069451		BRIDGEPORT	CT		02/29/2024	9.416	1,377,169						5,720,000	01/25/2024
100109806		MIRAMAR BEACH	FL		08/04/2023	7.875	1,377,646						2,100,000	06/16/2023
100120495		SANTA BARBARA	CA		08/18/2023	9.125	1,377,728		(612)				1,700,000	07/26/2023
100057252		PALOS VERDES ESTATES	CA		05/19/2021	4.937	1,377,942						1,760,000	04/29/2021
100185177		SAN MARCOS	CA		12/20/2024	8.999	1,378,177		(27)				1,480,000	11/23/2024
100135172		LOS ANGELES	CA		11/07/2023	7.990	1,378,377						1,850,000	08/01/2023
100110625		LOS ANGELES	CA		06/30/2023	6.624	1,378,422						2,550,000	05/08/2023
100155972		JERSEY CITY	NJ		06/18/2024	9.500	1,378,781						1,950,000	04/19/2024
100181652		LOS ANGELES	CA		12/11/2024	6.875	1,378,920		(44)				2,530,000	10/31/2024
100140859		VILLA PARK	CA		03/06/2024	7.375	1,379,106						1,800,000	01/17/2024
100142014		BAKERSFIELD	CA		02/29/2024	9.625	1,379,110						1,800,000	01/30/2024
100117368		PIEDMONT	CA		07/20/2023	3.625	1,379,134						3,400,000	03/01/2024
100065859		WESTLAKE VILLAGE	CA		07/27/2021	4.625	1,379,697		48,096				1,835,000	05/26/2021
100184983		HONOLULU	HI		12/19/2024	8.250	1,380,268		(30)				1,785,000	09/11/2024
100109702		ORINDA	CA		06/16/2023	7.750	1,380,277						1,850,000	05/02/2023
100180111		UPLAND	CA		12/30/2024	7.625	1,380,299		(2)				2,100,000	11/15/2024
100175411		SAN DIEGO	CA		12/23/2024	8.250	1,380,605		(30)				1,655,000	05/07/2024
100120680		DAVIE	FL		08/24/2023	9.249	1,380,648						1,700,000	07/27/2023
100142438		CAVE CREEK	AZ		03/08/2024	7.125	1,380,787		(282)				3,000,000	02/16/2024
100118673		CHATSWORTH	CA		07/25/2023	7.990	1,380,825						2,075,000	04/28/2023
100171105		EL CAJON	CA		11/22/2024	7.000	1,381,021		(26)				1,770,000	10/10/2024
100165347		SIMI VALLEY	CA		08/29/2024	6.999	1,381,159						1,690,000	07/31/2024
100101165		BROOKLYN	NY		04/28/2023	4.125	1,381,610		63,336				1,950,000	01/05/2022
100133355		VASHON	WA		11/21/2023	7.990	1,381,920						2,000,000	09/14/2023
100178392		GALVESTON	TX		11/21/2024	9.999	1,381,971		(77)				1,480,000	10/11/2024
3340075247		MARKHAM	IL		05/17/2024	9.378	1,382,239						5,180,000	04/17/2024
100134358		SANTA ROSA BEACH	FL		10/27/2023	8.750	1,382,330						1,730,000	08/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100144903		UNITED KINGDOM	GBR		03/12/2024	3.340	1,382,554					(30,346)	1,595,060	11/22/2019
100152811		TUSTIN	CA		05/22/2024	9.125	1,382,985						1,505,000	04/08/2024
100087301		SAN FRANCISCO	CA		10/25/2022	5.000	1,383,001						2,100,000	01/14/2022
100134257		LEANDER	TX		10/27/2023	7.990	1,383,019						1,755,000	07/27/2023
100170511		AZUSA	CA		10/09/2024	8.875	1,383,277						1,490,000	08/29/2024
100102836		(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023	7.875	1,383,723						1,720,000	01/23/2023
100153038		PORTER RANCH	CA		06/27/2024	7.250	1,384,662						2,075,000	05/29/2024
100083343		AMSTERDAM	NLD		05/27/2022	3.050	1,384,812					(91,056)	2,298,620	06/30/2024
100149029		LAGUNA NIGUEL	CA		04/19/2024	7.625	1,385,019						2,000,000	03/07/2024
100149913		LOS ANGELES	CA		04/29/2024	7.999	1,385,584						1,687,000	04/01/2024
100178481		BROOKLYN	NY		11/21/2024	6.875	1,385,602		(96)				2,100,000	09/04/2024
100065833		ENCINO	CA		07/23/2021	4.037	1,385,717						3,200,000	07/08/2021
100186682		BISCAYNE PARK	FL		12/31/2024	9.125	1,386,615		(3)				1,500,000	12/03/2024
100131795		LEHI	UT		10/06/2023	10.625	1,387,171						1,694,000	09/14/2023
100180642		LOS GATOS	CA		11/26/2024	7.625	1,388,806		(126)				2,173,500	09/18/2024
100135018		SAN FRANCISCO	CA		10/30/2023	8.250	1,388,932						1,860,000	10/10/2023
100163351		MISSOURI CITY	TX		08/13/2024	7.250	1,389,747						1,700,000	07/18/2024
3340069920		NEWTON	MA		04/12/2024	9.563	1,389,960						5,400,000	01/29/2024
100088073		GEORGETOWN	TX		10/25/2022	8.625	1,390,547						2,125,000	09/08/2022
100158469		AUSTIN	TX		07/10/2024	8.250	1,391,112						1,700,000	04/16/2024
100128274		PALM SPRINGS	CA		09/14/2023	10.375	1,391,192						1,550,000	07/24/2023
100168044		COSTA MESA	CA		09/20/2024	7.375	1,391,987						1,950,000	03/01/2024
100165807		LA CANADA FLINTRIDGE	CA		08/29/2024	7.000	1,392,047		(70)				2,767,000	07/22/2024
100148576		SAN FRANCISCO	CA		04/12/2024	7.125	1,392,122						1,850,000	02/15/2024
100076602		SAN JOSE	CA		12/30/2021	5.250	1,392,322		(384)				1,710,000	12/13/2021
100109009		LOS ANGELES	CA		05/31/2023	7.875	1,392,375						1,900,000	04/26/2023
100173788		UNION CITY	CA		10/30/2024	6.990	1,392,573						1,800,000	09/09/2024
100178455		SAN MARINO	CA		11/21/2024	8.125	1,392,807		(65)				1,600,000	10/04/2024
100138351		BIG BEAR LAKE	CA		12/18/2023	8.499	1,392,935						1,850,000	11/08/2023
100109743		FORT PIERCE	FL		06/16/2023	7.375	1,393,371						2,200,000	04/20/2023
100132807		ATLANTA	GA		11/03/2023	9.000	1,393,628						1,705,000	08/28/2023
4010072414		NETCONG	NJ		04/29/2024	8.250	1,393,664						2,075,000	03/05/2024
100099549		SPRING	TX		02/17/2023	9.000	1,393,802						2,100,000	02/01/2023
100173428		PORTLAND	OR		10/29/2024	7.500	1,394,006						1,700,000	08/08/2024
100173742		TRABUCO CANYON	CA		10/30/2024	8.500	1,394,167						2,050,000	09/09/2024
100149032		VENICE	CA		04/19/2024	7.500	1,394,724						1,750,000	03/05/2024
100159821		LOS ANGELES	CA		07/17/2024	7.875	1,394,841						1,525,000	05/28/2024
100176653		LOS ANGELES	CA		11/15/2024	8.624	1,394,854		(120)				1,580,000	10/08/2024
100083802		PALM BEACH GARDENS	FL		07/12/2022	7.249	1,394,943						2,100,000	05/12/2022
100085167		HUNTINGTON BEACH	CA		09/21/2022	7.000	1,395,054						1,770,000	07/15/2022
100174538		PETALUMA	CA		10/31/2024	8.875	1,395,732						1,800,000	05/09/2023
100134415		NETHERLANDS	NLD		10/27/2023	6.250	1,395,843					(91,821)	2,031,971	12/01/2023
100132466		LIVERMORE	CA		11/03/2023	7.875	1,395,896						1,870,000	06/01/2023
100151997		SNOQUALMIE	WA		06/14/2024	7.875	1,396,101						1,650,000	04/30/2024
100151867		PAWLEYS ISLAND	SC		05/10/2024	7.375	1,396,444						1,800,000	04/15/2024
100185807		VENTURA	CA		12/26/2024	6.875	1,397,407		(3)				1,730,000	10/28/2024
100114764		NOVATO	CA		07/07/2023	7.124	1,397,580		(166)				2,275,000	05/26/2023
100180131		SARASOTA	FL		11/25/2024	8.124	1,397,886		(54)				2,300,000	09/20/2024
100101774		BROOKLYN	NY		03/31/2023	8.650	1,398,172						2,350,000	03/09/2023
100180842		ROTTERDAM	NLD		11/27/2024	4.900	1,398,196					(27,946)	2,090,000	11/19/2024
100165676		SAN DIEGO	CA		10/04/2024	8.625	1,398,616						1,675,000	08/27/2024
100159535		POMPANO BEACH	FL		07/15/2024	7.990	1,398,676						1,705,000	05/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184373		HONOLULU	HI		12/16/2024	7.625	1,398,678		(38)				1,735,000	10/09/2024
100174686		SAN JOSE	CA		10/31/2024	8.500	1,399,013						1,700,000	03/20/2024
100156154		ANAHEIM	CA		07/25/2024	7.625	1,399,324						1,840,000	06/12/2024
100109293		BROOKLYN	NY		06/12/2023	7.375	1,399,390						2,050,000	04/26/2023
100161407		AUSTIN	TX		07/26/2024	8.125	1,399,876						1,715,000	05/13/2024
100078763		HUNTINGTON BEACH	CA		01/31/2022	4.000	1,400,087						1,810,000	01/13/2022
100078252		ROLLING HILLS ESTATES	CA		02/10/2022	4.000	1,400,364						2,100,000	01/12/2022
100157620		SHERMAN OAKS	CA		06/28/2024	8.500	1,401,033						1,735,000	05/06/2024
100175561		NEWCASTLE	WA		11/12/2024	6.125	1,401,269		(24)				1,875,000	09/11/2024
100152001		THE HILLS	TX		06/14/2024	7.875	1,401,433		(38)				1,750,000	05/15/2024
100116071		UPLAND	CA		07/20/2023	7.250	1,401,568						2,100,000	03/01/2024
100162063		PARKLAND	FL		07/31/2024	7.500	1,401,633						1,750,000	07/03/2024
3340069052		COSTA MESA	CA		02/26/2024	8.564	1,402,450						6,200,000	01/19/2024
100156125		LOS ANGELES	CA		07/25/2024	7.000	1,403,443		(20)				2,805,000	06/28/2024
100157786		HIDEOUT	UT		08/01/2024	7.500	1,403,538		14				1,885,000	07/03/2024
100147081		EL CAJON	CA		03/28/2024	8.374	1,404,181						1,700,000	02/28/2024
100107908		VILLA PARK	CA		06/29/2023	7.625	1,404,197						1,740,000	05/31/2023
100079249		CLARKSVILLE	MD		02/25/2022	4.500	1,404,281						2,300,000	12/16/2021
100174091		INLET BEACH	FL		10/31/2024	7.990	1,404,786						1,950,000	07/25/2024
100143870		VALENCIA	CA		03/06/2024	7.750	1,405,280						1,750,000	01/25/2024
100107844		GLENDALE	CA		05/23/2023	6.875	1,405,551						1,775,000	04/18/2023
100174103		MILTON	GA		10/31/2024	8.375	1,406,190						1,800,000	07/15/2024
3500114903		BROOKLINE	MA		12/20/2024	7.860	1,406,500						7,725,000	11/25/2024
100133529		MONROE	NY		10/19/2023	7.874	1,406,912						1,800,000	09/22/2023
100174039		SAN MATEO	CA		10/31/2024	7.125	1,407,063		172				2,800,000	07/08/2024
100077942		AUSTIN	TX		01/10/2022	3.388	1,407,576						2,600,000	12/23/2021
4010054947		TRENTON	NJ		07/27/2023	7.647	1,407,586						1,990,000	06/01/2023
100088102		TEMECULA	CA		10/25/2022	7.875	1,408,067						2,250,000	09/29/2022
100158455		HINGHAM	MA		07/10/2024	7.500	1,408,764						1,750,000	04/19/2024
100141947		IMPERIAL BEACH	CA		02/29/2024	8.000	1,409,244						2,294,000	01/24/2024
100164965		MCLEAN	VA		08/28/2024	7.749	1,409,272						3,050,000	07/26/2024
100164269		SAN JOSE	CA		08/21/2024	6.999	1,409,483						2,000,000	07/10/2024
100181235		SANTA BARBARA	CA		12/06/2024	8.499	1,409,560		(79)				1,820,000	11/18/2024
100088058		SAN DIEGO	CA		10/25/2022	7.125	1,409,654						3,500,000	09/27/2022
100129834		SALINAS	CA		09/27/2023	7.875	1,409,840						1,775,000	09/01/2023
100091601		LOS ANGELES	CA		03/07/2023	8.999	1,409,886						1,555,000	01/04/2023
100068162		LOS ANGELES	CA		08/25/2021	3.625	1,411,564						2,830,000	07/08/2021
323080128		BOISE	ID		11/28/2023	10.075	1,411,710						7,360,000	08/28/2023
100159592		LAS VEGAS	NV		07/15/2024	7.625	1,411,861						2,001,000	05/29/2024
100140719		KIHEI	HI		02/08/2024	6.750	1,412,736		82				3,200,000	01/29/2024
100114663		MALIBU	CA		06/29/2023	7.375	1,413,002		(122)				2,875,000	05/30/2023
100133847		SAN DIEGO	CA		10/20/2023	7.250	1,413,719						1,850,000	09/21/2023
3340082370		LAGUNA BEACH	CA		09/03/2024	9.022	1,413,720						7,600,000	08/05/2024
100085124		TILBURG	NLD		07/27/2022	4.150	1,413,731						1,707,423	06/30/2024
100172871		LONG BEACH	CA		10/25/2024	7.125	1,414,066						1,700,000	09/24/2024
3500107117		CALABASAS	CA		09/12/2024	8.358	1,414,538						15,279,000	07/12/2024
3340070679		DALLAS	TX		03/28/2024	9.140	1,414,603						9,218,000	02/24/2024
100109033		MANHATTAN BEACH	CA		06/02/2023	7.125	1,414,622		(324)				3,200,000	06/01/2023
100079629		NORTHRIDGE	CA		04/08/2022	4.125	1,414,854						1,897,196	01/18/2022
100116126		ENCINO	CA		07/20/2023	5.500	1,415,223						9,165,000	03/01/2024
100078186		LOS ANGELES	CA		02/10/2022	3.625	1,416,058						2,450,000	01/26/2022
100164078		LOS ANGELES	CA		08/21/2024	7.750	1,416,326		(46)				1,750,000	07/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100148634		LA CRESCENTA	CA		05/15/2024	7.250	1,417,544						1,900,000	04/03/2024
100108142		ANAHEIM	CA		05/24/2023	8.999	1,417,875						1,650,000	04/22/2023
100099982		AURORA	CO		03/28/2023	8.625	1,418,251						1,688,225	02/28/2023
100141824		AMSTERDAM	NLD		01/29/2024	6.250	1,418,910					(64,657)	2,530,000	06/30/2024
100159627		FORT LAUDERDALE	FL		07/15/2024	9.125	1,419,448						1,700,000	05/22/2024
100074472		PALOS VERDES ESTATES	CA		12/02/2021	3.187	1,419,652		214				5,000,000	11/12/2021
100173084		NEW YORK	NY		10/25/2024	6.999	1,420,105						2,260,000	09/25/2024
100168011		SAN ANTONIO	TX		09/20/2024	7.125	1,420,399						1,900,000	08/29/2024
100169976		SAN FRANCISCO	CA		11/08/2024	6.375	1,421,095						1,775,000	09/23/2024
100107854		WOODLAND	CA		06/29/2023	7.500	1,421,166						2,000,000	05/16/2023
3340079103		SEDONA	AZ		08/19/2024	9.265	1,421,244						6,200,000	06/07/2024
100141669		TEMECULA	CA		01/30/2024	7.375	1,422,124						2,040,000	12/23/2023
100181623		BOCA RATON	FL		12/11/2024	7.000	1,422,153		(64)				1,730,000	10/29/2024
100110725		REDONDO BEACH	CA		08/11/2023	9.250	1,422,482						1,550,000	07/20/2023
100082331		NORTHRIDGE	CA		04/14/2022	5.375	1,422,732						1,785,000	03/30/2022
100089374		QUEEN CREEK	AZ		11/17/2022	6.375	1,422,951						2,945,000	10/07/2022
100175025		SHERWOOD FOREST	CA		11/05/2024	6.625	1,423,763		(97)				2,000,000	09/28/2024
100172704		PURCELLVILLE	VA		11/21/2024	7.750	1,424,368		(200)				1,700,000	11/08/2024
100142057		(WOODLAND HILLS AREA) LOS ANGE	CA		02/29/2024	8.000	1,424,564						1,800,000	01/29/2024
100178296		PARAMUS	NJ		11/19/2024	6.875	1,424,777		(61)				1,750,000	10/25/2024
100109699		LAKE FOREST	CA		06/16/2023	7.000	1,424,886						1,783,748	05/12/2023
100089227		RENO	NV		01/26/2023	7.250	1,425,514						1,825,000	10/14/2022
100169363		LOS ANGELES	CA		09/27/2024	7.875	1,426,185		(182)				1,800,000	08/16/2024
100079332		GATLINBURG	TN		03/17/2022	4.750	1,426,363		522				1,648,000	02/09/2022
100071695		SEATTLE	WA		10/14/2021	4.000	1,426,466						2,670,000	07/15/2021
100162794		KIRKLAND	WA		08/12/2024	7.125	1,426,723						2,250,000	06/15/2024
100071928		VAN NUYS	CA		11/19/2021	5.875	1,427,256						1,580,000	10/14/2021
100156016		COLD SPRING HARBOR	NY		06/18/2024	8.500	1,427,772						1,850,000	05/02/2024
100141455		LOS ANGELES	CA		01/30/2024	8.875	1,428,053						2,215,000	12/15/2023
100157716		OAKHURST	NJ		06/28/2024	8.500	1,428,313						1,795,000	05/02/2024
100165909		LOS ANGELES	CA		09/06/2024	8.625	1,428,496						1,560,000	07/03/2024
100090894		REDONDO BEACH	CA		01/31/2023	6.250	1,428,501						2,205,000	09/28/2022
3500108018		BUENA PARK	CA		10/30/2024	8.255	1,428,676						21,420,000	08/19/2024
100078032		WASHINGTON	DC		01/12/2022	3.575	1,429,028						2,300,000	11/24/2021
100153086		GILBERT	AZ		06/27/2024	7.875	1,429,408						1,750,000	05/30/2024
100077956		NEWPORT BEACH	CA		01/13/2022	3.500	1,429,413						4,000,000	12/27/2021
100159729		MISSION VIEJO	CA		08/23/2024	7.375	1,430,288						2,000,000	07/31/2024
100164230		PHOENIX	AZ		08/21/2024	7.625	1,430,423						1,800,000	07/29/2024
100184422		POWAY	CA		12/17/2024	7.625	1,430,431		(43)				1,825,000	11/12/2024
100175514		JOHNS CREEK	GA		12/23/2024	7.250	1,430,464		(19)				1,750,000	08/15/2024
100135684		STUDIO CITY	CA		11/09/2023	8.500	1,430,564						1,760,000	09/12/2023
100126332		PALM SPRINGS	CA		08/30/2023	8.120	1,431,747		281				2,001,000	07/19/2023
100132552		MARTINEZ	CA		11/03/2023	7.250	1,431,842						1,985,000	06/23/2023
100089670		ZEIST	NLD		11/29/2022	4.650	1,431,856					(94,149)	1,975,000	12/01/2023
100173942		LOS ANGELES	CA		10/31/2024	8.250	1,432,507						2,500,000	08/13/2024
100172822		DENVER	CO		12/06/2024	6.875	1,432,974		(32)				1,780,000	11/08/2024
100178239		COSTA MESA	CA		11/19/2024	6.875	1,433,687		(36)				1,750,000	10/25/2024
100116874		ATLANTA	GA		07/20/2023	8.124	1,434,698						1,800,000	03/01/2024
100134582		WASHINGTON	DC		10/30/2023	8.750	1,434,800						1,900,000	09/27/2023
100073562		CORONADO	CA		11/19/2021	3.625	1,436,045						2,250,000	10/06/2021
100155117		ISLAMORADA	FL		07/19/2024	7.750	1,436,565						2,200,000	11/15/2023
100136788		BROOKLYN	NY		11/27/2023	8.600	1,438,070		436				2,700,000	10/19/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160487		WEST COVINA	CA		07/19/2024	8.999	1,438,376						1,550,000	06/27/2024
4010074915		MOUNT HOLLY	NJ		08/27/2024	8.240	1,438,706		(19,603)				1,894,000	04/10/2024
100158997		VENTURA	CA		08/15/2024	7.500	1,439,807						1,795,000	07/23/2024
100117085		FREMONT	CA		07/20/2023	5.875	1,439,860		46,311				3,095,000	03/01/2024
100157664		MIAMI	FL		06/28/2024	8.375	1,440,165						1,950,000	05/28/2024
100132618		VISTA	CA		11/03/2023	8.125	1,440,393						1,915,000	07/13/2023
100147686		NASHVILLE	TN		04/04/2024	7.625	1,441,167		35				1,940,000	03/19/2024
100120603		FRISCO	TX		08/18/2023	7.750	1,441,198						1,910,000	07/25/2023
100081688		TRACYS LANDING	MD		03/21/2022	3.625	1,441,280						3,005,000	01/20/2022
100175771		WAIKOLOA	HI		11/12/2024	7.500	1,441,723		(126)				1,865,000	10/09/2024
100148141		WHITTIER	CA		05/15/2024	7.500	1,441,801						1,780,000	04/04/2024
100171207		TARZANA	CA		10/16/2024	7.250	1,441,836						1,800,000	08/07/2024
100135854		LOS ANGELES	CA		11/13/2023	8.875	1,442,337		(197)				2,360,000	09/28/2023
100173038		BIG BEAR LAKE	CA		10/25/2024	7.750	1,442,542		7				1,925,000	09/03/2024
100175596		NEWTOWN	PA		11/12/2024	7.625	1,442,703						1,900,000	08/30/2024
100153655		LAS VEGAS	NV		05/31/2024	8.250	1,443,254						1,750,000	04/30/2024
100168734		SAN JOSE	CA		09/26/2024	7.750	1,443,383						1,750,000	08/15/2024
100080470		SAN JUAN CAPISTRANO	CA		03/10/2022	4.250	1,443,538						1,725,000	02/25/2022
100142821		DOWNEY	CA		02/08/2024	8.125	1,443,762						1,795,000	12/18/2023
100159695		KIHEI	HI		08/23/2024	7.625	1,443,814						1,785,000	07/29/2024
100154342		TARZANA	CA		06/12/2024	7.990	1,444,462						1,800,000	04/08/2024
100081763		MILLBRAE	CA		03/22/2022	3.750	1,445,143						2,550,000	02/14/2022
100117662		LAFAYETTE	CA		07/20/2023	6.750	1,445,411						2,865,000	03/01/2024
100128898		KINGSLAND	TX		09/21/2023	7.250	1,445,425						1,825,000	04/28/2023
100185790		SAN CLEMENTE	CA		12/26/2024	6.875	1,445,438		(1)				2,200,000	11/08/2024
100180627		BELMONT	NC		11/26/2024	7.875	1,445,953		(87)				1,756,000	09/17/2024
100165986		SAN DIEGO	CA		09/06/2024	7.999	1,446,123						1,800,000	08/09/2024
3340071779		MONROE	NY		04/05/2024	9.142	1,446,358						7,200,000	02/22/2024
100087090		BOCA RATON	FL		11/04/2022	6.625	1,447,017						2,800,000	09/20/2022
100185618		SAN CLEMENTE	CA		12/20/2024	8.750	1,447,462		2				2,125,000	10/12/2024
100146860		EUSTIS	FL		03/21/2024	8.625	1,447,578						2,000,000	02/09/2024
100156383		LOS ANGELES	CA		07/25/2024	7.375	1,448,829						1,800,000	07/01/2024
100100465		BERKELEY	CA		04/27/2023	7.250	1,448,842		10,489				2,325,000	04/29/2022
100115459		RANCHO CUCAMONGA	CA		07/17/2023	6.875	1,449,586						1,875,000	06/16/2023
100116091		SAN DIEGO	CA		07/20/2023	4.875	1,449,887		57,793				2,550,000	03/01/2024
100178477		MISSION VIEJO	CA		11/21/2024	8.250	1,450,221		(107)				1,775,000	09/27/2024
100171273		VANCOUVER	WA		10/16/2024	8.250	1,450,493						1,825,000	08/29/2024
100160506		LOS ANGELES	CA		07/19/2024	9.250	1,450,517						1,675,000	06/24/2024
100168624		NEWPORT BEACH	CA		09/25/2024	6.750	1,451,617						3,350,000	08/07/2024
100135850		RANCHO CUCAMONGA	CA		11/13/2023	7.750	1,452,063						1,805,000	09/18/2023
100137167		LOS ANGELES	CA		11/28/2023	9.500	1,452,125						1,830,000	10/05/2023
100128257		NAPA	CA		09/14/2023	8.999	1,452,258						1,800,000	07/28/2023
100118679		SARASOTA	FL		07/25/2023	8.875	1,452,641						1,901,000	05/18/2023
100153082		MORAGA	CA		06/27/2024	8.125	1,452,649						1,775,000	05/10/2024
100175412		QUEEN CREEK	AZ		12/23/2024	7.500	1,452,656		(15)				1,955,000	06/18/2024
100137387		MIAMI	FL		12/05/2023	9.500	1,452,719						1,800,000	10/20/2023
100136054		WALNUT CREEK	CA		11/16/2023	7.999	1,452,726						1,920,000	10/05/2023
100164975		ESCONDIDO	CA		08/28/2024	9.624	1,452,955						1,850,000	08/05/2024
100180710		ANAHEIM	CA		11/26/2024	7.125	1,454,552		(29)				1,800,000	09/17/2024
100137443		REDONDO BEACH	CA		01/11/2024	9.250	1,454,641						1,750,000	11/20/2023
100164201		PASADENA	CA		08/21/2024	7.250	1,455,131						1,830,000	07/27/2024
100138741		OJAI	CA		02/02/2024	8.250	1,455,548						1,805,000	12/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100120655		FORT LAUDERDALE	FL		08/24/2023	7.499	1,456,481						2,000,000	07/07/2023
100151174		IRVINE	CA		05/09/2024	7.250	1,456,727						1,800,000	03/20/2024
100166403		CULVER CITY	CA		10/31/2024	6.875	1,456,758						1,910,000	10/02/2024
100173470		NEWPORT BEACH	CA		10/29/2024	6.990	1,457,517						1,785,000	08/31/2024
100109776		HALEIWA	HI		08/04/2023	6.750	1,457,901						1,875,000	06/20/2023
100078462		GILROY	CA		01/25/2022	4.562	1,457,914						1,650,000	01/04/2022
100074414		LOS GATOS	CA		12/02/2021	4.087	1,458,821						2,650,000	11/09/2021
100080233		KANEOHE	HI		02/25/2022	5.063	1,459,973						1,855,000	02/07/2022
100162304		SANTA CRUZ	CA		08/05/2024	7.625	1,460,538						2,600,000	06/14/2024
100136031		LOS ANGELES	CA		11/16/2023	8.499	1,460,751						1,950,000	10/12/2023
100172925		OAK PARK	CA		10/25/2024	6.999	1,460,850		(65)				1,900,000	09/26/2024
100080951		GREENWOOD VILLAGE	CO		03/17/2022	4.000	1,461,046						1,870,000	02/08/2022
100152660		MIDWAY CITY	CA		05/17/2024	7.125	1,462,055						2,450,000	03/27/2024
100079416		SANTA ROSA	CA		03/17/2022	5.375	1,462,073						1,850,000	02/23/2022
100154186		PETALUMA	CA		07/11/2024	8.000	1,462,543						2,101,000	06/14/2024
100147494		PACIFIC PALISADES	CA		04/03/2024	7.630	1,463,451		(129)				3,650,000	02/10/2024
100144298		GEARHART	OR		03/07/2024	8.625	1,463,527						2,016,000	01/11/2024
100079293		NEW YORK	NY		02/28/2022	4.125	1,463,994						4,200,000	01/31/2022
100072029		LOS ANGELES	CA		11/19/2021	4.000	1,464,047						2,260,000	10/12/2021
100153766		RIEL	NLD		05/30/2024	4.710	1,464,222					(66,722)	1,767,188	06/30/2024
100134385		THOUSAND OAKS	CA		10/27/2023	8.500	1,464,320						1,841,000	08/31/2023
100137122		GILBERT	AZ		11/28/2023	7.625	1,464,488						2,100,000	10/13/2023
100173438		HILTON HEAD ISLAND	SC		10/29/2024	8.250	1,464,887						1,850,000	09/03/2024
100173743		LOS ANGELES	CA		10/30/2024	6.875	1,464,991						1,845,000	09/19/2024
100158435		BATTLE GROUND	WA		07/10/2024	7.500	1,465,194						1,873,000	04/12/2024
100167749		SEDONA	AZ		09/19/2024	6.999	1,465,665						2,050,000	08/28/2024
100079750		LOS ANGELES	CA		04/08/2022	3.250	1,466,160						4,300,000	01/19/2022
100178263		OCEANSIDE	CA		11/19/2024	6.499	1,466,251		5				1,725,000	10/30/2024
100110027		CHANDLER	AZ		06/23/2023	9.249	1,466,675						1,950,000	05/17/2023
100171296		CARLSBAD	CA		10/16/2024	8.375	1,467,023						2,500,000	08/26/2024
100120845		LAKE FOREST	IL		08/25/2023	7.750	1,467,058						2,000,000	06/30/2023
100144454		SAN ANTONIO	TX		04/26/2024	9.625	1,467,230						1,710,000	03/08/2024
100179334		GREENVILLE	SC		12/27/2024	7.750	1,467,364		(10)				1,780,000	11/18/2024
100118920		FRISCO	TX		07/27/2023	7.875	1,467,405						1,816,000	06/26/2023
100171258		CALABASAS	CA		10/16/2024	7.250	1,467,457		(66)				1,910,000	08/09/2024
100076400		ANNA MARIA	FL		12/23/2021	5.625	1,467,947						1,795,000	11/15/2021
100115472		BERMUDA DUNES	CA		07/17/2023	6.999	1,467,995						2,500,000	06/08/2023
100087415		JOHNS CREEK	GA		10/25/2022	5.750	1,468,137						2,075,000	04/19/2022
100107839		ALTADENA	CA		05/23/2023	7.000	1,468,178						2,100,000	04/06/2023
100156034		WEST HILLS	CA		06/18/2024	8.625	1,468,359						1,900,000	05/01/2024
100084388		PILOT POINT	TX		08/12/2022	7.000	1,468,390						2,300,000	07/15/2022
100078234		CHATSWORTH	CA		02/10/2022	3.250	1,468,422						2,035,000	01/27/2022
100168696		TAMPA	FL		09/25/2024	8.625	1,468,642						2,700,000	08/14/2024
100079853		HOLLYWOOD	FL		04/25/2022	5.250	1,469,726						2,520,000	01/25/2022
100114781		SEATTLE	WA		07/07/2023	7.750	1,469,739						1,975,000	06/02/2023
100150037		TARZANA	CA		06/07/2024	8.250	1,470,466						1,900,000	04/29/2024
100133069		COTO DE CAZA	CA		11/29/2023	7.875	1,470,534						2,195,000	10/11/2023
100082120		LA CANADA FLINTRIDGE	CA		04/14/2022	4.000	1,470,749						3,100,000	03/07/2022
100166404		TUSTIN	CA		10/31/2024	8.750	1,471,314						1,575,000	09/13/2024
100090112		TYBEE ISLAND	GA		01/13/2023	9.124	1,471,554		1				1,840,000	11/18/2022
100134457		BROOKLYN	NY		10/30/2023	7.874	1,473,403						2,100,000	09/23/2023
100153665		BOCA RATON	FL		05/31/2024	7.875	1,474,003						1,850,000	04/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100165107		UNITED KINGDOM	GBR		08/27/2024	6.690	1,474,548					(87,517)	2,250,000	08/21/2024
100120256		TARZANA	CA		08/18/2023	8.250	1,474,716		(350)				2,050,000	07/01/2023
100145859		ANAHEIM	CA		03/15/2024	8.500	1,474,854						1,850,000	02/12/2024
100114534		STURGEON BAY	WI		06/29/2023	7.999	1,475,197						2,200,000	05/25/2023
100115411		DOWNEY	CA		07/17/2023	6.999	1,475,245						1,880,000	06/08/2023
100090089		BLUFFDALE	UT		01/13/2023	9.875	1,475,601						2,035,300	11/18/2022
100174122		SAN RAMON	CA		10/31/2024	7.625	1,476,391						1,900,000	05/24/2024
100076401		TAMPA	FL		12/23/2021	5.625	1,476,703						1,930,000	11/12/2021
100173004		BROOKLYN	NY		10/25/2024	7.125	1,476,737		(266)				1,775,000	10/07/2024
100120330		BOCA RATON	FL		08/18/2023	9.250	1,476,847		(106)				1,850,000	07/07/2023
100184412		SARASOTA	FL		12/17/2024	8.375	1,476,907		(37)				2,200,000	11/12/2024
100100446		LOS ANGELES	CA		04/27/2023	7.125	1,477,821						2,100,000	04/25/2022
100118929		BELLINGHAM	WA		07/27/2023	7.999	1,477,841						2,250,000	06/24/2023
100116523		WALNUT	CA		07/20/2023	5.750	1,477,918						2,750,000	03/01/2024
100115337		SAINT AUGUSTINE	FL		07/17/2023	7.750	1,478,101						3,100,000	06/07/2023
100185164		ANAHEIM	CA		12/20/2024	6.250	1,478,110		1				2,150,000	11/08/2024
100080374		SCOTTSDALE	AZ		04/14/2022	5.875	1,478,130						1,950,000	02/25/2022
100135897		GATLINBURG	TN		11/13/2023	7.999	1,478,185		183				2,000,000	10/18/2023
100167917		WHITTIER	CA		09/20/2024	6.999	1,478,647						1,800,000	08/22/2024
100180645		TUSTIN	CA		11/26/2024	7.750	1,478,821		(16)				1,730,000	08/20/2024
100174005		SAN DIEGO	CA		10/31/2024	7.875	1,479,061						2,170,000	08/01/2024
100149895		SANTA ANA	CA		04/29/2024	8.375	1,479,361						1,900,000	03/26/2024
100151159		PALM SPRINGS	CA		05/09/2024	10.625	1,479,673						1,695,000	03/28/2024
100161948		SAN MARTIN	CA		07/31/2024	9.499	1,480,031						1,650,000	06/26/2024
100167775		JAMUL	CA		09/19/2024	7.374	1,480,197						1,800,000	08/26/2024
100150117		MARIETTA	GA		06/14/2024	8.125	1,480,413						1,865,000	04/30/2024
100135895		GATLINBURG	TN		11/13/2023	7.999	1,480,779		162				2,000,000	10/18/2023
100161990		VALENCIA	CA		07/31/2024	7.500	1,481,472						1,805,000	06/18/2024
100120870		SHERMAN OAKS	CA		08/28/2023	7.999	1,481,519						1,850,000	06/14/2023
100164045		FRISCO	TX		08/21/2024	9.250	1,481,539						1,880,000	06/24/2024
100185138		FULLERTON	CA		12/20/2024	6.999	1,481,746		(17)				1,920,000	11/20/2024
100179373		MONETA	VA		12/27/2024	7.625	1,482,156		(15)				1,805,000	12/03/2024
100165714		DENVER	CO		08/29/2024	7.250	1,482,588						1,880,000	07/26/2024
100076830		SAN FRANCISCO	CA		12/27/2021	3.783	1,482,968						2,375,000	12/03/2021
100156786		LOOMIS	CA		06/26/2024	7.250	1,483,154		30				3,550,000	06/04/2024
100181370		CASTLE ROCK	CO		12/06/2024	7.125	1,483,223		(43)				1,840,000	11/20/2024
100083504		LIGHTHOUSE POINT	FL		06/06/2022	6.272	1,483,405						3,250,000	05/13/2022
3340074244		SKANEATELES	NY		07/19/2024	9.618	1,483,551						8,180,000	04/11/2024
100074419		DANA POINT	CA		12/02/2021	5.187	1,483,978						1,650,000	11/15/2021
100110701		SALT LAKE CITY	UT		08/11/2023	7.375	1,484,159		70				2,825,000	06/30/2023
100153677		TOPANGA	CA		05/31/2024	7.875	1,484,625						2,050,000	03/27/2024
100099709		LAKE FOREST	CA		02/28/2023	7.625	1,484,657						2,085,000	01/18/2023
100153649		MONTAUK	NY		05/31/2024	7.625	1,484,670						2,097,000	04/09/2024
3310049255		BALTIMORE	MD		05/25/2023	8.078	1,485,000						7,970,000	03/07/2023
100155320		NASHVILLE	TN		07/19/2024	7.500	1,485,045						4,400,000	02/01/2024
100185003		MALIBU	CA		12/19/2024	7.125	1,485,339		(10)				5,200,000	10/18/2024
100175573		NAPA	CA		11/12/2024	6.500	1,485,728						1,850,000	09/12/2024
100148168		SAN DIEGO	CA		05/15/2024	6.875	1,486,042						2,000,000	04/11/2024
100119855		VALENCIA	CA		08/10/2023	7.500	1,486,209						1,875,000	05/23/2023
100118966		EL CAJON	CA		07/27/2023	6.999	1,486,631						1,900,000	06/20/2023
100134533		SEVIERVILLE	TN		10/30/2023	8.874	1,487,589						1,950,000	09/14/2023
100153718		ORLANDO	FL		07/11/2024	8.375	1,487,620						1,713,000	05/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100118940		LA VERNE	CA		07/27/2023	8.375	1,488,095						1,825,000	06/23/2023
324070579		LONGBOAT KEY	FL		09/25/2024	8.915	1,488,125						7,000,000	07/25/2024
100167048		LAKE OSWEGO	OR		09/13/2024	7.875	1,488,446						1,810,000	07/08/2024
100180754		MURRIETA	CA		11/26/2024	9.990	1,489,047		(65)				1,625,000	10/01/2024
100120334		TORRANCE	CA		08/18/2023	7.625	1,489,419						1,862,000	06/23/2023
100070410		SAN FRANCISCO	CA		09/23/2021	3.625	1,490,014						2,900,000	08/26/2021
100103509		GLENDALE	CA		05/08/2023	7.375	1,490,376						1,850,000	03/22/2023
100103367		TAHOMA	CA		06/16/2023	7.875	1,490,520						4,510,000	05/16/2023
100083462		SANTA CLARA	CA		06/02/2022	5.625	1,491,111						2,600,000	04/13/2022
100085036		UTRECHT	NLD		07/27/2022	3.100	1,491,409					(98,065)	1,922,050	12/01/2023
100136725		BROOKLYN	NY		11/27/2023	8.350	1,491,642						2,700,000	10/25/2023
100087157		AGOURA HILLS	CA		10/25/2022	5.375	1,491,813						1,980,000	10/25/2021
100154171		SAN DIEGO	CA		07/11/2024	7.375	1,491,858						3,165,000	05/31/2024
4010048163		OTISVILLE	NY		03/22/2023	7.825	1,492,137						2,115,000	12/22/2022
100166034		SAN DIEGO	CA		09/06/2024	7.125	1,492,369						1,835,000	08/13/2024
100176824		CALABASAS	CA		11/15/2024	7.625	1,492,425						1,805,000	07/09/2024
100174110		DOWNEY	CA		10/31/2024	8.125	1,492,484						1,740,000	07/26/2024
3.6243E+11		STUDIO CITY	CA		12/23/2024	8.910	1,492,500						6,450,000	11/20/2024
100128900		SAN MATEO	CA		09/21/2023	8.250	1,492,559						2,100,000	08/03/2023
100174087		ORANGE BEACH	AL		10/31/2024	7.875	1,492,788						1,955,000	07/11/2024
100160586		DALLAS	TX		07/19/2024	8.875	1,493,476						1,920,000	06/22/2024
100165085		ATLANTA	GA		08/28/2024	8.624	1,494,023						1,900,000	07/26/2024
100137842		GLENDALE	CA		12/08/2023	8.000	1,494,407						2,500,000	10/27/2023
100114607		OCEAN ISLE BEACH	NC		06/29/2023	7.999	1,494,478						1,818,000	05/26/2023
100185009		YORBA LINDA	CA		12/19/2024	8.250	1,494,902		(12)				1,900,000	10/25/2024
100185012		YORBA LINDA	CA		12/19/2024	8.250	1,494,902		(12)				1,900,000	10/25/2024
100155097		LA HABRA	CA		07/19/2024	8.250	1,494,921						1,920,000	10/10/2023
100082329		LA HABRA HEIGHTS	CA		04/14/2022	6.000	1,495,035						1,830,000	03/10/2022
100174021		SAN ANSELMO	CA		10/31/2024	6.875	1,495,699						2,500,000	07/13/2024
100103753		MIAMI	FL		05/08/2023	8.500	1,495,815						2,100,000	04/01/2023
100109128		CYPRESS	TX		06/05/2023	6.875	1,495,996						2,200,000	04/27/2023
100156681		HUNTINGTON BEACH	CA		06/24/2024	8.625	1,497,103		(132)				2,250,000	04/05/2024
100085117		GRONINGEN	NLD		07/27/2022	3.900	1,497,105					(98,440)	1,980,000	12/01/2023
100162034		SHERRILLS FORD	NC		07/31/2024	8.750	1,497,164		320				1,860,000	05/03/2024
100091562		ACTON	CA		03/07/2023	8.999	1,497,425						1,800,000	12/30/2022
100080266		ZALTBOMMEL	NLD		02/22/2022	3.000	1,497,623					(98,484)	1,928,000	12/01/2023
100160518		SAN CLEMENTE	CA		07/19/2024	8.999	1,497,921						1,950,000	05/24/2024
100181316		SAN JOSE	CA		12/06/2024	8.125	1,498,417		(100)				1,800,000	11/18/2024
100154565		LOS ANGELES	CA		06/14/2024	7.999	1,499,122						2,200,000	05/29/2024
100133976		BOCA RATON	FL		10/25/2023	7.350	1,499,962						3,250,000	09/26/2023
100128904		SANDWICH	MA		09/21/2023	8.750	1,501,030						1,750,000	07/27/2023
100185158		SAN DIEGO	CA		12/20/2024	6.499	1,501,240		(12)				2,300,000	11/07/2024
100137404		BOCA RATON	FL		01/11/2024	7.875	1,501,383						1,930,000	12/11/2023
100141426		SEASIDE	CA		01/30/2024	7.999	1,501,653						2,165,000	12/19/2023
100073536		WEST HOLLYWOOD	CA		10/26/2021	3.750	1,502,354		(709)				3,000,000	09/02/2021
100179421		PASADENA	CA		12/27/2024	7.500	1,502,395		(18)				2,100,000	12/06/2024
100159623		JAMAICA ESTATES	NY		07/15/2024	7.875	1,503,020						2,850,000	05/17/2024
100071514		LOS ANGELES	CA		10/19/2021	4.500	1,504,214						2,742,000	08/13/2021
100175574		DANA POINT	CA		11/12/2024	6.250	1,504,388		(35)				2,055,000	09/13/2024
100163308		LOS ANGELES	CA		08/13/2024	8.499	1,504,538						2,000,000	07/15/2024
100134724		LOS ANGELES	CA		10/30/2023	7.875	1,504,972						4,450,000	09/21/2023
100156715		SAN DIEGO	CA		06/26/2024	8.499	1,505,503						1,765,000	06/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100079429		LADERA RANCH	CA		03/17/2022	4.125	1,505,727						4,000,000	02/23/2022
100164213		DEERFIELD BEACH	FL		08/21/2024	6.999	1,505,936						1,900,000	07/25/2024
100172719		BELLEVUE	WA		11/21/2024	7.000	1,506,076		(137)				2,900,000	10/30/2024
100116902		SIMI VALLEY	CA		07/20/2023	7.249	1,506,186						1,965,000	03/01/2024
100163392		SCOTTSDALE	AZ		09/27/2024	7.375	1,506,363						2,110,000	08/15/2024
100100568		DENVER	CO		04/27/2023	7.875	1,506,893						1,880,000	03/27/2023
100118674		REDDING	CT		07/25/2023	7.375	1,507,237						2,000,000	05/31/2023
100178211		(WOODLAND HILLS AREA) LOS ANGE	CA		11/19/2024	6.250	1,507,247		(20)				2,575,000	09/30/2024
100103217		PALM SPRINGS	CA		04/26/2023	8.375	1,507,324						1,875,000	02/01/2023
100156007		SANTA BARBARA	CA		06/18/2024	8.250	1,507,496						1,800,000	04/25/2024
100076584		ENCINITAS CARDIFF BY THE SEA	CA		12/16/2021	3.875	1,507,535		(409)				1,966,050	11/23/2021
100173492		SAN DIEGO	CA		10/29/2024	7.375	1,507,815						1,965,000	09/06/2024
100168804		SANTA CLARITA	CA		09/26/2024	7.500	1,508,209						1,830,000	08/20/2024
403045311		CLEVELAND	OH		08/16/2024	7.900	1,508,474						1,990,500	02/20/2023
100180658		NEWCASTLE	CA		11/26/2024	7.875	1,508,654		(12)				1,850,000	10/03/2024
100169358		MCDONOUGH	GA		09/27/2024	7.875	1,508,657						1,820,000	08/09/2024
100176229		LAKE HAVASU CITY	AZ		12/20/2024	7.500	1,508,776		22				2,350,000	11/22/2024
323060901		PORTLAND	OR		08/16/2023	9.670	1,509,200						5,280,000	06/17/2023
100100284		STUDIO CITY	CA		03/24/2023	7.750	1,509,218						2,000,000	02/06/2023
100083216		PASADENA	CA		05/26/2022	7.297	1,509,501						1,850,000	05/05/2022
100158415		UNITED KINGDOM	GBR		07/09/2024	3.840	1,509,593		36,603				2,500,000	07/18/2022
100149745		NORTH HOLLYWOOD	CA		04/26/2024	7.700	1,509,745						2,164,000	03/07/2024
323090940		LA QUINTA	CA		11/28/2023	10.200	1,509,838						6,400,000	09/27/2023
100078311		LOS ANGELES	CA		02/10/2022	4.125	1,509,990		(230)				3,000,000	01/11/2022
100086151		LUTZ	FL		10/07/2022	7.375	1,510,320						2,020,000	08/23/2022
100102640		MARINA DEL REY	CA		06/22/2023	8.990	1,510,517						2,075,000	10/14/2022
100133474		LOS ANGELES	CA		10/19/2023	7.500	1,510,642		(104)				2,250,000	08/21/2023
100141797		ZUTPHEN	NLD		01/29/2024	5.750	1,510,808						2,244,200	06/30/2024
100147358		GALVESTON	TX		05/08/2024	8.750	1,511,049						1,700,000	03/20/2024
100071955		PLEASANT HILL	CA		11/19/2021	4.875	1,511,086						1,880,000	10/08/2021
403053105		THOMSON	GA		11/04/2024	7.360	1,511,444		(10,866)				2,175,000	07/31/2024
100148619		MIRAMAR	FL		05/15/2024	7.250	1,511,536						1,900,000	04/11/2024
100159979		MIAMI	FL		08/16/2024	7.990	1,511,578						1,850,000	05/29/2024
100178260		SANTA MONICA	CA		11/19/2024	7.500	1,511,637						2,055,000	10/24/2024
100149951		PARKLAND	FL		06/07/2024	7.625	1,511,853						2,900,000	04/09/2024
100090632		PLANDOME	NY		12/29/2022	7.950	1,512,256						2,300,000	11/21/2022
100169384		NOVATO	CA		09/27/2024	7.125	1,512,702						1,850,000	08/14/2024
100185622		HUNTINGTON BEACH	CA		12/20/2024	7.500	1,512,787		(30)				2,100,000	10/30/2024
100173025		ORANGE BEACH	AL		10/25/2024	6.875	1,513,167		(47)				2,528,000	09/05/2024
100156026		DUCK KEY	FL		06/18/2024	7.375	1,513,350						2,000,000	05/10/2024
100136136		SPRING	TX		12/18/2023	8.625	1,513,492						6,500,000	11/20/2023
100179369		OCEANSIDE	CA		12/27/2024	7.500	1,513,714		(9)				1,895,000	12/05/2024
100083975		PORTLAND	OR		07/12/2022	8.000	1,514,085		4,276				2,125,000	06/14/2022
100173824		GLENDALE	CA		10/31/2024	7.125	1,514,177						1,832,000	08/23/2024
100163941		POWAY	CA		10/04/2024	7.500	1,514,297						1,865,000	08/19/2024
100083484		TAMPA	FL		06/06/2022	6.247	1,514,354						1,930,000	05/19/2022
100175767		NEWPORT BEACH	CA		11/12/2024	7.000	1,514,550						5,750,000	06/14/2024
100140178		BLUFFDALE	UT		01/11/2024	9.000	1,514,570		374				2,250,000	12/18/2023
100134397		NETHERLANDS	NLD		10/27/2023	6.100	1,514,712						2,940,000	12/01/2023
324050180		SALEM	OR		10/03/2024	9.343	1,515,027						6,690,000	05/24/2024
100176206		SOUTHWEST RANCHES	FL		12/20/2024	6.750	1,515,205		(9)				2,975,000	11/25/2024
100133917		SAN DIEGO	CA		10/25/2023	7.875	1,516,030						1,900,000	09/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134445		LAS VEGAS	NV		10/30/2023	9.499	1,517,005						1,950,000	09/28/2023
100175576		SAN RAFAEL	CA		11/12/2024	6.375	1,517,045						2,650,000	09/18/2024
100151870		LOS ANGELES	CA		05/10/2024	7.875	1,517,343						2,065,000	04/18/2024
100167980		BREA	CA		09/20/2024	8.999	1,517,879						1,680,000	08/27/2024
100175571		ENCINITAS	CA		11/12/2024	6.125	1,518,398		(12)				2,000,000	09/20/2024
100091776		TEMPE	AZ		01/30/2023	9.000	1,518,460						2,100,000	12/20/2022
100163915		CARLSBAD	CA		10/04/2024	8.250	1,518,664						1,771,000	08/19/2024
100102671		PRINCEVILLE	HI		06/22/2023	8.875	1,518,738						1,780,000	01/03/2023
100174037		SHORT HILLS	NJ		10/31/2024	8.000	1,519,165						1,855,000	06/11/2024
100075857		WINTERSWIJK	NLD		11/24/2021	3.150	1,519,269					(99,907)	2,034,264	06/30/2024
100115314		CAMANO ISLAND	WA		07/17/2023	6.999	1,519,530						2,775,000	04/27/2023
100166447		LAGUNA NIGUEL	CA		10/31/2024	7.000	1,519,853						2,370,000	09/25/2024
100076675		MALIBU	CA		12/16/2021	3.375	1,520,304						4,000,000	11/30/2021
100150011		VACAVILLE	CA		06/07/2024	7.875	1,521,677						1,810,000	04/12/2024
100180604		SAN DIEGO	CA		11/26/2024	7.999	1,522,366		(134)				1,850,000	10/18/2024
100076417		CUPERTINO	CA		12/23/2021	3.990	1,522,741						3,100,000	11/16/2021
100176764		SAN DIEGO	CA		11/15/2024	7.000	1,522,867		(75)				2,550,000	06/14/2024
100159638		SHINGLE SPRINGS	CA		08/23/2024	9.500	1,524,897						1,650,000	07/17/2024
100078000		LOS ANGELES	CA		01/06/2022	4.625	1,525,388		(476)				1,850,000	12/16/2021
100175560		SEDONA	AZ		11/12/2024	6.750	1,526,020		(20)				2,000,000	09/04/2024
100114904		MALIBU	CA		07/13/2023	7.500	1,526,087		(118)				3,500,000	06/15/2023
100102001		MURRIETA	CA		04/14/2023	9.750	1,526,259						2,200,000	02/07/2023
100118870		SANTA YNEZ	CA		08/30/2023	7.500	1,526,291		(141)				2,785,000	07/19/2023
100134665		GLENDALE	CA		10/30/2023	7.875	1,526,507						2,200,000	09/13/2023
100168727		FREMONT	CA		09/26/2024	7.625	1,526,954						7,200,000	08/07/2024
100090855		(TARZANA AREA) LOS ANGELES	CA		01/06/2023	10.500	1,527,355						1,800,000	11/08/2022
100130313		VAN NUYS	CA		09/28/2023	7.375	1,527,704						1,950,000	08/18/2023
100150207		DANVILLE	CA		04/30/2024	7.500	1,528,019						2,025,000	03/26/2024
100074142		ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021	3.875	1,528,528		(390)				1,996,000	11/23/2021
100117123		MALBA	NY		07/20/2023	3.875	1,528,618						3,150,000	03/01/2024
100158476		LOS ANGELES	CA		07/10/2024	7.250	1,529,328						2,310,000	04/11/2024
100164130		BOCA RATON	FL		08/21/2024	7.125	1,529,363						2,266,000	07/31/2024
100109143		NEWPORT BEACH	CA		06/09/2023	7.375	1,529,535		(307)				3,200,000	05/09/2023
100174136		VIRGINIA BEACH	VA		10/31/2024	8.500	1,529,568						2,100,000	05/17/2024
100152926		CHATSWORTH	CA		06/27/2024	7.625	1,529,664						1,880,000	05/17/2024
100138671		TAMPA	FL		02/02/2024	8.375	1,529,828						3,057,000	12/14/2023
100179423		DAVIE	FL		12/27/2024	8.000	1,530,563		(18)				1,860,000	12/04/2024
100158420		SNOWMASS VILLAGE	CO		07/10/2024	8.375	1,530,629						1,850,000	02/06/2024
100141997		LAS VEGAS	NV		02/29/2024	8.375	1,530,823						2,000,000	01/30/2024
100185149		SANTA ROSA BEACH	FL		12/20/2024	7.125	1,531,554		(29)				2,005,000	11/25/2024
100149044		SAN CLEMENTE	CA		04/19/2024	7.625	1,531,979						1,915,000	03/14/2024
100165859		KENMORE	WA		08/29/2024	8.750	1,533,587						1,900,000	07/03/2024
100176194		BERWYN	PA		12/20/2024	7.750	1,534,980		(52)				1,902,000	12/04/2024
100081758		SUNRISE BEACH	TX		03/22/2022	3.500	1,535,261						2,200,000	02/10/2022
100086250		WYOMISSING	PA		09/29/2022	7.750	1,535,534						1,900,000	08/26/2022
100109053		FORT LAUDERDALE	FL		06/05/2023	7.500	1,535,610		19				2,300,000	04/25/2023
100154584		SAN JOSE	CA		06/14/2024	8.250	1,536,315						1,908,000	05/14/2024
324100016		VALLEJO	CA		11/22/2024	8.565	1,536,500						4,390,000	07/15/2024
100138781		PROSPER	TX		12/21/2023	9.500	1,536,565						1,891,000	11/03/2023
100181330		LOS ANGELES	CA		12/06/2024	9.499	1,536,961		(70)				1,700,000	11/18/2024
100180554		SIMI VALLEY	CA		11/26/2024	7.999	1,538,130		(100)				1,950,000	11/01/2024
100172172		CORONA	CA		10/17/2024	8.999	1,538,983						1,700,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3.62424E+11		SARASOTA	FL		11/18/2024	9.095	1,539,650						15,825,000	09/19/2024
100103668		BRASELTON	GA		05/08/2023	8.625	1,539,698						1,880,000	03/22/2023
100139054		NEW YORK	NY		12/28/2023	8.999	1,539,932						2,000,000	12/04/2023
100087339		IDAHO FALLS	ID		10/25/2022	5.750	1,540,450						2,049,000	04/28/2022
100137459		MIAMI	FL		01/11/2024	8.750	1,541,293						2,818,000	12/06/2023
100147074		MONTCLAIR	NJ		03/28/2024	7.750	1,541,432						1,890,000	03/01/2024
100080931		PASADENA	CA		04/01/2022	5.875	1,541,723		(444)				1,650,000	02/08/2022
100128816		SAUSALITO	CA		09/21/2023	7.375	1,541,775						1,959,000	07/21/2023
100087612		AMSTERDAM	NLD		09/27/2022	4.400	1,541,899					(101,385)	2,440,000	12/01/2023
100083175		RANCHO PALOS VERDES	CA		05/26/2022	6.885	1,542,849		(252)				2,250,000	05/10/2022
100153941		LOS ANGELES	CA		06/05/2024	8.125	1,542,995						3,000,000	05/14/2024
100181642		GOLETA	CA		12/11/2024	7.500	1,543,385		(29)				1,875,000	10/29/2024
100140695		PACIFIC PALISADES AREA LOS AN	CA		02/08/2024	7.625	1,544,653						4,900,000	01/16/2024
100169876		BOCA RATON	FL		11/08/2024	8.500	1,544,799		(144)				1,825,000	09/27/2024
100141891		LOS ANGELES (SUNLAND AREA)	CA		03/27/2024	7.875	1,546,068						2,376,000	02/15/2024
100102661		RIVERSIDE	CA		06/22/2023	7.875	1,546,258		(217)				2,750,000	01/26/2023
4020448113		LOUISVILLE	KY		03/27/2023	8.150	1,546,708		(9,009)				2,847,000	03/09/2023
100078708		SONOMA	CA		02/02/2022	5.062	1,547,030						1,800,000	01/19/2022
100147595		GOLDEN BEACH	FL		04/04/2024	7.999	1,547,154						2,800,000	02/13/2024
100088394		ISLE OF PALMS	SC		01/06/2023	8.125	1,547,291		413				2,325,000	11/08/2022
100083269		RANCHO SANTA MARGARITA	CA		05/10/2022	5.500	1,547,344						2,000,000	03/17/2022
100099934		DAVIE	FL		03/28/2023	7.375	1,547,820						2,200,000	02/27/2023
3320042214		SARASOTA	FL		02/13/2023	8.892	1,548,014						9,730,000	10/18/2022
100074490		SHERMAN OAKS	CA		12/14/2021	3.500	1,548,277		141				2,100,000	11/15/2021
100185132		SAN CLEMENTE	CA		12/20/2024	7.625	1,548,658		(10)				2,175,000	11/19/2024
100143918		SANTA CLARITA	CA		02/29/2024	8.499	1,548,695						3,725,000	10/27/2023
100166035		SARASOTA	FL		09/06/2024	7.750	1,548,719						2,000,000	08/19/2024
100174811		SUNNY ISLES BEACH	FL		10/31/2024	7.625	1,550,508						2,200,000	05/17/2024
100165779		HUNTINGTON BEACH	CA		08/29/2024	8.125	1,550,727						2,730,000	07/29/2024
100140217		COSTA MESA	CA		01/11/2024	9.750	1,551,836						2,025,000	11/17/2023
100134464		SUNNYVALE	CA		10/30/2023	7.999	1,551,978						2,192,000	09/26/2023
100087080		LOS CABOS BCS	MEX		09/26/2022	8.333	1,552,749						4,253,919	09/23/2022
100083014		GLEN ELLEN	CA		05/11/2022	4.825	1,552,776						2,300,000	02/07/2022
100134417		NETHERLANDS	NLD		10/27/2023	6.250	1,553,551					(102,151)	2,671,874	06/30/2024
100088502		AMSTERDAM	NLD		10/27/2022	4.050	1,553,551					(102,162)	2,680,000	12/01/2023
100083432		DEN HAAG	NLD		05/27/2022	3.200	1,553,551					(102,151)	2,780,000	12/01/2023
100173650		UTRECHT	NLD		10/29/2024	4.650	1,553,551					(68,404)	3,265,000	10/01/2024
100074288		SCOTTSDALE	AZ		12/09/2021	4.750	1,553,797		258				1,875,000	11/12/2021
4010045410		PATCHOGUE	NY		02/02/2023	7.619	1,554,008						2,405,000	12/02/2022
100139317		SARASOTA	FL		12/28/2023	7.750	1,554,403		13,804				2,900,000	11/14/2023
323110803		WOODINVILLE	WA		12/20/2023	10.183	1,554,513						10,000,000	10/31/2023
100143903		LAKEWOOD	CA		03/06/2024	8.250	1,554,698						1,900,000	01/16/2024
100157797		KIHEI	HI		08/01/2024	7.375	1,554,925						3,200,000	07/10/2024
100175642		KAILUA	HI		11/12/2024	6.625	1,555,171						2,050,000	10/23/2024
100157838		SAN MIGUEL DE ALLENDE	MEX		07/08/2024	9.997	1,555,414						3,096,401	06/28/2024
100185163		LOS ANGELES (PASADENA AREA)	CA		12/20/2024	7.125	1,555,560		(17)				1,950,000	11/21/2024
100132507		HERMOSA BEACH	CA		11/03/2023	7.250	1,556,950						2,310,000	06/20/2023
100170462		SAINT GEORGE	UT		10/09/2024	8.875	1,557,751						2,430,000	08/20/2024
3340067552		CHARLOTTE	NC		02/29/2024	9.272	1,557,764						9,360,000	01/19/2024
100154573		DAVIE	FL		06/14/2024	7.625	1,558,014						2,100,000	05/28/2024
100117836		MIAMI	FL		07/20/2023	10.125	1,558,494						2,100,000	03/01/2024
100166343		SPRING	TX		10/24/2024	6.750	1,558,858						1,915,000	09/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100128896		LUCAS	TX		09/21/2023	8.750	1,558,930						2,250,000	07/20/2023
100090332		SAN JOSE	CA		12/22/2022	7.875	1,559,127						2,112,000	12/01/2022
100162248		DAVIE	FL		09/06/2024	7.875	1,559,224						2,000,000	07/31/2024
100108480		SARASOTA	FL		05/25/2023	7.999	1,559,674						2,100,000	05/04/2023
100108489		SARASOTA	FL		05/25/2023	7.999	1,559,674						2,350,000	05/04/2023
100171208		GRANITE BAY	CA		10/16/2024	7.125	1,559,724						1,908,000	08/16/2024
100076612		BERMUDA DUNES	CA		12/30/2021	4.125	1,559,896						2,100,000	12/14/2021
403051530		DEERFIELD BEACH	FL		06/28/2024	7.230	1,560,111		(4,692)				4,228,000	04/19/2024
100157609		WOODINVILLE	WA		06/28/2024	7.375	1,560,703						2,400,000	05/31/2024
100135923		MIAMI	FL		11/13/2023	8.874	1,561,708						3,800,000	10/09/2023
100128316		ENCINITAS	CA		09/14/2023	8.499	1,561,915						1,975,000	08/04/2023
100185581		HURRICANE	UT		12/20/2024	7.250	1,562,291		(31)				1,902,000	10/24/2024
100137395		GRANADA HILLS	CA		01/11/2024	8.250	1,562,343						2,050,000	12/05/2023
100115244		JERSEY CITY	NJ		07/17/2023	7.681	1,562,387		18,629				2,400,000	06/14/2023
100155214		NAPLES	FL		07/19/2024	8.875	1,562,485						2,100,000	01/20/2023
100163600		LUTZ	FL		08/15/2024	7.625	1,562,603						2,000,000	07/23/2024
100128451		WALLOON LAKE	MI		09/15/2023	8.125	1,563,038						3,031,000	07/20/2023
100172617		WOODLAND HILLS	CA		10/24/2024	7.625	1,563,061						2,050,000	07/01/2024
100178243		COTTONWOOD HEIGHTS	UT		11/19/2024	7.750	1,563,433		(74)				1,800,000	10/28/2024
100129770		SAN FRANCISCO	CA		09/27/2023	8.999	1,563,682						2,350,000	08/24/2023
100100979		LARKSPUR	CA		04/28/2023	3.750	1,563,868						3,400,000	01/22/2022
100109704		PARAMUS	NJ		06/16/2023	7.750	1,566,077						1,960,000	02/27/2023
100165039		CARLSBAD	CA		08/28/2024	7.625	1,566,462						2,555,000	07/01/2024
100158988		LOS OLIVOS	CA		08/15/2024	7.500	1,566,467						1,925,000	07/17/2024
100065825		ARCADIA	CA		07/23/2021	4.137	1,567,194						3,000,000	07/06/2021
100163318		DAVIDSON	NC		08/13/2024	7.750	1,568,281						1,990,000	07/16/2024
100144535		KEY COLONY BEACH	FL		04/26/2024	7.750	1,568,412						2,030,000	04/15/2024
100181678		CHARLOTTE	NC		12/11/2024	7.375	1,569,275		(35)				1,900,000	10/23/2024
100164043		FAIR HAVEN	NJ		08/21/2024	7.750	1,569,598						2,650,000	07/01/2024
100117538		FREMONT	CA		07/20/2023	6.250	1,570,373						2,425,000	03/01/2024
100110125		PUERTO VALLARTA	MEX		06/27/2023	10.010	1,571,588						2,710,823	06/23/2023
100172733		CHARLESTON	SC		11/21/2024	7.125	1,571,813		(95)				2,100,000	10/31/2024
100119612		SAN JOSE	CA		07/31/2023	7.750	1,572,785						1,980,000	06/28/2023
100076624		DANVILLE	CA		12/30/2021	5.000	1,573,026						2,625,000	12/10/2021
100172195		LAKEWOOD	CA		10/17/2024	7.125	1,573,406						1,925,000	09/19/2024
100081769		RANCHO MISSION VIEJO	CA		03/25/2022	3.750	1,573,920						2,530,000	01/10/2022
100165025		NEWPORT BEACH	CA		08/28/2024	8.875	1,574,770		906				3,300,000	07/17/2024
100185961		BELMONT	CA		12/26/2024	7.375	1,574,974		(26)				3,800,000	11/27/2024
100172959		MIAMI	FL		10/25/2024	6.499	1,575,107						2,240,000	09/30/2024
100153623		ALPINE MEADOWS	CA		05/31/2024	8.500	1,575,250						1,950,000	04/27/2024
100087187		KIRKLAND	WA		10/25/2022	5.990	1,575,391						2,131,000	05/11/2022
100157704		WEST PALM BEACH	FL		06/28/2024	8.375	1,575,450						2,300,000	05/17/2024
100087350		LOS ANGELES	CA		10/25/2022	5.500	1,576,315						3,526,000	05/14/2022
100128882		CARMICHAEL	CA		09/21/2023	7.625	1,576,652						2,009,000	07/17/2023
100174523		NORTH PALM BEACH	FL		10/31/2024	7.999	1,576,844						3,610,000	02/16/2024
100147360		VENICE	CA		05/08/2024	7.375	1,578,065						1,931,500	04/01/2024
100089978		ANAHEIM	CA		01/13/2023	7.999	1,578,887						2,000,000	11/08/2022
100101051		PIERMONT	NY		04/28/2023	5.625	1,580,548						2,200,000	03/15/2022
100146604		SYOSSET	NY		03/20/2024	9.749	1,581,016						1,900,000	01/29/2024
100159870		MIAMI	FL		08/16/2024	7.490	1,582,054						2,000,000	04/01/2024
100109756		CAMARILLO	CA		06/16/2023	7.250	1,582,544						1,975,000	03/23/2023
100154066		COTO DE CAZA	CA		06/06/2024	7.250	1,583,099						1,980,000	03/06/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100107870		KAILUA KONA	HI		06/29/2023	7.000	1,583,642						1,988,000	06/05/2023
100079827		SANTA CRUZ	CA		04/08/2022	4.500	1,583,643		37,504				2,657,000	01/03/2022
100159545		SANTA MONICA	CA		07/15/2024	8.250	1,583,647		5,274				1,920,000	05/28/2024
100175585		PASADENA	CA		11/12/2024	6.250	1,583,850		(28)				1,990,000	09/15/2024
3500108019		BUENA PARK	CA		10/30/2024	8.255	1,584,167						21,150,000	08/19/2024
100083025		JACKSON	WY		05/11/2022	3.375	1,585,827						3,300,000	12/22/2021
100139030		EL SEGUNDO	CA		12/22/2023	8.625	1,586,633		(220)				2,300,000	09/27/2023
100076403		ANNA MARIA	FL		12/23/2021	5.250	1,586,931						2,100,000	11/30/2021
100127699		VERO BEACH	FL		09/08/2023	8.124	1,588,306						1,970,000	08/11/2023
100087159		BELL CANYON	CA		10/25/2022	5.500	1,588,501						2,100,000	10/28/2021
100148142		CYPRESS	TX		05/15/2024	8.750	1,588,951						1,770,000	04/05/2024
100139259		ENCINO	CA		12/28/2023	8.500	1,589,469						2,250,000	11/03/2023
100135888		PARKER	TX		11/13/2023	8.499	1,589,493						1,945,000	10/13/2023
324030864		PARKER	CO		05/23/2024	9.580	1,589,975						5,000,000	03/11/2024
100166309		REDONDO BEACH	CA		10/23/2024	7.125	1,590,089						2,050,000	09/23/2024
100156726		LOS ANGELES	CA		06/26/2024	6.499	1,590,442		96				2,010,000	06/07/2024
100120645		TEMECULA	CA		08/21/2023	9.250	1,591,941						1,950,000	06/28/2023
100153777		AMSTERDAM	NLD		05/30/2024	5.350	1,592,131					(72,551)	2,365,000	06/30/2024
323060600		PORTLAND	OR		08/16/2023	9.670	1,592,427						6,000,000	06/17/2023
100085109		AMSTERDAM	NLD		07/27/2022	1.000	1,594,461					(104,852)	2,052,678	12/01/2023
100128366		BELLA COLLINA	FL		09/15/2023	7.625	1,594,563						2,180,000	06/08/2023
100175551		HUNTINGTON BEACH	CA		11/12/2024	6.750	1,594,991		(84)				2,950,000	09/13/2024
100169997		SAN RAMON	CA		11/08/2024	6.750	1,595,284		(39)				3,400,000	10/11/2024
100143868		SEDONA	AZ		03/06/2024	8.125	1,595,919						2,061,000	01/25/2024
100156732		JAMUL	CA		06/26/2024	7.499	1,596,232						2,000,000	06/17/2024
100178402		CAPE CORAL	FL		11/21/2024	6.999	1,596,394		(184)				2,538,000	10/25/2024
100140716		LOS ANGELES PACIFIC PALISADES	CA		02/08/2024	8.125	1,596,645						2,080,000	01/18/2024
100159550		RALEIGH	NC		07/15/2024	8.000	1,596,878						1,950,000	06/07/2024
100128396		SAN JUAN CAPISTRANO	CA		09/15/2023	7.750	1,597,276						2,000,000	06/21/2023
100157654		DANA POINT	CA		06/28/2024	6.875	1,600,263		(39)				2,475,000	05/20/2024
100086584		SAN MARINO	CA		09/30/2022	7.500	1,600,529						2,176,000	09/06/2022
100101985		TAMPA	FL		04/14/2023	8.999	1,601,172						1,900,000	03/06/2023
100078672		SAN CLEMENTE	CA		02/02/2022	4.812	1,601,186						1,800,000	01/18/2022
100081756		IRVINE	CA		03/22/2022	4.500	1,601,328						2,300,000	02/16/2022
4010048071		CENTRAL ISLIP	NY		03/22/2023	7.990	1,601,658						2,095,000	12/17/2022
100153788		SARASOTA	FL		07/10/2024	8.000	1,603,168						2,382,000	04/10/2024
100143773		SANTA MONICA	CA		02/27/2024	7.750	1,603,222		(21)				4,050,000	01/24/2024
100160357		KAILUA	HI		09/06/2024	6.875	1,603,377						2,460,000	07/22/2024
3500108439		AUSTIN	TX		10/30/2024	8.880	1,604,608						12,216,000	09/05/2024
100165724		FRESNO	CA		08/29/2024	7.375	1,605,179						1,960,000	07/08/2024
100082743		ROTTERDAM	NLD		04/27/2022	2.750	1,605,336					(105,556)	2,595,951	12/01/2023
100132628		GLENDALE	CA		11/03/2023	8.000	1,605,825						2,050,000	07/21/2023
100089748		LOS ANGELES	CA		12/02/2022	7.624	1,605,865						1,940,000	12/02/2022
100116539		PHOENIX	AZ		07/20/2023	5.250	1,606,057						3,198,000	03/01/2024
100078354		NORTH BEND	WA		02/10/2022	3.375	1,607,693		1,059				2,500,000	01/26/2022
100065855		WOODLAND HILLS	CA		07/27/2021	4.000	1,608,890						2,115,000	06/28/2021
4010083161		BOOTHWYN	PA		12/30/2024	6.950	1,609,078						2,670,000	08/27/2024
100173382		NEWPORT BEACH	CA		10/29/2024	7.750	1,610,729						1,975,000	09/17/2024
100150028		LOS ANGELES	CA		06/07/2024	7.625	1,610,989						2,080,000	04/25/2024
100120227		CAMBRIDGE	MA		08/18/2023	7.875	1,612,117						2,000,000	06/30/2023
100102735		STUDIO CITY	CA		06/22/2023	8.250	1,612,563		(1,173)				2,600,000	01/10/2023
100154098		FOUNTAIN HILLS	AZ		07/11/2024	7.375	1,612,724						2,004,000	06/07/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100134398		NETHERLANDS	NLD		10/27/2023	6.100	1,613,104					(106,067)	3,115,000	12/01/2023
100138360		DRIFTWOOD	TX		12/18/2023	8.374	1,613,398						2,200,000	11/10/2023
100165738		NEWBERG	OR		08/29/2024	7.990	1,613,509						2,575,000	07/16/2024
100088079		CORAL SPRINGS	FL		10/25/2022	5.250	1,613,713						2,700,000	12/22/2021
100156306		SANTA ANA	CA		07/25/2024	8.125	1,614,734						2,300,000	07/08/2024
100083328		ROTTERDAM	NLD		05/27/2022	3.900	1,614,833					(106,195)	2,415,000	12/01/2023
3.6243E+11		LOS ANGELES	CA		12/13/2024	8.660	1,615,000						12,075,000	11/07/2024
3500108935		AUSTIN	TX		10/30/2024	8.880	1,615,520						12,216,000	09/05/2024
3340090056		SAN FRANCISCO	CA		12/12/2024	8.707	1,615,680						12,000,000	11/08/2024
100117930		LAKE STEVENS	WA		07/20/2023	7.750	1,615,806						2,000,000	03/01/2024
100172894		LOS ANGELES	CA		10/25/2024	7.125	1,615,943						2,325,000	09/30/2024
3.62429E+11		BROOKLYN	NY		12/23/2024	8.910	1,616,000						10,890,000	11/18/2024
100173453		SAN DIEGO	CA		10/29/2024	7.500	1,616,745						1,960,000	08/26/2024
100128447		ISLE OF PALMS	SC		09/15/2023	7.500	1,616,875						2,200,000	07/21/2023
100142194		SHERMAN OAKS	CA		03/15/2024	7.875	1,617,294						2,000,000	02/01/2024
100152773		INLET BEACH	FL		05/22/2024	7.999	1,617,806						2,125,000	04/16/2024
100147429		ENCINO	CA		04/03/2024	7.625	1,618,231						2,120,000	01/24/2024
323060526		PORTLAND	OR		08/16/2023	9.670	1,618,500						4,980,000	06/17/2023
100135896		RANCHO CUCAMONGA	CA		11/13/2023	8.874	1,619,491						1,999,000	10/16/2023
100167944		HARRISBURG	NC		09/20/2024	7.750	1,619,628		(43)				2,100,000	08/30/2024
100086922		KING GEORGE	VA		10/24/2022	8.999	1,619,734						1,900,000	09/01/2022
322050537		BELLEVUE	WA		06/21/2022	6.470	1,620,000						4,800,000	05/24/2022
100152951		HOUSTON	TX		06/27/2024	7.750	1,620,073						2,000,000	05/29/2024
100142401		ISLE OF PALMS	SC		02/02/2024	8.625	1,620,117		146				2,265,000	12/26/2023
100102083		BELL CANYON	CA		04/14/2023	7.999	1,624,258						2,040,000	03/07/2023
100165038		MILL VALLEY	CA		08/28/2024	7.625	1,624,384						1,975,000	07/15/2024
100141573		LITTLE ROCK	AR		01/30/2024	8.250	1,624,516						2,009,000	12/13/2023
100146632		CULVER CITY	CA		03/20/2024	6.999	1,625,404						2,200,000	02/21/2024
100150201		COSTA MESA	CA		04/30/2024	8.250	1,626,159		(73)				2,150,000	03/26/2024
100174659		FLORISSANT	CO		10/31/2024	7.500	1,626,674						2,232,000	03/11/2024
100173403		PLANTATION KEY	FL		10/29/2024	7.250	1,627,138						2,100,000	09/20/2024
100165053		LOS ANGELES	CA		08/28/2024	6.999	1,627,751						2,450,000	07/18/2024
100173443		MORGAN HILL	CA		10/29/2024	6.750	1,628,537						2,016,000	08/27/2024
100117594		KIRKLAND	WA		07/20/2023	7.625	1,628,641						2,790,000	03/01/2024
3.62425E+11		AUSTIN	TX		12/13/2024	8.910	1,631,250						6,525,000	10/18/2024
100076615		THOUSAND OAKS	CA		12/30/2021	4.750	1,632,230						2,050,000	12/06/2021
100146658		GLENDORA	CA		03/20/2024	8.999	1,633,479						1,900,000	02/14/2024
100080364		SAN JUAN CAPISTRANO	CA		02/28/2022	4.000	1,634,447						3,985,000	01/26/2022
100165995		LOS ANGELES	CA		09/06/2024	7.125	1,634,572						2,000,000	08/16/2024
100134521		NAPA	CA		10/30/2023	8.875	1,635,161						5,750,000	08/26/2023
3500106923		SHERMAN OAKS	CA		09/12/2024	8.358	1,635,997						15,000,000	07/25/2024
100162033		DANVILLE	CA		07/31/2024	7.750	1,636,169						2,975,000	06/20/2024
100168791		FALMOUTH	ME		09/26/2024	7.375	1,636,330		11,355				4,700,000	08/09/2024
100176148		AROMAS	CA		12/20/2024	7.500	1,637,166		(25)				2,000,000	11/14/2024
100157666		MIAMI	FL		06/28/2024	7.750	1,637,679						2,265,000	05/21/2024
100171184		LEHI	UT		11/22/2024	6.500	1,638,134						2,125,000	10/15/2024
100163336		MARATHON	FL		08/13/2024	7.499	1,638,406						2,050,000	07/18/2024
100071520		SANTA MONICA	CA		10/19/2021	4.500	1,638,713		(422)				2,000,000	08/06/2021
100088497		ALMELO	NLD		10/27/2022	4.500	1,639,773					(107,821)	2,051,269	06/30/2024
100156258		ALPHARETTA	GA		07/25/2024	7.750	1,641,015						2,630,000	06/28/2024
100084489		TARZANA	CA		09/02/2022	7.750	1,641,407		(107)				2,300,000	07/26/2022
100149762		YONKERS	NY		04/26/2024	7.940	1,645,103						2,300,000	03/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100137378		SILVERADO	CA		12/05/2023	7.875	1,645,651						3,015,000	09/28/2023
100144476		BOCA RATON	FL		04/26/2024	7.625	1,647,051						2,500,000	03/15/2024
100165768		CANYON LAKE	TX		08/29/2024	7.750	1,647,054						1,999,000	07/24/2024
100175092		SEATTLE	WA		11/05/2024	7.999	1,648,614						2,400,000	08/20/2024
100175109		HOUSTON	TX		11/05/2024	7.375	1,649,320		(153)				1,935,000	10/15/2024
100084800		PARKLAND	FL		08/02/2022	6.250	1,649,551						2,670,000	06/30/2022
100159617		TALLADEGA	AL		07/15/2024	8.625	1,649,806						2,300,000	05/17/2024
323120603		MAYFLOWER MNT	UT		02/15/2024	9.608	1,650,000						6,000,000	12/19/2023
100173858		BELLEVUE	WA		10/31/2024	7.625	1,651,749						1,980,000	08/23/2024
100101077		BROOKLYN	NY		04/28/2023	5.625	1,651,947		45,452				2,500,000	03/28/2022
403051531		WINTER PARK	FL		06/28/2024	7.230	1,652,547		(4,990)				4,587,000	04/19/2024
100079622		POTOMAC	MD		04/25/2022	4.375	1,653,464						2,590,000	01/25/2022
100150159		ATLANTIC BEACH	NC		04/30/2024	8.375	1,653,998						2,250,000	03/27/2024
100180784		LONE TREE	CO		11/26/2024	7.500	1,654,264		(104)				2,050,000	10/21/2024
100065811		SAG HARBOR	NY		07/23/2021	4.512	1,654,442						2,266,000	06/10/2021
100080898		NEWPORT BEACH	CA		03/10/2022	4.500	1,656,484		(1,085)				2,579,048	02/18/2022
100157814		INLET BEACH	FL		08/01/2024	8.250	1,656,856						2,000,000	07/15/2024
323100975		WOODINVILLE	WA		11/28/2023	10.013	1,656,913						10,000,000	11/06/2023
4010062840		HAVERSTRAW	NY		01/10/2024	9.040	1,658,800		(49)				2,170,000	10/16/2023
3340074609		NEW CANAAN	CT		06/04/2024	9.754	1,658,985						8,000,000	04/22/2024
100087268		YORBA LINDA	CA		10/25/2022	5.750	1,659,180						2,285,000	03/03/2022
100140782		SANIBEL	FL		01/22/2024	8.999	1,659,241						2,900,000	12/06/2023
100148125		SUNSET BEACH	CA		04/10/2024	8.125	1,659,483						2,200,000	03/01/2024
100086960		PALO ALTO	CA		10/24/2022	7.375	1,660,114						2,988,000	09/09/2022
100152853		SIMI VALLEY	CA		05/22/2024	8.375	1,663,104						1,942,000	04/30/2024
100087175		MONKTON	MD		10/25/2022	5.500	1,665,365						2,400,000	11/16/2021
100011096		LOS ANGELES	CA		12/23/2016	6.500	1,666,532						3,325,000	10/31/2016
100142200		LOS ANGELES	CA		03/15/2024	7.750	1,667,167		(190)				2,050,000	01/30/2024
100083586		MONTEREY	CA		07/25/2022	6.125	1,667,278						2,800,000	06/07/2022
100120414		DAVENPORT	FL		08/18/2023	8.999	1,668,479		(536)				2,000,000	07/31/2023
100167081		CORONA DEL MAR	CA		09/13/2024	7.750	1,668,796		(117)				2,345,000	06/06/2024
100102763		LAS VEGAS	NV		06/22/2023	7.750	1,669,704						2,400,000	02/13/2023
100171162		RANCHO PALOS VERDES	CA		11/22/2024	6.375	1,669,710		(5)				2,380,000	10/15/2024
100145868		BOCA RATON	FL		03/15/2024	7.125	1,669,796						2,220,000	02/14/2024
100185695		GRONINGEN	NLD		12/20/2024	5.300	1,670,171					(11,443)	2,356,000	12/02/2024
100120364		CLIFTON	VA		08/18/2023	6.999	1,670,309						2,700,000	06/27/2023
100154731		PALM BEACH GARDENS	FL		07/19/2024	7.750	1,670,702						1,985,000	01/04/2024
100147518		LOS ANGELES	CA		04/03/2024	7.750	1,670,723		(264)				2,040,000	02/13/2024
100164058		LIDO BEACH	NY		08/21/2024	7.875	1,670,892						2,430,000	06/18/2024
100088074		FORT LAUDERDALE	FL		10/25/2022	6.990	1,670,987						2,250,000	05/19/2022
100115426		SAN DIEGO	CA		07/17/2023	7.125	1,671,489						2,110,000	06/09/2023
100080014		SAN CLEMENTE	CA		04/08/2022	3.875	1,671,506						3,000,000	11/29/2021
100171322		PLAYA DEL REY	CA		10/16/2024	6.750	1,671,879						4,500,000	08/22/2024
323030714		DONNELLY	ID		05/02/2023	9.885	1,672,000						5,350,000	03/06/2023
100166311		LOS ANGELES	CA		10/23/2024	6.875	1,672,594						2,175,000	09/10/2024
100162308		LOS ANGELES	CA		08/05/2024	8.000	1,672,635						2,100,000	06/18/2024
100118020		SAN JUAN CAPISTRANO	CA		07/20/2023	6.250	1,673,448						2,600,000	03/01/2024
100176680		BELL CANYON	CA		11/15/2024	7.500	1,673,744		(65)				1,975,000	09/17/2024
100081891		MARINA DEL REY	CA		03/31/2022	4.250	1,674,227		(269)				2,850,000	02/28/2022
100085026		S-HERTOGENBOSCH	NLD		07/27/2022	3.450	1,674,365					(110,095)	2,309,500	12/01/2023
100074365		SANTA BARBARA	CA		11/19/2021	4.750	1,674,451						6,820,000	10/18/2021
3340069560		PONTE VEDRA BEACH	FL		02/26/2024	9.265	1,675,804						9,000,000	01/20/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100100971		HIDDEN HILLS	CA		04/28/2023	4.875	1,676,218		3,084				2,770,000	12/13/2021
100078770		SAN FRANCISCO	CA		01/31/2022	3.625	1,677,026						2,295,000	12/28/2021
4010074667		TRENTON	NJ		08/27/2024	7.480	1,677,100						2,359,000	04/10/2024
100101834		PASADENA	CA		04/06/2023	7.500	1,677,157						2,825,000	01/09/2023
100082824		MANHATTAN BEACH	CA		04/28/2022	5.250	1,677,591						2,700,000	03/18/2022
100099901		LOS ANGELES	CA		03/28/2023	7.875	1,677,736						2,145,000	02/27/2023
100173427		HUNTINGTON BEACH	CA		10/29/2024	7.625	1,678,541						2,050,000	07/30/2024
100167007		PALMETTO BAY	FL		09/13/2024	7.875	1,678,895						1,950,000	01/30/2024
100149026		ROCKAWAY PARK	NY		04/19/2024	8.375	1,678,900						2,060,000	03/06/2024
100086346		GRONINGEN	NLD		08/29/2022	1.000	1,679,607					(110,440)	2,230,000	12/01/2023
100144457		PALM SPRINGS	CA		04/26/2024	8.125	1,681,213						2,340,000	03/18/2024
100147323		HAARLEM	NLD		03/27/2024	4.600	1,683,512					(76,238)	2,218,757	06/30/2024
100170059		SIMI VALLEY	CA		11/08/2024	9.000	1,684,351		(150)				1,810,000	09/30/2024
100151714		BERKELEY	CA		05/10/2024	6.999	1,684,940						2,500,000	04/01/2024
100165776		VIRGINIA BEACH	VA		08/29/2024	7.375	1,684,948						2,450,000	07/25/2024
100118793		LOS ANGELES	CA		07/25/2023	6.875	1,685,182		(184)				2,225,000	06/15/2023
100074178		ENCINITAS CARDIFF BY THE SEA	CA		12/09/2021	3.875	1,685,407		(438)				2,200,000	11/23/2021
3340069730		MONROE	NY		02/29/2024	9.266	1,685,478						6,840,000	01/26/2024
100143901		RANCHO SANTA MARGARITA	CA		03/06/2024	8.250	1,686,945						2,100,000	01/29/2024
100091967		(TARZANA AREA) LOS ANGELES	CA		02/07/2023	8.125	1,687,582						2,100,000	11/30/2022
100109766		SOUTH PASADENA	CA		08/04/2023	7.625	1,687,938						2,550,000	06/13/2023
100167037		WOODLAND HILLS	CA		09/13/2024	7.500	1,688,096						2,105,000	06/06/2024
100115628		WESTLAKE VILLAGE	CA		07/19/2023	8.750	1,688,369						2,000,000	05/22/2023
100167099		KIRKLAND	WA		09/13/2024	8.000	1,688,695						2,215,000	06/24/2024
100148132		DISCOVERY BAY	CA		04/10/2024	6.625	1,689,199						2,480,000	02/28/2024
100162247		ANCHORAGE	AK		09/06/2024	8.000	1,689,514						3,250,000	07/29/2024
100076564		LOS ANGELES (VENICE AREA)	CA		12/30/2021	3.500	1,689,550		(193)				2,360,000	12/07/2021
100119616		JOHNS CREEK	GA		07/31/2023	7.875	1,690,373						2,250,000	07/03/2023
100133513		DENVER	CO		10/19/2023	7.874	1,690,561						2,500,000	09/14/2023
100147073		AVILA BEACH	CA		03/28/2024	7.125	1,691,653						2,395,000	02/23/2024
100126277		LITTLETON	CO		08/30/2023	6.750	1,692,245						2,792,000	07/14/2023
100136168		SAN RAMON	CA		12/18/2023	8.375	1,692,285						2,275,000	11/15/2023
100030643		IRVINE	CA		04/09/2019	3.500	1,693,238						2,445,775	08/01/2018
100088338		HALEIWA	HI		01/06/2023	8.250	1,693,706						3,850,000	11/07/2022
100185520		MOORESVILLE	NC		12/20/2024	7.250	1,694,325		(23)				2,100,000	11/01/2024
100180617		CHATSWORTH	CA		11/26/2024	6.999	1,695,678						1,960,000	09/27/2024
100081882		LADERA RANCH	CA		03/31/2022	4.750	1,696,613						2,170,000	03/07/2022
100185926		GREENSBORO	GA		12/26/2024	7.250	1,696,675		(23)				2,400,000	11/13/2024
100163422		DULUTH	GA		09/27/2024	7.875	1,696,677						2,050,000	08/08/2024
100164180		GILROY	CA		08/21/2024	7.499	1,696,689						2,100,000	07/26/2024
100074244		LOS ANGELES	CA		12/09/2021	3.750	1,697,874						2,200,000	11/15/2021
100121048		COTO DE CAZA	CA		08/30/2023	7.875	1,698,677						2,125,000	06/30/2023
100078003		BURBANK	CA		01/12/2022	4.437	1,698,744						2,075,000	12/14/2021
100173618		ENSCHEDE	NLD		10/29/2024	5.200	1,699,844					(74,845)	2,530,000	09/20/2024
100087735		CABO SAN LUCAS	MEX		10/11/2022	8.707	1,699,921						2,675,000	10/07/2022
100077957		NEWPORT BEACH	CA		01/13/2022	3.625	1,700,255						6,500,000	12/27/2021
100157772		LAS VEGAS	NV		08/01/2024	8.125	1,700,301						2,150,000	07/09/2024
100160559		OCEAN CITY	MD		07/19/2024	7.999	1,702,654						2,050,000	06/26/2024
100087158		DEL MAR	CA		10/25/2022	5.187	1,702,662						2,525,000	03/30/2022
100114946		WEST CHESTER	PA		07/13/2023	8.375	1,703,660						2,025,000	05/26/2023
100147547		HUNTINGTON BEACH	CA		04/03/2024	7.750	1,703,814						2,100,000	02/22/2024
100173391		LOS ANGELES	CA		10/29/2024	7.000	1,704,325		(59)				2,400,000	09/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100088159		OAK POINT	TX		10/25/2022	7.625	1,705,093		226				3,700,000	09/27/2022
100169372		CAMPBELL	CA		09/27/2024	7.125	1,706,340						2,536,000	08/15/2024
100103219		LOS ANGELES	CA		04/26/2023	7.625	1,706,451		(265)				2,500,000	04/01/2023
100137331		HUNTINGTON BEACH	CA		12/01/2023	8.999	1,707,343						2,000,000	10/27/2023
100156385		TARZANA	CA		07/25/2024	7.625	1,708,099						2,075,000	06/21/2024
100102448		PHOENIX	AZ		06/07/2023	7.625	1,710,098						2,250,000	08/09/2022
4010058785		MASTIC BEACH	NY		09/28/2023	8.347	1,710,781						2,090,000	06/27/2023
100082134		SAN LUIS OBISPO	CA		04/14/2022	3.875	1,711,310		559				2,200,000	03/15/2022
100171245		CARLSBAD	CA		10/16/2024	8.375	1,711,451						2,125,000	08/23/2024
3500108166		BROOKLINE	MA		11/27/2024	8.695	1,713,175						10,500,000	09/10/2024
100116384		HEWLETT NECK	NY		07/20/2023	6.750	1,713,597		42,700				2,400,000	03/01/2024
100103633		MIRAMAR	FL		05/08/2023	8.999	1,713,994						2,000,000	03/24/2023
100169386		WEST HOLLYWOOD	CA		09/27/2024	7.250	1,714,366						2,325,000	08/24/2024
100154340		TARZANA	CA		06/12/2024	8.500	1,716,208						2,100,000	04/11/2024
100116093		(LA JOLLA AREA) SAN DIEGO	CA		07/20/2023	5.000	1,717,516		62,504				3,400,000	03/01/2024
100119889		PARKER	CO		08/10/2023	7.500	1,717,660						2,300,000	05/31/2023
100075876		DEN HAAG	NLD		11/24/2021	3.300	1,718,227					(112,979)	2,073,750	06/30/2024
100081674		LOS ANGELES	CA		03/21/2022	4.875	1,718,892		(379)				2,240,000	01/27/2022
100065848		KINNELON	NJ		07/23/2021	4.862	1,718,969						2,200,000	07/14/2021
100135192		BURBANK	CA		11/07/2023	8.250	1,719,631						2,150,000	08/12/2023
100071943		SAN FRANCISCO	CA		11/19/2021	4.250	1,720,981						2,680,000	10/08/2021
3340083534		LOS ANGELES	CA		09/18/2024	8.591	1,722,164						7,600,000	08/28/2024
100087741		LONGBOAT KEY	FL		11/17/2022	7.625	1,722,892						2,800,000	10/17/2022
100147668		LAS VEGAS	NV		04/04/2024	7.999	1,724,041						2,400,000	03/18/2024
100150251		S-GRAVENHAGE	NLD		04/29/2024	5.550	1,724,442					(60,431)	4,376,167	06/30/2024
100079759		WALNUT	CA		04/08/2022	4.125	1,724,709						2,435,000	01/06/2022
323120264		RENO	NV		02/15/2024	9.728	1,724,752						13,069,736	12/01/2023
323120721		RENO	NV		02/15/2024	9.728	1,724,752						13,069,736	12/01/2023
100139333		APTOS	CA		12/28/2023	9.375	1,724,809						2,165,000	10/18/2023
100156158		CLEARWATER	FL		07/25/2024	7.875	1,725,335						2,679,000	06/27/2024
4010068357		SPRING VALLEY	NY		02/29/2024	7.090	1,725,899						3,265,000	01/11/2024
100147095		WALNUT CREEK	CA		03/28/2024	9.250	1,726,237						2,150,000	11/10/2023
100163366		LOOMIS	CA		09/27/2024	8.375	1,728,036						2,800,000	08/07/2024
100154192		LOS ANGELES	CA		07/11/2024	7.625	1,728,735						2,260,000	06/06/2024
100079247		LOS ANGELES	CA		02/25/2022	4.250	1,728,795						2,400,000	01/07/2022
100120508		RIVERWOODS	IL		08/18/2023	8.999	1,731,770						2,025,000	07/18/2023
100173412		NEW YORK	NY		10/29/2024	7.125	1,732,761						2,200,000	09/16/2024
100087309		REDONDO BEACH	CA		10/25/2022	5.625	1,732,875						2,300,000	03/12/2022
100184383		BURLINGAME	CA		12/16/2024	6.990	1,734,218		(9)				3,690,000	10/09/2024
100117942		MILLBRAE	CA		07/20/2023	6.990	1,735,705						2,475,000	03/01/2024
100072030		LOS ANGELES	CA		11/19/2021	3.875	1,737,172						2,900,000	10/11/2021
3500108165		BROOKLINE	MA		12/20/2024	8.610	1,737,463						10,500,000	09/10/2024
324010826		PORTLAND	OR		04/11/2024	9.850	1,738,623						8,730,000	01/09/2024
100116920		DESTIN	FL		07/20/2023	5.000	1,739,460		73,611				2,600,000	03/01/2024
100099565		MCDONOUGH	GA		02/17/2023	9.875	1,740,089						1,950,000	01/01/2023
100082216		CABO SAN LUCAS	MEX		04/14/2022	6.478	1,741,760						3,631,903	12/20/2021
100089001		MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022	9.350	1,742,049						4,234,827	11/03/2022
100100518		LAKEWAY	TX		04/27/2023	7.750	1,743,723						2,180,000	02/24/2023
100076530		IRVINE	CA		01/04/2022	4.000	1,744,233						2,270,000	12/08/2021
100139547		HONOLULU	HI		12/28/2023	8.125	1,744,632						2,230,000	11/30/2023
100080509		PALM BEACH	FL		03/10/2022	6.079	1,745,080						2,000,000	02/25/2022
100175478		FORT MYERS BEACH	FL		12/23/2024	7.375	1,745,335		(40)				2,400,000	06/10/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100145821		HUNTINGTON BEACH	CA		03/15/2024	7.875	1,745,682						2,155,000	01/29/2024
100181662		NEW YORK	NY		12/11/2024	8.000	1,746,475						2,150,000	10/16/2024
100078721		SAVANNAH	GA		02/25/2022	4.875	1,748,712						2,425,000	08/07/2023
100160564		SAN JUAN CAPISTRANO	CA		07/19/2024	7.125	1,749,553						2,175,000	06/26/2024
100118684		SUNNY ISLES BEACH	FL		07/25/2023	7.750	1,750,814						2,750,000	05/24/2023
100140917		OAKLEY	UT		02/26/2024	8.750	1,750,909						2,850,000	12/04/2023
100088211		SOUTHLAKE	TX		10/19/2022	7.500	1,751,146		(277)				2,300,000	09/13/2022
100134841		RANCHO PALOS VERDES	CA		10/30/2023	7.875	1,751,814						2,850,000	10/04/2023
100154761		NORTH MYRTLE BEACH	SC		07/19/2024	8.875	1,752,794						2,400,000	03/04/2024
100110113		MCDONOUGH	GA		06/23/2023	6.990	1,752,821						2,200,000	05/31/2023
100153762		TILBURG	NLD		05/30/2024	5.250	1,753,700						2,605,000	06/30/2024
100174798		DUVALL	WA		10/31/2024	10.375	1,754,667					(79,913)	2,300,000	03/09/2024
100078408		KEY WEST	FL		02/10/2022	4.250	1,755,805						2,798,000	01/21/2022
100154094		FRANKFORT	IL		07/11/2024	8.375	1,757,959						2,200,000	06/05/2024
100171306		PLAYA DEL REY	CA		10/16/2024	7.375	1,758,304		(43)				2,130,000	09/05/2024
100087405		VENICE	CA		10/25/2022	5.750	1,760,409		(1,273)				2,650,000	03/16/2022
100157586		FORT LAUDERDALE	FL		06/28/2024	7.500	1,760,580						2,230,000	05/22/2024
100154090		HOUSTON	TX		07/11/2024	7.750	1,761,316		(232)				2,340,000	06/04/2024
100134547		ANNA MARIA	FL		10/30/2023	7.999	1,762,216		45,457				2,500,000	08/21/2023
100091685		FLOWER MOUND	TX		03/24/2023	9.500	1,762,337						2,500,000	01/27/2023
100084978		RANCHO PALOS VERDES	CA		09/29/2022	7.125	1,762,433						2,500,000	08/08/2022
100147525		JACKSONVILLE	FL		04/03/2024	7.625	1,762,796						2,175,000	02/26/2024
100175565		SILVERDALE	WA		11/12/2024	6.125	1,763,856		(15)				2,563,000	09/23/2024
100185802		LOS ANGELES	CA		12/26/2024	7.250	1,764,074		(5)				2,579,000	11/12/2024
100091542		BROOKLYN	NY		01/20/2023	7.669	1,764,278						3,000,000	12/23/2022
100079393		SUMMERLAND KEY	FL		03/17/2022	5.250	1,764,781		153				2,333,000	02/18/2022
100186264		IRVINE	CA		12/27/2024	6.375	1,765,364		(4)				3,300,000	09/24/2024
100117668		BUENA PARK	CA		07/20/2023	9.375	1,765,733						2,410,000	03/01/2024
100154155		EAGLE	ID		07/11/2024	7.750	1,767,763						2,220,000	06/10/2024
100119920		STUART	FL		08/10/2023	8.999	1,768,368						2,150,000	06/26/2023
100143889		PALM SPRINGS	CA		03/06/2024	8.750	1,768,386						2,135,000	01/12/2024
100174980		TIMNATH	CO		10/31/2024	8.875	1,769,538						2,200,000	05/14/2024
100145384		UNITED KINGDOM	GBR		03/12/2024	3.340	1,769,575		83,655			(37,575)	2,500,000	02/11/2020
100088949		MALIBU	CA		11/15/2022	7.625	1,769,805						2,500,000	10/21/2022
100144325		BOCA RATON	FL		03/07/2024	8.000	1,770,396						2,700,000	02/06/2024
100117460		MONTEREY	CA		07/20/2023	6.667	1,771,356						2,500,000	03/01/2024
100167502		SCOTTS VALLEY	CA		10/31/2024	7.000	1,771,386						2,351,000	09/30/2024
100107842		BURBANK	CA		05/23/2023	7.750	1,771,875						2,193,000	03/29/2023
100120250		STUDIO CITY	CA		08/18/2023	7.625	1,772,638						2,200,000	07/01/2023
100150182		DIX HILLS	NY		04/30/2024	8.250	1,773,882						2,300,000	02/26/2024
100134931		EAST QUOGUE	NY		10/30/2023	7.750	1,773,918						2,800,000	10/06/2023
100172720		HUNTINGTON BEACH	CA		11/21/2024	8.375	1,774,326		(174)				2,300,000	10/23/2024
3340067069		MONROE	NY		03/14/2024	9.134	1,775,912						6,800,000	12/13/2023
100155155		FRANKTOWN	CO		07/19/2024	8.125	1,776,321						3,325,000	01/02/2024
100065828		LA CANADA FLINTRIDGE	CA		07/23/2021	4.187	1,776,710						2,040,000	07/12/2021
100137168		SAN MARTIN	CA		11/28/2023	8.375	1,778,382						3,200,000	10/09/2023
100163340		BOCA RATON	FL		08/13/2024	8.250	1,778,814						2,250,000	07/22/2024
100080807		SAN DIEGO	CA		03/15/2022	4.821	1,780,262		(366)				2,905,000	02/28/2022
100144309		LOS ANGELES	CA		03/07/2024	7.499	1,780,701						2,400,000	01/23/2024
100120534		HENDERSON	NV		08/18/2023	7.750	1,780,773						2,200,000	07/13/2023
100150637		SAN JOSE DEL CABO	MEX		05/03/2024	9.625	1,783,050						2,755,985	04/29/2024
100074463		NEWPORT COAST	CA		12/02/2021	3.148	1,783,863		437				2,820,000	11/12/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3500105172		WINTER GARDEN	FL		08/12/2024	8.523	1,783,998						15,000,000	06/08/2024
100137163		LAGUNA NIGUEL	CA		11/28/2023	7.875	1,784,069		(200)				4,000,000	09/25/2023
100080784		MIAMI	FL		03/15/2022	4.687	1,784,507						2,100,000	02/25/2022
100083891		MESA	AZ		07/12/2022	6.250	1,786,699						2,600,000	06/09/2022
100083687		POTOMAC	MD		06/21/2022	6.972	1,787,931		374				2,425,000	06/03/2022
100079254		LOS ANGELES	CA		02/25/2022	4.500	1,788,153						2,800,000	01/07/2022
100118842		JAMUL	CA		08/30/2023	7.375	1,789,125						2,275,000	06/30/2023
100103597		VIENNA	VA		05/08/2023	7.875	1,789,832						2,300,000	03/15/2023
100144269		BOCA RATON	FL		03/07/2024	7.625	1,790,099						2,466,000	01/12/2024
100157594		PORTER RANCH	CA		06/28/2024	8.125	1,790,545						2,175,000	05/29/2024
100090345		VENICE	CA		12/22/2022	7.000	1,790,654		336				3,100,000	11/01/2022
100101863		CHULA VISTA	CA		04/06/2023	7.250	1,791,780						2,750,000	03/01/2023
100171212		NIWOT	CO		10/16/2024	6.500	1,792,925						2,425,000	08/14/2024
100089215		LOS ANGELES	CA		11/18/2022	7.125	1,794,624						2,255,000	11/01/2022
100181503		COUPEVILLE	WA		12/06/2024	7.500	1,795,012		(58)				2,230,000	10/15/2024
100176903		DILLON	CO		11/15/2024	8.500	1,796,830						2,125,000	09/06/2024
100078771		NEWPORT BEACH	CA		01/31/2022	3.875	1,800,249						2,675,000	12/27/2021
100133766		SCOTTSDALE	AZ		10/20/2023	8.750	1,800,815						2,518,000	07/03/2023
100101145		JERSEY CITY	NJ		04/28/2023	4.250	1,802,297		79,904				2,804,999	04/28/2023
100157601		AVON	CO		06/28/2024	7.375	1,802,442						2,350,000	05/28/2024
100185006		NORTH HILLS LOS ANGEL	CA		12/19/2024	8.000	1,802,765		(61)				2,300,000	10/22/2024
100120273		LOS ANGELES	CA		08/18/2023	8.250	1,805,419						2,400,000	07/03/2023
100163352		BELLA COLLINA	FL		08/13/2024	8.125	1,805,608		(234)				2,310,000	07/12/2024
100168661		JERSEY CITY	NJ		09/25/2024	7.999	1,805,939						2,930,000	09/06/2024
4010053509		CHICAGO	IL		06/20/2023	7.731	1,806,311						2,515,000	05/02/2023
100116143		SAN FRANCISCO	CA		07/20/2023	5.000	1,806,483						3,600,000	03/01/2024
100154767		LOS ANGELES	CA		07/19/2024	8.875	1,807,357						2,050,000	12/29/2023
100149876		WESTLAKE VILLAGE	CA		04/29/2024	7.125	1,808,823						5,250,000	04/08/2024
100079362		TEMECULA	CA		03/17/2022	6.625	1,810,025		(469)				2,045,000	02/14/2022
100151708		LAS VEGAS	NV		05/10/2024	9.990	1,811,534						1,965,000	03/20/2024
100117527		HENDERSON	NV		07/20/2023	6.875	1,812,065						3,000,000	03/01/2024
323110672		BAKERSFIELD	CA		01/18/2024	9.560	1,813,681						6,810,000	11/20/2023
100082619		RANCHO SANTA FE	CA		04/14/2022	4.750	1,814,400						4,900,000	03/16/2022
100118831		PLEASANT VIEW	UT		08/30/2023	7.750	1,815,373						2,300,000	07/06/2023
100100373		LOS GATOS	CA		04/27/2023	5.500	1,815,616						4,175,000	03/21/2022
100147543		LOS ANGELES	CA		04/03/2024	7.000	1,815,854						3,325,000	02/29/2024
100140987		SHERMAN OAKS	CA		01/26/2024	8.375	1,816,723						2,280,000	10/28/2023
100076702		ENCINITAS	CA		12/30/2021	3.625	1,816,773		(217)				2,400,000	12/09/2021
100158288		UNITED KINGDOM	GBR		07/09/2024	3.440	1,816,812		47,950			(39,334)	2,330,000	11/29/2021
100173620		GRONINGEN	NLD		10/29/2024	5.350	1,817,137					(80,010)	2,370,001	09/20/2024
100155281		HAMPSTEAD	NC		07/19/2024	7.500	1,818,145						3,300,000	02/07/2024
100138232		STUDIO CITY AREA	CA		12/14/2023	8.500	1,818,619						2,600,000	11/13/2023
100129749		LOS ANGELES	CA		09/27/2023	7.999	1,818,722						2,500,000	08/22/2024
100175598		BELLEVUE	WA		11/12/2024	6.375	1,819,180		(68)				4,288,000	09/04/2024
324070477		PORTLAND	OR		09/25/2024	8.935	1,819,744						7,566,000	08/08/2024
100171290		SAN ANSELMO	CA		10/16/2024	7.250	1,820,456						2,220,000	09/04/2024
100100920		MIAMI SHORES	FL		04/28/2023	5.375	1,821,070						2,963,000	05/09/2022
100080537		SAN DIEGO	CA		03/30/2022	4.500	1,821,459						2,375,000	12/22/2021
100134453		LEANDER	TX		10/30/2023	7.750	1,821,862						2,400,000	10/04/2023
100141940		GLENDALE	CA		02/29/2024	8.000	1,824,613						2,650,000	02/01/2024
3340069816		MONROE	NY		03/07/2024	9.198	1,825,255						6,800,000	01/26/2024
100074486		NEWPORT BEACH	CA		12/14/2021	3.250	1,826,617						3,660,000	11/18/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3500112739		NEWTON	MA		11/27/2024	7.920	1,827,000						9,525,000	10/28/2024
100087013		FORT LAUDERDALE	FL		11/04/2022	7.500	1,828,142						2,650,000	09/23/2022
100141749		SAN DIEGO	CA		01/30/2024	11.124	1,829,167						1,970,000	12/11/2023
100081780		BELL CANYON	CA		03/30/2022	5.062	1,829,664						3,008,000	03/14/2022
100087340		SCOTTSDALE	AZ		10/25/2022	5.875	1,829,958						3,000,000	05/17/2022
100185747		SMYRNA	GA		12/23/2024	6.875	1,831,582		(16)				3,200,000	11/19/2024
100082884		FREMONT	CA		05/17/2022	5.250	1,832,754		(287)				3,100,000	03/23/2022
100114765		BROOKLYN	NY		07/07/2023	8.750	1,835,683						2,400,000	06/01/2023
100159610		HUNTINGTON BEACH	CA		07/15/2024	7.250	1,836,177						2,460,000	05/14/2024
100185724		ROTTERDAM	NLD		12/20/2024	4.800	1,837,074					(12,586)	2,365,000	11/29/2024
100151732		PASADENA	CA		05/10/2024	8.499	1,837,106						2,700,000	04/16/2024
100110046		OAK BROOK	IL		06/23/2023	8.375	1,838,656						2,300,000	05/22/2023
100178453		FREDERICKSBURG	VA		11/21/2024	7.750	1,840,807		(120)				2,150,000	10/04/2024
100167160		LOS ANGELES	CA		09/13/2024	7.875	1,841,844						3,303,000	06/27/2024
100165667		HOUSTON	TX		10/04/2024	8.750	1,841,927						2,175,000	08/30/2024
100180120		WILTON	CT		11/25/2024	7.499	1,842,098		(81)				2,250,000	10/31/2024
100011382		SANTA MONICA	CA		12/23/2016	4.250	1,842,165						5,100,000	11/09/2022
100135194		NORTHRIDGE	CA		11/07/2023	7.500	1,842,537						2,313,931	08/14/2023
100156181		NAPA	CA		06/20/2024	7.750	1,842,632						2,400,000	04/23/2024
100089559		LOS ANGELES	CA		01/30/2023	8.375	1,842,726						2,300,000	12/05/2022
100137380		BURLINGAME	CA		12/05/2023	8.125	1,843,318						2,300,000	09/25/2023
100118797		FORT LAUDERDALE	FL		07/25/2023	7.125	1,843,939						2,320,000	06/16/2023
100120766		LOS ANGELES	CA		08/25/2023	8.250	1,844,374						2,800,000	07/11/2023
100118733		LOS ANGELES	CA		07/25/2023	7.625	1,844,401		34,158				2,800,000	03/03/2023
100086172		FOUNTAIN HILLS	AZ		10/07/2022	8.000	1,844,522						2,300,000	09/02/2022
100108312		LAS VEGAS	NV		05/24/2023	8.999	1,844,563						2,250,000	04/26/2023
3500108187		OCEANSIDE	CA		10/30/2024	8.255	1,845,024						10,200,000	09/17/2024
100082762		AMSTERDAM	NLD		04/27/2022	3.600	1,845,236					(121,331)	2,157,629	06/30/2024
100091455		STOCKTON	CA		01/20/2023	8.500	1,845,709						2,650,000	12/23/2022
100172222		WILTON MANORS	FL		10/17/2024	8.625	1,846,586						2,200,000	09/16/2024
100143924		NAPLES	FL		02/29/2024	7.625	1,846,605		315				2,700,000	02/07/2024
100143508		VAN NUYS	CA		02/22/2024	10.375	1,848,371						2,400,000	10/24/2023
4010046507		RIVERHEAD	NY		02/02/2023	8.456	1,848,464						2,255,000	12/03/2022
100173677		S-GRAVENHAGE	NLD		10/29/2024	4.900	1,850,165					(81,464)	2,824,600	10/01/2024
100080002		FAIRVIEW	TX		04/25/2022	3.875	1,851,603						2,700,000	01/24/2022
100139139		SARASOTA	FL		12/28/2023	8.999	1,852,351						5,104,000	12/01/2023
100161651		AMERSFOORT	NLD		07/29/2024	5.400	1,853,801					(83,237)	2,557,000	07/01/2024
100083491		MIAMI BEACH	FL		06/06/2022	6.897	1,854,117						2,400,000	05/24/2022
100120156		LAGUNA HILLS	CA		08/14/2023	7.625	1,854,284		(163)				2,450,000	06/27/2023
100080921		MARINA DEL REY	CA		03/10/2022	4.000	1,854,697						3,650,000	02/03/2022
100118748		PARADISE VALLEY	AZ		07/25/2023	7.125	1,854,967						3,225,000	06/05/2023
4010053510		CHICAGO	IL		07/27/2023	8.281	1,855,053						2,405,000	05/01/2023
100171120		CHANDLER	AZ		11/22/2024	6.625	1,858,543		91				2,525,000	10/28/2024
100140758		LITTLE NECK	NY		01/22/2024	8.999	1,858,691						2,600,000	12/11/2023
100146647		OLD GREENWICH	CT		03/20/2024	7.999	1,859,284						2,600,000	02/21/2024
100159595		LOS ANGELES	CA		07/15/2024	7.875	1,860,405						2,485,000	05/24/2024
100086995		COTO DE CAZA	CA		11/04/2022	6.875	1,860,740						2,900,000	09/06/2022
100175774		CALABASAS	CA		11/12/2024	6.250	1,861,097		(131)				2,430,000	10/17/2024
100175584		MILTON	GA		11/12/2024	6.750	1,862,343		(75)				2,330,000	09/13/2024
100081682		VALLEY VILLAGE	CA		03/21/2022	4.750	1,863,004		59,512				2,160,000	01/20/2022
100087933		MIAMI	FL		10/25/2022	6.999	1,863,677						2,575,000	09/21/2022
100185721		ROTTERDAM	NLD		12/20/2024	4.800	1,864,158					(12,772)	2,399,877	11/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100076413		HOLMES BEACH	FL		12/23/2021	5.250	1,864,506						2,900,000	11/29/2021
100156035		EDINA	MN		06/18/2024	7.625	1,864,825						3,059,000	05/09/2024
100133894		SANTA BARBARA	CA		11/29/2023	7.875	1,865,644		522				2,750,000	09/19/2023
100085021		SHERMAN OAKS	CA		08/12/2022	6.625	1,865,761		(64)				2,650,000	07/12/2022
100156693		LOS ANGELES	CA		06/26/2024	7.250	1,866,109						2,350,000	06/10/2024
100141806		VALKENSWAARD	NLD		01/29/2024	6.200	1,867,368					(85,112)	2,865,000	06/30/2024
100185935		PARADISE VALLEY	AZ		12/26/2024	7.125	1,867,447		(28)				2,374,000	12/02/2024
323070615		GOTHA	FL		09/29/2023	10.170	1,868,000						6,000,000	08/05/2023
100116204		LAGUNA BEACH	CA		07/20/2023	4.375	1,869,132		82,142				2,900,000	03/01/2024
100135148		MARINA DEL REY	CA		12/15/2023	8.250	1,870,541						2,870,000	10/05/2023
100091454		PORTER RANCH	CA		01/20/2023	10.000	1,870,552						2,600,000	12/12/2022
100150157		MIAMI BEACH	FL		04/30/2024	7.375	1,871,277		(306)				3,138,000	03/25/2024
100101164		BROOKLYN	NY		04/28/2023	4.125	1,873,379		80,675				2,660,000	01/05/2022
100148648		LOS ANGELES	CA		05/15/2024	7.375	1,873,499						2,500,000	04/12/2024
100161624		UNITED KINGDOM	GBR		07/29/2024	6.640	1,876,807					(51,731)	2,100,000	07/19/2024
100079459		ANAHEIM	CA		03/17/2022	4.875	1,876,929		(702)				2,450,000	02/07/2022
100150185		DANVILLE	CA		04/30/2024	7.250	1,877,281						2,525,000	03/25/2024
100088203		HUNTINGTON BEACH	CA		10/13/2022	7.125	1,877,843						2,650,000	08/12/2022
100186009		PALMETTO BAY	FL		12/27/2024	6.500	1,877,883		11				2,975,000	09/25/2024
100138767		CORONADO	CA		12/21/2023	7.990	1,879,726						2,675,000	11/13/2023
100000120		PLANO	TX		01/25/2016	6.500	1,879,881		29,394				2,230,000	08/26/2015
100117995		WELLINGTON	FL		07/20/2023	7.375	1,881,764						2,400,000	03/01/2024
100089412		PLAYA DEL REY	CA		11/18/2022	7.750	1,883,173						3,200,000	05/31/2022
100102789		PALO ALTO	CA		06/22/2023	7.875	1,883,209						2,500,000	02/21/2023
100082594		CORONA DEL MAR	CA		04/14/2022	5.125	1,883,229		(562)				3,445,000	03/21/2022
100078774		ATLANTA	GA		01/31/2022	3.500	1,885,190		384				3,284,000	12/24/2021
100132732		AUSTIN	TX		11/03/2023	8.750	1,885,512						2,850,000	07/28/2023
100081821		LOS ANGELES	CA		03/30/2022	5.812	1,885,983						2,230,000	03/11/2022
100174503		PEORIA	AZ		10/31/2024	7.875	1,886,539						2,300,000	03/27/2024
100164049		SANTA CRUZ	CA		08/21/2024	7.375	1,887,089						2,375,000	06/22/2024
403050830		HOUSTON	TX		11/04/2024	6.830	1,887,187		(11,787)				2,810,000	07/15/2024
100137889		FLOWER MOUND	TX		12/08/2023	8.625	1,888,008						2,362,000	10/24/2023
100115326		CHATSWORTH	CA		07/17/2023	6.499	1,888,381						2,600,000	05/04/2023
100110717		ENCINO	CA		08/11/2023	7.750	1,889,721						2,350,000	06/30/2023
403052556		ORLANDO	FL		11/04/2024	6.980	1,889,879						2,649,000	05/30/2024
100172776		LOS ANGELES	CA		12/06/2024	7.875	1,889,948		(52)				3,150,000	11/04/2024
100101087		BROOKLYN	NY		04/28/2023	4.750	1,890,108		6,072				2,925,000	12/15/2021
100078038		DELRAY BEACH	FL		01/12/2022	3.387	1,890,521						2,895,000	12/22/2021
100147530		CLAREMONT	CA		04/03/2024	8.500	1,891,904						2,590,000	02/28/2024
403049017		LITTLEROCK	CA		06/28/2024	6.800	1,892,095		(1,138)				3,112,000	12/22/2023
403051533		LAKE WORTH	FL		06/28/2024	7.230	1,892,264		(5,624)				4,110,000	04/19/2024
100141507		POTOMAC	MD		01/30/2024	8.625	1,892,980						2,399,520	12/20/2023
100141836		PUERTO VALLARTA	MEX		02/01/2024	9.107	1,893,089						3,132,805	01/31/2024
100168683		BOW	WA		09/25/2024	6.750	1,894,610						3,100,000	08/14/2024
100161409		LAKEWOOD RANCH	FL		07/26/2024	8.250	1,895,285						2,550,000	05/28/2024
100165749		SAN JOSE	CA		08/29/2024	7.990	1,895,781						2,362,000	06/08/2024
4010046328		RIVERHEAD	NY		02/02/2023	8.296	1,900,617						2,320,000	11/21/2022
100157696		WYNNEWOOD	PA		06/28/2024	7.750	1,900,703						2,400,000	05/21/2024
100172652		FULSHEAR	TX		11/21/2024	8.500	1,901,340		(55)				2,200,000	10/16/2024
100090413		LA QUINTA	CA		12/28/2022	8.000	1,902,751						2,550,000	08/25/2022
100172883		NEWPORT BEACH	CA		10/25/2024	6.999	1,902,753						2,345,000	09/30/2024
3500112361		PARKLAND	FL		11/27/2024	8.070	1,903,125						14,505,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153882		WEST COVINA	CA		06/05/2024	7.375	1,903,911						2,350,000	05/07/2024
100157727		BUCKEYE	AZ		06/28/2024	7.375	1,904,345						2,350,000	05/13/2024
4020425715		BRIDGEPORT	CT		02/01/2023	7.460	1,904,950		(6,266)				3,070,000	01/09/2023
403050983		CHERRY HILL	NJ		11/04/2024	7.390	1,905,061		(14,132)				3,472,000	03/20/2024
100080836		TOPANGA	CA		03/10/2022	3.875	1,905,324						3,450,000	02/04/2022
100084786		GOLDEN BEACH	FL		08/02/2022	6.500	1,905,459		525				4,000,000	06/27/2022
100137438		LOS ANGELES (TARZANA AREA)	CA		01/11/2024	8.625	1,906,690						3,500,000	11/17/2023
100181512		TUCSON	AZ		12/06/2024	6.875	1,907,000		(116)				3,700,000	11/08/2024
100083455		SANTA MONICA	CA		06/02/2022	5.750	1,908,174						2,550,000	04/28/2022
4010046310		RIVERHEAD	NY		02/02/2023	8.300	1,908,533						2,327,000	11/22/2022
100128873		HENDERSON	NV		09/21/2023	8.875	1,909,046						2,335,000	07/01/2023
100174038		SANTA BARBARA	CA		10/31/2024	7.625	1,909,377						2,950,000	05/21/2024
100139141		MIAMI LAKES	FL		12/28/2023	9.624	1,910,103						2,500,000	11/02/2023
100149810		SADDLE RIVER	NJ		04/26/2024	8.750	1,911,322						2,650,000	04/05/2024
100167997		LOS ANGELES	CA		09/20/2024	7.499	1,912,641		(175)				2,310,000	08/27/2024
100147180		LOS ANGELES	CA		03/28/2024	8.625	1,912,836						2,700,000	11/20/2023
3340068879		DARIEN	CT		03/14/2024	8.837	1,912,984						7,700,000	01/24/2024
100150211		LOS ANGELES	CA		04/30/2024	7.500	1,913,166						2,350,000	03/25/2024
100115519		GRANITE BAY	CA		07/17/2023	9.125	1,913,981						2,100,000	06/15/2023
100185787		COLUMBUS	OH		12/26/2024	7.375	1,914,174		(25)				2,300,000	11/13/2024
100132474		SAMMAMISH	WA		11/03/2023	7.375	1,914,584		831				3,800,000	06/30/2023
100165101		UNITED KINGDOM	GBR		08/27/2024	6.440	1,914,978					(113,657)	2,500,000	08/21/2024
100136018		SANTA MONICA	CA		11/16/2023	8.625	1,915,639						2,350,000	10/11/2023
100147131		KAILUA KONA	HI		05/08/2024	6.625	1,916,408						2,450,000	03/26/2024
100173501		GREAT NECK	NY		10/29/2024	6.875	1,917,086						2,367,000	09/12/2024
100156235		SAN DIEGO	CA		06/20/2024	7.250	1,917,448		(13)				3,550,000	05/10/2024
100132574		YORBA LINDA	CA		11/03/2023	8.125	1,917,553		(46)				2,550,000	06/21/2023
100120199		VALLEY VILLAGE	CA		08/18/2023	7.875	1,919,202						2,410,000	05/12/2023
403049060		WASHINGTON COURT HOU	OH		06/28/2024	7.900	1,919,335						2,653,000	12/22/2023
3.62425E+11		AUSTIN	TX		10/23/2024	8.575	1,920,000						7,680,000	09/23/2024
100145201		UNITED KINGDOM	GBR		03/12/2024	9.500	1,920,008					(42,207)	2,749,908	10/24/2019
100083048		COTO DE CAZA	CA		05/11/2022	6.730	1,920,119						2,500,000	04/28/2022
100149889		ROLLING HILLS ESTATES	CA		06/07/2024	7.625	1,921,015						2,350,000	04/22/2024
4010067317		MASTIC BEACH	NY		02/29/2024	6.950	1,921,699						3,205,000	11/28/2023
3320049211		WOODMERE	NY		04/04/2023	9.146	1,922,679						7,900,000	02/09/2023
403050003		SARALAND	AL		06/28/2024	7.720	1,922,968		(7,363)				3,120,000	02/06/2024
100147453		TAMPA	FL		04/03/2024	7.500	1,925,369						2,762,000	02/21/2024
100076579		CASTRO VALLEY	CA		12/30/2021	6.125	1,925,957		1,078				2,437,500	12/09/2021
100154183		DALLAS	TX		07/11/2024	7.750	1,926,445						2,395,000	05/30/2024
100158436		OCEAN CITY	NJ		07/10/2024	7.250	1,926,502		19				2,600,000	04/23/2024
100065862		MENLO PARK	CA		07/27/2021	4.875	1,927,141						2,375,000	06/30/2021
100168721		SAINT HELENA	CA		09/26/2024	7.625	1,927,358		(404)				2,700,000	08/09/2024
100181317		CARDIFF BY THE SEA	CA		12/06/2024	6.875	1,927,552		(53)				3,400,000	11/14/2024
100065850		ENCINO	CA		07/27/2021	5.625	1,929,090		(812)				2,350,000	06/03/2021
100159538		LIVERMORE	CA		07/15/2024	7.750	1,929,118						2,700,000	05/06/2024
403049825		DAYTON	OH		06/28/2024	6.720	1,929,650		(1,059)				2,934,500	12/19/2023
100181683		WOODLAND HILLS	CA		12/11/2024	7.000	1,930,279		(19)				2,395,000	10/25/2024
323090791		HEBER CITY	UT		07/01/2024	9.707	1,930,342						13,120,000	12/29/2023
100176787		COCONUT CREEK	FL		11/15/2024	8.000	1,930,535		(243)				2,310,000	09/13/2024
100115523		LOS ANGELES	CA		07/17/2023	9.499	1,931,538						2,550,000	06/05/2023
323120418		HEBER CITY	UT		04/11/2024	9.950	1,931,904						6,740,000	12/29/2023
100118833		NORTH HOLLYWOOD	CA		08/30/2023	7.750	1,934,531						2,550,000	07/11/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100120155		REDONDO BEACH	CA		08/14/2023	7.875	1,935,886		(109)				2,425,000	06/30/2023
100136668		PARADISE VALLEY	AZ		01/25/2024	8.500	1,936,190						3,600,000	11/20/2023
100186774		HERMOSA BEACH	CA		12/31/2024	7.375	1,937,745		381				2,750,000	06/18/2024
100014315		PECONIC	NY		09/27/2017	5.000	1,938,802						2,161,250	08/09/2017
100088849		WINTER GARDEN	FL		11/15/2022	8.249	1,939,367						3,000,000	10/12/2022
100134462		MANHASSET	NY		10/30/2023	7.990	1,939,974						2,450,000	10/11/2023
4010050367		MASTIC BEACH	NY		04/26/2023	8.500	1,941,595						2,365,000	01/23/2023
100118198		NEWPORT BEACH	CA		07/21/2023	7.875	1,942,480		(713)				2,750,000	06/08/2023
324100398		ALBANY	CA		11/22/2024	8.565	1,942,500						5,550,000	07/29/2024
403050553		DAYTON	OH		06/28/2024	6.890	1,943,098		(2,087)				2,870,000	02/29/2024
100120352		CARLSBAD	CA		08/18/2023	8.375	1,943,278		(117)				2,450,000	07/07/2023
100118784		LIVERMORE	CA		07/25/2023	7.250	1,943,374		(148)				2,550,000	06/01/2023
3340071817		YONKERS	NY		04/12/2024	9.397	1,945,904						15,250,000	01/16/2024
100080811		LAGUNA HILLS	CA		03/15/2022	5.312	1,947,301						2,400,000	03/01/2022
100160840		VALLEY GLEN	CA		07/24/2024	7.375	1,947,531						2,400,000	05/28/2024
100185744		HENDERSON	NV		12/23/2024	7.490	1,948,147		(41)				2,675,000	11/14/2024
100135920		ATLANTIC HIGHLANDS	NJ		11/13/2023	7.999	1,948,621						2,600,000	10/02/2023
100137887		GREAT FALLS	VA		12/08/2023	8.625	1,948,836						2,405,000	10/19/2023
323060663		PORTLAND	OR		09/29/2023	9.795	1,950,000						6,000,000	06/17/2023
100145487		UNITED KINGDOM	GBR		03/12/2024	3.690	1,950,302					(42,836)	2,800,075	04/29/2020
100157653		BOCA RATON	FL		06/28/2024	7.750	1,952,518						2,400,000	05/31/2024
100164960		SOUTHAMPTON	NY		08/28/2024	7.200	1,953,432						2,975,000	08/08/2024
100137120		PLANTATION	FL		11/28/2023	8.125	1,953,744						2,500,000	09/28/2023
100178493		BEVERLY HILLS	CA		11/21/2024	6.875	1,954,713		(150)				3,000,000	09/27/2024
100076414		HOLMES BEACH	FL		12/23/2021	5.250	1,955,680						2,875,000	11/29/2021
100159008		BEVERLY HILLS	CA		08/15/2024	9.250	1,956,000						2,310,000	07/01/2024
100119868		NEW ORLEANS	LA		08/10/2023	7.125	1,956,821						3,150,000	06/09/2023
100171305		LOS ANGELES	CA		10/16/2024	7.625	1,958,019		(134)				2,900,000	09/16/2024
100163379		HOUSTON	TX		09/27/2024	7.250	1,959,239						2,750,000	08/09/2024
100099583		CUMMING	GA		04/06/2023	8.000	1,959,528		118				2,500,000	02/17/2023
100158399		UNITED KINGDOM	GBR		07/09/2024	3.700	1,959,533		48,174			(42,424)	2,500,000	08/26/2022
100080340		NEW YORK	NY		02/24/2022	4.250	1,959,719						4,250,000	02/16/2022
100176834		TEMPLE CITY	CA		11/15/2024	6.875	1,959,764		(152)				2,730,000	08/30/2024
100185005		GLENDORA	CA		12/19/2024	6.875	1,961,193		(5)				2,950,000	10/17/2024
100159828		KEY BISCAYNE	FL		07/17/2024	7.500	1,962,012						2,415,000	05/23/2024
100168788		MARGATE CITY	NJ		09/26/2024	8.250	1,962,158						2,428,000	07/15/2024
100171104		BOCA RATON	FL		11/22/2024	7.375	1,963,056		(92)				3,250,000	10/15/2024
100108277		EATONTON	GA		05/24/2023	7.750	1,963,271						2,650,000	05/03/2023
100150043		PARADISE VALLEY	AZ		06/07/2024	8.000	1,963,641						3,475,000	05/13/2024
100153786		SAN RAFAEL	CA		07/10/2024	7.375	1,963,961						3,400,000	03/27/2024
100146672		(PLAYA DEL REY AREA) LOS ANGEL	CA		03/20/2024	7.499	1,963,987						2,880,000	02/20/2024
100087376		NEW YORK	NY		10/25/2022	5.990	1,964,077		(1,824)				3,040,000	03/14/2022
100169293		NEW ORLEANS	LA		09/27/2024	7.000	1,964,218						2,861,000	08/01/2024
100099894		DALLAS	TX		03/28/2023	9.875	1,964,222						3,250,000	02/24/2023
100133875		ARLINGTON	VA		10/24/2023	8.750	1,965,117						2,320,000	08/31/2023
100082706		KENSINGTON	CA		04/20/2022	5.000	1,967,458		58,221				2,700,000	03/30/2022
100135178		BROOKLYN	NY		11/07/2023	8.250	1,967,621						2,815,000	08/25/2023
100115139		SHERMAN OAKS	CA		07/17/2023	7.800	1,967,737		21,955				2,724,000	06/15/2023
100084256		AMSTERDAM	NLD		06/30/2022	3.100	1,969,126					(129,477)	2,535,000	12/01/2023
100141604		DULUTH	GA		01/30/2024	9.125	1,970,154						2,695,000	12/14/2023
100149817		(VENICE AREA) LOS ANGELES	CA		04/29/2024	7.875	1,971,422		(607)				3,755,000	04/04/2024
100109204		LOS ANGELES	CA		07/21/2023	7.000	1,972,354						3,000,000	06/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100163434		BRECKENRIDGE	CO		09/27/2024	7.875	1,973,722						2,550,000	08/07/2024
4010054314		MASTIC BEACH	NY		06/20/2023	8.400	1,974,552						2,395,500	04/14/2023
100156092		BRADENTON	FL		06/18/2024	8.500	1,974,671						2,700,000	04/30/2024
100179418		MIAMI	FL		12/27/2024	7.875	1,974,860		(23)				2,550,000	12/11/2024
100149149		INDIAN WELLS	CA		04/22/2024	8.875	1,974,927						2,300,000	03/25/2024
100084479		TRACY	CA		09/02/2022	7.000	1,975,665						3,100,000	07/22/2022
100136163		HOUSTON	TX		12/18/2023	8.375	1,976,105						2,500,000	11/15/2023
100137485		LAHAINA	HI		01/11/2024	9.250	1,977,180						3,200,000	11/28/2023
100168789		LOS ANGELES	CA		09/26/2024	7.500	1,978,680						2,790,000	05/23/2024
100130401		GALLATIN	TN		09/28/2023	8.625	1,980,229						2,475,000	09/08/2023
100175658		LAKE FOREST	CA		11/12/2024	6.499	1,981,428		(78)				2,795,000	10/15/2024
100120207		WHITESTONE	NY		08/18/2023	8.750	1,982,409						2,500,000	06/22/2023
100176005		CARLSBAD	CA		12/20/2024	7.625	1,983,378		(48)				2,400,000	11/12/2024
100174141		PALO ALTO	CA		10/31/2024	8.750	1,983,608		249				2,400,000	07/01/2024
100085099		ZIERIKZEE	NLD		07/27/2022	4.450	1,985,428					(130,583)	2,399,449	12/01/2023
100176882		MILL VALLEY	CA		11/15/2024	7.500	1,987,506		(11)				5,100,000	09/06/2024
100175468		DIAMOND BAR	CA		12/23/2024	7.250	1,989,109		796				3,050,000	05/14/2024
100186219		ENGLEWOOD	NJ		12/27/2024	7.250	1,989,877		(11)				3,000,000	09/25/2024
100136572		SAN DIEGO	CA		11/22/2023	8.999	1,990,009						2,380,000	11/02/2023
100135182		ENCINO	CA		11/07/2023	7.125	1,990,189						2,500,000	06/22/2023
100141717		MESA	AZ		01/30/2024	8.624	1,990,848						3,000,000	12/19/2023
4010050365		PATCHOGUE	NY		04/26/2023	8.500	1,990,853						2,425,000	01/11/2023
100172968		LOS ANGELES	CA		10/25/2024	7.750	1,991,078						3,150,000	09/25/2024
100084717		SCOTTSDALE	AZ		08/02/2022	6.750	1,991,688		47				3,200,000	06/24/2022
100082860		PHOENIX	AZ		05/17/2022	6.750	1,992,081		(7,478)				2,250,000	04/05/2022
100165707		ISLAMORADA	FL		08/29/2024	7.990	1,993,725		(181)				2,500,000	07/03/2024
100163438		SCOTTSDALE	AZ		09/27/2024	7.000	1,994,662						3,040,000	08/06/2024
100168635		LOS ANGELES	CA		09/25/2024	6.875	1,995,826						4,100,000	08/16/2024
100118114		NEWPORT BEACH	CA		07/20/2023	6.125	1,995,968		51,255				4,150,000	03/01/2024
100166356		NASHVILLE	TN		10/24/2024	7.625	1,996,721						2,430,000	08/30/2024
100150210		LAS VEGAS	NV		04/30/2024	7.125	1,997,269						2,500,000	03/29/2024
100103527		PHOENIX	AZ		05/08/2023	7.999	1,998,414						3,550,000	03/21/2023
100072019		ENCINITAS	CA		11/19/2021	4.750	1,999,082						2,950,000	10/07/2021
100186001		NEWPORT BEACH	CA		12/27/2024	6.875	1,999,699						2,990,000	10/21/2024
100109036		SANTA MONICA	CA		06/02/2023	8.125	1,999,924						3,200,000	05/01/2023
100144257		SANTA MONICA	CA		03/08/2024	8.125	2,000,000						5,100,000	02/08/2024
100143705		GLENDALE	CA		02/23/2024	8.250	2,000,533						3,100,000	01/19/2024
100077810		MALIBU	CA		12/23/2021	4.625	2,003,733						2,587,000	12/01/2021
403050587		MANVILLE	NJ		06/28/2024	6.920	2,003,872		(3,529)				3,969,000	02/29/2024
100133450		IRVINE	CA		10/19/2023	7.500	2,003,951		(51)				3,065,000	07/19/2023
100152484		FREDERICKSBURG	TX		05/16/2024	7.250	2,005,862						3,700,000	04/19/2024
100156691		SAN JOSE DEL CABO	MEX		06/27/2024	9.030	2,006,051						3,596,140	06/21/2024
100133904		CALABASAS	CA		11/29/2023	8.500	2,007,597						3,080,000	10/06/2023
100171127		FREMONT	CA		11/22/2024	6.375	2,008,915		(17)				5,280,000	10/11/2024
100170071		NASHVILLE	TN		11/08/2024	7.375	2,008,987		(231)				2,487,000	10/11/2024
100120568		SCOTTSDALE	AZ		08/18/2023	7.999	2,009,070						2,600,000	05/08/2024
100128434		NAPLES	FL		09/15/2023	7.750	2,009,965						2,900,000	07/18/2023
100143486		LOS ANGELES	CA		02/21/2024	8.625	2,010,910						2,800,000	01/08/2024
100168724		ENCINO	CA		09/26/2024	7.500	2,011,405						2,750,000	08/09/2024
3500109676		LOS ANGELES	CA		10/30/2024	8.380	2,012,600						12,300,000	09/14/2024
100153790		ENCINITAS	CA		07/10/2024	7.375	2,012,668						9,150,000	03/18/2024
4010049855		WATERBURY	CT		04/26/2023	7.828	2,013,779						2,665,000	03/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100173848		CAMBRIDGE	MA		10/31/2024	7.000	2,014,326						3,850,000	08/26/2024
324060016		AURORA	CO		10/03/2024	9.080	2,015,120						14,156,720	10/27/2023
324060294		AURORA	CO		10/03/2024	9.080	2,015,120						14,156,720	10/27/2023
324060807		AURORA	CO		10/03/2024	9.080	2,015,120						14,156,720	10/27/2023
100180652		BUENA PARK	CA		11/26/2024	7.250	2,015,341		2,368				2,500,000	09/04/2024
4010054738		MASTIC BEACH	NY		07/27/2023	8.131	2,015,772						2,450,000	04/03/2023
100180470		SAN JUAN CAPISTRANO	CA		11/26/2024	6.875	2,016,562		(30)				2,550,000	10/16/2024
100109656		LOS GATOS	CA		06/14/2023	8.999	2,016,854						2,200,000	05/17/2023
100082234		GLENDORA	CA		04/14/2022	4.875	2,017,023						3,500,000	03/18/2022
100171312		MALIBU	CA		10/16/2024	7.375	2,017,921		5,845				2,800,000	08/30/2024
100178448		JUPITER	FL		11/21/2024	6.625	2,024,307		(23)				4,750,000	09/05/2024
100118699		PASADENA	CA		07/25/2023	7.875	2,025,937						3,000,000	05/24/2023
100168675		BAY HARBOR ISLANDS	FL		09/25/2024	7.500	2,026,274						2,800,000	08/20/2024
100108541		ALMERE	NLD		05/25/2023	6.655	2,026,319						2,608,630	12/01/2023
100114915		ENCINO	CA		07/13/2023	7.625	2,026,793						2,500,000	05/22/2023
100163905		LOS ANGELES	CA		09/27/2024	8.750	2,027,979		(117)				2,700,000	08/26/2024
3500107165		LAKE WORTH	FL		09/12/2024	8.295	2,030,000						12,000,000	07/30/2024
100128897		SANTA BARBARA	CA		09/21/2023	7.990	2,030,263		(274)				4,400,000	07/22/2023
100186249		DANA POINT	CA		12/27/2024	7.990	2,030,910		(19)				2,700,000	11/01/2024
100108539		ALMERE	NLD		05/25/2023	6.655	2,031,812						2,615,700	12/01/2023
100087906		NEWPORT BEACH	CA		10/18/2022	7.625	2,032,443		(76)				2,700,000	09/19/2022
100162086		BROOKLYN	NY		07/31/2024	8.000	2,033,266						2,600,000	06/28/2024
100080938		PALM DESERT	CA		04/01/2022	4.875	2,034,322						3,500,000	02/28/2022
100165016		MILL VALLEY	CA		08/28/2024	8.500	2,035,164						2,460,000	07/22/2024
100109397		(NORTHRIDGE AREA)LOS ANGELES	CA		06/13/2023	7.875	2,035,501		(335)				2,500,000	05/18/2023
100157670		PACIFIC PALISADES	CA		06/28/2024	7.750	2,035,672		(160)				2,500,000	05/24/2024
4010051426		CHICAGO	IL		05/31/2023	8.150	2,036,657						2,710,000	03/07/2023
100150131		AUSTIN	TX		06/14/2024	7.625	2,037,700						2,600,000	04/24/2024
100109721		INCLINE VILLAGE	NV		06/16/2023	7.875	2,037,770						4,250,000	04/13/2023
100184957		BOCA RATON	FL		12/19/2024	6.999	2,038,116		(34)				2,807,000	09/18/2024
100165912		DUCK KEY	FL		09/06/2024	7.125	2,038,603						2,700,000	07/09/2024
100174631		OLD WESTBURY	NY		10/31/2024	7.000	2,039,288						3,100,000	01/16/2024
100166441		SCOTTSDALE	AZ		10/31/2024	7.500	2,039,356		(320)				2,475,000	10/02/2024
4010050363		UNIONDALE	NY		04/26/2023	8.500	2,039,598						2,500,000	01/24/2023
100152863		FRANKLIN	MI		05/22/2024	7.999	2,039,836		(201)				2,660,000	04/30/2024
4010050366		PATCHOGUE	NY		04/26/2023	8.500	2,040,111						2,485,000	01/23/2023
100137177		EL CAJON	CA		11/28/2023	8.500	2,040,793						2,525,000	10/19/2023
100167793		RESEDA	CA		09/19/2024	8.499	2,041,489						2,370,000	09/04/2024
100084335		DELFT	NLD		06/30/2022	3.700	2,041,625						2,655,000	12/01/2023
100143603		BROOKLYN	NY		02/21/2024	7.900	2,041,753						3,425,000	01/17/2024
100156279		WILSON	WY		07/25/2024	8.125	2,041,832						3,850,000	06/21/2024
4010056172		MASTIC BEACH	NY		07/27/2023	8.400	2,042,374						2,477,000	04/14/2023
100128461		VENICE	CA		09/15/2023	8.125	2,042,545		(153)				3,875,000	07/28/2023
100151930		LOS ANGELES CULVER CITY AREA	CA		06/14/2024	8.375	2,042,877		(177)				2,900,000	05/09/2024
100185720		ROTTERDAM	NLD		12/20/2024	4.800	2,045,250						2,633,314	11/29/2024
100087601		ROTTERDAM	NLD		09/27/2022	3.900	2,046,544						2,855,000	12/01/2023
100076641		WHITTIER	CA		12/16/2021	5.250	2,046,817		(963)				2,430,000	11/22/2021
100165011		LAGUNA HILLS	CA		08/28/2024	7.374	2,048,401						2,700,000	07/30/2024
100154091		PALM BEACH	FL		07/11/2024	7.750	2,049,401		(203)				4,400,000	06/12/2024
100159575		ENCINO	CA		07/15/2024	7.500	2,051,468						2,700,000	05/30/2024
100132605		SANTA ANA	CA		11/03/2023	7.875	2,051,570						2,800,000	06/28/2023
100118807		LA MESA	CA		08/30/2023	8.000	2,052,018		(479)				3,400,000	07/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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4010054420		SHIRLEY	NY		07/27/2023	8.127	2,052,689						2,495,000	04/14/2023
100161968		ORANGE	CA		07/31/2024	7.875	2,053,799						2,860,000	07/03/2024
100135878		BROOKLYN	NY		11/13/2023	8.374	2,053,809		(452)				4,450,000	10/20/2023
4010054741		MASTIC BEACH	NY		07/27/2023	8.131	2,053,928						2,520,000	04/14/2023
100173852		NEWPORT BEACH	CA		10/31/2024	7.375	2,055,055						3,000,000	08/20/2024
100159685		ARROYO GRANDE	CA		08/23/2024	7.375	2,055,559						2,755,000	07/26/2024
100142851		DOVER	ID		02/09/2024	8.875	2,055,686						5,300,000	10/19/2023
100181699		LOS ANGELES	CA		12/11/2024	7.375	2,056,544		(81)				2,500,000	10/25/2024
100166367		SANTA CRUZ	CA		10/24/2024	7.250	2,056,811						3,350,000	09/06/2024
100171192		SPRING HILL	KS		11/22/2024	7.500	2,058,562		(126)				3,000,000	10/16/2024
100169908		PLANTATION	FL		11/08/2024	6.750	2,060,165		(94)				3,500,000	09/30/2024
100157583		SANTA CRUZ	CA		06/28/2024	7.750	2,061,591						3,475,000	05/22/2024
100165696		MISSION VIEJO	CA		08/29/2024	7.625	2,062,326						2,950,000	06/24/2024
100159937		WESTON	FL		08/16/2024	8.250	2,062,683						3,000,000	05/01/2024
100159589		LOS ANGELES	CA		07/15/2024	8.500	2,063,691						2,550,000	06/04/2024
100173073		HENDERSON	NV		10/25/2024	6.874	2,063,709						4,400,000	09/11/2024
100153678		OAKLAND	CA		05/31/2024	10.250	2,064,212						2,495,000	03/22/2024
100147708		WESTLAKE	TX		04/05/2024	8.125	2,064,486						2,850,000	03/04/2024
100128891		BROOKLYN	NY		09/21/2023	7.750	2,064,493						2,600,000	07/18/2023
100179341		SIMPSONVILLE	SC		12/27/2024	8.125	2,064,540		(13)				2,600,000	11/20/2024
100119583		ROTTERDAM	NLD		07/28/2023	6.150	2,066,223					(135,861)	2,850,001	06/30/2024
3500108013		MIAMI BEACH	FL		09/30/2024	7.555	2,066,250						17,760,000	07/31/2024
100173396		BARRINGTON	IL		10/29/2024	8.625	2,066,528						2,615,000	09/06/2024
100160537		YORBA LINDA	CA		07/19/2024	7.999	2,066,731						2,500,000	06/20/2024
100152937		LAHAINA	HI		06/27/2024	7.875	2,067,602						2,750,000	05/24/2024
100172807		DUBLIN	CA		12/06/2024	7.250	2,069,418		(43)				3,250,000	11/12/2024
100137382		RANCHO PALOS VERDES	CA		12/05/2023	8.000	2,069,648						2,650,000	10/06/2023
100162082		GLENDALE	CA		07/31/2024	8.375	2,069,807						2,700,000	06/03/2024
100154121		LAS VEGAS	NV		07/11/2024	8.000	2,070,608						2,500,000	06/04/2024
100131786		WASHINGTON	DC		10/06/2023	8.499	2,073,298		(615)				3,200,000	09/14/2023
100068535		UTRECHT	NLD		08/30/2021	7.565	2,073,990					(136,372)	2,709,999	12/01/2023
100134284		AURORA	CO		10/27/2023	8.990	2,074,154						2,550,000	09/22/2023
100078002		STUDIO CITY	CA		02/18/2022	4.250	2,075,795						2,510,000	12/29/2021
100154985		DEL MAR	CA		07/19/2024	8.000	2,076,349						4,550,000	12/15/2023
100146595		MALIBU	CA		03/20/2024	7.874	2,081,300						3,400,000	02/21/2024
403050484		HOUSTON	TX		06/28/2024	6.510	2,082,104		(1,036)				3,810,000	03/26/2024
324020037		PHOENIX	AZ		05/23/2024	9.580	2,083,239						20,400,000	03/04/2024
100071472		ISLE OF PALMS	SC		10/26/2021	3.250	2,083,364						3,250,000	09/22/2021
100085091		GRONINGEN	NLD		07/27/2022	3.550	2,086,937					(137,223)	3,100,000	12/01/2023
100166292		HALEIWA	HI		10/23/2024	7.125	2,090,292						3,484,000	09/30/2024
100118887		LOS ANGELES	CA		08/30/2023	8.500	2,090,842		(786)				2,695,000	07/24/2023
100082282		BURBANK	CA		04/14/2022	5.500	2,093,368		(439)				2,551,000	03/01/2022
3500112232		PHILADELPHIA	PA		12/20/2024	7.750	2,093,438						11,550,000	10/19/2024
100141022		COSTA MESA	CA		02/20/2024	7.750	2,094,037		16,876				3,500,000	01/16/2024
403047809		CALEXICO	CA		06/28/2024	7.920	2,095,860		(9,268)				3,718,000	11/03/2023
100176932		MIROMAR LAKES	FL		11/15/2024	8.125	2,097,358						4,400,000	08/16/2024
100178473		BEVERLY HILLS	CA		11/21/2024	6.875	2,097,610		(251)				3,350,000	09/27/2024
100134064		SILVERTHORNE	CO		10/27/2023	7.625	2,098,678						3,000,000	07/26/2023
100154099		RANCHO SANTA FE	CA		07/11/2024	8.375	2,098,879		(382)				4,700,000	06/20/2024
100172633		HAYDEN	ID		10/24/2024	6.375	2,099,573						3,200,000	09/23/2024
100118769		LAGUNA BEACH	CA		07/25/2023	7.500	2,099,933						3,150,000	05/25/2023
100080780		LOS ANGELES	CA		03/15/2022	4.687	2,101,357						2,563,000	03/01/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100180853		APELDOORN	NLD		11/27/2024	4.850	2,102,472					(42,022)	2,900,000	11/18/2024
100074487		LA CANADA FLINTRIDGE	CA		12/14/2021	3.500	2,103,380						2,976,000	11/17/2021
403051327		BRONX	NY		11/04/2024	7.400	2,104,749		(15,676)				3,700,000	03/21/2024
100163605		HALLANDALE BEACH	FL		08/15/2024	7.875	2,106,484						6,500,000	07/17/2024
100173435		MCKINNEY	TX		10/29/2024	7.500	2,106,632						3,170,000	08/29/2024
100134381		SAN DIEGO	CA		10/27/2023	7.875	2,107,119						4,100,000	08/14/2023
100108544		ALMERE	NLD		05/25/2023	6.655	2,107,814					(138,609)	2,906,100	12/01/2023
100120278		DANVILLE	CA		08/18/2023	8.250	2,109,331						2,600,000	07/06/2023
100076446		CORONA DEL MAR	CA		12/23/2021	3.749	2,110,488		(431)				3,150,000	12/03/2021
403051328		BRONX	NY		11/04/2024	7.400	2,110,936		(15,722)				3,700,000	03/21/2024
100079450		PLEASANTON	CA		03/17/2022	4.750	2,111,104						2,700,000	02/24/2022
100033087		GALWAY	IRL		06/21/2019	4.150	2,113,132					(140,857)	2,395,611	11/30/2018
100158368		UNITED KINGDOM	GBR		07/09/2024	3.490	2,113,899		54,542			(45,766)	2,300,000	06/21/2022
100078054		LOS ANGELES	CA		01/21/2022	4.625	2,116,269						3,200,000	12/16/2021
100109736		HONOLULU	HI		06/16/2023	7.500	2,116,905						2,620,000	04/21/2023
3500108193		CORONA DEL MAR	CA		09/30/2024	7.555	2,117,000						10,950,000	08/17/2024
100174006		PRINCETON	NJ		10/31/2024	6.625	2,117,856						2,700,000	08/12/2024
100178364		DENVER	CO		11/20/2024	6.990	2,118,601						4,200,000	10/15/2024
100084386		REDWOOD CITY	CA		08/12/2022	6.125	2,118,688		(128)				4,400,000	06/23/2022
100080385		LOS ANGELES	CA		04/14/2022	5.125	2,120,771		(712)				2,670,000	02/02/2022
100081683		TARZANA	CA		03/21/2022	3.750	2,121,875		222				2,675,000	12/02/2021
100084336		UTRECHT	NLD		06/30/2022	3.700	2,124,481					(139,706)	2,735,000	12/01/2023
100161404		SHERMAN OAKS	CA		07/26/2024	7.875	2,125,665						2,600,000	05/06/2024
3500104531		DALLAS	TX		08/12/2024	8.710	2,126,063						11,730,000	06/17/2024
100082572		MIAMI	FL		04/27/2022	5.852	2,130,660						2,600,000	04/07/2022
100161964		LITTLETON	CO		07/31/2024	7.375	2,131,624						2,600,000	07/15/2024
403047653		LINCOLN	NE		06/28/2024	6.850	2,132,891		(2,195)				3,421,000	12/19/2023
4020476603		MEDIA	PA		03/27/2023	7.010	2,134,332		(3,167)				3,237,000	03/09/2023
100087203		UPPER SADDLE RIVER	NJ		10/25/2022	5.750	2,137,591						2,920,000	06/17/2022
100143697		BRADENTON BEACH	FL		02/22/2024	7.874	2,139,730						3,600,000	01/19/2024
100083517		SAN FRANCISCO	CA		06/06/2022	6.322	2,139,828						2,700,000	05/13/2022
100159044		ORINDA	CA		08/15/2024	7.750	2,140,631						2,650,000	07/19/2024
324070151		HOOD RIVER	OR		09/25/2024	9.335	2,142,836						12,000,000	07/19/2024
100080448		KEY BISCAYNE	FL		03/10/2022	4.550	2,144,712		144				2,540,000	02/15/2022
100087429		BRYN MAWR	PA		10/25/2022	5.625	2,146,902						3,300,000	05/03/2022
403050284		ATLANTA	GA		06/28/2024	6.810	2,148,011		(2,819)				3,782,000	04/03/2024
323120591		HEBER CITY	UT		04/11/2024	9.950	2,151,679						10,640,000	12/29/2023
100136581		WOODLAND HILLS	CA		11/22/2023	8.999	2,152,034						2,640,000	11/04/2023
100119918		NEW YORK	NY		08/10/2023	8.249	2,153,877						2,700,000	07/06/2023
100165194		AMSTERDAM	NLD		08/28/2024	5.650	2,155,293					(157,109)	2,805,000	08/01/2024
100174094		YORBA LINDA	CA		10/31/2024	8.125	2,159,129		115				3,100,000	07/19/2024
100116930		LOS ANGELES	CA		07/20/2023	3.875	2,160,523						4,450,000	03/01/2024
100173674		ROTTERDAM	NLD		10/29/2024	4.900	2,167,721					(95,446)	3,517,200	10/01/2024
100169378		WESTLAKE VILLAGE	CA		09/27/2024	7.125	2,170,865		(145)				2,820,000	08/19/2024
100186246		BELLEVUE	WA		12/27/2024	6.990	2,171,663		(13)				3,195,000	10/23/2024
100110080		ORINDA	CA		06/23/2023	7.499	2,172,621		62,109				2,915,000	05/22/2023
100114271		LOS ANGELES	CA		06/29/2023	5.000	2,174,417						6,400,000	05/15/2022
100077923		AMSTERDAM	NLD		12/29/2021	2.750	2,174,971					(143,048)	2,625,000	12/01/2023
3500104521		WAIANAE	HI		08/12/2024	8.650	2,175,000						12,900,000	06/25/2024
100116247		STUART	FL		07/20/2023	4.990	2,178,010		90,834				4,000,000	03/01/2024
100108538		ALMERE	NLD		05/25/2023	6.655	2,184,137					(143,628)	2,811,800	12/01/2023
100156020		MALIBU	CA		06/18/2024	8.000	2,185,493						6,350,000	04/22/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153155		BEVERLY HILLS	CA		05/28/2024	3.875	2,185,801						3,800,000	03/07/2022
100082810		SANTA MONICA	CA		04/28/2022	5.125	2,187,168						2,800,000	04/06/2022
100147419		LOS ANGELES	CA		04/03/2024	7.875	2,187,170						2,900,000	01/31/2024
100179415		SAN JUAN CAPISTRANO	CA		12/27/2024	7.250	2,187,385		(6)				3,600,000	12/05/2024
100078470		NEW YORK	NY		01/25/2022	3.625	2,190,807		609				3,200,000	11/12/2021
100137303		NEW YORK	NY		12/01/2023	9.624	2,191,927						2,700,000	10/27/2023
100170047		RANCHO PALOS VERDES	CA		11/08/2024	6.625	2,192,974		(192)				6,000,000	10/24/2024
100171269		BELVEDERE TIBURON	CA		10/16/2024	7.125	2,193,060						3,325,000	09/09/2024
100133226		(VAN NUYS AREA) LOS ANGELES	CA		11/29/2023	8.375	2,196,892						3,300,000	10/19/2023
100107974		NEWPORT BEACH	CA		05/22/2023	6.625	2,197,235		(115)				5,250,000	04/18/2023
100128910		SOUTHAMPTON	NY		09/21/2023	8.000	2,197,670						2,750,000	07/28/2023
100119917		DALLAS	TX		08/10/2023	7.874	2,199,246						2,950,000	07/11/2023
100149842		CANYON LAKE	CA		04/29/2024	9.499	2,201,922						2,800,000	04/08/2024
100083062		BELVEDERE TIBURON	CA		05/26/2022	3.875	2,204,065						4,350,000	02/17/2022
100134566		TORRANCE	CA		10/30/2023	7.249	2,206,087						3,000,000	09/22/2023
100138667		MANHATTAN BEACH	CA		02/02/2024	9.125	2,207,467						3,075,000	12/11/2023
100087017		LAGUNA HILLS	CA		11/04/2022	7.125	2,209,208		(80)				3,200,000	09/12/2022
100074467		SPRING LAKE	NJ		12/02/2021	4.662	2,210,348						5,600,000	11/17/2021
100116101		LA CANADA FLINTRIDGE	CA		07/20/2023	5.000	2,214,854						3,600,000	03/01/2024
100164972		COLD SPRING HARBOR	NY		08/28/2024	8.499	2,216,280						2,675,000	08/08/2024
100114750		MIAMI	FL		07/07/2023	6.999	2,216,289						3,000,000	05/31/2023
100101890		SOUTHWEST RANCHES	FL		04/06/2023	8.250	2,218,481						2,900,000	02/27/2023
100080429		SACRAMENTO	CA		03/10/2022	4.562	2,220,805						2,720,000	02/10/2022
100080197		DALLAS	TX		02/25/2022	4.900	2,221,352		172				3,500,000	02/04/2022
403049028		DAYTON	OH		06/28/2024	7.730	2,222,882		(7,589)				3,143,500	10/20/2023
100154081		GLENDALE	AZ		06/06/2024	7.500	2,226,084						3,200,000	04/01/2024
100135176		LOS ANGELES	CA		11/07/2023	8.000	2,226,409						2,800,000	08/01/2023
100180665		GLENDALE	CA		11/26/2024	7.375	2,227,192		2,422				3,150,000	09/10/2024
403053072		GRIFFIN	GA		11/04/2024	7.210	2,228,164		(15,434)				3,225,000	07/22/2024
100116634		LOS ANGELES	CA		07/20/2023	4.000	2,230,912						3,990,000	03/01/2024
100133544		SCOTTSDALE	AZ		10/19/2023	7.624	2,237,389						3,175,000	09/01/2023
100128855		PACIFIC PALISADES	CA		09/21/2023	7.875	2,241,838		(314)				3,750,000	07/13/2023
100108937		SAINT PETERSBURG	FL		05/31/2023	7.250	2,242,663						2,995,000	04/28/2023
100116648		PLEASANTON	CA		07/20/2023	3.750	2,243,067						3,700,000	03/01/2024
100171320		MANHATTAN BEACH	CA		10/16/2024	7.750	2,246,082						2,750,000	08/20/2024
100085063		ROTTERDAM	NLD		07/27/2022	3.450	2,247,470					(147,791)	3,106,500	12/01/2023
403049942		BRONX	NY		06/28/2024	6.780	2,247,587		(1,373)				3,600,000	04/17/2024
100120636		VILLA PARK	CA		08/21/2023	8.500	2,251,886						2,800,000	06/23/2023
100127678		EDWARDS	CO		09/08/2023	7.999	2,253,509						3,200,000	08/10/2023
100080432		HUNTINGTON BEACH	CA		03/10/2022	5.562	2,253,834						2,680,000	02/11/2022
100141839		LOS ANGELES	CA		03/27/2024	7.875	2,255,998		15,050				3,500,000	02/06/2024
100079657		BRADENTON	FL		04/08/2022	4.375	2,257,738						3,470,000	01/19/2022
100139838		UNITED KINGDOM	GBR		12/18/2023	7.190	2,263,610					(40,056)	3,500,000	07/28/2023
100087945		MIAMI BEACH	FL		10/25/2022	7.625	2,267,589						3,300,000	09/27/2022
100175583		HOUSTON	TX		11/12/2024	7.125	2,268,260		(123)				3,190,000	09/06/2024
100173063		HENDERSON	NV		10/25/2024	8.250	2,270,614		(117)				2,735,999	09/19/2024
100154103		SAN FRANCISCO	CA		07/11/2024	8.125	2,270,816		(56)				2,975,000	05/31/2024
100168948		ROTTERDAM	NLD		09/26/2024	5.200	2,271,913					(179,886)	3,656,000	09/02/2024
323060142		BAKERSFIELD	CA		07/26/2023	10.115	2,271,937						8,640,000	02/14/2023
100079869		ROLLING HILLS ESTATES	CA		04/08/2022	5.625	2,273,287						2,700,000	01/10/2022
100134115		COLLEYVILLE	TX		12/08/2023	8.250	2,275,322						3,200,000	10/16/2023
100136117		LOS ANGELES	CA		12/18/2023	9.125	2,278,391						3,100,000	11/06/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078610		DORDRECHT/DRECHTSTEDEN	NLD		01/26/2022	2.800	2,278,541					(149,822)	3,415,000	06/30/2024
403052389		YONKERS	NY		11/04/2024	6.820	2,279,042		(14,845)				3,850,000	07/09/2024
100117491		CORAL GABLES	FL		07/20/2023	7.125	2,279,183						4,600,000	03/01/2024
100116513		GLENDALE	CA		07/20/2023	4.375	2,279,420		5,258				4,400,000	03/01/2024
100143695		BRADENTON BEACH	FL		02/22/2024	7.874	2,280,716						3,750,000	01/24/2024
323060082		HUNTSVILLE	UT		08/16/2023	9.732	2,282,119						7,200,000	06/15/2023
100133854		CHINO HILLS	CA		10/20/2023	8.625	2,283,315						2,820,000	09/26/2023
100140500		LOS ANGELES	CA		01/19/2024	8.750	2,286,941						2,800,000	12/18/2023
100135170		CYPRESS	TX		12/15/2023	8.063	2,289,345						3,340,000	10/16/2023
100172629		SAN FRANCISCO	CA		10/24/2024	7.500	2,289,492						3,019,000	10/01/2024
100173437		NEBO	NC		10/29/2024	7.250	2,291,561						3,000,000	09/05/2024
100157627		LAKE FOREST	CA		06/28/2024	8.750	2,292,214						2,820,000	05/17/2024
100185719		ROTTERDAM	NLD		12/20/2024	4.800	2,292,264					(15,705)	2,951,583	11/29/2024
100080818		PARKLAND	FL		03/15/2022	5.013	2,296,990						3,000,000	03/03/2022
3.6242E+11		LOS ANGELES	CA		10/04/2024	8.575	2,300,000						18,150,000	09/10/2024
403050745		PATERSON	NJ		06/28/2024	7.840	2,301,783						4,727,500	04/26/2024
100173426		LA CANADA FLINTRIDGE	CA		10/29/2024	7.375	2,301,793						2,850,000	08/15/2024
100128872		MUTTONTOWN	NY		09/21/2023	8.125	2,302,468						2,875,000	07/26/2023
100180476		HOUSTON	TX		11/26/2024	7.000	2,303,406						3,082,000	10/16/2024
100175575		COTO DE CAZA	CA		11/12/2024	6.250	2,304,125		(58)				3,275,000	09/20/2024
100132820		SANDY SPRINGS	GA		11/03/2023	7.875	2,304,158						3,150,000	09/07/2023
100178403		PHILADELPHIA	PA		11/21/2024	8.124	2,307,021		(229)				3,400,000	10/29/2024
100180143		LOS ANGELES	CA		11/25/2024	8.500	2,309,614		(116)				2,985,000	08/16/2024
100084004		LADERA RANCH	CA		06/27/2022	7.016	2,310,301						2,900,000	06/07/2022
100164040		NORTHRIDGE	CA		08/21/2024	10.250	2,315,994						2,800,000	06/12/2024
100117289		MELBOURNE BEACH	FL		07/20/2023	9.000	2,316,490		68				3,100,000	03/01/2024
100146609		FRIENDSWOOD	TX		03/20/2024	8.999	2,316,566						2,775,000	02/12/2024
3500108770		BELLEVUE	WA		10/30/2024	8.880	2,317,921						19,500,000	09/16/2024
100144322		ENCINO	CA		03/07/2024	7.990	2,318,244						3,200,000	01/26/2024
100162070		IRVINE	CA		07/31/2024	8.750	2,320,399						3,000,000	06/12/2024
100088339		MIAMI BEACH	FL		01/06/2023	7.875	2,322,495						2,950,000	10/24/2022
100084334		AMSTERDAM	NLD		06/30/2022	3.500	2,323,076					(152,750)	3,495,000	12/01/2023
100135131		DIAMOND BAR	CA		11/03/2023	7.875	2,323,683						3,000,000	08/07/2023
100081659		INDIO	CA		03/24/2022	5.375	2,325,972		116				3,400,000	02/22/2022
100089585		CELEBRATION	FL		01/30/2023	9.250	2,326,381						3,000,000	12/27/2022
100165047		LOS ANGELES	CA		08/28/2024	7.125	2,328,654						3,832,000	07/23/2024
100078765		MONMOUTH BEACH	NJ		01/31/2022	5.250	2,331,506						3,300,000	01/06/2022
100138763		AUSTIN	TX		12/21/2023	7.375	2,331,773						3,750,000	10/26/2023
100133458		ENCINITAS	CA		10/19/2023	7.500	2,331,786						4,350,000	07/29/2023
100163910		BURBANK	CA		10/04/2024	7.250	2,332,971						2,900,000	08/16/2024
100179338		SCOTTSDALE	AZ		12/27/2024	7.875	2,336,940		(29)				3,533,000	12/13/2024
4020727264		BRIDGEPORT	CT		02/16/2024	7.550	2,343,680		(3,295)				3,705,000	02/02/2024
100107909		HALEIWA	HI		06/29/2023	7.000	2,347,970						2,960,000	06/05/2023
100071456		ROTTERDAM	NLD		09/30/2021	3.300	2,348,969					(154,467)	2,835,000	12/01/2023
100171276		VENICE	CA		10/16/2024	7.125	2,349,081		(134)				2,970,000	09/03/2024
100172180		MANHATTAN BEACH	CA		10/17/2024	7.375	2,349,728						2,800,000	09/13/2024
100180840		S-GRAVENHAGE	NLD		11/27/2024	5.350	2,350,414					(46,978)	2,837,550	11/18/2024
100117762		NORTHRIDGE	CA		07/20/2023	7.750	2,352,082						3,400,000	03/01/2024
100147702		(PACIFIC PALISADES AREA) LOS A	CA		04/05/2024	8.000	2,354,420						3,310,000	03/05/2024
100175582		WESTLAKE VILLAGE	CA		11/12/2024	7.000	2,354,849		(113)				2,900,000	09/04/2024
3340072564		HOUSTON	TX		04/05/2024	9.682	2,355,840						9,672,000	03/11/2024
100147563		SAN RAFAEL	CA		04/03/2024	7.750	2,358,260						2,900,000	02/28/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100184993		CALABASAS	CA		12/19/2024	7.250	2,360,862		(4)				3,312,000	10/22/2024
100083401		AMSTERDAM	NLD		05/27/2022	3.150	2,361,397					(155,270)	3,660,999	12/01/2023
100169322		BROOKLYN	NY		09/27/2024	8.125	2,362,523						3,050,000	08/02/2024
100080319		ZIERIKZEE	NLD		02/22/2022	3.150	2,369,165					(155,781)	3,930,000	12/01/2023
4020321907		HOUSTON	TX		06/03/2021	4.880	2,377,699						3,839,000	05/09/2021
100178463		LOS ANGELES	CA		11/21/2024	6.990	2,377,887		(76)				2,883,000	10/03/2024
100078440		LA CANADA FLINTRIDGE	CA		01/21/2022	3.750	2,384,806						3,525,000	12/01/2021
100078439		BIG SUR	CA		01/21/2022	3.375	2,385,500		(569)				4,700,000	11/30/2021
100149020		SANTA MONICA	CA		04/19/2024	7.625	2,385,753		(92)				4,100,000	03/05/2024
100165660		STUDIO CITY	CA		10/04/2024	8.500	2,390,627						3,995,000	08/27/2024
100082748		NIJMEGEN	NLD		04/27/2022	3.950	2,392,468					(157,353)	3,080,000	12/01/2023
100138441		QUOGUE	NY		12/18/2023	8.499	2,394,468						4,000,000	10/31/2023
100080787		LOS ANGELES	CA		03/15/2022	4.530	2,394,524		(26)				3,000,000	01/31/2022
100161697		AMSTERDAM	NLD		07/29/2024	5.500	2,396,611					(107,609)	3,400,000	07/01/2024
100117698		MARATHON	FL		07/20/2023	6.750	2,397,070						4,400,000	03/01/2024
100138060		LOS ANGELES	CA		12/13/2023	8.499	2,399,107						3,150,000	11/13/2023
100153666		BIG BEAR LAKE	CA		05/31/2024	7.375	2,404,481						3,864,000	04/29/2024
100179355		MANHATTAN BEACH	CA		12/27/2024	7.875	2,405,007		(8)				3,200,000	12/04/2024
100088334		ORANGE	CA		01/06/2023	8.125	2,406,102		(341)				3,075,000	10/31/2022
100129849		SCOTTSDALE	AZ		09/27/2023	7.999	2,406,514						3,000,000	09/08/2023
100118147		NEW YORK	NY		07/20/2023	8.125	2,406,979						4,350,000	03/01/2024
100117729		LOS ANGELES	CA		07/20/2023	7.125	2,409,721						4,175,000	03/01/2024
100174794		NEWPORT BEACH	CA		10/31/2024	7.500	2,411,219						2,990,000	04/17/2024
100081691		VALENCIA	CA		03/21/2022	5.000	2,411,683						2,950,000	02/15/2022
403046667		WASHINGTON	DC		06/28/2024	7.880	2,412,470		(11,747)				3,550,000	11/02/2023
403052865		CHICAGO	IL		11/04/2024	6.340	2,413,144		194				3,715,000	07/06/2024
100170501		DALLAS	TX		10/09/2024	6.999	2,416,076						3,325,000	09/06/2024
323060112		PETALUMA	CA		10/20/2023	10.105	2,416,137						9,000,000	08/15/2023
100130178		ARCADIA	CA		11/15/2023	7.875	2,416,344						3,000,000	09/27/2023
100118760		NEWPORT BEACH	CA		07/25/2023	7.750	2,416,360		25,857				3,100,000	05/25/2023
100089233		DIAMOND BAR	CA		01/26/2023	6.999	2,418,753						3,800,000	10/04/2022
100175557		NANTUCKET	MA		11/12/2024	6.875	2,418,790						3,200,000	09/17/2024
100140789		BOCA RATON	FL		01/22/2024	10.499	2,419,380						3,400,000	11/29/2023
3340068395		TAYLOR	TX		03/21/2024	9.288	2,419,478						11,648,000	01/19/2024
100078438		DANVILLE	CA		01/21/2022	4.875	2,420,791						4,050,000	12/27/2021
100101717		DEN HAAG	NLD		03/30/2023	1.000	2,423,539					(159,374)	3,480,000	06/30/2024
100186188		AUSTIN	TX		12/27/2024	6.875	2,423,604		(12)				3,050,000	12/11/2024
100108543		ALMERE	NLD		05/25/2023	6.655	2,423,617					(159,398)	3,120,100	12/01/2023
100156380		ENCINITAS	CA		07/25/2024	9.250	2,425,134						2,740,000	06/21/2024
100120163		VENICE	CA		08/14/2023	7.125	2,425,341		(124)				5,000,000	07/18/2023
100083673		SAN JOSE	CA		06/21/2022	6.885	2,425,350		(262)				3,400,000	05/20/2022
100159531		SHERMAN OAKS	CA		07/15/2024	8.250	2,425,501						2,960,000	04/30/2024
100083428		ARNHEM	NLD		05/27/2022	3.450	2,426,647					(159,572)	3,180,000	12/01/2023
100120217		BROOKLYN	NY		08/18/2023	8.500	2,433,478						3,000,000	06/26/2023
100114943		LAKE FOREST	CA		07/13/2023	8.375	2,434,439						2,994,000	06/06/2023
100159923		MIAMI	FL		08/16/2024	7.625	2,435,272						3,000,000	04/30/2024
100174919		WESTON	FL		10/31/2024	7.875	2,436,713						3,340,000	04/04/2024
3320052685		HAWORTH	NJ		06/21/2023	9.594	2,439,393						7,760,000	04/05/2023
3.6242E+11		SANTA MONICA	CA		08/14/2024	9.200	2,441,353						15,900,000	07/21/2024
100074438		RANCHO SANTA FE	CA		12/02/2021	3.772	2,443,918		(555)				3,000,000	11/15/2021
100144491		SOUTHLAKE	TX		04/26/2024	7.375	2,443,951						4,200,000	03/18/2024
3500112067		TARZANA	CA		12/20/2024	7.750	2,445,094						15,663,000	10/23/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100160505		GREENVILLE	SC		07/19/2024	8.999	2,450,675						2,825,000	06/28/2024
100165798		FORT LAUDERDALE	FL		08/29/2024	7.750	2,450,920						3,600,000	07/12/2024
100142231		SANTA BARBARA	CA		03/15/2024	7.750	2,453,861						3,025,000	02/01/2024
100186234		BEVERLY HILLS	CA		12/27/2024	9.999	2,454,213		(2)				3,300,000	10/16/2024
100171280		LOS ANGELES	CA		10/16/2024	7.500	2,455,162						3,200,000	09/09/2024
323120479		HEBER CITY	UT		04/11/2024	9.950	2,455,485						10,640,000	12/29/2023
100160580		BRIGANTINE	NJ		07/19/2024	8.250	2,459,019						3,250,000	06/21/2024
100147442		SAN JUAN CAPISTRANO	CA		04/03/2024	8.250	2,460,507						3,010,000	02/22/2024
100109031		REDONDO BEACH	CA		06/02/2023	7.125	2,460,834						3,075,000	05/01/2023
100114789		HOLLYWOOD	FL		07/07/2023	7.625	2,465,131						3,100,000	05/30/2023
100184989		REDONDO BEACH	CA		12/19/2024	7.250	2,467,363		(57)				3,000,000	10/25/2024
100173018		LOS ANGELES	CA		10/25/2024	7.500	2,476,696		3,770				3,100,000	08/23/2024
100082597		BROOKLYN	NY		04/14/2022	5.750	2,480,426						3,430,000	03/10/2022
100144530		EL CAJON	CA		04/26/2024	7.625	2,482,915						3,100,000	02/29/2024
100184986		LA CENTER	WA		12/19/2024	7.990	2,482,961		(60)				3,000,000	11/01/2024
100108540		ALMERE	NLD		05/25/2023	6.655	2,483,740					(163,352)	3,197,500	12/01/2023
100078216		SAN DIEGO (LA JOLLA AREA)	CA		02/10/2022	3.875	2,484,751		(178)				3,800,000	01/26/2022
100185913		BERMUDA DUNES	CA		12/26/2024	7.875	2,487,388		(48)				4,321,000	12/04/2024
100139639		HENDERSON	NV		12/28/2023	8.250	2,488,720						3,080,000	12/01/2023
100141295		STATEN ISLAND	NY		01/30/2024	9.125	2,493,435						3,550,000	12/08/2023
100134075		PINECREST	FL		10/27/2023	7.875	2,496,764						3,700,000	09/13/2023
100167821		CABO SAN LUCAS	MEX		09/20/2024	8.660	2,497,641						6,635,052	09/09/2024
100083515		SCOTTSDALE	AZ		06/06/2022	6.780	2,499,467						3,150,000	05/19/2022
100132455		PARADISE VALLEY	AZ		11/03/2023	7.750	2,506,865		851				5,247,000	06/14/2023
100173813		TAMPA	FL		10/31/2024	8.375	2,508,837						2,900,000	08/19/2024
100100316		NEW YORK	NY		04/27/2023	5.250	2,512,674						7,400,000	01/03/2022
100083046		SAN DIEGO	CA		05/11/2022	6.627	2,513,758		(303)				2,900,000	04/25/2022
3320048244		SOUTHAMPTON	NY		06/08/2023	9.308	2,515,224						10,270,000	01/25/2023
100071948		PALO ALTO	CA		11/19/2021	4.125	2,518,626						3,100,000	10/08/2021
100146600		FOUNTAIN HILLS	AZ		03/20/2024	9.750	2,519,537						3,120,000	11/22/2024
100129270		SCOTTSDALE	AZ		09/25/2023	8.375	2,519,545						3,550,000	08/14/2023
100156825		PINECREST	FL		06/27/2024	8.500	2,519,780						3,375,000	06/13/2024
100072032		SUMMERLAND	CA		11/19/2021	5.250	2,522,815		(1,219)				2,999,000	10/14/2021
100078609		ROTTERDAM	NLD		01/26/2022	2.800	2,524,520					(166,008)	4,065,000	12/01/2023
100102362		S LAKE TAHOE	CA		06/07/2023	7.375	2,524,629						4,056,000	10/25/2022
100164025		LOS ANGELES	CA		08/21/2024	7.500	2,526,227		(155)				4,850,000	06/27/2024
100137288		NETHERLANDS	NLD		11/28/2023	6.200	2,527,109					(166,179)	3,755,190	06/30/2024
100186237		BEVERLY HILLS	CA		12/27/2024	9.999	2,529,658		(2)				3,400,000	10/16/2024
100181672		DALLAS	TX		12/11/2024	7.750	2,530,254		(103)				3,275,000	10/21/2024
100077952		LOS ANGELES	CA		01/06/2022	3.625	2,531,651		(409)				4,250,000	12/23/2021
100076603		MIRAMAR BEACH	FL		12/30/2021	4.500	2,532,302						4,500,000	12/14/2021
100169396		VICTOR	ID		09/30/2024	7.625	2,534,298		(77)				3,900,000	07/17/2024
100120325		LOOMIS	CA		08/18/2023	6.875	2,534,761		(184)				4,747,000	06/22/2023
100173065		FAIRVIEW	TX		10/25/2024	7.250	2,535,959						2,834,000	08/09/2024
100071509		LOS ANGELES	CA		10/19/2021	3.625	2,543,568						6,700,000	08/20/2021
100181307		DALLAS	TX		12/06/2024	7.750	2,544,163		(75)				3,125,000	11/20/2024
100133807		HUNTINGTON BEACH	CA		10/20/2023	8.625	2,544,707						3,175,000	09/12/2023
3340068775		KENMORE	WA		03/14/2024	9.585	2,544,849						14,112,000	01/20/2024
100180101		PORTER RANCH	CA		12/30/2024	7.250	2,545,649		(4)				3,150,000	11/08/2024
100157692		SAN CLEMENTE	CA		06/28/2024	8.125	2,545,813						4,150,000	05/03/2024
100150142		SUNRISE BEACH	TX		06/14/2024	8.750	2,546,285						3,150,000	05/09/2024
100068532		TILBURG	NLD		08/30/2021	8.115	2,551,707					(167,784)	3,079,688	06/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100072022		NEWPORT BEACH	CA		11/19/2021	3.750	2,552,266		(1,139)				4,300,000	10/05/2021
100072027		GRASSY KEY	FL		11/19/2021	4.125	2,553,012						3,613,000	10/15/2021
100185970		LOS GATOS	CA		12/26/2024	6.875	2,553,477		(28)				9,250,000	12/06/2024
100165782		BOCA RATON	FL		08/29/2024	8.000	2,553,662						3,259,000	07/24/2024
100167757		WAKEFIELD	MA		09/19/2024	7.499	2,555,760						3,475,000	08/22/2024
100150136		SAN LUIS OBISPO	CA		06/14/2024	7.875	2,555,774						3,125,000	05/13/2024
100076452		ANNA MARIA	FL		12/23/2021	5.375	2,561,750						5,000,000	12/10/2021
100138348		PRINCETON	MA		12/18/2023	8.998	2,562,509						3,950,000	11/07/2023
100176953		WINDERMERE	FL		11/15/2024	7.500	2,569,085						3,650,000	08/23/2024
100157539		OOSTERHOUT	NLD		06/28/2024	6.350	2,571,127					(87,138)	2,700,000	06/05/2024
100176074		JENSEN BEACH	FL		12/20/2024	7.125	2,573,311		(56)				6,000,000	11/20/2024
100161718		NEWPORT BEACH	CA		07/30/2024	8.750	2,574,443						3,700,000	06/13/2024
100156730		SANTA BARBARA	CA		06/26/2024	8.499	2,575,420						3,250,000	06/10/2024
100165866		RYE	NY		08/29/2024	9.250	2,575,485						3,850,000	05/31/2024
100170006		WINTER PARK	CO		11/08/2024	7.625	2,576,958		(96)				3,850,000	10/11/2024
100078650		ENCINO	CA		02/02/2022	4.887	2,577,111						3,700,000	11/22/2021
323110719		WOODINVILLE	WA		12/12/2023	10.183	2,577,632						13,400,000	10/31/2023
100168686		LOS ANGELES	CA		09/25/2024	7.625	2,578,494		12,209				4,700,000	08/15/2024
100141014		LAS VEGAS	NV		02/20/2024	8.000	2,578,667						3,600,000	01/12/2024
100171217		LOS ALTOS	CA		10/16/2024	7.875	2,579,435						3,115,000	08/23/2024
100142849		ENCINO	CA		02/09/2024	7.125	2,580,474						3,420,000	01/04/2024
100178445		LOS ANGELES	CA		11/21/2024	7.750	2,581,249		(242)				3,322,000	09/10/2024
100173874		SAN FRANCISCO	CA		10/31/2024	8.375	2,584,163						3,350,000	08/19/2024
100174082		SEA GIRT	NJ		10/31/2024	8.750	2,585,085						3,600,000	07/25/2024
100156123		MC LEAN	VA		07/25/2024	7.625	2,587,389						4,300,000	06/13/2024
100083629		SAN JUAN CAPISTRANO	CA		07/25/2022	5.875	2,587,414						4,500,000	06/16/2022
100142462		SAN CLEMENTE	CA		03/08/2024	8.250	2,588,772						3,200,000	01/26/2024
100168952		ROTTERDAM	NLD		09/26/2024	5.150	2,589,252					(205,012)	6,223,393	08/20/2024
100089661		HEEMSTEDE	NLD		11/29/2022	4.400	2,589,252					(170,289)	3,665,000	12/01/2023
100163916		HEBER CITY	UT		10/04/2024	7.125	2,591,190		(225)				6,900,000	08/27/2024
3340062052		LONG BRANCH	NJ		03/14/2024	9.134	2,591,544						26,460,000	02/01/2024
100083022		SUNNY ISLES BEACH	FL		05/11/2022	4.637	2,593,358						3,950,000	02/11/2022
100186236		BEVERLY HILLS	CA		12/27/2024	9.999	2,595,573		(2)				3,500,000	10/16/2024
3500111144		MALIBU	CA		12/20/2024	7.750	2,596,126						48,000,000	10/21/2024
100138684		INDIAN HARBOUR BEACH	FL		02/02/2024	8.875	2,596,611						4,400,000	12/20/2023
100090339		CARBONDALE	CO		12/22/2022	7.750	2,598,540		141				3,761,000	11/01/2022
100167984		CUDJOE KEY	FL		09/20/2024	8.125	2,602,399						3,100,000	08/26/2024
100157662		SANTA BARBARA	CA		06/28/2024	7.375	2,604,091						5,000,000	05/24/2024
100140222		AUSTIN	TX		01/11/2024	8.625	2,605,979						4,350,000	11/28/2023
100074189		MANHATTAN BEACH	CA		12/09/2021	5.000	2,606,570						2,770,000	11/15/2021
100071505		CORONA DEL MAR	CA		10/19/2021	3.875	2,608,906						4,200,000	09/10/2021
100149014		LOS ANGELES	CA		04/19/2024	7.250	2,617,292						3,250,000	03/14/2024
100186680		LOS ANGELES	CA		12/31/2024	6.625	2,617,375		475				4,500,000	11/07/2024
100080479		CORNELIUS	NC		03/10/2022	4.787	2,617,937						3,650,000	01/31/2022
100166026		CHINO HILLS	CA		09/06/2024	7.875	2,623,698		(172)				3,200,000	08/06/2024
100130106		NETHERLANDS	NLD		09/26/2023	6.100	2,625,501					(172,636)	3,800,000	12/01/2023
100116449		LIGHTHOUSE POINT	FL		07/20/2023	6.875	2,629,928		1,943				4,320,000	03/01/2024
100162064		SEATTLE	WA		07/31/2024	8.000	2,630,972						3,200,000	06/24/2024
100129251		INDIO	CA		11/03/2023	7.875	2,631,098		295				4,100,000	09/26/2023
100173441		HIDDEN HILLS	CA		10/29/2024	8.625	2,631,105		(73)				3,800,000	07/15/2024
100101079		GREENWICH	CT		04/28/2023	5.375	2,635,066						4,200,000	03/11/2022
100099887		MARATHON	FL		03/28/2023	8.875	2,635,151						3,300,000	02/09/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100162054		LOS ANGELES	CA		07/31/2024	7.375	2,635,743		(73)				4,550,000	06/26/2024
100076786		WAIALUA	HI		12/27/2021	4.200	2,640,084		(642)				3,300,000	12/02/2021
403047576		SAN ANTONIO	TX		06/28/2024	7.030	2,643,080		(5,026)				4,579,300	04/30/2024
100080854		LOS ANGELES	CA		03/10/2022	3.250	2,655,885						5,300,000	02/15/2022
403047479		CLEVELAND	OH		06/28/2024	7.660	2,655,927						4,330,000	10/11/2023
100081759		SAN DIEGO	CA		03/22/2022	4.250	2,656,178		(657)				5,100,000	02/11/2022
100162071		LOS ANGELES	CA		07/31/2024	7.625	2,660,108		(138)				4,300,000	06/26/2024
100076376		LAGUNA BEACH	CA		12/23/2021	3.625	2,660,238		(261)				4,800,000	11/23/2021
100180772		PINECREST	FL		11/26/2024	7.125	2,661,809						3,300,000	09/30/2024
324090339		VACAVILLE	CA		11/22/2024	8.565	2,665,600						7,616,000	07/15/2024
323060037		BAKERSFIELD	CA		07/26/2023	10.115	2,668,395						9,720,000	02/14/2023
100137907		NEWPORT BEACH	CA		12/12/2023	8.500	2,671,928						4,125,000	10/31/2023
100181344		LOS ANGELES	CA		12/06/2024	7.999	2,675,117		(75)				3,389,000	11/01/2024
100173031		BOYNE CITY	MI		10/25/2024	8.500	2,677,050		(592)				5,370,000	09/17/2024
100078561		AMSTERDAM	NLD		01/26/2022	2.700	2,678,798					(176,151)	5,260,000	12/01/2023
100148672		EAST HAMPTON	NY		04/16/2024	7.874	2,684,825						3,800,000	03/25/2024
100115600		WELLINGTON	FL		07/19/2023	8.124	2,687,212						3,550,000	06/19/2023
100157715		HUNTINGTON BEACH	CA		06/28/2024	7.750	2,689,130						3,355,000	05/01/2024
100174921		MONTVERDE	FL		10/31/2024	8.875	2,689,625						3,389,000	04/16/2024
100115122		MIAMI	FL		07/17/2023	8.125	2,690,801		(464)				4,060,000	06/06/2023
100134902		SANTA MONICA	CA		10/30/2023	8.250	2,691,215						3,800,000	10/04/2023
100131574		INDIO	CA		10/05/2023	8.500	2,693,340		13				3,850,000	07/28/2023
100163591		LAHAINA	HI		08/15/2024	7.750	2,696,484						5,450,000	07/15/2024
100179850		GLENCOE	IL		11/22/2024	7.250	2,697,113		(166)				3,500,000	09/27/2024
100156028		LOS ANGELES	CA		06/18/2024	9.125	2,699,281						3,226,000	05/10/2024
100103510		LAGUNA BEACH	CA		05/08/2023	7.750	2,700,029						3,895,000	01/31/2023
100118926		LOS ANGELES	CA		07/27/2023	6.875	2,704,617						3,585,000	06/09/2023
100151937		FORT LAUDERDALE	FL		06/14/2024	7.250	2,712,666						3,600,000	03/18/2024
100154782		LA QUINTA	CA		07/19/2024	8.750	2,713,182						3,150,000	02/16/2024
3340079045		MONROE	NY		08/19/2024	9.170	2,723,794						26,650,000	06/23/2024
100074104		MALIBU	CA		12/09/2021	3.625	2,725,847		(400)				4,307,000	11/08/2021
100132829		NORTHRIDGE	CA		11/03/2023	8.875	2,727,606		(217)				3,400,000	07/10/2023
100173821		ALAMO	CA		10/31/2024	7.875	2,728,712						4,000,000	08/21/2024
100184979		LA CANADA FLINTRIDGE	CA		12/19/2024	6.375	2,728,960		(4)				3,850,000	10/09/2024
100164153		ATLANTA	GA		08/21/2024	7.875	2,730,872						6,912,000	07/20/2024
403051340		BROOKLYN	NY		11/04/2024	7.060	2,732,519		(19,065)				4,450,000	04/18/2024
100118097		MILTON	GA		07/20/2023	10.250	2,732,968						3,600,000	03/01/2024
100174096		SAN DIEGO	CA		10/31/2024	8.375	2,734,420						3,550,000	05/16/2024
100159554		BOCA RATON	FL		07/15/2024	8.000	2,740,620						5,449,000	05/31/2024
100167496		MILL VALLEY	CA		10/31/2024	7.125	2,741,597						3,500,000	09/23/2024
100089741		WYNDMOOR	PA		12/02/2022	7.749	2,744,015						3,500,000	09/28/2022
100078342		PARADISE VALLEY	AZ		02/10/2022	6.250	2,750,276						3,200,000	01/12/2022
100151722		MIAMI	FL		05/10/2024	7.625	2,758,978						3,400,000	04/05/2024
100144302		OSAGE BEACH	MO		03/07/2024	8.000	2,759,948						3,400,000	01/26/2024
100167770		WOODBURY	NY		09/19/2024	7.874	2,763,104						3,350,000	08/29/2024
403050702		HARTFORD	CT		11/04/2024	7.460	2,774,387						5,041,117	07/15/2024
100080895		LOS ALTOS	CA		03/10/2022	3.375	2,779,301		1,420				4,450,000	02/15/2022
3340071224		LAGUNA BEACH	CA		03/21/2024	9.080	2,779,920						12,000,000	02/14/2024
100079458		ROLLING HILLS ESTATES	CA		03/17/2022	4.500	2,784,894		(558)				3,425,000	02/22/2022
100154554		PALOS VERDES ESTATES	CA		06/14/2024	7.875	2,785,759						3,550,000	05/24/2024
100173045		OCEANSIDE	CA		10/25/2024	8.125	2,786,251		3,980				3,645,000	09/01/2024
323110651		WOODINVILLE	WA		12/12/2023	10.183	2,789,446						14,400,000	10/31/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100170484		ORANGE	CA		10/09/2024	7.375	2,790,419						3,400,000	08/26/2024
100133085		GLENDALE	CA		11/29/2023	7.750	2,801,828						4,059,000	10/11/2023
100165591		CHARLOTTE	NC		10/04/2024	7.375	2,801,879						3,850,000	08/19/2024
403049734		BROOKLYN	NY		11/04/2024	7.990	2,803,645		(23,595)				4,900,000	04/01/2024
100160825		CALABASAS	CA		07/24/2024	7.750	2,805,065						3,665,000	06/11/2024
100181640		SAN CLEMENTE	CA		12/11/2024	7.500	2,806,159		(34)				3,400,000	11/01/2024
100118195		SHERMAN OAKS	CA		07/21/2023	7.750	2,808,538						3,710,000	06/09/2023
100156230		SOUTH LAKE	TX		06/20/2024	8.250	2,813,277						5,030,000	05/07/2024
100154686		BROOKLYN	NY		07/19/2024	7.750	2,822,349						3,600,000	03/05/2024
100114593		CALABASAS	CA		06/29/2023	8.125	2,826,616						3,500,000	05/25/2023
323100677		WOODINVILLE	WA		11/28/2023	10.013	2,826,980						10,000,000	11/06/2023
100078047		LAHAINA	HI		01/21/2022	3.875	2,829,134						3,925,000	12/18/2021
100109729		MIAMI BEACH	FL		06/16/2023	7.500	2,830,599						4,300,000	05/08/2023
100127662		LOCH ARBOUR	NJ		09/08/2023	7.874	2,832,403						3,765,000	08/01/2023
100167785		VALENCIA	CA		09/19/2024	7.275	2,834,371						4,000,000	08/27/2024
100074448		RANCHO PALOS VERDES	CA		12/02/2021	3.913	2,837,758						3,715,000	11/10/2021
100078280		LOS GATOS	CA		02/10/2022	4.000	2,839,145						5,000,000	01/18/2022
100065866		LOS ANGELES	CA		07/27/2021	5.125	2,841,833		(1,259)				3,795,000	07/02/2021
100153694		ST PETE BEACH	FL		05/31/2024	8.490	2,852,093						3,435,000	04/19/2024
100150018		COTO DE CAZA	CA		06/07/2024	7.625	2,853,147						4,800,000	04/16/2024
100144515		NEWPORT BEACH	CA		04/26/2024	8.125	2,856,822						3,500,000	03/25/2024
100128916		DEAL	NJ		09/21/2023	8.375	2,860,229		16,603				5,000,000	08/04/2023
100156318		NAPLES	FL		07/25/2024	8.000	2,866,690						3,498,000	06/21/2024
100087370		SAN CLEMENTE	CA		10/25/2022	5.387	2,866,705						4,250,000	04/04/2022
403050601		MAMMOTH LAKES	CA		11/04/2024	7.340	2,872,068						4,200,000	03/25/2024
100076450		COTO DE CAZA	CA		12/23/2021	3.750	2,874,092						4,000,000	11/22/2021
100100023		VENICE	CA		03/28/2023	9.250	2,875,992						4,000,000	02/28/2023
100131780		CALABASAS	CA		10/06/2023	7.999	2,877,502						3,785,000	09/20/2023
100185941		LAS VEGAS	NV		12/26/2024	7.250	2,880,270		(19)				3,850,000	12/02/2024
100085178		LA CANADA FLINTRIDGE	CA		09/21/2022	7.125	2,880,704		(1,121)				4,225,000	07/27/2022
323070401		BAKERSFIELD	CA		09/15/2023	10.100	2,889,244						15,220,000	05/02/2023
100071518		MALIBU	CA		10/19/2021	4.125	2,890,070		(1,352)				4,800,000	08/23/2021
100178224		BELL CANYON	CA		11/19/2024	6.999	2,891,086		(233)				3,500,000	10/31/2024
4.04334E+11		PALM BAY	FL		12/18/2024	5.590	2,900,000						5,490,000	11/03/2024
100165868		MALIBU	CA		08/30/2024	7.625	2,903,254						3,750,000	07/16/2024
100157794		LOS ANGELES	CA		08/01/2024	8.250	2,906,448						3,750,000	06/20/2024
100117587		ATHERTON	CA		07/20/2023	7.000	2,914,685						6,000,000	03/01/2024
100078647		PACIFIC PALISADES	CA		02/02/2022	4.020	2,917,695		(222)				3,865,000	12/01/2021
100114725		LOS ANGELES	CA		06/29/2023	8.875	2,920,904						4,000,000	05/30/2023
100078358		RANCHO SANTA FE	CA		02/10/2022	4.250	2,928,472		(543)				4,800,000	01/31/2022
100143673		AGOURA HILLS	CA		02/22/2024	7.749	2,932,369						4,500,000	01/05/2024
100128852		BROOKLYN	NY		09/21/2023	7.875	2,933,637						3,950,000	07/31/2023
100135622		OCEAN CITY	NJ		11/09/2023	7.990	2,938,926						4,200,000	09/27/2023
100132822		WEST PALM BEACH	FL		11/03/2023	7.875	2,941,299						4,350,000	08/07/2023
100080335		ALPHEN AAN DEN RIJN	NLD		02/22/2022	2.900	2,943,979					(193,591)	3,790,000	12/01/2023
100133879		(ENCINO AREA) LOS ANGELES	CA		10/24/2023	7.500	2,945,388						11,500,000	09/18/2023
100156124		LOS ANGELES	CA		07/25/2024	7.750	2,946,888						3,850,000	06/10/2024
324060686		SAN DIEGO	CA		09/25/2024	9.210	2,948,309						13,900,000	06/12/2024
100083026		LOS ANGELES	CA		05/11/2022	3.512	2,954,382						5,200,000	12/27/2021
100084459		LIHUE	HI		07/14/2022	7.000	2,957,227						3,995,000	06/18/2022
100156295		GAITHERSBURG	MD		07/25/2024	7.500	2,957,619						4,865,000	06/17/2024
100175537		NEBO	NC		11/08/2024	8.500	2,959,339		(206)				4,125,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100135691		KIRKLAND	WA		11/09/2023	7.750	2,959,872						6,175,000	09/20/2023
100180460		SARASOTA	FL		11/26/2024	8.250	2,959,902		(231)				3,550,000	09/09/2024
100165816		SHERMAN OAKS	CA		08/29/2024	7.500	2,968,638		(144)				4,100,000	07/29/2024
100116887		SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023	6.375	2,972,455		71,547				4,295,000	03/01/2024
100153778		S-GRAVENHAGE	NLD		05/30/2024	5.250	2,972,461					(135,450)	4,150,000	06/30/2024
100076737		COTO DE CAZA	CA		12/30/2021	4.625	2,980,231		(1,087)				4,700,000	12/09/2021
100147728		OCEAN ISLE BEACH	NC		04/05/2024	8.500	2,989,523						4,000,000	02/27/2024
323110204		PORTLAND	OR		01/18/2024	9.810	2,995,000						8,880,000	12/08/2023
100147584		LOS ANGELES	CA		04/04/2024	7.999	2,995,215						4,185,000	02/27/2024
403051162		ALVIN	TX		11/04/2024	6.860	2,999,519						4,856,000	04/17/2024
100082820		LOS ANGELES	CA		04/28/2022	5.000	2,999,871		99,330				3,775,000	03/16/2022
100071521		LOS ANGELES	CA		10/19/2021	4.000	3,000,190		(453)				3,950,000	08/27/2021
100164710		LAGUNA BEACH	CA		08/23/2024	7.750	3,000,402						4,100,000	07/31/2024
100143786		LADERA RANCH	CA		02/28/2024	8.125	3,002,695						3,850,000	01/29/2024
100057488		TARZANA	CA		06/02/2021	3.875	3,002,718		118,941				3,950,000	05/04/2021
100138398		MENLO PARK	CA		12/18/2023	8.625	3,003,525						4,000,000	10/12/2023
100136679		STUART	FL		01/25/2024	8.500	3,005,315						6,250,000	11/27/2023
100150196		CORONA DEL MAR	CA		04/30/2024	7.250	3,007,651						3,800,000	03/01/2024
100151143		CALABASAS	CA		05/09/2024	7.500	3,007,863						4,000,000	04/08/2024
403050770		SAINT ANN	MO		06/28/2024	6.900	3,015,618		(3,343)				4,194,000	03/28/2024
3500107575		KOLOA	HI		10/16/2024	7.970	3,017,456						19,500,000	09/02/2024
100151167		MOORPARK	CA		05/09/2024	7.874	3,017,554						4,243,000	03/29/2024
100148163		STUDIO CITY	CA		05/15/2024	7.750	3,018,070						3,950,000	04/09/2024
100165614		MALIBU	CA		10/04/2024	8.250	3,018,760						3,650,000	08/28/2024
100142055		NEWPORT BEACH	CA		02/29/2024	7.625	3,020,731		25,182				9,300,000	01/24/2024
100078613		CAPELLE AAN DEN IJSSEL	NLD		01/26/2022	2.800	3,028,570					(199,154)	4,673,900	12/01/2023
100080465		BOCA RATON	FL		03/10/2022	4.500	3,031,086						3,696,000	10/22/2021
100154337		CALABASAS	CA		06/12/2024	7.875	3,031,712						4,300,000	05/14/2024
100159542		NEWPORT BEACH	CA		07/15/2024	7.625	3,036,645						4,495,000	04/17/2024
100171108		LA CANADA FLINTRIDGE	CA		11/22/2024	6.625	3,037,317		(84)				5,500,000	10/24/2024
100174525		WESTPORT	CT		10/31/2024	8.999	3,037,640						3,977,000	03/25/2024
100147623		SAN MARINO	CA		04/04/2024	7.499	3,037,689						3,800,000	03/12/2024
100176803		SOUTHWEST RANCHES	FL		11/15/2024	7.375	3,040,082						4,450,000	09/27/2024
100185013		SEATTLE	WA		12/19/2024	7.125	3,041,642		(28)				4,400,000	11/04/2024
100179345		CORONA DEL MAR AREA NEWPORT B	CA		12/27/2024	8.125	3,044,131		(5)				4,400,000	12/02/2024
100076705		DANA POINT	CA		12/30/2021	4.750	3,044,249						4,525,000	11/30/2021
100118729		HERMOSA BEACH	CA		07/25/2023	7.999	3,044,428		27,054				3,900,000	05/26/2023
100134550		LOS ANGELES	CA		10/30/2023	8.875	3,046,478						4,900,000	09/15/2023
100174505		NORTH PALM BEACH	FL		10/31/2024	7.999	3,047,334						4,196,000	03/22/2024
100153078		SAN JUAN CAPISTRANO	CA		06/27/2024	7.750	3,048,161						4,100,000	05/17/2024
100145848		DEL MAR	CA		03/15/2024	7.625	3,051,458						3,850,000	02/10/2024
100143675		MALIBU	CA		02/22/2024	7.874	3,052,671						5,600,000	01/05/2024
100099884		HEBER CITY	UT		03/28/2023	9.250	3,054,240						5,000,000	02/27/2023
100186272		LAS VEGAS	NV		12/27/2024	6.875	3,056,881		(16)				5,800,000	09/26/2024
100114512		TARZANA	CA		06/29/2023	7.999	3,057,083						5,960,000	05/19/2023
100099882		HEBER CITY	UT		03/28/2023	9.250	3,059,632						5,000,000	02/27/2023
322070132		PORTLAND	OR		09/13/2022	7.750	3,060,834		6,924				9,340,000	07/23/2022
100178465		NEWPORT BEACH	CA		11/21/2024	6.750	3,065,150		(157)				4,000,000	10/01/2024
100134402		NETHERLANDS	NLD		10/27/2023	5.840	3,069,737					(201,859)	4,790,783	06/30/2024
100127651		ANNA MARIA	FL		09/08/2023	8.874	3,071,078						5,900,000	07/26/2023
100120674		ANNA MARIA	FL		08/24/2023	8.874	3,072,160						5,700,000	07/26/2023
100137185		SOUTH MIAMI	FL		11/28/2023	8.750	3,072,250						4,435,000	10/26/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100168728		MALIBU	CA		09/26/2024	8.375	3,076,450						4,175,000	08/09/2024
100091647		BEVERLY HILLS	CA		01/27/2023	9.000	3,078,295		(251)				6,050,000	11/08/2022
100171183		LOS ANGELES	CA		11/22/2024	7.000	3,078,508		(78)				15,000,000	10/30/2024
100146663		BEVERLY HILLS	CA		03/20/2024	7.990	3,082,467		(556)				3,835,000	02/26/2024
100175085		PASADENA	CA		11/05/2024	6.999	3,082,648		(311)				4,500,000	10/03/2024
100167807		AMERICAN CANYON	CA		09/19/2024	7.874	3,082,850						4,350,000	08/23/2024
100083198		NEWPORT BEACH	CA		05/26/2022	6.822	3,086,968		(173)				3,850,000	05/13/2022
100174524		BEVERLY HILLS	CA		10/31/2024	8.750	3,087,053						4,000,000	03/26/2024
100176829		SHORT HILLS	NJ		11/15/2024	7.125	3,087,701		(134)				4,000,000	09/27/2024
323100379		WOODINVILLE	WA		12/12/2023	10.183	3,089,479						14,000,000	10/31/2023
100165700		LAS VEGAS	NV		08/29/2024	7.625	3,089,998						4,100,000	06/17/2024
100109032		WASHINGTON	DC		06/02/2023	8.500	3,090,169						4,350,000	05/01/2023
100078436		HILTON HEAD ISLAND	SC		02/10/2022	5.375	3,095,993		(1,600)				4,800,000	01/27/2022
100088190		LOS ANGELES	CA		10/13/2022	7.250	3,100,761						4,500,000	08/11/2022
100178464		SAN CLEMENTE	CA		11/21/2024	8.000	3,103,715		(230)				4,450,000	08/29/2024
100173074		SCOTTSDALE	AZ		10/25/2024	7.125	3,103,995						6,100,000	08/31/2024
100151164		ATLANTA	GA		05/09/2024	8.250	3,104,187						3,795,000	04/05/2024
100103339		ALMERE	NLD		04/28/2023	5.850	3,107,102						4,507,810	12/01/2023
100173647		APELDOORN	NLD		10/29/2024	5.750	3,107,102						4,196,555	10/07/2024
100172938		LAS VEGAS	NV		10/25/2024	6.999	3,108,228						3,987,000	09/25/2024
100185800		MANHATTAN BEACH	CA		12/26/2024	7.250	3,109,441						4,200,000	11/05/2024
100110066		PINECREST	FL		06/23/2023	6.499	3,111,965						5,100,000	05/12/2023
3340071043		GREENWICH	CT		04/12/2024	9.516	3,123,343						13,850,000	03/04/2024
100178443		LOS ANGELES	CA		11/21/2024	8.000	3,131,021		(288)				4,380,000	09/10/2024
100102773		RANCHO PALOS VERDES	CA		06/22/2023	8.625	3,138,336		(529)				7,000,000	03/09/2023
100082802		DEN HAAG	NLD		04/27/2022	3.400	3,141,492						5,831,396	06/30/2024
100173081		BROOKLYN	NY		10/25/2024	7.750	3,142,753						4,755,000	08/30/2024
100180462		LIGHTHOUSE POINT	FL		11/26/2024	8.125	3,145,164		(269)				4,000,000	09/25/2024
100076405		ANNA MARIA	FL		12/23/2021	5.125	3,146,545						4,400,000	11/29/2021
100185524		NORTH MIAMI BEACH	FL		12/20/2024	6.625	3,159,364		2				5,000,000	11/07/2024
323070808		BAKERSFIELD	CA		09/15/2023	10.100	3,168,949						15,050,000	05/02/2023
100110110		INDIO	CA		06/23/2023	7.990	3,172,390		(203)				4,500,000	05/08/2023
100118851		LOS ANGELES	CA		08/30/2023	9.125	3,176,844						4,550,000	07/25/2023
100137918		FORT WORTH	TX		12/12/2023	8.750	3,178,819						4,575,000	10/31/2023
403050537		JACKSONVILLE	FL		06/28/2024	7.460	3,183,052						5,691,000	04/17/2024
100074431		LOS ANGELES	CA		12/02/2021	5.162	3,209,978		(1,702)				3,700,000	11/08/2021
323100997		WOODINVILLE	WA		12/12/2023	10.058	3,215,850						13,400,000	10/31/2023
100170020		BEVERLY HILLS	CA		11/08/2024	7.500	3,216,977		(379)				4,140,000	09/27/2024
100140648		SAN RAFAEL	CA		02/08/2024	8.000	3,217,419						4,250,000	01/19/2024
403049111		RINCON	GA		06/28/2024	7.400	3,225,853		(9,961)				5,220,000	02/29/2024
100161172		RICHMOND	TX		07/25/2024	7.625	3,226,738		(674)				5,700,000	07/15/2024
100169373		INCLINE VILLAGE	NV		09/27/2024	7.125	3,231,136		(210)				4,500,000	08/20/2024
100168680		HUNTINGTON	NY		09/25/2024	6.874	3,231,320						5,750,000	09/11/2024
100174499		ORLANDO	FL		10/31/2024	7.999	3,236,412						4,800,000	03/18/2024
100167529		FAIRVIEW	TX		10/31/2024	7.625	3,245,427		(529)				4,150,000	10/11/2024
403050767		WILMINGTON	NC		06/28/2024	7.630	3,256,649		(13,762)				5,800,000	04/11/2024
403050324		BETHLEHEM	PA		06/28/2024	7.470	3,260,040		(7,250)				5,460,000	04/26/2024
100078028		MIROMAR LAKES	FL		01/12/2022	3.250	3,266,235						6,000,000	11/19/2021
100078458		NEW YORK	NY		01/25/2022	4.787	3,266,851		110,601				5,400,000	11/16/2021
100165781		AGOURA HILLS	CA		08/29/2024	7.875	3,271,961						4,650,000	07/03/2024
100179350		CARLSBAD	CA		12/27/2024	8.000	3,282,638		(31)				4,500,000	12/02/2024
403049182		KNOXVILLE	TN		06/28/2024	7.420	3,287,278		(11,195)				5,949,000	11/17/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100136915		HOLLADAY	UT		11/28/2023	8.500	3,294,264						5,775,000	10/23/2023
403052282		EAST CHICAGO	IN		11/04/2024	7.590	3,294,976						4,089,000	04/16/2024
100173671		ENSCHEDE	NLD		10/29/2024	5.100	3,295,081					(145,085)	4,545,000	09/20/2024
100150006		MONTE SERENO	CA		06/07/2024	7.750	3,302,517						4,350,000	04/18/2024
100166393		TAMPA	FL		10/24/2024	7.875	3,314,170						4,500,000	09/05/2024
100149800		BELL CANYON	CA		04/26/2024	8.375	3,322,191						4,585,000	03/28/2024
100143769		LOS ANGELES	CA		02/27/2024	7.875	3,327,048						4,350,000	11/29/2023
324110032		GLENDALE	AZ		12/20/2024	8.930	3,333,000						9,840,000	11/10/2024
100143796		WASHINGTON	DC		02/28/2024	7.750	3,335,477						4,715,000	01/22/2024
100080757		PARADISE VALLEY	AZ		03/10/2022	4.990	3,340,218						4,950,000	02/23/2022
100103221		BEVERLY HILLS	CA		04/26/2023	8.375	3,362,642		(546)				5,700,000	04/01/2023
100084461		ROSWELL	GA		07/14/2022	6.750	3,363,757						6,241,500	05/24/2022
100148654		PALM SPRINGS	CA		04/15/2024	8.000	3,369,271						6,000,000	03/25/2024
100117858		LOS ANGELES	CA		07/20/2023	6.750	3,371,360						4,750,000	03/01/2024
324101000		PORTLAND	OR		12/20/2024	8.755	3,377,500						9,650,000	10/31/2024
100120641		EATONTON	GA		08/21/2023	8.500	3,378,835		(319)				4,500,000	06/28/2023
100083528		WESTON	FL		06/06/2022	6.372	3,400,573		(4)				5,300,000	05/12/2022
100110114		INDIO	CA		06/23/2023	7.875	3,412,591		(116)				4,900,000	05/18/2023
100161699		ROTTERDAM	NLD		07/29/2024	5.350	3,417,812					(153,462)	5,593,568	06/28/2024
100167535		RANCHO PALOS VERDES	CA		10/31/2024	7.250	3,423,123		235				4,430,000	09/27/2024
100083290		BEVERLY HILLS	CA		05/26/2022	6.500	3,430,356						4,675,000	04/06/2022
100146598		LOS ANGELES (CHATSWORT	CA		03/20/2024	9.500	3,438,182						5,100,000	12/19/2023
100116419		CORAL GABLES	FL		07/20/2023	5.250	3,445,640						5,500,000	03/01/2024
100168767		HUNTINGTON BEACH	CA		09/26/2024	7.625	3,449,175						4,595,000	08/12/2024
100080778		CORONA DEL MAR	CA		03/15/2022	4.569	3,454,984						4,500,000	02/25/2022
100100640		GLENDALE	CA		03/28/2023	8.750	3,468,074		(393)				4,560,000	01/27/2023
100139200		HOUSTON	TX		12/28/2023	8.125	3,476,216						5,372,000	10/18/2023
324110010		GLENDALE	AZ		12/20/2024	8.930	3,483,000						10,488,000	11/10/2024
100141710		TRABUCO CANYON	CA		01/30/2024	8.999	3,488,197						5,000,000	12/18/2023
100164005		BEVERLY HILLS	CA		08/21/2024	7.375	3,498,223						4,900,000	07/12/2024
4020323972		COLLIERVILLE	TN		06/03/2021	5.070	3,503,101						4,899,000	05/09/2021
100147727		VENICE	CA		04/05/2024	8.250	3,507,293						5,350,000	01/26/2024
100157766		COTO DE CAZA	CA		08/01/2024	7.875	3,516,178						4,600,000	07/10/2024
100087909		ENCINO	CA		10/18/2022	7.875	3,518,660		(330)				5,750,000	07/07/2022
323100154		WOODINVILLE	WA		12/12/2023	10.058	3,521,164						14,000,000	10/31/2023
100171318		MALIBU	CA		10/16/2024	6.750	3,521,676		(123)				5,700,000	09/13/2024
100185771		LOS ANGELES	CA		12/26/2024	7.750	3,530,624		(1)				4,600,000	11/19/2024
100107823		WOODSIDE	CA		05/19/2023	8.990	3,536,842		(49)				4,400,000	05/01/2023
100082703		LOS ANGELES	CA		04/20/2022	5.375	3,542,205		(765)				5,300,000	03/07/2022
100142195		LOS ANGELES	CA		03/15/2024	7.500	3,542,561						5,694,000	01/29/2024
100155321		MIAMI	FL		07/19/2024	7.250	3,543,237						5,100,000	01/18/2024
100114883		THOUSAND OAKS	CA		07/13/2023	8.375	3,555,038						4,975,000	06/08/2023
100163386		WOODLAND HILLS	CA		09/27/2024	7.750	3,556,677						4,625,000	08/15/2024
100140478		SARATOGA	CA		01/19/2024	8.875	3,556,789						4,700,000	12/02/2023
100148136		WEST PALM BEACH	FL		04/10/2024	8.000	3,567,771						4,800,000	02/22/2024
100178466		KENTFIELD	CA		11/21/2024	6.990	3,570,521		(171)				5,000,000	09/28/2024
100114884		LAGUNA BEACH	CA		07/13/2023	7.250	3,573,268		(777)				8,450,000	06/02/2023
100152019		BEVERLY HILLS	CA		05/14/2024	8.750	3,580,424						4,817,000	03/14/2024
100091966		(SHERMAN OAKS AREA)LOS ANGELES	CA		02/07/2023	8.250	3,582,271		(758)				7,000,000	11/22/2022
100173068		LOS ANGELES (STUDIO CI	CA		10/25/2024	7.374	3,582,955						4,850,000	09/11/2024
100163428		SANTA MONICA	CA		09/27/2024	7.875	3,586,348		(380)				10,000,000	08/05/2024
100127704		MANHATTAN BEACH	CA		09/08/2023	7.750	3,590,828		54,661				5,000,000	06/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
403051130		GARY	IN		06/28/2024	7.500	3,594,295						4,475,000	03/28/2024
100185528		HOUSTON	TX		12/20/2024	6.875	3,594,581		(75)				5,000,000	10/25/2024
100175772		DAVIE	FL		11/12/2024	7.250	3,595,962		(288)				4,976,000	10/18/2024
100142995		SARASOTA	FL		02/12/2024	8.990	3,597,661						5,250,000	01/18/2024
100186762		PARADISE VALLEY	AZ		12/31/2024	7.375	3,598,200		710				5,388,000	08/19/2024
403049264		MOUNT VERNON	NY		06/28/2024	7.340	3,601,592		(10,521)				5,900,000	03/28/2024
100154338		GLENDALE	CA		06/12/2024	7.875	3,607,063						4,800,000	05/20/2024
100114889		PALM DESERT	CA		07/13/2023	8.750	3,609,589		(304)				6,049,000	05/25/2023
100144330		(TOLUCA LAKE AREA) LOS ANGELES	CA		03/07/2024	7.875	3,614,979						4,800,000	02/24/2024
3340075392		BROOKLYN	NY		05/23/2024	9.000	3,620,232						13,060,000	04/14/2024
100079320		NEWPORT BEACH	CA		03/17/2022	4.625	3,623,652		(499)				4,950,000	02/22/2022
3320043753		SARASOTA	FL		02/27/2023	8.892	3,642,513						18,900,000	10/30/2022
100076428		BURLINGAME	CA		12/23/2021	3.990	3,669,304						5,850,000	11/08/2021
100148666		MALIBU	CA		04/16/2024	8.375	3,691,666						5,625,000	03/01/2024
100081977		DEN HAAG	NLD		03/30/2022	3.400	3,720,754					(244,679)	4,267,347	06/30/2024
100165796		MALIBU	CA		08/29/2024	7.750	3,729,494		724				7,400,000	07/11/2024
323100087		WOODINVILLE	WA		11/28/2023	10.138	3,731,408						14,200,000	11/06/2023
100128140		PARKLAND	FL		09/11/2023	9.375	3,740,975						5,250,000	07/31/2023
323100944		WOODINVILLE	WA		11/28/2023	10.138	3,743,395						14,000,000	11/06/2023
403050170		GARY	IN		06/28/2024	7.850	3,746,691						4,554,000	02/23/2024
100172947		ATLANTA	GA		10/25/2024	7.375	3,749,146						6,349,000	09/20/2024
100164732		MOUNT PLEASANT	SC		08/23/2024	7.750	3,757,022						5,000,000	08/12/2024
100149158		LOS ANGELES	CA		04/22/2024	7.875	3,765,869						5,800,000	03/22/2024
323070740		WOODINVILLE	WA		11/28/2023	10.013	3,776,396						13,200,000	11/06/2023
100086725		CALABASAS	CA		09/30/2022	8.500	3,790,637						6,325,000	08/26/2022
100082192		LOS ANGELES	CA		04/14/2022	5.250	3,808,410		(878)				5,300,000	03/07/2022
100128535		LOS ANGELES	CA		09/18/2023	9.375	3,836,439						5,200,000	07/18/2023
100185722		ROTTERDAM	NLD		12/20/2024	4.800	3,849,078					(26,371)	4,955,331	11/29/2024
100163614		MIAMI	FL		08/15/2024	8.125	3,859,366		(97)				5,100,000	07/19/2024
100161736		PINECREST	FL		07/30/2024	8.625	3,859,808						5,480,000	06/14/2024
100103751		SURFSIDE	FL		05/08/2023	8.750	3,873,515						6,400,000	04/01/2023
100085037		LEIDEN	NLD		07/27/2022	4.310	3,883,877					(255,378)	6,950,000	12/01/2023
100083390		ROTTERDAM	NLD		05/27/2022	3.700	3,884,654					(255,447)	5,001,000	12/01/2023
100073538		LOS ANGELES	CA		10/26/2021	3.625	3,920,457						5,850,000	09/22/2021
100133551		SANDS POINT	NY		10/19/2023	8.750	3,980,688						6,600,000	08/31/2023
100073589		ROTTERDAM	NLD		10/25/2021	2.750	3,996,510					(262,784)	5,145,000	12/01/2023
100089762		LOS ANGELES	CA		12/02/2022	7.250	3,999,842		(44)				7,900,000	11/01/2022
3.62421E+11		LOS ANGELES	CA		09/04/2024	8.775	4,000,000						17,310,000	08/05/2024
100152769		MIDDLETOWN	NJ		05/22/2024	8.125	4,007,780						6,600,000	04/10/2024
100150257		ALMERE	NLD		04/29/2024	5.450	4,008,161					(140,460)	7,040,304	06/30/2024
100078014		AVALON	NJ		01/12/2022	4.587	4,021,381						9,500,000	12/16/2021
324080261		ATLANTA	GA		10/18/2024	8.892	4,032,701						13,800,000	08/19/2024
4020495369		BATON ROUGE	LA		06/21/2023	7.230	4,055,993		(11,559)				6,696,905	06/21/2023
100076822		ST PETERSBURG	FL		12/27/2021	3.250	4,064,989						5,600,000	12/09/2021
100130264		MARCO ISLAND	FL		09/28/2023	9.000	4,073,464		(740)				6,650,000	08/31/2023
403048481		INDIANAPOLIS	IN		06/28/2024	7.140	4,078,849		(7,217)				5,906,000	11/08/2023
100178223		IRVINE	CA		11/19/2024	6.999	4,115,415		(293)				11,000,000	10/25/2024
100115112		PHOENIX	AZ		07/17/2023	8.250	4,115,554		(1,027)				7,000,000	06/16/2023
100185487		LONG BEACH	CA		12/20/2024	8.000	4,137,660		(90)				5,800,000	11/12/2024
100176656		TUSTIN	CA		11/15/2024	7.499	4,146,490		(63)				6,700,000	10/10/2024
100163604		PHOENIX	AZ		08/15/2024	7.375	4,156,567						7,525,000	07/29/2024
100180706		NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024	7.875	4,159,178		(300)				9,400,000	09/12/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080306		SCHIEDAM/VLAARDINGEN	NLD		02/22/2022	3.150	4,163,516					(273,777)	5,360,000	12/01/2023
100184417		SPRING	TX		12/17/2024	7.500	4,163,697		(161)				7,500,000	11/09/2024
323100646		WOODINVILLE	WA		11/28/2023	10.013	4,174,060						14,200,000	11/06/2023
100135955		KEY COLONY BEACH	FL		11/15/2023	8.625	4,176,522						7,032,000	10/31/2023
100142420		RICHMOND	TX		02/05/2024	9.990	4,214,505						5,560,000	12/20/2023
100080305		ZIERIKZEE	NLD		02/22/2022	3.150	4,225,658					(277,863)	5,850,000	06/30/2024
100156656		LOS GATOS	CA		06/24/2024	8.375	4,273,361						7,500,000	05/24/2024
100172980		MIAMI	FL		10/25/2024	7.374	4,279,041		(278)				7,000,000	09/25/2024
100128807		BROOKLYN	NY		09/21/2023	8.750	4,319,217						6,500,000	08/04/2023
100080303		ZIERIKZEE	NLD		02/22/2022	3.150	4,357,710					(286,547)	5,925,000	06/30/2024
3.62423E+11		BROOKLYN	NY		10/23/2024	8.825	4,371,750						17,487,000	09/10/2024
100081697		SANTA MONICA	CA		03/21/2022	3.875	4,414,787		994				7,500,000	02/22/2022
100174973		SANDS POINT	NY		10/31/2024	7.750	4,415,798						6,900,000	05/10/2024
403048161		ST. HELENS	OR		08/16/2024	7.330	4,419,832		(34,989)				7,202,000	11/16/2023
100153780		BUSSUM	NLD		05/30/2024	5.200	4,453,513					(202,939)	6,820,000	06/30/2024
100178205		LOS ANGELES	CA		11/19/2024	8.750	4,522,864		(32)				6,000,000	08/28/2024
100148130		TARZANA	CA		04/10/2024	8.375	4,534,353						6,010,000	02/28/2024
100185774		TARZANA	CA		12/26/2024	7.625	4,536,087		(3)				6,950,000	10/31/2024
403047880		ST JOHNS	FL		06/28/2024	6.470	4,537,000		(2,416)				12,280,000	11/30/2023
100185495		ATLANTA	GA		12/20/2024	7.250	4,539,359		(16)				6,950,000	11/13/2024
403048998		WESTVILLE	NJ		06/28/2024	7.240	4,570,001		(11,477)				9,085,000	11/14/2023
100078612		ROTTERDAM	NLD		01/26/2022	2.950	4,620,053					(303,784)	5,576,000	12/01/2023
403050696		PHILADELPHIA	PA		11/04/2024	7.280	4,628,254						6,354,000	03/05/2024
3320049256		BALTIMORE	MD		05/25/2023	8.699	4,710,978						13,980,000	03/07/2023
3410000571		PHILADELPHIA	PA		10/17/2024	8.976	4,741,966						30,015,000	08/21/2024
100149517		SANTA BARBARA	CA		04/26/2024	8.250	4,875,722						8,000,000	04/04/2024
100173807		SANIBEL	FL		10/31/2024	7.375	4,961,217		(87)				7,600,000	10/17/2024
403052459		INDIANAPOLIS	IN		11/04/2024	7.090	5,015,150		(32,006)				7,650,000	06/20/2024
100146581		ORLANDO	FL		03/20/2024	8.500	5,035,030						11,125,000	02/21/2024
100156823		LA JOLLA	CA		06/27/2024	8.250	5,061,194						8,150,000	06/06/2024
403047362		DETROIT	MI		06/28/2024	7.600	5,119,430		(17,454)				6,726,000	10/27/2023
100164725		CORNELIUS	NC		08/23/2024	8.250	5,126,686						9,500,000	07/29/2024
100079239		LOS ANGELES	CA		02/14/2022	3.000	5,163,831		1,263				18,200,000	12/09/2021
100139138		NEW YORK	NY		12/28/2023	9.750	5,221,580						8,000,000	11/20/2023
4010014970		NEWARK	NJ		02/10/2021	5.493	5,339,670						15,180,000	02/09/2021
403049284		DAYTONA BEACH	FL		06/28/2024	7.480	5,363,360		(16,608)				8,150,000	11/07/2023
100138427		MCLEAN	VA		12/18/2023	10.990	5,373,773						8,700,000	10/31/2023
100180145		HAMPTON BAYS	NY		11/25/2024	8.500	5,512,032						9,000,000	10/31/2024
100140180		RANCHO SANTA FE	CA		01/11/2024	9.625	5,631,912		361				8,750,000	12/19/2023
4020363556		PITTSBURGH	PA		11/21/2022	6.730	5,941,655		(6,316)				9,846,000	11/29/2022
403049330		BETHLEHEM	PA		06/28/2024	6.500	6,172,338		7,884				10,000,000	12/20/2023
100147100		BEVERLY HILLS	CA		03/28/2024	10.625	6,279,656						11,000,000	02/13/2024
4020122468		CHICAGO	IL		03/12/2021	5.250	6,311,771						9,077,500	12/09/2020
100074364		SANTA BARBARA	CA		11/19/2021	4.500	6,387,185						19,000,000	10/18/2021
403048457		SCOTTSDALE	AZ		06/28/2024	7.420	6,544,300		(26,538)				14,709,000	10/31/2023
403048304		EASTPOINTE	MI		11/04/2024	7.080	6,991,375		(47,320)				9,780,500	05/21/2024
403049806		DETROIT	MI		11/04/2024	7.030	7,152,484		(50,115)				9,936,000	04/26/2024
3320045563		SAN ANTONIO	TX		02/13/2023	8.922	7,205,989						25,900,000	12/12/2022
403050577		RINCON	GA		06/28/2024	7.230	7,258,422		(18,562)				11,800,000	03/28/2024
100156801		MAITLAND	FL		06/27/2024	8.250	7,275,742						10,300,000	05/31/2024
100081667		BEVERLY HILLS	CA		03/21/2022	5.625	7,280,409		(843)				10,250,000	02/22/2022
4020258468		COLUMBUS	OH		03/12/2021	4.550	7,290,948		(33,422)				11,212,200	12/09/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3340066587		MANSFIELD	OH		02/26/2024	8.879	7,360,919						29,346,000	12/21/2023
323110165		CULVER CITY	CA		12/20/2023	9.870	7,692,716						28,400,000	09/13/2023
100087613		ALKMAAR	NLD		09/27/2022	1.000	7,767,755					(510,850)	11,522,646	12/01/2023
403050271		ATHENS	GA		11/04/2024	7.700	8,339,912		(63,435)				12,422,000	05/13/2022
403051808		SAN FRANCISCO	CA		11/04/2024	6.210	8,407,149		716				15,312,000	05/16/2024
403050310		KERNERSVILLE	NC		06/28/2024	6.770	8,699,435		4,338				13,453,000	02/29/2024
403051011		WEST VIEW	PA		11/04/2024	7.290	8,936,730		(63,622)				12,873,000	04/30/2024
403048025		BELLEVILLE	IL		11/04/2024	7.160	9,163,149						12,386,800	02/12/2024
403047247		JACKSON	TN		06/28/2024	6.980	9,290,180		(5,819)				13,599,999	04/19/2024
403048573		NORTH MIAMI	FL		08/16/2024	7.380	9,419,251		(83,471)				14,000,000	09/20/2023
4.04334E+11		MESQUITE	TX		07/15/2024	4.650	10,565,803		65,803				17,740,000	04/30/2024
403050107		HELENA	AL		06/28/2024	6.750	10,728,656		(4,297)				16,479,650	01/31/2024
403051085		TEMPE	AZ		11/04/2024	6.420	11,713,500		(65,925)				25,065,000	06/18/2024
403048709		KATY	TX		06/28/2024	6.590	11,807,775		(9,425)				18,896,400	11/22/2023
403053236		COLTEWAH	TN		11/04/2024	5.980	12,229,833		4,067				19,133,300	07/23/2024
100082784		ZAANDAM	NLD		04/27/2022	3.200	12,946,258					(851,397)	17,119,001	12/01/2023
4.04334E+11		LELAND	NC		12/09/2024	5.800	13,500,000						23,297,000	10/30/2024
100084323		AMSTERDAM	NLD		06/30/2022	1.000	13,632,409					(896,167)	17,550,000	12/01/2023
403050268		ATHENS	GA		11/04/2024	7.700	17,782,348		(135,161)				25,510,000	05/08/2024
4020715663		HOMESTEAD	FL		05/17/2024	8.080	18,039,990						56,650,500	05/17/2024
19349		SAN DIEGO	CA		01/25/2022	3.750	21,605,292						1,142,956,644	05/10/2023
4020414026		UPPER DARBY	PA		11/21/2022	6.850	24,503,903		(25,131)				37,370,000	11/29/2022
19356		SAN DIEGO	CA		05/10/2023	7.450	25,184,975						1,239,419,300	04/21/2023
403049325		NEW ORLEANS	LA		06/28/2024	6.500	28,614,361		12,806				45,955,000	12/21/2023
403048729		POMPANO BEACH	FL		06/28/2024	6.850	33,649,012		(51,185)				49,800,096	03/28/2024
19354		HERTFORDSHIRE	GBR		12/02/2022	6.430	38,163,686					(56,268)	26,394,440	11/17/2022
19348		EL SEGUNDO	CA		09/10/2021	3.197	68,811,438		117,618				121,212,121	09/08/2021
19351		VARIOUS	GBR		04/22/2022	5.421	147,146,738					(2,668,473)	178,636,691	04/19/2022
19344		CHESHIRE EAST (UA)	GBR		05/01/2020	6.100	256,890,920				2,294,143	(4,536,824)	36,716,489	09/30/2022
19355		PHOENIX	AZ		12/13/2022	5.684	287,388,770						7,692,308	12/13/2022
19353		LONDON	GBR		06/28/2022	4.800	358,550,607				6,910,386	8,498,775	12,956,078	09/30/2022
0399999. Mortgages in good standing - Residential mortgages-all other							30,544,593,018		15,640,408		9,204,529	(68,078,759)	53,448,064,675	XXX
500005276002A		ZOETERMEER	NLD		11/27/2024	6.450	16,053					(321)	620,000	07/11/2024
5.00005E+11		VELP	NLD		09/26/2024	6.600	26,042					(2,062)	1,180,000	07/10/2024
5.00005E+11		HAARLEM	NLD		03/26/2024	6.650	28,143					(1,280)	570,000	12/21/2023
500005166001A		BUSSUM	NLD		10/29/2024	6.150	30,340					(1,336)	1,725,000	07/15/2024
5.00005E+11		ZANDVOORT	NLD		08/28/2024	6.500	32,627					(2,378)	1,278,000	04/23/2024
500005539002A		DORDRECHT	NLD		12/20/2024	5.750	36,301						1,402,000	10/11/2024
0S41073		POCATELLO	ID		07/12/2005	6.510	49,920						4,146,000	10/03/2023
5.00004E+11		S-GRAVENHAGE	NLD		02/26/2024	6.850	65,746					(3,129)	2,650,000	01/09/2024
5.00004E+11		ENSCHEDE	NLD		04/26/2024	6.400	66,181					(2,185)	270,000	02/01/2024
5.00005E+11		VLISSINGEN	NLD		06/25/2024	6.500	67,584					(2,336)	2,673,000	02/29/2024
500005406002A		ENSCHEDE	NLD		11/27/2024	5.950	67,838					(1,356)	2,620,000	09/27/2024
500005000003A		HARDERWIJK	NLD		10/29/2024	6.350	80,537					(3,546)	4,710,000	06/06/2024
18529		ATLANTA	GA		09/22/2005	5.300	112,282						3,492,000	08/03/2023
3310037325		CHICAGO	IL		08/08/2022	6.043	112,860						600,000	06/01/2022
3310042473		MEMPHIS	TN		11/01/2022	8.400	131,045						670,000	09/08/2022
3500103881		LAUDERHILL	FL		07/18/2024	8.660	131,957						900,000	05/21/2024
3310037859		CHICAGO	IL		08/16/2022	7.050	132,549						740,000	07/07/2022
3310072395		HARTFORD	CT		04/30/2024	8.666	132,777						750,000	03/11/2024
3310041137		POUGHKEEPSIE	NY		11/10/2022	9.450	135,989						875,000	08/29/2022
754764		PLUM BOROUGH	PA		12/31/2006	5.770	137,043						7,884,000	11/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300004155		BALTIMORE	MD		12/21/2022	7.863	141,093						1,200,000	11/04/2022
3410000594		REHOBOTH BEACH	DE		11/14/2024	9.450	145,852						1,095,000	09/24/2024
5.00005E+11		HAARLEM	NLD		03/26/2024	6.650	147,587					(6,712)	570,000	12/21/2023
3300004503		PHILADELPHIA	PA		08/24/2023	9.735	148,960						5,100,000	05/17/2023
3.62415E+11		INDIANAPOLIS	IN		09/23/2024	9.520	152,000						2,250,000	08/16/2024
500005083002A		MADE	NLD		12/20/2024	6.050	152,895					(1,048)	1,000,000	07/17/2024
3300005146		ATLANTIC CITY	NJ		10/09/2024	8.830	154,034						600,000	08/21/2024
5.00005E+11		APPELSCHA	NLD		04/26/2024	6.300	156,650					(5,172)	450,000	02/27/2024
3300005319		FAYETTEVILLE	NC		10/09/2024	8.680	158,736						640,000	08/13/2024
3310040141		DETROIT	MI		10/12/2022	8.040	173,737						850,000	08/02/2022
323110557		PHOENIX	AZ		03/21/2024	9.905	176,235						5,120,000	12/05/2023
500005276001A		ZOETERMEER	NLD		11/27/2024	6.450	176,587					(3,529)	620,000	07/11/2024
500005334001A		FRANEKER	NLD		11/27/2024	5.950	181,248					(3,623)	1,130,000	06/25/2024
3300004177		NEWARK	NJ		06/23/2023	9.645	186,200						2,900,000	05/10/2023
3310055602		NEWARK	NJ		09/15/2023	9.191	193,941						1,010,000	08/17/2023
3.62426E+11		INDIANAPOLIS	IN		11/22/2024	9.345	203,000						2,520,000	10/03/2024
5.00005E+11		PURMEREND	NLD		07/26/2024	6.500	207,140					(9,980)	1,780,000	05/03/2024
3.62418E+11		COLUMBIA	SC		09/23/2024	9.275	213,000						2,850,000	08/09/2024
3500106895		MIAMI	FL		09/30/2024	8.495	217,500						1,830,000	06/20/2024
3340072750		ALLIANCE	OH		04/12/2024	9.445	245,734						1,060,000	03/19/2024
5.00005E+11		LEERSUM	NLD		07/26/2024	6.400	257,372					(12,400)	1,070,000	04/22/2024
5.00005E+11		CADZAND	NLD		08/28/2024	6.400	258,925					(18,874)	1,200,000	03/04/2024
3500108379		MIAMI BEACH	FL		09/30/2024	8.305	266,438						1,575,000	06/24/2024
3340066363		CHICAGO	IL		02/26/2024	9.325	281,421						1,440,000	01/10/2024
500005291001A		OSS	NLD		11/27/2024	5.950	284,818					(5,693)	4,200,000	09/12/2024
3410000593		PHILADELPHIA	PA		11/14/2024	9.450	298,300						2,220,000	10/07/2024
5.00005E+11		WIJK BIJ DUURSTEDE	NLD		08/28/2024	6.400	299,059					(21,800)	1,050,000	06/10/2024
324020870		AUBURN	WA		05/23/2024	9.830	301,100						1,920,000	03/25/2024
3320044877		DETROIT	MI		02/13/2023	8.916	301,439						1,100,000	08/17/2022
18977		EL PASO	TX		11/30/2010	5.400	321,722						6,645,000	08/03/2023
500005166002A		BUSSUM	NLD		10/29/2024	6.150	336,085					(14,798)	1,725,000	07/15/2024
5.00005E+11		VELP	NLD		09/26/2024	6.600	336,085					(26,610)	1,180,000	07/20/2024
500005179001A		GELDROP	NLD		11/27/2024	6.300	341,574					(6,827)	1,340,000	07/23/2024
5.00005E+11		AMSTERDAM	NLD		06/25/2024	6.400	341,781					(11,814)	1,320,000	05/03/2024
3300005296		NEWARK	NJ		10/09/2024	8.755	343,679						1,125,000	07/23/2024
3340068654		KINGSTON	NY		03/07/2024	9.504	346,104						1,440,000	01/18/2024
3340066758		MONTICELLO	NY		03/07/2024	9.348	352,750						2,300,000	11/22/2023
5.00005E+11		S-HEERENBERG	NLD		09/26/2024	6.400	354,210					(28,045)	1,955,876	07/03/2024
19135		WESTMONT	IL		12/21/2011	5.380	361,166						3,138,000	08/29/2023
5.00005E+11		ZANDVOORT	NLD		08/28/2024	6.500	363,997					(26,533)	1,278,000	04/23/2024
324030392		BAKERSFIELD	CA		12/20/2024	9.680	364,206						12,340,000	09/27/2024
3310029498		NASHVILLE	NC		02/25/2022	6.300	371,250						1,850,000	12/04/2021
18639		HOUSTON	TX		03/01/2007	6.270	373,143						3,891,000	07/21/2023
18593		FREDERICK	MD		11/14/2006	6.480	380,245						3,378,000	07/21/2023
3340072693		NEW ORLEANS	LA		04/05/2024	9.290	382,073						2,300,000	03/14/2024
3410000527		HAWTHORNE	NJ		09/24/2024	9.216	383,027						3,270,000	06/28/2024
19070		EL PASO	TX		07/19/2011	4.990	396,560						13,606,000	07/27/2023
500005539001A		DORDRECHT	NLD		12/20/2024	5.750	399,314						1,402,000	10/11/2024
754574		CORONA	CA		12/31/2006	5.300	416,109						15,516,000	08/03/2023
3500108875		AVENTURA	FL		10/16/2024	8.220	418,688						3,150,000	08/24/2024
3310039962		WATERBURY	CT		09/28/2022	7.040	423,225						2,425,000	07/22/2022
18962		HOUSTON	TX		10/29/2010	5.350	433,353						8,572,000	07/20/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320047299		DETROIT	MI		02/27/2023	9.822	434,506						1,620,000	12/19/2022
3310034741		HARTFORD	CT		07/07/2022	5.343	437,547						2,490,000	04/05/2022
3.62427E+11		WORCESTER	MA		11/22/2024	8.970	442,500						1,980,000	10/08/2024
3500110328		SAN DIEGO	CA		12/20/2024	8.610	450,289						8,625,000	10/08/2024
3340069966		FRANKLIN PARK	IL		02/29/2024	9.416	454,553						1,840,000	02/05/2024
19003		SALEM	OR		03/01/2011	5.000	459,026						4,995,000	08/03/2023
3500111929		LOS ANGELES	CA		11/27/2024	9.008	463,428						15,300,000	10/22/2024
19071		EL PASO	TX		09/08/2011	4.990	465,940						17,652,000	07/27/2023
18984		EL PASO	TX		11/29/2010	5.400	473,119						25,018,000	08/03/2023
3.62427E+11		WORCESTER	MA		11/22/2024	8.970	476,000						2,040,000	10/08/2024
3.62423E+11		LARKSVILLE	PA		10/04/2024	9.325	477,500						3,150,000	09/11/2024
3310050695		CHICAGO	IL		04/27/2023	8.743	481,140						3,500,000	01/09/2023
18954		FORTH WORTH	TX		10/07/2010	5.850	491,161						20,618,000	07/20/2023
5.00005E+11		UGCHELEN	NLD		09/26/2024	6.300	517,850						2,516,000	06/18/2024
18566		INDEPENDENCE	OH		04/26/2006	5.520	522,761					(41,002)	16,046,000	07/21/2023
754469		WOODBURY	MN		12/31/2006	5.700	523,844						4,484,000	08/03/2023
324030167		SEATTLE	WA		05/23/2024	9.830	525,700						3,200,000	03/25/2024
331003471 6		HARTFORD	CT		07/07/2022	5.343	525,932						3,870,000	04/05/2022
3.62415E+11		WORCESTER	MA		07/25/2024	9.660	553,000						2,370,000	06/14/2024
3.62416E+11		LOS ANGELES	CA		08/14/2024	9.450	574,000						7,650,000	07/10/2024
324060044		SUNSET	UT		10/18/2024	9.505	584,766						10,720,000	07/29/2024
3310040455		MYRTLE BEACH	SC		10/19/2022	7.550	623,700						3,300,000	08/19/2022
3.62415E+11		WASHINGTON	DC		07/25/2024	9.405	624,000						2,880,000	06/24/2024
754615		DENVER	CO		12/31/2006	5.560	636,132						20,588,000	08/03/2023
3310031066		ALBANY	NY		06/07/2022	5.343	657,940						3,425,000	03/25/2022
3.62415E+11		WASHINGTON	DC		07/25/2024	9.410	672,000						2,880,000	06/24/2024
3.62415E+11		WASHINGTON	DC		07/25/2024	9.410	672,000						2,880,000	06/24/2024
19219		PHARR	TX		09/25/2012	4.120	678,919						14,588,000	08/01/2023
324080617		PORTLAND	OR		10/18/2024	9.292	683,927						8,170,000	04/03/2024
755190		PALO ALTO	CA		12/31/2006	6.090	684,571						46,680,000	10/04/2023
5.00005E+11		S-GRAVENHAGE	NLD		07/26/2024	6.250	704,017					(33,918)	2,950,000	05/15/2024
323100564		PORTLAND	OR		12/12/2023	9.745	708,284						4,790,000	11/29/2023
3410000582		LAKE KATRINE	NY		11/08/2024	9.050	728,894						5,550,000	06/11/2024
19072		EL PASO	TX		07/19/2011	4.990	735,605						19,912,000	07/27/2023
3320047297		DETROIT	MI		02/27/2023	9.822	735,693						2,560,000	12/19/2022
5000054060001A		ENSCHEDE	NLD		11/27/2024	5.950	746,222					(14,915)	2,620,000	09/27/2024
19019		FULLERTON	CA		03/10/2011	5.450	752,477						60,372,000	11/29/2022
3300004793		BALTIMORE	MD		02/16/2024	9.715	752,714						2,500,000	11/27/2023
5.00004E+11		S-GRAVENHAGE	NLD		02/26/2024	6.850	754,767					(35,925)	2,650,000	01/09/2024
18727		TROY	MO		02/08/2008	5.940	760,727						11,964,000	12/13/2023
18626		BURBANK	CA		02/26/2007	5.870	760,916						28,032,000	07/21/2023
5.00005E+11		VLISSINGEN	NLD		06/25/2024	6.500	761,318					(26,316)	2,673,000	02/29/2024
19073		EL PASO	TX		07/19/2011	4.990	824,906						31,792,000	07/27/2023
322010366		SMITHFIELD	UT		02/16/2022	6.725	860,342						7,562,000	12/10/2021
3500112692		NEW CANAAN	CT		12/20/2024	8.235	860,938						5,100,000	10/25/2024
19016		WOODINVILLE	WA		03/11/2011	5.200	569,158						12,088,000	11/14/2023
19074		EL PASO	TX		07/19/2011	4.990	870,313						16,160,000	07/27/2023
19218		EL PASO	TX		09/25/2012	4.120	877,335						15,792,000	08/01/2023
3300004227		PHILADELPHIA	PA		02/16/2023	9.135	884,450						3,550,000	12/22/2022
500005000004A		HARDERWIJK	NLD		10/29/2024	6.350	888,175					(39,107)	4,710,000	06/06/2024
3320042299		JERSEY CITY	NJ		02/13/2023	8.616	892,936						3,300,000	10/05/2022
19120		CHARLOTTE	NC		12/01/2011	4.940	898,256						7,603,000	07/27/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3.62423E+11		HAMMOND	LA		11/08/2024	9.220	900,000						3,810,000	08/27/2024
3310037539		BROOKLYN	NY		09/28/2022	6.050	912,384						4,800,000	06/23/2022
730007559		LOS ANGELES	CA		12/27/2023	5.000	912,588						2,120,000	05/04/2013
730101524		BAY POINT	CA		12/27/2023	4.250	919,558						1,620,000	01/15/2021
730302189		LONG BEACH	CA		12/27/2023	4.100	926,104						1,800,000	12/03/2019
3310024886		ROCKPORT	TX		10/27/2021	5.210	929,393						4,890,000	08/17/2021
730300293		VENTURA	CA		12/27/2023	4.775	934,518						2,050,000	09/05/2018
730060764		LOS ANGELES	CA		12/27/2023	4.250	934,912						2,550,000	09/16/2021
19136		WESTMONT	IL		12/21/2011	5.380	939,012						10,446,000	08/01/2023
730301421		ADELANTO	CA		12/27/2023	4.680	942,730						3,500,000	05/02/2019
3.62431E+11		LOS ANGELES	CA		12/23/2024	9.285	948,000						3,810,000	11/21/2024
323050769		FRESNO	CA		07/26/2023	9.990	950,724						2,960,000	05/31/2023
730003219		ASHLAND	OR		12/27/2023	3.225	950,884						1,440,000	04/19/2021
737034569		HEMET	CA		12/27/2023	8.000	951,496						1,560,000	05/24/2021
3.62426E+11		LAWNDALE	CA		11/08/2024	9.220	960,000						6,375,000	10/07/2024
730100812		LOS ANGELES	CA		12/27/2023	3.750	973,366		29,073				2,120,000	09/08/2016
730302431		MARTINEZ	CA		12/27/2023	4.100	974,339						2,240,000	10/25/2019
3300005408		BROOKLYN	NY		10/09/2024	8.555	988,815						5,550,000	09/13/2024
3310032402		GREENSBORO	NC		03/22/2022	5.000	990,961						5,000,000	02/15/2022
324040275		PORTLAND	OR		07/25/2024	9.970	992,632						4,540,000	04/18/2024
3320044572		YONKERS	NY		01/30/2023	8.792	995,069						3,500,000	11/28/2022
730302335		VACAVILLE	CA		12/27/2023	3.750	1,002,769						1,630,000	10/06/2020
730302692		LOS ANGELES	CA		12/27/2023	4.000	1,009,513						1,730,000	11/20/2020
1000024		HOUSTON	TX		12/27/2006	5.870	1,019,703						21,066,000	07/27/2023
3310034735		LOUISVILLE	KY		05/19/2022	5.000	1,020,664						5,720,000	02/16/2022
730302120		LOS ANGELES	CA		12/27/2023	4.400	1,025,361						2,225,000	10/29/2019
18752		CHASKA	MN		03/25/2008	6.000	1,035,620						12,372,000	07/21/2023
5000054566001A		ROTTERDAM	NLD		12/20/2024	5.750	1,035,701						4,750,000	08/30/2024
730300292		VENTURA	CA		12/27/2023	4.775	1,038,353						2,300,000	09/05/2018
3300004086		BRONX	NY		12/02/2022	7.581	1,041,649						3,350,000	10/31/2022
3300004378		BROOKLYN	NY		05/03/2023	9.180	1,042,720						4,550,000	02/20/2023
324030964		HOGANSVILLE	GA		07/01/2024	9.870	1,052,768						4,970,488	01/31/2024
3310034991		CHICAGO	IL		07/07/2022	5.875	1,061,389						5,500,000	04/05/2022
730003209		ASHLAND	OR		12/27/2023	3.275	1,068,016						1,620,000	03/29/2021
3500108194		LOS ANGELES	CA		10/16/2024	8.470	1,069,375						9,000,000	09/10/2024
19187		SALINAS	CA		07/31/2012	4.250	1,079,832						20,626,000	08/01/2023
730301413		HUNTINGTON BEACH	CA		12/27/2023	4.370	1,084,266						2,800,000	07/18/2019
3310054234		CINCINNATI	OH		07/27/2023	9.016	1,091,475						5,800,000	06/05/2023
730300257		VALLEJO	CA		12/27/2023	5.246	1,092,739						2,050,000	06/06/2018
19188		FORT WORTH	TX		06/29/2012	4.250	1,102,455						28,312,000	11/08/2022
730302396		CHICO	CA		12/27/2023	3.800	1,122,599						2,840,000	03/24/2020
730101608		ONTARIO	CA		12/27/2023	3.400	1,128,002						2,160,000	05/27/2021
730002323		REDONDO BEACH	CA		12/27/2023	4.100	1,134,950						4,900,000	02/04/2019
3310030357		NORTH CHARLESTON	SC		02/18/2022	5.175	1,136,696						11,000,000	01/24/2022
18821		FREMONT	CA		12/01/2008	6.240	1,139,026						52,496,000	07/21/2023
323030007		PORTLAND	OR		05/02/2023	9.380	1,148,186						7,060,000	02/18/2023
730301690		SANTA CRUZ	CA		12/27/2023	4.000	1,153,105						2,100,000	03/21/2019
3300004211		CHICAGO	IL		12/21/2022	8.855	1,159,886						4,500,000	12/01/2022
324030587		KING CITY	OR		07/01/2024	9.995	1,175,626						5,510,000	03/27/2024
730242934		LOS ANGELES	CA		12/27/2023	6.731	1,180,256						3,000,000	06/17/2019
730003222		ASHLAND	OR		12/27/2023	3.225	1,182,001						1,790,000	04/19/2021
3500109665		LOS ANGELES	CA		11/27/2024	8.883	1,182,452						13,425,000	10/15/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300004385		BROOKLYN	NY		05/03/2023	9.080	1,187,025						5,850,000	03/23/2023
730300225		PASADENA	CA		12/27/2023	8.250	1,190,181						2,370,000	05/24/2018
730301077		PLEASANT HILL	CA		12/27/2023	4.670	1,190,356						3,000,000	03/28/2019
3410000604		WALDORF	MD		11/21/2024	8.850	1,198,332						7,950,000	09/03/2024
730302652		HOUSTON	TX		12/27/2023	4.500	1,202,394						4,730,000	06/18/2020
730301712		LOS ANGELES	CA		12/27/2023	7.500	1,202,506						2,950,000	08/05/2019
730302378		SAN DIEGO	CA		12/27/2023	3.750	1,205,071						2,740,000	03/04/2020
730007556		BEVERLY HILLS	CA		12/27/2023	5.000	1,206,024						4,000,000	05/07/2013
3500103892		LOS ANGELES	CA		08/12/2024	9.085	1,207,298						12,075,000	06/18/2024
737034552		HEMET	CA		12/27/2023	8.000	1,219,793						2,000,000	05/24/2021
730102373		LOS ANGELES	CA		12/27/2023	4.350	1,220,443						2,070,000	04/17/2019
730302688		INGLEWOOD	CA		12/27/2023	3.650	1,231,818						2,900,000	11/05/2020
730101542		LONG BEACH	CA		12/27/2023	4.000	1,235,732						2,100,000	03/04/2021
730101610		LOS ANGELES	CA		12/27/2023	3.250	1,237,305						2,450,000	05/17/2021
730101930		COVINA	CA		12/27/2023	5.150	1,241,994						2,950,000	09/09/2022
730101756		SAN PEDRO	CA		12/27/2023	4.500	1,247,012						2,300,000	03/14/2022
730302495		LOS ANGELES	CA		12/27/2023	3.900	1,256,945						1,950,000	04/02/2020
3310033257		JACKSON	MS		04/14/2022	5.693	1,261,954						9,100,000	03/04/2022
730300237		SALINAS	CA		12/27/2023	3.400	1,266,849						2,150,000	05/30/2018
730101940		SANTA BARBARA	CA		12/27/2023	6.850	1,269,097		23,738				2,180,000	03/07/2023
730301571		WHITTIER	CA		12/27/2023	4.300	1,271,073						2,200,000	06/13/2019
18830		GREAT FALLS	MT		12/17/2008	6.850	1,276,056						16,742,000	07/20/2023
730101522		WHITTIER	CA		12/27/2023	3.700	1,298,525						2,820,000	01/06/2021
7200580		CHICAGO	IL		08/16/2022	4.740	1,300,078						65,000,000	09/07/2023
735112806		HAWTHORNE	CA		12/27/2023	5.750	1,300,459						3,750,000	07/19/2004
3300002992		RENSSELAER	NY		07/02/2021	9.200	1,303,400						4,350,000	04/27/2021
730300294		OXNARD	CA		12/27/2023	4.775	1,323,621						2,900,000	09/05/2018
324080350		VANCOUVER	WA		10/31/2024	8.805	1,345,000						6,200,000	09/06/2024
323120290		ENUMCLAW	WA		02/15/2024	9.415	1,348,750						4,150,000	10/03/2023
730301696		SALINAS	CA		12/27/2023	4.000	1,359,931						2,200,000	03/20/2019
730005513		BUENA PARK	CA		12/27/2023	6.125	1,362,693						2,750,000	06/29/2012
19036		FORT WORTH	TX		04/15/2011	6.000	1,371,996						29,626,000	07/27/2023
730101628		LOS ANGELES	CA		12/27/2023	3.350	1,396,011						2,200,000	06/23/2021
324010688		PORTLAND	OR		03/21/2024	9.480	1,398,600						3,996,000	01/22/2024
324100656		LOS ANGELES	CA		12/20/2024	9.568	1,403,500						22,900,000	10/24/2024
730101464		LYNWOOD	CA		12/27/2023	4.300	1,404,374						3,280,000	05/23/2019
19146		DOWNINGTON	PA		03/14/2012	4.650	1,412,099						25,924,000	08/01/2023
730302403		LAKE ELSINORE	CA		12/27/2023	3.970	1,423,127						2,800,000	03/03/2020
730300941		GARDENA	CA		12/27/2023	4.500	1,428,585						3,150,000	01/17/2019
324040770		VANCOUVER	WA		07/25/2024	9.545	1,454,051						8,788,000	04/22/2024
730101920		BERKELEY	CA		12/27/2023	4.650	1,454,932		36,682				4,100,000	07/05/2022
730101654		LOS ANGELES	CA		12/27/2023	6.500	1,484,308		29,458				2,800,000	12/13/2022
730101690		FAIRFIELD	CA		12/27/2023	3.350	1,485,177						2,300,000	11/12/2021
730101768		NATIONAL CITY	CA		12/27/2023	3.500	1,487,971						6,975,000	03/17/2022
730302330		LONG BEACH	CA		12/27/2023	3.950	1,503,493						2,400,000	01/30/2020
3300004725		BROOKLYN	NY		12/28/2023	9.640	1,513,341						5,600,000	09/27/2023
730101530		FONTANA	CA		12/27/2023	3.600	1,525,179						2,655,000	03/03/2021
730301130		ALHAMBRA	CA		12/27/2023	4.600	1,525,406						4,100,000	03/11/2019
730301919		SAN DIEGO	CA		12/27/2023	4.500	1,530,578						3,000,000	10/29/2019
730302486		LOS ANGELES	CA		12/27/2023	4.150	1,532,159						4,325,000	03/25/2020
735084908		GARDENA	CA		12/27/2023	5.750	1,545,627						1,970,000	04/20/2004
323020743		PORTLAND	OR		05/02/2023	9.630	1,553,792						6,060,000	01/28/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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730101536		LOS ANGELES	CA		12/27/2023	3.500	1,558,457						3,160,000	03/17/2021
730300354		SANTA MONICA	CA		12/27/2023	4.890	1,579,780						4,700,000	06/21/2018
324010904		BAKERSFIELD	CA		03/21/2024	9.610	1,581,867						6,090,000	11/20/2023
730002381		LONG BEACH	CA		12/27/2023	4.375	1,618,535						4,720,000	04/15/2019
3310062012		CARROLLTON	GA		12/07/2023	8.428	1,627,605						8,600,000	10/19/2023
18822		LINCOLN	NE		12/16/2008	6.140	1,670,604						16,644,000	07/21/2023
3410000601		LONG BRANCH	NJ		11/14/2024	9.050	1,671,069						9,900,000	09/05/2024
730301992		SANTA MONICA	CA		12/27/2023	4.650	1,677,596						6,075,000	10/10/2019
730100532		WINNETKA	CA		12/27/2023	4.010	1,678,904						7,410,000	10/31/2015
730007562		LOS ANGELES	CA		12/27/2023	5.000	1,711,181						3,440,000	06/22/2013
324020289		BAKERSFIELD	CA		05/23/2024	9.705	1,713,262						7,838,000	11/20/2023
730101694		FAIRFIELD	CA		12/27/2023	3.350	1,721,877						2,650,000	11/12/2021
324040611		VANCOUVER	WA		07/25/2024	9.545	1,729,077						6,142,000	04/22/2024
324010297		BAKERSFIELD	CA		03/21/2024	9.605	1,730,990						9,498,000	09/06/2023
19137		CONCORD	MA		01/12/2012	4.410	1,733,277						19,458,000	08/01/2023
730302085		LONG BEACH	CA		12/27/2023	4.110	1,740,529						2,840,000	11/18/2019
730101540		SAN FRANCISCO	CA		12/27/2023	3.200	1,741,749						3,060,000	02/24/2021
730301858		LOS ANGELES	CA		12/27/2023	4.400	1,742,748						3,100,000	09/24/2019
730101560		HARBOR CITY	CA		12/27/2023	3.250	1,744,586						2,575,000	02/26/2021
18771		MYRTLE BEACH	SC		06/23/2008	6.070	1,744,750						5,939,000	07/21/2023
730301818		LOS ANGELES	CA		12/27/2023	4.100	1,747,093						3,435,000	02/11/2019
324050275		WADDELL	AZ		07/25/2024	9.420	1,761,065						13,810,000	05/02/2024
737035399		LOS ANGELES	CA		12/27/2023	3.350	1,762,651						4,300,000	09/07/2021
324030343		PORTLAND	OR		05/23/2024	9.580	1,808,350						6,064,000	03/25/2024
730302211		PARAMOUNT	CA		12/27/2023	4.180	1,817,826						3,100,000	12/03/2019
3410000485		IRVINGTON	NJ		09/10/2024	9.316	1,819,794						10,650,000	05/01/2024
3.62427E+11		BROOKLYN?	NY		11/08/2024	8.970	1,840,000						7,050,000	10/09/2024
730101372		SAN FRANCISCO	CA		12/27/2023	4.490	1,854,845						4,650,000	04/26/2018
730101666		LONG BEACH	CA		12/27/2023	3.250	1,909,281						2,900,000	10/14/2021
324080660		MIDLAND	TX		10/18/2024	8.955	1,910,000						9,760,000	09/11/2024
322070611		PORTLAND	OR		09/19/2022	7.625	1,911,594		1,495				5,920,000	07/05/2022
3500110060		HARBOR CITY	CA		12/20/2024	8.423	1,914,000						9,900,000	10/11/2024
730103184		LOS ANGELES	CA		12/27/2023	3.550	1,917,017						6,940,000	02/28/2020
322070289		PORTLAND	OR		09/19/2022	7.625	1,920,936		1,495				5,920,000	07/12/2022
19228		LAS CRUCES	NM		12/13/2012	4.030	1,932,269						56,266,000	08/01/2023
324020156		BAKERSFIELD	CA		05/23/2024	9.705	1,963,270						8,638,000	11/20/2023
730060723		TUSTIN	CA		12/27/2023	3.650	1,987,407						2,400,000	06/23/2021
730300839		TRACY	CA		12/27/2023	4.690	1,995,689						4,900,000	01/03/2019
730002432		REDWOOD CITY	CA		12/27/2023	4.075	2,008,152						3,800,000	06/10/2019
755175		NASHVILLE	TN		12/31/2006	6.190	2,020,620						12,500,000	08/03/2023
730101892		OAKLAND	CA		12/27/2023	4.200	2,029,880						3,080,000	05/16/2022
730101418		SAN DIEGO	CA		12/27/2023	5.070	2,057,538						4,230,000	11/15/2018
3310036460		CENTER POINT	AL		06/23/2022	5.931	2,075,072						13,500,000	05/26/2022
18916		MARLBOROUGH	MA		04/12/2010	6.300	2,110,605						65,398,000	07/20/2023
3500109667		LOS ANGELES	CA		11/15/2024	8.050	2,121,511						12,450,000	10/14/2024
730101656		LOS ANGELES	CA		12/27/2023	6.500	2,137,777		42,427				87,058,107	12/13/2022
730202125		LOS ANGELES	CA		12/27/2023	7.588	2,151,784						4,000,000	02/14/2017
730101924		HUNTINGTON PARK	CA		12/27/2023	5.250	2,153,004		48,504				3,700,000	07/27/2022
730101526		LONG BEACH	CA		12/27/2023	3.650	2,158,383						3,575,000	01/12/2021
730301153		OAKLAND	CA		12/27/2023	4.910	2,186,209						3,750,000	03/22/2019
19080		WEST SPRINGFIELD	MA		07/06/2011	5.800	2,187,837						15,104,000	11/14/2023
730302687		INGLEWOOD	CA		12/27/2023	3.650	2,199,191						5,250,000	11/05/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
323120230		PORTLAND	OR		03/21/2024	10.055	2,224,218						7,560,000	12/28/2023
3340064327		RICHMOND	VA		03/14/2024	9.140	2,227,342						11,500,000	01/10/2024
730101824		BERKELEY	CA		12/27/2023	3.600	2,232,833						4,340,000	04/29/2022
730101876		BERKELEY	CA		12/27/2023	3.600	2,232,893						3,900,000	04/29/2022
730300887		NORTH HOLLYWOOD	CA		12/27/2023	4.600	2,240,951						5,600,000	01/30/2019
730101734		HOUSTON	TX		12/27/2023	3.750	2,244,310						7,650,000	02/11/2022
730101642		LOS ANGELES	CA		12/27/2023	3.250	2,253,211						3,725,000	08/18/2021
3500104516		SANTA MONICA	CA		09/12/2024	8.795	2,264,452						16,650,000	07/19/2024
3300005288		NEW YORK	NY		11/06/2024	8.720	2,271,435						11,300,000	09/13/2024
3310038645		MONTGOMERY	AL		08/26/2022	6.300	2,318,998						12,600,000	06/27/2022
18750		HOUSTON	TX		04/18/2008	6.250	2,365,777						20,144,000	07/21/2023
323110252		PORTLAND	OR		01/18/2024	9.560	2,366,000						6,760,000	11/29/2023
730003193		LOS ANGELES	CA		12/27/2023	3.200	2,373,311						4,100,000	03/25/2021
730302067		LOS ANGELES	CA		12/27/2023	4.100	2,406,684						4,550,000	01/01/2020
730302528		LOS ANGELES	CA		12/27/2023	3.850	2,429,348						3,750,000	04/13/2020
730102354		LOS ANGELES	CA		12/27/2023	4.350	2,446,856						5,100,000	04/16/2019
18986		CARLSBAD	CA		11/10/2010	5.250	2,467,503						33,891,000	07/27/2023
324070672		ORANGEBURG	SC		10/18/2024	9.085	2,472,999						8,040,000	08/13/2024
730100440		LOS ANGELES	CA		12/27/2023	5.640	2,476,913						4,350,000	05/27/2015
730300891		VAN NUYS	CA		12/27/2023	4.600	2,479,079						5,300,000	01/30/2019
730000007		BERKELEY	CA		12/27/2023	3.750	2,482,732						4,290,000	12/07/2020
730301154		WATSONVILLE	CA		12/27/2023	4.350	2,491,640						5,200,000	03/26/2019
737035054		SAN DIEGO	CA		12/27/2023	3.500	2,503,181						7,800,000	06/03/2021
730300560		REDWOOD CITY	CA		12/27/2023	4.840	2,508,078						14,350,000	09/20/2018
730302677		FAIRFIELD	CA		12/27/2023	3.750	2,521,445						4,060,000	09/21/2020
7200431		MIAMI	FL		03/23/2021	9.266	2,628,822						2,400,000,000	09/14/2023
321120482		HORSESHOE BAY	TX		01/27/2022	7.220	2,629,369						12,019,980	11/24/2021
730300788		LOS ANGELES	CA		12/27/2023	4.670	2,634,267						4,850,000	12/06/2018
730101888		VENTURA	CA		12/27/2023	4.350	2,645,817		74,667				5,440,000	06/17/2022
3500106866		UPLAND	CA		09/12/2024	8.795	2,668,051						15,675,000	07/29/2024
324100402		PORTLAND	OR		11/22/2024	8.840	2,670,500						7,630,000	10/21/2024
730302188		LOS ANGELES	CA		12/27/2023	4.400	2,681,320						4,500,000	11/19/2019
3300003237		BROOKLYN	NY		09/29/2022	6.846	2,699,900						12,400,000	08/09/2022
18926		WOBURN	MA		05/03/2010	6.250	2,738,376						45,298,000	07/20/2023
730101368		POMONA	CA		12/27/2023	4.750	2,784,333						5,250,000	04/19/2018
3300004263		IRVINGTON	NJ		04/05/2023	8.830	2,793,000						12,150,000	01/06/2023
730101808		AURORA	CO		12/27/2023	3.450	2,801,912						4,500,000	04/18/2022
730302158		LOS ANGELES	CA		12/27/2023	4.100	2,807,506						4,550,000	11/12/2019
730103144		LOS ANGELES	CA		12/27/2023	3.800	2,849,447						5,250,000	02/07/2020
324040550		JOHNS ISLAND	SC		07/01/2024	10.070	2,849,596						14,340,000	12/21/2023
324030333		PORTLAND	OR		04/24/2024	9.688	2,865,000						7,640,000	03/22/2024
323080293		PORTLAND	OR		09/29/2023	9.795	2,870,500						8,220,000	08/28/2023
3310045662		MEMPHIS	TN		04/04/2023	8.040	2,870,788						21,700,000	12/27/2022
3.62425E+11		ODESSA	TX		11/18/2024	8.965	2,879,000						15,000,000	10/11/2024
18813		HAUPPAUGE	NY		11/12/2008	6.240	2,882,829						18,922,000	10/03/2023
3300004178		JERSEY CITY	NJ		08/24/2023	9.735	2,886,100						14,700,000	05/08/2023
730101662		GARDENA	CA		12/27/2023	3.350	2,886,225						4,650,000	09/20/2021
730302686		LOS ANGELES	CA		12/27/2023	3.650	2,951,224						4,220,000	10/19/2020
1000007		NORCO	CA		08/30/2011	4.950	2,952,984						20,812,000	08/03/2023
730101558		LAWNDALE	CA		12/27/2023	3.250	2,953,166						4,900,000	02/26/2021
322110363		PORTLAND	OR		01/25/2023	9.065	2,960,294		(4,485)				9,060,000	08/11/2022
324040037		JOHNS ISLAND	SC		07/25/2024	10.045	3,001,202						14,340,000	04/08/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
324030931		PORTLAND	OR		04/24/2024	9.500	3,010,000						8,240,000	03/22/2024
324030379		PORTLAND	OR		05/23/2024	9.580	3,107,868						16,298,000	03/25/2024
730101534		RICHMOND	CA		12/27/2023	3.500	3,117,567						5,050,000	02/25/2021
322120080		PORTLAND	OR		03/16/2023	9.120	3,118,500						8,910,000	12/10/2022
18959		QUINCY	MA		10/07/2010	5.500	3,122,354						20,136,001	07/20/2023
730060850		SAN DIEGO	CA		12/27/2023	4.500	3,143,224		59,117				9,840,000	06/17/2022
3310044281		TACOMA	WA		03/15/2023	8.040	3,172,777						16,500,000	12/21/2022
730007550		BEVERLY HILLS	CA		12/27/2023	5.000	3,193,218						8,350,000	05/07/2013
322030402		PRESCOTT	AZ		05/09/2022	6.970	3,252,866						12,480,000	02/24/2022
730101412		LOS ANGELES	CA		12/27/2023	3.350	3,266,669						11,100,000	09/26/2018
730101830		FRESNO	CA		12/27/2023	4.500	3,267,050						7,200,000	09/14/2022
19315		RICHARDSON	TX		08/15/2013	4.480	3,277,581						14,100,000	08/03/2023
730101770		SPRING VALLEY	CA		12/27/2023	3.500	3,326,110						17,375,000	03/17/2022
730000005		BERKELEY	CA		12/27/2023	3.750	3,338,484						5,380,000	12/07/2020
19125		AURORA	CO		12/21/2011	5.300	3,387,390						8,816,000	08/01/2023
730101050		LOS ANGELES	CA		12/27/2023	4.120	3,427,430						6,700,000	08/02/2017
730103378		MONTEBELLO	CA		12/27/2023	3.850	3,436,768						6,500,000	05/06/2020
730302172		LOS ANGELES	CA		12/27/2023	4.750	3,445,248						7,620,000	12/09/2019
7100013		MONTGOMERY	AL		01/13/2021	3.600	3,549,375						35,560,000	12/03/2024
3310046855		TACOMA	WA		07/27/2023	9.359	3,557,041						18,000,000	04/17/2023
7200216		CHICAGO	IL		10/26/2017	4.740	3,571,429						195,000,000	09/07/2023
323100977		PHOENIX	AZ		11/09/2023	9.825	3,577,500						10,400,000	08/31/2023
323090233		PORTLAND	OR		10/30/2023	9.917	3,600,000						9,600,000	10/09/2023
19309		LAWRENCE	KS		09/12/2013	4.250	3,611,205						22,410,000	08/03/2023
19267		GREENWICH	CT		04/12/2013	3.990	3,613,918						31,586,000	08/03/2023
730003194		OAKLAND	CA		12/27/2023	3.450	3,715,217						7,180,000	03/19/2021
730101784		LOS ANGELES	CA		12/27/2023	3.700	3,716,965		79,840				5,300,000	04/04/2022
730000011		BERKELEY	CA		12/27/2023	3.750	3,718,344						6,000,000	12/07/2020
7200590		BROOKLYN	NY		10/21/2022	10.855	3,748,468						99,500,000	10/21/2022
730101910		PELHAM	AL		12/27/2023	4.650	3,764,404		104,404				12,575,000	03/25/2022
324080315		BOISE	ID		10/18/2024	9.205	3,818,496						26,200,000	06/12/2024
730101620		SAN FRANCISCO	CA		12/27/2023	3.500	3,840,776						6,250,000	03/01/2022
3310035097		EAST ORANGE	NJ		06/14/2022	6.043	3,874,632						21,425,000	04/21/2022
730101908		BIRMINGHAM	AL		12/27/2023	4.650	3,905,569		108,319				15,625,000	03/25/2022
730007553		SHERMAN OAKS	CA		12/27/2023	5.000	3,934,960						9,100,000	05/24/2013
730000009		BERKELEY	CA		12/27/2023	3.750	3,972,371						6,400,000	12/07/2020
730103185		LOS ANGELES	CA		12/27/2023	3.550	4,019,675						11,670,000	02/19/2020
18665		MYRTLE BEACH	SC		08/22/2007	5.840	4,037,273						22,175,000	07/21/2023
730101550		LOS ANGELES	CA		12/27/2023	3.630	4,049,756						7,180,000	03/15/2021
7200348		NASHVILLE	TN		09/27/2019	3.800	4,061,501						504,690,000	09/21/2023
730300034		YUCAIPA	CA		12/27/2023	4.430	4,078,307						8,400,000	04/18/2018
730302329		LOS ANGELES	CA		12/27/2023	3.850	4,093,319						8,600,000	02/10/2020
19337		ST. HELENA	CA		06/05/2019	4.299	4,102,787						66,159,000	12/11/2023
7250108		MELVILLE	NY		07/17/2019	4.580	4,226,907						47,322,000	10/24/2023
323090587		PORTLAND	OR		11/28/2023	10.200	4,264,057						19,000,000	09/12/2023
730101832		FRESNO	CA		12/27/2023	3.650	4,275,587						6,800,000	05/03/2022
18759		CHICAGO	IL		05/01/2008	6.140	4,282,441						50,116,000	07/21/2023
730103349		ANAHEIM	CA		12/27/2023	3.850	4,356,663						7,000,000	05/11/2020
730302389		SACRAMENTO	CA		12/27/2023	3.750	4,433,952						9,790,000	11/20/2019
1000002		DUBLIN	CA		08/30/2010	5.610	4,528,096						18,819,000	08/03/2023
323100213		DENVER	CO		12/12/2023	10.183	4,570,220						19,000,000	11/04/2023
19224		MILLBRAE	CA		11/20/2012	4.420	4,576,507						24,108,000	11/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
730301626		FAIRFIELD	CA		12/27/2023	3.350	4,603,442						8,000,000	09/11/2019
730301250		LOS ANGELES	CA		12/27/2023	4.300	4,608,737						9,300,000	03/27/2019
19310		DURHAM	NC		08/14/2013	4.300	4,619,882						24,514,000	08/03/2023
730300872		RIVERSIDE	CA		12/27/2023	4.600	4,653,710						11,275,000	01/24/2019
7000023		NEW YORK	NY		05/21/2018	4.419	4,784,070		(38,790)				270,000,000	08/03/2023
323100968		PHOENIX	AZ		11/09/2023	9.825	4,822,500						12,980,000	08/31/2023
730003211		MEDFORD	OR		12/27/2023	3.275	4,834,729						7,320,000	03/29/2021
730101766		NORTH HOLLYWOOD	CA		12/27/2023	3.500	4,911,543		153,543				8,075,000	03/25/2022
730101704		VALLEJO	CA		12/27/2023	3.350	4,945,724						7,920,000	01/11/2022
7000039		BRENTWOOD	NY		10/17/2018	4.618	5,054,550		(64,248)				446,910,000	12/07/2023
730300793		BUENA PARK	CA		12/27/2023	4.670	5,090,373						9,310,000	12/10/2018
737033807		CHULA VISTA	CA		12/27/2023	3.500	5,129,045						9,200,000	03/03/2021
19258		HUNTINGTON BEACH	CA		03/01/2013	3.930	5,173,091						38,436,000	08/01/2023
730101714		LAS VEGAS	NV		12/27/2023	3.650	5,309,897		48,647				17,540,000	01/25/2022
18701		WILMINGTON	NC		10/26/2007	6.010	5,310,641						34,476,000	07/21/2023
7200293		NASHVILLE	TN		11/09/2018	5.384	5,332,555		52,093				651,000,000	09/11/2023
730101710		SPARKS	NV		12/27/2023	3.650	5,540,762		50,762				23,880,000	02/10/2022
730101718		RENO	NV		12/27/2023	3.650	5,540,762		50,762				19,800,000	02/10/2022
19268		HOUSTON	TX		04/18/2013	3.800	5,606,934						98,740,000	08/03/2023
730101648		LOS ANGELES	CA		12/27/2023	3.650	5,737,941		247,941				8,400,000	09/03/2021
730101922		NORTH HOLLYWOOD	CA		12/27/2023	4.500	5,815,017		210,642				9,600,000	07/06/2022
730301921		SAN GABRIEL	CA		12/27/2023	4.100	5,865,904						10,450,000	09/17/2019
7250107		MULTNOMAH	OR		07/17/2019	6.984	5,926,344						22,292,000	10/24/2023
730101720		RENO	NV		12/27/2023	3.650	6,094,838		55,838				20,940,000	02/10/2022
322110139		PHOENIX	AZ		11/23/2022	9.325	6,126,000		(32,763)				21,600,000	11/09/2022
730300786		LOS ANGELES	CA		12/27/2023	4.670	6,130,361						12,400,000	12/06/2018
730202960		LOS ANGELES	CA		12/27/2023	3.750	6,324,000		537,540				9,300,000	08/25/2019
730003212		MEDFORD	OR		12/27/2023	3.275	6,399,959						9,690,000	03/29/2021
18963		HEMPSTEAD	NY		11/12/2010	5.625	6,427,554						37,342,000	07/27/2023
7000035		NEW YORK	NY		10/23/2018	4.744	6,675,560		(42,173)				24,000,000	08/08/2023
322090853		BOISE	ID		11/18/2022	9.075	6,739,159		1,082				21,910,000	08/05/2022
737035047		SAN DIEGO	CA		12/27/2023	3.500	6,821,568						21,800,000	06/03/2021
730101600		BERKELEY	CA		12/27/2023	3.650	7,037,158						32,200,000	05/19/2021
323100375		RICHLAND	WA		11/28/2023	10.263	7,653,692						24,600,000	09/07/2023
323080074		DELRAY BEACH	FL		10/20/2023	9.980	7,833,117						27,000,000	08/09/2023
19250		FENTON	MO		01/23/2013	4.280	7,833,312						27,346,000	08/01/2023
730101712		LAS VEGAS	NV		12/27/2023	3.650	7,849,364		71,864				26,000,000	01/25/2022
7200274		LA JOLLA	CA		08/09/2018	5.067	7,881,947						297,000,000	09/07/2023
19063		ORLANDO	FL		06/27/2011	5.490	7,907,172						75,288,000	07/27/2023
730101566		LOS ANGELES	CA		12/27/2023	3.630	7,911,151						13,500,000	03/15/2021
18804		PHOENIX	AZ		10/02/2008	6.950	7,924,340						100,060,000	07/21/2023
3340066435		CHICAGO	IL		02/26/2024	10.060	8,036,917						35,200,000	01/02/2024
730101806		AURORA	CO		12/27/2023	3.450	8,337,876						86,975,805	04/18/2022
730302671		LONG BEACH	CA		12/27/2023	3.480	8,376,155						14,850,000	10/20/2020
730011570		LOS ANGELES	CA		12/27/2023	4.250	8,422,524						23,700,000	02/12/2013
7000036		NEW YORK	NY		10/23/2018	4.744	8,549,505		126,189				27,000,000	08/08/2023
730006395		PASADENA	CA		12/27/2023	6.288	8,925,096						24,400,000	09/25/2012
323060634		SPOKANE VALLEY	WA		09/29/2023	9.920	9,210,000						28,340,000	06/28/2023
730101724		TUCSON	AZ		12/27/2023	3.650	9,234,603		84,603				23,150,000	02/08/2022
730101898		WESTMINSTER	CA		12/27/2023	4.250	9,327,033		177,033				17,530,000	12/31/2022
19281		OMAHA	NE		05/16/2013	4.330	9,478,878						41,630,000	08/01/2023
730103004		LOS ANGELES	CA		12/27/2023	3.750	9,530,950						16,460,000	01/27/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
730101722		LAS VEGAS	NV		12/27/2023	3.650	9,696,333		88,833				25,940,000	01/25/2022
7000006		SAN ANTONIO	TX		07/10/2017	4.326	10,000,000		(3,347)				73,896,000	09/05/2023
7000047		NEW YORK	NY		03/27/2019	4.410	10,000,000						159,000,000	08/08/2023
7200238		LOS ANGELES	CA		03/28/2018	4.976	10,205,300		(59,006)				428,000,000	09/06/2023
7000029		LOS ANGELES	CA		09/07/2018	4.378	10,500,000						95,370,000	08/03/2023
7250102		NEW YORK	NY		07/17/2019	4.420	10,511,496						41,610,000	10/24/2023
7000013		BOLINGBROOK	IL		10/13/2017	4.395	10,611,089						36,958,000	08/03/2023
7200715		HILLSBORO BEACH	FL		11/26/2024	8.733	10,943,612						2,327,600,000	09/20/2024
730101764		HAWTHORNE	CA		12/27/2023	3.500	10,968,610		263,110				16,600,000	03/29/2022
730101568		LOS ANGELES	CA		12/27/2023	3.250	11,028,138						19,100,000	04/12/2021
3320045677		MEMPHIS	TN		04/19/2023	8.600	11,361,242						68,600,000	12/27/2022
7000012		VARIOUS	OH		11/07/2017	4.618	11,371,068						116,558,000	12/07/2023
7000016		DENVER	CO		02/06/2018	4.356	11,676,223						69,234,000	08/03/2023
3320045562		SAN ANTONIO	TX		02/13/2023	8.922	11,717,571						41,800,000	12/12/2022
7000005		DULUTH	GA		05/25/2017	4.450	11,879,454						89,968,000	08/03/2023
7000028		GAINESVILLE	FL		06/14/2018	4.800	12,426,504						39,150,000	08/03/2023
610008102		CHRISTCHURCH	NZL		09/19/2024	8.650	12,438,332		86,456				141,500,000	08/16/2024
19062		MYRTLE BEACH	SC		08/09/2011	5.820	12,474,935						65,894,000	11/20/2023
7100012		VARIOUS	MO		08/05/2020	3.750	12,525,912		66,794				215,700,000	12/03/2024
7000026		OZONE PARK	NY		06/19/2018	4.440	12,711,682						77,601,000	08/03/2023
322070331		LACEY	WA		10/14/2022	8.510	13,206,000		(6,346)				50,240,000	06/08/2022
750000027		NEW YORK	NY		06/30/2023	9.593	13,293,046		143,707				260,180,000	06/07/2023
730100740		LOS ANGELES	CA		12/27/2023	8.625	13,362,200						24,800,000	07/28/2016
7000022		YONKERS	NY		06/07/2018	4.912	13,735,178						67,886,000	08/03/2023
730302672		DOWNEY	CA		12/27/2023	3.480	13,996,334						23,500,000	10/20/2020
730101726		LOS ANGELES	CA		12/27/2023	3.100	14,508,361						24,600,000	01/17/2022
7000008		DENTON	TX		07/31/2017	4.133	14,989,894						75,279,000	08/07/2023
7000030		EL SEGUNDO	CA		08/10/2018	4.378	15,322,495						56,126,000	08/03/2023
19312		CLARKSBURG	MD		11/26/2013	4.490	15,506,794						118,611,000	08/03/2023
7000032		SAN ANTONIO	TX		08/15/2018	4.578	15,810,327						119,932,000	08/03/2023
7000037		ANAHEIM	CA		10/30/2018	4.792	16,566,634						189,462,000	08/04/2023
7200711		MIAMI	FL		09/13/2024	8.531	16,739,092		51,806				1,252,000,000	08/21/2024
7100010		YONKERS	NY		11/19/2019	4.000	17,244,282						232,800,000	12/11/2023
7000021		NEW YORK	NY		04/12/2018	4.606	17,566,293						81,765,000	08/03/2023
19199		GREAT NECK	NY		10/15/2012	4.000	17,872,172						167,799,000	08/01/2023
7410015		JONKOPING	SWE		05/31/2024	6.548	17,935,956				(1,235,705)	(909,460)	314,000,000	05/09/2024
7000043		MOUNTAIN VIEW	CA		01/14/2019	4.500	17,977,080						56,860,000	08/04/2023
7200345		CHICAGO	IL		09/13/2019	5.000	18,000,000						725,000,000	09/14/2023
7200695		ASHBURN	VA		06/26/2024	7.983	18,632,162		273,977				726,000,000	12/14/2023
18924		WILLOWBROOK	IL		06/17/2010	6.888	19,157,484						97,108,000	07/20/2023
7000024		SUNRISE	FL		05/22/2018	4.300	19,200,000						60,992,000	08/03/2023
7000031		SACRAMENTO	CA		07/25/2018	4.307	19,291,293						69,740,000	08/03/2023
19098		ALEXANDRIA	VA		07/15/2011	5.350	19,943,557						126,030,000	07/27/2023
7200417		LOS ANGELES	CA		02/16/2021	8.177	20,324,721						416,000,000	09/21/2023
7100017		FERNDALE	WA		12/29/2020	3.600	20,357,888		120,818				318,700,000	12/03/2024
7000033		LOS ANGELES	CA		09/25/2018	4.559	20,626,320						134,484,000	08/08/2023
7200705		NEW YORK	NY		07/11/2024	9.577	20,729,766		56,512				600,000,000	06/14/2024
7200192		SAN FRANCISCO	CA		04/28/2017	4.900	20,823,197						1,600,000,000	09/06/2023
7100016		BELLINGHAM	WA		12/29/2020	3.600	20,962,423		127,672				320,200,000	12/03/2024
7000044		BOCA RATON	FL		01/24/2019	4.486	21,250,000						66,716,000	08/04/2023
7200018		APPLETON	WI		12/31/2013	8.250	21,266,130						121,534,000	09/06/2023
730101198		BUENA PARK	CA		12/27/2023	8.125	21,723,715						54,820,000	01/04/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200442		CALABASAS	CA		03/31/2021	8.510	21,870,190		100,028				237,000,000	09/14/2023
7200657		ST. LOUIS	MO		12/14/2023	6.581	22,000,000						38,900,000	11/29/2023
19280		MILPITAS	CA		06/04/2013	4.000	23,115,859						306,531,000	08/03/2023
19097		SPRINGFIELD	VA		07/15/2011	5.350	23,267,485						168,312,000	07/27/2023
1000476		MILWAUKEE	WI		02/20/2015	4.290	23,486,856						198,086,000	12/12/2023
7000042		TIGARD	OR		12/20/2018	4.760	23,895,920						83,666,000	08/04/2023
7100011		VARIOUS	IL		07/27/2020	3.750	24,138,720						404,520,000	12/03/2024
7000048		EARTH CTY	MO		05/08/2019	4.200	24,720,231						109,298,000	08/04/2023
1000710		BAYTOWN	TX		12/07/2017	3.530	24,740,177						256,695,000	12/07/2023
7200223		NEW YORK	NY		12/15/2017	5.000	25,000,000						1,288,000,000	09/06/2023
7200631		CARMEL	IN		09/01/2023	9.343	25,083,743						101,700,000	07/20/2023
7200473		PALATINE	IL		09/10/2021	2.600	25,165,370		56,682				45,500,000	09/14/2023
7100015		MIAMI	FL		01/26/2021	3.600	25,527,273		150,202				364,900,000	06/27/2024
321050101		TACOMA	WA		08/22/2024	6.720	25,622,294						74,400,000	08/22/2024
7410016		HENDENSTED	DNK		05/31/2024	7.637	25,674,799				445,568	(1,385,807)	330,200,000	05/09/2024
7200368		SEATTLE	WA		12/18/2019	3.680	26,300,000						172,400,000	09/14/2023
7200418		DERBY	GBR		02/17/2021	7.950	26,328,807					1,222,296	109,349,915	09/20/2023
7200253		CHARLOTTESVILLE	VA		05/21/2018	5.500	26,388,956						1	09/07/2023
7200656		ST. LOUIS	MO		12/14/2023	6.581	26,500,000						52,300,000	11/29/2023
7200516		BROOKLYN	NY		12/17/2021	3.100	26,750,000						45,900,000	09/19/2023
1000592		HYATTSVILLE	MD		06/24/2016	4.120	26,884,218						113,456,944	11/20/2023
7200416		LOS ANGELES	CA		02/16/2021	8.014	27,028,681						45,544,393	09/21/2023
7100019		EDWARDSVILLE	IL		01/28/2021	3.600	27,400,670		137,909				39,516,209	12/03/2024
7200453		VARIOUS	GBR		06/15/2021	3.651	27,886,668					840,420	65,015,976	09/20/2023
7200578		KELSO	GBR		08/19/2022	8.427	27,928,699					(630,263)	17,570,250	05/09/2022
7200465		TUCSON	AZ		08/10/2021	2.910	28,016,524						55,660,001	09/21/2023
7000020		BOCA RATON	FL		04/26/2018	4.459	28,524,659						49,621,000	08/03/2023
7200425		WATERTOWN	MA		01/19/2021	9.744	29,634,507		34,400				57,000,001	09/18/2023
7200288		NEW YORK	NY		03/14/2019	4.800	29,712,743						44,300,001	09/14/2023
7200142		SUNNYVALE	CA		12/09/2015	4.963	29,786,283		411,661				4	09/06/2023
7200496		PORTLAND	OR		11/30/2021	2.687	30,000,000						36,000,000	09/21/2023
7200699		ATLANTIC BEACH	FL		06/27/2024	8.481	30,029,895		25,751				15,630,769	06/20/2024
7000027		SAN DIEGO	CA		07/09/2018	4.608	30,373,185						49,114,001	08/03/2023
7100014		FALLS CHURCH	VA		11/14/2020	3.300	30,946,794		242,730				46,460,609	12/03/2024
7000034		NEW YORK	NY		09/28/2018	4.704	31,205,567						68,064,001	08/03/2023
7000041		BROOKLYN	NY		12/19/2018	4.582	31,555,095						55,542,001	08/04/2023
7200579		NEW YORK	NY		09/22/2022	9.729	32,000,000						159,064,615	09/28/2023
7200264		NORTH SAN JOSE	CA		07/13/2018	5.100	32,125,000						1	09/07/2023
7200668		KING OF PRUSSIA	PA		02/05/2024	6.650	32,727,637						71,500,000	01/24/2024
7000038		BEND	OR		12/12/2018	4.510	32,731,736						61,451,001	08/04/2023
7200623		DANA POINT	CA		06/02/2023	8.857	32,899,571		147,797				73,846,154	05/23/2023
7200667		HOUSTON	TX		01/31/2024	6.650	33,521,034						67,600,000	12/19/2023
7200694		WEST VALLEY CITY	UT		06/06/2024	6.617	33,836,221						57,000,000	05/16/2024
7200505		BURLINGTON	NC		12/01/2021	3.952	34,160,000						64,500,001	09/14/2023
7200643		SALT LAKE CITY	UT		11/01/2023	9.860	35,843,949		174,270				20,500,000	09/07/2023
7200614		LOS ANGELES	CA		03/29/2023	9.093	36,343,962		89,078				57,460,000	03/17/2023
7000017		HONOLULU	HI		01/25/2018	3.677	36,727,273						3	08/03/2023
7000018		HONOLULU	HI		01/25/2018	6.086	36,727,273						3	12/31/2023
750000026		BRONX	NY		06/23/2023	6.000	37,350,256						62,800,000	05/09/2023
7200581		IBIZA	ESP		08/24/2022	8.425	37,512,285					(3,443,420)	39,881,317	05/09/2022
7200511		FORT LAUDERDALE	FL		12/02/2021	2.940	37,518,103						57,437,500	09/14/2023
7200497		CAPE CORAL	FL		11/15/2021	3.850	37,838,093						68,400,000	09/18/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200498		SANDY SPRINGS	GA		12/03/2021	2.848	38,200,000						67,400,001	09/21/2023
7200721		MIAMI-DADE	FL		10/31/2024	8.478	38,239,408		18,088				30,230,000	10/01/2024
7200518		HOUSTON	TX		12/10/2021	2.940	38,780,000						74,000,001	09/14/2023
750000033		ANN ARBOR	MI		11/17/2023	8.733	39,098,470		189,344				108,456,362	09/07/2023
7200376		COLUMBUS	OH		01/17/2020	3.660	39,199,890						92,620,001	09/21/2023
7410024		MADRID	GBR		12/20/2024	6.144	39,471,475					(525,908)	87,483,547	11/01/2024
7200669		MIAMI	FL		02/06/2024	7.483	40,402,009		72,746				18,545,455	01/05/2024
7200682		PHOENIX	AZ		04/15/2024	5.880	40,626,161		36,161				70,500,000	03/15/2024
7200237		WEST HOLLYWOOD	CA		02/22/2018	5.250	40,800,000						2	09/06/2023
7200618		PALMS BEACH	FL		06/09/2023	5.900	40,810,331						72,900,000	04/17/2023
7410018		LONDON	GBR		07/04/2024	8.950	40,889,569				723,135	(210,623)	4	05/24/2024
7200612		WINDSOR	CT		02/16/2023	5.780	40,967,428						108,000,000	01/11/2023
7200679		STOCKTON	CA		03/21/2024	6.110	41,000,000						69,825,000	02/20/2024
750000038		FRIENDSWOOD	TX		06/07/2024	6.214	41,500,000						64,500,000	06/05/2024
7200658		MIAMI	FL		01/22/2024	7.531	41,750,324		65,324				78,346,154	11/17/2023
7200693		FORESTVILLE	MD		07/26/2024	6.400	42,800,000						72,100,000	06/10/2024
7200474		TORRANCE	CA		09/10/2021	3.100	43,000,000						86,900,000	09/18/2023
7200617		STATEN ISLAND	NY		05/05/2023	9.610	43,742,379		108,067				69,163,014	04/20/2023
7410021		PARIS	FRA		09/27/2024	7.829	44,348,818					(3,470,416)	201,028,155	09/10/2024
7410009		NIVELLES	BEL		05/08/2024	7.105	45,040,009		145,832			(1,602,088)	37,724,639	01/31/2024
720041801		DERBY	GBR		03/31/2021	8.186	45,146,258					(43,945)	218,303,169	09/20/2023
7200517		PHOENIX	AZ		01/27/2022	3.144	45,200,000						35,930,973	09/20/2023
7200353		TAMPA	FL		10/16/2019	3.400	45,526,973						70,000,001	09/13/2023
750000032		LOS ANGELES	CA		09/22/2023	6.450	45,944,683						91,000,000	08/25/2023
7200720		BOSTON	MA		10/10/2024	5.892	46,000,000						99,100,000	09/05/2024
7200504		NEW YORK	NY		03/25/2022	9.266	46,418,406		30,453				192,000,001	09/20/2023
7200608		BOCA RATON	FL		08/03/2023	9.844	46,573,717		195,213				133,035,004	05/15/2023
7200520		LONDON	GBR		04/19/2022	8.437	46,751,199		353,715			(855,824)	80,498,908	09/20/2023
7200432		KISSIMMEE	FL		02/12/2021	2.850	46,754,892						72,500,001	09/21/2023
7100022		BAYTOWN	TX		12/01/2021	3.500	47,023,466		134,706				61,473,501	12/03/2024
7000046		WAYNE	NJ		04/09/2019	4.540	47,048,978						80,103,001	08/04/2023
7200398		NEW YORK CITY	NY		09/29/2020	4.250	47,263,913						77,100,001	09/28/2023
7200462		DUBLIN	IRL		07/12/2021	7.833	47,645,192				1,352,439	(2,637,598)	232,564,755	09/22/2022
7000025		BROOKLYN	NY		06/19/2018	4.440	47,913,262						75,016,000	08/03/2023
7200507		FORT WORTH	TX		12/03/2021	3.000	49,400,000						53,689,069	09/18/2023
7200527		RIVER EDGE	NJ		01/28/2022	3.050	50,000,000						84,400,000	09/13/2023
7200690		ST JOHNS	FL		05/30/2024	5.820	50,157,601		105,601				87,100,000	05/07/2024
7200696		HERNDON	VA		08/22/2024	8.883	50,980,395		91,791				43,604,167	07/03/2024
7200430		SAN FRANCISCO	CA		04/01/2021	9.856	51,165,514						79,065,385	09/28/2023
7200624		CLEARWATER	FL		06/28/2023	9.110	51,773,672		120,128				15,550,000	06/23/2023
7200493		CONCORD	NC		12/15/2021	2.858	52,173,000						53,705,940	09/18/2023
7200671		CHARLOTTE	NC		02/13/2024	6.000	52,250,000						103,320,000	12/29/2023
7200600		LAS VEGAS	NV		02/03/2023	5.730	52,500,000						101,000,000	01/11/2023
7200733		ABILENE	TX		12/24/2024	6.838	52,801,917						417,600,000	11/13/2024
7200689		NEW JERSEY	NJ		07/01/2024	9.587	53,147,474		132,169				55,248,000	03/11/2024
750000037		MIAMI	FL		05/09/2024	6.371	54,179,922						87,400,000	04/24/2024
7200650		MANHASSET	NY		11/06/2023	6.831	54,487,271						128,600,000	10/24/2023
7200674		ATLANTA	GA		02/27/2024	6.243	54,568,428						115,000,000	01/29/2024
7200664		SOUTH SAN FRANCISCO	CA		01/31/2024	6.200	55,000,000						95,000,000	12/21/2023
750000035		PHOENIX	AZ		12/12/2023	6.450	55,500,000						110,000,000	10/31/2023
7200535		NOKOMIS	FL		02/15/2022	2.981	55,800,000						94,000,000	09/13/2023
7200708		ST. SIMONS ISLAND	GA		08/01/2024	8.711	56,018,914		11,662				2	07/31/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200508		SANFORD	FL		12/03/2021	3.000	56,550,000						64,951,724	09/20/2023
7200649		CAMARILLO	CA		11/09/2023	8.593	56,997,671		176,798				168,980,330	11/01/2023
7200717		HIALEAH	FL		09/25/2024	5.850	58,000,000						110,100,000	06/30/2024
7200305		BROOKLYN	NY		03/05/2019	4.950	58,198,762						99,600,001	09/14/2023
7200523		NEW YORK	NY		12/21/2021	2.977	58,537,500						119,000,000	09/14/2023
7200323		NEW YORK	NY		06/07/2019	4.150	58,592,486						1	09/12/2023
610008101		MELBOURNE	AUS		09/19/2024	8.234	59,167,066		340,530			(5,182,338)	69,785,999	08/01/2024
7200471		DENVER	CO		09/30/2021	2.522	60,000,000						74,266,667	09/14/2023
750000040		ST. CHARLES	IL		11/25/2024	5.915	61,200,000						71,680,000	11/13/2024
7200534		GILBERT	AZ		02/10/2022	2.852	62,000,000						130,000,000	09/20/2023
7200613		UPPER MARLBORO	MD		05/31/2023	9.610	62,157,660		228,076				37,130,000	05/01/2023
7200319		WASHINGTON D.C.	DC		04/30/2019	4.600	62,368,577						1	09/12/2023
7200703		PHOENIX	AZ		06/27/2024	8.326	62,570,575		130,743				24,188,235	04/25/2024
7200500		FLOWER MOUND	TX		12/15/2021	3.124	63,800,000						1	09/14/2023
7200519		LONDON	GBR		01/21/2022	4.443	64,565,756				2,942,985	(1,277,786)	222,339,655	09/20/2023
7200644		ANNEMASSE	FRA		10/17/2023	7.965	65,217,944					(4,093,338)	20,993,177	07/31/2023
7200553		SUWANEE	GA		04/26/2022	3.280	65,650,000						102,000,000	11/13/2023
7200620		LOS ANGELES	CA		07/25/2023	6.409	66,565,061						108,000,000	07/19/2023
7200716		NAPLES	FL		08/23/2024	8.781	66,968,980		83,879				24,000,000	06/14/2024
7200672		CAPITOL HEIGHTS	MD		02/13/2024	6.200	67,185,427						125,870,000	12/12/2023
7200701		NEW YORK	NY		06/27/2024	7.977	67,397,066		77,066				47,400,000	06/03/2024
750000025		NEW YORK	NY		05/26/2023	5.750	67,496,202		119,237				122,700,000	04/10/2023
7200502		AUSTIN	TX		11/22/2021	3.000	68,000,000						47,030,216	09/14/2023
7200660		NEW YORK	NY		12/20/2023	8.338	68,791,108		151,108				47,000,000	11/11/2023
750000028		NEW YORK	NY		08/09/2023	9.113	68,799,830		200,364				51,200,000	07/18/2023
7200641		NEW YORK	NY		11/29/2023	9.343	69,465,710		162,565				108,700,000	10/03/2023
7200451		WASHINGTON DC	DC		07/27/2021	3.230	71,000,000						126,500,000	09/28/2023
7200683		NEW YORK	NY		10/29/2024	8.131	71,615,239		20,239				91,050,000	05/14/2024
7200549		QUEEN CREEK	AZ		04/14/2022	3.300	71,758,449						118,770,000	09/26/2023
7200645		WARRENVILLE	IL		10/20/2023	6.780	72,244,357						119,000,000	09/01/2023
7200638		BROOKLYN	NY		09/29/2023	6.208	72,500,000						126,200,000	08/31/2023
7200428		BROOKLYN	NY		01/29/2021	3.850	72,878,712						2	09/20/2023
7200449		HILLSBORO	OR		06/24/2021	2.844	73,000,000						120,000,000	09/14/2023
7200328		LOS ANGELES	CA		06/28/2019	8.193	73,062,500						5	09/14/2023
7200429		SPRING HILL	TN		03/08/2021	2.946	73,123,133						1	09/14/2023
7200673		SANTA CLARA	CA		02/27/2024	5.993	73,500,000						125,000,000	01/26/2024
750000039		MIAMI	FL		07/02/2024	7.728	74,299,049		25,675				15,880,473	06/27/2024
7200706		CITY OF INDUSTRY	CA		07/16/2024	7.683	74,354,843		44,435				17,409,231	07/03/2024
7200654		DALLAS	TX		11/17/2023	6.578	74,753,551						148,800,000	10/24/2023
7200529		FORT MYERS	FL		02/01/2022	2.900	75,000,000						122,500,000	09/14/2023
7200625		DENVER	CO		06/29/2023	5.600	75,000,000						132,000,000	06/06/2023
7200514		AUSTIN	TX		12/09/2021	2.999	76,000,000						73,368,421	09/18/2023
7200551		PLACENTIA	CA		04/21/2022	3.300	76,500,000						130,100,000	09/26/2023
7200646		DENVER	CO		10/24/2023	8.360	77,517,848		153,428				62,824,468	10/01/2023
7410025		PARIS	FRA		10/25/2024	6.565	78,972,439					(3,705,717)	19,457,739	10/08/2024
18865		WEST DES MOINES	IA		04/02/2013	6.250	79,172,874						157,444,000	11/21/2022
7200713		ANNAPOLIS	MD		08/20/2024	8.983	79,263,133		40,979				51,000,000	08/09/2024
19336		VARIOUS	FL		05/17/2019	4.115	79,541,833						23,231,913	12/01/2022
7000015		CHICAGO	IL		02/08/2018	4.174	79,996,782		(41,481)				1	08/03/2023
7200533		AURORA	CO		02/10/2022	3.162	80,000,000						54,750,000	09/19/2023
7200714		CHARLOTTE	NC		08/22/2024	5.950	80,800,000						139,500,000	05/01/2024
7200552		MARBELLA	ESP		04/26/2022	8.175	81,202,219				4,905,427	(5,370,088)	74,293,361	03/07/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200469		REDMOND	WA		09/01/2021	3.000	81,500,000						34,690,184	09/14/2023
7200704		NEW BEDFORD	MA		07/26/2024	7.483	82,700,305		37,285				26,706,596	06/03/2024
7200642		BOSTON	MA		11/07/2023	8.843	83,000,000		759,078				124,000,000	08/22/2023
750000021		VENTURA	CA		02/10/2023	5.750	83,199,966						146,500,000	01/05/2023
7200565		QUEENS	NY		06/17/2022	9.605	83,853,478		330,357				76,176,471	09/20/2023
7200537		ROCKVILLE	MD		03/21/2022	3.770	84,000,000						52,376,190	02/24/2022
7200472		MENIFEE	CA		10/27/2021	2.526	85,000,000						2	09/21/2023
7200512		NEW YORK	NY		12/03/2021	3.040	85,000,000						170,000,000	09/14/2023
7200729		WILMINGTON	DE		12/06/2024	5.847	85,000,000						143,400,000	11/19/2024
750000016		KISSIMMEE	FL		11/22/2022	5.986	85,000,000						153,500,000	09/27/2023
7200463		PEMBROKE PINES	FL		07/30/2021	2.700	85,252,186		186,953				1	05/20/2023
7200609		PISMO BEACH	CA		02/01/2023	9.146	86,094,896		258,109				48,148,168	12/21/2022
7200437		NEW YORK	NY		03/04/2021	3.200	86,498,221						1	09/18/2023
7200561		DUBLIN	IRL		05/31/2022	8.219	87,060,306				18,210,194	(4,855,924)	166,075,953	09/20/2023
7200530		BELLEVUE	WA		02/07/2022	3.216	88,000,000						175,000,000	09/14/2023
7200710		GAINESVILLE	FL		08/15/2024	6.200	88,000,000						135,800,000	07/24/2024
7200629		BURBANK	CA		08/24/2023	9.343	88,589,566		628,250				32,638,889	08/04/2023
7200435		VARIOUS	GBR		02/26/2021	10.587	88,864,616					(1,370,528)	3	09/21/2023
7200536		STAMFORD	CT		02/14/2022	3.490	88,900,000						103,078,740	09/14/2023
7200509		BOSTON	MA		02/10/2022	3.000	90,000,000						165,000,000	09/26/2023
7200633		BROOKLYN	NY		09/08/2023	6.320	90,000,000						161,800,000	08/01/2023
7200531		TEMPE	AZ		04/05/2022	3.270	90,740,000						94,776,284	09/14/2023
7200391		FUERTEVENTURA	ESP		08/06/2020	6.523	91,192,934					(5,646,655)	3	09/27/2023
7200434		NEW YORK	NY		03/12/2021	9.382	91,309,655		445,351				3	09/25/2023
7200564		VARIOUS	TX		05/27/2022	8.858	92,420,062		205,987				112,551,230	09/18/2023
7200634		CHESTNUT HIL	MA		08/31/2023	6.655	93,075,418						159,000,000	07/11/2023
7200364		BROOKLYN	NY		12/20/2019	3.427	93,355,656						2	09/13/2023
7200663		FORT LAUDERDALE	FL		12/22/2023	6.400	94,000,000						197,200,000	12/08/2023
7200475		NEW YORK	NY		09/21/2021	2.770	94,104,592						70,005,699	09/18/2023
7200457		RICHMOND	VA		06/18/2021	8.341	94,146,603		78,541				272,866,476	09/21/2023
7200640		BRANCHBURG	NJ		10/06/2023	6.154	94,500,000						179,520,000	09/06/2023
7200735		LAKE MARY	FL		12/13/2024	5.945	95,000,000						120,640,000	11/22/2024
7200622		BROOKLYN	NY		05/19/2023	9.455	95,605,067		295,830				56,770,000	05/09/2023
2390901		LOS ANGELES	CA		12/20/2019	7.973	96,199,382						105,744,681	09/14/2023
7200482		BEVERLY HILLS	CA		10/07/2021	2.777	96,864,424						84,743,202	09/21/2023
7200718		BRASELTON	GA		09/24/2024	5.900	97,000,000						178,500,000	08/16/2024
750000036		QUEENS	NY		02/29/2024	6.288	97,000,000						159,200,000	02/22/2024
7100006		PARMA	OH		06/07/2018	4.730	97,334,854						2	12/03/2024
7200666		GAINESVILLE	VA		03/08/2024	8.383	98,739,188		354,495				73,583,815	01/19/2024
7200273		PHOENIX	AZ		08/01/2018	8.086	99,497,663						1	09/19/2023
7200637		PRINCETON	NJ		10/04/2023	6.659	99,861,657						170,500,000	08/16/2023
7410020		RUGBY	GBR		10/04/2024	7.700	100,867,531					(6,591,339)	177,301,022	07/01/2024
7200501		LOS ANGELES	CA		11/21/2021	2.903	101,000,000						116,990,099	09/20/2023
7200587		NEW YORK	NY		10/28/2022	9.360	101,225,433		302,404				64,200,000	09/18/2023
7200546		DENVER	CO		04/12/2022	3.372	102,500,000						2	09/13/2023
7200730		ATLANTA	GA		12/05/2024	5.992	103,000,000						41,200,000	10/01/2024
7200569		VARIOUS	FRA		07/11/2022	7.659	103,301,579		299,030			(2,104,357)	7,548,408	08/01/2022
7200709		BEDFORD	MA		08/15/2024	7.733	103,504,999		51,436				32,076,000	07/31/2024
7200481		CULVER CITY	CA		10/07/2021	6.841	104,910,536		122,952				2	09/28/2023
7200419		PARIS	FRA		04/21/2021	7.234	104,959,335					(6,903,054)	229,555,388	09/27/2023
7200610		NAPLES	FL		01/31/2023	6.330	105,000,000						190,800,000	12/13/2022
7200676		LOS ANGELES	CA		03/04/2024	6.050	105,000,000						187,300,000	02/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200300		BEVERLY HILLS	CA		01/02/2019	4.965	106,430,000						3	09/13/2023
7100007		YULEE	FL		06/07/2018	4.730	106,458,966						165,200,000	12/03/2024
7200489		INDIANAPOLIS	IL		10/20/2021	2.658	106,783,848		227,085				2	09/13/2023
7200698		HAMILTON	NJ		08/07/2024	7.257	106,791,222						104,660,656	07/01/2024
7410013		SEVEN BEACH	GBR		08/29/2024	8.400	111,239,606				684,971	(5,578,184)	102,120,782	06/30/2024
7200680		FORTH WORTH	TX		03/28/2024	8.859	111,373,483						552,480,000	01/31/2024
7200678		NEW YORK	NY		04/04/2024	8.442	111,412,930						61,377,778	11/28/2023
7200677		NEW YORK	NY		03/08/2024	8.227	111,535,382		145,132				245,700,000	02/02/2024
7200675		JONESBORO	GA		02/15/2024	6.040	112,500,000						210,845,000	01/19/2024
7200550		KATY	TX		04/14/2022	3.901	114,000,000						196,600,000	09/25/2023
7200621		ARLINGTON	VA		05/12/2023	5.850	114,000,000						193,000,000	01/10/2023
7410010		COPENHAGEN	DNK		03/25/2024	6.870	114,596,867		437,995			(5,159,173)	721,920,000	01/31/2024
7200597		GAINESVILLE	VA		05/25/2023	9.460	115,405,150		292,157				441,600,000	04/14/2023
7200652		LOS ANGELES	CA		02/09/2024	8.281	119,047,668		215,013				85,443,000	10/30/2023
7200394		LOS ANGELES	CA		09/15/2020	6.000	119,683,931						3	09/13/2023
7200513		ST LOUIS	MO		12/08/2021	3.050	120,412,922						148,775,510	09/14/2023
7200655		EAST HANOVER	NJ		12/12/2023	6.570	123,000,000						219,595,235	12/01/2023
7200731		MIAMI	FL		12/18/2024	5.370	123,750,000						97,500,000	12/03/2024
7200692		QUEENS	NY		06/27/2024	7.233	124,959,008		42,261				29,064,000	05/29/2024
7200452		VARIOUS	DE		06/28/2021	6.985	125,009,494					(7,891,230)	208,184,655	09/22/2022
7200382		NEW YORK	NY		03/10/2020	3.420	126,092,133						2	09/19/2023
7200653		DALLAS	TX		11/17/2023	6.510	128,000,000						245,940,000	10/01/2023
7200651		CHINA GROVE	NC		11/30/2023	6.437	132,897,959						240,500,000	08/10/2023
7200347		NASHVILLE	TN		09/30/2019	3.700	134,126,165						2	09/12/2023
7200607		NEW YORK	NY		01/27/2023	9.625	137,094,440		453,501				35,508,197	01/20/2023
7200491		MIAMI	FL		10/20/2021	3.060	137,500,000						185,309,091	09/21/2023
7200468		BALTIMORE	MD		08/19/2021	2.850	139,270,477						233,900,000	09/14/2023
7200555		JERSEY CITY	NJ		05/11/2022	3.635	140,000,000						75,542,857	09/19/2023
7200445		LONDON	GBR		05/19/2021	5.159	142,373,654				7,217,271	(2,645,157)	200,549,253	09/20/2023
7200484		BROOKLYN	NY		10/07/2021	2.750	143,100,000						152,061,496	09/19/2023
7200568		LONDON	GBR		07/19/2022	9.687	143,674,300				4,909,875	(13,325,246)	258,089,986	09/20/2023
7200559		BROOKLYN	NY		05/17/2022	3.400	144,000,000						240,000,000	09/27/2023
750000024		GREENSBORO	NC		04/04/2023	6.442	144,880,840						306,000,000	02/28/2023
7200528		MANCHESTER	GBR		01/27/2022	7.330	144,881,151					(1,963,940)	147,312,773	09/20/2023
7200545		REDWOOD CITY	CA		04/05/2022	3.493	145,000,000						164,068,966	09/18/2023
7200665		NEW YORK	NY		01/31/2024	6.100	146,000,000						241,300,000	01/08/2024
7200591		SOUTH SAN FRANCISCO	CA		11/18/2022	9.605	148,204,346		976,908				65,127,273	09/26/2023
7200539		PHOENIX	AZ		02/28/2022	8.243	148,446,303						257,530,000	09/18/2023
7200585		BAYONNE	NJ		10/13/2022	9.125	149,384,952		314,020				54,260,000	09/26/2023
7200340		NEW YORK	NY		08/26/2019	9.343	150,238,636		7,191				116,290,909	09/25/2023
7200670		NACOGDOCHES	TX		02/01/2024	6.000	153,500,000						266,500,000	12/05/2023
7200589		MANCHESTER	PA		03/03/2023	9.360	155,333,801		365,259				365,073,247	02/24/2023
7410017		DOBRZYKOWICE	POL		06/26/2024	6.746	158,338,692					(6,241,774)	20,628,541	06/19/2024
7200712		BROOKLYN	NY		08/29/2024	6.100	158,500,000						296,900,000	07/31/2024
7200661		FLEMING ISLAND	FL		12/21/2023	6.444	159,000,000						272,000,000	11/30/2023
7100020		VARIOUS	IL		04/08/2021	3.794	159,603,306		(121,274)				2	06/27/2024
7200707		AUSTIN	TX		07/09/2024	6.663	160,000,000						361,980,000	06/21/2024
7200681		BOSTON	MA		03/28/2024	6.168	160,840,712						290,700,000	03/08/2024
19343		VARIOUS	FL		02/21/2020	3.392	160,843,159						2	12/31/2023
7200616		GARDEN CITY	GA		04/11/2023	5.891	161,500,000						278,550,000	06/06/2023
750000017		NEW YORK	NY		12/16/2022	5.960	163,500,000						3	09/27/2023
7200647		BOSTON	MA		10/26/2023	9.090	168,759,598		394,866				28,132,500	08/22/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7200726		MIDWAY	GA		11/12/2024	6.190	170,000,000						294,100,000	09/18/2024
7410019		VARIOUS	GBR		07/04/2024	9.850	174,419,038					(1,905,249)	361,487,807	06/26/2024
7200723		CHICAGO	IL		10/29/2024	5.470	175,000,000						116,000,000	10/22/2024
7410006		VARIOUS	DE		12/21/2023	8.366	175,795,125					(10,744,836)	51,920,092	07/30/2023
7200688		HAMMOND	LA		05/30/2024	6.247	179,464,983						319,690,000	05/17/2024
7200635		LONG ISLAND CITY	NY		01/03/2020	8.834	180,137,962		100,800				42,672,414	09/27/2023
7200687		DEKALB	IL		05/30/2024	6.247	180,535,017						320,135,000	05/17/2024
7200380		SANTA CLARA	CA		02/14/2020	3.350	185,000,000						3	09/13/2023
7200628		NEW YORK	NY		08/17/2023	9.146	188,844,464		406,529				234,000,000	05/25/2023
7200570		VARIOUS	ESP		07/11/2022	7.659	197,005,874		166,863			(11,135,471)	12,819,211	02/29/2024
7200728		NEW YORK	NY		10/31/2024	5.000	197,336,844						625,000,000	08/07/2024
7100021		CHARLOTTE	NC		11/22/2021	3.250	200,740,336		320,264				3	12/05/2024
7200480		CULVER CITY	CA		10/07/2021	2.769	205,000,000						213,658,537	09/28/2023
7410008		VARIOUS	GBR		01/26/2024	9.950	206,717,140					(2,608,445)	1,240,503,399	07/30/2023
7200540		GLENDALE	CA		03/02/2022	3.200	212,200,000						230,796,419	09/20/2023
7200598		NEW YORK	NY		12/22/2022	9.293	216,062,358		792,780				366,206,061	09/27/2023
7200599		MONROE TOWNSHIP	NJ		12/21/2022	8.710	216,229,139					(1)	185,440,000	09/28/2023
7200639		BROOKLYN	NY		09/28/2023	6.550	222,373,419						369,200,000	08/23/2023
7200439		STOCKHOLM	SWE		03/30/2021	3.671	224,263,629					(21,432,443)	86,133,583	09/21/2023
7200725		MIAMI	FL		11/21/2024	6.557	225,000,000						449,000,000	11/14/2024
7200686		FREMONT	CA		05/01/2024	6.262	230,000,000						358,100,000	04/17/2024
7200615		BROOKLYN	NY		03/29/2023	9.725	253,910,136		1,874,826				629,200,000	03/10/2023
7410011		BACKADALEN	SWE		06/13/2024	6.056	287,335,789		945,875			(15,329,115)	83,092,447	05/03/2024
7410026		BARSINGHAUSEN	DE		10/04/2024	6.240	300,907,692					(18,891,781)	511,118,923	07/01/2024
7200659		SAN FRANCISCO	CA		12/28/2023	8.338	312,719,115		880,639				27,128,571	12/14/2023
7100009		GARDEN GROVE	CA		07/11/2019	5.000	326,895,284						5	12/03/2024
7200541		BRONX	NY		03/08/2022	8.946	425,808,537		1,877,617				8,524,478	09/27/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							27,251,377,892		24,303,799		40,156,158	(187,410,325)	58,011,420,954	XXX
7200662		NEW YORK	NY		12/20/2023	8.338	10,583,394		23,394				235,000,000	11/11/2023
7200443		TYLER	TX		03/31/2021	12.084	15,653,287						762,000,000	09/19/2022
7200393		NEW YORK	NY		08/28/2020	5.550	32,738,955		766,155				9	09/14/2023
7200594		NEW YORK	NY		11/08/2022	10.343	40,873						790,200,000	09/01/2022
7200316		SAN FRANCISCO	CA		04/25/2019	5.250	5,000,000						1,566,000,000	09/11/2023
7200619		STATEN ISLAND	NY		05/05/2023	9.610	5,224,441		27,784			722	348,200,000	04/20/2023
7200039		GAINSVILLE	FL		12/31/2013	7.000	16,762,789						173,000,000	09/06/2023
7200266		SEATTLE	WA		06/15/2018	10.555	16,849,422						2,014,500,000	09/27/2023
7200289		CHICAGO	IL		10/25/2018	5.450	19,000,000						2,340,000,000	09/07/2023
7200301		BEVERLY HILLS	CA		01/02/2019	4.965	30,370,317						2	09/13/2023
7200341		NEW YORK	NY		08/26/2019	10.818	34,257,575		(24)				122,999,995	09/25/2023
7200170		ELMSFORD	NY		11/16/2016	6.500	40,000,000						3	09/21/2023
7200208		SUNNYVALE	CA		08/03/2017	5.650	47,929,260						3	09/07/2023
7200276		TRACY	CA		08/24/2018	5.410	53,229,891		(17,605)				2	01/29/2024
7200441		BURLINGAME	CA		04/01/2021	4.500	58,632,399						507,692,308	09/21/2023
7200246		NEW YORK	NY		04/06/2018	5.000	60,000,000						2	09/14/2022
7200193		LOS ANGELES	CA		05/15/2017	5.000	67,500,000						8	09/06/2023
7200297		NEW YORK	NY		01/18/2019	10.593	74,500,000						294,000,000	09/20/2023
7200542		LEIDEN	NLD		04/29/2022	8.619	78,873,779					(5,186,223)	143,417,207	09/20/2023
7200257		ROCKVILLE	MD		06/07/2018	8.854	85,214,976						1	09/21/2023
7200234		SUNNYVALE	CA		01/18/2018	4.620	101,500,000						6	09/06/2023
7200250		SAN FRANCISCO	CA		05/02/2018	4.880	140,000,000						5	09/07/2023
0699999. Mortgages in good standing - Mezzanine Loans							993,861,359		799,705			(5,185,501)	9,297,009,551	XXX
0899999. Total Mortgages in good standing							59,080,750,454		40,742,081		49,360,687	(260,674,585)	121,221,421,496	XXX

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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7200593		NEW YORK	NY		11/08/2022	10.343	3,546,449						790,200,000	09/14/2023
7200476		LOS ANGELES	CA		09/28/2021	7.272	9,223,000						196,000,000	09/25/2023
7200420		PARIS	FRA		12/15/2020	7.577	31,882,139					(2,068,135)	75,289,945	09/28/2023
7200543		NEW YORK	NY		03/30/2022	8.095	32,997,449		3,295				1	09/25/2023
7200467		BRISTOL	GBR		09/16/2021	8.427	69,465,326				2,256,178	(1,230,530)	12,429,476	09/20/2023
7200403		LONG ISLAND	NY		09/30/2020	8.164	120,000,000		1,867,459				3	09/14/2023
7200602		LONDON	GBR		09/30/2022	6.934	193,070,330					(7,154,810)	459,650,699	09/27/2023
1399999. Restructured mortgages - Commercial mortgages-all other							460,184,693		1,870,754		2,256,178	(10,453,475)	1,533,570,124	XXX
1699999. Total - Restructured Mortgages							460,184,693		1,870,754		2,256,178	(10,453,475)	1,533,570,124	XXX
100061880		ROSWELL	NM		07/01/2021	4.125	4,160						169,510	08/01/2015
100064457		WAYNESBORO	PA		07/01/2021	3.375	19,423						176,744	08/01/2016
100064134		PITTSBURGH	PA		07/01/2021	4.250	20,779						150,566	09/01/2016
100060470		MEADVILLE	PA		06/01/2021	4.250	44,051						50,000	12/13/2016
100063040		MADERA	PA		07/01/2021	3.750	44,787						59,895	10/01/2016
100064472		WEST PORTSMOUTH	OH		07/01/2021	3.875	49,089						87,738	10/01/2016
100061588		JOLIET	IL		07/01/2021	4.500	51,421						284,529	06/01/1999
100060521		PLAQUEMINE	LA		06/01/2021	3.625	54,280						69,966	07/22/2015
100063119		EL DORADO	KS		07/01/2021	4.000	60,004						89,271	03/01/2017
100060415		ROSWELL	NM		06/01/2021	4.375	62,136						80,000	06/27/2007
100061631		EVERSON	PA		07/01/2021	3.875	62,570						125,553	03/01/2013
100064394		BALTIMORE	MD		07/01/2021	4.125	66,052						109,159	06/01/2015
100060520		HOT SPRINGS	AR		06/01/2021	3.500	66,764						86,990	01/28/2015
100064421		PITTSBURGH	PA		07/01/2021	4.000	67,048						103,043	10/01/2015
100061581		WICHITA	KS		07/01/2021	4.000	69,843						66,000	05/01/2005
100060810		MABEN	MS		06/01/2021	3.875	70,975						98,985	06/25/2015
100062514		DOVER	DE		07/01/2021	3.750	74,492						120,945	12/01/2014
100063425		CANDOR	NY		07/01/2021	3.875	77,216						105,812	01/01/2018
100061764		GRAND BLANC	MI		07/01/2021	3.875	77,341						162,844	03/01/2015
100064533		PHILADELPHIA	PA		07/01/2021	4.750	80,964						148,439	11/01/2017
100063944		OCALA	FL		07/01/2021	3.500	83,390		4				93,000	08/01/2020
100060483		YOUNGSTOWN	OH		06/01/2021	4.000	84,630						122,099	09/30/2015
100060836		VINEMONT	AL		06/01/2021	3.750	85,045						105,588	08/28/2015
100060452		COON RAPIDS	MN		06/01/2021	3.750	86,450						110,000	08/14/2015
100062826		LAGRANGE	GA		07/01/2021	4.125	88,101						148,576	04/01/2016
100063212		WATERTOWN	SD		07/01/2021	4.250	88,463		(12)				126,680	06/01/2017
100062043		KILLEEN	TX		07/01/2021	4.000	91,681						164,516	06/01/2017
100062529		AURORA	IL		07/01/2021	3.750	92,563						190,482	02/01/2015
100063049		GOODRICH	TX		07/01/2021	4.000	94,056						151,499	10/01/2016
100063536		ROCHESTER	NY		07/01/2021	4.750	96,214						151,989	11/01/2018
100061336		NEW FRANKLIN	OH		06/01/2021	4.250	96,940						162,446	04/09/2018
100060612		RALEIGH	NC		06/01/2021	3.250	97,247						121,000	08/26/2016
100062953		MARRERO	LA		07/01/2021	4.125	97,363						167,112	07/01/2016
100064557		SIDNEY	OH		07/01/2021	5.000	97,565						135,209	05/01/2018
100060580		ALLEN PARK	MI		06/01/2021	3.375	100,125						133,000	09/25/2009
100064332		ALLENTOWN	PA		07/01/2021	4.000	103,090						122,000	03/01/2020
100063154		LANSING	IL		07/01/2021	3.375	104,384						172,335	01/01/2017
100064376		BRIDGETON	NJ		07/01/2021	4.000	104,785						134,433	11/01/2014
100060992		BROWN DEER	WI		06/01/2021	3.500	105,252						159,977	08/16/2016
100061916		NORTH EAST	PA		07/01/2021	3.500	105,393						144,527	04/01/2016
100061740		LUMBERTON	NC		07/01/2021	4.250	105,406						132,000	03/01/2011
100062639		INWOOD	WV		07/01/2021	4.125	105,600						214,984	07/01/2015
100063144		GARLAND	TX		07/01/2021	3.750	105,760						243,782	12/01/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100060526		ZACHARY	LA		06/01/2021	3.875	106,225						128,985	09/12/2016
100061005		PORT CHARLOTTE	FL		06/01/2021	3.250	106,773						128,954	08/29/2016
100064118		BALTIMORE	MD		07/01/2021	3.750	107,224						190,759	06/01/2011
100063228		TARENTUM	PA		07/01/2021	4.250	108,063						156,598	05/01/2017
100060498		CLARKSVILLE	TN		06/01/2021	3.500	109,012						141,432	05/18/2015
100063413		MULLICA HILL	NJ		07/01/2021	4.000	109,635						183,505	12/01/2017
100064119		RICHMOND	TX		07/01/2021	3.500	111,060						223,737	07/01/2011
100062250		FINLEYVILLE	PA		07/01/2021	3.500	111,598						130,000	03/01/2020
100062757		BARNWELL	SC		07/01/2021	4.000	111,911		8				146,908	12/01/2015
100062061		KNOXVILLE	TN		07/01/2021	3.625	112,007						218,243	08/01/2016
100064423		LEWIS	NY		07/01/2021	3.875	112,582						142,568	02/01/2016
100064141		COUNTRY CLUB	MO		07/01/2021	3.875	117,503						148,205	11/01/2016
100062980		BALTIMORE	MD		07/01/2021	3.500	117,575						196,630	08/01/2016
100062188		MATTESON	IL		07/01/2021	4.000	118,243						248,671	02/01/2016
100061905		HARRISON	TN		07/01/2021	4.125	120,263						205,251	04/01/2016
100060994		KANSAS CITY	KS		06/01/2021	3.500	121,019						150,064	11/07/2016
100064500		OAKBORO	NC		07/01/2021	3.750	121,627						181,498	03/01/2017
100063190		BRISTOL	PA		07/01/2021	4.250	121,880						269,537	04/01/2017
100061395		CINCINNATI	OH		06/01/2021	4.990	123,111						136,900	10/11/2018
100062567		BARTLESVILLE	OK		07/01/2021	3.750	125,114						226,003	04/01/2015
100061807		PALM BAY	FL		07/01/2021	4.000	125,408						232,546	10/01/2016
100064044		SATSUMA	AL		07/01/2021	4.875	127,897						184,138	06/01/2007
100060485		MAUMELLE	AR		06/01/2021	3.750	128,936						165,000	11/26/2014
100063045		SUSSEX	NJ		07/01/2021	3.500	130,811						241,230	10/01/2016
100062936		ROBESONIA	PA		07/01/2021	3.875	130,931						213,300	07/01/2016
100061998		OTTUMWA	IA		07/01/2021	4.000	133,834						156,200	02/01/2018
100062965		LAREDO	TX		07/01/2021	3.750	134,342						146,826	08/01/2016
100062727		RIVERVIEW	FL		07/01/2021	4.000	134,725						261,103	11/01/2015
100061051		BETHLEHEM	GA		06/01/2021	3.750	135,550						165,048	10/06/2016
100063074		PITTSBURG	PA		07/01/2021	3.750	137,171						177,488	10/01/2016
100061276		PITTSFIELD	NH		06/01/2021	4.000	137,791						161,981	10/30/2017
100064408		REYNOLDSBURG	OH		07/01/2021	3.625	137,920						274,492	09/01/2015
100061629		EASTON	PA		07/01/2021	3.875	143,345						192,483	11/01/2012
100062087		PHILADELPHIA	PA		07/01/2021	4.125	145,287						246,709	01/01/2015
100060525		EMMET	AR		06/01/2021	3.875	145,730						158,982	09/02/2016
100062870		CHICAGO	IL		07/01/2021	3.875	146,696						216,900	05/01/2016
100064151		MANDAN	ND		07/01/2021	4.000	148,324						251,710	09/01/2013
100063044		HOOVER	AL		07/01/2021	3.750	149,077						277,979	10/01/2016
100060503		JEFFERSON CITY	MO		06/01/2021	4.000	151,368						188,746	04/10/2015
100061087		LAS VEGAS	NV		06/01/2021	3.500	152,404						189,978	11/23/2016
100061090		BESSEMER	AL		06/01/2021	3.875	156,368						191,436	11/29/2016
100063412		SUMRALL	MS		07/01/2021	4.500	157,061						202,715	12/01/2017
100063516		PINSON	AL		07/01/2021	3.875	157,972						222,661	08/01/2018
100060523		DENVER	CO		06/01/2021	3.625	158,405						224,966	03/25/2016
100063266		LA PLACE	LA		07/01/2021	4.500	158,621						195,008	06/01/2017
100064210		BETHLEHEM	GA		07/01/2021	5.000	159,217						200,000	08/01/2018
100063169		KATY	TX		07/01/2021	3.750	159,330						229,281	01/01/2017
100061986		NORTH LAUDERDALE	FL		07/01/2021	4.500	161,034						316,573	05/01/2016
100062766		MARLTON	NJ		07/01/2021	3.750	163,490						242,718	02/01/2016
100063012		REDDING	CA		07/01/2021	3.500	163,791						262,008	09/01/2016
100063828		SHOEMAKERSVILLE	PA		07/01/2021	3.750	165,138						194,000	04/01/2020
100062327		VERSAILLES	KY		07/01/2021	3.250	165,446						263,500	11/01/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100063790		PORTSMOUTH	VA		07/01/2021	3.750	168,176						173,000	03/01/2020
100060889		CROSBY	TX		06/01/2021	3.875	172,922						196,984	04/20/2016
100062806		NEW HAVEN	CT		07/01/2021	3.500	172,995						183,530	03/01/2016
100062671		NASHVILLE	IN		07/01/2021	3.625	176,277						340,000	08/01/2015
100063050		PROSPECT HEIGHTS	IL		07/01/2021	4.375	180,278						294,727	10/01/2016
100062833		DAVIE	FL		07/01/2021	3.875	181,596						303,133	04/01/2016
100062169		DUNDALK	MD		07/01/2021	4.625	182,853						241,893	04/01/2018
100062920		LAS CRUCES	NM		07/01/2021	3.750	184,600						238,986	06/01/2016
100063339		PORT CHARLOTTE	FL		07/01/2021	3.875	185,763						237,477	09/01/2017
100062756		LEMOORE	CA		07/01/2021	3.625	185,866						275,903	12/01/2015
100063488		WEST SPRINGFIELD	MA		07/01/2021	4.000	190,842						284,737	05/01/2018
100064308		LAKE WALES	FL		07/01/2021	4.125	191,110						206,000	09/01/2019
100061443		BAKERSFIELD	CA		06/01/2021	4.250	194,537						264,963	07/10/2019
100064617		LILBURN	GA		07/01/2021	4.250	195,264						249,000	11/01/2019
100061894		KISSIMMEE	FL		07/01/2021	3.750	201,612						313,845	02/01/2016
100060421		UPPER MARLBORO	MD		06/01/2021	3.250	203,204						240,001	04/29/2016
100063525		AUBURNDALE	FL		07/01/2021	4.125	208,111						260,406	10/01/2018
100062350		APACHE JUNCTION	AZ		07/01/2021	4.125	211,055						240,000	01/01/2020
100063582		FLAGLER BEACH	FL		07/01/2021	4.625	211,444						281,217	05/01/2019
100063141		CONOWINGO	MD		07/01/2021	3.500	212,609						326,380	12/01/2016
100060931		BAYTOWN	TX		06/01/2021	3.375	216,646						269,868	05/31/2016
100060591		OAK HILLS	CA		06/01/2021	3.250	217,074						274,999	10/28/2016
100063258		LANHAM	MD		07/01/2021	4.250	221,455						392,851	06/01/2017
100063385		MASTIC BEACH	NY		07/01/2021	4.375	221,532						324,315	11/01/2017
100063785		ATLANTA	GA		07/01/2021	3.500	222,288						250,000	03/01/2020
100064552		UPPER MARLBORO	MD		07/01/2021	4.500	228,202						272,243	03/01/2018
100063372		DOUGLASVILLE	GA		07/01/2021	4.250	229,102						313,794	10/01/2017
100062527		PATASKALA	OH		07/01/2021	4.000	229,724						375,419	01/01/2015
100060367		WAYNESVILLE	OH		06/01/2021	3.500	234,222						339,998	03/15/2013
100062800		WALDORF	MD		07/01/2021	4.000	235,890						367,425	02/01/2016
100063383		ROCK SPRING	GA		07/01/2021	3.750	236,515						375,715	11/01/2017
100061308		COVINGTON	LA		06/01/2021	4.250	236,635						295,965	01/17/2018
100063174		NORTH CHESTERFIELD	VA		07/01/2021	4.000	239,145						318,363	01/01/2017
100061405		DALLAS	GA		06/01/2021	4.750	247,387						279,136	12/21/2018
100060953		NOLENSVILLE	TN		06/01/2021	3.250	252,148						314,963	07/08/2016
100062015		HOMESTEAD	FL		07/01/2021	4.250	253,427						275,243	08/01/2016
100064651		BRIDGEPORT	CT		07/01/2021	4.625	255,539						300,000	03/01/2020
100063500		CLERMONT	FL		07/01/2021	4.500	258,005						301,644	05/01/2018
100061987		ELKO NEW MARKET	MN		07/01/2021	4.375	259,075						412,573	04/01/2015
100061904		KATY	TX		07/01/2021	3.875	259,468						327,302	04/01/2016
100062658		VACHERIE	LA		07/01/2021	4.125	260,479						292,250	07/01/2015
100064648		HOUMA	LA		07/01/2021	4.250	261,736						341,300	04/01/2020
100062343		STOCKBRIDGE	GA		07/01/2021	3.490	266,100						304,000	11/01/2019
100064113		STATEN ISLAND	NY		07/01/2021	4.375	270,000						416,246	07/01/2008
100062251		PORT MONMOUTH	NJ		07/01/2021	3.125	275,871						360,000	05/01/2020
100064496		PEEKSKILL	NY		07/01/2021	4.625	289,500						513,121	02/01/2017
100063566		HOMESTEAD	FL		07/01/2021	3.875	319,719						402,798	04/01/2019
100062485		SMYRNA	DE		07/01/2021	4.250	341,285						368,760	10/01/2014
100061820		CAPE CORAL	FL		07/01/2021	3.875	370,915						541,556	05/01/2016
100066208		HOLLEY	NY		08/02/2021	4.000	25,995						109,156	02/01/2015
100076963		ADKINS	TX		01/03/2022	6.125	34,045						89,500	01/01/2003
100068964		THE PLAINS	OH		09/01/2021	4.125	34,225						85,290	10/01/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100070756		MESQUITE	TX		10/01/2021	3.000	38,642						224,919	01/01/2013
100077342		MARTINSBURG	WV		01/03/2022	4.000	43,740						145,489	11/01/2015
100075500		ROSEBUD	TX		12/01/2021	4.750	47,494						155,940	05/01/2018
100077315		DAINGERFIELD	TX		01/03/2022	4.500	52,786						129,250	07/01/2015
100066585		MAPLE HEIGHTS	OH		08/02/2021	4.250	60,840						90,294	08/01/2017
100070864		OZARK	AL		10/01/2021	3.750	61,194						95,016	10/01/2016
100077365		CLIMAX	GA		01/03/2022	4.000	61,379						80,292	03/01/2016
100077247		LAUDERDALE LAKES	FL		01/03/2022	4.625	63,235						253,428	05/01/2014
100077019		HARLINGEN	TX		01/03/2022	4.375	63,264						84,313	06/01/2008
100077249		ANTLERS	OK		01/03/2022	4.375	64,826		14				135,000	11/01/2014
100067041		FLINT	MI		08/02/2021	4.375	65,514						156,788	05/01/2008
100077629		NINETY SIX	SC		01/03/2022	6.000	66,638						85,305	02/01/2019
100066330		DAVENPORT	IA		08/02/2021	3.750	68,576						133,501	12/01/2011
100066386		CUYAHOGA FALLS	OH		08/02/2021	3.750	70,309						139,728	07/01/2015
100071330		TALLAHASSEE	FL		10/01/2021	4.250	76,330						137,251	11/01/2015
100066486		BRISTOL	PA		08/02/2021	3.625	79,616						196,764	08/01/2016
100072437		UKIAH	CA		11/01/2021	3.750	79,843						217,000	12/01/2014
100076977		WOLCOTT	CT		01/03/2022	5.875	86,168						131,937	06/01/2007
100074611		WINSTON SALEM	NC		12/01/2021	3.000	88,553						174,853	12/01/2012
100069375		PALMYRA	NJ		09/01/2021	4.000	89,567						148,279	01/01/2018
100077277		GASTONIA	NC		01/03/2022	4.500	92,999						277,204	04/01/2015
100070132		ATLANTA	GA		09/01/2021	4.750	94,513						177,573	04/01/2018
100075364		BLOOMFIELD	CT		12/01/2021	4.000	96,911						208,138	05/01/2017
100069871		MINNEAPOLIS	MN		09/01/2021	4.375	99,043						189,000	06/01/2018
100075321		LOUISVILLE	KY		12/01/2021	4.000	99,231						152,771	04/01/2017
100066922		FLORISSANT	MO		08/02/2021	3.625	99,301						110,000	08/01/2020
100071075		MAPLE HEIGHTS	OH		10/01/2021	4.250	99,589						124,000	02/01/2020
100077251		PALM BAY	FL		01/03/2022	3.875	99,681						293,409	07/01/2014
100070797		JENKINS TOWNSHIP	PA		10/01/2021	4.625	102,358						148,755	07/01/2015
100076989		EL DORADO	AR		01/03/2022	4.750	103,159						152,000	08/01/2010
100075640		CINCINNATI	OH		12/01/2021	5.125	103,967						196,525	04/01/2019
100077702		WHITEHALL	MI		01/03/2022	4.625	104,556						179,917	06/01/2019
100075634		RIPLEY	TN		12/01/2021	4.625	105,123						199,000	03/01/2019
100066286		EUSTIS	FL		08/02/2021	4.500	105,344		(8)				120,000	06/01/2017
100069438		SPRINGVILLE	PA		09/01/2021	4.875	107,600						140,165	02/01/2019
100066472		SAINT CHARLES	MO		08/02/2021	3.750	110,623						234,449	08/01/2016
100077703		DEXTER	ME		01/03/2022	4.625	110,635						172,305	07/01/2019
100077235		PORTSMOUTH	VA		01/03/2022	4.625	110,740						202,611	02/01/2014
100077160		CRITTENDEN	KY		01/03/2022	4.250	110,972						182,776	03/01/2017
100077744		KALAMAZOO	MI		01/03/2022	3.625	113,636						135,000	05/01/2020
100077741		HAZLETON	PA		01/03/2022	4.625	115,004						150,000	12/01/2019
100066029		SAINT FRANCIS	MN		08/02/2021	3.750	115,305						282,541	01/01/2014
100066673		WICHITA	KS		08/02/2021	4.625	117,546						130,350	04/01/2018
100077655		ANDERSON	SC		01/03/2022	4.875	117,781						198,077	02/01/2019
100077502		ATLANTA	GA		01/03/2022	3.875	118,987						248,254	11/01/2017
100066177		GRANDVIEW	MO		08/02/2021	4.125	121,039						241,282	03/01/2017
100067035		FORT WORTH	TX		08/02/2021	3.875	121,276						251,704	06/01/2011
100077415		CAPE MAY COURT HOUSE	NJ		01/03/2022	4.375	122,299						313,603	03/01/2017
100077499		ROCHESTER	IN		01/03/2022	3.875	123,122						203,580	11/01/2017
100066382		BALTIMORE	MD		08/02/2021	4.000	126,807						224,172	07/01/2015
100077749		WEST HAVEN	CT		01/03/2022	5.000	126,851		13				135,000	04/01/2020
100077193		FORT WORTH	TX		01/03/2022	4.750	127,625						366,603	09/01/2014

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100066568		VICTORIA	TX		08/02/2021	4.250	128,123						180,582	06/01/2017
100066915		PAW PAW	MI		08/02/2021	3.625	131,236						145,000	08/01/2020
100077143		DREXEL HILL	PA		01/03/2022	4.000	133,743						239,939	07/01/2014
100075677		NORTH MUSKEGON	MI		12/01/2021	4.125	134,523		35				157,822	08/01/2019
100077668		MINDEN	LA		01/03/2022	4.625	135,748						180,000	02/01/2019
100069649		TWENTYNINE PALMS	CA		09/01/2021	3.000	135,756						155,000	08/01/2020
100070948		BATON ROUGE	LA		10/01/2021	4.250	137,266						192,832	07/01/2017
100066537		BATON ROUGE	LA		08/02/2021	4.250	140,549						188,563	02/01/2017
100067227		SPRINGFIELD	MA		08/02/2021	4.250	142,222						256,493	06/01/2015
100069316		LAKELAND	FL		09/01/2021	3.875	144,122						232,309	06/01/2017
100066512		PERRYVILLE	KY		08/02/2021	3.875	148,033						309,798	12/01/2016
100066610		MECHANICSVILLE	VA		08/02/2021	3.750	148,228						235,656	10/01/2017
100066503		LOUISVILLE	KY		08/02/2021	3.625	149,021						271,235	11/01/2016
100069256		AURORA	CO		09/01/2021	4.125	149,535						374,081	12/01/2016
100067279		TAMARAC	FL		08/02/2021	4.000	150,422						255,353	12/01/2016
100066835		FLORIDA CITY	FL		08/02/2021	3.500	150,845						171,000	01/01/2020
100070090		MOUNT HOLLY SPRINGS	PA		09/01/2021	4.000	152,489						219,516	02/01/2018
100066242		STOCKHOLM	NJ		08/02/2021	3.990	155,143						252,297	08/01/2015
100073422		MEMPHIS	TN		11/01/2021	3.750	158,060						170,000	11/01/2020
100066073		WINDSOR	CT		08/02/2021	3.500	160,886						209,172	04/01/2008
100077206		SQUAW VALLEY	CA		01/03/2022	3.990	161,537						205,000	12/01/2019
100073415		SUMMERVILLE	SC		11/01/2021	3.750	161,994						175,000,000	09/01/2020
100066724		KIMBERLY	AL		08/02/2021	3.875	163,141						247,886	11/01/2018
100077528		REX	GA		01/03/2022	4.875	163,489						253,014	05/01/2018
100066264		HAINES CITY	FL		08/02/2021	4.500	163,751						204,000	06/01/2019
100071337		FORT WORTH	TX		10/01/2021	3.750	164,276						323,444	05/01/2016
100067202		ABINGTON	PA		08/02/2021	3.750	164,641						353,305	03/01/2015
100077685		FORT WORTH	TX		01/03/2022	4.375	173,219						391,740	05/01/2019
100067231		TROY	VA		08/02/2021	3.750	175,384						325,816	07/01/2015
100070721		LILBURN	GA		10/01/2021	3.625	176,043						315,309	12/01/2014
100074812		TOLEDO	OH		12/01/2021	4.250	176,971						273,069	06/01/2014
100077494		CLAYTON	NC		01/03/2022	4.500	181,897						342,621	12/01/2017
100066691		DERBY	KS		08/02/2021	4.750	183,964						215,647	07/01/2018
100070999		CLARKSVILLE	TN		10/01/2021	3.250	191,200						247,310	08/01/2018
100066289		JACKSONVILLE	FL		08/02/2021	3.750	191,330						287,033	09/01/2017
100069803		EAST ORANGE	NJ		09/01/2021	4.125	192,920						363,582	06/01/2016
100067307		CANTONMENT	FL		08/02/2021	4.000	193,521						288,673	07/01/2017
100071353		DOROTHY	NJ		10/01/2021	3.750	194,297						411,593	08/01/2017
100066327		REISTERSTOWN	MD		08/02/2021	3.000	196,235						332,064	12/01/2012
100070695		PALM COAST	FL		10/01/2021	4.250	197,003						233,000	09/01/2017
100069486		GASTON	SC		09/01/2021	3.375	197,618						196,672	10/01/2019
100067120		MILFORD	PA		08/02/2021	3.750	197,624						386,849	12/01/2015
100068990		ROY	UT		09/01/2021	3.750	202,117						427,780	10/01/2015
100069562		COLUMBIA CITY	OR		09/01/2021	3.125	211,176						236,000	03/01/2020
100071252		LEOMINSTER	MA		10/01/2021	3.000	219,416						251,000	03/01/2021
100074821		REDDING	CA		12/01/2021	3.625	222,551		27				368,758	06/01/2016
100066801		FORT MYERS	FL		08/02/2021	4.125	223,559						247,000	10/01/2019
100066905		BROOKSVILLE	FL		08/02/2021	3.500	224,748						260,000	07/01/2020
100066475		YAKIMA	WA		08/02/2021	4.000	235,848						233,317	08/01/2016
100066930		RAHWAY	NJ		08/02/2021	3.125	237,238						270,000	09/01/2020
100071037		DOWNINGTOWN	PA		10/01/2021	3.000	238,559						352,742	09/01/2019
100069537		SAINT CLOUD	FL		09/01/2021	2.990	241,253						272,000	01/01/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100073374		BALTIMORE	MD		11/01/2021	3.625	244,759						346,000	05/01/2020
100071257		SPRING HILL	FL		10/01/2021	3.500	253,056						275,000	06/01/2021
100077455		COLLEGEVILLE	PA		01/03/2022	4.000	253,455						401,181	07/01/2017
100071264		HAINES CITY	FL		10/01/2021	3.250	268,661						295,000	05/01/2021
100071250		HOMESTEAD	FL		10/01/2021	3.250	278,273						304,900	05/01/2021
100066929		SAND SPRINGS	OK		08/02/2021	3.125	283,491						311,000	08/01/2020
100066904		GRANGER	IN		08/02/2021	3.625	285,726						325,000	07/01/2020
100071259		MIAMI	FL		10/01/2021	3.875	296,474						323,000	04/01/2021
100066341		NORTHVALE	NJ		08/02/2021	3.500	298,057						569,279	04/01/2013
100069607		SALEM	OR		09/01/2021	3.000	319,079						350,000	05/01/2020
100066159		PISCATAWAY	NJ		08/02/2021	3.500	320,563						526,583	04/01/2015
100070730		DES MOINES	WA		10/01/2021	3.250	329,778						580,000	03/01/2020
100071263		FORT MYERS	FL		10/01/2021	3.500	330,130						350,000	06/01/2021
100066254		MAKAWAO	HI		08/02/2021	3.500	336,313						924,216	11/01/2012
100077107		BONITA	CA		01/03/2022	3.250	370,392						847,026	12/01/2016
100066387		CORONA	CA		08/02/2021	3.625	375,556						624,226	07/01/2015
100069146		GAITHERSBURG	MD		09/01/2021	4.375	385,214						502,906	08/01/2015
100066787		HUNTINGTON	NY		08/02/2021	4.000	423,419						540,409	10/01/2019
100066762		RIALTO	CA		08/02/2021	4.375	427,722		28				479,847	07/01/2019
100068886		PARADISE	CA		09/01/2021	3.375	455,202						474,613	11/01/2016
1899999. Mortgages with overdue interest over 90 days-Residential mortgages-insured or guaranteed							42,145,143		109				238,632,520	XXX
100111365		KANSAS CITY	MO		06/29/2023	5.000	67						194,000	04/07/2023
100039123		DUBLIN	IRL		09/27/2019	4.700	84					(5)	4,291	11/30/2018
100017679		ONTARIO	CA		04/26/2018	12.700	168						415,000	12/31/2017
100085142		DUDLEY	GBR		07/29/2022	5.490	418					5,162	173,000	06/30/2022
3320043823		TABOR CITY	NC		02/27/2023	9.162	980						330,000	09/29/2022
100126884		LEESBURG	VA		08/30/2023	3.375	1,145		(1)				550,000	04/07/2023
3310029034		WARREN	NJ		12/28/2021	5.643	1,218						905,000	10/29/2021
3320046904		MIAMI	FL		02/13/2023	9.156	1,475						1,536,000	12/28/2022
100034690		DUBLIN	IRL		06/21/2019	4.750	1,705		(3)			(115)	172,806	11/30/2018
100034691		DUBLIN	IRL		06/21/2019	4.750	2,052		(3)			(138)	191,665	11/30/2018
100111143		TAHLEQUAH	OK		06/29/2023	8.250	2,306						128,000	04/11/2023
100110828		YOUNGSVILLE	LA		06/29/2023	7.500	2,715						142,000	04/07/2023
3310038139		NEWARK	NJ		08/26/2022	6.660	2,960						645,000	06/25/2022
3310035295		ST. LOUIS	MO		06/15/2022	6.050	2,970						130,000	04/14/2022
100111152		TIPTONVILLE	TN		06/29/2023	9.139	3,326						75,000	04/12/2023
100111133		MURPHYSBORO	IL		06/29/2023	9.420	4,307						43,000	04/11/2023
100053863		KINGSBURY	TX		03/23/2021	8.746	4,376						164,000	01/07/2021
100046856		ELLETTSVILLE	IN		11/20/2020	9.125	4,525						177,650	07/31/2020
100113642		RALEIGH	NC		06/29/2023	10.390	4,694						245,000	04/07/2023
3310057071		LINDALE	GA		08/31/2023	8.596	4,813						235,000	07/16/2023
100014761		FISHER ISLAND	NY		10/30/2017	3.875	5,706						460,000	01/13/2017
100126900		CHESAPEAKE	WV		08/30/2023	7.000	5,972						77,000	04/14/2022
3310035800		CHICAGO	IL		06/15/2022	6.650	6,302						210,000	04/09/2022
3310053660		COLUMBUS	OH		10/06/2023	8.666	6,534						335,000	08/28/2023
3310029546		ST. LOUIS	MO		03/22/2022	5.700	6,695						93,000	11/05/2021
100055011		MONTICELLO	KY		03/23/2021	9.250	7,055						65,000	01/08/2021
100111222		FAIRFAX	VA		06/29/2023	5.510	7,091						780,000	04/08/2023
3310039040		TRENTON	NJ		09/08/2022	8.169	7,366						173,000	07/12/2022
100111341		MOBILE	AL		06/29/2023	4.375	7,669						140,375	04/07/2023
100055361		MUNFORD	AL		03/23/2021	8.650	8,189						99,000	01/06/2021
3310040177		TROY	NY		09/21/2022	8.330	8,465						136,000	07/19/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310058153		HOOKS	TX		08/31/2023	8.771	9,363						75,000	07/06/2023
100114115		CICERO	NY		06/29/2023	6.040	9,524						135,000	04/09/2023
100111237		NORTHRIDGE	CA		06/29/2023	5.540	9,563						855,000	04/08/2023
3310039783		NEWARK	NJ		08/08/2022	7.990	9,801						725,000	07/13/2022
3310039854		NEWARK	NJ		08/08/2022	7.990	9,801						630,000	07/13/2022
100110834		PHILADELPHIA	PA		06/29/2023	11.244	10,170						125,000	04/07/2023
3310057519		KANSAS CITY	MO		08/31/2023	9.016	10,252						140,000	07/08/2023
3310051083		ATLANTA	GA		08/31/2023	8.911	10,356						280,000	04/17/2023
3320045585		UNIVERSITY HEIGHTS	OH		02/27/2023	8.754	10,576						528,000	12/15/2022
100043157		PARIS	MO		05/28/2020	3.500	10,584						165,000	11/28/2023
3310050350		DANVILLE	VA		05/11/2023	8.323	10,692						81,000	04/04/2023
100032531		DUBLIN	IRL		06/21/2019	5.150	10,874		34			(736)	276,936	11/30/2018
100113343		LADSON	SC		06/29/2023	4.125	10,917						240,000	04/08/2023
100127077		RED SPRINGS	NC		08/30/2023	15.745	10,973						46,000	04/07/2023
3310037482		CHICAGO	IL		06/23/2022	6.820	11,048						315,000	05/24/2022
100112703		FORDYCE	AR		06/29/2023	6.000	11,059						50,000	06/03/2022
3310034448		DETROIT	MI		09/08/2022	8.519	11,824						135,000	05/26/2022
3310052949		BUFFALO	NY		06/29/2023	8.148	11,880						135,000	04/26/2023
100111011		RICHMOND	MO		06/29/2023	7.375	12,517						119,000	04/12/2023
3310050152		CORPUS CHRISTI	TX		04/27/2023	8.680	12,771						152,000	03/13/2023
3320050181		MORROW	GA		05/11/2023	9.386	13,213						656,000	03/09/2023
3310053404		MEMPHIS	TN		06/21/2023	8.596	13,508						105,000	04/25/2023
3310054985		AKRON	OH		08/31/2023	8.925	13,721						100,000	06/12/2023
100038736		CAVAN	IRL		09/27/2019	4.400	13,917		(198)			(910)	24,365	11/30/2018
3310048561		BUFFALO	NY		04/19/2023	8.750	13,935						131,000	02/13/2023
3310035296		CHICAGO	IL		05/19/2022	6.690	14,317						220,000	03/31/2022
3310027375		MILWAUKEE	WI		01/11/2022	6.050	14,582						116,000	10/14/2021
3310047779		BUFFALO	NY		04/19/2023	9.100	14,746						145,000	09/22/2022
3310036798		BALTIMORE	MD		07/14/2022	6.820	14,850						176,000	05/13/2022
3310058780		HANNA	IN		10/06/2023	8.666	15,328						129,000	08/12/2023
100111343		SAINT LOUIS	MO		06/29/2023	10.020	15,401						85,000	04/07/2023
100126713		EVANSVILLE	IN		08/30/2023	5.000	15,466						33,900	04/07/2023
3310043011		DETROIT	MI		11/10/2022	8.904	15,593						181,000	09/28/2022
3310039068		NEWBURGH	NY		11/10/2022	8.323	16,038						400,000	08/03/2022
100114219		PINE TOP	KY		06/29/2023	10.500	16,144						105,000	04/11/2023
100111229		EVERETT	WA		06/29/2023	5.710	16,211						630,000	04/08/2023
100127078		CAIRO	IL		08/30/2023	13.975	16,238						12,000	04/10/2023
3310028528		PORT NORRIS	NJ		01/31/2022	7.050	16,335						180,000	11/18/2021
3310053351		MUSKEGON	MI		08/31/2023	7.940	17,003						161,000	05/24/2023
100045766		DETROIT	MI		11/25/2020	8.490	17,104						58,663	02/13/2020
3310034800		BALTIMORE	MD		04/20/2022	6.650	17,375						240,000	02/24/2022
3310060156		CORAM	NY		10/31/2023	8.652	17,820						693,500	06/19/2023
3310054134		CHICAGO	IL		06/29/2023	8.596	18,007						270,000	05/06/2023
3310048181		ATLANTA	GA		06/21/2023	9.457	18,046						350,000	02/03/2023
3310052680		BELLE PLAINE	IA		08/31/2023	7.940	18,175						95,000	05/02/2023
3310038658		SAINT HELENA ISLAND	SC		08/08/2022	8.484	18,266						200,000	04/08/2022
3310037593		PEMBERTON	NJ		07/14/2022	6.450	18,414						105,000	05/26/2022
100054155		LAREDO	TX		03/23/2021	11.940	18,661						153,000	01/07/2021
3310028467		FRANKFORT	KY		01/11/2022	6.800	18,709						125,000	10/25/2021
3310033268		SALINA	KS		03/09/2022	6.450	18,711						90,000	02/08/2022
3310057911		CHICAGO	IL		09/15/2023	9.016	18,802						210,000	07/24/2023
100111848		ROCKWOOD	PA		06/29/2023	2.875	19,072						148,000	06/05/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100138972		SEATTLE	WA		12/21/2023	5.500	19,090						481,000	04/08/2023
100111235		BELLEVUE	WA		06/29/2023	5.430	19,367						450,000	04/08/2023
100054061		CLEARWATER	FL		03/23/2021	8.000	19,535						130,000	12/31/2020
3310052276		DETROIT	MI		05/18/2023	8.876	19,869						170,000	04/14/2023
100110853		PHILADELPHIA	PA		06/29/2023	3.175	19,926						65,000	02/22/2022
3310037592		PEMBERTON	NJ		07/14/2022	6.450	20,196						105,000	05/26/2022
3310039326		NEWARK	NJ		08/01/2022	7.990	21,087						644,000	06/30/2022
3310039361		LYNCHBURG	VA		08/08/2022	8.000	21,132						159,000	05/25/2022
3310053951		WARREN	MI		06/29/2023	7.950	21,325						115,000	05/16/2023
3310055984		DETROIT	MI		08/31/2023	8.771	21,749						280,000	06/29/2023
3310025622		DARBY	PA		10/22/2021	6.700	21,929						142,000	07/20/2021
100033192		TIPPERARY	IRL		06/21/2019	4.650	22,355					(1,481)	153,697	11/30/2018
3310043369		BALTIMORE	MD		11/10/2022	8.505	22,394						250,000	10/01/2022
100039316		DUBLIN	IRL		09/27/2019	4.500	22,435					(1,464)	765,482	11/30/2018
3310063347		CLEVELAND	OH		11/21/2023	9.016	22,646						125,000	10/23/2023
3310030036		MILWAUKEE	WI		03/17/2022	7.800	22,721						116,000	12/21/2021
100113947		WICHITA	KS		06/29/2023	7.500	22,880						118,000	06/15/2022
100054866		MOBILE	AL		03/23/2021	10.870	22,966						39,000	01/07/2021
100038735		CAVAN	IRL		09/27/2019	4.400	23,480		(332)			(1,535)	41,074	11/30/2018
3310053193		BALTIMORE	MD		06/29/2023	8.610	23,497						225,000	05/02/2023
3310038233		WILLIAMSTOWN	NJ		08/01/2022	7.050	23,760						269,000	06/22/2022
100011021		FLINT	MI		12/23/2016	6.000	24,423		(2)				15,675	09/27/2016
3310038660		SALEM	NJ		07/14/2022	7.950	24,547						120,000	06/16/2022
3310054450		DETROIT	MI		06/21/2023	8.841	25,364						122,000	05/05/2023
3320043405		DETROIT	MI		04/19/2023	8.600	25,540						400,000	12/15/2022
3310050661		CLEVELAND	OH		04/27/2023	8.687	25,825						136,000	03/09/2023
100111221		PHOENIX	AZ		06/29/2023	5.340	26,029						295,000	04/08/2023
3310041779		JACKSONVILLE	FL		09/21/2022	8.330	26,226						218,000	08/18/2022
3310059622		AKRON	OH		09/15/2023	8.617	26,365						210,000	03/11/2023
100112754		ROMULUS	MI		06/29/2023	5.000	26,375						175,000	04/08/2023
3310039875		FOREST PARK	IL		08/08/2022	8.519	26,507						520,000	06/06/2022
3310042719		DETROIT	MI		10/12/2022	8.519	26,570						210,000	09/14/2022
3310041442		DETROIT	MI		09/21/2022	8.519	26,997						140,000	08/15/2022
100017697		SAN ANTONIO	TX		04/26/2018	12.000	27,050						73,150	12/31/2017
100011293		MARION	IN		12/23/2016	8.385	27,368						60,325	10/31/2016
3310040228		GARY	IN		09/08/2022	8.925	28,394						195,000	07/28/2022
3310055253		DAYTON	OH		09/15/2023	8.596	28,534						253,000	06/12/2023
3310038955		BATON ROUGE	LA		08/16/2022	6.770	28,756						167,000	06/28/2022
3310036942		DETROIT	MI		07/14/2022	6.630	28,769						230,000	04/28/2022
3310051055		BELLEVILLE	IL		04/27/2023	9.100	28,845						151,000	03/27/2023
3310040116		SCRANTON	PA		08/26/2022	8.000	29,037						240,000	06/29/2022
3310028273		BIRMINGHAM	AL		04/01/2022	7.050	29,223						150,000	10/20/2021
3310029427		PHILADELPHIA	PA		12/16/2021	6.108	29,403						340,000	11/04/2021
3310039412		NEWARK	NJ		08/01/2022	7.990	29,403						630,000	06/16/2022
3310032909		CAMDEN	NJ		05/19/2022	6.160	29,422						135,000	02/11/2022
100126828		BIRMINGHAM	AL		08/30/2023	5.000	29,600						74,500	04/07/2023
100033228		DUBLIN	IRL		06/21/2019	4.250	29,694					(1,967)	56,551	11/30/2018
3310052912		CHICAGO	IL		06/29/2023	8.323	29,828						195,000	05/11/2023
3310031591		SPRING VALLEY	NY		03/22/2022	6.540	29,952						329,000	12/22/2021
100043278		KINGSLEY	PA		08/13/2020	8.490	30,263						119,700	12/24/2019
100046929		MERIDEN	CT		11/20/2020	7.750	30,292						133,000	07/31/2020
3310025911		PHILADELPHIA	PA		10/22/2021	6.200	30,443						187,000	08/23/2021

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310038732		SCRANTON	PA		08/08/2022	7.500	30,498						340,000	03/31/2022
3310031477		WYANDOTTE	MI		04/29/2022	6.050	30,708						172,000	02/13/2022
3310056822		LOCKPORT	NY		08/31/2023	9.366	30,710						175,000	07/24/2023
100111092		LAURIUM	MI		06/29/2023	8.730	31,048						75,000	04/09/2023
3310048109		EAST HAVEN	CT		04/27/2023	8.925	31,185						200,000	02/10/2023
3310048372		CHEEKTOWAGA	NY		04/27/2023	8.750	31,448						183,000	02/01/2023
100011169		HARRISVILLE	PA		01/27/2017	5.250	31,635						125,000	02/29/2016
3310039095		NEWARK	NJ		08/01/2022	7.930	31,853						630,000	06/17/2022
3310040824		HARTFORD	CT		09/21/2022	8.169	31,882						178,900	08/10/2022
3310048895		SYRACUSE	NY		06/29/2023	7.940	32,106						255,000	02/20/2023
100110933		GREEN COVE SP	FL		06/29/2023	8.040	32,113						105,000	07/22/2022
100045566		STUTTGART	AR		11/25/2020	6.875	32,703						58,000	02/14/2024
3310056939		PORTSMOUTH	VA		08/31/2023	7.940	32,878						273,000	07/10/2023
100110943		STUARTS DRAFT	VA		06/29/2023	11.294	33,113						245,000	05/23/2022
3310034892		BALTIMORE	MD		04/29/2022	6.050	33,178						300,000	03/20/2022
3310036430		INDIANAPOLIS	IN		07/14/2022	7.150	33,450						210,000	04/25/2022
3310036431		INDIANAPOLIS	IN		05/19/2022	7.150	33,450						210,000	04/25/2022
100114272		MIDDLETOWN	OH		06/29/2023	12.250	33,648		(6)				9,500	04/22/2024
100111215		NORTH PALM BEACH	FL		06/29/2023	5.975	33,741						428,000	04/07/2023
3310038494		DETROIT	MI		08/16/2022	7.050	33,784						210,000	06/17/2022
3310043584		SALEM	NJ		11/10/2022	8.687	33,966						205,000	09/27/2022
3310033749		SCHENECTADY	NY		03/17/2022	6.490	34,007						175,000	01/29/2022
3310035904		PHILADELPHIA	PA		06/07/2022	7.290	34,007						218,000	04/28/2022
3310066061		PARK FOREST	IL		01/09/2024	8.673	34,906						243,000	11/29/2023
100112174		GERMANTOWN	TN		06/29/2023	8.390	35,301						344,296	05/15/2022
3310051247		BELLEVILLE	IL		04/27/2023	8.750	35,789						173,000	03/27/2023
100033307		TIPPERARY	IRL		06/21/2019	5.150	36,123		3			(2,418)	72,094	11/30/2018
100110912		ALBANY	GA		06/29/2023	10.500	36,269						60,000	05/18/2022
100011331		JEFFERSONVILLE	IN		12/23/2016	7.980	36,305						80,750	04/12/2016
3310037976		NEWARK	NJ		09/08/2022	7.300	36,353						680,000	06/28/2022
100113629		GREENWOOD	SC		06/29/2023	10.460	36,716						300,000	07/09/2022
100114343		PEEBLES	OH		06/29/2023	6.625	36,843						123,000	06/29/2022
3310053119		WATERBURY	CT		05/18/2023	7.940	36,879						492,000	04/21/2023
3310055709		ST. PETERSBURG	FL		08/31/2023	8.666	37,719						700,000	06/15/2023
3310049519		BUFFALO	NY		04/19/2023	8.925	37,764						205,000	02/17/2023
3310038852		NEW VIENNA	OH		09/08/2022	8.330	37,844						225,000	06/28/2022
3310054490		ST. PETERSBURG	FL		08/31/2023	8.666	38,165						700,000	06/25/2023
3310060004		BALTIMORE	MD		10/06/2023	8.610	38,402						190,000	09/08/2023
3310031456		CHICAGO	IL		02/07/2022	6.050	38,442						250,000	12/29/2021
3340068205		CAMDEN	NJ		02/29/2024	9.416	38,490						256,000	01/09/2024
3310031498		CENTRAL ISLIP	NY		09/21/2022	8.330	38,494						477,000	08/05/2022
100112070		LAFAYETTE	LA		06/29/2023	4.125	38,775						160,000	06/02/2022
100114016		SAINT LOUIS	MO		06/29/2023	5.125	39,097						1,100,000	06/08/2022
3310038129		ALEXANDER	NC		08/16/2022	6.015	39,167						313,000	06/21/2022
100010816		JACKSONVILLE	FL		01/27/2017	13.318	39,274						120,000	05/08/2024
3320048345		BUFFALO	NY		04/19/2023	9.206	39,402						650,000	02/17/2023
100111039		SALINEVILLE	OH		06/29/2023	5.500	39,884						80,000	04/10/2023
3310033934		PHILADELPHIA	PA		03/17/2022	6.780	40,006						185,000	02/20/2022
3310052286		BUFFALO	NY		06/29/2023	8.323	40,540						195,000	05/04/2023
3310039607		PHILADELPHIA	PA		08/01/2022	8.589	40,824						238,000	06/20/2022
100114278		SUMMERHILL	PA		06/29/2023	6.480	41,057						110,000	05/18/2022
100055574		READING	PA		03/23/2021	11.040	41,140						78,500	12/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100038505		DUBLIN	IRL		09/27/2019	1.500	41,701					(2,733)	37,792	11/30/2018
100138957		LAKE PANASOFFKEE	FL		12/21/2023	4.550	41,844						295,000	05/18/2022
3310055337		CHICAGO	IL		08/31/2023	8.750	41,902						360,000	06/13/2023
100043373		MEMPHIS	TN		08/13/2020	8.040	41,970						160,455	07/11/2019
100047056		MAUMEE	OH		11/20/2020	3.875	41,996						114,000	07/31/2020
3310028439		CHICAGO	IL		11/29/2021	6.190	42,323						365,000	10/29/2021
3310026505		TWENTYNINE PALMS	CA		12/16/2021	6.485	43,065						403,000	09/25/2021
100014912		CHERITON	VA		11/21/2017	4.000	43,399						58,000	12/23/2020
100032137		OPA LOCKA	FL		03/29/2019	4.250	43,655						384,500	02/27/2024
100053794		ROSWELL	NM		03/23/2021	11.089	43,717						41,500	09/29/2005
100126991		KANSAS CITY	KS		08/30/2023	4.750	43,886						79,359	08/30/2023
100114105		BONDUEL	WI		06/29/2023	5.990	43,900						135,000	05/16/2022
3310054319		HUNTINGTON	WV		09/15/2023	9.366	44,023						400,000	07/12/2023
3310029587		BLOOMFIELD	CT		06/29/2022	6.550	44,030						235,000	06/11/2022
3310050751		HAVANA	FL		05/11/2023	8.841	44,075						310,000	04/07/2023
3310039166		BALTIMORE	MD		08/01/2022	7.800	44,105						216,500	07/08/2022
3310056653		CHICAGO	IL		10/31/2023	8.323	44,115						218,000	07/13/2023
100113304		MANNINGTON	WV		06/29/2023	9.290	44,681						75,000	07/01/2021
3310043570		PHILADELPHIA	PA		11/01/2022	8.680	44,847						274,000	10/04/2022
100053796		TOPEKA	KS		03/23/2021	5.500	44,881						57,000	01/07/2021
100126740		SAINT STEPHEN	SC		08/30/2023	5.000	45,081						260,000	05/16/2022
3310054282		CHICAGO	IL		06/29/2023	8.288	45,085						275,000	05/21/2023
3310059409		ST. LOUIS	MO		09/15/2023	8.771	45,189						260,000	07/18/2023
3310067651		WILMINGTON	DE		02/15/2024	9.016	45,218						221,000	12/23/2023
3310038954		BLOOMFIELD	CT		08/08/2022	7.040	45,462						250,000	06/08/2022
3310038060		CHICAGO	IL		07/14/2022	7.030	45,590						365,000	06/02/2022
3310039662		PHILADELPHIA	PA		09/21/2022	8.659	45,627						350,000	07/28/2022
3310040472		HARTFORD	CT		09/08/2022	8.169	45,768						253,000	07/20/2022
3310037509		VERNON	CT		07/25/2022	5.854	45,869						335,000	05/25/2022
3310055143		CATSKILL	NY		06/29/2023	8.617	45,976						350,000	05/25/2023
100111207		KATY	TX		06/29/2023	5.730	46,249						259,487	05/16/2022
3310040248		NEWARK	NJ		08/26/2022	8.386	46,332						1,260,000	06/27/2022
100113290		AURORA	IL		06/29/2023	7.220	46,342						110,000	05/15/2022
100033308		LIMERICK	IRL		06/21/2019	5.150	46,343	6				(3,107)	91,555	11/30/2018
100111804		LITHONIA	GA		06/29/2023	2.750	46,499						117,000	06/11/2022
100026237		MARION	NY		09/20/2018	4.000	46,739						45,505	04/25/2024
3310041547		CHICAGO	IL		10/12/2022	8.330	46,763						240,000	09/14/2022
3310031899		SAN ANTONIO	TX		02/25/2022	6.840	46,778						210,000	01/18/2022
3310041272		CLEVELAND	OH		10/12/2022	8.330	46,881						277,000	07/15/2022
100114444		LAFAYETTE	LA		06/29/2023	8.201	46,985						67,000	05/16/2022
3310040124		HARTFORD	CT		08/26/2022	7.990	47,032						246,000	07/17/2022
3310041121		HATTIESBURG	MS		09/28/2022	8.050	47,177						253,000	08/23/2022
100110916		MONTGOMERY	AL		06/29/2023	8.490	47,207						135,000	05/16/2022
3310052918		CHICAGO	IL		06/21/2023	8.323	47,245						320,000	05/12/2023
3310032341		ATLANTIC CITY	NJ		03/09/2022	6.800	47,520						385,000	01/18/2022
3310052917		CHICAGO	IL		06/29/2023	8.323	47,839						315,000	05/12/2023
100112668		MILWAUKEE	WI		06/29/2023	4.750	47,972	761					109,000	06/02/2022
100114455		HARTFORD CITY	IN		06/29/2023	10.900	48,007						84,000	05/18/2022
3310055144		CATSKILL	NY		06/29/2023	8.617	48,114						340,000	05/25/2023
100110893		GRIFTON	NC		06/29/2023	11.990	48,278						110,000	05/16/2022
3310042919		PHILADELPHIA	PA		10/19/2022	8.659	48,708						245,000	09/19/2022
100000563		TOWN OF COLONIE	NY		09/27/2016	2.250	48,752						205,000	08/26/2016

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310049064		CHICAGO	IL		05/18/2023	8.841	49,102						290,000	02/10/2023
100054707		PINEY VIEW	WV		03/23/2021	6.000	49,160						50,500	11/09/2004
100011130		LEXINGTON	KY		12/23/2016	6.850	49,191						59,850	10/31/2016
3310038130		CHICAGO	IL		07/07/2022	7.170	49,424						260,000	06/08/2022
3310055971		WEST BABYLON	NY		08/31/2023	8.603	49,451						453,000	06/14/2023
100043679		CAMILLUS	NY		08/13/2020	4.375	49,487						118,750	12/04/2019
3310054172		CHICAGO	IL		08/31/2023	7.940	49,551						320,000	05/25/2023
3310052715		CHICAGO	IL		06/29/2023	9.016	49,718						535,000	04/27/2023
100111271		WEST LIBERTY	KY		06/29/2023	4.875	49,779						87,500	05/17/2022
40019659		FAYETTEVILLE	GA		06/03/2021	7.788	49,798						920,000	04/02/2021
100013182		OAKLAND PARK	FL		05/25/2017	4.250	50,463						71,250	01/31/2017
3310036918		CHICAGO	IL		08/16/2022	8.330	50,735						345,000	05/05/2022
100053483		PHILADELPHIA	PA		03/23/2021	4.875	50,736						141,000	12/31/2020
3310052961		ALBANY	NY		06/29/2023	8.596	50,935						339,000	04/19/2023
3310036211		CHICAGO	IL		06/15/2022	7.030	51,025						270,000	05/18/2022
100112437		TEMPLE	TX		06/29/2023	3.750	51,204						194,000	05/16/2022
100054242		AKRON	OH		03/23/2021	8.973	51,434						60,000	12/30/2020
3310038844		NEWARK	NJ		08/01/2022	7.930	51,975						450,000	06/20/2022
3320047509		MILWAUKEE	WI		02/27/2023	10.278	51,976						150,000	12/28/2022
3320046101		COLUMBIA	MD		02/27/2023	9.162	52,272						1,400,000	11/09/2022
3320044422		AKRON	OH		01/10/2023	9.188	52,668						212,000	11/08/2022
100114205		GREENVILLE	PA		06/29/2023	9.700	52,797						335,000	05/16/2022
3310039989		CHICAGO	IL		08/26/2022	8.554	52,800						335,000	07/14/2022
3310033632		CHICAGO	IL		04/08/2022	6.690	53,015						340,000	02/19/2022
100112265		ARLINGTON HEIGHTS	IL		06/29/2023	2.875	53,034						140,000	06/11/2022
3310038643		CHICAGO	IL		08/01/2022	7.220	53,069						300,000	03/29/2022
100110846		MONTGOMERY	AL		06/29/2023	8.496	53,211						74,000	05/09/2024
100126847		LAMONT	CA		08/30/2023	11.092	53,363						137,000	05/16/2022
3310039876		TYLER	TX		08/08/2022	8.330	53,505						297,000	07/12/2022
100113275		NORTH CHARLESTON	SC		06/29/2023	10.890	53,632						165,000	05/16/2022
40022447		CINCINNATI	OH		06/24/2021	6.913	53,646						260,000	05/21/2021
3310041704		BEAVERCREEK	OH		10/12/2022	7.550	54,235						275,000	09/06/2022
3310041970		GREAT NECK	NY		10/19/2022	8.400	54,400						4,167,000	07/20/2022
3310032756		NEPTUNE	NJ		07/14/2022	6.300	54,574						391,000	02/16/2022
100044964		FORT LAUDERDALE	FL		11/19/2020	3.875	54,672						228,492	07/31/2020
322110890		MONROE	NC		01/09/2023	9.190	54,821						1,146,000	10/27/2022
323120579		MARANA	AZ		03/21/2024	9.705	55,350						5,400,000	12/04/2023
40021755		BIRMINGHAM	AL		07/22/2021	7.163	55,371						94,000	04/23/2021
3320044229		HAZEL CREST	IL		01/10/2023	9.392	55,440						160,000	10/24/2022
100113485		STEWARTSVILLE	NJ		06/29/2023	3.375	55,501						592,000	05/13/2022
3310039426		CLEVELAND	OH		09/21/2022	7.500	55,579						319,000	06/30/2022
100144789		UNITED KINGDOM	GBR		03/12/2024	9.500	55,637					(1,222)	75,000	04/29/2020
3310033789		CHICAGO	IL		04/29/2022	6.650	55,688						250,000	02/10/2022
100111374		ASTORIA	NY		06/29/2023	9.386	56,350						860,000	05/16/2022
3310026285		CLARENCE	NY		12/28/2021	6.237	56,668						385,000	09/18/2021
100127259		CLEVELAND	OH		08/30/2023	6.500	56,825						66,500	02/14/2024
100033190		CORK	IRL		06/21/2019	5.150	56,827					(3,757)	129,455	11/30/2018
322110571		MONROE	NC		01/09/2023	9.190	56,995						1,102,000	10/27/2022
322110722		MONROE	NC		01/09/2023	9.190	56,995						1,100,000	10/27/2022
322110846		MONROE	NC		01/09/2023	9.190	56,995						1,102,000	10/27/2022
100011268		ANTHONY	NM		12/23/2016	7.590	57,037						84,550	10/31/2016
322110715		MONROE	NC		01/09/2023	9.190	57,168						1,104,000	10/27/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
322110725		MONROE	NC		01/09/2023	9.190	57,168						1,104,000	10/27/2022
322110975		MONROE	NC		01/09/2023	9.190	57,168						1,104,000	10/27/2022
100078941		BATTLE CREEK	MI		02/24/2022	4.125	57,490						84,000	12/28/2021
100112001		FORT WORTH	TX		06/29/2023	6.860	57,587						270,000	05/16/2022
100045732		PLEASANTVILLE	NY		11/25/2020	4.250	57,595						806,550	08/31/2020
100031672		TAMPA	FL		03/29/2019	4.180	57,735						185,000	12/07/2018
3320044501		PROVIDENCE	RI		04/04/2023	9.506	58,333						1,370,000	02/09/2023
3310053099		HOLLYWOOD	FL		05/25/2023	8.876	58,509						720,000	04/20/2023
3310039160		WEISER	ID		08/01/2022	7.770	58,705						309,000	06/23/2022
100110927		DILLWYN	VA		06/29/2023	10.000	59,314						184,000	05/23/2022
3310040871		CHICAGO	IL		09/08/2022	8.589	59,326						312,000	07/27/2022
100043919		CHARLOTTE	NC		08/19/2020	6.830	60,164						280,000	09/11/2023
3310040368		DEPTFORD	NJ		08/26/2022	7.550	60,272						300,000	08/09/2022
100043377		NORFOLK	VA		08/13/2020	3.490	60,354						154,850	03/30/2020
100047268		LYNN	MA		11/20/2020	6.375	60,391						380,000	07/31/2020
100043758		DALLAS	TX		08/13/2020	5.500	61,059						139,966	12/18/2019
100127097		STONEWOOD	WV		08/30/2023	10.140	61,159						64,418	11/08/2019
3310051753		PHILADELPHIA	PA		05/11/2023	8.841	61,479						301,000	03/29/2023
100055060		MORRISTOWN	TN		03/23/2021	4.250	61,906						145,000	12/31/2020
100112511		COLUMBIA	SC		06/29/2023	4.125	62,044						228,000	05/16/2022
100114108		BEAVER DAM	WI		06/29/2023	3.250	62,078						74,000	05/16/2022
3310036686		IRVINGTON	NJ		06/15/2022	6.220	62,281						450,000	05/11/2022
100110844		TALLADEGA	AL		06/29/2023	10.840	62,327						71,000	05/16/2022
3310038529		CHICAGO	IL		08/16/2022	8.169	62,370						305,000	06/28/2022
100114102		MADISON	WI		06/29/2023	6.250	62,445						138,000	05/16/2022
100046169		SMYRNA	GA		11/25/2020	6.625	62,610						280,000	05/31/2024
322110272		MONROE	NC		01/09/2023	9.190	62,772						1,090,000	10/27/2022
322110731		MONROE	NC		01/09/2023	9.190	62,772						1,090,000	10/27/2022
100110842		TAYLORSVILLE	NC		06/29/2023	9.950	62,818						155,000	05/16/2022
3310035783		CHICAGO	IL		06/29/2022	6.920	63,113						317,000	04/17/2022
100084361		MANCHESTER	GBR		06/30/2022	5.490	63,203					(1,146)	145,000	06/13/2022
3310036702		INDIANAPOLIS	IN		06/07/2022	7.200	63,397						295,000	04/25/2022
100112781		BIRMINGHAM	AL		06/29/2023	11.118	63,465						93,000	05/19/2022
100111131		STOCKTON	CA		06/29/2023	9.440	63,750						375,000	05/17/2022
3310053730		IRVINGTON	NJ		06/21/2023	8.596	63,974						370,000	05/04/2023
100064702		NORTH LITTLE ROCK	AR		07/14/2021	4.250	64,172						92,000	04/21/2021
3310029218		LACKAWANNA	NY		12/28/2021	6.445	64,449						310,000	11/12/2021
3310051886		BRISTOL	CT		05/11/2023	8.603	64,449						350,000	03/29/2023
40012640		WILLIAMSTOWN	NJ		04/02/2020	7.663	64,589						235,000	02/21/2020
100043194		MURFREESBORO	TN		05/28/2020	5.380	64,805						218,000	04/07/2020
3310039654		HANOVER	VA		10/12/2022	9.450	64,855						350,000	08/04/2022
100077854		MANCHESTER	GBR		12/29/2021	5.490	65,382					(1,186)	140,000	12/15/2021
3310036703		INDIANAPOLIS	IN		06/07/2022	7.200	65,620						295,000	04/25/2022
3310031542		CARBONDALE	PA		02/18/2022	6.550	65,637						863,000	12/17/2021
100118990		HURST	TX		07/27/2023	7.875	65,770						426,000	06/28/2023
100127397		HOUMA	LA		08/30/2023	6.700	65,955						175,000	06/02/2022
3310042827		CHICAGO	IL		11/01/2022	7.800	66,320						375,000	09/23/2022
40019403		PHILADELPHIA	PA		04/30/2021	7.288	66,689						385,000	02/23/2021
100043519		INDIANAPOLIS	IN		08/13/2020	4.000	66,765						135,850	12/16/2019
3310039090		MASTIC	NY		07/14/2022	7.050	67,122						400,000	06/30/2022
3310036076		OAK LAWN	IL		06/23/2022	7.050	67,478						325,000	05/02/2022
3310038191		NEW ORLEANS	LA		07/25/2022	6.770	67,480						403,000	06/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100113748		CARTERSVILLE	GA		06/29/2023	3.500	67,547						240,000	06/03/2022
3310066057		WILMINGTON	NC		12/28/2023	8.323	67,568						325,000	12/05/2023
3310030325		UPPER DARBY	PA		01/31/2022	5.735	67,611						1,305,000	12/07/2021
100126932		ERIE	PA		08/30/2023	5.170	67,626						99,000	05/15/2022
100111104		THE COLONY	TX		06/29/2023	10.740	68,093						320,000	05/14/2022
3310036768		INDIANAPOLIS	IN		06/07/2022	7.200	68,912						310,000	04/25/2022
3320044158		NEWARK	NJ		01/10/2023	9.182	69,300						1,480,000	10/10/2022
3320044159		NEWARK	NJ		01/10/2023	9.182	69,300						1,520,000	10/11/2022
3310033582		MIAMI	FL		04/08/2022	5.700	69,424						410,000	03/12/2022
100110922		IRWIN	PA		06/29/2023	8.689	69,926						56,000	05/14/2022
100112848		NORWICH	NY		06/29/2023	9.990	69,935						65,000	05/17/2022
3310041178		CHICAGO	IL		10/19/2022	8.792	69,958						645,000	09/03/2022
100011793		HIGHLAND SPRINGS	VA		03/08/2017	4.750	69,979						85,500	11/30/2016
3310037795		NEWARK	NJ		07/07/2022	7.030	70,389						375,000	06/09/2022
3310050958		MEDFORD	NY		06/29/2023	8.596	70,536						610,000	05/10/2023
3310041458		SUN CITY CENTER	FL		09/08/2022	8.330	70,686						340,000	08/16/2022
3310041457		SUN CITY CENTER	FL		09/08/2022	8.330	70,686						340,000	08/16/2022
3310035012		CHICAGO	IL		06/15/2022	5.875	70,968						410,000	03/23/2022
3320048277		BUFFALO	NY		04/04/2023	9.806	71,280						288,000	01/31/2023
40015759		VERNON	CT		12/10/2020	7.038	71,527						220,000	10/12/2020
3320049858		BUFFALO	NY		04/27/2023	9.206	71,775						452,000	04/04/2023
3320047703		NORTH BIRMINGHAM	AL		02/27/2023	9.402	71,891						500,000	01/09/2023
3310027460		HEMPSTEAD	NY		02/11/2022	5.840	72,171						451,500	10/07/2021
100011253		PAULSBORO	NJ		12/23/2016	7.690	72,195						71,250	10/31/2016
3320043478		LODI	NY		01/10/2023	9.422	72,270						370,000	09/27/2022
3310039294		NEWPORT NEWS	VA		08/01/2022	8.040	72,394						530,000	04/25/2022
100043350		BURLINGTON	NJ		08/13/2020	9.930	72,633		(44)				131,100	07/11/2019
3310036716		BRIDGEPORT	CT		06/29/2022	6.400	72,765						400,000	05/14/2022
100110848		MILWAUKEE	WI		06/29/2023	5.224	72,889						120,000	05/16/2022
3310055391		ATLANTA	GA		06/29/2023	8.610	72,973						385,000	06/03/2023
100043443		FORT WORTH	TX		08/13/2020	2.000	73,170						190,000	09/30/2024
3320048544		BATON ROUGE	LA		04/19/2023	9.956	73,256						230,000	02/11/2023
3310039628		SUN CITY CENTER	FL		08/16/2022	8.330	73,508						408,000	07/06/2022
100110906		NEWARK	OH		06/29/2023	12.440	73,748						76,000	05/16/2022
3310036169		CHICAGO	IL		06/07/2022	6.800	74,183						350,000	04/23/2022
40018265		DEPTFORD	NJ		03/26/2021	7.163	74,220						196,500	01/28/2021
3300004710		PHILADELPHIA	PA		10/10/2023	9.930	74,480						850,000	09/12/2023
40020135		HAMPTON	VA		04/20/2021	7.038	74,574						310,000	03/16/2021
3310051529		WEST MILFORD	NJ		04/27/2023	8.673	74,621						440,000	02/25/2023
40011198		ATLANTA	GA		03/05/2020	7.119	74,678						228,000	11/14/2019
3310022752		PATERSON	NJ		11/18/2021	7.040	75,483						435,000	09/13/2021
100053951		FAIRBURN	GA		03/23/2021	4.000	75,533						169,280	01/03/2021
100127031		BUTLER	PA		08/30/2023	10.950	75,730						120,000	05/14/2022
100110894		KENTON	DE		06/29/2023	5.000	75,785						250,000	05/16/2022
100114448		BLY	OR		06/29/2023	9.040	75,914						160,419	05/18/2022
3320047505		MILWAUKEE	WI		02/27/2023	10.278	76,229						220,000	12/28/2022
100054209		CLINTON TOWNSHIP	MI		03/23/2021	3.625	76,303						160,000	04/23/2024
100043606		SIMPSONVILLE	SC		08/13/2020	5.000	77,190						199,500	10/07/2019
322050345		GEORGETOWN	TX		06/09/2022	6.720	77,335						3,000,000	03/31/2022
100053807		LEHIGH ACRES	FL		03/23/2021	3.625	77,410						261,000	01/02/2021
3310037782		SUITLAND	MD		08/01/2022	7.050	77,890						530,000	06/08/2022
100024977		NEW CASTLE	DE		09/20/2018	4.000	77,958						130,000	12/15/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310060162		PERRIS	CA		10/31/2023	8.925	78,586						465,000	08/31/2023
3310031049		NEWARK	NJ		03/17/2022	6.050	78,854						570,000	12/18/2021
3310039567		EAST ORANGE	NJ		08/16/2022	7.550	78,883						470,000	07/15/2022
100100203		EUCLID	OH		03/17/2023	8.271	78,888						126,000	02/09/2023
3320050509		CLEVELAND HEIGHTS	OH		04/19/2023	9.152	79,200						392,000	02/24/2023
100010902		WINSTON SALEM	NC		12/23/2016	4.250	79,433						115,000	09/15/2016
3310037546		MEDFORD	NY		07/14/2022	6.760	79,507						430,000	04/24/2022
100026362		ORLANDO	FL		09/26/2018	4.150	79,661						124,000	06/13/2018
100032778		CLARE	IRL		06/21/2019	4.250	79,811					(5,286)	109,597	11/30/2018
100054557		FLINT	MI		03/23/2021	10.680	80,152						40,850	04/10/2023
3310039660		PHILADELPHIA	PA		11/01/2022	8.659	80,621						750,000	07/22/2022
100114162		WEST COLUMBIA	SC		06/29/2023	7.200	80,669						161,000	05/16/2022
3320046579		PHILADELPHIA	PA		02/27/2023	9.162	80,967						490,000	12/09/2022
100029515		NEWPORT NEWS	VA		10/26/2018	4.625	81,192						228,400	12/01/2023
40018976		CHICAGO	IL		03/18/2021	7.288	81,289						275,000	02/17/2021
100117115		HOUSTON	TX		07/20/2023	6.750	81,450						155,000	03/02/2024
3310052521		CHICAGO	IL		05/25/2023	8.596	81,466						425,000	04/25/2023
100113063		COVINGTON	GA		06/29/2023	2.000	81,546						250,000	04/08/2023
100110919		ELKHART	IN		06/29/2023	9.990	82,167						95,000	05/16/2022
100099846		CLEVELAND	OH		02/28/2023	8.325	82,333						135,000	02/10/2023
3320047557		DETROIT	MI		02/27/2023	10.056	82,368						256,000	11/17/2022
40012279		GRAND PRAIRIE	TX		03/13/2020	6.913	82,888						195,000	01/29/2020
3320048793		CHICAGO	IL		04/19/2023	9.152	83,160						240,000	01/13/2023
3320052902		LOCKPORT	NY		06/08/2023	9.653	83,160						434,000	04/28/2023
100113775		ADDISON	IL		06/29/2023	3.625	83,935						250,000	06/02/2022
100153435		SCRANTON	PA		05/30/2024	8.273	84,141						110,000	04/10/2024
100112883		CHICKASAW	AL		06/29/2023	11.390	84,497						69,975	05/16/2022
100043678		MESA	AZ		08/13/2020	5.625	84,861						210,900	12/04/2019
3320048909		PHILADELPHIA	PA		04/27/2023	9.146	84,942						520,000	02/01/2023
3310048326		LAKE ARROWHEAD	CA		04/19/2023	7.540	85,076						625,000	02/01/2023
3310047268		BRONX	NY		02/13/2023	8.960	85,388						750,000	12/15/2022
3310039506		CHICAGO	IL		09/08/2022	8.589	85,462						650,000	07/11/2022
100126440		PHILADELPHIA	PA		08/30/2023	4.500	86,355		1,641				201,000	05/15/2022
3310038095		ATLANTIC CITY	NJ		09/21/2022	8.330	87,189						715,000	05/26/2022
3310037838		CHICAGO	IL		07/25/2022	8.400	87,307						428,000	05/20/2022
100110867		CARSON	VA		06/29/2023	8.000	87,360						162,000	05/17/2022
100110972		TAYLOR	MI		06/29/2023	8.435	87,496						134,700	05/15/2022
100114279		FREDERICK	MD		06/29/2023	4.000	87,549						165,000	02/08/2022
3320050657		CLEVELAND	OH		04/19/2023	9.152	87,838						264,000	03/09/2023
3310048860		ATLANTA	GA		04/04/2023	8.673	88,001						550,000	02/07/2023
322120770		PALM BAY	FL		05/02/2023	9.630	88,011						690,000	12/02/2022
3310038475		PATCHOGUE	NY		06/29/2022	6.950	88,209						495,000	06/15/2022
100126987		LAWRENCEVILLE	GA		08/30/2023	4.875	88,288						220,000	08/30/2023
100111839		JONESBORO	GA		06/29/2023	4.250	88,734		631				221,000	06/01/2022
3310039149		SCRANTON	PA		08/16/2022	8.000	89,065						640,000	06/10/2022
100011673		LITTLE FALLS	MN		03/08/2017	4.230	89,506						116,000	11/30/2016
40018051		ROTTERDAM	NY		02/23/2021	7.125	89,616						163,400	12/29/2020
100055551		DECATUR	GA		03/23/2021	4.500	89,702						105,000	01/05/2021
3310053302		AMITYVILLE	NY		06/29/2023	8.295	90,154						478,000	04/28/2023
100010823		JAMESTOWN	SC		01/27/2017	3.000	90,460						280,000	10/31/2016
3310055064		ORANGE	NJ		06/29/2023	8.610	90,526						550,000	05/08/2023
3310037709		PATERSON	NJ		06/29/2022	6.670	90,731						410,000	05/17/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320046002		BALTIMORE	MD		02/13/2023	9.822	90,950						310,000	12/15/2022
100112926		NORTH BRUNSWICK	NJ		06/29/2023	8.625	91,222						507,000	05/16/2022
100054637		OLATHE	KS		03/23/2021	5.500	91,401						240,000	03/07/2024
100045159		JEFFERSON CITY	TN		11/25/2020	5.290	91,672						146,775	08/31/2020
100127320		DES MOINES	IA		08/30/2023	4.750	92,086						275,000	06/04/2022
100108371		BUFFALO	NY		05/25/2023	8.419	92,128						129,000	05/02/2023
3310039205		WESTMINSTER	MD		08/16/2022	7.550	92,325						620,000	07/19/2022
100043435		COATESVILLE	PA		08/13/2020	1.250	92,825		2,388				171,000	07/21/2019
3300004372		IRVINGTON	NJ		04/05/2023	8.955	93,100						550,000	02/08/2023
3310038249		NEWARK	NJ		07/25/2022	6.690	93,367						625,000	01/11/2022
100053692		AMELIA CT HSE	VA		03/23/2021	8.040	93,640						239,000	10/21/2022
100103834		BUFFALO	NY		05/10/2023	8.345	93,781						132,000	04/05/2023
3310026975		PHILADELPHIA	PA		10/22/2021	8.488	93,972						840,000	09/10/2021
3310049586		LONGWOOD	FL		05/11/2023	8.911	94,223						642,000	02/23/2023
100025712		SPRINGFIELD	MA		09/20/2018	5.375	94,744						123,500	04/30/2018
100112180		JACKSONVILLE	FL		06/29/2023	4.750	94,845						250,000	05/16/2022
322040449		HORSESHOE BAY	TX		06/09/2022	6.720	96,193						3,200,000	04/06/2022
3310061688		BROOKLYN	NY		10/06/2023	8.463	96,228						991,500	09/04/2023
100088876		BEDFORD	OH		11/15/2022	8.750	96,271						134,000	10/13/2022
100111980		SAN MARCOS	CA		06/29/2023	7.625	96,621						915,000	12/11/2021
3310054422		HALETHORPE	MD		06/21/2023	8.638	96,644						635,000	05/15/2023
3320053684		PHILADELPHIA	PA		06/21/2023	9.297	97,065						464,000	05/10/2023
3310036813		ATLANTA	GA		08/16/2022	6.800	97,395						500,000	05/10/2022
3310050077		BERRIEN SPRINGS	MI		04/19/2023	8.040	97,527						490,000	02/23/2023
3310040797		PARKVILLE	MD		10/12/2022	7.550	97,817						550,000	07/25/2022
3310039087		SHIRLEY	NY		07/14/2022	7.050	97,832						535,000	06/12/2022
100113992		JOHNSON CITY	TN		06/29/2023	7.375	98,037						300,000	06/02/2022
100114204		BAKERSFIELD	CA		06/29/2023	6.500	98,110						280,000	05/16/2022
3310039226		WASHINGTON	DC		08/01/2022	8.519	98,500						505,000	07/03/2022
3310039080		LINDENHURST	NY		07/14/2022	7.050	98,901						550,000	06/28/2022
3310040799		PARKVILLE	MD		10/12/2022	7.550	98,966						550,000	07/25/2022
100111067		WEST BEND	WI		06/29/2023	11.980	99,645						195,000	05/15/2022
100033590		KILDARE	IRL		06/21/2019	5.150	99,673		447			(6,752)	126,722	11/30/2018
40018279		SALINA	NY		05/12/2021	7.600	100,138						170,000	01/05/2021
3310053782		NORTH BABYLON	NY		06/08/2023	8.295	100,478						650,000	05/05/2023
3310042426		CHICAGO	IL		10/19/2022	8.519	100,832						590,000	09/13/2022
3310036093		GLEN COVE	NY		06/15/2022	6.320	101,183						689,000	04/13/2022
100055665		GLADE VALLEY	NC		03/23/2021	4.750	101,773						170,000	01/05/2021
100038504		KILDARE	IRL		09/27/2019	4.900	103,393					(6,757)	132,338	11/30/2018
100011059		STUARTS DRAFT	VA		12/23/2016	9.470	103,622						192,500	10/31/2016
3320051294		DETROIT	MI		04/27/2023	9.806	103,736						460,000	03/27/2023
3310037272		MASTIC	NY		06/15/2022	6.450	103,950						520,000	05/17/2022
3310039357		WEST BABYLON	NY		08/16/2022	7.550	104,113						543,500	06/15/2022
100115222		HAZEL PARK	MI		07/17/2023	8.010	104,328						138,000	06/21/2023
40021250		MILLVILLE	NJ		06/03/2021	7.038	104,708						260,000	04/19/2021
100099798		SCRANTON	PA		02/28/2023	7.639	104,823						139,000	01/24/2023
100114151		STILLWATER	MN		06/29/2023	6.000	105,056						285,000	05/15/2022
3310052836		HUNTINGTON STATION	NY		06/29/2023	9.191	105,249						630,000	04/21/2023
100025868		LAKE ORION	MI		09/20/2018	2.000	105,318						245,000	06/11/2024
3310056605		AMITYVILLE	NY		08/31/2023	8.295	105,357						820,000	06/01/2023
100047469		MOUNT PLEASANT	SC		11/20/2020	3.875	105,699						399,000	07/31/2020
3310036134		PATERSON	NJ		05/19/2022	6.550	105,806						475,000	03/29/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3320051044		GONZALES	LA		04/27/2023	9.356	106,034						840,000	03/11/2023
100011517		ALBUQUERQUE	NM		03/08/2017	6.000	106,294						221,000	12/04/2023
3310038248		NEWARK	NJ		07/25/2022	6.690	106,341						625,000	01/11/2022
3310030489		YUCCA VALLEY	CA		01/31/2022	5.350	106,599						740,000	12/21/2021
3310056196		BROOKHAVEN	NY		10/06/2023	8.295	106,901						516,000	06/19/2023
100031364		PHOENIX	AZ		03/29/2019	2.000	106,951						270,000	12/07/2018
100133971		PAULSBORO	NJ		10/25/2023	9.685	107,885						173,000	09/29/2023
3310033335		TEHACHAPI	CA		04/29/2022	6.550	108,020						520,000	02/28/2022
100000461		BETHLEHEM	PA		09/27/2016	4.750	108,107						160,000	08/26/2016
3310033288		TAMPA	FL		04/01/2022	5.917	108,245						885,000	02/11/2022
3310037712		PATERSON	NJ		06/23/2022	6.450	108,405						487,000	05/17/2022
3310054920		NEWBURGH	NY		06/29/2023	9.366	108,510						600,000	06/07/2023
100119845		REDFORD	MI		08/08/2023	8.006	108,647						155,000	07/14/2023
100161749		MONTGOMERY	AL		07/30/2024	10.999	109,228		(11)				125,000	07/02/2024
3310051388		AMSTERDAM	NY		06/08/2023	8.610	109,290						660,000	02/23/2023
3310037706		PATERSON	NJ		06/29/2022	6.670	109,433						493,000	05/17/2022
3310036133		PATERSON	NJ		05/19/2022	6.550	109,593						530,000	03/29/2022
100044368		STONE MOUNTAIN	GA		11/19/2020	3.000	109,756						135,000	11/01/2019
100045466		CINCINNATI	OH		11/25/2020	7.000	109,777						117,500	08/08/2021
100033445		DUBLIN	IRL		06/21/2019	4.500	110,100					(7,179)	300,363	11/30/2018
3310037710		PATERSON	NJ		06/23/2022	6.450	110,187						495,000	05/17/2022
3320048245		LAKELAND	FL		04/04/2023	9.740	110,883						560,000	02/01/2023
100012046		NORTH MIAMI	FL		03/08/2017	4.625	110,903						270,000	05/06/2023
100010976		GRETNA	FL		12/23/2016	9.690	111,273						85,500	10/26/2016
100053426		LANSDOWNE	PA		03/23/2021	13.125	111,416						185,000	10/23/2024
100103132		MAYFIELD	PA		04/21/2023	7.898	111,451						150,000	03/21/2023
100112705		UKIAH	CA		06/29/2023	5.375	112,047						575,000	06/06/2022
100038511		DUBLIN	IRL		09/27/2019	1.500	112,137					(7,360)	101,211	11/30/2018
3310042171		BOGOTA	NJ		11/01/2022	8.673	112,192						700,000	09/13/2022
100110890		ACWORTH	GA		06/29/2023	6.500	112,426						345,900	05/16/2022
100030007		CHARLOTTE	NC		12/20/2018	4.250	112,904						213,000	09/30/2018
100031556		WEST HAVERSTRAW	NY		03/29/2019	4.980	113,031						165,750	12/10/2018
100126999		SYRACUSE	NY		08/30/2023	6.750	113,482						131,000	08/30/2023
3310036136		PATERSON	NJ		05/19/2022	6.550	113,603						525,000	03/29/2022
100101767		BALTIMORE	MD		03/31/2023	7.726	113,648						150,000	03/03/2023
3310038131		CENTRAL VALLEY	NY		09/28/2022	8.050	113,749						570,000	06/16/2022
100043925		SWANNANOA	NC		08/19/2020	6.620	114,015						304,000	12/04/2019
100126364		WILKES-BARRE TOWNSHIP	PA		08/30/2023	8.061	114,309						140,000	07/17/2023
3310055200		ST. AUGUSTINE	FL		06/29/2023	8.610	114,392						555,000	05/31/2023
100112196		CHICAGO	IL		06/29/2023	6.000	114,624						292,000	05/14/2022
3310052876		QUEENS	NY		06/08/2023	8.876	114,891						595,000	04/26/2023
100054683		LAKE WALES	FL		03/23/2021	5.375	114,960						203,000	01/01/2021
100043136		CATHEDRAL CITY	CA		05/28/2020	8.375	115,051						265,000	04/06/2020
3320046845		GARY	IN		02/27/2023	9.402	115,087						340,000	01/06/2023
3310040264		STATEN ISLAND	NY		09/08/2022	8.330	115,199						650,000	06/24/2022
100114493		OMAHA	NE		06/29/2023	10.650	115,216						165,000	05/16/2022
100053739		COLUMBUS	GA		03/23/2021	4.000	115,398						132,500	01/07/2021
100111167		BOYNE CITY	MI		06/29/2023	4.375	115,460						270,000	05/17/2022
100031472		SACRAMENTO	CA		03/29/2019	2.000	115,626						170,000	03/30/2018
40018785		HEWITT	NJ		03/26/2021	7.381	115,875						305,000	01/22/2021
100033724		KILDARE	IRL		06/21/2019	3.900	115,918		367			(7,819)	139,926	11/30/2018
100136797		INDIANAPOLIS	IN		11/27/2023	8.385	115,966						190,000	10/10/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100012365		PHILADELPHIA	PA		04/28/2017	8.900	115,992						290,000	04/12/2023
100113605		SAINT LOUIS	MO		06/29/2023	2.875	116,077						266,100	06/03/2022
3310042363		PANAMA CITY BEACH	FL		10/19/2022	8.337	116,102						1,200,000	08/22/2022
40014933		CHICAGO	IL		02/23/2021	7.288	116,297						650,000	12/08/2020
100084613		LIBBY	MT		08/02/2022	7.625	116,305						153,000	07/12/2022
100030401		PORT ST LUCIE	FL		12/20/2018	8.000	116,538						220,000	05/09/2022
100043784		DENVER	CO		08/13/2020	5.250	116,660		753				385,000	08/12/2022
100028086		TAUNTON	MA		10/26/2018	2.000	116,835						345,000	10/30/2023
100043206		BROOKLYN	NY		08/13/2020	13.375	117,169						1,353,750	03/11/2019
3310038926		PATCHOGUE	NY		08/08/2022	7.040	117,190						613,000	06/20/2022
3320047745		MARKHAM	IL		04/19/2023	10.646	117,305						370,000	12/26/2022
3310035017		OYSTER BAY	NY		05/19/2022	6.320	117,315						800,000	03/29/2022
3320043239		BALTIMORE	MD		01/30/2023	9.242	117,587						470,000	10/06/2022
100111339		NORTH MIAMI	FL		06/29/2023	6.500	117,620						216,000	05/16/2022
100126340		PITTSTON	PA		08/30/2023	8.322	118,143						155,000	07/28/2023
100014121		SOUTHGATE	MI		05/25/2017	4.250	118,255						152,000	01/31/2017
3320044157		NEWARK	NJ		01/10/2023	9.182	118,800						1,540,000	10/10/2022
3320052254		MOUNT AIRY	MD		06/08/2023	9.772	118,800						746,000	04/13/2023
3310037893		ELKRIDGE	MD		07/25/2022	6.750	119,035						640,000	06/08/2022
100147291		LARKSVILLE	PA		03/28/2024	8.090	119,112						145,000	01/24/2024
100054587		PINELLAS PARK	FL		03/23/2021	5.000	119,453						228,000	12/31/2020
3310037895		CHICAGO	IL		10/12/2022	7.770	119,632						695,000	06/13/2022
3310036099		PATERSON	NJ		05/19/2022	6.550	120,285						549,000	03/29/2022
3340072543		CHICAGO	IL		04/19/2024	9.290	120,584						550,000	03/07/2024
100014497		TICKFAW	LA		09/27/2017	4.750	120,686						193,000	03/15/2022
100064841		BALTIMORE	MD		07/14/2021	4.000	120,942						160,000	04/28/2021
100139400		BALTIMORE	MD		12/28/2023	8.320	121,170		903				150,000	11/06/2023
100109891		EXETER	PA		06/22/2023	7.558	121,222						170,000	05/22/2023
100101773		BALTIMORE	MD		03/31/2023	7.539	121,381						200,000	03/03/2023
100103131		SCRANTON	PA		04/21/2023	7.528	121,792						162,000	03/27/2023
100064840		BALTIMORE	MD		07/14/2021	4.000	122,141						155,000	04/28/2021
3310042170		BOGOTA	NJ		11/10/2022	8.673	122,171						700,000	09/13/2022
100047789		USK	WA		11/20/2020	4.625	122,423						420,000	08/30/2022
40017086		NEPTUNE	NJ		01/13/2021	7.163	122,691						275,000	12/02/2020
100031403		ANDERSON	CA		03/29/2019	2.690	123,059						178,750	12/10/2018
100043437		NORTH HUNTINGDON	PA		08/13/2020	3.375	123,064						275,500	08/09/2019
100055531		COUNTRY CLUB HILLS	IL		03/23/2021	6.500	123,716						134,000	12/31/2020
100090109		HOUSTON	TX		01/13/2023	9.750	124,525						165,000	11/29/2022
40018519		CHICAGO	IL		03/18/2021	6.913	124,614						214,000	12/07/2020
100043074		WESTON	FL		05/28/2020	8.500	124,718						435,000	10/14/2019
100114486		APPLE VALLEY	CA		06/29/2023	6.228	124,914						355,000	05/16/2022
100100152		PHILADELPHIA	PA		03/28/2023	10.750	125,236						200,000	02/24/2023
100011381		HIALEAH	FL		12/23/2016	4.125	125,621						268,000	08/10/2016
100055264		NAUGATUCK	CT		03/23/2021	4.000	126,070						210,000	01/05/2021
40023319		WATERBURY	CT		07/30/2021	7.163	126,082						248,000	07/08/2021
3310040229		LINDENHURST	NY		08/08/2022	7.550	126,225						670,000	05/21/2022
3320047601		COLUMBIA	SC		04/04/2023	10.550	126,281						466,000	11/01/2022
100153946		SAINT GEORGE	UT		06/05/2024	6.999	126,519						170,000	05/13/2024
100153948		SAINT GEORGE	UT		06/05/2024	6.999	126,528						170,000	05/13/2024
100139401		BALTIMORE	MD		12/28/2023	8.360	126,878		919				155,000	11/13/2023
100139395		BALTIMORE	MD		12/28/2023	8.320	126,901		946				155,000	11/06/2023
100153424		JESSUP	PA		05/30/2024	7.760	127,040						156,000	04/16/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3310037192		WASHINGTONVILLE	NY		06/29/2022	6.550	127,116						625,000	04/07/2022
100111517		BEDMINSTER	NJ		06/29/2023	4.345	127,473						300,000	06/10/2022
3310037937		EAST ORANGE	NJ		06/29/2022	6.660	128,081						575,000	05/30/2022
100043478		MILWAUKEE	WI		08/13/2020	3.500	128,249						212,000	08/05/2024
100100182		BALTIMORE	MD		03/17/2023	7.520	128,654						170,000	02/16/2023
3320041204		COPIAGUE	NY		02/27/2023	8.844	128,700						1,498,000	01/16/2023
3310053524		COPIAGUE	NY		06/21/2023	8.295	129,009						634,000	02/22/2023
3310037425		HEMPSTEAD	NY		07/07/2022	6.300	129,363						629,000	05/24/2022
100111445		KNOXVILLE	TN		06/29/2023	4.990	129,819						330,500	06/03/2022
100148690		BALTIMORE	MD		04/16/2024	9.624	130,733						175,000	02/22/2024
3310039220		HICKSVILLE	NY		08/26/2022	8.330	130,977						650,000	07/29/2022
100025241		CHICAGO	IL		09/20/2018	5.625	131,144						163,400	04/30/2018
3320046648		ORLANDO	FL		02/27/2023	9.402	131,360						740,000	12/19/2022
100090233		GREER	SC		01/13/2023	8.999	131,752						170,000	11/08/2022
3310037376		ARDSLEY	NY		07/07/2022	6.920	131,868						700,000	05/27/2022
3310024553		BALDWIN	NY		10/22/2021	6.300	131,868						630,000	06/18/2021
100136753		BALTIMORE	MD		11/27/2023	8.370	132,632						175,000	10/25/2023
100030757		NEW RICHMOND	WI		04/09/2019	5.000	133,048						180,500	08/21/2018
100067546		HOUSTON	TX		09/23/2021	4.375	133,176						170,000	07/16/2021
3320046481		KINGSTON	NY		02/27/2023	9.156	133,205						860,000	12/13/2022
100134018		LA MARQUE	TX		10/25/2023	8.478	133,451						225,000	09/06/2023
3310033228		PATERSON	NJ		03/22/2022	6.043	133,650						642,000	02/03/2022
3310046586		WEST ORANGE	NJ		06/08/2023	7.950	133,650						690,000	05/09/2023
100011456		RICHMOND	VA		01/27/2017	3.625	133,797		16				392,000	06/17/2024
3310037203		HOLLYWOOD	FL		06/15/2022	6.720	133,868						655,000	05/09/2022
100099878		COLORADO SPRINGS	CO		03/28/2023	8.625	133,883						200,000	02/28/2023
3310029810		NORTHPORT	NY		01/11/2022	5.812	133,895						690,000	11/29/2021
100054219		NORWALK	CT		03/23/2021	4.000	133,906						422,000	01/02/2021
100149717		SCRANTON	PA		04/26/2024	7.780	134,174						165,000	03/12/2024
100014905		ANDOVER	MN		11/21/2017	4.250	134,195						224,900	07/17/2017
100031416		SACRAMENTO	CA		03/29/2019	3.000	134,235						225,000	12/08/2018
100126922		TAMPA	FL		08/30/2023	6.250	134,422						298,000	05/16/2022
3310042009		TAUNTON	MA		10/12/2022	8.589	134,764						802,000	08/18/2022
100043253		QUEENS VILLAGE	NY		08/13/2020	3.625	134,854						563,350	12/04/2019
100112772		HANFORD	CA		06/29/2023	7.130	135,072						322,000	05/14/2022
3310041715		PANAMA CITY BEACH	FL		10/19/2022	8.337	135,205						1,200,000	08/22/2022
100043277		MADISONVILLE	TN		08/13/2020	6.125	135,336						130,928	05/31/2020
100144683		UNITED KINGDOM	GBR		03/12/2024	3.550	135,474		3,209			(2,942)	140,000	03/10/2020
40020340		CHICAGO	IL		04/20/2021	6.913	135,717						360,000	03/19/2021
3340069395		OCALA	FL		02/26/2024	9.396	135,828						550,000	02/02/2024
100090702		SAN ANTONIO	TX		12/29/2022	8.267	136,196						190,000	12/08/2022
100092070		NIAGARA FALLS	NY		02/09/2023	8.388	136,480						223,000	01/05/2023
3340063680		CHICAGO	IL		02/29/2024	9.416	136,844						510,000	01/13/2024
100013754		WALLA WALLA	WA		05/25/2017	4.000	136,875						325,000	02/24/2024
100012251		PHILADELPHIA	PA		04/28/2017	4.500	136,893						165,000	01/31/2017
100090732		BALTIMORE	MD		12/29/2022	8.120	138,010						194,000	12/07/2022
40016673		SCOTT TOWNSHIP	PA		12/21/2020	7.038	138,847						265,000	11/02/2020
4010045878		LAKE CHARLES	LA		02/02/2023	8.846	138,886						207,900	10/21/2022
100127251		NORWICH	CT		08/30/2023	6.990	138,997						245,000	08/03/2022
100110154		AZLE	TX		06/29/2023	7.875	139,058		(8)				365,000	06/08/2023
100119715		BALTIMORE	MD		08/08/2023	7.343	139,634		1,334				175,000	07/07/2023
3310053347		ST. AUGUSTINE	FL		06/08/2023	8.813	139,826						750,000	05/05/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100110870		LEESSUMMIT	MO		06/29/2023	9.840	139,830						325,000	05/16/2022
100143610		MONTICELLO	NY		02/21/2024	7.610	139,995						195,000	01/22/2024
100114474		GIBSONTON	FL		06/29/2023	10.550	140,005						220,000	05/16/2022
100119719		BALTIMORE	MD		08/08/2023	7.385	140,145		1,306				175,000	07/07/2023
3310037178		BOSTON	MA		06/29/2022	8.743	141,164						735,000	04/25/2022
3310039112		SYRACUSE	NY		10/12/2022	8.519	141,835						855,000	07/23/2022
100012465		MURRAY	UT		04/28/2017	4.750	142,139						500,000	11/29/2021
100101785		HOUSTON	TX		03/31/2023	7.913	142,199						200,000	03/03/2023
3310042222		BROOKLYN	NY		11/01/2022	8.673	142,218						780,000	09/13/2022
100034230		OFFALY	IRL		06/21/2019	5.150	142,259					(9,546)	174,053	11/30/2018
3320050058		PALOS HEIGHTS	IL		04/04/2023	9.140	142,560						1,260,000	02/23/2023
100149720		BETHLEHEM	PA		04/26/2024	7.640	142,687						201,000	04/02/2024
3310053749		PHILADELPHIA	PA		05/25/2023	8.596	142,709						688,000	05/02/2023
3310039537		MILLER PLACE	NY		08/01/2022	7.550	142,857						730,000	06/28/2022
100054961		LONG POND	PA		03/23/2021	3.500	142,963						172,000	01/02/2021
100136754		BALTIMORE	MD		11/27/2023	8.620	143,117						175,000	10/25/2023
100084597		ELYRIA	OH		08/02/2022	7.875	143,395						219,000	06/21/2022
3310039904		LAND O' LAKES	FL		08/08/2022	8.330	143,659						691,000	07/12/2022
3320043123		GREENWICH	NJ		01/10/2023	8.642	143,785						450,000	09/30/2022
100112191		COTTAGE GROVE	MN		06/29/2023	5.000	143,936						347,500	05/15/2022
100099737		BALTIMORE	MD		02/28/2023	7.422	144,163						190,000	02/09/2023
100128495		CORPUS CHRISTI	TX		09/15/2023	9.375	144,293						174,000	07/06/2023
100054101		CHARLOTTE	NC		03/23/2021	4.500	144,603						345,000	12/31/2020
3300003656		LONG BRANCH	NJ		03/31/2022	9.200	144,771						505,000	03/04/2022
3310050250		BLOOMFIELD	NJ		04/19/2023	8.645	144,869						765,000	02/23/2023
100144680		UNITED KINGDOM	GBR		03/12/2024	3.550	145,029		3,439			(3,149)	150,000	03/10/2020
100148137		PHILADELPHIA	PA		04/10/2024	10.375	145,110						220,000	02/02/2024
3320050974		POINCIANA	FL		05/11/2023	8.756	145,872						490,000	03/21/2023
3320046319		CHICAGO	IL		01/30/2023	9.314	146,372						832,000	12/14/2022
3310041653		NEWARK	NJ		10/12/2022	8.316	146,738						3,263,000	08/10/2022
100011224		S GLENS FALL	NY		01/27/2017	9.390	148,246						182,000	10/31/2016
100136740		BALTIMORE	MD		11/27/2023	8.630	148,474						182,000	10/25/2023
3310033884		BROOKLYN	NY		04/08/2022	7.550	148,500						1,240,000	03/18/2022
100038593		DUBLIN	IRL		09/27/2019	4.650	148,599					(9,748)	340,000	11/30/2018
100136739		BALTIMORE	MD		11/27/2023	8.280	148,666		857				182,000	10/25/2023
100136743		BALTIMORE	MD		11/27/2023	8.280	148,666		857				182,000	10/25/2023
3310042176		PANAMA CITY BEACH	FL		10/19/2022	8.337	148,760						1,230,000	08/22/2022
3320043863		NORTHBROOK	IL		01/30/2023	8.924	148,985						3,600,000	10/24/2022
3320043945		NORTHBROOK	IL		01/30/2023	8.924	148,985						3,800,000	10/24/2022
3320043955		NORTHBROOK	IL		01/30/2023	8.924	148,985						3,800,000	10/24/2022
100136738		BALTIMORE	MD		11/27/2023	8.470	149,196		733				192,000	10/25/2023
100136737		BALTIMORE	MD		11/27/2023	8.370	149,349		798				182,000	10/25/2023
100126842		DUBLIN	OH		08/30/2023	7.500	149,405						255,000	03/21/2022
100136749		BALTIMORE	MD		11/27/2023	8.500	149,409						182,000	10/25/2023
100136745		BALTIMORE	MD		11/27/2023	8.520	149,441						182,000	10/25/2023
3310040690		MIAMI	FL		09/08/2022	8.330	149,688						974,000	07/19/2022
100044047		ROBERTS	WI		08/19/2020	5.000	149,810						395,000	10/28/2024
3310040660		WESTBURY	NY		08/16/2022	7.550	150,082						1,265,000	06/20/2022
100034452		MEATH	IRL		06/21/2019	5.150	150,243					(9,909)	191,802	11/30/2018
100139399		BALTIMORE	MD		12/28/2023	8.070	150,510		1,320				210,000	11/16/2023
100055469		JUPITER	FL		03/23/2021	4.000	150,522						341,000	01/03/2021
100133984		BALTIMORE	MD		10/25/2023	7.997	150,538		1,062				200,000	09/14/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100136729		BALTIMORE	MD		11/27/2023	8.420	150,648		1,054				185,000	11/01/2023
100152883		CARTHAGE	IN		05/22/2024	8.999	150,705						185,000	05/03/2024
100152885		CARTHAGE	IN		05/22/2024	8.999	150,829						185,000	05/03/2024
100152878		CARTHAGE	IN		05/22/2024	8.999	150,902						185,000	05/03/2024
100152886		CARTHAGE	IN		05/22/2024	8.999	150,940						185,000	05/03/2024
3310024682		MONTCLAIR	NJ		10/22/2021	6.800	151,108						880,000	07/24/2021
100126398		BALTIMORE	MD		08/30/2023	7.315	151,848		1,470				185,000	07/26/2023
100053903		AURORA	IL		03/23/2021	5.750	151,891		(437)				166,000	01/05/2021
100099847		BALTIMORE	MD		02/28/2023	7.271	152,185						215,000	02/10/2023
100048196		FORT LAUDERDALE	FL		11/20/2020	4.000	152,487						265,050	07/31/2020
3320047133		DEPTFORD	NJ		02/27/2023	8.772	152,513						520,000	01/18/2023
100082165		POMPANO BEACH	FL		04/14/2022	6.500	152,675		(119)				185,000	03/15/2022
100126333		WATERBURY	CT		08/30/2023	8.389	152,677						212,000	07/31/2023
100141142		BALTIMORE	MD		01/30/2024	7.720	153,044		1,421				199,000	12/14/2023
3310042576		RICHMOND HILL	NY		11/10/2022	8.673	153,686						1,245,000	09/19/2022
100110820		HAMPTON	VA		06/29/2023	11.220	153,808						178,000	05/14/2022
100113436		POMPTON LAKES	NJ		06/29/2023	6.125	154,936						620,000	05/16/2022
100026131		CHICAGO	IL		09/20/2018	2.000	155,008						310,000	02/13/2024
3320048762		ELKTON	MD		03/15/2023	9.292	155,183						696,000	02/03/2023
100103143		BALTIMORE	MD		04/21/2023	7.776	155,412		1,236				190,000	03/30/2023
100110897		SALEM	NJ		06/29/2023	9.990	156,101						189,500	05/21/2022
100119717		BALTIMORE	MD		08/08/2023	7.385	156,377		1,450				190,000	07/13/2023
322080380		FELLSMERE	FL		11/18/2022	9.075	156,449						840,000	08/08/2022
100136748		DETROIT	MI		11/27/2023	9.260	157,241						255,000	11/01/2023
100012689		CAPE CORAL	FL		05/25/2017	4.000	157,350						190,000	01/31/2017
100013759		WHEELING	IL		05/25/2017	4.625	157,528						185,000	01/31/2017
100152893		CARTHAGE	IN		05/22/2024	8.999	158,686						195,000	05/03/2024
100111919		WHEATON	IL		06/29/2023	5.250	159,058						360,000	05/14/2022
100091561		OLIVET	MI		03/07/2023	10.250	159,711						180,000	01/06/2023
3310035837		INDIANAPOLIS	IN		06/07/2022	7.210	159,750						780,000	04/01/2022
100067506		FT MYERS	FL		09/23/2021	3.499	159,766						220,000	08/05/2021
100136727		BALTIMORE	MD		11/27/2023	8.500	159,829		1,052				199,000	11/02/2023
100141152		BALTIMORE	MD		01/30/2024	7.820	160,116						195,000	01/02/2024
100112274		SCARBOROUGH	ME		06/29/2023	2.875	160,376						515,000	06/05/2022
3320045021		BRICK	NJ		02/13/2023	8.622	160,380						780,000	11/21/2022
3310026523		PLAINFIELD	NJ		12/16/2021	6.980	160,677						725,000	09/29/2021
100033991		DUBLIN	IRL		06/21/2019	4.350	161,670					(10,741)	216,771	11/30/2018
40023499		LINCOLNSHIRE	IL		07/22/2021	7.723	161,989						549,000	07/01/2021
100099768		BALTIMORE	MD		02/28/2023	7.439	162,089						215,000	02/01/2023
100139374		PHILADELPHIA	PA		12/28/2023	8.862	162,113						210,000	11/17/2023
100011128		COLORADO SPRINGS	CO		12/23/2016	6.230	162,193						241,000	10/31/2016
100033227		MAYO	IRL		06/21/2019	5.150	162,252					(10,786)	324,013	11/30/2018
100030462		GARLAND	TX		12/20/2018	3.750	162,750						332,040	09/30/2018
100049904		NORTH CHESTERFIELD	VA		11/20/2020	5.250	163,019		744				194,750	07/31/2020
100054761		UPPER MARLBORO	MD		03/23/2021	3.500	163,118						210,000	01/01/2021
3320042444		WILLINGBORO	NJ		01/10/2023	8.864	163,330						600,000	09/18/2022
100050684		GREATER LONDON	GBR		03/02/2021	11.240	163,443					(2,964)	350,000	10/14/2019
100126396		BALTIMORE	MD		08/30/2023	7.547	163,984		1,433				200,000	07/26/2023
100119718		BALTIMORE	MD		08/08/2023	7.343	164,004		1,560				213,000	07/13/2023
3300004377		BALTIMORE	MD		03/08/2023	9.285	164,322						505,000	02/11/2023
100088243		BALTIMORE	MD		10/17/2022	7.028	164,634						205,000	09/09/2022
100119713		BALTIMORE	MD		08/08/2023	7.485	164,794		1,469				213,000	07/07/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3310048629		CHELMSFORD	MA		04/04/2023	8.680	164,954						950,000	01/10/2023
3300003458		WEST LONG BRANCH	NJ		01/18/2022	8.200	165,253						650,000	12/07/2021
3310038940		FLORAL PARK	NY		08/16/2022	7.050	165,298						832,000	06/02/2022
100139398		BALTIMORE	MD		12/28/2023	8.650	165,760		1,031				215,000	11/22/2023
100113291		WEST HAVEN	CT		06/29/2023	3.250	166,110						260,000	05/16/2022
100133338		AURORA	IL		11/29/2023	9.500	166,138						215,000	10/16/2023
3320051220		BALTIMORE	MD		04/19/2023	9.140	166,444						690,000	03/08/2023
3320046142		PHILADELPHIA	PA		02/13/2023	9.162	166,739						690,000	12/12/2022
100103157		BALTIMORE	MD		04/21/2023	7.874	166,930		1,271				205,000	03/23/2023
100141153		BALTIMORE	MD		01/30/2024	7.930	167,039		1,372				205,000	12/15/2023
3310060700		LITTLE SILVER	NJ		10/06/2023	8.148	167,063						914,000	09/01/2023
100139421		BALTIMORE	MD		12/28/2023	8.440	167,225						220,000	11/08/2023
100044240		BARRINGTON	IL		08/19/2020	5.750	167,657						218,500	11/15/2019
100139394		BALTIMORE	MD		12/28/2023	8.360	167,696		1,212				205,000	11/22/2023
100139390		BALTIMORE	MD		12/28/2023	8.460	167,727		1,125				205,000	11/17/2023
3320048830		CHICAGO	IL		04/27/2023	9.512	167,879						570,000	02/10/2023
40017549		NEWARK	NJ		01/13/2021	7.475	168,140						360,000	12/03/2020
3320046469		ATLANTA	GA		02/13/2023	9.162	168,239						1,280,000	12/22/2022
100141125		BALTIMORE	MD		01/30/2024	7.800	168,399						220,000	01/05/2024
100127235		SANTA FE	NM		08/30/2023	4.250	168,772						735,000	04/11/2023
3320051354		WATERTOWN	CT		05/18/2023	9.382	168,859						540,000	03/25/2023
100116216		HOUSTON	TX		07/20/2023	5.500	168,976						260,000	03/01/2024
3310032049		PHILADELPHIA	PA		02/25/2022	6.390	169,188						875,000	01/17/2022
100050732		GREATER LONDON	GBR		03/02/2021	11.240	169,438					(3,073)	385,000	08/09/2018
100138967		BROOKLYN	NY		12/21/2023	7.750	170,755						1,150,000	04/09/2023
40018468		BLAKESLEE	PA		02/26/2021	6.913	170,824						290,000	01/19/2021
100129900		BALTIMORE	MD		09/27/2023	7.687	171,460		1,445				215,000	08/10/2023
100136798		DALLAS	GA		11/27/2023	8.575	171,524						280,000	10/24/2023
100053899		FLUSHING	NY		03/23/2021	5.875	171,765						1,450,000	12/31/2020
100055085		NEW CASTLE	CO		03/23/2021	7.125	171,869						590,000	11/18/2022
100129909		BALTIMORE	MD		09/27/2023	7.587	171,966		1,525				225,000	08/10/2023
100091518		DUNDALK	MD		01/20/2023	7.705	172,131						243,000	01/03/2023
100119774		SCRANTON	PA		08/08/2023	7.954	172,299						226,000	06/20/2023
3310052869		NEW ROCHELLE	NY		06/29/2023	8.295	172,521						880,000	03/30/2023
100055742		NASHVILLE	TN		03/23/2021	7.500	172,663						481,000	04/08/2023
3320044930		STAFFORD SPRINGS	CT		01/30/2023	9.422	173,432						754,000	11/09/2022
3310054522		BOSTON	MA		07/27/2023	8.666	173,745						1,050,000	05/03/2023
3310054524		BOSTON	MA		07/27/2023	8.666	173,745						1,050,000	05/03/2023
100044096		MEMPHIS	TN		08/19/2020	7.138	173,792						260,000	05/02/2024
100044796		DISTRICT HEIGHTS	MD		11/19/2020	4.750	173,843						365,000	10/25/2024
3310040782		HAMPTON BAYS	NY		11/01/2022	7.500	173,892						1,241,000	07/18/2022
3310052960		HAMPTON BAYS	NY		05/18/2023	8.603	174,280						1,025,000	04/24/2023
100090715		WARETOWN	NJ		12/29/2022	8.065	174,582						245,000	11/22/2022
3310039201		COOPER CITY	FL		09/21/2022	8.519	175,257						875,000	05/27/2022
100031989		LA PUENTE	CA		03/29/2019	3.000	175,790						674,000	01/31/2024
100028982		OAKLAND	CA		10/26/2018	4.625	176,125						418,000	06/05/2018
100126399		BALTIMORE	MD		08/30/2023	7.565	176,268		1,528				215,000	07/20/2023
100126354		WATERBURY	CT		08/30/2023	7.990	176,718						267,000	07/31/2023
100115282		PITTSTON	PA		07/17/2023	7.708	177,159						230,000	06/14/2023
40024032		VALLEY STREAM	NY		08/06/2021	7.322	177,304						740,000	06/28/2021
3310038275		TEANECK	NJ		10/12/2022	8.337	177,368						885,000	07/12/2022
100011403		ALBUQUERQUE	NM		12/23/2016	4.000	178,321						400,000	03/14/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3300003591		EATONTOWN	NJ		05/26/2022	9.200	178,612						615,000	05/04/2022
100038507		DUBLIN	IRL		09/27/2019	4.650	178,835					(11,666)	176,589	11/30/2018
3310052880		BROOKLYN	NY		05/18/2023	8.806	178,940						1,225,000	04/13/2023
100126384		CAPE MAY COURT HOUSE	NJ		08/30/2023	9.100	179,065						246,000	07/26/2023
3310053865		THE BRONX	NY		06/08/2023	8.596	179,091						1,180,000	04/25/2023
3310036880		COOPER CITY	FL		06/15/2022	6.720	180,226						880,000	04/20/2022
100034613		CORK	IRL		06/21/2019	4.350	180,389					(11,953)	218,014	11/30/2018
100042946		MORENO VALLEY	CA		05/28/2020	3.640	180,404						342,000	03/29/2020
3310034995		JAMAICA	NY		07/07/2022	6.029	180,502						1,125,000	04/27/2022
100108959		AZLE	TX		05/31/2023	8.500	180,628		(12)				340,000	04/26/2023
100091143		HURST	TX		01/31/2023	6.875	181,001						272,000	09/20/2022
3310052988		JERSEY CITY	NJ		06/08/2023	7.940	181,868						985,000	04/28/2023
100043823		OAKLAND	CA		08/13/2020	7.500	182,755						362,118	05/31/2020
100119782		SCRANTON	PA		08/08/2023	7.945	182,781						226,000	06/20/2023
100099848		BALTIMORE	MD		02/28/2023	7.792	183,021						260,000	02/10/2023
100129910		BALTIMORE	MD		09/27/2023	7.662	184,798		1,559				225,000	08/03/2023
100091467		CHICAGO	IL		01/20/2023	7.950	184,987						245,000	12/29/2022
3320049423		CHICAGO	IL		03/15/2023	9.508	185,579						680,000	02/17/2023
100055109		JESSUP	MD		03/23/2021	4.000	185,581						440,000	08/24/2023
100054082		INDIANAPOLIS	IN		03/23/2021	6.500	185,957						146,900	01/05/2021
100032958		DUBLIN	IRL		06/21/2019	4.650	186,033					(12,236)	237,110	11/30/2018
3320048486		MOMINNVILLE	TN		03/15/2023	9.292	186,102						840,000	01/13/2023
100043058		MIRAMAR	FL		05/28/2020	7.625	186,144						705,000	04/27/2023
100090217		SPRING	TX		01/13/2023	9.375	186,822						239,900	11/08/2022
3310048772		BROOKLYN	NY		04/27/2023	8.673	187,110						980,000	01/31/2023
100141150		CHICAGO	IL		01/30/2024	8.400	187,290						305,000	12/19/2023
100139389		BALTIMORE	MD		12/28/2023	8.250	188,367		1,475				230,000	11/08/2023
100014531		MCKINLEYVILLE	CA		09/27/2017	4.625	188,649						360,000	07/31/2017
3310037911		COPPER CITY	FL		06/29/2022	6.820	189,278						855,000	05/20/2022
100080425		ORLANDO	FL		04/14/2022	4.875	189,541						302,000	01/19/2022
100132468		PITTSBURGH	PA		11/03/2023	8.875	189,643						270,000	05/24/2023
100010825		WALDORF	MD		12/23/2016	4.125	190,334						330,000	09/29/2023
100057974		MCALLEN	TX		06/30/2021	4.450	190,435						261,000	04/15/2021
3300003179		LIVINGSTON	NJ		08/09/2021	6.200	190,855						791,000	06/10/2021
3320051141		SUN CITY CENTER	FL		04/27/2023	9.326	191,268						552,000	02/24/2023
3300004379		MIAMI	FL		02/27/2023	9.250	192,019						725,000	12/27/2022
3310059921		PALMETTO BAY	FL		10/06/2023	9.121	192,768						1,300,000	08/18/2023
100089021		ELGIN	IL		11/04/2022	8.750	192,979						245,000	10/17/2022
100032019		WASHINGTON	DC		03/29/2019	3.250	193,105						550,000	09/30/2024
100031671		PALM COAST	FL		03/29/2019	3.750	193,202						332,000	12/09/2018
100119743		SCRANTON	PA		08/08/2023	7.954	193,623						250,000	06/16/2023
100090635		WATERBURY	CT		12/29/2022	7.562	193,817						290,000	12/14/2022
100032898		DUBLIN	IRL		06/21/2019	5.150	193,970					(12,757)	62,370	11/30/2018
100000395		PICAYUNE	MS		09/27/2016	7.950	194,173						425,000	06/15/2022
100103805		BALTIMORE	MD		05/10/2023	7.903	194,265						275,000	04/17/2023
100031258		HUNTINGTON STATION	NY		03/29/2019	3.000	195,074		(269)				635,000	09/30/2024
100112734		COTATI	CA		06/29/2023	7.125	195,118						700,000	05/15/2022
100102172		FORT MYERS	FL		04/14/2023	9.250	196,340						300,000	03/09/2023
100130014		MIDDLE TOWNSHIP	NJ		09/27/2023	9.145	196,935						271,000	08/22/2023
100011597		BEL AIR	MD		03/08/2017	4.375	197,053						350,000	03/15/2022
100141129		CAPE MAY COURT HOUSE	NJ		01/30/2024	8.240	197,500						275,000	12/18/2023
100048930		HOLLYWOOD	FL		11/20/2020	4.125	197,577						368,600	07/31/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113036		DAVIE	FL		06/29/2023	3.375	198,494						442,000	04/09/2023
100147605		BARNEGAT	NJ		04/04/2024	8.375	199,640						295,000	03/13/2024
100030642		CHESTER	VA		04/09/2019	4.740	200,446		(18)				329,000	03/06/2024
100111349		EMERSON	NJ		06/29/2023	8.750	200,531						830,000	05/15/2022
100110891		OAK FOREST	IL		06/29/2023	3.500	200,929						310,000	05/13/2022
100147229		PLYMOUTH	PA		03/28/2024	7.740	201,441						249,000	02/20/2024
3320051455		OCALA	FL		04/27/2023	9.056	201,960						598,000	04/04/2023
3320046426		TRENTON	NJ		02/13/2023	9.162	202,257						740,000	12/01/2022
40019029		ORANGE	NJ		04/20/2021	7.163	202,322						360,000	01/25/2021
100111393		STREAMWOOD	IL		06/29/2023	8.854	202,643						274,000	05/14/2022
100031867		LEVITTOWN	NY		03/29/2019	4.250	203,314						350,000	12/07/2018
3300003173		LINDEN	NJ		07/26/2021	5.950	204,820						780,000	06/08/2021
100028479		MAITLAND	FL		10/26/2018	4.000	206,310						285,000	05/31/2018
3310037584		COOPER CITY	FL		07/14/2022	6.820	206,569						960,000	05/09/2022
100127181		LA CANADA FLINTRIDGE	CA		08/30/2023	5.750	206,605						2,300,000	04/09/2023
100090343		LAS VEGAS	NV		12/22/2022	8.990	206,653		(1)				275,000	09/01/2022
100143784		WATERFORD	MI		02/27/2024	8.250	206,795						300,000	01/31/2024
100136841		CAPE MAY COURT HOUSE	NJ		11/27/2023	9.625	206,899						284,000	11/03/2023
100014401		MORRISVILLE	PA		09/27/2017	6.875	207,532						555,000	07/23/2024
40016240		GLENDALE	WI		11/19/2020	7.288	207,583						390,000	10/16/2020
100126329		NEW CANEY	TX		08/30/2023	8.238	207,901						339,000	08/03/2023
3310049224		NEW ORLEANS	LA		04/19/2023	8.040	209,162						1,100,000	03/02/2023
100060149		TAMPA	FL		06/25/2021	3.750	209,921						276,000	03/26/2021
3310032781		GLEN MILLS	PA		05/19/2022	7.050	210,068						2,350,000	02/28/2022
100032620		MEATH	IRL		06/21/2019	4.650	210,158					(14,160)	146,013	11/30/2018
3310038401		COOPER CITY	FL		08/16/2022	7.300	210,321						1,035,000	05/27/2022
100031897		LONG BEACH	CA		03/29/2019	4.375	210,760						482,000	12/08/2018
100044671		WEST VALLEY CITY	UT		11/19/2020	4.875	210,807						345,000	07/10/2020
100114895		PACE	FL		07/13/2023	8.500	211,258		(11)				285,000	06/13/2023
100053879		STATEN ISLAND	NY		03/23/2021	5.000	211,522						438,000	12/31/2020
100054349		SAINT PAUL	MN		03/23/2021	4.250	211,942						375,000	01/10/2024
100011261		SANTA ROSA	CA		12/23/2016	5.000	211,957						325,000	11/20/2014
3310046850		BROOKLYN	NY		04/27/2023	8.365	213,840						1,300,000	10/30/2022
3320045601		KINGSTON	NY		01/30/2023	9.176	213,939						850,000	11/10/2022
3310042366		PANAMA CITY BEACH	FL		10/19/2022	8.337	214,565						1,200,000	08/22/2022
100099936		CADDO MILLS	TX		03/28/2023	9.750	214,634						280,000	03/03/2023
100013604		FORT WASHINGTON	MD		05/25/2017	4.250	216,046						255,000	01/31/2017
100026089		LOS ANGELES	CA		09/20/2018	3.875	216,366						494,000	04/30/2018
100128758		PORTLAND	OR		09/21/2023	8.749	216,510						270,000	08/25/2023
100054485		WEST WARWICK	RI		03/23/2021	4.000	216,725						380,000	02/14/2024
10002619		CHICAGO	IL		09/26/2018	3.000	216,778						290,000	06/14/2018
3320047388		SHAFTER	CA		02/27/2023	9.042	216,860						880,000	01/18/2023
3310054937		MIAMI	FL		06/29/2023	7.940	217,107						1,275,000	06/02/2023
100010681		PUYALLUP	WA		12/23/2016	3.500	217,252						254,000	09/15/2016
100038682		DUBLIN	IRL		09/27/2019	4.650	218,739					(14,383)	293,253	11/30/2018
100000372		BONNEY LAKE	WA		09/27/2016	5.000	218,759						524,000	05/28/2021
100117680		HANFORD	CA		07/20/2023	7.975	218,965						315,000	03/01/2024
100047604		ATLANTA	GA		11/20/2020	5.375	219,268						278,350	07/31/2020
100011135		SHIRLEY	NY		12/23/2016	1.997	220,846						416,500	12/11/2023
100031450		CHICAGO	IL		03/29/2019	3.000	220,905						370,000	04/15/2024
100103819		CHICAGO	IL		05/10/2023	8.095	221,584						310,000	04/03/2023
100111370		MIAMI	FL		06/29/2023	6.760	221,621						619,000	05/16/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100030915		BALTIMORE	MD		04/09/2019	3.000	221,742						545,000	10/14/2022
100054302		MYRTLE BEACH	SC		03/23/2021	3.500	222,718						375,000	04/24/2024
100146724		PHOENIX	AZ		03/20/2024	8.499	223,155						325,000	02/14/2024
3310039182		COOPER CITY	FL		08/01/2022	8.519	223,344						1,080,000	05/28/2022
100136752		BALTIMORE	MD		11/27/2023	8.570	224,186		1,035				290,000	10/20/2023
100043908		CENTEREACH	NY		08/19/2020	5.160	224,384						332,500	03/21/2019
3310050154		WESTBURY	NY		04/19/2023	8.040	224,810						1,450,000	03/07/2023
100129882		TORRINGTON	CT		09/27/2023	8.495	225,034						315,000	08/29/2023
100103842		CHICAGO	IL		05/10/2023	8.165	225,205						300,000	04/13/2023
100053990		WARRENTON	VA		03/23/2021	4.000	225,341						467,000	04/10/2024
100049472		MIAMI	FL		11/20/2020	4.250	225,365						375,250	07/31/2020
100076180		TAMPA	FL		01/07/2022	4.625	225,591						290,000	11/05/2021
100047818		NORTH PROVIDENCE	RI		11/20/2020	4.125	225,725						251,750	07/31/2020
100140915		SUNRISE	FL		02/26/2024	8.375	226,032						360,000	12/21/2023
100103821		CHICAGO	IL		05/10/2023	8.395	226,033						295,000	04/03/2023
3310034023		MIRAMAR BEACH	FL		04/29/2022	7.050	226,240						1,350,000	03/14/2022
100011598		MORENO VALLEY	CA		03/08/2017	5.000	226,884						455,000	10/03/2022
100089257		ST. PETERSBURG	FL		01/26/2023	8.999	226,948						300,000	10/19/2022
322050091		PORT CHARLOTTE	FL		07/07/2022	6.595	227,862						940,000	05/31/2022
322060325		HORSESHOE BAY	TX		08/04/2022	7.310	227,959						3,840,000	05/13/2022
100084607		HUMBLE	TX		08/02/2022	8.250	228,339						310,000	06/29/2022
3320043934		EAST PATCHOGUE	NY		01/10/2023	9.188	228,443						1,400,000	09/14/2022
100054540		VISALIA	CA		03/23/2021	4.875	229,246						340,900	01/04/2021
100054516		NEW ALBANY	IN		03/23/2021	4.000	229,253						330,000	01/05/2021
100153456		SCRANTON	PA		05/30/2024	8.320	229,302						282,000	04/11/2024
100068307		COLORADO SPRINGS	CO		08/25/2021	4.375	229,356						311,000	06/17/2021
100029479		WHITTIER	CA		10/26/2018	3.625	229,394						570,000	06/11/2018
100109952		CHICAGO	IL		06/22/2023	8.224	229,741						320,000	05/26/2023
3320044386		STOCKTON	CA		01/30/2023	9.152	230,175						920,000	10/26/2022
100030930		BOSTON	MA		04/09/2019	2.000	230,605						1,150,000	04/09/2023
100109965		DETROIT	MI		06/22/2023	7.486	230,667						360,000	05/18/2023
322070924		PALM BAY	FL		09/19/2022	7.625	231,072						700,000	07/09/2022
3310058760		BROOKLYN	NY		09/15/2023	8.771	231,660						1,300,000	07/18/2023
100156309		CHICAGO	IL		07/25/2024	9.750	232,158						304,000	06/13/2024
100026992		MIRA LOMA	CA		09/26/2018	3.875	232,642						420,000	06/13/2018
100030633		FRANKLIN	WI		04/09/2019	6.000	232,713						323,000	07/31/2018
100138997		CHULUOTA	FL		12/21/2023	5.000	232,798						605,000	05/14/2022
3310046611		SPRINGFIELD GARDENS	NY		04/19/2023	8.040	233,086						1,200,000	01/04/2023
100043508		CLERMONT	FL		08/13/2020	5.000	233,470						270,750	12/13/2019
40019590		KEANSBURG	NJ		03/26/2021	6.913	233,937						371,000	02/23/2021
100119763		ARDMORE	PA		08/08/2023	7.766	236,237						390,000	06/30/2023
3310030111		OAK PARK	IL		01/31/2022	6.800	238,142						1,200,000	12/15/2021
100091087		CHARLOTTE	NC		01/31/2023	11.250	239,004						310,000	12/21/2022
3320038375		LEHIGH ACRES	FL		02/13/2023	8.592	239,172						782,000	07/04/2022
100118158		MYRTLE BEACH	SC		07/20/2023	10.574	239,584		(23)				312,000	03/01/2024
3310044167		NEW YORK	NY		05/11/2023	8.148	239,714						1,375,000	10/30/2022
322050954		PALM BAY	FL		06/21/2022	6.595	239,728						724,000	05/12/2022
3320052270		ELMA	NY		05/18/2023	9.353	239,778						850,000	04/17/2023
100029548		SAN FRANCISCO	CA		10/26/2018	4.000	240,196						641,250	06/10/2018
100026328		CLOSTER	NJ		09/20/2018	4.750	240,787						575,000	04/27/2023
100132274		WATAUGA	TX		10/13/2023	7.125	240,844						320,000	08/28/2023
100047978		FORT MYERS	FL		11/20/2020	5.000	241,175						556,000	04/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100026601		SAN PABLO	CA		09/26/2018	6.375	242,033						390,000	06/14/2018
100119687		SLOATSBURG	NY		08/08/2023	7.990	244,121						321,000	06/29/2023
100110879		POUGHKEEPSIE	NY		06/29/2023	7.490	246,655						364,000	05/16/2022
100127095		WINDSOR	VA		08/30/2023	9.890	246,967						335,000	05/16/2022
100030650		FREDERICKSBURG	VA		04/09/2019	3.500	246,974						499,000	06/01/2024
100084649		HIRAM	GA		08/02/2022	7.750	247,794		(21)				340,000	07/01/2022
100067778		LITTLE ELM	TX		09/23/2021	4.500	248,368						375,000	07/29/2021
100083496		NEWARK	NJ		06/06/2022	6.912	248,490						375,000	04/07/2022
100131894		REDLANDS	CA		10/06/2023	9.125	248,574						365,000	09/11/2023
100103566		BRIDGEPORT	CT		05/08/2023	8.625	249,275						331,000	03/30/2023
100034057		DUBLIN	IRL		06/21/2019	4.750	249,308					(16,424)	277,409	11/30/2018
40012242		MENDHAM	NJ		03/05/2020	7.256	249,925						640,000	02/02/2020
3310048848		OYSTER BAY	NY		05/11/2023	7.940	250,846						1,350,000	02/16/2023
100126778		SOUTH WINDSOR	CT		08/30/2023	6.940	251,600						305,000	08/30/2023
3320046989		EWING	NJ		02/27/2023	8.772	251,682						740,000	01/12/2023
3310068766		ORLANDO	FL		02/15/2024	8.666	252,391						1,214,000	01/18/2024
3310027047		BROOKLYN	NY		10/22/2021	5.840	253,935						1,995,000	10/06/2021
100116339		VISALIA	CA		07/20/2023	5.475	254,048		240				420,000	03/01/2024
100101159		NEWBURGH	NY		04/28/2023	4.250	254,246		6,564				375,000	12/23/2021
100043314		MIDDLETOWN	NY		08/13/2020	5.000	254,478						410,500	05/31/2024
100134347		MIAMI	FL		10/27/2023	8.750	254,582						330,000	08/29/2023
100119732		WINDSOR	CT		08/08/2023	7.750	254,707						315,000	06/26/2023
100011123		BROOKLYN	NY		12/23/2016	8.000	254,744						500,000	10/31/2016
3320049057		DEER PARK	NY		04/04/2023	9.152	254,821						1,090,000	02/13/2023
40016234		BRONX	NY		01/21/2021	7.038	254,974						530,000	10/25/2020
100117570		WINTER HAVEN	FL		07/20/2023	9.615	255,242						302,000	03/01/2024
100080835		CLEARWATER	FL		04/22/2022	7.250	255,514						365,000	03/21/2022
100079898		WINTER GARDEN	FL		04/08/2022	5.750	256,379						330,000	01/28/2022
3310038864		MERRICK	NY		08/01/2022	7.500	256,489						1,309,000	06/22/2022
100109324		KATY	TX		06/12/2023	7.500	256,528						340,000	04/07/2023
100120091		VANCOUVER	WA		08/11/2023	7.625	257,068						395,000	06/17/2023
100010657		LAHAINA	HI		12/23/2016	8.500	257,585		(405)				395,000	03/06/2021
100147238		SCRANTON	PA		03/28/2024	7.870	258,032						315,000	02/06/2024
100107960		ATLANTA	GA		06/29/2023	8.875	258,108						320,000	05/30/2023
3310059244		PALMETTO BAY	FL		08/31/2023	8.771	258,390						1,250,000	08/03/2023
100012225		BRISTOW	VA		04/28/2017	8.340	259,248						318,331	05/29/2019
3310052554		THE BRONX	NY		10/06/2023	7.940	259,875						1,250,000	04/25/2023
100099665		PHOENIX	AZ		04/06/2023	9.375	260,008						310,000	03/03/2023
100115209		WATERBURY	CT		07/17/2023	8.700	260,753						360,000	06/16/2023
100048559		JACKSONVILLE	FL		11/20/2020	4.500	261,926						280,250	07/31/2020
100140838		DAVENPORT	FL		03/06/2024	11.625	262,849						297,000	01/12/2024
40021199		INDIANAPOLIS	IN		07/30/2021	6.913	263,272						665,000	04/06/2021
3320053868		SHIRLEY	NY		06/08/2023	9.297	263,340						910,000	04/12/2023
100129889		WATERBURY	CT		09/27/2023	8.258	263,370						347,000	08/16/2023
100054821		ALTAMONTE SPRINGS	FL		03/23/2021	3.750	263,455						316,000	01/01/2021
100065864		MIAMI	FL		07/27/2021	5.375	264,318						331,000	07/06/2021
100031973		SYLMAR	CA		03/29/2019	4.500	264,634						700,000	11/24/2023
100129867		WESTFIELD	MA		09/27/2023	8.452	264,766						327,000	08/28/2023
100030766		POMFRET	MD		04/09/2019	3.875	265,032						620,000	08/08/2024
100091108		FRAZIER PARK	CA		01/31/2023	8.499	265,737						370,000	12/23/2022
100011777		SAUGUS	MA		03/08/2017	2.000	265,839						430,000	09/02/2016
100031614		MANTECA	CA		03/29/2019	4.750	265,985						470,000	12/09/2018

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100011176		EL CAJON	CA		12/23/2016	6.093	266,187						620,000	07/09/2015
100136844		CAPE MAY COURT HOUSE	NJ		11/27/2023	8.884	266,732						348,000	10/25/2023
100088361		REYNOLDSBURG	OH		01/06/2023	9.375	267,239						365,000	11/15/2022
100115142		WATERBURY	CT		07/17/2023	7.768	267,333						341,000	06/16/2023
100129869		SPRINGFIELD	MA		09/27/2023	8.448	267,557						330,000	08/28/2023
3320052008		BAY SHORE	NY		04/27/2023	9.146	268,035						1,550,000	03/14/2023
100057621		HUGO	MN		06/30/2021	3.875	268,663						398,000	05/07/2021
100149722		GLEN LYON	PA		04/26/2024	7.990	269,511						330,000	03/21/2024
100011150		POTTSTOWN	PA		01/27/2017	8.200	269,528						320,000	07/17/2015
40018771		BROOKLYN	NY		03/26/2021	7.038	270,697						540,000	01/11/2021
100141694		ADELANTO	CA		01/30/2024	8.499	271,361						345,000	12/28/2023
4010053289		BUFFALO	NY		08/24/2023	8.044	271,670						380,000	04/13/2023
100000301		FAIRFAX	VA		09/27/2016	8.250	273,176						640,000	01/08/2024
100128850		CASPER	WY		09/21/2023	7.990	274,378						379,000	06/05/2023
100117466		PHOENIX	AZ		07/20/2023	6.625	275,884						665,000	03/02/2024
3320045225		NEWARK	NJ		01/10/2023	9.182	276,210						1,250,000	11/21/2022
3320048937		DEERFIELD BEACH	FL		04/04/2023	9.356	276,656						850,000	02/10/2023
100087014		KNOXVILLE	TN		11/04/2022	7.500	276,716		(18)				438,000	09/29/2022
100083881		TAMPA	FL		07/12/2022	7.625	277,154						340,000	06/07/2022
100112924		GAINESVILLE	FL		06/29/2023	10.040	277,186						325,000	05/16/2022
3340071568		WARWICK	NY		03/14/2024	9.377	277,200						1,000,000	02/14/2024
100139410		WEST HARTFORD	CT		12/28/2023	8.290	277,223						390,000	11/28/2023
100034063		CORK	IRL		06/21/2019	4.350	279,006					(18,707)	329,900	11/30/2018
100083979		WEEKI WACHEE	FL		07/12/2022	8.875	279,286						335,000	06/08/2022
100165081		STATEN ISLAND	NY		08/28/2024	8.374	279,738		7				375,000	07/16/2024
100038509		DUBLIN	IRL		09/27/2019	1.500	280,068					(18,385)	252,024	11/30/2018
100014133		ONTARIO	CA		05/25/2017	4.625	280,281						435,000	01/31/2017
100039299		CLARE	IRL		09/27/2019	6.750	281,755					(15,914)	19,414	11/30/2018
3320045835		NEWARK	NJ		02/13/2023	9.162	282,122						4,080,000	12/02/2022
100026997		ORANGE	CA		09/26/2018	4.500	282,174						740,000	05/24/2022
100081250		LAKE ELSINORE	CA		03/18/2022	3.490	282,281						465,000	01/03/2022
3310030452		OAKLAND	CA		02/25/2022	5.700	282,458						2,120,000	12/21/2021
40021783		TITUSVILLE	NJ		06/03/2021	7.325	283,154						894,000	05/03/2021
100043138		MASSAPEQUA	NY		05/28/2020	8.375	284,275						749,000	11/03/2023
100029376		NEW CASTLE	CO		10/26/2018	4.625	284,608						519,900	06/20/2024
100101160		NEWBURGH	NY		04/28/2023	4.250	285,139		7,375				425,000	12/23/2021
100031858		MIDWAY CITY	CA		03/29/2019	4.625	285,599						850,000	07/19/2024
100111618		PORTLAND	OR		06/29/2023	4.000	285,641						550,000	05/15/2022
100084923		RICHMOND	TX		09/29/2022	7.000	285,982						475,000	08/03/2022
100129870		INDIAN ORCHARD	MA		09/27/2023	8.438	286,201						353,000	08/28/2023
3320048070		BALTIMORE	MD		06/21/2023	9.291	286,699						860,000	03/09/2023
100030795		NOVATO	CA		04/09/2019	3.500	287,595						483,759	03/06/2022
100013122		CHICAGO	IL		05/25/2017	4.625	287,959						335,000	03/28/2024
100108952		WASHINGTON	DC		05/31/2023	8.000	288,012		(63)				508,000	04/07/2023
100099815		EDINBURG	TX		02/28/2023	8.090	288,856		(39)				455,000	01/24/2023
100031490		SANTA ANA	CA		03/29/2019	3.450	290,206						480,000	12/07/2018
100138965		BROOKLYN	NY		12/21/2023	7.750	290,749						1,150,000	04/10/2023
100086562		HIGHLAND PARK	IL		09/30/2022	8.875	292,264						390,000	08/23/2022
100134298		SAN CLEMENTE	CA		10/27/2023	9.125	292,269		(56)				1,500,000	08/19/2023
100126296		WATERBURY	CT		08/30/2023	7.788	292,853						360,000	07/28/2023
100013114		ISLIP	NY		05/25/2017	4.625	292,935						542,000	01/29/2024
100055232		SACRAMENTO	CA		03/23/2021	3.000	293,161						440,000	01/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100153642		DELRAY BEACH	FL		05/31/2024	7.000	293,296		66				400,000	04/30/2024
100130027		CAPE MAY COURT HOUSE	NJ		09/27/2023	9.405	293,897						377,000	08/31/2023
40015922		SAINT ALBANS	NY		01/13/2021	7.038	294,707						580,000	12/15/2020
322090163		PEORIA	AZ		03/03/2023	9.000	295,000						852,000	09/05/2022
100159982		MIAMI	FL		08/16/2024	7.490	295,563		(4)				910,000	05/24/2024
100013693		SAINT ALBANS	NY		05/25/2017	4.000	297,301						415,000	01/31/2017
3310053178		ALBANY	NY		09/15/2023	7.940	297,891						1,484,000	05/10/2023
3320047006		CHICAGO	IL		03/15/2023	9.298	297,990						860,000	01/02/2023
100120377		MIAMI	FL		08/18/2023	8.999	298,067						700,000	07/21/2023
100108947		HOUSTON	TX		05/31/2023	7.875	298,407						420,000	04/12/2023
100091760		JACKSONVILLE	FL		03/24/2023	7.500	301,085						407,000	02/13/2023
100108063		BOERNE	TX		05/24/2023	9.250	302,295						500,000	04/13/2023
100149794		DESERT HOT SPRINGS	CA		04/26/2024	7.500	303,118						370,000	03/07/2024
100053576		MOUNT SINAI	NY		03/23/2021	4.875	303,238						430,000	12/31/2020
100033189		DUBLIN	IRL		06/21/2019	5.150	304,570					(20,285)	523,322	11/30/2018
100083824		LARGO	FL		07/12/2022	9.125	304,729						460,000	06/10/2022
100101668		GASTONIA	NC		04/26/2023	6.625	304,988						411,000	03/16/2023
100120020		NAPLES	FL		08/11/2023	7.625	305,568						405,000	06/05/2023
100028955		RENTON	WA		10/26/2018	4.625	306,025						725,000	04/19/2021
40017499		SAINT ALBANS	NY		01/13/2021	7.038	306,159						545,000	12/15/2020
3320047379		WEST BABYLON	NY		02/13/2023	8.892	306,950						1,200,000	01/16/2023
100013997		TRUSSVILLE	AL		05/25/2017	4.125	307,807						595,000	07/20/2024
100054933		MOUNT VERNON	NY		03/23/2021	3.750	308,139						435,000	12/31/2020
100148645		SURPRISE	AZ		05/15/2024	8.500	309,083						400,000	04/09/2024
100044449		STEVENSVILLE	MT		11/19/2020	5.000	310,645						685,000	10/10/2022
3310038860		BROOKLYN	NY		08/08/2022	7.040	311,018						1,440,000	07/05/2022
100155370		PARKER	CO		06/18/2024	9.000	312,435						915,000	03/26/2024
40017455		BRONX	NY		01/21/2021	7.038	316,572						875,000	12/14/2020
100115125		WATERBURY	CT		07/17/2023	8.560	316,694						415,000	06/20/2023
3320049359		RIVERSIDE	IL		04/04/2023	9.356	318,245						1,650,000	02/06/2023
100031604		VAN NUYS	CA		03/29/2019	4.100	319,308						520,000	12/07/2018
100102005		APPLE VALLEY	CA		04/14/2023	8.375	320,109						390,000	02/06/2023
100109090		GALVESTON	TX		06/05/2023	9.500	320,167						389,000	05/09/2023
100103840		PITTSFIELD	MA		05/10/2023	7.130	320,633						429,000	04/18/2023
100134048		SCRANTON	PA		10/25/2023	8.138	321,934						425,000	07/28/2023
100102711		FORT PIERCE	FL		06/22/2023	9.875	324,130						380,000	12/30/2022
3310053802		SAN DIEGO	CA		10/31/2023	8.302	325,003						1,630,000	06/13/2023
40015902		BROOKLYN	NY		12/10/2020	7.038	327,017						640,000	11/17/2020
100102577		TAMPA	FL		06/07/2023	9.375	327,184		(17)				430,000	02/28/2023
3310053764		BOSTON	MA		07/27/2023	8.596	327,443						2,250,000	05/01/2023
3310054889		BOSTON	MA		07/27/2023	8.666	327,443						1,850,000	05/24/2023
40016288		HICKSVILLE	NY		11/19/2020	7.038	328,185						1,000,000	10/15/2020
100043837		QUEENS VILLAGE	NY		08/19/2020	6.750	328,770						527,250	08/20/2019
100100378		HUNTINGTON	NY		04/27/2023	6.375	329,133						440,000	03/23/2022
100101980		HESPERIA	CA		04/14/2023	8.999	329,297						400,000	02/15/2023
100043401		BOWIE	MD		08/13/2020	5.000	331,597						413,103	05/31/2020
100033564		SLIGO	IRL		06/21/2019	4.500	332,293					(22,257)	334,355	11/30/2018
100025050		MIAMI BEACH	FL		09/20/2018	3.375	332,959						720,000	08/06/2024
100032083		HAYWARD	CA		03/29/2019	3.700	333,899						620,000	12/12/2018
40015931		BROOKLYN	NY		12/10/2020	7.038	334,370						648,000	11/29/2020
100042973		SIMI VALLEY	CA		05/28/2020	4.150	334,423						500,000	10/11/2019
100079982		SURPRISE	AZ		04/25/2022	6.125	334,706						475,000	01/25/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
40014462		OZONE PARK	NY		10/08/2020	7.600	336,179						950,000	07/15/2020
100126920		SAN DIEGO	CA		08/30/2023	2.000	336,927						1,165,000	05/16/2022
100014385		VISTA	CA		09/27/2017	6.750	338,238						425,000	03/06/2021
100080384		ACWORTH	GA		04/14/2022	5.125	338,595						446,000	02/25/2022
4010056137		BALTIMORE	MD		01/10/2024	9.080	339,181		(9)				515,000	08/24/2023
100119724		SPRINGFIELD	MA		08/08/2023	8.072	339,197		(22)				440,000	06/28/2023
100140833		BOYNTON BEACH	FL		03/06/2024	9.990	340,681						452,000	01/08/2024
100083608		HASLET	TX		07/25/2022	8.000	342,222						480,000	06/16/2022
100121044		HOUSTON	TX		08/30/2023	9.000	342,975						435,000	08/02/2023
100141392		ATLANTA	GA		01/30/2024	9.250	343,068						435,000	12/22/2023
100076085		WORCESTER	MA		01/07/2022	4.125	343,833						510,000	10/13/2021
3320043628		WEST NEW YORK	NJ		01/10/2023	8.924	344,817						1,580,000	10/11/2022
100038745		MEATH	IRL		09/27/2019	4.350	345,026						323,275	11/30/2018
100030989		LENNOX	CA		03/29/2019	3.500	345,199						560,000	03/15/2023
3310035317		INDIANAPOLIS	IN		06/23/2022	7.150	347,241						1,900,000	03/24/2022
100119902		DUNELLEN	NJ		08/10/2023	9.000	347,902						470,000	05/16/2023
3320047419		PHILADELPHIA	PA		03/15/2023	9.298	348,431						1,420,000	12/29/2022
100046101		WASHINGTON CROSSING	PA		11/25/2020	4.750	348,513						474,050	08/31/2020
100046252		SOUTHBOROUGH	MA		11/25/2020	4.250	349,304						399,000	08/08/2020
100132323		POWDER SPRINGS	GA		11/03/2023	6.750	349,510						450,000	03/17/2022
100120682		WAXAHACHIE	TX		08/24/2023	8.499	349,589						435,000	07/25/2023
100100215		SCRANTON	PA		03/17/2023	8.250	350,105						490,000	02/16/2023
40015687		KERHONKSON	NY		12/10/2020	7.381	351,362						725,000	08/02/2020
3320049416		MEDFORD	NY		04/19/2023	9.146	352,935						1,100,000	01/13/2023
100130330		PHOENIX	AZ		09/28/2023	7.990	355,779						750,000	07/17/2023
100032468		WESTMEATH	IRL		06/21/2019	4.350	357,202						369,993	11/30/2018
100114749		PHOENIX	AZ		07/07/2023	9.124	362,359						535,000	05/17/2023
3320044668		NEWARK	NJ		01/30/2023	9.182	364,686						1,250,000	10/31/2022
100091463		MEMPHIS	TN		01/20/2023	8.289	365,650						555,000	12/21/2022
100084623		CONROE	TX		08/02/2022	8.625	366,467						499,999	06/27/2022
3310036784		WEST HOLLYWOOD	CA		06/07/2022	6.550	367,538						1,900,000	04/25/2022
100033306		WESTMEATH	IRL		06/21/2019	5.150	367,719						774,995	11/30/2018
100107926		KISSIMMEE	FL		06/29/2023	8.875	369,598		(56)				475,000	05/09/2023
322110988		MONROE	NC		01/09/2023	9.190	370,744						1,106,000	10/27/2022
3320049529		BRENTWOOD	MD		05/18/2023	8.907	370,903						1,150,000	02/27/2023
100129886		WATERBURY	CT		09/27/2023	8.195	370,988						456,500	08/16/2023
100119819		HOUSTON	TX		08/08/2023	8.110	371,954						490,000	06/30/2023
100079835		MAUK	GA		04/25/2022	4.625	373,603						598,000	01/18/2022
100138985		OZONE PARK	NY		12/21/2023	6.500	373,980						865,000	04/09/2023
100079335		TUCSON	AZ		03/17/2022	5.500	375,254		19				460,000	02/10/2022
100103283		WHITESBORO	TX		04/27/2023	9.125	376,358						480,000	03/07/2023
100153638		ROYAL PALM BEACH	FL		05/31/2024	7.625	376,627		69				491,000	04/30/2024
100132558		CASA GRANDE	AZ		11/03/2023	9.625	377,025						444,000	08/15/2023
100119960		RAHWAY	NJ		08/11/2023	6.125	377,144						539,000	07/10/2023
3340072277		FLORAL PARK	NY		03/21/2024	9.295	378,219						1,520,000	02/01/2024
3310031312		NEW YORK	NY		04/08/2022	7.290	378,675						2,600,000	01/24/2022
3340071167		CAPE CORAL	FL		03/21/2024	9.585	380,160						1,420,000	02/17/2024
100120867		MIAMI BEACH	FL		08/28/2023	8.875	382,062						505,000	06/01/2023
100140790		RIVERHEAD	NY		01/22/2024	8.999	383,842		64				525,000	11/29/2023
100030943		SAN JOSE	CA		04/09/2019	3.750	385,037						1,990,000	05/19/2024
100117567		KISSIMMEE	FL		07/20/2023	8.125	385,959						500,000	03/01/2024
323120550		MAYFLOWER MTN	UT		03/21/2024	9.980	389,185						7,520,000	01/18/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3320053955		ATLANTA	GA		06/21/2023	9.291	392,634						1,140,000	05/06/2023
100087006		KNOXVILLE	TN		11/04/2022	8.375	393,368						500,000	09/29/2022
100120945		HANOVER	PA		08/30/2023	7.375	394,219						450,000	06/26/2023
100086582		TAMPA	FL		09/30/2022	9.750	394,788						550,000	08/19/2022
3320048763		BROOKLYN	NY		04/04/2023	9.140	396,490						1,650,000	01/31/2023
3320050395		FORT MYERS	FL		04/04/2023	9.146	399,168						1,540,000	03/04/2023
100099617		LITCHFIELD PARK	AZ		04/06/2023	9.125	401,072						461,000	02/23/2023
100088913		MALDEN	MA		11/15/2022	8.125	401,552						757,000	10/18/2022
100091679		ATLANTA	GA		01/27/2023	10.875	401,836						465,000	01/01/2023
100011748		JACKSONVILLE	FL		03/08/2017	3.875	404,520						625,000	09/07/2016
322090076		PHOENIX	AZ		01/25/2023	8.640	404,907						1,300,000	09/25/2022
100156033		ROYAL PALM BEACH	FL		06/18/2024	7.875	407,644		(10)				525,000	04/30/2024
3320049155		HAUPPAUGE	NY		03/15/2023	9.028	407,880						1,726,000	02/03/2023
100100096		LAKEWOOD RANCH	FL		03/28/2023	8.250	409,612						590,000	03/02/2023
100126592		FULLERTON	CA		08/30/2023	5.500	413,742						1,540,000	05/16/2022
100143351		SPRING	TX		02/16/2024	9.875	415,032						530,000	01/05/2024
100044385		SAN DIEGO	CA		11/19/2020	4.875	415,333						1,766,500	09/16/2022
100119620		VISALIA	CA		07/31/2023	9.000	417,207						524,817	06/13/2023
100083816		SARASOTA	FL		07/12/2022	7.875	417,244						600,000	06/07/2022
100084769		SPRING HILL	FL		08/02/2022	9.250	418,613						589,000	06/30/2022
100100214		YONKERS	NY		03/17/2023	8.062	421,739						585,000	02/16/2023
100138966		FLUSHING	NY		12/21/2023	7.875	422,126						2,375,000	04/17/2023
100120841		HILLSBORO BEACH	FL		08/25/2023	8.125	423,503						585,000	07/11/2023
100117268		OAKLAND	CA		07/20/2023	7.875	423,505						581,000	09/30/2024
100110706		KISSIMMEE	FL		08/11/2023	9.375	424,584						514,000	06/28/2023
322020976		SPOKANE	WA		03/23/2022	7.220	427,323						1,320,000	02/04/2022
100114686		LITCHFIELD PARK	AZ		06/29/2023	9.250	427,642						510,000	05/23/2023
3320051586		COLUSA	CA		05/18/2023	9.026	428,409						1,556,000	03/22/2023
100079792		HOUSTON	TX		04/25/2022	5.750	428,415						536,000	01/28/2022
100129872		BRIDGEPORT	CT		09/27/2023	8.206	428,660						528,000	08/23/2023
100139615		DAVENPORT	FL		12/28/2023	11.250	437,530						540,000	11/30/2023
100135331		TOMS RIVER	NJ		11/13/2023	7.125	438,952						660,000	03/27/2023
3320050108		FORT MYERS	FL		04/04/2023	9.146	439,560						1,630,000	02/28/2023
3320053231		THE BRONX	NY		06/21/2023	9.303	439,808						1,670,000	04/05/2023
100116053		PALMDALE	CA		07/20/2023	7.875	441,319						585,000	03/01/2024
100100455		PALMDALE	CA		04/27/2023	7.125	445,036						705,000	04/21/2022
40018912		FAR ROCKAWAY	NY		02/26/2021	6.913	445,574						745,000	02/03/2021
100032464		DUBLIN	IRL		06/21/2019	4.350	446,759					(29,763)	540,134	11/30/2018
3310025825		JERSEY CITY	NJ		10/22/2021	5.700	448,797						2,985,000	08/18/2021
100119728		EAST ORANGE	NJ		08/08/2023	7.550	449,638						636,000	06/22/2023
40017588		SOUTH RICHMOND HILL	NY		03/18/2021	7.038	450,011						820,000	12/15/2020
100111426		STEVENSON RANCH	CA		06/29/2023	4.750	452,815						1,215,000	06/03/2022
100082339		MONTGOMERY	TX		04/14/2022	6.875	456,196						508,000	03/15/2022
100117576		BRENTWOOD	MD		07/20/2023	8.000	457,514						545,000	03/01/2024
100115435		NEW BRAUNFELS	TX		07/17/2023	7.125	461,557						825,000	06/01/2023
3310041538		JERSEY CITY	NJ		09/28/2022	7.990	464,441						2,590,000	08/16/2022
100043098		BRENTWOOD	CA		05/28/2020	4.750	465,013						695,000	03/28/2020
3310034251		BOCA RATON	FL		04/08/2022	5.784	467,775						2,730,000	03/12/2022
100083939		CYPRESS	TX		07/12/2022	8.125	471,334						560,000	06/07/2022
100132700		MECHANICSVILLE	VA		11/03/2023	9.250	471,634						655,000	08/04/2023
100088340		WILDOMAR	CA		01/06/2023	8.250	471,703						615,000	10/27/2022
100116306		PALMDALE	CA		07/20/2023	5.250	473,988						680,000	03/01/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3320049200		MIAMI	FL		04/19/2023	9.386	475,250						1,570,000	02/21/2023
100149528		LAKE FOREST	CA		04/26/2024	7.125	475,793						675,000	03/19/2024
100144716		UNITED KINGDOM	GBR		03/12/2024	3.640	476,103		6,598			(10,333)	510,004	02/14/2020
100119707		PATERSON	NJ		08/08/2023	7.900	478,291						630,000	06/29/2023
100145692		UNITED KINGDOM	GBR		03/12/2024	3.490	478,359		6,787			(10,382)	495,000	02/14/2020
100087289		PEABODY	MA		10/25/2022	5.875	479,316						700,000	03/11/2022
100082074		TWICKENHAM	GBR		03/30/2022	4.990	479,471					(8,707)	1,100,000	03/21/2022
4010062503		YOUNGSTOWN	OH		01/10/2024	9.250	479,882						620,000	09/27/2023
3320047089		BRUNSWICK	GA		02/27/2023	9.372	481,098						1,680,000	01/17/2023
100128143		ALLENTOWN	PA		09/11/2023	9.000	482,555						600,000	07/21/2023
100141736		BULLARD	TX		01/30/2024	10.375	485,128						590,000	01/03/2024
100065353		SILVERTHORNE	CO		07/28/2021	4.500	486,429						710,000	05/27/2021
100026781		FOLSOM	CA		09/26/2018	3.250	489,095						645,000	06/14/2018
100083509		WESTLAKE	FL		06/06/2022	7.197	495,403						610,000	05/18/2022
100143533		WATERBURY	CT		02/21/2024	8.160	509,212						700,000	01/18/2024
3310063055		FALMOUTH	MA		11/29/2023	8.925	509,355						2,450,000	10/18/2023
100146737		LOS ANGELES	CA		03/20/2024	8.999	510,401						760,000	02/28/2024
100119125		AUBURN	WA		07/28/2023	11.875	512,144						580,000	07/31/2024
100103866		YONKERS	NY		05/10/2023	8.773	514,495						720,000	04/06/2023
100055276		WRENTHAM	MA		03/23/2021	5.375	515,171						1,095,000	01/04/2021
100149068		YAKIMA	WA		04/19/2024	10.000	515,227						610,000	03/05/2024
100091367		NYACK	NY		02/22/2023	7.499	517,762						690,000	12/23/2022
3340070860		BROOKLYN	NY		04/12/2024	9.385	518,760						2,300,000	03/11/2024
100010659		FAYETTEVILLE	AR		12/23/2016	8.950	519,475						625,000	06/10/2024
100119703		NEWARK	NJ		08/08/2023	7.758	529,322						700,000	06/29/2023
100110118		ANTIOCH	CA		06/23/2023	8.000	531,501		(34)				700,000	05/24/2023
3340068612		BIG BEAR CITY	CA		03/07/2024	9.270	536,184						2,800,000	01/17/2024
3310052994		JERSEY CITY	NJ		05/25/2023	7.940	536,721						3,130,000	04/27/2023
3320052646		JAMAICA	NY		06/21/2023	9.534	539,559						2,000,000	04/23/2023
4010047420		BALTIMORE	MD		04/26/2023	7.990	540,297						705,000	01/26/2023
100103571		SANFORD	FL		05/08/2023	9.250	540,362						680,000	03/13/2023
100084352		NEWPORT	GBR		06/30/2022	4.990	544,075					(9,867)	345,000	05/25/2022
3340074344		FRIENDSWOOD	TX		04/30/2024	9.593	544,896						1,966,000	04/02/2024
100143434		REHOBOTH	MA		02/16/2024	9.999	546,529		16				720,000	01/11/2024
100144674		UNITED KINGDOM	GBR		03/12/2024	3.640	547,071		7,584			(11,873)	574,977	02/14/2020
100012080		WHIPPANY	NJ		03/08/2017	5.500	548,386						1,000,000	09/30/2024
3320045296		LAKEWOOD	NJ		02/13/2023	8.622	548,460						1,600,000	11/28/2022
100043770		TUCKAHOE	NY		08/13/2020	3.000	549,799						745,000	01/20/2024
100138391		GUTTENBERG	NJ		12/18/2023	9.374	553,447						900,000	11/09/2023
100100324		RICHMOND HILL	NY		04/27/2023	5.250	553,605		(368)				1,280,000	01/24/2022
100131688		OAKLEY	CA		10/06/2023	7.500	559,415						660,000	09/09/2022
100117566		SPRING	TX		07/20/2023	10.125	559,665						625,000	03/01/2024
100144675		UNITED KINGDOM	GBR		03/12/2024	3.640	563,061		7,809			(12,220)	591,976	02/14/2020
100135308		ORLANDO	FL		11/13/2023	7.875	565,647						840,000	10/06/2023
100100967		WINDSOR	CO		04/28/2023	5.875	571,502						793,000	12/30/2021
100100290		PHOENIX	AZ		03/24/2023	8.875	572,366						715,000	02/03/2023
100091512		HOLLYWOOD	FL		01/20/2023	8.419	574,958						879,000	12/30/2022
100119652		MIAMI SPRINGS	FL		08/08/2023	8.625	576,443						715,000	05/25/2023
100147032		LYNNWOOD	WA		03/27/2024	7.750	579,633						740,000	09/28/2023
100133413		HOUSTON	TX		11/21/2023	7.906	580,617						833,000	09/27/2023
100082596		BERMUDA DUNES	CA		04/14/2022	5.250	582,043						741,000	03/16/2022
100089600		CYPRESS	TX		01/30/2023	9.500	585,699						865,000	12/23/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100109392		N TOPSAIL BEACH	NC		06/13/2023	9.500	588,144		(17)				820,000	05/26/2023
3310052773		LOS ANGELES	CA		05/25/2023	8.253	593,554						3,175,000	04/20/2023
100088813		BEAVERCREEK	OH		11/15/2022	8.125	600,311						707,249	10/06/2022
100120567		AURORA	CO		08/18/2023	9.999	602,989						758,000	08/01/2023
100116589		SAN FRANCISCO	CA		07/20/2023	9.375	603,826						805,000	03/01/2024
100080225		BRONX	NY		02/25/2022	5.408	609,252						900,000	02/09/2022
100086260		SACRAMENTO	CA		09/29/2022	8.749	609,973						725,000	09/10/2022
3320043565		SMITHTOWN	NY		01/30/2023	9.182	613,058						2,056,000	10/06/2022
4010054016		LOUISVILLE	KY		07/27/2023	9.477	614,816		(160)				800,000	05/13/2023
100014471		SOMERS	NY		09/27/2017	5.000	615,904						930,000	04/02/2024
100115352		OAKLAND	CA		07/17/2023	8.875	618,275						780,000	05/31/2023
100132592		MURRELLS INLET	SC		11/03/2023	9.875	626,686						790,000	07/28/2023
100091068		TACOMA	WA		01/31/2023	9.375	628,871						775,000	12/21/2022
100101989		AUSTIN	TX		04/14/2023	9.250	633,777						1,100,000	02/22/2023
100132593		MURRELLS INLET	SC		11/03/2023	9.875	634,025						790,000	07/28/2023
100132591		MURRELLS INLET	SC		11/03/2023	9.875	634,773						790,000	07/28/2023
3320046875		INDIANAPOLIS	IN		03/15/2023	9.292	641,134						12,960,000	01/30/2023
100120428		LOS ANGELES	CA		08/18/2023	7.750	643,125		(30)				835,000	06/29/2023
3320047982		HUNTINGTON	WV		03/15/2023	9.958	643,500						2,236,000	01/10/2023
100120865		OAKLAND	CA		08/28/2023	7.999	645,075		(12)				920,000	05/19/2023
3320046867		DIX HILLS	NY		03/15/2023	9.508	653,400						2,300,000	02/07/2023
324030299		BEAVERTON	OR		05/23/2024	9.905	654,000						6,080,000	03/26/2024
100043312		RANCHO CUCAMONGA	CA		08/13/2020	4.750	654,295						986,612	11/08/2019
100084732		GRAND PRAIRIE	TX		08/02/2022	8.250	660,863						736,900	06/30/2022
100011046		KAHULUI	HI		12/23/2016	4.500	661,029						997,500	05/25/2021
100132731		CHESAPEAKE BEACH	MD		11/03/2023	9.625	663,242						877,000	08/02/2023
324070999		MAYFLOWER MNT	UT		09/25/2024	9.335	664,815						9,400,000	06/03/2024
3320051524		PARKLAND	FL		04/27/2023	9.146	665,132						2,390,000	03/10/2023
3310054154		BOSTON	MA		06/29/2023	8.673	668,250						3,805,000	05/30/2023
100074390		BIG BEAR LAKE	CA		12/02/2021	3.875	669,646						865,000	11/05/2021
3320042266		BROOKLYN	NY		02/27/2023	8.874	673,200						2,040,000	08/30/2022
3310049500		BROOKLYN	NY		06/29/2023	7.940	675,675						4,925,000	03/09/2023
3320051492		MIAMI	FL		04/27/2023	9.326	678,647						2,430,000	03/20/2023
100142986		PORT SAINT LUCIE	FL		02/09/2024	8.000	686,334						850,000	02/02/2024
100108156		TIGARD	OR		05/24/2023	9.250	687,904						750,000	04/05/2023
100043754		BRENTWOOD	CA		08/13/2020	5.500	689,337						1,051,413	11/21/2019
100120464		WALTHAM	MA		08/18/2023	6.999	691,318						1,300,000	07/06/2023
100099858		BREA	CA		03/07/2023	7.750	698,073						940,000	01/31/2023
100084366		SOUTHEND-ON-SEA	GBR		06/30/2022	3.990	698,645					(12,684)	1,635,000	06/10/2022
3320048335		SURFSIDE BEACH	TX		02/27/2023	9.156	698,924						2,068,000	01/31/2023
100143655		GAINESVILLE	VA		02/22/2024	10.249	705,089						885,000	01/24/2024
100139588		CORONA	CA		12/28/2023	10.875	705,818						755,005	11/29/2023
100126928		SAN FRANCISCO	CA		08/30/2023	2.375	707,431						1,933,000	03/09/2022
100043746		SAN RAMON	CA		08/13/2020	5.500	711,824						688,750	12/17/2019
100119931		SENECA	SC		08/10/2023	9.749	716,294						936,000	07/21/2023
100137455		PROVO	UT		01/11/2024	10.750	722,751						800,000	11/17/2023
100110691		QUEEN CREEK	AZ		08/11/2023	8.750	724,633						850,000	06/16/2023
4010047426		BALTIMORE	MD		03/22/2023	7.990	725,466						940,000	01/26/2023
4010047437		BALTIMORE	MD		03/22/2023	7.865	725,514						940,000	01/26/2023
100145825		FORT MYERS	FL		03/15/2024	8.999	734,242						2,827,000	12/20/2023
100102354		MEDWAY	MA		06/07/2023	7.750	762,245						950,000	09/28/2022
100120630		GARDENA	CA		08/18/2023	7.999	776,492						1,027,000	07/25/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100078284		SEGUIN	TX		02/10/2022	6.375	779,043						900,000	01/20/2022
100099902		HENDERSON	NV		03/28/2023	10.000	780,308						899,000	01/19/2023
100084594		ORLANDO	FL		08/02/2022	6.625	782,108						1,343,000	06/23/2022
100071471		AUSTIN	TX		10/26/2021	6.875	784,017						875,000	09/20/2021
100084452		VAN NUYS	CA		08/12/2022	8.750	789,483						980,000	07/22/2022
100102783		LA VERNE	CA		06/22/2023	10.999	794,399						915,000	02/01/2023
100099623		DACULA	GA		04/06/2023	9.750	794,761						915,000	02/24/2023
100080346		LOS ANGELES	CA		02/28/2022	4.125	794,764		(147)				1,610,000	01/18/2022
100033808		MONAGHAN	IRL		06/21/2019	4.500	797,958					(53,705)	941,750	11/30/2018
4010045620		LOUISVILLE	KY		03/22/2023	8.620	799,942						1,039,000	12/14/2022
3320051831		BROOKLYN	NY		04/27/2023	9.146	808,628						2,420,000	03/24/2023
3320048755		SAN MARTIN	CA		03/15/2023	9.238	814,973						2,500,000	02/09/2023
100091652		FRANKLIN	TN		01/27/2023	11.125	816,859		(27)				1,015,000	12/09/2022
100102074		SPRING	TX		04/14/2023	9.999	817,372						870,000	02/22/2023
3320049672		SANIBEL	FL		04/04/2023	9.140	824,412						2,640,000	02/26/2023
100116151		SUNLAND	CA		07/20/2023	5.625	826,597						1,180,000	03/01/2024
100109148		MADEIRA BEACH	FL		06/09/2023	7.875	830,370						1,100,000	05/08/2023
100117960		REDLANDS	CA		07/20/2023	6.750	832,203						1,045,000	03/01/2024
100118985		THOUSAND OAKS	CA		07/27/2023	8.999	840,328						956,000	06/28/2023
100099879		POWELL	OH		03/28/2023	9.125	842,978						1,300,000	03/03/2023
322040662		HORSESHOE BAY	TX		07/07/2022	6.720	843,207						2,740,000	04/06/2022
100038547		DUBLIN	IRL		09/27/2019	4.400	845,550					(55,339)	439,943	11/30/2018
100128380		LA MESA	CA		09/15/2023	7.490	849,498						1,122,000	05/18/2023
100116609		TOMBALL	TX		07/20/2023	4.500	852,844						1,720,000	03/01/2024
100081799		HUTCHINSON ISLAND	FL		04/27/2022	7.075	857,019						1,100,000	03/14/2022
100090887		CHATSWORTH	CA		01/31/2023	6.375	861,579						1,577,800	09/27/2022
100117438		ALTADENA	CA		07/20/2023	6.874	868,737						1,205,000	03/02/2024
40019452		LOS ANGELES	CA		03/18/2021	6.663	869,446						2,300,000	02/21/2021
100139038		DALLAS	TX		12/22/2023	9.000	871,037						1,475,000	10/25/2023
100076625		SACRAMENTO	CA		12/16/2021	5.125	871,929						970,000	11/23/2021
100102984		BROOKLYN	NY		06/22/2023	8.500	876,117						1,200,000	01/19/2023
3320048302		WOODMERE	NY		02/27/2023	9.162	883,575						3,680,000	01/14/2023
100154609		INGLEWOOD	CA		06/14/2024	8.875	894,078						1,150,000	05/17/2024
100137421		LITCHFIELD PARK	AZ		01/11/2024	8.500	895,870						1,450,000	11/22/2023
100102987		BROOKLYN	NY		06/22/2023	8.500	896,455						1,230,000	01/19/2023
100088393		INGLEWOOD	CA		01/06/2023	8.250	900,376		(34)				1,375,000	10/27/2022
322040276		HORSESHOE BAY	TX		06/09/2022	6.720	901,517						3,100,000	04/06/2022
100141644		MANTECA	CA		01/30/2024	10.250	905,982						1,050,000	12/28/2023
100083893		MIAMI	FL		07/12/2022	6.125	906,350						1,363,000	06/15/2022
100138045		GEORGETOWN	TX		12/13/2023	11.499	916,633						1,006,000	11/09/2023
100090974		FOREST KNOLLS	CA		01/31/2023	10.375	928,705						1,010,000	12/05/2022
3320051072		HALESITE	NY		06/21/2023	9.291	937,724						3,000,000	03/15/2023
100127676		SARASOTA	FL		09/08/2023	8.999	941,656						1,225,000	08/15/2023
100147099		HOT SPRINGS VILLAGE	AR		03/28/2024	8.749	958,827						1,245,000	02/02/2024
100088834		IVINS	UT		11/15/2022	9.000	988,406						1,112,431	10/17/2022
322060219		AUSTIN	TX		08/04/2022	7.310	992,799						3,560,000	06/08/2022
100143029		MIAMI	FL		02/12/2024	9.749	1,000,174						1,420,000	12/18/2023
100089582		LA QUINTA	CA		01/30/2023	9.625	1,003,599						1,300,000	12/28/2022
322050393		GEORGETOWN	TX		06/09/2022	6.720	1,015,000					(165,001)	3,200,000	03/31/2022
4010053372		PHILADELPHIA	PA		11/29/2023	8.660	1,029,288						1,345,000	05/08/2023
100107860		BRASELTON	GA		06/29/2023	9.625	1,047,011						1,140,000	05/17/2023
100140474		CELINA	TX		01/17/2024	9.750	1,049,563						1,300,000	11/21/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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3320044943		NEW ORLEANS	LA		02/27/2023	8.772	1,064,268						4,000,000	12/14/2022
3320046462		NEWBURGH	NY		02/27/2023	9.402	1,090,557						9,800,000	01/09/2023
100092066		RICHMOND HILL	NY		02/09/2023	8.550	1,092,651						1,200,000	01/06/2023
100116084		TARZANA AREA LOS ANGELES	CA		07/20/2023	5.500	1,095,134						2,200,000	03/01/2024
40015684		GARDEN CITY	NY		11/19/2020	7.038	1,095,953						2,175,000	10/22/2020
100065863		WEST HOLLYWOOD	CA		07/27/2021	3.375	1,096,837						1,350,000	06/11/2021
100118168		NAPLES	FL		07/20/2023	12.500	1,099,093						1,400,000	03/01/2024
100119103		REUNION	FL		07/28/2023	9.625	1,101,096						1,485,000	07/28/2024
100084833		SANTA ROSA BEACH	FL		08/02/2022	6.750	1,101,322						1,435,000	07/08/2022
100090987		LOS ANGELES (AREA OF NORTHRIDG	CA		01/31/2023	10.375	1,103,839						1,220,000	12/06/2022
321100346		HORSESHOE BAY	TX		03/03/2023	9.000	1,109,997						3,300,000	06/27/2022
3320039633		CORONA	NY		01/10/2023	8.882	1,113,503						3,240,000	08/05/2022
100084656		HERCULES	CA		08/02/2022	6.625	1,116,927						1,575,000	06/29/2022
322120648		SEATTLE	WA		05/02/2023	9.505	1,120,000						3,200,000	11/29/2022
100128377		BONSALL	CA		09/15/2023	8.000	1,120,003						1,680,000	05/03/2023
100116514		CHATSWORTH	CA		07/20/2023	5.750	1,128,592		166				1,500,000	08/16/2024
100090969		DORAL	FL		01/31/2023	8.999	1,130,805						1,440,000	12/01/2022
4010052507		INKSTER	MI		07/27/2023	7.958	1,156,651		(682)				1,513,000	02/24/2023
4010053375		PHILADELPHIA	PA		11/29/2023	9.120	1,158,248		(63)				1,490,000	05/08/2023
3320048924		PALM SPRINGS	CA		03/15/2023	8.770	1,158,295						3,850,000	02/04/2023
100127702		MIAMI	FL		09/08/2023	9.249	1,158,308						1,505,000	08/14/2023
3320052442		BOSTON	MA		05/18/2023	9.198	1,180,575						4,100,000	03/29/2023
3320052446		BOSTON	MA		05/18/2023	9.198	1,180,575						4,100,000	03/29/2023
100091802		ALTADENA	CA		01/30/2023	9.250	1,185,495		(80)				1,460,000	12/09/2022
4010044975		ORCHARD LAKE	MI		03/22/2023	7.990	1,212,105						1,599,000	08/15/2022
100038681		DUBLIN	IRL		09/27/2019	4.650	1,304,502					(85,775)	1,747,048	11/30/2018
4010044254		BALTIMORE	NY		02/02/2023	8.262	1,363,318						1,760,000	10/27/2022
100103525		LOS ANGELES	CA		05/08/2023	8.625	1,375,959		90				1,750,000	03/28/2023
100038544		DUBLIN	IRL		09/27/2019	4.230	1,400,247					(91,428)	693,430	11/30/2018
100138978		SAN FRANCISCO	CA		12/21/2023	7.000	1,421,647						4,316,000	04/07/2023
100135158		AGOURA HILLS	CA		12/15/2023	8.125	1,422,094		130				2,065,000	10/04/2023
4010056305		CRYSTAL RIVER	FL		08/24/2023	7.947	1,429,733		(1,015)				1,995,000	06/22/2023
3500102129		FORT LAUDERDALE	FL		07/18/2024	9.160	1,429,942						32,280,000	05/09/2024
100134448		LITTLETON	CO		10/30/2023	8.999	1,445,913						1,900,000	10/05/2023
100136565		LOS ANGELES	CA		11/22/2023	10.375	1,455,220						1,600,000	09/19/2023
100088013		COLTS NECK	NJ		10/25/2022	7.500	1,537,094						2,200,000	09/22/2022
100108062		DECATUR	GA		05/24/2023	9.875	1,540,453						1,794,000	05/05/2023
100089426		LOS ANGELES	CA		11/18/2022	7.750	1,605,099						2,350,000	08/31/2022
100128476		ORLANDO	FL		09/15/2023	9.375	1,619,142						2,050,000	07/21/2023
100116610		NORTHBROOK	IL		07/20/2023	7.500	1,656,047						2,690,000	06/09/2024
100089635		BONSALL	CA		01/30/2023	8.625	1,656,359		74				2,200,000	12/12/2022
100103770		KEY LARGO	FL		05/10/2023	7.624	1,706,951						2,595,000	04/07/2023
100115538		SAINT JAMES	NY		07/19/2023	7.124	1,715,567						2,475,000	06/22/2023
3320047122		NASHVILLE	TN		02/27/2023	9.402	1,731,357						6,600,000	01/03/2023
100078297		BELLINGHAM	WA		02/10/2022	5.500	1,749,159		(73)				1,950,000	01/21/2022
3320048701		UPPER SADDLE RIVER	NJ		04/04/2023	9.146	1,762,053						7,200,000	01/20/2023
100161723		MIAMI BEACH	FL		07/30/2024	8.749	1,812,351						2,500,000	06/12/2024
100078750		WOODLAND HILLS	CA		02/25/2022	4.375	1,925,118						2,300,000	01/07/2022
100103756		MAHWAH	NJ		05/08/2023	8.875	1,939,191						2,400,000	03/01/2023
100114705		LOS ANGELES	CA		06/29/2023	7.625	1,946,985		(175)				2,400,000	05/31/2023
100132542		ROWLAND HEIGHTS	CA		11/03/2023	7.875	1,947,682		19,018				2,808,000	06/20/2023
100103327		CHATSWORTH	CA		04/28/2023	8.500	2,029,985		(146)				2,625,000	03/24/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100154630		PARADISE VALLEY	AZ		07/19/2024	8.875	2,192,542						2,620,000	03/13/2024
3320043210		HEWITT	NJ		01/10/2023	9.044	2,322,809						9,460,000	10/19/2022
100115115		BEVERLY HILLS AREA LOS ANGELE	CA		07/17/2023	8.875	2,669,384						3,750,000	06/21/2023
100117997		LONG BEACH	CA		07/20/2023	8.000	2,695,179						3,900,000	06/25/2024
100155091		PORTER RANCH	CA		07/19/2024	9.375	2,751,831						4,000,000	12/16/2023
100129268		CHICAGO	IL		09/25/2023	8.625	2,883,781						3,800,000	08/29/2023
322120576		SEATTLE	WA		05/02/2023	9.880	2,970,000						8,500,000	11/29/2022
322120959		SEATTLE	WA		05/02/2023	9.880	3,069,836						8,900,000	11/29/2022
100130391		LOS ANGELES	CA		09/28/2023	8.750	3,236,492						4,300,000	08/22/2023
323050936		PHOENIX	AZ		07/26/2023	9.240	3,374,000						9,640,000	05/23/2023
100115113		BEVERLY HILLS	CA		07/17/2023	8.125	4,042,401						8,000,000	06/23/2023
40012540		CORONA DEL MAR	CA		07/10/2020	7.408	4,330,569						20,000,000	06/12/2020
4020291377		JACKSONVILLE	FL		03/12/2021	5.520	4,544,995		(52,284)				7,699,500	12/09/2020
100129267		HENDERSON	NV		09/25/2023	10.999	5,058,322						7,250,000	08/24/2023
40014336		NEWPORT BEACH	CA		09/18/2020	7.408	5,469,750						15,500,000	06/10/2020
322080137		SALEM	OR		10/25/2022	8.390	6,272,066						43,680,000	04/27/2022
403050841		HARTFORD	CT		06/28/2024	7.680	7,001,362		(20,320)				10,500,000	04/18/2024
321120637		EUGENE	OR		02/16/2022	6.475	8,272,059						37,400,000	12/17/2021
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other							440,350,099		36,988			(940,188)	1,184,774,574	XXX
7200307		ADDISON	TX		01/22/2019	5.250	10,000,000						696,000,000	09/11/2023
3300002890		ALBANY	NY		06/21/2021	6.726	109,113						580,000	04/22/2021
3310041505		DETROIT	MI		09/28/2022	8.050	167,727						925,000	08/11/2022
3310028391		CHICAGO	IL		04/20/2022	7.040	180,428						1,120,000	11/12/2021
3300003235		CHICAGO	IL		09/13/2021	9.200	232,285						1,000,000	07/19/2021
3310038702		NEWARK	NJ		08/08/2022	8.050	365,310						1,675,000	06/13/2022
3300003482		CHICAGO	IL		01/18/2022	9.200	366,349						1,325,000	12/09/2021
3300003384		CHICAGO	IL		11/01/2021	9.200	605,150						2,000,000	10/12/2021
3320051136		CHICAGO	IL		05/11/2023	9.356	670,403						2,600,000	02/27/2023
3300003760		CHICAGO	IL		06/23/2022	9.200	756,438						3,000,000	02/11/2022
3300003763		CHICAGO	IL		07/28/2022	9.210	1,035,738						4,550,000	06/27/2022
3310040104		NEW ORLEANS	LA		11/10/2022	8.400	1,386,654						7,150,000	07/26/2022
3320043625		NEWARK	NJ		01/30/2023	9.236	1,584,595						7,100,000	09/30/2022
3320043607		NEWARK	NJ		01/10/2023	9.236	1,887,701						6,800,000	09/30/2022
3310037389		TOPEKA	KS		07/07/2022	6.800	2,099,896						11,700,000	05/09/2022
3320044355		CHICAGO	IL		02/13/2023	8.916	3,455,803						10,800,000	10/28/2022
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							24,903,588						758,325,000	XXX
2499999. Total - Mortgages with overdue interest over 90 days							507,398,830		37,097			(940,188)	2,181,732,094	XXX
100061311		PINEVILLE	LA		06/01/2021	4.250	32,350						65,500	01/23/2018
100061695		OUDDY	PA		07/01/2021	4.000	49,953						129,793	09/01/2013
100060924		OWENSBORO	KY		06/01/2021	3.500	58,435		(3)				72,033	05/27/2016
100064352		PEORIA	IL		07/01/2021	3.875	79,076						111,055	05/01/2013
100060434		KANSAS CITY	MO		06/01/2021	4.000	87,163		5				134,999	11/06/2015
100062443		KILLEN	AL		07/01/2021	4.625	90,702						140,300	12/01/2013
100064406		IRONDEQUOIT	NY		07/01/2021	3.750	106,321						235,971	08/01/2015
100064412		BALTIMORE	MD		07/01/2021	3.750	112,794						235,430	08/01/2015
100061776		ONEIDA	NY		07/01/2021	4.000	128,795						135,911	12/01/2008
100061963		ELKVIEW	WV		07/01/2021	3.750	129,220		(3)				252,475	04/01/2015
100062786		BENTON	LA		07/01/2021	3.750	137,635						222,123	02/01/2016
100063855		SPRINGFIELD	MA		07/01/2021	3.250	138,602						155,000	07/01/2020
100061415		FOLEY	AL		06/01/2021	4.000	144,785						161,881	02/28/2019
100064484		RHODESDALE	MD		07/01/2021	4.750	150,174						235,775	11/01/2016
100061121		COON RAPIDS	MN		06/01/2021	3.750	159,387						194,057	02/02/2017

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100061708		LOUISVILLE	KY		07/01/2021	4.500	171,899						319,969	10/01/2013
100060535		MARIETTA	GA		06/01/2021	3.500	177,825						216,975	09/27/2016
100064188		BROOKLYN	NY		07/01/2021	3.500	373,137						606,755	11/01/2016
100064638		ISLAND PARK	NY		07/01/2021	4.000	437,446						505,000	04/01/2020
100067192		SAVANNAH	TN		08/02/2021	4.125	48,911						78,268	06/01/2014
100075558		ARAGON	GA		12/01/2021	5.250	58,514						96,866	09/01/2018
100075042		ORANGE	TX		12/01/2021	4.375	71,420						130,744	04/01/2014
100066701		COLLINSVILLE	AL		08/02/2021	5.000	76,174						96,918	07/01/2018
100069499		BRIGHTON	IL		09/01/2021	4.250	80,909						89,000	11/01/2019
100068989		THE DALLES	OR		09/01/2021	4.250	101,015						217,014	09/01/2015
100066722		BEVERLY	NJ		08/02/2021	5.500	103,512						208,138	01/01/2019
100076940		EL PASO	TX		01/03/2022	4.875	103,934						183,096	08/01/2013
100075779		COOPERSVILLE	MI		12/01/2021	3.000	148,439						200,000	12/01/2020
100069508		SPRINGFIELD	MA		09/01/2021	3.750	154,659						173,000	11/01/2019
100071044		VINELAND	NJ		10/01/2021	3.250	162,046						215,386	09/01/2019
100077661		MESA	AZ		01/03/2022	4.750	178,897						274,296	04/01/2019
100067102		LAMPETER	PA		08/02/2021	3.875	198,713						336,219	10/01/2015
100066194		PHILADELPHIA	PA		08/02/2021	3.875	223,552						274,376	06/01/2015
100069511		LAGRANGE	NY		09/01/2021	4.125	270,388						270,000	12/01/2019
2699999. Mortgages in the process of foreclosure-Residential mortgages-insured or guaranteed							4,746,780		(1)				6,974,323	XXX
100034019		DUBLIN	IRL		06/21/2019	4.500	23,373					(1,586)	199,061	02/29/2024
100033733		LEITRIM	IRL		06/21/2019	4.250	33,950					(610)	339,273	11/30/2018
100033739		MONAGHAN	IRL		06/21/2019	4.500	52,525					(3,782)	635,000	01/16/2023
100026827		LAMONT	CA		09/26/2018	4.250	58,921						195,000	10/23/2024
100019779		EAST STROUDSBURG	PA		07/26/2018	5.375	108,636						150,000	04/25/2018
100019998		PHILADELPHIA	PA		07/30/2018	5.375	112,819						185,000	05/18/2018
100016576		INDIO	CA		04/10/2018	5.250	113,437						215,000	02/06/2018
100023911		RICEVILLE	TN		09/10/2018	5.875	114,711						162,000	09/10/2018
100034745		KILDARE	IRL		06/21/2019	4.100	122,863					(6,900)	330,000	02/07/2023
100036007		TOMBALL	TX		08/27/2019	5.125	133,878						186,000	06/25/2019
100119751		WEISER	ID		08/08/2023	7.250	155,301						259,000	06/30/2023
100126558		MONTCLAIR	NJ		08/30/2023	7.000	411,327						750,000	11/08/2024
100034673		DUBLIN	IRL		06/21/2019	4.100	467,661					(31,470)	886,604	12/01/2022
100034619		DUBLIN	IRL		06/21/2019	4.600	815,653					(55,042)	1,200,000	11/21/2022
100110915		AVERILL PARK	NY		06/29/2023	7.940	199		6,924				292,300	07/15/2024
100044533		CHICAGO	IL		11/19/2020	6.625	429						160,000	03/06/2021
100010754		MCLEAN	VA		12/23/2016	5.000	1,012						820,000	04/13/2023
100054412		LAREDO	TX		03/23/2021	10.230	1,038						181,000	09/30/2024
100055092		ORIENT	OH		03/23/2021	12.190	3,868						350,000	07/25/2024
100055438		VICTORIA	TX		03/23/2021	9.310	9,353						143,000	06/10/2024
100047132		HILLSIDE	IL		11/20/2020	6.875	11,742						215,000	01/08/2024
100111641		FITZGERALD	GA		06/29/2023	10.450	13,747						100,000	07/19/2024
100045966		CHEEKTOWAGA	NY		11/25/2020	2.909	14,365						160,000	09/30/2024
100127065		BALTIMORE	MD		08/30/2023	11.000	15,444						136,000	06/29/2024
100110864		CONNEAUT	OH		06/29/2023	3.500	16,140						70,000	10/17/2024
100055008		WILLOWBROOK	IL		03/23/2021	5.500	21,745						300,000	09/13/2024
100054510		PHILADELPHIA	PA		03/23/2021	6.630	23,227						200,000	07/23/2024
100054330		GASTONIA	NC		03/23/2021	9.606	25,624						115,000	09/30/2024
100055779		ADAMSVILLE	OH		03/23/2021	6.000	25,739		(47)				45,000	09/30/2024
100054312		ROBBINS	IL		03/23/2021	8.740	26,598						95,000	10/19/2024
100053651		TUSTIN	CA		03/23/2021	6.500	29,452						1,310,000	08/07/2024
100114327		GREENVILLE	KY		06/29/2023	6.125	32,372						180,000	09/24/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100046152		POCATELLO	ID		11/25/2020	4.850	32,911						233,000	08/13/2024
100113968		RALEIGH	NC		06/29/2023	3.500	33,847						290,000	10/24/2024
100054954		PAISLEY	FL		03/23/2021	4.250	34,775						100,000	05/21/2024
100111877		MASSILLON	OH		06/29/2023	7.250	34,783		8				67,500	10/21/2024
100014845		OTTAWA	KS		11/21/2017	7.500	34,891						119,000	12/27/2020
100012330		DU QUOIN	IL		04/28/2017	6.750	35,194		13				49,000	08/15/2024
100126671		SHREVEPORT	LA		08/30/2023	4.910	35,803						82,000	07/15/2024
100112635		WARREN	MI		06/29/2023	4.250	36,383						120,000	09/30/2024
100113365		BOYNTON BEACH	FL		06/29/2023	4.250	36,540						353,000	08/30/2024
100054774		SAINT LOUIS	MO		03/23/2021	10.210	39,406						60,000	09/05/2024
100011028		EUCLID	OH		12/23/2016	5.250	39,543						124,000	10/18/2024
100030310		DAGSBORO	DE		12/20/2018	5.000	39,983						135,000	09/30/2024
100011937		DURHAM	NC		03/08/2017	4.125	40,864						270,000	05/19/2024
100014444		LEXINGTON	NC		09/27/2017	4.875	41,258						240,000	09/30/2024
100011183		BUFFALO	NY		12/23/2016	8.220	42,633						240,000	11/11/2024
100012873		LEHIGH ACRES	FL		05/25/2017	5.125	42,790						170,000	06/17/2024
100127122		NEW CASTLE	DE		08/30/2023	5.000	46,112						375,000	09/30/2024
100113555		HENDERSON	NY		06/29/2023	4.750	46,818						150,000	08/13/2024
100114274		LOUISVILLE	KY		06/29/2023	7.920	46,995						103,000	10/01/2024
100043526		BIRMINGHAM	AL		08/13/2020	5.500	47,281						140,000	03/15/2022
100013816		LAKE LURE	NC		05/25/2017	4.625	47,406		1				148,000	08/27/2024
100012423		THOMASVILLE	NC		04/28/2017	3.250	48,190						254,000	11/23/2024
100017664		MEMPHIS	TN		04/26/2018	3.125	49,034						93,500	10/07/2024
100112115		COLUMBIA CITY	IN		06/29/2023	7.000	49,836						99,900	05/24/2024
100053566		LINCOLN	NE		03/23/2021	7.000	50,588						115,000	11/12/2024
100045953		MILWAUKEE	WI		11/25/2020	5.000	50,656						92,000	10/21/2024
100054180		CLEVELAND	OH		03/23/2021	4.250	51,732						110,000	08/13/2024
100055717		SAINT LOUIS	MO		03/23/2021	3.820	54,015						90,000	09/13/2024
100111757		BALTIMORE	MD		06/29/2023	3.875	56,474						161,000	09/12/2024
100054400		FAIRMONT	NC		03/23/2021	4.000	57,085						131,000	09/30/2024
100011993		WASHINGTON	DC		03/08/2017	5.375	57,499						95,000	08/16/2024
100111838		GRAND RAPIDS	MI		06/29/2023	4.375	58,506						296,500	11/22/2024
100113135		ST PAUL	MN		06/29/2023	4.125	58,730		23				245,000	11/22/2024
100055256		TRENTON	NJ		03/23/2021	3.625	59,763						189,000	10/18/2024
100127332		ORANGE PARK	FL		08/30/2023	6.875	61,052						190,000	02/16/2024
100043296		HAGERMAN	NM		08/13/2020	5.500	61,448						290,000	01/31/2024
100043460		COVENTRY	RI		08/13/2020	2.500	62,747						355,000	08/08/2024
100011634		INDIANAPOLIS	IN		03/08/2017	3.500	63,073						245,000	06/05/2024
100126772		FRANKLIN	OH		08/30/2023	5.125	64,220						100,000	08/30/2024
100117428		PATERSON	NJ		07/20/2023	5.875	65,596		577				155,000	05/10/2024
100112773		JEANNETTE	PA		06/29/2023	6.625	66,576		(52)				215,000	07/31/2024
100053556		ROANOKE	VA		03/23/2021	4.125	66,935						192,000	10/18/2024
100112704		RUTLAND	VT		06/29/2023	5.859	69,839						185,000	10/02/2024
100043492		BOXBOROUGH	MA		08/13/2020	4.750	71,069						710,000	03/02/2024
100054081		BALTIMORE	MD		03/23/2021	7.000	73,506						128,000	11/21/2024
100045430		YORK	PA		11/25/2020	5.628	73,559						120,000	07/28/2024
100053358		KERNERSVILLE	NC		03/23/2021	8.480	74,000						305,000	07/24/2024
100053866		WAUKEGAN	IL		03/23/2021	3.625	75,119		406				145,000	09/14/2024
100032341		MONAGHAN	IRL		06/21/2019	4.150	75,134					(5,063)	266,804	12/01/2022
100054678		DURHAM	NC		03/23/2021	7.250	76,047						345,000	07/29/2024
100133978		JOHNSON CITY	TN		10/25/2023	8.735	76,610		(11)				125,000	09/29/2023
100053907		COUPON	PA		03/23/2021	6.750	76,879						160,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100113449		HOLLYWOOD	FL		06/29/2023	5.270	77,367						385,000	11/21/2024
100092041		POTTSTOWN	PA		02/09/2023	8.750	78,465						110,000	01/11/2023
100103847		CLEVELAND	OH		05/10/2023	8.258	78,865						120,000	04/14/2023
100112855		PHILADELPHIA	PA		06/29/2023	2.750	81,991		1,102				180,000	10/02/2024
100043960		GRAIN VALLEY	MO		08/19/2020	6.000	83,787						278,000	11/22/2024
100103829		GARFIELD HEIGHTS	OH		05/10/2023	8.185	84,016						122,000	04/10/2023
100043115		EAU CLAIRE	WI		05/28/2020	3.875	85,484						300,000	09/30/2024
100126829		JUPITER	FL		08/30/2023	2.500	86,661		173				500,000	09/30/2024
100000386		ALSIP	IL		09/27/2016	7.250	86,928						255,000	11/04/2024
100031045		CHICAGO	IL		03/29/2019	5.375	87,439						215,000	10/23/2024
100103833		CLEVELAND	OH		05/10/2023	8.452	87,489		(5)				122,000	04/10/2023
100025377		WASHINGTON	DC		09/20/2018	4.750	87,618		127				148,000	11/11/2024
100111457		PORTSMOUTH	VA		06/29/2023	2.750	88,297						207,000	08/15/2024
100045661		FORT WAYNE	IN		11/25/2020	8.000	89,021						180,000	09/30/2024
100103830		CLEVELAND	OH		05/10/2023	8.452	89,397						125,000	04/10/2023
100113577		PALM BAY	FL		06/29/2023	4.250	89,627						420,000	07/05/2024
100055724		DOVER	OH		03/23/2021	10.386	89,891						167,000	11/01/2024
100012122		EAST ORANGE	NJ		03/08/2017	4.500	91,873						415,000	06/01/2024
100055180		WEST COLUMBIA	SC		03/23/2021	4.250	93,662						191,000	07/24/2024
100012703		RIVERVIEW	FL		05/25/2017	4.250	94,997						258,000	06/05/2024
100137334		INDEPENDENCE	MO		12/01/2023	8.999	95,071						141,000	11/03/2023
100010791		BARRYVILLE	NY		12/23/2016	6.500	95,492						210,000	11/04/2024
100043133		JACKSONVILLE	FL		05/28/2020	3.375	95,795						360,000	11/19/2024
100111044		BALTIMORE	MD		06/29/2023	12.250	96,213						65,000	10/21/2024
100092038		POTTSTOWN	PA		02/09/2023	8.692	96,255						145,000	01/11/2023
100014486		REDDING	CA		09/27/2017	3.375	96,745						349,900	06/05/2024
100025151		MOUNT MARION	NY		09/20/2018	3.500	97,130						250,000	07/18/2024
100053943		PRINCESS ANNE	MD		03/23/2021	10.310	97,227						173,900	08/11/2024
100055809		DANIA	FL		03/23/2021	6.000	97,304						340,000	09/30/2024
100053705		JACKSONVILLE	FL		03/23/2021	11.500	98,293						85,000	09/30/2024
100091505		AKRON	OH		01/20/2023	8.546	98,759						138,000	12/14/2022
100103885		JACKSONVILLE	FL		05/10/2023	8.277	98,920						140,000	04/11/2023
100053533		JOLIET	MT		03/23/2021	4.999	99,635						260,000	08/18/2024
100011252		WOODBURN	OR		01/27/2017	3.125	100,752						490,000	06/04/2024
100011546		EAST STROUDSBURG	PA		03/08/2017	5.250	101,780						269,000	10/26/2024
100054387		NEWTON FALLS	OH		03/23/2021	4.625	102,453						164,000	07/25/2024
100011555		DAYTONA BEACH	FL		03/08/2017	4.125	104,087						230,000	09/30/2024
100141141		SCRANTON	PA		01/30/2024	8.300	104,899		784				135,000	12/19/2023
100113232		MOUNT POCONO	PA		06/29/2023	2.750	105,843						261,000	09/10/2024
100055627		MATTESON	IL		03/23/2021	2.000	105,858						255,000	05/20/2024
100055828		MIDDLETOWN	NY		03/23/2021	3.529	106,426						175,000	04/23/2024
100011564		KANKAKEE	IL		03/08/2017	5.000	106,581						143,000	09/30/2024
100012863		CHICAGO	IL		05/25/2017	4.000	108,969						180,000	10/15/2024
100126981		STEVENSVILLE	MD		08/30/2023	4.750	109,300						410,000	08/19/2024
100031215		BAKERSFIELD	CA		03/29/2019	6.750	109,959						250,000	08/09/2024
100129903		JACKSONVILLE	FL		09/27/2023	8.163	110,043		410				155,000	08/23/2023
100032189		OAKLAND	CA		03/29/2019	3.900	110,177						900,000	10/23/2024
100110002		WATERBURY	CT		06/22/2023	8.660	115,052						185,000	05/10/2023
100055290		SUNNYSIDE	WA		03/23/2021	10.490	115,172						285,000	08/26/2024
100091736		FORT PIERCE	FL		03/24/2023	10.500	115,688						160,000	01/31/2023
100050339		ROTONDA WEST	FL		11/20/2020	5.500	117,209						405,000	08/20/2024
100026295		SAINT FRANCIS	WI		09/20/2018	4.625	117,949						295,000	06/13/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100126427		PITTSBURGH	PA		08/30/2023	8.422	118,108						168,000	07/20/2023
100012604		FORT PIERCE	FL		05/25/2017	5.000	118,307						320,000	11/14/2024
100109964		NEW ALBANY	IN		06/22/2023	7.859	118,563						155,000	05/10/2023
100092003		PITTSBURGH	PA		02/09/2023	7.750	118,753						180,000	01/13/2023
100109973		NEW ALBANY	IN		06/22/2023	7.609	118,925						155,000	05/10/2023
100055615		HICKORY	NC		03/23/2021	4.500	119,170						320,000	10/12/2024
100091998		DIXMOOR	IL		02/09/2023	8.239	119,231						165,000	01/20/2023
100011837		CHICAGO	IL		03/08/2017	4.875	119,577		12				240,000	03/07/2024
100054280		LEHIGH ACRES	FL		03/23/2021	4.375	120,728						434,000	07/25/2024
100055726		KENOSHA	WI		03/23/2021	5.320	121,593						195,000	11/26/2024
100049259		FORT LAUDERDALE	FL		11/20/2020	3.875	121,961						365,000	09/30/2024
100012372		DELAND	FL		04/28/2017	5.500	122,569						230,000	11/24/2024
100032123		STOCKTON	CA		03/29/2019	4.000	122,903						425,000	10/25/2024
100000613		NEW HAVEN	CT		09/27/2016	4.000	127,949						375,000	11/27/2024
100031471		EL CENTRO	CA		03/29/2019	4.000	128,264						365,000	07/29/2024
100027941		BRICK	NJ		10/26/2018	3.875	130,015						385,000	11/12/2024
100048739		ALTAMONTE SPRINGS	FL		11/20/2020	4.250	131,335						195,000	11/19/2024
100053662		SAINT LOUIS	MO		03/23/2021	4.000	132,360						265,000	11/09/2024
100012296		CHICAGO	IL		04/28/2017	9.780	133,332						147,500	09/30/2024
100053742		MADRID	IA		03/23/2021	4.125	134,454						250,000	10/24/2024
100109974		PHILADELPHIA	PA		06/22/2023	8.775	134,662						174,000	05/10/2023
100113718		GRANDY	NC		06/29/2023	4.750	134,990						469,000	07/18/2024
100079515		PARK FOREST	IL		04/08/2022	5.625	136,354						205,000	01/18/2022
100079526		MARY ESTHER	FL		04/08/2022	6.750	136,771						171,000	02/01/2022
100013578		SANTA PAULA	CA		05/25/2017	4.625	136,894						335,000	10/25/2024
100000322		ROCKLEDGE	PA		09/27/2016	4.375	137,946						280,000	09/30/2024
100100501		HUBER HEIGHTS	OH		04/27/2023	7.250	138,367		(1)				217,000	04/28/2022
100088116		COCOA	FL		10/25/2022	8.750	139,192						176,000	09/26/2022
100042975		BURLINGTON	CT		05/28/2020	5.125	139,575						550,000	09/30/2024
100103810		BALTIMORE	MD		05/10/2023	7.732	140,166		375				195,000	04/20/2023
100030723		SOUTH YARMOUTH	MA		04/09/2019	3.875	140,373						575,000	09/30/2024
100053935		LOUISBURG	NC		03/23/2021	3.337	141,144		399				250,000	09/17/2024
100044774		OLDMANS TWP	NJ		11/19/2020	6.500	142,359						275,000	06/06/2024
100030942		WASHINGTON	DC		04/09/2019	3.000	143,372						565,000	07/23/2024
100053762		NEW HARTFORD	NY		03/23/2021	3.750	144,221						225,000	07/21/2024
100117429		MONTICELLO	NY		07/20/2023	5.500	145,078						365,000	05/23/2024
100048194		ORLANDO	FL		11/20/2020	4.625	145,157		(96)				385,000	10/19/2024
100046667		QUAKERTOWN	PA		11/25/2020	4.125	145,298						276,000	09/30/2024
100134040		WATERBURY	CT		10/25/2023	8.135	146,096						180,000	09/14/2023
100103133		HANOVER TOWNSHIP	PA		04/21/2023	8.298	146,586						180,000	03/21/2023
100141177		PHILADELPHIA	PA		01/30/2024	8.500	147,335						220,000	12/12/2023
100084611		LIBBY	MT		08/02/2022	8.375	147,906						242,000	06/30/2022
100047612		PLYMOUTH	MI		11/20/2020	4.625	148,030						540,000	07/23/2024
100030694		FORT WORTH	TX		04/09/2019	4.125	148,492						290,000	11/01/2024
100138950		MIAMI	FL		12/21/2023	7.750	149,863		(9)				665,000	07/11/2024
100116531		STOCKBRIDGE	GA		07/20/2023	9.375	150,007						203,000	08/30/2024
100083868		HUNTINGTON	TX		07/12/2022	9.750	151,794						170,000	06/13/2022
100046670		MIAMI GARDENS	FL		11/25/2020	4.500	154,173						430,000	11/23/2024
100043819		GLOUCESTER TOWNSHIP	NJ		08/13/2020	2.000	155,149						540,000	10/25/2023
100033496		OFFALY	IRL		06/21/2019	5.150	155,745					(10,423)	140,951	11/30/2018
100030016		GLENN DALE	MD		12/20/2018	6.250	156,010						482,000	11/04/2024
100024663		VALLEY STREAM	NY		09/20/2018	3.500	156,687						682,000	06/17/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100088035		KISSIMMEE	FL		10/25/2022	9.875	156,824						200,000	09/16/2022
100030446		BOWIE	MD		12/20/2018	4.750	157,852		(72)				455,000	10/22/2024
100109844		BALTIMORE	MD		06/22/2023	7.339	158,002						240,000	05/19/2023
100108382		PHILADELPHIA	PA		05/25/2023	8.618	159,550						220,000	05/01/2023
100026238		HIALEAH	FL		09/20/2018	4.625	161,594						515,000	06/10/2024
100091289		CHICAGO	IL		01/31/2023	9.375	161,928		(7)				225,000	12/29/2022
100088908		JACKSONVILLE	FL		11/15/2022	10.625	165,737						275,000	10/21/2022
100053467		SICKLERVILLE	NJ		03/23/2021	3.625	166,078						325,000	10/20/2024
100049737		OAKLAND	CA		11/20/2020	4.625	166,707						500,000	10/18/2024
100042999		WASHINGTON	DC		05/28/2020	4.500	168,218						350,000	08/21/2024
100027986		FARMINGTON HILLS	MI		10/26/2018	5.000	169,077						340,000	05/08/2024
100049636		BALA CYNWYD	PA		11/20/2020	3.500	169,899						204,000	10/22/2024
100012378		CHARLOTTE	NC		04/28/2017	5.000	170,198						553,000	07/23/2024
100054728		BEAVERTON	OR		03/23/2021	4.875	170,961						470,000	06/22/2024
100099767		JACKSONVILLE	FL		02/28/2023	7.700	171,728						240,000	01/24/2023
100025360		BOWIE	MD		09/20/2018	3.875	171,896						370,000	10/28/2024
100087998		MADISONVILLE	LA		10/25/2022	8.500	171,928						260,000	09/12/2022
100108443		WATERBURY	CT		05/25/2023	7.975	172,788						242,000	05/05/2023
100126429		SCRANTON	PA		08/30/2023	8.138	173,107						227,000	07/28/2023
100088089		BALTIMORE	MD		10/25/2022	8.375	173,461						228,000	09/20/2022
100053639		DURHAM	NC		03/23/2021	5.750	173,738						396,000	11/23/2024
100109940		WOODLYN	PA		06/22/2023	7.395	173,828		229				242,000	05/23/2023
100100169		LOUISVILLE	KY		03/17/2023	9.268	175,337						240,000	02/23/2023
100044684		MAPLE SHADE	NJ		11/19/2020	6.000	175,487						250,000	09/30/2024
100101820		PHILADELPHIA	PA		03/31/2023	8.493	175,829						245,000	03/13/2023
100101763		CHICAGO	IL		03/31/2023	8.649	176,136						246,000	03/13/2023
100131704		MURFREESBORO	TN		10/06/2023	6.375	176,536						280,000	02/18/2022
100100934		PERRY HALL	MD		04/28/2023	8.990	176,634						320,000	12/23/2022
100045456		WEST HARTFORD	CT		11/25/2020	3.875	176,900						275,000	11/09/2024
100141610		ATLANTA	GA		01/30/2024	8.999	176,986		(35)				199,000	11/25/2024
100091985		LOUISVILLE	KY		02/09/2023	8.239	177,190						250,000	01/13/2023
100111180		RENTON	WA		06/29/2023	3.625	178,963						750,000	05/16/2022
100116028		ST. PETERSBURG	FL		07/20/2023	7.125	180,825		2,591				470,000	11/13/2024
100109892		TOBYHANNA	PA		06/22/2023	7.508	181,447		(8)				255,000	05/24/2023
100044222		BURNSVILLE	MN		08/19/2020	3.500	181,472						368,000	10/05/2024
100103240		FLORENCE	AZ		04/27/2023	8.125	183,137						235,000	03/29/2023
100138424		EWA BEACH	HI		12/18/2023	9.750	183,601						725,000	09/06/2023
100130052		CHESTER	NY		09/27/2023	8.408	184,561						260,000	08/31/2023
100054561		UPPER DARBY	PA		03/23/2021	3.759	184,750						309,000	08/08/2024
100011535		ALSIP	IL		03/08/2017	6.000	184,906						320,000	11/23/2024
100117297		FRESNO	CA		07/20/2023	8.600	186,045						345,000	09/30/2024
100034304		WEXFORD	IRL		06/21/2019	5.150	186,308		675			(12,622)	159,995	11/30/2018
100014109		LAS VEGAS	NV		05/25/2017	4.000	187,186						415,000	09/30/2024
100012327		ACUSHNET	MA		04/28/2017	5.250	187,492						450,000	11/23/2024
100030884		CHARLOTTE	NC		04/09/2019	3.000	189,825						770,000	07/23/2024
100134022		SCRANTON	PA		10/25/2023	8.383	190,205						271,000	09/18/2023
100011230		AVON	MA		12/23/2016	5.000	190,518						440,000	07/23/2024
100112514		BALDWIN	GA		06/29/2023	4.250	191,847						762,000	09/08/2024
100047782		EATONTOWN	NJ		11/20/2020	5.750	192,772						640,000	10/18/2024
100102653		MINCO	OK		06/22/2023	8.375	193,125						262,000	12/16/2022
100129986		NORFOLK	VA		09/27/2023	7.874	193,359						290,000	08/17/2023
100043221		SICKLERVILLE	NJ		08/13/2020	4.000	193,934						470,000	07/29/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100025327		PATERSON	NJ		09/20/2018	4.000	194,242		200				495,000	08/29/2024
100103793		WATERBURY	CT		05/10/2023	8.588	195,381						255,000	04/06/2023
100114531		FORT LAUDERDALE	FL		06/29/2023	7.999	196,617						294,000	05/19/2023
100088881		IRVING	TX		11/15/2022	7.750	198,690						305,500	10/21/2022
100118070		ATLANTA	GA		07/20/2023	8.000	201,739						165,000	10/23/2024
100048615		WILLS POINT	TX		11/20/2020	4.250	201,765						700,000	10/28/2024
100112383		SKOKIE	IL		06/29/2023	2.750	202,981		2,373				360,000	10/18/2024
100118132		ORLANDO	FL		07/20/2023	11.000	204,157						268,000	11/18/2024
100120528		JACKSONVILLE	FL		08/18/2023	8.375	204,247						315,000	11/07/2024
100109907		ATLANTA	GA		06/22/2023	7.859	205,409						307,500	05/15/2023
100055792		OSAWATOMIE	KS		03/23/2021	9.750	206,055						260,000	09/30/2024
100103816		CHICAGO	IL		05/10/2023	8.288	206,696						270,000	04/03/2023
100103824		CHICAGO	IL		05/10/2023	8.061	206,759						270,000	04/10/2023
100108369		NEW PORT RICHEY	FL		05/25/2023	7.746	206,814						375,000	04/24/2023
100025929		CLINTON	MD		09/20/2018	4.000	207,863						355,000	07/24/2024
100013427		ORMOND BEACH	FL		05/25/2017	4.000	208,786						425,000	09/25/2024
100100029		BALTIMORE	MD		03/28/2023	9.375	209,151						260,000	02/28/2023
100109997		LOUISVILLE	KY		06/22/2023	8.750	210,420						275,000	05/10/2023
100114900		PACE	FL		07/13/2023	8.500	211,258		(11)				280,000	06/13/2023
100114902		PACE	FL		07/13/2023	8.500	211,258		(11)				280,000	06/13/2023
100114903		PACE	FL		07/13/2023	8.500	211,258		(11)				285,000	06/13/2023
100114906		PACE	FL		07/13/2023	8.500	211,258		(11)				285,000	06/13/2023
100114908		PACE	FL		07/13/2023	8.500	211,258		(11)				285,000	06/16/2023
100119653		PACE	FL		08/08/2023	8.500	211,259		(11)				280,000	06/13/2023
100119654		PACE	FL		08/08/2023	8.500	211,259		(11)				280,000	06/16/2023
100119655		PACE	FL		08/08/2023	8.500	211,259		(11)				280,000	06/13/2023
100119656		PACE	FL		08/08/2023	8.500	211,259		(11)				285,000	06/16/2023
100053968		ALEXANDRIA	VA		03/23/2021	6.750	212,029						650,000	11/08/2024
100126328		ENFIELD	CT		08/30/2023	8.397	212,315						275,000	07/18/2023
100076838		CANAL WINCHESTER	OH		12/27/2021	5.325	214,669		(70)				252,000	12/10/2021
100120393		LARGO	FL		08/18/2023	8.375	215,279						410,000	11/07/2024
100116912		TOMS RIVER	NJ		07/20/2023	6.490	215,860						295,000	09/30/2024
100088127		HIALEAH	FL		10/25/2022	7.875	216,082						310,000	09/19/2022
100128757		PORTLAND	OR		09/21/2023	8.749	216,128						270,000	08/25/2023
100084633		KENNEWICK	WA		08/02/2022	7.875	217,148						309,000	07/01/2022
100043893		TACOMA	WA		08/19/2020	5.250	217,562						415,000	10/15/2024
100112179		FAYETTEVILLE	GA		06/29/2023	7.375	218,996						485,900	11/11/2024
100044289		RICHMOND	CA		08/19/2020	5.000	219,089						550,000	11/11/2024
100089774		CAPE CORAL	FL		12/02/2022	7.375	219,112						365,000	11/01/2022
100044049		NEWARK	NJ		08/19/2020	6.000	219,743						415,000	10/10/2024
100049412		HOLTSVILLE	NY		11/20/2020	4.375	221,601						625,000	09/13/2024
100103095		CHICAGO	IL		04/21/2023	8.200	221,800						290,000	03/29/2023
100116616		CHARLESTON	SC		07/20/2023	5.000	222,069						1,300,000	09/30/2024
100091535		PHILADELPHIA	PA		01/20/2023	8.006	226,588						325,000	12/15/2022
100026101		SMYRNA	GA		09/20/2018	5.000	226,961						435,000	10/11/2024
100030595		CENTERPORT	NY		12/20/2018	4.250	228,845						705,000	06/30/2024
100054292		GAITHERSBURG	MD		03/23/2021	5.000	228,926						470,000	10/18/2024
100030095		NEW ROCHELLE	NY		12/20/2018	4.000	233,276						330,000	08/22/2024
100117824		KISSIMMEE	FL		07/20/2023	8.834	235,756		(2)				285,000	06/27/2024
100026584		OVIEDO	FL		09/26/2018	6.000	237,748						685,000	11/26/2024
100047140		WAXHAW	NC		11/20/2020	3.875	238,402						570,000	04/15/2024
100115150		CHICAGO	IL		07/17/2023	8.933	241,421		(11)				330,000	06/02/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100129789		ANNA	TX		09/27/2023	7.999	242,162						285,000	07/30/2024
100119759		SCRANTON	PA		08/08/2023	7.931	242,910						305,000	07/05/2023
100084693		CHICAGO	IL		08/02/2022	9.125	243,796						340,000	07/01/2022
100087983		NICE	CA		10/25/2022	8.999	243,842						340,000	09/15/2022
100091536		PHILADELPHIA	PA		01/20/2023	8.156	243,894						350,000	12/15/2022
100029542		HYATTSVILLE	MD		10/26/2018	4.750	244,344						455,000	10/22/2024
100115146		CHICAGO	IL		07/17/2023	9.219	244,398						335,000	06/06/2023
100054019		OAK HARBOR	WA		03/23/2021	4.625	249,279						610,000	10/31/2024
100088021		KATY	TX		10/25/2022	8.375	251,172						345,000	09/16/2022
100033049		CORK	IRL		06/21/2019	4.150	251,267					(16,953)	83,655	11/30/2018
100131868		PARRISH	FL		10/06/2023	8.250	251,458						406,000	11/11/2024
100030821		JAMAICA	NY		04/09/2019	4.000	251,871						450,000	09/30/2024
100053728		REHOBOTH	MA		03/23/2021	3.750	251,888						675,000	11/09/2024
100126834		CLEARWATER	FL		08/30/2023	2.400	252,315						465,000	08/02/2024
100033048		CORK	IRL		06/21/2019	4.150	252,847					(16,775)	200,837	11/30/2018
100055862		PROVIDENCE	RI		03/23/2021	4.750	254,905						455,000	11/25/2024
100025340		MANTECA	CA		09/20/2018	3.500	257,565						720,000	08/26/2024
100013483		PARRISH	FL		05/25/2017	4.625	257,703						500,000	06/27/2024
100045161		PUYALLUP	WA		11/25/2020	4.625	262,058						570,000	11/11/2024
100129865		WEST SPRINGFIELD	MA		09/27/2023	8.445	262,589						341,000	08/28/2023
100047949		VALLEJO	CA		11/20/2020	5.375	262,773						530,000	11/25/2024
100079531		WINTER GARDEN	FL		04/25/2022	6.125	263,153		(145)				410,000	02/03/2022
100050369		EVANSTON	IL		11/20/2020	3.875	264,225						305,000	08/11/2024
100025958		GLENVIEW	IL		09/20/2018	2.000	264,698						453,000	06/18/2024
100130043		NEW BRITAIN	CT		09/27/2023	7.234	264,911						395,000	08/25/2023
100117879		ORLANDO	FL		07/20/2023	11.500	266,491						350,000	08/28/2024
100099636		SELLERSVILLE	PA		04/06/2023	8.125	267,408						403,000	02/23/2023
100043292		TOMS RIVER	NJ		08/13/2020	6.125	268,368						435,000	09/30/2024
100108226		SLIDELL	LA		05/24/2023	8.250	268,703						540,000	05/04/2023
100055261		ROUND ROCK	TX		03/23/2021	4.625	270,166						565,000	10/20/2024
100147080		SURPRISE	AZ		03/28/2024	8.500	271,380						355,000	02/09/2024
100033908		DUBLIN	IRL		06/21/2019	5.150	275,228					(18,482)	201,071	11/30/2018
100120406		SAN ANTONIO	TX		08/18/2023	7.875	275,255		(45)				305,000	11/07/2024
100043912		PEMBROKE PINES	FL		08/19/2020	7.050	276,350						740,000	09/30/2024
100138381		SPRING VALLEY	NY		12/18/2023	8.624	276,395						345,000	11/17/2023
100081592		ROSAMOND	CA		03/24/2022	5.812	277,813						330,000	01/31/2022
100030878		BROOKLYN	NY		04/09/2019	3.750	279,905						795,000	11/22/2024
100079524		WAUCONDA	IL		04/25/2022	7.375	282,775						390,000	02/01/2022
100025673		DES PLAINES	IL		09/20/2018	4.125	285,233						375,000	07/19/2024
100117454		KINGWOOD	TX		07/20/2023	10.000	285,456						358,000	10/09/2024
100048229		TAMPA	FL		11/20/2020	3.625	286,277		(44)				550,000	08/07/2024
100100293		MANDEVILLE	LA		03/24/2023	9.500	287,969						370,000	01/18/2023
100028499		FONTANA AREA	CA		10/26/2018	4.750	288,353						650,000	09/24/2024
100116218		LINDENHURST	NY		07/20/2023	5.125	288,973						570,000	10/29/2024
100117030		JACKSONVILLE	FL		07/20/2023	5.375	291,444						480,000	05/28/2024
100101902		CLAYTON	NC		04/06/2023	9.125	293,924						360,000	03/06/2023
100109896		PHILADELPHIA	PA		06/22/2023	7.934	294,302						520,000	07/31/2024
100071476		HOUSTON	TX		10/26/2021	6.625	294,790						395,000	09/21/2021
100033414		MEATH	IRL		06/21/2019	5.150	296,773					(19,910)	194,957	11/30/2018
100032440		DUBLIN	IRL		06/21/2019	4.900	297,988					(20,000)	588,953	11/30/2018
100091525		ROSEDALE	NY		01/20/2023	8.412	298,376						550,000	12/19/2022
100103224		SPOKANE	WA		04/26/2023	8.500	301,130						425,000	04/01/2023

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100130325		TACOMA	WA		09/28/2023	8.375	302,127						388,000	05/25/2023
100133995		PAULSBORO	NJ		10/25/2023	8.880	305,793						510,000	09/15/2023
100030988		MORENO VALLEY	CA		03/29/2019	3.000	306,084						645,000	07/29/2024
100020164		BALDWIN PARK	CA		07/17/2018	5.125	306,745						465,000	07/17/2018
100079600		WINTER GARDEN	FL		04/25/2022	5.625	309,476						429,000	01/13/2022
100099830		NEWARK	NJ		02/28/2023	8.608	309,621						415,000	01/31/2023
100080927		PHILADELPHIA	PA		03/17/2022	7.000	309,622						430,000	02/04/2022
100025023		SILVER SPRING	MD		09/20/2018	3.875	310,370						595,000	07/15/2024
100031676		VALLEY STREAM	NY		03/29/2019	5.375	311,118						655,000	10/18/2024
100100028		DENVER	CO		03/28/2023	12.000	313,137						530,000	03/06/2023
100044607		SAN LORENZO	CA		11/19/2020	4.750	313,580						750,000	08/08/2024
100088914		SCOTTSDALE	AZ		11/15/2022	9.750	315,263						450,000	10/07/2022
100129778		WHITTIER	NC		09/27/2023	8.625	316,751						450,000	09/30/2024
100044239		BROOKLYN	NY		08/19/2020	3.250	317,364						1,500,000	08/28/2024
100026072		LINDEN	NJ		09/20/2018	4.125	318,982						610,000	10/17/2024
100099660		MINNETONKA	MN		04/06/2023	8.250	321,532						425,000	02/14/2023
100079717		WINTER GARDEN	FL		04/25/2022	5.375	323,096						521,000	01/26/2022
100109867		OAKLAND	CA		06/22/2023	7.869	325,596						475,000	05/22/2023
100084828		BIG BEAR LAKE	CA		08/02/2022	8.000	326,089						400,000	07/05/2022
100100577		SHARPSBURG	GA		04/27/2023	9.500	326,264		(36)				408,000	04/07/2023
100120837		DAVENPORT	FL		08/25/2023	7.875	328,288						410,000	06/28/2023
100147599		(LAKE ARROWHEAD AREA) SKYFORES	CA		04/04/2024	8.875	328,798						405,000	07/19/2024
100143001		VANCOUVER	WA		02/12/2024	10.374	331,178						400,000	01/10/2024
100114647		PROSPER	TX		06/29/2023	7.999	332,770						401,000	05/25/2023
100054855		RAMSEY	MN		03/23/2021	8.240	333,244						327,000	11/23/2024
100114420		CLOSTER	NJ		06/29/2023	4.000	335,072						770,000	11/12/2024
100043568		HOLTSVILLE	NY		08/13/2020	5.500	335,759						400,000	07/19/2021
100043191		CONGERS	NY		05/28/2020	3.700	336,626						810,000	01/24/2024
100133946		WATERBURY	CT		10/25/2023	8.390	337,852						415,000	09/27/2023
100127374		WILMINGTON	CA		08/30/2023	2.875	338,793						842,000	06/14/2024
100043237		SEAFORD	NY		08/13/2020	2.000	340,311						699,000	08/29/2024
100055488		DUNKIRK	MD		03/23/2021	3.875	343,776						540,000	06/29/2024
100055118		JERSEY CITY	NJ		03/23/2021	3.500	348,485						469,000	07/25/2024
100132642		PENDLETON	KY		11/03/2023	8.875	350,615						397,000	07/26/2023
100101972		PORT RICHEY	FL		04/14/2023	10.875	351,734						430,000	02/07/2023
100053747		CHULA VISTA	CA		03/23/2021	4.625	354,671						940,000	12/04/2023
100136095		FLOWER MOUND	TX		12/18/2023	9.625	354,751						925,000	11/15/2023
100140984		MISSION HILLS	CA		03/28/2024	8.375	355,945						515,000	01/24/2024
100053452		ODENTON	MD		03/23/2021	5.250	362,035						410,000	11/01/2024
100103161		GREENWOOD LAKE	NY		04/21/2023	8.449	364,797						475,000	03/23/2023
100084602		CROSSVILLE	TN		08/02/2022	7.624	365,872						530,000	06/21/2022
100132473		CLEARWATER	FL		11/03/2023	7.875	366,144						375,000	08/24/2024
100055752		MINNEAPOLIS	MN		03/23/2021	3.875	368,237						460,000	08/08/2024
100117868		PANAMA CITY BEACH	FL		07/20/2023	11.000	370,579						448,000	08/23/2024
100035637		CHICAGO	IL		08/21/2019	5.500	373,887						480,000	06/25/2021
100128250		HOLLYWOOD	FL		09/14/2023	8.250	374,323		(41)				425,000	09/30/2024
100087001		VANCOUVER	WA		11/04/2022	7.375	375,409		(22)				466,000	09/12/2022
100108386		WOOLWICH TOWNSHIP	NJ		05/25/2023	7.387	378,520		406				530,000	04/21/2023
100011674		GREENLAWN	NY		03/08/2017	4.375	379,341						760,000	10/23/2024
100132752		PALMDALE	CA		11/03/2023	8.250	379,779						485,000	06/19/2024
100091275		WASHINGTON	DC		01/31/2023	9.499	385,628						590,000	12/29/2022
100044196		FREMONT	CA		08/19/2020	3.375	385,948						1,350,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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100107924		WADSWORTH	IL		06/29/2023	8.875	390,398		(18)				515,000	05/26/2023
100088184		SUGAR LAND	TX		10/25/2022	7.249	391,928						660,000	09/30/2022
100044612		RANCHO CUCAMONGA	CA		11/19/2020	3.500	393,286						955,000	09/30/2024
100117100		LOS ANGELES	CA		07/20/2023	7.125	393,795						680,000	10/25/2024
100011742		SOUTH RICHMOND HILL	NY		03/08/2017	4.000	398,802						670,000	10/19/2024
100133351		SAN ANTONIO	TX		11/21/2023	10.000	399,050						728,000	09/28/2023
100108349		CANTON	MA		05/25/2023	7.337	399,559						600,000	05/03/2023
100033967		DUBLIN	IRL		06/21/2019	5.150	410,090						433,865	11/30/2018
100012803		JAMAICA	NY		05/25/2017	4.000	412,670						965,000	09/30/2024
100117256		SANDY SPRINGS	GA		07/20/2023	8.865	416,727						575,000	09/30/2024
100099738		WEST BABYLON	NY		02/28/2023	7.841	417,797						677,500	02/07/2023
100088955		NORTH BERGEN	NJ		11/15/2022	7.750	422,537						734,000	10/04/2022
100110092		GALVESTON	TX		06/23/2023	7.874	424,613						530,000	05/24/2023
100118091		BOCA RATON	FL		07/20/2023	10.250	424,634		(10,294)				560,000	11/06/2024
100031369		LONG BEACH	CA		03/29/2019	3.125	427,250						1,020,000	10/14/2024
100045834		MONTCLAIR	NJ		11/25/2020	3.500	431,180						545,000	07/23/2024
100088311		DORAL	FL		11/10/2022	8.374	432,889						488,000	10/04/2022
100109962		COLUMBUS	OH		06/22/2023	8.100	433,449						540,000	07/30/2024
100089768		PORT SAINT LUCIE	FL		12/02/2022	8.000	437,011						560,000	11/01/2022
100102654		DUBUQUE	IA		06/22/2023	9.500	438,742						500,000	03/19/2024
100042935		OAKLAND	CA		05/28/2020	5.863	438,908						930,000	08/21/2024
100031214		BRENTWOOD	CA		03/29/2019	6.500	447,152		(34)				667,600	09/30/2024
100076734		KATY	TX		12/30/2021	5.750	448,883						480,000	12/06/2021
100079734		SEASIDE	OR		04/25/2022	5.250	450,620						650,000	01/25/2022
100078460		VERO BEACH	FL		01/25/2022	5.637	450,957						510,000	01/06/2022
100089290		JOSHUA TREE	CA		01/26/2023	7.500	456,922						680,000	11/02/2022
100083274		ROCKVILLE	MD		05/10/2022	5.500	461,548		29				565,000	12/16/2021
100030681		BROOKLYN	NY		04/09/2019	4.500	462,653		836				940,000	09/30/2024
100132430		TAMPA	FL		11/03/2023	8.375	466,581		15				692,000	08/27/2024
100079739		SEASIDE	OR		04/25/2022	5.624	469,101						625,000	01/27/2022
100024219		LOS ANGELES	CA		09/20/2018	5.625	472,624						810,000	08/27/2024
100132364		ELLICOTT CITY	MD		11/03/2023	7.990	487,476						593,000	10/15/2024
100141481		TUCSON	AZ		01/30/2024	7.999	492,608						730,000	10/29/2024
100117859		MENIFEE	CA		07/20/2023	9.500	492,982						715,000	09/23/2024
100091607		WASHINGTON	DC		03/07/2023	9.999	493,866						635,000	01/06/2023
100102975		PALMDALE	CA		06/22/2023	8.000	506,465		(22)				765,000	06/19/2024
100137300		MIAMI	FL		12/01/2023	8.749	509,744						675,000	10/26/2023
100108442		WOODBURY	NY		05/25/2023	7.800	511,591						1,125,000	04/27/2023
100115178		OZONE PARK	NY		07/17/2023	8.545	512,363						905,000	06/05/2023
100086217		MADERA	CA		10/07/2022	9.500	517,840						568,000	09/15/2022
100099831		IRVINGTON	NJ		02/28/2023	8.384	524,542						720,000	02/07/2023
100128236		GALVESTON	TX		09/14/2023	8.499	540,084		(12)				553,000	11/24/2024
100133853		ST PETERSBURG	FL		10/20/2023	8.999	541,316						760,000	11/13/2024
100129973		MIAMI	FL		09/27/2023	7.650	541,544						1,160,000	08/03/2023
100114520		TAMPA	FL		06/29/2023	8.375	547,251						700,000	05/19/2023
100091258		SOUTH GATE	CA		01/31/2023	9.999	549,230						750,000	12/20/2022
100088304		STAMFORD	CT		11/10/2022	8.000	550,684						680,000	11/10/2022
100099562		BRUSH PRAIRIE	WA		02/17/2023	11.000	552,436						730,000	02/01/2023
100103536		EL MONTE	CA		05/08/2023	9.125	558,223						715,000	03/17/2023
100142312		CLIFTON	NJ		03/15/2024	7.875	558,400						680,000	07/12/2024
100091335		ELK GROVE	CA		01/13/2023	9.500	561,574						710,000	12/01/2022
100011942		HONOLULU	HI		03/08/2017	3.625	562,338						1,000,000	09/30/2024

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100087040		LAKEWOOD	CO		11/04/2022	7.625	564,020		(76)				790,000	09/27/2022
100032498		KILDARE	IRL		06/21/2019	5.150	564,679		3,509			(38,254)	500,000	02/20/2023
100102874		LAKELAND	FL		06/22/2023	7.500	567,987						580,000	05/27/2024
100055013		POUGHKEEPSIE	NY		03/23/2021	5.000	569,656		3,698				550,000	01/31/2024
100091515		THE BRONX	NY		01/20/2023	8.554	571,009						800,000	12/29/2022
100120449		FORT LAUDERDALE	FL		08/18/2023	7.375	576,407						800,000	09/30/2024
100044696		WOODCLIFF LAKE	NJ		11/19/2020	5.400	577,925						800,000	11/12/2024
100117835		PARAMUS	NJ		07/20/2023	11.250	578,121						775,000	08/22/2024
100117932		KATY	TX		07/20/2023	10.125	581,124		8				660,000	06/18/2024
100103560		ROSLYN	WA		05/08/2023	9.250	582,136						775,000	03/15/2023
100131872		SAN ANTONIO	TX		10/06/2023	8.999	594,654		(52)				925,000	11/21/2024
100079797		DEERFIELD BEACH	FL		04/25/2022	5.999	595,461						865,000	01/21/2022
100014274		BRONX	NY		09/27/2017	5.000	609,250						1,050,000	08/10/2024
100108944		WESTMINSTER	MD		05/31/2023	10.000	609,441						685,000	05/12/2023
100082877		SALT LAKE CITY	UT		05/17/2022	6.250	609,999						760,000	03/29/2022
100117864		BOSTON	MA		07/20/2023	11.000	612,136						850,000	08/30/2024
100103656		FARR WEST	UT		05/08/2023	7.750	615,326						881,000	03/27/2023
100116907		MESA	AZ		07/20/2023	9.380	627,224						675,000	11/11/2024
100086698		SMYRNA	GA		09/30/2022	8.125	631,835						800,000	08/31/2022
100126312		LOWELL	MA		08/30/2023	7.560	637,280		(32)				932,000	07/20/2023
100091678		LAKE ELSINORE	CA		01/27/2023	9.375	639,958						790,000	01/01/2023
100108074		OAK HILLS	CA		05/24/2023	9.250	654,892						850,000	03/27/2023
100088273		WORCESTER	MA		10/17/2022	7.407	660,882						872,000	09/12/2022
100117461		PALM SPRINGS	CA		07/20/2023	7.865	664,242						680,000	09/30/2024
100091061		FONTANA	CA		01/31/2023	10.625	667,114						729,990	12/20/2022
100147473		MIAMI	FL		04/03/2024	8.250	689,926						980,000	02/29/2024
100114609		GILBERT	AZ		06/29/2023	8.375	698,601						875,000	05/12/2023
100011088		LA CANADA FLINTRIDGE	CA		01/27/2017	4.000	699,610						3,210,000	11/22/2024
100079341		OAKLAND	CA		03/17/2022	6.375	721,973		(114)				1,060,000	02/25/2022
100102676		LOCKHART	TX		06/22/2023	8.625	741,842						941,000	04/02/2024
100120408		KATY	TX		08/18/2023	8.375	748,412						845,000	09/30/2024
100156204		ATLANTA	GA		06/20/2024	7.625	748,437		40				1,020,000	04/24/2024
100030102		PASADENA	CA		12/20/2018	6.500	751,440						1,078,000	11/10/2024
100117502		GIG HARBOR	WA		07/20/2023	7.624	763,576						980,000	11/21/2024
100117450		BROOKLYN	NY		07/20/2023	9.625	764,104						1,450,000	03/01/2024
100120366		OAKDALE	CA		08/18/2023	9.250	802,743						1,150,000	11/21/2024
100117991		SYLMAR	CA		07/20/2023	10.250	816,722		(97)				1,100,000	11/26/2024
100151893		OAKLAND	CA		05/10/2024	7.750	827,266						976,000	11/29/2024
100138760		CORAL SPRINGS	FL		12/21/2023	9.375	830,584						1,000,000	09/01/2023
100119072		CANYON LAKE	CA		07/27/2023	7.875	852,071						1,455,000	07/17/2024
100102013		TAMPA	FL		04/14/2023	7.499	866,845		13				1,256,000	03/01/2023
100128393		SNOWMASS VILLAGE	CO		09/15/2023	8.750	874,930						1,324,000	07/14/2023
100083007		DRIFTWOOD	TX		05/05/2022	5.375	984,536						1,560,000	03/17/2022
100087180		CITY OF OJAI	CA		10/25/2022	5.125	986,685						1,360,000	02/25/2022
100090347		AURORA	CO		02/03/2023	9.375	988,081						1,265,000	12/30/2022
100011372		BRIDGEHAMPTON	NY		12/23/2016	4.875	1,007,977						3,150,000	11/08/2024
100107834		PLACIDA	FL		05/19/2023	9.999	1,009,471						1,180,000	03/01/2023
100136628		PASADENA	CA		11/22/2023	8.250	1,010,781						1,025,000	11/11/2024
100147603		LOS ANGELES	CA		04/04/2024	8.499	1,020,503						1,200,000	07/19/2024
100117840		LOS ANGELES	CA		07/20/2023	10.250	1,024,237						1,400,000	03/01/2024
100108225		CUTLER BAY	FL		05/24/2023	9.250	1,026,669						1,350,000	05/05/2023
100087033		MAGNOLIA	TX		11/04/2022	6.500	1,026,694		21				1,475,000	09/12/2022

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
100080830		LAKE WORTH	FL		03/10/2022	5.375	1,027,325						1,875,000	02/07/2022
100119124		BELLEVUE	WA		07/28/2023	10.500	1,031,465						1,595,000	10/10/2024
100086977		SANTA BARBARA	CA		10/24/2022	8.750	1,089,528						2,725,000	08/30/2022
100014296		GREAT FALLS	VA		09/27/2017	5.000	1,144,670						1,440,000	10/24/2024
100118938		DAVIE	FL		07/27/2023	7.999	1,156,679						1,350,000	05/18/2024
100102793		CARLSBAD	CA		06/22/2023	8.250	1,159,204		(49)				1,625,000	03/10/2023
100090734		SAN CLEMENTE	CA		01/09/2023	8.990	1,167,027						1,500,000	10/31/2022
100118015		TEMPLE CITY	CA		07/20/2023	6.125	1,172,330						1,950,000	11/08/2024
100078362		RANCHO CUCAMONGA	CA		02/10/2022	4.875	1,176,301						1,415,000	01/20/2022
100132760		BRYN MAWR	PA		11/03/2023	8.375	1,185,850						1,700,000	09/07/2023
100088929		TUXEDO PARK	NY		11/15/2022	8.250	1,206,074		252				1,700,000	10/19/2022
100044666		NEW YORK	NY		11/19/2020	5.000	1,211,475						3,030,000	08/08/2024
100118924		ALPHARETTA	GA		07/27/2023	6.999	1,219,842						2,200,000	08/27/2024
100107901		ARGYLE	TX		06/29/2023	8.625	1,321,848						1,505,000	05/09/2023
100128918		BERMUDA DUNES	CA		09/22/2023	8.000	1,390,943						1,700,000	07/03/2023
100133898		MALIBU	CA		11/29/2023	8.250	1,416,022						1,900,000	09/25/2023
100084670		MIAMI SHORES	FL		08/02/2022	6.375	1,437,352						2,125,500	06/29/2022
100129759		WOODLAND HILLS	CA		09/27/2023	10.750	1,444,285						1,670,000	07/12/2024
100108248		LOS ANGELES	CA		05/24/2023	9.125	1,449,303						1,800,000	04/27/2023
100109055		UPLAND	CA		06/05/2023	8.375	1,461,088						1,800,000	05/01/2023
100088820		HAYWARD	CA		11/15/2022	8.000	1,465,545						2,000,000	10/11/2022
100110087		MALIBU	CA		06/23/2023	7.374	1,510,297						2,150,000	05/09/2023
100088823		LAYTON	UT		11/15/2022	7.125	1,510,420						2,650,000	10/24/2022
100135992		(NORTH HILLS AREA) LOS ANGELE	CA		11/16/2023	8.999	1,527,865						1,650,000	10/16/2024
100089982		PONTE VEDRA BEACH	FL		01/13/2023	6.875	1,648,146						2,182,531	11/15/2022
100089759		CARBONDALE	CO		12/02/2022	9.625	1,651,488						1,860,000	11/01/2022
100100022		BALTIMORE	MD		03/28/2023	9.000	1,666,791						1,920,000	11/14/2023
100080446		SAN DIEGO	CA		03/10/2022	6.062	1,927,127						2,100,000	02/17/2022
100100334		MIAMI BEACH	FL		04/27/2023	6.125	1,994,167		1,113				2,835,000	02/15/2022
100099618		JACKSONVILLE	FL		04/06/2023	7.875	1,997,196						2,900,000	02/22/2023
100101086		BROOKLYN	NY		04/28/2023	5.250	2,012,921						3,100,000	02/02/2022
100089059		PALM SPRINGS	CA		01/06/2023	8.750	2,349,231						3,099,000	11/29/2022
100120210		BROOKLYN	NY		08/18/2023	7.875	2,349,407						2,925,000	11/11/2024
100083684		CHULA VISTA	CA		06/21/2022	7.281	2,357,404						2,520,000	05/27/2022
100083675		ENCINO	CA		06/21/2022	6.772	2,610,754						3,250,000	05/23/2022
100133344		SHERMAN OAKS	CA		11/21/2023	8.750	2,653,138		2,203				3,000,000	11/13/2024
100099612		LOS ANGELES	CA		04/06/2023	8.250	2,745,275		(96)				3,900,000	02/13/2023
100088059		NAPA	CA		10/25/2022	8.500	2,935,196						4,880,000	09/30/2022
100107973		BEVERLY HILLS	CA		05/22/2023	8.875	4,470,061		(340)				7,275,000	03/10/2023
100087919		SAN FRANCISCO	CA		10/25/2022	8.625	5,469,247						8,000,000	10/03/2022
2799999. Mortgages in the process of foreclosure-Residential mortgages-all other							204,551,296		17,452			(284,324)	330,815,047	XXX
7200041		TUCSON	AZ		12/31/2013	6.250	36,688,163						2	09/06/2023
3099999. Mortgages in the process of foreclosure - Mezzanine Loans							36,688,163						2	XXX
3299999. Total - Mortgages in the process of foreclosure							245,986,238		17,451			(284,324)	337,789,372	XXX
3399999 - Totals							60,294,320,216		42,667,383		51,616,865	(272,352,572)	125,274,513,086	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 149,343,309 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... 1,109,411 interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... 135,362 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
19344	CHESHIRE EAST (UA)	GBR		05/01/2020	6.100		5,835,694	36,716,489
19353	LONDON	GBR		06/28/2022	5.920		141,431,384	12,956,078
40013623	BLOOMFIELD	NJ		08/18/2020	7.663		22,763	70,500
40016409	DENVER	CO		02/23/2021	7.288		12,160	122,250
40021434	ELLICOTT CITY	MD		06/03/2021	7.158		40,097	226,500
100136649	ANAHEIM	CA		01/25/2024	8.625	204,976		768,000
100136650	CLEARWATER	FL		01/25/2024	10.125	542,614		635,000
100136651	HUNTINGTON BEACH	CA		01/25/2024	8.250	521,857		975,000
100136652	CHARLOTTE	NC		01/25/2024	8.625	490,332		605,000
100136653	BARTLETT	TN		01/25/2024	9.250	360,208		465,000
100136654	COACHELLA	CA		01/25/2024	9.125	433,195		565,000
100136660	WINTER GARDEN	FL		01/25/2024	10.625	1,636,972		2,300,000
100136661	PHILADELPHIA	PA		01/25/2024	9.125	242,067		295,000
100136664	VINELAND	NJ		01/25/2024	8.500	328,328		435,000
100136666	LOS ANGELES (TARZANA AREA)	CA		01/25/2024	8.875	1,725,910		2,150,000
100136667	LIGHTHOUSE POINT	FL		01/25/2024	7.625	686,445		900,000
100136668	PARADISE VALLEY	AZ		01/25/2024	8.500	1,950,483		3,600,000
100136669	LAS VEGAS	NV		01/25/2024	8.625	209,253		336,000
100136672	SEVILLE	OH		01/25/2024	9.250	331,936		435,000
100136674	LOS ANGELES	CA		01/25/2024	8.500	521,286		870,000
100136675	DURHAM	CT		01/25/2024	10.375	325,493		390,000
100136677	WELLINGTON	FL		01/25/2024	8.875	406,073		507,000
100136678	HOMESTEAD	FL		01/25/2024	8.500	334,309		490,000
100136679	STUART	FL		01/25/2024	8.500	3,026,428		6,250,000
100136680	NORTH CHESTERFIELD	VA		01/25/2024	9.750	261,647		335,000
100136682	ONTARIO	CA		01/25/2024	9.000	284,333		612,000
100136683	PHOENIX	AZ		01/25/2024	8.250	1,981,997		3,600,000
100136693	LOS ANGELES	CA		01/25/2024	9.500	458,603		675,000
100136696	MORENO VALLEY	CA		01/25/2024	8.250	403,008		570,000
100136698	NEW BERLIN	WI		01/25/2024	8.750	898,565		1,200,000
100136703	SNOWMASS VILLAGE	CO		01/25/2024	9.000	814,246		3,871,000
100136704	MORENO VALLEY	CA		01/25/2024	9.000	284,442		580,000
100136705	PALM BAY	FL		01/25/2024	8.875	155,962		281,000
100136707	HOUSTON	TX		01/25/2024	8.375	452,330		592,800
100136714	AUBURN	WA		01/25/2024	8.875	432,386		555,000
100136716	SCOTTSDALE	AZ		01/25/2024	8.875	957,389		1,200,000
100136717	PORT ANGELES	WA		01/25/2024	8.625	792,578		1,054,000
100136719	MODESTO	CA		01/25/2024	8.000	327,467		800,000
100136720	SAINT CLOUD	FL		01/25/2024	9.500	329,182		437,000
100136723	MIAMI	FL		01/25/2024	8.500	248,173		350,000
100137395	GRANADA HILLS	CA		01/11/2024	8.250	1,573,486		2,050,000
100137396	VAN NUYS	CA		01/11/2024	7.875	607,826		1,175,000
100137397	EL PASO	TX		01/11/2024	10.750	1,049,399		2,000,000
100137398	SAINT GEORGE	UT		01/11/2024	9.375	1,312,880		1,568,000
100137399	SEATTLE	WA		01/11/2024	8.750	549,148		845,000
100137400	OROVILLE	CA		01/11/2024	10.000	432,757		505,000
100137401	LAWRENCEVILLE	GA		01/11/2024	9.250	205,566		296,000
100137402	ANDERSON	IN		01/11/2024	9.625	141,236		185,000
100137403	EVERETT	WA		01/11/2024	8.875	761,441		925,000
100137404	BOCA RATON	FL		01/11/2024	7.875	1,512,318		1,930,000
100137405	RICHMOND	TX		01/11/2024	10.125	366,424		410,000
100137406	LAKEWOOD	WA		01/11/2024	9.000	288,936		421,000
100137407	WINTER HAVEN	FL		01/11/2024	8.500	443,219		600,000
100137408	BOCA RATON	FL		01/11/2024	7.875	1,351,408		1,695,000
100137409	BONAIRE	GA		01/11/2024	8.375	272,169		330,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100137410	CHANDLER	AZ		01/11/2024	8.625	755,408		1,000,000
100137411	CHARLOTTE	NC		01/11/2024	10.125	293,515		345,000
100137412	HAMPTON	VA		01/11/2024	8.375	107,021		243,000
100137415	DADEVILLE	AL		01/11/2024	8.500	604,170		860,000
100137416	JONESBORO	AR		01/11/2024	10.375	153,508		185,000
100137417	JONESBORO	AR		01/11/2024	10.375	153,220		185,000
100137418	CORAL GABLES	FL		01/11/2024	8.625	1,389,672		1,800,000
100137419	DUBLIN	CA		01/11/2024	8.000	1,334,314		1,740,000
100137423	LOS ANGELES	CA		01/11/2024	8.750	1,199,507		1,775,000
100137424	UNION	NJ		01/11/2024	10.875	486,299		570,000
100137425	SEQUIM	WA		01/11/2024	10.000	819,002		960,000
100137426	JACKSONVILLE	FL		01/11/2024	9.250	329,604		880,000
100137427	LAS VEGAS	NV		01/11/2024	8.500	313,329		400,000
100137428	KAMUELA	HI		01/11/2024	8.375	994,896		1,325,000
100137429	EAGLE	ID		01/11/2024	8.500	422,893		664,000
100137430	EAGLE	ID		01/11/2024	8.500	424,266		664,000
100137431	STOCKTON	CA		01/11/2024	8.750	314,315		508,000
100137432	HOOVER	AL		01/11/2024	9.875	514,381		559,900
100137433	CHINO HILLS	CA		01/11/2024	10.000	768,635		840,000
100137434	PHOENIX	AZ		01/11/2024	9.000	296,286		460,000
100137435	GRAPELAND	TX		01/11/2024	8.875	216,447		331,000
100137436	MIAMI	FL		01/11/2024	9.125	954,023		2,000,000
100137437	FRESNO	CA		01/11/2024	10.000	205,963		290,000
100137438	LOS ANGELES (TARZANA AREA)	CA		01/11/2024	8.625	1,920,632		3,500,000
100137439	HOLLYWOOD	FL		01/11/2024	9.375	439,509		511,000
100137440	CHARLOTTE	NC		01/11/2024	9.250	770,060		870,000
100137441	MERIDIAN	ID		01/11/2024	9.375	527,865		640,000
100137442	MYRTLE BEACH	SC		01/11/2024	8.875	210,181		286,000
100137443	REDONDO BEACH	CA		01/11/2024	9.250	1,463,586		1,750,000
100137444	FORT LAUDERDALE	FL		01/11/2024	10.500	485,587		575,000
100137445	OLYMPIA	WA		01/11/2024	8.750	528,761		640,000
100137446	NASHVILLE	TN		01/11/2024	10.000	260,479		345,000
100137447	PENN VALLEY	CA		01/11/2024	8.125	307,302		635,000
100137448	NORTHBROOK	IL		01/11/2024	9.750	891,007		970,000
100137449	PARKLAND	FL		01/11/2024	9.000	1,053,894		1,300,000
100137450	PHOENIX	AZ		01/11/2024	8.625	363,238		648,000
100137451	JACKSON	MI		01/11/2024	9.375	108,604		125,000
100137452	HOLLYWOOD	FL		01/11/2024	8.125	496,497		781,000
100137453	MIDDLETOWN	CT		01/11/2024	9.750	139,804		165,000
100137454	BIG BEAR CITY	CA		01/11/2024	9.750	416,139		490,000
100137456	NORTON SHORES	MI		01/11/2024	7.875	855,139		1,060,000
100137457	KISSIMMEE	FL		01/11/2024	8.375	265,701		350,000
100137458	STUART	FL		01/11/2024	8.875	643,155		850,000
100137459	MIAMI	FL		01/11/2024	8.750	1,551,368		2,818,000
100137460	PFLUGERVILLE	TX		01/11/2024	8.250	296,079		410,000
100137461	FORNEY	TX		01/11/2024	8.875	257,838		450,000
100137462	NORRIDGE	IL		01/11/2024	8.500	168,209		360,000
100137463	FORT MYERS	FL		01/11/2024	7.875	272,708		421,600
100137464	HOLLADAY	UT		01/11/2024	7.875	1,274,912		2,490,200
100137465	SAN ANTONIO	TX		01/11/2024	9.375	485,295		520,000
100137466	CICERO	IL		01/11/2024	9.500	150,180		190,000
100137467	LOS ANGELES	CA		01/11/2024	8.000	673,249		830,000
100137468	NORTH WALES	PA		01/11/2024	8.875	390,826		490,000
100137469	MIAMI	FL		01/11/2024	8.000	1,039,997		1,450,000
100137470	LOS ANGELES	CA		01/11/2024	8.625	1,069,947		1,275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100137471	PLANTATION	FL		01/11/2024	8.500	1,127,370		1,425,000
100137472	LAKE ARROWHEAD	CA		01/11/2024	8.250	579,136		700,000
100137473	LONG BEACH	CA		01/11/2024	7.625	256,713		915,000
100137474	WALNUT CREEK	CA		01/11/2024	8.500	296,668		520,000
100137475	MODESTO	CA		01/11/2024	8.875	322,478		440,000
100137476	MENLO PARK	CA		01/11/2024	8.500	3,531,176		5,700,000
100137477	REDONDO BEACH	CA		01/11/2024	8.250	1,590,023		1,970,000
100137478	LOS ANGELES	CA		01/11/2024	7.750	935,710		1,860,000
100137479	SAN DIEGO	CA		01/11/2024	8.000	956,813		1,230,000
100137480	UNION CITY	CA		01/11/2024	7.875	296,485		705,000
100137481	ESCONDIDO	CA		01/11/2024	7.750	1,067,958		1,650,000
100137482	SCOTTSDALE	AZ		01/11/2024	9.500	592,550		770,000
100137483	CORAL SPRINGS	FL		01/11/2024	8.125	478,162		610,000
100137484	EL CERRITO	CA		01/11/2024	8.500	740,256		900,000
100137485	LAHAINA	HI		01/11/2024	9.250	1,989,047		3,200,000
100137486	SACRAMENTO	CA		01/11/2024	7.875	340,225		410,000
100137487	LAKELAND	FL		01/11/2024	8.375	191,813		742,000
100137488	MANCHESTER	CT		01/11/2024	7.875	320,376		418,000
100137489	DUNNELLON	FL		01/11/2024	8.625	177,297		348,000
100137490	LA HABRA	CA		01/11/2024	8.750	402,796		510,000
100137491	CLEVELAND	OH		01/11/2024	11.250	115,528		147,000
100137492	SIMI VALLEY	CA		01/11/2024	8.000	1,201,716		1,675,000
100137493	VERO BEACH	FL		01/11/2024	9.625	225,410		275,000
100137494	SAINT CLOUD	MN		01/11/2024	9.250	134,513		165,000
100137495	SAINT CLOUD	MN		01/11/2024	9.750	156,967		191,000
100137496	SAINT CLOUD	MN		01/11/2024	9.750	118,314		143,000
100137497	LOMPOC	CA		01/11/2024	8.250	882,573		1,255,000
100137498	LAKEWAY	TX		01/11/2024	8.875	157,815		870,000
100137499	STATESVILLE	NC		01/11/2024	10.625	261,608		342,000
100137500	FORT LAUDERDALE	FL		01/11/2024	9.875	622,872		840,000
100137501	AGOURA HILLS	CA		01/11/2024	8.375	353,609		904,000
100137502	CALDWELL	ID		01/11/2024	8.750	143,208		341,000
100137503	IRVING	TX		01/11/2024	8.875	403,183		485,000
100137504	NASHVILLE	TN		01/11/2024	8.125	816,389		1,000,000
100137505	LAS VEGAS	NV		01/11/2024	9.625	877,978		950,000
100137506	LOS ANGELES	CA		01/11/2024	10.500	1,274,523		1,380,000
100137507	BOERNE	TX		01/11/2024	8.500	466,715		610,000
100137508	NEW ORLEANS	LA		01/11/2024	8.875	193,288		314,000
100137509	MYRTLE BEACH	SC		01/11/2024	8.750	186,769		263,000
100137510	YUBA CITY	CA		01/11/2024	8.625	275,032		457,000
100137511	LAKE ARROWHEAD	CA		01/11/2024	9.125	294,471		355,000
100137512	TACOMA	WA		01/11/2024	9.250	478,675		610,000
100137513	TAMPA	FL		01/11/2024	8.625	682,540		845,000
100137514	FORT PIERCE	FL		01/11/2024	8.500	811,971		1,120,000
100137515	JULIAN	CA		01/11/2024	9.750	300,152		400,000
100137516	TALENT	OR		01/11/2024	8.375	395,345		556,000
100137517	GILBERT	AZ		01/11/2024	10.375	628,342		722,000
100137518	AUSTIN	TX		01/11/2024	9.375	181,463		227,000
100137519	LEMON GROVE	CA		01/11/2024	8.375	613,943		745,000
100138637	COLLIERVILLE	TN		02/02/2024	9.875	110,898		265,000
100138638	BAL HARBOUR	FL		02/02/2024	9.375	636,760		1,830,000
100138639	FREDERICKSBURG	TX		02/02/2024	8.000	395,078		482,500
100138640	WASHINGTON	DC		02/02/2024	8.500	600,294		780,000
100138641	NASHVILLE	TN		02/02/2024	9.750	428,775		540,000
100138642	MIAMI GARDENS	FL		02/02/2024	10.625	125,126		185,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100138643	AUSTIN	TX		02/02/2024	10.750	368,778		450,000
100138644	GRAND RAPIDS	MI		02/02/2024	9.250	192,071		241,000
100138646	FAIRFIELD	OH		02/02/2024	11.625	251,676		315,000
100138647	CYPRESS	TX		02/02/2024	10.375	777,379		840,000
100138648	RICHMOND	VA		02/02/2024	9.875	291,911		398,000
100138649	SOUTH EUCLID	OH		02/02/2024	8.625	147,900		217,000
100138650	BRADENTON	FL		02/02/2024	8.875	280,167		348,000
100138652	NORTH RIVERSIDE	IL		02/02/2024	8.500	342,425		520,000
100138653	GOLDSBORO	NC		02/02/2024	10.875	138,662		192,000
100138654	MADISON	TN		02/02/2024	9.125	278,212		330,000
100138655	PALATINE	IL		02/02/2024	10.000	157,496		850,000
100138656	DAVIE	FL		02/02/2024	9.750	906,367		2,150,000
100138657	PEMBROKE PINES	FL		02/02/2024	8.625	325,835		865,000
100138658	SOUTH DAYTONA	FL		02/02/2024	9.500	255,598		314,000
100138659	WAYNESVILLE	OH		02/02/2024	8.625	115,552		149,000
100138660	CHICAGO	IL		02/02/2024	9.375	204,561		260,000
100138662	MAPLETON	UT		02/02/2024	7.625	1,204,218		1,850,000
100138663	FRESNO	CA		02/02/2024	8.625	284,537		340,000
100138664	LONG GROVE	IL		02/02/2024	8.750	1,176,531		1,455,000
100138665	FORT WORTH	TX		02/02/2024	9.750	403,603		429,000
100138666	LEANDER	TX		02/02/2024	8.625	375,659		452,000
100138667	MANHATTAN BEACH	CA		02/02/2024	9.125	2,220,734		3,075,000
100138668	COLUMBUS	OH		02/02/2024	9.625	133,792		155,000
100138669	MESQUITE	TX		02/02/2024	10.500	286,390		295,000
100138671	TAMPA	FL		02/02/2024	8.375	1,539,889		3,057,000
100138672	OLATHE	KS		02/02/2024	8.250	479,003		590,000
100138673	TAMPA	FL		02/02/2024	9.625	134,216		182,000
100138674	MIAMI	FL		02/02/2024	9.250	668,399		845,000
100138676	CHARLOTTE	NC		02/02/2024	9.625	209,854		262,000
100138677	DAYTON	OH		02/02/2024	10.000	177,144		205,000
100138678	SACRAMENTO	CA		02/02/2024	8.750	438,300		625,000
100138679	BOCA RATON	FL		02/02/2024	8.000	975,196		1,227,000
100138680	LUBBOCK	TX		02/02/2024	9.375	142,074		174,000
100138681	DAYTON	OH		02/02/2024	10.000	181,689		220,000
100138682	HOWELL	NJ		02/02/2024	8.875	233,629		320,000
100138683	PACIFIC PALISADES	CA		02/02/2024	8.375	112,760		3,925,000
100138684	INDIAN HARBOUR BEACH	FL		02/02/2024	8.875	2,613,564		4,400,000
100138685	KISSIMMEE	FL		02/02/2024	8.750	322,425		390,000
100138686	ELKHORN	NE		02/02/2024	8.000	485,539		595,000
100138687	BAKERSFIELD	CA		02/02/2024	9.750	408,882		510,000
100138688	WYLIE	TX		02/02/2024	10.500	395,162		550,000
100138689	OAK RIDGE	TN		02/02/2024	9.250	216,661		266,000
100138690	TAMPA	FL		02/02/2024	7.750	736,469		916,000
100138691	BAKERSFIELD	CA		02/02/2024	7.250	334,258		730,000
100138693	HOUSTON	TX		02/02/2024	10.625	301,047		670,000
100138694	ATASCOSA	TX		02/02/2024	9.500	485,787		666,000
100138695	WOODBURY	CT		02/02/2024	7.625	607,750		1,000,000
100138696	SAN ANTONIO	TX		02/02/2024	9.625	350,803		475,000
100138697	YUCCA VALLEY	CA		02/02/2024	8.875	261,049		510,000
100138698	AUSTIN	TX		02/02/2024	8.625	1,166,971		1,505,000
100138699	LONG BEACH	CA		02/02/2024	7.625	1,028,094		1,360,500
100138700	CAPTAIN COOK	HI		02/02/2024	8.750	744,865		979,000
100138701	ORMOND BEACH	FL		02/02/2024	8.625	402,907		450,000
100138702	CLOVIS	CA		02/02/2024	8.250	449,353		560,000
100138703	MELISSA	TX		02/02/2024	9.125	294,145		350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100138704	FRESNO	CA		02/02/2024	9.375	425,601		510,000
100138705	OAKDALE	CA		02/02/2024	9.250	406,045		485,000
100138706	PAW PAW	IL		02/02/2024	9.250	218,443		343,000
100138707	PHILADELPHIA	PA		02/02/2024	8.750	203,525		269,000
100138708	LOS ANGELES (VAN NUYS AREA)	CA		02/02/2024	7.875	277,990		500,000
100138709	SPRING	TX		02/02/2024	9.125	263,383		295,000
100138710	NORTH CHESTERFIELD	VA		02/02/2024	9.250	128,230		160,000
100138711	FREMONT	CA		02/02/2024	8.625	153,100		1,625,000
100138712	SAN TAN VALLEY	AZ		02/02/2024	10.250	434,853		501,000
100138713	MAPLETON	UT		02/02/2024	7.750	261,280		525,000
100138714	ROUND ROCK	TX		02/02/2024	8.125	291,060		375,000
100138715	ORLANDO	FL		02/02/2024	9.500	195,104		225,000
100138716	HOUSTON	TX		02/02/2024	9.250	405,440		475,000
100138717	LONG BEACH	CA		02/02/2024	8.125	1,316,157		1,650,000
100138718	PEORIA	AZ		02/02/2024	9.625	583,472		680,000
100138719	KISSIMMEE	FL		02/02/2024	8.625	256,078		375,000
100138720	VAN NUYS AREA LOS ANGELES	CA		02/02/2024	8.375	802,148		980,000
100138722	PHILADELPHIA	PA		02/02/2024	8.750	160,938		200,000
100138723	DUNDEE	FL		02/02/2024	9.000	298,210		372,000
100138724	HAYWARD	CA		02/02/2024	8.000	282,878		1,325,000
100138725	SAINT CLOUD	MN		02/02/2024	9.375	145,832		218,000
100138726	DEL VALLE	TX		02/02/2024	8.875	303,663		369,000
100138727	CITRUS HEIGHTS	CA		02/02/2024	9.125	435,930		650,000
100138728	CITRUS HEIGHTS	CA		02/02/2024	8.875	427,026		685,000
100138729	BRIDGEPORT	CT		02/02/2024	9.500	419,625		550,000
100138730	MIAMI	FL		02/02/2024	8.500	588,163		950,000
100138731	SACRAMENTO	CA		02/02/2024	8.125	284,576		401,500
100138732	SAHUARITA	AZ		02/02/2024	9.000	355,521		452,000
100138733	PARKER	CO		02/02/2024	9.500	1,046,852		1,415,000
100138735	NEWPORT BEACH	CA		02/02/2024	9.500	480,937		625,000
100138736	LOS ANGELES	CA		02/02/2024	7.500	692,152		1,150,000
100138737	TULARE	CA		02/02/2024	9.125	340,256		385,000
100138738	CAPE CORAL	FL		02/02/2024	7.750	375,984		502,000
100138739	BOCA RATON	FL		02/02/2024	8.250	237,763		591,000
100138740	AURORA	CO		02/02/2024	7.250	524,190		725,000
100138741	OJAI	CA		02/02/2024	8.250	1,466,213		1,805,000
100138742	SAN MARINO	CA		02/02/2024	8.125	772,222		2,380,000
100138743	VACAVILLE	CA		02/02/2024	8.375	492,450		640,000
100138744	MILWAUKIE	OR		02/02/2024	7.875	303,223		428,000
100138745	HAYWARD	CA		02/02/2024	9.500	1,015,044		1,400,000
100138746	FRESNO	CA		02/02/2024	10.250	261,241		340,000
100138747	CONWAY	AR		02/02/2024	8.250	126,733		165,000
100138748	SCOTTSDALE	AZ		02/02/2024	8.750	592,296		790,000
100138749	FRESNO	CA		02/02/2024	8.375	228,448		425,000
100139938	SEVIERVILLE	TN		01/09/2024	7.875	252,716		457,000
100139939	PIGEON FORGE	TN		01/09/2024	8.625	462,658		640,000
100139940	GATLINBURG	TN		01/09/2024	8.124	537,694		674,000
100139941	FAIR LAWN	NJ		01/09/2024	8.625	334,469		458,000
100139942	CONCORD	CA		01/09/2024	8.625	631,899		770,000
100139943	PILOT POINT	TX		01/09/2024	7.750	696,628		913,000
100139944	HERNDON	VA		01/09/2024	8.625	224,470		340,000
100139945	NEW BRAUNFELS	TX		01/09/2024	7.999	265,251		345,000
100139946	BAYONNE	NJ		01/09/2024	7.875	436,134		570,000
100139947	SUNRISE	FL		01/09/2024	8.374	438,297		550,000
100139948	NIPOMO	CA		01/09/2024	6.999	724,867		1,150,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100139949	BROCKTON	MA		01/09/2024	7.999	495,162		663,700
100139950	NEW BRAUNFELS	TX		01/09/2024	7.875	262,350		360,000
100139951	PALMDALE	CA		01/09/2024	7.499	293,552		425,000
100139952	OAK ISLAND	NC		01/09/2024	7.999	440,117		590,000
100139953	AUSTIN	TX		01/09/2024	7.750	289,713		386,000
100139954	SPANAWAY	WA		01/09/2024	7.499	328,406		505,000
100139955	LATHROP	CA		01/09/2024	7.999	437,010		589,000
100139956	GILBERT	AZ		01/09/2024	7.374	320,017		450,000
100139957	HUTTO	TX		01/09/2024	7.625	518,957		772,000
100139958	JERSEY CITY	NJ		01/09/2024	8.124	740,827		1,040,000
100139959	OCEAN CITY	MD		01/09/2024	7.374	263,688		349,000
100139960	OCALA	FL		01/09/2024	6.875	248,742		316,000
100139961	SOUTH LAKE TAHOE	CA		01/09/2024	7.999	327,165		430,000
100139962	FARMERS BRANCH	TX		01/09/2024	7.624	281,170		350,000
100139963	YORK	SC		01/09/2024	8.124	239,894		365,000
100139964	COLUMBUS	OH		01/09/2024	7.999	355,119		539,000
100139965	MONMOUTH JUNCTION	NJ		01/09/2024	7.624	260,915		340,000
100139966	RANCHO SANTA MARGARITA	CA		01/09/2024	7.999	492,437		640,000
100139967	GATLINBURG	TN		01/09/2024	7.624	699,397		975,000
100139968	MCKINNEY	TX		01/09/2024	6.999	314,509		416,000
100139969	WESTMINSTER	CO		01/09/2024	8.625	487,577		575,000
100139970	WEST HOLLYWOOD	CA		01/09/2024	7.499	1,093,626		1,531,000
100139971	FRESNO	CA		01/09/2024	7.624	270,683		363,000
100139972	OCEANSIDE	CA		01/09/2024	7.624	365,996		520,000
100139973	YUCAIPA	CA		01/09/2024	7.499	338,052		530,000
100139974	OVERGAARD	AZ		01/09/2024	7.624	193,536		254,000
100139975	HILTON HEAD ISLAND	SC		01/09/2024	7.999	374,592		520,000
100139976	ATLANTA	GA		01/09/2024	6.999	682,628		980,000
100139977	SAN LUIS OBISPO	CA		01/09/2024	7.500	439,132		580,000
100139978	FORT WORTH	TX		01/09/2024	8.124	453,177		590,000
100139979	ROSEVILLE	CA		01/09/2024	7.125	429,414		570,000
100139980	AURORA	CO		01/09/2024	6.624	627,670		843,000
100139981	PAHOA	HI		01/09/2024	7.990	280,925		365,000
100139982	HAMPTON	VA		01/09/2024	7.875	189,191		252,000
100139983	MARTINSBURG	WV		01/09/2024	8.124	230,494		288,000
100139984	NIXA	MO		01/09/2024	8.124	192,129		310,000
100139985	SAN ANTONIO	TX		01/09/2024	8.125	240,085		310,000
100139986	SARASOTA	FL		01/09/2024	8.125	225,518		315,000
100139987	WAIKOLOA	HI		01/09/2024	7.990	669,310		1,001,000
100139988	SEAL BEACH	CA		01/09/2024	7.875	715,048		1,125,000
100139989	SMITHVILLE	TX		01/09/2024	7.875	271,851		425,000
100139990	GUSTINE	CA		01/09/2024	8.625	346,509		450,000
100139991	GREENSBORO	NC		01/09/2024	8.124	191,617		319,000
100139992	NORTH POTOMAC	MD		01/09/2024	7.625	315,174		446,000
100139993	OXFORD	AL		01/09/2024	8.625	291,399		360,000
100139994	ARRINGTON	TN		01/09/2024	7.875	360,024		445,000
100139995	MERCED	CA		01/09/2024	7.990	405,290		530,000
100139996	COLLIERVILLE	TN		01/09/2024	7.750	284,282		371,000
100139997	CROZET	VA		01/09/2024	8.625	290,137		385,000
100139998	MALIBU	CA		01/09/2024	7.490	704,025		945,000
100139999	BAKERSFIELD	CA		01/09/2024	8.625	293,429		385,000
100140000	COLLINSVILLE	IL		01/09/2024	8.625	281,740		345,000
100140001	ACWORTH	GA		01/09/2024	8.125	280,137		365,000
100140002	ACWORTH	GA		01/09/2024	7.875	278,554		364,000
100140003	EMERALD ISLE	NC		01/09/2024	7.625	383,722		500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140004	OLATHE	KS		01/09/2024	8.625	239,543		315,000
100140005	READING	PA		01/09/2024	8.625	274,679		325,000
100140006	MYRTLE BEACH	SC		01/09/2024	6.375	308,933		419,000
100140007	ATLANTA	GA		01/09/2024	8.625	244,067		330,000
100140008	COLUMBIA	MD		01/09/2024	7.750	273,765		370,000
100140009	PHILADELPHIA	PA		01/09/2024	8.625	282,589		365,000
100140010	KEAAU	HI		01/09/2024	7.990	370,119		550,000
100140011	YAPHANK	NY		01/09/2024	8.625	291,240		380,000
100140012	WILLIAMSON	NY		01/09/2024	8.500	237,729		313,000
100140013	ATLANTA	GA		01/09/2024	7.500	322,195		423,000
100140014	HENRICO	NC		01/09/2024	8.625	521,528		743,500
100140015	SEATTLE	WA		01/09/2024	7.750	974,048		1,400,000
100140016	NEWCASTLE	WA		01/09/2024	7.875	707,767		1,041,000
100140017	MURFREESBORO	TN		01/09/2024	8.625	297,933		365,000
100140018	MIDLAND	TX		01/09/2024	8.625	361,737		475,000
100140019	SONOMA	CA		01/09/2024	8.625	767,214		1,010,000
100140020	CAPE MAY	NJ		01/09/2024	8.125	337,589		423,000
100140021	WEST WILDWOOD	NJ		01/09/2024	7.750	253,512		340,000
100140022	CHARLOTTESVILLE	VA		01/09/2024	7.990	287,762		377,000
100140023	EPWORTH	GA		01/09/2024	8.500	371,480		488,000
100140024	JEWETT	NY		01/09/2024	8.500	251,781		360,000
100140025	GARDEN CITY	NY		01/09/2024	8.625	736,499		1,030,000
100140026	SAVANNAH	GA		01/09/2024	8.500	351,032		512,500
100140027	PLANO	TX		01/09/2024	8.374	247,363		320,000
100140028	NORTH RICHLAND HILLS	TX		01/09/2024	7.625	192,255		372,000
100140029	MIDDLEFIELD	MA		01/09/2024	7.990	275,262		351,000
100140030	WEST LONG BRANCH	NJ		01/09/2024	7.624	883,547		1,250,000
100140031	SAN DIEGO	CA		01/09/2024	8.125	692,297		910,000
100140032	DEARBORN	MI		01/09/2024	8.625	236,941		298,000
100140033	NEW BEDFORD	MA		01/09/2024	7.625	330,739		490,000
100140034	LAKEWOOD	WA		01/09/2024	8.625	390,776		510,000
100140035	AUBREY	TX		01/09/2024	7.624	318,510		425,000
100140036	LOS ANGELES	CA		01/09/2024	8.125	577,637		810,000
100140037	ORLANDO	FL		01/09/2024	7.875	357,710		450,000
100140038	HALETHORPE	MD		01/09/2024	8.625	354,791		420,000
100140039	LONGVIEW	WA		01/09/2024	8.125	243,950		301,000
100140040	WILMINGTON	NC		01/09/2024	8.000	416,830		560,000
100140041	WILMINGTON	NC		01/09/2024	8.000	416,830		560,000
100140042	PEMBROKE PINES	FL		01/09/2024	8.625	528,624		690,000
100140043	LOS ANGELES	CA		01/09/2024	8.125	863,435		1,240,000
100140044	ARLINGTON	TX		01/09/2024	7.625	261,775		343,000
100140045	PROVIDENCE	RI		01/09/2024	7.625	482,545		630,000
100140046	MURRIETA	CA		01/09/2024	7.499	351,432		495,000
100140047	NORTH ADAMS	MA		01/09/2024	8.125	240,687		300,000
100140048	OWENSBORO	KY		01/09/2024	8.124	243,769		330,000
100140049	GLEN ALLEN	VA		01/09/2024	7.875	318,958		420,000
100140050	LOCKHART	TX		01/09/2024	5.500	196,871		290,500
100140051	SEAGOVILLE	TX		01/09/2024	7.875	280,928		350,000
100140052	HENRICO	VA		01/09/2024	8.125	269,474		380,000
100140053	ALBUQUERQUE	NM		01/09/2024	7.875	460,916		650,000
100140054	BROOKLINE	MA		01/09/2024	7.624	537,216		775,000
100140055	OCEAN CITY	MD		01/09/2024	7.625	257,007		335,000
100140056	OCALA	FL		01/09/2024	7.990	539,980		752,000
100140057	ROSHARON	TX		01/09/2024	7.990	244,098		301,000
100140058	SAINT PETERSBURG	FL		01/09/2024	8.125	332,666		460,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140059	GLEN ALLEN	VA		01/09/2024	8.124	302,301		400,000
100140060	OCEAN VIEW	DE		01/09/2024	7.625	281,337		372,000
100140061	TACOMA	WA		01/09/2024	7.625	383,572		505,000
100140062	SEVEN DEVILS	NC		01/09/2024	8.375	700,768		890,000
100140063	SAINT AUGUSTINE	FL		01/09/2024	5.750	206,343		324,000
100140064	WILLIAMS	AZ		01/09/2024	8.500	721,435		908,000
100140065	BOISE	ID		01/09/2024	8.124	376,808		502,000
100140066	KENNESAW	GA		01/09/2024	8.500	309,759		410,000
100140067	TORRANCE	CA		01/09/2024	7.624	558,244		726,000
100140068	LEWISVILLE	TX		01/09/2024	8.625	255,521		335,000
100140069	TUSTIN	CA		01/09/2024	8.500	401,613		520,000
100140070	PHARR	TX		01/09/2024	8.125	389,357		542,000
100140071	WINDSOR	WI		01/09/2024	7.500	252,686		355,000
100140072	MESA	AZ		01/09/2024	6.625	413,259		555,000
100140073	NORRISTOWN	PA		01/09/2024	7.499	244,364		340,000
100140074	MERIDIAN	ID		01/09/2024	8.625	331,445		410,000
100140075	HUTTO	TX		01/09/2024	6.000	291,410		425,000
100140076	OCALA	FL		01/09/2024	7.000	214,259		286,000
100140077	ATLANTA	GA		01/09/2024	7.499	322,496		500,000
100140078	ATLANTA	GA		01/09/2024	7.499	258,783		390,000
100140079	PFLUGERVILLE	TX		01/09/2024	7.875	294,921		450,000
100140080	BROOKHAVEN	GA		01/09/2024	7.499	271,183		405,000
100140081	BANNER ELK	NC		01/09/2024	8.625	299,054		425,000
100140082	MANCHESTER	CT		01/09/2024	7.625	247,996		360,000
100140083	NORTH LAUDERDALE	FL		01/09/2024	8.625	234,684		305,000
100140084	FORT MYERS	FL		01/09/2024	7.875	277,234		365,000
100140085	BLACK MOUNTAIN	NC		01/09/2024	7.750	490,358		725,000
100140086	PHILADELPHIA	PA		01/09/2024	8.125	268,042		375,000
100140087	YUBA CITY	CA		01/09/2024	7.500	281,945		370,000
100140088	ORONOGO	MO		01/09/2024	6.875	302,897		403,000
100140089	DENTON	TX		01/09/2024	7.625	198,851		390,000
100140090	NAPLES	FL		01/09/2024	8.125	349,878		455,000
100140091	CAPE MAY	NJ		01/09/2024	8.375	224,613		315,000
100140092	BRADENTON	FL		01/09/2024	8.250	395,742		564,000
100140093	LEVITTOWN	PA		01/09/2024	7.625	276,523		365,000
100140094	PLANT CITY	FL		01/09/2024	8.000	235,245		312,000
100140095	KINGSPORT	TN		01/09/2024	8.000	240,589		340,000
100140096	ROCHESTER	NY		01/09/2024	8.375	243,917		340,000
100140097	SAN MARCOS	TX		01/09/2024	5.625	244,708		368,000
100140098	CAPE CORAL	FL		01/09/2024	5.750	260,628		365,000
100140099	SANTAQUIN	UT		01/09/2024	7.250	250,900		335,000
100140100	MARBLE FALLS	TX		01/09/2024	7.750	273,742		380,000
100140101	SAN MARCOS	TX		01/09/2024	5.750	238,625		368,000
100140102	OAKLAND	TN		01/09/2024	6.500	276,472		375,000
100140103	FREDERICK	MD		01/09/2024	6.500	379,547		510,000
100140104	WINTER HAVEN	FL		01/09/2024	6.500	239,213		307,000
100140105	CONROE	TX		01/09/2024	6.250	266,640		349,000
100140106	JOLIET	IL		01/09/2024	5.990	251,523		333,000
100140107	FLORESVILLE	TX		01/09/2024	5.750	207,786		305,000
100140108	FREDERICK	MD		01/09/2024	6.500	347,177		510,000
100140109	FORT WORTH	TX		01/09/2024	5.750	284,086		415,000
100140110	BRADENTON	FL		01/09/2024	7.500	295,798		387,000
100140111	MERCED	CA		01/09/2024	6.500	397,118		535,000
100140112	JOLIET	IL		01/09/2024	5.990	247,370		327,000
100140113	MERCED	CA		01/09/2024	6.250	301,912		469,340

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140114	COLUMBIA	TN		01/09/2024	6.250	222,295		290,000
100140115	CONROE	TX		01/09/2024	6.500	324,968		421,000
100140116	NEW MARKET	AL		01/09/2024	6.500	213,964		284,000
100140117	WACO	TX		01/09/2024	6.500	223,526		296,000
100140118	ROSHARON	TX		01/09/2024	6.250	246,527		324,000
100140119	FORT WORTH	TX		01/09/2024	6.500	276,275		387,000
100140120	FORT WORTH	TX		01/09/2024	6.500	255,212		330,000
100140121	OKLAHOMA CITY	OK		01/09/2024	5.990	214,641		296,000
100140122	MIDDLE RIVER	MD		01/09/2024	7.625	250,274		315,000
100140123	CHARLOTTESVILLE	VA		01/09/2024	6.990	323,755		462,500
100140124	MERCED	CA		01/09/2024	6.500	308,657		442,000
100140125	BOWIE	MD		01/09/2024	7.625	324,879		456,000
100140126	MERCED	CA		01/09/2024	6.500	286,310		412,000
100140127	MERCED	CA		01/09/2024	6.500	306,652		414,000
100140128	BLOOMINGDALE	GA		01/09/2024	6.250	213,825		279,000
100140129	APEX	NC		01/09/2024	7.375	298,140		423,000
100140130	LOGANVILLE	GA		01/09/2024	5.625	306,136		442,000
100140131	DRAPER	UT		01/09/2024	8.125	607,103		775,000
100140132	DURHAM	NC		01/09/2024	5.750	255,155		435,000
100140133	WENDELL	NC		01/09/2024	6.000	300,180		420,000
100140134	FRESNO	CA		01/09/2024	7.250	422,249		560,000
100140135	LEHI	UT		01/09/2024	7.750	295,085		461,000
100140136	SACRAMENTO	CA		01/09/2024	7.750	501,112		705,000
100140137	SALT LAKE CITY	UT		01/09/2024	8.125	460,364		600,000
100140138	EDMOND	OK		01/09/2024	8.000	261,293		322,500
100140139	AURORA	CO		01/09/2024	8.125	434,050		535,000
100140140	GRAND PRAIRIE	TX		01/09/2024	8.250	400,624		500,000
100140141	GARLAND	TX		01/09/2024	7.625	262,413		347,000
100140142	OAKLAND PARK	FL		01/09/2024	8.250	512,753		635,000
100140143	APOLLO BEACH	FL		01/09/2024	8.125	590,691		768,000
100140144	CHANDLER	AZ		01/09/2024	7.625	410,899		551,000
100140145	GILBERT	AZ		01/09/2024	7.490	440,615		615,000
100140146	HAMPTON	GA		01/09/2024	5.625	261,355		430,000
100140147	SURF CITY	NC		01/09/2024	7.624	734,906		970,000
100140148	CELINA	TX		01/09/2024	7.625	337,873		490,000
100140149	BETHESDA	MD		01/09/2024	7.624	925,528		1,305,000
100140150	LAWRENCEVILLE	GA		01/09/2024	7.500	266,214		365,000
100140151	RALEIGH	NC		01/09/2024	7.990	275,376		362,000
100140152	RALEIGH	NC		01/09/2024	7.875	241,977		299,150
100140153	PARRISH	FL		01/09/2024	7.125	363,439		495,000
100140154	RALEIGH	NC		01/09/2024	7.500	270,945		364,000
100140155	LANDOVER HILLS	MD		01/09/2024	7.990	241,256		342,000
100140156	DAVENPORT	FL		01/09/2024	7.125	247,912		330,000
100140157	DURHAM	NC		01/09/2024	5.625	312,213		443,500
100140158	MURRIETA	CA		01/09/2024	5.375	387,926		586,000
100140159	DURHAM	NC		01/09/2024	5.625	308,619		433,000
100140160	STONINGTON	CT		01/09/2024	8.625	772,344		1,020,000
100140161	RALEIGH	NC		01/09/2024	7.875	232,857		325,000
100140162	CYPRESS	TX		01/09/2024	6.000	210,758		315,000
100140163	MURRIETA	CA		01/09/2024	5.375	420,345		640,000
100140164	CLARKSVILLE	TN		01/09/2024	7.990	252,217		327,000
100140165	ARCOLA	TX		01/09/2024	7.750	256,948		342,000
100140166	HUTTO	TX		01/09/2024	6.250	270,813		369,000
100140167	PORTLAND	OR		01/09/2024	7.990	268,007		347,000
100140168	LAND O LAKES	FL		01/09/2024	7.490	346,078		464,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140169	EAGLE LAKE	FL		01/09/2024	6.125	223,388		295,000
100140170	BALL GROUND	GA		01/09/2024	6.250	275,862		415,000
100140171	PISCATAWAY	NJ		01/09/2024	7.625	347,129		460,000
100140172	GRAND RAPIDS	MI		01/09/2024	7.625	243,631		345,000
100140173	WOODLAND	CA		01/09/2024	6.125	485,283		662,000
100140174	ROWLETT	TX		01/11/2024	8.500	269,588		396,000
100140175	CHARLOTTE	NC		01/11/2024	10.375	201,390		245,000
100140176	POWDER SPRINGS	GA		01/11/2024	10.625	220,860		290,000
100140177	ORLANDO	FL		01/11/2024	9.750	236,874		291,000
100140178	BLUFFDALE	UT		01/11/2024	9.000	1,501,684		2,250,000
100140179	BOCA RATON	FL		01/11/2024	10.125	305,400		375,000
100140180	RANCHO SANTA FE	CA		01/11/2024	9.625	5,631,552		8,750,000
100140181	TEMECULA	CA		01/11/2024	8.375	1,072,050		1,400,000
100140182	LINCOLNTON	NC		01/11/2024	9.500	282,719		350,000
100140183	JOLIET	IL		01/11/2024	9.625	162,812		202,000
100140184	HAWAIIAN GARDENS	CA		01/11/2024	10.000	467,286		600,000
100140185	LAS VEGAS	NV		01/11/2024	9.500	137,025		335,000
100140186	CLOVIS	CA		01/11/2024	11.375	316,193		395,000
100140187	PALMDALE	CA		01/11/2024	10.625	404,500		500,000
100140188	RENO	NV		01/11/2024	9.500	429,661		1,700,000
100140189	LA QUINTA	CA		01/11/2024	10.125	1,860,656		2,170,000
100140190	SPRINGFIELD	VA		01/11/2024	8.500	962,312		1,260,000
100140192	TUCSON	AZ		01/11/2024	7.750	569,477		1,000,000
100140193	NAPLES	FL		01/11/2024	10.875	384,617		485,000
100140194	RICHARDSON	TX		01/11/2024	9.250	260,006		340,000
100140197	PANAMA CITY BEACH	FL		01/11/2024	10.125	434,846		535,000
100140201	CORONA	CA		01/11/2024	9.125	641,447		850,000
100140202	EDMOND	OK		01/11/2024	9.500	500,021		680,000
100140203	PASCOAG	RI		01/11/2024	9.875	390,425		500,000
100140204	IRVING	TX		01/11/2024	10.000	196,393		296,000
100140205	SPRING	TX		01/11/2024	9.990	326,551		395,000
100140206	RIVERVIEW	FL		01/11/2024	9.750	377,016		458,000
100140207	DENISON	TX		01/11/2024	9.375	378,318		474,000
100140209	CHANDLER	AZ		01/11/2024	8.750	386,646		470,000
100140210	WILMINGTON	NC		01/11/2024	8.999	209,010		270,000
100140211	SPRINGTOWN	TX		01/11/2024	10.990	297,653		355,000
100140212	DURHAM	NC		01/11/2024	10.375	220,219		285,000
100140213	RYDAL	PA		01/11/2024	9.750	518,822		645,000
100140214	HAINES CITY	FL		01/11/2024	10.125	277,457		336,000
100140215	LONG BRANCH	NJ		01/11/2024	10.990	574,579		750,000
100140216	HERNANDO BEACH	FL		01/11/2024	8.625	565,716		742,500
100140217	COSTA MESA	CA		01/11/2024	9.750	1,560,792		2,025,000
100140218	PORT RICHEY	FL		01/11/2024	8.625	156,609		220,000
100140219	WILLIS	TX		01/11/2024	8.250	308,038		381,000
100140220	AUSTIN	TX		01/11/2024	10.750	341,617		400,000
100140221	HOLLYWOOD	FL		01/11/2024	8.500	113,895		140,000
100140222	AUSTIN	TX		01/11/2024	8.625	2,588,021		4,350,000
100140223	HAINES CITY	FL		01/11/2024	9.375	251,199		325,000
100140224	DUCHESNE	UT		01/11/2024	9.375	690,766		890,000
100140225	SAN ANTONIO	TX		01/11/2024	9.500	307,988		393,000
100140226	SACRAMENTO	CA		01/11/2024	8.250	621,042		830,000
100140227	DETROIT	MI		01/11/2024	9.490	118,437		150,000
100140228	NORWALK	CT		01/11/2024	8.500	551,132		715,000
100140229	FISHERS	IN		01/11/2024	9.125	773,545		1,200,000
100140230	GERMANTOWN	MD		01/11/2024	8.990	255,502		331,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140231	SADDLE BROOK	NJ		01/11/2024	9.750	449,236		565,000
100140232	WACO	TX		01/11/2024	10.375	480,021		658,000
100140233	THRALL	TX		01/11/2024	10.625	541,027		688,000
100140234	BOUNTIFUL	UT		01/18/2024	8.124	773,189		1,050,000
100140235	MURRIETA	CA		01/18/2024	7.999	486,108		650,000
100140236	TWENTYNINE PALMS	CA		01/18/2024	7.625	342,327		450,000
100140237	PATERSON	NJ		01/18/2024	7.999	424,580		600,000
100140238	VICTORIA	MN		01/18/2024	7.124	252,784		353,000
100140239	PLAINSBORO	NJ		01/18/2024	7.124	244,632		370,000
100140240	MALDEN	MA		01/18/2024	7.999	609,660		850,000
100140241	PROSPER	TX		01/18/2024	7.374	648,404		865,000
100140242	HONOLULU	HI		01/18/2024	7.999	371,579		490,000
100140243	CAPE CORAL	FL		01/18/2024	7.624	308,333		406,000
100140244	CLEMENTON	NJ		01/18/2024	7.499	265,421		350,000
100140245	SAN JACINTO	CA		01/18/2024	7.124	350,072		465,000
100140246	WEST PALM BEACH	FL		01/18/2024	8.250	238,329		315,000
100140247	FORNEY	TX		01/18/2024	6.999	259,740		380,000
100140248	WILMINGTON	DE		01/18/2024	7.624	199,714		265,000
100140249	WILMINGTON	DE		01/18/2024	7.624	199,714		262,000
100140250	POOLER	GA		01/18/2024	6.500	401,932		535,000
100140251	MERIDIAN	ID		01/18/2024	6.999	302,696		485,000
100140252	SAINT AUGUSTINE	FL		01/18/2024	7.499	408,057		585,000
100140253	SALEM	OR		01/18/2024	7.624	288,759		375,000
100140254	NEW ALBANY	OH		01/18/2024	7.999	338,580		440,000
100140255	MYRTLE BEACH	SC		01/18/2024	8.125	383,211		498,000
100140256	GILBERT	AZ		01/18/2024	6.875	586,772		775,000
100140257	FUQUAY VARINA	NC		01/18/2024	7.990	308,439		412,000
100140258	TAMPA	FL		01/18/2024	7.499	295,318		366,000
100140259	NEWPORT	OR		01/18/2024	8.625	449,004		625,000
100140260	PHILADELPHIA	PA		01/18/2024	7.375	223,788		316,000
100140261	TOMS RIVER	NJ		01/18/2024	7.624	324,169		425,000
100140262	CONYERS	GA		01/18/2024	6.999	267,068		355,000
100140263	WASHINGTON	DC		01/18/2024	7.875	356,595		478,000
100140264	CLOVIS	CA		01/18/2024	5.625	278,539		383,000
100140265	MIAMI GARDENS	FL		01/18/2024	7.875	325,156		425,000
100140266	HILTON HEAD ISLAND	SC		01/18/2024	8.125	397,886		515,000
100140267	SEDONA	AZ		01/18/2024	7.990	596,673		850,000
100140268	ROGERS	AR		01/18/2024	7.990	253,331		356,000
100140269	DURHAM	NC		01/18/2024	7.990	306,598		410,000
100140270	NAPERVILLE	IL		01/18/2024	8.125	335,001		417,000
100140271	EVANSTON	IL		01/18/2024	8.124	558,237		730,000
100140272	WICHITA	KS		01/18/2024	7.875	190,574		250,000
100140273	KILL DEVIL HILLS	NC		01/18/2024	7.875	278,244		425,000
100140274	LAGO VISTA	TX		01/18/2024	8.125	290,678		393,000
100140275	LINCOLN	NE		01/18/2024	8.124	266,700		350,000
100140276	LAWRENCEVILLE	GA		01/18/2024	8.625	380,723		494,000
100140277	ACWORTH	GA		01/18/2024	8.625	274,724		380,000
100140278	CROZET	VA		01/18/2024	8.625	285,652		374,000
100140279	SAINT GEORGE	UT		01/18/2024	8.625	738,327		993,000
100140280	LAKE HAVASU CITY	AZ		01/18/2024	7.875	394,759		510,000
100140281	BIXBY	OK		01/18/2024	8.625	256,075		404,000
100140282	SURFSIDE BEACH	SC		01/18/2024	7.990	279,313		371,000
100140283	TAMPA	FL		01/18/2024	7.875	314,878		430,000
100140284	LAKE ALFRED	FL		01/18/2024	8.625	277,807		349,000
100140285	SUMMIT	IL		01/18/2024	8.625	320,974		416,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140286	CRYSTAL BEACH	TX		01/18/2024	8.625	476,921		660,000
100140287	SAN DIEGO	CA		01/18/2024	7.990	522,699		750,000
100140288	NEWARK	DE		01/18/2024	7.625	406,925		572,000
100140289	LAKE HAVASU CITY	AZ		01/18/2024	8.625	627,564		901,000
100140290	CICERO	IL		01/18/2024	8.125	375,659		490,000
100140291	CHICAGO	IL		01/18/2024	8.000	467,290		660,000
100140292	WASHINGTON	DC		01/18/2024	7.990	574,567		745,000
100140293	LOGANVILLE	GA		01/18/2024	6.250	284,975		452,000
100140294	EVERETT	MA		01/18/2024	7.875	666,476		1,030,000
100140295	DOVER	DE		01/18/2024	8.625	232,104		283,000
100140296	WESTON	TX		01/18/2024	7.875	364,397		458,000
100140297	CAMBRIA HEIGHTS	NY		01/18/2024	8.625	474,252		630,000
100140298	NESKOWIN	OR		01/18/2024	7.875	562,114		740,000
100140299	LOGANVILLE	GA		01/18/2024	6.250	275,270		395,000
100140300	CHARLOTTE	NC		01/18/2024	7.750	280,998		375,000
100140301	LAS VEGAS	NV		01/18/2024	8.125	298,026		385,000
100140302	FORT WORTH	TX		01/18/2024	8.124	241,974		320,000
100140303	FLOWERY BRANCH	GA		01/18/2024	7.500	278,771		367,000
100140304	LAS VEGAS	NV		01/18/2024	7.625	304,851		460,500
100140305	TRACY	CA		01/18/2024	7.624	735,088		953,000
100140306	TEMPE	AZ		01/18/2024	7.990	408,695		535,000
100140307	HYATTSVILLE	MD		01/18/2024	7.990	397,061		540,000
100140308	BLOOMINGTON	MN		01/18/2024	8.125	235,350		325,000
100140309	LONG BEACH	CA		01/18/2024	8.125	613,080		850,000
100140310	APEX	NC		01/18/2024	7.875	347,272		486,000
100140311	BREMERTON	WA		01/18/2024	8.125	365,393		495,000
100140312	BALTIMORE	MD		01/18/2024	7.500	312,819		410,000
100140313	NORTH MYRTLE BEACH	SC		01/18/2024	8.125	244,976		300,000
100140314	SUWANEE	GA		01/18/2024	5.875	261,592		395,000
100140315	CUMMING	GA		01/18/2024	7.375	353,707		499,000
100140316	CYPRESS	TX		01/18/2024	7.625	310,147		405,000
100140317	MARYSVILLE	WA		01/18/2024	7.500	476,021		625,000
100140318	ANNA	TX		01/18/2024	7.499	308,078		460,000
100140319	LEWISTOWN	MT		01/18/2024	8.124	549,252		675,000
100140320	MESA	AZ		01/18/2024	8.000	362,448		505,000
100140321	SCITUATE	MA		01/18/2024	7.625	842,211		1,325,000
100140322	INDIAN TRAIL	NC		01/18/2024	8.125	367,092		450,000
100140323	SACRAMENTO	CA		01/18/2024	8.125	355,841		465,000
100140324	TROPHY CLUB	TX		01/18/2024	7.500	481,293		650,000
100140325	AURORA	CO		01/18/2024	7.500	335,664		442,000
100140326	BERWYN	IL		01/18/2024	8.124	352,083		460,000
100140327	CHARLOTTESVILLE	VA		01/18/2024	8.000	265,333		328,000
100140328	PISCATAWAY	NJ		01/18/2024	8.125	307,329		440,000
100140329	ARDEN	NC		01/18/2024	8.000	288,130		356,000
100140330	ALPHARETTA	GA		01/18/2024	7.624	329,043		432,000
100140331	ANNA	TX		01/18/2024	7.875	256,994		340,000
100140332	WOLFFORTH	TX		01/18/2024	7.375	279,907		380,000
100140333	MORRISTOWN	TN		01/18/2024	7.500	235,136		312,000
100140334	LAS VEGAS	NV		01/18/2024	6.500	282,465		357,000
100140335	JOHNSTON	IA		01/18/2024	5.990	304,293		395,000
100140336	SOUTH AMBOY	NJ		01/18/2024	8.124	399,099		540,000
100140337	FREDERICK	MD		01/18/2024	6.500	427,230		573,000
100140338	ROSHARON	TX		01/18/2024	6.500	246,125		335,000
100140339	BOISE	ID		01/18/2024	8.000	245,043		320,000
100140340	RIO RANCHO	NM		01/18/2024	5.750	281,405		367,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140341	RIO RANCHO	NM		01/18/2024	5.750	277,719		372,000
100140342	HARDEEVILLE	SC		01/18/2024	6.500	247,764		313,000
100140343	FORT WORTH	TX		01/18/2024	6.500	283,805		402,500
100140344	MCKINNEY	TX		01/18/2024	7.750	313,429		440,000
100140345	PEMBROKE PINES	FL		01/18/2024	7.990	349,614		455,000
100140346	SAINT LOUIS	MO		01/18/2024	7.625	255,519		330,000
100140347	GRANADA HILLS	CA		01/18/2024	7.125	939,326		1,320,000
100140348	PORT SAINT LUCIE	FL		01/18/2024	8.125	279,322		350,000
100140349	MARINA	CA		01/18/2024	8.375	676,416		925,000
100140350	GILBERT	AZ		01/18/2024	8.000	337,274		438,000
100140351	LITTLE RIVER	SC		01/18/2024	5.990	261,361		345,500
100140352	PROSPER	TX		01/18/2024	8.125	361,569		478,000
100140353	DUENWEG	MO		01/18/2024	7.125	301,422		396,000
100140354	MESA	AZ		01/18/2024	7.750	252,864		334,000
100140355	WAKE FOREST	NC		01/18/2024	7.625	315,522		422,000
100140356	KILMARNOCK	VA		01/18/2024	8.125	264,988		330,000
100140357	BAYTOWN	TX		01/18/2024	7.625	252,772		312,000
100140358	LAND O LAKES	FL		01/18/2024	6.500	321,223		435,000
100140359	SUMMERVILLE	SC		01/18/2024	6.750	301,822		388,500
100140360	ROYSE CITY	TX		01/18/2024	8.125	254,796		345,000
100140361	ROSEVILLE	CA		01/18/2024	8.375	493,133		675,000
100140362	BRIDGEPORT	CT		01/18/2024	8.124	244,880		347,000
100140363	RALEIGH	NC		01/18/2024	7.625	255,221		336,000
100140364	FRESNO	CA		01/18/2024	6.250	301,828		449,000
100140365	LOGANVILLE	GA		01/18/2024	6.250	283,953		376,000
100140366	PEORIA	AZ		01/18/2024	8.000	529,618		660,000
100140367	SAN MARCOS	TX		01/18/2024	5.625	266,067		365,000
100140368	ATLANTA	GA		01/18/2024	7.990	242,513		314,000
100140369	GRAHAM	WA		01/18/2024	6.500	318,268		428,000
100140370	KNIGHTDALE	NC		01/18/2024	7.875	256,514		319,200
100140371	CAPE CORAL	FL		01/18/2024	7.990	230,176		350,000
100140372	WESTFIELD	IN		01/18/2024	5.990	293,735		425,000
100140373	MONUMENT	CO		01/18/2024	7.624	245,252		317,000
100140374	EVERGREEN PARK	IL		01/18/2024	7.624	231,649		302,000
100140375	SAN ANTONIO	TX		01/18/2024	7.500	280,550		370,000
100140376	FULSHEAR	TX		01/18/2024	7.624	237,717		329,000
100140377	FRESNO	CA		01/18/2024	7.250	360,551		475,000
100140378	KAILUA KONA	HI		01/18/2024	8.625	318,142		411,000
100140379	EVANSTON	WY		01/18/2024	7.625	234,305		364,000
100140380	MAPLEWOOD	NJ		01/18/2024	8.625	707,798		920,000
100140381	WOODSTOCK	GA		01/18/2024	8.000	327,313		475,000
100140382	SAN DIEGO	CA		01/18/2024	7.750	766,933		1,113,300
100140383	NEWARK	DE		01/18/2024	6.990	275,622		370,000
100140384	PENDERGRASS	GA		01/18/2024	6.375	239,626		305,000
100140385	CONCORD	NC		01/18/2024	8.125	267,223		348,000
100140386	CONCORD	NC		01/18/2024	8.125	267,867		348,000
100140387	OVIEDO	FL		01/18/2024	7.500	322,583		419,000
100140388	CHANDLER	AZ		01/18/2024	5.375	432,909		660,000
100140389	SOUTH ELGIN	IL		01/18/2024	5.875	286,464		375,000
100140390	DURHAM	NC		01/18/2024	5.750	313,087		442,000
100140391	KISSIMMEE	FL		01/18/2024	5.500	326,629		430,000
100140392	OVIEDO	FL		01/18/2024	7.500	327,434		410,000
100140393	WHITEFISH	MT		01/18/2024	7.750	279,203		405,000
100140394	CHANDLER	AZ		01/18/2024	7.625	385,047		500,000
100140395	SCOTTSDALE	AZ		01/18/2024	7.624	440,781		653,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140396	IRVINE	CA		01/18/2024	7.499	670,427		940,000
100140397	SURF CITY	NC		01/18/2024	7.624	702,779		1,015,000
100140398	NEWARK	NJ		01/18/2024	7.875	746,166		975,000
100140399	NORTH LAS VEGAS	NV		01/18/2024	7.875	405,330		530,000
100140400	SURPRISE	AZ		01/18/2024	8.000	348,565		454,000
100140401	WESLEY CHAPEL	FL		01/18/2024	8.125	247,993		339,000
100140402	SAINT CLOUD	FL		01/18/2024	6.990	241,436		304,000
100140403	SOUTH JORDAN	UT		01/18/2024	7.250	538,174		755,000
100140404	KYLE	TX		01/18/2024	7.875	240,048		330,000
100140405	N LAS VEGAS	NV		01/18/2024	8.000	422,668		555,000
100140406	AUBURNDALE	FL		01/18/2024	7.500	270,500		356,000
100140407	TUCSON	AZ		01/18/2024	8.625	185,749		260,000
100140408	PHOENIX	AZ		01/18/2024	7.625	203,261		436,000
100140409	RALEIGH	NC		01/18/2024	7.500	417,844		602,000
100140410	DANIA BEACH	FL		01/18/2024	7.875	574,948		750,000
100140411	ATLANTA	GA		01/18/2024	8.125	251,166		323,900
100140412	KATY	TX		01/18/2024	8.125	250,534		320,100
100140413	GREENVILLE	NC		01/18/2024	8.124	253,711		311,800
100140414	THORNTON	CO		01/18/2024	7.624	278,427		375,000
100140415	DEBARY	FL		01/18/2024	7.499	272,314		365,000
100140416	PACE	FL		01/18/2024	8.125	248,142		320,000
100140417	LAGO VISTA	TX		01/18/2024	6.990	305,400		455,000
100140418	KUNKLETOWN	PA		01/18/2024	7.625	250,783		350,000
100140419	ATLANTA	GA		01/18/2024	7.990	241,313		314,000
100140420	OCALA	FL		01/18/2024	7.125	263,114		345,000
100140421	COLUMBUS	OH		01/18/2024	7.624	241,547		320,000
100140422	RIVER RIDGE	LA		01/18/2024	8.125	335,883		435,000
100140423	WINCHESTER	VA		01/18/2024	7.250	248,845		332,000
100140424	LUBBOCK	TX		01/18/2024	7.374	188,372		237,000
100140425	RALEIGH	NC		01/18/2024	7.750	241,319		320,000
100140426	WAKE FOREST	NC		01/18/2024	7.750	256,231		342,000
100140427	ZEBULON	NC		01/18/2024	7.875	263,876		355,000
100140428	RALEIGH	NC		01/18/2024	7.750	288,964		377,000
100140429	RALEIGH	NC		01/18/2024	7.375	268,045		355,000
100140430	MENIFEE	CA		01/18/2024	6.250	403,841		538,000
100140431	WILLISTON	FL		01/18/2024	5.625	230,786		325,000
100140432	PEACHTREE CITY	GA		01/18/2024	7.500	248,334		336,000
100140433	WAKE FOREST	NC		01/18/2024	7.875	247,069		331,000
100140434	STACY	MN		01/18/2024	8.374	262,691		375,000
100140435	OCALA	FL		01/18/2024	5.990	219,967		310,000
100140436	ELGIN	TX		01/18/2024	6.375	179,288		275,000
100140437	FLOWERY BRANCH	GA		01/18/2024	7.500	263,440		353,000
100140438	OTSEGO	MN		01/18/2024	6.250	217,850		305,000
100140439	OTSEGO	MN		01/18/2024	6.375	235,123		310,000
100140440	ATLANTA	GA		01/18/2024	7.990	262,854		342,000
100140441	BAYTOWN	TX		01/18/2024	5.990	198,769		305,000
100140442	PHOENIX	AZ		01/18/2024	5.250	396,920		595,000
100140443	BETHESDA	MD		01/18/2024	7.625	747,880		1,070,000
100140444	WOODBURY	MN		01/18/2024	6.250	331,246		430,000
100140445	DURHAM	NC		01/18/2024	5.625	313,117		436,000
100140446	MEMPHIS	TN		01/18/2024	7.875	250,549		340,000
100140447	WEST ORANGE	NJ		01/18/2024	8.124	492,446		640,000
100140448	WESTFIELD	IN		01/18/2024	5.990	305,537		450,000
100140449	OCEAN ISLE BEACH	NC		01/18/2024	8.124	656,373		850,000
100140450	CORINTH	TX		01/18/2024	7.625	268,597		354,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140451	CHICAGO	IL		01/18/2024	7.499	650,888		854,000
100140452	DALLAS	TX		01/18/2024	8.500	751,608		1,075,000
100140453	CLAYTON	NC		01/18/2024	7.500	244,440		320,000
100140454	SARATOGA SPRINGS	UT		01/18/2024	7.000	282,097		433,000
100140455	WORCESTER	MA		01/18/2024	8.625	590,436		815,000
100140456	SARATOGA SPRINGS	UT		01/18/2024	7.000	297,081		440,000
100140457	LEHI	UT		01/18/2024	7.500	273,150		344,000
100140458	PENDERGRASS	GA		01/18/2024	6.125	241,645		325,000
100140459	CAPE CORAL	FL		01/18/2024	8.000	373,502		505,000
100140460	SOUTH PADRE ISLAND	TX		01/18/2024	6.875	252,866		335,000
100140461	GANSEVOORT	NY		01/18/2024	8.125	187,171		230,000
100140462	LOGANVILLE	GA		01/18/2024	5.875	318,719		503,000
100140463	LOGANVILLE	GA		01/18/2024	6.250	310,498		435,000
100140464	PENDERGRASS	GA		01/18/2024	5.990	241,768		335,000
100140465	SEASIDE HEIGHTS	NJ		01/17/2024	8.125	1,628,934		2,000,000
100140466	VERO BEACH	FL		01/17/2024	9.500	1,055,571		1,255,000
100140467	BOLIVIA	NC		01/17/2024	8.750	414,072		566,000
100140468	ATLANTA	GA		01/17/2024	7.625	400,550		540,000
100140469	PLANO	TX		01/17/2024	9.750	460,047		500,000
100140470	BOISE	ID		01/17/2024	10.125	1,259,930		1,375,000
100140471	MYRTLE BEACH	SC		01/17/2024	9.750	453,146		519,000
100140472	POMPANO BEACH	FL		01/17/2024	8.125	162,811		300,000
100140473	MARBLEHEAD	MA		01/17/2024	8.500	919,555		1,305,000
100140475	HUMBLE	TX		01/17/2024	11.375	462,992		540,000
100140476	BALTIMORE	MD		01/17/2024	9.750	176,094		320,000
100140477	HOUSTON	TX		01/17/2024	8.875	212,596		280,000
100140478	SARATOGA	CA		01/19/2024	8.875	3,578,750		4,700,000
100140479	GARDEN GROVE	CA		01/19/2024	7.750	591,458		960,000
100140480	CHATSWORTH	CA		01/19/2024	9.375	665,298		800,000
100140481	GRAND PRAIRIE	TX		01/19/2024	8.625	404,578		525,000
100140482	MARTINSVILLE	VA		01/19/2024	8.375	932,688		1,143,000
100140483	PITTSBORO	NC		01/19/2024	8.500	318,480		450,000
100140484	KISSIMMEE	FL		01/19/2024	8.750	1,176,480		1,440,000
100140485	AURORA	CO		01/19/2024	8.500	462,735		570,000
100140486	LOS ANGELES	CA		01/19/2024	7.875	463,959		605,000
100140487	EDINBURG	TX		01/19/2024	9.000	337,459		438,000
100140488	GALVESTON	TX		01/19/2024	8.750	332,916		445,000
100140489	POOLER	GA		01/19/2024	8.375	213,938		327,000
100140490	BECKLEY	WV		01/19/2024	8.375	295,059		390,000
100140491	SAN DIEGO	CA		01/19/2024	8.250	1,074,938		1,425,000
100140492	EMERYVILLE	CA		01/19/2024	8.250	379,444		490,000
100140493	LEHIGH ACRES	FL		01/19/2024	8.500	274,296		363,000
100140494	FAYETTEVILLE	NC		01/19/2024	8.250	157,249		209,000
100140495	GILBERT	AZ		01/19/2024	8.875	776,135		930,000
100140496	LEHIGH ACRES	FL		01/19/2024	8.500	274,296		363,000
100140497	DESOTO	TX		01/19/2024	9.000	218,656		286,000
100140498	JOSHUA TREE	CA		01/19/2024	8.625	254,139		455,000
100140499	MIAMI	FL		01/19/2024	8.500	653,600		800,000
100140500	LOS ANGELES	CA		01/19/2024	8.750	2,301,600		2,800,000
100140501	LONG BEACH	CA		01/19/2024	7.750	163,200		415,000
100140502	BOYNTON BEACH	FL		01/19/2024	7.875	433,405		623,000
100140503	FONTANA	CA		01/19/2024	7.990	169,997		608,000
100140504	TUSTIN	CA		01/19/2024	7.250	775,898		1,485,000
100140505	RANCHO MISSION VIEJO	CA		01/19/2024	6.990	494,498		800,000
100140506	CASTAIC	CA		01/19/2024	7.500	503,141		985,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140507	TARZANA	CA		01/19/2024	7.625	606,071		1,180,000
100140508	ANNA	TX		01/19/2024	7.500	326,517		429,900
100140509	TOMBALL	TX		01/19/2024	7.625	284,550		380,000
100140510	HUTTO	TX		01/19/2024	7.990	267,875		425,000
100140511	HORACE	ND		01/19/2024	7.990	214,396		307,500
100140512	RALEIGH	NC		01/19/2024	7.125	253,654		357,000
100140513	POST FALLS	ID		01/19/2024	7.250	205,236		365,000
100140514	SNELLVILLE	GA		01/19/2024	7.625	280,933		391,000
100140515	YOUNGSVILLE	NC		01/19/2024	6.500	297,106		402,900
100140516	CHARLOTTE	NC		01/19/2024	6.875	213,715		349,900
100140517	MELISSA	TX		01/19/2024	7.990	259,691		345,000
100140518	LAWRENCEVILLE	GA		01/19/2024	7.500	320,113		427,000
100140519	YOUNGSVILLE	NC		01/19/2024	8.500	258,122		343,000
100140520	TEMECULA	CA		01/19/2024	7.500	430,339		567,000
100140521	MARICOPA	AZ		01/19/2024	5.750	202,223		356,000
100140522	ANNA	TX		01/19/2024	7.625	273,261		358,000
100140523	NASHVILLE	TN		01/19/2024	7.625	155,938		376,000
100140524	ANGIER	NC		01/19/2024	7.125	263,135		350,000
100140525	TUCSON	AZ		01/19/2024	8.625	243,077		356,000
100140526	DAWSONVILLE	GA		01/19/2024	7.990	275,933		369,000
100140527	BUDA	TX		01/19/2024	6.875	347,371		455,000
100140528	BOLIVIA	NC		01/19/2024	7.990	244,526		321,000
100140529	GRAHAM	NC		01/19/2024	5.990	287,584		396,000
100140530	MANTECA	CA		01/19/2024	7.990	478,668		670,000
100140531	MELISSA	TX		01/19/2024	8.125	313,766		463,000
100140532	BAKERSFIELD	CA		01/19/2024	7.125	309,770		413,000
100140533	PELHAM	NH		01/19/2024	8.625	345,630		520,000
100140534	THOUSAND OAKS	CA		01/19/2024	7.990	615,429		765,000
100140535	TOMS RIVER	NJ		01/19/2024	7.625	261,028		355,000
100140536	SAN BERNARDINO	CA		01/19/2024	7.990	370,074		481,500
100140537	COOPER CITY	FL		01/19/2024	7.625	411,014		773,000
100140538	CORINTH	TX		01/19/2024	7.125	270,783		415,000
100140539	SCOTTSDALE	AZ		01/19/2024	8.125	656,478		860,000
100140540	FORNEY	TX		01/19/2024	7.625	224,086		297,000
100140541	MELISSA	TX		01/19/2024	7.375	313,484		510,000
100140542	LONGS	SC		01/19/2024	7.990	265,422		375,000
100140543	BUTLER	NJ		01/19/2024	7.990	286,720		401,000
100140544	TUCSON	AZ		01/19/2024	8.625	243,077		356,000
100140545	ANNA	TX		01/19/2024	7.625	257,234		359,900
100140546	LEWES	DE		01/19/2024	8.625	361,078		600,000
100140547	CHARLOTTE	NC		01/19/2024	7.500	262,366		350,000
100140548	HAMILTON	NJ		01/19/2024	7.990	288,261		360,000
100140549	MOORESVILLE	NC		01/19/2024	6.375	195,851		405,000
100140550	HUTTO	TX		01/19/2024	7.625	227,300		325,000
100140551	CHARLOTTE	NC		01/19/2024	7.125	245,589		317,000
100140552	LAKE LEELANAU	MI		01/19/2024	7.500	339,787		555,000
100140553	ELK GROVE	CA		01/19/2024	7.990	390,984		560,000
100140554	ALBRIGHTSVILLE	PA		01/19/2024	7.625	255,515		355,000
100140555	GLENDALE	AZ		01/19/2024	7.500	199,520		260,000
100140556	EAST STROUDSBURG	PA		01/19/2024	8.125	194,971		275,000
100140557	WHITEFIELD	NH		01/19/2024	7.625	266,039		370,000
100140558	ASHBURN	VA		01/19/2024	7.990	726,971		980,000
100140559	KANNAPOLIS	NC		01/19/2024	7.990	277,842		370,500
100140560	FORNEY	TX		01/19/2024	7.500	236,248		340,000
100140561	CHARLOTTE	NC		01/19/2024	7.990	301,035		395,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140562	YOUNGSVILLE	NC		01/19/2024	7.990	271,600		358,000
100140563	GASTONIA	NC		01/19/2024	7.625	239,830		313,000
100140564	ESTERO	FL		01/19/2024	7.990	428,384		560,000
100140565	CHARLOTTE	NC		01/19/2024	8.625	275,884		359,900
100140566	MILLSBORO	DE		01/19/2024	7.625	257,595		500,000
100140567	FULLERTON	CA		01/19/2024	8.125	368,853		478,000
100140568	OCEANSIDE	NY		01/19/2024	8.625	417,867		570,000
100140569	EAGAN	MN		01/19/2024	7.990	374,118		488,000
100140570	HORACE	ND		01/19/2024	7.990	234,235		315,000
100140571	SEASIDE HEIGHTS	NJ		01/19/2024	7.625	396,761		648,000
100140572	FINDLAY	OH		01/19/2024	8.625	224,528		297,000
100140573	BRASELTON	GA		01/19/2024	7.500	325,883		449,000
100140574	OAKTON	VA		01/19/2024	7.625	256,770		711,000
100140575	ANNA	TX		01/19/2024	7.625	333,070		440,000
100140576	BAKERSFIELD	CA		01/19/2024	6.990	255,424		418,000
100140577	LOS ANGELES	CA		01/19/2024	7.625	953,296		1,350,000
100140578	DAWSONVILLE	GA		01/19/2024	7.990	281,904		370,000
100140579	WAILUKU	HI		01/19/2024	6.990	506,058		1,150,000
100140580	CHARLOTTE	NC		01/19/2024	7.625	269,001		375,000
100140581	ANNA	TX		01/19/2024	7.625	327,774		430,000
100140582	RANCHO MISSION VIEJO	CA		01/19/2024	6.625	662,402		852,000
100140583	BAKERSFIELD	CA		01/19/2024	7.125	280,912		370,000
100140584	ANNA	TX		01/19/2024	7.500	276,183		365,000
100140585	EASTVALE	CA		01/19/2024	7.990	404,540		827,000
100140586	OXNARD	CA		01/19/2024	8.125	207,476		665,000
100140587	CORONA	CA		01/19/2024	6.875	424,980		575,000
100140588	RALEIGH	NC		01/19/2024	7.125	270,603		356,000
100140589	HENDERSON	NV		01/19/2024	7.500	209,512		347,000
100140590	MANCHESTER	CT		01/19/2024	8.625	210,513		280,000
100140591	MESA	AZ		01/19/2024	8.625	202,876		250,000
100140592	RALEIGH	NC		01/19/2024	7.625	285,210		380,000
100140593	FONTANA	CA		01/19/2024	7.125	420,509		534,000
100140594	MONROE	NC		01/19/2024	7.990	239,423		315,000
100140595	BAKERSFIELD	CA		01/19/2024	7.875	292,188		436,000
100140596	YOUNGSVILLE	NC		01/19/2024	7.375	264,424		356,000
100140597	ANNA	TX		01/19/2024	8.250	273,949		360,000
100140598	MEXICO BEACH	FL		01/19/2024	8.500	375,261		510,000
100140599	TALLAHASSEE	FL		01/19/2024	7.990	266,480		340,000
100140600	SAN MATEO	CA		01/19/2024	7.375	341,285		1,460,000
100140601	FOLSOM	CA		01/19/2024	6.500	481,263		689,000
100140602	EQUINUNK	PA		01/19/2024	7.990	403,686		564,000
100140603	PINEVILLE	NC		01/19/2024	7.625	254,643		320,000
100140604	LITITZ	PA		01/19/2024	7.990	269,368		337,000
100140605	BEAUMONT	CA		01/19/2024	7.125	341,446		493,000
100140606	BREMERTON	WA		01/19/2024	8.375	278,466		370,000
100140607	FALLING WATERS	WV		01/19/2024	7.990	206,317		257,000
100140608	MIAMI	FL		01/19/2024	7.990	468,365		660,000
100140609	MOUNT VERNON	WA		01/19/2024	7.990	593,513		775,000
100140610	HOBOKEN	NJ		01/19/2024	7.625	631,584		830,000
100140611	MELISSA	TX		01/19/2024	7.875	207,433		405,000
100140612	CHAPEL HILL	NC		01/19/2024	7.990	518,378		750,000
100140613	ANNA	TX		01/19/2024	8.250	274,057		358,000
100140614	DAWSONVILLE	GA		01/19/2024	6.990	234,979		385,000
100140615	GRAHAM	NC		01/19/2024	6.500	256,388		386,000
100140616	ARLINGTON	WA		01/19/2024	8.500	353,844		460,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140617	LAS VEGAS	NV		01/19/2024	8.625	324,568		420,000
100140618	HASLET	TX		01/19/2024	7.125	213,216		373,000
100140619	RANCHO MISISON VIEJO	CA		01/19/2024	7.375	295,439		798,000
100140620	HORACE	ND		01/19/2024	7.990	214,396		290,000
100140621	SANTA MARIA	CA		01/19/2024	8.625	478,256		640,000
100140622	ANNA	TX		01/19/2024	7.625	270,350		360,000
100140623	MABLETON	GA		01/19/2024	7.500	319,177		424,000
100140624	BAKERSFIELD	CA		01/19/2024	7.875	261,420		405,000
100140625	ROCKVILLE	MD		01/19/2024	6.990	355,091		780,000
100140626	FLAGLER BEACH	FL		01/19/2024	8.125	356,323		445,000
100140627	HOUSTON	TX		01/19/2024	6.990	264,677		356,000
100140628	CHARLOTTE	NC		01/19/2024	7.875	260,940		365,000
100140629	ANNA	TX		01/19/2024	8.500	326,081		435,000
100140630	HAVERHILL	MA		01/19/2024	7.990	335,702		447,500
100140631	TEMECULA	CA		01/19/2024	7.125	337,259		661,000
100140632	OCEAN CITY	MD		01/19/2024	8.125	277,524		345,000
100140633	BROOKLYN	NY		01/19/2024	7.500	515,290		2,450,000
100140634	HASLET	TX		01/19/2024	8.250	231,592		360,000
100140635	ROSWELL	NM		01/19/2024	7.990	227,190		296,000
100140637	BELLINGHAM	WA		02/08/2024	8.125	604,009		985,000
100140644	HOWELL	NJ		02/08/2024	10.000	763,953		1,015,000
100140645	HUDSON OAKS	TX		02/08/2024	7.500	1,198,820		1,700,000
100140648	SAN RAFAEL	CA		02/08/2024	8.000	3,238,334		4,250,000
100140653	CLERMONT	FL		02/08/2024	8.375	367,729		445,000
100140654	OCEANSIDE	CA		02/08/2024	8.125	190,839		695,000
100140655	SPOKANE VALLEY	WA		02/08/2024	8.250	479,794		570,000
100140656	BUCKEYE	AZ		02/08/2024	6.750	330,225		413,000
100140657	SANTA BARBARA	CA		02/08/2024	8.375	1,180,402		1,565,000
100140658	SNELLVILLE	GA		02/08/2024	7.750	529,416		797,000
100140659	DALLAS	TX		02/08/2024	9.500	1,102,231		1,325,000
100140661	LILBURN	GA		02/08/2024	7.625	339,646		460,000
100140664	OKLAHOMA CITY	OK		02/08/2024	8.875	196,237		240,000
100140666	TAMPA	FL		02/08/2024	7.875	281,479		365,000
100140667	LAS CRUCES	NM		02/08/2024	9.375	148,162		184,000
100140669	REDONDO BEACH	CA		02/08/2024	7.750	1,324,919		1,825,000
100140670	LATHROP	CA		02/08/2024	7.125	821,779		1,150,000
100140672	COCOA	FL		02/08/2024	7.500	455,228		595,000
100140673	PALERMO	CA		02/08/2024	8.125	346,690		445,000
100140674	PHILADELPHIA	PA		02/08/2024	9.125	144,444		160,000
100140677	LAVEEN	AZ		02/08/2024	7.875	426,579		550,000
100140678	STOCKTON	CA		02/08/2024	9.625	542,980		590,000
100140682	MECHANICSBURG	PA		02/08/2024	8.000	474,166		588,000
100140683	ESCONDIDO	CA		02/08/2024	9.625	1,083,050		1,300,000
100140685	PARK RIDGE	IL		02/08/2024	8.875	443,237		554,000
100140686	DALLAS	TX		02/08/2024	8.250	208,235		425,000
100140688	ALLEN	TX		02/08/2024	7.625	272,045		895,000
100140690	CRYSTAL LAKE	IL		02/08/2024	8.375	191,772		282,000
100140693	EVA	AL		02/08/2024	9.750	202,005		230,000
100140694	LA HABRA	CA		02/08/2024	9.375	991,257		1,070,000
100140695	PACIFIC PALISADES AREA LOS AN	CA		02/08/2024	7.625	1,556,033		4,900,000
100140697	FOX LAKE	IL		02/08/2024	8.500	179,092		215,000
100140698	BURLINGTON	CT		02/08/2024	6.875	623,875		927,000
100140699	EL CAJON	CA		02/08/2024	7.875	674,841		825,000
100140700	ARLINGTON	TX		02/08/2024	8.125	179,127		335,000
100140703	OAKLEY	CA		02/08/2024	8.625	652,961		755,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100140706	ST LOUIS PARK	MN		02/08/2024	7.625	1,015,203		1,400,000
100140707	LITTLETON	CO		02/08/2024	7.875	343,036		682,000
100140709	HUNTINGTON BEACH	CA		02/08/2024	8.375	1,152,262		1,405,000
100140715	ALBUQUERQUE	NM		02/08/2024	7.375	317,333		422,000
100140716	LOS ANGELES PACIFIC PALISADES	CA		02/08/2024	8.125	1,601,878		2,080,000
100140717	TUCSON	AZ		02/08/2024	7.500	259,139		365,000
100140719	KIHEI	HI		02/08/2024	6.750	1,412,655		3,200,000
100140723	EL CAJON	CA		02/08/2024	7.625	434,159		830,000
100140724	NAPLES	FL		02/08/2024	7.875	440,413		640,000
100140727	VILLA PARK	CA		02/08/2024	6.875	1,074,618		2,375,000
100140728	SACRAMENTO	CA		02/08/2024	8.125	285,928		415,000
100140729	SAN LORENZO	CA		02/08/2024	8.000	597,464		815,000
100140732	DELANO	CA		01/22/2024	8.749	241,302		405,000
100140733	PEARLAND	TX		01/22/2024	8.374	414,894		511,000
100140734	ROCKWALL	TX		01/22/2024	8.499	390,815		562,000
100140735	HATTERAS	NC		01/22/2024	8.749	477,568		630,000
100140736	GREENLAWN	NY		01/22/2024	8.374	397,311		625,000
100140737	PORT SAINT LUCIE	FL		01/22/2024	8.874	451,987		560,000
100140738	SICKLERVILLE	NJ		01/22/2024	9.249	424,568		521,000
100140739	PORT SAINT LUCIE	FL		01/22/2024	9.749	342,987		465,000
100140740	PARKER	CO		01/22/2024	8.499	625,880		1,160,000
100140741	MIRAMAR	FL		01/22/2024	8.749	311,008		405,000
100140742	WINDER	GA		01/22/2024	9.624	193,576		288,000
100140743	OZONE PARK	NY		01/22/2024	7.749	904,843		1,200,000
100140744	CORAL SPRINGS	FL		01/22/2024	8.624	382,741		598,000
100140745	ESSEX	MD		01/22/2024	8.499	172,318		225,000
100140746	SUGAR LAND	TX		01/22/2024	9.624	353,628		417,500
100140747	ORLANDO	FL		01/22/2024	8.999	326,652		390,000
100140748	RIVERSIDE	CA		01/22/2024	9.499	501,400		615,000
100140749	KNOXVILLE	TN		01/22/2024	8.124	117,179		196,000
100140750	SAINT PETERSBURG	FL		01/22/2024	8.874	209,274		283,000
100140751	BATON ROUGE	LA		01/22/2024	9.124	301,651		380,000
100140752	LINDEN	NJ		01/22/2024	8.499	404,058		490,000
100140753	CHARLOTTE	NC		01/22/2024	8.999	174,139		275,000
100140754	FRESNO	CA		01/22/2024	7.999	344,366		570,000
100140755	CAMDEN	NJ		01/22/2024	10.749	157,907		180,000
100140756	HOUSTON	TX		01/22/2024	8.749	113,062		190,000
100140757	BALTIMORE	MD		01/22/2024	9.124	203,242		280,000
100140758	LITTLE NECK	NY		01/22/2024	8.999	1,872,024		2,600,000
100140759	HOUSTON	TX		01/22/2024	8.374	113,882		198,700
100140760	PERRY HALL	MD		01/22/2024	11.874	441,518		575,000
100140761	BENSALEM	PA		01/22/2024	8.999	270,587		325,000
100140762	COLUMBIA	SC		01/22/2024	8.374	102,891		170,000
100140763	BROOKLYN	NY		01/22/2024	9.249	469,646		625,000
100140764	SEVIERVILLE	TN		01/22/2024	8.624	615,870		755,000
100140765	DAVENPORT	FL		01/22/2024	8.874	345,340		418,000
100140766	EAST HARTFORD	CT		01/22/2024	8.999	180,326		240,000
100140767	UPPER MARLBORO	MD		01/22/2024	8.624	401,892		494,000
100140768	KNOXVILLE	TN		01/22/2024	8.500	164,522		240,000
100140769	SAN TAN VALLEY	AZ		01/22/2024	8.250	350,583		432,000
100140770	EGG HARBOR TOWNSHIP	NJ		01/22/2024	8.749	142,675		182,000
100140771	DAVENPORT	FL		01/22/2024	9.874	417,481		566,000
100140772	THE VILLAGES	FL		01/22/2024	8.999	452,588		555,000
100140773	MIAMI	FL		01/22/2024	10.499	506,623		664,440
100140774	SAN BERNARDINO	CA		01/22/2024	10.874	321,747		395,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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100140775	EDISON	NJ		01/22/2024	8.999	573,008		710,000
100140776	BEVERLY	NJ		01/22/2024	9.874	194,328		223,500
100140777	BOWIE	MD		01/22/2024	9.750	407,587		560,000
100140778	SOUTH GATE	CA		01/22/2024	8.990	668,547		880,000
100140779	POMPANO BEACH	FL		01/22/2024	8.749	250,703		480,000
100140780	HAINES CITY	FL		01/22/2024	11.375	376,936		481,000
100140781	LOS ANGELES	CA		01/22/2024	8.999	1,270,579		3,800,000
100140782	SANIBEL	FL		01/22/2024	8.999	1,667,409		2,900,000
100140783	ALBEMARLE	NC		01/22/2024	9.624	171,983		205,000
100140784	DECATUR	GA		01/22/2024	11.874	307,471		393,000
100140785	NEWHALL	CA		01/22/2024	8.750	823,393		1,005,000
100140786	PROVIDENCE	RI		01/22/2024	9.374	276,903		950,000
100140787	EAST PATCHOGUE	NY		01/22/2024	8.499	361,100		600,000
100140788	ALBANY	GA		01/22/2024	9.624	135,061		177,000
100140789	BOCA RATON	FL		01/22/2024	10.499	2,431,726		3,400,000
100140791	KIRKLAND	WA		03/06/2024	7.250	750,351		2,350,000
100140793	MENIFEE	CA		03/06/2024	7.875	495,215		650,000
100140794	WESLEY CHAPEL	FL		03/06/2024	8.750	400,461		975,000
100140795	LONG ISLAND CITY	NY		03/06/2024	9.375	1,059,710		1,300,000
100140796	LAUREL	MD		03/06/2024	11.125	487,077		530,000
100140797	CHARLOTTE	NC		03/06/2024	7.625	265,840		325,000
100140798	SAN LORENZO	CA		03/06/2024	8.125	393,859		850,000
100140799	MONEE	IL		03/06/2024	11.625	149,568		235,000
100140800	MERCED	CA		03/06/2024	8.750	494,812		594,000
100140803	RIVIERA BEACH	FL		03/06/2024	10.500	296,076		348,000
100140806	EAST MEADOW	NY		03/06/2024	11.625	618,907		775,000
100140807	BELL CANYON	CA		03/06/2024	7.875	1,512,166		1,900,000
100140808	FRANKFORT	IL		03/06/2024	7.750	416,843		518,000
100140809	AYNOR	SC		03/06/2024	7.875	191,751		260,000
100140810	VIRGINIA BEACH	VA		03/06/2024	9.875	239,848		356,000
100140811	LIVERMORE	CA		03/06/2024	7.500	619,835		765,000
100140812	FORT LAUDERDALE	FL		03/06/2024	8.875	483,414		610,000
100140813	CYPRESS	TX		03/06/2024	8.875	175,843		315,000
100140814	OAKLAND	CA		03/06/2024	7.875	903,752		1,160,000
100140815	MIAMI	FL		03/06/2024	7.625	619,817		800,000
100140816	TUJUNGA	CA		03/06/2024	8.000	942,891		1,150,000
100140820	BAKERFIELD	CA		03/06/2024	8.875	600,512		777,000
100140821	NORTH TONAWANDA	NY		03/06/2024	10.250	177,338		260,000
100140822	HOMESTEAD	FL		03/06/2024	10.125	1,092,355		1,320,000
100140823	WEST HEMPSTEAD	NY		03/06/2024	7.625	515,703		990,000
100140825	PALM DESERT	CA		03/06/2024	8.125	297,865		360,000
100140826	CHICAGO	IL		03/06/2024	9.375	303,603		575,000
100140827	WEST PALM BEACH	FL		03/06/2024	8.875	350,698		475,000
100140829	SAVANNAH	GA		03/06/2024	8.000	447,217		535,000
100140830	STONE MOUNTAIN	GA		03/06/2024	7.750	157,702		307,000
100140831	MONTEBELLO	NY		03/06/2024	7.875	1,203,288		1,800,000
100140832	BROOKLYN	NY		03/06/2024	8.875	1,095,787		1,350,000
100140834	BOISE	ID		03/06/2024	9.990	318,036		412,000
100140835	CHAGRIN FALLS	OH		03/06/2024	10.875	839,881		995,000
100140836	BOISE	ID		03/06/2024	9.990	318,237		412,000
100140839	BOISE	ID		03/06/2024	9.990	318,414		412,000
100140840	MANAKIN SABOT	VA		03/06/2024	10.125	1,014,117		1,199,000
100140841	LAS VEGAS	NV		03/06/2024	8.750	376,835		440,000
100140842	PALM COAST	FL		03/06/2024	7.875	354,607		445,000
100140843	EAST NORTHPORT	NY		03/06/2024	8.500	1,169,906		1,450,000

SCHEDULE B - PART 2

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

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100140847	ESCONDIDO	CA		03/06/2024	7.625	1,194,235		1,470,000
100140848	MIAMI	FL		03/06/2024	9.125	400,262		500,000
100140849	BAY SHORE	NY		03/06/2024	8.250	346,786		450,000
100140850	GLENDALE	AZ		03/06/2024	7.875	402,681		500,000
100140851	SNELLVILLE	GA		03/06/2024	8.500	708,705		886,000
100140852	MIAMI	FL		03/06/2024	9.875	532,634		715,000
100140853	SAVANNAH	GA		03/06/2024	7.750	329,143		645,000
100140855	OCALA	FL		03/06/2024	9.875	394,423		540,000
100140857	HENDERSON	NV		03/06/2024	7.625	262,987		715,000
100140859	VILLA PARK	CA		03/06/2024	7.375	1,389,099		1,800,000
100140860	CONROE	TX		03/06/2024	7.875	249,312		315,000
100140861	PIEDMONT	SC		03/06/2024	9.125	203,259		276,000
100140862	OAK PARK	IL		03/06/2024	9.375	464,727		645,000
100140865	AUGUSTA	GA		03/06/2024	8.000	661,704		835,000
100140866	LITITZ	PA		03/06/2024	8.750	413,823		670,000
100140871	TORRANCE	CA		01/25/2024	7.875	1,202,618		1,680,000
100140872	FONTANA	CA		01/25/2024	8.500	644,870		859,924
100140873	BELL CANYON	CA		01/25/2024	8.125	1,271,487		1,890,000
100140874	MIDLOTHIAN	TX		01/25/2024	8.125	366,207		680,000
100140875	BATON ROUGE	LA		01/25/2024	8.750	150,576		185,000
100140876	CHULA VISTA	CA		01/25/2024	9.125	641,270		850,000
100140877	MIRAMAR	FL		01/25/2024	8.000	248,637		660,000
100140878	BREMERTON	WA		01/25/2024	8.500	392,822		750,000
100140879	SALINAS	CA		01/25/2024	8.750	540,092		670,000
100140880	ASHEVILLE	NC		01/25/2024	9.990	263,404		408,000
100140881	ALBUQUERQUE	NM		01/25/2024	8.875	243,903		670,000
100140882	PHOENIX	AZ		01/25/2024	8.875	476,731		565,000
100140883	TAMPA	FL		01/25/2024	8.500	211,205		320,000
100140884	NEWNAN	GA		01/25/2024	8.500	843,607		1,480,000
100140885	WILDWOOD	MO		01/25/2024	8.625	138,471		278,000
100140886	PALM BAY	FL		01/25/2024	8.000	334,667		475,000
100140887	JACKSONVILLE	FL		01/25/2024	8.250	278,882		355,000
100140888	HUNTINGTON STATION	NY		01/25/2024	8.250	395,983		590,000
100140889	SACRAMENTO	CA		01/25/2024	8.125	344,247		550,000
100140890	LAS VEGAS	NV		02/26/2024	8.625	598,292		850,000
100140891	CAMP HILL	PA		02/26/2024	9.750	278,482		392,000
100140892	LEHIGH ACRES	FL		02/26/2024	10.250	207,631		246,000
100140893	(CANYON COUNTRY AREA) SANTA CL	CA		02/26/2024	8.125	603,388		745,000
100140894	WESLEY CHAPEL	FL		02/26/2024	9.000	948,080		1,255,000
100140895	BLOOMINGTON	MN		02/26/2024	8.250	237,605		295,000
100140896	NORTHRIDGE	CA		02/26/2024	8.625	367,215		645,000
100140897	BUENA PARK	CA		02/26/2024	10.375	969,006		1,330,000
100140898	WILLIS	TX		02/26/2024	8.125	208,015		280,000
100140899	RIVERVIEW	FL		02/26/2024	8.250	233,307		330,000
100140900	PHOENIX	AZ		02/26/2024	8.500	411,494		545,000
100140901	CLARKSVILLE	TN		02/26/2024	8.375	195,114		250,000
100140902	GREENSBORO	NC		02/26/2024	8.375	252,841		340,000
100140903	EAST POINT	GA		02/26/2024	9.500	168,433		245,000
100140904	LOS ANGELES	CA		02/26/2024	7.875	767,235		1,025,000
100140905	SAN LUIS OBISPO	CA		02/26/2024	8.750	666,914		1,150,000
100140906	PHOENIX	AZ		02/26/2024	8.500	1,541,125		2,300,000
100140907	WYCKOFF	NJ		02/26/2024	9.375	1,209,322		1,500,000
100140908	ATLANTA	GA		02/26/2024	7.875	160,405		286,000
100140909	TORRANCE	CA		02/26/2024	8.875	788,084		1,200,000
100140910	LAKE ELSINORE	CA		02/26/2024	7.625	751,370		1,255,000

SCHEDULE B - PART 2

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

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100140911	CHARLOTTE	NC		02/26/2024	8.500	238,655		380,000
100140912	SEATTLE	WA		02/26/2024	8.250	614,936		1,200,000
100140913	ORLANDO	FL		02/26/2024	8.459	119,122		275,000
100140914	NORTH MYRTLE BEACH	SC		02/26/2024	8.000	379,235		509,000
100140916	MORRIS PLAINS	NJ		02/26/2024	8.500	634,426		870,000
100140917	OAKLEY	UT		02/26/2024	8.750	1,778,357		2,850,000
100140918	MIAMI	FL		02/26/2024	9.125	366,200		480,000
100140919	TORRANCE	CA		02/26/2024	8.250	1,260,882		1,765,000
100140920	MIAMI	FL		02/26/2024	9.000	557,988		770,000
100140921	ENGLEWOOD	FL		02/26/2024	8.125	303,287		420,000
100140922	LAKE HAVASU CITY	AZ		02/26/2024	8.000	568,890		850,000
100140923	PHILADELPHIA	PA		02/26/2024	9.500	135,327		239,000
100140934	MADERA	CA		03/28/2024	8.500	291,148		350,000
100140939	HOUSTON	TX		03/28/2024	8.625	307,818		395,000
100140943	JURUPA VALLEY	CA		03/28/2024	7.875	714,493		954,000
100140946	SNELLVILLE	GA		03/28/2024	9.625	361,455		434,000
100140947	PARKLAND	FL		03/28/2024	8.500	1,038,105		1,980,000
100140951	DURHAM	NC		03/28/2024	10.625	245,139		308,500
100140953	NAVASOTA	TX		03/28/2024	8.625	174,553		207,000
100140964	LA QUINTA	CA		03/28/2024	8.750	388,557		525,000
100140969	RENO	NV		03/28/2024	8.750	321,868		430,000
100140970	FRISCO	TX		03/28/2024	8.125	438,580		610,000
100140973	SALINAS	CA		03/28/2024	7.875	381,710		650,000
100140978	LARGO	FL		03/28/2024	8.500	430,253		590,000
100140979	SAN DIEGO	CA		03/28/2024	8.875	1,028,653		1,555,000
100140980	PORT SAINT LUCIE	FL		03/28/2024	8.375	448,307		545,000
100140981	HOLIDAY	FL		03/28/2024	7.875	192,584		257,000
100140982	LOS ANGELES	CA		03/28/2024	7.875	668,833		1,100,000
100140983	LOS ANGELES	CA		03/28/2024	8.125	667,646		1,000,000
100140987	SHERMAN OAKS	CA		01/26/2024	8.375	1,829,467		2,280,000
100140988	NORWALK	CT		01/26/2024	8.990	404,656		530,000
100140989	ALTADENA	CA		01/26/2024	8.990	949,486		1,340,000
100140990	LEVITTOWN	NY		01/26/2024	8.250	524,352		624,000
100140991	AURORA	IL		01/26/2024	8.990	123,661		184,000
100140992	HOUSTON	TX		01/26/2024	8.875	165,844		230,000
100140993	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024	8.375	915,180		1,125,000
100140994	COSTA MESA	CA		02/20/2024	7.875	277,394		1,000,000
100140995	HUNTINGTON BEACH	CA		02/20/2024	8.000	627,204		915,000
100140996	NORTH LAS VEGAS	NV		02/20/2024	8.250	582,802		704,000
100140997	EFFORT	PA		02/20/2024	8.625	351,914		425,000
100140998	GLADSTONE	OR		02/20/2024	8.250	407,663		560,000
100140999	MENIFEE	CA		02/20/2024	8.500	391,005		493,000
100141000	BUCKEYE	AZ		02/20/2024	7.625	445,498		645,000
100141001	SANTA CLARITA	CA		02/20/2024	9.625	435,731		525,000
100141002	NORTH HOLLYWOOD AREA	CA		02/20/2024	7.875	234,634		900,000
100141004	ALTAMONTE SPRINGS	FL		02/20/2024	8.500	176,050		250,000
100141005	MIAMI	FL		02/20/2024	8.000	517,797		905,000
100141006	HOUSTON	TX		02/20/2024	8.375	284,920		389,000
100141007	RICHMOND	TX		02/20/2024	7.750	209,957		380,000
100141008	KATY	TX		02/20/2024	7.625	281,110		495,000
100141009	DAVENPORT	FL		02/20/2024	8.625	342,377		465,000
100141010	PHILADELPHIA	PA		02/20/2024	8.250	154,468		210,000
100141011	FULLERTON	CA		02/20/2024	9.125	753,846		1,115,000
100141012	AUBURN	GA		02/20/2024	8.000	415,862		560,000
100141013	MCKINNEY	TX		02/20/2024	7.625	291,162		470,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141014	LAS VEGAS	NV		02/20/2024	8.000	2,600,492		3,600,000
100141015	WHITTIER	CA		02/20/2024	8.625	687,692		900,000
100141016	SAN JOSE	CA		02/20/2024	8.750	916,454		1,270,000
100141017	CATHEDRAL CITY	CA		02/20/2024	7.750	345,087		540,000
100141018	NOVATO	CA		02/20/2024	7.750	692,841		1,430,000
100141019	MILFORD	CT		02/20/2024	7.875	406,912		570,000
100141020	PHILADELPHIA	PA		02/20/2024	8.500	181,171		240,000
100141021	CYPRESS	TX		02/20/2024	8.000	635,342		1,000,000
100141022	COSTA MESA	CA		02/20/2024	7.750	2,077,161		3,500,000
100141023	ROSENBERG	TX		02/20/2024	7.625	274,202		385,000
100141024	GRANADA HILLS AREA LOS ANGELE	CA		02/20/2024	7.625	585,259		855,000
100141025	ORLANDO	FL		02/20/2024	8.875	285,763		345,000
100141026	POMPANO BEACH	FL		02/20/2024	7.875	271,567		345,000
100141027	ROCKWALL	TX		02/20/2024	8.125	322,015		454,000
100141028	PINELLAS PARK	FL		02/20/2024	9.500	644,957		825,000
100141029	DALY CITY	CA		02/20/2024	7.500	336,672		830,000
100141030	SAN ANTONIO	TX		02/20/2024	7.750	221,397		332,000
100141031	INDIANAPOLIS	IN		02/20/2024	8.250	339,967		423,000
100141032	VERO BEACH	FL		02/20/2024	9.000	289,088		348,000
100141033	GRAND SALINE	TX		02/20/2024	9.000	318,044		405,000
100141034	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024	8.625	894,345		1,085,000
100141035	ORLANDO	FL		02/20/2024	7.000	175,934		409,000
100141036	MANSFIELD	TX		02/20/2024	9.000	444,193		526,000
100141037	FORT MYERS	FL		02/20/2024	8.000	268,718		320,000
100141038	SUGAR LAND	TX		02/20/2024	7.375	399,881		650,000
100141039	SAN FRANCISCO	CA		02/20/2024	7.625	403,873		1,760,000
100141040	PITTSBURGH	PA		02/20/2024	8.875	147,186		275,000
100141041	REX	GA		02/20/2024	7.750	216,544		352,000
100141042	ODESSA	FL		02/20/2024	7.625	379,949		535,000
100141043	KISSIMMEE	FL		02/20/2024	8.000	201,421		268,000
100141044	KISSIMMEE	FL		02/20/2024	7.375	127,478		410,000
100141045	DOUGLASVILLE	GA		02/20/2024	7.750	197,515		296,000
100141046	SHERMAN OAKS	CA		02/20/2024	7.500	909,016		1,225,000
100141047	SAN JOSE	CA		02/20/2024	8.250	689,837		915,000
100141048	APOLLO BEACH	FL		02/20/2024	8.500	309,152		427,000
100141049	HOUSTON	TX		02/20/2024	7.750	153,984		219,000
100141050	CALABASAS	CA		02/20/2024	7.750	267,687		705,000
100141051	SAN DIEGO	CA		02/20/2024	8.625	675,966		945,000
100141052	ORLANDO	FL		02/20/2024	7.375	361,190		668,000
100141053	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024	8.750	904,759		1,100,000
100141054	HOUSTON	TX		02/20/2024	7.375	151,503		301,000
100141055	HAYWARD	CA		02/20/2024	8.375	507,914		700,000
100141056	HUNTINGTON BEACH	CA		02/20/2024	7.500	501,921		2,900,000
100141057	BRANDON	FL		02/20/2024	7.625	174,875		355,000
100141058	TEMECULA	CA		02/20/2024	7.500	347,098		740,000
100141059	NAPLES	FL		02/20/2024	8.000	452,417		642,000
100141060	WYLIE	TX		02/20/2024	7.875	329,027		402,000
100141061	KISSIMMEE	FL		02/20/2024	7.875	720,020		986,000
100141062	CONROE	TX		02/20/2024	7.375	215,570		310,000
100141063	SAN JOSE	CA		02/20/2024	8.125	677,064		900,000
100141064	(CANYON COUNTRY AREA) SANTA CL	CA		02/20/2024	7.875	505,060		740,000
100141065	RIDGECREST	CA		02/20/2024	8.250	391,604		479,000
100141066	HOUSTON	TX		02/20/2024	7.875	131,011		187,000
100141067	ANAHEIM	CA		02/20/2024	7.750	212,380		935,000
100141068	MODESTO	CA		02/20/2024	9.500	395,661		510,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141069	SANTA ANA	CA		02/20/2024	8.250	735,645		1,035,000
100141070	FLOWERY BRANCH	GA		02/20/2024	8.500	400,036		485,000
100141071	REDWOOD CITY	CA		02/20/2024	7.500	552,016		920,000
100141072	BATON ROUGE	LA		02/20/2024	7.375	203,465		760,000
100141073	HUNTINGTON BEACH	CA		02/20/2024	7.500	881,955		1,450,000
100141074	SUWANEE	GA		02/20/2024	8.750	459,996		583,500
100141075	ALHAMBRA	CA		02/20/2024	7.500	608,222		1,050,000
100141076	LAS VEGAS	NV		02/20/2024	8.500	356,250		425,000
100141077	WEST HAVERSTRAW	NY		01/30/2024	7.590	386,490		470,000
100141078	PHILADELPHIA	PA		01/30/2024	7.940	252,350		350,000
100141079	COUNTRY CLUB HILLS	IL		01/30/2024	7.800	145,117		187,000
100141080	NEWARK	NJ		01/30/2024	7.680	577,856		750,000
100141081	NEWARK	NJ		01/30/2024	7.660	563,104		730,000
100141082	MONTICELLO	NY		01/30/2024	7.280	202,257		370,000
100141083	EAST ORANGE	NJ		01/30/2024	7.660	539,333		700,000
100141084	NEWARK	NJ		01/30/2024	7.640	578,194		750,000
100141086	WATERBURY	CT		01/30/2024	8.030	335,948		415,000
100141087	BURLINGTON	NJ		01/30/2024	7.600	212,385		295,000
100141088	WATERBURY	CT		01/30/2024	7.240	279,962		420,000
100141090	AURORA	IL		01/30/2024	7.410	145,053		212,000
100141091	ROSELLE	NJ		01/30/2024	7.660	456,439		590,000
100141092	MONROE	NY		01/30/2024	7.300	356,141		590,000
100141093	DETROIT	MI		01/30/2024	8.090	109,053		176,000
100141094	DETROIT	MI		01/30/2024	8.340	91,864		148,000
100141095	LAKE ARIEL	PA		01/30/2024	6.930	224,874		372,000
100141096	DETROIT	MI		01/30/2024	8.130	191,329		310,000
100141097	DETROIT	MI		01/30/2024	8.100	191,162		310,000
100141098	LAKE VILLA	IL		01/30/2024	8.480	124,634		160,000
100141099	TRENTON	NJ		01/30/2024	7.920	171,163		225,000
100141100	SCRANTON	PA		01/30/2024	8.900	168,100		206,000
100141101	MILWAUKEE	WI		01/30/2024	8.000	189,925		310,000
100141102	SHIRLEY	NY		01/30/2024	8.640	290,460		470,000
100141103	MILWAUKEE	WI		01/30/2024	8.120	231,936		350,000
100141104	MARCUS HOOK	PA		01/30/2024	8.250	119,389		155,000
100141105	WOODRUFF	SC		01/30/2024	7.980	211,458		471,000
100141106	PHILADELPHIA	PA		01/30/2024	8.840	168,377		215,000
100141107	LEBANON	PA		01/30/2024	8.160	78,012		117,000
100141108	SCRANTON	PA		01/30/2024	8.950	286,408		370,000
100141109	TRENTON	NJ		01/30/2024	7.450	108,768		176,000
100141110	SCRANTON	PA		01/30/2024	9.090	151,241		190,000
100141111	MASTIC BEACH	NY		01/30/2024	8.190	399,945		540,000
100141112	PHILADELPHIA	PA		01/30/2024	7.840	240,927		365,000
100141113	BROOKLYN	NY		01/30/2024	8.350	625,250		1,970,000
100141114	CHICAGO	IL		01/30/2024	8.716	370,003		480,000
100141115	HAMBURG	NJ		01/30/2024	7.350	168,284		275,000
100141116	TALLAHASSEE	FL		01/30/2024	7.690	258,432		320,000
100141117	CHICAGO	IL		01/30/2024	8.500	184,914		300,000
100141118	PHILADELPHIA	PA		01/30/2024	8.760	344,094		460,000
100141119	HARLINGEN	TX		01/30/2024	8.033	105,131		170,000
100141120	ROCK HILL	NY		01/30/2024	8.153	191,674		245,000
100141121	SAN BERNARDINO	CA		01/30/2024	7.800	318,164		440,000
100141122	DETROIT	MI		01/30/2024	8.730	162,006		260,000
100141123	QUEENS	NY		01/30/2024	6.840	260,780		820,000
100141124	WOODRIDGE	NY		01/30/2024	8.250	161,564		210,000
100141126	LOS ANGELES	CA		01/30/2024	7.880	715,802		1,060,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
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100141127	LAKE ELSINORE	CA		01/30/2024	7.950	295,610		410,000
100141128	REISTERSTOWN	MD		01/30/2024	7.990	129,119		211,000
100141130	POTTSVILLE	PA		01/30/2024	9.080	83,157		123,000
100141131	PITTSTON	PA		01/30/2024	8.420	122,034		171,000
100141132	CORRYTON	TN		01/30/2024	7.460	220,671		347,000
100141133	WINSLOW	NJ		01/30/2024	8.950	125,364		162,000
100141134	CLEVELAND	OH		01/30/2024	8.580	85,173		110,000
100141135	KINGSTON	NY		01/30/2024	8.320	183,855		275,000
100141136	PHILADELPHIA	PA		01/30/2024	8.490	605,175		850,000
100141138	PHILADELPHIA	PA		01/30/2024	8.680	182,310		295,000
100141139	WEST BERLIN	NJ		01/30/2024	7.990	176,242		234,000
100141140	CAMDEN	NJ		01/30/2024	8.490	93,609		165,000
100141143	LATROBE	PA		01/30/2024	8.330	132,230		170,000
100141144	WOODRIDGE	NY		01/30/2024	8.370	223,895		290,000
100141145	CAMDEN	NJ		01/30/2024	8.160	81,831		145,000
100141146	SOUTH FALLSBURG	NY		01/30/2024	7.870	229,298		300,000
100141147	SOUTH FALLSBURG	NY		01/30/2024	7.967	203,218		265,000
100141148	THE BRONX	NY		01/30/2024	8.950	340,221		440,000
100141149	BUFFALO	NY		01/30/2024	7.460	119,130		258,000
100141151	ALEXANDRIA	VA		01/30/2024	7.150	112,321		185,000
100141154	TEXARKANA	TX		01/30/2024	7.250	231,075		450,000
100141155	BUFFALO	NY		01/30/2024	8.250	217,485		375,000
100141156	ISLIP	NY		01/30/2024	8.370	730,683		880,000
100141157	COLUMBUS	OH		01/30/2024	8.650	259,009		351,000
100141158	KENOSHA	WI		01/30/2024	7.960	126,220		155,000
100141159	CHATTANOOGA	TN		01/30/2024	7.340	135,667		265,000
100141160	JACKSONVILLE	FL		01/30/2024	8.840	76,725		100,000
100141161	WINDSOR	CT		01/30/2024	7.790	77,888		155,000
100141162	NANUET	NY		01/30/2024	8.430	310,824		465,000
100141163	DALLAS	TX		01/30/2024	6.900	151,378		248,000
100141164	STATEN ISLAND	NY		01/30/2024	7.990	548,694		685,000
100141165	LAKEWOOD	NJ		01/30/2024	7.160	229,478		500,000
100141166	EAST STROUDSBURG	PA		01/30/2024	8.180	152,306		213,000
100141167	STATEN ISLAND	NY		01/30/2024	7.890	390,716		485,000
100141168	MACON	GA		01/30/2024	8.450	93,957		153,000
100141169	WOODRIDGE	NY		01/30/2024	7.760	289,716		400,000
100141170	MONTICELLO	NY		01/30/2024	7.720	228,816		320,000
100141171	MEMPHIS	TN		01/30/2024	8.350	121,905		147,900
100141172	PATERSON	NJ		01/30/2024	7.540	275,186		490,000
100141173	UNION CITY	GA		01/30/2024	8.290	83,207		120,000
100141174	FORT WORTH	TX		01/30/2024	7.753	131,560		200,000
100141175	ALBANY	NY		01/30/2024	9.046	160,784		210,000
100141178	UNION	SC		01/30/2024	7.640	112,270		158,000
100141179	STATESVILLE	NC		01/30/2024	8.190	213,381		322,000
100141180	BLOOMINGBURG	NY		01/30/2024	8.272	236,865		460,000
100141181	STATESVILLE	NC		01/30/2024	8.190	213,381		322,000
100141182	STATESVILLE	NC		01/30/2024	8.190	220,671		333,000
100141183	STATESVILLE	NC		01/30/2024	8.190	221,333		334,000
100141184	LIDO BEACH	NY		01/30/2024	8.500	396,232		770,000
100141185	MEMPHIS	TN		01/30/2024	8.500	167,490		215,000
100141187	CLEVELAND HEIGHTS	OH		01/30/2024	8.970	90,226		118,000
100141188	MEMPHIS	TN		01/30/2024	8.320	106,418		140,000
100141189	SHIRLEY	NY		01/30/2024	8.570	286,216		350,000
100141190	PHILADELPHIA	PA		01/30/2024	7.980	147,679		200,000
100141191	BUFFALO	NY		01/30/2024	8.690	170,825		220,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141192	YORK	PA		01/30/2024	7.780	152,578		199,000
100141193	(CHATSWORTH AREA) LOS ANGELES	CA		01/30/2024	8.125	678,666		1,350,000
100141194	WILSON	NC		01/30/2024	9.625	365,739		444,450
100141195	OKLAHOMA CITY	OK		01/30/2024	8.250	126,460		237,000
100141196	KISSIMMEE	FL		01/30/2024	8.625	904,321		1,181,000
100141197	LAVEEN	AZ		01/30/2024	7.875	420,426		530,000
100141198	MIAMISBURG	OH		01/30/2024	8.250	130,144		210,000
100141199	LAS VEGAS	NV		01/30/2024	8.625	631,004		900,000
100141200	TAMPA	FL		01/30/2024	8.500	409,928		575,000
100141201	FORT WORTH	TX		01/30/2024	8.750	146,329		200,000
100141202	LOUISVILLE	KY		01/30/2024	8.625	140,478		199,000
100141203	BATON ROUGE	LA		01/30/2024	8.500	227,312		365,000
100141204	ORLANDO	FL		01/30/2024	8.125	114,603		165,000
100141205	ZEPHYRHILLS	FL		01/30/2024	7.875	304,006		505,000
100141206	BOYNTON BEACH	FL		01/30/2024	10.500	412,199		550,000
100141207	HUDSON	FL		01/30/2024	8.875	172,999		240,000
100141208	ORLANDO	FL		01/30/2024	8.250	609,592		758,000
100141209	(NORTH HOLLYWOOD AREA) LOS AN	CA		01/30/2024	8.125	494,896		1,150,000
100141210	BOILING SPRINGS	SC		01/30/2024	8.375	343,226		495,000
100141211	HASBROUCK HEIGHTS	NJ		01/30/2024	8.875	324,639		530,000
100141212	NORCROSS	GA		01/30/2024	8.500	149,563		224,000
100141213	RICHMOND	TX		01/30/2024	8.375	175,794		387,000
100141214	CLACKAMAS	OR		01/30/2024	8.125	330,272		626,000
100141215	GARDEN GROVE	CA		01/30/2024	8.500	477,795		630,000
100141216	ELIZABETH	NJ		01/30/2024	8.750	515,027		707,000
100141217	MEMPHIS	TN		01/30/2024	9.500	56,040		75,000
100141218	SMYRNA	TN		01/30/2024	8.500	216,433		305,000
100141219	HOMESTEAD	FL		01/30/2024	8.625	401,525		600,000
100141220	PASADENA AREA	CA		01/30/2024	8.250	1,518,038		2,050,000
100141221	MAGNOLIA	TX		01/30/2024	8.500	712,202		890,000
100141222	JEFFERSON CITY	MO		01/30/2024	9.000	109,219		148,500
100141223	SAN DIEGO	CA		01/30/2024	9.125	642,348		980,000
100141224	ALLENTOWN	PA		01/30/2024	8.750	278,894		340,000
100141225	ORLANDO	FL		01/30/2024	9.000	223,709		330,000
100141226	ESSEX	MD		01/30/2024	9.625	163,167		220,000
100141227	WINTER HAVEN	FL		01/30/2024	8.500	155,966		291,000
100141228	WEYMOUTH	MA		01/30/2024	9.375	347,272		560,000
100141229	HOUSTON	TX		01/30/2024	8.000	270,635		385,000
100141230	VALRICO	FL		01/30/2024	8.875	236,257		355,000
100141231	IRVING	TX		01/30/2024	9.625	244,470		304,000
100141232	HOUSTON	TX		01/30/2024	9.375	220,590		300,000
100141233	NEWARK	DE		01/30/2024	8.625	200,756		285,000
100141234	LAGUNA BEACH	CA		01/30/2024	8.500	2,184,802		3,490,000
100141235	HAMPDEN	ME		01/30/2024	7.875	199,174		330,000
100141236	HUNTINGTON BEACH	CA		01/30/2024	8.500	833,618		1,175,000
100141237	SILVER SPRING	MD		01/30/2024	8.750	367,942		615,000
100141238	VIRGINIA BEACH	VA		01/30/2024	8.500	220,543		330,000
100141239	HUMBLE	TX		01/30/2024	8.625	246,364		349,000
100141240	NAPERVILLE	IL		01/30/2024	8.500	250,977		363,000
100141241	DAVENPORT	FL		01/30/2024	10.250	646,670		887,000
100141242	DAVENPORT	FL		01/30/2024	7.750	324,270		475,000
100141243	CARTERSVILLE	GA		01/30/2024	8.875	196,550		270,000
100141244	HAGERSTOWN	MD		01/30/2024	9.875	196,897		300,000
100141245	SAN JOSE	CA		01/30/2024	8.000	525,056		1,000,000
100141246	HENDERSON	NV		01/30/2024	7.875	237,161		391,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141247	LAKE WALES	FL		01/30/2024	9.375	246,754		308,000
100141248	GLEN COVE	NY		01/30/2024	8.875	486,551		600,000
100141249	ARLINGTON HEIGHTS	IL		01/30/2024	8.500	258,309		340,000
100141250	LAWRENCEVILLE	GA		01/30/2024	8.375	317,978		483,000
100141251	SPRING VALLEY	NY		01/30/2024	9.375	555,508		730,000
100141252	WATERBURY	CT		01/30/2024	8.375	232,220		365,000
100141253	EDMOND	OK		01/30/2024	8.375	163,980		411,000
100141254	SAN JOSE	CA		01/30/2024	8.625	586,214		780,000
100141255	ORLAND PARK	IL		01/30/2024	8.625	151,443		420,000
100141256	TAMPA	FL		01/30/2024	9.500	348,818		485,000
100141257	PALM SPRINGS	CA		01/30/2024	9.750	1,111,632		1,450,000
100141258	WINTER GARDEN	FL		01/30/2024	8.500	332,923		540,000
100141259	TAMPA	FL		01/30/2024	9.500	319,713		460,000
100141260	INDIO	CA		01/30/2024	8.750	459,989		562,000
100141261	STERLING	VA		01/30/2024	9.875	452,901		605,000
100141262	WEST NEW YORK	NJ		01/30/2024	8.875	322,137		485,000
100141263	PANORAMA CITY AREA LOS ANGELE	CA		01/30/2024	8.500	634,114		830,000
100141264	RICHMOND	TX		01/30/2024	7.875	556,213		1,100,000
100141265	LAWRENCEVILLE	GA		01/30/2024	8.000	122,274		485,000
100141266	ODESSA	FL		01/30/2024	8.000	339,620		425,000
100141267	CHAMPIONS GATE	FL		01/30/2024	8.500	376,960		539,000
100141268	HORSHAM	PA		01/30/2024	8.500	385,821		510,000
100141269	CHAMPIONS GATE	FL		01/30/2024	8.500	318,215		450,000
100141270	WOODBRIDGE	VA		01/30/2024	8.875	298,542		457,000
100141271	PALM BAY	FL		01/30/2024	8.625	297,977		386,000
100141272	HAVERTOWN	PA		01/30/2024	9.250	613,868		755,000
100141273	PEMBROKE PINES	FL		01/30/2024	8.125	328,698		640,000
100141274	DAVENPORT	FL		01/30/2024	8.375	193,174		380,000
100141275	SPRINGFIELD	VA		01/30/2024	9.500	207,396		800,000
100141276	LAS VEGAS	NV		01/30/2024	9.750	666,030		800,000
100141277	WOOLWICH TWP	NJ		01/30/2024	9.875	338,454		410,000
100141278	PALMDALE	CA		01/30/2024	8.125	255,872		370,000
100141279	GARDEN GROVE	CA		01/30/2024	8.375	716,496		1,275,000
100141280	PERRY	GA		01/30/2024	8.625	203,137		252,000
100141281	SANTA ANA	CA		01/30/2024	9.000	493,817		640,000
100141282	CHERRYVILLE	NC		01/30/2024	8.750	78,706		101,000
100141283	HACIENDA HEIGHTS	CA		01/30/2024	8.625	803,649		1,015,000
100141284	SAN ANTONIO	TX		01/30/2024	8.500	401,857		550,000
100141285	TEXARKANA	TX		01/30/2024	8.875	183,554		289,000
100141286	SEATTLE	WA		01/30/2024	8.000	432,383		670,000
100141287	LAS VEGAS	NV		01/30/2024	9.875	433,601		590,000
100141288	YANTIS	TX		01/30/2024	9.125	356,511		453,000
100141289	SALINAS	CA		01/30/2024	9.875	379,644		455,000
100141290	PHILADELPHIA	PA		01/30/2024	8.500	156,356		235,000
100141291	IRVINE	CA		01/30/2024	8.250	496,969		700,000
100141292	KATY	TX		01/30/2024	8.375	265,705		351,000
100141293	FAIRFIELD	CT		01/30/2024	8.375	373,812		1,020,000
100141294	DECATUR	GA		01/30/2024	8.375	227,021		300,000
100141295	STATEN ISLAND	NY		01/30/2024	9.125	2,507,576		3,550,000
100141296	WESTERVILLE	OH		01/30/2024	8.625	219,499		355,000
100141297	NAPERVILLE	IL		01/30/2024	8.500	305,491		904,000
100141298	TEMPLE CITY	CA		01/30/2024	7.750	456,357		920,000
100141299	BATON ROUGE	LA		01/30/2024	8.875	208,150		264,000
100141300	BELLAIRE	TX		01/30/2024	9.000	451,060		574,000
100141301	CLIFTON HEIGHT	PA		01/30/2024	8.750	155,511		220,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141302	KISSIMMEE	FL		01/30/2024	8.375	308,426		407,000
100141303	KISSIMMEE	FL		01/30/2024	8.375	286,329		375,000
100141304	WACO	TX		01/30/2024	8.375	253,987		330,000
100141305	DREXEL HILL	PA		01/30/2024	10.500	181,303		215,000
100141306	MISSION	TX		01/30/2024	9.625	249,305		300,000
100141307	ST. PETERSBURG	FL		01/30/2024	9.625	240,617		325,000
100141308	MANSFIELD	TX		01/30/2024	8.125	234,936		530,000
100141309	NEWARK	DE		01/30/2024	8.875	191,254		280,000
100141310	KATY	TX		01/30/2024	8.375	264,104		323,000
100141311	HOUSTON	TX		01/30/2024	8.000	127,222		185,000
100141312	MISSION	TX		01/30/2024	8.250	197,422		270,000
100141313	WESLEY CHAPEL	FL		01/30/2024	8.250	243,185		372,000
100141314	ORLANDO	FL		01/30/2024	8.250	217,193		266,000
100141315	RANCHO CUCAMONGA	CA		01/30/2024	8.875	958,435		1,260,000
100141316	GRAND PRAIRIE	TX		01/30/2024	8.500	260,684		359,000
100141317	GARDEN GROVE	CA		01/30/2024	8.375	1,157,872		1,780,000
100141318	CLARKSVILLE	TN		01/30/2024	8.750	211,141		418,000
100141319	PALM HARBOR	FL		01/30/2024	9.500	551,864		710,000
100141320	BRIDGEWATER	MA		01/30/2024	9.625	484,127		630,000
100141321	KISSIMMEE	FL		01/30/2024	8.750	248,358		329,000
100141322	PELHAM	AL		01/30/2024	8.625	202,551		289,000
100141323	HILLSBOROUGH	CA		01/30/2024	9.000	2,436,360		3,720,000
100141324	MARANA	AZ		01/30/2024	7.875	331,901		413,000
100141325	BRAINTREE	MA		01/30/2024	8.250	476,633		594,000
100141326	BARTLETT	IL		01/30/2024	9.375	283,463		365,000
100141327	SPRING VALLEY	NY		01/30/2024	8.875	577,439		725,000
100141328	LOS ANGELES	CA		01/30/2024	8.250	1,017,285		2,105,000
100141329	GEORGETOWN	TX		01/30/2024	9.000	346,335		449,000
100141330	CLEARWATER	FL		01/30/2024	8.875	183,214		240,000
100141331	(STUDIO CITY AREA) LOS ANGELES	CA		01/30/2024	8.625	2,094,168		3,020,000
100141332	EAGLE LAKE	FL		01/30/2024	7.750	232,203		373,000
100141333	SAN FRANCISCO	CA		01/30/2024	8.000	595,343		890,000
100141334	LOS ANGELES	CA		01/30/2024	8.000	377,144		540,000
100141335	EDMOND	OK		01/30/2024	8.250	179,716		300,000
100141336	SANTA MONICA	CA		01/30/2024	8.500	2,700,826		3,800,000
100141337	CARROLLTON	TX		01/30/2024	9.000	215,659		395,000
100141338	SAN BRUNO	CA		01/30/2024	8.750	1,362,272		1,800,000
100141339	LEWIS CENTER	OH		01/30/2024	8.250	223,760		342,000
100141340	LOS ANGELES	CA		01/30/2024	7.625	349,860		600,000
100141341	CLERMONT	FL		01/30/2024	8.375	586,669		766,000
100141342	AMERICAN CANYON	CA		01/30/2024	9.000	710,672		930,000
100141343	PEACHTREE CORNERS	GA		01/30/2024	8.500	219,522		355,000
100141344	ORANGE	CA		01/30/2024	8.625	545,232		765,000
100141345	LOS ANGELES	CA		01/30/2024	8.750	968,069		1,875,000
100141346	MONROVIA	CA		01/30/2024	8.750	629,144		773,000
100141347	PHILADELPHIA	PA		01/30/2024	8.750	600,104		750,000
100141348	ST. CLOUD	FL		01/30/2024	8.750	211,502		303,000
100141349	LAS VEGAS	NV		01/30/2024	9.000	502,237		615,000
100141350	CYPRESS	TX		01/30/2024	7.875	220,693		310,000
100141351	AUBREY	TX		01/30/2024	8.125	276,720		399,000
100141352	LOS ANGELES	CA		01/30/2024	8.375	429,306		720,000
100141353	LAS VEGAS	NV		01/30/2024	8.250	301,078		400,000
100141354	PORT CHARLOTTE	FL		01/30/2024	8.375	156,779		305,000
100141355	RESEDA AREA LOS ANGELES	CA		01/30/2024	8.000	722,157		1,500,000
100141356	DUBLIN	CA		01/30/2024	8.625	303,519		2,200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141357	NORCROSS	GA		01/30/2024	8.500	165,413		391,000
100141358	DETROIT	MI		01/30/2024	9.875	159,485		200,000
100141359	MAGNOLIA	TX		01/30/2024	8.625	190,818		280,000
100141360	PUNTA GORDA	FL		01/30/2024	7.750	190,657		325,000
100141361	OAK POINT	TX		01/30/2024	7.875	477,946		592,000
100141362	FLEMING ISLAND	FL		01/30/2024	8.000	243,909		370,000
100141363	HOUSTON	TX		01/30/2024	8.875	126,618		190,000
100141364	WILMINGTON	NC		01/30/2024	7.750	225,720		415,000
100141365	WINDER	GA		01/30/2024	8.875	485,408		677,000
100141366	LEESBURG	VA		01/30/2024	8.500	398,477		487,000
100141367	HUNTINGTON BEACH	CA		01/30/2024	9.250	1,053,982		1,295,000
100141368	DAVIE	FL		01/30/2024	8.625	214,680		1,625,000
100141369	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024	8.375	515,925		845,000
100141370	FULLERTON	CA		01/30/2024	8.750	411,496		510,000
100141371	FAYETTEVILLE	NC		01/30/2024	8.500	316,968		390,000
100141372	GLENDALE	AZ		01/30/2024	8.625	340,636		446,000
100141373	CHINO	CA		01/30/2024	8.750	411,303		570,000
100141374	ARLINGTON	TX		01/30/2024	8.750	281,900		365,000
100141375	KATY	TX		01/30/2024	8.500	199,836		263,000
100141376	OKLAHOMA CITY	OK		01/30/2024	7.750	140,870		178,000
100141377	MURPHY	TX		01/30/2024	8.125	459,197		600,000
100141378	SURPRISE	AZ		01/30/2024	8.750	374,546		460,000
100141379	FLORENCE	SC		01/30/2024	9.125	132,268		169,500
100141380	GARLAND	TX		01/30/2024	8.875	302,165		362,000
100141381	BEN LOMOND	CA		01/30/2024	8.625	636,849		780,000
100141382	HOUSTON	TX		01/30/2024	8.750	225,312		284,500
100141383	WINCHESTER	CA		01/30/2024	7.625	307,150		635,000
100141384	LOS ANGELES	CA		01/30/2024	8.500	1,342,051		1,700,000
100141385	EDMOND	OK		01/30/2024	7.875	261,375		400,000
100141386	HAVERTOWN	PA		01/30/2024	8.750	254,462		333,000
100141387	REVERE	MA		01/30/2024	8.750	611,450		760,000
100141388	SAN ANTONIO	TX		01/30/2024	8.375	254,140		375,000
100141389	WESTMINSTER	CA		01/30/2024	8.125	542,389		980,000
100141390	CYPRESS	CA		01/30/2024	8.000	643,142		970,000
100141391	SAVANNAH	GA		01/30/2024	8.125	188,294		324,000
100141393	ISSAQUAH	WA		01/30/2024	8.875	560,726		710,000
100141394	GARDEN GROVE	CA		01/30/2024	8.500	318,723		775,000
100141395	RICHMOND	TX		01/30/2024	8.500	332,832		560,000
100141396	PHILADELPHIA	PA		01/30/2024	8.250	123,833		200,000
100141397	WINDERMERE	FL		01/30/2024	8.375	346,593		620,000
100141398	FRESNO	CA		01/30/2024	9.750	255,677		342,000
100141399	BARTLESVILLE	OK		01/30/2024	8.625	164,523		215,000
100141400	ACTON AREA	CA		01/30/2024	8.625	1,067,240		1,375,000
100141401	ROSELLE PARK	NJ		01/30/2024	8.125	437,880		690,000
100141402	TALLAHASSEE	FL		01/30/2024	7.625	150,766		253,000
100141403	MERIDIANVILLE	AL		01/30/2024	8.000	151,773		275,000
100141404	LONG BRANCH	NJ		01/30/2024	8.750	644,161		800,000
100141405	GULF SHORES	AL		01/30/2024	7.625	334,758		475,000
100141406	POTOMAC	MD		01/30/2024	8.625	510,300		1,885,000
100141407	TALLAHASSEE	FL		01/30/2024	7.625	150,752		253,000
100141408	FONTANA	CA		01/30/2024	8.500	371,234		568,500
100141409	TALLAHASSEE	FL		01/30/2024	7.625	150,779		253,000
100141410	RANCHO CUCAMONGA	CA		01/30/2024	9.750	656,821		820,000
100141411	HAMPTON BAYS	NY		01/30/2024	9.000	723,454		960,000
100141412	SANGER	TX		01/30/2024	8.625	244,220		330,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
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100141413	GREER	SC		01/30/2024	8.625	323,967		438,000
100141414	SANFORD	NC		01/30/2024	9.875	112,077		145,000
100141415	LYMAN	SC		01/30/2024	8.125	204,522		290,000
100141416	NORTH POTOMAC	MD		01/30/2024	8.875	153,483		1,285,000
100141417	MASON	OH		01/30/2024	8.625	230,539		310,000
100141418	LAS VEGAS	NV		01/30/2024	8.125	358,390		535,000
100141419	LAS VEGAS	NV		01/30/2024	8.625	334,374		447,000
100141420	LAWRENCEVILLE	GA		01/30/2024	8.500	278,208		419,000
100141421	ALTAMONTE SPRINGS	FL		01/30/2024	7.625	161,049		220,000
100141422	ROCKFORD	IL		01/30/2024	9.375	99,097		134,000
100141423	BUFORD	GA		01/30/2024	8.625	349,936		450,000
100141424	LAS VEGAS	NV		01/30/2024	8.125	277,447		400,000
100141425	PHOENIX	AZ		01/30/2024	8.999	210,607		290,000
100141426	SEASIDE	CA		01/30/2024	7.999	1,510,995		2,165,000
100141427	LOS ANGELES	CA		01/30/2024	9.750	823,330		1,062,000
100141428	ATLANTA	GA		01/30/2024	7.999	1,037,778		2,050,000
100141429	WATSONVILLE	CA		01/30/2024	8.499	545,969		821,000
100141430	LOS ANGELES	CA		01/30/2024	8.499	813,449		1,000,000
100141431	NORWALK	CT		01/30/2024	10.750	346,449		400,000
100141432	LAKE WORTH	FL		01/30/2024	8.499	417,326		658,000
100141433	BOCA RATON	FL		01/30/2024	8.125	202,305		285,000
100141434	AUSTELL	GA		01/30/2024	9.999	291,763		365,000
100141435	HYDE PARK	MA		01/30/2024	8.875	460,931		605,000
100141436	LAS VEGAS	NV		01/30/2024	8.499	105,138		400,000
100141437	BELLEVILLE	NJ		01/30/2024	8.625	246,390		315,000
100141438	NEWPORT NEWS	VA		01/30/2024	9.125	159,415		219,300
100141439	GARLAND	TX		01/30/2024	9.125	286,062		363,000
100141440	DALLAS	TX		01/30/2024	9.875	131,435		240,000
100141441	JEFFERSONVILLE	IN		01/30/2024	8.125	132,993		185,000
100141442	PLYMOUTH	MA		01/30/2024	7.999	243,969		555,000
100141443	LONG BEACH	CA		01/30/2024	9.875	599,901		685,000
100141444	BELLEVILLE	NJ		01/30/2024	7.999	389,054		586,000
100141445	VICTORVILLE	CA		01/30/2024	8.375	821,294		1,000,000
100141446	SALINAS	CA		01/30/2024	8.250	432,443		675,000
100141447	WINNETKA	CA		01/30/2024	7.999	725,448		1,100,000
100141450	PROVIDENCE	RI		01/30/2024	9.250	312,787		401,000
100141452	PALMDALE	CA		01/30/2024	8.999	721,686		1,060,000
100141453	SIOUX CITY	IA		01/30/2024	8.250	183,973		255,000
100141454	CYPRESS	TX		01/30/2024	7.999	168,540		291,000
100141455	LOS ANGELES	CA		01/30/2024	8.875	1,436,942		2,215,000
100141456	PLYMOUTH	MA		01/30/2024	8.375	304,972		470,000
100141458	ORLANDO	FL		01/30/2024	7.999	191,823		260,000
100141460	HAYES	VA		01/30/2024	9.375	221,850		275,000
100141461	CAMARILLO	CA		01/30/2024	8.250	540,689		675,000
100141462	BRUNSWICK	MD		01/30/2024	9.499	204,292		304,000
100141464	THATCHER	AZ		01/30/2024	8.875	272,479		403,000
100141465	BUFFALO GROVE	IL		01/30/2024	9.875	135,812		165,000
100141466	CORONA	CA		01/30/2024	9.875	605,619		741,120
100141467	SAN FERNANDO	CA		01/30/2024	8.125	519,200		640,000
100141470	MODESTO	CA		01/30/2024	9.750	1,046,021		1,200,000
100141471	JACKSONVILLE	FL		01/30/2024	8.999	205,534		250,000
100141472	SILVER SPRING	MD		01/30/2024	8.999	106,359		498,000
100141473	NORTH BERGEN	NJ		01/30/2024	8.999	778,307		990,000
100141474	MIDDLETON	ID		01/30/2024	10.625	700,723		755,000
100141475	NASHVILLE	TN		01/30/2024	7.999	254,700		387,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141476	IDALOU	TX		01/30/2024	8.875	120,705		150,000
100141478	HAMPTON	VA		01/30/2024	8.375	114,856		183,000
100141479	HOUSTON	TX		01/30/2024	8.999	581,246		750,000
100141480	ECORSE	MI		01/30/2024	9.250	136,654		180,000
100141482	COMMERCE	CA		01/30/2024	8.750	429,260		1,030,000
100141483	GAITHERSBURG	MD		01/30/2024	9.250	297,248		396,500
100141484	LITTLEROCK	CA		01/30/2024	9.125	449,982		550,000
100141485	VICTORVILLE	CA		01/30/2024	8.499	367,501		445,000
100141486	COMMERCE	CA		01/30/2024	8.750	430,765		1,030,000
100141488	OSAWATOMIE	KS		01/30/2024	7.999	247,928		372,000
100141489	SALISBURY	MD		01/30/2024	8.499	157,297		230,000
100141490	RICHMOND	CA		01/30/2024	7.499	427,543		950,000
100141491	SULPHUR	LA		01/30/2024	8.999	137,213		167,000
100141492	LANCASTER	CA		01/30/2024	7.999	1,321,855		2,000,000
100141493	SMYRNA	GA		01/30/2024	8.375	368,913		460,000
100141494	TOLLESON	AZ		01/30/2024	8.999	331,135		420,000
100141495	FORT WORTH	TX		01/30/2024	8.999	209,994		280,000
100141496	SPRING	TX		01/30/2024	8.999	199,548		274,000
100141497	MELBOURNE	FL		01/30/2024	9.375	171,463		225,000
100141498	MIRAMAR	FL		01/30/2024	8.999	375,612		475,000
100141499	UPPER MARLBORO	MD		01/30/2024	9.375	154,684		280,000
100141500	CAPE CORAL	FL		01/30/2024	8.499	236,454		324,000
100141501	BALTIMORE	MD		01/30/2024	9.625	167,576		225,000
100141503	LAS VEGAS	NV		01/30/2024	8.750	127,298		196,000
100141505	HEMET	CA		01/30/2024	8.625	463,257		590,000
100141506	CONVERSE	TX		01/30/2024	9.250	129,680		275,000
100141507	POTOMAC	MD		01/30/2024	8.625	1,898,995		2,399,520
100141508	BAKERSFIELD	CA		01/30/2024	8.625	554,634		767,000
100141509	COLUMBUS	OH		01/30/2024	9.499	116,416		174,000
100141511	GENEVA	FL		01/30/2024	8.250	531,826		764,000
100141512	BAKERSFIELD	CA		01/30/2024	9.125	277,754		349,000
100141513	SAN ANTONIO	TX		01/30/2024	8.875	145,130		208,000
100141514	BOWIE	MD		01/30/2024	8.999	637,672		766,000
100141515	SAN ANTONIO	TX		01/30/2024	9.499	128,247		156,000
100141516	LOS ANGELES	CA		01/30/2024	9.750	712,547		975,000
100141517	CUTLER BAY	FL		01/30/2024	8.750	892,892		1,100,000
100141518	RICHMOND	VA		01/30/2024	9.375	203,741		260,000
100141520	SAN ANTONIO	TX		01/30/2024	8.625	163,578		233,000
100141521	TALLAHASSEE	FL		01/30/2024	11.125	196,360		215,000
100141522	RIVERSIDE	CA		01/30/2024	10.750	975,025		1,050,000
100141523	ATLANTA	GA		01/30/2024	8.999	291,906		350,000
100141524	SEVERANCE	CO		01/30/2024	7.375	277,136		445,000
100141525	YPSILANTI	MI		01/30/2024	9.750	180,183		325,000
100141526	SANTEE	CA		01/30/2024	7.999	703,550		1,115,000
100141527	SALT LAKE CITY	UT		01/30/2024	7.999	215,845		403,000
100141528	CAPE CORAL	FL		01/30/2024	7.499	363,932		498,000
100141529	HOMOSASSA	FL		01/30/2024	8.625	156,047		200,000
100141530	CORPUS CHRISTI	TX		01/30/2024	7.999	211,293		280,000
100141531	PHOENIX	AZ		01/30/2024	8.999	293,239		356,000
100141532	NORFOLK	VA		01/30/2024	8.750	252,318		341,000
100141533	HOLLYWOOD	FL		01/30/2024	9.999	905,603		1,175,000
100141534	KISSIMMEE	FL		01/30/2024	7.999	307,127		395,000
100141535	CYPRESS	TX		01/30/2024	8.250	203,034		275,000
100141537	GLENDORA	CA		01/30/2024	8.875	548,771		670,000
100141538	HERMITAGE	TN		01/30/2024	9.375	257,594		330,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141539	LYNN	MA		01/30/2024	9.375	299,280		360,000
100141540	SAN BERNARDINO	CA		01/30/2024	9.375	319,621		390,000
100141541	PERRIS	CA		01/30/2024	7.999	510,179		1,250,000
100141542	PETERSBURG	VA		01/30/2024	7.499	151,796		202,500
100141543	PHOENIX	AZ		01/30/2024	8.999	354,548		430,000
100141544	BRADENTON	FL		01/30/2024	7.999	1,007,527		1,453,000
100141545	LOS ANGELES	CA		01/30/2024	8.999	954,922		1,160,000
100141546	MONTGOMERY	AL		01/30/2024	7.999	127,347		170,000
100141547	FRESNO	CA		01/30/2024	8.499	259,092		386,000
100141548	MARRERO	LA		01/30/2024	8.875	139,591		177,000
100141549	CORONA	CA		01/30/2024	6.999	434,597		629,000
100141550	AGUA DULCE	CA		01/30/2024	8.375	898,821		1,105,000
100141551	HIGHLAND	CA		01/30/2024	7.625	104,174		202,000
100141552	VAIL	AZ		01/30/2024	7.499	257,925		510,000
100141553	SAINT PETERSBURG	FL		01/30/2024	8.375	191,400		235,000
100141554	MIDLOTHIAN	TX		01/30/2024	10.875	458,774		534,000
100141555	CASA GRANDE	AZ		01/30/2024	7.499	180,059		275,000
100141556	SAN BERNARDINO	CA		01/30/2024	9.875	293,701		360,000
100141557	LOS ANGELES	CA		01/30/2024	8.875	2,642,931		3,449,000
100141558	SAN ANTONIO	TX		01/30/2024	11.250	240,202		605,000
100141559	LOS ANGELES	CA		01/30/2024	8.625	488,999		690,000
100141560	HARVEY	LA		01/30/2024	8.375	116,428		150,000
100141561	REDLANDS	CA		01/30/2024	8.999	342,938		415,000
100141563	BALTIMORE	MD		01/30/2024	8.999	332,416		401,000
100141564	LOS ANGELES	CA		01/30/2024	7.875	341,097		760,000
100141565	CLAYTON	NC		01/30/2024	8.625	204,325		300,000
100141566	LAS VEGAS	NV		01/30/2024	8.625	320,473		570,000
100141567	DRIPPING SPRINGS	TX		01/30/2024	8.999	313,911		750,000
100141568	FORT WORTH	TX		01/30/2024	10.999	208,664		242,000
100141569	BONHAM	TX		01/30/2024	8.499	302,119		394,000
100141570	DECATUR	GA		01/30/2024	8.375	475,045		580,000
100141571	RICHMOND	TX		01/30/2024	7.999	207,660		259,000
100141572	BROKEN ARROW	OK		01/30/2024	7.999	498,325		650,000
100141573	LITTLE ROCK	AR		01/30/2024	8.250	1,636,878		2,009,000
100141575	PORTERVILLE	CA		01/30/2024	8.999	177,334		285,000
100141576	BALDWIN PARK	CA		01/30/2024	8.125	429,545		530,000
100141578	LOS ANGELES	CA		01/30/2024	8.125	449,769		880,000
100141579	LAS CRUCES	NM		01/30/2024	8.250	153,793		260,000
100141580	SAN MARCOS	TX		01/30/2024	8.875	378,587		455,000
100141581	HOUSTON	TX		01/30/2024	7.999	223,796		293,000
100141582	ANNA	TX		01/30/2024	8.375	399,166		488,000
100141584	GLEN BURNIE	MD		01/30/2024	9.625	379,809		470,000
100141585	LADY LAKE	FL		01/30/2024	7.999	209,516		295,500
100141587	KISSIMMEE	FL		01/30/2024	8.375	247,045		327,000
100141588	DAVENPORT	FL		01/30/2024	7.999	293,024		386,000
100141589	POMPANO BEACH	FL		01/30/2024	7.999	168,125		331,000
100141590	LOS ANGELES	CA		01/30/2024	8.250	864,459		1,100,000
100141592	DAVISBURG	MI		01/30/2024	10.125	275,570		330,000
100141593	SKOKIE	IL		01/30/2024	8.375	433,813		545,000
100141594	TEXARKANA	TX		01/30/2024	8.625	171,338		230,000
100141595	WORCESTER	MA		01/30/2024	8.750	450,851		580,000
100141596	DALLAS	TX		01/30/2024	8.250	781,625		1,105,000
100141597	DAVENPORT	FL		01/30/2024	8.375	256,054		345,000
100141598	SOMERSET	MA		01/30/2024	7.999	524,838		650,000
100141599	RAYTOWN	MO		01/30/2024	10.499	219,856		252,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141600	CANYON LAKE	CA		01/30/2024	8.875	450,724		549,000
100141601	MUNDELEIN	IL		01/30/2024	10.625	723,135		800,000
100141602	MOAB	UT		01/30/2024	8.625	104,346		665,000
100141603	FAIRFAX	VA		01/30/2024	8.750	745,309		1,610,000
100141604	DULUTH	GA		01/30/2024	9.125	1,981,524		2,695,000
100141605	BOLINGBROOK	IL		01/30/2024	9.250	302,066		370,000
100141606	SANTA ANA	CA		01/30/2024	8.750	903,260		1,135,000
100141607	SOUTH YARMOUTH	MA		01/30/2024	7.499	255,833		590,000
100141608	SANTA CLARITA	CA		01/30/2024	7.999	1,243,332		1,540,000
100141609	AURORA	IL		01/30/2024	9.999	266,036		310,000
100141611	ORLANDO	FL		01/30/2024	8.625	402,126		483,000
100141612	OKLAHOMA CITY	OK		01/30/2024	9.250	112,618		136,000
100141613	CHICAGO	IL		01/30/2024	9.375	237,062		280,000
100141614	RIFLE	CO		01/30/2024	8.999	213,638		285,000
100141615	ARABI	LA		01/30/2024	8.750	220,279		320,000
100141616	WOOSTER	OH		01/30/2024	8.125	357,635		450,000
100141618	OKLAHOMA CITY	OK		01/30/2024	8.625	207,600		252,000
100141619	STAFFORD	VA		01/30/2024	9.125	372,499		450,000
100141620	EAST ORANGE	NJ		01/30/2024	8.499	388,204		470,000
100141621	CHICAGO	IL		01/30/2024	9.499	576,359		640,000
100141622	MISSOURI CITY	TX		01/30/2024	8.999	204,084		240,000
100141623	FREDERICK	MD		01/30/2024	7.750	248,099		361,000
100141624	ATLANTA	GA		01/30/2024	7.875	244,894		320,000
100141625	SNELLVILLE	GA		01/30/2024	7.999	338,378		419,000
100141626	OAKLAND	CA		01/30/2024	8.375	533,145		948,000
100141627	FRESNO	CA		01/30/2024	10.250	482,597		570,000
100141628	SANTA ROSA	CA		01/30/2024	7.999	570,226		713,336
100141629	LAFAYETTE	CA		01/30/2024	7.999	1,090,711		1,400,000
100141630	HOLIDAY	FL		01/30/2024	8.750	166,839		210,000
100141631	FRESNO	CA		01/30/2024	8.250	149,748		255,000
100141633	GRESHAM	OR		01/30/2024	7.250	340,156		490,995
100141635	SANTA CLARA	CA		01/30/2024	9.750	1,292,490		1,560,000
100141636	BAKERSFIELD	CA		01/30/2024	9.750	323,114		393,000
100141638	NEW ORLEANS	LA		01/30/2024	8.250	157,852		195,000
100141639	WESTMINSTER	MD		01/30/2024	8.875	636,527		785,000
100141640	CAPE CORAL	FL		01/30/2024	7.999	420,719		575,000
100141641	OCALA	FL		01/30/2024	7.999	214,807		260,574
100141643	BAKERSFIELD	CA		01/30/2024	7.999	353,120		411,000
100141645	GLENVILLE	NC		01/30/2024	8.250	465,863		633,000
100141646	JACKSONVILLE	FL		01/30/2024	8.875	369,407		2,600,000
100141647	CYPRESS	TX		01/30/2024	6.999	214,456		385,000
100141648	CORONA	CA		01/30/2024	8.999	514,164		710,000
100141649	HUNTINGTON BEACH	CA		01/30/2024	7.250	1,024,131		1,325,000
100141650	ANTIOCH	TN		01/30/2024	8.999	291,183		370,000
100141651	MIAMI GARDENS	FL		01/30/2024	9.375	447,045		530,000
100141653	ATLANTA	GA		01/30/2024	7.999	159,490		236,000
100141654	ELKRIDGE	MD		01/30/2024	7.999	452,877		561,000
100141655	DULUTH	GA		01/30/2024	8.375	348,266		450,000
100141656	MEMPHIS	TN		01/30/2024	8.250	105,629		160,000
100141657	HOMESTEAD	FL		01/30/2024	9.999	1,106,955		1,200,000
100141658	MESA	AZ		01/30/2024	9.250	252,371		310,000
100141659	LUDLOW	MA		01/30/2024	9.625	213,891		279,000
100141660	CLEVELAND	OH		01/30/2024	8.250	106,686		139,000
100141661	LAS VEGAS	NV		01/30/2024	8.750	485,217		585,000
100141662	CASA GRANDE	AZ		01/30/2024	9.250	249,947		305,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141664	HOUSTON	TX		01/30/2024	10.375	252,864		263,000
100141665	BROOKLYN PARK	MD		01/30/2024	10.125	238,848		255,000
100141666	BROOKLYN	MD		01/30/2024	8.875	149,222		190,000
100141667	LINCOLN	AL		01/30/2024	7.250	119,910		200,000
100141668	SAN JOSE	CA		01/30/2024	9.999	695,490		850,000
100141669	TEMECULA	CA		01/30/2024	7.375	1,433,432		2,040,000
100141670	CHICAGO	IL		01/30/2024	8.999	497,768		630,000
100141672	SAN ANTONIO	TX		01/30/2024	8.875	601,887		845,000
100141673	COLORADO SPRINGS	CO		01/30/2024	7.875	176,555		240,000
100141674	OXNARD	CA		01/30/2024	8.999	572,093		690,000
100141678	COLUMBUS	OH		01/30/2024	10.375	544,424		650,000
100141679	SAN MARCOS	TX		01/30/2024	8.375	468,297		600,000
100141680	MAGNOLIA	TX		01/30/2024	9.625	439,131		557,000
100141681	COLUMBUS	GA		01/30/2024	7.250	115,838		160,000
100141682	LEOMINSTER	MA		01/30/2024	8.999	384,917		481,500
100141683	SCITUATE	RI		01/30/2024	9.499	205,933		266,000
100141684	ELON	NC		01/30/2024	11.375	1,246,326		1,400,000
100141685	PORTLAND	OR		01/30/2024	6.999	375,493		515,000
100141686	SPRINGFIELD	MA		01/30/2024	9.499	187,704		311,000
100141687	DECATUR	GA		01/30/2024	10.125	134,441		198,000
100141688	OWINGS MILLS	MD		01/30/2024	8.875	179,613		225,000
100141689	CHARLOTTE	NC		01/30/2024	7.999	248,570		365,000
100141690	DUNCANVILLE	TX		01/30/2024	10.750	326,661		352,000
100141691	HARBOR CITY	CA		01/30/2024	7.999	653,718		830,000
100141692	LOS ANGELES	CA		01/30/2024	7.999	825,428		1,870,000
100141693	NORTH LAS VEGAS	NV		01/30/2024	8.625	163,121		335,000
100141695	HILLSBORO	OR		01/30/2024	9.499	365,612		474,000
100141696	LAS VEGAS	NV		01/30/2024	7.625	286,078		387,000
100141697	SAN FRANCISCO	CA		01/30/2024	7.999	659,976		1,250,000
100141698	ALTADENA	CA		01/30/2024	8.250	703,748		995,000
100141699	DAYTON	OH		01/30/2024	7.999	147,475		225,000
100141700	DALLAS	GA		01/30/2024	8.999	203,105		310,000
100141701	OAK POINT	TX		01/30/2024	10.375	506,271		558,000
100141702	GEORGETOWN	TX		01/30/2024	9.375	256,803		388,000
100141703	LEESBURG	GA		01/30/2024	8.250	200,556		255,000
100141704	SAN DIEGO	CA		01/30/2024	7.999	1,315,940		1,650,000
100141705	NAPLES	FL		01/30/2024	8.999	1,151,536		1,400,000
100141706	LINDEN	MI		01/30/2024	8.249	286,887		355,000
100141707	NEW YORK	NY		01/30/2024	9.124	1,320,613		2,450,000
100141708	VESTAL	NY		01/30/2024	8.124	204,760		300,000
100141709	JACKSONVILLE	NC		01/30/2024	9.999	141,428		171,000
100141710	TRABUCO CANYON	CA		01/30/2024	8.999	3,508,139		5,000,000
100141711	CLARKSBURG	WV		01/30/2024	9.624	116,975		158,100
100141712	SPENCER	IN		01/30/2024	7.874	163,452		195,000
100141713	ROCKVILLE	MD		01/30/2024	8.499	414,078		777,000
100141714	CASTAIC	CA		01/30/2024	8.749	1,319,957		1,650,000
100141715	BARNEGAT	NJ		01/30/2024	8.499	225,249		275,000
100141716	LOXAHATCHEE	FL		01/30/2024	8.374	529,640		746,000
100141717	MESA	AZ		01/30/2024	8.624	2,003,913		3,000,000
100141718	HACKENSACK	NJ		01/30/2024	8.874	415,454		640,000
100141719	TAMPA	FL		01/30/2024	9.124	227,684		320,000
100141720	BALTIMORE	MD		01/30/2024	8.374	115,303		158,000
100141721	ESTILL SPRINGS	TN		01/30/2024	10.374	927,298		1,125,000
100141722	DELAND	FL		01/30/2024	9.874	356,076		423,000
100141723	SAN RAFAEL	CA		01/30/2024	8.999	157,871		390,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141724	LAUDERHILL	FL		01/30/2024	9.874	394,324		468,000
100141725	RESTON	VA		01/30/2024	8.624	138,132		280,000
100141726	HARTLY	DE		01/30/2024	11.124	561,162		740,000
100141727	LLOYD HARBOR	NY		01/30/2024	9.249	916,858		5,500,000
100141728	NORTH MIDDLETOWN	NJ		01/30/2024	8.374	196,998		318,000
100141729	LITTLE FALLS	NJ		01/30/2024	8.624	393,408		480,000
100141730	SYOSSET	NY		01/30/2024	8.124	479,879		798,000
100141731	SUGAR LAND	TX		01/30/2024	7.499	153,867		440,000
100141732	BALTIMORE	MD		01/30/2024	8.124	117,588		185,000
100141733	LA MESA	CA		01/30/2024	7.874	645,377		995,000
100141734	WOODSTOCK	GA		01/30/2024	8.999	277,409		340,000
100141735	COLTON	CA		01/30/2024	7.749	249,219		375,000
100141737	BEL AIR	MD		01/30/2024	7.874	793,268		1,050,000
100141738	ORLANDO	FL		01/30/2024	8.499	293,499		395,000
100141739	COLORADO SPRINGS	CO		01/30/2024	8.624	352,889		550,000
100141740	BALTIMORE	MD		01/30/2024	7.874	103,520		185,000
100141741	LAS VEGAS	NV		01/30/2024	7.999	178,897		328,000
100141742	LAS VEGAS	NV		01/30/2024	7.999	195,132		315,000
100141743	GLEN COVE	NY		01/30/2024	10.499	707,166		825,000
100141744	MANHEIM	PA		01/30/2024	7.999	168,117		255,000
100141745	MASTIC BEACH	NY		01/30/2024	8.749	289,213		480,000
100141746	LOS ANGELES	CA		01/30/2024	8.999	798,535		1,000,000
100141747	LONG BEACH	CA		01/30/2024	8.999	292,727		400,000
100141748	WAXAHACHIE	TX		01/30/2024	8.624	404,050		985,000
100141749	SAN DIEGO	CA		01/30/2024	11.124	1,836,668		1,970,000
100141750	LYNWOOD	CA		01/30/2024	10.999	616,831		750,000
100141751	EL MIRAGE	AZ		01/30/2024	9.999	364,963		536,000
100141752	OCEANSIDE	NY		01/30/2024	8.750	383,946		640,000
100141753	MOUNT LAUREL	NJ		01/30/2024	10.249	554,620		640,000
100141754	DAYTON	OH		01/30/2024	9.999	141,453		166,000
100141755	GOODLETTSVILLE	TN		01/30/2024	9.249	337,764		405,000
100141756	OXNARD	CA		01/30/2024	10.999	988,968		1,180,000
100141757	PALMDALE	CA		01/30/2024	8.499	401,502		465,000
100141758	TOLEDO	OH		01/30/2024	7.874	177,550		268,000
100141759	TOLEDO	OH		01/30/2024	7.874	179,055		255,000
100141760	VENICE	FL		01/30/2024	9.625	218,015		280,000
100141761	DALLAS	TX		01/30/2024	8.625	965,846		1,200,000
100141762	PEMBROKE PINES	FL		01/30/2024	9.250	297,135		360,000
100141763	WESLEY CHAPEL	FL		01/30/2024	8.250	441,252		580,000
100141764	OREGON	OH		01/30/2024	8.749	139,387		170,000
100141765	NEW BRUNSWICK	NJ		01/30/2024	8.124	459,797		630,000
100141766	ELMONT	NY		01/30/2024	7.874	521,040		860,000
100141767	HAVRE DE GRACE	MD		01/30/2024	10.874	303,898		368,000
100141768	DELRAN	NJ		01/30/2024	10.999	251,106		334,000
100141769	LAMBERTVILLE	NJ		01/30/2024	8.124	304,992		465,000
100141770	WESTBURY	NY		01/30/2024	8.625	476,446		760,000
100141771	DELRAN	NJ		01/30/2024	9.124	241,165		337,500
100141772	CINNAMINSON	NJ		01/30/2024	10.749	239,961		335,000
100141773	KANSAS CITY	MO		01/30/2024	9.874	153,391		180,000
100141774	CARNESVILLE	GA		01/30/2024	10.374	245,502		505,000
100141775	COLTS NECK	NJ		01/30/2024	9.124	1,096,208		2,200,000
100141776	GALLOWAY	NJ		01/30/2024	8.749	113,500		307,500
100141777	MIAMI	FL		01/30/2024	9.999	661,501		815,000
100141778	KANSAS CITY	MO		01/30/2024	8.374	195,173		240,000
100141779	RINARD	IL		01/30/2024	11.249	206,555		233,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141780	NORFOLK	VA		01/30/2024	8.124	259,189		440,000
100141781	POINCIANA	FL		01/30/2024	8.875	249,419		303,000
100141782	NEW MILFORD	CT		01/30/2024	8.374	361,114		635,000
100141783	LAFAYETTE	LA		01/30/2024	9.499	174,096		207,000
100141784	COVINA	CA		01/30/2024	9.374	1,181,972		1,450,000
100141785	TOMS RIVER	NJ		01/30/2024	10.249	125,253		210,000
100141786	PEMBROKE PINES	FL		01/30/2024	9.499	465,772		580,000
100141787	SANDY SPRINGS	GA		01/30/2024	9.250	1,397,510		1,808,000
100141788	PALMYRA	NJ		01/30/2024	9.499	171,377		216,000
100141789	OCEANPORT	NJ		01/30/2024	8.125	991,762		1,975,000
100141790	AMSTERDAM	NLD		01/29/2024	5.460	291,624		371,886
100141791	AMSTERDAM	NLD		01/29/2024	5.460	12,941		16,502
100141792	ROTTERDAM	NLD		01/29/2024	6.450	119,119		151,903
100141793	ROTTERDAM	NLD		01/29/2024	6.450	44,940		57,309
100141794	LOPIK	NLD		01/29/2024	6.450	225,242		320,653
100141795	ROTTERDAM	NLD		01/29/2024	6.350	266,392		424,637
100141796	ZEIST	NLD		01/29/2024	6.200	358,980		528,207
100141797	ZUTPHEN	NLD		01/29/2024	5.750	1,579,652		2,324,319
100141798	RHEDEN	NLD		01/29/2024	6.400	413,666		544,779
100141799	AMSTERDAM	NLD		01/29/2024	6.550	571,227		735,347
100141800	UTRECHT	NLD		01/29/2024	6.300	271,807		400,713
100141801	AMSTERDAM	NLD		01/29/2024	6.250	109,372		188,498
100141802	ROTTERDAM	NLD		01/29/2024	6.400	833,830		1,171,895
100141803	TILBURG	NLD		01/29/2024	5.080	5,439		7,432
100141804	TILBURG	NLD		01/29/2024	5.080	131,764		180,030
100141805	GEMERT	NLD		01/29/2024	6.150	429,910		1,175,520
100141806	VALKENSWAARD	NLD		01/29/2024	6.200	1,952,461		2,967,282
100141807	VLAARDINGEN	NLD		01/29/2024	6.500	108,290		212,526
100141808	LEEUWARDEN	NLD		01/29/2024	6.350	269,100		367,674
100141809	S-GRAVENHAGE	NLD		01/29/2024	6.100	324,869		539,859
100141810	HOOGEVEEN	NLD		01/29/2024	6.450	125,887		160,534
100141811	GRONINGEN	NLD		01/29/2024	5.900	505,712		699,098
100141812	ROSMALEN	NLD		01/29/2024	6.050	291,299		678,384
100141813	S-GRAVENHAGE	NLD		01/29/2024	6.200	845,200		1,154,806
100141814	HELMOND	NLD		01/29/2024	6.350	247,712		315,889
100141815	AMSTERDAM	NLD		01/29/2024	6.000	272,457		383,209
100141816	GRONINGEN	NLD		01/29/2024	6.150	219,286		279,639
100141817	KOOG AAN DE ZAAN	NLD		01/29/2024	6.000	185,717		253,747
100141818	ARNHEM	NLD		01/29/2024	6.215	446,586		533,904
100141819	DEVENTER	NLD		01/29/2024	6.000	333,532		440,173
100141820	VLAARDINGEN	NLD		01/29/2024	5.900	458,606		674,863
100141821	MAARSSEN	NLD		01/29/2024	6.050	119,119		300,353
100141822	HOOGEVEEN	NLD		01/29/2024	6.100	170,556		203,904
100141823	HOOGEVEEN	NLD		01/29/2024	6.100	11,370		13,594
100141824	AMSTERDAM	NLD		01/29/2024	6.250	1,483,567		2,620,323
100141825	HEERLEN	NLD		01/29/2024	6.050	564,730		771,597
100141826	AMSTERDAM	NLD		01/29/2024	5.850	773,188		1,056,415
100141827	LANDGRAAF	NLD		01/29/2024	5.880	710,650		849,598
100141828	LANDGRAAF	NLD		01/29/2024	5.880	47,377		56,640
100141829	GOUDA	NLD		01/29/2024	6.050	353,295		414,280
100141830	ROTTERDAM	NLD		01/29/2024	5.850	471,060		563,162
100141831	ROTTERDAM	NLD		01/29/2024	5.850	31,404		37,544
100141832	LELYSTAD	NLD		01/29/2024	5.950	44,669		56,964
100141833	HEERLEN	NLD		01/29/2024	5.600	83,924		114,667
100141834	PURMEREND	NLD		01/29/2024	5.800	75,803		106,817

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141835	LEEK	NLD.		01/29/2024	6.100	138,611		189,385
100141836	PUERTO VALLARTA	MEX.		02/01/2024	9.107	1,909,000		3,132,805
100141837	SAN JOSE DEL CABO	MEX.		02/01/2024	9.107	279,450		436,866
100141839	LOS ANGELES	CA.		03/27/2024	7.875	2,240,948		3,500,000
100141840	GLENDALE	CA.		03/27/2024	8.750	465,636		580,000
100141842	NORCO	CA.		03/27/2024	8.125	574,993		840,000
100141850	ARLINGTON	TX.		03/27/2024	8.250	211,157		364,000
100141851	GRAND PRAIRIE	TX.		03/27/2024	8.625	1,283,136		1,650,000
100141855	ORLANDO	FL.		03/27/2024	8.375	683,235		920,000
100141858	UPPER DARBY	PA.		03/27/2024	7.500	165,145		245,000
100141860	CHINO	CA.		03/27/2024	8.125	273,523		780,000
100141861	CHICAGO	IL.		03/27/2024	8.625	295,272		395,000
100141862	GWYNN OAK	MD.		03/27/2024	9.125	493,503		605,000
100141863	BURKE	VA.		03/27/2024	8.875	571,216		820,000
100141864	CORPUS CHRISTI	TX.		03/27/2024	7.500	193,112		261,000
100141865	ORLANDO	FL.		03/27/2024	9.500	205,387		257,000
100141867	DANVILLE	IN.		03/27/2024	7.375	239,924		328,000
100141868	HILLSIDE	NJ.		03/27/2024	8.875	333,172		448,000
100141869	FORT EDWARD	NY.		03/27/2024	8.375	119,538		150,000
100141871	VALLEJO	CA.		03/27/2024	7.875	253,548		420,000
100141872	WEBSTER	TX.		03/27/2024	7.000	273,046		455,000
100141875	CITRUS SPRINGS	FL.		03/27/2024	7.375	195,475		260,000
100141879	GLENDALE	CA.		03/27/2024	7.625	413,329		655,000
100141880	ANAHEIM	CA.		03/27/2024	7.375	470,275		880,000
100141881	BRENTWOOD	TN.		03/27/2024	7.750	169,353		742,000
100141882	RICHMOND	TX.		03/27/2024	8.125	312,272		380,000
100141883	BOCA RATON	FL.		03/27/2024	7.875	288,831		608,500
100141887	LOS ANGELES (SUNLAND AREA)	CA.		03/27/2024	8.250	682,683		845,000
100141890	SUGAR LAND	TX.		03/27/2024	7.875	124,932		232,500
100141891	LOS ANGELES (SUNLAND AREA)	CA.		03/27/2024	7.875	1,554,493		2,376,000
100141894	UPPER DARBY	PA.		03/27/2024	8.000	206,736		253,000
100141895	UPPER DARBY	PA.		03/27/2024	8.000	209,926		255,000
100141896	BALTIMORE	MD.		03/27/2024	7.875	127,100		175,000
100141897	EAST BRUNSWICK	NJ.		03/27/2024	8.500	741,116		1,300,000
100141899	SAVANNAH	GA.		03/27/2024	7.750	187,089		401,000
100141901	SAN JOSE	CA.		03/27/2024	8.500	673,452		850,000
100141902	MANSFIELD	TX.		03/27/2024	8.500	467,772		606,000
100141906	PALMDALE	CA.		03/27/2024	8.125	365,952		475,000
100141908	PASADENA	MD.		03/27/2024	7.750	317,722		440,000
100141911	UPPER DARBY	PA.		03/27/2024	7.750	103,518		172,000
100141913	KATY	TX.		03/27/2024	7.875	349,406		426,000
100141914	MENIFEE	CA.		03/27/2024	8.500	434,174		607,500
100141916	HAMILTON	OH.		03/27/2024	8.125	85,571		120,000
100141917	DANVILLE	IN.		03/27/2024	7.500	241,615		330,000
100141918	SAINT CLOUD	FL.		03/27/2024	7.750	160,593		420,000
100141925	LAS VEGAS	NV.		03/27/2024	8.875	587,407		758,000
100141927	SOUTH SALT LAKE	UT.		03/27/2024	8.125	152,716		755,000
100141928	LAS VEGAS	NV.		03/27/2024	8.625	454,878		576,000
100141929	LAS VEGAS	NV.		03/27/2024	8.375	386,177		470,000
100141931	WOODLAND HILLS AREA LOS ANGEL	CA.		03/27/2024	7.375	432,927		1,530,000
100141932	SUNNYVALE	CA.		03/27/2024	7.375	1,378,956		2,600,000
100141934	DAVENPORT	FL.		03/27/2024	6.875	297,631		408,000
100141937	SACRAMENTO	CA.		02/29/2024	7.625	396,693		930,000
100141938	CHELTENHAM	PA.		02/29/2024	8.000	640,124		842,000
100141939	ANAHEIM	CA.		02/29/2024	7.375	1,518,292		3,450,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100141940	GLENDALE	CA		02/29/2024	8.000	1,837,162		2,650,000
100141941	BROOKLYN	NY		02/29/2024	7.875	306,102		1,843,000
100141942	NORTH HILLS	CA		02/29/2024	7.875	899,653		1,350,000
100141943	AVENTURA	FL		02/29/2024	8.125	213,128		274,000
100141944	KATY	TX		02/29/2024	9.250	251,677		312,000
100141945	MIAMI	FL		02/29/2024	8.625	460,184		620,000
100141946	MIAMI	FL		02/29/2024	8.500	534,260		736,000
100141947	IMPERIAL BEACH	CA		02/29/2024	8.000	1,418,998		2,294,000
100141950	GREENVILLE	NC		02/29/2024	8.125	176,659		250,000
100141952	SAN BERNARDINO	CA		02/29/2024	8.375	513,112		680,000
100141958	AMSTERDAM	NY		02/29/2024	9.000	135,976		177,000
100141959	ATLANTA	GA		02/29/2024	7.875	146,122		274,000
100141960	GARDEN GROVE	CA		02/29/2024	8.000	529,477		870,000
100141962	CELINA	TX		02/29/2024	8.000	360,321		460,000
100141963	DORAL	FL		02/29/2024	8.375	648,339		937,000
100141964	MISSOURI CITY	TX		02/29/2024	7.625	237,189		335,000
100141965	ELIZABETHTOWN	KY		02/29/2024	8.625	240,779		349,900
100141967	ELIZABETHTOWN	KY		02/29/2024	8.875	229,254		303,500
100141969	COMPTON	CA		02/29/2024	8.000	362,512		550,000
100141971	HOUSTON	TX		02/29/2024	8.625	163,296		250,000
100141972	HOUSTON	TX		02/29/2024	8.875	152,382		225,000
100141973	ALBANY	NY		02/29/2024	8.500	178,615		231,000
100141974	SUGAR LAND	TX		02/29/2024	8.500	175,258		275,000
100141975	ANCHORAGE	AK		02/29/2024	8.625	375,591		540,000
100141977	PHOENIX	AZ		02/29/2024	8.125	318,512		699,000
100141978	TAMARAC	FL		02/29/2024	8.875	435,590		550,000
100141979	GRANITE BAY	CA		02/29/2024	7.750	521,926		831,500
100141980	DOWNEY	CA		02/29/2024	8.000	270,320		660,000
100141981	FOUNTAIN VALLEY	CA		02/29/2024	8.375	1,115,852		1,480,000
100141985	JACKSONVILLE	FL		02/29/2024	8.000	216,005		299,000
100141986	HAMDEN	CT		02/29/2024	8.375	276,265		355,000
100141987	SANTA ROSA	CA		02/29/2024	8.375	321,843		600,000
100141989	LAKE WORTH	FL		02/29/2024	8.375	459,653		690,000
100141990	PETALUMA	CA		02/29/2024	8.375	261,083		702,000
100141991	GARLAND	TX		02/29/2024	8.625	227,685		305,000
100141993	EDMOND	OK		02/29/2024	8.250	217,115		337,000
100141995	APOPKA	FL		02/29/2024	8.250	392,604		545,000
100141996	WALDORF	MD		02/29/2024	8.375	240,260		366,000
100141997	LAS VEGAS	NV		02/29/2024	8.375	1,545,498		2,000,000
100141998	DAYTON	OH		02/29/2024	8.125	126,983		215,000
100141999	FRESNO	CA		02/29/2024	8.500	207,409		417,000
100142000	SCHAUMBURG	IL		02/29/2024	7.875	196,716		276,000
100142001	WESTMINSTER	CA		02/29/2024	8.375	835,315		1,135,000
100142002	PROVIDENCE VILLAGE	TX		02/29/2024	8.125	251,699		311,000
100142004	WATERFORD	NY		02/29/2024	7.625	260,217		380,000
100142006	SACRAMENTO	CA		02/29/2024	7.875	353,716		500,000
100142008	CINCINNATI	OH		02/29/2024	8.875	171,205		230,000
100142009	GLENDALE	CA		02/29/2024	8.250	311,589		530,000
100142010	TAMPA	FL		02/29/2024	7.500	370,250		505,000
100142013	CATHEDRAL CITY	CA		02/29/2024	9.625	624,418		800,000
100142014	BAKERSFIELD	CA		02/29/2024	9.625	1,386,090		1,800,000
100142015	SAINT PETERSBURG	FL		02/29/2024	8.750	145,868		180,000
100142016	BROKEN ARROW	OK		02/29/2024	7.625	250,263		337,000
100142018	SAN JOSE	CA		02/29/2024	7.875	791,919		1,270,000
100142019	TOBYHANNA	PA		02/29/2024	8.250	194,276		250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142020	JOHNSTON	SC		02/29/2024	9.500	65,787		85,000
100142021	CORONA	CA		02/29/2024	7.750	246,639		780,000
100142022	NAPLES	FL		02/29/2024	7.875	279,650		480,000
100142023	DESERT HOT SPRINGS	CA		02/29/2024	9.625	521,279		665,000
100142024	DOVER	FL		02/29/2024	7.375	319,964		466,000
100142026	GRAND PRAIRIE	TX		02/29/2024	8.875	281,414		355,000
100142028	HUMBLE	TX		02/29/2024	8.125	188,619		310,000
100142031	DALLAS	TX		02/29/2024	8.250	581,642		753,000
100142032	PHILADELPHIA	PA		02/29/2024	7.375	173,338		250,000
100142034	MADERA	CA		02/29/2024	9.500	241,654		310,000
100142035	RIVERVIEW	FL		02/29/2024	8.125	279,156		340,000
100142036	RIVERHEAD	NY		02/29/2024	8.750	430,651		560,000
100142039	DEARBORN HEIGHTS	MI		02/29/2024	8.750	97,441		122,000
100142041	BROOMALL	PA		02/29/2024	7.875	326,673		430,000
100142042	KATY	TX		02/29/2024	8.500	263,082		355,000
100142043	DREXEL HILL	PA		02/29/2024	7.500	190,562		275,000
100142044	KATY	TX		02/29/2024	7.750	102,497		383,000
100142046	ELK GROVE	CA		02/29/2024	7.875	356,433		725,000
100142048	GREENVILLE	NC		02/29/2024	8.125	176,731		250,000
100142049	JOSHUA TREE	CA		02/29/2024	8.625	1,300,168		1,800,000
100142050	DINGMANS FERRY	PA		02/29/2024	8.875	182,863		237,000
100142052	EL PASO	TX		02/29/2024	8.750	96,396		183,000
100142053	NORTH FORT MYERS	FL		02/29/2024	7.875	254,390		385,000
100142054	RICHMOND	TX		02/29/2024	8.250	376,211		482,000
100142055	NEWPORT BEACH	CA		02/29/2024	7.625	2,995,549		9,300,000
100142056	MORTON GROVE	IL		02/29/2024	8.875	445,063		580,000
100142057	(WOODLAND HILLS AREA) LOS ANGE	CA		02/29/2024	8.000	1,434,032		1,800,000
100142058	SAN FRANCISCO	CA		02/29/2024	7.875	857,590		1,250,000
100142059	SAN FRANCISCO	CA		02/29/2024	7.625	490,309		705,000
100142060	PHILADELPHIA	PA		02/29/2024	8.250	188,060		345,000
100142061	EL SOBRANTE	CA		02/29/2024	7.500	394,340		685,000
100142062	WESTMINSTER	CA		02/29/2024	8.000	415,450		900,000
100142063	MODESTO	CA		02/29/2024	8.125	296,004		425,000
100142064	FORT PIERCE	FL		02/29/2024	8.125	170,906		260,000
100142065	RICHMOND	TX		02/29/2024	7.875	294,208		360,000
100142066	ELKINS PARK	PA		02/29/2024	7.750	317,206		450,000
100142067	BOCA RATON	FL		02/29/2024	7.875	278,165		455,000
100142068	EL PASO	TX		02/29/2024	9.375	108,026		145,000
100142070	SARASOTA	FL		02/29/2024	9.625	380,518		505,000
100142071	CYPRESS	TX		02/29/2024	7.625	277,114		394,000
100142072	CINCINNATI	OH		02/29/2024	8.500	117,348		155,000
100142073	HOUSTON	TX		02/29/2024	8.500	1,036,328		1,440,000
100142074	CYPRESS	TX		02/29/2024	7.875	294,813		416,000
100142075	TRUSSVILLE	AL		02/29/2024	7.750	261,589		400,000
100142076	KATY	TX		02/29/2024	7.625	283,624		400,500
100142077	SAN JOSE	CA		02/29/2024	7.750	234,855		970,000
100142078	GILBERT	AZ		02/29/2024	8.000	498,432		658,000
100142079	CUMMING	GA		02/29/2024	8.875	698,420		840,000
100142080	MIAMI LAKES	FL		02/29/2024	7.375	246,232		492,000
100142081	DORAL	FL		02/29/2024	8.750	219,596		315,000
100142082	BAKERSFIELD	CA		02/29/2024	8.500	258,395		315,000
100142084	ORLANDO	FL		02/29/2024	7.750	528,434		752,000
100142085	ROWLAND HEIGHTS	CA		02/29/2024	7.625	869,737		1,600,000
100142088	KILLEEN	TX		02/29/2024	8.750	90,002		115,000
100142089	LORAIN	OH		02/29/2024	9.500	92,312		113,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142090	HAPPY VALLEY	OR		02/29/2024	8.500	582,847		715,000
100142092	SACRAMENTO	CA		02/29/2024	8.625	344,758		475,000
100142093	LAS VEGAS	NV		02/29/2024	7.500	232,981		531,000
100142094	SAN JOSE	CA		02/29/2024	7.625	151,838		540,000
100142095	PALM DESERT	CA		02/29/2024	7.875	466,496		620,000
100142096	(LA CRESCENTA AREA) GLENDALE	CA		02/29/2024	8.000	710,076		1,525,000
100142097	GRAYSON	GA		02/29/2024	7.875	301,551		457,000
100142098	SHAKOPEE	MN		02/29/2024	8.000	227,799		297,000
100142099	KANNAPOLIS	NC		02/29/2024	9.250	166,560		223,000
100142101	KATY	TX		02/29/2024	7.500	141,700		365,000
100142103	KENNER	LA		02/29/2024	7.875	195,140		405,000
100142104	OKLAHOMA CITY	OK		02/29/2024	8.125	141,889		340,000
100142105	LABELLE	FL		02/29/2024	7.875	209,042		273,000
100142106	SAN DIEGO	CA		02/29/2024	7.625	504,292		1,155,000
100142107	MIAMI	FL		02/29/2024	7.375	202,252		711,000
100142108	MILWAUKEE	WI		02/29/2024	8.375	142,491		180,000
100142109	MISSION VIEJO	CA		02/29/2024	7.750	369,826		615,000
100142113	DAVENPORT	FL		02/29/2024	7.875	270,927		520,000
100142114	INDIANAPOLIS	IN		02/29/2024	7.500	223,837		302,000
100142115	CYPRESS	TX		02/29/2024	7.750	383,316		470,000
100142116	SUN VALLEY	CA		02/29/2024	7.625	789,578		1,125,000
100142117	SIMPSONVILLE	SC		02/29/2024	7.250	231,397		334,000
100142118	WEST CHESTER	OH		02/29/2024	8.125	282,124		380,000
100142119	DAVENPORT	FL		02/29/2024	8.875	268,255		335,000
100142120	LOS ANGELES	CA		02/29/2024	8.500	719,886		880,000
100142121	FEDERAL WAY	WA		02/29/2024	8.750	354,632		505,000
100142122	EDMOND	OK		02/29/2024	8.000	260,729		523,000
100142123	CYPRESS	TX		02/29/2024	7.500	393,166		687,000
100142124	RICHMOND	TX		02/29/2024	7.750	242,460		346,000
100142125	BURBANK	CA		02/29/2024	8.250	879,683		1,080,000
100142126	GRAYSON	GA		02/29/2024	7.875	300,578		457,000
100142127	CITY OF GARDEN GROVE	CA		02/29/2024	8.500	514,903		1,000,000
100142128	MANKATO	MN		02/29/2024	8.125	121,918		184,000
100142129	CLAYMONT	DE		02/29/2024	8.125	171,454		220,000
100142130	PHILADELPHIA	PA		02/29/2024	8.375	145,846		175,000
100142132	ONTARIO	CA		02/29/2024	7.750	284,453		540,000
100142133	CHOCTAW	OK		02/29/2024	8.000	164,854		242,000
100142134	CLAYMONT	DE		02/29/2024	8.125	171,318		220,000
100142136	GLENDALE	CA		02/29/2024	7.625	871,486		1,250,000
100142137	SUGAR LAND	TX		02/29/2024	8.250	178,785		232,000
100142138	DAVENPORT	FL		02/29/2024	8.750	976,246		1,400,000
100142139	THOUSAND OAKS	CA		02/29/2024	9.125	572,846		790,000
100142140	KISSIMMEE	FL		02/29/2024	8.750	943,105		1,385,000
100142141	ELK GROVE	CA		02/29/2024	8.500	408,854		520,000
100142143	OLDSMAR	FL		02/29/2024	9.375	341,377		410,000
100142144	SPRING	TX		02/29/2024	7.500	818,910		3,100,000
100142145	SUGAR LAND	TX		02/29/2024	8.500	180,804		245,000
100142146	WATAUGA	TX		02/29/2024	8.625	159,531		362,000
100142147	ALIQUIPPA	PA		02/29/2024	8.875	90,679		152,000
100142148	SUMTER	SC		02/29/2024	8.250	273,150		370,000
100142149	DUNEDIN	FL		02/29/2024	9.500	618,358		775,000
100142150	WINTER PARK	FL		02/29/2024	9.250	583,668		810,000
100142151	LA VERNE	CA		02/29/2024	7.875	502,935		995,000
100142152	RIVERSIDE	CA		02/29/2024	8.625	537,511		731,000
100142153	GARDENA	CA		02/29/2024	7.750	238,025		740,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142155	EULESS	TX		02/29/2024	7.500	241,868		340,000
100142156	CLOVIS	CA		02/29/2024	7.875	339,199		445,000
100142157	ARLINGTON	TX		02/29/2024	7.750	413,726		600,000
100142158	HENDERSON	NV		02/29/2024	7.875	490,923		707,000
100142159	KATY	TX		02/29/2024	8.625	244,799		351,600
100142160	WHITTIER	CA		02/29/2024	9.000	616,008		755,000
100142162	HUMBLE	TX		02/29/2024	8.000	324,288		676,000
100142163	BUFORD	GA		02/29/2024	7.875	510,379		675,000
100142166	WATSONVILLE	CA		02/29/2024	8.250	488,804		685,000
100142167	DACULA	GA		02/29/2024	8.000	315,222		510,000
100142168	VICTORVILLE	CA		02/29/2024	8.500	242,077		355,000
100142171	HELENDALE	CA		02/29/2024	8.500	253,809		380,000
100142172	CALERA	AL		02/29/2024	7.875	176,020		233,000
100142173	WYLIE	TX		02/29/2024	8.750	335,359		460,000
100142174	POINCIANA	FL		02/29/2024	8.500	195,937		255,000
100142175	LOGAN	UT		02/29/2024	7.875	150,200		305,000
100142176	CHICAGO	IL		02/29/2024	8.500	161,098		205,000
100142178	RICHARDSON	TX		02/29/2024	7.875	106,277		226,000
100142187	DECATUR	GA		03/15/2024	7.500	198,872		265,000
100142193	DEARBORN HEIGHTS	MI		03/15/2024	10.875	161,756		195,000
100142194	SHERMAN OAKS	CA		03/15/2024	7.875	1,626,848		2,000,000
100142195	LOS ANGELES	CA		03/15/2024	7.500	3,568,036		5,694,000
100142200	LOS ANGELES	CA		03/15/2024	7.750	1,667,357		2,050,000
100142203	BOISE	ID		03/15/2024	9.990	316,716		412,000
100142210	LONGBOAT KEY	FL		03/15/2024	8.875	1,274,109		2,000,000
100142221	CROFTON	MD		03/15/2024	8.250	362,329		460,000
100142224	DELRAY BEACH	FL		03/15/2024	7.750	434,722		855,000
100142226	RHINEBECK	NY		03/15/2024	8.250	946,004		1,650,000
100142228	MADISON	TN		03/15/2024	10.250	232,492		255,000
100142229	SATELLITE BEACH	FL		03/15/2024	9.500	412,249		449,000
100142231	SANTA BARBARA	CA		03/15/2024	7.750	2,460,379		3,025,000
100142234	BROOKLYN	NY		03/15/2024	8.125	1,251,417		1,750,000
100142235	PINECREST	FL		03/15/2024	9.625	833,681		1,241,000
100142238	ROSEBURG	OR		03/15/2024	8.125	783,177		978,000
100142244	PLANT CITY	FL		03/15/2024	7.875	618,962		1,085,000
100142261	VIRGINIA BEACH	VA		03/15/2024	9.875	360,402		443,000
100142265	HARWICH	MA		03/15/2024	7.875	533,206		1,170,000
100142271	ATLANTA	GA		03/15/2024	9.500	196,220		252,000
100142272	ATLANTA	GA		03/15/2024	9.500	197,889		252,000
100142273	PHOENIX	AZ		03/15/2024	8.500	322,009		795,000
100142278	CLIFFSIDE PARK	NJ		03/15/2024	8.500	968,227		1,175,000
100142280	ORLANDO	FL		03/15/2024	11.625	590,815		700,000
100142287	CAPE CORAL	FL		03/15/2024	8.250	313,524		395,000
100142303	DAVENPORT	FL		03/15/2024	7.750	191,966		250,000
100142334	BRICK	NJ		03/15/2024	8.750	421,380		580,000
100142336	SUFFERN	NY		03/15/2024	8.625	555,653		660,000
100142339	PORT WASHINGTON	NY		03/15/2024	7.990	680,969		840,000
100142343	GLEN OAKS	NY		03/15/2024	8.625	1,054,750		1,288,000
100142346	HACIENDA HEIGHTS	CA		03/15/2024	9.000	440,487		930,000
100142348	CELEBRATION	FL		03/15/2024	7.875	1,374,162		1,690,000
100142354	SANFORD	FL		03/15/2024	8.750	627,068		762,000
100142355	LANGHORNE	PA		03/15/2024	8.625	324,898		410,000
100142363	ORLANDO	FL		03/15/2024	7.750	179,090		246,000
100142365	NAPLES	FL		03/15/2024	8.625	219,758		320,000
100142370	GLEN OAKS	NY		03/15/2024	7.875	620,836		820,000

SCHEDULE B - PART 2

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

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100142372	SCOTTSDALE	AZ		03/15/2024	8.875	1,205,923		1,512,000
100142378	SAINT CLOUD	FL		03/15/2024	10.250	368,257		455,000
100142385	RAHWAY	NJ		03/15/2024	8.250	409,196		502,500
100142387	PATERSON	NJ		03/15/2024	8.625	510,502		655,000
100142389	SANDWICH	IL		03/15/2024	8.750	273,502		380,000
100142391	TROY	OH		03/15/2024	9.625	604,991		785,000
100142394	SALINAS	CA		02/02/2024	9.125	545,090		800,000
100142395	SALINAS	CA		02/02/2024	10.250	454,520		550,000
100142396	PORT MONMOUTH	NJ		02/02/2024	8.250	677,742		875,000
100142397	WILLIAMSBURG	MI		02/02/2024	8.375	1,174,316		2,272,000
100142398	SAINT AUGUSTINE	FL		02/02/2024	9.500	300,810		385,000
100142399	CHICAGO	IL		02/02/2024	9.500	107,723		132,500
100142400	PALMDALE	CA		02/02/2024	9.875	329,508		425,000
100142401	ISLE OF PALMS	SC		02/02/2024	8.625	1,607,697		2,265,000
100142402	PAYSON	UT		02/02/2024	10.875	847,683		1,250,000
100142403	HIGHLAND PARK	IL		02/02/2024	10.250	330,764		430,000
100142404	TROUTMAN	NC		02/02/2024	8.625	636,672		829,000
100142405	SALEM	UT		02/02/2024	10.625	565,386		745,000
100142406	FORKED RIVER	NJ		02/02/2024	10.875	302,500		374,000
100142407	FRESNO	CA		02/02/2024	10.625	223,223		270,000
100142408	OREGON CITY	OR		02/02/2024	9.250	430,728		535,000
100142409	SANTAQUIN	UT		02/02/2024	10.625	552,817		675,000
100142410	OAK HILLS	CA		02/02/2024	10.750	530,065		730,000
100142412	ALPHARETTA	GA		02/05/2024	10.000	1,151,016		1,255,000
100142415	CLOVIS	NM		02/05/2024	10.875	368,028		398,000
100142416	MANVEL	TX		02/05/2024	10.500	351,242		383,500
100142417	FRISCO	TX		02/05/2024	7.625	2,851,425		3,800,000
100142418	PHILADELPHIA	PA		02/05/2024	9.875	193,580		295,000
100142419	NAPLES	FL		02/05/2024	9.500	435,783		480,000
100142420	RICHMOND	TX		02/05/2024	9.990	4,234,844		5,560,000
100142421	GLENDALE	AZ		02/05/2024	9.250	486,911		549,000
100142422	NAPA	CA		03/08/2024	9.375	515,507		675,000
100142423	STUART	FL		03/08/2024	8.250	875,129		1,085,000
100142427	RANDOLPH	MA		03/08/2024	7.875	562,526		780,000
100142428	BRADENTON	FL		03/08/2024	8.125	395,866		487,000
100142431	HONOLULU	HI		03/08/2024	7.750	213,091		251,000
100142433	NEW ORLEANS	LA		03/08/2024	7.625	292,199		540,000
100142434	PHILADELPHIA	PA		03/08/2024	8.500	199,854		263,000
100142437	TEXAS CITY	TX		03/08/2024	8.625	122,181		153,000
100142438	CAVE CREEK	AZ		03/08/2024	7.125	1,381,069		3,000,000
100142442	ATLANTA	GA		03/08/2024	8.500	799,578		1,050,000
100142443	ANNAPOLIS	MD		03/08/2024	7.500	1,044,094		1,350,000
100142444	SUMMIT	IL		03/08/2024	9.375	206,450		245,000
100142446	GREENVILLE	NC		03/08/2024	7.750	573,889		780,000
100142447	WELLINGTON	FL		03/08/2024	8.375	686,484		830,000
100142448	SHELTON	WA		03/08/2024	7.875	420,278		958,000
100142449	PHOENIX	AZ		03/08/2024	6.750	951,179		1,500,000
100142450	FERNDALE	MI		03/08/2024	8.125	286,459		360,000
100142452	BELLEVUE	WA		03/08/2024	9.375	485,868		545,000
100142453	MONROE	NC		03/08/2024	7.625	206,910		535,000
100142454	CYPRESS	CA		03/08/2024	8.750	758,712		969,000
100142455	ROCKFORD	IL		03/08/2024	9.375	147,518		159,000
100142456	WICHITA	KS		03/08/2024	8.500	163,010		216,000
100142457	ALTON	TX		03/08/2024	7.250	271,933		360,000
100142458	SUGAR LAND	TX		03/08/2024	9.625	596,303		640,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142460	INLET BEACH	FL		03/08/2024	6.875	640,060		1,345,000
100142461	LAS VEGAS	NV		03/08/2024	8.375	1,233,649		1,500,000
100142462	SAN CLEMENTE	CA		03/08/2024	8.250	2,613,687		3,200,000
100142463	HOWELL	NJ		03/08/2024	7.750	381,052		510,000
100142465	REDONDO BEACH	CA		03/08/2024	7.875	406,054		905,000
100142466	BOCA RATON	FL		03/08/2024	7.625	198,653		690,000
100142468	HOLIDAY	FL		03/08/2024	8.875	174,811		260,000
100142469	DENVER	CO		03/08/2024	7.500	443,774		520,000
100142470	ARVADA	CO		03/08/2024	7.625	1,064,031		1,475,000
100142471	CHARLESTON	SC		03/08/2024	8.500	273,504		860,000
100142472	DETROIT	MI		03/08/2024	9.875	190,713		263,000
100142473	LAS VEGAS	NV		03/08/2024	7.125	267,133		375,000
100142474	PIEDMONT	SC		03/08/2024	7.125	454,072		845,000
100142475	KIHEI	HI		03/08/2024	7.750	388,485		480,000
100142476	KEY LARGO	FL		03/08/2024	7.375	665,325		1,320,000
100142477	LAKE FOREST	CA		03/08/2024	7.375	1,245,512		1,640,000
100142478	TAMARAC	FL		03/08/2024	8.750	136,974		175,000
100142479	BRIGHTON	CO		03/08/2024	9.250	377,631		440,000
100142480	SUNRISE	FL		03/08/2024	6.500	119,238		530,000
100142481	ATLANTA	GA		03/08/2024	9.000	452,538		625,000
100142482	WORCESTER	MA		03/08/2024	9.125	548,660		696,000
100142483	DENVER	CO		03/08/2024	7.500	674,110		890,000
100142484	JUPITER	FL		03/08/2024	7.875	604,430		700,000
100142485	BOCA RATON	FL		03/08/2024	7.375	282,399		370,000
100142486	BONITA	CA		03/08/2024	7.125	707,848		1,300,000
100142487	KISSIMMEE	FL		03/08/2024	7.500	283,485		455,000
100142489	OCALA	FL		03/08/2024	8.625	162,415		210,000
100142490	YORBA LINDA	CA		03/08/2024	6.875	1,209,303		1,625,000
100142491	KAPAA	HI		03/08/2024	7.500	411,491		1,495,000
100142492	SAN TAN VALLEY	AZ		03/08/2024	7.500	714,059		900,000
100142493	JERSEY CITY	NJ		03/08/2024	8.750	333,968		825,000
100142494	BERTHOUD	CO		03/08/2024	7.625	1,113,675		1,300,000
100142496	MOORESTOWN	NJ		03/08/2024	8.000	310,305		413,000
100142497	ANDERSON	SC		03/08/2024	8.125	109,964		152,000
100142498	PAIA	HI		03/08/2024	7.625	962,958		1,325,000
100142499	RICHMOND	TX		03/08/2024	8.125	175,529		301,000
100142500	PHILADELPHIA	PA		03/08/2024	8.625	145,081		174,900
100142501	DUBLIN	OH		02/08/2024	7.625	402,668		590,000
100142502	CYPRESS	TX		02/08/2024	7.499	284,509		475,000
100142503	EAGLE	ID		02/08/2024	7.499	868,419		1,350,000
100142504	ACWORTH	GA		02/08/2024	7.624	276,327		365,000
100142505	RALEIGH	NC		02/08/2024	7.374	289,860		444,500
100142506	MANOR	TX		02/08/2024	6.999	300,239		397,000
100142507	LYNDHURST	NJ		02/08/2024	7.625	759,637		996,000
100142508	OVIEDO	FL		02/08/2024	7.624	344,053		450,000
100142509	WARNER SPRINGS	CA		02/08/2024	7.108	284,830		380,000
100142510	SONORA	CA		02/08/2024	7.499	424,454		560,000
100142511	ACWORTH	GA		02/08/2024	7.624	275,280		365,000
100142512	GERMANTOWN	MD		02/08/2024	7.124	344,041		455,000
100142513	HINESVILLE	GA		02/08/2024	7.125	199,769		250,000
100142514	BOUND BROOK	NJ		02/08/2024	7.499	455,944		610,000
100142515	FORT LAUDERDALE	FL		02/08/2024	7.000	287,872		383,000
100142516	WHITESBORO	TX		02/08/2024	7.499	199,615		268,000
100142517	ANAHEIM	CA		02/08/2024	7.375	510,818		735,000
100142518	TRACY	CA		02/08/2024	7.624	543,348		720,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142519	SAINT PAUL	MN		02/08/2024	7.124	926,790		1,220,000
100142520	TRACY	CA		02/08/2024	7.624	556,395		740,000
100142521	BAKERSFIELD	CA		02/08/2024	7.490	637,278		830,000
100142522	TULSA	OK		02/08/2024	6.624	302,149		401,000
100142523	SAN DIEGO	CA		02/08/2024	6.999	949,550		1,260,000
100142524	SAN DIEGO	CA		02/08/2024	7.624	617,790		805,000
100142525	LEXINGTON	KY		02/08/2024	6.624	208,785		297,000
100142526	SYRACUSE	UT		02/08/2024	6.624	343,369		470,000
100142527	TRUCKEE	CA		02/08/2024	6.999	541,563		765,000
100142528	PHOENIXVILLE	PA		02/08/2024	7.374	266,180		360,000
100142529	ROCKY RIVER	OH		02/08/2024	7.499	292,581		385,000
100142530	PORT ARANSAS	TX		02/08/2024	7.624	583,311		775,000
100142531	ST. GEORGE	UT		02/08/2024	7.625	252,674		323,000
100142532	TAMPA	FL		02/08/2024	7.124	685,465		900,000
100142533	LELAND	NC		02/08/2024	7.624	224,880		296,000
100142534	PASO ROBLES	CA		02/08/2024	7.625	710,293		950,000
100142535	PHOENIX	AZ		02/08/2024	7.624	370,063		490,000
100142536	MANOR	TX		02/08/2024	6.499	278,677		371,000
100142537	BROOMFIELD	CO		02/08/2024	7.124	398,471		540,000
100142538	MONTROSE	CA		02/08/2024	7.624	846,758		1,150,000
100142539	WESLEY CHAPEL	FL		02/08/2024	7.624	271,242		335,500
100142540	WEST JORDAN	UT		02/08/2024	6.999	365,772		500,000
100142541	WESLEY CHAPEL	FL		02/08/2024	7.624	268,549		335,490
100142542	WEST RICHLAND	WA		02/08/2024	7.124	341,912		454,500
100142543	SAN DIEGO	CA		02/08/2024	7.499	506,844		675,000
100142544	LA CRESCENTA	CA		02/08/2024	7.624	674,687		910,000
100142545	SAVANNAH	GA		02/08/2024	7.124	379,576		525,000
100142546	WILMINGTON	DE		02/08/2024	7.499	282,018		411,000
100142547	GEORGETOWN	TX		02/08/2024	6.875	294,160		405,000
100142548	SACRAMENTO	CA		02/08/2024	6.499	284,259		412,000
100142549	ANACORTES	WA		02/08/2024	6.624	369,489		490,000
100142550	PLANO	TX		02/08/2024	6.624	473,096		682,000
100142551	BURNSVILLE	MN		02/08/2024	6.999	278,686		366,000
100142552	BAY POINT	CA		02/08/2024	7.499	400,957		560,000
100142553	SAN DIEGO	CA		02/08/2024	7.499	1,021,195		1,625,000
100142554	ROUND ROCK	TX		02/08/2024	7.499	321,738		415,000
100142555	NEW BRAUNFELS	TX		02/08/2024	7.124	376,437		500,000
100142556	TRACY	CA		02/08/2024	7.375	576,359		770,000
100142557	CARNATION	WA		02/08/2024	7.499	711,418		950,000
100142558	CAPE CORAL	FL		02/08/2024	7.499	295,990		395,000
100142559	NORTH CHARLESTON	SC		02/08/2024	7.499	235,480		295,000
100142560	CARNATION	WA		02/08/2024	7.499	712,668		950,000
100142561	SACRAMENTO	CA		02/08/2024	7.499	470,550		665,000
100142562	KIRKLAND	WA		02/08/2024	6.999	655,770		865,000
100142563	CARNATION	WA		02/08/2024	7.499	712,668		950,000
100142564	ANTELOPE	CA		02/08/2024	6.999	338,763		455,000
100142565	JERSEY CITY	NJ		02/08/2024	7.625	744,073		1,050,000
100142566	CHICO	CA		02/08/2024	7.374	563,079		908,000
100142567	BRASELTON	GA		02/08/2024	7.374	329,335		435,000
100142568	ATLANTA	GA		02/08/2024	6.999	405,629		550,000
100142569	SALEM	MA		02/08/2024	8.374	750,325		980,000
100142570	CAMBRIDGE	MA		02/08/2024	7.875	540,940		720,000
100142571	ASHEVILLE	NC		02/08/2024	7.990	391,712		510,000
100142572	CHARLOTTE	NC		02/08/2024	7.374	209,014		275,000
100142573	FARMINGTON	AR		02/08/2024	7.875	242,765		324,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142574	BROKEN BOW	OK		02/08/2024	7.499	511,201		795,000
100142575	EMERALD ISLE	NC		02/08/2024	8.625	296,133		401,000
100142576	SCITUATE	MA		02/08/2024	7.000	765,352		1,010,000
100142577	FT LAUDERDALE	FL		02/08/2024	8.625	648,297		835,000
100142578	SUMMERVILLE	SC		02/08/2024	7.624	234,759		293,000
100142579	MIRAMAR	FL		02/08/2024	7.875	272,700		380,000
100142580	THONOTOSASSA	FL		02/08/2024	7.875	287,017		392,000
100142581	MIRAMAR	FL		02/08/2024	8.125	363,010		514,000
100142582	SANTA ROSA BEACH	FL		02/08/2024	8.625	619,236		815,000
100142583	ELIZABETH	NJ		02/08/2024	7.624	222,556		297,000
100142584	GOOCHLAND	VA		02/08/2024	7.875	266,530		390,000
100142585	CYPRESS	TX		02/08/2024	7.500	328,565		430,000
100142586	BERGENFIELD	NJ		02/08/2024	7.990	573,121		750,000
100142587	CRANE HILL	AL		02/08/2024	8.124	641,452		788,000
100142588	SARASOTA	FL		02/08/2024	7.625	307,920		515,000
100142589	MCALLEN	TX		02/08/2024	7.990	436,918		570,000
100142590	DES MOINES	WA		02/08/2024	7.499	748,607		1,015,000
100142591	UPPER MARLBORO	MD		02/08/2024	7.990	539,621		750,000
100142592	WARRINGTON	PA		02/08/2024	8.125	326,159		405,000
100142593	SOUTH LAKE TAHOE	CA		02/08/2024	7.990	384,807		508,000
100142594	AYNOR	SC		02/08/2024	8.124	274,466		344,000
100142595	PHOENIX	AZ		02/08/2024	6.750	383,798		492,000
100142596	PHILADELPHIA	PA		02/08/2024	7.990	266,711		350,000
100142597	LOGANVILLE	GA		02/08/2024	6.375	314,502		490,000
100142598	LAS VEGAS	NV		02/08/2024	8.375	410,741		545,000
100142599	SANDWICH	MA		02/08/2024	7.500	410,807		700,000
100142600	NEW BRAUNFELS	TX		02/08/2024	7.990	268,928		348,500
100142601	OREM	UT		02/08/2024	7.500	327,121		460,000
100142602	KNOXVILLE	TN		02/08/2024	6.750	369,756		544,000
100142603	SALT LAKE CITY	UT		02/08/2024	8.125	547,642		685,000
100142604	PALMETTO BAY	FL		02/08/2024	8.625	743,858		960,000
100142605	BIG BEAR LAKE	CA		02/08/2024	7.125	341,398		525,000
100142606	POINT	TX		02/08/2024	7.624	335,184		469,000
100142607	FORT SMITH	AR		02/08/2024	8.125	184,297		235,900
100142608	STERLING	VA		02/08/2024	7.990	538,807		670,000
100142609	BRADENTON	FL		02/08/2024	7.624	494,298		691,000
100142610	ATLANTA	GA		02/08/2024	8.625	251,709		350,000
100142611	READING	MA		02/08/2024	7.499	987,720		1,310,000
100142612	SHERWOOD	AR		02/08/2024	7.990	297,138		390,000
100142613	CARSON CITY	NV		02/08/2024	5.250	305,825		520,000
100142614	JOHNSTOWN	CO		02/08/2024	7.624	391,379		517,000
100142615	MUSTANG	OK		02/08/2024	8.125	184,735		245,000
100142616	MADERA	CA		02/08/2024	8.000	311,193		405,000
100142617	COLUMBIA	MO		02/08/2024	7.990	252,784		327,000
100142618	PHOENIX	AZ		02/08/2024	7.875	295,695		365,000
100142619	GALVESTON	TX		02/08/2024	7.499	313,914		440,000
100142620	DULUTH	GA		02/08/2024	7.624	298,792		397,000
100142621	CAPE CORAL	FL		02/08/2024	8.125	355,042		505,000
100142622	SONOMA	CA		02/08/2024	7.374	446,707		742,000
100142623	PORTLAND	OR		02/08/2024	8.000	323,017		421,000
100142624	LOS ANGELES	CA		02/08/2024	7.625	473,523		655,000
100142625	WEST COVINA	CA		02/08/2024	7.500	377,771		690,000
100142626	CORCORAN	MN		02/08/2024	7.990	327,308		425,000
100142627	LONGWOOD	FL		02/08/2024	7.374	311,135		407,000
100142628	HAMPTON	GA		02/08/2024	6.250	261,941		403,000

SCHEDULE B - PART 2

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

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100142629	LAS VEGAS	NV		02/08/2024	8.000	404,340		513,000
100142630	ROSEVILLE	CA		02/08/2024	5.750	313,904		460,000
100142631	CYPRESS	TX		02/08/2024	7.100	252,111		335,000
100142632	FT LAUDERDALE	FL		02/08/2024	8.125	425,424		550,000
100142633	ATLANTA	GA		02/08/2024	7.990	242,143		315,000
100142634	DALLAS	TX		02/08/2024	7.875	265,777		350,000
100142635	CORONA	CA		02/08/2024	7.375	494,029		745,000
100142636	CUMMING	GA		02/08/2024	7.125	367,862		490,000
100142637	DAVENPORT	FL		02/08/2024	8.124	399,924		531,000
100142638	EVANS	GA		02/08/2024	6.625	307,779		442,000
100142639	BRADENTON	FL		02/08/2024	7.625	292,081		405,000
100142640	PORT SAINT LUCIE	FL		02/08/2024	8.125	364,728		544,000
100142641	DOWNEY	CA		02/08/2024	7.125	696,216		1,190,000
100142642	FRESNO	CA		02/08/2024	7.000	292,836		425,000
100142643	REDONDO BEACH	CA		02/08/2024	7.624	684,915		1,170,000
100142644	FORT WORTH	TX		02/08/2024	7.375	302,309		417,000
100142645	OAKLAND	TN		02/08/2024	7.375	320,643		424,000
100142646	HOMEWOOD	AL		02/08/2024	7.375	339,411		450,000
100142647	RICHMOND	TX		02/08/2024	7.750	252,632		345,000
100142648	GAITHERSBURG	MD		02/08/2024	7.500	320,845		427,000
100142649	CLAYTON	NC		02/08/2024	8.125	234,313		305,900
100142650	PFLUGERVILLE	TX		02/08/2024	7.875	305,431		440,000
100142651	HERMITAGE	TN		02/08/2024	7.875	273,789		360,000
100142652	FONTANA	CA		02/08/2024	6.750	503,215		752,000
100142653	AUSTIN	TX		02/08/2024	7.125	398,658		525,000
100142654	HOWEY IN THE HILLS	FL		02/08/2024	8.490	419,906		520,000
100142655	WAKE FOREST	NC		02/08/2024	7.875	252,162		355,000
100142656	NAPLES	FL		02/08/2024	7.250	280,036		350,000
100142657	WOODBURY	MN		02/08/2024	7.990	251,302		332,000
100142658	TUCSON	AZ		02/08/2024	5.750	226,604		312,000
100142659	RALEIGH	NC		02/08/2024	5.625	312,807		465,000
100142660	MAGNA	UT		02/08/2024	7.625	352,761		482,000
100142661	LAFAYETTE	CO		02/08/2024	5.500	478,941		789,000
100142662	LONG BEACH	CA		02/08/2024	7.124	383,590		520,000
100142663	WESTERVILLE	OH		02/08/2024	7.500	337,941		460,000
100142664	EAST BOSTON	MA		02/08/2024	7.625	1,051,599		1,375,000
100142665	VAN NUYS	CA		02/08/2024	7.125	534,460		749,000
100142666	ASHBURN	VA		02/08/2024	7.250	392,016		595,000
100142667	LAS VEGAS	NV		02/08/2024	8.125	255,124		377,500
100142668	RALEIGH	NC		02/08/2024	7.990	234,008		320,000
100142669	CHATTANOOGA	TN		02/08/2024	7.250	326,602		440,000
100142670	ARTESIA	CA		02/08/2024	7.499	402,209		590,000
100142671	PORT CHARLOTTE	FL		02/08/2024	7.875	237,874		320,000
100142672	PENDERGRASS	GA		02/08/2024	5.990	260,816		362,000
100142673	JACKSON TOWNSHIP	NJ		02/08/2024	7.875	368,743		485,000
100142674	APEX	NC		02/08/2024	6.500	293,717		423,000
100142675	GLASSBORO	NJ		02/08/2024	7.750	286,483		375,000
100142676	PENDERGRASS	GA		02/08/2024	5.875	251,349		331,000
100142677	PENDERGRASS	GA		02/08/2024	6.625	230,807		298,000
100142678	PENDERGRASS	GA		02/08/2024	5.500	239,199		335,000
100142679	OAKDALE	MN		02/08/2024	6.250	265,947		340,000
100142680	ST AUGUSTINE	FL		02/08/2024	5.250	240,997		344,000
100142681	PENDERGRASS	GA		02/08/2024	5.990	259,697		343,000
100142682	STATESVILLE	NC		02/08/2024	5.625	244,310		335,999
100142683	BASTROP	TX		02/08/2024	6.625	208,249		285,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142684	HAMPTON	GA		02/08/2024	5.990	262,722		405,000
100142685	FORT MYERS	FL		02/08/2024	6.625	240,650		340,000
100142686	CARTHAGE	NC		02/08/2024	5.500	179,702		252,000
100142687	TAMPA	FL		02/08/2024	7.875	244,474		326,000
100142688	DENTON	TX		02/08/2024	5.750	265,372		388,500
100142689	MANTECA	CA		02/08/2024	7.375	358,599		552,000
100142690	NORTH LAS VEGAS	NV		02/08/2024	6.375	284,317		409,000
100142691	MILLVILLE	DE		02/08/2024	6.250	271,740		375,000
100142692	OCALA	FL		02/08/2024	8.625	241,414		315,000
100142693	FAIRHOPE	AL		02/08/2024	5.990	250,159		340,000
100142694	CAPE CORAL	FL		02/08/2024	6.250	268,063		364,000
100142695	MERCED	CA		02/08/2024	6.500	308,842		414,000
100142696	ARGYLE	TX		02/08/2024	6.250	302,629		440,000
100142697	SANFORD	NC		02/08/2024	6.500	296,487		400,000
100142698	FORT WORTH	TX		02/08/2024	6.250	273,773		373,000
100142699	ARGYLE	TX		02/08/2024	6.500	305,780		447,000
100142700	GREEN COVE SPRINGS	FL		02/08/2024	6.500	261,092		350,000
100142701	SAN ANTONIO	TX		02/08/2024	5.990	280,256		390,000
100142702	FORT WORTH	TX		02/08/2024	6.500	267,685		360,000
100142703	LOS BANOS	CA		02/08/2024	5.990	313,668		469,000
100142704	LAS VEGAS	NV		02/08/2024	6.500	280,265		373,000
100142705	WINCHESTER	VA		02/08/2024	6.500	264,298		360,000
100142706	SAN JACINTO	CA		02/08/2024	6.500	364,054		534,000
100142707	LAS VEGAS	NV		02/08/2024	6.500	276,820		370,000
100142708	SALEM	OR		02/08/2024	6.500	326,769		436,250
100142709	OKLAHOMA CITY	OK		02/08/2024	6.500	235,094		305,000
100142710	OKLAHOMA CITY	OK		02/08/2024	6.500	235,886		298,000
100142711	DALLAS	GA		02/08/2024	5.750	294,807		407,000
100142712	ROSEVILLE	CA		02/08/2024	6.500	355,296		455,000
100142713	LAKE OSWEGO	OR		02/08/2024	8.125	542,386		700,000
100142714	DAPHNE	AL		02/08/2024	6.250	266,118		358,000
100142715	SALEM	OR		02/08/2024	6.500	330,525		440,000
100142716	SAINT AUGUSTINE	FL		02/08/2024	6.500	256,269		334,000
100142717	SAN MARCOS	TX		02/08/2024	6.500	249,224		325,000
100142718	NORTHGLENN	CO		02/08/2024	6.999	363,514		465,000
100142719	HOUSTON	TX		02/08/2024	6.500	253,334		348,000
100142720	DAPHNE	AL		02/08/2024	5.990	251,886		343,000
100142721	FLORHAM PARK	NJ		02/08/2024	7.125	562,589		775,000
100142722	PASADENA	CA		02/08/2024	7.625	982,075		1,420,000
100142723	SCAPPOOSE	OR		02/08/2024	5.990	333,934		485,000
100142724	HAINES CITY	FL		02/08/2024	7.375	265,207		360,000
100142725	SAINT GEORGE	UT		02/08/2024	7.500	328,916		435,000
100142726	PORT SAINT LUCIE	FL		02/08/2024	8.625	304,455		415,000
100142727	HOUSTON	TX		02/08/2024	7.625	303,312		415,000
100142728	ARCADIA	FL		02/08/2024	8.125	254,916		339,000
100142729	NASHVILLE	TN		02/08/2024	8.625	335,403		440,000
100142730	SARASOTA	FL		02/08/2024	7.624	360,805		478,000
100142731	EAGLE RIVER	AK		02/08/2024	7.500	241,124		320,000
100142732	OCEAN VIEW	DE		02/08/2024	7.499	274,356		360,000
100142733	OCEAN CITY	MD		02/08/2024	7.125	305,699		437,000
100142734	PUNTA GORDA	FL		02/08/2024	7.124	295,356		433,000
100142735	HOOVER	AL		02/08/2024	7.624	314,105		420,000
100142736	BRADENTON	FL		02/08/2024	7.500	416,417		526,000
100142737	ANAHEIM	CA		02/08/2024	7.499	542,731		815,000
100142738	ARNOLD	MD		02/08/2024	7.625	298,822		392,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142739	PORT ST LUCIE	FL		02/08/2024	8.124	364,858		459,000
100142740	HAWTHORNE	CA		02/08/2024	7.625	457,175		670,000
100142741	VIRGINIA BEACH	VA		02/08/2024	8.375	608,295		800,000
100142742	POMONA	CA		02/08/2024	7.375	567,397		760,000
100142743	BUFFALO GROVE	IL		02/08/2024	7.500	268,016		350,000
100142744	CYPRESS	TX		02/08/2024	7.375	264,788		382,000
100142745	BERLIN	MD		02/08/2024	8.500	308,137		440,000
100142746	LINDEN	NJ		02/08/2024	8.125	428,277		575,000
100142747	ASHBURN	VA		02/08/2024	6.875	411,243		585,000
100142748	RIVERVIEW	FL		02/08/2024	7.625	288,213		377,000
100142749	EL CENTRO	CA		02/08/2024	7.625	258,128		340,000
100142750	PORT SAINT LUCIE	FL		02/08/2024	7.625	306,410		395,000
100142751	WAILUKU	HI		02/08/2024	7.500	907,645		1,189,000
100142752	OAKWOOD	GA		02/08/2024	6.250	284,559		428,000
100142753	WALDORF	MD		02/08/2024	8.125	367,642		456,000
100142754	ROCHESTER	NY		02/08/2024	8.625	210,745		280,000
100142755	LOGANVILLE	GA		02/08/2024	6.250	316,230		460,000
100142756	DALLAS	TX		02/08/2024	8.500	192,066		258,000
100142757	BROOKLYN PARK	MN		02/08/2024	6.875	258,265		349,000
100142758	WENDELL	NC		02/08/2024	6.250	302,479		408,000
100142759	HOLLISTON	MA		02/08/2024	8.625	623,978		765,000
100142760	MERIDIAN	ID		02/08/2024	7.000	330,876		475,000
100142761	WINCHESTER	CA		02/08/2024	8.000	460,246		645,000
100142762	EATONTON	GA		02/08/2024	7.625	368,481		490,000
100142763	PENDERGRASS	GA		02/08/2024	6.500	257,784		340,000
100142764	HUNTSVILLE	AL		02/08/2024	6.375	255,619		347,000
100142765	CYPRESS	TX		02/08/2024	7.625	231,116		328,000
100142766	LOXAHATCHEE	FL		02/08/2024	5.990	402,341		539,000
100142767	FOLSOM	CA		02/08/2024	7.500	453,375		625,000
100142768	CEDAR CITY	UT		02/08/2024	7.250	266,021		350,000
100142769	CAPE CORAL	FL		02/08/2024	7.500	414,516		610,000
100142770	DURHAM	NC		02/08/2024	8.625	261,007		340,000
100142771	HOPKINTON	MA		02/08/2024	7.499	320,863		420,000
100142772	TUCSON	AZ		02/08/2024	6.125	231,907		365,000
100142773	LITTLETON	NC		02/08/2024	8.125	683,857		896,000
100142774	HAINES CITY	FL		02/08/2024	8.375	325,193		405,000
100142775	MILFORD	CT		02/08/2024	8.625	635,283		875,000
100142776	CELINA	TX		02/08/2024	7.625	465,786		682,000
100142777	CORNELIUS	NC		02/08/2024	7.624	287,492		380,000
100142778	CHARLOTTE	NC		02/08/2024	7.990	285,143		383,000
100142779	KERRVILLE	TX		02/08/2024	8.375	434,236		590,000
100142780	CELINA	TX		02/08/2024	8.125	416,953		563,000
100142781	POOLER	GA		02/08/2024	7.499	286,490		390,000
100142782	LEHI	UT		02/08/2024	7.125	339,797		455,000
100142783	DESTIN	FL		02/08/2024	6.990	736,054		1,140,000
100142784	WEST ORANGE	NJ		02/08/2024	6.990	483,356		665,000
100142785	GARNER	NC		02/08/2024	7.499	287,795		405,000
100142786	KNOXVILLE	TN		02/08/2024	7.500	201,003		251,000
100142787	LAKE WORTH BEACH	FL		02/08/2024	8.625	323,665		445,000
100142788	NORCROSS	GA		02/08/2024	7.125	227,158		286,000
100142789	NASHVILLE	TN		02/08/2024	8.625	335,498		435,000
100142790	MURFREESBORO	TN		02/08/2024	7.000	300,417		458,000
100142791	SAINT AUGUSTINE	FL		02/08/2024	7.125	349,420		435,000
100142792	CLEARWATER	FL		02/08/2024	7.375	171,002		398,000
100142793	STAR	ID		02/08/2024	6.750	269,045		375,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142794	GLENWOOD SPRINGS	CO		02/08/2024	8.625	484,097		669,000
100142795	APEX	NC		02/08/2024	7.125	305,814		462,000
100142796	AUSTIN	TX		02/08/2024	7.375	285,593		395,000
100142797	MIAMI	FL		02/08/2024	7.250	603,488		821,000
100142798	YUMA	AZ		02/08/2024	7.250	226,828		290,000
100142799	DAVENPORT	FL		02/08/2024	7.125	247,932		330,000
100142800	GREENACRES	FL		02/08/2024	7.500	383,347		540,000
100142801	SARASOTA	FL		02/08/2024	8.125	280,852		450,000
100142802	DAVENPORT	FL		02/08/2024	8.125	310,125		470,000
100142803	RANDOLPH	MA		02/08/2024	8.125	439,464		580,000
100142805	PASADENA	TX		02/08/2024	8.750	287,894		354,000
100142806	CYPRESS	TX		02/08/2024	8.625	317,621		385,000
100142807	NORTH FORT MYERS	FL		02/08/2024	8.125	264,730		575,000
100142808	GREENFIELD	MA		02/08/2024	8.500	175,962		270,000
100142809	ARGYLE	TX		02/08/2024	9.250	344,594		455,000
100142810	HUTTO	TX		02/08/2024	7.500	589,104		780,000
100142811	ALBUQUERQUE	NM		02/08/2024	8.250	296,522		367,000
100142812	TAMPA	FL		02/08/2024	9.625	400,953		460,000
100142813	FORNEY	TX		02/08/2024	8.625	197,078		267,000
100142814	SANTA CLARITA	CA		02/08/2024	8.750	782,703		905,000
100142815	SAN DIEGO	CA		02/08/2024	8.875	524,042		640,000
100142816	MCDONOUGH	GA		02/08/2024	8.875	237,694		280,000
100142817	SANTA CLARITA	CA		02/08/2024	7.750	490,496		670,000
100142818	RICHMOND	TX		02/08/2024	7.875	328,334		410,000
100142819	KISSIMMEE	FL		02/08/2024	8.000	150,717		195,000
100142820	WEST HILLS	CA		02/08/2024	8.000	717,500		885,000
100142821	DOWNEY	CA		02/08/2024	8.125	1,453,902		1,795,000
100142822	WESTMINSTER	CA		02/08/2024	9.250	986,259		1,200,000
100142823	OCEANSIDE	CA		02/08/2024	8.375	583,227		765,000
100142824	WOODLAND HILLS	CA		02/08/2024	7.500	433,093		1,316,000
100142825	CANOGA PARK	CA		02/08/2024	8.125	560,389		765,000
100142826	GLENDALE	AZ		02/08/2024	9.375	288,436		355,000
100142828	LAS VEGAS	NV		02/09/2024	7.375	386,169		545,000
100142829	ATLANTA	GA		02/09/2024	8.625	336,390		450,000
100142830	SANTEE	CA		02/09/2024	7.375	371,626		945,000
100142831	INDIO	CA		02/09/2024	8.125	268,510		350,000
100142832	ANNA	TX		02/09/2024	8.250	297,047		390,000
100142833	SAN LORENZO	CA		02/09/2024	8.125	156,747		820,000
100142834	OAKDALE	CA		02/09/2024	8.625	441,250		1,400,000
100142835	HUBBARD LAKE	MI		02/09/2024	8.125	219,071		325,000
100142836	FORNEY	TX		02/09/2024	8.625	212,080		295,000
100142837	ORLANDO	FL		02/09/2024	8.500	283,403		365,000
100142838	LAWRENCEVILLE	GA		02/09/2024	7.990	243,608		308,000
100142839	DALLAS	GA		02/09/2024	7.125	260,589		350,000
100142840	HEALDSBURG	CA		02/09/2024	5.990	709,234		980,000
100142841	WALNUT CREEK	CA		02/09/2024	7.875	1,334,434		1,752,000
100142842	SUN VALLEY	CA		02/09/2024	7.875	586,582		722,000
100142843	FONTANA	CA		02/09/2024	7.625	963,900		1,190,000
100142844	SAN DIEGO	CA		02/09/2024	8.750	676,956		790,000
100142845	PHOENIX	AZ		02/09/2024	8.625	301,826		495,000
100142846	SAN BERNARDINO	CA		02/09/2024	7.875	201,558		395,000
100142847	MIAMI	FL		02/09/2024	9.500	378,276		526,712
100142848	FORT MYERS	FL		02/09/2024	7.990	159,967		365,000
100142849	ENCINO	CA		02/09/2024	7.125	2,600,269		3,420,000
100142850	CLOVIS	CA		02/09/2024	7.500	445,499		546,723

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142851	DOVER	ID		02/09/2024	8.875	2,068,840		5,300,000
100142852	PHOENIX	AZ		02/09/2024	7.750	286,425		380,000
100142853	GLENDALE	AZ		02/09/2024	9.125	153,375		420,000
100142854	CHICAGO	IL		02/08/2024	9.875	168,573		208,000
100142855	DURHAM	NC		02/08/2024	10.625	217,366		270,000
100142856	GREENVILLE	SC		02/08/2024	8.500	325,551		385,000
100142857	FEDERAL WAY	WA		02/08/2024	9.750	557,708		707,000
100142858	KEAAU	HI		02/08/2024	8.000	408,736		508,000
100142859	EDMONDS	WA		02/08/2024	10.125	810,460		980,000
100142860	CASTAIC	CA		02/08/2024	6.375	417,139		960,000
100142861	LYNNWOOD	WA		02/08/2024	8.250	1,160,720		1,760,000
100142862	BOYNTON BEACH	FL		02/08/2024	7.750	408,481		530,000
100142863	POWDER SPRINGS	GA		02/08/2024	9.000	293,473		340,000
100142865	BROOMFIELD	CO		02/09/2024	8.625	332,705		520,000
100142866	DELTON	MI		02/09/2024	8.500	281,564		370,000
100142867	WAKE FOREST	NC		02/09/2024	8.375	360,630		472,000
100142868	PLANTATION	FL		02/09/2024	7.875	554,655		720,000
100142869	MELBOURNE	FL		02/09/2024	7.750	737,980		1,100,000
100142870	MISSOURI CITY	TX		02/09/2024	8.375	379,576		475,000
100142871	WAKE FOREST	NC		02/09/2024	8.375	287,818		395,000
100142872	AUSTIN	TX		02/09/2024	8.125	416,434		545,000
100142873	HOUSTON	TX		02/09/2024	7.125	341,653		450,000
100142874	LEWISTON	ME		02/09/2024	7.500	381,162		550,000
100142875	SCOTTSDALE	AZ		02/09/2024	8.500	254,575		305,000
100142876	COLLEGE STATION	TX		02/09/2024	8.625	551,393		790,000
100142877	HOWELL	NJ		02/09/2024	8.125	461,381		600,000
100142878	WEATHERFORD	TX		02/09/2024	7.500	291,133		400,000
100142879	HERNDON	VA		02/09/2024	7.500	448,662		598,000
100142880	WINTER HAVEN	FL		02/09/2024	7.990	281,184		370,000
100142881	DULUTH	GA		02/09/2024	8.000	339,808		445,000
100142882	VAN NUYS	CA		02/09/2024	8.625	833,464		1,250,000
100142883	POCONO LAKE	PA		02/09/2024	7.625	367,222		505,000
100142884	PLANO	TX		02/09/2024	8.625	437,386		572,000
100142885	CORONA	CA		02/09/2024	7.250	440,550		652,000
100142886	WOODSTOCK	GA		02/09/2024	7.375	271,812		359,000
100142887	AUSTIN	TX		02/09/2024	7.375	380,549		506,000
100142888	PALM HARBOR	FL		02/09/2024	8.125	658,936		950,000
100142889	SACRAMENTO	CA		02/09/2024	7.250	404,468		535,000
100142890	WHITE SETTLEMENT	TX		02/09/2024	8.625	299,284		390,000
100142891	MESA	AZ		02/09/2024	7.990	324,717		425,000
100142892	MIDLOTHIAN	VA		02/09/2024	6.625	262,648		382,000
100142893	DIAMOND BAR	CA		02/09/2024	7.990	642,707		835,000
100142894	SAINT LOUIS	MO		02/09/2024	8.250	363,310		510,000
100142896	FLAGLER BEACH	FL		02/09/2024	8.000	388,117		541,000
100142897	TOMS RIVER	NJ		02/09/2024	8.625	370,166		480,000
100142898	CHICAGO	IL		02/09/2024	8.625	647,425		855,000
100142899	BLUFFTON	SC		02/09/2024	8.250	418,063		465,000
100142900	ATLANTA	GA		02/09/2024	8.625	262,820		325,900
100142901	OAKWOOD	GA		02/09/2024	8.625	504,148		662,000
100142902	KNOXVILLE	TN		02/09/2024	8.625	383,764		540,000
100142903	LONG BEACH	CA		02/09/2024	8.000	608,029		820,000
100142904	LIBERTY HILL	TX		02/09/2024	7.625	300,643		408,000
100142905	OAKLAND	CA		02/09/2024	8.000	506,829		690,000
100142906	WICHITA	KS		02/09/2024	8.490	264,892		351,000
100142907	PHOENIXVILLE	PA		02/09/2024	7.990	400,864		520,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142908	GRAPEVINE	TX		02/09/2024	8.500	558,246		725,500
100142909	FALLS CHURCH	VA		02/09/2024	8.500	423,045		550,000
100142910	PRINCETON	TX		02/09/2024	8.625	284,763		355,000
100142911	AUSTIN	TX		02/09/2024	7.624	396,395		541,000
100142912	FRISCO	TX		02/09/2024	8.000	322,960		417,500
100142913	UNION	NJ		02/09/2024	8.625	343,306		460,000
100142914	MADERA	CA		02/09/2024	8.625	328,629		438,000
100142915	ORLANDO	FL		02/09/2024	7.875	320,121		446,000
100142916	LANCASTER	PA		02/09/2024	8.500	330,245		433,000
100142917	MONTE	CA		02/09/2024	7.875	365,911		497,000
100142918	HUTTO	TX		02/09/2024	7.875	404,385		526,000
100142919	LOS ANGELES	CA		02/09/2024	7.990	588,537		780,000
100142920	SAN ANTONIO	FL		02/09/2024	8.625	264,529		330,000
100142921	NORTH WILDWOOD	NJ		02/09/2024	7.500	528,312		740,000
100142922	YUBA CITY	CA		02/09/2024	8.125	340,772		440,000
100142923	OAKDALE	CA		02/09/2024	8.125	277,332		385,000
100142924	PORTLAND	ME		02/09/2024	8.125	508,611		690,000
100142925	WOODSTOCK	GA		02/09/2024	8.375	665,980		840,000
100142926	NORMAL	IL		02/09/2024	8.625	324,005		400,000
100142927	DENVER	CO		02/09/2024	8.125	594,831		775,000
100142928	WOODBURN	OR		02/09/2024	8.625	339,679		419,900
100142929	GLEN ALLEN	VA		02/09/2024	7.990	299,790		404,500
100142930	BIDDEFORD	ME		02/09/2024	8.500	500,078		660,000
100142931	LOS ANGELES	CA		02/09/2024	7.625	687,414		1,350,000
100142932	CAPE CORAL	FL		02/09/2024	7.990	324,151		442,000
100142933	HARTFORD	CT		02/09/2024	7.625	295,401		385,000
100142934	ROSSVILLE	GA		02/09/2024	7.990	332,286		430,000
100142935	BLUE SPRINGS	MO		02/09/2024	7.990	316,573		410,000
100142936	GLENDALE	CA		02/09/2024	7.875	673,098		875,000
100142937	MCCALL	ID		02/09/2024	8.500	501,489		650,000
100142938	RIFLE	CO		02/09/2024	8.000	293,629		408,000
100142939	DEERFIELD	IL		02/09/2024	8.125	332,384		489,400
100142940	UPLAND	CA		02/09/2024	8.124	502,200		693,000
100142941	WELLS	ME		02/09/2024	8.125	336,589		455,000
100142942	POCONO LAKE	PA		02/09/2024	8.500	254,119		323,000
100142943	ANNA	TX		02/09/2024	7.990	307,260		410,000
100142944	STRAWN	TX		02/09/2024	8.125	330,057		390,000
100142945	LOCUST GROVE	VA		02/09/2024	7.990	359,898		450,000
100142946	WEST PALM BEACH	FL		02/09/2024	7.990	362,128		530,000
100142947	DENVER	CO		02/09/2024	8.124	467,104		615,000
100142948	PHOENIXVILLE	PA		02/09/2024	8.125	309,445		400,000
100142949	MECHANICSBURG	PA		02/09/2024	7.990	317,461		415,000
100142950	MURFREESBORO	TN		02/09/2024	7.750	306,177		385,000
100142951	LATHROP	CA		02/09/2024	7.750	498,518		652,500
100142952	WAYMART	PA		02/09/2024	8.375	360,150		505,000
100142953	DENVER	CO		02/09/2024	7.875	344,824		449,000
100142954	CLERMONT	FL		02/09/2024	8.490	532,212		703,000
100142955	NORTH PLAINFIELD	NJ		02/09/2024	8.500	412,186		515,000
100142956	DOUGLASVILLE	GA		02/09/2024	7.990	306,351		395,000
100142957	GOLDEN	CO		02/09/2024	7.624	436,808		655,000
100142958	JONESBOROUGH	TN		02/09/2024	7.990	280,869		368,000
100142959	PITTSBURGH	PA		02/09/2024	8.625	355,950		440,000
100142960	LIVINGSTON	MT		02/09/2024	8.125	290,723		375,000
100142961	KISSIMMEE	FL		02/09/2024	7.499	396,523		555,000
100142962	LOS ANGELES	CA		02/09/2024	8.250	600,344		788,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100142963	HOUSTON	TX		02/09/2024	7.625	480,987		785,000
100142964	BIG BEAR CITY	CA		02/09/2024	7.990	297,010		386,000
100142965	FORT MYERS	FL		02/09/2024	7.625	384,827		500,000
100142966	FORT WORTH	TX		02/09/2024	7.625	658,398		925,000
100142967	WESTMINSTER	CO		02/09/2024	7.875	397,995		525,000
100142968	RALEIGH	NC		02/09/2024	8.124	323,961		440,000
100142969	NAPLES	FL		02/09/2024	7.500	803,747		1,050,000
100142970	BRIDGEPORT	CT		02/09/2024	8.500	311,129		418,000
100142971	FRISCO	TX		02/09/2024	7.624	416,518		581,000
100142972	HAVERHILL	MA		02/09/2024	8.125	446,383		580,000
100142973	ROY	UT		02/09/2024	8.625	322,985		420,000
100142974	CLIFTON	NJ		02/09/2024	8.000	402,197		525,000
100142975	ATLANTA	GA		02/09/2024	7.125	312,032		475,000
100142976	TOMS RIVER	NJ		02/09/2024	7.625	312,259		415,000
100142977	KENNER	LA		02/09/2024	7.625	301,331		435,000
100142978	MIAMI	FL		02/09/2024	7.990	307,078		435,000
100142979	WATSONVILLE	CA		02/09/2024	9.000	603,750		835,000
100142980	HEBER CITY	UT		02/09/2024	7.000	487,285		670,000
100142982	HUNTINGTON BEACH	CA		02/09/2024	7.750	318,432		645,000
100142983	DECATUR	GA		02/09/2024	8.375	441,185		566,000
100142985	SOUTHBURY	CT		02/09/2024	7.500	1,038,368		1,285,000
100142987	STUDIO CITY	CA		02/09/2024	7.875	1,546,350		2,200,000
100142988	CHICAGO	IL		02/09/2024	8.875	860,292		1,125,000
100142991	HOUSTON	TX		02/09/2024	8.875	214,876		280,000
100142993	CULPEPER	VA		02/12/2024	9.874	184,303		247,000
100142994	OXNARD	CA		02/12/2024	7.874	469,950		785,000
100142995	SARASOTA	FL		02/12/2024	8.990	3,615,605		5,250,000
100142996	PHILADELPHIA	PA		02/12/2024	7.874	270,586		335,000
100142997	MIAMI	FL		02/12/2024	8.249	368,813		445,000
100142998	OCALA	FL		02/12/2024	8.124	226,748		291,000
100143000	HOLTSVILLE	NY		02/12/2024	8.374	452,826		565,000
100143002	LITTLE NECK	NY		02/12/2024	8.374	1,156,606		3,000,000
100143003	AMHERST	NY		02/12/2024	7.999	190,489		255,000
100143004	NORTH CHARLESTON	SC		02/12/2024	7.624	197,355		295,000
100143005	WEST PALM BEACH	FL		02/12/2024	7.374	157,184		315,000
100143006	EGG HARBOR TOWNSHIP	NJ		02/12/2024	7.749	103,839		153,000
100143007	MIAMI	FL		02/12/2024	7.999	230,640		324,000
100143008	NEWINGTON	CT		02/12/2024	10.624	147,309		305,000
100143009	AURORA	CO		02/12/2024	9.499	337,323		416,000
100143010	RIO RANCHO	NM		02/12/2024	8.874	567,403		870,000
100143011	GARDNERVILLE	NV		02/12/2024	8.999	1,043,583		1,256,000
100143012	NAPLES	FL		02/12/2024	9.499	665,672		850,000
100143015	GULFPORT	FL		02/12/2024	7.999	452,896		925,000
100143016	JAMAICA	NY		02/12/2024	9.124	450,713		600,000
100143017	VENICE	CA		02/12/2024	8.499	1,517,878		1,975,000
100143019	WARWICK	NY		02/12/2024	8.374	499,765		650,000
100143020	MELVILLE	NY		02/12/2024	7.999	473,244		640,000
100143021	SUMMERTOWN	TN		02/12/2024	9.749	155,929		225,000
100143022	HOUSTON	TX		02/12/2024	8.874	136,932		185,000
100143023	BRIDGEPORT	CT		02/12/2024	10.124	364,251		460,000
100143025	HAYWARD	CA		02/12/2024	7.499	309,734		560,000
100143026	HARVEST	AL		02/12/2024	7.500	115,426		321,000
100143027	FREDERICK	MD		02/12/2024	8.624	249,307		318,000
100143031	OLNEY	MD		02/12/2024	9.749	643,582		810,000
100143032	LOS ANGELES	CA		02/12/2024	8.749	2,055,356		2,500,000

SCHEDULE B - PART 2

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

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100143033	MYRTLE BEACH	SC		02/12/2024	8.249	240,432		295,000
100143034	ASTOR	FL		02/12/2024	10.249	206,862		275,000
100143035	PHOENIX	AZ		02/12/2024	10.499	330,095		410,000
100143036	MANVILLE	NJ		02/12/2024	7.749	247,439		465,000
100143037	MANVILLE	NJ		02/12/2024	7.749	247,066		465,000
100143041	WASHINGTON	DC		02/14/2024	10.625	470,791		565,000
100143042	MONTEBELLO	CA		02/14/2024	8.125	770,569		1,021,500
100143043	SAN MARCOS	TX		02/14/2024	8.625	307,891		460,000
100143044	AUSTIN	TX		02/14/2024	9.375	437,715		750,000
100143045	ELYRIA	OH		02/14/2024	9.625	299,712		363,000
100143046	BRUNSWICK	GA		02/14/2024	8.375	220,140		275,000
100143047	COLLEGE STATION	TX		02/14/2024	8.625	322,028		425,000
100143048	BRIDGETON	NJ		02/14/2024	10.500	247,259		295,000
100143049	WARREN	OH		02/14/2024	8.750	96,152		125,000
100143050	MANOR	TX		02/14/2024	10.750	326,276		396,000
100143051	PORT CHARLOTTE	FL		02/14/2024	8.500	326,210		400,000
100143052	SMITHFIELD	NC		02/14/2024	10.625	221,488		272,000
100143053	N CHESTERFIELD	VA		02/14/2024	11.875	222,443		275,000
100143054	LITTLE RIVER	SC		02/14/2024	10.875	345,374		416,000
100143055	FOLEY	AL		02/14/2024	9.875	312,636		375,000
100143056	COLUMBIA	SC		02/14/2024	10.375	136,482		180,000
100143057	NASHVILLE	TN		02/14/2024	8.750	149,890		233,000
100143058	EDINBURG	TX		02/14/2024	9.750	317,287		388,000
100143059	GRINNELL	IA		02/14/2024	9.875	173,073		217,000
100143060	HIALEAH	FL		02/14/2024	9.250	197,661		266,000
100143061	NASHVILLE	TN		02/14/2024	8.625	123,260		235,000
100143062	HOLLY HILL	FL		02/14/2024	8.250	283,726		500,000
100143063	INMAN	SC		02/14/2024	9.500	400,022		490,000
100143064	HAINES CITY	FL		02/14/2024	10.250	299,757		363,000
100143065	HOUSTON	TX		02/14/2024	10.500	228,493		269,000
100143066	MIAMI	FL		02/14/2024	8.625	471,769		730,000
100143067	TUSCALOOSA	AL		02/14/2024	9.990	271,105		295,000
100143068	MIDLOTHIAN	VA		02/14/2024	9.125	273,155		345,000
100143069	CORNELIUS	NC		02/14/2024	8.875	219,021		300,000
100143070	ANTIOCH	CA		02/14/2024	8.990	540,284		675,000
100143071	BURGHILL	OH		02/14/2024	10.250	169,737		238,000
100143072	GALLOWAY	NJ		02/14/2024	10.500	285,040		315,000
100143073	MARGATE	FL		02/14/2024	7.990	241,796		455,000
100143074	ROYAL OAK	MI		02/14/2024	8.500	244,780		310,000
100143075	BALTIMORE	MD		02/14/2024	10.500	190,718		235,000
100143076	JACKSONVILLE	FL		02/14/2024	8.375	147,495		188,000
100143077	DAVENPORT	FL		02/14/2024	7.625	176,687		268,000
100143078	DENVER	CO		02/16/2024	8.124	665,401		860,000
100143079	SEVIERVILLE	TN		02/16/2024	7.624	429,681		550,000
100143080	MINNEAPOLIS	MN		02/16/2024	7.624	364,892		479,212
100143081	ASBURY PARK	NJ		02/16/2024	7.499	746,189		1,100,000
100143082	VISTA	CA		02/16/2024	7.124	634,209		850,000
100143083	PORTLAND	OR		02/16/2024	6.999	676,865		905,000
100143084	HIGHTSTOWN	NJ		02/16/2024	7.375	344,346		450,000
100143085	SAINT AUGUSTINE	FL		02/16/2024	7.374	839,256		1,150,000
100143086	NORTH HOLLYWOOD	CA		02/16/2024	7.124	664,158		880,000
100143087	VALLEJO	CA		02/16/2024	7.124	746,812		1,071,000
100143088	SAN DIEGO	CA		02/16/2024	6.624	687,366		1,070,000
100143089	HUNTSVILLE	AL		02/16/2024	7.124	227,366		290,000
100143090	SOMERSET	NJ		02/16/2024	6.624	358,836		475,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143091	COSTA MESA	CA		02/16/2024	6.624	998,055		1,562,000
100143092	JACKSON	NJ		02/16/2024	6.999	466,877		620,000
100143093	PACIFIC	WA		02/16/2024	6.624	726,147		970,000
100143094	WEST BLOOMFIELD	MI		02/16/2024	7.499	331,713		425,000
100143095	GRAND RAPIDS	MI		02/16/2024	7.624	227,972		320,000
100143096	MIAMI	FL		02/16/2024	7.124	505,324		670,000
100143097	BAKERSFIELD	CA		02/16/2024	7.625	260,332		323,000
100143098	OKLAHOMA CITY	OK		02/16/2024	8.125	500,705		694,000
100143099	APEX	NC		02/16/2024	7.250	238,843		418,000
100143100	MIAMI	FL		02/16/2024	7.124	391,025		530,000
100143101	BLOOMINGDALE	GA		02/16/2024	7.625	240,956		300,000
100143102	ATLANTA	GA		02/16/2024	6.875	285,414		400,000
100143103	ENID	OK		02/16/2024	8.625	268,290		356,000
100143104	EDEN PRAIRIE	MN		02/16/2024	6.499	186,765		254,000
100143105	ROCKFORD	IL		02/16/2024	8.125	266,059		378,000
100143106	MONTEAGLE	TN		02/16/2024	8.125	248,489		325,000
100143107	WEST PALM BEACH	FL		02/16/2024	7.624	483,686		635,000
100143108	KILL DEVIL HILLS	NC		02/16/2024	7.375	358,717		525,000
100143109	VISALIA	CA		02/16/2024	7.875	178,568		262,000
100143110	MOREHEAD CITY	NC		02/16/2024	8.125	268,934		372,000
100143111	PRINCETON	TX		02/16/2024	8.500	336,032		440,000
100143112	WADDELL	AZ		02/16/2024	6.500	347,295		440,000
100143113	NATICK	MA		02/16/2024	7.500	459,388		605,000
100143114	RALEIGH	NC		02/16/2024	7.125	298,269		396,000
100143115	CHARLOTTE	NC		02/16/2024	6.999	181,934		265,000
100143116	AMHERST	NY		02/16/2024	8.625	257,369		336,000
100143117	SAN LUIS OBISPO	CA		02/16/2024	7.375	444,210		580,000
100143118	CROCKETT	CA		02/16/2024	8.625	669,794		875,000
100143119	NORMAN	OK		02/16/2024	7.500	278,788		394,000
100143120	AMHERST	MA		02/16/2024	8.124	470,932		642,000
100143121	STILWELL	KS		02/16/2024	7.375	258,411		360,000
100143122	ACWORTH	GA		02/16/2024	8.124	293,842		395,000
100143123	CHICAGO	IL		02/16/2024	8.124	451,411		585,000
100143124	NAPLES	FL		02/16/2024	6.625	271,187		350,000
100143125	GLENDALE	CA		02/16/2024	8.125	426,307		551,000
100143126	MANCHESTER	NH		02/16/2024	7.625	404,211		540,000
100143127	ARLINGTON	WA		02/16/2024	7.499	644,093		840,000
100143128	HENDERSON	NV		02/16/2024	7.875	316,419		445,000
100143129	NEWNAN	GA		02/16/2024	7.499	359,309		485,000
100143130	BRADENTON	FL		02/16/2024	7.499	371,738		500,000
100143131	NEW BEDFORD	MA		02/16/2024	8.124	292,515		412,000
100143132	KAILUA KONA	HI		02/16/2024	7.499	406,182		535,000
100143133	AUBURN	WA		02/16/2024	7.625	364,978		475,000
100143134	ACWORTH	GA		02/16/2024	7.990	290,774		380,000
100143135	HOLLYWOOD	FL		02/16/2024	8.000	313,925		420,000
100143136	SAINT LOUIS	MO		02/16/2024	7.625	293,716		395,000
100143137	SANTA ROSA BEACH	FL		02/16/2024	7.374	372,152		495,000
100143138	APEX	NC		02/16/2024	7.499	389,745		516,000
100143139	TACOMA	WA		02/16/2024	7.624	568,602		755,000
100143140	MELISSA	TX		02/16/2024	7.624	317,139		413,000
100143141	SAINT AUGUSTINE	FL		02/16/2024	5.500	264,529		367,000
100143142	PHOENIX	AZ		02/16/2024	5.875	285,356		375,000
100143143	ALEXANDRIA	VA		02/16/2024	6.990	357,702		505,000
100143144	BLUFF DALE	TX		02/16/2024	7.625	307,065		399,000
100143145	DURHAM	NC		02/16/2024	5.500	270,992		392,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143146	PEABODY	MA		02/16/2024	8.625	535,998		700,000
100143147	STERLING	VA		02/16/2024	7.125	402,061		530,000
100143148	STERLING	VA		02/16/2024	7.125	398,645		530,000
100143149	ARLINGTON	TX		02/16/2024	7.624	232,822		312,000
100143150	CHASKA	MN		02/16/2024	7.990	261,459		355,000
100143151	CHARLOTTE	NC		02/16/2024	7.625	341,337		420,000
100143152	NORTH LAS VEGAS	NV		02/16/2024	7.125	454,385		565,000
100143153	LAS CRUCES	NM		02/16/2024	8.000	227,039		287,000
100143154	PHOENIX	AZ		02/16/2024	7.499	283,565		407,000
100143155	KATY	TX		02/16/2024	8.125	235,104		300,000
100143156	KATY	TX		02/16/2024	8.125	237,519		300,000
100143157	KISSIMMEE	FL		02/16/2024	7.000	343,234		554,000
100143158	SAN RAFAEL	CA		02/16/2024	7.125	737,270		1,100,000
100143159	SURPRISE	AZ		02/16/2024	7.000	266,198		367,000
100143160	GOLDEN	CO		02/16/2024	7.624	295,711		400,000
100143161	DAVENPORT	FL		02/16/2024	5.750	286,499		435,000
100143162	LOS ANGELES	CA		02/16/2024	8.000	845,392		1,100,000
100143163	MONTGOMERY	TX		02/16/2024	6.875	183,968		246,000
100143164	FREMONT	CA		02/16/2024	7.990	744,924		971,500
100143165	NORFOLK	VA		02/16/2024	7.625	252,223		343,000
100143166	POMPANO BEACH	FL		02/16/2024	6.624	360,402		480,000
100143167	EMMETT	ID		02/16/2024	7.624	268,255		360,000
100143168	DAVENPORT	FL		02/16/2024	8.125	555,118		685,000
100143169	ISLAND PARK	ID		02/16/2024	7.250	554,437		802,500
100143170	KISSIMMEE	FL		02/16/2024	6.990	389,635		540,000
100143171	BUFORD	GA		02/16/2024	7.125	444,598		613,000
100143172	SAINT AUGUSTINE	FL		02/16/2024	5.250	253,884		388,000
100143173	MANOR	TX		02/16/2024	7.125	270,695		451,000
100143174	MILFORD	NH		02/16/2024	7.499	490,340		640,000
100143175	WINFIELD	IN		02/16/2024	5.625	257,885		390,000
100143176	YELM	WA		02/16/2024	7.125	370,387		520,000
100143177	LUTHERVILLE TIMONIUM	MD		02/16/2024	8.125	343,179		430,000
100143178	DASSEL	MN		02/16/2024	7.875	344,897		460,000
100143179	MOSES LAKE	WA		02/16/2024	7.500	370,383		486,000
100143180	ALLEN	TX		02/16/2024	7.124	332,563		440,000
100143181	TUJUNGA	CA		02/16/2024	7.625	763,658		1,000,000
100143182	OREGON CITY	OR		02/16/2024	7.499	422,065		620,000
100143183	GLEN ALLEN	VA		02/16/2024	7.124	284,950		390,000
100143184	NEW ORLEANS	LA		02/16/2024	7.625	332,472		454,000
100143185	SAVANNAH	GA		02/16/2024	7.500	284,044		375,000
100143186	AUSTIN	TX		02/16/2024	6.500	447,798		600,000
100143187	PUYALLUP	WA		02/16/2024	7.624	378,697		505,000
100143188	SAINT AUGUSTINE	FL		02/16/2024	7.625	437,964		585,000
100143189	SCOTTSDALE	AZ		02/16/2024	7.374	605,441		815,000
100143190	MANTEO	NC		02/16/2024	8.375	426,888		565,000
100143191	SEDRO WOOLLEY	WA		02/16/2024	7.625	358,627		450,000
100143192	CYPRESS	TX		02/16/2024	7.625	346,233		450,000
100143193	FITCHBURG	MA		02/16/2024	7.875	258,108		329,000
100143194	HENDERSON	NV		02/16/2024	8.000	679,625		840,000
100143195	AUSTIN	TX		02/16/2024	6.874	325,297		475,000
100143196	YUMA	AZ		02/16/2024	8.490	339,531		440,000
100143197	DENVER	CO		02/16/2024	7.000	684,631		952,000
100143198	EVERETT	WA		02/16/2024	7.000	463,286		615,000
100143199	TULSA	OK		02/16/2024	7.125	237,763		313,000
100143200	ROYSE CITY	TX		02/16/2024	6.624	243,674		346,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143201	DENVER	CO		02/16/2024	8.125	371,982		535,000
100143202	SAN ANTONIO	TX		02/16/2024	6.990	244,229		375,000
100143203	SAN ANTONIO	TX		02/16/2024	7.000	244,264		400,000
100143204	DOUGLAS	MI		02/16/2024	7.624	346,335		450,000
100143205	MARIETTA	GA		02/16/2024	7.374	289,790		385,000
100143206	CANYON	TX		02/16/2024	7.125	356,888		480,000
100143207	HOUSTON	TX		02/16/2024	7.125	354,147		471,000
100143208	ARLINGTON	VA		02/16/2024	7.625	467,624		650,000
100143209	HOUSTON	TX		02/16/2024	7.625	253,047		340,000
100143210	GERMANTOWN	TN		02/16/2024	6.990	230,370		325,000
100143211	FREDERICK	MD		02/16/2024	7.500	365,992		510,000
100143212	FUQUAY VARINA	NC		02/16/2024	7.125	242,150		335,000
100143213	WESLEY CHAPEL	FL		02/16/2024	7.625	311,141		407,000
100143214	LA PLATA	MD		02/16/2024	6.500	307,039		411,000
100143215	FORT WORTH	TX		02/16/2024	6.500	279,648		381,000
100143216	HENDERSON	NV		02/16/2024	6.500	342,045		435,000
100143217	CAPE CORAL	FL		02/16/2024	8.125	294,142		470,000
100143218	VANCOUVER	WA		02/16/2024	6.125	367,777		509,995
100143219	LAWRENCEVILLE	GA		02/16/2024	7.000	284,516		383,000
100143220	FORT WORTH	TX		02/16/2024	6.500	264,807		341,000
100143221	MONTGOMERY	AL		02/16/2024	6.625	278,538		375,000
100143222	HENDERSON	NV		02/16/2024	5.750	241,087		339,500
100143223	HEMET	CA		02/16/2024	6.500	405,853		520,000
100143224	WINTER HAVEN	FL		02/16/2024	6.500	231,483		295,000
100143225	ROSEVILLE	CA		02/16/2024	6.500	337,825		450,000
100143226	HENDERSON	NV		02/16/2024	6.250	242,868		329,000
100143227	BRENHAM	TX		02/16/2024	6.500	227,569		290,200
100143228	FORT WORTH	TX		02/16/2024	6.500	264,394		340,000
100143229	SUMMERVILLE	SC		02/16/2024	5.990	287,546		414,000
100143230	BRENHAM	TX		02/16/2024	6.500	224,113		286,000
100143231	LOCUST GROVE	VA		02/16/2024	6.500	295,535		415,000
100143232	RIO RANCHO	NM		02/16/2024	6.250	296,838		380,000
100143233	NAMPA	ID		02/16/2024	8.625	397,986		490,000
100143234	FORT WORTH	TX		02/16/2024	6.250	250,291		340,000
100143235	MERCED	CA		02/16/2024	6.500	289,236		458,000
100143236	PROVO	UT		02/16/2024	6.500	319,050		450,000
100143237	ST GEORGE	UT		02/16/2024	7.375	377,860		595,000
100143238	NEWARK	CA		02/16/2024	7.625	718,059		941,000
100143239	SPARKS	NV		02/16/2024	6.375	306,533		432,000
100143240	TUCSON	AZ		02/16/2024	6.250	288,789		395,000
100143241	TOMS RIVER	NJ		02/16/2024	7.500	577,011		735,000
100143242	SALEM	OR		02/16/2024	6.500	333,007		428,995
100143243	OCEAN CITY	NJ		02/16/2024	7.625	770,586		1,080,000
100143244	MURRAY	UT		02/16/2024	6.750	638,983		850,000
100143245	LACEY	WA		02/16/2024	7.625	421,937		575,000
100143246	INDIAN ROCKS BEACH	FL		02/16/2024	7.499	363,814		497,000
100143247	NAPA	CA		02/16/2024	7.500	579,983		780,000
100143248	OREM	UT		02/16/2024	7.625	393,045		515,000
100143249	RIVERTON	UT		02/16/2024	6.990	333,932		446,000
100143250	MERIDIAN	CA		02/16/2024	7.500	551,241		770,000
100143251	SACRAMENTO	CA		02/16/2024	7.500	374,686		488,000
100143252	TARPON SPRINGS	FL		02/16/2024	7.125	225,801		288,000
100143253	LUTZ	FL		02/16/2024	7.624	316,032		395,000
100143254	BEAUFORT	SC		02/16/2024	7.490	235,185		295,000
100143255	PUNTA GORDA	FL		02/16/2024	7.500	479,810		640,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143256	WEST PALM BEACH	FL		02/16/2024	6.990	287,705		385,000
100143257	TUCSON	AZ		02/16/2024	7.000	249,193		334,000
100143258	MADERA	CA		02/16/2024	6.875	251,394		315,000
100143259	DENVER	CO		02/16/2024	7.625	269,742		430,000
100143260	MONROE	WA		02/16/2024	7.125	363,512		600,000
100143261	HOWELL	NJ		02/16/2024	7.499	425,182		560,000
100143262	SURPRISE	AZ		02/16/2024	7.125	370,083		525,000
100143263	MERCED	CA		02/16/2024	6.875	332,149		505,000
100143264	COLORADO SPRINGS	CO		02/16/2024	6.875	319,269		435,000
100143265	SOUTH KINGSTOWN	RI		02/16/2024	7.499	319,541		415,000
100143266	WEST ORANGE	NJ		02/16/2024	7.374	420,694		560,000
100143267	ANNA	TX		02/16/2024	8.500	520,815		650,000
100143268	DENTON	TX		02/16/2024	7.374	202,113		265,000
100143269	FORT WORTH	TX		02/16/2024	6.375	244,169		328,000
100143270	FORT WORTH	TX		02/16/2024	6.375	251,778		343,000
100143271	PARKER	CO		02/16/2024	6.000	426,279		595,000
100143272	EVERMAN	TX		02/16/2024	7.499	237,151		297,000
100143273	ZEPHYRHILLS	FL		02/16/2024	6.250	274,353		392,000
100143274	FOLSOM	CA		02/16/2024	7.125	493,386		620,000
100143275	RIDGEFIELD PARK	NJ		02/16/2024	7.625	505,501		690,000
100143276	PORTLAND	OR		02/16/2024	6.875	330,211		430,000
100143277	LEANDER	TX		02/16/2024	7.625	281,264		380,000
100143278	LOGAN	UT		02/16/2024	7.000	256,414		377,000
100143279	AUSTIN	TX		02/16/2024	7.375	299,921		433,000
100143280	SAINT CLOUD	FL		02/16/2024	6.990	230,901		306,000
100143281	BEL AIRE	KS		02/16/2024	7.500	273,173		357,000
100143282	ORMOND BEACH	FL		02/16/2024	7.125	267,730		371,000
100143283	SNOQUALMIE PASS	WA		02/16/2024	7.625	547,972		725,000
100143284	ROGERS	AR		02/16/2024	7.625	396,052		530,000
100143285	EL RENO	OK		02/16/2024	6.625	259,773		345,000
100143286	TAMPA	FL		02/16/2024	6.990	303,154		400,000
100143287	FRESNO	CA		02/16/2024	6.875	241,410		334,000
100143288	GRAND JUNCTION	CO		02/16/2024	6.990	263,775		368,000
100143289	MONROE	NC		02/16/2024	7.375	271,055		358,000
100143290	HARRISBURG	NC		02/16/2024	7.625	306,029		402,000
100143291	MARIETTA	GA		02/16/2024	6.875	485,605		695,000
100143292	LAWRENCE	MA		02/16/2024	7.125	501,958		674,000
100143293	TAMPA	FL		02/16/2024	7.125	217,604		275,000
100143294	VAN ALSTYNE	TX		02/16/2024	7.499	289,858		385,000
100143295	SEVIERVILLE	TN		02/16/2024	7.125	385,591		610,000
100143296	CAMERON	NC		02/16/2024	7.375	285,963		415,000
100143297	FLOWERY BRANCH	GA		02/16/2024	7.000	260,296		343,000
100143298	KATY	TX		02/16/2024	7.500	247,198		326,000
100143299	LUBBOCK	TX		02/16/2024	7.625	252,422		350,000
100143300	MILFORD	MA		02/16/2024	7.625	269,030		500,000
100143301	LOGANVILLE	GA		02/16/2024	6.375	302,321		420,000
100143302	DALLAS	TX		02/16/2024	6.375	496,908		665,000
100143303	CAPE CORAL	FL		02/16/2024	6.624	300,543		410,000
100143304	AURORA	CO		02/16/2024	7.625	327,084		428,000
100143305	ARLINGTON	TX		02/16/2024	7.374	356,059		454,000
100143306	QUEEN CREEK	AZ		02/16/2024	6.375	409,913		565,000
100143307	KISSIMMEE	FL		02/16/2024	7.490	232,228		305,000
100143308	QUEEN CREEK	AZ		02/16/2024	6.375	413,640		560,000
100143309	MARYSVILLE	WA		02/16/2024	7.000	523,225		760,000
100143310	KNOXVILLE	TN		02/16/2024	7.250	197,882		250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143311	PRINCETON	TX		02/16/2024	7.500	245,207		367,000
100143312	WOODLAND	CA		02/16/2024	6.875	375,930		605,000
100143313	FORT MILL	SC		02/16/2024	7.000	265,399		355,000
100143314	LAKEWOOD	WA		02/16/2024	6.990	473,672		625,000
100143315	SAN ANTONIO	TX		02/16/2024	7.374	207,827		270,000
100143316	GILBERT	AZ		02/16/2024	7.875	575,913		771,000
100143317	APEX	NC		02/16/2024	7.125	355,857		470,000
100143318	LAKE ARROWHEAD	CA		02/16/2024	7.625	683,543		847,000
100143319	ATHENS	AL		02/16/2024	6.250	254,634		348,000
100143320	SUMMERVILLE	SC		02/16/2024	6.250	310,692		440,000
100143321	HOUSTON	TX		02/16/2024	7.625	237,104		315,000
100143322	MOUNT SHASTA	CA		02/16/2024	7.625	409,136		569,000
100143323	NORTH LAS VEGAS	NV		02/16/2024	5.750	316,139		456,000
100143324	WILMINGTON	DE		02/16/2024	7.000	239,336		320,000
100143325	FRESNO	CA		02/16/2024	7.990	248,345		328,000
100143326	CHARLOTTE	NC		02/16/2024	7.500	243,586		319,500
100143327	LOGANVILLE	GA		02/16/2024	5.375	250,258		366,000
100143328	LEBANON	OR		02/16/2024	8.125	308,588		380,000
100143329	APPLE VALLEY	CA		02/16/2024	7.500	302,506		394,000
100143330	CLIFFSIDE PARK	NJ		02/16/2024	7.125	1,053,745		1,400,000
100143331	PORTLAND	OR		02/16/2024	7.000	291,910		430,000
100143332	ATLANTA	GA		02/16/2024	7.875	237,715		315,000
100143333	FOLSOM	CA		02/16/2024	6.875	497,107		640,000
100143334	LARGO	FL		02/16/2024	7.500	178,698		245,000
100143335	HARLEYSVILLE	PA		02/16/2024	7.125	195,329		260,000
100143336	PALMETTO	FL		02/16/2024	7.000	236,477		320,000
100143337	LINCOLNWOOD	IL		02/16/2024	8.999	467,021		1,550,000
100143339	INDIANAPOLIS	IN		02/16/2024	8.375	592,822		1,075,000
100143340	RICHTON PARK	IL		02/16/2024	8.999	252,828		330,000
100143341	NEWARK	NJ		02/16/2024	8.375	438,000		600,000
100143346	CHICAGO	IL		02/16/2024	9.750	214,036		280,000
100143349	BEVERLY	MA		02/16/2024	8.999	638,699		910,000
100143350	GRIFFIN	GA		02/16/2024	9.250	216,516		270,000
100143353	QUINCY	MA		02/16/2024	8.499	497,442		775,000
100143354	BAY HARBOR ISLANDS	FL		02/16/2024	7.999	248,357		370,000
100143355	LOS ANGELES	CA		02/16/2024	8.125	927,516		1,309,000
100143357	BAKERSFIELD	CA		02/16/2024	10.499	419,302		515,000
100143358	NORTH PROVIDENCE	RI		02/16/2024	7.999	294,954		425,000
100143359	MEDWAY	MA		02/16/2024	9.999	783,904		1,100,000
100143360	CHICAGO	IL		02/16/2024	7.999	423,176		675,000
100143362	LAS VEGAS	NV		02/16/2024	9.875	273,231		307,000
100143363	LEHIGH ACRES	FL		02/16/2024	9.499	322,443		365,000
100143364	CHICAGO	IL		02/16/2024	9.875	282,818		320,000
100143366	HUNTINGTON BEACH	CA		02/16/2024	8.750	660,237		855,000
100143368	PIKESVILLE	MD		02/16/2024	9.499	211,801		275,000
100143369	WHITMAN	MA		02/16/2024	9.750	414,241		480,000
100143370	VENTURA	CA		02/16/2024	7.499	1,063,035		1,450,000
100143372	JURUPA VALLEY	CA		02/16/2024	8.625	522,281		660,000
100143374	OAK BLUFFS	MA		02/16/2024	9.750	994,507		1,150,000
100143376	RIVERSIDE	CA		02/16/2024	8.999	721,043		875,000
100143377	LAKELAND	FL		02/16/2024	7.999	258,742		355,000
100143378	DAVENPORT	FL		02/16/2024	8.375	259,199		345,000
100143379	LUTZ	FL		02/16/2024	7.625	283,057		365,000
100143380	SIMI VALLEY	CA		02/16/2024	7.499	198,135		770,000
100143382	LAKE ARROWHEAD	CA		02/16/2024	9.250	420,445		575,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143383	PALM BAY	FL		02/16/2024	7.999	265,189		411,000
100143386	LOS ANGELES	CA		02/16/2024	7.999	750,158		1,225,000
100143387	HESPERIA	CA		02/16/2024	8.375	517,376		640,000
100143388	IRVING	TX		02/16/2024	7.999	289,327		430,000
100143389	BOWIE	MD		02/16/2024	11.499	342,182		410,000
100143390	LOS ANGELES	CA		02/16/2024	7.999	212,916		480,000
100143391	NORTHRIDGE	CA		02/16/2024	8.999	710,596		910,000
100143393	LANCASTER	CA		02/16/2024	10.999	407,748		425,000
100143395	ATLANTA	GA		02/16/2024	6.999	208,375		392,000
100143396	APACHE JUNCTION	AZ		02/16/2024	8.750	275,569		403,000
100143397	HUNTINGTON BEACH	CA		02/16/2024	7.875	557,148		2,200,000
100143399	CLAREMONT	CA		02/16/2024	7.999	867,855		1,075,000
100143400	LOS ANGELES	CA		02/16/2024	8.250	500,510		775,000
100143401	DAVENPORT	FL		02/16/2024	8.375	272,649		350,000
100143402	DAVENPORT	FL		02/16/2024	8.375	288,208		382,000
100143403	CHICAGO	IL		02/16/2024	9.125	298,192		385,000
100143405	LYNN	MA		02/16/2024	9.250	510,152		640,000
100143406	CHICAGO	IL		02/16/2024	8.499	246,482		370,000
100143407	DULUTH	GA		02/16/2024	8.999	413,058		525,000
100143408	PALM SPRINGS	CA		02/16/2024	7.125	351,373		550,000
100143409	MEMPHIS	TN		02/16/2024	8.750	161,225		220,000
100143410	VICTORVILLE	CA		02/16/2024	6.999	314,842		405,000
100143411	LAS VEGAS	NV		02/16/2024	7.499	185,766		300,000
100143412	NORTH POTOMAC	MD		02/16/2024	7.875	957,892		1,580,000
100143413	PAYSON	AZ		02/16/2024	8.125	376,763		477,000
100143416	LAUREL	MD		02/16/2024	8.250	175,831		293,000
100143417	SHABBONA	IL		02/16/2024	8.999	164,714		205,000
100143418	NORTH GRAFTON	MA		02/16/2024	9.625	364,567		466,000
100143419	OCALA	FL		02/16/2024	7.375	224,844		325,000
100143420	RIVERSIDE	CA		02/16/2024	8.375	488,892		610,000
100143421	INGLEWOOD	CA		02/16/2024	7.999	750,713		929,000
100143423	BAY POINT	CA		02/16/2024	8.125	328,022		530,000
100143424	BOERNE	TX		02/16/2024	7.875	694,307		855,000
100143425	PHOENIX	AZ		02/16/2024	7.999	157,977		230,000
100143426	BELLEVUE	WA		02/16/2024	8.750	397,613		480,000
100143427	ABINGTON	MA		02/16/2024	9.250	642,039		796,000
100143428	KISSIMMEE	FL		02/16/2024	8.125	185,768		255,000
100143429	HIALEAH	FL		02/16/2024	8.125	396,440		560,000
100143430	LOS ANGELES	CA		02/16/2024	8.875	283,430		535,000
100143431	EVERGREEN	CO		02/16/2024	7.875	745,440		1,190,000
100143433	SPRING	TX		02/16/2024	7.999	163,292		210,000
100143437	VALLEJO	CA		02/16/2024	7.250	224,754		445,000
100143438	MILWAUKEE	WI		02/16/2024	9.750	198,585		229,000
100143439	SPRING	TX		02/16/2024	7.875	179,415		248,000
100143440	VENTURA	CA		02/16/2024	9.125	513,905		639,000
100143442	LONG BEACH	CA		02/16/2024	8.125	561,618		690,000
100143443	APPLE VALLEY	CA		02/16/2024	7.499	191,593		330,000
100143445	HILLIARD	FL		02/16/2024	8.750	134,869		238,000
100143446	PROSPECT HEIGHTS	IL		02/16/2024	8.875	157,264		188,000
100143447	MCHENRY	IL		02/16/2024	8.250	327,327		400,000
100143448	CORONA	CA		02/16/2024	7.625	603,783		860,000
100143449	ENGLEWOOD	OH		02/16/2024	7.999	128,799		187,000
100143450	RIVERSIDE	CA		02/16/2024	7.875	381,858		1,075,000
100143451	MESA	AZ		02/16/2024	9.750	300,964		372,000
100143452	SALINAS	CA		02/16/2024	8.375	450,551		595,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143453	GLEN BURNIE	MD		02/16/2024	8.999	205,903		260,000
100143455	HYATTSVILLE	MD		02/16/2024	8.999	341,916		444,500
100143456	NEW MILFORD	CT		02/16/2024	7.999	386,937		475,000
100143457	AUBURN	WA		02/16/2024	10.250	326,632		390,000
100143458	ARLINGTON	TX		02/16/2024	9.125	158,177		220,000
100143459	PALMDALE	CA		02/16/2024	10.999	415,953		485,000
100143461	VACAVILLE	CA		02/16/2024	8.990	846,532		1,050,000
100143462	LONG BEACH	CA		02/16/2024	7.875	625,580		795,000
100143463	MOUNT HOLLY	NC		02/16/2024	7.499	296,491		368,000
100143464	LOS ANGELES	CA		02/16/2024	7.999	883,088		1,089,000
100143466	SPRING HILL	FL		02/16/2024	10.750	358,583		433,000
100143467	BRIGHTON	CO		02/16/2024	7.999	418,745		623,000
100143468	PHOENIX	AZ		02/16/2024	7.999	260,942		345,000
100143469	LOS ANGELES	CA		02/16/2024	7.999	404,859		815,000
100143471	BRADENTON	FL		02/16/2024	6.999	340,361		465,000
100143472	OCEANSIDE	CA		02/16/2024	7.625	479,902		872,500
100143473	SANTA PAULA	CA		02/16/2024	10.999	721,801		770,000
100143475	NORTH DINWIDDIE	VA		02/16/2024	8.499	217,673		275,000
100143476	SAN BERNARDINO	CA		02/16/2024	8.250	475,329		680,000
100143477	HENDERSON	NV		02/16/2024	7.499	380,069		476,000
100143478	TAMPA	FL		02/16/2024	10.375	318,282		375,000
100143480	COMPTON	CA		02/16/2024	10.375	473,150		590,000
100143483	BRAWLEY	CA		02/16/2024	7.875	102,626		275,000
100143485	LAKEWOOD	CO		02/21/2024	7.750	411,343		654,000
100143486	LOS ANGELES	CA		02/21/2024	8.625	2,022,901		2,800,000
100143487	ELK GROVE	CA		02/21/2024	7.750	204,498		631,000
100143488	GRAND PRAIRIE	TX		02/21/2024	8.625	678,635		797,000
100143489	DENVER	CO		02/21/2024	8.625	248,770		313,000
100143491	MOUNT DORA	FL		02/21/2024	7.750	241,816		362,000
100143492	ANNA	TX		02/21/2024	7.375	298,559		462,000
100143493	LEESBURG	FL		02/21/2024	7.750	224,922		341,000
100143495	VALRICO	FL		02/21/2024	9.625	468,301		562,000
100143497	MESQUITE	TX		02/21/2024	7.500	151,681		297,000
100143499	FREMONT	CA		02/21/2024	7.875	2,056,003		2,550,000
100143500	CENTENNIAL	CO		02/21/2024	7.875	371,533		635,000
100143501	ROSENBERG	TX		02/21/2024	8.250	269,484		336,000
100143502	SACRAMENTO	CA		02/21/2024	8.000	383,548		500,000
100143503	EL CAJON	CA		02/21/2024	8.500	597,906		750,000
100143504	LONG BEACH	CA		02/21/2024	7.500	587,377		730,000
100143505	EASTVALE	CA		02/21/2024	8.625	728,847		875,000
100143506	MURPHY	TX		02/21/2024	7.625	332,991		478,000
100143507	SAN JOSE	CA		02/22/2024	7.500	556,598		740,000
100143508	VAN NUYS	CA		02/22/2024	10.375	1,856,167		2,400,000
100143509	LAREDO	TX		02/22/2024	8.375	1,167,516		1,761,000
100143510	MELBOURNE	FL		02/22/2024	8.500	160,247		197,000
100143511	JURUPA VALLEY	CA		02/22/2024	8.250	736,200		900,000
100143512	ROSELLE	NJ		02/21/2024	7.500	353,395		500,000
100143513	TRENTON	NJ		02/21/2024	7.657	175,645		245,000
100143514	AMITYVILLE	NY		02/21/2024	8.780	396,606		525,000
100143515	CHESTER	NY		02/21/2024	8.560	446,128		575,000
100143516	NEWARK	NJ		02/21/2024	7.800	574,594		750,000
100143517	NEWARK	NJ		02/21/2024	7.750	482,281		675,000
100143518	NEWARK	NJ		02/21/2024	7.670	600,444		780,000
100143519	IRVINGTON	NJ		02/21/2024	7.520	315,759		475,000
100143520	NEWARK	NJ		02/21/2024	7.670	600,444		780,000

SCHEDULE B - PART 2

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

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100143521	HARRISBURG	PA		02/21/2024	8.250	76,823		100,000
100143522	VINELAND	NJ		02/21/2024	8.318	115,252		160,000
100143523	ELIZABETH	NJ		02/21/2024	8.260	672,425		1,000,000
100143524	HUDSON	NY		02/21/2024	7.670	158,620		280,000
100143525	EASTPOINTE	MI		02/21/2024	8.990	145,283		232,000
100143526	SCRANTON	PA		02/21/2024	8.540	155,409		202,000
100143527	MONROE	NY		02/21/2024	7.624	371,440		530,000
100143528	FITCHBURG	MA		02/21/2024	8.370	381,055		525,000
100143529	NEWARK	NJ		02/21/2024	7.800	591,071		770,000
100143530	NEWARK	NJ		02/21/2024	7.650	653,948		850,000
100143531	MARKHAM	IL		02/21/2024	8.180	131,840		160,000
100143532	DOLTON	IL		02/21/2024	8.050	153,116		187,000
100143534	DALLAS	TX		02/21/2024	8.390	144,894		228,000
100143535	FLOSSMOOR	IL		02/21/2024	8.175	283,744		370,000
100143536	YONKERS	NY		02/21/2024	9.300	899,674		1,150,000
100143537	GREENSBORO	NC		02/21/2024	8.850	80,681		112,000
100143538	JERSEY CITY	NJ		02/21/2024	7.450	880,370		1,575,000
100143539	SCRANTON	PA		02/21/2024	8.320	313,390		405,000
100143540	PLYMOUTH	PA		02/21/2024	8.970	192,715		248,000
100143541	CORPUS CHRISTI	TX		02/21/2024	8.390	179,426		268,000
100143542	EAST STROUDSBURG	PA		02/21/2024	7.830	260,298		442,000
100143543	WINSLOW TOWNSHIP	NJ		02/21/2024	8.380	154,725		200,000
100143544	CALUMET CITY	IL		02/21/2024	7.750	153,960		200,000
100143545	PORT HURON	MI		02/21/2024	7.950	102,860		135,000
100143546	HOMEWOOD	IL		02/21/2024	7.850	214,599		280,000
100143547	ST. LOUIS	MO		02/21/2024	8.140	84,630		124,000
100143548	GREELEY	CO		02/21/2024	8.410	331,208		430,000
100143549	CHARLEROI	PA		02/21/2024	7.770	128,356		180,000
100143550	PHILADELPHIA	PA		02/21/2024	8.030	195,489		295,000
100143551	THE BRONX	NY		02/21/2024	8.300	927,000		1,200,000
100143552	NEWARK	NJ		02/21/2024	7.590	602,550		780,000
100143553	NEWARK	NJ		02/21/2024	7.590	618,000		800,000
100143554	LEESBURG	GA		02/21/2024	7.850	319,331		413,000
100143555	EULESS	TX		02/21/2024	6.990	228,578		350,000
100143556	NORMAN	OK		02/21/2024	8.210	133,579		185,000
100143557	TROY	NY		02/21/2024	8.246	159,211		206,000
100143558	COPIAGUE	NY		02/21/2024	7.990	309,435		655,000
100143559	HAVERSTRAW	NY		02/21/2024	7.440	374,587		460,000
100143560	WYANDANCH	NY		02/21/2024	7.990	381,318		525,000
100143561	DARBY	PA		02/21/2024	7.600	146,528		205,000
100143562	NEW ORLEANS	LA		02/21/2024	7.870	310,950		630,000
100143563	MONTICELLO	NY		02/21/2024	7.500	256,525		370,000
100143564	ARVERNE	NY		02/21/2024	8.050	773,452		950,000
100143565	INDEPENDENCE	MO		02/21/2024	8.180	121,559		170,000
100143566	TULSA	OK		02/21/2024	7.660	155,983		219,000
100143567	CHICAGO	IL		02/21/2024	8.250	350,566		455,000
100143568	SAVANNAH	GA		02/21/2024	7.800	169,911		208,000
100143569	CLEVELAND HEIGHTS	OH		02/21/2024	8.150	177,741		300,000
100143570	RIDGE	NY		02/21/2024	8.600	302,723		530,000
100143571	CAPE CORAL	FL		02/21/2024	7.937	237,734		389,000
100143572	HARTFORD	CT		02/21/2024	8.260	537,160		800,000
100143573	CLEVELAND	OH		02/21/2024	8.090	440,088		700,000
100143574	MONROE	NY		02/21/2024	7.010	254,875		890,000
100143575	SUFFIELD	CT		02/21/2024	7.154	133,602		256,000
100143576	SOUTH WINDSOR	CT		02/21/2024	7.117	461,840		1,000,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143577	FREEPORT	NY		02/21/2024	7.610	513,439		710,000
100143578	CHICAGO	IL		02/21/2024	8.090	186,426		240,000
100143579	HARTFORD	CT		02/21/2024	8.650	573,992		850,000
100143580	CLEVELAND	OH		02/21/2024	8.020	128,545		180,000
100143581	CLEVELAND	OH		02/21/2024	8.020	126,218		176,000
100143582	DOLTON	IL		02/21/2024	7.750	145,621		200,000
100143583	OLATHE	KS		02/21/2024	7.977	261,709		340,000
100143584	KANSAS CITY	MO		02/21/2024	7.977	270,176		351,000
100143585	VERNON	CT		02/21/2024	7.717	122,416		204,000
100143586	PASSAIC	NJ		02/21/2024	7.690	626,357		1,100,000
100143587	CENTRAL ISLIP	NY		02/21/2024	7.960	405,163		522,000
100143588	SUFFERN	NY		02/21/2024	7.990	594,790		725,000
100143589	FORT MYERS	FL		02/21/2024	7.250	149,619		235,000
100143590	JAMAICA	NY		02/21/2024	7.190	371,549		780,000
100143591	GRAND BAY	AL		02/21/2024	7.850	108,623		175,000
100143592	ANDERSON	IN		02/21/2024	8.350	260,896		370,000
100143593	LANSING	IL		02/21/2024	7.600	123,248		170,000
100143594	EASTON	PA		02/21/2024	8.050	183,485		256,000
100143595	BROWNS MILLS	NJ		02/21/2024	7.740	219,795		295,000
100143596	JACKSONVILLE	FL		02/21/2024	8.470	250,224		320,000
100143597	CLEVELAND	OH		02/21/2024	7.930	106,615		149,000
100143598	PINE HILL	NJ		02/21/2024	8.010	140,171		180,000
100143599	BIRMINGHAM	AL		02/21/2024	7.640	174,782		265,000
100143600	MILWAUKEE	WI		02/21/2024	8.596	156,255		202,000
100143601	JACKSON	MS		02/21/2024	8.140	106,964		160,000
100143602	NEW BRITAIN	CT		02/21/2024	7.990	555,118		780,000
100143603	BROOKLYN	NY		02/21/2024	7.900	2,022,735		3,425,000
100143604	SCRANTON	PA		02/21/2024	8.730	159,506		206,000
100143605	BALTIMORE	MD		02/21/2024	7.470	111,837		205,000
100143606	ORANGE CITY	FL		02/21/2024	7.100	264,171		405,000
100143607	BLOOMINGBURG	NY		02/21/2024	7.850	267,159		370,000
100143608	CHESTER	PA		02/21/2024	8.380	116,213		150,000
100143609	FARMINGTON	NM		02/21/2024	7.540	155,471		236,000
100143611	LAKE HAVASU CITY	AZ		02/21/2024	7.640	230,410		460,000
100143612	MEMPHIS	TN		02/21/2024	7.910	108,707		140,000
100143613	SCRANTON	PA		02/21/2024	8.000	178,413		250,000
100143614	ELIZABETH	NJ		02/21/2024	8.250	327,443		531,000
100143615	MACON	GA		02/21/2024	7.640	110,778		168,000
100143616	LENOIR	NC		02/21/2024	8.370	269,074		400,000
100143617	TROY	NY		02/21/2024	7.630	106,634		140,000
100143618	CORAM	NY		02/21/2024	7.650	438,908		630,000
100143619	CHICAGO HEIGHTS	IL		02/21/2024	8.220	575,744		840,000
100143620	NANUET	NY		02/21/2024	8.180	389,734		500,000
100143621	ZION	IL		02/21/2024	8.200	115,968		175,000
100143622	PLYMOUTH	PA		02/21/2024	7.790	147,159		205,000
100143623	BALTIMORE	MD		02/21/2024	8.440	158,593		205,000
100143624	PHILADELPHIA	PA		02/21/2024	7.800	164,719		230,000
100143625	BALTIMORE	MD		02/21/2024	8.440	118,161		152,000
100143626	BALTIMORE	MD		02/21/2024	8.440	125,327		162,000
100143627	RENSSELAER	NY		02/21/2024	7.710	146,654		180,000
100143628	CARBONDALE	PA		02/21/2024	8.570	92,700		140,000
100143629	ARTESIA	NM		02/21/2024	8.180	117,546		176,000
100143630	ARTESIA	NM		02/21/2024	8.180	124,893		187,000
100143631	UPPER MARLBORO	MD		02/21/2024	8.250	140,511		182,000
100143632	ARTESIA	NM		02/21/2024	8.180	126,656		178,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143633	ARTESIA	NM		02/21/2024	7.990	122,103		198,000
100143634	TRENTON	NJ		02/21/2024	7.750	177,468		230,000
100143635	ARTESIA	NM		02/21/2024	7.990	123,953		201,000
100143636	ARTESIA	NM		02/21/2024	7.840	133,778		237,000
100143637	PHILADELPHIA	PA		02/21/2024	7.250	107,804		175,000
100143638	GARY	IN		02/21/2024	8.050	146,903		191,000
100143639	MEMPHIS	TN		02/21/2024	8.300	125,534		162,000
100143640	WILLIAMSTON	SC		02/21/2024	8.330	86,511		132,000
100143641	ESCONDIDO	CA		02/22/2024	8.499	796,865		975,000
100143642	ROSEDALE	MD		02/22/2024	9.999	241,697		290,000
100143643	PANAMA CITY	FL		02/22/2024	7.999	389,484		486,000
100143646	HUNTINGTON	NY		02/22/2024	7.749	723,647		895,000
100143647	STUART	FL		02/22/2024	7.999	229,902		435,000
100143650	VENTNOR CITY	NJ		02/22/2024	7.624	396,353		735,000
100143651	CAPE CORAL	FL		02/22/2024	7.624	406,611		518,000
100143652	WILLINGBORO	NJ		02/22/2024	9.249	201,229		251,000
100143654	LAS VEGAS	NV		02/22/2024	7.499	103,509		170,000
100143656	PHILADELPHIA	PA		02/22/2024	7.874	270,417		385,000
100143657	JUPITER	FL		02/22/2024	8.874	531,007		651,000
100143658	CARROLLTON	TX		02/22/2024	7.624	364,039		515,000
100143659	PEMBROKE PINES	FL		02/22/2024	7.499	358,176		1,100,000
100143661	CARLSBAD	CA		02/22/2024	8.499	460,506		715,000
100143662	MOUNT VERNON	NY		02/22/2024	8.624	427,681		565,000
100143663	WAXHAW	NC		02/22/2024	7.374	482,882		720,000
100143664	BURLESON	TX		02/22/2024	8.999	253,766		305,000
100143665	TULSA	OK		02/22/2024	8.124	96,031		140,000
100143666	BEDFORD	TX		02/22/2024	7.499	173,637		352,000
100143669	LONG BEACH	NY		02/22/2024	7.500	760,157		2,950,000
100143670	HARVEY CEDARS	NJ		02/22/2024	8.500	1,345,231		1,630,000
100143671	AUBURN	WA		02/22/2024	8.249	614,165		875,000
100143673	AGOURA HILLS	CA		02/22/2024	7.749	2,954,453		4,500,000
100143675	MALIBU	CA		02/22/2024	7.874	3,075,672		5,600,000
100143676	ALBANY	NY		02/22/2024	7.999	201,920		260,000
100143677	FLORESVILLE	TX		02/22/2024	10.249	239,384		300,000
100143678	DOVER	DE		02/22/2024	7.750	281,270		515,000
100143679	BROOKLYN	NY		02/22/2024	7.875	467,879		575,000
100143680	COLUMBUS	OH		02/22/2024	9.750	223,624		250,000
100143681	PROVIDENCE	RI		02/22/2024	8.749	315,260		405,000
100143682	FORSYTH	MO		02/22/2024	7.874	154,455		215,000
100143683	KISSIMMEE	FL		02/22/2024	7.249	319,282		401,500
100143684	PLYMOUTH	MA		02/22/2024	8.990	890,738		1,075,000
100143685	BROOKLYN	MD		02/22/2024	9.990	130,586		160,000
100143686	WHEATLEY HEIGHTS	NY		02/22/2024	8.499	355,396		520,000
100143687	HICKSVILLE	NY		02/22/2024	9.499	398,728		610,000
100143688	SUMMERFIELD	FL		02/22/2024	11.249	233,681		240,000
100143690	DEER PARK	NY		02/22/2024	8.000	373,728		575,000
100143691	LOS ANGELES	CA		02/22/2024	9.499	396,265		700,000
100143692	RIVERHEAD	NY		02/22/2024	11.374	541,791		700,000
100143693	NEWTON	NJ		02/22/2024	10.499	320,949		390,000
100143695	BRADENTON BEACH	FL		02/22/2024	7.874	2,294,338		3,750,000
100143697	BRADENTON BEACH	FL		02/22/2024	7.874	2,152,492		3,600,000
100143698	MANCHESTER	CT		02/22/2024	11.874	210,639		254,000
100143699	DUBLIN	OH		02/22/2024	9.999	300,652		407,000
100143700	MANVILLE	NJ		02/22/2024	7.749	247,434		465,000
100143703	ROSEVILLE	CA		02/23/2024	9.875	1,296,664		1,603,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143704	FREDERICKSBURG	TX		02/23/2024	8.875	4,105,637		5,810,000
100143705	GLENDALE	CA		02/23/2024	8.250	2,013,375		3,100,000
100143706	HAWTHORNE	CA		02/23/2024	8.500	959,388		1,175,000
100143707	GOTHA	FL		02/23/2024	8.750	1,193,897		1,700,000
100143708	WINTER PARK	FL		02/23/2024	8.500	1,203,388		1,400,000
100143709	ORMOND BEACH	FL		02/23/2024	8.875	308,852		586,000
100143710	MIAMI	FL		02/23/2024	9.250	474,962		585,000
100143711	GOTHA	FL		02/23/2024	7.500	1,074,940		1,400,000
100143712	FORT WORTH	TX		02/23/2024	9.875	211,743		380,000
100143713	ORTING	WA		02/26/2024	8.750	280,937		390,000
100143714	LA HABRA	CA		02/26/2024	8.875	876,768		1,700,000
100143715	SUWANEE	GA		02/26/2024	9.000	357,932		585,000
100143716	HERMOSA BEACH	CA		02/26/2024	8.125	700,017		2,750,000
100143717	PORTERVILLE	CA		02/26/2024	8.750	164,734		205,000
100143718	MANASSAS	VA		02/26/2024	8.750	310,773		420,000
100143719	KENT	WA		02/26/2024	8.375	250,602		600,000
100143720	PLACERVILLE	CA		02/26/2024	10.750	920,136		1,100,000
100143721	LA QUINTA	CA		02/26/2024	8.125	1,132,247		1,625,000
100143722	MIAMI	FL		02/26/2024	8.875	302,211		418,000
100143723	SCOTTSDALE	AZ		02/26/2024	9.000	482,950		555,000
100143724	EDMONDS	WA		02/26/2024	8.875	168,635		940,000
100143725	GARDEN GROVE	CA		02/26/2024	8.375	674,554		950,000
100143726	SCOTTSDALE	AZ		02/26/2024	8.125	491,032		1,120,000
100143727	CORONA	CA		02/26/2024	8.625	231,313		750,000
100143728	HONOLULU	HI		02/26/2024	7.875	533,559		1,000,000
100143729	LANCASTER	CA		02/26/2024	8.750	355,054		415,000
100143730	CANYON LAKE	CA		02/26/2024	8.000	210,168		330,000
100143731	CHARLESTON	SC		02/26/2024	8.125	129,205		690,000
100143732	KISSIMMEE	FL		02/26/2024	8.250	166,523		225,000
100143733	PERRIS	CA		02/26/2024	8.125	279,814		375,000
100143734	CHATTANOOGA	TN		02/26/2024	8.250	183,389		237,000
100143735	INDIANAPOLIS	IN		02/26/2024	8.375	153,054		199,000
100143736	THATCHER	AZ		04/05/2024	8.250	541,330		715,000
100143738	SAINT AUGUSTINE	FL		04/05/2024	7.875	324,285		455,000
100143739	NAPLES	FL		04/05/2024	8.875	489,092		565,000
100143740	EVERETT	WA		04/05/2024	7.500	483,060		860,000
100143741	BUSHKILL	PA		04/05/2024	7.750	157,972		225,000
100143742	HONOLULU	HI		04/05/2024	7.250	371,003		525,000
100143743	BURKE	VA		04/05/2024	7.875	411,011		545,000
100143744	FORT LAUDERDALE	FL		04/05/2024	6.875	397,433		650,000
100143745	PLANTATION	FL		04/05/2024	7.375	515,628		640,000
100143746	RICHMOND	TX		04/05/2024	8.750	352,431		406,000
100143747	GREENSBORO	NC		04/05/2024	8.750	133,446		174,000
100143748	BRIDGEPORT	CT		04/05/2024	7.875	321,485		420,000
100143749	PHOENIX	AZ		04/05/2024	7.875	226,366		315,000
100143750	ESTERO	FL		04/05/2024	7.625	512,825		630,000
100143752	BIRMINGHAM	MI		04/05/2024	7.875	406,717		507,000
100143754	HOLLISTER	CA		04/05/2024	7.875	783,294		975,000
100143755	JACKSONVILLE	FL		04/05/2024	8.500	218,602		265,000
100143756	GARLAND	TX		04/05/2024	7.875	281,347		512,000
100143757	HOMEDALE	ID		04/05/2024	8.250	252,669		310,000
100143758	WESTON	FL		04/05/2024	7.375	1,080,789		1,400,000
100143760	LAUDERHILL	FL		04/05/2024	8.125	293,302		422,000
100143762	CUMMING	GA		04/05/2024	8.500	427,901		462,000
100143763	MEDFORD	OR		04/05/2024	7.500	233,012		330,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143764	GARLAND	TX		04/05/2024	9.125	294,022		375,000
100143765	FORT MYERS	FL		04/05/2024	7.125	141,195		222,000
100143766	FOLSOM	CA		04/05/2024	7.000	452,076		690,000
100143767	PHOENIX	AZ		04/05/2024	7.500	496,652		843,000
100143768	CLOVIS	CA		04/05/2024	7.875	424,961		510,000
100143769	LOS ANGELES	CA		02/27/2024	7.875	3,347,590		4,350,000
100143770	BEAUMONT	CA		02/27/2024	8.750	459,290		575,000
100143771	PHOENIX	AZ		02/27/2024	8.250	344,236		480,000
100143772	OREGON CITY	OR		02/27/2024	7.875	281,201		573,000
100143773	SANTA MONICA	CA		02/27/2024	7.750	1,603,243		4,050,000
100143774	LAS VEGAS	NV		02/27/2024	7.750	355,644		475,000
100143775	PHOENIX	AZ		02/27/2024	9.000	894,575		1,100,000
100143776	KEARNY	NJ		02/27/2024	7.500	545,558		700,000
100143777	SANDY SPRINGS	GA		02/27/2024	10.500	204,789		250,000
100143778	PHOENIX	AZ		02/27/2024	10.500	265,330		410,000
100143779	LAKE HAVASU CITY	AZ		02/27/2024	9.500	908,036		1,350,000
100143780	PHILADELPHIA	PA		02/27/2024	9.875	148,342		244,900
100143781	MILTON	DE		02/27/2024	8.250	457,599		571,000
100143782	BISHOP	TX		02/27/2024	9.750	592,320		775,000
100143783	HAMPTON	VA		02/27/2024	8.500	393,778		540,000
100143785	BRIGHTON	CO		02/28/2024	9.750	1,337,435		1,511,000
100143786	LADERA RANCH	CA		02/28/2024	8.125	3,021,280		3,850,000
100143787	HOMESTEAD	FL		02/28/2024	8.875	586,087		666,000
100143788	FAYETTEVILLE	NC		02/28/2024	9.500	104,741		188,000
100143789	VILLA RICA	GA		02/28/2024	9.990	228,892		273,000
100143790	ALTON	NH		02/28/2024	8.250	413,425		500,000
100143791	KISSIMMEE	FL		02/28/2024	10.375	167,966		205,000
100143792	CONROE	TX		02/28/2024	10.125	621,488		800,000
100143793	DANIA BEACH	FL		02/28/2024	7.750	163,652		225,000
100143794	KYLE	TX		02/28/2024	7.990	510,348		636,000
100143795	COLUMBUS	OH		02/28/2024	10.125	105,227		130,000
100143796	WASHINGTON	DC		02/28/2024	7.750	3,355,425		4,715,000
100143797	LONGWOOD	FL		02/28/2024	7.750	494,826		1,400,000
100143798	TOLEDO	OH		02/28/2024	8.375	95,350		120,000
100143799	MANCHESTER	CT		02/28/2024	8.750	241,833		333,000
100143800	LAS VEGAS	NV		02/28/2024	9.125	711,147		840,000
100143801	HIALEAH	FL		02/28/2024	7.375	168,863		235,000
100143802	CARMEL	IN		02/28/2024	9.375	292,141		340,000
100143803	CHICAGO	IL		02/28/2024	8.250	113,751		155,000
100143804	ST. LOUIS	MO		02/28/2024	8.125	106,341		135,000
100143805	WASHINGTON	DC		02/28/2024	8.500	261,672		411,000
100143806	LAS VEGAS	NV		02/28/2024	8.625	110,477		150,000
100143807	FRANEKER	NLD		02/27/2024	5.600	75,901		105,453
100143810	ROTTERDAM	NLD		02/27/2024	5.600	56,420		75,458
100143811	ROTTERDAM	NLD		02/27/2024	6.300	303,257		445,351
100143812	VLISSINGEN	NLD		02/27/2024	6.300	107,198		157,426
100143813	NIJMEGEN	NLD		02/27/2024	6.250	542,499		914,524
100143814	ALMERE	NLD		02/27/2024	6.050	135,625		265,070
100143815	ALMERE	NLD		02/27/2024	6.050	271,250		530,141
100143816	HOOGEVEEN	NLD		02/27/2024	6.050	170,887		217,497
100143817	GRONINGEN	NLD		02/27/2024	5.440	480,112		572,872
100143818	GRONINGEN	NLD		02/27/2024	5.440	32,007		38,191
100143819	ROTTERDAM	NLD		02/27/2024	5.650	133,997		196,783
100143820	ROTTERDAM	NLD		02/27/2024	5.700	151,900		207,140
100143821	VLAARDINGEN	NLD		02/27/2024	5.900	162,750		211,316

SCHEDULE B - PART 2

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

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100143822	VLAARDINGEN	NLD.		02/27/2024	5.900	390,600		507,159
100143823	ROTTERDAM	NLD.		02/27/2024	5.650	501,812		866,571
100143824	STADSKANAAL	NLD.		02/27/2024	5.700	425,320		579,992
100143825	ROTTERDAM	NLD.		02/27/2024	5.650	73,346		111,271
100143826	ROTTERDAM	NLD.		02/27/2024	5.650	90,706		137,608
100143827	STADSKANAAL	NLD.		02/27/2024	5.700	132,912		181,248
100143828	GORINCHEM	NLD.		02/27/2024	5.750	358,050		569,635
100143829	TILBURG	NLD.		02/27/2024	5.550	282,100		414,280
100143830	GORINCHEM	NLD.		02/27/2024	5.750	157,325		269,282
100143831	TILBURG	NLD.		02/27/2024	5.800	159,386		253,747
100143832	ARNHEM	NLD.		02/27/2024	5.750	345,843		440,173
100143833	S-GRAVENHAGE	NLD.		02/27/2024	5.550	135,625		258,925
100143834	ROTTERDAM	NLD.		02/27/2024	5.800	170,887		217,497
100143835	ZAANDAM	NLD.		02/27/2024	5.550	299,731		440,173
100143836	BEUNINGEN	NLD.		02/27/2024	5.750	162,207		238,211
100143837	SEXBIERUM	NLD.		02/27/2024	5.750	108,500		139,820
100143838	AMSTERDAM	NLD.		02/27/2024	4.560	418,877		669,740
100143839	AMSTERDAM	NLD.		02/27/2024	4.560	15,123		24,180
100143842	ATLANTA	GA.		02/29/2024	8.750	173,234		305,000
100143843	ORANGE	CA.		02/29/2024	8.250	714,171		925,000
100143844	NORTH PORT	FL.		02/29/2024	7.875	325,377		412,000
100143845	SAN JOSE	CA.		02/29/2024	8.125	893,354		1,130,000
100143846	LAKEWAY	TX.		02/29/2024	8.250	257,197		425,000
100143847	LAKEWAY	TX.		02/29/2024	8.250	257,095		420,000
100143848	YORKVILLE	IL.		02/29/2024	7.625	268,519		367,000
100143850	UNITED KINGDOM	GBR.		02/28/2024	6.790	77,588		162,722
100143851	UNITED KINGDOM	GBR.		02/28/2024	6.590	79,015		102,640
100143852	UNITED KINGDOM	GBR.		02/28/2024	6.940	445,181		619,594
100143853	UNITED KINGDOM	GBR.		02/28/2024	6.940	398,286		782,316
100143854	UNITED KINGDOM	GBR.		02/28/2024	5.740	105,464		143,946
100143855	UNITED KINGDOM	GBR.		02/28/2024	5.740	105,464		143,946
100143856	UNITED KINGDOM	GBR.		02/28/2024	7.040	89,121		125,171
100143857	UNITED KINGDOM	GBR.		02/28/2024	7.440	96,360		175,239
100143858	UNITED KINGDOM	GBR.		02/28/2024	7.040	79,404		102,640
100143859	UNITED KINGDOM	GBR.		02/28/2024	6.490	531,468		857,418
100143860	UNITED KINGDOM	GBR.		02/28/2024	6.790	109,745		143,946
100143861	UNITED KINGDOM	GBR.		02/28/2024	7.140	90,379		575,785
100143862	UNITED KINGDOM	GBR.		02/28/2024	6.190	132,976		172,735
100143863	UNITED KINGDOM	GBR.		02/28/2024	6.940	314,775		438,097
100143864	UNITED KINGDOM	GBR.		02/28/2024	6.940	350,749		488,165
100143865	UNITED KINGDOM	GBR.		02/28/2024	6.990	81,906		106,395
100143866	UNITED KINGDOM	GBR.		02/28/2024	6.590	401,843		1,164,086
100143867	UNITED KINGDOM	GBR.		02/28/2024	6.940	166,805		237,824
100143868	SEDONA	AZ.		03/06/2024	8.125	1,605,712		2,061,000
100143869	NEWPORT BEACH	CA.		03/06/2024	7.875	1,361,461		1,900,000
100143870	VALENCIA	CA.		03/06/2024	7.750	1,414,950		1,750,000
100143871	LONG BEACH	CA.		03/06/2024	10.750	777,823		930,000
100143872	BIG BEAR LAKE	CA.		03/06/2024	7.750	455,416		549,000
100143873	BLAINE	WA.		03/06/2024	7.375	560,825		699,990
100143874	LAS VEGAS	NV.		03/06/2024	7.625	694,407		1,331,000
100143875	WEST HAVEN	CT.		03/06/2024	7.875	318,605		390,000
100143876	MARATHON	FL.		03/06/2024	8.875	335,419		650,000
100143877	AMERICAN CANYON	CA.		03/06/2024	7.750	544,769		725,000
100143878	RIO VISTA	CA.		03/06/2024	7.750	156,788		311,000
100143879	MALIBU	CA.		03/06/2024	7.750	1,981,716		3,500,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143880	ATASCADERO	CA		03/06/2024	7.375	306,106		700,000
100143881	LAKE WORTH BEACH	FL		03/06/2024	7.625	647,034		788,000
100143882	AVENTURA	FL		03/06/2024	7.250	561,553		740,000
100143883	LAKE WALES	FL		03/06/2024	7.500	548,846		680,000
100143884	ORLANDO	FL		03/06/2024	8.875	652,792		800,000
100143885	FOLLY BEACH	SC		03/06/2024	8.750	1,015,730		1,545,000
100143886	LAKELAND	FL		03/06/2024	8.875	295,932		345,000
100143887	SANFORD	FL		03/06/2024	8.500	279,786		385,000
100143888	SEWICKLEY	PA		03/06/2024	8.625	545,726		670,000
100143889	PALM SPRINGS	CA		03/06/2024	8.750	1,778,883		2,135,000
100143890	DAVIE	FL		03/06/2024	8.375	1,088,699		1,500,000
100143891	MONSEY	NY		03/06/2024	7.875	344,428		1,290,000
100143892	DALLAS	TX		03/06/2024	7.875	201,704		265,000
100143893	ACWORTH	GA		03/06/2024	8.250	294,680		380,000
100143894	ANNAPOLIS	MD		03/06/2024	8.500	277,315		390,000
100143895	GLEN ALLEN	VA		03/06/2024	7.500	147,017		185,000
100143896	LOS ANGELES	CA		03/06/2024	7.750	3,368,717		5,102,000
100143897	COSTA MESA	CA		03/06/2024	8.125	986,861		1,290,000
100143898	RIVERSIDE	CA		03/06/2024	8.990	1,108,289		1,391,000
100143899	REDLANDS	CA		03/06/2024	7.750	724,172		1,100,000
100143900	SEWELL	NJ		03/06/2024	8.625	466,352		578,000
100143901	RANCHO SANTA MARGARITA	CA		03/06/2024	8.250	1,691,053		2,100,000
100143902	MURFREESBORO	TN		03/06/2024	9.500	537,244		615,000
100143903	LAKEWOOD	CA		03/06/2024	8.250	1,558,843		1,900,000
100143904	EDISTO ISLAND	SC		03/06/2024	8.250	575,326		715,000
100143905	CROFTON	MD		03/06/2024	8.250	377,839		459,000
100143906	CROFTON	MD		03/06/2024	8.250	358,456		455,000
100143907	CROFTON	MD		03/06/2024	8.250	354,708		450,000
100143908	STUDIO CITY	CA		03/06/2024	8.375	742,581		900,000
100143909	PHELAN	CA		03/06/2024	8.375	158,173		500,000
100143910	LOS ANGELES	CA		03/06/2024	7.750	499,384		640,000
100143911	BAKERSFIELD	CA		03/06/2024	9.125	213,417		320,000
100143912	BRONX	NY		03/06/2024	7.875	716,701		890,000
100143913	HOUSTON	TX		03/06/2024	10.750	469,315		600,000
100143914	FORT MYERS	FL		03/06/2024	8.125	218,237		376,000
100143915	BALDWIN	NY		03/06/2024	10.750	523,233		660,000
100143917	LOS ANGELES	CA		02/29/2024	7.500	449,970		710,000
100143918	SANTA CLARITA	CA		02/29/2024	8.499	1,556,804		3,725,000
100143919	PHOENIX	AZ		02/29/2024	8.999	229,329		320,000
100143920	CHARLOTTE	NC		02/29/2024	9.375	284,295		344,000
100143921	REISTERSTOWN	MD		02/29/2024	7.499	264,119		351,000
100143922	MORENO VALLEY	CA		02/29/2024	8.999	417,274		508,000
100143924	NAPLES	FL		02/29/2024	7.625	1,846,292		2,700,000
100143927	PORT ARTHUR	TX		02/29/2024	8.250	122,604		164,000
100143928	LOS ANGELES	CA		02/29/2024	8.750	1,163,446		1,700,000
100143929	EL MONTE	CA		02/29/2024	7.625	307,238		615,000
100143931	LAKE FOREST	CA		02/29/2024	8.250	391,937		680,000
100143932	LINCOLN	CA		02/29/2024	10.250	584,113		703,000
100143937	SANGER	CA		02/29/2024	7.250	330,269		658,000
100143943	MERCED	CA		02/29/2024	7.875	465,571		710,000
100143944	BLOWING ROCK	NC		02/29/2024	7.999	578,667		697,000
100143945	NAPLES	FL		02/29/2024	10.375	791,751		1,057,000
100143946	COLTON	CA		02/29/2024	7.999	207,813		300,000
100143947	NEW BEDFORD	MA		02/29/2024	7.875	224,994		300,000
100143948	COMMERCE TOWNSHIP	MI		02/29/2024	7.999	325,978		405,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100143949	MIAMI	FL		02/29/2024	8.125	1,007,317		1,250,000
100143950	BRIDGEPORT	CT		02/29/2024	8.875	164,328		200,000
100143954	PHILADELPHIA	PA		02/29/2024	7.750	402,188		551,500
100143955	ELLENWOOD	GA		02/29/2024	8.499	316,752		400,000
100143956	LYNN HAVEN	FL		02/29/2024	7.250	161,698		215,000
100143963	CLEARLAKE	CA		02/29/2024	8.250	119,052		165,000
100143965	HALETHORPE	MD		02/29/2024	9.250	271,424		365,000
100143969	ALLEN	TX		02/29/2024	6.999	245,568		382,000
100143972	SANTA ROSA	CA		02/29/2024	8.875	387,836		475,000
100143974	YORK	SC		02/29/2024	8.499	228,500		355,000
100143975	UPLAND	CA		02/29/2024	7.750	478,975		589,000
100143976	ROBBINSVILLE	NJ		02/29/2024	7.375	1,290,411		1,600,000
100143977	MERCED	CA		02/29/2024	7.625	195,652		294,000
100143978	FISHERS	IN		02/29/2024	8.125	305,520		420,000
100143979	LOS ANGELES	CA		02/29/2024	7.125	511,324		770,000
100143983	CUTLER BAY	FL		02/29/2024	9.250	542,670		609,000
100143985	CLACKAMAS	OR		02/29/2024	7.999	324,059		400,000
100143986	LOS ANGELES	CA		02/29/2024	9.499	525,003		635,000
100143988	RIVERSIDE	CA		02/29/2024	9.625	711,632		790,000
100143989	LAGUNA NIGUEL	CA		02/29/2024	6.875	240,718		580,000
100143993	HYANNIS	MA		02/29/2024	9.875	371,354		480,000
100143994	PEORIA	AZ		02/29/2024	8.875	798,823		870,000
100143995	CORONA	CA		02/29/2024	7.999	1,226,780		1,500,000
100143997	PORT SAINT LUCIE	FL		02/29/2024	9.125	426,936		457,000
100143999	APPLE VALLEY	CA		02/29/2024	6.999	259,741		670,000
100144000	POMONA	CA		02/29/2024	7.750	728,568		975,000
100144001	CORONA	CA		02/29/2024	7.625	590,706		730,000
100144002	MIDDLE RIVER	MD		02/29/2024	10.375	212,988		250,000
100144003	OXFORD	GA		02/29/2024	8.625	616,601		785,000
100144004	RIVERSIDE	CA		02/29/2024	8.750	506,651		610,000
100144005	TEMECULA	CA		02/29/2024	6.750	636,480		905,000
100144006	SANTA ANA	CA		02/29/2024	7.375	213,364		710,000
100144008	BAKERSFIELD	CA		02/29/2024	7.499	315,488		465,000
100144009	LA PORTE	TX		02/29/2024	7.999	197,302		235,000
100144012	PRESCOTT	AZ		03/07/2024	7.625	338,299		440,000
100144013	BLACKLICK	OH		03/07/2024	7.625	359,434		475,000
100144014	CHANDLER	AZ		03/07/2024	6.624	422,982		565,000
100144015	JUPITER	FL		03/07/2024	7.624	604,261		795,000
100144016	PORT ARANSAS	TX		03/07/2024	7.499	616,348		818,000
100144017	EWA BEACH	HI		03/07/2024	7.625	520,072		730,000
100144018	ARLINGTON	VA		03/07/2024	6.624	819,276		1,175,000
100144019	SAVANNAH	GA		03/07/2024	7.124	230,892		300,000
100144020	EDISON	NJ		03/07/2024	7.124	304,055		399,999
100144021	NEW HAVEN	CT		03/07/2024	6.999	617,466		825,000
100144022	GAITHERSBURG	MD		03/07/2024	7.124	279,659		375,000
100144023	KENILWORTH	NJ		03/07/2024	6.990	410,804		585,000
100144024	MIAMI	FL		03/07/2024	6.624	578,408		775,000
100144025	PROVIDENCE	RI		03/07/2024	6.875	247,850		331,000
100144026	PINEHURST	NC		03/07/2024	7.625	758,029		996,000
100144027	NORTH BERGEN	NJ		03/07/2024	6.624	261,482		430,000
100144028	SAN BERNARDINO	CA		03/07/2024	6.999	366,694		460,000
100144029	CHARLOTTE	NC		03/07/2024	7.124	343,668		520,000
100144030	HOLTVILLE	CA		03/07/2024	7.124	296,984		395,000
100144031	ATLANTA	GA		03/07/2024	7.625	348,455		480,000
100144032	THOUSAND OAKS	CA		03/07/2024	7.625	950,096		1,250,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144033	PITTSBURG	CA		03/07/2024	7.624	438,703		550,000
100144034	SAN DIEGO	CA		03/07/2024	6.875	770,425		1,100,000
100144035	SANTA ROSA	CA		03/07/2024	6.999	344,172		465,000
100144036	MANOR	TX		03/07/2024	6.499	287,944		385,000
100144037	GEORGETOWN	TX		03/07/2024	6.875	300,980		425,000
100144038	RICHARDSON	TX		03/07/2024	6.999	430,259		605,000
100144039	PILOT POINT	TX		03/07/2024	6.624	201,598		273,000
100144040	OCALA	FL		03/07/2024	7.625	199,869		250,000
100144041	PEORIA	AZ		03/07/2024	7.625	382,048		554,000
100144042	MCKINNEY	TX		03/07/2024	7.500	368,313		475,000
100144043	KUNA	ID		03/07/2024	7.625	304,840		380,000
100144044	PITTSBURGH	PA		03/07/2024	7.625	536,704		707,000
100144045	TAMPA	FL		03/07/2024	7.124	290,830		350,000
100144046	MONROE	NC		03/07/2024	6.999	267,346		375,000
100144047	APEX	NC		03/07/2024	7.500	299,639		432,000
100144048	CELINA	TX		03/07/2024	8.125	416,598		575,000
100144049	SAN DIEGO	CA		03/07/2024	7.624	945,319		1,330,000
100144050	BYRDSTOWN	TN		03/07/2024	7.499	332,196		470,000
100144051	WADDELL	AZ		03/07/2024	6.375	340,126		450,000
100144052	ANDOVER	MN		03/07/2024	7.500	499,417		655,000
100144053	NEWBERRY	FL		03/07/2024	5.500	205,861		298,000
100144054	DURHAM	NC		03/07/2024	5.625	268,428		383,000
100144055	NEW BRUNSWICK	NJ		03/07/2024	7.625	390,594		520,000
100144056	SURPRISE	AZ		03/07/2024	6.125	513,583		675,000
100144057	WYLIE	TX		03/07/2024	7.625	205,676		270,000
100144058	COROLLA	NC		03/07/2024	7.500	731,887		960,000
100144059	SHORELINE	WA		03/07/2024	7.625	479,980		625,000
100144060	CLEAR SPRING	MD		03/07/2024	8.124	247,654		325,000
100144061	BIG BEAR LAKE	CA		03/07/2024	7.500	499,387		665,000
100144062	AMHERST	NY		03/07/2024	7.875	266,990		335,000
100144063	BOSTON	MA		03/07/2024	7.500	930,166		1,220,000
100144064	NEWNAN	GA		03/07/2024	7.499	359,189		485,000
100144065	TWIN FALLS	ID		03/07/2024	7.500	305,101		400,000
100144066	RESEDA	CA		03/07/2024	7.500	567,308		745,000
100144067	RICHMOND HILL	GA		03/07/2024	6.990	280,347		370,000
100144068	LOGANVILLE	GA		03/07/2024	6.250	366,735		525,000
100144069	PENDERGRASS	GA		03/07/2024	7.125	234,644		305,000
100144070	BLAINE	WA		03/07/2024	7.375	560,691		810,000
100144071	MCGAHEYSVILLE	VA		03/07/2024	7.499	357,196		470,000
100144072	SUGAR HILL	GA		03/07/2024	6.990	326,323		464,000
100144073	SARATOGA SPRINGS	UT		03/07/2024	7.125	304,825		403,500
100144074	HOUSTON	TX		03/07/2024	6.875	265,529		380,000
100144075	CRESTVIEW	FL		03/07/2024	8.625	263,141		356,000
100144076	ERIE	CO		03/07/2024	6.624	370,267		550,000
100144077	NORTH WILDWOOD	NJ		03/07/2024	7.499	567,651		750,000
100144078	KIRKLAND	WA		03/07/2024	6.500	766,991		1,150,000
100144079	SURF CITY	NC		03/07/2024	6.500	366,190		538,000
100144080	HOUSTON	TX		03/07/2024	6.625	225,725		310,000
100144081	LAS VEGAS	NV		03/07/2024	7.500	306,378		390,000
100144082	CAPE CORAL	FL		03/07/2024	6.624	713,501		950,000
100144083	DENTON	TX		03/07/2024	6.875	333,066		450,000
100144084	PORTLAND	OR		03/07/2024	7.625	412,473		545,000
100144085	WESLACO	TX		03/07/2024	6.624	343,948		490,000
100144086	GLENDALE	AZ		03/07/2024	6.500	311,705		405,000
100144087	LAWRENCEVILLE	GA		03/07/2024	7.125	280,488		378,000

SCHEDULE B - PART 2

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

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100144088	VANCOUVER	WA		03/07/2024	7.500	369,158		490,000
100144089	SUWANEE	GA		03/07/2024	6.990	447,617		652,000
100144090	MONROE	OH		03/07/2024	7.375	463,164		647,000
100144091	ERIE	CO		03/07/2024	5.625	380,183		515,000
100144092	PROVIDENCE	UT		03/07/2024	7.500	256,754		347,000
100144093	FREDERICK	MD		03/07/2024	7.500	333,697		470,000
100144094	NASHVILLE	TN		03/07/2024	7.625	561,098		735,000
100144095	EDEN PRAIRIE	MN		03/07/2024	6.990	279,385		395,000
100144096	LEBANON	OR		03/07/2024	6.875	304,278		405,000
100144097	LAGUNA NIGUEL	CA		03/07/2024	7.125	368,497		487,000
100144098	CUDJOE KEY	FL		03/07/2024	6.625	705,889		1,109,000
100144099	PASADENA	CA		03/07/2024	7.125	605,731		850,000
100144100	ORLANDO	FL		03/07/2024	7.625	234,475		310,000
100144101	FORNEY	TX		03/07/2024	5.990	245,557		420,000
100144102	STREAMWOOD	IL		03/07/2024	7.125	229,424		305,000
100144103	NEWBERRY	FL		03/07/2024	5.500	196,545		298,000
100144104	SHERMAN	TX		03/07/2024	6.500	258,527		345,000
100144105	FAIR OAKS RANCH	TX		03/07/2024	6.250	360,509		565,000
100144106	FRESNO	CA		03/07/2024	7.500	238,643		310,000
100144107	LOWELL	MA		03/07/2024	7.125	281,548		380,000
100144108	MCKINNEY	TX		03/07/2024	7.500	294,298		365,000
100144109	FRESNO	CA		03/07/2024	6.875	255,025		324,000
100144110	BLUFFTON	SC		03/07/2024	7.500	377,397		531,000
100144111	HOUSTON	TX		03/07/2024	7.625	256,766		335,000
100144112	NORWALK	CT		03/07/2024	6.990	405,635		535,000
100144113	LOS ANGELES	CA		03/07/2024	6.875	865,128		1,150,000
100144114	BARNEGAT	NJ		03/07/2024	7.625	327,743		422,000
100144115	WESTVILLE	NJ		03/07/2024	7.625	240,217		315,000
100144116	CHARLOTTE	NC		03/07/2024	7.625	243,776		323,000
100144117	YUKON	OK		03/07/2024	6.624	182,830		223,000
100144118	HOUSTON	TX		03/07/2024	6.500	256,136		350,000
100144119	RIO RANCHO	NM		03/07/2024	6.250	256,403		330,000
100144120	COPPELL	TX		03/07/2024	7.625	519,183		675,000
100144121	GARFIELD	AR		03/07/2024	7.625	269,649		400,000
100144122	EL RENO	OK		03/07/2024	6.625	258,871		345,000
100144123	PROSPER	TX		03/07/2024	6.875	754,554		1,010,000
100144124	LEXINGTON	KY		03/07/2024	7.125	201,984		254,000
100144125	EL RENO	OK		03/07/2024	6.625	257,902		345,000
100144126	MURRIETA	CA		03/07/2024	6.750	509,816		666,500
100144127	RICHMOND	TX		03/07/2024	7.125	286,952		397,000
100144128	RUSKIN	FL		03/07/2024	7.500	297,227		390,000
100144129	CARMEL	IN		03/07/2024	7.625	243,417		330,000
100144130	TEMPE	AZ		03/07/2024	7.625	257,796		335,000
100144131	SAN ANTONIO	TX		03/07/2024	5.125	175,691		252,000
100144132	MARIETTA	GA		03/07/2024	6.500	351,375		475,000
100144133	CLIFFSIDE PARK	NJ		03/07/2024	7.499	762,196		1,050,000
100144134	GREENVILLE	NC		03/07/2024	5.990	215,437		271,000
100144135	ROCKVILLE	MD		03/07/2024	7.375	435,189		550,000
100144136	LOS ANGELES	CA		03/07/2024	6.625	840,300		1,200,000
100144137	ROSEVILLE	CA		03/07/2024	6.250	421,582		611,000
100144138	SOUTH LAKE TAHOE	CA		03/07/2024	7.490	535,081		699,000
100144139	JACKSON	NJ		03/07/2024	7.499	484,618		600,000
100144140	CHICAGO	IL		03/07/2024	7.375	331,490		440,000
100144141	NEW HAVEN	CT		03/07/2024	7.625	263,158		325,000
100144142	MYRTLE BEACH	SC		03/07/2024	7.375	279,680		380,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144143	DENVER	CO		03/07/2024	6.990	339,633		475,000
100144144	MURRAY	UT		03/07/2024	6.990	275,639		410,000
100144145	KISSIMMEE	FL		03/07/2024	7.375	294,512		405,000
100144146	SAN ANTONIO	TX		03/07/2024	6.625	349,248		475,000
100144147	DUCK	NC		03/07/2024	7.625	579,405		730,000
100144148	EAST PROVIDENCE	RI		03/07/2024	7.625	374,061		500,000
100144149	LOS ANGELES	CA		03/07/2024	7.000	419,286		555,000
100144150	AUSTIN	TX		03/07/2024	7.500	330,182		430,000
100144151	PRINCETON	TX		03/07/2024	6.250	204,981		265,000
100144152	IRVING	TX		03/07/2024	6.625	218,590		295,000
100144153	ARDMORE	PA		03/07/2024	7.625	317,660		410,000
100144154	CLOVIS	CA		03/07/2024	7.500	273,278		365,000
100144155	LEESBURG	VA		03/07/2024	7.250	379,486		500,000
100144156	LODI	CA		03/07/2024	7.625	363,538		480,000
100144157	PFLUGERVILLE	TX		03/07/2024	6.500	262,331		352,000
100144158	NEWTOWN	PA		03/07/2024	6.875	263,462		350,000
100144159	WEST DEPTFORD	NJ		03/07/2024	7.625	409,189		535,000
100144160	HENDERSON	NV		03/07/2024	6.375	330,746		466,000
100144161	CHARLOTTE	NC		03/07/2024	7.500	317,016		460,000
100144162	SANFORD	NC		03/07/2024	6.500	335,446		428,000
100144163	LAND O LAKES	FL		03/07/2024	6.625	247,650		320,000
100144164	CHARLOTTE	NC		03/07/2024	7.500	316,994		448,000
100144165	WORCESTER	MA		03/07/2024	7.500	477,570		626,000
100144166	BRANFORD	CT		03/07/2024	7.500	479,803		630,000
100144167	FORT WORTH	TX		03/07/2024	7.375	212,044		265,000
100144168	SACRAMENTO	CA		03/07/2024	7.125	350,300		465,000
100144169	ALBUQUERQUE	NM		03/07/2024	7.625	266,682		350,000
100144170	PLANO	TX		03/07/2024	6.875	299,599		430,000
100144171	MURRIETA	CA		03/07/2024	6.500	265,392		385,000
100144172	WYLIE	TX		03/07/2024	6.750	375,721		555,000
100144173	BAILEY	CO		03/07/2024	7.625	419,192		545,000
100144174	FORT WORTH	TX		03/07/2024	6.875	254,771		323,000
100144175	NORTH KINGSTOWN	RI		03/07/2024	7.375	362,037		505,000
100144176	LIBERTY HILL	TX		03/07/2024	6.875	294,714		405,000
100144177	ST GEORGE	UT		03/07/2024	5.990	465,945		657,000
100144178	CHRISTIANSBURG	VA		03/07/2024	6.625	300,305		404,000
100144179	DALLAS	TX		03/07/2024	6.375	418,661		565,000
100144180	PLANO	TX		03/07/2024	7.125	298,936		385,000
100144181	PEORIA	AZ		03/07/2024	6.625	374,066		515,000
100144182	RATHDRUM	ID		03/07/2024	7.125	319,966		421,500
100144183	VANCOUVER	WA		03/07/2024	6.625	285,265		400,000
100144184	SURPRISE	AZ		03/07/2024	6.625	304,316		442,000
100144185	AUSTIN	TX		03/07/2024	6.375	305,574		430,000
100144186	LAKE STEVENS	WA		03/07/2024	6.990	510,493		675,000
100144187	KISSIMMEE	FL		03/07/2024	7.500	294,672		365,000
100144188	SAVANNAH	GA		03/07/2024	6.990	366,381		490,000
100144189	PORT ORCHARD	WA		03/07/2024	6.500	392,103		532,000
100144190	FORT WORTH	TX		03/07/2024	6.250	211,336		320,000
100144191	FAYETTEVILLE	AR		03/07/2024	6.500	281,267		379,000
100144192	PORT ORCHARD	WA		03/07/2024	6.500	365,021		492,000
100144193	MAGNOLIA	DE		03/07/2024	6.250	193,912		275,000
100144194	PRINCETON	TX		03/07/2024	6.500	256,309		346,000
100144195	WESTFIELD	IN		03/07/2024	6.875	231,313		310,000
100144196	CHARLOTTE	NC		03/07/2024	7.625	294,122		386,000
100144197	GREENSBORO	NC		03/07/2024	6.500	292,688		380,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144198	ROSEVILLE	CA		03/07/2024	6.500	361,541		461,000
100144199	LATHROP	CA		03/07/2024	6.500	583,784		742,000
100144200	HOUSTON	TX		03/07/2024	6.500	247,795		320,000
100144201	SALEM	OR		03/07/2024	6.500	336,436		459,000
100144202	FORT WORTH	TX		03/07/2024	5.750	243,840		377,000
100144203	MOUNT HOLLY	NC		03/07/2024	7.375	299,093		395,000
100144204	MUNDELEIN	IL		03/07/2024	6.250	265,174		368,000
100144205	PORT ORCHARD	WA		03/07/2024	6.500	381,296		521,000
100144206	WASHINGTON	UT		03/07/2024	6.500	285,510		345,000
100144207	MYRTLE BEACH	SC		03/07/2024	6.500	269,077		370,000
100144208	SALEM	OR		03/07/2024	5.750	291,159		453,000
100144209	POOLER	GA		03/07/2024	6.500	273,576		350,000
100144210	ROSEVILLE	CA		03/07/2024	5.750	340,288		476,000
100144211	BAKERSFIELD	CA		03/07/2024	6.500	286,326		384,500
100144212	SILOAM SPRINGS	AR		03/07/2024	5.990	215,807		295,000
100144213	SPARKS	NV		03/07/2024	5.750	300,714		415,000
100144214	BLOOMINGDALE	GA		03/07/2024	6.500	258,570		345,000
100144215	KATY	TX		03/07/2024	6.500	265,543		342,000
100144216	FUQUAY VARINA	NC		03/07/2024	6.250	196,539		275,500
100144217	LA BELLE	FL		03/07/2024	6.250	199,518		273,000
100144218	KYLE	TX		03/07/2024	5.990	312,895		460,000
100144219	FORT WORTH	TX		03/07/2024	5.500	251,733		370,000
100144220	LOVELAND	CO		03/07/2024	7.625	375,493		529,000
100144221	CLAYTON	NC		03/07/2024	7.625	266,249		356,000
100144222	CHARLESTON	SC		03/07/2024	6.990	291,527		390,000
100144223	ELGIN	TX		03/07/2024	5.990	260,266		340,000
100144224	MONTGOMERY	TX		03/07/2024	6.125	287,072		390,000
100144225	PENSACOLA BEACH	FL		03/07/2024	6.875	444,998		590,000
100144226	DAHLONEGA	GA		03/07/2024	6.990	270,781		365,000
100144227	ST GEORGE	UT		03/07/2024	6.875	443,045		595,000
100144228	ZEBULON	NC		03/07/2024	7.125	261,099		365,000
100144229	BRIDGEPORT	PA		03/07/2024	5.250	297,377		423,000
100144230	TUCSON	AZ		03/07/2024	5.875	261,563		385,000
100144231	HOUSTON	TX		03/07/2024	6.990	254,087		340,000
100144232	APEX	NC		03/07/2024	7.750	378,118		495,000
100144233	KELLER	TX		03/07/2024	7.625	441,498		695,000
100144234	WILMINGTON	NC		03/07/2024	7.125	336,820		451,500
100144235	WEST PALM BEACH	FL		03/07/2024	6.625	457,606		655,000
100144236	FOUR OAKS	NC		03/07/2024	6.990	265,875		350,000
100144237	MARYSVILLE	WA		03/07/2024	7.125	526,394		700,000
100144238	HARDEEVILLE	SC		03/07/2024	6.990	310,887		446,000
100144239	GRAND RAPIDS	MI		03/07/2024	7.500	299,787		395,000
100144240	VAN ALSTYNE	TX		03/07/2024	6.624	262,818		350,000
100144241	BIG BEAR LAKE	CA		03/07/2024	6.625	254,098		394,000
100144242	PHOENIX	AZ		03/08/2024	9.000	150,810		210,000
100144243	WESTERVILLE	OH		03/08/2024	9.000	432,396		515,000
100144244	PHOENIX	AZ		03/08/2024	8.875	152,757		215,000
100144245	BEND	OR		03/08/2024	9.500	557,873		680,000
100144246	PHOENIX	AZ		03/08/2024	8.750	119,143		153,000
100144247	FRANKFORT	IL		03/08/2024	8.250	346,925		448,000
100144248	RICHMOND	TX		03/08/2024	8.875	168,520		220,000
100144249	HOUSTON	TX		03/08/2024	9.375	253,674		320,000
100144250	SEATTLE	WA		03/08/2024	6.750	334,180		925,000
100144251	OMAHA	NE		03/08/2024	8.750	154,508		190,000
100144252	SCOTTSDALE	AZ		03/08/2024	6.875	500,203		1,450,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144253	PHOENIX	AZ		03/08/2024	8.625	205,125		326,000
100144254	CORPUS CHRISTI	TX		03/08/2024	8.250	281,816		413,000
100144255	EL MIRAGE	AZ		03/08/2024	8.750	193,075		300,000
100144256	STOCKTON	CA		03/08/2024	8.125	372,506		530,000
100144257	SANTA MONICA	CA		03/08/2024	8.125	3,825,000		5,100,000
100144258	BOCA RATON	FL		03/08/2024	7.250	384,438		510,000
100144259	ADDISON	IL		03/08/2024	9.875	199,989		243,000
100144260	PHOENIX	AZ		03/08/2024	9.875	392,880		480,000
100144261	BOCA RATON	FL		03/08/2024	8.125	118,109		180,000
100144262	UNION CITY	GA		03/08/2024	9.250	267,290		313,000
100144263	PHILADELPHIA	PA		03/08/2024	8.250	276,000		345,000
100144264	BLUFFTON	SC		03/07/2024	9.499	556,683		790,000
100144265	OAKTON	VA		03/07/2024	8.999	1,050,133		1,565,000
100144266	PHOENIX	AZ		03/07/2024	8.625	236,321		360,000
100144267	EAST STROUDSBURG	PA		03/07/2024	8.749	274,908		340,000
100144268	STOCKTON	CA		03/07/2024	10.249	284,502		366,000
100144269	BOCA RATON	FL		03/07/2024	7.625	1,800,383		2,466,000
100144270	MONROE	GA		03/07/2024	8.749	308,524		432,150
100144271	PROVIDENCE	RI		03/07/2024	10.749	331,394		422,000
100144272	KEARNY	NJ		03/07/2024	8.999	419,613		500,000
100144273	NEWARK	NJ		03/07/2024	8.374	317,149		494,000
100144274	TRENTON	NJ		03/07/2024	8.999	109,540		210,000
100144275	TRENTON	NJ		03/07/2024	9.249	133,437		180,000
100144276	INVERNESS	FL		03/07/2024	7.624	126,305		244,300
100144277	BRENTWOOD	TN		03/07/2024	8.499	4,074,172		8,950,000
100144278	SOMERS	NY		03/07/2024	7.624	254,870		360,000
100144279	HOUSTON	TX		03/07/2024	7.874	574,844		735,000
100144280	BALDWIN PARK	CA		03/07/2024	7.999	345,370		535,000
100144281	LEHIGH ACRES	FL		03/07/2024	7.999	248,928		315,000
100144282	RENSSELAER	NY		03/07/2024	8.500	141,397		230,000
100144283	DALLAS	GA		03/07/2024	11.249	256,234		295,000
100144284	LEHIGH ACRES	FL		03/07/2024	8.875	280,031		337,000
100144285	NORTH PORT	FL		03/07/2024	7.625	203,788		410,000
100144286	NEWTON	NJ		03/07/2024	8.499	306,029		430,000
100144287	STONY POINT	NY		03/07/2024	8.999	377,930		525,000
100144288	DALLAS	TX		03/07/2024	7.999	406,006		550,000
100144289	SPRING	TX		03/07/2024	8.125	232,281		370,000
100144290	LAKE CITY	CO		03/07/2024	8.250	805,971		1,475,000
100144291	HINSDALE	MA		03/07/2024	9.499	354,610		450,000
100144292	SANDPOINT	ID		03/07/2024	8.875	1,375,645		1,750,000
100144293	SUGARLOAF	CA		03/07/2024	8.625	220,467		265,000
100144294	PHOENIX	AZ		03/07/2024	7.999	308,061		411,000
100144295	SAN JOSE	CA		03/07/2024	8.375	913,346		1,115,000
100144296	COMPTON	CA		03/07/2024	9.125	610,329		910,000
100144297	COLUMBUS	OH		03/07/2024	8.749	145,908		180,000
100144298	GEARHART	OR		03/07/2024	8.625	1,461,580		2,016,000
100144299	PINE GROVE	CA		03/07/2024	9.250	237,786		315,000
100144300	CARLSBAD	CA		03/07/2024	7.875	723,956		1,850,000
100144301	KANSAS CITY	MO		03/07/2024	9.124	160,511		200,000
100144302	OSAGE BEACH	MO		03/07/2024	8.000	2,790,786		3,400,000
100144303	BROOKLYN	NY		03/07/2024	7.874	613,045		825,000
100144304	JAMESBURG	NJ		03/07/2024	11.249	388,976		472,000
100144305	GLEN COVE	NY		03/07/2024	8.500	429,163		530,000
100144306	QUITMAN	AR		03/07/2024	9.624	282,221		389,000
100144307	NORFOLK	VA		03/07/2024	11.874	159,761		188,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144308	PHILADELPHIA	PA		03/07/2024	7.874	500,283		810,000
100144309	LOS ANGELES	CA		03/07/2024	7.499	1,793,479		2,400,000
100144310	OVIEDO	FL		03/07/2024	9.749	383,232		483,000
100144311	DAVENPORT	FL		03/07/2024	8.874	195,299		370,000
100144312	ROGERS	AR		03/07/2024	9.124	205,746		334,000
100144313	VINELAND	NJ		03/07/2024	9.124	159,485		225,000
100144314	TEMECULA	CA		03/07/2024	9.500	481,106		551,000
100144315	OJAI	CA		03/07/2024	8.250	956,363		1,165,000
100144316	LA HABRA	CA		03/07/2024	9.990	1,005,198		1,085,000
100144317	WOODLAND HILLS	CA		03/07/2024	8.750	1,182,116		1,650,000
100144318	MORGAN HILL	CA		03/07/2024	7.375	1,052,652		1,350,000
100144319	(NORTHRIDGE AREA) LOS ANGELES	CA		03/07/2024	7.625	706,174		868,000
100144320	BRADENTON	FL		03/07/2024	7.625	663,155		950,000
100144321	LOS ANGELES	CA		03/07/2024	8.875	540,654		640,000
100144322	ENCINO	CA		03/07/2024	7.990	2,332,644		3,200,000
100144323	MADERA	CA		03/07/2024	7.875	205,094		296,000
100144324	GARDEN GROVE	CA		03/07/2024	8.625	378,042		1,150,000
100144325	BOCA RATON	FL		03/07/2024	8.000	1,780,800		2,700,000
100144326	OKLAHOMA CITY	OK		03/07/2024	7.750	390,899		513,000
100144327	MANOR	TX		03/07/2024	7.750	375,740		476,000
100144328	RICHMOND	TX		03/07/2024	7.875	229,202		307,000
100144329	PENSACOLA	FL		03/07/2024	8.000	150,526		193,109
100144330	(TOLUCA LAKE AREA) LOS ANGELES	CA		03/07/2024	7.875	3,636,000		4,800,000
100144331	(WINNETKA AREA) LOS ANGELES	CA		03/07/2024	7.125	627,203		775,000
100144332	BASS LAKE	CA		03/07/2024	8.625	764,433		993,000
100144333	SPOTSYLVANIA	VA		03/07/2024	8.625	299,690		410,000
100144334	POCATELLO	ID		03/07/2024	8.625	327,494		436,000
100144335	FREDERICKSBURG	TX		03/07/2024	7.500	537,200		735,000
100144336	RICHMOND	VA		03/07/2024	8.125	275,643		429,000
100144337	LAWRENCEVILLE	GA		03/07/2024	7.125	284,424		378,000
100144338	LAWRENCEVILLE	GA		03/07/2024	8.625	339,147		390,000
100144339	KISSIMMEE	FL		03/07/2024	8.500	480,809		625,000
100144340	MIAMI GARDENS	FL		03/07/2024	8.125	73,155		485,000
100144341	DALE	TX		03/07/2024	7.990	277,372		425,000
100144342	WINCHESTER	TN		03/07/2024	8.125	370,090		415,000
100144343	RICHMOND	VA		03/07/2024	7.990	314,691		452,000
100144344	FRESNO	CA		03/07/2024	7.990	429,243		563,000
100144345	SAINT GEORGE	UT		03/07/2024	7.500	500,415		660,000
100144346	PORUM	OK		03/07/2024	7.990	351,554		445,000
100144347	BAL HARBOUR	FL		03/07/2024	8.625	541,568		750,000
100144348	RICHMOND	VA		03/07/2024	7.990	298,692		390,000
100144349	JACKSON	NJ		03/07/2024	7.990	359,101		575,000
100144350	SURFSIDE	FL		03/07/2024	8.625	299,867		415,000
100144351	BIXBY	OK		03/07/2024	8.125	285,316		359,000
100144352	AUBREY	TX		03/07/2024	7.125	319,784		422,000
100144353	LAS VEGAS	NV		03/07/2024	7.000	315,994		430,000
100144354	ZEPHYR COVE	NV		03/07/2024	7.500	652,410		1,150,000
100144355	TOMS RIVER	NJ		03/07/2024	7.125	357,186		490,000
100144356	SACRAMENTO	CA		03/07/2024	7.500	311,337		442,000
100144357	NASHVILLE	TN		03/07/2024	7.500	579,833		760,000
100144358	RAEFORD	NC		03/07/2024	7.990	273,879		365,000
100144359	MILTON	MA		03/07/2024	7.125	356,640		1,040,000
100144360	WACO	TX		03/07/2024	7.625	335,550		450,000
100144361	LAS VEGAS	NV		03/07/2024	8.125	356,096		545,000
100144362	SPRINGFIELD	MA		03/07/2024	7.499	370,667		486,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144363	CLEMSON	SC		03/07/2024	7.625	278,704		370,000
100144364	PHILADELPHIA	PA		03/07/2024	7.375	297,203		394,000
100144365	JACKSON	NJ		03/07/2024	7.500	431,562		665,000
100144366	WEST COVINA	CA		03/07/2024	7.000	480,366		688,600
100144367	TOMS RIVER	NJ		03/07/2024	7.625	283,685		407,500
100144368	ST PETERSBURG	FL		03/07/2024	7.125	385,692		547,000
100144369	HURRICANE	UT		03/07/2024	8.125	424,215		805,000
100144370	HENDERSON	NV		03/07/2024	6.375	292,744		438,000
100144371	MILTON	GA		03/07/2024	7.625	409,225		515,000
100144372	LONG BEACH	CA		03/07/2024	8.125	710,773		1,000,000
100144373	BONITA SPRINGS	FL		03/07/2024	7.125	305,314		462,500
100144374	PROVIDENCE VILLAGE	TX		03/07/2024	7.625	322,820		405,000
100144375	PROVIDENCE VILLAGE	TX		03/07/2024	7.625	282,478		355,000
100144376	PFLUGERVILLE	TX		03/07/2024	7.000	301,521		412,000
100144377	CENTENNIAL	CO		03/07/2024	7.500	539,381		718,000
100144378	WILMINGTON	DE		03/07/2024	7.625	307,897		405,000
100144379	PURCELLVILLE	VA		03/07/2024	7.990	577,078		750,000
100144380	HIGH RIDGE	MO		03/07/2024	8.124	536,522		700,000
100144381	POMONA	CA		03/07/2024	7.875	801,905		1,100,000
100144382	CLERMONT	FL		03/07/2024	7.500	284,055		410,000
100144383	OCEAN VIEW	DE		03/07/2024	7.499	370,408		490,000
100144384	LEANDER	TX		03/07/2024	7.625	279,435		380,000
100144385	BELL BUCKLE	TN		03/07/2024	7.875	651,389		875,000
100144386	NEW BRAUNFELS	TX		03/07/2024	7.990	345,975		472,000
100144387	SEBRING	FL		03/07/2024	7.625	352,806		470,000
100144388	ORLANDO	FL		03/07/2024	7.250	347,094		460,000
100144389	SAN TAN VALLEY	AZ		03/07/2024	7.990	287,214		405,000
100144390	DALWORTHINGTON GARDENS	TX		03/07/2024	7.625	336,602		472,000
100144391	ROCKPORT	TX		03/07/2024	8.125	347,593		499,000
100144392	LONE OAK	TX		03/07/2024	7.990	507,557		706,000
100144393	VISTA	CA		03/07/2024	7.625	701,952		920,000
100144394	WINTER GARDEN	FL		03/07/2024	6.500	393,110		512,000
100144395	ANDERSON	CA		03/07/2024	8.125	349,493		454,000
100144396	MILLCREEK	UT		03/07/2024	7.625	375,426		508,000
100144397	SAN ANTONIO	TX		03/07/2024	7.499	369,080		535,000
100144398	ANCHORAGE	AK		03/07/2024	7.625	447,132		625,000
100144399	RIALTO	CA		03/07/2024	7.990	457,712		540,000
100144400	COROLLA	NC		03/07/2024	7.990	374,331		500,000
100144401	LAKELAND	FL		03/07/2024	7.875	282,487		389,000
100144402	MILLCREEK	UT		03/07/2024	7.500	480,415		640,000
100144403	ROYAL OAK	MI		03/07/2024	8.375	424,892		560,000
100144404	VENICE	FL		03/07/2024	7.990	371,575		600,000
100144405	ALLENTOWN	PA		03/07/2024	7.500	390,361		475,000
100144406	GRANTS PASS	OR		03/07/2024	7.990	428,130		627,000
100144407	VENICE	FL		03/07/2024	7.625	363,547		495,000
100144408	HUTTO	TX		03/07/2024	8.125	288,663		378,000
100144409	NEWTON	NC		03/07/2024	8.125	375,295		490,000
100144410	PITTSBURGH	PA		03/07/2024	7.625	304,475		398,000
100144411	ASTON	PA		03/07/2024	6.625	295,964		395,000
100144412	LA CANADA FLINTRIDGE	CA		03/07/2024	8.125	994,835		1,620,000
100144413	PROVO	UT		03/07/2024	7.125	497,271		690,000
100144414	FORT WORTH	TX		03/07/2024	6.500	463,082		625,000
100144415	LEWES	DE		03/07/2024	7.625	411,123		517,000
100144416	AURORA	CO		03/07/2024	8.125	323,758		420,000
100144417	WILDWOOD	NJ		03/07/2024	7.990	309,831		405,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144418	FRAMINGHAM	MA		03/07/2024	7.875	588,816		775,000
100144419	CAPE CORAL	FL		03/07/2024	7.625	308,095		430,000
100144420	WOLFFORTH	TX		03/07/2024	7.375	295,028		402,500
100144421	SAINT CLOUD	FL		03/07/2024	6.875	289,096		430,000
100144422	COSTA MESA	CA		03/07/2024	7.125	368,810		1,050,000
100144423	VENTURA	CA		03/07/2024	7.625	724,080		950,000
100144424	JURUPA VALLEY	CA		03/07/2024	8.125	384,540		475,000
100144425	LOS ANGELES	CA		03/07/2024	7.625	459,475		600,000
100144426	SEASIDE HEIGHTS	NJ		03/07/2024	7.125	378,649		499,000
100144427	SHAVER LAKE	CA		03/07/2024	7.500	439,736		580,000
100144428	SAN JOSE	CA		03/07/2024	7.125	857,238		1,250,000
100144429	NEW BEDFORD	MA		03/07/2024	7.875	292,426		555,000
100144430	KATY	TX		03/07/2024	6.990	349,566		480,000
100144431	ATLANTA	GA		03/07/2024	6.990	304,494		410,000
100144432	OAK PARK	CA		03/07/2024	7.625	426,418		565,000
100144433	LAKELAND	FL		03/07/2024	6.500	276,231		369,000
100144434	SANFORD	FL		03/07/2024	6.990	304,973		420,000
100144435	MIAMI	FL		03/07/2024	7.375	502,300		710,000
100144436	LEANDER	TX		03/07/2024	6.375	308,183		425,000
100144437	SURPRISE	AZ		03/07/2024	6.625	656,896		1,040,000
100144438	SAN RAFAEL	CA		03/07/2024	7.625	413,340		1,475,000
100144439	GULFPORT	FL		03/07/2024	7.000	531,210		752,000
100144440	UNIVERSAL CITY	TX		03/07/2024	6.624	485,436		660,000
100144441	RIVERSIDE	CA		04/26/2024	8.500	408,597		495,000
100144442	LAS VEGAS	NV		04/26/2024	8.250	1,008,045		1,230,000
100144443	FORT MYERS	FL		04/26/2024	7.750	389,165		520,000
100144444	ORLANDO	FL		04/26/2024	7.625	454,444		581,000
100144446	MARCO ISLAND	FL		04/26/2024	9.500	566,615		706,000
100144449	EL PASO	TX		04/26/2024	9.375	387,519		450,000
100144450	THORNDALE	TX		04/26/2024	7.125	414,985		547,000
100144451	HOUSTON	TX		04/26/2024	8.750	181,035		232,000
100144454	SAN ANTONIO	TX		04/26/2024	9.625	1,472,563		1,710,000
100144455	CANFIELD	OH		04/26/2024	7.875	164,510		215,000
100144457	PALM SPRINGS	CA		04/26/2024	8.125	1,689,741		2,340,000
100144459	CHICAGO	IL		04/26/2024	8.375	138,604		230,000
100144460	FRESNO	CA		04/26/2024	8.875	623,975		709,000
100144462	MCKINNEY	TX		04/26/2024	9.250	266,203		395,000
100144463	PHOENIX	AZ		04/26/2024	8.625	971,639		1,250,000
100144464	SHERMAN	TX		04/26/2024	9.375	177,617		237,000
100144466	HOUSTON	TX		04/26/2024	7.875	212,126		329,000
100144468	ROSEVILLE	CA		04/26/2024	8.000	365,667		455,000
100144469	KYLE	TX		04/26/2024	7.750	287,946		375,000
100144470	MACHESNEY PARK	IL		04/26/2024	8.375	192,129		255,000
100144472	LADERA RANCH	CA		04/26/2024	7.750	818,109		1,010,000
100144474	KISSIMMEE	FL		04/26/2024	9.375	285,006		366,000
100144475	BOERNE	TX		04/26/2024	8.250	513,030		628,000
100144476	BOCA RATON	FL		04/26/2024	7.625	1,655,996		2,500,000
100144477	ORLANDO	FL		04/26/2024	7.500	499,304		609,000
100144478	HARTFORD	CT		04/26/2024	8.000	269,169		345,000
100144479	HORSESHOE BAY	TX		04/26/2024	7.875	764,182		1,255,000
100144481	BRADENTON	FL		04/26/2024	7.500	527,140		745,000
100144482	ONTARIO	CA		04/26/2024	8.125	1,040,103		1,325,000
100144483	GREER	SC		04/26/2024	7.875	141,097		180,000
100144484	JOLIET	IL		04/26/2024	8.000	143,970		237,000
100144485	PUNTA GORDA	FL		04/26/2024	8.000	406,502		502,000

SCHEDULE B - PART 2

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

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100144486	HOUSTON	TX		04/26/2024	8.250	197,796		245,000
100144487	CREST HILL	IL		04/26/2024	8.250	142,822		193,000
100144489	PETALUMA	CA		04/26/2024	8.000	586,225		800,000
100144491	SOUTHLAKE	TX		04/26/2024	7.375	2,458,419		4,200,000
100144492	DENVER	CO		04/26/2024	9.250	441,861		590,000
100144493	WEST UNION	SC		04/26/2024	7.875	943,664		1,160,000
100144494	PETALUMA	CA		04/26/2024	8.000	655,757		895,000
100144496	HIGHLAND VILLAGE	TX		04/26/2024	9.250	529,267		580,000
100144498	AUSTIN	TX		04/26/2024	6.875	1,008,212		1,605,000
100144499	MCDONOUGH	GA		04/26/2024	8.375	609,401		731,500
100144500	LA QUINTA	CA		04/26/2024	7.500	1,334,474		1,625,000
100144502	CHICAGO	IL		04/26/2024	7.750	1,211,516		1,490,000
100144503	LEANDER	TX		04/26/2024	7.875	1,238,029		1,530,000
100144504	LEESBURG	FL		04/26/2024	9.250	364,230		415,000
100144505	CITRUS HEIGHTS	CA		04/26/2024	7.000	366,840		455,000
100144506	PHILADELPHIA	PA		04/26/2024	8.125	124,239		156,000
100144507	TAMPA	FL		04/26/2024	6.500	408,960		525,000
100144508	DESERT HOT SPRINGS	CA		04/26/2024	6.875	253,102		410,000
100144509	KATY	TX		04/26/2024	8.500	166,868		206,000
100144510	LUBBOCK	TX		04/26/2024	9.250	297,174		341,500
100144511	MORENO VALLEY	CA		04/26/2024	8.250	336,233		470,000
100144514	GARDEN GROVE	CA		04/26/2024	6.875	655,217		1,005,000
100144515	NEWPORT BEACH	CA		04/26/2024	8.125	2,876,401		3,500,000
100144517	JURUPA VALLEY	CA		04/26/2024	8.125	408,618		650,000
100144518	ASHEVILLE	NC		04/26/2024	7.750	392,743		478,000
100144521	SAN DIEGO	CA		04/26/2024	7.250	460,277		850,000
100144523	SAN DIEGO	CA		04/26/2024	7.875	996,411		1,350,000
100144525	NORTH PORT	FL		04/26/2024	9.250	325,793		345,000
100144526	SAN CLEMENTE	CA		04/26/2024	7.500	1,347,918		2,120,000
100144527	CORAL SPRINGS	FL		04/26/2024	9.250	743,316		800,000
100144528	ORLANDO	FL		04/26/2024	8.625	202,829		268,000
100144529	KIHEI	HI		04/26/2024	7.500	479,621		675,000
100144530	EL CAJON	CA		04/26/2024	7.625	2,527,183		3,100,000
100144531	LAKEWOOD	OH		04/26/2024	7.750	321,266		409,000
100144532	SARASOTA	FL		04/26/2024	8.375	328,905		390,000
100144533	MURRIETA	CA		04/26/2024	7.500	465,405		570,000
100144534	CORPUS CHRISTI	TX		04/26/2024	8.750	134,120		160,000
100144535	KEY COLONY BEACH	FL		04/26/2024	7.750	1,576,244		2,030,000
100144536	SUMMERVILLE	SC		04/26/2024	7.375	302,242		420,000
100144538	LAKE FOREST	CA		04/26/2024	6.875	905,320		1,638,000
100144540	GARDENA	CA		04/26/2024	9.000	471,229		740,000
100144541	SUNLAND	CA		04/26/2024	7.625	518,810		1,000,000
100144542	BABCOCK RANCH	FL		04/26/2024	6.500	347,495		700,000
100144543	DENVER	CO		04/26/2024	7.125	152,532		421,000
100144544	OLYMPIA	WA		04/26/2024	7.500	318,367		510,000
100144545	DORAL	FL		04/26/2024	8.875	1,223,146		1,400,000
100144546	LOS ANGELES	CA		04/26/2024	8.250	737,602		880,000
100144549	WICHITA	KS		04/26/2024	7.250	221,036		311,000
100144550	PHOENIX	AZ		04/26/2024	8.000	294,373		375,000
100144552	WESLEY CHAPEL	FL		04/26/2024	7.500	249,773		356,000
100144553	PALM BEACH GARDENS	FL		04/26/2024	7.500	131,060		257,000
100144557	NORTH LAS VEGAS	NV		04/26/2024	8.250	258,347		350,000
100144558	LAKEWAY	TX		04/26/2024	7.500	257,131		880,000
100144559	BALTIMORE	MD		04/26/2024	8.875	164,884		200,000
100144561	PASO ROBLES	CA		04/26/2024	8.000	480,490		575,000

SCHEDULE B - PART 2

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

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100144562	SUNLAND PARK	NM		04/26/2024	9.000	161,611		196,000
100144564	PASO ROBLES	CA		04/26/2024	8.000	494,242		589,000
100144566	FEDERAL WAY	WA		04/26/2024	9.000	485,702		585,000
100144569	CLINTON TOWNSHIP	MI		04/26/2024	7.875	332,830		535,000
100144570	DENVER	CO		04/26/2024	7.875	545,326		615,000
100144571	TEMECULA	CA		04/26/2024	8.125	507,467		661,295
100144572	FERNANDINA BEACH	FL		04/26/2024	8.375	1,127,653		1,462,000
100144575	NASHVILLE	TN		04/26/2024	7.750	679,041		950,000
100144576	SEFFNER	FL		04/26/2024	9.375	329,873		370,000
100144577	DALLAS	TX		04/26/2024	9.375	1,234,785		1,380,000
100144579	NORCO	CA		04/26/2024	7.000	391,827		1,225,000
100144580	SACRAMENTO	CA		04/26/2024	8.000	387,028		510,000
100144581	LA QUINTA	CA		04/26/2024	6.875	737,018		1,375,000
100144582	BRANDON	FL		04/26/2024	7.625	915,146		1,144,000
100144583	RIVERSIDE	CA		04/26/2024	7.750	388,745		740,000
100144586	SAN CLEMENTE	CA		03/13/2024	7.125	869,488		1,800,000
100144588	LAKEWOOD	CA		03/13/2024	7.625	634,728		805,000
100144589	FARMERSVILLE	TX		03/13/2024	8.625	254,995		340,500
100144590	MELISSA	TX		03/13/2024	8.125	283,893		390,000
100144591	LONGMONT	CO		03/13/2024	7.500	302,067		461,000
100144592	FORT WORTH	TX		03/13/2024	8.125	242,240		330,000
100144593	HUTTO	TX		03/13/2024	7.125	287,919		420,000
100144594	SELBYVILLE	DE		03/13/2024	7.125	610,491		1,105,000
100144595	PANAMA CITY BEACH	FL		03/13/2024	7.990	232,785		835,000
100144596	LEES SUMMIT	MO		03/13/2024	6.625	248,017		340,000
100144597	RALEIGH	NC		03/13/2024	7.125	265,412		354,000
100144598	GRAHAM	NC		03/13/2024	5.875	244,601		375,000
100144599	HAINES CITY	FL		03/13/2024	6.990	423,176		645,000
100144600	FALLING WATERS	WV		03/13/2024	7.500	196,791		260,000
100144601	NEW YORK	NY		03/13/2024	7.500	243,576		2,050,000
100144602	PALM SPRINGS	CA		03/13/2024	7.625	374,572		500,000
100144603	CHARLOTTE	NC		03/13/2024	7.250	312,557		429,000
100144604	IRVINE	CA		03/13/2024	6.875	535,100		735,000
100144605	INDIAN TRAIL	NC		03/13/2024	7.125	208,271		277,000
100144606	CONCORD	NC		03/13/2024	6.625	226,336		307,000
100144608	WINTER GARDEN	FL		03/13/2024	7.125	305,100		520,000
100144609	WORCESTER	MA		03/13/2024	7.625	195,125		255,000
100144610	CAPE CORAL	FL		03/13/2024	5.990	217,800		300,000
100144611	WOODBRIDGE	VA		03/13/2024	6.625	331,425		485,000
100144612	FARMINGTON	CT		03/13/2024	6.625	186,485		265,000
100144613	LAS VEGAS	NV		03/13/2024	6.990	218,561		580,000
100144614	FORT WORTH	TX		03/13/2024	8.625	282,328		350,000
100144615	LAS VEGAS	NV		03/13/2024	7.500	279,860		400,000
100144616	NEW HAVEN	CT		03/13/2024	6.625	285,372		385,000
100144617	OCEAN CITY	MD		03/13/2024	7.625	380,985		505,000
100144618	PARRISH	FL		03/13/2024	7.125	264,810		355,000
100144619	OCEAN CITY	MD		03/13/2024	7.625	380,985		505,000
100144620	RALEIGH	NC		03/13/2024	7.125	265,386		351,000
100144621	FORNEY	TX		03/13/2024	7.990	234,012		325,000
100144623	LAKEMOOR	IL		03/13/2024	8.125	162,768		200,000
100144624	KIHEI	HI		03/13/2024	7.625	563,214		745,000
100144625	PALMER	AK		03/13/2024	7.625	507,650		800,000
100144626	MONTGOMERY	IL		03/13/2024	7.500	218,064		290,000
100144627	CAREY	ID		03/13/2024	8.375	550,299		773,000
100144628	MELISSA	TX		03/13/2024	7.625	249,316		375,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144629	KANNAPOLIS	NC		03/13/2024	5.875	220,136		310,000
100144630	WINTER GARDEN	FL		03/13/2024	7.125	305,100		521,000
100144631	FARMERSVILLE	TX		03/13/2024	8.625	266,866		330,000
100144632	RALEIGH	NC		03/13/2024	7.125	289,559		386,000
100144633	MANTECA	CA		03/13/2024	7.125	478,516		646,500
100144634	LAKE BLUFF	IL		03/13/2024	7.125	159,223		190,000
100144635	TORRINGTON	CT		03/13/2024	6.625	173,374		238,000
100144636	WENDELL	NC		03/13/2024	5.750	306,780		455,000
100144637	INDIANAPOLIS	IN		03/13/2024	6.990	176,523		262,000
100144638	STUART	FL		03/13/2024	6.625	239,510		420,000
100144639	CHARLOTTE	NC		03/13/2024	6.125	288,625		377,900
100144640	ELGIN	TX		03/13/2024	7.750	246,384		330,000
100144641	CHARLOTTE	NC		03/13/2024	6.625	283,230		390,000
100144642	LAWRENCEVILLE	GA		03/13/2024	5.990	263,179		454,000
100144643	MANTECA	CA		03/13/2024	7.125	436,269		615,000
100144644	FORT WORTH	TX		03/13/2024	7.625	237,570		328,000
100144645	UNITED KINGDOM	GBR		01/25/2024	6.940	173,082		366,124
100144646	UNITED KINGDOM	GBR		01/25/2024	7.240	350,492		488,165
100144647	UNITED KINGDOM	GBR		01/25/2024	7.940	213,161		294,151
100144648	UNITED KINGDOM	GBR		01/25/2024	6.590	236,162		563,267
100144649	UNITED KINGDOM	GBR		01/25/2024	7.340	125,908		325,443
100144650	UNITED KINGDOM	GBR		01/25/2024	6.940	192,460		501,934
100144651	LAS VEGAS	NV		03/14/2024	7.875	3,414,450		5,400,000
100144652	UNITED KINGDOM	GBR		03/12/2024	3.590	106,726		137,688
100144653	UNITED KINGDOM	GBR		03/12/2024	3.390	203,751		264,110
100144654	UNITED KINGDOM	GBR		03/12/2024	3.390	217,798		281,634
100144655	UNITED KINGDOM	GBR		03/12/2024	3.390	111,844		158,341
100144656	UNITED KINGDOM	GBR		03/12/2024	3.390	283,792		367,918
100144657	UNITED KINGDOM	GBR		03/12/2024	3.390	77,456		100,136
100144658	UNITED KINGDOM	GBR		03/12/2024	3.550	313,974		406,804
100144659	UNITED KINGDOM	GBR		03/12/2024	3.550	256,122		331,702
100144660	UNITED KINGDOM	GBR		03/12/2024	3.550	352,394		456,872
100144661	UNITED KINGDOM	GBR		03/12/2024	3.740	210,121		269,117
100144662	UNITED KINGDOM	GBR		03/12/2024	3.390	485,895		650,849
100144663	UNITED KINGDOM	GBR		03/12/2024	3.390	313,262		406,804
100144664	UNITED KINGDOM	GBR		03/12/2024	3.740	828,151		1,079,017
100144665	UNITED KINGDOM	GBR		03/12/2024	3.640	465,525		700,922
100144666	UNITED KINGDOM	GBR		03/12/2024	3.740	131,911		168,980
100144667	UNITED KINGDOM	GBR		03/12/2024	3.640	193,527		250,333
100144668	UNITED KINGDOM	GBR		03/12/2024	3.390	383,957		625,842
100144669	UNITED KINGDOM	GBR		03/12/2024	3.740	121,894		156,463
100144670	UNITED KINGDOM	GBR		03/12/2024	3.550	488,248		625,853
100144671	UNITED KINGDOM	GBR		03/12/2024	3.440	295,405		876,113
100144672	UNITED KINGDOM	GBR		03/12/2024	3.490	666,153		1,063,944
100144673	UNITED KINGDOM	GBR		03/12/2024	3.350	241,255		309,797
100144676	UNITED KINGDOM	GBR		03/12/2024	3.390	192,983		250,341
100144677	UNITED KINGDOM	GBR		03/12/2024	3.390	283,949		369,253
100144678	UNITED KINGDOM	GBR		03/12/2024	3.590	222,808		732,250
100144679	UNITED KINGDOM	GBR		03/12/2024	4.040	292,737		375,512
100144681	UNITED KINGDOM	GBR		03/12/2024	3.740	906,401		1,189,079
100144682	UNITED KINGDOM	GBR		03/12/2024	3.390	243,955		316,684
100144684	UNITED KINGDOM	GBR		03/12/2024	3.390	308,830		438,079
100144685	UNITED KINGDOM	GBR		03/12/2024	3.390	134,366		173,987
100144686	UNITED KINGDOM	GBR		03/12/2024	3.390	226,651		294,151
100144687	UNITED KINGDOM	GBR		03/12/2024	3.390	303,394		394,287

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144688	UNITED KINGDOM	GBR		03/12/2024	3.490	162,106		206,531
100144689	UNITED KINGDOM	GBR		03/12/2024	3.490	254,239		325,443
100144690	UNITED KINGDOM	GBR		03/12/2024	3.390	481,910		625,853
100144691	UNITED KINGDOM	GBR		03/12/2024	3.690	224,559		388,055
100144692	UNITED KINGDOM	GBR		03/12/2024	3.840	447,321		613,367
100144693	UNITED KINGDOM	GBR		03/12/2024	3.940	812,375		1,063,891
100144694	UNITED KINGDOM	GBR		03/12/2024	3.550	202,835		262,858
100144695	UNITED KINGDOM	GBR		03/12/2024	3.640	384,130		500,674
100144696	UNITED KINGDOM	GBR		03/12/2024	3.390	101,936		131,429
100144697	UNITED KINGDOM	GBR		03/12/2024	9.500	89,263		112,653
100144698	UNITED KINGDOM	GBR		03/12/2024	3.390	189,071		281,634
100144699	UNITED KINGDOM	GBR		03/12/2024	3.390	237,300		312,905
100144700	UNITED KINGDOM	GBR		03/12/2024	3.390	289,612		375,512
100144701	UNITED KINGDOM	GBR		03/12/2024	3.390	82,329		106,395
100144702	UNITED KINGDOM	GBR		03/12/2024	9.500	82,984		175,239
100144703	UNITED KINGDOM	GBR		03/12/2024	3.390	100,240		150,205
100144704	UNITED KINGDOM	GBR		03/12/2024	3.390	375,688		488,165
100144705	UNITED KINGDOM	GBR		03/12/2024	3.390	232,439		300,409
100144706	UNITED KINGDOM	GBR		03/12/2024	3.390	101,903		131,429
100144707	UNITED KINGDOM	GBR		03/12/2024	3.640	190,786		244,083
100144708	UNITED KINGDOM	GBR		03/12/2024	3.550	83,924		108,273
100144709	UNITED KINGDOM	GBR		03/12/2024	3.390	243,880		319,185
100144710	UNITED KINGDOM	GBR		03/12/2024	3.390	55,587		112,651
100144711	UNITED KINGDOM	GBR		03/12/2024	9.500	509,543		663,422
100144712	UNITED KINGDOM	GBR		03/12/2024	9.500	142,337		181,497
100144713	UNITED KINGDOM	GBR		03/12/2024	9.500	103,475		137,688
100144714	UNITED KINGDOM	GBR		03/12/2024	3.350	179,254		229,808
100144715	UNITED KINGDOM	GBR		03/12/2024	3.590	414,911		538,233
100144717	UNITED KINGDOM	GBR		03/12/2024	3.550	324,132		419,347
100144718	UNITED KINGDOM	GBR		03/12/2024	3.350	331,785		450,614
100144719	UNITED KINGDOM	GBR		03/12/2024	3.590	333,259		456,863
100144720	UNITED KINGDOM	GBR		03/12/2024	3.550	635,861		876,194
100144721	UNITED KINGDOM	GBR		03/12/2024	4.140	598,667		813,592
100144722	UNITED KINGDOM	GBR		03/12/2024	3.640	290,305		373,008
100144723	UNITED KINGDOM	GBR		03/12/2024	3.550	226,235		294,134
100144724	UNITED KINGDOM	GBR		03/12/2024	3.390	164,241		212,790
100144725	UNITED KINGDOM	GBR		03/12/2024	3.390	414,905		538,233
100144726	UNITED KINGDOM	GBR		03/12/2024	3.390	212,689		275,375
100144727	UNITED KINGDOM	GBR		03/12/2024	3.390	135,718		175,239
100144728	UNITED KINGDOM	GBR		03/12/2024	3.740	182,378		234,069
100144729	UNITED KINGDOM	GBR		03/12/2024	3.540	88,313		112,653
100144730	UNITED KINGDOM	GBR		03/12/2024	3.590	672,701		876,136
100144731	UNITED KINGDOM	GBR		03/12/2024	3.390	503,496		863,685
100144732	UNITED KINGDOM	GBR		03/12/2024	3.490	115,253		147,701
100144733	UNITED KINGDOM	GBR		03/12/2024	3.590	622,698		813,575
100144734	UNITED KINGDOM	GBR		03/12/2024	3.890	416,825		619,594
100144735	UNITED KINGDOM	GBR		03/12/2024	3.350	210,409		270,368
100144736	UNITED KINGDOM	GBR		03/12/2024	3.350	384,534		500,710
100144737	UNITED KINGDOM	GBR		03/12/2024	3.350	350,834		450,614
100144738	UNITED KINGDOM	GBR		03/12/2024	3.390	217,095		281,634
100144739	UNITED KINGDOM	GBR		03/12/2024	3.390	77,410		112,653
100144740	UNITED KINGDOM	GBR		03/12/2024	3.390	398,210		517,205
100144741	UNITED KINGDOM	GBR		03/12/2024	3.190	270,904		400,546
100144742	UNITED KINGDOM	GBR		03/12/2024	4.140	135,817		175,232
100144743	UNITED KINGDOM	GBR		03/12/2024	3.390	97,090		125,171

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144744	UNITED KINGDOM	GBR		03/12/2024	3.390	587,745		763,540
100144745	UNITED KINGDOM	GBR		03/12/2024	3.390	689,630		957,555
100144746	UNITED KINGDOM	GBR		03/12/2024	3.400	924,886		1,189,120
100144747	UNITED KINGDOM	GBR		03/12/2024	2.990	683,725		1,064,024
100144748	UNITED KINGDOM	GBR		03/12/2024	3.390	151,596		225,307
100144749	UNITED KINGDOM	GBR		03/12/2024	3.390	171,139		532,014
100144750	UNITED KINGDOM	GBR		03/12/2024	3.390	337,886		438,097
100144751	UNITED KINGDOM	GBR		03/12/2024	3.390	548,649		751,006
100144752	UNITED KINGDOM	GBR		03/12/2024	3.550	357,661		463,131
100144753	UNITED KINGDOM	GBR		03/12/2024	3.740	641,837		1,164,101
100144754	UNITED KINGDOM	GBR		03/12/2024	9.500	251,708		388,033
100144755	UNITED KINGDOM	GBR		03/12/2024	9.500	529,578		688,399
100144756	UNITED KINGDOM	GBR		03/12/2024	9.500	444,871		575,785
100144757	UNITED KINGDOM	GBR		03/12/2024	9.500	438,230		563,267
100144758	UNITED KINGDOM	GBR		03/12/2024	9.500	175,834		225,307
100144759	UNITED KINGDOM	GBR		03/12/2024	9.500	156,515		200,273
100144760	UNITED KINGDOM	GBR		03/12/2024	9.500	605,310		776,057
100144761	UNITED KINGDOM	GBR		03/12/2024	9.500	141,713		181,497
100144762	UNITED KINGDOM	GBR		03/12/2024	3.390	164,340		212,790
100144763	UNITED KINGDOM	GBR		03/12/2024	3.590	642,417		844,956
100144764	UNITED KINGDOM	GBR		03/12/2024	3.390	255,438		331,702
100144765	UNITED KINGDOM	GBR		03/12/2024	3.350	322,095		413,063
100144766	UNITED KINGDOM	GBR		03/12/2024	3.490	272,969		450,614
100144767	UNITED KINGDOM	GBR		03/12/2024	3.350	408,871		525,716
100144768	UNITED KINGDOM	GBR		03/12/2024	3.390	875,589		1,301,839
100144769	UNITED KINGDOM	GBR		03/12/2024	3.550	126,599		195,892
100144770	UNITED KINGDOM	GBR		03/12/2024	9.500	374,922		556,988
100144771	UNITED KINGDOM	GBR		03/12/2024	9.500	92,992		118,916
100144772	UNITED KINGDOM	GBR		03/12/2024	9.500	154,098		212,727
100144773	UNITED KINGDOM	GBR		03/12/2024	9.500	208,949		300,397
100144774	UNITED KINGDOM	GBR		03/12/2024	9.500	215,527		275,375
100144775	UNITED KINGDOM	GBR		03/12/2024	9.500	245,820		801,166
100144776	UNITED KINGDOM	GBR		03/12/2024	9.500	528,113		688,455
100144777	UNITED KINGDOM	GBR		03/12/2024	9.500	366,810		469,390
100144778	UNITED KINGDOM	GBR		03/12/2024	9.500	357,787		459,972
100144779	UNITED KINGDOM	GBR		03/12/2024	9.500	268,351		344,196
100144780	UNITED KINGDOM	GBR		03/12/2024	9.500	88,084		112,646
100144781	UNITED KINGDOM	GBR		03/12/2024	9.500	162,809		209,042
100144782	UNITED KINGDOM	GBR		03/12/2024	9.500	262,923		337,938
100144783	UNITED KINGDOM	GBR		03/12/2024	3.390	550,661		713,472
100144784	UNITED KINGDOM	GBR		03/12/2024	3.390	290,171		375,512
100144785	UNITED KINGDOM	GBR		03/12/2024	3.550	98,908		127,360
100144786	UNITED KINGDOM	GBR		03/12/2024	3.390	290,309		375,512
100144788	UNITED KINGDOM	GBR		03/12/2024	3.590	250,657		325,443
100144790	UNITED KINGDOM	GBR		03/12/2024	3.390	267,967		751,065
100144791	UNITED KINGDOM	GBR		03/12/2024	3.390	203,999		294,151
100144792	UNITED KINGDOM	GBR		03/12/2024	3.550	290,290		375,512
100144793	UNITED KINGDOM	GBR		03/12/2024	9.500	262,767		337,938
100144794	UNITED KINGDOM	GBR		03/12/2024	9.500	291,851		375,487
100144795	UNITED KINGDOM	GBR		03/12/2024	9.500	70,603		93,880
100144796	UNITED KINGDOM	GBR		03/12/2024	9.500	233,993		300,409
100144797	UNITED KINGDOM	GBR		03/12/2024	3.550	480,049		625,844
100144798	UNITED KINGDOM	GBR		03/12/2024	3.400	266,960		344,219
100144799	UNITED KINGDOM	GBR		03/12/2024	9.500	864,771		1,126,560
100144800	UNITED KINGDOM	GBR		03/12/2024	9.500	247,541		575,759

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144801	UNITED KINGDOM	GBR		03/12/2024	9.500	71,801		103,259
100144802	UNITED KINGDOM	GBR		03/12/2024	9.500	134,904		186,493
100144803	UNITED KINGDOM	GBR		03/12/2024	3.240	85,526		110,150
100144804	UNITED KINGDOM	GBR		03/12/2024	3.240	109,129		140,191
100144805	UNITED KINGDOM	GBR		03/12/2024	3.150	358,800		494,424
100144806	UNITED KINGDOM	GBR		03/12/2024	3.940	342,173		413,063
100144807	UNITED KINGDOM	GBR		03/12/2024	9.500	78,521		93,878
100144808	UNITED KINGDOM	GBR		03/12/2024	3.550	386,332		500,682
100144809	UNITED KINGDOM	GBR		03/12/2024	3.390	290,213		375,505
100144810	UNITED KINGDOM	GBR		03/12/2024	3.390	376,836		488,165
100144811	UNITED KINGDOM	GBR		03/12/2024	3.590	467,370		607,077
100144812	UNITED KINGDOM	GBR		03/12/2024	3.390	221,349		287,892
100144813	UNITED KINGDOM	GBR		03/12/2024	3.640	569,205		742,226
100144814	UNITED KINGDOM	GBR		03/12/2024	3.390	169,134		219,048
100144815	UNITED KINGDOM	GBR		03/12/2024	9.500	347,070		519,463
100144816	UNITED KINGDOM	GBR		03/12/2024	9.500	292,105		375,487
100144817	UNITED KINGDOM	GBR		03/12/2024	9.500	292,052		375,487
100144818	UNITED KINGDOM	GBR		03/12/2024	9.500	413,364		531,940
100144819	UNITED KINGDOM	GBR		03/12/2024	9.500	112,381		143,937
100144820	UNITED KINGDOM	GBR		03/12/2024	9.500	83,169		106,388
100144821	UNITED KINGDOM	GBR		03/12/2024	3.550	303,454		394,287
100144822	UNITED KINGDOM	GBR		03/12/2024	3.590	115,896		150,205
100144823	UNITED KINGDOM	GBR		03/12/2024	9.500	69,235		102,590
100144824	UNITED KINGDOM	GBR		03/12/2024	3.550	144,877		187,756
100144825	UNITED KINGDOM	GBR		03/12/2024	3.390	458,873		594,560
100144826	UNITED KINGDOM	GBR		03/12/2024	3.390	433,972		563,267
100144827	UNITED KINGDOM	GBR		03/12/2024	9.500	86,546		137,696
100144828	UNITED KINGDOM	GBR		03/12/2024	9.500	369,959		532,010
100144829	UNITED KINGDOM	GBR		03/12/2024	9.500	534,574		688,393
100144830	UNITED KINGDOM	GBR		03/12/2024	9.500	499,353		688,438
100144831	UNITED KINGDOM	GBR		03/12/2024	3.240	170,397		219,048
100144832	UNITED KINGDOM	GBR		03/12/2024	3.440	613,138		801,110
100144833	UNITED KINGDOM	GBR		03/12/2024	3.590	599,258		782,308
100144834	UNITED KINGDOM	GBR		03/12/2024	3.240	710,479		913,745
100144835	UNITED KINGDOM	GBR		03/12/2024	3.090	113,858		168,980
100144836	UNITED KINGDOM	GBR		03/12/2024	3.240	69,804		100,136
100144837	UNITED KINGDOM	GBR		03/12/2024	9.500	567,276		782,316
100144838	UNITED KINGDOM	GBR		03/12/2024	9.500	487,339		625,853
100144839	UNITED KINGDOM	GBR		03/12/2024	9.500	76,677		98,252
100144840	UNITED KINGDOM	GBR		03/12/2024	9.500	78,418		100,136
100144841	UNITED KINGDOM	GBR		03/12/2024	3.150	112,070		143,946
100144842	UNITED KINGDOM	GBR		03/12/2024	3.090	113,769		168,980
100144843	UNITED KINGDOM	GBR		03/12/2024	3.640	59,731		93,878
100144844	UNITED KINGDOM	GBR		03/12/2024	3.590	222,123		287,892
100144845	UNITED KINGDOM	GBR		03/12/2024	3.390	78,562		101,388
100144846	UNITED KINGDOM	GBR		03/12/2024	3.390	362,546		488,165
100144847	UNITED KINGDOM	GBR		03/12/2024	3.590	353,594		613,375
100144848	UNITED KINGDOM	GBR		03/12/2024	2.990	1,078,876		1,658,534
100144849	UNITED KINGDOM	GBR		03/12/2024	9.500	195,337		250,325
100144850	UNITED KINGDOM	GBR		03/12/2024	9.500	199,268		275,370
100144851	UNITED KINGDOM	GBR		03/12/2024	9.500	83,191		106,388
100144852	UNITED KINGDOM	GBR		03/12/2024	9.500	141,901		250,320
100144853	UNITED KINGDOM	GBR		03/12/2024	9.500	114,200		168,974
100144854	UNITED KINGDOM	GBR		03/12/2024	9.500	91,478		118,912
100144855	UNITED KINGDOM	GBR		03/12/2024	3.390	247,081		319,185

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144856	UNITED KINGDOM	GBR		03/12/2024	3.490	201,519		331,702
100144857	UNITED KINGDOM	GBR		03/12/2024	3.590	212,338		275,375
100144858	UNITED KINGDOM	GBR		03/12/2024	3.740	195,232		250,341
100144859	UNITED KINGDOM	GBR		03/12/2024	3.550	409,744		531,975
100144860	UNITED KINGDOM	GBR		03/12/2024	3.390	90,594		117,095
100144861	UNITED KINGDOM	GBR		03/12/2024	3.390	270,164		450,588
100144862	UNITED KINGDOM	GBR		03/12/2024	3.390	337,674		438,097
100144863	UNITED KINGDOM	GBR		03/12/2024	9.500	88,517		112,653
100144864	UNITED KINGDOM	GBR		03/12/2024	9.500	105,034		143,946
100144865	UNITED KINGDOM	GBR		03/12/2024	9.500	105,060		143,946
100144866	UNITED KINGDOM	GBR		03/12/2024	9.500	263,581		337,972
100144867	UNITED KINGDOM	GBR		03/12/2024	3.390	406,067		525,716
100144868	UNITED KINGDOM	GBR		03/12/2024	3.550	256,082		331,702
100144869	UNITED KINGDOM	GBR		03/12/2024	3.390	66,664		97,007
100144870	UNITED KINGDOM	GBR		03/12/2024	3.550	148,296		191,504
100144871	UNITED KINGDOM	GBR		03/12/2024	3.590	650,527		844,901
100144872	UNITED KINGDOM	GBR		03/12/2024	3.550	328,555		425,580
100144873	UNITED KINGDOM	GBR		03/12/2024	3.390	255,851		331,702
100144874	UNITED KINGDOM	GBR		03/12/2024	3.390	217,710		281,634
100144875	UNITED KINGDOM	GBR		03/12/2024	3.390	111,544		143,946
100144876	UNITED KINGDOM	GBR		03/12/2024	3.390	183,143		237,824
100144877	UNITED KINGDOM	GBR		03/12/2024	3.390	169,051		219,048
100144878	UNITED KINGDOM	GBR		03/12/2024	3.390	119,016		153,960
100144879	UNITED KINGDOM	GBR		03/12/2024	3.590	444,208		594,523
100144880	UNITED KINGDOM	GBR		03/12/2024	2.990	997,087		1,502,037
100144881	UNITED KINGDOM	GBR		03/12/2024	3.390	177,072		228,436
100144882	UNITED KINGDOM	GBR		03/12/2024	3.590	536,614		688,438
100144883	UNITED KINGDOM	GBR		03/12/2024	3.390	279,448		362,995
100144884	UNITED KINGDOM	GBR		03/12/2024	3.390	385,909		613,303
100144885	UNITED KINGDOM	GBR		03/12/2024	3.390	443,210		574,533
100144886	UNITED KINGDOM	GBR		03/12/2024	3.390	243,411		316,056
100144887	UNITED KINGDOM	GBR		03/12/2024	3.390	114,940		187,756
100144888	UNITED KINGDOM	GBR		03/12/2024	3.390	116,011		150,205
100144889	UNITED KINGDOM	GBR		03/12/2024	3.390	380,986		494,424
100144890	UNITED KINGDOM	GBR		03/12/2024	3.390	67,721		106,396
100144891	UNITED KINGDOM	GBR		03/12/2024	3.490	254,320		408,056
100144892	UNITED KINGDOM	GBR		03/12/2024	3.550	389,470		531,983
100144893	UNITED KINGDOM	GBR		03/12/2024	3.640	193,764		249,094
100144894	UNITED KINGDOM	GBR		03/12/2024	3.550	275,317		356,736
100144895	UNITED KINGDOM	GBR		03/12/2024	3.390	231,843		312,926
100144896	UNITED KINGDOM	GBR		03/12/2024	3.390	424,566		550,750
100144897	UNITED KINGDOM	GBR		03/12/2024	3.390	120,898		156,463
100144898	UNITED KINGDOM	GBR		03/12/2024	3.390	228,739		394,287
100144899	UNITED KINGDOM	GBR		03/12/2024	3.590	515,662		675,921
100144900	UNITED KINGDOM	GBR		03/12/2024	3.390	178,443		231,566
100144901	UNITED KINGDOM	GBR		03/12/2024	3.350	365,675		469,390
100144902	UNITED KINGDOM	GBR		03/12/2024	4.340	120,483		143,946
100144903	UNITED KINGDOM	GBR		03/12/2024	3.340	1,347,562		1,996,545
100144904	UNITED KINGDOM	GBR		03/12/2024	3.390	470,198		625,870
100144905	UNITED KINGDOM	GBR		03/12/2024	3.390	97,040		125,171
100144906	UNITED KINGDOM	GBR		03/12/2024	3.390	548,637		1,001,446
100144907	UNITED KINGDOM	GBR		03/12/2024	3.390	500,580		650,887
100144908	UNITED KINGDOM	GBR		03/12/2024	3.390	99,293		128,300
100144909	UNITED KINGDOM	GBR		03/12/2024	3.590	289,596		375,512
100144910	UNITED KINGDOM	GBR		03/12/2024	3.740	544,839		751,023

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144911	UNITED KINGDOM	GBR		03/12/2024	9.500	97,809		187,760
100144912	UNITED KINGDOM	GBR		03/12/2024	3.390	122,612		158,967
100144913	UNITED KINGDOM	GBR		03/12/2024	3.390	105,911		137,688
100144914	UNITED KINGDOM	GBR		03/12/2024	9.500	160,622		206,518
100144915	UNITED KINGDOM	GBR		03/12/2024	9.500	128,595		206,531
100144916	UNITED KINGDOM	GBR		03/12/2024	9.500	175,212		225,292
100144917	UNITED KINGDOM	GBR		03/12/2024	9.500	204,283		262,841
100144918	UNITED KINGDOM	GBR		03/12/2024	9.500	136,261		219,048
100144919	UNITED KINGDOM	GBR		03/12/2024	9.500	204,284		262,841
100144920	UNITED KINGDOM	GBR		03/12/2024	9.500	213,823		275,357
100144921	UNITED KINGDOM	GBR		03/12/2024	9.500	218,776		281,615
100144922	UNITED KINGDOM	GBR		03/12/2024	9.500	92,792		118,904
100144923	UNITED KINGDOM	GBR		03/12/2024	9.500	650,563		1,189,027
100144924	UNITED KINGDOM	GBR		03/12/2024	9.500	218,644		281,615
100144925	UNITED KINGDOM	GBR		03/12/2024	9.500	146,092		187,743
100144926	UNITED KINGDOM	GBR		03/12/2024	9.500	218,686		281,615
100144927	UNITED KINGDOM	GBR		03/12/2024	9.500	215,131		275,375
100144928	UNITED KINGDOM	GBR		03/12/2024	9.500	357,496		469,390
100144929	UNITED KINGDOM	GBR		03/12/2024	9.500	112,043		143,946
100144930	UNITED KINGDOM	GBR		03/12/2024	9.500	845,111		1,251,753
100144931	UNITED KINGDOM	GBR		03/12/2024	3.590	155,688		200,265
100144932	UNITED KINGDOM	GBR		03/12/2024	3.540	268,174		344,219
100144933	UNITED KINGDOM	GBR		03/12/2024	3.390	115,782		150,205
100144934	UNITED KINGDOM	GBR		03/12/2024	3.390	89,987		115,783
100144935	UNITED KINGDOM	GBR		03/12/2024	3.640	439,959		663,425
100144936	UNITED KINGDOM	GBR		03/12/2024	3.640	498,071		751,014
100144937	UNITED KINGDOM	GBR		03/12/2024	3.390	497,459		647,132
100144938	UNITED KINGDOM	GBR		03/12/2024	9.500	76,254		97,633
100144939	UNITED KINGDOM	GBR		03/12/2024	9.500	82,873		106,395
100144940	UNITED KINGDOM	GBR		03/12/2024	9.500	100,780		131,429
100144941	UNITED KINGDOM	GBR		03/12/2024	9.500	151,279		194,014
100144942	UNITED KINGDOM	GBR		03/12/2024	9.500	779,819		1,001,364
100144943	UNITED KINGDOM	GBR		03/12/2024	9.500	122,681		156,463
100144944	UNITED KINGDOM	GBR		03/12/2024	9.500	948,113		1,220,401
100144945	UNITED KINGDOM	GBR		03/12/2024	3.350	332,311		466,886
100144946	UNITED KINGDOM	GBR		03/12/2024	9.500	92,107		117,660
100144947	UNITED KINGDOM	GBR		03/12/2024	9.500	170,042		219,034
100144948	UNITED KINGDOM	GBR		03/12/2024	9.500	194,228		250,325
100144949	UNITED KINGDOM	GBR		03/12/2024	9.500	189,464		244,067
100144950	UNITED KINGDOM	GBR		03/12/2024	9.500	179,778		231,550
100144951	UNITED KINGDOM	GBR		03/12/2024	9.500	189,346		244,067
100144952	UNITED KINGDOM	GBR		03/12/2024	9.500	194,331		250,325
100144953	UNITED KINGDOM	GBR		03/12/2024	9.500	362,380		500,682
100144954	UNITED KINGDOM	GBR		03/12/2024	9.500	236,780		344,238
100144955	UNITED KINGDOM	GBR		03/12/2024	9.500	494,470		594,560
100144956	UNITED KINGDOM	GBR		03/12/2024	9.500	507,258		700,955
100144957	UNITED KINGDOM	GBR		03/12/2024	9.500	430,197		575,760
100144958	UNITED KINGDOM	GBR		03/12/2024	9.500	179,723		231,550
100144959	UNITED KINGDOM	GBR		03/12/2024	9.500	174,941		225,292
100144960	UNITED KINGDOM	GBR		03/12/2024	3.390	241,761		312,926
100144961	UNITED KINGDOM	GBR		03/12/2024	3.390	89,826		162,720
100144962	UNITED KINGDOM	GBR		03/12/2024	9.500	682,639		876,194
100144963	UNITED KINGDOM	GBR		03/12/2024	9.500	208,082		249,715
100144964	UNITED KINGDOM	GBR		03/12/2024	9.500	544,526		751,018
100144965	UNITED KINGDOM	GBR		03/12/2024	3.390	188,017		244,083

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100144966	UNITED KINGDOM	GBR		03/12/2024	9.500	676,819		907,512
100144967	UNITED KINGDOM	GBR		03/12/2024	9.500	376,785		565,783
100144968	UNITED KINGDOM	GBR		03/12/2024	9.500	558,118		719,683
100144969	UNITED KINGDOM	GBR		03/12/2024	9.500	475,900		751,047
100144970	UNITED KINGDOM	GBR		03/12/2024	9.500	91,107		125,171
100144971	UNITED KINGDOM	GBR		03/12/2024	9.500	278,273		356,736
100144972	UNITED KINGDOM	GBR		03/12/2024	3.240	253,585		325,443
100144973	UNITED KINGDOM	GBR		03/12/2024	3.390	328,228		450,624
100144974	UNITED KINGDOM	GBR		03/12/2024	3.550	399,978		519,458
100144975	UNITED KINGDOM	GBR		03/12/2024	9.500	433,549		557,027
100144976	UNITED KINGDOM	GBR		03/12/2024	9.500	244,732		312,926
100144977	UNITED KINGDOM	GBR		03/12/2024	3.240	141,976		181,497
100144978	UNITED KINGDOM	GBR		03/12/2024	3.240	248,795		319,185
100144979	UNITED KINGDOM	GBR		03/12/2024	3.240	205,067		262,858
100144980	UNITED KINGDOM	GBR		03/12/2024	3.450	1,269,943		2,503,411
100144981	UNITED KINGDOM	GBR		03/12/2024	3.240	121,923		175,239
100144982	UNITED KINGDOM	GBR		03/12/2024	3.390	84,085		108,898
100144983	UNITED KINGDOM	GBR		03/12/2024	3.390	127,470		168,973
100144984	UNITED KINGDOM	GBR		03/12/2024	3.390	125,570		162,722
100144985	UNITED KINGDOM	GBR		03/12/2024	3.590	479,532		625,844
100144986	UNITED KINGDOM	GBR		03/12/2024	9.500	233,901		300,409
100144987	UNITED KINGDOM	GBR		03/12/2024	9.500	233,917		300,409
100144988	UNITED KINGDOM	GBR		03/12/2024	9.500	253,292		325,443
100144989	UNITED KINGDOM	GBR		03/12/2024	9.500	253,334		325,443
100144990	UNITED KINGDOM	GBR		03/12/2024	9.500	376,997		490,693
100144991	UNITED KINGDOM	GBR		03/12/2024	9.500	253,339		325,443
100144992	UNITED KINGDOM	GBR		03/12/2024	9.500	193,472		247,838
100144993	UNITED KINGDOM	GBR		03/12/2024	3.740	344,860		500,698
100144994	UNITED KINGDOM	GBR		03/12/2024	9.500	174,764		344,232
100144995	UNITED KINGDOM	GBR		03/12/2024	9.500	270,422		550,752
100144996	UNITED KINGDOM	GBR		03/12/2024	9.500	450,537		588,293
100144997	UNITED KINGDOM	GBR		03/12/2024	3.640	479,752		625,844
100144998	UNITED KINGDOM	GBR		03/12/2024	9.500	519,365		669,618
100144999	UNITED KINGDOM	GBR		03/12/2024	9.500	369,361		813,512
100145000	UNITED KINGDOM	GBR		03/12/2024	9.500	179,389		229,062
100145001	UNITED KINGDOM	GBR		03/12/2024	9.500	156,752		200,271
100145002	UNITED KINGDOM	GBR		03/12/2024	9.500	601,862		782,308
100145003	UNITED KINGDOM	GBR		03/12/2024	9.500	451,869		587,065
100145004	UNITED KINGDOM	GBR		03/12/2024	9.500	684,756		1,063,900
100145005	UNITED KINGDOM	GBR		03/12/2024	9.500	390,784		506,914
100145006	UNITED KINGDOM	GBR		03/12/2024	9.500	606,173		776,057
100145007	UNITED KINGDOM	GBR		03/12/2024	9.500	296,970		385,545
100145008	UNITED KINGDOM	GBR		03/12/2024	9.500	509,844		657,158
100145009	UNITED KINGDOM	GBR		03/12/2024	3.890	338,678		500,682
100145010	UNITED KINGDOM	GBR		03/12/2024	9.500	174,996		229,693
100145011	UNITED KINGDOM	GBR		03/12/2024	9.500	530,156		688,471
100145012	UNITED KINGDOM	GBR		03/12/2024	9.500	96,232		122,667
100145013	UNITED KINGDOM	GBR		03/12/2024	9.500	611,190		782,316
100145014	UNITED KINGDOM	GBR		03/12/2024	9.500	472,692		607,077
100145015	UNITED KINGDOM	GBR		03/12/2024	9.500	312,382		406,804
100145016	UNITED KINGDOM	GBR		03/12/2024	9.500	238,846		306,668
100145017	UNITED KINGDOM	GBR		03/12/2024	9.500	214,445		275,375
100145018	UNITED KINGDOM	GBR		03/12/2024	9.500	224,160		287,892
100145019	UNITED KINGDOM	GBR		03/12/2024	9.500	337,863		438,113
100145020	UNITED KINGDOM	GBR		03/12/2024	9.500	189,994		244,081

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145021	UNITED KINGDOM	GBR		03/12/2024	9.500	190,038		244,081
100145022	UNITED KINGDOM	GBR		03/12/2024	9.500	209,210		269,118
100145023	UNITED KINGDOM	GBR		03/12/2024	9.500	175,701		225,296
100145024	UNITED KINGDOM	GBR		03/12/2024	9.500	204,362		262,852
100145025	UNITED KINGDOM	GBR		03/12/2024	9.500	175,715		225,296
100145026	UNITED KINGDOM	GBR		03/12/2024	3.590	195,114		270,382
100145027	UNITED KINGDOM	GBR		03/12/2024	3.350	168,112		219,055
100145028	UNITED KINGDOM	GBR		03/12/2024	9.500	94,442		112,653
100145029	UNITED KINGDOM	GBR		03/12/2024	9.500	229,934		294,151
100145030	UNITED KINGDOM	GBR		03/12/2024	9.500	171,273		219,036
100145031	UNITED KINGDOM	GBR		03/12/2024	9.500	319,119		413,041
100145032	UNITED KINGDOM	GBR		03/12/2024	9.500	366,477		469,390
100145033	UNITED KINGDOM	GBR		03/12/2024	9.500	309,645		400,544
100145034	UNITED KINGDOM	GBR		03/12/2024	3.550	212,539		275,375
100145035	UNITED KINGDOM	GBR		03/12/2024	3.250	121,939		156,463
100145036	UNITED KINGDOM	GBR		03/12/2024	3.240	361,143		463,131
100145037	UNITED KINGDOM	GBR		03/12/2024	3.240	317,465		406,804
100145038	UNITED KINGDOM	GBR		03/12/2024	3.240	195,422		250,341
100145039	UNITED KINGDOM	GBR		03/12/2024	3.240	172,916		244,080
100145040	UNITED KINGDOM	GBR		03/12/2024	3.890	172,658		221,552
100145041	UNITED KINGDOM	GBR		03/12/2024	9.500	317,088		406,804
100145042	UNITED KINGDOM	GBR		03/12/2024	3.390	400,804		894,902
100145043	UNITED KINGDOM	GBR		03/12/2024	4.140	189,975		244,083
100145044	UNITED KINGDOM	GBR		03/12/2024	9.500	606,710		1,063,918
100145045	UNITED KINGDOM	GBR		03/12/2024	9.500	562,869		719,731
100145046	UNITED KINGDOM	GBR		03/12/2024	9.500	666,764		876,219
100145047	UNITED KINGDOM	GBR		03/12/2024	9.500	516,268		669,630
100145048	UNITED KINGDOM	GBR		03/12/2024	9.500	320,024		413,041
100145049	UNITED KINGDOM	GBR		03/12/2024	9.500	541,065		700,914
100145050	UNITED KINGDOM	GBR		03/12/2024	9.500	236,874		304,151
100145051	UNITED KINGDOM	GBR		03/12/2024	9.500	523,281		719,731
100145052	UNITED KINGDOM	GBR		03/12/2024	9.500	431,895		556,972
100145053	UNITED KINGDOM	GBR		03/12/2024	9.500	699,102		901,169
100145054	UNITED KINGDOM	GBR		03/12/2024	3.550	266,156		406,799
100145055	UNITED KINGDOM	GBR		03/12/2024	3.390	229,280		300,409
100145056	UNITED KINGDOM	GBR		03/12/2024	3.390	203,168		262,858
100145057	UNITED KINGDOM	GBR		03/12/2024	3.390	202,533		262,858
100145058	UNITED KINGDOM	GBR		03/12/2024	3.390	82,258		106,395
100145059	UNITED KINGDOM	GBR		03/12/2024	3.550	444,160		575,785
100145060	UNITED KINGDOM	GBR		03/12/2024	3.390	171,466		221,552
100145061	UNITED KINGDOM	GBR		03/12/2024	3.550	279,796		362,995
100145062	UNITED KINGDOM	GBR		03/12/2024	3.840	574,620		813,609
100145063	UNITED KINGDOM	GBR		03/12/2024	3.940	168,841		231,552
100145064	UNITED KINGDOM	GBR		03/12/2024	3.390	155,620		200,273
100145065	UNITED KINGDOM	GBR		03/12/2024	3.240	204,166		262,858
100145066	UNITED KINGDOM	GBR		03/12/2024	3.550	278,552		438,067
100145067	UNITED KINGDOM	GBR		03/12/2024	3.240	395,383		594,560
100145068	UNITED KINGDOM	GBR		03/12/2024	3.450	290,245		438,107
100145069	UNITED KINGDOM	GBR		03/12/2024	3.240	175,368		225,307
100145070	UNITED KINGDOM	GBR		03/12/2024	3.640	350,065		456,852
100145071	UNITED KINGDOM	GBR		03/12/2024	3.090	380,117		688,484
100145072	UNITED KINGDOM	GBR		03/12/2024	3.740	430,809		563,284
100145073	UNITED KINGDOM	GBR		03/12/2024	3.650	142,562		181,487
100145074	UNITED KINGDOM	GBR		03/12/2024	3.640	328,330		425,562
100145075	UNITED KINGDOM	GBR		03/12/2024	3.440	401,583		538,203

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145076	UNITED KINGDOM	GBR		03/12/2024	3.390	142,564		184,627
100145077	UNITED KINGDOM	GBR		03/12/2024	9.500	122,509		156,463
100145078	UNITED KINGDOM	GBR		03/12/2024	3.540	174,675		228,436
100145079	UNITED KINGDOM	GBR		03/12/2024	3.550	130,170		167,729
100145080	UNITED KINGDOM	GBR		03/12/2024	3.390	796,106		1,032,657
100145081	UNITED KINGDOM	GBR		03/12/2024	3.350	78,075		100,136
100145082	UNITED KINGDOM	GBR		03/12/2024	3.740	136,136		187,756
100145083	UNITED KINGDOM	GBR		03/12/2024	3.350	151,409		194,014
100145084	UNITED KINGDOM	GBR		03/12/2024	3.390	415,760		625,843
100145085	UNITED KINGDOM	GBR		03/12/2024	3.640	385,273		531,957
100145086	UNITED KINGDOM	GBR		03/12/2024	9.500	178,181		231,573
100145087	UNITED KINGDOM	GBR		03/12/2024	3.550	292,536		375,512
100145088	UNITED KINGDOM	GBR		03/12/2024	3.540	116,855		150,205
100145089	UNITED KINGDOM	GBR		03/12/2024	9.500	762,338		1,126,577
100145090	UNITED KINGDOM	GBR		03/12/2024	3.190	177,326		262,858
100145091	UNITED KINGDOM	GBR		03/12/2024	9.500	451,372		619,594
100145092	UNITED KINGDOM	GBR		03/12/2024	9.500	296,337		475,648
100145093	UNITED KINGDOM	GBR		03/12/2024	9.500	194,335		1,251,911
100145094	UNITED KINGDOM	GBR		03/12/2024	9.500	339,366		438,105
100145095	UNITED KINGDOM	GBR		03/12/2024	9.500	201,334		278,496
100145096	UNITED KINGDOM	GBR		03/12/2024	3.390	186,372		281,629
100145097	UNITED KINGDOM	GBR		03/12/2024	3.390	370,289		481,907
100145098	UNITED KINGDOM	GBR		03/12/2024	3.390	114,291		147,701
100145099	UNITED KINGDOM	GBR		03/12/2024	3.390	396,383		550,750
100145100	UNITED KINGDOM	GBR		03/12/2024	3.640	360,111		481,907
100145101	UNITED KINGDOM	GBR		03/12/2024	3.150	145,638		187,756
100145102	UNITED KINGDOM	GBR		03/12/2024	3.440	1,003,769		1,314,291
100145103	UNITED KINGDOM	GBR		03/12/2024	3.150	321,584		413,063
100145104	UNITED KINGDOM	GBR		03/12/2024	3.150	78,028		100,136
100145105	UNITED KINGDOM	GBR		03/12/2024	3.190	65,397		100,136
100145106	UNITED KINGDOM	GBR		03/12/2024	3.440	509,109		688,412
100145107	UNITED KINGDOM	GBR		03/12/2024	3.440	422,442		550,775
100145108	UNITED KINGDOM	GBR		03/12/2024	3.150	82,635		106,395
100145109	UNITED KINGDOM	GBR		03/12/2024	3.390	764,304		1,627,122
100145110	UNITED KINGDOM	GBR		03/12/2024	3.390	147,803		191,511
100145111	UNITED KINGDOM	GBR		03/12/2024	3.640	155,304		312,917
100145112	UNITED KINGDOM	GBR		03/12/2024	3.390	336,947		500,692
100145113	UNITED KINGDOM	GBR		03/12/2024	3.390	339,131		438,097
100145114	UNITED KINGDOM	GBR		03/12/2024	3.740	487,634		625,853
100145115	UNITED KINGDOM	GBR		03/12/2024	3.390	260,110		337,960
100145116	UNITED KINGDOM	GBR		03/12/2024	3.390	274,712		356,736
100145117	UNITED KINGDOM	GBR		03/12/2024	9.500	297,130		844,918
100145118	UNITED KINGDOM	GBR		03/12/2024	3.140	991,983		1,502,018
100145119	UNITED KINGDOM	GBR		03/12/2024	9.500	80,853		122,046
100145120	UNITED KINGDOM	GBR		03/12/2024	9.500	780,587		1,001,364
100145121	UNITED KINGDOM	GBR		03/12/2024	9.500	211,180		270,368
100145122	UNITED KINGDOM	GBR		03/12/2024	3.350	576,751		876,229
100145123	UNITED KINGDOM	GBR		03/12/2024	9.500	204,797		262,841
100145124	UNITED KINGDOM	GBR		03/12/2024	9.500	65,331		100,136
100145125	UNITED KINGDOM	GBR		03/12/2024	9.500	84,661		215,930
100145126	UNITED KINGDOM	GBR		03/12/2024	9.500	422,612		625,853
100145127	UNITED KINGDOM	GBR		03/12/2024	9.500	329,196		425,562
100145128	UNITED KINGDOM	GBR		03/12/2024	9.500	186,779		237,832
100145129	UNITED KINGDOM	GBR		03/12/2024	9.500	704,857		1,076,412
100145130	UNITED KINGDOM	GBR		03/12/2024	3.440	550,958		719,702

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145131	UNITED KINGDOM	GBR		03/12/2024	3.150	388,227		500,682
100145132	UNITED KINGDOM	GBR		03/12/2024	3.490	282,991		425,559
100145133	UNITED KINGDOM	GBR		03/12/2024	3.490	303,313		456,859
100145134	UNITED KINGDOM	GBR		03/12/2024	3.340	387,004		582,034
100145135	UNITED KINGDOM	GBR		03/12/2024	3.250	146,427		187,756
100145136	UNITED KINGDOM	GBR		03/12/2024	9.500	514,791		1,251,705
100145137	UNITED KINGDOM	GBR		03/12/2024	9.500	215,384		276,627
100145138	UNITED KINGDOM	GBR		03/12/2024	9.500	215,872		275,384
100145139	UNITED KINGDOM	GBR		03/12/2024	9.500	318,690		406,818
100145140	UNITED KINGDOM	GBR		03/12/2024	3.350	456,779		588,302
100145141	UNITED KINGDOM	GBR		03/12/2024	3.150	165,575		212,790
100145142	UNITED KINGDOM	GBR		03/12/2024	3.250	82,619		106,395
100145143	UNITED KINGDOM	GBR		03/12/2024	3.090	79,844		387,988
100145144	UNITED KINGDOM	GBR		03/12/2024	9.500	632,006		1,001,364
100145145	UNITED KINGDOM	GBR		03/12/2024	9.500	190,361		244,083
100145146	UNITED KINGDOM	GBR		03/12/2024	3.590	350,737		456,852
100145147	UNITED KINGDOM	GBR		03/12/2024	3.390	283,518		367,626
100145148	UNITED KINGDOM	GBR		03/12/2024	3.390	222,422		287,892
100145149	UNITED KINGDOM	GBR		03/12/2024	3.550	409,670		531,975
100145150	UNITED KINGDOM	GBR		03/12/2024	9.500	108,694		137,688
100145151	UNITED KINGDOM	GBR		03/12/2024	3.590	346,011		450,639
100145152	UNITED KINGDOM	GBR		03/12/2024	3.590	618,073		813,655
100145153	UNITED KINGDOM	GBR		03/12/2024	3.350	244,296		312,926
100145154	UNITED KINGDOM	GBR		03/12/2024	3.740	450,235		585,135
100145155	UNITED KINGDOM	GBR		03/12/2024	9.500	131,198		167,729
100145156	UNITED KINGDOM	GBR		03/12/2024	9.500	70,312		150,205
100145157	UNITED KINGDOM	GBR		03/12/2024	9.500	151,341		206,531
100145158	UNITED KINGDOM	GBR		03/12/2024	9.500	112,858		143,951
100145159	UNITED KINGDOM	GBR		03/12/2024	3.350	152,858		200,273
100145160	UNITED KINGDOM	GBR		03/12/2024	3.590	452,910		588,336
100145161	UNITED KINGDOM	GBR		03/12/2024	3.350	418,190		538,233
100145162	UNITED KINGDOM	GBR		03/12/2024	3.740	224,453		287,892
100145163	UNITED KINGDOM	GBR		03/12/2024	3.490	583,788		751,023
100145164	UNITED KINGDOM	GBR		03/12/2024	9.500	792,461		1,151,599
100145165	UNITED KINGDOM	GBR		03/12/2024	9.500	273,172		350,455
100145166	UNITED KINGDOM	GBR		03/12/2024	9.500	161,498		206,531
100145167	UNITED KINGDOM	GBR		03/12/2024	9.500	400,188		547,902
100145168	UNITED KINGDOM	GBR		03/12/2024	9.500	392,862		607,107
100145169	UNITED KINGDOM	GBR		03/12/2024	9.500	243,509		312,906
100145170	UNITED KINGDOM	GBR		03/12/2024	9.500	220,914		312,926
100145171	UNITED KINGDOM	GBR		03/12/2024	9.500	185,183		237,808
100145172	UNITED KINGDOM	GBR		03/12/2024	9.500	247,269		369,232
100145173	UNITED KINGDOM	GBR		03/12/2024	9.500	262,404		337,960
100145174	UNITED KINGDOM	GBR		03/12/2024	3.240	82,481		105,769
100145175	UNITED KINGDOM	GBR		03/12/2024	3.840	537,025		788,610
100145176	UNITED KINGDOM	GBR		03/12/2024	9.500	263,798		337,960
100145177	UNITED KINGDOM	GBR		03/12/2024	9.500	395,038		538,202
100145178	UNITED KINGDOM	GBR		03/12/2024	9.500	146,411		187,743
100145179	UNITED KINGDOM	GBR		03/12/2024	9.500	497,815		669,648
100145180	UNITED KINGDOM	GBR		03/12/2024	3.150	1,164,001		1,502,047
100145181	UNITED KINGDOM	GBR		03/12/2024	3.590	354,676		463,126
100145182	UNITED KINGDOM	GBR		03/12/2024	3.640	212,548		275,382
100145183	UNITED KINGDOM	GBR		03/12/2024	3.590	360,307		469,402
100145184	UNITED KINGDOM	GBR		03/12/2024	3.350	122,092		156,463
100145185	UNITED KINGDOM	GBR		03/12/2024	4.340	358,687		438,092

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145186	UNITED KINGDOM	GBR		03/12/2024	3.540	462,551		594,560
100145187	UNITED KINGDOM	GBR		03/12/2024	3.190	236,939		350,478
100145188	UNITED KINGDOM	GBR		03/12/2024	9.500	448,475		907,506
100145189	UNITED KINGDOM	GBR		03/12/2024	9.500	347,172		445,607
100145190	UNITED KINGDOM	GBR		03/12/2024	9.500	681,071		876,194
100145191	UNITED KINGDOM	GBR		03/12/2024	3.490	224,198		287,886
100145192	UNITED KINGDOM	GBR		03/12/2024	3.740	244,548		312,926
100145193	UNITED KINGDOM	GBR		03/12/2024	3.490	301,754		450,627
100145194	UNITED KINGDOM	GBR		03/12/2024	3.640	365,879		475,617
100145195	UNITED KINGDOM	GBR		03/12/2024	3.390	571,275		932,486
100145196	UNITED KINGDOM	GBR		03/12/2024	9.500	93,607		120,164
100145197	UNITED KINGDOM	GBR		03/12/2024	9.500	312,400		400,546
100145198	UNITED KINGDOM	GBR		03/12/2024	9.500	111,561		142,694
100145199	UNITED KINGDOM	GBR		03/12/2024	9.500	117,442		150,210
100145200	UNITED KINGDOM	GBR		03/12/2024	9.500	394,780		505,689
100145201	UNITED KINGDOM	GBR		03/12/2024	9.500	1,905,731		3,442,075
100145202	UNITED KINGDOM	GBR		03/12/2024	9.500	316,961		406,778
100145203	UNITED KINGDOM	GBR		03/12/2024	9.500	262,882		337,938
100145204	UNITED KINGDOM	GBR		03/12/2024	9.500	258,556		331,680
100145205	UNITED KINGDOM	GBR		03/12/2024	9.500	140,792		225,307
100145206	UNITED KINGDOM	GBR		03/12/2024	9.500	223,613		287,882
100145207	UNITED KINGDOM	GBR		03/12/2024	9.500	308,988		394,287
100145208	UNITED KINGDOM	GBR		03/12/2024	9.500	206,110		262,858
100145209	UNITED KINGDOM	GBR		03/12/2024	9.500	386,350		519,453
100145210	UNITED KINGDOM	GBR		03/12/2024	9.500	137,027		175,227
100145211	UNITED KINGDOM	GBR		03/12/2024	9.500	173,917		222,804
100145212	UNITED KINGDOM	GBR		03/12/2024	9.500	318,459		406,804
100145213	UNITED KINGDOM	GBR		03/12/2024	9.500	132,071		168,986
100145214	UNITED KINGDOM	GBR		03/12/2024	9.500	145,836		186,504
100145215	UNITED KINGDOM	GBR		03/12/2024	9.500	276,583		431,870
100145216	UNITED KINGDOM	GBR		03/12/2024	9.500	410,544		531,971
100145217	UNITED KINGDOM	GBR		03/12/2024	9.500	467,847		600,819
100145218	UNITED KINGDOM	GBR		03/12/2024	9.500	136,682		202,780
100145219	UNITED KINGDOM	GBR		03/12/2024	9.500	366,763		469,390
100145220	UNITED KINGDOM	GBR		03/12/2024	9.500	377,796		613,348
100145221	UNITED KINGDOM	GBR		03/12/2024	9.500	208,193		275,382
100145222	UNITED KINGDOM	GBR		03/12/2024	9.500	137,372		175,239
100145223	UNITED KINGDOM	GBR		03/12/2024	9.500	201,804		257,851
100145224	UNITED KINGDOM	GBR		03/12/2024	9.500	310,808		494,395
100145225	UNITED KINGDOM	GBR		03/12/2024	9.500	73,656		93,878
100145226	UNITED KINGDOM	GBR		03/12/2024	9.500	351,339		450,614
100145227	UNITED KINGDOM	GBR		03/12/2024	9.500	59,377		331,684
100145228	UNITED KINGDOM	GBR		03/12/2024	9.500	246,589		438,131
100145229	UNITED KINGDOM	GBR		03/12/2024	9.500	175,765		225,307
100145230	UNITED KINGDOM	GBR		03/12/2024	9.500	78,505		100,136
100145231	UNITED KINGDOM	GBR		03/12/2024	9.500	600,402		769,799
100145232	UNITED KINGDOM	GBR		03/12/2024	9.500	331,857		425,580
100145233	UNITED KINGDOM	GBR		03/12/2024	9.500	332,033		425,580
100145234	UNITED KINGDOM	GBR		03/12/2024	9.500	263,597		337,960
100145235	UNITED KINGDOM	GBR		03/12/2024	9.500	237,802		306,679
100145236	UNITED KINGDOM	GBR		03/12/2024	9.500	381,262		513,231
100145237	UNITED KINGDOM	GBR		03/12/2024	9.500	170,437		234,052
100145238	UNITED KINGDOM	GBR		03/12/2024	9.500	122,900		156,463
100145239	UNITED KINGDOM	GBR		03/12/2024	3.350	559,019		719,731
100145240	UNITED KINGDOM	GBR		03/12/2024	3.290	108,364		262,833

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145241	UNITED KINGDOM	GBR		03/12/2024	3.590	472,941		638,394
100145242	UNITED KINGDOM	GBR		03/12/2024	3.190	412,484		663,404
100145243	UNITED KINGDOM	GBR		03/12/2024	2.990	651,254		1,001,306
100145244	UNITED KINGDOM	GBR		03/12/2024	3.640	592,748		763,540
100145245	UNITED KINGDOM	GBR		03/12/2024	3.350	268,206		344,219
100145246	UNITED KINGDOM	GBR		03/12/2024	3.490	439,080		563,267
100145247	UNITED KINGDOM	GBR		03/12/2024	9.500	394,829		506,957
100145248	UNITED KINGDOM	GBR		03/12/2024	9.500	146,541		187,756
100145249	UNITED KINGDOM	GBR		03/12/2024	9.500	341,259		450,630
100145250	UNITED KINGDOM	GBR		03/12/2024	3.490	146,139		187,756
100145251	UNITED KINGDOM	GBR		03/12/2024	3.590	444,329		625,845
100145252	UNITED KINGDOM	GBR		03/12/2024	3.640	146,622		187,756
100145253	UNITED KINGDOM	GBR		03/12/2024	3.390	64,463		93,878
100145254	UNITED KINGDOM	GBR		03/12/2024	3.550	274,970		356,736
100145255	UNITED KINGDOM	GBR		03/12/2024	3.390	101,790		131,429
100145256	UNITED KINGDOM	GBR		03/12/2024	3.390	53,434		98,888
100145257	UNITED KINGDOM	GBR		03/12/2024	3.390	147,353		206,531
100145258	UNITED KINGDOM	GBR		03/12/2024	3.390	289,863		375,512
100145259	UNITED KINGDOM	GBR		03/12/2024	3.390	145,390		187,756
100145260	UNITED KINGDOM	GBR		03/12/2024	3.890	1,050,199		1,783,680
100145261	UNITED KINGDOM	GBR		03/12/2024	3.390	292,301		438,097
100145262	UNITED KINGDOM	GBR		03/12/2024	3.390	77,465		100,136
100145263	UNITED KINGDOM	GBR		03/12/2024	3.390	63,029		93,878
100145264	UNITED KINGDOM	GBR		03/12/2024	3.390	202,967		262,858
100145265	UNITED KINGDOM	GBR		03/12/2024	3.390	224,240		366,124
100145266	UNITED KINGDOM	GBR		03/12/2024	3.390	424,743		550,750
100145267	UNITED KINGDOM	GBR		03/12/2024	3.740	575,205		1,126,569
100145268	UNITED KINGDOM	GBR		03/12/2024	3.740	575,138		1,157,735
100145269	UNITED KINGDOM	GBR		03/12/2024	3.390	102,920		132,681
100145270	UNITED KINGDOM	GBR		03/12/2024	3.390	265,349		344,219
100145271	UNITED KINGDOM	GBR		03/12/2024	3.390	198,054		256,600
100145272	UNITED KINGDOM	GBR		03/12/2024	3.390	91,633		168,985
100145273	UNITED KINGDOM	GBR		03/12/2024	3.390	199,366		319,185
100145274	UNITED KINGDOM	GBR		03/12/2024	3.840	621,979		813,609
100145275	UNITED KINGDOM	GBR		03/12/2024	9.500	568,687		763,563
100145276	UNITED KINGDOM	GBR		03/12/2024	3.350	179,327		375,512
100145277	UNITED KINGDOM	GBR		03/12/2024	9.500	82,156		105,136
100145278	UNITED KINGDOM	GBR		03/12/2024	9.500	77,014		112,660
100145279	UNITED KINGDOM	GBR		03/12/2024	9.500	306,561		394,310
100145280	UNITED KINGDOM	GBR		03/12/2024	9.500	276,861		381,787
100145281	UNITED KINGDOM	GBR		03/12/2024	9.500	340,080		456,851
100145282	UNITED KINGDOM	GBR		03/12/2024	9.500	183,707		236,557
100145283	UNITED KINGDOM	GBR		03/12/2024	9.500	342,847		438,097
100145284	UNITED KINGDOM	GBR		03/12/2024	9.500	355,817		456,872
100145285	UNITED KINGDOM	GBR		03/12/2024	3.450	219,513		281,634
100145286	UNITED KINGDOM	GBR		03/12/2024	9.500	606,586		813,663
100145287	UNITED KINGDOM	GBR		03/12/2024	9.500	544,964		710,375
100145288	UNITED KINGDOM	GBR		03/12/2024	9.500	384,492		813,622
100145289	UNITED KINGDOM	GBR		03/12/2024	9.500	150,150		191,511
100145290	UNITED KINGDOM	GBR		03/12/2024	9.500	89,197		219,048
100145291	UNITED KINGDOM	GBR		03/12/2024	3.450	219,448		281,634
100145292	UNITED KINGDOM	GBR		03/12/2024	9.500	183,583		236,557
100145293	UNITED KINGDOM	GBR		03/12/2024	9.500	175,004		225,292
100145294	UNITED KINGDOM	GBR		03/12/2024	9.500	340,366		438,068
100145295	UNITED KINGDOM	GBR		03/12/2024	9.500	91,287		125,171

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145296	UNITED KINGDOM	GBR		03/12/2024	9.500	199,261		256,583
100145297	UNITED KINGDOM	GBR		03/12/2024	3.450	219,522		281,634
100145298	UNITED KINGDOM	GBR		03/12/2024	9.500	78,315		219,048
100145299	UNITED KINGDOM	GBR		03/12/2024	9.500	851,813		1,095,242
100145300	UNITED KINGDOM	GBR		03/12/2024	9.500	223,704		287,873
100145301	UNITED KINGDOM	GBR		03/12/2024	9.500	127,036		162,711
100145302	UNITED KINGDOM	GBR		03/12/2024	9.500	538,851		694,651
100145303	UNITED KINGDOM	GBR		03/12/2024	9.500	194,417		250,325
100145304	UNITED KINGDOM	GBR		03/12/2024	9.500	548,515		707,167
100145305	UNITED KINGDOM	GBR		03/12/2024	9.500	520,494		688,448
100145306	UNITED KINGDOM	GBR		03/12/2024	9.500	78,312		103,899
100145307	UNITED KINGDOM	GBR		03/12/2024	9.500	504,937		700,918
100145308	UNITED KINGDOM	GBR		03/12/2024	9.500	109,958		141,433
100145309	UNITED KINGDOM	GBR		03/12/2024	9.500	486,398		644,600
100145310	UNITED KINGDOM	GBR		03/12/2024	9.500	160,394		206,518
100145311	UNITED KINGDOM	GBR		03/12/2024	9.500	157,778		203,389
100145312	UNITED KINGDOM	GBR		03/12/2024	9.500	242,503		312,906
100145313	UNITED KINGDOM	GBR		03/12/2024	9.500	192,143		237,838
100145314	UNITED KINGDOM	GBR		03/12/2024	9.500	223,718		287,873
100145315	UNITED KINGDOM	GBR		03/12/2024	9.500	223,670		287,873
100145316	UNITED KINGDOM	GBR		03/12/2024	9.500	194,167		250,074
100145317	UNITED KINGDOM	GBR		03/12/2024	9.500	188,861		256,595
100145318	UNITED KINGDOM	GBR		03/12/2024	9.500	174,960		225,292
100145319	UNITED KINGDOM	GBR		03/12/2024	9.500	156,651		219,034
100145320	UNITED KINGDOM	GBR		03/12/2024	9.500	327,080		563,317
100145321	UNITED KINGDOM	GBR		03/12/2024	9.500	378,905		494,393
100145322	UNITED KINGDOM	GBR		03/12/2024	9.500	200,162		256,600
100145323	UNITED KINGDOM	GBR		03/12/2024	9.500	569,155		776,037
100145324	UNITED KINGDOM	GBR		03/12/2024	9.500	351,871		456,848
100145325	UNITED KINGDOM	GBR		03/12/2024	9.500	87,847		111,402
100145326	UNITED KINGDOM	GBR		03/12/2024	9.500	350,718		450,614
100145327	UNITED KINGDOM	GBR		03/12/2024	9.500	339,665		438,068
100145328	UNITED KINGDOM	GBR		03/12/2024	9.500	487,824		750,974
100145329	UNITED KINGDOM	GBR		03/12/2024	3.590	238,392		356,729
100145330	UNITED KINGDOM	GBR		03/12/2024	9.500	248,963		319,185
100145331	UNITED KINGDOM	GBR		03/12/2024	9.500	127,071		162,722
100145332	UNITED KINGDOM	GBR		03/12/2024	9.500	229,886		294,151
100145333	UNITED KINGDOM	GBR		03/12/2024	9.500	354,574		481,933
100145334	UNITED KINGDOM	GBR		03/12/2024	9.500	368,921		500,648
100145335	UNITED KINGDOM	GBR		03/12/2024	9.500	75,601		96,381
100145336	UNITED KINGDOM	GBR		03/12/2024	9.500	588,384		757,323
100145337	UNITED KINGDOM	GBR		03/12/2024	9.500	370,918		500,651
100145338	UNITED KINGDOM	GBR		03/12/2024	9.500	512,755		657,145
100145339	UNITED KINGDOM	GBR		03/12/2024	9.500	115,770		163,971
100145340	UNITED KINGDOM	GBR		03/12/2024	9.500	195,210		250,349
100145341	UNITED KINGDOM	GBR		03/12/2024	9.500	189,998		244,091
100145342	UNITED KINGDOM	GBR		03/12/2024	9.500	261,168		337,563
100145343	UNITED KINGDOM	GBR		03/12/2024	9.500	499,811		600,819
100145344	UNITED KINGDOM	GBR		03/12/2024	9.500	376,771		488,163
100145345	UNITED KINGDOM	GBR		03/12/2024	9.500	457,206		600,790
100145346	UNITED KINGDOM	GBR		03/12/2024	9.500	89,762		130,169
100145347	UNITED KINGDOM	GBR		03/12/2024	9.500	165,104		212,776
100145348	UNITED KINGDOM	GBR		03/12/2024	9.500	228,511		294,131
100145349	UNITED KINGDOM	GBR		03/12/2024	9.500	136,308		175,227
100145350	UNITED KINGDOM	GBR		03/12/2024	9.500	239,596		306,668

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145351	UNITED KINGDOM	GBR		03/12/2024	9.500	193,254		250,354
100145352	UNITED KINGDOM	GBR		03/12/2024	9.500	582,482		750,974
100145353	UNITED KINGDOM	GBR		03/12/2024	9.500	558,224		719,683
100145354	UNITED KINGDOM	GBR		03/12/2024	9.500	189,431		244,067
100145355	UNITED KINGDOM	GBR		03/12/2024	9.500	552,510		713,427
100145356	UNITED KINGDOM	GBR		03/12/2024	9.500	243,184		328,573
100145357	UNITED KINGDOM	GBR		03/12/2024	9.500	204,285		262,841
100145358	UNITED KINGDOM	GBR		03/12/2024	9.500	160,659		206,518
100145359	UNITED KINGDOM	GBR		03/12/2024	9.500	170,253		219,034
100145360	UNITED KINGDOM	GBR		03/12/2024	9.500	209,052		269,099
100145361	UNITED KINGDOM	GBR		03/12/2024	9.500	485,209		625,812
100145362	UNITED KINGDOM	GBR		03/12/2024	9.500	412,485		531,940
100145363	UNITED KINGDOM	GBR		03/12/2024	9.500	98,328		128,929
100145364	UNITED KINGDOM	GBR		03/12/2024	9.500	106,417		136,757
100145365	UNITED KINGDOM	GBR		03/12/2024	3.390	433,495		563,267
100145366	UNITED KINGDOM	GBR		03/12/2024	3.390	212,110		275,375
100145367	UNITED KINGDOM	GBR		03/12/2024	3.390	197,803		256,600
100145368	UNITED KINGDOM	GBR		03/12/2024	3.390	168,862		219,048
100145369	UNITED KINGDOM	GBR		03/12/2024	3.550	514,112		876,259
100145370	UNITED KINGDOM	GBR		03/12/2024	3.550	333,399		431,838
100145371	UNITED KINGDOM	GBR		03/12/2024	3.550	323,952		419,321
100145372	UNITED KINGDOM	GBR		03/12/2024	3.390	364,481		475,648
100145373	UNITED KINGDOM	GBR		03/12/2024	3.400	486,456		625,853
100145374	UNITED KINGDOM	GBR		03/12/2024	3.740	185,632		237,824
100145375	UNITED KINGDOM	GBR		03/12/2024	3.390	144,518		202,776
100145376	UNITED KINGDOM	GBR		03/12/2024	3.640	96,032		137,688
100145377	UNITED KINGDOM	GBR		03/12/2024	3.390	294,312		503,811
100145378	UNITED KINGDOM	GBR		03/12/2024	3.590	149,715		194,014
100145379	UNITED KINGDOM	GBR		03/12/2024	3.390	222,158		287,892
100145380	UNITED KINGDOM	GBR		03/12/2024	3.390	429,516		557,009
100145381	UNITED KINGDOM	GBR		03/12/2024	3.390	222,120		287,892
100145382	UNITED KINGDOM	GBR		03/12/2024	4.340	88,748		106,395
100145383	UNITED KINGDOM	GBR		03/12/2024	3.640	536,540		688,438
100145384	UNITED KINGDOM	GBR		03/12/2024	3.340	1,724,787		3,129,264
100145385	UNITED KINGDOM	GBR		03/12/2024	3.390	95,009		122,667
100145386	UNITED KINGDOM	GBR		03/12/2024	3.390	198,108		256,600
100145387	UNITED KINGDOM	GBR		03/12/2024	3.390	323,293		419,321
100145388	UNITED KINGDOM	GBR		03/12/2024	3.390	308,500		400,546
100145389	UNITED KINGDOM	GBR		03/12/2024	3.550	104,272		135,184
100145390	UNITED KINGDOM	GBR		03/12/2024	3.550	69,217		103,892
100145391	UNITED KINGDOM	GBR		03/12/2024	3.390	125,631		162,722
100145392	UNITED KINGDOM	GBR		03/12/2024	3.390	379,550		491,920
100145393	UNITED KINGDOM	GBR		03/12/2024	3.890	492,500		813,619
100145394	UNITED KINGDOM	GBR		03/12/2024	3.490	263,795		337,960
100145395	UNITED KINGDOM	GBR		03/12/2024	3.350	102,546		131,429
100145396	UNITED KINGDOM	GBR		03/12/2024	3.350	146,424		187,756
100145397	UNITED KINGDOM	GBR		03/12/2024	3.390	385,210		550,779
100145398	UNITED KINGDOM	GBR		03/12/2024	3.390	106,524		137,688
100145399	UNITED KINGDOM	GBR		03/12/2024	3.390	289,372		500,704
100145400	UNITED KINGDOM	GBR		03/12/2024	9.500	310,797		438,108
100145401	UNITED KINGDOM	GBR		03/12/2024	3.940	704,115		976,290
100145402	UNITED KINGDOM	GBR		03/12/2024	3.390	118,752		153,334
100145403	UNITED KINGDOM	GBR		03/12/2024	3.740	205,129		262,858
100145404	UNITED KINGDOM	GBR		03/12/2024	3.590	327,073		425,580
100145405	UNITED KINGDOM	GBR		03/12/2024	3.390	222,118		287,892

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145406	UNITED KINGDOM	GBR		03/12/2024	3.390	115,660		150,202
100145407	UNITED KINGDOM	GBR		03/12/2024	3.640	198,086		254,096
100145408	UNITED KINGDOM	GBR		03/12/2024	3.740	786,358		1,426,971
100145409	UNITED KINGDOM	GBR		03/12/2024	3.740	791,445		1,489,549
100145410	UNITED KINGDOM	GBR		03/12/2024	3.740	690,249		1,376,910
100145411	UNITED KINGDOM	GBR		03/12/2024	3.390	193,112		250,341
100145412	UNITED KINGDOM	GBR		03/12/2024	3.390	243,694		344,219
100145413	UNITED KINGDOM	GBR		03/12/2024	3.390	451,770		585,798
100145414	UNITED KINGDOM	GBR		03/12/2024	3.550	362,460		469,390
100145415	UNITED KINGDOM	GBR		03/12/2024	3.390	222,543		287,892
100145416	UNITED KINGDOM	GBR		03/12/2024	3.590	724,806		938,779
100145417	UNITED KINGDOM	GBR		03/12/2024	3.590	195,751		253,470
100145418	UNITED KINGDOM	GBR		03/12/2024	3.390	149,379		206,531
100145419	UNITED KINGDOM	GBR		03/12/2024	3.390	646,307		838,643
100145420	UNITED KINGDOM	GBR		03/12/2024	3.390	167,543		225,321
100145421	UNITED KINGDOM	GBR		03/12/2024	3.840	536,777		700,927
100145422	UNITED KINGDOM	GBR		03/12/2024	3.350	170,423		219,048
100145423	UNITED KINGDOM	GBR		03/12/2024	3.390	87,372		112,653
100145424	UNITED KINGDOM	GBR		03/12/2024	3.390	83,967		120,164
100145425	UNITED KINGDOM	GBR		03/12/2024	3.540	463,529		594,560
100145426	UNITED KINGDOM	GBR		03/12/2024	3.390	423,245		550,750
100145427	UNITED KINGDOM	GBR		03/12/2024	3.390	179,103		231,566
100145428	UNITED KINGDOM	GBR		03/12/2024	3.390	167,593		231,566
100145429	UNITED KINGDOM	GBR		03/12/2024	3.590	87,446		112,653
100145430	UNITED KINGDOM	GBR		03/12/2024	3.390	86,674		123,919
100145431	UNITED KINGDOM	GBR		03/12/2024	3.390	71,781		102,640
100145432	UNITED KINGDOM	GBR		03/12/2024	3.550	219,993		344,217
100145433	UNITED KINGDOM	GBR		03/12/2024	3.390	376,568		488,165
100145434	UNITED KINGDOM	GBR		03/12/2024	3.550	300,481		388,029
100145435	UNITED KINGDOM	GBR		03/12/2024	3.540	229,507		294,151
100145436	UNITED KINGDOM	GBR		03/12/2024	9.500	299,881		406,796
100145437	UNITED KINGDOM	GBR		03/12/2024	9.500	114,186		146,440
100145438	UNITED KINGDOM	GBR		03/12/2024	9.500	312,240		400,546
100145439	UNITED KINGDOM	GBR		03/12/2024	9.500	175,098		225,292
100145440	UNITED KINGDOM	GBR		03/12/2024	9.500	167,152		215,279
100145441	UNITED KINGDOM	GBR		03/12/2024	9.500	189,452		244,067
100145442	UNITED KINGDOM	GBR		03/12/2024	9.500	488,624		663,446
100145443	UNITED KINGDOM	GBR		03/12/2024	9.500	203,899		262,858
100145444	UNITED KINGDOM	GBR		03/12/2024	9.500	203,882		262,858
100145445	UNITED KINGDOM	GBR		03/12/2024	9.500	296,472		400,538
100145446	UNITED KINGDOM	GBR		03/12/2024	9.500	244,096		312,910
100145447	UNITED KINGDOM	GBR		03/12/2024	9.500	303,074		388,029
100145448	UNITED KINGDOM	GBR		03/12/2024	3.350	82,997		106,395
100145449	UNITED KINGDOM	GBR		03/12/2024	9.500	119,394		181,497
100145450	UNITED KINGDOM	GBR		03/12/2024	9.500	404,441		620,800
100145451	UNITED KINGDOM	GBR		03/12/2024	9.500	208,552		381,757
100145452	UNITED KINGDOM	GBR		03/12/2024	3.590	155,874		200,265
100145453	UNITED KINGDOM	GBR		03/12/2024	9.500	72,291		125,161
100145454	UNITED KINGDOM	GBR		03/12/2024	9.500	139,720		206,529
100145455	UNITED KINGDOM	GBR		03/12/2024	9.500	167,662		215,279
100145456	UNITED KINGDOM	GBR		03/12/2024	9.500	85,886		110,143
100145457	UNITED KINGDOM	GBR		03/12/2024	9.500	84,399		113,901
100145458	UNITED KINGDOM	GBR		03/12/2024	9.500	974,394		1,439,515
100145459	UNITED KINGDOM	GBR		03/12/2024	9.500	507,270		663,441
100145460	UNITED KINGDOM	GBR		03/12/2024	3.740	139,828		200,278

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145461	UNITED KINGDOM	GBR		03/12/2024	3.390	135,582		175,239
100145462	UNITED KINGDOM	GBR		03/12/2024	3.290	197,857		337,954
100145463	UNITED KINGDOM	GBR		03/12/2024	3.390	167,178		232,817
100145464	UNITED KINGDOM	GBR		03/12/2024	3.490	185,444		337,960
100145465	UNITED KINGDOM	GBR		03/12/2024	3.390	437,653		594,536
100145466	UNITED KINGDOM	GBR		03/12/2024	9.500	96,702		175,230
100145467	UNITED KINGDOM	GBR		03/12/2024	9.500	131,767		194,014
100145468	UNITED KINGDOM	GBR		03/12/2024	3.550	302,994		538,217
100145469	UNITED KINGDOM	GBR		03/12/2024	3.550	516,068		732,221
100145470	UNITED KINGDOM	GBR		03/12/2024	9.500	369,902		481,883
100145471	UNITED KINGDOM	GBR		03/12/2024	9.500	283,524		525,685
100145472	UNITED KINGDOM	GBR		03/12/2024	9.500	146,496		187,743
100145473	UNITED KINGDOM	GBR		03/12/2024	9.500	367,642		625,842
100145474	UNITED KINGDOM	GBR		03/12/2024	9.500	425,181		550,775
100145475	UNITED KINGDOM	GBR		03/12/2024	9.500	164,990		212,788
100145476	UNITED KINGDOM	GBR		03/12/2024	9.500	1,059,378		1,627,148
100145477	UNITED KINGDOM	GBR		03/12/2024	9.500	342,761		438,097
100145478	UNITED KINGDOM	GBR		03/12/2024	9.500	251,870		331,702
100145479	UNITED KINGDOM	GBR		03/12/2024	9.500	341,668		438,111
100145480	UNITED KINGDOM	GBR		03/12/2024	9.500	251,746		325,422
100145481	UNITED KINGDOM	GBR		03/12/2024	9.500	304,548		391,132
100145482	UNITED KINGDOM	GBR		03/12/2024	9.500	853,816		1,284,165
100145483	UNITED KINGDOM	GBR		03/12/2024	9.500	455,821		688,438
100145484	UNITED KINGDOM	GBR		03/12/2024	9.500	149,615		191,517
100145485	UNITED KINGDOM	GBR		03/12/2024	9.500	257,944		331,680
100145486	UNITED KINGDOM	GBR		03/12/2024	3.250	102,215		131,429
100145487	UNITED KINGDOM	GBR		03/12/2024	3.690	1,907,651		3,504,869
100145488	UNITED KINGDOM	GBR		03/12/2024	3.740	354,967		456,872
100145489	UNITED KINGDOM	GBR		03/12/2024	3.440	477,830		625,844
100145490	UNITED KINGDOM	GBR		03/12/2024	3.590	118,367		244,100
100145491	UNITED KINGDOM	GBR		03/12/2024	3.150	243,142		312,926
100145492	UNITED KINGDOM	GBR		03/12/2024	9.500	198,125		288,790
100145493	UNITED KINGDOM	GBR		03/12/2024	3.940	414,825		500,682
100145494	UNITED KINGDOM	GBR		03/12/2024	3.050	169,487		250,341
100145495	UNITED KINGDOM	GBR		03/12/2024	3.150	270,184		375,512
100145496	UNITED KINGDOM	GBR		03/12/2024	3.050	274,752		406,804
100145497	UNITED KINGDOM	GBR		03/12/2024	3.050	278,839		413,063
100145498	UNITED KINGDOM	GBR		03/12/2024	3.050	177,778		262,858
100145499	UNITED KINGDOM	GBR		03/12/2024	3.440	351,023		525,701
100145500	UNITED KINGDOM	GBR		03/12/2024	3.150	252,130		325,443
100145501	UNITED KINGDOM	GBR		03/12/2024	9.500	64,921		93,872
100145502	UNITED KINGDOM	GBR		03/12/2024	9.500	486,289		625,812
100145503	UNITED KINGDOM	GBR		03/12/2024	9.500	65,443		93,878
100145504	UNITED KINGDOM	GBR		03/12/2024	9.500	833,758		1,376,940
100145505	UNITED KINGDOM	GBR		03/12/2024	9.500	486,921		751,053
100145506	UNITED KINGDOM	GBR		03/12/2024	9.500	226,206		350,491
100145507	UNITED KINGDOM	GBR		03/12/2024	9.500	314,955		406,825
100145508	UNITED KINGDOM	GBR		03/12/2024	9.500	142,058		194,014
100145509	UNITED KINGDOM	GBR		03/12/2024	9.500	269,978		344,219
100145510	UNITED KINGDOM	GBR		03/12/2024	9.500	278,189		356,748
100145511	UNITED KINGDOM	GBR		03/12/2024	3.350	131,834		168,980
100145512	UNITED KINGDOM	GBR		03/12/2024	3.490	285,873		394,277
100145513	UNITED KINGDOM	GBR		03/12/2024	9.500	100,662		131,429
100145514	UNITED KINGDOM	GBR		03/12/2024	9.500	109,996		150,205
100145515	UNITED KINGDOM	GBR		03/12/2024	9.500	448,901		625,890

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145516	UNITED KINGDOM	GBR		03/12/2024	9.500	82,853		250,348
100145517	UNITED KINGDOM	GBR		03/12/2024	9.500	115,390		137,688
100145518	UNITED KINGDOM	GBR		03/12/2024	9.500	829,873		1,063,950
100145519	UNITED KINGDOM	GBR		03/12/2024	9.500	268,472		344,219
100145520	UNITED KINGDOM	GBR		03/12/2024	9.500	409,431		525,716
100145521	UNITED KINGDOM	GBR		03/12/2024	3.150	101,341		143,952
100145522	UNITED KINGDOM	GBR		03/12/2024	3.940	596,357		719,731
100145523	UNITED KINGDOM	GBR		03/12/2024	3.940	301,295		362,995
100145524	UNITED KINGDOM	GBR		03/12/2024	3.050	103,829		162,720
100145525	UNITED KINGDOM	GBR		03/12/2024	3.240	176,367		242,768
100145526	UNITED KINGDOM	GBR		03/12/2024	3.150	408,728		531,940
100145527	UNITED KINGDOM	GBR		03/12/2024	3.450	304,569		494,409
100145528	UNITED KINGDOM	GBR		03/12/2024	3.450	1,309,976		2,691,193
100145529	UNITED KINGDOM	GBR		03/12/2024	3.090	453,965		719,695
100145530	UNITED KINGDOM	GBR		03/12/2024	3.640	567,198		782,261
100145531	UNITED KINGDOM	GBR		03/12/2024	3.500	772,234		1,063,950
100145532	UNITED KINGDOM	GBR		03/12/2024	3.240	112,690		146,450
100145533	UNITED KINGDOM	GBR		03/12/2024	3.490	572,657		863,665
100145534	UNITED KINGDOM	GBR		03/12/2024	3.240	388,632		500,682
100145535	UNITED KINGDOM	GBR		03/12/2024	3.450	297,502		425,580
100145536	UNITED KINGDOM	GBR		03/12/2024	3.090	113,910		168,980
100145537	UNITED KINGDOM	GBR		03/12/2024	3.740	350,534		463,138
100145538	UNITED KINGDOM	GBR		03/12/2024	3.550	345,387		450,632
100145539	UNITED KINGDOM	GBR		03/12/2024	3.550	336,017		438,113
100145540	UNITED KINGDOM	GBR		03/12/2024	3.150	227,063		312,926
100145541	UNITED KINGDOM	GBR		03/12/2024	3.240	152,888		200,273
100145542	UNITED KINGDOM	GBR		03/12/2024	3.150	227,118		312,926
100145543	UNITED KINGDOM	GBR		03/12/2024	3.240	144,418		216,545
100145544	UNITED KINGDOM	GBR		03/12/2024	3.240	152,798		200,273
100145545	UNITED KINGDOM	GBR		03/12/2024	3.740	335,872		463,163
100145546	UNITED KINGDOM	GBR		03/12/2024	3.490	303,338		456,859
100145547	UNITED KINGDOM	GBR		03/12/2024	9.500	251,638		406,804
100145548	UNITED KINGDOM	GBR		03/12/2024	9.500	150,403		178,994
100145549	UNITED KINGDOM	GBR		03/12/2024	9.500	274,136		463,146
100145550	UNITED KINGDOM	GBR		03/12/2024	9.500	287,067		369,229
100145551	UNITED KINGDOM	GBR		03/12/2024	9.500	356,694		456,872
100145552	UNITED KINGDOM	GBR		03/12/2024	9.500	252,615		324,192
100145553	UNITED KINGDOM	GBR		03/12/2024	9.500	257,986		331,680
100145554	UNITED KINGDOM	GBR		03/12/2024	9.500	330,672		425,552
100145555	UNITED KINGDOM	GBR		03/12/2024	9.500	624,042		813,609
100145556	UNITED KINGDOM	GBR		03/12/2024	9.500	117,694		150,205
100145557	UNITED KINGDOM	GBR		03/12/2024	9.500	117,710		150,205
100145558	UNITED KINGDOM	GBR		03/12/2024	9.500	635,568		813,609
100145559	UNITED KINGDOM	GBR		03/12/2024	9.500	132,721		168,980
100145560	UNITED KINGDOM	GBR		03/12/2024	3.490	224,464		287,892
100145561	UNITED KINGDOM	GBR		03/12/2024	3.390	140,073		181,497
100145562	UNITED KINGDOM	GBR		03/12/2024	3.390	196,869		255,348
100145563	UNITED KINGDOM	GBR		03/12/2024	3.390	164,196		212,790
100145564	UNITED KINGDOM	GBR		03/12/2024	3.390	178,626		231,566
100145565	UNITED KINGDOM	GBR		03/12/2024	3.390	366,421		563,238
100145566	UNITED KINGDOM	GBR		03/12/2024	3.840	241,234		312,918
100145567	UNITED KINGDOM	GBR		03/12/2024	3.840	1,098,979		1,439,461
100145568	UNITED KINGDOM	GBR		03/12/2024	3.150	240,400		308,545
100145569	UNITED KINGDOM	GBR		03/12/2024	3.440	651,841		876,219
100145570	UNITED KINGDOM	GBR		03/12/2024	3.150	728,227		938,779

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145571	UNITED KINGDOM	GBR		03/12/2024	3.150	728,185		938,779
100145572	UNITED KINGDOM	GBR		03/12/2024	3.940	250,392		300,409
100145573	UNITED KINGDOM	GBR		03/12/2024	3.150	388,307		500,682
100145574	UNITED KINGDOM	GBR		03/12/2024	3.050	151,664		225,307
100145575	UNITED KINGDOM	GBR		03/12/2024	3.050	168,556		250,341
100145576	UNITED KINGDOM	GBR		03/12/2024	3.050	189,958		281,634
100145577	UNITED KINGDOM	GBR		03/12/2024	3.440	312,382		406,825
100145578	UNITED KINGDOM	GBR		03/12/2024	3.440	429,468		563,276
100145579	UNITED KINGDOM	GBR		03/12/2024	3.440	373,928		488,175
100145580	UNITED KINGDOM	GBR		03/12/2024	3.440	454,225		663,367
100145581	UNITED KINGDOM	GBR		03/12/2024	3.550	537,410		701,000
100145582	UNITED KINGDOM	GBR		03/12/2024	3.150	121,957		156,463
100145583	UNITED KINGDOM	GBR		03/12/2024	3.150	172,359		244,080
100145584	UNITED KINGDOM	GBR		03/12/2024	3.150	297,092		381,770
100145585	UNITED KINGDOM	GBR		03/12/2024	3.940	495,641		638,370
100145586	UNITED KINGDOM	GBR		03/12/2024	3.440	573,797		751,048
100145587	UNITED KINGDOM	GBR		03/12/2024	9.500	124,906		157,089
100145588	UNITED KINGDOM	GBR		03/12/2024	3.350	306,351		394,287
100145589	UNITED KINGDOM	GBR		03/12/2024	9.500	977,364		1,470,749
100145590	UNITED KINGDOM	GBR		03/12/2024	9.500	769,494		1,001,389
100145591	UNITED KINGDOM	GBR		03/12/2024	9.500	265,416		341,070
100145592	UNITED KINGDOM	GBR		03/12/2024	9.500	482,305		625,844
100145593	UNITED KINGDOM	GBR		03/12/2024	9.500	424,697		550,729
100145594	UNITED KINGDOM	GBR		03/12/2024	3.550	280,918		362,995
100145595	UNITED KINGDOM	GBR		03/12/2024	3.390	753,836		976,330
100145596	UNITED KINGDOM	GBR		03/12/2024	3.390	529,383		688,438
100145597	UNITED KINGDOM	GBR		03/12/2024	9.500	349,582		450,629
100145598	UNITED KINGDOM	GBR		03/12/2024	9.500	315,271		406,792
100145599	UNITED KINGDOM	GBR		03/12/2024	9.500	448,705		582,017
100145600	UNITED KINGDOM	GBR		03/12/2024	9.500	530,679		688,471
100145601	UNITED KINGDOM	GBR		03/12/2024	9.500	432,581		625,844
100145602	UNITED KINGDOM	GBR		03/12/2024	9.500	205,769		262,858
100145603	UNITED KINGDOM	GBR		03/12/2024	9.500	156,845		250,341
100145604	UNITED KINGDOM	GBR		03/12/2024	9.500	253,852		325,443
100145605	UNITED KINGDOM	GBR		03/12/2024	3.490	132,235		168,980
100145606	UNITED KINGDOM	GBR		03/12/2024	9.500	326,118		425,580
100145607	UNITED KINGDOM	GBR		03/12/2024	9.500	560,729		719,731
100145608	UNITED KINGDOM	GBR		03/12/2024	9.500	132,239		181,508
100145609	UNITED KINGDOM	GBR		03/12/2024	9.500	669,406		1,063,990
100145610	UNITED KINGDOM	GBR		03/12/2024	9.500	277,383		356,715
100145611	UNITED KINGDOM	GBR		03/12/2024	9.500	405,998		519,458
100145612	UNITED KINGDOM	GBR		03/12/2024	9.500	233,984		300,409
100145613	UNITED KINGDOM	GBR		03/12/2024	9.500	243,628		312,926
100145614	UNITED KINGDOM	GBR		03/12/2024	9.500	243,665		312,926
100145615	UNITED KINGDOM	GBR		03/12/2024	9.500	253,412		325,443
100145616	UNITED KINGDOM	GBR		03/12/2024	9.500	309,714		406,806
100145617	UNITED KINGDOM	GBR		03/12/2024	9.500	101,469		143,946
100145618	UNITED KINGDOM	GBR		03/12/2024	9.500	664,996		976,310
100145619	UNITED KINGDOM	GBR		03/12/2024	3.740	132,066		168,980
100145620	UNITED KINGDOM	GBR		03/12/2024	3.490	363,817		550,712
100145621	UNITED KINGDOM	GBR		03/12/2024	9.500	199,467		317,933
100145622	UNITED KINGDOM	GBR		03/12/2024	3.740	402,121		531,974
100145623	UNITED KINGDOM	GBR		03/12/2024	9.500	383,445		538,233
100145624	UNITED KINGDOM	GBR		03/12/2024	9.500	72,958		93,878
100145625	UNITED KINGDOM	GBR		03/12/2024	9.500	414,776		531,975

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145626	UNITED KINGDOM	GBR		03/12/2024	9.500	65,404		125,171
100145627	UNITED KINGDOM	GBR		03/12/2024	9.500	354,441		532,007
100145628	UNITED KINGDOM	GBR		03/12/2024	9.500	95,973		122,667
100145629	UNITED KINGDOM	GBR		03/12/2024	9.500	898,764		1,157,752
100145630	UNITED KINGDOM	GBR		03/12/2024	9.500	422,890		550,749
100145631	UNITED KINGDOM	GBR		03/12/2024	9.500	558,428		719,683
100145632	UNITED KINGDOM	GBR		03/12/2024	9.500	184,664		237,808
100145633	UNITED KINGDOM	GBR		03/12/2024	9.500	209,823		270,351
100145634	UNITED KINGDOM	GBR		03/12/2024	9.500	183,678		236,557
100145635	UNITED KINGDOM	GBR		03/12/2024	9.500	209,845		270,351
100145636	UNITED KINGDOM	GBR		03/12/2024	9.500	73,383		93,872
100145637	UNITED KINGDOM	GBR		03/12/2024	9.500	183,623		236,557
100145638	UNITED KINGDOM	GBR		03/12/2024	9.500	142,665		182,737
100145639	UNITED KINGDOM	GBR		03/12/2024	9.500	183,641		236,557
100145640	UNITED KINGDOM	GBR		03/12/2024	9.500	320,365		413,036
100145641	UNITED KINGDOM	GBR		03/12/2024	9.500	188,824		243,316
100145642	UNITED KINGDOM	GBR		03/12/2024	9.500	204,643		263,592
100145643	UNITED KINGDOM	GBR		03/12/2024	9.500	244,957		319,185
100145644	UNITED KINGDOM	GBR		03/12/2024	3.240	778,617		1,001,364
100145645	UNITED KINGDOM	GBR		03/12/2024	3.240	485,758		626,479
100145646	UNITED KINGDOM	GBR		03/12/2024	3.240	145,463		190,259
100145647	UNITED KINGDOM	GBR		03/12/2024	3.240	321,405		413,063
100145648	UNITED KINGDOM	GBR		03/12/2024	3.590	599,195		782,308
100145649	UNITED KINGDOM	GBR		03/12/2024	3.940	176,374		212,790
100145650	UNITED KINGDOM	GBR		03/12/2024	3.590	383,680		500,674
100145651	UNITED KINGDOM	GBR		03/12/2024	3.240	187,519		241,579
100145652	UNITED KINGDOM	GBR		03/12/2024	3.240	324,623		418,070
100145653	UNITED KINGDOM	GBR		03/12/2024	3.150	136,886		175,239
100145654	UNITED KINGDOM	GBR		03/12/2024	3.400	78,109		100,136
100145655	UNITED KINGDOM	GBR		03/12/2024	3.240	340,217		438,097
100145656	UNITED KINGDOM	GBR		03/12/2024	3.240	199,737		269,106
100145657	UNITED KINGDOM	GBR		03/12/2024	3.450	537,361		751,014
100145658	UNITED KINGDOM	GBR		03/12/2024	3.150	136,986		175,239
100145659	UNITED KINGDOM	GBR		03/12/2024	3.240	199,524		269,106
100145660	UNITED KINGDOM	GBR		03/12/2024	3.150	136,963		175,239
100145661	UNITED KINGDOM	GBR		03/12/2024	3.240	136,063		175,239
100145662	UNITED KINGDOM	GBR		03/12/2024	3.590	413,002		538,262
100145663	UNITED KINGDOM	GBR		03/12/2024	4.090	171,038		206,519
100145664	UNITED KINGDOM	GBR		03/12/2024	3.450	451,814		582,043
100145665	UNITED KINGDOM	GBR		03/12/2024	3.650	389,837		563,295
100145666	UNITED KINGDOM	GBR		03/12/2024	3.240	82,779		106,395
100145667	UNITED KINGDOM	GBR		03/12/2024	3.240	456,399		588,300
100145668	UNITED KINGDOM	GBR		03/12/2024	3.490	1,090,217		1,408,169
100145669	UNITED KINGDOM	GBR		03/12/2024	3.740	454,657		594,597
100145670	UNITED KINGDOM	GBR		03/12/2024	3.650	375,626		488,152
100145671	UNITED KINGDOM	GBR		03/12/2024	3.650	118,424		156,455
100145672	UNITED KINGDOM	GBR		03/12/2024	3.240	543,760		700,955
100145673	UNITED KINGDOM	GBR		03/12/2024	3.240	152,941		200,273
100145674	UNITED KINGDOM	GBR		03/12/2024	3.940	611,636		738,506
100145675	UNITED KINGDOM	GBR		03/12/2024	3.890	112,477		143,946
100145676	UNITED KINGDOM	GBR		03/12/2024	3.050	407,931		619,586
100145677	UNITED KINGDOM	GBR		03/12/2024	3.240	202,622		259,729
100145678	UNITED KINGDOM	GBR		03/12/2024	3.240	112,367		143,946
100145679	UNITED KINGDOM	GBR		03/12/2024	3.240	131,913		168,980
100145680	UNITED KINGDOM	GBR		03/12/2024	3.240	340,776		438,097

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145681	UNITED KINGDOM	GBR		03/12/2024	3.240	351,353		450,614
100145682	UNITED KINGDOM	GBR		03/12/2024	3.240	254,255		325,443
100145683	UNITED KINGDOM	GBR		03/12/2024	3.240	268,629		344,219
100145684	UNITED KINGDOM	GBR		03/12/2024	3.400	582,469		751,023
100145685	UNITED KINGDOM	GBR		03/12/2024	3.840	200,215		281,650
100145686	UNITED KINGDOM	GBR		03/12/2024	3.590	675,535		876,202
100145687	UNITED KINGDOM	GBR		03/12/2024	3.840	810,614		1,057,648
100145688	UNITED KINGDOM	GBR		03/12/2024	3.540	268,384		344,219
100145689	UNITED KINGDOM	GBR		03/12/2024	3.350	158,967		204,028
100145690	UNITED KINGDOM	GBR		03/12/2024	3.390	128,348		281,627
100145691	UNITED KINGDOM	GBR		03/12/2024	3.390	289,082		375,512
100145693	UNITED KINGDOM	GBR		03/12/2024	3.490	258,017		331,702
100145694	UNITED KINGDOM	GBR		03/12/2024	3.390	260,438		337,960
100145695	UNITED KINGDOM	GBR		03/12/2024	3.390	289,294		375,512
100145696	UNITED KINGDOM	GBR		03/12/2024	3.390	289,311		375,512
100145697	UNITED KINGDOM	GBR		03/12/2024	3.390	138,380		178,994
100145698	UNITED KINGDOM	GBR		03/12/2024	3.390	318,435		413,063
100145699	UNITED KINGDOM	GBR		03/12/2024	3.390	289,401		375,512
100145700	UNITED KINGDOM	GBR		03/12/2024	3.390	82,541		106,395
100145701	UNITED KINGDOM	GBR		03/12/2024	3.890	135,168		250,341
100145702	UNITED KINGDOM	GBR		03/12/2024	3.590	230,962		325,458
100145703	UNITED KINGDOM	GBR		03/12/2024	3.740	131,943		168,980
100145704	UNITED KINGDOM	GBR		03/12/2024	3.390	77,647		100,136
100145705	UNITED KINGDOM	GBR		03/12/2024	3.740	153,058		331,694
100145706	UNITED KINGDOM	GBR		03/12/2024	3.740	234,079		300,409
100145707	UNITED KINGDOM	GBR		03/12/2024	3.550	295,644		406,804
100145708	UNITED KINGDOM	GBR		03/12/2024	3.390	449,542		763,564
100145709	UNITED KINGDOM	GBR		03/12/2024	3.590	911,745		1,314,287
100145710	UNITED KINGDOM	GBR		03/12/2024	3.390	231,978		300,409
100145711	UNITED KINGDOM	GBR		03/12/2024	3.390	475,866		819,823
100145712	UNITED KINGDOM	GBR		03/12/2024	3.390	169,173		219,048
100145713	UNITED KINGDOM	GBR		03/12/2024	3.740	222,830		300,423
100145714	UNITED KINGDOM	GBR		03/12/2024	3.550	150,860		195,266
100145715	UNITED KINGDOM	GBR		03/12/2024	3.390	429,469		557,009
100145716	UNITED KINGDOM	GBR		03/12/2024	3.390	328,350		425,580
100145717	UNITED KINGDOM	GBR		03/12/2024	3.550	347,571		450,614
100145718	UNITED KINGDOM	GBR		03/12/2024	3.390	357,530		463,131
100145719	UNITED KINGDOM	GBR		03/12/2024	3.390	82,410		106,395
100145720	UNITED KINGDOM	GBR		03/12/2024	3.390	75,816		97,633
100145721	UNITED KINGDOM	GBR		03/12/2024	3.390	82,606		106,395
100145722	UNITED KINGDOM	GBR		03/12/2024	3.390	496,648		644,628
100145723	UNITED KINGDOM	GBR		03/12/2024	3.390	202,636		262,858
100145724	UNITED KINGDOM	GBR		03/12/2024	3.390	458,237		751,052
100145725	UNITED KINGDOM	GBR		03/12/2024	3.390	50,240		118,912
100145726	UNITED KINGDOM	GBR		03/12/2024	3.390	119,857		156,463
100145727	UNITED KINGDOM	GBR		03/12/2024	3.550	432,649		607,077
100145728	UNITED KINGDOM	GBR		03/12/2024	3.640	174,765		224,055
100145729	UNITED KINGDOM	GBR		03/12/2024	3.390	597,658		776,057
100145730	UNITED KINGDOM	GBR		03/12/2024	3.390	677,214		917,500
100145731	UNITED KINGDOM	GBR		03/12/2024	3.590	150,159		194,014
100145732	UNITED KINGDOM	GBR		03/12/2024	3.390	92,039		118,912
100145733	UNITED KINGDOM	GBR		03/12/2024	3.390	496,300		644,628
100145734	UNITED KINGDOM	GBR		03/12/2024	3.390	175,784		227,810
100145735	UNITED KINGDOM	GBR		03/12/2024	9.500	354,718		531,980
100145736	UNITED KINGDOM	GBR		03/12/2024	9.500	203,589		260,355

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145737	UNITED KINGDOM	GBR		03/12/2024	9.500	151,891		209,038
100145738	UNITED KINGDOM	GBR		03/12/2024	9.500	112,806		143,946
100145739	UNITED KINGDOM	GBR		03/12/2024	9.500	304,448		391,132
100145740	UNITED KINGDOM	GBR		03/12/2024	9.500	107,805		137,688
100145741	UNITED KINGDOM	GBR		03/12/2024	3.590	146,120		187,756
100145742	UNITED KINGDOM	GBR		03/12/2024	9.500	365,411		469,390
100145743	UNITED KINGDOM	GBR		03/12/2024	9.500	379,778		488,165
100145744	UNITED KINGDOM	GBR		03/12/2024	9.500	421,857		544,456
100145745	UNITED KINGDOM	GBR		03/12/2024	9.500	110,623		156,463
100145746	UNITED KINGDOM	GBR		03/12/2024	9.500	96,151		137,691
100145747	UNITED KINGDOM	GBR		03/12/2024	9.500	561,671		742,284
100145748	UNITED KINGDOM	GBR		03/12/2024	9.500	249,269		319,185
100145749	UNITED KINGDOM	GBR		03/12/2024	9.500	194,507		250,325
100145750	UNITED KINGDOM	GBR		03/12/2024	9.500	80,634		103,885
100145751	UNITED KINGDOM	GBR		03/12/2024	9.500	302,159		394,269
100145752	UNITED KINGDOM	GBR		03/12/2024	9.500	1,179,602		1,877,431
100145753	UNITED KINGDOM	GBR		03/12/2024	9.500	1,178,636		1,814,840
100145754	UNITED KINGDOM	GBR		03/12/2024	9.500	1,243,904		1,877,645
100145755	UNITED KINGDOM	GBR		03/12/2024	9.500	233,716		300,390
100145756	UNITED KINGDOM	GBR		03/12/2024	9.500	160,415		206,518
100145757	UNITED KINGDOM	GBR		03/12/2024	9.500	121,845		156,453
100145758	UNITED KINGDOM	GBR		03/12/2024	9.500	160,417		206,518
100145759	UNITED KINGDOM	GBR		03/12/2024	9.500	625,385		813,575
100145760	UNITED KINGDOM	GBR		03/12/2024	9.500	331,191		425,552
100145761	UNITED KINGDOM	GBR		03/12/2024	3.390	270,146		350,478
100145762	UNITED KINGDOM	GBR		03/12/2024	3.390	88,289		156,463
100145763	UNITED KINGDOM	GBR		03/12/2024	3.390	94,691		122,667
100145764	UNITED KINGDOM	GBR		03/12/2024	3.390	212,369		275,375
100145765	UNITED KINGDOM	GBR		03/12/2024	3.390	153,102		198,395
100145766	UNITED KINGDOM	GBR		03/12/2024	3.350	312,828		400,546
100145767	UNITED KINGDOM	GBR		03/12/2024	3.390	144,933		187,756
100145768	UNITED KINGDOM	GBR		03/12/2024	3.390	144,589		187,756
100145769	UNITED KINGDOM	GBR		03/12/2024	3.390	267,257		463,118
100145770	UNITED KINGDOM	GBR		03/12/2024	3.390	144,582		187,756
100145771	UNITED KINGDOM	GBR		03/12/2024	3.390	433,765		563,267
100145772	UNITED KINGDOM	GBR		03/12/2024	3.390	443,770		575,785
100145773	UNITED KINGDOM	GBR		03/12/2024	3.640	83,031		106,395
100145774	UNITED KINGDOM	GBR		03/12/2024	3.550	80,209		143,946
100145775	UNITED KINGDOM	GBR		03/12/2024	3.390	86,075		125,171
100145776	UNITED KINGDOM	GBR		03/12/2024	3.590	144,006		185,878
100145777	MILFORD	CT		05/08/2024	7.625	380,593		465,000
100145778	BEVERLY HILLS	CA		05/08/2024	7.125	861,669		3,375,000
100145779	PEORIA	AZ		05/08/2024	7.250	1,024,966		1,829,000
100145780	CORONA	CA		05/08/2024	8.125	864,942		1,125,000
100145781	TUCSON	AZ		05/08/2024	7.750	928,436		1,150,000
100145782	SEABECK	WA		05/08/2024	7.250	449,898		993,000
100145783	LIVINGSTON	CA		05/08/2024	7.500	280,319		435,000
100145784	REDMOND	WA		05/08/2024	7.125	832,053		2,300,000
100145785	CANFIELD	OH		05/08/2024	8.375	261,481		330,000
100145786	LAKE HAVASU CITY	AZ		05/08/2024	6.500	278,322		347,000
100145787	SAN ANTONIO	FL		05/08/2024	7.500	191,577		328,000
100145788	PETERSBURG	VA		05/08/2024	7.750	110,060		160,000
100145789	HOUSTON	TX		05/08/2024	7.750	136,024		266,000
100145790	CHICAGO	IL		05/08/2024	9.125	137,256		215,000
100145791	BEN LOMOND	CA		05/08/2024	7.875	773,633		965,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145792	BUENA PARK	CA		05/08/2024	7.875	688,421		850,000
100145793	FREMONT	CA		05/08/2024	7.375	530,760		665,000
100145794	YOUNGTOWN	AZ		05/08/2024	8.000	232,498		296,000
100145795	RIVERSIDE	CA		05/08/2024	7.875	632,935		775,000
100145796	MORGAN	UT		05/08/2024	8.250	1,029,109		1,350,000
100145797	LOS ANGELES	CA		05/08/2024	8.500	874,059		965,000
100145799	FRESNO	CA		05/08/2024	7.750	316,700		480,000
100145800	APPLE VALLEY	CA		05/08/2024	8.500	433,767		500,000
100145801	MOBILE	AL		05/08/2024	8.500	125,110		170,000
100145802	NOVI	MI		05/08/2024	7.875	394,303		475,000
100145804	WICHITA	KS		05/08/2024	8.250	128,378		157,000
100145805	RENTON	WA		05/08/2024	7.375	885,970		1,090,000
100145806	PITTSBURGH	PA		05/08/2024	9.375	135,751		165,000
100145808	BAKERSFIELD	CA		05/08/2024	8.625	306,394		420,000
100145809	OGDEN	UT		05/08/2024	7.750	350,025		458,000
100145810	OMAHA	NE		05/08/2024	8.625	190,717		227,000
100145811	VERO BEACH	FL		05/08/2024	9.375	338,975		410,000
100145812	NICEVILLE	FL		05/08/2024	7.875	327,965		429,000
100145814	PALM SPRINGS	FL		05/08/2024	7.500	307,937		405,000
100145815	MOUNT PROSPECT	IL		05/08/2024	7.625	277,921		430,000
100145816	NASHVILLE	TN		05/08/2024	8.375	421,049		537,000
100145817	HUNTINGTON	TX		05/08/2024	8.375	157,645		320,000
100145818	KAILUA KONA	HI		05/08/2024	7.875	501,183		1,060,000
100145819	FORT LAUDERDALE	FL		05/08/2024	8.250	260,164		570,000
100145820	CULVER CITY	CA		03/15/2024	7.750	1,441,783		1,800,000
100145821	HUNTINGTON BEACH	CA		03/15/2024	7.875	1,757,344		2,155,000
100145822	MIAMI	FL		03/15/2024	8.375	848,404		930,000
100145823	CAMARILLO	CA		03/15/2024	8.875	532,009		610,000
100145824	SANDY	UT		03/15/2024	8.250	400,879		640,000
100145826	MEDFORD	NJ		03/15/2024	9.375	799,952		875,000
100145827	SAINT SIMONS ISLAND	GA		03/15/2024	9.750	668,843		775,000
100145828	KISSIMMEE	FL		03/15/2024	8.500	200,105		245,000
100145829	BIRMINGHAM	AL		03/15/2024	8.625	200,821		290,000
100145830	DALLAS	TX		03/15/2024	8.000	491,073		700,000
100145831	OCALA	FL		03/15/2024	10.125	224,375		252,000
100145832	FORT MYERS	FL		03/15/2024	10.750	191,978		210,000
100145833	MIRAMAR	FL		03/15/2024	8.625	958,406		1,043,000
100145834	FERNANDINA BEACH	FL		03/15/2024	7.000	221,760		478,000
100145835	IRVING	TX		03/15/2024	8.375	1,244,141		1,750,000
100145836	PINOLE	CA		03/15/2024	8.750	948,267		1,200,000
100145837	PHILADELPHIA	PA		03/15/2024	8.500	378,679		525,000
100145838	MISSOURI CITY	TX		03/15/2024	9.125	176,745		249,000
100145839	NEWPORT BEACH	CA		03/15/2024	7.625	1,119,100		1,375,000
100145840	HIALEAH	FL		03/15/2024	8.375	193,943		415,000
100145841	CHARLOTTE	NC		03/15/2024	7.625	528,111		645,000
100145842	COLFAX	WI		03/15/2024	7.875	298,828		405,000
100145843	SILVER BAY	MN		03/15/2024	7.625	145,443		185,000
100145844	PEORIA	AZ		03/15/2024	8.250	570,353		688,000
100145845	NAPLES	FL		03/15/2024	9.625	542,209		650,000
100145846	STONE MOUNTAIN	GA		03/15/2024	7.875	165,917		228,000
100145847	CUMMING	GA		03/15/2024	8.375	301,103		440,000
100145848	DEL MAR	CA		03/15/2024	7.625	3,059,935		3,850,000
100145849	HAWTHORNE	CA		03/15/2024	8.000	679,766		870,000
100145850	NAPLES	FL		03/15/2024	8.125	106,981		220,000
100145851	RANCHO MISSION VIEJO	CA		03/15/2024	7.375	563,309		745,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145852	SAVANNAH	GA		03/15/2024	7.375	520,241		750,000
100145853	LAS VEGAS	NV		03/15/2024	9.000	331,458		380,000
100145854	ATLANTIC BEACH	NC		03/15/2024	7.625	239,829		482,000
100145855	NEWARK	NJ		03/15/2024	7.500	214,615		351,000
100145856	TAMPA	FL		03/15/2024	7.875	175,296		250,000
100145857	TOMS RIVER	NJ		03/15/2024	8.000	492,573		605,000
100145858	BRUNSWICK	GA		03/15/2024	9.250	467,320		590,000
100145859	ANAHEIM	CA		03/15/2024	8.500	1,478,722		1,850,000
100145860	CAPE CORAL	FL		03/15/2024	8.750	334,897		420,000
100145861	ERIE	CO		03/15/2024	8.125	605,096		745,000
100145862	JACKSON	NJ		03/15/2024	8.375	496,161		720,000
100145863	SACRAMENTO	CA		03/15/2024	8.000	317,870		475,000
100145864	MINEOLA	NY		03/15/2024	9.750	504,011		689,000
100145865	MIDDLEPORT	NY		03/15/2024	7.875	113,306		152,000
100145866	ALBANY	OR		03/15/2024	9.750	191,276		330,000
100145867	ALHAMBRA	CA		03/15/2024	7.500	741,166		1,200,000
100145868	BOCA RATON	FL		03/15/2024	7.125	1,680,950		2,220,000
100145869	NORTH PORT	FL		03/15/2024	8.990	415,388		495,000
100145870	TEXAS CITY	TX		03/15/2024	7.875	109,641		143,000
100145871	LAS VEGAS	NV		03/15/2024	9.625	463,773		625,000
100145874	PERRIS	CA		03/19/2024	11.125	75,528		481,721
100145875	FAIRHOPE	AL		03/19/2024	10.750	73,072		545,914
100145876	SALT LAKE CITY	UT		03/19/2024	9.625	362,595		1,250,000
100145877	WEST NEWTON	PA		03/19/2024	11.875	55,931		307,000
100145878	GLEN BURNIE	MD		03/19/2024	10.500	78,600		389,825
100145881	SAVANNAH	GA		03/19/2024	9.750	78,630		551,698
100145882	MURRIETA	CA		03/19/2024	10.500	116,166		712,000
100145883	TUCSON	AZ		03/19/2024	11.750	53,218		282,000
100145884	GAINESVILLE	FL		03/19/2024	9.875	104,891		586,000
100145885	LOXAHATCHEE	FL		03/19/2024	9.750	104,204		670,000
100145887	ANTIOCH	IL		03/19/2024	10.990	52,640		327,053
100145888	RIVIERA BEACH	FL		03/19/2024	9.500	50,681		265,000
100145890	HANOVER	IN		03/19/2024	11.500	58,509		372,560
100145891	SAINT PETERS	MO		03/19/2024	10.500	52,041		302,162
100145892	WALANAE	HI		03/19/2024	9.500	160,108		623,338
100145893	MCCORMICK	SC		03/19/2024	9.125	68,198		600,000
100145894	LORAIN	OH		03/19/2024	11.500	58,115		342,657
100145895	RICHMOND	VA		03/19/2024	11.875	56,747		366,991
100145896	ACCOKEEK	MD		03/19/2024	9.990	128,293		634,971
100145897	MONTROSS	VA		03/19/2024	11.750	58,527		270,000
100145898	BEAUFORT	SC		03/19/2024	11.125	58,516		458,480
100145899	ROHNERT PARK	CA		03/19/2024	10.875	53,180		448,947
100145901	BLOOMSBURY	NJ		03/19/2024	12.375	62,512		363,000
100145903	FARMINGTON	MN		03/19/2024	10.375	78,579		602,524
100145904	WALDORF	MD		03/19/2024	10.125	84,384		551,887
100145905	SPOKANE	WA		03/19/2024	9.750	73,224		400,589
100145906	COLUMBIA	SC		03/19/2024	9.625	93,056		375,368
100145907	TAMPA	FL		03/19/2024	10.500	53,113		458,792
100145908	DECATUR	AL		03/19/2024	10.490	53,161		230,000
100145909	CHERRY HILL	NJ		03/19/2024	11.500	79,065		518,000
100145910	VISALIA	CA		03/19/2024	11.250	53,199		400,051
100145911	READING	PA		03/19/2024	10.990	66,973		400,636
100145912	MIAMI	FL		03/19/2024	9.250	129,285		806,867
100145914	LAS VEGAS	NV		03/19/2024	8.750	109,852		705,118
100145915	NEW RIVER	AZ		03/19/2024	9.125	107,492		882,005

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100145916	GRAND JUNCTION	CO		03/19/2024	10.990	53,179		347,607
100145917	CHESTERFIELD	MO		03/19/2024	9.625	105,282		540,906
100145918	JACKSONVILLE	FL		03/19/2024	10.875	85,080		530,000
100145920	VANCOUVER	WA		03/19/2024	10.990	70,112		457,743
100145924	GEORGETOWN	IN		03/19/2024	10.375	53,098		400,000
100145928	EAST POINT	GA		03/19/2024	9.990	52,669		354,000
100145929	SIDNEY	IL		03/19/2024	10.490	63,597		303,673
100145930	FRESNO	CA		03/19/2024	11.500	72,500		367,392
100145931	PERRIS	CA		03/19/2024	9.625	157,932		1,340,000
100145934	FOUNTAIN INN	SC		03/19/2024	11.625	63,844		541,234
100145935	SALT LAKE CITY	UT		03/19/2024	10.375	63,801		472,181
100145936	GARDNER	KS		03/19/2024	11.125	53,206		327,738
100145937	HANFORD	CA		03/19/2024	9.500	133,811		461,634
100145939	STERLING	VA		03/19/2024	9.990	181,953		895,235
100145943	BALTIMORE	MD		03/19/2024	11.750	66,165		562,167
100145944	GLEN BURNIE	MD		03/19/2024	10.625	53,169		393,841
100145945	PLAINFIELD	IL		03/19/2024	9.875	53,083		468,133
100145946	FOND DU LAC	WI		03/19/2024	10.250	52,820		417,755
100145947	WAYNESBORO	VA		03/19/2024	10.750	32,015		256,805
100145949	HEBRON	CT		03/19/2024	11.875	53,142		387,592
100145952	TACOMA	WA		03/19/2024	10.490	73,270		533,700
100145954	COTTONWOOD	AZ		03/19/2024	10.625	57,852		364,966
100145955	ALPHARETTA	GA		03/19/2024	9.250	282,138		1,400,000
100145958	KINGSBURG	CA		03/19/2024	11.625	53,160		361,476
100145959	NAPERVILLE	IL		03/19/2024	11.375	79,788		620,000
100145960	BATESVILLE	AR		03/19/2024	11.875	58,535		255,000
100145961	VIRGINIA BEACH	VA		03/19/2024	11.375	74,468		352,174
100145962	HACIENDA HEIGHTS	CA		03/19/2024	9.000	110,948		696,742
100145963	BOYNTON BEACH	FL		03/19/2024	10.490	106,991		415,000
100145964	COMPENS	SC		03/19/2024	10.990	68,070		565,000
100145965	PACIFICA	CA		03/19/2024	9.375	303,638		1,250,000
100145967	TRENTON	NJ		03/19/2024	10.750	95,586		425,000
100145968	CHINO	CA		03/19/2024	10.490	68,058		543,699
100145970	HUNTINGTON BEACH	CA		03/19/2024	9.990	114,325		565,000
100145972	CULPEPER	VA		03/19/2024	10.750	53,108		462,536
100145973	GLEN ALLEN	VA		03/19/2024	10.750	79,106		372,745
100145974	SEWELL	NJ		03/19/2024	11.875	74,131		403,437
100145975	ST LOUIS	MO		03/19/2024	11.250	53,168		267,769
100145976	ORLANDO	FL		03/19/2024	11.250	51,625		265,872
100145977	VIRGINIA BEACH	VA		03/19/2024	11.125	74,321		482,782
100145979	AURORA	IL		03/19/2024	10.875	53,180		396,611
100145981	PORT ST LUCIE	FL		03/19/2024	11.375	53,037		391,919
100145984	CHESTERTOWN	MD		03/19/2024	11.875	53,209		337,001
100145985	NORTH LAS VEGAS	NV		03/19/2024	11.375	52,540		463,373
100145986	LANCASTER	OH		03/19/2024	12.250	55,564		300,740
100145987	NIXA	MO		03/19/2024	10.375	78,034		593,369
100145988	SUMMERVILLE	SC		03/19/2024	10.990	58,486		471,637
100145989	COURTLAND	VA		03/19/2024	12.000	53,231		320,935
100145990	COLFAX	CA		03/19/2024	9.500	102,283		645,000
100145992	WINTER HAVEN	FL		03/19/2024	10.625	52,737		250,000
100145993	WOODBRIDGE	VA		03/19/2024	9.750	130,279		595,528
100145994	THATCHER	AZ		03/19/2024	10.490	53,113		470,000
100145995	STERLING	CT		03/19/2024	11.625	53,233		441,513
100145996	SAN MARCOS	CA		03/19/2024	9.625	191,402		1,166,293
100145997	CLAIRTON	PA		03/19/2024	11.625	78,945		461,088

SCHEDULE B - PART 2

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

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100145998	ELLENWOOD	GA		03/19/2024	11.250	53,178		354,000
100145999	WEEKI WACHEE	FL		03/19/2024	10.625	93,477		369,000
100146000	STERRETT	AL		03/19/2024	12.125	53,239		282,197
100146001	NORTHFIELD	NJ		03/19/2024	11.750	55,468		300,229
100146002	BOISE	ID		03/19/2024	10.375	67,343		479,993
100146003	LAS VEGAS	NV		03/19/2024	10.990	58,071		368,644
100146004	CAMAS	WA		03/19/2024	10.990	127,589		523,300
100146006	ROYAL PALM BEACH	FL		03/19/2024	11.750	77,710		605,008
100146007	LOS ANGELES	CA		03/19/2024	8.375	181,587		843,715
100146008	JACKSONVILLE	FL		03/19/2024	10.125	58,614		388,000
100146009	PARK CITY	UT		03/19/2024	9.125	252,918		1,263,000
100146010	LAKE IN THE HILLS	IL		03/19/2024	10.990	53,178		389,532
100146011	CHETEK	WI		03/19/2024	10.875	56,236		325,000
100146012	RICHMOND	VA		03/19/2024	12.000	53,166		411,811
100146013	PHOENIX	AZ		03/19/2024	10.490	102,586		430,000
100146014	PLANTATION	FL		03/19/2024	11.625	53,203		265,700
100146015	VANCOUVER	WA		03/19/2024	11.250	57,001		492,162
100146016	SURPRISE	AZ		03/19/2024	10.750	52,487		382,099
100146019	STANSBURY PARK	UT		03/19/2024	10.990	58,505		444,283
100146020	OMAHA	NE		03/19/2024	11.500	63,808		348,453
100146021	DARIEN	IL		03/19/2024	11.500	53,046		370,017
100146022	WAVERLY	MN		03/19/2024	10.490	77,291		353,899
100146023	CRESTVIEW	FL		03/19/2024	11.500	53,249		423,209
100146024	MILWAUKEE	WI		03/19/2024	11.000	53,183		277,688
100146025	SHERMAN	CT		03/19/2024	11.250	53,154		445,000
100146026	SALEM	OR		03/19/2024	11.750	79,326		347,972
100146028	SPOKANE VALLEY	WA		03/19/2024	10.625	61,630		434,130
100146029	ELGIN	IL		03/19/2024	11.375	53,042		298,403
100146030	BEAUFORT	SC		03/19/2024	10.990	53,178		290,753
100146031	ELGIN	SC		03/19/2024	10.990	52,749		287,722
100146032	ALLENTON	WI		03/19/2024	11.500	58,553		300,000
100146034	INDIO	CA		03/19/2024	9.125	110,695		423,253
100146035	ORLANDO	FL		03/19/2024	10.375	105,030		500,000
100146038	ATLANTIC BEACH	FL		03/19/2024	7.875	229,032		1,375,000
100146040	SANTEE	CA		03/19/2024	9.250	153,658		790,459
100146041	BURBANK	CA		03/19/2024	8.250	296,624		1,385,000
100146043	WOODINVILLE	WA		03/19/2024	11.375	89,687		390,000
100146044	DENTON	TX		03/19/2024	9.500	102,297		415,000
100146045	LIVERMORE	CA		03/19/2024	9.990	104,123		805,000
100146047	NAPLES	FL		03/19/2024	11.500	84,648		475,000
100146048	BLUE SPRINGS	MO		03/19/2024	10.490	53,143		204,107
100146049	BALDWIN	WI		03/19/2024	10.750	78,401		353,774
100146050	LOCKPORT	IL		03/19/2024	11.875	63,807		263,223
100146051	NEWTON	AL		03/19/2024	11.500	53,196		445,000
100146053	COLORADO SPRINGS	CO		03/19/2024	10.375	128,930		606,867
100146055	WASHINGTON	DC		03/19/2024	8.875	172,329		1,191,194
100146056	LAKEVILLE	CT		03/19/2024	10.875	53,091		409,937
100146057	MECHANICSBURG	PA		03/19/2024	11.875	48,230		240,121
100146058	MIAMI	FL		03/19/2024	11.375	174,957		1,000,000
100146060	AVONDALE	AZ		03/19/2024	10.750	53,040		373,314
100146061	MCDONOUGH	GA		03/19/2024	11.625	53,378		271,003
100146062	BELLEVILLE	IL		03/19/2024	11.250	53,088		255,296
100146063	MORAGA	CA		03/19/2024	8.375	167,559		1,068,702
100146064	SACRAMENTO	CA		03/19/2024	11.500	63,847		435,726
100146065	MOUNT AIRY	MD		03/19/2024	10.990	63,809		562,651

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146067	LAUREL	DE		03/19/2024	10.875	56,219		250,000
100146068	MIDDLEBURY	IN		03/19/2024	11.500	79,801		450,000
100146069	BALTIMORE	MD		03/19/2024	12.250	54,966		249,362
100146070	HURT	VA		03/19/2024	12.000	53,241		249,000
100146071	PONTE VEDRA BEACH	FL		03/19/2024	10.125	104,927		853,000
100146073	BILLINGS	MT		03/19/2024	9.875	154,498		612,452
100146074	AUBURN	IN		03/19/2024	11.500	53,210		310,468
100146075	POCONO SUMMIT	PA		03/19/2024	11.125	53,340		191,463
100146076	TUCSON	AZ		03/19/2024	10.490	53,170		386,148
100146077	STOCKTON	CA		03/19/2024	8.875	102,716		510,864
100146078	NORTH CHARLESTON	SC		03/19/2024	11.750	53,188		270,000
100146080	HANOVER	PA		03/19/2024	11.250	85,643		449,000
100146081	NEPTUNE CITY	NJ		03/19/2024	11.250	67,184		473,420
100146082	WEST MILFORD	NJ		03/19/2024	12.125	53,179		371,024
100146084	MOUNT JACKSON	VA		03/19/2024	11.375	64,232		272,000
100146085	VANCOUVER	WA		03/19/2024	12.500	76,784		532,000
100146086	WOODBRIDGE	VA		03/19/2024	10.250	109,203		616,000
100146088	NEWFIELD	ME		03/19/2024	11.875	65,084		378,142
100146089	WILLIAMSBURG	KY		03/19/2024	11.500	52,974		190,000
100146090	ATLANTA	GA		03/19/2024	10.990	79,134		345,796
100146091	ROCK HILL	SC		03/19/2024	11.375	53,217		343,379
100146093	NEW MILFORD	CT		03/19/2024	11.125	53,145		459,547
100146094	SURPRISE	AZ		03/19/2024	10.875	68,983		454,023
100146095	CARSON	CA		03/19/2024	9.990	116,047		675,000
100146096	DALLAS	PA		03/19/2024	11.500	53,210		205,050
100146097	MANSFIELD	TX		03/19/2024	9.625	135,560		563,000
100146099	NORRISTOWN	PA		03/19/2024	12.250	65,434		412,826
100146100	ALTON	IL		03/19/2024	12.000	63,820		257,499
100146101	EASLEY	SC		03/19/2024	11.125	73,359		400,681
100146102	PALM BAY	FL		03/19/2024	10.375	52,397		272,699
100146103	HUNTSVILLE	AL		03/19/2024	11.000	53,150		375,000
100146105	MIMS	FL		03/19/2024	10.250	68,150		369,683
100146106	BAKERSFIELD	CA		03/19/2024	11.500	57,467		348,890
100146107	GRAND ISLAND	FL		03/19/2024	11.625	52,854		316,003
100146108	PITTSBURGH	PA		03/19/2024	11.875	53,181		218,000
100146109	PHOENIX	AZ		03/19/2024	10.625	53,068		447,900
100146110	ALBUQUERQUE	NM		03/19/2024	11.875	77,376		545,350
100146111	SALT LAKE CITY	UT		03/19/2024	6.000	129,128		614,524
100146112	ADAIRSVILLE	GA		03/19/2024	12.250	53,227		347,206
100146113	DANVILLE	CA		03/19/2024	8.750	259,747		1,722,213
100146117	LANCASTER	WI		03/19/2024	10.625	53,062		245,000
100146118	BERKELEY SPRINGS	WV		03/19/2024	12.625	63,886		315,639
100146119	HOMESTEAD	FL		03/19/2024	8.625	100,852		435,000
100146120	MASSILLON	OH		03/19/2024	11.750	53,188		273,352
100146121	BROCKTON	MA		03/19/2024	11.375	59,569		411,701
100146122	CONWAY	SC		03/19/2024	10.875	52,908		288,965
100146123	PHOENIX	AZ		03/19/2024	8.875	104,049		885,546
100146124	SALEM	NH		03/19/2024	9.250	174,687		628,947
100146125	SURPRISE	AZ		03/19/2024	10.990	84,021		509,000
100146126	HESPERIA	CA		03/19/2024	11.375	53,222		435,734
100146127	MIDDLETOWN	DE		03/19/2024	10.750	52,213		366,488
100146128	DELAWARE	OH		03/19/2024	11.125	56,094		488,850
100146129	LINCOLNTON	GA		03/19/2024	8.500	159,192		858,016
100146130	TUSCALOOSA	AL		03/19/2024	11.375	53,212		281,203
100146131	OVERLAND PARK	KS		03/19/2024	10.875	105,140		510,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146132	WHITE	GA		03/19/2024	11.625	52,768		302,293
100146134	PERRYSBURG	OH		03/19/2024	11.750	57,639		381,526
100146137	WEST JORDAN	UT		03/19/2024	11.625	52,976		433,690
100146139	SUCCASUNNA	NJ		03/19/2024	10.250	85,031		535,000
100146140	WOODBRIDGE	VA		03/19/2024	10.750	78,953		337,008
100146141	GREENTOWN	PA		03/19/2024	11.875	53,215		318,832
100146142	ANDOVER	MN		03/19/2024	10.750	62,514		319,918
100146143	FAYETTEVILLE	AR		03/19/2024	10.990	78,619		456,735
100146144	MEDINA	OH		03/19/2024	11.625	56,335		318,041
100146146	WILDER	ID		03/19/2024	8.625	128,749		631,742
100146147	JACKSONVILLE	FL		03/19/2024	10.875	52,133		351,521
100146148	ORLANDO	FL		03/19/2024	11.750	53,236		372,156
100146150	HELENA	MT		03/19/2024	10.990	79,215		399,904
100146151	GLENDALE	AZ		03/19/2024	10.750	53,122		398,524
100146152	OAK GROVE	MO		03/19/2024	9.750	103,057		540,000
100146153	SUNLAND PARK	NM		03/19/2024	11.750	64,717		269,615
100146154	PEMBERTON TOWNSHIP	NJ		03/19/2024	12.125	72,338		293,589
100146155	PIEDMONT	SC		03/19/2024	11.750	57,906		233,885
100146160	SUMMERVILLE	SC		03/19/2024	11.375	53,129		445,870
100146164	GARDNER	MA		03/19/2024	12.125	53,330		337,835
100146165	SAN LEANDRO	CA		03/19/2024	9.500	158,178		1,067,082
100146166	HILLSBORO	OR		03/19/2024	11.750	58,501		512,678
100146167	CALIFORNIA	MD		03/19/2024	10.490	106,218		578,000
100146168	EASTON	PA		03/19/2024	10.500	125,818		615,000
100146170	AMERICAN FORK	UT		03/19/2024	11.125	53,176		464,000
100146171	SAVANNAH	GA		03/19/2024	10.375	116,529		649,000
100146174	LEXINGTON	SC		03/19/2024	11.250	54,279		463,146
100146175	CANTON	GA		03/19/2024	11.500	63,858		450,594
100146176	WALDORF	MD		03/19/2024	11.625	53,320		396,000
100146177	ATLANTA	GA		03/19/2024	11.625	53,330		250,000
100146178	SURPRISE	AZ		03/19/2024	10.750	56,887		455,504
100146179	ROCKMART	GA		03/19/2024	10.875	78,814		296,713
100146181	WINTER PARK	FL		03/19/2024	10.490	58,471		421,157
100146183	LOS ANGELES	CA		03/19/2024	10.375	114,110		970,000
100146184	MIDLOTHIAN	VA		03/19/2024	11.125	69,162		498,059
100146185	HESPERIA	CA		03/19/2024	11.500	63,834		429,916
100146186	MILLERSVILLE	PA		03/19/2024	11.375	53,116		337,942
100146188	ABERDEEN	MD		03/19/2024	11.625	53,213		244,472
100146190	GREENVILLE	SC		03/19/2024	11.000	53,178		315,941
100146193	SURPRISE	AZ		03/19/2024	11.375	53,136		432,817
100146194	WATERBURY	CT		03/19/2024	10.750	79,271		321,042
100146196	SOLON	OH		03/19/2024	12.375	57,104		309,243
100146198	MILTON	FL		03/19/2024	10.125	134,890		557,561
100146199	WHEELERSBURG	OH		03/19/2024	12.000	51,789		197,000
100146200	SOMERSWORTH	NH		03/19/2024	11.000	53,180		346,302
100146201	SPRINGFIELD	MO		03/19/2024	11.500	57,382		383,369
100146202	GRAND JUNCTION	CO		03/19/2024	8.125	335,508		1,550,000
100146203	SAN CLEMENTE	CA		03/19/2024	8.000	356,670		2,350,000
100146204	MILTON	FL		03/19/2024	11.750	65,265		486,041
100146206	TRUSSVILLE	AL		03/19/2024	10.125	111,090		433,000
100146207	DOUGLASVILLE	GA		03/19/2024	11.125	73,288		316,324
100146210	SAVANNAH	GA		03/19/2024	10.375	52,610		438,202
100146211	TAMPA	FL		03/19/2024	10.375	62,614		445,961
100146212	HENDERSON	NV		03/19/2024	10.250	53,124		428,000
100146213	SANTEE	CA		03/19/2024	9.875	117,899		835,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146215	ROUND ROCK	TX		03/19/2024	9.375	77,403		478,000
100146217	PALMDALE	CA		03/19/2024	9.375	141,815		505,517
100146218	BOONSBORO	MD		03/19/2024	10.625	53,152		400,000
100146219	HIGHLANDS RANCH	CO		03/19/2024	8.750	129,311		693,678
100146220	CEDAR GROVE	NJ		03/19/2024	11.125	89,061		522,000
100146221	CHEYENNE	WY		03/19/2024	10.875	52,602		284,093
100146223	PFLUGERVILLE	TX		03/19/2024	9.375	113,866		575,000
100146224	MORGANTOWN	WV		03/19/2024	9.625	108,381		464,124
100146227	EDISON	NJ		03/19/2024	11.375	53,177		443,281
100146228	NORTH LAS VEGAS	NV		03/19/2024	10.500	73,337		474,510
100146230	BENTON CITY	WA		03/19/2024	10.750	98,158		520,000
100146231	ALBUQUERQUE	NM		03/19/2024	9.750	110,708		560,133
100146232	LINCOLN	NE		03/19/2024	11.750	53,229		287,098
100146233	PRAIRIEVILLE	LA		03/19/2024	11.375	79,257		470,725
100146234	BENSALEM	PA		03/19/2024	10.750	74,111		451,748
100146235	BEAVER	PA		03/19/2024	10.750	53,166		284,110
100146236	PUNTA GORDA	FL		03/19/2024	11.250	78,688		560,101
100146237	LAFAYETTE	IN		03/19/2024	11.375	79,164		288,135
100146238	BLAIRSTOWN	NJ		03/19/2024	11.500	84,508		625,000
100146239	DECATUR	TX		03/19/2024	8.875	110,226		473,000
100146241	AURORA	OR		03/19/2024	7.875	213,751		861,000
100146242	CHAPIN	SC		03/19/2024	11.375	53,182		432,034
100146243	CLARKSBURG	MD		03/19/2024	9.750	157,001		694,953
100146245	TAMPA	FL		03/19/2024	10.490	52,791		431,459
100146246	WEST BOUNTIFUL	UT		03/19/2024	8.875	157,066		1,032,271
100146248	TUCSON	AZ		03/19/2024	8.125	212,419		818,975
100146249	BELLINGHAM	MA		03/19/2024	11.875	51,489		416,082
100146250	SIMPSONVILLE	SC		03/19/2024	11.000	97,308		410,000
100146251	MONSON	MA		03/19/2024	11.500	74,248		302,685
100146252	FORT WASHINGTON	MD		03/19/2024	11.500	63,144		490,000
100146253	SAYREVILLE	NJ		03/19/2024	9.750	105,397		745,000
100146255	ROCK SPRINGS	WY		03/19/2024	11.125	65,809		220,618
100146256	HAZEL GREEN	AL		03/19/2024	10.625	25,548		178,669
100146259	COLUMBIA FALLS	MT		03/19/2024	9.990	109,610		562,000
100146260	LITTLE RIVER	SC		03/19/2024	11.875	53,254		382,387
100146262	MIAMI	FL		03/19/2024	9.750	128,352		632,263
100146264	YORKTOWN	VA		03/19/2024	11.250	53,182		401,467
100146265	VINELAND	NJ		03/19/2024	10.875	53,155		317,637
100146267	RINCON	GA		03/19/2024	10.990	85,555		452,000
100146271	HEBRON	IN		03/19/2024	11.875	53,342		263,000
100146272	LOVELAND	CO		03/19/2024	9.625	103,905		663,906
100146273	NEWTON	KS		03/19/2024	10.875	47,683		225,000
100146274	AUSTELL	GA		03/19/2024	10.990	53,072		466,469
100146275	SAN ANTONIO	TX		03/19/2024	9.500	108,034		440,000
100146276	REISTERSTOWN	MD		03/19/2024	11.500	79,221		470,000
100146277	RICHMOND	VA		03/19/2024	9.750	89,341		345,176
100146278	PONTE VEDRA	FL		03/19/2024	9.990	105,770		889,343
100146279	CARMEL	ME		03/19/2024	10.875	53,250		248,842
100146280	GLEN ROCK	PA		03/19/2024	10.875	52,851		307,275
100146283	PAGOSA SPRINGS	CO		03/19/2024	10.750	72,235		475,397
100146285	OLATHE	KS		03/19/2024	11.250	53,168		435,841
100146286	COLORADO SPRINGS	CO		03/19/2024	9.750	136,734		690,572
100146287	OKLAHOMA CITY	OK		03/19/2024	12.250	60,917		416,772
100146288	RIO LINDA	CA		03/19/2024	10.625	53,132		405,016
100146290	BEDFORD	VA		03/19/2024	10.490	52,973		251,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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100146291	FAIRFAX	VA		03/19/2024	9.500	133,307		855,681
100146292	KEARNEYSVILLE	WV		03/19/2024	11.125	69,139		287,876
100146293	PORT ORANGE	FL		03/19/2024	11.500	53,216		252,588
100146294	EDGEWOOD	NM		03/19/2024	11.750	53,228		416,543
100146296	WOODSTOCK	VA		03/19/2024	10.875	53,285		220,000
100146297	VINELAND	NJ		03/19/2024	11.125	63,627		268,189
100146298	SHEPHERDSVILLE	KY		03/19/2024	11.125	52,345		213,301
100146300	FORT LAUDERDALE	FL		03/19/2024	11.375	105,912		800,000
100146301	MARIETTA	GA		03/19/2024	11.625	53,224		431,000
100146302	ALPINE	CA		03/19/2024	9.250	168,782		872,221
100146304	NORTH FORT MYERS	FL		03/19/2024	10.625	79,193		388,555
100146305	BLACKFOOT	ID		03/19/2024	11.500	53,191		447,079
100146306	AUGUSTA	GA		03/19/2024	12.250	53,268		339,395
100146307	BOISE	ID		03/19/2024	9.375	104,385		623,000
100146308	SALEM	OR		03/19/2024	10.625	53,174		417,789
100146309	TRINIDAD	CO		03/19/2024	11.250	67,853		379,047
100146310	TROY	MO		03/19/2024	9.250	64,748		285,500
100146311	BROOKS	GA		03/19/2024	10.125	103,663		455,000
100146312	SPRINGFIELD	VA		03/19/2024	8.625	113,610		737,164
100146313	CHULA VISTA	CA		03/19/2024	9.875	163,699		735,000
100146314	DAWSONVILLE	GA		03/19/2024	9.375	128,627		865,000
100146315	BENNINGTON	NE		03/19/2024	9.250	286,563		1,070,000
100146316	SUMMIT POINT	WV		03/19/2024	11.625	63,851		426,394
100146317	STUART	FL		03/19/2024	9.250	134,809		1,190,000
100146318	MILFORD	NJ		03/19/2024	12.125	53,244		307,932
100146319	BRAINTREE	MA		03/19/2024	12.000	83,032		675,000
100146321	STUART	FL		03/19/2024	9.750	104,215		459,101
100146322	EDMOND	OK		03/19/2024	10.875	95,833		391,000
100146323	PUNTA GORDA	FL		03/19/2024	9.875	79,279		500,000
100146324	AUBURN	WA		03/19/2024	11.625	79,347		696,254
100146325	ORLANDO	FL		03/19/2024	12.125	53,340		405,000
100146326	JEROME	ID		03/19/2024	10.750	53,142		307,252
100146328	WINDSOR	CT		03/19/2024	10.625	86,709		420,000
100146329	FAIRFAX	SC		03/19/2024	10.990	51,776		310,000
100146330	GEORGETOWN	KY		03/19/2024	10.375	53,072		395,167
100146331	GARDNER	MA		03/19/2024	10.250	105,401		440,000
100146333	SORRENTO	FL		03/19/2024	10.875	69,853		500,807
100146334	TUCSON	AZ		03/19/2024	10.990	57,428		285,000
100146335	ROEBUCK	SC		03/19/2024	10.375	52,881		317,000
100146336	LAWRENCEVILLE	GA		03/19/2024	10.490	105,186		535,000
100146337	HUMBLE	TX		03/19/2024	9.625	84,654		465,000
100146338	BROOKSVILLE	FL		03/19/2024	9.125	131,482		477,063
100146339	CLANTON	AL		03/19/2024	11.125	53,027		281,345
100146340	FOLCROFT	PA		03/19/2024	11.250	58,429		209,117
100146341	CHICAGO	IL		03/19/2024	8.875	181,691		739,974
100146342	PORTSMOUTH	VA		03/19/2024	11.250	74,428		490,248
100146343	FOLSOM	CA		03/19/2024	9.750	114,328		950,000
100146344	MENIFEE	CA		03/19/2024	10.375	59,510		469,073
100146345	SEMINOLE	FL		03/19/2024	11.625	70,949		557,958
100146347	BOCA RATON	FL		03/19/2024	10.250	162,596		605,000
100146348	MONROVIA	MD		03/19/2024	11.875	74,532		549,755
100146349	PALMYRA	WI		03/19/2024	10.750	53,152		337,362
100146351	WHITE ROCK	NM		03/19/2024	10.490	53,143		430,777
100146353	ANCHORAGE	AK		03/19/2024	9.750	97,168		605,182
100146354	DALZELL	SC		03/19/2024	11.375	81,163		290,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146355	TIGARD	OR		03/19/2024	9.500	77,504		589,312
100146356	BONNE TERRE	MO		03/19/2024	9.750	104,964		367,818
100146357	CHESTER	VA		03/19/2024	11.250	79,019		564,357
100146358	ST CLOUD	FL		03/19/2024	9.875	78,833		477,000
100146359	BIRDSBORO	PA		03/19/2024	11.500	79,342		333,324
100146360	BARSTOW	CA		03/19/2024	10.990	59,438		290,000
100146362	ALVA	FL		03/19/2024	10.990	53,124		383,790
100146363	PLUMSTED	NJ		03/19/2024	9.750	108,589		594,847
100146364	CHESTERFIELD	VA		03/19/2024	10.990	63,791		379,889
100146365	ST AUGUSTINE	FL		03/19/2024	9.500	138,856		1,112,714
100146366	AUSTIN	TX		03/19/2024	8.875	207,309		1,260,000
100146367	TUSCALOOSA	AL		03/19/2024	11.500	53,195		206,000
100146371	CULPEPER	VA		03/19/2024	11.500	78,988		450,612
100146372	DALLAS	PA		03/19/2024	11.875	57,455		319,000
100146373	RICHMOND	TX		03/19/2024	9.000	79,848		400,000
100146374	FITCHBURG	MA		03/19/2024	11.375	61,390		444,037
100146375	OVERLAND PARK	KS		03/19/2024	10.750	79,284		327,157
100146377	SALT LAKE CITY	UT		03/19/2024	9.990	106,743		590,000
100146378	TUCSON	AZ		03/19/2024	10.625	112,805		605,000
100146379	ST LOUIS	MO		03/19/2024	11.625	65,264		268,617
100146380	JANESVILLE	WI		03/19/2024	11.375	73,426		350,880
100146381	ALBUQUERQUE	NM		03/19/2024	10.250	103,932		480,000
100146382	COLTS NECK	NJ		03/19/2024	9.250	362,490		2,300,000
100146383	TREMONTON	UT		03/19/2024	10.990	61,682		454,193
100146384	WINDSOR LOCKS	CT		03/19/2024	12.250	53,207		258,457
100146385	LADERA RANCH	CA		03/19/2024	8.875	128,989		1,081,349
100146386	CAMARILLO	CA		03/19/2024	9.625	89,925		668,746
100146387	CALHOUN	GA		03/19/2024	10.750	53,147		228,067
100146388	CHESAPEAKE	VA		03/19/2024	8.875	153,371		730,340
100146390	SUN CITY CENTER	FL		03/19/2024	10.875	53,126		344,032
100146392	LAS VEGAS	NV		03/19/2024	10.750	53,187		275,292
100146393	NOBLESVILLE	IN		03/19/2024	9.990	62,347		347,160
100146394	HACKETTSTOWN	NJ		03/19/2024	11.250	53,183		329,753
100146395	PELZER	SC		03/19/2024	11.625	53,398		306,000
100146396	FAIRFIELD	CA		03/19/2024	9.990	111,345		621,995
100146397	MONTGOMERY	AL		03/19/2024	10.625	62,188		263,073
100146398	STATHAM	GA		03/19/2024	11.500	53,171		336,702
100146399	EL DORADO HILLS	CA		03/19/2024	9.990	167,585		719,500
100146400	COVINGTON	GA		03/19/2024	9.875	56,777		411,000
100146401	SMITHFIELD	VA		03/19/2024	11.375	69,143		470,297
100146402	PONTE VEDRA BEACH	FL		03/19/2024	9.990	194,593		792,700
100146403	CINCINNATI	OH		03/19/2024	10.750	52,997		269,602
100146404	LA PLATA	MD		03/19/2024	8.875	103,651		523,598
100146406	TOUCHET	WA		03/19/2024	11.250	79,102		391,944
100146407	MERRILLVILLE	IN		03/19/2024	11.500	63,285		367,721
100146408	PURCELL	OK		03/19/2024	11.250	53,163		210,591
100146410	RICHMOND	VA		03/19/2024	10.625	58,407		390,014
100146411	BUCKSPORT	ME		03/19/2024	11.375	52,975		266,000
100146413	VANCOUVER	WA		03/19/2024	10.490	108,301		556,000
100146414	FRISCO	TX		03/19/2024	9.625	337,663		1,300,000
100146416	GAINESVILLE	GA		03/19/2024	11.125	53,174		346,523
100146417	WEST MILFORD	NJ		03/19/2024	10.990	67,512		450,000
100146418	LOGANVILLE	GA		03/19/2024	10.500	79,472		418,000
100146420	PLAINVILLE	CT		03/19/2024	10.625	53,119		286,405
100146422	DUMFRIES	VA		03/19/2024	9.375	158,059		731,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146426	LAS VEGAS	NV		03/19/2024	9.990	79,533		461,000
100146427	TOMS RIVER	NJ		03/19/2024	10.875	78,887		487,463
100146428	ALTAMONTE SPRINGS	FL		03/19/2024	11.125	91,270		436,000
100146429	LEXINGTON PARK	MD		03/19/2024	10.750	58,450		275,370
100146430	ST LOUIS	MO		03/19/2024	10.500	53,143		369,041
100146433	MECHANICSBURG	PA		03/19/2024	11.250	88,267		308,000
100146435	STUART	FL		03/19/2024	9.625	72,239		323,858
100146436	THORNTON	CO		03/19/2024	9.250	114,760		706,996
100146437	PAYSON	AZ		03/19/2024	10.375	105,272		530,000
100146438	LAWRENCEVILLE	GA		03/19/2024	12.250	72,605		480,000
100146439	SALEM	OR		03/19/2024	9.625	83,424		628,613
100146440	QUEEN CREEK	AZ		03/19/2024	11.750	57,612		503,053
100146441	RIVERSIDE	CA		03/19/2024	8.750	179,438		765,518
100146442	MOROCCO	IN		03/19/2024	11.125	93,870		400,000
100146443	BELLA VISTA	AR		03/19/2024	10.875	78,634		453,746
100146444	SAVANNAH	GA		03/19/2024	10.990	78,991		464,750
100146445	FULTON	MO		03/19/2024	11.875	53,139		415,000
100146448	MORGANTOWN	PA		03/19/2024	11.375	63,636		291,677
100146449	EUGENE	OR		03/19/2024	9.750	104,363		871,568
100146450	CHESHIRE	CT		03/19/2024	10.625	90,263		555,000
100146451	COLUMBIA	SC		03/19/2024	12.000	53,246		372,067
100146455	THORNTON	CO		03/19/2024	9.625	128,733		723,229
100146456	TAMPA	FL		03/19/2024	9.250	145,859		708,905
100146457	GREEN BAY	WI		03/19/2024	10.875	52,087		198,000
100146459	LEXINGTON	NE		03/19/2024	11.250	53,198		240,784
100146460	TEXARKANA	TX		03/19/2024	9.375	82,847		585,000
100146461	ARGYLE	TX		03/19/2024	9.750	129,474		936,000
100146462	FAIRBURN	GA		03/19/2024	11.250	53,053		349,688
100146464	ROGERSVILLE	AL		03/19/2024	11.875	52,630		190,000
100146465	DENTON	MD		03/19/2024	11.250	71,162		609,018
100146466	MERRILL	WI		03/19/2024	10.625	52,981		199,460
100146467	WENONAH	NJ		03/19/2024	9.875	110,133		691,908
100146468	MERCED	CA		03/19/2024	12.125	53,229		406,730
100146469	SAVANNAH	GA		03/19/2024	8.500	212,631		822,826
100146471	FORT LAUDERDALE	FL		03/19/2024	11.500	72,366		444,806
100146472	CRESTWOOD	KY		03/19/2024	10.750	53,112		397,000
100146473	ROCKFORD	IL		03/19/2024	11.250	53,204		255,073
100146474	HOLIDAY	FL		03/19/2024	12.500	53,138		246,739
100146475	HARTLAND	CT		03/19/2024	11.500	73,166		599,749
100146476	HACKETTSTOWN	NJ		03/19/2024	11.500	63,799		390,610
100146478	CANTERBURY	CT		03/19/2024	11.750	78,778		348,087
100146479	HIALEAH	FL		03/19/2024	8.625	130,745		1,021,665
100146481	CUTLER BAY	FL		03/19/2024	10.990	79,790		329,000
100146482	NEW LONDON	CT		03/19/2024	12.000	61,708		234,277
100146483	ANDOVER	MN		03/19/2024	10.500	63,576		386,363
100146485	VOLO	IL		03/19/2024	11.750	75,576		357,919
100146487	LUSBY	MD		03/19/2024	12.500	58,050		335,551
100146489	GLEN CARBON	IL		03/19/2024	11.625	53,198		309,373
100146491	PHOENIX	AZ		03/19/2024	8.750	154,047		861,229
100146492	BEL AIR	MD		03/19/2024	9.375	107,632		598,228
100146493	KILLEEN	TX		03/19/2024	9.625	127,922		500,000
100146494	ST AUGUSTINE	FL		03/19/2024	10.000	125,903		544,675
100146495	RIO RANCHO	NM		03/19/2024	10.875	78,124		510,812
100146496	SANTA CLARITA	CA		03/19/2024	9.625	103,609		923,788
100146497	CHULA VISTA	CA		03/19/2024	9.625	104,863		914,909

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146499	PATTERSON	CA		03/19/2024	11.625	53,185		400,776
100146500	BRIGHTWOOD	VA		03/19/2024	11.125	94,885		315,000
100146501	WOODBURN	OR		03/19/2024	10.625	78,370		428,411
100146502	BELLEVUE	NE		03/19/2024	11.250	53,204		408,064
100146503	MABLETON	GA		03/19/2024	11.250	79,213		449,203
100146504	NORTH CHARLESTON	SC		03/19/2024	10.250	104,021		485,000
100146506	LAKELAND	FL		03/19/2024	11.250	53,134		216,957
100146507	BENTONVILLE	AR		03/19/2024	11.000	106,706		755,000
100146508	SCOTTSDALE	AZ		03/19/2024	11.500	53,119		347,702
100146509	COVINGTON	GA		03/19/2024	11.750	59,289		312,791
100146510	BAKERSFIELD	CA		03/19/2024	11.250	53,184		396,067
100146511	FORT WAYNE	IN		03/19/2024	11.375	53,187		242,742
100146513	BAY POINT	CA		03/19/2024	10.500	74,424		505,567
100146514	POCOMOKE CITY	MD		03/19/2024	12.250	53,222		282,311
100146515	MELBOURNE	FL		03/19/2024	11.500	79,261		401,568
100146516	TRACY	CA		03/19/2024	9.625	105,287		778,323
100146517	EASLEY	SC		03/19/2024	11.375	53,138		457,197
100146518	FOLEY	AL		03/19/2024	11.875	53,103		320,000
100146520	RIDGECREST	CA		03/19/2024	10.500	68,004		418,747
100146521	SPRINGFIELD	VA		03/19/2024	9.990	130,723		803,814
100146522	FORSYTH	GA		03/19/2024	11.375	52,990		358,157
100146523	PFLUGERVILLE	TX		03/19/2024	9.250	134,187		483,000
100146524	LEWISTON	ID		03/19/2024	11.500	60,061		358,000
100146525	GLENDALE	AZ		03/19/2024	11.250	53,153		457,430
100146526	DENVER	CO		03/19/2024	8.625	187,287		1,307,462
100146530	ROUND ROCK	TX		03/19/2024	9.625	110,072		535,000
100146531	WOODSTOWN	NJ		03/19/2024	9.625	135,161		502,797
100146532	BESSEMER	AL		03/19/2024	11.875	52,988		208,725
100146533	SUN LAKES	AZ		03/19/2024	9.875	109,094		435,000
100146534	SILT	CO		03/19/2024	10.875	62,399		460,184
100146535	BATTLE GROUND	WA		03/19/2024	10.625	79,262		489,449
100146537	STOCKTON	CA		03/19/2024	11.375	78,322		458,184
100146538	CATOOSA	OK		03/19/2024	11.875	52,786		371,009
100146539	PANAMA CITY	FL		03/19/2024	11.750	53,064		251,070
100146540	COLUMBIA	SC		03/19/2024	11.625	79,109		432,985
100146541	MOUNTAIN HOME	ID		03/19/2024	10.625	78,965		498,266
100146542	MASCOTTE	FL		03/19/2024	10.500	51,087		274,811
100146543	PORTLAND	OR		03/19/2024	9.990	130,902		589,994
100146544	TUCSON	AZ		03/19/2024	10.990	74,416		326,024
100146545	SCOTTSDALE	AZ		03/19/2024	10.990	53,184		341,894
100146546	BAY VILLAGE	OH		03/19/2024	11.875	65,940		332,958
100146547	LAWRENCEVILLE	GA		03/19/2024	12.500	53,252		380,483
100146548	LOCUST GROVE	GA		03/19/2024	11.125	72,310		526,564
100146549	LEXINGTON	KY		03/19/2024	11.500	53,175		264,007
100146550	RANGER	GA		03/19/2024	11.750	53,216		349,377
100146553	FREDERICK	MD		03/19/2024	9.375	132,062		672,103
100146554	CATAWBA	SC		03/19/2024	8.750	180,819		665,000
100146555	FAIRHAVEN	MA		03/19/2024	11.250	53,165		399,154
100146556	ELK RIDGE	UT		03/19/2024	9.500	109,792		645,605
100146557	UNION	OR		03/19/2024	10.875	58,471		289,588
100146558	REDLANDS	CA		03/19/2024	8.750	155,344		633,000
100146559	BILLINGS	MO		03/19/2024	10.490	52,765		180,000
100146560	FLORISSANT	MO		03/19/2024	12.250	100,087		394,000
100146561	TOWNSEND	MA		03/19/2024	9.990	104,667		705,655
100146562	FORT MILL	SC		03/19/2024	10.625	132,935		686,671

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146563	BOSQUE FARMS	NM		03/19/2024	11.625	53,175		431,168
100146564	GREEN VALLEY	AZ		03/19/2024	10.990	69,094		406,842
100146565	LAS VEGAS	NV		03/19/2024	11.125	53,019		433,739
100146567	NORFOLK	VA		03/19/2024	11.875	59,441		370,133
100146568	KENT	WA		03/19/2024	10.490	79,312		601,300
100146570	WILMINGTON	DE		03/19/2024	10.490	82,749		388,000
100146571	GLOUCESTER	VA		03/19/2024	11.750	66,575		467,635
100146572	CASTLE ROCK	CO		03/19/2024	9.000	191,287		756,408
100146573	VIRGINIA BEACH	VA		03/20/2024	7.499	737,623		1,567,500
100146574	PORT SAINT LUCIE	FL		03/20/2024	8.124	406,863		495,000
100146575	PLANO	TX		03/20/2024	7.874	354,565		460,000
100146576	DELAND	FL		03/20/2024	9.124	314,211		365,000
100146577	FORT LAUDERDALE	FL		03/20/2024	8.249	904,313		1,100,000
100146578	GASTONIA	NC		03/20/2024	7.874	166,063		215,000
100146579	CLOVIS	CA		03/20/2024	7.874	487,368		595,000
100146580	HILLSIDE	NJ		03/20/2024	9.624	345,412		440,000
100146581	ORLANDO	FL		03/20/2024	8.500	6,605,625		11,125,000
100146582	HOUSTON	TX		03/20/2024	8.499	318,679		470,000
100146583	NEW BEDFORD	MA		03/20/2024	7.749	317,699		454,000
100146584	MONROE	MA		03/20/2024	11.124	182,296		226,000
100146585	RICHMOND	VA		03/20/2024	7.874	125,615		340,000
100146586	CAVE CREEK	AZ		03/20/2024	7.999	1,294,216		3,250,000
100146587	HENRICO	VA		03/20/2024	7.499	176,375		263,000
100146588	FRAMINGHAM	MA		03/20/2024	8.749	566,450		800,000
100146589	WATKINS	CO		03/20/2024	9.124	383,193		484,000
100146590	HOUSTON	TX		03/20/2024	7.999	279,439		374,000
100146591	CIBOLO	TX		03/20/2024	8.999	404,432		505,000
100146592	BOCA RATON	FL		03/20/2024	9.124	82,939		275,000
100146593	KYLE	TX		03/20/2024	7.499	349,430		506,000
100146594	NORTH CHARLESTON	SC		03/20/2024	9.249	247,997		330,000
100146595	MALIBU	CA		03/20/2024	7.874	2,095,055		3,400,000
100146596	MESA	AZ		03/20/2024	7.374	498,303		630,000
100146597	CHICAGO	IL		03/20/2024	8.999	279,670		385,000
100146598	LOS ANGELES (CHATSWORT	CA		03/20/2024	9.500	3,454,143		5,100,000
100146599	SAINT ALBANS	NY		03/20/2024	8.749	523,009		689,000
100146600	FOUNTAIN HILLS	AZ		03/20/2024	9.750	2,528,416		3,120,000
100146601	COMMACK	NY		03/20/2024	7.375	677,301		850,000
100146602	RANCHO MISSION VIEJO	CA		03/20/2024	9.750	898,739		1,035,000
100146603	VISTA	CA		03/20/2024	7.750	353,103		1,365,000
100146604	SYOSSET	NY		03/20/2024	9.749	1,588,163		1,900,000
100146605	BABYLON	NY		03/20/2024	8.999	306,481		430,000
100146606	EAST ORANGE	NJ		03/20/2024	9.625	205,736		280,000
100146607	WINTER GARDEN	FL		03/20/2024	8.000	533,772		700,000
100146608	MESA	AZ		03/20/2024	8.749	332,419		405,000
100146609	FRIENDSWOOD	TX		03/20/2024	8.999	2,328,434		2,775,000
100146610	WOODHAVEN	NY		03/20/2024	10.749	595,297		875,000
100146611	FAYETTEVILLE	NC		03/20/2024	9.749	109,211		137,000
100146612	LOS ANGELES	CA		03/20/2024	7.624	379,028		650,000
100146613	DETROIT	MI		03/20/2024	9.999	93,385		131,000
100146614	FORT MYERS	FL		03/20/2024	9.374	348,148		415,000
100146615	WESTTOWN	NY		03/20/2024	8.499	1,014,615		1,850,000
100146616	LACKAWAXEN	PA		03/20/2024	6.999	98,908		291,000
100146617	PLANO	TX		03/20/2024	8.999	594,467		760,000
100146618	ISLIP TERRACE	NY		03/20/2024	7.874	585,397		830,000
100146619	BAY SHORE	NY		03/20/2024	7.250	470,311		675,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146620	ANNAPOLIS	MD		03/20/2024	8.375	173,352		367,000
100146621	FORT WASHINGTON	MD		03/20/2024	8.625	338,135		430,000
100146622	BEAUMONT	CA		03/20/2024	9.625	432,843		570,000
100146623	VALLEJO	CA		03/20/2024	8.250	284,276		458,000
100146624	FREEHOLD	NJ		03/20/2024	10.625	396,274		475,000
100146625	VIRGINIA BEACH	VA		03/20/2024	8.750	347,456		430,000
100146626	MIDLOTHIAN	VA		03/20/2024	8.999	306,038		395,000
100146627	HENDERSON	NV		03/20/2024	7.750	458,305		575,000
100146629	CLEARLAKE	CA		03/20/2024	7.875	206,450		285,000
100146630	LAS VEGAS	NV		03/20/2024	9.125	118,788		180,000
100146631	YORK	SC		03/20/2024	7.625	274,781		344,000
100146632	CULVER CITY	CA		03/20/2024	6.999	1,636,136		2,200,000
100146633	HOUSTON	TX		03/20/2024	7.625	209,066		258,000
100146634	GLENN HEIGHTS	TX		03/20/2024	9.499	428,780		530,000
100146635	RICHWOOD	TX		03/20/2024	8.999	689,065		833,000
100146636	CHENEY	WA		03/20/2024	7.250	491,043		1,255,000
100146637	MANTECA	CA		03/20/2024	8.999	549,181		715,000
100146638	EVANSTON	IL		03/20/2024	8.625	418,301		523,000
100146639	PERRIS	CA		03/20/2024	10.375	584,254		620,000
100146640	RICHMOND	VA		03/20/2024	8.999	217,407		273,000
100146641	GOODLETTSVILLE	TN		03/20/2024	8.375	215,121		320,000
100146642	LITTLEROCK	CA		03/20/2024	8.750	351,464		415,000
100146643	LOMBARD	IL		03/20/2024	8.875	226,970		270,000
100146644	WOONSOCKET	RI		03/20/2024	9.999	384,368		465,000
100146645	HEBRON	OH		03/20/2024	9.875	463,660		497,000
100146646	COMPTON	CA		03/20/2024	9.250	413,706		480,000
100146647	OLD GREENWICH	CT		03/20/2024	7.999	1,870,277		2,600,000
100146648	GUNNISON	CO		03/20/2024	10.875	276,301		560,000
100146649	LOS ANGELES	CA		03/20/2024	7.625	342,241		550,000
100146650	PALMDALE	CA		03/20/2024	8.375	440,896		510,000
100146651	SOUTH SAN FRANCISCO	CA		03/20/2024	9.125	485,361		1,360,000
100146652	SEVERN	MD		03/20/2024	9.499	263,472		315,000
100146653	LUTZ	FL		03/20/2024	8.750	297,018		480,000
100146654	SAN ANTONIO	TX		03/20/2024	7.999	251,376		330,000
100146655	VIRGINIA BEACH	VA		03/20/2024	8.875	406,533		515,000
100146656	GRAND RAPIDS	MI		03/20/2024	9.999	153,446		189,000
100146657	JACKSONVILLE	FL		03/20/2024	8.875	247,804		292,000
100146658	GLENDORA	CA		03/20/2024	8.999	1,642,383		1,900,000
100146659	WESTBROOK	ME		03/20/2024	8.499	457,556		565,000
100146662	BAKERSFIELD	CA		03/20/2024	7.125	209,249		270,000
100146663	BEVERLY HILLS	CA		03/20/2024	7.990	3,083,023		3,835,000
100146664	VILLAS	NJ		03/20/2024	10.625	220,167		280,000
100146665	BOWIE	MD		03/20/2024	8.999	635,630		1,100,000
100146666	BERRY CREEK	CA		03/20/2024	7.499	154,187		405,000
100146667	LOGANVILLE	GA		03/20/2024	7.250	371,408		550,000
100146668	LOS ANGELES	CA		03/20/2024	6.999	277,779		555,000
100146669	BAYTOWN	TX		03/20/2024	6.999	159,143		225,000
100146670	WESLEY CHAPEL	FL		03/20/2024	8.375	364,056		435,000
100146671	FONTANA	CA		03/20/2024	9.375	408,127		525,000
100146672	(PLAYA DEL REY AREA) LOS ANGEL	CA		03/20/2024	7.499	2,006,499		2,880,000
100146673	RIVERSIDE	CA		03/20/2024	8.999	742,803		855,000
100146674	LAKELAND	FL		03/20/2024	9.375	239,314		282,000
100146675	HIGHLAND LAKES	NJ		03/20/2024	7.875	343,615		645,000
100146676	MONTCLAIR	CA		03/20/2024	10.250	596,813		690,000
100146677	OAK RIDGE	NC		03/20/2024	7.875	440,677		540,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146678	CARSON CITY	NV		03/20/2024	7.875	153,209		365,000
100146679	NORWALK	CA		03/20/2024	11.375	651,583		840,000
100146680	GERMANTOWN	MD		03/20/2024	8.499	250,758		305,000
100146681	SAN DIEGO	CA		03/20/2024	7.999	276,471		465,000
100146682	CHICAGO HEIGHTS	IL		03/20/2024	9.875	135,254		185,000
100146683	LAKE FOREST	CA		03/20/2024	8.875	422,133		620,000
100146684	PALMDALE	CA		03/20/2024	8.999	524,564		710,000
100146685	FORT WORTH	TX		03/20/2024	9.250	144,336		172,000
100146686	HOUSTON	TX		03/20/2024	9.250	145,094		195,000
100146687	CONROE	TX		03/20/2024	10.625	149,234		150,000
100146688	OXNARD	CA		03/20/2024	9.999	725,208		785,000
100146689	CHICAGO	IL		03/20/2024	8.875	522,963		700,000
100146690	LAS VEGAS	NV		03/20/2024	9.999	541,296		652,000
100146691	POINCIANA	FL		03/20/2024	8.125	117,960		160,000
100146692	WINCHESTER	CA		03/20/2024	9.999	487,239		600,000
100146693	VISALIA	CA		03/20/2024	8.625	295,261		340,000
100146694	HYATTSVILLE	MD		03/20/2024	7.375	341,494		420,000
100146695	YERINGTON	NV		03/20/2024	7.999	215,706		255,000
100146696	HAMILTON	MI		03/20/2024	8.750	378,379		520,000
100146697	YPSILANTI	MI		03/20/2024	7.999	352,885		490,000
100146698	RIVERSIDE	CA		03/20/2024	8.999	1,231,413		1,400,000
100146699	FINKSBURG	MD		03/20/2024	9.250	383,282		455,000
100146700	CHICAGO	IL		03/20/2024	8.999	436,074		660,000
100146701	HOUSTON	TX		03/20/2024	8.125	447,128		606,000
100146702	STOCKTON	CA		03/20/2024	7.625	197,177		620,000
100146703	MORENO VALLEY	CA		03/20/2024	8.250	374,793		480,000
100146704	SHALLOTTE	NC		03/20/2024	7.250	343,654		575,000
100146705	DESERT HOT SPRINGS	CA		03/20/2024	7.999	345,846		550,000
100146706	LAREDO	TX		03/20/2024	7.999	134,410		180,000
100146707	VIENNA	MD		03/20/2024	6.750	163,502		259,500
100146708	WASHINGTON	DC		03/20/2024	8.875	441,700		710,000
100146709	CANON CITY	CO		03/20/2024	7.499	242,157		340,000
100146710	HOMESTEAD	FL		03/20/2024	7.999	315,462		380,000
100146711	NORTH LAS VEGAS	NV		03/20/2024	7.750	249,877		315,000
100146712	LOS ANGELES	CA		03/20/2024	8.999	1,235,388		1,610,000
100146713	VALPARAISO	IN		03/20/2024	6.999	152,984		221,000
100146714	DALLAS	TX		03/20/2024	6.999	148,305		263,000
100146715	TACOMA	WA		03/20/2024	7.875	380,226		575,000
100146717	SAN ANTONIO	TX		03/20/2024	8.250	167,037		210,000
100146718	MESQUITE	TX		03/20/2024	8.999	184,519		265,000
100146719	NEWARK	NJ		03/20/2024	7.999	453,967		810,000
100146720	PHOENIX	AZ		03/20/2024	7.750	266,061		350,000
100146721	LOS ANGELES	CA		03/20/2024	7.125	458,015		625,000
100146722	IRVING	TX		03/20/2024	7.875	252,972		350,000
100146723	APPLE VALLEY	CA		03/20/2024	6.999	302,761		435,000
100146725	LONG BEACH	CA		03/20/2024	7.875	667,451		1,000,000
100146726	MEMPHIS	TN		03/20/2024	8.999	143,260		168,000
100146727	BELL	CA		03/20/2024	7.499	200,900		740,000
100146728	COLUMBUS	GA		03/20/2024	6.999	104,064		140,000
100146729	LAWRENCE	MA		03/20/2024	9.125	659,717		800,000
100146730	GLENDALE	AZ		03/20/2024	6.999	362,195		505,000
100146731	INDEPENDENCE	MO		03/20/2024	6.999	212,801		355,000
100146732	LAS VEGAS	NV		03/20/2024	8.625	159,353		610,000
100146733	FULLERTON	CA		03/20/2024	8.375	824,826		1,060,000
100146734	MIAMI	FL		03/20/2024	7.250	239,918		305,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146735	PENSACOLA	FL		03/20/2024	8.750	158,467		264,000
100146736	ANAHEIM	CA		03/20/2024	7.999	941,515		1,550,000
100146738	LAPEL	IN		03/20/2024	7.499	235,345		295,000
100146741	AURORA	CO		03/20/2024	7.375	438,639		685,000
100146742	WAREHAM	MA		03/20/2024	7.999	271,332		350,000
100146744	PENNS GROVE	NJ		03/20/2024	8.250	124,606		158,000
100146745	MEMPHIS	TN		03/20/2024	7.875	304,715		395,000
100146747	SACRAMENTO	CA		03/20/2024	6.750	243,216		394,000
100146748	VISALIA	CA		03/20/2024	8.750	321,854		360,000
100146749	ORLANDO	FL		03/20/2024	7.875	344,241		430,000
100146750	SPRINGFIELD	MA		03/20/2024	8.250	261,758		350,000
100146751	BALTIMORE	MD		03/20/2024	6.999	211,923		330,000
100146752	YOUNGSTOWN	OH		03/20/2024	8.999	107,039		125,000
100146753	CORAL SPRINGS	FL		03/20/2024	7.750	366,095		485,000
100146754	LAS VEGAS	NV		03/20/2024	6.999	208,192		345,000
100146755	SAN ANTONIO	TX		03/20/2024	7.250	156,349		200,000
100146758	HESPERIA	CA		03/20/2024	7.125	348,931		500,000
100146759	TACOMA	WA		03/20/2024	7.875	380,409		575,000
100146761	LAKEWOOD	CO		03/20/2024	6.999	315,381		565,000
100146762	DALLAS	TX		03/20/2024	7.250	101,935		241,000
100146765	DESERT HOT SPRINGS	CA		03/20/2024	7.999	207,835		285,000
100146768	NORRISTOWN	PA		03/20/2024	7.499	212,101		280,000
100146770	TACOMA	WA		03/20/2024	7.875	352,249		575,000
100146771	TACOMA	WA		03/20/2024	7.875	352,291		575,000
100146772	GLENDALE	AZ		03/20/2024	6.875	208,145		375,000
100146774	BAYTOWN	TX		03/20/2024	6.999	164,206		225,000
100146776	LONG BEACH	CA		03/20/2024	7.999	667,878		900,000
100146777	SCOTTSDALE	AZ		03/20/2024	6.999	561,267		773,000
100146778	FALLS CHURCH	VA		03/20/2024	7.125	153,840		210,000
100146779	LYNWOOD	CA		03/20/2024	6.999	431,615		690,000
100146780	LAS VEGAS	NV		03/20/2024	8.999	133,603		199,000
100146841	VASSAR	MI		03/21/2024	9.125	218,385		260,000
100146842	CHESAPEAKE	VA		03/21/2024	7.990	250,915		361,000
100146844	WAYNE	NJ		03/21/2024	8.500	526,096		685,000
100146845	LITTLE ELM	TX		03/21/2024	9.125	500,655		565,000
100146846	SUGAR LAND	TX		03/21/2024	7.500	581,700		740,000
100146847	KINGSTON	MA		03/21/2024	8.750	377,640		710,000
100146848	CINCINNATI	OH		03/21/2024	9.250	227,146		285,000
100146849	BERGENFIELD	NJ		03/21/2024	9.875	388,451		440,000
100146851	DELAPLANE	VA		03/21/2024	7.250	455,448		606,000
100146852	CONCORD	NC		03/21/2024	8.500	89,324		140,000
100146853	WANAQUE	NJ		03/21/2024	7.500	154,723		390,000
100146854	ACTON	CA		03/21/2024	9.875	649,431		844,000
100146855	RICHMOND	VA		03/21/2024	8.625	934,437		1,485,000
100146856	MIAMI	FL		03/21/2024	7.990	582,226		773,000
100146857	PHOENIX	AZ		03/21/2024	7.500	216,895		301,000
100146858	SEMINOLE	FL		03/21/2024	9.750	146,479		174,000
100146859	URBANA	IL		03/21/2024	9.375	174,567		203,000
100146860	EUSTIS	FL		03/21/2024	8.625	1,489,441		2,000,000
100146861	KINGS MOUNTAIN	NC		03/21/2024	9.750	295,224		330,000
100146862	DREXEL HILL	PA		03/21/2024	10.000	152,900		202,000
100146864	RUSSELLVILLE	KY		03/21/2024	8.125	127,480		172,000
100146865	DERBY	CT		03/21/2024	9.500	373,092		430,000
100146866	HUMBLE	TX		03/21/2024	7.750	155,951		216,000
100146867	NEW SMYRNA BEACH	FL		03/21/2024	7.625	308,896		380,000

SCHEDULE B - PART 2

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

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100146869	HOUSTON	TX		03/21/2024	8.125	361,519		750,000
100146870	PETERSBURG	AK		03/26/2024	7.990	282,853		350,000
100146871	OKLAHOMA CITY	OK		03/26/2024	8.125	501,175		693,600
100146872	WHITE STONE	VA		03/26/2024	7.500	302,158		875,000
100146873	HASTINGS	MI		03/26/2024	7.990	334,079		550,000
100146874	GLEN BURNIE	MD		03/26/2024	7.625	291,569		400,000
100146875	NAPLES	FL		03/26/2024	6.875	766,986		1,135,000
100146876	PITTSBURGH	PA		03/26/2024	7.990	301,239		373,000
100146877	FRISCO	TX		03/26/2024	7.500	369,807		489,000
100146878	ROYAL OAK	MI		03/26/2024	7.625	267,594		335,000
100146879	LAKEWOOD	NJ		03/26/2024	7.000	303,829		810,000
100146880	CANTON	GA		03/26/2024	7.125	258,648		667,000
100146881	COPPELL	TX		03/26/2024	6.990	304,862		631,000
100146882	MCKINNEY	TX		03/26/2024	7.000	294,384		410,000
100146883	ATTLEBORO	MA		03/26/2024	7.490	330,590		700,000
100146884	LITTLE ELM	TX		03/26/2024	6.875	257,411		349,000
100146885	OAKWOOD	GA		03/26/2024	7.000	261,050		347,000
100146886	PUNTA GORDA	FL		03/26/2024	7.990	568,728		715,000
100146887	PALM SPRINGS	CA		03/26/2024	7.990	603,769		870,000
100146888	KRUM	TX		03/26/2024	6.990	677,582		900,000
100146889	DURANGO	CO		03/26/2024	7.375	419,664		875,000
100146890	SARASOTA	FL		03/26/2024	7.374	532,699		1,200,000
100146891	FORT WORTH	TX		03/26/2024	6.625	264,520		357,000
100146892	WATSONVILLE	CA		03/26/2024	7.990	1,027,671		1,357,000
100146893	DAVIS	CA		03/26/2024	7.500	820,418		1,150,000
100146894	BOLINGBROOK	IL		03/26/2024	7.375	259,634		348,000
100146895	CHICAGO	IL		03/26/2024	7.625	269,886		380,000
100146896	REDDING	CA		03/26/2024	7.125	280,626		858,000
100146897	CHICAGO	IL		03/26/2024	7.625	309,579		415,000
100146898	MCKINNEY	TX		03/26/2024	7.625	274,286		380,000
100146899	MCKINNEY	TX		03/26/2024	7.625	274,286		380,000
100146900	CHATTANOOGA	TN		03/26/2024	7.990	365,338		505,000
100146901	NORTH LAS VEGAS	NV		03/26/2024	7.000	296,443		400,000
100146902	LA CANADA FLINTRIDGE	CA		03/26/2024	7.000	1,218,324		2,400,000
100146903	CARROLLTON	TX		03/26/2024	6.375	313,352		425,000
100146904	BAKERSFIELD	CA		03/26/2024	8.000	389,035		525,000
100146905	CHATTANOOGA	TN		03/26/2024	7.990	365,411		460,000
100146906	CARROLLTON	TX		03/26/2024	7.625	300,497		396,000
100146907	MURFREESBORO	TN		03/26/2024	7.625	268,678		375,000
100146908	GUN BARREL CITY	TX		03/26/2024	7.500	261,621		390,000
100146909	ORMOND BEACH	FL		03/26/2024	7.500	296,999		420,000
100146910	HOT SPRINGS	AR		03/26/2024	7.125	552,266		900,000
100146911	VIRGINIA BEACH	VA		03/26/2024	8.125	269,022		366,000
100146912	CHINO	CA		03/26/2024	7.125	295,991		395,000
100146913	ELLIJAY	GA		03/26/2024	7.625	276,332		380,000
100146914	SPRINGFIELD	OR		03/26/2024	7.500	256,015		358,000
100146915	POTOMAC	MD		03/26/2024	8.125	1,113,748		1,474,000
100146916	OCEAN CITY	NJ		03/26/2024	6.625	275,119		1,213,000
100146917	JACKSON	NJ		03/26/2024	6.990	405,913		845,000
100146918	WILDWOOD CREST	NJ		03/26/2024	6.875	522,245		1,075,000
100146919	WINSTON	OR		03/26/2024	8.125	283,425		409,000
100146920	BAKERSFIELD	CA		03/26/2024	7.625	259,703		368,000
100146921	FRISCO	TX		03/26/2024	6.875	443,698		596,000
100146922	CHESTERTON	IN		03/26/2024	7.500	397,268		525,000
100146923	KISSIMMEE	FL		03/26/2024	7.990	370,057		506,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146924	LIBERTY TWSP	OH		03/26/2024	7.500	266,214		350,000
100146925	MONROE	NC		03/26/2024	7.625	257,399		319,000
100146926	FRESNO	CA		03/26/2024	7.500	308,090		405,000
100146927	BURLEY	ID		03/26/2024	7.125	380,192		510,000
100146928	CONCORD	NC		03/26/2024	7.625	271,542		359,000
100146929	CHARLOTTE	NC		03/26/2024	7.625	274,605		359,000
100146930	CLOVIS	CA		03/26/2024	7.875	309,276		430,000
100146931	WINSTON	OR		03/26/2024	8.125	294,655		409,000
100146932	WATERBURY	CT		03/26/2024	7.500	309,325		438,000
100146933	TEMPLE TERRACE	FL		03/26/2024	7.990	307,650		383,000
100146934	LOS ANGELES	CA		03/26/2024	7.375	528,182		750,000
100146935	ELLIJAY	GA		03/26/2024	8.000	289,728		415,000
100146936	SALADO	TX		03/26/2024	7.625	307,828		408,000
100146937	FOREST GROVE	OR		03/26/2024	7.500	433,953		585,000
100146938	TWENTYNINE PALMS	CA		03/26/2024	7.000	318,554		524,000
100146939	BREMERTON	WA		03/26/2024	7.125	338,563		450,000
100146940	LAKE HAVASU CITY	AZ		03/26/2024	7.625	338,527		475,000
100146941	KIRKLAND	WA		03/26/2024	7.000	858,520		1,225,000
100146942	AMERICAN FORK	UT		03/26/2024	7.125	466,031		650,000
100146943	ATTLEBORO	MA		03/26/2024	7.500	513,726		685,000
100146944	ROYSE CITY	TX		03/26/2024	7.625	270,478		380,000
100146945	ALBUQUERQUE	NM		03/26/2024	7.375	273,696		400,000
100146946	BEAVERTON	OR		03/26/2024	6.875	399,554		570,000
100146947	ROSEBURG	OR		03/26/2024	7.625	389,713		510,000
100146948	CELINA	TX		03/26/2024	6.625	327,093		445,000
100146949	VENICE	FL		03/26/2024	6.624	301,382		1,200,000
100146950	HILLSBORO	OR		03/26/2024	6.625	373,349		607,000
100146951	BENSON	NC		03/26/2024	7.375	267,291		352,000
100146952	TIMNATH	CO		03/26/2024	5.250	288,834		445,000
100146953	NAVARRE	FL		03/26/2024	7.625	308,800		408,000
100146954	TOOELE	UT		03/26/2024	7.500	277,394		450,000
100146955	SANGER	TX		03/26/2024	7.500	251,497		290,000
100146956	PLEASANT GROVE	UT		03/26/2024	7.000	327,237		465,000
100146957	FORT WORTH	TX		03/26/2024	7.625	300,893		341,000
100146958	BENSALEM	PA		03/26/2024	6.875	296,537		400,000
100146959	ANNA	TX		03/26/2024	6.490	277,713		377,000
100146960	PHARR	TX		03/26/2024	7.625	265,238		350,000
100146961	MILTON	GA		03/26/2024	6.875	300,193		440,300
100146962	ZEPHYRHILLS	FL		03/26/2024	7.625	289,415		390,000
100146963	MELISSA	TX		03/26/2024	7.625	414,791		577,000
100146964	GLENDALE	CA		03/26/2024	7.625	875,139		1,150,000
100146965	SPARKS	NV		03/26/2024	7.375	407,254		557,000
100146966	LOS ANGELES	CA		03/26/2024	7.125	848,162		1,150,000
100146967	TALLAHASSEE	FL		03/26/2024	7.500	317,437		415,000
100146968	KATY	TX		03/26/2024	7.625	333,014		450,000
100146969	RICHARDSON	TX		03/26/2024	7.375	294,750		400,000
100146970	MCKINNEY	TX		03/26/2024	7.625	288,265		400,000
100146971	BAKERSFIELD	CA		03/26/2024	7.000	450,926		600,000
100146972	HOMESTEAD	FL		03/26/2024	7.125	365,959		513,000
100146973	RICHARDSON	TX		03/26/2024	6.625	421,145		640,000
100146974	MCKINNEY	TX		03/26/2024	6.625	317,421		430,000
100146975	AUBURN	AL		03/26/2024	7.990	383,940		500,000
100146976	ANNA	TX		03/26/2024	6.875	320,128		428,000
100146977	KATY	TX		03/26/2024	7.125	618,204		830,000
100146978	DENVER	CO		03/26/2024	7.500	305,328		455,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100146979	LEANDER	TX		03/26/2024	7.625	316,721		413,000
100146980	HENRICO	VA		03/26/2024	6.875	292,115		420,000
100146981	NEWPORT	KY		03/26/2024	7.125	298,555		425,000
100146982	PORT SAINT LUCIE	FL		03/26/2024	7.500	334,673		440,000
100146983	ANNA	TX		03/26/2024	6.625	386,667		540,000
100146984	NAPLES	FL		03/26/2024	7.125	274,504		545,000
100146985	ORMOND BEACH	FL		03/26/2024	6.990	276,519		375,000
100146986	CHARLESTON	SC		03/26/2024	6.990	368,174		490,000
100146987	SALEM	UT		03/26/2024	7.500	284,099		375,000
100146994	SARASOTA	FL		03/27/2024	7.875	467,332		590,000
100146995	OCEAN CITY	MD		03/27/2024	7.875	495,131		640,000
100146996	BYRAM TWP	NJ		03/27/2024	8.000	328,743		410,000
100146997	ATHENS	PA		03/27/2024	7.875	217,467		289,000
100146998	MINT HILL	NC		03/27/2024	7.375	344,471		485,000
100146999	TUSTIN	CA		03/27/2024	7.875	483,824		665,000
100147000	POMPANO BEACH	FL		03/27/2024	8.000	375,669		502,000
100147001	TACOMA	WA		03/27/2024	7.250	391,943		550,000
100147002	NAPLES	FL		03/27/2024	7.375	307,250		441,000
100147003	LACEY	WA		03/27/2024	7.375	368,948		535,000
100147004	ANNANDALE	VA		03/27/2024	7.375	637,433		850,000
100147005	OCEAN CITY	MD		03/27/2024	7.500	339,101		460,000
100147006	WOODLAKE	CA		03/27/2024	8.000	306,637		464,000
100147007	LAS VEGAS	NV		03/27/2024	7.250	303,709		431,000
100147008	WASHINGTON	DC		03/27/2024	7.250	366,029		489,000
100147009	AUSTIN	TX		03/27/2024	7.375	309,778		510,000
100147010	KEARNY	NJ		03/27/2024	6.500	541,883		740,000
100147011	FREMONT	CA		03/27/2024	7.875	482,378		1,430,000
100147012	MISSOULA	MT		03/27/2024	7.500	617,682		835,000
100147013	BROOKINGS	OR		03/27/2024	8.000	451,147		598,000
100147014	CHEWELAH	WA		03/27/2024	7.250	347,015		516,000
100147015	FALLS CHURCH	VA		03/27/2024	7.000	550,751		923,000
100147016	LEHIGH	OK		03/27/2024	7.875	279,571		350,000
100147017	SIMI VALLEY	CA		03/27/2024	7.875	630,290		840,000
100147018	AUSTIN	TX		03/27/2024	7.750	285,844		410,000
100147019	BOLIVIA	NC		03/27/2024	8.000	298,513		403,000
100147020	RAHWAY	NJ		03/27/2024	8.000	295,274		415,000
100147021	HENDERSON	NV		03/27/2024	6.875	441,892		595,000
100147022	ALBUQUERQUE	NM		03/27/2024	7.750	353,357		480,000
100147024	BRADENTON	FL		03/27/2024	8.000	277,383		375,000
100147025	ROCK HALL	MD		03/27/2024	7.375	232,694		310,000
100147026	BOZEMAN	MT		03/27/2024	7.750	334,053		530,000
100147027	SUNBURY	NC		03/27/2024	7.875	303,559		410,000
100147028	BIG BEAR LAKE	CA		03/27/2024	7.500	365,684		485,000
100147029	AUSTIN	TX		03/27/2024	8.000	634,187		830,000
100147030	WESTMINSTER	MD		03/27/2024	7.875	310,276		405,000
100147031	SUNSET BEACH	NC		03/27/2024	8.625	337,608		420,000
100147033	RACINE	WI		03/27/2024	7.375	119,077		179,000
100147034	LOUISVILLE	KY		03/27/2024	8.000	317,481		421,000
100147035	MONROE	WA		03/27/2024	8.000	489,162		680,000
100147036	RAHWAY	NJ		03/27/2024	8.000	361,356		475,000
100147037	KISSIMMEE	FL		03/27/2024	8.000	313,811		393,000
100147038	VACAVILLE	CA		03/27/2024	8.000	217,525		560,000
100147040	LANSING	MI		03/27/2024	8.375	280,549		390,000
100147041	TWAIN HARTE	CA		03/27/2024	7.875	320,496		445,000
100147043	NAMPA	ID		03/27/2024	7.500	350,957		466,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147044	DOVER	OH		03/27/2024	8.250	81,748		160,000
100147045	REISTERSTOWN	MD		03/27/2024	7.375	391,144		561,000
100147046	AUSTIN	TX		03/27/2024	6.875	190,342		445,000
100147047	VERO BEACH	FL		03/27/2024	7.000	292,774		390,000
100147048	INDIANAPOLIS	IN		03/27/2024	7.625	392,327		527,600
100147049	ERIE	PA		03/27/2024	8.250	37,951		55,400
100147050	MOAB	UT		03/27/2024	6.875	326,467		660,000
100147051	MYRTLE BEACH	SC		03/27/2024	7.000	353,543		788,000
100147052	OCEAN CITY	NJ		03/27/2024	7.250	339,551		1,200,000
100147053	FREMONT	CA		03/27/2024	8.250	750,253		1,365,000
100147054	LONG POND	PA		03/27/2024	6.875	357,816		617,000
100147055	SCOTTSDALE	AZ		03/27/2024	7.375	363,874		560,000
100147056	HAYWARD	CA		03/27/2024	7.250	621,085		1,400,000
100147057	ALLENTOWN	PA		03/27/2024	7.375	279,919		395,000
100147058	MOUNT VERNON	WA		03/27/2024	7.375	540,537		715,000
100147059	LEITCHFIELD	KY		03/27/2024	6.625	389,410		561,000
100147060	CHARLOTTESVILLE	VA		03/27/2024	5.625	295,725		813,000
100147061	WINNETKA	CA		03/27/2024	7.375	543,377		775,000
100147062	AKRON	OH		03/27/2024	6.875	351,580		1,399,000
100147063	SCOTTSDALE	AZ		03/27/2024	6.375	763,873		1,445,000
100147064	VERSAILLES	KY		03/27/2024	7.250	45,587		158,000
100147065	OLYMPIA	WA		03/27/2024	6.875	299,530		740,000
100147066	GALVESTON	TX		03/27/2024	7.375	313,393		485,000
100147067	GLACIER	WA		03/27/2024	6.875	454,994		620,000
100147068	HONOLULU	HI		03/27/2024	6.500	410,278		925,000
100147069	BELFAIR	WA		03/27/2024	7.375	281,434		373,000
100147070	ELK GROVE	CA		03/27/2024	6.875	304,224		504,000
100147072	SANTA MONICA	CA		03/28/2024	8.750	1,151,700		1,550,000
100147073	AVILA BEACH	CA		03/28/2024	7.125	1,703,350		2,395,000
100147074	MONTCLAIR	NJ		03/28/2024	7.750	1,549,800		1,890,000
100147075	COARSEGOLD	CA		03/28/2024	8.500	260,993		350,000
100147076	MIAMI BEACH	FL		03/28/2024	8.125	3,806,250		5,275,000
100147077	LANGHORNE	PA		03/28/2024	8.750	544,035		595,000
100147078	GOTHA	FL		03/28/2024	6.625	1,164,565		1,500,000
100147079	INDIO	CA		03/28/2024	7.750	635,700		780,000
100147081	EL CAJON	CA		03/28/2024	8.374	1,411,317		1,700,000
100147082	TAMPA	FL		03/28/2024	8.999	328,521		525,000
100147083	THOUSAND OAKS	CA		03/28/2024	8.375	473,242		1,250,000
100147084	IRVINGTON	NJ		03/28/2024	9.374	271,359		320,000
100147085	PHOENIX	AZ		03/28/2024	9.999	279,112		330,000
100147086	DE SOTO	MO		03/28/2024	7.749	92,155		140,000
100147087	LAWRENCEVILLE	GA		03/28/2024	8.874	255,674		355,000
100147088	SANTA MARIA	CA		03/28/2024	7.749	947,429		1,166,000
100147089	PALM BEACH GARDENS	FL		03/28/2024	7.749	309,654		1,025,000
100147090	LAS VEGAS	NV		03/28/2024	7.000	377,106		510,000
100147091	TRACY	CA		03/28/2024	7.499	306,528		541,000
100147092	WELLINGTON	FL		03/28/2024	7.125	760,326		1,100,000
100147093	GALVESTON	TX		03/28/2024	8.125	130,315		185,000
100147094	LYNNWOOD	WA		03/28/2024	8.374	472,994		723,000
100147095	WALNUT CREEK	CA		03/28/2024	9.250	1,733,190		2,150,000
100147096	INDIO	CA		03/28/2024	7.499	389,366		480,000
100147097	VIRGINIA BEACH	VA		03/28/2024	7.624	154,007		255,000
100147098	LAS VEGAS	NV		03/28/2024	7.249	261,325		450,000
100147100	BEVERLY HILLS	CA		03/28/2024	10.625	6,300,750		11,000,000
100147101	HOLLYWOOD	FL		03/28/2024	9.875	420,184		480,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147102	FORT MOHAVE	AZ		03/28/2024	8.999	246,169		277,990
100147103	RIDGEFIELD PARK	NJ		03/28/2024	9.999	575,328		695,000
100147104	WALLINGFORD	PA		03/28/2024	8.749	100,844		158,000
100147105	DURHAM	NC		03/28/2024	8.874	101,723		213,800
100147106	PHILADELPHIA	PA		03/28/2024	7.874	115,214		230,000
100147107	CASTAIC	CA		05/08/2024	7.125	302,463		1,213,250
100147109	COVENTRY	CT		05/08/2024	7.750	212,227		274,000
100147111	TAMPA	FL		05/08/2024	7.875	764,951		983,000
100147112	MEMPHIS	TN		05/08/2024	7.875	104,419		150,000
100147113	ELKTON	MD		05/08/2024	8.375	139,620		175,000
100147114	LARGO	FL		05/08/2024	7.250	485,925		610,000
100147115	POOLER	GA		05/08/2024	7.750	543,677		715,000
100147116	LEESBURG	FL		05/08/2024	8.750	816,006		1,370,000
100147117	PROSPER	TX		05/08/2024	7.250	959,358		1,240,000
100147118	RANDOLPH	MA		05/08/2024	7.375	408,204		580,000
100147119	MIDLOTHIAN	TX		05/08/2024	8.250	402,396		478,000
100147120	GREER	SC		05/08/2024	7.875	262,265		340,000
100147124	GAINESVILLE	FL		05/08/2024	8.875	149,724		175,000
100147125	DALLAS	TX		05/08/2024	7.875	1,011,307		1,280,000
100147126	COLORADO SPRINGS	CO		05/08/2024	7.125	372,226		510,000
100147127	LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024	7.375	990,108		1,220,000
100147128	WEST PALM BEACH	FL		05/08/2024	8.125	152,457		205,000
100147129	PARKER	TX		05/08/2024	8.250	1,105,240		1,390,000
100147131	KAILUA KONA	HI		05/08/2024	6.625	1,921,889		2,450,000
100147132	GILBERT	AZ		05/08/2024	7.875	619,308		760,000
100147133	SAN DIEGO	CA		05/08/2024	7.250	1,100,114		1,555,000
100147135	HAYWARD	CA		05/08/2024	6.875	976,931		1,400,000
100147136	MISSION VIEJO	CA		05/08/2024	7.250	855,012		1,060,000
100147138	BEALETON	VA		05/08/2024	7.000	410,670		545,000
100147139	BRADENTON	FL		05/08/2024	7.125	269,954		345,000
100147158	UNITED KINGDOM	GBR		03/27/2024	6.340	315,750		438,097
100147159	UNITED KINGDOM	GBR		03/27/2024	7.040	197,498		275,375
100147160	UNITED KINGDOM	GBR		03/27/2024	6.490	317,765		1,013,881
100147161	UNITED KINGDOM	GBR		03/27/2024	6.490	254,590		475,648
100147162	UNITED KINGDOM	GBR		03/27/2024	6.790	571,878		1,251,705
100147163	UNITED KINGDOM	GBR		03/27/2024	6.590	292,495		663,404
100147164	UNITED KINGDOM	GBR		03/27/2024	7.040	475,791		663,404
100147165	UNITED KINGDOM	GBR		03/27/2024	6.790	114,056		147,701
100147166	UNITED KINGDOM	GBR		03/27/2024	6.940	206,475		287,892
100147167	UNITED KINGDOM	GBR		03/27/2024	7.040	92,792		120,164
100147168	UNITED KINGDOM	GBR		03/27/2024	6.340	324,771		450,614
100147169	UNITED KINGDOM	GBR		03/27/2024	6.940	170,567		237,824
100147170	UNITED KINGDOM	GBR		03/27/2024	6.940	143,635		200,273
100147171	UNITED KINGDOM	GBR		03/27/2024	6.340	515,510		719,731
100147172	UNITED KINGDOM	GBR		03/27/2024	6.940	296,247		413,063
100147173	UNITED KINGDOM	GBR		03/27/2024	7.040	342,031		478,151
100147174	UNITED KINGDOM	GBR		03/27/2024	6.940	82,437		106,395
100147175	UNITED KINGDOM	GBR		03/27/2024	6.740	72,961		93,878
100147176	GRAFTON	MA		03/28/2024	9.500	864,027		1,175,000
100147177	INLET BEACH	FL		03/28/2024	8.625	712,657		980,000
100147178	PAHRUMP	NV		03/28/2024	9.375	435,597		560,000
100147179	PLEASANT VIEW	UT		03/28/2024	8.375	1,341,991		2,100,000
100147180	LOS ANGELES	CA		03/28/2024	8.625	1,924,134		2,700,000
100147181	TAMPA	FL		03/28/2024	9.875	513,622		775,000
100147182	WAILUKU	HI		03/28/2024	9.125	334,246		625,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147183	HAMMOND	IN		03/28/2024	8.750	125,255		175,000
100147184	PHOENIX	AZ		03/28/2024	9.375	333,011		440,000
100147185	CHARLOTTE	NC		03/28/2024	7.880	112,278		233,000
100147186	WATERBURY	CT		03/28/2024	8.250	453,094		680,000
100147187	TOTOWA	NJ		03/28/2024	7.920	433,274		650,000
100147188	CHICAGO	IL		03/28/2024	9.710	252,523		321,000
100147189	CLINTON	SC		03/28/2024	8.360	116,254		152,000
100147190	BROOKLYN	NY		03/28/2024	7.680	646,868		1,160,000
100147191	NESCONSET	NY		03/28/2024	8.900	561,600		675,000
100147192	BAY SHORE	NY		03/28/2024	7.950	387,871		621,000
100147193	YONKERS	NY		03/28/2024	7.900	713,106		925,000
100147194	BRONX	NY		03/28/2024	8.190	1,009,400		1,400,000
100147195	HAMILTON	OH		03/28/2024	7.957	108,101		162,000
100147196	CITY OF ORANGE	NJ		03/28/2024	7.990	268,953		380,000
100147197	RIVERHEAD	NY		03/28/2024	8.800	506,593		610,000
100147198	CLEVELAND	OH		03/28/2024	8.540	84,604		110,000
100147199	CHICAGO	IL		03/28/2024	7.990	112,876		170,000
100147200	CHICAGO	IL		03/28/2024	7.990	121,321		170,000
100147201	SOUTH EUCLID	OH		03/28/2024	8.050	131,209		170,000
100147202	YONKERS	NY		03/28/2024	7.900	614,820		800,000
100147203	MONTICELLO	NY		03/28/2024	7.720	255,906		365,000
100147204	FORT WORTH	TX		03/28/2024	7.560	132,743		200,000
100147205	ALLEN	TX		03/28/2024	7.650	196,066		318,000
100147206	SCRANTON	PA		03/28/2024	8.470	187,941		244,000
100147207	SCRANTON	PA		03/28/2024	7.970	130,752		165,000
100147208	MIDDLETOWN	NY		03/28/2024	8.980	288,781		372,000
100147209	BRIDGETON	NJ		03/28/2024	7.280	198,866		290,000
100147210	HICKORY HILLS	IL		03/28/2024	7.860	337,755		700,000
100147211	HARRISBURG	PA		03/28/2024	7.840	102,700		125,000
100147212	NEWARK	NJ		03/28/2024	7.730	612,900		800,000
100147213	MIDDLE RIVER	MD		03/28/2024	8.170	180,525		232,000
100147214	BLOOMINGBURG	NY		03/28/2024	7.800	146,348		190,000
100147215	FALLSBURG	NY		03/28/2024	7.500	111,788		155,000
100147216	CINCINNATI	OH		03/28/2024	8.112	129,277		167,000
100147217	PATERSON	NJ		03/28/2024	7.730	305,850		480,000
100147218	PHILADELPHIA	PA		03/28/2024	8.260	125,327		162,000
100147219	KIAMESHA LAKE	NY		03/28/2024	8.240	137,518		177,500
100147220	GRAND RAPIDS	MI		03/28/2024	8.520	192,281		255,000
100147221	THE BRONX	NY		03/28/2024	9.040	593,313		760,000
100147222	TAMAQUA	PA		03/28/2024	8.550	289,660		400,000
100147223	GARY	IN		03/28/2024	7.750	164,982		232,000
100147224	WARREN	OH		03/28/2024	7.590	110,348		152,000
100147225	PHILADELPHIA	PA		03/28/2024	8.550	195,237		270,000
100147226	CLEVELAND	OH		03/28/2024	8.270	94,108		122,000
100147227	VOORHEES TOWNSHIP	NJ		03/28/2024	7.927	184,058		241,000
100147228	HAMILTON	NJ		03/28/2024	7.420	225,682		315,000
100147230	HOUSTON	TX		03/28/2024	7.640	117,739		194,000
100147231	PUNTA GORDA	FL		03/28/2024	8.150	187,715		264,000
100147232	CHICAGO	IL		03/28/2024	8.200	367,125		474,000
100147233	ST. PETERSBURG	FL		03/28/2024	7.610	135,155		205,000
100147234	WATERBURY	CT		03/28/2024	8.080	315,854		390,000
100147235	WATERBURY	CT		03/28/2024	8.080	328,160		400,000
100147236	WATERBURY	CT		03/28/2024	8.080	319,956		400,000
100147237	CONCORD	NC		03/28/2024	7.570	221,321		380,000
100147239	HAMILTON	NJ		03/28/2024	7.680	196,775		300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147240	TRENTON	NJ		03/28/2024	7.770	150,418		195,000
100147241	LYNCHBURG	VA		03/28/2024	7.340	159,363		259,000
100147242	CITY OF ORANGE	NJ		03/28/2024	7.500	437,589		575,000
100147243	HOMESTEAD	FL		03/28/2024	7.868	191,471		280,000
100147244	PHILADELPHIA	PA		03/28/2024	8.280	92,295		120,000
100147245	SPRINGFIELD	MA		03/28/2024	8.520	164,800		202,000
100147246	TOLEDO	OH		03/28/2024	7.790	103,224		135,000
100147247	CALUMET CITY	IL		03/28/2024	8.440	113,155		158,000
100147248	LOMBARD	IL		03/28/2024	7.950	327,249		460,000
100147249	OAK LAWN	IL		03/28/2024	7.990	194,387		270,000
100147250	CAPE MAY COURT HOUSE	NJ		03/28/2024	7.650	250,954		350,000
100147251	QUEENS	NY		03/28/2024	7.639	343,908		610,000
100147252	PHOENIX	NY		03/28/2024	8.070	149,867		245,000
100147253	NANUET	NY		03/28/2024	7.520	516,852		630,000
100147254	MATHIS	TX		03/28/2024	7.990	113,097		170,000
100147255	COLLEGE PARK	MD		03/28/2024	7.850	256,088		450,000
100147256	SILVER SPRING	MD		03/28/2024	7.860	195,785		580,000
100147257	CHICAGO	IL		03/28/2024	8.600	235,281		325,000
100147258	LAKE WALES	FL		03/28/2024	8.290	200,616		260,000
100147259	GROSSE POINTE PARK	MI		03/28/2024	7.950	226,189		325,000
100147260	MONTICELLO	NY		03/28/2024	7.730	233,990		324,000
100147261	SCRANTON	PA		03/28/2024	8.150	171,276		240,000
100147262	MIDDLETOWN	NY		03/28/2024	8.730	270,732		330,000
100147263	CAPE CORAL	FL		03/28/2024	7.760	385,371		540,000
100147264	BROOKLYN	NY		03/28/2024	7.590	520,441		995,000
100147265	HAMPTON	VA		03/28/2024	8.330	140,488		240,000
100147266	CHILDS	PA		03/28/2024	7.990	144,242		200,000
100147267	HARRISBURG	PA		03/28/2024	8.110	112,655		170,000
100147268	MARIETTA	NY		03/28/2024	7.637	123,613		200,000
100147269	FREEPORT	NY		03/28/2024	7.990	288,765		695,000
100147270	HAMILTON	NJ		03/28/2024	7.695	76,787		127,000
100147271	EAST ORANGE	NJ		03/28/2024	7.720	500,516		650,000
100147272	ALBUQUERQUE	NM		03/28/2024	7.760	269,139		412,000
100147273	SOMERSET	NJ		03/28/2024	7.660	462,375		600,000
100147274	WATERBURY	CT		03/28/2024	8.250	321,143		400,000
100147275	PORT CHARLOTTE	FL		03/28/2024	7.750	299,263		420,000
100147276	KENNEWICK	WA		03/28/2024	7.657	294,462		410,000
100147277	ELIZABETH	NJ		03/28/2024	8.040	431,953		630,000
100147278	PORT REPUBLIC	NJ		03/28/2024	7.390	210,527		295,000
100147279	BROOKLYN	NY		03/28/2024	7.440	662,675		1,480,000
100147280	BETHLEHEM	PA		03/28/2024	7.950	148,406		192,000
100147281	BEVERLY	NJ		03/28/2024	7.734	86,275		153,000
100147282	WEST BEND	WI		03/28/2024	8.620	977,494		1,400,000
100147283	KANSAS CITY	MO		03/28/2024	7.970	80,601		105,000
100147284	CICERO	IL		03/28/2024	7.840	186,914		280,000
100147285	YOUNGSTOWN	OH		03/28/2024	7.770	123,288		187,000
100147286	PLANTATION	FL		03/28/2024	7.800	98,154		164,000
100147287	DAVENPORT	IA		03/28/2024	7.230	127,572		170,000
100147288	NORTH CHESTERFIELD	VA		03/28/2024	8.426	139,322		305,000
100147289	CHICAGO	IL		03/28/2024	9.190	495,754		680,000
100147290	BIG SPRING	TX		03/28/2024	8.136	141,164		182,000
100147292	MONTICELLO	NY		03/28/2024	7.740	166,877		230,000
100147293	SAINT JOHNS	FL		03/28/2024	7.270	165,825		300,000
100147294	HARTFORD	CT		03/28/2024	7.820	113,609		185,000
100147295	SOUTH FALLSBURG	NY		03/28/2024	7.800	217,235		302,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147296	BROOKLYN	NY		03/28/2024	8.113	652,025		1,050,000
100147297	AMSTERDAM	NLD		03/27/2024	5.650	757,822		1,291,389
100147298	ZUNDERT	NLD		03/27/2024	5.780	162,191		206,886
100147299	ZUNDERT	NLD		03/27/2024	5.780	4,259		5,433
100147300	LOPIKERKAPEL	NLD		03/27/2024	6.150	167,803		735,347
100147301	AMERSFOORT	NLD		03/27/2024	5.600	204,179		279,639
100147302	AMSTERDAM	NLD		03/27/2024	4.580	178,697		364,904
100147303	AMSTERDAM	NLD		03/27/2024	4.580	6,429		13,127
100147304	S-GRAVENHAGE	NLD		03/27/2024	5.650	177,872		401,852
100147305	SCHIEDAM	NLD		03/27/2024	5.750	194,868		248,568
100147306	WOLVEGA	NLD		03/27/2024	5.650	292,303		597,393
100147307	ALMERE	NLD		03/27/2024	5.700	242,503		331,424
100147308	AMSTERDAM	NLD		03/27/2024	5.700	391,361		538,564
100147309	DORDRECHT	NLD		03/27/2024	5.650	140,197		206,933
100147310	GRONINGEN	NLD		03/27/2024	5.600	129,912		217,497
100147311	VLISSINGEN	NLD		03/27/2024	5.750	270,109		362,495
100147312	S-GRAVENHAGE	NLD		03/27/2024	6.000	361,319		432,081
100147313	S-GRAVENHAGE	NLD		03/27/2024	6.000	24,088		28,805
100147314	TIEL	NLD		03/27/2024	5.650	318,285		492,993
100147315	HAARLEM	NLD		03/27/2024	5.750	215,979		284,818
100147316	SCHIEDAM	NLD		03/27/2024	5.650	259,825		479,737
100147317	SCHIEDAM	NLD		03/27/2024	5.650	173,216		319,824
100147318	HAAKSBERGEN	NLD		03/27/2024	5.650	378,911		336,603
100147319	WINSUM	NLD		03/27/2024	5.550	108,260		186,426
100147320	LEEUWARDEN	NLD		03/27/2024	5.800	223,557		305,532
100147321	UTRECHT	NLD		03/27/2024	5.550	289,055		530,382
100147322	WORMERVEER	NLD		03/27/2024	5.650	242,503		331,424
100147323	HAARLEM	NLD		03/27/2024	4.600	1,759,750		2,297,968
100147324	HAARLEM	NLD		03/27/2024	4.600	64,435		84,143
100147325	SCHIEDAM	NLD		03/27/2024	5.550	494,749		937,309
100147326	ROTTERDAM	NLD		03/27/2024	5.600	1,010,880		1,289,447
100147327	BRIELLE	NLD		03/27/2024	5.500	1,190,863		1,693,370
100147328	AMSTERDAM	NLD		03/27/2024	4.630	464,734		599,461
100147329	AMSTERDAM	NLD		03/27/2024	4.630	17,024		21,959
100147330	GRONINGEN	NLD		03/27/2024	5.550	757,822		1,344,996
100147331	S-GRAVENHAGE	NLD		03/27/2024	5.750	353,199		450,530
100147332	S-GRAVENHAGE	NLD		03/27/2024	5.750	231,406		295,175
100147333	BRIELLE	NLD		03/27/2024	5.800	335,607		428,090
100147334	BRIELLE	NLD		03/27/2024	5.800	37,891		48,333
100147335	RIJSWIJK	NLD		03/27/2024	6.750	332,900		424,637
100147336	VELP	NLD		03/27/2024	5.500	129,912		155,355
100147337	VELP	NLD		03/27/2024	5.500	8,661		10,357
100147338	ROTTERDAM	NLD		03/27/2024	5.450	168,886		269,282
100147339	AMSTERDAM	NLD		03/27/2024	5.550	541,301		1,812,476
100147340	DORDRECHT	NLD		03/27/2024	5.650	162,932		222,676
100147341	S-GRAVENHAGE	NLD		03/27/2024	5.600	265,238		362,495
100147342	ROTTERDAM	NLD		03/27/2024	5.650	266,320		506,561
100147343	HAARLEM	NLD		03/27/2024	5.550	151,564		336,603
100147344	NAPA	CA		05/08/2024	8.500	877,682		1,101,000
100147345	PHOENIX	AZ		05/08/2024	8.500	212,237		245,000
100147347	TEMPLETON	CA		05/08/2024	7.250	464,216		1,025,000
100147348	THERMAL	CA		05/08/2024	7.000	568,962		950,000
100147349	SAN ANTONIO	FL		05/08/2024	7.625	220,825		322,000
100147350	PANAMA CITY BEACH	FL		05/08/2024	7.875	353,199		455,000
100147352	DENTON	TX		05/08/2024	8.625	304,430		325,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147353	MARYSVILLE	WA		05/08/2024	7.250	538,962		820,000
100147354	SPICEWOOD	TX		05/08/2024	9.375	569,703		765,000
100147356	ATLANTIC CITY	NJ		05/08/2024	8.875	212,659		255,000
100147357	LAKEWAY	TX		05/08/2024	8.875	999,556		1,200,000
100147358	GALVESTON	TX		05/08/2024	8.750	1,516,608		1,700,000
100147359	OAK PARK	IL		05/08/2024	8.750	458,624		500,000
100147360	VENICE	CA		05/08/2024	7.375	1,586,016		1,931,500
100147361	PHOENIX	AZ		05/08/2024	8.500	203,459		237,000
100147362	MATTHEWS	NC		05/08/2024	8.500	428,350		600,000
100147363	MIAMI	FL		05/08/2024	8.625	756,233		818,000
100147364	CHICAGO	IL		05/08/2024	8.625	234,826		297,000
100147365	OAKLAND PARK	FL		05/08/2024	8.625	918,928		994,000
100147366	BRIGHTON	CO		05/08/2024	8.125	343,736		445,000
100147367	SANTA PAULA	CA		05/08/2024	7.750	592,447		889,000
100147369	CONIFER	CO		05/08/2024	8.125	654,768		823,000
100147370	SANDY	UT		05/08/2024	7.375	366,053		590,000
100147371	WOODBRIDGE	CA		05/08/2024	7.875	532,918		690,000
100147372	VALLEJO	CA		05/08/2024	9.375	712,706		770,000
100147373	DELRAY BEACH	FL		05/08/2024	7.625	527,382		1,100,000
100147374	MACHESNEY PARK	IL		05/08/2024	9.500	224,873		240,000
100147376	LODI	CA		05/08/2024	7.625	629,194		767,000
100147377	PHOENIX	AZ		05/08/2024	7.500	495,090		610,000
100147378	ANAHEIM	CA		05/08/2024	7.875	486,734		690,000
100147380	HARRISONBURG	VA		05/08/2024	7.750	334,070		386,000
100147381	DALLAS	TX		05/08/2024	8.375	531,535		650,000
100147382	SANTA ANA	CA		05/08/2024	7.250	1,337,632		1,920,000
100147383	PITTSBURGH	PA		05/08/2024	8.250	180,121		225,000
100147384	KINGMAN	AZ		05/08/2024	8.125	136,752		215,000
100147385	MOORESVILLE	NC		05/08/2024	7.750	130,958		240,000
100147386	STOCKTON	CA		05/08/2024	8.375	824,530		992,000
100147387	DALLAS	TX		05/08/2024	7.625	198,950		314,000
100147388	ATLANTA	GA		05/08/2024	7.500	329,370		435,000
100147389	FIREBAUGH	CA		05/08/2024	9.625	316,058		380,000
100147390	KANEOHE	HI		05/08/2024	7.625	937,307		1,530,000
100147391	TOLEDO	OH		05/08/2024	8.000	155,812		195,000
100147392	LAKEWOOD	CO		05/08/2024	7.500	397,594		505,000
100147393	TRANQUILLITY	CA		05/08/2024	9.625	219,995		280,000
100147394	HALLANDALE	FL		05/08/2024	7.375	266,608		339,000
100147395	DACULA	GA		05/08/2024	7.875	293,493		420,000
100147397	MERRITT ISLAND	FL		05/08/2024	7.250	215,106		360,000
100147398	LOS ANGELES (WOODLAND HILLS AR	CA		05/08/2024	8.250	944,640		1,120,000
100147399	BOZEMAN	MT		05/08/2024	7.625	1,194,140		1,465,000
100147400	LAGUNA HILLS	CA		05/08/2024	7.250	1,025,657		1,300,000
100147401	ZEBULON	GA		05/08/2024	8.750	182,048		220,000
100147402	LONG BEACH	CA		05/08/2024	7.625	1,064,227		1,299,000
100147403	BAKERSFIELD	CA		05/08/2024	8.500	223,866		280,000
100147404	MONTEBELLO	CA		05/08/2024	8.000	498,489		625,000
100147406	HONOLULU	HI		05/08/2024	8.375	356,173		532,000
100147407	HARWOOD HEIGHTS	IL		05/08/2024	8.000	275,148		408,000
100147408	TEMECULA	CA		05/08/2024	6.875	813,543		1,700,000
100147409	LAKEWOOD	CA		05/08/2024	7.750	422,466		888,000
100147410	SILVER SPRING	MD		05/08/2024	8.750	648,151		775,000
100147411	ANTELOPE	CA		05/08/2024	7.625	233,400		498,000
100147412	CANOGA PARK	CA		05/08/2024	7.500	746,070		900,000
100147413	PHILADELPHIA	PA		05/08/2024	8.125	269,774		365,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147414	SANTA MARIA	CA		05/08/2024	7.625	459,404		590,000
100147415	KATY	TX		05/08/2024	8.875	255,617		290,000
100147416	BELLINGHAM	WA		04/03/2024	8.990	1,303,636		1,500,000
100147417	FULLERTON	CA		04/03/2024	9.000	767,846		1,005,000
100147418	MYRTLE BEACH	SC		04/03/2024	8.375	585,245		710,000
100147419	LOS ANGELES	CA		04/03/2024	7.875	2,200,248		2,900,000
100147420	HIGHLAND PARK	IL		04/03/2024	8.875	256,564		320,000
100147421	ORLANDO	FL		04/03/2024	8.500	1,023,038		1,565,000
100147422	SUDBURY	MA		04/03/2024	8.125	1,785,204		2,325,000
100147423	SOUTH OZONE PARK	NY		04/03/2024	8.000	617,864		750,000
100147424	BAYVILLE	NJ		04/03/2024	9.500	661,701		770,000
100147425	ARLINGTON	TX		04/03/2024	7.500	214,632		353,000
100147426	TOPSHAM	ME		04/03/2024	10.250	344,759		436,000
100147427	LAWRENCEVILLE	GA		04/03/2024	10.375	472,790		630,000
100147428	NEW ORLEANS	LA		04/03/2024	8.875	541,184		760,500
100147429	ENCINO	CA		04/03/2024	7.625	1,628,525		2,120,000
100147430	BROOKLYN	NY		04/03/2024	7.875	448,389		565,000
100147431	SONOMA	CA		04/03/2024	7.500	734,158		905,000
100147432	WEST WARWICK	RI		04/03/2024	8.250	281,140		425,000
100147433	PALM BAY	FL		04/03/2024	7.875	221,288		310,000
100147434	KISSIMMEE	FL		04/03/2024	8.990	141,816		270,000
100147435	HIALEAH	FL		04/03/2024	8.875	720,099		862,000
100147436	MIDDLETOWN	NJ		04/03/2024	8.875	895,873		1,086,000
100147437	PALMETTO BAY	FL		04/03/2024	8.750	1,185,007		1,480,000
100147438	ORLANDO	FL		04/03/2024	7.875	152,593		217,000
100147439	GLENDALE	CA		04/03/2024	7.990	849,621		1,000,000
100147440	RUIDOSO	NM		04/03/2024	8.000	480,063		592,000
100147441	STATEN ISLAND	NY		04/03/2024	9.125	188,621		255,000
100147442	SAN JUAN CAPISTRANO	CA		04/03/2024	8.250	2,474,344		3,010,000
100147443	PALM SPRINGS	CA		04/03/2024	10.000	1,266,734		1,450,000
100147444	PEASTER	TX		04/03/2024	8.250	528,107		640,000
100147445	ALPHA	NJ		04/03/2024	8.500	276,470		330,000
100147446	MAYS LANDING	NJ		04/03/2024	8.625	161,117		220,000
100147447	DORAL	FL		04/03/2024	7.875	610,906		850,000
100147448	TRENTON	OH		04/03/2024	9.250	169,353		222,000
100147449	AUGUSTA	GA		04/03/2024	8.750	148,702		188,000
100147450	GAINESVILLE	GA		04/03/2024	8.875	229,045		285,000
100147451	TAMPA	FL		04/03/2024	9.375	614,829		772,000
100147452	CORAL SPRINGS	FL		04/03/2024	7.625	332,927		500,000
100147453	TAMPA	FL		04/03/2024	7.500	1,935,866		2,762,000
100147454	DANIA	FL		04/03/2024	8.875	355,708		485,000
100147455	PARKLAND	FL		04/03/2024	9.250	861,310		1,100,000
100147456	ORLANDO	FL		04/03/2024	8.500	252,795		326,000
100147457	BRADENTON	FL		04/03/2024	9.500	472,627		630,000
100147458	MIAMI GARDENS	FL		04/03/2024	7.750	258,005		333,000
100147459	PENSACOLA	FL		04/03/2024	8.750	179,002		244,000
100147460	BELLFLOWER	CA		04/03/2024	8.500	763,369		925,000
100147461	ENGLEWOOD	FL		04/03/2024	7.375	443,476		550,000
100147462	COLTON	CA		04/03/2024	8.500	323,123		770,000
100147463	SAN FRANCISCO	CA		04/03/2024	8.375	852,000		1,077,000
100147464	BRONX	NY		04/03/2024	7.625	605,229		735,000
100147465	BALCH SPRINGS	TX		04/03/2024	7.500	164,048		232,000
100147466	KATY	TX		04/03/2024	8.375	289,916		375,000
100147467	PATTERSON	CA		04/03/2024	7.125	480,156		595,000
100147468	RENTON	WA		04/03/2024	7.375	1,964,072		2,450,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147469	ORLANDO	FL		04/03/2024	8.500	277,140		331,000
100147470	BERTHOUD	CO		04/03/2024	7.000	1,023,797		2,431,000
100147471	LYNWOOD	CA		04/03/2024	7.875	365,698		1,200,000
100147472	CHULA VISTA	CA		04/03/2024	7.500	1,212,652		1,600,000
100147474	HACKENSACK	NJ		04/03/2024	8.875	466,408		565,000
100147475	BOCA RATON	FL		04/03/2024	7.750	140,737		180,000
100147476	SPRING VALLEY	CA		04/03/2024	7.625	479,452		770,000
100147477	MINNEAPOLIS	MN		04/03/2024	8.500	159,257		215,000
100147478	BUFFALO	NY		04/03/2024	9.250	150,997		225,000
100147479	ANTIOCH	CA		04/03/2024	10.625	695,696		750,000
100147480	LAS VEGAS	NV		04/03/2024	7.125	546,212		676,000
100147481	ARROYO GRANDE	CA		04/03/2024	7.000	1,116,636		1,500,000
100147482	CHULA VISTA	CA		04/03/2024	7.375	546,528		678,000
100147483	SAN MATEO	CA		04/03/2024	8.375	1,306,353		1,930,000
100147484	PALATINE	IL		04/03/2024	7.875	223,124		290,000
100147485	HENDERSON	NV		04/03/2024	7.750	1,366,550		2,100,000
100147486	HENDERSON	NV		04/03/2024	8.500	1,019,172		1,271,000
100147487	HENDERSON	NV		04/03/2024	7.500	194,388		490,000
100147488	LAKE WORTH	FL		04/03/2024	8.500	392,045		570,000
100147489	ENCINO	CA		04/03/2024	7.750	1,321,675		1,625,000
100147490	PLANTATION	FL		04/03/2024	10.000	141,096		305,000
100147491	BALTIMORE	MD		04/03/2024	7.875	354,131		525,000
100147492	HARRISON	ID		04/03/2024	7.625	1,188,185		1,610,000
100147493	RESEDA	CA		04/03/2024	7.625	393,257		715,000
100147494	PACIFIC PALISADES	CA		04/03/2024	7.630	1,463,580		3,650,000
100147495	MIAMI	FL		04/03/2024	7.375	456,731		600,000
100147496	ORLANDO	FL		04/03/2024	8.000	200,703		285,000
100147497	LOS ANGELES	CA		04/03/2024	8.750	740,125		1,030,000
100147498	LAKE MARY	FL		04/03/2024	7.625	306,068		404,000
100147499	DEL RIO	TX		04/03/2024	7.875	118,551		182,000
100147500	STILLWATER	MN		04/03/2024	8.875	539,583		650,000
100147501	PEMBROKE PINES	FL		04/03/2024	7.625	155,932		220,000
100147502	HIALEAH	FL		04/03/2024	8.375	247,971		316,000
100147503	CHARLOTTE	NC		04/03/2024	7.500	253,761		370,000
100147504	MCKINNEY	TX		04/03/2024	7.250	361,691		453,000
100147505	CHARLOTTE	NC		04/03/2024	7.500	253,876		370,000
100147506	ELK RIVER	MN		04/03/2024	9.500	262,582		295,000
100147507	MARIETTA	GA		04/03/2024	7.875	328,814		450,000
100147508	PLEASANT PRAIRIE	WI		04/03/2024	8.375	397,271		524,000
100147509	CHARLOTTE	NC		04/03/2024	7.375	275,514		400,000
100147510	LOS ANGELES	CA		04/03/2024	7.875	769,913		930,000
100147511	PHILADELPHIA	PA		04/03/2024	9.000	300,259		360,000
100147512	SANTA BARBARA	CA		04/03/2024	7.750	2,118,971		2,630,000
100147513	LA QUINTA	CA		04/03/2024	7.875	846,667		1,046,000
100147514	GARFIELD HEIGHTS	OH		04/03/2024	7.750	106,514		138,000
100147515	TAMPA	FL		04/03/2024	7.875	613,956		760,000
100147516	SANTA BARBARA	CA		04/03/2024	7.750	1,259,903		1,546,000
100147517	SUNNY ISLES BEACH	FL		04/03/2024	7.750	221,730		267,000
100147518	LOS ANGELES	CA		04/03/2024	7.750	1,670,987		2,040,000
100147519	WEST PALM BEACH	FL		04/03/2024	7.625	432,090		560,000
100147520	CLEVELAND	OH		04/03/2024	8.375	109,385		145,000
100147521	SPARTANBURG	SC		04/03/2024	8.500	190,143		239,000
100147522	MERRITT ISLAND	FL		04/03/2024	8.750	347,683		440,000
100147523	CAPE CORAL	FL		04/03/2024	8.750	291,966		440,000
100147524	CAPE CORAL	FL		04/03/2024	8.750	292,198		440,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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100147525	JACKSONVILLE	FL		04/03/2024	7.625	1,773,790		2,175,000
100147526	ESTERO	FL		04/03/2024	7.500	298,530		375,000
100147527	MESA	AZ		04/03/2024	7.500	262,685		334,000
100147528	DAVIE	FL		04/03/2024	8.250	236,129		380,000
100147529	HOMESTEAD	FL		04/03/2024	7.500	229,714		280,000
100147530	CLAREMONT	CA		04/03/2024	8.500	1,901,831		2,590,000
100147531	LITCHFIELD PARK	AZ		04/03/2024	9.875	831,743		950,000
100147532	AKRON	OH		04/03/2024	8.500	100,177		134,000
100147533	LAS VEGAS	NV		04/03/2024	7.375	304,767		382,000
100147534	LAKE WORTH BEACH	FL		04/03/2024	7.500	385,677		551,000
100147535	AKRON	OH		04/03/2024	8.500	129,750		175,000
100147536	AKRON	OH		04/03/2024	8.500	107,357		145,000
100147537	GLEN MILLS	PA		04/03/2024	7.750	622,880		764,000
100147538	FRESNO	CA		04/03/2024	7.125	378,515		468,000
100147539	NAPLES	FL		04/03/2024	9.000	414,529		498,000
100147540	MESA	AZ		04/03/2024	7.250	439,938		580,000
100147541	MABLETON	GA		04/03/2024	7.875	108,410		303,000
100147542	PALM COAST	FL		04/03/2024	7.750	244,946		375,000
100147543	LOS ANGELES	CA		04/03/2024	7.000	1,828,136		3,325,000
100147544	SAINT PETERSBURG	FL		04/03/2024	7.875	199,865		245,000
100147545	MABLETON	GA		04/03/2024	7.875	108,289		300,000
100147546	PUNTA GORDA	FL		04/03/2024	7.875	300,752		491,000
100147547	HUNTINGTON BEACH	CA		04/03/2024	7.750	1,714,206		2,100,000
100147548	LITHIA SPRINGS	GA		04/03/2024	8.125	393,312		476,000
100147549	ORLANDO	FL		04/03/2024	8.375	322,036		410,000
100147550	JACKSONVILLE	FL		04/03/2024	9.000	220,498		300,000
100147551	NORTH MIAMI	FL		04/03/2024	7.875	226,970		327,000
100147552	ORANGE PARK	FL		04/03/2024	8.375	227,250		292,500
100147553	SANDY SPRINGS	GA		04/03/2024	8.875	1,188,657		1,490,000
100147554	DELRAY BEACH	FL		04/03/2024	8.250	333,572		559,000
100147555	SACRAMENTO	CA		04/03/2024	7.375	765,264		1,000,000
100147556	EVERETT	WA		04/03/2024	8.000	682,058		900,000
100147557	BOCA RATON	FL		04/03/2024	7.875	498,126		651,000
100147558	FORT PIERCE	FL		04/03/2024	7.630	96,508		125,000
100147559	DALLAS	GA		04/03/2024	7.875	192,243		255,000
100147560	SEVIERVILLE	TN		04/03/2024	9.250	1,595,052		2,050,000
100147561	THOMASVILLE	GA		04/03/2024	7.630	244,619		342,000
100147562	GRANBURY	TX		04/03/2024	7.750	698,746		860,000
100147563	SAN RAFAEL	CA		04/03/2024	7.750	2,371,048		2,900,000
100147564	BOYNTON BEACH	FL		04/03/2024	9.250	509,317		580,000
100147565	ROYAL PALM BEACH	FL		04/03/2024	7.750	668,667		837,000
100147566	MELBOURNE	FL		04/03/2024	8.250	186,768		274,000
100147567	LONG GROVE	IL		04/03/2024	8.625	903,307		1,128,000
100147568	SHOREHAM	NY		04/03/2024	7.500	437,835		715,000
100147569	ORLANDO	FL		04/03/2024	7.500	770,300		980,000
100147570	FORT WORTH	TX		04/03/2024	9.000	183,748		215,000
100147571	WESTLAKE	FL		04/03/2024	7.625	379,957		622,000
100147572	ADAIRSVILLE	GA		04/03/2024	8.125	468,989		585,000
100147573	POUGHKEEPSIE	NY		04/03/2024	8.625	347,400		433,000
100147578	LOS ANGELES	CA		04/04/2024	7.875	553,909		740,000
100147579	RIVERSIDE	CA		04/04/2024	7.625	257,335		501,000
100147580	LAS VEGAS	NV		04/04/2024	7.999	1,004,057		1,215,000
100147581	EAST BOSTON	MA		04/04/2024	7.250	850,290		1,200,000
100147582	WEEHAWKEN	NJ		04/04/2024	8.499	1,030,930		1,350,000
100147583	NIXA	MO		04/04/2024	7.499	238,616		354,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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100147584	LOS ANGELES	CA		04/04/2024	7.999	3,010,919		4,185,000
100147585	NIXA	MO		04/04/2024	7.499	238,650		357,000
100147586	GOODYEAR	AZ		04/04/2024	7.499	187,665		633,500
100147587	RINGGOLD	LA		04/04/2024	7.625	368,469		550,000
100147588	BERWYN HEIGHTS	MD		04/04/2024	9.250	303,684		525,000
100147589	LOMPOC	CA		04/04/2024	7.499	415,012		915,000
100147590	LOS ANGELES	CA		04/04/2024	9.375	320,762		755,000
100147591	SHEPHERD	TX		04/04/2024	7.999	185,059		450,000
100147592	MADISON	AL		04/04/2024	7.250	215,999		295,000
100147593	SACRAMENTO	CA		04/04/2024	10.875	180,050		225,000
100147594	HOWEY IN THE HILLS	FL		04/04/2024	7.875	184,474		265,000
100147595	GOLDEN BEACH	FL		04/04/2024	7.999	1,555,463		2,800,000
100147596	DARTMOUTH	MA		04/04/2024	7.250	338,384		560,000
100147597	AURORA	IL		04/04/2024	7.750	247,723		315,000
100147598	BLOOMINGTON	CA		04/04/2024	7.499	487,912		640,000
100147600	COUGAR	WA		04/04/2024	6.999	507,748		725,000
100147601	PALM DESERT	CA		04/04/2024	7.999	1,247,397		1,800,000
100147602	PHELAN	CA		04/04/2024	6.875	210,252		515,000
100147604	OWASSO	OK		04/04/2024	6.750	272,851		352,000
100147606	LA PUENTE	CA		04/04/2024	10.499	418,076		540,000
100147607	LAKE PARK	GA		04/04/2024	8.375	222,587		254,000
100147608	NUEVO	CA		04/04/2024	8.999	142,129		520,000
100147609	COLORADO SPRINGS	CO		04/04/2024	9.125	154,864		365,000
100147610	PALMDALE	CA		04/04/2024	7.125	173,625		290,000
100147611	RUNNINGS SPRINGS	CA		04/04/2024	7.250	224,775		278,000
100147612	LOS ANGELES	CA		04/04/2024	7.625	2,375,793		2,900,000
100147613	MERCED	CA		04/04/2024	7.999	156,716		345,000
100147614	CAYCE	SC		04/04/2024	7.999	310,790		400,000
100147615	SEAGOVILLE	TX		04/04/2024	9.250	165,614		235,000
100147616	CAYCE	SC		04/04/2024	7.999	334,482		430,000
100147617	SANTA BARBARA	CA		04/04/2024	7.875	3,042,120		4,100,000
100147618	NORTH PROVIDENCE	RI		04/04/2024	10.999	350,589		410,000
100147619	CAYCE	SC		04/04/2024	7.999	312,997		420,000
100147620	BANNING	CA		04/04/2024	7.625	230,732		283,000
100147621	SHADYSIDE	OH		04/04/2024	7.999	104,583		145,100
100147622	PANAMA CITY	FL		04/04/2024	6.999	185,534		258,000
100147623	SAN MARINO	CA		04/04/2024	7.499	3,055,126		3,800,000
100147624	LOS ANGELES	CA		04/04/2024	7.999	805,814		1,200,000
100147625	MARIPOSA	CA		04/04/2024	7.875	264,244		318,000
100147626	WHITTIER	CA		04/04/2024	9.125	717,997		775,000
100147627	REDWOOD CITY	CA		04/04/2024	7.375	563,794		1,425,000
100147628	KIHEI	HI		04/04/2024	6.999	484,173		700,000
100147629	KIHEI	HI		04/04/2024	6.999	442,355		600,000
100147630	TAMPA	FL		04/04/2024	7.999	299,326		365,000
100147631	FORT WORTH	TX		04/04/2024	9.250	295,271		345,000
100147632	LA PUENTE	CA		04/04/2024	8.875	614,741		800,000
100147633	HESPERIA	CA		04/04/2024	7.750	288,406		425,000
100147634	CORNELIUS	OR		04/04/2024	8.999	608,705		735,000
100147635	PETALUMA	CA		04/04/2024	7.750	701,808		865,000
100147636	CAPE CORAL	FL		04/04/2024	10.999	346,418		440,000
100147637	DALLAS	TX		04/04/2024	7.375	256,156		360,000
100147638	BELTON	TX		04/04/2024	7.625	197,300		295,000
100147639	RICHMOND	CA		04/04/2024	9.499	495,709		600,000
100147640	LOS ANGELES	CA		04/04/2024	9.999	1,059,030		1,360,000
100147641	NORMAN	OK		04/04/2024	8.499	130,857		175,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147642	MIDDLE RIVER	MD		04/04/2024	9.999	173,945		225,000
100147643	LAS VEGAS	NV		04/04/2024	6.999	306,569		420,000
100147644	OAK LAWN	IL		04/04/2024	8.875	151,301		169,000
100147645	BALTIMORE	MD		04/04/2024	7.625	165,106		235,000
100147646	TORRANCE	CA		04/04/2024	7.125	308,870		480,000
100147647	NORTH RIDGEVILLE	OH		04/04/2024	9.750	170,863		231,000
100147648	PITTSBURGH	PA		04/04/2024	8.125	131,298		162,000
100147649	TAMARAC	FL		04/04/2024	8.375	308,787		390,000
100147650	ARLINGTON HEIGHTS	IL		04/04/2024	8.750	449,975		555,000
100147651	MOJAVE	CA		04/04/2024	8.875	198,496		235,000
100147652	LITCHFIELD PARK	AZ		04/04/2024	6.999	209,010		1,310,000
100147653	SHEBOYGAN	WI		04/04/2024	9.375	133,641		220,000
100147654	MIAMI	FL		04/04/2024	6.999	559,389		760,000
100147655	EVERETT	WA		04/04/2024	8.499	562,611		830,000
100147656	PARADISE VALLEY	AZ		04/04/2024	7.499	262,611		3,400,000
100147657	WILMINGTON	CA		04/04/2024	7.999	590,947		770,000
100147658	STOCKBRIDGE	GA		04/04/2024	8.250	209,681		274,000
100147659	SAVANNAH	GA		04/04/2024	8.250	149,983		230,000
100147660	TAMPA	FL		04/04/2024	7.999	1,224,373		1,500,000
100147661	SANTA FE	NM		04/04/2024	7.250	769,944		1,235,000
100147662	PEYTON	CO		04/04/2024	9.875	434,311		496,000
100147663	CHICAGO	IL		04/04/2024	8.999	396,145		500,000
100147664	HENDERSON	NV		04/04/2024	8.999	492,866		585,000
100147665	KIMBERLY	ID		04/04/2024	7.499	418,254		595,000
100147666	SAN DIEGO	CA		04/04/2024	7.125	642,043		1,158,000
100147667	PORTLAND	TN		04/04/2024	7.499	288,739		365,000
100147668	LAS VEGAS	NV		04/04/2024	7.999	1,733,090		2,400,000
100147669	PLEASANTON	CA		04/04/2024	7.499	387,229		515,000
100147670	KISSIMMEE	FL		04/04/2024	6.999	468,219		586,000
100147671	KANSAS CITY	MO		04/04/2024	8.625	286,647		363,000
100147672	HOUSTON	TX		04/04/2024	8.999	186,025		220,000
100147673	PARKER	CO		04/04/2024	7.750	612,957		820,000
100147674	JOLIET	IL		04/04/2024	7.499	220,132		290,000
100147675	SEGUIN	TX		04/04/2024	7.750	141,434		195,000
100147676	MOUNTAIN HOME	ID		04/04/2024	6.750	145,029		255,000
100147677	PASADENA	MD		04/04/2024	8.999	322,070		392,000
100147678	CARSON	CA		04/04/2024	6.999	423,338		825,000
100147679	ROCKVILLE	MD		04/04/2024	8.999	452,571		560,000
100147680	NORFOLK	VA		04/04/2024	8.375	209,836		255,000
100147681	JACKSONVILLE	FL		04/04/2024	6.875	510,116		771,000
100147682	LOS ANGELES	CA		04/04/2024	7.875	618,383		780,000
100147683	LA VERNE	CA		04/04/2024	9.250	1,259,341		1,350,000
100147684	LAS VEGAS	NV		04/04/2024	6.499	348,617		445,000
100147685	GREELEY	CO		04/04/2024	7.375	309,731		612,000
100147686	NASHVILLE	TN		04/04/2024	7.625	1,441,133		1,940,000
100147687	CALUMET CITY	IL		04/04/2024	8.375	110,122		155,000
100147688	KANSAS CITY	MO		04/04/2024	8.750	120,212		168,000
100147689	LA PORTE	TX		04/04/2024	8.999	151,615		236,000
100147690	ALBUQUERQUE	NM		04/05/2024	9.375	357,990		537,000
100147692	MOORESTOWN	NJ		04/05/2024	9.625	268,125		325,000
100147693	MADERA	CA		04/05/2024	10.125	316,891		415,000
100147694	GATLINBURG	TN		04/05/2024	9.875	1,008,750		1,300,000
100147695	TAMPA	FL		04/05/2024	10.625	330,068		410,000
100147696	BRIGHTON	CO		04/05/2024	10.375	552,094		770,000
100147697	AURORA	CO		04/05/2024	9.375	152,250		430,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147698	SAN JOSE	CA		04/05/2024	10.625	1,062,100		1,315,000
100147700	ALVIN	TX		04/05/2024	9.125	129,440		189,000
100147701	OJAI	CA		04/05/2024	8.000	994,255		1,240,000
100147702	(PACIFIC PALISADES AREA) LOS A	CA		04/05/2024	8.000	2,369,079		3,310,000
100147703	RIVERSIDE	CA		04/05/2024	9.000	353,381		490,000
100147704	GARDEN GROVE	CA		04/05/2024	7.000	828,100		1,640,000
100147705	FORT WORTH	TX		04/05/2024	7.875	290,957		355,000
100147706	PARKER	TX		04/05/2024	7.750	565,073		1,320,000
100147707	HOUSTON	TX		04/05/2024	8.750	200,902		225,000
100147708	WESTLAKE	TX		04/05/2024	8.125	2,075,295		2,850,000
100147709	FAIRFIELD	CA		04/05/2024	8.125	200,013		255,000
100147710	DENVER	CO		04/05/2024	8.375	242,929		355,000
100147711	LAWRENCEVILLE	GA		04/05/2024	6.875	229,570		377,000
100147712	ROSENBERG	TX		04/05/2024	8.000	243,795		305,000
100147713	BRADENTON	FL		04/05/2024	7.625	276,844		440,000
100147714	DURHAM	NC		04/05/2024	7.250	336,570		453,000
100147715	HOMETOWN	IL		04/05/2024	7.625	173,115		244,000
100147716	POMONA	CA		04/05/2024	7.625	540,346		675,000
100147717	COLORADO SPRINGS	CO		04/05/2024	7.375	438,539		550,000
100147718	MORENO VALLEY	CA		04/05/2024	8.125	523,652		640,000
100147719	CONROE	TX		04/05/2024	7.500	274,305		390,000
100147720	LOMPOC	CA		04/05/2024	7.250	701,479		865,000
100147721	WESTMINSTER	CA		04/05/2024	7.250	1,134,792		1,400,000
100147722	POWDER SPRINGS	GA		04/05/2024	7.000	218,210		433,000
100147723	SANTA CLARITA	CA		04/05/2024	7.375	378,607		495,000
100147724	ARLINGTON	TX		04/05/2024	8.125	293,947		372,000
100147725	SALINAS	CA		04/05/2024	8.750	511,551		701,000
100147726	FRESNO	CA		04/05/2024	8.250	464,440		599,000
100147727	VENICE	CA		04/05/2024	8.250	3,526,543		5,350,000
100147728	OCEAN ISLE BEACH	NC		04/05/2024	8.500	3,002,680		4,000,000
100147729	LEWISVILLE	TX		04/05/2024	10.250	362,936		400,000
100147730	EAST HAMPTON	NY		04/05/2024	9.125	2,065,375		3,100,000
100147731	WINCHESTER	CA		04/08/2024	7.499	660,501		860,000
100147732	CREST HILL	IL		04/08/2024	7.625	434,076		565,000
100147733	APEX	NC		04/08/2024	6.999	544,679		720,000
100147734	GOULDSBORO	PA		04/08/2024	7.499	268,976		350,000
100147735	KAILUA-KONA	HI		04/08/2024	7.124	571,626		755,000
100147736	MIAMI	FL		04/08/2024	7.625	478,406		630,000
100147737	BROOMFIELD	CO		04/08/2024	6.625	320,761		454,000
100147738	BRIGHTON	MI		04/08/2024	6.999	258,880		473,000
100147739	TAMPA	FL		04/08/2024	7.625	560,547		700,000
100147740	NAPLES	FL		04/08/2024	6.624	720,833		1,100,000
100147741	CLIFTON	NJ		04/08/2024	7.499	508,210		670,000
100147742	PITTSBURGH	PA		04/08/2024	7.124	270,061		357,000
100147743	AURORA	CO		04/08/2024	7.625	400,056		505,000
100147744	EDINBURG	TX		04/08/2024	6.499	379,528		515,000
100147745	RIVERVIEW	FL		04/08/2024	7.124	278,440		350,000
100147746	LAS VEGAS	NV		04/08/2024	6.875	551,776		740,000
100147747	GLENDALE	AZ		04/08/2024	7.499	575,052		760,000
100147748	LAKEWOOD	NJ		04/08/2024	6.124	590,324		800,000
100147749	HUTTO	TX		04/08/2024	7.124	275,113		368,000
100147750	ROSEBURG	OR		04/08/2024	7.625	261,734		330,000
100147751	KINGSPORT	TN		04/08/2024	7.375	188,570		253,000
100147752	CROWLEY	TX		04/08/2024	7.624	256,690		335,000
100147753	LAS VEGAS	NV		04/08/2024	7.625	220,197		285,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147754	MATTHEWS	NC		04/08/2024	7.124	277,922		373,000
100147755	AVONDALE	AZ		04/08/2024	6.999	292,931		391,000
100147756	DAHLONEGA	GA		04/08/2024	7.499	260,014		340,000
100147757	LOS ANGELES	CA		04/08/2024	6.999	1,107,202		1,490,000
100147758	MANCHESTER	NH		04/08/2024	7.500	279,048		352,000
100147759	DAYTONA BEACH	FL		04/08/2024	7.625	431,248		605,000
100147760	ST. PETERSBURG	FL		04/08/2024	7.124	260,622		335,000
100147761	GILBERT	AZ		04/08/2024	6.375	278,910		430,000
100147762	WEAVERVILLE	NC		04/08/2024	7.124	299,380		397,000
100147763	HUTTO	TX		04/08/2024	6.624	299,676		400,000
100147764	SAVANNAH	GA		04/08/2024	7.500	348,137		500,000
100147765	COSTA MESA	CA		04/08/2024	7.125	483,275		635,000
100147766	MCKINNEY	TX		04/08/2024	6.624	280,108		372,000
100147767	SEVIERVILLE	TN		04/08/2024	6.624	319,251		415,000
100147768	LAS VEGAS	NV		04/08/2024	6.999	296,105		390,000
100147769	PHILADELPHIA	PA		04/08/2024	7.625	272,128		360,000
100147770	WEST LINN	OR		04/08/2024	6.999	1,108,790		1,465,500
100147771	BOTHELL	WA		04/08/2024	7.624	777,586		1,240,000
100147772	MURFREESBORO	TN		04/08/2024	7.625	282,369		366,000
100147773	LAWRENCEVILLE	GA		04/08/2024	6.624	271,171		372,000
100147774	CHAPEL HILL	NC		04/08/2024	7.124	254,824		435,000
100147775	SAVANNAH	GA		04/08/2024	6.624	203,642		282,000
100147776	WALDEN	TX		04/08/2024	6.124	253,982		347,000
100147777	AURORA	CO		04/08/2024	7.124	314,879		415,000
100147778	VIRGINIA BEACH	VA		04/08/2024	6.999	347,350		505,000
100147779	HAMPTON	VA		04/08/2024	6.624	231,159		310,000
100147780	COLONIAL BEACH	VA		04/08/2024	6.999	292,820		393,000
100147781	DRIPPING SPRINGS	TX		04/08/2024	7.500	308,012		426,500
100147782	RICHMOND HILL	GA		04/08/2024	6.999	241,061		325,000
100147783	NORFOLK	VA		04/08/2024	7.375	297,414		387,000
100147784	LAS VEGAS	NV		04/08/2024	7.500	473,219		650,000
100147785	HIALEAH GARDENS	FL		04/08/2024	7.625	377,432		480,000
100147786	CHARLOTTE	NC		04/08/2024	6.624	241,523		325,000
100147787	OMAHA	NE		04/08/2024	7.625	269,162		330,000
100147788	AVONDALE	AZ		04/08/2024	7.124	262,398		354,000
100147789	NORTH CHESTERFIELD	VA		04/08/2024	6.999	209,355		282,000
100147790	MONROVIA	CA		04/08/2024	7.125	581,494		849,000
100147791	ALHAMBRA	CA		04/08/2024	7.125	642,062		900,000
100147792	SUWANEE	GA		04/08/2024	7.125	538,073		716,000
100147793	PLYMOUTH	MN		04/08/2024	7.500	277,198		370,000
100147794	LA MESA	CA		04/08/2024	7.625	535,686		705,000
100147795	CAMP HILL	PA		04/08/2024	6.625	269,023		358,000
100147796	FREEHOLD	NJ		04/08/2024	8.125	433,918		570,000
100147797	HOUSTON	TX		04/08/2024	7.125	289,202		385,000
100147798	BAKERSFIELD	CA		04/08/2024	8.125	286,257		381,500
100147799	KELLOGG	ID		04/08/2024	8.125	231,233		350,000
100147800	MELISSA	TX		04/08/2024	6.990	311,304		391,000
100147801	PHILADELPHIA	PA		04/08/2024	6.990	435,601		577,000
100147802	SCOTTSDALE	AZ		04/08/2024	7.500	580,012		800,000
100147803	CORVALLIS	OR		04/08/2024	7.500	407,384		565,000
100147804	ALVO	NE		04/08/2024	7.625	236,739		315,000
100147805	VAN ALSTYNE	TX		04/08/2024	6.875	261,438		345,000
100147806	HEMET	CA		04/08/2024	6.875	332,127		440,000
100147807	MURFREESBORO	TN		04/08/2024	7.125	343,709		427,000
100147808	SANDPOINT	ID		04/08/2024	7.500	435,030		570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147809	AUSTIN	TX		04/08/2024	8.000	671,115		827,000
100147810	WOODRUFF	SC		04/08/2024	6.875	216,668		315,000
100147811	WILLIAMSBURG	VA		04/08/2024	7.000	303,524		400,000
100147812	RARITAN	NJ		04/08/2024	7.125	499,876		660,000
100147813	PIPERSVILLE	PA		04/08/2024	7.500	437,494		540,000
100147814	COLLINGSWOOD	NJ		04/08/2024	7.125	263,178		350,000
100147815	OCEAN ISLE BEACH	NC		04/08/2024	7.625	655,128		861,000
100147816	LA PUENTE	CA		04/08/2024	6.990	490,890		690,000
100147817	PORTLAND	OR		04/08/2024	7.500	484,508		680,000
100147818	AUSTIN	TX		04/08/2024	6.990	337,543		475,000
100147819	COROLLA	NC		04/08/2024	6.500	456,374		660,000
100147820	FERRIS	TX		04/08/2024	6.990	297,052		403,000
100147821	ALPHARETTA	GA		04/08/2024	7.500	402,212		540,000
100147822	EDGEWOOD	WA		04/08/2024	7.000	551,786		775,000
100147823	SAN ANTONIO	TX		04/08/2024	7.625	248,069		330,000
100147824	GLASSBORO	NJ		04/08/2024	7.125	227,143		305,000
100147825	NORTH LAS VEGAS	NV		04/08/2024	6.875	247,855		330,000
100147826	HOUSTON	TX		04/08/2024	6.625	438,908		630,000
100147827	RANCHO CORDOVA	CA		04/08/2024	6.990	467,585		620,000
100147828	KENT	WA		04/08/2024	7.125	432,794		570,000
100147829	BUELLTON	CA		04/08/2024	7.000	706,104		999,000
100147830	ANGIER	NC		04/08/2024	7.374	651,073		877,000
100147831	BRADENTON	FL		04/08/2024	7.125	487,434		615,000
100147832	STERLING	VA		04/08/2024	6.990	362,492		510,000
100147833	STOCKTON	CA		04/08/2024	6.990	370,440		520,000
100147834	LAS VEGAS	NV		04/08/2024	7.500	257,408		350,000
100147835	RENTON	WA		04/08/2024	6.624	574,005		815,000
100147836	HOPEWELL TOWNSHIP	NJ		04/08/2024	6.990	415,926		550,000
100147837	ARLINGTON	VA		04/08/2024	7.125	392,505		560,000
100147838	RINCON	GA		04/08/2024	7.125	266,247		350,000
100147839	UNION CITY	NJ		04/08/2024	7.125	502,725		700,000
100147840	ROCKVILLE	MD		04/08/2024	6.990	409,086		560,000
100147841	MCKINNEY	TX		04/08/2024	7.000	341,190		483,000
100147842	SAINT CHARLES	MO		04/08/2024	8.125	289,326		381,000
100147843	CLEARWATER	FL		04/08/2024	6.990	207,190		285,000
100147844	SARASOTA	FL		04/08/2024	7.625	374,053		523,000
100147845	PROVIDENCE VILLAGE	TX		04/08/2024	7.000	255,426		350,000
100147846	MELISSA	TX		04/08/2024	6.624	335,240		494,000
100147847	ROGERS	AR		04/08/2024	7.000	348,924		460,000
100147848	WESTMINSTER	CA		04/08/2024	7.000	679,041		895,000
100147849	CASA GRANDE	AZ		04/08/2024	5.375	275,383		402,000
100147850	SAN ANTONIO	TX		04/08/2024	6.990	303,586		385,000
100147851	BREMERTON	WA		04/08/2024	7.500	290,761		387,000
100147852	THOUSAND OAKS	CA		04/08/2024	7.625	388,712		515,000
100147853	DURHAM	NC		04/08/2024	6.990	288,434		405,000
100147854	GLASSBORO	NJ		04/08/2024	7.375	314,823		412,000
100147855	GLASSBORO	NJ		04/08/2024	7.250	298,919		400,000
100147856	FORT WORTH	TX		04/08/2024	5.750	278,720		395,000
100147857	PINGREE GROVE	IL		04/08/2024	5.500	206,314		281,000
100147858	ODESSA	TX		04/08/2024	7.000	200,647		310,000
100147859	BLOOMINGDALE	GA		04/08/2024	6.500	287,550		387,000
100147860	LATHROP	CA		04/08/2024	7.000	583,826		730,000
100147861	WESTAMPTON	NJ		04/08/2024	6.500	293,888		394,000
100147862	HENDERSON	NV		04/08/2024	6.500	258,455		350,000
100147863	DALLAS	GA		04/08/2024	5.500	247,168		350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147864	ARGYLE	TX		04/08/2024	5.625	317,615		457,000
100147865	WOODBURY	MN		04/08/2024	5.625	274,010		392,000
100147866	ROSENBERG	TX		04/08/2024	5.750	220,021		321,000
100147867	WOODBURY	MN		04/08/2024	5.625	274,010		397,000
100147868	WOODBURY	MN		04/08/2024	5.750	274,859		385,000
100147869	MERCED	CA		04/08/2024	5.750	311,743		433,000
100147870	KENT	WA		04/08/2024	7.000	519,485		685,000
100147871	LEHIGH ACRES	FL		04/08/2024	6.875	257,226		341,000
100147872	STEPHENS CITY	VA		04/08/2024	6.500	295,019		400,000
100147873	STEPHENS CITY	VA		04/08/2024	6.500	294,643		398,000
100147874	RICHMOND HILL	GA		04/08/2024	5.750	304,500		435,000
100147875	FORT WORTH	TX		04/08/2024	6.500	296,491		420,000
100147876	BLOOMINGDALE	GA		04/08/2024	5.750	224,493		317,000
100147877	CONWAY	SC		04/08/2024	6.500	296,683		409,000
100147878	JACKSON TOWNSHIP	NJ		04/08/2024	6.500	362,874		524,000
100147879	SPARKS	NV		04/08/2024	5.625	335,452		474,000
100147880	MADERA	CA		04/08/2024	6.750	315,890		421,000
100147881	TROUTMAN	NC		04/08/2024	6.500	284,488		400,000
100147882	RENO	NV		04/08/2024	6.375	365,255		525,000
100147883	PRINCETON	TX		04/08/2024	5.500	228,037		320,000
100147884	FRESNO	TX		04/08/2024	5.750	232,644		308,000
100147885	PRINCETON	TX		04/08/2024	6.500	253,317		363,000
100147886	TROUTMAN	NC		04/08/2024	6.500	284,514		414,000
100147887	PROVO	UT		04/08/2024	5.500	259,794		365,000
100147888	PINGREE GROVE	IL		04/08/2024	5.500	226,327		318,000
100147889	WESLEY CHAPEL	FL		04/08/2024	7.625	300,606		399,000
100147890	MERCED	CA		04/08/2024	5.750	365,410		481,000
100147891	PRINCETON	TX		04/08/2024	5.500	227,106		320,000
100147892	ROSEVILLE	CA		04/08/2024	6.375	293,455		453,000
100147893	RICHMOND	TX		04/08/2024	5.750	212,483		294,000
100147894	STEPHENS CITY	VA		04/08/2024	6.500	317,284		425,000
100147895	POOLER	GA		04/08/2024	5.750	270,740		383,000
100147896	FORT WORTH	TX		04/08/2024	5.500	241,624		345,000
100147897	LA PLATA	MD		04/08/2024	5.500	320,428		446,000
100147898	RICHMOND HILL	GA		04/08/2024	6.500	303,066		407,000
100147899	NEW PALESTINE	IN		04/08/2024	5.250	260,561		350,000
100147900	COLLEGE STATION	TX		04/08/2024	5.250	198,005		295,000
100147901	FORT WORTH	TX		04/08/2024	6.500	260,441		349,000
100147902	SAN MARCOS	TX		04/08/2024	5.500	210,978		302,000
100147903	SPOKANE	WA		04/08/2024	5.500	305,626		434,000
100147904	RICHMOND	VA		04/08/2024	7.625	356,822		536,000
100147905	SAN DIEGO	CA		04/08/2024	7.625	677,706		887,000
100147906	FARMINGTON	AR		04/08/2024	6.500	244,232		329,000
100147907	DENVER	CO		04/08/2024	7.125	477,123		630,000
100147908	ROSEVILLE	CA		04/08/2024	5.750	323,833		455,000
100147909	FORT WORTH	TX		04/08/2024	5.750	278,476		399,000
100147910	POOLER	GA		04/08/2024	6.625	282,285		384,000
100147911	INGRAM	TX		04/08/2024	6.990	266,319		351,000
100147912	HOUSTON	TX		04/08/2024	6.625	255,590		328,000
100147913	BENTONVILLE	AR		04/08/2024	7.000	202,436		255,800
100147914	GLASTONBURY	CT		04/08/2024	7.125	204,339		270,000
100147915	FAYETTEVILLE	AR		04/08/2024	6.875	504,588		685,000
100147916	DEPOE BAY	OR		04/08/2024	7.125	226,801		315,000
100147917	AUBREY	TX		04/08/2024	7.500	309,572		399,000
100147918	PALM COAST	FL		04/08/2024	7.500	253,957		325,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147919	GARFIELD	NJ		04/08/2024	6.625	483,634		646,000
100147920	DURHAM	NC		04/08/2024	7.125	239,092		317,000
100147921	ACWORTH	GA		04/08/2024	6.480	279,346		380,000
100147922	RICHARDSON	TX		04/08/2024	7.375	482,956		630,000
100147923	GOWEN	MI		04/08/2024	6.125	345,760		500,000
100147924	LAKEMONT	GA		04/08/2024	7.125	269,844		425,000
100147925	WESTON	TX		04/08/2024	6.500	307,445		439,000
100147926	LAS VEGAS	NV		04/08/2024	7.000	301,708		436,000
100147927	WESTON	TX		04/08/2024	6.500	336,267		455,000
100147928	OCALA	FL		04/08/2024	5.375	241,544		340,000
100147929	HAMPTON	GA		04/08/2024	5.990	261,558		375,000
100147930	WOODBURY	MN		04/08/2024	6.250	341,143		443,000
100147931	RALEIGH	NC		04/08/2024	6.375	264,998		350,000
100147932	CARVER	MN		04/08/2024	6.250	255,475		340,000
100147933	ATHENS	AL		04/08/2024	5.875	208,862		310,000
100147934	NORTH LAS VEGAS	NV		04/08/2024	5.375	306,726		435,000
100147935	SOUTH LAKE TAHOE	CA		04/08/2024	6.990	569,748		754,000
100147936	OCALA	FL		04/08/2024	6.000	207,777		284,000
100147937	CENTER VALLEY	PA		04/08/2024	5.875	244,117		337,000
100147938	BIRMINGHAM	MI		04/08/2024	6.990	359,951		475,000
100147939	GOOSE CREEK	SC		04/08/2024	7.375	262,102		355,000
100147940	MURRIETA	CA		04/08/2024	7.375	356,007		480,000
100147941	BELGRADE	MT		04/08/2024	6.624	369,868		525,000
100147942	ANNA	TX		04/08/2024	7.125	263,543		358,517
100147943	SOMERVILLE	TN		04/08/2024	6.375	225,148		315,000
100147944	CHANDLER	AZ		04/08/2024	7.125	304,271		427,000
100147945	FRESNO	CA		04/08/2024	6.125	277,066		415,000
100147946	FLORENCE	AZ		04/08/2024	6.990	303,103		399,000
100147947	ANTIOCH	CA		04/08/2024	7.375	317,452		415,000
100147948	VAN ALSTYNE	TX		04/08/2024	6.990	269,302		367,000
100147949	ANNA	TX		04/08/2024	7.625	341,360		436,000
100147950	GREER	SC		04/08/2024	6.625	259,288		355,000
100147951	LAS VEGAS	NV		04/08/2024	7.125	313,928		440,000
100147952	TUCSON	AZ		04/08/2024	7.500	263,650		370,000
100147953	HADDONFIELD	NJ		04/08/2024	7.375	267,957		350,000
100147954	ANKENY	IA		04/08/2024	7.125	274,057		360,000
100147955	FORT COLLINS	CO		04/08/2024	7.500	349,290		465,000
100147956	SNELLVILLE	GA		04/08/2024	7.125	259,473		345,000
100147957	SYLVA	NC		04/08/2024	7.125	348,914		518,000
100147958	FORNEY	TX		04/08/2024	7.000	260,843		345,000
100147959	MERCED	CA		04/08/2024	7.625	270,158		365,000
100147960	BUFORD	GA		04/08/2024	7.125	361,562		520,000
100147961	GULF SHORES	AL		04/08/2024	7.625	280,903		370,000
100147962	NATCHEZ	LA		04/08/2024	7.625	259,865		320,000
100147963	BETHLEHEM	GA		04/08/2024	7.250	198,643		255,000
100147964	SOMERVILLE	TN		04/08/2024	7.000	231,622		318,000
100147965	CYPRESS	TX		04/08/2024	6.875	247,455		335,000
100147966	PORT CHARLOTTE	FL		04/08/2024	6.490	264,612		410,000
100147967	LOMPOC	CA		04/08/2024	7.625	268,514		330,000
100147968	PENDERGRASS	GA		04/08/2024	5.990	215,247		295,000
100147969	ATLANTA	GA		04/08/2024	7.500	316,778		400,000
100147970	FORT WORTH	TX		04/08/2024	5.250	195,850		271,000
100147971	NORTH CHARLESTON	SC		04/08/2024	5.750	250,089		330,000
100147972	BROWNSBURG	IN		04/08/2024	6.990	374,767		473,000
100147973	AURORA	CO		04/08/2024	5.625	411,415		550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100147974	ARDEN HILLS	MN		04/08/2024	7.625	239,920		336,000
100147975	FAIRFAX	VA		04/08/2024	6.490	254,707		355,000
100147976	RIVERSIDE	CA		04/10/2024	8.250	664,609		944,000
100147977	BURBANK	CA		04/10/2024	7.500	970,421		1,650,000
100147978	ISLE OF PALMS	SC		04/10/2024	7.125	599,052		803,000
100147979	SAN DIEGO	CA		04/10/2024	6.990	358,710		1,240,000
100147980	SAN JOSE	CA		04/10/2024	6.990	367,671		1,275,000
100147981	SAINT ROBERT	MO		04/10/2024	7.125	167,977		220,000
100147982	BREMERTON	WA		04/10/2024	6.625	620,006		890,000
100147983	CHESAPEAKE	VA		04/10/2024	8.125	285,917		380,500
100147984	MIDDLETOWN	CT		04/10/2024	7.500	151,463		205,000
100147985	TACOMA	WA		04/10/2024	6.125	303,164		515,000
100147986	PORT RICHEY	FL		04/10/2024	7.500	191,359		269,000
100147987	FORT MYERS	FL		04/10/2024	7.500	288,357		363,000
100147988	OKEECHOBEE	FL		04/10/2024	6.990	218,174		290,000
100147989	DELTONA	FL		04/10/2024	6.125	162,206		280,000
100147990	WHITTIER	CA		04/10/2024	5.990	400,671		885,000
100147991	CHARLOTTE	NC		04/10/2024	6.625	202,161		385,000
100147992	POMONA	NY		04/10/2024	6.500	181,762		300,000
100147993	FRESNO	CA		04/10/2024	5.125	314,821		450,000
100147994	EAGAN	MN		04/10/2024	7.125	289,199		395,000
100147995	LAKE WYLIE	SC		04/10/2024	5.990	241,351		340,000
100147996	MORRISVILLE	NC		04/10/2024	6.990	269,237		380,000
100147997	DENVER	CO		04/10/2024	7.125	365,940		660,000
100147998	SPARTANBURG	SC		04/10/2024	7.125	177,614		240,000
100147999	BELLINGHAM	WA		04/10/2024	6.990	304,580		764,000
100148000	WEST PALM BCH	FL		04/10/2024	7.125	406,920		600,000
100148001	LEXINGTON	KY		04/10/2024	6.625	227,147		400,000
100148002	ONTARIO	CA		04/10/2024	7.500	376,006		572,000
100148003	LYNDONVILLE	VT		04/10/2024	7.500	152,856		220,000
100148004	LEWES	DE		04/10/2024	7.625	700,549		925,000
100148005	EDGEWOOD	KY		04/10/2024	7.125	204,775		277,000
100148006	CHARLOTTE	NC		04/10/2024	6.875	281,779		399,000
100148007	SACRAMENTO	CA		04/10/2024	7.500	218,240		650,000
100148008	GROVETOWN	GA		04/10/2024	6.625	200,232		279,900
100148009	HOUSTON	TX		04/10/2024	6.990	206,077		273,000
100148010	SIERRA VISTA	AZ		04/10/2024	6.625	165,462		250,000
100148011	CHICAGO	IL		04/10/2024	7.625	165,265		215,000
100148012	FULSHEAR	TX		04/10/2024	6.500	277,995		390,000
100148013	CHULA VISTA	CA		04/10/2024	7.625	630,640		860,000
100148014	MANTECA	CA		04/10/2024	7.500	497,445		650,000
100148015	WINTER GARDEN	FL		04/10/2024	7.125	304,706		495,000
100148016	MELISSA	TX		04/10/2024	7.625	189,644		345,000
100148017	SANTA MARIA	CA		04/10/2024	6.500	393,472		655,000
100148018	ORLANDO	FL		04/10/2024	7.625	292,497		366,000
100148019	NOVATO	CA		04/10/2024	7.125	477,266		790,000
100148020	PITTSBORO	NC		04/10/2024	6.125	294,449		403,000
100148021	SANTA MARIA	CA		04/10/2024	6.500	378,454		630,000
100148022	WINCHESTER	CA		04/10/2024	6.000	432,234		630,000
100148023	SANTA MARIA	CA		04/10/2024	6.500	309,276		515,000
100148024	FOLSOM	CA		04/10/2024	6.990	315,003		710,000
100148025	LEWISTON	NY		04/10/2024	6.990	170,360		245,000
100148026	BUENA PARK	CA		04/10/2024	6.500	955,660		1,469,000
100148027	DAWSONVILLE	GA		04/10/2024	6.125	294,703		401,000
100148028	CHARLOTTE	NC		04/10/2024	8.125	302,985		377,900

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148029	GULF SHORES	AL		04/10/2024	7.625	334,068		898,000
100148030	ROUND ROCK	TX		04/10/2024	7.125	259,078		372,000
100148031	CONROE	TX		04/10/2024	8.125	410,510		540,000
100148032	PINEVILLE	NC		04/10/2024	6.125	304,581		448,000
100148033	MELISSA	TX		04/10/2024	6.990	253,417		408,500
100148034	HUTTO	TX		04/10/2024	7.625	302,608		410,000
100148035	CLEVELAND	GA		04/10/2024	8.125	393,303		520,000
100148036	KANNAPOLIS	NC		04/10/2024	6.125	260,964		368,000
100148037	PORT SAINT LUCIE	FL		04/10/2024	7.500	336,260		440,000
100148038	MELISSA	TX		04/10/2024	7.125	243,008		399,000
100148039	MABLETON	GA		04/10/2024	6.125	227,042		375,000
100148040	ROUND ROCK	TX		04/10/2024	7.125	309,597		420,000
100148041	LANCASTER	PA		04/10/2024	6.625	265,930		440,000
100148042	MANTECA	CA		04/10/2024	7.125	407,234		600,000
100148043	WINCHESTER	CA		04/10/2024	7.125	425,623		562,000
100148044	LAWRENCEVILLE	GA		04/10/2024	6.625	264,789		355,000
100148045	RALEIGH	NC		04/10/2024	6.990	266,143		355,900
100148046	HUTTO	TX		04/10/2024	7.625	307,387		410,000
100148047	TRUCKEE	CA		04/10/2024	7.125	394,895		785,000
100148048	CASCADE	CO		04/10/2024	7.125	473,499		685,000
100148049	CAPE CORAL	FL		04/10/2024	6.625	330,879		444,000
100148050	JACKSON	MI		04/10/2024	7.625	240,863		301,000
100148051	MELISSA	TX		04/10/2024	7.990	309,371		402,000
100148052	ROCHESTER	MN		04/10/2024	8.125	167,203		210,000
100148053	SPARKS	NV		04/10/2024	8.125	576,251		640,000
100148054	DAWSONVILLE	GA		04/10/2024	6.625	202,361		400,000
100148055	CLIFFSIDE PARK	NJ		04/10/2024	6.990	293,720		550,000
100148056	KETCHUM	ID		04/10/2024	7.125	636,125		1,533,000
100148057	LONG BEACH	CA		04/10/2024	7.625	1,179,053		1,575,000
100148058	WESLEY CHAPEL	FL		04/10/2024	8.625	262,434		332,500
100148059	MCKINNEY	TX		04/10/2024	8.625	305,429		375,000
100148060	GRAHAM	NC		04/10/2024	6.125	246,580		347,000
100148061	WYLIE	TX		04/10/2024	7.500	249,951		385,000
100148062	WYLIE	TX		04/10/2024	7.500	309,939		465,000
100148063	NEW YORK	NY		04/10/2024	7.125	333,162		540,000
100148064	WENDELL	NC		04/10/2024	6.125	246,431		411,000
100148065	ONTARIO	CA		04/10/2024	7.625	381,961		590,000
100148066	DAWSONVILLE	GA		04/10/2024	7.625	297,768		392,000
100148067	BOGART	GA		04/10/2024	7.625	332,963		425,500
100148068	MELISSA	TX		04/10/2024	8.125	424,115		540,000
100148069	YOUNGSVILLE	NC		04/10/2024	6.990	308,403		409,000
100148070	MCKINNEY	TX		04/10/2024	8.125	298,422		390,000
100148071	KETCHUM	ID		04/10/2024	6.990	158,417		409,000
100148072	CORINTH	TX		04/10/2024	6.625	267,751		384,000
100148073	CONCORD	NC		04/10/2024	7.125	250,765		344,000
100148074	MIAMI	FL		04/10/2024	7.625	742,268		970,000
100148075	LAS VEGAS	NV		04/10/2024	7.625	290,598		366,000
100148076	CORONA	CA		04/10/2024	7.625	594,293		781,000
100148077	BROOMFIELD	CO		04/10/2024	6.125	418,340		605,000
100148078	CROSBY	TX		04/10/2024	6.500	184,562		240,000
100148079	CORONA	CA		04/10/2024	7.625	609,399		800,000
100148080	MIAMI	FL		04/10/2024	7.625	335,448		470,000
100148081	KANNAPOLIS	NC		04/10/2024	6.125	236,618		323,000
100148082	CLOVIS	CA		04/10/2024	7.125	250,108		439,000
100148083	PORTERVILLE	CA		04/10/2024	7.625	226,406		282,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148084	LATHROP	CA		04/10/2024	7.500	502,045		631,000
100148085	MELISSA	TX		04/10/2024	7.125	293,515		416,000
100148086	EAGLE RIVER	AK		04/10/2024	6.625	200,099		330,000
100148087	LANCASTER	PA		04/10/2024	6.625	192,337		330,000
100148088	CHARLOTTE	NC		04/10/2024	7.625	315,680		402,000
100148089	MELLEN	WI		04/10/2024	7.125	207,854		299,000
100148090	LOMITA	CA		04/10/2024	7.125	671,352		1,100,000
100148091	LAWRENCEVILLE	GA		04/10/2024	6.990	339,672		454,000
100148092	POINT PLEASANT BORO	NJ		04/10/2024	7.500	401,515		540,000
100148093	FRIENDSWOOD	TX		04/10/2024	6.990	163,556		220,000
100148094	DRIPPING SPRINGS	TX		04/10/2024	7.125	303,485		425,000
100148095	CHARLOTTE	NC		04/10/2024	6.625	291,143		402,000
100148096	ROSEVILLE	CA		04/10/2024	7.125	469,507		620,000
100148097	FULSHEAR	TX		04/10/2024	7.125	271,196		512,000
100148098	MIAMI	FL		04/10/2024	7.125	246,212		380,000
100148099	HUTTO	TX		04/10/2024	6.625	306,502		420,000
100148100	ROSEVILLE	CA		04/10/2024	7.125	469,883		621,000
100148101	FORNEY	TX		04/10/2024	8.625	232,018		303,000
100148102	HASLET	TX		04/10/2024	7.625	241,725		345,000
100148103	SMYRNA	GA		04/10/2024	6.625	407,981		535,000
100148104	CONCORD	NC		04/10/2024	7.625	244,619		330,000
100148105	SAN FRANCISCO	CA		04/10/2024	6.990	375,477		530,000
100148106	NORTH BRUNSWICK	NJ		04/10/2024	7.125	326,304		470,000
100148107	NOVATO	CA		04/10/2024	7.500	434,724		549,950
100148108	PLACERVILLE	CA		04/10/2024	6.990	214,570		450,000
100148109	MARYSVILLE	WA		04/10/2024	6.625	363,603		605,000
100148110	STANLEY	NC		04/10/2024	6.990	296,167		400,000
100148111	TOBYHANNA	PA		04/10/2024	6.625	313,010		535,000
100148112	RIO RICO	AZ		04/10/2024	8.625	238,540		310,000
100148113	PENDERGRASS	GA		04/10/2024	7.125	285,723		386,000
100148114	MELISSA	TX		04/10/2024	8.125	349,648		420,000
100148115	OAKLAND PARK	FL		04/10/2024	6.500	456,030		760,000
100148116	EL DORADO HILLS	CA		04/10/2024	6.625	306,830		570,000
100148117	CORINTH	TX		04/10/2024	5.990	256,134		384,000
100148118	BEND	OR		04/10/2024	7.625	434,814		550,000
100148119	KATY	TX		04/10/2024	7.625	272,990		350,000
100148120	ANNA	TX		04/10/2024	6.625	220,293		420,000
100148121	MILPITAS	CA		04/10/2024	6.500	552,855		1,370,000
100148122	CORONA	CA		04/10/2024	6.625	451,598		797,000
100148123	AUBURN	ME		04/10/2024	8.125	178,229		235,000
100148124	FAIR OAKS	CA		04/10/2024	7.500	385,227		560,000
100148125	SUNSET BEACH	CA		04/10/2024	8.125	1,667,820		2,200,000
100148126	ANNA	TX		04/10/2024	7.125	273,055		365,000
100148127	EDISON	NJ		04/10/2024	7.375	278,214		390,000
100148128	KANNAPOLIS	NC		04/10/2024	7.125	230,076		308,000
100148129	CARLSBAD	CA		04/10/2024	7.625	848,517		1,550,000
100148130	TARZANA	CA		04/10/2024	8.375	4,558,209		6,010,000
100148131	FOLSOM	CA		04/10/2024	8.000	686,815		757,000
100148132	DISCOVERY BAY	CA		04/10/2024	6.625	1,700,117		2,480,000
100148133	STEILACOOM	WA		04/10/2024	9.000	716,456		926,000
100148134	GURNEE	IL		04/10/2024	8.125	162,981		250,000
100148135	KEY LARGO	FL		04/10/2024	7.250	1,259,156		1,880,000
100148136	WEST PALM BEACH	FL		04/10/2024	8.000	3,591,875		4,800,000
100148138	MONTROSE	CO		04/10/2024	6.500	1,106,126		1,455,000
100148139	MIAMI BEACH	FL		05/15/2024	8.375	352,665		439,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148141	WHITTIER	CA		05/15/2024	7.500	1,448,648		1,780,000
100148142	CYPRESS	TX		05/15/2024	8.750	1,595,004		1,770,000
100148143	VENICE	FL		05/15/2024	7.375	168,861		370,000
100148144	VALLEY PARK	MO		05/15/2024	7.125	384,504		480,000
100148145	YPSILANTI	MI		05/15/2024	7.500	265,314		351,000
100148146	SAINT PAUL	MN		05/15/2024	8.125	180,834		265,000
100148147	ORLANDO	FL		05/15/2024	7.500	736,775		925,000
100148148	HOUSTON	TX		05/15/2024	8.875	279,618		317,000
100148149	LONG BEACH	CA		05/15/2024	8.500	711,416		900,000
100148150	KODAK	TN		05/15/2024	8.250	270,909		350,000
100148151	CLEVELAND	OH		05/15/2024	8.500	150,612		200,000
100148152	SAN MARCOS	TX		05/15/2024	7.375	294,681		380,000
100148153	FRESNO	CA		05/15/2024	8.625	226,339		285,000
100148154	CHICAGO	IL		05/15/2024	7.750	1,200,866		1,600,000
100148155	SANTA CLARITA	CA		05/15/2024	8.250	535,804		630,000
100148156	BAKERSFIELD	CA		05/15/2024	7.875	195,217		270,000
100148157	TIGARD	OR		05/15/2024	7.625	310,901		590,000
100148158	DISCOVERY BAY	CA		05/15/2024	7.250	278,985		764,000
100148159	OCEANSIDE	CA		05/15/2024	7.750	585,039		717,000
100148160	PITTSBURGH	PA		05/15/2024	7.500	401,850		598,000
100148161	HALLANDALE	FL		05/15/2024	7.125	664,629		875,000
100148162	AVON LAKE	OH		05/15/2024	7.875	192,713		250,000
100148163	STUDIO CITY	CA		05/15/2024	7.750	3,031,935		3,950,000
100148164	ATLANTA	GA		05/15/2024	10.250	109,479		143,000
100148165	CHARLOTTE	NC		05/15/2024	8.500	172,901		310,000
100148166	SAN JOSE	CA		05/15/2024	7.375	363,487		2,500,000
100148167	BONITA SPRINGS	FL		05/15/2024	7.500	326,680		400,000
100148168	SAN DIEGO	CA		05/15/2024	6.875	1,493,868		2,000,000
100148169	LOS ANGELES	CA		05/15/2024	6.750	998,807		3,175,000
100148170	NEW BRITAIN	CT		05/15/2024	8.000	286,218		395,000
100148171	DALLAS	TX		05/15/2024	7.625	1,342,099		1,725,000
100148172	TUCSON	AZ		05/15/2024	8.500	233,408		293,000
100148173	OAKLAND	CA		04/12/2024	7.500	522,453		730,000
100148174	CARLSBAD	CA		04/12/2024	7.124	516,395		725,000
100148175	CORAL SPRINGS	FL		04/12/2024	7.124	471,224		650,000
100148176	CHARLOTTE	NC		04/12/2024	6.999	282,729		380,000
100148177	MOUNT DESERT	ME		04/12/2024	6.999	328,045		440,000
100148178	BIG BEAR LAKE	CA		04/12/2024	6.999	570,483		750,000
100148179	TACOMA	WA		04/12/2024	7.124	368,300		485,000
100148180	BUDA	TX		04/12/2024	7.124	264,800		345,000
100148181	OVERLAND PARK	KS		04/12/2024	6.999	202,456		268,000
100148182	ATLANTA	GA		04/12/2024	6.499	759,631		1,200,000
100148183	SARASOTA	FL		04/12/2024	7.375	355,214		494,000
100148184	FALLSTON	MD		04/12/2024	7.625	244,589		407,000
100148185	HOWELL	NJ		04/12/2024	6.875	392,960		525,000
100148186	BRICK	NJ		04/12/2024	6.875	385,475		525,000
100148187	PITTSBURGH	PA		04/12/2024	6.990	291,215		385,000
100148188	MINNEAPOLIS	MN		04/12/2024	7.625	348,526		430,000
100148189	MIDLAND PARK	NJ		04/12/2024	6.874	648,192		857,310
100148190	THOUSAND OAKS	CA		04/12/2024	7.375	670,292		825,000
100148191	KISSIMMEE	FL		04/12/2024	7.500	397,533		610,000
100148192	LAS VEGAS	NV		04/12/2024	7.124	314,543		473,000
100148193	MIDLOTHIAN	VA		04/12/2024	7.625	282,760		373,000
100148194	CHARLOTTE	NC		04/12/2024	7.124	329,474		437,000
100148195	BEECH MOUNTAIN	NC		04/12/2024	7.625	242,050		305,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148196	LYNNWOOD	WA		04/12/2024	6.624	555,590		785,000
100148197	SHAVER LAKE	CA		04/12/2024	7.624	751,885		933,000
100148198	AUBREY	TX		04/12/2024	6.624	283,915		385,000
100148199	PORTLAND	OR		04/12/2024	7.375	764,090		1,000,000
100148200	CHARLOTTE	NC		04/12/2024	7.624	242,517		304,000
100148201	SEVIERVILLE	TN		04/12/2024	7.624	569,148		876,000
100148202	NORFOLK	VA		04/12/2024	6.999	209,646		310,000
100148203	NAPLES	FL		04/12/2024	7.124	259,188		345,000
100148204	KAILUA-KONA	HI		04/12/2024	7.625	801,398		1,040,000
100148205	CHARLOTTE	NC		04/12/2024	7.625	290,694		360,000
100148206	JACKSONVILLE	OR		04/12/2024	7.500	452,774		560,000
100148207	HILLSBORO	OR		04/12/2024	7.124	349,394		490,000
100148208	HILLSBOROUGH	NC		04/12/2024	7.625	269,388		340,000
100148209	LYNNWOOD	WA		04/12/2024	6.999	558,646		735,000
100148210	SHELTON	WA		04/12/2024	7.500	484,876		630,000
100148211	NORTH LAS VEGAS	NV		04/12/2024	7.250	309,087		399,000
100148212	PHOENIX	AZ		04/12/2024	6.624	214,850		295,000
100148213	NORCO	CA		04/12/2024	7.625	509,955		675,000
100148214	DEWEY BEACH	DE		04/12/2024	6.999	728,737		965,000
100148215	MODESTO	CA		04/12/2024	7.624	367,958		490,000
100148216	RALEIGH	NC		04/12/2024	7.124	246,268		330,000
100148217	SAVANNAH	GA		04/12/2024	7.124	641,881		855,000
100148218	NASHVILLE	TN		04/12/2024	7.625	630,320		815,000
100148219	NASHVILLE	TN		04/12/2024	5.990	287,689		390,000
100148220	PIGEON FORGE	TN		04/12/2024	7.625	337,494		420,000
100148221	MARANA	AZ		04/12/2024	7.125	280,667		370,000
100148222	FORNEY	TX		04/12/2024	7.625	293,454		367,000
100148223	DALLAS	TX		04/12/2024	7.500	285,068		425,000
100148224	PHILADELPHIA	PA		04/12/2024	7.500	237,283		311,400
100148225	CENTERTON	AR		04/12/2024	7.124	315,581		430,000
100148226	HOUSTON	TX		04/12/2024	6.999	207,914		276,000
100148227	MCGAHEYSVILLE	VA		04/12/2024	7.124	306,102		410,000
100148228	APEX	NC		04/12/2024	7.990	351,999		435,000
100148229	LAS VEGAS	NV		04/12/2024	7.124	383,583		528,000
100148230	FOUNTAIN	CO		04/12/2024	6.999	229,940		340,000
100148231	ATLANTA	GA		04/12/2024	7.124	220,541		300,000
100148232	CHARLOTTE	NC		04/12/2024	7.125	456,169		598,000
100148233	CLINTON	MD		04/12/2024	7.500	294,494		348,000
100148234	DURHAM	NC		04/12/2024	7.375	287,835		444,000
100148235	PHOENIX	AZ		04/12/2024	6.990	239,678		320,000
100148236	ANNA	TX		04/12/2024	7.124	332,374		413,000
100148237	ROSEVILLE	CA		04/12/2024	7.375	446,598		580,000
100148238	LITTLE ROCK	AR		04/12/2024	6.624	193,294		265,000
100148239	SPRING HILL	FL		04/12/2024	8.125	380,341		480,000
100148240	PENDERGRASS	GA		04/12/2024	6.625	220,108		305,000
100148241	MILTON	NH		04/12/2024	7.124	286,391		417,000
100148242	ROSEVILLE	CA		04/12/2024	7.625	451,151		585,000
100148243	SPRING HILL	FL		04/12/2024	7.124	274,229		325,000
100148244	NORFOLK	VA		04/12/2024	7.375	277,795		363,000
100148245	HANOVER	MD		04/12/2024	7.000	358,966		535,000
100148246	MARIETTA	GA		04/12/2024	6.990	620,889		912,000
100148247	ATLANTA	GA		04/12/2024	6.624	410,002		552,000
100148248	WOLFFORTH	TX		04/12/2024	7.000	249,872		410,000
100148249	JACKSON	NJ		04/12/2024	7.125	409,997		605,000
100148250	KANSAS CITY	MO		04/12/2024	5.990	188,410		260,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148251	COLLEGE STATION	TX		04/12/2024	7.125	213,201		285,900
100148252	BALTIMORE	MD		04/12/2024	6.875	256,309		340,000
100148253	LEANDER	TX		04/12/2024	7.625	371,204		460,000
100148254	WAKE FOREST	NC		04/12/2024	7.000	382,519		510,000
100148255	ASHBURN	VA		04/12/2024	6.990	420,560		555,000
100148256	LOMBARD	IL		04/12/2024	7.000	265,298		375,000
100148257	LAS CRUCES	NM		04/12/2024	7.500	243,479		325,000
100148258	LINCOLN CITY	OR		04/12/2024	7.625	509,457		660,000
100148259	SAN ANTONIO	TX		04/12/2024	6.625	308,097		425,000
100148260	WEST NEW YORK	NJ		04/12/2024	7.500	575,474		775,000
100148261	EL SEGUNDO	CA		04/12/2024	8.125	494,550		610,000
100148262	MIDLOTHIAN	VA		04/12/2024	7.625	261,933		389,500
100148263	AUSTIN	TX		04/12/2024	6.500	282,498		418,000
100148264	LEANDER	TX		04/12/2024	7.125	339,272		464,000
100148265	PLAINFIELD	IL		04/12/2024	7.124	262,189		342,000
100148266	OAK RIDGE	TN		04/12/2024	6.750	268,257		360,000
100148267	FORT LAUDERDALE	FL		04/12/2024	8.125	355,123		495,000
100148268	PEMBROKE PINES	FL		04/12/2024	6.875	449,373		610,000
100148269	HAMPTON	VA		04/12/2024	7.500	200,921		263,000
100148270	ROGERS	AR		04/12/2024	7.000	369,963		498,000
100148271	FORNEY	TX		04/12/2024	6.875	269,951		355,000
100148272	BRIGANTINE	NJ		04/12/2024	7.500	496,134		660,000
100148273	MONMOUTH BEACH	NJ		04/12/2024	7.500	671,017		1,150,000
100148274	HARRISON	NJ		04/12/2024	7.625	515,428		800,000
100148275	FERRIS	TX		04/12/2024	6.624	287,441		405,000
100148276	WASHINGTON	DC		04/12/2024	6.624	519,543		751,000
100148277	RADFORD	VA		04/12/2024	8.125	264,178		340,000
100148278	SANFORD	FL		04/12/2024	7.375	281,539		385,000
100148279	JACKSONVILLE BEACH	FL		04/12/2024	6.990	507,186		665,000
100148280	BUCHANAN DAM	TX		04/12/2024	7.125	477,829		625,000
100148281	HUTTO	TX		04/12/2024	6.625	238,635		330,000
100148282	ROUND ROCK	TX		04/12/2024	6.375	303,880		456,000
100148283	PORT ANGELES	WA		04/12/2024	6.875	380,434		575,000
100148284	LAS VEGAS	NV		04/12/2024	7.125	331,700		415,000
100148285	PFLUGERVILLE	TX		04/12/2024	6.500	326,554		440,000
100148286	ANTIOCH	IL		04/12/2024	6.875	227,149		316,000
100148287	MIRAMAR BEACH	FL		04/12/2024	6.625	354,918		500,000
100148288	APACHE JUNCTION	AZ		04/12/2024	7.125	283,572		409,000
100148289	ITASCA	IL		04/12/2024	6.990	248,742		340,000
100148290	TIGARD	OR		04/12/2024	6.125	431,980		582,000
100148291	PLAINFIELD	IL		04/12/2024	7.375	211,933		277,000
100148292	LAS VEGAS	NV		04/12/2024	7.500	405,132		525,000
100148293	TROUTMAN	NC		04/12/2024	5.750	317,135		457,000
100148294	ANAHEIM	CA		04/12/2024	7.000	645,941		845,000
100148295	MERCHANTVILLE	NJ		04/12/2024	6.990	221,031		309,000
100148296	PALM COAST	FL		04/12/2024	6.125	315,591		490,000
100148297	RENO	NV		04/12/2024	7.125	422,564		580,000
100148298	ALPHARETTA	GA		04/12/2024	6.990	314,926		441,000
100148299	CENTERTON	AR		04/12/2024	6.624	233,696		344,000
100148300	MILLTOWN	NJ		04/12/2024	7.125	325,170		498,000
100148301	HENDERSON	NV		04/12/2024	7.125	276,143		376,000
100148302	HAPEVILLE	GA		04/12/2024	6.875	272,073		388,500
100148303	INDIALANTIC	FL		04/12/2024	7.625	511,567		680,000
100148304	ERIE	CO		04/12/2024	5.625	385,739		536,000
100148305	KILLEEN	TX		04/12/2024	6.875	208,274		307,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148306	DENVER	CO		04/12/2024	6.625	239,444		321,000
100148307	LEANDER	TX		04/12/2024	6.625	288,167		390,000
100148308	RENTON	WA		04/12/2024	7.125	515,598		725,000
100148309	WILSONVILLE	OR		04/12/2024	7.625	386,984		537,000
100148310	VANCOUVER	WA		04/12/2024	8.125	416,434		511,000
100148311	LAWRENCEVILLE	GA		04/12/2024	8.125	309,383		380,000
100148312	PFLUGERVILLE	TX		04/12/2024	7.500	378,717		463,000
100148313	BIRMINGHAM	AL		04/12/2024	7.500	272,688		333,500
100148314	HARKER HEIGHTS	TX		04/12/2024	6.125	241,599		341,000
100148315	SUMMERVILLE	SC		04/12/2024	7.125	242,362		342,000
100148316	DRESHER	PA		04/12/2024	7.125	695,231		918,500
100148317	WESTWORTH VILLAGE	TX		04/12/2024	8.125	254,397		351,000
100148318	FORT WORTH	TX		04/12/2024	8.125	298,962		395,000
100148319	WINNETKA	CA		04/12/2024	7.375	710,566		940,000
100148320	CONROE	TX		04/12/2024	6.624	265,969		379,000
100148321	IDAHO FALLS	ID		04/12/2024	7.500	227,628		415,000
100148322	PHOENIX	AZ		04/12/2024	7.625	348,192		425,000
100148323	HENDERSON	NV		04/12/2024	6.990	332,791		486,000
100148324	MORRISTOWN	AZ		04/12/2024	7.500	196,274		260,000
100148325	CHARLOTTE	NC		04/12/2024	7.625	303,434		355,000
100148326	ROCKAWAY	NJ		04/12/2024	6.625	290,167		410,000
100148327	DECATUR	GA		04/12/2024	7.625	378,921		465,000
100148328	SEVIERVILLE	TN		04/12/2024	6.990	452,561		620,000
100148329	KYLE	TX		04/12/2024	5.375	260,389		360,000
100148330	FOLSOM	CA		04/12/2024	7.625	350,538		470,000
100148331	DUBLIN	CA		04/12/2024	7.625	520,861		725,000
100148332	CAROLINA BEACH	NC		04/12/2024	7.375	446,991		620,000
100148333	OXNARD	CA		04/12/2024	7.000	425,801		610,000
100148334	HERRIMAN	UT		04/12/2024	7.250	380,476		485,000
100148335	NORTH PORT	FL		04/12/2024	7.625	292,800		400,000
100148336	ROYSE CITY	TX		04/12/2024	6.875	217,527		292,000
100148337	STILLWATER	OK		04/12/2024	7.375	226,720		300,000
100148338	WAUKEE	IA		04/12/2024	6.500	187,414		253,000
100148339	NORTH LAS VEGAS	NV		04/12/2024	6.500	333,923		445,000
100148340	DAPHNE	AL		04/12/2024	5.625	206,124		314,000
100148341	STEPHENS CITY	VA		04/12/2024	5.500	309,731		436,000
100148342	ROSEVILLE	CA		04/12/2024	5.750	328,577		456,000
100148343	PARKER	CO		04/12/2024	6.500	442,615		650,000
100148344	LEANDER	TX		04/12/2024	7.500	346,603		475,000
100148345	HUNTSVILLE	AL		04/12/2024	5.750	207,628		291,400
100148346	MADERA	CA		04/12/2024	5.750	303,144		422,000
100148347	DENTON	TX		04/12/2024	5.990	275,728		375,000
100148348	LOCKHART	TX		04/12/2024	5.500	222,692		319,000
100148349	FRESNO	TX		04/12/2024	5.750	216,326		301,000
100148350	FORT WORTH	TX		04/12/2024	5.500	260,962		346,000
100148351	FORT WORTH	TX		04/12/2024	5.500	253,798		350,000
100148352	BAKERSFIELD	CA		04/12/2024	5.250	281,179		399,000
100148353	SPRING	TX		04/12/2024	5.750	224,918		322,000
100148354	MYRTLE BEACH	SC		04/12/2024	6.500	281,745		402,000
100148355	OKLAHOMA CITY	OK		04/12/2024	5.750	200,511		278,000
100148356	CLAREMORE	OK		04/12/2024	5.750	185,775		260,000
100148357	ROSEMOUNT	MN		04/12/2024	5.375	233,378		355,000
100148358	FORT WORTH	TX		04/12/2024	5.750	269,325		375,000
100148359	WESLEY CHAPEL	FL		04/12/2024	7.500	388,159		490,000
100148360	FORT WORTH	TX		04/12/2024	5.750	266,034		364,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148361	OKLAHOMA CITY	OK		04/12/2024	5.750	182,420		258,000
100148362	SAINT AUGUSTINE	FL		04/12/2024	5.750	247,606		328,000
100148363	MERCED	CA		04/12/2024	6.500	315,557		450,000
100148364	GLASSBORO	NJ		04/12/2024	7.625	274,975		358,000
100148365	STATESVILLE	NC		04/12/2024	5.500	235,347		340,000
100148366	SAINT AUGUSTINE	FL		04/12/2024	5.500	215,540		330,500
100148367	FORT WORTH	TX		04/12/2024	5.500	214,694		304,000
100148368	SPRING	TX		04/12/2024	6.500	249,959		315,000
100148369	NEW BRAUNFELS	TX		04/12/2024	6.250	220,593		330,000
100148370	BRADENTON	FL		04/12/2024	5.750	408,976		564,000
100148371	FORT WORTH	TX		04/12/2024	5.750	272,632		393,000
100148372	FORT WORTH	TX		04/12/2024	5.750	230,616		363,000
100148373	LANCASTER	CA		04/12/2024	5.750	401,409		525,000
100148374	SANFORD	NC		04/12/2024	6.500	206,367		280,000
100148375	FAYETTEVILLE	AR		04/12/2024	6.500	267,302		379,000
100148376	COLUMBIA	TN		04/12/2024	5.750	218,136		289,000
100148377	WESLEY CHAPEL	FL		04/12/2024	7.490	531,126		650,000
100148378	LOCKHART	TX		04/12/2024	5.500	214,840		322,000
100148379	COLUMBIA	TN		04/12/2024	5.750	196,525		275,000
100148380	WASHINGTON	UT		04/12/2024	5.750	341,709		485,000
100148381	UNION CITY	GA		04/12/2024	6.500	256,378		342,000
100148382	OAKLAND	FL		04/12/2024	5.750	423,563		580,000
100148383	BROWNSBURG	IN		04/12/2024	6.990	383,826		480,000
100148384	EDMONDS	WA		04/12/2024	5.750	567,345		715,000
100148385	POMPANO BEACH	FL		04/12/2024	7.125	458,754		650,000
100148386	SAN DIEGO	CA		04/12/2024	7.375	345,036		535,000
100148387	SAN ANTONIO	FL		04/12/2024	5.500	199,730		285,000
100148388	BUCKEYE	AZ		04/12/2024	7.000	304,392		428,000
100148389	PENDERGRASS	GA		04/12/2024	5.500	262,416		350,000
100148390	NORTH HOLLYWOOD	CA		04/12/2024	7.500	545,139		975,000
100148391	NOKOMIS	FL		04/12/2024	6.375	265,346		360,000
100148392	PALMETTO	FL		04/12/2024	6.375	235,875		320,000
100148393	RIVERHEAD	NY		04/12/2024	6.875	351,401		500,000
100148394	SAN ANTONIO	FL		04/12/2024	5.375	204,466		292,000
100148395	HUMBLE	TX		04/12/2024	6.990	213,629		285,000
100148396	PLAINFIELD	NJ		04/12/2024	6.990	407,167		540,000
100148397	OPELIKA	AL		04/12/2024	6.125	216,177		294,120
100148398	BRYAN	TX		04/12/2024	7.625	277,998		340,000
100148399	PRINCETON	TX		04/12/2024	7.500	214,435		280,000
100148400	MOBILE	AL		04/12/2024	6.500	237,420		321,000
100148401	KYLE	TX		04/12/2024	6.875	226,195		300,000
100148402	BAKERSFIELD	CA		04/12/2024	6.750	327,385		434,000
100148403	FREEPORT	FL		04/12/2024	5.500	215,060		300,000
100148404	COLLEGE STATION	TX		04/12/2024	5.750	228,197		339,500
100148405	MORRISTOWN	TN		04/12/2024	5.500	184,226		316,000
100148406	COLLEGE STATION	TX		04/12/2024	5.250	186,781		270,000
100148407	MERCED	CA		04/12/2024	5.750	312,305		458,000
100148408	HENDERSON	NV		04/12/2024	5.500	270,494		354,000
100148409	LOCKHART	TX		04/12/2024	5.750	228,972		327,500
100148410	OKLAHOMA CITY	OK		04/12/2024	5.750	193,943		260,000
100148411	CHARLOTTE	NC		04/12/2024	5.990	232,621		325,000
100148412	MAGNOLIA	TX		04/12/2024	5.750	209,931		303,000
100148413	OKLAHOMA CITY	OK		04/12/2024	5.750	206,777		287,000
100148414	SPRING	TX		04/12/2024	5.500	175,367		238,000
100148415	LOCKHART	TX		04/12/2024	5.375	211,162		300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148416	FLORESVILLE	TX		04/12/2024	5.250	207,471		294,000
100148417	HENDERSON	NV		04/12/2024	5.750	265,825		366,000
100148418	ROSEVILLE	CA		04/12/2024	7.625	423,142		560,000
100148419	MUNDELEIN	IL		04/12/2024	5.500	293,900		408,000
100148420	LACEY	WA		04/12/2024	7.250	437,588		575,000
100148421	RICHMOND HILL	GA		04/12/2024	5.750	324,790		452,000
100148422	STATESVILLE	NC		04/12/2024	6.500	196,805		360,000
100148423	STEPHENS CITY	VA		04/12/2024	6.500	327,469		452,000
100148424	WEST MELBOURNE	FL		04/12/2024	6.625	270,353		407,000
100148425	WEST RICHLAND	WA		04/12/2024	5.500	277,636		385,000
100148426	LATHROP	CA		04/12/2024	6.875	506,145		728,000
100148427	LAS VEGAS	NV		04/12/2024	5.750	321,020		440,000
100148428	SANFORD	NC		04/12/2024	5.750	199,355		281,000
100148429	ASHBURN	VA		04/12/2024	7.625	521,406		733,000
100148430	RIO RANCHO	NM		04/12/2024	5.500	227,345		345,000
100148431	SACRAMENTO	CA		04/12/2024	7.625	395,236		510,000
100148432	DENVER	CO		04/12/2024	7.500	264,627		350,000
100148433	DAYTON	TX		04/12/2024	5.750	211,437		284,000
100148434	FLORESVILLE	TX		04/12/2024	5.500	221,048		300,000
100148435	GEORGETOWN	TX		04/12/2024	8.625	317,171		430,000
100148436	ROSEVILLE	CA		04/12/2024	5.750	320,575		486,000
100148437	NASHVILLE	TN		04/12/2024	7.625	509,853		625,000
100148438	YORKVILLE	IL		04/12/2024	8.125	490,409		605,000
100148439	NASHVILLE	TN		04/12/2024	7.625	509,853		625,000
100148440	MADERA	CA		04/12/2024	7.000	346,333		450,000
100148441	OCALA	FL		04/12/2024	6.000	208,719		286,000
100148442	AUBURN	GA		04/12/2024	5.500	349,712		540,000
100148443	SAINT PAUL	MN		04/12/2024	8.125	316,660		390,000
100148444	KIRKLAND	WA		04/12/2024	7.500	653,813		895,000
100148445	BREMERTON	WA		04/12/2024	6.990	294,210		388,000
100148446	RIVERSIDE	NJ		04/12/2024	7.375	274,235		365,000
100148447	LEESBURG	VA		04/12/2024	7.000	394,758		550,000
100148448	FRONT ROYAL	VA		04/12/2024	7.375	345,751		476,000
100148449	LITTLE RIVER	SC		04/12/2024	7.625	334,293		412,000
100148450	MCKINNEY	TX		04/12/2024	5.625	222,651		313,000
100148451	LAND O LAKES	FL		04/12/2024	5.990	250,871		345,000
100148452	AVE MARIA	FL		04/12/2024	5.990	247,976		338,742
100148453	PENDERGRASS	GA		04/12/2024	5.375	192,120		298,000
100148454	FORT WORTH	TX		04/12/2024	5.375	188,473		275,000
100148455	PENDERGRASS	GA		04/12/2024	5.375	215,192		305,000
100148456	ERIE	CO		04/12/2024	5.250	388,009		530,000
100148457	GEORGETOWN	TX		04/12/2024	5.250	265,793		400,000
100148458	PARKER	CO		04/12/2024	5.125	412,680		590,000
100148459	HENDERSON	NV		04/12/2024	5.875	317,496		425,000
100148460	PALM DESERT	CA		04/12/2024	5.625	427,027		558,000
100148461	BRIDGEPORT	PA		04/12/2024	5.250	237,398		355,000
100148462	MAPLE GROVE	MN		04/12/2024	5.250	243,025		345,000
100148463	MADISON	AL		04/12/2024	5.500	229,963		349,000
100148464	LAS VEGAS	NV		04/12/2024	5.500	286,087		463,000
100148465	SUNSET BEACH	NC		04/12/2024	7.000	686,422		910,000
100148466	ROSELAND	NJ		04/12/2024	7.500	417,282		540,000
100148467	PAYSON	AZ		04/12/2024	7.500	312,189		404,000
100148468	RIVERVIEW	FL		04/12/2024	6.990	285,593		389,000
100148469	PEORIA	AZ		04/12/2024	7.625	329,488		408,000
100148470	PLUMAS LAKE	CA		04/12/2024	5.990	462,133		595,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148471	WESTLAKE	FL		04/12/2024	7.125	662,607		826,000
100148472	CLERMONT	FL		04/12/2024	6.990	396,816		541,000
100148473	UNION	NE		04/12/2024	7.990	297,266		402,000
100148474	LEES SUMMIT	MO		04/12/2024	8.125	280,982		386,000
100148475	LONG BEACH	CA		04/12/2024	7.990	695,639		1,270,000
100148476	EL CAJON	CA		04/12/2024	7.375	563,434		990,000
100148477	HOLLY SPRINGS	NC		04/12/2024	7.625	277,780		360,000
100148478	ESTERO	FL		04/12/2024	7.500	449,877		675,000
100148479	EL CAJON	CA		04/12/2024	7.375	563,434		1,000,000
100148480	NAPLES	FL		04/12/2024	7.375	437,701		980,000
100148481	WEST CAPE MAY	NJ		04/12/2024	6.625	503,650		1,475,000
100148482	VENTURA	CA		04/12/2024	6.625	281,072		790,000
100148483	CLAYTON	NC		04/12/2024	7.375	257,697		338,000
100148484	EMERALD ISLE	NC		04/12/2024	7.625	546,244		775,000
100148485	PAIA	HI		04/12/2024	7.000	608,721		1,700,000
100148486	CHICAGO	IL		04/12/2024	6.499	634,819		912,000
100148487	AUBREY	TX		04/12/2024	6.875	263,911		350,000
100148488	BARNETT	MO		04/12/2024	7.625	358,870		471,000
100148489	SAN MARCOS	CA		04/12/2024	6.625	501,157		765,000
100148490	ESTERO	FL		04/12/2024	7.125	307,509		980,000
100148491	SHERMAN	TX		04/12/2024	7.625	322,600		440,000
100148492	ROOPVILLE	GA		04/12/2024	6.875	365,976		603,000
100148493	PLYMOUTH	MA		04/12/2024	7.375	551,541		740,000
100148494	PC BEACH	FL		04/12/2024	6.990	513,495		942,000
100148495	SODA SPRINGS	CA		04/12/2024	7.875	475,795		845,000
100148496	DALLAS	TX		04/12/2024	7.500	375,590		535,000
100148497	SAINT AUGUSTINE	FL		04/12/2024	7.125	377,729		545,000
100148498	BASTROP	TX		04/12/2024	7.125	303,500		450,000
100148499	STUART	FL		04/12/2024	7.625	311,572		406,000
100148500	HOUSTON	TX		04/12/2024	6.990	262,965		369,000
100148501	NAPLES	TX		04/12/2024	7.125	435,723		546,000
100148502	LIBERTY HILL	TX		04/12/2024	5.990	308,045		420,000
100148503	MASCOTTE	FL		04/12/2024	7.625	293,535		386,000
100148504	FORT MYERS	FL		04/12/2024	7.625	279,487		365,000
100148505	CUMMING	GA		04/12/2024	6.875	279,129		370,000
100148506	KILL DEVIL HILLS	NC		04/12/2024	7.625	524,248		685,000
100148507	PHOENIX	AZ		04/12/2024	8.125	650,903		914,000
100148508	IRVING	TX		04/12/2024	7.125	324,885		530,000
100148509	BOSTON	MA		04/12/2024	8.125	309,132		410,000
100148510	GARDENA	CA		04/12/2024	7.500	404,898		529,000
100148511	BROCKTON	MA		04/12/2024	8.000	358,928		525,000
100148512	BERMUDA DUNES	CA		04/12/2024	7.375	605,601		800,000
100148513	BRIDGEPORT	PA		04/12/2024	5.875	287,791		399,000
100148514	LOXAHATCHEE	FL		04/12/2024	6.625	496,934		672,000
100148515	SANTA CLARITA	CA		04/12/2024	7.500	284,877		740,000
100148516	REHOBOTH BEACH	DE		04/12/2024	6.125	471,531		875,000
100148517	STEPHENVILLE	TX		04/12/2024	7.500	334,793		470,000
100148518	WINOOSKI	VT		04/12/2024	7.500	401,162		540,000
100148519	PRINCETON	TX		04/12/2024	7.625	336,907		440,000
100148520	KATY	TX		04/12/2024	7.375	417,612		555,000
100148521	WILMINGTON	DE		04/12/2024	6.625	330,287		447,000
100148522	PHILADELPHIA	PA		04/12/2024	6.990	482,516		680,000
100148523	SEDONA	AZ		04/12/2024	7.625	578,987		770,000
100148524	MIAMI	FL		04/12/2024	8.000	385,064		500,000
100148525	CHARLOTTE	NC		04/12/2024	7.125	504,868		669,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148526	GAINESVILLE	FL		04/12/2024	7.490	314,122		415,000
100148527	LIMINGTON	ME		04/12/2024	7.625	328,050		440,000
100148528	SPRINGFIELD	MO		04/12/2024	7.625	292,331		384,000
100148529	COLLINSVILLE	CT		04/12/2024	7.625	357,228		500,000
100148530	LOS ANGELES	CA		04/12/2024	6.250	374,411		630,000
100148531	CHATTANOOGA	TN		04/12/2024	7.250	379,987		510,000
100148532	CHATTANOOGA	TN		04/12/2024	7.250	368,176		495,000
100148533	CHICAGO	IL		04/12/2024	7.625	268,749		375,000
100148534	MCKINNEY	TX		04/12/2024	7.000	291,377		390,000
100148535	CLAYTON	NC		04/12/2024	6.875	280,269		375,000
100148536	PLATTSMOUTH	NE		04/12/2024	8.625	300,812		416,000
100148537	NASHVILLE	TN		04/12/2024	7.250	347,397		460,000
100148538	VIRGINIA BEACH	VA		04/12/2024	7.250	319,617		430,000
100148539	DENVER	CO		04/12/2024	7.000	260,014		715,000
100148540	HALLANDALE BEACH	FL		04/12/2024	7.125	442,842		635,000
100148541	ROME	GA		04/12/2024	7.500	353,985		530,000
100148542	NAGS HEAD	NC		04/12/2024	7.625	420,160		600,000
100148543	ASH GROVE	MO		04/12/2024	7.625	289,804		380,000
100148544	COTTAGE GROVE	OR		04/12/2024	7.125	302,598		470,000
100148545	WEST CHESTER	PA		04/12/2024	7.625	282,437		425,000
100148546	HOUSTON	TX		04/12/2024	6.990	339,308		450,000
100148547	ROWLETT	TX		04/12/2024	6.875	312,016		435,000
100148548	PHOENIX	AZ		04/12/2024	7.625	352,255		475,000
100148549	OLYMPIA	WA		04/12/2024	7.625	364,714		550,000
100148550	LOS ANGELES	CA		04/12/2024	7.500	442,369		662,500
100148551	SPOKANE	WA		04/12/2024	6.990	447,698		605,000
100148552	HOWELL	NJ		04/12/2024	7.625	558,251		750,000
100148553	MARIETTA	GA		04/12/2024	7.125	281,862		381,000
100148554	LAKEWOOD	NJ		04/12/2024	7.625	595,497		800,000
100148555	LAKEWOOD	NJ		04/12/2024	7.625	354,166		475,000
100148556	LAKEWOOD	NJ		04/12/2024	7.625	565,798		760,000
100148557	PITTSBURGH	PA		04/12/2024	7.625	504,651		657,000
100148558	PLANO	TX		04/12/2024	7.000	518,590		696,500
100148559	BROOKLYN CENTER	MN		04/12/2024	7.500	254,968		336,000
100148560	HOUSTON	TX		04/12/2024	7.125	339,250		450,000
100148561	VAN ALSTYNE	TX		04/12/2024	7.125	306,576		464,000
100148562	MELISSA	TX		04/12/2024	6.625	283,759		396,000
100148563	NAPERVILLE	IL		04/12/2024	7.625	305,059		397,000
100148564	ARGYLE	TX		04/12/2024	6.875	375,350		518,000
100148565	WALLINGFORD	CT		04/12/2024	6.875	349,650		475,000
100148566	CANYON LAKE	TX		04/12/2024	7.000	357,933		475,000
100148567	BAKERSFIELD	CA		04/12/2024	7.375	599,948		847,000
100148568	INDIANAPOLIS	IN		04/12/2024	7.375	283,280		390,000
100148569	SAN JOSE	CA		04/12/2024	7.125	686,390		910,000
100148570	CLEARWATER	FL		04/12/2024	7.990	314,152		395,000
100148571	MURFREESBORO	TN		04/12/2024	7.625	389,145		510,000
100148572	LEANDER	TX		04/12/2024	7.500	268,384		349,000
100148573	TOMS RIVER	NJ		04/12/2024	7.625	315,088		410,000
100148574	BUMPASS	VA		04/12/2024	7.625	544,035		713,000
100148575	DURHAM	NC		04/12/2024	7.125	336,824		446,000
100148576	SAN FRANCISCO	CA		04/12/2024	7.125	1,400,365		1,850,000
100148577	OCEAN CITY	MD		04/12/2024	7.500	605,631		835,000
100148578	KISSIMMEE	FL		04/12/2024	6.990	318,043		505,000
100148579	MARY ESTHER	FL		04/12/2024	7.500	352,610		460,000
100148580	DES MOINES	WA		04/12/2024	7.625	334,750		495,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148581	CAPE CANAVERAL	FL		04/12/2024	7.625	378,793		520,000
100148582	SPOKANE	WA		04/12/2024	7.125	299,861		405,000
100148583	NEW ORLEANS	LA		04/12/2024	7.500	459,964		626,000
100148584	OAKLAND	CA		04/12/2024	7.125	641,497		890,000
100148585	SURPRISE	AZ		04/12/2024	7.625	361,884		481,000
100148586	LINDEN	NJ		04/12/2024	7.625	690,037		915,000
100148587	FAWNSKIN	CA		04/12/2024	6.990	371,810		530,000
100148588	SEMINOLE	FL		04/12/2024	7.625	294,689		385,000
100148589	KANSAS CITY	MO		04/12/2024	7.500	355,752		485,000
100148590	HOMELAND	CA		04/12/2024	6.375	439,040		599,000
100148591	TIGARD	OR		04/12/2024	6.125	400,412		552,000
100148592	FORT MYERS	FL		04/12/2024	7.500	394,771		515,000
100148593	APPLE VALLEY	CA		04/12/2024	7.625	286,625		375,000
100148594	FRISCO	TX		04/12/2024	7.625	281,240		530,000
100148595	FRISCO	TX		04/12/2024	7.625	265,727		520,000
100148596	DANIA BEACH	FL		04/12/2024	7.375	570,870		750,000
100148597	ROCKWALL	TX		04/12/2024	7.375	427,114		630,000
100148598	BUDA	TX		04/12/2024	7.625	317,888		400,000
100148599	NAPLES	FL		04/12/2024	6.990	280,811		375,000
100148600	FORT WORTH	TX		04/12/2024	7.375	466,738		640,000
100148601	TAMPA	FL		04/12/2024	7.625	373,546		515,000
100148602	PHOENIX	AZ		04/12/2024	7.625	761,431		1,000,000
100148603	FORT WORTH	TX		04/12/2024	7.375	466,738		640,000
100148604	POOLER	GA		04/12/2024	7.375	290,131		388,000
100148605	BOYNTON BEACH	FL		04/12/2024	7.625	322,565		450,000
100148606	ANNA	TX		04/12/2024	6.990	304,893		435,000
100148607	BAYOU VISTA	TX		04/12/2024	7.500	372,040		503,000
100148608	NOKOMIS	FL		04/12/2024	6.990	347,111		495,000
100148609	CLEBURNE	TX		04/12/2024	7.625	277,888		360,000
100148610	MIAMI	FL		04/12/2024	6.875	608,259		830,000
100148611	KENT	WA		04/12/2024	7.500	437,932		621,000
100148612	MIDDLETOWN	DE		04/12/2024	7.625	316,085		420,000
100148613	CAPE CORAL	FL		04/12/2024	6.125	314,062		470,000
100148614	ACWORTH	GA		04/12/2024	6.375	279,471		385,000
100148615	DOWNINGTOWN	PA		04/12/2024	5.500	376,029		535,000
100148616	CHANDLER	AZ		04/12/2024	5.375	451,177		635,000
100148618	CHULA VISTA	CA		05/15/2024	8.500	1,326,314		1,700,000
100148619	MIRAMAR	FL		05/15/2024	7.250	1,518,841		1,900,000
100148620	FRESNO	CA		05/15/2024	8.000	287,468		395,000
100148621	CLOVIS	CA		05/15/2024	8.000	272,569		350,000
100148622	LIBERTY HILL	TX		05/15/2024	7.375	693,673		870,000
100148623	CLEVELAND	TX		05/15/2024	9.875	696,669		1,053,000
100148624	CATHEDRAL CITY	CA		05/15/2024	6.875	290,301		550,000
100148625	ELIZABETHPORT	NJ		05/15/2024	8.750	366,612		525,000
100148626	MAKAWAO	HI		05/15/2024	8.875	926,052		1,010,000
100148627	SHERMAN OAKS	CA		05/15/2024	7.125	1,039,928		1,400,000
100148628	FAIRBURN	GA		05/15/2024	7.750	297,762		370,000
100148629	KAPAA	HI		05/15/2024	7.250	1,292,384		1,700,000
100148630	SPANISH FORK	UT		05/15/2024	9.500	304,689		335,000
100148631	MESA	AZ		05/15/2024	7.125	546,799		790,000
100148632	FORNEY	TX		05/15/2024	7.375	300,711		374,000
100148633	WACO	TX		05/15/2024	7.875	386,091		585,000
100148634	LA CRESCENTA	CA		05/15/2024	7.250	1,424,297		1,900,000
100148635	PASADENA	CA		05/15/2024	8.375	830,882		1,150,000
100148636	TAVERNIER	FL		05/15/2024	7.500	1,346,069		1,855,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148637	JACKSONVILLE	FL		05/15/2024	7.375	207,605		280,000
100148638	GALT	CA		05/15/2024	8.500	484,774		580,000
100148639	HAPPY VALLEY	OR		05/15/2024	7.250	1,030,529		1,275,000
100148640	MC KENZIE	TN		05/15/2024	7.625	253,704		350,000
100148641	XENIA	OH		05/15/2024	8.125	146,996		180,000
100148642	OKLAHOMA CITY	OK		05/15/2024	7.375	303,191		387,000
100148643	OGDEN	UT		05/15/2024	8.125	203,465		392,000
100148644	LOS ANGELES	CA		05/15/2024	6.875	1,322,891		2,560,000
100148646	SANTA ANA	CA		05/15/2024	7.250	629,206		840,000
100148647	SCOTTSDALE	AZ		05/15/2024	7.125	1,006,529		1,740,000
100148648	LOS ANGELES	CA		05/15/2024	7.375	1,882,244		2,500,000
100148649	LAKE OSWEGO	OR		05/15/2024	7.000	741,090		940,000
100148650	BAKERSFIELD	CA		04/15/2024	9.250	288,600		350,000
100148651	SAN BERNARDINO	CA		04/15/2024	9.625	351,268		435,000
100148652	CHULA VISTA	CA		04/15/2024	7.250	691,050		850,000
100148653	STEVENSON RANCH	CA		04/15/2024	6.750	381,234		667,000
100148654	PALM SPRINGS	CA		04/15/2024	8.000	3,386,625		6,000,000
100148655	COLUMBIA	SC		04/15/2024	7.250	310,218		380,000
100148656	LAKEBAY	WA		04/15/2024	6.750	759,375		1,280,000
100148657	TACOMA	WA		04/15/2024	6.875	369,791		765,000
100148658	KISSIMMEE	FL		04/15/2024	8.000	321,143		397,000
100148659	POMONA	CA		04/15/2024	7.750	637,420		785,000
100148660	PALMETTO BAY	FL		04/15/2024	8.375	398,532		489,000
100148661	PORTLAND	OR		04/15/2024	6.875	525,850		650,000
100148662	KATY	TX		04/15/2024	8.500	228,413		342,000
100148663	PHOENIX	AZ		04/15/2024	6.500	310,991		440,000
100148664	MYRTLE BEACH	SC		04/15/2024	6.625	335,479		660,000
100148665	REDONDO BEACH	CA		04/15/2024	7.375	999,735		1,245,000
100148666	MALIBU	CA		04/16/2024	8.375	3,708,856		5,625,000
100148667	PORT SAINT LUCIE	FL		04/16/2024	8.374	370,773		446,000
100148668	FORT MYERS	FL		04/16/2024	9.874	316,814		375,000
100148669	WEST BERLIN	NJ		04/16/2024	7.749	191,383		255,000
100148670	AMAGANSETT	NY		04/16/2024	7.374	671,161		2,150,000
100148671	PORT SAINT LUCIE	FL		04/16/2024	6.875	581,984		738,000
100148672	EAST HAMPTON	NY		04/16/2024	7.874	2,698,580		3,800,000
100148673	WEATHERFORD	TX		04/16/2024	8.499	448,603		585,000
100148674	RHINEBECK	NY		04/16/2024	7.374	588,313		725,000
100148675	MARIETTA	GA		04/16/2024	8.249	449,581		640,000
100148678	POMPANO BEACH	FL		04/16/2024	7.999	258,307		360,000
100148679	RICHMOND	TX		04/16/2024	7.499	317,771		385,000
100148680	UNCASVILLE	CT		04/16/2024	7.374	151,160		287,000
100148683	CLINTON	CT		04/16/2024	7.999	248,528		345,000
100148684	PHOENIX	AZ		04/16/2024	8.249	347,774		380,000
100148685	MELBOURNE	FL		04/16/2024	7.749	1,052,196		1,330,000
100148686	SPARTA	NJ		04/16/2024	7.875	520,670		645,000
100148688	ACWORTH	GA		04/16/2024	8.874	236,535		358,000
100148689	BAKERSFIELD	CA		04/16/2024	8.999	314,028		335,000
100148691	VERNON TWP	NJ		04/16/2024	8.499	421,168		510,000
100148692	MARIETTA	GA		04/16/2024	9.749	517,116		615,000
100148696	SALT LAKE CITY	UT		04/17/2024	8.625	398,784		545,000
100148697	HAYWARD	CA		04/17/2024	7.999	622,692		840,000
100148698	WOODBRIDGE	VA		04/17/2024	8.625	288,641		360,000
100148699	NAPERVILLE	IL		04/17/2024	8.124	284,559		383,000
100148700	SAINT SIMONS ISLAND	GA		04/17/2024	8.625	306,745		399,000
100148701	PALMDALE	CA		04/17/2024	7.999	415,939		550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148702	SAN DIEGO	CA		04/17/2024	8.125	1,149,124		1,600,000
100148703	KENNESAW	GA		04/17/2024	8.124	252,067		326,000
100148704	APOLLO BEACH	FL		04/17/2024	8.000	234,469		306,000
100148705	HIAWASSEE	GA		04/17/2024	8.624	271,202		327,000
100148706	HOLLY HILL	FL		04/17/2024	8.625	303,270		395,000
100148707	MIAMI	FL		04/17/2024	7.624	547,634		770,000
100148708	SEATTLE	WA		04/17/2024	7.624	824,018		1,176,000
100148709	FOREST LAKE	MN		04/17/2024	8.124	264,666		396,000
100148710	CUMMING	GA		04/17/2024	7.875	277,612		370,000
100148711	KINGS BEACH	CA		04/17/2024	7.375	531,566		800,000
100148712	CHICAGO	IL		04/17/2024	8.124	297,994		345,000
100148713	BERKELEY SPRINGS	WV		04/17/2024	8.125	453,883		625,000
100148716	COROLLA	NC		04/17/2024	7.500	545,628		760,000
100148717	WOODBRIDGE	VA		04/17/2024	8.124	389,339		512,000
100148718	WASHINGTON	DC		04/17/2024	7.499	895,911		1,250,000
100148719	RALEIGH	NC		04/17/2024	7.625	416,507		575,000
100148721	ROCKPORT	TX		04/17/2024	6.990	214,314		285,000
100148722	FORT SMITH	AR		04/17/2024	8.625	256,418		308,100
100148723	CHICAGO	IL		04/17/2024	7.625	636,862		840,000
100148724	ATLANTA	GA		04/17/2024	7.624	332,661		382,000
100148725	OKLAHOMA CITY	OK		04/17/2024	7.625	341,745		460,000
100148726	KATY	TX		04/17/2024	7.125	268,561		355,000
100148727	GARLAND	TX		04/17/2024	8.125	398,555		524,000
100148728	NEW ORLEANS	LA		04/17/2024	7.625	282,170		390,000
100148729	ROSWELL	GA		04/17/2024	8.125	490,044		610,000
100148730	CLERMONT	FL		04/17/2024	7.624	331,342		380,000
100148731	MYAKKA	FL		04/17/2024	7.499	666,214		940,000
100148732	VAN NUYS	CA		04/17/2024	8.000	903,915		1,200,000
100148735	REEDLEY	CA		04/17/2024	7.625	406,646		501,000
100148736	MCKINNEY	TX		04/17/2024	7.499	305,326		430,000
100148737	YUCAIPA	CA		04/17/2024	7.990	725,303		950,000
100148738	VISALIA	CA		04/17/2024	7.625	416,664		550,000
100148739	JOLIET	IL		04/17/2024	8.125	259,794		335,000
100148740	EVANSTON	IL		04/17/2024	7.875	297,933		390,000
100148741	STOCKTON	CA		04/17/2024	7.990	420,826		521,000
100148742	HARPERS FERRY	WV		04/17/2024	8.124	246,240		330,000
100148743	FRANKLIN PARK	NJ		04/17/2024	7.990	264,277		350,000
100148744	SAN BERNARDINO	CA		04/17/2024	7.750	516,205		725,000
100148745	MARQUEZ	TX		04/17/2024	7.990	631,176		767,000
100148746	BROKEN BOW	OK		04/17/2024	7.875	335,541		620,000
100148747	RIDGEFIELD	NJ		04/17/2024	8.000	569,202		755,000
100148748	WAKE FOREST	NC		04/17/2024	7.250	309,855		454,000
100148749	FORT WORTH	TX		04/17/2024	7.624	193,037		228,000
100148750	COPPERAS COVE	TX		04/17/2024	7.625	256,249		331,000
100148751	TOLLESON	AZ		04/17/2024	7.624	286,284		413,000
100148752	GULF SHORES	AL		04/17/2024	8.000	400,397		530,000
100148753	GULF SHORES	AL		04/17/2024	5.990	245,957		345,000
100148754	GLENDALE	CA		04/17/2024	8.125	764,475		1,125,000
100148755	LOGAN	UT		04/17/2024	7.875	282,143		410,000
100148756	GULF SHORES	AL		04/17/2024	4.625	237,666		359,000
100148757	SAINT AUGUSTINE	FL		04/17/2024	5.250	259,633		388,000
100148758	HANFORD	CA		04/17/2024	7.625	291,547		385,000
100148759	BALTIMORE	MD		04/17/2024	7.875	309,069		440,000
100148760	TAVARES	FL		04/17/2024	7.990	169,346		357,000
100148761	APEX	NC		04/17/2024	8.124	362,648		480,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148762	APEX	NC		04/17/2024	7.750	316,318		459,000
100148763	PORTLAND	OR		04/17/2024	7.250	568,852		785,000
100148764	LOVELAND	CO		04/17/2024	5.750	304,284		430,000
100148765	NASHVILLE	TN		04/17/2024	8.375	522,436		650,000
100148766	WENTZVILLE	MO		04/17/2024	8.625	243,720		319,000
100148767	OWENS CROSS ROADS	AL		04/17/2024	6.250	227,689		355,000
100148768	PRAIRIEVILLE	LA		04/17/2024	8.625	474,708		580,000
100148769	IRVINGTON	NJ		04/17/2024	8.125	571,874		750,000
100148770	BUFORD	GA		04/17/2024	7.875	407,831		513,000
100148771	ATLANTA	GA		04/17/2024	8.124	245,468		316,000
100148772	OVERLAND PARK	KS		04/17/2024	7.875	332,730		450,000
100148773	MESA	AZ		04/17/2024	7.500	352,681		512,000
100148774	RIVERSIDE	CA		04/17/2024	7.990	462,179		610,000
100148775	NAPLES	FL		04/17/2024	8.000	555,289		739,000
100148776	MYRTLE BEACH	SC		04/17/2024	7.875	260,012		323,000
100148777	APEX	NC		04/17/2024	7.875	320,432		455,000
100148778	LITTLETON	CO		04/17/2024	8.625	527,665		650,000
100148779	MENIFEE	CA		04/17/2024	8.125	421,291		590,000
100148780	ROYSE CITY	TX		04/17/2024	8.124	299,154		375,000
100148781	HIGHLAND	UT		04/17/2024	5.990	313,889		475,000
100148782	WESTAMPTON	NJ		04/17/2024	7.500	279,173		368,000
100148783	WINTER GARDEN	FL		04/17/2024	7.000	369,687		565,000
100148784	LITTLE ELM	TX		04/17/2024	8.625	334,880		440,000
100148785	LOCKHART	TX		04/17/2024	8.000	231,573		304,000
100148786	RANCHO CORDOVA	CA		04/17/2024	5.375	422,342		615,000
100148787	WASHINGTON	DC		04/17/2024	7.500	1,197,892		1,650,000
100148788	UNIONTOWN	OH		04/17/2024	5.750	216,584		310,000
100148789	LOCKHART	TX		04/17/2024	8.000	238,402		287,000
100148790	GREENSBORO	NC		04/17/2024	5.990	306,220		405,000
100148791	DAVENPORT	FL		04/17/2024	7.500	309,868		381,000
100148792	ROSHARON	TX		04/17/2024	5.750	208,517		306,000
100148793	WINCHESTER	CA		04/17/2024	5.990	332,290		530,000
100148794	SAN MARCOS	TX		04/17/2024	5.500	214,169		320,000
100148795	ROSHARON	TX		04/17/2024	6.250	227,806		305,000
100148796	SHERRILLS FORD	NC		04/17/2024	5.990	245,523		355,000
100148797	SAN ANTONIO	TX		04/17/2024	5.990	300,097		395,000
100148798	MARANA	AZ		04/17/2024	8.000	107,176		420,000
100148799	DURHAM	NC		04/17/2024	5.990	242,104		348,000
100148800	SAN MARCOS	TX		04/17/2024	5.750	245,465		365,000
100148801	SAN ANTONIO	TX		04/17/2024	6.250	201,242		279,000
100148802	ROSEVILLE	CA		04/17/2024	6.250	325,672		450,000
100148803	ROSEVILLE	CA		04/17/2024	6.500	330,456		455,000
100148804	SAN ANTONIO	TX		04/17/2024	7.125	358,982		507,000
100148805	FREDERICK	MD		04/17/2024	5.990	383,396		539,000
100148806	DELANO	MN		04/17/2024	5.750	242,745		373,000
100148807	LAKE LURE	NC		04/17/2024	8.500	390,304		490,000
100148808	LATHROP	CA		04/17/2024	7.625	486,437		685,000
100148809	MONUMENT	CO		04/17/2024	6.500	330,176		450,000
100148810	ROSEVILLE	CA		04/17/2024	5.990	340,962		449,000
100148811	SPRING CITY	TN		04/17/2024	8.625	368,841		465,000
100148812	ALVA	FL		04/17/2024	5.750	246,417		352,000
100148813	AGRA	OK		04/17/2024	8.625	541,692		630,000
100148814	UPLAND	CA		04/17/2024	8.125	397,611		525,000
100148815	WAXHAW	NC		04/17/2024	8.500	210,724		270,000
100148816	JUPITER	FL		04/17/2024	7.625	307,619		429,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148817	SPRINGTOWN	TX		04/17/2024	8.375	388,546		542,000
100148818	NACOGDOCHES	TX		04/17/2024	7.500	239,383		310,000
100148819	KENNER	LA		04/17/2024	8.125	311,070		500,000
100148820	DUBLIN	OH		04/17/2024	8.500	291,971		385,000
100148821	FRESNO	CA		04/17/2024	7.750	310,173		415,000
100148822	MINNEAPOLIS	MN		04/17/2024	7.875	257,819		405,000
100148823	NORTH RICHLAND HILLS	TX		04/17/2024	8.000	361,863		465,000
100148824	SUWANEE	GA		04/17/2024	7.990	237,563		318,000
100148825	TAMPA	FL		04/17/2024	8.125	444,431		620,000
100148826	WOODLAND HILLS	CA		04/17/2024	8.000	596,968		825,000
100148827	OAK LAWN	IL		04/17/2024	8.124	359,068		539,000
100148828	LAUDERDALE LAKES	FL		04/17/2024	8.000	304,083		376,000
100148829	DUCK KEY	FL		04/17/2024	7.625	735,906		1,110,000
100148830	CAPE CORAL	FL		04/17/2024	8.125	250,602		300,000
100148831	BROKEN BOW	OK		04/17/2024	7.875	546,959		749,000
100148832	MELISSA	TX		04/17/2024	5.250	374,496		575,000
100148833	PHOENIX	AZ		04/17/2024	7.500	535,216		710,000
100148835	OAK ISLAND	NC		04/17/2024	7.990	661,154		882,000
100148836	ODENTON	MD		04/17/2024	7.750	265,761		391,000
100148837	N MYRTLE BEACH	SC		04/17/2024	7.990	302,635		405,000
100148838	CAPE CORAL	FL		04/17/2024	8.125	291,911		375,000
100148839	FORNEY	TX		04/17/2024	7.500	239,915		376,000
100148840	OAKWOOD	GA		04/17/2024	6.250	294,098		428,000
100148841	GLENDORA	CA		04/17/2024	8.000	1,148,196		1,600,000
100148842	LEHI	UT		04/17/2024	7.250	336,544		468,000
100148843	LEHI	UT		04/17/2024	7.250	341,502		468,000
100148844	LEHI	UT		04/17/2024	7.250	336,462		468,000
100148845	LEHI	UT		04/17/2024	7.250	335,724		468,000
100148846	GREENACRES	FL		04/17/2024	7.500	305,616		434,000
100148847	COLUMBUS	OH		04/17/2024	7.990	256,780		331,000
100148848	CAPE ELIZABETH	ME		04/17/2024	7.625	409,327		540,000
100148849	SPOKANE	WA		04/17/2024	7.500	473,953		625,000
100148850	FORT LAUDERDALE	FL		04/17/2024	6.750	520,662		751,264
100148851	JACKSON	NJ		04/17/2024	7.875	315,915		500,000
100148852	WEST LONG BRANCH	NJ		04/17/2024	8.625	477,051		730,000
100148853	LA GRANGE	IL		04/17/2024	7.990	370,714		490,000
100148854	FORNEY	TX		04/17/2024	7.375	240,620		366,000
100148855	WILDWOOD CREST	NJ		04/17/2024	7.625	205,346		290,000
100148856	WAKE FOREST	NC		04/17/2024	7.625	294,187		425,000
100148857	WAKE FOREST	NC		04/17/2024	7.375	301,646		400,000
100148858	GOODYEAR	AZ		04/17/2024	7.990	306,978		430,000
100148859	RALEIGH	NC		04/17/2024	7.125	304,969		404,000
100148860	WAKE FOREST	NC		04/17/2024	7.375	308,482		416,000
100148861	PHOENIX	AZ		04/17/2024	6.625	326,153		509,000
100148862	CARMEL	IN		04/17/2024	7.500	265,874		350,000
100148863	BUCKEYE	AZ		04/17/2024	5.750	286,514		437,000
100148864	MERIDIANVILLE	AL		04/17/2024	6.250	213,623		295,000
100148865	MERIDIAN	ID		04/17/2024	7.875	301,922		425,000
100148866	HOUSTON	TX		04/17/2024	8.625	311,944		410,000
100148867	RANDALLSTOWN	MD		04/17/2024	8.125	207,321		315,000
100148868	DURHAM	NC		04/17/2024	5.500	293,414		428,000
100148869	SPRING CITY	PA		04/17/2024	6.500	312,069		428,000
100148870	GULF SHORES	AL		04/17/2024	6.125	268,152		370,000
100148871	EDGEWATER	MD		04/17/2024	8.490	281,189		409,000
100148872	NASHVILLE	TN		04/17/2024	7.750	253,904		330,500

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148873	DURHAM	NC		04/17/2024	5.500	247,872		390,000
100148874	PLEASANT HILL	CA		04/17/2024	7.500	322,180		520,000
100148875	EL CAJON	CA		04/17/2024	7.625	259,905		340,000
100148876	MINT HILL	NC		04/17/2024	8.125	256,686		365,000
100148877	LEHI	UT		04/17/2024	7.250	356,442		460,000
100148878	SEASIDE	OR		04/17/2024	7.990	432,717		608,000
100148879	CONCORD	NC		04/17/2024	8.125	283,014		356,000
100148880	KNIGHTDALE	NC		04/17/2024	8.000	262,553		343,000
100148881	CONCORD	NC		04/17/2024	7.875	259,798		364,000
100148882	TUCSON	AZ		04/17/2024	7.990	259,136		339,000
100148883	MONROE	NC		04/17/2024	7.875	265,785		335,000
100148884	LEANDER	TX		04/17/2024	8.124	271,660		335,000
100148885	CHARLOTTE	NC		04/17/2024	8.000	285,415		384,000
100148887	HOUSTON	TX		04/17/2024	8.000	272,410		370,000
100148888	ELMWOOD PARK	NJ		04/17/2024	7.625	266,783		400,000
100148889	FREDERICKSBURG	TX		04/17/2024	8.125	359,447		515,000
100148890	HOUSTON	TX		04/17/2024	7.625	278,190		380,000
100148891	LINCOLN	RI		04/17/2024	8.125	255,925		347,000
100148892	MOUNTAIN HOUSE	CA		04/17/2024	8.125	557,031		731,000
100148893	ALPHARETTA	GA		04/17/2024	7.250	592,917		840,000
100148894	ORLANDO	FL		04/17/2024	8.125	413,061		541,000
100148895	HILLSIDE	NJ		04/17/2024	7.625	572,223		750,000
100148896	MELISSA	TX		04/17/2024	8.125	333,603		420,000
100148897	PORT ARANSAS	TX		04/17/2024	7.625	689,054		906,000
100148898	BEECH MOUNTAIN	NC		04/17/2024	8.625	457,684		600,000
100148899	FORT WORTH	TX		04/17/2024	8.500	229,969		295,000
100148901	LAKELAND	FL		04/17/2024	7.625	371,933		495,000
100148902	WILDOMAR	CA		04/17/2024	7.990	645,302		850,000
100148903	GALVESTON	TX		04/17/2024	7.499	436,380		585,000
100148904	BARCO	NC		04/17/2024	7.125	598,087		853,000
100148905	MT JULIET	TN		04/17/2024	8.125	356,361		477,000
100148906	ORLANDO	FL		04/17/2024	7.875	413,997		563,000
100148907	RALEIGH	NC		04/17/2024	7.250	259,380		349,000
100148908	DAWSONVILLE	GA		04/17/2024	8.375	304,127		400,000
100148909	FRESNO	CA		04/17/2024	7.990	416,981		520,000
100148910	BOISE	ID		04/17/2024	7.875	582,167		840,000
100148911	CONVERSE	TX		04/17/2024	4.875	336,284		519,000
100148912	BEAUFORT	SC		04/17/2024	7.990	294,500		385,000
100148913	MADISON	AL		04/17/2024	6.125	251,366		352,000
100148914	CHARLESTON	SC		04/17/2024	7.990	260,888		342,000
100148915	DURHAM	NC		04/17/2024	5.625	275,234		430,000
100148916	FRISCO	TX		04/17/2024	7.490	352,651		475,000
100148917	DURHAM	NC		04/17/2024	6.250	294,556		390,000
100148918	GLENDALE	AZ		04/17/2024	5.750	314,366		445,000
100148919	SAINT LOUIS	MO		04/17/2024	7.875	331,473		437,000
100148920	FORT WORTH	TX		04/17/2024	5.750	229,209		332,000
100148921	NEWARK	NJ		04/17/2024	7.625	471,322		620,000
100148922	MARICOPA	AZ		04/17/2024	6.000	236,006		330,000
100148923	SPOKANE	WA		04/17/2024	6.000	233,877		394,000
100148924	HEBER	UT		04/17/2024	7.624	783,413		1,040,000
100148925	LOGANVILLE	GA		04/17/2024	5.990	269,013		379,000
100148926	STALLINGS	NC		04/17/2024	7.625	328,170		433,000
100148927	WHITTIER	NC		04/17/2024	7.625	438,294		680,000
100148928	MELISSA	TX		04/17/2024	7.875	263,973		385,000
100148929	EAGLE MOUNTAIN	UT		04/17/2024	7.990	470,395		665,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100148930	EAGLE RIVER	AK		04/17/2024	8.125	261,262		366,000
100148931	SAINT PAUL	MN		04/17/2024	7.990	235,873		305,000
100148932	PENSACOLA	FL		04/17/2024	7.625	660,155		880,000
100148933	KING GEORGE	VA		04/17/2024	7.750	268,497		355,000
100148934	KNIGHTDALE	NC		04/17/2024	8.125	241,515		329,000
100148935	STATESBORO	GA		04/17/2024	8.125	245,234		316,000
100148936	CLIFFSIDE PK	NJ		04/17/2024	7.875	488,769		685,000
100148937	GRANBURY	TX		04/17/2024	7.750	601,259		800,000
100148938	DACULA	GA		04/17/2024	7.750	264,153		367,500
100148939	LATHROP	CA		04/17/2024	8.125	564,191		740,000
100148940	BASTROP	TX		04/17/2024	5.750	189,900		290,000
100148941	FORT PIERCE	FL		04/17/2024	8.124	247,574		280,000
100148942	JACKSONVILLE	FL		04/17/2024	7.125	303,743		437,000
100148943	BLOOMINGTON	MN		04/17/2024	7.990	438,161		575,000
100148944	ALPHARETTA	GA		04/17/2024	7.750	406,540		590,000
100148946	REDLANDS	CA		04/17/2024	8.625	406,846		465,000
100148948	DAVENPORT	FL		04/17/2024	6.500	281,935		385,000
100148951	BIG BEAR LAKE	CA		04/17/2024	7.990	445,533		525,000
100148955	MONROEVILLE	OH		04/17/2024	8.625	341,616		425,000
100148973	PRINCETON	TX		04/17/2024	6.375	255,499		325,000
100148974	YORBA LINDA	CA		04/17/2024	8.875	313,271		1,300,000
100148975	HAYWARD	CA		04/17/2024	9.000	85,690		565,000
100148976	NAPA	CA		04/17/2024	9.000	257,896		767,000
100148977	JURAPA VALLEY (MIRA LOMA AREA	CA		04/17/2024	8.875	102,315		801,000
100148978	ESCONDIDO	CA		04/17/2024	9.125	361,180		1,325,000
100148979	MADERA	CA		04/17/2024	8.875	139,362		465,000
100148980	DUARTE	CA		04/17/2024	9.250	106,968		702,000
100148981	WHITE	GA		04/17/2024	9.375	208,871		746,000
100148982	SOUTH JORDAN	UT		04/17/2024	9.000	215,028		867,000
100148983	MESA	AZ		04/17/2024	8.625	106,817		637,000
100148984	THOMPSONS STATION	TN		04/17/2024	9.250	78,005		669,500
100148985	LOS ALAMITOS	CA		04/17/2024	9.000	173,671		1,111,000
100148986	CANOGA PARK	CA		04/17/2024	8.875	152,913		1,029,000
100148987	KNOXVILLE	TN		04/17/2024	9.500	73,659		429,000
100148989	REDMOND	OR		04/17/2024	9.250	103,279		669,000
100148990	OAK PARK	CA		04/17/2024	9.375	233,860		1,220,000
100148991	MORENO VALLEY	CA		04/17/2024	9.125	110,828		518,000
100148992	SPRING BRANCH	TX		04/17/2024	9.125	103,294		540,000
100148993	OGDEN	UT		04/19/2024	8.750	317,113		420,000
100148994	WINCHESTER	CA		04/19/2024	7.990	402,909		506,000
100148995	PALM DESERT	CA		04/19/2024	8.125	302,502		585,000
100148996	SPRING	TX		04/19/2024	8.000	332,786		403,000
100148997	SANTA ANA	CA		04/19/2024	7.875	362,118		720,000
100148998	ATLANTIC BEACH	NY		04/19/2024	7.875	170,941		2,150,000
100148999	READING	PA		04/19/2024	8.990	156,747		187,000
100149000	VIRGINIA BEACH	VA		04/19/2024	7.375	324,907		414,000
100149001	BAYVILLE	NJ		04/19/2024	7.750	301,565		530,000
100149002	UNION CITY	CA		04/19/2024	7.375	1,338,221		1,675,000
100149003	BRONX	NY		04/19/2024	7.875	760,355		975,000
100149004	DECATUR	GA		04/19/2024	8.000	116,962		229,000
100149005	SEGUIN	TX		04/19/2024	7.875	170,098		265,000
100149006	BADEN	PA		04/19/2024	9.750	1,201,217		1,407,588
100149007	CAMARILLO	CA		04/19/2024	7.750	1,246,707		1,520,000
100149008	BAKERSFIELD	CA		04/19/2024	8.000	384,136		560,000
100149009	BROOKLYN	NY		04/19/2024	8.125	1,086,714		1,715,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149010	WAHIAWA	HI		04/19/2024	8.625	816,303		1,115,000
100149011	HUNTINGTON STATION	NY		04/19/2024	8.250	521,687		650,000
100149012	PHOENIX	AZ		04/19/2024	8.500	320,582		418,000
100149013	BEND	OR		04/19/2024	9.250	578,010		660,000
100149014	LOS ANGELES	CA		04/19/2024	7.250	2,632,366		3,250,000
100149015	SIMI VALLEY	CA		04/19/2024	7.375	624,221		835,000
100149016	BOURG	LA		04/19/2024	7.125	276,867		391,300
100149017	PORTLAND	OR		04/19/2024	7.625	366,062		425,000
100149018	LOS ANGELES	CA		04/19/2024	7.625	289,403		655,000
100149019	HOLLYWOOD	FL		04/19/2024	8.375	508,018		650,000
100149020	SANTA MONICA	CA		04/19/2024	7.625	2,385,845		4,100,000
100149021	OXON HILL	MD		04/19/2024	9.875	196,531		273,000
100149022	HANFORD	CA		04/19/2024	7.250	297,446		485,000
100149023	HENDERSON	NV		04/19/2024	9.250	194,897		217,000
100149024	STATEN ISLAND	NY		04/19/2024	8.250	505,129		870,000
100149025	NORFOLK	VA		04/19/2024	9.875	234,450		415,000
100149026	ROCKAWAY PARK	NY		04/19/2024	8.375	1,686,865		2,060,000
100149027	BUDA	TX		04/19/2024	8.125	362,365		475,000
100149028	ALHAMBRA	CA		04/19/2024	7.125	476,387		1,195,000
100149029	LAGUNA NIGUEL	CA		04/19/2024	7.625	1,398,247		2,000,000
100149030	MAINEVILLE	OH		04/19/2024	7.500	274,721		337,000
100149031	NAPLES	FL		04/19/2024	7.875	431,664		580,000
100149032	VENICE	CA		04/19/2024	7.500	1,402,179		1,750,000
100149033	PLANTATION	FL		04/19/2024	8.000	265,635		425,000
100149034	ORANGE BEACH	AL		04/19/2024	9.125	547,344		700,000
100149035	BRUSH PRAIRIE	WA		04/19/2024	7.500	710,937		885,000
100149036	MIAMI	FL		04/19/2024	7.875	455,193		700,000
100149037	ESCONDIDO	CA		04/19/2024	8.250	1,290,856		1,785,000
100149038	NEWPORT BEACH	CA		04/19/2024	7.500	2,290,655		2,800,000
100149039	FORT MC COY	FL		04/19/2024	8.000	101,990		186,000
100149040	SAVANNAH	GA		04/19/2024	7.625	698,656		1,050,000
100149041	MAITLAND	FL		04/19/2024	7.375	532,624		700,000
100149042	TAMARAC	FL		04/19/2024	8.250	391,343		720,000
100149043	WEST PALM BEACH	FL		04/19/2024	7.625	337,690		430,000
100149044	SAN CLEMENTE	CA		04/19/2024	7.625	1,540,030		1,915,000
100149045	LAKELAND	FL		04/19/2024	7.250	127,150		522,000
100149046	CLEVELAND	GA		04/19/2024	7.875	215,027		279,000
100149047	WELLINGTON	OH		04/19/2024	9.000	226,446		300,000
100149048	OWATONNA	MN		04/19/2024	10.000	229,684		275,000
100149049	WOODLAND HILLS	CA		04/19/2024	8.125	1,002,823		1,230,000
100149050	SAN DIEGO	CA		04/19/2024	7.375	901,906		1,105,000
100149051	KISSIMMEE	FL		04/19/2024	8.500	540,666		670,000
100149052	EUGENE	OR		04/19/2024	7.625	275,119		350,000
100149053	LAWRENCEVILLE	GA		04/19/2024	8.750	475,601		540,000
100149054	CARPINTERIA	CA		04/19/2024	7.125	459,817		705,000
100149055	GREENACRES	FL		04/19/2024	8.250	444,096		550,000
100149056	VENUS	TX		04/19/2024	8.875	792,630		1,000,000
100149057	SHERMAN OAKS	CA		04/19/2024	9.375	1,169,931		1,350,000
100149058	ONTARIO	CA		04/19/2024	8.375	273,823		580,000
100149059	ORANGE PARK	FL		04/19/2024	7.750	221,996		280,000
100149060	CHATTANOOGA	TN		04/19/2024	7.500	351,552		450,000
100149061	CHARLOTTE	NC		04/19/2024	7.750	1,136,983		1,420,000
100149062	STERLING	VA		04/19/2024	8.000	297,947		385,000
100149063	ASHLEY	OH		04/19/2024	8.750	269,500		340,000
100149064	LAND O LAKES	FL		04/19/2024	9.375	479,548		577,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149065	COCONUT CREEK	FL		04/19/2024	7.500	234,636		289,000
100149066	NORTH PORT	FL		04/19/2024	8.375	658,611		1,030,000
100149067	STATEN ISLAND	NY		04/19/2024	8.500	634,995		770,000
100149069	SAINT CLOUD	FL		04/19/2024	9.875	274,360		323,000
100149070	LAS VEGAS	NV		04/19/2024	7.875	263,752		385,000
100149071	THOMPSONS STATION	TN		04/19/2024	7.875	987,968		1,175,000
100149072	VESTAL	NY		04/19/2024	7.500	247,928		325,000
100149073	PHOENIX	AZ		04/19/2024	7.875	210,405		280,000
100149074	MERIDEN	CT		04/19/2024	7.875	115,826		150,000
100149075	NAPLES	FL		04/19/2024	9.000	732,713		950,000
100149076	N TOPSAIL BEACH	NC		04/19/2024	8.000	297,262		362,000
100149077	WINDSOR	CA		04/19/2024	7.375	770,109		956,000
100149078	CLIFTON	NJ		04/19/2024	8.625	463,551		570,000
100149079	GOSHEN	NY		04/19/2024	7.990	618,947		780,000
100149080	FRISCO	TX		04/19/2024	7.500	1,374,763		2,225,000
100149081	SAN LEANDRO	CA		04/19/2024	7.875	422,852		515,000
100149082	MOORESVILLE	NC		04/19/2024	8.500	608,470		1,200,000
100149083	ORLANDO	FL		04/19/2024	8.875	339,236		420,000
100149084	EASLEY	SC		04/19/2024	9.750	250,173		309,000
100149085	POMPANO BEACH	FL		04/19/2024	8.875	247,671		365,000
100149086	FORT PIERCE	FL		04/19/2024	9.375	350,496		440,000
100149087	WILLIS	TX		04/19/2024	7.875	209,994		275,000
100149088	OAK ISLAND	NC		04/19/2024	8.875	1,094,884		1,250,000
100149089	KISSIMMEE	FL		04/19/2024	8.875	299,188		390,000
100149090	FLORENCE	SC		04/19/2024	9.500	158,410		219,000
100149091	MIDDLETOWN	CA		04/19/2024	9.250	378,309		710,000
100149092	EDGEWOOD	WA		04/19/2024	7.125	369,855		846,000
100149093	SARASOTA	FL		04/19/2024	7.875	406,862		650,000
100149094	MIAMI	FL		04/19/2024	7.875	366,235		475,000
100149095	PARIS	TX		04/19/2024	8.125	189,841		249,000
100149096	MIRAMAR	FL		04/19/2024	7.875	722,251		882,000
100149097	MCCALL	ID		04/19/2024	8.875	606,653		695,000
100149098	DEL VALLE	TX		04/19/2024	9.250	198,126		310,000
100149099	ELLENWOOD	GA		04/19/2024	7.375	269,251		420,000
100149100	MCKINNEY	TX		04/19/2024	8.750	358,749		415,000
100149101	GRANBURY	TX		04/19/2024	7.875	313,461		655,000
100149102	LAS VEGAS	NV		04/19/2024	7.750	106,176		270,000
100149103	FITCHBURG	MA		04/19/2024	8.250	293,743		375,000
100149104	BOCA RATON	FL		04/19/2024	8.750	1,137,909		1,375,000
100149105	NEW CANEY	TX		04/19/2024	7.625	184,241		306,000
100149106	PASADENA	CA		04/22/2024	8.625	1,131,311		1,370,000
100149107	OCEAN SHORES	WA		04/22/2024	7.499	542,969		665,000
100149108	CHICAGO	IL		04/22/2024	8.875	181,165		260,000
100149109	MIAMI	FL		04/22/2024	7.499	386,027		590,000
100149110	DALLAS	TX		04/22/2024	9.250	305,529		415,000
100149111	MONTEBELLO	CA		04/22/2024	7.999	913,525		1,200,000
100149112	FORT WAYNE	IN		04/22/2024	7.999	130,025		176,000
100149113	MERIDIANVILLE	AL		04/22/2024	6.999	219,468		301,000
100149114	TOLLESON	AZ		04/22/2024	7.750	284,970		405,000
100149115	ROCKPORT	TX		04/22/2024	8.875	241,492		313,000
100149116	ELLISVILLE	MO		04/22/2024	6.999	212,959		285,000
100149117	SANTA CLARITA	CA		04/22/2024	8.375	1,247,738		1,556,000
100149118	POST FALLS	ID		04/22/2024	10.625	266,897		352,000
100149119	SAINT PAUL	MN		04/22/2024	8.375	166,444		227,000
100149120	CHARLESTON	SC		04/22/2024	6.999	938,086		1,300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149121	PALM HARBOR	FL		04/22/2024	7.999	203,341		366,000
100149122	CAPE MAY COURT HOUSE	NJ		04/22/2024	9.999	224,068		270,000
100149123	SHELBY TOWNSHIP	MI		04/22/2024	8.125	169,295		270,000
100149124	LANCASTER	CA		04/22/2024	8.625	318,702		400,000
100149125	PHOENIX	AZ		04/22/2024	6.999	190,932		275,000
100149126	SEATTLE	WA		04/22/2024	7.375	715,447		1,175,000
100149127	SAINT GEORGE	UT		04/22/2024	7.499	270,056		408,000
100149128	SAINT GEORGE	UT		04/22/2024	7.499	270,097		408,000
100149129	SAINT GEORGE	UT		04/22/2024	7.750	297,722		446,000
100149130	SAINT GEORGE	UT		04/22/2024	7.750	297,166		445,000
100149131	NEW ORLEANS	LA		04/22/2024	8.625	191,114		282,000
100149132	PLEASANTON	TX		04/22/2024	6.999	213,584		291,000
100149133	BAKERSFIELD	CA		04/22/2024	10.250	291,024		326,000
100149134	VICTORVILLE	CA		04/22/2024	8.625	288,948		350,000
100149135	HALETHORPE	MD		04/22/2024	9.375	138,743		182,000
100149136	INDIO	CA		04/22/2024	9.125	466,082		565,000
100149137	RIALTO	CA		04/22/2024	10.125	469,020		630,000
100149138	LANHAM	MD		04/22/2024	8.250	354,190		445,000
100149139	FREDERICKSBURG	TX		04/22/2024	8.125	504,784		660,000
100149140	PAONIA	CO		04/22/2024	7.250	302,406		410,000
100149141	GAINESVILLE	FL		04/22/2024	7.750	108,041		156,000
100149142	LOS ANGELES	CA		04/22/2024	7.999	766,802		930,000
100149143	NORFOLK	VA		04/22/2024	10.499	209,081		253,000
100149144	BAKERSFIELD	CA		04/22/2024	7.625	572,730		729,000
100149145	WILLIAMSBURG	VA		04/22/2024	9.750	131,963		370,000
100149146	SHELBY TOWNSHIP	MI		04/22/2024	8.750	501,205		597,000
100149147	HAZEL CREST	IL		04/22/2024	8.999	188,298		264,000
100149148	HOUSTON	TX		04/22/2024	8.375	130,224		179,000
100149149	INDIAN WELLS	CA		04/22/2024	8.875	1,978,193		2,300,000
100149150	HAWTHORNE	CA		04/22/2024	7.750	501,249		860,000
100149151	QUINTON	VA		04/22/2024	8.999	302,963		427,000
100149152	LAS VEGAS	NV		04/22/2024	7.125	310,502		388,000
100149153	MABLETON	GA		04/22/2024	7.625	486,805		683,000
100149154	HENDERSON	NV		04/22/2024	6.499	209,944		480,000
100149155	ELIZABETH	NJ		04/22/2024	7.999	704,981		930,000
100149156	BUENA PARK	CA		04/22/2024	9.750	743,841		900,000
100149157	CLEBURNE	TX		04/22/2024	7.750	268,652		350,000
100149158	LOS ANGELES	CA		04/22/2024	7.875	3,784,631		5,800,000
100149159	CARSON	CA		04/22/2024	7.250	573,904		735,000
100149160	CENTERVILLE	UT		04/22/2024	6.875	200,758		463,500
100149161	HYANNIS	MA		04/22/2024	8.875	220,623		270,000
100149162	HANFORD	CA		04/22/2024	7.499	166,537		209,000
100149163	BALTIMORE	MD		04/22/2024	8.250	193,171		245,000
100149164	SANTA ANA	CA		04/22/2024	8.375	1,159,241		1,330,000
100149165	LAREDO	TX		04/22/2024	7.125	243,642		362,500
100149166	WEATHERFORD	TX		04/22/2024	9.250	641,081		1,110,000
100149167	CASSELBERRY	FL		04/22/2024	6.999	189,481		381,000
100149168	SPRING LAKE	NJ		04/22/2024	7.999	1,205,229		3,100,000
100149169	LAS VEGAS	NV		04/22/2024	10.499	657,485		700,000
100149170	LAS VEGAS	NV		04/22/2024	7.125	174,366		235,000
100149171	COLUMBUS	GA		04/22/2024	6.750	127,740		177,000
100149172	COLUMBUS	GA		04/22/2024	6.750	124,828		171,000
100149173	CHINO HILLS	CA		04/22/2024	7.999	819,094		990,000
100149174	MIAMI	FL		04/22/2024	9.625	765,941		1,000,000
100149175	MENIFEE	CA		04/22/2024	8.125	161,598		200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149176	EL CAJON	CA		04/22/2024	7.499	250,396		420,000
100149177	LOS ANGELES	CA		04/22/2024	9.625	658,546		825,000
100149178	AUSTIN	TX		04/22/2024	10.375	335,570		450,000
100149179	LAS VEGAS	NV		04/22/2024	7.875	450,794		605,000
100149180	SACRAMENTO	CA		04/22/2024	9.499	414,894		475,000
100149181	SAN DIEGO	CA		04/22/2024	7.999	481,484		675,000
100149182	SAN ANTONIO	TX		04/22/2024	7.750	509,145		617,000
100149183	MODESTO	CA		04/22/2024	6.750	174,823		280,000
100149184	HENDERSON	NV		04/22/2024	6.999	177,828		375,000
100149185	SAINT LOUIS	MO		04/22/2024	7.875	174,036		225,000
100149186	BLOOMINGTON	CA		04/22/2024	7.875	459,151		640,000
100149187	KIHEI	HI		04/22/2024	7.625	897,101		1,500,000
100149188	CAMAS	WA		04/22/2024	7.375	701,640		860,000
100149189	SOMERSET	MA		04/22/2024	8.999	524,965		650,000
100149190	LOS ANGELES	CA		04/22/2024	6.999	354,743		675,000
100149191	SALT LAKE CITY	UT		04/22/2024	8.999	450,364		486,000
100149192	GRAPEVINE	TX		04/22/2024	7.999	478,847		595,000
100149193	LEXINGTON	SC		04/22/2024	8.999	446,438		559,000
100149194	LAKE ELSINORE	CA		04/22/2024	9.499	444,119		510,000
100149195	MORRISON	CO		04/22/2024	8.125	767,865		889,000
100149196	TURLOCK	CA		04/22/2024	7.375	248,638		390,000
100149197	ALBERTVILLE	AL		04/22/2024	7.250	191,309		238,000
100149198	FOREST HILL	TX		04/22/2024	8.999	159,968		227,500
100149199	DICKINSON	TX		04/22/2024	6.499	267,981		530,000
100149200	ORLANDO	FL		04/22/2024	7.375	474,006		583,000
100149201	HEMET	CA		04/22/2024	7.750	413,213		520,000
100149202	SOUTH GATE	CA		04/22/2024	7.875	547,456		700,000
100149203	PERRIS	CA		04/22/2024	8.625	261,361		520,000
100149204	DOWNEY	CA		04/22/2024	7.625	1,147,092		1,400,000
100149205	LOS ANGELES	CA		04/22/2024	8.999	1,300,033		1,650,000
100149206	LOS ANGELES	CA		04/22/2024	7.750	805,427		1,050,000
100149207	LOS ANGELES	CA		04/22/2024	7.625	768,860		1,150,000
100149208	HAGERSTOWN	MD		04/22/2024	7.999	240,914		310,000
100149209	GATLINBURG	TN		04/22/2024	7.875	1,057,413		1,350,000
100149210	SIMI VALLEY	CA		04/22/2024	8.625	229,156		830,000
100149211	BUFFALO	MN		04/22/2024	8.125	282,920		354,000
100149212	MESA	AZ		04/22/2024	7.499	194,497		272,000
100149213	NEW CANEY	TX		04/22/2024	8.875	174,711		210,000
100149214	INDIO	CA		04/22/2024	8.999	602,418		775,000
100149215	MISSOURI CITY	TX		04/22/2024	7.999	217,366		271,000
100149216	WILKES BARRE	PA		04/22/2024	8.499	164,018		210,000
100149289	FRANKLIN	TN		04/24/2024	7.624	567,927		735,000
100149290	GROVELAND	CA		04/24/2024	7.625	311,134		415,000
100149291	PORT ARANSAS	TX		04/24/2024	7.624	449,427		632,000
100149292	KAILUA-KONA	HI		04/24/2024	7.375	764,574		1,005,000
100149293	MCKINLEYVILLE	CA		04/24/2024	7.625	323,537		485,000
100149294	COTTAGE GROVE	MN		04/24/2024	7.124	300,703		395,000
100149295	COLLEGE STATION	TX		04/24/2024	7.500	450,860		585,000
100149296	FRANKLIN LAKES	NJ		04/24/2024	6.999	1,163,822		2,150,000
100149297	CHATSWORTH	CA		04/24/2024	7.375	763,369		995,000
100149298	INLET BEACH	FL		04/24/2024	7.124	724,810		947,000
100149299	CATHEDRAL CITY	CA		04/24/2024	7.625	483,422		600,000
100149300	AUSTIN	TX		04/24/2024	6.999	497,243		721,000
100149301	WASHINGTON	DC		04/24/2024	7.625	270,785		342,000
100149302	BLAKESLEE	PA		04/24/2024	7.375	257,556		335,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149303	HOLLYWOOD	FL		04/24/2024	7.124	355,572		440,500
100149304	SAINT PETERSBURG	FL		04/24/2024	7.500	248,342		330,000
100149305	LAKE STEVENS	WA		04/24/2024	7.375	499,736		650,000
100149306	WINTER SPRINGS	FL		04/24/2024	7.625	378,856		525,000
100149307	CHICO	CA		04/24/2024	7.625	285,302		371,000
100149308	GEORGETOWN	TX		04/24/2024	7.500	337,173		436,000
100149309	CALHOUN	GA		04/24/2024	7.625	287,392		356,900
100149310	OCEANSIDE	CA		04/24/2024	6.999	686,284		920,000
100149311	MIAMI	FL		04/24/2024	6.499	518,380		690,000
100149312	ROSHARON	TX		04/24/2024	7.124	409,184		775,000
100149313	VALDOSTA	GA		04/24/2024	7.375	161,263		200,500
100149314	BAKERSFIELD	CA		04/24/2024	7.124	175,430		320,000
100149315	CHARLESTON	SC		04/24/2024	6.499	499,046		700,000
100149316	NEW ORLEANS	LA		04/24/2024	6.125	167,356		245,000
100149317	GUTHRIE	OK		04/24/2024	6.125	154,424		230,000
100149318	LITTLE ROCK	AR		04/24/2024	6.624	193,070		265,000
100149319	PORT SAINT LUCIE	FL		04/24/2024	7.625	266,501		345,000
100149320	BREINIGSVILLE	PA		04/24/2024	6.990	254,994		335,000
100149321	MOUNT PROSPECT	IL		04/24/2024	7.625	202,080		250,000
100149322	DOVER	FL		04/24/2024	7.625	368,209		487,000
100149323	SAN FRANCISCO	CA		04/24/2024	7.375	518,349		709,000
100149324	KATY	TX		04/24/2024	6.375	245,411		365,000
100149325	HOUSTON	TX		04/24/2024	6.875	351,731		462,500
100149326	OKLAHOMA CITY	OK		04/24/2024	6.990	551,852		750,000
100149327	ROCKAWAY BEACH	OR		04/24/2024	7.500	339,117		497,000
100149328	RICHMOND	TX		04/24/2024	6.990	366,323		480,000
100149329	POOLER	GA		04/24/2024	6.875	315,342		415,000
100149330	SNOQUALMIE PASS	WA		04/24/2024	7.500	754,138		975,000
100149331	YUKON	OK		04/24/2024	6.624	154,428		208,000
100149332	TOMBALL	TX		04/24/2024	6.990	236,917		314,000
100149333	CEDAR PARK	TX		04/24/2024	6.624	245,768		364,000
100149334	DAUPHIN ISLAND	AL		04/24/2024	7.125	390,647		510,000
100149335	AUSTIN	TX		04/24/2024	7.125	456,573		620,000
100149336	DRIPPING SPRINGS	TX		04/24/2024	6.990	500,350		640,000
100149337	RIALTO	CA		04/24/2024	7.625	571,346		700,000
100149338	KENNEWICK	WA		04/24/2024	5.750	259,137		371,000
100149339	SAINT AUGUSTINE	FL		04/24/2024	5.500	259,904		349,000
100149340	ROSEVILLE	CA		04/24/2024	5.750	324,299		454,000
100149341	NORTH MYRTLE BEACH	SC		04/24/2024	7.000	208,367		266,000
100149342	LEANDER	TX		04/24/2024	7.500	300,534		403,000
100149343	CLAREMORE	OK		04/24/2024	5.250	188,851		275,000
100149344	BAKERSFIELD	CA		04/24/2024	6.500	310,079		437,000
100149345	FARMINGTON	AR		04/24/2024	5.750	256,498		362,000
100149346	SPRING VALLEY	NY		04/24/2024	7.125	1,208,000		1,640,000
100149347	ANCHORAGE	AK		04/24/2024	7.375	341,318		430,000
100149348	KAUFMAN	TX		04/24/2024	5.750	206,774		280,000
100149349	SPARKS	NV		04/24/2024	5.500	374,851		550,000
100149350	MAGNOLIA	TX		04/24/2024	7.125	215,010		285,000
100149351	SAN ANTONIO	FL		04/24/2024	5.500	206,059		307,000
100149352	ROSEVILLE	CA		04/24/2024	5.000	345,361		542,000
100149353	SAN TAN VALLEY	AZ		04/24/2024	4.990	314,379		448,000
100149354	BRIDGEPORT	PA		04/24/2024	5.250	240,393		359,000
100149355	WILMINGTON	NC		04/24/2024	6.875	266,135		355,000
100149356	PLANO	TX		04/24/2024	6.990	249,171		345,000
100149357	PALMETTO	FL		04/24/2024	6.500	480,082		679,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149358	LONGWOOD	FL		04/24/2024	7.625	307,569		382,000
100149359	HENDERSON	NV		04/24/2024	7.125	383,243		505,000
100149360	ISLAND PARK	ID		04/24/2024	7.625	479,372		605,000
100149361	LEHI	UT		04/24/2024	6.625	253,329		338,000
100149362	PHOENIX	AZ		04/24/2024	7.375	448,448		550,000
100149363	SAN ANTONIO	TX		04/24/2024	7.375	226,782		350,000
100149364	SAN ANTONIO	TX		04/24/2024	4.990	277,308		435,000
100149365	BRIDGEPORT	PA		04/24/2024	5.000	350,796		500,000
100149366	JARRELL	TX		04/24/2024	5.375	193,198		285,000
100149367	PRINCETON	TX		04/24/2024	5.500	177,086		262,000
100149368	PRINCETON	TX		04/24/2024	5.500	177,086		262,000
100149369	ROSEMOUNT	MN		04/24/2024	5.500	245,194		340,000
100149370	LAS VEGAS	NV		04/24/2024	5.500	339,360		473,000
100149371	MT JULIET	TN		04/24/2024	5.375	303,454		465,000
100149372	OCALA	FL		04/24/2024	5.375	187,684		275,000
100149373	LEANDER	TX		04/24/2024	6.500	351,426		499,000
100149374	DOWNINGTOWN	PA		04/24/2024	5.500	384,291		510,000
100149375	FRESNO	TX		04/24/2024	5.750	222,102		310,000
100149376	SAN ANTONIO	TX		04/24/2024	5.750	265,237		349,000
100149377	MANOR	TX		04/24/2024	6.500	205,080		325,000
100149378	WILLIS	TX		04/24/2024	5.500	207,109		300,000
100149379	MANOR	TX		04/24/2024	7.625	273,127		350,000
100149380	FORT WORTH	TX		04/24/2024	5.750	258,818		340,000
100149381	COLLEGE STATION	TX		04/24/2024	5.750	219,775		295,000
100149382	SAN ANTONIO	TX		04/24/2024	5.750	201,606		292,000
100149383	FORT WORTH	TX		04/24/2024	5.750	244,833		342,000
100149384	FAYETTEVILLE	AR		04/24/2024	5.750	277,971		386,000
100149385	KAUFMAN	TX		04/24/2024	5.750	232,391		360,000
100149386	BOISE	ID		04/24/2024	7.625	334,056		415,000
100149387	CONROE	TX		04/24/2024	5.750	304,570		420,000
100149388	LAS VEGAS	NV		04/24/2024	5.750	289,738		377,000
100149389	PUNTA GORDA	FL		04/24/2024	5.750	233,537		337,000
100149390	OKLAHOMA CITY	OK		04/24/2024	5.750	219,267		308,000
100149391	GAINESVILLE	GA		04/24/2024	7.625	299,037		365,000
100149392	KILLEEN	TX		04/24/2024	6.625	285,827		380,000
100149393	LAKEWOOD	CO		04/24/2024	6.875	516,858		680,000
100149394	LAVEEN	AZ		04/24/2024	7.000	369,692		473,000
100149395	MARYSVILLE	WA		04/24/2024	6.875	640,556		850,000
100149396	MARYSVILLE	WA		04/24/2024	6.999	490,795		660,000
100149397	MARYSVILLE	WA		04/24/2024	6.999	543,651		720,000
100149398	CHARLOTTE	NC		04/24/2024	6.625	357,858		479,000
100149399	WEST CHESTER	PA		04/24/2024	6.625	411,489		545,000
100149400	PALMETTO	FL		04/24/2024	6.625	256,049		345,000
100149401	CHARLOTTE	NC		04/24/2024	6.875	304,064		400,000
100149402	MOUNT JULIET	TN		04/24/2024	6.875	415,539		585,000
100149403	BLUFFTON	SC		04/24/2024	7.000	510,050		829,000
100149404	FRISCO	TX		04/24/2024	7.490	401,310		525,000
100149405	GULF SHORES	AL		04/24/2024	6.990	256,024		340,000
100149406	MEADOW VISTA	CA		04/24/2024	7.125	425,880		535,000
100149407	TUSKEGEE	AL		04/24/2024	7.375	263,782		346,000
100149408	EWA BEACH	HI		04/24/2024	7.500	534,875		693,000
100149409	ROYAL	AR		04/24/2024	7.125	289,856		380,000
100149410	GARNER	NC		04/24/2024	7.125	271,048		355,000
100149411	PEACHTREE CITY	GA		04/24/2024	5.500	262,485		377,000
100149412	FOLSOM	CA		04/24/2024	7.375	490,269		642,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149413	MEBANE	NC		04/24/2024	6.990	324,679		425,000
100149414	VILAS	NC		04/24/2024	7.000	264,266		350,000
100149415	WESTON	FL		04/24/2024	6.875	575,845		810,000
100149416	HEBRON	KY		04/24/2024	7.625	261,356		340,000
100149417	DENVER	CO		04/24/2024	7.625	447,568		550,000
100149418	LANCASTER	PA		04/24/2024	7.625	281,001		375,000
100149419	NAPERVILLE	IL		04/24/2024	7.250	304,740		410,000
100149420	LUTZ	FL		04/24/2024	6.500	159,654		225,000
100149421	SPRINGFIELD	MA		04/24/2024	7.125	278,586		365,000
100149422	ESTILL SPRINGS	TN		04/24/2024	7.625	752,272		1,100,000
100149423	ORLANDO	FL		04/24/2024	7.125	351,274		462,000
100149424	MARICOPA	AZ		04/24/2024	5.000	265,522		380,000
100149425	TUCSON	AZ		04/24/2024	5.500	281,919		370,000
100149426	PENDERGRASS	GA		04/24/2024	5.875	244,713		326,000
100149427	TIMNATH	CO		04/24/2024	4.875	245,920		378,000
100149428	SAINT CLOUD	FL		04/24/2024	5.990	296,830		423,000
100149429	NORTH CHESTERFIELD	VA		04/24/2024	6.990	279,486		378,000
100149430	TIMNATH	CO		04/24/2024	4.990	344,328		500,000
100149431	CELINA	TX		04/24/2024	7.500	740,402		960,000
100149432	DURHAM	NC		04/24/2024	7.000	270,325		354,900
100149433	DURHAM	NC		04/24/2024	7.000	270,376		354,000
100149434	CENTERTON	AR		04/24/2024	6.625	274,161		362,000
100149435	JACKSON	NJ		04/24/2024	7.500	656,051		875,000
100149436	JACKSON	NJ		04/24/2024	7.500	547,996		715,000
100149437	TAMPA	FL		04/24/2024	5.875	336,106		490,000
100149438	BANNER ELK	NC		04/24/2024	6.625	327,518		421,000
100149439	MARYSVILLE	WA		04/24/2024	6.875	588,216		780,000
100149440	SANTA CLARITA	CA		04/24/2024	7.250	625,553		815,000
100149441	LIBERTY HILL	TX		04/24/2024	6.125	286,394		390,000
100149442	NOKOMIS	FL		04/24/2024	7.125	312,138		386,000
100149443	GLENWOOD SPRINGS	CO		04/24/2024	6.875	629,099		840,000
100149444	HAMPTON	VA		04/24/2024	7.250	284,734		382,000
100149445	MESA	AZ		04/24/2024	7.625	268,582		351,000
100149446	STERLING	VA		04/24/2024	7.625	498,541		615,000
100149447	HEBER CITY	UT		04/24/2024	7.500	619,663		810,000
100149448	PLANO	TX		04/24/2024	7.500	261,146		340,000
100149449	WAKE FOREST	NC		04/24/2024	5.990	259,473		339,900
100149450	WAKE FOREST	NC		04/24/2024	5.990	246,900		349,000
100149451	ROCKVILLE	MD		04/24/2024	7.000	349,642		490,000
100149452	LAWRENCEVILLE	GA		04/24/2024	7.480	292,246		390,000
100149453	ZEBULON	NC		04/24/2024	5.990	241,662		315,000
100149454	WACO	TX		04/24/2024	7.625	382,016		472,000
100149455	CHICAGO	IL		04/24/2024	7.625	517,601		655,000
100149456	HELENA	MT		04/24/2024	7.125	336,232		449,000
100149457	COROLLA	NC		04/24/2024	7.625	747,927		975,000
100149458	MUNSTER	IN		04/24/2024	7.125	203,260		260,000
100149459	TIETON	WA		04/24/2024	6.624	273,832		365,000
100149460	STILLWATER	OK		04/24/2024	6.990	264,891		348,000
100149461	POMPANO BEACH	FL		04/24/2024	7.625	492,048		600,000
100149462	HUGHESVILLE	MD		04/24/2024	7.500	422,555		555,000
100149463	PHOENIX	AZ		04/24/2024	7.625	277,749		360,000
100149464	WASHINGTON	DC		04/24/2024	8.125	289,000		378,000
100149465	NAZARETH	PA		04/24/2024	6.250	270,685		392,000
100149466	MIDDLEBURG	VA		04/24/2024	6.500	280,855		378,000
100149467	VENTNOR CITY	NJ		04/24/2024	6.625	346,454		487,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149468	PARKVILLE	MD		04/24/2024	6.624	245,967		335,000
100149469	ROSENBERG	TX		04/24/2024	6.375	209,656		330,000
100149470	POINT HARBOR	NC		04/24/2024	7.625	285,646		370,000
100149471	MOUNT LAUREL	NJ		04/24/2024	6.875	532,847		700,000
100149472	NORWOOD	NJ		04/24/2024	6.625	669,530		900,000
100149473	CLARKSVILLE	TN		04/24/2024	7.125	307,390		389,000
100149474	IRMO	SC		04/24/2024	7.625	259,793		335,000
100149475	PINEVILLE	NC		04/24/2024	7.625	308,520		404,000
100149476	DENVER	CO		04/24/2024	6.990	449,805		590,000
100149477	OVERLAND PARK	KS		04/24/2024	7.625	718,656		952,000
100149478	LONG BEACH	CA		04/24/2024	7.625	708,669		1,000,000
100149479	COLUMBIA	SC		04/24/2024	7.625	273,360		345,000
100149480	MC ALLEN	TX		04/24/2024	7.625	364,372		512,000
100149481	COVINA	CA		04/24/2024	7.125	866,058		1,250,000
100149482	OKLAHOMA CITY	OK		04/24/2024	6.990	180,522		245,000
100149483	ROSEVILLE	CA		04/24/2024	7.625	480,534		620,500
100149484	SAINT SIMONS ISLAND	GA		04/24/2024	7.500	645,107		840,000
100149485	AVON LAKE	OH		04/24/2024	7.375	277,052		360,000
100149486	FREDERICK	MD		04/24/2024	7.375	329,181		426,000
100149487	NORTHPORT	AL		04/24/2024	7.500	272,148		336,500
100149488	HOUSTON	TX		04/24/2024	7.875	265,426		355,000
100149489	LA HABRA	CA		04/24/2024	7.499	571,151		740,000
100149490	LAS VEGAS	NV		04/24/2024	7.625	392,794		505,000
100149491	MURRIETA	CA		04/24/2024	8.124	346,954		480,000
100149492	MCKINNEY	TX		04/24/2024	7.000	336,472		445,000
100149493	RANCHO CORDOVA	CA		04/24/2024	7.625	449,629		580,000
100149494	FONTANA	CA		04/24/2024	7.499	649,363		900,000
100149495	COLUMBUS	OH		04/24/2024	7.500	281,200		365,000
100149496	PEORIA	AZ		04/24/2024	7.625	558,323		725,000
100149497	APEX	NC		04/24/2024	7.500	344,196		447,000
100149498	KANSAS CITY	MO		04/24/2024	7.125	247,845		329,000
100149499	SEATTLE	WA		04/24/2024	7.375	590,504		765,000
100149500	UPLAND	CA		04/24/2024	7.490	483,728		717,000
100149501	SAN JOSE DEL CABO	MEX		04/24/2024	9.780	2,200,000		4,371,315
100149502	MAZATLAN	MEX		04/24/2024	8.530	400,000		1,098,331
100149503	CHULA VISTA	CA		04/26/2024	7.250	1,336,332		3,300,000
100149504	SANTA ANA	CA		04/26/2024	8.000	583,938		715,000
100149505	LODI	CA		04/26/2024	6.875	321,248		520,000
100149506	HEATH	OH		04/26/2024	8.875	541,406		700,000
100149507	DENVER	CO		04/26/2024	7.500	555,123		685,000
100149508	INDIO	CA		04/26/2024	7.625	603,758		755,000
100149509	LOS ANGELES	CA		04/26/2024	7.500	576,358		762,000
100149510	VAN NUYS	CA		04/26/2024	8.375	458,555		645,000
100149511	LA MIRADA	CA		04/26/2024	7.375	711,375		890,000
100149512	WHITTIER	CA		04/26/2024	8.500	612,664		810,000
100149513	COMMERCE CITY	CO		04/26/2024	8.875	486,559		600,000
100149514	PASCO	WA		04/26/2024	9.500	303,030		384,000
100149515	PAYSON	UT		04/26/2024	10.625	652,050		900,000
100149516	STOCKTON	CA		04/26/2024	9.250	224,902		280,000
100149517	SANTA BARBARA	CA		04/26/2024	8.250	4,896,000		8,000,000
100149518	CHICAGO	IL		04/26/2024	7.750	262,305		335,000
100149519	LOS ANGELES	CA		04/26/2024	8.625	2,331,603		3,540,000
100149520	MERCED	CA		04/26/2024	9.500	316,855		385,000
100149521	PLUMAS LAKE	CA		04/26/2024	8.375	423,735		530,000
100149522	TULARE	CA		04/26/2024	9.500	275,652		342,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149523	MERCED	CA		04/26/2024	9.125	417,180		515,000
100149524	JACKSONVILLE	FL		04/26/2024	10.625	310,431		400,000
100149525	PILLAGER	MN		04/26/2024	7.625	332,583		420,000
100149526	THE VILLAGES	FL		04/26/2024	7.625	241,147		365,000
100149527	OGUNQUIT	ME		04/26/2024	7.625	393,686		583,000
100149529	COEUR D ALENE	ID		04/26/2024	7.125	375,106		540,000
100149530	REDMOND	OR		04/26/2024	6.625	453,847		1,352,000
100149531	AUSTIN	TX		04/26/2024	7.625	256,262		400,000
100149532	AUSTIN	TX		04/26/2024	7.125	217,121		305,000
100149533	OAKLAND	CA		04/26/2024	6.990	214,231		1,450,000
100149534	TAMPA	FL		04/26/2024	7.500	161,171		290,000
100149535	DAYTONA BEACH	FL		04/26/2024	7.375	286,862		384,000
100149536	DRIPPING SPRINGS	TX		04/26/2024	6.375	521,796		835,000
100149537	MILLSBORO	DE		04/26/2024	7.500	406,632		795,000
100149538	MILLSBORO	DE		04/26/2024	7.625	612,390		805,000
100149539	MAITLAND	FL		04/26/2024	7.125	151,462		212,000
100149540	SEAGOVILLE	TX		04/26/2024	6.990	214,879		290,000
100149541	SACRAMENTO	CA		04/26/2024	6.125	195,990		295,000
100149542	CYPRESS	TX		04/26/2024	7.500	275,892		367,000
100149543	TORRINGTON	CT		04/26/2024	7.125	158,483		212,000
100149544	OCEAN VIEW	DE		04/26/2024	7.625	580,741		850,000
100149545	CHARLOTTE	NC		04/26/2024	8.125	243,192		324,000
100149546	WINTER GARDEN	FL		04/26/2024	7.125	407,387		540,000
100149547	FORT WORTH	TX		04/26/2024	6.500	210,115		300,000
100149548	STUART	FL		04/26/2024	6.625	274,313		390,000
100149549	MOSELEY	VA		04/26/2024	7.625	302,577		395,000
100149550	MANTECA	CA		04/26/2024	8.250	535,321		666,000
100149551	CORONA	CA		04/26/2024	7.500	258,387		690,000
100149552	KATY	TX		04/26/2024	6.625	278,933		375,000
100149553	TEWKSBURY	MA		04/26/2024	7.990	213,984		525,000
100149554	CHARLOTTE	NC		04/26/2024	7.625	353,297		460,000
100149555	VALENCIA	CA		04/26/2024	6.750	340,317		736,166
100149556	LAS VEGAS	NV		04/26/2024	7.625	487,492		612,000
100149557	SACRAMENTO	CA		04/26/2024	7.125	468,121		622,000
100149558	WINTER GARDEN	FL		04/26/2024	7.125	373,222		497,000
100149559	CHARLOTTE	NC		04/26/2024	6.990	275,562		389,000
100149560	LINDA	CA		04/26/2024	7.500	300,402		393,000
100149561	MELISSA	TX		04/26/2024	7.500	280,186		400,000
100149562	CHARLOTTE	NC		04/26/2024	6.625	283,014		386,000
100149563	TEMECULA	CA		04/26/2024	6.375	448,473		652,000
100149564	CHARLOTTE	NC		04/26/2024	6.625	282,929		380,000
100149565	YOUNGSVILLE	NC		04/26/2024	7.125	206,196		402,000
100149566	HAW RIVER	NC		04/26/2024	6.375	251,876		343,000
100149567	MYRTLE BEACH	SC		04/26/2024	5.990	241,977		352,000
100149568	MANTECA	CA		04/26/2024	7.500	498,082		660,000
100149569	MANTECA	CA		04/26/2024	6.875	408,974		670,000
100149570	PORT JEFFERSON STATION	NY		04/26/2024	7.500	260,037		445,000
100149571	BELLEROSE	NY		04/26/2024	7.125	489,912		640,000
100149572	PRINCETON	TX		04/26/2024	7.625	256,093		333,000
100149573	GILBERT	AZ		04/26/2024	6.625	339,063		485,000
100149574	MCKINNEY	TX		04/26/2024	7.500	241,217		317,000
100149575	MELISSA	TX		04/26/2024	7.990	309,493		404,000
100149576	ONTARIO	CA		04/26/2024	7.625	510,563		821,000
100149577	MAMARONECK	NY		04/26/2024	7.625	746,649		995,000
100149578	BEND	OR		04/26/2024	7.125	493,537		650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149579	ROSEVILLE	CA		04/26/2024	7.125	463,129		615,000
100149580	MONTGOMERY	TX		04/26/2024	6.500	193,009		247,000
100149581	THE VILLAGES	FL		04/26/2024	6.500	250,187		363,000
100149582	LODI	NJ		04/26/2024	6.990	650,579		865,000
100149583	SEYMOUR	CT		04/26/2024	7.125	529,334		830,000
100149584	KANNAPOLIS	NC		04/26/2024	7.125	274,471		365,000
100149585	LEANDER	TX		04/26/2024	7.125	328,455		465,000
100149586	GEORGETOWN	TX		04/26/2024	6.500	182,313		350,000
100149587	HOBOKEN	NJ		04/26/2024	7.125	1,158,965		1,750,000
100149588	YOUNGSVILLE	NC		04/26/2024	7.125	281,666		371,000
100149589	WEST NEW YORK	NJ		04/26/2024	7.125	307,425		500,000
100149590	HERMITAGE	TN		04/26/2024	8.125	417,982		520,000
100149591	KANNAPOLIS	NC		04/26/2024	6.375	271,382		367,000
100149592	HAW RIVER	NC		04/26/2024	6.500	257,443		345,000
100149593	BOCA RATON	FL		04/26/2024	7.125	437,847		630,000
100149594	VISALIA	CA		04/26/2024	7.125	331,156		447,000
100149595	HUTTO	TX		04/26/2024	7.125	320,933		430,000
100149596	RALEIGH	NC		04/26/2024	7.125	250,044		351,000
100149597	ROSEVILLE	CA		04/26/2024	7.125	470,603		620,000
100149598	MENIFEE	CA		04/26/2024	6.125	506,408		687,000
100149599	WENDELL	NC		04/26/2024	6.125	324,883		450,000
100149600	AUBURNDALE	FL		04/26/2024	5.625	291,956		411,000
100149601	LOGANVILLE	GA		04/26/2024	6.625	292,764		442,000
100149602	WINCHESTER	CA		04/26/2024	6.125	368,289		580,000
100149603	WINTERS	CA		04/26/2024	6.625	301,612		600,000
100149604	RALEIGH	NC		04/26/2024	7.125	253,087		356,000
100149605	CHARLOTTE	NC		04/26/2024	6.625	330,676		442,000
100149606	MABLETON	GA		04/26/2024	7.125	279,232		370,000
100149607	SNOQUALMIE PASS	WA		04/26/2024	6.625	727,719		975,000
100149608	MABLETON	GA		04/26/2024	7.625	306,732		418,000
100149609	PARRISH	FL		04/26/2024	6.500	177,564		355,000
100149610	HUTTO	TX		04/26/2024	7.625	295,118		367,000
100149611	LEANDER	TX		04/26/2024	6.625	279,555		400,000
100149612	MELISSA	TX		04/26/2024	6.500	256,161		366,000
100149613	DRIPPING SPRINGS	TX		04/26/2024	7.500	246,301		380,000
100149614	MOORESVILLE	NC		04/26/2024	5.625	263,049		387,000
100149615	SPOKANE VALLEY	WA		04/26/2024	6.990	567,253		750,000
100149616	SPOKANE VALLEY	WA		04/26/2024	6.990	567,253		750,000
100149617	SPOKANE VALLEY	WA		04/26/2024	6.990	567,253		750,000
100149618	SPOKANE VALLEY	WA		04/26/2024	6.990	567,253		750,000
100149619	HUTTO	TX		04/26/2024	7.625	344,281		430,000
100149620	HOT SPRINGS	VA		04/26/2024	7.625	227,171		297,000
100149621	MELISSA	TX		04/26/2024	7.125	240,789		404,000
100149622	WESLEY CHAPEL	FL		04/26/2024	6.990	238,719		328,000
100149623	FOLSOM	CA		04/26/2024	6.625	531,600		710,000
100149624	RALEIGH	NC		04/26/2024	7.125	278,047		390,000
100149625	FORNEY	TX		04/26/2024	7.625	194,636		280,000
100149626	ANNA	TX		04/26/2024	7.125	253,528		412,000
100149627	FARMERSVILLE	TX		04/26/2024	7.625	261,061		347,000
100149628	SWEET HOME	OR		04/26/2024	7.990	283,709		382,000
100149629	JERSEY CITY	NJ		04/26/2024	7.125	423,549		600,000
100149630	DAWSONVILLE	GA		04/26/2024	7.625	298,692		370,000
100149631	PLANTATION	FL		04/26/2024	7.625	263,938		345,000
100149632	BELLEVUE	WA		04/26/2024	6.625	203,310		400,000
100149633	JERSEY CITY	NJ		04/26/2024	7.500	237,905		310,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149634	HUTTO	TX		04/26/2024	7.625	355,087		469,000
100149635	TIFFIN	OH		04/26/2024	7.625	173,821		256,000
100149636	FORNEY	TX		04/26/2024	8.125	261,321		325,000
100149637	ALBEMARLE	NC		04/26/2024	5.875	204,697		285,000
100149638	BEAUMONT	CA		04/26/2024	6.625	336,622		579,000
100149639	JERSEY CITY	NJ		04/26/2024	6.625	472,188		780,000
100149640	FORNEY	TX		04/26/2024	8.125	202,409		280,000
100149641	CHARLOTTE	NC		04/26/2024	7.125	288,414		381,000
100149642	KANNAPOLIS	NC		04/26/2024	5.625	206,414		331,000
100149643	FARMERSVILLE	TX		04/26/2024	7.625	280,864		400,000
100149644	FERRIS	TX		04/26/2024	7.500	246,031		325,000
100149645	FORNEY	TX		04/26/2024	7.125	243,372		335,000
100149646	DRIPPING SPRINGS	TX		04/26/2024	7.625	317,018		432,000
100149647	DRIPPING SPRINGS	TX		04/26/2024	7.625	326,095		434,000
100149648	FORNEY	TX		04/26/2024	7.625	256,404		345,000
100149649	FORNEY	TX		04/26/2024	7.625	237,056		310,000
100149650	UNION	NJ		04/26/2024	8.125	194,484		472,000
100149651	LARAMIE	WY		04/26/2024	6.990	281,931		400,000
100149652	FORNEY	TX		04/26/2024	7.500	188,188		342,000
100149653	GALLATIN	TN		04/26/2024	7.625	280,938		365,000
100149654	GALLATIN	TN		04/26/2024	7.625	280,938		368,000
100149655	ANNA	TX		04/26/2024	7.125	304,815		400,000
100149656	THORNTON	CO		04/26/2024	8.625	313,953		390,000
100149657	LATHROP	CA		04/26/2024	6.990	475,792		720,000
100149658	LONGS	SC		04/26/2024	6.125	215,284		307,000
100149659	WESTMONT	IL		04/26/2024	7.990	219,774		283,000
100149660	FALLING WATERS	WV		04/26/2024	6.625	195,792		265,000
100149661	FALLING WATERS	WV		04/26/2024	6.990	196,981		260,000
100149662	FORNEY	TX		04/26/2024	7.125	251,528		316,000
100149663	TALLAHASSEE	FL		04/26/2024	7.625	488,464		549,000
100149664	TUSCALOOSA	AL		04/26/2024	7.625	181,299		245,000
100149665	LONGS	SC		04/26/2024	6.125	235,860		365,000
100149666	TUCSON	AZ		04/26/2024	7.625	177,437		375,000
100149667	JONESBORO	GA		04/26/2024	8.125	154,927		225,000
100149668	RIDGEWOOD	NJ		04/26/2024	6.625	506,775		990,000
100149669	CHARLOTTE	NC		04/26/2024	7.500	263,188		369,000
100149670	KATY	TX		04/26/2024	7.125	152,737		207,000
100149671	CAPE CORAL	FL		04/26/2024	7.625	210,982		297,000
100149672	SURPRISE	AZ		04/26/2024	6.625	354,929		453,000
100149673	CONCORD	NC		04/26/2024	6.500	240,658		325,000
100149674	KENNEWICK	WA		04/26/2024	8.625	241,596		320,000
100149675	YOUNGSVILLE	NC		04/26/2024	7.125	245,436		371,000
100149676	DEERFIELD	IL		04/26/2024	7.625	224,580		290,000
100149677	SAN DIEGO	CA		04/26/2024	7.125	297,351		690,000
100149678	JERSEY CITY	NJ		04/26/2024	6.990	245,262		400,000
100149679	SEASIDE	CA		04/26/2024	6.990	660,562		1,050,000
100149680	NEW PRAGUE	MN		04/26/2024	6.625	393,139		527,000
100149681	MOORE	SC		04/26/2024	7.125	207,365		269,500
100149682	RONALD	WA		04/26/2024	8.125	550,990		680,000
100149683	ANNA	TX		04/26/2024	7.500	294,389		385,000
100149684	TUSTIN	CA		04/26/2024	8.125	654,118		856,000
100149685	SUGAR LAND	TX		04/26/2024	6.990	283,046		430,000
100149686	MESA	AZ		04/26/2024	6.990	373,729		527,000
100149687	YOUNGSVILLE	NC		04/26/2024	6.875	220,645		336,000
100149688	BLAKESLEE	PA		04/26/2024	6.990	174,686		244,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149689	DAWSONVILLE	GA		04/26/2024	7.125	395,673		557,000
100149690	RALEIGH	NC		04/26/2024	7.125	269,609		379,000
100149691	EL DORADO HILLS	CA		04/26/2024	6.500	293,594		800,000
100149692	KEY BISCAYNE	FL		04/26/2024	6.990	367,541		488,000
100149693	BUDA	TX		04/26/2024	7.125	270,480		345,000
100149694	KANNAPOLIS	NC		04/26/2024	5.625	249,298		362,000
100149695	DENNIS PORT	MA		04/26/2024	7.125	253,885		430,000
100149696	NEW YORK	NY		04/26/2024	7.125	366,495		485,000
100149697	MANCHESTER	NH		04/26/2024	6.625	176,566		252,500
100149698	FORT LAUDERDALE	FL		04/26/2024	7.500	154,224		215,000
100149699	TEXAS CITY	TX		04/26/2024	7.500	159,867		215,000
100149700	TRENTON	NJ		04/26/2024	7.900	137,903		180,000
100149701	COPLEY	OH		04/26/2024	8.080	326,707		528,000
100149702	WAUKEGAN	IL		04/26/2024	8.550	215,384		300,000
100149703	MELBOURNE	FL		04/26/2024	8.005	123,115		164,000
100149704	NEWARK	NJ		04/26/2024	7.790	598,514		780,000
100149705	TRENTON	NJ		04/26/2024	7.650	160,193		225,000
100149706	PHILADELPHIA	PA		04/26/2024	8.060	160,446		200,000
100149707	MANSFIELD	CT		04/26/2024	8.640	85,223		110,000
100149708	SOUTH FALLSBURG	NY		04/26/2024	7.780	230,480		350,000
100149709	WOODBOURNE	NY		04/26/2024	7.443	250,350		460,000
100149710	SOUTH FALLSBURG	NY		04/26/2024	7.790	172,364		265,000
100149711	SCRANTON	PA		04/26/2024	8.333	181,339		235,000
100149712	MIDDLETOWN	NY		04/26/2024	7.850	223,705		310,000
100149713	TOLEDO	OH		04/26/2024	8.650	111,240		136,000
100149714	HACKETTSTOWN	NJ		04/26/2024	7.500	299,219		540,000
100149715	LAREDO	TX		04/26/2024	7.677	118,608		186,000
100149716	WILKES-BARRE	PA		04/26/2024	8.510	169,435		235,000
100149718	SCRANTON	PA		04/26/2024	8.750	182,101		228,000
100149719	OLD FORGE	PA		04/26/2024	7.590	145,564		191,000
100149721	HARVEYS LAKE	PA		04/26/2024	7.730	231,004		305,000
100149723	DAVENPORT	WA		04/26/2024	7.950	218,050		327,000
100149724	ASBURY PARK	NJ		04/26/2024	7.700	515,717		675,000
100149725	PHILADELPHIA	PA		04/26/2024	8.760	109,505		145,000
100149726	WEST HARTFORD	CT		04/26/2024	7.640	202,860		480,000
100149727	DETROIT	MI		04/26/2024	7.400	115,034		174,000
100149728	TRENTON	NJ		04/26/2024	7.630	290,558		380,000
100149729	MIDDLETOWN	NY		04/26/2024	8.140	937,300		1,400,000
100149730	SWAN LAKE	NY		04/26/2024	7.860	204,220		400,000
100149731	ELSMERE	KY		04/26/2024	8.210	115,611		162,000
100149732	SNELLVILLE	GA		04/26/2024	8.140	226,600		440,000
100149733	NEW HAVEN	CT		04/26/2024	8.180	242,177		305,000
100149734	HARTFORD	CT		04/26/2024	8.080	416,353		620,000
100149735	SPRING VALLEY	NY		04/26/2024	7.540	690,323		985,000
100149736	PHILADELPHIA	PA		04/26/2024	7.910	129,982		195,000
100149737	MONROE	NY		04/26/2024	7.680	261,885		645,000
100149738	SHARON HILL	PA		04/26/2024	8.500	99,791		130,000
100149739	BUFFALO	NY		04/26/2024	8.612	112,041		145,000
100149740	HIGHLAND	MI		04/26/2024	8.245	390,988		730,000
100149741	MONROE	NY		04/26/2024	7.350	243,307		645,000
100149742	BUFFALO	NY		04/26/2024	8.487	113,173		147,000
100149743	BOLINGBROOK	IL		04/26/2024	7.500	172,220		290,000
100149744	SCRANTON	PA		04/26/2024	8.030	265,070		325,000
100149745	NORTH HOLLYWOOD	CA		04/26/2024	7.700	1,531,229		2,164,000
100149746	BLOOMINGBURG	NY		04/26/2024	7.490	369,298		650,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149747	PARMA	OH		04/26/2024	8.910	92,775		145,000
100149748	HUNTSVILLE	AL		04/26/2024	8.040	126,501		190,000
100149749	SPENCER	MA		04/26/2024	8.240	359,161		634,000
100149750	BRUNSWICK	GA		04/26/2024	8.900	230,056		295,000
100149751	ENDICOTT	NY		04/26/2024	8.400	130,803		160,000
100149752	TUCSON	AZ		04/26/2024	7.710	307,290		730,000
100149753	CALUMET CITY	IL		04/26/2024	8.250	169,950		220,000
100149754	WASHINGTON	DC		04/26/2024	8.070	652,061		1,110,000
100149755	ENGLEWOOD	NJ		04/26/2024	8.730	919,370		1,400,000
100149756	NEW MIDDLETOWN	OH		04/26/2024	8.190	116,614		169,000
100149757	SCRANTON	PA		04/26/2024	8.230	373,739		540,000
100149758	HAMMOND	IN		04/26/2024	8.990	129,121		165,000
100149759	LIBERTY	NY		04/26/2024	7.840	134,574		165,000
100149760	GREENSBORO	NC		04/26/2024	7.660	466,109		750,000
100149761	PHILADELPHIA	PA		04/26/2024	7.840	639,230		910,000
100149762	YONKERS	NY		04/26/2024	7.940	1,653,470		2,300,000
100149763	WHARTON	NJ		04/26/2024	7.940	458,595		647,000
100149764	PHILADELPHIA	PA		04/26/2024	8.590	295,610		410,000
100149765	MIAMI	FL		04/26/2024	8.035	1,289,184		2,400,000
100149766	SPRING VALLEY	NY		04/26/2024	7.570	477,891		625,000
100149767	BEDFORD	OH		04/26/2024	8.140	145,027		203,000
100149768	SAN BERNARDINO	CA		04/26/2024	7.642	242,652		365,000
100149769	MEMPHIS	TN		04/26/2024	8.120	120,223		157,000
100149770	JACKSONVILLE	FL		04/26/2024	7.510	929,565		1,400,000
100149771	PHILADELPHIA	PA		04/26/2024	8.840	80,964		112,000
100149772	JACKSONVILLE	FL		04/26/2024	7.510	863,168		1,300,000
100149773	BALTIMORE	MD		04/26/2024	8.150	169,538		220,000
100149774	JACKSONVILLE	FL		04/26/2024	7.510	863,168		1,300,000
100149775	ENDICOTT	NY		04/26/2024	7.730	142,559		200,000
100149776	SOUTH FALLSBURG	NY		04/26/2024	8.020	204,534		265,000
100149777	WATERLOO	NY		04/26/2024	8.350	134,244		176,000
100149778	PHILADELPHIA	PA		04/26/2024	8.720	144,049		190,000
100149779	DARBY	PA		04/26/2024	7.500	166,964		220,000
100149780	WILLIAMSTON	NC		04/26/2024	7.624	88,454		130,000
100149781	ST. LOUIS	MO		04/26/2024	8.600	184,860		240,000
100149782	MONTICELLO	NY		04/26/2024	8.090	251,574		325,000
100149783	PITTSBURGH	PA		04/26/2024	8.010	143,290		200,000
100149784	RANCHO CUCAMONGA	CA		04/26/2024	7.500	1,061,843		1,400,000
100149785	LOS ANGELES (WILMINGTON AREA)	CA		04/26/2024	8.000	598,939		795,000
100149786	OAKLAND	CA		04/26/2024	8.250	374,793		465,000
100149787	COLORADO SPRINGS	CO		04/26/2024	7.375	388,328		480,000
100149788	LAKE WORTH	FL		04/26/2024	7.000	320,615		533,000
100149789	GLENDALE	AZ		04/26/2024	7.375	392,601		490,000
100149790	LOS ANGELES	CA		04/26/2024	7.375	446,493		740,000
100149791	FRESNO	CA		04/26/2024	7.750	284,113		470,000
100149792	HOUSTON	TX		04/26/2024	7.750	162,717		247,000
100149793	CLEVELAND	OH		04/26/2024	7.750	178,946		235,000
100149795	MONROVIA	CA		04/26/2024	7.625	860,001		1,275,000
100149796	JEFFERSON	GA		04/26/2024	8.375	286,502		534,000
100149797	WILLIS	TX		04/26/2024	8.125	316,012		396,000
100149798	CANTON	TX		04/26/2024	8.500	213,045		256,000
100149799	CORDOVA	TN		04/26/2024	8.750	350,753		445,000
100149800	BELL CANYON	CA		04/26/2024	8.375	3,337,906		4,585,000
100149801	FULLERTON	CA		04/26/2024	8.375	1,044,073		1,350,000
100149802	SHERWOOD FOREST	CA		04/26/2024	7.750	1,169,719		1,640,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149803	MESA	AZ		04/26/2024	8.125	476,838		585,000
100149804	GARLAND	TX		04/26/2024	9.375	291,102		385,000
100149805	TURLOCK	CA		04/26/2024	7.625	325,985		410,000
100149806	CHANDLER	AZ		04/26/2024	7.250	413,778		525,000
100149807	SALINAS	CA		04/26/2024	7.750	530,362		710,000
100149808	PRINCETON	TX		04/26/2024	7.375	291,516		361,500
100149809	MOUNT AIRY	NC		04/26/2024	7.250	167,652		226,000
100149810	SADDLE RIVER	NJ		04/26/2024	8.750	1,918,841		2,650,000
100149811	(NEWHALL AREA) SANTA CLARITA	CA		04/26/2024	6.875	604,751		815,000
100149812	EMPIRE	CA		04/26/2024	7.500	344,166		480,000
100149813	PAWTUCKET	RI		04/29/2024	8.375	395,453		490,000
100149814	JURUPA VALLEY	CA		04/29/2024	6.999	218,435		665,000
100149815	GLENDALE	AZ		04/29/2024	8.375	392,419		467,000
100149816	SANTA CLARITA	CA		04/29/2024	7.375	405,504		740,000
100149817	(VENICE AREA) LOS ANGELES	CA		04/29/2024	7.875	1,972,029		3,755,000
100149818	BORING	OR		04/29/2024	8.125	425,134		790,000
100149819	COLUMBIA FALLS	MT		04/29/2024	9.375	641,698		700,000
100149820	LOS ANGELES	CA		04/29/2024	8.250	934,933		1,200,000
100149821	BERGENFIELD	NJ		04/29/2024	8.999	656,214		795,000
100149822	NEW ORLEANS	LA		04/29/2024	7.375	193,994		401,000
100149823	WENDELL	ID		04/29/2024	7.999	240,484		329,000
100149824	MIAMI	FL		04/29/2024	7.999	623,622		740,000
100149825	ROCKPORT	TX		04/29/2024	7.999	256,311		400,000
100149826	ROCKPORT	TX		04/29/2024	7.999	206,459		335,000
100149827	MANASSAS	VA		04/29/2024	8.375	364,141		445,000
100149828	ROCKPORT	TX		04/29/2024	7.999	214,886		335,000
100149829	ROCKPORT	TX		04/29/2024	7.999	256,312		400,000
100149830	COLONIAL BEACH	VA		04/29/2024	8.875	729,568		875,000
100149831	WHITEFISH	MT		04/29/2024	7.625	722,275		1,050,000
100149832	CYPRESS	TX		04/29/2024	7.999	225,382		305,000
100149833	ORLANDO	FL		04/29/2024	8.499	908,256		1,300,000
100149834	PHOENIX	AZ		04/29/2024	7.625	264,371		396,000
100149835	LOS ANGELES	CA		04/29/2024	9.125	413,460		475,000
100149836	OMAHA	NE		04/29/2024	7.625	176,772		230,000
100149837	AKRON	OH		04/29/2024	7.999	136,144		185,000
100149838	MILWAUKEE	WI		04/29/2024	8.499	253,784		305,000
100149839	PALMDALE	CA		04/29/2024	9.999	329,295		550,000
100149840	KATY	TX		04/29/2024	7.999	211,733		260,000
100149841	SAN ANTONIO	TX		04/29/2024	6.750	220,517		302,000
100149842	CANYON LAKE	CA		04/29/2024	9.499	2,208,639		2,800,000
100149843	WASHINGTON	DC		04/29/2024	10.499	500,733		600,000
100149844	ABINGTON	MA		04/29/2024	8.999	564,288		674,800
100149845	SAUGUS	MA		04/29/2024	7.999	412,826		515,000
100149846	WESTPORT	MA		04/29/2024	9.250	421,459		517,000
100149847	DURHAM	NC		04/29/2024	8.750	272,336		345,000
100149848	SPRINGFIELD	OH		04/29/2024	8.999	186,155		235,000
100149849	CHICAGO	IL		04/29/2024	7.999	281,411		375,000
100149850	LOS ANGELES	CA		04/29/2024	8.750	1,214,540		1,450,000
100149851	QUANTICO	MD		04/29/2024	7.625	167,418		251,000
100149852	LOS ANGELES	CA		04/29/2024	7.499	562,348		950,000
100149853	ATLANTA	GA		04/29/2024	8.499	498,458		625,000
100149854	SAINT LOUIS	MO		04/29/2024	7.999	105,544		131,000
100149855	(WINNETKA AREA) LOS ANGELES	CA		04/29/2024	7.875	673,979		850,000
100149856	JOELTON	TN		04/29/2024	8.250	316,403		426,000
100149857	CONYERS	GA		04/29/2024	8.499	301,692		370,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149858	LOS ANGELES	CA		04/29/2024	8.999	596,823		735,000
100149859	ST. AUGUSTINE	FL		04/29/2024	7.999	251,568		355,000
100149860	PHOENIX	AZ		04/29/2024	7.499	307,902		498,000
100149861	COLUMBIA	SC		04/29/2024	9.625	244,500		280,000
100149862	SNELLVILLE	GA		04/29/2024	6.499	247,297		403,000
100149863	MESQUITE	TX		04/29/2024	7.875	157,506		216,000
100149864	RIVERVIEW	FL		04/29/2024	10.875	307,230		370,000
100149865	GARRISON	MN		04/29/2024	7.999	179,488		264,000
100149866	SAN MATEO	CA		04/29/2024	7.875	2,323,516		2,858,000
100149867	NORWALK	CA		04/29/2024	7.625	519,135		680,000
100149868	COLUMBUS	OH		04/29/2024	7.625	123,256		160,000
100149869	MORENO VALLEY	CA		04/29/2024	8.750	412,177		480,000
100149870	HOT SPRINGS VILLAGE	AR		04/29/2024	7.499	256,696		329,000
100149871	SEGUIN	TX		04/29/2024	8.875	143,946		183,000
100149872	RICHMOND	VA		04/29/2024	8.250	193,383		253,000
100149873	(CAPISTRANO BEACH AREA) DANA P	CA		04/29/2024	7.875	819,385		1,610,000
100149874	VENETIA	PA		04/29/2024	7.999	198,556		310,000
100149875	BUCKEYE	AZ		04/29/2024	7.750	262,953		340,000
100149876	WESTLAKE VILLAGE	CA		04/29/2024	7.125	1,817,927		5,250,000
100149877	TRUCKEE	CA		04/29/2024	8.625	743,532		893,000
100149878	FAIRVIEW	OR		04/29/2024	7.999	254,153		375,000
100149879	BAKERSFIELD	CA		04/29/2024	6.999	185,325		290,000
100149880	SCOTTSDALE	AZ		04/29/2024	7.125	488,089		735,000
100149881	HOLIDAY	FL		04/29/2024	9.999	276,619		350,000
100149882	WEST LINN	OR		04/29/2024	7.999	976,781		1,204,900
100149883	RALEIGH	NC		04/29/2024	8.750	232,611		288,000
100149884	BETHLEHEM	PA		04/29/2024	6.999	194,571		325,000
100149885	LOS ANGELES	CA		04/29/2024	9.875	621,527		725,000
100149886	BELLFLOWER	CA		04/29/2024	8.750	777,378		925,000
100149887	OOLTEWAH	TN		04/29/2024	7.750	292,243		383,000
100149888	RICHMOND	VA		04/29/2024	7.625	142,964		185,000
100149889	OLD RIVER WINFREE	TX		04/29/2024	8.875	159,994		230,000
100149890	CENTERTON	AR		04/29/2024	8.625	260,840		300,000
100149891	WARNER ROBINS	GA		04/29/2024	8.499	109,312		132,000
100149892	GEORGETOWN	TX		04/29/2024	6.750	134,593		515,000
100149893	GILBERT	AZ		04/29/2024	7.999	341,244		428,000
100149894	PHOENIX	AZ		04/29/2024	7.625	144,002		200,000
100149895	SANTA ANA	CA		04/29/2024	8.375	1,484,750		1,900,000
100149896	PONCHATOULA	LA		04/29/2024	7.999	193,501		280,000
100149897	SAN ANTONIO	TX		04/29/2024	7.499	193,468		255,000
100149898	WHITTIER	CA		04/29/2024	8.125	609,553		1,165,000
100149899	GARNER	NC		04/29/2024	8.125	306,083		345,000
100149900	HOUSTON	TX		04/29/2024	7.999	204,153		250,000
100149901	VANCOUVER	WA		04/29/2024	7.499	373,229		528,000
100149902	LAS VEGAS	NV		04/29/2024	9.999	485,385		590,000
100149903	LOS ANGELES	CA		04/29/2024	6.499	1,069,307		1,550,000
100149904	GLENDALE	CA		04/29/2024	7.875	1,095,193		1,375,000
100149905	HENDERSON	NV		04/29/2024	8.625	390,556		455,000
100149906	SAN JOSE	CA		04/29/2024	7.625	255,314		1,300,000
100149907	BATESVILLE	AR		04/29/2024	7.875	231,683		290,000
100149908	MIAMI	FL		04/29/2024	8.499	806,367		875,000
100149909	HOUSTON	TX		04/29/2024	8.375	155,381		210,000
100149910	CARMICHAEL	CA		04/29/2024	7.375	451,153		638,000
100149911	LANCASTER	CA		04/29/2024	7.999	571,301		740,000
100149912	CALIFORNIA CITY	CA		04/29/2024	7.625	106,169		275,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149913	LOS ANGELES	CA		04/29/2024	7.999	1,392,387		1,687,000
100149914	LAKE HAVASU CITY	AZ		04/29/2024	9.250	815,385		1,050,000
100149915	LIVERMORE	CA		04/29/2024	7.499	640,324		800,000
100149916	LAS VEGAS	NV		04/29/2024	8.125	466,808		638,000
100149917	PORTLAND	OR		04/29/2024	7.750	149,285		355,000
100149918	TRIANGLE	VA		04/29/2024	6.999	313,804		411,000
100149919	COVINA	CA		04/29/2024	11.499	597,362		725,000
100149920	FONTANA	CA		04/29/2024	7.250	316,376		840,000
100149921	SAN BERNARDINO	CA		04/29/2024	7.125	452,606		625,000
100149922	LAKE HAVASU CITY	AZ		04/29/2024	8.125	400,287		750,000
100149923	ALBRIGHTSVILLE	PA		04/29/2024	7.750	298,243		386,000
100149924	BRADENTON	FL		04/29/2024	7.999	293,825		402,000
100149925	PANAMA CITY BEACH	FL		06/07/2024	7.875	283,920		457,000
100149926	MOSELEY	VA		06/07/2024	7.875	760,479		927,000
100149927	PASADENA	CA		06/07/2024	7.750	377,836		705,000
100149928	TAYLORSVILLE	UT		06/07/2024	7.750	396,570		555,000
100149929	MONEE	IL		06/07/2024	7.000	417,876		615,000
100149930	DRAPER	UT		06/07/2024	6.750	1,171,234		1,665,000
100149931	CASTAIC	CA		06/07/2024	9.500	1,286,810		1,388,000
100149932	SOUTH EUCLID	OH		06/07/2024	7.500	123,338		156,000
100149935	DAYTONA BEACH	FL		06/07/2024	7.750	148,336		205,000
100149937	KEIZER	OR		06/07/2024	8.375	386,620		510,000
100149938	CARY	IL		06/07/2024	7.625	152,329		668,000
100149940	FRESNO	CA		06/07/2024	7.875	286,202		400,000
100149942	RIO RANCHO	NM		06/07/2024	8.875	542,559		600,000
100149943	ABILENE	TX		06/07/2024	8.875	142,038		165,000
100149946	LAS VEGAS	NV		06/07/2024	9.375	658,895		710,000
100149947	SALEM	NJ		06/07/2024	8.625	134,768		205,000
100149950	SAN DIEGO	CA		06/07/2024	7.500	251,615		465,000
100149951	PARKLAND	FL		06/07/2024	7.625	1,925,077		2,900,000
100149952	NAPLES	FL		06/07/2024	7.750	3,589,153		4,800,000
100149954	PERRIS	CA		06/07/2024	7.500	215,956		615,000
100149955	ELIZABETH	NJ		06/07/2024	8.125	546,956		720,000
100149956	MILWAUKEE	WI		06/07/2024	9.500	101,352		127,000
100149957	NORTH CHARLESTON	SC		06/07/2024	8.250	273,049		350,000
100149958	NORTH CHARLESTON	SC		06/07/2024	7.375	335,721		550,000
100149959	ASHEBORO	NC		06/07/2024	9.625	169,305		258,000
100149960	BARNESVILLE	GA		06/07/2024	9.250	115,171		150,000
100149961	WELLINGTON	FL		06/07/2024	8.500	625,600		876,000
100149962	LANCASTER	CA		06/07/2024	8.125	139,660		415,000
100149963	NORTH CHARLESTON	SC		06/07/2024	7.500	410,500		550,000
100149964	TARPON SPRINGS	FL		06/07/2024	7.250	469,456		675,000
100149966	FORT WORTH	TX		06/07/2024	8.250	131,785		250,000
100149968	ORLANDO	FL		06/07/2024	7.750	474,131		580,000
100149969	NORTH CHARLESTON	SC		06/07/2024	7.500	347,059		525,000
100149970	FORT WORTH	TX		06/07/2024	8.625	132,289		225,000
100149971	NORTH CHARLESTON	SC		06/07/2024	7.375	347,715		525,000
100149973	KISSIMMEE	FL		06/07/2024	8.250	137,852		470,000
100149976	NORTH CHARLESTON	SC		06/07/2024	7.500	348,462		525,000
100149977	RICHMOND	TX		06/07/2024	8.000	461,880		580,000
100149980	WESTLAKE VILLAGE	CA		06/07/2024	7.500	712,038		880,000
100149981	AURORA	CO		06/07/2024	8.625	375,893		490,000
100149982	TORRINGTON	CT		06/07/2024	7.500	102,361		385,000
100149984	SAINT CLOUD	FL		06/07/2024	8.375	310,075		368,000
100149985	NETCONG	NJ		06/07/2024	7.625	277,908		390,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100149986	AUSTIN	TX		06/07/2024	7.375	963,684		1,300,000
100149987	BOYNTON BEACH	FL		06/07/2024	7.625	735,996		960,000
100149988	MILWAUKEE	WI		06/07/2024	9.750	130,085		158,000
100149989	ROLLING HILLS ESTATES	CA		06/07/2024	7.625	1,921,282		2,350,000
100149990	SANTA CRUZ	CA		06/07/2024	8.125	816,320		1,030,000
100149991	BOYNTON BEACH	FL		06/07/2024	7.625	507,693		751,000
100149992	OSWEGO	IL		06/07/2024	7.875	375,153		516,000
100149993	KATY	TX		06/07/2024	8.500	434,013		470,000
100149994	WARNER ROBINS	GA		06/07/2024	7.500	321,323		481,075
100149995	GLENDALE	CA		06/07/2024	9.500	1,311,071		1,450,000
100149996	MISSOURI CITY	TX		06/07/2024	8.750	961,328		1,060,000
100149997	FORT MYERS	FL		06/07/2024	7.625	162,880		475,000
100149999	LOS ANGELES (NORTHRIDGE AREA)	CA		06/07/2024	7.625	453,159		800,000
100150001	FOWLER	CA		06/07/2024	8.000	333,178		430,000
100150002	CHARLOTTE	NC		06/07/2024	7.375	315,731		398,000
100150004	CENTRAL POINT	OR		06/07/2024	7.625	260,839		390,000
100150005	WARREN	MI		06/07/2024	8.875	204,717		240,000
100150006	MONTE SERENO	CA		06/07/2024	7.750	3,336,832		4,350,000
100150008	IRVINE	CA		06/07/2024	6.875	699,539		1,580,000
100150009	YUBA CITY	CA		06/07/2024	8.875	490,849		620,000
100150010	VAN NUYS	CA		06/07/2024	9.250	763,027		820,000
100150011	VACAVILLE	CA		06/07/2024	7.875	1,528,066		1,810,000
100150012	KINGWOOD	TX		06/07/2024	7.500	257,197		317,000
100150013	CASTLE ROCK	CO		06/07/2024	7.875	530,825		650,000
100150014	SACRAMENTO	CA		06/07/2024	7.750	716,131		898,000
100150015	WEBSTER	MA		06/07/2024	7.250	273,045		502,000
100150016	PFLUGERVILLE	TX		06/07/2024	8.500	420,265		490,000
100150017	GLEN ALLEN	VA		06/07/2024	8.750	485,343		742,000
100150018	COTO DE CAZA	CA		06/07/2024	7.625	2,866,533		4,800,000
100150019	WEBSTER	MA		06/07/2024	7.625	281,109		400,000
100150021	NORTH CHARLESTON	SC		06/07/2024	7.750	618,037		850,000
100150023	SANTA FE SPRINGS	CA		06/07/2024	9.000	609,347		658,000
100150024	CHANDLER	AZ		06/07/2024	7.250	300,774		495,000
100150025	YOSEMITE NATIONAL PARK	CA		06/07/2024	7.625	293,863		545,000
100150028	LOS ANGELES	CA		06/07/2024	7.625	1,618,570		2,080,000
100150029	DETROIT	MI		06/07/2024	8.875	133,350		175,000
100150030	LAGO VISTA	TX		06/07/2024	8.625	401,207		460,000
100150031	LAS VEGAS	NV		06/07/2024	7.375	1,255,416		1,553,000
100150032	DAYTONA BEACH	FL		06/07/2024	7.500	254,461		320,000
100150033	LA HONDA	CA		06/07/2024	7.875	707,936		920,000
100150035	COLUMBUS	OH		06/07/2024	8.500	143,793		198,000
100150036	LAKE HAVASU CITY	AZ		06/07/2024	8.250	442,960		530,000
100150037	TARZANA	CA		06/07/2024	8.250	1,477,041		1,900,000
100150040	WESLEY CHAPEL	FL		06/07/2024	7.500	263,387		340,000
100150041	MARTINEZ	CA		06/07/2024	8.375	477,069		565,000
100150042	WESLEY CHAPEL	FL		06/07/2024	7.500	242,998		320,000
100150043	PARADISE VALLEY	AZ		06/07/2024	8.000	1,971,108		3,475,000
100150045	YOUNGTOWN	AZ		06/07/2024	8.500	249,554		380,000
100150046	NEW BRITAIN	CT		06/07/2024	9.000	212,629		266,000
100150048	MIAMI	FL		06/07/2024	8.125	491,382		630,000
100150049	RANCHO CUCAMONGA	CA		06/14/2024	8.000	1,219,525		1,435,000
100150051	GLENDALE	AZ		06/14/2024	7.625	275,042		382,000
100150052	FLOWER MOUND	TX		06/14/2024	7.625	698,847		1,150,000
100150054	ELYRIA	OH		06/14/2024	7.875	169,777		217,000
100150055	DANVILLE	VA		06/14/2024	7.750	123,516		165,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150056	DELTONA	FL		06/14/2024	7.875	283,897		394,000
100150057	TACOMA	WA		06/14/2024	9.250	476,929		564,000
100150058	WAVERLY TWP	PA		06/14/2024	8.500	462,890		590,000
100150059	TAMARAC	FL		06/14/2024	9.250	487,762		540,000
100150061	WEST HAVEN	CT		06/14/2024	9.375	464,125		610,000
100150062	ASTATULA	FL		06/14/2024	8.250	410,392		595,000
100150064	MATTHEWS	NC		06/14/2024	9.000	163,323		242,000
100150066	OMAHA	NE		06/14/2024	8.000	102,064		133,000
100150067	EAST HAVEN	CT		06/14/2024	8.500	425,075		535,000
100150068	LAKEVILLE	MN		06/14/2024	7.500	470,298		665,000
100150069	KERRVILLE	TX		06/14/2024	7.500	437,397		860,000
100150074	ALBURTIS	PA		06/14/2024	7.500	244,597		325,000
100150075	MESA	AZ		06/14/2024	7.125	936,554		1,178,000
100150077	LIBERTY HILL	TX		06/14/2024	6.875	320,133		640,000
100150079	HOUSTON	TX		06/14/2024	7.750	312,188		440,000
100150080	DALLAS	TX		06/14/2024	7.875	167,549		231,000
100150082	CORONA	CA		06/14/2024	7.875	696,358		1,050,000
100150083	AUSTIN	TX		06/14/2024	7.750	696,271		880,000
100150084	ANAHEIM	CA		06/14/2024	8.250	359,442		975,000
100150085	CARMEL	CA		06/14/2024	8.000	1,235,659		1,960,000
100150086	TOMBALL	TX		06/14/2024	7.625	157,802		316,000
100150087	NORTH CHARLESTON	SC		06/14/2024	7.750	399,689		525,000
100150088	NORTH CHARLESTON	SC		06/14/2024	8.000	648,813		850,000
100150089	NORTH CHARLESTON	SC		06/14/2024	7.500	405,340		560,000
100150090	BEND	OR		06/14/2024	7.375	909,509		1,200,000
100150091	HOUSTON	TX		06/14/2024	7.625	104,235		216,000
100150092	STATESVILLE	NC		06/14/2024	7.750	130,994		250,000
100150093	TUCSON	AZ		06/14/2024	8.750	296,362		508,000
100150094	YUMA	AZ		06/14/2024	9.500	302,915		324,000
100150095	STATESVILLE	NC		06/14/2024	7.750	131,196		230,000
100150096	STATESVILLE	NC		06/14/2024	7.625	306,977		455,000
100150098	STAMFORD	CT		06/14/2024	8.500	549,563		665,000
100150099	MCHENRY	IL		06/14/2024	7.875	623,697		770,000
100150102	STONE MOUNTAIN	GA		06/14/2024	8.125	166,280		262,000
100150103	VICTORVILLE	CA		06/14/2024	8.125	413,842		475,500
100150104	BROOKSHIRE	TX		06/14/2024	8.750	202,036		264,000
100150107	STONE MOUNTAIN	GA		06/14/2024	7.875	119,474		229,000
100150109	AZLE	TX		06/14/2024	8.250	440,490		570,000
100150110	MONTGOMERY	TX		06/14/2024	8.625	494,462		600,000
100150111	CHICAGO	IL		06/14/2024	8.875	116,861		168,000
100150113	SCHAUMBURG	IL		06/14/2024	8.250	305,427		370,000
100150115	KOLOA	HI		06/14/2024	7.500	620,951		945,000
100150117	MARIETTA	GA		06/14/2024	8.125	1,485,776		1,865,000
100150118	WARWICK	RI		06/14/2024	7.625	135,195		305,000
100150121	ELK RIVER	MN		06/14/2024	7.375	253,413		380,000
100150122	PALMDALE	CA		06/14/2024	7.750	601,674		750,000
100150123	BRONSON	FL		06/14/2024	7.500	130,765		175,000
100150124	FREDERICKSBURG	VA		06/14/2024	8.875	363,387		390,000
100150125	GARDEN GROVE	CA		06/14/2024	7.750	415,272		1,165,000
100150127	BIRMINGHAM	AL		06/14/2024	8.500	111,074		140,000
100150128	MOUNT PLEASANT	SC		06/14/2024	7.875	304,426		800,000
100150131	AUSTIN	TX		06/14/2024	7.625	2,109,098		2,600,000
100150132	HOFFMAN ESTATES	IL		06/14/2024	8.250	288,402		436,000
100150133	SANTA ROSA BEACH	FL		06/14/2024	8.125	748,963		1,020,000
100150135	COCONUT CREEK	FL		06/14/2024	7.500	481,889		592,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150136	SAN LUIS OBISPO	CA		06/14/2024	7.875	2,565,384		3,125,000
100150138	FOUNTAIN HILLS	AZ		06/14/2024	8.000	512,277		703,000
100150139	NOBLESVILLE	IN		06/14/2024	8.875	216,276		253,000
100150140	MILPITAS	CA		06/14/2024	6.875	1,162,127		1,870,000
100150141	SPOKANE	WA		06/14/2024	7.625	436,673		650,000
100150142	SUNRISE BEACH	TX		06/14/2024	8.750	2,555,034		3,150,000
100150143	HOUSTON	TX		06/14/2024	7.500	1,237,738		1,740,000
100150144	SPOKANE	WA		06/14/2024	7.625	442,538		660,000
100150147	LOS ANGELES	CA		06/14/2024	7.875	893,059		1,080,000
100150148	LOS ANGELES	CA		06/14/2024	8.125	918,399		1,585,000
100150150	CEDAR HILL	TX		06/14/2024	8.250	199,473		294,000
100150151	PHOENIX	AZ		06/14/2024	7.375	256,260		365,000
100150152	DECATUR	GA		06/14/2024	9.250	167,671		200,000
100150153	AUSTELL	GA		06/14/2024	9.000	125,265		150,000
100150155	COACHELLA	CA		04/30/2024	9.125	449,854		575,000
100150156	TAMPA	FL		04/30/2024	8.250	185,044		231,000
100150157	MIAMI BEACH	FL		04/30/2024	7.375	1,871,584		3,138,000
100150158	PLAINFIELD	NJ		04/30/2024	8.625	385,216		510,000
100150159	ATLANTIC BEACH	NC		04/30/2024	8.375	1,661,627		2,250,000
100150160	TAMPA	FL		04/30/2024	7.750	181,705		325,000
100150161	FLORENCE	SC		04/30/2024	9.750	155,965		218,000
100150162	CLEARWATER	FL		04/30/2024	7.250	165,721		330,000
100150163	DETROIT	MI		04/30/2024	9.750	110,441		194,000
100150164	BOCA RATON	FL		04/30/2024	9.125	257,201		375,000
100150165	NAPLES	FL		04/30/2024	8.500	616,256		781,000
100150166	BERKELEY TOWNSHIP	NJ		04/30/2024	7.500	765,093		1,275,000
100150167	STATEN ISLAND	NY		04/30/2024	8.000	826,908		1,000,000
100150168	ZEPHYRHILLS	FL		04/30/2024	8.375	333,046		580,000
100150170	NAPLES	FL		04/30/2024	8.875	697,685		890,000
100150171	ATLANTA	GA		04/30/2024	7.375	1,198,833		1,700,000
100150172	BRASELTON	GA		04/30/2024	8.375	990,772		1,269,000
100150173	BILLERICA	MA		04/30/2024	9.250	416,475		550,000
100150174	PORT CHARLOTTE	FL		04/30/2024	7.875	378,814		545,000
100150175	MIAMI	FL		04/30/2024	8.875	560,391		840,000
100150176	DAVIE	FL		04/30/2024	7.250	816,392		1,350,000
100150177	WESTMINSTER	CO		04/30/2024	8.990	371,306		475,000
100150178	INDIAN TRAIL	NC		04/30/2024	7.750	262,245		495,000
100150179	BRADENTON	FL		04/30/2024	7.875	735,238		1,300,000
100150180	DENNIS PORT	MA		04/30/2024	7.875	487,524		600,000
100150181	SAN ANTONIO	TX		04/30/2024	9.125	237,818		416,000
100150182	DIX HILLS	NY		04/30/2024	8.250	1,782,770		2,300,000
100150183	LOS ANGELES	CA		04/30/2024	9.500	1,263,244		1,505,000
100150184	LOS ANGELES	CA		04/30/2024	7.250	433,893		630,000
100150185	DANVILLE	CA		04/30/2024	7.250	1,887,748		2,525,000
100150186	MIAMI	FL		04/30/2024	8.875	584,323		700,000
100150187	FORT WORTH	TX		04/30/2024	9.375	171,687		200,000
100150188	NEW HARTFORD	NY		04/30/2024	8.250	504,558		695,000
100150189	LEWISVILLE	TX		04/30/2024	7.250	611,478		780,000
100150190	TRABUCO CANYON	CA		04/30/2024	8.625	1,356,149		1,580,000
100150191	SEWELL	NJ		04/30/2024	8.500	223,198		340,000
100150192	PARRISH	FL		04/30/2024	7.500	325,732		418,000
100150193	HAZLET	NJ		04/30/2024	9.500	547,261		660,000
100150194	ELK GROVE	CA		04/30/2024	6.875	268,123		780,000
100150195	MOUNDS VIEW	MN		04/30/2024	8.875	138,523		317,000
100150196	CORONA DEL MAR	CA		04/30/2024	7.250	3,015,393		3,800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150197	ATLANTA	GA		04/30/2024	9.625	192,519		230,000
100150198	PALM HARBOR	FL		04/30/2024	7.250	470,467		586,000
100150199	SANTA ROSA	CA		04/30/2024	7.500	1,238,817		1,520,000
100150200	SAINT CLOUD	FL		04/30/2024	7.125	128,127		410,000
100150201	COSTA MESA	CA		04/30/2024	8.250	1,626,232		2,150,000
100150202	LOS ANGELES	CA		04/30/2024	8.500	577,399		975,000
100150203	LUTHERVILLE TIMONIUM	MD		04/30/2024	8.375	411,425		594,000
100150204	MANVEL	TX		04/30/2024	8.875	555,322		660,000
100150205	BOCA RATON	FL		04/30/2024	7.000	220,778		568,000
100150206	HUMBLE	TX		04/30/2024	8.750	165,149		240,000
100150207	DANVILLE	CA		04/30/2024	7.500	1,536,620		2,025,000
100150208	IDYLLWILD	CA		04/30/2024	7.750	384,643		475,000
100150209	PANAMA CITY	FL		04/30/2024	8.375	216,686		270,000
100150210	LAS VEGAS	NV		04/30/2024	7.125	2,008,884		2,500,000
100150211	LOS ANGELES	CA		04/30/2024	7.500	1,923,909		2,350,000
100150212	HOLLYWOOD	FL		04/30/2024	8.125	331,933		400,000
100150213	SARASOTA	FL		04/30/2024	8.250	507,333		700,000
100150214	BRENTWOOD	TN		04/30/2024	7.875	2,364,698		2,888,800
100150215	SEAL BEACH	CA		04/30/2024	7.750	1,302,715		1,590,000
100150216	RESEDA	CA		04/30/2024	8.500	455,229		580,000
100150217	HANOVER	MD		04/30/2024	7.875	160,930		528,000
100150218	UNITED KINGDOM	GBR		04/29/2024	6.940	245,388		344,219
100150219	UNITED KINGDOM	GBR		04/29/2024	7.140	104,828		194,014
100150220	UNITED KINGDOM	GBR		04/29/2024	6.740	227,940		300,409
100150221	UNITED KINGDOM	GBR		04/29/2024	7.140	206,244		287,892
100150222	UNITED KINGDOM	GBR		04/29/2024	5.990	85,621		112,653
100150223	UNITED KINGDOM	GBR		04/29/2024	6.690	109,570		175,239
100150224	UNITED KINGDOM	GBR		04/29/2024	6.440	161,409		225,307
100150225	UNITED KINGDOM	GBR		04/29/2024	6.590	81,465		106,395
100150226	UNITED KINGDOM	GBR		04/29/2024	6.340	129,383		200,273
100150227	UNITED KINGDOM	GBR		04/29/2024	6.340	301,040		494,424
100150228	UNITED KINGDOM	GBR		04/29/2024	6.190	92,737		121,415
100150229	UNITED KINGDOM	GBR		04/29/2024	6.390	87,957		115,157
100150230	UNITED KINGDOM	GBR		04/29/2024	6.340	493,193		688,438
100150231	UNITED KINGDOM	GBR		04/29/2024	6.190	114,727		150,205
100150232	UNITED KINGDOM	GBR		04/29/2024	6.940	386,190		938,779
100150233	UNITED KINGDOM	GBR		04/29/2024	6.290	119,507		156,463
100150234	UNITED KINGDOM	GBR		04/29/2024	6.340	212,970		297,280
100150235	UNITED KINGDOM	GBR		04/29/2024	6.440	336,268		438,097
100150236	UNITED KINGDOM	GBR		04/29/2024	6.440	317,053		413,063
100150237	UNITED KINGDOM	GBR		04/29/2024	6.440	403,522		563,267
100150238	UNITED KINGDOM	GBR		04/29/2024	6.690	110,488		143,946
100150239	UNITED KINGDOM	GBR		04/29/2024	6.290	174,002		262,858
100150240	UNITED KINGDOM	GBR		04/29/2024	6.440	538,029		751,023
100150241	UNITED KINGDOM	GBR		04/29/2024	6.440	538,029		751,023
100150242	UNITED KINGDOM	GBR		04/29/2024	6.590	115,292		275,375
100150243	GOOR	NLD		04/29/2024	6.100	26,800		27,511
100150244	GOOR	NLD		04/29/2024	6.100	401,998		412,662
100150245	LEEUWARDEN	NLD		04/29/2024	5.950	241,199		310,710
100150246	WAGENINGEN	NLD		04/29/2024	5.550	686,077		1,025,344
100150247	AMSTERDAM	NLD		04/29/2024	5.550	195,275		414,280
100150248	LELYSTAD	NLD		04/29/2024	6.000	707,517		854,453
100150249	LELYSTAD	NLD		04/29/2024	6.000	47,168		56,964
100150250	AMSTERDAM	NLD		04/29/2024	5.650	258,887		357,317
100150251	S-GRAVENHAGE	NLD		04/29/2024	5.550	1,983,191		4,532,399

SCHEDULE B - PART 2

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

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100150252	S-GRAVENHAGE	NLD		04/29/2024	5.850	301,499		364,113
100150253	S-GRAVENHAGE	NLD		04/29/2024	5.850	20,100		24,274
100150254	ROTTERDAM	NLD		04/29/2024	5.800	134,267		172,962
100150255	ROTTERDAM	NLD		04/29/2024	5.550	1,019,467		1,516,266
100150256	BEVERWIJK	NLD		04/29/2024	5.600	155,439		217,497
100150257	ALMERE	NLD		04/29/2024	5.450	4,738,219		7,291,647
100150258	AMSTERDAM	NLD		04/29/2024	5.480	691,437		890,703
100150259	SUSTEREN	NLD		04/29/2024	5.650	139,359		224,643
100150260	SPAUBEEK	NLD		04/29/2024	5.650	139,359		230,961
100150261	HAARLEM	NLD		04/29/2024	5.350	1,205,995		1,739,977
100150262	WEERT	NLD		04/29/2024	6.000	221,099		267,017
100150263	WEERT	NLD		04/29/2024	6.000	14,740		17,801
100150264	HEERLEN	NLD		04/29/2024	5.550	486,418		775,533
100150265	HOENSBROEK	NLD		04/29/2024	5.700	285,419		367,674
100150266	HEETEN	NLD		04/29/2024	5.850	857,596		1,299,804
100150267	ZWOLLE	NLD		04/29/2024	5.750	233,159		300,353
100150268	GRONINGEN	NLD		04/29/2024	5.800	222,975		310,710
100150269	SPIJKENISSE	NLD		04/29/2024	5.650	328,031		528,207
100150270	S-GRAVENHAGE	NLD		04/29/2024	5.550	286,223		425,984
100150271	HEERDE	NLD		04/29/2024	5.600	964,796		1,336,054
100150272	S-GRAVENHAGE	NLD		04/29/2024	5.450	139,359		274,461
100150273	VEGHEL	NLD		04/29/2024	5.600	600,317		844,096
100150274	SCHIEDAM	NLD		04/29/2024	5.650	321,599		503,040
100150275	AMSTERDAM	NLD		04/29/2024	5.550	348,398		548,921
100150276	AMSTERDAM	NLD		04/29/2024	5.550	369,838		621,420
100150277	DEVENTER	NLD		04/29/2024	5.750	135,875		153,284
100150278	WEERT	NLD		04/29/2024	5.550	968,012		1,502,077
100150279	HOOGEVEEN	NLD		04/29/2024	5.650	120,063		165,712
100150280	HAARLEM	NLD		04/29/2024	6.000	1,318,554		1,632,199
100150281	HAARLEM	NLD		04/29/2024	6.000	53,600		66,350
100150282	DEURNE	NLD		04/29/2024	5.800	217,883		289,996
100150283	DEURNE	NLD		04/29/2024	5.600	187,599		440,173
100150284	DEVENTER	NLD		04/29/2024	5.650	374,126		556,291
100150461	SAN LUIS OBISPO	CA		05/03/2024	6.875	446,923		600,000
100150462	SACRAMENTO	CA		05/03/2024	7.500	363,203		590,000
100150463	SAN DIEGO	CA		05/03/2024	7.125	566,913		750,000
100150464	SAN DIEGO	CA		05/03/2024	7.125	537,665		760,000
100150465	QUEEN CREEK	AZ		05/03/2024	6.624	357,673		481,187
100150466	SUNLAND AREA LOS ANGELES	CA		05/03/2024	7.125	544,988		770,000
100150467	PISMO BEACH	CA		05/03/2024	6.624	475,978		650,000
100150468	FOLSOM	CA		05/03/2024	6.500	397,016		695,000
100150469	GROVELAND	CA		05/03/2024	6.624	343,435		495,000
100150470	SURPRISE	AZ		05/03/2024	6.990	254,128		360,000
100150471	SCOTTSDALE	AZ		05/03/2024	6.625	463,307		625,000
100150472	TOLLESON	AZ		05/03/2024	5.375	295,652		439,000
100150473	LA PUENTE	CA		05/03/2024	6.500	482,070		700,000
100150474	COACHELLA	CA		05/03/2024	6.500	431,898		554,000
100150475	ROSEVILLE	CA		05/03/2024	5.625	371,043		576,000
100150476	IRVINE	CA		05/03/2024	7.500	590,655		795,000
100150477	BAKERSFIELD	CA		05/03/2024	6.624	276,157		429,000
100150478	HUNTINGTON PARK	CA		05/03/2024	7.625	554,972		682,700
100150479	GLENDORA	CA		05/03/2024	6.990	598,182		790,000
100150480	RIVERSIDE	CA		05/03/2024	7.625	307,709		486,000
100150481	ROSEVILLE	CA		05/03/2024	6.990	417,796		570,000
100150482	ROSEVILLE	CA		05/03/2024	6.990	434,059		575,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150483	COACHELLA	CA		05/03/2024	7.125	391,600		515,500
100150484	NATIONAL CITY	CA		05/03/2024	7.124	800,493		1,050,000
100150485	CAMARILLO	CA		05/03/2024	7.125	777,650		1,064,000
100150486	NORTH HOLLYWOOD	CA		05/03/2024	6.990	475,981		690,000
100150487	TURLOCK	CA		05/03/2024	7.500	258,450		335,000
100150488	LAKE ARROWHEAD	CA		05/03/2024	7.250	259,933		340,000
100150489	PALM SPRINGS	CA		05/03/2024	7.625	259,460		320,000
100150490	KREMMLING	CO		05/03/2024	7.250	306,305		435,000
100150491	TUSTIN	CA		05/03/2024	6.625	756,759		1,091,000
100150492	WASHINGTON	DC		05/03/2024	7.500	598,863		795,000
100150493	COMMERCE CITY	CO		05/03/2024	5.250	376,435		515,000
100150494	SEMINOLE	FL		05/03/2024	6.990	686,224		1,000,000
100150495	LITTLETON	CO		05/03/2024	6.625	274,959		370,000
100150496	PARKER	CO		05/03/2024	5.500	428,256		590,000
100150497	NEW SMYRNA BEACH	FL		05/03/2024	7.625	461,134		570,000
100150498	OCEAN VIEW	DE		05/03/2024	7.500	308,245		409,000
100150499	MIAMI	FL		05/03/2024	7.500	625,425		810,000
100150500	JACKSONVILLE BEACH	FL		05/03/2024	6.999	441,872		590,000
100150501	OCEAN VIEW	DE		05/03/2024	6.990	308,122		415,000
100150502	GREEN COVE SPRINGS	FL		05/03/2024	6.500	283,286		365,000
100150503	WEST PALM BEACH	FL		05/03/2024	6.625	474,814		660,000
100150504	SOUTHWEST RANCHES	FL		05/03/2024	6.500	754,114		1,080,000
100150505	JACKSONVILLE	FL		05/03/2024	6.500	550,200		750,000
100150506	NAPLES	FL		05/03/2024	6.500	284,570		395,000
100150507	KISSIMMEE	FL		05/03/2024	8.000	744,104		990,000
100150508	MIDDLETOWN	DE		05/03/2024	6.375	263,825		405,000
100150509	DELTONA	FL		05/03/2024	7.125	301,638		419,500
100150510	DAVENPORT	FL		05/03/2024	7.500	328,897		400,000
100150511	CUMMING	GA		05/03/2024	8.500	338,164		578,000
100150512	VENICE	FL		05/03/2024	7.625	274,862		355,000
100150513	PENSACOLA	FL		05/03/2024	7.375	264,403		350,000
100150514	OCALA	FL		05/03/2024	6.125	204,050		284,000
100150515	GAINESVILLE	GA		05/03/2024	6.375	268,311		440,000
100150516	NAVARRE	FL		05/03/2024	7.125	277,453		400,000
100150517	RICHMOND HILL	GA		05/03/2024	5.750	286,747		405,000
100150518	OAKWOOD	GA		05/03/2024	6.250	297,114		409,000
100150519	OAKWOOD	GA		05/03/2024	6.375	291,475		425,000
100150520	MABLETON	GA		05/03/2024	6.500	294,010		437,000
100150521	OAKWOOD	GA		05/03/2024	6.375	301,619		413,000
100150522	LOGANVILLE	GA		05/03/2024	6.250	276,338		390,000
100150523	ACWORTH	GA		05/03/2024	7.105	318,469		449,120
100150524	SAVANNAH	GA		05/03/2024	7.124	652,646		900,000
100150525	BLOOMINGDALE	GA		05/03/2024	6.500	290,724		370,000
100150526	BRASELTON	GA		05/03/2024	7.500	310,466		433,000
100150527	SMYRNA	GA		05/03/2024	7.624	360,829		475,000
100150528	EWA BEACH	HI		05/03/2024	6.624	692,075		996,170
100150529	MABLETON	GA		05/03/2024	6.125	284,598		437,000
100150530	IDAHO FALLS	ID		05/03/2024	7.625	302,278		412,000
100150531	POOLER	GA		05/03/2024	7.125	275,826		365,000
100150532	KENNESAW	GA		05/03/2024	6.990	262,096		325,000
100150533	BOGART	GA		05/03/2024	7.124	267,676		350,000
100150534	WALESKA	GA		05/03/2024	6.901	272,321		339,000
100150535	STOUGHTON	MA		05/03/2024	7.124	401,481		560,000
100150536	OAK PARK	IL		05/03/2024	6.990	392,506		520,000
100150537	BATON ROUGE	LA		05/03/2024	7.375	302,519		370,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150538	MOUNT PROSPECT	IL		05/03/2024	7.125	258,965		343,000
100150539	FISHING CREEK	MD		05/03/2024	6.875	478,167		639,000
100150540	RATHDRUM	ID		05/03/2024	7.125	261,456		477,000
100150541	ROCKVILLE	MD		05/03/2024	7.124	284,259		410,000
100150542	LOWELL	MA		05/03/2024	6.875	574,914		801,000
100150543	FREDERICK	MD		05/03/2024	6.250	291,064		460,000
100150544	SEVERN	MD		05/03/2024	7.625	276,485		340,000
100150545	SILVER SPRING	MD		05/03/2024	7.500	452,282		560,000
100150546	TAYLORSVILLE	NC		05/03/2024	7.500	426,427		599,000
100150547	CAROLINA BEACH	NC		05/03/2024	7.375	463,137		630,000
100150548	MINNEAPOLIS	MN		05/03/2024	7.124	223,390		275,000
100150549	WENTZVILLE	MO		05/03/2024	6.625	252,684		340,000
100150550	RED LODGE	MT		05/03/2024	7.125	284,159		490,000
100150551	BLOOMINGTON	MN		05/03/2024	6.990	244,081		350,000
100150552	MONROE	NC		05/03/2024	7.625	529,157		700,000
100150553	KILL DEVIL HILLS	NC		05/03/2024	7.625	367,423		485,000
100150554	SAINT LOUIS	MO		05/03/2024	7.125	263,368		378,000
100150555	MOUNT AIRY	NC		05/03/2024	7.875	269,235		350,000
100150556	GARNER	NC		05/03/2024	6.875	273,672		365,000
100150557	CHARLOTTE	NC		05/03/2024	6.625	237,604		320,000
100150558	MOORESVILLE	NC		05/03/2024	7.125	255,729		320,000
100150559	NEW PROVIDENCE	NJ		05/03/2024	6.990	644,592		860,000
100150560	ENGLEWOOD	NJ		05/03/2024	7.375	478,264		833,000
100150561	TOMS RIVER	NJ		05/03/2024	7.500	859,631		1,250,000
100150562	NEWARK	NJ		05/03/2024	7.000	441,506		600,000
100150563	PLAINFIELD	NJ		05/03/2024	7.625	385,486		503,000
100150564	BRICK	NJ		05/03/2024	7.625	271,147		330,000
100150565	PAPILLION	NE		05/03/2024	6.500	198,192		270,000
100150566	SOMERSET	NJ		05/03/2024	7.124	277,484		365,000
100150567	LINWOOD	NJ		05/03/2024	7.375	285,342		351,000
100150568	NORTH LAS VEGAS	NV		05/03/2024	6.625	295,050		408,000
100150569	BERLIN	NJ		05/03/2024	7.500	288,023		403,000
100150570	HENDERSON	NV		05/03/2024	6.250	302,697		446,000
100150571	BROKEN BOW	OK		05/03/2024	7.875	683,508		920,000
100150572	HENDERSON	NV		05/03/2024	6.500	276,307		352,000
100150573	KEANSBURG	NJ		05/03/2024	7.000	376,394		500,000
100150574	LAS VEGAS	NV		05/03/2024	7.375	264,941		345,000
100150575	ROYERSFORD	PA		05/03/2024	7.500	372,852		490,000
100150576	NORTH LAS VEGAS	NV		05/03/2024	7.625	279,445		360,000
100150577	LAS VEGAS	NV		05/03/2024	6.624	286,045		386,000
100150579	PHILADELPHIA	PA		05/03/2024	7.625	331,879		450,000
100150580	NORTH MYRTLE BEACH	SC		05/03/2024	8.125	542,282		670,000
100150581	MARYSVILLE	OH		05/03/2024	7.125	186,183		240,000
100150582	BEND	OR		05/03/2024	7.000	605,168		950,000
100150583	MECHANICSBURG	PA		05/03/2024	6.875	285,422		360,000
100150584	COLUMBIA	TN		05/03/2024	7.624	308,956		488,000
100150585	SEVIERVILLE	TN		05/03/2024	7.000	391,028		558,000
100150586	SPRING HILL	TN		05/03/2024	7.499	316,740		440,000
100150587	GATLINBURG	TN		05/03/2024	7.625	782,163		1,050,000
100150588	KNOXVILLE	TN		05/03/2024	7.375	246,604		315,000
100150589	CENTRE HALL	PA		05/03/2024	7.125	214,049		288,000
100150590	MURFREESBORO	TN		05/03/2024	7.500	246,128		320,000
100150591	WESTON	TX		05/03/2024	6.624	333,648		470,000
100150592	ANNA	TX		05/03/2024	6.624	300,304		480,000
100150593	CYPRESS	TX		05/03/2024	6.750	330,146		449,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150594	BROOKSHIRE	TX		05/03/2024	6.875	350,269		480,000
100150595	GRAPEVINE	TX		05/03/2024	7.624	547,181		668,000
100150596	PRINCETON	TX		05/03/2024	5.500	243,876		341,000
100150597	LEANDER	TX		05/03/2024	7.500	382,182		500,000
100150598	FULSHEAR	TX		05/03/2024	6.625	283,903		415,000
100150599	FORT WORTH	TX		05/03/2024	5.750	258,858		372,000
100150600	DALLAS	TX		05/03/2024	7.625	321,086		445,000
100150601	BUDA	TX		05/03/2024	6.500	254,167		371,000
100150602	PFLUGERVILLE	TX		05/03/2024	6.624	254,105		380,000
100150603	ROSENBERG	TX		05/03/2024	7.000	266,308		346,000
100150604	BASTROP	TX		05/03/2024	5.250	202,427		295,000
100150605	PROVIDENCE VILLAGE	TX		05/03/2024	7.000	270,033		370,000
100150606	PROVIDENCE VILLAGE	TX		05/03/2024	7.125	269,374		335,000
100150607	VAN ALSTYNE	TX		05/03/2024	7.625	280,482		367,750
100150608	FORT WORTH	TX		05/03/2024	5.750	228,712		330,000
100150609	ROYSE CITY	TX		05/03/2024	6.990	264,751		352,000
100150610	ARLINGTON	TX		05/03/2024	6.624	235,701		340,000
100150611	KATY	TX		05/03/2024	6.625	230,643		334,000
100150612	LITTLE ELM	TX		05/03/2024	7.625	261,564		349,000
100150613	GRAFORD	TX		05/03/2024	6.990	500,001		666,000
100150614	MESQUITE	TX		05/03/2024	6.990	289,814		391,000
100150615	SAN ANTONIO	TX		05/03/2024	5.990	185,355		250,000
100150616	DALLAS	TX		05/03/2024	7.625	395,040		485,000
100150617	AUSTIN	TX		05/03/2024	7.500	383,826		535,000
100150618	KATY	TX		05/03/2024	7.625	238,397		312,000
100150619	SAN ANTONIO	TX		05/03/2024	7.625	256,361		330,000
100150620	VIENNA	VA		05/03/2024	7.125	425,016		575,000
100150621	VAN ALSTYNE	TX		05/03/2024	6.990	256,583		339,000
100150622	SARATOGA SPRINGS	UT		05/03/2024	6.500	231,508		321,000
100150623	MANASSAS	VA		05/03/2024	7.375	573,095		702,000
100150624	BASYE	VA		05/03/2024	7.500	286,690		349,000
100150625	ALEXANDRIA	VA		05/03/2024	7.500	564,999		720,000
100150626	TACOMA	WA		05/03/2024	7.625	351,551		457,000
100150627	NEWPORT NEWS	VA		05/03/2024	6.500	251,777		334,000
100150628	CHESAPEAKE	VA		05/03/2024	6.500	260,579		385,000
100150629	ARLINGTON	TX		05/03/2024	6.624	214,711		315,000
100150630	LAKE FREDERICK	VA		05/03/2024	6.990	296,457		425,000
100150631	RIDGEFIELD	WA		05/03/2024	6.375	361,358		497,000
100150632	MILTON	WA		05/03/2024	7.124	518,566		650,000
100150633	FRIDAY HARBOR	WA		05/03/2024	6.624	465,753		675,000
100150634	VANCOUVER	WA		05/03/2024	6.375	303,451		445,000
100150635	TACOMA	WA		05/03/2024	7.500	323,547		450,000
100150636	EAST WENATCHEE	WA		05/03/2024	6.375	267,034		368,000
100150637	SAN JOSE DEL CABO	MEX		05/03/2024	9.625	1,791,100		2,755,985
100150638	SOLIDARIDAD	MEX		05/03/2024	9.408	284,450		461,411
100150639	TEGA CAY	SC		05/06/2024	7.625	264,941		350,000
100150640	TUCSON	AZ		05/06/2024	7.625	284,860		390,000
100150641	PRIOR LAKE	MN		05/06/2024	8.125	291,291		380,000
100150642	NORTH LAS VEGAS	NV		05/06/2024	7.875	256,495		411,000
100150643	LEHIGH ACRES	FL		05/06/2024	7.625	277,757		355,000
100150644	SUGARLOAF	CA		05/06/2024	7.125	236,371		330,000
100150645	MANHEIM	PA		05/06/2024	7.625	242,550		380,000
100150646	DALLAS	TX		05/06/2024	6.990	297,904		395,000
100150647	UVALDE	TX		05/06/2024	7.500	215,653		270,000
100150648	EDMOND	OK		05/06/2024	7.125	200,699		265,000

SCHEDULE B - PART 2

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

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100150649	POINCIANA	FL		05/06/2024	7.500	206,614		255,000
100150650	REYNOLDSBURG	OH		05/06/2024	6.875	249,120		335,000
100150651	SAN ANTONIO	TX		05/06/2024	7.125	202,077		325,000
100150652	GLASSBORO	NJ		05/06/2024	7.625	251,069		315,000
100150653	PEMBROKE	FL		05/06/2024	7.625	337,093		580,000
100150654	DECATUR	GA		05/06/2024	7.125	197,298		270,000
100150655	PANAMA CITY BEACH	FL		05/06/2024	6.990	491,271		653,000
100150656	VIRGINIA BEACH	VA		05/06/2024	7.875	394,759		550,000
100150657	CHATTANOOGA	TN		05/06/2024	7.500	298,262		390,000
100150658	CYPRESS	TX		05/06/2024	7.625	285,895		355,000
100150659	CAPE MAY	NJ		05/06/2024	7.990	341,088		445,000
100150660	FORT WORTH	TX		05/06/2024	6.990	242,728		325,000
100150661	PORT SAINT LUCIE	FL		05/06/2024	7.125	220,346		351,000
100150662	NORTHBRIDGE	MA		05/06/2024	7.500	358,068		471,000
100150663	PRINCENTON	TX		05/06/2024	7.125	280,085		379,000
100150664	COLUMBUS	OH		05/06/2024	7.500	290,047		385,000
100150665	MOUNT LAUREL	NJ		05/06/2024	7.625	210,263		272,000
100150666	MIDLOTHIAN	VA		05/06/2024	7.990	292,063		409,000
100150667	COTTAGE GROVE	OR		05/06/2024	7.125	301,377		465,000
100150668	COTTAGE GROVE	OR		05/06/2024	7.125	301,377		465,000
100150669	LITHONIA	GA		05/06/2024	7.625	231,378		299,000
100150670	COTTAGE GROVE	OR		05/06/2024	7.125	301,331		465,000
100150671	FAYETTEVILLE	AR		05/06/2024	7.500	224,293		305,000
100150672	MIDLOTHIAN	VA		05/06/2024	7.625	265,156		372,000
100150673	KALAMAZOO	MI		05/06/2024	7.625	282,193		375,000
100150674	MELISSA	TX		05/06/2024	7.625	304,597		413,000
100150675	PENDERGRASS	GA		05/06/2024	5.990	215,570		287,000
100150676	SWANNANOA	NC		05/06/2024	7.125	232,410		315,000
100150677	RICHARDSON	TX		05/06/2024	6.990	418,937		580,000
100150678	SAINT AUGUSTINE	FL		05/06/2024	6.750	237,303		327,000
100150679	STEVENS	PA		05/06/2024	7.625	258,189		322,000
100150680	PRINCETON	TX		05/06/2024	7.500	240,921		345,000
100150681	SPRING	TX		05/06/2024	7.125	228,867		300,000
100150682	HANFORD	CA		05/06/2024	7.990	347,245		460,000
100150683	GALVESTON	TX		05/06/2024	7.625	261,910		340,000
100150684	VAN ALSTYNE	TX		05/06/2024	7.500	269,867		362,000
100150685	LITTLE ELM	TX		05/06/2024	7.625	276,954		370,000
100150686	FOREST HILL	TX		05/06/2024	7.125	714,177		945,000
100150687	AMERICUS	GA		05/06/2024	7.625	223,141		295,000
100150688	AUBURN	GA		05/06/2024	5.750	263,037		375,000
100150689	PHOENIX	AZ		05/06/2024	7.500	228,770		297,000
100150690	KAPOLEI	HI		05/06/2024	7.625	267,740		625,000
100150691	GARLAND	TX		05/06/2024	7.375	240,802		335,000
100150692	CHALMETTE	LA		05/06/2024	7.625	212,958		295,000
100150693	HOMESTEAD	FL		05/06/2024	7.625	222,215		275,000
100150694	CHICAGO	IL		05/06/2024	7.625	459,620		605,000
100150695	ACWORTH	GA		05/06/2024	7.625	281,542		367,000
100150696	CHARLOTTE	NC		05/06/2024	7.500	301,593		395,000
100150697	MONROE	NC		05/06/2024	7.625	238,980		316,000
100150698	PHOENIX	AZ		05/06/2024	7.375	343,113		525,000
100150699	NEW HAVEN	CT		05/06/2024	7.990	368,182		475,000
100150700	ROYSE CITY	TX		05/06/2024	7.500	227,624		290,000
100150701	MANITOWOC	WI		05/06/2024	7.625	229,812		300,000
100150702	TIGARD	OR		05/06/2024	5.625	336,603		476,000
100150703	MOBILE	AL		05/06/2024	7.500	231,620		335,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150704	POCATELLO	ID		05/06/2024	7.000	201,941		270,000
100150705	JACKSONVILLE	FL		05/06/2024	7.500	341,224		454,000
100150706	ASHEVILLE	NC		05/06/2024	7.625	346,122		485,000
100150707	FORT WORTH	TX		05/06/2024	7.625	288,677		435,000
100150708	PORT CHARLOTTE	FL		05/06/2024	7.625	307,505		401,000
100150709	KILLEEN	TX		05/06/2024	7.125	234,728		330,000
100150710	PORT SAINT LUCIE	FL		05/06/2024	7.500	275,300		382,000
100150711	CAPE CORAL	FL		05/06/2024	7.625	421,594		570,000
100150712	OAK POINT	TX		05/06/2024	6.500	303,893		437,000
100150713	KILLEEN	TX		05/06/2024	7.125	234,728		330,000
100150714	FLOWERY BRANCH	GA		05/06/2024	8.125	272,233		355,000
100150715	FORT WORTH	TX		05/06/2024	6.990	210,863		278,000
100150716	JASPER	GA		05/06/2024	7.500	230,906		301,000
100150717	LOCKHART	TX		05/06/2024	7.125	225,825		315,000
100150718	MELISSA	TX		05/06/2024	7.500	331,688		450,000
100150719	SACRAMENTO	CA		05/06/2024	7.125	404,337		535,000
100150720	YUKON	OK		05/06/2024	7.125	213,663		300,000
100150721	FORT WORTH	TX		05/06/2024	7.625	252,862		360,000
100150722	PRINCETON	TX		05/06/2024	6.990	221,804		280,000
100150723	LAS VEGAS	NV		05/06/2024	5.500	324,970		460,000
100150724	PHOENIX	AZ		05/06/2024	5.375	319,072		456,000
100150725	GILBERT	AZ		05/06/2024	5.250	292,744		420,000
100150726	PHILADELPHIA	PA		05/06/2024	7.625	252,497		311,000
100150727	FORT WORTH	TX		05/06/2024	7.375	207,953		292,000
100150728	CLEVELAND	OH		05/06/2024	7.625	304,932		400,000
100150729	MISSOURI CITY	TX		05/06/2024	7.625	242,455		320,000
100150730	WOODLAND	CA		05/06/2024	5.375	335,816		521,900
100150731	NEWARK	DE		05/06/2024	7.500	227,943		301,000
100150732	MADISON	AL		05/06/2024	5.500	268,166		439,000
100150733	CADDO MILLS	TX		05/06/2024	7.125	226,994		310,000
100150734	SMYRNA	TN		05/06/2024	7.625	207,396		260,000
100150735	LAWRENCEVILLE	GA		05/06/2024	7.500	242,229		320,000
100150736	NEW LONDON	CT		05/06/2024	7.000	222,107		295,000
100150737	SUFFOLK	VA		05/06/2024	7.625	250,739		329,000
100150738	WYLIE	TX		05/06/2024	6.500	211,152		290,000
100150739	AUSTIN	TX		05/06/2024	7.000	318,175		545,000
100150740	PALMETTO	FL		05/06/2024	7.625	249,190		382,000
100150741	SPRING	TX		05/06/2024	7.625	231,568		304,000
100150742	DURHAM	NC		05/06/2024	5.500	290,103		419,000
100150743	WEST COLUMBIA	SC		05/06/2024	7.625	211,540		275,000
100150744	CANTON	GA		05/06/2024	7.625	217,228		309,000
100150745	OTTAWA	IL		05/06/2024	7.625	206,598		267,000
100150746	PENDERGRASS	GA		05/06/2024	5.750	217,175		310,000
100150747	FORT WORTH	TX		05/06/2024	6.990	216,395		285,000
100150748	MISSION	TX		05/06/2024	7.625	210,206		307,000
100150749	MCKINNEY	TX		05/06/2024	7.375	241,660		319,000
100150750	CHARLOTTE	NC		05/06/2024	7.625	233,329		325,000
100150751	NORMAN	OK		05/06/2024	7.125	250,931		335,000
100150752	ATLANTA	GA		05/06/2024	7.625	230,079		307,000
100150753	CASA GRANDE	AZ		05/06/2024	7.625	205,793		246,000
100150754	SCOTTSDALE	AZ		05/07/2024	7.375	493,392		622,000
100150755	CHARLOTTESVILLE	VA		05/07/2024	7.500	706,929		935,000
100150756	ABINGDON	VA		05/07/2024	7.375	506,643		670,000
100150757	BOULDER	CO		05/07/2024	7.500	601,157		815,000
100150758	EUGENE	OR		05/07/2024	7.500	297,053		400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150759	RALSTON	WY		05/07/2024	7.375	45,933		201,000
100150760	WASHINGTON	DC		05/07/2024	7.000	653,115		880,000
100150761	RENTON	WA		05/07/2024	7.375	709,447		950,000
100150762	WILDWOOD CREST	NJ		05/07/2024	7.375	367,078		685,000
100150763	DURHAM	NC		05/07/2024	6.875	307,723		587,000
100150764	INLET BEACH	FL		05/07/2024	6.500	603,357		1,900,000
100150765	PARAMUS	NJ		05/07/2024	7.000	404,870		860,000
100150766	LEESBURG	FL		05/07/2024	6.875	472,249		675,000
100150767	SEVIERVILLE	TN		05/07/2024	7.250	302,756		440,000
100150768	FARMERS BRANCH	TX		05/07/2024	6.875	301,835		726,000
100150769	AUSTIN	TX		05/07/2024	6.500	286,083		430,000
100150770	LONG BEACH	CA		05/07/2024	7.375	584,569		845,000
100150771	LAFAYETTE	CA		05/07/2024	7.500	409,029		1,275,000
100150772	MURFREESBORO	TN		05/07/2024	8.000	314,144		393,000
100150773	CASTRO VALLEY	CA		05/07/2024	7.500	1,284,436		1,700,000
100150774	ISSAQUAH	WA		05/07/2024	7.625	537,756		730,000
100150775	PHILADELPHIA	PA		05/07/2024	7.500	620,638		875,000
100150776	BOSTON	MA		05/07/2024	7.375	352,015		495,000
100150777	LINDON	UT		05/07/2024	7.125	352,596		582,000
100150778	LEESVILLE	SC		05/07/2024	7.375	326,827		444,000
100150779	SAN RAMON	CA		05/07/2024	7.375	763,901		2,778,000
100150780	TRACY	CA		05/07/2024	6.875	583,284		975,000
100150781	SOUTHINGTON	CT		05/07/2024	7.500	332,924		440,000
100150782	BUCKEYE	AZ		05/07/2024	7.500	433,534		615,000
100150783	SUPPLY	NC		05/07/2024	6.875	479,992		795,000
100150784	LAOTTO	IN		05/07/2024	7.875	183,639		285,000
100150785	REDWOOD CITY	CA		05/07/2024	7.500	688,648		1,670,000
100150786	FULLERTON	CA		05/07/2024	7.000	482,145		695,000
100150787	SAN JOSE	CA		05/07/2024	6.250	722,440		1,090,000
100150788	ELLICOTTVILLE	NY		05/07/2024	7.500	311,288		400,000
100150789	RALEIGH	NC		05/07/2024	6.875	537,556		890,000
100150790	SAN CARLOS	CA		05/07/2024	6.500	758,622		2,200,000
100150791	COTTAGE GROVE	MN		05/08/2024	7.624	320,925		402,000
100150792	SAVANNAH	GA		05/08/2024	7.500	306,109		425,000
100150793	EUREKA	CA		05/08/2024	7.625	347,159		485,000
100150794	EAST FALMOUTH	MA		05/08/2024	7.500	365,381		620,000
100150795	EAST FALMOUTH	MA		05/08/2024	7.500	385,680		660,000
100150796	MARCO ISLAND	FL		05/08/2024	7.625	310,238		405,000
100150797	DOWNINGTOWN	PA		05/08/2024	6.624	563,465		752,000
100150798	EL DORADO HILLS	CA		05/08/2024	6.624	442,664		722,000
100150799	SCRANTON	PA		05/08/2024	7.625	251,624		330,000
100150800	OCALA	FL		05/08/2024	7.124	180,665		239,400
100150801	OCALA	FL		05/08/2024	7.124	179,607		237,600
100150802	WESTFIELD	MA		05/08/2024	7.625	175,788		236,000
100150803	KAILUA KONA	HI		05/08/2024	7.624	708,642		918,000
100150804	FONTANA	CA		05/08/2024	7.124	345,570		640,000
100150805	VENTNOR CITY	NJ		05/08/2024	7.624	300,763		469,000
100150806	DOVER	DE		05/08/2024	7.375	166,820		220,000
100150807	PUNTA GORDA	FL		05/08/2024	7.625	244,280		330,000
100150808	GLEN MILLS	PA		05/08/2024	7.625	438,877		625,000
100150809	SAINT LOUIS	MO		05/08/2024	7.625	196,838		245,000
100150810	LONG POND	PA		05/08/2024	7.375	567,333		797,000
100150811	GILBERT	AZ		05/08/2024	7.375	420,547		595,000
100150812	AURORA	CO		05/08/2024	6.999	427,534		600,000
100150813	APOPKA	FL		05/08/2024	7.625	411,986		535,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150814	CARY	NC		05/08/2024	7.124	305,126		410,000
100150815	VENUS	TX		05/08/2024	7.625	252,319		335,000
100150816	APPLE VALLEY	MN		05/08/2024	6.999	204,428		272,000
100150817	MESA	AZ		05/08/2024	6.999	276,904		345,000
100150818	CLERMONT	FL		05/08/2024	7.625	289,101		361,000
100150819	HUNTERSVILLE	NC		05/08/2024	6.999	281,542		370,000
100150820	CHARLOTTE	NC		05/08/2024	7.625	300,252		370,000
100150821	ANAHEIM	CA		05/08/2024	6.999	426,967		563,000
100150822	BOISE	ID		05/08/2024	7.625	239,395		315,000
100150823	HUNTSVILLE	AL		05/08/2024	7.124	261,085		325,000
100150824	MIAMI	FL		05/08/2024	7.500	497,278		611,000
100150825	SAN PABLO	CA		05/08/2024	7.375	520,721		680,000
100150826	DOYLESTOWN	PA		05/08/2024	7.625	302,210		391,000
100150827	WINTER HAVEN	FL		05/08/2024	7.499	281,925		380,000
100150828	GARLAND	TX		05/08/2024	7.625	332,220		410,000
100150829	ST. PETERSBURG	FL		05/08/2024	6.999	539,930		774,000
100150830	VIRGINIA BEACH	VA		05/08/2024	7.625	177,148		224,000
100150831	RINCON	GA		05/08/2024	7.500	184,917		255,000
100150832	PEMBROKE	GA		05/08/2024	7.625	252,596		334,000
100150833	ELKRIDGE	MD		05/08/2024	6.875	322,100		431,000
100150834	RENTON	WA		05/08/2024	6.999	383,830		510,000
100150835	CHATSWORTH	CA		05/08/2024	6.999	637,793		840,000
100150836	SUN CITY CENTER	FL		05/08/2024	7.625	350,585		500,000
100150837	ATLANTA	GA		05/08/2024	7.624	383,759		500,000
100150838	HOLLYWOOD	FL		05/08/2024	7.625	213,000		270,000
100150839	EL MIRAGE	AZ		05/08/2024	7.500	252,711		355,000
100150840	GLENDALE	AZ		05/08/2024	7.375	316,932		430,000
100150841	REHOBOTH BEACH	DE		05/08/2024	7.125	442,760		624,000
100150842	PHOENIX	AZ		05/08/2024	7.500	434,784		575,000
100150843	ALBUQUERQUE	NM		05/08/2024	6.624	170,266		233,000
100150844	FAYETTEVILLE	NC		05/08/2024	6.990	219,674		297,000
100150845	CASTLE HAYNE	NC		05/08/2024	6.990	257,958		340,000
100150846	GAINESVILLE	GA		05/08/2024	7.625	218,191		337,000
100150847	CASTLE HAYNE	NC		05/08/2024	6.990	266,342		358,000
100150848	RIVERDALE	GA		05/08/2024	7.124	158,537		211,800
100150849	WEYMOUTH	MA		05/08/2024	6.990	302,481		500,000
100150850	SPRING	TX		05/08/2024	6.750	201,355		276,000
100150851	IRVINGTON	NJ		05/08/2024	6.625	351,813		590,000
100150852	HOUSTON	TX		05/08/2024	6.625	152,143		205,000
100150853	PEA RIDGE	AR		05/08/2024	5.750	256,823		395,000
100150854	ROCKWALL	TX		05/08/2024	7.625	292,173		361,000
100150855	LIBBY	MT		05/08/2024	7.125	197,630		281,000
100150856	CHICAGO	IL		05/08/2024	7.125	615,846		890,000
100150857	SPRING	TX		05/08/2024	6.375	198,930		275,000
100150858	CASTLE HAYNE	NC		05/08/2024	6.990	269,543		355,000
100150859	MURRELLS INLET	SC		05/08/2024	7.625	449,160		585,000
100150860	EVANS	GA		05/08/2024	6.875	206,999		276,000
100150861	APACHE JUNCTION	AZ		05/08/2024	6.500	267,030		405,000
100150862	COLUMBIA	MO		05/08/2024	7.000	239,588		345,000
100150863	SALT LAKE CITY	UT		05/08/2024	7.125	438,580		645,000
100150864	GREENVILLE	SC		05/08/2024	6.875	216,121		292,000
100150865	UNION	NJ		05/08/2024	6.625	281,292		415,000
100150866	OXON HILL	MD		05/08/2024	6.990	331,412		465,000
100150867	ATLANTA	GA		05/08/2024	6.990	320,020		442,000
100150868	ASHFORD	WA		05/08/2024	7.000	429,711		565,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150869	PORT ARANSAS	TX		05/08/2024	7.250	620,601		770,000
100150870	HOUSTON	TX		05/08/2024	7.500	461,717		600,000
100150871	ROSEVILLE	CA		05/08/2024	6.375	440,193		632,000
100150872	SARASOTA	FL		05/08/2024	7.000	416,570		590,000
100150873	ZEPHYRHILLS	FL		05/08/2024	5.875	268,828		380,000
100150874	LAS VEGAS	NV		05/08/2024	7.125	267,665		390,000
100150875	MELISSA	TX		05/08/2024	6.990	397,655		595,000
100150876	SWAINSBORO	GA		05/08/2024	7.125	226,259		312,500
100150877	LEWES	DE		05/08/2024	6.990	325,519		524,000
100150878	BUENA PARK	CA		05/08/2024	7.125	631,007		1,110,000
100150879	COLLIERVILLE	TN		05/08/2024	7.500	377,595		530,000
100150880	MIAMI	FL		05/08/2024	7.500	493,929		650,000
100150881	NAGS HEAD	NC		05/08/2024	7.625	448,073		583,000
100150882	VANCE	AL		05/08/2024	6.875	179,187		255,000
100150883	EL DORADO HILLS	CA		05/08/2024	7.250	523,581		690,000
100150884	OSAGE BEACH	MO		05/08/2024	7.500	436,694		610,000
100150885	SEABROOK	TX		05/08/2024	6.875	390,177		550,000
100150886	ANNAPOLIS	MD		05/08/2024	6.875	558,503		870,000
100150887	PACIFIC BEACH	WA		05/08/2024	7.625	375,088		460,000
100150888	RALEIGH	NC		05/08/2024	7.375	385,169		519,000
100150889	HEBRON	IN		05/08/2024	7.375	250,623		340,000
100150890	WESTERVILLE	OH		05/08/2024	7.625	350,546		431,000
100150891	LAS VEGAS	NV		05/08/2024	7.625	411,258		575,000
100150892	ASHEVILLE	NC		05/08/2024	5.750	346,246		663,000
100150893	BUDA	TX		05/08/2024	7.125	264,315		380,000
100150894	ST PETERSBURG	FL		05/08/2024	7.375	646,690		880,000
100150895	CENTREVILLE	VA		05/08/2024	7.375	368,036		480,000
100150896	BRANDYWINE	MD		05/08/2024	7.625	306,978		375,000
100150897	SAN LUIS OBISPO	CA		05/08/2024	7.375	786,060		1,250,000
100150898	BLOOMINGDALE	GA		05/08/2024	7.500	286,684		371,000
100150899	FORT WORTH	TX		05/08/2024	7.625	243,923		320,000
100150900	FONTANA	CA		05/08/2024	7.375	590,083		900,000
100150901	CANTON	GA		05/08/2024	7.625	486,937		630,000
100150902	LOVELAND	OH		05/08/2024	7.125	251,954		334,000
100150903	BRENTWOOD	TN		05/08/2024	7.625	620,011		800,000
100150904	PALOS HILLS	IL		05/08/2024	7.625	236,816		330,000
100150905	WILLIAMSBURG	VA		05/08/2024	7.500	293,071		363,000
100150906	VIENNA	VA		05/08/2024	7.375	706,367		960,000
100150907	FARMINGTON	AR		05/08/2024	7.375	235,308		310,000
100150908	MELISSA	TX		05/08/2024	6.990	311,828		441,000
100150909	ROGERS	MN		05/08/2024	5.500	206,668		325,000
100150910	FARMINGTON	AR		05/08/2024	7.375	251,042		330,000
100150911	SEMINOLE	FL		05/08/2024	7.625	460,332		600,000
100150912	WOODSTOCK	GA		05/08/2024	7.500	328,186		499,000
100150913	CENTENNIAL	CO		05/08/2024	8.000	243,125		320,000
100150914	MARION	TX		05/08/2024	5.250	156,366		225,000
100150915	EVERETT	WA		05/08/2024	7.500	536,970		705,000
100150916	KAMUELA	HI		05/08/2024	7.625	526,380		650,000
100150917	AUSTIN	TX		05/08/2024	6.875	353,902		530,000
100150918	EDMOND	OK		05/08/2024	7.490	300,788		390,000
100150919	ATHENS	AL		05/08/2024	5.500	184,948		289,000
100150920	ROSEVILLE	CA		05/08/2024	7.490	442,433		620,000
100150921	HERMITAGE	TN		05/08/2024	7.625	274,955		340,000
100150922	FORT LAUDERDALE	FL		05/08/2024	7.625	719,556		900,000
100150923	OCEAN ISLE BEACH	NC		05/08/2024	7.375	539,289		855,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150924	WENATCHEE	WA		05/08/2024	7.490	268,354		395,000
100150925	LAS VEGAS	NV		05/08/2024	5.990	270,282		358,000
100150926	MONCKS CORNER	SC		05/08/2024	7.490	213,831		280,000
100150927	KATY	TX		05/08/2024	7.125	262,767		340,000
100150928	THE COLONY	TX		05/08/2024	5.990	237,730		359,000
100150929	TULARE	CA		05/08/2024	5.875	233,281		371,000
100150930	HENDERSON	NV		05/08/2024	5.750	224,244		335,000
100150931	DAWSONVILLE	GA		05/08/2024	5.500	279,363		418,000
100150932	HENDERSON	NV		05/08/2024	5.750	264,913		369,000
100150933	OCALA	FL		05/08/2024	5.250	223,731		310,000
100150934	OKLAHOMA CITY	OK		05/08/2024	5.750	191,275		330,000
100150935	HENDERSON	NV		05/08/2024	5.500	218,800		333,000
100150936	HIXSON	TN		05/08/2024	5.500	307,978		420,000
100150937	CAPE CORAL	FL		05/08/2024	5.750	260,538		375,000
100150938	VANCOUVER	WA		05/08/2024	6.250	283,339		417,000
100150939	HENDERSON	NV		05/08/2024	5.500	234,657		355,000
100150940	FORT MYERS	FL		05/08/2024	7.625	298,463		405,000
100150941	ROUND ROCK	TX		05/08/2024	6.500	356,399		528,500
100150942	LAGRANGE	GA		05/08/2024	7.375	321,897		425,000
100150943	VANCOUVER	WA		05/08/2024	6.250	283,339		421,000
100150944	ORANGE BEACH	AL		05/08/2024	7.625	280,952		365,000
100150945	LAKE FREDERICK	VA		05/08/2024	6.625	360,970		519,000
100150946	INDIAN TRAIL	NC		05/08/2024	7.125	330,592		480,000
100150947	TRUCKEE	CA		05/08/2024	7.125	396,937		565,000
100150948	WOODLAND	CA		05/08/2024	5.500	336,356		535,000
100150949	RANCHO MISSION VIEJO	CA		05/08/2024	5.500	401,941		610,000
100150950	NORTH CHESTERFIELD	VA		05/08/2024	6.500	257,152		380,000
100150951	SALEM	OR		05/08/2024	5.990	284,914		393,000
100150952	GARDEN GROVE	CA		05/08/2024	7.125	353,217		970,000
100150953	TUCSON	AZ		05/08/2024	5.625	257,182		375,000
100150954	RIVERVIEW	FL		05/08/2024	5.625	307,399		435,000
100150955	HAMPTON	GA		05/08/2024	5.875	262,736		365,000
100150956	DORAL	FL		05/08/2024	7.375	290,051		410,000
100150957	LAS VEGAS	NV		05/08/2024	5.500	525,125		695,000
100150958	LAS VEGAS	NV		05/08/2024	6.875	297,474		425,000
100150959	NEW SMYRNA	FL		05/08/2024	6.750	270,818		390,000
100150960	CHARLOTTE	NC		05/08/2024	7.625	311,533		381,000
100150961	AUBREY	TX		05/08/2024	6.475	249,455		370,000
100150962	PITTSBURG	CA		05/08/2024	6.875	565,957		810,000
100150963	HUTTO	TX		05/08/2024	7.000	329,272		464,000
100150964	HUTTO	TX		05/08/2024	8.125	306,324		380,000
100150965	AUBREY	TX		05/08/2024	7.625	283,266		347,000
100150966	GASTONIA	NC		05/08/2024	7.500	296,959		367,000
100150967	SUGAR GROVE	NC		05/08/2024	6.875	363,383		485,000
100150968	HILTON HEAD ISLAND	SC		05/08/2024	7.625	320,942		450,000
100150969	TUSCALOOSA	AL		05/08/2024	5.750	221,259		315,000
100150970	SAN LEANDRO	CA		05/08/2024	7.375	576,573		750,000
100150971	WATERFORD	NY		05/08/2024	6.500	349,825		525,000
100150972	PHILADELPHIA	PA		05/08/2024	6.500	252,449		339,500
100150973	WILMINGTON	DE		05/08/2024	7.375	344,696		450,000
100150974	MONT CLARE	PA		05/08/2024	7.375	266,991		360,000
100150975	SAN TAN VALLEY	AZ		05/08/2024	6.990	255,010		385,000
100150976	LEHI	UT		05/08/2024	7.000	336,810		467,000
100150977	ST CHARLES	ID		05/08/2024	7.125	267,389		355,000
100150978	ANNAPOLIS	MD		05/08/2024	7.625	559,782		687,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100150979	WEST PARK	FL		05/08/2024	7.375	350,506		465,000
100150980	PARKER	CO		05/08/2024	4.875	421,460		615,000
100150981	SHERWOOD	OR		05/08/2024	6.990	425,649		613,000
100150982	MERCED	CA		05/08/2024	7.125	270,330		337,000
100150983	LACKAWAXEN	PA		05/08/2024	7.500	303,668		408,000
100150984	GLENDALE	AZ		05/08/2024	6.990	291,974		422,000
100150985	SCOTTSDALE	AZ		05/08/2024	7.625	374,937		485,000
100150986	BOCA RATON	FL		05/08/2024	7.625	288,860		375,000
100150987	TIMNATH	CO		05/08/2024	5.375	280,005		375,000
100150988	SAINT AUGUSTINE	FL		05/08/2024	6.750	255,547		342,000
100150989	GILBERT	AZ		05/08/2024	7.500	331,718		465,000
100150990	CUMMING	GA		05/08/2024	6.990	252,299		365,000
100150991	MESQUITE	TX		05/08/2024	7.125	253,409		335,000
100150992	RIVIERA BEACH	FL		05/08/2024	7.500	509,671		831,000
100150993	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024	6.990	603,044		915,000
100150994	LAWRENCEVILLE	GA		05/08/2024	8.500	308,147		380,000
100150995	CUMMING	GA		05/08/2024	7.625	437,155		667,000
100150996	CHARLOTTE	NC		05/08/2024	7.625	291,148		377,000
100150997	SOUTH ELGIN	IL		05/08/2024	7.500	292,592		380,000
100150998	MELISSA	TX		05/08/2024	7.625	363,077		485,000
100150999	COEUR D ALENE	ID		05/08/2024	6.375	533,075		715,000
100151000	BULLHEAD CITY	AZ		05/08/2024	7.625	317,833		389,000
100151001	ARVADA	CO		05/08/2024	7.000	444,133		595,000
100151002	SUGAR LAND	TX		05/08/2024	7.625	267,851		410,000
100151003	GLENDALE	AZ		05/08/2024	7.625	322,183		420,000
100151004	GEORGETOWN	TX		05/08/2024	7.375	217,952		320,000
100151005	BONITA SPRINGS	FL		05/08/2024	7.625	353,901		515,000
100151006	LAURELVILLE	OH		05/08/2024	7.875	501,775		620,000
100151007	POCATELLO	ID		05/08/2024	7.125	256,465		319,400
100151008	FORT MYERS	FL		05/08/2024	6.875	268,089		425,000
100151009	MARSHALL	NC		05/08/2024	7.375	399,797		534,000
100151010	PAWLEYS ISLAND	SC		05/08/2024	7.875	282,865		369,000
100151011	SEVIERVILLE	TN		05/08/2024	7.500	374,235		500,000
100151012	LAS VEGAS	NV		05/08/2024	7.250	276,577		363,000
100151013	ANNAPOLIS	MD		05/08/2024	7.250	397,653		540,000
100151014	RICHMOND	VA		05/08/2024	6.875	542,082		725,000
100151015	BALTIMORE	MD		05/08/2024	7.125	274,155		362,000
100151016	MIAMI	FL		05/08/2024	7.625	540,014		760,000
100151017	DEERFIELD BEACH	FL		05/08/2024	7.625	440,152		539,000
100151018	CONWAY	SC		05/08/2024	7.625	347,942		425,000
100151019	LAWRENCEVILLE	GA		05/08/2024	7.500	310,202		405,000
100151020	LILLINGTON	NC		05/08/2024	7.490	280,248		379,000
100151021	OXON HILL	MD		05/08/2024	7.625	602,169		890,000
100151022	HAMMOND	LA		05/08/2024	7.500	291,082		420,000
100151023	DIVIDE	CO		05/08/2024	7.625	263,542		325,000
100151024	MESQUITE	TX		05/08/2024	7.250	243,172		333,000
100151025	TAMPA	FL		05/08/2024	7.625	264,893		364,000
100151026	BREINIGSVILLE	PA		05/08/2024	8.125	289,269		378,000
100151027	MESA	AZ		05/08/2024	7.500	380,267		470,000
100151028	BUFORD	GA		05/08/2024	5.750	291,623		405,000
100151029	NAPLES	FL		05/08/2024	6.500	340,081		475,000
100151030	CASA GRANDE	AZ		05/08/2024	7.625	277,454		361,000
100151031	HARVEST	AL		05/08/2024	5.500	227,955		320,000
100151032	LAS VEGAS	NV		05/08/2024	5.750	287,869		378,000
100151033	MONROE	NC		05/08/2024	5.750	277,657		391,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151034	ELK GROVE	CA		05/08/2024	7.250	406,464		674,000
100151035	FREDERICK	MD		05/08/2024	5.500	400,429		565,000
100151036	WINTER GARDEN	FL		05/08/2024	7.500	375,340		542,000
100151037	EVERETT	WA		05/08/2024	5.250	377,001		709,000
100151038	DALLAS	GA		05/08/2024	5.750	256,696		385,000
100151039	HENDERSON	NV		05/08/2024	5.500	255,048		368,000
100151040	SAN MARCOS	TX		05/08/2024	5.500	241,220		340,000
100151041	CONWAY	SC		05/08/2024	5.750	257,222		361,000
100151042	CONROE	TX		05/08/2024	5.750	303,655		422,000
100151043	FORT WORTH	TX		05/08/2024	5.750	282,289		420,000
100151044	ROUND ROCK	TX		05/08/2024	7.625	264,066		395,000
100151045	VANCOUVER	WA		05/08/2024	5.750	328,210		454,995
100151046	ANTIOCH	TN		05/08/2024	5.750	295,614		415,000
100151047	MUNDELEIN	IL		05/08/2024	5.750	294,343		407,000
100151048	ROSEVILLE	CA		05/08/2024	5.500	322,398		455,000
100151049	BOTHELL	WA		05/08/2024	5.375	296,298		865,000
100151050	HENDERSON	NV		05/08/2024	5.750	268,745		355,000
100151051	ATLANTA	GA		05/08/2024	5.750	414,290		580,000
100151052	SAN JACINTO	CA		05/08/2024	5.500	365,603		483,000
100151053	BRADENTON	FL		05/08/2024	7.000	257,033		340,000
100151054	CAPE CORAL	FL		05/08/2024	8.000	302,663		408,000
100151055	FAYETTEVILLE	AR		05/08/2024	5.750	276,759		386,000
100151056	SHERRILLS FORD	NC		05/08/2024	5.750	264,573		371,000
100151057	WOODLAND	CA		05/08/2024	7.500	354,087		515,000
100151058	RIDGEFIELD	WA		05/08/2024	5.750	286,324		407,800
100151059	SPRING HILL	TN		05/08/2024	7.000	273,869		365,000
100151060	ESSEX	MD		05/08/2024	7.375	340,481		450,000
100151061	TUCSON	AZ		05/08/2024	5.750	267,354		350,000
100151062	MURRELLS INLET	SC		05/08/2024	7.625	619,232		882,000
100151063	ROSEVILLE	CA		05/08/2024	5.750	342,285		551,520
100151064	MARLBORO	NJ		05/08/2024	6.990	586,670		775,000
100151065	MYRTLE BEACH	SC		05/08/2024	5.750	288,770		408,000
100151066	MARLBORO	NJ		05/08/2024	6.990	647,510		855,000
100151067	WENDELL	NC		05/08/2024	6.125	255,060		349,000
100151068	LAS VEGAS	NV		05/08/2024	5.625	346,046		471,000
100151069	CAPITOLA	CA		05/08/2024	7.375	514,722		724,000
100151070	KENNESAW	GA		05/08/2024	7.125	392,613		518,000
100151071	ROSEVILLE	CA		05/08/2024	5.375	433,178		645,000
100151072	CARSON CITY	NV		05/08/2024	7.500	321,093		511,000
100151073	HERRIMAN	UT		05/08/2024	7.125	349,438		465,000
100151074	DENVER	CO		05/08/2024	7.500	554,800		721,000
100151075	SANTAQUIN	UT		05/08/2024	7.125	436,316		540,000
100151076	POOLER	GA		05/08/2024	7.125	311,655		410,000
100151077	BAYSE	VA		05/08/2024	7.500	375,412		460,000
100151078	PHOENIX	AZ		05/08/2024	7.375	443,200		630,000
100151079	HIGHLANDS RANCH	CO		05/08/2024	7.000	363,949		480,000
100151080	MESA	AZ		05/08/2024	7.625	299,303		390,000
100151081	KEY BISCAYNE	FL		05/08/2024	6.990	764,695		1,140,000
100151082	BURLESON	TX		05/08/2024	7.625	251,705		318,000
100151083	PROVIDENCE	RI		05/08/2024	7.625	404,541		575,000
100151084	BOZEMAN	MT		05/08/2024	6.990	345,812		460,000
100151085	SAN DIEGO	CA		05/08/2024	6.875	690,323		993,000
100151086	YELM	WA		05/08/2024	7.625	339,357		476,000
100151087	SAN ANTONIO	TX		05/08/2024	6.500	279,768		395,000
100151088	BELLA VISTA	AR		05/08/2024	5.750	276,494		447,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151089	EDMONDS	WA		05/08/2024	6.625	595,754		915,000
100151090	WARWICK	RI		05/08/2024	7.125	270,142		360,000
100151091	PFLUGERVILLE	TX		05/08/2024	7.125	327,237		435,000
100151092	SARGENT	TX		05/08/2024	6.625	369,513		505,000
100151093	OLD TAPPAN	NJ		05/08/2024	6.990	485,217		645,000
100151094	AUSTIN	TX		05/08/2024	7.375	609,736		765,000
100151095	FORT WORTH	TX		05/08/2024	7.625	258,818		336,000
100151096	WESTFIELD	IN		05/08/2024	7.625	257,722		318,000
100151097	FREDERICKSBURG	VA		05/08/2024	7.625	347,879		450,000
100151098	SAINT CLOUD	FL		05/08/2024	6.990	300,153		373,000
100151099	CHARLOTTE	NC		05/08/2024	8.000	269,331		376,000
100151100	ARLINGTON	TX		05/08/2024	6.875	253,830		362,000
100151101	LAVEEN	AZ		05/08/2024	6.625	342,533		445,000
100151102	PFLUGERVILLE	TX		05/08/2024	7.500	298,951		390,000
100151103	FRAMINGHAM	MA		05/08/2024	7.625	451,918		603,000
100151104	CHELSEA	ME		05/08/2024	7.625	264,081		342,000
100151105	AUBREY	TX		05/08/2024	7.500	353,377		433,000
100151106	MELBOURNE	FL		05/08/2024	7.375	264,245		348,000
100151107	VAN ALSTYNE	TX		05/08/2024	7.125	282,986		372,000
100151108	CLOVIS	CA		05/08/2024	7.625	287,995		375,000
100151109	ELK PARK	NC		05/08/2024	7.625	366,751		560,000
100151110	LAWRENCEVILLE	GA		05/08/2024	7.480	264,635		380,000
100151111	ACWORTH	GA		05/08/2024	7.375	293,668		385,000
100151112	LAWRENCEVILLE	GA		05/08/2024	7.375	282,846		400,000
100151113	MIAMI	FL		05/08/2024	7.625	411,580		575,000
100151114	RIVERTON	UT		05/08/2024	7.000	255,895		342,000
100151115	WORCESTER	MA		05/08/2024	7.625	651,254		920,000
100151116	HUMMELSTOWN	PA		05/08/2024	7.500	332,421		436,000
100151117	HAUULA	HI		05/08/2024	7.625	261,874		345,000
100151118	SEWICKLEY	PA		05/08/2024	7.625	556,397		735,000
100151119	CUMMING	GA		05/08/2024	7.490	298,870		396,500
100151120	LAKE FREDERICK	VA		05/08/2024	6.625	330,631		478,000
100151121	SANTA ROSA	CA		05/08/2024	7.625	609,300		790,000
100151122	SANTA FE	NM		05/08/2024	7.125	411,920		545,000
100151123	PISCATAWAY	NJ		05/08/2024	7.125	278,646		365,000
100151124	OCEANSIDE	CA		05/08/2024	7.625	484,569		652,000
100151125	RENO	NV		05/08/2024	7.625	396,700		515,000
100151126	STOCKTON	CA		05/08/2024	7.625	306,394		400,000
100151127	MELISSA	TX		05/08/2024	6.875	337,380		450,000
100151128	CRANDALL	TX		05/08/2024	6.875	219,604		290,000
100151129	CYPRESS	TX		05/08/2024	6.990	232,042		309,000
100151130	BROOKLYN	NY		05/09/2024	7.625	1,046,659		1,300,000
100151131	HURST	TX		05/09/2024	8.249	311,360		395,000
100151132	CAPE CORAL	FL		05/09/2024	7.124	302,543		480,000
100151133	MEMPHIS	TN		05/09/2024	8.124	340,292		510,000
100151134	CARVER	MA		05/09/2024	8.374	623,323		760,000
100151135	VIRGINIA BEACH	VA		05/09/2024	7.999	1,047,257		1,489,500
100151136	KEANSBURG	NJ		05/09/2024	8.374	163,804		300,000
100151137	PARMA	OH		05/09/2024	7.499	172,971		228,000
100151138	PRESCOTT	AZ		05/09/2024	7.875	497,804		645,000
100151139	LADSON	SC		05/09/2024	9.124	317,851		390,000
100151140	TUCSON	AZ		05/09/2024	7.374	424,637		800,000
100151141	SARASOTA	FL		05/09/2024	7.249	137,902		250,000
100151142	REDWOOD CITY	CA		05/09/2024	7.999	1,591,327		1,925,000
100151143	CALABASAS	CA		05/09/2024	7.500	3,022,250		4,000,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151144	BRONX	NY		05/09/2024	8.374	744,491		950,000
100151145	SEBASTIAN	FL		05/09/2024	7.499	261,718		325,000
100151146	LONGBOAT KEY	FL		05/09/2024	8.499	1,033,564		1,950,000
100151147	FOREST	VA		05/09/2024	9.124	439,226		559,000
100151148	SAINT LOUIS	MO		05/09/2024	8.999	171,054		210,000
100151149	HAZLETON	PA		05/09/2024	7.874	180,154		276,000
100151150	LANCASTER	TX		05/09/2024	7.874	266,439		389,000
100151151	GREENVILLE	SC		05/09/2024	8.374	251,980		345,000
100151152	PORT SAINT LUCIE	FL		05/09/2024	7.750	393,756		555,000
100151153	MT PLEASANT	SC		05/09/2024	8.249	795,232		1,315,000
100151154	EATONTOWN	NJ		05/09/2024	7.874	837,690		1,200,000
100151155	ORLANDO	FL		05/09/2024	8.374	283,545		374,000
100151156	AUSTIN	TX		05/09/2024	7.999	262,856		560,000
100151157	ZEPHYRHILLS	FL		05/09/2024	8.749	293,428		346,000
100151158	LAWRENCEVILLE	GA		05/09/2024	9.124	267,444		320,000
100151159	PALM SPRINGS	CA		05/09/2024	10.625	1,484,693		1,695,000
100151160	SUFFERN	NY		05/09/2024	8.749	356,039		535,000
100151161	ROANOKE	VA		05/09/2024	9.249	263,758		323,000
100151162	POTTSTOWN	PA		05/09/2024	8.124	296,283		360,000
100151163	ALEDO	TX		05/09/2024	8.374	433,881		594,000
100151164	ATLANTA	GA		05/09/2024	8.250	3,120,328		3,795,000
100151165	BALTIMORE	MD		05/09/2024	8.499	161,175		205,000
100151166	ELMONT	NY		05/09/2024	7.874	473,264		665,000
100151167	MOORPARK	CA		05/09/2024	7.874	3,033,218		4,243,000
100151168	WOODSIDE	NY		05/09/2024	8.249	655,017		800,000
100151169	RIVERSIDE	NJ		05/09/2024	9.874	379,151		460,000
100151170	KUNKLETOWN	PA		05/09/2024	7.875	700,315		1,000,000
100151171	CINCINNATI	OH		05/09/2024	8.499	122,167		170,000
100151172	RALEIGH	NC		05/09/2024	8.624	233,355		320,000
100151173	KENNER	LA		05/09/2024	8.624	242,309		325,000
100151174	IRVINE	CA		05/09/2024	7.250	1,465,200		1,800,000
100151175	NORCO	CA		05/09/2024	8.875	909,000		1,025,000
100151176	VICTORVILLE	CA		05/09/2024	8.750	316,530		493,000
100151177	SAN LUIS OBISPO	CA		05/10/2024	7.625	563,616		730,000
100151178	GIG HARBOR	WA		05/10/2024	7.625	636,073		795,000
100151179	MOUNTAIN HOUSE	CA		05/10/2024	7.500	582,677		775,000
100151180	PUNTA GORDA	FL		05/10/2024	7.500	521,548		655,000
100151181	SEVIERVILLE	TN		05/10/2024	7.625	551,390		678,000
100151182	BOWIE	MD		05/10/2024	7.625	367,879		455,000
100151183	CHARLOTTE	NC		05/10/2024	7.500	363,618		445,000
100151184	MARYSVILLE	WA		05/10/2024	7.500	469,782		615,000
100151185	GOLD BAR	WA		05/10/2024	7.124	704,806		925,000
100151186	BOTHELL	WA		05/10/2024	6.999	512,524		675,000
100151187	MIAMI	FL		05/10/2024	7.625	514,882		670,000
100151188	VICTORVILLE	CA		05/10/2024	7.625	270,219		350,000
100151189	SAVANNAH	GA		05/10/2024	7.625	278,282		370,000
100151190	ALTADENA	CA		05/10/2024	7.124	696,705		1,030,000
100151191	NEW SMYRNA BEACH	FL		05/10/2024	7.124	298,301		395,000
100151192	WINTER SPRINGS	FL		05/10/2024	7.500	204,224		270,000
100151193	ANTIOCH	CA		05/10/2024	7.625	362,886		470,000
100151194	SAN DIEGO	CA		05/10/2024	7.625	669,217		875,000
100151195	MIAMI	FL		05/10/2024	7.124	467,784		596,000
100151196	AUSTIN	TX		05/10/2024	7.625	385,748		500,000
100151197	DAUPHIN ISLAND	AL		05/10/2024	7.375	524,407		700,000
100151198	MARIETTA	GA		05/10/2024	7.625	576,535		750,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151199	FRANKLIN	TN		05/10/2024	6.625	502,662		725,000
100151200	ANNA	TX		05/10/2024	7.375	266,962		365,000
100151201	FLAGSTAFF	AZ		05/10/2024	7.375	460,140		732,000
100151202	EAGLE	ID		05/10/2024	7.000	384,835		510,000
100151203	SPRING HILL	TN		05/10/2024	8.625	303,088		370,000
100151204	BROKEN ARROW	OK		05/10/2024	7.125	243,461		340,000
100151205	BARSTOW	CA		05/10/2024	6.990	292,726		415,000
100151206	GAINESVILLE	FL		05/10/2024	6.990	176,483		243,000
100151207	FOREST HILL	TX		05/10/2024	7.000	714,939		950,000
100151208	KILLEEN	TX		05/10/2024	7.375	187,603		236,000
100151209	CIBOLO	TX		05/10/2024	6.124	245,792		350,000
100151210	NEPTUNE	NJ		05/10/2024	6.875	294,332		420,000
100151211	IDAHO FALLS	ID		05/10/2024	6.990	277,578		348,000
100151212	WASHINGTON	DC		05/10/2024	6.625	348,962		475,000
100151213	NORTH CHARLESTON	SC		05/10/2024	7.625	275,801		368,000
100151214	RALEIGH	NC		05/10/2024	6.625	268,479		365,000
100151215	LAS VEGAS	NV		05/10/2024	5.625	317,060		479,000
100151216	ANAHEIM	CA		05/10/2024	7.625	744,493		990,000
100151217	SAINT AUGUSTINE	FL		05/10/2024	7.625	261,585		329,000
100151218	FORT WASHINGTON	MD		05/10/2024	7.625	272,890		370,000
100151219	MURPHY	NC		05/10/2024	7.500	312,843		409,000
100151220	DENTON	TX		05/10/2024	6.875	329,001		495,000
100151221	DURHAM	NC		05/10/2024	5.250	234,329		338,100
100151222	FRANKLIN	MA		05/10/2024	6.500	671,176		982,000
100151223	VANCOUVER	WA		05/10/2024	5.500	304,823		431,000
100151224	EVERETT	WA		05/10/2024	5.625	427,891		609,995
100151225	FORT WORTH	TX		05/10/2024	5.250	250,005		357,000
100151226	WENDELL	NC		05/10/2024	5.750	267,164		385,000
100151227	DENVER	CO		05/10/2024	7.990	634,780		775,000
100151228	FORT WORTH	TX		05/10/2024	5.750	278,890		370,000
100151229	POOLER	GA		05/10/2024	7.625	299,142		400,000
100151230	GLASSBORO	NJ		05/10/2024	7.125	258,099		363,000
100151231	DENTON	TX		05/10/2024	7.125	271,721		356,411
100151232	CINCINNATI	OH		05/10/2024	7.125	255,723		340,000
100151233	ROSEMOUNT	MN		05/10/2024	5.500	255,223		362,000
100151234	ESTERO	FL		05/10/2024	7.625	489,788		638,000
100151235	LAKE TOXAWAY	NC		05/10/2024	7.625	458,820		587,000
100151236	LONG BEACH	CA		05/10/2024	7.125	547,582		725,000
100151237	FORT WORTH	TX		05/10/2024	5.750	243,138		339,000
100151238	SPANISH FORK	UT		05/10/2024	7.490	264,365		433,000
100151239	APEX	NC		05/10/2024	7.625	383,282		505,000
100151240	PLANO	TX		05/10/2024	7.500	344,727		520,000
100151241	STAMFORD	CT		05/10/2024	7.500	399,802		560,000
100151242	NAPERVILLE	IL		05/10/2024	7.125	270,327		379,000
100151243	LOS ANGELES	CA		05/10/2024	7.125	1,118,628		1,580,000
100151244	SANTA MARIA	CA		05/10/2024	6.625	353,720		510,000
100151245	EAGLE LAKE	FL		05/10/2024	6.625	256,632		342,000
100151246	SALT LAKE CITY	UT		05/10/2024	7.125	285,727		383,000
100151247	EL PRADO	NM		05/10/2024	6.625	429,957		615,000
100151248	STAMFORD	CT		05/10/2024	7.625	277,465		360,000
100151249	SEABROOK ISLAND	SC		05/10/2024	7.625	524,784		686,000
100151250	FRISCO	TX		05/10/2024	6.990	290,085		534,000
100151251	KISSIMMEE	FL		05/10/2024	6.990	262,795		375,000
100151252	ATLANTA	GA		05/10/2024	6.990	257,320		349,000
100151253	GLENDALE	AZ		05/10/2024	5.875	310,813		435,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151254	FRISCO	TX		05/10/2024	7.625	412,927		539,000
100151255	COLUMBIA	MD		05/10/2024	7.125	255,448		337,500
100151256	VENICE	FL		05/10/2024	7.625	386,229		485,000
100151257	LINCOLN	NH		05/10/2024	7.490	499,531		650,000
100151258	ORLANDO	FL		05/10/2024	7.625	347,051		450,000
100151259	FRESNO	CA		05/10/2024	7.625	304,922		421,000
100151260	COLORADO SPRINGS	CO		05/10/2024	6.750	316,854		415,000
100151261	ARLINGTON	VA		05/10/2024	6.990	275,248		369,000
100151262	GRAYSON	GA		05/10/2024	7.625	360,521		467,000
100151263	ABINGDON	VA		05/10/2024	7.125	251,714		320,000
100151264	TOMBALL	TX		05/10/2024	7.625	231,233		285,000
100151265	MIRAMAR BEACH	FL		05/10/2024	7.500	583,350		757,000
100151266	KENNESAW	GA		05/10/2024	7.625	363,402		490,000
100151267	HOUSTON	TX		05/10/2024	7.375	383,843		515,000
100151268	CHARLOTTE	NC		05/10/2024	7.125	285,117		375,000
100151269	VAN ALSTYNE	TX		05/10/2024	7.125	269,878		360,000
100151270	LOWELL	MA		05/10/2024	7.500	548,975		718,000
100151271	WAKE FOREST	NC		05/10/2024	6.490	257,505		345,000
100151272	WINDERMERE	FL		05/10/2024	6.625	466,924		630,000
100151273	CUMMING	GA		05/10/2024	7.125	444,652		583,620
100151274	MATTHEWS	NC		05/10/2024	7.625	345,822		438,000
100151275	LENOIR	NC		05/10/2024	7.500	725,983		971,000
100151276	TAMPA	FL		05/10/2024	7.500	336,289		440,000
100151277	SELBYVILLE	DE		05/10/2024	7.500	268,601		350,000
100151278	ATLANTA	GA		05/10/2024	7.500	325,508		430,000
100151279	SPRINGTOWN	TX		05/10/2024	7.500	345,920		452,000
100151280	TUCSON	AZ		05/10/2024	8.125	243,880		334,000
100151281	GARLAND	TX		05/10/2024	6.875	262,560		350,000
100151282	LA QUINTA	CA		05/10/2024	7.500	280,125		375,000
100151283	ANDERSON	SC		05/10/2024	8.625	433,661		546,000
100151284	PASCO	WA		05/10/2024	7.625	329,870		430,000
100151285	KENNEWICK	WA		05/10/2024	7.250	447,553		600,000
100151286	TIETON	WA		05/10/2024	7.125	240,163		317,000
100151287	HUNTERSVILLE	NC		05/10/2024	6.990	333,799		441,500
100151288	TRACY	CA		05/10/2024	6.990	363,850		495,000
100151289	FORT LAUDERDALE	FL		05/10/2024	6.990	401,052		530,000
100151290	DOWNINGTOWN	PA		05/10/2024	6.875	353,750		490,000
100151291	RENO	NV		05/10/2024	7.625	318,288		390,000
100151292	STALLINGS	NC		05/10/2024	6.875	263,877		355,000
100151293	CHARLOTTE	NC		05/10/2024	7.125	269,505		365,000
100151294	BALTIMORE	MD		05/10/2024	7.125	247,420		350,000
100151295	SAINT AUGUSTINE	FL		05/10/2024	5.750	224,241		325,000
100151296	FRESNO	TX		05/10/2024	5.750	223,207		313,000
100151297	CORALVILLE	IA		05/10/2024	7.625	277,329		345,000
100151298	MOYOCK	NC		05/10/2024	6.625	242,168		354,000
100151299	SEGUIN	TX		05/10/2024	5.750	224,798		315,000
100151300	OKLAHOMA CITY	OK		05/10/2024	5.750	226,041		297,000
100151301	MYRTLE BEACH	SC		05/10/2024	5.750	222,180		313,000
100151302	MYRTLE BEACH	SC		05/10/2024	5.750	228,689		320,000
100151303	WESLEY CHAPEL	FL		05/10/2024	6.500	243,729		331,000
100151304	WINCHESTER	CA		05/10/2024	6.375	363,244		500,000
100151305	ASHEVILLE	NC		05/10/2024	6.500	378,262		526,000
100151306	ROSEVILLE	CA		05/10/2024	5.750	302,347		450,000
100151307	BAKERSFIELD	CA		05/10/2024	5.500	335,917		475,000
100151308	KYLE	TX		05/10/2024	6.500	247,295		335,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151309	BELLEVIEW	FL		05/10/2024	5.500	204,370		284,000
100151310	LEBANON	TN		05/10/2024	5.500	209,318		304,000
100151311	ROSEVILLE	CA		05/10/2024	7.500	421,515		548,000
100151312	DALLAS	GA		05/10/2024	5.750	282,548		393,000
100151313	NAPLES	FL		05/10/2024	5.750	284,009		436,000
100151314	COLLEGE STATION	TX		05/10/2024	5.750	237,017		335,000
100151315	MYRTLE BEACH	SC		05/10/2024	5.500	253,355		377,000
100151316	RICHMOND	TX		05/10/2024	5.750	235,080		320,000
100151317	HOUSTON	TX		05/10/2024	5.500	229,687		325,000
100151318	FRESNO	TX		05/10/2024	5.750	245,906		325,000
100151319	CLEARFIELD	UT		05/10/2024	7.625	464,008		587,000
100151320	RIVERTON	UT		05/10/2024	7.500	271,640		358,000
100151321	DALLAS	GA		05/10/2024	5.500	262,542		350,000
100151322	SAN ANTONIO	TX		05/10/2024	5.500	179,569		260,000
100151323	ST GEORGE	UT		05/10/2024	6.875	756,213		1,060,000
100151324	LEHI	UT		05/10/2024	7.625	454,087		565,000
100151325	EAGLE MOUNTAIN	UT		05/10/2024	7.125	387,434		485,000
100151326	CUMMING	GA		05/10/2024	6.500	393,511		529,000
100151327	NEW BRAUNFELS	TX		05/10/2024	5.375	227,615		325,000
100151328	SAVANNAH	GA		05/10/2024	7.500	305,854		420,000
100151329	MILILANI	HI		05/10/2024	7.625	347,453		450,000
100151330	WEEKI WACHEE	FL		05/10/2024	7.625	252,855		340,000
100151331	ROUND ROCK	TX		05/10/2024	7.625	302,582		398,000
100151332	SAINT GEORGE ISLAND	FL		05/10/2024	7.125	291,034		368,000
100151333	EASTON	MD		05/10/2024	7.125	231,629		325,000
100151334	RALEIGH	NC		05/10/2024	6.500	328,569		445,000
100151335	FRESNO	CA		05/10/2024	6.990	420,529		555,000
100151336	RALEIGH	NC		05/10/2024	6.500	341,329		470,000
100151337	SAN FRANCISCO	CA		05/10/2024	6.125	307,065		410,000
100151338	RALEIGH	NC		05/10/2024	7.125	254,917		338,000
100151339	RALEIGH	NC		05/10/2024	6.125	230,756		321,000
100151340	MANTECA	CA		05/10/2024	7.625	523,449		680,000
100151341	SAN FRANCISCO	CA		05/10/2024	5.875	305,646		405,000
100151342	DECATUR	GA		05/10/2024	7.625	331,849		440,000
100151343	MCDONOUGH	GA		05/10/2024	6.990	241,233		319,900
100151344	CHANDLER	AZ		05/10/2024	6.125	468,324		645,000
100151345	RALEIGH	NC		05/10/2024	5.990	232,313		325,000
100151346	NEW ORLEANS	LA		05/10/2024	7.625	966,856		1,268,000
100151347	DAVENPORT	FL		05/10/2024	6.500	254,668		345,000
100151348	DALLAS	TX		05/10/2024	8.125	415,930		590,000
100151349	SURF CITY	NC		05/10/2024	6.625	637,430		866,000
100151350	ATLANTA	GA		05/10/2024	6.875	440,196		590,000
100151351	CARTERSVILLE	GA		05/10/2024	6.375	229,485		315,000
100151352	RANCHO CORDOVA	CA		05/10/2024	5.750	427,778		595,000
100151353	GULFPORT	FL		05/10/2024	8.125	270,327		350,000
100151354	LEES SUMMIT	MO		05/10/2024	7.125	232,693		305,000
100151355	BAKERSFIELD	CA		05/10/2024	7.125	356,580		468,000
100151356	ORLANDO	FL		05/10/2024	6.625	421,141		675,000
100151357	MISSOURI CITY	TX		05/10/2024	7.000	232,628		290,000
100151358	CHARLOTTE	NC		05/10/2024	6.500	250,140		335,180
100151359	LIBERTY HILL	TX		05/10/2024	7.000	249,093		360,000
100151360	LUMBERTON	NJ		05/10/2024	6.875	244,855		325,000
100151361	TROY	MI		05/10/2024	7.625	235,742		290,000
100151362	LYNNWOOD	WA		05/10/2024	6.625	511,748		685,000
100151363	SOUTH JORDAN	UT		05/10/2024	6.875	350,359		465,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151364	EUGENE	OR		05/10/2024	7.625	332,140		410,000
100151365	SURPRISE	AZ		05/10/2024	6.990	284,494		393,000
100151366	HUTTO	TX		05/10/2024	7.125	275,983		365,000
100151367	LEANDER	TX		05/10/2024	7.125	285,223		375,000
100151368	WOODLAND	CA		05/10/2024	7.125	308,585		405,000
100151369	RATHDRUM	ID		05/10/2024	7.500	377,718		479,000
100151370	KILLEEN	TX		05/10/2024	7.500	241,066		303,000
100151371	COLORADO SPRINGS	CO		05/10/2024	7.125	310,069		425,000
100151372	IDAHO FALLS	ID		05/10/2024	7.375	259,337		340,000
100151373	GRAND LAKE	CO		05/10/2024	7.125	497,067		654,000
100151374	VENTURA	CA		05/10/2024	7.500	552,814		720,000
100151375	JARRELL	TX		05/10/2024	7.625	233,698		295,000
100151376	HENDERSON	NV		05/10/2024	7.625	309,380		382,000
100151377	WAKE FOREST	NC		05/10/2024	6.875	262,679		351,000
100151378	DENTON	TX		05/10/2024	7.125	300,592		420,000
100151379	TOOELE	UT		05/10/2024	6.375	270,191		368,000
100151380	MILTON	GA		05/10/2024	6.500	350,724		474,000
100151381	KATY	TX		05/10/2024	7.625	234,583		295,000
100151382	AUBREY	TX		05/10/2024	7.000	252,082		340,000
100151383	MIAMI	FL		05/10/2024	6.500	384,115		515,000
100151384	STEPHENS CITY	VA		05/10/2024	8.125	255,046		310,000
100151385	HOUSTON	TX		05/10/2024	6.875	377,347		500,000
100151386	MESQUITE	TX		05/10/2024	7.375	274,064		370,000
100151387	CHANDLER	AZ		05/10/2024	6.990	397,260		525,000
100151388	BELMONT	NC		05/10/2024	6.875	253,186		337,000
100151389	TURLOCK	CA		05/10/2024	7.375	311,925		430,000
100151390	HARRISBURG	PA		05/10/2024	7.000	241,259		320,000
100151391	INDIANAPOLIS	IN		05/10/2024	7.500	242,557		316,000
100151392	INDIANAPOLIS	IN		05/10/2024	7.500	242,557		316,000
100151393	COROLLA	NC		05/10/2024	7.500	402,727		565,000
100151394	ELLIJAY	GA		05/10/2024	7.125	334,846		512,800
100151395	ANAHEIM	CA		05/10/2024	7.375	697,028		930,000
100151396	LOS ANGELES	CA		05/10/2024	7.500	414,328		585,000
100151397	SEATTLE	WA		05/10/2024	7.125	534,095		700,000
100151398	RICHMOND	VA		05/10/2024	7.625	349,750		475,000
100151399	ROSEVILLE	CA		05/10/2024	7.625	500,430		651,000
100151400	NEWARK	NJ		05/10/2024	6.875	407,426		550,000
100151401	READING	PA		05/10/2024	7.500	344,941		460,000
100151402	ANAHEIM	CA		05/10/2024	7.500	717,910		890,000
100151403	PARON	AR		05/10/2024	7.625	309,986		430,000
100151404	NORWOOD	OH		05/10/2024	7.375	234,822		318,000
100151405	LOS ANGELES	CA		05/10/2024	6.625	373,556		600,000
100151406	ROYERSFORD	PA		05/10/2024	6.625	338,425		485,000
100151407	WAUKEE	IA		05/10/2024	7.625	318,014		394,000
100151408	MARION	NC		05/10/2024	7.625	512,535		675,000
100151409	ROSEVILLE	CA		05/10/2024	7.625	527,120		648,500
100151410	EAST WENATCHEE	WA		05/10/2024	7.375	687,687		957,000
100151411	SHORELINE	WA		05/10/2024	7.375	561,754		740,000
100151412	NAGS HEAD	NC		05/10/2024	7.125	603,408		760,000
100151413	PANAMA CITY BEACH	FL		05/10/2024	7.625	402,089		495,000
100151414	MOREHEAD CITY	NC		05/10/2024	7.500	454,042		593,000
100151415	HOUSTON	TX		05/10/2024	6.875	346,155		496,500
100151416	MELISSA	TX		05/10/2024	6.875	289,455		422,000
100151417	TAMPA	FL		05/10/2024	7.125	439,152		595,000
100151418	FORT WORTH	TX		05/10/2024	7.375	452,884		639,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151419	PARAMUS	NJ		05/10/2024	7.375	418,982		550,000
100151420	EVERETT	WA		05/10/2024	6.000	442,812		665,000
100151421	RENTON	WA		05/10/2024	6.750	456,244		620,000
100151422	HORSESHOE BAY	TX		05/10/2024	7.625	373,242		485,000
100151423	BOTHELL	WA		05/10/2024	6.000	703,614		1,050,000
100151424	SEATTLE	WA		05/10/2024	7.625	795,910		1,085,000
100151425	FREDERICK	MD		05/10/2024	7.625	497,777		650,000
100151426	AURORA	IL		05/10/2024	7.125	218,417		291,000
100151427	MORENO VALLEY	CA		05/10/2024	7.625	470,367		597,000
100151428	EGG HARBOR CITY	NJ		05/10/2024	7.500	169,217		220,000
100151429	QUAKERTOWN	PA		05/10/2024	7.500	369,380		561,000
100151430	MONROE	NC		05/10/2024	7.000	320,786		407,000
100151431	CORNELIUS	NC		05/10/2024	7.375	280,864		383,000
100151432	MELBOURNE	FL		05/10/2024	7.625	291,305		380,000
100151433	ANCHORAGE	AK		05/10/2024	6.999	702,135		960,000
100151434	KIRKLAND	WA		05/10/2024	7.125	771,586		1,115,000
100151435	LYNDEN	WA		05/10/2024	6.624	347,736		500,000
100151436	KISSIMMEE	FL		05/10/2024	6.499	175,905		250,000
100151437	COMPTON	CA		05/10/2024	7.124	626,655		850,000
100151438	CEDAR PARK	TX		05/10/2024	6.999	437,915		585,000
100151439	KAILUA-KONA	HI		05/10/2024	6.999	841,835		1,125,000
100151440	GREENWICH	CT		05/10/2024	7.375	681,675		900,000
100151441	APEX	NC		05/10/2024	7.625	369,037		460,000
100151442	KISSIMMEE	FL		05/10/2024	7.625	260,886		341,442
100151443	REHOBOTH BEACH	DE		05/10/2024	7.500	505,876		630,000
100151444	MOORESVILLE	NC		05/10/2024	7.124	231,818		327,000
100151445	HOBOKEN	NJ		05/10/2024	7.500	610,760		805,000
100151446	HOUSTON	TX		05/10/2024	7.124	560,852		756,000
100151447	HONOLULU	HI		05/10/2024	7.625	509,606		1,100,000
100151448	SARASOTA	FL		05/10/2024	6.990	334,358		448,000
100151449	GARFIELD	NJ		05/10/2024	6.875	386,079		560,000
100151450	SAVANNAH	GA		05/10/2024	8.000	182,155		225,000
100151451	GARDNERVILLE	NV		05/10/2024	7.500	329,954		439,000
100151452	DULUTH	GA		05/10/2024	7.500	279,444		366,000
100151453	GOLD CANYON	AZ		05/10/2024	7.124	310,135		445,000
100151454	CAPE MAY	NJ		05/10/2024	7.375	666,262		842,000
100151455	LOS ANGELES	CA		05/10/2024	7.499	738,693		980,000
100151456	RALEIGH	NC		05/10/2024	7.500	624,195		920,000
100151457	LATHROP	CA		05/10/2024	7.625	704,146		923,000
100151458	CHARLOTTE	NC		05/10/2024	7.500	321,049		405,000
100151459	MANCHESTER	NH		05/10/2024	7.500	450,427		602,000
100151460	CARMICHAEL	CA		05/10/2024	7.625	394,475		490,000
100151461	FORNEY	TX		05/10/2024	7.625	359,095		469,000
100151462	INDEPENDENCE	OR		05/10/2024	7.124	163,904		207,000
100151463	SAN DIEGO	CA		05/10/2024	7.500	448,104		620,000
100151464	THE VILLAGES	FL		05/10/2024	7.625	236,225		335,000
100151465	LINDEN	NJ		05/10/2024	7.124	655,101		825,000
100151466	SPRINGFIELD	GA		05/10/2024	6.875	236,718		325,000
100151467	JURUPA VALLEY	CA		05/10/2024	7.625	658,597		860,000
100151468	ATLANTA	GA		05/10/2024	7.375	209,428		286,000
100151469	PARKER	CO		05/10/2024	5.250	375,268		610,000
100151470	CYPRESS	TX		05/10/2024	6.990	283,648		384,000
100151471	RED BANK	NJ		05/10/2024	7.625	499,613		670,000
100151472	ORLANDO	FL		05/10/2024	7.624	358,019		472,000
100151473	LAGRANGE	GA		05/10/2024	7.375	274,877		365,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151474	RADCLIFF	KY		05/10/2024	7.625	175,105		225,000
100151475	WICHITA	KS		05/10/2024	7.125	287,152		380,000
100151476	HIGHLAND	UT		05/10/2024	5.375	285,798		465,000
100151477	CUMMING	GA		05/10/2024	7.490	336,990		440,000
100151478	FRISCO	TX		05/10/2024	7.375	369,762		491,000
100151479	BRUNSWICK	GA		05/10/2024	7.124	231,397		334,000
100151480	MINNEAPOLIS	MN		05/10/2024	7.500	208,151		298,000
100151481	YUKON	OK		05/10/2024	6.375	170,641		236,000
100151482	MARINA	CA		05/10/2024	7.625	598,075		745,000
100151483	AUSTIN	TX		05/10/2024	8.125	586,419		725,000
100151484	HUTTO	TX		05/10/2024	7.625	290,301		389,000
100151485	RANCHO SANTA MARGARITA	CA		05/10/2024	7.375	308,664		425,000
100151486	ROSENBERG	TX		05/10/2024	7.125	257,132		350,000
100151487	SPRING	TX		05/10/2024	6.875	218,851		298,000
100151488	WEST ORANGE	NJ		05/10/2024	7.125	365,325		525,000
100151489	WESTPORT	WA		05/10/2024	7.000	300,870		379,000
100151490	SAN ANTONIO	TX		05/10/2024	6.375	262,386		365,000
100151491	LAS VEGAS	NV		05/10/2024	4.875	316,644		503,000
100151492	VANCOUVER	WA		05/10/2024	7.500	279,778		375,000
100151493	COCOA BEACH	FL		05/10/2024	7.375	617,842		815,000
100151494	CLAYTON	NC		05/10/2024	6.125	288,406		400,000
100151495	ROUND ROCK	TX		05/10/2024	6.990	364,364		486,000
100151496	POOLER	GA		05/10/2024	7.125	287,209		380,000
100151497	CANTON	GA		05/10/2024	7.500	293,419		370,000
100151498	WASILLA	AK		05/10/2024	7.625	699,489		920,000
100151499	GLASSBORO	NJ		05/10/2024	7.625	279,089		365,000
100151500	HENDERSON	NV		05/10/2024	7.500	334,278		440,000
100151501	MONROE	NC		05/10/2024	7.375	314,738		416,000
100151502	DENTON	TX		05/10/2024	7.625	297,007		364,990
100151503	REDMOND	WA		05/10/2024	7.375	692,305		910,000
100151504	ORLANDO	FL		05/10/2024	7.625	696,698		975,000
100151505	HENDERSON	NV		05/10/2024	5.500	230,509		354,000
100151506	MONROE	NC		05/10/2024	5.750	289,329		410,000
100151507	CAPE CORAL	FL		05/10/2024	5.500	246,542		370,000
100151508	SAN MARCOS	TX		05/10/2024	5.750	240,362		345,000
100151509	MANTECA	CA		05/10/2024	6.375	480,054		654,000
100151510	CHARLOTTE	NC		05/10/2024	7.625	289,129		377,000
100151511	IDAHO FALLS	ID		05/10/2024	7.625	459,639		618,000
100151512	KISSIMMEE	FL		05/10/2024	6.990	293,052		450,000
100151513	CHANDLER	AZ		05/10/2024	7.000	262,398		350,000
100151514	LAVEEN	AZ		05/10/2024	7.000	291,388		415,000
100151515	ESCONDIDO	CA		05/10/2024	7.625	832,842		1,100,000
100151516	CLERMONT	FL		05/10/2024	7.625	324,921		427,000
100151517	RIVIERA BEACH	FL		05/10/2024	6.990	599,357		870,000
100151518	TOLLESON	AZ		05/10/2024	7.490	303,798		404,000
100151519	LATHROP	CA		05/10/2024	7.500	555,730		730,000
100151520	LAS VEGAS	NV		05/10/2024	6.990	235,563		313,000
100151521	CANYON LAKE	CA		05/10/2024	7.875	429,737		530,000
100151522	NORRIDGE	IL		05/10/2024	7.625	275,765		360,000
100151523	PORTLAND	OR		05/10/2024	7.500	779,660		1,035,000
100151524	CLEARWATER	FL		05/10/2024	7.125	301,028		400,000
100151525	VICTORVILLE	CA		05/10/2024	7.625	329,525		405,000
100151526	PORT SAINT LUCIE	FL		05/10/2024	7.375	296,717		400,000
100151527	FAYETTEVILLE	AR		05/10/2024	7.250	289,280		360,000
100151528	LORENA	TX		05/10/2024	5.750	223,120		304,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151529	PORTSMOUTH	VA		05/10/2024	7.625	237,106		310,000
100151530	ROSENBERG	TX		05/10/2024	5.750	234,635		312,000
100151531	TAMPA	FL		05/10/2024	7.125	230,247		308,000
100151532	WITTMANN	AZ		05/10/2024	6.875	268,937		376,000
100151533	LAKEVILLE	MN		05/10/2024	5.500	274,146		417,000
100151534	LAKEVILLE	MN		05/10/2024	5.500	272,271		415,000
100151535	CHARLOTTE	NC		05/10/2024	7.375	244,404		320,500
100151536	NEW BRAUNFELS	TX		05/10/2024	5.500	189,452		280,000
100151537	ROSEVILLE	CA		05/10/2024	5.500	323,460		480,000
100151538	BATON ROUGE	LA		05/10/2024	7.500	235,591		291,500
100151539	FORT WORTH	TX		05/10/2024	5.750	243,460		329,500
100151540	BRYAN	TX		05/10/2024	6.500	197,611		258,800
100151541	LAS VEGAS	NV		05/10/2024	5.750	283,860		379,000
100151542	LAND O LAKES	FL		05/10/2024	7.375	231,783		310,000
100151543	BRADENTON	FL		05/10/2024	5.500	330,259		502,000
100151544	TAMPA	FL		05/10/2024	7.000	226,624		327,000
100151545	SAVANNAH	GA		05/10/2024	7.500	303,282		395,800
100151546	HENDERSON	NV		05/10/2024	5.750	268,079		360,000
100151547	ROSEMEAD	CA		05/10/2024	7.125	751,296		1,000,000
100151548	KATY	TX		05/10/2024	6.250	249,411		360,000
100151549	OVIEDO	FL		05/10/2024	7.490	568,192		755,000
100151550	MC KINNEY	TX		05/10/2024	7.125	298,547		400,000
100151551	NEWTON	NJ		05/10/2024	7.500	531,048		695,000
100151552	VICTORVILLE	CA		05/10/2024	5.750	333,053		459,000
100151553	NASHVILLE	TN		05/10/2024	7.375	364,996		495,000
100151554	LAKE WALES	FL		05/10/2024	6.500	206,471		299,000
100151555	WASHINGTON	DC		05/10/2024	6.500	424,260		600,000
100151556	MIAMI LAKES	FL		05/10/2024	7.625	250,482		310,000
100151557	TAVERNIER	FL		05/10/2024	7.500	363,994		650,000
100151558	SPANAWAY	WA		05/10/2024	7.125	365,741		485,000
100151559	HEALDSBURG	CA		05/10/2024	7.625	738,056		960,000
100151560	SANTA ROSA	CA		05/10/2024	7.625	565,526		710,000
100151561	KENT	WA		05/10/2024	7.625	371,608		490,000
100151562	MC KINNEY	TX		05/10/2024	7.625	271,391		394,000
100151563	OAKHURST	CA		05/10/2024	6.990	266,365		355,000
100151564	MCKINNEY	TX		05/10/2024	7.500	292,842		390,000
100151565	SAINT JOHNS	FL		05/10/2024	7.500	412,381		545,000
100151566	LOGANVILLE	GA		05/10/2024	6.250	308,368		423,000
100151567	NORTH LAS VEGAS	NV		05/10/2024	7.625	364,052		476,000
100151568	SAINT CLOUD	FL		05/10/2024	8.000	259,532		320,000
100151569	NEPTUNE BEACH	FL		05/10/2024	7.625	450,069		600,000
100151570	LAKELAND	FL		05/10/2024	7.500	263,409		355,000
100151571	LAWRENCEVILLE	GA		05/10/2024	7.625	333,387		412,000
100151572	ANAHEIM	CA		05/10/2024	6.625	726,734		980,000
100151573	LOS ANGELES	CA		05/10/2024	6.875	1,177,792		1,640,000
100151574	FAIRPLAY	CO		05/10/2024	6.625	686,877		930,000
100151575	BLAIRSVILLE	GA		05/10/2024	7.500	444,455		607,000
100151576	BROOKHAVEN	GA		05/10/2024	7.875	406,062		520,000
100151577	MILFORD	DE		05/10/2024	7.625	271,599		370,000
100151578	GEORGETOWN	SC		05/10/2024	7.625	511,268		675,000
100151579	LAS VEGAS	NV		05/10/2024	7.375	359,344		490,000
100151580	FT WORTH	TX		05/10/2024	7.000	266,849		365,000
100151581	SHERMAN	TX		05/10/2024	6.990	262,614		350,000
100151582	KATY	TX		05/10/2024	6.625	279,701		390,000
100151583	LONG BEACH	CA		05/10/2024	6.990	993,469		1,552,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151584	BUCKEYE	AZ		05/10/2024	7.500	337,175		440,000
100151585	AUSTIN	TX		05/10/2024	7.625	397,004		500,000
100151586	BUCKEYE	AZ		05/10/2024	8.000	404,016		535,000
100151587	VICTORVILLE	CA		05/10/2024	6.125	361,936		475,000
100151588	GLENSHAW	PA		05/10/2024	7.625	256,328		315,000
100151589	ATLANTIC CITY	NJ		05/10/2024	7.625	244,035		315,000
100151590	ATTLEBORO	MA		05/10/2024	7.125	363,103		481,000
100151591	PUNTA GORDA	FL		05/10/2024	7.875	380,097		470,000
100151592	TAMPA	FL		05/10/2024	6.250	265,445		365,000
100151593	KYLE	TX		05/10/2024	7.375	257,187		340,000
100151594	POOLER	GA		05/10/2024	7.500	316,818		415,000
100151595	SAN BERNARDINO	CA		05/10/2024	7.500	329,510		430,000
100151596	RANCHO CORDOVA	CA		05/10/2024	5.750	356,349		539,000
100151597	PORT SAINT LUCIE	FL		05/10/2024	7.990	298,478		370,000
100151598	LATHROP	CA		05/10/2024	7.490	580,808		761,000
100151599	MENTONE	CA		05/10/2024	7.500	379,131		497,000
100151600	SURPRISE	AZ		05/10/2024	7.625	295,387		363,000
100151601	LEANDER	TX		05/10/2024	6.625	247,058		336,000
100151602	ORANGE BEACH	AL		05/10/2024	7.625	349,412		460,000
100151603	HESPERIA	CA		05/10/2024	7.375	424,847		560,000
100151604	GARLAND	TX		05/10/2024	7.625	189,606		308,000
100151605	MEARS	MI		05/10/2024	7.625	730,368		961,000
100151606	MIDVALE	UT		05/10/2024	7.125	372,902		510,000
100151607	SAYREVILLE	NJ		05/10/2024	7.000	300,091		400,000
100151608	ORLANDO	FL		05/10/2024	7.375	237,773		336,000
100151609	ORLANDO	FL		05/10/2024	7.625	476,393		640,000
100151610	FYFFE	AL		05/10/2024	6.875	354,479		475,000
100151611	LAWRENCEVILLE	GA		05/10/2024	7.625	296,173		390,000
100151612	MANTECA	CA		05/10/2024	7.000	647,370		860,000
100151613	WESTFIELD	IN		05/10/2024	7.375	252,425		335,000
100151614	ATLANTA	GA		05/10/2024	7.000	237,708		350,000
100151615	BIRMINGHAM	AL		05/10/2024	7.625	265,723		350,000
100151616	MONTGOMERY	TX		05/10/2024	7.500	384,026		505,000
100151617	BATON ROUGE	LA		05/10/2024	6.990	233,797		325,000
100151618	SMYRNA	GA		05/10/2024	6.990	207,888		285,000
100151619	SARASOTA	FL		05/10/2024	5.990	287,241		405,000
100151620	RENTON	WA		05/10/2024	7.625	689,945		850,000
100151621	GEORGETOWN	TX		05/10/2024	6.875	279,619		387,000
100151622	PALM DESERT	CA		05/10/2024	7.000	722,660		984,000
100151623	HUTTO	TX		05/10/2024	7.125	298,579		400,000
100151624	JERSEY CITY	NJ		05/10/2024	7.625	596,040		800,000
100151625	RILEYVILLE	VA		05/10/2024	7.625	284,797		350,000
100151626	LAS VEGAS	NV		05/10/2024	7.500	322,768		425,000
100151627	MESA	AZ		05/10/2024	7.625	488,224		600,000
100151628	ANTIOCH	TN		05/10/2024	6.990	327,450		446,000
100151629	MONROE	NC		05/10/2024	6.990	316,729		435,000
100151630	ROWLETT	TX		05/10/2024	7.625	305,140		395,000
100151631	TOWNSEND	GA		05/10/2024	7.125	259,543		350,000
100151632	FAYETTEVILLE	AR		05/10/2024	7.625	596,172		788,000
100151633	WESTFIELD	NJ		05/10/2024	7.625	244,637		415,000
100151634	BIG BEAR CITY	CA		05/10/2024	7.500	313,418		410,000
100151635	LUSBY	MD		05/10/2024	7.500	229,489		285,000
100151636	NORTH MYRTLE BEACH	SC		05/10/2024	8.125	773,268		976,000
100151637	COOPER CITY	FL		05/10/2024	7.125	517,733		711,000
100151638	JARRELL	TX		05/10/2024	7.625	231,022		295,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151639	CHESTER	VA		05/10/2024	7.625	282,365		370,000
100151640	BOWIE	MD		05/10/2024	7.625	396,499		555,000
100151641	CASA GRANDE	AZ		05/10/2024	6.875	264,214		364,500
100151642	COLUMBUS	OH		05/10/2024	7.625	495,407		646,000
100151643	SUMMERVILLE	SC		05/10/2024	7.625	612,834		815,000
100151644	CAPE CORAL	FL		05/10/2024	7.625	560,732		765,000
100151645	FORT WORTH	TX		05/10/2024	6.990	276,956		370,000
100151646	SEQUIM	WA		05/10/2024	7.125	291,307		418,000
100151647	SOUTH BOUND BROOK	NJ		05/10/2024	7.625	286,360		355,000
100151648	CELINA	TX		05/10/2024	7.000	357,777		477,000
100151649	ORLANDO	FL		05/10/2024	7.625	239,968		295,000
100151650	JACKSON	NJ		05/10/2024	7.375	591,997		775,000
100151651	HASLET	TX		05/10/2024	6.625	247,807		342,000
100151652	WATCHUNG	NJ		05/10/2024	8.125	326,727		575,000
100151653	GARDEN CITY	UT		05/10/2024	7.125	669,879		851,000
100151654	GRAIN VALLEY	MO		05/10/2024	7.625	237,983		312,000
100151655	FRONT ROYAL	VA		05/10/2024	6.990	272,107		390,000
100151656	SUMMERVILLE	SC		05/10/2024	7.000	237,633		318,000
100151657	FORT WORTH	TX		05/10/2024	6.625	265,886		340,000
100151658	COLORADO SPRINGS	CO		05/10/2024	7.125	271,884		440,000
100151659	MONTEREY PARK	CA		05/10/2024	7.625	656,400		920,000
100151660	CHARLOTTE	NC		05/10/2024	8.125	254,183		330,000
100151661	GORDONSVILLE	VA		05/10/2024	7.000	308,636		411,000
100151662	HUTTO	TX		05/10/2024	6.625	274,469		375,000
100151663	SHELTON	CT		05/10/2024	7.125	403,346		535,000
100151664	DECATUR	GA		05/10/2024	7.625	263,143		335,000
100151665	KNOXVILLE	TN		05/10/2024	7.625	280,843		350,000
100151666	JEANNETTE	PA		05/10/2024	6.990	308,813		416,000
100151667	LYNCHBURG	VA		05/10/2024	7.625	274,071		365,000
100151668	SURPRISE	AZ		05/10/2024	7.125	264,813		376,000
100151669	ATLANTA	GA		05/10/2024	7.375	326,240		465,000
100151670	SURPRISE	AZ		05/10/2024	7.125	264,800		376,000
100151671	ASHBURN	VA		05/10/2024	6.625	258,957		350,000
100151672	DALLAS	TX		05/10/2024	7.500	285,282		400,000
100151673	NEW ALBANY	IN		05/10/2024	7.125	251,694		340,000
100151674	CHICAGO	IL		05/10/2024	7.625	604,137		800,000
100151675	CASA GRANDE	AZ		05/10/2024	7.125	223,605		300,000
100151676	TYBEE ISLAND	GA		05/10/2024	6.990	538,236		680,000
100151677	BELLEAIR BEACH	FL		05/10/2024	6.500	532,232		850,000
100151678	BERKELEY	CA		05/10/2024	7.125	1,003,818		1,425,000
100151679	COLUMBUS	GA		05/10/2024	7.625	231,653		305,000
100151680	CAROLINA BEACH	NC		05/10/2024	7.490	534,190		700,000
100151681	COLLEYVILLE	TX		05/10/2024	6.875	418,503		570,000
100151682	WASHINGTON	DC		05/10/2024	7.625	551,897		690,000
100151683	PLANO	TX		05/10/2024	7.125	239,659		326,000
100151684	HENDERSON	NV		05/10/2024	7.625	303,920		405,000
100151685	FLOWER MOUND	TX		05/10/2024	7.250	294,770		423,000
100151686	DENVER	CO		05/10/2024	5.875	288,084		460,000
100151687	DECATUR	GA		05/10/2024	6.625	372,650		545,000
100151688	THE WOODLANDS	TX		05/10/2024	7.125	716,576		967,000
100151689	SAN DIEGO	CA		05/10/2024	7.990	796,493		1,080,000
100151690	OCEANSIDE	CA		05/10/2024	7.375	689,425		920,000
100151691	PORT SAINT LUCIE	FL		05/10/2024	6.000	380,513		539,000
100151692	MARIETTA	GA		05/10/2024	7.000	339,940		482,000
100151693	BUDA	TX		05/10/2024	6.625	284,629		394,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151694	CLEARWATER	FL		05/10/2024	7.625	246,691		342,000
100151695	BREINIGSVILLE	PA		05/10/2024	7.000	260,015		330,000
100151696	MABLETON	GA		05/10/2024	6.875	297,644		417,000
100151697	SARASOTA	FL		05/10/2024	7.375	388,242		550,000
100151698	SALT LAKE CITY	UT		05/10/2024	6.625	277,853		515,000
100151699	GAINESVILLE	GA		05/10/2024	7.125	303,567		425,000
100151700	SHERRILLS FORD	NC		05/10/2024	7.625	286,727		400,000
100151701	POINCIANA	FL		05/10/2024	6.125	236,175		325,000
100151702	MONROE	NC		05/10/2024	7.125	329,948		414,000
100151703	LYNNWOOD	WA		05/10/2024	6.490	543,420		838,000
100151704	DOYLESTOWN	PA		05/10/2024	7.250	383,571		578,000
100151705	FRESNO	TX		05/10/2024	7.000	257,448		350,000
100151706	LOS ANGELES	CA		05/10/2024	8.750	455,711		740,000
100151707	NORTH HILLS	CA		05/10/2024	9.625	1,109,559		1,200,000
100151708	LAS VEGAS	NV		05/10/2024	9.990	1,817,105		1,965,000
100151709	TOMS RIVER	NJ		05/10/2024	8.999	136,906		405,000
100151710	TRENTON	NJ		05/10/2024	7.999	127,787		288,000
100151711	PHOENIX	AZ		05/10/2024	6.999	281,862		440,000
100151712	KILLDEER	ND		05/10/2024	7.875	237,452		330,000
100151713	SAINT PETERSBURG	FL		05/10/2024	7.750	209,804		290,000
100151714	BERKELEY	CA		05/10/2024	6.999	1,713,057		2,500,000
100151715	KANSAS CITY	KS		05/10/2024	8.875	256,533		320,000
100151716	HACKETTSTOWN	NJ		05/10/2024	11.375	379,085		490,000
100151717	ATLANTA	GA		05/10/2024	6.999	1,252,709		1,800,000
100151718	KANSAS CITY	KS		05/10/2024	8.750	254,441		320,000
100151719	KILLDEER	ND		05/10/2024	7.625	238,568		330,000
100151720	WESTWOOD	NJ		05/10/2024	7.250	543,434		680,000
100151721	SOUTH CHESTERFIELD	VA		05/10/2024	7.999	210,336		299,500
100151722	MIAMI	FL		05/10/2024	7.625	2,782,485		3,400,000
100151723	CHESTERFIELD	VA		05/10/2024	8.750	244,421		319,000
100151724	LOS ANGELES	CA		05/10/2024	7.375	564,024		920,000
100151725	SAN DIEGO	CA		05/10/2024	7.499	634,136		895,000
100151726	HOUSTON	TX		05/10/2024	11.375	151,045		170,000
100151727	SAN DIEGO	CA		05/10/2024	7.499	570,100		850,000
100151728	DEKALB	IL		05/10/2024	9.625	141,947		190,000
100151729	MUNDELEIN	IL		05/10/2024	9.499	368,747		446,000
100151730	PITTSBURGH	PA		05/10/2024	8.750	169,967		205,000
100151731	DAVENPORT	FL		05/10/2024	7.250	155,487		409,000
100151732	PASADENA	CA		05/10/2024	8.499	1,844,973		2,700,000
100151733	RIVERSIDE	CA		05/10/2024	9.250	482,121		525,000
100151734	LOS ANGELES	CA		05/10/2024	8.625	300,752		555,000
100151735	FORT WORTH	TX		05/10/2024	8.125	141,661		232,000
100151736	SAINT PETERSBURG	FL		05/10/2024	7.625	299,042		395,000
100151737	COMPTON	CA		05/10/2024	8.625	643,766		840,000
100151738	RIO LINDA	CA		05/10/2024	7.625	303,153		430,000
100151739	LUNENBURG	MA		05/10/2024	7.999	581,447		725,000
100151740	LOS ANGELES	CA		05/10/2024	9.499	571,540		650,000
100151741	WESLEY CHAPEL	FL		05/10/2024	8.499	326,097		420,000
100151742	ARLINGTON	TX		05/10/2024	8.499	250,414		326,000
100151743	LAS VEGAS	NV		05/10/2024	6.750	292,518		470,000
100151744	MIAMI	FL		05/10/2024	7.375	353,728		730,000
100151745	CUTLER BAY	FL		05/10/2024	7.375	307,287		410,000
100151746	LOS ANGELES	CA		05/10/2024	7.999	284,197		350,000
100151747	LOS ANGELES	CA		05/10/2024	7.125	316,584		840,000
100151748	LARGO	FL		05/10/2024	7.625	359,547		475,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151749	SAN ANTONIO	TX		05/10/2024	6.750	217,817		282,000
100151750	CLEARLAKE	CA		05/10/2024	7.625	215,479		260,000
100151751	WESLEY CHAPEL	FL		05/10/2024	9.875	319,956		435,000
100151752	DAYTON	TX		05/10/2024	9.375	393,806		480,000
100151753	LAS VEGAS	NV		05/10/2024	6.999	300,929		400,000
100151754	HESPERIA	CA		05/10/2024	7.999	171,342		260,000
100151755	FORT MYERS	FL		05/10/2024	7.125	175,877		263,000
100151756	ROSCOE	IL		05/10/2024	8.999	220,402		270,000
100151757	SYLMAR	CA		05/10/2024	7.499	896,584		1,305,000
100151758	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024	8.499	478,001		585,000
100151759	SAN BERNARDINO	CA		05/10/2024	7.999	405,191		665,000
100151760	JASPER	IN		05/10/2024	8.499	98,173		130,000
100151761	LAKE CHARLES	LA		05/10/2024	7.499	153,812		259,000
100151762	BUFFALO	MN		05/10/2024	8.125	299,999		370,000
100151763	LAKEWOOD	CA		05/10/2024	8.750	817,595		960,000
100151764	WOODLAKE	CA		05/10/2024	8.999	173,678		220,000
100151765	APPLE VALLEY	CA		05/10/2024	8.499	142,389		180,000
100151766	KATY	TX		05/10/2024	6.999	311,765		416,000
100151767	DURHAM	NC		05/10/2024	8.625	171,296		216,500
100151768	CROSBY	TX		05/10/2024	7.875	274,812		360,000
100151769	TAMPA	FL		05/10/2024	8.375	134,779		185,000
100151770	PALMDALE	CA		05/10/2024	7.499	475,132		580,000
100151771	BETHESDA	MD		05/10/2024	7.875	660,619		1,070,000
100151772	HENDERSON	NV		05/10/2024	7.999	407,834		524,000
100151773	MILLBURY	MA		05/10/2024	7.750	538,111		725,000
100151774	COLUMBUS	GA		05/10/2024	6.750	115,563		160,000
100151775	TAMPA	FL		05/10/2024	7.375	313,009		406,000
100151776	HAGERSTOWN	MD		05/10/2024	8.499	195,142		270,000
100151777	EL CENTRO	CA		05/10/2024	7.625	458,091		555,000
100151778	LOS ANGELES	CA		05/10/2024	7.999	406,246		720,000
100151779	ORLANDO	FL		05/10/2024	8.250	183,218		269,000
100151780	BROWNSVILLE	TX		05/10/2024	8.375	103,469		122,000
100151781	HOLLYWOOD	FL		05/10/2024	6.999	120,892		415,000
100151782	ROCKVILLE	MD		05/10/2024	6.999	395,793		600,000
100151783	BETHESDA	MD		05/10/2024	7.875	662,128		1,180,000
100151784	LOS ANGELES	CA		05/10/2024	8.125	271,496		575,000
100151785	HOPE MILLS	NC		05/10/2024	8.375	121,482		160,000
100151786	LOS ANGELES	CA		05/10/2024	7.875	1,197,382		1,523,000
100151787	FORT MYERS	FL		05/10/2024	8.125	227,661		330,000
100151788	BOWIE	MD		05/10/2024	8.875	370,753		455,000
100151789	SEWELL	NJ		05/10/2024	8.750	219,466		260,000
100151790	MYRTLE BEACH	SC		05/10/2024	8.750	115,537		160,000
100151791	LAS VEGAS	NV		05/10/2024	8.499	111,474		175,000
100151792	CLEVELAND	OH		05/10/2024	7.750	196,509		254,000
100151793	KISSIMMEE	FL		05/10/2024	6.875	215,200		292,000
100151794	DECATUR	TX		05/10/2024	8.750	140,564		185,000
100151795	GAITHERSBURG	MD		05/10/2024	7.125	297,005		400,000
100151796	EAST FALMOUTH	MA		05/10/2024	8.499	598,049		750,000
100151797	PEARLAND	TX		05/10/2024	8.625	291,442		342,500
100151798	SAN ANTONIO	TX		05/10/2024	6.999	517,545		760,000
100151799	NEW ORLEANS	LA		05/10/2024	6.999	285,172		376,000
100151800	NEVADA CITY	CA		05/10/2024	7.750	565,751		846,500
100151801	MORGANTON	NC		05/10/2024	8.999	282,061		580,000
100151802	WASHINGTON	DC		05/10/2024	7.375	671,438		890,000
100151803	PALMDALE	CA		05/10/2024	6.750	379,926		605,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151804	HUMBLE	TX		05/10/2024	9.250	326,044		345,000
100151805	SANGER	TX		05/10/2024	8.250	756,121		1,025,000
100151806	SAN JUAN CAPISTRANO	CA		05/10/2024	6.750	324,217		540,000
100151807	COLUMBUS	OH		05/10/2024	7.875	139,266		195,000
100151808	LILBURN	GA		05/10/2024	8.999	325,230		400,000
100151809	BALTIMORE	MD		05/10/2024	8.625	157,629		218,000
100151810	BALTIMORE	MD		05/10/2024	8.375	155,808		210,000
100151811	CHICAGO	IL		05/10/2024	7.250	266,769		610,000
100151812	PHOENIX	AZ		05/10/2024	8.499	311,283		380,000
100151813	ATLANTA	GA		05/10/2024	9.999	584,432		752,000
100151814	PASADENA	TX		05/10/2024	9.999	189,223		221,000
100151815	BAKERSFIELD	CA		05/10/2024	6.750	227,565		350,000
100151816	LOS ANGELES	CA		05/10/2024	9.499	768,837		890,000
100151817	PASADENA	TX		05/10/2024	8.375	208,664		265,000
100151818	FORT WORTH	TX		05/10/2024	8.999	181,472		260,000
100151819	DOWNEY	CA		05/10/2024	6.999	675,675		975,000
100151820	ROCKPORT	TX		05/10/2024	8.250	252,411		320,000
100151821	ELKHORN	NE		05/10/2024	6.999	269,103		350,000
100151822	PEYTON	CO		05/10/2024	7.875	393,466		480,000
100151823	BROOKLYN	MD		05/10/2024	9.125	160,586		200,000
100151824	SALINAS	CA		05/10/2024	8.750	509,777		650,000
100151825	INDIANAPOLIS	IN		05/10/2024	6.999	479,539		704,000
100151826	PHILADELPHIA	PA		05/10/2024	7.999	132,252		485,000
100151827	INDIO	CA		05/10/2024	8.875	398,645		485,000
100151828	OCALA	FL		05/10/2024	6.999	204,472		275,000
100151829	BAKERSFIELD	CA		05/10/2024	7.875	333,296		435,000
100151830	CLINTON TOWNSHIP	MI		05/10/2024	10.875	317,132		375,000
100151831	CARSON	CA		05/10/2024	7.999	574,667		710,000
100151832	TAMPA	FL		05/10/2024	7.999	561,066		817,000
100151833	LOS ANGELES	CA		05/10/2024	9.750	593,379		820,000
100151834	SAN ANTONIO	TX		05/10/2024	8.875	285,671		369,000
100151835	OCALA	FL		05/10/2024	6.999	200,768		270,000
100151836	CALIFORNIA	MD		05/10/2024	7.250	284,806		365,000
100151837	AUSTIN	TX		05/10/2024	7.125	312,380		815,000
100151838	FORT WASHINGTON	MD		05/10/2024	8.499	468,041		610,000
100151839	DANBURY	CT		05/10/2024	8.375	433,158		581,000
100151840	BAKERSFIELD	CA		05/10/2024	8.499	303,918		380,000
100151841	JURUPA VALLEY	CA		05/10/2024	9.999	471,617		600,000
100151842	GREENSBORO	GA		05/10/2024	8.750	169,366		230,000
100151843	OCALA	FL		05/10/2024	6.999	204,145		275,000
100151844	NORTH CHESTERFIELD	VA		05/10/2024	7.125	190,303		281,000
100151845	MARSHVILLE	NC		05/10/2024	8.750	296,910		475,000
100151846	DAVIE	FL		05/10/2024	6.875	361,444		525,000
100151847	THOUSAND PALMS	CA		05/10/2024	8.125	306,872		375,000
100151848	CONROE	TX		05/10/2024	6.750	125,302		174,000
100151849	SAN FRANCISCO	CA		05/10/2024	8.250	510,629		2,840,000
100151850	RALEIGH	NC		05/10/2024	7.999	188,116		275,000
100151851	HUNTINGTON BEACH	CA		05/10/2024	7.625	885,854		1,100,000
100151852	HAMILTON	NJ		05/10/2024	7.499	232,277		335,000
100151853	NORTH LAS VEGAS	NV		05/10/2024	6.999	267,726		350,000
100151854	SAINT CHARLES	MO		05/10/2024	7.375	224,730		290,000
100151855	BRIDGEPORT	CT		05/10/2024	7.499	181,670		255,000
100151856	VERO BEACH	FL		05/10/2024	6.999	849,424		1,500,000
100151857	MENIFEE	CA		05/10/2024	7.999	785,529		957,000
100151858	BAKERSFIELD	CA		05/10/2024	8.999	611,933		665,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100151859	CATHEDRAL CITY	CA		05/10/2024	6.999	403,190		500,000
100151860	MIRAMAR	FL		05/10/2024	7.999	484,003		600,000
100151861	MONROE	WA		05/10/2024	7.250	459,709		565,000
100151862	PALM DESERT	CA		05/10/2024	7.999	295,643		380,000
100151863	TUCSON	AZ		05/10/2024	8.750	357,987		495,000
100151864	MCDONOUGH	GA		05/10/2024	7.250	371,982		510,000
100151865	EASLEY	SC		05/10/2024	7.250	192,787		250,000
100151866	EASTLAKE	OH		05/10/2024	8.499	115,779		172,000
100151867	PAWLEYS ISLAND	SC		05/10/2024	7.375	1,402,981		1,800,000
100151868	BELLFLOWER	CA		05/10/2024	8.375	644,661		765,000
100151869	LAS VEGAS	NV		05/10/2024	9.875	351,184		510,000
100151870	LOS ANGELES	CA		05/10/2024	7.875	1,525,133		2,065,000
100151871	SAINT PETERSBURG	FL		05/10/2024	10.999	596,930		755,000
100151872	HOUSTON	TX		05/10/2024	8.625	108,777		145,000
100151873	LAS VEGAS	NV		05/10/2024	7.125	665,774		1,300,000
100151874	LAKESIDE	AZ		05/10/2024	7.999	208,601		285,000
100151875	TUCKER	GA		05/10/2024	8.999	300,690		380,000
100151876	BEAUMONT	CA		05/10/2024	8.875	329,498		450,000
100151877	JACKSONVILLE	FL		05/10/2024	6.999	198,671		265,000
100151878	LAKEWOOD	CA		05/10/2024	7.250	724,569		1,400,000
100151879	LOS ANGELES	CA		05/10/2024	7.999	949,990		1,170,000
100151880	UKIAH	CA		05/10/2024	7.499	477,517		630,000
100151881	CLINTON	MD		05/10/2024	8.375	201,932		305,000
100151882	WARSAW	IN		05/10/2024	9.250	306,222		325,000
100151883	LAKELAND	FL		05/10/2024	7.875	245,869		303,000
100151884	LAKE WORTH	FL		05/10/2024	7.875	357,084		431,000
100151885	ORLANDO	FL		05/10/2024	7.750	346,066		445,000
100151886	SILVER SPRING	MD		05/10/2024	7.750	193,176		260,000
100151887	KYLE	TX		05/10/2024	7.999	184,970		375,000
100151888	LOS ANGELES	CA		05/10/2024	6.999	376,892		650,000
100151889	LOS ANGELES	CA		05/10/2024	7.499	1,172,660		1,435,000
100151890	GOLDEN	CO		05/10/2024	8.375	611,573		790,000
100151891	FRANKFORT	KY		05/10/2024	8.999	141,654		171,000
100151892	HOUSTON	TX		05/10/2024	9.499	197,038		235,000
100151898	MYRTLE BEACH	SC		07/10/2024	7.875	332,449		460,000
100151900	PORTLAND	OR		07/10/2024	8.250	337,021		435,000
100151901	ARCADIA	CA		07/10/2024	7.750	703,332		980,000
100151902	OCEANSIDE	CA		07/10/2024	7.625	1,142,737		2,000,000
100151903	REYNOLDSBURG	OH		07/10/2024	10.750	196,765		231,000
100151906	BLOOMINGDALE	GA		07/10/2024	7.500	262,214		348,000
100151907	DULUTH	GA		07/10/2024	7.625	226,821		326,700
100151908	PORT LAVACA	TX		07/10/2024	8.000	261,864		400,000
100151911	NOVI	MI		07/10/2024	8.750	206,403		300,000
100151914	OCEANSIDE	CA		07/10/2024	7.625	1,308,165		2,180,000
100151917	ANN ARBOR	MI		07/10/2024	8.625	341,057		600,000
100151919	HEMET	CA		07/10/2024	8.500	318,163		440,000
100151921	BLOOMINGDALE	GA		07/10/2024	7.500	292,682		390,000
100151922	TEMPLE CITY	CA		07/10/2024	7.375	701,082		1,161,666
100151923	STERLING	VA		07/10/2024	7.875	360,536		672,500
100151925	FONTANA	CA		07/10/2024	8.500	809,955		982,000
100151926	DULUTH	GA		07/10/2024	7.500	319,133		643,200
100151930	LOS ANGELES CULVER CITY AREA	CA		06/14/2024	8.375	2,043,054		2,900,000
100151931	MARINA	CA		06/14/2024	8.000	1,031,581		1,316,000
100151932	FLOSSMOOR	IL		06/14/2024	9.375	470,910		520,000
100151933	MERIDIAN	ID		06/14/2024	8.250	531,974		720,000

SCHEDULE B - PART 2

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

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100151934	LEHI	UT		06/14/2024	7.875	703,276		900,000
100151937	FORT LAUDERDALE	FL		06/14/2024	7.250	2,723,866		3,600,000
100151938	DELAWARE	OH		06/14/2024	7.625	118,477		205,000
100151939	SALT LAKE CITY	UT		06/14/2024	8.000	327,510		650,000
100151940	PATERSON	NJ		06/14/2024	7.875	300,929		470,000
100151941	CONROE	TX		06/14/2024	7.875	378,614		480,000
100151942	BRISTOL	CT		06/14/2024	8.750	281,971		350,000
100151943	HEMPSTEAD	TX		06/14/2024	9.000	108,991		147,000
100151944	WALLER	TX		06/14/2024	8.000	928,055		1,135,000
100151946	WATERBURY	CT		06/14/2024	8.875	192,012		245,000
100151947	WHITTIER	CA		06/14/2024	7.875	544,742		750,000
100151948	LAKE ODESSA	MI		06/14/2024	7.875	222,656		275,000
100151949	FORT WHITE	FL		06/14/2024	9.500	281,675		377,000
100151951	MABANK	TX		06/14/2024	8.875	173,337		270,000
100151952	ALIQUIPPA	PA		06/14/2024	8.875	174,837		211,000
100151953	FRESNO	CA		06/14/2024	7.875	318,942		345,000
100151954	ALIQUIPPA	PA		06/14/2024	9.000	185,887		222,000
100151955	MURRELLS INLET	SC		06/14/2024	7.625	365,169		465,000
100151957	WEATHERFORD	TX		06/14/2024	7.000	243,552		290,000
100151959	ALIQUIPPA	PA		06/14/2024	8.875	142,361		171,000
100151960	JACKSONVILLE	FL		06/14/2024	8.250	263,380		489,000
100151961	PUEBLO	CO		06/14/2024	7.250	190,561		275,000
100151962	KENNESAW	GA		06/14/2024	8.750	423,099		525,105
100151963	MIAMI BEACH	FL		06/14/2024	7.625	588,807		730,000
100151964	CHARLOTTE	NC		06/14/2024	8.625	418,645		515,000
100151968	PORT SAINT LUCIE	FL		06/14/2024	9.500	357,929		385,000
100151969	SEATTLE	WA		06/14/2024	8.500	158,056		225,000
100151970	MESA	AZ		06/14/2024	7.875	365,796		460,000
100151971	MYAKKA CITY	FL		06/14/2024	7.875	990,290		1,200,000
100151972	SUCHES	GA		06/14/2024	8.375	499,877		710,000
100151973	FARMINGTON	MN		06/14/2024	8.500	396,506		453,000
100151974	JENSEN BEACH	FL		06/14/2024	8.375	322,189		480,000
100151975	CHARLOTTESVILLE	VA		06/14/2024	7.250	500,267		760,000
100151976	CARSON	CA		06/14/2024	7.625	514,052		860,000
100151978	BROOMFIELD	CO		06/14/2024	7.375	482,468		675,000
100151979	SAN MARCOS	CA		06/14/2024	7.625	402,363		1,140,000
100151980	SANTA CLARITA	CA		06/14/2024	7.250	1,170,936		1,650,000
100151981	SUGAR LAND	TX		06/14/2024	8.500	315,521		381,000
100151982	ALEXANDRIA	VA		06/14/2024	7.875	242,378		315,000
100151984	HOLLYWOOD	FL		06/14/2024	8.875	555,222		610,000
100151985	CLINTON TOWNSHIP	MI		06/14/2024	8.250	116,296		145,000
100151986	KAILUA KONA	HI		06/14/2024	7.750	361,952		480,000
100151987	PORTLAND	OR		06/14/2024	8.875	1,288,120		1,500,000
100151988	MAKAWAO	HI		06/14/2024	7.875	1,329,321		1,700,000
100151989	KINGSPORT	TN		06/14/2024	7.875	279,470		360,000
100151990	CHICAGO	IL		06/14/2024	7.750	177,592		295,000
100151991	LANCASTER	CA		06/14/2024	7.500	285,673		500,000
100151992	FRUITLAND PARK	FL		06/14/2024	8.375	151,542		199,000
100151993	PAGOSA SPRINGS	CO		06/14/2024	7.625	324,626		475,000
100151994	SUN CITY	AZ		06/14/2024	8.500	531,556		640,000
100151996	ATLANTA	GA		06/14/2024	7.750	261,540		370,000
100151997	SNOQUALMIE	WA		06/14/2024	7.875	1,401,008		1,650,000
100151998	LOMA LINDA	CA		06/14/2024	7.875	707,446		921,500
100151999	ROSWELL	GA		06/14/2024	8.750	383,969		550,000
100152001	THE HILLS	TX		06/14/2024	7.875	1,401,471		1,750,000

SCHEDULE B - PART 2

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

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100152002	PALMDALE	CA		06/14/2024	7.500	180,454		460,000
100152003	PHILADELPHIA	PA		06/14/2024	7.750	154,011		294,000
100152004	ORLANDO	FL		06/14/2024	7.375	225,069		468,000
100152005	EAGAN	MN		06/14/2024	7.625	271,383		378,000
100152006	AUBREY	TX		06/14/2024	7.750	311,824		382,000
100152008	MANTECA	CA		06/14/2024	7.625	942,751		1,149,000
100152009	PHOENIX	AZ		06/14/2024	7.375	399,825		650,000
100152010	FRIDLEY	MN		06/14/2024	9.375	373,168		403,000
100152011	SUNNYVALE	CA		06/14/2024	8.125	1,612,513		2,600,000
100152012	PROVO	UT		06/14/2024	7.250	148,876		310,000
100152013	MANHATTAN BEACH	CA		06/14/2024	8.000	1,054,462		3,175,000
100152015	NORTH CHARLESTON	SC		06/14/2024	7.625	410,272		560,000
100152017	NORTH CHARLESTON	SC		06/14/2024	7.500	275,277		355,000
100152018	BEAUMONT	CA		05/14/2024	8.250	455,866		530,000
100152019	BEVERLY HILLS	CA		05/14/2024	8.750	3,594,181		4,817,000
100152020	THOUSAND OAKS	CA		05/14/2024	8.000	914,640		1,110,000
100152021	WOODLAND HILLS	CA		05/14/2024	7.875	1,359,600		1,655,000
100152022	RANCHO MIRAGE	CA		05/14/2024	7.000	483,975		600,000
100152023	SAN DIEGO	CA		05/14/2024	7.875	1,023,881		1,345,000
100152024	WAIKOLOA	HI		05/14/2024	8.000	1,430,222		1,865,000
100152025	ROCKFORD	IL		05/14/2024	7.625	340,200		420,000
100152026	LAKE WORTH BEACH	FL		05/14/2024	7.375	524,045		650,000
100152027	ATLANTA	GA		05/14/2024	9.625	226,739		278,000
100152028	PROSPER	TX		05/14/2024	6.500	861,288		1,505,000
100152029	OAKHURST	CA		05/15/2024	9.250	174,250		315,000
100152030	SPRINGFIELD	VA		05/15/2024	10.625	496,945		652,000
100152031	DENVER	CO		05/15/2024	10.750	489,748		605,000
100152032	PITTSBURG	CA		05/15/2024	9.375	297,613		490,000
100152173	GAINESVILLE	GA		05/17/2024	7.625	740,921		925,000
100152174	SEATTLE	WA		05/17/2024	7.624	484,790		605,000
100152175	ROTONDA WEST	FL		05/17/2024	7.124	416,789		600,000
100152176	INGLEWOOD	CA		05/17/2024	7.375	348,177		470,000
100152177	LAS VEGAS	NV		05/17/2024	7.125	287,102		410,000
100152178	HENDERSON	NV		05/17/2024	7.500	260,321		445,000
100152179	SAN DIEGO	CA		05/17/2024	7.124	503,426		725,000
100152180	GRESHAM	OR		05/17/2024	7.375	407,162		540,000
100152181	ENGLEWOOD	FL		05/17/2024	8.000	216,690		295,000
100152182	COALINGA	CA		05/17/2024	7.625	203,625		276,000
100152183	ELLENWOOD	GA		05/17/2024	6.990	160,771		265,000
100152184	WINSTON SALEM	NC		05/17/2024	7.124	184,863		250,000
100152185	BONITA SPRINGS	FL		05/17/2024	6.250	652,898		1,035,000
100152186	RALEIGH	NC		05/17/2024	7.625	265,254		333,000
100152187	VINEYARD	UT		05/17/2024	7.124	297,728		620,000
100152188	CAPE CORAL	FL		05/17/2024	7.250	258,448		332,000
100152189	ROSEVILLE	CA		05/17/2024	7.250	414,738		590,000
100152190	BRADENTON	FL		05/17/2024	7.625	437,472		600,000
100152191	FAIRFAX	VA		05/17/2024	6.990	498,040		750,000
100152192	COMO	CO		05/17/2024	6.500	334,496		490,000
100152193	GEORGETOWN	TX		05/17/2024	6.625	294,464		500,000
100152194	CENTRAL FALLS	RI		05/17/2024	7.375	473,817		625,000
100152195	SURPRISE	AZ		05/17/2024	4.750	297,631		453,000
100152196	ARLINGTON	TX		05/17/2024	7.625	243,733		320,000
100152197	HAMPTON	GA		05/17/2024	5.990	261,276		376,000
100152198	NORTH MYRTLE BEACH	SC		05/17/2024	7.375	505,392		665,000
100152199	COUNCIL BLUFFS	IA		05/17/2024	7.625	365,911		460,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152200	MODESTO	CA		05/17/2024	7.125	262,560		350,000
100152201	ATLANTA	GA		05/17/2024	7.625	478,921		730,000
100152202	AUBREY	TX		05/17/2024	6.875	292,563		393,000
100152203	LAS VEGAS	NV		05/17/2024	7.625	305,417		405,000
100152204	MONROE	NC		05/17/2024	7.375	311,679		412,000
100152205	LOCUST	NC		05/17/2024	5.750	262,726		386,000
100152206	VIENNA	VA		05/17/2024	6.990	590,049		860,000
100152207	FRESNO	TX		05/17/2024	5.500	199,718		320,000
100152208	KATY	TX		05/17/2024	7.500	239,356		316,000
100152209	NEW SMYRNA BEACH	FL		05/17/2024	6.375	288,889		382,000
100152210	FORT COLLINS	CO		05/17/2024	5.990	295,921		622,000
100152211	AUBREY	TX		05/17/2024	6.624	311,563		458,000
100152212	KATY	TX		05/17/2024	5.500	185,756		302,000
100152213	OKLAHOMA CITY	OK		05/17/2024	5.250	181,358		303,000
100152214	FORT WORTH	TX		05/17/2024	5.750	243,409		380,000
100152215	SPANISH FORK	UT		05/17/2024	5.750	282,509		410,000
100152216	ANKENY	IA		05/17/2024	5.750	257,085		365,000
100152217	ATLANTA	GA		05/17/2024	7.500	277,705		455,000
100152218	RICHMOND	TX		05/17/2024	5.750	251,906		352,000
100152219	SAN JOSE	CA		05/17/2024	7.625	696,230		1,040,000
100152220	FORT WORTH	TX		05/17/2024	5.750	244,671		380,000
100152221	MESA	AZ		05/17/2024	7.125	394,509		531,000
100152222	BATON ROUGE	LA		05/17/2024	7.375	286,065		365,000
100152223	ARGYLE	TX		05/17/2024	5.500	334,423		470,000
100152224	VICTORVILLE	CA		05/17/2024	7.625	339,871		445,000
100152225	BATON ROUGE	LA		05/17/2024	7.375	286,065		363,500
100152226	BUCKEYE	AZ		05/17/2024	8.000	412,793		575,000
100152227	EDEN	UT		05/17/2024	7.375	757,142		1,000,000
100152228	STAR	ID		05/17/2024	5.500	245,989		448,000
100152229	VICTORVILLE	CA		05/17/2024	5.625	259,983		462,500
100152230	LAWRENCEVILLE	GA		05/17/2024	7.500	303,054		385,000
100152231	FRESNO	CA		05/17/2024	7.125	302,462		436,000
100152232	OVIEDO	FL		05/17/2024	7.625	305,012		400,000
100152233	MORGANTON	GA		05/17/2024	6.990	372,940		510,000
100152234	LITTLE EGG HARBOR	NJ		05/17/2024	7.500	312,733		475,000
100152235	JACKSONVILLE BEACH	FL		05/17/2024	7.375	334,813		442,000
100152236	MANASSAS	VA		05/17/2024	7.625	362,113		450,000
100152237	OFALLON	MO		05/17/2024	7.490	263,622		346,000
100152238	FRIPP ISLAND	SC		05/17/2024	7.375	749,960		945,000
100152239	OGDEN	UT		05/17/2024	7.500	327,093		456,000
100152240	LAKE MARY	FL		05/17/2024	7.125	366,100		490,000
100152241	SARASOTA	FL		05/17/2024	7.375	209,319		380,000
100152242	CHEHALIS	WA		05/17/2024	7.375	300,571		400,000
100152243	SACRAMENTO	CA		05/17/2024	7.375	284,532		400,000
100152244	BRIDGEPORT	CT		05/17/2024	7.250	245,843		357,000
100152245	DENTON	TX		05/17/2024	7.125	29,860		390,000
100152246	HARVEST	AL		05/17/2024	8.125	240,570		310,000
100152247	NORTH PORT	FL		05/17/2024	7.125	263,525		350,000
100152248	OAKWOOD	GA		05/17/2024	7.500	278,437		425,000
100152249	ATLANTA	GA		05/17/2024	6.990	261,493		375,000
100152250	WILMINGTON	NC		05/17/2024	7.375	303,515		407,000
100152251	SILVERTON	OR		05/17/2024	8.125	486,297		600,000
100152252	LAS VEGAS	NV		05/17/2024	7.490	377,136		500,000
100152253	ELGIN	IL		05/17/2024	7.625	297,864		390,000
100152254	GREENVILLE	SC		05/17/2024	7.625	251,119		360,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152255	WOODSTOCK	GA		05/17/2024	7.500	253,412		340,000
100152256	MESA	AZ		05/17/2024	7.500	469,950		590,000
100152257	QUEEN CREEK	AZ		05/17/2024	7.125	352,700		485,500
100152258	SAN FRANCISCO	CA		05/17/2024	7.375	967,104		1,360,000
100152259	MCKINNEY	TX		05/17/2024	7.125	269,893		450,000
100152260	ANAHEIM	CA		05/17/2024	7.250	769,790		1,220,000
100152261	DICKINSON	TX		05/17/2024	7.500	275,043		365,000
100152262	TOMS RIVER	NJ		05/17/2024	7.490	366,897		480,000
100152263	PETERSBURG	VA		05/17/2024	7.375	209,982		280,000
100152264	RIVERSIDE	CA		05/17/2024	7.125	484,002		686,000
100152265	LITTLETON	CO		05/17/2024	7.125	467,244		667,000
100152266	IRVINGTON	NJ		05/17/2024	6.990	407,366		630,000
100152267	KISSIMMEE	FL		05/17/2024	5.875	185,211		295,000
100152268	COTTONWD HTS	UT		05/17/2024	7.500	462,904		650,000
100152269	SANFORD	NC		05/17/2024	6.625	294,300		462,000
100152270	RIVERBANK	CA		05/17/2024	7.500	309,976		390,000
100152271	TUCSON	AZ		05/17/2024	7.500	318,907		424,000
100152272	SAINT PETERSBURG	FL		05/17/2024	7.625	359,526		469,000
100152273	RIVERTON	UT		05/17/2024	6.990	562,579		810,000
100152274	BONHAM	TX		05/17/2024	6.875	150,098		213,000
100152275	DENTON	TX		05/17/2024	7.125	285,768		384,900
100152276	LAWRENCEVILLE	GA		05/17/2024	7.125	229,640		310,000
100152277	SARATOGA SPRINGS	NY		05/17/2024	7.250	312,357		390,000
100152278	BAKERSFIELD	CA		05/17/2024	7.500	236,447		310,000
100152279	PANAMA CITY BEACH	FL		05/17/2024	7.625	372,028		494,000
100152280	LOCKHART	TX		05/17/2024	5.990	178,813		285,000
100152281	MERCED	CA		05/17/2024	7.125	260,820		391,000
100152282	VIRGINIA BEACH	VA		05/17/2024	7.625	251,916		389,000
100152283	SPRING	TX		05/17/2024	7.125	217,080		315,000
100152284	LANHAM	MD		05/17/2024	6.500	262,428		368,000
100152285	NASHVILLE	TN		05/17/2024	6.625	634,691		864,000
100152286	MYRTLE BEACH	SC		05/17/2024	5.750	210,653		300,000
100152287	OKLAHOMA CITY	OK		05/17/2024	5.750	189,754		284,000
100152288	OKLAHOMA CITY	OK		05/17/2024	5.750	209,590		297,000
100152289	ROCKLEDGE	FL		05/17/2024	8.125	155,837		390,000
100152290	MUSTANG	OK		05/17/2024	5.750	191,191		278,000
100152291	OKLAHOMA CITY	OK		05/17/2024	5.750	175,455		249,000
100152292	OKLAHOMA CITY	OK		05/17/2024	5.750	184,113		270,000
100152293	OKLAHOMA CITY	OK		05/17/2024	5.750	190,821		285,000
100152294	OKLAHOMA CITY	OK		05/17/2024	5.750	184,113		275,000
100152295	SPRING	TX		05/17/2024	5.500	204,854		289,000
100152296	ROSHARON	TX		05/17/2024	5.500	212,229		290,000
100152297	WESTAMPTON	NJ		05/17/2024	8.000	293,454		385,000
100152298	SAN ANTONIO	TX		05/17/2024	5.750	201,817		291,000
100152299	SAN ANTONIO	TX		05/17/2024	5.750	198,276		280,000
100152300	DALLAS	GA		05/17/2024	5.500	234,987		365,000
100152301	COLUMBUS	OH		05/17/2024	5.250	226,242		358,000
100152302	GRANVILLE	OH		05/17/2024	5.250	280,106		435,000
100152303	PUNTA GORDA	FL		05/17/2024	5.750	227,705		340,000
100152304	SPRING	TX		05/17/2024	6.625	183,475		257,000
100152305	SAINT AUGUSTINE	FL		05/17/2024	5.500	196,778		340,000
100152306	JACKSONVILLE	FL		05/17/2024	6.500	231,339		309,000
100152307	DALLAS	NC		05/17/2024	5.750	240,445		344,000
100152308	WESLEY CHAPEL	FL		05/17/2024	7.625	319,151		476,000
100152309	SEGUIN	TX		05/17/2024	5.500	191,636		275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152310	SANTAQUIN	UT		05/17/2024	5.375	211,269		355,000
100152311	FELTON	DE		05/17/2024	5.500	252,216		360,000
100152312	OCALA	FL		05/17/2024	5.500	179,066		262,000
100152313	CHARLOTTE	NC		05/17/2024	5.750	235,020		327,000
100152314	HENDERSON	NV		05/17/2024	8.125	355,128		460,000
100152315	TEMPLE	TX		05/17/2024	5.500	144,879		259,000
100152316	SPRING	TX		05/17/2024	6.125	92,682		242,000
100152317	ELK GROVE	CA		05/17/2024	7.500	389,805		546,500
100152318	FORT WORTH	TX		05/17/2024	5.750	261,800		378,000
100152319	BRYAN	TX		05/17/2024	5.750	203,981		276,900
100152320	ARGYLE	TX		05/17/2024	5.500	288,115		475,000
100152321	SHERRILLS FORD	NC		05/17/2024	6.500	257,722		369,000
100152322	SPRING	TX		05/17/2024	5.750	189,588		270,990
100152323	BRADENTON	FL		05/17/2024	8.125	342,205		462,000
100152324	LAS VEGAS	NV		05/17/2024	5.750	246,127		380,000
100152325	MYRTLE BEACH	SC		05/17/2024	7.625	243,173		325,000
100152326	FAYETTEVILLE	AR		05/17/2024	5.750	270,349		387,000
100152327	RIDGEFIELD	WA		05/17/2024	5.990	359,157		481,995
100152328	FORT WORTH	TX		05/17/2024	5.750	236,875		362,000
100152329	LATHROP	CA		05/17/2024	6.500	437,139		694,000
100152330	NEW BRAUNFELS	TX		05/17/2024	5.750	226,447		328,000
100152331	CHARLOTTE	NC		05/17/2024	8.125	289,514		359,000
100152332	FULSHEAR	TX		05/17/2024	5.500	190,363		325,000
100152333	FULSHEAR	TX		05/17/2024	5.500	186,542		319,965
100152334	ARGYLE	TX		05/17/2024	5.750	301,584		460,000
100152335	SARATOGA SPRINGS	UT		05/17/2024	5.375	246,026		415,000
100152336	OOLTEWAH	TN		05/17/2024	7.500	275,230		364,000
100152337	CORPUS CHRISTI	TX		05/17/2024	5.750	201,473		286,000
100152338	HOUSTON	TX		05/17/2024	6.125	241,732		325,000
100152339	OKLAHOMA CITY	OK		05/17/2024	5.750	208,501		295,000
100152340	SPRING	TX		05/17/2024	5.750	200,300		293,000
100152341	RIDGEFIELD	WA		05/17/2024	5.500	351,332		507,000
100152342	FORT WORTH	TX		05/17/2024	5.500	249,827		348,000
100152343	FORT WORTH	TX		05/17/2024	5.750	253,320		345,000
100152344	OOLTEWAH	TN		05/17/2024	5.500	390,739		565,000
100152345	LURAY	VA		05/17/2024	6.125	178,781		253,000
100152346	DELAWARE	OH		05/17/2024	5.250	293,001		428,000
100152347	PARRISH	FL		05/17/2024	5.750	231,451		385,000
100152348	SAN MARCOS	TX		05/17/2024	5.990	242,760		340,000
100152349	COACHELLA	CA		05/17/2024	5.375	346,891		565,000
100152350	ROSEVILLE	CA		05/17/2024	5.750	317,815		452,000
100152351	LAS VEGAS	NV		05/17/2024	8.125	393,525		511,000
100152352	MERCED	CA		05/17/2024	5.750	326,990		464,000
100152353	BAKERSFIELD	CA		05/17/2024	5.750	309,955		439,000
100152354	FORT WORTH	TX		05/17/2024	5.750	288,419		391,000
100152355	BOTHELL	WA		05/17/2024	5.750	884,508		1,266,000
100152356	WINCHESTER	CA		05/17/2024	5.500	340,429		620,000
100152357	MANTECA	CA		05/17/2024	7.500	516,606		678,000
100152358	COLLEGE STATION	TX		05/17/2024	5.750	232,480		333,500
100152359	DURHAM	NC		05/17/2024	5.750	242,688		376,000
100152360	WINFIELD	IN		05/17/2024	4.990	247,524		375,000
100152361	SAN MARCOS	TX		05/17/2024	5.375	245,186		355,000
100152362	ROUND ROCK	TX		05/17/2024	7.625	305,734		405,000
100152363	MERCED	CA		05/17/2024	7.625	388,966		484,000
100152364	PARKER	CO		05/17/2024	5.000	419,504		670,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152365	KNOXVILLE	TN		05/17/2024	7.125	250,517		402,000
100152366	CASA GRANDE	AZ		05/17/2024	7.125	247,844		330,000
100152367	ORANGE BEACH	AL		05/17/2024	5.625	542,018		850,000
100152368	CLOVIS	CA		05/17/2024	7.625	308,421		383,000
100152369	CAPE CORAL	FL		05/17/2024	5.990	253,407		340,000
100152370	DURHAM	NC		05/17/2024	6.375	281,873		382,000
100152371	VINELAND	NJ		05/17/2024	7.125	212,797		285,000
100152372	MECHANICSBURG	PA		05/17/2024	7.625	238,955		350,000
100152373	N LAS VEGAS	NV		05/17/2024	7.625	320,656		418,000
100152374	CLERMONT	FL		05/17/2024	7.625	410,036		552,000
100152375	MARICOPA	AZ		05/17/2024	7.125	227,633		305,000
100152376	TRINIDAD	TX		05/17/2024	7.625	377,198		470,000
100152377	RALEIGH	NC		05/17/2024	7.125	258,200		345,500
100152378	JUPITER	FL		05/17/2024	7.625	412,387		579,000
100152379	BENTONVILLE	AR		05/17/2024	7.500	332,591		435,000
100152380	STOCKTON	CA		05/17/2024	7.490	415,049		550,000
100152381	MOUNT JULIET	TN		05/17/2024	7.125	283,329		378,000
100152382	FAIRFAX	VA		05/17/2024	7.500	383,142		540,000
100152383	LAS VEGAS	NV		05/17/2024	7.625	746,592		980,000
100152384	HAVERTOWN	PA		05/17/2024	6.624	295,701		405,000
100152385	MILWAUKEE	WI		05/17/2024	7.500	233,174		295,000
100152386	COTUIT	MA		05/17/2024	6.875	671,881		900,000
100152387	POOLER	GA		05/17/2024	7.125	318,914		436,000
100152388	YUKON	OK		05/17/2024	8.125	563,769		705,000
100152389	LYNCHBURG	VA		05/17/2024	7.125	173,219		230,000
100152390	SAN FRANCISCO	CA		05/17/2024	7.500	759,153		1,125,000
100152391	FREDERICK	MD		05/17/2024	7.125	425,922		566,000
100152392	KEY WEST	FL		05/17/2024	6.990	764,501		1,080,000
100152393	BAKERSFIELD	CA		05/17/2024	7.490	214,339		345,000
100152394	PHILADELPHIA	PA		05/17/2024	7.125	274,957		390,000
100152395	SURFSIDE BEACH	TX		05/17/2024	7.625	561,860		700,000
100152396	LITTLETON	CO		05/17/2024	7.625	352,603		460,000
100152397	PHOENIX	AZ		05/17/2024	6.625	260,280		355,000
100152398	LAS VEGAS	NV		05/17/2024	7.500	401,969		530,000
100152399	ZEBULON	NC		05/17/2024	5.990	254,567		358,000
100152400	OAK ISLAND	NC		05/17/2024	7.500	425,035		530,000
100152401	KATY	TX		05/17/2024	7.500	270,768		352,000
100152402	FRESNO	CA		05/17/2024	8.125	328,413		430,000
100152403	RUSKIN	FL		05/17/2024	7.625	335,017		433,000
100152404	KNOXVILLE	TN		05/17/2024	7.500	320,168		402,000
100152405	LAWRENCEVILLE	GA		05/17/2024	7.500	278,443		390,000
100152406	MIDLOTHIAN	VA		05/17/2024	7.625	305,259		445,000
100152407	ORLANDO	FL		05/17/2024	6.990	385,902		500,000
100152408	PORT RICHEY	FL		05/17/2024	7.625	272,413		385,000
100152409	ROSEVILLE	CA		05/17/2024	7.375	395,007		560,000
100152410	VAN ALSTYNE	TX		05/17/2024	6.625	258,499		357,000
100152411	FERRIS	TX		05/17/2024	6.990	253,909		339,000
100152412	NORFOLK	VA		05/17/2024	7.500	252,057		334,000
100152413	HOLLY SPRINGS	NC		05/17/2024	6.875	274,330		392,000
100152414	FUQUAY-VARINA	NC		05/17/2024	7.125	291,424		390,000
100152415	CARROLLTON	TX		05/17/2024	6.875	256,738		361,000
100152416	SADDLE BROOK	NJ		05/17/2024	7.500	689,656		915,000
100152417	THE VILLAGES	FL		05/17/2024	7.875	259,050		350,000
100152418	NORTH MYRTLE BEACH	SC		05/17/2024	7.490	247,963		330,000
100152419	COLONIAL HEIGHTS	VA		05/17/2024	7.625	239,595		300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152420	FERNLEY	NV		05/17/2024	7.625	247,046		342,000
100152421	LAND O LAKES	FL		05/17/2024	5.750	219,999		305,000
100152422	SHERMAN	TX		05/17/2024	7.375	279,913		400,000
100152423	KYLE	TX		05/17/2024	7.500	249,099		350,000
100152424	CAPE CORAL	FL		05/17/2024	7.625	448,651		795,000
100152425	NEWPORT	NC		05/17/2024	7.500	187,378		245,000
100152426	MARYSVILLE	WA		05/17/2024	7.375	448,379		635,000
100152427	CYPRESS	TX		05/17/2024	7.625	243,588		306,000
100152428	ROMEOVILLE	IL		05/17/2024	7.125	201,841		270,000
100152429	MERIDIANVILLE	AL		05/17/2024	7.500	322,331		455,000
100152430	WASHINGTON	DC		05/17/2024	7.625	692,736		970,000
100152431	ANAHEIM	CA		05/17/2024	7.125	767,211		1,100,000
100152432	PUYALLUP	WA		05/17/2024	6.990	378,693		515,000
100152433	CAPE MAY COURT HOUSE	NJ		05/17/2024	7.125	231,820		333,000
100152434	FORT PIERCE	FL		05/17/2024	7.625	326,343		410,000
100152435	STAFFORD	VA		05/17/2024	7.375	284,483		360,000
100152436	MCKINNEY	TX		05/17/2024	6.875	264,539		389,000
100152437	RENTON	WA		05/17/2024	7.500	382,082		610,000
100152438	ORLANDO	FL		05/17/2024	6.375	224,356		330,000
100152439	EDINBURG	TX		05/17/2024	7.375	204,202		280,000
100152440	GILROY	CA		05/17/2024	6.990	747,055		1,065,000
100152441	RANDLE	WA		05/17/2024	6.875	383,747		517,000
100152442	HYATTSVILLE	MD		05/17/2024	6.624	257,344		425,000
100152443	EVERETT	WA		05/17/2024	7.125	466,132		620,000
100152444	CADDO MILLS	TX		05/17/2024	6.625	193,443		270,000
100152445	LAS VEGAS	NV		05/17/2024	7.625	304,340		390,000
100152446	ARLINGTON	WA		05/17/2024	7.125	390,575		623,000
100152447	VIRGINIA BEACH	VA		05/17/2024	7.500	412,797		545,000
100152448	EVERETT	WA		05/17/2024	7.625	481,871		635,000
100152449	POWDERLY	TX		05/17/2024	7.625	368,956		485,000
100152450	CHARLESTON	SC		05/17/2024	5.875	198,030		320,000
100152451	SPOKANE	WA		05/17/2024	7.875	455,778		640,000
100152452	WEST BLOOMFIELD	MI		05/17/2024	7.625	228,874		315,000
100152453	LOS ANGELES	CA		05/17/2024	7.000	330,026		590,000
100152454	GAINESVILLE	FL		05/17/2024	7.125	267,255		360,000
100152455	HARRISON	TN		05/17/2024	6.500	208,838		285,000
100152456	COLUMBUS	OH		05/16/2024	8.625	348,399		460,000
100152457	SHEPHERD	TX		05/16/2024	7.990	390,215		525,000
100152458	SPRING HOPE	NC		05/16/2024	8.500	293,893		360,000
100152459	INDIO	CA		05/16/2024	7.875	338,793		527,000
100152460	NAPLES	FL		05/16/2024	8.375	645,063		802,000
100152461	HAMILTON	NJ		05/16/2024	9.875	347,844		375,000
100152462	BEAVERTON	OR		05/16/2024	9.990	387,778		479,000
100152463	CLAYMONT	DE		05/16/2024	7.750	240,515		300,000
100152464	DESOTO	TX		05/16/2024	8.125	264,778		1,050,000
100152465	WHITEHALL	MI		05/16/2024	7.875	290,036		360,000
100152466	MIAMI	FL		05/16/2024	7.500	287,717		554,000
100152467	LUSBY	MD		05/16/2024	9.625	139,395		240,000
100152468	LYNDHURST	NJ		05/16/2024	8.375	574,811		820,000
100152469	BOCA RATON	FL		05/16/2024	8.375	235,374		700,000
100152470	GLENDALE	AZ		05/16/2024	10.875	215,618		410,000
100152471	HOUSTON	TX		05/16/2024	8.250	178,073		550,000
100152472	ANAHEIM	CA		05/16/2024	7.250	657,601		930,000
100152473	CHATTANOOGA	TN		05/16/2024	9.500	201,857		350,000
100152474	AUGUSTA	GA		05/16/2024	10.125	147,420		173,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152475	NASHVILLE	TN		05/16/2024	8.750	1,013,510		1,275,000
100152476	VISALIA	CA		05/16/2024	8.990	212,093		313,000
100152477	ROUND ROCK	TX		05/16/2024	9.875	168,556		319,000
100152478	WEST PALM BEACH	FL		05/16/2024	8.125	132,198		180,000
100152479	GRAND RAPIDS	MI		05/16/2024	7.625	388,528		507,000
100152480	LAKEWOOD RANCH	FL		05/16/2024	8.990	258,221		302,000
100152481	BOCA RATON	FL		05/16/2024	7.875	211,721		338,000
100152482	CHESAPEAKE	VA		05/16/2024	10.750	697,352		740,000
100152483	MIAMI	FL		05/16/2024	8.250	375,141		475,000
100152484	FREDERICKSBURG	TX		05/16/2024	7.250	2,015,624		3,700,000
100152485	TRACY	CA		05/16/2024	7.875	1,150,785		1,400,000
100152486	NASHVILLE	TN		05/16/2024	7.490	261,848		344,000
100152487	BELTSVILLE	MD		05/16/2024	8.990	166,500		325,000
100152488	VICTORVILLE	CA		05/16/2024	8.250	409,517		507,900
100152489	SPRING	TX		05/16/2024	9.990	276,294		325,000
100152490	PHENIX CITY	AL		05/16/2024	7.500	89,929		120,000
100152491	TELFORD	PA		05/16/2024	10.375	294,320		390,000
100152492	COLUMBIA	SC		05/16/2024	8.500	109,124		130,000
100152493	GARLAND	TX		05/16/2024	7.500	180,841		275,000
100152494	SAN BERNARDINO	CA		05/16/2024	9.990	408,839		560,000
100152495	HOUSTON	TX		05/16/2024	8.250	109,400		175,000
100152496	DURHAM	NC		05/16/2024	9.625	257,427		316,000
100152497	CLAYTON	GA		05/16/2024	8.250	305,731		382,000
100152498	HOMOSASSA	FL		05/17/2024	7.990	413,905		515,000
100152499	ESTERO	FL		05/17/2024	7.625	547,372		700,000
100152500	ESTERO	FL		05/17/2024	7.625	524,616		700,000
100152501	EDMOND	OK		05/17/2024	7.625	306,697		386,000
100152502	RANSON	WV		05/17/2024	7.625	293,882		395,000
100152503	KANSAS CITY	MO		05/17/2024	7.625	370,636		499,000
100152504	WAUKEE	IA		05/17/2024	6.990	201,664		270,000
100152505	ROYSE CITY	TX		05/17/2024	7.990	240,216		297,000
100152506	HAMPTON	GA		05/17/2024	6.500	198,315		338,000
100152507	MELISSA	TX		05/17/2024	6.990	282,760		417,000
100152508	LEXINGTON	KY		05/17/2024	8.125	489,563		650,000
100152509	SMITHFIELD	RI		05/17/2024	7.625	354,945		490,000
100152510	COLUMBIA	MD		05/17/2024	7.125	243,942		410,000
100152511	WALDORF	MD		05/17/2024	7.500	247,092		330,000
100152512	THE VILLAGES	FL		05/17/2024	7.625	270,961		345,000
100152513	RIVERSIDE	CA		05/17/2024	7.375	388,018		515,000
100152514	GROVETOWN	GA		05/17/2024	7.500	223,592		299,500
100152515	LANCASTER	PA		05/17/2024	7.625	248,540		330,000
100152516	MIAMI	FL		05/17/2024	6.625	468,497		767,000
100152517	LAS VEGAS	NV		05/17/2024	7.000	230,868		330,000
100152518	FEDERAL WAY	WA		05/17/2024	7.500	412,303		580,000
100152519	PORTSMOUTH	VA		05/17/2024	7.500	228,475		300,000
100152520	KENNESAW	GA		05/17/2024	7.125	396,122		533,000
100152521	BELVIDERE	IL		05/17/2024	7.375	238,859		316,000
100152522	GREENSBORO	NC		05/17/2024	7.000	234,946		325,000
100152523	BALTIMORE	MD		05/17/2024	7.625	236,162		310,000
100152524	CAPE CORAL	FL		05/17/2024	6.990	278,850		375,000
100152525	DALLAS	TX		05/17/2024	6.000	333,934		640,000
100152526	FOXBOROUGH	MA		05/17/2024	7.375	237,969		315,000
100152527	CADDO MILLS	TX		05/17/2024	7.000	206,694		305,000
100152528	EDGEWOOD	MD		05/17/2024	7.625	222,866		292,000
100152529	HUTTO	TX		05/17/2024	6.625	244,939		360,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152530	CHULA VISTA	CA		05/17/2024	6.250	378,311		660,000
100152531	MC KINNEY	TX		05/17/2024	7.375	582,538		772,076
100152532	ALPHARETTA	GA		05/17/2024	7.625	399,506		550,000
100152533	ARLINGTON	TX		05/17/2024	7.125	291,393		400,000
100152534	ANGLER	NC		05/17/2024	7.250	237,668		345,000
100152535	ESSEX	MD		05/17/2024	7.990	247,318		350,000
100152536	RINCON	GA		05/17/2024	7.875	243,128		320,000
100152537	ROUND ROCK	TX		05/17/2024	5.990	323,097		467,000
100152538	MIDLOTHIAN	VA		05/17/2024	7.625	229,187		305,000
100152539	HAMILTON TOWNSHIP	NJ		05/17/2024	8.125	246,652		320,000
100152540	MIAMI	FL		05/17/2024	7.990	476,012		633,000
100152541	LOWA CITY	IA		05/17/2024	7.625	211,494		270,000
100152542	HOUSTON	TX		05/17/2024	7.625	555,212		773,000
100152543	PHILADELPHIA	PA		05/17/2024	7.125	208,349		295,000
100152544	CORCORAN	MN		05/17/2024	5.875	271,899		385,000
100152545	MCKINNEY	TX		05/17/2024	7.990	439,113		669,000
100152546	BATON ROUGE	LA		05/17/2024	7.990	292,833		370,000
100152547	HOPEWELL TOWNSHIP	NJ		05/17/2024	5.375	387,013		565,000
100152548	HUTTO	TX		05/17/2024	6.375	233,820		330,000
100152549	MOKENA	IL		05/17/2024	7.625	205,951		245,000
100152550	RALEIGH	NC		05/17/2024	7.625	223,414		300,000
100152551	DALLAS	GA		05/17/2024	5.875	286,118		410,000
100152552	DURHAM	NC		05/17/2024	7.125	214,566		288,000
100152553	SPRING HILL	TN		05/17/2024	6.990	225,906		345,000
100152554	WEST BERLIN	NJ		05/17/2024	7.625	243,008		326,000
100152555	SPRING	TX		05/17/2024	7.000	243,094		326,000
100152556	LEXINGTON	SC		05/17/2024	7.625	218,083		298,000
100152557	FORT WORTH	TX		05/17/2024	7.500	217,158		302,000
100152558	COLUMBUS	NC		05/17/2024	7.000	201,631		297,000
100152559	ATLANTA	GA		05/17/2024	7.990	254,884		332,000
100152560	MESQUITE	TX		05/17/2024	7.000	237,241		318,000
100152561	HIALEAH	FL		05/17/2024	7.500	225,098		340,000
100152562	ST AUGUSTINE	FL		05/17/2024	7.500	259,314		350,000
100152563	PLANO	TX		05/17/2024	7.125	396,975		532,000
100152564	FRIDLEY	MN		05/17/2024	7.625	240,514		300,000
100152565	RICHMOND	TX		05/17/2024	7.500	218,293		290,000
100152566	CHICAGO	IL		05/17/2024	6.990	289,196		415,000
100152567	LAKEWOOD	CO		05/17/2024	7.125	202,203		270,000
100152568	HAGERSTOWN	MD		05/17/2024	7.375	218,906		300,000
100152569	VERNON	CT		05/17/2024	8.125	247,329		333,000
100152570	FATE	TX		05/17/2024	6.875	238,485		345,000
100152571	FRISCO	TX		05/17/2024	7.000	380,316		531,000
100152572	HUMBLE	TX		05/17/2024	7.625	254,496		335,000
100152573	DENTON	TX		05/17/2024	7.625	215,121		257,000
100152574	SISTERS	OR		05/17/2024	7.375	672,288		915,000
100152575	KATY	TX		05/17/2024	6.625	198,324		289,000
100152576	OCEAN ISLE BEACH	NC		05/17/2024	7.990	574,774		660,000
100152577	AUSTIN	TX		05/17/2024	7.500	323,898		463,000
100152578	RIDLEY PARK	PA		05/17/2024	7.490	207,366		290,000
100152579	GLENSIDE	PA		05/17/2024	7.625	282,499		400,000
100152580	WEST PALM BEACH	FL		05/17/2024	7.990	455,570		610,000
100152581	MENIFEE	CA		05/17/2024	5.750	402,864		678,000
100152582	CHARLESTON	SC		05/17/2024	7.625	217,961		285,000
100152583	LOUISVILLE	KY		05/17/2024	7.490	226,557		300,000
100152584	VICTORVILLE	CA		05/17/2024	6.875	424,723		490,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152585	DUCK KEY	FL		05/17/2024	7.625	549,958		700,000
100152586	KILLEEN	TX		05/17/2024	6.875	228,729		335,000
100152587	CUMMING	GA		05/17/2024	7.500	421,293		475,000
100152588	BROKEN BOW	OK		05/17/2024	7.125	577,819		701,000
100152589	ORLANDO	FL		05/17/2024	7.625	641,011		854,000
100152590	HOUSTON	TX		05/17/2024	7.125	315,088		436,000
100152591	BOCA RATON	FL		05/17/2024	7.625	495,723		700,000
100152592	OCALA	FL		05/17/2024	6.875	218,405		282,000
100152593	KATY	TX		05/17/2024	6.990	209,353		296,000
100152594	HOUSTON	TX		05/17/2024	7.000	222,751		310,000
100152595	LYNN	MA		05/17/2024	7.625	614,781		830,000
100152596	EL MIRAGE	AZ		05/17/2024	6.990	414,456		670,000
100152597	UNION CITY	CA		05/17/2024	7.125	681,454		1,100,000
100152598	WHITTIER	CA		05/17/2024	7.125	889,536		1,335,000
100152599	MAYFIELD	PA		05/17/2024	7.625	207,465		260,000
100152600	SUMTER	SC		05/17/2024	7.125	210,245		312,000
100152601	MORENO VALLEY	CA		05/17/2024	7.500	577,351		835,000
100152602	PANAMA CITY BEACH	FL		05/17/2024	6.875	207,879		290,000
100152603	WEST PALM BEACH	FL		05/17/2024	6.625	395,216		580,000
100152604	GALVESTON	TX		05/17/2024	7.625	529,850		700,000
100152605	HERNANDO BEACH	FL		05/17/2024	7.125	311,135		420,000
100152606	HOUSTON	TX		05/17/2024	7.625	211,202		285,000
100152607	SARGENT	TX		05/17/2024	7.625	229,129		300,000
100152608	LEHIGH ACRES	FL		05/17/2024	7.125	362,136		486,000
100152609	ZION	IL		05/17/2024	7.625	228,831		300,000
100152610	HANFORD	CA		05/17/2024	7.625	230,418		325,000
100152611	EL MIRAGE	AZ		05/17/2024	7.125	425,646		670,000
100152612	BELLEVIEW	FL		05/17/2024	7.625	382,827		460,000
100152613	PENSACOLA	FL		05/17/2024	7.625	248,649		375,000
100152614	NORCROSS	GA		05/17/2024	7.990	323,645		422,000
100152615	WILMINGTON	NC		05/17/2024	7.625	218,383		333,000
100152616	PLAINFIELD	IL		05/17/2024	7.625	209,077		261,000
100152617	HOUSTON	TX		05/17/2024	7.125	280,129		375,000
100152618	LAKE WORTH	FL		05/17/2024	5.250	317,180		521,000
100152619	HARTFORD	CT		05/17/2024	7.500	293,256		390,000
100152620	SAN JACINTO	CA		05/17/2024	7.375	577,690		770,000
100152621	KISSIMMEE	FL		05/17/2024	6.990	383,660		520,000
100152622	BAY CITY	TX		05/17/2024	7.125	215,596		290,000
100152623	HOMELAND	CA		05/17/2024	6.375	355,411		578,000
100152624	MANSFIELD	TX		05/17/2024	7.250	289,011		386,000
100152625	BOULDER	CO		05/17/2024	7.625	954,945		1,400,000
100152626	AUSTIN	TX		05/17/2024	7.490	296,982		427,000
100152627	RICHMOND HILL	GA		05/17/2024	6.990	215,904		295,000
100152628	ACWORTH	GA		05/17/2024	7.000	320,854		465,000
100152629	UNIONVILLE	CT		05/17/2024	6.990	399,335		540,000
100152630	N MYRTLE BEACH	SC		05/17/2024	7.490	213,457		285,000
100152631	GREEN COVE SPRINGS	FL		05/17/2024	6.990	399,180		648,000
100152632	WEST PALM BEACH	FL		05/17/2024	6.875	328,684		515,000
100152633	BALA CYNWYD	PA		05/17/2024	7.625	266,397		360,000
100152634	ARTESIA	NM		05/17/2024	7.625	251,714		315,000
100152635	NEWARK	DE		05/17/2024	7.125	253,060		360,000
100152636	ANNA	TX		05/17/2024	6.875	313,693		433,000
100152637	DENTON	TX		05/17/2024	7.000	172,086		350,000
100152638	AUBURN	GA		05/17/2024	5.750	237,365		384,000
100152639	CELINA	TX		05/17/2024	6.625	333,560		488,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152640	HOUSTON	TX		05/17/2024	7.125	237,883		343,000
100152641	JAMAICA BEACH	TX		05/17/2024	6.875	742,162		1,079,000
100152642	VAN ALSTYNE	TX		05/17/2024	6.875	265,926		361,660
100152643	ATOKA	OK		05/17/2024	6.875	397,847		548,000
100152644	MONCKS CORNER	SC		05/17/2024	7.625	266,549		380,000
100152645	NORTHLAKE	TX		05/17/2024	7.000	286,742		410,000
100152646	TEMPE	AZ		05/17/2024	6.750	400,289		563,000
100152647	PRINCETON	TX		05/17/2024	6.875	260,942		375,000
100152648	MECHANICSBURG	PA		05/17/2024	6.875	272,903		370,000
100152649	KILA	MT		05/17/2024	6.500	612,515		995,000
100152650	PORT CHARLOTTE	FL		05/17/2024	6.875	253,974		370,000
100152651	IDAHO FALLS	ID		05/17/2024	7.625	308,180		405,000
100152652	OVERLAND PARK	KS		05/17/2024	7.125	254,477		327,000
100152653	HOUSTON	TX		05/17/2024	7.125	361,497		495,000
100152654	GEORGETOWN	TX		05/17/2024	7.625	478,278		640,000
100152655	SPRING HILL	FL		05/17/2024	7.500	262,873		350,000
100152656	SHAWNEE	KS		05/17/2024	7.125	213,061		285,000
100152657	SANTAQUIN	UT		05/17/2024	7.500	289,002		400,000
100152658	HAMPTON	VA		05/17/2024	7.500	227,209		331,000
100152659	DOWNINGTOWN	PA		05/17/2024	6.990	399,160		700,000
100152660	MIDWAY CITY	CA		05/17/2024	7.125	1,469,265		2,450,000
100152661	KNOXVILLE	TN		05/17/2024	7.375	227,891		315,000
100152662	SEWICKLEY	PA		05/17/2024	7.625	416,678		550,000
100152663	AUSTIN	TX		05/17/2024	7.125	444,480		599,000
100152664	BREMERTON	WA		05/17/2024	7.500	265,361		350,000
100152665	SARASOTA	FL		05/17/2024	7.375	361,187		515,000
100152666	MAGNOLIA	TX		05/17/2024	7.625	250,350		300,000
100152667	AUSTIN	TX		05/17/2024	7.125	270,761		365,000
100152668	SAINT PETERSBURG	FL		05/17/2024	7.500	264,989		355,000
100152669	LEHI	UT		05/17/2024	7.125	454,391		650,000
100152670	EAGLEVILLE	PA		05/17/2024	7.125	306,928		410,000
100152671	FOREST HILL	TX		05/17/2024	6.125	634,958		948,000
100152672	FORNEY	TX		05/17/2024	7.375	264,298		350,000
100152673	BERKELEY	IL		05/17/2024	7.625	222,301		291,000
100152674	CHATTANOOGA	TN		05/17/2024	6.990	226,528		350,000
100152675	BROWNSBURG	IN		05/17/2024	7.625	276,115		390,000
100152676	SANFORD	FL		05/17/2024	7.250	271,733		395,000
100152677	MCKINNEY	TX		05/17/2024	7.125	279,012		376,000
100152678	TAMPA	FL		05/17/2024	7.625	228,523		300,000
100152679	NEW MARKET	AL		05/17/2024	7.625	227,367		300,000
100152680	PALM HARBOR	FL		05/17/2024	7.625	213,001		268,000
100152681	MECHANICSBURG	PA		05/17/2024	6.750	268,345		369,000
100152682	NORFOLK	VA		05/17/2024	7.500	222,797		295,000
100152683	TAMPA	FL		05/17/2024	7.125	219,278		295,000
100152684	SEBASTIAN	FL		05/17/2024	7.125	357,493		480,000
100152685	DAVENPORT	FL		05/17/2024	7.990	329,754		435,000
100152686	NORTH MYRTLE BEACH	SC		05/17/2024	7.625	240,169		319,000
100152687	LAS VEGAS	NV		05/17/2024	6.990	314,093		475,000
100152688	CLEARWATER	FL		05/17/2024	7.625	265,690		354,000
100152689	CORAOPOLIS	PA		05/17/2024	6.500	207,418		283,000
100152690	HIALEAH	FL		05/17/2024	7.625	211,014		305,000
100152691	POCATELLO	ID		05/17/2024	7.625	260,836		375,000
100152692	PROSPER	TX		05/17/2024	7.000	349,513		475,000
100152693	LONGMONT	CO		05/17/2024	7.625	424,640		580,000
100152694	ELK RIDGE	UT		05/17/2024	7.500	517,613		690,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152695	BIG PINE KEY	FL		05/17/2024	6.875	520,413		715,000
100152696	BRYAN	TX		05/17/2024	6.625	212,226		290,000
100152697	APPLE VALLEY	MN		05/17/2024	7.500	291,671		390,000
100152698	BAY MINETTE	AL		05/17/2024	5.500	199,462		289,000
100152699	CRANDALL	TX		05/17/2024	7.000	206,048		280,000
100152700	LEANDER	TX		05/17/2024	7.625	268,722		346,000
100152701	ACWORTH	GA		05/17/2024	6.625	270,497		370,000
100152702	EUGENE	OR		05/17/2024	7.625	322,189		430,000
100152703	ERIE	CO		05/17/2024	5.500	365,005		532,000
100152704	SHERMAN	TX		05/17/2024	7.500	256,194		351,000
100152705	SOMERVILLE	NJ		05/17/2024	7.490	217,643		290,000
100152706	DURHAM	NC		05/17/2024	5.875	280,123		400,000
100152707	WENDELL	NC		05/17/2024	6.125	271,195		380,000
100152708	ZEBULON	NC		05/17/2024	6.375	248,691		349,000
100152709	AVONDALE	AZ		05/17/2024	5.990	290,766		437,000
100152710	WAKE FOREST	NC		05/17/2024	5.990	239,914		343,000
100152711	ERIE	CO		05/17/2024	5.500	448,833		600,000
100152712	COCONUT CREEK	FL		05/17/2024	7.500	208,497		300,000
100152713	MORENO VALLEY	CA		05/17/2024	7.625	431,257		540,000
100152714	COLUMBUS	OH		05/17/2024	7.125	304,072		408,000
100152715	RANCHO CORDOVA	CA		05/17/2024	5.625	401,936		580,000
100152716	LITTLE ELM	TX		05/17/2024	7.000	450,794		615,000
100152717	TALLAHASSEE	FL		05/17/2024	6.500	213,565		324,000
100152718	PALM DESERT	CA		05/17/2024	5.990	408,490		613,000
100152719	AUBREY	TX		05/17/2024	7.375	286,483		390,000
100152720	SNELLVILLE	GA		05/17/2024	7.625	204,540		335,000
100152721	JASPER	AL		05/17/2024	5.500	203,159		293,900
100152722	NORTH LITTLE ROCK	AR		05/17/2024	7.625	219,010		288,000
100152723	HAINES CITY	FL		05/17/2024	7.990	249,564		328,000
100152724	FORNEY	TX		05/17/2024	6.625	225,594		310,000
100152725	PORT SAINT LUCIE	FL		05/22/2024	7.499	337,610		570,000
100152726	HEMET	CA		05/22/2024	8.499	226,834		250,000
100152727	SAN JACINTO	CA		05/22/2024	8.499	240,751		265,000
100152728	HEMET	CA		05/22/2024	8.499	226,150		249,000
100152729	SAN JACINTO	CA		05/22/2024	8.499	218,456		240,000
100152730	HEMET	CA		05/22/2024	7.624	346,800		415,000
100152731	SAN JACINTO	CA		05/22/2024	7.624	195,807		250,000
100152732	ROYAL PALM BEACH	FL		05/22/2024	7.124	377,473		587,000
100152733	HEMET	CA		05/22/2024	8.499	227,026		250,000
100152734	HEMET	CA		05/22/2024	8.499	227,207		250,000
100152735	STOCKTON	NJ		05/22/2024	8.500	464,500		600,000
100152736	HEMET	CA		05/22/2024	8.499	227,131		250,000
100152737	HEMET	CA		05/22/2024	7.624	295,055		360,000
100152738	HEMET	CA		05/22/2024	8.499	227,147		250,000
100152739	HEMET	CA		05/22/2024	7.624	384,392		460,000
100152740	HEMET	CA		05/22/2024	7.624	209,422		250,000
100152741	FORT LAUDERDALE	FL		05/22/2024	8.999	1,007,959		1,119,000
100152742	ZEBULON	NC		05/22/2024	8.999	208,208		390,000
100152743	PELZER	SC		05/22/2024	7.999	163,499		280,000
100152744	TOMS RIVER	NJ		05/22/2024	8.374	345,606		420,000
100152745	NAPLES	FL		05/22/2024	7.624	206,189		304,000
100152746	ROCKLAND	MA		05/22/2024	7.499	357,575		490,000
100152747	JACKSON	GA		05/22/2024	7.499	329,038		537,000
100152748	NASHVILLE	TN		05/22/2024	7.249	215,523		320,000
100152749	LOMPOC	CA		05/22/2024	7.874	459,376		760,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152750	SAN DIEGO	CA		05/22/2024	7.750	758,777		1,995,000
100152751	HOT SPRINGS	NC		05/22/2024	8.749	318,254		380,000
100152752	MILFORD	MA		05/22/2024	9.374	421,908		580,000
100152753	PORT RICHEY	FL		05/22/2024	8.249	245,380		346,000
100152754	ORLANDO	FL		05/22/2024	7.624	191,152		325,000
100152755	PHILADELPHIA	PA		05/22/2024	7.874	190,552		250,000
100152756	HOUSTON	TX		05/22/2024	7.874	746,149		925,000
100152757	ST JOHNS	FL		05/22/2024	7.249	313,729		522,000
100152758	ORLANDO	FL		05/22/2024	8.499	331,230		447,000
100152759	MISSOURI CITY	TX		05/22/2024	8.624	753,143		930,000
100152760	EDGEWOOD	MD		05/22/2024	8.374	273,798		350,000
100152761	PIONEERTOWN	CA		05/22/2024	6.999	352,345		743,000
100152762	BALTIMORE	MD		05/22/2024	8.874	187,914		223,200
100152763	COATESVILLE	PA		05/22/2024	7.874	81,676		120,000
100152764	OAKLAND PARK	FL		05/22/2024	7.500	217,195		874,000
100152765	COLUMBUS	OH		05/22/2024	7.875	325,487		425,000
100152766	HOT SPRINGS	AR		05/22/2024	8.999	398,989		515,000
100152767	PITTSBURGH	PA		05/22/2024	8.749	90,918		147,000
100152768	FREEPORT	NY		05/22/2024	9.749	392,315		465,000
100152769	MIDDLETOWN	NJ		05/22/2024	8.125	4,024,475		6,600,000
100152770	PALMETTO	FL		05/22/2024	10.999	284,668		370,000
100152771	CASTAIC	CA		05/22/2024	8.499	217,841		445,000
100152772	WHITTIER	CA		05/22/2024	8.124	534,890		900,000
100152773	INLET BEACH	FL		05/22/2024	7.999	1,624,964		2,125,000
100152774	BRANFORD	CT		05/22/2024	7.875	308,664		375,000
100152775	MONROE	GA		05/22/2024	10.374	457,039		522,000
100152776	GLEN COVE	NY		05/22/2024	8.624	383,205		615,000
100152777	LAWRENCEVILLE	GA		05/22/2024	7.375	645,327		850,000
100152778	FORT MYERS	FL		05/22/2024	7.749	483,332		600,000
100152779	VENTURA	CA		05/22/2024	7.375	316,095		490,000
100152780	INGLEWOOD	CA		05/22/2024	8.375	628,180		890,000
100152781	CHATSWORTH	CA		05/22/2024	6.999	437,268		900,000
100152782	HESPERIA	CA		05/22/2024	7.999	457,318		577,000
100152783	SAUGUS	MA		05/22/2024	7.750	604,606		750,000
100152784	OAKLAND	CA		05/22/2024	6.999	756,597		1,300,000
100152785	LOMBARD	IL		05/22/2024	7.999	285,582		360,000
100152786	EMPIRE	MI		05/22/2024	9.750	242,724		788,000
100152787	PALMETTO	FL		05/22/2024	7.499	274,377		436,000
100152788	HAWTHORNE	CA		05/22/2024	9.750	504,830		775,000
100152789	PARK RIDGE	NJ		05/22/2024	7.625	442,035		625,000
100152790	BAKERSFIELD	CA		05/22/2024	8.625	208,362		370,000
100152791	LANCASTER	CA		05/22/2024	9.625	264,972		315,000
100152792	OLYMPIA	WA		05/22/2024	6.999	385,598		645,000
100152793	MIRAMAR	FL		05/22/2024	9.125	1,027,840		1,115,000
100152794	LAS VEGAS	NV		05/22/2024	10.999	664,173		820,000
100152795	ANTELOPE	CA		05/22/2024	8.999	300,922		430,000
100152796	LOS ANGELES	CA		05/22/2024	7.250	890,802		1,150,000
100152797	BRIDGEPORT	CT		05/22/2024	8.875	406,720		500,000
100152798	MIAMI	FL		05/22/2024	7.750	1,106,368		1,900,000
100152799	GARDEN GROVE	CA		05/22/2024	9.750	173,154		680,000
100152800	LOS ANGELES	CA		05/22/2024	7.875	1,317,027		1,600,000
100152801	STONE MOUNTAIN	GA		05/22/2024	9.499	195,659		220,000
100152802	KEIZER	OR		05/22/2024	7.999	283,626		355,000
100152803	FAYETTEVILLE	GA		05/22/2024	8.999	473,537		550,000
100152804	HOUSTON	TX		05/22/2024	8.625	265,015		317,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152805	LAS VEGAS	NV		05/22/2024	9.490	738,670		790,000
100152806	LAS VEGAS	NV		05/22/2024	7.999	196,034		237,000
100152807	SUN VALLEY	NV		05/22/2024	7.875	401,150		500,000
100152808	AURORA	IL		05/22/2024	8.999	181,079		210,000
100152809	MOUNT AIRY	MD		05/22/2024	8.499	597,205		840,000
100152810	WEST NEW YORK	NJ		05/22/2024	7.875	671,132		800,000
100152811	TUSTIN	CA		05/22/2024	9.125	1,387,820		1,505,000
100152812	LAKELAND	FL		05/22/2024	7.625	208,401		418,000
100152813	HOUSTON	TX		05/22/2024	8.750	181,762		205,000
100152814	PACOIMA	CA		05/22/2024	8.999	542,202		650,000
100152815	SNELLVILLE	GA		05/22/2024	10.625	296,176		334,000
100152816	MORENO VALLEY	CA		05/22/2024	9.875	504,723		606,000
100152817	HERNDON	VA		05/22/2024	7.999	815,161		1,086,000
100152818	NORTH CHESTERFIELD	VA		05/22/2024	9.625	231,997		267,000
100152819	CANTON	GA		05/22/2024	7.875	825,629		975,000
100152820	PINEHURST	TX		05/22/2024	8.499	632,200		760,000
100152821	BOCA RATON	FL		05/22/2024	8.625	418,592		505,000
100152822	BRAZORIA	TX		05/22/2024	9.499	113,638		145,000
100152823	CLACKAMAS	OR		05/22/2024	6.999	243,688		400,000
100152824	LANCASTER	CA		05/22/2024	9.875	458,894		525,000
100152825	CHICAGO	IL		05/22/2024	10.625	305,943		400,000
100152826	BAYTOWN	TX		05/22/2024	7.125	168,985		259,000
100152827	WORCESTER	MA		05/22/2024	7.625	273,371		378,000
100152828	BUCKEYE	AZ		05/22/2024	6.499	341,340		438,000
100152829	HIGHLANDS RANCH	CO		05/22/2024	8.375	806,754		950,000
100152830	SAINT PETERSBURG	FL		05/22/2024	9.250	606,662		710,000
100152831	MORENO VALLEY	CA		05/22/2024	7.999	589,777		700,000
100152832	ATLANTA	GA		05/22/2024	8.125	396,533		550,000
100152833	FORT MYERS	FL		05/22/2024	7.875	160,029		412,000
100152834	ANTIOCH	CA		05/22/2024	11.375	608,462		785,000
100152835	HOMESTEAD	FL		05/22/2024	6.875	340,726		850,000
100152836	BRIGHTON	CO		05/22/2024	9.875	798,411		942,000
100152837	MESQUITE	TX		05/22/2024	8.375	189,850		265,000
100152838	PERRIS	CA		05/22/2024	7.999	578,113		730,000
100152839	FORT WORTH	TX		05/22/2024	7.250	293,666		365,000
100152840	PALMDALE	CA		05/22/2024	9.999	382,878		405,000
100152841	DELANO	CA		05/22/2024	8.250	681,800		820,000
100152842	SANTA PAULA	CA		05/22/2024	9.499	571,970		710,000
100152843	LAS VEGAS	NV		05/22/2024	8.375	795,338		950,000
100152844	NORTH RICHLAND HILLS	TX		05/22/2024	6.750	157,858		199,000
100152845	LAKE ELSINORE	CA		05/22/2024	8.125	466,084		580,000
100152846	VICTORVILLE	CA		05/22/2024	7.250	360,964		445,000
100152847	WINTER HAVEN	FL		05/22/2024	8.625	271,128		332,000
100152848	SPARKS	NV		05/22/2024	8.625	814,312		900,000
100152849	ANAHEIM	CA		05/22/2024	9.250	825,255		900,000
100152850	ARLINGTON	TN		05/22/2024	8.499	226,583		959,000
100152851	CLINTON	MD		05/22/2024	8.999	423,200		670,000
100152852	PETALUMA	CA		05/22/2024	7.999	509,558		730,000
100152853	SIMI VALLEY	CA		05/22/2024	8.375	1,670,020		1,942,000
100152854	LOS ANGELES	CA		05/22/2024	7.750	583,270		720,000
100152855	LA PUENTE	CA		05/22/2024	7.999	664,917		810,000
100152856	DOWNEY	CA		05/22/2024	8.375	506,077		1,305,000
100152857	TUCSON	AZ		05/22/2024	8.250	731,947		845,000
100152858	LIVONIA	MI		05/22/2024	7.625	260,272		325,000
100152859	FAYETTEVILLE	NC		05/22/2024	7.499	341,111		417,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152860	MENIFEE	CA		05/22/2024	7.875	114,649		635,000
100152861	POWELL	TN		05/22/2024	9.250	346,413		1,400,000
100152862	DARLINGTON	MD		05/22/2024	7.375	163,884		500,000
100152863	FRANKLIN	MI		05/22/2024	7.999	2,040,037		2,660,000
100152864	MISSOURI CITY	TX		05/22/2024	9.625	168,395		220,000
100152865	WINDSOR MILL	MD		05/22/2024	8.999	206,672		250,000
100152866	CHICAGO	IL		05/22/2024	8.375	130,339		170,000
100152867	COLUMBUS	OH		05/22/2024	9.499	172,188		220,000
100152868	BALTIMORE	MD		05/22/2024	9.375	121,393		145,000
100152869	COLUMBIA	SC		05/22/2024	7.875	176,495		220,000
100152870	GRAFTON	WI		05/22/2024	7.999	240,704		590,000
100152871	MEMPHIS	TN		05/22/2024	7.999	259,237		318,000
100152872	KANSAS CITY	MO		05/22/2024	7.999	159,376		275,000
100152873	BROKEN ARROW	OK		05/22/2024	8.375	148,544		173,000
100152874	LAUDERHILL	FL		05/22/2024	7.750	263,131		435,000
100152875	MERIDEN	CT		05/22/2024	8.625	140,885		242,000
100152876	MONTEVALLO	AL		05/22/2024	7.750	192,866		267,000
100152877	COLUMBUS	OH		05/22/2024	8.875	122,135		159,900
100152879	RUTHERFORD	NJ		05/22/2024	7.125	112,788		210,000
100152880	DELANO	CA		05/22/2024	7.750	267,984		400,000
100152881	FAYETTEVILLE	NC		05/22/2024	8.499	124,984		160,000
100152882	CENTENNIAL	CO		05/22/2024	6.999	204,077		611,000
100152884	BROWNSVILLE	TX		05/22/2024	7.625	101,950		148,000
100152887	CARTHAGE	IN		05/22/2024	8.999	142,776		175,000
100152888	INGLEWOOD	CA		05/22/2024	8.875	423,675		850,000
100152889	SANTA ANA	CA		05/22/2024	7.999	586,914		725,000
100152890	SEASIDE	CA		05/22/2024	7.875	673,224		940,000
100152891	ALBUQUERQUE	NM		05/22/2024	7.625	187,791		245,000
100152892	JACKSONVILLE	FL		05/22/2024	8.375	193,886		242,000
100152894	PAWTUCKET	RI		05/22/2024	8.125	383,286		475,000
100152895	CARTHAGE	IN		05/22/2024	8.999	159,252		195,000
100152896	BAKERSFIELD	CA		05/22/2024	7.999	218,744		300,000
100152897	MODESTO	CA		05/22/2024	9.250	268,303		377,000
100152898	MADISON HEIGHTS	MI		05/22/2024	8.875	222,454		290,000
100152899	BAKERSFIELD	CA		05/22/2024	7.499	239,393		299,000
100152900	MICHIGAN CITY	IN		05/22/2024	7.499	229,987		330,000
100152901	BRIDGEPORT	CT		05/22/2024	8.499	261,186		335,000
100152902	FORT WORTH	TX		05/22/2024	7.250	289,621		380,000
100152903	KISSIMMEE	FL		05/22/2024	6.999	335,969		520,000
100152904	ALIQUIPPA	PA		05/22/2024	7.875	177,467		245,000
100152905	PICO RIVERA	CA		05/22/2024	8.375	497,973		625,000
100152906	CRYSTAL BEACH	FL		05/22/2024	7.875	262,599		362,000
100152907	INDEPENDENCE	MO		05/22/2024	7.875	182,392		225,000
100152908	WILMINGTON	NC		05/22/2024	7.125	299,944		402,000
100152909	BELLFLOWER	CA		05/22/2024	6.999	453,019		840,000
100152910	ALABASTER	AL		05/22/2024	8.250	347,212		405,000
100152911	HOUSTON	TX		05/22/2024	7.999	291,351		365,000
100152912	ISELIN	NJ		05/22/2024	7.499	231,702		490,000
100152913	CARTHAGE	IN		05/22/2024	8.999	151,257		185,000
100152914	LAS VEGAS	NV		05/22/2024	7.625	243,020		315,000
100152915	LAS VEGAS	NV		05/22/2024	7.750	169,966		233,000
100152916	KANSAS CITY	MO		05/22/2024	8.250	113,844		145,000
100152917	LAS VEGAS	NV		05/22/2024	8.250	202,725		362,000
100152918	FORT WORTH	TX		05/22/2024	7.125	201,304		265,000
100152919	JANESVILLE	WI		05/22/2024	6.999	173,311		250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100152920	OCALA	FL		05/22/2024	7.499	294,217		500,000
100152921	CLARKSVILLE	TN		05/22/2024	7.125	188,795		255,000
100152922	PHARR	TX		05/22/2024	6.999	152,626		204,000
100152923	SAN ANTONIO	TX		05/22/2024	8.625	147,102		175,000
100152926	CHATSWORTH	CA		06/27/2024	7.625	1,535,982		1,880,000
100152927	SHELTON	CT		06/27/2024	8.875	434,753		493,000
100152929	BROOMFIELD	CO		06/27/2024	8.625	514,066		640,000
100152931	GLOUCESTER CITY	NJ		06/27/2024	8.250	165,695		208,000
100152932	HATFIELD	PA		06/27/2024	8.625	831,620		1,090,000
100152935	FORT MEADE	FL		06/27/2024	8.250	139,776		175,000
100152936	CHATSWORTH	CA		06/27/2024	8.375	912,580		1,100,000
100152937	LAHAINA	HI		06/27/2024	7.875	2,111,608		2,750,000
100152940	LAS CRUCES	NM		06/27/2024	7.250	681,259		1,050,000
100152944	DALLAS	TX		06/27/2024	7.375	322,956		775,000
100152951	HOUSTON	TX		06/27/2024	7.750	1,628,459		2,000,000
100152952	SEATTLE	WA		06/27/2024	8.250	653,282		790,000
100152954	MANDEVILLE	LA		06/27/2024	8.750	518,815		604,000
100152956	SALT LAKE CITY	UT		06/27/2024	7.375	728,659		1,211,000
100152957	CORAL SPRINGS	FL		06/27/2024	9.375	700,064		845,000
100152959	HONOLULU	HI		06/27/2024	7.250	256,162		395,000
100152962	PLAINFIELD	NJ		06/27/2024	8.500	456,842		670,000
100152964	LOS ANGELES	CA		06/27/2024	7.250	656,372		1,370,000
100152967	TIETON	WA		06/27/2024	8.500	291,953		339,000
100152968	SOUTH GATE	CA		06/27/2024	8.625	529,575		1,260,000
100152970	SKOKIE	IL		06/27/2024	9.000	325,177		393,000
100152971	GREENACRES	FL		06/27/2024	8.125	202,860		280,000
100152972	LACEY	WA		06/27/2024	8.250	358,755		445,000
100152973	COLUMBIA	PA		06/27/2024	8.125	178,531		224,000
100152974	LAS VEGAS	NV		06/27/2024	7.875	158,952		512,000
100152975	BRADENTON	FL		06/27/2024	9.875	216,066		251,500
100152976	COLUMBIA	PA		06/27/2024	8.125	179,243		225,000
100152979	CYPRESS	TX		06/27/2024	8.750	264,068		279,000
100152980	MARRERO	LA		06/27/2024	8.125	190,328		245,000
100152981	BETHEL	CT		06/27/2024	7.375	271,802		750,000
100152982	HIDDEN VALLEY LAKE	CA		06/27/2024	7.500	570,635		1,035,000
100152983	CHICAGO	IL		06/27/2024	8.625	177,644		230,000
100152984	CHELSEA	AL		06/27/2024	7.875	512,421		625,000
100152986	KNOXVILLE	TN		06/27/2024	8.250	235,051		300,000
100152990	SAN ANTONIO	TX		06/27/2024	8.125	574,694		707,000
100152997	BRADENTON	FL		06/27/2024	8.375	462,055		565,000
100152998	MERCED	CA		06/27/2024	8.500	400,566		470,000
100152999	COCONUT CREEK	FL		06/27/2024	7.500	461,470		580,000
100153001	TIGARD	OR		06/27/2024	7.750	143,753		680,000
100153002	NASHVILLE	TN		06/27/2024	8.375	789,212		942,000
100153004	FAIRFAX	VA		06/27/2024	9.875	1,218,566		1,325,000
100153005	EAST ORANGE	NJ		06/27/2024	7.875	408,167		692,000
100153007	PROVO	UT		06/27/2024	7.250	279,105		350,000
100153008	HIGHLAND BEACH	FL		06/27/2024	7.625	652,537		970,000
100153009	SEBASTIAN	FL		06/27/2024	7.875	117,586		242,000
100153010	AURORA	CO		06/27/2024	8.000	918,212		1,290,000
100153012	CYPRESS	TX		06/27/2024	9.500	490,930		575,000
100153013	REDONDO BEACH	CA		06/27/2024	8.500	1,149,752		2,150,000
100153017	CORVALLIS	OR		06/27/2024	8.125	218,167		275,000
100153019	WARNER ROBINS	GA		06/27/2024	8.375	169,801		230,000
100153022	AUSTIN	TX		06/27/2024	9.000	546,094		1,320,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153024	CANYON LAKE	TX		06/27/2024	7.750	370,371		452,000
100153026	SAINT PETERSBURG	FL		06/27/2024	8.125	141,659		317,000
100153030	SACHSE	TX		06/27/2024	7.500	260,116		875,000
100153031	SARASOTA	FL		06/27/2024	7.750	1,321,658		2,050,000
100153032	MIAMI	FL		06/27/2024	8.000	501,626		650,000
100153033	NORTHRIDGE	CA		06/27/2024	8.625	1,051,557		1,400,000
100153034	ALBUQUERQUE	NM		06/27/2024	8.000	159,080		256,000
100153038	PORTER RANCH	CA		06/27/2024	7.250	1,390,300		2,075,000
100153040	CANTON	CT		06/27/2024	8.375	409,985		525,000
100153041	SEAGOVILLE	TX		06/27/2024	8.000	197,019		255,000
100153042	FULSHEAR	TX		06/27/2024	8.750	761,936		930,000
100153047	KAUFMAN	TX		06/27/2024	8.375	145,225		174,000
100153049	COLORADO SPRINGS	CO		06/27/2024	7.375	498,395		685,000
100153050	LADSON	SC		06/27/2024	7.500	270,078		350,000
100153051	CINCINNATI	OH		06/27/2024	8.250	183,687		232,000
100153053	OAKDALE	CA		06/27/2024	8.625	103,027		410,000
100153056	AUBURN	WA		06/27/2024	9.875	1,065,174		1,455,000
100153058	SACRAMENTO	CA		06/27/2024	8.125	630,550		810,000
100153059	LA QUINTA	CA		06/27/2024	7.625	567,788		770,000
100153060	UPLAND	CA		06/27/2024	7.750	660,365		1,280,000
100153061	PORTLAND	OR		06/27/2024	7.250	296,144		495,000
100153062	KING OF PRUSSIA	PA		06/27/2024	8.125	439,765		555,000
100153063	NEW ORLEANS	LA		06/27/2024	9.125	247,438		390,000
100153064	MARTINSBURG	WV		06/27/2024	8.125	253,390		325,000
100153065	FREMONT	CA		06/27/2024	7.625	858,078		1,260,000
100153066	SCOTTSDALE	AZ		06/27/2024	8.125	240,565		1,215,000
100153067	AZUSA	CA		06/27/2024	9.875	984,642		1,060,000
100153068	SACRAMENTO	CA		06/27/2024	7.875	362,624		467,000
100153069	CLEVELAND	TN		06/27/2024	8.125	282,014		345,000
100153070	MIDDLEBURG	FL		06/27/2024	7.875	333,118		434,000
100153071	COLUMBUS	OH		06/27/2024	8.625	151,788		188,000
100153072	FRESNO	TX		06/27/2024	8.750	186,247		330,000
100153073	MIAMI	FL		06/27/2024	7.875	342,814		405,000
100153074	MARTINSBURG	WV		06/27/2024	8.000	169,622		218,000
100153075	LAS VEGAS	NV		06/27/2024	7.875	356,727		465,000
100153078	SAN JUAN CAPISTRANO	CA		06/27/2024	7.750	3,061,920		4,100,000
100153080	WELLINGTON	FL		06/27/2024	7.625	634,676		775,000
100153081	COLUMBUS	OH		06/27/2024	8.625	137,542		170,000
100153082	MORAGA	CA		06/27/2024	8.125	1,457,826		1,775,000
100153083	CUTLER BAY	FL		06/27/2024	9.500	872,109		1,000,000
100153085	BUCKEYE	AZ		06/27/2024	7.250	185,698		365,000
100153086	GILBERT	AZ		06/27/2024	7.875	1,434,734		1,750,000
100153089	LAKEWAY	TX		06/27/2024	7.125	388,889		645,000
100153091	LOS ANGELES	CA		06/27/2024	8.250	1,005,655		1,300,000
100153092	BRADENTON	FL		06/27/2024	7.125	362,727		495,000
100153094	CHERRY HILL	NJ		06/27/2024	7.375	271,142		359,000
100153095	LA QUINTA	CA		06/27/2024	9.000	1,129,740		1,450,000
100153098	ATLANTA	GA		06/27/2024	8.000	156,305		300,000
100153099	LIBERTY HILL	TX		06/27/2024	8.875	599,341		645,000
100153100	MIAMI	FL		06/27/2024	7.750	624,124		811,000
100153102	SEATTLE	WA		06/27/2024	7.500	438,791		968,000
100153103	STAMFORD	CT		06/27/2024	8.500	906,915		1,175,000
100153104	CHULA VISTA	CA		06/27/2024	7.875	684,848		860,000
100153105	FERNDALE	CA		06/27/2024	7.250	548,486		915,000
100153106	OCEAN ISLE BEACH	NC		06/27/2024	8.250	442,972		535,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153107	HARTFORD	CT		06/27/2024	8.750	319,349		380,000
100153109	REDINGTON BEACH	FL		06/27/2024	7.750	1,156,003		1,455,000
100153111	WOODLAND HILLS	CA		06/27/2024	7.625	845,431		1,300,000
100153148	KENNESAW	GA		05/28/2024	3.000	130,752		300,040
100153149	CHICAGO	IL		05/28/2024	2.750	281,764		600,023
100153150	HUNTINGTON PARK	CA		05/28/2024	3.000	155,068		610,055
100153151	NORRISTOWN	PA		05/28/2024	4.500	56,387		145,000
100153152	CHICAGO	IL		05/28/2024	5.125	35,273		70,000
100153153	COROLLA	NC		05/28/2024	3.500	696,505		1,182,000
100153154	SAN CLEMENTE	CA		05/28/2024	4.125	795,278		1,600,000
100153155	BEVERLY HILLS	CA		05/28/2024	3.875	2,201,446		3,800,000
100153156	ORANGE BEACH	AL		05/28/2024	3.500	712,045		1,180,000
100153157	SEVIERVILLE	TN		05/28/2024	3.625	650,281		1,300,000
100153158	PHOENIX	AZ		05/28/2024	4.000	590,622		975,000
100153159	SEBASTOPOL	CA		05/28/2024	3.500	1,058,397		1,955,000
100153160	SEVIERVILLE	TN		05/28/2024	4.500	649,045		1,000,000
100153161	HAYDEN	ID		05/28/2024	4.000	683,492		1,500,000
100153162	SCOTTSDALE	AZ		05/28/2024	4.000	552,048		1,150,000
100153163	BEAUFORT	NC		05/30/2024	7.625	485,203		643,000
100153164	TRUCKEE	CA		05/30/2024	7.625	515,048		680,000
100153165	HURRICANE	UT		05/30/2024	7.990	463,713		575,000
100153166	IPSWICH	MA		05/30/2024	7.990	574,297		750,000
100153167	CAPE CORAL	FL		05/30/2024	7.990	732,654		1,030,000
100153168	DES MOINES	IA		05/30/2024	7.500	217,860		293,000
100153169	HIALEAH	FL		05/30/2024	7.124	369,635		530,000
100153170	HOUSTON	TX		05/30/2024	7.500	240,329		356,000
100153171	WINTER HAVEN	FL		05/30/2024	7.625	214,945		283,000
100153172	FORNEY	TX		05/30/2024	7.375	247,995		351,000
100153173	NEWARK	DE		05/30/2024	7.375	220,853		316,000
100153174	GARNER	NC		05/30/2024	6.500	213,656		315,000
100153175	FISHERS	IN		05/30/2024	7.500	216,307		305,000
100153176	SUNLAND	CA		05/30/2024	7.625	538,113		710,000
100153177	DURHAM	NC		05/30/2024	7.125	272,659		412,000
100153178	JUPITER	FL		05/30/2024	7.125	761,433		1,120,000
100153179	BAYTOWN	TX		05/30/2024	6.990	206,269		301,000
100153180	GREENVILLE	NC		05/30/2024	7.625	216,751		291,000
100153181	HOLLYWOOD	FL		05/30/2024	6.875	840,190		1,214,000
100153182	HOLLYWOOD	FL		05/30/2024	6.875	899,709		1,380,000
100153183	NORTH VERNON	IN		05/30/2024	7.375	208,725		280,000
100153184	DAWSONVILLE	GA		05/30/2024	7.625	275,184		385,000
100153185	ELMHURST	IL		05/30/2024	7.990	249,840		325,000
100153186	PLEASANT HILL	IA		05/30/2024	7.625	232,670		310,000
100153187	FORT WORTH	TX		05/30/2024	6.990	309,997		457,000
100153188	HAMMOND	LA		05/30/2024	7.625	221,619		278,000
100153189	VALLEJO	CA		05/30/2024	7.625	426,935		568,000
100153190	FORT WORTH	TX		05/30/2024	7.625	237,651		315,000
100153191	PROVO	UT		05/30/2024	7.500	392,448		560,000
100153192	NEWBURGH	IN		05/30/2024	7.625	217,659		273,000
100153193	EDMOND	OK		05/30/2024	7.500	204,745		255,000
100153194	BEAUFORT	SC		05/30/2024	7.490	218,242		305,000
100153196	HOUSTON	TX		05/30/2024	7.625	297,963		345,000
100153197	LILLINGTON	NC		05/30/2024	7.500	214,317		282,000
100153198	ORLANDO	FL		05/30/2024	7.625	220,594		452,000
100153199	GASTONIA	NC		05/30/2024	7.500	210,053		341,000
100153201	NASHVILLE	TN		05/30/2024	7.625	259,032		385,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153202	VAN ALSTYNE	TX		05/30/2024	7.625	244,150		366,000
100153203	CHARLOTTE	NC		05/30/2024	7.625	280,817		399,000
100153204	FORT WORTH	TX		05/30/2024	6.875	214,029		306,000
100153205	LAS VEGAS	NV		05/30/2024	7.375	442,079		606,000
100153206	WESTBROOK	ME		05/30/2024	6.990	446,182		600,000
100153207	RICHARDSON	TX		05/30/2024	6.990	401,206		580,000
100153208	SHERMAN	TX		05/30/2024	7.500	256,493		365,000
100153209	WENDELL	NC		05/30/2024	5.990	263,541		406,000
100153210	FORT MYERS	FL		05/30/2024	7.125	208,341		280,000
100153211	SHERMAN	TX		05/30/2024	7.500	256,493		351,000
100153213	MONTEBELLO	CA		05/30/2024	5.875	556,515		870,000
100153214	BOYNTON BEACH	FL		05/30/2024	7.625	203,190		266,000
100153215	THE VILLAGES	FL		05/30/2024	7.625	230,040		302,000
100153216	GUTHRIE	OK		05/30/2024	7.000	250,020		335,000
100153217	ANCHORAGE	AK		05/30/2024	7.125	415,728		565,000
100153218	OCALA	FL		05/30/2024	7.625	223,155		303,000
100153219	RICHARDSON	TX		05/30/2024	7.500	202,193		267,000
100153220	AZUSA	CA		05/30/2024	7.000	741,367		1,000,000
100153221	WHITTIER	CA		05/30/2024	6.875	710,842		960,000
100153222	QUINLAN	TX		05/30/2024	7.490	208,395		276,000
100153224	TEMPLE	TX		05/30/2024	6.625	209,743		295,000
100153225	BROOKSHIRE	TX		05/30/2024	6.990	242,812		330,000
100153226	PENSACOLA	FL		05/30/2024	6.990	348,043		468,500
100153227	DALTON	GA		05/30/2024	6.875	223,108		300,000
100153228	LEHIGH ACRES	FL		05/30/2024	7.000	319,874		435,000
100153229	COLUMBUS	OH		05/30/2024	7.000	342,081		464,000
100153230	TROUTMAN	NC		05/30/2024	6.990	250,642		340,000
100153231	CINCINNATI	OH		05/30/2024	7.625	252,015		330,000
100153232	IRVING	TX		05/30/2024	6.990	296,171		396,000
100153233	RADCLIFF	KY		05/30/2024	7.500	308,197		410,500
100153234	FORT WORTH	TX		05/30/2024	7.000	236,792		335,000
100153235	ATLANTA	GA		05/30/2024	7.125	329,016		439,000
100153236	FORT WORTH	TX		05/30/2024	7.000	236,927		325,000
100153237	MOUNTAIN CENTER AREA	CA		05/30/2024	7.375	558,319		850,000
100153238	KILLEEN	TX		05/30/2024	6.125	235,632		349,000
100153239	KENNETT SQUARE	PA		05/30/2024	6.990	370,726		530,000
100153240	MADEIRA BEACH	FL		05/30/2024	7.125	396,901		550,000
100153241	CONROE	TX		05/30/2024	6.375	251,307		371,000
100153242	CLERMONT	FL		05/30/2024	6.875	263,689		391,000
100153243	AVONDALE	AZ		05/30/2024	7.125	312,221		421,000
100153244	LUTZ	FL		05/30/2024	6.500	254,022		417,000
100153245	BUFORD	GA		05/30/2024	6.990	309,323		414,000
100153246	BUDA	TX		05/30/2024	7.000	290,548		411,000
100153247	DALLAS	TX		05/30/2024	5.625	187,369		271,000
100153248	MARYVILLE	TN		05/30/2024	7.490	318,002		457,000
100153249	LEONARD	TX		05/30/2024	6.990	207,667		265,000
100153250	AUSTIN	TX		05/30/2024	6.625	290,938		415,000
100153251	WENDELL	NC		05/30/2024	6.375	286,915		400,000
100153252	HUTTO	TX		05/30/2024	6.875	249,454		335,000
100153253	PARRISH	FL		05/30/2024	7.125	263,260		371,000
100153255	SAN ANTONIO	TX		05/30/2024	6.875	469,481		675,000
100153256	PEORIA	AZ		05/30/2024	7.625	587,765		770,000
100153257	TAMPA	FL		05/30/2024	7.500	656,644		860,000
100153258	WESTPORT	MA		05/30/2024	7.624	651,403		865,000
100153259	FARIBAULT	MN		05/30/2024	7.625	451,948		570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153260	BOULDER	CO		05/30/2024	7.375	687,749		909,000
100153261	HARDEEVILLE	SC		05/30/2024	7.625	290,874		361,000
100153262	COCONUT CREEK	FL		05/30/2024	7.490	376,540		530,000
100153263	ROCKY POINT	NC		05/30/2024	7.500	309,669		384,000
100153264	HOLMES BEACH	FL		05/30/2024	7.500	756,067		1,093,000
100153265	RODANTHE	NC		05/30/2024	7.125	491,836		700,000
100153266	HILTON HEAD ISLAND	SC		05/30/2024	7.125	330,988		470,000
100153267	SAN ANTONIO	TX		05/30/2024	6.999	391,481		502,000
100153268	OCALA	FL		05/30/2024	7.125	255,070		320,000
100153269	HUTCHINSON ISLAND	FL		05/30/2024	6.875	331,285		475,000
100153270	CRESCENT CITY	CA		05/30/2024	6.999	249,683		405,000
100153271	DAHLONEGA	GA		05/30/2024	7.625	269,407		335,000
100153272	MORGANTON	GA		05/30/2024	8.000	523,849		660,000
100153273	LOUDON	TN		05/30/2024	7.625	254,029		315,000
100153274	BACKUS	MN		05/30/2024	6.990	431,017		580,000
100153275	AVERY	CA		05/30/2024	7.625	277,781		350,000
100153276	LAS VEGAS	NV		05/30/2024	7.625	369,294		485,000
100153277	KNOXVILLE	TN		05/30/2024	7.490	379,221		500,000
100153278	BRIDGMAN	MI		05/30/2024	7.990	516,278		645,000
100153279	SAVANNAH	GA		05/30/2024	7.490	198,138		251,000
100153280	BUNNELL	FL		05/30/2024	6.500	256,796		335,000
100153281	PAWLEYS ISLAND	SC		05/30/2024	7.500	245,189		322,000
100153282	SAN ANTONIO	FL		05/30/2024	6.625	454,972		588,000
100153283	LAND O LAKES	FL		05/30/2024	6.625	305,244		414,000
100153284	MARYVILLE	TN		05/30/2024	7.500	260,593		338,000
100153285	TREASURE ISLAND	FL		05/30/2024	7.500	223,604		311,000
100153286	PHOENIX	AZ		05/30/2024	7.500	409,237		510,000
100153287	LANDIS	NC		05/30/2024	7.125	212,153		285,000
100153288	LORDS VALLEY	PA		05/30/2024	7.625	290,866		380,000
100153289	SAN SABA	TX		05/30/2024	7.500	374,153		495,000
100153290	WILDWOOD	NJ		05/30/2024	6.990	447,684		630,000
100153291	CAPE CORAL	FL		05/30/2024	7.625	337,509		454,000
100153292	TUCSON	AZ		05/30/2024	7.000	298,389		425,000
100153293	JASPER	GA		05/30/2024	7.625	355,372		465,000
100153294	FORT MYERS	FL		05/30/2024	7.750	406,151		535,000
100153295	BEE BRANCH	AR		05/30/2024	7.375	343,871		435,000
100153296	GULFPORT	FL		05/30/2024	7.625	223,516		296,000
100153297	NORTH MYRTLE BEACH	SC		05/30/2024	7.625	363,413		480,000
100153298	SEYMOUR	TN		05/30/2024	5.990	233,905		347,000
100153299	WESLEY CHAPEL	FL		05/30/2024	8.125	417,566		515,000
100153300	CULLMAN	AL		05/30/2024	7.000	283,828		390,000
100153301	BRADENTON	FL		05/30/2024	6.500	260,687		360,000
100153302	AVONDALE	AZ		05/30/2024	6.375	304,933		430,000
100153303	RED ROCK	AZ		05/30/2024	5.875	280,016		380,000
100153304	CYPRESS	TX		05/30/2024	6.250	299,800		400,000
100153305	SEVIERVILLE	TN		05/30/2024	7.625	680,191		850,000
100153306	COLUMBUS	GA		05/30/2024	6.875	237,867		318,000
100153307	TOMS RIVER	NJ		05/30/2024	7.875	245,048		300,000
100153308	ROTONDA WEST	FL		05/30/2024	7.625	289,320		380,000
100153309	PORTLAND	OR		05/30/2024	7.625	251,517		315,000
100153310	BRICK	NJ		05/30/2024	7.500	1,004,879		1,550,000
100153311	BONNEY LAKE	WA		05/30/2024	5.750	338,020		530,000
100153312	PENSACOLA	FL		05/30/2024	7.625	306,159		415,000
100153313	CYPRESS	TX		05/30/2024	7.375	283,772		400,000
100153314	SEGUIN	TX		05/30/2024	7.625	214,545		282,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153315	SURF CITY	NC		05/30/2024	5.500	233,660		322,000
100153316	CANDLER	NC		05/30/2024	6.750	246,276		333,000
100153317	NORTH FORT MYERS	FL		05/30/2024	7.625	236,529		340,000
100153318	MURPHY	NC		05/30/2024	7.625	243,413		309,000
100153319	ELLIJAY	GA		05/30/2024	6.500	345,016		447,500
100153320	PORT CHARLOTTE	FL		05/30/2024	5.990	301,694		445,000
100153321	MILLVILLE	DE		05/30/2024	6.500	364,366		470,000
100153322	LAS VEGAS	NV		05/30/2024	7.625	388,673		513,000
100153323	CONWAY	SC		05/30/2024	5.990	215,051		308,000
100153324	CONWAY	SC		05/30/2024	5.250	178,328		270,000
100153325	PALM BAY	FL		05/30/2024	5.375	238,242		337,000
100153326	PLANT CITY	FL		05/30/2024	6.750	227,329		305,000
100153327	ZEPHYRHILLS	FL		05/30/2024	5.750	262,196		376,000
100153328	NORTH FORT MYERS	FL		05/30/2024	5.500	186,978		275,000
100153329	ONANCOCK	VA		05/30/2024	7.990	514,046		680,000
100153330	COLUMBIA FALLS	MT		05/30/2024	7.125	459,998		625,000
100153331	JOHNSON CITY	TN		05/30/2024	7.990	353,909		440,000
100153332	LAKELAND	FL		05/30/2024	8.000	298,621		410,000
100153333	COLORADO SPRINGS	CO		05/30/2024	7.125	423,341		590,000
100153334	KATY	TX		05/30/2024	6.500	267,042		343,000
100153335	WILDWOOD	NJ		05/30/2024	7.625	481,177		607,000
100153336	PHOENIX	AZ		05/30/2024	5.750	487,121		651,000
100153337	SANIBEL	FL		05/30/2024	6.625	434,848		650,000
100153338	KEY WEST	FL		05/30/2024	6.990	430,631		575,000
100153339	HAGERSTOWN	MD		05/30/2024	7.625	273,605		360,000
100153340	FORT MYERS	FL		05/30/2024	7.125	290,430		400,000
100153341	GREENVILLE	SC		05/30/2024	7.375	240,063		322,000
100153342	VALPARAISO	FL		05/30/2024	6.500	235,214		320,000
100153343	SHARON	SC		05/30/2024	7.375	258,534		415,000
100153344	GREENVILLE	SC		05/30/2024	7.750	249,779		310,000
100153345	MONTROSS	VA		05/30/2024	8.125	322,017		475,000
100153346	WEST PALM BEACH	FL		05/30/2024	7.125	467,507		625,000
100153347	OCEAN CITY	MD		05/30/2024	7.490	293,277		386,000
100153348	CANYON LAKE	TX		05/30/2024	7.500	335,236		450,000
100153349	KISSIMMEE	FL		05/30/2024	6.125	275,677		363,000
100153350	WILMINGTON	NC		05/30/2024	7.490	286,048		386,000
100153351	NOKOMIS	FL		05/30/2024	7.625	484,738		640,000
100153352	LORDS VALLEY	PA		05/30/2024	7.500	293,535		390,000
100153353	FORT MYERS	FL		05/30/2024	7.500	482,865		655,000
100153354	LAUGHLIN	NV		05/30/2024	7.375	288,771		430,500
100153355	PIMA	AZ		05/30/2024	7.500	369,877		485,000
100153356	BONITA SPRINGS	FL		05/30/2024	7.625	634,603		850,000
100153357	SALUDA	NC		05/30/2024	8.000	321,442		398,000
100153358	DIBOLL	TX		05/30/2024	7.490	297,488		407,000
100153359	ACCOMAC	VA		05/30/2024	7.490	325,367		430,000
100153360	HEATHSVILLE	VA		05/30/2024	7.125	251,013		390,000
100153361	GREEN VALLEY	AZ		05/30/2024	7.500	310,926		408,000
100153362	LAS VEGAS	NV		05/30/2024	7.375	416,937		520,000
100153363	VENTURA	CA		05/30/2024	7.125	752,864		1,115,000
100153364	MASON	OH		05/30/2024	8.125	244,331		298,000
100153365	BROOKVILLE	IN		05/30/2024	7.875	310,179		405,000
100153366	FORT MYERS	FL		05/30/2024	7.125	263,626		350,000
100153367	BRANDON	MN		05/30/2024	6.990	400,184		535,000
100153368	VENICE	FL		05/30/2024	7.625	402,685		545,000
100153369	DAUPHIN ISLAND	AL		05/30/2024	7.125	376,862		502,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153370	FORT MYERS	FL		05/30/2024	6.875	254,960		365,000
100153371	WYLIE	TX		05/30/2024	7.375	237,107		302,000
100153372	LIGHTHOUSE POINT	FL		05/29/2024	7.874	514,309		1,450,000
100153373	STOCKTON	CA		05/29/2024	9.874	286,427		350,000
100153374	PHOENIX	AZ		05/29/2024	9.499	1,220,917		1,410,000
100153375	MARIETTA	GA		05/29/2024	7.999	612,274		865,000
100153376	DAVENPORT	FL		05/29/2024	7.499	225,332		315,000
100153377	NEW ROCHELLE	NY		05/29/2024	7.999	406,522		1,800,000
100153378	GULF SHORES	AL		05/29/2024	7.250	236,737		366,000
100153379	NEWTON	NJ		05/29/2024	7.999	531,617		940,000
100153380	BALTIMORE	MD		05/29/2024	7.990	164,331		205,000
100153381	FORT MYERS BEACH	FL		05/29/2024	7.999	632,168		775,000
100153382	SANFORD	FL		05/29/2024	10.999	377,502		490,000
100153383	GRAND RAPIDS	MI		05/29/2024	8.499	200,222		378,000
100153384	GRAND RAPIDS	MI		05/29/2024	8.249	188,603		369,000
100153385	PORT CHARLOTTE	FL		05/29/2024	7.374	235,445		335,000
100153386	MYRTLE BEACH	SC		05/29/2024	7.874	137,318		223,000
100153387	NORTH MIAMI BEACH	FL		05/29/2024	7.249	349,157		625,000
100153388	RIVERSIDE	CA		05/29/2024	7.374	1,194,002		1,575,000
100153389	RUMSON	NJ		05/29/2024	7.874	959,359		1,550,000
100153390	LITTLE FERRY	NJ		05/29/2024	8.499	401,301		495,000
100153391	YUCAIPA	CA		05/29/2024	8.999	482,402		732,000
100153392	LAKE ARIEL	PA		05/29/2024	7.874	186,897		228,000
100153393	TWENTYNINE PALMS	CA		05/29/2024	8.874	256,595		400,000
100153394	SELDEN	NY		05/29/2024	8.999	550,118		690,000
100153395	ATHENS	AL		05/29/2024	9.499	217,413		275,000
100153396	CINCINNATI	OH		05/29/2024	9.249	137,745		205,000
100153397	HACKETTSTOWN	NJ		05/30/2024	7.360	232,136		505,000
100153398	ELLENSBURG	WA		05/30/2024	8.560	413,316		720,000
100153399	ASHFORD	CT		05/30/2024	7.700	363,547		592,000
100153400	PATERSON	NJ		05/30/2024	7.800	426,891		560,500
100153401	PATERSON	NJ		05/30/2024	7.800	426,891		560,500
100153402	HAMMOND	IN		05/30/2024	8.250	134,991		175,000
100153403	NEW WINDSOR	NY		05/30/2024	7.820	287,885		430,000
100153404	SOUTH HOLLAND	IL		05/30/2024	7.750	198,023		300,000
100153405	MIDDLETOWN	NY		05/30/2024	7.950	259,333		360,000
100153406	ROCK HILL	NY		05/30/2024	7.870	170,346		220,000
100153407	PHILADELPHIA	PA		05/30/2024	8.260	203,551		284,000
100153408	STATEN ISLAND	NY		05/30/2024	7.500	507,486		760,000
100153409	GARLAND	TX		05/30/2024	7.970	116,280		255,000
100153410	SOUTH AMBOY	NJ		05/30/2024	8.550	485,388		725,000
100153411	MOUNT VERNON	NY		05/30/2024	7.760	839,768		1,100,000
100153412	TINLEY PARK	IL		05/30/2024	8.355	219,219		265,000
100153413	PARK FOREST	IL		05/30/2024	8.420	126,690		205,000
100153414	BRENTWOOD	NY		05/30/2024	8.370	395,790		515,000
100153415	CEDARTOWN	GA		05/30/2024	8.370	151,956		306,000
100153416	CEDARTOWN	GA		05/30/2024	8.370	161,849		327,000
100153417	CEDARTOWN	GA		05/30/2024	8.370	159,042		299,000
100153418	MOOSIC	PA		05/30/2024	8.220	161,764		230,000
100153419	SALEM	NH		05/30/2024	8.700	108,833		150,000
100153420	BALTIMORE	MD		05/30/2024	8.020	175,953		265,000
100153421	NAPERVILLE	IL		05/30/2024	7.760	338,892		510,000
100153422	MOORESVILLE	IN		05/30/2024	8.150	220,380		307,000
100153423	BRENTWOOD	NY		05/30/2024	7.650	373,136		520,000
100153425	TUSKEGEE	AL		05/30/2024	8.180	100,727		152,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153426	CHICAGO	IL		05/30/2024	7.760	213,366		260,000
100153427	SCRANTON	PA		05/30/2024	8.210	124,284		150,000
100153428	DETROIT	MI		05/30/2024	8.960	87,415		130,000
100153429	WOODRIDGE	NY		05/30/2024	7.910	177,986		230,000
100153430	BRIDGEVILLE	PA		05/30/2024	8.250	158,132		210,000
100153431	MONTICELLO	NY		05/30/2024	8.170	262,423		340,000
100153432	EDWARDSVILLE	PA		05/30/2024	8.320	131,924		174,000
100153433	SCRANTON	PA		05/30/2024	7.810	130,981		170,000
100153434	SOUTH FALLSBURG	NY		05/30/2024	7.600	323,771		460,000
100153436	CLEVELAND	OH		05/30/2024	8.710	107,120		132,000
100153437	CAMPBELL HALL	NY		05/30/2024	7.500	265,740		430,000
100153438	MONTICELLO	NY		05/30/2024	7.810	230,115		320,000
100153439	GARDEN CITY	NY		05/30/2024	8.550	680,908		950,000
100153440	SCRANTON	PA		05/30/2024	8.310	145,343		201,000
100153441	BRONX	NY		05/30/2024	7.800	1,018,383		1,750,000
100153442	MOUNT VERNON	NY		05/30/2024	8.340	529,100		650,000
100153443	FERRELVIEW	MO		05/30/2024	8.710	105,625		166,000
100153444	NORTH FORT MYERS	FL		05/30/2024	7.560	375,178		535,000
100153445	HIGHLAND	IN		05/30/2024	7.990	214,454		303,000
100153446	MAYFIELD	PA		05/30/2024	8.160	146,808		182,000
100153447	SACRAMENTO	CA		05/30/2024	8.910	264,501		402,000
100153448	ELMHURST	IL		05/30/2024	7.850	224,704		310,000
100153449	JOLIET	IL		05/30/2024	8.250	212,747		275,000
100153450	WHEATON	IL		05/30/2024	7.850	251,615		350,000
100153451	MEMPHIS	TN		05/30/2024	7.800	194,714		275,000
100153452	FRESNO	CA		05/30/2024	8.760	201,413		400,000
100153453	WASHINGTON	PA		05/30/2024	8.900	123,294		160,000
100153454	WASHINGTON	PA		05/30/2024	8.900	80,096		119,000
100153455	DECATUR	AL		05/30/2024	7.820	184,428		268,000
100153457	SHARON HILL	PA		05/30/2024	8.950	100,718		130,000
100153458	HACKETTSTOWN	NJ		05/30/2024	7.410	256,587		501,000
100153459	HACKETTSTOWN	NJ		05/30/2024	7.410	266,786		520,000
100153460	HACKETTSTOWN	NJ		05/30/2024	7.970	274,548		469,000
100153461	BROOKLYN	NY		05/30/2024	7.600	719,529		1,700,000
100153462	MEMPHIS	TN		05/30/2024	7.974	133,251		175,000
100153463	GRAND RAPIDS	MI		05/30/2024	7.740	184,518		300,000
100153464	PHILADELPHIA	PA		05/30/2024	8.350	86,655		160,000
100153465	PHILADELPHIA	PA		05/30/2024	8.710	96,823		150,000
100153466	JACKSONVILLE	FL		05/30/2024	8.170	121,737		170,000
100153467	BARNEGAT TOWNSHIP	NJ		05/30/2024	7.700	237,762		340,000
100153468	BONHAM	TX		05/30/2024	8.120	91,833		155,000
100153469	TAYLOR	PA		05/30/2024	8.040	212,056		320,000
100153470	HILLCREST HEIGHTS	MD		05/30/2024	7.600	268,000		390,000
100153471	KATY	TX		05/30/2024	8.212	152,623		295,000
100153472	ROTONDA WEST	FL		05/30/2024	7.600	248,200		345,000
100153473	LAKEWOOD	NJ		05/30/2024	7.880	242,771		675,000
100153474	COCOA BEACH	FL		05/30/2024	8.460	77,108		115,000
100153475	MEMPHIS	TN		05/30/2024	8.370	175,092		242,000
100153476	BALTIMORE	MD		05/30/2024	7.773	139,746		250,000
100153477	WILKES-BARRE	PA		05/30/2024	8.430	91,100		139,000
100153478	HEMPSTEAD	NY		05/30/2024	8.480	413,320		530,000
100153479	MEMPHIS	TN		05/30/2024	8.170	119,703		156,000
100153480	LEESPORT	PA		05/30/2024	8.290	189,483		245,000
100153481	FREEPORT	NY		05/30/2024	7.560	487,632		713,000
100153482	BROCKVILLE	NY		05/30/2024	7.550	1,020,870		3,091,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153483	CHICAGO	IL		05/30/2024	7.850	160,703		210,000
100153484	PHILADELPHIA	PA		05/30/2024	8.650	134,485		200,000
100153485	ZION	IL		05/30/2024	8.630	113,256		242,000
100153486	DETROIT	MI		05/30/2024	8.940	97,196		132,000
100153487	COPIAGUE	NY		05/30/2024	8.130	560,206		800,000
100153488	DAVENPORT	IA		05/30/2024	7.790	139,444		185,000
100153489	PHILADELPHIA	PA		05/30/2024	8.610	207,968		270,000
100153490	GRASS VALLEY	CA		05/30/2024	8.190	370,191		550,000
100153491	DOLTON	IL		05/30/2024	8.400	119,563		155,000
100153492	PHILADELPHIA	PA		05/30/2024	8.463	218,663		285,000
100153493	MONTICELLO	NY		05/30/2024	8.240	165,904		220,000
100153543	UNITED KINGDOM	GBR		05/29/2024	8.090	103,116		150,205
100153544	UNITED KINGDOM	GBR		05/29/2024	5.790	133,009		200,273
100153545	UNITED KINGDOM	GBR		05/29/2024	5.790	202,010		262,858
100153546	UNITED KINGDOM	GBR		05/29/2024	5.740	149,103		194,014
100153547	UNITED KINGDOM	GBR		05/29/2024	5.740	192,391		250,341
100153548	UNITED KINGDOM	GBR		05/29/2024	5.740	99,048		130,171
100153549	UNITED KINGDOM	GBR		05/29/2024	5.790	256,521		344,219
100153550	UNITED KINGDOM	GBR		05/29/2024	5.740	105,815		137,688
100153551	UNITED KINGDOM	GBR		05/29/2024	5.740	115,434		150,205
100153552	UNITED KINGDOM	GBR		05/29/2024	5.790	91,386		118,912
100153553	UNITED KINGDOM	GBR		05/29/2024	6.390	96,433		125,171
100153554	UNITED KINGDOM	GBR		05/29/2024	6.440	231,212		319,185
100153555	UNITED KINGDOM	GBR		05/29/2024	6.640	117,295		175,239
100153556	UNITED KINGDOM	GBR		05/29/2024	6.640	106,339		137,688
100153557	UNITED KINGDOM	GBR		05/29/2024	6.490	206,233		438,097
100153558	UNITED KINGDOM	GBR		05/29/2024	6.490	238,457		413,706
100153559	UNITED KINGDOM	GBR		05/29/2024	6.840	144,230		225,307
100153560	UNITED KINGDOM	GBR		05/29/2024	6.790	116,169		152,082
100153561	UNITED KINGDOM	GBR		05/29/2024	6.840	948,215		1,451,978
100153562	UNITED KINGDOM	GBR		05/29/2024	6.390	112,768		168,980
100153563	UNITED KINGDOM	GBR		05/29/2024	6.940	637,810		876,194
100153564	UNITED KINGDOM	GBR		05/29/2024	6.940	162,049		312,926
100153565	UNITED KINGDOM	GBR		05/29/2024	6.340	272,014		375,512
100153566	UNITED KINGDOM	GBR		05/29/2024	6.390	146,941		225,307
100153567	UNITED KINGDOM	GBR		05/29/2024	7.490	73,470		95,130
100153568	UNITED KINGDOM	GBR		05/29/2024	5.990	91,386		118,912
100153569	UNITED KINGDOM	GBR		05/29/2024	6.940	72,181		100,136
100153570	UNITED KINGDOM	GBR		05/29/2024	6.290	289,300		375,512
100153571	UNITED KINGDOM	GBR		05/29/2024	5.740	177,961		231,566
100153572	UNITED KINGDOM	GBR		05/29/2024	5.790	158,722		206,531
100153573	UNITED KINGDOM	GBR		05/29/2024	5.790	96,195		125,171
100153574	UNITED KINGDOM	GBR		05/29/2024	6.290	95,243		137,688
100153575	UNITED KINGDOM	GBR		05/29/2024	6.290	202,510		262,858
100153576	UNITED KINGDOM	GBR		05/29/2024	6.440	240,927		388,029
100153577	UNITED KINGDOM	GBR		05/29/2024	6.940	205,010		281,634
100153578	UNITED KINGDOM	GBR		05/29/2024	7.490	76,612		100,136
100153579	UNITED KINGDOM	GBR		05/29/2024	5.790	213,374		362,995
100153580	UNITED KINGDOM	GBR		05/29/2024	5.790	221,249		450,614
100153581	UNITED KINGDOM	GBR		05/29/2024	5.790	228,304		450,614
100153582	UNITED KINGDOM	GBR		05/29/2024	6.640	382,115		538,233
100153583	UNITED KINGDOM	GBR		05/29/2024	6.540	77,337		100,136
100153584	UNITED KINGDOM	GBR		05/29/2024	7.490	156,466		413,063
100153585	UNITED KINGDOM	GBR		05/29/2024	6.590	87,617		112,653
100153586	UNITED KINGDOM	GBR		05/29/2024	6.590	158,012		244,083

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153587	UNITED KINGDOM	GBR		05/29/2024	5.740	134,674		175,239
100153588	UNITED KINGDOM	GBR		05/29/2024	5.740	115,434		150,205
100153589	UNITED KINGDOM	GBR		05/29/2024	5.790	158,061		231,566
100153590	UNITED KINGDOM	GBR		05/29/2024	5.790	82,728		107,647
100153591	UNITED KINGDOM	GBR		05/29/2024	5.740	129,864		168,980
100153592	RIVERSIDE	CA		05/31/2024	8.125	323,846		595,000
100153593	PHILADELPHIA	PA		05/31/2024	7.875	137,055		175,000
100153594	REDMOND	OR		05/31/2024	6.875	265,417		389,800
100153595	GLADSTONE	MO		05/31/2024	8.375	194,798		265,000
100153596	CRANSTON	RI		05/31/2024	8.625	262,340		390,000
100153597	BELLE VERNON	PA		05/31/2024	7.875	109,441		160,000
100153598	NEW ALBANY	IN		05/31/2024	8.000	305,252		427,000
100153599	WARREN	MI		05/31/2024	7.750	106,889		153,000
100153600	JAMAICA	NY		05/31/2024	7.750	550,365		1,395,000
100153601	LONG BEACH	CA		05/31/2024	8.125	633,791		900,000
100153602	WILMINGTON	DE		05/31/2024	7.875	167,175		217,000
100153603	BAYONNE	NJ		05/31/2024	9.000	628,929		862,000
100153604	BROOKLYN	NY		05/31/2024	8.375	335,700		1,400,000
100153605	OCALA	FL		05/31/2024	8.375	230,248		293,000
100153606	KISSIMMEE	FL		05/31/2024	8.750	208,808		306,000
100153607	WEST SENECA	NY		05/31/2024	8.250	214,099		275,000
100153608	VICTORVILLE	CA		05/31/2024	7.875	319,673		435,000
100153609	ALEXANDRIA	VA		05/31/2024	8.625	239,514		346,000
100153610	REXFORD	NY		05/31/2024	9.875	215,577		315,000
100153611	CAPE CORAL	FL		05/31/2024	7.500	424,607		530,000
100153612	NASHVILLE	TN		05/31/2024	7.875	190,484		270,000
100153613	BLOOMINGTON	MN		05/31/2024	9.875	431,242		533,000
100153614	LOS ANGELES	CA		05/31/2024	7.375	490,513		1,000,000
100153615	SAINT CLOUD	FL		05/31/2024	7.875	330,011		413,000
100153616	CHICAGO	IL		05/31/2024	10.625	272,700		360,000
100153617	MERIDEN	CT		05/31/2024	8.375	248,352		345,000
100153618	DETROIT	MI		05/31/2024	8.000	98,025		125,000
100153619	SAN ANTONIO	TX		05/31/2024	8.500	192,868		370,000
100153620	PALMETTO	FL		05/31/2024	8.625	223,541		305,000
100153621	ROSEVILLE	MI		05/31/2024	8.125	109,482		150,000
100153622	PORT SAINT LUCIE	FL		05/31/2024	7.875	117,441		145,000
100153623	ALPINE MEADOWS	CA		05/31/2024	8.500	1,581,597		1,950,000
100153624	SAVANNAH	GA		05/31/2024	8.875	398,088		515,000
100153625	PORT SAINT LUCIE	FL		05/31/2024	7.500	326,079		419,000
100153626	TAMPA	FL		05/31/2024	7.375	361,116		480,000
100153627	KISSIMMEE	FL		05/31/2024	7.500	225,117		325,000
100153628	CASSELBERRY	FL		05/31/2024	7.875	230,144		319,000
100153629	NOVI	MI		05/31/2024	7.375	157,935		200,000
100153630	DANA POINT	CA		05/31/2024	8.125	501,071		1,299,000
100153631	DAWSONVILLE	GA		05/31/2024	7.500	290,476		408,000
100153632	CLEARWATER	FL		05/31/2024	7.500	439,905		730,000
100153633	HALTOM CITY	TX		05/31/2024	8.875	273,531		365,000
100153634	CLERMONT	FL		05/31/2024	7.375	277,940		534,000
100153635	PALM BAY	FL		05/31/2024	8.500	227,599		318,000
100153636	AURORA	IL		05/31/2024	8.250	384,635		493,000
100153637	BELLEVIEW	FL		05/31/2024	8.500	180,433		256,000
100153639	REISTERSTOWN	MD		05/31/2024	7.875	269,205		360,000
100153640	BOCA RATON	FL		05/31/2024	7.990	1,077,857		1,480,000
100153641	OAKDALE	PA		05/31/2024	7.500	199,971		295,000
100153643	LAKEWOOD	CO		05/31/2024	8.875	655,458		1,055,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153644	DELRAY BEACH	FL		05/31/2024	7.625	345,900		455,000
100153645	PLANTATION	FL		05/31/2024	8.250	1,143,512		1,475,000
100153646	LANCASTER	TX		05/31/2024	9.250	293,507		330,000
100153647	SAINT PETERSBURG	FL		05/31/2024	7.625	175,143		234,000
100153648	MELBOURNE	FL		05/31/2024	8.500	415,856		500,000
100153649	MONTAUK	NY		05/31/2024	7.625	1,493,714		2,097,000
100153650	LIBERTY HILL	TX		05/31/2024	8.375	408,288		600,000
100153651	MIDWAY	GA		05/31/2024	7.750	319,466		455,000
100153652	ORLANDO	FL		05/31/2024	7.125	415,218		501,000
100153653	BROOKLYN CENTER	MN		05/31/2024	7.500	317,990		395,000
100153654	ALPHARETTA	GA		05/31/2024	7.375	616,711		990,000
100153655	LAS VEGAS	NV		05/31/2024	8.250	1,449,090		1,750,000
100153656	SANTA CLARITA	CA		05/31/2024	7.500	303,787		375,000
100153657	MIAMI	FL		05/31/2024	8.250	632,425		735,000
100153658	LAGUNA NIGUEL	CA		05/31/2024	6.750	651,267		1,350,000
100153659	MOBILE	AL		05/31/2024	7.375	429,515		580,000
100153660	SUN CITY CENTER	FL		05/31/2024	7.750	365,651		448,000
100153661	WINTER GARDEN	FL		05/31/2024	7.500	726,635		1,095,000
100153662	HOUSTON	TX		05/31/2024	8.875	256,325		282,000
100153663	JURUPA VALLEY	CA		05/31/2024	7.125	673,990		965,000
100153664	DUNNELLON	FL		05/31/2024	7.625	207,400		275,000
100153665	BOCA RATON	FL		05/31/2024	7.875	1,480,342		1,850,000
100153666	BIG BEAR LAKE	CA		05/31/2024	7.375	2,417,505		3,864,000
100153667	PUNTA GORDA	FL		05/31/2024	7.500	731,078		910,000
100153668	KISSIMMEE	FL		05/31/2024	7.875	353,167		595,000
100153669	TAMPA	FL		05/31/2024	8.625	432,099		515,000
100153670	CABOT	AR		05/31/2024	10.625	186,358		260,000
100153671	FRENCHTOWN	MT		05/31/2024	8.125	630,314		830,000
100153672	SOUTH BOSTON	MA		05/31/2024	7.625	183,655		600,000
100153673	SARASOTA	FL		05/31/2024	8.750	545,149		665,000
100153674	GARLAND	TX		05/31/2024	8.250	304,928		408,000
100153675	FORT MYERS	FL		05/31/2024	8.125	197,815		240,000
100153676	LAS VEGAS	NV		05/31/2024	7.875	514,027		715,000
100153677	TOPANGA	CA		05/31/2024	7.875	1,490,734		2,050,000
100153678	OAKLAND	CA		05/31/2024	10.250	2,069,635		2,495,000
100153679	CAPE CHARLES	VA		05/31/2024	7.490	657,145		970,000
100153680	FOREST HILLS	NY		05/31/2024	7.750	267,933		355,000
100153681	BROOKLYN	NY		05/31/2024	8.000	1,262,336		1,650,000
100153682	HOMESTEAD	FL		05/31/2024	8.125	235,051		435,000
100153683	PETERSBURG	VA		05/31/2024	8.875	164,181		206,000
100153684	BROOKLYN	NY		05/31/2024	7.500	825,680		1,250,000
100153685	LAKE WORTH	FL		05/31/2024	9.125	311,228		527,000
100153686	BROOKLYN	NY		05/31/2024	7.250	596,982		800,000
100153687	BROOKLYN	NY		05/31/2024	7.875	799,051		980,000
100153688	KISSIMMEE	FL		05/31/2024	9.625	212,667		275,000
100153689	NEW YORK	NY		05/31/2024	7.750	873,636		1,115,000
100153690	CELINA	TX		05/31/2024	7.625	1,979,116		2,400,000
100153691	SPRINGFIELD	MA		05/31/2024	8.750	336,828		406,000
100153692	BRENTWOOD	NY		05/31/2024	8.750	413,448		575,000
100153693	CORAL SPRINGS	FL		05/31/2024	7.375	227,807		302,000
100153694	ST PETE BEACH	FL		05/31/2024	8.490	2,863,248		3,435,000
100153695	LAS VEGAS	NV		05/31/2024	7.750	979,496		1,550,000
100153696	CHARLESTON	SC		05/31/2024	7.490	815,097		1,935,000
100153697	WEST COVINA	CA		05/31/2024	8.250	742,739		900,000
100153698	FRISCO	TX		05/31/2024	8.500	370,429		442,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153699	OVIEDO	FL		05/31/2024	7.250	345,986		431,000
100153700	IDAHO FALLS	ID		05/31/2024	10.375	324,206		418,000
100153701	SCHERTZ	TX		05/31/2024	8.125	260,788		330,000
100153702	LIVE OAK	TX		05/31/2024	9.500	306,583		351,000
100153703	MIAMI LAKES	FL		07/11/2024	7.750	1,016,476		1,200,000
100153704	SHELBY TOWNSHIP	MI		07/11/2024	7.625	311,547		385,000
100153705	PASADENA	CA		07/11/2024	8.750	924,143		1,000,000
100153706	KIHEI	HI		07/11/2024	7.625	1,157,374		1,875,000
100153707	DULUTH	GA		07/11/2024	8.750	881,520		1,050,000
100153708	DANVILLE	CA		07/11/2024	7.375	435,476		1,150,000
100153709	LOS ANGELES	CA		07/11/2024	8.250	625,004		760,000
100153710	MINERAL	VA		07/11/2024	7.500	123,547		615,000
100153711	AURORA	CO		07/11/2024	7.875	316,938		450,000
100153712	HOLLYWOOD	FL		07/11/2024	8.000	896,618		1,170,000
100153713	BUFORD	GA		07/11/2024	7.250	272,868		372,000
100153716	GILBERT	AZ		07/11/2024	7.625	1,082,525		1,325,000
100153718	ORLANDO	FL		07/11/2024	8.375	1,492,630		1,713,000
100153719	KAUFMAN	TX		07/11/2024	8.000	136,762		173,000
100153720	SKOKIE	IL		07/11/2024	7.375	439,004		575,000
100153721	LOS ANGELES (SAN PEDRO AREA)	CA		07/11/2024	7.375	499,347		896,250
100153722	AUBURN	CA		07/11/2024	8.125	419,574		580,000
100153723	BRADENTON	FL		07/11/2024	7.750	559,260		756,000
100153724	CHINO HILLS	CA		07/11/2024	7.750	769,581		940,000
100153725	OREM	UT		07/11/2024	8.250	300,833		360,000
100153726	ROUND ROCK	TX		07/11/2024	7.625	269,204		325,000
100153729	ATWATER	CA		07/11/2024	7.625	759,650		925,000
100153730	HAMPTON	GA		07/11/2024	9.250	185,610		243,000
100153732	GRONINGEN	NLD		05/30/2024	5.600	1,197,683		1,600,880
100153733	ROTTERDAM	NLD		05/30/2024	5.650	122,367		180,212
100153734	ROTTERDAM	NLD		05/30/2024	6.100	189,507		197,094
100153735	ROTTERDAM	NLD		05/30/2024	6.100	8,663		9,010
100153736	ALMERE	NLD		05/30/2024	5.650	270,724		519,001
100153737	ALMERE	NLD		05/30/2024	5.650	460,231		882,302
100153738	GRONINGEN	NLD		05/30/2024	5.600	95,945		281,446
100153739	GRONINGEN	NLD		05/30/2024	5.600	73,529		215,690
100153740	WILLEMSTAD	NLD		05/30/2024	5.800	227,408		310,710
100153741	MIDDELBURG	NLD		05/30/2024	5.950	539,696		645,219
100153742	MIDDELBURG	NLD		05/30/2024	5.950	35,980		43,015
100153743	S-GRAVENHAGE	NLD		05/30/2024	5.600	1,375,819		1,879,797
100153744	LEEUWARDEN	NLD		05/30/2024	5.850	129,947		165,712
100153745	APELDOORN	NLD		05/30/2024	5.950	300,504		383,209
100153746	ROTTERDAM	NLD		05/30/2024	6.200	442,634		529,178
100153747	ROTTERDAM	NLD		05/30/2024	6.200	29,509		35,279
100153748	ROTTERDAM	NLD		05/30/2024	5.950	223,077		266,693
100153749	ROTTERDAM	NLD		05/30/2024	5.950	15,161		18,125
100153750	LANDGRAAF	NLD		05/30/2024	5.650	108,290		180,212
100153751	UTRECHT	NLD		05/30/2024	5.300	568,520		724,990
100153752	LEEUWARDEN	NLD		05/30/2024	6.000	154,313		184,484
100153753	LEEUWARDEN	NLD		05/30/2024	6.000	10,288		12,299
100153754	S-GRAVENHAGE	NLD		05/30/2024	5.750	247,712		315,889
100153755	S-GRAVENHAGE	NLD		05/30/2024	6.000	172,451		253,747
100153756	S-GRAVENHAGE	NLD		05/30/2024	6.000	190,048		279,639
100153757	BERGEN OP ZOOM	NLD		05/30/2024	5.350	286,967		548,921
100153758	AMSTERDAM	NLD		05/30/2024	5.250	757,837		1,118,557
100153759	ACHTHUIZEN	NLD		05/30/2024	5.900	198,982		239,414

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153760	ACHTHUIZEN	NLD.		05/30/2024	5.900	11,912		14,332
100153761	ZUIDLAREN	NLD.		05/30/2024	4.770	1,118,090		1,465,516
100153762	TILBURG	NLD.		05/30/2024	5.250	1,833,613		2,698,000
100153763	NES	NLD.		05/30/2024	5.500	162,434		165,712
100153764	GRONINGEN	NLD.		05/30/2024	5.400	735,286		1,061,593
100153765	RIEL	NLD.		05/30/2024	4.710	102,063		122,018
100153766	RIEL	NLD.		05/30/2024	4.710	1,530,944		1,830,277
100153767	GOIRLE	NLD.		05/30/2024	4.570	175,556		239,864
100153768	GOIRLE	NLD.		05/30/2024	4.570	6,371		8,704
100153769	HOOGEVEEN	NLD.		05/30/2024	5.650	121,826		155,355
100153770	SITTARD	NLD.		05/30/2024	5.350	485,137		662,848
100153771	NEER	NLD.		05/30/2024	5.600	357,356		538,564
100153772	GRONINGEN	NLD.		05/30/2024	5.600	1,301,398		1,589,475
100153773	GRONINGEN	NLD.		05/30/2024	5.600	57,393		70,098
100153774	TERNEUZEN	NLD.		05/30/2024	5.750	142,130		169,920
100153775	TERNEUZEN	NLD.		05/30/2024	5.750	9,475		11,328
100153776	BREDA	NLD.		05/30/2024	5.450	108,290		290,825
100153777	AMSTERDAM	NLD.		05/30/2024	5.350	1,664,681		2,449,432
100153778	S-GRAVENHAGE	NLD.		05/30/2024	5.250	3,107,911		4,298,157
100153779	S-GRAVENHAGE	NLD.		05/30/2024	5.250	595,593		835,810
100153780	BUSSUM	NLD.		05/30/2024	5.200	4,656,451		7,063,478
100153781	AMSTELVEEN	NLD.		05/30/2024	5.350	303,211		414,280
100153782	SPIJKENISSE	NLD.		05/30/2024	5.700	124,533		159,254
100153783	OISTERWIJK	NLD.		05/30/2024	6.650	108,290		267,418
100153784	LONG BEACH	CA.		07/10/2024	7.500	440,204		580,000
100153785	GLENDALE	CA.		07/10/2024	7.125	1,166,002		1,465,000
100153786	SAN RAFAEL	CA.		07/10/2024	7.375	1,985,555		3,400,000
100153787	VENICE	FL.		07/10/2024	7.625	384,946		520,000
100153788	SARASOTA	FL.		07/10/2024	8.000	1,671,468		2,382,000
100153789	KAILUA-KONA	HI.		07/10/2024	7.250	738,456		1,175,000
100153790	ENCINITAS	CA.		07/10/2024	7.375	2,020,783		9,150,000
100153791	BONITA SPRINGS	FL.		07/10/2024	7.250	639,214		925,000
100153792	CHATSWORTH	CA.		07/10/2024	7.250	1,357,083		1,825,000
100153793	AUSTIN	TX.		07/10/2024	7.625	1,308,160		1,742,000
100153795	DALLAS	TX.		07/10/2024	7.250	459,960		990,000
100153796	HERRIMAN	UT.		07/10/2024	6.875	846,128		1,630,000
100153797	LOS ANGELES	CA.		07/10/2024	7.000	1,184,402		2,500,000
100153798	INWOOD	NY.		07/10/2024	7.500	311,238		850,000
100153799	RIVIERA BEACH	FL.		07/10/2024	7.625	177,499		303,000
100153800	SAN DIEGO	CA.		07/10/2024	7.125	1,046,631		1,825,000
100153801	ORMOND BEACH	FL.		07/10/2024	7.500	111,868		353,000
100153802	ESTERO	FL.		07/10/2024	6.990	648,256		871,000
100153803	CHEVY CHASE	MD.		07/10/2024	7.625	844,913		3,100,000
100153805	LOS ANGELES	CA.		07/10/2024	7.375	1,218,746		1,750,000
100153806	DULUTH	GA.		07/10/2024	7.990	314,469		490,000
100153807	DALLAS	TX.		07/10/2024	7.250	730,812		1,630,000
100153808	AUSTIN	TX.		07/10/2024	7.000	1,322,225		1,950,000
100153809	PALM BEACH GARDENS	FL.		07/10/2024	9.250	920,773		1,290,000
100153810	CHARLESTON	SC.		07/10/2024	7.500	1,141,033		1,525,000
100153811	LORTON	VA.		07/10/2024	9.750	1,087,066		1,420,000
100153812	SPRING HOPE	NC.		07/10/2024	8.875	315,511		383,000
100153813	BUSHKILL	PA.		07/10/2024	9.625	116,332		145,000
100153814	CARSON	CA.		07/10/2024	8.990	576,116		780,000
100153815	WINTER SPRINGS	FL.		07/10/2024	9.750	345,827		432,000
100153816	BEL AIR	MD.		07/10/2024	8.990	434,266		570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153817	LAWRENCEVILLE	GA		07/10/2024	9.125	316,410		398,000
100153818	CONCORD	NC		07/10/2024	9.625	364,078		435,000
100153819	SIMPSONVILLE	SC		07/10/2024	8.875	486,926		625,000
100153821	HOUSTON	TX		07/10/2024	9.750	321,061		550,000
100153822	HENRICO	VA		07/10/2024	9.250	260,201		321,500
100153823	DANVERS	MA		07/10/2024	8.875	555,427		690,000
100153824	THOMASVILLE	GA		07/10/2024	9.500	158,769		225,000
100153825	CINCINNATI	OH		07/10/2024	9.000	184,499		245,000
100153826	LAS VEGAS	NV		07/10/2024	9.250	250,259		345,000
100153827	SAN DIEGO	CA		07/10/2024	9.625	969,493		1,175,000
100153828	MOUNT LAUREL	NJ		07/10/2024	8.875	447,469		543,210
100153829	MISSION	TX		07/10/2024	9.375	234,534		278,000
100153830	WADDELL	AZ		07/10/2024	9.125	1,825,489		2,170,000
100153831	LOS ANGELES	CA		07/10/2024	9.750	652,045		800,000
100153832	SEFFNER	FL		07/10/2024	9.625	578,370		700,000
100153833	SAN DIEGO	CA		07/10/2024	9.250	1,099,276		1,450,000
100153834	LEESVILLE	SC		07/10/2024	9.000	351,896		475,000
100153835	PHILADELPHIA	PA		07/10/2024	9.250	418,993		600,000
100153836	JASPER	GA		07/10/2024	9.375	265,229		353,000
100153837	ORLANDO	FL		07/10/2024	9.375	912,071		1,130,000
100153838	PORTLAND	OR		07/10/2024	9.375	343,653		400,000
100153839	GREEN COVE SPRINGS	FL		07/10/2024	9.125	443,958		535,000
100153840	SAN ANTONIO	TX		07/10/2024	9.125	572,773		685,000
100153841	HUMBLE	TX		07/10/2024	8.990	172,131		229,000
100153842	CHICAGO	IL		06/05/2024	9.625	126,946		195,000
100153843	HANSON	MA		06/05/2024	8.625	1,227,899		1,550,000
100153844	BAY POINT	CA		06/05/2024	7.750	500,523		659,000
100153845	BELLFLOWER	CA		06/05/2024	8.375	838,985		1,010,000
100153846	FONTANA	CA		06/05/2024	7.625	321,241		643,000
100153847	WALNUT	CA		06/05/2024	7.250	1,020,877		1,600,000
100153848	GOLDSBORO	NC		06/05/2024	7.875	199,982		262,000
100153849	AURORA	IL		06/05/2024	7.999	225,074		283,000
100153850	ROCKLAND	MA		06/05/2024	7.999	369,181		480,000
100153851	WASHINGTON	DC		06/05/2024	7.750	590,716		800,000
100153852	GRANITEVILLE	SC		06/05/2024	8.999	200,388		241,000
100153853	TULARE	CA		06/05/2024	8.875	171,579		310,000
100153854	HOUSTON	TX		06/05/2024	6.750	186,498		256,000
100153855	MONTEBELLO	CA		06/05/2024	7.999	684,207		960,245
100153856	ENNIS	TX		06/05/2024	10.375	249,178		307,000
100153857	MEMPHIS	TN		06/05/2024	9.250	327,974		400,000
100153858	VICTORVILLE	CA		06/05/2024	7.750	350,035		525,000
100153859	NEWARK	NJ		06/05/2024	7.375	698,613		925,000
100153860	WATERBURY	CT		06/05/2024	7.999	302,462		375,000
100153861	SPRINGFIELD	MA		06/05/2024	7.999	240,483		310,000
100153862	IRVINGTON	NJ		06/05/2024	6.999	286,339		507,500
100153863	LAS VEGAS	NV		06/05/2024	7.875	371,037		735,000
100153864	NEW ORLEANS	LA		06/05/2024	8.875	245,781		315,000
100153865	TEQUESTA	FL		06/05/2024	7.499	755,150		995,000
100153866	DELMONT	PA		06/05/2024	8.499	103,165		125,000
100153867	COLUMBUS	GA		06/05/2024	6.750	118,815		162,000
100153868	KYLE	TX		06/05/2024	6.999	222,530		300,000
100153869	TUCSON	AZ		06/05/2024	6.999	167,110		225,000
100153870	CHICAGO	IL		06/05/2024	7.625	170,114		250,000
100153871	BALTIMORE	MD		06/05/2024	8.250	171,848		218,000
100153872	NEW BEDFORD	MA		06/05/2024	7.999	427,079		570,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153873	MIAMI	FL		06/05/2024	7.125	181,704		260,000
100153874	CAPE CORAL	FL		06/05/2024	10.499	311,636		352,000
100153875	SPRINGFIELD	MA		06/05/2024	9.375	245,482		285,000
100153876	HESPERIA	CA		06/05/2024	8.875	430,158		510,000
100153877	LOS ANGELES	CA		06/05/2024	6.750	320,971		585,000
100153878	PERRIS	CA		06/05/2024	9.375	780,600		955,000
100153879	FRESNO	CA		06/05/2024	8.875	218,895		800,000
100153880	MINERAL WELLS	TX		06/05/2024	8.999	158,882		249,145
100153881	LOS ANGELES	CA		06/05/2024	10.250	735,379		788,000
100153882	WEST COVINA	CA		06/05/2024	7.375	1,911,636		2,350,000
100153883	PALOS VERDES ESTATES	CA		06/05/2024	8.499	741,218		970,000
100153884	BAKERSFIELD	CA		06/05/2024	7.999	235,491		290,000
100153885	SPRING VALLEY	CA		06/05/2024	10.375	659,930		780,000
100153886	CLARKSVILLE	TN		06/05/2024	7.499	180,756		265,000
100153887	SALISBURY	NC		06/05/2024	9.750	330,697		381,000
100153888	WEEKI WACHEE	FL		06/05/2024	6.875	295,710		400,000
100153889	SAN BERNARDINO	CA		06/05/2024	7.999	323,899		480,000
100153890	NORTH CANTON	OH		06/05/2024	7.750	189,101		250,000
100153891	WOODSTOCK	MD		06/05/2024	8.250	717,904		870,000
100153892	DALLAS	TX		06/05/2024	8.875	127,123		250,000
100153893	OXNARD	CA		06/05/2024	8.125	479,835		670,000
100153894	ANGELS CAMP	CA		06/05/2024	7.750	258,501		360,000
100153895	ALABASTER	AL		06/05/2024	7.625	191,336		245,000
100153896	HOUSTON	TX		06/05/2024	7.375	194,984		270,000
100153897	BALTIMORE	MD		06/05/2024	8.250	191,999		235,000
100153898	HAWTHORNE	CA		06/05/2024	8.999	632,778		1,645,000
100153899	HOOVER	AL		06/05/2024	7.499	201,919		265,000
100153900	LOMPOC	CA		06/05/2024	8.375	293,137		495,000
100153901	NEW CARROLLTON	MD		06/05/2024	7.999	356,576		495,000
100153902	LOS BANOS	CA		06/05/2024	9.625	481,041		580,000
100153903	HIRAM	GA		06/05/2024	8.750	265,416		296,000
100153904	BREWER	ME		06/05/2024	7.999	187,282		240,000
100153905	PHILADELPHIA	PA		06/05/2024	7.999	109,246		137,000
100153906	WATERLOO	SC		06/05/2024	9.999	178,178		260,000
100153907	FORT WORTH	TX		06/05/2024	8.999	176,011		255,000
100153908	VACAVILLE	CA		06/05/2024	6.999	306,119		660,000
100153909	WARREN	MI		06/05/2024	8.875	231,974		275,500
100153910	DYER	IN		06/05/2024	6.999	166,631		225,000
100153911	INDIALANTIC	FL		06/05/2024	7.250	523,515		1,350,000
100153912	REDDING	CA		06/05/2024	8.999	141,493		235,000
100153913	ELIZABETH	NJ		06/05/2024	8.499	348,608		555,000
100153914	WARSAW	IN		06/05/2024	7.999	149,819		182,000
100153915	PARADISE	CA		06/05/2024	7.999	200,502		449,000
100153916	ROCKVILLE	MD		06/05/2024	6.999	194,348		255,000
100153917	FORT WORTH	TX		06/05/2024	8.499	209,061		270,000
100153918	HOT SPRINGS VILLAGE	AR		06/05/2024	7.750	205,978		339,000
100153919	DAVENPORT	FL		06/05/2024	6.999	552,866		738,000
100153920	NEWPORT NEWS	VA		06/05/2024	7.999	325,371		394,000
100153921	RAYMORE	MO		06/05/2024	8.125	178,409		218,000
100153922	ORLANDO	FL		06/05/2024	7.125	354,774		465,000
100153923	KANSAS CITY	KS		06/05/2024	8.750	188,755		225,000
100153924	NORTH PORT	FL		06/05/2024	7.499	220,184		285,000
100153925	MANASSAS	VA		06/05/2024	8.999	367,293		460,000
100153926	COLORADO SPRINGS	CO		06/05/2024	7.999	357,118		470,000
100153927	CATONSVILLE	MD		06/05/2024	8.625	326,454		401,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100153928	ATLANTA	GA		06/05/2024	7.625	212,414		301,000
100153929	ATLANTA	GA		06/05/2024	7.875	242,555		340,000
100153930	SALINAS	CA		06/05/2024	8.999	738,983		928,000
100153931	LUBBOCK	TX		06/05/2024	7.499	184,594		260,000
100153932	CYPRESS	TX		06/05/2024	7.625	267,146		324,000
100153933	BALTIMORE	MD		06/05/2024	9.375	143,280		205,000
100153934	LANCASTER	CA		06/05/2024	7.999	275,151		385,000
100153935	LUBBOCK	TX		06/05/2024	7.499	176,979		235,000
100153936	FAIR OAKS	CA		06/05/2024	8.875	625,529		750,000
100153937	RIVERDALE	MD		06/05/2024	7.999	273,857		343,000
100153938	LOS ANGELES	CA		06/05/2024	9.750	768,769		875,000
100153939	LOS ANGELES	CA		06/05/2024	8.125	429,122		655,000
100153940	CARMEL	CA		06/05/2024	7.250	606,207		2,336,000
100153941	LOS ANGELES	CA		06/05/2024	8.125	1,548,649		3,000,000
100153942	MOSES LAKE	WA		06/05/2024	7.875	205,128		275,000
100153943	LAKE ELSINORE	CA		06/05/2024	9.999	570,436		695,000
100153944	LONG BEACH	CA		06/05/2024	7.499	273,138		360,000
100153945	WOODLAND HILLS	CA		06/05/2024	7.625	630,370		1,500,000
100153947	HIALEAH	FL		06/05/2024	8.875	558,045		680,000
100153949	HICKORY HILLS	IL		06/05/2024	9.250	386,196		420,000
100153950	GARDNER	MA		06/05/2024	7.875	429,971		560,000
100153951	FARMVILLE	VA		06/05/2024	8.125	104,787		141,000
100153952	HOUSTON	TX		06/05/2024	8.750	197,302		305,000
100153953	LOS ANGELES	CA		06/05/2024	8.625	611,448		750,000
100153954	SAN DIEGO	CA		06/05/2024	8.375	463,333		800,000
100153955	GILROY	CA		06/05/2024	7.625	649,045		930,000
100153956	COLUMBUS	GA		06/05/2024	6.999	144,925		195,000
100153957	ALPHARETTA	GA		06/05/2024	7.625	763,541		927,000
100153958	HOUSTON	TX		06/05/2024	8.250	164,121		237,000
100153959	BELLEVIEW	FL		06/05/2024	8.375	133,759		165,000
100153960	CAPE CORAL	FL		06/05/2024	7.999	267,334		325,000
100153961	ROSEMEAD	CA		06/05/2024	8.250	416,256		730,000
100153962	BLUE SPRINGS	MO		06/05/2024	6.750	281,735		385,000
100153963	CAPE CORAL	FL		06/05/2024	7.125	321,363		420,000
100153964	CINCINNATI	OH		06/05/2024	8.625	129,439		179,000
100153965	NEWARK	NJ		06/05/2024	8.999	471,175		535,000
100153966	HOUSTON	TX		06/05/2024	7.999	173,914		325,000
100153967	EDMOND	OK		06/05/2024	7.999	201,501		278,000
100153968	SHELBYVILLE	TN		06/05/2024	8.750	268,966		399,000
100153969	CARSON	CA		06/05/2024	6.999	453,158		815,000
100153970	HINESVILLE	GA		06/05/2024	9.499	153,084		218,000
100153971	WASHINGTON	DC		06/05/2024	8.499	147,721		189,675
100153972	LOS ANGELES	CA		06/05/2024	7.625	1,182,929		1,450,000
100153973	DUARTE	CA		06/05/2024	7.999	537,538		700,000
100153974	LOUISBURG	NC		06/05/2024	7.875	344,672		749,000
100153975	GREAT MILLS	MD		06/05/2024	7.499	215,622		269,000
100153976	LAS VEGAS	NV		06/05/2024	7.750	360,325		650,000
100153977	HOLLAND	MI		06/05/2024	7.999	244,583		302,000
100153978	MELBOURNE	FL		06/05/2024	7.625	193,472		280,000
100153979	LOS ANGELES	CA		06/05/2024	7.625	982,904		1,525,000
100153980	HOUSTON	TX		06/05/2024	7.375	211,448		275,000
100153981	NEW ORLEANS	LA		06/05/2024	9.375	138,378		204,000
100153982	GAINESVILLE	GA		06/05/2024	9.750	166,385		250,000
100154063	REDWOOD CITY	CA		06/06/2024	7.375	609,224		835,000
100154064	SCOTTSDALE	AZ		06/06/2024	7.000	433,500		2,850,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154065	PALM SPRINGS	CA		06/06/2024	7.125	873,276		1,075,000
100154066	COTO DE CAZA	CA		06/06/2024	7.250	1,611,720		1,980,000
100154067	WOODLAND HILLS	CA		06/06/2024	7.500	1,066,508		1,300,000
100154068	FALLBROOK	CA		06/06/2024	7.500	757,020		930,000
100154069	DORAL	FL		06/06/2024	7.375	933,175		1,145,000
100154070	LOS ANGELES	CA		06/06/2024	7.750	528,450		800,000
100154071	RIALTO	CA		06/06/2024	7.875	468,050		575,000
100154072	WASHINGTON	DC		06/06/2024	7.375	380,881		537,000
100154073	PUYALLUP	WA		06/06/2024	7.500	328,144		430,000
100154074	SAN BERNARDINO	CA		06/06/2024	7.875	459,910		565,000
100154075	MONTEBELLO	CA		06/06/2024	7.625	682,080		840,000
100154076	KANNAPOLIS	NC		06/06/2024	6.500	482,963		935,000
100154077	TARZANA	CA		06/06/2024	8.375	665,438		1,000,000
100154078	FRESNO	CA		06/06/2024	7.625	549,450		1,330,000
100154079	FRESNO	CA		06/06/2024	7.750	268,092		330,000
100154080	POWDER SPRINGS	GA		06/06/2024	9.625	240,493		292,000
100154081	GLENDALE	AZ		06/06/2024	7.500	2,234,870		3,200,000
100154082	PARK CITY	UT		07/11/2024	8.250	1,019,379		1,250,000
100154084	GEORGETOWN	TX		07/11/2024	7.875	971,004		1,178,000
100154085	CAPE CORAL	FL		07/11/2024	7.625	801,653		980,000
100154086	DENVER	NC		07/11/2024	7.750	313,818		404,000
100154087	DENVER	CO		07/11/2024	7.500	338,351		515,000
100154090	HOUSTON	TX		07/11/2024	7.750	1,761,548		2,340,000
100154091	PALM BEACH	FL		07/11/2024	7.750	2,049,604		4,400,000
100154092	LAKE HAVASU CITY	AZ		07/11/2024	7.625	325,306		385,000
100154093	EDMOND	OK		07/11/2024	9.750	410,603		527,000
100154094	FRANKFORT	IL		07/11/2024	8.375	1,793,686		2,200,000
100154095	SACRAMENTO	CA		07/11/2024	8.375	602,997		865,000
100154096	POST FALLS	ID		07/11/2024	7.875	263,761		510,000
100154098	FOUNTAIN HILLS	AZ		07/11/2024	7.375	1,615,030		2,004,000
100154099	RANCHO SANTA FE	CA		07/11/2024	8.375	2,099,261		4,700,000
100154100	ORLANDO	FL		07/11/2024	7.875	236,920		379,000
100154101	AUSTIN	TX		07/11/2024	7.875	241,216		280,000
100154103	SAN FRANCISCO	CA		07/11/2024	8.125	2,270,872		2,975,000
100154104	ORANGE	TX		07/11/2024	9.750	145,890		180,000
100154106	MEDFORD	OR		07/11/2024	7.625	188,051		532,000
100154107	CHARLESTON	SC		07/11/2024	8.750	524,346		650,000
100154108	AUSTINTOWN	OH		07/11/2024	8.375	258,303		330,000
100154109	SUSSEX	WI		07/11/2024	7.375	387,405		800,000
100154111	DRIPPING SPRINGS	TX		07/11/2024	7.875	580,178		678,000
100154112	VERNON ROCKVILLE	CT		07/11/2024	9.750	195,309		228,000
100154113	HAMPTON	VA		07/11/2024	8.250	106,008		178,000
100154115	COLUMBUS	OH		07/11/2024	8.750	194,138		265,000
100154117	VENTURA	CA		07/11/2024	8.000	696,397		905,000
100154118	AVALON	CA		07/11/2024	8.250	897,075		1,100,000
100154119	HOLIDAY	FL		07/11/2024	9.625	360,934		393,000
100154120	RIO RANCHO	NM		07/11/2024	7.750	148,533		268,000
100154121	LAS VEGAS	NV		07/11/2024	8.000	2,078,620		2,500,000
100154122	RIO RANCHO	NM		07/11/2024	7.750	158,051		310,000
100154123	NEVADA CITY	CA		07/11/2024	8.375	579,017		840,000
100154124	LUGOFF	SC		07/11/2024	7.875	353,146		510,000
100154127	SAINT PETERSBURG	FL		07/11/2024	7.375	292,548		360,000
100154128	POMPANO BEACH	FL		07/11/2024	8.000	300,693		385,000
100154130	GLENDALE HEIGHTS	IL		07/11/2024	8.250	127,523		165,000
100154131	GLEN ELLYN	IL		07/11/2024	9.375	126,578		180,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154132	BURR RIDGE	IL		07/11/2024	8.000	301,922		375,000
100154133	CYPRESS	CA		07/11/2024	9.250	1,312,048		1,420,000
100154135	SUGARLOAF	CA		07/11/2024	7.500	295,351		400,000
100154136	HURRICANE	UT		07/11/2024	7.750	492,239		725,000
100154137	ERIE	CO		07/11/2024	7.000	420,517		620,000
100154138	DALHART	TX		07/11/2024	8.875	278,108		294,000
100154139	COLLEGE STATION	TX		07/11/2024	7.625	265,625		370,000
100154140	KNOXVILLE	TN		07/11/2024	7.375	287,934		380,000
100154141	LAKEBAY	WA		07/11/2024	7.375	389,213		912,000
100154142	LONGBOAT KEY	FL		07/11/2024	7.750	802,684		1,175,000
100154143	TUCSON	AZ		07/11/2024	8.625	282,970		750,000
100154144	NORTHAMPTON	PA		07/11/2024	10.000	531,404		613,000
100154146	DALY CITY	CA		07/11/2024	7.625	457,724		1,145,000
100154147	LAGUNA HILLS	CA		07/11/2024	7.750	2,402,146		3,400,000
100154148	YOUNGSVILLE	LA		07/11/2024	9.125	672,709		840,000
100154149	SURPRISE	AZ		07/11/2024	7.125	553,844		622,000
100154150	NEW ORLEANS	LA		07/11/2024	8.375	110,173		130,000
100154151	LAKE WORTH	FL		07/11/2024	8.875	399,696		450,000
100154152	INMAN	SC		07/11/2024	7.875	251,689		313,000
100154153	SPRING	TX		07/11/2024	8.875	224,901		260,000
100154154	SAINT JOHNS	FL		07/11/2024	8.375	952,274		1,200,000
100154155	EAGLE	ID		07/11/2024	7.750	1,772,926		2,220,000
100154156	WINCHESTER	TN		07/11/2024	8.750	500,478		663,000
100154157	RICHMOND	TX		07/11/2024	8.875	239,237		289,000
100154158	EL PASO	TX		07/11/2024	7.125	149,852		268,000
100154159	LAFAYETTE	CA		07/11/2024	7.375	792,525		1,750,000
100154160	FULTONDALE	AL		07/11/2024	7.500	209,230		270,000
100154161	DES PLAINES	IL		07/11/2024	7.500	308,282		375,000
100154162	IMPERIAL BEACH	CA		07/11/2024	7.625	899,886		1,175,000
100154164	LAKEWOOD RANCH	FL		07/11/2024	7.875	388,456		470,000
100154165	CHARLOTTE	NC		07/11/2024	7.875	188,298		290,000
100154166	PHOENIX	AZ		07/11/2024	7.500	1,369,974		1,725,000
100154167	ROSENBERG	TX		07/11/2024	8.750	395,529		417,000
100154168	KINGSBURG	CA		07/11/2024	7.250	171,376		355,000
100154170	ASBURY PARK	NJ		07/11/2024	7.500	257,833		410,000
100154171	SAN DIEGO	CA		07/11/2024	7.375	1,499,280		3,165,000
100154172	DAYTON	TX		07/11/2024	7.625	273,147		339,000
100154174	LITTLE ELM	TX		07/11/2024	7.125	278,895		442,000
100154175	COLORADO SPRINGS	CO		07/11/2024	7.500	447,772		740,000
100154176	DEERFIELD BEACH	FL		07/11/2024	8.250	164,847		222,000
100154177	BUCKEYE	AZ		07/11/2024	7.000	304,931		615,000
100154178	BUCKEYE	AZ		07/11/2024	7.000	325,511		664,000
100154179	ACWORTH	GA		07/11/2024	7.375	243,054		355,000
100154180	ENCINITAS	CA		07/11/2024	7.750	1,065,018		2,850,000
100154181	JACKSONVILLE	FL		07/11/2024	7.750	322,563		417,000
100154182	JACKSONVILLE	FL		07/11/2024	7.750	322,674		417,000
100154183	DALLAS	TX		07/11/2024	7.750	1,932,549		2,395,000
100154184	DALLAS	TX		07/11/2024	9.125	406,831		508,000
100154185	OCEANSIDE	CA		07/11/2024	7.875	367,746		550,000
100154186	PETALUMA	CA		07/11/2024	8.000	1,467,474		2,101,000
100154187	CHULA VISTA	CA		07/11/2024	7.000	761,068		1,180,000
100154188	FRANKLIN	TN		07/11/2024	7.750	664,449		805,000
100154189	SAHUARITA	AZ		07/11/2024	9.500	377,884		440,000
100154190	CHANDLER	AZ		07/11/2024	7.500	280,199		398,000
100154191	RANCHO CUCAMONGA	CA		07/11/2024	6.875	691,118		1,695,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154192	LOS ANGELES	CA		07/11/2024	7.625	1,734,269		2,260,000
100154193	POMPANO BEACH	FL		07/11/2024	8.000	220,967		357,000
100154194	SANTA BARBARA	CA		07/11/2024	7.125	408,039		1,302,000
100154195	GRESHAM	OR		07/11/2024	7.875	335,432		460,000
100154196	MARGATE	FL		07/11/2024	7.875	448,769		665,000
100154197	ISELIN	NJ		07/11/2024	7.375	279,310		407,000
100154198	MIAMI	FL		07/11/2024	7.500	375,350		560,000
100154199	LOS ANGELES (SUNLAND AREA)	CA		07/11/2024	7.750	641,376		780,000
100154200	BELLEVUE	NE		07/11/2024	7.750	170,178		255,000
100154201	SAN DIEGO	CA		07/11/2024	7.375	1,006,788		2,750,000
100154202	CHICAGO	IL		07/11/2024	7.875	409,432		560,000
100154203	PHILADELPHIA	PA		07/11/2024	8.250	111,505		143,000
100154204	BEE CAVE	TX		07/11/2024	7.125	771,929		1,080,000
100154205	PORT SAINT LUCIE	FL		07/11/2024	8.250	335,558		413,000
100154206	ARVADA	CO		07/11/2024	7.500	1,047,744		1,275,000
100154207	PASADENA	CA		07/11/2024	7.125	437,766		580,000
100154208	LOS GATOS	CA		07/11/2024	7.500	265,476		1,300,000
100154209	BOTHELL	WA		07/11/2024	7.000	726,440		1,810,000
100154211	HOLLISTER	CA		07/11/2024	7.500	1,036,322		1,260,000
100154214	MARANA	AZ		07/11/2024	8.000	169,232		335,000
100154216	BOTHELL	WA		07/11/2024	7.250	445,177		1,000,000
100154328	BELMONT	NC		06/07/2024	9.250	626,688		780,000
100154329	AUBURNDALE	FL		06/07/2024	8.375	202,860		252,000
100154330	OXNARD	CA		06/07/2024	9.125	565,730		695,000
100154331	VICTORVILLE	CA		06/07/2024	10.375	295,833		365,000
100154332	MYRTLE BEACH	SC		06/07/2024	8.750	499,912		643,000
100154333	JACKSONVILLE	FL		06/07/2024	10.500	245,325		300,000
100154334	NORTH LAS VEGAS	NV		06/07/2024	8.750	356,435		440,000
100154335	EDINBURG	TX		06/07/2024	8.000	395,523		515,000
100154336	CHICAGO	IL		06/07/2024	10.375	434,070		536,000
100154337	CALABASAS	CA		06/12/2024	7.875	3,042,750		4,300,000
100154338	GLENDALE	CA		06/12/2024	7.875	3,636,000		4,800,000
100154339	WINNETKA	CA		06/12/2024	8.750	898,865		1,100,000
100154340	TARZANA	CA		06/12/2024	8.500	1,724,100		2,100,000
100154341	WASHOUGAL	WA		06/12/2024	8.625	1,099,312		1,355,000
100154342	TARZANA	CA		06/12/2024	7.990	1,450,512		1,800,000
100154343	JOHNS CREEK	GA		06/12/2024	8.500	677,210		897,000
100154344	JAMAICA	NY		06/12/2024	8.250	764,906		995,000
100154345	BROOKLYN	NY		06/12/2024	8.375	682,550		800,000
100154346	LYNBROOK	NY		06/12/2024	8.125	1,007,438		1,350,000
100154347	PUERTO VALLARTA	MEX		06/12/2024	9.473	389,900		784,601
100154348	LOS CABOS	MEX		06/12/2024	9.223	1,137,000		2,448,684
100154349	TULUM	MEX		06/12/2024	9.223	649,900		1,044,165
100154350	CABO SAN LUCAS	MEX		06/12/2024	9.657	296,300		476,795
100154500	DOWNEY	CA		06/14/2024	7.625	1,101,924		1,690,000
100154501	SAINT PETERSBURG	FL		06/14/2024	7.875	213,860		300,000
100154502	LILLINGTON	NC		06/14/2024	8.750	140,394		195,000
100154503	SAN BERNARDINO	CA		06/14/2024	7.999	290,900		506,000
100154504	TRENTON	NJ		06/14/2024	7.625	357,000		472,000
100154505	LAS VEGAS	NV		06/14/2024	7.125	229,783		360,000
100154506	TOBYHANNA	PA		06/14/2024	10.125	144,896		215,000
100154507	GOLDSBORO	NC		06/14/2024	8.499	134,227		178,000
100154508	HOUSTON	TX		06/14/2024	7.499	336,576		466,000
100154509	ORANGE	NJ		06/14/2024	8.999	386,982		475,000
100154510	HAMPTON	NH		06/14/2024	6.875	352,332		546,900

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154511	LOS ANGELES	CA		06/14/2024	7.999	1,224,975		1,800,000
100154512	MOFARLAND	CA		06/14/2024	7.250	167,858		403,000
100154513	LOS ANGELES	CA		06/14/2024	8.625	577,661		720,000
100154514	FARMVILLE	VA		06/14/2024	8.125	108,242		143,000
100154515	MIAMI	FL		06/14/2024	7.375	396,304		625,000
100154516	VICTORVILLE	CA		06/14/2024	7.375	611,143		774,500
100154517	NEW ORLEANS	LA		06/14/2024	8.750	164,817		211,000
100154518	NEW HAVEN	CT		06/14/2024	7.999	273,209		460,000
100154519	KLAMATH FALLS	OR		06/14/2024	8.375	160,506		225,000
100154520	FORT WORTH	TX		06/14/2024	7.250	146,504		188,000
100154521	HARVEY	LA		06/14/2024	7.999	145,038		188,000
100154522	ALEXANDRIA	LA		06/14/2024	9.375	113,827		167,000
100154523	HAWAIIAN GARDENS	CA		06/14/2024	8.375	939,268		1,194,000
100154524	LOS ANGELES	CA		06/14/2024	7.125	371,096		650,000
100154525	BAY POINT	CA		06/14/2024	9.125	419,918		824,999
100154526	BALTIMORE	MD		06/14/2024	9.250	179,994		288,000
100154527	CHICAGO	IL		06/14/2024	8.375	235,274		330,000
100154528	LANCASTER	CA		06/14/2024	7.999	431,833		585,000
100154529	RANCHO CUCAMONGA	CA		06/14/2024	7.250	213,824		768,000
100154530	FLAGSTAFF	AZ		06/14/2024	8.750	385,407		469,000
100154531	SAN ANTONIO	TX		06/14/2024	7.625	177,012		255,000
100154532	LAWTON	OK		06/14/2024	6.750	214,144		297,000
100154533	HAWTHORNE	CA		06/14/2024	8.875	964,639		1,185,000
100154534	ALBERMARLE	NC		06/14/2024	7.375	355,258		1,250,000
100154535	RIVERSIDE	CA		06/14/2024	7.999	482,369		600,000
100154536	GRAND RAPIDS	MI		06/14/2024	7.375	120,768		200,000
100154537	SALEM	OR		06/14/2024	7.875	351,459		475,000
100154538	LAKEVILLE	MN		06/14/2024	7.999	225,507		280,000
100154539	KISSIMMEE	FL		06/14/2024	8.750	248,895		300,000
100154540	SACRAMENTO	CA		06/14/2024	6.999	265,171		532,500
100154541	MCDONOUGH	GA		06/14/2024	9.375	144,107		175,000
100154542	STRATFORD	CT		06/14/2024	7.125	153,619		440,000
100154543	WAUWATOSA	WI		06/14/2024	7.375	245,142		350,000
100154544	JACKSONVILLE	FL		06/14/2024	8.999	225,593		280,000
100154545	BALTIMORE	MD		06/14/2024	8.125	243,588		313,000
100154546	HENDERSON	NV		06/14/2024	7.999	332,335		455,000
100154547	SUITLAND	MD		06/14/2024	8.250	254,422		355,000
100154548	SANDY	UT		06/14/2024	7.250	572,872		835,000
100154549	SANTA ANA	CA		06/14/2024	8.250	1,320,710		1,700,000
100154550	INDEPENDENCE	MO		06/14/2024	7.750	145,279		188,000
100154551	MARANA	AZ		06/14/2024	7.999	223,989		335,000
100154552	SILVER SPRING	MD		06/14/2024	7.499	289,975		380,000
100154553	LA PUENTE	CA		06/14/2024	8.125	367,698		667,000
100154554	PALOS VERDES ESTATES	CA		06/14/2024	7.875	2,796,926		3,550,000
100154555	LAS VEGAS	NV		06/14/2024	7.999	295,730		345,000
100154556	WHITTIER	CA		06/14/2024	8.499	1,005,021		1,300,000
100154557	CALEXICO	CA		06/14/2024	8.999	213,071		295,000
100154558	SACRAMENTO	CA		06/14/2024	7.375	368,150		452,000
100154559	OCALA	FL		06/14/2024	7.625	221,869		275,000
100154560	WEST MONROE	LA		06/14/2024	7.999	104,824		134,000
100154561	NORTH LAS VEGAS	NV		06/14/2024	7.999	205,978		566,000
100154562	PERRIS	CA		06/14/2024	7.999	507,659		610,000
100154563	DOWNEY	CA		06/14/2024	7.750	1,154,745		1,400,000
100154564	BALTIMORE	MD		06/14/2024	8.999	165,237		226,000
100154565	LOS ANGELES	CA		06/14/2024	7.999	1,505,021		2,200,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154566	SAN ANTONIO	TX		06/14/2024	6.750	132,370		219,000
100154567	BAKERSFIELD	CA		06/14/2024	8.750	339,366		387,000
100154568	LAS VEGAS	NV		06/14/2024	8.875	472,207		570,000
100154569	DALLAS	TX		06/14/2024	7.250	685,253		920,000
100154570	WILMINGTON	DE		06/14/2024	8.125	307,579		423,000
100154571	LA PUENTE	CA		06/14/2024	8.999	630,231		768,000
100154572	PALMDALE	CA		06/14/2024	8.499	392,169		480,000
100154573	DAVIE	FL		06/14/2024	7.625	1,564,440		2,100,000
100154574	ZEPHYRHILLS	FL		06/14/2024	8.375	185,093		230,000
100154575	RESEDA	CA		06/14/2024	7.250	731,908		965,000
100154576	JURUPA VALLEY	CA		06/14/2024	8.375	132,928		1,550,000
100154577	MOUNT VERNON	WA		06/14/2024	7.375	385,326		475,000
100154578	SANTA CLARITA	CA		06/14/2024	8.875	698,911		956,000
100154579	BAKERSFIELD	CA		06/14/2024	7.999	728,901		880,000
100154580	BALTIMORE	MD		06/14/2024	8.750	196,059		255,000
100154581	KRUM	TX		06/14/2024	7.999	362,379		560,000
100154582	FRESNO	CA		06/14/2024	8.499	715,497		890,010
100154583	CHICAGO	IL		06/14/2024	8.999	275,300		365,000
100154584	SAN JOSE	CA		06/14/2024	8.250	1,541,705		1,908,000
100154585	GREENVILLE	TX		06/14/2024	7.999	304,287		379,000
100154586	LA PUENTE	CA		06/14/2024	7.250	570,883		705,000
100154587	SANTA CLARITA	CA		06/14/2024	7.875	431,681		575,000
100154588	HALETHORPE	MD		06/14/2024	7.875	441,385		540,000
100154589	LOS ANGELES	CA		06/14/2024	7.999	1,119,172		1,446,000
100154590	RAY CITY	GA		06/14/2024	9.999	156,775		197,000
100154591	PASADENA	CA		06/14/2024	7.375	715,993		900,000
100154592	SUTHERLAND	VA		06/14/2024	8.375	345,205		480,000
100154593	GLENDALE	CA		06/14/2024	7.375	452,127		770,000
100154594	VICTORVILLE	CA		06/14/2024	8.625	402,633		500,000
100154595	TUSTIN	CA		06/14/2024	7.999	435,528		550,000
100154596	SAN BERNARDINO	CA		06/14/2024	7.999	307,559		380,000
100154597	CHINO	CA		06/14/2024	7.250	257,782		680,000
100154598	DANBURY	CT		06/14/2024	7.625	434,244		530,000
100154599	KENSINGTON	MD		06/14/2024	8.625	1,290,438		1,540,000
100154600	KENSINGTON	MD		06/14/2024	8.625	1,309,567		1,565,000
100154601	MIAMI	FL		06/14/2024	6.499	256,617		570,000
100154602	MAPLETON	UT		06/14/2024	6.999	315,257		1,029,000
100154603	LILBURN	GA		06/14/2024	7.625	323,910		390,000
100154604	CASTAIC	CA		06/14/2024	7.750	1,335,413		1,890,000
100154605	LOS BANOS	CA		06/14/2024	9.125	397,170		460,000
100154606	EAST FALMOUTH	MA		06/14/2024	9.125	679,561		851,000
100154607	FRESNO	CA		06/14/2024	7.999	469,438		566,000
100154608	BREA	CA		06/14/2024	7.499	979,940		1,370,000
100154610	NORTH OGDEN	UT		06/14/2024	7.999	523,210		1,034,000
100154611	AVENTURA	FL		06/14/2024	7.375	199,417		250,000
100154612	LAS VEGAS	NV		06/14/2024	8.999	392,752		455,000
100154613	UPPERCO	MD		06/14/2024	8.625	1,053,821		1,550,000
100154614	ALEXANDRIA	VA		06/14/2024	8.875	264,636		335,000
100154615	GARLAND	TX		06/14/2024	8.499	244,068		288,000
100154616	COLORADO SPRINGS	CO		06/14/2024	8.375	305,798		375,000
100154617	RIALTO	CA		06/14/2024	7.875	305,504		530,000
100154618	FISHING CREEK	MD		06/14/2024	9.499	285,419		363,000
100154619	DOWNEY	CA		06/14/2024	7.125	456,143		1,200,000
100154620	HICKORY	NC		06/14/2024	8.250	188,806		218,000
100154621	STOCKTON	CA		06/14/2024	7.625	472,930		575,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154622	BRIDGEPORT	CT		06/14/2024	8.999	217,161		265,000
100154623	NORTH LAS VEGAS	NV		06/14/2024	7.499	484,916		600,000
100154624	EUSTIS	FL		06/14/2024	8.999	214,032		296,000
100154625	PETALUMA	CA		06/14/2024	8.999	625,145		780,000
100154626	EL PASO	TX		06/14/2024	9.625	168,985		196,000
100154627	PEARBLOSSOM	CA		06/14/2024	7.625	368,286		450,000
100154628	GARLAND	TX		06/14/2024	9.625	208,629		310,000
100154629	NAPLES	FL		07/19/2024	10.250	1,041,405		1,250,000
100154631	SACRAMENTO	CA		07/19/2024	8.750	253,192		400,000
100154632	HOMESTEAD	FL		07/19/2024	9.875	708,504		850,000
100154633	LAKEWOOD	NJ		07/19/2024	7.000	455,203		749,000
100154634	WOODBRIDGE	VA		07/19/2024	6.750	173,893		370,000
100154635	CLEVELAND	OH		07/19/2024	6.875	66,641		91,000
100154636	PANAMA CITY	FL		07/19/2024	7.250	160,175		600,000
100154637	BURLEY	ID		07/19/2024	7.250	132,495		200,000
100154638	LA MIRADA	CA		07/19/2024	6.875	680,767		900,000
100154639	REGO PARK	NY		07/19/2024	7.250	275,265		570,000
100154640	SPRING VALLEY	NY		07/19/2024	7.625	607,835		925,000
100154641	GROSSE POINTE WOODS	MI		07/19/2024	7.500	149,722		235,000
100154642	PITTSBURGH	PA		07/19/2024	8.000	139,234		180,000
100154643	HOUSTON	TX		07/19/2024	7.250	208,028		460,000
100154644	RIVERDALE	GA		07/19/2024	8.250	157,268		190,000
100154646	YORKTOWN	VA		07/19/2024	7.625	222,745		400,000
100154647	CAMBRIDGE	MA		07/19/2024	7.500	462,283		1,800,000
100154648	DADEVILLE	AL		07/19/2024	7.875	300,919		505,000
100154650	NASHVILLE	TN		07/19/2024	7.375	368,392		600,000
100154651	CINCINNATI	OH		07/19/2024	7.125	312,710		420,000
100154652	BOSSIER CITY	LA		07/19/2024	8.000	214,250		323,000
100154653	NORTH BAY VILLAGE	FL		07/19/2024	6.000	161,030		440,000
100154654	LOCUST GROVE	GA		07/19/2024	7.000	154,074		252,000
100154655	MESA	AZ		07/19/2024	6.750	281,146		545,000
100154656	WATERFORD	MI		07/19/2024	8.875	160,028		200,000
100154657	SUPPLY	NC		07/19/2024	7.750	498,737		1,375,000
100154658	BUCKEYE	AZ		07/19/2024	8.875	822,619		1,056,000
100154660	ONTARIO	CA		07/19/2024	7.625	601,665		751,000
100154662	SPRINGFIELD	VA		07/19/2024	7.125	491,917		1,260,000
100154663	ATHENS	GA		07/19/2024	7.250	163,573		240,000
100154664	CHARLOTTE	NC		07/19/2024	7.750	330,767		400,000
100154665	MASPETH	NY		07/19/2024	7.375	923,268		1,200,000
100154666	CHICAGO	IL		07/19/2024	7.750	784,842		1,025,000
100154667	GULFPORT	FL		07/19/2024	7.875	324,719		517,000
100154669	PRINCEVILLE	HI		07/19/2024	7.875	822,824		1,020,000
100154670	ORLANDO	FL		07/19/2024	7.500	616,167		855,000
100154672	WAYNESBORO	PA		07/19/2024	6.750	135,398		267,000
100154673	MONROE	NY		07/19/2024	7.375	334,449		535,000
100154674	MARIETTA	GA		07/19/2024	7.625	162,813		210,000
100154675	BEL AIR	MD		07/19/2024	9.000	243,838		324,000
100154676	LOXAHATCHEE	FL		07/19/2024	9.500	469,558		525,000
100154677	CAPE CANAVERAL	FL		07/19/2024	7.000	116,935		320,000
100154678	BROOKLYN	NY		07/19/2024	8.250	1,370,023		2,215,000
100154679	ROXBURY	MA		07/19/2024	8.875	838,862		1,225,000
100154680	SACRAMENTO	CA		07/19/2024	6.750	232,417		440,000
100154682	TAMPA	FL		07/19/2024	8.375	176,055		252,000
100154683	PAYSON	AZ		07/19/2024	7.625	1,037,641		1,328,000
100154684	SAINT CLOUD	FL		07/19/2024	10.250	337,772		395,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154685	ABERDEEN	WA		07/19/2024	7.375	236,677		315,000
100154686	BROOKLYN	NY		07/19/2024	7.750	2,831,739		3,600,000
100154689	WILLINGBORO	NJ		07/19/2024	9.750	347,150		427,000
100154690	JACKSONVILLE	FL		07/19/2024	6.000	89,111		145,000
100154691	SARATOGA SPRINGS	UT		07/19/2024	6.500	435,333		730,000
100154693	LAKE WORTH BEACH	FL		07/19/2024	6.625	181,288		785,000
100154694	LAS VEGAS	NV		07/19/2024	7.750	243,216		370,000
100154695	PHILADELPHIA	PA		07/19/2024	10.250	131,806		181,000
100154697	HIALEAH	FL		07/19/2024	7.250	201,484		305,000
100154698	COLUMBUS	OH		07/19/2024	10.375	628,870		690,000
100154701	PENSACOLA	FL		07/19/2024	7.750	127,813		200,000
100154702	MANASSAS	VA		07/19/2024	8.500	665,457		850,000
100154703	SCOTTSDALE	AZ		07/19/2024	8.250	769,931		1,280,000
100154704	VALLEY STREAM	NY		07/19/2024	7.250	719,056		1,160,000
100154708	PITTSBURGH	PA		07/19/2024	8.375	90,042		120,000
100154709	LAS VEGAS	NV		07/19/2024	7.625	649,097		750,000
100154710	ROCKY MOUNT	NC		07/19/2024	7.875	112,455		188,000
100154711	HIGHLAND MILLS	NY		07/19/2024	7.500	542,948		665,000
100154712	PINELLAS PARK	FL		07/19/2024	9.750	159,739		175,000
100154713	ORLANDO	FL		07/19/2024	7.375	208,646		535,000
100154715	TEXARKANA	TX		07/19/2024	8.375	192,635		226,000
100154716	HUMBLE	TX		07/19/2024	9.750	348,693		400,000
100154717	PHOENIX	AZ		07/19/2024	8.375	359,292		540,000
100154720	MESA	AZ		07/19/2024	8.750	196,135		275,000
100154721	HOLLYWOOD	FL		07/19/2024	7.000	325,471		510,000
100154722	EDMOND	OK		07/19/2024	7.875	130,949		200,000
100154723	NORTHRIDGE	CA		07/19/2024	7.250	218,799		890,000
100154724	LONG BEACH	CA		07/19/2024	7.375	949,460		1,380,000
100154725	TOMBALL	TX		07/19/2024	7.750	173,545		305,000
100154728	HARTFORD	CT		07/19/2024	8.875	242,381		305,000
100154730	SEVIERVILLE	TN		07/19/2024	6.750	463,770		739,000
100154731	PALM BEACH GARDENS	FL		07/19/2024	7.750	1,676,008		1,985,000
100154732	SPRING VALLEY	NY		07/19/2024	8.500	1,359,747		1,650,000
100154733	LORAIN	OH		07/19/2024	8.375	56,532		72,000
100154734	CORINTH	TX		07/19/2024	6.500	201,780		340,000
100154736	BERKLEY	MA		07/19/2024	6.875	790,623		1,081,000
100154737	PLANTATION	FL		07/19/2024	7.750	568,627		735,000
100154738	LONG POND	PA		07/19/2024	8.875	282,892		365,000
100154739	HOMOSASSA	FL		07/19/2024	9.250	163,786		188,000
100154742	SPOKANE	WA		07/19/2024	7.000	205,510		336,000
100154743	MIDDLETOWN	CT		07/19/2024	9.875	373,798		475,000
100154744	LANCASTER	NY		07/19/2024	6.875	101,565		200,000
100154745	SAN DIEGO	CA		07/19/2024	7.500	685,657		1,380,000
100154746	HESPERIA	CA		07/19/2024	6.750	286,083		405,000
100154747	STAMFORD	CT		07/19/2024	8.875	178,940		245,000
100154748	RIVERSIDE	CA		07/19/2024	8.125	99,294		509,000
100154750	LAWRENCEVILLE	GA		07/19/2024	7.375	193,334		460,000
100154751	WAYNESBORO	PA		07/19/2024	6.750	135,246		267,000
100154752	ORONOGO	MO		07/19/2024	6.625	277,529		405,000
100154753	HAMPTON	VA		07/19/2024	6.875	38,535		315,000
100154754	LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024	7.500	253,722		360,000
100154756	NAPLES	FL		07/19/2024	6.875	574,681		910,000
100154757	DETROIT	MI		07/19/2024	8.125	181,303		235,000
100154758	MIAMI	FL		07/19/2024	6.875	320,041		600,000
100154760	IRVINE	CA		07/19/2024	6.750	665,993		1,315,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
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100154761	NORTH MYRTLE BEACH	SC		07/19/2024	8.875	1,758,133		2,400,000
100154762	DAVENPORT	FL		07/19/2024	7.250	229,307		420,000
100154763	STEPHENS CITY	VA		07/19/2024	8.750	173,491		240,000
100154764	CROCKETT	CA		07/19/2024	7.125	431,315		712,000
100154765	LOXAHATCHEE	FL		07/19/2024	6.875	456,002		659,000
100154766	CINCINNATI	OH		07/19/2024	8.500	379,953		710,000
100154767	LOS ANGELES	CA		07/19/2024	8.875	1,815,486		2,050,000
100154768	LOXLEY	AL		07/19/2024	9.000	493,231		595,000
100154769	NEWPORT NEWS	VA		07/19/2024	7.000	147,208		235,000
100154773	SMYRNA	GA		07/19/2024	6.750	189,425		305,000
100154774	MIAMI	FL		07/19/2024	7.125	779,342		1,150,000
100154775	AUSTIN	TX		07/19/2024	7.500	387,829		590,000
100154776	FRESNO	CA		07/19/2024	6.500	148,437		385,000
100154777	MOBILE	AL		07/19/2024	9.625	156,763		220,000
100154779	AZUSA	CA		07/19/2024	7.750	308,111		416,000
100154780	DETROIT	MI		07/19/2024	7.250	348,540		459,000
100154781	INDIO	CA		07/19/2024	8.625	635,214		680,000
100154782	LA QUINTA	CA		07/19/2024	8.750	2,721,990		3,150,000
100154784	LA QUINTA	CA		07/19/2024	7.750	482,879		560,000
100154785	WARREN	MI		07/19/2024	7.500	82,254		120,000
100154786	SANTA ROSA	CA		07/19/2024	7.000	791,608		1,300,000
100154787	OSSINING	NY		07/19/2024	7.375	470,066		760,000
100154788	LANCASTER	CA		07/19/2024	10.250	1,122,045		1,350,000
100154789	SIKESTON	MO		07/19/2024	7.625	56,008		73,000
100154791	SPRING VALLEY	NY		07/19/2024	8.750	787,560		950,000
100154792	SUN CITY	AZ		07/19/2024	7.500	288,903		470,000
100154793	BAKERSFIELD	CA		07/19/2024	6.750	140,142		720,000
100154794	SPRINGFIELD	IL		07/19/2024	7.375	55,902		76,000
100154795	LOMPOC	CA		07/19/2024	8.000	450,339		675,000
100154796	BEAVERCREEK	OH		07/19/2024	7.125	243,516		350,000
100154797	LONGWOOD	FL		07/19/2024	10.250	718,174		828,000
100154798	ATLANTA	GA		07/19/2024	7.250	143,504		247,000
100154799	SAN JOSE	CA		07/19/2024	8.125	454,407		1,250,000
100154800	PINELLAS PARK	FL		07/19/2024	7.875	464,471		600,000
100154804	DETROIT	MI		07/19/2024	6.875	73,096		102,000
100154805	ROSWELL	GA		07/19/2024	10.375	1,169,320		1,557,000
100154806	MILWAUKEE	WI		07/19/2024	8.250	174,657		475,000
100154808	PARKMAN	ME		07/19/2024	10.250	87,312		101,100
100154809	LIVONIA	MI		07/19/2024	9.875	218,562		260,000
100154811	JOSHUA TREE	CA		07/19/2024	7.500	946,980		1,200,000
100154813	PORT SAINT LUCIE	FL		07/19/2024	8.375	418,848		696,000
100154814	ANAHOLA	HI		07/19/2024	7.625	492,951		1,360,000
100154815	ALISO VIEJO	CA		07/19/2024	7.250	744,097		1,010,000
100154816	BROOKLYN	NY		07/19/2024	7.500	818,172		1,065,000
100154817	SUN CITY	AZ		07/19/2024	7.875	249,283		368,000
100154818	SCOTTSDALE	AZ		07/19/2024	7.625	653,435		975,000
100154819	BATON ROUGE	LA		07/19/2024	9.750	102,002		122,000
100154820	BROOKLYN	NY		07/19/2024	7.375	474,381		700,000
100154821	SLIDELL	LA		07/19/2024	7.875	563,985		850,000
100154823	BRANT	NY		07/19/2024	7.750	102,817		152,000
100154824	GRAND RAPIDS	MI		07/19/2024	7.625	73,054		126,000
100154826	LA PALMA	CA		07/19/2024	7.750	956,518		1,326,000
100154827	BERGENFIELD	NJ		07/19/2024	7.750	365,870		590,000
100154828	WAKE FOREST	NC		07/19/2024	7.875	179,019		300,000
100154830	BRICK	NJ		07/19/2024	7.375	166,895		415,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154832	PALMERTON	PA		07/19/2024	8.000	93,805		143,000
100154835	WESLEY CHAPEL	FL		07/19/2024	6.750	263,812		440,000
100154836	APOLLO BEACH	FL		07/19/2024	6.500	247,944		791,000
100154837	SAN DIEGO	CA		07/19/2024	6.500	493,606		2,900,000
100154838	LULING	LA		07/19/2024	6.750	118,199		180,000
100154839	SOUTH BELOIT	IL		07/19/2024	7.750	112,411		167,000
100154840	LARGO	FL		07/19/2024	7.875	101,743		295,000
100154841	FAIRFAX	VA		07/19/2024	7.750	516,436		732,000
100154842	GRAND LEDGE	MI		07/19/2024	7.750	270,301		325,000
100154843	OAKWOOD	GA		07/19/2024	8.625	447,889		600,000
100154844	CANTON	GA		07/19/2024	8.125	216,123		296,000
100154845	EAST ORANGE	NJ		07/19/2024	8.125	348,445		485,000
100154846	LINCOLN	CA		07/19/2024	7.500	364,654		615,000
100154848	MARYVILLE	TN		07/19/2024	7.625	266,084		382,000
100154849	BROOKLYN	NY		07/19/2024	7.875	533,540		965,000
100154850	EDMOND	OK		07/19/2024	7.750	180,595		322,000
100154851	OREM	UT		07/19/2024	10.250	625,737		845,000
100154852	LYNNWOOD	WA		07/19/2024	6.625	311,500		905,000
100154853	EASTVALE	CA		07/19/2024	7.125	374,646		750,000
100154854	LAS VEGAS	NV		07/19/2024	7.125	102,682		163,500
100154855	FAIR LAWN	NJ		07/19/2024	7.875	318,351		510,000
100154856	DETROIT	MI		07/19/2024	7.375	41,459		55,000
100154859	DEERFIELD BEACH	FL		07/19/2024	9.625	160,485		220,000
100154860	PATTERSON	NY		07/19/2024	8.250	171,221		230,000
100154863	LAKEWOOD	OH		07/19/2024	8.625	232,717		296,000
100154865	ATLANTA	GA		07/19/2024	8.125	290,264		425,000
100154866	SELMA	CA		07/19/2024	7.500	132,614		275,000
100154867	JACKSONVILLE	FL		07/19/2024	6.000	116,616		190,000
100154868	BLUE ISLAND	IL		07/19/2024	8.000	223,183		300,000
100154869	CENTENNIAL	CO		07/19/2024	6.750	231,228		622,000
100154870	PHILADELPHIA	PA		07/19/2024	9.250	229,607		265,000
100154872	GARDEN CITY	MI		07/19/2024	7.500	120,383		180,000
100154873	LAKE CITY	FL		07/19/2024	7.875	152,414		198,000
100154874	BRIDGEVILLE	PA		07/19/2024	8.375	116,640		155,000
100154876	WHITTIER	CA		07/19/2024	7.500	362,320		1,185,000
100154877	DETROIT	MI		07/19/2024	7.250	43,964		55,000
100154878	COLUMBUS	OH		07/19/2024	8.250	259,430		300,000
100154879	WATERFORD	MI		07/19/2024	7.250	70,507		132,000
100154883	PHILADELPHIA	PA		07/19/2024	7.250	542,414		770,000
100154884	NEWPORT BEACH	CA		07/19/2024	6.750	902,091		1,600,000
100154885	BROOKLYN	NY		07/19/2024	7.750	792,258		999,000
100154886	BETHLEHEM	PA		07/19/2024	7.125	198,040		285,000
100154887	VICTORIA	TX		07/19/2024	7.500	178,177		230,000
100154888	SEBASTIAN	FL		07/19/2024	8.500	321,638		368,000
100154889	PLYMOUTH	MI		07/19/2024	7.250	128,254		320,000
100154890	SALEM	VA		07/19/2024	7.125	154,313		390,000
100154891	JACKSONVILLE	FL		07/19/2024	8.750	623,807		675,000
100154892	KINGMAN	AZ		07/19/2024	7.500	168,127		325,000
100154894	MIAMI	FL		07/19/2024	6.250	189,818		338,000
100154895	FESTUS	MO		07/19/2024	8.500	299,967		405,000
100154896	LOUISVILLE	KY		07/19/2024	7.750	116,311		151,000
100154897	COLTON	CA		07/19/2024	7.500	374,609		614,000
100154898	CHICAGO HEIGHTS	IL		07/19/2024	8.875	132,888		230,000
100154899	WESLEY CHAPEL	FL		07/19/2024	6.875	202,661		337,000
100154900	BROOKLYN	NY		07/19/2024	7.125	1,129,149		2,050,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154901	PRESCOTT	AZ		07/19/2024	8.125	234,376		892,000
100154903	KINGMAN	AZ		07/19/2024	6.750	129,801		224,000
100154904	EDISON	NJ		07/19/2024	8.375	356,255		545,000
100154905	FRESNO	CA		07/19/2024	7.750	511,241		615,000
100154906	CLEVELAND	OH		07/19/2024	7.500	53,095		70,000
100154907	JACKSONVILLE	FL		07/19/2024	10.000	248,747		285,000
100154909	TALLAHASSEE	FL		07/19/2024	8.625	107,897		157,000
100154910	NORTH MYRTLE BEACH	SC		07/19/2024	7.875	176,432		228,000
100154912	TOMBALL	TX		07/19/2024	7.250	223,547		364,000
100154914	MINT HILL	NC		07/19/2024	6.875	246,588		355,000
100154915	ANNANDALE	VA		07/19/2024	7.250	397,778		725,000
100154916	GRANADA HILLS	CA		07/19/2024	7.875	800,197		1,100,000
100154917	HOUSTON	TX		07/19/2024	6.750	1,376,559		2,125,000
100154918	LONG BEACH	CA		07/19/2024	7.875	503,083		830,000
100154919	SANTA MARIA	CA		07/19/2024	10.250	420,726		578,000
100154920	DECATUR	GA		07/19/2024	9.250	530,985		625,000
100154921	BATTLEBORO	NC		07/19/2024	7.875	86,779		145,000
100154922	APEX	NC		07/19/2024	7.375	377,852		630,000
100154923	PITTSBURGH	PA		07/19/2024	8.375	127,751		170,000
100154925	DAVIE	FL		07/19/2024	7.625	771,494		950,000
100154926	ORLANDO	FL		07/19/2024	7.250	192,766		1,447,000
100154927	FORT LAUDERDALE	FL		07/19/2024	6.375	343,872		580,000
100154928	SALINAS	CA		07/19/2024	8.250	376,899		610,000
100154929	HOUSTON	TX		07/19/2024	8.000	77,083		142,000
100154930	ATLANTA	GA		07/19/2024	7.875	150,349		225,000
100154932	EDMOND	OK		07/19/2024	7.750	187,500		342,000
100154933	PITTSBURGH	PA		07/19/2024	8.375	118,141		157,000
100154934	TULARE	CA		07/19/2024	7.875	230,038		340,000
100154935	DAYTON	OH		07/19/2024	6.000	96,088		185,000
100154936	SAINT LOUIS	MO		07/19/2024	8.625	119,359		168,000
100154937	LOMPOC	CA		07/19/2024	6.875	119,845		540,000
100154938	CINCINNATI	OH		07/19/2024	7.625	68,943		180,000
100154940	PORT CHARLOTTE	FL		07/19/2024	7.500	199,643		272,000
100154942	NASHVILLE	TN		07/19/2024	6.875	404,235		585,000
100154943	SPRING HILL	FL		07/19/2024	6.000	181,446		340,000
100154944	SPRINGVILLE	UT		07/19/2024	7.625	619,647		850,000
100154945	MILWAUKEE	WI		07/19/2024	8.250	192,859		480,000
100154946	UPPER DARBY	PA		07/19/2024	7.250	163,286		276,000
100154948	LINCOLN	CA		07/19/2024	7.375	540,613		597,000
100154949	BUFFALO	MN		07/19/2024	7.125	187,799		312,000
100154951	WINTER GARDEN	FL		07/19/2024	7.000	147,137		245,000
100154954	NORCROSS	GA		07/19/2024	7.500	123,457		165,000
100154955	CITRUS HEIGHTS	CA		07/19/2024	6.750	321,571		430,000
100154956	DUNEDIN	FL		07/19/2024	7.625	526,375		786,800
100154957	RICHMOND	VA		07/19/2024	7.625	132,668		198,000
100154958	LAVONIA	GA		07/19/2024	7.500	524,054		725,000
100154959	LOXAHATCHEE	FL		07/19/2024	7.750	444,751		733,000
100154961	FONTANA	CA		07/19/2024	8.375	423,329		500,000
100154962	KANSAS CITY	KS		07/19/2024	7.875	191,488		300,000
100154964	SACRAMENTO	CA		07/19/2024	7.625	252,669		450,000
100154967	RICHMOND	VA		07/19/2024	7.625	101,665		152,000
100154968	SANDY	UT		07/19/2024	8.750	402,939		500,000
100154969	DOWNEY	CA		07/19/2024	7.875	472,165		620,000
100154970	LITTLETON	CO		07/19/2024	6.750	157,071		428,000
100154971	DETROIT	MI		07/19/2024	8.500	150,237		185,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100154972	SAFETY HARBOR	FL		07/19/2024	10.375	1,220,787		1,325,000
100154974	HUMBLE	TX		07/19/2024	9.750	508,680		579,000
100154975	ITALY	TX		07/19/2024	7.500	141,530		187,000
100154976	VICTORVILLE	CA		07/19/2024	8.750	275,909		425,000
100154977	ONAMIA	MN		07/19/2024	8.375	152,688		440,000
100154978	RIVERVIEW	FL		07/19/2024	6.875	333,333		670,000
100154979	PIONEER	CA		07/19/2024	10.250	382,808		480,000
100154983	DETROIT	MI		07/19/2024	7.500	56,150		73,000
100154984	MIRAMAR	FL		07/19/2024	7.875	1,005,719		1,425,000
100154985	DEL MAR	CA		07/19/2024	8.000	2,084,494		4,550,000
100154986	PEMBROKE PINES	FL		07/19/2024	7.125	367,590		450,000
100154988	DENVER	CO		07/19/2024	6.875	388,503		960,000
100154989	AVENTURA	FL		07/19/2024	7.750	322,268		540,000
100154990	VISTA	CA		07/19/2024	8.375	620,919		780,000
100154991	CLIFTON PARK	NY		07/19/2024	7.250	452,417		630,000
100154992	WORCESTER	MA		07/19/2024	7.625	335,975		432,000
100154993	WEST COVINA	CA		07/19/2024	7.000	575,653		835,000
100154994	UPLAND	CA		07/19/2024	7.250	1,078,652		1,555,000
100154997	GAINESVILLE	FL		07/19/2024	7.000	190,567		258,900
100155001	NORTH JACKSON	OH		07/19/2024	7.750	332,719		405,000
100155002	VALLEY VILLAGE	CA		07/19/2024	6.750	591,910		910,000
100155003	EDMOND	OK		07/19/2024	7.750	190,227		290,000
100155005	ARVADA	CO		07/19/2024	8.250	652,111		840,000
100155006	CLEVELAND	OH		07/19/2024	8.375	58,542		70,000
100155007	HAWLEY	PA		07/19/2024	7.875	319,489		490,000
100155008	HIALEAH	FL		07/19/2024	7.750	401,645		600,000
100155009	PROVIDENCE	RI		07/19/2024	7.500	116,899		361,000
100155011	BUENA PARK	CA		07/19/2024	7.625	1,056,932		1,330,000
100155012	BRADENTON	FL		07/19/2024	8.000	308,596		382,000
100155013	TAHOE VISTA	CA		07/19/2024	8.250	586,160		770,000
100155014	WORCESTER	MA		07/19/2024	8.375	273,472		342,000
100155015	PLATTSMOUTH	NE		07/19/2024	8.375	385,922		530,000
100155016	CINCINNATI	OH		07/19/2024	7.125	319,819		439,000
100155017	TIGARD	OR		07/19/2024	7.500	439,757		562,000
100155019	STERLING	CO		07/19/2024	7.250	146,909		193,000
100155020	OAKLAND	CA		07/19/2024	7.250	786,670		1,050,000
100155021	TUCKER	GA		07/19/2024	8.250	456,282		552,000
100155023	CONROE	TX		07/19/2024	7.125	521,817		666,000
100155024	CANYON LAKE	TX		07/19/2024	7.125	322,124		400,000
100155025	SHERMAN OAKS	CA		07/19/2024	9.375	525,319		749,000
100155026	SAUTEE NACOOCHEE	GA		07/19/2024	9.000	490,329		883,000
100155027	SMYRNA	GA		07/19/2024	7.000	273,789		473,000
100155028	NASHVILLE	TN		07/19/2024	7.875	1,078,783		1,650,000
100155029	COLUMBUS	OH		07/19/2024	7.375	286,839		400,000
100155030	LANCASTER	CA		07/19/2024	8.625	303,939		482,000
100155031	FORT WASHINGTON	MD		07/19/2024	9.375	233,257		355,000
100155032	CROSSLAKE	MN		07/19/2024	8.125	703,808		925,000
100155033	BERWYN HEIGHTS	MD		07/19/2024	7.875	392,136		470,000
100155034	CANTON	GA		07/19/2024	7.500	298,526		383,000
100155035	ROCKLIN	CA		07/19/2024	9.375	258,912		460,000
100155036	COTTONWOOD	AZ		07/19/2024	8.250	379,727		473,000
100155037	ROCK HILL	SC		07/19/2024	8.500	233,743		278,000
100155038	ORLANDO	FL		07/19/2024	8.750	270,204		375,000
100155039	NEWARK	CA		07/19/2024	7.500	806,408		1,250,000
100155040	CONIFER	CO		07/19/2024	8.250	650,410		812,000

SCHEDULE B - PART 2

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

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100155041	VICTORIA	TX		07/19/2024	8.500	245,268		304,000
100155042	MARIETTA	GA		07/19/2024	7.750	208,039		290,000
100155043	CAPE CORAL	FL		07/19/2024	7.750	284,458		374,000
100155044	PAYSON	AZ		07/19/2024	8.375	425,717		580,000
100155045	GLENDALE	AZ		07/19/2024	7.500	363,654		455,000
100155046	COLVILLE	WA		07/19/2024	8.250	493,364		615,000
100155047	GALVESTON	TX		07/19/2024	8.375	1,020,900		1,290,000
100155048	LA MARQUE	TX		07/19/2024	7.750	274,935		363,000
100155049	EDGEWOOD	WA		07/19/2024	7.125	427,816		640,000
100155050	HIGHLANDS	NC		07/19/2024	7.250	515,865		655,000
100155051	SEVIERVILLE	TN		07/19/2024	7.875	425,743		581,000
100155052	PORT RICHEY	FL		07/19/2024	7.500	218,212		276,000
100155053	LOS ANGELES	CA		07/19/2024	7.750	1,258,822		1,660,000
100155054	SPARTA	MI		07/19/2024	8.125	290,804		390,000
100155055	INLET BEACH	FL		07/19/2024	8.000	635,171		790,000
100155056	RICHMOND	VA		07/19/2024	7.750	206,611		250,000
100155057	SPRING HILL	FL		07/19/2024	7.875	271,865		337,000
100155058	CYPRESS	TX		07/19/2024	8.000	313,834		451,000
100155059	DURANGO	CO		07/19/2024	7.875	406,366		500,000
100155061	LOS ANGELES	CA		07/19/2024	7.625	1,210,676		1,660,000
100155062	SCOTTSDALE	AZ		07/19/2024	7.125	992,014		1,240,000
100155063	YUCCA VALLEY	CA		07/19/2024	8.125	315,860		415,000
100155064	BLACK HAWK	CO		07/19/2024	7.500	424,951		524,000
100155065	TRUCKEE	CA		07/19/2024	7.875	594,280		720,000
100155066	MCKINNEY	TX		07/19/2024	7.875	681,699		856,000
100155067	RALEIGH	NC		07/19/2024	8.000	425,543		549,000
100155068	MESA	AZ		07/19/2024	7.625	308,653		375,000
100155069	MONTEREY PARK	CA		07/19/2024	8.375	499,088		975,000
100155070	LOVELAND	CO		07/19/2024	9.375	202,165		530,000
100155071	DACULA	GA		07/19/2024	7.500	238,909		290,000
100155072	CARY	NC		07/19/2024	7.375	954,036		1,375,000
100155073	ALBRIGHTSVILLE	PA		07/19/2024	8.000	205,026		260,000
100155075	ROCHESTER	MN		07/19/2024	7.250	224,718		330,000
100155076	MISSION VIEJO	CA		07/19/2024	7.375	1,166,619		1,440,000
100155077	THE COLONY	TX		07/19/2024	7.500	623,021		1,100,000
100155078	ATLANTA	GA		07/19/2024	9.375	304,587		520,000
100155079	DALLAS	TX		07/19/2024	7.875	1,178,541		1,457,000
100155080	LOGANVILLE	GA		07/19/2024	7.875	262,771		350,000
100155081	HAMPTON	VA		07/19/2024	8.750	241,637		295,000
100155082	OCEANSIDE	CA		07/19/2024	7.500	266,172		475,000
100155083	FAIRFAX	VA		07/19/2024	8.000	314,292		390,000
100155084	LITTLE ELM	TX		07/19/2024	8.750	299,611		417,000
100155085	SALEM	OR		07/19/2024	7.375	222,222		530,000
100155086	NEW SMYRNA BEACH	FL		07/19/2024	8.375	461,736		600,000
100155087	OVERGAARD	AZ		07/19/2024	8.625	368,752		445,000
100155088	DECATUR	GA		07/19/2024	8.000	215,746		276,000
100155089	OCALA	FL		07/19/2024	8.125	318,823		375,000
100155090	SAN DIEGO	CA		07/19/2024	7.750	1,146,960		1,525,000
100155092	LAGO VISTA	TX		07/19/2024	8.375	262,408		315,000
100155093	IDYLLWILD	CA		07/19/2024	7.750	545,246		725,000
100155094	TEMPE	AZ		07/19/2024	7.500	407,544		530,000
100155095	LANCASTER	CA		07/19/2024	8.625	252,870		467,000
100155096	SAN ANTONIO	TX		07/19/2024	7.625	208,611		261,000
100155097	LA HABRA	CA		07/19/2024	8.250	1,495,118		1,920,000
100155098	QUILCENE	WA		07/19/2024	7.875	538,643		680,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155099	PORTER RANCH	CA		07/19/2024	8.375	765,054		952,000
100155100	PHOENIX	AZ		07/19/2024	7.625	341,132		415,000
100155101	SAN DIEGO	CA		07/19/2024	7.750	401,483		550,000
100155102	GRANT-VALKARIA	FL		07/19/2024	8.000	478,086		582,800
100155104	PINELLAS PARK	FL		07/19/2024	6.750	290,877		405,000
100155105	LODI	CA		07/19/2024	7.625	339,081		415,000
100155106	MESQUITE	NV		07/19/2024	7.625	438,076		560,000
100155107	ARGYLE	TX		07/19/2024	9.375	282,836		516,000
100155108	KELLER	TX		07/19/2024	7.500	282,375		395,000
100155109	PORT ST JOE	FL		07/19/2024	8.500	290,910		354,500
100155110	NORTH ROYALTON	OH		07/19/2024	8.250	358,421		536,000
100155111	WASHINGTON	DC		07/19/2024	8.875	844,110		1,380,000
100155112	ST PETERSBURG	FL		07/19/2024	7.375	167,284		280,000
100155113	QUINLAN	TX		07/19/2024	8.750	474,801		550,000
100155114	WILMINGTON	CA		07/19/2024	7.125	373,916		772,000
100155115	KENTFIELD	CA		07/19/2024	8.250	828,583		1,475,000
100155116	CANTON	GA		07/19/2024	8.375	368,081		462,000
100155117	ISLAMORADA	FL		07/19/2024	7.750	1,434,963		2,200,000
100155118	HUNTINGTON BEACH	CA		07/19/2024	9.375	1,316,319		1,850,000
100155119	FLORIDA CITY	FL		07/19/2024	8.125	232,043		285,000
100155120	NATIONAL CITY	CA		07/19/2024	7.625	937,475		1,410,000
100155121	SAN ANTONIO	TX		07/19/2024	7.750	272,016		330,000
100155122	PICO RIVERA	CA		07/19/2024	7.875	521,249		690,000
100155123	SILVERTHORNE	CO		07/19/2024	8.000	895,168		1,475,000
100155124	VERO BEACH	FL		07/19/2024	7.875	268,992		345,000
100155125	EDMOND	OK		07/19/2024	8.375	284,998		356,000
100155126	GLENDALE	CA		07/19/2024	8.500	729,069		950,000
100155127	ATLANTA	GA		07/19/2024	7.500	214,114		269,000
100155129	FOREST FALLS	CA		07/19/2024	7.750	288,892		359,000
100155130	CARTERSVILLE	GA		07/19/2024	7.250	260,283		340,000
100155131	BEND	OR		07/19/2024	6.625	549,540		715,000
100155132	LIBERTY HILL	TX		07/19/2024	7.250	294,866		445,000
100155133	HAWLEY	PA		07/19/2024	8.000	217,557		273,000
100155134	NOBLESVILLE	IN		07/19/2024	9.125	288,816		385,000
100155135	PANAMA CITY BEACH	FL		07/19/2024	8.000	387,161		470,000
100155136	OCEANSIDE	CA		07/19/2024	7.500	250,822		460,000
100155137	SAN DIEGO	CA		07/19/2024	8.250	971,454		1,215,000
100155138	TUCSON	AZ		07/19/2024	7.625	237,867		295,000
100155139	LAKE SHORE	MN		07/19/2024	7.375	717,446		902,000
100155140	DUNCANVILLE	TX		07/19/2024	8.500	235,126		287,000
100155141	AURORA	CO		07/19/2024	7.750	1,141,547		1,555,000
100155142	PRESCOTT	AZ		07/19/2024	7.500	777,198		955,000
100155143	HURST	TX		07/19/2024	7.875	262,126		425,000
100155144	OVERGAARD	AZ		07/19/2024	9.500	333,566		440,000
100155145	SANDY	UT		07/19/2024	7.500	488,625		1,650,000
100155146	SANTA CLARITA	CA		07/19/2024	8.250	502,148		610,000
100155147	PHOENIX	AZ		07/19/2024	7.750	314,231		400,000
100155148	DENVER	CO		07/19/2024	8.625	611,824		735,000
100155149	BUFFALO GROVE	IL		07/19/2024	9.875	341,930		365,000
100155150	MIAMI	FL		07/19/2024	7.750	375,292		455,000
100155151	KIAWAH ISLAND	SC		07/19/2024	9.750	1,709,167		2,200,000
100155152	BOERNE	TX		07/19/2024	7.500	748,728		909,000
100155154	BEND	OR		07/19/2024	8.250	523,144		630,000
100155155	FRANKTOWN	CO		07/19/2024	8.125	1,789,028		3,325,000
100155156	JONESTOWN	TX		07/19/2024	7.500	741,448		905,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155157	CASTLE ROCK	CO		07/19/2024	8.250	975,605		1,208,000
100155158	BOYNTON BEACH	FL		07/19/2024	7.875	473,342		577,000
100155159	STERLING HEIGHTS	MI		07/19/2024	8.875	119,391		145,000
100155160	HILTON HEAD ISLAND	SC		07/19/2024	9.250	290,595		380,000
100155161	DETROIT	MI		07/19/2024	8.250	276,274		380,000
100155162	NEWMAN LAKE	WA		07/19/2024	10.125	383,870		429,000
100155163	LAGUNA HILLS	CA		07/19/2024	6.750	1,243,623		2,490,000
100155165	MYRTLE BEACH	SC		07/19/2024	7.750	93,382		165,000
100155166	CAPE CORAL	FL		07/19/2024	6.875	100,714		295,000
100155167	KIRKLAND	WA		07/19/2024	10.500	956,827		1,030,000
100155168	LAURENCE HARBOR	NJ		07/19/2024	7.125	250,738		325,000
100155169	LAS VEGAS	NV		07/19/2024	6.625	289,248		475,000
100155170	ABILENE	TX		07/19/2024	8.875	147,645		175,000
100155171	CHARLEVOIX	MI		07/19/2024	8.625	416,432		477,500
100155172	ALLENTOWN	PA		07/19/2024	7.250	113,864		172,000
100155173	NAMPA	ID		07/19/2024	7.875	193,846		418,000
100155174	SEAFORD	DE		07/19/2024	7.750	108,756		156,000
100155175	WEST CHESTER	PA		07/19/2024	7.500	138,007		237,000
100155176	SOUTHAMPTON	PA		07/19/2024	9.625	373,818		430,000
100155177	ATLANTA	GA		07/19/2024	9.875	495,905		545,000
100155178	WESLEY CHAPEL	FL		07/19/2024	10.000	741,748		859,000
100155179	SILVERTHORNE	CO		07/19/2024	7.625	608,441		750,000
100155180	BRONX	NY		07/19/2024	8.375	805,882		1,100,000
100155182	KATY	TX		07/19/2024	10.625	504,167		535,000
100155183	HILTON HEAD ISLAND	SC		07/19/2024	7.750	121,737		345,000
100155184	DECATUR	GA		07/19/2024	7.500	444,710		710,000
100155185	RENTON	WA		07/19/2024	7.000	263,400		450,000
100155186	MYRTLE BEACH	SC		07/19/2024	10.875	590,869		750,000
100155187	LAKEWOOD	CO		07/19/2024	7.125	158,668		250,000
100155188	MYRTLE BEACH	SC		07/19/2024	7.750	195,557		239,500
100155189	RIVERSIDE	CA		07/19/2024	6.500	209,226		345,000
100155191	ELLIJAY	GA		07/19/2024	7.875	300,690		405,000
100155192	BROOKINGS	OR		07/19/2024	6.875	405,402		762,000
100155193	EL PASO	TX		07/19/2024	6.625	150,922		220,000
100155194	YORK	PA		07/19/2024	7.500	57,197		85,000
100155195	SUMMERVILLE	SC		07/19/2024	7.750	204,693		310,000
100155196	MESQUITE	TX		07/19/2024	8.125	101,540		166,000
100155198	COCOA	FL		07/19/2024	8.500	180,351		300,000
100155199	CHARLES TOWN	WV		07/19/2024	7.875	159,942		260,000
100155200	PAHOA	HI		07/19/2024	8.500	243,531		390,000
100155201	YORK	PA		07/19/2024	8.625	123,068		150,000
100155202	CHARLES TOWN	WV		07/19/2024	7.875	160,155		268,000
100155203	MESQUITE	TX		07/19/2024	8.125	101,641		165,000
100155204	CLEVELAND	OH		07/19/2024	9.625	152,453		207,000
100155205	DALLAS	TX		07/19/2024	8.125	101,642		215,000
100155207	MCSHERRYSTOWN	PA		07/19/2024	9.375	196,361		240,000
100155210	JOHNSTOWN	OH		07/19/2024	7.750	183,470		335,000
100155211	LOS ANGELES	CA		07/19/2024	7.125	852,967		1,225,000
100155213	LOS ANGELES	CA		07/19/2024	7.875	565,708		900,000
100155214	NAPLES	FL		07/19/2024	8.875	1,568,252		2,100,000
100155215	LODI	NJ		07/19/2024	7.875	493,902		600,000
100155216	IRVINGTON	NJ		07/19/2024	8.250	278,548		350,000
100155217	SANFORD	FL		07/19/2024	10.499	291,636		300,000
100155218	WHITTIER	CA		07/19/2024	8.499	1,001,859		1,500,000
100155221	SHORELINE	WA		07/19/2024	8.625	369,676		630,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155223	VALRICO	FL		07/19/2024	9.750	311,136		356,000
100155224	FONTANA	CA		07/19/2024	7.750	471,876		576,000
100155225	HOUSTON	TX		07/19/2024	7.999	566,915		750,000
100155226	OCOEE	FL		07/19/2024	8.250	449,117		540,000
100155227	MANOR	TX		07/19/2024	9.250	308,895		347,000
100155229	SANTA MARIA	CA		07/19/2024	8.750	279,928		910,000
100155231	BURTON	MI		07/19/2024	7.875	242,607		290,000
100155232	MOORESVILLE	NC		07/19/2024	8.250	198,691		285,000
100155233	COMPTON	CA		07/19/2024	11.499	477,061		590,000
100155234	SARASOTA	FL		07/19/2024	7.750	292,549		440,000
100155235	BIG PINE KEY	FL		07/19/2024	7.875	472,753		1,134,000
100155241	MILFORD	CT		07/19/2024	8.500	556,346		825,000
100155242	BURIEN	WA		07/19/2024	7.750	654,625		1,200,000
100155243	PINELLAS PARK	FL		07/19/2024	7.500	264,696		446,000
100155244	WILKES BARRE	PA		07/19/2024	8.500	124,338		188,000
100155248	GLASGOW	KY		07/19/2024	8.875	170,233		212,000
100155251	NAVASOTA	TX		07/19/2024	7.875	156,333		241,000
100155252	MILLERSVILLE	MD		07/19/2024	7.125	219,417		312,000
100155253	FORTY FORT	PA		07/19/2024	8.875	125,868		179,500
100155256	GARDEN CITY	MI		07/19/2024	8.750	145,302		205,000
100155259	ROCKWOOD	TN		07/19/2024	8.875	116,745		175,000
100155260	OLATHE	CO		07/19/2024	8.250	285,513		575,000
100155262	HOPEWELL JUNCTION	NY		07/19/2024	7.990	570,312		790,000
100155263	FORT WORTH	TX		07/19/2024	8.875	114,217		210,000
100155264	NEW HAVEN	CT		07/19/2024	9.375	124,678		164,000
100155265	BAKERSFIELD	CA		07/19/2024	8.750	172,304		285,000
100155266	VILLAS	NJ		07/19/2024	7.875	192,489		315,000
100155267	PETERSBURG	AK		07/19/2024	7.500	287,405		375,000
100155269	SAN RAFAEL	CA		07/19/2024	7.750	1,059,309		1,350,000
100155270	SAVANNAH	GA		07/19/2024	8.250	183,858		244,000
100155271	SELDEN	NY		07/19/2024	8.375	346,185		580,000
100155272	DALLAS	TX		07/19/2024	8.875	399,570		586,000
100155273	CHELSEA	MA		07/19/2024	8.375	272,716		540,000
100155274	SAN ANTONIO	TX		07/19/2024	7.250	215,788		430,000
100155275	SANDPOINT	ID		07/19/2024	6.625	552,985		860,000
100155276	NEW BEDFORD	MA		07/19/2024	7.500	271,500		450,000
100155277	AURORA	IL		07/19/2024	9.375	142,380		195,000
100155278	SACRAMENTO	CA		07/19/2024	6.875	356,549		940,000
100155279	ALBANY	NY		07/19/2024	8.875	185,983		245,000
100155280	SANTA FE	NM		07/19/2024	8.625	305,575		676,000
100155281	HAMPSTEAD	NC		07/19/2024	7.500	1,825,289		3,300,000
100155283	ALTAMONTE SPRINGS	FL		07/19/2024	7.875	157,073		215,000
100155284	PINELLAS PARK	FL		07/19/2024	9.250	330,523		370,000
100155285	FOXBOROUGH	MA		07/19/2024	8.750	421,725		725,000
100155287	JUSTIN	TX		07/19/2024	8.500	208,307		468,000
100155289	LONGWOOD	FL		07/19/2024	10.375	634,614		906,000
100155290	HUMBLE	TX		07/19/2024	7.500	140,591		228,000
100155291	INDIANAPOLIS	IN		07/19/2024	8.125	130,890		180,000
100155294	CHICAGO	IL		07/19/2024	7.625	726,175		1,000,000
100155295	ESCONDIDO	CA		07/19/2024	6.500	996,677		1,521,000
100155296	SAN DIEGO	CA		07/19/2024	8.875	270,353		500,000
100155297	CLEARWATER	FL		07/19/2024	8.875	12,350		680,000
100155298	SAN DIEGO	CA		07/19/2024	7.250	2,965,914		4,200,000
100155299	ALVA	FL		07/19/2024	8.000	620,488		777,000
100155301	BOCA RATON	FL		07/19/2024	7.625	159,147		220,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155303	LADERA RANCH	CA		07/19/2024	8.250	2,848,011		3,300,000
100155304	ORMOND BEACH	FL		07/19/2024	9.625	218,065		265,000
100155305	BUELLTON	CA		07/19/2024	7.375	355,160		845,000
100155306	BELMONT	MA		07/19/2024	7.125	826,348		1,635,000
100155307	WINTER PARK	CO		07/19/2024	7.375	1,326,231		2,205,000
100155308	BROOKLYN	NY		07/19/2024	7.500	987,962		1,330,000
100155309	BALTIMORE	MD		07/19/2024	9.250	126,999		155,000
100155310	NEWARK	NJ		07/19/2024	7.500	338,446		545,900
100155311	HIGHLAND PARK	IL		07/19/2024	8.500	421,389		485,000
100155312	WILMINGTON	NC		07/19/2024	7.625	142,452		476,000
100155315	MISSION VIEJO	CA		07/19/2024	6.875	707,055		1,180,000
100155316	LITCHFIELD PARK	AZ		07/19/2024	7.500	905,391		1,940,000
100155317	PUNTA GORDA	FL		07/19/2024	7.125	262,017		570,000
100155318	AUSTELL	GA		07/19/2024	8.500	236,803		350,000
100155319	CLAYTON	CA		07/19/2024	7.500	967,291		1,595,000
100155320	NASHVILLE	TN		07/19/2024	7.500	1,486,341		4,400,000
100155321	MIAMI	FL		07/19/2024	7.250	3,558,300		5,100,000
100155322	ALLENTOWN	PA		07/19/2024	8.000	169,639		215,000
100155323	DENNIS PORT	MA		07/19/2024	7.750	405,744		500,000
100155325	GRAND LAKE	CO		07/19/2024	8.375	599,118		750,000
100155326	MONTGOMERY	IL		07/19/2024	9.500	245,770		334,000
100155327	LAS VEGAS	NV		07/19/2024	7.250	345,608		465,000
100155328	PHOENIX	AZ		07/19/2024	7.750	580,300		715,000
100155329	HOFFMAN EST	IL		07/19/2024	6.875	270,183		336,000
100155330	GALT	CA		07/19/2024	8.999	852,773		1,053,000
100155331	DOWNEY	CA		07/19/2024	8.625	323,956		678,000
100155332	LORAIN	OH		07/19/2024	10.125	275,094		295,000
100155333	KINGMAN	AZ		07/19/2024	8.500	175,377		230,000
100155334	OLYMPIA	WA		07/19/2024	10.999	299,031		410,000
100155335	GRANITEVILLE	SC		07/19/2024	6.999	192,855		274,000
100155336	COLUMBUS	OH		07/19/2024	7.750	83,888		108,000
100155337	FRUITLAND PARK	FL		07/19/2024	8.875	381,717		480,000
100155338	MENIFEE	CA		07/19/2024	9.625	210,671		255,000
100155339	INDIANAPOLIS	IN		07/19/2024	7.750	166,694		225,000
100155340	MIAMI	FL		07/19/2024	9.125	817,200		1,112,500
100155341	MILTON	FL		07/19/2024	7.250	211,449		394,000
100155346	NEDERLAND	TX		07/19/2024	9.999	260,959		332,500
100155347	PORT ARTHUR	TX		07/19/2024	9.000	88,828		122,000
100155348	PITTSBURGH	PA		06/18/2024	9.125	75,502		746,341
100155349	NIPOMO	CA		06/18/2024	8.625	508,347		1,700,000
100155350	RACINE	WI		06/18/2024	11.500	54,227		538,183
100155351	PRINCETON	ID		06/18/2024	9.990	69,454		918,000
100155352	WOODLAND HILLS	CA		06/18/2024	9.250	514,498		1,675,000
100155353	LOS ANGELES	CA		06/18/2024	8.875	363,588		1,350,000
100155354	ALPHARETTA	GA		06/18/2024	8.875	245,740		749,417
100155355	JENSEN BEACH	FL		06/18/2024	10.750	76,944		485,000
100155356	LODI	CA		06/18/2024	11.750	53,529		500,917
100155357	LAKE STEVENS	WA		06/18/2024	9.125	384,159		1,450,000
100155358	ACWORTH	GA		06/18/2024	9.250	257,817		807,000
100155359	LOS ANGELES	CA		06/18/2024	10.000	231,995		1,550,000
100155360	LA HABRA	CA		06/18/2024	8.875	105,753		845,354
100155361	ACWORTH	GA		06/18/2024	11.875	67,974		334,927
100155362	HIRAM	GA		06/18/2024	11.875	72,474		310,310
100155363	BEAVERTON	OR		06/18/2024	11.750	60,773		525,816
100155364	LITTLE EGG HARBOR TOWNSHIP	NJ		06/18/2024	10.875	53,797		432,222

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155365	GLENDORA	CA		06/18/2024	8.875	122,985		862,123
100155366	SAVANNAH	GA		06/18/2024	10.990	83,648		361,021
100155367	PRESCOTT	AZ		06/18/2024	8.125	192,278		720,000
100155368	WASHINGTON	DC		06/18/2024	9.375	173,192		680,000
100155369	MISSION VIEJO	CA		06/18/2024	9.125	312,888		2,120,000
100155371	NEW RIVER	AZ		06/18/2024	10.375	54,271		436,000
100155372	FAYETTEVILLE	GA		06/18/2024	9.500	158,334		660,000
100155373	SAN JACINTO	CA		06/18/2024	11.000	53,357		435,465
100155374	CYPRESS	TX		06/18/2024	9.375	265,886		950,000
100155375	CHESAPEAKE	VA		06/18/2024	10.875	72,554		413,511
100155376	WELLINGTON	FL		06/18/2024	10.625	94,963		658,000
100155377	HILLIARDS	PA		06/18/2024	10.875	53,221		170,000
100155378	HAWAIIAN PARADISE PARK	HI		06/18/2024	9.625	103,981		460,000
100155379	BROKEN ARROW	OK		06/18/2024	11.375	70,019		279,908
100155380	LEXINGTON	KY		06/18/2024	12.500	60,112		402,000
100155381	HOLLY HILL	FL		06/18/2024	11.250	65,833		255,834
100155382	VILONIA	AR		06/18/2024	10.990	69,738		249,042
100155383	ROYAL OAKS	CA		06/18/2024	8.625	103,742		885,000
100155384	OSWEGO	IL		06/18/2024	9.875	95,046		480,000
100155385	PUNTA GORDA	FL		06/18/2024	9.125	112,370		572,594
100155386	ELLENTON	FL		06/18/2024	8.250	178,838		576,016
100155387	COVINGTON	VA		06/18/2024	9.750	64,332		387,000
100155388	MARANA	AZ		06/18/2024	9.000	128,320		688,999
100155389	ARLINGTON	VA		06/18/2024	8.125	303,282		845,000
100155390	HERRIMAN	UT		06/18/2024	9.990	67,202		672,500
100155391	ALBUQUERQUE	NM		06/18/2024	11.500	56,637		379,068
100155392	MYRTLE BEACH	SC		06/18/2024	10.490	53,546		500,000
100155393	LAKELAND	FL		06/18/2024	12.125	70,883		260,363
100155394	JENKINSVILLE	SC		06/18/2024	11.125	69,324		250,000
100155395	SILVER SPRING	MD		06/18/2024	10.625	64,573		560,927
100155396	HERNDON	VA		06/18/2024	9.750	67,767		788,070
100155397	VISALIA	CA		06/18/2024	11.125	52,073		324,545
100155398	FRISCO	TX		06/18/2024	9.375	318,088		1,100,000
100155399	COATESVILLE	PA		06/18/2024	12.125	57,538		241,077
100155400	WEST PALM BEACH	FL		06/18/2024	11.375	74,517		416,596
100155401	WINDER	GA		06/18/2024	9.250	163,404		780,000
100155402	STONE MOUNTAIN	GA		06/18/2024	10.250	77,690		304,134
100155403	FREDERICK	MD		06/18/2024	11.375	60,852		398,517
100155404	PEORIA	AZ		06/18/2024	10.990	54,368		323,208
100155405	DENVER	CO		06/18/2024	10.875	104,201		615,000
100155406	BURLEY	ID		06/18/2024	10.875	54,366		321,701
100155407	YUKON	OK		06/18/2024	11.500	54,491		171,000
100155408	WESLEY CHAPEL	FL		06/18/2024	10.990	116,023		550,000
100155409	FLAGSTAFF	AZ		06/18/2024	9.990	113,383		1,215,000
100155410	HAINES CITY	FL		06/18/2024	10.750	54,405		326,000
100155411	LA PINE	OR		06/18/2024	8.500	91,094		426,644
100155412	MAYFLOWER	AR		06/18/2024	9.250	139,687		506,805
100155413	MONROE	GA		06/18/2024	10.875	75,987		300,000
100155414	TUCSON	AZ		06/18/2024	10.375	80,609		406,897
100155415	BONNE TERRE	MO		06/18/2024	11.875	54,409		260,000
100155416	ELK GROVE	CA		06/18/2024	9.990	103,335		645,000
100155417	FOREST LAKE	MN		06/18/2024	9.875	61,918		472,803
100155418	SEBASTIAN	FL		06/18/2024	10.990	54,039		468,000
100155419	LAKE IN THE HILLS	IL		06/18/2024	10.875	84,956		342,422
100155420	PINE BLUFF	AR		06/18/2024	11.750	53,789		198,023

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155421	TRABUCO CANYON	CA		06/18/2024	9.250	181,191		1,604,847
100155422	MIRAMAR	FL		06/18/2024	10.250	76,116		780,118
100155423	HERNDON	VA		06/18/2024	8.875	248,008		810,000
100155424	MISSOURI CITY	TX		06/18/2024	9.125	62,892		469,000
100155425	FAIRFIELD TOWNSHIP	OH		06/18/2024	11.250	102,586		564,000
100155426	ORLANDO	FL		06/18/2024	11.875	86,836		430,000
100155427	LONG BEACH	CA		06/18/2024	9.625	112,894		1,073,000
100155428	ORMOND BEACH	FL		06/18/2024	10.490	70,820		349,978
100155429	HUTTO	TX		06/18/2024	9.000	54,140		700,000
100155430	GUYTON	GA		06/18/2024	12.500	53,913		280,000
100155431	TEMPLE HILLS	MD		06/18/2024	10.500	108,279		460,000
100155432	CALIFORNIA	MO		06/18/2024	10.990	53,386		209,000
100155433	CHURCH HILL	MD		06/18/2024	10.490	113,424		690,000
100155434	LAKE MARY	FL		06/18/2024	9.250	267,653		862,000
100155435	BROOMFIELD	CO		06/18/2024	11.000	54,019		458,200
100155436	GILROY	CA		06/18/2024	11.375	74,567		887,341
100155437	PURCELLVILLE	VA		06/18/2024	11.375	159,255		875,000
100155438	GIG HARBOR	WA		06/18/2024	8.875	159,234		692,211
100155439	CRAIG	CO		06/18/2024	10.875	54,876		340,130
100155440	CAPE CORAL	FL		06/18/2024	11.750	86,171		697,000
100155441	MANHATTAN	IL		06/18/2024	10.990	67,889		257,874
100155442	MCKINNEY	TX		06/18/2024	9.000	78,820		530,000
100155443	ALDIE	VA		06/18/2024	10.990	65,200		1,018,082
100155444	CORPUS CHRISTI	TX		06/18/2024	9.000	51,330		254,000
100155445	QUINLAN	TX		06/18/2024	8.875	162,655		1,050,000
100155446	MIAMISBURG	OH		06/18/2024	12.125	54,511		175,000
100155447	FONTANA	CA		06/18/2024	10.250	83,892		536,586
100155448	LEONARDTOWN	MD		06/18/2024	12.500	69,921		403,000
100155449	DOTHAN	AL		06/18/2024	10.990	79,662		334,287
100155450	WOODLAND	CA		06/18/2024	11.250	54,398		445,057
100155451	PHELAN	CA		06/18/2024	11.125	101,953		500,000
100155452	BAKER CITY	OR		06/18/2024	10.490	70,607		330,000
100155453	SAINT ANTHONY	ID		06/18/2024	10.375	66,570		270,993
100155454	WOODSTOCK	GA		06/18/2024	9.750	220,839		1,100,000
100155455	LONGWOOD	FL		06/18/2024	8.500	279,352		1,100,000
100155456	MCDONOUGH	GA		06/18/2024	11.875	76,580		452,717
100155457	MODESTO	CA		06/18/2024	11.375	53,280		402,975
100155458	LAS VEGAS	NV		06/18/2024	8.875	84,032		505,000
100155459	ROSEVILLE	CA		06/18/2024	10.625	123,443		514,000
100155460	DALLAS	TX		06/18/2024	8.875	63,473		530,000
100155461	LOVELAND	CO		06/18/2024	9.875	64,452		451,678
100155462	INDEPENDENCE	MO		06/18/2024	12.125	54,401		205,945
100155463	ROCKWALL	TX		06/18/2024	9.125	71,020		392,000
100155464	LIVERMORE	CO		06/18/2024	11.125	56,887		645,374
100155465	EWING TOWNSHIP	NJ		06/18/2024	11.500	53,384		365,000
100155466	MOONACHIE	NJ		06/18/2024	9.750	77,017		460,000
100155467	COLUMBUS	OH		06/18/2024	12.125	64,724		278,040
100155468	LAS VEGAS	NV		06/18/2024	10.990	89,662		440,000
100155469	BREA	CA		06/18/2024	8.500	74,792		1,149,750
100155470	RUTHERFORD	NJ		06/18/2024	9.500	105,593		693,387
100155471	EVERETT	PA		06/18/2024	11.375	54,480		210,000
100155472	EAST WENATCHEE	WA		06/18/2024	10.990	62,738		410,787
100155473	BERGENFIELD	NJ		06/18/2024	9.000	354,266		1,315,000
100155474	TALLAHASSEE	FL		06/18/2024	11.750	65,218		608,837
100155475	GUNNISON	CO		06/18/2024	10.990	90,384		800,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155476	OCALA	FL		06/18/2024	11.500	69,077		375,000
100155477	UMATILLA	FL		06/18/2024	9.500	153,840		487,800
100155478	WOODBRIDGE TOWNSHIP	NJ		06/18/2024	10.875	54,356		453,442
100155479	ALLENTOWN	PA		06/18/2024	11.125	52,743		303,391
100155480	PORTSMOUTH	VA		06/18/2024	11.875	61,370		213,000
100155481	LOGAN TOWNSHIP	NJ		06/18/2024	11.875	54,372		288,000
100155482	MINNEOLA	FL		06/18/2024	10.750	54,100		585,465
100155483	PUYALLUP	WA		06/18/2024	9.990	157,927		832,000
100155484	ROCKY FORD	CO		06/18/2024	10.625	54,399		379,000
100155485	COATESVILLE	PA		06/18/2024	10.125	179,019		535,000
100155486	TEMECULA	CA		06/18/2024	9.875	116,329		890,000
100155487	STAFFORD	VA		06/18/2024	11.125	54,126		452,524
100155488	CYPRESS	CA		06/18/2024	10.490	79,373		1,094,932
100155489	SEATTLE	WA		06/18/2024	8.625	248,436		1,719,945
100155490	GEORGETOWN	IN		06/18/2024	12.000	61,452		277,987
100155491	EDMOND	OK		06/18/2024	11.875	53,988		350,400
100155492	CUMMING	GA		06/18/2024	10.490	73,709		675,731
100155493	BOISE	ID		06/18/2024	11.125	54,156		402,384
100155494	BOWIE	MD		06/18/2024	9.990	83,883		692,699
100155495	EAST PROVIDENCE	RI		06/18/2024	11.125	53,723		450,000
100155496	ABERDEEN	MD		06/18/2024	12.125	53,426		319,399
100155497	INDIANAPOLIS	IN		06/18/2024	12.500	53,268		290,000
100155498	LAUREL	DE		06/18/2024	11.500	64,790		284,331
100155499	SPOKANE	WA		06/18/2024	9.750	53,603		268,000
100155500	WEST PALM BEACH	FL		06/18/2024	9.375	105,497		708,115
100155501	FARMINGTON	NM		06/18/2024	10.490	52,559		338,870
100155502	HOSCHTON	GA		06/18/2024	10.750	127,321		642,000
100155503	PUEBLO	CO		06/18/2024	9.990	149,068		565,000
100155504	PERRY	GA		06/18/2024	10.990	52,632		303,645
100155505	SARASOTA	FL		06/18/2024	10.990	85,685		761,000
100155506	MYRTLE BEACH	SC		06/18/2024	10.875	54,356		312,491
100155507	COLUMBUS	GA		06/18/2024	10.990	68,322		273,567
100155508	OAK CREEK	WI		06/18/2024	12.250	54,329		469,000
100155509	KINGSTON	PA		06/18/2024	11.625	63,603		568,000
100155510	FLORENCE	SC		06/18/2024	11.250	104,447		371,000
100155511	HENDERSON	NV		06/18/2024	11.750	54,072		481,233
100155512	RIVERBANK	CA		06/18/2024	8.750	183,766		466,271
100155513	COVINGTON	GA		06/18/2024	11.375	54,403		279,671
100155514	BELLA VISTA	AR		06/18/2024	10.250	126,933		388,000
100155515	YUCAIPA	CA		06/18/2024	11.125	70,340		444,082
100155516	BILLINGS	MT		06/18/2024	9.500	186,349		680,000
100155517	LITHIA SPRINGS	GA		06/18/2024	10.490	122,241		301,000
100155518	DAPHNE	AL		06/18/2024	11.375	53,196		413,011
100155519	BAKERSFIELD	CA		06/18/2024	9.990	158,897		435,000
100155520	CHESTERFIELD	VA		06/18/2024	10.490	84,113		630,487
100155521	CLAYTON	CA		06/18/2024	9.500	131,897		882,117
100155522	MILTON	FL		06/18/2024	10.490	58,271		294,442
100155523	SAN DIEGO	CA		06/18/2024	11.375	53,167		735,430
100155524	LOUISVILLE	KY		06/18/2024	11.625	54,164		179,396
100155525	ACWORTH	GA		06/18/2024	10.375	118,904		525,000
100155526	CHULA VISTA	CA		06/18/2024	11.500	81,571		954,428
100155527	RIVERSIDE	CA		06/18/2024	10.490	97,889		590,000
100155528	STOCKTON	CA		06/18/2024	10.990	135,004		620,000
100155529	WARREN	OH		06/18/2024	11.500	53,951		188,000
100155530	WHITINSVILLE	MA		06/18/2024	10.875	64,581		368,026

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155531	MASCOTTE	FL		06/18/2024	10.490	65,106		324,657
100155532	HAMMONTON	NJ		06/18/2024	9.990	89,767		590,000
100155533	BOZEMAN	MT		06/18/2024	12.375	74,642		670,000
100155534	NORMAN	OK		06/18/2024	12.000	53,730		197,475
100155535	VILLA RICA	GA		06/18/2024	11.875	75,871		313,266
100155536	LAKEVILLE	MA		06/18/2024	12.000	57,440		630,000
100155537	ROYAL PALM BEACH	FL		06/18/2024	8.875	134,929		728,581
100155538	BLYTHEWOOD	SC		06/18/2024	11.500	64,911		387,594
100155539	WOODBRIDGE	VA		06/18/2024	10.990	57,087		417,349
100155540	POOLER	GA		06/18/2024	12.250	73,486		388,654
100155541	CENTREVILLE	MD		06/18/2024	9.875	57,969		689,946
100155542	MARGATE	FL		06/18/2024	10.490	54,196		428,768
100155543	BERLIN	NJ		06/18/2024	11.625	60,469		346,105
100155544	HILLSBOROUGH TOWNSHIP	NJ		06/18/2024	12.125	59,709		754,899
100155545	HAZLET	NJ		06/18/2024	9.990	132,106		458,865
100155546	FORT WORTH	TX		06/18/2024	9.375	105,443		436,000
100155547	RICHFIELD	OH		06/18/2024	12.375	49,496		331,866
100155548	ROANOKE	VA		06/18/2024	11.500	58,318		331,105
100155549	HERNANDO	FL		06/18/2024	10.875	54,366		268,698
100155550	LONGVIEW	WA		06/18/2024	9.250	138,371		437,891
100155551	ELLICOTT CITY	MD		06/18/2024	9.990	108,073		691,000
100155552	NORTH LAS VEGAS	NV		06/18/2024	12.250	64,791		677,000
100155553	CAPE CORAL	FL		06/18/2024	10.625	54,208		442,164
100155554	PHOENIX	AZ		06/18/2024	11.250	84,223		331,381
100155555	MIAMI	FL		06/18/2024	9.750	71,559		673,465
100155556	LAKELAND	FL		06/18/2024	10.500	100,934		372,000
100155557	NEW CASTLE	DE		06/18/2024	10.990	80,440		313,595
100155558	CHINCOTEAGUE	VA		06/18/2024	12.375	104,914		480,000
100155559	TAMPA	FL		06/18/2024	10.990	54,269		291,361
100155560	SAN DIEGO	CA		06/18/2024	8.500	311,240		1,800,000
100155561	MCMINNVILLE	OR		06/18/2024	11.250	54,399		429,000
100155562	VIRGINIA BEACH	VA		06/18/2024	11.625	65,229		434,026
100155563	REPUBLIC	MO		06/18/2024	12.000	71,683		679,000
100155564	MCDONOUGH	GA		06/18/2024	8.875	117,833		903,000
100155565	ATLANTA	GA		06/18/2024	9.000	62,096		572,000
100155566	STONE MOUNTAIN	GA		06/18/2024	10.750	54,009		349,563
100155567	MAPLE VALLEY	WA		06/18/2024	9.990	68,046		574,088
100155568	KENT	WA		06/18/2024	9.125	105,392		642,748
100155569	GOTHA	FL		06/18/2024	11.250	56,023		412,446
100155570	CALEXICO	CA		06/18/2024	10.875	78,797		308,866
100155571	CARY	IL		06/18/2024	11.000	52,892		286,828
100155572	ST. PETERSBURG	FL		06/18/2024	8.750	212,338		545,000
100155573	CORAL SPRINGS	FL		06/18/2024	8.875	251,417		713,957
100155574	SHELTON	WA		06/18/2024	9.750	53,259		250,000
100155575	GRAFTON	ND		06/18/2024	12.125	53,912		274,328
100155576	KANSAS CITY	MO		06/18/2024	10.250	54,141		262,127
100155577	BOTHELL	WA		06/18/2024	12.375	81,741		1,031,025
100155578	TAMPA	FL		06/18/2024	11.500	54,432		471,190
100155579	CUMMING	GA		06/18/2024	8.750	198,703		716,084
100155580	BIRDSBORO	PA		06/18/2024	12.375	64,180		279,110
100155581	FREDERICKSBURG	VA		06/18/2024	9.750	165,892		752,695
100155582	SAN BERNARDINO	CA		06/18/2024	10.990	54,205		432,302
100155583	KANSAS CITY	MO		06/18/2024	12.000	54,115		180,430
100155584	SULPHUR	LA		06/18/2024	12.125	40,246		280,000
100155585	BENTONVILLE	AR		06/18/2024	8.500	153,617		691,117

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155586	ALVA	FL		06/18/2024	8.875	154,269		460,014
100155587	BELTON	TX		06/18/2024	9.125	70,322		390,000
100155588	ALBION	IN		06/18/2024	11.875	54,467		246,778
100155589	PORTSMOUTH	VA		06/18/2024	11.375	54,485		205,000
100155590	TEANECK	NJ		06/18/2024	10.625	107,517		835,000
100155591	LA GRANDE	OR		06/18/2024	10.490	64,934		250,000
100155592	DAYTONA BEACH	FL		06/18/2024	10.750	54,339		198,801
100155593	FRISCO	TX		06/18/2024	9.250	105,749		560,000
100155594	MANKATO	MN		06/18/2024	10.500	69,885		353,668
100155595	LANDENBERG	PA		06/18/2024	10.375	70,009		657,944
100155596	SANTA CLARITA	CA		06/18/2024	10.625	56,311		759,825
100155597	GRAIN VALLEY	MO		06/18/2024	11.250	54,323		515,000
100155598	MINERAL	VA		06/18/2024	11.875	54,159		325,000
100155599	MIDDLETOWN	DE		06/18/2024	10.750	59,332		359,843
100155600	FORT WAYNE	IN		06/18/2024	9.990	53,464		263,490
100155601	ALLENTOWN	PA		06/18/2024	10.990	105,947		545,000
100155602	ADELANTO	CA		06/18/2024	11.250	56,413		352,037
100155603	LAKESIDE	CA		06/18/2024	8.750	204,536		930,925
100155604	HERNDON	VA		06/18/2024	8.750	151,957		947,650
100155605	WINSTON	GA		06/18/2024	10.875	53,611		241,705
100155606	OVIEDO	FL		06/18/2024	11.375	75,482		480,953
100155607	LAS VEGAS	NV		06/18/2024	11.500	71,144		437,896
100155608	NEW BRAUNFELS	TX		06/18/2024	9.375	59,960		290,000
100155609	ROCKY HILL	CT		06/18/2024	12.125	53,867		283,114
100155610	WINDHAM	NH		06/18/2024	11.750	75,094		660,088
100155611	SOUTH KINGSTOWN	RI		06/18/2024	11.125	42,857		526,000
100155612	CROFTON	KY		06/18/2024	10.875	54,426		250,000
100155613	NEWNAN	GA		06/18/2024	9.625	129,409		324,000
100155614	EDGEWATER PARK	NJ		06/18/2024	11.125	65,333		204,291
100155615	BLOOMINGTON	IN		06/18/2024	10.125	105,076		330,000
100155616	CHESTERFIELD	VA		06/18/2024	12.375	100,606		488,000
100155617	MIAMI	FL		06/18/2024	11.500	54,321		704,001
100155618	ST. PETERSBURG	FL		06/18/2024	8.875	85,715		525,000
100155619	THORSBY	AL		06/18/2024	11.625	69,547		378,465
100155620	LONGMONT	CO		06/18/2024	8.750	129,714		747,081
100155621	SAN TAN VALLEY	AZ		06/18/2024	8.125	132,842		634,016
100155622	WINDER	GA		06/18/2024	11.125	54,386		267,769
100155623	MYRTLE BEACH	SC		06/18/2024	10.750	59,756		459,047
100155624	PRAIRIE GROVE	AR		06/18/2024	11.375	59,472		277,256
100155625	LORENA	TX		06/18/2024	9.000	62,829		825,000
100155626	LEMOORE	CA		06/18/2024	10.750	75,008		387,618
100155627	WASHINGTON	DC		06/18/2024	9.000	228,946		1,500,000
100155628	SOMERS POINT	NJ		06/18/2024	9.990	53,382		354,500
100155629	MIDLAND	GA		06/18/2024	10.990	64,446		350,358
100155630	BAKERSFIELD	CA		06/18/2024	10.990	57,458		345,000
100155631	O'FALLON	IL		06/18/2024	12.125	54,251		235,465
100155632	IRMO	SC		06/18/2024	10.990	71,844		243,833
100155633	DAVENPORT	FL		06/18/2024	8.625	150,649		435,091
100155634	DELAND	FL		06/18/2024	12.125	54,146		372,312
100155635	STONE RIDGE	VA		06/18/2024	9.625	117,993		1,243,000
100155636	RIVERVIEW	FL		06/18/2024	10.750	54,033		571,519
100155637	LAS CRUCES	NM		06/18/2024	12.000	53,706		359,890
100155638	MIDWAY	GA		06/18/2024	10.250	53,680		217,000
100155639	SAINT LEONARD	MD		06/18/2024	8.875	62,095		524,418
100155640	BUDA	TX		06/18/2024	9.250	128,928		490,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155641	BESSEMER	PA		06/18/2024	11.500	54,432		285,000
100155642	NEWNAN	GA		06/18/2024	12.000	79,737		376,968
100155643	BRADENTON	FL		06/18/2024	10.490	277,365		685,000
100155644	MANHATTAN	KS		06/18/2024	11.875	54,484		340,000
100155645	LA QUINTA	CA		06/18/2024	9.990	58,749		654,085
100155646	FONTANA	CA		06/18/2024	10.625	54,332		568,479
100155647	ALBUQUERQUE	NM		06/18/2024	10.990	64,319		500,205
100155648	NICHOLASVILLE	KY		06/18/2024	10.250	53,591		157,943
100155649	LEBANON	OR		06/18/2024	10.375	75,953		318,949
100155650	CASSELBERRY	FL		06/18/2024	10.990	61,877		329,891
100155651	PUYALLUP	WA		06/18/2024	11.375	80,062		588,398
100155652	SANFORD	FL		06/18/2024	8.875	197,975		824,286
100155653	LAS VEGAS	NV		06/18/2024	10.625	54,354		424,305
100155654	RIO RANCHO	NM		06/18/2024	10.625	82,608		500,345
100155655	TAMARAC	FL		06/18/2024	10.990	97,614		505,500
100155656	CHOWCHILLA	CA		06/18/2024	11.500	53,720		326,365
100155657	TUCSON	AZ		06/18/2024	12.250	54,323		252,000
100155658	GONZALES	LA		06/18/2024	10.875	84,065		432,000
100155659	HENDERSON	NV		06/18/2024	12.125	69,995		486,867
100155660	CUMMING	GA		06/18/2024	10.625	66,786		711,170
100155661	LAKEVILLE	MN		06/18/2024	9.500	49,934		428,399
100155662	ATLANTA	GA		06/18/2024	10.500	126,019		805,000
100155663	ADDISON	IL		06/18/2024	11.375	60,693		268,151
100155664	INDIANAPOLIS	IN		06/18/2024	11.625	53,918		225,539
100155665	FERNLEY	NV		06/18/2024	11.500	53,292		320,427
100155666	TAMPA	FL		06/18/2024	9.375	127,865		834,046
100155667	AUSTIN	TX		06/18/2024	8.875	202,736		728,000
100155668	JAMISON	PA		06/18/2024	9.000	130,880		527,394
100155669	SUFFOLK	VA		06/18/2024	9.375	70,680		414,664
100155670	POTOMAC	MD		06/18/2024	8.375	252,418		1,791,591
100155671	SEDRO-WOOLLEY	WA		06/18/2024	10.250	54,271		463,051
100155672	LANHAM	MD		06/18/2024	12.375	53,916		497,120
100155673	SARATOGA SPRINGS	UT		06/18/2024	11.875	43,998		620,305
100155674	COLUMBUS	OH		06/18/2024	9.000	204,416		852,543
100155675	SIMSBURY	CT		06/18/2024	9.750	175,361		586,189
100155676	ST. PETERSBURG	FL		06/18/2024	12.000	48,829		350,552
100155677	GRAYSON	GA		06/18/2024	10.875	83,232		553,947
100155678	CASA GRANDE	AZ		06/18/2024	11.625	54,435		415,000
100155679	CHESAPEAKE	VA		06/18/2024	9.875	96,221		510,000
100155680	HOPEWELL	VA		06/18/2024	11.250	59,367		235,735
100155681	RIVERSIDE	CA		06/18/2024	9.375	105,473		591,275
100155682	HOSCHTON	GA		06/18/2024	10.875	64,992		445,000
100155683	LEXINGTON	SC		06/18/2024	10.750	79,955		713,877
100155684	STOCKTON	CA		06/18/2024	10.125	111,412		540,000
100155685	SAVANNAH	GA		06/18/2024	10.490	53,120		439,168
100155686	SMYRNA	GA		06/18/2024	9.500	131,927		664,765
100155687	CIBOLO	TX		06/18/2024	9.125	58,038		375,000
100155688	DUMFRIES	VA		06/18/2024	11.875	53,769		339,605
100155689	SHADY SIDE	MD		06/18/2024	10.990	81,633		570,000
100155690	WEYMOUTH	MA		06/18/2024	10.875	105,622		598,000
100155691	FAIRFIELD	CA		06/18/2024	9.000	105,239		673,518
100155692	BRUNSWICK	GA		06/18/2024	12.125	59,336		400,516
100155693	KAHULUI	HI		06/18/2024	9.250	213,805		1,020,779
100155694	ELK GROVE	CA		06/18/2024	10.490	53,342		616,940
100155695	RANDALLSTOWN	MD		06/18/2024	11.375	60,458		365,076

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155696	BUCKHEAD	GA		06/18/2024	11.500	75,840		333,000
100155697	LEMOORE	CA		06/18/2024	9.000	103,472		415,000
100155698	BROOMALL	PA		06/18/2024	10.625	54,332		437,428
100155699	AVONDALE	AZ		06/18/2024	10.875	54,137		415,541
100155700	JACKSONVILLE	FL		06/18/2024	11.375	64,748		375,618
100155701	BLUE SPRINGS	MO		06/18/2024	11.750	54,171		372,801
100155702	JEFFERSON	GA		06/18/2024	11.500	80,618		383,329
100155703	CASA GRANDE	AZ		06/18/2024	11.500	53,903		297,082
100155704	VIRGINIA BEACH	VA		06/18/2024	12.125	53,877		285,135
100155705	PALM BEACH GARDENS	FL		06/18/2024	8.625	214,262		1,004,000
100155706	LAWRENCEVILLE	GA		06/18/2024	10.250	76,119		404,306
100155707	GEORGETOWN	IN		06/18/2024	10.625	53,968		265,000
100155708	SPOKANE	WA		06/18/2024	8.500	155,501		921,388
100155709	RICHMOND	VA		06/18/2024	11.250	71,417		360,654
100155710	ELIZABETHTOWN	PA		06/18/2024	10.250	82,515		333,849
100155711	SPRINGFIELD	MO		06/18/2024	11.500	54,007		190,000
100155712	RIVERSIDE	CA		06/18/2024	9.250	138,342		617,224
100155713	CHARLOTTESVILLE	VA		06/18/2024	11.125	59,034		708,627
100155714	LATHROP	CA		06/18/2024	10.375	107,893		665,000
100155715	PARKVILLE	MD		06/18/2024	11.750	65,041		355,759
100155716	RIDGELAND	SC		06/18/2024	11.250	73,033		315,000
100155717	BILLINGS	MT		06/18/2024	11.250	53,563		260,000
100155718	LEE'S SUMMIT	MO		06/18/2024	11.875	54,003		337,705
100155719	OSAGE BEACH	MO		06/18/2024	10.750	54,242		482,000
100155720	BAKERSFIELD	CA		06/18/2024	11.250	57,566		415,611
100155721	BEL AIR	MD		06/18/2024	10.625	95,314		745,000
100155722	MARYSVILLE	WA		06/18/2024	10.500	68,619		511,406
100155723	CAVE SPRING	VA		06/18/2024	11.875	54,588		568,075
100155724	DELTONA	FL		06/18/2024	9.000	72,707		440,595
100155725	HAMPTON	GA		06/18/2024	11.875	54,502		385,770
100155726	CLANCY	MT		06/18/2024	10.250	80,915		713,777
100155727	LAS VEGAS	NV		06/18/2024	11.375	54,410		414,452
100155728	BOWIE	MD		06/18/2024	9.250	105,852		764,086
100155729	SALINAS	CA		06/18/2024	10.375	53,300		648,999
100155730	STEVENSVILLE	MD		06/18/2024	10.490	91,595		473,000
100155731	EVANS	GA		06/18/2024	10.750	83,661		443,151
100155732	SANDY	UT		06/18/2024	9.250	129,556		606,118
100155733	BOCA RATON	FL		06/18/2024	8.125	253,945		994,075
100155734	DELTONA	FL		06/18/2024	10.875	74,333		375,000
100155735	ROME	GA		06/18/2024	10.625	53,642		267,162
100155736	MCMINNVILLE	OR		06/18/2024	9.375	150,632		505,019
100155737	THE VILLAGES	FL		06/18/2024	9.250	108,191		516,727
100155738	JEFFERSON	GA		06/18/2024	11.875	59,716		470,587
100155739	PONTE VEDRA BEACH	FL		06/18/2024	8.625	255,123		689,752
100155740	WELLINGTON	FL		06/18/2024	9.990	63,916		742,360
100155741	WALKER	LA		06/18/2024	9.500	52,077		313,935
100155742	BETHEL PARK	PA		06/18/2024	10.990	53,761		222,968
100155743	PERRY	GA		06/18/2024	10.750	36,672		286,573
100155744	HEBER CITY	UT		06/18/2024	8.500	202,948		975,000
100155745	VALLEJO	CA		06/18/2024	9.625	150,830		786,512
100155746	COLUMBUS	OH		06/18/2024	12.375	54,405		207,540
100155747	FAIRFIELD	OH		06/18/2024	11.625	52,979		248,000
100155748	RENO	NV		06/18/2024	8.125	106,961		1,646,935
100155749	YORK	PA		06/18/2024	12.500	54,556		261,671
100155750	SPRING	TX		06/18/2024	9.125	77,206		285,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155751	TUCSON	AZ		06/18/2024	10.750	66,768		269,478
100155752	TIFTON	GA		06/18/2024	12.125	53,195		210,761
100155753	PEACHTREE CITY	GA		06/18/2024	9.500	132,073		755,672
100155754	SARASOTA	FL		06/18/2024	11.250	64,158		402,253
100155755	APPLE VALLEY	CA		06/18/2024	8.500	131,593		368,311
100155756	WALDORF	MD		06/18/2024	10.490	66,034		565,103
100155757	MARSHALL	VA		06/18/2024	11.500	65,553		622,000
100155758	FRONT ROYAL	VA		06/18/2024	10.125	108,273		440,000
100155759	FAIRFAX	VA		06/18/2024	10.625	31,873		808,606
100155760	WESTMINSTER	CO		06/18/2024	8.750	144,241		882,845
100155761	ORANGE BEACH	AL		06/18/2024	11.125	54,183		515,560
100155762	BERRYVILLE	VA		06/18/2024	10.875	70,007		651,155
100155763	PURCELLVILLE	VA		06/18/2024	8.500	270,739		1,175,000
100155764	CUMMING	GA		06/18/2024	8.625	163,551		798,348
100155765	FREDERICKSBURG	VA		06/18/2024	10.750	54,147		489,000
100155766	ANAHEIM	CA		06/18/2024	10.375	75,109		1,017,241
100155767	CALIFORNIA	MD		06/18/2024	10.990	57,673		375,370
100155768	SIMI VALLEY	CA		06/18/2024	9.750	125,534		734,977
100155769	PALM CITY	FL		06/18/2024	8.125	264,393		1,150,000
100155770	BLACKSHEAR	GA		06/18/2024	12.500	54,304		315,000
100155771	GREEN BAY	WI		06/18/2024	11.125	54,054		213,153
100155772	DALLAS	GA		06/18/2024	11.875	54,165		485,090
100155773	FORT MILL	SC		06/18/2024	12.125	80,175		532,338
100155774	MASSILLON	OH		06/18/2024	12.000	54,545		194,426
100155775	COOLIDGE	AZ		06/18/2024	10.250	54,057		215,000
100155776	VISALIA	CA		06/18/2024	11.625	65,201		474,277
100155777	UNION BEACH	NJ		06/18/2024	10.990	82,121		690,043
100155778	LAS VEGAS	NV		06/18/2024	9.250	30,954		505,668
100155779	VIRGINIA BEACH	VA		06/18/2024	12.000	54,095		360,165
100155780	SAN DIEGO	CA		06/18/2024	9.000	133,572		713,487
100155781	BLACKWOOD	NJ		06/18/2024	12.000	55,999		307,706
100155782	GALLOWAY	OH		06/18/2024	12.000	54,515		294,239
100155783	ELMWOOD PARK	NJ		06/18/2024	11.625	65,182		491,054
100155784	LITHIA SPRINGS	GA		06/18/2024	10.875	54,421		349,386
100155785	CLINTON	UT		06/18/2024	9.375	115,246		720,463
100155786	SAN GABRIEL	CA		06/18/2024	12.000	108,151		870,000
100155787	NORTH BRUNSWICK TOWNSHIP	NJ		06/18/2024	11.125	70,503		544,620
100155788	COLUMBUS	OH		06/18/2024	10.625	122,354		275,000
100155789	NEW PORT RICHEY	FL		06/18/2024	10.250	53,814		233,412
100155790	CAPE CORAL	FL		06/18/2024	12.000	57,680		387,432
100155791	FREDERICKSBURG	VA		06/18/2024	9.875	83,518		465,835
100155792	LAS VEGAS	NV		06/18/2024	9.990	79,608		445,386
100155793	VAIL	AZ		06/18/2024	10.990	94,469		410,000
100155794	FREDERICK	MD		06/18/2024	11.250	54,398		470,057
100155795	LAS VEGAS	NV		06/18/2024	9.250	103,379		497,807
100155796	VOORHEES TOWNSHIP	NJ		06/18/2024	12.000	54,100		490,696
100155797	VIRGINIA BEACH	VA		06/18/2024	10.875	53,865		316,172
100155798	MIDDLETOWN	PA		06/18/2024	11.500	53,847		298,748
100155799	MASSILLON	OH		06/18/2024	12.000	53,603		298,037
100155800	WOODBRIDGE	VA		06/18/2024	10.375	67,916		621,977
100155801	SAVANNAH	GA		06/18/2024	11.500	53,379		522,803
100155802	CULPEPER	VA		06/18/2024	9.990	90,394		430,000
100155803	SALEM	VA		06/18/2024	11.125	69,581		285,446
100155804	STAFFORD TOWNSHIP	NJ		06/18/2024	11.375	54,001		386,012
100155805	RENO	NV		06/18/2024	9.875	52,484		439,402

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155806	TONEY	AL		06/18/2024	9.500	51,973		338,335
100155807	TONAWANDA	NY		06/18/2024	9.750	63,285		258,669
100155808	MIAMI SHORES	FL		06/18/2024	11.375	53,884		791,275
100155809	APPLE VALLEY	CA		06/18/2024	11.250	54,288		361,331
100155810	VERO BEACH	FL		06/18/2024	10.875	58,382		450,000
100155811	BUMPASS	VA		06/18/2024	10.250	64,419		454,843
100155812	WESTBOROUGH	MA		06/18/2024	7.875	253,296		445,537
100155813	FLAGLER BEACH	FL		06/18/2024	9.750	199,113		862,000
100155814	ROCK HILL	SC		06/18/2024	10.875	54,356		272,034
100155815	BEATRICE	NE		06/18/2024	11.250	53,889		236,448
100155816	VIRGINIA BEACH	VA		06/18/2024	11.875	53,463		421,560
100155817	SNOHOMISH	WA		06/18/2024	9.250	103,869		672,887
100155818	TOLEDO	OH		06/18/2024	10.990	54,614		173,227
100155819	TONGANOXIE	KS		06/18/2024	11.250	53,178		590,000
100155820	BURLINGTON	KY		06/18/2024	11.125	53,128		349,545
100155821	PRAIRIE GROVE	AR		06/18/2024	11.500	79,953		302,189
100155822	COLORADO SPRINGS	CO		06/18/2024	10.750	75,011		497,350
100155823	COLORADO SPRINGS	CO		06/18/2024	12.000	68,294		437,000
100155824	ATASCADERO	CA		06/18/2024	9.990	58,268		898,247
100155825	WALDORF	MD		06/18/2024	11.500	56,457		285,386
100155826	HOOVER	AL		06/18/2024	10.990	53,564		565,999
100155827	SMYRNA	GA		06/18/2024	10.990	79,606		561,436
100155828	PENNSBURG	PA		06/18/2024	10.490	108,573		715,000
100155829	CLARKESVILLE	GA		06/18/2024	10.875	54,431		263,644
100155830	BOYNTON BEACH	FL		06/18/2024	8.125	204,637		1,212,058
100155831	COVINGTON	GA		06/18/2024	11.750	53,534		475,000
100155832	LYNNWOOD	WA		06/18/2024	10.875	83,782		886,376
100155833	WINTER GARDEN	FL		06/18/2024	11.250	57,716		385,502
100155834	EUGENE	OR		06/18/2024	10.490	53,978		556,241
100155835	FREDERICKSBURG	VA		06/18/2024	10.875	60,253		395,000
100155836	FRONT ROYAL	VA		06/18/2024	8.750	84,670		298,368
100155837	HAMPTON	VA		06/18/2024	12.000	80,182		377,058
100155838	ATLANTA	GA		06/18/2024	11.125	113,097		925,000
100155839	STEPHENSON	VA		06/18/2024	11.125	53,549		552,500
100155840	WASHINGTON	MO		06/18/2024	11.125	31,845		255,000
100155841	HUNTINGTON BEACH	CA		06/18/2024	10.125	54,140		1,066,979
100155842	NORFOLK	VA		06/18/2024	11.875	59,042		279,002
100155843	NORTH KINGSTOWN	RI		06/18/2024	11.500	80,875		499,840
100155844	HONOLULU	HI		06/18/2024	11.250	53,031		1,832,365
100155845	GLENSIDE	PA		06/18/2024	10.875	53,892		429,963
100155846	GILBERT	AZ		06/18/2024	11.750	79,496		641,340
100155847	STREAMWOOD	IL		06/18/2024	10.990	53,533		580,000
100155848	PLANTATION	FL		06/18/2024	9.250	133,483		535,906
100155849	SPRINGFIELD	OH		06/18/2024	11.500	54,181		172,086
100155850	TUSCALOOSA	AL		06/18/2024	11.250	53,939		215,524
100155851	SUMMERVILLE	SC		06/18/2024	11.500	54,431		445,366
100155852	RINCON	GA		06/18/2024	8.750	102,577		488,237
100155853	WEST JORDAN	UT		06/18/2024	10.750	60,480		665,232
100155854	RIO RANCHO	NM		06/18/2024	10.375	54,082		535,255
100155855	JOHNS ISLAND	SC		06/18/2024	10.490	54,278		445,259
100155856	WHITE CITY	OR		06/18/2024	10.875	54,355		354,601
100155857	EVERETT	WA		06/18/2024	9.875	104,373		545,716
100155858	SEATTLE	WA		06/18/2024	8.750	181,798		992,664
100155859	DAMASCUS	MD		06/18/2024	8.990	128,869		587,805
100155860	FRESNO	CA		06/18/2024	10.375	84,006		454,956

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155861	NETHER PROVIDENCE TOWNSHIP	PA		06/18/2024	10.875	54,431		345,064
100155862	SURRY	VA		06/18/2024	10.875	53,366		235,000
100155863	BROOKHAVEN	PA		06/18/2024	11.250	54,474		302,001
100155864	WARREN	RI		06/18/2024	9.990	66,975		450,973
100155865	RINCON	GA		06/18/2024	11.750	54,408		316,059
100155866	BELLEVUE	WA		06/18/2024	9.375	109,518		1,636,366
100155867	WARRENTON	VA		06/18/2024	10.000	80,593		584,730
100155868	LEESBURG	VA		06/18/2024	10.990	108,464		1,597,000
100155869	FREDERICKSBURG	VA		06/18/2024	11.125	54,408		350,027
100155870	CAPE CORAL	FL		06/18/2024	11.125	70,062		426,604
100155871	BRIGHTON	CO		06/17/2024	7.990	440,419		600,000
100155872	REDDING	CA		06/17/2024	8.625	295,843		380,000
100155873	BROKEN BOW	OK		06/17/2024	8.000	387,085		533,000
100155874	BURLINGTON	WI		06/17/2024	7.625	332,249		435,000
100155875	CAPE CORAL	FL		06/17/2024	7.875	454,876		595,000
100155876	COLUMBIA	MO		06/17/2024	7.625	259,662		381,000
100155877	BROKEN BOW	OK		06/17/2024	6.990	446,372		702,000
100155878	PROSPER	TX		06/17/2024	6.990	417,070		560,000
100155879	GRASS VALLEY	CA		06/17/2024	7.500	435,023		675,000
100155880	AVENTURA	FL		06/17/2024	7.990	331,003		430,000
100155881	EDMOND	OK		06/17/2024	7.625	286,888		375,000
100155882	CUMMING	GA		06/17/2024	7.500	273,656		381,000
100155883	MCKINNEY	TX		06/17/2024	6.990	364,763		515,000
100155884	KENNER	LA		06/17/2024	7.990	314,959		410,000
100155885	CASSELBERRY	FL		06/17/2024	7.990	371,871		411,000
100155886	FATE	TX		06/17/2024	7.625	304,863		406,000
100155887	HORSESHOE BAY	TX		06/17/2024	7.625	478,742		635,000
100155888	BELLA VISTA	AR		06/17/2024	7.375	338,251		443,000
100155889	CHATHAM	LA		06/17/2024	7.625	333,511		446,000
100155890	CARLSBAD	CA		06/17/2024	7.250	470,020		630,000
100155891	NORTH HIGHLANDS	CA		06/17/2024	7.500	355,005		522,000
100155892	SAN DIEGO	CA		06/17/2024	6.990	337,129		475,000
100155893	PANAMA CITY BEACH	FL		06/17/2024	7.125	562,466		740,000
100155894	RALEIGH	NC		06/17/2024	6.250	268,691		365,000
100155895	PORT WENTWORTH	GA		06/17/2024	7.375	253,966		282,000
100155896	ALLEN	TX		06/17/2024	7.125	544,174		727,000
100155897	FORT WORTH	TX		06/17/2024	7.500	343,103		450,000
100155898	EULESS	TX		06/17/2024	7.375	310,345		428,000
100155899	CLEARWATER	FL		06/17/2024	7.000	262,522		377,000
100155900	WYLIE	TX		06/17/2024	7.500	228,889		310,000
100155901	ROYSE CITY	TX		06/17/2024	7.250	278,725		365,000
100155902	CHENEY	WA		06/17/2024	7.125	394,815		520,000
100155903	OVIEDO	FL		06/17/2024	6.990	407,210		537,000
100155904	BRIDGEPORT	CT		06/17/2024	7.125	309,724		408,000
100155905	STUART	FL		06/17/2024	6.990	329,115		440,000
100155906	MIAMI	FL		06/17/2024	7.625	431,738		570,000
100155907	FOWLER	CA		06/17/2024	7.500	428,613		600,000
100155908	SCRANTON	PA		06/17/2024	7.500	291,255		385,000
100155909	CHICAGO	IL		06/17/2024	6.875	303,176		450,000
100155910	DENTON	TX		06/17/2024	7.625	303,056		355,000
100155911	ATLANTA	GA		06/17/2024	7.125	306,845		450,000
100155912	KATY	TX		06/17/2024	6.990	266,092		350,000
100155913	RANCHO CORDOVA	CA		06/17/2024	6.500	468,822		689,000
100155914	ATLANTA	GA		06/17/2024	7.500	305,949		398,000
100155915	HOUSTON	TX		06/17/2024	7.625	535,243		745,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155916	AUBREY	TX		06/17/2024	7.000	313,140		420,000
100155917	MATTHEWS	NC		06/17/2024	7.625	264,440		336,000
100155918	TAMPA	FL		06/17/2024	7.500	282,106		370,000
100155919	PRINCETON	TX		06/17/2024	6.990	284,927		383,000
100155920	PITTSBURGH	PA		06/17/2024	6.875	338,298		490,000
100155921	CHARLESTON	SC		06/17/2024	7.625	316,027		426,000
100155922	KISSIMMEE	FL		06/17/2024	7.625	380,586		522,000
100155923	HARRAH	OK		06/17/2024	7.125	459,432		630,000
100155924	HAUULA	HI		06/17/2024	7.500	378,018		545,000
100155925	HOUSTON	TX		06/17/2024	6.990	364,181		485,000
100155926	MADISON	WI		06/17/2024	7.500	402,740		526,000
100155927	SURPRISE	AZ		06/17/2024	7.125	307,259		417,000
100155928	COLUMBUS	OH		06/17/2024	7.500	345,379		482,000
100155929	BALTIMORE	MD		06/17/2024	7.625	337,852		440,000
100155930	COLLEGE STATION	TX		06/17/2024	7.000	348,297		490,000
100155931	MC ALLEN	TX		06/17/2024	6.990	405,081		545,000
100155932	FT LAUDERDALE	FL		06/17/2024	7.625	310,421		430,000
100155933	ARVADA	CO		06/17/2024	7.500	300,290		405,000
100155934	PFLUGERVILLE	TX		06/17/2024	5.990	274,848		385,000
100155935	HOMESTEAD	FL		06/17/2024	7.625	349,959		520,000
100155936	MCKINNEY	TX		06/17/2024	7.500	291,639		430,000
100155937	TOLLESON	AZ		06/17/2024	5.500	297,029		449,000
100155938	WEEKI WACHEE	FL		06/17/2024	6.990	405,957		590,000
100155939	PRESCOTT VALLEY	AZ		06/17/2024	7.625	303,987		395,000
100155940	GULF SHORES	AL		06/17/2024	7.625	656,119		838,000
100155941	FORT WORTH	TX		06/17/2024	6.875	301,066		400,000
100155942	WHITESTOWN	IN		06/17/2024	6.875	252,725		335,000
100155943	KATY	TX		06/17/2024	6.875	254,821		338,000
100155944	LAGO VISTA	TX		06/17/2024	6.875	313,537		430,000
100155945	CEDAR PARK	TX		06/17/2024	7.000	310,779		410,000
100155946	YUMA	AZ		06/17/2024	7.490	275,568		385,000
100155947	ACWORTH	GA		06/17/2024	6.875	268,800		380,000
100155948	QUEEN CREEK	AZ		06/17/2024	6.875	482,281		648,000
100155949	HUTTO	TX		06/17/2024	6.875	282,222		385,500
100155950	PORTLAND	OR		06/17/2024	7.625	430,938		695,000
100155951	BONITA SPRINGS	FL		06/17/2024	7.625	588,112		770,000
100155952	DANBURY	CT		06/17/2024	7.625	421,772		575,000
100155953	SAINT LOUIS	MO		06/17/2024	6.000	276,398		465,000
100155954	FOREST HILL	TX		06/17/2024	6.625	531,206		720,000
100155955	GATLINBURG	TN		06/17/2024	6.990	654,249		890,000
100155956	LEANDER	TX		06/17/2024	7.125	324,273		436,000
100155957	EDISON	NJ		06/17/2024	7.125	290,085		422,000
100155958	CHARLOTTE	NC		06/17/2024	6.625	477,176		681,000
100155959	SUGARLOAF	CA		06/17/2024	6.990	321,789		424,000
100155960	RIVERTON	UT		06/18/2024	7.375	100,663		465,000
100155961	LINDEN	NJ		06/18/2024	7.875	986,594		1,210,000
100155962	ALBUQUERQUE	NM		06/18/2024	8.250	370,561		450,000
100155963	MINNEAPOLIS	MN		06/18/2024	8.500	196,661		240,000
100155964	PHILADELPHIA	PA		06/18/2024	7.500	172,084		280,000
100155965	UNIONDALE	NY		06/18/2024	7.750	539,484		657,000
100155966	CLIFTON	NJ		06/18/2024	8.625	500,146		650,000
100155967	SURPRISE	AZ		06/18/2024	7.625	205,523		375,000
100155968	LOCUST VALLEY	NY		06/18/2024	8.250	978,080		1,250,000
100155969	TOMS RIVER	NJ		06/18/2024	7.875	262,237		365,000
100155970	BALTIMORE	MD		06/18/2024	8.750	382,139		540,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100155971	MONROE	NY		06/18/2024	8.250	662,770		870,000
100155972	JERSEY CITY	NJ		06/18/2024	9.500	1,380,980		1,950,000
100155973	SOUTH GATE	CA		06/18/2024	8.875	599,268		720,000
100155974	SAN JUAN CAPISTRANO	CA		06/18/2024	7.500	840,440		1,070,000
100155975	CORVALLIS	OR		06/18/2024	8.750	277,966		425,000
100155976	MASPETH	NY		06/18/2024	9.500	1,253,782		1,500,000
100155977	WHITESTONE	NY		06/18/2024	7.375	505,872		1,267,000
100155978	SIMI VALLEY	CA		06/18/2024	7.875	513,764		1,585,000
100155979	WEST JORDAN	UT		06/18/2024	7.875	372,039		495,000
100155980	PHILADELPHIA	PA		06/18/2024	8.875	349,645		535,000
100155981	REDDING	CA		06/18/2024	8.750	213,638		357,000
100155982	REDDING	CA		06/18/2024	8.750	213,634		357,000
100155983	SUMMERVILLE	SC		06/18/2024	8.125	299,757		400,000
100155984	HOMEWOOD	AL		06/18/2024	9.250	814,706		1,040,000
100155985	NEW BRUNSWICK	NJ		06/18/2024	8.625	356,865		488,000
100155986	FAIRHAVEN	MA		06/18/2024	7.375	535,294		1,000,000
100155987	BLAINE	WA		06/18/2024	7.625	292,287		800,000
100155988	FORT LAUDERDALE	FL		06/18/2024	8.375	194,108		242,000
100155989	FORT MYERS	FL		06/18/2024	7.625	223,430		480,000
100155990	DETROIT	MI		06/18/2024	9.750	218,231		255,000
100155991	NEWBURGH	NY		06/18/2024	7.750	199,352		270,000
100155992	MOMINNVILLE	TN		06/18/2024	8.750	208,988		282,000
100155993	PITTSBURGH	PA		06/18/2024	8.125	157,834		299,000
100155994	NEWBURGH	NY		06/18/2024	7.750	169,951		219,000
100155995	BRONX	NY		06/18/2024	7.875	387,978		475,000
100155996	PITTSBURGH	PA		06/18/2024	8.750	166,809		240,000
100155997	WINDER	GA		06/18/2024	7.750	228,542		296,000
100155998	ORLANDO	FL		06/18/2024	8.250	245,446		310,000
100155999	GOODLETTSVILLE	TN		06/18/2024	7.375	303,114		400,000
100156000	EL CAJON	CA		06/18/2024	7.500	440,154		930,000
100156001	BONITA SPRINGS	FL		06/18/2024	8.375	319,770		565,000
100156002	CARSON CITY	NV		06/18/2024	7.500	514,207		649,000
100156003	MOORESVILLE	NC		06/18/2024	8.875	1,241,594		1,510,000
100156004	NORTH LAUDERDALE	FL		06/18/2024	8.625	289,716		370,000
100156005	BENICIA	CA		06/18/2024	7.875	417,913		540,000
100156006	SUNRISE	FL		06/18/2024	7.875	151,935		400,000
100156007	SANTA BARBARA	CA		06/18/2024	8.250	1,514,121		1,800,000
100156008	CHARLOTTE	NC		06/18/2024	8.125	198,801		255,000
100156009	ROCKVILLE	MD		06/18/2024	7.750	552,277		1,390,000
100156010	CHARLOTTE	NC		06/18/2024	8.125	175,762		225,000
100156011	SHERMAN OAKS	CA		06/18/2024	8.250	996,690		1,550,000
100156012	FARMINGDALE	NY		06/18/2024	7.625	569,216		865,000
100156013	SHASTA LAKE	CA		06/18/2024	9.375	265,889		300,000
100156014	SEMINOLE	FL		06/18/2024	8.875	133,608		165,000
100156015	CHAPARRAL	NM		06/18/2024	8.750	281,409		381,000
100156016	COLD SPRING HARBOR	NY		06/18/2024	8.500	1,432,576		1,850,000
100156017	HOMESTEAD	FL		06/18/2024	8.375	143,303		185,000
100156018	SCOTTSDALE	AZ		06/18/2024	7.875	728,635		865,000
100156019	HOLLYWOD	FL		06/18/2024	7.250	177,526		240,000
100156020	MALIBU	CA		06/18/2024	8.000	2,986,449		6,350,000
100156021	HOUSTON	TX		06/18/2024	8.250	371,561		597,000
100156022	NORTH PORT	FL		06/18/2024	7.375	300,592		385,000
100156023	NEWBURGH	NY		06/18/2024	7.875	197,720		250,000
100156024	POMONA	CA		06/18/2024	7.875	586,640		715,000
100156025	SAN JUAN CAPISTRANO	CA		06/18/2024	7.875	1,046,727		1,278,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156026	DUCK KEY	FL		06/18/2024	7.375	1,519,186		2,000,000
100156027	SANTA CLARITA	CA		06/18/2024	7.625	725,273		1,450,000
100156028	LOS ANGELES	CA		06/18/2024	9.125	2,702,632		3,226,000
100156029	DANVILLE	VA		06/18/2024	8.750	217,108		271,000
100156030	PARK RIDGE	IL		06/18/2024	8.875	716,918		950,000
100156031	SONOMA	CA		06/18/2024	7.875	985,583		2,100,000
100156032	NORTH BAY VILLAGE	FL		06/18/2024	7.250	218,363		285,000
100156034	WEST HILLS	CA		06/18/2024	8.625	1,473,212		1,900,000
100156035	EDINA	MN		06/18/2024	7.625	1,872,056		3,059,000
100156036	WOODBRIDGE	VA		06/18/2024	8.250	407,811		525,000
100156037	BELMONT	NC		06/18/2024	8.625	145,908		349,000
100156038	ADDISON	TX		06/18/2024	8.000	468,752		640,000
100156039	BOYNTON BEACH	FL		06/18/2024	7.500	202,574		250,000
100156040	DELRAY BEACH	FL		06/18/2024	7.625	343,392		455,000
100156041	SAN BENITO	TX		06/18/2024	7.750	349,706		463,250
100156042	PORT SAINT LUCIE	FL		06/18/2024	7.875	351,987		430,000
100156043	PHOENIX	AZ		06/18/2024	11.500	2,071,000		3,100,000
100156044	COMPTON	CA		06/18/2024	7.875	454,829		700,000
100156045	CLIFFSIDE PARK	NJ		06/18/2024	8.875	511,231		607,500
100156046	KATY	TX		06/18/2024	7.375	370,182		460,000
100156047	CAVE CREEK	AZ		06/18/2024	7.625	782,913		1,050,000
100156048	SCOTTSDALE	AZ		06/18/2024	7.750	489,356		600,000
100156049	CORAL SPRINGS	FL		06/18/2024	8.625	557,985		706,000
100156050	NEW SMYRNA BEACH	FL		06/18/2024	7.500	434,564		531,000
100156051	MIAMI	FL		06/18/2024	8.990	554,570		687,000
100156052	AMHERST	MA		06/18/2024	8.875	354,670		460,000
100156053	MYRTLE BEACH	SC		06/18/2024	7.875	639,944		975,000
100156054	SHERMAN	ME		06/18/2024	9.500	154,677		193,000
100156055	DEERFIELD BEACH	FL		06/18/2024	8.625	467,910		630,000
100156056	VERO BEACH	FL		06/18/2024	8.875	276,934		336,000
100156057	GRAND PRAIRIE	TX		06/18/2024	10.250	385,112		476,000
100156058	GREENVILLE	NC		06/18/2024	8.500	298,174		358,000
100156059	WINDERMERE	FL		06/18/2024	7.375	298,769		370,000
100156060	OLDSMAR	FL		06/18/2024	9.750	169,106		445,000
100156061	WOODLAND HILLS	CA		06/18/2024	7.990	1,092,669		1,381,000
100156062	KISSIMMEE	FL		06/18/2024	7.500	307,287		415,000
100156063	SAN JUAN BAUTISTA	CA		06/18/2024	7.625	1,218,101		1,600,750
100156064	DAYTONA BEACH	FL		06/18/2024	8.125	355,736		500,000
100156065	AUGUSTA	GA		06/18/2024	7.500	214,132		289,500
100156066	MARGATE	FL		06/18/2024	10.375	314,364		410,000
100156067	TAMPA	FL		06/18/2024	8.750	284,873		339,000
100156068	GROVETOWN	GA		06/18/2024	9.250	333,660		400,000
100156069	LEAGUE CITY	TX		06/18/2024	8.500	257,693		311,000
100156070	HADDONFIELD	NJ		06/18/2024	8.500	871,638		1,057,000
100156071	WHITE HALL	MD		06/18/2024	8.625	404,842		580,000
100156072	INGLEWOOD	CA		06/18/2024	8.250	640,709		854,000
100156073	FORT MYERS	FL		06/18/2024	7.750	208,822		275,000
100156074	LOS ANGELES	CA		06/18/2024	7.990	1,161,119		1,729,000
100156075	TUCSON	AZ		06/18/2024	8.750	262,459		325,000
100156076	WEST PALM BEACH	FL		06/18/2024	8.750	481,429		610,000
100156077	SMITHFIELD	RI		06/18/2024	8.875	290,813		750,000
100156078	HALEDON	NJ		06/18/2024	8.625	423,249		575,000
100156079	CELINA	TX		06/18/2024	9.500	805,726		975,000
100156080	PALM BAY	FL		06/18/2024	8.500	134,517		380,000
100156081	BELL GARDENS	CA		06/18/2024	7.625	772,109		1,075,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156082	LAUDERDALE LAKES	FL		06/18/2024	8.875	583,256		750,000
100156083	LAUDERHILL	FL		06/18/2024	7.875	178,473		294,000
100156084	EAU CLAIRE	WI		06/18/2024	8.625	167,577		340,000
100156085	CANTONMENT	FL		06/18/2024	8.375	204,358		290,000
100156086	BENSON	NC		06/18/2024	8.000	217,980		275,000
100156087	JOSHUA TREE	CA		06/18/2024	10.250	535,330		675,000
100156088	FLOWERY BRANCH	GA		06/18/2024	8.125	256,733		328,000
100156089	LAWRENCEBURG	TN		06/18/2024	8.250	241,060		383,000
100156090	BROOKLYN	NY		06/18/2024	7.875	1,086,937		1,500,000
100156091	MELBOURNE	FL		06/18/2024	7.375	299,597		415,000
100156092	BRADENTON	FL		06/18/2024	8.500	1,981,407		2,700,000
100156093	HIALEAH	FL		06/18/2024	8.500	242,335		350,000
100156094	WINTER SPRINGS	FL		06/18/2024	8.750	241,462		454,000
100156095	HOUSTON	TX		06/18/2024	8.000	1,246,316		1,570,000
100156096	HAYWARD	CA		06/18/2024	8.990	741,027		875,000
100156097	DURHAM	NC		06/18/2024	7.000	333,760		547,000
100156098	SAVANNAH	GA		06/18/2024	7.875	186,617		241,000
100156099	HOMESTEAD	FL		06/18/2024	8.750	289,435		425,000
100156100	LYNWOOD	CA		06/18/2024	8.750	716,828		870,000
100156101	SAVANNAH	GA		06/18/2024	7.875	198,772		257,000
100156102	PATERSON	NJ		06/18/2024	9.750	454,374		640,000
100156103	POINCIANA	FL		06/18/2024	8.375	316,330		399,000
100156104	PASSAIC	NJ		06/18/2024	7.990	426,193		627,500
100156105	PHILADELPHIA	PA		06/18/2024	8.625	187,954		310,000
100156106	EDISON	NJ		06/18/2024	7.500	346,846		495,000
100156107	ROCKY MOUNT	NC		06/18/2024	7.625	142,877		184,500
100156108	PALMDALE	CA		06/18/2024	8.125	327,424		520,000
100156109	WATSONVILLE	CA		06/18/2024	7.375	428,088		546,000
100156110	PATERSON	NJ		06/18/2024	9.500	518,440		675,000
100156111	TORRINGTON	CT		06/18/2024	8.875	242,809		325,000
100156112	CHICAGO	IL		06/18/2024	8.250	213,970		292,000
100156113	NORTH CHARLESTON	SC		06/18/2024	7.375	261,045		366,000
100156114	MCALLEN	TX		06/18/2024	7.375	283,868		371,000
100156115	LAS VEGAS	NV		06/18/2024	7.875	445,288		650,000
100156116	LEANDER	TX		06/18/2024	7.750	303,817		465,000
100156117	HICKSVILLE	NY		06/18/2024	8.625	487,895		700,000
100156118	LAS VEGAS	NV		06/18/2024	7.375	267,237		395,000
100156119	ST PETERSBURG	FL		06/18/2024	9.375	322,482		416,000
100156120	STATEN ISLAND	NY		06/18/2024	8.125	266,132		500,000
100156121	STATEN ISLAND	NY		06/18/2024	8.125	451,878		810,000
100156122	MISSION VIEJO	CA		07/25/2024	7.250	980,388		1,210,000
100156123	MC LEAN	VA		07/25/2024	7.625	2,596,638		4,300,000
100156124	LOS ANGELES	CA		07/25/2024	7.750	2,955,977		3,850,000
100156125	LOS ANGELES	CA		07/25/2024	7.000	1,403,463		2,805,000
100156129	WAIKOLOA	HI		07/25/2024	8.125	714,097		950,000
100156130	FOREST PARK	IL		07/25/2024	8.000	117,940		161,000
100156132	NOKOMIS	FL		07/25/2024	7.750	630,856		900,000
100156136	CASTLE ROCK	CO		07/25/2024	7.500	531,537		650,000
100156140	SHEBOYGAN	WI		07/25/2024	8.125	343,865		450,000
100156141	FORT LAUDERDALE	FL		07/25/2024	7.875	895,717		1,150,000
100156143	GALVESTON	TX		07/25/2024	6.875	200,786		270,000
100156144	DRAPER	UT		07/25/2024	9.000	1,187,396		1,383,000
100156146	SUNRISE	FL		07/25/2024	7.875	430,174		520,000
100156148	HOUSTON	TX		07/25/2024	9.625	148,146		194,000
100156149	EVERGREEN	CO		07/25/2024	8.500	712,837		775,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156150	CLEVELAND	OH		07/25/2024	8.250	116,765		150,000
100156151	INDIO	CA		07/25/2024	7.750	202,502		346,000
100156152	TAMPA	FL		07/25/2024	7.750	164,097		250,000
100156154	ANAHEIM	CA		07/25/2024	7.625	1,403,616		1,840,000
100156155	LAS VEGAS	NV		07/25/2024	7.375	269,313		400,000
100156156	MIAMI	FL		07/25/2024	8.125	338,588		490,000
100156157	PALMETTO	FL		07/25/2024	8.375	331,795		437,000
100156158	CLEARWATER	FL		07/25/2024	7.875	1,729,322		2,679,000
100156159	GLASSBORO	NJ		07/25/2024	7.500	279,924		350,000
100156160	KINGMAN	AZ		07/25/2024	8.875	119,196		150,000
100156162	NIBLEY	UT		06/20/2024	7.625	292,898		358,000
100156163	FORT MYERS	FL		06/20/2024	8.990	245,425		315,000
100156164	WEST PALM BCH	FL		06/20/2024	8.375	1,036,770		1,250,000
100156165	DORAL	FL		06/20/2024	7.750	728,529		981,000
100156166	SAN DIEGO	CA		06/20/2024	8.125	610,952		725,000
100156167	BOYNTON BEACH	FL		06/20/2024	7.750	506,033		620,000
100156168	HOMESTEAD	FL		06/20/2024	9.375	475,601		510,000
100156169	ATHENS	TX		06/20/2024	8.250	718,871		900,000
100156170	CAPE CANAVERAL	FL		06/20/2024	8.750	347,304		550,000
100156171	ATHENS	GA		06/20/2024	7.625	242,194		365,000
100156172	ATHENS	GA		06/20/2024	7.625	252,490		380,000
100156173	GENEVA	IL		06/20/2024	7.990	435,714		865,000
100156174	GROVELAND	FL		06/20/2024	7.125	538,397		1,163,000
100156175	CHANDLER	TX		06/20/2024	7.625	222,457		305,000
100156176	KENNESAW	GA		06/20/2024	7.990	766,889		1,290,000
100156177	MIAMI	FL		06/20/2024	8.500	469,062		640,000
100156178	ATLANTA	GA		06/20/2024	8.250	672,015		785,000
100156179	MELBOURNE	FL		06/20/2024	10.125	490,089		710,000
100156180	LIGHTHOUSE POINT	FL		06/20/2024	8.990	140,371		177,000
100156181	NAPA	CA		06/20/2024	7.750	1,851,109		2,400,000
100156182	ORMOND BEACH	FL		06/20/2024	7.875	779,341		1,125,000
100156183	LYNCHBURG	VA		06/20/2024	7.750	162,989		194,900
100156184	DUBLIN	CA		06/20/2024	7.500	1,169,975		1,425,000
100156185	HIALEAH	FL		06/20/2024	7.750	172,705		230,000
100156186	REDONDO BEACH	CA		06/20/2024	7.250	1,018,684		1,250,000
100156187	SAN ANTONIO	TX		06/20/2024	7.625	157,217		225,000
100156188	LAS VEGAS	NV		06/20/2024	7.625	432,629		568,000
100156189	MURFREESBORO	TN		06/20/2024	6.875	188,977		337,000
100156190	LYNDHURST	OH		06/20/2024	8.750	125,471		167,000
100156191	ORANGEVALE	CA		06/20/2024	7.750	151,621		235,000
100156192	PEMBROKE PINES	FL		06/20/2024	7.250	157,720		190,000
100156193	LAREDO	TX		06/20/2024	7.500	227,891		337,300
100156194	NORTH CHESTERFIELD	VA		06/20/2024	7.875	221,654		299,000
100156195	RICHMOND	VA		06/20/2024	7.750	210,659		307,000
100156196	STILLWATER	OK		06/20/2024	9.500	485,045		730,000
100156197	CAPE CORAL	FL		06/20/2024	7.990	494,491		600,000
100156198	IRVING	TX		06/20/2024	7.000	188,481		250,000
100156199	DUNEDIN	FL		06/20/2024	9.250	169,840		205,000
100156200	FALLBROOK	CA		06/20/2024	8.375	887,832		1,140,000
100156201	CEDAR PARK	TX		06/20/2024	8.990	477,109		1,490,000
100156202	DENVER	NC		06/20/2024	8.125	874,175		1,100,000
100156203	HOUSTON	TX		06/20/2024	7.625	383,917		510,000
100156205	ESCALON	CA		06/20/2024	7.750	399,603		690,000
100156206	KAPAA	HI		06/20/2024	7.875	453,312		1,100,000
100156207	BRADENTON	FL		06/20/2024	9.625	437,526		541,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156208	NORTH LAUDERDALE	FL		06/20/2024	7.875	422,210		505,000
100156209	EL PASO	TX		06/20/2024	7.625	188,074		240,000
100156210	PORT ST LUCIE	FL		06/20/2024	8.500	318,583		372,000
100156211	FULSHEAR	TX		06/20/2024	7.375	275,439		530,000
100156212	CHICAGO	IL		06/20/2024	9.375	262,846		585,000
100156213	HELOTES	TX		06/20/2024	7.750	430,960		525,000
100156214	HARTFORD	CT		06/20/2024	7.875	271,392		386,000
100156215	BOYNTON BEACH	FL		06/20/2024	8.625	117,399		155,000
100156216	WINTER HAVEN	FL		06/20/2024	8.500	401,843		492,000
100156217	HATFIELD	PA		06/20/2024	8.375	415,650		520,000
100156218	SCHUYLKILL HAVEN	PA		06/20/2024	7.875	143,722		199,000
100156219	PANAMA CITY BEACH	FL		06/20/2024	7.250	346,051		735,000
100156220	PUNTA GORDA	FL		06/20/2024	8.250	532,874		640,000
100156221	ALEXANDRIA	VA		06/20/2024	7.000	157,616		215,000
100156222	WASHINGTON	DC		06/20/2024	7.625	260,443		850,000
100156223	KEY WEST	FL		06/20/2024	7.875	803,941		1,185,000
100156224	DAVENPORT	FL		06/20/2024	7.375	283,735		381,000
100156225	CHESAPEAKE	VA		06/20/2024	8.500	184,537		225,000
100156226	JENSEN BEACH	FL		06/20/2024	7.625	293,466		566,000
100156227	COMBINE	TX		06/20/2024	8.625	334,782		545,000
100156228	ABSECON	NJ		06/20/2024	7.875	116,585		145,000
100156229	TAMPA	FL		06/20/2024	9.750	725,719		825,000
100156230	SOUTH LAKE	TX		06/20/2024	8.250	3,541,125		5,030,000
100156231	PANAMA CITY BEACH	FL		06/20/2024	7.250	272,045		365,000
100156232	AVENTURA	FL		06/20/2024	9.375	142,560		185,000
100156233	WINTER GARDEN	FL		06/20/2024	7.990	357,944		432,000
100156234	ROANOKE	VA		06/20/2024	8.875	270,723		335,000
100156235	SAN DIEGO	CA		06/20/2024	7.250	1,917,461		3,550,000
100156236	PANAMA CITY	FL		06/20/2024	7.750	230,082		344,000
100156237	PARKLAND	FL		06/20/2024	7.875	906,397		1,120,000
100156238	LUCAS	TX		06/20/2024	9.990	600,472		720,000
100156239	BATTLE GROUND	WA		06/20/2024	8.990	569,553		770,000
100156240	BELLEVUE	KY		06/20/2024	8.125	202,883		270,000
100156241	MONTGOMERY	TX		06/20/2024	8.990	870,972		1,050,000
100156242	SAN FRANCISCO	CA		06/20/2024	8.375	585,678		775,000
100156243	DENVER	CO		06/20/2024	9.750	765,003		1,075,000
100156244	WOODBRIDGE	VA		06/20/2024	7.250	241,632		640,000
100156245	DAVENPORT	FL		06/20/2024	7.990	313,507		425,000
100156246	WELLTON	AZ		06/20/2024	9.125	259,354		325,000
100156247	SPRING HILL	TN		06/20/2024	7.875	854,659		1,095,000
100156248	SARASOTA	FL		06/20/2024	8.125	394,945		485,000
100156249	LAWRENCE TOWNSHIP	NJ		06/20/2024	8.750	107,064		180,000
100156250	SARASOTA	FL		06/20/2024	7.990	274,701		365,000
100156251	WEIMAR	TX		06/20/2024	8.990	489,009		592,000
100156252	WILMINGTON	DE		06/20/2024	7.875	253,070		329,000
100156253	PALM BAY	FL		06/20/2024	7.500	264,358		350,000
100156254	KENNER	LA		06/20/2024	11.125	119,678		138,000
100156255	MEMPHIS	TN		06/20/2024	8.375	108,139		170,000
100156256	MASSAPEQUA	NY		06/20/2024	7.625	387,914		525,000
100156258	ALPHARETTA	GA		07/25/2024	7.750	1,645,828		2,630,000
100156261	BALCH SPRINGS	TX		07/25/2024	8.125	267,973		1,125,000
100156262	OCEAN CITY	NJ		07/25/2024	8.375	1,367,511		1,725,000
100156263	LEANDER	TX		07/25/2024	8.750	667,745		790,000
100156264	BISBEE	AZ		07/25/2024	7.750	146,773		185,000
100156266	GUERNEVILLE	CA		07/25/2024	8.000	1,013,920		1,550,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156267	CARTERET	NJ		07/25/2024	9.125	551,843		703,000
100156268	GARFIELD HEIGHTS	OH		07/25/2024	8.250	128,252		160,000
100156269	OAK RIDGE	TN		07/25/2024	7.750	315,650		460,000
100156274	LA MESA	CA		07/25/2024	7.750	1,208,877		1,575,000
100156277	BRANDON	FL		07/25/2024	8.750	454,597		504,000
100156278	LAS VEGAS	NV		07/25/2024	7.875	339,862		405,000
100156279	WILSON	WY		07/25/2024	8.125	2,048,352		3,850,000
100156280	LINDSAY	CA		07/25/2024	7.750	213,962		288,000
100156283	FORT LAUDERDALE	FL		07/25/2024	7.750	665,560		818,000
100156284	HOUSTON	TX		07/25/2024	8.750	179,974		245,000
100156285	WIMBERLEY	TX		07/25/2024	9.625	1,064,761		1,175,000
100156286	HENDERSON	NV		07/25/2024	8.750	554,392		655,000
100156287	CHICAGO	IL		07/25/2024	8.875	1,031,662		1,350,000
100156289	ELK GROVE VILLAGE	IL		07/25/2024	8.375	180,433		220,000
100156290	SOUTHLAKE	TX		07/25/2024	8.625	856,959		950,000
100156291	MARION	OH		07/25/2024	8.250	110,310		158,000
100156292	PANAMA CITY	FL		07/25/2024	7.750	280,381		354,000
100156294	PASADENA	CA		07/25/2024	7.875	434,651		960,000
100156295	GAITHERSBURG	MD		07/25/2024	7.500	2,967,281		4,865,000
100156296	WHEELING	IL		07/25/2024	8.625	250,230		299,000
100156297	DENVER	CO		07/25/2024	7.875	481,369		624,000
100156298	SAN DIEGO	CA		07/25/2024	7.375	522,102		1,100,000
100156301	SEGUIN	TX		07/25/2024	8.750	203,461		232,000
100156302	VISALIA	CA		07/25/2024	7.250	348,265		536,000
100156304	DAYTON	OH		07/25/2024	8.125	154,588		243,000
100156305	LOCUST	NC		07/25/2024	9.500	382,979		405,000
100156306	SANTA ANA	CA		07/25/2024	8.125	1,618,087		2,300,000
100156307	NEWARK	NJ		07/25/2024	7.625	348,664		515,000
100156308	OAKHURST	NJ		07/25/2024	8.375	663,643		809,000
100156310	PHILADELPHIA	PA		07/25/2024	8.500	107,587		128,000
100156312	OCALA	FL		07/25/2024	7.250	209,777		294,000
100156314	DEKALB	IL		07/25/2024	8.250	114,697		155,000
100156315	MIAMI	FL		07/25/2024	7.625	306,241		375,000
100156316	FORT LAUDERDALE	FL		07/25/2024	8.500	404,666		520,000
100156317	DORAL	FL		07/25/2024	7.500	277,559		365,000
100156318	NAPLES	FL		07/25/2024	8.000	2,877,295		3,498,000
100156319	DUBLIN	GA		07/25/2024	7.875	166,004		235,000
100156320	GALVESTON	TX		07/25/2024	7.625	183,437		225,000
100156322	HARSENS ISLAND	MI		07/25/2024	9.500	358,064		386,000
100156323	WINTER GARDEN	FL		07/25/2024	7.625	720,989		878,000
100156324	HOUSTON	TX		07/25/2024	8.625	458,626		515,000
100156325	NASHVILLE	TN		07/25/2024	7.875	322,749		410,000
100156326	CAPE CORAL	FL		07/25/2024	7.625	350,572		563,000
100156327	NORTH FORT MYERS	FL		07/25/2024	8.125	238,218		297,000
100156328	BURLINGTON	NJ		07/25/2024	8.875	215,441		265,000
100156335	BRIDGEPORT	CT		07/25/2024	8.125	401,195		550,000
100156336	MIRAMAR	FL		07/25/2024	9.250	975,456		1,050,000
100156337	PHOENIX	AZ		07/25/2024	7.125	286,048		405,000
100156339	LAWRENCEVILLE	GA		07/25/2024	9.750	293,658		310,000
100156341	LINDEN	NJ		07/25/2024	7.875	369,027		505,000
100156343	BUCKEYE	AZ		07/25/2024	7.125	286,848		462,000
100156344	BAY POINT	CA		07/25/2024	7.375	850,852		1,035,000
100156345	JACKSONVILLE	FL		07/25/2024	7.375	300,559		366,000
100156346	AUSTIN	TX		07/25/2024	7.250	405,139		585,000
100156348	PRINCETON JUNCTION	NJ		07/25/2024	7.875	302,083		457,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156349	DINUBA	CA		07/25/2024	8.750	291,715		355,000
100156352	PUNTA GORDA	FL		07/25/2024	7.625	351,648		455,000
100156353	EVANSVILLE	IN		07/25/2024	7.750	371,135		450,000
100156354	LAFAYETTE	LA		07/25/2024	7.750	387,317		465,000
100156355	CENTER POINT	AL		07/25/2024	8.375	150,534		205,000
100156356	TORRANCE	CA		07/25/2024	7.625	1,379,054		2,000,000
100156357	MIAMI	FL		07/25/2024	7.625	583,625		752,000
100156358	LOS ANGELES	CA		07/25/2024	7.375	563,004		2,110,000
100156360	MIAMI	FL		07/25/2024	7.625	1,032,930		1,400,000
100156361	WEST HOLLYWOOD	CA		07/25/2024	9.125	1,251,996		1,540,000
100156362	AUSTIN	TX		07/25/2024	7.500	590,569		1,400,000
100156363	LOS ANGELES	CA		07/25/2024	8.250	1,247,388		1,500,000
100156364	WARREN	MI		07/25/2024	8.250	166,889		220,000
100156366	LAVEEN	AZ		07/25/2024	7.750	339,739		433,000
100156367	FORT COLLINS	CO		07/25/2024	8.000	621,985		675,000
100156368	CALISTOGA	CA		07/25/2024	7.500	1,261,405		4,395,000
100156369	CLAREMONT	CA		07/25/2024	7.000	767,700		1,505,000
100156370	GLENDALE	AZ		07/25/2024	7.625	282,564		362,000
100156371	ROCKPORT	TX		07/25/2024	7.625	292,842		433,000
100156372	MADERA	CA		07/25/2024	7.500	296,783		358,000
100156373	FORT LAUDERDALE	FL		07/25/2024	7.125	349,268		470,000
100156374	GEORGETOWN	TX		07/25/2024	7.625	260,034		330,000
100156376	WADDELL	AZ		07/25/2024	8.875	418,034		530,000
100156377	RIVERSIDE	CA		07/25/2024	7.500	1,198,313		1,725,000
100156380	ENCINITAS	CA		07/25/2024	9.250	2,430,965		2,740,000
100156382	CEDAR CREEK	TX		07/25/2024	9.500	931,485		1,075,000
100156383	LOS ANGELES	CA		07/25/2024	7.375	1,453,401		1,800,000
100156385	TARZANA	CA		07/25/2024	7.625	1,713,548		2,075,000
100156386	MESA	AZ		07/25/2024	6.875	1,370,621		1,705,000
100156388	KISSIMMEE	FL		07/25/2024	8.500	358,803		415,000
100156389	MILL VALLEY	CA		07/25/2024	7.750	694,152		975,000
100156391	GULF BREEZE	FL		07/25/2024	8.125	371,820		575,000
100156392	CLEARWATER	FL		07/25/2024	8.875	243,260		256,000
100156394	LYNNWOOD	WA		07/25/2024	7.000	801,807		973,000
100156396	SAUSALITO	CA		07/25/2024	7.750	462,148		1,900,000
100156397	HENDERSON	NV		07/25/2024	8.250	305,881		350,000
100156398	HENDERSON	NV		07/25/2024	8.250	298,041		350,000
100156400	BERKELEY	CA		06/24/2024	7.500	504,111		686,000
100156401	PORTLAND	OR		06/24/2024	7.500	419,277		570,000
100156402	APEX	NC		06/24/2024	7.124	319,528		452,000
100156403	APEX	NC		06/24/2024	7.124	319,528		452,000
100156404	APEX	NC		06/24/2024	7.124	319,528		452,000
100156405	MIAMI	FL		06/24/2024	7.500	687,969		850,000
100156406	CANONSBURG	PA		06/24/2024	7.625	288,295		360,000
100156407	WALDWICK	NJ		06/24/2024	7.625	438,787		585,000
100156408	BLAINE	MN		06/24/2024	6.999	288,044		365,000
100156409	FRESNO	CA		06/24/2024	7.624	346,846		430,000
100156410	KAILUA-KONA	HI		06/24/2024	7.124	411,192		580,000
100156411	LAUDERHILL	FL		06/24/2024	7.624	513,922		730,000
100156412	DEERFIELD BEACH	FL		06/24/2024	7.624	387,201		550,000
100156413	MIDLAND	TX		06/24/2024	7.624	233,869		320,000
100156414	FORT LAUDERDALE	FL		06/24/2024	7.500	296,731		414,000
100156415	FRISCO	TX		06/24/2024	7.375	721,005		1,100,000
100156416	SANTA ANA	CA		06/24/2024	6.625	979,556		1,600,000
100156417	SACRAMENTO	CA		06/24/2024	7.250	374,696		495,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156418	UNION	NJ		06/24/2024	7.625	332,242		435,000
100156419	DONNELLY	ID		06/24/2024	7.625	637,785		850,000
100156420	ROSELLE	NJ		06/24/2024	7.624	378,050		495,000
100156421	BRIGANTINE	NJ		06/24/2024	7.124	354,580		503,000
100156422	CLARKSVILLE	TN		06/24/2024	7.500	219,265		290,000
100156423	LINDEN	NJ		06/24/2024	7.625	320,785		420,000
100156424	LACEY	WA		06/24/2024	7.124	389,940		517,000
100156425	GILLSVILLE	GA		06/24/2024	7.625	242,214		317,000
100156426	RALEIGH	NC		06/24/2024	7.499	317,218		445,000
100156427	BOISE	ID		06/24/2024	7.499	446,685		586,000
100156428	SEATTLE	WA		06/24/2024	7.375	670,459		880,000
100156429	WEST HILLS	CA		06/24/2024	7.500	612,679		860,000
100156430	ESCONDIDO	CA		06/24/2024	8.000	553,887		725,000
100156431	INDIAN TRAIL	NC		06/24/2024	7.500	319,468		468,000
100156432	HOT SPRINGS	AR		06/24/2024	7.124	471,621		720,000
100156433	GARDEN GROVE	CA		06/24/2024	7.625	767,315		1,020,000
100156434	LEHIGH ACRES	FL		06/24/2024	6.999	294,195		390,000
100156435	LAKE STEVENS	WA		06/24/2024	7.124	553,677		800,000
100156436	ELKRIDGE	MD		06/24/2024	7.624	331,544		410,000
100156437	BALTIMORE	MD		06/24/2024	7.624	248,534		324,000
100156438	LEHIGH ACRES	FL		06/24/2024	7.250	282,188		380,000
100156439	FARMINGTON	CT		06/24/2024	7.624	245,873		326,000
100156440	SPOKANE	WA		06/24/2024	7.625	487,971		600,000
100156441	RICHMOND HILL	GA		06/24/2024	7.125	349,083		460,000
100156442	ROSEVILLE	CA		06/24/2024	7.624	455,742		595,000
100156443	RANCHO PALOS VERDES	CA		06/24/2024	7.500	596,078		780,000
100156444	TUCSON	AZ		06/24/2024	6.624	186,627		310,000
100156445	BERTHOUD	CO		06/24/2024	7.625	302,228		480,000
100156446	BERTHOUD	CO		06/24/2024	7.625	345,804		480,000
100156447	SURFSIDE BEACH	SC		06/24/2024	7.624	360,079		443,000
100156448	LAKE ELSINORE	CA		06/24/2024	7.625	639,608		785,000
100156449	SPRINGFIELD	MO		06/24/2024	7.490	189,280		251,000
100156450	GILBERT	AZ		06/24/2024	7.625	345,510		465,000
100156451	PHOENIX	AZ		06/24/2024	7.500	372,213		459,000
100156452	LITTLEROCK	CA		06/24/2024	7.125	346,322		470,000
100156453	CENTERTON	AR		06/24/2024	7.375	177,136		238,000
100156454	LOS ANGELES	CA		06/24/2024	7.500	925,776		1,400,000
100156455	PORTLAND	OR		06/24/2024	7.500	560,043		735,000
100156456	BELLEVIEW	FL		06/24/2024	7.625	197,041		252,300
100156457	RANCHO CORDOVA	CA		06/24/2024	5.375	400,486		590,000
100156458	HOLLAND	PA		06/24/2024	7.625	241,967		330,000
100156459	MENDOCINO	CA		06/24/2024	8.125	777,945		947,000
100156460	ONTARIO	CA		06/24/2024	7.625	717,455		950,000
100156461	LOS ANGELES	CA		06/24/2024	7.625	996,952		1,350,000
100156462	CALDWELL	ID		06/24/2024	6.625	316,834		410,000
100156463	HERRIMAN	UT		06/24/2024	7.375	365,459		460,000
100156464	SUMAS	WA		06/24/2024	6.990	778,618		1,035,000
100156465	MIAMI	FL		06/24/2024	7.625	495,355		720,000
100156466	ORLANDO	FL		06/24/2024	8.625	253,059		336,000
100156467	JACKSON TOWNSHIP	NJ		06/24/2024	8.125	389,773		481,000
100156468	FORT WORTH	TX		06/24/2024	5.990	233,575		320,000
100156469	SEMINOLE	FL		06/24/2024	7.625	344,978		455,000
100156470	GEORGETOWN	TX		06/24/2024	6.625	399,017		550,000
100156471	DAWSONVILLE	GA		06/24/2024	7.625	286,558		385,000
100156472	BELMONT	NC		06/24/2024	7.125	397,231		527,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156473	JERSEY CITY	NJ		06/24/2024	6.875	339,776		490,000
100156474	FOWLER	CA		06/24/2024	7.625	353,147		502,000
100156475	RIDGELAND	SC		06/24/2024	8.625	261,027		320,000
100156476	SUWANEE	GA		06/24/2024	7.000	472,075		650,000
100156477	CENTERTON	AR		06/24/2024	6.875	233,526		314,000
100156478	WEST CHESTER	PA		06/24/2024	7.625	419,411		549,000
100156479	WEST ALLIS	WI		06/24/2024	7.625	412,874		546,000
100156480	CLOVIS	CA		06/24/2024	7.375	424,006		531,000
100156481	INDIAN TRAIL	NC		06/24/2024	7.625	329,525		462,000
100156482	WHITESTOWN	IN		06/24/2024	6.875	236,958		316,000
100156483	DURHAM	NC		06/24/2024	7.375	263,725		374,000
100156484	DURHAM	NC		06/24/2024	7.125	287,564		382,000
100156485	SARATOGA SPRINGS	UT		06/24/2024	6.875	258,934		346,000
100156486	MARIETTA	GA		06/24/2024	7.625	231,469		290,000
100156487	O FALLON	MO		06/24/2024	7.490	258,813		338,500
100156488	OWASSO	OK		06/24/2024	8.125	255,279		335,000
100156489	WASILLA	AK		06/24/2024	8.125	270,022		385,000
100156490	ROTONDA WEST	FL		06/24/2024	6.990	376,248		500,000
100156491	SAINT AUGUSTINE	FL		06/24/2024	7.625	341,600		442,000
100156492	RIVERSIDE	CA		06/24/2024	7.625	557,826		685,000
100156493	LAKE HARMONY	PA		06/24/2024	7.625	552,442		680,000
100156494	ALBRIGHTSVILLE	PA		06/24/2024	7.625	434,642		535,000
100156495	COMMERCE	GA		06/24/2024	7.750	240,209		294,000
100156496	JACKSONVILLE BEACH	FL		06/24/2024	7.490	420,871		555,000
100156497	NEWARK	NJ		06/24/2024	6.500	453,755		620,000
100156498	ANNAPOLIS	MD		06/24/2024	7.125	442,694		555,000
100156499	FLEMINGTON	NJ		06/24/2024	8.125	235,054		338,000
100156500	NEWARK	NJ		06/24/2024	7.125	568,082		760,000
100156501	STATESVILLE	NC		06/24/2024	7.625	269,857		350,000
100156502	PENDERGRASS	GA		06/24/2024	6.500	232,738		325,000
100156503	DOLORES	CO		06/24/2024	7.625	325,781		402,000
100156504	MADISON	WI		06/24/2024	7.250	273,430		375,000
100156505	DULUTH	GA		06/24/2024	7.625	416,556		514,000
100156506	BUCKEYE	AZ		06/24/2024	7.990	294,123		370,000
100156507	BAKERSFIELD	CA		06/24/2024	8.125	308,603		385,000
100156508	SPRINGFIELD	MA		06/24/2024	7.625	250,065		330,000
100156509	CARTERSVILLE	GA		06/24/2024	7.625	251,609		355,000
100156510	PORTERVILLE	CA		06/24/2024	7.490	236,358		315,000
100156511	LAS VEGAS	NV		06/24/2024	7.375	434,973		538,000
100156512	MARYSVILLE	CA		06/24/2024	7.250	309,827		410,000
100156513	OCEAN CITY	MD		06/24/2024	8.125	289,284		356,000
100156514	PLYMOUTH	MI		06/24/2024	7.625	466,417		608,000
100156515	AUSTIN	TX		06/24/2024	7.375	305,406		460,000
100156516	SAN DIEGO	CA		06/24/2024	7.625	591,592		740,000
100156517	LAS VEGAS	NV		06/24/2024	6.625	462,103		620,000
100156518	BENTONVILLE	AR		06/24/2024	6.875	239,269		317,000
100156519	SPARKS	NV		06/24/2024	5.750	359,639		503,000
100156520	JACKSONVILLE	FL		06/24/2024	5.990	235,027		322,000
100156521	MILLVILLE	DE		06/24/2024	5.750	410,361		540,000
100156522	LEBANON	TN		06/24/2024	5.990	339,789		445,000
100156523	FORT WORTH	TX		06/24/2024	5.990	259,494		357,000
100156524	NEW ORLEANS	LA		06/24/2024	7.625	285,533		375,000
100156525	FAYETTEVILLE	AR		06/24/2024	6.875	251,012		329,000
100156526	NORTH LAS VEGAS	NV		06/24/2024	6.125	292,111		400,000
100156527	ESTES PARK	CO		06/24/2024	7.625	637,012		850,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156528	BLOOMINGDALE	GA		06/24/2024	7.000	260,743		352,000
100156529	HENDERSON	NV		06/24/2024	6.125	293,605		378,000
100156530	MADERA	CA		06/24/2024	5.990	311,223		427,500
100156531	MANOR	TX		06/24/2024	6.625	242,032		330,000
100156532	TROUTMAN	NC		06/24/2024	5.990	284,438		400,000
100156533	CAPE CORAL	FL		06/24/2024	7.000	271,925		420,000
100156534	GRASS VALLEY	CA		06/24/2024	7.625	465,435		580,000
100156535	ASHLAND CITY	TN		06/24/2024	7.625	554,676		845,000
100156536	KENNESAW	GA		06/24/2024	7.125	265,840		330,000
100156537	DELRAY BEACH	FL		06/24/2024	7.375	547,622		720,000
100156538	RALEIGH	NC		06/24/2024	7.125	326,628		435,000
100156539	BALTIMORE	MD		06/24/2024	7.375	661,299		830,000
100156540	MYRTLE BEACH	SC		06/24/2024	7.875	246,970		322,000
100156541	POMPANO BEACH	FL		06/24/2024	7.125	531,727		750,000
100156542	FORT WORTH	TX		06/24/2024	7.875	335,578		411,000
100156543	FISHERS	IN		06/24/2024	7.125	277,340		365,000
100156544	BRENTWOOD	CA		06/24/2024	6.750	676,972		875,000
100156545	FREDERICK	MD		06/24/2024	7.000	250,026		330,000
100156546	TRUCKEE	CA		06/24/2024	7.500	557,675		735,000
100156547	HOOVER	AL		06/24/2024	7.625	271,533		355,000
100156548	BREMERTON	WA		06/24/2024	8.000	417,056		515,000
100156549	LEHIGH ACRES	FL		06/24/2024	7.625	311,255		395,000
100156550	MADISON	AL		06/24/2024	7.000	250,033		345,000
100156551	FRIPP ISLAND	SC		06/24/2024	7.125	374,999		495,000
100156552	MADISON	AL		06/24/2024	7.000	260,833		355,000
100156553	FORT WORTH	TX		06/24/2024	7.625	148,181		335,000
100156554	KANAB	UT		06/24/2024	6.990	304,786		400,000
100156555	NORTH TOPSAIL BEACH	NC		06/24/2024	8.000	390,836		482,000
100156556	MONTCLAIR	CA		06/24/2024	7.875	269,585		650,000
100156557	GRAND FORKS	ND		06/24/2024	7.625	254,613		360,000
100156558	MARIETTA	GA		06/24/2024	7.375	589,402		775,000
100156559	DENTON	TX		06/24/2024	7.125	277,332		365,000
100156560	NORTH LAS VEGAS	NV		06/24/2024	7.490	168,537		240,000
100156561	SOUTH EL MONTE	CA		06/24/2024	7.375	507,057		670,000
100156562	VANCOUVER	WA		06/24/2024	7.125	544,115		730,000
100156563	GULF BREEZE	FL		06/24/2024	8.125	234,478		290,000
100156564	FORT PIERCE	FL		06/24/2024	8.500	285,314		346,000
100156565	LULA	GA		06/24/2024	6.000	229,113		300,000
100156566	HENRICO	VA		06/24/2024	7.625	331,787		439,000
100156567	CHARLOTTE	NC		06/24/2024	7.500	301,986		395,000
100156568	MECHANICSVILLE	VA		06/24/2024	8.125	252,832		307,000
100156569	FONTANA	CA		06/24/2024	8.000	330,203		410,000
100156570	DOWNINGTOWN	PA		06/24/2024	7.625	556,536		695,000
100156571	MESA	AZ		06/24/2024	7.000	421,751		565,000
100156572	MARIETTA	GA		06/24/2024	6.625	312,623		434,000
100156573	LAS VEGAS	NV		06/24/2024	7.625	582,136		725,000
100156574	NASHVILLE	TN		06/24/2024	7.625	350,690		455,000
100156575	STALLINGS	NC		06/24/2024	7.125	291,626		386,000
100156576	SPRING HILL	FL		06/24/2024	6.875	239,515		320,000
100156577	LAKEWOOD RANCH	FL		06/24/2024	7.625	314,370		390,000
100156578	WHITESTOWN	IN		06/24/2024	8.125	283,589		357,000
100156579	TAYLORS	SC		06/24/2024	8.125	240,299		294,000
100156580	FRESNO	CA		06/24/2024	7.500	425,656		525,000
100156581	RALEIGH	NC		06/24/2024	7.625	303,217		380,000
100156582	RALEIGH	NC		06/24/2024	6.875	273,589		393,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156583	SAINT CLOUD	FL		06/24/2024	6.125	423,179		578,500
100156584	WESTFIELD	IN		06/24/2024	7.625	342,205		455,000
100156585	RALEIGH	NC		06/24/2024	7.375	278,158		346,000
100156586	PENDERGRASS	GA		06/24/2024	6.250	229,733		319,000
100156587	HENDERSON	NV		06/24/2024	7.250	396,019		523,000
100156588	MADISON	WI		06/24/2024	7.375	231,538		304,000
100156589	HAMPTON	GA		06/24/2024	5.990	278,127		385,000
100156590	MADISON	AL		06/24/2024	6.000	241,122		340,000
100156591	PORT SAINT JOE	FL		06/24/2024	6.990	462,388		580,000
100156592	PENDERGRASS	GA		06/24/2024	5.750	243,536		348,000
100156593	ALBUQUERQUE	NM		06/24/2024	7.990	285,343		370,000
100156594	SCOTTSDALE	AZ		06/24/2024	7.875	262,196		345,000
100156595	CARTERSVILLE	GA		06/24/2024	6.625	246,674		335,000
100156596	CLAYTON	NC		06/24/2024	6.490	228,793		312,000
100156597	LA VERGNE	TN		06/24/2024	8.125	249,453		325,000
100156598	POTTSTOWN	PA		06/24/2024	7.125	238,972		450,000
100156599	MENIFEE	CA		06/24/2024	6.125	415,463		573,000
100156600	DURHAM	NC		06/24/2024	6.875	265,356		359,000
100156601	LONG BRANCH	NJ		06/24/2024	7.375	240,811		332,500
100156602	CLERMONT	FL		06/24/2024	7.500	314,929		390,000
100156603	HATTERAS	NC		06/24/2024	7.500	520,042		680,000
100156604	PHILADELPHIA	PA		06/24/2024	7.375	286,637		400,000
100156605	AUBREY	TX		06/24/2024	7.250	258,046		380,000
100156606	DUNEDIN	FL		06/24/2024	7.625	517,876		725,000
100156607	LAGUNA HILLS	CA		06/24/2024	7.125	445,268		630,000
100156608	JERSEY CITY	NJ		06/24/2024	6.625	409,153		610,000
100156609	WORCESTER	MA		06/24/2024	7.125	504,449		670,000
100156610	PORT ROYAL	PA		06/24/2024	7.875	182,929		226,000
100156611	CUTLER BAY	FL		06/24/2024	7.625	326,817		435,000
100156612	AZLE	TX		06/24/2024	7.490	255,883		337,000
100156613	COLUMBUS	OH		06/24/2024	7.500	309,345		410,000
100156614	FAYETTEVILLE	AR		06/24/2024	7.875	247,536		305,000
100156615	NAGS HEAD	NC		06/24/2024	7.500	691,070		945,000
100156616	HARRISBURG	PA		06/24/2024	7.000	221,765		300,000
100156617	DEWEY BEACH	DE		06/24/2024	7.125	776,518		1,151,000
100156618	SURPRISE	AZ		06/24/2024	7.375	337,005		455,000
100156619	LAS VEGAS	NV		06/24/2024	6.990	310,867		457,000
100156620	JACKSONVILLE BEACH	FL		06/24/2024	7.375	505,499		662,000
100156621	GREENWOOD	AR		06/24/2024	7.375	173,992		226,000
100156622	BOISE	ID		06/24/2024	7.625	446,620		774,000
100156623	SHERMAN OAKS	CA		06/24/2024	7.375	388,377		519,000
100156624	HUTTO	TX		06/24/2024	7.375	284,200		372,000
100156625	NORTH BERGEN	NJ		06/24/2024	7.625	733,185		965,000
100156626	KAUFMAN	TX		06/24/2024	6.990	334,018		485,000
100156627	LAKE ARIEL	PA		06/24/2024	7.625	381,638		470,000
100156628	SEATTLE	WA		06/24/2024	6.750	530,289		710,000
100156629	RALEIGH	NC		06/24/2024	8.000	344,170		420,000
100156630	NEW ORLEANS	LA		06/24/2024	7.490	248,350		381,000
100156631	LAKE ARIEL	PA		06/24/2024	7.625	349,222		432,000
100156632	ROUND ROCK	TX		06/24/2024	6.875	297,392		488,000
100156633	HURRICANE	UT		06/24/2024	7.250	300,316		468,000
100156634	IDAHO FALLS	ID		06/24/2024	7.250	239,484		322,000
100156635	NEW WILMINGTON	PA		06/24/2024	7.500	198,896		250,000
100156636	SPRINGDALE	AR		06/24/2024	7.625	232,945		290,000
100156637	CINNAMINSON	NJ		06/24/2024	8.125	257,537		345,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156638	DECATUR	GA		06/24/2024	8.125	596,687		738,000
100156639	COLUMBUS	OH		06/24/2024	7.625	230,501		283,000
100156640	PORT ORANGE	FL		06/24/2024	8.000	248,055		325,000
100156641	OWASSO	OK		06/24/2024	7.500	282,847		370,000
100156642	HOWELL	NJ		06/24/2024	7.624	296,643		440,000
100156643	OWASSO	OK		06/24/2024	7.500	282,847		370,000
100156644	GRAND JUNCTION	MI		06/24/2024	7.625	265,757		344,000
100156645	FORT LAUDERDALE	FL		06/24/2024	7.490	736,400		1,150,000
100156646	CADDO MILLS	TX		06/24/2024	7.125	236,801		310,000
100156647	LAKE PLACID	FL		06/24/2024	8.125	374,797		455,000
100156648	SEATTLE	WA		06/24/2024	7.375	616,041		810,000
100156649	HONOLULU	HI		06/24/2024	7.625	766,893		1,060,000
100156650	SAINT CHARLES	MO		06/24/2024	7.625	331,816		440,000
100156651	ARLINGTON	VA		06/24/2024	7.375	456,183		665,000
100156652	COLUMBIA	MO		06/24/2024	8.125	260,787		325,000
100156653	ORANGEVALE	CA		06/24/2024	8.125	432,338		545,000
100156654	FULLERTON	CA		06/24/2024	7.625	1,006,687		1,510,000
100156655	HARTFORD	CT		06/24/2024	7.625	238,468		310,000
100156656	LOS GATOS	CA		06/24/2024	8.375	4,287,188		7,500,000
100156657	ORLANDO	FL		06/24/2024	7.124	750,614		941,000
100156658	BEL AIR	MD		06/24/2024	8.249	129,724		165,000
100156659	STOCKTON	CA		06/24/2024	7.624	232,411		436,000
100156660	SAN ANTONIO	TX		06/24/2024	7.874	195,072		250,000
100156661	HOMESTEAD	FL		06/24/2024	8.999	527,046		635,000
100156662	MURRIETA	CA		06/24/2024	7.999	774,739		1,000,000
100156663	BYRON CENTER	MI		06/24/2024	8.250	340,140		410,000
100156664	KEY COLONY BEACH	FL		06/24/2024	8.999	457,390		538,000
100156665	VALLEJO	CA		06/24/2024	7.999	545,013		820,000
100156666	PORT SAINT LUCIE	FL		06/24/2024	7.990	303,974		365,000
100156667	KILLEEN	TX		06/24/2024	7.999	178,669		220,000
100156668	MIAMI GARDENS	FL		06/24/2024	7.999	255,604		335,000
100156669	PATERSON	NJ		06/24/2024	8.249	288,488		385,000
100156670	AURORA	CO		06/24/2024	8.875	405,660		515,000
100156671	NAUGATUCK	CT		06/24/2024	8.374	247,958		310,000
100156672	PEMBROKE	MA		06/24/2024	8.249	498,995		643,000
100156673	MIRAMAR	FL		06/24/2024	7.999	575,280		810,000
100156674	MT. JULIET	TN		06/24/2024	8.124	539,034		744,000
100156675	DETROIT	MI		06/24/2024	8.499	151,760		190,000
100156676	SNELLVILLE	GA		06/24/2024	7.249	353,254		470,000
100156677	DETROIT	MI		06/24/2024	8.499	80,016		100,000
100156678	NIANTIC	CT		06/24/2024	8.874	572,773		850,000
100156679	PHILADELPHIA	PA		06/24/2024	8.749	85,465		125,000
100156680	BAYTOWN	TX		06/24/2024	7.624	465,197		647,000
100156681	HUNTINGTON BEACH	CA		06/24/2024	8.625	1,497,234		2,250,000
100156682	MONTVALE	NJ		06/24/2024	7.750	1,244,635		1,745,000
100156683	MIAMI	FL		06/24/2024	8.500	620,039		680,000
100156684	FRESNO	CA		06/24/2024	7.875	316,504		444,000
100156685	FRESNO	CA		06/24/2024	7.750	347,176		460,000
100156686	MESA	AZ		06/24/2024	7.375	572,509		710,000
100156687	LAS VEGAS	NV		06/24/2024	7.250	407,522		800,000
100156688	CASSELBERRY	FL		06/24/2024	8.500	302,290		375,000
100156689	RIVERSIDE	CA		06/24/2024	7.750	614,550		1,000,000
100156690	RANCHO CUCAMONGA	CA		06/24/2024	7.625	756,689		930,000
100156691	SAN JOSE DEL CABO	MEX		06/27/2024	9.030	2,012,700		3,596,140
100156692	ORINDA	CA		06/26/2024	7.499	1,075,276		1,475,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156693	LOS ANGELES	CA		06/26/2024	7.250	1,872,248		2,350,000
100156694	LA VERNE	CA		06/26/2024	7.375	765,553		1,072,000
100156695	APPLE VALLEY	CA		06/26/2024	7.125	125,696		480,000
100156696	ESCONDIDO	CA		06/26/2024	7.999	400,242		490,000
100156697	SAN JOSE	CA		06/26/2024	7.875	1,360,748		1,800,000
100156698	LOS ANGELES	CA		06/26/2024	8.999	651,564		1,010,000
100156699	PLUMAS LAKE	CA		06/26/2024	8.999	463,239		575,000
100156700	LOS ANGELES (NORTHRIDGE AREA)	CA		06/26/2024	8.750	965,170		1,175,000
100156701	WAILUKU	HI		06/26/2024	7.999	505,177		845,000
100156702	HESPERIA	CA		06/26/2024	8.499	325,629		400,000
100156703	PITTSBURGH	PA		06/26/2024	7.499	175,869		285,000
100156704	LOS ANGELES	CA		06/26/2024	9.999	625,557		700,000
100156705	RICHMOND HILL	GA		06/26/2024	8.999	336,028		405,000
100156706	DUNDALK	MD		06/26/2024	8.999	230,248		284,000
100156707	ASHTON	MD		06/26/2024	8.999	798,173		1,000,000
100156708	BALTIMORE	MD		06/26/2024	8.875	173,375		210,000
100156709	ROUND LAKE PARK	IL		06/26/2024	9.499	171,496		191,000
100156710	MCHENRY	IL		06/26/2024	7.499	184,995		269,000
100156711	ELSMERE	KY		06/26/2024	10.375	170,380		250,000
100156712	CHOCOWINITY	NC		06/26/2024	7.125	281,839		479,000
100156713	WARRENTON	OR		06/26/2024	8.875	687,897		835,000
100156714	MIDDLE RIVER	MD		06/26/2024	7.999	587,793		725,000
100156715	SAN DIEGO	CA		06/26/2024	8.499	1,509,291		1,765,000
100156716	WHITNEY	TX		06/26/2024	8.250	137,943		210,000
100156717	REDMOND	OR		06/26/2024	7.625	415,004		595,000
100156718	ANNISTON	AL		06/26/2024	7.999	252,580		338,000
100156719	(ENCINO AREA) LOS ANGELES	CA		06/26/2024	8.250	695,008		810,000
100156720	BALTIMORE	MD		06/26/2024	8.999	130,298		160,000
100156721	YAKIMA	WA		06/26/2024	8.750	353,040		425,000
100156722	AURORA	CO		06/26/2024	7.999	374,284		459,000
100156723	KENNESAW	GA		06/26/2024	7.999	652,985		790,000
100156724	OAKLAND	CA		06/26/2024	8.125	459,789		550,000
100156725	KNOXVILLE	TN		06/26/2024	7.875	225,651		310,000
100156726	LOS ANGELES	CA		06/26/2024	6.499	1,590,347		2,010,000
100156727	DALLAS	GA		06/26/2024	7.625	457,537		562,000
100156728	SAINT AUGUSTINE	FL		06/26/2024	6.499	231,146		540,000
100156729	CARROLLTON	TX		06/26/2024	8.750	363,799		455,000
100156730	SANTA BARBARA	CA		06/26/2024	8.499	2,582,536		3,250,000
100156731	RICHMOND	TX		06/26/2024	6.999	343,768		485,000
100156732	JAMUL	CA		06/26/2024	7.499	1,602,602		2,000,000
100156733	CAMPOBELLO	SC		06/26/2024	7.375	1,142,993		1,724,000
100156734	TURLOCK	CA		06/26/2024	7.375	437,994		550,000
100156735	WEST SACRAMENTO	CA		06/26/2024	7.999	331,764		400,000
100156736	WHITTIER	CA		06/26/2024	7.999	1,305,948		1,600,000
100156737	UPLAND	CA		06/26/2024	8.625	1,283,834		1,560,000
100156738	BAKERSFIELD	CA		06/26/2024	8.999	179,458		228,000
100156739	LOS ANGELES	CA		06/26/2024	7.375	478,833		670,000
100156740	FALLBROOK	CA		06/26/2024	8.875	685,801		820,000
100156741	FRIENDSWOOD	TX		06/26/2024	8.375	287,861		350,000
100156742	BEDFORD	NH		06/26/2024	7.499	600,715		795,000
100156743	HESPERIA	CA		06/26/2024	7.999	488,562		605,000
100156744	MIAMI	FL		06/26/2024	7.999	466,975		610,000
100156745	DUNDALK	MD		06/26/2024	9.375	310,075		360,000
100156746	MONROE TOWNSHIP	NJ		06/26/2024	7.250	886,567		1,475,000
100156747	THOUSAND OAKS	CA		06/26/2024	6.875	1,174,551		1,795,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156748	WOODLAND	CA		06/26/2024	7.625	411,475		640,000
100156749	CLEVELAND	GA		06/26/2024	9.625	344,367		485,000
100156750	LOS ANGELES	CA		06/26/2024	7.625	366,286		500,000
100156753	ELMWOOD PARK	NJ		06/26/2024	9.750	403,810		470,000
100156754	CRANBERRY TOWNSHIP	PA		06/26/2024	7.750	411,242		506,000
100156755	BARSTOW	CA		06/26/2024	8.875	231,581		312,000
100156757	COLTON	CA		06/26/2024	6.999	151,204		250,000
100156759	CHENOA	IL		06/26/2024	7.625	373,481		583,000
100156760	LOS ANGELES	CA		06/26/2024	8.999	514,261		720,000
100156761	THOUSAND OAKS	CA		06/26/2024	6.875	1,312,336		1,895,000
100156762	SAN DIEGO	CA		06/26/2024	8.250	857,674		1,025,000
100156763	CHICAGO	IL		06/26/2024	7.750	430,844		550,000
100156764	NORTH LAS VEGAS	NV		06/26/2024	6.750	283,598		464,000
100156766	NORTH MIAMI	FL		06/26/2024	7.250	429,314		750,000
100156767	EDMOND	OK		06/26/2024	6.750	208,955		333,000
100156768	CYPRESS	TX		06/26/2024	8.250	188,215		231,000
100156769	OKLAHOMA CITY	OK		06/26/2024	7.625	123,905		183,000
100156770	COLUMBIA FALLS	MT		06/26/2024	7.999	262,468		360,000
100156771	DUNDALK	MD		06/26/2024	8.499	179,568		248,000
100156773	LA CROSSE	WI		06/26/2024	7.250	376,709		476,000
100156774	SOUTH PASADENA	CA		06/26/2024	8.125	530,936		1,300,000
100156775	LOS ANGELES	CA		06/26/2024	7.625	310,884		760,000
100156776	LANCASTER	CA		06/26/2024	8.999	251,531		280,000
100156777	HOMESTEAD	FL		06/26/2024	7.125	423,921		565,000
100156778	HOUSTON	TX		06/26/2024	7.875	130,759		185,000
100156779	HOUSTON	TX		06/26/2024	6.750	259,188		375,000
100156780	BIG BEAR CITY	CA		06/26/2024	7.499	579,277		750,000
100156781	AVONDALE	AZ		06/26/2024	7.375	379,910		535,000
100156782	OAK HILLS	CA		06/26/2024	7.750	352,731		525,000
100156783	ANCHORAGE	AK		06/26/2024	9.499	388,730		529,000
100156784	MEDFORD	OR		06/26/2024	7.250	274,851		450,000
100156785	LEHIGH ACRES	FL		06/26/2024	6.875	242,430		325,000
100156786	LOOMIS	CA		06/26/2024	7.250	1,483,124		3,550,000
100156787	PHARR	TX		06/26/2024	7.625	277,064		378,000
100156788	SANTA BARBARA	CA		06/26/2024	7.125	502,570		2,900,000
100156789	EDGEWOOD	MD		06/26/2024	8.625	161,393		205,000
100156790	OKLAHOMA CITY	OK		06/26/2024	7.999	228,757		288,000
100156791	MARSHALL	TX		06/26/2024	7.999	161,338		207,000
100156792	CHANDLER	AZ		06/26/2024	7.125	413,572		680,000
100156793	LOS ANGELES	CA		06/26/2024	6.875	701,477		1,450,000
100156794	ODESSA	TX		06/26/2024	7.750	172,998		240,000
100156795	SAN ELIZARIO	TX		06/26/2024	8.499	136,563		170,000
100156796	NEW BRITAIN	CT		06/26/2024	7.750	252,303		310,000
100156797	DALLAS	TX		06/26/2024	7.750	243,355		334,000
100156798	HOUSTON	TX		06/26/2024	7.999	193,211		272,900
100156799	BALTIMORE	MD		06/26/2024	8.375	222,303		270,000
100156800	LAS VEGAS	NV		06/26/2024	8.250	258,073		365,000
100156801	MAITLAND	FL		06/27/2024	8.250	7,300,125		10,300,000
100156802	ORO VALLEY	AZ		06/27/2024	7.625	756,809		1,000,000
100156803	LAKESIDE	CA		06/27/2024	7.875	707,310		890,000
100156804	ATLANTA	GA		06/27/2024	7.750	305,688		380,000
100156805	MIAMI	FL		06/27/2024	9.250	495,695		850,000
100156806	NEWBURGH	NY		06/27/2024	7.625	259,144		340,000
100156817	DEBARY	FL		06/27/2024	9.125	1,280,078		1,560,000
100156818	BUCKEYE	AZ		06/27/2024	9.375	525,555		725,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156819	MESA	AZ		06/27/2024	9.750	391,163		508,000
100156820	HENDERSON	CO		06/27/2024	8.000	370,070		470,000
100156821	MILLBRAE	CA		06/27/2024	8.500	1,337,616		1,725,000
100156822	TROUTDALE	OR		06/27/2024	9.000	356,125		560,000
100156823	LA JOLLA	CA		06/27/2024	8.250	5,075,000		8,150,000
100156824	LOS ANGELES	CA		06/27/2024	10.500	769,419		945,000
100156825	PINECREST	FL		06/27/2024	8.500	2,542,824		3,375,000
100156826	PAYSON	UT		06/27/2024	10.375	688,275		950,000
100156827	HACKETTSTOWN	NJ		06/27/2024	7.640	266,381		514,000
100156828	HACKETTSTOWN	NJ		06/27/2024	7.462	260,618		505,000
100156830	BOONE	NC		06/27/2024	7.520	164,285		290,000
100156831	DETROIT	MI		06/27/2024	7.480	121,970		185,000
100156832	CENTRAL ISLIP	NY		06/27/2024	8.490	445,120		535,000
100156833	AKRON	OH		06/27/2024	8.050	107,709		140,000
100156834	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024	7.740	237,630		508,000
100156835	AKRON	OH		06/27/2024	7.809	76,249		100,000
100156836	HACKETTSTOWN	NJ		06/27/2024	7.380	246,552		513,000
100156837	MONTICELLO	NY		06/27/2024	7.827	282,212		370,000
100156838	HACKETTSTOWN	NJ		06/27/2024	7.482	293,066		517,000
100156839	HACKETTSTOWN	NJ		06/27/2024	7.607	264,553		511,000
100156840	HACKETTSTOWN	NJ		06/27/2024	7.800	406,703		567,000
100156841	ROCKLAND	MA		06/27/2024	7.409	436,951		770,000
100156842	PHILADELPHIA	PA		06/27/2024	8.150	262,080		380,000
100156843	TRENTON	NJ		06/27/2024	7.750	192,206		250,000
100156844	POCATELLO	ID		06/27/2024	8.150	369,693		515,000
100156845	THE BRONX	NY		06/27/2024	8.050	921,150		1,200,000
100156846	UNIONDALE	NY		06/27/2024	7.800	465,875		650,000
100156848	CITY OF ORANGE	NJ		06/27/2024	7.130	404,600		675,000
100156849	WOODRIDGE	NY		06/27/2024	7.720	341,208		600,000
100156850	MASTIC BEACH	NY		06/27/2024	8.470	440,960		530,000
100156851	DARBY	PA		06/27/2024	8.250	111,556		145,000
100156852	PHILADELPHIA	PA		06/27/2024	8.410	244,117		315,000
100156853	PHILADELPHIA	PA		06/27/2024	8.060	306,776		402,000
100156854	MONROE	NY		06/27/2024	6.990	292,341		555,000
100156855	YONKERS	NY		06/27/2024	7.850	728,674		950,000
100156857	MILWAUKEE	WI		06/27/2024	7.927	170,515		240,000
100156858	INVERNESS	FL		06/27/2024	8.050	170,415		278,000
100156859	ATLANTA	GA		06/27/2024	7.980	145,081		270,000
100156860	MANSFIELD	CT		06/27/2024	8.500	85,099		110,000
100156861	WESTVILLE	NJ		06/27/2024	9.090	188,190		300,000
100156862	GAFFNEY	SC		06/27/2024	7.700	164,140		230,000
100156863	COLUMBUS	OH		06/27/2024	7.377	293,524		515,000
100156864	LAWTON	OK		06/27/2024	7.960	152,362		214,000
100156865	BALTIMORE	MD		06/27/2024	8.125	145,993		190,000
100156866	MONTICELLO	NY		06/27/2024	7.680	151,322		196,000
100156867	GASTONIA	NC		06/27/2024	7.880	220,690		325,000
100156868	WOODRIDGE	NY		06/27/2024	7.930	276,777		360,000
100156869	COLUMBIA	SC		06/27/2024	7.640	119,893		168,000
100156870	INDIANAPOLIS	IN		06/27/2024	7.630	132,290		172,000
100156871	COLUMBUS	OH		06/27/2024	8.140	205,020		260,000
100156872	MONROE	NY		06/27/2024	7.137	246,349		543,000
100156873	YONKERS	NY		06/27/2024	7.480	415,004		675,000
100156874	RAMSEY	NJ		06/27/2024	7.600	583,302		890,000
100156875	BRENTWOOD	NY		06/27/2024	7.800	407,579		570,000
100156876	GAFFNEY	SC		06/27/2024	7.730	167,272		232,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156877	PHILADELPHIA	PA		06/27/2024	7.960	217,287		300,000
100156878	DUBLIN	GA		06/27/2024	8.450	251,248		326,000
100156879	MALAGA	NJ		06/27/2024	7.630	212,983		278,000
100156880	SHIRLEY	NY		06/27/2024	7.990	407,649		525,000
100156881	LAWTON	OK		06/27/2024	7.990	174,386		302,000
100156882	CHESTER	PA		06/27/2024	8.600	125,385		185,000
100156883	WATERBURY	CT		06/27/2024	8.140	329,696		400,000
100156884	PHILADELPHIA	PA		06/27/2024	8.620	347,119		450,000
100156885	PHILADELPHIA	PA		06/27/2024	8.490	303,118		420,000
100156886	ENFIELD	CT		06/27/2024	8.180	310,996		450,000
100156887	CEDAR HILL	TX		06/27/2024	7.400	188,488		269,000
100156888	TUNNEL HILL	GA		06/27/2024	7.200	214,673		308,000
100156890	ALLENTOWN	PA		06/27/2024	7.760	137,776		181,900
100156891	ROSE HILL	NC		06/27/2024	7.182	121,150		210,000
100156892	WASHINGTON	PA		06/27/2024	8.500	126,510		165,000
100156893	TUNNEL HILL	GA		06/27/2024	7.200	212,303		304,600
100156894	AZLE	TX		06/27/2024	7.890	146,213		255,000
100156895	PHILADELPHIA	PA		06/27/2024	8.840	116,516		150,000
100156896	SCRANTON	PA		06/27/2024	7.850	156,411		192,000
100156898	POCATELLO	ID		06/27/2024	8.100	370,234		515,000
100156899	SHIRLEY	NY		06/27/2024	7.620	344,793		500,000
100156900	MEMPHIS	TN		06/27/2024	7.950	103,226		135,000
100156901	JACKSONVILLE	FL		06/27/2024	7.990	149,692		194,000
100156902	BRONX	NY		06/27/2024	7.910	932,477		1,300,000
100156903	FLORAL PARK	NY		06/27/2024	8.100	402,789		750,000
100156904	PHILADELPHIA	PA		06/27/2024	8.700	223,699		290,000
100156905	PHILADELPHIA	PA		06/27/2024	7.970	291,698		380,000
100156906	ASBURY PARK	NJ		06/27/2024	8.280	582,010		715,000
100156907	LAKEWOOD	NJ		06/27/2024	7.800	389,702		545,000
100156908	TUNNEL HILL	GA		06/27/2024	7.200	212,303		304,600
100156909	DURHAM	NC		06/27/2024	8.353	238,273		310,000
100156910	EAST CHICAGO	IN		06/27/2024	8.560	88,527		115,000
100156911	INDIANAPOLIS	IN		06/27/2024	8.190	221,767		270,000
100156912	THE BRONX	NY		06/27/2024	7.910	932,477		1,300,000
100156913	PHILADELPHIA	PA		06/27/2024	9.130	81,627		156,000
100156914	DUBLIN	GA		06/27/2024	8.050	291,580		405,000
100156915	DUBLIN	GA		06/27/2024	8.050	292,090		405,000
100156916	DUBLIN	GA		06/27/2024	8.050	291,920		405,000
100156917	HAUPPAUGE	NY		06/27/2024	7.570	469,821		786,500
100156918	EAST ELMHURST	NY		06/27/2024	8.300	829,034		1,250,000
100156919	NAVASOTA	TX		06/27/2024	8.850	94,442		124,000
100156921	DUBLIN	GA		06/27/2024	8.050	292,090		405,000
100156922	MILWAUKEE	WI		06/27/2024	7.930	114,019		150,000
100156923	SCRANTON	PA		06/27/2024	8.380	296,041		410,000
100156924	READING	PA		06/27/2024	7.750	169,330		284,000
100156925	READING	PA		06/27/2024	7.750	169,822		281,000
100156926	READING	PA		06/27/2024	7.750	168,822		308,000
100156927	MONTICELLO	NY		06/27/2024	7.720	151,057		210,000
100156928	UNITED KINGDOM	GBR		06/27/2024	6.390	195,155		281,634
100156929	UNITED KINGDOM	GBR		06/27/2024	5.740	340,159		444,355
100156930	UNITED KINGDOM	GBR		06/27/2024	6.890	453,798		625,853
100156931	UNITED KINGDOM	GBR		06/27/2024	6.640	103,864		143,946
100156932	UNITED KINGDOM	GBR		06/27/2024	5.740	448,690		625,853
100156933	UNITED KINGDOM	GBR		06/27/2024	5.740	124,565		162,722
100156934	UNITED KINGDOM	GBR		06/27/2024	6.390	84,530		110,150

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156935	UNITED KINGDOM	GBR		06/27/2024	6.640	212,245		294,151
100156936	UNITED KINGDOM	GBR		06/27/2024	5.790	191,639		325,443
100156937	UNITED KINGDOM	GBR		06/27/2024	6.490	259,349		413,063
100156938	UNITED KINGDOM	GBR		06/27/2024	6.990	154,829		294,151
100156939	UNITED KINGDOM	GBR		06/27/2024	6.540	322,560		813,609
100156940	UNITED KINGDOM	GBR		06/27/2024	6.440	84,119		118,912
100156941	UNITED KINGDOM	GBR		06/27/2024	6.440	139,991		194,014
100156942	UNITED KINGDOM	GBR		06/27/2024	6.440	139,991		194,014
100156943	UNITED KINGDOM	GBR		06/27/2024	6.640	91,930		118,912
100156944	UNITED KINGDOM	GBR		06/27/2024	7.490	90,915		130,177
100156945	UNITED KINGDOM	GBR		06/27/2024	7.140	209,369		312,926
100156946	UNITED KINGDOM	GBR		06/27/2024	5.740	598,871		782,316
100156947	UNITED KINGDOM	GBR		06/27/2024	7.490	86,664		137,688
100156948	UNITED KINGDOM	GBR		06/27/2024	5.740	167,684		219,048
100156949	UNITED KINGDOM	GBR		06/27/2024	5.740	218,468		356,736
100156950	UNITED KINGDOM	GBR		06/27/2024	7.490	81,174		112,653
100156951	UNITED KINGDOM	GBR		06/27/2024	7.490	86,664		137,688
100156952	UNITED KINGDOM	GBR		06/27/2024	7.490	86,664		125,171
100156953	UNITED KINGDOM	GBR		06/27/2024	7.490	86,664		156,463
100156954	UNITED KINGDOM	GBR		06/27/2024	7.490	86,664		137,688
100156955	UNITED KINGDOM	GBR		06/27/2024	5.790	125,954		187,756
100156956	UNITED KINGDOM	GBR		06/27/2024	5.740	311,413		406,804
100156957	UNITED KINGDOM	GBR		06/27/2024	6.690	176,118		244,083
100156958	UNITED KINGDOM	GBR		06/27/2024	5.790	110,192		143,946
100156959	UNITED KINGDOM	GBR		06/27/2024	6.490	159,206		356,736
100156960	UNITED KINGDOM	GBR		06/27/2024	6.790	116,122		206,531
100156961	UNITED KINGDOM	GBR		06/27/2024	5.790	129,356		168,980
100156962	UNITED KINGDOM	GBR		06/27/2024	6.640	203,213		281,634
100156963	UNITED KINGDOM	GBR		06/27/2024	6.590	221,276		350,478
100156964	UNITED KINGDOM	GBR		06/27/2024	6.440	212,245		294,151
100156965	UNITED KINGDOM	GBR		06/27/2024	6.690	103,338		143,946
100156966	UNITED KINGDOM	GBR		06/27/2024	6.390	103,997		135,184
100156967	UNITED KINGDOM	GBR		06/27/2024	5.740	349,741		456,872
100156968	UNITED KINGDOM	GBR		06/27/2024	5.740	239,548		312,926
100156969	UNITED KINGDOM	GBR		06/27/2024	6.640	77,035		100,136
100156970	UNITED KINGDOM	GBR		06/27/2024	5.790	162,893		212,790
100156971	UNITED KINGDOM	GBR		06/27/2024	5.790	118,083		156,463
100156972	UNITED KINGDOM	GBR		06/27/2024	5.740	156,505		206,531
100156973	UNITED KINGDOM	GBR		06/27/2024	6.890	73,146		95,130
100156974	UNITED KINGDOM	GBR		06/27/2024	7.490	86,664		137,688
100156975	UNITED KINGDOM	GBR		06/27/2024	5.740	167,684		219,048
100156976	UNITED KINGDOM	GBR		06/27/2024	7.490	86,664		137,688
100156977	UNITED KINGDOM	GBR		06/27/2024	7.490	86,664		125,171
100156978	UNITED KINGDOM	GBR		06/27/2024	5.790	114,983		225,307
100156979	UNITED KINGDOM	GBR		06/27/2024	5.740	153,311		200,273
100156980	UNITED KINGDOM	GBR		06/27/2024	5.740	91,028		118,912
100156981	UNITED KINGDOM	GBR		06/27/2024	5.740	172,475		225,307
100156982	UNITED KINGDOM	GBR		06/27/2024	5.740	316,204		413,063
100156983	UNITED KINGDOM	GBR		06/27/2024	5.740	138,938		181,497
100156984	UNITED KINGDOM	GBR		06/27/2024	5.740	431,187		563,267
100156985	UNITED KINGDOM	GBR		06/27/2024	6.390	82,221		388,029
100156986	UNITED KINGDOM	GBR		06/27/2024	5.790	114,983		225,307
100156987	UNITED KINGDOM	GBR		06/27/2024	5.740	143,729		187,756
100156988	UNITED KINGDOM	GBR		06/27/2024	5.740	92,945		121,415
100156989	UNITED KINGDOM	GBR		06/27/2024	5.740	92,945		121,415

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100156990	UNITED KINGDOM	GBR		06/27/2024	6.640	122,035		158,967
100156991	UNITED KINGDOM	GBR		06/27/2024	5.790	153,311		375,512
100156992	UNITED KINGDOM	GBR		06/27/2024	6.640	284,498		394,287
100156993	UNITED KINGDOM	GBR		06/27/2024	6.640	218,567		302,913
100156994	UNITED KINGDOM	GBR		06/27/2024	5.790	91,028		118,912
100156995	UNITED KINGDOM	GBR		06/27/2024	6.640	354,799		500,682
100156996	UNITED KINGDOM	GBR		06/27/2024	5.740	91,028		118,912
100156997	UNITED KINGDOM	GBR		06/27/2024	6.890	82,899		118,912
100156998	UNITED KINGDOM	GBR		06/27/2024	6.890	449,260		619,594
100156999	UNITED KINGDOM	GBR		06/27/2024	5.740	341,436		531,975
100157000	UNITED KINGDOM	GBR		06/27/2024	5.740	469,515		613,336
100157001	UNITED KINGDOM	GBR		06/27/2024	5.740	470,082		663,404
100157002	UNITED KINGDOM	GBR		06/27/2024	5.790	89,431		244,083
100157003	UNITED KINGDOM	GBR		06/27/2024	5.790	76,655		100,136
100157004	UNITED KINGDOM	GBR		06/27/2024	5.790	139,578		184,001
100157005	UNITED KINGDOM	GBR		06/27/2024	6.490	280,178		594,560
100157006	UNITED KINGDOM	GBR		06/27/2024	6.790	106,122		147,075
100157007	UNITED KINGDOM	GBR		06/27/2024	7.490	162,570		231,566
100157008	UNITED KINGDOM	GBR		06/27/2024	7.140	94,109		266,613
100157009	UNITED KINGDOM	GBR		06/27/2024	5.990	134,147		219,048
100157010	UNITED KINGDOM	GBR		06/27/2024	6.340	293,530		406,804
100157526	ALMELO	NLD		06/27/2024	6.150	143,675		179,176
100157527	ALMELO	NLD		06/27/2024	6.150	43,611		54,681
100157528	ROTTERDAM	NLD		06/28/2024	5.600	123,142		170,151
100157529	AMSTERDAM	NLD		06/28/2024	5.750	214,160		368,968
100157530	S-GRAVENHAGE	NLD		06/28/2024	5.650	107,080		179,953
100157531	ARNHEM	NLD		06/28/2024	6.250	68,371		82,662
100157532	ARNHEM	NLD		06/28/2024	6.250	33,998		41,104
100157533	GRONINGEN	NLD		06/28/2024	5.750	542,093		569,635
100157534	S-HERTOGENBOSCH	NLD		06/28/2024	5.550	321,240		729,962
100157535	S-HERTOGENBOSCH	NLD		06/28/2024	5.550	321,240		729,962
100157536	NOORDWIJK ZH	NLD		06/28/2024	5.650	263,096		391,495
100157537	EINDHOVEN	NLD		06/28/2024	5.750	333,287		429,816
100157538	DORDRECHT	NLD		06/28/2024	5.650	228,509		454,673
100157539	OOSTERHOUT	NLD		06/28/2024	6.350	2,658,264		2,796,392
100157540	WILHELMINAOORD	NLD		06/28/2024	5.900	369,426		476,422
100157541	ROTTERDAM	NLD		06/28/2024	5.600	313,745		434,994
100157542	ROTTERDAM	NLD		06/28/2024	5.550	326,594		517,850
100157543	ROTTERDAM	NLD		06/28/2024	5.650	208,806		336,499
100157544	TILBURG	NLD		06/28/2024	5.850	401,551		485,485
100157545	TILBURG	NLD		06/28/2024	5.850	26,770		32,366
100157546	BORN	NLD		06/28/2024	5.350	107,080		472,021
100157547	AMSTERDAM	NLD		06/28/2024	5.500	329,807		455,708
100157548	ULFT	NLD		06/28/2024	5.650	173,470		279,639
100157549	AMSTERDAM	NLD		06/28/2024	5.850	63,731		77,059
100157550	AMSTERDAM	NLD		06/28/2024	5.850	957,278		1,157,472
100157551	S-HERTOGENBOSCH	NLD		06/28/2024	5.650	209,877		289,996
100157552	BOLSWARD	NLD		06/28/2024	6.000	195,154		235,946
100157553	BOLSWARD	NLD		06/28/2024	6.000	13,010		15,730
100157554	UTRECHT	NLD		06/28/2024	5.450	194,629		300,353
100157555	HENGELO	NLD		06/28/2024	5.950	198,098		269,282
100157556	GRONINGEN	NLD		06/28/2024	5.400	134,921		191,605
100157557	ROTTERDAM	NLD		06/28/2024	5.290	244,946		315,889
100157558	HELMOND	NLD		06/28/2024	5.650	196,760		269,282
100157559	HELMOND	NLD		06/28/2024	5.020	230,222		362,495

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157560	ROTTERDAM	NLD.		06/28/2024	5.950	192,744		233,033
100157561	ROTTERDAM	NLD.		06/28/2024	5.950	12,850		15,536
100157562	GRONINGEN	NLD.		06/28/2024	5.400	487,215		699,098
100157563	AMERSFOORT	NLD.		06/28/2024	5.450	642,481		1,273,912
100157564	AMSTERDAM	NLD.		06/28/2024	5.600	522,551		704,276
100157565	AMSTERDAM	NLD.		06/28/2024	5.600	329,807		455,708
100157566	NIEUWEGEIN	NLD.		06/28/2024	5.350	878,057		1,756,134
100157567	S-GRAVENHAGE	NLD.		06/28/2024	5.550	107,080		186,426
100157568	AMSTERDAM	NLD.		06/28/2024	5.350	599,649		1,139,271
100157569	AMSTELVEEN	NLD.		06/28/2024	5.350	1,070,801		1,594,979
100157570	ROTTERDAM	NLD.		06/28/2024	5.750	184,713		176,069
100157571	AMSTERDAM	NLD.		06/28/2024	4.620	464,755		599,360
100157572	AMSTERDAM	NLD.		06/28/2024	4.620	17,106		22,060
100157573	OUD-BEIJERLAND	NLD.		06/28/2024	5.500	176,147		243,390
100157574	UTRECHT	NLD.		06/28/2024	5.350	661,755		1,240,769
100157575	GRONINGEN	NLD.		06/28/2024	5.550	142,417		196,783
100157576	ASSEN	NLD.		06/28/2024	5.450	742,065		1,025,344
100157577	GRONINGEN	NLD.		06/28/2024	5.450	374,780		624,527
100157578	CASTRICUM	NLD.		06/28/2024	5.550	342,656		569,635
100157579	WAGENINGEN	NLD.		06/28/2024	5.700	267,700		730,169
100157580	BRIELLE	NLD.		06/28/2024	5.650	481,861		289,996
100157581	ROTTERDAM	NLD.		06/28/2024	5.500	131,173		181,248
100157582	S-GRAVENHAGE	NLD.		06/28/2024	5.550	803,101		1,035,701
100157583	SANTA CRUZ	CA.		06/28/2024	7.750	2,069,163		3,475,000
100157584	GULF SHORES	AL.		06/28/2024	8.250	223,006		344,000
100157585	ATLANTA	GA.		06/28/2024	8.625	1,202,263		1,374,000
100157586	FORT LAUDERDALE	FL.		06/28/2024	7.500	1,767,287		2,230,000
100157587	NIPOMO	CA.		06/28/2024	7.990	1,211,391		1,477,500
100157588	FRANKLIN	NC.		06/28/2024	7.750	241,463		430,000
100157589	THE VILLAGES	FL.		06/28/2024	8.250	208,423		538,000
100157590	AUBURN	CA.		06/28/2024	8.500	1,135,232		1,375,000
100157591	MARATHON	FL.		06/28/2024	7.990	785,550		2,050,000
100157592	YARDLEY	PA.		06/28/2024	8.250	517,031		925,000
100157593	TERRELL	TX.		06/28/2024	9.625	879,401		1,128,500
100157594	PORTER RANCH	CA.		06/28/2024	8.125	1,797,022		2,175,000
100157595	DAVENPORT	FL.		06/28/2024	8.875	138,706		270,000
100157597	TOLEDO	OH.		06/28/2024	9.625	209,703		240,000
100157598	HIALEAH	FL.		06/28/2024	7.375	668,333		815,000
100157599	EAST HANOVER	NJ.		06/28/2024	7.500	308,744		835,000
100157601	AVON	CO.		06/28/2024	7.375	1,811,435		2,350,000
100157602	BELTSVILLE	MD.		06/28/2024	8.875	280,025		430,000
100157603	HESPERIA	CA.		06/28/2024	7.625	389,981		475,000
100157604	EDMONDS	WA.		06/28/2024	7.500	1,016,680		1,425,000
100157605	HIALEAH	FL.		06/28/2024	7.990	127,783		200,000
100157606	CORAL SPRINGS	FL.		06/28/2024	7.375	673,023		820,000
100157607	MIAMI	FL.		06/28/2024	7.250	722,471		950,000
100157608	MIAMI	FL.		06/28/2024	7.875	160,339		264,000
100157609	WOODINVILLE	WA.		06/28/2024	7.375	1,572,945		2,400,000
100157611	MARYSVILLE	WA.		06/28/2024	7.750	816,576		1,000,000
100157612	FORT MYERS	FL.		06/28/2024	7.750	483,004		600,000
100157614	VERO BEACH	FL.		06/28/2024	7.625	1,375,610		1,900,000
100157615	LA CENTER	WA.		06/28/2024	7.500	384,851		730,000
100157616	OKLAHOMA CITY	OK.		06/28/2024	8.250	166,171		195,000
100157617	MONTCLAIR	CA.		06/28/2024	8.500	585,977		725,000
100157618	HONOLULU	HI.		06/28/2024	7.875	484,566		610,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157619	FRISCO	TX		06/28/2024	8.375	384,812		580,000
100157620	SHERMAN OAKS	CA		06/28/2024	8.500	1,403,976		1,735,000
100157621	ENCINO	CA		06/28/2024	8.990	315,799		540,000
100157622	SAN DIEGO	CA		06/28/2024	7.625	1,062,586		1,325,000
100157623	VIRGINIA BEACH	VA		06/28/2024	7.875	682,135		839,000
100157624	BURLINGTON	NJ		06/28/2024	7.250	222,506		301,000
100157625	MASSAPEQUA	NY		06/28/2024	8.500	294,374		1,500,000
100157626	PORT SAINT LUCIE	FL		06/28/2024	7.750	352,225		515,000
100157627	LAKE FOREST	CA		06/28/2024	8.750	2,294,965		2,820,000
100157628	OAKLAND	CA		06/28/2024	8.875	774,439		880,000
100157629	WALNUT CREEK	CA		06/28/2024	9.125	1,210,871		1,385,000
100157630	CONYERS	GA		06/28/2024	8.500	254,727		345,000
100157631	GARDEN CITY	NY		06/28/2024	8.250	586,665		820,000
100157632	PLAINFIELD	NJ		06/28/2024	7.250	447,655		755,000
100157633	NAPLES	FL		06/28/2024	7.250	710,594		875,000
100157634	YUKON	OK		06/28/2024	7.375	286,008		398,000
100157635	LOS ANGELES	CA		06/28/2024	9.250	1,222,287		1,650,000
100157636	CORONA	CA		06/28/2024	7.500	1,062,941		1,400,000
100157637	PASSAIC	NJ		06/28/2024	7.750	626,514		840,000
100157638	BOONTON	NJ		06/28/2024	10.250	752,635		980,000
100157639	SUNRISE	FL		06/28/2024	7.750	165,367		415,000
100157640	LA QUINTA	CA		06/28/2024	7.875	575,147		865,000
100157641	ALPHARETTA	GA		06/28/2024	7.875	239,372		402,000
100157642	SNELLVILLE	GA		06/28/2024	8.125	335,867		900,000
100157643	CLEARWATER	FL		06/28/2024	7.625	387,837		640,000
100157644	ROCKFORD	IL		06/28/2024	9.250	273,253		320,000
100157645	DALLAS	TX		06/28/2024	9.750	276,192		340,000
100157646	SCOTTSDALE	AZ		06/28/2024	7.625	793,376		1,188,000
100157647	HIALEAH	FL		06/28/2024	8.375	188,469		285,000
100157648	TIMONIUM	MD		06/28/2024	8.875	573,871		800,000
100157649	ORLANDO	FL		06/28/2024	7.750	283,529		465,000
100157650	LIGHTHOUSE POINT	FL		06/28/2024	7.625	413,148		695,000
100157651	NORTH LAUDERDALE	FL		06/28/2024	10.250	353,447		430,000
100157652	FONTANA	CA		06/28/2024	6.750	493,699		625,000
100157653	BOCA RATON	FL		06/28/2024	7.750	1,972,302		2,400,000
100157654	DANA POINT	CA		06/28/2024	6.875	1,600,302		2,475,000
100157655	CARLSBAD	CA		06/28/2024	6.875	350,379		830,000
100157656	GALVESTON	TX		06/28/2024	8.625	137,498		160,000
100157657	BOWDON	GA		06/28/2024	7.625	175,564		242,000
100157658	OCALA	FL		06/28/2024	7.375	272,277		323,000
100157659	SANTA CLARITA	CA		06/28/2024	8.000	517,250		760,000
100157660	BOCA RATON	FL		06/28/2024	8.250	225,285		387,000
100157661	FORT WORTH	TX		06/28/2024	7.875	295,629		361,000
100157662	SANTA BARBARA	CA		06/28/2024	7.375	2,609,233		5,000,000
100157663	DAVENPORT	FL		06/28/2024	7.500	308,396		389,000
100157664	MIAMI	FL		06/28/2024	8.375	1,445,455		1,950,000
100157665	SAINT SIMONS ISLAND	GA		06/28/2024	8.500	517,600		705,000
100157666	MIAMI	FL		06/28/2024	7.750	1,644,116		2,265,000
100157667	DELRAY BEACH	FL		06/28/2024	8.125	544,268		965,000
100157668	LAS VEGAS	NV		06/28/2024	7.875	271,273		357,000
100157669	SIMI VALLEY	CA		06/28/2024	8.000	1,153,190		1,435,000
100157670	PACIFIC PALISADES	CA		06/28/2024	7.750	2,035,832		2,500,000
100157671	YORBA LINDA	CA		06/28/2024	6.750	289,121		560,000
100157672	PINELLAS PARK	FL		06/28/2024	7.375	405,090		505,000
100157673	WORCESTER	MA		06/28/2024	7.750	177,137		346,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157674	VENICE	FL		06/28/2024	7.625	259,487		360,000
100157675	SUMMERVILLE	SC		06/28/2024	7.875	355,386		465,000
100157676	VALENCIA	CA		06/28/2024	7.750	393,018		595,000
100157677	LA JOLLA	CA		06/28/2024	7.125	749,466		4,245,000
100157678	RANCHO CUCAMONGA	CA		06/28/2024	7.625	798,477		1,006,000
100157679	LAKE ARROWHEAD	CA		06/28/2024	8.875	1,171,484		1,540,000
100157680	HUNTERSVILLE	NC		06/28/2024	6.750	605,567		1,505,000
100157681	MIAMI	FL		06/28/2024	8.000	529,448		625,000
100157682	HOLLYWOOD	FL		06/28/2024	7.875	389,176		500,000
100157683	RIVIERA BEACH	FL		06/28/2024	8.250	600,195		730,000
100157684	MOBILE	AL		06/28/2024	8.875	267,766		320,000
100157685	WINSTON	GA		06/28/2024	7.750	550,965		670,000
100157686	NEW ORLEANS	LA		06/28/2024	7.875	367,845		510,000
100157687	HAVERHILL	MA		06/28/2024	7.125	253,327		316,000
100157688	NEW SMYRNA BEACH	FL		06/28/2024	7.875	434,161		535,000
100157689	WOODBURY	MN		06/28/2024	11.625	404,411		482,000
100157690	COLUMBUS	OH		06/28/2024	8.500	237,913		430,900
100157691	ASHEVILLE	NC		06/28/2024	9.000	319,041		445,000
100157692	SAN CLEMENTE	CA		06/28/2024	8.125	2,554,869		4,150,000
100157693	SAN JOSE	CA		06/28/2024	7.875	1,225,754		1,525,000
100157694	MAPLE GROVE	MN		06/28/2024	10.375	361,818		450,000
100157695	CUMMING	GA		06/28/2024	8.500	202,412		320,000
100157696	WYNNEWOOD	PA		06/28/2024	7.750	1,907,781		2,400,000
100157697	SAN JOSE	CA		06/28/2024	8.125	1,111,609		2,060,000
100157698	LAKESIDE	CA		06/28/2024	8.375	711,833		885,000
100157699	ROOSEVELT	NY		06/28/2024	7.875	444,522		575,000
100157700	RIVIERA BEACH	FL		06/28/2024	8.625	249,357		349,000
100157701	WINTER GARDEN	FL		06/28/2024	8.990	405,496		560,000
100157702	SAN BERNARDINO	CA		06/28/2024	7.625	214,112		390,000
100157703	HOUSTON	TX		06/28/2024	9.375	436,579		517,000
100157704	WEST PALM BEACH	FL		06/28/2024	8.375	1,580,883		2,300,000
100157705	ORLANDO	FL		06/28/2024	8.375	263,624		315,000
100157706	GLENDORA	CA		06/28/2024	7.625	1,231,989		1,500,000
100157707	LAKE HAVASU CITY	AZ		06/28/2024	9.500	484,831		700,000
100157708	SILVER SPRING	MD		06/28/2024	9.000	464,843		633,000
100157709	KENNER	LA		06/28/2024	9.375	183,546		225,000
100157710	RICHMOND	VA		06/28/2024	8.750	268,394		375,000
100157711	HILLIARD	OH		06/28/2024	8.125	241,872		294,000
100157712	CHICAGO	IL		06/28/2024	8.875	288,079		370,000
100157713	RALEIGH	NC		06/28/2024	8.490	279,521		343,000
100157714	STRATHAM	NH		06/28/2024	8.000	437,604		608,000
100157715	HUNTINGTON BEACH	CA		06/28/2024	7.750	2,698,912		3,355,000
100157716	OAKHURST	NJ		06/28/2024	8.500	1,433,192		1,795,000
100157717	COOKEVILLE	TN		06/28/2024	8.500	313,134		435,000
100157718	DALLAS	TX		06/28/2024	8.375	314,987		460,800
100157719	INGLEWOOD	CA		06/28/2024	7.990	514,292		780,000
100157720	TAMPA	FL		06/28/2024	8.875	172,296		230,000
100157721	SUGAR LAND	TX		06/28/2024	8.875	218,833		306,000
100157722	SUMMERVILLE	SC		06/28/2024	7.375	217,379		295,000
100157723	LOCUST GROVE	GA		06/28/2024	8.500	331,218		481,000
100157724	CHAPEL HILL	NC		06/28/2024	8.000	459,501		550,000
100157725	SAN ANSELMO	CA		06/28/2024	7.500	1,106,331		1,557,000
100157726	STOCKTON	CA		06/28/2024	7.875	476,720		575,000
100157727	BUCKEYE	AZ		06/28/2024	7.375	1,912,188		2,350,000
100157728	GRESHAM	OR		06/28/2024	7.000	324,208		465,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157729	HEMPSTEAD	NY		06/28/2024	8.875	317,420		898,000
100157730	MANVEL	TX		06/28/2024	10.750	541,086		640,000
100157731	MIAMI	FL		06/28/2024	7.875	562,093		680,000
100157732	SUMMERVILLE	SC		06/28/2024	9.490	524,076		640,000
100157733	CORAL SPRINGS	FL		06/28/2024	10.250	632,381		765,000
100157734	GROVETOWN	GA		06/28/2024	8.750	316,811		368,000
100157735	YONKERS	NY		06/28/2024	9.750	548,922		675,000
100157736	RESEDA	CA		07/02/2024	9.125	145,583		824,000
100157737	HEMET	CA		07/02/2024	9.875	115,841		450,000
100157738	YUCAIPA	CA		07/02/2024	9.250	78,738		623,000
100157739	PENSACOLA	FL		07/02/2024	8.875	78,463		254,000
100157740	HUGHSON	CA		07/02/2024	8.875	103,148		552,000
100157741	SAN MARCOS	CA		07/02/2024	8.875	114,448		1,210,000
100157742	CHULA VISTA	CA		07/02/2024	9.500	119,673		713,000
100157743	CALABASAS	CA		07/02/2024	8.750	155,990		1,841,000
100157744	COOL	CA		07/02/2024	9.125	163,785		899,000
100157745	QUEEN CREEK	AZ		07/02/2024	9.375	164,337		893,000
100157746	PEORIA	AZ		07/02/2024	9.625	77,084		433,000
100157747	CHESTER	NJ		07/02/2024	8.875	122,066		764,000
100157748	ORCUTT	CA		07/02/2024	9.625	192,692		627,000
100157749	MONTEBELLO	CA		07/02/2024	9.500	197,640		942,000
100157750	CLEARWATER	FL		07/02/2024	9.375	169,452		480,000
100157751	BEAVERTON	OR		07/02/2024	10.000	163,960		621,000
100157752	SAN JUAN CAPISTRANO	CA		07/02/2024	8.750	515,971		3,350,000
100157753	TRABUCO CANYON	CA		07/02/2024	9.750	193,036		1,479,000
100157754	TUSTIN	CA		07/02/2024	8.750	92,597		522,000
100157755	FONTANA	CA		07/02/2024	9.625	135,956		577,000
100157756	ESCONDIDO	CA		07/02/2024	8.875	92,815		745,000
100157757	NORTH BEND	OH		07/02/2024	9.000	83,310		359,000
100157758	OXNARD	CA		07/02/2024	9.375	85,508		908,000
100157759	SIMI VALLEY	CA		07/02/2024	8.625	131,110		1,041,000
100157760	SEBASTOPOL	CA		07/02/2024	9.125	257,641		1,165,000
100157761	OCALA	FL		07/02/2024	8.875	146,172		631,000
100157762	SAN DIEGO	CA		07/02/2024	9.125	118,888		952,000
100157763	ORLANDO	FL		07/02/2024	9.250	154,863		806,000
100157764	LEXINGTON	NC		08/01/2024	7.500	338,361		420,000
100157765	GUILFORD	CT		08/01/2024	7.625	533,569		820,000
100157766	COTO DE CAZA	CA		08/01/2024	7.875	3,524,183		4,600,000
100157767	ATLANTA	GA		08/01/2024	7.500	1,241,749		1,950,000
100157768	KELLER	TX		08/01/2024	7.875	653,026		950,000
100157769	BIG PINE KEY	FL		08/01/2024	7.000	448,346		645,000
100157770	MIDVALE	UT		08/01/2024	7.500	486,869		650,000
100157772	LAS VEGAS	NV		08/01/2024	8.125	1,711,195		2,150,000
100157773	BERWYN	IL		08/01/2024	7.125	327,531		550,000
100157775	BIRMINGHAM	AL		08/01/2024	8.000	468,809		572,000
100157776	MONROE	NC		08/01/2024	8.125	326,064		390,000
100157777	PHILADELPHIA	PA		08/01/2024	8.875	153,014		205,000
100157778	DEER PARK	WA		08/01/2024	8.125	566,302		685,000
100157779	QUEEN CREEK	AZ		08/01/2024	7.625	656,811		810,000
100157780	WILLIAMSTOWN	NJ		08/01/2024	8.375	495,906		572,000
100157781	MELBOURNE	FL		08/01/2024	8.250	924,948		1,350,000
100157782	AUSTIN	TX		08/01/2024	8.625	732,197		1,240,000
100157783	DAYTON	OH		08/01/2024	8.250	195,388		250,000
100157784	LAS VEGAS	NV		08/01/2024	7.500	623,046		770,000
100157785	BEVERLY HILLS	MI		08/01/2024	7.500	890,141		1,525,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157786	HIDEOUT	UT		08/01/2024	7.500	1,403,524		1,885,000
100157788	EAST STROUDSBURG	PA		08/01/2024	9.250	329,567		433,000
100157789	GLEN BURNIE	MD		08/01/2024	8.000	285,434		347,000
100157790	MIAMI	FL		08/01/2024	7.875	351,171		488,000
100157791	CLAXTON	GA		08/01/2024	8.875	205,961		240,000
100157792	FAYETTEVILLE	NC		08/01/2024	7.750	154,382		190,000
100157794	LOS ANGELES	CA		08/01/2024	8.250	2,914,780		3,750,000
100157795	FLAGSTAFF	AZ		08/01/2024	7.500	391,220		603,000
100157796	GRAND JUNCTION	CO		08/01/2024	8.125	373,169		460,000
100157797	KIHEI	HI		08/01/2024	7.375	1,559,028		3,200,000
100157798	FRESNO	TX		08/01/2024	9.375	231,168		245,000
100157799	OAK CREEK	WI		08/01/2024	7.250	346,275		425,000
100157800	LARGO	FL		08/01/2024	7.750	165,874		230,000
100157802	VISTA	CA		08/01/2024	8.000	644,203		765,000
100157803	MARIETTA	GA		08/01/2024	8.250	451,962		560,000
100157804	RANCHO MISSION VIEJO	CA		08/01/2024	7.875	1,249,347		1,525,000
100157805	HYANNIS	MA		08/01/2024	7.625	385,081		580,000
100157806	ACTON	CA		08/01/2024	9.750	1,018,858		1,160,000
100157807	EDMONDS	WA		08/01/2024	7.250	1,026,131		1,365,000
100157808	ROSEVILLE	CA		08/01/2024	8.750	485,133		548,500
100157809	PALM BEACH GARDENS	FL		08/01/2024	7.250	846,775		1,128,000
100157810	CASSELBERRY	FL		08/01/2024	7.375	286,428		387,500
100157811	BOYNTON BEACH	FL		08/01/2024	9.000	839,373		1,133,000
100157812	GALVESTON	TX		08/01/2024	7.875	447,553		570,000
100157814	INLET BEACH	FL		08/01/2024	8.250	1,660,538		2,000,000
100157815	ELIZABETH	NJ		08/01/2024	7.500	266,245		480,000
100157816	DEERFIELD BEACH	FL		08/01/2024	7.500	411,974		575,000
100157817	HOUSTON	TX		08/01/2024	8.375	568,581		700,000
100157818	TAMPA	FL		08/01/2024	9.250	342,092		460,000
100157819	WINDERMERE	FL		08/01/2024	7.875	468,977		768,000
100157820	MATTHEWS	NC		08/01/2024	7.625	347,230		495,000
100157821	KENT	WA		08/01/2024	8.250	138,753		385,000
100157823	BREMERTON	WA		08/01/2024	8.125	353,066		425,000
100157825	MARIETTA	GA		08/01/2024	8.375	164,318		345,000
100157826	PLANTATION	FL		08/01/2024	7.750	128,251		200,000
100157827	PUTNAM	CT		08/01/2024	9.125	183,472		211,000
100157828	TAMPA	FL		08/01/2024	8.125	291,217		411,000
100157829	ARVADA	CO		08/01/2024	6.875	976,019		1,375,000
100157831	AUSTIN	TX		08/01/2024	9.375	944,653		1,040,000
100157832	LIBERTYVILLE	IL		08/01/2024	8.500	254,308		305,000
100157833	DALLAS	TX		08/01/2024	7.375	1,364,306		1,700,000
100157834	WINTER GARDEN	FL		08/01/2024	6.875	356,976		550,000
100157836	KYLE	TX		08/01/2024	9.500	517,721		621,500
100157837	COLONIA TULUM PUEBLO	MEX		07/08/2024	9.097	227,400		359,900
100157838	SAN MIGUEL DE ALLENDE	MEX		07/08/2024	9.997	1,559,750		3,096,401
100157839	EWA BEACH	HI		07/09/2024	7.124	603,578		1,175,000
100157840	BUCKEYE	AZ		07/09/2024	7.625	521,879		575,000
100157841	MINERAL BLUFF	GA		07/09/2024	7.625	679,829		750,000
100157842	KANEOHE	HI		07/09/2024	7.500	930,721		1,540,000
100157843	FALLING WATERS	WV		07/09/2024	7.624	212,082		278,000
100157844	BOTHELL	WA		07/09/2024	6.624	351,466		720,000
100157845	WOODINVILLE	WA		07/09/2024	6.624	351,466		715,000
100157846	BOTHELL	WA		07/09/2024	6.624	351,466		715,000
100157847	NASHVILLE	TN		07/09/2024	6.999	470,847		1,365,000
100157848	EL DORADO HILLS	CA		07/09/2024	6.499	318,980		705,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157849	FOLSOM	CA		07/09/2024	6.875	401,327		805,000
100157850	LAMBERTVILLE	NJ		07/09/2024	7.375	363,172		600,000
100157851	MAYFLOWER	AR		07/09/2024	7.624	389,348		430,500
100157852	RAVENEL	SC		07/09/2024	7.624	559,691		650,000
100157853	HAVRE DE GRACE	MD		07/09/2024	7.625	343,127		463,000
100157854	CHELSEA	MA		07/09/2024	6.624	459,155		794,000
100157855	BOTHELL	WA		07/09/2024	6.624	351,466		715,000
100157856	DAVENPORT	FL		07/09/2024	7.375	228,912		430,000
100157857	WINNETKA	CA		07/09/2024	7.124	553,670		1,050,000
100157858	COLUMBIA	MD		07/09/2024	7.250	181,166		245,000
100157859	LAS VEGAS	NV		07/09/2024	7.624	314,344		473,000
100157860	ISSAQUAH	WA		07/09/2024	5.875	437,319		1,651,000
100157861	BRENTWOOD	CA		07/09/2024	5.990	393,838		745,000
100157862	SEVIERVILLE	TN		07/09/2024	7.624	379,943		464,000
100157863	LAS VEGAS	NV		07/09/2024	6.375	205,613		430,000
100157864	BRADENTON	FL		07/09/2024	7.624	533,407		590,000
100157865	CARTERSVILLE	GA		07/09/2024	7.625	209,703		275,000
100157866	SACHSE	TX		07/09/2024	7.375	251,436		378,000
100157867	SAN CLEMENTE	CA		07/09/2024	7.490	778,991		1,781,000
100157868	TACOMA	WA		07/09/2024	7.490	366,444		610,000
100157869	JERSEY CITY	NJ		07/09/2024	5.990	287,554		1,000,000
100157870	CENTREVILLE	VA		07/09/2024	6.990	299,896		545,000
100157871	PRESCOTT	AZ		07/09/2024	8.125	542,666		610,000
100157872	ASHBURN	VA		07/09/2024	7.250	371,820		730,000
100157873	GREER	SC		07/09/2024	6.625	197,371		321,000
100157874	SCOTLAND NECK	NC		07/09/2024	7.625	157,329		176,000
100157875	OLYMPIA	WA		07/09/2024	6.490	506,338		978,000
100157876	THONOTOSASSA	FL		07/09/2024	7.875	633,490		694,000
100157877	ALEXANDRIA	VA		07/09/2024	7.125	513,997		855,000
100157878	SAN CLEMENTE	CA		07/09/2024	7.250	307,608		630,000
100157879	PERKINS	OK		07/09/2024	7.625	160,720		213,000
100157880	DANA POINT	CA		07/09/2024	6.990	712,462		1,892,000
100157881	BANNING	CA		07/09/2024	8.125	243,403		280,000
100157882	BIRMINGHAM	AL		07/09/2024	8.125	246,983		270,000
100157883	ASHBURN	VA		07/09/2024	7.250	420,767		840,000
100157884	ORANGE BEACH	AL		07/09/2024	7.625	316,653		360,000
100157885	SOUTH LAKE TAHOE	CA		07/09/2024	7.625	390,394		450,000
100157886	MOULTONBORO	NH		07/09/2024	7.625	426,442		470,000
100157887	DAVENPORT	FL		07/09/2024	8.125	256,354		283,000
100157888	SAINT AUGUSTINE	FL		07/09/2024	6.375	231,972		343,000
100157889	SANTA ROSA BEACH	FL		07/09/2024	8.125	319,283		350,000
100157890	COLUMBUS	OH		07/09/2024	7.990	172,925		225,000
100157891	JACKSONVILLE	FL		07/09/2024	5.250	147,207		238,000
100157892	HOT SPRINGS	AR		07/09/2024	7.375	623,943		731,000
100157893	SUMMERVILLE	SC		07/09/2024	6.875	243,771		373,000
100157894	PORT SAINT JOE	FL		07/09/2024	5.500	369,990		470,000
100157895	MILLVILLE	DE		07/09/2024	8.125	447,484		495,000
100157896	BRADENTON	FL		07/09/2024	5.990	334,471		416,000
100157897	ROUND ROCK	TX		07/09/2024	8.000	237,005		385,000
100157898	EAU CLAIRE	WI		07/09/2024	7.990	180,626		235,000
100157899	OCALA	FL		07/09/2024	5.990	196,989		254,000
100157900	AVON	CT		07/09/2024	7.990	180,623		250,000
100157901	DENVER	NC		07/09/2024	5.750	481,595		580,000
100157902	OCEAN CITY	MD		07/09/2024	8.125	493,632		576,000
100157903	LONGS	SC		07/09/2024	5.750	253,016		305,000

SCHEDULE B - PART 2

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

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100157904	GOODYEAR	AZ		07/09/2024	7.500	284,327		320,000
100157905	ROSHARON	TX		07/09/2024	6.500	242,037		298,000
100157906	MYRTLE BEACH	SC		07/09/2024	8.125	402,489		440,000
100157907	FLAGSTAFF	AZ		07/09/2024	7.875	756,068		890,000
100157908	SAN GABRIEL	CA		07/09/2024	7.625	653,761		880,000
100157909	PALM COAST	FL		07/09/2024	7.375	314,133		350,000
100157910	SURFSIDE BEACH	SC		07/09/2024	7.990	446,608		495,000
100157911	CHARLESTON	SC		07/09/2024	8.125	260,689		305,000
100157912	ROSHARON	TX		07/09/2024	5.500	198,957		319,000
100157913	SLINGERLANDS	NY		07/09/2024	6.875	185,374		310,000
100157914	LAS VEGAS	NV		07/09/2024	8.000	777,070		854,000
100157915	OSAGE BEACH	MO		07/09/2024	7.625	247,239		275,000
100157916	LITTLE RIVER	SC		07/09/2024	8.000	247,221		274,000
100157917	WILLOUGHBY	OH		07/09/2024	7.625	290,980		322,000
100157918	LONGS	SC		07/09/2024	6.125	246,531		314,000
100157919	ATLANTA	GA		07/09/2024	7.625	335,141		381,000
100157920	BLACKSTONE	VA		07/09/2024	7.625	307,920		340,000
100157921	SANGER	TX		07/09/2024	6.875	348,520		393,000
100157922	CONCORD	NC		07/09/2024	7.625	322,143		390,000
100157923	PENSACOLA	FL		07/09/2024	7.625	255,621		280,000
100157924	JONESBORO	AR		07/09/2024	6.875	204,284		235,000
100157925	BLUE RIDGE	GA		07/09/2024	7.500	341,778		400,000
100157926	DAVENPORT	FL		07/09/2024	7.625	478,310		575,000
100157927	JACKSONVILLE	FL		07/09/2024	7.625	300,433		330,000
100157928	PARMA	OH		07/09/2024	8.000	179,791		291,000
100157929	BRANDON	FL		07/09/2024	6.500	237,465		350,000
100157930	SEBASTIAN	FL		07/09/2024	7.625	235,398		300,000
100157931	JACKSONVILLE	FL		07/09/2024	6.125	213,114		318,000
100157932	BUFFALO	NY		07/09/2024	7.375	270,358		357,000
100157933	PORT CHARLOTTE	FL		07/09/2024	7.625	395,240		437,000
100157934	CLERMONT	FL		07/09/2024	8.125	420,867		459,000
100157935	BREINIGSVILLE	PA		07/09/2024	5.990	239,217		373,000
100157936	LONGS	SC		07/09/2024	6.125	188,296		226,500
100157937	MONCKS CORNER	SC		07/09/2024	7.625	385,370		450,000
100157938	SAN MARCOS	TX		07/09/2024	6.500	236,615		346,000
100157939	PLAINFIELD	IL		07/09/2024	7.125	274,183		400,000
100157940	HAINES CITY	FL		07/09/2024	8.125	303,502		330,000
100157941	MANNFORD	OK		07/09/2024	5.625	183,434		231,000
100157942	SANFORD	FL		07/09/2024	6.625	261,470		450,000
100157943	CAPE CORAL	FL		07/09/2024	5.500	226,573		400,000
100157944	SUPERIOR	CO		07/09/2024	8.125	495,177		545,000
100157945	LAKEVILLE	MN		07/09/2024	5.990	225,581		421,000
100157946	MARICOPA	AZ		07/09/2024	8.625	284,520		335,000
100157947	MONCKS CORNER	SC		07/09/2024	6.125	223,547		270,000
100157948	TULSA	OK		07/09/2024	7.625	554,219		691,000
100157949	BUCKEYE	AZ		07/09/2024	6.990	388,619		441,000
100157950	VENTNOR CITY	NJ		07/09/2024	7.750	588,454		650,000
100157951	SWANSBORO	NC		07/09/2024	8.000	298,337		327,000
100157952	GATLINBURG	TN		07/09/2024	7.875	353,936		390,000
100157953	NASHVILLE	TN		07/09/2024	7.250	280,409		455,000
100157954	TOBYHANNA	PA		07/09/2024	7.625	245,339		272,000
100157955	GREENVILLE	NC		07/09/2024	7.990	235,284		270,000
100157956	ANCHORAGE	AK		07/09/2024	7.625	374,209		436,000
100157957	CARSON CITY	NV		07/09/2024	6.375	358,348		455,000
100157958	DAVENPORT	FL		07/09/2024	7.625	353,801		390,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100157959	ATLANTA	GA		07/09/2024	7.624	321,723		360,000
100157960	RIVIERA BEACH	FL		07/09/2024	7.575	259,070		284,000
100157961	WOODLAND	CA		07/09/2024	6.625	587,138		720,000
100157962	SAND SPRINGS	OK		07/09/2024	7.625	565,644		670,000
100157963	NAPERVILLE	IL		07/09/2024	7.125	212,541		301,000
100157964	TITUSVILLE	FL		07/09/2024	7.875	387,205		428,000
100157965	DURHAM	NC		07/09/2024	7.875	300,876		350,000
100157966	LAKE OSWEGO	OR		07/09/2024	7.625	407,012		725,000
100157967	SEASIDE HEIGHTS	NJ		07/09/2024	7.125	214,102		310,000
100157968	CEDAR CITY	UT		07/09/2024	6.875	203,761		293,000
100157969	SAN JOSE	CA		07/09/2024	6.875	299,085		1,724,000
100157970	SAN ANTONIO	TX		07/09/2024	7.625	235,444		275,000
100157971	ALEXANDRIA	VA		07/09/2024	7.125	282,149		720,000
100157972	RANCHO MIRAGE	CA		07/09/2024	6.500	376,097		430,000
100157973	KIRKLAND	WA		07/09/2024	6.500	295,458		1,050,000
100157974	SARASOTA	FL		07/09/2024	6.875	271,550		305,000
100157975	BALTIMORE	MD		07/09/2024	7.250	201,118		297,000
100157976	DISPUTANTA	VA		07/09/2024	7.500	159,189		215,000
100157977	POTOMAC	MD		07/09/2024	7.375	324,870		1,185,000
100157978	BULLHEAD CITY	AZ		07/09/2024	8.125	242,682		262,000
100157979	MONTGOMERY	IL		07/09/2024	7.125	165,456		240,000
100157980	CABOT	AR		07/09/2024	7.625	302,415		333,000
100157981	MONTEREY	CA		07/09/2024	6.990	702,549		1,700,000
100157982	KANEOHE	HI		07/09/2024	6.624	529,396		1,250,000
100157983	OCEAN CITY	NJ		07/09/2024	7.000	281,773		916,000
100157984	DUNDALK	MD		07/09/2024	7.250	160,720		224,000
100157985	COVINGTON	GA		07/09/2024	7.250	155,007		207,000
100157986	BOISE	ID		07/09/2024	7.125	267,829		540,000
100157987	NORTHPORT	AL		07/09/2024	7.625	160,763		200,000
100157988	SUN VALLEY AREA	CA		07/09/2024	7.490	449,007		940,000
100157989	DECATUR	GA		07/09/2024	7.125	183,719		253,000
100157990	GATLINBURG	TN		07/09/2024	7.625	305,989		550,000
100157991	WYOMING	MI		07/09/2024	8.000	257,762		330,000
100157992	COVINA	CA		07/09/2024	7.000	499,884		836,000
100157993	WOODLAND HILLS	CA		07/09/2024	7.250	502,856		1,650,000
100157994	ENCINITAS	CA		07/09/2024	6.875	497,799		2,000,000
100157995	ARCADIA	CA		07/09/2024	7.250	466,444		980,000
100157996	AURORA	IL		07/09/2024	7.875	206,033		275,000
100157997	BALTIMORE	MD		07/09/2024	7.875	211,870		275,000
100157998	BREA	CA		07/09/2024	7.375	330,224		1,075,000
100157999	DALLAS	TX		07/09/2024	7.250	235,334		369,500
100158000	READING	PA		07/09/2024	7.500	241,566		336,000
100158001	ELGIN	TX		07/09/2024	7.000	181,302		300,000
100158002	MIAMI BEACH	FL		07/09/2024	7.625	403,389		450,000
100158003	MOBILE	AL		07/09/2024	7.625	160,626		180,000
100158004	PASCO	WA		07/09/2024	7.990	532,598		760,000
100158005	RUIDOSO	NM		07/09/2024	7.625	400,050		587,000
100158006	CHICAGO	IL		07/09/2024	7.990	509,921		667,000
100158007	KISSIMMEE	FL		07/09/2024	7.625	363,045		498,000
100158008	DENVER	CO		07/09/2024	7.500	349,551		490,000
100158009	RENO	NV		07/09/2024	7.625	386,905		630,000
100158010	NAPLES	FL		07/09/2024	7.990	621,502		830,000
100158011	CHERRY HILL	NJ		07/09/2024	7.625	269,373		336,000
100158012	MCALLEN	TX		07/09/2024	6.990	410,085		550,000
100158013	FOREST HILL	TX		07/09/2024	6.990	498,516		715,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158014	KALAMAZOO	MI		07/09/2024	7.500	225,357		295,000
100158015	SAND SPRINGS	OK		07/09/2024	7.125	281,573		375,000
100158016	STEPHENVILLE	TX		07/09/2024	7.625	212,669		265,000
100158017	GRAND RAPIDS	MI		07/09/2024	7.625	206,903		270,000
100158018	POMPANO BEACH	FL		07/09/2024	7.500	215,795		300,000
100158019	WERNERSVILLE	PA		07/09/2024	7.625	233,795		307,000
100158020	HUDSON	FL		07/09/2024	7.625	226,701		280,000
100158021	BLUFFTON	SC		07/09/2024	7.625	420,236		475,000
100158022	HUNTERSVILLE	NC		07/09/2024	7.625	466,242		528,000
100158023	AURORA	CO		07/09/2024	7.625	391,985		515,000
100158024	SUGAR LAND	TX		07/09/2024	6.875	365,858		492,000
100158025	WAKE FOREST	NC		07/09/2024	7.500	246,951		349,000
100158026	CEDAR PARK	TX		07/09/2024	6.990	268,436		381,000
100158027	CONCORD	NC		07/09/2024	7.625	279,455		375,000
100158028	WAKE FOREST	NC		07/09/2024	7.625	248,722		350,000
100158029	FOREST HILL	TX		07/09/2024	6.125	321,786		475,000
100158030	ALAMO	TX		07/09/2024	6.625	377,270		513,000
100158031	APEX	NC		07/09/2024	7.625	247,915		310,000
100158032	SLIDELL	LA		07/09/2024	7.625	260,076		305,000
100158033	BANGOR	ME		07/09/2024	7.500	221,086		299,000
100158034	PLAINFIELD	IL		07/09/2024	7.990	244,173		315,000
100158035	KYLE	TX		07/09/2024	7.500	224,868		300,000
100158036	CHICAGO HEIGHTS	IL		07/09/2024	7.375	208,178		274,000
100158037	LUBBOCK	TX		07/09/2024	7.625	206,015		257,500
100158038	ROCKFORD	IL		07/09/2024	7.375	213,187		285,000
100158039	MINNEAPOLIS	MN		07/09/2024	7.625	408,610		580,000
100158040	SANTA FE	NM		07/09/2024	7.990	596,467		1,000,000
100158041	GARLAND	TX		07/09/2024	7.625	230,780		290,000
100158042	MIAMI	FL		07/09/2024	7.500	226,792		315,000
100158043	LAKELAND	FL		07/09/2024	7.000	227,828		305,000
100158044	SPRINGFIELD	MA		07/09/2024	7.375	211,017		306,000
100158045	BLACKWOOD	NJ		07/09/2024	7.375	218,898		290,000
100158046	AURORA	IL		07/09/2024	7.625	230,918		320,000
100158047	COLUMBUS	OH		07/09/2024	7.500	216,584		283,000
100158048	VANCOUVER	WA		07/09/2024	7.125	274,969		420,000
100158049	LAREDO	TX		07/09/2024	7.625	253,027		330,000
100158050	RICHMOND	TX		07/09/2024	7.375	209,086		274,000
100158051	OCALA	FL		07/09/2024	7.125	323,885		431,000
100158052	KATY	TX		07/09/2024	7.500	266,182		357,000
100158053	FORTUNA	CA		07/09/2024	7.500	226,561		300,000
100158054	CHARLOTTE	NC		07/09/2024	6.875	236,111		316,000
100158055	ASHEVILLE	NC		07/09/2024	7.125	228,428		325,000
100158056	COLLEGE STATION	TX		07/09/2024	7.990	319,937		416,000
100158057	DALLAS	TX		07/09/2024	6.990	227,739		324,000
100158058	RALEIGH	NC		07/09/2024	6.875	222,322		343,000
100158059	MYRTLE BEACH	SC		07/09/2024	6.875	309,908		449,000
100158060	MONTEREY PARK	CA		07/09/2024	7.375	548,595		840,000
100158061	MISSOURI CITY	TX		07/09/2024	6.625	238,987		323,000
100158062	HAMDEN	CT		07/09/2024	6.990	223,596		296,000
100158063	HAMMOND	LA		07/09/2024	7.125	206,843		298,000
100158064	CHATTANOOGA	TN		07/09/2024	6.375	195,408		267,000
100158065	WENDELL	NC		07/09/2024	6.125	234,873		349,000
100158066	RANCHO CORDOVA	CA		07/09/2024	5.500	410,060		625,000
100158067	WEST HAZLETON	PA		07/09/2024	7.625	221,754		290,000
100158068	CASTLE PINES	CO		07/09/2024	5.875	323,321		530,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158069	SPRINGFIELD	MA		07/09/2024	7.625	218,069		288,000
100158070	SOUTH GLASTONBURY	CT		07/09/2024	7.375	221,520		330,000
100158071	EDINBURG	TX		07/09/2024	6.625	340,421		490,000
100158072	OAKLYN	NJ		07/09/2024	7.500	216,757		285,000
100158073	DALLAS	TX		07/09/2024	6.990	242,807		370,000
100158074	FORT WORTH	TX		07/09/2024	7.990	264,833		330,000
100158075	CHANDLER	AZ		07/09/2024	6.875	319,802		457,000
100158076	TAFTON	PA		07/09/2024	6.875	290,596		415,000
100158077	BUSHKILL	PA		07/09/2024	7.625	227,039		315,000
100158078	CHARLOTTE	NC		07/09/2024	6.875	314,906		460,000
100158079	FORNEY	TX		07/09/2024	7.625	207,575		280,000
100158080	KING OF PRUSSIA	PA		07/09/2024	7.375	205,612		270,000
100158081	GLENROCK	WY		07/09/2024	7.375	247,255		329,500
100158082	SACRAMENTO	CA		07/09/2024	6.990	389,986		560,000
100158083	INDIALANTIC	FL		07/09/2024	7.625	382,337		535,000
100158084	FOREST HILL	TX		07/09/2024	6.990	354,034		476,000
100158085	DECATUR	GA		07/09/2024	7.125	285,604		380,000
100158086	OREM	UT		07/09/2024	7.250	385,170		582,000
100158087	BOCA RATON	FL		07/09/2024	6.875	475,858		680,000
100158088	SAN MARCOS	TX		07/09/2024	7.500	245,778		340,000
100158089	HAPPY VALLEY	OR		07/09/2024	6.990	329,365		442,000
100158090	RANSON	WV		07/09/2024	7.625	207,610		275,000
100158091	MANOR	TX		07/09/2024	7.125	231,053		306,000
100158092	AVENTURA	FL		07/09/2024	7.500	251,194		360,000
100158093	WACO	TX		07/09/2024	7.490	208,208		275,000
100158094	KISSIMMEE	FL		07/09/2024	7.990	255,280		287,000
100158095	BATON ROUGE	LA		07/09/2024	6.990	222,763		300,000
100158096	LAND O LAKES	FL		07/09/2024	7.490	320,509		455,000
100158097	NEW LONDON	CT		07/09/2024	7.625	230,360		301,000
100158098	NORTH PORT	FL		07/09/2024	7.125	210,287		279,000
100158099	MARIETTA	GA		07/09/2024	6.625	307,844		423,000
100158100	OMAHA	NE		07/09/2024	7.625	214,584		280,000
100158101	MIAMI	FL		07/09/2024	7.375	553,901		790,000
100158102	REDINGTON SHORES	FL		07/09/2024	7.990	571,689		750,000
100158103	LOS ANGELES	CA		07/09/2024	6.875	595,299		925,000
100158104	KINGS MOUNTAIN	NC		07/09/2024	5.990	390,426		560,000
100158105	MARTINEZ	GA		07/09/2024	6.625	196,302		267,000
100158106	SAN ANTONIO	TX		07/09/2024	7.625	342,564		450,000
100158107	CINCINNATI	OH		07/09/2024	7.625	273,827		382,000
100158108	COCONUT CREEK	FL		07/09/2024	7.500	213,073		298,000
100158109	GROVE CITY	OH		07/09/2024	7.490	276,111		370,000
100158110	SARASOTA	FL		07/09/2024	6.375	419,650		630,000
100158111	LARGO	FL		07/09/2024	7.125	330,673		440,000
100158112	PHILADELPHIA	PA		07/09/2024	7.500	220,957		325,000
100158113	VENICE	FL		07/09/2024	7.500	241,333		315,000
100158114	AUSTIN	TX		07/09/2024	7.625	409,632		575,000
100158115	PROVO	UT		07/09/2024	7.625	234,156		305,000
100158116	NEW BRAUNFELS	TX		07/09/2024	6.875	221,892		300,000
100158117	MAPLEWOOD	MN		07/09/2024	7.500	207,008		316,000
100158118	ARLINGTON	TX		07/09/2024	7.625	283,060		375,000
100158119	SAN JOSE	CA		07/09/2024	7.375	657,897		1,000,000
100158120	KYLE	TX		07/09/2024	7.125	240,006		317,000
100158121	VENICE	FL		07/09/2024	7.625	307,599		440,000
100158122	WHITTIER	CA		07/09/2024	7.500	623,500		900,000
100158123	NEWARK	DE		07/09/2024	6.625	354,177		510,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158124	ORLANDO	FL		07/09/2024	7.625	294,795		392,000
100158125	CANYON	TX		07/09/2024	7.375	224,548		320,000
100158126	TYRONE	PA		07/09/2024	7.625	216,740		300,000
100158127	WALLINGTON	NJ		07/09/2024	7.125	342,569		455,000
100158128	PEACHTREE CITY	GA		07/09/2024	7.000	282,066		401,000
100158129	RANSON	WV		07/09/2024	7.625	209,234		277,000
100158130	YAKIMA	WA		07/09/2024	7.500	353,173		500,000
100158131	MANCHESTER	CT		07/09/2024	6.625	240,671		326,000
100158132	TUCSON	AZ		07/09/2024	7.500	241,747		340,000
100158133	AUSTIN	TX		07/09/2024	7.000	700,195		1,180,000
100158134	PHILADELPHIA	PA		07/09/2024	6.990	243,842		325,000
100158135	TEMPLE	TX		07/09/2024	7.500	296,870		390,000
100158136	CHARLOTTE	NC		07/09/2024	7.990	309,269		406,000
100158137	KELLER	TX		07/09/2024	7.625	257,568		334,950
100158138	MARYSVILLE	WA		07/09/2024	6.990	548,781		795,000
100158139	CHICOPEE	MA		07/09/2024	6.990	230,768		317,000
100158140	MARIETTA	GA		07/09/2024	7.125	315,690		427,000
100158141	HILO	HI		07/09/2024	7.990	283,897		370,000
100158142	DAVENPORT	FL		07/09/2024	7.490	478,758		650,000
100158143	FORT WORTH	TX		07/09/2024	7.125	240,928		320,000
100158144	FORT MILL	SC		07/09/2024	7.490	402,540		579,000
100158145	NEWARK	DE		07/09/2024	7.990	267,388		350,000
100158146	NOKOMIS	FL		07/09/2024	7.125	262,020		370,000
100158147	MOUNT AIRY	MD		07/09/2024	7.625	296,553		402,000
100158148	HILTON HEAD ISLAND	SC		07/09/2024	7.500	511,513		675,000
100158149	RIVERVIEW	FL		07/09/2024	7.000	219,404		296,000
100158150	SAINT LOUIS	MO		07/09/2024	7.624	245,021		320,000
100158151	MYRTLE BEACH	SC		07/09/2024	7.375	299,144		425,000
100158152	SEVERN	MD		07/09/2024	7.625	258,817		342,000
100158153	BOTHELL	WA		07/09/2024	7.500	547,826		845,000
100158154	OLD HICKORY	TN		07/09/2024	7.500	323,543		425,000
100158155	CONVERSE	TX		07/09/2024	7.625	366,413		495,000
100158156	CYPRESS	TX		07/09/2024	6.750	257,588		361,500
100158157	ANAHEIM	CA		07/09/2024	7.625	1,097,023		1,500,000
100158158	MARIETTA	GA		07/09/2024	6.875	346,311		485,000
100158159	LITHIA	FL		07/09/2024	7.625	373,376		468,000
100158160	PAHOA	HI		07/09/2024	7.125	205,205		280,000
100158161	KISSIMMEE	FL		07/09/2024	6.750	208,579		268,000
100158162	PORT ORCHARD	WA		07/09/2024	7.250	394,091		525,000
100158163	NEWNAN	GA		07/09/2024	7.500	260,001		340,000
100158164	CHAPEL HIL	NC		07/09/2024	6.990	344,617		512,000
100158165	PEORIA	AZ		07/09/2024	6.875	459,669		708,000
100158166	WOODSTOCK	GA		07/09/2024	7.625	271,610		389,000
100158167	UNITED KINGDOM	GBR		07/09/2024	3.690	127,677		172,110
100158168	UNITED KINGDOM	GBR		07/09/2024	3.690	671,616		907,486
100158169	UNITED KINGDOM	GBR		07/09/2024	3.690	667,063		901,228
100158170	UNITED KINGDOM	GBR		07/09/2024	3.690	671,666		907,486
100158171	UNITED KINGDOM	GBR		07/09/2024	3.690	435,444		588,302
100158172	UNITED KINGDOM	GBR		07/09/2024	3.440	366,433		494,424
100158173	UNITED KINGDOM	GBR		07/09/2024	4.090	150,189		216,545
100158174	UNITED KINGDOM	GBR		07/09/2024	3.440	162,431		219,048
100158175	UNITED KINGDOM	GBR		07/09/2024	4.240	116,855		294,151
100158176	UNITED KINGDOM	GBR		07/09/2024	3.140	359,876		488,165
100158177	UNITED KINGDOM	GBR		07/09/2024	3.890	100,409		150,205
100158178	UNITED KINGDOM	GBR		07/09/2024	3.440	490,832		663,404

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158179	UNITED KINGDOM	GBR		07/09/2024	3.440	506,673		688,438
100158181	UNITED KINGDOM	GBR		07/09/2024	3.790	377,452		510,070
100158182	UNITED KINGDOM	GBR		07/09/2024	3.590	106,438		143,946
100158183	UNITED KINGDOM	GBR		07/09/2024	3.440	518,938		700,955
100158184	UNITED KINGDOM	GBR		07/09/2024	3.690	568,272		863,677
100158185	UNITED KINGDOM	GBR		07/09/2024	3.790	950,476		1,389,393
100158187	UNITED KINGDOM	GBR		07/09/2024	3.440	186,106		362,995
100158188	UNITED KINGDOM	GBR		07/09/2024	3.440	153,656		231,566
100158189	UNITED KINGDOM	GBR		07/09/2024	3.790	685,177		1,001,364
100158190	UNITED KINGDOM	GBR		07/09/2024	3.890	144,163		194,014
100158191	UNITED KINGDOM	GBR		07/09/2024	3.440	351,100		475,648
100158192	UNITED KINGDOM	GBR		07/09/2024	3.140	369,141		500,682
100158193	UNITED KINGDOM	GBR		07/09/2024	3.140	350,679		475,648
100158194	UNITED KINGDOM	GBR		07/09/2024	3.440	157,993		212,790
100158195	UNITED KINGDOM	GBR		07/09/2024	3.390	166,681		225,307
100158197	UNITED KINGDOM	GBR		07/09/2024	3.440	396,115		525,716
100158198	UNITED KINGDOM	GBR		07/09/2024	3.440	400,887		531,975
100158199	UNITED KINGDOM	GBR		07/09/2024	3.440	415,025		550,750
100158200	UNITED KINGDOM	GBR		07/09/2024	3.440	391,405		519,458
100158201	UNITED KINGDOM	GBR		07/09/2024	3.590	106,256		143,946
100158202	UNITED KINGDOM	GBR		07/09/2024	4.090	203,513		294,151
100158203	UNITED KINGDOM	GBR		07/09/2024	9.750	70,293		231,566
100158204	UNITED KINGDOM	GBR		07/09/2024	3.340	207,805		300,409
100158205	UNITED KINGDOM	GBR		07/09/2024	3.490	112,276		162,722
100158206	UNITED KINGDOM	GBR		07/09/2024	3.340	80,183		125,171
100158207	UNITED KINGDOM	GBR		07/09/2024	3.490	342,173		463,131
100158208	UNITED KINGDOM	GBR		07/09/2024	3.440	240,942		325,443
100158210	UNITED KINGDOM	GBR		07/09/2024	3.690	417,140		563,267
100158211	UNITED KINGDOM	GBR		07/09/2024	3.340	337,141		456,872
100158212	UNITED KINGDOM	GBR		07/09/2024	3.440	117,227		182,749
100158213	UNITED KINGDOM	GBR		07/09/2024	3.340	148,070		200,273
100158214	UNITED KINGDOM	GBR		07/09/2024	3.340	152,745		212,790
100158215	UNITED KINGDOM	GBR		07/09/2024	3.340	152,744		212,790
100158216	UNITED KINGDOM	GBR		07/09/2024	3.340	152,754		212,790
100158217	UNITED KINGDOM	GBR		07/09/2024	9.750	156,441		237,824
100158218	UNITED KINGDOM	GBR		07/09/2024	3.340	190,668		275,375
100158219	UNITED KINGDOM	GBR		07/09/2024	3.340	225,036		325,443
100158220	UNITED KINGDOM	GBR		07/09/2024	3.340	259,590		375,512
100158221	UNITED KINGDOM	GBR		07/09/2024	3.890	347,714		469,390
100158222	UNITED KINGDOM	GBR		07/09/2024	3.890	255,278		344,219
100158223	UNITED KINGDOM	GBR		07/09/2024	3.890	329,344		444,355
100158224	UNITED KINGDOM	GBR		07/09/2024	3.890	320,115		431,838
100158225	UNITED KINGDOM	GBR		07/09/2024	3.890	352,384		475,648
100158226	UNITED KINGDOM	GBR		07/09/2024	3.890	269,179		362,995
100158227	UNITED KINGDOM	GBR		07/09/2024	3.890	269,139		362,995
100158228	UNITED KINGDOM	GBR		07/09/2024	3.890	370,824		500,682
100158229	UNITED KINGDOM	GBR		07/09/2024	3.890	370,837		500,682
100158230	UNITED KINGDOM	GBR		07/09/2024	4.090	181,926		262,858
100158231	UNITED KINGDOM	GBR		07/09/2024	3.690	481,125		751,023
100158232	UNITED KINGDOM	GBR		07/09/2024	3.590	269,729		369,253
100158233	UNITED KINGDOM	GBR		07/09/2024	3.690	226,708		312,926
100158234	UNITED KINGDOM	GBR		07/09/2024	3.540	673,508		913,745
100158235	UNITED KINGDOM	GBR		07/09/2024	3.540	1,106,737		1,502,047
100158236	UNITED KINGDOM	GBR		07/09/2024	3.540	1,245,786		1,689,802
100158237	UNITED KINGDOM	GBR		07/09/2024	3.340	175,817		237,824

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158238	UNITED KINGDOM	GBR		07/09/2024	3.640	120,611		162,722
100158239	UNITED KINGDOM	GBR		07/09/2024	3.340	120,543		162,722
100158240	UNITED KINGDOM	GBR		07/09/2024	3.340	115,794		162,722
100158241	UNITED KINGDOM	GBR		07/09/2024	3.340	138,919		187,756
100158242	UNITED KINGDOM	GBR		07/09/2024	3.340	152,754		212,790
100158243	UNITED KINGDOM	GBR		07/09/2024	3.340	152,698		212,790
100158244	UNITED KINGDOM	GBR		07/09/2024	3.340	152,789		237,824
100158245	UNITED KINGDOM	GBR		07/09/2024	3.340	195,702		264,736
100158246	UNITED KINGDOM	GBR		07/09/2024	3.590	149,599		235,321
100158247	UNITED KINGDOM	GBR		07/09/2024	3.690	396,379		525,716
100158248	UNITED KINGDOM	GBR		07/09/2024	3.590	137,651		216,545
100158249	UNITED KINGDOM	GBR		07/09/2024	3.690	415,306		550,750
100158250	UNITED KINGDOM	GBR		07/09/2024	3.690	401,108		531,975
100158251	UNITED KINGDOM	GBR		07/09/2024	4.090	151,640		219,048
100158252	UNITED KINGDOM	GBR		07/09/2024	3.590	153,146		206,531
100158253	UNITED KINGDOM	GBR		07/09/2024	3.340	242,102		350,478
100158254	UNITED KINGDOM	GBR		07/09/2024	3.340	281,857		381,770
100158255	UNITED KINGDOM	GBR		07/09/2024	3.340	281,872		381,770
100158256	UNITED KINGDOM	GBR		07/09/2024	3.340	304,928		413,063
100158257	UNITED KINGDOM	GBR		07/09/2024	3.190	229,618		331,702
100158258	UNITED KINGDOM	GBR		07/09/2024	3.390	1,016,197		1,376,876
100158259	UNITED KINGDOM	GBR		07/09/2024	3.790	92,912		125,171
100158260	UNITED KINGDOM	GBR		07/09/2024	3.190	269,736		367,688
100158261	UNITED KINGDOM	GBR		07/09/2024	3.140	268,279		362,995
100158262	UNITED KINGDOM	GBR		07/09/2024	3.140	392,012		531,975
100158263	UNITED KINGDOM	GBR		07/09/2024	3.390	156,436		225,307
100158264	UNITED KINGDOM	GBR		07/09/2024	3.440	198,297		267,865
100158265	UNITED KINGDOM	GBR		07/09/2024	3.440	198,359		267,865
100158266	UNITED KINGDOM	GBR		07/09/2024	3.440	198,349		267,865
100158267	UNITED KINGDOM	GBR		07/09/2024	3.440	198,292		267,865
100158268	UNITED KINGDOM	GBR		07/09/2024	3.440	198,286		267,865
100158269	UNITED KINGDOM	GBR		07/09/2024	3.440	211,162		285,389
100158270	UNITED KINGDOM	GBR		07/09/2024	3.490	553,162		751,023
100158271	UNITED KINGDOM	GBR		07/09/2024	3.490	129,759		175,239
100158272	UNITED KINGDOM	GBR		07/09/2024	3.140	444,647		603,322
100158273	UNITED KINGDOM	GBR		07/09/2024	3.790	766,812		1,038,916
100158274	UNITED KINGDOM	GBR		07/09/2024	3.140	465,655		782,316
100158275	UNITED KINGDOM	GBR		07/09/2024	3.490	166,757		225,307
100158276	UNITED KINGDOM	GBR		07/09/2024	3.490	401,808		544,492
100158277	UNITED KINGDOM	GBR		07/09/2024	3.070	476,942		650,887
100158278	UNITED KINGDOM	GBR		07/09/2024	9.750	440,421		625,853
100158279	UNITED KINGDOM	GBR		07/09/2024	9.750	416,226		588,302
100158280	UNITED KINGDOM	GBR		07/09/2024	9.750	398,645		563,267
100158281	UNITED KINGDOM	GBR		07/09/2024	9.750	398,605		563,267
100158282	UNITED KINGDOM	GBR		07/09/2024	9.750	389,874		550,750
100158283	UNITED KINGDOM	GBR		07/09/2024	9.750	398,645		563,267
100158284	UNITED KINGDOM	GBR		07/09/2024	9.750	384,857		544,492
100158285	UNITED KINGDOM	GBR		07/09/2024	9.750	337,445		475,648
100158286	UNITED KINGDOM	GBR		07/09/2024	9.750	381,185		538,233
100158287	UNITED KINGDOM	GBR		07/09/2024	3.640	943,147		1,289,257
100158288	UNITED KINGDOM	GBR		07/09/2024	3.440	1,808,196		2,916,474
100158289	UNITED KINGDOM	GBR		07/09/2024	3.490	422,674		613,336
100158290	UNITED KINGDOM	GBR		07/09/2024	3.740	211,565		306,668
100158291	UNITED KINGDOM	GBR		07/09/2024	3.490	521,713		707,214
100158292	UNITED KINGDOM	GBR		07/09/2024	3.390	390,343		538,233

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158293	UNITED KINGDOM	GBR		07/09/2024	3.590	641,670		876,194
100158294	UNITED KINGDOM	GBR		07/09/2024	3.490	382,965		519,458
100158295	UNITED KINGDOM	GBR		07/09/2024	3.390	142,775		194,014
100158296	UNITED KINGDOM	GBR		07/09/2024	3.390	390,649		531,975
100158297	UNITED KINGDOM	GBR		07/09/2024	3.390	459,550		625,853
100158298	UNITED KINGDOM	GBR		07/09/2024	3.390	390,778		531,975
100158299	UNITED KINGDOM	GBR		07/09/2024	3.390	390,810		531,975
100158300	UNITED KINGDOM	GBR		07/09/2024	3.990	119,594		200,273
100158301	UNITED KINGDOM	GBR		07/09/2024	3.190	417,886		569,526
100158302	UNITED KINGDOM	GBR		07/09/2024	3.990	119,590		200,273
100158303	UNITED KINGDOM	GBR		07/09/2024	3.990	119,543		200,273
100158304	UNITED KINGDOM	GBR		07/09/2024	3.990	119,603		200,273
100158305	UNITED KINGDOM	GBR		07/09/2024	3.990	119,575		200,273
100158306	UNITED KINGDOM	GBR		07/09/2024	3.190	527,668		719,731
100158307	UNITED KINGDOM	GBR		07/09/2024	3.990	119,582		200,273
100158308	UNITED KINGDOM	GBR		07/09/2024	3.990	119,595		200,273
100158309	UNITED KINGDOM	GBR		07/09/2024	3.990	119,563		200,273
100158310	UNITED KINGDOM	GBR		07/09/2024	3.990	119,582		200,273
100158311	UNITED KINGDOM	GBR		07/09/2024	3.990	119,605		200,273
100158312	UNITED KINGDOM	GBR		07/09/2024	3.290	287,925		450,614
100158313	UNITED KINGDOM	GBR		07/09/2024	3.290	386,964		675,921
100158314	UNITED KINGDOM	GBR		07/09/2024	3.290	348,245		625,853
100158316	UNITED KINGDOM	GBR		07/09/2024	3.190	504,829		688,438
100158317	UNITED KINGDOM	GBR		07/09/2024	3.190	450,594		613,336
100158318	UNITED KINGDOM	GBR		07/09/2024	3.190	411,535		563,267
100158319	UNITED KINGDOM	GBR		07/09/2024	3.190	367,630		500,682
100158320	UNITED KINGDOM	GBR		07/09/2024	3.490	101,907		137,688
100158321	UNITED KINGDOM	GBR		07/09/2024	3.190	710,301		970,072
100158322	UNITED KINGDOM	GBR		07/09/2024	4.990	106,541		143,946
100158323	UNITED KINGDOM	GBR		07/09/2024	3.390	870,453		1,220,413
100158324	UNITED KINGDOM	GBR		07/09/2024	3.190	490,902		669,662
100158325	UNITED KINGDOM	GBR		07/09/2024	3.640	484,385		657,145
100158326	UNITED KINGDOM	GBR		07/09/2024	3.290	146,758		200,273
100158327	UNITED KINGDOM	GBR		07/09/2024	3.190	264,258		359,865
100158328	UNITED KINGDOM	GBR		07/09/2024	3.190	229,677		325,443
100158329	UNITED KINGDOM	GBR		07/09/2024	3.190	266,965		362,995
100158330	UNITED KINGDOM	GBR		07/09/2024	3.390	193,224		262,858
100158331	UNITED KINGDOM	GBR		07/09/2024	3.390	175,003		237,824
100158332	UNITED KINGDOM	GBR		07/09/2024	3.190	261,823		356,736
100158333	UNITED KINGDOM	GBR		07/09/2024	3.190	298,507		406,804
100158334	UNITED KINGDOM	GBR		07/09/2024	3.390	275,815		375,512
100158335	UNITED KINGDOM	GBR		07/09/2024	3.190	298,540		406,804
100158336	UNITED KINGDOM	GBR		07/09/2024	3.390	262,109		356,736
100158337	UNITED KINGDOM	GBR		07/09/2024	3.490	263,553		356,736
100158338	UNITED KINGDOM	GBR		07/09/2024	3.590	261,785		356,736
100158339	UNITED KINGDOM	GBR		07/09/2024	3.390	83,078		112,653
100158340	UNITED KINGDOM	GBR		07/09/2024	3.440	261,437		813,609
100158341	UNITED KINGDOM	GBR		07/09/2024	5.140	134,078		187,756
100158342	UNITED KINGDOM	GBR		07/09/2024	9.990	154,212		206,531
100158343	UNITED KINGDOM	GBR		07/09/2024	3.540	155,999		212,790
100158344	UNITED KINGDOM	GBR		07/09/2024	3.590	758,505		1,032,657
100158345	UNITED KINGDOM	GBR		07/09/2024	3.790	600,352		813,609
100158346	UNITED KINGDOM	GBR		07/09/2024	3.740	513,839		751,023
100158347	UNITED KINGDOM	GBR		07/09/2024	3.540	184,140		250,341
100158348	UNITED KINGDOM	GBR		07/09/2024	3.540	188,706		256,600

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158349	UNITED KINGDOM	GBR		07/09/2024	3.540	174,975		237,824
100158350	UNITED KINGDOM	GBR		07/09/2024	3.540	174,968		237,824
100158351	UNITED KINGDOM	GBR		07/09/2024	3.540	175,007		237,824
100158352	UNITED KINGDOM	GBR		07/09/2024	3.540	174,955		237,824
100158353	UNITED KINGDOM	GBR		07/09/2024	3.540	477,965		650,887
100158354	UNITED KINGDOM	GBR		07/09/2024	3.540	298,790		406,804
100158355	UNITED KINGDOM	GBR		07/09/2024	3.540	202,483		275,375
100158356	UNITED KINGDOM	GBR		07/09/2024	3.540	211,646		287,892
100158358	UNITED KINGDOM	GBR		07/09/2024	3.590	343,327		469,390
100158359	UNITED KINGDOM	GBR		07/09/2024	3.590	108,598		147,701
100158361	UNITED KINGDOM	GBR		07/09/2024	3.540	504,979		688,438
100158362	UNITED KINGDOM	GBR		07/09/2024	4.840	81,898		118,912
100158363	UNITED KINGDOM	GBR		07/09/2024	9.990	87,563		125,171
100158364	UNITED KINGDOM	GBR		07/09/2024	4.840	81,883		118,912
100158365	UNITED KINGDOM	GBR		07/09/2024	4.840	86,163		137,688
100158366	UNITED KINGDOM	GBR		07/09/2024	3.640	126,153		400,546
100158367	UNITED KINGDOM	GBR		07/09/2024	3.590	539,500		813,609
100158368	UNITED KINGDOM	GBR		07/09/2024	3.490	2,105,124		2,878,923
100158369	UNITED KINGDOM	GBR		07/09/2024	3.540	590,368		1,345,583
100158370	UNITED KINGDOM	GBR		07/09/2024	3.540	590,381		1,389,393
100158371	UNITED KINGDOM	GBR		07/09/2024	3.540	352,137		657,145
100158372	UNITED KINGDOM	GBR		07/09/2024	3.540	811,814		1,746,129
100158373	UNITED KINGDOM	GBR		07/09/2024	3.540	885,457		1,652,251
100158374	UNITED KINGDOM	GBR		07/09/2024	3.540	342,181		638,370
100158375	UNITED KINGDOM	GBR		07/09/2024	3.790	239,902		325,443
100158376	UNITED KINGDOM	GBR		07/09/2024	3.540	229,924		312,926
100158377	UNITED KINGDOM	GBR		07/09/2024	3.540	239,186		325,443
100158378	UNITED KINGDOM	GBR		07/09/2024	3.540	239,161		325,443
100158379	UNITED KINGDOM	GBR		07/09/2024	3.540	239,162		325,443
100158380	UNITED KINGDOM	GBR		07/09/2024	3.540	243,741		331,702
100158381	UNITED KINGDOM	GBR		07/09/2024	3.590	112,839		153,209
100158382	UNITED KINGDOM	GBR		07/09/2024	3.590	117,830		160,218
100158383	UNITED KINGDOM	GBR		07/09/2024	3.590	114,869		156,463
100158384	UNITED KINGDOM	GBR		07/09/2024	3.590	106,446		144,196
100158385	UNITED KINGDOM	GBR		07/09/2024	3.640	128,034		244,083
100158386	UNITED KINGDOM	GBR		07/09/2024	3.490	653,938		1,032,657
100158387	UNITED KINGDOM	GBR		07/09/2024	3.590	671,755		920,004
100158389	UNITED KINGDOM	GBR		07/09/2024	3.590	224,933		312,926
100158390	UNITED KINGDOM	GBR		07/09/2024	3.590	353,396		481,907
100158391	UNITED KINGDOM	GBR		07/09/2024	4.190	367,384		707,214
100158392	UNITED KINGDOM	GBR		07/09/2024	4.790	199,994		312,926
100158393	UNITED KINGDOM	GBR		07/09/2024	3.640	431,270		1,001,364
100158394	UNITED KINGDOM	GBR		07/09/2024	3.790	111,073		150,205
100158395	UNITED KINGDOM	GBR		07/09/2024	3.790	148,021		200,273
100158396	UNITED KINGDOM	GBR		07/09/2024	3.640	538,997		844,901
100158397	UNITED KINGDOM	GBR		07/09/2024	3.490	590,759		938,779
100158398	UNITED KINGDOM	GBR		07/09/2024	3.490	450,208		688,438
100158399	UNITED KINGDOM	GBR		07/09/2024	3.700	1,953,783		3,129,264
100158400	UNITED KINGDOM	GBR		07/09/2024	3.590	617,454		844,901
100158401	UNITED KINGDOM	GBR		07/09/2024	3.640	224,113		350,478
100158402	UNITED KINGDOM	GBR		07/09/2024	3.690	434,269		638,370
100158403	UNITED KINGDOM	GBR		07/09/2024	3.590	551,279		751,023
100158404	UNITED KINGDOM	GBR		07/09/2024	4.640	378,429		663,404
100158405	UNITED KINGDOM	GBR		07/09/2024	3.590	504,623		688,438
100158406	UNITED KINGDOM	GBR		07/09/2024	3.540	555,924		826,126

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158407	UNITED KINGDOM	GBR		07/09/2024	3.540	273,131		375,512
100158408	UNITED KINGDOM	GBR		07/09/2024	3.540	291,296		400,546
100158409	UNITED KINGDOM	GBR		07/09/2024	3.790	516,284		700,955
100158410	UNITED KINGDOM	GBR		07/09/2024	3.590	427,461		582,043
100158411	UNITED KINGDOM	GBR		07/09/2024	3.540	858,779		1,201,637
100158412	UNITED KINGDOM	GBR		07/09/2024	3.790	967,027		1,314,291
100158413	UNITED KINGDOM	GBR		07/09/2024	3.640	264,119		525,716
100158414	UNITED KINGDOM	GBR		07/09/2024	3.740	233,085		319,185
100158415	UNITED KINGDOM	GBR		07/09/2024	3.840	1,505,673		3,129,264
100158416	UNITED KINGDOM	GBR		07/09/2024	3.590	252,707		344,219
100158417	UNITED KINGDOM	GBR		07/09/2024	3.540	444,245		607,077
100158418	UNITED KINGDOM	GBR		07/09/2024	3.490	1,026,230		1,627,217
100158419	NIPOMO	CA		07/10/2024	7.500	1,252,142		1,675,000
100158420	SNOWMASS VILLAGE	CO		07/10/2024	8.375	1,536,100		1,850,000
100158421	WILDOMAR	CA		07/10/2024	8.875	590,614		750,000
100158422	DECATUR	AL		07/10/2024	7.625	220,134		285,000
100158423	HUMMELSTOWN	PA		07/10/2024	7.500	217,925		275,000
100158424	DUNELLEN	NJ		07/10/2024	8.750	254,876		440,000
100158425	RIVERSIDE	CA		07/10/2024	7.125	1,123,096		1,475,000
100158426	HOUSTON	TX		07/10/2024	7.750	265,869		360,000
100158427	LAWRENCE TOWNSHIP	NJ		07/10/2024	7.125	300,911		770,000
100158428	LEESBURG	FL		07/10/2024	7.500	363,355		450,000
100158429	MC CORMICK	SC		07/10/2024	7.250	261,265		423,000
100158430	RED LODGE	MT		07/10/2024	7.500	704,258		867,000
100158431	HOOKSETT	NH		07/10/2024	8.625	449,406		580,000
100158432	FREMONT	CA		07/10/2024	7.375	716,428		1,435,000
100158433	BUSHKILL	PA		07/10/2024	7.625	125,960		200,000
100158434	PROSPER	TX		07/10/2024	7.625	747,210		1,100,000
100158435	BATTLE GROUND	WA		07/10/2024	7.500	1,471,939		1,873,000
100158436	OCEAN CITY	NJ		07/10/2024	7.250	1,926,483		2,600,000
100158437	VICTORVILLE	CA		07/10/2024	8.625	914,007		1,200,000
100158438	TAMPA	FL		07/10/2024	8.125	253,025		304,000
100158439	HONOLULU	HI		07/10/2024	7.375	281,908		460,000
100158440	ALLEN PARK	MI		07/10/2024	8.000	116,042		153,000
100158441	WEATHERFORD	TX		07/10/2024	7.125	411,139		580,000
100158442	TAMPA	FL		07/10/2024	7.625	329,120		425,000
100158443	PHOENIX	AZ		07/10/2024	8.125	264,950		378,000
100158444	CELINA	TX		07/10/2024	7.625	717,373		990,000
100158445	COLORADO SPRINGS	CO		07/10/2024	7.500	405,195		535,000
100158446	YUCCA VALLEY	CA		07/10/2024	7.500	367,061		503,000
100158447	NEWTOWN SQUARE	PA		07/10/2024	7.500	370,327		455,000
100158448	PITTSBURGH	PA		07/10/2024	7.500	259,696		350,000
100158449	WEST PALM BEACH	FL		07/10/2024	7.500	113,323		188,000
100158450	LAKEWOOD	CO		07/10/2024	7.490	391,232		485,000
100158451	NEDERLAND	CO		07/10/2024	7.375	623,611		800,000
100158452	PALM DESERT	CA		07/10/2024	7.250	260,267		323,000
100158453	VANCOUVER	WA		07/10/2024	7.500	350,026		430,000
100158454	MOXEE	WA		07/10/2024	7.490	279,578		343,000
100158455	HINGHAM	MA		07/10/2024	7.500	1,414,452		1,750,000
100158456	LK HAVASU CTY	AZ		07/10/2024	7.125	394,253		505,000
100158457	ALEXANDRIA	VA		07/10/2024	7.250	920,868		1,350,000
100158458	PEARLAND	TX		07/10/2024	7.500	125,829		340,000
100158459	MILLSBORO	DE		07/10/2024	7.625	350,020		450,000
100158460	OCEAN ISLE BEACH	NC		07/10/2024	7.375	374,502		615,000
100158461	NAPLES	FL		07/10/2024	7.500	188,224		332,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158462	CLEARWATER	FL		07/10/2024	7.750	359,439		470,000
100158463	BETHANY	CT		07/10/2024	8.500	410,912		495,000
100158464	MEDFORD	MA		07/10/2024	7.500	1,040,396		1,655,000
100158465	BONITA SPRINGS	FL		07/10/2024	7.250	618,423		819,000
100158466	MOORESVILLE	NC		07/10/2024	7.375	1,185,025		1,825,000
100158467	EDEN PRAIRIE	MN		07/10/2024	7.500	754,707		1,100,000
100158468	DEARBORN HEIGHTS	MI		07/10/2024	8.000	216,590		270,000
100158469	AUSTIN	TX		07/10/2024	8.250	1,395,978		1,700,000
100158470	UNION HALL	VA		07/10/2024	8.000	312,231		438,300
100158471	BLACKSBURG	VA		07/10/2024	7.375	548,571		690,000
100158472	RCH CUCAMONGA	CA		07/10/2024	7.250	929,313		1,350,000
100158473	INDEPENDENCE	OR		07/10/2024	7.875	353,741		430,000
100158474	DALLAS	TX		07/10/2024	8.000	1,056,751		1,485,000
100158475	ORLANDO	FL		07/10/2024	7.750	136,488		188,000
100158476	LOS ANGELES	CA		07/10/2024	7.250	1,535,792		2,310,000
100158477	PALMDALE	CA		07/10/2024	7.750	346,321		525,000
100158478	LA QUINTA	CA		07/10/2024	8.875	495,219		610,000
100158479	PHILADELPHIA	PA		07/10/2024	8.000	110,240		150,000
100158480	ORANGE COVE	CA		07/10/2024	7.500	192,302		368,000
100158481	PLEASANT HILL	CA		07/10/2024	8.125	257,629		470,000
100158482	HOUSTON	TX		07/10/2024	8.000	381,751		485,000
100158483	NORTH MIAMI	FL		07/10/2024	7.250	148,273		405,000
100158484	GULF BREEZE	FL		07/10/2024	7.875	218,214		302,000
100158485	LAKEWOOD	OH		07/10/2024	7.750	318,002		420,000
100158486	ANTHONY	FL		07/10/2024	7.625	304,554		390,000
100158487	FAIRFIELD	CA		07/10/2024	7.875	609,079		875,000
100158488	HEALDSBURG	CA		07/10/2024	7.375	557,041		2,300,000
100158489	TERRYVILLE	CT		07/10/2024	7.750	196,815		390,000
100158490	ORANGE BEACH	AL		07/10/2024	7.125	388,973		745,000
100158491	CARTERSVILLE	GA		07/10/2024	7.625	186,486		328,000
100158492	KANSAS CITY	MO		07/10/2024	7.250	183,307		290,000
100158493	KISSIMMEE	FL		07/10/2024	7.750	231,250		320,000
100158494	CARROLLTON	TX		07/10/2024	8.625	283,770		340,000
100158495	MIAMI	FL		07/10/2024	7.500	177,049		280,000
100158496	PORT SAINT LUCIE	FL		07/10/2024	7.375	259,181		340,000
100158497	MADISON	NJ		07/10/2024	7.250	453,809		925,000
100158498	LORAIN	OH		07/10/2024	7.875	115,360		148,000
100158499	DETROIT	MI		07/10/2024	8.500	276,464		349,000
100158500	LORAIN	OH		07/10/2024	7.875	114,391		148,000
100158501	HALLANDALE BEACH	FL		07/10/2024	7.875	160,553		245,000
100158502	BROOKSHIRE	TX		07/10/2024	8.750	209,249		270,000
100158503	GRIFFIN	GA		07/10/2024	8.500	71,523		90,000
100158504	PROVO	UT		07/10/2024	7.625	308,937		380,000
100158505	NASHVILLE	TN		07/10/2024	7.125	327,376		435,000
100158506	HOUSTON	TX		07/10/2024	8.875	333,023		390,000
100158507	PARKER	CO		07/10/2024	8.000	524,410		650,000
100158508	GRASS VALLEY	CA		07/10/2024	7.875	481,102		720,000
100158509	LA QUINTA	CA		07/10/2024	7.625	1,195,072		1,450,000
100158510	PISMO BEACH	CA		07/10/2024	8.990	710,751		875,000
100158511	DOTHAN	AL		07/10/2024	8.000	136,961		175,000
100158512	GATLINBURG	TN		07/10/2024	7.875	1,016,666		1,340,000
100158513	DOTHAN	AL		07/10/2024	8.000	133,085		170,000
100158514	SCAPPOOSE	OR		07/10/2024	7.990	254,117		375,000
100158515	LEESBURG	FL		07/10/2024	7.875	107,702		169,000
100158516	SPRING BRANCH	TX		07/10/2024	7.375	113,152		300,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158517	BUENA PARK	CA		07/10/2024	7.625	437,291		1,150,000
100158518	HALLANDALE BEACH	FL		07/10/2024	7.875	378,433		495,000
100158519	LORAIN	OH		07/10/2024	7.875	109,100		140,000
100158520	WILMINGTON	NC		07/10/2024	7.375	160,008		295,000
100158521	LORAIN	OH		07/10/2024	7.875	112,946		146,000
100158522	LEHIGH ACRES	FL		07/10/2024	8.875	369,192		450,000
100158523	SATELLITE BEACH	FL		07/10/2024	9.250	941,171		1,144,000
100158524	BRONX	NY		07/10/2024	7.375	718,867		1,120,000
100158525	LORAIN	OH		07/10/2024	7.875	112,454		144,000
100158526	LORAIN	OH		07/10/2024	7.875	115,177		148,000
100158527	SAN JOSE	CA		07/10/2024	8.500	1,561,400		1,935,000
100158528	COLFAX	NC		07/10/2024	9.500	298,793		429,000
100158529	LARGO	FL		07/10/2024	8.750	338,739		425,000
100158530	WAIKOLOA	HI		07/10/2024	7.875	776,071		1,025,000
100158531	KISSIMMEE	FL		07/10/2024	8.000	1,371,741		1,700,000
100158532	FOUNTAIN VALLEY	CA		07/10/2024	8.875	1,157,777		1,390,000
100158533	GLENDALE	CA		07/10/2024	8.500	1,244,747		1,510,000
100158534	EDINBURG	TX		07/10/2024	7.625	303,238		399,000
100158535	NEW BRITAIN	CT		07/10/2024	8.375	289,412		389,000
100158536	NATRONA HEIGHTS	PA		07/10/2024	8.750	167,160		225,000
100158537	MERCED	CA		07/10/2024	7.875	232,011		310,000
100158538	SANTA CLARITA	CA		07/10/2024	7.990	216,485		354,000
100158539	AURORA	IL		07/10/2024	8.375	219,641		330,000
100158540	COROLLA	NC		07/10/2024	8.375	462,197		685,000
100158541	LEHIGH ACRES	FL		07/10/2024	8.875	406,598		559,000
100158542	GLADSTONE	MO		07/10/2024	8.875	321,308		385,000
100158543	(VAN NUYS AREA) LOS ANGELES	CA		07/10/2024	7.500	704,879		1,230,000
100158544	JENSEN BEACH	FL		07/10/2024	8.125	212,813		266,000
100158545	BRIDGETON	NJ		07/10/2024	7.375	191,490		264,000
100158546	LIVINGSTON	CA		07/10/2024	7.625	271,220		500,000
100158547	LAKELAND	FL		07/10/2024	8.250	176,239		210,000
100158548	HOUSTON	TX		07/10/2024	7.375	423,824		602,000
100158549	PHILADELPHIA	PA		07/10/2024	8.625	116,542		158,000
100158550	ALLENTOWN	PA		07/10/2024	8.375	125,306		152,000
100158551	BURIEN	WA		07/10/2024	8.125	430,855		600,000
100158552	PALMETTO	FL		07/10/2024	7.250	616,970		950,000
100158553	CLEVELAND	OH		07/10/2024	7.500	126,221		176,000
100158554	WAVERLY	VA		07/10/2024	8.250	152,447		190,000
100158555	ZEPHYRHILLS	FL		07/10/2024	7.375	205,253		290,000
100158556	FOREST PARK	GA		07/10/2024	7.250	443,987		650,000
100158557	LINDENHURST	NY		07/10/2024	7.875	553,471		670,000
100158558	RICHMOND	VA		07/10/2024	8.125	200,367		279,000
100158559	NEWARK	NJ		07/10/2024	8.500	511,429		655,000
100158560	FOREST PARK	GA		07/10/2024	7.250	446,837		650,000
100158561	FOREST PARK	GA		07/10/2024	7.250	444,434		650,000
100158562	WILMINGTON	DE		07/10/2024	8.875	167,219		206,000
100158563	BROOKLYN	NY		07/10/2024	7.500	1,079,079		1,400,000
100158564	PETERSBURG	VA		07/10/2024	8.125	186,211		255,000
100158565	LIBERTY	SC		07/10/2024	7.875	134,162		194,000
100158566	MARTINSBURG	WV		07/10/2024	8.375	180,352		249,000
100158567	ROSCOE	IL		07/10/2024	7.375	315,332		483,000
100158568	LA PUENTE	CA		07/10/2024	7.750	584,921		900,000
100158569	POMONA	CA		07/10/2024	7.500	684,414		966,000
100158570	JURUPA VALLEY	CA		07/10/2024	7.375	126,450		600,000
100158571	CLARENDON HILLS	IL		07/10/2024	7.625	269,824		330,000

SCHEDULE B - PART 2

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

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100158572	LONG GROVE	IL		07/10/2024	7.250	1,009,925		1,460,000
100158573	MACHESNEY PARK	IL		07/10/2024	7.500	146,215		245,000
100158574	MCKINNEY	TX		07/10/2024	7.000	422,738		605,000
100158575	MERCED	CA		07/11/2024	9.000	274,388		360,000
100158576	SAN TAN VALLEY	AZ		07/11/2024	9.375	287,118		382,000
100158577	STARTEX	SC		07/11/2024	9.375	152,200		192,000
100158578	SOUTHPORT	NC		07/10/2024	8.624	399,339		525,000
100158579	RANCHO MISSION VIEJO	CA		07/10/2024	7.624	691,829		900,000
100158580	MONTEREY PARK	CA		07/10/2024	7.624	446,445		585,000
100158581	SALINAS	CA		07/10/2024	7.624	558,150		725,000
100158582	NORTH BRUNSWICK	NJ		07/10/2024	7.375	328,012		430,000
100158583	EDISON	NJ		07/10/2024	7.500	343,700		450,000
100158584	KEARNY	NJ		07/10/2024	7.124	556,172		735,000
100158585	PORTLAND	OR		07/10/2024	7.624	439,387		590,000
100158586	GARLAND	TX		07/10/2024	7.500	474,016		622,000
100158587	LONG POND	PA		07/10/2024	7.500	304,506		375,000
100158588	BALTIMORE	MD		07/10/2024	7.490	298,990		403,000
100158589	FAIRBANKS	AK		07/10/2024	7.624	349,326		459,900
100158590	JERSEY CITY	NJ		07/10/2024	6.999	1,037,402		1,500,000
100158591	FALLS CHURCH	VA		07/10/2024	7.499	628,514		860,000
100158592	MECHANICSBURG	PA		07/10/2024	7.375	181,386		240,000
100158593	DANBURY	CT		07/10/2024	8.125	387,166		501,000
100158594	SURF CITY	NC		07/10/2024	8.125	409,577		534,000
100158595	HOUSTON	TX		07/10/2024	7.500	239,366		315,000
100158596	HOUSTON	TX		07/10/2024	7.500	247,026		325,000
100158597	MAPLE GROVE	MN		07/10/2024	7.999	271,459		339,990
100158598	CHARLOTTE	NC		07/10/2024	6.750	304,560		408,000
100158599	COLORADO SPRINGS	CO		07/10/2024	8.125	153,600		190,000
100158600	MAPLE GROVE	MN		07/10/2024	7.999	271,459		341,000
100158601	LAWRENCEVILLE	GA		07/10/2024	7.375	568,583		799,000
100158602	DENVER	CO		07/10/2024	8.125	417,264		578,000
100158603	NEWARK	DE		07/10/2024	7.500	243,015		318,000
100158604	CARY	NC		07/10/2024	7.375	276,655		397,000
100158605	KIRKLAND	WA		07/10/2024	7.124	777,815		1,130,000
100158606	OCALA	FL		07/10/2024	7.624	260,424		319,000
100158607	LONGWOOD	FL		07/10/2024	7.624	311,652		396,000
100158608	LA MESA	CA		07/10/2024	6.999	605,937		800,000
100158609	CARTERSVILLE	GA		07/10/2024	7.624	254,933		330,000
100158610	HUNTERSVILLE	NC		07/10/2024	7.500	332,073		437,000
100158611	HARRISBURG	PA		07/10/2024	7.124	448,248		595,000
100158612	PONTE VEDRA BEACH	FL		07/10/2024	6.875	336,309		528,000
100158613	SPOKANE	WA		07/10/2024	7.624	320,105		421,000
100158614	LAS VEGAS	NV		07/10/2024	7.625	407,427		529,395
100158615	KYLE	TX		07/10/2024	7.124	236,709		360,000
100158616	LYNCHBURG	VA		07/10/2024	7.124	240,523		316,000
100158617	DEBARY	FL		07/10/2024	7.490	299,298		370,000
100158618	SPOKANE	WA		07/10/2024	7.624	319,312		394,000
100158619	CHICAGO	IL		07/10/2024	7.375	311,709		540,000
100158620	COSTA MESA	CA		07/10/2024	7.625	912,761		1,135,000
100158621	STOCKBRIDGE	GA		07/10/2024	7.875	209,579		275,000
100158622	MANASSAS	VA		07/10/2024	7.624	279,324		370,000
100158623	PORTSMOUTH	VA		07/10/2024	7.624	151,943		190,000
100158624	DANIA BEACH	FL		07/10/2024	7.500	355,294		600,000
100158625	CROWLEY	TX		07/10/2024	7.624	240,472		313,000
100158626	SANTA ANA	CA		07/10/2024	7.500	1,277,906		1,750,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158627	SEVIERVILLE	TN		07/10/2024	6.990	386,154		485,000
100158628	PORT CHARLOTTE	FL		07/10/2024	7.375	240,089		305,000
100158629	HINESVILLE	GA		07/10/2024	7.624	152,489		240,000
100158630	SAFETY HARBOR	FL		07/10/2024	6.750	337,627		450,000
100158631	WEST HARTFORD	CT		07/10/2024	7.625	251,052		328,000
100158632	LEANDER	TX		07/10/2024	6.875	249,941		370,000
100158633	ROSEVILLE	CA		07/10/2024	7.490	450,929		590,000
100158634	PEACHTREE CORNERS	GA		07/10/2024	7.375	576,723		810,000
100158635	MILLCREEK	UT		07/10/2024	7.500	651,395		875,000
100158636	CHANDLER	AZ		07/10/2024	7.250	325,013		475,000
100158637	HOUSTON	TX		07/10/2024	7.375	286,636		400,000
100158638	AUSTIN	TX		07/10/2024	7.490	410,691		540,000
100158639	MONTGOMERY	AL		07/10/2024	7.624	369,120		482,000
100158640	JACKSON	TN		07/10/2024	7.625	249,216		329,000
100158641	NAPLES	FL		07/10/2024	7.375	647,492		860,000
100158642	RICHMOND HILL	GA		07/10/2024	7.624	334,441		435,000
100158643	BALTIMORE	MD		07/10/2024	7.875	200,045		260,000
100158644	WOODBRIDGE	VA		07/10/2024	7.500	390,502		515,000
100158645	JUPITER	FL		07/10/2024	7.125	758,902		1,100,000
100158646	LAS VEGAS	NV		07/10/2024	7.990	338,518		415,000
100158647	PENDERGRASS	GA		07/10/2024	5.750	222,011		315,000
100158648	COLUMBUS	OH		07/10/2024	7.625	190,108		250,000
100158649	CLE ELUM	WA		07/10/2024	7.375	751,462		995,000
100158650	WESTFIELD	IN		07/10/2024	8.000	318,266		417,000
100158651	EL CAJON	CA		07/10/2024	7.375	603,385		815,000
100158652	FARMINGTON	UT		07/10/2024	7.625	427,327		525,000
100158653	ACWORTH	GA		07/10/2024	8.000	298,160		365,000
100158654	BLACK MOUNTAIN	NC		07/10/2024	8.125	789,897		1,051,300
100158655	LAS CRUCES	NM		07/10/2024	7.375	620,520		830,000
100158656	WAXAHACHIE	TX		07/10/2024	6.875	260,828		380,000
100158657	CYPRESS	TX		07/10/2024	7.625	260,034		350,000
100158658	DALLAS	TX		07/10/2024	7.625	573,940		803,000
100158659	JACKSON	NH		07/10/2024	7.625	738,999		980,000
100158660	SPRINGVILLE	UT		07/10/2024	7.375	627,281		825,000
100158661	MC DONOUGH	GA		07/10/2024	7.250	370,885		462,000
100158662	HUDSON	FL		07/10/2024	7.500	273,629		350,000
100158663	GLASSBORO	NJ		07/10/2024	8.125	317,612		415,000
100158664	DAVENPORT	FL		07/10/2024	5.625	336,205		474,000
100158665	BRADENTON	FL		07/10/2024	7.000	424,629		566,000
100158666	STEPHENS CITY	VA		07/10/2024	6.125	314,630		429,000
100158667	PORT SAINT LUCIE	FL		07/10/2024	7.625	331,281		422,000
100158668	MORENO VALLEY	CA		07/10/2024	5.500	380,678		575,000
100158669	SAN ANTONIO	TX		07/10/2024	6.125	196,219		275,000
100158670	CLINTON	MD		07/10/2024	5.500	320,175		450,000
100158671	WHITE HOUSE	TN		07/10/2024	5.990	283,815		397,000
100158672	WINCHESTER	CA		07/10/2024	5.750	396,224		574,000
100158673	MARS HILL	NC		07/10/2024	5.750	351,980		477,000
100158674	BANGOR	PA		07/10/2024	7.375	238,697		315,000
100158675	ROSEDALE	MD		07/10/2024	5.990	336,186		463,000
100158676	SAINT AUGUSTINE	FL		07/10/2024	6.625	200,803		273,000
100158677	HUNTERSVILLE	NC		07/10/2024	7.500	314,594		414,000
100158678	PORT ORCHARD	WA		07/10/2024	5.990	419,907		582,000
100158679	BRADENTON	FL		07/10/2024	6.125	371,916		479,000
100158680	ROSEVILLE	CA		07/10/2024	6.125	354,979		456,000
100158681	ARDEN	NC		07/10/2024	6.125	234,641		337,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158682	KILL DEVIL HILLS	MD		07/10/2024	7.500	419,916		560,000
100158683	DAHLONEGA	GA		07/10/2024	5.990	244,958		338,000
100158684	WESLEY CHAPEL	FL		07/10/2024	6.750	344,872		460,000
100158685	MOBILE	AL		07/10/2024	5.990	210,808		292,500
100158686	LYNN	MA		07/10/2024	7.375	535,491		712,000
100158687	FORT WORTH	TX		07/10/2024	5.990	270,171		352,000
100158688	HOWELL	NJ		07/10/2024	7.625	448,121		615,000
100158689	FORT WORTH	TX		07/10/2024	5.990	269,375		356,000
100158690	SAINT AUGUSTINE	FL		07/10/2024	5.990	279,229		390,000
100158691	CYPRESS	TX		07/10/2024	6.750	271,362		343,000
100158692	HUNTSVILLE	TX		07/10/2024	7.625	238,431		295,000
100158693	CYPRESS	TX		07/10/2024	7.125	259,697		322,000
100158694	GARLAND	KS		07/10/2024	7.500	410,448		528,000
100158695	WAYNESVILLE	NC		07/10/2024	7.625	599,819		736,000
100158696	KNOXVILLE	TN		07/10/2024	7.875	238,991		290,000
100158697	MORRISON	CO		07/10/2024	8.125	597,632		730,000
100158698	HOUSTON	TX		07/10/2024	7.375	252,272		315,000
100158699	FAYETTEVILLE	NC		07/10/2024	7.625	234,387		300,000
100158700	NEWARK	DE		07/10/2024	7.375	233,326		305,000
100158701	NAVARRE	FL		07/10/2024	7.490	194,004		316,000
100158702	RIVERSIDE	CA		07/10/2024	7.250	444,949		630,000
100158703	LEHIGH ACRES	FL		07/10/2024	7.490	297,901		368,000
100158704	MONTGOMERY	AL		07/10/2024	7.750	227,399		320,000
100158705	CAPE CORAL	FL		07/10/2024	7.375	592,453		788,000
100158706	KISSIMMEE	FL		07/10/2024	7.250	472,967		650,000
100158707	CLAYTON	NC		07/10/2024	7.250	240,479		317,000
100158708	LIBERTY HILL	TX		07/10/2024	7.250	252,174		347,000
100158709	CHARLES TOWN	WV		07/10/2024	7.000	257,261		340,000
100158710	FORNEY	TX		07/10/2024	7.624	261,623		339,000
100158711	WENDELL	NC		07/10/2024	6.250	292,889		407,000
100158712	RALEIGH	NC		07/10/2024	6.875	305,953		408,000
100158713	NORTH BRANFORD	CT		07/10/2024	7.250	359,073		446,000
100158714	DOVER	DE		07/10/2024	7.490	268,135		380,000
100158715	WINTER HAVEN	FL		07/10/2024	7.500	240,476		301,000
100158716	SEVIERVILLE	TN		07/10/2024	8.000	435,220		560,000
100158717	WELLFLEET	MA		07/10/2024	7.125	532,459		700,000
100158718	SEATTLE	WA		07/10/2024	7.500	249,535		325,000
100158719	TRUMBULL	CT		07/10/2024	7.500	309,092		380,000
100158720	PUNTA GORDA	FL		07/10/2024	6.975	256,819		360,000
100158721	MODESTO	CA		07/10/2024	7.625	330,755		410,000
100158722	MODESTO	CA		07/10/2024	8.625	456,936		593,000
100158723	CARTERSVILLE	GA		07/10/2024	6.625	248,197		343,000
100158724	PHILADELPHIA	PA		07/10/2024	6.990	230,550		308,000
100158725	GRAPEVINE	TX		07/10/2024	7.490	307,689		403,000
100158726	INDIO	CA		07/10/2024	7.625	580,574		755,000
100158727	DELRAY BEACH	FL		07/10/2024	7.500	493,074		652,000
100158728	LAKE CHARLES	LA		07/10/2024	7.875	250,442		342,000
100158729	PALM DESERT	CA		07/10/2024	6.750	377,108		475,000
100158730	NORTH LAS VEGAS	NV		07/10/2024	7.625	258,800		408,000
100158731	GLENDALE	AZ		07/10/2024	7.490	454,261		560,000
100158732	GOODYEAR	AZ		07/10/2024	5.990	425,548		554,000
100158733	AURORA	CO		07/10/2024	5.250	346,715		480,000
100158734	ZEBULON	NC		07/10/2024	5.990	272,302		370,500
100158735	AURORA	CO		07/10/2024	5.250	424,227		575,000
100158736	DURHAM	NC		07/10/2024	7.000	279,989		370,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158737	MESQUITE	TX		07/10/2024	7.625	249,902		305,000
100158738	WHEELING	IL		07/10/2024	8.125	237,408		304,500
100158739	KATY	TX		07/10/2024	7.250	255,112		315,000
100158740	MISSION	TX		07/10/2024	7.625	189,402		250,000
100158741	HUTTO	TX		07/10/2024	8.125	302,092		375,000
100158742	DURHAM	NC		07/10/2024	6.375	270,696		373,000
100158743	RENO	NV		07/10/2024	7.625	332,805		436,000
100158744	DOWNINGTOWN	PA		07/10/2024	8.250	282,055		365,000
100158745	ROANOKE	VA		07/10/2024	7.375	681,087		905,000
100158746	OOLTEWAH	TN		07/10/2024	7.875	407,959		532,000
100158747	CAMP HILL	PA		07/10/2024	7.625	314,422		385,000
100158748	DAWSONVILLE	GA		07/10/2024	7.875	300,248		395,000
100158749	FAIRVIEW	NJ		07/10/2024	7.990	426,322		517,000
100158750	CHARLOTTE	NC		07/10/2024	7.625	304,045		395,000
100158751	EMERALD ISLE	NC		07/10/2024	7.500	351,785		437,000
100158752	DENVER	CO		07/10/2024	7.490	472,064		625,000
100158753	HERRIMAN	UT		07/10/2024	7.625	385,152		475,000
100158754	COVINGTON	GA		07/10/2024	7.625	249,160		325,000
100158755	RIGBY	ID		07/10/2024	7.990	271,002		335,000
100158756	HARVEST	AL		07/10/2024	7.500	249,905		330,000
100158757	SPANAWAY	WA		07/10/2024	7.625	370,257		467,000
100158758	NORTH CHESTERFIELD	VA		07/10/2024	7.375	256,237		317,000
100158759	PLANO	TX		07/10/2024	7.250	240,488		385,000
100158760	ROCKINGHAM	VA		07/10/2024	8.125	271,341		332,000
100158761	DURHAM	NC		07/10/2024	6.990	304,075		435,000
100158762	SAN ANGELO	TX		07/10/2024	7.490	301,087		370,000
100158763	APEX	NC		07/10/2024	7.375	360,083		475,000
100158764	APEX	NC		07/10/2024	6.990	349,531		480,000
100158765	CARVER	MN		07/10/2024	7.500	258,488		340,000
100158766	WAKE FOREST	NC		07/10/2024	6.875	307,070		446,000
100158767	DURHAM	NC		07/10/2024	7.625	279,827		370,000
100158768	COROLLA	NC		07/10/2024	7.625	553,131		730,000
100158769	NASHVILLE	TN		07/10/2024	7.500	420,583		555,000
100158770	PARKER	CO		07/10/2024	5.375	410,074		581,000
100158771	PHOENIX	AZ		07/10/2024	6.375	311,615		400,000
100158772	SAN MARCOS	TX		07/10/2024	7.500	258,151		335,000
100158773	SAN MARCOS	TX		07/10/2024	7.500	236,103		314,000
100158774	RIDGEWOOD	NJ		07/10/2024	6.500	521,375		701,000
100158775	SPRING CITY	PA		07/10/2024	6.500	263,678		380,000
100158776	ALEXANDRIA	VA		07/10/2024	6.875	220,376		295,000
100158777	HOUSTON	TX		07/10/2024	7.250	344,921		485,000
100158778	EAGLE	ID		07/10/2024	7.375	489,602		648,000
100158779	ROCKVILLE	MD		07/10/2024	7.375	211,004		280,000
100158780	ASHEVILLE	NC		07/10/2024	6.875	479,060		635,000
100158781	MAGNOLIA	TX		07/10/2024	7.625	294,817		362,000
100158782	SILT	CO		07/10/2024	7.490	278,855		392,000
100158783	EDMOND	OK		07/10/2024	7.625	274,682		357,000
100158784	OAKHURST	CA		07/10/2024	8.125	741,592		925,000
100158785	BROKEN ARROW	OK		07/10/2024	7.500	198,056		285,000
100158786	STILLWATER	OK		07/10/2024	7.250	213,513		270,000
100158787	DES MOINES	IA		07/10/2024	7.500	177,434		235,000
100158788	BERWYN	IL		07/10/2024	8.000	374,509		487,000
100158789	NORTH CHESTERFIELD	VA		07/10/2024	7.625	216,087		295,000
100158790	NORTH MYRTLE BEACH	SC		07/10/2024	7.490	782,702		1,040,000
100158791	TIFFIN	IA		07/10/2024	7.375	246,237		325,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158792	PORTLAND	OR		07/10/2024	7.250	331,407		502,000
100158793	SUFFOLK	VA		07/10/2024	7.625	269,905		350,000
100158794	ROGERS	AR		07/10/2024	7.875	210,761		283,000
100158795	LAKE HAVASU CITY	AZ		07/10/2024	8.125	334,504		418,000
100158796	SEATTLE	WA		07/10/2024	7.500	579,421		785,000
100158797	EDMOND	OK		07/10/2024	7.625	417,357		547,000
100158798	GARFIELD	AR		07/10/2024	8.125	270,645		375,000
100158799	JONESBORO	AR		07/10/2024	7.875	164,753		203,000
100158800	WILMINGTON	NC		07/10/2024	7.490	253,106		328,000
100158801	MIDDLETOWN	DE		07/10/2024	7.625	331,140		407,000
100158802	ALTON	TX		07/10/2024	7.375	306,109		485,000
100158803	SMITHVILLE	TN		07/10/2024	8.000	240,214		305,000
100158804	IOWA COLONY	TX		07/10/2024	7.375	232,827		287,000
100158805	POTTSBORO	TX		07/10/2024	7.375	623,976		826,000
100158806	BOLINGBROOK	IL		07/10/2024	7.624	247,797		341,000
100158807	FREDERICK	MD		07/10/2024	7.625	403,484		525,000
100158808	LAS VEGAS	NV		07/10/2024	7.625	288,456		407,000
100158809	PORTLAND	OR		07/10/2024	7.625	495,381		660,000
100158810	COLLINGSWOOD	NJ		07/10/2024	7.375	250,372		325,000
100158811	CAPE CORAL	FL		07/10/2024	7.375	409,075		624,000
100158812	WICHITA	KS		07/10/2024	7.890	344,551		430,000
100158813	BENSALEM	PA		07/10/2024	7.750	256,916		355,000
100158814	BRADENTON	FL		07/10/2024	7.624	576,058		745,000
100158815	AURORA	IL		07/10/2024	7.624	198,323		259,500
100158816	STILLWATER	OK		07/10/2024	7.750	165,691		205,000
100158817	LOS ANGELES	CA		07/10/2024	7.625	435,256		749,000
100158818	SNOHOMISH	WA		07/10/2024	7.125	454,469		665,000
100158819	PHOENIX	AZ		07/10/2024	8.125	425,739		560,000
100158820	COROLLA	NC		07/10/2024	7.625	718,818		900,000
100158821	LAS VEGAS	NV		07/10/2024	7.625	330,943		440,000
100158822	ROHNERT PARK	CA		07/10/2024	7.624	399,666		675,000
100158823	BENTON	AR		07/10/2024	7.875	199,448		260,000
100158824	ST PETERSBURG	FL		07/10/2024	7.000	256,948		325,000
100158825	NEW CASTLE	DE		07/10/2024	7.875	170,677		232,000
100158826	BEECH MOUNTAIN	NC		07/12/2024	7.624	783,700		1,100,000
100158827	LA FOLLETTE	TN		07/12/2024	8.625	407,151		520,000
100158828	DANBURY	WI		07/12/2024	7.624	310,161		425,000
100158829	HENDERSON	NV		07/12/2024	7.624	383,828		471,000
100158830	LONDON	OH		07/12/2024	7.624	462,476		601,000
100158831	ALEXANDER CITY	AL		07/12/2024	7.125	706,127		955,000
100158832	POCONO SUMMIT	PA		07/12/2024	7.625	324,015		397,000
100158833	MONTGOMERY	TX		07/12/2024	6.875	612,714		820,000
100158834	KNOXVILLE	TN		07/12/2024	7.624	203,155		271,000
100158835	PAGE	AZ		07/12/2024	7.625	262,252		365,000
100158836	ELY	NV		07/12/2024	7.490	337,957		440,000
100158837	LITTLE ROCK	AR		07/12/2024	7.490	298,150		392,000
100158838	KITTY HAWK	NC		07/12/2024	7.250	217,881		290,000
100158839	MYRTLE BEACH	SC		07/12/2024	7.625	191,409		261,000
100158840	BIG BEAR CITY	CA		07/12/2024	7.875	241,264		295,000
100158841	CHARLOTTESVILLE	VA		07/12/2024	7.500	411,692		537,000
100158842	ANN ARBOR	MI		07/12/2024	8.125	239,671		305,000
100158843	NAPLES	FL		07/12/2024	7.375	504,070		645,000
100158844	GREGORY	MI		07/12/2024	8.125	370,516		458,000
100158845	COLDSPRING	TX		07/12/2024	7.625	156,104		195,000
100158846	SOUTHPORT	NC		07/12/2024	7.125	503,789		626,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158847	CHICAGO	IL		07/12/2024	7.500	251,290		327,000
100158848	CALABASH	NC		07/12/2024	6.625	252,976		405,000
100158849	FORT MYERS	FL		07/12/2024	7.125	279,451		409,000
100158850	JUPITER	FL		07/12/2024	7.625	539,519		660,000
100158851	FREEPORT	FL		07/12/2024	7.625	310,106		400,000
100158852	CORNERSVILLE	TN		07/12/2024	7.375	242,981		300,000
100158853	PRAIRIEVILLE	LA		07/12/2024	8.625	353,626		453,000
100158854	GREENVILLE	SC		07/12/2024	7.375	283,787		396,000
100158855	PUNTA GORDA	FL		07/12/2024	7.375	265,820		395,000
100158856	SANFORD	FL		07/12/2024	6.875	262,355		379,000
100158857	PORTOLA	CA		07/12/2024	8.125	495,040		647,000
100158858	NAPLES	FL		07/12/2024	5.625	377,167		500,000
100158859	GOODYEAR	AZ		07/12/2024	6.990	513,063		676,000
100158860	FERNANDINA BEACH	FL		07/12/2024	7.500	504,153		700,000
100158861	LAKEWOOD	PA		07/12/2024	7.625	493,693		665,000
100158862	HATTERAS	NC		07/12/2024	7.375	300,057		391,000
100158863	MANITOWISH WATERS	WI		07/12/2024	7.375	437,819		570,000
100158864	OCEAN CITY	MD		07/12/2024	7.500	342,596		450,000
100158865	BATON ROUGE	LA		07/12/2024	8.125	342,117		448,000
100158866	CAPE CORAL	FL		07/12/2024	8.125	312,799		490,000
100158867	TOMAHAWK	WI		07/12/2024	8.125	282,256		420,000
100158868	FREMONT	IN		07/12/2024	7.990	239,381		310,000
100158869	MUNDS PARK	AZ		07/12/2024	7.990	656,786		800,000
100158870	GULF SHORES	AL		07/12/2024	7.500	416,240		540,000
100158871	FRANKFORD	DE		07/12/2024	8.125	657,481		862,000
100158872	VERO BEACH	FL		07/12/2024	7.490	292,183		380,000
100158873	PORT SAINT LUCIE	FL		07/12/2024	6.990	300,317		425,000
100158874	HENRICO	VA		07/12/2024	7.625	242,269		295,000
100158875	NORTH MYRTLE BEACH	SC		07/12/2024	6.990	456,783		718,000
100158876	SUNRIVER	OR		07/12/2024	7.625	566,026		785,000
100158877	WILMINGTON	VT		07/12/2024	7.990	246,530		327,000
100158878	LEXINGTON	SC		07/12/2024	7.990	291,183		377,000
100158879	PORT O CONNOR	TX		07/12/2024	8.125	243,399		315,000
100158880	MELBOURNE	FL		07/12/2024	7.125	278,339		349,000
100158881	PORT CHARLOTTE	FL		07/12/2024	7.490	241,427		303,000
100158882	TILGHMAN	MD		07/12/2024	7.625	215,407		280,000
100158883	KENT	WA		07/12/2024	7.250	546,746		716,000
100158884	GRESHAM	OR		07/12/2024	5.750	364,372		538,000
100158885	BRADENTON	FL		07/12/2024	5.990	355,203		491,000
100158886	PONCHATOULA	LA		07/12/2024	5.875	203,518		272,000
100158887	WASHINGTON	UT		07/12/2024	6.125	442,098		575,000
100158888	MARANA	AZ		07/12/2024	5.875	330,935		445,000
100158889	BROKEN ARROW	OK		07/12/2024	5.990	207,371		277,000
100158890	SAN ANTONIO	FL		07/12/2024	7.125	277,024		355,000
100158891	MYRTLE BEACH	SC		07/12/2024	6.875	235,169		344,000
100158892	OCALA	FL		07/12/2024	5.990	236,624		320,000
100158893	PALM BAY	FL		07/12/2024	5.500	250,318		332,000
100158894	MILLVILLE	DE		07/12/2024	6.125	313,989		405,000
100158895	ELIZABETH	CO		07/12/2024	5.990	379,801		491,000
100158896	SAINT AUGUSTINE	FL		07/12/2024	6.125	341,339		439,000
100158897	BOLIVIA	NC		07/12/2024	5.990	226,745		311,000
100158898	MILLVILLE	DE		07/12/2024	5.990	310,724		402,000
100158899	ELLENSBURG	WA		07/12/2024	5.990	308,403		398,000
100158900	CORRALES	NM		07/12/2024	7.375	517,951		809,000
100158901	WILMINGTON	NC		07/12/2024	8.125	358,165		435,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158902	GRANT VALKARIA	FL		07/12/2024	6.125	259,237		340,000
100158903	CHAMPION	PA		07/12/2024	7.625	305,625		400,000
100158904	MARCO ISLAND	FL		07/12/2024	7.990	327,125		465,000
100158905	GRANDY	NC		07/12/2024	7.125	575,422		809,000
100158906	CORONA	CA		07/12/2024	6.750	597,028		760,000
100158907	WEST PALM BEACH	FL		07/12/2024	7.250	781,842		1,282,500
100158908	LATHROP	CA		07/12/2024	6.125	457,475		620,000
100158909	PORT CHARLOTTE	FL		07/12/2024	6.125	329,516		434,000
100158910	PORT SAINT LUCIE	FL		07/12/2024	7.625	271,850		358,000
100158911	CUBA	MO		07/12/2024	7.125	275,843		364,000
100158912	BEAUFORT	SC		07/12/2024	6.990	710,392		975,000
100158913	OCEANSIDE	OR		07/12/2024	7.624	499,509		704,000
100158914	WOODRUFF	SC		07/12/2024	6.990	252,399		332,000
100158915	SILVERTHORNE	CO		07/12/2024	7.625	289,208		397,000
100158916	NORTH MYRTLE BEACH	SC		07/12/2024	7.990	408,007		542,000
100158917	TRUCKEE	CA		07/12/2024	7.490	546,489		710,000
100158918	PALMETTO	FL		07/12/2024	7.875	394,622		510,000
100158919	VENICE	FL		07/12/2024	8.125	408,464		565,000
100158920	CONWAY	SC		07/12/2024	6.000	228,086		325,000
100158921	LAS VEGAS	NV		07/12/2024	6.625	362,157		515,000
100158922	VILLAS	NJ		07/12/2024	7.250	528,241		740,000
100158923	ARLINGTON	TX		07/12/2024	7.125	330,867		435,000
100158924	VENICE	FL		07/12/2024	6.990	318,071		460,000
100158925	ATLANTIC CITY	NJ		07/12/2024	6.990	482,554		750,000
100158926	WALLER	TX		07/12/2024	7.625	458,902		607,000
100158927	RODANTHE	NC		07/12/2024	7.125	289,499		405,000
100158928	CHADBOURN	NC		07/12/2024	7.625	177,069		230,000
100158929	GEORGETOWN	TX		07/12/2024	7.625	773,611		1,000,000
100158930	RICHMOND	VA		07/12/2024	7.375	258,378		371,000
100158931	SPRING	TX		07/12/2024	7.490	305,843		378,000
100158932	BRICK	NJ		07/12/2024	7.500	690,125		895,000
100158933	MOUTH OF WILSON	VA		07/12/2024	7.375	275,603		375,000
100158934	LA QUINTA	CA		07/12/2024	7.625	495,052		765,000
100158935	KILLEN	AL		07/12/2024	7.625	493,551		659,000
100158936	GUTHRIE	OK		07/12/2024	7.625	290,614		375,000
100158937	WEST MONROE	LA		07/12/2024	7.625	192,395		250,000
100158938	SANDUSKY	OH		07/12/2024	7.624	230,737		300,000
100158939	BRADENTON	FL		07/12/2024	7.500	354,839		505,000
100158940	SAINT JOHNS	FL		07/12/2024	7.375	785,386		1,150,000
100158941	ROGERSVILLE	AL		07/12/2024	7.375	344,775		450,000
100158942	FORT MYERS	FL		07/12/2024	7.500	296,705		387,000
100158943	POCONO LAKE	PA		07/12/2024	7.490	234,770		320,000
100158945	BRIDGEPORT	CT		08/15/2024	9.625	443,293		482,000
100158946	CALIFORNIA CITY	CA		08/15/2024	8.750	205,018		240,000
100158947	DAVENPORT	FL		08/15/2024	8.375	296,141		333,000
100158948	MISSOULA	MT		08/15/2024	8.125	622,455		900,000
100158953	METAIRIE	LA		08/15/2024	8.500	1,178,641		1,580,000
100158955	MISSOULA	MT		08/15/2024	7.875	911,606		1,325,000
100158956	HERMOSA BEACH	CA		08/15/2024	7.500	646,627		2,085,000
100158959	SAN ANTONIO	TX		08/15/2024	7.125	239,585		305,000
100158961	CUTLER BAY	FL		08/15/2024	6.875	259,712		601,000
100158962	LAS VEGAS	NV		08/15/2024	7.250	289,654		350,000
100158963	MADERA	CA		08/15/2024	7.875	435,854		556,000
100158964	MINNEAPOLIS	MN		08/15/2024	8.750	332,174		351,000
100158966	RIALTO	CA		08/15/2024	7.750	387,845		575,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100158967	THE DALLES	OR		08/15/2024	7.625	489,758		800,000
100158968	MANOR	TX		08/15/2024	8.125	247,066		292,000
100158969	LEMOORE	CA		08/15/2024	7.875	640,652		810,000
100158970	MAIDEN	NC		08/15/2024	8.875	248,995		380,000
100158973	NAPLES	FL		08/15/2024	7.750	779,108		999,000
100158974	DAYTON	OH		08/15/2024	9.000	249,835		310,000
100158977	SARASOTA	FL		08/15/2024	8.875	793,899		875,000
100158978	CALIFORNIA CITY	CA		08/15/2024	7.625	178,947		275,000
100158979	COLUMBUS	OH		08/15/2024	7.750	364,034		476,000
100158981	LABELLE	FL		08/15/2024	8.625	311,493		335,000
100158983	MENTONE	CA		08/15/2024	7.375	151,284		322,000
100158985	ROLESVILLE	NC		08/15/2024	7.125	376,001		460,500
100158986	LOUISVILLE	KY		08/15/2024	7.625	157,656		200,000
100158988	LOS OLIVOS	CA		08/15/2024	7.500	1,570,320		1,925,000
100158991	FORT WORTH	TX		08/15/2024	9.000	174,243		201,000
100158992	SAINT PETERSBURG	FL		08/15/2024	8.125	190,658		280,000
100158996	AURORA	CO		08/15/2024	6.625	472,913		675,000
100158997	VENTURA	CA		08/15/2024	7.500	1,443,086		1,795,000
100158999	FERNDALE	WA		08/15/2024	7.750	579,070		665,000
100159000	PASO ROBLES	CA		08/15/2024	7.625	191,043		950,000
100159002	RIO LINDA	CA		08/15/2024	8.875	490,814		550,000
100159003	TALLAHASSEE	FL		08/15/2024	7.875	382,894		442,000
100159005	ROSEVILLE	CA		08/15/2024	7.875	142,378		279,000
100159006	MIAMI GARDENS	FL		08/15/2024	7.250	462,644		575,000
100159007	AUSTIN	TX		08/15/2024	7.500	352,496		450,000
100159008	BEVERLY HILLS	CA		08/15/2024	9.250	1,959,772		2,310,000
100159009	CLEARWATER	FL		08/15/2024	7.500	966,543		1,180,000
100159010	EAGLE MOUNTAIN	UT		08/15/2024	8.500	821,073		1,075,000
100159012	MOUNT PLEASANT	SC		08/15/2024	7.375	1,047,019		1,400,000
100159014	PALM HARBOR	FL		08/15/2024	7.875	553,907		686,000
100159015	MESA	AZ		08/15/2024	7.250	259,068		495,000
100159017	STATESVILLE	NC		08/15/2024	6.875	126,121		615,000
100159018	ROWLETT	TX		08/15/2024	7.500	224,828		340,000
100159020	DANDRIDGE	TN		08/15/2024	7.750	558,441		680,000
100159021	ARVADA	CO		08/15/2024	7.500	572,049		700,000
100159023	SAN ANTONIO	TX		08/15/2024	9.375	400,039		425,000
100159025	WESTMINSTER	CO		08/15/2024	8.625	658,788		835,000
100159028	GARDENA	CA		08/15/2024	7.000	617,897		1,350,000
100159029	NEWMAN	CA		08/15/2024	7.750	187,807		310,000
100159031	WOODLAND HILLS	CA		08/15/2024	8.375	1,302,614		1,630,000
100159032	SANDY SPRINGS	GA		08/15/2024	9.125	855,716		981,000
100159033	LOS ANGELES (SHERMAN OAKS AREA	CA		08/15/2024	7.375	1,226,120		1,720,000
100159035	LONGWOOD	FL		08/15/2024	8.250	509,788		595,000
100159036	KISSIMMEE	FL		08/15/2024	7.250	261,642		380,000
100159040	THE SEA RANCH	CA		08/15/2024	7.375	625,107		760,000
100159041	LAGUNA BEACH	CA		08/15/2024	7.125	1,203,114		4,000,000
100159044	ORINDA	CA		08/15/2024	7.750	2,145,377		2,650,000
100159047	NEW PORT RICHEY	FL		08/15/2024	7.625	380,997		590,000
100159048	PHOENIX	AZ		08/15/2024	7.250	1,161,325		2,050,000
100159049	PHOENIX	AZ		08/15/2024	6.875	578,542		959,000
100159050	SOUTH LAKE TAHOE	CA		08/15/2024	8.250	620,137		710,000
100159051	ORANGEVALE	CA		08/15/2024	9.000	553,393		650,000
100159053	SANTA CLARA	CA		08/15/2024	8.000	442,883		850,000
100159056	BOISE	ID		08/15/2024	7.750	449,108		714,000
100159057	LAYTON	UT		08/15/2024	7.250	318,225		454,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159059	CASTAIC	CA		08/15/2024	7.625	666,796		825,000
100159061	BLYTHE	CA		08/15/2024	8.000	145,316		180,000
100159193	HIAWASSEE	GA		07/15/2024	7.624	792,078		1,100,000
100159194	WINTER GARDEN	FL		07/15/2024	8.125	304,871		375,000
100159195	BOCA RATON	FL		07/15/2024	7.624	457,202		624,000
100159196	LAUDERHILL	FL		07/15/2024	7.624	473,954		715,000
100159197	LAUDERHILL	FL		07/15/2024	7.624	473,954		730,000
100159198	RICHMOND	VA		07/15/2024	7.500	322,387		420,000
100159199	ALBRIGHTSVILLE	PA		07/15/2024	7.375	681,820		980,000
100159200	MESA	AZ		07/15/2024	7.124	528,959		710,000
100159201	RALEIGH	NC		07/15/2024	7.624	353,188		436,000
100159202	ORLANDO	FL		07/15/2024	7.624	372,749		459,000
100159203	GOODLETTSVILLE	TN		07/15/2024	7.624	298,778		394,000
100159204	FAR ROCKAWAY	NY		07/15/2024	7.375	559,047		825,000
100159205	HIALEAH	FL		07/15/2024	7.624	388,660		548,000
100159206	CEDAR PARK	TX		07/15/2024	6.624	283,346		380,000
100159207	PALATINE	IL		07/15/2024	7.625	443,736		545,000
100159208	FLOWER MOUND	TX		07/15/2024	7.375	411,386		601,000
100159209	LEEHIGH	FL		07/15/2024	7.624	276,713		390,000
100159210	SAN FRANCISCO	CA		07/15/2024	7.375	1,021,947		1,800,000
100159211	VALENCIA	CA		07/15/2024	6.999	525,895		699,000
100159212	CHARLOTTE	NC		07/15/2024	7.124	237,879		325,000
100159213	MORRISVILLE	NC		07/15/2024	6.999	239,397		370,000
100159214	LYNN	MA		07/15/2024	6.874	744,227		1,050,000
100159215	BURBANK	CA		07/15/2024	7.124	760,295		1,440,000
100159216	TAMPA	FL		07/15/2024	7.124	246,490		375,000
100159217	HILLSBOROUGH	NC		07/15/2024	7.124	257,743		375,000
100159218	CHARLOTTE	NC		07/15/2024	7.624	331,711		430,000
100159219	KENT	WA		07/15/2024	7.124	517,179		675,000
100159220	SEATTLE	WA		07/15/2024	7.624	599,057		825,000
100159221	GREENSBORO	NC		07/15/2024	7.375	227,258		303,000
100159222	EVERETT	MA		07/15/2024	6.874	672,110		950,000
100159223	SPRINGFIELD	PA		07/15/2024	6.999	294,165		385,000
100159224	AUBURN	GA		07/15/2024	7.624	302,790		398,000
100159225	SAN JOSE	CA		07/15/2024	7.375	1,169,622		1,718,000
100159226	GARNER	NC		07/15/2024	6.999	275,036		386,500
100159227	NORTH WALES	PA		07/15/2024	7.499	541,041		704,000
100159228	LACEY	WA		07/15/2024	6.999	389,204		525,000
100159229	CUMMING	GA		07/15/2024	6.999	439,240		615,000
100159230	BONNEY LAKE	WA		07/15/2024	6.875	506,663		750,000
100159231	CONCORD	NC		07/15/2024	7.124	247,632		325,000
100159232	TOMS RIVER	NJ		07/15/2024	7.124	348,991		475,000
100159233	CARLISLE	PA		07/15/2024	7.124	234,882		308,000
100159234	TEMPE	AZ		07/15/2024	8.125	349,715		449,000
100159235	NEW BRUNSWICK	NJ		07/15/2024	7.625	246,249		325,000
100159236	BRUNSWICK	GA		07/15/2024	7.624	161,264		210,000
100159237	OWINGS MILLS	MD		07/15/2024	7.124	329,727		431,000
100159238	FORT WORTH	TX		07/15/2024	7.624	274,563		355,000
100159239	MERCED	CA		07/15/2024	7.500	348,523		636,000
100159240	FUQUAY VARINA	NC		07/15/2024	7.500	407,554		540,000
100159241	EVERETT	WA		07/15/2024	6.875	415,255		515,000
100159242	LEESBURG	VA		07/15/2024	7.624	761,221		946,000
100159243	CHARLOTTE	NC		07/15/2024	6.999	220,794		305,000
100159244	ALEXANDER CITY	AL		07/15/2024	7.624	353,917		540,000
100159245	OCEAN CITY	MD		07/15/2024	6.999	261,320		351,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159246	ROCKLIN	CA		07/15/2024	7.624	506,553		620,000
100159247	EAGLE	ID		07/15/2024	6.875	326,667		443,000
100159248	BLUE SPRINGS	MO		07/15/2024	7.500	315,108		385,000
100159249	SAINT LOUIS	MO		07/15/2024	6.990	161,790		226,000
100159250	DYER	IN		07/15/2024	7.624	176,969		220,000
100159251	HALIFAX	VT		07/15/2024	7.124	185,265		240,000
100159252	CLARKSVILLE	TN		07/15/2024	6.990	255,224		361,000
100159253	COLLEGE PLACE	WA		07/15/2024	6.750	294,805		420,000
100159254	DURHAM	NC		07/15/2024	7.125	302,484		401,000
100159255	SILVERTHORNE	CO		07/15/2024	7.375	603,661		789,000
100159256	FORT WORTH	TX		07/15/2024	7.250	469,045		661,000
100159257	SAVANNAH	GA		07/15/2024	7.125	510,984		775,000
100159258	RICHMOND	TX		07/15/2024	7.125	241,101		358,000
100159259	MCKINNEY	TX		07/15/2024	7.625	298,661		400,000
100159260	KENT	WA		07/15/2024	7.624	542,631		762,000
100159261	AUBREY	TX		07/15/2024	7.125	321,479		421,000
100159262	ROSEVILLE	CA		07/15/2024	6.990	497,003		680,000
100159263	ACWORTH	GA		07/15/2024	7.624	501,120		675,000
100159264	UNIVERSITY PLACE	WA		07/15/2024	6.990	346,060		675,000
100159265	HIGHLAND	MD		07/15/2024	7.250	354,076		580,000
100159266	FRESNO	CA		07/15/2024	8.125	199,820		304,000
100159267	FORT WORTH	TX		07/15/2024	7.375	304,225		420,000
100159268	NORTH AURORA	IL		07/15/2024	7.625	257,108		334,000
100159269	VENICE	FL		07/15/2024	7.125	486,751		690,000
100159270	ALGONA	WA		07/15/2024	7.490	415,368		545,000
100159271	DURHAM	NC		07/15/2024	6.625	281,209		438,000
100159272	LEANDER	TX		07/15/2024	7.500	242,537		322,000
100159273	N TOPSAIL BEACH	NC		07/15/2024	8.000	425,624		551,000
100159274	SENECA	SC		07/15/2024	8.125	173,257		228,000
100159275	FLOWER MOUND	TX		07/15/2024	7.500	505,099		620,000
100159276	JOHNS CREEK	GA		07/15/2024	6.875	376,337		531,000
100159277	CARTERSVILLE	GA		07/15/2024	7.490	237,726		352,000
100159278	STATESVILLE	NC		07/15/2024	6.990	246,936		345,000
100159279	N TOPSAIL BEACH	NC		07/15/2024	7.625	657,379		855,000
100159280	FAIRFAX	VA		07/15/2024	7.125	333,985		512,000
100159281	PACKWOOD	WA		07/15/2024	7.875	331,727		430,000
100159282	AUSTIN	TX		07/15/2024	7.500	206,687		290,000
100159283	FORT WORTH	TX		07/15/2024	5.990	254,822		386,000
100159284	STEPHENS CITY	VA		07/15/2024	6.875	237,852		335,000
100159285	DEWEY	AZ		07/15/2024	7.375	381,475		667,000
100159286	DULUTH	GA		07/15/2024	7.624	403,220		526,000
100159287	S JORDAN	UT		07/15/2024	7.500	489,428		765,000
100159288	DAWSONVILLE	GA		07/15/2024	7.125	297,652		390,000
100159289	CHARLOTTE	NC		07/15/2024	7.375	238,583		312,000
100159290	MAGNOLIA	TX		07/15/2024	5.990	215,517		301,000
100159291	MEREDITH	NH		07/15/2024	7.875	282,401		383,000
100159292	ANNA	TX		07/15/2024	7.125	314,544		440,000
100159293	WALTON	KY		07/15/2024	7.375	253,227		332,000
100159294	COLORADO SPRINGS	CO		07/15/2024	7.990	273,263		355,000
100159295	MCKINNEY	TX		07/15/2024	5.625	300,684		463,000
100159296	CORONA	CA		07/15/2024	7.625	785,145		966,500
100159297	LEHIGH ACRES	FL		07/15/2024	6.375	245,369		340,000
100159298	PRINCETON	TX		07/15/2024	6.990	242,849		343,000
100159299	CARLISLE	PA		07/15/2024	7.624	161,607		232,000
100159300	DUNEDIN	FL		07/15/2024	7.625	440,376		590,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159301	FORNEY	TX		07/15/2024	7.375	250,722		375,000
100159302	CHARLESTON	SC		07/15/2024	7.624	613,763		800,000
100159303	MOUNT DORA	FL		07/15/2024	7.625	282,492		385,000
100159304	LAS VEGAS	NV		07/15/2024	6.875	278,863		370,000
100159305	MANCHESTER	NJ		07/15/2024	7.625	367,868		450,000
100159306	WASHINGTON TOWNSHIP	NJ		07/15/2024	7.125	457,894		929,600
100159307	WESTON	FL		07/15/2024	7.375	696,518		990,000
100159308	PRINCETON	TX		07/15/2024	6.875	273,508		364,000
100159309	CONYERS	GA		07/15/2024	7.625	276,079		337,000
100159310	WILMINGTON	DE		07/15/2024	7.250	509,163		700,000
100159311	CAPE MAY	NJ		07/15/2024	7.624	787,889		1,090,000
100159312	BUFFALO GROVE	IL		07/15/2024	7.990	276,394		359,000
100159313	NORTH MASSAPEQUA	NY		07/15/2024	7.625	573,118		750,000
100159314	STALLINGS	NC		07/15/2024	6.875	242,997		327,000
100159315	POOLER	GA		07/15/2024	7.375	294,415		386,000
100159316	CHARLOTTE	NC		07/15/2024	7.875	260,846		320,000
100159317	HUNTERSVILLE	NC		07/15/2024	7.500	315,822		412,000
100159318	MILLEDGEVILLE	GA		07/15/2024	7.625	237,983		310,000
100159319	SAINT AUGUSTINE	FL		07/15/2024	7.375	182,910		315,000
100159320	SAINT AUGUSTINE	FL		07/15/2024	5.990	203,130		287,000
100159321	ACWORTH	GA		07/15/2024	5.750	286,116		397,000
100159322	SAINT AUGUSTINE	FL		07/15/2024	5.990	237,633		326,000
100159323	MERCED	CA		07/15/2024	5.990	261,958		381,000
100159324	SAINT AUGUSTINE	FL		07/15/2024	5.990	236,892		326,000
100159325	FEDERAL WAY	WA		07/15/2024	7.000	569,372		755,000
100159326	SAINT AUGUSTINE	FL		07/15/2024	5.990	214,797		295,000
100159327	BRADENTON	FL		07/15/2024	5.990	300,850		485,000
100159328	BAXTER	TN		07/15/2024	5.750	219,040		286,000
100159329	RICHMOND	TX		07/15/2024	5.990	241,029		327,000
100159330	BREINIGSVILLE	PA		07/15/2024	5.990	298,111		385,000
100159331	PARRISH	FL		07/15/2024	6.125	288,622		390,000
100159332	WOODRUFF	SC		07/15/2024	8.125	241,426		345,000
100159333	PARRISH	FL		07/15/2024	6.125	265,041		391,000
100159334	LATHROP	CA		07/15/2024	5.990	411,301		620,000
100159335	VANCOUVER	WA		07/15/2024	5.990	282,429		442,200
100159336	BROOKSVILLE	FL		07/15/2024	8.125	252,810		320,000
100159337	HOUSTON	TX		07/15/2024	7.500	237,283		326,000
100159338	FORT WORTH	TX		07/15/2024	5.500	243,405		342,000
100159339	BLOOMINGDALE	GA		07/15/2024	7.375	273,402		358,000
100159340	CEDAR CITY	UT		07/15/2024	6.125	270,111		350,000
100159341	LAND O LAKES	FL		07/15/2024	7.625	272,678		335,000
100159342	HOUSTON	TX		07/15/2024	5.990	197,332		311,000
100159343	FERNLEY	NV		07/15/2024	5.990	285,138		387,000
100159344	MYRTLE BEACH	SC		07/15/2024	6.125	276,311		355,000
100159345	ORANGE BEACH	AL		07/15/2024	5.750	623,025		810,000
100159346	FORT WORTH	TX		07/15/2024	5.990	282,242		385,000
100159347	JACKSON TOWNSHIP	NJ		07/15/2024	8.125	375,052		490,000
100159348	LONGS	SC		07/15/2024	5.990	223,105		305,000
100159349	PORT WENTWORTH	GA		07/15/2024	5.875	225,980		290,000
100159350	FREDERICK	MD		07/15/2024	6.125	303,883		440,000
100159351	FRESNO	TX		07/15/2024	6.125	226,157		305,000
100159352	SHERRILLS FORD	NC		07/15/2024	6.125	272,310		370,000
100159353	WESTAMPTON	NJ		07/15/2024	7.500	306,280		404,000
100159354	ELK GROVE	CA		07/15/2024	7.375	471,604		615,000
100159355	BLOOMINGDALE	GA		07/15/2024	6.125	265,779		360,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159356	WOODRUFF	SC		07/15/2024	7.125	240,566		322,000
100159357	NORTH LAS VEGAS	NV		07/15/2024	6.125	284,577		385,000
100159358	OKLAHOMA CITY	OK		07/15/2024	5.750	220,915		306,000
100159359	VANCOUVER	WA		07/15/2024	6.125	318,905		466,605
100159360	GLASSBORO	NJ		07/15/2024	8.125	315,760		410,000
100159361	WASHINGTON	UT		07/15/2024	6.125	277,959		357,000
100159362	RIDGEFIELD	WA		07/15/2024	5.990	235,064		404,425
100159363	DALLAS	GA		07/15/2024	5.990	283,048		410,000
100159364	NORTH LAS VEGAS	NV		07/15/2024	5.990	334,643		456,000
100159365	ROSEVILLE	CA		07/15/2024	6.125	334,883		457,000
100159366	ROSEVILLE	CA		07/15/2024	6.125	334,889		460,000
100159367	CAMBRIDGE	MD		07/15/2024	6.125	244,169		325,000
100159368	BLOOMINGDALE	GA		07/15/2024	6.125	263,565		356,000
100159369	ROSEVILLE	CA		07/15/2024	6.125	402,086		545,000
100159370	PORT ORCHARD	WA		07/15/2024	6.125	406,158		555,000
100159371	HUNTERSVILLE	NC		07/15/2024	8.000	286,762		400,000
100159372	FORT WORTH	TX		07/15/2024	5.990	290,370		398,500
100159373	FORT WORTH	TX		07/15/2024	5.500	250,225		351,000
100159374	BRADENTON	FL		07/15/2024	5.990	402,372		521,000
100159375	FORT WORTH	TX		07/15/2024	5.990	251,053		343,000
100159376	NEWBERRY	FL		07/15/2024	5.875	267,394		442,000
100159377	DALLAS	GA		07/15/2024	6.125	291,477		396,000
100159378	BUFORD	GA		07/15/2024	8.125	304,498		392,000
100159379	HOUSTON	TX		07/15/2024	5.990	201,881		280,000
100159380	ROSENBERG	TX		07/15/2024	5.990	254,524		375,000
100159381	WAKE FOREST	NC		07/15/2024	7.875	327,459		430,000
100159382	WESLEY CHAPEL	FL		07/15/2024	8.000	295,974		424,000
100159383	BRANDYWINE	MD		07/15/2024	5.990	230,259		458,000
100159384	RANSON	WV		07/15/2024	7.000	248,630		334,000
100159385	SAN ANTONIO	TX		07/15/2024	5.990	273,565		356,000
100159386	DELAVAN	WI		07/15/2024	8.125	370,010		475,000
100159387	OCALA	FL		07/15/2024	5.250	176,486		297,000
100159388	MANSFIELD	TX		07/15/2024	8.125	283,275		365,000
100159389	ROSEVILLE	CA		07/15/2024	6.125	413,193		560,000
100159390	PENDERGRASS	GA		07/15/2024	5.750	220,835		310,000
100159391	KUNA	ID		07/15/2024	7.375	271,098		354,000
100159392	MISSOURI CITY	TX		07/15/2024	7.625	246,391		325,000
100159393	KOKOMO	IN		07/15/2024	7.250	244,251		331,000
100159394	IOWA CITY	IA		07/15/2024	7.490	279,431		372,000
100159395	CANTON	GA		07/15/2024	7.625	270,883		350,000
100159396	CHANDLER	AZ		07/15/2024	5.625	496,287		648,000
100159397	MCCORDSVILLE	IN		07/15/2024	8.125	251,159		307,500
100159398	LAS VEGAS	NV		07/15/2024	7.624	283,609		400,000
100159399	BOISE	ID		07/15/2024	7.625	416,792		540,000
100159400	SANTA MARIA	CA		07/15/2024	7.625	431,163		525,000
100159401	HOMESTEAD	FL		07/15/2024	8.125	302,018		400,000
100159402	CLYDE	NC		07/15/2024	7.625	301,915		425,000
100159403	HUDSON	FL		07/15/2024	7.625	440,676		555,000
100159404	GAINESVILLE	FL		07/15/2024	8.125	499,672		656,000
100159405	NAMPA	ID		07/15/2024	5.875	324,544		420,000
100159406	HICKORY	NC		07/15/2024	7.624	262,812		325,000
100159407	CEDAR LAKE	IN		07/15/2024	7.625	410,365		500,000
100159408	ZEPHYRHILLS	FL		07/15/2024	6.125	281,169		381,000
100159409	PENDERGRASS	GA		07/15/2024	5.750	226,025		325,000
100159410	WAKE FOREST	NC		07/15/2024	6.625	256,433		345,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159411	ZEBULON	NC		07/15/2024	7.000	260,070		366,500
100159412	RIO RANCHO	NM		07/15/2024	7.625	243,745		316,000
100159413	WOODSTOCK	MD		07/15/2024	8.125	574,883		700,000
100159414	PENDERGRASS	GA		07/15/2024	6.125	249,720		357,000
100159415	CHICO	CA		07/15/2024	7.990	344,009		420,000
100159416	ERIE	CO		07/15/2024	5.750	375,361		540,000
100159417	HOUSTON	TX		07/15/2024	7.624	239,986		320,000
100159418	SHELTON	WA		07/15/2024	7.625	336,744		460,000
100159419	PICKENS	SC		07/15/2024	7.990	286,909		360,000
100159420	WEST DES MOINES	IA		07/15/2024	8.125	268,347		325,000
100159421	FREDERICK	MD		07/15/2024	7.990	304,164		380,000
100159422	MERIDIAN	ID		07/15/2024	8.125	293,768		390,000
100159423	FAIR LAWN	NJ		07/15/2024	8.125	432,224		535,000
100159424	SAVANNAH	GA		07/15/2024	7.625	322,748		395,000
100159425	CHATTANOOGA	TN		07/15/2024	7.375	261,278		351,000
100159426	HUDSON	FL		07/15/2024	7.990	261,437		343,000
100159427	PETERSBURG	VA		07/15/2024	8.125	245,104		315,000
100159428	RALEIGH	NC		07/15/2024	7.875	292,904		382,000
100159429	KATY	TX		07/15/2024	7.624	246,872		305,000
100159430	SAN ANTONIO	TX		07/15/2024	7.750	211,498		280,000
100159431	AURORA	IL		07/15/2024	5.750	301,228		415,000
100159432	PALM COAST	FL		07/15/2024	7.625	264,773		326,000
100159433	FORT MYERS	FL		07/15/2024	7.125	255,808		371,000
100159434	ZEBULON	NC		07/15/2024	7.000	270,620		375,000
100159435	OOLTEWAH	TN		07/15/2024	7.875	301,293		390,000
100159436	KYLE	TX		07/15/2024	6.125	267,059		361,000
100159437	CLOVIS	CA		07/15/2024	7.625	278,648		400,000
100159438	CONCORD	NC		07/15/2024	7.625	311,349		398,000
100159439	ORMOND BEACH	FL		07/15/2024	6.375	253,639		380,000
100159440	FRESNO	CA		07/15/2024	7.875	395,120		553,000
100159441	BRIDGEPORT	PA		07/15/2024	5.990	368,795		505,000
100159442	PENDERGRASS	GA		07/15/2024	6.125	237,605		341,000
100159443	LANCASTER	CA		07/15/2024	7.250	426,008		556,500
100159444	TEMPLE	TX		07/15/2024	7.750	216,676		270,000
100159445	CENTENNIAL	CO		07/15/2024	8.125	616,712		855,000
100159446	FARRAGUT	TN		07/15/2024	7.490	552,518		830,000
100159447	AUSTIN	TX		07/15/2024	7.250	384,014		505,000
100159448	RENO	NV		07/15/2024	7.875	258,350		345,000
100159449	ELLIJAY	GA		07/15/2024	7.625	482,530		630,000
100159450	PARRISH	FL		07/15/2024	7.125	286,166		388,000
100159451	RANCHO CUCAMONGA	CA		07/15/2024	7.625	963,907		1,250,000
100159452	FREDERICK	CO		07/15/2024	6.875	293,129		408,000
100159453	ST PETE BEACH	FL		07/15/2024	8.000	490,607		598,000
100159454	SACRAMENTO	CA		07/15/2024	7.625	464,050		565,000
100159455	VANCOUVER	WA		07/15/2024	7.250	270,255		385,000
100159456	GLENDALE	AZ		07/15/2024	6.750	409,377		586,000
100159457	METAIRIE	LA		07/15/2024	7.625	440,945		610,000
100159458	PFLUGERVILLE	TX		07/15/2024	8.125	329,373		405,000
100159459	BAYONNE	NJ		07/15/2024	8.125	543,324		825,000
100159460	ATHENS	GA		07/15/2024	7.625	265,619		348,000
100159461	CLAYTON	NC		07/15/2024	6.990	241,014		317,000
100159462	FORT WORTH	TX		07/15/2024	7.625	264,770		350,000
100159463	BREWSTER	NY		07/15/2024	7.375	623,955		820,000
100159464	HENDERSONVILLE	TN		07/15/2024	7.625	306,544		400,000
100159465	LAUREL	MD		07/15/2024	6.990	309,609		575,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159466	PORTSMOUTH	VA		07/15/2024	7.625	249,447		325,000
100159467	WATCHUNG	NJ		07/15/2024	7.125	383,530		900,000
100159468	WAIKOLOA	HI		07/15/2024	7.500	736,543		970,000
100159469	BAYONNE	NJ		07/15/2024	7.375	493,210		690,000
100159470	WEST DES MOINES	IA		07/15/2024	6.990	282,079		370,000
100159471	WILMINGTON	NC		07/15/2024	7.490	254,887		334,000
100159472	WILMINGTON	NC		07/15/2024	7.125	178,547		240,000
100159473	SICKLERVILLE	NJ		07/15/2024	7.625	262,547		335,000
100159474	CHARLOTTE	NC		07/15/2024	7.125	928,180		1,280,000
100159475	WAIKOLOA	HI		07/15/2024	8.125	374,696		460,000
100159476	SAINT LOUIS	MO		07/15/2024	8.125	232,059		303,000
100159477	SAINT LOUIS	MO		07/15/2024	7.500	169,352		228,000
100159478	BUDA	TX		07/15/2024	7.000	243,025		345,000
100159479	FARMERS BRANCH	TX		07/15/2024	7.625	317,947		455,000
100159480	FRANKLIN	TN		07/15/2024	7.490	454,084		630,000
100159481	FARMINGTON	NM		07/15/2024	7.375	271,363		368,000
100159482	SURFSIDE BEACH	SC		07/15/2024	7.125	689,741		950,000
100159483	LOVELAND	CO		07/15/2024	8.125	398,848		515,000
100159484	CORVALLIS	OR		07/15/2024	8.125	399,771		485,000
100159485	TAMPA	FL		07/15/2024	6.875	532,000		700,000
100159486	LAUREL	MT		07/15/2024	7.625	236,986		289,000
100159487	SAN ANTONIO	TX		07/15/2024	6.875	215,157		305,000
100159488	KUNA	ID		07/15/2024	7.000	253,982		355,000
100159489	MIDDLETOWN	DE		07/15/2024	7.625	335,019		407,000
100159490	FOLSOM	CA		07/15/2024	6.875	455,820		565,000
100159491	INLET BEACH	FL		07/15/2024	7.875	748,225		976,000
100159492	ENGLEWOOD	CO		07/15/2024	7.375	492,774		700,000
100159493	COLUMBIA	SC		07/15/2024	7.875	237,653		307,500
100159494	CAROLINA BEACH	NC		07/15/2024	8.125	452,956		590,000
100159495	MADISON	OH		07/15/2024	7.500	174,454		269,000
100159496	MIDDLETOWN	DE		07/15/2024	7.625	349,711		425,000
100159497	CEDAR PARK	TX		07/15/2024	7.125	358,260		525,000
100159498	GLENDALE	AZ		07/15/2024	7.250	357,677		470,000
100159499	COLLINSVILLE	OK		07/15/2024	7.875	157,432		193,000
100159500	LAS VEGAS	NV		07/15/2024	7.500	251,975		327,000
100159501	RENTON	WA		07/15/2024	7.490	670,435		1,015,000
100159502	TUCSON	AZ		07/15/2024	7.875	228,679		300,000
100159503	SPANAWAY	WA		07/15/2024	7.125	607,060		860,000
100159504	BAKERSFIELD	CA		07/15/2024	8.125	213,729		278,000
100159505	KISSIMMEE	FL		07/15/2024	6.990	781,536		1,235,000
100159506	ROEBLING	NJ		07/15/2024	7.625	228,381		300,000
100159507	GARDEN GROVE	CA		07/15/2024	7.500	615,916		1,211,000
100159508	VAN ALSTYNE	TX		07/15/2024	7.125	292,539		445,000
100159509	WOODSTOCK	GA		07/15/2024	8.125	257,023		315,000
100159510	COLUMBIA	MO		07/15/2024	7.624	165,852		220,000
100159511	HICKMAN	NE		07/15/2024	7.625	257,268		313,000
100159512	WILDOMAR	CA		07/15/2024	7.500	349,070		520,000
100159513	SAINT JAMES CITY	FL		07/15/2024	7.375	468,066		650,000
100159514	PARKVILLE	MO		07/15/2024	7.875	229,804		300,000
100159515	ANDERSON	SC		07/15/2024	7.000	280,016		370,000
100159516	FAYETTEVILLE	AR		07/15/2024	7.625	295,699		365,000
100159517	AUDUBON	NJ		07/15/2024	7.625	239,871		346,000
100159518	FORT WALTON BEACH	FL		07/15/2024	7.625	322,222		415,000
100159519	EDINBURG	TX		07/15/2024	8.125	415,903		550,900
100159520	CADDO MILLS	TX		07/15/2024	7.000	232,478		305,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159521	INGLEWOOD	CA		07/15/2024	6.990	581,809		765,000
100159522	SAN ANTONIO	TX		07/15/2024	7.500	185,143		238,000
100159523	TULSA	OK		07/15/2024	8.125	260,360		315,000
100159524	MURRIETA	CA		07/15/2024	6.750	410,118		582,000
100159525	EULESS	TX		07/15/2024	7.500	243,812		334,000
100159526	WINTER HAVEN	FL		07/15/2024	7.875	179,381		235,000
100159527	MARTINEZ	GA		07/15/2024	6.500	168,115		250,000
100159528	DORAL	FL		07/15/2024	7.500	425,181		650,000
100159529	CASTLE ROCK	CO		07/15/2024	8.875	434,262		645,000
100159530	OVERLAND PARK	KS		07/15/2024	8.250	234,251		375,000
100159531	SHERMAN OAKS	CA		07/15/2024	8.250	2,432,425		2,960,000
100159532	SPRINGFIELD	NJ		07/15/2024	7.500	604,218		850,000
100159533	PHOENIX	AZ		07/15/2024	7.625	183,240		245,000
100159534	RIVERSIDE	CA		07/15/2024	8.500	999,305		1,200,000
100159535	POMPANO BEACH	FL		07/15/2024	7.990	1,402,891		1,705,000
100159536	ROYERSFORD	PA		07/15/2024	8.875	145,375		183,000
100159537	GREENACRES	FL		07/15/2024	7.625	510,725		624,000
100159538	LIVERMORE	CA		07/15/2024	7.750	1,931,734		2,700,000
100159539	NEW ROCHELLE	NY		07/15/2024	7.500	224,154		270,000
100159540	KANSAS CITY	MO		07/15/2024	7.500	369,055		460,000
100159541	POMPANO BEACH	FL		07/15/2024	7.875	326,931		1,000,000
100159542	NEWPORT BEACH	CA		07/15/2024	7.625	3,048,439		4,495,000
100159543	MCKINNEY	TX		07/15/2024	8.000	157,579		915,000
100159544	HOUSTON	TX		07/15/2024	8.250	232,729		385,000
100159545	SANTA MONICA	CA		07/15/2024	8.250	1,576,368		1,920,000
100159546	CENTRAL ISLIP	NY		07/15/2024	7.875	428,984		550,000
100159547	EXCELSIOR	MN		07/15/2024	7.625	658,494		2,035,000
100159548	MISSION	TX		07/15/2024	10.125	164,379		257,000
100159549	EAU CLAIRE	WI		07/15/2024	8.375	228,705		304,000
100159550	RALEIGH	NC		07/15/2024	8.000	1,598,901		1,950,000
100159551	VIRGINIA BEACH	VA		07/15/2024	7.500	223,980		282,000
100159552	COSTA MESA	CA		07/15/2024	8.250	1,549,483		1,960,000
100159553	MYRTLE BEACH	SC		07/15/2024	8.125	182,995		227,000
100159554	BOCA RATON	FL		07/15/2024	8.000	2,775,524		5,449,000
100159555	DUVALL	WA		07/15/2024	6.750	847,163		1,162,000
100159556	ORLANDO	FL		07/15/2024	7.375	289,315		420,000
100159557	HINESVILLE	GA		07/15/2024	7.500	274,191		339,000
100159558	LONG BEACH	CA		07/15/2024	7.375	551,263		835,000
100159559	LUBBOCK	TX		07/15/2024	9.625	134,444		162,000
100159560	ALTADENA	CA		07/15/2024	7.375	1,060,018		1,300,000
100159561	PALM COAST	FL		07/15/2024	7.875	410,736		575,000
100159562	MAITLAND	FL		07/15/2024	7.875	704,449		860,000
100159563	BEL AIR	MD		07/15/2024	7.375	234,024		580,000
100159564	LOS ANGELES	CA		07/15/2024	8.125	789,606		1,285,000
100159565	PHOENIXVILLE	PA		07/15/2024	8.000	374,561		450,000
100159566	BOYNTON BEACH	FL		07/15/2024	7.750	171,982		224,000
100159567	DAVENPORT	FL		07/15/2024	8.000	247,893		365,000
100159568	NAPLES	FL		07/15/2024	8.625	203,157		290,000
100159569	LA QUINTA	CA		07/15/2024	7.875	530,637		715,000
100159570	SAN DIEGO	CA		07/15/2024	8.250	676,018		830,000
100159571	MIAMI	FL		07/15/2024	7.875	654,343		790,000
100159572	DORAL	FL		07/15/2024	7.375	984,937		1,375,000
100159573	AUBURN	CA		07/15/2024	7.250	1,048,486		1,400,000
100159574	SEBRING	FL		07/15/2024	8.375	177,902		247,000
100159575	ENCINO	CA		07/15/2024	7.500	2,059,749		2,700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159576	LAUDERDALE BY THE SEA	FL		07/15/2024	8.750	1,123,162		1,350,000
100159577	MARIETTA	GA		07/15/2024	7.875	181,708		220,000
100159578	EDMONDS	WA		07/15/2024	8.250	536,439		870,000
100159579	YOUNGSVILLE	NC		07/15/2024	8.000	881,314		1,100,000
100159580	LAKE WORTH	FL		07/15/2024	7.875	360,955		512,000
100159581	HOLLYWOOD	FL		07/15/2024	7.625	335,291		468,000
100159582	CHERRY VALLEY	CA		07/15/2024	7.375	238,781		430,000
100159583	PALM COAST	FL		07/15/2024	7.000	295,366		439,000
100159584	RIALTO	CA		07/15/2024	8.875	475,949		515,000
100159585	SUNRISE	FL		07/15/2024	6.750	325,366		405,000
100159586	MELBOURNE	FL		07/15/2024	8.750	146,897		195,000
100159587	WESTLAKE	FL		07/15/2024	7.250	829,282		1,057,000
100159588	HALLANDALE BEACH	FL		07/15/2024	7.625	518,695		965,000
100159589	LOS ANGELES	CA		07/15/2024	8.500	2,069,318		2,550,000
100159590	CARSON CITY	NV		07/15/2024	8.125	671,431		1,020,000
100159591	CLEARWATER	FL		07/15/2024	7.375	617,538		790,000
100159592	LAS VEGAS	NV		07/15/2024	7.625	1,416,454		2,001,000
100159593	WASILLA	AK		07/15/2024	8.250	366,114		475,000
100159594	NATICK	MA		07/15/2024	7.875	1,300,564		1,575,000
100159595	LOS ANGELES	CA		07/15/2024	7.875	1,866,049		2,485,000
100159596	SOUTH MIAMI	FL		07/15/2024	7.375	541,498		962,000
100159597	ROCKVILLE	MD		07/15/2024	7.250	279,091		380,000
100159598	MIAMI	FL		07/15/2024	7.990	171,902		210,000
100159599	MARTINSVILLE	IN		07/15/2024	8.750	106,623		144,000
100159600	HAMPSHIRE	IL		07/15/2024	9.375	231,013		274,990
100159601	HONOLULU	HI		07/15/2024	7.375	305,241		770,000
100159602	NORTH BRANFORD	CT		07/15/2024	9.750	397,301		500,000
100159603	PORT ST LUCIE	FL		07/15/2024	8.250	351,400		472,000
100159604	STANWOOD	WA		07/15/2024	7.625	283,240		400,000
100159605	ATLANTA	GA		07/15/2024	7.500	828,353		1,050,000
100159606	VANCOUVER	WA		07/15/2024	7.750	372,818		500,000
100159607	PASADENA	CA		07/15/2024	8.875	715,931		910,000
100159608	TUSTIN	CA		07/15/2024	9.000	575,766		660,000
100159609	NEW ORLEANS	LA		07/15/2024	9.750	511,779		680,000
100159610	HUNTINGTON BEACH	CA		07/15/2024	7.250	1,842,031		2,460,000
100159611	NEWARK	NJ		07/15/2024	8.125	454,701		580,000
100159612	MYRTLE BEACH	SC		07/15/2024	8.625	516,113		621,000
100159613	COLONIA	NJ		07/15/2024	9.500	419,514		500,000
100159614	NEWARK	NJ		07/15/2024	8.125	394,116		500,000
100159615	SEGUIN	TX		07/15/2024	7.500	791,434		1,027,000
100159616	DORAL	FL		07/15/2024	7.625	440,356		517,000
100159617	TALLADEGA	AL		07/15/2024	8.625	1,654,183		2,300,000
100159618	JACKSONVILLE	FL		07/15/2024	7.625	388,636		542,000
100159619	SUGAR LAND	TX		07/15/2024	9.375	223,699		265,000
100159620	ATLANTA	GA		07/15/2024	8.500	996,785		1,219,000
100159621	LOS ANGELES	CA		07/15/2024	8.625	926,326		1,100,000
100159622	PLAINSBORO	NJ		07/15/2024	8.000	191,014		260,000
100159623	JAMAICA ESTATES	NY		07/15/2024	7.875	1,507,854		2,850,000
100159624	HONOLULU	HI		07/15/2024	7.750	443,880		575,000
100159625	TUCSON	AZ		07/15/2024	8.250	134,455		400,000
100159626	VIRGINIA BEACH	VA		07/15/2024	8.250	840,031		1,020,000
100159627	FORT LAUDERDALE	FL		07/15/2024	9.125	1,423,024		1,700,000
100159628	UTICA	NY		07/15/2024	8.500	180,453		200,000
100159629	WESLACO	TX		07/15/2024	8.375	255,322		300,000
100159630	SHERMAN OAKS	CA		08/23/2024	7.750	709,362		900,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159631	SHOREWOOD	IL		08/23/2024	8.250	187,712		235,000
100159632	FREMONT	CA		08/23/2024	7.500	447,406		568,000
100159633	LUMBERTON	NJ		08/23/2024	8.125	555,578		683,560
100159634	CORONA DEL MAR	CA		08/23/2024	7.875	3,124,592		4,100,000
100159636	SANTA ROSA BEACH	FL		08/23/2024	7.750	1,084,673		1,416,000
100159638	SHINGLE SPRINGS	CA		08/23/2024	9.500	1,528,573		1,650,000
100159639	ROCKFORD	IL		08/23/2024	9.750	187,530		250,000
100159642	HINSDALE	IL		08/23/2024	7.625	271,701		477,000
100159644	SAN FRANCISCO	CA		08/23/2024	8.125	1,083,282		1,350,000
100159646	WESTLAKE VILLAGE	CA		08/23/2024	7.750	990,069		1,200,000
100159647	NORTH PORT	FL		08/23/2024	7.125	267,065		380,000
100159648	MARLTON	NJ		08/23/2024	7.375	277,537		360,000
100159649	EASTON	PA		08/23/2024	7.875	360,845		458,000
100159651	MIAMI	FL		08/23/2024	7.625	794,337		940,000
100159652	CINCINNATI	OH		08/23/2024	7.375	567,975		990,000
100159654	BUCKEYE	AZ		08/23/2024	7.500	639,357		825,000
100159657	DENAIR	CA		08/23/2024	7.250	261,402		537,500
100159659	LAKE HAVASU CITY	AZ		08/23/2024	7.875	424,302		550,000
100159660	SAN DIEGO	CA		08/23/2024	7.500	421,658		1,200,000
100159661	SAN DIEGO	CA		08/23/2024	7.500	421,852		1,200,000
100159662	NASHVILLE	TN		08/23/2024	7.625	272,541		340,000
100159666	GRAND PRAIRIE	TX		08/23/2024	8.250	277,555		345,000
100159667	SEABROOK	TX		08/23/2024	7.250	395,900		617,000
100159669	HANFORD	CA		08/23/2024	8.875	401,961		435,000
100159670	CORAL SPRINGS	FL		08/23/2024	9.375	519,123		555,000
100159672	STOCKTON	CA		08/23/2024	8.500	295,302		350,000
100159673	SCRANTON	PA		08/23/2024	7.875	251,707		320,000
100159678	ORLANDO	FL		08/23/2024	7.250	740,466		900,000
100159679	LINCOLN	NE		08/23/2024	8.125	196,401		245,000
100159681	LOWELL	NC		08/23/2024	8.875	188,683		240,000
100159683	PETOSKEY	MI		08/23/2024	8.875	216,916		255,000
100159684	MISSION VIEJO	CA		08/23/2024	7.500	1,272,264		1,776,000
100159685	ARROYO GRANDE	CA		08/23/2024	7.375	2,060,714		2,755,000
100159686	PHILADELPHIA	PA		08/23/2024	7.875	202,791		250,000
100159688	MISSION VIEJO	CA		08/23/2024	7.750	941,651		1,495,000
100159690	HUMBLE	TX		08/23/2024	7.500	264,250		421,000
100159691	STOCKTON	CA		08/23/2024	8.500	358,048		445,000
100159693	RICHMOND	TX		08/23/2024	7.875	823,198		1,000,000
100159694	GREER	SC		08/23/2024	7.500	269,229		393,000
100159695	KIHEI	HI		08/23/2024	7.625	1,444,754		1,785,000
100159698	PHOENIX	AZ		08/23/2024	7.875	374,259		515,000
100159699	ARVADA	CO		08/23/2024	7.750	610,650		760,000
100159700	MADERA	CA		08/23/2024	8.250	537,332		600,000
100159702	WILDOMAR	CA		08/23/2024	7.500	394,657		750,000
100159703	MIAMI	FL		08/23/2024	7.875	318,260		400,000
100159706	YORK	PA		08/23/2024	7.750	131,466		181,000
100159709	CHARLOTTE	NC		08/23/2024	8.000	358,906		580,000
100159710	XENIA	OH		08/23/2024	8.625	114,890		135,000
100159711	MILTON	WA		08/23/2024	7.875	874,027		1,200,000
100159712	AKRON	OH		08/23/2024	7.875	115,123		171,000
100159714	JUSTIN	TX		08/23/2024	7.125	316,956		405,000
100159716	BREVARD	NC		08/23/2024	7.375	920,321		1,200,000
100159717	RENTON	WA		08/23/2024	6.875	260,092		575,000
100159718	AKRON	OH		08/23/2024	7.875	119,259		177,000
100159720	DALLAS	TX		08/23/2024	7.375	310,431		1,350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159722	WAIMEA	HI		08/23/2024	8.375	751,513		930,000
100159723	MACON	GA		08/23/2024	7.875	108,704		182,000
100159725	SEATTLE	WA		08/23/2024	6.875	490,659		963,000
100159728	GILBERT	AZ		08/23/2024	7.250	642,554		875,000
100159729	MISSION VIEJO	CA		08/23/2024	7.375	1,433,814		2,000,000
100159730	STOCKTON	CA		08/23/2024	7.875	538,026		750,000
100159732	AKRON	OH		08/23/2024	7.875	118,074		175,000
100159733	BELLINGHAM	WA		08/23/2024	7.250	259,919		775,000
100159734	CLEARWATER	FL		08/23/2024	9.500	347,632		400,000
100159821	LOS ANGELES	CA		07/17/2024	7.875	1,399,950		1,525,000
100159822	PLACENTIA	CA		07/17/2024	7.500	786,363		1,100,000
100159823	DANIEL ISLAND	SC		07/17/2024	7.500	1,228,500		1,500,000
100159824	PROSPERITY	SC		07/17/2024	7.375	222,425		310,000
100159825	VALENCIA AREA	CA		07/17/2024	7.375	591,600		880,000
100159826	PALMDALE	CA		07/17/2024	9.375	468,946		515,000
100159827	SUMMERVILLE	SC		07/17/2024	7.375	454,143		556,973
100159828	KEY BISCAYNE	FL		07/17/2024	7.500	1,968,225		2,415,000
100159829	BOYNTON BEACH	FL		07/17/2024	8.125	211,408		257,500
100159830	MAGNOLIA	TX		07/17/2024	9.875	165,382		180,000
100159831	ATLANTA	GA		07/17/2024	7.125	265,507		432,500
100159832	LA MARQUE	TX		07/17/2024	8.125	154,074		215,000
100159833	PEMBROKE PINES	FL		08/16/2024	8.375	159,569		645,000
100159834	COCONUT CREEK	FL		08/16/2024	8.875	173,280		277,000
100159835	NORTH MIAMI	FL		08/16/2024	8.875	372,181		485,000
100159836	MIAMI	FL		08/16/2024	9.125	529,519		950,000
100159837	MIAMI	FL		08/16/2024	8.115	705,669		1,490,000
100159839	MIAMI	FL		08/16/2024	7.990	276,163		750,000
100159841	BOCA RATON	FL		08/16/2024	8.875	473,878		600,000
100159842	POMPANO BEACH	FL		08/16/2024	7.490	429,959		680,000
100159843	MIAMI	FL		08/16/2024	7.625	579,821		915,000
100159844	DELRAY BEACH	FL		08/16/2024	9.750	108,107		127,000
100159848	BOYNTON BEACH	FL		08/16/2024	8.490	380,417		489,000
100159849	WELLINGTON	FL		08/16/2024	7.990	586,235		754,000
100159850	HIALEAH	FL		08/16/2024	7.750	265,356		451,000
100159851	FORT LAUDERDALE	FL		08/16/2024	8.875	514,575		625,000
100159852	HIALEAH	FL		08/16/2024	8.490	257,116		345,000
100159853	PEMBROKE PARK	FL		08/16/2024	7.990	202,141		297,000
100159857	HYPOLUXO	FL		08/16/2024	6.375	340,765		483,000
100159858	WEST PALM BEACH	FL		08/16/2024	8.490	201,933		270,000
100159859	MIAMI GARDENS	FL		08/16/2024	7.490	206,594		310,000
100159860	NORTH FORT MYERS	FL		08/16/2024	7.490	187,390		265,000
100159862	TAMPA	FL		08/16/2024	7.490	157,030		380,000
100159863	HIALEAH	FL		08/16/2024	8.250	153,072		205,000
100159864	MIAMI	FL		08/16/2024	7.990	620,855		871,000
100159866	GREENACRES	FL		08/16/2024	8.990	133,463		245,000
100159867	POMPANO BEACH	FL		08/16/2024	8.250	301,353		360,000
100159868	CLERMONT	FL		08/16/2024	6.990	182,376		340,000
100159870	MIAMI	FL		08/16/2024	7.490	1,585,941		2,000,000
100159871	SUNNY ISLES BEACH	FL		08/16/2024	7.625	159,408		206,000
100159873	SUNNY ISLES BEACH	FL		08/16/2024	6.750	269,769		360,000
100159874	KISSIMMEE	FL		08/16/2024	8.490	314,766		385,000
100159875	SANFORD	FL		08/16/2024	8.490	276,881		332,000
100159876	MIAMI	FL		08/16/2024	7.875	503,740		675,000
100159877	POMPANO BEACH	FL		08/16/2024	7.750	392,821		490,000
100159878	HIALEAH	FL		08/16/2024	6.500	138,758		255,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159879	MIAMI	FL		08/16/2024	8.375	814,796		985,000
100159880	POMPANO BEACH	FL		08/16/2024	7.250	150,021		228,000
100159881	COOPER CITY	FL		08/16/2024	7.750	687,629		1,075,000
100159883	DORAL	FL		08/16/2024	6.990	719,374		1,100,000
100159884	BOCA RATON	FL		08/16/2024	8.490	455,142		580,000
100159885	MIAMI	FL		08/16/2024	8.625	270,004		385,000
100159886	MARGATE	FL		08/16/2024	7.625	111,067		188,000
100159887	MIAMI	FL		08/16/2024	7.990	335,564		435,000
100159888	MIAMI	FL		08/16/2024	7.750	410,608		560,000
100159889	MIAMI	FL		08/16/2024	6.990	275,149		420,000
100159890	CUTLER BAY	FL		08/16/2024	6.750	225,144		686,000
100159891	FORT LAUDERDALE	FL		08/16/2024	8.375	146,886		200,000
100159892	HIALEAH	FL		08/16/2024	7.490	104,923		285,000
100159893	AVENTURA	FL		08/16/2024	7.750	186,139		259,000
100159894	HOMESTEAD	FL		08/16/2024	8.125	456,987		563,000
100159895	MIAMI	FL		08/16/2024	8.375	385,485		610,000
100159897	MIAMI	FL		08/16/2024	7.375	630,633		775,000
100159898	MIAMI	FL		08/16/2024	7.375	1,251,856		1,600,000
100159899	MIAMI	FL		08/16/2024	8.250	330,286		450,000
100159900	LAKE WORTH	FL		08/16/2024	7.990	346,409		500,000
100159901	MIAMI	FL		08/16/2024	7.490	267,055		370,000
100159902	FLORIDA CITY	FL		08/16/2024	7.490	340,168		442,000
100159903	MIAMI	FL		08/16/2024	7.250	372,946		500,000
100159904	LAKE WORTH	FL		08/16/2024	7.125	264,822		412,000
100159905	MIAMI	FL		08/16/2024	7.750	654,224		1,040,000
100159906	RIVERVIEW	FL		08/16/2024	7.990	369,636		485,000
100159908	BOYNTON BEACH	FL		08/16/2024	8.875	111,971		180,000
100159909	WESLEY CHAPEL	FL		08/16/2024	7.490	203,165		326,500
100159910	MIAMI	FL		08/16/2024	7.490	307,792		400,000
100159911	MILTON	FL		08/16/2024	8.375	247,039		309,000
100159912	MIAMI	FL		08/16/2024	8.125	452,870		580,000
100159913	WEST PALM BEACH	FL		08/16/2024	7.625	499,855		645,000
100159914	SOUTH MIAMI	FL		08/16/2024	8.490	1,147,036		1,400,000
100159916	MIAMI	FL		08/16/2024	7.250	280,050		349,000
100159917	DORAL	FL		08/16/2024	7.125	131,740		779,000
100159918	HOMESTEAD	FL		08/16/2024	7.875	804,855		987,000
100159920	NORTH LAUDERDALE	FL		08/16/2024	7.990	111,919		135,000
100159921	TALLAHASSEE	FL		08/16/2024	7.990	121,156		201,500
100159922	SAINT AUGUSTINE	FL		08/16/2024	9.490	643,606		840,000
100159923	MIAMI	FL		08/16/2024	7.625	2,441,485		3,000,000
100159924	MIAMI	FL		08/16/2024	7.875	620,177		1,056,000
100159926	KEY BISCAYNE	FL		08/16/2024	7.490	1,332,526		2,650,000
100159927	MIAMI	FL		08/16/2024	7.875	491,936		639,000
100159929	CORAL SPRINGS	FL		08/16/2024	7.250	127,670		910,000
100159931	MIAMI	FL		08/16/2024	8.490	562,907		690,000
100159932	CUTLER BAY	FL		08/16/2024	7.990	690,582		845,000
100159933	MIAMI	FL		08/16/2024	8.490	627,718		954,000
100159934	HIALEAH	FL		08/16/2024	7.375	544,731		678,000
100159935	MIAMI	FL		08/16/2024	7.750	330,002		455,000
100159936	POMPANO BEACH	FL		08/16/2024	7.750	252,692		312,000
100159937	WESTON	FL		08/16/2024	8.250	2,067,202		3,000,000
100159938	MIAMI	FL		08/16/2024	8.490	173,482		245,000
100159939	HIALEAH	FL		08/16/2024	8.625	479,081		525,000
100159940	LAKE WORTH	FL		08/16/2024	7.625	270,608		715,000
100159941	HIALEAH	FL		08/16/2024	8.250	515,423		705,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100159942	LAUDERHILL	FL		08/16/2024	8.375	360,945		453,000
100159943	SARASOTA	FL		08/16/2024	7.375	424,147		700,000
100159944	MIRAMAR	FL		08/16/2024	9.490	881,779		980,000
100159945	KISSIMMEE	FL		08/16/2024	7.990	197,634		269,000
100159946	NAPLES	FL		08/16/2024	8.375	263,530		330,000
100159947	COCONUT CREEK	FL		08/16/2024	7.490	104,994		261,000
100159949	DORAL	FL		08/16/2024	7.625	610,982		750,000
100159950	MIRAMAR	FL		08/16/2024	7.625	576,133		709,000
100159951	MIAMI	FL		08/16/2024	8.750	207,106		290,000
100159952	KISSIMMEE	FL		08/16/2024	8.250	225,760		354,000
100159953	MIAMI	FL		08/16/2024	7.375	151,302		290,000
100159954	MIAMI LAKES	FL		08/16/2024	8.125	582,958		715,000
100159955	HOLLYWOOD	FL		08/16/2024	7.990	282,384		400,000
100159956	MIAMI	FL		08/16/2024	8.375	323,191		415,000
100159959	STARKE	FL		08/16/2024	8.625	256,732		325,000
100159960	AVENTURA	FL		08/16/2024	7.990	565,762		1,350,000
100159961	MIAMI	FL		08/16/2024	7.375	487,891		710,000
100159962	MIAMI	FL		08/16/2024	8.490	211,227		300,000
100159963	ORLANDO	FL		08/16/2024	8.490	520,393		599,000
100159964	DEERFIELD BEACH	FL		08/16/2024	7.990	395,900		510,000
100159965	MIAMI	FL		08/16/2024	7.490	205,821		255,000
100159966	HIALEAH	FL		08/16/2024	7.490	181,716		255,000
100159968	MIRAMAR	FL		08/16/2024	7.490	308,018		500,000
100159969	MIAMI BEACH	FL		08/16/2024	7.990	259,151		310,000
100159970	NORTH BAY VILLAGE	FL		08/16/2024	8.125	920,051		1,125,000
100159971	COCONUT CREEK	FL		08/16/2024	7.750	382,783		470,000
100159972	NORTH BAY VILLAGE	FL		08/16/2024	7.375	326,676		536,000
100159973	BOYNTON BEACH	FL		08/16/2024	8.750	245,520		380,000
100159974	FORT LAUDERDALE	FL		08/16/2024	8.490	202,368		290,000
100159975	MIAMI	FL		08/16/2024	7.625	390,681		505,000
100159976	HIALEAH	FL		08/16/2024	7.490	440,882		540,000
100159977	MIAMI	FL		08/16/2024	7.375	496,973		830,000
100159979	MIAMI	FL		08/16/2024	7.990	1,514,956		1,850,000
100159980	MIAMI	FL		08/16/2024	9.125	261,124		325,000
100159981	ORLANDO	FL		08/16/2024	8.875	419,461		530,000
100159983	MIAMI	FL		08/16/2024	7.875	463,750		580,000
100159984	HOLLYWOOD	FL		08/16/2024	8.490	752,903		936,000
100159985	COLEMAN	FL		08/16/2024	7.750	515,913		780,000
100159986	MIRAMAR	FL		08/16/2024	7.990	266,284		340,000
100159987	MIAMI	FL		08/16/2024	9.750	697,430		844,000
100159988	MIAMI	FL		08/16/2024	6.875	462,662		620,000
100159989	MIAMI	FL		08/16/2024	7.750	336,309		433,000
100159990	MIAMI	FL		08/16/2024	7.750	139,930		191,000
100159991	NORTH MIAMI	FL		08/16/2024	6.990	272,279		390,000
100159992	MIRAMAR	FL		08/16/2024	8.125	616,548		750,000
100159994	ORLANDO	FL		08/16/2024	8.750	391,697		510,000
100159995	MIAMI	FL		08/16/2024	6.990	806,845		1,700,000
100159998	JACKSONVILLE	FL		08/16/2024	8.625	304,599		376,000
100160001	DORAL	FL		08/16/2024	7.375	340,425		456,000
100160003	DAVIE	FL		08/16/2024	7.250	216,237		340,000
100160004	TARPON SPRINGS	FL		08/16/2024	7.490	374,039		800,000
100160005	HOMESTEAD	FL		08/16/2024	7.875	639,957		790,000
100160006	NAPLES	FL		08/16/2024	7.375	383,982		570,000
100160008	MIAMI	FL		08/16/2024	7.490	414,962		630,000
100160009	JACKSONVILLE	FL		08/16/2024	8.875	397,497		474,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160011	HIGH SPRINGS	FL		08/16/2024	7.875	197,289		339,000
100160015	PORT ST LUCIE	FL		08/16/2024	6.750	416,096		600,000
100160016	NAPLES	FL		07/17/2024	7.990	730,023		970,000
100160017	ENGLEWOOD	FL		07/17/2024	7.990	311,519		465,000
100160018	MELBOURNE	FL		07/17/2024	7.625	471,955		634,000
100160019	SURPRISE	AZ		07/17/2024	7.625	258,281		385,000
100160020	BLOOMINGDALE	GA		07/17/2024	7.625	310,478		385,000
100160021	ROCHESTER HILLS	MI		07/17/2024	7.625	215,647		265,000
100160022	GALVESTON	TX		07/17/2024	7.990	503,329		554,000
100160023	WOODBRIDGE	VA		07/17/2024	7.500	231,015		370,000
100160024	RICHLAND	WA		07/17/2024	7.990	401,229		526,000
100160025	PENDERGRASS	GA		07/17/2024	5.750	215,447		310,000
100160026	CHICAGO	IL		07/17/2024	7.125	283,159		375,000
100160027	MELISSA	TX		07/17/2024	7.375	300,962		425,000
100160028	PRINCETON	TX		07/17/2024	7.000	261,043		384,000
100160029	COLUMBIA HEIGHTS	MN		07/17/2024	6.625	278,455		405,000
100160030	TOMS RIVER	NJ		07/17/2024	7.625	266,659		352,500
100160031	NASHVILLE	TN		07/17/2024	6.990	380,713		540,000
100160032	AUSTIN	TX		07/17/2024	7.625	471,515		650,000
100160033	MARIETTA	GA		07/17/2024	6.990	242,155		425,000
100160034	LITTLE ELM	TX		07/17/2024	7.000	325,531		432,150
100160035	LEAGUE CITY	TX		07/17/2024	6.990	229,386		330,000
100160036	PLANO	TX		07/17/2024	7.625	423,903		595,000
100160037	KAMAS	UT		07/17/2024	7.500	486,620		650,000
100160038	TUCSON	AZ		07/17/2024	7.490	220,661		305,000
100160039	MCKINNEY	TX		07/17/2024	7.125	295,490		416,000
100160040	BROKEN ARROW	OK		07/17/2024	7.500	207,507		270,000
100160041	CLEVELAND	TN		07/17/2024	7.625	314,989		415,000
100160042	EUREKA	CA		07/17/2024	7.375	289,318		400,000
100160043	REDLANDS	CA		07/17/2024	8.000	486,275		645,000
100160044	PFLUGERVILLE	TX		07/17/2024	6.875	318,472		406,000
100160045	KATY	TX		07/17/2024	6.875	283,073		379,000
100160046	DAVENPORT	FL		07/17/2024	7.375	440,582		580,000
100160047	PUYALLUP	WA		07/17/2024	7.500	458,532		600,000
100160048	CLAYTON	OK		07/17/2024	8.125	296,307		385,000
100160049	AUBREY	TX		07/17/2024	7.625	366,073		485,000
100160050	BEL AIRE	KS		07/17/2024	6.500	324,219		438,000
100160051	KINGSTON	GA		07/17/2024	7.500	238,401		310,000
100160052	MARIETTA	GA		07/17/2024	6.625	314,201		428,000
100160053	MORGANTON	GA		07/17/2024	7.625	421,728		565,000
100160054	AUSTIN	TX		07/17/2024	7.624	442,381		645,000
100160055	GALVESTON	TX		07/17/2024	7.875	346,270		503,000
100160056	WILMINGTON	NC		07/17/2024	7.625	212,821		275,000
100160057	LAS VEGAS	NV		07/17/2024	6.875	428,941		570,000
100160058	CREWE	VA		07/17/2024	7.625	229,190		305,000
100160059	MOUNT HOLLY	NC		07/17/2024	7.625	220,957		285,000
100160060	WEST PALM BEACH	FL		07/17/2024	7.990	375,145		485,000
100160061	LAKE OZARK	MO		07/17/2024	7.000	260,200		344,000
100160062	MIAMI GARDENS	FL		07/17/2024	7.990	417,019		692,000
100160063	CAPE CORAL	FL		07/17/2024	8.125	393,321		540,000
100160064	WESTMINSTER	CA		07/17/2024	7.625	762,185		1,060,000
100160065	CHESAPEAKE	VA		07/17/2024	7.625	209,232		275,000
100160066	LOS BANOS	CA		07/17/2024	7.875	555,037		650,000
100160067	PANAMA CITY BEACH	FL		07/17/2024	7.480	535,624		700,000
100160068	PAHRUMP	NV		07/17/2024	7.500	237,211		398,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160069	ROUND ROCK	TX		07/17/2024	6.625	321,747		440,000
100160070	GROVELAND	FL		07/17/2024	5.750	275,355		366,000
100160071	ANCHORAGE	AK		07/17/2024	7.625	321,087		425,000
100160072	EULESS	TX		07/17/2024	7.625	228,517		305,000
100160073	ST. PETERSBURG	FL		07/17/2024	8.125	532,240		659,000
100160074	FORT WORTH	TX		07/17/2024	7.625	249,084		325,000
100160075	TUCSON	AZ		07/17/2024	7.125	206,875		272,000
100160076	MURFREESBORO	TN		07/17/2024	7.875	286,296		400,000
100160077	LANCASTER	MA		07/17/2024	7.625	387,315		525,000
100160078	LANCASTER	CA		07/17/2024	6.875	292,070		420,000
100160079	RIVERTON	UT		07/17/2024	7.500	443,454		579,000
100160080	ROWLETT	TX		07/17/2024	7.500	230,079		318,000
100160081	CLEARFIELD	UT		07/17/2024	7.625	595,004		776,000
100160082	SACRAMENTO	CA		07/17/2024	7.490	388,759		510,000
100160083	VALLEJO	CA		07/17/2024	7.875	344,082		455,000
100160084	PHILADELPHIA	PA		07/17/2024	7.125	1,002,832		1,400,000
100160085	SAINT PAUL	MN		07/17/2024	7.990	329,235		432,000
100160086	SAINT PAUL	MN		07/17/2024	7.990	320,811		438,000
100160087	FORT WORTH	TX		07/17/2024	7.625	286,660		400,000
100160088	GILBERT	AZ		07/17/2024	7.375	374,147		490,000
100160089	PASCO	WA		07/17/2024	7.990	307,040		382,000
100160090	CAPE CORAL	FL		07/17/2024	7.625	363,665		485,000
100160091	JUSTIN	TX		07/17/2024	7.000	224,679		306,000
100160092	DAYTONA BEACH	FL		07/17/2024	7.500	336,971		440,000
100160093	VERO BEACH	FL		07/17/2024	6.125	220,399		315,000
100160094	GAITHERSBURG	MD		07/17/2024	7.625	334,392		481,000
100160095	ATLANTA	GA		07/17/2024	7.000	254,225		336,500
100160096	PERRIS	CA		07/17/2024	7.500	387,944		540,000
100160097	HOUSTON	TX		07/17/2024	7.625	483,832		638,000
100160098	NEW BRUNSWICK	NJ		07/17/2024	6.990	513,382		680,000
100160099	CHAPEL HILL	NC		07/17/2024	7.625	337,175		471,000
100160100	PHILADELPHIA	PA		07/17/2024	7.375	412,326		590,000
100160101	IRVINE	CA		07/17/2024	7.625	586,084		850,000
100160102	STOCKTON	CA		07/17/2024	7.624	366,050		493,000
100160103	COCOA	FL		07/17/2024	7.624	235,978		327,000
100160104	DALLAS	TX		07/17/2024	7.625	397,470		520,000
100160105	BANNING	CA		07/17/2024	8.125	467,196		609,000
100160106	LAWRENCEVILLE	GA		07/17/2024	6.875	342,282		455,000
100160107	SACHSE	TX		07/17/2024	7.500	306,737		401,000
100160108	ANAHEIM	CA		07/17/2024	7.125	548,446		725,000
100160109	CASTRO VALLEY	CA		07/17/2024	7.375	669,446		900,000
100160110	EDINBURG	TX		07/17/2024	7.250	394,782		535,000
100160111	JUPITER	FL		07/17/2024	7.375	782,587		1,275,000
100160112	SAINT GEORGE	UT		07/17/2024	7.500	267,091		418,000
100160113	SAINT PETE BEACH	FL		07/17/2024	7.625	555,693		756,000
100160114	ORLANDO	FL		07/17/2024	7.750	296,390		420,000
100160115	CLARKSVILLE	TN		07/17/2024	7.625	207,854		267,000
100160116	DALLAS	GA		07/17/2024	7.625	273,308		366,000
100160117	PRINCETON	TX		07/17/2024	6.750	244,135		325,000
100160118	PLAINFIELD	IN		07/17/2024	7.500	234,488		314,000
100160119	LOS ANGELES SYLMAR AREA	CA		07/17/2024	6.875	515,291		740,000
100160120	SUNSET BEACH	NC		07/17/2024	7.625	422,532		587,000
100160121	GULF BREEZE	FL		07/17/2024	7.000	216,974		285,000
100160122	ATLANTIC BCH	FL		07/17/2024	7.000	362,090		500,000
100160123	TAYLOR	TX		07/17/2024	8.500	289,537		400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160124	CASTLE ROCK	CO		07/17/2024	8.125	463,916		600,000
100160125	GALVESTON	TX		07/17/2024	7.490	474,063		635,000
100160126	APACHE JUNCTION	AZ		07/17/2024	6.875	230,303		382,000
100160127	LAFAYETTE HILL	PA		07/17/2024	7.625	309,395		460,000
100160128	OOLTEWAH	TN		07/17/2024	7.875	272,346		385,000
100160129	LONG BEACH	CA		07/17/2024	7.375	941,734		1,350,000
100160130	DAWSONVILLE	GA		07/17/2024	8.000	297,062		401,000
100160131	CHICAGO	IL		07/17/2024	7.990	416,683		550,000
100160132	LAKE WALES	FL		07/17/2024	7.000	218,980		310,000
100160133	ACWORTH	GA		07/17/2024	7.480	286,083		375,000
100160134	COLUMBUS	OH		07/17/2024	7.375	322,786		425,000
100160135	DALTON	GA		07/17/2024	7.125	228,612		303,500
100160136	KALISPELL	MT		07/17/2024	7.500	245,613		325,000
100160137	ROYAL PALM BEACH	FL		07/17/2024	7.625	412,431		627,000
100160138	CARY	NC		07/17/2024	7.625	373,562		522,000
100160139	DUPONT	WA		07/17/2024	7.625	371,594		485,000
100160140	KENNEWICK	WA		07/17/2024	7.625	278,323		364,400
100160141	HUDSON	FL		07/17/2024	7.500	288,349		415,000
100160142	CANUTILLO	TX		07/17/2024	6.875	216,923		288,000
100160143	ALBANY	OR		07/17/2024	7.625	243,081		315,000
100160144	ST GEORGE	UT		07/17/2024	7.490	286,080		379,000
100160145	DAWSONVILLE	GA		07/17/2024	8.125	318,361		471,000
100160146	KNOXVILLE	TN		07/17/2024	7.500	265,145		370,000
100160147	HUTTO	TX		07/17/2024	7.490	270,214		355,000
100160148	DETROIT	MI		07/17/2024	7.625	220,019		285,000
100160149	WOODSTOCK	GA		07/17/2024	8.125	423,548		550,000
100160150	CHESTER	VA		07/17/2024	6.990	247,131		332,000
100160151	NORTH RICHLAND HILLS	TX		07/17/2024	7.625	329,267		430,000
100160152	ARLINGTON	VA		07/17/2024	6.625	221,289		296,000
100160153	AUSTIN	TX		07/17/2024	6.875	281,885		375,000
100160154	EAGLE RIVER	AK		07/17/2024	7.500	539,632		705,000
100160155	NORTH CHARLESTON	SC		07/17/2024	7.625	292,633		395,000
100160156	STATESVILLE	NC		07/17/2024	5.990	247,540		340,000
100160157	LONGS	SC		07/17/2024	7.500	284,583		382,000
100160158	MIDLOTHIAN	VA		07/17/2024	6.990	282,914		370,000
100160159	KELLER	TX		07/17/2024	7.500	243,507		315,000
100160160	ELK GROVE	CA		07/17/2024	7.375	408,221		575,000
100160161	BLOOMINGDALE	GA		07/17/2024	7.125	264,531		350,000
100160162	PITTSBURGH	PA		07/17/2024	7.625	452,783		593,000
100160163	DISTRICT HEIGHTS	MD		07/17/2024	7.625	216,354		270,000
100160164	LONG BEACH TOWNSHIP	NJ		07/18/2024	7.500	948,021		1,360,000
100160165	AITKIN	MN		07/18/2024	8.000	602,224		672,000
100160166	HOLMES BEACH	FL		07/18/2024	8.125	730,649		855,000
100160167	SHARPSBURG	MD		07/18/2024	7.125	241,295		350,000
100160168	BORREGO SPRINGS	CA		07/18/2024	8.000	409,664		445,000
100160169	MELBOURNE BEACH	FL		07/18/2024	8.125	422,681		460,000
100160170	KISSIMMEE	FL		07/18/2024	7.625	570,175		635,000
100160171	SAINT PETERSBURG	FL		07/18/2024	8.125	294,380		320,000
100160172	TAMARAC	FL		07/18/2024	8.000	412,396		450,000
100160173	TOBYHANNA	PA		07/18/2024	7.750	244,907		265,000
100160174	WILDWOOD	NJ		07/18/2024	8.125	359,518		400,000
100160175	BARTLETT	TN		07/18/2024	8.125	182,049		225,000
100160176	INTERLACHEN	FL		07/18/2024	7.625	257,607		280,000
100160177	CRYSTAL BEACH	TX		07/18/2024	7.624	458,415		541,700
100160178	SAUTEE NACOOCHEE	GA		07/18/2024	6.750	510,640		573,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160179	TAMPA	FL		07/18/2024	7.875	240,989		262,000
100160180	CRYSTAL BEACH	TX		07/18/2024	7.624	732,098		803,000
100160181	BENSON	NC		07/18/2024	7.990	341,866		375,000
100160182	ROTONDA WEST	FL		07/18/2024	7.490	484,118		625,000
100160183	SIMPSONVILLE	SC		07/18/2024	8.125	281,589		305,000
100160184	LAS VEGAS	NV		07/18/2024	7.624	252,012		276,000
100160185	TWAIN HARTE	CA		07/18/2024	8.125	451,909		490,000
100160186	SEVIERVILLE	TN		07/18/2024	7.625	412,037		477,000
100160187	JACKSONVILLE	FL		07/18/2024	7.624	235,045		255,000
100160188	SOUTH PADRE ISLAND	TX		07/18/2024	7.875	255,548		307,000
100160189	FERN PARK	FL		07/18/2024	7.625	321,686		350,000
100160190	DACULA	GA		07/18/2024	8.124	290,051		335,000
100160191	ROME CITY	IN		07/18/2024	8.375	372,974		430,000
100160192	KATY	TX		07/18/2024	7.625	383,580		431,000
100160193	ROTONDA WEST	FL		07/18/2024	7.625	367,149		450,000
100160194	BEATTYVILLE	KY		07/18/2024	7.625	307,052		340,000
100160195	FORT WAYNE	IN		07/18/2024	7.990	255,564		276,000
100160196	BAYOU VISTA	TX		07/18/2024	8.500	339,642		370,000
100160197	WACO	TX		07/18/2024	7.490	292,401		330,000
100160198	DODGE CITY	KS		07/18/2024	7.875	226,181		255,000
100160199	OCEAN PINES	MD		07/18/2024	7.625	377,095		440,000
100160200	SEMINOLE	FL		07/18/2024	7.625	484,616		560,000
100160201	CASSELBERRY	FL		07/18/2024	8.500	280,022		308,000
100160202	SAINT JOHNS	FL		07/18/2024	6.250	491,621		580,000
100160203	MILTON	DE		07/18/2024	8.125	480,086		525,000
100160204	OCALA	FL		07/18/2024	8.000	277,282		310,000
100160205	WIMAUMA	FL		07/18/2024	5.750	328,098		380,000
100160206	ROCKLEDGE	FL		07/18/2024	8.125	405,938		439,000
100160207	BOLIVIA	NC		07/18/2024	5.990	241,425		280,000
100160208	EUGENE	OR		07/18/2024	8.625	669,963		730,000
100160209	WASHINGTON	UT		07/18/2024	6.125	490,771		565,000
100160210	MCGAHEYSVILLE	VA		07/18/2024	7.624	448,404		494,000
100160211	LELAND	NC		07/18/2024	6.125	246,720		285,000
100160212	SURFSIDE BEACH	TX		07/18/2024	7.490	303,644		395,000
100160213	WITTMANN	AZ		07/18/2024	7.624	524,277		628,000
100160214	DANVILLE	IN		07/18/2024	5.990	331,719		420,000
100160215	OCALA	FL		07/18/2024	7.625	374,048		410,000
100160216	LURAY	VA		07/18/2024	6.125	203,634		254,000
100160217	CONWAY	SC		07/18/2024	6.875	273,608		333,000
100160218	FRIENDSHIP	WI		07/18/2024	8.125	341,935		370,000
100160219	HOUSTON	TX		07/18/2024	6.125	248,988		301,000
100160220	LAS VEGAS	NV		07/18/2024	4.990	354,914		449,000
100160221	POCASSET	MA		07/18/2024	8.125	663,428		725,000
100160222	CRESCENT LAKE	OR		07/18/2024	7.625	367,334		425,000
100160223	HEBER CITY	UT		07/18/2024	7.624	597,300		700,000
100160224	ORMOND BEACH	FL		07/18/2024	7.625	303,675		330,000
100160225	PENDERGRASS	GA		07/18/2024	6.875	256,442		326,000
100160226	CORCORAN	MN		07/18/2024	7.625	369,115		412,500
100160227	QUEEN CREEK	AZ		07/18/2024	6.990	360,753		405,000
100160228	EMPORIA	KS		07/18/2024	8.125	328,373		356,000
100160229	LAKE GENEVA	WI		07/18/2024	7.875	307,505		338,000
100160230	FRAMINGHAM	MA		07/18/2024	8.125	622,762		748,000
100160231	ALBUQUERQUE	NM		07/18/2024	7.625	596,934		685,000
100160232	ORLANDO	FL		07/18/2024	8.125	375,543		405,000
100160233	CLEVELAND	GA		07/18/2024	7.990	412,638		485,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160234	ALBUQUERQUE	NM		07/18/2024	8.125	314,379		360,000
100160235	NEW BRAUNFELS	TX		07/18/2024	8.125	231,832		267,000
100160236	SAN ANTONIO	TX		07/18/2024	7.625	318,229		375,000
100160341	WESLEY CHAPEL	FL		09/06/2024	8.500	488,856		545,000
100160342	INDIO	CA		09/06/2024	8.000	705,504		850,000
100160343	MIAMI	FL		09/06/2024	8.250	668,411		760,000
100160344	PATTERSON	CA		09/06/2024	7.250	494,495		601,000
100160345	BAINBRIDGE ISLAND	WA		09/06/2024	7.250	326,875		695,000
100160347	KIMBERLY	ID		09/06/2024	8.375	388,779		460,000
100160348	JACKSONVILLE	FL		09/06/2024	8.875	258,290		315,000
100160349	KISSIMMEE	FL		09/06/2024	7.375	381,017		515,000
100160350	PHOENIXVILLE	PA		09/06/2024	7.875	293,517		500,000
100160352	PHILADELPHIA	PA		09/06/2024	7.500	147,890		203,000
100160354	MIAMI	FL		09/06/2024	7.375	182,421		260,000
100160355	SURPRISE	AZ		09/06/2024	7.250	302,537		555,000
100160356	HENDERSON	NV		09/06/2024	8.500	528,005		560,000
100160357	KAILUA	HI		09/06/2024	6.875	1,606,443		2,460,000
100160358	JACKSONVILLE	FL		09/06/2024	7.625	104,170		210,000
100160359	(TOLUCA LAKE AREA) LOS ANGELE	CA		09/06/2024	8.250	839,174		2,349,000
100160360	SACRAMENTO	CA		09/06/2024	7.375	357,076		450,000
100160361	JACKSONVILLE	FL		09/06/2024	8.750	314,896		356,000
100160364	TACOMA	WA		09/06/2024	9.000	466,299		555,000
100160365	FAIRFAX	VA		09/06/2024	7.375	453,786		780,000
100160366	PHILADELPHIA	PA		09/06/2024	8.125	111,800		175,000
100160369	PHILADELPHIA	PA		09/06/2024	8.500	126,485		168,000
100160370	TUCSON	AZ		09/06/2024	8.000	900,318		1,075,000
100160371	POMPANO BEACH	FL		09/06/2024	7.625	710,292		885,000
100160372	SPRING	TX		09/06/2024	8.250	166,639		208,000
100160373	SAN ANTONIO	TX		09/06/2024	7.625	415,274		525,000
100160374	HOUSTON	TX		09/06/2024	8.750	157,765		215,000
100160375	JACKSONVILLE	FL		09/06/2024	7.625	225,390		295,000
100160377	THOUSAND OAKS	CA		09/06/2024	7.125	621,973		1,215,000
100160379	ROCKLAND	MA		09/06/2024	7.500	455,686		695,000
100160380	BRUSH PRAIRIE	WA		09/06/2024	8.750	847,327		1,027,000
100160381	MIDLOTHIAN	TX		09/06/2024	8.000	509,540		560,000
100160382	AUSTIN	TX		09/06/2024	7.375	453,105		740,000
100160384	LUCERNE	CA		09/06/2024	7.500	352,076		490,000
100160387	DANVILLE	CA		09/06/2024	7.750	2,806,289		3,500,000
100160388	GOODYEAR	AZ		09/06/2024	7.500	396,893		477,500
100160389	NORTH BRUNSWICK	NJ		09/06/2024	7.125	404,991		613,000
100160390	CLOVIS	CA		09/06/2024	7.125	297,935		375,000
100160391	SAN DIEGO	CA		09/06/2024	7.375	818,409		2,425,000
100160392	AUSTIN	TX		09/06/2024	7.375	677,784		830,000
100160393	OAKLAND	CA		09/06/2024	8.000	427,552		650,000
100160394	COLUMBUS	GA		09/06/2024	7.875	196,451		242,000
100160405	PASADENA	CA		07/19/2024	6.875	285,109		610,000
100160406	POOLESVILLE	MD		07/19/2024	7.875	235,226		320,000
100160407	WHITTIER	CA		07/19/2024	8.499	513,225		670,000
100160408	LEXINGTON	KY		07/19/2024	8.625	170,109		215,000
100160413	MIRAMAR	FL		07/19/2024	7.999	310,432		443,000
100160415	HOUSTON	TX		07/19/2024	7.125	239,420		349,000
100160418	FORT WORTH	TX		07/19/2024	8.499	278,294		350,000
100160419	BERKELEY	CA		07/19/2024	7.625	701,708		1,375,000
100160422	SPRING	TX		07/19/2024	7.999	174,176		230,000
100160423	PALM DESERT	CA		07/19/2024	7.999	526,703		680,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160424	RIVERVIEW	FL		07/19/2024	7.250	342,282		490,000
100160425	POOLESVILLE	MD		07/19/2024	7.875	235,523		320,000
100160428	JACKSONVILLE	FL		07/19/2024	7.999	201,943		300,000
100160429	DANBURY	CT		07/19/2024	8.125	428,893		550,000
100160430	LAS VEGAS	NV		07/19/2024	7.750	265,113		360,000
100160432	SAN BERNARDINO	CA		07/19/2024	7.625	411,158		600,000
100160436	FORT LAUDERDALE	FL		07/19/2024	7.625	200,314		340,000
100160438	SOUTH RIVER	NJ		07/19/2024	7.625	323,480		465,000
100160440	MOSES LAKE	WA		07/19/2024	7.625	199,206		254,000
100160442	PALM SPRINGS	CA		07/19/2024	7.625	506,918		718,000
100160446	RIALTO	CA		07/19/2024	7.250	228,786		535,000
100160458	FOREST HILL	MD		07/19/2024	7.999	229,959		325,000
100160459	FORT WORTH	TX		07/19/2024	8.625	164,542		230,000
100160464	SACRAMENTO	CA		07/19/2024	7.250	858,434		1,200,000
100160465	WILMINGTON	NC		07/19/2024	7.875	217,786		292,000
100160468	MIAMI	FL		07/19/2024	6.750	449,185		690,000
100160470	INDIANAPOLIS	IN		07/19/2024	7.375	114,222		195,000
100160472	ONTARIO	CA		07/19/2024	6.750	252,696		655,000
100160474	LAKE WORTH	FL		07/19/2024	7.499	359,809		545,000
100160477	CLEVELAND	OH		07/19/2024	8.250	115,067		146,000
100160478	DYER	IN		07/19/2024	7.375	251,216		326,500
100160479	DENTON	TX		07/19/2024	7.750	124,027		170,000
100160486	LOS ANGELES	CA		07/19/2024	7.375	208,676		725,000
100160487	WEST COVINA	CA		07/19/2024	8.999	1,441,906		1,550,000
100160490	KATY	TX		07/19/2024	6.750	232,005		370,000
100160491	WILMINGTON	NC		07/19/2024	7.999	221,078		304,000
100160492	RIALTO	CA		07/19/2024	9.375	491,333		525,000
100160493	KATY	TX		07/19/2024	6.750	230,804		369,000
100160495	JURUPA VALLEY	CA		07/19/2024	9.875	702,099		750,000
100160496	FLORIDA CITY	FL		07/19/2024	8.999	411,079		440,000
100160497	CADDO MILLS	TX		07/19/2024	8.499	286,107		303,000
100160498	MADERA	CA		07/19/2024	7.999	130,269		237,000
100160499	BAKERSFIELD	CA		07/19/2024	9.999	554,775		600,000
100160500	FONTANA	CA		07/19/2024	9.499	933,824		1,006,000
100160501	LOS ANGELES	CA		07/19/2024	9.750	892,475		975,000
100160502	ALISO VIEJO	CA		07/19/2024	8.999	583,650		665,000
100160504	TAMPA	FL		07/19/2024	9.750	306,076		350,000
100160505	GREENVILLE	SC		07/19/2024	8.999	2,457,396		2,825,000
100160506	LOS ANGELES	CA		07/19/2024	9.250	1,453,933		1,675,000
100160507	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024	8.125	1,117,258		1,290,000
100160508	ENCINITAS	CA		07/19/2024	8.250	1,201,472		1,485,000
100160509	VISTA	CA		07/19/2024	9.250	270,781		480,000
100160510	FLINT	TX		07/19/2024	8.999	465,931		533,000
100160511	CORAL SPRINGS	FL		07/19/2024	8.999	1,075,249		1,270,000
100160512	LAWRENCEVILLE	GA		07/19/2024	8.750	463,275		545,000
100160514	CHARLESTON	SC		07/19/2024	9.750	512,525		581,500
100160515	HESPERIA	CA		07/19/2024	9.499	360,059		406,000
100160516	PHOENIX	AZ		07/19/2024	7.999	546,050		680,000
100160517	LAKELAND	FL		07/19/2024	8.999	370,346		420,000
100160518	SAN CLEMENTE	CA		07/19/2024	8.999	1,501,533		1,950,000
100160519	SAN BERNARDINO	CA		07/19/2024	7.999	515,567		635,000
100160520	METHUEN	MA		07/19/2024	10.750	500,023		590,000
100160521	BEAUMONT	CA		07/19/2024	7.999	462,991		565,000
100160522	HAMPSHIRE	IL		07/19/2024	7.999	776,550		1,100,000
100160523	COLORADO SPRINGS	CO		07/19/2024	6.999	361,322		450,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160524	LITTLE RIVER	SC		07/19/2024	7.875	321,347		407,000
100160525	ANNAPOLIS	MD		07/19/2024	8.499	648,465		820,000
100160526	FONTANA	CA		07/19/2024	8.750	501,019		615,000
100160527	ROSTRAVER TOWNSHIP	PA		07/19/2024	7.499	345,363		425,000
100160528	WINTER SPRINGS	FL		07/19/2024	7.875	339,865		409,000
100160529	COLORADO SPRINGS	CO		07/19/2024	6.499	382,391		500,000
100160530	CASA GRANDE	AZ		07/19/2024	7.375	271,977		340,000
100160531	FORT WASHINGTON	MD		07/19/2024	8.499	269,074		359,000
100160532	CAPE MAY COURT HOUSE	NJ		07/19/2024	7.250	381,445		475,000
100160533	CHICAGO	IL		07/19/2024	9.625	421,608		535,000
100160534	GAITHERSBURG	MD		07/19/2024	8.250	512,837		620,000
100160535	PHOENIX	AZ		07/19/2024	7.999	344,789		410,000
100160536	LAKEWOOD	WA		07/19/2024	7.499	326,266		410,000
100160537	YORBA LINDA	CA		07/19/2024	7.999	2,073,494		2,500,000
100160538	DES MOINES	WA		07/19/2024	7.999	535,756		680,000
100160540	HENDERSON	NV		07/19/2024	7.875	322,017		380,000
100160541	SCOTTSDALE	AZ		07/19/2024	7.499	532,843		650,000
100160542	GRAIN VALLEY	MO		07/19/2024	8.375	413,669		510,000
100160543	AURORA	CO		07/19/2024	8.250	406,233		495,000
100160544	WATERFORD	CA		07/19/2024	7.999	344,396		410,000
100160545	RESEDA	CA		07/19/2024	7.999	753,578		910,000
100160546	PITTSBURG	CA		07/19/2024	8.750	551,597		675,000
100160547	HYANNIS	MA		07/19/2024	8.125	471,235		575,000
100160549	WORCESTER	MA		07/19/2024	6.625	409,073		540,000
100160550	SPRING	TX		07/19/2024	6.499	186,440		235,000
100160551	FALLS CHURCH	VA		07/19/2024	7.375	224,111		275,000
100160552	OWINGS MILLS	MD		07/19/2024	7.875	1,252,665		1,550,000
100160553	PALOS VERDES ESTATES	CA		07/19/2024	8.999	980,479		1,150,000
100160554	SOUTH LAKE TAHOE	CA		07/19/2024	8.250	417,578		516,000
100160555	WEST PALM BEACH	FL		07/19/2024	8.250	616,092		725,000
100160557	MAPLE GROVE	MN		07/19/2024	7.999	1,035,945		1,286,000
100160558	HIALEAH	FL		07/19/2024	7.999	685,405		830,000
100160559	OCEAN CITY	MD		07/19/2024	7.999	1,707,915		2,050,000
100160560	SICKLERVILLE	NJ		07/19/2024	8.250	384,143		475,000
100160561	AURORA	IL		07/19/2024	8.375	313,967		378,000
100160562	LAS VEGAS	NV		07/19/2024	7.625	765,358		935,000
100160563	SPARKS	NV		07/19/2024	6.999	497,215		610,000
100160564	SAN JUAN CAPISTRANO	CA		07/19/2024	7.125	1,755,500		2,175,000
100160565	PLANO	TX		07/19/2024	6.875	312,165		395,000
100160566	DELAWARE	OH		07/19/2024	7.999	732,977		925,000
100160567	PAHRUMP	NV		07/19/2024	8.999	460,370		568,000
100160568	RANCHO CORDOVA	CA		07/19/2024	7.875	262,320		350,000
100160569	OCEANSIDE	CA		07/19/2024	9.125	451,288		545,000
100160570	HAMDEN	CT		07/19/2024	7.999	259,857		353,000
100160571	TULSA	OK		07/19/2024	7.999	1,256,247		1,654,000
100160572	LAKEWOOD	CO		07/19/2024	6.999	242,827		340,000
100160573	NORTH BRUNSWICK	NJ		07/19/2024	8.750	568,572		705,000
100160574	ORTING	WA		07/19/2024	7.999	661,470		830,000
100160575	LOS ANGELES	CA		07/19/2024	6.750	1,097,388		1,585,000
100160576	LAS VEGAS	NV		07/19/2024	7.375	734,820		963,000
100160577	FORT MYERS	FL		07/19/2024	7.999	393,821		480,000
100160578	LAKEWOOD	CO		07/19/2024	8.250	794,032		1,063,000
100160579	PUNTA GORDA	FL		07/19/2024	7.125	273,234		395,000
100160580	BRIGANTINE	NJ		07/19/2024	8.250	2,465,585		3,250,000
100160582	CORONA	CA		07/19/2024	7.875	714,749		980,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160583	WEST PALM BEACH	FL		07/19/2024	7.875	816,413		1,120,000
100160584	HEMET	CA		07/19/2024	8.999	320,688		475,000
100160585	HESPERIA	CA		07/19/2024	6.750	479,806		699,000
100160586	DALLAS	TX		07/19/2024	8.875	1,497,302		1,920,000
100160588	MAGNA	UT		07/19/2024	7.750	237,184		376,000
100160589	BIG BEAR LAKE	CA		07/19/2024	7.625	358,960		490,000
100160590	NIPOMO	CA		07/19/2024	7.499	1,124,294		1,575,000
100160591	SUSSEX	NJ		07/19/2024	7.750	228,122		368,000
100160592	CHANDLER	AZ		07/19/2024	8.999	370,502		518,000
100160593	NEWARK	CA		07/19/2024	6.999	1,123,587		1,950,000
100160594	SAN BERNARDINO	CA		07/19/2024	8.875	301,760		500,000
100160595	SAN DIEGO	CA		07/19/2024	7.999	526,425		770,000
100160596	GRAND PRAIRIE	TX		07/19/2024	10.625	285,449		350,000
100160597	SAINT CLOUD	MN		07/19/2024	7.875	150,776		271,000
100160598	DESERT HOT SPRINGS	CA		07/19/2024	7.875	205,773		335,000
100160599	OXFORD	GA		07/19/2024	8.250	376,344		522,000
100160600	SOUTH PASADENA	CA		07/19/2024	7.250	597,060		1,800,000
100160601	HOT SPRINGS	AR		07/19/2024	7.375	156,893		275,000
100160602	LOS ANGELES	CA		07/19/2024	6.999	228,552		800,000
100160603	LAKEWOOD	CA		07/19/2024	7.125	199,381		860,000
100160604	MYRTLE BEACH	SC		07/19/2024	6.875	291,176		594,000
100160605	POTOMAC	MD		07/19/2024	7.375	1,065,590		1,890,000
100160606	CARSON	CA		07/19/2024	7.750	201,012		1,150,000
100160607	ROSENBERG	TX		07/19/2024	6.999	222,074		410,000
100160608	KEY LARGO	FL		07/19/2024	7.999	645,781		1,800,000
100160609	CAPE CORAL	FL		07/19/2024	7.499	231,403		370,000
100160610	ORLANDO	FL		07/19/2024	8.250	263,245		775,000
100160611	DOWNEY	CA		07/19/2024	8.999	150,875		953,000
100160612	CORONA	CA		07/19/2024	7.375	510,961		967,000
100160613	AUSTIN	TX		07/19/2024	6.999	220,663		850,000
100160825	CALABASAS	CA		07/24/2024	7.750	2,809,532		3,665,000
100160826	SACRAMENTO	CA		07/24/2024	7.750	296,227		385,000
100160827	LONG BEACH	CA		07/24/2024	7.875	388,036		552,000
100160828	WICHITA	KS		07/24/2024	10.125	192,421		250,000
100160829	(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024	7.875	948,594		1,260,000
100160830	HOUSTON	TX		07/24/2024	8.125	324,877		385,000
100160831	MORGAN HILL	CA		07/24/2024	7.125	1,334,322		1,670,000
100160832	BARTLETT	TN		07/24/2024	8.000	277,675		395,000
100160833	CEDAR HILL	TX		07/24/2024	8.000	620,118		765,000
100160834	MANOR	TX		07/24/2024	8.375	223,743		297,000
100160835	SAN JOSE	CA		07/24/2024	7.625	518,270		685,000
100160836	OAK PARK	CA		07/24/2024	7.750	988,237		1,215,000
100160837	PORT SAINT LUCIE	FL		07/24/2024	7.625	376,832		460,000
100160838	SYLMAR	CA		07/24/2024	6.875	311,862		610,000
100160839	CORONA	CA		07/24/2024	7.500	880,155		1,170,000
100160840	VALLEY GLEN	CA		07/24/2024	7.375	1,953,871		2,400,000
100160841	LUMBERTON	NC		07/24/2024	7.375	275,474		352,000
100160842	ORANGE	CA		07/24/2024	7.625	1,030,126		1,250,000
100160843	HAINES CITY	FL		07/24/2024	7.500	245,614		330,000
100160844	HOUSTON	TX		07/24/2024	7.500	304,807		390,000
100160845	(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024	8.500	971,312		1,350,000
100160846	LONG BEACH	CA		07/24/2024	7.000	381,309		604,000
100160847	FRESNO	CA		07/24/2024	7.750	289,260		400,000
100160848	CAPE CORAL	FL		07/24/2024	8.875	209,568		280,000
100160849	HAMPTON	VA		07/24/2024	8.000	203,364		274,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160850	CHANDLER	AZ		07/24/2024	7.375	387,478		590,000
100160851	CHICAGO	IL		07/24/2024	8.500	124,149		155,000
100160852	PHOENIX	AZ		07/24/2024	7.375	404,909		500,000
100160853	KINGSLAND	GA		07/24/2024	7.500	208,777		250,000
100160854	SOLEDAD	CA		07/24/2024	9.000	651,128		704,000
100160855	OKLAHOMA CITY	OK		07/24/2024	9.000	259,853		300,000
100160856	LOMPOC	CA		07/24/2024	6.875	298,391		540,000
100160857	ALBURQUEQUE	NM		07/24/2024	7.000	202,559		513,000
100160858	YARDLEY	PA		07/24/2024	7.375	339,819		430,000
100160859	VIRGINIA BEACH	VA		07/24/2024	7.625	593,075		769,000
100160860	REEDVILLE	VA		07/24/2024	8.000	453,610		590,000
100160861	KIMBERLY	ID		07/24/2024	7.125	677,821		1,022,000
100160862	DAYTON	OH		07/24/2024	8.000	306,706		395,000
100160863	YUCAIPA	CA		07/24/2024	8.125	314,807		436,000
100160864	LAKE FREDERICK	VA		07/24/2024	7.490	406,208		569,000
100160865	PHILADELPHIA	PA		07/24/2024	7.625	477,907		705,000
100160866	TWIN FALLS	ID		07/24/2024	7.125	325,913		440,000
100160867	AZLE	TX		07/24/2024	7.875	277,974		365,000
100160868	AZLE	TX		07/24/2024	7.875	277,974		365,000
100160869	AZLE	TX		07/24/2024	7.875	277,974		365,000
100160870	HOWARD	OH		07/24/2024	7.625	290,555		374,000
100160871	ALTAMONTE SPRINGS	FL		07/24/2024	8.125	212,522		286,500
100160872	PITTSBURGH	PA		07/24/2024	8.125	274,896		338,000
100160873	CLIFTON	CO		07/24/2024	7.624	401,756		535,000
100160874	EDMOND	OK		07/24/2024	7.875	268,935		340,000
100160875	CLIFTON	CO		07/24/2024	7.624	413,322		545,000
100160876	MILTON	FL		07/24/2024	7.490	159,177		232,000
100160877	MABELVALE	AR		07/24/2024	8.125	369,684		450,000
100160878	WILLIAMSTOWN	NJ		07/24/2024	7.625	237,183		310,000
100160879	LOS ANGELES	CA		07/24/2024	7.490	504,328		740,000
100160880	KANSAS CITY	MO		07/24/2024	6.990	312,259		410,000
100160881	MADISON	TN		07/24/2024	7.490	253,788		350,000
100160882	OAKLAND	TN		07/24/2024	7.500	305,484		443,000
100160883	STONE MOUNTAIN	GA		07/24/2024	7.625	225,809		295,000
100160884	OCEAN CITY	NJ		07/24/2024	7.500	671,482		875,000
100160885	ATLANTIC CITY	NJ		07/24/2024	7.875	191,318		265,000
100160886	MARGATE	NJ		07/24/2024	7.125	773,346		1,185,000
100160887	MARIETTA	GA		07/24/2024	7.375	631,699		829,000
100160888	RICHMOND	CA		07/24/2024	6.625	644,062		860,000
100160889	BIG BEAR LAKE	CA		07/24/2024	7.250	250,879		370,000
100160890	PORT SAINT LUCIE	FL		07/24/2024	6.625	269,003		365,000
100160891	SUQUAMISH	WA		07/24/2024	7.500	266,456		345,000
100160892	GARDEN VALLEY	ID		07/24/2024	6.990	571,724		850,000
100160893	ANTHEM	AZ		07/24/2024	8.000	641,080		790,000
100160894	RUSO	ND		07/24/2024	7.125	291,179		390,000
100160895	HUNTINGTON BEACH	CA		07/24/2024	6.624	1,101,889		1,650,000
100160896	MIAMI	FL		07/24/2024	8.000	303,087		397,000
100160897	POTTSTOWN	PA		07/24/2024	7.250	242,116		320,000
100160898	JORDAN	MN		07/24/2024	7.500	259,215		340,000
100160899	BAKERSFIELD	CA		07/24/2024	7.125	249,431		325,000
100160900	CEDAR PARK	TX		07/24/2024	7.875	346,767		458,000
100160901	CELINA	TX		07/24/2024	6.990	731,614		1,078,000
100160902	TOMS RIVER	NJ		07/24/2024	7.624	1,046,945		1,400,000
100160903	JACKSONVILLE	AL		07/24/2024	7.624	194,964		265,000
100160904	ROYERSFORD	PA		07/24/2024	6.990	363,550		510,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160905	LAKE HAVASU CITY	AZ		07/24/2024	6.999	685,665		911,000
100160906	WARMINSTER	PA		07/24/2024	7.500	259,524		336,000
100160907	SAINT PETERSBURG	FL		07/24/2024	7.125	364,916		450,000
100160908	TUCSON	AZ		07/24/2024	7.624	305,655		415,000
100160909	LITTLE ELM	TX		07/24/2024	7.375	335,566		446,000
100160910	HAMILTON	NJ		07/24/2024	7.624	215,293		310,000
100160911	SAVANNAH	GA		07/24/2024	7.500	216,609		285,000
100160912	PEMBROKE PINES	FL		07/24/2024	7.624	489,729		600,000
100160913	PORT CHARLOTTE	FL		07/24/2024	7.499	272,710		344,000
100160914	KISSIMMEE	FL		07/24/2024	7.499	234,837		350,000
100160915	GRAND PRAIRIE	TX		07/24/2024	7.250	226,502		300,000
100160916	BLUE RIDGE	GA		07/24/2024	7.250	485,936		637,500
100160917	NEWPORT	RI		07/24/2024	7.499	549,242		670,000
100160918	AUSTIN	TX		07/24/2024	7.375	529,489		710,000
100160919	EASLEY	SC		07/24/2024	7.375	285,007		375,000
100160920	LAWRENCEVILLE	GA		07/24/2024	8.125	308,792		376,000
100160921	PORTLAND	OR		07/24/2024	7.624	434,059		563,000
100160922	BIRMINGHAM	AL		07/24/2024	7.000	240,424		315,000
100160923	PROVIDENCE	RI		07/24/2024	7.124	486,993		640,000
100160924	LAS VEGAS	NV		07/24/2024	6.999	343,463		482,000
100160925	LEEHIGH ACRES	FL		07/24/2024	7.624	318,011		435,000
100160926	LAKE WORTH BEACH	FL		07/24/2024	7.500	326,874		454,000
100160927	RENTON	WA		07/24/2024	6.990	577,268		760,000
100160928	EVERETT	WA		07/24/2024	8.125	865,542		1,125,000
100160929	JOHNSTOWN	NY		07/24/2024	7.624	214,744		295,000
100160930	CLEARWATER	FL		07/24/2024	8.000	285,191		400,000
100160931	HARLEYSVILLE	PA		07/24/2024	7.624	272,041		360,000
100160932	CLINTON	WA		07/24/2024	7.624	357,467		451,000
100160933	PRINCETON	TX		07/24/2024	7.500	235,207		308,000
100160934	MACUNGIE	PA		07/24/2024	7.124	257,209		362,000
100160935	IMPERIAL BEACH	CA		07/24/2024	7.624	592,887		765,000
100160936	PITTSBURGH	PA		07/24/2024	7.125	306,525		460,000
100160937	ROSEVILLE	CA		07/24/2024	7.490	375,631		570,000
100160938	COLUMBUS	GA		07/24/2024	8.125	182,346		227,000
100160939	DUNELLEN	NJ		07/24/2024	7.374	349,698		455,000
100160940	VALLEJO	CA		07/24/2024	7.499	340,562		497,000
100160941	STOCKTON	CA		07/24/2024	8.125	220,195		335,000
100160942	SAN DIEGO	CA		07/24/2024	7.625	542,416		705,000
100160943	STOCKTON	CA		07/24/2024	8.125	180,553		225,000
100160944	NORCO	CA		07/24/2024	7.124	782,526		1,175,000
100160945	ROSEVILLE	CA		07/24/2024	7.624	434,279		600,000
100160946	OCEAN CITY	NJ		07/24/2024	7.625	902,342		1,175,000
100160947	WORCESTER	MA		07/24/2024	7.625	269,781		345,000
100160948	MULBERRY	FL		07/24/2024	7.875	234,150		290,000
100160949	IRVINE	CA		07/24/2024	7.624	657,444		900,000
100160950	NEWNAN	GA		07/24/2024	7.375	298,347		422,000
100160951	APEX	NC		07/24/2024	6.990	336,944		487,000
100160952	VICTOR	ID		07/24/2024	7.625	469,951		605,000
100160953	HAWTHORNE	CA		07/24/2024	7.875	663,631		860,000
100160954	ALPHARETTA	GA		07/24/2024	7.500	335,790		445,000
100160955	PLYMOUTH	MI		07/24/2024	7.500	343,738		530,000
100160956	HOUSTON	TX		07/24/2024	7.490	257,704		340,000
100160957	FORT WORTH	TX		07/24/2024	7.624	227,460		315,000
100160958	KENT	WA		07/24/2024	7.375	480,817		635,000
100160959	CANADENSIS	PA		07/24/2024	6.875	459,798		610,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100160960	FORNEY	TX		07/24/2024	7.625	254,794		320,000
100160961	ATLANTA	GA		07/24/2024	7.490	331,858		431,000
100160962	MURRIETA	CA		07/24/2024	7.490	324,767		525,000
100160963	PORT ISABEL	TX		07/24/2024	7.624	271,561		360,000
100160964	KENNESAW	GA		07/24/2024	8.125	263,429		343,000
100160965	SUN CITY WEST	AZ		07/24/2024	8.125	440,013		538,000
100160966	SACRAMENTO	CA		07/24/2024	8.000	274,548		355,000
100160967	CLERMONT	FL		07/24/2024	7.990	267,715		333,000
100160968	NORMAN	OK		07/24/2024	6.750	263,325		352,000
100160969	ANNA	TX		07/24/2024	7.490	254,331		316,000
100160970	MESQUITE	TX		07/24/2024	7.490	240,653		313,000
100160971	RENO	NV		07/24/2024	8.125	473,395		628,000
100160972	GULF SHORES	AL		07/24/2024	5.990	339,172		462,000
100160973	WINNABOW	NC		07/24/2024	6.750	259,577		346,000
100160974	MISSOURI CITY	TX		07/24/2024	7.625	258,289		316,000
100160975	SAINT AUGUSTINE	FL		07/24/2024	5.875	208,897		295,000
100160976	ARGYLE	TX		07/24/2024	7.625	262,716		340,000
100160977	CHARLOTTE	NC		07/24/2024	5.990	259,178		355,000
100160978	HENDERSON	NV		07/24/2024	5.990	351,366		452,000
100160979	LATHROP	CA		07/24/2024	8.125	439,804		715,000
100160980	DELAWARE	OH		07/24/2024	5.500	280,057		443,000
100160981	LITTLE RIVER	SC		07/24/2024	6.125	242,460		348,000
100160982	BRADENTON	FL		07/24/2024	7.625	362,202		480,000
100160983	COACHELLA	CA		07/24/2024	5.990	420,550		610,000
100160984	NEW BRAUNFELS	TX		07/24/2024	5.750	243,196		336,000
100160985	ATHENS	AL		07/24/2024	6.125	237,929		306,000
100160986	RANCHO SANTA MARGARITA	CA		07/24/2024	7.875	737,184		910,000
100160987	MILLVILLE	DE		07/24/2024	5.990	387,881		510,000
100160988	HOUSTON	TX		07/24/2024	6.125	229,692		310,000
100160989	CONCRETE	WA		07/24/2024	8.125	543,090		660,000
100160990	GREENVILLE	SC		07/24/2024	7.875	351,315		455,000
100160991	GRAPEVIEW	WA		07/24/2024	7.625	568,985		815,000
100160992	PACKWOOD	WA		07/24/2024	7.500	292,749		394,000
100160993	NEW MEADOWS	ID		07/24/2024	7.625	253,661		327,000
100160994	BAKERSFIELD	CA		07/24/2024	7.625	303,449		410,000
100160995	KOKOMO	IN		07/24/2024	7.250	247,548		350,000
100160996	SAINT AUGUSTINE	FL		07/24/2024	6.125	211,653		291,000
100160997	LAND O LAKES	FL		07/24/2024	6.750	237,103		330,000
100160998	HUDDLESTON	VA		07/24/2024	8.125	509,902		670,000
100160999	TACOMA	WA		07/24/2024	7.990	431,855		605,000
100161000	CAMDENTON	MO		07/24/2024	7.375	487,201		662,000
100161001	AYNOR	SC		07/24/2024	6.125	210,262		280,000
100161002	FORT MYERS	FL		07/24/2024	7.990	247,733		303,000
100161003	MARQUETTE	MI		07/24/2024	7.625	246,120		317,400
100161004	NORCROSS	GA		07/24/2024	7.625	170,840		216,000
100161005	WOODSTOCK	GA		07/24/2024	7.624	372,124		482,000
100161006	MYRTLE BEACH	SC		07/24/2024	7.490	242,620		315,000
100161007	WHITNEY	TX		07/24/2024	7.490	330,699		445,000
100161008	VENICE	FL		07/24/2024	7.625	305,740		395,000
100161009	LEANDER	TX		07/24/2024	7.490	592,721		785,000
100161010	VIRGINIA BEACH	VA		07/24/2024	6.875	345,374		464,900
100161011	EUREKA	CA		07/24/2024	7.625	260,519		342,000
100161012	CALABASH	NC		07/24/2024	7.000	271,301		360,000
100161013	NEEDVILLE	TX		07/24/2024	7.625	239,649		310,000
100161014	BERRIEN SPRGS	MI		07/24/2024	8.000	271,020		355,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161015	FRANKFORD	DE		07/24/2024	7.990	396,469		525,000
100161016	VISALIA	CA		07/24/2024	7.625	374,018		485,000
100161017	LAWRENCEVILLE	GA		07/24/2024	8.625	296,636		360,000
100161018	DESOTO	TX		07/24/2024	7.625	297,220		398,000
100161019	MAGNOLIA	TX		07/24/2024	4.990	224,968		325,000
100161020	ELK	WA		07/24/2024	7.500	429,071		569,000
100161021	BRENHAM	TX		07/24/2024	7.625	596,180		772,500
100161022	MCKINNEY	TX		07/24/2024	8.125	310,374		415,000
100161023	ROUND ROCK	TX		07/24/2024	7.875	262,461		346,000
100161024	BONDVILLE	VT		07/24/2024	6.875	774,172		1,570,000
100161025	SAN TAN VALLEY	AZ		07/24/2024	5.990	521,825		680,000
100161026	PROVIDENCE VILLAGE	TX		07/24/2024	8.125	328,929		412,000
100161027	FARMINGTON	MN		07/24/2024	6.875	381,920		560,000
100161028	BUENA VISTA	CO		07/24/2024	7.625	330,195		430,000
100161029	CHARLOTTE	NC		07/24/2024	8.125	316,809		385,000
100161030	MARYVILLE	TN		07/24/2024	7.500	257,344		320,000
100161031	PARRISH	FL		07/24/2024	7.625	319,537		395,000
100161032	RIVIERA BEACH	FL		07/24/2024	7.625	417,113		575,000
100161033	DEBARY	FL		07/24/2024	7.250	292,914		397,000
100161034	SUN CITY WEST	AZ		07/24/2024	7.625	490,063		655,000
100161035	VENICE	FL		07/24/2024	7.624	424,497		610,000
100161036	SAINT GERMAIN	WI		07/24/2024	7.625	267,681		374,000
100161037	THOUSAND OAKS	CA		07/24/2024	7.125	783,614		1,150,000
100161038	CHARLEVOIX	MI		07/24/2024	7.625	290,895		375,000
100161039	HOUSTON	TX		07/24/2024	6.990	234,108		310,000
100161040	PHILADELPHIA	PA		07/24/2024	8.000	239,042		295,000
100161041	MINNEAPOLIS	MN		07/24/2024	8.125	238,504		291,000
100161042	BLUFFTON	SC		07/24/2024	7.625	361,476		451,000
100161043	KISSIMMEE	FL		07/24/2024	6.500	207,149		321,000
100161044	FREDERICK	MD		07/24/2024	7.250	474,717		620,000
100161045	HIGHLAND	IN		07/24/2024	7.625	218,503		290,000
100161046	POINCIANA	FL		07/24/2024	6.625	252,264		395,000
100161047	BENTONVILLE	AR		07/24/2024	7.490	285,293		378,700
100161048	MCKINNEY	TX		07/24/2024	6.875	395,446		500,000
100161049	BUFFALO	MN		07/24/2024	7.625	297,543		390,000
100161050	RESTON	VA		07/24/2024	7.990	233,434		320,000
100161051	COQUILLE	OR		07/24/2024	7.125	246,983		330,000
100161052	TAMPA	FL		07/24/2024	7.990	288,010		365,000
100161053	SCOTTSDALE	AZ		07/24/2024	7.625	734,624		1,250,000
100161054	HILTON HEAD ISLAND	SC		07/24/2024	7.500	327,923		427,000
100161055	VENICE	FL		07/24/2024	8.125	351,010		475,000
100161056	HILLSBORO	OR		07/24/2024	5.999	481,387		656,000
100161057	NOKOMIS	FL		07/24/2024	7.375	372,796		520,000
100161058	AURORA	CO		07/24/2024	6.990	358,364		490,000
100161059	ROSEVILLE	CA		07/24/2024	7.875	502,111		650,000
100161060	LITTLE ROCK	AR		07/24/2024	7.624	251,626		310,000
100161061	PARRISH	FL		07/24/2024	7.375	358,632		500,000
100161062	VENICE	FL		07/24/2024	7.625	662,759		818,000
100161063	TAMPA	FL		07/24/2024	7.500	692,329		900,000
100161064	MANHATTAN	KS		07/24/2024	7.875	247,031		322,000
100161065	SUMMERVILLE	SC		07/24/2024	6.990	381,349		477,000
100161066	MERIDIAN	ID		07/24/2024	6.750	360,946		455,000
100161067	FISHERS	IN		07/24/2024	7.500	322,585		421,000
100161068	SURPRISE	AZ		07/24/2024	5.500	318,863		448,000
100161069	AURORA	CO		07/24/2024	5.375	395,256		555,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161070	GOODYEAR	AZ		07/24/2024	7.625	379,922		485,000
100161071	POTTSTOWN	PA		07/24/2024	5.990	410,365		561,000
100161072	FAYETTEVILLE	AR		07/24/2024	7.625	254,009		337,000
100161073	LONGBOAT KEY	FL		07/24/2024	6.990	316,356		540,000
100161074	CLOVIS	CA		07/24/2024	7.125	282,252		390,000
100161075	RALEIGH	NC		07/24/2024	7.125	274,166		346,000
100161076	PALM BAY	FL		07/24/2024	7.000	230,934		340,000
100161077	MAGNOLIA	TX		07/24/2024	7.125	236,248		323,000
100161078	FISHERS	IN		07/24/2024	6.625	279,560		353,000
100161079	AUBREY	TX		07/24/2024	7.250	275,637		362,000
100161080	TUSTIN	CA		07/24/2024	7.875	539,221		750,000
100161081	RIVIERA BEACH	FL		07/24/2024	7.990	506,361		700,000
100161082	SEMINOLE	FL		07/24/2024	7.625	542,854		710,000
100161083	COLORADO SPRINGS	CO		07/24/2024	5.875	295,603		414,000
100161084	WINDSOR	CO		07/24/2024	5.875	348,696		505,000
100161085	PEMBROKE PINES	FL		07/24/2024	7.375	294,061		385,000
100161086	FLOWERY BRANCH	GA		07/24/2024	7.875	241,185		312,000
100161087	VIAN	OK		07/24/2024	7.500	237,436		290,000
100161088	MEMPHIS	TN		07/24/2024	7.375	239,876		325,000
100161089	HUNTERSVILLE	NC		07/24/2024	7.625	282,694		420,000
100161090	NEW BRAUNFELS	TX		07/24/2024	5.500	219,870		309,000
100161091	NEW BRAUNFELS	TX		07/24/2024	5.750	230,834		325,000
100161092	HOUSTON	TX		07/24/2024	6.125	249,482		325,000
100161093	CAPE CORAL	FL		07/24/2024	6.990	241,929		303,000
100161094	LEBANON	TN		07/24/2024	6.500	216,836		310,000
100161095	BLOOMINGDALE	GA		07/24/2024	7.500	267,446		360,000
100161096	DENVER	NC		07/24/2024	5.500	345,419		520,000
100161097	OCALA	FL		07/24/2024	5.990	243,797		336,000
100161098	SAINT AUGUSTINE	FL		07/24/2024	7.500	252,275		328,000
100161099	ROSHARON	TX		07/24/2024	5.990	254,696		328,000
100161100	TROUTMAN	NC		07/24/2024	5.990	307,783		400,000
100161101	HUNTERSVILLE	NC		07/24/2024	7.375	216,162		403,000
100161102	LURAY	VA		07/24/2024	6.500	202,146		260,000
100161103	WESLEY CHAPEL	FL		07/24/2024	8.000	440,246		540,000
100161104	SAINT AUGUSTINE	FL		07/24/2024	8.125	253,188		322,000
100161105	VENICE	FL		07/24/2024	8.125	410,609		525,000
100161106	SAINT AUGUSTINE	FL		07/24/2024	7.625	272,707		338,000
100161107	MYRTLE BEACH	SC		07/24/2024	5.990	305,792		453,000
100161108	PALM COAST	FL		07/24/2024	6.500	210,615		273,000
100161109	COLUMBIA CITY	IN		07/24/2024	8.125	243,800		305,000
100161110	HOMOSASSA	FL		07/24/2024	7.625	279,344		365,000
100161111	VIRGINIA BEACH	VA		07/24/2024	7.625	542,131		685,000
100161112	CAMBRIDGE	MD		07/24/2024	6.125	206,769		290,000
100161113	ROSEVILLE	CA		07/24/2024	6.125	307,658		465,000
100161114	RIVERSIDE	WA		07/24/2024	7.990	491,200		600,000
100161115	FORT WORTH	TX		07/24/2024	6.500	257,218		373,000
100161116	MERCED	CA		07/24/2024	5.990	397,472		543,000
100161117	MERCED	CA		07/24/2024	6.125	325,358		478,000
100161118	KELLEYS ISLAND	OH		07/24/2024	7.500	352,818		472,000
100161119	MANCOS	CO		07/24/2024	7.125	345,725		500,000
100161120	MERCED	CA		07/24/2024	6.500	361,908		493,000
100161121	UPLAND	CA		07/24/2024	7.125	536,601		750,000
100161122	BOWIE	MD		07/24/2024	7.875	425,796		600,000
100161123	JASPER	GA		07/24/2024	7.490	251,540		325,000
100161124	DURHAM	NC		07/24/2024	7.375	322,930		457,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161125	LEXINGTON	KY		07/24/2024	7.500	269,219		335,000
100161126	NORTH CHARLESTON	SC		07/24/2024	7.375	234,438		309,990
100161127	JURUPA VALLEY	CA		07/24/2024	7.125	264,116		432,000
100161128	WAYNE	NJ		07/24/2024	6.875	377,428		525,000
100161129	RIVERBANK	CA		07/24/2024	7.500	237,583		300,000
100161130	BUCKEYE	AZ		07/24/2024	5.500	290,614		439,000
100161131	PENDERGRASS	GA		07/24/2024	5.990	228,155		326,000
100161132	MARGATE CITY	NJ		07/24/2024	7.500	614,413		860,000
100161133	PALM BAY	FL		07/24/2024	6.250	234,420		310,000
100161134	MEDINA	MN		07/24/2024	6.375	319,588		410,000
100161135	CROWN POINT	IN		07/24/2024	5.875	297,921		390,000
100161136	TAHUYA	WA		07/24/2024	7.250	544,159		760,000
100161137	RANCHO CORDOVA	CA		07/24/2024	6.375	425,547		541,500
100161138	MEDINA	MN		07/24/2024	6.500	347,247		442,000
100161139	NASHUA	NH		07/24/2024	7.625	400,405		490,000
100161140	GREENSBORO	NC		07/24/2024	7.375	250,308		330,000
100161141	WEEKI WACHEE	FL		07/24/2024	6.875	334,276		434,000
100161142	INDIANAPOLIS	IN		07/24/2024	7.625	278,085		350,000
100161143	SPANISH FORK	UT		07/24/2024	7.875	302,388		560,000
100161144	CANTON	GA		07/24/2024	8.000	302,431		392,000
100161145	COOPER CITY	FL		07/24/2024	7.624	303,622		370,000
100161146	ELKTON	MD		07/24/2024	7.500	250,868		345,000
100161147	WILMINGTON	NC		07/24/2024	8.125	271,648		364,000
100161148	TUCSON	AZ		07/24/2024	7.990	245,591		315,000
100161149	COUNCIL GROVE	KS		07/24/2024	7.375	165,232		336,000
100161150	TEMPE	AZ		07/24/2024	7.625	492,962		645,000
100161151	OFALLON	MO		07/24/2024	7.625	278,138		345,000
100161152	NEW TAZEWELL	TN		07/24/2024	7.875	439,253		590,000
100161153	CHARLOTTE	NC		07/24/2024	7.375	345,235		460,000
100161154	RENO	NV		07/24/2024	7.500	481,976		627,000
100161155	KYLE	TX		07/24/2024	7.625	292,893		362,500
100161156	SURPRISE	AZ		07/24/2024	7.625	306,736		375,000
100161157	FREEPORT	FL		07/24/2024	8.125	317,330		408,000
100161158	HENDERSON	NV		07/24/2024	5.250	273,915		390,000
100161159	CLOVIS	CA		07/24/2024	7.625	490,269		635,000
100161160	IRVING	TX		07/24/2024	8.125	288,402		354,000
100161161	SACRAMENTO	CA		07/24/2024	7.375	275,385		340,000
100161162	CORAL SPRINGS	FL		07/24/2024	7.624	294,301		380,000
100161163	EVANSTON	IL		07/25/2024	7.625	354,741		562,000
100161165	NILES	IL		07/25/2024	9.375	292,165		355,000
100161166	ROHNERT PARK	CA		07/25/2024	8.875	516,375		680,000
100161167	COMMERCE CITY	CO		07/25/2024	7.750	426,920		545,000
100161168	DANBURY	CT		07/25/2024	8.375	155,422		245,000
100161169	MIAMI	FL		07/25/2024	7.250	365,804		651,000
100161170	MADERA	CA		07/25/2024	8.875	325,020		399,000
100161171	STOCKTON	CA		07/25/2024	8.125	337,803		435,000
100161172	RICHMOND	TX		07/25/2024	7.625	3,227,412		5,700,000
100161173	FRESNO	CA		07/25/2024	9.500	234,555		334,000
100161174	MIDLOTHIAN	VA		07/25/2024	8.250	244,060		351,000
100161175	MODESTO	CA		07/25/2024	8.875	270,630		395,000
100161177	SUMMERVILLE	SC		07/25/2024	8.000	218,587		365,000
100161179	NIPOMO	CA		07/25/2024	10.375	513,031		650,000
100161180	COLUMBUS	OH		07/25/2024	8.750	258,261		355,000
100161181	FORT MYERS	FL		07/25/2024	8.750	1,155,480		1,400,000
100161183	HOLIDAY	FL		07/25/2024	8.500	180,927		218,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161291	SEATTLE	WA		07/25/2024	7.375	611,069		800,000
100161292	COMPTON	CA		07/25/2024	7.125	553,775		750,000
100161293	CLINTON	MD		07/25/2024	7.375	296,085		392,000
100161294	PETALUMA	CA		07/25/2024	7.250	212,576		2,246,000
100161295	MARIETTA	GA		07/25/2024	7.625	331,641		700,000
100161296	PORTLAND	OR		07/25/2024	6.990	320,281		535,000
100161297	AUGUSTA	GA		07/25/2024	7.990	216,652		283,000
100161298	BENTONVILLE	AR		07/25/2024	6.625	319,081		428,000
100161299	LAKE JACKSON	TX		07/25/2024	7.625	272,854		357,000
100161300	HAMPSTEAD	NC		07/25/2024	6.990	209,534		280,000
100161301	PEMBROKE PINES	FL		07/25/2024	7.625	175,485		272,000
100161302	NEW HAVEN	CT		07/25/2024	6.625	203,981		340,000
100161303	MESA	AZ		07/25/2024	8.125	455,408		565,000
100161304	MERCED	CA		07/25/2024	6.500	201,158		365,000
100161305	VENTNOR CITY	NJ		07/25/2024	6.990	426,122		612,000
100161306	GRANDVIEW	WA		07/25/2024	7.990	237,429		468,000
100161307	EAGAN	MN		07/25/2024	6.375	149,130		465,000
100161308	BRIDGEWATER	NJ		07/25/2024	7.625	196,470		445,000
100161309	WASHINGTON	DC		07/25/2024	7.625	627,628		840,000
100161310	FUQUAY VARINA	NC		07/25/2024	7.125	456,385		680,000
100161311	FALLS CHURCH	VA		07/25/2024	7.500	155,686		418,000
100161312	ANNA	TX		07/25/2024	7.500	207,906		313,000
100161313	PASADENA	CA		07/25/2024	5.990	346,226		1,310,000
100161314	SPRINGFIELD	OR		07/25/2024	6.875	177,441		334,000
100161315	SEATTLE	WA		07/25/2024	7.125	483,973		710,000
100161316	URBANA	IL		07/25/2024	7.500	185,688		245,000
100161317	FORT WORTH	TX		07/25/2024	8.625	217,917		270,000
100161318	DAVENPORT	FL		07/25/2024	6.990	235,568		346,000
100161319	BELLEVUE	PA		07/25/2024	7.125	201,539		262,000
100161320	FORT WORTH	TX		07/25/2024	8.125	202,601		272,000
100161321	RALEIGH	NC		07/25/2024	7.125	126,453		180,000
100161322	FORT WORTH	TX		07/25/2024	7.500	216,166		285,000
100161323	PHOENIX	AZ		07/25/2024	6.990	177,028		290,000
100161324	FORT WORTH	TX		07/25/2024	8.625	230,568		300,000
100161325	ALBANY	GA		07/25/2024	6.990	153,176		218,000
100161326	FORT WORTH	TX		07/25/2024	6.990	200,442		284,000
100161327	ASHBURN	VA		07/25/2024	7.875	489,477		768,000
100161328	FORT WORTH	TX		07/25/2024	6.625	209,480		285,000
100161329	CHARLOTTE	NC		07/25/2024	7.125	246,328		324,000
100161330	CHARLOTTE	NC		07/25/2024	7.500	273,298		357,000
100161331	FORT WORTH	TX		07/25/2024	7.125	201,774		264,000
100161332	RANCHO MISSION VIEJO	CA		07/25/2024	6.750	851,422		1,265,000
100161333	CHARLOTTE	NC		07/25/2024	7.625	299,275		389,000
100161334	RICHMOND	TX		07/25/2024	6.990	338,912		430,000
100161335	FONTANA	CA		07/25/2024	6.250	405,222		611,000
100161336	GEORGETOWN	TX		07/25/2024	7.125	254,450		354,000
100161337	CHARLOTTE	NC		07/25/2024	7.625	312,513		390,000
100161338	MANTECA	CA		07/25/2024	6.990	491,506		705,000
100161339	CHARLOTTE	NC		07/25/2024	7.500	274,938		388,900
100161340	FALLING WATERS	WV		07/25/2024	7.125	202,367		265,000
100161341	CONROE	TX		07/25/2024	7.125	238,698		315,000
100161342	HOUSTON	TX		07/25/2024	7.125	276,667		400,000
100161343	MONTGOMERY	TX		07/25/2024	6.125	146,370		295,000
100161344	LAWRENCEVILLE	GA		07/25/2024	7.125	311,932		419,000
100161345	STEPHENSON	VA		07/25/2024	7.625	320,622		419,400

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161346	ROSENBERG	TX		07/25/2024	7.625	225,902		343,000
100161347	CONCORD	NC		07/25/2024	6.500	252,736		340,000
100161348	HOUSTON	TX		07/25/2024	7.125	276,703		390,000
100161349	TEMECULA	CA		07/25/2024	7.875	465,129		605,000
100161350	MANTECA	CA		07/25/2024	6.875	527,698		701,000
100161351	GEORGETOWN	TX		07/25/2024	7.500	306,807		386,000
100161352	CHARLOTTE	NC		07/25/2024	7.500	268,025		376,000
100161353	MCKINNEY	TX		07/25/2024	8.125	303,781		383,000
100161354	FORNEY	TX		07/25/2024	7.625	256,696		335,000
100161355	REDLANDS	CA		07/25/2024	7.125	458,787		615,000
100161356	AURORA	CO		07/25/2024	6.875	352,169		475,000
100161357	WINTER GARDEN	FL		07/25/2024	7.125	481,951		615,000
100161358	LAWRENCEVILLE	GA		07/25/2024	7.625	294,412		370,000
100161359	MANTECA	CA		07/25/2024	7.375	538,194		705,500
100161360	FALLING WATERS	WV		07/25/2024	7.625	220,205		286,000
100161361	CHARLOTTE	NC		07/25/2024	6.875	231,724		315,000
100161362	NASHVILLE	TN		07/25/2024	7.625	207,929		340,000
100161363	CHARLOTTE	NC		07/25/2024	7.625	292,173		382,000
100161364	TEMECULA	CA		07/25/2024	6.625	331,616		662,000
100161365	MABLETON	GA		07/25/2024	6.875	307,485		438,000
100161366	NASHVILLE	TN		07/25/2024	7.125	264,215		355,000
100161367	CONCORD	NC		07/25/2024	8.125	259,107		322,000
100161368	MANTECA	CA		07/25/2024	8.625	542,886		660,000
100161369	WENDELL	NC		07/25/2024	7.125	284,132		462,000
100161370	WINTER GARDEN	FL		07/25/2024	7.125	371,856		525,000
100161371	FORNEY	TX		07/25/2024	6.500	247,950		335,000
100161372	MYRTLE BEACH	SC		07/25/2024	7.125	278,297		409,000
100161373	STATESVILLE	NC		07/25/2024	7.625	158,614		208,000
100161374	MOORE	SC		07/25/2024	7.500	229,500		300,000
100161375	DAVENPORT	FL		07/25/2024	6.990	212,759		370,000
100161376	HERMITAGE	TN		07/25/2024	7.500	361,717		500,000
100161377	FALLING WATERS	WV		07/25/2024	7.125	205,317		270,000
100161378	WINTER GARDEN	FL		07/25/2024	7.625	329,019		540,000
100161379	AUBURNDALE	FL		07/25/2024	7.990	222,661		319,000
100161380	GEORGETOWN	TX		07/25/2024	6.750	189,802		370,000
100161381	LONGS	SC		07/25/2024	6.500	261,356		365,000
100161382	PINEVILLE	NC		07/25/2024	7.125	283,609		470,000
100161383	NEW BRAUNFELS	TX		07/25/2024	6.990	328,119		440,000
100161384	CONROE	TX		07/25/2024	7.990	227,142		300,000
100161385	ALBEMARLE	NC		07/25/2024	6.375	211,598		285,000
100161386	WINTER GARDEN	FL		07/25/2024	7.125	379,796		525,000
100161387	CONCORD	NC		07/25/2024	7.500	259,712		350,000
100161388	FORNEY	TX		07/25/2024	7.625	253,960		315,000
100161389	CONCORD	NC		07/25/2024	7.125	261,606		349,000
100161390	FARMERSVILLE	TX		07/25/2024	8.625	242,570		300,000
100161391	STOCKTON	CA		07/25/2024	7.625	445,160		580,000
100161392	KANNAPOLIS	NC		07/25/2024	7.125	231,768		339,000
100161393	GALLATIN	TN		07/25/2024	7.625	295,049		395,000
100161394	CONCORD	NC		07/25/2024	6.625	254,480		338,000
100161395	PRINCETON	TX		07/25/2024	7.625	238,065		333,000
100161396	DAYTONA BEACH	FL		07/25/2024	7.125	238,490		485,000
100161397	FORNEY	TX		07/25/2024	7.990	270,993		355,000
100161401	FOUNTAIN VALLEY	CA		07/26/2024	7.875	1,082,813		1,425,000
100161402	MARIETTA	GA		07/26/2024	7.875	962,550		1,635,000
100161403	MORGANVILLE	NJ		07/26/2024	7.875	1,319,625		1,710,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161404	SHERMAN OAKS	CA		07/26/2024	7.875	2,132,000		2,600,000
100161405	DUNEDIN	FL		07/26/2024	7.500	1,375,644		1,519,000
100161406	ATLANTIC BEACH	NC		07/26/2024	7.500	306,000		413,000
100161407	AUSTIN	TX		07/26/2024	8.125	1,404,880		1,715,000
100161408	HIALEAH	FL		07/26/2024	7.875	441,375		535,000
100161409	LAKEWOOD RANCH	FL		07/26/2024	8.250	1,900,664		2,550,000
100161410	ESCONDIDO	CA		07/26/2024	8.375	660,503		835,000
100161411	BLOOMINGTON	CA		07/26/2024	7.750	424,309		595,000
100161412	EASTVALE	CA		07/26/2024	7.500	702,958		860,000
100161413	PORT RICHEY	FL		07/26/2024	7.625	116,891		190,000
100161414	VANCOUVER	WA		07/29/2024	7.125	416,988		570,000
100161415	ROSEVILLE	CA		07/29/2024	7.625	433,868		564,990
100161416	LUTHER	OK		07/29/2024	7.625	421,687		670,000
100161417	HOMESTEAD	FL		07/29/2024	7.625	535,311		775,000
100161418	PEMBROKE PINES	FL		07/29/2024	7.490	541,115		670,000
100161419	MOUNT PROSPECT	IL		07/29/2024	7.625	209,764		350,000
100161420	CUMMING	GA		07/29/2024	7.125	359,212		475,000
100161421	LAKESIDE	CA		07/29/2024	7.500	679,482		1,015,000
100161422	ROSEVILLE	CA		07/29/2024	7.125	415,027		585,000
100161423	DAWSONVILLE	GA		07/29/2024	6.990	245,614		394,000
100161424	SUMMERVILLE	SC		07/29/2024	7.500	278,984		345,000
100161425	DALLAS	TX		07/29/2024	7.500	312,798		486,000
100161426	DECATUR	AL		07/29/2024	7.125	246,711		330,000
100161427	PHENIX CITY	AL		07/29/2024	6.375	161,540		250,000
100161428	MCALLEN	TX		07/29/2024	7.375	317,628		419,000
100161429	REHOBOTH BEACH	DE		07/29/2024	7.625	551,884		802,000
100161430	PRESCOTT	AZ		07/29/2024	6.875	713,539		960,000
100161431	CLOVIS	CA		07/29/2024	8.125	317,189		412,000
100161432	ARVADA	CO		07/29/2024	6.500	404,512		545,000
100161433	RALEIGH	NC		07/29/2024	7.625	267,226		376,000
100161434	GLENDORA	CA		07/29/2024	7.375	643,208		850,000
100161435	PLANO	TX		07/29/2024	7.125	228,845		302,000
100161436	HOUSTON	TX		07/29/2024	7.625	274,682		378,000
100161437	ROYSE CITY	TX		07/29/2024	7.625	270,395		330,000
100161438	DELAWARE	OH		07/29/2024	7.125	237,812		314,000
100161439	NORTH MYRTLE BEACH	SC		07/29/2024	7.490	733,044		1,013,000
100161440	AUBREY	TX		07/29/2024	7.125	250,037		340,000
100161441	CEDAR PARK	TX		07/29/2024	6.875	276,961		370,000
100161442	PRAIRIE GROVE	AR		07/29/2024	6.875	278,560		372,000
100161443	ROCKY MOUNT	MO		07/30/2024	7.990	498,938		620,000
100161444	ESTERO	FL		07/30/2024	7.875	619,391		885,000
100161445	FORT LAUDERDALE	FL		07/30/2024	7.875	465,168		605,000
100161446	POOLER	GA		07/30/2024	6.875	237,707		370,000
100161447	PLANO	TX		07/30/2024	7.625	497,371		620,000
100161448	BRANDON	FL		07/30/2024	6.490	245,222		355,000
100161449	MERIDIANVILLE	AL		07/30/2024	5.375	199,826		335,000
100161450	WENDELL	NC		07/30/2024	6.625	216,028		343,000
100161451	KYLE	TX		07/30/2024	6.625	218,846		315,000
100161452	FORNEY	TX		07/30/2024	6.875	220,338		317,000
100161453	PFLUGERVILLE	TX		07/30/2024	7.490	244,290		340,000
100161454	ROSENBERG	TX		07/30/2024	5.990	224,931		330,000
100161455	INDIAN TRAIL	NC		07/30/2024	6.990	244,494		349,000
100161456	OKLAHOMA CITY	OK		07/30/2024	6.990	221,427		310,000
100161457	MARIETTA	GA		07/30/2024	7.625	276,127		384,000
100161458	OVERLAND PARK	KS		07/30/2024	7.625	331,813		469,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161459	MARIETTA	GA		07/30/2024	7.490	495,817		650,000
100161460	PANAMA CITY BEACH	FL		07/30/2024	7.990	465,072		645,000
100161461	AUSTIN	TX		07/30/2024	6.990	501,500		643,000
100161462	FORT PIERCE	FL		07/30/2024	6.875	276,984		380,000
100161463	HOWELL	NJ		07/30/2024	7.625	554,797		720,000
100161464	ANNA	TX		07/30/2024	7.250	264,138		355,000
100161465	TEMPLE	TX		07/30/2024	7.500	281,482		390,000
100161466	PALM DESERT	CA		07/30/2024	7.990	440,930		570,000
100161467	FISHERVILLE	KY		07/30/2024	8.000	389,192		530,000
100161468	POOLER	GA		07/30/2024	6.875	209,121		300,000
100161469	MISSOULA	MT		07/30/2024	6.500	224,610		340,000
100161470	POOLER	GA		07/30/2024	6.875	209,121		300,000
100161471	LEHIGH ACRES	FL		07/30/2024	7.875	279,903		387,000
100161472	TOMBALL	TX		07/30/2024	6.990	205,703		289,000
100161473	MURFREESBORO	TN		07/30/2024	7.625	289,203		410,000
100161474	IRVINE	CA		07/30/2024	7.500	640,229		840,000
100161475	HAYWARD	CA		07/30/2024	7.500	895,094		1,170,000
100161476	MELBOURNE	FL		07/30/2024	7.375	222,905		330,000
100161477	INDIAN TRAIL	NC		07/30/2024	7.625	258,438		315,000
100161478	COLLINGSWOOD	NJ		07/30/2024	7.875	264,806		330,000
100161479	MARIETTA	GA		07/30/2024	6.990	507,764		800,000
100161480	BOWLING GREEN	KY		07/30/2024	7.625	220,252		312,000
100161481	OXNARD	CA		07/30/2024	7.875	512,246		710,000
100161482	FORT WORTH	TX		07/30/2024	7.000	214,726		310,000
100161483	PASADENA	TX		07/30/2024	7.625	311,666		395,000
100161484	FORT WORTH	TX		07/30/2024	7.625	220,450		330,000
100161485	MAGNOLIA	TX		07/30/2024	7.625	224,153		278,000
100161486	NARRAGANSETT	RI		07/30/2024	6.990	475,840		675,000
100161487	LEWISVILLE	TX		07/30/2024	7.625	212,753		360,000
100161488	FLOWER MOUND	TX		07/30/2024	7.625	261,445		360,000
100161489	LOS ANGELES	CA		07/30/2024	6.875	1,099,666		1,900,000
100161490	NEW ORLEANS	LA		07/30/2024	7.875	314,472		425,000
100161491	SAINT GEORGE	UT		07/30/2024	7.500	267,543		418,000
100161492	FORT MYERS BEACH	FL		07/30/2024	7.500	449,741		700,000
100161493	INDIANAPOLIS	IN		07/30/2024	7.990	347,618		460,000
100161494	OAK HARBOR	WA		07/30/2024	7.625	358,202		520,000
100161495	WOONSOCKET	RI		07/30/2024	7.990	444,442		585,000
100161496	WILLIAMSBURG	VA		07/30/2024	6.990	342,898		480,000
100161497	TROPHY CLUB	TX		07/30/2024	7.990	403,018		528,000
100161498	PHOENIX	AZ		07/30/2024	7.625	340,268		475,000
100161499	HIAWASSEE	GA		07/30/2024	7.624	336,988		448,000
100161500	CANAL WINCHESTER	OH		07/30/2024	7.625	232,126		300,000
100161501	BOWLING GREEN	KY		07/30/2024	7.625	216,641		282,000
100161502	MENIFEE	CA		07/30/2024	7.500	506,737		680,000
100161503	FARMINGTON	AR		07/30/2024	7.250	289,092		405,000
100161504	BRIDGEPORT	CT		07/30/2024	7.500	509,275		680,000
100161505	BRIDGEPORT	CT		07/30/2024	7.500	333,553		438,000
100161506	OAKLAND	CA		07/30/2024	8.125	522,204		675,000
100161507	FAYETTEVILLE	NC		07/30/2024	6.490	283,120		410,000
100161508	FORT WORTH	TX		07/30/2024	7.500	339,047		452,000
100161509	LAS VEGAS	NV		07/30/2024	7.625	304,498		400,000
100161510	FRISCO	TX		07/30/2024	7.990	426,398		589,000
100161511	MCMINNVILLE	OR		07/30/2024	7.625	480,173		625,000
100161512	TACOMA	WA		07/30/2024	7.990	329,774		450,000
100161513	ONTARIO	CA		07/30/2024	7.500	605,077		790,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161514	DUNEDIN	FL		07/30/2024	7.625	317,805		432,000
100161515	POOLER	GA		07/30/2024	7.625	308,764		407,000
100161516	HORSHAM	PA		07/30/2024	7.000	303,167		410,000
100161517	AUBURN	GA		07/30/2024	7.375	256,551		363,000
100161518	WATERBURY	CT		07/30/2024	7.500	254,575		370,000
100161519	HESPERIA	CA		07/30/2024	8.625	331,528		410,000
100161520	DAVENPORT	FL		07/30/2024	7.490	274,733		377,000
100161521	COVINGTON	GA		07/30/2024	7.625	236,232		325,000
100161522	MESA	AZ		07/30/2024	7.625	392,652		520,000
100161523	THOUSAND OAKS	CA		07/30/2024	7.500	527,883		795,000
100161524	MESA	AZ		07/30/2024	5.990	351,420		484,000
100161525	DUCK CREEK VILLAGE	UT		07/30/2024	7.990	328,812		430,000
100161526	SAINT GEORGE	UT		07/30/2024	7.625	337,753		460,000
100161527	FORT MYERS	FL		07/30/2024	8.125	307,878		425,000
100161528	PRINCETON	TX		07/30/2024	7.250	229,862		319,000
100161529	BRYAN	TX		07/30/2024	7.250	213,746		335,000
100161530	PAWTUCKET	RI		07/30/2024	7.625	383,923		565,000
100161531	CHULA VISTA	CA		07/30/2024	7.375	872,131		1,220,000
100161532	HILTON HEAD ISLAND	SC		07/30/2024	7.625	404,102		525,000
100161533	MYERSVILLE	MD		07/30/2024	7.875	346,011		450,000
100161534	CINCINNATI	OH		07/30/2024	7.625	533,886		703,000
100161535	CENTERTON	AR		07/30/2024	7.625	371,552		485,000
100161536	FERNANDINA BEACH	FL		07/30/2024	8.125	372,293		491,000
100161537	KATY	TX		07/30/2024	7.500	336,377		440,000
100161538	AUBREY	TX		07/30/2024	7.625	267,091		348,500
100161539	BELGRADE	MT		07/30/2024	7.625	414,396		550,000
100161540	MALDEN	MA		07/30/2024	7.375	819,318		1,075,000
100161541	TAMPA	FL		07/30/2024	8.125	323,823		435,000
100161542	MERIDIAN	ID		07/30/2024	5.625	344,777		467,000
100161543	JACKSON	NJ		07/30/2024	7.625	645,272		900,000
100161544	AUBURN	AL		07/30/2024	6.875	253,153		345,000
100161545	SACRAMENTO	CA		07/30/2024	7.375	458,143		620,000
100161546	ACWORTH	GA		07/30/2024	7.375	297,979		396,000
100161547	ATHENS	GA		07/30/2024	7.125	302,552		380,000
100161548	LOS ANGELES	CA		07/30/2024	7.625	500,194		780,000
100161549	DURHAM	NC		07/30/2024	7.625	295,443		387,000
100161550	SAN JOSE	CA		07/30/2024	7.375	1,274,431		1,675,000
100161551	BONNEY LAKE	WA		07/30/2024	6.000	404,520		590,000
100161552	FORT WORTH	TX		07/30/2024	7.624	269,625		350,000
100161553	WORCESTER	MA		07/30/2024	7.625	531,613		700,000
100161554	CHICAGO	IL		07/30/2024	7.990	590,744		770,000
100161555	PLANO	TX		07/30/2024	7.500	269,621		350,000
100161556	GLENDALE	AZ		07/30/2024	7.250	373,572		495,000
100161557	CELINA	TX		07/30/2024	7.625	330,114		484,000
100161558	PORT SAINT LUCIE	FL		07/30/2024	7.625	286,699		354,000
100161559	PALM COAST	FL		07/30/2024	7.125	374,395		500,000
100161560	COOPER CITY	FL		07/30/2024	7.625	309,787		445,000
100161561	UNITED KINGDOM	GBR		07/29/2024	5.790	213,697		394,287
100161562	UNITED KINGDOM	GBR		07/29/2024	5.740	193,492		262,852
100161563	UNITED KINGDOM	GBR		07/29/2024	5.740	271,582		400,546
100161564	UNITED KINGDOM	GBR		07/29/2024	5.740	155,888		225,307
100161565	UNITED KINGDOM	GBR		07/29/2024	5.790	97,430		130,177
100161566	UNITED KINGDOM	GBR		07/29/2024	5.740	250,941		388,029
100161567	UNITED KINGDOM	GBR		07/29/2024	5.790	126,659		162,722
100161568	UNITED KINGDOM	GBR		07/29/2024	5.790	89,636		115,157

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161569	UNITED KINGDOM	GBR		07/29/2024	6.640	142,672		181,497
100161570	UNITED KINGDOM	GBR		07/29/2024	5.740	151,991		195,266
100161571	UNITED KINGDOM	GBR		07/29/2024	5.740	82,816		106,395
100161572	UNITED KINGDOM	GBR		07/29/2024	6.590	124,015		212,790
100161573	UNITED KINGDOM	GBR		07/29/2024	6.990	138,428		187,756
100161574	UNITED KINGDOM	GBR		07/29/2024	6.990	126,702		200,273
100161575	UNITED KINGDOM	GBR		07/29/2024	5.740	165,631		212,790
100161576	UNITED KINGDOM	GBR		07/29/2024	5.790	129,582		166,477
100161577	UNITED KINGDOM	GBR		07/29/2024	5.790	152,086		212,790
100161578	UNITED KINGDOM	GBR		07/29/2024	5.740	73,073		93,878
100161579	UNITED KINGDOM	GBR		07/29/2024	5.740	73,073		93,878
100161580	UNITED KINGDOM	GBR		07/29/2024	5.790	175,374		225,307
100161581	UNITED KINGDOM	GBR		07/29/2024	5.740	99,379		127,674
100161582	UNITED KINGDOM	GBR		07/29/2024	5.740	116,916		150,205
100161583	UNITED KINGDOM	GBR		07/29/2024	5.740	126,659		162,722
100161584	UNITED KINGDOM	GBR		07/29/2024	6.690	880,205		1,502,047
100161585	UNITED KINGDOM	GBR		07/29/2024	6.540	116,669		187,756
100161586	UNITED KINGDOM	GBR		07/29/2024	6.640	317,750		433,090
100161587	UNITED KINGDOM	GBR		07/29/2024	5.790	296,162		513,199
100161588	UNITED KINGDOM	GBR		07/29/2024	5.790	228,709		488,165
100161589	UNITED KINGDOM	GBR		07/29/2024	6.390	117,206		150,205
100161590	UNITED KINGDOM	GBR		07/29/2024	6.390	102,555		131,429
100161591	UNITED KINGDOM	GBR		07/29/2024	6.590	91,385		200,273
100161592	UNITED KINGDOM	GBR		07/29/2024	6.390	194,519		300,409
100161593	UNITED KINGDOM	GBR		07/29/2024	6.390	102,808		131,429
100161594	UNITED KINGDOM	GBR		07/29/2024	6.790	131,193		325,443
100161595	UNITED KINGDOM	GBR		07/29/2024	6.640	73,434		93,878
100161596	UNITED KINGDOM	GBR		07/29/2024	6.440	339,790		463,131
100161597	UNITED KINGDOM	GBR		07/29/2024	5.790	77,944		100,136
100161598	UNITED KINGDOM	GBR		07/29/2024	6.390	375,058		782,316
100161599	UNITED KINGDOM	GBR		07/29/2024	6.640	156,660		200,273
100161600	UNITED KINGDOM	GBR		07/29/2024	6.390	526,649		719,731
100161601	UNITED KINGDOM	GBR		07/29/2024	6.390	247,719		331,702
100161602	UNITED KINGDOM	GBR		07/29/2024	5.990	112,045		143,946
100161603	UNITED KINGDOM	GBR		07/29/2024	5.990	121,788		156,463
100161604	UNITED KINGDOM	GBR		07/29/2024	5.990	123,412		550,750
100161605	UNITED KINGDOM	GBR		07/29/2024	5.990	312,166		638,370
100161606	UNITED KINGDOM	GBR		07/29/2024	5.990	324,767		813,609
100161607	UNITED KINGDOM	GBR		07/29/2024	5.890	126,762		175,239
100161608	UNITED KINGDOM	GBR		07/29/2024	5.740	243,575		312,926
100161609	UNITED KINGDOM	GBR		07/29/2024	5.790	95,482		125,171
100161610	UNITED KINGDOM	GBR		07/29/2024	6.540	259,762		331,702
100161611	UNITED KINGDOM	GBR		07/29/2024	5.740	136,402		175,239
100161612	UNITED KINGDOM	GBR		07/29/2024	6.640	385,708		525,716
100161613	UNITED KINGDOM	GBR		07/29/2024	5.790	91,642		118,912
100161614	UNITED KINGDOM	GBR		07/29/2024	7.240	99,047		131,429
100161615	UNITED KINGDOM	GBR		07/29/2024	5.790	288,162		725,989
100161616	UNITED KINGDOM	GBR		07/29/2024	5.740	350,749		450,614
100161617	UNITED KINGDOM	GBR		07/29/2024	5.790	233,832		463,131
100161618	UNITED KINGDOM	GBR		07/29/2024	5.790	152,086		274,123
100161619	UNITED KINGDOM	GBR		07/29/2024	5.740	749,567		1,063,950
100161620	UNITED KINGDOM	GBR		07/29/2024	5.790	126,659		206,531
100161621	UNITED KINGDOM	GBR		07/29/2024	5.740	487,151		625,853
100161622	UNITED KINGDOM	GBR		07/29/2024	5.740	92,559		118,912
100161623	UNITED KINGDOM	GBR		07/29/2024	5.740	537,787		769,799

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161624	UNITED KINGDOM	GBR		07/29/2024	6.640	1,928,538		2,628,581
100161625	UNITED KINGDOM	GBR		07/29/2024	5.740	194,860		256,600
100161626	UNITED KINGDOM	GBR		07/29/2024	5.740	224,089		287,892
100161627	UNITED KINGDOM	GBR		07/29/2024	5.740	133,479		171,484
100161628	UNITED KINGDOM	GBR		07/29/2024	5.740	132,018		169,606
100161629	UNITED KINGDOM	GBR		07/29/2024	5.740	117,890		151,456
100161630	UNITED KINGDOM	GBR		07/29/2024	5.790	288,162		463,131
100161631	UNITED KINGDOM	GBR		07/29/2024	5.740	247,381		337,960
100161632	UNITED KINGDOM	GBR		07/29/2024	5.740	321,520		413,063
100161633	UNITED KINGDOM	GBR		07/29/2024	6.640	76,372		97,633
100161634	UNITED KINGDOM	GBR		07/29/2024	6.440	163,991		500,682
100161635	UNITED KINGDOM	GBR		07/29/2024	5.990	142,898		262,858
100161636	UNITED KINGDOM	GBR		07/29/2024	5.990	89,636		123,794
100161637	UNITED KINGDOM	GBR		07/29/2024	5.990	194,860		350,478
100161638	UNITED KINGDOM	GBR		07/29/2024	5.790	192,108		325,443
100161639	UNITED KINGDOM	GBR		07/29/2024	5.790	400,226		813,609
100161640	UNITED KINGDOM	GBR		07/29/2024	5.740	673,523		1,789,939
100161641	UNITED KINGDOM	GBR		07/29/2024	6.590	229,025		319,185
100161642	UNITED KINGDOM	GBR		07/29/2024	5.740	164,657		211,538
100161643	DEN HAAG	NLD		07/29/2024	5.280	292,195		372,852
100161644	S-GRAVENHAGE	NLD		07/29/2024	4.610	488,499		807,846
100161645	S-GRAVENHAGE	NLD		07/29/2024	4.610	17,972		807,846
100161646	HANK	NLD		07/29/2024	5.350	324,661		564,457
100161647	S-HERTOGENBOSCH	NLD		07/29/2024	5.650	119,042		333,703
100161648	ROTTERDAM	NLD		07/29/2024	5.450	308,013		413,961
100161649	ROTTERDAM	NLD		07/29/2024	5.450	214,043		287,668
100161650	GRONINGEN	NLD		07/29/2024	5.500	848,178		1,082,307
100161651	AMERSFOORT	NLD		07/29/2024	5.400	1,937,037		2,648,286
100161652	ZEIST	NLD		07/29/2024	5.400	1,401,454		1,916,046
100161653	GORREDIJK	NLD		07/29/2024	5.900	300,312		383,209
100161654	GORREDIJK	NLD		07/29/2024	5.900	7,575		383,209
100161655	TILBURG	NLD		07/29/2024	5.350	194,526		477,769
100161656	MEPPEL	NLD		07/29/2024	5.900	186,680		226,150
100161657	MEPPEL	NLD		07/29/2024	5.900	27,055		32,775
100161658	LEEUWARDEN	NLD		07/29/2024	5.850	150,156		179,629
100161659	LEEUWARDEN	NLD		07/29/2024	5.850	10,010		11,975
100161660	LEEUWARDEN	NLD		07/29/2024	5.850	170,447		203,904
100161661	LEEUWARDEN	NLD		07/29/2024	5.850	11,363		13,594
100161662	AMSTERDAM	NLD		07/29/2024	4.500	661,154		1,113,378
100161663	AMSTERDAM	NLD		07/29/2024	4.500	22,799		1,113,378
100161664	EDE	NLD		07/29/2024	5.850	321,956		429,816
100161665	HARLINGEN	NLD		07/29/2024	5.550	327,096		419,459
100161666	HENGELO	NLD		07/29/2024	5.500	397,710		478,494
100161667	SPAUBEEK	NLD		07/29/2024	6.000	336,836		429,816
100161668	SCHIEDAM	NLD		07/29/2024	5.600	1,011,320		1,209,698
100161669	WEERT	NLD		07/29/2024	5.450	142,851		227,854
100161670	SCHIEDAM	NLD		07/29/2024	5.850	754,837		963,202
100161671	SCHIEDAM	NLD		07/29/2024	5.850	50,323		963,202
100161672	S-GRAVENHAGE	NLD		07/29/2024	5.650	275,962		352,138
100161673	ROOSENDAAL	NLD		07/29/2024	5.450	242,684		357,317
100161674	ZWIJNDRECHT	NLD		07/29/2024	5.650	178,564		227,854
100161675	SCHIEDAM	NLD		07/29/2024	5.450	400,416		666,991
100161676	ROTTERDAM	NLD		07/29/2024	5.450	211,030		336,603
100161677	BREDA	NLD		07/29/2024	5.900	178,997		246,497
100161678	BREDA	NLD		07/29/2024	5.900	27,055		246,497

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161679	AMSTERDAM	NLD.		07/29/2024	5.500	301,935		414,280
100161680	AMSTERDAM	NLD.		07/29/2024	5.450	210,876		480,565
100161681	AMSTERDAM	NLD.		07/29/2024	5.450	256,599		517,850
100161682	HILVERSUM	NLD.		07/29/2024	5.500	492,403		686,298
100161683	FARSUM	NLD.		07/29/2024	5.600	194,797		308,639
100161684	FARSUM	NLD.		07/29/2024	5.600	24,891		308,639
100161685	GELEEN	NLD.		07/29/2024	6.000	316,545		403,923
100161686	ROTTERDAM	NLD.		07/29/2024	5.750	233,756		455,708
100161687	S-GRAVENHAGE	NLD.		07/29/2024	5.650	1,327,053		1,693,370
100161688	AMSTERDAM	NLD.		07/29/2024	5.550	257,034		378,445
100161689	ZAANDAM	NLD.		07/29/2024	5.550	381,932		609,199
100161690	WESTERVOORT	NLD.		07/29/2024	4.980	117,690		150,177
100161691	WESTERVOORT	NLD.		07/29/2024	4.980	7,846		150,177
100161692	NIJMEGEN	NLD.		07/29/2024	5.900	25,432		486,779
100161693	NIJMEGEN	NLD.		07/29/2024	5.900	381,477		486,779
100161694	S-GRAVENHAGE	NLD.		07/29/2024	5.650	562,746		740,525
100161695	MONTFOORT	NLD.		07/29/2024	5.550	344,141		548,921
100161696	NIEUWERKERK AAN DEN IJSSEL	NLD.		07/29/2024	5.600	280,020		357,317
100161697	AMSTERDAM	NLD.		07/29/2024	5.500	2,504,221		3,521,382
100161698	VENLO	NLD.		07/29/2024	5.800	641,206		818,203
100161699	ROTTERDAM	NLD.		07/29/2024	5.350	3,571,274		5,793,262
100161700	HAARLEM	NLD.		07/29/2024	5.650	530,280		714,633
100161701	S-GRAVENHAGE	NLD.		07/29/2024	5.550	71,967		98,392
100161702	TIEL	NLD.		07/29/2024	5.650	1,103,848		1,800,048
100161703	LA JOLLA	CA.		07/30/2024	10.750	5,141,910		7,650,000
100161704	ENGLEWOOD	NJ.		07/30/2024	7.499	461,304		560,000
100161705	LAS VEGAS	NV.		07/30/2024	9.499	651,495		700,000
100161706	EDGEWATER	FL.		07/30/2024	6.999	228,277		365,000
100161707	ORLANDO	FL.		07/30/2024	7.249	1,036,641		1,400,000
100161708	NEWARK	DE.		07/30/2024	7.249	217,561		303,000
100161709	MIAMI	FL.		07/30/2024	7.624	480,296		620,000
100161710	AURORA	CO.		07/30/2024	8.249	416,119		588,000
100161711	CROWN POINT	IN.		07/30/2024	7.874	232,214		335,000
100161712	LAS VEGAS	NV.		07/30/2024	7.499	379,609		492,000
100161713	ROSEVILLE	CA.		07/30/2024	7.499	566,437		800,000
100161714	ROSLYN HEIGHTS	NY.		07/30/2024	7.124	609,895		1,475,000
100161715	PEORIA	AZ.		07/30/2024	8.874	406,613		510,000
100161716	ELIZABETH	NJ.		07/30/2024	7.499	423,660		590,000
100161717	PORT SAINT LUCIE	FL.		07/30/2024	7.999	352,805		432,000
100161718	NEWPORT BEACH	CA.		07/30/2024	8.750	2,581,013		3,700,000
100161719	WINTER GARDEN	FL.		07/30/2024	7.624	683,545		846,000
100161720	DUNMORE	PA.		07/30/2024	7.749	152,761		203,000
100161721	SETAUKET	NY.		07/30/2024	7.250	803,647		989,000
100161722	MOUNT STERLING	OH.		07/30/2024	7.874	119,359		200,000
100161724	SUNLAND	CA.		07/30/2024	8.625	1,128,345		1,450,000
100161725	JUPITER	FL.		07/30/2024	8.500	371,437		440,000
100161726	EL PASO	TX.		07/30/2024	7.625	190,626		307,000
100161727	PALM COAST	FL.		07/30/2024	7.500	332,635		539,000
100161728	MONTICELLO	NY.		07/30/2024	7.874	211,786		295,000
100161729	LAS VEGAS	NV.		07/30/2024	7.875	352,192		485,000
100161730	NEW SMYRNA BEACH	FL.		07/30/2024	7.624	255,015		325,000
100161731	FAIRLESS HILLS	PA.		07/30/2024	7.499	278,637		430,000
100161732	DAYTONA BEACH	FL.		07/30/2024	7.875	311,311		390,000
100161733	SAN JOSE	CA.		07/30/2024	8.250	880,025		1,065,000
100161734	NEW BRUNSWICK	NJ.		07/30/2024	8.874	527,706		750,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161735	HIALEAH	FL		07/30/2024	7.500	310,547		500,000
100161736	PINECREST	FL		07/30/2024	8.625	3,870,170		5,480,000
100161737	PATCHOGUE	NY		07/30/2024	8.250	407,140		520,000
100161738	CENTRAL ISLIP	NY		07/30/2024	7.749	378,430		535,000
100161739	NEW HAVEN	CT		07/30/2024	9.999	286,400		369,000
100161740	DORAL	FL		07/30/2024	7.999	556,507		670,000
100161741	WALNUT	CA		07/30/2024	8.375	932,111		2,000,000
100161742	TARZANA	CA		07/30/2024	8.500	403,625		545,000
100161743	HOUSTON	TX		07/30/2024	9.500	520,014		711,000
100161744	TAMPA	FL		07/30/2024	8.375	481,766		590,000
100161745	NORTHLAKE	TX		07/30/2024	7.875	658,383		805,000
100161746	VISALIA	CA		07/30/2024	7.500	284,543		397,000
100161747	COCONUT CREEK	FL		07/30/2024	8.249	222,174		280,000
100161748	CLAREMORE	OK		07/30/2024	7.990	147,968		222,000
100161750	WILMINGTON	OH		07/30/2024	8.874	243,176		365,000
100161751	BAKERSFIELD	CA		07/30/2024	8.999	235,437		299,000
100161753	HACKETTSTOWN	NJ		07/31/2024	7.380	288,387		507,000
100161754	HACKETTSTOWN	NJ		07/31/2024	7.360	294,014		519,000
100161755	HACKETTSTOWN	NJ		07/31/2024	7.290	260,970		506,000
100161756	BELLPORT	NY		07/31/2024	8.280	443,456		533,000
100161757	FLANDERS	NY		07/31/2024	8.050	544,698		655,000
100161760	HACKETTSTOWN	NJ		07/31/2024	7.190	301,692		544,000
100161761	PHILADELPHIA	PA		07/31/2024	8.000	246,480		320,000
100161762	TRENTON	NJ		07/31/2024	7.980	204,713		265,000
100161763	HACKETTSTOWN	NJ		07/31/2024	7.360	296,846		524,000
100161764	HACKETTSTOWN	NJ		07/31/2024	7.400	290,953		513,000
100161765	BRIDGETON	NJ		07/31/2024	7.450	119,141		180,000
100161766	LUSBY	MD		07/31/2024	7.800	201,469		299,500
100161767	TRENTON	NJ		07/31/2024	7.970	193,744		250,000
100161768	MASTIC	NY		07/31/2024	8.180	440,748		530,000
100161769	NEWARK	NJ		07/31/2024	7.350	491,726		740,000
100161770	MONROE	NY		07/31/2024	8.210	411,040		550,000
100161771	TRENTON	NJ		07/31/2024	7.740	212,438		275,000
100161772	BABYLON	NY		07/31/2024	8.410	524,160		630,000
100161774	RIVERHEAD	NY		07/31/2024	8.450	561,330		675,000
100161775	TRENTON	NJ		07/31/2024	7.750	173,256		225,000
100161777	PHILADELPHIA	PA		07/31/2024	8.350	367,525		480,000
100161778	HUNTINGTON STATION	NY		07/31/2024	7.650	427,746		595,000
100161779	CHICAGO HEIGHTS	IL		07/31/2024	7.765	103,204		135,000
100161780	SAVANNAH	GA		07/31/2024	6.850	312,325		548,000
100161781	DETROIT	MI		07/31/2024	8.650	140,252		180,000
100161782	HACKETTSTOWN	NJ		07/31/2024	7.230	261,606		512,000
100161785	SAINT STEPHEN	SC		07/31/2024	7.850	307,318		425,000
100161786	YONKERS	NY		07/31/2024	7.800	469,787		612,000
100161787	LAWRENCE	MA		07/31/2024	7.290	504,505		705,000
100161788	LAUDERDALE LAKES	FL		07/31/2024	7.595	297,034		450,000
100161789	HACKETTSTOWN	NJ		07/31/2024	7.160	269,194		525,000
100161790	NEWARK	NJ		07/31/2024	7.590	615,300		800,000
100161791	PHILADELPHIA	PA		07/31/2024	7.650	138,969		225,000
100161793	SAUK VILLAGE	IL		07/31/2024	7.990	110,436		145,000
100161795	CANTON	OH		07/31/2024	8.080	88,810		118,000
100161796	PHILADELPHIA	PA		07/31/2024	8.400	257,500		360,000
100161798	TRENTON	NJ		07/31/2024	8.060	127,611		165,000
100161799	NORCROSS	GA		07/31/2024	7.600	231,939		355,000
100161801	PAYETTE	ID		07/31/2024	7.940	362,268		580,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161802	TUNNEL HILL	GA		07/31/2024	6.930	214,200		306,000
100161803	HACKETTSTOWN	NJ		07/31/2024	7.298	258,936		536,000
100161805	HACKETTSTOWN	NJ		07/31/2024	7.613	267,573		518,000
100161806	MILLVILLE	NJ		07/31/2024	8.640	184,752		240,000
100161807	THE BRONX	NY		07/31/2024	7.870	1,063,475		1,475,000
100161808	NEWBURGH	NY		07/31/2024	8.680	295,969		385,000
100161809	CARBONDALE	PA		07/31/2024	8.710	131,516		170,000
100161810	WASHINGTON	IN		07/31/2024	8.420	109,931		165,000
100161811	POMONA	NY		07/31/2024	7.100	558,168		820,000
100161812	MONTICELLO	NY		07/31/2024	7.660	273,645		360,000
100161813	BOONE	NC		07/31/2024	6.720	109,892		260,000
100161814	ROOSEVELT	NJ		07/31/2024	7.700	327,878		458,000
100161817	ALLENTOWN	PA		07/31/2024	8.000	77,972		102,000
100161818	ZANESVILLE	OH		07/31/2024	7.860	99,355		145,000
100161820	PHILADELPHIA	PA		07/31/2024	8.030	134,597		175,000
100161821	LINDENWOLD	NJ		07/31/2024	7.500	137,988		192,000
100161823	SCRANTON	PA		07/31/2024	8.590	260,069		335,000
100161824	FRANKLIN PARK	IL		07/31/2024	7.610	304,865		425,000
100161825	NEWTON	NJ		07/31/2024	7.690	373,391		540,000
100161826	HANOVAR	PA		07/31/2024	8.460	388,688		502,000
100161827	PHILADELPHIA	PA		07/31/2024	7.580	170,848		240,000
100161828	PITTSBURGH	PA		07/31/2024	7.200	182,070		275,000
100161830	TOBYHANNA	PA		07/31/2024	7.860	298,803		432,000
100161831	RIDGEFIELD PARK	NJ		07/31/2024	7.950	142,327		197,000
100161832	CORINTH	MS		07/31/2024	8.110	187,733		260,000
100161834	TYLER	TX		07/31/2024	8.260	129,054		170,000
100161835	WAIANAE	HI		07/31/2024	7.860	1,009,769		1,330,000
100161836	EAST ELMHURST	NY		07/31/2024	7.500	687,187		1,120,000
100161837	KANSAS CITY	KS		07/31/2024	7.840	117,933		230,000
100161838	CHICAGO	IL		07/31/2024	7.990	307,791		460,000
100161840	PHILADELPHIA	PA		07/31/2024	8.490	154,454		202,000
100161841	MOUNT ARLINGTON	NJ		07/31/2024	7.325	162,643		355,000
100161842	MORGANTOWN	WV		07/31/2024	8.040	224,035		293,000
100161843	PHILADELPHIA	PA		07/31/2024	7.680	109,694		155,000
100161847	SCOTRUN	PA		07/31/2024	8.440	108,222		160,000
100161848	CHESTER	PA		07/31/2024	7.650	82,604		138,000
100161849	SCRANTON	PA		07/31/2024	8.750	185,269		241,000
100161851	WOODRIDGE	NY		07/31/2024	7.150	191,828		272,000
100161852	ATLANTIC CITY	NJ		07/31/2024	7.445	176,452		230,000
100161853	INDIANAPOLIS	IN		07/31/2024	7.410	100,519		190,000
100161855	ALBANY	NY		07/31/2024	8.510	132,675		175,000
100161856	BAY SHORE	NY		07/31/2024	8.410	447,422		575,000
100161857	GARY	IN		07/31/2024	7.530	121,860		160,000
100161858	VERMILION	OH		07/31/2024	7.900	127,080		179,000
100161860	CEDARVILLE	NJ		07/31/2024	7.700	196,562		275,000
100161861	MELBOURNE	FL		07/31/2024	7.700	136,954		194,000
100161862	LOCH SHELDRAKE	NY		07/31/2024	8.220	167,028		232,000
100161863	NAPLES	FL		07/31/2024	8.200	143,500		400,000
100161865	BALTIMORE	MD		07/31/2024	8.150	100,436		165,000
100161866	CLEVELAND	OH		07/31/2024	8.302	145,238		191,000
100161867	HURLEYVILLE	NY		07/31/2024	7.500	113,512		160,000
100161870	LOS ANGELES	CA		07/31/2024	7.999	561,464		730,000
100161871	LAS VEGAS	NV		07/31/2024	6.999	451,358		596,000
100161873	PORTSMOUTH	OH		07/31/2024	8.125	221,804		270,000
100161874	LONG BEACH	CA		07/31/2024	8.125	341,805		450,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161875	PUYALLUP	WA		07/31/2024	7.999	385,690		500,000
100161877	FRESNO	CA		07/31/2024	7.999	148,841		245,000
100161878	LOS ANGELES	CA		07/31/2024	7.250	395,394		520,000
100161879	ROCKFORD	IL		07/31/2024	8.999	144,837		170,000
100161882	DECATUR	GA		07/31/2024	7.750	247,572		305,000
100161883	HOUSTON	TX		07/31/2024	6.750	198,826		285,000
100161884	LAKEVILLE	MN		07/31/2024	7.875	241,548		296,000
100161885	HOUSTON	TX		07/31/2024	7.499	167,475		207,000
100161886	BALTIMORE	MD		07/31/2024	8.750	236,871		295,000
100161888	LAS VEGAS	NV		07/31/2024	7.999	414,280		670,000
100161889	WESLEY CHAPEL	FL		07/31/2024	7.499	160,825		246,000
100161891	LAS VEGAS	NV		07/31/2024	6.999	113,944		145,000
100161892	COVINA	CA		07/31/2024	8.625	629,412		875,000
100161893	ELKRIDGE	MD		07/31/2024	7.625	291,063		458,000
100161894	ENNIS	TX		07/31/2024	7.375	192,027		253,000
100161896	PORT CHARLOTTE	FL		07/31/2024	8.875	341,500		430,000
100161897	BAYTOWN	TX		07/31/2024	6.750	159,581		250,000
100161898	JURUPA VALLEY	CA		07/31/2024	7.125	345,773		610,000
100161899	AKRON	OH		07/31/2024	8.125	120,791		146,000
100161901	ATLANTA	GA		07/31/2024	7.375	230,584		290,000
100161902	DETROIT	MI		07/31/2024	8.999	121,008		160,000
100161904	BLUE SPRINGS	MO		07/31/2024	6.750	282,251		387,000
100161905	KANSAS CITY	MO		07/31/2024	7.375	148,524		195,000
100161906	ARLINGTON	TX		07/31/2024	7.499	245,623		348,000
100161908	NORMAN	OK		07/31/2024	7.125	156,754		258,000
100161910	HIGH POINT	NC		07/31/2024	7.250	210,204		263,000
100161911	FORT WORTH	TX		07/31/2024	8.750	181,680		225,000
100161912	FAYETTEVILLE	NC		07/31/2024	9.250	139,156		206,000
100161913	MESA	AZ		07/31/2024	7.875	684,484		900,000
100161914	ATLANTA	GA		07/31/2024	7.250	164,869		215,000
100161915	SPRINGFIELD	MA		07/31/2024	7.999	145,390		214,000
100161916	EAST POINT	GA		07/31/2024	6.999	193,132		255,000
100161917	HAYWARD	CA		07/31/2024	7.250	570,869		750,000
100161918	TAMPA	FL		07/31/2024	7.125	252,899		459,000
100161919	FREDERICK	MD		07/31/2024	8.250	249,666		310,000
100161921	SALT LAKE CITY	UT		07/31/2024	6.750	364,480		605,000
100161922	RICHMOND	CA		07/31/2024	7.999	492,645		660,000
100161923	COLUMBUS	GA		07/31/2024	6.750	124,432		167,000
100161924	SOUTH PASADENA	FL		07/31/2024	8.250	237,342		300,000
100161925	CRANDALL	TX		07/31/2024	7.999	196,408		255,000
100161926	WEATHERFORD	TX		07/31/2024	9.375	190,976		325,000
100161927	LILLINGTON	NC		07/31/2024	7.625	195,187		265,000
100161928	JACKSON	MI		07/31/2024	8.499	88,779		117,000
100161929	PETERSBURG	VA		07/31/2024	8.375	110,724		168,000
100161930	MALIBU	CA		07/31/2024	7.499	878,896		1,075,000
100161931	LAKE HAVASU CITY	AZ		07/31/2024	7.750	446,230		631,000
100161932	MODESTO	CA		07/31/2024	8.625	393,721		490,000
100161933	HOUSTON	TX		07/31/2024	7.999	222,084		272,000
100161934	NORTH HILLS	CA		07/31/2024	7.625	1,153,940		1,500,000
100161935	LOUISVILLE	KY		07/31/2024	7.625	265,225		309,000
100161936	BURBANK	CA		07/31/2024	7.999	1,065,888		1,260,000
100161937	CHICAGO	IL		07/31/2024	9.999	334,252		395,000
100161938	SPOONER	WI		07/31/2024	8.875	242,629		386,940
100161939	RIVERSIDE	CA		07/31/2024	7.999	665,644		830,000
100161940	THERMAL	CA		07/31/2024	7.625	215,421		575,000

SCHEDULE B - PART 2

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

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100161941	DUBLIN	OH		07/31/2024	8.125	442,066		530,000
100161942	LEHIGH ACRES	FL		07/31/2024	8.499	274,923		390,000
100161943	LOS ANGELES	CA		07/31/2024	8.999	722,466		835,000
100161944	WAUKEGAN	IL		07/31/2024	9.375	205,357		282,000
100161945	HOQUIAM	WA		07/31/2024	7.125	306,559		525,000
100161946	DRIGGS	ID		07/31/2024	8.125	486,304		735,000
100161947	PORT CHARLOTTE	FL		07/31/2024	7.750	472,105		804,000
100161948	SAN MARTIN	CA		07/31/2024	9.499	1,482,881		1,650,000
100161949	NORTH CHESTERFIELD	VA		07/31/2024	7.875	218,605		305,000
100161950	PENN VALLEY	CA		07/31/2024	9.999	763,401		825,000
100161951	WALLINGFORD	CT		07/31/2024	8.125	151,096		250,000
100161952	HENDERSON	NV		07/31/2024	7.875	335,547		395,000
100161953	KELLER	TX		07/31/2024	7.125	595,254		1,475,000
100161954	LAKELAND	FL		07/31/2024	9.375	296,228		333,000
100161955	KANSAS CITY	KS		07/31/2024	8.999	175,901		203,000
100161956	AROMAS	CA		07/31/2024	7.999	1,281,647		1,590,000
100161957	SAN ANTONIO	TX		07/31/2024	8.999	157,274		204,000
100161958	ATLANTA	GA		07/31/2024	8.625	825,815		975,000
100161959	EL PASO	TX		07/31/2024	7.750	210,685		265,000
100161960	SAN BERNARDINO	CA		07/31/2024	7.999	409,464		575,000
100161961	FREELAND	PA		07/31/2024	9.999	172,642		247,000
100161962	LOS ANGELES	CA		07/31/2024	7.250	1,115,611		1,380,000
100161963	TRACY	CA		07/31/2024	8.125	245,031		550,000
100161964	LITTLETON	CO		07/31/2024	7.375	2,138,714		2,600,000
100161965	PALM DESERT	CA		07/31/2024	7.875	206,198		470,000
100161966	AVON	MA		07/31/2024	8.250	726,148		890,000
100161967	SHERMAN OAKS	CA		07/31/2024	9.750	1,301,722		1,400,000
100161968	ORANGE	CA		07/31/2024	7.875	2,066,081		2,860,000
100161969	SOUTH GATE	CA		07/31/2024	7.750	693,168		895,000
100161970	POOLESVILLE	MD		07/31/2024	7.875	770,906		935,000
100161971	PALMDALE	CA		07/31/2024	7.999	795,323		1,530,000
100161972	RANCHO CUCAMONGA	CA		07/31/2024	7.499	890,174		1,099,000
100161973	LAS VEGAS	NV		07/31/2024	7.875	434,778		530,000
100161974	PALMDALE	CA		07/31/2024	9.250	410,446		470,000
100161975	TAMPA	FL		07/31/2024	8.750	412,918		440,000
100161976	ROWLETT	TX		07/31/2024	7.125	366,033		489,000
100161977	BASTROP	TX		07/31/2024	8.375	325,710		385,000
100161978	DALLAS	TX		07/31/2024	8.750	272,145		305,000
100161979	CINCINNATI	OH		07/31/2024	9.375	200,335		230,000
100161980	CANTON	MI		07/31/2024	7.499	294,715		365,000
100161981	PROVIDENCE	RI		07/31/2024	8.999	216,682		335,000
100161982	AUBREY	TX		07/31/2024	8.999	342,959		450,000
100161983	MIRAMAR BEACH	FL		07/31/2024	8.375	280,933		335,000
100161984	GREENVILLE	SC		07/31/2024	7.990	1,170,325		1,455,000
100161985	VIRGINIA BEACH	VA		07/31/2024	7.375	191,603		241,000
100161986	SUNRISE	FL		07/31/2024	8.990	118,755		176,000
100161987	WADING RIVER	NY		07/31/2024	8.500	503,502		595,000
100161988	LA QUINTA	CA		07/31/2024	8.000	1,059,974		1,440,000
100161989	CHICAGO	IL		07/31/2024	7.750	372,182		500,000
100161990	VALENCIA	CA		07/31/2024	7.500	1,485,982		1,805,000
100161991	KEY LARGO	FL		07/31/2024	8.125	324,369		500,000
100161992	BABCOCK RANCH	FL		07/31/2024	8.875	731,004		948,000
100161993	MIAMI	FL		07/31/2024	7.875	197,900		260,000
100161994	KENNEBUNKPORT	ME		07/31/2024	9.000	1,211,643		1,550,000
100161995	TUMWATER	WA		07/31/2024	8.125	538,579		655,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100161996	LAS VEGAS	NV		07/31/2024	7.875	681,390		856,397
100161997	ALPHARETTA	GA		07/31/2024	8.500	784,938		1,066,000
100161998	BROOKLYN	NY		07/31/2024	7.625	1,260,102		1,650,000
100161999	TUCSON	AZ		07/31/2024	9.125	277,027		322,000
100162000	FAR ROCKAWAY	NY		07/31/2024	8.875	761,739		965,000
100162001	CANTON	GA		07/31/2024	8.750	302,953		408,000
100162002	HAVERHILL	MA		07/31/2024	8.875	565,684		760,000
100162003	MIAMI	FL		07/31/2024	7.625	1,226,676		1,517,000
100162004	LOS ANGELES	CA		07/31/2024	7.875	623,186		800,000
100162005	STATEN ISLAND	NY		07/31/2024	7.375	623,034		1,125,000
100162006	COLTON	CA		07/31/2024	7.125	279,266		490,000
100162007	KENNETT SQUARE	PA		07/31/2024	7.875	317,331		550,000
100162008	PORT CHARLOTTE	FL		07/31/2024	7.875	305,066		400,000
100162009	WILMINGTON	NC		07/31/2024	8.125	230,929		400,000
100162010	BALTIMORE	MD		07/31/2024	8.625	197,743		260,000
100162011	CARBONDALE	IL		07/31/2024	9.375	159,770		216,000
100162012	SEMINOLE	FL		07/31/2024	9.000	415,836		450,000
100162013	PORT CHARLOTTE	FL		07/31/2024	7.875	304,759		400,000
100162014	PHOENIX	AZ		07/31/2024	7.125	431,971		800,000
100162015	BAITING HOLLOW	NY		07/31/2024	7.750	694,751		840,000
100162016	WALTERBORO	SC		07/31/2024	8.500	129,898		225,000
100162017	BOWIE	MD		07/31/2024	7.750	280,988		525,000
100162018	BAKERSFIELD	CA		07/31/2024	8.375	393,336		535,000
100162019	CLEARWATER	FL		07/31/2024	8.000	239,173		340,000
100162020	TRUCKEE	CA		07/31/2024	7.500	379,457		1,650,000
100162021	LONG BEACH	CA		07/31/2024	8.500	597,523		730,000
100162022	GLENDALE	AZ		07/31/2024	7.625	281,065		410,000
100162023	LAS VEGAS	NV		07/31/2024	7.875	440,911		528,000
100162024	VALRICO	FL		07/31/2024	7.500	380,654		495,000
100162025	SAN DIEGO	CA		07/31/2024	8.750	1,270,197		1,575,000
100162026	HAMPTON	VA		07/31/2024	8.125	159,257		192,000
100162027	ELMHURST	NY		07/31/2024	7.750	398,768		550,000
100162028	SHAKOPEE	MN		07/31/2024	9.000	492,449		528,000
100162029	KISSIMMEE	FL		07/31/2024	7.000	103,275		428,000
100162030	PALM CITY	FL		07/31/2024	7.500	912,505		1,200,000
100162031	SOQUEL	CA		07/31/2024	7.750	1,469,645		2,100,000
100162032	HOUSTON	TX		07/31/2024	7.875	460,550		589,000
100162033	DANVILLE	CA		07/31/2024	7.750	1,640,825		2,975,000
100162034	SHERRILLS FORD	NC		07/31/2024	8.750	1,496,845		1,860,000
100162035	HENDERSON	NV		07/31/2024	9.875	916,089		1,178,500
100162036	WOODBURY	MN		07/31/2024	9.000	905,883		1,013,000
100162037	LOVELAND	CO		07/31/2024	7.500	333,683		415,000
100162038	PLANT CITY	FL		07/31/2024	9.500	263,607		370,000
100162039	LAS VEGAS	NV		07/31/2024	7.375	234,426		485,000
100162040	SAN DIEGO	CA		07/31/2024	8.625	520,143		620,000
100162041	NASHVILLE	TN		07/31/2024	8.000	369,109		550,000
100162042	MIAMI	FL		07/31/2024	8.000	450,997		615,000
100162043	BALTIMORE	MD		07/31/2024	7.500	192,721		254,000
100162044	MIAMI	FL		07/31/2024	8.875	680,953		743,000
100162045	BONSALL	CA		07/31/2024	7.875	1,260,459		1,700,000
100162046	TRACY	CA		07/31/2024	8.250	180,793		550,000
100162047	STOCKBRIDGE	GA		07/31/2024	7.750	205,952		262,100
100162048	PARK CITY	UT		07/31/2024	7.375	552,137		740,000
100162049	PALM BEACH GARDENS	FL		07/31/2024	7.500	691,532		901,000
100162050	LAS VEGAS	NV		07/31/2024	8.125	540,979		725,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162051	LINCOLN	CA		07/31/2024	7.625	492,807		757,000
100162052	PALM BAY	FL		07/31/2024	8.250	205,788		248,000
100162053	ROTONDA WEST	FL		07/31/2024	8.500	339,269		430,000
100162054	LOS ANGELES	CA		07/31/2024	7.375	2,635,816		4,550,000
100162055	YOUNGSTOWN	OH		07/31/2024	8.750	142,891		206,000
100162056	INDIAN LAND	SC		07/31/2024	8.375	351,512		419,000
100162057	PLEASANT GROVE	UT		07/31/2024	8.250	266,020		630,000
100162058	HOLLYWOOD	FL		07/31/2024	9.000	182,124		235,000
100162059	SAMMAMISH	WA		07/31/2024	7.125	1,162,934		1,525,000
100162060	PRINCETON	TX		07/31/2024	7.500	772,147		1,000,000
100162061	AUGUSTA	GA		07/31/2024	9.500	243,502		297,000
100162062	SPOKANE	WA		07/31/2024	7.875	523,997		740,000
100162063	PARKLAND	FL		07/31/2024	7.500	1,432,572		1,750,000
100162064	SEATTLE	WA		07/31/2024	8.000	2,638,157		3,200,000
100162065	PORT HUENEME	CA		07/31/2024	8.125	342,760		415,000
100162066	CLEARWATER	FL		07/31/2024	7.625	440,378		650,000
100162067	NEW SMYRNA BEACH	FL		07/31/2024	7.375	336,902		415,000
100162068	MODESTO	CA		07/31/2024	7.750	317,210		475,000
100162069	PINOLE	CA		07/31/2024	9.750	523,621		670,000
100162070	IRVINE	CA		07/31/2024	8.750	2,325,801		3,000,000
100162071	LOS ANGELES	CA		07/31/2024	7.625	2,660,246		4,300,000
100162072	THE HILLS	TX		07/31/2024	7.750	958,340		1,150,000
100162073	OCEAN CITY	MD		07/31/2024	8.000	389,912		498,000
100162074	BEND	OR		07/31/2024	7.500	489,057		596,000
100162075	PAHOA	HI		07/31/2024	7.625	212,916		365,000
100162076	DECATUR	GA		07/31/2024	7.625	223,531		280,000
100162077	WILSON	NC		07/31/2024	7.500	143,381		437,000
100162078	PICKERINGTON	OH		07/31/2024	7.875	425,500		515,000
100162079	MIAMI	FL		07/31/2024	7.750	617,737		805,000
100162080	KIHEI	HI		07/31/2024	7.375	573,399		810,000
100162081	CLAYTON	NC		07/31/2024	8.125	359,214		560,000
100162082	GLENDALE	CA		07/31/2024	8.375	2,073,873		2,700,000
100162083	AUGUSTA	GA		07/31/2024	7.375	136,643		190,000
100162084	PLAINFIELD	IL		07/31/2024	6.875	304,015		685,000
100162085	SAN DIEGO	CA		07/31/2024	7.750	152,975		835,000
100162086	BROOKLYN	NY		07/31/2024	8.000	2,037,480		2,600,000
100162087	SAINT PETERSBURG	FL		07/31/2024	8.250	518,575		615,000
100162088	EDGEWATER	NJ		07/31/2024	7.875	785,318		1,010,000
100162089	BROOKLYN	NY		07/31/2024	7.500	540,398		700,000
100162090	LAS VEGAS	NV		07/31/2024	8.625	392,467		435,500
100162091	NASHUA	NH		07/31/2024	9.125	511,685		627,000
100162092	GLENDALE	AZ		07/31/2024	8.500	269,157		400,000
100162093	LAKE HAVASU CITY	AZ		07/31/2024	7.750	393,026		482,000
100162094	LONG BRANCH	NJ		07/31/2024	8.125	1,103,854		1,350,000
100162095	SANFORD	FL		07/31/2024	9.250	692,850		835,000
100162096	RIO VISTA	CA		07/31/2024	8.625	261,396		500,000
100162097	HENDERSON	NV		07/31/2024	8.500	484,199		1,000,500
100162098	BROOKLYN	NY		07/31/2024	7.500	418,685		785,000
100162247	ANCHORAGE	AK		09/06/2024	8.000	1,716,807		3,250,000
100162248	DAVIE	FL		09/06/2024	7.875	1,562,877		2,000,000
100162249	MIAMI GARDENS	FL		09/06/2024	7.250	329,782		410,000
100162250	WARNER ROBINS	GA		09/06/2024	7.750	157,384		212,000
100162251	SANTA ANA	CA		09/06/2024	7.750	181,433		1,375,000
100162252	WESTMINSTER	CO		09/06/2024	7.500	489,998		600,000
100162253	NORTH LAS VEGAS	NV		09/06/2024	7.500	226,903		350,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162254	CAVE CREEK	AZ		09/06/2024	6.875	924,828		1,154,000
100162255	HOLLADAY	UT		09/06/2024	7.125	1,131,242		1,850,000
100162256	CYPRESS	TX		09/06/2024	7.500	273,300		322,000
100162257	INDEPENDENCE	OR		09/06/2024	7.750	619,129		850,000
100162258	OCEANSIDE	CA		09/06/2024	7.750	704,324		875,000
100162259	LONGMONT	CO		09/06/2024	8.375	473,257		626,000
100162260	PUNTA GORDA	FL		09/06/2024	6.625	252,960		740,000
100162261	EAGLE POINT	OR		09/06/2024	8.125	451,147		525,000
100162262	NEW BRAUNFELS	TX		09/06/2024	8.500	360,673		379,000
100162263	WELLINGTON	FL		09/06/2024	8.875	691,673		748,000
100162264	CHARLOTTESVILLE	VA		09/06/2024	7.125	517,474		700,000
100162265	HUTTO	TX		09/06/2024	7.500	280,151		340,000
100162266	OVERLAND PARK	KS		09/06/2024	8.000	187,101		245,000
100162267	WEST SACRAMENTO	CA		09/06/2024	7.250	391,965		720,000
100162269	SAN DIEGO	CA		09/06/2024	6.750	475,725		690,000
100162270	OAK LAWN	IL		09/06/2024	8.250	234,999		280,000
100162271	LA JOLLA	CA		09/06/2024	7.875	2,617,084		4,050,000
100162272	RICHARDSON	TX		09/06/2024	6.875	174,071		330,000
100162273	RENTON	WA		09/06/2024	7.875	636,891		1,080,000
100162274	MIAMI GARDENS	FL		09/06/2024	7.125	470,005		590,000
100162275	WILMINGTON	NC		09/06/2024	7.750	254,635		315,000
100162276	PENNSAUKEN	NJ		09/06/2024	7.625	292,882		375,000
100162277	SALEM	OR		09/06/2024	7.750	325,416		440,000
100162278	SUWANEE	GA		09/06/2024	7.750	815,454		1,000,000
100162279	OAK PARK	CA		09/06/2024	7.250	1,220,060		1,700,000
100162280	FRISCO	TX		09/06/2024	7.000	593,520		760,000
100162281	TROY	TX		09/06/2024	8.500	242,098		275,000
100162282	TRUCKEE	CA		09/06/2024	7.625	626,225		749,000
100162283	SAN JOSE	CA		09/06/2024	7.000	1,204,987		2,505,000
100162284	CARENCRO	LA		09/06/2024	7.875	124,960		155,000
100162285	AURORA	CO		09/06/2024	7.500	1,233,059		1,600,000
100162286	STAFFORD	VA		09/06/2024	9.125	335,298		355,000
100162287	MERIDEN	CT		09/06/2024	8.375	127,252		170,000
100162288	SAN ANTONIO	FL		09/06/2024	8.000	793,100		950,000
100162289	SAN CLEMENTE	CA		09/06/2024	8.000	1,341,480		1,599,000
100162290	WEST CHESTER	OH		09/06/2024	9.375	617,066		679,000
100162291	JARRELL	TX		09/06/2024	9.000	361,975		408,000
100162292	NOBLESVILLE	IN		09/06/2024	9.125	766,839		850,000
100162293	NASHVILLE	TN		09/06/2024	8.000	224,462		313,000
100162294	BOYNTON BEACH	FL		09/06/2024	9.625	277,478		295,000
100162295	SUN CITY	AZ		09/06/2024	7.000	327,847		510,000
100162296	DULUTH	GA		09/06/2024	8.625	481,834		515,000
100162297	TEMPLE	TX		09/06/2024	8.500	233,587		280,000
100162298	BELLINGHAM	WA		09/06/2024	7.500	376,857		585,000
100162300	PRYOR	OK		09/06/2024	8.375	310,818		390,000
100162301	PHILADELPHIA	PA		09/06/2024	9.625	124,093		151,000
100162302	FORSYTH	GA		09/06/2024	8.500	184,836		232,000
100162303	MIDDLETOWN	PA		09/06/2024	8.875	130,032		185,000
100162304	SANTA CRUZ	CA		08/05/2024	7.625	1,465,107		2,600,000
100162305	BRENTWOOD	CA		08/05/2024	7.750	1,022,625		1,550,000
100162306	WILLIAMSTON	MI		08/05/2024	8.250	742,061		965,000
100162307	TEMECULA	CA		08/05/2024	7.500	516,026		635,000
100162308	LOS ANGELES	CA		08/05/2024	8.000	1,677,474		2,100,000
100162309	PORTLAND	OR		08/05/2024	7.625	923,310		1,285,000
100162310	SCOTTSDALE	AZ		08/05/2024	7.625	729,169		945,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162311	PHELAN	CA		08/05/2024	7.625	395,624		485,000
100162312	LAS VEGAS	NV		08/05/2024	7.375	564,562		695,000
100162313	MANASSAS	VA		08/05/2024	8.500	239,940		390,000
100162314	BOCA RATON	FL		08/05/2024	8.125	479,949		785,000
100162315	LILBURN	GA		08/05/2024	7.500	291,983		555,000
100162316	MESQUITE	TX		08/05/2024	7.500	223,135		352,000
100162317	ATLANTA	GA		08/05/2024	7.375	183,870		300,000
100162318	SHAFTER	CA		08/05/2024	7.875	247,463		320,000
100162319	MIAMI GARDENS	FL		08/05/2024	7.875	292,587		373,000
100162320	CANTON	GA		08/06/2024	9.625	291,545		1,165,000
100162321	WEST CHESTER	PA		08/06/2024	8.875	352,470		930,000
100162322	CALEXICO	CA		08/06/2024	9.625	125,063		487,000
100162323	VISALIA	CA		08/06/2024	8.750	76,249		459,000
100162324	MIAMI	FL		08/06/2024	9.000	203,667		1,100,000
100162325	CASTLE ROCK	CO		08/06/2024	9.000	159,007		867,000
100162326	SALT LAKE CITY	UT		08/06/2024	9.875	148,354		650,000
100162327	MONTGOMERY	TX		08/06/2024	9.125	133,724		545,000
100162328	PETALUMA	CA		08/06/2024	8.750	506,843		1,550,000
100162329	SAN BERNARDINO	CA		08/06/2024	8.750	78,094		713,000
100162330	TEMECULA	CA		08/06/2024	9.000	210,948		980,000
100162331	EDWARDS	CO		08/06/2024	9.875	201,293		1,201,000
100162332	ALLYN	WA		08/06/2024	9.000	88,830		652,000
100162333	LOCUST GROVE	GA		08/06/2024	9.000	78,098		470,000
100162334	TUCSON	AZ		08/06/2024	9.000	92,347		360,000
100162335	SACRAMENTO	CA		08/06/2024	8.625	85,893		465,000
100162336	LYMAN	SC		08/06/2024	9.250	87,999		307,000
100162337	SURPRISE	AZ		08/06/2024	9.250	77,281		455,000
100162338	LIVERMORE	CA		08/06/2024	8.625	281,266		2,330,000
100162339	KEAAU	HI		08/06/2024	9.250	110,280		443,000
100162340	CLEARFIELD	UT		08/06/2024	8.875	116,066		358,000
100162341	GOLD CANYON	AZ		08/06/2024	8.875	411,145		3,100,000
100162342	LAS VEGAS	NV		08/06/2024	8.750	77,345		924,000
100162343	CLAYMONT	DE		08/06/2024	9.125	78,631		377,000
100162344	PANORAMA CITY	CA		08/06/2024	9.125	154,813		713,000
100162345	PALM CITY	FL		08/06/2024	9.000	104,075		547,000
100162346	BRADENTON	FL		08/06/2024	9.000	121,730		617,000
100162347	LONG BEACH	CA		08/06/2024	9.000	361,797		1,650,000
100162348	DENVER	CO		08/06/2024	9.625	459,617		2,300,000
100162349	PRAIRIE VILLAGE	KS		08/06/2024	8.875	77,008		364,325
100162350	MENIFEE	CA		08/06/2024	8.500	173,089		674,000
100162351	BRYANS ROAD	MD		08/06/2024	9.375	81,782		346,000
100162352	BRENTWOOD	CA		08/06/2024	8.750	76,485		801,000
100162353	SEYMOUR	TN		08/06/2024	10.000	111,170		520,000
100162354	KILLEEN	TX		08/06/2024	9.500	104,303		265,000
100162355	SOUTH ELGIN	IL		08/06/2024	8.750	110,507		816,000
100162356	PORTLAND	OR		08/06/2024	8.750	140,474		716,000
100162357	SPRING	TX		08/06/2024	9.000	152,331		940,000
100162358	MIAMI	FL		08/06/2024	10.000	104,672		705,000
100162473	PLACERVILLE	CA		08/07/2024	8.250	739,651		910,000
100162474	CRESSKILL	NJ		08/07/2024	7.750	803,045		1,318,000
100162475	COACHELLA	CA		08/07/2024	8.000	593,232		755,000
100162476	PLACERVILLE	CA		08/07/2024	7.250	193,965		275,000
100162477	NORRIDGE	IL		08/07/2024	8.125	603,905		800,000
100162478	GARLAND	TX		08/07/2024	8.000	545,197		670,000
100162479	WORCESTER	MA		08/07/2024	7.875	767,303		995,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162480	ROSEVILLE	CA		08/07/2024	7.500	284,514		510,000
100162481	NORWALK	CA		08/07/2024	7.500	403,920		685,000
100162482	SANTA BARBARA	CA		08/07/2024	7.500	1,281,209		1,900,000
100162483	WOODLAND HILLS	CA		08/07/2024	7.625	794,385		1,100,000
100162484	OCALA	FL		08/07/2024	6.875	261,547		335,000
100162485	SOUTHWEST RANCHES	FL		08/07/2024	7.250	731,329		915,000
100162486	PEORIA	AZ		08/07/2024	7.250	1,171,724		2,025,000
100162487	COACHELLA	CA		08/07/2024	8.125	570,856		725,000
100162488	DUMFRIES	VA		08/07/2024	7.625	407,668		692,000
100162489	TEQUESTA	FL		08/07/2024	7.750	213,263		395,000
100162499	SCOTTSDALE	AZ		08/12/2024	7.624	342,277		500,000
100162500	BARRINGTON	RI		08/12/2024	7.499	299,878		391,000
100162501	PUNTA GORDA	FL		08/12/2024	7.124	523,327		650,000
100162502	GUTTENBERG	NJ		08/12/2024	7.500	778,333		1,100,000
100162503	CHARLOTTE	NC		08/12/2024	6.990	459,429		610,000
100162504	WOODRUFF	SC		08/12/2024	7.624	372,127		460,000
100162505	SOUTH OGDEN	UT		08/12/2024	6.990	349,329		465,000
100162506	ANGEL FIRE	NM		08/12/2024	7.500	375,070		595,000
100162507	LAS VEGAS	NV		08/12/2024	7.124	314,059		415,000
100162508	KEY LARGO	FL		08/12/2024	7.375	525,557		740,000
100162509	LEONIA	NJ		08/12/2024	7.124	815,015		1,150,000
100162510	NEW SMYRNA BEACH	FL		08/12/2024	7.500	770,154		1,125,000
100162511	BELLA VISTA	AR		08/12/2024	8.125	286,851		342,000
100162512	PHILLIPSBURG	NJ		08/12/2024	7.375	233,142		305,000
100162513	BEAVER FALLS	PA		08/12/2024	7.625	171,287		215,000
100162514	STOCKTON	CA		08/12/2024	8.125	349,682		435,000
100162515	WILTON MANORS	FL		08/12/2024	7.375	558,656		830,000
100162516	SARASOTA	FL		08/12/2024	7.375	411,089		580,000
100162517	SAVANNAH	GA		08/12/2024	7.624	180,182		250,000
100162518	LEHIGH ACRES	FL		08/12/2024	7.624	339,931		445,000
100162519	GREELEY	CO		08/12/2024	7.624	305,352		407,000
100162520	BOISE	ID		08/12/2024	6.999	538,622		766,000
100162521	LA JOLLA	CA		08/12/2024	6.875	680,911		2,190,000
100162522	BOISE	ID		08/12/2024	6.999	538,622		770,000
100162523	MIRAMAR BEACH	FL		08/12/2024	7.624	368,253		404,000
100162524	LANCASTER	TX		08/12/2024	7.750	232,946		316,000
100162525	TOBYHANNA	PA		08/12/2024	7.624	261,419		285,000
100162526	NORCROSS	GA		08/12/2024	7.500	334,979		440,000
100162527	LAS VEGAS	NV		08/12/2024	6.999	325,269		500,000
100162528	VIRGINIA BEACH	VA		08/12/2024	7.624	218,830		258,000
100162529	MARYSVILLE	WA		08/12/2024	6.874	433,118		577,000
100162530	PUYALLUP	WA		08/12/2024	6.874	459,548		611,000
100162531	SEVIERVILLE	TN		08/12/2024	6.999	427,133		480,000
100162532	RICHMOND	VA		08/12/2024	8.000	419,115		455,336
100162533	MIAMI	FL		08/12/2024	8.125	333,877		407,000
100162534	LAS VEGAS	NV		08/12/2024	6.999	328,556		500,000
100162535	SAN FRANCISCO	CA		08/12/2024	6.875	825,912		1,200,000
100162536	BURNEY	CA		08/12/2024	7.500	373,892		490,000
100162537	OLATHE	KS		08/12/2024	6.875	243,755		350,000
100162538	SAN DIEGO	CA		08/12/2024	6.999	654,963		885,000
100162539	W HTFD	CT		08/12/2024	7.499	442,085		580,000
100162540	CLINTON	WA		08/12/2024	7.500	690,837		915,000
100162541	BEAVERTON	OR		08/12/2024	7.624	460,967		649,000
100162542	ISELIN	NJ		08/12/2024	7.624	536,256		702,000
100162543	BROOKFIELD	WI		08/12/2024	7.624	287,088		380,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162544	PORTLAND	OR		08/12/2024	7.500	365,621		580,000
100162545	COLLEGE STATION	TX		08/12/2024	7.124	251,048		331,000
100162546	SEATTLE	WA		08/12/2024	7.624	236,899		300,000
100162547	FORT WORTH	TX		08/12/2024	7.624	459,269		600,000
100162548	DURHAM	NC		08/12/2024	7.124	266,610		359,000
100162549	SAN LUIS OBISPO	CA		08/12/2024	6.999	621,231		820,000
100162550	INGLEWOOD	CA		08/12/2024	7.124	682,739		925,000
100162551	LAS VEGAS	NV		08/12/2024	6.999	432,321		610,000
100162552	RALEIGH	NC		08/12/2024	6.999	337,855		479,000
100162553	CARLISLE	PA		08/12/2024	7.624	344,075		380,000
100162554	BIG BEAR LAKE	CA		08/12/2024	7.499	380,521		510,000
100162555	UNIVERSITY PLACE	WA		08/12/2024	7.124	613,170		862,000
100162556	PORTLAND	OR		08/12/2024	7.124	481,213		685,000
100162557	CALDWELL	ID		08/12/2024	7.624	253,167		311,000
100162558	MANOR	TX		08/12/2024	7.124	293,305		392,000
100162559	PAYSON	AZ		08/12/2024	7.500	416,436		625,000
100162560	MIAMI	FL		08/12/2024	7.624	418,365		550,000
100162561	TURLOCK	CA		08/12/2024	7.375	296,402		460,000
100162562	SAVANNAH	GA		08/12/2024	6.624	764,669		1,175,000
100162563	SAN ANTONIO	TX		08/12/2024	6.875	186,590		249,203
100162564	SOUTHBURY	CT		08/12/2024	7.124	168,226		220,000
100162565	CARRABELLE	FL		08/12/2024	7.500	276,867		349,000
100162566	FREDERICK	MD		08/12/2024	7.124	252,740		318,000
100162567	JOHNSTOWN	OH		08/12/2024	7.624	298,607		390,000
100162568	DES PLAINES	IL		08/12/2024	7.624	214,748		254,500
100162569	KANSAS CITY	MO		08/12/2024	7.624	474,410		525,000
100162570	TUCSON	AZ		08/12/2024	6.990	289,061		440,000
100162571	MISSION VIEJO	CA		08/12/2024	7.500	779,683		1,100,000
100162572	ORLANDO	FL		08/12/2024	7.624	267,304		333,000
100162573	DAYTON	OH		08/12/2024	6.875	230,120		310,000
100162574	ALLENTOWN	PA		08/12/2024	7.500	352,835		460,000
100162575	PHOENIX	AZ		08/12/2024	6.990	338,270		555,000
100162576	CHARLOTTE	NC		08/12/2024	7.000	329,353		436,000
100162577	YOUNGSVILLE	LA		08/12/2024	6.875	198,504		238,500
100162578	LOUISVILLE	KY		08/12/2024	7.625	242,817		325,000
100162579	ATHENS	TX		08/12/2024	7.624	647,651		831,000
100162580	DEBARY	FL		08/12/2024	7.490	295,248		369,000
100162581	LANTANA	TX		08/12/2024	7.625	366,411		450,000
100162582	BUFORD	GA		08/12/2024	7.490	469,911		617,000
100162583	HALTOM CITY	TX		08/12/2024	7.490	293,915		415,000
100162584	ST PETERSBURG	FL		08/12/2024	8.625	375,349		465,000
100162585	ARLINGTON	TX		08/12/2024	7.375	194,256		250,000
100162586	ROCKDALE	TX		08/12/2024	6.624	165,863		435,000
100162587	HOUSTON	TX		08/12/2024	6.625	231,435		308,000
100162588	ANCHORAGE	AK		08/12/2024	7.625	249,523		325,000
100162589	LAWRENCEVILLE	GA		08/12/2024	7.375	304,258		427,000
100162590	FREEPORT	TX		08/12/2024	7.625	288,986		315,000
100162591	VAIL	AZ		08/12/2024	7.490	410,583		540,000
100162592	DAWSONVILLE	GA		08/12/2024	7.124	293,968		391,000
100162593	MARS HILL	NC		08/12/2024	7.875	552,885		605,000
100162594	BALL GROUND	GA		08/12/2024	7.125	478,662		630,000
100162595	MANCHESTER	NH		08/12/2024	7.125	528,887		702,000
100162596	TAVERNIER	FL		08/12/2024	7.490	729,024		950,000
100162597	EAST PETERSBURG	PA		08/12/2024	7.625	279,289		365,000
100162598	RIVERSIDE	CA		08/12/2024	7.125	420,024		590,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162599	PEORIA	AZ		08/12/2024	7.375	276,474		362,000
100162600	HILTON HEAD ISLAND	SC		08/12/2024	7.490	322,295		450,000
100162601	SUWANEE	GA		08/12/2024	7.490	272,460		356,000
100162602	HILLIARD	OH		08/12/2024	7.375	258,221		341,500
100162603	EATONTON	GA		08/12/2024	7.625	485,467		625,000
100162604	SHAWNEE	OK		08/12/2024	6.750	173,010		230,000
100162605	PEORIA	AZ		08/12/2024	8.125	726,249		785,000
100162606	RANSON	WV		08/12/2024	7.625	277,059		325,000
100162607	NASHVILLE	TN		08/12/2024	7.490	328,905		465,000
100162608	FORT WORTH	TX		08/12/2024	6.125	298,792		412,000
100162609	NASHVILLE	TN		08/12/2024	7.490	325,081		465,000
100162610	LILLINGTON	NC		08/12/2024	8.000	226,195		295,000
100162611	MARIPOSA	CA		08/12/2024	7.125	319,731		420,000
100162612	FELTON	DE		08/12/2024	7.500	275,473		340,000
100162613	CARTERSVILLE	GA		08/12/2024	7.625	358,773		477,000
100162614	WOODBURY	MN		08/12/2024	7.625	266,663		349,000
100162615	AZLE	TX		08/12/2024	7.990	602,463		695,000
100162616	ORANGE BEACH	AL		08/12/2024	6.125	637,864		730,000
100162617	PHOENIX	AZ		08/12/2024	5.750	372,221		528,000
100162618	KISSIMMEE	FL		08/12/2024	7.250	340,481		456,000
100162619	NORTH EASTON	MA		08/12/2024	8.625	760,334		1,005,000
100162620	LANTANA	TX		08/12/2024	7.625	415,362		560,000
100162621	KATY	TX		08/12/2024	6.000	228,939		300,000
100162622	GRANITE BAY	CA		08/12/2024	7.490	630,998		880,000
100162623	JACKSON	NJ		08/12/2024	7.490	381,026		470,000
100162624	OCOEE	FL		08/12/2024	7.990	565,508		650,000
100162625	FAIRMOUNT HEIGHTS	MD		08/12/2024	7.500	245,053		311,000
100162626	ANNA	TX		08/12/2024	8.125	324,911		427,000
100162627	N MYRTLE BEACH	SC		08/12/2024	8.125	734,971		851,000
100162628	DALLAS	TX		08/12/2024	7.375	254,197		360,000
100162629	EULESS	TX		08/12/2024	7.624	237,349		311,000
100162630	FORNEY	TX		08/12/2024	8.125	299,577		375,000
100162631	LAKE HAMILTON	FL		08/12/2024	7.000	300,317		400,000
100162632	BRIDGEWATER	NJ		08/12/2024	7.624	477,279		625,000
100162633	CHANTILLY	VA		08/12/2024	7.625	460,626		600,000
100162634	NASHVILLE	TN		08/12/2024	6.875	338,576		490,000
100162635	NORTH BRUNSWICK	NJ		08/12/2024	8.000	292,373		380,000
100162636	GAITHERSBURG	MD		08/12/2024	7.375	321,312		515,000
100162637	LOGANVILLE	GA		08/12/2024	6.250	348,630		458,000
100162638	CHARLOTTE	NC		08/12/2024	7.875	215,086		287,000
100162639	JOHNS ISLAND	SC		08/12/2024	7.625	341,908		380,000
100162640	PANAMA CITY BEACH	FL		08/12/2024	8.000	435,206		475,000
100162641	ROSHARON	TX		08/12/2024	5.990	181,346		259,000
100162642	CHANDLER	TX		08/12/2024	5.990	188,788		265,000
100162643	WESLEY CHAPEL	FL		08/12/2024	8.000	331,951		473,000
100162644	KATY	TX		08/12/2024	6.875	261,145		340,000
100162645	NEW BRAUNFELS	TX		08/12/2024	5.750	199,862		280,000
100162646	BEVERLY HILLS	FL		08/12/2024	7.625	299,612		347,000
100162647	NEW BRAUNFELS	TX		08/12/2024	5.750	196,331		288,000
100162648	BARTLESVILLE	OK		08/12/2024	5.990	184,341		265,000
100162649	BUFORD	GA		08/12/2024	5.990	294,005		402,000
100162650	DAHLONEGA	GA		08/12/2024	6.125	268,198		343,000
100162651	CLINTON	MD		08/12/2024	5.990	331,736		485,000
100162652	ORANGE BEACH	AL		08/12/2024	5.625	537,052		770,000
100162653	LAND O LAKES	FL		08/12/2024	6.875	255,527		339,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162654	BREINIGSVILLE	PA		08/12/2024	5.990	268,394		375,000
100162655	RICHMOND	TX		08/12/2024	5.990	403,605		598,000
100162656	FORT WORTH	TX		08/12/2024	6.125	296,421		380,000
100162657	CAPE CORAL	FL		08/12/2024	5.500	292,395		435,000
100162658	BREINIGSVILLE	PA		08/12/2024	5.990	303,385		393,000
100162659	HOUSTON	TX		08/12/2024	5.990	224,759		326,000
100162660	PLAINFIELD	IL		08/12/2024	5.990	320,328		447,000
100162661	SARATOGA SPRINGS	UT		08/12/2024	5.990	336,182		464,990
100162662	WASHINGTON	UT		08/12/2024	6.125	378,377		492,000
100162663	MILLVILLE	DE		08/12/2024	6.500	289,521		350,000
100162664	OCALA	FL		08/12/2024	5.990	204,155		315,000
100162665	NORTH LAS VEGAS	NV		08/12/2024	6.125	310,432		433,000
100162666	SALEM	OR		08/12/2024	5.990	210,482		534,000
100162667	MERCED	CA		08/12/2024	6.125	317,968		450,000
100162668	LAND O LAKES	FL		08/12/2024	7.625	259,845		340,000
100162669	BREMERTON	WA		08/12/2024	5.990	350,722		505,000
100162670	CLAYTON	NC		08/12/2024	8.000	288,334		377,000
100162671	FORT WORTH	TX		08/12/2024	6.125	288,111		400,000
100162672	FORTH WORTH	TX		08/12/2024	6.125	321,820		420,000
100162673	FORT WORTH	TX		08/12/2024	6.125	319,879		412,000
100162674	SARATOGA SPRINGS	UT		08/12/2024	6.125	246,094		455,000
100162675	SAINT AUGUSTINE	FL		08/12/2024	6.125	203,764		282,000
100162676	MIDLAND	TX		08/12/2024	7.875	314,276		384,000
100162677	WESLEY CHAPEL	FL		08/12/2024	7.125	320,290		430,000
100162678	BULVERDE	TX		08/12/2024	5.990	251,878		352,000
100162679	NORTH FORT MYERS	FL		08/12/2024	5.990	288,100		418,000
100162680	WASHINGTON	UT		08/12/2024	6.125	440,069		604,000
100162681	DENTON	TX		08/12/2024	6.125	127,259		431,000
100162682	GRETNA	NE		08/12/2024	6.125	206,578		285,000
100162683	HOUSTON	TX		08/12/2024	6.125	263,859		320,000
100162684	KYLE	TX		08/12/2024	7.500	256,583		334,000
100162685	CAPE CORAL	FL		08/12/2024	5.990	260,579		367,000
100162686	NORTH LAS VEGAS	NV		08/12/2024	6.500	271,378		388,000
100162687	VALDOSTA	GA		08/12/2024	6.500	269,233		304,000
100162688	ANKENY	IA		08/12/2024	6.125	221,665		322,000
100162689	NORTH FORT MYERS	FL		08/12/2024	5.990	237,263		313,000
100162690	SURF CITY	NC		08/12/2024	6.500	327,002		368,000
100162691	RICHMOND	TX		08/12/2024	6.500	243,155		335,000
100162692	SOUTH BEACH	OR		08/12/2024	7.990	419,502		475,000
100162693	KUNA	ID		08/12/2024	7.875	414,558		450,000
100162694	EAGLE	ID		08/12/2024	6.750	384,729		490,000
100162695	MONTE VISTA	CO		08/12/2024	8.375	430,483		556,000
100162696	FORT WORTH	TX		08/12/2024	6.500	305,669		415,000
100162697	ELK GROVE	CA		08/12/2024	7.525	403,603		644,000
100162698	DALLAS	GA		08/12/2024	6.125	293,316		400,000
100162699	ARNOLD	CA		08/12/2024	8.125	470,296		525,000
100162700	PENDERGRASS	GA		08/12/2024	6.500	265,235		348,000
100162701	ANCHORAGE	AK		08/12/2024	7.125	591,711		790,000
100162702	ATLANTA	GA		08/12/2024	8.000	212,551		285,000
100162703	BOULDER	CO		08/12/2024	7.000	588,454		787,000
100162704	HANFORD	CA		08/12/2024	8.125	255,423		400,000
100162705	LIBERTY HILL	TX		08/12/2024	6.990	302,095		422,000
100162706	HANFORD	CA		08/12/2024	8.125	255,808		404,500
100162707	SUMMERVILLE	SC		08/12/2024	7.625	312,071		370,000
100162708	LITTLE ROCK	AR		08/12/2024	7.875	238,372		337,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162709	FORTSON	GA		08/12/2024	8.125	271,162		330,000
100162710	RUSKIN	FL		08/12/2024	7.625	267,329		330,000
100162711	LAND O LAKES	FL		08/12/2024	6.500	259,941		308,000
100162712	MARICOPA	AZ		08/12/2024	6.625	357,125		427,000
100162713	DALLAS	TX		08/12/2024	7.375	717,321		780,000
100162714	VENICE	FL		08/12/2024	7.500	252,458		313,000
100162715	MADISON	AL		08/12/2024	6.500	280,319		361,000
100162716	MADISON	AL		08/12/2024	5.750	254,932		369,000
100162717	DALLAS	GA		08/12/2024	5.625	294,443		411,000
100162718	SAN ANTONIO	FL		08/12/2024	5.625	268,662		435,000
100162719	PENDERGRASS	GA		08/12/2024	5.990	252,818		326,000
100162720	LAS VEGAS	NV		08/12/2024	5.500	401,205		620,000
100162721	PENDERGRASS	GA		08/12/2024	6.625	258,600		326,000
100162722	ALBANY	OR		08/12/2024	7.625	307,744		405,000
100162723	LAND O LAKES	FL		08/12/2024	8.125	238,525		292,000
100162724	MADISON	AL		08/12/2024	6.125	224,856		315,000
100162725	KYLE	TX		08/12/2024	5.625	261,851		375,000
100162726	ZEPHYRHILLS	FL		08/12/2024	5.625	184,666		280,000
100162727	PENDERGRASS	GA		08/12/2024	6.250	227,640		310,000
100162728	SILVER SPRING	MD		08/12/2024	7.625	359,229		440,000
100162729	BURIEN	WA		08/12/2024	8.125	614,036		700,000
100162730	LOOKOUT MOUNTAIN	TN		08/12/2024	7.625	709,925		960,000
100162731	MURRIETA	CA		08/12/2024	7.125	440,039		618,000
100162732	OCEAN CITY	MD		08/12/2024	7.990	296,765		325,000
100162733	FAYETTEVILLE	AR		08/12/2024	7.625	267,308		293,000
100162734	BERNARDSVILLE	NJ		08/12/2024	7.375	428,202		560,000
100162735	MCDONOUGH	GA		08/12/2024	7.500	567,671		740,000
100162736	BIRMINGHAM	AL		08/12/2024	7.375	418,596		550,000
100162737	BAKERSFIELD	CA		08/12/2024	7.125	365,585		505,000
100162738	STAMFORD	CT		08/12/2024	7.625	714,424		935,000
100162739	OCALA	FL		08/12/2024	8.375	264,498		290,000
100162740	BOSTON	MA		08/12/2024	6.990	414,584		585,000
100162741	TERRE HAUTE	IN		08/12/2024	7.990	328,288		367,000
100162742	WIND GAP	PA		08/12/2024	7.490	259,586		339,000
100162743	HAMPSHIRE	IL		08/12/2024	6.625	345,384		390,000
100162744	LEANDER	TX		08/12/2024	6.990	490,894		680,000
100162745	MIDLOTHIAN	TX		08/12/2024	7.625	302,007		370,000
100162746	DEER PARK	IL		08/12/2024	7.500	727,044		1,000,000
100162747	HOPE	ME		08/12/2024	8.125	522,546		640,000
100162748	SAN DIEGO	CA		08/12/2024	7.625	357,317		465,000
100162749	ALBANY	OR		08/12/2024	8.125	371,149		460,000
100162750	RICHMOND	CA		08/12/2024	7.125	437,916		615,000
100162751	CHARLOTTE	NC		08/12/2024	7.500	545,314		710,000
100162752	FLORISSANT	CO		08/12/2024	8.125	322,929		365,000
100162753	STOCKTON	CA		08/12/2024	7.620	383,311		530,000
100162754	ROME CITY	IN		08/12/2024	8.000	317,492		350,000
100162755	HILLSDALE	MI		08/12/2024	7.500	372,025		410,000
100162756	ORLANDO	FL		08/12/2024	6.990	250,108		335,000
100162757	PORTLAND	OR		08/12/2024	7.125	735,763		975,000
100162758	MC GAHEYSVILLE	VA		08/12/2024	8.125	576,014		737,000
100162759	TEMPE	AZ		08/12/2024	7.125	426,418		605,000
100162760	LAKE ELSINORE	CA		08/12/2024	7.000	485,407		685,000
100162761	JOSHUA TREE	CA		08/12/2024	7.125	606,620		860,000
100162762	LAS VEGAS	NV		08/12/2024	7.500	268,755		368,000
100162763	TEMPE	AZ		08/12/2024	6.990	312,524		400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162764	KATY	TX		08/12/2024	7.125	340,748		490,000
100162765	CARMEL	IN		08/12/2024	7.500	297,165		415,000
100162766	GREENVILLE	SC		08/12/2024	7.624	294,201		385,000
100162767	SPRINGFIELD	OR		08/12/2024	7.625	327,704		470,000
100162768	HARTFORD	CT		08/12/2024	7.375	348,694		457,000
100162769	FORNEY	TX		08/12/2024	6.490	271,358		342,000
100162770	ROCKWALL	TX		08/12/2024	6.990	336,921		445,000
100162771	GLENDALE	AZ		08/12/2024	7.125	305,837		490,000
100162772	ST GEORGE	UT		08/12/2024	7.125	467,284		674,000
100162773	GRAPEVINE	TX		08/12/2024	6.990	416,617		520,000
100162774	HUTTO	TX		08/12/2024	7.125	281,400		380,000
100162775	SILER CITY	NC		08/12/2024	7.490	783,501		1,115,000
100162776	MCALLISTER	MT		08/12/2024	7.375	722,939		950,000
100162777	WINCHESTER	CA		08/12/2024	7.000	392,155		530,000
100162778	FONTANA AREA	CA		08/12/2024	8.125	493,573		566,500
100162779	FREDERICK	MD		08/12/2024	7.375	328,353		450,000
100162780	CHICAGO	IL		08/12/2024	7.500	578,753		780,000
100162781	EAST STROUDSBURG	PA		08/12/2024	7.500	322,200		371,200
100162782	LAS VEGAS	NV		08/12/2024	7.625	447,985		700,000
100162783	BELLAIRE	TX		08/12/2024	7.625	449,050		585,000
100162784	BATON ROUGE	LA		08/12/2024	8.000	243,104		300,000
100162785	SEALY	TX		08/12/2024	6.875	322,864		600,000
100162786	HAMPTON	GA		08/12/2024	7.625	281,668		350,000
100162787	LAS VEGAS	NV		08/12/2024	7.375	360,908		472,000
100162788	ELK GROVE	CA		08/12/2024	7.625	455,775		561,000
100162789	LACEY	WA		08/12/2024	6.875	384,662		510,000
100162790	AMHERST	MA		08/12/2024	7.125	562,366		745,000
100162791	HOLLY SPRINGS	NC		08/12/2024	7.625	354,347		455,000
100162792	MONTCLAIR	NJ		08/12/2024	6.990	513,820		775,000
100162793	ANDERSON	SC		08/12/2024	7.125	326,036		360,000
100162794	KIRKLAND	WA		08/12/2024	7.125	1,430,286		2,250,000
100162795	SOUTHERN SHORES	NC		08/12/2024	7.624	783,689		1,080,000
100162796	OCEAN CITY	MD		08/12/2024	8.625	427,460		530,000
100162797	MINERAL	VA		08/12/2024	8.125	448,733		501,000
100162798	TACOMA	WA		08/12/2024	6.990	418,318		575,000
100162799	JASPER	GA		08/12/2024	8.000	435,771		475,000
100162800	FLOSSMOOR	IL		08/12/2024	7.625	243,012		315,000
100162801	NASHVILLE	TN		08/12/2024	7.625	622,387		810,000
100162802	ROUND ROCK	TX		08/12/2024	7.500	302,371		400,000
100162803	CUMMING	GA		08/12/2024	7.625	545,974		730,000
100162804	ARNOLD	CA		08/12/2024	6.990	441,626		520,000
100162805	WAIANAE	HI		08/12/2024	7.625	581,735		720,000
100162806	PASO ROBLES	CA		08/12/2024	7.625	308,526		435,000
100162807	LAFAYETTE HILL	PA		08/12/2024	6.990	436,202		620,000
100162808	LAKE HAMILTON	FL		08/12/2024	7.624	300,539		369,000
100162809	CARMEL	IN		08/12/2024	8.125	305,160		350,000
100162810	PARKER	CO		08/12/2024	7.625	401,598		530,000
100162811	AUBURN	GA		08/12/2024	7.125	337,581		492,000
100162812	CELINA	TX		08/12/2024	7.125	364,506		490,000
100162813	INDIANAPOLIS	IN		08/12/2024	6.624	479,159		650,000
100162814	CROFTON	MD		08/12/2024	7.375	271,693		360,000
100162815	CLINTON	CT		08/12/2024	7.625	360,654		495,000
100162816	MANAHAWKIN	NJ		08/12/2024	7.624	412,483		540,000
100162817	INDIO	CA		08/12/2024	7.490	380,622		500,000
100162818	LAS VEGAS	NV		08/12/2024	7.625	444,151		544,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162819	PIGEON FORGE	TN		08/12/2024	7.000	606,698		782,000
100162820	ASHBURN	VA		08/12/2024	7.625	316,554		390,000
100162821	CHANDLER	AZ		08/12/2024	7.490	379,409		500,000
100162822	SAINT PAUL	MN		08/12/2024	8.125	241,270		319,000
100162823	CORVALLIS	OR		08/12/2024	6.990	310,900		412,000
100162824	SARATOGA SPRINGS	UT		08/12/2024	7.625	701,209		820,000
100162825	WYCKOFF	NJ		08/12/2024	7.375	618,522		975,000
100162826	NEW MARKET	VA		08/12/2024	7.000	478,024		675,000
100162827	GLENDALE	AZ		08/12/2024	7.125	375,346		505,000
100162828	ATLANTA	GA		08/12/2024	7.625	441,249		575,000
100162829	AURORA	CO		08/12/2024	6.875	385,899		515,000
100162830	BOSTIC	NC		08/12/2024	7.500	336,566		380,000
100162831	ONTARIO	CA		08/12/2024	6.875	460,215		615,000
100162832	TRACY	CA		08/12/2024	7.625	586,411		780,000
100162833	DENVER	CO		08/12/2024	6.750	317,583		400,000
100162834	MESA	AZ		08/12/2024	7.625	395,712		550,000
100162835	ELMWOOD PARK	NJ		08/12/2024	7.625	627,010		820,000
100162836	MANTECA	CA		08/12/2024	6.990	474,083		715,000
100162837	BUCKEYE	AZ		08/12/2024	7.000	392,398		526,000
100162838	NOKOMIS	FL		08/12/2024	7.000	382,969		523,000
100162839	COLORADO SPRINGS	CO		08/12/2024	7.625	395,719		535,000
100162840	FREMONT	CA		08/12/2024	6.875	746,740		990,000
100162841	WACONIA	MN		08/12/2024	6.990	236,068		336,000
100162842	LOS ANGELES	CA		08/12/2024	7.625	474,934		645,000
100162843	THE WOODLANDS	TX		08/12/2024	7.500	254,782		344,000
100162844	PHOENIX	AZ		08/12/2024	7.625	519,718		750,000
100162845	GLENDALE	AZ		08/12/2024	7.125	513,914		680,000
100162846	WINCHESTER	CA		08/12/2024	8.000	423,132		547,500
100162847	THE WOODLANDS	TX		08/12/2024	7.500	254,782		367,000
100162848	BRIDGEPORT	CT		08/12/2024	6.990	467,666		640,000
100162849	GLASSBORO	NJ		08/12/2024	7.875	303,884		395,000
100162850	MANTECA	CA		08/12/2024	7.000	481,961		715,000
100162851	ARVIN	CA		08/12/2024	7.500	253,070		310,000
100162852	ABILENE	TX		08/12/2024	5.500	209,630		325,000
100162853	ABILENE	TX		08/12/2024	5.500	207,741		320,000
100162854	SAINT AUGUSTINE	FL		08/12/2024	7.125	233,324		315,000
100162855	FULSHEAR	TX		08/12/2024	5.990	246,354		340,000
100162856	ROCKPORT	TX		08/12/2024	7.375	424,505		475,000
100162857	GAINESVILLE	GA		08/12/2024	8.500	290,763		400,000
100162858	OLYMPIA	WA		08/12/2024	7.625	418,989		550,000
100162859	DORR	MI		08/12/2024	7.990	233,485		290,000
100162860	LILLIAN	AL		08/12/2024	6.250	227,402		307,000
100162861	JOPPA	MD		08/12/2024	5.750	285,740		419,000
100162862	GREENACRES	FL		08/12/2024	7.250	375,964		533,000
100162863	BRADENTON	FL		08/12/2024	6.125	476,010		660,000
100162864	PUNTA GORDA	FL		08/12/2024	5.990	267,040		370,000
100162865	ESCONDIDO	CA		08/12/2024	7.500	497,433		650,000
100162866	MYRTLE BEACH	SC		08/12/2024	6.500	312,419		420,000
100162867	PARRISH	FL		08/12/2024	6.500	333,710		385,000
100162868	SAGLE	ID		08/12/2024	7.624	571,622		750,000
100162869	GREEN COVE SPRINGS	FL		08/12/2024	5.750	234,295		340,000
100162870	AMESBURY	MA		08/12/2024	7.125	523,301		740,000
100162871	CLOVIS	CA		08/12/2024	7.125	328,798		451,000
100162872	BENTONVILLE	AR		08/12/2024	7.624	268,292		330,000
100162873	SAN LUIS OBISPO	CA		08/12/2024	7.000	772,417		1,040,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162874	STOCKTON	CA		08/12/2024	7.500	408,423		535,000
100162875	CLERMONT	FL		08/12/2024	7.125	350,243		480,000
100162876	ALPHARETTA	GA		08/12/2024	7.124	383,861		512,000
100162877	FAIRHOPE	AL		08/12/2024	5.990	401,100		500,000
100162878	ALLEN	TX		08/12/2024	6.990	436,844		590,000
100162879	NAMPA	ID		08/12/2024	7.625	294,687		374,000
100162880	CHARLOTTE	NC		08/12/2024	7.125	272,201		366,000
100162881	ALBUQUERQUE	NM		08/12/2024	7.625	272,312		336,000
100162882	SENECA	SC		08/12/2024	7.250	490,677		645,000
100162883	RALEIGH	NC		08/12/2024	8.125	411,497		502,500
100162884	SANTA CLARA	UT		08/12/2024	8.125	337,418		410,000
100162885	CASTLE PINES	CO		08/12/2024	7.125	391,083		500,000
100162886	ANNA	TX		08/12/2024	7.625	288,940		381,000
100162887	QUEEN CREEK	AZ		08/12/2024	7.490	413,565		583,000
100162888	KATY	TX		08/12/2024	6.875	271,946		378,000
100162889	LANCASTER	VA		08/12/2024	7.875	677,111		750,000
100162890	WHITEFISH	MT		08/12/2024	7.625	753,353		980,000
100162891	LAS VEGAS	NV		08/12/2024	7.375	465,273		610,000
100162892	MIAMI	FL		08/12/2024	7.625	592,795		740,000
100162893	LEHIGH ACRES	FL		08/12/2024	7.490	416,381		552,000
100162894	BRENTWOOD	TN		08/12/2024	7.500	531,658		695,000
100162895	OCEAN VIEW	HI		08/12/2024	8.125	315,231		350,000
100162896	BENTONVILLE	AR		08/12/2024	7.875	254,794		314,000
100162897	BENTONVILLE	AR		08/12/2024	7.875	249,477		307,000
100162898	OAK RIDGE	NJ		08/12/2024	7.125	426,452		570,000
100162899	DURHAM	NC		08/12/2024	7.125	352,772		465,000
100162900	TUCSON	AZ		08/12/2024	5.625	290,845		407,000
100162901	ORLANDO	FL		08/12/2024	7.625	260,514		330,000
100162902	CALIFORNIA	MD		08/12/2024	7.500	322,341		412,000
100162903	TUCSON	AZ		08/12/2024	5.625	307,226		430,000
100162904	PRESCOTT	AZ		08/12/2024	7.375	439,663		635,000
100162905	MARION	TX		08/12/2024	7.990	288,163		312,000
100162906	LAS VEGAS	NV		08/12/2024	7.250	288,225		380,000
100162907	RANCHO CORDOVA	CA		08/12/2024	5.625	358,512		500,000
100162908	TEMECULA	CA		08/12/2024	7.500	459,336		600,000
100162909	ST AUGUSTINE	FL		08/12/2024	5.125	327,809		390,000
100162910	NEWARK	NJ		08/12/2024	7.375	420,378		550,000
100162911	RESEDA	CA		08/12/2024	7.625	585,452		775,000
100162912	PERRY HALL	MD		08/12/2024	8.125	218,662		272,000
100162913	AZLE	TX		08/12/2024	7.875	277,797		365,000
100162914	SAN DIEGO	CA		08/12/2024	7.375	257,002		700,000
100162915	GARLAND	TX		08/12/2024	7.375	241,697		280,000
100162916	LAS VEGAS	NV		08/12/2024	7.625	354,130		435,000
100162917	ST. LOUIS	MO		08/12/2024	7.370	197,408		270,000
100162918	MEMPHIS	TN		08/12/2024	7.875	225,218		310,000
100162919	FRESNO	CA		08/12/2024	7.125	285,336		375,000
100162920	SAN ANTONIO	TX		08/12/2024	7.500	398,695		534,000
100162921	WATERVLIET	MI		08/12/2024	7.624	252,857		282,000
100162922	LEESBURG	FL		08/12/2024	8.125	227,052		334,000
100162923	OLD BRIDGE	NJ		08/12/2024	7.125	271,184		365,000
100162924	SOUTH LAKE TAHOE	CA		08/12/2024	7.000	502,453		730,000
100162925	GRANITEVILLE	SC		08/12/2024	7.500	246,537		327,000
100162926	KNOXVILLE	TN		08/12/2024	7.125	301,104		400,000
100162927	N TOPSAIL BEACH	NC		08/12/2024	7.625	527,741		697,000
100162928	WEST PALM BEACH	FL		08/12/2024	7.125	244,767		352,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162929	VERO BEACH	FL		08/12/2024	7.500	252,638		365,000
100162930	KINGWOOD	WV		08/12/2024	7.125	210,782		320,000
100162931	GERMANTOWN	TN		08/12/2024	7.500	221,820		292,000
100162932	GLENDALE	AZ		08/12/2024	7.250	335,425		473,000
100162933	ARLINGTON	TX		08/12/2024	7.624	192,721		282,000
100162934	STAR	ID		08/12/2024	7.125	354,800		474,000
100162935	SPRINGDALE	AR		08/12/2024	7.490	234,439		325,000
100162936	GOODYEAR	AZ		08/12/2024	7.624	351,899		435,000
100162937	WASCO	CA		08/12/2024	7.624	224,672		295,000
100162938	CARY	NC		08/12/2024	7.625	411,331		542,000
100162939	WILLIAMSBURG	VA		08/12/2024	7.500	273,343		360,000
100162940	SOMERVILLE	MA		08/12/2024	7.125	444,176		625,000
100162941	SEAGOVILLE	TX		08/12/2024	7.250	241,739		325,000
100162942	NAPLES	FL		08/12/2024	7.125	320,553		520,000
100162943	MIDLAND	TX		08/12/2024	7.000	194,279		255,595
100162944	LINDEN	VA		08/12/2024	7.625	272,665		295,000
100162945	FRESNO	CA		08/12/2024	7.375	281,809		420,000
100162946	ASHEVILLE	NC		08/12/2024	6.990	392,385		569,000
100162947	HASLET	TX		08/12/2024	7.000	246,391		325,000
100162948	KEANSBURG	NJ		08/12/2024	7.375	193,798		390,000
100162949	DECATUR	AL		08/12/2024	7.490	189,841		250,000
100162950	WEST MONROE	LA		08/12/2024	6.990	171,978		225,000
100162951	HOUSTON	TX		08/12/2024	7.125	272,924		345,000
100162952	RIVERSIDE	NJ		08/12/2024	7.625	261,353		322,000
100162953	BOISE	ID		08/12/2024	8.125	357,372		465,000
100162954	HORSESHOE BAY	TX		08/12/2024	7.375	227,095		305,000
100162955	SEASIDE HEIGHTS	NJ		08/12/2024	8.125	316,505		350,000
100162956	MIRAMAR BEACH	FL		08/12/2024	7.625	483,502		610,000
100162957	MCKINNEY	TX		08/12/2024	7.124	404,823		573,000
100162958	SEFFNER	FL		08/12/2024	7.500	247,914		378,000
100162959	FOREST	VA		08/12/2024	7.375	247,459		345,000
100162960	HARROGATE	TN		08/12/2024	7.624	285,932		371,000
100162961	LANTANA	TX		08/12/2024	7.375	317,287		460,000
100162962	BEAVERTON	OR		08/12/2024	7.490	277,090		390,000
100162963	SAINT GEORGE ISLAND	FL		08/12/2024	7.875	727,585		788,000
100162964	ALBANY	OR		08/12/2024	7.375	310,370		405,000
100162965	KISSIMMEE	FL		08/12/2024	7.624	298,636		380,000
100162966	CENTERTON	AR		08/12/2024	6.875	294,646		370,000
100162967	HANOVER	MD		08/12/2024	7.250	419,483		551,000
100162968	WOODINVILLE	WA		08/12/2024	6.990	701,690		1,000,000
100162969	PIGEON FORGE	TN		08/12/2024	7.125	569,657		857,000
100162970	PLAINFIELD	IL		08/12/2024	7.625	390,036		480,000
100162971	GREENVILLE	SC		08/12/2024	7.625	223,092		295,000
100162972	ORANGEBURG	SC		08/12/2024	7.875	165,410		220,000
100162973	WAIPAHU	HI		08/12/2024	6.875	519,286		1,000,000
100162974	CLERMONT	FL		08/12/2024	8.125	274,914		345,000
100162975	LEANDER	TX		08/12/2024	6.750	263,321		350,000
100162976	SAINT PETERS	MO		08/12/2024	7.500	261,503		342,000
100162977	CHESAPEAKE	VA		08/12/2024	7.500	269,499		350,000
100162978	EAGLE	ID		08/12/2024	7.490	346,438		491,000
100162979	PHILADELPHIA	PA		08/12/2024	7.625	328,424		435,000
100162980	LAS VEGAS	NV		08/12/2024	6.990	497,552		700,000
100162981	MANASSAS PARK	VA		08/12/2024	7.125	479,247		675,000
100162982	NORTH LIBERTY	IN		08/12/2024	7.375	151,071		188,000
100162983	KILL DEVIL HILLS	NC		08/12/2024	7.000	598,568		665,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100162984	GERMANTOWN	MD		08/12/2024	7.490	267,167		358,000
100162985	ARCADIA	CA		08/12/2024	6.625	252,157		650,000
100162986	RANCHO PALOS VERDES	CA		08/12/2024	7.000	776,274		1,130,000
100162987	TORRANCE	CA		08/12/2024	7.000	506,865		1,400,000
100162988	PORTLAND	OR		08/12/2024	7.625	407,501		582,000
100162989	TORRANCE	CA		08/12/2024	7.000	506,865		1,450,000
100162990	MINNEAPOLIS	MN		08/12/2024	8.000	380,919		495,000
100162991	YAMHILL	OR		08/12/2024	6.875	238,777		380,000
100162992	BARSTOW	CA		08/12/2024	6.990	341,238		545,000
100162993	PACIFIC	MO		08/12/2024	7.500	238,554		318,000
100162994	RICHMOND	VA		08/12/2024	7.875	202,853		265,000
100162995	LAGUNA HILLS	CA		08/12/2024	7.124	779,642		2,600,000
100162996	LAS VEGAS	NV		08/12/2024	7.000	241,978		342,000
100162997	MENIFEE	CA		08/12/2024	7.000	393,075		595,000
100162998	ARLINGTON HEIGHTS	IL		08/12/2024	7.250	247,268		362,000
100162999	EVERETT	WA		08/12/2024	6.750	637,787		940,000
100163000	MECHANICSBURG	PA		08/12/2024	7.375	272,376		386,000
100163001	FORT MYERS	FL		08/12/2024	7.624	272,039		300,000
100163002	SONORA	CA		08/13/2024	7.625	611,991		860,000
100163003	MANTECA	CA		08/13/2024	7.625	656,496		860,000
100163004	MECHANICSVILLE	VA		08/13/2024	7.375	329,722		532,000
100163005	LEXINGTON	KY		08/13/2024	7.875	219,609		285,000
100163006	MELISSA	TX		08/13/2024	7.375	298,791		434,000
100163007	KINGSPORT	TN		08/13/2024	7.875	245,020		300,000
100163008	UNIVERSITY HEIGHTS	OH		08/13/2024	7.625	223,433		274,000
100163009	DENTON	TX		08/13/2024	7.500	277,337		375,000
100163010	DENTON	TX		08/13/2024	7.500	270,609		369,000
100163011	HERSHEY	PA		08/13/2024	7.250	217,285		320,000
100163012	STEPHENVILLE	TX		08/13/2024	7.500	223,435		290,000
100163013	PALMYRA	PA		08/13/2024	6.875	303,917		450,000
100163014	ELK GROVE VILLAGE	IL		08/13/2024	7.990	215,979		280,000
100163015	SLIDELL	LA		08/13/2024	7.125	251,657		358,000
100163016	ORLANDO	FL		08/13/2024	7.625	306,495		568,000
100163017	RENTON	WA		08/13/2024	7.990	460,705		600,000
100163018	WESTFIELD	IN		08/13/2024	7.500	224,665		291,000
100163019	WEST BRANCH	IA		08/13/2024	7.625	224,387		280,000
100163020	MOUNT LAUREL	NJ		08/13/2024	7.990	430,928		554,000
100163021	ESTERO	FL		08/13/2024	7.990	515,271		660,000
100163022	READING	PA		08/13/2024	7.875	225,566		263,000
100163023	FRISCO	TX		08/13/2024	7.250	378,016		495,000
100163024	GOULDSBORO	PA		08/13/2024	7.500	209,232		271,000
100163025	CHARLOTTE	NC		08/13/2024	7.500	209,912		272,000
100163026	RAEFORD	NC		08/13/2024	7.625	276,698		350,000
100163027	FORNEY	TX		08/13/2024	7.250	222,799		300,000
100163028	LAKELAND	TN		08/13/2024	7.375	208,442		290,000
100163029	SPILLVILLE	IA		08/13/2024	7.500	216,568		318,000
100163030	CATHEDRAL CITY	CA		08/13/2024	7.625	481,273		680,000
100163031	KATY	TX		08/13/2024	7.125	237,855		341,000
100163032	WEST HAVEN	UT		08/13/2024	7.875	476,792		620,000
100163033	WICHITA FALLS	TX		08/13/2024	7.875	273,832		350,000
100163034	BRUNSWICK	OH		08/13/2024	7.990	218,410		295,000
100163035	TUCSON	AZ		08/13/2024	7.500	223,200		278,000
100163036	LEVITTOWN	PA		08/13/2024	7.625	221,228		315,000
100163037	READING	PA		08/13/2024	7.500	247,343		320,000
100163038	CEDAR PARK	TX		08/13/2024	7.375	374,752		530,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100163039	WOODRIDGE	IL		08/13/2024	7.625	229,112		315,000
100163040	FORT WORTH	TX		08/13/2024	7.625	160,644		306,000
100163041	MELBOURNE	FL		08/13/2024	8.125	231,499		290,000
100163042	SPRINGFIELD	OR		08/13/2024	7.990	343,783		404,000
100163043	SAVANNAH	GA		08/13/2024	7.625	384,850		505,000
100163044	MODESTO	CA		08/13/2024	7.375	247,785		703,000
100163045	JEFFERSON CITY	TN		08/13/2024	7.625	232,343		330,000
100163046	KYLE	TX		08/13/2024	8.125	229,069		303,000
100163047	NAPLES	FL		08/13/2024	7.500	371,114		555,000
100163048	EUGENE	OR		08/13/2024	7.625	350,482		460,000
100163049	LIBERTY TWSP	OH		08/13/2024	7.875	239,871		334,000
100163050	WASHINGTON	DC		08/13/2024	7.375	223,981		310,000
100163051	ROYSE CITY	TX		08/13/2024	7.500	231,320		299,000
100163052	SIMI VALLEY	CA		08/13/2024	6.990	567,047		795,000
100163053	PAHRUMP	NV		08/13/2024	7.990	237,701		308,000
100163054	ANNA	TX		08/13/2024	6.990	301,350		450,000
100163055	EASTON	PA		08/13/2024	7.490	441,096		578,000
100163056	FORT MYERS	FL		08/13/2024	7.990	258,051		334,000
100163057	KILLEEN	TX		08/13/2024	7.625	244,889		305,000
100163058	MELISSA	TX		08/13/2024	7.500	251,784		347,000
100163059	NASHVILLE	TN		08/13/2024	7.625	232,027		300,000
100163060	PHOENIX	AZ		08/13/2024	7.500	402,596		480,000
100163061	NORTH LAS VEGAS	NV		08/13/2024	7.875	240,360		300,000
100163062	ROCKY HILL	CT		08/13/2024	7.375	207,786		270,000
100163063	WINDSOR MILL	MD		08/13/2024	7.500	222,269		320,000
100163064	COLUMBUS	OH		08/13/2024	7.500	327,814		430,000
100163065	ACWORTH	GA		08/13/2024	6.875	280,232		375,000
100163066	ATHENS	TX		08/13/2024	7.625	214,054		330,000
100163067	CONOWINGO	MD		08/13/2024	7.875	246,786		650,000
100163068	PANAMA CITY BEACH	FL		08/13/2024	7.490	252,218		350,000
100163069	MCKINNEY	TX		08/13/2024	7.490	371,455		515,000
100163070	OWENS CROSS ROADS	AL		08/13/2024	7.990	212,705		272,000
100163071	PHILADELPHIA	PA		08/13/2024	7.625	368,419		552,500
100163072	MATTHEWS	NC		08/13/2024	7.125	244,075		343,000
100163073	COLUMBIA	TN		08/13/2024	5.125	211,843		320,000
100163074	LEWISVILLE	TX		08/13/2024	7.625	214,048		291,500
100163075	RALEIGH	NC		08/13/2024	7.490	440,046		631,000
100163076	MYRTLE BEACH	SC		08/13/2024	8.125	226,911		290,000
100163077	COLLEGE STATION	TX		08/13/2024	6.875	234,716		330,000
100163078	COLLEGE STATION	TX		08/13/2024	7.625	225,492		290,000
100163079	BOONE	IA		08/13/2024	7.990	208,244		280,000
100163080	MIAMI	FL		08/13/2024	7.625	239,403		333,000
100163081	ARLINGTON	TX		08/13/2024	7.625	209,409		270,000
100163082	LEHI	UT		08/13/2024	6.625	329,774		468,000
100163083	MERIDIANVILLE	AL		08/13/2024	5.375	201,676		325,000
100163084	MADISON	AL		08/13/2024	6.125	233,299		370,000
100163085	MESQUITE	TX		08/13/2024	7.000	264,486		392,000
100163086	ANNA	TX		08/13/2024	7.500	323,956		425,000
100163087	MOUNT AIRY	MD		08/13/2024	6.875	334,284		442,000
100163088	GRAPEVINE	TX		08/13/2024	7.625	325,861		445,000
100163089	AZTEC	NM		08/13/2024	7.625	209,397		300,000
100163090	TOMBALL	TX		08/13/2024	7.490	223,971		289,000
100163091	RACINE	WI		08/13/2024	7.990	221,270		285,000
100163092	STRATFORD	CT		08/13/2024	7.625	372,666		524,000
100163093	GAINESVILLE	FL		08/13/2024	7.625	353,842		536,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100163094	MOSES LAKE	WA		08/13/2024	7.500	458,627		600,000
100163095	NAVARRE	FL		08/13/2024	7.125	334,925		480,000
100163096	METHUEN	MA		08/13/2024	7.990	498,645		700,000
100163097	PITTSBURGH	PA		08/13/2024	7.625	209,704		285,000
100163098	SAINT LOUIS	MO		08/13/2024	8.000	298,852		392,000
100163099	PITTSBORO	NC		08/13/2024	6.624	406,628		592,000
100163100	THE VILLAGES	FL		08/13/2024	7.250	249,093		330,000
100163101	PEACHTREE CITY	GA		08/13/2024	6.990	249,563		378,000
100163102	COLLEGE STATION	TX		08/13/2024	7.990	233,617		285,000
100163103	INDIANAPOLIS	IN		08/13/2024	7.625	231,797		350,000
100163104	SARASOTA	FL		08/13/2024	7.625	408,524		534,000
100163105	KYLE	TX		08/13/2024	7.375	218,889		315,000
100163106	DESTIN	FL		08/13/2024	7.500	608,167		800,000
100163107	KISSIMMEE	FL		08/13/2024	7.500	351,007		438,000
100163108	WEST CHESTER	PA		08/13/2024	7.500	218,832		650,000
100163109	KNOXVILLE	TN		08/13/2024	8.000	226,453		304,000
100163110	LEXINGTON	KY		08/13/2024	7.875	212,282		306,000
100163111	ANNA	TX		08/13/2024	7.125	319,854		460,000
100163112	RICHARDSON	TX		08/13/2024	7.375	338,282		425,000
100163113	NASHVILLE	TN		08/13/2024	7.990	233,729		300,000
100163114	DAVENPORT	FL		08/13/2024	5.990	338,852		506,000
100163115	AUSTIN	TX		08/13/2024	7.990	330,930		430,000
100163116	DENVER	CO		08/13/2024	7.125	257,656		322,000
100163117	DYER	IN		08/13/2024	7.500	232,048		300,000
100163118	SACRAMENTO	CA		08/13/2024	7.625	401,431		530,000
100163119	KINGSTON	GA		08/13/2024	8.125	219,383		304,000
100163120	ALEDO	TX		08/13/2024	7.625	335,189		442,000
100163121	CHANDLER	AZ		08/13/2024	7.625	353,901		494,000
100163122	ST PETERSBURG	FL		08/13/2024	8.125	289,810		375,000
100163123	MIAMI	FL		08/13/2024	7.625	197,178		293,000
100163124	ORMOND BEACH	FL		08/13/2024	7.625	301,240		395,000
100163125	CENTERTON	AR		08/13/2024	7.625	234,404		322,000
100163126	WINDERMERE	FL		08/13/2024	7.500	335,345		530,000
100163127	PROVIDENCE	RI		08/13/2024	7.625	316,124		450,000
100163128	WINCHESTER	VA		08/13/2024	7.500	216,977		334,000
100163129	PARRISH	FL		08/13/2024	7.625	286,708		375,000
100163130	EAST POINT	GA		08/13/2024	7.990	294,407		385,000
100163131	HANFORD	CA		08/13/2024	7.990	229,027		279,000
100163132	WINTER PARK	FL		08/13/2024	7.500	230,185		319,000
100163133	WEST ALLIS	WI		08/13/2024	7.625	288,577		375,000
100163134	SPRINGFIELD	MA		08/13/2024	7.625	269,494		350,000
100163135	PALM DESERT	CA		08/13/2024	8.125	361,205		515,000
100163136	OCALA	FL		08/13/2024	6.500	215,204		285,000
100163137	GEORGETOWN	TX		08/13/2024	6.624	291,780		458,000
100163138	HUTTO	TX		08/13/2024	7.500	259,566		382,000
100163139	FORT WORTH	TX		08/13/2024	7.625	783,086		1,150,000
100163140	AUSTIN	TX		08/13/2024	7.625	258,823		390,000
100163141	SANFORD	FL		08/13/2024	7.625	280,409		392,000
100163142	KNOXVILLE	TN		08/13/2024	7.000	364,726		515,000
100163143	CHICAGO	IL		08/13/2024	7.624	215,830		285,000
100163144	DENTON	TX		08/13/2024	7.625	305,123		420,000
100163145	PIEDMONT	SC		08/13/2024	7.500	211,752		275,000
100163146	OVERLAND PARK	KS		08/13/2024	8.125	231,952		298,000
100163147	PHILADELPHIA	PA		08/13/2024	7.125	211,332		275,000
100163148	TAYLORS	SC		08/13/2024	6.750	254,292		409,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100163149	COLLEGE STATION	TX		08/13/2024	7.500	222,053		288,500
100163150	PAMPA	TX		08/13/2024	7.990	311,437		457,500
100163151	NORTH CHESTERFIELD	VA		08/13/2024	8.000	225,506		280,000
100163152	SAN BERNARDIINO	CA		08/13/2024	8.125	509,187		665,000
100163153	SCHWENKSVILLE	PA		08/13/2024	8.000	233,425		330,000
100163154	HUTTO	TX		08/13/2024	7.375	264,453		369,000
100163155	MARYVILLE	TN		08/13/2024	7.000	225,793		300,000
100163156	FORT WORTH	TX		08/13/2024	7.625	255,853		340,000
100163157	KANSAS CITY	MO		08/13/2024	8.125	216,839		250,000
100163158	ST GEORGE	UT		08/13/2024	7.125	467,014		690,000
100163159	SAINT GEORGE	UT		08/13/2024	7.624	243,219		376,000
100163160	DENISON	TX		08/13/2024	7.625	221,586		285,000
100163161	SUGAR LAND	TX		08/13/2024	7.625	252,573		325,000
100163162	BRADENTON	FL		08/13/2024	7.990	516,064		610,000
100163163	SEASIDE HEIGHTS	NJ		08/13/2024	7.625	349,823		455,000
100163164	WESTLAKE	FL		08/13/2024	7.490	502,313		700,000
100163165	HOUSTON	TX		08/13/2024	7.625	287,324		382,000
100163166	NORTHAMPTON	PA		08/13/2024	7.500	227,673		309,000
100163167	PEA RIDGE	AR		08/13/2024	6.990	235,982		311,000
100163168	FAYETTEVILLE	AR		08/13/2024	7.125	222,250		360,000
100163169	MURFREESBORO	TN		08/13/2024	7.375	252,724		365,000
100163170	FAIRVIEW HEIGHTS	IL		08/13/2024	7.624	224,574		300,000
100163171	GRAYSON	GA		08/13/2024	7.500	315,463		413,000
100163172	ELK GROVE	CA		08/13/2024	7.125	615,115		860,000
100163173	ARLINGTON	VA		08/13/2024	6.625	534,224		718,000
100163174	SOUTHERN PINES	NC		08/13/2024	7.624	347,842		433,000
100163175	DULUTH	GA		08/13/2024	7.625	263,343		365,000
100163176	AUSTIN	TX		08/13/2024	6.990	338,815		483,000
100163177	FULSHEAR	TX		08/13/2024	7.500	232,829		305,000
100163178	KINGSTON	GA		08/13/2024	7.500	230,987		298,000
100163179	CASTLE PINES	CO		08/13/2024	5.875	386,024		570,000
100163180	SAN MARCOS	TX		08/13/2024	6.250	215,943		307,000
100163181	FRANKLIN	TN		08/13/2024	7.000	211,972		301,000
100163183	BEAUMONT	CA		08/13/2024	7.375	386,157		542,000
100163185	ADELANTO	CA		08/13/2024	6.750	292,669		410,000
100163186	FRESNO	CA		08/13/2024	6.875	292,026		459,000
100163187	NEW MARKET	MD		08/13/2024	6.875	298,599		500,000
100163188	OCEAN CITY	MD		08/13/2024	6.999	243,112		391,000
100163189	LOS ANGELES	CA		08/13/2024	7.499	612,997		1,050,000
100163190	KATY	TX		08/13/2024	8.250	151,287		213,000
100163193	FRESNO	CA		08/13/2024	7.625	509,267		680,000
100163195	JEWETT CITY	CT		08/13/2024	7.250	311,079		540,000
100163196	DESOTO	TX		08/13/2024	7.999	267,361		340,000
100163198	BAKERSFIELD	CA		08/13/2024	7.750	333,617		450,000
100163200	COLTON	CA		08/13/2024	7.375	336,394		585,000
100163201	GAITHERSBURG	MD		08/13/2024	7.499	415,495		610,000
100163210	DALLAS	TX		08/13/2024	7.875	198,701		292,500
100163213	ROSEMEAD	CA		08/13/2024	7.999	303,878		800,000
100163220	TACOMA	WA		08/13/2024	7.125	308,696		500,000
100163221	DAVENPORT	FL		08/13/2024	7.125	308,677		410,000
100163222	CARSON	CA		08/13/2024	7.125	461,658		1,100,000
100163228	BAKERSFIELD	CA		08/13/2024	7.750	218,751		280,000
100163229	LAS VEGAS	NV		08/13/2024	6.875	284,414		410,000
100163230	SAN DIMAS	CA		08/13/2024	7.375	596,391		1,125,000
100163237	MIAMI	FL		08/13/2024	7.499	300,683		445,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100163239	CAPE CORAL	FL		08/13/2024	7.375	210,215		320,000
100163240	MONTGOMERY VILLAGE	MD		08/13/2024	8.125	167,243		230,000
100163241	FARMINGTON	NH		08/13/2024	7.499	296,440		390,000
100163242	COLORADO SPRINGS	CO		08/13/2024	6.750	441,242		635,000
100163243	BLUE SPRINGS	MO		08/13/2024	6.750	286,016		388,000
100163245	FAIRFIELD	CA		08/13/2024	7.499	210,133		460,000
100163251	BLUE SPRINGS	MO		08/13/2024	6.750	286,181		385,000
100163256	VAN NUYS AREA LOS ANGELES	CA		08/13/2024	7.125	298,275		865,000
100163260	HAGERSTOWN	MD		08/13/2024	7.375	140,885		216,000
100163265	LOS ANGELES (VENICE AREA)	CA		08/13/2024	6.750	354,297		2,200,000
100163266	MORRILTON	AR		08/13/2024	7.625	176,277		225,000
100163267	SONOMA	CA		08/13/2024	7.625	860,999		1,060,000
100163268	PASADENA	CA		08/13/2024	8.625	186,992		1,050,000
100163270	SARASOTA	FL		08/13/2024	7.499	380,596		492,000
100163271	HENDERSON	NV		08/13/2024	7.750	117,289		430,000
100163272	SACRAMENTO	CA		08/13/2024	7.999	318,054		430,000
100163273	NASHVILLE	TN		08/13/2024	6.999	452,508		1,300,000
100163274	DOUGLAS CITY	CA		08/13/2024	7.250	166,494		310,000
100163275	COMPTON	CA		08/13/2024	7.499	273,506		610,000
100163276	SCOTTSDALE	AZ		08/13/2024	7.625	495,949		632,000
100163277	MCKINNEY	TX		08/13/2024	7.750	627,360		1,150,000
100163278	ASHBURN	VA		08/13/2024	7.750	846,795		1,033,000
100163279	WATERLOO	IA		08/13/2024	7.375	208,650		265,000
100163281	NORWALK	CA		08/13/2024	8.625	485,175		840,000
100163282	DOWNEY	CA		08/13/2024	7.375	988,964		1,400,000
100163283	MELBOURNE	FL		08/13/2024	7.375	541,491		670,000
100163284	HAGERSTOWN	MD		08/13/2024	8.125	195,461		270,000
100163285	MINNEAPOLIS	MN		08/13/2024	7.625	369,282		526,000
100163286	SANTA ANA	CA		08/13/2024	7.750	288,773		900,000
100163287	MORENO VALLEY	CA		08/13/2024	7.750	575,146		700,000
100163288	MENIFEE	CA		08/13/2024	7.125	541,926		725,000
100163289	SCOTTSDALE	AZ		08/13/2024	8.875	667,649		785,000
100163290	MESA	AZ		08/13/2024	7.125	1,089,946		1,375,000
100163291	ARLETA	CA		08/13/2024	8.499	605,021		745,000
100163292	SAN LUIS	AZ		08/13/2024	7.750	132,681		226,000
100163293	SAN BERNARDINO	CA		08/13/2024	8.375	254,243		437,000
100163294	GARDEN CITY	ID		08/13/2024	7.125	655,491		820,000
100163295	HAMEL	MN		08/13/2024	7.375	869,240		1,425,000
100163296	CHANDLER	AZ		08/13/2024	7.999	791,064		965,000
100163297	SACRAMENTO	CA		08/13/2024	8.625	169,434		350,000
100163298	HESPERIA	CA		08/13/2024	8.875	479,142		550,000
100163299	ALLEN	TX		08/13/2024	7.499	381,420		500,000
100163300	OCEAN PINES	MD		08/13/2024	8.375	555,632		687,000
100163301	CAPITOL HEIGHTS	MD		08/13/2024	8.750	267,969		310,000
100163302	SCOTTSDALE	AZ		08/13/2024	6.625	779,886		1,650,000
100163303	HOLLISTER	CA		08/13/2024	7.625	829,740		1,032,000
100163304	SACRAMENTO	CA		08/13/2024	7.999	332,506		399,000
100163306	UKIAH	CA		08/13/2024	7.625	534,355		665,000
100163307	FORNEY	TX		08/13/2024	7.375	156,925		395,000
100163308	LOS ANGELES	CA		08/13/2024	8.499	1,508,072		2,000,000
100163309	WHITE DEER	TX		08/13/2024	9.125	254,249		272,000
100163310	LEHIGH ACRES	FL		08/13/2024	8.250	350,651		417,000
100163311	KENNER	LA		08/13/2024	8.250	265,739		326,000
100163312	ORLANDO	FL		08/13/2024	9.250	474,437		537,000
100163313	RIVERSIDE	CA		08/13/2024	7.125	1,043,559		1,227,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100163314	SAN ANTONIO	TX		08/13/2024	9.750	285,713		302,000
100163315	APPLE VALLEY	CA		08/13/2024	9.375	409,659		480,000
100163316	HERNANDO	FL		08/13/2024	6.999	185,299		325,000
100163317	SAN FERNANDO	CA		08/13/2024	7.125	375,960		670,000
100163318	DAVIDSON	NC		08/13/2024	7.750	1,576,964		1,990,000
100163319	IRVING	TX		08/13/2024	8.250	316,701		440,000
100163320	PALMDALE	CA		08/13/2024	8.999	441,345		540,000
100163321	SAN BERNARDINO	CA		08/13/2024	9.250	315,325		380,000
100163322	MIAMI	FL		08/13/2024	8.250	1,153,907		1,900,000
100163323	AMARILLO	TX		08/13/2024	8.625	406,234		460,000
100163324	STOCKTON	CA		08/13/2024	8.750	517,310		620,000
100163325	LOMPOC	CA		08/13/2024	9.625	370,586		445,000
100163326	REDWOOD CITY	CA		08/13/2024	7.250	795,427		1,695,000
100163327	MIAMI	FL		08/13/2024	8.499	601,655		685,000
100163328	SAN BERNARDINO	CA		08/13/2024	8.625	354,313		450,000
100163329	ARLINGTON	TX		08/13/2024	9.999	340,379		356,000
100163330	BUENA PARK	CA		08/13/2024	8.250	754,266		925,000
100163331	DECATUR	GA		08/13/2024	7.499	159,169		317,000
100163332	SAN DIEGO	CA		08/13/2024	7.125	382,131		535,000
100163333	HESPERIA	CA		08/13/2024	8.499	472,658		565,000
100163334	FORT LAUDERDALE	FL		08/13/2024	7.875	780,522		950,000
100163335	BIG BEAR LAKE	CA		08/13/2024	6.999	643,675		880,000
100163336	MARATHON	FL		08/13/2024	7.499	1,642,248		2,050,000
100163337	HERMITAGE	TN		08/13/2024	7.750	209,782		385,000
100163339	CEDAR PARK	TX		08/13/2024	7.999	1,029,064		1,305,000
100163340	BOCA RATON	FL		08/13/2024	8.250	1,782,115		2,250,000
100163341	LORTON	VA		08/13/2024	8.125	708,844		880,000
100163342	MIAMI	FL		08/13/2024	8.250	847,211		970,000
100163343	LYNWOOD	CA		08/13/2024	8.999	518,060		600,000
100163344	JURUPA VALLEY	CA		08/13/2024	7.625	549,464		615,000
100163345	LOS ANGELES	CA		08/13/2024	8.999	545,076		840,000
100163346	GLEN BURNIE	MD		08/13/2024	7.625	320,355		565,000
100163347	AMBLER	PA		08/13/2024	7.125	681,535		875,000
100163348	UPLAND	CA		08/13/2024	7.125	593,377		775,000
100163349	LOS ANGELES	CA		08/13/2024	6.499	960,630		1,215,000
100163350	INDIO	CA		08/13/2024	7.375	459,712		559,000
100163351	MISSOURI CITY	TX		08/13/2024	7.250	1,393,285		1,700,000
100163352	BELLA COLLINA	FL		08/13/2024	8.125	1,805,842		2,310,000
100163353	HARDEEVILLE	SC		08/13/2024	9.499	161,070		300,000
100163354	BOZEMAN	MT		08/13/2024	6.499	1,241,721		1,650,000
100163355	COLUMBIA	TN		08/13/2024	8.999	344,560		415,000
100163356	KATY	TX		08/13/2024	8.750	316,154		368,000
100163358	DOWNERS GROVE	IL		09/27/2024	8.750	273,424		320,000
100163359	DANIA BEACH	FL		09/27/2024	8.625	461,382		564,000
100163361	TOWNSEND	TN		09/27/2024	8.250	350,267		433,000
100163363	LANCASTER	CA		09/27/2024	8.750	551,887		625,000
100163364	MESA	AZ		09/27/2024	8.625	238,054		870,000
100163365	CROWNSVILLE	MD		09/27/2024	8.250	632,868		730,000
100163366	LOOMIS	CA		09/27/2024	8.375	1,730,390		2,800,000
100163367	POWDER SPRINGS	GA		09/27/2024	8.750	364,772		442,000
100163368	SANTA CLARITA	CA		09/27/2024	8.125	908,715		1,193,000
100163369	LONGVIEW	WA		09/27/2024	9.375	332,094		380,000
100163370	GLENDORA	CA		09/27/2024	8.125	602,603		710,000
100163371	PITTSBURGH	PA		09/27/2024	8.375	232,252		293,000
100163373	ALLEN	TX		09/27/2024	8.875	603,601		670,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100163374	LINCOLN	RI		09/27/2024	8.250	376,542		475,000
100163375	AUBURN	GA		09/27/2024	9.375	914,033		1,120,000
100163376	ABILENE	TX		09/27/2024	8.500	174,371		215,000
100163377	MIAMI	FL		09/27/2024	6.875	421,229		600,000
100163378	PHOENIX	AZ		09/27/2024	8.750	241,004		314,000
100163379	HOUSTON	TX		09/27/2024	7.250	1,974,117		2,750,000
100163380	HOUSTON	TX		09/27/2024	7.250	483,190		755,000
100163382	SHADY COVE	OR		09/27/2024	8.375	487,769		610,000
100163383	KOLOA	HI		09/27/2024	8.000	740,243		975,000
100163384	GLOUCESTER	MA		09/27/2024	8.500	344,874		430,000
100163386	WOODLAND HILLS	CA		09/27/2024	7.750	3,562,174		4,625,000
100163387	HILO	HI		09/27/2024	8.000	531,982		700,000
100163388	HOMELAND	CA		09/27/2024	7.500	474,284		570,000
100163389	STANTON	TX		09/27/2024	8.625	244,157		290,000
100163391	LOOMIS	CA		09/27/2024	7.375	697,448		910,000
100163392	SCOTTSDALE	AZ		09/27/2024	7.375	1,508,707		2,110,000
100163393	FRANKLIN	NC		09/27/2024	8.375	315,197		415,000
100163394	MORRO BAY	CA		09/27/2024	9.125	694,968		775,000
100163395	CARROLLTON	GA		09/27/2024	7.875	729,503		1,450,000
100163396	LOS ANGELES	CA		09/27/2024	6.875	1,201,857		1,575,000
100163397	TAMPA	FL		09/27/2024	7.000	1,301,042		1,623,000
100163398	DIAMOND	IL		09/27/2024	7.250	149,542		240,000
100163399	LAS VEGAS	NV		09/27/2024	7.000	356,034		438,000
100163400	LOS ANGELES	CA		09/27/2024	7.375	946,793		1,150,000
100163401	OJAI	CA		09/27/2024	8.000	532,477		1,500,000
100163402	BAKERSFIELD	CA		09/27/2024	8.750	214,134		260,000
100163403	DUBLIN	CA		09/27/2024	6.750	1,099,571		1,500,000
100163404	ROUND ROCK	TX		09/27/2024	8.000	327,229		425,000
100163405	EAST STROUDSBURG	PA		09/27/2024	8.125	281,665		337,000
100163406	NEW ORLEANS	LA		09/27/2024	7.750	177,005		226,000
100163408	DULUTH	GA		09/27/2024	6.875	688,624		1,175,000
100163409	LA CANADA FLINTRIDGE	CA		09/27/2024	7.000	1,127,072		2,200,000
100163410	MIAMI	FL		09/27/2024	7.250	461,412		580,000
100163411	MIDLAND PARK	NJ		09/27/2024	8.875	666,704		895,000
100163412	CHARLOTTE	NC		09/27/2024	7.125	915,142		1,800,000
100163413	SAN ANSELMO	CA		09/27/2024	7.000	759,546		1,980,000
100163414	OVIEDO	FL		09/27/2024	7.625	220,232		283,000
100163417	JURUPA VALLEY	CA		09/27/2024	8.500	639,883		688,500
100163420	ORLANDO	FL		09/27/2024	7.875	900,058		1,100,000
100163421	CARY	IL		09/27/2024	9.375	224,567		265,000
100163422	DULUTH	GA		09/27/2024	7.875	1,699,315		2,050,000
100163423	DEER PARK	WA		09/27/2024	8.250	570,419		685,000
100163425	CARLSBAD	CA		09/27/2024	7.125	1,016,501		1,995,000
100163427	GILLSVILLE	GA		09/27/2024	7.625	209,199		275,000
100163428	SANTA MONICA	CA		09/27/2024	7.875	3,586,728		10,000,000
100163430	LOS BANOS	CA		09/27/2024	9.125	507,453		547,000
100163431	ORLANDO	FL		09/27/2024	6.750	245,517		450,000
100163432	PONTE VEDRA	FL		09/27/2024	7.500	410,047		920,000
100163433	ARLINGTON	TX		09/27/2024	7.875	239,013		365,000
100163434	BRECKENRIDGE	CO		09/27/2024	7.875	1,976,762		2,550,000
100163435	DEER PARK	WA		09/27/2024	8.250	570,640		685,000
100163436	GILLSVILLE	GA		09/27/2024	7.750	209,180		265,000
100163437	PORTLAND	OR		09/27/2024	8.375	867,415		1,080,000
100163438	SCOTTSDALE	AZ		09/27/2024	7.000	1,998,146		3,040,000
100163439	HANFORD	CA		09/27/2024	6.750	267,284		525,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100163441	TAMPA	FL		09/27/2024	8.500	230,719		315,000
100163442	KATY	TX		09/27/2024	7.125	275,411		413,000
100163444	EL PASO	TX		09/27/2024	7.500	332,440		472,000
100163445	CABO SAN LUCAS	MEX		08/16/2024	9.180	650,000		1,700,731
100163446	TIJUANA	MEX		08/16/2024	9.980	332,000		635,697
100163591	LAHAINA	HI		08/15/2024	7.750	2,703,317		5,450,000
100163592	MIRAMAR	FL		08/15/2024	7.875	577,656		1,175,000
100163593	OREM	UT		08/15/2024	7.750	984,082		1,475,000
100163595	KIHEI	HI		08/15/2024	8.250	995,894		1,445,000
100163596	SIMI VALLEY	CA		08/15/2024	7.500	506,775		920,000
100163597	STUART	FL		08/15/2024	8.625	556,669		5,200,000
100163598	OBERLIN	OH		08/15/2024	8.375	238,694		341,000
100163599	POTTSTOWN	PA		08/15/2024	7.750	278,735		405,000
100163600	LUTZ	FL		08/15/2024	7.625	1,568,980		2,000,000
100163601	FAIRFIELD	CT		08/15/2024	8.375	552,531		685,000
100163602	BROOKFIELD	IL		08/15/2024	7.625	325,637		530,000
100163603	DENVER	CO		08/15/2024	7.750	672,611		855,000
100163604	PHOENIX	AZ		08/15/2024	7.375	4,166,625		7,525,000
100163605	HALLANDALE BEACH	FL		08/15/2024	7.875	2,111,695		6,500,000
100163606	MODESTO	CA		08/15/2024	9.375	295,560		365,000
100163607	MODESTO	CA		08/15/2024	9.000	118,019		367,000
100163608	CHARLOTTE	NC		08/15/2024	9.375	164,600		310,000
100163610	SPRING	TX		08/15/2024	7.125	225,941		298,000
100163611	FRISCO	TX		08/15/2024	8.500	882,809		1,060,000
100163613	MIAMI BEACH	FL		08/15/2024	7.375	250,849		350,000
100163614	MIAMI	FL		08/15/2024	8.125	3,859,463		5,100,000
100163615	CICERO	IL		08/15/2024	9.875	177,875		238,000
100163790	RANCHO MISSION VIEJO	CA		09/27/2024	6.875	539,784		973,000
100163792	LOS ANGELES	CA		09/27/2024	7.875	484,002		610,000
100163793	JACKSONVILLE	FL		09/27/2024	9.125	667,171		925,000
100163794	WEST DES MOINES	IA		09/27/2024	7.625	392,465		490,000
100163795	RIVERSIDE	CA		09/27/2024	8.250	624,577		712,000
100163796	DAUFUSKIE ISLAND	SC		09/27/2024	8.625	783,891		1,100,000
100163797	DAYTON	TX		09/27/2024	7.750	206,516		310,000
100163798	COLLEGE STATION	TX		09/27/2024	6.750	313,251		419,900
100163800	OREGON CITY	OR		09/27/2024	7.375	420,363		765,000
100163801	SALT LAKE CITY	UT		09/27/2024	7.625	1,069,836		1,370,000
100163802	LOS ANGELES	CA		09/27/2024	8.000	457,762		625,000
100163803	MIRAMAR	FL		09/27/2024	7.625	260,579		1,480,000
100163804	MIAMI	FL		09/27/2024	7.500	906,617		1,452,000
100163805	PHILADELPHIA	PA		09/27/2024	7.500	357,337		677,000
100163806	PALM COAST	FL		09/27/2024	7.500	332,626		400,000
100163807	MILLINOCKET	ME		09/27/2024	9.125	126,208		190,000
100163808	LA QUINTA	CA		09/27/2024	7.625	1,022,927		1,685,000
100163810	GRESHAM	OR		09/27/2024	7.375	269,820		390,000
100163811	WINTER GARDEN	FL		09/27/2024	7.750	351,576		436,000
100163813	EUREKA	CA		09/27/2024	8.375	263,142		440,000
100163814	DAYTON	TX		09/27/2024	7.750	206,511		305,000
100163815	RIVERSIDE	CA		09/27/2024	8.375	532,523		695,000
100163816	DAYTON	TX		09/27/2024	7.750	206,599		310,000
100163818	ANAHEIM	CA		09/27/2024	7.500	462,202		760,000
100163819	MARLTON	NJ		09/27/2024	7.625	327,125		382,000
100163821	WESLEY CHAPEL	FL		09/27/2024	7.250	336,346		408,000
100163822	CAPE CORAL	FL		09/27/2024	7.500	488,875		651,000
100163823	XENIA	OH		09/27/2024	8.250	106,378		132,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100163824	GILBERT	AZ		09/27/2024	8.625	652,494		850,000
100163826	PECKVILLE	PA		09/27/2024	8.250	154,259		200,000
100163827	AURORA	IL		09/27/2024	7.125	181,350		245,000
100163829	PATTERSON	CA		09/27/2024	7.500	321,196		480,000
100163830	BETHANY BEACH	DE		09/27/2024	7.500	952,160		1,261,000
100163832	NORWALK	CT		09/27/2024	8.000	260,750		315,000
100163833	WYANDOTTE	MI		09/27/2024	8.875	170,610		224,000
100163834	HOUSTON	TX		09/27/2024	7.500	526,492		574,000
100163835	VAIL	AZ		09/27/2024	7.250	464,048		652,000
100163836	WEBSTER	FL		09/27/2024	7.750	239,083		425,000
100163837	COPPELL	TX		09/27/2024	8.500	379,568		498,000
100163838	LONG BEACH	CA		09/27/2024	7.625	854,357		1,175,000
100163839	CAMANO ISLAND	WA		09/27/2024	8.875	1,157,476		1,280,000
100163840	WINDSOR	CO		09/27/2024	7.875	1,361,546		1,750,000
100163841	LAS VEGAS	NV		09/27/2024	7.875	385,489		458,000
100163842	ORLAND	CA		09/27/2024	7.375	333,666		500,000
100163843	LORTON	VA		09/27/2024	7.875	673,192		815,000
100163844	AIKEN	SC		09/27/2024	8.750	122,177		158,000
100163845	HOUSTON	TX		09/27/2024	7.625	665,790		1,050,000
100163846	INMAN	SC		09/27/2024	8.875	511,702		555,000
100163847	EDINBURG	TX		09/27/2024	7.625	407,806		541,000
100163848	ORLANDO	FL		09/27/2024	7.500	496,549		556,000
100163849	FAIRFAX	CA		09/27/2024	7.625	1,125,429		1,420,000
100163850	EDINBURG	TX		09/27/2024	7.625	408,476		543,000
100163851	LOS ANGELES	CA		09/27/2024	6.875	832,537		1,415,000
100163852	VALLEJO	CA		09/27/2024	8.500	640,429		800,000
100163853	TAMPA	FL		09/27/2024	7.625	234,891		395,000
100163856	CHARLOTTE	NC		09/27/2024	7.625	362,550		530,000
100163857	SANDWICH	IL		09/27/2024	7.875	114,756		150,000
100163858	ANAHEIM	CA		09/27/2024	7.375	757,237		1,675,000
100163859	HENDERSON	NV		09/27/2024	7.750	1,096,423		1,650,000
100163860	CHICAGO	IL		09/27/2024	9.250	130,023		185,000
100163861	WEST MELBOURNE	FL		09/27/2024	7.250	263,223		370,000
100163862	INGLEWOOD	CA		09/27/2024	7.125	418,124		1,235,000
100163863	CAMBRIA	CA		09/27/2024	8.500	824,796		1,060,000
100163864	HORIZON CITY	TX		09/27/2024	7.500	208,549		245,000
100163865	CARROLLTON	TX		09/27/2024	7.875	480,161		625,000
100163867	HOMESTEAD	FL		09/27/2024	7.375	416,582		510,000
100163868	SAN DIEGO	CA		09/27/2024	6.750	761,896		1,260,000
100163869	HUDSON	NH		09/27/2024	8.375	299,767		358,000
100163870	FLORAL CITY	FL		09/27/2024	7.125	209,338		300,000
100163871	ELGIN	IL		09/27/2024	8.125	461,045		655,000
100163873	SACRAMENTO	CA		09/27/2024	7.875	269,008		655,000
100163874	ATWATER	CA		09/27/2024	7.750	439,381		500,000
100163876	AMHERST	OH		09/27/2024	8.375	159,620		206,000
100163877	ANSON	TX		09/27/2024	7.500	277,778		360,000
100163878	MIAMI	FL		09/27/2024	8.250	266,517		337,064
100163879	DALLAS	GA		09/27/2024	7.625	202,270		269,000
100163880	MIAMI	FL		09/27/2024	9.000	257,766		380,000
100163881	CHESTER	VA		09/27/2024	7.500	155,749		195,000
100163882	SAN ANTONIO	TX		09/27/2024	8.375	392,609		450,000
100163883	SALINAS	CA		09/27/2024	7.000	364,696		670,000
100163884	MILWAUKEE	WI		09/27/2024	8.625	132,173		177,000
100163885	DELAND	FL		09/27/2024	6.750	202,960		272,000
100163887	SANTA MARIA	CA		09/27/2024	8.750	625,173		675,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100163888	VACAVILLE	CA		09/27/2024	6.750	488,482		700,000
100163890	ARLINGTON	VA		09/27/2024	6.625	1,319,609		2,200,000
100163892	GRANADA HILLS	CA		09/27/2024	7.875	870,704		1,000,000
100163893	SAN ANTONIO	TX		09/27/2024	7.625	407,055		530,000
100163894	BIG SPRING	TX		09/27/2024	9.375	332,018		475,000
100163895	LAKE FOREST	CA		09/27/2024	7.125	888,746		1,450,000
100163896	MANCHESTER	NH		09/27/2024	8.375	259,017		312,000
100163897	EL SOBRANTE	CA		09/27/2024	8.375	563,733		670,000
100163899	BIRMINGHAM	AL		09/27/2024	8.750	107,531		145,000
100163900	FAYETTEVILLE	NC		09/27/2024	8.625	165,521		236,000
100163901	ORLANDO	FL		09/27/2024	7.500	440,905		526,000
100163903	HOUSTON	TX		09/27/2024	7.000	251,058		315,000
100163904	FORT LAUDERDALE	FL		09/27/2024	7.000	280,923		420,000
100163905	LOS ANGELES	CA		09/27/2024	8.750	2,028,096		2,700,000
100163907	CAPITOL HEIGHTS	MD		10/04/2024	7.500	298,113		394,000
100163908	VENTURA	CA		10/04/2024	7.375	208,491		927,000
100163909	LAKE IN THE HILLS	IL		10/04/2024	9.125	318,395		344,000
100163910	BURBANK	CA		10/04/2024	7.250	2,336,772		2,900,000
100163912	AUSTIN	TX		10/04/2024	7.875	1,146,815		1,500,000
100163914	CEDAR HILL	TX		10/04/2024	8.000	163,158		205,000
100163915	CARLSBAD	CA		10/04/2024	8.250	1,521,292		1,771,000
100163916	HEBER CITY	UT		10/04/2024	7.125	2,591,415		6,900,000
100163918	CARENCRO	LA		10/04/2024	8.250	107,369		128,000
100163919	ELK GROVE	CA		10/04/2024	7.625	494,470		750,000
100163920	SAINT AUGUSTINE	FL		10/04/2024	8.250	237,771		285,000
100163922	NOVI	MI		10/04/2024	6.750	253,915		432,700
100163923	CHICAGO	IL		10/04/2024	7.750	123,971		180,000
100163925	RIVERSIDE	CA		10/04/2024	7.125	1,030,278		1,260,000
100163926	CEDAR GROVE	WI		10/04/2024	7.250	273,735		360,000
100163927	SANDUSKY	MI		10/04/2024	6.875	105,660		206,000
100163928	SEGUIN	TX		10/04/2024	6.875	265,733		415,000
100163929	HEBRON	CT		10/04/2024	7.125	398,457		590,000
100163930	ELGIN	IL		10/04/2024	9.375	373,646		451,000
100163932	TEMPE	AZ		10/04/2024	7.375	475,932		575,000
100163934	MERIDEN	CT		10/04/2024	8.125	193,591		230,000
100163935	LOS ANGELES	CA		10/04/2024	7.000	928,537		2,000,000
100163937	LEWISVILLE	TX		10/04/2024	7.375	375,361		460,000
100163939	NAPERVILLE	IL		10/04/2024	7.500	485,152		595,000
100163940	WARNER ROBINS	GA		10/04/2024	9.125	230,204		300,000
100163941	POWAY	CA		10/04/2024	7.500	1,515,620		1,865,000
100163942	CHESAPEAKE	VA		10/04/2024	7.250	658,083		802,000
100163943	TEMPLETON	CA		10/04/2024	7.250	529,324		650,000
100163944	OAK HILLS	CA		10/04/2024	7.125	377,995		580,000
100163946	LOS ANGELES	CA		10/04/2024	7.125	152,903		800,000
100163947	NORTH OGDEN	UT		10/04/2024	7.625	211,902		646,000
100163948	FREMONT	CA		10/04/2024	7.375	1,128,884		1,475,000
100163951	POCOMOKE CITY	MD		10/04/2024	7.625	148,289		190,000
100163952	TAMPA	FL		10/04/2024	8.500	109,154		166,000
100163953	LOUISVILLE	KY		10/04/2024	7.625	371,775		450,000
100163956	GLENVIEW	IL		10/04/2024	9.250	255,492		270,000
100163957	CENTENNIAL	CO		10/04/2024	7.375	788,785		983,000
100163958	SAINT MARYS	KS		10/04/2024	9.250	341,522		365,000
100163959	JOSHUA TREE	CA		10/04/2024	7.875	553,240		785,000
100163960	PEMBROKE PINES	FL		10/04/2024	8.250	632,322		760,000
100163963	JOHNS ISLAND	SC		10/04/2024	7.125	263,816		380,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
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100163964	SAN RAMON	CA		10/04/2024	6.375	505,116		710,000
100163966	MOKENA	IL		10/04/2024	8.625	278,003		370,000
100163967	HAYWARD	CA		10/04/2024	7.500	679,944		848,000
100163968	SAN BERNARDINO	CA		10/04/2024	6.500	250,780		465,000
100163970	KIHEI	HI		10/04/2024	7.500	428,824		520,000
100163972	LOS ANGELES	CA		10/04/2024	8.125	738,165		900,000
100163973	MISSION	TX		10/04/2024	8.125	255,373		320,000
100163974	ALLENTOWN	PA		10/04/2024	7.375	268,501		400,000
100163975	MOORHEAD	MN		10/04/2024	7.625	164,143		217,000
100163976	TORRANCE	CA		10/04/2024	6.875	1,310,375		2,000,000
100163977	ALLENTOWN	PA		10/04/2024	7.625	106,294		139,000
100163978	PASADENA	CA		08/21/2024	7.875	1,819,449		2,990,000
100163979	DALLAS	TX		08/21/2024	8.990	170,430		220,000
100163980	DENVER	CO		08/21/2024	7.500	1,388,092		1,750,000
100163981	WHITE PLAINS	GA		08/21/2024	8.500	826,099		1,025,000
100163982	PERRIS	CA		08/21/2024	6.875	408,580		510,000
100163983	JAMAICA	NY		08/21/2024	7.625	482,346		665,000
100163984	HIALEAH	FL		08/21/2024	7.625	512,216		640,000
100163985	PHOENIX	AZ		08/21/2024	7.500	323,829		412,000
100163986	MIAMI GARDENS	FL		08/21/2024	9.875	326,950		415,000
100163987	MACOMB	MI		08/21/2024	7.375	143,338		203,000
100163988	EAU CLAIRE	WI		08/21/2024	8.875	259,115		310,000
100163989	RENO	NV		08/21/2024	7.500	1,052,526		1,350,000
100163990	CALVERTON	NY		08/21/2024	7.750	447,898		565,000
100163991	CHALMETTE	LA		08/21/2024	8.250	198,148		235,000
100163992	JACKSONVILLE	FL		08/21/2024	8.500	689,227		850,000
100163993	MIAMI	FL		08/21/2024	8.875	213,201		303,000
100163994	RIVERSIDE	CA		08/21/2024	8.125	584,652		710,000
100163995	EAST BRUNSWICK	NJ		08/21/2024	8.990	545,778		650,000
100163996	MIAMI	FL		08/21/2024	7.750	309,352		405,000
100163997	WORCESTER	MA		08/21/2024	8.250	551,916		715,000
100163998	JACKSONVILLE	FL		08/21/2024	8.625	191,313		263,000
100163999	LOCUST HILL	VA		08/21/2024	7.250	491,400		985,000
100164000	SAINT PETERSBURG	FL		08/21/2024	8.625	299,253		375,000
100164001	DALLAS	TX		08/21/2024	7.625	464,848		700,000
100164002	WILMINGTON	DE		08/21/2024	7.625	151,673		228,000
100164003	MIAMI	FL		08/21/2024	7.750	349,146		460,000
100164004	ROSEMEAD	CA		08/21/2024	7.500	231,545		750,000
100164005	BEVERLY HILLS	CA		08/21/2024	7.375	3,506,841		4,900,000
100164006	YAKIMA	WA		08/21/2024	8.750	317,113		435,000
100164007	CHICAGO	IL		08/21/2024	8.375	345,389		425,000
100164008	PEORIA	AZ		08/21/2024	7.375	627,594		765,000
100164009	GLENDALE	AZ		08/21/2024	7.750	181,902		250,000
100164010	LAGUNA HILLS	CA		08/21/2024	8.125	956,961		1,170,000
100164011	WILLINGTON	CT		08/21/2024	8.750	269,664		365,000
100164012	OCALA	FL		08/21/2024	7.875	167,599		230,000
100164013	DELAVAN	WI		08/21/2024	8.250	153,828		255,000
100164014	SATELLITE BEACH	FL		08/21/2024	7.875	722,250		915,000
100164015	ROYSE CITY	TX		08/21/2024	8.875	401,574		449,000
100164016	PEMBROKE PINES	FL		08/21/2024	8.125	269,661		322,000
100164017	OLYMPIA	WA		08/21/2024	8.750	534,780		575,000
100164018	WILKES BARRE	PA		08/21/2024	9.250	107,979		143,500
100164019	INGLEWOOD	CA		08/21/2024	8.750	911,867		985,000
100164020	WILKES BARRE	PA		08/21/2024	9.250	108,549		140,000
100164021	ASHEVILLE	NC		08/21/2024	7.875	319,819		395,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164022	SANTA BARBARA	CA		08/21/2024	7.375	1,105,764		1,350,000
100164023	ISSAQUAH	WA		08/21/2024	7.500	520,204		860,000
100164024	WEST PALM BEACH	FL		08/21/2024	8.500	396,961		475,000
100164025	LOS ANGELES	CA		08/21/2024	7.500	2,526,382		4,850,000
100164026	BRADENTON	FL		08/21/2024	7.500	252,496		392,000
100164027	LOS ANGELES	CA		08/21/2024	7.250	1,089,054		1,340,000
100164028	BALTIMORE	MD		08/21/2024	8.750	157,108		193,000
100164029	SANTA MONICA	CA		08/21/2024	7.125	1,994,806		3,850,000
100164030	LOGANVILLE	GA		08/21/2024	8.500	474,597		534,500
100164031	JACKSON	WI		08/21/2024	9.375	236,236		280,000
100164032	VENICE	CA		08/21/2024	7.625	330,965		1,083,000
100164033	MODESTO	CA		08/21/2024	7.250	355,242		450,000
100164034	SOMERSWORTH	NH		08/21/2024	7.750	489,913		600,000
100164035	FARMINGTON HILLS	MI		08/21/2024	7.500	419,392		590,000
100164036	PEMBROKE PINES	FL		08/21/2024	7.125	296,960		484,000
100164037	BRANDON	FL		08/21/2024	7.750	204,104		255,000
100164038	CARMEL	NY		08/21/2024	7.750	585,100		775,000
100164039	LOS ANGELES	CA		08/21/2024	8.625	369,686		596,000
100164040	NORTHRIDGE	CA		08/21/2024	10.250	2,322,574		2,800,000
100164041	ELGIN	IL		08/21/2024	9.125	429,184		520,000
100164042	WESTON	FL		08/21/2024	7.875	912,648		1,100,000
100164043	FAIR HAVEN	NJ		08/21/2024	7.750	1,572,211		2,650,000
100164044	LOS ANGELES	CA		08/21/2024	8.125	435,957		750,000
100164045	FRISCO	TX		08/21/2024	9.250	1,484,326		1,880,000
100164046	FAIRPLAY	CO		08/21/2024	7.500	394,986		500,000
100164047	MOSELEY	VA		08/21/2024	8.625	321,752		506,000
100164048	NEW BOSTON	MI		08/21/2024	7.625	183,383		390,000
100164049	SANTA CRUZ	CA		08/21/2024	7.375	1,891,548		2,375,000
100164050	SANTA ANA	CA		08/21/2024	7.625	832,012		1,160,000
100164051	CEDAR CITY	UT		08/21/2024	8.875	577,531		850,000
100164052	RIVERSIDE	CA		08/21/2024	7.490	506,154		615,000
100164053	NORTH BALDWIN	NY		08/21/2024	8.375	584,133		755,000
100164054	KEANSBURG	NJ		08/21/2024	9.990	287,309		560,000
100164055	DAVENPORT	FL		08/21/2024	8.375	318,927		410,000
100164056	WILDWOOD CREST	NJ		08/21/2024	8.125	175,134		675,000
100164057	FONTANA	CA		08/21/2024	7.375	662,372		805,000
100164058	LIDO BEACH	NY		08/21/2024	7.875	1,674,849		2,430,000
100164059	SUN CITY CENTER	FL		08/21/2024	7.125	126,289		160,000
100164060	BRYAN	TX		08/21/2024	10.500	189,539		235,000
100164061	WOODSTOCK	GA		08/21/2024	8.625	131,799		420,000
100164062	BAKERSFIELD	CA		08/21/2024	8.375	145,437		195,000
100164063	HOLLYWOOD	FL		08/21/2024	8.875	388,587		465,000
100164064	LAS VEGAS	NV		08/21/2024	8.250	206,050		380,000
100164065	LAUREL	MD		08/21/2024	7.875	222,451		320,000
100164066	WEST SPRINGFIELD	MA		08/21/2024	7.375	148,389		270,000
100164067	DUCK KEY	FL		08/21/2024	8.250	518,428		710,000
100164068	CAPE CORAL	FL		08/21/2024	8.625	273,231		323,000
100164069	NORTH MIAMI	FL		08/21/2024	7.875	400,735		560,000
100164070	CONYERS	GA		08/21/2024	7.875	212,235		285,000
100164071	ATLANTA	GA		08/21/2024	8.875	155,608		185,400
100164072	SANTA ANA	CA		08/21/2024	7.250	617,268		1,200,000
100164073	WALKERSVILLE	MD		08/21/2024	7.375	280,015		360,000
100164074	SHORELINE	WA		08/21/2024	8.250	202,560		290,000
100164075	INGLEWOOD	CA		08/21/2024	7.375	688,719		965,000
100164076	ALTAMONTE SPRINGS	FL		08/21/2024	7.125	104,846		130,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164077	HOPKINTON	MA		08/21/2024	7.499	357,745		644,000
100164078	LOS ANGELES	CA		08/21/2024	7.750	1,416,372		1,750,000
100164079	WILTON MANORS	FL		08/21/2024	6.750	344,359		1,085,000
100164080	NAPLES	FL		08/21/2024	7.375	338,967		470,000
100164081	AUSTIN	TX		08/21/2024	7.250	312,595		465,000
100164082	LANCASTER	CA		08/21/2024	8.250	435,354		600,000
100164083	DORAL	FL		08/21/2024	7.125	351,448		555,000
100164084	GARLAND	TX		08/21/2024	7.875	188,665		294,000
100164085	GARLAND	TX		08/21/2024	7.875	172,967		285,000
100164086	HESPERIA	CA		08/21/2024	7.625	348,484		430,000
100164087	HOUSTON	TX		08/21/2024	7.499	164,556		200,000
100164088	WHARTON	TX		08/21/2024	7.999	115,692		154,000
100164089	ATLANTA	GA		08/21/2024	7.625	201,140		249,000
100164090	BALTIMORE	MD		08/21/2024	6.999	279,625		375,000
100164091	PORTLAND	OR		08/21/2024	7.125	339,246		488,000
100164092	TEMPE	AZ		08/21/2024	6.750	514,927		680,000
100164093	WHITTIER	CA		08/21/2024	8.375	656,874		900,000
100164094	MIAMI	FL		08/21/2024	7.499	320,452		400,000
100164095	LA VERNE	CA		08/21/2024	7.999	335,137		675,000
100164096	LA VERNE	CA		08/21/2024	7.999	432,651		1,085,000
100164097	ORANGE CITY	FL		08/21/2024	7.875	247,382		335,000
100164098	BEDFORD	TX		08/21/2024	7.125	195,892		247,000
100164099	WILMINGTON	NC		08/21/2024	7.625	187,383		250,000
100164100	WENDELL	NC		08/21/2024	7.750	243,865		315,000
100164101	BELLINGHAM	WA		08/21/2024	8.250	254,650		350,000
100164102	LOS ANGELES	CA		08/21/2024	8.125	972,585		1,260,000
100164103	SEBRING	FL		08/21/2024	6.750	199,175		273,000
100164104	BOISE	ID		08/21/2024	7.125	232,082		479,000
100164105	BEAVER FALLS	PA		08/21/2024	9.499	148,600		215,000
100164106	ATLANTA	GA		08/21/2024	7.499	216,765		299,000
100164107	GWYNN OAK	MD		08/21/2024	8.125	211,875		272,500
100164108	TELLICO PLAINS	TN		08/21/2024	7.875	144,867		225,000
100164109	DECATUR	GA		08/21/2024	7.499	216,591		334,000
100164110	DURHAM	NC		08/21/2024	6.999	225,539		338,500
100164111	CHICAGO	IL		08/21/2024	8.499	290,260		766,000
100164112	VIRGINIA BEACH	VA		08/21/2024	8.125	173,962		620,000
100164113	NEVADA CITY	CA		08/21/2024	7.125	257,653		392,000
100164114	ATLANTA	GA		08/21/2024	7.499	196,809		271,000
100164115	DECATUR	GA		08/21/2024	7.499	197,224		272,000
100164116	LAS VEGAS	NV		08/21/2024	7.875	472,247		610,000
100164117	NORTH PORT	FL		08/21/2024	6.750	292,741		385,000
100164118	HUMBLE	TX		08/21/2024	7.250	219,598		305,000
100164119	ATLANTA	GA		08/21/2024	7.750	213,610		290,000
100164120	PALM HARBOR	FL		08/21/2024	7.375	277,311		435,000
100164121	MILWAUKEE	WI		08/21/2024	8.750	223,431		333,000
100164122	WINSTON SALEM	NC		08/21/2024	8.875	111,557		145,000
100164123	ATLANTA	GA		08/21/2024	8.375	226,203		270,000
100164124	JERSEY CITY	NJ		08/21/2024	7.875	738,522		1,000,000
100164125	MERIDIAN	ID		08/21/2024	7.125	231,791		469,000
100164126	SPRINGFIELD	MA		08/21/2024	7.750	249,703		309,000
100164127	WALDORF	MD		08/21/2024	7.999	281,688		390,000
100164128	MERIDIAN	ID		08/21/2024	7.125	231,804		469,000
100164129	BLOOMINGTON	IN		08/21/2024	7.625	236,274		295,000
100164130	BOCA RATON	FL		08/21/2024	7.125	1,533,311		2,266,000
100164131	JACKSONVILLE	FL		08/21/2024	7.999	209,116		275,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164132	ORLANDO	FL		08/21/2024	8.375	226,923		310,000
100164133	GRAND RAPIDS	MI		08/21/2024	8.250	234,860		298,000
100164134	KANKAKEE	IL		08/21/2024	7.999	189,624		230,000
100164135	COLUMBUS	GA		08/21/2024	6.750	125,355		165,000
100164136	ROSEDALE	MD		08/21/2024	7.125	200,630		284,000
100164137	COLUMBUS	GA		08/21/2024	6.750	141,882		187,000
100164138	TITUSVILLE	FL		08/21/2024	7.999	141,219		190,000
100164139	DUNDALK	MD		08/21/2024	8.499	144,479		175,000
100164140	HOUSTON	TX		08/21/2024	7.375	406,518		525,000
100164141	COLUMBUS	GA		08/21/2024	6.750	117,797		155,000
100164142	SAN FRANCISCO	CA		08/21/2024	7.875	434,148		1,620,000
100164143	ATLANTA	GA		08/21/2024	7.499	324,393		448,000
100164144	PENSACOLA	FL		08/21/2024	6.999	148,303		212,000
100164145	INDIANAPOLIS	IN		08/21/2024	6.999	132,669		260,000
100164146	COLUMBUS	GA		08/21/2024	6.750	101,004		133,000
100164147	GRAND RAPIDS	MI		08/21/2024	7.625	179,861		221,000
100164148	MERIDIAN	ID		08/21/2024	7.125	231,816		524,000
100164149	GUN BARREL CITY	TX		08/21/2024	7.250	152,168		225,000
100164150	BALTIMORE	MD		08/21/2024	7.375	104,423		134,500
100164151	ESSEX	MD		08/21/2024	7.750	158,335		203,000
100164152	PALM DESERT	CA		08/21/2024	8.625	321,007		385,000
100164153	ATLANTA	GA		08/21/2024	7.875	2,737,513		6,912,000
100164154	JURUPA VALLEY	CA		08/21/2024	7.999	541,117		690,000
100164155	ALISO VIEJO	CA		08/21/2024	9.625	426,642		985,000
100164156	STOCKTON	CA		08/21/2024	8.875	430,906		600,000
100164157	STOCKTON	CA		08/21/2024	6.999	209,180		410,000
100164158	RIO VERDE	AZ		08/21/2024	9.999	976,702		1,282,660
100164159	DAVENPORT	FL		08/21/2024	7.125	268,450		360,000
100164160	LOS ANGELES	CA		08/21/2024	8.499	1,206,959		1,440,000
100164161	DESERT HOT SPRINGS	CA		08/21/2024	7.999	295,479		370,000
100164162	MORENO VALLEY	CA		08/21/2024	7.999	422,124		525,000
100164163	LAKE FOREST	CA		08/21/2024	7.375	894,779		1,150,000
100164164	MILLSBORO	DE		08/21/2024	8.250	104,800		178,000
100164165	BALTIMORE	MD		08/21/2024	8.375	122,511		168,000
100164166	WESTMINSTER	CA		08/21/2024	8.999	765,426		940,000
100164167	LANHAM	MD		08/21/2024	7.999	375,020		450,000
100164168	SARASOTA	FL		08/21/2024	7.250	406,209		510,000
100164169	CLINTON	UT		08/21/2024	8.750	381,214		475,000
100164170	RIVERSIDE	CA		08/21/2024	9.499	371,849		870,000
100164171	RIVERSIDE	CA		08/21/2024	8.125	436,849		565,000
100164172	LOGANVILLE	GA		08/21/2024	6.875	199,284		546,000
100164173	NORTH LAS VEGAS	NV		08/21/2024	8.999	280,040		335,000
100164174	PALM HARBOR	FL		08/21/2024	7.250	268,674		350,000
100164175	GOLD RIVER	CA		08/21/2024	8.125	441,191		560,000
100164176	LAKE FOREST (TRABUCO CANYON AR	CA		08/21/2024	7.125	319,464		625,000
100164177	GARFIELD	NJ		08/21/2024	7.499	467,414		600,000
100164178	MESQUITE	TX		08/21/2024	8.250	277,580		393,000
100164179	NORTH LAS VEGAS	NV		08/21/2024	8.250	339,839		398,000
100164180	GILROY	CA		08/21/2024	7.499	1,700,783		2,100,000
100164181	RANCHO CUCAMONGA	CA		08/21/2024	6.999	280,078		905,000
100164182	WHITTIER	CA		08/21/2024	7.625	750,792		915,000
100164183	MESQUITE	TX		08/21/2024	10.250	209,762		276,000
100164184	MARYSVILLE	WA		08/21/2024	8.250	482,733		675,000
100164185	MIAMI	FL		08/21/2024	10.250	405,930		500,000
100164186	MORENO VALLEY	CA		08/21/2024	7.625	431,911		560,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164187	SALINAS	CA		08/21/2024	8.750	328,272		555,000
100164188	EL PASO	TX		08/21/2024	9.999	221,250		255,000
100164189	SAN PABLO	CA		08/21/2024	7.125	444,719		560,000
100164190	MORENO VALLEY	CA		08/21/2024	8.875	465,249		550,000
100164191	GAITHERSBURG	MD		08/21/2024	8.625	436,992		510,000
100164192	LANCASTER	CA		08/21/2024	7.125	206,016		560,000
100164193	GRAND JUNCTION	CO		08/21/2024	7.499	329,653		400,000
100164194	PORTAGE	MI		08/21/2024	9.375	234,705		355,000
100164195	LOS ANGELES	CA		08/21/2024	9.999	594,438		680,000
100164196	INDIO	CA		08/21/2024	9.125	532,321		567,500
100164197	TULARE	CA		08/21/2024	8.750	251,989		300,000
100164198	HAWTHORNE	CA		08/21/2024	8.125	956,030		1,070,000
100164199	TULARE	CA		08/21/2024	8.750	248,387		296,000
100164200	BUFFALO GROVE	IL		08/21/2024	7.999	150,891		445,000
100164201	PASADENA	CA		08/21/2024	7.250	1,458,754		1,830,000
100164202	GWYNN OAK	MD		08/21/2024	8.999	300,239		355,000
100164203	SOUTH SALT LAKE	UT		08/21/2024	7.499	244,940		340,000
100164204	CHICAGO	IL		08/21/2024	8.125	197,963		245,000
100164205	SOUTH GATE	CA		08/21/2024	7.750	493,244		630,000
100164206	BIG BEAR LAKE	CA		08/21/2024	7.999	428,332		525,000
100164207	LADERA RANCH	CA		08/21/2024	6.999	677,253		845,000
100164208	SAINT PETERSBURG	FL		08/21/2024	9.125	179,745		210,000
100164209	MORENO VALLEY	CA		08/21/2024	9.250	596,495		640,000
100164210	CERES	CA		08/21/2024	7.999	376,985		630,000
100164211	OCEANSIDE	CA		08/21/2024	7.125	416,901		540,000
100164212	LOS GATOS	CA		08/21/2024	7.499	1,345,239		1,749,000
100164213	DEERFIELD BEACH	FL		08/21/2024	6.999	1,509,747		1,900,000
100164214	PASADENA	CA		08/21/2024	6.625	597,016		2,000,000
100164215	BAKERSFIELD	CA		08/21/2024	9.250	189,845		220,000
100164216	FRESNO	CA		08/21/2024	7.875	263,070		307,000
100164217	GRAND JUNCTION	CO		08/21/2024	8.499	397,356		495,000
100164218	WEST PALM BEACH	FL		08/21/2024	7.625	1,182,357		1,445,000
100164219	LANCASTER	CA		08/21/2024	8.125	353,406		433,000
100164220	BROCKTON	MA		08/21/2024	7.750	210,178		250,000
100164221	FRESNO	CA		08/21/2024	8.625	356,417		450,000
100164222	LONGVIEW	WA		08/21/2024	7.999	339,326		390,000
100164223	LAS VEGAS	NV		08/21/2024	7.125	372,642		470,000
100164224	FRESNO	CA		08/21/2024	7.999	210,203		410,000
100164225	GWYNN OAK	MD		08/21/2024	7.999	166,788		195,000
100164226	LOS ANGELES	CA		08/21/2024	6.999	649,392		800,000
100164227	PARKVILLE	MD		08/21/2024	7.875	299,551		370,000
100164228	EASTVALE	CA		08/21/2024	9.625	932,627		999,990
100164229	CARROLLTON	TX		08/21/2024	7.499	177,393		315,000
100164230	PHOENIX	AZ		08/21/2024	7.625	1,434,873		1,800,000
100164231	GREENVILLE	SC		08/21/2024	8.499	203,921		251,000
100164232	LAKE ELSINORE	CA		08/21/2024	9.499	667,697		740,000
100164233	LAKE OSWEGO	OR		08/21/2024	7.875	1,282,882		1,550,000
100164234	BAKERSFIELD	CA		08/21/2024	7.625	351,090		425,000
100164235	ATLANTA	GA		08/21/2024	9.499	214,461		249,000
100164236	FORT WORTH	TX		08/21/2024	6.999	224,728		280,000
100164237	VALLEJO	CA		08/21/2024	9.625	464,410		535,000
100164238	LOS BANOS	CA		08/21/2024	6.999	336,937		509,000
100164239	ATASCADERO	CA		08/21/2024	7.875	671,174		815,000
100164240	SPRINGDALE	AR		08/21/2024	6.499	319,456		572,000
100164241	WINCHESTER	VA		08/21/2024	8.875	314,123		365,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164242	LOS ANGELES	CA		08/21/2024	7.625	742,012		910,000
100164243	LOS ANGELES	CA		08/21/2024	7.625	722,737		875,000
100164244	LOS ANGELES	CA		08/21/2024	7.625	791,380		955,000
100164245	LOS ANGELES	CA		08/21/2024	7.625	992,451		1,200,000
100164246	LOS ANGELES	CA		08/21/2024	7.125	804,043		990,000
100164247	FOUNTAIN	CO		08/21/2024	7.875	395,768		470,000
100164248	LOS ANGELES (PORTER RANCH AREA	CA		08/21/2024	8.875	992,979		1,210,000
100164249	FORT LUPTON	CO		08/21/2024	9.999	731,749		885,000
100164250	ROYERSFORD	PA		08/21/2024	7.624	390,340		530,000
100164251	BOSTON	MA		08/21/2024	7.624	1,005,547		1,350,000
100164252	CARY	NC		08/21/2024	7.124	358,332		471,000
100164253	FOUNTAIN VALLEY	CA		08/21/2024	6.999	622,289		825,000
100164254	NEWARK	NJ		08/21/2024	7.624	481,607		675,000
100164255	WILMINGTON	CA		08/21/2024	7.375	973,706		1,275,000
100164256	STANWOOD	WA		08/21/2024	7.499	478,986		635,000
100164257	MAPLE VALLEY	WA		08/21/2024	7.124	572,144		812,000
100164258	CORAL GABLES	FL		08/21/2024	7.124	987,967		1,300,000
100164259	CHARLOTTE	NC		08/21/2024	6.875	232,779		333,000
100164260	RICHMOND	VA		08/21/2024	6.990	850,345		1,122,000
100164261	CHARLOTTE	NC		08/21/2024	6.875	233,284		338,460
100164262	CHARLOTTE	NC		08/21/2024	6.875	232,779		338,460
100164263	CHESTER SPRINGS	PA		08/21/2024	6.899	275,935		391,000
100164264	NEW BRUNSWICK	NJ		08/21/2024	7.124	315,699		418,000
100164265	SAINT PAUL	MN		08/21/2024	7.990	211,720		280,000
100164266	GREENBELT	MD		08/21/2024	7.375	482,841		690,000
100164267	BRICK	NJ		08/21/2024	7.624	237,604		310,000
100164268	JACKSONVILLE	FL		08/21/2024	8.000	262,840		320,000
100164269	SAN JOSE	CA		08/21/2024	6.999	1,413,076		2,000,000
100164270	CHARLOTTE	NC		08/21/2024	6.875	232,779		338,460
100164271	EDISON	NJ		08/21/2024	7.124	366,270		481,000
100164272	GRAND PRAIRIE	TX		08/21/2024	6.999	254,329		335,000
100164273	SEVIERVILLE	TN		08/21/2024	7.624	300,510		393,000
100164274	WEST POINT	TX		08/21/2024	6.999	520,927		740,000
100164275	VIRGINIA BEACH	VA		08/21/2024	6.999	268,969		385,000
100164276	WINCHESTER	CA		08/21/2024	7.124	331,250		465,000
100164277	HENDERSON	NV		08/21/2024	6.750	347,938		494,000
100164278	LAS VEGAS	NV		08/21/2024	6.875	351,762		497,000
100164279	CHARLOTTE	NC		08/21/2024	7.124	235,730		365,000
100164280	SUN CITY	AZ		08/21/2024	8.125	157,115		260,000
100164281	TACOMA	WA		08/21/2024	7.124	350,169		555,000
100164282	CHARLOTTE	NC		08/21/2024	7.624	250,108		335,000
100164283	MARIETTA	GA		08/21/2024	6.875	634,864		950,000
100164284	BELLINGHAM	WA		08/21/2024	6.999	253,055		333,000
100164285	TRACY	CA		08/21/2024	6.874	711,416		1,025,000
100164286	PHOENIXVILLE	PA		08/21/2024	7.624	315,665		415,000
100164287	STRONGSVILLE	OH		08/21/2024	6.875	147,609		187,500
100164288	ANNA	TX		08/21/2024	7.375	377,500		505,000
100164289	PUNTA GORDA	FL		08/21/2024	7.624	348,283		457,000
100164290	KILLEEN	TX		08/21/2024	7.624	183,134		258,000
100164291	HOUSTON	TX		08/21/2024	7.624	245,599		315,000
100164292	ROCKLIN	CA		08/21/2024	7.624	532,572		690,000
100164293	ELIZABETH CITY	NC		08/21/2024	6.990	161,850		217,500
100164294	AUSTIN	TX		08/21/2024	7.375	332,832		435,000
100164295	GATESVILLE	NC		08/21/2024	6.990	156,269		210,000
100164296	PHOENIX	AZ		08/21/2024	6.990	232,158		312,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164297	CHARLOTTE	NC		08/21/2024	7.625	387,333		490,000
100164298	SACRAMENTO	CA		08/21/2024	6.999	279,569		405,000
100164299	WAKE FOREST	NC		08/21/2024	7.125	309,818		409,000
100164300	BOWIE	MD		08/21/2024	6.624	248,462		404,000
100164301	AUSTIN	TX		08/21/2024	7.490	428,288		531,000
100164302	PALMDALE	CA		08/21/2024	7.625	419,354		515,000
100164303	ROSELAND	VA		08/21/2024	7.500	536,989		700,000
100164304	GLENDALE	AZ		08/21/2024	7.125	388,491		510,000
100164305	CANTON	GA		08/21/2024	6.990	319,445		462,000
100164306	CONVERSE	TX		08/21/2024	7.490	190,362		254,000
100164307	CAPE CORAL	FL		08/21/2024	8.125	251,072		315,000
100164308	NORMAN	OK		08/21/2024	7.624	499,124		615,000
100164309	WELLINGTON	FL		08/21/2024	7.375	408,066		575,000
100164310	BUFORD	GA		08/21/2024	7.125	321,145		428,000
100164311	MARION	NC		08/21/2024	7.125	418,276		615,500
100164312	DUARTE	CA		08/21/2024	6.625	1,012,481		1,459,000
100164313	CEDAR CITY	UT		08/21/2024	7.125	238,472		331,000
100164314	MONTGOMERY	AL		08/21/2024	7.624	208,075		263,000
100164315	EULESS	TX		08/21/2024	7.125	251,677		330,000
100164316	BUFORD	GA		08/21/2024	7.375	365,725		551,000
100164317	PENDERGRASS	GA		08/21/2024	6.375	232,902		315,000
100164318	CAMPTON	KY		08/21/2024	8.000	258,863		325,000
100164319	WOODBRIDGE	VA		08/21/2024	6.990	406,670		600,000
100164320	ANNA	TX		08/21/2024	7.250	313,390		435,000
100164321	PENDERGRASS	GA		08/21/2024	6.250	239,418		325,000
100164322	DENTON	TX		08/21/2024	6.990	319,081		420,000
100164323	FATE	TX		08/21/2024	5.875	227,983		322,000
100164324	PEORIA	AZ		08/21/2024	7.125	383,925		505,000
100164325	CAROLINA BEACH	NC		08/21/2024	7.500	468,629		676,000
100164326	PENDERGRASS	GA		08/21/2024	6.125	247,576		340,000
100164327	NAVARRE	FL		08/21/2024	7.375	324,375		435,000
100164328	PUYALLUP	WA		08/21/2024	7.625	534,619		705,000
100164329	COMMERCE CITY	CO		08/21/2024	7.500	374,451		495,000
100164330	MCKINNEY	TX		08/21/2024	7.250	281,703		371,500
100164331	DENVER	CO		08/21/2024	7.625	474,344		588,000
100164332	APEX	NC		08/21/2024	7.000	359,454		478,000
100164333	ALEXANDRIA	VA		08/21/2024	6.875	353,909		500,000
100164334	PRINCE FREDERICK	MD		08/21/2024	8.000	535,238		650,000
100164335	LOS ANGELES	CA		08/21/2024	7.125	1,046,115		1,420,000
100164336	ROXBURY	MA		08/21/2024	7.625	518,855		639,000
100164337	BONITA SPRINGS	FL		08/21/2024	7.490	241,941		352,000
100164338	SMYRNA	TN		08/21/2024	7.125	381,326		555,000
100164339	DAWSONVILLE	GA		08/21/2024	7.125	298,345		396,000
100164340	SCOTLAND	MD		08/21/2024	7.375	237,469		355,000
100164341	SAINT AUGUSTINE	FL		08/21/2024	7.500	262,814		342,000
100164342	HARRISBURG	NC		08/21/2024	7.375	330,531		415,000
100164343	ALPHARETTA	GA		08/21/2024	7.124	306,133		440,000
100164344	BUCKEYE	AZ		08/21/2024	7.500	274,513		368,000
100164345	SAINT AUGUSTINE	FL		08/21/2024	7.625	238,473		326,000
100164346	SAINT AUGUSTINE	FL		08/21/2024	7.500	256,158		340,000
100164347	WESLEY CHAPEL	FL		08/21/2024	6.875	406,922		583,000
100164348	BLOOMINGDALE	GA		08/21/2024	6.500	297,087		402,000
100164349	ELK GROVE	CA		08/21/2024	6.875	430,713		613,000
100164350	SAN MARCOS	TX		08/21/2024	5.990	277,003		385,000
100164351	DENTON	TX		08/21/2024	7.000	261,376		398,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164352	SAINT AUGUSTINE	FL		08/21/2024	8.125	250,650		333,000
100164353	BLOOMINGDALE	GA		08/21/2024	7.000	291,640		385,000
100164354	ARGYLE	TX		08/21/2024	5.990	315,855		462,000
100164355	MUNFORD	TN		08/21/2024	5.990	246,735		330,000
100164356	BRANDYWINE	MD		08/21/2024	5.990	244,599		470,000
100164357	MUNDELEIN	IL		08/21/2024	5.990	336,274		434,000
100164358	BRANDYWINE	MD		08/21/2024	5.990	301,264		472,500
100164359	ROUND ROCK	TX		08/21/2024	7.000	314,928		425,000
100164360	VANCOUVER	WA		08/21/2024	6.250	311,811		432,000
100164361	BATON ROUGE	LA		08/21/2024	7.625	765,245		1,080,000
100164362	PILOT POINT	TX		08/21/2024	5.990	246,582		325,000
100164363	COLLEGE STATION	TX		08/21/2024	6.250	228,501		294,000
100164364	WORCESTER	MA		08/21/2024	7.125	448,399		680,000
100164365	VISALIA	CA		08/21/2024	5.990	249,293		391,000
100164366	FUQUAY VARINA	NC		08/21/2024	7.000	274,965		342,500
100164367	VISALIA	CA		08/21/2024	5.990	266,216		417,000
100164368	APPLE VALLEY	CA		08/21/2024	6.875	299,524		400,000
100164369	SAN BUENAVENTURA	CA		08/21/2024	6.625	579,805		773,000
100164370	SURF CITY	NC		08/21/2024	6.990	539,640		761,000
100164371	OCEAN CITY	MD		08/21/2024	7.000	469,105		650,000
100164372	WHITEFISH	MT		08/21/2024	7.125	492,245		646,000
100164373	FRESNO	CA		08/21/2024	7.125	300,318		395,000
100164374	TAMPA	FL		08/21/2024	7.125	315,108		415,000
100164375	APEX	NC		08/21/2024	8.125	372,872		453,000
100164376	RANCHO CUCAMONGA	CA		08/21/2024	7.000	566,064		800,000
100164377	WAKE FOREST	NC		08/21/2024	7.625	332,901		435,000
100164378	BALTIMORE	MD		08/21/2024	8.250	303,041		405,000
100164379	COCOA BEACH	FL		08/21/2024	7.624	770,539		1,174,000
100164380	SALISBURY	NC		08/21/2024	7.125	686,569		905,000
100164381	DEBARY	FL		08/21/2024	6.875	333,024		420,000
100164382	GEORGETOWN	TX		08/21/2024	7.625	260,608		320,000
100164383	ZEBULON	NC		08/21/2024	7.375	280,907		370,000
100164384	ROYSE CITY	TX		08/21/2024	6.990	349,600		460,000
100164385	QUEEN CREEK	AZ		08/21/2024	5.875	380,441		580,000
100164386	RALEIGH	NC		08/21/2024	6.990	328,773		469,000
100164387	ADELANTO	CA		08/21/2024	7.375	321,085		430,000
100164388	ERIE	CO		08/21/2024	5.990	466,092		599,900
100164389	POTTSTOWN	PA		08/21/2024	6.375	410,514		554,000
100164390	LEBANON	OH		08/21/2024	7.375	394,040		490,865
100164391	STOCKTON	CA		08/21/2024	5.500	407,571		568,000
100164392	RALEIGH	NC		08/21/2024	6.875	249,715		341,000
100164393	PHOENIX	AZ		08/21/2024	5.125	381,673		596,000
100164394	LAS VEGAS	NV		08/21/2024	5.250	248,809		359,000
100164395	MATTHEWS	NC		08/21/2024	7.500	260,431		320,000
100164396	DEBARY	FL		08/21/2024	7.000	314,374		430,000
100164397	HENDERSON	NV		08/21/2024	5.875	397,580		575,000
100164398	MADERA	CA		08/21/2024	6.625	316,514		446,000
100164399	RANCHO CORDOVA	CA		08/21/2024	5.625	368,050		520,000
100164400	HALTOM CITY	TX		08/21/2024	7.625	237,800		291,000
100164401	MONROE	NC		08/21/2024	7.625	269,385		332,000
100164402	TAMPA	FL		08/21/2024	7.125	277,941		430,000
100164403	RANCHO CORDOVA	CA		08/21/2024	5.625	349,052		500,000
100164404	MATTHEWS	NC		08/21/2024	7.500	260,431		320,000
100164405	COLUMBUS	OH		08/21/2024	7.625	256,436		378,000
100164406	PEORIA	AZ		08/21/2024	7.625	414,803		548,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164407	COLUMBUS	OH		08/21/2024	7.625	256,436		378,000
100164408	POTTSBORO	TX		08/21/2024	8.125	599,412		775,000
100164409	SAN ANTONIO	TX		08/21/2024	7.875	254,858		310,000
100164410	WESLEY CHAPEL	FL		08/21/2024	6.990	408,805		544,000
100164411	NASHVILLE	TN		08/21/2024	7.625	254,357		330,000
100164412	COLON	MI		08/21/2024	7.624	308,057		400,000
100164413	PAHOA	HI		08/21/2024	7.624	324,488		400,000
100164414	VIRGINIA BEACH	VA		08/21/2024	7.625	252,405		340,000
100164415	LITTLE ELM	TX		08/21/2024	7.500	243,427		337,000
100164416	AURORA	CO		08/21/2024	5.375	375,371		567,000
100164417	TUCSON	AZ		08/21/2024	5.875	251,223		350,000
100164418	HENDERSON	NV		08/21/2024	5.875	309,820		419,000
100164419	MONROE	NC		08/21/2024	7.875	320,841		419,000
100164420	RENTON	WA		08/21/2024	7.500	498,283		615,000
100164421	LEANDER	TX		08/21/2024	7.375	257,381		325,000
100164422	FRANKLIN	CT		08/21/2024	7.125	633,419		840,000
100164423	SAN ANTONIO	TX		08/21/2024	7.125	404,075		550,000
100164424	KUNA	ID		08/21/2024	6.875	742,849		925,000
100164425	FARGO	ND		08/21/2024	7.875	243,184		298,000
100164426	LAS VEGAS	NV		08/21/2024	6.750	368,084		525,000
100164427	CHARLOTTE	NC		08/21/2024	7.624	481,327		590,000
100164428	ROSEVILLE	CA		08/21/2024	5.999	457,560		588,000
100164429	BROKEN ARROW	OK		08/21/2024	7.625	246,151		300,000
100164430	BILLERICA	MA		08/21/2024	7.375	249,279		325,000
100164431	WEST JORDAN	UT		08/21/2024	7.625	419,146		520,000
100164432	CHANDLER	AZ		08/21/2024	7.125	337,855		485,000
100164433	PROSPER	TX		08/21/2024	8.125	725,576		920,000
100164434	CLAYTON	NC		08/21/2024	6.875	250,367		332,000
100164435	SALT LAKE CITY	UT		08/21/2024	6.875	542,009		700,000
100164436	WAKE FOREST	NC		08/21/2024	7.125	252,122		338,000
100164437	GARDEN CITY	UT		08/21/2024	7.625	330,198		434,000
100164438	NAMPA	ID		08/21/2024	7.500	255,093		335,000
100164439	NASHVILLE	TN		08/21/2024	7.000	494,366		650,000
100164440	ATLANTIC HIGHLANDS	NJ		08/21/2024	6.875	492,057		655,000
100164441	COEUR D ALENE	ID		08/21/2024	7.500	383,923		500,000
100164442	TALLAHASSEE	FL		08/21/2024	7.625	295,971		368,000
100164443	CHARLOTTE	NC		08/21/2024	7.625	285,938		380,000
100164444	GLEN ALLEN	VA		08/21/2024	7.624	240,489		335,000
100164445	MERCED	CA		08/21/2024	6.125	396,533		506,500
100164446	ALBRIGHTSVILLE	PA		08/21/2024	8.125	527,247		645,000
100164447	WYLIE	TX		08/21/2024	7.375	490,160		691,000
100164448	LYNN	MA		08/21/2024	8.125	600,005		775,000
100164449	PORT SAINT LUCIE	FL		08/21/2024	8.125	320,607		400,000
100164450	POINT PLEASANT BORO	NJ		08/21/2024	7.375	417,223		570,000
100164451	OCEAN CITY	NJ		08/21/2024	7.000	355,628		525,000
100164452	MCKINNEY	TX		08/21/2024	7.250	279,352		410,000
100164453	SOUTHPORT	NC		08/21/2024	7.125	490,020		696,000
100164454	WESTERLY	RI		08/21/2024	8.000	327,155		426,000
100164455	BENBROOK	TX		08/21/2024	7.125	394,653		551,000
100164456	TEMPE	AZ		08/21/2024	7.125	353,490		470,000
100164457	COROLLA	NC		08/21/2024	7.375	419,136		590,000
100164458	DALLAS	TX		08/21/2024	7.250	278,320		365,000
100164459	FLEMINGTON	NJ		08/21/2024	6.990	256,042		360,000
100164460	AURORA	IL		08/21/2024	7.375	215,366		285,000
100164461	COEUR D ALENE	ID		08/21/2024	7.500	263,369		345,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164462	AURORA	IL		08/21/2024	7.500	196,360		258,000
100164463	CINNAMINSON	NJ		08/21/2024	7.375	261,369		340,000
100164464	WOODBINE	NJ		08/21/2024	7.625	193,741		265,000
100164465	NASHVILLE	TN		08/21/2024	7.490	345,655		485,000
100164466	GREENSBORO	NC		08/21/2024	7.500	237,890		310,000
100164467	MCKINNEY	TX		08/21/2024	7.125	301,472		398,500
100164468	CALDWELL	ID		08/21/2024	7.375	649,410		860,000
100164469	BONITA SPRINGS	FL		08/21/2024	7.490	463,448		785,000
100164470	HERNDON	VA		08/21/2024	7.875	502,180		675,000
100164471	DAVENPORT	FL		08/21/2024	7.375	357,604		511,000
100164472	EMERALD ISLE	NC		08/21/2024	7.375	522,078		712,000
100164473	WELCHES	OR		08/21/2024	7.490	384,922		500,000
100164474	MILLIKEN	CO		08/21/2024	7.625	354,801		465,000
100164475	PASO ROBLES	CA		08/21/2024	7.125	626,549		820,000
100164476	CONCORD	NC		08/21/2024	7.250	291,361		384,000
100164477	ANTIOCH	TN		08/21/2024	7.375	265,899		391,000
100164478	PHILADELPHIA	PA		08/21/2024	7.375	244,194		303,000
100164479	IDAHO FALLS	ID		08/21/2024	6.990	273,285		384,000
100164480	DENVER	NC		08/21/2024	7.124	344,280		450,000
100164481	DENVER	NC		08/21/2024	7.124	358,999		477,000
100164482	PFLUGERVILLE	TX		08/21/2024	6.625	245,034		347,500
100164483	FREDERICKSBURG	VA		08/21/2024	7.500	554,559		750,000
100164484	ANNANDALE	VA		08/21/2024	7.124	594,814		785,000
100164485	SENECA	SC		08/21/2024	7.124	780,468		1,034,000
100164486	NEWARK	NJ		08/21/2024	7.625	404,688		505,000
100164487	WENDELL	NC		08/21/2024	7.625	376,473		460,000
100164488	RICHMOND	VA		08/21/2024	7.625	239,050		324,000
100164489	RIVERVIEW	FL		08/21/2024	6.875	309,741		437,000
100164490	GALLATIN	TN		08/21/2024	7.124	236,814		330,000
100164491	MONROE	NC		08/21/2024	7.625	249,172		329,000
100164492	NORTH ABINGTON TOWNSHIP	PA		08/21/2024	7.625	772,593		1,070,000
100164493	COROLLA	NC		08/21/2024	7.375	529,595		665,000
100164494	LAWRENCEVILLE	GA		08/21/2024	7.490	237,766		292,000
100164495	ELLIJAY	GA		08/21/2024	7.500	482,339		595,000
100164496	LAKE ARIEL	PA		08/21/2024	6.990	301,794		435,000
100164497	SEVIERVILLE	TN		08/21/2024	7.125	305,608		401,000
100164498	ANNA	TX		08/21/2024	7.875	326,415		420,000
100164499	PENDERGRASS	GA		08/21/2024	5.625	237,737		330,000
100164500	OXNARD	CA		08/21/2024	8.000	600,513		730,000
100164501	GEORGETOWN	TX		08/21/2024	6.990	362,020		495,000
100164502	MOUNTAIN HOUSE	CA		08/21/2024	6.625	573,422		816,500
100164503	COOPERSBURG	PA		08/21/2024	5.990	292,604		406,000
100164504	FORNEY	TX		08/21/2024	7.125	237,293		323,000
100164505	SAN ANTONIO	FL		08/21/2024	5.250	305,755		433,000
100164506	CLOVIS	CA		08/21/2024	6.990	345,933		460,000
100164507	GALLATIN	TN		08/21/2024	7.625	249,925		330,000
100164508	WINCHESTER	CA		08/21/2024	7.125	429,921		604,000
100164509	CHARLOTTE	NC		08/21/2024	7.625	282,528		391,900
100164510	MENIFEE	CA		08/21/2024	7.125	475,881		670,000
100164511	FALLING WATERS	WV		08/21/2024	7.500	204,192		265,000
100164512	VICTORVILLE	CA		08/21/2024	6.875	417,985		555,000
100164513	TEMECULA	CA		08/21/2024	6.875	455,747		644,000
100164514	MABLETON	GA		08/21/2024	7.500	291,295		405,000
100164515	TAMPA	FL		08/21/2024	7.500	276,196		365,000
100164516	CHARLOTTE	NC		08/21/2024	7.125	156,519		379,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164517	RALEIGH	NC		08/21/2024	6.990	293,915		398,000
100164518	MCDONOUGH	GA		08/21/2024	6.500	233,948		320,000
100164519	KANNAPOLIS	NC		08/21/2024	7.500	231,787		308,000
100164520	LOGANVILLE	GA		08/21/2024	7.125	337,786		464,500
100164521	PENDERGRASS	GA		08/21/2024	6.125	290,352		392,000
100164522	FORT WORTH	TX		08/21/2024	7.500	169,311		324,000
100164523	VACAVILLE	CA		08/21/2024	8.125	568,881		700,000
100164524	ANGOLA	IN		08/21/2024	7.125	578,796		760,000
100164525	CHARLOTTE	NC		08/21/2024	7.625	296,846		390,000
100164526	MCKINNEY	TX		08/21/2024	7.990	233,138		388,000
100164527	NOKOMIS	FL		08/21/2024	6.875	261,338		350,000
100164528	FALLING WATERS	WV		08/21/2024	7.500	208,911		271,000
100164529	ANNA	TX		08/21/2024	7.125	353,372		440,000
100164530	CHARLOTTE	NC		08/21/2024	6.990	295,284		390,000
100164531	CHARLOTTE	NC		08/21/2024	7.125	277,737		388,900
100164532	ANTIOCH	CA		08/21/2024	6.125	558,449		825,000
100164533	POINCIANA	FL		08/21/2024	6.625	282,610		377,000
100164534	KYLE	TX		08/21/2024	6.875	259,338		354,000
100164535	FORNEY	TX		08/21/2024	7.125	225,081		313,000
100164536	GALLATIN	TN		08/21/2024	7.125	204,684		345,000
100164537	MABLETON	GA		08/21/2024	6.625	301,147		429,000
100164538	WESLEY CHAPEL	FL		08/21/2024	7.990	240,628		320,000
100164539	STOCKTON	CA		08/21/2024	7.125	311,353		537,000
100164540	CHARLOTTE	NC		08/21/2024	7.625	297,463		388,900
100164541	POMONA	CA		08/21/2024	7.625	212,325		535,000
100164542	ASHLAND	MA		08/21/2024	7.125	518,577		680,000
100164543	CONROE	TX		08/21/2024	6.375	207,850		242,000
100164544	OSBURN	ID		08/21/2024	8.125	262,807		290,000
100164545	MYRTLE BEACH	SC		08/21/2024	7.625	282,850		365,000
100164546	NEWARK	NJ		08/21/2024	7.990	268,414		450,000
100164547	LAWRENCEVILLE	GA		08/21/2024	7.625	364,010		472,000
100164548	MILLSBORO	DE		08/21/2024	7.625	726,138		980,000
100164549	LADY LAKE	FL		08/21/2024	7.625	201,366		282,000
100164550	DACULA	GA		08/21/2024	7.990	351,695		437,000
100164551	DAYTONA BEACH	FL		08/21/2024	7.125	324,206		466,000
100164552	FALLING WATERS	WV		08/21/2024	7.625	224,913		291,000
100164553	N LAS VEGAS	NV		08/21/2024	6.500	211,281		395,000
100164554	KANNAPOLIS	NC		08/21/2024	6.500	250,303		339,000
100164555	PENDERGRASS	GA		08/21/2024	7.125	270,265		348,000
100164556	LAKE ELSINORE	CA		08/21/2024	6.500	524,528		700,000
100164557	CONCORD	NC		08/21/2024	5.500	230,376		349,000
100164558	LONGS	SC		08/21/2024	6.625	259,527		434,000
100164559	ROSEVILLE	CA		08/21/2024	6.990	381,894		540,000
100164560	SARASOTA	FL		08/21/2024	7.990	271,173		720,000
100164561	DALLAS	TX		08/21/2024	8.125	275,571		360,000
100164562	FORT WORTH	TX		08/21/2024	7.625	187,755		285,000
100164563	WINTER HAVEN	FL		08/21/2024	7.125	246,385		346,000
100164564	RIVERSIDE	CA		08/21/2024	6.625	327,256		635,000
100164565	GLEN BURNIE	MD		08/21/2024	7.625	177,589		265,000
100164566	CHARLOTTE	NC		08/21/2024	7.625	296,759		390,000
100164567	WINTER HAVEN	FL		08/21/2024	7.125	243,508		317,000
100164568	MCKINNEY	TX		08/21/2024	7.375	321,918		410,000
100164569	MCKINNEY	TX		08/21/2024	7.500	217,026		420,000
100164570	FARMERSVILLE	TX		08/21/2024	7.500	227,186		316,000
100164571	FALLING WATERS	WV		08/21/2024	7.500	205,026		268,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164572	NOKOMIS	FL		08/21/2024	7.125	301,365		410,000
100164573	WINTER HAVEN	FL		08/21/2024	8.625	270,933		299,000
100164574	FORNEY	TX		08/21/2024	6.990	252,462		371,000
100164575	ASHBURN	VA		08/21/2024	7.125	598,445		790,000
100164576	DACULA	GA		08/21/2024	6.875	209,066		415,000
100164577	LAKE ELSINORE	CA		08/21/2024	8.625	540,007		661,000
100164578	CHARLOTTE	NC		08/21/2024	8.625	330,817		408,000
100164579	LYNNWOOD	WA		08/21/2024	6.625	571,873		775,000
100164580	SANTA CLARITA	CA		08/21/2024	6.500	323,018		970,128
100164581	GEORGETOWN	TX		08/21/2024	8.625	282,479		355,000
100164582	CHARLOTTE	NC		08/21/2024	7.625	275,337		381,000
100164583	CONCORD	NC		08/21/2024	5.990	197,615		349,000
100164584	CONCORD	NC		08/21/2024	7.990	259,357		320,000
100164585	FALLING WATERS	WV		08/21/2024	7.500	204,943		268,000
100164586	MCKINNEY	TX		08/21/2024	6.500	365,995		500,000
100164587	CONCORD	NC		08/21/2024	6.990	252,724		355,000
100164588	MIAMI	FL		08/21/2024	7.500	426,481		630,000
100164589	SAINT CLOUD	FL		08/21/2024	6.990	238,812		349,000
100164590	LAS VEGAS	NV		08/21/2024	7.625	667,686		788,000
100164591	CHARLOTTE	NC		08/21/2024	7.625	272,693		388,900
100164592	CHARLOTTE	NC		08/21/2024	7.375	257,508		388,000
100164593	FAIRFIELD	CA		08/21/2024	7.500	496,517		648,000
100164594	GALLATIN	TN		08/21/2024	7.625	249,925		337,000
100164595	BUFORD	GA		08/21/2024	7.500	427,646		569,000
100164596	CHULUOTA	FL		08/21/2024	7.990	186,089		300,000
100164597	FALLING WATERS	WV		08/21/2024	7.500	201,930		261,000
100164598	SACRAMENTO	CA		08/21/2024	6.990	276,721		455,000
100164599	KANNAPOLIS	NC		08/21/2024	7.625	248,666		325,000
100164600	ROSEVILLE	CA		08/21/2024	7.125	336,120		656,000
100164601	HUTTO	TX		08/21/2024	7.625	355,820		468,000
100164602	DALLAS	TX		08/21/2024	6.500	301,771		544,000
100164603	PALMDALE	CA		08/21/2024	5.750	428,920		640,000
100164604	PENDERGRASS	GA		08/21/2024	6.125	302,234		409,000
100164605	KANNAPOLIS	NC		08/21/2024	7.990	251,811		310,000
100164606	KANNAPOLIS	NC		08/21/2024	6.500	250,930		337,000
100164607	ROSEVILLE	CA		08/21/2024	7.125	451,098		590,000
100164608	RICHMOND	TX		08/21/2024	6.500	268,895		347,000
100164609	HAYWARD	CA		08/21/2024	7.625	773,496		1,013,000
100164610	GALLATIN	TN		08/21/2024	6.500	239,312		341,000
100164611	GLEN BURNIE	MD		08/21/2024	7.625	227,374		323,000
100164612	SALUDA	NC		08/21/2024	7.500	559,061		756,000
100164613	ROUND ROCK	TX		08/21/2024	7.125	251,189		344,000
100164614	STUART	FL		08/21/2024	7.625	393,045		487,000
100164615	LEWES	DE		08/21/2024	8.125	781,112		1,033,000
100164616	LAUREL	DE		08/21/2024	7.990	183,317		325,000
100164617	DRIPPING SPRINGS	TX		08/21/2024	7.125	325,294		467,000
100164618	ROSENBERG	TX		08/21/2024	7.625	342,555		385,000
100164619	MOORE	SC		08/21/2024	7.625	235,866		300,000
100164620	FALLING WATERS	WV		08/21/2024	7.625	204,910		268,000
100164621	KISSIMMEE	FL		08/21/2024	7.625	359,330		480,000
100164622	BUDA	TX		08/21/2024	7.625	254,199		335,000
100164623	MABLETON	GA		08/21/2024	7.125	298,743		394,000
100164624	RICHMOND	TX		08/21/2024	7.375	260,300		325,000
100164625	MOORESVILLE	NC		08/21/2024	7.875	359,072		1,055,000
100164626	GILBERT	AZ		08/21/2024	7.625	360,865		471,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164627	FORNEY	TX		08/21/2024	7.990	271,328		356,000
100164628	WINONA	TX		08/21/2024	7.500	252,916		485,000
100164629	MOORESVILLE	NC		08/21/2024	7.125	303,266		400,000
100164630	WEST COVINA	CA		08/21/2024	6.625	418,545		812,000
100164631	SACRAMENTO	CA		08/21/2024	6.500	328,288		670,000
100164632	THREE LAKES	WI		08/21/2024	6.500	174,624		381,000
100164633	HANAHAN	SC		08/21/2024	6.990	307,080		435,000
100164634	LONGS	SC		08/21/2024	6.500	202,041		329,000
100164635	DAWSONVILLE	GA		08/21/2024	7.125	421,749		555,000
100164636	FARMERSVILLE	TX		08/21/2024	7.625	226,508		345,000
100164637	STOCKTON	CA		08/21/2024	6.990	252,026		364,000
100164638	FAIRFIELD	CA		08/21/2024	7.500	395,916		640,000
100164639	LAS VEGAS	NV		08/21/2024	7.500	223,007		345,000
100164640	FORNEY	TX		08/21/2024	7.625	239,890		315,000
100164641	WESLEY CHAPEL	FL		08/21/2024	6.990	217,726		335,000
100164642	MANTECA	CA		08/21/2024	6.990	473,101		678,000
100164643	KANNAPOLIS	NC		08/21/2024	7.125	232,305		319,000
100164644	KISSIMMEE	FL		08/21/2024	8.625	441,589		500,000
100164645	INDIO	CA		08/23/2024	8.375	975,488		1,450,000
100164646	HIGHLAND PARK	CA		08/23/2024	7.125	1,290,407		1,575,000
100164647	KOLOA	HI		08/23/2024	7.750	1,136,415		1,600,000
100164648	INDIO	CA		08/23/2024	7.750	1,027,500		1,600,000
100164649	LIVERMORE	CA		08/23/2024	8.500	762,920		1,000,000
100164650	FORT WORTH	TX		08/23/2024	7.875	287,222		350,000
100164651	WOODLAND HILLS	CA		08/23/2024	9.625	1,317,369		1,600,000
100164652	BOYNTON BEACH	FL		08/23/2024	7.875	199,007		295,000
100164653	TRACY	CA		08/23/2024	8.500	538,668		700,000
100164654	FLORENCE	AL		08/23/2024	10.375	195,877		326,000
100164655	TULARE	CA		08/23/2024	9.375	390,372		475,000
100164656	BONITA SPRINGS	FL		08/23/2024	8.625	1,165,500		1,665,000
100164657	NEWARK	NJ		08/23/2024	8.250	397,649		570,000
100164658	ONTARIO	CA		08/23/2024	9.250	77,130		698,000
100164659	LUGOFF	SC		08/23/2024	9.125	78,467		321,000
100164660	APPLE VALLEY	CA		08/23/2024	9.000	115,086		547,935
100164661	FRONT ROYAL	VA		08/23/2024	8.875	126,861		601,000
100164662	LOS ANGELES (AREA OF PORTER RA	CA		08/23/2024	8.500	102,332		1,126,000
100164663	PHOENIX	AZ		08/23/2024	9.125	146,950		807,000
100164664	SEQUIM	WA		08/23/2024	8.750	77,064		610,000
100164665	BEAUMONT	CA		08/23/2024	8.875	76,867		768,000
100164666	SARATOGA SPRINGS	UT		08/23/2024	9.750	204,014		1,025,000
100164667	ORMOND BEACH	FL		08/23/2024	9.250	83,293		457,000
100164668	UNIONTOWN	PA		08/23/2024	9.375	77,550		428,000
100164669	GLENDALE	AZ		08/23/2024	9.000	97,910		795,000
100164670	ALPHARETTA	GA		08/23/2024	8.875	123,948		609,000
100164671	RIVERSIDE	CA		08/23/2024	9.875	93,648		594,000
100164672	SARATOGA SPRINGS	UT		08/23/2024	8.750	113,182		713,000
100164673	COLLEGE STATION	TX		08/23/2024	8.750	187,983		962,000
100164674	SAN JOSE	CA		08/23/2024	9.000	245,438		2,214,000
100164675	KREMMLING	CO		08/23/2024	8.375	198,422		741,000
100164676	MARICOPA	AZ		08/23/2024	8.875	76,187		592,000
100164677	BAKERSFIELD	CA		08/23/2024	9.375	87,783		650,000
100164678	FOUNTAIN HILLS	AZ		08/23/2024	8.875	77,265		530,000
100164679	UPLAND	CA		08/23/2024	9.125	115,335		609,000
100164680	WEST SACRAMENTO	CA		08/23/2024	9.500	232,194		809,706
100164681	MONTEBELLO	CA		08/23/2024	9.000	91,316		781,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164682	COSTA MESA	CA		08/23/2024	9.250	102,552		643,000
100164683	WEST JORDAN	UT		08/23/2024	9.250	78,620		650,000
100164684	HAIKU	HI		08/23/2024	7.875	126,132		1,372,000
100164685	MESA	AZ		08/23/2024	8.750	154,115		1,190,000
100164686	MORENO VALLEY	CA		08/23/2024	8.625	102,429		528,000
100164687	UPPER CHICHESTER	PA		08/23/2024	8.500	102,309		296,000
100164688	LINCOLN	CA		08/23/2024	9.125	147,520		821,000
100164689	SAN DIEGO	CA		08/23/2024	8.625	141,830		1,001,000
100164690	RIVERSIDE	CA		08/23/2024	8.875	104,004		570,000
100164691	PARKER	CO		08/23/2024	9.250	392,263		1,700,000
100164692	LOS ANGELES	CA		08/23/2024	9.750	153,393		1,137,000
100164693	POWHATAN	VA		08/23/2024	9.000	79,629		474,000
100164694	BOONE	NC		08/23/2024	8.625	139,779		465,000
100164695	CHINO VALLEY	AZ		08/23/2024	9.000	92,370		510,000
100164696	COEUR D ALENE	ID		08/23/2024	8.500	146,988		1,451,287
100164697	JACKSONVILLE	FL		08/23/2024	9.250	77,976		312,000
100164698	MURRIETA	CA		08/23/2024	8.750	182,212		801,000
100164699	CORONA	CA		08/23/2024	9.000	237,601		1,165,000
100164700	TEMECULA	CA		08/23/2024	8.750	105,079		781,000
100164701	TORRANCE	CA		08/23/2024	8.875	264,145		1,250,000
100164702	ODESSA	FL		08/23/2024	8.625	132,710		945,562
100164703	SAN PABLO	CA		08/23/2024	8.375	103,519		1,047,000
100164704	SAN DIEGO	CA		08/23/2024	8.250	77,390		1,230,000
100164705	EL DORADO HILLS	CA		08/23/2024	8.875	150,694		1,422,000
100164706	PHOENIX	AZ		08/23/2024	8.625	78,360		557,000
100164707	POWAY	CA		08/23/2024	7.625	511,985		1,610,000
100164708	CALUMET PARK	IL		08/23/2024	8.625	179,393		225,000
100164710	LAGUNA BEACH	CA		08/23/2024	7.750	3,007,358		4,100,000
100164711	RIALTO	CA		08/23/2024	8.500	453,179		625,000
100164713	ANAHEIM	CA		08/23/2024	9.125	1,313,987		1,400,000
100164714	OCEANSIDE	CA		08/23/2024	7.875	462,108		570,000
100164715	FORT LAUDERDALE	FL		08/23/2024	7.875	1,033,882		2,300,000
100164717	RED OAK	TX		08/23/2024	8.875	721,600		815,000
100164718	ALTAMONTE SPRINGS	FL		08/23/2024	8.000	106,940		150,000
100164719	OCALA	FL		08/23/2024	7.375	202,260		263,000
100164720	NAPERVILLE	IL		08/23/2024	8.375	170,387		200,000
100164721	NEPTUNE BEACH	FL		08/23/2024	7.875	638,743		770,000
100164722	SARASOTA	FL		08/23/2024	9.375	531,561		570,000
100164723	OCOEE	FL		08/23/2024	7.125	380,777		508,000
100164724	CAMARILLO	CA		08/23/2024	7.250	441,551		1,240,000
100164725	CORNELIUS	NC		08/23/2024	8.250	5,150,000		9,500,000
100164726	GASTONIA	NC		08/23/2024	9.000	463,300		569,000
100164727	COLUMBIA	SC		08/23/2024	9.125	121,644		147,000
100164728	SANTA MARIA	CA		08/23/2024	9.500	505,838		620,000
100164729	GUADALUPE	CA		08/23/2024	10.250	564,783		685,000
100164730	MADERA	CA		08/23/2024	8.750	286,300		397,000
100164731	CHARLOTTE	NC		08/23/2024	8.875	279,620		345,000
100164732	MOUNT PLEASANT	SC		08/23/2024	7.750	3,768,188		5,000,000
100164733	BRADENTON	FL		08/23/2024	8.500	301,125		385,000
100164734	MOUNTAIN	WI		08/26/2024	8.000	437,529		581,000
100164735	FOUNTAIN HILLS	AZ		08/26/2024	7.500	541,643		725,000
100164736	STOVER	MO		08/26/2024	7.375	339,057		568,000
100164737	BEND	OR		08/26/2024	7.625	787,031		1,181,000
100164738	LEAVENWORTH	WA		08/26/2024	7.500	690,921		900,000
100164739	JACKSON	TN		08/26/2024	7.625	286,729		370,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164740	FAIRHOPE	AL		08/26/2024	7.125	472,630		790,000
100164741	ROTONDA WEST	FL		08/26/2024	7.500	443,030		590,000
100164742	OCEAN CITY	NJ		08/26/2024	7.500	671,251		883,000
100164743	BRADENTON	FL		08/26/2024	7.500	750,507		1,130,000
100164744	JACKSONVILLE	FL		08/26/2024	7.625	307,141		375,000
100164745	FREELAND	WA		08/26/2024	7.124	555,031		795,000
100164746	DAYTONA BEACH	FL		08/26/2024	7.625	420,068		525,000
100164747	HARTFIELD	VA		08/26/2024	7.375	251,875		350,000
100164748	POCONO LAKE	PA		08/26/2024	7.125	275,971		364,000
100164749	NORTH CAPE MAY	NJ		08/26/2024	7.500	465,803		655,000
100164750	RIVERVIEW	FL		08/26/2024	7.875	352,150		435,000
100164751	GREEN VALLEY	AZ		08/26/2024	7.500	304,640		394,000
100164752	BERLIN	MD		08/26/2024	6.990	501,864		672,000
100164753	LAKE HARMONY	PA		08/26/2024	7.625	283,061		405,000
100164754	VERNON	NJ		08/26/2024	7.875	304,844		396,000
100164755	NOKOMIS	FL		08/26/2024	6.500	288,466		385,000
100164756	RENO	NV		08/26/2024	6.125	358,111		490,000
100164757	DAYTONA BEACH	FL		08/26/2024	8.125	418,153		555,000
100164758	VIRGINIA BEACH	VA		08/26/2024	6.990	231,136		305,000
100164759	LITTLE RIVER	SC		08/26/2024	5.990	298,434		385,000
100164760	MILTON	FL		08/26/2024	6.125	203,714		265,000
100164761	NEWBERRY	FL		08/26/2024	5.750	320,477		455,000
100164762	SAINT AUGUSTINE	FL		08/26/2024	6.500	243,562		327,000
100164763	HARPERS FERRY	WV		08/26/2024	6.990	270,005		365,000
100164764	MERRIFIELD	MN		08/26/2024	7.490	462,524		663,000
100164765	VENICE	FL		08/26/2024	6.500	270,163		395,000
100164766	MILLVILLE	DE		08/26/2024	5.990	328,625		475,000
100164767	GULF SHORES	AL		08/26/2024	5.990	359,197		488,000
100164768	HIGHLAND	UT		08/26/2024	5.875	308,917		522,000
100164769	STARBUCK	MN		08/26/2024	7.990	269,737		415,000
100164770	TUFTONBORO	NH		08/26/2024	7.500	637,894		865,000
100164771	GLACIER	WA		08/26/2024	6.000	461,993		770,000
100164772	VIRGINIA BEACH	VA		08/26/2024	7.624	485,703		600,000
100164773	DEWEY	AZ		08/26/2024	6.990	350,757		520,000
100164774	DUCK CREEK VILLAGE	UT		08/26/2024	7.624	398,212		489,000
100164775	EATONTON	GA		08/26/2024	7.125	280,720		370,000
100164776	SELBYVILLE	DE		08/26/2024	7.375	571,252		750,000
100164777	DONNELLY	ID		08/26/2024	7.500	261,414		361,000
100164778	BURLINGTON	WI		08/26/2024	7.624	358,069		515,000
100164779	SURPRISE	AZ		08/26/2024	6.490	321,971		505,000
100164780	NOKOMIS	FL		08/26/2024	6.375	273,021		365,000
100164781	ROSHARON	TX		08/26/2024	7.624	468,748		581,000
100164782	LACONIA	NH		08/26/2024	7.625	416,712		548,000
100164783	PINETOP	AZ		08/26/2024	7.624	337,974		453,000
100164784	MURRELLS INLET	SC		08/26/2024	7.625	326,452		458,000
100164785	BUMPASS	VA		08/26/2024	6.875	714,496		1,100,000
100164786	BRECKENRIDGE	CO		08/26/2024	7.990	565,781		830,000
100164787	OCEAN CITY	MD		08/26/2024	7.625	519,737		700,000
100164788	HERTFORD	NC		08/26/2024	7.875	370,719		500,000
100164789	CAPE CORAL	FL		08/26/2024	7.625	534,187		655,000
100164790	OSAKIS	MN		08/26/2024	7.624	156,679		200,000
100164791	PENSACOLA	FL		08/26/2024	7.124	242,738		300,000
100164792	BRADENTON	FL		08/26/2024	7.500	272,291		354,000
100164793	MYRTLE BEACH	SC		08/26/2024	8.125	296,400		365,000
100164794	MILLVILLE	DE		08/26/2024	6.500	420,163		565,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164795	MARGATE	NJ		08/26/2024	6.990	621,263		820,000
100164796	PORT CHARLOTTE	FL		08/26/2024	5.990	381,976		522,000
100164797	SAN ANTONIO	TX		08/26/2024	5.990	198,008		305,000
100164798	KISSIMMEE	FL		08/26/2024	7.875	318,148		393,000
100164799	HENDERSON	NV		08/26/2024	6.500	292,401		371,000
100164800	HEMPHILL	TX		08/26/2024	7.500	308,502		410,000
100164801	HILTON HEAD ISLAND	SC		08/26/2024	7.375	303,290		400,000
100164802	LAKEVILLE	PA		08/26/2024	7.625	255,867		332,000
100164803	BERLIN	MD		08/26/2024	6.250	271,741		358,000
100164804	GULF SHORES	AL		08/26/2024	5.990	272,777		355,000
100164805	CORPUS CHRISTI	TX		08/26/2024	6.500	229,826		291,000
100164806	CALABASH	NC		08/26/2024	7.625	301,172		425,000
100164807	CALABASH	NC		08/26/2024	6.990	254,595		381,000
100164808	WHITE HOUSE	TN		08/26/2024	6.624	268,486		346,000
100164809	RUSSELLS POINT	OH		08/26/2024	7.750	350,636		456,000
100164810	INDIAN SHORES	FL		08/26/2024	8.000	464,343		600,000
100164811	HOT SPRINGS VILLAGE	AR		08/26/2024	7.875	267,829		352,000
100164812	NORTH PORT	FL		08/26/2024	7.375	249,846		334,000
100164813	COBBS CREEK	VA		08/26/2024	7.625	346,142		460,000
100164814	CARSON CITY	NV		08/26/2024	5.875	413,729		629,000
100164815	POOLER	GA		08/26/2024	6.500	335,415		448,000
100164816	FORT MYERS	FL		08/26/2024	7.624	395,295		516,000
100164817	TUSCALOOSA	AL		08/26/2024	7.875	270,625		332,000
100164818	HUNTSVILLE	UT		08/26/2024	7.375	367,774		510,000
100164819	SOUTHERN PINES	NC		08/26/2024	7.250	298,853		425,000
100164820	LATHROP	CA		08/26/2024	8.000	530,632		685,000
100164821	LEAGUE CITY	TX		08/26/2024	4.990	248,598		400,000
100164822	DALLAS	TX		08/26/2024	7.625	250,911		353,000
100164823	DOYLESTOWN	PA		08/26/2024	6.990	560,371		737,500
100164824	PLANT CITY	FL		08/26/2024	8.125	268,338		344,000
100164825	SANDWICH	MA		08/26/2024	8.490	542,002		695,000
100164826	GALLATIN	TN		08/26/2024	7.500	423,676		525,000
100164827	GAINESVILLE	GA		08/26/2024	7.500	410,755		540,000
100164828	GRAVOIS MILLS	MO		08/26/2024	7.490	289,141		380,000
100164829	MAYNARDVILLE	TN		08/26/2024	7.625	299,682		372,000
100164830	GUN BARREL CITY	TX		08/26/2024	7.490	337,363		441,000
100164831	NORTHPORT	AL		08/26/2024	7.000	720,585		1,050,000
100164832	COLEMAN	OK		08/26/2024	7.625	273,861		380,000
100164833	VENICE	FL		08/26/2024	7.624	340,098		450,000
100164834	NEWNAN	GA		08/26/2024	7.625	282,087		350,000
100164835	AURORA	CO		08/26/2024	6.375	389,686		500,000
100164836	BUCKEYE	AZ		08/26/2024	7.625	291,830		404,000
100164837	DAVENPORT	FL		08/26/2024	5.750	226,401		298,000
100164838	LIBERTY HILL	TX		08/26/2024	6.500	347,576		450,000
100164839	FORT MYERS	FL		08/26/2024	6.875	293,857		410,000
100164840	BREA	CA		08/26/2024	7.750	1,139,815		1,400,000
100164841	AGOURA HILLS	CA		08/26/2024	8.375	562,544		865,000
100164842	MONTROSE	CA		08/26/2024	8.125	917,011		1,275,000
100164843	BUFORD	GA		08/26/2024	7.375	530,322		709,000
100164844	BALDWIN PARK	CA		08/26/2024	7.250	411,688		925,000
100164845	HOUSTON	TX		08/26/2024	7.625	272,163		329,000
100164846	CONCORD	CA		08/26/2024	7.375	254,750		520,000
100164847	RED BLUFF	CA		08/26/2024	8.125	334,055		395,000
100164848	ATLANTA	GA		08/26/2024	8.625	342,671		428,000
100164849	HAPPY VALLEY	OR		08/26/2024	7.375	485,913		795,000

SCHEDULE B - PART 2

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

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100164850	TACOMA	WA		08/26/2024	8.250	311,769		435,000
100164851	PLAYA DEL REY	CA		08/26/2024	7.500	727,874		1,880,000
100164852	TORRANCE	CA		08/26/2024	7.625	785,324		1,100,000
100164853	BRADENTON	FL		08/26/2024	8.250	456,930		545,000
100164854	SCHAUMBURG	IL		08/26/2024	7.750	318,558		388,000
100164855	MCKENA	IL		08/26/2024	7.375	347,413		425,500
100164856	WEST COVINA	CA		08/26/2024	7.500	477,994		770,000
100164857	BALDWIN PARK	CA		08/26/2024	7.875	509,300		720,000
100164858	SUWANEE	GA		08/26/2024	7.500	1,132,390		1,515,000
100164859	SAN GABRIEL	CA		08/26/2024	7.500	689,051		960,000
100164860	KNIGHTDALE	NC		08/26/2024	8.250	470,791		573,000
100164861	LA HABRA	CA		08/26/2024	7.500	306,674		1,100,000
100164862	KNOXVILLE	TN		08/26/2024	8.000	314,632		369,000
100164863	FULLERTON	CA		08/26/2024	7.750	604,235		755,000
100164864	SUWANEE	GA		08/26/2024	7.375	560,806		748,000
100164865	SUWANEE	GA		08/26/2024	8.000	467,980		650,700
100164866	LOS ANGELES	CA		08/26/2024	8.250	535,611		660,000
100164867	SANTA ANA	CA		08/26/2024	8.125	306,701		460,000
100164868	ORLANDO	FL		08/26/2024	8.375	290,976		373,000
100164869	CHINO	CA		08/26/2024	7.500	594,752		770,000
100164870	CAROL STREAM	IL		08/26/2024	7.375	322,549		395,000
100164871	BURLESON	TX		08/26/2024	7.250	339,311		415,000
100164872	VIRGINIA BCH	VA		08/26/2024	7.250	515,669		675,000
100164873	MORROW	GA		08/26/2024	7.250	103,956		303,000
100164874	SAN ANTONIO	TX		08/26/2024	8.000	225,941		269,000
100164875	LAS VEGAS	NV		08/26/2024	6.875	331,360		510,000
100164876	KNOXVILLE	TN		08/26/2024	8.375	184,795		245,000
100164877	HENDERSON	NV		08/26/2024	7.250	255,084		500,000
100164878	LAS VEGAS	NV		08/26/2024	7.250	448,554		550,000
100164879	DACULA	GA		08/26/2024	7.375	537,371		761,000
100164880	ANAHEIM	CA		08/26/2024	7.625	974,510		1,480,000
100164881	GILBERT	AZ		08/26/2024	8.125	430,293		630,000
100164882	MENIFEE	CA		08/26/2024	8.250	512,022		670,000
100164883	LAS VEGAS	NV		08/26/2024	7.000	322,659		540,000
100164884	LAWRENCEVILLE	GA		08/26/2024	7.250	362,178		505,000
100164885	BURLINGTON	NJ		08/28/2024	7.350	146,193		219,000
100164886	GREAT NECK	NY		08/28/2024	7.990	1,029,600		1,350,000
100164887	WILMINGTON	DE		08/28/2024	7.150	148,985		196,000
100164888	SWAN LAKE	NY		08/28/2024	7.580	304,848		425,000
100164889	HEBRON	KY		08/28/2024	7.750	222,156		288,000
100164890	BRIDGETON	NJ		08/28/2024	7.730	130,394		176,000
100164891	MONTICELLO	NY		08/28/2024	7.170	258,242		363,000
100164892	LEBANON	PA		08/28/2024	7.700	94,073		152,000
100164893	SELDEN	NY		08/28/2024	7.250	511,667		695,000
100164894	WAUKEGAN	IL		08/28/2024	8.350	105,272		170,000
100164895	HACKETTSTOWN	NJ		08/28/2024	7.032	297,787		530,000
100164896	MONTICELLO	NY		08/28/2024	7.110	215,019		363,000
100164897	DICKSON CITY	PA		08/28/2024	8.090	339,242		438,000
100164898	DUNMORE	PA		08/28/2024	7.770	119,881		167,000
100164899	HACKETTSTOWN	NJ		08/28/2024	7.032	310,148		552,000
100164900	DETROIT	MI		08/28/2024	8.410	192,188		360,000
100164901	MADISON	OH		08/28/2024	8.250	149,112		240,000
100164902	MINERSVILLE	PA		08/28/2024	8.480	80,947		105,000
100164903	TOLEDO	OH		08/28/2024	8.450	121,167		167,000
100164904	FALLSBURG	NY		08/28/2024	7.350	376,012		520,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164905	CARBONDALE	PA		08/28/2024	8.320	193,820		252,000
100164906	JOHNSTOWN	PA		08/28/2024	8.280	99,362		137,000
100164907	FALLSBURG	NY		08/28/2024	7.350	376,012		520,000
100164908	INDIANAPOLIS	IN		08/28/2024	8.060	247,626		325,000
100164909	DOVER	DE		08/28/2024	7.600	219,623		318,000
100164910	DOVER	DE		08/28/2024	7.600	220,053		325,000
100164911	SYRACUSE	NY		08/28/2024	8.040	190,971		245,000
100164912	BELEN	NM		08/28/2024	7.550	111,078		158,000
100164913	ST. LOUIS	MO		08/28/2024	8.280	114,684		172,000
100164914	CLEVELAND	OH		08/28/2024	8.700	95,000		124,000
100164915	ELKHART	IN		08/28/2024	7.750	88,554		123,000
100164916	WILKES-BARRE	PA		08/28/2024	8.750	94,657		127,000
100164917	DOLTON	IL		08/28/2024	8.250	143,910		180,000
100164918	CATSKILL	NY		08/28/2024	7.650	221,915		290,000
100164919	DOLTON	IL		08/28/2024	8.050	155,800		190,000
100164920	CHICAGO	IL		08/28/2024	8.150	200,084		297,555
100164921	ZANESVILLE	OH		08/28/2024	8.450	84,448		109,000
100164922	HACKETTSTOWN	NJ		08/28/2024	7.140	305,265		557,000
100164923	PATERSON	NJ		08/28/2024	7.990	356,825		528,000
100164924	PHILADELPHIA	PA		08/28/2024	7.950	319,253		420,000
100164925	DOVER	DE		08/28/2024	7.580	217,559		325,000
100164926	CARBONDALE	PA		08/28/2024	7.550	110,307		165,000
100164927	DARBY	PA		08/28/2024	8.230	123,772		170,000
100164928	READING	PA		08/28/2024	8.880	93,375		120,000
100164929	BRIDGEPORT	CT		08/28/2024	7.750	304,050		410,000
100164930	CAMDEN	NJ		08/28/2024	8.100	111,726		180,000
100164931	PHILADELPHIA	PA		08/28/2024	7.550	202,098		325,000
100164932	TOWNSEND	DE		08/28/2024	7.580	227,816		345,000
100164933	PHILADELPHIA	PA		08/28/2024	7.405	253,011		410,000
100164934	PHILADELPHIA	PA		08/28/2024	7.830	198,365		325,000
100164935	CLEVELAND	OH		08/28/2024	7.730	78,947		108,000
100164936	PHILADELPHIA	PA		08/28/2024	7.840	157,475		254,000
100164937	LAKELAND	GA		08/28/2024	8.500	87,483		119,000
100164938	CALUMET CITY	IL		08/28/2024	7.800	130,598		160,000
100164939	ROME	NY		08/28/2024	8.660	96,250		143,000
100164940	WOODBURY	NY		08/28/2024	8.290	266,513		345,000
100164941	LYNWOOD	IL		08/28/2024	8.200	174,070		260,000
100164942	ARCHBALD	PA		08/28/2024	7.580	145,851		203,000
100164943	KERHONKSON	NY		08/28/2024	7.840	146,175		220,000
100164944	PITTSBURGH	PA		08/28/2024	7.960	125,183		175,000
100164945	BROCKTON	MA		08/28/2024	7.220	400,998		650,000
100164946	HANOVER TOWNSHIP	PA		08/28/2024	8.130	276,669		360,000
100164947	PHILADELPHIA	PA		08/28/2024	7.730	133,547		175,000
100164948	CLEVELAND	OH		08/28/2024	8.090	108,465		140,000
100164949	MEMPHIS	TN		08/28/2024	7.430	102,766		127,000
100164950	ELMIRA	NY		08/28/2024	7.950	78,494		110,000
100164951	PHILADELPHIA	PA		08/28/2024	7.805	218,666		355,000
100164952	SCRANTON	PA		08/28/2024	8.350	118,389		157,000
100164953	SACRAMENTO	CA		08/28/2024	7.380	238,542		425,000
100164954	WOODSTOCK	NY		08/28/2024	7.990	442,855		615,000
100164955	BETHLEHEM	PA		08/28/2024	7.600	149,025		225,000
100164956	FORT PIERCE	FL		08/28/2024	8.210	187,496		255,000
100164957	HILO	HI		08/28/2024	7.490	492,148		610,000
100164958	TERRE HAUTE	IN		08/28/2024	8.650	76,463		105,000
100164959	SHARON HILL	PA		08/28/2024	7.490	146,946		190,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100164960	SOUTHAMPTON	NY		08/28/2024	7.200	1,958,115		2,975,000
100164961	HOMESTEAD	PA		08/28/2024	7.740	143,691		215,000
100164962	CLEVELAND	OH		08/28/2024	8.350	157,208		255,000
100164963	DAYTON	OH		08/28/2024	8.150	83,809		125,000
100164964	CYPRESS	CA		08/28/2024	8.325	761,346		1,400,000
100164965	MCLEAN	VA		08/28/2024	7.749	1,412,690		3,050,000
100164966	SMITHFIELD	NC		08/28/2024	8.874	202,684		250,000
100164967	RIVIERA BEACH	FL		08/28/2024	8.374	376,173		495,000
100164968	BOCA RATON	FL		08/28/2024	8.999	229,049		310,000
100164969	LOWELL	MA		08/28/2024	8.125	553,597		735,000
100164970	COCOA	FL		08/28/2024	7.749	169,321		213,000
100164971	ESTERO	FL		08/28/2024	7.499	1,033,428		1,340,000
100164972	COLD SPRING HARBOR	NY		08/28/2024	8.499	2,219,501		2,675,000
100164973	YONKERS	NY		08/28/2024	7.999	577,850		700,000
100164974	MOUNT ANGEL	OR		08/28/2024	7.999	369,068		635,000
100164975	ESCONDIDO	CA		08/28/2024	9.624	1,454,742		1,850,000
100164976	EDISON	NJ		08/28/2024	7.624	487,753		685,000
100164977	MIAMI	FL		08/28/2024	8.124	451,475		525,000
100164978	POUGHKEEPSIE	NY		08/28/2024	7.999	374,586		450,000
100164979	PARRISH	FL		08/28/2024	8.624	296,340		372,000
100164980	KISSIMMEE	FL		08/28/2024	8.999	374,368		500,000
100164981	OCRACOKE	NC		08/28/2024	6.999	244,743		515,000
100164982	ST. LOUIS	MO		08/28/2024	7.124	108,254		151,000
100164983	POUND RIDGE	NY		08/28/2024	9.249	745,526		910,000
100164984	TOPEKA	KS		08/28/2024	8.374	147,822		176,000
100164985	NORTH LAS VEGAS	NV		08/28/2024	7.124	257,168		504,000
100164986	HERNANDO BEACH	FL		08/28/2024	7.874	420,440		813,000
100164987	STERLING HEIGHTS	MI		08/28/2024	8.749	183,737		240,000
100164988	HARLINGEN	TX		08/28/2024	8.499	185,768		243,000
100164990	LAKEVILLE	PA		08/28/2024	8.499	229,418		291,000
100164991	ORLANDO	FL		08/28/2024	7.749	287,278		365,000
100164992	TOBYHANNA	PA		08/28/2024	7.999	303,781		350,000
100164993	OAKLYN	NJ		08/28/2024	7.499	251,438		330,000
100164994	AUSTELL	GA		08/28/2024	8.374	192,608		318,000
100164995	SAN ANTONIO	TX		08/28/2024	9.624	296,696		360,000
100164996	SAINT AUGUSTINE	FL		08/28/2024	7.124	488,639		640,000
100164997	FORT LAUDERDALE	FL		08/28/2024	8.499	287,935		370,000
100164998	PHOENIX	AZ		08/28/2024	7.999	1,037,050		1,337,500
100164999	PALM COAST	FL		08/28/2024	7.624	387,395		486,000
100165000	CHICAGO	IL		08/28/2024	8.499	223,004		279,900
100165001	FORT WORTH	TX		08/28/2024	6.999	277,009		370,000
100165002	PITTSFIELD	MA		08/28/2024	8.749	227,801		285,000
100165005	MONROE	NY		08/28/2024	8.999	472,942		610,000
100165006	AVENTURA	FL		08/28/2024	7.124	318,106		427,000
100165007	DEER PARK	NY		08/28/2024	7.749	512,319		680,000
100165008	SAN ANTONIO	TX		08/28/2024	7.624	188,176		283,000
100165009	PORT CHARLOTTE	FL		08/28/2024	7.124	114,979		150,000
100165010	PORT ORANGE	FL		08/28/2024	8.249	116,937		150,000
100165011	LAGUNA HILLS	CA		08/28/2024	7.374	2,053,471		2,700,000
100165012	PRINCESS ANNE	MD		08/28/2024	7.375	148,065		195,000
100165013	LITHIA	FL		08/28/2024	7.374	382,065		470,000
100165014	PEMBROKE PINES	FL		08/28/2024	8.249	348,600		412,000
100165015	UNION	NJ		08/28/2024	7.999	449,899		585,000
100165016	MILL VALLEY	CA		08/28/2024	8.500	2,036,746		2,460,000
100165017	GAINESVILLE	FL		08/28/2024	8.624	145,800		215,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165018	CHARLOTTE	NC		08/28/2024	7.749	251,742		350,000
100165019	LAWRENCEVILLE	GA		08/28/2024	7.499	231,346		304,000
100165020	KANSAS CITY	MO		08/28/2024	7.249	504,145		618,000
100165021	PEARLAND	TX		08/28/2024	8.625	226,915		300,000
100165022	BALTIMORE	MD		08/28/2024	7.249	254,514		340,000
100165023	RIVERBANK	CA		08/28/2024	7.500	280,039		350,000
100165024	CLE ELUM	WA		08/28/2024	7.499	244,034		650,000
100165025	NEWPORT BEACH	CA		08/28/2024	8.875	1,573,864		3,300,000
100165026	GRAY	GA		08/28/2024	7.625	331,377		428,000
100165027	BILLINGS	MT		08/28/2024	9.375	332,987		640,000
100165028	NEWTON	NJ		08/28/2024	7.500	308,195		398,000
100165029	DELAND	FL		08/28/2024	8.624	437,759		512,000
100165030	COLUMBUS	OH		08/28/2024	7.874	181,554		215,000
100165031	MORGAN HILL	CA		08/28/2024	7.625	1,183,480		1,500,000
100165032	MARIETTA	GA		08/28/2024	7.374	953,485		1,450,000
100165033	LORTON	VA		08/28/2024	7.500	569,570		735,000
100165034	HOUSTON	TX		08/28/2024	8.499	225,201		267,000
100165035	UPLAND	CA		08/28/2024	7.999	401,158		560,000
100165036	BALTIMORE	MD		08/28/2024	10.624	1,068,998		1,350,000
100165038	MILL VALLEY	CA		08/28/2024	7.625	1,627,330		1,975,000
100165039	CARLSBAD	CA		08/28/2024	7.625	1,570,152		2,555,000
100165040	KEYSTONE	CO		08/28/2024	7.625	466,201		585,000
100165041	LEAGUE CITY	TX		08/28/2024	8.125	271,731		345,000
100165042	STATEN ISLAND	NY		08/28/2024	8.000	684,162		1,355,000
100165043	CAMANO ISLAND	WA		08/28/2024	7.875	401,174		530,000
100165044	SAN ANTONIO	TX		08/28/2024	8.249	224,414		281,000
100165045	LOS ANGELES	CA		08/28/2024	7.750	660,980		1,280,000
100165046	BEDFORD	OH		08/28/2024	8.250	161,249		205,000
100165047	LOS ANGELES	CA		08/28/2024	7.125	2,331,497		3,832,000
100165048	PEMBROKE PINES	FL		08/28/2024	7.125	491,751		830,000
100165049	YUCCA VALLEY	CA		08/28/2024	8.624	477,000		560,000
100165050	LANSING	MI		08/28/2024	9.125	211,390		270,000
100165051	TIGARD	OR		08/28/2024	9.124	413,195		480,000
100165052	LONG BEACH	CA		08/28/2024	7.250	1,266,800		1,600,000
100165053	LOS ANGELES	CA		08/28/2024	6.999	1,633,435		2,450,000
100165054	WADDELL	AZ		08/28/2024	7.625	563,128		685,000
100165056	MAYWOOD	NJ		08/28/2024	7.750	250,848		705,000
100165057	CHINO HILLS	CA		08/28/2024	7.500	156,067		550,000
100165059	SAN JACINTO	CA		08/28/2024	8.375	381,337		525,000
100165060	EDISON	NJ		08/28/2024	8.000	448,974		650,000
100165061	MILLVILLE	NJ		08/28/2024	9.124	176,239		210,000
100165062	EAGLE	ID		08/28/2024	8.000	1,087,268		1,740,000
100165063	CHINO	CA		08/28/2024	7.625	328,928		965,000
100165066	NORTH PORT	FL		08/28/2024	9.874	186,046		219,000
100165067	MIAMI	FL		08/28/2024	8.874	153,888		200,000
100165068	VINELAND	NJ		08/28/2024	8.999	369,850		415,000
100165069	PIXLEY	CA		08/28/2024	8.500	251,805		335,000
100165070	ALICE	TX		08/28/2024	8.875	214,031		246,000
100165071	SUGARLOAF	CA		08/28/2024	7.500	294,982		435,000
100165072	MASPETH	NY		08/28/2024	7.124	858,765		1,425,000
100165073	OWINGS MILLS	MD		08/28/2024	8.374	377,978		470,000
100165074	EL PASO	TX		08/28/2024	7.500	179,331		246,000
100165075	PHILADELPHIA	PA		08/28/2024	7.875	162,323		290,000
100165076	FORT MYERS	FL		08/28/2024	8.749	187,519		245,000
100165077	ROSWELL	GA		08/28/2024	8.624	274,206		321,000

SCHEDULE B - PART 2

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

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100165079	FLUSHING	NY		08/28/2024	7.374	792,284		1,295,000
100165080	SAN ANTONIO	TX		08/28/2024	7.500	201,552		247,000
100165082	TRACY	CA		08/28/2024	6.999	279,693		770,000
100165083	PHILADELPHIA	PA		08/28/2024	6.999	168,893		225,000
100165084	MANSFIELD TOWNSHIP	NJ		08/28/2024	8.749	411,806		565,000
100165085	ATLANTA	GA		08/28/2024	8.624	1,497,120		1,900,000
100165087	UNITED KINGDOM	GBR		08/27/2024	5.790	106,471		132,681
100165088	UNITED KINGDOM	GBR		08/27/2024	5.740	149,175		187,756
100165089	UNITED KINGDOM	GBR		08/27/2024	5.790	123,782		312,926
100165090	UNITED KINGDOM	GBR		08/27/2024	5.790	181,817		344,219
100165091	UNITED KINGDOM	GBR		08/27/2024	5.790	147,653		281,634
100165092	UNITED KINGDOM	GBR		08/27/2024	6.390	156,123		262,858
100165093	UNITED KINGDOM	GBR		08/27/2024	6.640	355,035		481,907
100165094	UNITED KINGDOM	GBR		08/27/2024	5.740	246,088		306,668
100165095	UNITED KINGDOM	GBR		08/27/2024	5.790	100,444		125,171
100165096	UNITED KINGDOM	GBR		08/27/2024	5.790	130,577		162,722
100165097	UNITED KINGDOM	GBR		08/27/2024	5.790	89,875		132,681
100165098	UNITED KINGDOM	GBR		08/27/2024	6.540	171,431		244,083
100165099	UNITED KINGDOM	GBR		08/27/2024	6.990	113,693		149,579
100165100	UNITED KINGDOM	GBR		08/27/2024	6.640	110,771		146,450
100165101	UNITED KINGDOM	GBR		08/27/2024	6.440	2,028,774		3,129,264
100165102	UNITED KINGDOM	GBR		08/27/2024	5.990	120,683		165,225
100165103	UNITED KINGDOM	GBR		08/27/2024	6.790	161,688		250,341
100165104	UNITED KINGDOM	GBR		08/27/2024	5.790	198,051		275,375
100165105	UNITED KINGDOM	GBR		08/27/2024	5.890	175,206		220,300
100165106	UNITED KINGDOM	GBR		08/27/2024	5.990	75,333		93,878
100165107	UNITED KINGDOM	GBR		08/27/2024	6.690	1,562,174		2,816,337
100165108	UNITED KINGDOM	GBR		08/27/2024	5.990	120,533		151,777
100165109	UNITED KINGDOM	GBR		08/27/2024	5.990	120,683		156,463
100165110	UNITED KINGDOM	GBR		08/27/2024	6.590	283,590		456,872
100165111	UNITED KINGDOM	GBR		08/27/2024	5.990	127,229		237,824
100165112	UNITED KINGDOM	GBR		08/27/2024	5.990	123,881		231,566
100165113	UNITED KINGDOM	GBR		08/27/2024	5.990	107,475		133,932
100165114	UNITED KINGDOM	GBR		08/27/2024	5.990	150,566		187,631
100165115	UNITED KINGDOM	GBR		08/27/2024	5.990	225,276		388,029
100165116	UNITED KINGDOM	GBR		08/27/2024	6.690	596,460		788,574
100165117	UNITED KINGDOM	GBR		08/27/2024	5.990	80,355		100,136
100165118	UNITED KINGDOM	GBR		08/27/2024	5.990	297,686		469,390
100165119	UNITED KINGDOM	GBR		08/27/2024	6.690	269,827		356,736
100165120	UNITED KINGDOM	GBR		08/27/2024	6.690	236,690		312,926
100165121	UNITED KINGDOM	GBR		08/27/2024	5.990	200,888		312,926
100165122	UNITED KINGDOM	GBR		08/27/2024	7.240	77,220		95,755
100165123	UNITED KINGDOM	GBR		08/27/2024	5.890	171,178		212,790
100165124	UNITED KINGDOM	GBR		08/27/2024	6.690	236,690		312,926
100165125	UNITED KINGDOM	GBR		08/27/2024	5.790	255,817		388,029
100165126	UNITED KINGDOM	GBR		08/27/2024	5.790	81,360		101,388
100165127	UNITED KINGDOM	GBR		08/27/2024	6.640	189,352		287,892
100165128	UNITED KINGDOM	GBR		08/27/2024	5.790	125,890		600,819
100165129	UNITED KINGDOM	GBR		08/27/2024	5.740	120,533		150,205
100165130	UNITED KINGDOM	GBR		08/27/2024	5.790	117,185		200,273
100165131	UNITED KINGDOM	GBR		08/27/2024	5.790	96,426		120,164
100165132	UNITED KINGDOM	GBR		08/27/2024	5.790	131,080		163,348
100165133	UNITED KINGDOM	GBR		08/27/2024	6.640	106,998		143,946
100165134	UNITED KINGDOM	GBR		08/27/2024	5.740	299,324		375,512
100165135	UNITED KINGDOM	GBR		08/27/2024	5.740	174,103		290,396

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165136	UNITED KINGDOM	GBR		08/27/2024	5.790	264,068		413,063
100165137	UNITED KINGDOM	GBR		08/27/2024	5.740	120,533		150,205
100165138	UNITED KINGDOM	GBR		08/27/2024	6.640	432,805		938,779
100165139	UNITED KINGDOM	GBR		08/27/2024	6.640	186,742		231,566
100165140	UNITED KINGDOM	GBR		08/27/2024	5.740	361,599		466,260
100165141	UNITED KINGDOM	GBR		08/27/2024	5.790	140,622		175,239
100165142	UNITED KINGDOM	GBR		08/27/2024	6.490	180,956		325,443
100165143	UNITED KINGDOM	GBR		08/27/2024	5.740	190,844		237,824
100165144	UNITED KINGDOM	GBR		08/27/2024	5.740	168,745		225,307
100165145	UNITED KINGDOM	GBR		08/27/2024	5.790	75,333		93,878
100165146	UNITED KINGDOM	GBR		08/27/2024	5.790	181,547		275,375
100165147	UNITED KINGDOM	GBR		08/27/2024	6.640	85,800		106,395
100165148	UNITED KINGDOM	GBR		08/27/2024	6.640	307,697		406,804
100165149	UNITED KINGDOM	GBR		08/27/2024	5.790	105,466		131,429
100165150	UNITED KINGDOM	GBR		08/27/2024	5.790	110,489		137,688
100165151	UNITED KINGDOM	GBR		08/27/2024	5.790	135,600		187,756
100165152	UNITED KINGDOM	GBR		08/27/2024	5.790	135,600		187,756
100165153	UNITED KINGDOM	GBR		08/27/2024	5.790	152,032		307,920
100165154	UNITED KINGDOM	GBR		08/27/2024	6.590	69,986		100,136
100165155	UNITED KINGDOM	GBR		08/27/2024	5.890	90,624		112,653
100165156	UNITED KINGDOM	GBR		08/27/2024	5.890	110,762		137,688
100165157	UNITED KINGDOM	GBR		08/27/2024	5.890	153,053		190,259
100165158	UNITED KINGDOM	GBR		08/27/2024	6.590	215,342		319,185
100165159	UNITED KINGDOM	GBR		08/27/2024	5.890	110,762		150,205
100165160	UNITED KINGDOM	GBR		08/27/2024	5.890	110,762		137,688
100165161	UNITED KINGDOM	GBR		08/27/2024	5.890	163,351		237,824
100165162	UNITED KINGDOM	GBR		08/27/2024	5.890	94,651		187,756
100165163	UNITED KINGDOM	GBR		08/27/2024	6.540	120,278		162,722
100165164	UNITED KINGDOM	GBR		08/27/2024	6.940	131,870		162,722
100165165	UNITED KINGDOM	GBR		08/27/2024	6.690	538,301		813,609
100165166	UNITED KINGDOM	GBR		08/27/2024	6.790	309,554		563,267
100165167	UNITED KINGDOM	GBR		08/27/2024	6.640	435,510		575,785
100165168	UNITED KINGDOM	GBR		08/27/2024	6.890	91,295		112,653
100165169	UNITED KINGDOM	GBR		08/27/2024	5.790	214,556		325,443
100165170	UNITED KINGDOM	GBR		08/27/2024	5.790	127,229		281,634
100165171	UNITED KINGDOM	GBR		08/27/2024	5.790	130,577		162,722
100165172	UNITED KINGDOM	GBR		08/27/2024	5.790	196,201		300,409
100165173	UNITED KINGDOM	GBR		08/27/2024	6.640	331,366		438,097
100165174	UNITED KINGDOM	GBR		08/27/2024	6.540	405,755		500,682
100165175	S-GRAVENHAGE	NLD		08/28/2024	5.450	236,352		226,721
100165176	TILBURG	NLD		08/28/2024	5.900	354,194		368,968
100165177	TILBURG	NLD		08/28/2024	5.900	23,613		24,598
100165178	ROTTERDAM	NLD		08/28/2024	5.500	583,379		725,071
100165179	VLAARDINGEN	NLD		08/28/2024	5.300	177,792		258,925
100165180	S-GRAVENHAGE	NLD		08/28/2024	6.000	100,008		116,516
100165181	S-GRAVENHAGE	NLD		08/28/2024	6.000	6,667		7,768
100165182	LELYSTAD	NLD		08/28/2024	5.950	231,685		269,929
100165183	LELYSTAD	NLD		08/28/2024	5.950	15,446		17,995
100165184	STRIJEN	NLD		08/28/2024	5.650	232,018		360,424
100165185	FERWERT	NLD		08/28/2024	5.500	180,014		253,747
100165186	AMSTERDAM	NLD		08/28/2024	5.600	1,205,649		1,734,799
100165187	AMSTERDAM	NLD		08/28/2024	5.500	490,038		680,455
100165188	ROERMOND	NLD		08/28/2024	5.800	337,526		419,459
100165189	ROERMOND	NLD		08/28/2024	6.050	26,669		31,071
100165190	ROERMOND	NLD		08/28/2024	6.050	400,031		466,065

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165191	ARNHEM	NLD.		08/28/2024	5.550	112,231		149,685
100165192	ARNHEM	NLD.		08/28/2024	5.550	555,599		741,017
100165193	ALPEN AAN DEN RIJN	NLD.		08/28/2024	5.650	358,361		445,351
100165194	AMSTERDAM	NLD.		08/28/2024	5.650	2,312,402		2,905,140
100165195	TILBURG	NLD.		08/28/2024	5.550	123,343		248,568
100165196	ROTTERDAM	NLD.		08/28/2024	5.550	708,388		880,346
100165197	UTRECHT	NLD.		08/28/2024	4.560	273,561		339,967
100165198	UTRECHT	NLD.		08/28/2024	4.560	9,794		12,172
100165199	UTRECHT	NLD.		08/28/2024	4.680	570,482		708,963
100165200	UTRECHT	NLD.		08/28/2024	4.680	21,231		26,384
100165201	MEEDEN	NLD.		08/28/2024	5.550	188,904		241,318
100165202	SCHIEDAM	NLD.		08/28/2024	6.050	237,518		276,726
100165203	SCHIEDAM	NLD.		08/28/2024	6.050	15,835		18,448
100165204	LELYSTAD	NLD.		08/28/2024	5.800	228,351		283,782
100165205	S-GRAVENHAGE	NLD.		08/28/2024	5.450	476,037		1,032,283
100165206	LELYSTAD	NLD.		08/28/2024	5.700	366,695		455,708
100165207	HEERLEN	NLD.		08/28/2024	5.500	272,243		362,495
100165208	STADSKANAAL	NLD.		08/28/2024	5.600	137,511		170,891
100165209	SCHIEDAM	NLD.		08/28/2024	5.450	161,124		362,495
100165210	HILVERSUM	NLD.		08/28/2024	5.450	250,019		440,173
100165211	SCHIEDAM	NLD.		08/28/2024	5.450	162,513		233,033
100165212	APELDOORN	NLD.		08/28/2024	5.550	583,379		730,169
100165213	AMSTERDAM	NLD.		08/28/2024	5.450	386,697		600,706
100165214	TILBURG	NLD.		08/28/2024	5.550	267,243		336,603
100165215	HAELEN	NLD.		08/28/2024	5.600	888,958		1,113,379
100165216	DIEMEN	NLD.		08/28/2024	5.500	431,145		574,814
100165217	KERKRADE	NLD.		08/28/2024	5.600	483,371		600,706
100165218	GRONINGEN	NLD.		08/28/2024	5.450	222,240		450,530
100165219	S-GRAVENHAGE	NLD.		08/28/2024	5.600	755,614		1,103,021
100165220	DRACHTEN	NLD.		08/28/2024	5.600	479,204		595,528
100165221	AMSTERDAM	NLD.		08/28/2024	5.750	1,244,541		1,553,551
100165222	GRONINGEN	NLD.		08/28/2024	5.500	272,243		362,495
100165223	GRONINGEN	NLD.		08/28/2024	5.600	441,701		548,921
100165224	ROTTERDAM	NLD.		08/28/2024	5.450	305,579		488,851
100165225	GRONINGEN	NLD.		08/28/2024	5.500	333,359		450,530
100165226	ROTTERDAM	NLD.		08/28/2024	5.540	577,545		672,882
100165227	ROTTERDAM	NLD.		08/28/2024	5.540	38,503		44,859
100165228	QUEEN CREEK	AZ.		08/29/2024	9.999	387,118		586,000
100165229	BALTIMORE	MD.		08/29/2024	8.250	450,339		550,000
100165230	RIVERSIDE	CA.		08/29/2024	7.750	500,549		700,000
100165234	BOYNTON BEACH	FL.		08/29/2024	7.125	713,061		1,000,000
100165235	NEWPORT NEWS	VA.		08/29/2024	7.999	268,003		345,000
100165237	LONG BEACH	CA.		08/29/2024	7.125	338,082		550,000
100165238	FANWOOD	NJ.		08/29/2024	7.999	407,994		530,000
100165240	BIRMINGHAM	AL.		08/29/2024	7.250	272,765		341,000
100165241	CUYAHOGA FALLS	OH.		08/29/2024	7.375	148,957		200,000
100165243	BAYTOWN	TX.		08/29/2024	6.750	186,174		300,000
100165244	RIDGEFIELD	NJ.		08/29/2024	8.250	489,310		645,000
100165245	DAVENPORT	FL.		08/29/2024	7.250	271,804		359,000
100165248	CANTERBURY	NH.		08/29/2024	7.499	381,826		580,000
100165249	COMMERCE CITY	CO.		08/29/2024	7.750	492,902		619,000
100165250	CLEARWATER	FL.		08/29/2024	7.250	301,064		380,000
100165251	FORT MYERS	FL.		08/29/2024	7.999	169,464		203,000
100165252	MOORESVILLE	IN.		08/29/2024	8.125	164,792		206,000
100165253	WEST HAVEN	UT.		08/29/2024	8.999	265,851		730,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165255	BONITA SPRINGS	FL		08/29/2024	7.625	359,930		455,000
100165257	JURUPA VALLEY	CA		08/29/2024	7.999	652,714		840,000
100165259	POOLESVILLE	MD		08/29/2024	7.999	257,835		333,000
100165260	MARYSVILLE	CA		08/29/2024	8.499	148,960		320,000
100165261	FORT WORTH	TX		08/29/2024	7.499	169,265		313,000
100165262	LAS VEGAS	NV		08/29/2024	7.125	322,049		425,000
100165263	PALMDALE	CA		08/29/2024	7.375	326,005		420,000
100165264	BALTIMORE	MD		08/29/2024	7.499	210,136		310,000
100165265	RENO	NV		08/29/2024	7.125	346,259		457,000
100165266	TAMPA	FL		08/29/2024	6.999	357,534		785,000
100165268	LOS ANGELES	CA		08/29/2024	7.499	383,133		501,000
100165269	WILLOWS	CA		08/29/2024	8.250	482,200		630,000
100165271	TEXAS CITY	TX		08/29/2024	6.750	288,860		393,000
100165272	ATLANTA	GA		08/29/2024	7.125	178,727		232,000
100165274	GARLAND	TX		08/29/2024	7.625	181,436		249,800
100165276	FORT LAUDERDALE	FL		08/29/2024	6.750	445,819		665,000
100165277	HOUSTON	TX		08/29/2024	6.999	222,509		280,000
100165278	NATIONAL CITY	CA		08/29/2024	7.625	337,553		700,000
100165279	BRUNSWICK	GA		08/29/2024	7.750	129,948		190,000
100165280	FORT LAUDERDALE	FL		08/29/2024	7.999	371,224		470,000
100165281	CLEVELAND	OH		08/29/2024	8.125	111,493		129,000
100165282	WELLINGTON	FL		08/29/2024	7.999	511,918		760,000
100165283	CLEVELAND	OH		08/29/2024	7.625	189,077		250,000
100165284	AKRON	OH		08/29/2024	7.125	110,289		138,000
100165285	KISSIMMEE	FL		08/29/2024	7.125	272,878		345,000
100165286	LOS ANGELES	CA		08/29/2024	8.999	793,824		1,002,000
100165287	BIRMINGHAM	AL		08/29/2024	6.999	114,064		145,000
100165288	AKRON	OH		08/29/2024	7.125	111,158		142,000
100165289	LOS ANGELES	CA		08/29/2024	7.999	379,125		1,050,000
100165292	PEORIA	AZ		08/29/2024	7.625	107,774		195,000
100165295	PHENIX CITY	AL		08/29/2024	6.750	127,598		166,000
100165296	BALTIMORE	MD		08/29/2024	6.999	137,398		200,000
100165297	ATLANTA	GA		08/29/2024	8.999	156,173		218,000
100165299	MODESTO	CA		08/29/2024	6.750	171,030		345,000
100165300	MELBOURNE	FL		08/29/2024	7.125	154,625		470,000
100165302	ATLANTA	GA		08/29/2024	7.875	540,124		660,000
100165303	DORCHESTER	MA		08/29/2024	7.875	343,900		1,080,000
100165305	WOODBRIDGE	VA		08/29/2024	8.625	450,072		590,000
100165306	RICHMOND	CA		08/29/2024	8.499	439,703		950,000
100165307	GLENARDEN	MD		08/29/2024	7.875	332,088		420,000
100165308	LOS ANGELES	CA		08/29/2024	6.999	278,647		655,000
100165309	ROCKPORT	TX		08/29/2024	9.125	526,986		632,000
100165310	LYNNWOOD	WA		08/29/2024	7.999	291,914		390,000
100165311	NEW HAVEN	CT		08/29/2024	7.999	226,908		278,000
100165312	CERES	CA		08/29/2024	6.750	166,955		340,000
100165313	LOS ANGELES	CA		08/29/2024	6.499	1,226,241		1,530,000
100165314	EL CAJON	CA		08/29/2024	8.499	869,473		1,200,000
100165315	CHARLESTON	SC		08/29/2024	7.250	184,772		970,000
100165316	LAS VEGAS	NV		08/29/2024	7.125	592,146		725,000
100165317	NORTH MIAMI	FL		08/29/2024	8.999	271,835		790,000
100165318	BOULDER	CO		08/29/2024	7.125	617,537		1,227,000
100165319	CHICAGO	IL		08/29/2024	8.125	299,422		375,000
100165320	DOVER	DE		08/29/2024	8.999	140,696		275,000
100165321	TULARE	CA		08/29/2024	7.999	319,440		375,000
100165322	MARYSVILLE	WA		08/29/2024	8.750	403,108		500,000

SCHEDULE B - PART 2

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

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165323	MIDDLETOWN	CA		08/29/2024	8.999	480,991		565,000
100165324	SCOTTSDALE	AZ		08/29/2024	7.375	318,845		440,000
100165325	LOS ANGELES	CA		08/29/2024	8.625	447,314		550,000
100165326	OVIEDO	FL		08/29/2024	8.999	244,085		367,000
100165327	OCALA	FL		08/29/2024	7.875	302,884		375,000
100165328	EL CAJON	CA		08/29/2024	7.750	759,980		981,000
100165329	LANCASTER	CA		08/29/2024	9.125	485,344		555,000
100165330	LANCASTER	TX		08/29/2024	10.375	236,632		314,000
100165331	OSAGE BEACH	MO		08/29/2024	8.375	993,524		1,150,000
100165332	EAST POINT	GA		08/29/2024	9.625	533,133		570,000
100165333	WINCHESTER	VA		08/29/2024	7.499	179,724		225,000
100165334	OVIEDO	FL		08/29/2024	7.125	153,563		356,000
100165335	NORFOLK	VA		08/29/2024	9.125	190,173		254,000
100165337	FALLBROOK	CA		08/29/2024	9.125	1,100,336		1,180,000
100165338	GRAND RAPIDS	MI		08/29/2024	8.250	522,329		620,000
100165339	WHITTIER	CA		08/29/2024	9.625	765,985		865,000
100165340	BAKERSFIELD	CA		08/29/2024	8.999	384,896		406,000
100165341	BAKERSFIELD	CA		08/29/2024	8.875	310,593		326,000
100165342	HOUSTON	TX		08/29/2024	8.499	337,964		400,000
100165343	TIGARD	OR		08/29/2024	9.875	545,587		660,000
100165344	TOMBALL	TX		08/29/2024	7.125	410,266		525,000
100165345	SMITHFIELD	NC		08/29/2024	8.125	476,511		545,000
100165346	RICHMOND	TX		08/29/2024	6.625	215,926		359,000
100165347	SIMI VALLEY	CA		08/29/2024	6.999	1,383,677		1,690,000
100165348	TEMECULA	CA		08/29/2024	7.999	1,261,219		1,725,000
100165349	BENSENVILLE	IL		08/29/2024	7.750	346,848		400,000
100165351	HOUSTON	TX		08/29/2024	8.999	421,413		525,000
100165352	VERNAL	UT		08/29/2024	7.875	681,921		830,000
100165353	LIBERTY HILL	TX		08/29/2024	7.499	421,172		526,000
100165354	KENNER	LA		08/29/2024	7.750	146,462		202,000
100165355	MURRIETA	CA		08/29/2024	7.999	693,465		835,000
100165356	BOYNTON BEACH	FL		08/29/2024	8.999	414,461		450,000
100165357	FORT PIERCE	FL		08/29/2024	7.999	132,469		250,000
100165358	NEW BRITAIN	CT		08/29/2024	8.875	314,313		370,000
100165359	YUKON	OK		08/29/2024	8.750	195,442		215,000
100165360	BRIDGEPORT	CT		08/29/2024	8.625	374,311		458,000
100165361	LITTLE ELM	TX		08/29/2024	6.999	320,034		435,000
100165362	OCALA	FL		08/29/2024	8.999	265,523		280,000
100165363	LOS ANGELES	CA		08/29/2024	8.999	602,316		760,000
100165364	MENIFEE	CA		08/29/2024	6.999	461,404		762,000
100165365	MANOR	TX		08/29/2024	8.875	303,106		348,000
100165366	ALTAMONTE SPRINGS	FL		08/29/2024	7.999	379,558		465,000
100165367	UPPER MARLBORO	MD		08/29/2024	7.499	600,061		730,000
100165368	ORLANDO	FL		08/29/2024	6.875	352,473		440,000
100165369	MELBOURNE	FL		08/29/2024	8.999	329,840		600,000
100165370	RICHMOND	VA		08/29/2024	7.999	163,155		202,000
100165371	MCDONOUGH	GA		08/29/2024	8.750	757,107		905,000
100165372	ROCKLAND	MA		08/29/2024	8.999	506,198		600,000
100165373	MYRTLE BEACH	SC		08/29/2024	8.250	242,097		291,000
100165376	SAVAGE	MD		08/29/2024	7.990	355,918		439,000
100165377	LA MARQUE	TX		08/29/2024	7.625	311,556		405,000
100165378	WOODSTOCK	GA		08/29/2024	6.875	346,216		495,000
100165379	WESTFIELD	IN		08/29/2024	7.500	224,475		295,000
100165380	SOUTH PADRE ISLAND	TX		08/29/2024	7.500	265,978		350,000
100165381	OKLAHOMA CITY	OK		08/29/2024	7.500	212,299		303,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165382	LANCASTER	PA		08/29/2024	7.250	204,533		255,000
100165383	ORANGE	CA		08/29/2024	7.990	368,031		540,000
100165384	ROCKFORD	IL		08/29/2024	7.500	215,762		280,000
100165385	CHESAPEAKE	VA		08/29/2024	7.625	228,713		321,500
100165386	LOWA CITY	IA		08/29/2024	7.375	225,714		302,000
100165387	CELINA	TX		08/29/2024	7.990	247,954		345,000
100165388	DALLAS	TX		08/29/2024	7.250	214,796		285,000
100165389	SAVANNAH	GA		08/29/2024	7.375	290,086		380,000
100165390	WASHINGTON	DC		08/29/2024	7.500	433,575		820,000
100165391	NEW CASTLE	DE		08/29/2024	7.875	208,029		275,000
100165392	GEORGETOWN	TX		08/29/2024	7.250	319,393		437,000
100165393	GREENVILLE	NC		08/29/2024	7.375	213,879		285,000
100165394	AYLETT	VA		08/29/2024	7.500	218,297		270,000
100165395	KYLE	TX		08/29/2024	7.500	285,636		410,000
100165396	HEDGESVILLE	WV		08/29/2024	7.625	220,073		284,000
100165397	ANNA	TX		08/29/2024	7.500	303,358		440,000
100165398	WORCESTER	MA		08/29/2024	7.500	310,022		412,000
100165399	MIAMI	FL		08/29/2024	7.625	902,553		1,250,000
100165400	RICHMOND	VA		08/29/2024	7.125	233,504		380,000
100165401	WASILLA	AK		08/29/2024	7.490	410,819		635,000
100165402	CORPUS CHRISTI	TX		08/29/2024	7.990	206,495		240,000
100165403	HOUSTON	TX		08/29/2024	7.625	210,351		261,000
100165404	VERONA	NJ		08/29/2024	6.875	221,734		295,000
100165405	PEORIA	AZ		08/29/2024	6.624	279,337		385,000
100165406	NAPLES	FL		08/29/2024	7.625	429,801		560,000
100165407	AUSTIN	TX		08/29/2024	7.375	419,298		550,000
100165408	PITTSBURGH	PA		08/29/2024	7.500	219,474		335,000
100165409	YUMA	AZ		08/29/2024	7.990	251,903		330,000
100165410	TIGARD	OR		08/29/2024	7.625	358,105		477,000
100165411	DOYLESTOWN	PA		08/29/2024	7.990	302,197		380,000
100165412	FAYETTEVILLE	AR		08/29/2024	7.625	213,427		281,000
100165413	NORMAL	IL		08/29/2024	7.625	218,448		271,000
100165414	ANNA	TX		08/29/2024	7.375	328,108		442,000
100165415	FRESNO	CA		08/29/2024	6.990	320,217		450,000
100165416	NEW ORLEANS	LA		08/29/2024	7.625	291,221		429,000
100165417	NEWNAN	GA		08/29/2024	7.375	278,989		392,000
100165418	PENDLETON	IN		08/29/2024	7.500	209,088		270,000
100165419	SPRING	TX		08/29/2024	6.375	303,982		460,000
100165420	HOLYOKE	MA		08/29/2024	8.625	346,560		450,000
100165421	MERCED	CA		08/29/2024	7.624	237,650		315,000
100165422	BAKERSFIELD	CA		08/29/2024	7.375	267,387		350,000
100165423	APOLLO BEACH	FL		08/29/2024	7.000	257,117		360,000
100165424	HOUSTON	TX		08/29/2024	7.875	233,747		304,000
100165425	BRYAN	TX		08/29/2024	7.625	206,014		242,000
100165426	ORLANDO	FL		08/29/2024	7.990	224,708		290,000
100165427	KANKAKEE	IL		08/29/2024	7.990	306,091		400,000
100165428	HALTOM CITY	TX		08/29/2024	7.500	225,375		295,000
100165429	OCEANSIDE	CA		08/29/2024	6.875	591,657		850,000
100165430	MANVEL	TX		08/29/2024	7.625	213,321		330,000
100165431	LOUISVILLE	KY		08/29/2024	7.500	235,434		327,500
100165432	GARLAND	TX		08/29/2024	7.375	250,657		353,000
100165433	OCALA	FL		08/29/2024	6.500	213,737		285,000
100165434	COLORADO SPRINGS	CO		08/29/2024	7.624	443,870		620,000
100165435	AUSTIN	TX		08/29/2024	7.500	246,753		290,000
100165436	HOUSTON	TX		08/29/2024	6.990	413,075		580,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165437	MIAMI	FL		08/29/2024	7.500	215,650		300,000
100165438	ARLINGTON	TX		08/29/2024	7.625	223,120		297,000
100165439	DES PLAINES	IL		08/29/2024	7.625	388,107		550,000
100165440	PANAMA CITY	FL		08/29/2024	7.990	250,937		340,000
100165441	BENTONVILLE	AR		08/29/2024	7.625	371,787		490,000
100165442	LITTLE ELM	TX		08/29/2024	7.250	341,263		460,000
100165443	STOCKTON	CA		08/29/2024	7.625	355,113		530,000
100165444	DUBOIS	WY		08/29/2024	8.125	226,334		298,000
100165445	OKLAHOMA CITY	OK		08/29/2024	7.125	224,279		315,000
100165446	EUSTIS	FL		08/29/2024	5.990	314,654		439,000
100165447	CONCORD	NC		08/29/2024	7.625	248,527		370,000
100165448	KINGSTON	GA		08/29/2024	7.625	237,166		310,000
100165449	COLLEGE STATION	TX		08/29/2024	6.750	204,673		290,000
100165450	SANTA PAULA	CA		08/29/2024	7.624	552,643		720,000
100165451	TUCSON	AZ		08/29/2024	7.625	329,388		430,000
100165452	STOCKTON	CA		08/29/2024	6.875	468,947		680,000
100165453	MONTICELLO	MN		08/29/2024	7.120	304,361		400,000
100165454	BAKERSFIELD	CA		08/29/2024	7.125	455,423		600,000
100165455	HINSDALE	IL		08/29/2024	7.625	239,467		330,000
100165456	WILDWOOD	NJ		08/29/2024	7.990	626,340		875,000
100165457	ROCHESTER	MN		08/29/2024	7.625	239,150		325,000
100165458	HENRICO	VA		08/29/2024	7.625	274,171		373,000
100165459	CHARLOTTE	NC		08/29/2024	7.625	247,803		345,000
100165460	DENTON	TX		08/29/2024	6.490	242,079		345,000
100165461	INDEPENDENCE	MO		08/29/2024	7.990	339,223		442,000
100165462	ATLANTA	GA		08/29/2024	7.625	636,952		925,000
100165463	WINDSOR LOCKS	CT		08/29/2024	7.625	345,815		450,000
100165464	FORT WORTH	TX		08/29/2024	7.000	239,054		315,000
100165465	LITTLE ELM	TX		08/29/2024	7.250	396,107		540,000
100165466	NEW ORLEANS	LA		08/29/2024	7.125	300,170		400,000
100165467	FORT WORTH	TX		08/29/2024	7.625	246,214		321,000
100165468	PLANTATION	FL		08/29/2024	7.125	326,384		430,000
100165469	TUCSON	AZ		08/29/2024	7.500	271,985		365,000
100165470	LAS VEGAS	NV		08/29/2024	7.125	407,135		625,000
100165471	ROUND ROCK	TX		08/29/2024	5.875	291,408		441,000
100165472	FORT LEE	NJ		08/29/2024	7.124	382,119		510,000
100165473	RENTON	WA		08/29/2024	7.624	273,686		385,000
100165474	BETHLEHEM	GA		08/29/2024	7.625	329,215		409,000
100165475	ORLANDO	FL		08/29/2024	7.125	426,482		570,000
100165476	ADDIS	LA		08/29/2024	7.125	221,375		280,000
100165477	SARASOTA	FL		08/29/2024	7.500	307,207		405,000
100165478	PARAMOUNT	CA		08/29/2024	7.625	959,823		1,270,000
100165479	VISALIA	CA		08/29/2024	7.500	349,154		464,000
100165480	GATLINBURG	TN		08/29/2024	6.500	317,154		430,000
100165481	LOUISVILLE	KY		08/29/2024	7.250	254,383		354,000
100165482	POOLER	GA		08/29/2024	7.000	281,432		408,000
100165483	POOLER	GA		08/29/2024	7.125	310,190		440,000
100165484	CHICAGO	IL		08/29/2024	7.500	287,162		375,000
100165485	MONTCLAIR	CA		08/29/2024	7.125	306,086		452,000
100165486	STATELINE	NV		08/29/2024	7.125	302,843		370,000
100165487	FLOWER MOUND	TX		08/29/2024	6.750	413,559		555,000
100165488	SURFSIDE BEACH	TX		08/29/2024	7.990	277,191		360,000
100165489	KILLEEN	TX		08/29/2024	7.125	292,994		390,000
100165490	FULSHEAR	TX		08/29/2024	6.990	214,851		310,000
100165491	GRAND TERRACE	CA		08/29/2024	7.125	403,802		535,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165492	TUCSON	AZ		08/29/2024	7.500	496,088		650,000
100165493	LOS ANGELES	CA		08/29/2024	7.000	612,437		920,000
100165494	RANCHO CUCAMONGA	CA		08/29/2024	7.000	497,516		735,000
100165495	MIAMI	FL		08/29/2024	7.625	300,130		419,000
100165496	HOLLY SPRINGS	NC		08/29/2024	7.375	349,968		494,000
100165497	LAKELAND	FL		08/29/2024	7.500	212,828		275,000
100165498	FULSHEAR	TX		08/29/2024	6.990	263,001		361,000
100165499	HOUSTON	TX		08/29/2024	7.125	302,096		400,000
100165500	COLUMBUS	OH		08/29/2024	7.990	241,236		310,000
100165501	CAPE CORAL	FL		08/29/2024	7.125	307,825		385,000
100165502	CONROE	TX		08/29/2024	7.625	214,251		325,000
100165503	BENSALEM	PA		08/29/2024	7.625	283,729		430,000
100165504	FORT WORTH	TX		08/29/2024	7.250	268,998		380,000
100165505	FORT WORTH	TX		08/29/2024	7.375	306,095		410,000
100165506	PALMETTO	FL		08/29/2024	6.875	224,102		310,000
100165507	RENCEVILLE	GA		08/29/2024	7.375	300,406		405,000
100165508	ATLANTA	GA		08/29/2024	7.125	327,824		445,000
100165509	CHARLOTTESVILLE	VA		08/29/2024	6.625	387,724		517,500
100165510	POOLER	GA		08/29/2024	6.875	223,530		303,000
100165511	CHARLOTTE	NC		08/29/2024	7.125	229,421		300,000
100165512	BRADENTON	FL		08/29/2024	6.000	429,977		645,000
100165513	BENTONVILLE	AR		08/29/2024	6.875	301,440		465,000
100165514	SACRAMENTO	CA		08/29/2024	7.875	381,496		530,000
100165515	PEARL CITY	HI		08/29/2024	7.125	918,394		1,325,000
100165516	LOGANVILLE	GA		08/29/2024	6.750	278,091		401,000
100165517	TUCSON	AZ		08/29/2024	7.500	351,158		460,000
100165518	LAWRENCEVILLE	GA		08/29/2024	6.625	251,784		407,000
100165519	GREENVILLE	SC		08/29/2024	7.125	473,835		720,000
100165520	FRISCO	TX		08/29/2024	7.000	406,532		538,000
100165521	LA QUINTA	CA		08/29/2024	7.125	484,368		680,000
100165522	BEAUMONT	CA		08/29/2024	7.000	329,283		560,000
100165523	FORT MYERS	FL		08/29/2024	6.875	286,674		422,000
100165524	JACKSONVILLE	FL		08/29/2024	7.625	203,240		268,000
100165525	KNOXVILLE	TN		08/29/2024	7.490	285,259		420,000
100165526	CELINA	TX		08/29/2024	6.990	323,321		430,000
100165527	CYPRESS	TX		08/29/2024	6.625	263,750		351,000
100165528	FORT MYERS	FL		08/29/2024	7.125	325,696		430,000
100165529	CHARLOTTE	NC		08/29/2024	7.500	287,235		402,000
100165530	VICTORVILLE	CA		08/29/2024	7.625	325,676		427,000
100165531	DEL VALLE	TX		08/29/2024	7.500	273,101		388,000
100165532	ANNA	TX		08/29/2024	6.875	299,301		435,000
100165533	ASHEVILLE	NC		08/29/2024	6.875	304,214		602,000
100165534	AUGUSTA	GA		08/29/2024	7.500	215,916		280,000
100165535	SACRAMENTO	CA		08/29/2024	7.625	295,242		455,000
100165536	STAMFORD	CT		08/29/2024	7.125	630,449		830,000
100165537	AUBREY	TX		08/29/2024	7.000	288,546		420,000
100165538	TUCSON	AZ		08/29/2024	6.625	228,050		350,000
100165539	HUMBLE	TX		08/29/2024	6.624	275,273		366,000
100165540	MERCED	CA		08/29/2024	7.125	344,421		580,000
100165541	PLANO	TX		08/29/2024	7.125	325,792		410,000
100165542	MANOR	TX		08/29/2024	7.125	226,157		300,000
100165543	PUYALLUP	WA		08/29/2024	6.625	526,136		775,000
100165544	LEWIS CENTER	OH		08/29/2024	7.625	295,046		415,000
100165545	SHERMAN	TX		08/29/2024	7.625	282,270		378,000
100165546	CHANDLER	AZ		08/29/2024	6.500	344,365		466,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165547	RANDOLPH	MA		08/29/2024	7.125	512,936		840,000
100165548	KUNA	ID		08/29/2024	6.500	337,375		502,000
100165549	ROYSE CITY	TX		08/29/2024	6.625	203,983		280,000
100165550	REYNOLDSBURG	OH		08/29/2024	7.624	243,802		315,000
100165551	ANNA	TX		08/29/2024	6.624	293,979		415,000
100165552	OCALA	FL		08/29/2024	7.500	438,361		575,000
100165553	BAKERSFIELD	CA		08/29/2024	7.375	280,497		365,000
100165554	WOODRIDGE	IL		08/29/2024	7.500	246,301		340,000
100165555	DAVENPORT	FL		08/29/2024	7.375	252,584		365,000
100165556	ST GEORGE	UT		08/29/2024	7.000	274,901		418,000
100165557	ELKINS PARK	PA		08/29/2024	7.100	245,668		366,000
100165558	RIO RANCHO	NM		08/29/2024	7.625	236,518		330,000
100165559	BRYSON CITY	NC		08/29/2024	7.625	413,082		515,000
100165560	TACOMA	WA		08/29/2024	7.625	293,271		425,000
100165561	CENTERTON	AR		08/29/2024	6.990	274,107		408,000
100165562	QUINCY	MA		08/29/2024	6.875	630,834		926,000
100165563	LAVEEN	AZ		08/29/2024	6.750	296,763		455,000
100165564	HENDERSON	NV		08/29/2024	6.875	339,390		488,000
100165565	QUEEN CREEK	AZ		08/29/2024	7.500	431,251		570,000
100165566	LAS VEGAS	NV		08/29/2024	6.625	401,373		541,500
100165567	GLEN ALLEN	VA		08/29/2024	7.624	238,331		312,000
100165568	PARRISH	FL		08/29/2024	7.624	284,080		375,000
100165569	LIBERTY HILL	TX		08/29/2024	7.250	353,522		465,000
100165570	ARCADIA	CA		08/29/2024	7.500	482,989		720,000
100165571	PROVIDENCE VILLAGE	TX		08/29/2024	7.124	260,140		345,000
100165572	WINTER SPRINGS	FL		08/29/2024	6.000	295,869		450,000
100165573	MOKENA	IL		08/29/2024	7.500	258,008		340,000
100165574	MADISON	AL		08/29/2024	6.500	262,398		360,000
100165575	BATON ROUGE	LA		08/29/2024	7.624	315,567		415,000
100165576	EDISON	NJ		08/29/2024	7.125	352,544		510,000
100165577	TURLOCK	CA		08/29/2024	7.375	298,150		415,000
100165578	RIVERSIDE AREA	CA		08/29/2024	6.990	463,922		660,000
100165579	CARMEL	IN		08/29/2024	7.125	288,480		382,000
100165580	JACKSONVILLE	FL		08/29/2024	6.250	263,470		384,000
100165581	AUBREY	TX		08/29/2024	6.625	286,090		385,000
100165582	PRINCETON	TX		08/29/2024	7.375	269,497		380,000
100165585	CHICAGO	IL		10/04/2024	7.375	132,700		200,000
100165586	TUCSON	AZ		10/04/2024	8.500	311,319		366,500
100165588	SPOKANE	WA		10/04/2024	8.875	653,704		850,000
100165589	SAN BERNARDINO	CA		10/04/2024	8.750	392,705		525,000
100165590	NEWPORT NEWS	VA		10/04/2024	8.375	214,720		258,000
100165591	CHARLOTTE	NC		10/04/2024	7.375	2,804,508		3,850,000
100165593	BALTIMORE	MD		10/04/2024	7.625	442,112		534,000
100165594	CHICAGO	IL		10/04/2024	7.000	529,886		875,000
100165595	HARRISBURG	PA		10/04/2024	9.625	107,326		136,500
100165596	JACKSON	NJ		10/04/2024	6.625	251,802		730,000
100165598	DALLAS	TX		10/04/2024	7.500	370,455		459,958
100165599	BANDON	OR		10/04/2024	7.250	331,095		587,500
100165600	HOUSTON	TX		10/04/2024	7.000	213,123		267,000
100165601	DELRAY BEACH	FL		10/04/2024	7.000	255,604		330,000
100165602	WAXAHACHIE	TX		10/04/2024	8.750	135,021		255,000
100165604	SANTA BARBARA	CA		10/04/2024	7.250	1,282,168		1,725,000
100165605	AMERICAN FORK	UT		10/04/2024	8.125	466,847		630,000
100165607	GRANADA HILLS	CA		10/04/2024	6.875	1,166,380		1,515,000
100165609	FAYETTEVILLE	GA		10/04/2024	8.375	489,801		630,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165611	ALTOONA	PA		10/04/2024	7.375	113,319		145,000
100165612	WEST HILLS AREA LOS ANGELES	CA		10/04/2024	7.250	844,859		1,055,000
100165613	SUGAR LAND	TX		10/04/2024	7.500	265,260		333,000
100165614	MALIBU	CA		10/04/2024	8.250	3,023,195		3,650,000
100165616	HOUSTON	TX		10/04/2024	7.875	229,171		276,000
100165617	SHERMAN OAKS	CA		10/04/2024	6.875	1,031,792		1,685,000
100165618	BRADLEY	CA		10/04/2024	6.750	450,172		785,000
100165619	GREEN BAY	WI		10/04/2024	7.875	363,305		444,000
100165620	SALEM	OR		10/04/2024	8.000	281,826		348,000
100165622	SEAGOVILLE	TX		10/04/2024	8.375	678,513		770,000
100165623	HENDERSON	NV		10/04/2024	7.375	507,827		710,000
100165624	FORT WORTH	TX		10/04/2024	8.500	247,650		323,000
100165626	STONE MOUNTAIN	GA		10/04/2024	6.750	119,688		217,000
100165627	PORTLAND	OR		10/04/2024	8.500	380,786		473,000
100165629	SAINT LOUIS	MO		10/04/2024	8.375	870,641		1,050,000
100165631	PHILADELPHIA	PA		10/04/2024	7.500	282,522		360,000
100165632	SHERMAN OAKS	CA		10/04/2024	6.875	876,077		1,665,000
100165633	FRESNO	CA		10/04/2024	8.250	106,644		150,000
100165634	MIRAMAR	FL		10/04/2024	7.125	1,356,473		1,650,000
100165638	LAKE CITY	CO		10/04/2024	7.500	332,404		400,000
100165639	CEDAR PARK	TX		10/04/2024	7.500	314,358		380,000
100165641	DAVIDSON	NC		10/04/2024	7.250	270,726		358,000
100165642	LAS CRUCES	NM		10/04/2024	8.000	148,177		176,500
100165643	TRENTON	NJ		10/04/2024	8.875	289,248		365,000
100165644	LAGUNA HILLS	CA		10/04/2024	6.875	940,810		1,590,000
100165646	PASCO	WA		10/04/2024	6.625	310,652		440,000
100165647	LITTLETON	CO		10/04/2024	7.000	743,810		960,000
100165648	LOS ANGELES	CA		10/04/2024	6.500	1,120,265		1,730,000
100165649	HIALEAH	FL		10/04/2024	7.625	319,672		560,000
100165650	KELLER	TX		10/04/2024	7.750	273,573		754,000
100165651	BUCKEYE	AZ		10/04/2024	7.750	544,368		660,000
100165653	NORTH MIAMI	FL		10/04/2024	7.250	481,693		579,000
100165655	PALM BAY	FL		10/04/2024	7.375	490,006		599,000
100165656	TUMWATER	WA		10/04/2024	7.250	433,046		530,000
100165657	DANBURY	CT		10/04/2024	6.875	207,961		402,000
100165658	FORT WORTH	TX		10/04/2024	8.875	622,836		700,000
100165659	LOS ANGELES	CA		10/04/2024	7.375	603,333		730,000
100165660	STUDIO CITY	CA		10/04/2024	8.500	2,391,325		3,995,000
100165661	DUBLIN	CA		10/04/2024	7.125	1,304,623		1,885,000
100165662	RIO RANCHO	NM		10/04/2024	8.625	286,646		325,000
100165663	PLANTATION	FL		10/04/2024	7.125	286,006		365,000
100165664	TUCSON	AZ		10/04/2024	7.125	263,955		454,000
100165665	AUSTELL	GA		10/04/2024	8.750	407,684		536,000
100165666	HOUSTON	TX		10/04/2024	9.250	448,050		480,000
100165667	HOUSTON	TX		10/04/2024	8.750	1,843,479		2,175,000
100165668	INDIANAPOLIS	IN		10/04/2024	7.875	122,144		150,000
100165669	FAIR OAKS	CA		10/04/2024	7.625	610,822		750,000
100165670	DANA POINT	CA		10/04/2024	7.000	526,801		710,000
100165671	CALISTOGA	CA		10/04/2024	7.500	557,984		700,000
100165672	BURBANK	IL		10/04/2024	9.000	274,471		293,000
100165673	LAS VEGAS	NV		10/04/2024	7.750	280,477		360,000
100165675	KIHEI	HI		10/04/2024	7.375	688,999		950,000
100165676	SAN DIEGO	CA		10/04/2024	8.625	1,400,254		1,675,000
100165678	MESA	AZ		10/04/2024	8.000	342,425		430,000
100165679	ARCADIA	CA		10/04/2024	7.500	1,314,764		1,600,000

SCHEDULE B - PART 2

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

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165680	LOUISVILLE	KY		10/04/2024	7.500	105,350		170,000
100165681	KISSIMMEE	FL		10/04/2024	7.250	432,143		624,000
100165682	SAINT LEONARD	MD		10/04/2024	6.875	314,799		470,000
100165683	WARREN	MI		10/04/2024	7.750	119,032		148,000
100165684	TOOL	TX		10/04/2024	8.250	353,340		499,000
100165685	CORAL GABLES	FL		08/29/2024	9.990	613,245		650,000
100165686	CAPE CORAL	FL		08/29/2024	7.250	273,426		358,000
100165687	SKOKIE	IL		08/29/2024	7.875	177,180		219,000
100165688	SAINT LOUIS	MO		08/29/2024	7.625	103,778		142,000
100165689	CONROE	TX		08/29/2024	8.750	292,542		357,000
100165690	EASTPORT	ME		08/29/2024	8.125	137,247		175,000
100165691	FONTANA	CA		08/29/2024	8.375	416,062		550,000
100165692	HOMESTEAD	FL		08/29/2024	9.625	251,507		279,000
100165693	CAMDEN	NJ		08/29/2024	8.625	140,971		183,000
100165694	MARSEILLES	IL		08/29/2024	7.875	1,092,413		1,850,000
100165695	HIALEAH	FL		08/29/2024	9.990	424,549		445,000
100165696	MISSION VIEJO	CA		08/29/2024	7.625	2,068,817		2,950,000
100165697	ASHBURN	VA		08/29/2024	8.375	305,539		370,000
100165698	MIAMI	FL		08/29/2024	7.875	744,508		900,000
100165699	ANNA	TX		08/29/2024	7.750	249,724		385,000
100165700	LAS VEGAS	NV		08/29/2024	7.625	3,099,700		4,100,000
100165701	BRENTWOOD	TN		08/29/2024	8.250	838,357		1,580,000
100165702	PEMBROKE PINES	FL		08/29/2024	8.750	397,630		445,000
100165703	WILMINGTON	NC		08/29/2024	7.990	256,996		320,000
100165704	CARLSBAD	CA		08/29/2024	9.625	761,120		970,000
100165705	FERNANDINA BEACH	FL		08/29/2024	7.750	213,730		300,000
100165706	POMPANO BEACH	FL		08/29/2024	8.375	165,588		230,000
100165707	ISLAMORADA	FL		08/29/2024	7.990	1,993,906		2,500,000
100165708	LAKE WALES	FL		08/29/2024	7.625	212,061		311,000
100165709	EAST STROUDSBURG	PA		08/29/2024	7.990	224,475		289,900
100165710	COLUMBIA	TN		08/29/2024	7.625	256,902		330,000
100165711	PANAMA CITY	FL		08/29/2024	7.875	119,444		310,000
100165712	PALOS HILLS	IL		08/29/2024	9.990	468,829		568,500
100165713	MARICOPA	AZ		08/29/2024	8.990	422,334		572,000
100165714	DENVER	CO		08/29/2024	7.250	1,486,689		1,880,000
100165715	LENOIR CITY	TN		08/29/2024	7.990	351,419		415,000
100165716	EDWARDSVILLE	IL		08/29/2024	7.875	927,922		1,240,000
100165717	LEESBURG	VA		08/29/2024	7.990	1,037,500		1,585,000
100165718	DENVER	CO		08/29/2024	7.500	1,176,495		1,515,000
100165719	WAXAHACHIE	TX		08/29/2024	7.625	332,954		420,000
100165720	HOUSTON	TX		08/29/2024	8.375	182,690		205,000
100165721	ANNA	TX		08/29/2024	7.750	218,138		330,000
100165722	MORRISTOWN	IN		08/29/2024	7.875	120,435		213,000
100165723	NEWTOWN SQUARE	PA		08/29/2024	7.500	1,026,755		1,300,000
100165724	FRESNO	CA		08/29/2024	7.375	1,609,144		1,960,000
100165725	MIAMI	FL		08/29/2024	7.125	614,524		860,000
100165726	CORONA	CA		08/29/2024	7.375	758,600		1,059,000
100165727	NEW ORLEANS	LA		08/29/2024	8.375	124,202		171,000
100165728	HONOLULU	HI		08/29/2024	7.875	359,431		470,000
100165729	LAREDO	TX		08/29/2024	7.875	916,428		1,110,000
100165730	AMBLER	PA		08/29/2024	8.375	340,941		500,000
100165731	MIAMI	FL		08/29/2024	7.990	157,565		225,000
100165732	ELKO	NV		08/29/2024	9.125	269,383		370,000
100165733	MIAMI	FL		08/29/2024	8.875	135,113		175,000
100165734	MIAMI BEACH	FL		08/29/2024	7.125	184,879		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165735	MIAMI	FL		08/29/2024	7.375	216,531		323,000
100165736	CAPE CANAVERAL	FL		08/29/2024	7.875	300,588		395,000
100165737	ROBSTOWN	TX		08/29/2024	7.750	682,277		841,000
100165738	NEWBERG	OR		08/29/2024	7.990	1,618,365		2,575,000
100165739	INDEPENDENCE	MO		08/29/2024	10.750	227,767		260,000
100165740	MIAMI	FL		08/29/2024	8.990	415,210		525,000
100165741	MIAMI	FL		08/29/2024	7.990	752,068		1,003,000
100165742	CUTLER BAY	FL		08/29/2024	9.875	881,220		1,075,000
100165743	GERING	NE		08/29/2024	7.375	504,095		950,000
100165744	HOUSTON	TX		08/29/2024	8.875	210,940		272,000
100165745	SOLANA BEACH	CA		08/29/2024	7.375	727,674		985,000
100165746	LAVON	TX		08/29/2024	7.500	313,764		385,000
100165747	RAYMOND	WA		08/29/2024	7.250	172,073		259,000
100165748	DAHLONEGA	GA		08/29/2024	7.990	264,054		330,000
100165749	SAN JOSE	CA		08/29/2024	7.990	1,898,950		2,362,000
100165750	THE COLONY	TX		08/29/2024	7.750	280,741		396,000
100165751	GILROY	CA		08/29/2024	8.875	717,109		950,000
100165752	SHINGLE SPRINGS	CA		08/29/2024	8.250	1,104,078		1,401,000
100165753	RIVERSIDE	CA		08/29/2024	8.875	1,117,994		1,535,000
100165754	WARREN	MI		08/29/2024	8.500	123,749		150,000
100165755	MIAMI	FL		08/29/2024	7.875	869,075		1,165,000
100165756	CAMDEN	NJ		08/29/2024	8.625	138,650		180,000
100165757	RICHLAND HILLS	TX		08/29/2024	9.375	327,774		425,000
100165758	VERO BEACH	FL		08/29/2024	8.375	365,649		435,000
100165759	ORLANDO	FL		08/29/2024	7.625	409,875		925,000
100165760	KILLEEN	TX		08/29/2024	7.750	283,384		415,000
100165761	GAINESVILLE	FL		08/29/2024	7.500	360,504		510,000
100165762	NORTH BEND	OR		08/29/2024	7.375	161,032		265,000
100165763	SOMERSET	TX		08/29/2024	9.500	381,288		543,000
100165764	CYPRESS	TX		08/29/2024	8.500	280,771		342,000
100165765	LAS VEGAS	NV		08/29/2024	9.625	273,762		432,500
100165766	MONTEREY PARK	CA		08/29/2024	7.125	1,343,283		1,760,000
100165767	TITUSVILLE	FL		08/29/2024	8.125	224,396		270,000
100165768	CANYON LAKE	TX		08/29/2024	7.750	1,650,898		1,999,000
100165769	BRONX	NY		08/29/2024	7.125	603,377		840,000
100165770	SANIBEL	FL		08/29/2024	7.500	667,150		950,000
100165771	OCALA	FL		08/29/2024	9.875	96,147		116,000
100165772	HARBOR CITY	CA		08/29/2024	7.625	497,486		605,000
100165773	UNION	NJ		08/29/2024	7.750	762,487		930,000
100165774	SPRINGFIELD	MA		08/29/2024	7.500	309,378		373,000
100165775	LAKEWOOD	NJ		08/29/2024	8.500	540,075		775,000
100165776	VIRGINIA BEACH	VA		08/29/2024	7.375	1,687,159		2,450,000
100165777	POST FALLS	ID		08/29/2024	7.875	398,829		486,000
100165778	SPRING	TX		08/29/2024	7.125	271,414		330,000
100165779	HUNTINGTON BEACH	CA		08/29/2024	8.125	1,553,887		2,730,000
100165780	COMPTON	CA		08/29/2024	7.750	705,246		815,000
100165781	AGOURA HILLS	CA		08/29/2024	7.875	3,275,399		4,650,000
100165782	BOCA RATON	FL		08/29/2024	8.000	2,559,569		3,259,000
100165783	WADING RIVER	NY		08/29/2024	8.250	485,341		955,000
100165784	TAMARAC	FL		08/29/2024	7.500	597,981		775,000
100165785	BEAUMONT	CA		08/29/2024	7.500	462,775		600,000
100165786	HUNTINGTON BEACH	CA		08/29/2024	7.375	670,127		975,000
100165787	ARROYO GRANDE	CA		08/29/2024	7.750	1,183,982		1,550,000
100165788	ANDERSON	SC		08/29/2024	7.750	380,898		467,000
100165789	JACKSONVILLE BEACH	FL		08/29/2024	7.500	903,080		1,115,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165790	UNION CITY	CA		08/29/2024	7.250	741,567		1,115,000
100165791	HOLLYWOOD	FL		08/29/2024	8.750	185,835		235,000
100165792	CAPE CORAL	FL		08/29/2024	7.250	389,747		470,000
100165793	DAVIE	FL		08/29/2024	7.125	1,140,383		1,600,000
100165794	HOLLYWOOD	FL		08/29/2024	7.500	193,465		265,000
100165795	SIERRA MADRE	CA		08/29/2024	9.375	1,256,112		1,500,000
100165796	MALIBU	CA		08/29/2024	7.750	3,728,770		7,400,000
100165797	CULLOWHEE	NC		08/29/2024	8.750	377,816		530,000
100165798	FORT LAUDERDALE	FL		08/29/2024	7.750	2,456,909		3,600,000
100165799	LAKE MARY	FL		08/29/2024	7.250	912,055		1,162,000
100165800	MONROE	NY		08/29/2024	8.625	945,562		1,125,000
100165801	HAYWARD	CA		08/29/2024	6.875	436,915		735,000
100165802	CALABASAS	CA		08/29/2024	7.250	646,997		799,000
100165803	BROOKLYN	NY		08/29/2024	8.875	2,243,681		3,950,000
100165804	DAVIE	FL		08/29/2024	9.250	1,181,167		1,980,000
100165805	DENVER	CO		08/29/2024	8.125	305,606		430,000
100165806	DAVENPORT	FL		08/29/2024	7.375	444,760		540,000
100165807	LA CANADA FLINTRIDGE	CA		08/29/2024	7.000	1,392,117		2,767,000
100165808	FARMERSVILLE	TX		08/29/2024	7.500	427,450		516,000
100165809	WILLIAMSBURG	OH		08/29/2024	7.625	386,968		468,000
100165810	BETHLEHEM	GA		08/29/2024	8.625	142,907		205,000
100165811	BAKERSFIELD	CA		08/29/2024	9.250	289,748		350,000
100165812	METAIRIE	LA		08/29/2024	8.000	314,647		426,000
100165813	FAYETTEVILLE	GA		08/29/2024	10.500	443,843		490,000
100165814	NEW ORLEANS	LA		08/29/2024	7.875	621,798		850,000
100165815	BARSTOW	CA		08/29/2024	8.250	194,856		230,000
100165816	SHERMAN OAKS	CA		08/29/2024	7.500	2,968,781		4,100,000
100165817	METAIRIE	LA		08/29/2024	8.625	307,691		412,000
100165818	METAIRIE	LA		08/29/2024	8.500	319,356		426,000
100165819	ARLINGTON	TX		08/29/2024	8.875	120,806		150,000
100165820	BETHLEHEM	GA		08/29/2024	8.500	121,781		210,000
100165821	VIRGINIA BEACH	VA		08/29/2024	8.125	193,364		264,000
100165822	LANCASTER	CA		08/29/2024	7.625	105,270		375,000
100165823	METAIRIE	LA		08/29/2024	8.000	305,132		426,000
100165824	CLEARLAKE	CA		08/29/2024	7.250	161,107		215,000
100165825	METAIRIE	LA		08/29/2024	8.125	308,045		415,000
100165826	SALT LAKE CTY	UT		08/29/2024	7.500	647,949		935,000
100165827	METAIRIE	LA		08/29/2024	8.125	308,025		415,000
100165828	WILKES BARRE	PA		08/29/2024	9.250	108,641		141,000
100165829	CHESHIRE	MA		08/29/2024	8.625	242,780		337,000
100165830	MIDLOTHIAN	TX		08/29/2024	8.000	127,492		320,000
100165831	PORTLAND	OR		08/29/2024	7.750	250,020		385,000
100165832	MIAMI	FL		08/29/2024	7.750	378,914		505,000
100165833	MIAMI	FL		08/29/2024	8.375	155,389		528,500
100165834	LOS ANGELES	CA		08/29/2024	8.750	666,207		1,600,000
100165835	PICKERINGTON	OH		08/29/2024	8.375	416,532		497,000
100165836	GRANADA HILLS	CA		08/29/2024	8.375	1,205,893		1,467,000
100165837	LAS VEGAS	NV		08/29/2024	7.000	259,849		352,000
100165838	RICHMOND	CA		08/29/2024	7.625	209,549		765,000
100165839	PALM BAY	FL		08/29/2024	7.250	211,550		375,000
100165840	N LAS VEGAS	NV		08/29/2024	8.625	578,829		665,000
100165841	TAMPA	FL		08/29/2024	7.375	283,541		450,000
100165842	GALVESTON	TX		08/29/2024	8.625	182,164		225,000
100165843	NEWTON	MA		08/29/2024	7.750	977,521		1,385,000
100165844	SUNRISE	FL		08/29/2024	7.250	191,957		240,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100165845	JOHNSON CITY	NY		08/29/2024	7.750	136,432		165,000
100165846	LOS ANGELES	CA		08/29/2024	8.000	704,527		910,000
100165847	ATLANTA	GA		08/29/2024	8.125	131,169		155,000
100165848	ERIE	PA		08/29/2024	8.500	130,737		174,000
100165849	LA VERGNE	TN		08/29/2024	9.000	192,372		310,000
100165850	NORFOLK	VA		08/29/2024	8.875	296,292		354,000
100165851	BOSTON	MA		08/29/2024	7.750	641,129		840,000
100165852	MIAMI	FL		08/29/2024	8.500	399,752		745,000
100165853	DAYTONA BEACH	FL		08/29/2024	7.250	147,931		227,000
100165854	SEBRING	FL		08/29/2024	7.500	187,655		240,000
100165855	YORBA LINDA	CA		08/29/2024	8.375	1,041,545		1,350,000
100165856	AUBURN	CA		08/29/2024	10.250	164,376		200,000
100165857	PORT SAINT LUCIE	FL		08/29/2024	8.750	532,938		625,000
100165858	PHOENIX	AZ		08/29/2024	8.500	420,453		510,000
100165859	KENMORE	WA		08/29/2024	8.750	1,536,584		1,900,000
100165860	AUBURN	WA		08/29/2024	7.750	204,582		583,000
100165861	SOUTHPORT	NC		08/29/2024	9.375	193,472		270,000
100165862	DELRAY BEACH	FL		08/29/2024	7.875	2,150,308		3,600,000
100165863	EL PASO	TX		08/29/2024	9.875	202,560		300,000
100165864	ABILENE	TX		08/29/2024	7.875	166,090		238,000
100165865	TOMBALL	TX		08/29/2024	8.500	421,066		490,000
100165866	RYE	NY		08/29/2024	9.250	2,580,039		3,850,000
100165867	(WESTLAKE VILLAGE AREA) THOUSA	CA		08/30/2024	7.250	3,548,647		7,000,000
100165868	MALIBU	CA		08/30/2024	7.625	2,907,726		3,750,000
100165869	YORBA LINDA	CA		08/30/2024	7.875	1,038,931		1,250,000
100165870	SMYRNA	TN		08/30/2024	8.250	311,916		380,000
100165871	LA QUINTA	CA		08/30/2024	7.625	380,154		615,000
100165872	NEWPORT BEACH	CA		08/30/2024	7.375	1,062,455		1,300,000
100165873	RICHMOND	TX		08/30/2024	7.250	156,445		360,000
100165874	FREEPORT	TX		08/30/2024	7.750	312,980		370,000
100165875	COLUMBIA	SC		08/30/2024	7.250	268,353		320,000
100165876	SHERMAN OAKS	CA		08/30/2024	7.000	833,093		1,100,000
100165877	RALEIGH	NC		08/30/2024	6.625	202,997		397,500
100165878	HUNTINGTON BEACH	CA		08/30/2024	7.250	1,141,478		1,475,000
100165879	REDLANDS	CA		08/30/2024	7.000	770,420		1,025,000
100165880	LITTLEROCK	CA		08/30/2024	7.000	280,566		415,000
100165881	SEFFNER	FL		08/30/2024	7.375	423,364		511,000
100165882	SAN DIEGO	CA		08/30/2024	7.875	1,222,378		1,550,000
100165883	RANCHO PALOS VERDES	CA		08/30/2024	7.875	491,353		600,000
100165884	TEMPLE CITY	CA		08/30/2024	7.375	1,001,437		1,390,000
100165885	MIAMI	FL		08/30/2024	7.375	436,031		540,000
100165886	HALLANDALE BEACH	FL		08/30/2024	8.250	255,194		340,000
100165887	SAN PEDRO LOS ANGELES	CA		08/30/2024	7.625	1,022,234		1,235,000
100165888	LEHIGH ACRES	FL		08/30/2024	7.625	257,180		350,000
100165889	BROCKTON	MA		08/30/2024	7.875	389,083		500,000
100165890	PORTERVILLE	CA		08/30/2024	7.000	165,614		289,000
100165891	NORCROSS	GA		08/30/2024	7.250	288,956		345,000
100165892	OAKLAND PARK	FL		08/30/2024	7.500	381,482		770,000
100165893	GLENDALE	AZ		08/30/2024	8.500	319,541		455,000
100165894	ARLINGTON	TX		08/30/2024	7.000	223,152		315,000
100165895	PEARBLOSSOM	CA		08/30/2024	7.500	205,403		260,000
100165896	ORLANDO	FL		08/30/2024	7.750	403,039		484,000
100165897	ALAMO	TX		08/30/2024	7.500	374,388		495,000
100165898	MEMPHIS	TN		08/30/2024	6.750	172,234		245,000
100165899	AZUSA	CA		08/30/2024	7.375	648,104		785,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165900	LOS ANGELES	CA		08/30/2024	7.750	262,403		735,000
100165901	CASTROVILLE	CA		08/30/2024	7.000	762,304		950,000
100165902	LA HABRA	CA		08/30/2024	7.625	531,542		800,000
100165903	STOCKTON	CA		08/30/2024	8.875	298,078		375,000
100165904	BROWNSBURG	IN		08/30/2024	7.250	316,447		420,000
100165905	SAN DIEGO	CA		08/30/2024	7.250	829,641		1,080,000
100165906	TEMECULA	CA		08/30/2024	9.875	1,076,817		1,150,000
100165907	LEANDER	TX		08/30/2024	7.500	419,942		480,000
100165908	JACKSONVILLE	FL		08/30/2024	7.375	223,617		342,000
100165909	LOS ANGELES	CA		09/06/2024	8.625	1,431,203		1,560,000
100165910	RIVERSIDE	CA		09/06/2024	7.250	357,088		500,000
100165911	KNOXVILLE	TN		09/06/2024	7.250	655,200		800,000
100165912	DUCK KEY	FL		09/06/2024	7.125	2,042,238		2,700,000
100165913	OKLAHOMA CITY	OK		09/06/2024	7.375	327,600		400,000
100165914	OKLAHOMA CITY	OK		09/06/2024	7.750	408,000		500,000
100165921	MONTCLAIR	CA		09/06/2024	7.499	383,354		730,000
100165922	MONTEREY PARK	CA		09/06/2024	7.125	390,241		800,000
100165923	HASTINGS	MN		09/06/2024	7.375	411,401		556,000
100165924	MAGNA	UT		09/06/2024	6.999	424,431		570,000
100165925	TAMPA	FL		09/06/2024	6.999	373,309		475,000
100165926	STONE MOUNTAIN	GA		09/06/2024	7.125	232,337		315,000
100165927	TULLAHOMA	TN		09/06/2024	7.375	135,646		265,000
100165928	ALEXANDRIA	VA		09/06/2024	6.875	501,024		730,000
100165929	LOS ANGELES	CA		09/06/2024	7.999	783,198		950,000
100165930	OCALA	FL		09/06/2024	8.250	181,540		230,000
100165931	LONG BEACH	CA		09/06/2024	7.999	795,499		980,000
100165932	BRIDGEVIEW	IL		09/06/2024	7.999	149,935		182,000
100165933	CERES	CA		09/06/2024	6.999	233,277		360,000
100165934	DISTRICT HEIGHTS	MD		09/06/2024	8.750	258,662		340,000
100165935	PORT SAINT LUCIE	FL		09/06/2024	7.375	223,194		280,000
100165936	LARGO	FL		09/06/2024	7.125	416,668		530,000
100165937	COLUMBUS	OH		09/06/2024	7.499	195,523		245,000
100165938	NEW LONDON	CT		09/06/2024	7.750	348,601		440,000
100165939	HAWAIIAN GARDENS	CA		09/06/2024	7.125	478,523		730,000
100165940	GOODYEAR	AZ		09/06/2024	7.375	335,608		590,000
100165941	CLARKSVILLE	TN		09/06/2024	6.750	229,173		304,900
100165942	TAMPA	FL		09/06/2024	6.999	371,822		472,000
100165943	TAMPA	FL		09/06/2024	6.999	374,750		475,000
100165944	BERKELEY LAKE	GA		09/06/2024	7.999	386,603		644,000
100165945	LIVINGSTON	TX		09/06/2024	6.999	178,113		655,000
100165946	WEST VALLEY CITY	UT		09/06/2024	6.999	298,255		488,000
100165947	STONE MOUNTAIN	GA		09/06/2024	7.125	239,806		310,000
100165948	LEESBURG	FL		09/06/2024	8.750	155,366		197,000
100165949	SEBRING	FL		09/06/2024	7.999	321,162		428,000
100165950	ROCKFORD	IL		09/06/2024	7.125	182,418		262,000
100165951	OCALA	FL		09/06/2024	7.125	196,490		250,000
100165952	SAINT ALBANS	MO		09/06/2024	7.499	659,344		835,000
100165953	VIRGINIA BEACH	VA		09/06/2024	7.250	216,653		272,000
100165954	RIVERDALE	GA		09/06/2024	7.625	206,068		254,000
100165955	HUMBLE	TX		09/06/2024	7.625	127,131		192,000
100165956	THOUSAND PALMS	CA		09/06/2024	7.625	278,878		355,000
100165957	LEHIGH ACRES	FL		09/06/2024	8.750	165,817		310,000
100165958	PUEBLO	CO		09/06/2024	7.375	177,998		220,000
100165959	MENDOTA	CA		09/06/2024	8.750	288,063		400,000
100165960	LOS ANGELES	CA		09/06/2024	7.499	849,219		1,100,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100165961	PETERSBURG	VA		09/06/2024	7.625	188,155		243,000
100165962	SHELBYVILLE	TN		09/06/2024	6.750	178,518		255,000
100165963	FONTANA	CA		09/06/2024	7.375	564,639		700,000
100165964	SHENANDOAH	VA		09/06/2024	7.625	107,536		160,000
100165965	MIDDLE RIVER	MD		09/06/2024	7.750	176,928		230,000
100165966	LOS ANGELES	CA		09/06/2024	7.250	426,155		675,000
100165967	SEBRING	FL		09/06/2024	7.499	170,347		211,000
100165968	HIALEAH	FL		09/06/2024	6.999	724,615		1,100,000
100165969	SEBRING	FL		09/06/2024	6.999	160,413		230,000
100165970	ORANGE CITY	FL		09/06/2024	6.875	194,153		342,000
100165971	PASADENA	TX		09/06/2024	7.875	157,040		225,000
100165972	PHOENIX	AZ		09/06/2024	6.875	168,923		330,000
100165973	RICHMOND	VA		09/06/2024	7.499	106,673		215,000
100165974	SPARKS	NV		09/06/2024	7.125	248,380		450,000
100165975	FAYETTEVILLE	NC		09/06/2024	8.125	120,221		180,000
100165976	NEWMAN	CA		09/06/2024	7.750	183,831		385,000
100165977	ARLINGTON	VA		09/06/2024	7.499	479,579		1,040,000
100165978	SAINT PETERSBURG	FL		09/06/2024	7.250	202,618		412,000
100165979	CORONADO	CA		09/06/2024	7.999	454,326		2,465,000
100165980	BERKELEY	CA		09/06/2024	7.125	720,933		900,000
100165981	JACKSONVILLE	FL		09/06/2024	7.125	148,441		185,000
100165982	EULESS	TX		09/06/2024	8.250	373,647		535,000
100165983	ROSEMEAD	CA		09/06/2024	7.125	563,014		915,000
100165984	BRANDON	FL		09/06/2024	7.875	334,597		402,000
100165985	TUCSON	AZ		09/06/2024	7.125	708,974		1,500,000
100165986	SAN DIEGO	CA		09/06/2024	7.999	1,448,718		1,800,000
100165987	DETROIT	MI		09/06/2024	7.999	109,787		137,000
100165988	LIVONIA	MI		09/06/2024	7.375	162,155		256,000
100165989	LEANDER	TX		09/06/2024	7.625	247,133		304,000
100165990	LAKEWOOD	CA		09/06/2024	8.875	823,969		890,000
100165991	BURLINGTON	NJ		09/06/2024	7.125	450,325		595,000
100165992	READING	PA		09/06/2024	8.999	139,435		189,000
100165993	MUNDELEIN	IL		09/06/2024	7.250	764,392		1,025,000
100165994	CHESAPEAKE	VA		09/06/2024	7.375	414,191		560,000
100165995	LOS ANGELES	CA		09/06/2024	7.125	1,637,466		2,000,000
100165996	BEACH PARK	IL		09/06/2024	6.750	213,522		355,000
100165997	LAS VEGAS	NV		09/06/2024	9.875	307,639		405,000
100165998	WOODBRIDGE	VA		09/06/2024	7.875	257,896		325,000
100165999	LINCOLNSHIRE	IL		09/06/2024	7.125	1,231,479		2,180,000
100166000	MARQUETTE	MI		09/06/2024	7.499	320,947		422,400
100166001	OXNARD	CA		09/06/2024	7.125	574,703		970,000
100166002	GRANDVIEW	WA		09/06/2024	7.499	276,958		427,000
100166003	COLORADO SPRINGS	CO		09/06/2024	9.250	330,527		375,000
100166004	MOUNT PLEASANT	PA		09/06/2024	7.375	140,832		177,000
100166005	CHICAGO	IL		09/06/2024	8.499	201,756		250,000
100166006	ONTARIO	CA		09/06/2024	7.375	823,139		1,190,000
100166007	LOS ANGELES	CA		09/06/2024	7.250	224,073		852,000
100166008	FORTH WORTH	TX		09/06/2024	8.125	256,919		310,000
100166009	CLEBURNE	TX		09/06/2024	8.875	271,688		314,000
100166010	RIVERSIDE	CA		09/06/2024	7.875	401,389		650,000
100166011	TREVOR	WI		09/06/2024	7.999	190,937		677,000
100166012	MODESTO	CA		09/06/2024	8.750	388,910		450,000
100166013	MESQUITE	TX		09/06/2024	8.499	193,990		240,000
100166014	SAN JOSE	CA		09/06/2024	7.875	744,517		1,315,000
100166015	WAXAHACHIE	TX		09/06/2024	7.999	374,330		520,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100166016	NEW BRUNSWICK	NJ		09/06/2024	7.250	387,978		500,000
100166017	CENTRALIA	WA		09/06/2024	9.250	275,868		360,000
100166018	LOS ANGELES	CA		09/06/2024	8.750	1,060,324		2,300,000
100166019	MADERA	CA		09/06/2024	7.875	339,829		418,000
100166020	ANAHEIM	CA		09/06/2024	7.250	671,383		825,000
100166021	ABERDEEN	NC		09/06/2024	7.250	361,888		437,000
100166022	LAS VEGAS	NV		09/06/2024	8.750	1,006,202		1,100,000
100166023	NOTTINGHAM	MD		09/06/2024	9.250	260,348		315,000
100166024	SAN DIEGO	CA		09/06/2024	6.999	1,351,844		1,650,000
100166025	ROCKWALL	TX		09/06/2024	6.875	298,326		554,000
100166026	CHINO HILLS	CA		09/06/2024	7.875	2,623,870		3,200,000
100166027	BLAINE	MN		09/06/2024	8.999	351,830		423,000
100166028	SAN FERNANDO	CA		09/06/2024	8.999	572,594		660,000
100166029	ALPHARETTA	GA		09/06/2024	7.875	1,116,443		1,430,000
100166030	WEST JORDAN	UT		09/06/2024	7.875	255,113		385,000
100166031	AMERICAN FORK	UT		09/06/2024	8.499	398,899		444,000
100166032	FRESNO	CA		09/06/2024	7.499	204,891		378,000
100166033	HYATTSVILLE	MD		09/06/2024	7.875	343,810		480,000
100166034	SAN DIEGO	CA		09/06/2024	7.125	1,495,036		1,835,000
100166035	SARASOTA	FL		09/06/2024	7.750	1,551,480		2,000,000
100166036	WATERBURY	CT		09/06/2024	8.875	293,736		340,000
100166037	NEW PORT RICHEY	FL		09/06/2024	7.125	438,820		670,000
100166038	LAKE WORTH	FL		09/06/2024	9.499	844,528		920,000
100166039	SMYRNA	TN		09/06/2024	8.375	339,999		390,000
100166040	KATY	TX		09/06/2024	7.250	311,064		375,000
100166041	BLUFFTON	SC		09/06/2024	7.625	443,521		545,000
100166042	RIVERSIDE	CA		09/06/2024	7.125	611,161		850,000
100166043	VESTAVIA HILLS	AL		09/06/2024	7.499	1,205,405		1,500,000
100166044	MIAMI	FL		09/06/2024	7.125	172,719		225,000
100166045	SAN ANTONIO	TX		09/06/2024	7.999	516,085		614,000
100166046	FORT MYERS	FL		09/06/2024	9.250	178,514		300,000
100166047	GLENDALE	AZ		09/06/2024	8.750	172,349		370,000
100166048	ORELAND	PA		09/06/2024	8.250	370,626		480,000
100166049	MORTON GROVE	IL		09/06/2024	10.250	354,105		430,000
100166050	PHOENIX	AZ		09/06/2024	8.875	268,078		355,000
100166051	AVENAL	CA		09/06/2024	9.375	194,160		240,000
100166052	NORTH LAS VEGAS	NV		09/06/2024	10.375	300,204		372,000
100166053	LAS VEGAS	NV		09/06/2024	7.625	206,081		425,000
100166054	OXFORD	OH		09/06/2024	9.750	307,688		395,000
100166055	FULSHEAR	TX		09/06/2024	9.500	456,855		587,000
100166056	SAN ANTONIO	TX		09/09/2024	7.375	434,300		607,000
100166057	SACRAMENTO	CA		09/09/2024	7.624	326,127		424,000
100166058	KANSAS CITY	MO		09/09/2024	7.624	266,607		325,000
100166059	SOMERVILLE	MA		09/09/2024	6.999	509,972		780,000
100166060	SAINT CLOUD	FL		09/09/2024	7.124	499,880		690,000
100166061	ASHAWAY	RI		09/09/2024	8.124	379,816		410,000
100166062	WAKE FOREST	NC		09/09/2024	7.124	255,969		327,000
100166063	TOMS RIVER	NJ		09/09/2024	7.624	279,584		345,000
100166064	SEVIERVILLE	TN		09/09/2024	7.624	431,981		482,000
100166065	CRYSTAL BEACH	TX		09/09/2024	7.624	779,984		860,300
100166066	BRYAN	TX		09/09/2024	7.500	320,500		447,500
100166067	FREDERICKSBURG	TX		09/09/2024	7.624	309,948		390,000
100166068	BRYAN	TX		09/09/2024	7.624	288,653		400,000
100166069	SEVIERVILLE	TN		09/09/2024	6.375	584,612		689,000
100166070	OVERLAND PARK	KS		09/09/2024	7.624	511,247		665,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
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100166071	DAVENPORT	FL		09/09/2024	7.500	257,773		280,000
100166072	EUGENE	OR		09/09/2024	6.999	443,350		660,000
100166073	RESEDA	CA		09/09/2024	7.375	679,729		885,000
100166074	ONSET	MA		09/09/2024	7.874	489,375		525,000
100166075	ABINGTON	MA		09/09/2024	7.624	367,421		425,000
100166076	MADISON	TN		09/09/2024	8.125	483,282		565,000
100166077	UNION CITY	CA		09/09/2024	6.999	1,053,588		1,385,000
100166078	SUGAR HILL	GA		09/09/2024	7.375	334,200		438,000
100166079	MARS	PA		09/09/2024	6.999	260,608		368,000
100166080	SOUTH LAKE TAHOE	CA		09/09/2024	7.624	359,329		390,000
100166081	GLENDALE	AZ		09/09/2024	8.125	404,747		460,000
100166082	WILLIS	TX		09/09/2024	6.999	259,451		354,000
100166083	POINT PLEASANT	NJ		09/09/2024	7.624	502,503		670,000
100166084	DAVENPORT	FL		09/09/2024	7.624	341,392		419,000
100166085	HOLLYWOOD	FL		09/09/2024	7.500	479,477		595,000
100166086	BALD HEAD ISLAND	NC		09/09/2024	6.999	578,542		755,000
100166087	VIRGINIA BEACH	VA		09/09/2024	7.124	273,820		335,000
100166088	STEPHENVILLE	TX		09/09/2024	7.624	270,523		339,000
100166089	SACHSE	TX		09/09/2024	6.999	305,221		432,000
100166090	ALLEN	TX		09/09/2024	7.624	258,403		315,000
100166091	ROSWELL	GA		09/09/2024	6.990	670,382		885,000
100166092	WOODSTOCK	GA		09/09/2024	7.500	324,131		435,000
100166093	CYPRESS	TX		09/09/2024	5.750	272,665		526,000
100166094	DALLAS	TX		09/09/2024	6.875	386,422		600,000
100166095	TULARE	CA		09/09/2024	8.125	222,716		260,000
100166096	HOMESTEAD	FL		09/09/2024	7.624	472,912		720,000
100166097	OPELIKA	AL		09/09/2024	7.624	331,802		363,000
100166098	JACKSON	NJ		09/09/2024	7.624	445,150		620,000
100166099	OMAHA	NE		09/09/2024	8.000	211,166		253,000
100166100	ALBUQUERQUE	NM		09/09/2024	6.624	475,229		525,000
100166101	BURTONSVILLE	MD		09/09/2024	7.625	375,866		460,000
100166102	HOWE	OK		09/09/2024	7.500	287,769		330,000
100166103	LANSING	KS		09/09/2024	6.624	156,451		217,500
100166104	ROSEVILLE	CA		09/09/2024	7.500	353,182		500,000
100166105	LAWRENCEVILLE	GA		09/09/2024	8.125	395,928		450,000
100166106	TREASURE ISLAND	FL		09/09/2024	7.375	786,116		1,060,000
100166107	BEND	OR		09/09/2024	7.500	771,885		1,025,000
100166108	CONYERS	GA		09/09/2024	6.990	290,721		385,000
100166109	BEND	OR		09/09/2024	7.125	317,696		444,000
100166110	SUWANEE	GA		09/09/2024	7.124	337,935		476,000
100166111	SANTA ANA	CA		09/09/2024	6.990	865,981		1,275,000
100166112	MYRTLE BEACH	SC		09/09/2024	6.250	280,281		342,000
100166113	IJAMSVILLE	MD		09/09/2024	7.625	540,493		622,000
100166114	LUBBOCK	TX		09/09/2024	7.624	163,925		205,000
100166115	SAN TAN VALLEY	AZ		09/09/2024	7.500	408,988		475,000
100166116	HAINES CITY	FL		09/09/2024	8.125	299,647		328,000
100166117	SILVER SPRING	MD		09/09/2024	6.500	467,876		640,000
100166118	LAS VEGAS	NV		09/09/2024	6.250	311,213		349,000
100166119	BLOOMINGTON	IN		09/09/2024	7.990	340,685		400,000
100166120	CONWAY	SC		09/09/2024	6.500	281,001		315,000
100166121	NEWAYGO	MI		09/09/2024	8.000	278,919		300,000
100166122	HOUSTON	TX		09/09/2024	6.125	296,047		333,000
100166123	WASHINGTON	UT		09/09/2024	6.500	447,628		500,000
100166124	ROCKLEDGE	FL		09/09/2024	7.625	334,635		363,000
100166125	OCALA	FL		09/09/2024	6.500	324,065		360,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100166126	OLD LYME	CT		09/09/2024	7.990	310,547		350,000
100166127	BREINIGSVILLE	PA		09/09/2024	5.990	341,201		385,000
100166128	PHARR	TX		09/09/2024	8.125	253,596		275,000
100166129	PARRISH	FL		09/09/2024	6.250	331,172		370,000
100166130	SHERWOOD	AR		09/09/2024	7.625	237,225		274,000
100166131	SALISBURY	MD		09/09/2024	5.990	191,800		232,000
100166132	MEBANE	NC		09/09/2024	7.125	313,696		410,000
100166133	ANGIER	NC		09/09/2024	7.375	246,843		329,100
100166134	LAWRENCEBURG	IN		09/09/2024	8.125	695,556		751,000
100166135	IDYLLWILD	CA		09/09/2024	8.125	334,467		365,000
100166136	ST CHARLES	IL		09/09/2024	7.125	612,372		810,000
100166137	SANTA ROSA BEACH	FL		09/09/2024	7.625	344,970		400,000
100166138	NORTH RICHLAND HILLS	TX		09/09/2024	7.125	291,874		384,000
100166139	OCALA	FL		09/09/2024	5.750	227,796		330,000
100166140	SOUTHLAKE	TX		09/09/2024	7.624	683,208		880,000
100166141	SAN TAN VALLEY	AZ		09/09/2024	6.625	387,459		455,000
100166142	CHECK	VA		09/09/2024	7.500	294,912		325,000
100166143	FRISCO	TX		09/09/2024	7.125	319,857		420,000
100166144	FAWNSKIN	CA		09/09/2024	7.625	455,945		500,000
100166145	SPRINGFIELD	OR		09/09/2024	6.250	323,873		420,000
100166146	BUDA	TX		09/09/2024	7.500	349,213		402,000
100166147	AMERICAN FORK	UT		09/09/2024	5.990	330,786		460,000
100166148	NAPLES	FL		09/09/2024	7.375	450,256		641,000
100166149	SARATOGA SPRINGS	UT		09/09/2024	5.990	300,539		443,000
100166150	SAINT CLOUD	FL		09/09/2024	7.750	397,106		465,000
100166151	LAS VEGAS	NV		09/09/2024	6.990	580,403		760,000
100166152	LAKE ZURICH	IL		09/09/2024	7.625	311,743		380,000
100166153	JEFFERSONTON	VA		09/09/2024	7.125	362,985		480,000
100166154	ROSENBERG	TX		09/09/2024	5.990	220,532		304,000
100166155	EUFAULA	OK		09/09/2024	8.625	543,674		600,000
100166156	WOODBURY	MN		09/09/2024	6.625	267,785		360,000
100166157	MARICOPA	AZ		09/09/2024	5.490	285,515		328,000
100166158	BLACKSBURG	VA		09/09/2024	7.625	504,978		556,000
100166159	CYPRESS	TX		09/09/2024	7.625	304,823		330,000
100166160	WEST HARTFORD	CT		09/09/2024	7.375	425,887		577,000
100166161	NASHUA	NH		09/09/2024	8.125	414,931		475,000
100166162	ST AUGUSTINE	FL		09/09/2024	7.500	294,547		320,000
100166163	CONWAY	AR		09/09/2024	7.624	434,297		608,000
100166164	CANON CITY	CO		09/09/2024	8.000	554,623		600,000
100166165	ROYSE CITY	TX		09/09/2024	7.000	284,230		365,000
100166166	DES MOINES	WA		09/09/2024	6.990	805,844		1,080,000
100166167	WINTERVILLE	NC		09/09/2024	7.875	285,353		326,000
100166168	ATLANTA	GA		09/09/2024	8.000	419,674		550,000
100166169	CREAL SPRINGS	IL		09/09/2024	7.624	259,372		290,000
100166170	BRISTOW	VA		09/09/2024	7.490	300,836		418,000
100166171	WESLEY CHAPEL	FL		09/09/2024	7.625	324,738		400,000
100166172	ROYSE CITY	TX		09/09/2024	6.875	328,859		435,000
100166173	EMERALD ISLE	NC		09/09/2024	7.625	693,752		880,000
100166174	ROYSE CITY	TX		09/09/2024	6.990	282,826		385,000
100166175	WAXHAW	NC		09/09/2024	6.990	443,509		588,000
100166176	TAYLORSVILLE	UT		09/09/2024	7.125	409,628		535,000
100166177	PLYMOUTH	MN		09/09/2024	6.750	314,799		422,000
100166178	SALT LAKE CITY	UT		09/09/2024	7.125	417,284		545,000
100166179	WEST LINN	OR		09/09/2024	7.500	520,639		675,000
100166180	COLUMBIA	TN		09/09/2024	7.000	392,046		523,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100166181	SAN DIEGO	CA		09/09/2024	6.875	635,516		895,000
100166182	ROUND ROCK	TX		09/09/2024	7.375	350,756		439,000
100166183	SEVIERVILLE	TN		09/09/2024	7.125	345,799		462,000
100166184	SENECA	SC		09/09/2024	8.500	485,816		531,000
100166185	PORT SAINT LUCIE	FL		09/09/2024	7.125	345,053		415,000
100166186	LEAVENWORTH	WA		09/09/2024	7.120	693,887		760,000
100166187	EAST STROUDSBURG	PA		09/09/2024	7.375	238,429		315,000
100166188	MERCED	CA		09/09/2024	6.125	341,037		492,000
100166189	HAMPTON	GA		09/09/2024	6.375	295,897		353,000
100166190	NO OAKS	MN		09/09/2024	7.490	271,292		330,000
100166191	BOKEELIA	FL		09/09/2024	7.624	450,436		560,000
100166192	MADISON	WI		09/09/2024	7.625	285,804		375,000
100166193	BALTIMORE	MD		09/09/2024	7.490	274,484		335,000
100166194	MILTON	GA		09/09/2024	7.624	453,062		558,000
100166195	AUSTIN	TX		09/09/2024	7.490	301,579		400,000
100166196	FORT WORTH	TX		09/09/2024	6.625	247,092		311,000
100166197	DAWSONVILLE	GA		09/09/2024	7.000	299,843		395,000
100166198	ST CLOUD	FL		09/09/2024	7.124	331,093		419,000
100166199	ROCKINGHAM	VA		09/09/2024	8.125	262,694		330,000
100166200	FORNEY	TX		09/09/2024	8.125	328,779		380,000
100166201	WINTER SPRINGS	FL		09/09/2024	6.990	390,264		482,000
100166202	NEWINGTON	CT		09/09/2024	7.375	260,252		341,000
100166203	SALT LAKE CITY	UT		09/09/2024	7.500	324,317		398,000
100166204	FORT WORTH	TX		09/09/2024	5.990	258,620		343,000
100166205	SAN ANTONIO	TX		09/09/2024	6.250	272,401		381,000
100166206	CYPRESS	TX		09/09/2024	5.990	320,920		420,000
100166207	LEHI	UT		09/09/2024	7.375	337,402		440,000
100166208	SUNSET BEACH	NC		09/09/2024	7.625	301,753		328,000
100166209	HAMPTON	GA		09/09/2024	5.875	263,928		360,000
100166210	SANDY	UT		09/09/2024	7.000	702,225		940,000
100166211	FORT WORTH	TX		09/09/2024	6.625	268,645		336,000
100166212	MADERA	CA		09/09/2024	5.875	339,096		482,000
100166213	CENTREVILLE	VA		09/09/2024	7.125	493,530		647,000
100166214	VERO BEACH	FL		09/09/2024	7.500	233,688		320,000
100166215	MURRIETA	CA		09/09/2024	5.875	449,482		616,000
100166216	WAYNESVILLE	NC		09/09/2024	7.625	510,193		596,000
100166217	ALEXANDRIA	VA		09/09/2024	7.375	282,038		385,000
100166218	SEMINOLE	FL		09/09/2024	8.625	788,619		860,000
100166219	BREINIGSVILLE	PA		09/09/2024	6.500	294,989		392,000
100166220	WINCHESTER	VA		09/09/2024	6.250	368,034		485,000
100166221	WINCHESTER	VA		09/09/2024	5.990	363,865		498,000
100166222	MORENO VALLEY	CA		09/09/2024	5.990	477,748		650,000
100166223	TROUTMAN	NC		09/09/2024	6.125	289,871		400,000
100166224	STEPHENS CITY	VA		09/09/2024	6.250	271,688		367,000
100166225	WINCHESTER	CA		09/09/2024	5.990	367,125		516,000
100166226	STEPHENS CITY	VA		09/09/2024	6.250	324,961		445,000
100166227	MONROE	NC		09/09/2024	5.750	297,479		414,000
100166228	STEPHENS CITY	VA		09/09/2024	6.250	271,016		367,000
100166229	BAKERSFIELD	CA		09/09/2024	6.500	342,522		437,500
100166230	LEBANON	TN		09/09/2024	6.250	266,769		360,000
100166231	WILMINGTON	NC		09/09/2024	7.000	315,359		371,000
100166232	GASTONIA	NC		09/09/2024	6.125	285,001		395,000
100166233	HALTOM CITY	TX		09/09/2024	5.990	266,566		346,000
100166234	WASHINGTON	UT		09/09/2024	6.250	453,104		510,000
100166235	BREMERTON	WA		09/09/2024	6.250	364,089		496,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100166236	ROSEDALE	MD		09/09/2024	6.500	321,585		460,000
100166237	ACWORTH	GA		09/09/2024	6.250	19,485		402,000
100166238	MCKINNEY	TX		09/09/2024	5.875	284,901		416,000
100166239	AMERICAN FORK	UT		09/09/2024	5.990	336,269		465,000
100166240	CLAYTON	NC		09/09/2024	8.125	331,777		401,000
100166241	BREMERTON	WA		09/09/2024	6.250	351,662		510,000
100166242	MCKINNEY	TX		09/09/2024	5.875	267,683		399,000
100166243	MCKINNEY	TX		09/09/2024	6.250	281,967		393,000
100166244	LANCASTER	CA		09/09/2024	5.990	414,235		563,000
100166245	ROSEVILLE	CA		09/09/2024	6.250	532,371		725,000
100166246	SHERMAN	TX		09/09/2024	5.990	203,462		278,000
100166247	MADERA	CA		09/09/2024	5.750	312,358		431,500
100166248	LAKEVILLE	MN		09/09/2024	5.990	281,580		390,000
100166249	FORT WORTH	TX		09/09/2024	6.250	262,118		365,000
100166250	SURF CITY	NC		09/09/2024	6.250	368,888		425,000
100166251	CARTHAGE	NC		09/09/2024	5.750	179,527		240,000
100166252	NORTH LAS VEGAS	NV		09/09/2024	6.250	315,511		456,500
100166253	FORT WORTH	TX		09/09/2024	5.990	293,859		410,000
100166254	MCKINNEY	TX		09/09/2024	6.125	255,503		360,000
100166255	DALLAS	GA		09/09/2024	5.990	303,125		413,000
100166256	WAUKEE	IA		09/09/2024	6.250	259,930		343,000
100166257	MCKINNEY	TX		09/09/2024	6.250	270,989		370,000
100166258	FORT WORTH	TX		09/09/2024	6.250	282,522		385,000
100166259	SAINT GEORGE	UT		09/09/2024	7.625	393,780		497,000
100166260	CLARKESVILLE	GA		09/09/2024	6.990	254,712		355,000
100166261	AUBURN	AL		09/09/2024	6.875	237,005		318,000
100166262	SAINT CLOUD	FL		09/09/2024	6.750	421,069		475,000
100166263	TEHACHAPI	CA		09/09/2024	7.250	476,678		585,000
100166264	OAK ISLAND	NC		09/09/2024	6.990	313,378		440,000
100166265	LEHI	UT		09/09/2024	6.125	404,664		585,000
100166266	PALM BAY	FL		09/09/2024	7.500	258,777		320,000
100166267	CHICO	CA		09/09/2024	7.625	270,003		475,000
100166268	PEACHTREE CTY	GA		09/09/2024	6.990	286,962		416,000
100166269	HOOVER	AL		09/09/2024	7.490	256,237		335,000
100166270	NEENAH	WI		09/09/2024	7.375	252,436		328,000
100166271	WESTMINSTER	CO		09/09/2024	6.990	442,865		585,000
100166272	ALEXANDRIA	VA		09/09/2024	7.625	1,063,343		1,505,000
100166273	CATONSVILLE	MD		09/09/2024	7.250	313,735		410,000
100166274	ROCKLIN	CA		09/09/2024	6.990	363,961		477,000
100166275	BASALT	CO		09/09/2024	7.490	1,051,546		1,320,000
100166276	AUSTIN	TX		09/09/2024	6.990	451,924		600,000
100166277	WOODSTOCK	GA		09/09/2024	6.875	242,493		320,000
100166278	RENO	NV		09/09/2024	7.500	401,317		515,000
100166279	CHESTER	VA		09/09/2024	7.480	292,663		358,500
100166280	FARMINGDALE	NJ		09/09/2024	6.875	254,200		360,000
100166281	SHAWNEE	KS		09/09/2024	7.375	255,110		331,500
100166283	HENDERSON	NV		10/23/2024	8.750	750,318		1,100,000
100166284	AUSTIN	TX		10/23/2024	8.375	1,108,800		1,320,000
100166287	LIBERTY HILL	TX		10/23/2024	8.875	977,558		1,115,000
100166288	NEW BRAUNFELS	TX		10/23/2024	6.500	259,444		360,000
100166290	TRINIDAD	CA		10/23/2024	8.750	627,539		920,000
100166292	HALEIWA	HI		10/23/2024	7.125	2,092,330		3,484,000
100166293	SCOTTSDALE	AZ		10/23/2024	7.000	720,436		971,000
100166294	DURANGO	CO		10/23/2024	8.250	786,492		1,696,000
100166296	DEERFIELD BEACH	FL		10/23/2024	7.250	556,946		712,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100166298	CHICAGO	IL		10/23/2024	7.500	561,866		725,000
100166299	WEST CHESTER	OH		10/23/2024	8.000	195,300		248,000
100166300	COLLEGE STATION	TX		10/23/2024	7.125	285,160		370,000
100166301	ALBUQUERQUE	NM		10/23/2024	7.750	356,072		449,000
100166303	CINCINNATI	OH		10/23/2024	8.125	155,400		209,000
100166305	BIRMINGHAM	AL		10/23/2024	6.500	101,664		135,000
100166306	SHAVERTOWN	PA		10/23/2024	8.750	1,153,290		1,700,000
100166307	CLEVELAND	OH		10/23/2024	7.500	304,175		395,000
100166309	REDONDO BEACH	CA		10/23/2024	7.125	1,591,420		2,050,000
100166310	SEATTLE	WA		10/23/2024	6.750	254,919		599,000
100166311	LOS ANGELES	CA		10/23/2024	6.875	1,674,169		2,175,000
100166312	RIVERTON	UT		10/23/2024	6.875	267,128		908,000
100166313	GRAND PRAIRIE	TX		10/23/2024	7.875	444,638		557,000
100166314	DEARBORN HEIGHTS	MI		10/23/2024	8.500	131,040		158,000
100166315	DALLAS	TX		10/23/2024	6.875	531,813		685,000
100166316	TRUMBULL	CT		10/23/2024	8.000	585,048		760,000
100166317	SAN DIEGO	CA		10/23/2024	6.625	530,282		755,000
100166320	PORTAGE	MI		10/23/2024	7.875	138,878		175,000
100166321	LAKE WORTH	FL		10/23/2024	7.750	291,725		365,000
100166322	PEMBROKE PINES	FL		10/23/2024	7.875	470,400		640,000
100166326	LUCAS	TX		10/24/2024	7.625	566,759		680,000
100166327	PALM SPRINGS	CA		10/24/2024	7.625	544,524		660,000
100166330	FAIRBURN	GA		10/24/2024	8.250	250,140		295,000
100166331	ARLINGTON HEIGHTS	IL		10/24/2024	8.000	622,028		685,000
100166332	PORTLAND	OR		10/24/2024	7.625	966,259		1,200,000
100166333	TOLLESON	AZ		10/24/2024	8.250	277,918		398,000
100166334	AURORA	CO		10/24/2024	6.875	258,420		415,000
100166335	LOS ANGELES	CA		10/24/2024	7.000	586,210		870,000
100166336	PROSPECT	KY		10/24/2024	7.375	448,268		550,000
100166337	KISSIMMEE	FL		10/24/2024	7.875	585,932		670,000
100166338	SACRAMENTO	CA		10/24/2024	7.875	184,311		230,000
100166339	PHOENIX	AZ		10/24/2024	8.125	242,872		330,000
100166342	MORROW	GA		10/24/2024	7.625	198,478		250,000
100166343	SPRING	TX		10/24/2024	6.750	1,560,315		1,915,000
100166344	ELMHURST	IL		10/24/2024	9.125	1,286,457		1,635,000
100166346	POTTSTOWN	PA		10/24/2024	6.625	286,130		360,000
100166347	LAUDERHILL	FL		10/24/2024	7.750	360,920		470,000
100166348	SALINAS	CA		10/24/2024	7.625	508,839		705,000
100166349	ROLLING MEADOWS	IL		10/24/2024	7.500	117,788		173,000
100166350	WALLINGFORD	CT		10/24/2024	7.500	301,026		365,000
100166351	CHICAGO	IL		10/24/2024	7.625	230,729		375,000
100166353	CHARLOTTE	NC		10/24/2024	7.500	370,138		540,000
100166355	SAN DIEGO	CA		10/24/2024	7.750	1,192,677		1,700,000
100166356	NASHVILLE	TN		10/24/2024	7.625	1,998,407		2,430,000
100166358	CHULA VISTA	CA		10/24/2024	8.125	1,037,166		1,245,000
100166359	LOS ANGELES	CA		10/24/2024	7.500	1,238,256		1,425,000
100166360	NEW ALBANY	OH		10/24/2024	7.000	469,855		700,000
100166362	EVERETT	WA		10/24/2024	8.625	697,598		750,000
100166365	PORTLAND	OR		10/24/2024	7.375	720,600		880,000
100166367	SANTA CRUZ	CA		10/24/2024	7.250	2,058,634		3,350,000
100166368	TRENTON	NJ		10/24/2024	6.750	134,070		190,000
100166369	KALISPELL	MT		10/24/2024	7.500	630,077		770,000
100166372	LAKEWOOD	CA		10/24/2024	7.000	310,378		875,000
100166373	MOUNTLAKE TERRACE	WA		10/24/2024	7.625	443,721		770,000
100166374	COLLINSVILLE	IL		10/24/2024	8.875	158,603		200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100166375	SAN ANTONIO	TX		10/24/2024	8.250	267,896		310,000
100166376	BRIER	WA		10/24/2024	7.625	449,447		990,000
100166377	LUTZ	FL		10/24/2024	8.500	348,793		390,000
100166378	HOUSTON	TX		10/24/2024	7.375	173,377		225,000
100166379	LOS ANGELES	CA		10/24/2024	6.875	845,908		1,505,000
100166380	HOUSTON	TX		10/24/2024	7.500	213,780		320,000
100166381	SAN BERNARDINO	CA		10/24/2024	7.250	527,578		797,000
100166382	PHILADELPHIA	PA		10/24/2024	10.125	108,630		134,000
100166383	DANVILLE	CA		10/24/2024	7.875	1,191,902		1,675,000
100166384	DORAL	FL		10/24/2024	6.500	401,011		620,000
100166385	HOUSTON	TX		10/24/2024	6.875	280,253		350,000
100166386	SCOTTSDALE	AZ		10/24/2024	7.500	293,927		415,000
100166389	FALLBROOK	CA		10/24/2024	6.750	716,626		1,750,000
100166390	LAUREL	MD		10/24/2024	7.500	659,041		762,000
100166391	NORRISTOWN	PA		10/24/2024	6.500	548,809		1,230,000
100166393	TAMPA	FL		10/24/2024	7.875	3,316,886		4,500,000
100166394	ROSEVILLE	CA		10/24/2024	7.500	500,080		575,000
100166395	NORRIDGE	IL		10/24/2024	6.875	881,127		1,200,000
100166396	DALLAS	PA		10/24/2024	7.125	284,035		348,000
100166397	SAN ANTONIO	TX		10/24/2024	7.125	221,008		340,000
100166398	MARTIN	GA		10/24/2024	7.625	267,890		360,000
100166399	JONESBORO	GA		10/24/2024	7.250	195,590		245,000
100166400	AUSTIN	TX		10/24/2024	7.250	241,754		420,000
100166401	LACEY	WA		10/24/2024	6.750	333,095		500,000
100166402	VISALIA	CA		10/24/2024	6.750	198,488		266,000
100166403	CULVER CITY	CA		10/31/2024	6.875	1,460,145		1,910,000
100166404	TUSTIN	CA		10/31/2024	8.750	1,471,974		1,575,000
100166405	ARLINGTON HEIGHTS	IL		10/31/2024	7.625	197,488		261,000
100166406	OGDEN	UT		10/31/2024	6.500	233,014		315,000
100166408	LOPEZ ISLAND	WA		10/31/2024	7.625	467,206		687,000
100166409	TILLAMOOK	OR		10/31/2024	7.250	552,851		675,000
100166410	PROVIDENCE	RI		10/31/2024	8.000	419,435		500,000
100166412	GARLAND	TX		10/31/2024	9.000	637,875		810,000
100166413	HOUSTON	TX		10/31/2024	7.500	495,171		600,000
100166415	PORT ORCHARD	WA		10/31/2024	8.250	580,965		665,000
100166416	OGDEN	UT		10/31/2024	6.750	235,627		319,000
100166417	WOONSOCKET	RI		10/31/2024	7.625	510,563		655,000
100166418	OGDEN	UT		10/31/2024	6.750	235,564		315,000
100166420	MIAMI GARDENS	FL		10/31/2024	7.875	444,866		530,000
100166421	SILVERTHORNE	CO		10/31/2024	7.375	184,079		400,000
100166423	ANCHORAGE	AK		10/31/2024	7.375	228,822		330,000
100166424	GRIFFIN	GA		10/31/2024	7.375	208,849		250,000
100166425	FAIRVIEW	TX		10/31/2024	7.750	972,563		1,500,000
100166426	WASHINGTON	DC		10/31/2024	7.250	546,622		710,000
100166427	HOUSTON	TX		10/31/2024	9.125	292,950		310,000
100166428	SALIDA	CA		10/31/2024	7.125	379,271		520,000
100166430	PEORIA	AZ		10/31/2024	8.250	309,094		392,500
100166431	SAN BERNARDINO	CA		10/31/2024	7.000	346,500		550,000
100166432	PALOS HILLS	IL		10/31/2024	7.750	500,619		615,000
100166433	SAN JACINTO	CA		10/31/2024	8.125	367,500		480,000
100166434	LAFAYETTE	LA		10/31/2024	6.625	657,627		1,000,000
100166435	WHITING	NJ		10/31/2024	7.125	428,728		550,000
100166436	PAYSON	AZ		10/31/2024	6.750	429,819		525,000
100166437	ALTAMONTE SPRINGS	FL		10/31/2024	7.000	286,922		410,000
100166438	DALLAS	TX		10/31/2024	8.000	148,213		265,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100166439	AUSTIN	TX		10/31/2024	6.750	958,618		1,175,000
100166440	SOUTH PADRE ISLAND	TX		10/31/2024	6.875	147,873		360,000
100166441	SCOTTSDALE	AZ		10/31/2024	7.500	2,039,676		2,475,000
100166442	MCKINNEY	TX		10/31/2024	7.500	326,783		355,000
100166443	MIAMI	FL		10/31/2024	7.500	639,852		880,000
100166444	ASBURY PARK	NJ		10/31/2024	7.750	644,041		860,000
100166445	AUSTIN	TX		10/31/2024	7.500	166,714		500,000
100166446	CHICAGO	IL		10/31/2024	7.625	106,965		137,000
100166447	LAGUNA NIGUEL	CA		10/31/2024	7.000	1,521,022		2,370,000
100166448	CUTLER BAY	FL		10/31/2024	8.250	663,600		790,000
100166449	SUMMERVILLE	SC		10/31/2024	7.375	259,455		355,000
100166450	VACAVILLE	CA		10/31/2024	7.375	104,576		628,000
100166451	LEHIGH ACRES	FL		10/31/2024	7.250	256,200		305,000
100166452	SEBRING	FL		10/31/2024	7.625	282,566		375,000
100166453	STOCKTON	CA		10/31/2024	7.625	484,493		570,000
100166454	GYPSUM	CO		10/31/2024	7.875	547,313		740,000
100166455	CLIFTON	NJ		10/31/2024	6.875	522,542		680,000
100166456	COLUMBUS	OH		10/31/2024	7.000	297,441		410,000
100166457	AUSTIN	TX		10/31/2024	6.750	704,543		875,000
100166458	CITRUS HEIGHTS	CA		10/31/2024	6.375	383,237		480,000
100166459	WOODSTOCK	GA		10/31/2024	6.750	206,708		397,000
100166461	MIDLOTHIAN	TX		10/31/2024	6.875	452,647		600,000
100166462	SPRING	TX		10/31/2024	7.875	287,950		400,000
100166463	BAKERSFIELD	CA		10/31/2024	6.875	613,837		851,000
100166464	EAGLE MOUNTAIN	UT		10/31/2024	6.500	321,287		710,000
100166465	RIVERDALE	GA		10/31/2024	7.625	185,850		236,000
100166466	HIALEAH	FL		10/31/2024	6.750	206,282		285,000
100166467	LONG BEACH	CA		10/31/2024	7.875	1,340,344		1,700,000
100166468	MYSTIC	CT		10/31/2024	7.125	466,194		650,000
100166469	PHOENIX	AZ		10/31/2024	7.750	597,281		745,000
100166470	PARKER	TX		10/31/2024	6.750	1,133,997		1,403,000
100166471	NEW HAVEN	CT		10/31/2024	7.375	293,090		395,000
100166472	CONROE	TX		10/31/2024	7.625	224,438		300,000
100166473	DENVER	CO		10/31/2024	6.625	410,722		525,000
100166474	BATON ROUGE	LA		10/31/2024	7.750	325,650		425,000
100166916	CHICAGO	IL		09/13/2024	7.990	694,208		900,000
100166917	OCEAN ISLE BEACH	NC		09/13/2024	7.625	661,388		1,040,000
100166918	BEND	OR		09/13/2024	7.625	999,480		1,300,000
100166919	KIMBERLY	ID		09/13/2024	7.500	363,153		480,000
100166920	SAVANNAH	GA		09/13/2024	7.625	627,779		900,000
100166921	YUMA	AZ		09/13/2024	7.990	346,939		450,000
100166922	JEFFERSONVILLE	IN		09/13/2024	7.625	271,269		350,000
100166923	BROADVIEW	IL		09/13/2024	7.625	319,634		415,000
100166924	FENWICK ISLAND	DE		09/13/2024	7.125	216,281		305,000
100166925	SAN GABRIEL	CA		09/13/2024	6.990	654,620		1,210,000
100166926	DRACUT	MA		09/13/2024	6.990	390,879		554,000
100166927	ST AUGUSTINE	FL		09/13/2024	7.875	231,941		300,000
100166928	EDINBURG	TX		09/13/2024	7.500	409,274		645,000
100166929	KNOXVILLE	TN		09/13/2024	7.625	312,902		413,500
100166930	OCEAN PARK	WA		09/13/2024	6.625	252,494		480,000
100166931	AUSTIN	TX		09/13/2024	7.875	467,527		650,000
100166932	HOUSTON	TX		09/13/2024	7.625	429,118		555,000
100166933	MILWAUKEE	WI		09/13/2024	7.625	396,330		516,000
100166934	HOUGHTON LAKE	MI		09/13/2024	7.625	442,726		617,500
100166935	NAPLES	FL		09/13/2024	7.625	438,821		610,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100166936	OAKLAND	MD		09/13/2024	7.625	362,254		425,000
100166937	WHITTIER	CA		09/13/2024	7.375	645,306		902,000
100166938	SANTA ROSA	CA		09/13/2024	7.625	847,483		1,165,000
100166939	MARICOPA	AZ		09/13/2024	7.625	289,193		360,000
100166940	MIAMI	FL		09/13/2024	6.625	561,866		855,000
100166941	FOREST HILL	TX		09/13/2024	7.000	363,847		485,000
100166942	ROUND ROCK	TX		09/13/2024	5.875	303,228		442,000
100166943	OREM	UT		09/13/2024	7.125	323,588		490,000
100166944	MILTON	FL		09/13/2024	7.125	263,935		348,000
100166945	HUNTSVILLE	TX		09/13/2024	8.000	300,296		390,000
100166946	ROCKPORT	TX		09/13/2024	7.625	310,373		435,000
100166947	HARPER	TX		09/13/2024	7.625	344,253		470,000
100166948	WATKINSVILLE	GA		09/13/2024	7.450	367,585		490,000
100166949	SPRINGDALE	AR		09/13/2024	7.625	278,453		363,000
100166950	AUSTIN	TX		09/13/2024	7.624	410,691		600,000
100166951	TAYLOR	TX		09/13/2024	7.624	327,105		500,000
100166952	HOUSTON	TX		09/13/2024	6.990	296,645		393,000
100166953	BAKERSFIELD	CA		09/13/2024	7.125	355,692		465,000
100166954	TAMPA	FL		09/13/2024	7.125	405,435		535,000
100166955	PHOENIX	AZ		09/13/2024	7.490	377,553		526,000
100166956	DELANO	CA		09/13/2024	7.500	345,139		450,000
100166957	WILMINGTON	NC		09/13/2024	7.875	292,083		410,000
100166958	LILBURN	GA		09/13/2024	7.625	247,574		321,000
100166959	VERNAL	UT		09/13/2024	7.625	358,486		470,000
100166960	WILMINGTON	IL		09/13/2024	7.125	285,233		465,000
100166961	ANCHORAGE	AK		09/13/2024	7.624	367,665		480,000
100166962	BROOKLYN PARK	MN		09/13/2024	7.625	255,925		340,000
100166963	SAN FRANCISCO	CA		09/13/2024	7.125	580,673		1,000,000
100166964	JACKSON	NJ		09/13/2024	7.624	322,642		425,000
100166965	PLANO	TX		09/13/2024	6.490	644,741		905,000
100166966	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024	7.625	689,391		955,000
100166967	PHARR	TX		09/13/2024	6.990	355,902		543,000
100166968	NORTH AUGUSTA	SC		09/13/2024	6.990	258,662		348,000
100166969	FORT WORTH	TX		09/13/2024	7.875	256,808		355,000
100166970	SANTA BARBARA	CA		09/13/2024	6.750	708,651		1,105,000
100166971	GREENVILLE	SC		09/13/2024	7.625	238,241		294,000
100166972	FRESNO	CA		09/13/2024	7.500	346,217		541,000
100166973	RIVERSIDE	CA		09/13/2024	6.875	587,069		825,000
100166974	BRYAN	TX		09/13/2024	7.125	377,624		495,000
100166975	KNOXVILLE	TN		09/13/2024	7.125	221,447		330,000
100166976	WESTFIELD	IN		09/13/2024	8.500	300,672		388,000
100166977	TACOMA	WA		09/13/2024	6.990	424,188		585,000
100166978	NORTH AUGUSTA	SC		09/13/2024	7.500	214,953		294,000
100166979	PEORIA	AZ		09/13/2024	6.990	368,084		533,000
100166980	RIDGECREST	CA		09/13/2024	8.125	292,036		376,000
100166981	SACRAMENTO	CA		09/13/2024	6.990	437,007		600,000
100166982	LYNN	MA		09/13/2024	7.625	551,171		725,000
100166983	SANTA ROSA	CA		09/13/2024	7.125	291,470		595,000
100166984	BULLARD	TX		09/13/2024	7.625	220,668		302,000
100166985	MARYVILLE	TN		09/13/2024	6.625	472,394		675,000
100166986	NEW ORLEANS	LA		09/13/2024	8.125	498,035		650,000
100166987	MOORESVILLE	NC		09/13/2024	7.125	272,408		515,000
100166988	ONTARIO	CA		09/13/2024	7.625	434,287		568,000
100166989	NEW HAVEN	CT		09/13/2024	7.625	540,866		780,000
100166990	HEBER	UT		09/13/2024	7.625	447,755		575,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100166991	APEX	NC		09/13/2024	7.625	301,135		420,000
100166992	PRINCETON	TX		09/13/2024	7.125	315,507		447,600
100166993	CEDAR CITY	UT		09/13/2024	6.490	245,721		326,000
100166994	TAMARAC	FL		09/13/2024	6.375	292,736		390,000
100166995	PHILADELPHIA	PA		09/13/2024	7.125	231,826		335,000
100166996	SAINT LOUIS	MO		09/13/2024	7.625	294,761		390,000
100166997	STATESVILLE	NC		09/13/2024	6.125	329,437		460,000
100166998	DAVIE	FL		09/13/2024	6.875	225,068		315,000
100166999	WESTON	TX		09/13/2024	6.625	332,945		470,000
100167000	LAKESIDE	CA		09/13/2024	6.375	570,380		810,000
100167001	CONYERS	GA		09/13/2024	6.990	281,196		370,000
100167002	POOLER	GA		09/13/2024	6.750	223,767		303,000
100167003	TUCSON	AZ		09/13/2024	6.625	230,788		326,000
100167004	WAIPAHU	HI		09/13/2024	7.490	409,827		910,000
100167005	KITTERY	ME		09/13/2024	8.250	394,200		483,000
100167006	CHINO HILLS	CA		09/13/2024	7.875	809,042		925,000
100167007	PALMETTO BAY	FL		09/13/2024	7.875	1,682,867		1,950,000
100167008	SEASIDE	CA		09/13/2024	8.500	602,506		725,000
100167009	BROOKLYN	NY		09/13/2024	6.625	485,430		1,500,000
100167010	WINTER PARK	FL		09/13/2024	8.000	329,561		395,000
100167011	TRACY CITY	TN		09/13/2024	6.500	413,249		530,000
100167012	ASTORIA	NY		09/13/2024	7.750	370,103		450,000
100167013	WILTON	CT		09/13/2024	7.750	975,467		1,220,000
100167014	SEATTLE	WA		09/13/2024	7.750	1,219,830		1,565,000
100167015	SCOTTDALE	GA		09/13/2024	8.000	665,902		803,000
100167016	MURFREESBORO	TN		09/13/2024	8.250	942,243		1,180,000
100167017	MADISON	WI		09/13/2024	8.250	463,584		555,000
100167018	DETROIT	MI		09/13/2024	8.625	99,829		120,000
100167019	WEST PALM BEACH	FL		09/13/2024	8.750	296,821		352,000
100167020	GLENDALE	AZ		09/13/2024	8.000	537,780		625,000
100167021	HOMESTEAD	FL		09/13/2024	7.500	387,718		500,000
100167022	TAYLORSVILLE	UT		09/13/2024	7.250	611,058		755,000
100167023	TACOMA	WA		09/13/2024	7.875	402,487		485,000
100167024	BUCKEYE	AZ		09/13/2024	8.625	525,354		635,000
100167025	CLEVELAND	OH		09/13/2024	7.625	78,134		100,000
100167026	CELINA	TX		09/13/2024	8.875	335,789		379,000
100167027	WEST CHESTER	PA		09/13/2024	8.875	261,139		305,000
100167028	PORT SAINT LUCIE	FL		09/13/2024	8.625	378,817		440,000
100167029	MIAMI	FL		09/13/2024	8.125	507,015		585,000
100167030	COROLLA	NC		09/13/2024	8.000	904,583		1,173,000
100167031	NEW PORT RICHEY	FL		09/13/2024	8.250	171,671		195,000
100167032	WEST CHESTER	PA		09/13/2024	8.875	817,467		995,000
100167033	LAKE MARY	FL		09/13/2024	8.000	761,933		880,000
100167034	GARLAND	TX		09/13/2024	7.500	480,827		580,000
100167035	PLAINFIELD	IL		09/13/2024	8.375	413,445		500,000
100167036	EDWARDS	CO		09/13/2024	8.125	1,919,604		2,500,000
100167037	WOODLAND HILLS	CA		09/13/2024	7.500	1,692,021		2,105,000
100167038	ORLANDO	FL		09/13/2024	7.250	126,905		190,000
100167039	NORTH TOPSAIL BEACH	NC		09/13/2024	7.625	652,267		1,100,000
100167040	SEATTLE	WA		09/13/2024	7.625	951,437		1,250,000
100167041	CLEVELAND	OH		09/13/2024	7.750	87,114		111,000
100167042	SAN DIMAS	CA		09/13/2024	7.625	732,550		1,174,000
100167043	AMBLER	PA		09/13/2024	7.750	829,746		1,370,000
100167044	FLAGLER BEACH	FL		09/13/2024	8.250	134,949		260,000
100167045	LAKELAND	FL		09/13/2024	8.250	309,954		850,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167046	CARNEGIE	PA		09/13/2024	8.375	176,725		220,000
100167047	RANCHO MIRAGE	CA		09/13/2024	8.000	465,270		585,000
100167048	LAKE OSWEGO	OR		09/13/2024	7.875	1,491,848		1,810,000
100167049	NASHVILLE	TN		09/13/2024	8.875	424,223		510,000
100167050	BRADENTON	FL		09/13/2024	8.750	401,656		480,000
100167051	LEXINGTON	KY		09/13/2024	7.875	257,316		317,000
100167052	CERRITOS	CA		09/13/2024	7.750	1,057,076		1,361,000
100167053	DUNELLEN	NJ		09/13/2024	8.625	414,804		495,000
100167054	MYRTLE BEACH	SC		09/13/2024	7.625	163,701		234,000
100167055	LOXAHATCHEE	FL		09/13/2024	7.625	459,856		781,000
100167056	NEW BUFFALO	MI		09/13/2024	8.125	492,501		609,000
100167057	ST JOHNS	FL		09/13/2024	8.875	550,253		700,000
100167058	CAMP CONNELL	CA		09/13/2024	8.250	240,256		295,000
100167059	MICHIGAN CITY	IN		09/13/2024	8.250	326,775		420,000
100167060	BEND	OR		09/13/2024	8.125	622,176		770,000
100167061	TORRANCE	CA		09/13/2024	8.500	1,369,641		1,650,000
100167062	SUMMERVILLE	SC		09/13/2024	7.999	353,427		450,000
100167063	CHICAGO	IL		09/13/2024	7.875	410,416		530,000
100167064	SPRING HILL	FL		09/13/2024	8.625	428,262		483,000
100167065	LOGANVILLE	GA		09/13/2024	8.125	500,982		600,000
100167066	WASHINGTON	DC		09/13/2024	8.000	332,367		596,000
100167067	TROUTMAN	NC		09/13/2024	8.125	365,996		444,000
100167068	POTTSTOWN	PA		09/13/2024	8.125	572,806		706,000
100167069	BONITA SPRINGS	FL		09/13/2024	8.375	391,891		470,000
100167070	AVENTURA	FL		09/13/2024	8.000	294,023		349,000
100167071	NEW BERLIN	WI		09/13/2024	8.375	428,269		525,000
100167072	CHICAGO	IL		09/13/2024	7.875	497,528		620,000
100167073	KEYSTONE	CO		09/13/2024	7.375	1,068,516		1,400,000
100167074	SAN FRANCISCO	CA		09/13/2024	7.375	1,252,667		1,565,000
100167075	COLUMBIA	MD		09/13/2024	8.875	608,351		735,000
100167076	PALM COAST	FL		09/13/2024	8.375	220,839		307,000
100167077	SAVANNAH	GA		09/13/2024	7.750	784,398		1,135,000
100167078	HUMBLE	TX		09/13/2024	8.500	179,228		240,000
100167079	KINGMAN	AZ		09/13/2024	8.250	205,456		247,000
100167080	AUSTIN	TX		09/13/2024	8.125	177,309		360,000
100167081	CORONA DEL MAR	CA		09/13/2024	7.750	1,668,913		2,345,000
100167082	CLINTON	CT		09/13/2024	8.125	498,187		680,000
100167083	CONYERS	GA		09/13/2024	7.750	153,675		220,000
100167084	KILLEEN	TX		09/13/2024	7.750	277,934		370,000
100167085	NATIONAL CITY	CA		09/13/2024	7.875	683,388		880,000
100167086	LONG BEACH	CA		09/13/2024	8.625	1,152,882		1,400,000
100167087	WOODINVILLE	WA		09/13/2024	7.875	741,547		1,230,000
100167088	RODANTHE	NC		09/13/2024	8.375	647,531		891,000
100167089	WEST DOVER	VT		09/13/2024	7.750	1,097,149		1,555,000
100167090	CHICAGO	IL		09/13/2024	8.125	972,594		1,275,000
100167091	BOXBORO	MA		09/13/2024	7.875	694,821		890,000
100167092	ORANGE PARK	FL		09/13/2024	8.125	266,170		330,000
100167093	PHILADELPHIA	PA		09/13/2024	8.375	182,983		260,500
100167094	THOMPSONS STATION	TN		09/13/2024	7.375	249,675		410,000
100167095	ROCKY MOUNT	NC		09/13/2024	8.250	111,644		151,000
100167096	SAN FRANCISCO	CA		09/13/2024	8.125	876,720		1,175,000
100167097	DOVER	ID		09/13/2024	8.000	417,669		510,500
100167098	HOUSTON	TX		09/13/2024	7.625	195,632		250,000
100167099	KIRKLAND	WA		09/13/2024	8.000	1,692,328		2,215,000
100167100	SAN ANTONIO	TX		09/13/2024	7.875	330,729		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167101	CAPE CORAL	FL		09/13/2024	8.500	552,537		675,000
100167102	NAPERVILLE	IL		09/13/2024	7.125	1,041,263		1,300,000
100167103	KNOXVILLE	TN		09/13/2024	7.875	372,031		446,000
100167104	SAN ANTONIO	TX		09/13/2024	7.875	363,783		425,000
100167105	HOMESTEAD	FL		09/13/2024	8.625	362,144		410,000
100167106	DEARBORN HEIGHTS	MI		09/13/2024	7.625	98,535		141,000
100167107	MEMPHIS	TN		09/13/2024	6.875	90,645		120,000
100167108	DETROIT	MI		09/13/2024	8.125	88,770		108,000
100167109	CHARLOTTE	NC		09/13/2024	7.625	99,614		245,000
100167110	FRANKLIN	OH		09/13/2024	7.750	95,291		135,000
100167111	BATTLE CREEK	MI		09/13/2024	8.000	91,742		114,000
100167112	KINGSVILLE	TX		09/13/2024	7.250	98,989		157,000
100167113	PHILADELPHIA	PA		09/13/2024	8.000	87,721		115,000
100167114	MEMPHIS	TN		09/13/2024	8.250	107,097		130,000
100167115	HIGHLAND PARK	IL		09/13/2024	7.875	1,151,058		1,425,000
100167116	ACWORTH	GA		09/13/2024	8.750	231,434		310,000
100167117	EASTLAKE	OH		09/13/2024	7.375	93,769		139,000
100167118	KANSAS CITY	MO		09/13/2024	8.500	205,741		255,000
100167119	VISALIA	CA		09/13/2024	8.000	239,154		325,000
100167120	ST. LOUIS	MO		09/13/2024	7.875	86,064		115,000
100167121	GREENSBORO	NC		09/13/2024	8.250	91,294		130,000
100167122	MACON	GA		09/13/2024	7.875	102,105		127,000
100167123	THOUSAND PALMS	CA		09/13/2024	8.250	262,818		320,000
100167124	FORT WORTH	TX		09/13/2024	8.625	235,378		310,000
100167125	ATLANTA	GA		09/13/2024	7.875	992,591		1,186,000
100167126	MIAMI	FL		09/13/2024	7.000	481,668		689,000
100167127	HENDERSON	NV		09/13/2024	7.500	491,591		610,000
100167128	PHILADELPHIA	PA		09/13/2024	7.750	182,409		220,000
100167129	DECATUR	GA		09/13/2024	7.500	95,578		130,000
100167130	SAN RAFAEL	CA		09/13/2024	7.250	1,143,153		1,400,000
100167131	LONG BEACH	CA		09/13/2024	7.250	1,062,119		1,340,000
100167132	YAKIMA	WA		09/13/2024	8.125	371,986		460,000
100167133	BELLEVUE	WA		09/13/2024	7.625	1,136,696		1,375,000
100167134	WICHITA	KS		09/13/2024	7.375	85,416		142,000
100167135	NEWHALL	CA		09/13/2024	7.500	1,098,812		1,350,000
100167136	TAFT	CA		09/13/2024	8.125	206,154		260,000
100167137	DENVER	CO		09/13/2024	8.125	677,751		796,540
100167138	RICHMOND	RI		09/13/2024	8.625	221,604		345,000
100167139	OSWEGO	NY		09/13/2024	8.375	170,384		199,000
100167140	AUBURN	WA		09/13/2024	8.000	525,777		615,000
100167141	LEANDER	TX		09/13/2024	7.625	213,524		295,000
100167142	WATERBURY	CT		09/13/2024	7.750	328,240		400,000
100167143	CHICAGO	IL		09/13/2024	7.250	775,695		965,000
100167144	MAGNOLIA	TX		09/13/2024	8.000	234,193		320,000
100167145	MUNCIE	IN		09/13/2024	7.875	99,668		124,000
100167146	BETHESDA	MD		09/13/2024	7.250	1,158,151		1,470,000
100167147	LOS BANOS	CA		09/13/2024	8.375	580,761		660,500
100167148	BELLEVUE	WA		09/13/2024	8.000	347,788		440,000
100167149	ANAHEIM	CA		09/13/2024	7.750	652,243		805,000
100167150	BUELLTON	CA		09/13/2024	7.500	878,940		1,100,000
100167151	WAVES	NC		09/13/2024	7.500	613,679		760,000
100167152	SPRING	TX		09/13/2024	7.875	407,928		476,300
100167153	CYPRESS	CA		09/13/2024	7.625	1,068,185		1,300,000
100167154	AUSTIN	TX		09/13/2024	7.250	754,316		950,000
100167155	CORONA DEL MAR	CA		09/13/2024	7.750	768,462		5,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167156	CORONA	CA		09/13/2024	7.125	1,264,340		1,540,000
100167157	WASHINGTON	DC		09/13/2024	8.125	212,563		345,000
100167158	SOUTH PASADENA	CA		09/13/2024	7.500	896,934		1,100,000
100167159	BROWNSTOWN	MI		09/13/2024	7.750	266,971		345,000
100167160	LOS ANGELES	CA		09/13/2024	7.875	1,845,979		3,303,000
100167161	GLENSIDE	PA		09/13/2024	8.625	238,746		298,000
100167162	SAN JUAN CAPISTRANO	CA		09/13/2024	7.250	776,494		950,000
100167163	BANNING	CA		09/13/2024	10.375	269,100		335,000
100167164	PALM DESERT	CA		09/13/2024	7.375	366,581		475,000
100167409	ENGLEWOOD	CO		09/16/2024	7.875	370,128		455,000
100167410	NEW SMYRNA BEACH	FL		09/16/2024	7.375	439,191		545,000
100167411	BOYNTON BEACH	FL		09/16/2024	7.375	453,735		605,000
100167412	VENICE	FL		09/16/2024	6.125	320,069		430,000
100167413	CHAPEL HILL	NC		09/16/2024	6.375	163,620		292,000
100167414	WIMAUMA	FL		09/16/2024	7.875	335,506		436,000
100167415	WINTER PARK	FL		09/16/2024	7.250	333,521		435,000
100167416	CHIMACUM	WA		09/16/2024	8.000	554,987		685,000
100167417	WINDERMERE	FL		09/16/2024	7.500	349,271		560,000
100167418	SAN GABRIEL	CA		09/16/2024	7.375	1,189,042		1,750,000
100167419	SEVIERVILLE	TN		09/16/2024	7.875	436,290		570,000
100167420	PORT HURON	MI		09/16/2024	7.250	578,038		805,000
100167421	PORT CLINTON	OH		09/16/2024	8.000	370,581		475,000
100167422	LOS ANGELES	CA		09/16/2024	7.250	776,076		1,455,000
100167423	DUBOIS	PA		09/16/2024	7.375	324,033		560,000
100167424	SUNBURY	OH		09/16/2024	7.500	687,848		856,000
100167425	NAPLES	FL		09/16/2024	7.500	327,665		425,000
100167426	BAKERSFIELD	CA		09/16/2024	8.000	753,303		977,000
100167427	OAKLEY	CA		09/16/2024	7.500	514,327		670,000
100167428	LOGAN	UT		09/16/2024	7.500	284,534		375,000
100167429	ALEXANDRIA	VA		09/16/2024	7.500	757,775		933,000
100167430	NORTHAMPTON	MA		09/16/2024	7.000	418,013		675,000
100167431	BAILEY	CO		09/16/2024	7.875	672,965		875,000
100167432	WASHINGTON	DC		09/16/2024	7.125	369,146		475,000
100167433	THONOTOSASSA	FL		09/16/2024	7.875	557,723		769,000
100167434	LOUISVILLE	KY		09/16/2024	7.375	315,685		415,000
100167435	ALBUQUERQUE	NM		09/16/2024	7.500	296,018		395,000
100167436	LAREDO	TX		09/16/2024	7.250	238,818		395,000
100167437	SHOW LOW	AZ		09/16/2024	7.875	388,418		480,000
100167438	GRAND TERRACE	CA		09/16/2024	6.375	414,706		610,000
100167439	DORRINGTON	CA		09/16/2024	7.500	499,276		665,000
100167440	GRAFTON	WV		09/16/2024	6.250	299,588		420,000
100167441	SHAKER HEIGHTS	OH		09/16/2024	7.500	770,828		1,070,000
100167442	JEFFERSON HILLS	PA		09/16/2024	8.000	304,775		425,000
100167443	RIVERBANK	CA		09/16/2024	6.875	447,286		575,000
100167444	SUNNYSIDE	NY		09/16/2024	6.375	194,709		1,550,000
100167445	SAPPHIRE	NC		09/16/2024	7.875	378,446		470,000
100167446	CHICAGO	IL		09/16/2024	8.000	645,744		843,000
100167447	MOUNTAIN HOUSE	CA		09/16/2024	7.250	788,214		1,055,000
100167448	MERCED	CA		09/16/2024	7.500	478,892		625,000
100167449	PORT SAINT LUCIE	FL		09/16/2024	7.000	453,180		745,000
100167450	MONTAGUE	MI		09/16/2024	6.375	407,079		1,100,000
100167451	RIVERSIDE	IL		09/16/2024	7.375	292,688		376,500
100167452	EL CAJON	CA		09/16/2024	7.000	470,304		610,000
100167453	GLENDALE	CA		09/16/2024	7.000	1,282,450		2,075,000
100167454	KOKOMO	IN		09/16/2024	8.000	285,209		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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100167455	SEBASTIAN	FL		09/16/2024	7.375	290,294		375,000
100167456	LOUISVILLE	KY		09/16/2024	6.750	430,938		565,000
100167457	LONG BEACH	CA		09/16/2024	7.250	703,674		975,000
100167458	SAN JOSE	CA		09/16/2024	7.375	813,015		1,050,000
100167459	DURHAM	NC		09/16/2024	7.000	276,608		360,000
100167460	PALM COAST	FL		09/16/2024	7.375	317,783		450,000
100167461	GOLDEN VALLEY	MN		09/16/2024	7.500	308,102		420,000
100167462	WEATHERFORD	TX		09/16/2024	7.375	349,645		429,900
100167463	OSWEGO	IL		09/16/2024	6.875	295,741		375,000
100167464	SAN RAMON	CA		09/16/2024	7.000	801,635		1,140,000
100167465	KETCHUM	ID		09/16/2024	7.000	329,856		820,000
100167466	BOSTON	MA		09/16/2024	7.875	452,958		840,000
100167467	COLORADO SPRINGS	CO		10/31/2024	8.125	765,230		825,000
100167468	FRANKLIN LAKES	NJ		10/31/2024	6.500	991,168		1,930,000
100167469	LOS ANGELES	CA		10/31/2024	7.875	675,362		860,000
100167471	GLENDALE	AZ		10/31/2024	8.125	201,075		285,000
100167472	ELK GROVE VILLAGE	IL		10/31/2024	7.250	367,694		453,000
100167474	HOUSTON	TX		10/31/2024	7.000	357,237		440,000
100167476	PHOENIX	AZ		10/31/2024	8.500	258,300		328,000
100167477	EL CENTRO	CA		10/31/2024	7.500	361,808		460,000
100167478	AUSTIN	TX		10/31/2024	6.750	616,014		755,000
100167479	MIAMI BEACH	FL		10/31/2024	6.750	103,963		335,000
100167480	DORAL	FL		10/31/2024	8.500	960,306		1,075,000
100167481	MIAMI	FL		10/31/2024	7.000	419,430		625,000
100167482	SNELLVILLE	GA		10/31/2024	7.000	369,130		475,000
100167483	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024	6.625	1,088,859		1,357,000
100167485	MILWAUKEE	WI		10/31/2024	8.000	197,400		235,000
100167486	CORTE MADERA	CA		10/31/2024	6.750	822,613		1,300,000
100167487	AUSTIN	TX		10/31/2024	7.000	367,063		500,000
100167488	UPLAND	CA		10/31/2024	6.375	688,699		1,740,000
100167489	LOS ANGELES	CA		10/31/2024	6.875	630,739		1,235,000
100167490	MIAMI	FL		10/31/2024	7.000	515,158		815,000
100167491	COTTONWOOD HEIGHTS	UT		10/31/2024	8.125	757,427		960,000
100167492	MEMPHIS	TN		10/31/2024	7.375	139,752		169,000
100167493	PHOENIX	AZ		10/31/2024	8.250	263,813		335,000
100167494	MARGATE	FL		10/31/2024	9.375	553,560		659,000
100167496	MILL VALLEY	CA		10/31/2024	7.125	2,743,294		3,500,000
100167497	MIAMI	FL		10/31/2024	6.875	325,293		422,000
100167498	KATY	TX		10/31/2024	6.750	289,143		350,000
100167499	PETERSBURG	VA		10/31/2024	9.375	113,925		181,000
100167500	CHICAGO	IL		10/31/2024	7.750	125,746		171,000
100167501	NEWTOWN	PA		10/31/2024	6.875	1,059,189		1,300,000
100167502	SCOTTS VALLEY	CA		10/31/2024	7.000	1,772,529		2,351,000
100167503	PARKLAND	FL		10/31/2024	7.125	752,593		1,020,000
100167504	LOS ANGELES	CA		10/31/2024	7.250	819,021		1,250,000
100167505	LOS ANGELES	CA		10/31/2024	6.875	1,196,227		1,900,000
100167506	MURFREESBORO	TN		10/31/2024	7.125	357,971		475,000
100167507	LAKEWOOD	OH		10/31/2024	7.500	250,388		335,000
100167508	LOS ANGELES	CA		10/31/2024	6.875	1,196,337		1,900,000
100167509	PARKER	TX		10/31/2024	6.750	935,118		1,300,000
100167510	PHOENIX	AZ		10/31/2024	7.375	748,221		900,000
100167511	RICHARDSON	TX		10/31/2024	9.000	327,658		391,000
100167512	LOS ANGELES	CA		10/31/2024	7.000	596,734		830,000
100167513	WESTMINSTER	CO		10/31/2024	6.750	252,040		625,000
100167514	HOUSTON	TX		10/31/2024	7.500	380,284		501,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167515	SIMI VALLEY	CA		10/31/2024	6.750	1,282,619		1,550,000
100167516	NORTH CHARLESTON	SC		10/31/2024	7.875	220,500		280,000
100167517	HANFORD	CA		10/31/2024	7.750	857,743		1,100,000
100167518	FRESNO	CA		10/31/2024	7.750	324,450		412,000
100167519	HOUSTON	TX		10/31/2024	7.500	143,325		188,000
100167520	SPRING HILL	KS		10/31/2024	8.000	497,159		660,000
100167521	WORCESTER	MA		10/31/2024	7.500	468,223		607,000
100167522	LODI	CA		10/31/2024	6.125	262,873		709,950
100167523	BUFORD	GA		10/31/2024	7.500	1,293,422		1,500,000
100167524	PALMDALE	CA		10/31/2024	7.500	313,024		465,000
100167525	AMARILLO	TX		10/31/2024	7.875	441,000		525,000
100167526	COACHELLA	CA		10/31/2024	7.875	311,063		395,000
100167528	MARIETTA	GA		10/31/2024	8.500	391,937		420,000
100167529	FAIRVIEW	TX		10/31/2024	7.625	3,245,957		4,150,000
100167530	SALINAS	CA		10/31/2024	7.000	1,337,819		1,750,000
100167531	HOUSTON	TX		10/31/2024	8.875	184,275		195,000
100167532	FAIRFIELD	CT		10/31/2024	7.000	441,030		576,000
100167533	LAS VEGAS	NV		10/31/2024	6.750	1,146,814		1,395,000
100167534	TARZANA AREA LOS ANGELES	CA		10/31/2024	8.375	883,244		954,000
100167535	RANCHO PALOS VERDES	CA		10/31/2024	7.250	3,422,888		4,430,000
100167536	SUMMERVILLE	SC		10/31/2024	7.000	270,340		350,000
100167537	SAINT AUGUSTINE	FL		10/31/2024	6.625	328,599		399,990
100167538	KINGSTON	TN		10/31/2024	7.375	157,328		805,000
100167539	CUMMING	GA		10/31/2024	8.125	585,502		625,000
100167540	SAN ANTONIO	TX		10/31/2024	7.125	185,834		230,000
100167541	CHARLOTTE	NC		10/31/2024	7.375	185,850		236,000
100167542	PAWTUCKET	RI		10/31/2024	7.625	557,831		715,000
100167543	HAVERHILL	MA		10/31/2024	8.625	592,091		716,000
100167544	SHELTON	WA		10/31/2024	7.500	269,454		290,000
100167546	SUMMERVILLE	SC		10/31/2024	7.125	365,735		470,000
100167547	HENDERSON	NV		10/31/2024	7.250	886,746		1,065,000
100167548	SUMMERVILLE	SC		10/31/2024	7.500	276,938		350,000
100167549	MIAMI	FL		10/31/2024	7.875	735,000		980,000
100167550	SUMMERVILLE	SC		10/31/2024	6.875	269,625		350,000
100167551	SUMMERVILLE	SC		10/31/2024	7.000	365,594		470,000
100167552	VANDALIA	OH		10/31/2024	7.000	131,250		325,000
100167553	MENIFEE	CA		09/19/2024	7.375	440,050		630,000
100167554	LAS VEGAS	NV		09/19/2024	8.125	320,972		392,000
100167555	REDLANDS	CA		09/19/2024	7.625	464,892		580,000
100167556	PENDERGRASS	GA		09/19/2024	7.500	327,438		413,000
100167557	KANNAPOLIS	NC		09/19/2024	7.125	253,226		330,000
100167558	GOODYEAR	AZ		09/19/2024	6.625	416,033		540,000
100167559	FARMERSVILLE	TX		09/19/2024	7.500	246,201		343,000
100167560	RICHMOND	TX		09/19/2024	8.625	291,003		360,000
100167561	CONCORD	NC		09/19/2024	8.125	273,630		338,000
100167562	SAINT CLOUD	FL		09/19/2024	6.990	267,587		370,000
100167563	FARMERSVILLE	TX		09/19/2024	7.625	264,997		343,000
100167564	TEMECULA	CA		09/19/2024	6.625	576,045		765,000
100167565	FORT WORTH	TX		09/19/2024	7.500	251,983		328,000
100167566	TAMPA	FL		09/19/2024	7.125	214,549		345,000
100167567	MABLETON	GA		09/19/2024	6.625	325,653		410,000
100167568	DAVENPORT	FL		09/19/2024	6.990	298,191		335,000
100167569	MABLETON	GA		09/19/2024	8.625	336,763		425,000
100167570	FALLING WATERS	WV		09/19/2024	7.500	209,227		271,000
100167571	SARASOTA	FL		09/19/2024	7.990	378,133		465,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167572	PENDERGRASS	GA		09/19/2024	7.375	293,959		390,000
100167573	PINEVILLE	NC		09/19/2024	6.625	335,577		472,000
100167574	ANNA	TX		09/19/2024	7.990	320,769		425,000
100167575	SUMMERVILLE	SC		09/19/2024	7.500	277,604		365,000
100167576	PENDERGRASS	GA		09/19/2024	7.125	303,954		407,000
100167577	HAW RIVER	NC		09/19/2024	5.375	248,313		350,000
100167578	TEXAS CITY	TX		09/19/2024	6.990	230,956		325,000
100167579	LONGS	SC		09/19/2024	7.625	255,285		309,000
100167580	LAS VEGAS	NV		09/19/2024	7.625	378,541		420,000
100167581	LAS VEGAS	NV		09/19/2024	6.625	220,881		416,000
100167582	HAINES CITY	FL		09/19/2024	6.990	322,017		370,000
100167583	TEXAS CITY	TX		09/19/2024	6.990	244,512		330,000
100167584	SHELBY	NC		09/19/2024	7.625	224,888		290,000
100167585	ALBEMARLE	NC		09/19/2024	5.990	214,857		293,000
100167586	FALLING WATERS	WV		09/19/2024	7.500	210,585		271,000
100167587	CHARLOTTE	NC		09/19/2024	7.625	304,755		396,000
100167588	ALBEMARLE	NC		09/19/2024	5.990	214,857		290,000
100167589	CHARLOTTE	NC		09/19/2024	7.125	232,529		395,000
100167590	DACULA	GA		09/19/2024	7.625	348,816		430,000
100167591	FALLING WATERS	WV		09/19/2024	7.125	207,981		270,000
100167592	CHARLOTTE	NC		09/19/2024	7.625	299,979		388,000
100167593	DALLAS	TX		09/19/2024	7.500	255,637		331,000
100167594	FONTANA	CA		09/19/2024	8.125	523,873		648,000
100167595	DALLAS	TX		09/19/2024	7.500	254,082		330,000
100167596	CHARLOTTE	NC		09/19/2024	7.625	297,184		387,900
100167597	TAMPA	FL		09/19/2024	7.500	268,562		350,000
100167598	ANNA	TX		09/19/2024	7.500	276,416		362,900
100167599	TAMPA	FL		09/19/2024	7.125	268,725		387,000
100167600	HOUSTON	TX		09/19/2024	6.875	305,688		403,000
100167601	HARBESON	DE		09/19/2024	7.500	644,041		900,000
100167602	DALLAS	TX		09/19/2024	7.625	252,111		325,000
100167603	STUART	FL		09/19/2024	8.125	383,011		478,000
100167604	STUART	FL		09/19/2024	8.125	383,575		478,000
100167605	MILLSBORO	DE		09/19/2024	8.625	381,903		467,000
100167606	FOLSOM	CA		09/19/2024	6.625	283,577		608,000
100167607	LEWES	DE		09/19/2024	6.625	665,309		975,000
100167608	LINDEN	NJ		09/19/2024	7.500	382,125		630,000
100167609	MESA	AZ		09/19/2024	7.625	329,645		434,000
100167610	SANTA CLARITA	CA		09/19/2024	5.990	300,771		855,000
100167611	TUSTIN	CA		09/19/2024	7.625	402,644		660,000
100167612	TEMECULA	CA		09/19/2024	7.125	452,611		590,000
100167613	CELINA	TX		09/19/2024	7.500	391,365		520,000
100167614	SAINT CLOUD	FL		09/19/2024	7.625	300,551		390,000
100167615	BARRINGTON	NH		09/19/2024	7.625	262,795		606,000
100167616	MOUNT PLEASANT	SC		09/19/2024	6.625	485,096		653,000
100167617	BRISTOL	CT		09/19/2024	7.625	367,444		480,000
100167618	ROUND ROCK	TX		09/19/2024	6.500	152,393		365,000
100167619	NEWPORT NEWS	VA		09/19/2024	6.990	184,197		247,000
100167620	AURORA	CO		09/19/2024	5.990	337,844		535,000
100167621	SEATTLE	WA		09/19/2024	6.625	183,828		580,000
100167622	SAN FRANCISCO	CA		09/19/2024	7.125	765,639		1,135,000
100167623	KAPOLEI	HI		09/19/2024	6.125	280,726		750,000
100167624	NORTH MYRTLE BEACH	SC		09/19/2024	7.625	325,055		535,000
100167625	MILWAUKEE	WI		09/19/2024	7.625	225,109		313,000
100167626	SANFORD	ME		09/19/2024	6.990	153,805		250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167627	CYPRESS	TX		09/19/2024	6.625	275,527		345,000
100167628	OLIVEHURST	CA		09/19/2024	6.990	180,446		365,000
100167629	ARNOLD	MD		09/19/2024	7.125	304,559		405,000
100167630	GRAND RAPIDS	MN		09/19/2024	6.990	215,622		405,000
100167631	SAN BRUNO	CA		09/19/2024	6.990	256,223		385,000
100167632	ANNA	TX		09/19/2024	7.500	288,199		406,000
100167633	PROVIDENCE	RI		09/19/2024	6.625	204,194		420,000
100167634	SANFORD	NC		09/19/2024	6.990	333,554		440,000
100167635	SUITLAND	MD		09/19/2024	6.500	124,412		333,000
100167636	WINCHESTER	CA		09/19/2024	6.625	471,409		622,000
100167637	ANTIOCH	CA		09/19/2024	7.125	447,693		750,000
100167638	NOKOMIS	FL		09/19/2024	6.990	265,130		406,000
100167639	MYRTLE BEACH	SC		09/19/2024	7.625	345,399		397,000
100167640	DAYTONA BEACH	FL		09/19/2024	8.625	290,617		360,000
100167641	PARRISH	FL		09/19/2024	8.625	363,085		405,000
100167642	MCKINNEY	TX		09/19/2024	7.625	387,523		481,000
100167643	NASHVILLE	TN		09/19/2024	8.500	327,700		419,000
100167644	NASHVILLE	TN		09/19/2024	8.500	309,006		380,000
100167645	LOUISVILLE	KY		09/19/2024	6.990	202,876		547,000
100167646	LONGS	SC		09/19/2024	7.125	262,091		340,000
100167647	TITUSVILLE	FL		09/19/2024	6.625	203,934		355,000
100167648	DRIPPING SPRINGS	TX		09/19/2024	6.625	225,712		490,000
100167649	FARMERSVILLE	TX		09/19/2024	7.625	225,682		298,000
100167650	WESLEY CHAPEL	FL		09/19/2024	7.990	263,203		310,000
100167651	MABLETON	GA		09/19/2024	7.125	303,407		396,000
100167652	EAGLE MOUNTAIN	UT		09/19/2024	6.500	399,443		525,000
100167653	GALLATIN	TN		09/19/2024	7.625	255,072		345,000
100167654	LEBANON	TN		09/19/2024	6.990	247,935		355,000
100167655	GALLATIN	TN		09/19/2024	7.500	265,550		345,000
100167656	MCDONOUGH	GA		09/19/2024	6.625	228,990		310,000
100167657	FORNEY	TX		09/19/2024	7.500	266,996		345,000
100167658	FALLING WATERS	WV		09/19/2024	7.500	210,605		274,000
100167659	MCKINNEY	TX		09/19/2024	7.125	299,703		393,000
100167660	SURPRISE	AZ		09/19/2024	7.125	293,556		384,000
100167661	MCKINNEY	TX		09/19/2024	7.625	284,180		386,000
100167662	FORT WORTH	TX		09/19/2024	6.625	216,886		285,000
100167663	SARASOTA	FL		09/19/2024	7.125	159,381		224,000
100167664	MCKINNEY	TX		09/19/2024	8.625	296,903		373,000
100167665	BUDA	TX		09/19/2024	7.500	249,689		325,000
100167666	CONCORD	NC		09/19/2024	7.625	276,157		360,000
100167667	MOORESVILLE	NC		09/19/2024	6.625	179,127		390,000
100167668	FORNEY	TX		09/19/2024	7.625	250,307		332,000
100167669	FORNEY	TX		09/19/2024	8.125	248,324		306,000
100167670	KANNAPOLIS	NC		09/19/2024	6.625	233,539		320,000
100167671	PRINCETON	TX		09/19/2024	7.990	259,180		335,000
100167672	MABLETON	GA		09/19/2024	7.125	283,508		400,000
100167747	HERMINIE	PA		09/19/2024	7.624	261,925		318,750
100167748	HUGO	MN		09/19/2024	8.624	1,043,301		1,357,000
100167749	SEDONA	AZ		09/19/2024	6.999	1,468,304		2,050,000
100167750	WALLINGTON	NJ		09/19/2024	8.624	564,601		677,000
100167751	EAST BOSTON	MA		09/19/2024	8.124	404,615		500,000
100167752	BETHEL	NY		09/19/2024	6.874	157,599		215,000
100167753	NAPLES	FL		09/19/2024	7.874	1,306,134		1,950,000
100167754	FREDERICKSBURG	VA		09/19/2024	7.375	363,944		448,000
100167755	TOTOWA	NJ		09/19/2024	8.124	593,611		650,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167756	FARMINGDALE	NY		09/19/2024	6.999	788,325		960,000
100167757	WAKEFIELD	MA		09/19/2024	7.499	2,559,900		3,475,000
100167758	WINTER GARDEN	FL		09/19/2024	6.874	211,395		425,000
100167759	HOUSTON	TX		09/19/2024	8.749	418,986		490,000
100167760	DESTIN	FL		09/19/2024	8.124	283,631		358,000
100167761	JAMAICA	NY		09/19/2024	6.999	618,209		1,000,000
100167762	HOUSTON	TX		09/19/2024	8.749	406,895		475,000
100167763	HOUSTON	TX		09/19/2024	8.749	407,942		475,000
100167764	AVE MARIA	FL		09/19/2024	7.124	450,462		558,000
100167765	PORTSMOUTH	VA		09/19/2024	7.624	244,137		310,000
100167766	PALM COAST	FL		09/19/2024	7.874	315,516		385,000
100167767	LYNN	MA		09/19/2024	7.249	385,532		472,000
100167768	HENDERSON	NV		09/19/2024	7.249	163,149		394,000
100167769	RIDGEWOOD	NY		09/19/2024	7.249	670,137		825,000
100167770	WOODBURY	NY		09/19/2024	7.874	2,767,915		3,350,000
100167771	NANUET	NY		09/19/2024	9.250	494,554		538,000
100167772	GRANDVIEW	WA		09/19/2024	7.999	324,183		400,000
100167773	NORCROSS	GA		09/19/2024	7.499	216,116		275,000
100167774	FRANKLIN	TN		09/19/2024	8.874	1,136,038		1,360,000
100167775	JAMUL	CA		09/19/2024	7.374	1,482,701		1,800,000
100167776	MONROE	NY		09/19/2024	7.999	245,654		320,000
100167777	KODAK	TN		09/19/2024	6.999	211,089		277,000
100167778	SAN DIEGO	CA		09/19/2024	7.750	569,724		685,000
100167779	ALACHUA	FL		09/19/2024	8.499	257,293		300,000
100167780	PENNSAUKEN	NJ		09/19/2024	7.874	265,966		350,000
100167781	VERO BEACH	FL		09/19/2024	7.875	914,190		1,215,000
100167782	GUERNEVILLE	CA		09/19/2024	7.500	199,753		465,000
100167783	CHATTANOOGA	TN		09/19/2024	6.499	160,117		265,000
100167784	HOUSTON	TX		09/19/2024	8.749	419,084		490,000
100167785	VALENCIA	CA		09/19/2024	7.275	2,840,724		4,000,000
100167786	KODAK	TN		09/19/2024	6.999	211,279		277,000
100167787	LAKE HAVASU CITY	AZ		09/19/2024	7.374	580,886		756,000
100167788	MILFORD	CT		09/19/2024	6.499	294,099		445,000
100167789	BALDWIN	NY		09/19/2024	7.750	509,028		650,000
100167790	SPRING	TX		09/19/2024	7.249	176,521		220,000
100167791	GAINESVILLE	FL		09/19/2024	7.624	183,476		297,000
100167792	SAN FRANCISCO	CA		09/19/2024	7.625	1,009,013		1,300,000
100167793	RESEDA	CA		09/19/2024	8.499	2,043,171		2,370,000
100167794	MONROE	GA		09/19/2024	7.124	377,053		460,000
100167795	DALLAS	TX		09/19/2024	7.374	189,706		250,000
100167796	BURTON	MI		09/19/2024	7.999	119,338		153,000
100167797	ROOSEVELT	NY		09/19/2024	7.999	430,024		525,000
100167798	READING	PA		09/19/2024	8.625	149,273		220,000
100167799	VAN NUYS	CA		09/19/2024	8.625	1,330,874		1,600,000
100167800	READING	PA		09/19/2024	8.500	236,988		320,000
100167801	READING	PA		09/19/2024	8.250	283,974		355,000
100167802	ATLANTA	GA		09/19/2024	7.874	310,739		438,000
100167803	UNIVERSAL CITY	TX		09/19/2024	8.874	180,543		230,000
100167804	BROOKS	KY		09/19/2024	7.374	266,520		360,000
100167805	DAVENPORT	FL		09/19/2024	7.874	326,669		390,000
100167806	SAINT MICHAELS	MD		09/19/2024	7.124	1,175,174		2,949,000
100167807	AMERICAN CANYON	CA		09/19/2024	7.874	3,087,619		4,350,000
100167808	READING	PA		09/19/2024	8.250	275,191		330,000
100167809	BOUND BROOK	NJ		09/19/2024	8.249	424,708		510,000
100167810	AKRON	OH		09/19/2024	7.250	117,210		145,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167811	MIAMI	FL		09/19/2024	8.200	486,497		595,000
100167812	HIALEAH	FL		09/19/2024	7.750	274,317		510,000
100167813	RIVERSIDE	CA		09/19/2024	8.374	839,889		1,000,000
100167814	TOMS RIVER	NJ		09/19/2024	9.499	503,806		590,000
100167815	SEATTLE	WA		09/19/2024	7.499	465,250		695,000
100167816	CALVERTON	NY		09/19/2024	7.624	497,540		610,000
100167817	LINDEN	NJ		09/19/2024	7.749	451,938		588,000
100167818	MORENO VALLEY	CA		09/19/2024	7.624	347,573		475,000
100167819	MASTIC	NY		09/19/2024	7.749	406,725		560,000
100167820	SAN MIGUEL DE ALLENDE	MEX		09/20/2024	9.450	398,350		674,136
100167821	CABO SAN LUCAS	MEX		09/20/2024	8.660	2,500,000		6,635,052
100167822	COLUMBIA	MD		09/20/2024	7.125	385,041		485,000
100167823	DECATUR	GA		09/20/2024	6.999	245,594		308,000
100167824	LAKEWOOD	CA		09/20/2024	8.375	509,774		820,000
100167825	JACKSONVILLE	FL		09/20/2024	6.499	147,282		210,000
100167826	KISSIMMEE	FL		09/20/2024	6.499	224,413		310,000
100167827	LITTLEROCK	CA		09/20/2024	8.625	364,861		455,000
100167828	EAST PROVIDENCE	RI		09/20/2024	7.499	267,316		389,900
100167829	PASCO	WA		09/20/2024	7.125	274,216		378,000
100167830	LAKE WORTH	FL		09/20/2024	7.125	643,864		950,000
100167831	SAN BERNARDINO	CA		09/20/2024	7.499	380,463		485,000
100167832	SAN ANTONIO	TX		09/20/2024	7.999	229,834		297,000
100167833	PHOENIX	AZ		09/20/2024	7.875	574,500		715,000
100167834	STOCKTON	CA		09/20/2024	7.875	137,758		165,000
100167835	SPRINGFIELD	MO		09/20/2024	6.375	232,646		312,000
100167836	ELLENWOOD	GA		09/20/2024	6.625	218,408		290,000
100167837	FALLS CHURCH	VA		09/20/2024	7.250	229,254		290,000
100167838	BUHL	ID		09/20/2024	7.125	180,220		250,000
100167839	CAPE CORAL	FL		09/20/2024	6.875	258,855		325,000
100167840	PALM BAY	FL		09/20/2024	6.875	206,653		345,000
100167841	EL PASO	TX		09/20/2024	6.499	216,751		293,000
100167842	KISSIMMEE	FL		09/20/2024	6.499	265,711		340,000
100167843	KILLINGLY	CT		09/20/2024	7.999	220,866		275,000
100167844	COLLEGE PARK	GA		09/20/2024	7.125	229,734		285,000
100167845	NORMAN	OK		09/20/2024	6.999	164,368		225,000
100167846	CLEARWATER	FL		09/20/2024	7.625	321,964		398,000
100167847	CONVERSE	TX		09/20/2024	7.499	190,608		235,000
100167848	FARIBAULT	MN		09/20/2024	8.375	132,509		160,000
100167849	ELKRIDGE	MD		09/20/2024	7.125	331,667		460,000
100167850	CHICAGO	IL		09/20/2024	7.999	141,463		230,000
100167851	GREENSBORO	NC		09/20/2024	8.375	152,964		205,000
100167852	WHITEWATER	CA		09/20/2024	6.750	464,014		660,000
100167853	LAREDO	TX		09/20/2024	7.125	199,195		270,000
100167854	BRIGHTON	CO		09/20/2024	7.250	314,196		439,000
100167855	CARSON CITY	NV		09/20/2024	6.625	385,696		550,000
100167856	CYPRESS	TX		09/20/2024	8.125	172,771		337,000
100167857	OXNARD	CA		09/20/2024	6.875	458,925		1,152,000
100167858	HOUSTON	TX		09/20/2024	7.625	275,929		344,000
100167859	TAMPA	FL		09/20/2024	8.125	261,183		365,000
100167860	AKRON	OH		09/20/2024	7.250	259,559		325,000
100167861	LAS VEGAS	NV		09/20/2024	6.999	256,341		365,000
100167862	HAMILTON	OH		09/20/2024	7.250	222,930		280,500
100167863	MIAMI	FL		09/20/2024	6.875	499,152		800,000
100167864	DALLAS	TX		09/20/2024	7.999	138,295		190,000
100167865	TUCSON	AZ		09/20/2024	7.125	246,320		325,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167866	PALM BAY	FL		09/20/2024	7.250	233,280		300,000
100167867	NEW BEDFORD	MA		09/20/2024	7.250	505,356		635,000
100167868	EVERETT	WA		09/20/2024	7.875	363,025		509,000
100167869	TRACY	CA		09/20/2024	7.499	531,776		760,000
100167870	LAS VEGAS	NV		09/20/2024	6.999	479,108		720,000
100167871	MONTGOMERY VILLAGE	MD		09/20/2024	7.625	232,882		320,000
100167872	KANSAS CITY	MO		09/20/2024	6.750	605,721		810,000
100167873	NAUGATUCK	CT		09/20/2024	7.250	298,281		375,000
100167874	LOS ANGELES	CA		09/20/2024	7.999	681,530		870,000
100167875	HYDE PARK	MA		09/20/2024	7.250	505,514		625,000
100167876	HUDSON	MA		09/20/2024	7.250	505,442		661,000
100167877	GARLAND	TX		09/20/2024	7.125	246,736		310,000
100167878	SAN DIEGO	CA		09/20/2024	7.375	436,291		742,300
100167879	MILWAUKEE	WI		09/20/2024	8.250	119,831		149,000
100167880	KATY	TX		09/20/2024	6.999	195,712		300,000
100167881	OAKLAND	CA		09/20/2024	8.375	435,375		530,000
100167882	BAKERSFIELD	CA		09/20/2024	7.375	524,251		675,000
100167883	NEW CARROLLTON	MD		09/20/2024	8.625	126,091		158,000
100167884	BLUE ISLAND	IL		09/20/2024	7.499	227,403		310,000
100167885	DALLAS	TX		09/20/2024	7.125	248,683		615,000
100167886	JACKSONVILLE	NC		09/20/2024	7.499	280,703		345,000
100167887	VICTORVILLE	CA		09/20/2024	7.125	215,908		370,000
100167888	MIAMI	FL		09/20/2024	6.999	368,187		565,000
100167889	OAKLAND	CA		09/20/2024	8.625	543,848		675,000
100167890	OCEAN CITY	MD		09/20/2024	7.999	252,174		300,000
100167891	CONVERSE	TX		09/20/2024	7.125	225,111		289,000
100167892	GREENSBORO	NC		09/20/2024	7.999	313,184		440,000
100167893	BURBANK	CA		09/20/2024	7.125	558,543		780,000
100167894	DALLAS	TX		09/20/2024	8.499	161,190		200,000
100167895	EVA	AL		09/20/2024	6.125	174,116		267,000
100167896	COLUMBUS	OH		09/20/2024	7.250	156,486		209,600
100167897	FORT MYERS	FL		09/20/2024	8.750	334,400		449,000
100167898	FOREST PARK	GA		09/20/2024	7.499	158,365		215,000
100167899	COLUMBUS	OH		09/20/2024	7.499	223,701		276,000
100167900	CHICAGO	IL		09/20/2024	7.875	324,841		449,000
100167901	HAMILTON	OH		09/20/2024	7.499	189,530		245,000
100167902	TWENTYNINE PALMS	CA		09/20/2024	7.499	516,429		640,000
100167903	LOS ANGELES	CA		09/20/2024	6.999	639,468		900,000
100167904	CHARLOTTE	NC		09/20/2024	8.750	207,887		285,000
100167905	OCALA	FL		09/20/2024	7.250	190,209		275,000
100167906	BIRMINGHAM	AL		09/20/2024	8.375	140,079		165,000
100167907	DALLAS	TX		09/20/2024	8.125	127,158		205,000
100167908	FORT WORTH	TX		09/20/2024	7.125	181,043		341,000
100167909	ASHLAND	NH		09/20/2024	7.999	219,581		419,000
100167910	MUSKEGON	MI		09/20/2024	7.625	173,524		223,000
100167911	KENOSHA	WI		09/20/2024	6.999	180,067		226,000
100167912	PHELAN	CA		09/20/2024	7.250	238,162		490,000
100167913	PORT CHARLOTTE	FL		09/20/2024	8.375	216,842		270,000
100167914	BALTIMORE	MD		09/20/2024	7.625	137,630		173,000
100167915	DANVERS	MA		09/20/2024	9.499	610,646		865,000
100167916	APPLE VALLEY	CA		09/20/2024	7.125	533,800		649,900
100167917	WHITTIER	CA		09/20/2024	6.999	1,481,328		1,800,000
100167918	LOS ANGELES	CA		09/20/2024	6.999	966,462		1,220,000
100167919	LAWTON	OK		09/20/2024	6.750	220,403		300,000
100167920	LAWRENCE	MA		09/20/2024	7.375	383,636		535,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167921	TALLAHASSEE	FL		09/20/2024	6.999	283,395		450,000
100167922	EL MIRAGE	CA		09/20/2024	7.625	205,811		300,000
100167923	KILLEEN	TX		09/20/2024	7.750	111,827		158,000
100167924	LOS ANGELES	CA		09/20/2024	7.125	301,473		825,000
100167925	FAYETTEVILLE	GA		09/20/2024	6.999	167,845		233,000
100167926	MIAMI	FL		09/20/2024	7.750	396,853		460,000
100167927	NEW ORLEANS	LA		09/20/2024	7.125	214,707		306,000
100167928	NEWBERG	OR		09/20/2024	8.375	384,568		475,000
100167929	STOCKTON	CA		09/20/2024	7.625	281,327		350,000
100167930	BULLHEAD CITY	AZ		09/20/2024	7.499	149,077		175,000
100167931	LOS ANGELES	CA		09/20/2024	7.875	712,785		916,000
100167932	LOS ANGELES	CA		09/20/2024	6.499	493,679		845,000
100167933	PARKVILLE	MD		09/20/2024	9.125	151,058		275,000
100167934	CAMBRIA	CA		09/20/2024	7.499	897,795		1,270,000
100167935	JOURDANTON	TX		09/20/2024	7.999	176,223		258,000
100167936	LAKE ARROWHEAD	CA		09/20/2024	7.250	735,735		1,090,000
100167937	MAGNOLIA	TX		09/20/2024	7.125	259,531		330,000
100167938	KANSAS CITY	MO		09/20/2024	8.875	143,435		165,000
100167939	MANTECA	CA		09/20/2024	7.499	676,580		780,000
100167940	PASADENA	TX		09/20/2024	8.999	643,407		891,400
100167941	HEMET	CA		09/20/2024	7.999	419,498		560,000
100167942	LAREDO	TX		09/20/2024	7.875	239,432		379,000
100167943	MISSION	TX		09/20/2024	7.625	155,827		330,000
100167944	HARRISBURG	NC		09/20/2024	7.750	1,619,671		2,100,000
100167945	HOFFMAN ESTATES	IL		09/20/2024	8.875	460,166		535,000
100167946	LOS ANGELES	CA		09/20/2024	7.499	690,439		865,000
100167947	INGLEWOOD	CA		09/20/2024	6.750	609,923		745,000
100167948	LARGO	FL		09/20/2024	8.499	1,081,698		1,180,000
100167949	CHICAGO	IL		09/20/2024	7.999	217,716		292,000
100167950	COMPTON	CA		09/20/2024	7.499	407,102		660,000
100167951	WOODSTOCK	VA		09/20/2024	7.125	248,150		332,000
100167952	LORENA	TX		09/20/2024	6.625	334,692		480,000
100167953	MANCHESTER	CT		09/20/2024	8.875	176,977		240,000
100167954	BOCA RATON	FL		09/20/2024	6.999	1,241,509		1,550,000
100167955	APPLE VALLEY	CA		09/20/2024	8.750	671,182		720,000
100167956	SAN DIEGO	CA		09/20/2024	6.999	476,426		800,000
100167957	ALISO VIEJO	CA		09/20/2024	8.625	838,859		900,000
100167958	PLEASANTON	TX		09/20/2024	7.750	109,968		162,000
100167959	SANTA CLARITA	CA		09/20/2024	8.999	873,488		1,048,000
100167960	VANCOUVER	WA		09/20/2024	7.999	383,896		450,000
100167961	LOS ANGELES	CA		09/20/2024	7.250	649,162		900,000
100167962	PORT HUENEME	CA		09/20/2024	7.125	322,372		395,000
100167963	APPLE VALLEY	CA		09/20/2024	6.750	215,957		669,000
100167964	SAN MARCOS	TX		09/20/2024	8.750	326,726		395,000
100167965	RIDGELAND	SC		09/20/2024	8.250	228,822		265,000
100167966	HYATTSVILLE	MD		09/20/2024	7.375	391,690		500,000
100167967	SAINT GEORGE ISLAND	FL		09/20/2024	7.125	522,954		666,000
100167968	SANTA ANA	CA		09/20/2024	7.250	654,616		793,000
100167969	SILVER SPRING	MD		09/20/2024	7.250	156,997		219,000
100167970	PATTERSON	CA		09/20/2024	8.250	513,980		605,000
100167971	SAN JOSE	CA		09/20/2024	7.999	727,967		1,570,000
100167972	CRETE	IL		09/20/2024	9.250	611,062		855,000
100167973	SUQUAMISH	WA		09/20/2024	6.999	305,231		425,000
100167974	SAN BERNARDINO	CA		09/20/2024	7.125	362,605		455,000
100167975	BAKERSFIELD	CA		09/20/2024	7.750	387,431		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100167976	MARGATE	FL		09/20/2024	6.875	406,838		500,000
100167977	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/20/2024	7.499	721,565		875,000
100167978	PENRYN	CA		09/20/2024	6.875	463,124		565,000
100167979	SEDONA	AZ		09/20/2024	6.499	259,576		2,700,000
100167980	BREA	CA		09/20/2024	8.999	1,519,632		1,680,000
100167981	DENVER	CO		09/20/2024	8.875	228,887		262,000
100167982	WELLS	MN		09/20/2024	9.750	205,018		298,000
100167983	BELTSVILLE	MD		09/20/2024	7.250	375,584		530,000
100167984	CUDJOE KEY	FL		09/20/2024	8.125	2,606,484		3,100,000
100167985	DOTHAN	AL		09/20/2024	6.875	237,362		295,000
100167986	OKLAHOMA CITY	OK		09/20/2024	8.125	180,122		213,000
100167987	DAYTON	TN		09/20/2024	7.125	229,937		291,000
100167988	SAN JACINTO	CA		09/20/2024	7.750	372,269		570,000
100167989	BLOSSOM	TX		09/20/2024	8.999	152,194		155,000
100167990	RICHMOND	CA		09/20/2024	7.125	443,073		530,000
100167991	GARDEN GROVE	CA		09/20/2024	8.875	274,845		1,150,000
100167992	LOS ANGELES	CA		09/20/2024	8.499	1,107,954		1,295,000
100167993	OLATHE	KS		09/20/2024	8.125	681,474		857,000
100167994	EL CAJON	CA		09/20/2024	7.999	1,001,196		1,185,000
100167995	BOWIE	MD		09/20/2024	7.750	418,737		520,000
100167996	LOS ANGELES	CA		09/20/2024	7.625	822,710		1,150,000
100167997	LOS ANGELES	CA		09/20/2024	7.499	1,912,816		2,310,000
100167998	CHULA VISTA	CA		09/20/2024	7.375	736,550		945,000
100167999	HOUSTON	TX		09/20/2024	7.999	343,895		430,000
100168000	KATY	TX		09/20/2024	7.125	300,407		395,000
100168001	COLFAX	CA		09/20/2024	7.999	582,370		700,000
100168002	MORRISTOWN	NJ		09/20/2024	7.499	1,274,003		1,600,000
100168003	MASHPEE	MA		09/20/2024	7.750	357,844		530,000
100168004	EL PASO	TX		09/20/2024	8.499	221,699		360,000
100168005	RICHMOND	CA		09/20/2024	7.999	496,561		650,000
100168006	TOMS RIVER	NJ		09/20/2024	7.375	307,848		373,000
100168007	REVERE	MA		09/20/2024	7.499	711,340		840,000
100168008	HAMILTON	NJ		09/20/2024	7.250	607,078		790,000
100168009	ALGONQUIN	IL		09/20/2024	7.250	433,490		600,000
100168010	HUNTLEY	IL		09/20/2024	9.625	361,977		440,000
100168011	SAN ANTONIO	TX		09/20/2024	7.125	1,422,761		1,900,000
100168012	BAKERSFIELD	CA		09/20/2024	8.625	738,799		835,000
100168013	RICHMOND	TX		09/20/2024	8.499	231,725		277,000
100168014	BENTONVILLE	AR		09/20/2024	6.999	787,244		961,000
100168015	SAINT GEORGE	UT		09/20/2024	8.999	549,781		598,000
100168016	ROCKWOOD	MI		09/20/2024	7.499	338,769		407,000
100168017	FLOWER MOUND	TX		09/20/2024	6.999	940,829		1,150,000
100168018	LULING	LA		09/20/2024	7.375	283,046		341,000
100168019	COLUMBIA	TN		09/20/2024	8.875	340,077		411,000
100168020	LAS VEGAS	NV		09/20/2024	7.990	341,557		460,000
100168021	LAS VEGAS	NV		09/20/2024	7.875	465,061		610,000
100168022	EAST PALO ALTO	CA		09/20/2024	7.250	573,494		995,000
100168023	SACRAMENTO	CA		09/20/2024	7.990	379,985		570,000
100168024	HOUSTON	TX		09/20/2024	7.990	308,320		395,000
100168025	ANNA	TX		09/20/2024	7.875	304,345		391,000
100168026	COLLEGE PLACE	WA		09/20/2024	7.500	310,667		610,000
100168027	HOUSTON	TX		09/20/2024	6.990	287,206		380,000
100168028	DIAMOND SPRINGS	CA		09/20/2024	6.875	628,868		1,108,000
100168029	GILROY	CA		09/20/2024	6.750	518,488		1,080,000
100168030	IRVINE	CA		09/20/2024	6.625	207,788		720,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168031	HOUSTON	TX		09/20/2024	6.990	283,440		375,000
100168032	HOUSTON	TX		09/20/2024	6.990	287,081		380,000
100168033	PUYALLUP	WA		09/20/2024	6.625	463,469		670,000
100168034	LAKE ARROWHEAD	CA		09/20/2024	7.625	368,254		465,000
100168035	YALAHA	FL		09/20/2024	7.250	763,871		1,400,000
100168036	DADEVILLE	AL		09/20/2024	6.990	600,754		840,000
100168037	MARYSVILLE	WA		09/20/2024	6.875	465,860		670,000
100168038	SAN PEDRO	CA		09/20/2024	7.625	436,599		538,000
100168039	LAUDERHILL	FL		09/20/2024	6.500	291,795		439,000
100168040	MEDINA	OH		09/20/2024	7.125	229,548		308,000
100168041	EL CERRITO	CA		09/20/2024	6.990	536,039		710,000
100168042	WENDELL	NC		09/20/2024	7.625	265,472		365,000
100168043	ELK GROVE	CA		09/20/2024	6.625	384,597		667,000
100168044	COSTA MESA	CA		09/20/2024	7.375	1,393,318		1,950,000
100168045	SAYREVILLE	NJ		09/20/2024	6.990	252,807		398,000
100168046	ANGIER	NC		09/20/2024	7.125	247,458		337,000
100168047	MONTVILLE	NJ		09/20/2024	6.625	403,251		585,000
100168048	PUYALLUP	WA		09/20/2024	7.125	311,096		575,000
100168049	WINTER GARDEN	FL		09/20/2024	7.990	552,048		686,000
100168050	INGLEWOOD	CA		09/20/2024	6.625	602,661		810,000
100168051	JERSEY CITY	NJ		09/20/2024	7.375	515,632		675,000
100168052	ATLANTIC CITY	NJ		09/20/2024	6.990	330,638		515,000
100168053	BURBANK	CA		09/20/2024	7.625	700,531		910,000
100168054	NORTH FORT MYERS	FL		09/20/2024	7.375	339,299		430,000
100168055	RICHMOND	VA		09/20/2024	6.990	273,026		362,000
100168056	PASADENA	CA		09/20/2024	7.500	697,598		970,000
100168057	CLERMONT	FL		09/20/2024	7.500	339,659		445,000
100168058	LAHAINA	HI		09/20/2024	6.875	1,104,041		1,600,000
100168059	LOGAN	UT		09/20/2024	7.375	420,408		595,000
100168060	SAN FERNANDO	CA		09/20/2024	7.500	654,805		880,000
100168061	INDIO	CA		09/20/2024	7.375	441,794		640,000
100168062	LOS ANGELES	CA		09/20/2024	6.625	594,980		1,630,000
100168063	CHESAPEAKE	VA		09/20/2024	6.875	315,650		528,000
100168064	PUNTA GORDA	FL		09/20/2024	7.375	477,848		630,000
100168065	CONCORD	NC		09/20/2024	6.875	264,597		445,000
100168066	CLARKDALE	AZ		09/20/2024	6.375	219,514		655,000
100168067	NORTH HOLLYWOOD	CA		09/20/2024	6.375	291,956		1,525,000
100168068	LAKE PLACID	FL		09/20/2024	6.990	294,687		396,000
100168069	SANTA MARIA	CA		09/20/2024	7.625	368,481		480,000
100168070	EL CAJON	CA		09/20/2024	7.500	330,963		430,000
100168071	SILVER SPRING	MD		09/20/2024	7.500	355,531		732,000
100168072	HOMER	AK		09/20/2024	6.990	483,798		730,000
100168073	EAST PALO ALTO	CA		09/20/2024	7.500	750,504		1,050,000
100168074	SODA SPRINGS	CA		09/20/2024	7.990	442,547		550,000
100168075	REHOBOTH	MA		09/20/2024	8.125	495,673		650,000
100168076	VALRICO	FL		09/20/2024	6.750	249,002		438,000
100168077	VIRGINIA BEACH	VA		09/20/2024	7.625	230,934		332,000
100168078	ROSEVILLE	CA		09/20/2024	6.990	422,383		700,000
100168079	EVERETT	WA		09/20/2024	7.625	505,618		700,000
100168080	BRIGANTINE	NJ		09/20/2024	6.990	249,779		553,000
100168081	SAN FRANCISCO	CA		09/20/2024	6.990	741,151		1,050,000
100168082	SCOTTSDALE	AZ		09/20/2024	7.990	411,995		1,315,000
100168083	NORTH LAS VEGAS	NV		09/20/2024	6.375	247,161		418,000
100168084	BIG BEAR CITY	CA		09/20/2024	7.125	204,541		295,000
100168085	MARYSVILLE	WA		09/20/2024	7.125	353,734		540,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168086	KAILUA KONA	HI		09/20/2024	7.500	927,687		1,210,000
100168087	LADERA RANCH	CA		09/20/2024	7.125	681,966		1,350,000
100168088	FREDERICKSBURG	VA		09/20/2024	6.875	299,214		405,000
100168089	NATIONAL CITY	CA		09/20/2024	7.375	309,073		950,000
100168090	BENSALEM	PA		09/20/2024	7.625	139,897		454,000
100168091	STATE COLLEGE	PA		09/20/2024	7.625	259,385		357,000
100168092	ARCADIA	CA		09/20/2024	7.375	407,736		1,355,000
100168093	PROVIDENCE	RI		09/20/2024	6.990	246,670		440,000
100168094	CONCORD	NC		09/20/2024	6.990	233,457		290,000
100168095	ATLANTA	GA		09/20/2024	6.875	250,493		430,410
100168096	SURPRISE	AZ		09/20/2024	6.990	211,546		426,000
100168097	SAINT PETERSBURG	FL		09/20/2024	7.500	409,980		636,000
100168098	WATSONVILLE	CA		09/20/2024	6.875	375,244		660,000
100168099	SURPRISE	AZ		09/20/2024	7.990	479,684		655,000
100168100	ELK GROVE	CA		09/20/2024	7.625	438,956		550,000
100168101	SALT LAKE CITY	UT		09/20/2024	6.625	395,991		580,000
100168102	ROSHARON	TX		09/20/2024	6.990	220,975		275,000
100168103	MCKINNEY	TX		09/20/2024	6.990	265,900		390,000
100168104	WOODLAND	CA		09/20/2024	6.990	314,325		495,000
100168105	CAMARILLO	CA		09/20/2024	6.990	297,472		895,000
100168106	LAGUNA BEACH	CA		09/20/2024	7.625	1,178,587		3,800,000
100168107	CHARLOTTE	NC		09/20/2024	7.625	262,856		340,000
100168108	PALM DESERT	CA		09/20/2024	6.990	271,806		365,000
100168109	MIRAMAR BEACH	FL		09/20/2024	6.990	656,897		1,240,000
100168110	CAPE CORAL	FL		09/20/2024	6.990	317,338		615,000
100168111	BIG BEAR CITY	CA		09/20/2024	7.375	336,874		550,000
100168112	CATHEDRAL CITY	CA		09/20/2024	7.375	324,955		530,000
100168113	SACRAMENTO	CA		09/20/2024	7.625	742,947		1,250,000
100168114	LA MIRADA	CA		09/20/2024	7.125	293,906		490,000
100168115	GRANITE BAY	CA		09/20/2024	7.125	569,781		756,000
100168116	POMONA	CA		09/20/2024	7.500	528,068		645,000
100168117	JACKSONVILLE	FL		09/20/2024	6.500	236,276		475,000
100168118	LAWRENCEVILLE	GA		09/20/2024	7.375	302,524		422,000
100168119	SAN DIEGO	CA		09/20/2024	6.990	302,536		725,000
100168120	TEMPLE HILLS	MD		09/20/2024	6.625	340,393		460,000
100168121	NEWARK	DE		09/20/2024	6.990	118,394		316,000
100168122	WHITE BEAR LAKE	MN		09/20/2024	6.990	204,714		290,000
100168123	FREDERICKSBURG	VA		09/20/2024	7.500	330,729		430,000
100168124	SEBRING	FL		09/20/2024	7.500	339,470		460,000
100168125	RICHMOND	CA		09/20/2024	6.625	359,641		728,000
100168126	INDIO	CA		09/20/2024	7.625	672,850		950,000
100168127	BURBANK	CA		09/20/2024	7.250	425,304		840,000
100168128	MIAMI	FL		09/20/2024	7.500	217,114		330,000
100168129	COPPEROPOLIS	CA		09/20/2024	6.990	320,631		535,000
100168130	BUFORD	GA		09/20/2024	6.990	338,877		450,000
100168131	MIAMI	FL		09/20/2024	7.500	267,914		370,000
100168132	PORT CHARLOTTE	FL		09/20/2024	6.990	257,198		510,000
100168133	ANNAPOLIS	MD		09/20/2024	7.990	612,160		750,000
100168134	DAVENPORT	FL		09/20/2024	7.625	396,530		515,000
100168135	NEW BRITAIN	CT		09/20/2024	6.625	289,350		420,000
100168136	MYRTLE BEACH	SC		09/20/2024	7.125	277,041		395,000
100168137	SAINT GEORGE	UT		09/20/2024	6.990	305,769		435,000
100168138	TWIN PEAKS	CA		09/20/2024	8.125	275,031		370,000
100168139	COROLLA	NC		09/20/2024	7.125	509,893		680,000
100168140	LYNCHBURG	VA		09/20/2024	6.990	284,058		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168141	HOUSTON	TX		09/20/2024	7.500	232,195		315,000
100168142	HOUSTON	TX		09/20/2024	7.500	232,204		305,000
100168143	FRESNO	CA		09/20/2024	6.990	283,512		400,000
100168144	SANTA ROSA BEACH	FL		09/20/2024	7.500	286,109		350,000
100168145	FRAMINGHAM	MA		09/20/2024	6.625	363,261		752,000
100168146	ROWLETT	TX		09/20/2024	7.500	224,605		315,000
100168147	CAPE CORAL	FL		09/20/2024	7.375	275,745		525,000
100168148	SECAUCUS	NJ		09/20/2024	6.990	457,991		655,000
100168149	MATTHEWS	NC		09/20/2024	7.375	217,121		277,000
100168150	ARLINGTON	TX		09/20/2024	7.375	258,288		340,000
100168151	ROME	GA		09/20/2024	6.990	202,109		279,000
100168152	FREMONT	CA		09/20/2024	7.625	905,671		1,185,000
100168153	LOS ANGELES	CA		09/20/2024	7.990	366,351		482,000
100168154	CORONA	CA		09/20/2024	7.625	397,755		621,000
100168155	SWAMPSCOTT	MA		09/20/2024	6.990	469,927		630,000
100168156	DESERT HOT SPRINGS	CA		09/20/2024	7.500	272,616		355,000
100168157	SANTA ROSA	CA		09/20/2024	6.500	399,256		750,000
100168158	ANGEL FIRE	NM		09/20/2024	7.875	675,959		835,000
100168159	MELISSA	TX		09/20/2024	6.990	310,507		440,000
100168160	EVERETT	WA		09/20/2024	6.990	429,297		610,000
100168161	FOLSOM	CA		09/20/2024	6.990	308,816		680,000
100168162	HUNTSVILLE	AL		09/20/2024	7.750	313,164		410,000
100168163	SOUTH PLAINFIELD	NJ		09/20/2024	6.500	445,943		759,000
100168164	EAST BRUNSWICK	NJ		09/20/2024	6.625	311,761		468,000
100168165	HARKER HEIGHTS	TX		09/20/2024	7.250	298,062		395,000
100168166	SOMERVILLE	MA		09/20/2024	7.500	736,040		955,000
100168167	AURORA	CO		09/20/2024	7.125	373,904		550,000
100168168	CLOVERDALE	CA		09/20/2024	7.125	360,186		547,000
100168169	BAKERSFIELD	CA		09/20/2024	7.375	409,834		600,000
100168170	FRESNO	CA		09/20/2024	7.125	321,643		490,000
100168171	LYNWOOD	CA		09/20/2024	6.375	389,038		570,000
100168172	EDISON	NJ		09/20/2024	7.375	206,676		270,000
100168173	BIG BEAR CITY	CA		09/20/2024	7.500	630,374		850,000
100168174	IDAHO FALLS	ID		09/20/2024	7.875	309,252		430,000
100168175	KEY WEST	FL		09/20/2024	6.250	223,548		585,000
100168176	OLD SAYBROOK	CT		09/20/2024	7.500	390,140		490,000
100168177	LAWNDALE	CA		09/20/2024	6.990	520,914		1,250,000
100168178	TWENTYNINE PALMS	CA		09/20/2024	6.875	275,830		365,000
100168179	FORT COLLINS	CO		09/20/2024	6.625	248,929		336,800
100168180	PHOENIX	AZ		09/20/2024	7.125	365,626		545,000
100168181	SUN CITY CENTER	FL		09/20/2024	6.625	239,833		375,000
100168182	SPRING	TX		09/20/2024	6.500	202,933		276,000
100168183	CHANDLER	AZ		09/20/2024	6.875	162,932		515,000
100168184	GILBERT	AZ		09/20/2024	6.990	398,898		566,000
100168185	WALNUT CREEK	CA		09/20/2024	7.625	257,236		1,380,000
100168186	BEND	OR		09/20/2024	6.875	350,374		651,900
100168187	ARNOLD	CA		09/20/2024	7.990	406,205		502,000
100168188	DUPONT	WA		09/20/2024	7.500	425,132		555,000
100168189	MEDFORD	OR		09/20/2024	7.875	397,961		495,000
100168190	LOMITA	CA		09/20/2024	7.625	636,257		886,000
100168191	COLUMBUS	OH		09/20/2024	6.990	283,950		400,000
100168192	MANASSAS	VA		09/20/2024	7.625	216,066		278,000
100168193	MANASSAS	VA		09/20/2024	7.625	216,038		278,000
100168194	PASADENA	CA		09/20/2024	6.875	628,710		1,550,000
100168195	GLENDALE	CA		09/20/2024	6.990	421,831		1,150,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168196	BLOOMFIELD	NJ		09/20/2024	7.625	540,370		700,000
100168197	MURRELLS INLET	SC		09/20/2024	7.375	353,772		499,000
100168198	VAN NUYS	CA		09/20/2024	7.990	672,949		830,000
100168199	FOLSOM	CA		09/20/2024	7.500	403,875		525,000
100168200	ROCKY FACE	GA		09/20/2024	7.250	219,435		288,200
100168201	BROOKLYN PARK	MN		09/20/2024	7.125	216,229		285,000
100168202	GLENDALE	AZ		09/20/2024	7.500	382,282		512,000
100168203	DURHAM	NC		09/20/2024	6.990	283,019		376,000
100168204	JENSEN BEACH	FL		09/20/2024	6.990	264,831		398,000
100168205	TACOMA	WA		09/20/2024	6.990	453,506		565,000
100168206	CHULA VISTA	CA		09/20/2024	6.500	270,263		825,000
100168207	ALLSTON	MA		09/20/2024	7.625	465,128		610,000
100168208	EAST LANSING	MI		09/20/2024	6.750	263,350		400,000
100168209	NEWARK	DE		09/20/2024	7.375	271,875		385,000
100168210	FULLERTON	CA		09/20/2024	7.500	645,540		790,000
100168211	SANTA BARBARA	CA		09/20/2024	6.990	1,292,689		1,800,000
100168212	ATLANTA	GA		09/20/2024	7.375	340,577		428,000
100168213	SAN MARCOS	CA		09/20/2024	7.500	509,127		725,000
100168214	JOHNSTOWN	OH		09/20/2024	7.375	609,728		850,000
100168215	MCKINNEY	TX		09/20/2024	7.500	303,360		393,000
100168216	LITHONIA	GA		09/20/2024	7.875	242,932		297,000
100168217	KINGMAN	AZ		09/20/2024	6.875	233,679		315,000
100168218	MERIDIAN	ID		09/20/2024	6.500	345,323		468,000
100168219	INDIANAPOLIS	IN		09/20/2024	7.500	207,373		255,000
100168220	SAN ANTONIO	TX		09/20/2024	8.125	349,711		457,900
100168221	RICHMOND	TX		09/20/2024	6.990	185,799		290,000
100168222	BORREGO SPRINGS	CA		09/20/2024	6.990	370,876		540,000
100168223	SHOW LOW	AZ		09/20/2024	7.875	747,152		994,000
100168224	WESTMINSTER	CA		09/20/2024	6.990	1,059,724		1,500,000
100168225	SACRAMENTO	CA		09/20/2024	7.125	358,978		525,000
100168226	EL CAJON	CA		09/20/2024	7.375	509,822		715,000
100168227	ZEPHYRHILLS	FL		09/20/2024	7.875	310,259		400,000
100168228	THE SEA RANCH	CA		09/20/2024	7.750	732,386		975,000
100168229	MURRIETA	CA		09/20/2024	6.990	422,435		599,000
100168230	POMPANO BEACH	FL		09/20/2024	7.375	491,978		700,000
100168231	KIRKLAND	WA		09/20/2024	7.125	207,430		273,000
100168232	SILVERDALE	WA		09/20/2024	7.500	366,308		495,000
100168233	BRISTOW	VA		09/20/2024	7.125	323,570		533,000
100168234	BURNSVILLE	MN		09/20/2024	7.625	307,924		375,000
100168235	WELDON	CA		09/20/2024	6.625	359,713		485,000
100168236	BAKERSFIELD	CA		09/20/2024	6.990	459,412		623,000
100168237	SAN ANTONIO	TX		09/20/2024	7.625	249,034		322,000
100168238	GRASS VALLEY	CA		09/20/2024	7.875	494,298		617,000
100168239	EVERETT	WA		09/20/2024	6.625	425,815		785,000
100168240	HILLSBOROUGH	NJ		09/20/2024	7.625	270,224		350,000
100168241	ROANOKE	TX		09/20/2024	7.500	251,849		327,000
100168242	LEANDER	TX		09/20/2024	7.875	299,098		365,000
100168243	CANTON	GA		09/20/2024	7.500	299,270		500,000
100168244	LITTLE ELM	TX		09/20/2024	6.875	215,804		365,000
100168245	DOUGLASVILLE	GA		09/20/2024	7.375	210,213		262,000
100168246	SHORELINE	WA		09/20/2024	7.500	1,040,783		1,350,000
100168247	MARYSVILLE	WA		09/20/2024	7.500	625,413		810,000
100168248	RIPON	CA		09/20/2024	7.500	504,750		730,000
100168249	OAKLEY	CA		09/20/2024	7.125	258,861		752,000
100168250	FREDERICKSBURG	VA		09/20/2024	7.250	336,204		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168251	INDIO	CA		09/20/2024	7.875	240,004		330,000
100168252	ELK GROVE	CA		09/20/2024	6.990	424,084		570,000
100168253	BOUNTIFUL	UT		09/20/2024	6.625	650,990		890,000
100168254	REDONDO BEACH	CA		09/20/2024	6.990	400,468		1,065,000
100168255	HONOLULU	HI		09/20/2024	7.500	387,721		510,000
100168256	ROSEVILLE	CA		09/20/2024	6.875	601,984		932,000
100168257	ORANGE	CA		09/20/2024	6.990	752,028		995,000
100168258	WINDSOR	CO		09/20/2024	7.875	269,767		435,000
100168259	SAINT GEORGE	UT		09/20/2024	6.990	481,559		645,000
100168260	BERKELEY	CA		09/20/2024	6.990	1,106,320		1,750,000
100168261	JACKSONVILLE BEACH	FL		09/20/2024	7.125	536,645		707,000
100168262	NORWALK	CT		09/20/2024	6.990	202,165		270,000
100168263	MOORESVILLE	NC		09/20/2024	6.990	253,396		335,000
100168264	COVENTRY	RI		09/20/2024	7.375	392,198		515,000
100168265	GULF BREEZE	FL		09/20/2024	7.990	680,821		930,000
100168266	ALBUQUERQUE	NM		09/20/2024	6.990	220,359		302,000
100168267	ANNA	TX		09/20/2024	7.990	284,782		365,000
100168268	SANTA BARBARA	CA		09/20/2024	6.990	452,460		2,500,000
100168269	FREDERICKSBURG	TX		09/20/2024	6.990	526,453		698,000
100168270	GILBERT	AZ		09/20/2024	6.990	406,289		556,000
100168271	SACRAMENTO	CA		09/20/2024	7.990	326,687		400,000
100168272	COLORADO SPRINGS	CO		09/20/2024	5.875	300,675		495,000
100168273	SAN JOSE	CA		09/20/2024	6.990	262,894		570,000
100168274	ODENTON	MD		09/20/2024	6.375	269,863		425,000
100168275	CARY	NC		09/20/2024	7.500	263,042		352,000
100168276	SAN DIEGO	CA		09/20/2024	7.500	226,794		545,000
100168277	PORT SAINT LUCIE	FL		09/20/2024	6.990	334,192		445,000
100168278	MONROE	NC		09/20/2024	7.500	332,593		445,000
100168279	MISSION VIEJO	CA		09/20/2024	7.500	398,271		566,000
100168280	DAVENPORT	FL		09/20/2024	6.990	466,661		659,000
100168281	WHEAT RIDGE	CO		09/20/2024	6.990	207,013		685,000
100168282	SAN JOSE	CA		09/20/2024	7.625	733,153		1,100,000
100168283	ATHENS	GA		09/20/2024	7.625	304,130		420,000
100168284	CITRUS HEIGHTS	CA		09/20/2024	7.625	364,000		449,000
100168285	NORCROSS	GA		09/20/2024	7.625	288,663		410,000
100168286	LAVEEN	AZ		09/20/2024	7.500	335,057		510,000
100168287	TOLLESON	AZ		09/20/2024	7.500	338,355		441,000
100168288	CANTON	MI		09/20/2024	6.990	260,328		355,000
100168289	TOLLESON	AZ		09/20/2024	7.500	290,233		377,000
100168290	ORLANDO	FL		09/20/2024	6.500	225,117		309,000
100168291	MAPLETON	UT		09/20/2024	6.990	770,150		1,060,000
100168292	DALTON	GA		09/20/2024	7.375	207,813		287,200
100168293	LOUISVILLE	KY		09/20/2024	7.500	309,121		400,000
100168294	FARMINGTON	UT		09/20/2024	7.375	302,474		395,000
100168295	BELTON	MO		09/20/2024	7.990	251,323		328,000
100168296	SAN DIEGO	CA		09/20/2024	7.500	1,344,414		1,740,000
100168297	WASHINGTON	DC		09/20/2024	7.625	269,043		380,000
100168298	ROCKLIN	CA		09/20/2024	6.875	481,664		645,000
100168299	MOOSIC	PA		09/20/2024	6.990	149,151		300,000
100168300	BAKERSFIELD	CA		09/20/2024	7.375	218,993		435,000
100168301	PALM BAY	FL		09/20/2024	7.990	226,110		302,000
100168302	WEST CHESTER	PA		09/20/2024	7.990	370,413		475,000
100168303	HASLET	TX		09/20/2024	7.625	232,703		290,000
100168304	WILMINGTON	DE		09/20/2024	6.990	311,596		445,000
100168305	LILBURN	GA		09/20/2024	6.990	279,880		365,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168306	WILMINGTON	NC		09/20/2024	7.990	241,278		311,000
100168307	PORT CHARLOTTE	FL		09/20/2024	7.990	472,666		590,000
100168308	KENT	WA		09/20/2024	7.375	442,526		580,000
100168309	KISSIMMEE	FL		09/20/2024	8.125	406,420		570,000
100168310	CLERMONT	FL		09/20/2024	7.375	370,291		456,000
100168311	SNELLVILLE	GA		09/20/2024	7.500	292,656		380,000
100168312	SAN TAN VALLEY	AZ		09/20/2024	7.500	325,698		425,000
100168313	EAGLES MERE	PA		09/20/2024	6.125	212,179		780,000
100168314	LAKE HARMONY	PA		09/20/2024	8.125	402,890		530,000
100168315	SAINT PAUL	MN		09/20/2024	7.625	243,671		315,000
100168316	TEMPE	AZ		09/20/2024	8.125	226,746		293,000
100168317	WARRENTON	VA		09/20/2024	7.625	233,022		530,000
100168318	CHULA VISTA	CA		09/20/2024	7.875	1,162,473		1,500,000
100168319	COLUMBIA	SC		09/20/2024	7.875	604,638		810,000
100168320	BRADLEY	CA		09/20/2024	7.500	308,872		438,000
100168321	SPRING	TX		09/20/2024	7.625	242,325		292,000
100168322	LAUREL	MD		09/20/2024	7.625	440,346		620,000
100168323	VACAVILLE	CA		09/20/2024	6.990	618,009		820,000
100168324	SALIDA	CO		09/20/2024	7.375	508,483		685,000
100168325	MILPITAS	CA		09/20/2024	8.125	1,082,895		1,325,000
100168326	LOS ANGELES	CA		09/20/2024	6.990	1,160,414		1,655,000
100168327	ATHENS	GA		09/20/2024	6.990	272,002		383,000
100168328	LIVONIA	MI		09/20/2024	7.625	220,512		285,000
100168329	SPLENDORA	TX		09/20/2024	7.375	219,227		266,000
100168330	LAKESIDE	CA		09/20/2024	6.990	453,369		720,000
100168331	FORT LAUDERDALE	FL		09/20/2024	7.125	709,704		1,020,000
100168332	ROSEVILLE	CA		09/20/2024	6.750	284,588		570,000
100168333	FALLS CHURCH	VA		09/20/2024	7.125	773,508		1,200,000
100168334	IRVING	TX		09/20/2024	7.250	308,986		404,000
100168335	COLORADO SPRINGS	CO		09/20/2024	5.990	288,297		440,000
100168336	BONITA SPRINGS	FL		09/20/2024	7.625	303,081		450,000
100168337	SACRAMENTO	CA		09/20/2024	7.500	299,534		394,000
100168338	MARTINEZ	GA		09/20/2024	7.625	235,659		285,000
100168339	CHARLOTTE	NC		09/20/2024	7.625	216,896		285,000
100168340	PROVO	UT		09/20/2024	7.500	206,411		360,000
100168341	CARROLLTON	TX		09/20/2024	7.375	275,488		360,000
100168342	HOUGHTON LAKE	MI		09/25/2024	7.490	503,762		652,000
100168343	PORTLAND	OR		09/25/2024	6.990	713,658		940,000
100168344	FLAGSTAFF	AZ		09/25/2024	6.875	480,856		718,500
100168345	SHARPSBURG	GA		09/25/2024	7.125	426,860		557,000
100168346	PANAMA CITY BEACH	FL		09/25/2024	6.625	557,472		781,000
100168347	ANN ARBOR	MI		09/25/2024	6.875	389,645		545,000
100168348	BATON ROUGE	LA		09/25/2024	7.500	257,813		330,000
100168349	CRANDALL	TX		09/25/2024	5.625	154,636		210,000
100168350	OCEAN ISLE BEACH	NC		09/25/2024	5.990	196,293		268,000
100168351	HOUSTON	TX		09/25/2024	5.990	232,815		332,000
100168352	MIAMI	FL		09/25/2024	7.000	239,264		310,000
100168353	CARTHAGE	NC		09/25/2024	5.750	184,408		242,000
100168354	LA QUINTA	CA		09/25/2024	5.750	486,290		705,500
100168355	CONWAY	SC		09/25/2024	5.990	179,448		237,000
100168356	VERO BEACH	FL		09/25/2024	5.500	348,396		505,000
100168357	CONVERSE	TX		09/25/2024	5.990	183,576		245,000
100168358	FOREST PARK	GA		09/25/2024	7.625	202,922		250,000
100168359	HOUSTON	TX		09/25/2024	6.250	230,388		314,000
100168360	BIXBY	OK		09/25/2024	6.875	229,724		295,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168361	OCALA	FL		09/25/2024	6.375	213,990		286,000
100168362	ARLINGTON	TN		09/25/2024	7.625	246,032		332,500
100168363	INDIANAPOLIS	IN		09/25/2024	7.125	239,303		311,000
100168364	TAYLOR	TX		09/25/2024	7.375	242,161		315,000
100168365	DESTIN	FL		09/25/2024	6.499	203,506		270,000
100168366	KENNESAW	GA		09/25/2024	7.625	249,037		306,000
100168367	TYBEE ISLAND	GA		09/25/2024	7.500	244,484		315,000
100168368	DAVENPORT	FL		09/25/2024	5.625	233,611		335,000
100168369	CARROLLTON	TX		09/25/2024	7.625	250,709		325,000
100168370	OKLAHOMA CITY	OK		09/25/2024	6.250	229,394		312,000
100168371	VALDOSTA	GA		09/25/2024	5.990	232,019		308,000
100168372	TULSA	OK		09/25/2024	6.625	244,385		300,000
100168373	OWINGS MILLS	MD		09/25/2024	7.500	249,574		322,500
100168374	SAVANNAH	GA		09/25/2024	6.875	248,945		329,000
100168375	COLUMBUS	OH		09/25/2024	7.375	251,342		328,000
100168376	POCATELLO	ID		09/25/2024	7.990	254,134		425,000
100168377	NAMPA	ID		09/25/2024	7.990	255,100		309,000
100168378	NORTH BRUNSWICK	NJ		09/25/2024	6.990	250,790		337,000
100168379	PILOT POINT	TX		09/25/2024	7.625	256,414		379,500
100168380	MONROE	NC		09/25/2024	7.375	257,949		337,000
100168381	CLEVELAND	TN		09/25/2024	7.875	256,828		315,000
100168382	SAINT AUGUSTINE	FL		09/25/2024	6.375	246,120		325,000
100168383	CHARLOTTE	NC		09/25/2024	6.990	254,744		330,000
100168384	FORT WORTH	TX		09/25/2024	6.125	248,689		350,000
100168385	FORT WORTH	TX		09/25/2024	5.990	245,931		339,000
100168386	WOODBURY	MN		09/25/2024	6.624	252,605		365,000
100168387	DAPHNE	AL		09/25/2024	6.250	256,102		350,000
100168388	ATLANTA	GA		09/25/2024	6.625	254,649		344,000
100168389	DAYTON	MN		09/25/2024	5.500	243,083		339,000
100168390	LONGMEADOW	MA		09/25/2024	7.624	263,652		328,000
100168391	KATY	TX		09/25/2024	6.375	251,949		335,000
100168392	HOPEWELL	VA		09/25/2024	6.875	260,996		340,000
100168393	GREEN BAY	WI		09/25/2024	7.625	269,295		340,000
100168394	GRAND JUNCTION	CO		09/25/2024	7.625	272,679		355,000
100168395	TIOGA	TX		09/25/2024	7.875	269,476		326,000
100168396	SAN MARCOS	TX		09/25/2024	5.990	253,746		379,500
100168397	MANDEVILLE	LA		09/25/2024	8.125	271,157		340,000
100168398	SAN MARCOS	TX		09/25/2024	6.250	263,809		375,000
100168399	ODESSA	TX		09/25/2024	8.125	263,245		323,000
100168400	MCKINNEY	TX		09/25/2024	5.875	256,564		375,000
100168401	DUNSMUIR	CA		09/25/2024	7.625	272,588		330,000
100168402	SAN MARCOS	TX		09/25/2024	5.990	251,358		369,000
100168403	WEYMOUTH	MA		09/25/2024	6.990	273,073		385,000
100168404	XENIA	OH		09/25/2024	6.125	264,807		332,000
100168405	AUBURN	GA		09/25/2024	6.125	266,530		378,000
100168406	ARLINGTON	TX		09/25/2024	7.124	269,997		350,000
100168407	HAMPSHIRE	IL		09/25/2024	5.125	254,671		380,000
100168408	CHARLOTTE	NC		09/25/2024	8.125	276,308		356,500
100168409	ZELLWOOD	FL		09/25/2024	5.990	265,771		420,000
100168410	WINDERMERE	FL		09/25/2024	6.990	273,549		356,000
100168411	RALEIGH	NC		09/25/2024	7.124	278,201		361,500
100168412	NORTH PORT	FL		09/25/2024	7.624	277,892		340,000
100168413	MESQUITE	TX		09/25/2024	6.875	271,249		355,000
100168414	KATY	TX		09/25/2024	7.500	281,851		360,000
100168415	CONCORD	NC		09/25/2024	7.375	280,964		367,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168416	COLONIAL BEACH	VA		09/25/2024	7.875	284,798		370,000
100168417	ARCOLA	TX		09/25/2024	6.125	272,021		340,000
100168418	ANNA	TX		09/25/2024	6.990	276,550		428,000
100168419	MONROE	OH		09/25/2024	7.624	287,699		383,000
100168420	AUSTIN	TX		09/25/2024	6.990	282,342		425,000
100168421	BRADENTON	FL		09/25/2024	6.875	280,412		370,000
100168422	GASTONIA	NC		09/25/2024	7.500	291,832		398,000
100168423	RIDGELAND	SC		09/25/2024	8.125	291,205		352,000
100168424	SONOMA	CA		09/25/2024	6.624	282,162		375,000
100168425	MIDLOTHIAN	VA		09/25/2024	6.875	286,311		401,000
100168426	DURHAM	NC		09/25/2024	7.000	291,949		380,000
100168427	CONCORD	NC		09/25/2024	6.624	281,752		374,000
100168428	WASHINGTON	UT		09/25/2024	5.990	282,004		390,000
100168429	BRASELTON	GA		09/25/2024	5.990	278,465		414,000
100168430	COLUMBUS	OH		09/25/2024	6.624	279,095		370,000
100168431	ACWORTH	GA		09/25/2024	6.250	286,109		407,000
100168432	GEORGETOWN	TX		09/25/2024	5.500	273,346		397,000
100168433	OAKHURST	CA		09/25/2024	7.625	296,937		359,000
100168434	PHILADELPHIA	PA		09/25/2024	7.625	294,597		385,000
100168435	ARCOLA	TX		09/25/2024	6.125	287,008		358,000
100168436	GRAPEVINE	TX		09/25/2024	8.625	302,488		415,000
100168437	LEANDER	TX		09/25/2024	7.125	294,458		366,000
100168438	DALLAS	GA		09/25/2024	5.990	284,694		410,000
100168439	ROUND ROCK	TX		09/25/2024	6.625	293,498		390,000
100168440	YOUNGSVILLE	NC		09/25/2024	7.375	300,859		390,000
100168441	SAUTEE NACOOCHEE	GA		09/25/2024	7.500	300,873		415,000
100168442	ROUND ROCK	TX		09/25/2024	6.875	293,651		390,000
100168443	AUSTIN	TX		09/25/2024	6.990	294,204		395,000
100168444	COLLEGE PARK	GA		09/25/2024	6.990	296,558		387,000
100168445	MCDONOUGH	GA		09/25/2024	7.875	308,596		382,000
100168446	KNOXVILLE	TN		09/25/2024	7.125	301,618		379,000
100168447	LAS VEGAS	NV		09/25/2024	6.250	296,963		395,000
100168448	EUREKA	CA		09/25/2024	6.750	303,042		409,000
100168449	AUBURN	AL		09/25/2024	7.375	312,024		408,000
100168450	SOUTH PADRE ISLAND	TX		09/25/2024	7.124	308,707		480,000
100168451	FORT WORTH	TX		09/25/2024	7.625	311,921		378,000
100168452	MONROE	NC		09/25/2024	6.500	309,311		414,000
100168453	BETHLEHEM	GA		09/25/2024	6.875	311,300		412,000
100168454	RALEIGH	NC		09/25/2024	7.375	317,802		414,000
100168455	CONCORD	NC		09/25/2024	7.625	319,533		419,000
100168456	COLUMBUS	OH		09/25/2024	6.250	305,741		384,000
100168457	VICTORVILLE	CA		09/25/2024	7.500	321,486		415,000
100168458	NORTH LAS VEGAS	NV		09/25/2024	5.990	303,692		411,000
100168459	ANNA	TX		09/25/2024	6.990	317,036		527,000
100168460	ANNA	TX		09/25/2024	6.990	312,272		509,000
100168461	GAINESVILLE	VA		09/25/2024	6.624	315,238		417,000
100168462	CHARLOTTE	NC		09/25/2024	7.625	321,191		395,000
100168463	MONROE	NC		09/25/2024	5.990	302,834		390,000
100168464	ST CHARLES	IL		09/25/2024	6.250	312,210		392,000
100168465	CLINTON	MD		09/25/2024	5.990	309,711		484,000
100168466	DELAWARE	OH		09/25/2024	5.625	303,854		445,000
100168467	HOUSTON	TX		09/25/2024	7.375	324,300		420,000
100168468	OCEAN PARK	WA		09/25/2024	7.375	329,281		428,000
100168469	VAIL	AZ		09/25/2024	5.500	304,533		435,000
100168470	WAKE FOREST	NC		09/25/2024	6.624	323,282		470,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168471	MONROE	NC		09/25/2024	6.250	319,395		401,000
100168472	FRESNO	CA		09/25/2024	6.625	323,364		427,000
100168473	SACRAMENTO	CA		09/25/2024	7.500	338,974		438,000
100168474	KELLER	TX		09/25/2024	7.625	330,135		403,000
100168475	GAINESVILLE	GA		09/25/2024	7.500	338,206		410,000
100168476	ARGYLE	TX		09/25/2024	5.990	318,552		470,000
100168477	SOUTH BEACH	OR		09/25/2024	8.125	344,395		455,000
100168478	STEPHENS CITY	VA		09/25/2024	6.125	327,539		437,000
100168479	LARGO	FL		09/25/2024	5.990	314,557		432,000
100168480	AURORA	CO		09/25/2024	7.125	336,144		440,000
100168481	SARASOTA	FL		09/25/2024	7.089	341,888		545,000
100168482	CASA GRANDE	AZ		09/25/2024	8.125	349,404		420,000
100168483	TUNNEL HILL	GA		09/25/2024	7.125	333,285		446,000
100168484	PALM DESERT	CA		09/25/2024	6.990	335,442		440,000
100168485	CARLTON	MN		09/25/2024	7.375	345,560		425,000
100168486	WOODSTOCK	GA		09/25/2024	6.875	350,844		481,000
100168487	CARY	NC		09/25/2024	6.999	340,734		475,000
100168488	CUMMING	GA		09/25/2024	7.490	360,681		442,000
100168489	KANSAS CITY	MO		09/25/2024	6.750	348,592		475,000
100168490	FRESNO	CA		09/25/2024	6.625	345,585		431,000
100168491	DEER PARK	WA		09/25/2024	7.250	377,195		490,000
100168492	OAKLEY	CA		09/25/2024	7.125	378,373		525,000
100168493	DURHAM	NC		09/25/2024	6.999	365,914		478,500
100168494	GRAHAM	WA		09/25/2024	7.375	386,661		510,000
100168495	MANCHESTER	NH		09/25/2024	7.625	379,104		500,000
100168496	BIRMINGHAM	AL		09/25/2024	7.490	387,569		495,000
100168497	ARGYLE	TX		09/25/2024	5.990	338,713		460,000
100168498	FREDERICKSBURG	TX		09/25/2024	7.500	370,762		465,000
100168499	WINCHESTER	VA		09/25/2024	6.250	357,667		480,000
100168500	FREDERICK	MD		09/25/2024	6.125	372,800		500,000
100168501	COVINGTON	KY		09/25/2024	7.375	388,514		532,000
100168502	PARK RIDGE	IL		09/25/2024	7.875	401,352		485,000
100168503	BEAUFORT	SC		09/25/2024	7.124	393,073		485,000
100168504	DOWNINGTOWN	PA		09/25/2024	7.124	391,500		511,000
100168505	WORCESTER	MA		09/25/2024	6.990	405,758		530,000
100168506	SALADO	TX		09/25/2024	7.490	396,683		521,000
100168507	AUSTIN	TX		09/25/2024	7.124	401,014		490,000
100168508	MELISSA	TX		09/25/2024	7.625	415,396		610,000
100168509	CHANTILLY	VA		09/25/2024	6.875	404,130		542,000
100168510	ASHFORD	WA		09/25/2024	6.624	400,257		565,000
100168511	CHARLOTTE	NC		09/25/2024	7.375	416,115		545,000
100168512	PORT ORCHARD	WA		09/25/2024	6.875	411,462		540,000
100168513	MCKINNEY	TX		09/25/2024	6.624	404,793		550,000
100168514	CANYON LAKE	TX		09/25/2024	7.875	424,356		600,000
100168515	WASHINGTON	UT		09/25/2024	7.125	428,506		560,000
100168516	RANCHO CORDOVA	CA		09/25/2024	5.625	369,913		530,000
100168517	PORT ORCHARD	WA		09/25/2024	6.625	434,567		578,000
100168518	SAVANNAH	GA		09/25/2024	6.990	441,292		580,000
100168519	PERRIS	CA		09/25/2024	6.999	452,572		631,000
100168520	MASHPEE	MA		09/25/2024	7.625	457,223		560,000
100168521	PALM SPRINGS	CA		09/25/2024	8.125	504,385		640,000
100168522	MAPLE VALLEY	WA		09/25/2024	6.875	468,372		690,000
100168523	NAPLES	FL		09/25/2024	7.375	489,819		635,000
100168524	LAS VEGAS	NV		09/25/2024	7.375	477,271		623,000
100168525	MADERA	CA		09/25/2024	7.125	454,595		590,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168526	FONTANA	CA		09/25/2024	6.875	455,452		595,000
100168527	PHILADELPHIA	PA		09/25/2024	7.125	496,050		610,000
100168528	SEDONA	AZ		09/25/2024	7.624	551,413		710,000
100168529	CORAOPOLIS	PA		09/25/2024	6.999	480,487		694,000
100168530	FEDERAL WAY	WA		09/25/2024	7.625	525,800		640,000
100168531	JERSEY CITY	NJ		09/25/2024	7.375	475,335		670,000
100168532	SIMI VALLEY	CA		09/25/2024	6.750	509,027		735,000
100168533	SOUTH LAKE TAHOE	CA		09/25/2024	8.125	515,117		628,000
100168534	DENVER	CO		09/25/2024	7.990	566,282		800,000
100168535	PAUMA VALLEY	CA		09/25/2024	7.125	558,838		725,000
100168536	DAWSONVILLE	GA		09/25/2024	6.625	499,767		620,000
100168537	BRENTWOOD	CA		09/25/2024	7.124	607,782		795,000
100168538	CONCORD	CA		09/25/2024	6.990	568,428		740,000
100168539	CRIPPLE CREEK	CO		09/25/2024	7.490	548,762		680,000
100168540	MARYSVILLE	WA		09/25/2024	6.875	634,737		845,000
100168541	RIVER EDGE	NJ		09/25/2024	7.500	664,900		807,000
100168542	BENICIA	CA		09/25/2024	7.625	699,267		870,000
100168543	LAKEWOOD	NJ		09/25/2024	7.375	624,218		815,000
100168544	DENVER	CO		09/25/2024	6.999	677,324		861,000
100168545	JERSEY CITY	NJ		09/25/2024	6.999	560,370		735,000
100168546	NATIONAL CITY	CA		09/25/2024	6.624	591,293		735,000
100168547	WICKENBURG	AZ		09/25/2024	7.624	700,106		882,000
100168548	MANZANITA	OR		09/25/2024	7.124	761,273		1,382,000
100168549	WASHINGTON	DC		09/25/2024	6.875	658,759		1,002,000
100168550	PENSACOLA BEACH	FL		09/25/2024	7.990	794,227		1,050,000
100168551	HOWELL	NJ		09/25/2024	7.124	724,130		941,000
100168552	HARDEEVILLE	SC		09/25/2024	7.624	427,948		670,000
100168553	BRIAN HEAD	UT		09/25/2024	6.624	446,506		683,300
100168554	LOS ANGELES	CA		09/25/2024	7.000	1,001,057		1,400,000
100168555	JERSEY CITY	NJ		09/25/2024	6.999	1,070,846		1,576,000
100168556	TUCSON	AZ		09/25/2024	7.125	340,740		475,000
100168557	COLTON	CA		09/25/2024	6.375	353,039		500,000
100168558	PINETOP	AZ		09/25/2024	6.499	642,603		910,490
100168559	PORT ORCHARD	WA		09/25/2024	6.533	505,737		668,000
100168560	BATAVIA	OH		09/25/2024	7.990	314,587		390,000
100168561	NORWALK	CA		09/25/2024	6.990	1,266,191		1,675,000
100168562	HONOLULU	HI		09/25/2024	7.125	264,029		342,000
100168563	ARNOLD	CA		09/25/2024	6.624	280,682		425,000
100168564	CLAYTON	GA		09/25/2024	6.625	512,912		707,000
100168565	RENTON	WA		09/25/2024	6.499	783,546		1,050,000
100168566	GUYTON	GA		09/25/2024	7.375	293,404		380,000
100168567	LAS VEGAS	NV		09/25/2024	6.000	295,837		450,000
100168568	LYNCHBURG	VA		09/25/2024	7.125	271,262		335,000
100168569	CRESTLINE	CA		09/25/2024	6.624	240,704		315,000
100168570	WESTFIELD	IN		09/25/2024	7.625	249,203		304,000
100168571	BILLINGS	MT		09/25/2024	8.125	289,135		381,000
100168572	CLEMSON	SC		09/25/2024	7.990	280,611		340,000
100168573	VENICE	FL		09/25/2024	7.624	266,701		353,000
100168574	SCHERTZ	TX		09/25/2024	6.624	238,553		310,000
100168575	SPRING HILL	FL		09/25/2024	7.125	411,791		560,000
100168576	HUDSON	WI		09/25/2024	7.125	292,545		380,000
100168577	BRADENTON	FL		09/25/2024	5.990	325,421		525,000
100168578	AUBURN	PA		09/25/2024	7.500	193,121		263,000
100168579	SAN ANTONIO	TX		09/25/2024	5.625	198,387		266,000
100168580	NAPLES	FL		09/25/2024	7.125	467,360		608,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168581	BURNET	TX		09/25/2024	7.875	261,781		370,000
100168582	OAK ISLAND	NC		09/25/2024	7.125	747,198		972,500
100168583	CALABASH	NC		09/25/2024	7.625	274,368		348,000
100168584	LAKE LURE	NC		09/25/2024	6.250	304,367		415,000
100168585	HICKORY	NC		09/25/2024	5.750	234,492		352,000
100168586	LOCUST GROVE	VA		09/25/2024	7.500	336,886		413,000
100168587	WILLIS	TX		09/25/2024	7.124	605,579		800,000
100168588	GASTONIA	NC		09/25/2024	5.750	285,196		390,000
100168589	MILLVILLE	DE		09/25/2024	5.990	307,385		390,000
100168590	FLORIDA CITY	FL		09/25/2024	5.990	317,909		422,000
100168591	HOUSTON	TX		09/25/2024	6.250	250,728		323,000
100168592	FUQUAY VARINA	NC		09/25/2024	5.750	320,999		438,000
100168593	GULF SHORES	AL		09/25/2024	6.250	366,613		460,000
100168594	WILMINGTON	NC		09/25/2024	5.990	324,815		411,000
100168595	SHERIDAN	IN		09/25/2024	7.875	247,230		316,000
100168596	KILL DEVIL HILLS	NC		09/25/2024	7.625	678,383		843,000
100168597	POINCIANA	FL		09/25/2024	7.125	288,112		405,000
100168598	FUQUAY VARINA	NC		09/25/2024	5.625	331,694		435,800
100168599	LAS VEGAS	NV		09/25/2024	6.500	481,413		600,000
100168600	BUNNELL	FL		09/25/2024	5.625	193,237		300,000
100168601	KNOXVILLE	TN		09/25/2024	7.000	362,118		473,000
100168602	PROVINCETOWN	MA		09/25/2024	7.375	661,499		880,000
100168603	TRUCKEE	CA		09/25/2024	8.625	546,287		673,000
100168604	DELTAVILLE	VA		09/25/2024	7.625	287,866		438,000
100168605	MONETA	VA		09/25/2024	7.000	566,551		745,000
100168606	SLIDELL	LA		09/25/2024	7.375	436,131		593,000
100168607	EASLEY	SC		09/25/2024	7.500	248,503		305,000
100168608	LUSBY	MD		09/25/2024	6.625	457,948		600,000
100168609	BELLA VISTA	AR		09/25/2024	6.624	599,337		795,000
100168610	FRANKFORT	IL		09/25/2024	7.125	306,621		402,000
100168611	THREE RIVERS	MI		09/25/2024	7.375	398,622		520,000
100168612	BRANSON WEST	MO		09/25/2024	7.750	246,316		317,500
100168613	CRYSTAL BEACH	TX		09/25/2024	7.124	240,118		315,000
100168614	GREENVILLE	SC		09/25/2024	6.125	296,816		401,000
100168615	SAN DIEGO	CA		09/25/2024	7.875	525,641		800,000
100168616	CORONA	CA		09/25/2024	7.125	576,160		755,000
100168617	SAN DIEGO	CA		09/25/2024	7.250	1,105,047		1,375,000
100168618	ANAHEIM	CA		09/25/2024	6.625	364,810		960,000
100168619	BIG PINE KEY	FL		09/25/2024	8.250	867,060		1,024,000
100168620	RALEIGH	NC		09/25/2024	6.500	300,735		405,000
100168621	WINTER GARDEN	FL		09/25/2024	7.500	364,753		475,000
100168622	WILSON	NC		09/25/2024	8.625	401,784		510,000
100168623	LAWNDALE	CA		09/25/2024	7.125	652,197		910,000
100168624	NEWPORT BEACH	CA		09/25/2024	6.750	1,453,051		3,350,000
100168625	OAKLAND	CA		09/25/2024	7.250	1,160,436		2,090,000
100168626	ROSEVILLE	CA		09/25/2024	7.750	617,809		740,000
100168627	HUNTINGTON BEACH	CA		09/25/2024	7.500	1,124,272		1,550,000
100168628	LOS ANGELES	CA		09/25/2024	6.875	410,439		680,000
100168629	WEST CHESTER	PA		09/25/2024	8.375	772,663		939,000
100168630	BRADENTON	FL		09/25/2024	8.000	376,284		450,000
100168631	BAKERSFIELD	CA		09/25/2024	6.875	498,689		610,000
100168632	RICHMOND	CA		09/25/2024	8.000	333,319		475,000
100168633	MANSFIELD	TX		09/25/2024	7.375	419,462		535,000
100168634	GARLAND	TX		09/25/2024	6.875	344,185		448,000
100168635	LOS ANGELES	CA		09/25/2024	6.875	1,999,568		4,100,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168636	GARDEN GROVE	CA		09/25/2024	7.500	733,186		950,000
100168637	VIRGINIA BEACH	VA		09/25/2024	7.125	283,173		370,000
100168638	KATY	TX		09/25/2024	7.500	402,091		500,000
100168639	PORT ST. LUCIE	FL		09/25/2024	7.125	278,037		523,000
100168640	MYRTLE BEACH	SC		09/25/2024	7.250	308,459		410,000
100168641	PARLIER	CA		09/25/2024	7.125	380,789		575,000
100168642	SELMA	CA		09/25/2024	7.125	298,736		450,000
100168643	PARLIER	CA		09/25/2024	7.125	364,064		550,000
100168644	PARLIER	CA		09/25/2024	7.125	236,306		355,000
100168645	PARLIER	CA		09/25/2024	7.125	318,848		480,000
100168646	SELMA	CA		09/25/2024	7.125	281,167		423,000
100168647	BLUFFTON	SC		09/25/2024	7.375	1,092,443		1,530,000
100168648	SEDONA	AZ		09/25/2024	8.874	1,338,553		1,767,000
100168649	SCOTTSDALE	AZ		09/25/2024	7.874	1,141,034		1,369,000
100168650	MARIETTA	GA		09/25/2024	7.624	297,760		370,000
100168651	STONE MOUNTAIN	GA		09/25/2024	8.749	302,232		374,000
100168652	RANCHO SANTA MARGARITA	CA		09/25/2024	6.999	730,404		900,000
100168653	PENSACOLA BEACH	FL		09/25/2024	7.624	266,159		395,000
100168654	CHARLOTTE	NC		09/25/2024	7.249	360,493		445,000
100168655	CHARLOTTE	NC		09/25/2024	7.125	904,047		1,730,000
100168656	SAN FRANCISCO	CA		09/25/2024	7.625	1,143,967		1,900,000
100168657	OAKLAND PARK	FL		09/25/2024	8.499	374,259		465,000
100168658	LEASBURG	NC		09/25/2024	8.499	532,114		598,000
100168659	CALABASAS	CA		09/25/2024	7.250	1,310,081		2,550,000
100168660	SPARTA	NJ		09/25/2024	8.499	350,819		425,000
100168661	JERSEY CITY	NJ		09/25/2024	7.999	1,807,901		2,930,000
100168662	SAN FRANCISCO	CA		09/25/2024	7.125	801,272		1,300,000
100168663	GLENDALE	AZ		09/25/2024	7.500	375,627		455,000
100168664	GLEN COVE	NY		09/25/2024	8.375	605,623		730,000
100168665	WEST PALM BEACH	FL		09/25/2024	7.499	362,481		455,000
100168666	LILBURN	GA		09/25/2024	7.374	737,992		885,000
100168667	CLEARWATER	FL		09/25/2024	7.375	317,553		385,000
100168668	MIAMI	FL		09/25/2024	9.249	1,138,968		1,300,000
100168669	DALLAS	TX		09/25/2024	8.249	109,341		160,000
100168670	PLEASANT HILL	CA		09/25/2024	7.750	713,453		1,140,000
100168671	HYANNIS	MA		09/25/2024	7.999	328,153		384,000
100168672	LANCASTER	PA		09/25/2024	7.249	227,779		285,000
100168673	RICHARDSON	TX		09/25/2024	7.874	685,655		867,000
100168674	AVE MARIA	FL		09/25/2024	7.624	353,916		425,000
100168675	BAY HARBOR ISLANDS	FL		09/25/2024	7.500	2,029,656		2,800,000
100168676	BEAUMONT	CA		09/25/2024	7.375	317,778		610,000
100168677	WALDWICK	NJ		09/25/2024	7.375	476,149		600,000
100168678	WHITTIER	CA		09/25/2024	7.999	1,076,103		1,340,000
100168679	RICHMOND	VA		09/25/2024	7.999	337,703		421,000
100168680	HUNTINGTON	NY		09/25/2024	6.874	3,234,586		5,750,000
100168681	NORCO	CA		09/25/2024	7.250	982,975		1,600,000
100168682	RANCHO CASCADES	CA		09/25/2024	7.874	917,997		1,110,000
100168683	BOW	WA		09/25/2024	6.750	1,898,097		3,100,000
100168684	ALBERT LEA	MN		09/25/2024	9.124	87,880		114,000
100168685	LOS ANGELES	CA		09/25/2024	8.990	740,339		840,000
100168686	LOS ANGELES	CA		09/25/2024	7.625	2,566,285		4,700,000
100168687	DAVENPORT	FL		09/25/2024	7.375	301,992		410,000
100168688	SAN BRUNO	CA		09/25/2024	7.625	1,354,186		1,860,000
100168689	MARANA	AZ		09/25/2024	7.250	281,883		470,000
100168690	SIMPSONVILLE	SC		09/25/2024	7.125	396,487		536,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168691	GRANADA HILLS AREA LO	CA		09/25/2024	7.999	618,134		736,000
100168692	LANCASTER	CA		09/25/2024	7.500	313,406		599,000
100168693	WAXHAW	NC		09/25/2024	8.500	473,185		576,500
100168694	LEADVILLE	CO		09/25/2024	6.750	321,562		400,000
100168695	DAYTONA BEACH	FL		09/25/2024	8.875	273,442		340,000
100168696	TAMPA	FL		09/25/2024	8.625	1,471,598		2,700,000
100168697	OXNARD	CA		09/25/2024	7.375	604,735		780,000
100168698	METUCHEN	NJ		09/25/2024	7.625	361,468		600,140
100168699	SAINT PETERSBURG	FL		09/25/2024	7.625	365,189		455,000
100168700	PALM HARBOR	FL		09/25/2024	7.875	419,001		550,000
100168701	WHITE LAKE	MI		09/25/2024	8.000	312,756		380,000
100168702	POINCIANA	FL		09/25/2024	6.625	211,330		309,000
100168703	SPRING HILL	FL		09/25/2024	7.875	167,166		405,000
100168704	VANCOUVER	WA		09/25/2024	7.499	287,572		400,000
100168705	RHINELANDER	WI		09/25/2024	7.750	145,566		185,000
100168706	GARDEN GROVE	CA		09/25/2024	8.374	812,368		975,000
100168707	MORENO VALLEY	CA		09/25/2024	8.875	447,055		560,000
100168708	SMITHTOWN	NY		09/25/2024	7.750	768,403		930,000
100168709	SPRINGFIELD	MO		09/25/2024	6.874	157,081		240,000
100168710	HARTWELL	GA		09/25/2024	8.249	490,054		614,000
100168711	KATY	TX		09/25/2024	7.374	172,079		240,000
100168712	MONTAGUE	NJ		09/25/2024	9.624	356,231		460,000
100168713	AUSTIN	TX		09/25/2024	8.874	533,453		675,000
100168714	RALEIGH	NC		09/25/2024	6.999	288,468		405,000
100168715	PASCO	WA		09/25/2024	7.374	247,524		382,700
100168716	CHELSEA	OK		09/25/2024	7.999	90,234		128,000
100168717	RUTHERFORD	NJ		09/25/2024	7.749	503,360		651,000
100168718	WARRINGTON	PA		09/25/2024	9.250	313,321		495,000
100168719	SALT LAKE CITY	UT		09/26/2024	7.000	891,861		1,400,000
100168720	GILBERT	AZ		09/26/2024	9.625	767,143		825,000
100168721	SAINT HELENA	CA		09/26/2024	7.625	1,927,762		2,700,000
100168722	CONYERS	GA		09/26/2024	7.750	160,730		320,000
100168723	RALEIGH	NC		09/26/2024	7.625	591,045		760,000
100168724	ENCINO	CA		09/26/2024	7.500	2,014,472		2,750,000
100168725	MANSFIELD	TX		09/26/2024	8.250	581,880		700,000
100168726	LEXINGTON	SC		09/26/2024	7.375	179,558		246,000
100168727	FREMONT	CA		09/26/2024	7.625	1,529,318		7,200,000
100168728	MALIBU	CA		09/26/2024	8.375	3,084,018		4,175,000
100168729	KIRKLAND	WA		09/26/2024	7.375	605,699		930,000
100168730	EUGENE	OR		09/26/2024	7.625	409,021		507,000
100168731	KAPOLEI	HI		09/26/2024	8.500	1,112,958		1,330,000
100168732	ATLANTA	GA		09/26/2024	10.125	774,699		1,040,000
100168733	FRESNO	CA		09/26/2024	7.000	624,352		760,000
100168734	SAN JOSE	CA		09/26/2024	7.750	1,445,656		1,750,000
100168735	RIVERVIEW	FL		09/26/2024	8.250	321,666		358,000
100168736	FORT LAUDERDALE	FL		09/26/2024	7.500	169,268		217,000
100168737	MISSION HILLS	CA		09/26/2024	8.250	578,061		785,000
100168738	MOORE	SC		09/26/2024	7.500	304,905		415,000
100168739	SAVANNAH	GA		09/26/2024	8.125	453,884		560,000
100168740	GARNER	NC		09/26/2024	8.000	450,081		568,000
100168741	BERMUDA DUNES	CA		09/26/2024	7.750	177,232		225,000
100168742	FORT BRAGG	CA		09/26/2024	7.125	262,392		505,000
100168743	TONTO BASIN	AZ		09/26/2024	7.500	419,288		675,000
100168744	KIRKLAND	WA		09/26/2024	7.375	1,370,997		1,800,000
100168745	STOCKTON	CA		09/26/2024	7.625	394,867		475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168746	LAS VEGAS	NV		09/26/2024	7.500	183,231		340,000
100168747	FORT WORTH	TX		09/26/2024	7.875	273,734		385,000
100168748	MERIDEN	CT		09/26/2024	8.125	335,569		422,000
100168749	ROCHESTER	MN		09/26/2024	7.500	480,063		592,600
100168750	HOLLISTER	CA		09/26/2024	7.250	630,147		770,000
100168751	LEMON GROVE	CA		09/26/2024	7.750	917,208		1,120,000
100168752	LANDRUM	SC		09/26/2024	7.875	558,306		680,000
100168753	DUNDALK	MD		09/26/2024	7.875	316,477		470,000
100168754	MILWAUKEE	WI		09/26/2024	8.500	107,560		147,000
100168755	WHITTIER	CA		09/26/2024	9.625	933,581		996,000
100168756	EL PASO	TX		09/26/2024	8.250	205,981		255,000
100168757	NORTH CHESTERFIELD	VA		09/26/2024	7.375	296,707		380,990
100168758	LAGUNA WOODS	CA		09/26/2024	7.375	265,649		329,000
100168759	MIRAMAR BEACH	FL		09/26/2024	7.375	618,508		850,000
100168760	HAYWARD	CA		09/26/2024	7.875	1,024,116		1,250,000
100168761	MIAMI BEACH	FL		09/26/2024	7.250	893,184		1,080,000
100168762	SAINT AUGUSTINE	FL		09/26/2024	7.875	308,051		405,000
100168763	KISSIMMEE	FL		09/26/2024	8.750	275,822		330,000
100168764	MIAMI	FL		09/26/2024	7.500	325,384		412,000
100168766	MIAMI	FL		09/26/2024	6.990	182,567		385,000
100168767	HUNTINGTON BEACH	CA		09/26/2024	7.625	3,454,251		4,595,000
100168768	VANCOUVER	WA		09/26/2024	8.250	1,052,347		1,220,000
100168769	CLEARWATER	FL		09/26/2024	9.125	397,763		529,000
100168770	PLYMOUTH	MN		09/26/2024	7.500	1,038,323		1,263,000
100168771	PORTLAND	OR		09/26/2024	6.990	340,678		731,000
100168772	RIDGEFIELD	WA		09/26/2024	6.990	375,481		455,000
100168773	DES PLAINES	IL		09/26/2024	7.250	543,074		710,000
100168774	JUPITER	FL		09/26/2024	8.990	803,078		1,015,000
100168775	MANCHESTER	NH		09/26/2024	7.250	290,286		535,000
100168777	PEARLAND	TX		09/26/2024	7.750	199,744		410,000
100168778	GRAND PRAIRIE	TX		09/26/2024	7.750	242,586		323,000
100168780	IRVING	TX		09/26/2024	7.625	200,808		280,000
100168781	EAGLE	CO		09/26/2024	8.625	401,317		522,000
100168782	CUYAHOGA FALLS	OH		09/26/2024	7.875	146,065		211,000
100168783	BLOOMINGTON	IN		09/26/2024	8.990	250,397		311,000
100168784	RANCHO PALOS VERDES	CA		09/26/2024	7.375	883,328		1,810,000
100168785	ACWORTH	GA		09/26/2024	8.500	230,450		290,000
100168787	MIAMI	FL		09/26/2024	6.875	174,933		280,000
100168788	MARGATE CITY	NJ		09/26/2024	8.250	1,964,854		2,428,000
100168789	LOS ANGELES	CA		09/26/2024	7.500	1,994,983		2,790,000
100168791	FALMOUTH	ME		09/26/2024	7.375	1,624,975		4,700,000
100168792	BLYTHEWOOD	SC		09/26/2024	8.625	163,378		405,000
100168793	CAMARILLO	CA		09/26/2024	8.990	448,212		640,000
100168794	PERTH AMBOY	NJ		09/26/2024	7.625	409,379		525,000
100168795	LAUDERDALE LAKES	FL		09/26/2024	9.500	157,467		185,000
100168796	MIAMI	FL		09/26/2024	7.990	556,822		751,000
100168797	DULUTH	MN		09/26/2024	7.625	521,169		695,000
100168798	JACKSONVILLE	FL		09/26/2024	9.125	157,150		210,000
100168799	FORNEY	TX		09/26/2024	7.500	137,649		258,000
100168800	VAN NUYS	CA		09/26/2024	8.625	687,414		1,015,000
100168801	MIAMI	FL		09/26/2024	7.625	428,848		510,000
100168802	PROSPER	TX		09/26/2024	7.375	647,955		822,000
100168803	LOS ANGELES (SHERMAN OAKS AREA	CA		09/26/2024	7.750	1,242,347		1,570,000
100168804	SANTA CLARITA	CA		09/26/2024	7.500	1,510,820		1,830,000
100168806	NEW BRAUNFELS	TX		09/26/2024	9.875	734,163		880,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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100168807	HOUSTON	TX		09/26/2024	9.375	439,433		510,000
100168808	ISELIN	NJ		09/26/2024	8.750	446,024		565,000
100168809	FREDERICK	MD		09/26/2024	8.750	855,846		980,000
100168810	THE COLONY	TX		09/26/2024	7.990	819,419		1,050,000
100168811	PASCO	WA		09/26/2024	8.375	316,628		375,000
100168812	NEW BRAUNFELS	TX		09/26/2024	9.750	529,294		699,000
100168813	NASHVILLE	TN		09/26/2024	10.375	462,671		598,000
100168815	MINNEOLA	FL		09/26/2024	7.625	255,257		315,000
100168816	KISSIMMEE	FL		09/26/2024	6.750	156,356		328,000
100168818	PALM COAST	FL		09/26/2024	7.750	358,760		506,000
100168820	BOSTON	MA		09/26/2024	7.375	914,347		1,265,000
100168821	ZEPHYRHILLS	FL		09/26/2024	7.375	272,983		350,000
100168822	UNITED KINGDOM	GBR		09/26/2024	5.740	186,936		250,341
100168823	UNITED KINGDOM	GBR		09/26/2024	6.890	122,627		152,708
100168824	UNITED KINGDOM	GBR		09/26/2024	5.790	181,545		231,566
100168825	UNITED KINGDOM	GBR		09/26/2024	5.790	219,480		337,960
100168826	UNITED KINGDOM	GBR		09/26/2024	5.790	127,014		156,463
100168827	UNITED KINGDOM	GBR		09/26/2024	5.890	178,259		231,566
100168828	UNITED KINGDOM	GBR		09/26/2024	5.890	86,583		175,239
100168829	UNITED KINGDOM	GBR		09/26/2024	6.590	87,602		107,647
100168830	UNITED KINGDOM	GBR		09/26/2024	6.590	86,797		106,395
100168831	UNITED KINGDOM	GBR		09/26/2024	5.890	229,191		281,634
100168832	UNITED KINGDOM	GBR		09/26/2024	5.890	112,049		137,688
100168833	UNITED KINGDOM	GBR		09/26/2024	5.890	103,900		127,674
100168834	UNITED KINGDOM	GBR		09/26/2024	5.890	223,090		275,375
100168835	UNITED KINGDOM	GBR		09/26/2024	5.890	227,221		331,702
100168836	UNITED KINGDOM	GBR		09/26/2024	6.840	162,643		231,566
100168837	UNITED KINGDOM	GBR		09/26/2024	5.890	132,201		178,368
100168838	UNITED KINGDOM	GBR		09/26/2024	5.890	104,409		128,300
100168839	UNITED KINGDOM	GBR		09/26/2024	5.890	85,565		105,143
100168840	UNITED KINGDOM	GBR		09/26/2024	6.590	81,490		125,171
100168841	UNITED KINGDOM	GBR		09/26/2024	5.890	112,049		137,688
100168842	UNITED KINGDOM	GBR		09/26/2024	6.840	314,932		425,580
100168843	UNITED KINGDOM	GBR		09/26/2024	5.890	67,908		100,136
100168844	UNITED KINGDOM	GBR		09/26/2024	5.890	67,908		106,395
100168845	UNITED KINGDOM	GBR		09/26/2024	6.990	173,242		225,307
100168846	UNITED KINGDOM	GBR		09/26/2024	6.590	208,257		269,117
100168847	UNITED KINGDOM	GBR		09/26/2024	6.540	153,049		225,307
100168848	UNITED KINGDOM	GBR		09/26/2024	6.640	342,057		500,682
100168849	UNITED KINGDOM	GBR		09/26/2024	5.740	135,143		166,477
100168850	UNITED KINGDOM	GBR		09/26/2024	5.790	116,853		143,946
100168851	UNITED KINGDOM	GBR		09/26/2024	5.790	162,786		219,048
100168852	UNITED KINGDOM	GBR		09/26/2024	6.390	102,114		125,171
100168853	UNITED KINGDOM	GBR		09/26/2024	5.790	138,835		181,497
100168854	UNITED KINGDOM	GBR		09/26/2024	5.740	339,883		419,321
100168855	UNITED KINGDOM	GBR		09/26/2024	5.740	157,158		200,273
100168856	UNITED KINGDOM	GBR		09/26/2024	6.990	173,242		225,307
100168857	UNITED KINGDOM	GBR		09/26/2024	5.740	147,336		181,497
100168858	UNITED KINGDOM	GBR		09/26/2024	5.740	132,094		162,722
100168859	UNITED KINGDOM	GBR		09/26/2024	5.790	120,726		150,205
100168860	UNITED KINGDOM	GBR		09/26/2024	6.940	329,641		431,838
100168861	UNITED KINGDOM	GBR		09/26/2024	5.790	91,450		112,653
100168862	UNITED KINGDOM	GBR		09/26/2024	5.790	104,659		128,926
100168863	UNITED KINGDOM	GBR		09/26/2024	5.790	121,933		150,205
100168864	UNITED KINGDOM	GBR		09/26/2024	5.740	132,094		162,722

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
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100168865	UNITED KINGDOM	GBR		09/26/2024	6.190	91,903		112,653
100168866	UNITED KINGDOM	GBR		09/26/2024	6.340	1,436,639		1,877,558
100168867	UNITED KINGDOM	GBR		09/26/2024	6.790	684,114		1,627,217
100168868	UNITED KINGDOM	GBR		09/26/2024	5.740	256,568		335,457
100168869	UNITED KINGDOM	GBR		09/26/2024	5.790	85,353		112,653
100168870	UNITED KINGDOM	GBR		09/26/2024	5.790	100,595		123,919
100168871	UNITED KINGDOM	GBR		09/26/2024	5.790	90,773		112,653
100168872	UNITED KINGDOM	GBR		09/26/2024	5.740	111,772		137,688
100168873	UNITED KINGDOM	GBR		09/26/2024	5.790	100,595		125,171
100168874	UNITED KINGDOM	GBR		09/26/2024	5.740	161,223		206,531
100168875	UNITED KINGDOM	GBR		09/26/2024	5.890	172,487		231,566
100168876	UNITED KINGDOM	GBR		09/26/2024	6.690	167,608		219,048
100168877	UNITED KINGDOM	GBR		09/26/2024	6.690	167,608		219,048
100168878	UNITED KINGDOM	GBR		09/26/2024	6.690	167,608		219,048
100168879	UNITED KINGDOM	GBR		09/26/2024	6.690	430,992		563,267
100168880	UNITED KINGDOM	GBR		09/26/2024	5.790	137,175		168,980
100168881	UNITED KINGDOM	GBR		09/26/2024	5.890	122,235		150,205
100168882	UNITED KINGDOM	GBR		09/26/2024	5.790	132,094		181,497
100168883	UNITED KINGDOM	GBR		09/26/2024	5.740	248,947		306,668
100168884	UNITED KINGDOM	GBR		09/26/2024	5.740	203,929		275,375
100168885	UNITED KINGDOM	GBR		09/26/2024	6.540	76,586		93,878
100168886	UNITED KINGDOM	GBR		09/26/2024	5.740	328,553		438,097
100168887	UNITED KINGDOM	GBR		09/26/2024	6.390	84,244		103,266
100168888	UNITED KINGDOM	GBR		09/26/2024	6.390	98,029		120,164
100168889	UNITED KINGDOM	GBR		09/26/2024	5.790	133,567		175,239
100168890	UNITED KINGDOM	GBR		09/26/2024	5.790	140,901		325,443
100168891	UNITED KINGDOM	GBR		09/26/2024	5.690	106,956		131,429
100168892	UNITED KINGDOM	GBR		09/26/2024	5.890	127,328		156,463
100168893	UNITED KINGDOM	GBR		09/26/2024	6.640	153,241		200,273
100168894	UNITED KINGDOM	GBR		09/26/2024	6.640	383,104		500,682
100168895	UNITED KINGDOM	GBR		09/26/2024	5.790	165,287		450,614
100168896	UNITED KINGDOM	GBR		09/26/2024	5.890	84,037		103,266
100168897	UNITED KINGDOM	GBR		09/26/2024	6.590	284,591		406,804
100168898	UNITED KINGDOM	GBR		09/26/2024	6.690	90,371		110,776
100168899	UNITED KINGDOM	GBR		09/26/2024	5.790	86,359		156,463
100168900	UNITED KINGDOM	GBR		09/26/2024	5.790	146,090		200,273
100168901	UNITED KINGDOM	GBR		09/26/2024	5.790	250,440		331,702
100168902	UNITED KINGDOM	GBR		09/26/2024	6.590	127,328		156,463
100168903	UNITED KINGDOM	GBR		09/26/2024	5.890	174,185		214,042
100168904	UNITED KINGDOM	GBR		09/26/2024	5.890	339,542		1,001,364
100168905	UNITED KINGDOM	GBR		09/26/2024	5.690	186,505		231,566
100168906	UNITED KINGDOM	GBR		09/26/2024	6.690	410,468		813,609
100168907	UNITED KINGDOM	GBR		09/26/2024	5.990	121,933		150,205
100168908	UNITED KINGDOM	GBR		09/26/2024	5.990	101,611		125,171
100168909	UNITED KINGDOM	GBR		09/26/2024	5.890	75,378		92,626
100168910	UNITED KINGDOM	GBR		09/26/2024	5.990	101,611		125,171
100168911	UNITED KINGDOM	GBR		09/26/2024	5.990	203,222		362,995
100168912	UNITED KINGDOM	GBR		09/26/2024	5.990	291,285		544,492
100168913	UNITED KINGDOM	GBR		09/26/2024	6.690	105,286		137,688
100168914	UNITED KINGDOM	GBR		09/26/2024	5.890	292,006		413,063
100168915	UNITED KINGDOM	GBR		09/26/2024	5.890	153,812		189,008
100168916	UNITED KINGDOM	GBR		09/26/2024	6.840	84,755		103,892
100168917	UNITED KINGDOM	GBR		09/26/2024	5.890	101,863		125,171
100168918	UNITED KINGDOM	GBR		09/26/2024	5.790	106,692		131,429
100168919	UNITED KINGDOM	GBR		09/26/2024	5.790	152,417		187,756

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100168920	UNITED KINGDOM	GBR		09/26/2024	6.640	333,505		469,390
100168921	UNITED KINGDOM	GBR		09/26/2024	5.790	116,853		143,946
100168922	UNITED KINGDOM	GBR		09/26/2024	5.990	203,222		250,341
100168923	UNITED KINGDOM	GBR		09/26/2024	5.990	126,155		162,722
100168924	UNITED KINGDOM	GBR		09/26/2024	5.990	120,849		150,205
100168925	UNITED KINGDOM	GBR		09/26/2024	6.890	279,112		362,995
100168926	ENSCHEDE	NLD		09/26/2024	5.450	252,043		208,249
100168927	TILBURG	NLD		09/26/2024	5.650	297,589		367,674
100168928	APELDOORN	NLD		09/26/2024	5.650	290,603		440,173
100168929	S-GRAVENHAGE	NLD		09/26/2024	5.450	241,424		367,674
100168930	UTRECHT	NLD		09/26/2024	5.450	117,359		382,174
100168931	ROTTERDAM	NLD		09/26/2024	5.700	204,540		258,925
100168932	AMSTERDAM	NLD		09/26/2024	5.550	850,853		1,051,236
100168933	GRONINGEN	NLD		09/26/2024	5.800	261,096		338,674
100168934	AMSTERDAM	NLD		09/26/2024	4.500	6,233		9,802
100168935	AMSTERDAM	NLD		09/26/2024	4.500	178,188		280,194
100168936	S-GRAVENHAGE	NLD		09/26/2024	5.600	140,831		173,998
100168937	S-GRAVENHAGE	NLD		09/26/2024	5.600	134,125		165,712
100168938	S-GRAVENHAGE	NLD		09/26/2024	5.600	181,068		223,711
100168939	VUGHT	NLD		09/26/2024	5.650	254,278		336,603
100168940	EINDHOVEN	NLD		09/26/2024	5.500	290,603		383,209
100168941	LELYSTAD	NLD		09/26/2024	5.850	723,435		859,356
100168942	LELYSTAD	NLD		09/26/2024	5.850	29,004		34,454
100168943	ROTTERDAM	NLD		09/26/2024	5.500	331,120		409,102
100168944	SCHIEDAM	NLD		09/26/2024	5.650	39,120		48,333
100168945	SCHIEDAM	NLD		09/26/2024	5.650	154,523		190,914
100168946	LEEUWARDEN	NLD		09/26/2024	5.450	256,849		396,673
100168947	GRONINGEN	NLD		09/26/2024	5.500	167,656		227,854
100168948	ROTTERDAM	NLD		09/26/2024	5.200	2,451,799		3,786,521
100168949	ALKMAAR	NLD		09/26/2024	5.300	189,116		292,068
100168950	RODEN	NLD		09/26/2024	5.400	558,853		1,247,589
100168951	VLISSINGEN	NLD		09/26/2024	5.500	117,359		144,998
100168952	ROTTERDAM	NLD		09/26/2024	5.150	2,794,264		6,445,572
100168953	ROTTERDAM	NLD		09/26/2024	5.150	1,453,017		2,660,538
100168954	ARNHEM	NLD		09/26/2024	5.300	491,790		724,990
100168955	GRONINGEN	NLD		09/26/2024	5.350	557,456		688,742
100168956	ARNHEM	NLD		09/26/2024	5.450	122,948		361,460
100168957	HUISSEN	NLD		09/10/2024	6.820	173,244		269,282
100168958	GENDT	NLD		09/26/2024	5.500	152,232		235,104
100168959	HUISSEN	NLD		09/10/2024	6.820	173,691		268,246
100168960	HUISSEN	NLD		09/10/2024	6.820	171,903		276,532
100168961	S-GRAVENHAGE	NLD		09/26/2024	5.500	111,771		207,140
100169026	CHICAGO	IL		09/27/2024	9.375	331,200		400,000
100169027	MIAMI	FL		09/27/2024	7.500	421,229		525,000
100169028	SANFORD	FL		09/27/2024	7.000	385,963		640,000
100169030	TAYLOR	TX		09/27/2024	7.500	280,452		385,000
100169031	HOLIDAY	FL		09/27/2024	8.875	118,065		165,000
100169032	PORT SAINT LUCIE	FL		09/27/2024	7.990	365,901		460,000
100169033	CHARLOTTE	NC		09/27/2024	7.875	286,488		350,000
100169034	SAN DIEGO	CA		09/27/2024	7.990	317,947		430,000
100169035	CHARLOTTE	NC		09/27/2024	7.500	279,080		405,000
100169036	TUCSON	AZ		09/27/2024	7.500	729,331		950,000
100169037	REHOBOTH	MA		09/27/2024	7.990	437,436		572,000
100169038	NORTH PORT	FL		09/27/2024	7.990	268,136		325,000
100169039	LEWISVILLE	TX		09/27/2024	7.500	346,899		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169040	CARMEL	IN		09/27/2024	7.125	231,322		305,000
100169041	ELLSWORTH	MI		09/27/2024	7.990	372,669		488,000
100169042	VOLCANO	HI		09/27/2024	7.875	266,390		440,000
100169043	DURHAM	NC		09/27/2024	8.125	301,212		342,000
100169044	HAMILTON	NJ		09/27/2024	6.625	225,768		315,000
100169045	CELINA	OH		09/27/2024	7.875	315,402		405,500
100169046	WINTER HAVEN	FL		09/27/2024	7.990	333,154		364,990
100169047	FORT WORTH	TX		09/27/2024	7.375	319,668		415,000
100169048	GLENWOOD	UT		09/27/2024	7.990	275,711		300,000
100169049	HOUSTON	TX		09/27/2024	7.625	257,422		336,500
100169050	CASTLE PINES	CO		09/27/2024	6.990	356,710		480,000
100169051	GRAHAM	NC		09/27/2024	7.500	243,784		335,000
100169052	DEL VALLE	TX		09/27/2024	7.625	244,333		384,000
100169053	DENNISON	OH		09/27/2024	7.990	272,395		300,000
100169054	UPLAND	CA		09/27/2024	7.500	563,887		745,000
100169055	NASHVILLE	TN		09/27/2024	6.990	303,071		425,000
100169056	PHOENIX	AZ		09/27/2024	7.375	292,453		400,000
100169057	BRADENTON	FL		09/27/2024	6.875	331,209		650,000
100169058	EULESS	TX		09/27/2024	7.000	237,169		335,000
100169059	DALLAS	TX		09/27/2024	7.125	335,725		445,000
100169060	CHANDLER	AZ		09/27/2024	7.125	261,697		341,000
100169061	COROLLA	NC		09/27/2024	7.625	672,239		879,000
100169062	MIAMI LAKES	FL		09/27/2024	6.625	680,283		1,050,000
100169063	SOUTH BRISTOL	ME		09/27/2024	7.875	262,719		322,000
100169064	ESTERO	FL		09/27/2024	7.990	593,509		825,000
100169065	CAPE CORAL	FL		09/27/2024	7.375	298,711		401,000
100169066	WETHERSFIELD	CT		09/27/2024	7.625	299,114		415,000
100169067	JEFFERSONVILLE	IN		09/27/2024	7.990	260,981		318,000
100169068	MESQUITE	TX		09/27/2024	7.000	286,140		375,000
100169069	CHANDLER	AZ		09/27/2024	7.500	416,951		545,000
100169070	SEBRING	FL		09/27/2024	6.990	213,938		299,000
100169071	SAN DIEGO	CA		09/27/2024	6.875	513,429		720,000
100169072	SAINT CLOUD	FL		09/27/2024	7.625	344,299		487,000
100169073	EL MIRAGE	AZ		09/27/2024	6.875	215,865		320,000
100169074	CHICAGO	IL		09/27/2024	7.990	299,455		420,000
100169075	COLUMBIA FALLS	MT		09/27/2024	7.624	603,318		775,000
100169076	PALM COAST	FL		09/27/2024	7.625	261,945		326,000
100169077	TOMBALL	TX		09/27/2024	7.625	297,094		383,400
100169078	JACKSON	NJ		09/27/2024	7.500	585,548		785,000
100169079	ORLANDO	FL		09/27/2024	7.250	349,164		457,000
100169080	EAST BRUNSWICK	NJ		09/27/2024	7.124	280,990		365,000
100169081	CAMDEN WYOMING	DE		09/27/2024	7.125	294,904		385,000
100169082	HOLLY SPRINGS	NC		09/27/2024	7.625	282,088		370,000
100169083	FORT LEE	NJ		09/27/2024	6.875	236,785		310,000
100169084	HOUSTON	TX		09/27/2024	6.125	298,601		425,000
100169085	ELK GROVE	CA		09/27/2024	7.375	567,842		740,000
100169086	CAPE CORAL	FL		09/27/2024	6.500	360,842		540,000
100169087	YOUNGSVILLE	NC		09/27/2024	7.624	410,369		505,000
100169088	COLUMBUS	OH		09/27/2024	7.125	165,793		275,000
100169089	NOKOMIS	FL		09/27/2024	7.625	300,256		378,000
100169090	LEAVENWORTH	KS		09/27/2024	6.990	245,982		324,000
100169091	BRADENTON	FL		09/27/2024	7.625	316,625		410,000
100169092	BLAIRSVILLE	GA		09/27/2024	6.625	302,346		430,000
100169093	EL PASO	TX		09/27/2024	7.990	296,415		362,000
100169094	HENDERSONVILLE	TN		09/27/2024	6.990	351,163		511,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169095	CEDAR CITY	UT		09/27/2024	6.490	246,354		326,000
100169096	WOODLAND	CA		09/27/2024	6.875	458,986		675,000
100169097	AUSTIN	TX		09/27/2024	6.990	289,217		400,000
100169098	CEDAR CITY	UT		09/27/2024	6.490	246,354		326,000
100169099	HOUSTON	TX		09/27/2024	7.625	310,753		430,000
100169100	LAS VEGAS	NV		09/27/2024	7.375	400,086		555,000
100169101	ORLANDO	FL		09/27/2024	7.625	290,386		375,000
100169102	LINCOLN	NE		09/27/2024	7.625	256,515		330,000
100169103	ANTELOPE	CA		09/27/2024	6.375	359,310		480,000
100169104	HARMONY	NC		09/27/2024	7.124	316,133		418,000
100169105	APPLE VALLEY	CA		09/27/2024	7.625	313,066		420,000
100169106	OCEAN CITY	MD		09/27/2024	6.990	379,663		500,000
100169107	PHOENIX	AZ		09/27/2024	7.625	390,142		538,000
100169108	JUNEAU	AK		09/27/2024	8.125	467,832		605,000
100169109	DAVENPORT	FL		09/27/2024	7.625	332,159		513,000
100169110	BAKERSFIELD	CA		09/27/2024	8.125	313,092		367,000
100169111	LOGANVILLE	GA		09/27/2024	7.625	260,929		357,000
100169112	JOSHUA TREE AREA	CA		09/27/2024	7.625	330,244		440,000
100169113	LAS VEGAS	NV		09/27/2024	7.624	315,031		440,000
100169114	SAVANNAH	GA		09/27/2024	7.250	248,753		350,000
100169115	LAVON	TX		09/27/2024	6.125	207,079		310,000
100169116	CHICAGO	IL		09/27/2024	7.625	460,263		690,000
100169117	BELMONT	NC		09/27/2024	8.000	271,955		352,000
100169118	NEW ORLEANS	LA		09/27/2024	7.490	357,874		505,000
100169119	WAXAHACHIE	TX		09/27/2024	7.500	256,493		355,000
100169120	LOS ANGELES	CA		09/27/2024	6.490	443,975		640,000
100169121	DAVENPORT	FL		09/27/2024	6.990	317,272		446,000
100169122	VALENCIA	CA		09/27/2024	7.624	255,155		695,000
100169123	PARKER	AZ		09/27/2024	7.990	265,804		345,000
100169124	LAWNDALE	CA		09/27/2024	7.625	645,977		945,000
100169125	CALERA	AL		09/27/2024	5.500	205,467		282,000
100169126	OVERGAARD	AZ		09/27/2024	7.990	399,487		438,000
100169127	FAYETTEVILLE	AR		09/27/2024	6.990	453,399		610,000
100169128	CALERA	AL		09/27/2024	5.500	205,467		280,000
100169129	CALERA	AL		09/27/2024	5.500	205,467		282,000
100169130	CALERA	AL		09/27/2024	5.500	205,467		295,000
100169131	CLERMONT	FL		09/27/2024	6.990	351,213		490,000
100169132	YUKON	OK		09/27/2024	7.000	320,523		450,000
100169133	CITRUS HEIGHTS	CA		09/27/2024	6.990	230,615		430,000
100169134	INGLESIDE	TX		09/27/2024	8.625	208,581		243,000
100169135	ANKENY	IA		09/27/2024	6.990	215,377		290,000
100169136	MESA	AZ		09/27/2024	6.990	449,304		614,000
100169137	TYLER	TX		09/27/2024	6.990	215,240		300,000
100169138	NAMPA	ID		09/27/2024	6.624	804,350		1,050,000
100169139	MELBOURNE	FL		09/27/2024	7.000	391,750		550,000
100169140	OCALA	FL		09/27/2024	6.375	215,454		286,000
100169141	BULLHEAD CITY	AZ		09/27/2024	6.990	211,446		295,000
100169142	SUWANEE	GA		09/27/2024	6.990	303,762		424,000
100169143	NEW ORLEANS	LA		09/27/2024	7.124	277,123		360,000
100169144	ALBUQUERQUE	NM		09/27/2024	6.875	216,675		333,000
100169145	SAN ANTONIO	TX		09/27/2024	6.875	206,186		300,000
100169146	LAS VEGAS	NV		09/27/2024	6.990	379,168		505,000
100169147	LONGWOOD	FL		09/27/2024	6.625	316,491		446,000
100169148	WESLACO	TX		09/27/2024	6.990	370,428		505,000
100169149	WESLACO	TX		09/27/2024	6.990	370,428		496,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169150	INDIALANTIC	FL		09/27/2024	7.000	400,021		565,000
100169151	CHARLOTTE	NC		09/27/2024	7.500	248,075		354,000
100169152	FAYETTEVILLE	AR		09/27/2024	7.124	228,114		322,000
100169153	RICHMOND	TX		09/27/2024	7.125	334,761		445,000
100169154	CHICAGO	IL		09/27/2024	8.125	214,466		275,000
100169155	LAKELAND	TN		09/27/2024	6.990	222,119		302,000
100169156	REDINGTON SHORES	FL		09/27/2024	6.990	419,076		620,000
100169157	CENTERTON	AR		09/27/2024	6.625	295,950		390,000
100169158	FORT WORTH	TX		09/27/2024	7.000	287,317		387,000
100169159	BUDA	TX		09/27/2024	6.500	224,136		294,000
100169160	OVERLAND PARK	KS		09/27/2024	6.500	255,864		370,000
100169161	SAN ANTONIO	TX		09/27/2024	6.875	213,746		280,000
100169162	MCKINNEY	TX		09/27/2024	7.124	365,583		600,000
100169163	PORTSMOUTH	VA		09/27/2024	6.990	216,330		285,000
100169164	LONGWOOD	FL		09/27/2024	7.125	314,596		412,000
100169165	ROWLETT	TX		09/27/2024	6.625	272,310		362,000
100169166	CLEVELAND	TX		09/27/2024	6.625	210,233		270,000
100169167	STAR	ID		09/27/2024	6.875	318,605		550,000
100169168	CHULA VISTA	CA		09/27/2024	6.500	668,679		885,000
100169169	WATAUGA	TX		09/27/2024	6.625	246,988		333,000
100169170	APACHE JUNCTION	AZ		09/27/2024	6.000	371,516		517,000
100169171	DURHAM	NC		09/27/2024	6.875	344,278		503,000
100169172	ELLIJAY	GA		09/27/2024	6.625	366,535		521,000
100169173	CYPRESS	TX		09/27/2024	7.125	221,338		316,000
100169174	ALBUQUERQUE	NM		09/27/2024	6.900	612,483		915,000
100169175	JACKSON	NJ		09/27/2024	7.124	398,818		530,000
100169176	CASTLE ROCK	CO		09/27/2024	7.125	366,851		562,000
100169177	RIVERVIEW	FL		09/27/2024	5.750	295,627		435,000
100169178	SEATTLE	WA		09/27/2024	6.375	1,008,659		1,515,000
100169179	PRINCETON	TX		09/27/2024	5.750	224,824		308,000
100169180	GARNER	NC		09/27/2024	6.375	235,047		333,000
100169181	TOMBALL	TX		09/27/2024	6.500	251,107		353,000
100169182	EDMOND	OK		09/27/2024	7.125	208,476		275,000
100169183	FONTANA	CA		09/27/2024	6.625	467,938		698,000
100169184	CAPE CORAL	FL		09/27/2024	6.500	242,439		345,000
100169185	WEST CHESTER	PA		09/27/2024	6.990	335,250		444,000
100169186	ARLINGTON	TN		09/27/2024	7.125	213,447		410,000
100169187	PLAINFIELD	NJ		09/27/2024	7.600	478,151		625,000
100169188	PLAINFIELD	NJ		09/27/2024	7.600	478,173		625,000
100169189	IRVINGTON	NJ		09/27/2024	7.800	615,317		813,000
100169190	PHOENIX	AZ		09/27/2024	7.750	567,000		720,000
100169191	SCARSDALE	NY		09/27/2024	7.760	656,496		900,000
100169192	BROOKLYN	NY		09/27/2024	7.400	767,002		990,000
100169193	GALLOWAY	NJ		09/27/2024	7.220	227,047		320,000
100169194	BROOKLYN	NY		09/27/2024	6.790	1,132,999		1,800,000
100169195	PHILADELPHIA	PA		09/27/2024	6.670	209,357		275,000
100169196	FAWNSKIN	CA		09/27/2024	6.620	199,110		315,000
100169197	ROELAND PARK	KS		09/27/2024	7.700	354,900		520,000
100169198	PHILADELPHIA	PA		09/27/2024	7.610	311,009		395,000
100169199	TAMPA	FL		09/27/2024	6.990	296,616		442,000
100169200	WESTBURY	NY		09/27/2024	6.750	591,817		840,000
100169201	PHILADELPHIA	PA		09/27/2024	8.490	150,150		220,000
100169202	TAYLOR	PA		09/27/2024	7.410	190,829		245,000
100169203	PITTSTON	PA		09/27/2024	7.150	176,201		230,000
100169204	SCRANTON	PA		09/27/2024	7.540	80,808		112,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169205	MIAMI	FL		09/27/2024	7.200	292,224		430,000
100169206	NEWARK	NJ		09/27/2024	7.480	588,791		814,000
100169207	DUPONT	PA		09/27/2024	7.500	234,082		284,000
100169208	IRVING	TX		09/27/2024	6.700	176,114		282,000
100169209	CHICAGO	IL		09/27/2024	8.250	79,544		120,000
100169210	GENOA CITY	WI		09/27/2024	7.240	175,791		252,000
100169211	TRENTON	NJ		09/27/2024	6.450	201,286		288,000
100169212	PHILADELPHIA	PA		09/27/2024	7.420	160,324		240,000
100169213	INDIANAPOLIS	IN		09/27/2024	7.600	100,468		160,000
100169214	MASTIC BEACH	NY		09/27/2024	7.700	450,548		550,000
100169215	PITTSBURGH	PA		09/27/2024	7.810	143,325		190,000
100169216	BROOKLYN	NY		09/27/2024	6.950	668,114		840,000
100169217	PHILADELPHIA	PA		09/27/2024	6.980	276,202		360,000
100169218	CHESTER	PA		09/27/2024	8.670	89,775		114,000
100169219	CANTON	OH		09/27/2024	6.708	91,757		121,000
100169220	PHILADELPHIA	PA		09/27/2024	7.800	117,600		160,000
100169221	DETROIT	MI		09/27/2024	7.250	124,088		170,000
100169222	HOPEWELL JUNCTION	NY		09/27/2024	7.320	332,346		495,000
100169223	BOWIE	MD		09/27/2024	7.370	298,328		488,000
100169224	IRVINGTON	NJ		09/27/2024	6.740	454,726		640,000
100169225	DAYTON	OH		09/27/2024	7.570	206,307		285,000
100169226	MACON	GA		09/27/2024	7.500	110,250		140,000
100169227	CRYSTAL RIVER	FL		09/27/2024	7.720	188,895		257,000
100169228	CHICAGO HEIGHTS	IL		09/27/2024	7.530	110,250		145,000
100169229	SPICEWOOD	TX		09/27/2024	7.050	208,950		398,000
100169230	CHERRY HILL	NJ		09/27/2024	7.250	324,938		420,000
100169231	BIRMINGHAM	AL		09/27/2024	7.500	106,575		145,000
100169232	MIDFIELD	AL		09/27/2024	8.050	102,375		130,000
100169233	PLYMOUTH	PA		09/27/2024	7.200	119,190		165,000
100169234	BATES CITY	MO		09/27/2024	7.280	292,107		400,000
100169235	PHILADELPHIA	PA		09/27/2024	7.470	219,938		300,000
100169236	SELDEN	NY		09/27/2024	7.250	499,031		660,000
100169237	CHICAGO	IL		09/27/2024	7.470	147,000		200,000
100169238	KINGSTON	PA		09/27/2024	8.090	299,040		375,000
100169239	SCRANTON	PA		09/27/2024	7.860	113,400		144,000
100169240	OAK PARK	MI		09/27/2024	7.640	112,861		163,000
100169241	INDIANAPOLIS	IN		09/27/2024	7.250	132,584		183,000
100169242	WILMINGTON	DE		09/27/2024	7.250	117,627		177,000
100169243	SPICEWOOD	TX		09/27/2024	7.250	248,063		450,000
100169244	HAZEL PARK	MI		09/27/2024	7.660	105,105		154,000
100169245	MILLVILLE	NJ		09/27/2024	7.450	149,625		190,000
100169246	HAZEL CREST	IL		09/27/2024	8.330	86,625		110,000
100169247	KANSAS CITY	MO		09/27/2024	7.610	131,160		193,000
100169248	CHICAGO	IL		09/27/2024	8.150	98,438		125,000
100169249	CHICAGO	IL		09/27/2024	8.450	98,438		125,000
100169250	GARY	IN		09/27/2024	7.600	98,438		125,000
100169251	HARRISBURG	PA		09/27/2024	8.550	117,600		160,000
100169252	IRVINGTON	NJ		09/27/2024	7.950	551,613		760,000
100169253	NANTICOKE	PA		09/27/2024	7.250	310,760		405,000
100169254	KANSAS CITY	MO		09/27/2024	7.000	104,721		130,000
100169255	WACO	TX		09/27/2024	6.790	167,940		220,000
100169256	BROOKLYN	NY		09/27/2024	6.350	717,370		1,600,000
100169257	PHILADELPHIA	PA		09/27/2024	8.150	78,750		100,000
100169258	CONCORD	NC		09/27/2024	7.690	204,330		278,000
100169259	WILKES-BARRE	PA		09/27/2024	7.910	102,375		134,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169260	PHILADELPHIA	PA		09/27/2024	6.980	173,326		240,000
100169261	FRANKLINTON	NC		09/27/2024	7.240	103,392		189,000
100169262	PITTSBURGH	PA		09/27/2024	7.990	149,625		190,000
100169263	GLASSPORT	PA		09/27/2024	8.590	98,438		125,000
100169264	KANSAS CITY	MO		09/27/2024	7.610	176,572		260,000
100169265	BINGHAMTON	NY		09/27/2024	8.530	98,438		125,000
100169266	SCRANTON	PA		09/27/2024	7.250	201,532		253,000
100169267	WEST PALM BEACH	FL		09/27/2024	7.000	137,340		218,000
100169268	WEST PALM BEACH	FL		09/27/2024	7.750	150,728		319,000
100169269	MIAMI	FL		09/27/2024	7.500	193,243		265,000
100169270	STOUGHTON	MA		09/27/2024	7.375	1,024,527		1,250,000
100169271	CUMBERLAND CENTER	ME		09/27/2024	8.375	414,204		580,000
100169272	BUFFALO GROVE	IL		09/27/2024	9.250	228,283		265,000
100169273	RIVERSIDE	CA		09/27/2024	9.250	620,809		770,000
100169274	SAINT JOHN	IN		09/27/2024	8.125	296,450		400,000
100169275	BALDWIN	NY		09/27/2024	7.875	393,587		590,000
100169276	NEW CITY	NY		09/27/2024	7.375	397,430		760,000
100169277	JAMAICA	NY		09/27/2024	7.250	543,755		685,000
100169278	METAIRIE	LA		09/27/2024	8.500	319,588		426,000
100169279	LONG BEACH	CA		09/27/2024	8.250	579,600		775,000
100169280	PORT JEFFERSON STATION	NY		09/27/2024	8.500	241,373		685,000
100169281	LONG BRANCH	NJ		09/27/2024	8.250	442,000		900,000
100169282	EASTON	PA		09/27/2024	8.500	131,392		199,000
100169283	MONTGOMERY	TX		09/27/2024	8.250	1,034,732		1,250,000
100169284	DELAVAN	WI		09/27/2024	8.750	290,265		396,000
100169285	ALPHARETTA	GA		09/27/2024	7.625	648,468		1,326,000
100169286	BALTIMORE	MD		09/27/2024	8.500	245,532		293,000
100169287	KNOXVILLE	TN		09/27/2024	7.875	207,418		800,000
100169288	DAVENPORT	FL		09/27/2024	8.375	849,218		1,050,000
100169289	LANOKA HARBOR	NJ		09/27/2024	8.125	311,512		380,000
100169290	PATERSON	NJ		09/27/2024	9.250	369,135		510,000
100169291	LOUISVILLE	KY		09/27/2024	9.000	111,797		145,000
100169292	SAN FRANCISCO	CA		09/27/2024	7.500	308,005		2,612,000
100169293	NEW ORLEANS	LA		09/27/2024	7.000	1,967,444		2,861,000
100169294	NORCO	CA		09/27/2024	7.375	667,623		1,150,000
100169295	HIALEAH	FL		09/27/2024	7.500	381,750		645,000
100169296	LITHONIA	GA		09/27/2024	10.625	232,884		249,500
100169297	DIX HILLS	NY		09/27/2024	7.875	648,392		850,000
100169298	KENDALL PARK	NJ		09/27/2024	8.750	479,452		600,000
100169299	HUDSON	FL		09/27/2024	7.500	286,893		356,000
100169300	BROOKLYN	NY		09/27/2024	7.375	1,314,101		1,600,000
100169301	HOWELL	MI		09/27/2024	8.625	145,162		230,000
100169302	OBERLIN	OH		09/27/2024	9.000	107,996		145,000
100169303	STATEN ISLAND	NY		09/27/2024	8.250	758,464		1,000,000
100169304	NUEVO	CA		09/27/2024	7.875	501,991		690,000
100169305	HOLLIS	NY		09/27/2024	8.375	654,793		796,000
100169306	MESQUITE	TX		09/27/2024	7.375	241,341		310,000
100169307	ESTERO	FL		09/27/2024	7.500	419,391		795,000
100169308	DAYTONA BEACH	FL		09/27/2024	7.125	714,244		869,000
100169309	SALISBURY	NC		09/27/2024	7.375	143,366		190,000
100169310	MESQUITE	TX		09/27/2024	7.375	226,011		290,000
100169311	MESQUITE	TX		09/27/2024	7.375	222,046		285,000
100169312	PROVIDENCE	RI		09/27/2024	7.990	277,017		385,000
100169313	BRONX	NY		09/27/2024	7.625	553,146		675,000
100169314	MANHASSET	NY		09/27/2024	7.500	586,347		870,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169315	SAN BERNARDINO	CA		09/27/2024	8.875	177,027		218,000
100169316	FORNEY	TX		09/27/2024	7.375	206,610		265,000
100169317	JACKSON	NJ		09/27/2024	7.625	490,577		650,000
100169318	LAGUNA NIGUEL	CA		09/27/2024	7.490	1,313,836		1,705,000
100169319	NEW ALBANY	OH		09/27/2024	7.000	308,611		525,000
100169320	MARCUS HOOK	PA		09/27/2024	7.875	110,138		160,000
100169321	ATLANTA	GA		09/27/2024	8.375	165,434		220,000
100169322	BROOKLYN	NY		09/27/2024	8.125	2,366,186		3,050,000
100169323	UPPER CHICHESTER	PA		09/27/2024	7.875	140,550		204,000
100169324	SANTA MONICA	CA		09/27/2024	7.875	1,206,228		1,625,000
100169325	LOS ALAMITOS	CA		09/27/2024	6.750	807,038		1,265,000
100169326	NEW SMYRNA BEACH	FL		09/27/2024	8.500	259,158		324,000
100169327	FLUSHING	NY		09/27/2024	7.375	1,268,736		1,785,000
100169328	PANORAMA CITY	CA		09/27/2024	7.750	383,544		500,000
100169329	KISSIMMEE	FL		09/27/2024	7.750	233,214		296,000
100169330	CAPE CORAL	FL		09/27/2024	7.875	577,959		699,000
100169331	MARCUS HOOK	PA		09/27/2024	7.875	117,375		170,000
100169332	OGDEN	UT		09/27/2024	7.000	211,056		260,000
100169333	LEHIGH ACRES	FL		09/27/2024	7.750	104,455		125,000
100169334	TRACY	CA		09/27/2024	7.625	881,500		1,122,000
100169335	SCRANTON	PA		09/27/2024	7.750	196,168		254,000
100169336	WESTWOOD	MA		09/27/2024	7.000	894,831		1,091,000
100169337	MIAMI	FL		09/27/2024	7.625	147,677		205,000
100169338	WORCESTER	MA		09/27/2024	7.875	556,618		685,000
100169339	GASTONIA	NC		09/27/2024	7.990	157,127		199,000
100169340	KINGSTON	TN		09/27/2024	7.125	570,643		710,000
100169341	MESQUITE	TX		09/27/2024	8.250	179,336		250,000
100169342	DOYLESTOWN	PA		09/27/2024	7.250	740,575		920,000
100169343	GASTONIA	NC		09/27/2024	7.875	458,324		580,000
100169344	LAKEVILLE	PA		09/27/2024	8.500	237,835		402,000
100169345	COMPTON	CA		09/27/2024	7.490	544,285		750,000
100169346	BLACKSTONE	MA		09/27/2024	8.125	328,614		527,000
100169347	DOUGLASVILLE	GA		09/27/2024	8.625	256,960		360,000
100169348	DEMOREST	GA		09/27/2024	7.500	264,334		317,000
100169349	HAMILTON	NJ		09/27/2024	7.250	305,399		380,000
100169350	LONG BRANCH	NJ		09/27/2024	7.375	720,535		1,000,000
100169351	FLAGLER BEACH	FL		09/27/2024	7.625	640,096		829,000
100169352	LOS FRESNOS	TX		09/27/2024	7.750	276,282		541,000
100169353	WILMINGTON	DE		09/27/2024	7.875	417,355		497,000
100169354	SUNNY ISLES BEACH	FL		09/27/2024	7.625	393,679		477,000
100169355	NORTH TONAWANDA	NY		09/27/2024	7.875	227,566		270,000
100169356	VISTA	CA		09/27/2024	7.875	1,182,794		1,450,000
100169357	ORLANDO	FL		09/27/2024	7.250	272,153		332,000
100169358	MCDONOUGH	GA		09/27/2024	7.875	1,511,010		1,820,000
100169359	MIAMI	FL		09/27/2024	8.000	630,872		1,100,000
100169360	AURORA	IL		09/27/2024	7.500	173,595		240,000
100169361	CAPE CORAL	FL		09/27/2024	8.500	311,443		335,000
100169362	MIMS	FL		09/27/2024	7.375	172,932		225,000
100169363	LOS ANGELES	CA		09/27/2024	7.875	1,426,366		1,800,000
100169364	SAVANNAH	GA		09/27/2024	8.125	354,823		425,000
100169365	KINGSLAND	GA		09/27/2024	9.875	168,259		231,000
100169366	LAS VEGAS	NV		09/27/2024	7.750	143,743		185,000
100169367	MIAMI	FL		09/27/2024	8.375	623,353		785,000
100169368	LA HABRA	CA		09/27/2024	6.750	326,548		900,000
100169369	LAS VEGAS	NV		09/27/2024	7.000	228,771		615,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169370	MIAMI	FL		09/27/2024	7.750	842,032		1,075,000
100169371	CULVER CITY	CA		09/27/2024	7.250	989,069		1,575,000
100169372	CAMPBELL	CA		09/27/2024	7.125	1,709,279		2,536,000
100169373	INCLINE VILLAGE	NV		09/27/2024	7.125	3,231,347		4,500,000
100169374	JACKSONVILLE	FL		09/27/2024	8.375	139,753		172,000
100169375	BIG BEAR LAKE	CA		09/27/2024	6.875	591,214		859,000
100169376	MADEIRA BEACH	FL		09/27/2024	8.000	359,762		430,000
100169377	KENT	WA		09/27/2024	7.500	510,760		610,000
100169378	WESTLAKE VILLAGE	CA		09/27/2024	7.125	2,171,010		2,820,000
100169379	SAN DIEGO	CA		09/27/2024	8.375	648,869		735,000
100169380	FORT MYERS	FL		09/27/2024	8.875	612,894		650,000
100169381	LEBANON	IN		09/27/2024	7.625	123,154		165,000
100169382	COSTA MESA	CA		09/27/2024	6.875	151,401		1,550,000
100169383	OXNARD	CA		09/27/2024	7.125	334,090		475,000
100169384	NOVATO	CA		09/27/2024	7.125	1,515,315		1,850,000
100169385	LACEY	WA		09/27/2024	7.375	349,964		515,000
100169386	WEST HOLLYWOOD	CA		09/27/2024	7.250	1,715,781		2,325,000
100169387	SAN ANTONIO	TX		09/27/2024	7.375	1,560,401		2,170,000
100169388	LIGHTHOUSE POINT	FL		09/27/2024	8.250	161,140		195,000
100169389	CHICAGO	IL		09/27/2024	9.750	112,522		164,000
100169390	VENTURA	CA		09/27/2024	7.750	806,581		885,000
100169391	DELRAY BEACH	FL		09/27/2024	7.500	757,835		915,000
100169392	ORLANDO	FL		09/27/2024	7.375	317,181		520,000
100169393	CORINTH	TX		09/27/2024	8.125	322,022		340,000
100169394	LOS ANGELES	CA		09/27/2024	7.125	1,319,991		3,646,000
100169395	ORLANDO	FL		09/27/2024	7.500	128,210		190,000
100169396	VICTOR	ID		09/30/2024	7.625	2,534,375		3,900,000
100169397	ONTARIO	CA		09/30/2024	7.125	103,441		621,000
100169398	ESCONDIDO	CA		09/30/2024	7.500	496,174		653,000
100169399	SANTA MARIA	CA		09/30/2024	8.125	264,345		322,000
100169400	HAILEY	ID		09/30/2024	7.500	362,558		510,000
100169401	SANTA ROSA	CA		09/30/2024	7.125	454,417		730,000
100169402	SANTA ROSA	CA		09/30/2024	7.125	540,778		865,000
100169403	NORTH BEND	WA		09/30/2024	6.990	249,665		503,000
100169404	HOUSTON	TX		09/30/2024	7.625	185,662		304,500
100169405	HINSDALE	NH		09/30/2024	7.990	262,760		317,000
100169406	NORTH BEND	WA		09/30/2024	7.990	370,584		415,000
100169407	CAPE CORAL	FL		09/30/2024	7.625	359,874		520,000
100169408	MONROE	WA		09/30/2024	7.625	379,984		510,000
100169409	HASTINGS ON HUDSON	NY		09/30/2024	7.125	681,141		900,000
100169410	WATERFORD	CT		09/30/2024	7.375	309,815		433,000
100169411	FRUITLAND	ID		09/30/2024	6.990	182,862		365,000
100169412	WHITE PLAINS	NY		09/30/2024	7.375	161,463		240,000
100169413	KENAI	AK		09/30/2024	7.500	371,995		565,000
100169414	GREENVILLE	NC		09/30/2024	7.625	375,706		490,000
100169415	SNOHOMISH	WA		09/30/2024	6.990	950,047		1,340,000
100169416	PITTSBURGH	PA		09/30/2024	7.625	708,634		880,000
100169417	PATERSON	NJ		09/30/2024	7.500	435,220		605,000
100169418	KETCHUM	ID		09/30/2024	7.990	533,175		728,000
100169419	PORT ORANGE	FL		09/30/2024	7.125	161,333		225,000
100169420	GARDEN VALLEY	ID		09/30/2024	7.625	332,974		443,000
100169421	MIAMI	FL		09/30/2024	6.990	253,477		425,000
100169422	LARAMIE	WY		09/30/2024	6.625	277,404		400,000
100169423	INDIANAPOLIS	IN		09/30/2024	7.625	181,238		250,000
100169424	STOCKTON	CA		09/30/2024	7.125	217,786		285,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169425	LITTLE ELM	TX		09/30/2024	7.375	246,144		364,000
100169426	NEW BEDFORD	MA		09/30/2024	7.990	320,492		475,000
100169427	NASHVILLE	TN		09/30/2024	7.625	297,500		430,000
100169428	NAPLES	FL		09/30/2024	7.125	766,366		1,280,000
100169429	WATERBURY	CT		09/30/2024	7.625	287,213		372,000
100169430	CHARLOTTE	NC		09/30/2024	7.625	200,602		262,000
100169431	MONMOUTH BEACH	NJ		09/30/2024	7.625	227,395		510,000
100169432	HOUSTON	TX		09/30/2024	7.990	209,757		300,000
100169433	FORT LUPTON	CO		09/30/2024	6.990	217,428		352,000
100169434	FORT LUPTON	CO		09/30/2024	6.990	217,108		353,000
100169435	KAILUA KONA	HI		09/30/2024	7.625	391,549		510,000
100169436	CHESAPEAKE	VA		09/30/2024	7.125	196,547		255,000
100169437	NEW ALBANY	OH		09/30/2024	6.990	302,961		550,000
100169438	DURHAM	NC		09/30/2024	7.625	263,732		428,000
100169439	WINDSOR	CO		09/30/2024	6.990	238,255		539,000
100169440	CHICAGO	IL		09/30/2024	7.125	253,491		420,000
100169441	GARDEN VALLEY	ID		09/30/2024	7.125	343,180		800,000
100169442	GLENDALE	AZ		09/30/2024	7.125	485,206		645,000
100169443	HELMETTA	NJ		09/30/2024	7.625	187,729		340,000
100169444	OXFORD	MA		09/30/2024	8.125	410,883		530,000
100169445	ROHNERT PARK	CA		09/30/2024	7.625	449,177		735,000
100169446	BAKER CITY	OR		09/30/2024	8.125	398,577		437,000
100169447	HIXSON	TN		09/30/2024	8.625	306,383		373,000
100169448	CHATSWORTH	CA		09/30/2024	7.125	738,107		1,055,000
100169449	DEL REY OAKS	CA		09/30/2024	7.125	495,586		690,000
100169450	HOBOKEN	NJ		09/30/2024	7.125	369,118		665,000
100169451	LAKE ELSINORE	CA		09/30/2024	7.875	462,305		565,000
100169452	SHELTON	WA		09/30/2024	7.990	296,181		357,500
100169453	LUBBOCK	TX		09/30/2024	6.990	200,043		277,000
100169454	FRESNO	CA		09/30/2024	7.125	469,589		620,000
100169455	CAPE CORAL	FL		09/30/2024	7.990	246,411		300,000
100169456	EL CAJON	CA		09/30/2024	7.125	608,090		1,300,000
100169457	HUMBLE	TX		09/30/2024	8.500	250,070		300,000
100169458	BOKEELIA	FL		09/30/2024	8.125	312,799		400,000
100169459	PORTLAND	CT		09/30/2024	7.625	254,413		325,000
100169460	LYNDHURST	NJ		09/30/2024	7.500	236,166		565,000
100169461	NASHUA	NH		09/30/2024	7.625	419,699		600,000
100169462	CORONA	CA		09/30/2024	7.625	645,424		846,000
100169463	NEWARK	DE		09/30/2024	7.375	269,126		350,000
100169464	PHOENIX	AZ		09/30/2024	7.625	184,631		245,000
100169465	JERSEY CITY	NJ		09/30/2024	7.125	1,226,947		1,900,000
100169466	PHOENIX	AZ		09/30/2024	7.990	404,887		495,000
100169467	GLASSBORO	NJ		09/30/2024	8.625	156,533		176,000
100169468	LANCASTER	CA		09/30/2024	7.990	347,630		422,000
100169469	LYNNWOOD	WA		09/30/2024	6.875	661,133		880,000
100169470	PLYMOUTH	MN		09/30/2024	7.125	259,732		365,000
100169471	FRANKLIN	MA		09/30/2024	7.375	207,846		290,000
100169472	INDIANAPOLIS	IN		09/30/2024	8.625	188,262		225,000
100169473	BERWYN	IL		09/30/2024	8.125	359,793		485,000
100169474	ALBUQUERQUE	NM		09/30/2024	7.500	166,199		345,000
100169475	GRAYSLAKE	IL		09/30/2024	7.990	205,072		236,000
100169476	YUCAIPA	CA		09/30/2024	6.625	156,562		580,000
100169477	KATY	TX		09/30/2024	7.125	254,292		385,500
100169478	LODI	NJ		09/30/2024	7.625	500,944		650,000
100169479	MORRO BAY	CA		09/30/2024	7.125	926,122		1,330,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169480	WEST SACRAMENTO	CA		09/30/2024	7.625	280,253		340,000
100169481	CARY	NC		09/30/2024	7.500	218,448		540,000
100169482	SUN CITY CENTER	FL		09/30/2024	6.990	232,970		343,000
100169483	LAMY	NM		09/30/2024	7.125	418,466		740,000
100169484	RANCHO MISSION VIEJO	CA		09/30/2024	7.125	661,499		870,000
100169485	ARLINGTON	TX		09/30/2024	6.625	277,249		465,000
100169486	WEEHAWKEN	NJ		09/30/2024	6.500	533,404		975,000
100169487	PORT ORCHARD	WA		09/30/2024	6.990	340,916		615,000
100169488	KOLOA	HI		09/30/2024	6.990	535,947		880,000
100169489	NUTLEY	NJ		09/30/2024	7.625	675,740		875,000
100169490	RANCHO CORDOVA	CA		09/30/2024	6.990	496,698		715,000
100169491	HOLDEN BEACH	NC		09/30/2024	7.990	581,677		740,000
100169492	BOISE	ID		09/30/2024	7.375	304,106		512,000
100169493	OCALA	FL		09/30/2024	8.625	162,661		190,000
100169494	PROVINCETOWN	MA		09/30/2024	7.625	274,861		565,000
100169495	DELRAY BEACH	FL		09/30/2024	7.625	232,860		305,000
100169496	VISALIA	CA		09/30/2024	6.625	378,351		475,000
100169497	MAMMOTH LAKES	CA		09/30/2024	6.990	457,948		823,000
100169498	WESTWOOD	NJ		09/30/2024	7.625	478,483		665,000
100169499	KENNEBUNKPORT	ME		09/30/2024	6.990	558,472		1,025,000
100169500	MONTEREY	CA		09/30/2024	7.125	318,351		420,000
100169501	MOUNT SINAI	NY		09/30/2024	7.500	318,041		412,500
100169502	SAN TAN VALLEY	AZ		09/30/2024	7.625	414,733		511,000
100169503	SAINT CLOUD	MN		09/30/2024	8.625	310,231		395,000
100169504	NAPLES	FL		09/30/2024	7.625	309,225		400,000
100169505	MERCED	CA		09/30/2024	5.875	206,868		335,000
100169506	AURORA	IL		09/30/2024	8.625	220,063		280,000
100169507	VENICE	FL		09/30/2024	7.500	218,138		320,000
100169508	STRATFORD	CT		09/30/2024	7.625	257,305		360,000
100169509	BALDWIN	WI		09/30/2024	8.625	278,984		340,000
100169510	ELK GROVE	CA		09/30/2024	7.500	389,323		560,000
100169511	LAKE STEVENS	WA		09/30/2024	6.625	468,115		670,000
100169512	TIGARD	OR		09/30/2024	7.125	318,921		420,000
100169513	NAPERVILLE	IL		09/30/2024	7.500	270,031		353,000
100169514	INDIO	CA		09/30/2024	7.625	603,704		790,000
100169515	CANYON COUNTRY	CA		09/30/2024	6.990	211,592		840,000
100169516	SACRAMENTO	CA		09/30/2024	7.375	456,438		1,100,000
100169517	BUNKER HILL	WV		09/30/2024	7.500	199,677		282,000
100169518	HELLERTOWN	PA		09/30/2024	7.500	221,508		285,000
100169519	BRIGHTON	MA		09/30/2024	7.375	389,128		515,000
100169520	CASTRO VALLEY	CA		09/30/2024	7.125	952,222		1,415,000
100169521	HOBOKEN	NJ		09/30/2024	6.625	536,847		865,000
100169522	JERSEY CITY	NJ		09/30/2024	7.125	664,976		880,000
100169523	LYNNWOOD	WA		09/30/2024	6.500	391,241		725,000
100169524	MURFREESBORO	TN		09/30/2024	7.125	320,281		420,000
100169525	TOMS RIVER	NJ		09/30/2024	7.125	353,724		480,000
100169526	VANCOUVER	WA		09/30/2024	7.125	323,349		535,000
100169527	KURE BEACH	NC		09/30/2024	7.125	721,027		1,050,000
100169528	SACRAMENTO	CA		09/30/2024	7.375	790,214		1,100,000
100169529	FULTONDALE	AL		09/30/2024	7.125	208,866		307,900
100169530	DURHAM	NC		09/30/2024	6.625	240,586		320,990
100169531	BELLEVILLE	NJ		09/30/2024	7.125	576,158		810,000
100169532	VIRGINIA BEACH	VA		09/30/2024	8.625	192,425		243,000
100169533	BALLWIN	MO		09/30/2024	7.500	393,648		530,000
100169534	FRANKFORT	IL		09/30/2024	7.500	746,224		1,020,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169535	RENO	NV		09/30/2024	7.125	337,373		475,000
100169536	MOUNT VERNON	WA		09/30/2024	7.500	407,608		530,000
100169537	BATTLE LAKE	MN		09/30/2024	7.375	503,877		806,000
100169538	JERSEY CITY	NJ		09/30/2024	6.990	813,984		1,175,000
100169539	PLANO	TX		09/30/2024	7.625	322,954		416,500
100169540	PANDORA	OH		09/30/2024	7.990	196,853		239,000
100169541	WINTER PARK	FL		09/30/2024	7.500	357,205		430,000
100169542	PORTSMOUTH	NH		09/30/2024	7.125	456,165		793,000
100169543	BELMONT	MA		09/30/2024	7.625	346,224		490,000
100169544	SOUTH ELGIN	IL		09/30/2024	8.125	169,334		236,000
100169545	RED BANK	NJ		09/30/2024	7.375	198,686		360,000
100169546	BLOOMFIELD	KY		09/30/2024	7.125	303,583		550,000
100169547	LOMPOC	CA		09/30/2024	6.875	202,453		415,000
100169548	BOISE	ID		09/30/2024	8.125	308,319		352,000
100169549	MESA	AZ		09/30/2024	6.575	473,329		686,000
100169550	YACHATS	OR		09/30/2024	7.125	749,759		1,000,000
100169551	KISSIMMEE	FL		09/30/2024	8.500	323,408		400,000
100169552	PARKER	CO		09/30/2024	7.500	358,117		1,060,000
100169553	YARMOUTH PORT	MA		09/30/2024	7.500	370,280		539,000
100169554	PLAINFIELD	IL		09/30/2024	6.625	202,575		300,000
100169555	SAN LUIS OBISPO	CA		09/30/2024	8.625	477,572		590,000
100169556	VIRGINIA BCH	VA		09/30/2024	7.500	316,647		411,000
100169557	SPOONER	WI		09/30/2024	8.625	210,775		255,000
100169558	GLEN HAVEN	CO		09/30/2024	8.625	380,166		494,000
100169559	TEMPE	AZ		09/30/2024	7.125	563,527		730,000
100169560	NAPERVILLE	IL		09/30/2024	7.125	368,270		618,000
100169561	KINGMAN	AZ		09/30/2024	7.125	202,405		460,000
100169562	BUXTON	NC		09/30/2024	7.625	515,584		643,000
100169563	AVE MARIA	FL		09/30/2024	7.125	178,583		290,000
100169564	DAVENPORT	FL		09/30/2024	7.990	251,214		300,000
100169565	WEST PALM BEACH	FL		09/30/2024	6.990	110,104		510,000
100169566	BERMUDA DUNES	CA		09/30/2024	6.625	209,499		300,000
100169567	TOMS RIVER	NJ		09/30/2024	7.625	508,253		625,000
100169568	VISALIA	CA		09/30/2024	7.625	268,491		325,000
100169569	SAN JUAN CAPISTRANO	CA		09/30/2024	7.125	937,738		1,535,000
100169570	RICHMOND	TX		09/30/2024	6.990	178,217		305,000
100169571	PALM BAY	FL		09/30/2024	8.625	372,391		398,000
100169572	PALM SPRINGS	CA		09/30/2024	5.990	388,992		729,000
100169573	STONEHAM	MA		09/30/2024	8.125	311,530		410,000
100169574	LAS VEGAS	NV		09/30/2024	7.625	259,137		335,000
100169575	ROSEVILLE	CA		09/30/2024	6.125	387,954		666,000
100169576	TWIN FALLS	ID		09/30/2024	7.625	205,995		275,000
100169577	DANA POINT	CA		09/30/2024	7.500	178,843		1,050,000
100169578	PINON HILLS	CA		09/30/2024	6.875	301,940		555,000
100169579	HOBOKEN	NJ		09/30/2024	7.125	383,698		551,000
100169580	TULARE	CA		09/30/2024	7.625	157,078		300,000
100169581	DAVIE	FL		09/30/2024	7.625	259,585		315,000
100169582	MONTGOMERY	AL		09/30/2024	7.125	169,368		215,000
100169583	ELK GROVE VILLAGE	IL		09/30/2024	7.500	268,569		350,000
100169584	VALENCIA	CA		09/30/2024	6.990	330,067		675,000
100169585	JACKSONVILLE	FL		09/30/2024	7.625	181,546		195,000
100169586	ANCHORAGE	AK		09/30/2024	7.625	288,570		400,000
100169587	TUCSON	AZ		09/30/2024	7.625	215,890		280,000
100169588	ARBOR VITAE	WI		09/30/2024	7.125	202,836		502,000
100169589	MIAMI	FL		09/30/2024	7.625	348,274		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169590	ROSEVILLE	CA		09/30/2024	6.990	504,878		665,000
100169591	NORTH BEND	WA		09/30/2024	8.625	472,641		520,000
100169592	ORLANDO	FL		09/30/2024	6.990	178,369		250,000
100169593	SANTA ROSA	CA		09/30/2024	6.625	628,941		839,464
100169594	CAPE CORAL	FL		09/30/2024	8.625	431,713		530,000
100169595	LA PINE	OR		09/30/2024	7.625	385,000		530,000
100169596	FORT WAYNE	IN		09/30/2024	7.125	173,199		226,000
100169597	GREENEHAVEN	AZ		09/30/2024	7.500	432,602		543,000
100169598	MIDDLETOWN	DE		09/30/2024	6.990	353,781		466,000
100169599	GRAND ISLE	LA		09/30/2024	8.625	760,620		967,000
100169600	NEW BEDFORD	MA		09/30/2024	6.990	412,228		560,000
100169601	VANCOUVER	WA		09/30/2024	7.625	401,882		490,000
100169602	REXFORD	NY		09/30/2024	7.625	184,884		214,000
100169603	SAN FRANCISCO	CA		09/30/2024	7.375	989,443		1,400,000
100169604	STILLWATER	MN		09/30/2024	7.125	341,145		447,000
100169605	TORRINGTON	CT		09/30/2024	7.500	192,685		250,000
100169606	MILWAUKEE	WI		09/30/2024	8.625	249,074		285,000
100169607	RENTON	WA		09/30/2024	7.625	480,267		625,000
100169608	PLYMOUTH	MN		09/30/2024	7.125	296,719		365,000
100169609	LUBBOCK	TX		09/30/2024	7.990	246,693		272,000
100169610	MENIFEE	CA		09/30/2024	8.375	551,587		674,000
100169611	SAN JOSE	CA		09/30/2024	7.500	1,127,946		1,600,000
100169612	WASHINGTON	UT		09/30/2024	7.990	416,743		643,000
100169613	SACRAMENTO	CA		09/30/2024	8.500	459,515		605,000
100169614	EL CAJON	CA		09/30/2024	6.990	474,336		625,000
100169615	EL CAJON	CA		09/30/2024	7.375	455,252		700,000
100169616	EWING	NJ		09/30/2024	7.625	228,747		293,000
100169617	NORTH HOLLYWOOD	CA		09/30/2024	8.125	653,609		805,000
100169618	FRESNO	CA		09/30/2024	7.625	332,567		443,000
100169619	BEDFORD	TX		09/30/2024	8.250	276,036		368,000
100169620	FRESNO	CA		09/30/2024	7.500	278,521		368,000
100169621	LAWRENCEVILLE	GA		09/30/2024	6.990	268,312		350,000
100169622	HEMET	CA		09/30/2024	8.375	307,071		403,000
100169623	GLENDALE	AZ		09/30/2024	7.875	303,419		414,000
100169624	JAMUL	CA		09/30/2024	7.990	758,272		1,001,000
100169625	FRESNO	CA		09/30/2024	7.875	307,617		365,000
100169626	TAMPA	FL		09/30/2024	6.625	254,089		360,000
100169627	WHITWELL	TN		09/30/2024	7.500	221,925		258,000
100169628	SAN BERNARDINO	CA		09/30/2024	8.125	354,780		463,000
100169629	CATONSVILLE	MD		09/30/2024	7.990	275,447		359,000
100169630	SANTA MARIA	CA		09/30/2024	7.990	368,106		481,000
100169631	SAN LORENZO	CA		09/30/2024	7.125	464,856		775,000
100169632	GOODLETTSVILLE	TN		09/30/2024	8.125	309,066		399,000
100169633	TEMPE	AZ		09/30/2024	6.990	483,629		677,000
100169634	LILLIWAUP	WA		09/30/2024	8.250	384,379		505,000
100169635	ELK GROVE	CA		09/30/2024	7.990	444,320		584,000
100169636	YUBA CITY	CA		09/30/2024	8.250	423,235		580,000
100169637	STONE MOUNTAIN	GA		09/30/2024	7.500	225,994		270,000
100169638	QUINCY	MA		09/30/2024	7.625	571,974		845,000
100169639	BAKERSFIELD	CA		09/30/2024	7.625	296,220		380,000
100169640	MIDDLETON	ID		09/30/2024	7.875	299,546		370,000
100169641	KINGS BEACH	CA		09/30/2024	7.375	660,940		995,000
100169642	ROSEMEAD	CA		09/30/2024	7.500	539,331		710,000
100169643	ROSAMOND	CA		09/30/2024	7.125	348,495		455,000
100169644	NICE	CA		09/30/2024	7.500	261,012		365,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169645	HOMESTEAD	FL		09/30/2024	8.125	283,378		337,000
100169646	COMMERCE	CA		09/30/2024	7.625	633,482		806,000
100169647	GARLAND	TX		09/30/2024	8.125	224,121		283,000
100169648	ANN ARBOR	MI		09/30/2024	7.875	356,575		463,000
100169649	MONTGOMERY	AL		09/30/2024	7.375	271,177		350,000
100169650	KILL DEVIL HILLS	NC		09/30/2024	7.375	470,147		639,000
100169651	BEECH GROVE	IN		09/30/2024	7.375	237,561		305,000
100169652	COTTONWOOD	CA		09/30/2024	7.375	284,268		369,000
100169653	CHARLOTTE	NC		09/30/2024	7.500	274,960		364,000
100169654	NORTH HIGHLANDS	CA		09/30/2024	8.375	340,117		445,000
100169655	BAKERSFIELD	CA		09/30/2024	7.125	376,745		490,000
100169656	MECHANICSVILLE	VA		09/30/2024	6.875	441,956		595,000
100169657	MC KEES ROCKS	PA		09/30/2024	7.625	218,404		290,000
100169658	MIAMI	FL		09/30/2024	7.625	406,485		525,000
100169659	TUCSON	AZ		09/30/2024	8.250	320,450		397,000
100169660	MIAMI	FL		09/30/2024	7.990	288,688		430,000
100169661	PEARL RIVER	NY		09/30/2024	7.375	405,994		520,000
100169662	BELLEVUE	NE		09/30/2024	6.990	218,508		285,000
100169663	LILBURN	GA		09/30/2024	7.990	331,758		435,000
100169664	ROSEVILLE	CA		09/30/2024	7.625	468,912		623,000
100169665	NEW BRUNSWICK	NJ		09/30/2024	8.250	385,543		495,000
100169666	BURBANK	CA		09/30/2024	7.990	950,866		1,430,000
100169667	PLACERVILLE	CA		09/30/2024	7.375	433,612		587,000
100169668	PISCATAWAY	NJ		09/30/2024	7.500	281,894		371,000
100169669	DEARBORN	MI		09/30/2024	5.820	200,967		280,000
100169670	FORT WORTH	TX		09/30/2024	6.750	238,301		345,000
100169671	EL CAJON	CA		09/30/2024	7.990	822,863		1,090,000
100169672	DULUTH	GA		09/30/2024	7.500	323,249		420,000
100169673	SAN JOSE	CA		09/30/2024	7.500	1,160,840		1,580,000
100169674	PAGOSA SPRINGS	CO		09/30/2024	7.500	317,651		410,000
100169675	CUMMING	GA		09/30/2024	7.625	487,031		600,000
100169676	CORVALLIS	OR		09/30/2024	7.500	320,478		458,000
100169677	NORCROSS	GA		09/30/2024	7.875	240,722		328,000
100169678	MINNEOLA	FL		09/30/2024	7.500	428,249		524,000
100169679	COMPTON	CA		09/30/2024	7.625	279,206		535,000
100169680	NORCROSS	GA		09/30/2024	7.875	238,293		325,000
100169681	GARLAND	TX		09/30/2024	7.375	209,316		289,000
100169682	WINDERMERE	FL		09/30/2024	7.875	365,323		440,000
100169683	WARREN	NJ		09/30/2024	7.990	446,134		612,000
100169684	NEW YORK	NY		09/30/2024	7.500	451,042		580,000
100169685	CASTLE PINES	CO		09/30/2024	7.500	430,314		570,000
100169686	STOCKTON	CA		09/30/2024	7.875	362,621		440,000
100169687	COLUMBIA	MD		09/30/2024	7.500	241,850		315,500
100169688	NORWALK	CA		09/30/2024	6.875	308,027		749,000
100169689	PISCATAWAY	NJ		09/30/2024	7.375	256,758		332,000
100169690	NORTH BRUNSWICK	NJ		09/30/2024	7.375	217,264		280,000
100169691	BRADENTON	FL		09/30/2024	7.875	304,844		390,000
100169692	LAS VEGAS	NV		09/30/2024	7.375	722,410		1,000,000
100169693	PANAMA CITY BEACH	FL		09/30/2024	7.625	483,286		627,000
100169694	FREDERICKSBURG	TX		09/30/2024	7.500	436,798		570,000
100169695	KISSIMMEE	FL		09/30/2024	7.990	252,484		330,000
100169696	JACKSONVILLE	FL		09/30/2024	7.625	252,647		313,000
100169697	MARYVILLE	TN		09/30/2024	7.625	283,058		345,000
100169698	HACIENDA HEIGHTS	CA		09/30/2024	7.375	779,740		1,205,000
100169699	NEWNAN	GA		09/30/2024	7.250	233,164		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169700	CATHEDRAL CITY	CA		09/30/2024	7.990	333,415		410,000
100169701	PHOENIX	AZ		09/30/2024	7.875	239,938		313,000
100169702	PALESTINE	TX		09/30/2024	7.990	330,728		425,000
100169703	YONKERS	NY		09/30/2024	6.990	553,612		780,000
100169704	SALT LAKE CITY	UT		09/30/2024	7.500	662,714		890,000
100169705	ROY	UT		09/30/2024	7.625	320,733		417,000
100169706	RIVER FALLS	WI		09/30/2024	8.375	401,686		520,000
100169707	PEABODY	MA		09/30/2024	8.250	499,947		662,000
100169708	NORTH HIGHLANDS	CA		09/30/2024	7.125	383,127		520,000
100169709	SEATTLE	WA		09/30/2024	8.125	384,931		500,000
100169710	MURRIETA	CA		09/30/2024	7.625	413,770		542,000
100169711	MADISON HEIGHTS	MI		09/30/2024	7.500	209,478		288,000
100169712	ANN ARBOR	MI		09/30/2024	7.375	445,715		585,000
100169713	DAYTONA BEACH	FL		09/30/2024	6.750	353,583		480,000
100169714	STERLING HEIGHTS	MI		09/30/2024	7.500	264,315		342,000
100169715	EDGEWATER	FL		09/30/2024	6.875	472,196		585,000
100169716	BOULDER	CO		09/30/2024	7.990	327,120		420,000
100169717	PATTERSON	NY		09/30/2024	6.990	256,877		389,000
100169718	PHOENIX	AZ		09/30/2024	5.990	662,818		945,000
100169719	PHILADELPHIA	PA		09/30/2024	7.625	233,487		345,000
100169720	CAMARILLO	CA		09/30/2024	7.375	545,618		730,000
100169721	QUEEN CREEK	AZ		09/30/2024	8.250	717,640		930,000
100169722	HOBE SOUND	FL		09/30/2024	7.375	295,358		382,000
100169723	ROCKWALL	TX		09/30/2024	7.625	293,847		390,000
100169724	PHILADELPHIA	PA		09/30/2024	6.990	260,606		365,000
100169725	DAVIS	CA		09/30/2024	7.990	646,761		850,000
100169726	AVON	NC		09/30/2024	7.500	400,570		520,000
100169727	CLAWSON	MI		09/30/2024	6.990	270,144		372,000
100169728	COVINGTON	GA		09/30/2024	6.625	248,984		339,000
100169729	ATLANTA	GA		09/30/2024	6.990	277,472		400,000
100169730	STOCKTON	CA		09/30/2024	7.625	300,348		390,000
100169731	ROSEVILLE	CA		09/30/2024	7.500	437,316		610,500
100169732	DURHAM	NC		09/30/2024	6.990	255,396		333,000
100169733	LINCOLN	CA		09/30/2024	7.500	385,828		545,000
100169734	IRVING	TX		09/30/2024	7.125	408,627		534,000
100169735	PERRIS	CA		09/30/2024	7.500	433,266		599,000
100169736	SAN BERNARDINO	CA		09/30/2024	7.375	316,687		425,000
100169737	SPARTA	TN		09/30/2024	7.375	227,144		295,000
100169738	CONCORD	CA		09/30/2024	7.625	583,371		817,500
100169739	HAYWARD	CA		09/30/2024	8.250	789,441		1,175,000
100169740	FORT WALTON BEACH	FL		09/30/2024	5.990	235,956		329,000
100169741	CHARLOTTE	NC		09/30/2024	7.125	364,283		475,000
100169742	PITTSBURG	CA		09/30/2024	7.500	507,238		670,000
100169743	TANNERSVILLE	PA		09/30/2024	7.875	244,929		320,000
100169744	VISTA	CA		09/30/2024	6.990	664,368		875,000
100169745	NEW PORT RICHEY	FL		09/30/2024	7.500	252,161		322,000
100169746	VALRICO	FL		09/30/2024	7.125	292,014		361,000
100169747	ANDERSON	CA		09/30/2024	8.375	461,053		615,000
100169748	OCALA	FL		09/30/2024	7.375	217,503		280,000
100169749	SAN DIEGO	CA		09/30/2024	7.500	429,008		565,000
100169750	PRINCETON	TX		09/30/2024	7.375	329,032		435,000
100169751	PEORIA	AZ		09/30/2024	7.500	505,336		670,000
100169752	PORT JEFFERSON	NY		09/30/2024	7.500	470,566		610,000
100169753	MESA	AZ		09/30/2024	6.625	268,967		430,000
100169754	AHWAHNEE	CA		09/30/2024	7.500	383,862		470,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169755	LAWRENCEVILLE	GA		09/30/2024	6.990	296,829		395,000
100169756	LIBERTY LAKE	WA		09/30/2024	6.990	246,180		319,000
100169757	CONCORD	NC		09/30/2024	6.990	269,823		352,000
100169758	HOUSTON	TX		09/30/2024	6.625	224,053		308,000
100169759	LYONS	GA		09/30/2024	7.990	217,521		290,000
100169760	DRACUT	MA		09/30/2024	7.625	232,877		325,000
100169761	SONORA	CA		09/30/2024	6.990	214,941		293,000
100169762	CLEARLAKE	CA		09/30/2024	6.500	215,135		275,000
100169763	CAPE CORAL	FL		09/30/2024	7.990	507,616		705,000
100169764	FULLERTON	CA		09/30/2024	6.990	652,938		860,000
100169765	GARFIELD	NJ		09/30/2024	7.500	430,344		615,000
100169766	SIMPSONVILLE	SC		09/30/2024	7.500	367,519		512,000
100169767	MESA	AZ		09/30/2024	6.750	216,854		285,000
100169768	GRAND RAPIDS	MI		09/30/2024	7.875	212,279		267,000
100169769	LAWRENCEVILLE	GA		09/30/2024	6.990	267,172		365,000
100169770	GLENDALE	AZ		09/30/2024	7.625	419,466		545,000
100169771	LAKE MARY	FL		09/30/2024	7.625	414,220		540,000
100169772	MORENO VALLEY	CA		09/30/2024	7.875	459,488		600,000
100169773	ELLABELL	GA		09/30/2024	7.500	259,472		338,000
100169774	JACKSONVILLE	NC		09/30/2024	7.625	223,130		251,000
100169775	YUBA CITY	CA		09/30/2024	7.625	296,963		382,000
100169776	ANN ARBOR	MI		09/30/2024	7.250	251,553		330,000
100169777	BOYNTON BEACH	FL		09/30/2024	6.500	518,407		648,000
100169778	LARGO	FL		09/30/2024	7.625	415,297		530,000
100169779	REDMOND	WA		09/30/2024	6.990	733,739		965,000
100169780	LOCUST GROVE	VA		09/30/2024	7.500	288,936		375,000
100169781	WOODBRIDGE	VA		09/30/2024	7.875	340,500		437,000
100169782	RIO RANCHO	NM		09/30/2024	6.990	405,410		545,000
100169783	WEST CHESTER	PA		09/30/2024	7.500	447,903		550,000
100169784	HAYWARD	CA		09/30/2024	7.375	718,904		950,000
100169785	ROME	GA		09/30/2024	6.875	237,516		326,000
100169786	HAYWARD	CA		09/30/2024	6.990	689,266		900,000
100169787	ANNA	TX		09/30/2024	7.375	346,228		475,000
100169788	CLEARWATER	FL		09/30/2024	7.500	656,420		860,000
100169789	LOGANVILLE	GA		09/30/2024	7.500	272,288		375,000
100169790	PENSACOLA	FL		09/30/2024	6.875	208,797		280,000
100169791	GAINESVILLE	GA		09/30/2024	7.375	265,470		344,000
100169792	SACRAMENTO	CA		09/30/2024	7.375	473,760		625,000
100169793	GILBERT	AZ		09/30/2024	7.375	413,852		543,000
100169794	BURLESON	TX		09/30/2024	7.500	271,849		345,000
100169795	SACRAMENTO	CA		09/30/2024	6.500	205,414		305,000
100169796	MESA	AZ		09/30/2024	6.990	357,659		475,000
100169797	DUBLIN	CA		09/30/2024	7.500	787,694		1,205,000
100169798	CASA GRANDE	AZ		09/30/2024	7.375	270,458		351,700
100169799	NORTH OGDEN	UT		09/30/2024	7.990	673,889		915,000
100169800	PHOENIX	AZ		09/30/2024	7.375	330,868		379,000
100169801	HOLLYWOOD	FL		09/30/2024	7.990	615,863		1,000,000
100169802	MERRITT ISLAND	FL		09/30/2024	6.990	231,682		332,000
100169803	SUGAR LAND	TX		09/30/2024	7.990	442,111		545,000
100169804	DULUTH	GA		09/30/2024	7.375	291,516		378,000
100169805	DUBLIN	OH		09/30/2024	7.990	300,966		360,000
100169806	PEORIA	AZ		09/30/2024	6.990	524,362		735,000
100169807	NATIONAL CITY	CA		09/30/2024	7.375	426,597		560,000
100169808	WASCO	CA		09/30/2024	7.990	213,433		270,000
100169809	SAN MARCOS	CA		09/30/2024	6.990	722,094		1,000,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169810	FRESNO	CA		09/30/2024	6.990	230,544		300,000
100169811	BOWIE	MD		09/30/2024	7.625	362,935		440,000
100169812	MERIDIAN	ID		09/30/2024	7.625	464,054		610,000
100169813	KANSAS CITY	MO		09/30/2024	7.625	262,692		345,000
100169814	DEXTER	MI		09/30/2024	6.990	453,175		565,000
100169815	GAINESVILLE	GA		09/30/2024	6.990	247,165		328,000
100169816	LAKE FOREST	CA		09/30/2024	7.375	1,029,010		1,450,000
100169817	CHICAGO	IL		09/30/2024	7.500	233,615		610,000
100169818	ELK GROVE	CA		09/30/2024	7.500	398,141		575,000
100169819	EVANS	GA		09/30/2024	7.875	337,798		405,000
100169820	NORTHRIDGE	CA		09/30/2024	7.500	675,698		832,500
100169821	CUMMING	GA		09/30/2024	7.125	377,154		525,000
100169822	REDDING	CA		09/30/2024	6.625	253,735		365,000
100169823	SAN PEDRO	CA		09/30/2024	6.875	642,610		900,000
100169824	OCALA	FL		09/30/2024	7.990	477,076		638,000
100169825	PEORIA	AZ		09/30/2024	7.990	292,254		380,000
100169826	ELKRIDGE	MD		09/30/2024	7.990	293,474		376,000
100169827	NEW ALBANY	IN		09/30/2024	6.990	261,848		340,000
100169828	KISSIMMEE	FL		09/30/2024	7.375	243,297		335,000
100169829	OAK ISLAND	NC		09/30/2024	7.500	563,982		654,000
100169830	ROSEVILLE	CA		09/30/2024	7.500	455,695		542,000
100169831	FRESNO	CA		09/30/2024	7.375	344,036		399,000
100169832	CRYSTAL BEACH	TX		09/30/2024	7.625	509,647		584,500
100169833	WESTERLY	RI		09/30/2024	7.625	264,796		320,000
100169834	CRYSTAL BEACH	TX		09/30/2024	7.625	671,436		795,000
100169835	NORCROSS	GA		09/30/2024	7.500	278,515		325,000
100169836	MARS	PA		09/30/2024	7.375	211,431		260,000
100169837	SALADO	TX		09/30/2024	7.500	384,229		466,600
100169838	KNOXVILLE	TN		09/30/2024	7.625	254,771		300,000
100169839	SAN ANTONIO	FL		09/30/2024	7.125	255,480		294,000
100169840	PANAMA CITY	FL		09/30/2024	7.250	275,792		315,000
100169841	HOUSTON	TX		09/30/2024	6.990	214,170		265,000
100169842	STOCKTON	CA		09/30/2024	7.625	292,789		340,000
100169843	SURFSIDE BEACH	SC		09/30/2024	7.625	595,073		715,000
100169844	WILLIS	TX		09/30/2024	6.990	221,835		256,500
100169845	BURLESON	TX		09/30/2024	6.624	271,817		320,000
100169846	WEST MELBOURNE	FL		09/30/2024	7.625	378,367		434,000
100169847	SEVIERVILLE	TN		09/30/2024	7.500	468,302		575,000
100169848	BURKEVILLE	TX		09/30/2024	7.625	438,641		500,000
100169849	COLORADO SPRINGS	CO		09/30/2024	7.500	364,225		440,000
100169850	GATLINBURG	TN		09/30/2024	8.125	597,767		695,000
100169851	PIGEON FORGE	TN		09/30/2024	7.625	388,253		445,000
100169852	LOS ANGELES	CA		09/30/2024	7.625	532,669		645,000
100169853	DAVENPORT	FL		09/30/2024	7.625	275,261		330,000
100169854	BENTONVILLE	AR		09/30/2024	7.000	273,788		329,000
100169855	ZEPHYRHILLS	FL		09/30/2024	5.750	319,444		395,000
100169856	DECATUR	GA		09/30/2024	7.500	487,379		562,000
100169857	BLOOMINGTON	IN		09/30/2024	8.125	257,050		295,000
100169858	MENIFEE	CA		09/30/2024	5.750	448,815		560,000
100169859	COLUMBIA	SC		09/30/2024	7.990	249,378		286,000
100169860	KATY	TX		09/30/2024	7.500	245,897		295,000
100169861	ZEBULON	NC		09/30/2024	7.625	246,837		285,000
100169862	BRYSON CITY	NC		09/30/2024	7.625	383,491		445,000
100169863	RIVERVIEW	FL		09/30/2024	7.625	335,468		382,950
100169864	AUSTIN	TX		09/30/2024	7.125	275,269		317,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169865	PLUMERVILLE	AR		09/30/2024	7.625	198,000		235,000
100169866	PEARLAND	TX		09/30/2024	6.999	458,734		545,000
100169867	LURAY	VA		09/30/2024	5.750	199,517		252,000
100169868	COROLLA	NC		09/30/2024	7.500	419,290		480,000
100169869	OCALA	FL		09/30/2024	5.500	244,744		320,000
100169870	MARCO ISLAND	FL		09/30/2024	7.375	760,206		885,000
100169871	MONROE	NC		09/30/2024	7.625	284,011		336,000
100169872	BRASELTON	GA		09/30/2024	6.875	177,486		311,000
100169873	MERRITT ISLAND	FL		09/30/2024	7.625	238,717		290,000
100169875	COMPTON	CA		11/08/2024	6.750	421,041		630,000
100169876	BOCA RATON	FL		11/08/2024	8.500	1,544,943		1,825,000
100169878	STEVENSVILLE	MI		11/08/2024	7.125	167,277		225,000
100169879	MATTAPOISETT	MA		11/08/2024	6.750	481,196		725,000
100169880	PRATTVILLE	AL		11/08/2024	6.750	155,249		260,000
100169881	MIAMI	FL		11/08/2024	8.250	588,000		700,000
100169882	LAS VEGAS	NV		11/08/2024	7.250	543,635		790,000
100169883	ROCK SPRINGS	WY		11/08/2024	7.625	507,163		650,000
100169884	PHILADELPHIA	PA		11/08/2024	8.125	113,326		137,000
100169886	BROUSSARD	LA		11/08/2024	6.875	202,448		335,000
100169887	NEWARK	NJ		11/08/2024	7.250	565,382		739,000
100169888	TRENTON	NJ		11/08/2024	7.250	175,830		225,000
100169889	KIHEI	HI		11/08/2024	7.500	478,383		640,000
100169890	WILMER	AL		11/08/2024	8.750	132,224		180,000
100169891	VISALIA	CA		11/08/2024	6.750	701,502		855,000
100169892	ORLANDO	FL		11/08/2024	7.750	262,500		755,000
100169894	COLUMBIA	MO		11/08/2024	8.250	262,133		280,000
100169899	OSWEGO	IL		11/08/2024	7.250	293,406		383,000
100169900	CLEARWATER	FL		11/08/2024	7.875	165,760		203,000
100169901	AVONDALE	AZ		11/08/2024	7.250	228,798		300,000
100169903	BODEGA BAY	CA		11/08/2024	6.750	882,846		1,425,000
100169904	SALEM	UT		11/08/2024	6.375	313,372		790,000
100169905	VILLA RICA	GA		11/08/2024	8.375	715,460		808,000
100169906	SHREWSBURY	PA		11/08/2024	7.250	141,882		184,000
100169907	SANTA CLARITA	CA		11/08/2024	8.625	834,903		885,000
100169908	PLANTATION	FL		11/08/2024	6.750	2,060,259		3,500,000
100169911	WOODSTOCK	GA		11/08/2024	6.750	347,260		525,000
100169912	TIPP CITY	OH		11/08/2024	7.000	162,617		325,000
100169913	HARRISBURG	PA		11/08/2024	7.000	180,724		235,000
100169914	TARZANA	CA		11/08/2024	7.125	323,198		420,000
100169915	SCOTT	LA		11/08/2024	7.875	153,563		195,000
100169916	DANBURY	CT		11/08/2024	7.375	839,215		1,200,000
100169917	SALEM	UT		11/08/2024	6.375	313,459		765,000
100169918	BUDD LAKE	NJ		11/08/2024	6.500	426,477		575,000
100169919	CLEVELAND	OH		11/08/2024	7.875	180,739		219,000
100169921	TARZANA	CA		11/08/2024	6.750	587,483		890,000
100169922	OSWEGO	IL		11/08/2024	7.250	293,287		380,000
100169923	CORSICANA	TX		11/08/2024	6.500	695,163		1,257,000
100169924	LADERA RANCH	CA		11/08/2024	6.750	818,793		1,110,000
100169925	OKLAHOMA CITY	OK		11/08/2024	7.500	117,827		166,000
100169926	FUQUAY VARINA	NC		11/08/2024	6.625	349,697		445,000
100169927	MELBOURNE	FL		11/08/2024	7.000	363,229		502,000
100169928	LANCASTER	CA		11/08/2024	7.125	245,479		299,000
100169929	GLEN RIDGE	FL		11/08/2024	7.000	502,130		639,000
100169930	DUNEDIN	FL		11/08/2024	7.000	909,511		1,120,000
100169931	NAMPA	ID		11/08/2024	7.250	554,121		690,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100169932	DERBY	CT		11/08/2024	6.750	403,546		515,000
100169933	MCKINNEY	TX		11/08/2024	7.000	516,440		678,000
100169934	CAPE CORAL	FL		11/08/2024	6.875	1,338,845		1,748,000
100169935	HOUSTON	TX		11/08/2024	9.250	199,500		238,000
100169936	ALEDO	TX		11/08/2024	7.000	349,232		475,000
100169937	STOCKTON	CA		11/08/2024	7.125	668,867		800,000
100169938	AUSTIN	TX		11/08/2024	7.250	554,633		665,000
100169940	BARNEGAT	NJ		11/08/2024	6.875	177,977		232,000
100169941	NAPLES	FL		11/08/2024	7.250	103,969		350,000
100169942	MIAMI	FL		11/08/2024	8.000	639,128		731,000
100169943	HOUSTON	TX		11/08/2024	9.250	199,500		240,000
100169945	DURHAM	NC		11/08/2024	6.750	267,819		350,000
100169946	APOLLO BEACH	FL		11/08/2024	7.250	540,923		620,000
100169947	JACKSONVILLE	FL		11/08/2024	7.375	217,538		375,000
100169948	ROCKLEDGE	FL		11/08/2024	7.000	231,000		340,000
100169951	MANSFIELD	TX		11/08/2024	6.875	551,099		760,000
100169952	LOS ANGELES	CA		11/08/2024	6.750	662,359		1,900,000
100169953	RICHMOND	TX		11/08/2024	7.250	444,785		531,000
100169954	LOUISVILLE	KY		11/08/2024	7.000	437,281		538,000
100169955	VANCOUVER	WA		11/08/2024	7.500	593,705		685,000
100169956	WOODLAND HILLS	CA		11/08/2024	7.250	992,975		1,200,000
100169957	HATFIELD	PA		11/08/2024	7.500	299,829		425,000
100169958	HORIZON CITY	TX		11/08/2024	6.500	110,658		229,000
100169959	GLASSBORO	NJ		11/08/2024	6.750	284,489		388,000
100169960	PORTLAND	OR		11/08/2024	7.000	404,478		505,000
100169961	JACKSONVILLE	FL		11/08/2024	7.750	167,984		242,000
100169962	LOS BANOS	CA		11/08/2024	7.250	292,283		383,000
100169964	GILBERT	AZ		11/08/2024	6.375	319,204		500,000
100169965	SALEM	OR		11/08/2024	7.625	523,292		635,000
100169966	FRESNO	CA		11/08/2024	7.000	305,857		395,000
100169969	SAINT JOHNS	FL		11/08/2024	7.250	351,609		474,000
100169970	KENT	WA		11/08/2024	7.875	169,313		225,000
100169972	ANDERSON	IN		11/08/2024	7.000	110,411		144,000
100169973	FRONT ROYAL	VA		11/08/2024	8.250	546,009		695,000
100169974	HENDERSON	NV		11/08/2024	6.875	1,124,158		1,630,000
100169975	VISALIA	CA		11/08/2024	7.250	318,938		405,000
100169976	SAN FRANCISCO	CA		11/08/2024	6.375	1,422,764		1,775,000
100169977	DOYLESTOWN	PA		11/08/2024	6.125	922,219		1,950,000
100169978	EL MONTE	CA		11/08/2024	6.875	378,490		512,000
100169980	HOUSTON	TX		11/08/2024	6.500	1,130,307		1,515,000
100169983	FOLSOM	CA		11/08/2024	6.875	1,203,735		1,700,000
100169985	RICHMOND	CA		11/08/2024	6.500	552,968		1,260,000
100169986	FAYETTEVILLE	WV		11/08/2024	7.500	168,747		220,000
100169987	VISALIA	CA		11/08/2024	7.250	303,188		385,000
100169988	WARNER ROBINS	GA		11/08/2024	7.500	129,600		158,000
100169989	PLANTATION	FL		11/08/2024	7.000	911,118		1,100,000
100169990	EL PASO	TX		11/08/2024	6.500	128,109		221,000
100169991	HALLANDALE BEACH	FL		11/08/2024	7.125	1,375,627		1,750,000
100169993	ORLANDO	FL		11/08/2024	6.750	385,185		625,000
100169996	FREEHOLD	NJ		11/08/2024	7.250	290,206		440,000
100169997	SAN RAMON	CA		11/08/2024	6.750	1,595,324		3,400,000
100169998	YORKVILLE	IL		11/08/2024	7.125	189,993		250,000
100169999	INVERNESS	FL		11/08/2024	7.125	213,638		275,000
100170000	MORGAN HILL	CA		10/04/2024	9.250	935,893		1,000,000
100170005	PFLUGERVILLE	TX		11/08/2024	7.000	469,530		575,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100170006	WINTER PARK	CO		11/08/2024	7.625	2,577,054		3,850,000
100170009	EUREKA	CA		11/08/2024	6.750	507,560		615,000
100170011	BRIDGEWATER	NJ		11/08/2024	7.125	973,905		1,335,000
100170012	HENDERSON	NV		11/08/2024	6.500	492,330		1,290,000
100170013	BRADLEY BEACH	NJ		11/08/2024	7.000	647,486		1,025,000
100170015	TOMS RIVER	NJ		11/08/2024	7.125	680,131		830,000
100170016	CLIFTON	CO		11/08/2024	8.625	141,750		285,000
100170017	KANSAS CITY	MO		11/08/2024	8.125	263,619		289,000
100170018	FOND DU LAC	WI		11/08/2024	8.625	110,972		141,000
100170020	BEVERLY HILLS	CA		11/08/2024	7.500	3,217,356		4,140,000
100170021	CAVE CREEK	AZ		11/08/2024	6.750	265,574		800,000
100170023	TAMPA	FL		11/08/2024	6.875	460,391		639,000
100170025	PHOENIX	AZ		11/08/2024	7.125	250,950		365,000
100170027	MIAMI	FL		11/08/2024	7.500	623,168		746,000
100170028	PEARLAND	TX		11/08/2024	6.750	208,849		345,000
100170030	MAYFIELD HEIGHTS	OH		11/08/2024	8.250	230,166		267,000
100170032	GARDEN CITY	ID		11/08/2024	6.875	1,316,483		1,610,000
100170033	SACRAMENTO	CA		11/08/2024	7.375	451,504		600,000
100170035	WASHINGTON	DC		11/08/2024	6.875	340,026		614,000
100170037	PONTIAC	MI		11/08/2024	7.000	178,641		215,000
100170038	HARRISBURG	PA		11/08/2024	7.875	112,560		135,000
100170039	WAUKEE	IA		11/08/2024	7.250	284,344		340,990
100170040	MIRAMAR	FL		11/08/2024	6.625	299,811		399,000
100170042	IRVINE	CA		11/08/2024	7.125	1,040,889		1,299,500
100170043	AUSTIN	TX		11/08/2024	6.875	794,080		1,000,000
100170044	GREENVILLE	NC		11/08/2024	7.875	143,541		171,500
100170045	HOMESTEAD	FL		11/08/2024	8.250	196,560		250,000
100170047	RANCHO PALOS VERDES	CA		11/08/2024	6.625	2,193,167		6,000,000
100170048	CORONA	CA		11/08/2024	6.625	866,646		1,140,000
100170049	KIHEI	HI		11/08/2024	6.750	797,041		1,750,000
100170050	PLANTATION	FL		11/08/2024	7.250	540,495		652,000
100170051	HEATH	TX		11/08/2024	6.625	730,074		978,000
100170053	HOUSTON	TX		11/08/2024	7.125	253,292		387,000
100170054	VALLEY SPRINGS	CA		11/08/2024	7.500	364,316		415,000
100170055	MACOMB	MI		11/08/2024	6.750	122,366		226,000
100170056	KAHUKU	HI		11/08/2024	7.875	766,024		1,100,000
100170058	GRAND PRAIRIE	TX		11/08/2024	6.875	245,049		345,000
100170059	SIMI VALLEY	CA		11/08/2024	9.000	1,684,501		1,810,000
100170062	SOUTH PASADENA	CA		11/08/2024	6.250	810,161		2,125,000
100170063	DAVIE	FL		11/08/2024	6.625	1,164,613		1,525,000
100170064	LOUISVILLE	KY		11/08/2024	7.375	356,528		468,000
100170066	YUMA	AZ		11/08/2024	7.750	318,975		380,000
100170067	WAXAHACHIE	TX		11/08/2024	6.875	438,497		571,000
100170068	MIAMI	FL		11/08/2024	6.875	1,080,411		1,315,000
100170069	HOUSTON	TX		11/08/2024	7.125	272,607		359,000
100170070	HOUSTON	TX		11/08/2024	7.250	160,660		220,000
100170071	NASHVILLE	TN		11/08/2024	7.375	2,009,218		2,487,000
100170072	FULLERTON	CA		11/08/2024	6.875	733,372		1,235,000
100170073	KITTY HAWK	NC		10/08/2024	7.990	573,499		695,000
100170074	DURHAM	NC		10/08/2024	6.990	410,943		566,000
100170075	FOLEY	AL		10/08/2024	7.500	247,246		317,000
100170076	HARPERS FERRY	WV		10/08/2024	7.490	268,923		325,000
100170077	SHOREWOOD	IL		10/08/2024	7.124	218,224		283,000
100170078	CONYERS	GA		10/08/2024	7.625	289,810		372,000
100170079	OLATHE	KS		10/08/2024	6.625	241,584		338,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100170080	OVIEDO	FL		10/08/2024	7.375	283,377		375,000
100170081	SAINT JOHN	IN		10/08/2024	6.990	187,089		243,000
100170082	DURHAM	NC		10/08/2024	6.490	249,783		349,000
100170083	PRINCETON	TX		10/08/2024	7.125	233,536		305,000
100170084	MILLINGTON	TN		10/08/2024	6.125	189,206		260,000
100170085	ROSHARON	TX		10/08/2024	5.500	211,404		310,000
100170086	DAYTON	OH		10/08/2024	7.124	243,887		315,000
100170087	ATHENS	AL		10/08/2024	5.750	193,605		265,000
100170088	LAND O LAKES	FL		10/08/2024	5.500	204,115		303,000
100170089	FALLS CHURCH	VA		10/08/2024	7.500	389,332		560,000
100170090	OLD HICKORY	TN		10/08/2024	7.625	282,654		340,000
100170091	FRANKLIN	TN		10/08/2024	7.124	566,092		750,000
100170092	DADEVILLE	AL		10/08/2024	7.990	755,622		920,000
100170093	CLEVELAND	TN		10/08/2024	7.125	286,201		372,000
100170094	MONTCLAIR	CA		10/08/2024	7.375	572,794		710,000
100170095	KYLE	TX		10/08/2024	7.625	265,903		350,000
100170096	QUEEN CREEK	AZ		10/08/2024	7.500	406,679		565,000
100170097	NASHVILLE	TN		10/08/2024	7.375	443,386		577,000
100170098	SURPRISE	AZ		10/08/2024	6.875	325,205		425,000
100170099	SUNLAND PARK	NM		10/08/2024	6.990	233,506		305,000
100170100	WESTFIELD	IN		10/08/2024	6.625	243,142		320,000
100170101	SOLDOTNA	AK		10/08/2024	8.625	370,241		445,000
100170102	ACWORTH	GA		10/08/2024	6.625	244,118		310,000
100170103	AVONDALE	AZ		10/08/2024	7.500	328,191		426,000
100170104	LAWRENCEVILLE	GA		10/08/2024	6.375	308,538		410,000
100170105	MODESTO	CA		10/08/2024	6.990	340,263		445,000
100170106	WESLEY CHAPEL	FL		10/08/2024	6.250	230,809		315,000
100170107	WESLEY CHAPEL	FL		10/08/2024	6.375	277,107		344,000
100170108	DAWSONVILLE	GA		10/08/2024	7.125	291,650		395,000
100170109	CHESTERBROOK	PA		10/08/2024	6.750	240,654		315,000
100170110	MADISON	WI		10/08/2024	7.000	300,328		400,000
100170111	DESERT HOT SPRINGS	CA		10/08/2024	7.624	646,509		715,000
100170112	WESLEY CHAPEL	FL		10/08/2024	6.375	236,373		315,000
100170113	BEND	OR		10/08/2024	7.624	471,562		610,000
100170114	TANNERSVILLE	PA		10/08/2024	6.490	294,755		405,000
100170115	GRAND JUNCTION	CO		10/08/2024	6.624	691,359		782,000
100170116	SOUTH PLAINFIELD	NJ		10/08/2024	7.124	301,459		395,000
100170117	EXTON	PA		10/08/2024	7.124	330,377		435,000
100170118	SEATTLE	WA		10/08/2024	7.124	583,661		775,000
100170119	RIVERVIEW	FL		10/08/2024	7.499	255,770		340,000
100170120	DAVENPORT	FL		10/08/2024	7.624	343,656		395,000
100170121	SARASOTA	FL		10/08/2024	7.375	308,306		386,000
100170122	BROOKLYN PARK	MN		10/08/2024	7.499	237,512		320,000
100170123	WINDER	GA		10/08/2024	7.624	352,516		391,000
100170124	WINSTON SALEM	NC		10/08/2024	6.624	186,472		245,000
100170125	WOODBRIDGE	VA		10/08/2024	6.875	359,835		470,000
100170126	LAKEWOOD	CA		10/08/2024	6.999	833,274		1,250,000
100170127	SALT LAKE CITY	UT		10/08/2024	6.624	439,854		680,000
100170128	CENTERVILLE	MN		10/08/2024	7.624	267,761		370,000
100170129	LEANDER	TX		10/08/2024	6.375	540,086		712,000
100170130	SHAKER HEIGHTS	OH		10/08/2024	7.624	165,487		197,000
100170131	SAN FRANCISCO	CA		10/08/2024	7.124	1,195,355		1,600,000
100170132	PALM COAST	FL		10/08/2024	7.124	330,579		470,000
100170133	TRUCKEE	CA		10/08/2024	6.499	623,384		1,030,000
100170134	SONORA	CA		10/08/2024	6.250	407,494		459,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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100170135	SEATTLE	WA		10/08/2024	6.624	990,193		1,300,000
100170136	EAST HARTFORD	CT		10/08/2024	7.124	230,418		266,000
100170137	HUNTSVILLE	AL		10/08/2024	7.500	285,147		380,000
100170138	SAN JOSE	CA		10/08/2024	6.499	994,534		1,480,000
100170139	OVERLAND PARK	KS		10/08/2024	7.625	294,528		320,000
100170140	PEACHTREE CITY	GA		10/08/2024	6.124	273,558		368,000
100170141	PROVO	UT		10/08/2024	7.250	248,107		330,000
100170142	WASHOUGAL	WA		10/08/2024	6.624	665,410		875,000
100170143	PHILADELPHIA	PA		10/08/2024	6.999	276,843		360,000
100170144	AURORA	CO		10/08/2024	6.624	445,881		582,000
100170145	MIDDLEBURG	FL		10/08/2024	7.124	263,192		330,000
100170146	MISSOURI CITY	TX		10/08/2024	6.625	364,760		535,000
100170147	GAINESVILLE	GA		10/08/2024	7.624	544,291		673,000
100170148	SANFORD	NC		10/08/2024	6.499	232,133		320,000
100170149	SPRING HILL	FL		10/08/2024	7.624	348,203		395,000
100170150	MCGREGOR	MN		10/08/2024	6.999	280,847		327,000
100170151	SEVIERVILLE	TN		10/08/2024	7.124	585,632		680,000
100170152	SEVIERVILLE	TN		10/08/2024	7.375	443,953		490,000
100170153	BURR RIDGE	IL		10/08/2024	7.500	365,194		480,000
100170154	STATESVILLE	NC		10/08/2024	7.124	211,268		280,500
100170155	COLLEGE PARK	MD		10/08/2024	7.124	366,287		450,000
100170156	KALAHEO	HI		10/08/2024	7.124	1,049,860		1,370,000
100170157	WINDSOR LOCKS	CT		10/08/2024	7.124	243,324		330,000
100170158	OROVILLE	CA		10/08/2024	7.625	299,453		330,000
100170159	CORVALLIS	OR		10/08/2024	6.624	381,706		503,000
100170160	ENGLEWOOD	FL		10/08/2024	6.499	325,427		421,000
100170161	GROVELAND	CA		10/08/2024	6.990	281,766		315,000
100170162	KERNERSVILLE	NC		10/08/2024	6.625	203,928		265,000
100170163	TACOMA	WA		10/08/2024	7.500	670,305		935,000
100170164	PIGEON FORGE	TN		10/08/2024	7.875	535,665		600,000
100170165	SEATTLE	WA		10/08/2024	6.124	394,564		625,000
100170166	PALM COAST	FL		10/08/2024	7.124	282,132		325,000
100170167	SUN CITY	AZ		10/08/2024	7.624	356,352		430,000
100170168	FREDERICKSBURG	TX		10/08/2024	6.124	269,768		355,000
100170169	HUNTLEY	IL		10/08/2024	7.624	329,569		425,000
100170170	WEST RICHLAND	WA		10/08/2024	6.990	523,591		750,000
100170171	ROSEVILLE	CA		10/08/2024	7.124	433,880		600,000
100170172	PORT HURON	MI		10/08/2024	7.624	161,666		219,000
100170173	CHATTAHOOCHEE HILLS	GA		10/08/2024	7.500	699,385		885,000
100170174	ESTERO	FL		10/08/2024	6.499	548,191		845,000
100170175	HOLLYWOOD	FL		10/08/2024	6.625	381,911		665,000
100170176	MARIETTA	GA		10/08/2024	6.990	311,627		410,000
100170177	WESLEY CHAPEL	FL		10/08/2024	5.875	172,058		235,000
100170178	GATLINBURG	TN		10/08/2024	8.000	772,358		934,000
100170179	SAINT AUGUSTINE	FL		10/08/2024	8.125	484,820		606,000
100170180	FAYETTEVILLE	AR		10/08/2024	8.125	358,289		430,000
100170181	CHICAGO	IL		10/08/2024	6.875	401,067		580,000
100170182	SHERRILLS FORD	NC		10/08/2024	6.375	341,014		410,000
100170183	CLAYTON	NC		10/08/2024	6.990	292,654		381,000
100170184	LITTLETON	CO		10/08/2024	6.990	307,164		425,000
100170185	BUCKEYE	AZ		10/08/2024	6.990	228,833		320,000
100170186	CYPRESS	TX		10/08/2024	7.125	308,753		400,000
100170187	DUNCAN	OK		10/08/2024	7.624	176,751		196,000
100170188	NAPLES	FL		10/08/2024	6.615	649,222		890,000
100170189	AUSTIN	TX		10/08/2024	7.500	480,911		624,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100170190	MCKINNEY	TX		10/08/2024	7.125	319,920		420,000
100170191	AUSTIN	TX		10/08/2024	7.500	334,513		410,000
100170192	HENDERSON	NV		10/08/2024	7.624	402,846		440,000
100170193	PANAMA CITY BEACH	FL		10/08/2024	6.875	334,111		435,000
100170194	ALPHARETTA	GA		10/08/2024	6.990	234,945		360,000
100170195	CALABASH	NC		10/08/2024	8.125	278,003		355,000
100170196	ANNA	TX		10/08/2024	6.990	295,132		475,000
100170197	GALLATIN	TN		10/08/2024	6.125	240,053		338,000
100170198	FAIRFAX	VA		10/08/2024	6.624	619,472		915,000
100170199	MESQUITE	TX		10/08/2024	7.500	278,570		342,000
100170200	HENDERSON	NV		10/08/2024	4.990	263,173		370,000
100170201	PASCO	WA		10/08/2024	6.625	501,760		660,000
100170202	HOUSTON	TX		10/08/2024	5.990	234,545		319,000
100170203	ROSHARON	TX		10/08/2024	5.990	224,743		302,200
100170204	SAINT PAUL	MN		10/08/2024	7.624	267,196		346,000
100170205	YAKIMA	WA		10/08/2024	7.500	431,769		522,500
100170206	BENTON HARBOR	MI		10/08/2024	6.625	272,195		301,000
100170207	APEX	NC		10/08/2024	6.375	371,350		490,000
100170208	ANNA	TX		10/08/2024	6.875	283,316		428,505
100170209	RICHMOND	TX		10/08/2024	5.250	298,716		350,000
100170210	DAWSONVILLE	GA		10/08/2024	6.990	301,441		393,000
100170211	FORT WORTH	TX		10/08/2024	6.490	236,675		312,000
100170212	WYOMING	MI		10/08/2024	7.375	245,068		315,000
100170213	CONCORD	NC		10/08/2024	7.125	284,824		369,000
100170214	BOTHELL	WA		10/08/2024	7.375	358,472		465,000
100170215	DURHAM	NC		10/08/2024	6.750	263,445		345,000
100170216	ANNA	TX		10/08/2024	6.624	308,176		478,000
100170217	ARLINGTON	MA		10/08/2024	7.375	668,414		875,000
100170218	PORT SAINT LUCIE	FL		10/08/2024	6.990	399,747		532,000
100170219	HASLET	TX		10/08/2024	7.500	266,814		293,000
100170220	OKLAHOMA CITY	OK		10/08/2024	7.625	382,458		416,000
100170221	CHICAGO	IL		10/08/2024	6.875	407,393		591,000
100170222	ANCHORAGE	AK		10/08/2024	6.624	246,505		335,000
100170223	SANTA ROSA BEACH	FL		10/08/2024	7.625	311,942		370,000
100170224	MASSANUTTEN	VA		10/08/2024	7.990	768,631		852,000
100170225	WILDOMAR	CA		10/08/2024	6.875	367,531		468,000
100170226	CAROLINA BEACH	NC		10/08/2024	7.624	346,011		445,000
100170227	MAXWELL	TX		10/08/2024	5.750	183,280		255,000
100170228	LAND O LAKES	FL		10/08/2024	5.750	263,243		348,000
100170229	WAUKEE	IA		10/08/2024	6.500	245,962		347,000
100170230	FREDERICK	MD		10/08/2024	6.500	320,227		550,000
100170231	GLENN DALE	MD		10/08/2024	6.250	412,269		570,000
100170232	WILMINGTON	NC		10/08/2024	8.125	358,710		395,000
100170233	GREENVILLE	NC		10/08/2024	5.500	158,737		230,000
100170234	LAS VEGAS	NV		10/08/2024	7.875	392,138		537,000
100170235	VON ORMY	TX		10/08/2024	5.990	242,962		310,000
100170236	MURFREESBORO	TN		10/08/2024	6.250	261,942		348,000
100170237	STEPHENS CITY	VA		10/08/2024	6.250	254,486		360,000
100170238	WAUKEE	IA		10/08/2024	5.990	187,463		252,000
100170239	GLENN DALE	MD		10/08/2024	5.990	330,854		568,000
100170240	WACO	TX		10/08/2024	7.625	439,881		560,000
100170241	SAINT AUGUSTINE	FL		10/08/2024	6.125	212,031		283,000
100170242	FREDERICK	MD		10/08/2024	6.250	370,511		525,000
100170243	ANGIER	NC		10/08/2024	5.990	210,614		311,000
100170244	LAS VEGAS	NV		10/08/2024	6.250	329,086		392,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100170245	HENDERSONVILLE	NC		10/08/2024	5.875	239,936		361,000
100170246	MCKINNEY	TX		10/08/2024	5.875	229,791		384,000
100170247	MT LEBANON	PA		10/08/2024	7.990	626,725		681,000
100170248	CLANTON	AL		10/08/2024	8.125	509,747		612,000
100170249	SAN DIEGO	CA		10/08/2024	7.624	1,002,912		1,300,000
100170250	SANFORD	NC		10/08/2024	5.750	221,626		321,000
100170251	MUSKEGO	WI		10/08/2024	7.625	293,272		335,000
100170252	AIKEN	SC		10/08/2024	7.125	660,631		735,000
100170253	BRYAN	TX		10/08/2024	5.875	224,242		288,000
100170254	AUSTIN	TX		10/08/2024	7.625	380,940		469,000
100170255	BIG BEAR CITY	CA		10/08/2024	7.625	372,568		407,000
100170256	FORT WORTH	TX		10/08/2024	7.125	304,287		408,000
100170257	FORT WORTH	TX		10/08/2024	7.125	304,287		408,000
100170258	ORLANDO	FL		10/08/2024	8.375	238,016		335,000
100170259	DAWSONVILLE	GA		10/08/2024	6.624	310,884		417,000
100170260	GILFORD	NH		10/08/2024	7.990	278,372		325,000
100170261	ATHENS	AL		10/08/2024	7.500	258,770		320,000
100170262	FLINT	TX		10/08/2024	7.990	241,953		260,000
100170263	SAINT AUGUSTINE	FL		10/08/2024	6.625	261,295		353,000
100170264	LITTLETON	CO		10/08/2024	8.125	397,552		435,000
100170265	FT LAUDERDALE	FL		10/08/2024	8.625	689,979		960,000
100170266	PORT SAINT LUCIE	FL		10/08/2024	7.625	571,139		661,000
100170267	GILROY	CA		10/08/2024	7.124	852,747		1,200,000
100170268	PHOENIX	AZ		10/08/2024	7.990	314,081		406,000
100170269	WOODBURY	MN		10/08/2024	7.625	460,619		560,000
100170270	DURHAM	NC		10/08/2024	7.500	362,721		473,000
100170271	MCDONOUGH	GA		10/08/2024	8.125	371,210		440,000
100170272	LOGANVILLE	GA		10/08/2024	6.875	266,624		352,500
100170273	LOUISVILLE	KY		10/08/2024	6.625	350,752		420,000
100170274	KATY	TX		10/08/2024	6.500	525,200		655,000
100170275	WAKE FOREST	NC		10/08/2024	6.375	247,752		354,000
100170276	DENVER	CO		10/08/2024	7.375	256,626		345,000
100170277	HURRICANE	UT		10/08/2024	7.500	585,984		664,000
100170278	VASS	NC		10/08/2024	7.500	380,099		475,000
100170279	LYNNWOOD	WA		10/08/2024	7.625	927,036		1,200,000
100170280	IOWA CITY	IA		10/08/2024	7.990	357,644		410,000
100170281	SEMINOLE	FL		10/08/2024	7.125	633,146		782,000
100170282	SPRING HILL	TN		10/08/2024	7.125	625,560		775,000
100170283	NEWPORT NEWS	VA		10/08/2024	8.125	275,585		330,000
100170284	LAWRENCE	NY		10/08/2024	6.625	656,365		920,000
100170285	ROLESVILLE	NC		10/08/2024	6.990	406,820		550,000
100170286	RIVERSIDE	CA		10/08/2024	6.500	641,594		845,000
100170287	SHAVER LAKE	CA		10/08/2024	7.500	493,798		950,000
100170288	APEX	NC		10/08/2024	7.125	327,787		454,000
100170289	BAKERSFIELD	CA		10/08/2024	7.125	240,656		310,000
100170290	HIGHLAND	UT		10/08/2024	6.500	414,710		525,000
100170291	WINDHAM	ME		10/08/2024	7.625	255,146		314,000
100170292	SHAKOPEE	MN		10/08/2024	5.750	277,933		378,000
100170293	CROSSVILLE	TN		10/08/2024	7.125	271,224		350,000
100170294	WALLINGTON	NJ		10/08/2024	6.875	658,664		860,000
100170295	COLUMBIA	MO		10/08/2024	7.125	240,663		317,000
100170296	KNOXVILLE	TN		10/08/2024	7.500	307,348		400,000
100170297	INDIANAPOLIS	IN		10/08/2024	7.490	241,099		293,000
100170298	SAINT AUGUSTINE	FL		10/08/2024	6.625	261,320		340,000
100170299	LOUISVILLE	KY		10/08/2024	7.625	239,929		333,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100170300	CRANDALL	TX		10/08/2024	5.625	154,849		225,000
100170301	PHOENIX	AZ		10/08/2024	6.875	424,390		585,000
100170302	AUSTIN	TX		10/08/2024	6.990	287,475		385,000
100170303	DALLAS	GA		10/08/2024	7.500	310,597		403,000
100170304	GALLATIN	TN		10/08/2024	7.624	277,190		351,000
100170305	LAKE OZARK	MO		10/08/2024	7.990	256,208		310,000
100170306	COLLEGEVILLE	PA		10/08/2024	7.625	298,665		386,000
100170307	LIVONIA	MI		10/08/2024	7.625	240,424		295,000
100170308	GRAND JUNCTION	CO		10/08/2024	6.990	421,176		550,000
100170309	OAK ISLAND	NC		10/08/2024	7.625	438,963		535,000
100170310	KATY	TX		10/08/2024	6.625	244,493		319,000
100170311	DAWSONVILLE	GA		10/08/2024	7.250	291,642		412,000
100170312	ROANOKE	TX		10/08/2024	6.975	328,425		480,000
100170313	LITTLETON	CO		10/08/2024	7.475	372,805		480,000
100170314	GRAHAM	NC		10/08/2024	6.750	268,546		388,000
100170315	MYRTLE BEACH	SC		10/08/2024	7.624	267,348		314,000
100170316	LAS VEGAS	NV		10/08/2024	7.475	426,058		560,000
100170317	ALBUQUERQUE	NM		10/08/2024	7.125	240,553		310,000
100170318	PHILADELPHIA	PA		10/08/2024	7.350	284,336		375,000
100170319	COBBS CREEK	VA		10/08/2024	7.500	462,382		536,000
100170320	NORRIDGE	IL		10/08/2024	7.425	222,975		289,000
100170321	GATLINBURG	TN		10/08/2024	7.500	651,461		750,000
100170322	BOZEMAN	MT		10/08/2024	7.050	481,955		630,000
100170323	DUXBURY	MA		10/08/2024	7.125	641,567		850,000
100170324	MENOMONEE FALLS	WI		10/08/2024	7.625	250,028		320,000
100170325	LATHROP	CA		10/08/2024	7.625	606,173		778,000
100170326	HENDERSON	NV		10/08/2024	6.990	337,842		439,000
100170327	DURHAM	NC		10/08/2024	7.375	386,086		525,000
100170328	ELK GROVE	CA		10/08/2024	7.125	428,486		675,000
100170329	GALLATIN	TN		10/08/2024	7.625	254,386		335,000
100170330	CLAYTON	NC		10/08/2024	8.125	249,113		318,000
100170331	CRAWFORDVILLE	FL		10/08/2024	6.990	183,888		240,000
100170332	HIGH POINT	NC		10/08/2024	8.125	242,614		290,500
100170333	SANDPOINT	ID		10/08/2024	7.124	352,620		483,000
100170334	MCGREGOR	MN		10/08/2024	7.125	505,643		615,000
100170335	CASSELBERRY	FL		10/08/2024	7.490	339,030		410,000
100170336	CHINO	CA		10/08/2024	6.875	540,601		705,000
100170337	FLAGSTAFF	AZ		10/08/2024	7.000	285,286		395,000
100170338	DOWNINGTOWN	PA		10/08/2024	7.275	212,477		280,000
100170339	POOLER	GA		10/08/2024	6.500	335,298		440,000
100170340	SOUTHERN SHORES	NC		10/08/2024	7.125	571,121		700,000
100170341	WAUKESHA	WI		10/08/2024	8.500	300,214		364,000
100170342	MESQUITE	NV		10/08/2024	6.624	318,197		526,000
100170343	DURHAM	NC		10/08/2024	7.500	327,495		430,000
100170344	RALEIGH	NC		10/08/2024	6.875	230,082		301,000
100170345	PLYMOUTH	MI		10/08/2024	7.500	309,374		375,000
100170346	BLUE RIDGE	GA		10/08/2024	7.500	713,672		875,000
100170347	CLEVELAND	TN		10/08/2024	7.500	355,260		475,000
100170348	SAN ANTONIO	TX		10/08/2024	6.375	229,633		304,000
100170349	SAN ANTONIO	TX		10/08/2024	6.875	242,043		324,000
100170350	PORT BOLIVAR	TX		10/08/2024	6.990	566,385		940,000
100170351	ENTIAT	WA		10/08/2024	7.125	364,166		403,000
100170352	NEW BRAUNFELS	TX		10/08/2024	5.500	179,915		233,000
100170353	AVONDALE	AZ		10/08/2024	7.125	365,193		480,000
100170354	AUSTIN	TX		10/08/2024	7.375	377,964		490,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100170355	INVERNESS	FL		10/08/2024	7.625	340,811		375,000
100170356	EAGLE RIVER	WI		10/08/2024	7.000	372,833		488,000
100170357	NORTH CONWAY	NH		10/08/2024	7.625	330,094		360,000
100170358	ROGERS CITY	MI		10/08/2024	7.625	268,715		297,000
100170359	UNION MILLS	NC		10/08/2024	7.624	387,668		430,000
100170360	TULSA	OK		10/08/2024	6.875	492,481		675,000
100170361	SAINT SIMONS ISLAND	GA		10/08/2024	7.500	430,381		530,000
100170362	LEWES	DE		10/08/2024	7.500	283,598		367,000
100170363	ANNA	TX		10/08/2024	7.375	361,975		439,000
100170364	SAINT CHARLES	MO		10/08/2024	7.490	273,759		353,000
100170365	SAINT MICHAEL	MN		10/08/2024	6.625	272,756		339,000
100170366	QUEEN CREEK	AZ		10/08/2024	7.500	436,204		567,000
100170367	FAIRHAVEN	MA		10/08/2024	7.250	399,508		475,000
100170368	SARASOTA	FL		10/08/2024	7.500	476,113		660,000
100170369	HOLLY SPRINGS	NC		10/08/2024	7.625	303,576		426,000
100170370	LAVEEN	AZ		10/08/2024	7.500	331,470		469,000
100170371	REDMOND	WA		10/08/2024	6.125	606,736		1,075,000
100170372	WEED	CA		10/08/2024	7.625	247,793		317,000
100170373	LAS VEGAS	NV		10/08/2024	6.750	467,060		625,000
100170374	NORMAN	OK		10/08/2024	7.625	240,178		287,000
100170375	ANDOVER	MN		10/08/2024	7.625	343,839		420,000
100170376	BELLE CENTER	OH		10/08/2024	7.375	350,158		427,000
100170377	EAGLE LAKE	FL		10/08/2024	5.999	298,027		339,000
100170378	SAVANNAH	GA		10/08/2024	7.875	241,524		315,000
100170379	COLUMBIANA	OH		10/08/2024	7.875	345,370		380,000
100170380	GRAYSON	GA		10/08/2024	7.500	392,419		478,000
100170381	TAYLORSVILLE	UT		10/08/2024	6.875	371,792		499,000
100170382	TUCSON	AZ		10/08/2024	6.990	375,800		490,000
100170383	AUSTIN	TX		10/08/2024	7.750	233,758		286,000
100170384	BAKERSFIELD	CA		10/08/2024	7.375	295,196		385,000
100170385	GRAYSON	GA		10/08/2024	7.875	361,918		490,000
100170386	LOUISVILLE	KY		10/08/2024	7.125	256,181		340,000
100170387	COLUMBIA	SC		10/08/2024	7.625	249,230		305,000
100170388	LINESVILLE	PA		10/08/2024	7.375	265,596		297,000
100170389	SAN LUIS OBISPO	CA		10/09/2024	6.999	747,621		1,225,000
100170390	NAPA	CA		10/09/2024	6.499	543,453		690,000
100170391	PHOENIX	AZ		10/09/2024	7.750	302,316		420,000
100170392	GARDENA	CA		10/09/2024	6.875	586,841		900,000
100170393	CLARKSVILLE	TN		10/09/2024	6.999	176,462		271,000
100170394	BRENHAM	TX		10/09/2024	6.999	197,079		265,000
100170395	ORLANDO	FL		10/09/2024	7.999	324,257		388,000
100170396	REDLANDS	CA		10/09/2024	6.999	320,401		620,000
100170397	LOS ANGELES	CA		10/09/2024	7.625	799,885		975,000
100170398	EXETER	CA		10/09/2024	7.875	206,922		260,000
100170399	SIMI VALLEY	CA		10/09/2024	7.625	720,525		1,000,000
100170400	ALHAMBRA	CA		10/09/2024	7.250	692,455		1,012,000
100170401	CHARLOTTE	NC		10/09/2024	7.499	121,208		153,000
100170402	MIAMI	FL		10/09/2024	7.250	576,854		737,000
100170403	MORENO VALLEY	CA		10/09/2024	7.625	458,004		586,000
100170404	LOS ANGELES	CA		10/09/2024	6.999	537,531		800,000
100170405	SAN JOSE	CA		10/09/2024	6.999	689,361		1,540,000
100170406	INDIANAPOLIS	IN		10/09/2024	7.625	223,534		337,000
100170407	HENDERSON	NV		10/09/2024	6.999	303,138		375,000
100170408	NEDERLAND	CO		10/09/2024	7.375	403,814		565,000
100170409	NORFOLK	VA		10/09/2024	6.999	507,861		635,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100170410	HOUSTON	TX		10/09/2024	6.875	197,414		275,000
100170411	LAS VEGAS	NV		10/09/2024	7.375	290,834		361,000
100170412	CHARLOTTE	NC		10/09/2024	7.499	259,032		325,000
100170413	WALDORF	MD		10/09/2024	7.875	386,817		500,000
100170414	MIAMI	FL		10/09/2024	7.125	566,132		750,000
100170415	SILVER SPRING	MD		10/09/2024	6.999	476,325		925,000
100170416	WARWICK	RI		10/09/2024	7.250	313,216		410,000
100170417	TAMPA	FL		10/09/2024	6.999	374,532		475,000
100170418	HENDERSON	NV		10/09/2024	6.375	432,816		550,000
100170419	CALIPATRIA	CA		10/09/2024	8.999	183,695		270,000
100170420	LANCASTER	CA		10/09/2024	6.999	295,527		385,000
100170421	LOS ANGELES	CA		10/09/2024	7.625	713,302		1,000,000
100170422	PALMETTO	FL		10/09/2024	6.750	323,133		430,000
100170423	NORTH AUGUSTA	SC		10/09/2024	7.250	173,425		232,000
100170424	FORNEY	TX		10/09/2024	6.999	290,726		395,000
100170425	FRESNO	CA		10/09/2024	6.999	185,708		255,000
100170426	INDIANAPOLIS	IN		10/09/2024	7.625	206,995		311,000
100170427	ST. PETERS	MO		10/09/2024	6.875	225,213		298,000
100170428	HIALEAH	FL		10/09/2024	6.999	725,397		1,100,000
100170429	PORT CHARLOTTE	FL		10/09/2024	8.750	224,720		300,000
100170430	BELL GARDENS	CA		10/09/2024	7.125	386,454		764,000
100170431	YORK	PA		10/09/2024	7.625	104,108		127,000
100170432	RENO	NV		10/09/2024	7.625	347,088		620,000
100170433	PAWTUCKET	RI		10/09/2024	7.875	279,684		373,000
100170434	MCDONOUGH	GA		10/09/2024	7.125	256,407		315,000
100170435	GREENVILLE	SC		10/09/2024	8.499	220,483		275,000
100170436	COLUMBUS	OH		10/09/2024	6.499	176,123		225,000
100170437	FRAMINGHAM	MA		10/09/2024	6.999	374,886		732,000
100170438	MCDONOUGH	GA		10/09/2024	7.499	391,949		477,000
100170439	EL PASO	TX		10/09/2024	7.999	284,160		350,000
100170440	STILLWATER	OK		10/09/2024	7.250	202,231		260,000
100170441	MCDONOUGH	GA		10/09/2024	7.499	392,452		500,000
100170442	HAGERSTOWN	MD		10/09/2024	8.250	140,885		175,000
100170443	MCDONOUGH	GA		10/09/2024	7.499	392,064		477,000
100170444	TUCSON	AZ		10/09/2024	7.125	224,500		310,750
100170445	KELSO	WA		10/09/2024	7.999	269,349		397,900
100170446	FITCHBURG	MA		10/09/2024	7.750	164,351		380,000
100170447	LOS ANGELES	CA		10/09/2024	7.125	716,499		1,100,000
100170448	RICHMOND	VA		10/09/2024	7.750	197,596		271,500
100170449	PAWTUCKET	RI		10/09/2024	7.499	347,624		480,000
100170450	CUTLER	CA		10/09/2024	7.875	180,962		230,000
100170451	NEW LONDON	CT		10/09/2024	7.875	226,845		290,000
100170452	MCDONOUGH	GA		10/09/2024	7.375	475,314		580,000
100170453	DUNDALK	MD		10/09/2024	9.499	137,732		165,000
100170454	LOS ANGELES	CA		10/09/2024	8.125	215,479		860,000
100170455	GROVER BEACH	CA		10/09/2024	7.999	751,648		875,000
100170456	RENO	NV		10/09/2024	8.999	200,550		445,000
100170457	MESA	AZ		10/09/2024	6.999	177,938		292,000
100170458	ASHEVILLE	NC		10/09/2024	7.750	387,074		473,000
100170459	RAMONA	CA		10/09/2024	7.250	596,735		910,000
100170460	ALTAMONTE SPRINGS	FL		10/09/2024	7.125	124,070		197,000
100170461	PAWTUCKET	RI		10/09/2024	7.125	410,309		650,000
100170462	SAINT GEORGE	UT		10/09/2024	8.875	1,558,560		2,430,000
100170463	TUCSON	AZ		10/09/2024	8.625	517,279		675,000
100170464	COLUMBUS	OH		10/09/2024	7.125	339,232		420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100170465	FITCHBURG	MA		10/09/2024	7.875	380,190		513,000
100170466	REX	GA		10/09/2024	6.499	208,845		327,000
100170467	LOS ANGELES	CA		10/09/2024	6.625	1,117,343		1,475,000
100170468	KANSAS CITY	MO		10/09/2024	7.875	141,792		187,000
100170469	FRANKLIN	TN		10/09/2024	6.625	261,061		525,000
100170470	HOMOSASSA	FL		10/09/2024	7.499	389,204		563,000
100170471	CLEVELAND	OH		10/09/2024	7.999	260,564		330,000
100170472	SEATTLE	WA		10/09/2024	6.750	908,426		1,190,000
100170473	REISTERSTOWN	MD		10/09/2024	6.999	438,155		549,000
100170474	CHICAGO	IL		10/09/2024	7.999	409,680		515,000
100170475	MIAMI	FL		10/09/2024	8.499	1,355,196		1,450,000
100170476	SOUTHINGTON	CT		10/09/2024	7.999	124,701		187,000
100170477	CRYSTAL LAKE	IL		10/09/2024	7.375	272,234		335,000
100170478	PHOENIX	AZ		10/09/2024	7.250	1,153,355		1,700,000
100170479	PORT CHARLOTTE	FL		10/09/2024	7.499	281,529		350,000
100170480	CATHEDRAL CITY	CA		10/09/2024	7.875	474,356		562,000
100170481	HOUSTON	TX		10/09/2024	8.875	224,757		275,000
100170482	CORONA	CA		10/09/2024	7.125	1,092,809		1,550,000
100170483	SPRINGFIELD	MO		10/09/2024	8.875	334,964		356,000
100170484	ORANGE	CA		10/09/2024	7.375	2,795,048		3,400,000
100170485	JONESBORO	GA		10/09/2024	7.999	518,999		580,000
100170486	PARAMOUNT	CA		10/09/2024	8.250	594,015		795,000
100170487	BOISE	ID		10/09/2024	6.750	134,187		525,000
100170488	YORBA LINDA	CA		10/09/2024	6.625	486,603		1,480,000
100170489	ALTADENA	CA		10/09/2024	6.999	823,946		1,435,000
100170490	INGLEWOOD	CA		10/09/2024	7.499	888,375		1,055,000
100170491	LOS ANGELES	CA		10/09/2024	6.625	280,391		675,000
100170492	BERKELEY	CA		10/09/2024	6.999	311,027		600,000
100170493	JACKSONVILLE	FL		10/09/2024	6.499	152,098		473,000
100170494	SPRING	TX		10/09/2024	7.375	294,356		352,000
100170495	NORWALK	CA		10/09/2024	6.875	656,264		800,000
100170496	LAS VEGAS	NV		10/09/2024	6.999	274,565		514,000
100170497	GROVELAND	FL		10/09/2024	7.250	239,845		335,000
100170498	WYLIE	TX		10/09/2024	5.999	296,790		397,000
100170499	HASLET	TX		10/09/2024	8.499	720,168		791,000
100170500	WOODLAND HILLS	CA		10/09/2024	7.125	983,866		1,250,000
100170501	DALLAS	TX		10/09/2024	6.999	2,420,275		3,325,000
100170502	ALTADENA	CA		10/09/2024	6.999	877,186		1,090,000
100170503	TOWACO	NJ		10/09/2024	7.375	612,573		750,000
100170504	FORT MYERS	FL		10/09/2024	8.625	428,286		450,000
100170505	COVINA	CA		10/09/2024	7.625	580,255		685,000
100170506	LAKE ELSINORE	CA		10/09/2024	6.999	520,236		635,000
100170507	CIBOLO	TX		10/09/2024	6.499	267,682		343,000
100170508	MANASSAS	VA		10/09/2024	7.250	737,093		900,000
100170509	AGAWAM	MA		10/09/2024	9.125	255,357		318,000
100170510	LAKE CITY	FL		10/09/2024	8.375	252,523		340,000
100170511	AZUSA	CA		10/09/2024	8.875	1,384,247		1,490,000
100170512	BAKERSFIELD	CA		10/09/2024	8.625	507,622		540,000
100170513	PLACENTIA	CA		10/09/2024	7.750	774,773		1,068,000
100170514	MABLETON	GA		10/09/2024	8.999	423,142		470,000
100170515	PORTLAND	OR		10/09/2024	7.125	719,631		875,000
100170516	SANTA ROSA BEACH	FL		10/09/2024	8.625	281,998		300,000
100170517	KYLE	TX		10/09/2024	6.999	339,265		426,000
100170518	WYLIE	TX		10/09/2024	7.999	332,014		370,000
100170519	HAGERSTOWN	MD		10/09/2024	7.499	330,476		397,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100170895	GLENDALE	CA		10/11/2024	7.125	603,023		1,040,000
100170896	SALINAS	CA		10/11/2024	7.750	489,785		770,000
100170897	ELK GROVE	CA		10/11/2024	7.375	433,774		720,000
100170898	ELK GROVE	CA		10/11/2024	7.125	204,718		669,000
100170899	GAITHERSBURG	MD		10/11/2024	7.375	280,787		535,000
100170900	LONG BEACH	CA		10/11/2024	7.250	496,934		1,105,000
100170901	ANAHEIM	CA		10/11/2024	7.250	455,293		860,000
100170902	GARDEN GROVE	CA		10/11/2024	8.250	1,332,813		1,695,000
100170903	CONWAY	SC		10/11/2024	7.125	158,761		317,000
100170904	ORANGE	CA		10/11/2024	6.875	378,769		1,590,000
100170905	TUSTIN	CA		10/11/2024	7.000	763,174		1,350,000
100170906	QUINCY	MA		10/11/2024	6.875	348,970		590,000
100170907	MENIFEE	CA		10/11/2024	8.125	390,879		550,000
100170908	NORCROSS	GA		10/11/2024	7.125	275,421		460,000
100170909	FULSHEAR	TX		10/11/2024	7.500	410,304		578,000
100170910	SAINT HEDWIG	TX		10/11/2024	8.000	193,188		257,000
100170911	HESPERIA	CA		10/11/2024	6.875	223,353		406,000
100170912	NORCROSS	GA		10/11/2024	7.500	295,637		400,000
100170913	NORCROSS	GA		10/11/2024	7.500	275,884		380,000
100170914	ATLANTA	GA		10/11/2024	7.875	166,401		244,000
100171103	UPLAND	CA		11/22/2024	6.875	894,728		1,222,000
100171104	BOCA RATON	FL		11/22/2024	7.375	1,963,148		3,250,000
100171105	EL CAJON	CA		11/22/2024	7.000	1,381,047		1,770,000
100171106	WANTAGE	NJ		11/22/2024	7.250	806,204		950,000
100171108	LA CANADA FLINTRIDGE	CA		11/22/2024	6.625	3,037,401		5,500,000
100171109	MIAMI	FL		11/22/2024	6.250	523,298		676,000
100171110	PAINESVILLE	OH		11/22/2024	7.750	106,032		136,000
100171111	SCOTTSDALE	AZ		11/22/2024	7.125	884,546		1,767,000
100171113	HAMILTON	NJ		11/22/2024	7.875	304,080		365,000
100171114	SURPRISE	AZ		11/22/2024	8.000	428,563		472,000
100171115	DOTHAN	AL		11/22/2024	7.000	182,339		226,000
100171116	GOODYEAR	AZ		11/22/2024	7.250	474,094		549,000
100171117	TUCSON	AZ		11/22/2024	7.500	448,217		580,500
100171118	GRANITE CITY	IL		11/22/2024	7.875	144,734		194,000
100171119	HOUSTON	TX		11/22/2024	7.375	133,880		235,000
100171120	CHANDLER	AZ		11/22/2024	6.625	1,858,452		2,525,000
100171121	NEW BRUNSWICK	NJ		11/22/2024	7.750	646,483		845,000
100171123	SALISBURY	NC		11/22/2024	9.125	501,011		600,000
100171124	CEDARBURG	WI		11/22/2024	7.250	327,280		425,000
100171125	LAS VEGAS	NV		11/22/2024	7.375	1,068,227		1,275,000
100171126	LONG BEACH	WA		11/22/2024	7.250	388,764		548,000
100171127	FREMONT	CA		11/22/2024	6.375	2,008,932		5,280,000
100171129	EATONTON	GA		11/22/2024	7.500	343,371		450,000
100171130	HANFORD	CA		11/22/2024	6.875	194,631		280,000
100171131	LUSBY	MD		11/22/2024	7.625	157,500		305,000
100171134	NAPLES	FL		11/22/2024	6.875	251,548		1,200,000
100171137	LONG BEACH	CA		11/22/2024	8.000	243,056		330,000
100171140	FORT COLLINS	CO		11/22/2024	7.000	267,695		464,000
100171142	DUVALL	WA		11/22/2024	9.000	766,104		825,000
100171143	LAS VEGAS	NV		11/22/2024	7.250	493,541		600,000
100171145	ARLINGTON	TX		11/22/2024	8.875	212,625		230,000
100171147	FORT COLLINS	CO		11/22/2024	7.000	267,693		440,000
100171149	TWIN LAKES	WI		11/22/2024	7.250	133,623		212,000
100171150	DUBLIN	CA		11/22/2024	6.625	945,780		1,170,000
100171151	DES PLAINES	IL		11/22/2024	7.500	175,861		210,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171153	CHARLOTTE	NC		11/22/2024	7.125	325,206		490,000
100171154	GREENEVILLE	TN		11/22/2024	7.125	342,035		498,000
100171155	SAN CLEMENTE	CA		11/22/2024	6.875	352,262		1,350,000
100171157	PLEASANT GROVE	UT		11/22/2024	7.250	269,183		325,000
100171158	DANA POINT	CA		11/22/2024	6.500	1,211,526		2,130,000
100171159	FORT WORTH	TX		11/22/2024	8.625	330,119		395,000
100171160	AKRON	OH		11/22/2024	7.250	142,099		177,000
100171161	FORT COLLINS	CO		11/22/2024	7.000	267,683		440,000
100171162	RANCHO PALOS VERDES	CA		11/22/2024	6.375	1,669,714		2,380,000
100171163	WINTER SPRINGS	FL		11/22/2024	7.125	362,624		450,000
100171164	CREST HILL	IL		11/22/2024	7.500	139,957		180,000
100171166	SHERMAN OAKS	CA		11/22/2024	6.625	711,506		1,600,000
100171168	MCGREGOR	TX		11/22/2024	8.250	105,525		160,000
100171169	PALMDALE	CA		11/22/2024	8.250	554,829		600,000
100171170	PETALUMA	CA		11/22/2024	7.875	1,066,177		1,425,000
100171172	BALCH SPRINGS	TX		11/22/2024	7.125	207,725		280,000
100171173	CREST HILL	IL		11/22/2024	7.500	142,760		185,000
100171174	FORT MILL	SC		11/22/2024	7.125	1,148,355		1,400,000
100171176	WARNER ROBINS	GA		11/22/2024	7.500	120,802		160,000
100171177	MURRIETA	CA		11/22/2024	6.625	807,370		1,068,000
100171179	LAS VEGAS	NV		11/22/2024	7.125	857,874		1,040,453
100171180	HENDERSON	NV		11/22/2024	6.375	246,112		430,000
100171183	LOS ANGELES	CA		11/22/2024	7.000	3,078,586		15,000,000
100171184	LEHI	UT		11/22/2024	6.500	1,639,610		2,125,000
100171185	LAKEWOOD	WA		11/22/2024	7.250	564,516		740,000
100171186	LEWISVILLE	TX		11/22/2024	7.000	619,127		765,000
100171187	SILVER SPRING	MD		11/22/2024	8.375	489,542		580,000
100171188	SUGAR LAND	TX		11/22/2024	6.875	128,549		323,000
100171189	GARY	IN		11/22/2024	7.875	102,789		135,000
100171190	LA HABRA	CA		11/22/2024	7.625	979,333		1,100,000
100171191	INCLINE VILLAGE	NV		11/22/2024	6.500	624,291		775,000
100171192	SPRING HILL	KS		11/22/2024	7.500	2,058,689		3,000,000
100171193	HOUSTON	TX		11/22/2024	6.750	605,275		856,000
100171194	CENTRAL FALLS	RI		11/22/2024	6.875	365,635		515,000
100171195	HENDERSON	NV		11/22/2024	6.375	248,681		445,000
100171196	PROVIDENCE	RI		11/22/2024	7.750	558,953		671,000
100171197	DORAL	FL		11/22/2024	6.500	832,982		1,300,000
100171198	HIALEAH	FL		11/22/2024	6.500	293,919		566,500
100171199	WEST MELBOURNE	FL		11/22/2024	7.625	266,070		365,000
100171200	PACIFICA	CA		10/16/2024	9.250	1,065,665		1,150,000
100171201	PLAINFIELD	IL		10/16/2024	7.625	427,079		515,000
100171202	MONTEREY	CA		10/16/2024	7.125	1,142,303		1,385,000
100171203	DENVILLE	NJ		10/16/2024	7.500	626,852		845,000
100171204	HUDSONVILLE	MI		10/16/2024	6.500	415,741		670,000
100171206	HOSCHTON	GA		10/16/2024	7.375	444,675		888,000
100171207	TARZANA	CA		10/16/2024	7.250	1,443,148		1,800,000
100171208	GRANITE BAY	CA		10/16/2024	7.125	1,561,152		1,908,000
100171209	WINNETKA	CA		10/16/2024	7.500	746,043		975,000
100171210	RIO VISTA	TX		10/16/2024	10.250	235,620		285,000
100171211	SAN DIEGO	CA		10/16/2024	7.250	792,478		950,000
100171212	NIWOT	CO		10/16/2024	6.500	1,794,695		2,425,000
100171213	HYATTSVILLE	MD		10/16/2024	8.500	264,853		337,000
100171214	MILLSAP	TX		10/16/2024	8.000	407,925		555,000
100171215	BUFORD	GA		10/16/2024	7.375	404,636		492,000
100171216	LAS VEGAS	NV		10/16/2024	7.000	328,379		426,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171217	LOS ALTOS	CA		10/16/2024	7.875	2,581,573		3,115,000
100171218	MESA	AZ		10/16/2024	8.375	348,600		415,000
100171219	FRESNO	CA		10/16/2024	7.500	452,213		575,000
100171220	SCOTTSDALE	AZ		10/16/2024	8.375	1,110,480		1,322,000
100171221	KANEOHE	HI		10/16/2024	6.875	932,563		1,650,000
100171222	SAN JOSE	CA		10/16/2024	7.125	1,300,695		1,630,000
100171223	BAKERSFIELD	CA		10/16/2024	8.375	487,356		591,000
100171224	CINCINNATI	OH		10/16/2024	7.500	150,150		220,000
100171225	OKLAHOMA CITY	OK		10/16/2024	9.500	407,400		502,000
100171226	HOLLISTER	CA		10/16/2024	9.375	1,168,411		1,260,000
100171228	EL PASO	TX		10/16/2024	8.125	202,860		276,000
100171230	HOUSTON	TX		10/16/2024	7.500	204,750		325,000
100171231	ARLINGTON	TX		10/16/2024	7.375	275,625		375,573
100171232	KANEOHE	HI		10/16/2024	9.250	1,019,153		1,180,000
100171233	MCCALL	ID		10/16/2024	7.990	1,256,899		1,510,000
100171234	CORONA	CA		10/16/2024	7.250	662,086		811,000
100171235	SAN FRANCISCO	CA		10/16/2024	7.500	793,197		950,000
100171236	SEATTLE	WA		10/16/2024	7.990	942,343		1,340,000
100171237	ANAHEIM	CA		10/16/2024	7.750	766,788		1,020,000
100171238	MORENO VALLEY	CA		10/16/2024	7.000	539,691		675,000
100171239	BROCKTON	MA		10/16/2024	7.500	343,753		446,000
100171240	SOUTH BEND	IN		10/16/2024	8.250	109,801		130,000
100171241	(GRANADA HILLS AREA) LOS ANGEL	CA		10/16/2024	7.875	711,194		855,000
100171242	BERKELEY	CA		10/16/2024	6.875	520,668		1,800,000
100171243	EAST BRUNSWICK	NJ		10/16/2024	7.500	469,084		575,000
100171244	LOS ANGELES	CA		10/16/2024	7.375	894,016		1,250,000
100171245	CARLSBAD	CA		10/16/2024	8.375	1,712,035		2,125,000
100171246	ONTARIO	CA		10/16/2024	7.125	380,332		730,000
100171247	CAMAS	WA		10/16/2024	6.875	529,457		643,000
100171248	RARITAN	NJ		10/16/2024	8.750	437,700		550,000
100171249	PORT JERVIS	NY		10/16/2024	7.375	106,993		145,000
100171250	EPHRATA	WA		10/16/2024	7.750	243,126		310,000
100171251	FRANKLIN SQUARE	NY		10/16/2024	7.000	811,998		995,000
100171252	EAST BRUNSWICK	NJ		10/16/2024	8.750	437,880		550,000
100171253	NEW HYDE PARK	NY		10/16/2024	8.500	817,796		975,000
100171255	OXON HILL	MD		10/16/2024	9.250	258,037		300,000
100171256	WOODHAVEN	NY		10/16/2024	7.500	577,724		715,000
100171258	CALABASAS	CA		10/16/2024	7.250	1,467,523		1,910,000
100171259	SOUTH FALLSBURG	NY		10/16/2024	7.875	393,656		500,000
100171260	TOLEDO	OH		10/16/2024	8.625	145,120		191,000
100171261	STOCKTON	CA		10/16/2024	6.500	292,602		430,000
100171262	ALMA	CO		10/16/2024	7.875	288,788		440,000
100171263	SANTA ANA	CA		10/16/2024	7.875	910,650		1,130,000
100171264	BROOKLYN	NY		10/16/2024	7.750	1,364,486		2,400,000
100171265	WILMINGTON	DE		10/16/2024	8.250	213,026		250,000
100171267	CHICAGO	IL		10/16/2024	7.125	317,574		440,000
100171268	SAN DIEGO	CA		10/16/2024	7.500	209,126		505,000
100171269	BELVEDERE TIBURON	CA		10/16/2024	7.125	2,194,957		3,325,000
100171270	FAIRHOPE	AL		10/16/2024	7.500	232,139		347,000
100171271	LOWELL	AR		10/16/2024	7.250	357,953		461,000
100171272	HUNTINGTON BEACH	CA		10/16/2024	7.000	1,219,010		1,525,000
100171273	VANCOUVER	WA		10/16/2024	8.250	1,452,391		1,825,000
100171275	NEW BRITAIN	CT		10/16/2024	7.625	324,530		415,000
100171276	VENICE	CA		10/16/2024	7.125	2,349,215		2,970,000
100171277	CANTON	GA		10/16/2024	6.625	1,005,989		1,250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171278	LONG BEACH	CA		10/16/2024	7.125	886,913		1,070,000
100171279	NORCROSS	GA		10/16/2024	8.625	823,843		876,000
100171280	LOS ANGELES	CA		10/16/2024	7.500	2,457,459		3,200,000
100171281	SAN ANTONIO	TX		10/16/2024	6.750	576,465		1,200,000
100171282	DANBURY	CT		10/16/2024	8.125	190,842		245,000
100171283	LOS ANGELES	CA		10/16/2024	7.625	1,077,999		1,300,000
100171286	NAPA	CA		10/16/2024	7.375	548,753		710,000
100171287	MARIETTA	GA		10/16/2024	8.000	163,141		290,000
100171288	EDWARDS	CO		10/16/2024	6.875	876,087		3,091,000
100171290	SAN ANSELMO	CA		10/16/2024	7.250	1,822,074		2,220,000
100171292	MCKINNEY	TX		10/16/2024	6.875	284,902		398,000
100171293	GARLAND	TX		10/16/2024	7.000	195,248		272,000
100171294	FIRESTONE	CO		10/16/2024	7.000	328,126		457,000
100171296	CARLSBAD	CA		10/16/2024	8.375	1,469,124		2,500,000
100171297	CHINO	CA		10/16/2024	7.500	682,788		780,000
100171298	ANNAPOLIS	MD		10/16/2024	8.625	354,375		450,000
100171299	NORTH SALT LAKE	UT		10/16/2024	7.875	390,600		485,000
100171300	SAN DIEGO	CA		10/16/2024	7.750	797,792		950,000
100171301	ATHENS	GA		10/16/2024	8.375	541,126		575,000
100171302	LOS ANGELES	CA		10/16/2024	8.375	1,040,176		1,350,000
100171303	GREENSBORO	GA		10/16/2024	7.500	896,219		1,200,000
100171304	BAYONNE	NJ		10/16/2024	7.125	316,908		735,000
100171305	LOS ANGELES	CA		10/16/2024	7.625	1,958,154		2,900,000
100171306	PLAYA DEL REY	CA		10/16/2024	7.375	1,758,347		2,130,000
100171307	NORCO	CA		10/16/2024	7.000	697,903		1,360,000
100171308	LA CRESCENTA	CA		10/16/2024	7.375	1,264,486		1,525,000
100171309	HANOVER	MD		10/16/2024	7.000	328,350		535,000
100171310	COLUMBUS	OH		10/16/2024	10.875	312,201		373,000
100171311	ALISO VIEJO	CA		10/16/2024	7.250	1,163,655		1,410,000
100171312	MALIBU	CA		10/16/2024	7.375	2,012,075		2,800,000
100171313	MORENO VALLEY	CA		10/16/2024	7.250	371,221		498,000
100171314	BURBANK	CA		10/16/2024	7.125	1,210,114		1,455,000
100171315	ROYSE CITY	TX		10/16/2024	8.000	418,029		440,000
100171316	FREEHOLD	NJ		10/16/2024	7.250	1,035,728		1,300,000
100171317	PHOENIX	AZ		10/16/2024	6.875	1,221,912		2,025,000
100171318	MALIBU	CA		10/16/2024	6.750	3,521,799		5,700,000
100171319	SAN DIEGO	CA		10/16/2024	7.625	968,614		1,260,000
100171320	MANHATTAN BEACH	CA		10/16/2024	7.750	2,246,880		2,750,000
100171321	KATY	TX		10/16/2024	7.375	269,790		327,000
100171322	PLAYA DEL REY	CA		10/16/2024	6.750	1,673,560		4,500,000
100171324	ORLAND PARK	IL		10/16/2024	8.125	316,782		384,000
100171325	SAINT PAUL	MN		10/16/2024	6.875	569,070		724,000
100171326	NASHVILLE	TN		10/16/2024	7.500	537,521		670,000
100171327	NASHVILLE	TN		10/16/2024	8.625	206,754		265,000
100171328	HAMPTON BAYS	NY		10/16/2024	7.375	129,779		910,000
100171329	NORWALK	CA		10/16/2024	7.125	598,563		728,000
100171330	CANTON	TX		10/16/2024	8.875	580,650		700,000
100171331	STATEN ISLAND	NY		10/16/2024	7.250	575,940		725,000
100171332	DADEVILLE	AL		10/16/2024	7.750	363,321		453,000
100171333	NOVI	MI		10/16/2024	8.875	162,689		565,000
100171334	DUBLIN	CA		10/16/2024	7.625	1,046,832		1,260,000
100171335	CARSON	CA		10/16/2024	9.000	877,481		1,035,000
100171337	LAS VEGAS	NV		10/16/2024	7.500	794,444		965,000
100171338	BOWIE	TX		10/16/2024	8.125	165,643		252,000
100171339	APPLE VALLEY	CA		10/16/2024	8.990	377,195		420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171340	BURLESON	TX		10/16/2024	8.625	503,837		615,000
100171341	RIVERSIDE	CA		10/16/2024	7.250	426,203		519,000
100171342	DENVER	CO		10/16/2024	7.375	346,264		893,000
100171343	AUSTIN	TX		10/16/2024	8.500	1,254,176		1,475,000
100171344	WICHITA	KS		10/16/2024	8.250	326,596		367,000
100171345	LOS ANGELES	CA		10/16/2024	7.250	848,655		1,200,000
100171347	RALEIGH	NC		10/16/2024	7.000	210,012		481,000
100171348	LOS ANGELES (NORTH HOLLYWOOD A	CA		10/16/2024	7.500	536,127		650,000
100171349	WOBURN	MA		10/16/2024	8.125	725,134		865,000
100171350	HUNTINGTON BEACH	CA		10/16/2024	7.375	415,951		1,070,000
100171351	HENRICO	VA		10/16/2024	7.375	357,279		436,000
100171352	WEST SACRAMENTO	CA		10/16/2024	6.990	307,136		450,000
100171353	TYLER	TX		10/16/2024	8.750	172,804		216,000
100171354	EASTVALE (MIRA LOMA AREA)	CA		10/16/2024	7.125	692,474		955,000
100171355	CYPRESS	TX		10/16/2024	8.875	579,148		690,000
100171356	PHOENIX	AZ		10/16/2024	7.625	238,761		325,000
100171357	DEL VALLE	TX		10/16/2024	8.625	233,870		380,000
100171359	LEICESTER	VT		10/16/2024	7.125	596,358		900,000
100171360	SHOW LOW	AZ		10/16/2024	6.624	697,036		910,000
100171361	IDAHO FALLS	ID		10/16/2024	7.125	466,535		617,500
100171362	ANTIOCH	TN		10/16/2024	7.490	354,207		495,000
100171363	PHOENIX	AZ		10/16/2024	6.990	262,330		411,000
100171364	N CHELMSFORD	MA		10/16/2024	6.990	340,625		442,000
100171365	PRESCOTT VALLEY	AZ		10/16/2024	6.624	332,018		431,000
100171366	IDAHO FALLS	ID		10/16/2024	7.125	446,846		580,000
100171367	O FALLON	MO		10/16/2024	6.625	258,941		335,000
100171368	LEWISTON	ID		10/16/2024	6.990	378,272		490,000
100171369	WASHINGTON	UT		10/16/2024	6.624	311,824		450,000
100171370	CUSHING	MN		10/16/2024	7.124	335,068		469,000
100171371	HENDERSON	NV		10/16/2024	7.624	326,424		421,000
100171372	NEWARK	DE		10/16/2024	7.375	264,751		345,000
100171373	SPRING	TX		10/16/2024	7.124	278,844		352,500
100171374	WATERLOO	IA		10/16/2024	7.625	266,207		345,000
100171375	GLENDALE	AZ		10/16/2024	6.990	370,938		521,000
100171376	UNION	MO		10/16/2024	7.624	217,783		291,000
100171377	NORMAN	OK		10/16/2024	6.125	204,615		299,000
100171378	LONDONDERRY	NH		10/16/2024	7.375	237,442		343,000
100171379	WENTZVILLE	MO		10/16/2024	6.625	313,664		418,000
100171380	SURF CITY	NC		10/16/2024	7.500	618,368		895,000
100171381	AMMON	ID		10/16/2024	6.875	258,344		357,000
100171382	LAKEWOOD	NJ		10/16/2024	6.490	376,215		510,000
100171383	BROOKSHIRE	TX		10/16/2024	7.124	715,381		940,000
100171384	SEATTLE	WA		10/16/2024	6.625	609,354		795,000
100171385	SUMMERVILLE	SC		10/16/2024	5.990	251,703		332,000
100171386	WINDER	GA		10/16/2024	8.125	250,818		300,000
100171387	MCCORDSVILLE	IN		10/16/2024	6.990	254,713		310,000
100171388	GRAYSON	GA		10/16/2024	7.375	313,190		439,000
100171389	LAS VEGAS	NV		10/16/2024	5.999	540,935		792,000
100171390	AUBREY	TX		10/16/2024	6.624	307,806		400,000
100171391	CROFTON	MD		10/16/2024	6.500	354,291		435,000
100171392	CHICAGO	IL		10/16/2024	6.875	784,565		1,100,000
100171393	WHITE CITY	OR		10/16/2024	7.625	310,539		377,000
100171394	LAUREL	MD		10/16/2024	6.875	420,508		526,000
100171395	APEX	NC		10/16/2024	6.500	322,719		426,000
100171396	CYPRESS	TX		10/16/2024	6.990	286,192		352,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171397	GREENBANK	WA		10/16/2024	7.375	559,523		745,000
100171398	MILLSBORO	DE		10/16/2024	6.625	379,687		505,000
100171399	DAWSONVILLE	GA		10/16/2024	7.375	306,902		400,000
100171400	FORT WORTH	TX		10/16/2024	6.624	506,149		750,000
100171401	EL MIRAGE	AZ		10/16/2024	6.375	247,553		352,000
100171402	MESA	AZ		10/16/2024	7.500	401,775		521,000
100171403	NEWARK	NJ		10/16/2024	6.750	573,909		750,000
100171404	BILLINGS	MT		10/16/2024	6.625	284,452		372,000
100171405	CLARKSVILLE	TN		10/16/2024	6.990	302,259		371,000
100171406	BERLIN	MD		10/16/2024	6.625	363,286		495,000
100171407	ROSEVILLE	MN		10/16/2024	6.990	323,666		455,000
100171408	PLEASANTVILLE	NJ		10/16/2024	7.125	258,969		350,000
100171409	CLARKSBURG	MD		10/16/2024	7.125	457,884		590,000
100171410	VENTNOR	NJ		10/16/2024	6.990	361,273		510,000
100171411	CADDO MILLS	TX		10/16/2024	6.125	234,108		307,000
100171412	ISSAQUAH	WA		10/16/2024	6.999	285,534		440,000
100171413	RANCHO CORDOVA	CA		10/16/2024	6.750	481,820		600,000
100171414	MCKINNEY	TX		10/16/2024	6.625	288,266		375,000
100171415	VINELAND	NJ		10/16/2024	6.624	367,735		452,000
100171416	BASS LAKE	CA		10/16/2024	7.124	730,443		950,000
100171417	PEACHTREE CITY	GA		10/16/2024	7.125	256,618		348,000
100171418	NORTH HILLS	CA		10/16/2024	6.999	755,334		1,008,000
100171419	GOODYEAR	AZ		10/16/2024	7.624	604,157		780,000
100171420	HONOLULU	HI		10/16/2024	6.999	266,128		345,000
100171421	HOUSTON	TX		10/16/2024	6.375	241,961		315,000
100171422	LINDEN	NJ		10/16/2024	5.999	480,573		701,000
100171423	MURPHY	NC		10/16/2024	5.999	251,059		335,000
100171424	CHESAPEAKE	VA		10/16/2024	7.624	256,542		330,000
100171425	OCEAN CITY	NJ		10/16/2024	7.624	691,042		905,000
100171426	TWAIN HARTE	CA		10/16/2024	6.999	266,771		345,000
100171427	KANSAS CITY	KS		10/16/2024	7.500	273,078		350,000
100171428	NUTLEY	NJ		10/16/2024	7.375	646,815		855,000
100171429	TORRANCE	CA		10/16/2024	7.124	1,019,426		1,335,000
100171430	MORA	MN		10/16/2024	7.124	645,674		790,000
100171431	BLACK BUTTE RANCH	OR		10/16/2024	7.124	783,328		1,210,000
100171432	BIG BEAR LAKE	CA		10/16/2024	6.999	581,607		757,500
100171433	PULLMAN	WA		10/16/2024	8.000	251,204		330,000
100171434	ANGIER	NC		10/16/2024	6.624	267,718		369,000
100171435	SEATTLE	WA		10/16/2024	6.999	570,101		795,000
100171436	EUGENE	OR		10/16/2024	6.499	319,877		425,000
100171437	VANCOUVER	WA		10/16/2024	6.499	310,338		406,000
100171438	OAK ISLAND	NC		10/16/2024	6.375	357,264		486,000
100171439	NORTH MYRTLE BEACH	SC		10/16/2024	6.624	503,675		655,000
100171440	VANCOUVER	WA		10/16/2024	6.499	329,368		432,000
100171441	STANWOOD	WA		10/16/2024	6.999	541,009		725,000
100171442	LAKE HAVASU CITY	AZ		10/16/2024	7.625	296,954		359,000
100171443	WOODSTOCK	GA		10/16/2024	7.624	283,104		396,000
100171444	SHAKOPEE	MN		10/16/2024	6.420	243,178		318,000
100171445	PAYSON	AZ		10/16/2024	7.500	430,036		542,000
100171446	QUEEN CREEK	AZ		10/16/2024	6.124	531,276		750,000
100171447	SPRING PARK	MN		10/16/2024	7.500	269,955		350,000
100171448	TWIN LAKES	CO		10/16/2024	7.624	590,006		715,000
100171449	KENMORE	WA		10/16/2024	6.499	546,933		785,000
100171450	NORCROSS	GA		10/16/2024	6.375	217,905		310,000
100171451	RICHMOND	VA		10/16/2024	6.999	294,187		410,001

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171452	ANNA	TX		10/16/2024	6.499	283,843		400,000
100171453	NAGS HEAD	NC		10/16/2024	7.124	452,606		560,000
100171454	ACWORTH	GA		10/16/2024	8.000	388,935		500,000
100171455	PLANO	TX		10/16/2024	6.124	284,842		404,999
100171456	SEGUIN	TX		10/16/2024	6.624	468,148		590,000
100171457	PORT ORCHARD	WA		10/16/2024	7.500	400,911		575,000
100171458	APPLE VALLEY	MN		10/16/2024	7.625	351,851		453,000
100171459	LAWRENCEVILLE	GA		10/16/2024	5.999	249,006		333,000
100171460	CINCINNATI	OH		10/16/2024	6.624	242,612		302,000
100171461	JACKSON	NJ		10/16/2024	7.124	239,916		350,000
100171462	WASHINGTON	DC		10/16/2024	5.990	768,345		1,912,000
100171463	TEMPE	AZ		10/16/2024	7.625	500,430		610,000
100171464	BONAIRE	GA		10/16/2024	7.624	233,077		284,000
100171465	CHICAGO	IL		10/16/2024	6.990	299,194		420,000
100171466	PHOENIX	AZ		10/16/2024	7.625	315,339		415,000
100171467	CHESAPEAKE	VA		10/16/2024	7.124	214,918		285,000
100171468	LITTLE ELM	TX		10/16/2024	6.500	329,138		455,000
100171469	EL CAJON	CA		10/16/2024	7.250	765,589		1,070,000
100171470	FAIRFAX	VA		10/16/2024	6.624	531,847		800,000
100171471	FULSHEAR	TX		10/16/2024	5.990	338,423		450,000
100171472	DRIPPING SPRINGS	TX		10/16/2024	6.875	335,102		480,000
100171473	MINERAL BLUFF	GA		10/16/2024	6.625	527,747		690,000
100171474	BELLINGHAM	WA		10/16/2024	6.624	510,924		680,000
100171475	ROSEVILLE	CA		10/16/2024	7.625	404,268		525,000
100171476	FRESNO	CA		10/16/2024	6.625	319,821		418,000
100171477	CHARLESTON	SC		10/16/2024	7.490	620,502		945,000
100171478	LAKE HAVASU CITY	AZ		10/16/2024	7.625	346,134		434,000
100171479	ROWLETT	TX		10/16/2024	6.875	287,438		399,000
100171480	VENICE	CA		10/16/2024	7.000	1,277,813		1,741,200
100171481	BELMAR	NJ		10/16/2024	6.625	779,482		2,600,000
100171482	RENTON	WA		10/16/2024	6.624	579,105		710,000
100171483	GAINESVILLE	GA		10/16/2024	6.624	283,705		370,000
100171484	VIENNA	VA		10/16/2024	6.490	489,839		640,000
100171485	WINTER PARK	CO		10/16/2024	6.624	714,642		955,000
100171486	LITTLE ELM	TX		10/16/2024	6.500	362,999		519,600
100171487	ANNA	TX		10/16/2024	6.490	309,972		478,000
100171488	PROSPER	TX		10/16/2024	6.490	223,012		519,000
100171489	BLUE RIDGE	GA		10/16/2024	7.125	577,796		750,000
100171490	MURRELLS INLET	SC		10/16/2024	7.875	457,115		625,000
100171491	ATLANTA	GA		10/16/2024	7.125	280,912		365,000
100171492	PINE	AZ		10/16/2024	7.000	472,457		615,000
100171493	SPRING HILL	TN		10/16/2024	7.624	709,844		940,000
100171494	COLLINSVILLE	IL		10/16/2024	7.500	238,713		308,000
100171495	DOUGLASVILLE	GA		10/16/2024	6.500	321,300		429,000
100171496	GAINESVILLE	GA		10/16/2024	6.375	257,247		338,000
100171497	VERDI	NV		10/16/2024	7.625	767,739		930,000
100171498	GOODYEAR	AZ		10/16/2024	6.624	314,343		443,000
100171499	CRANE HILL	AL		10/16/2024	7.490	791,378		1,035,000
100171500	MURRELLS INLET	SC		10/16/2024	7.250	308,767		404,000
100171501	MCKINNEY	TX		10/16/2024	6.624	310,435		405,000
100171502	COLLEGE STATION	TX		10/16/2024	7.625	353,184		431,000
100171503	FORT WAYNE	IN		10/16/2024	7.125	295,734		415,000
100171504	COLORADO SPRINGS	CO		10/16/2024	7.125	573,740		750,000
100171505	JEROME	MI		10/16/2024	7.125	380,439		480,000
100171506	AUBURN	AL		10/16/2024	6.624	274,770		385,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171507	CASTLE ROCK	CO		10/16/2024	7.490	393,802		485,000
100171508	BUDA	TX		10/16/2024	7.490	304,440		370,000
100171509	KNOXVILLE	TN		10/16/2024	7.000	418,009		585,000
100171510	DAUPHIN ISL	AL		10/16/2024	7.125	528,390		740,000
100171511	JEFFERSON	CO		10/16/2024	6.750	270,470		355,000
100171512	LAS VEGAS	NV		10/16/2024	6.375	447,473		590,000
100171513	NEWARK	DE		10/16/2024	6.990	407,153		500,000
100171514	FARMERSVILLE	TX		10/16/2024	6.625	282,347		355,000
100171515	ALPENA	MI		10/16/2024	7.624	408,582		523,000
100171516	BLUE RIDGE	GA		10/16/2024	7.625	282,015		351,000
100171517	CEDAR CITY	UT		10/16/2024	6.990	240,576		329,000
100171518	LAS VEGAS	NV		10/16/2024	7.990	331,874		414,000
100171519	AUBURN	AL		10/16/2024	6.624	220,249		290,000
100171520	DENISON	TX		10/16/2024	6.990	282,132		390,000
100171521	HENDERSON	NV		10/16/2024	6.875	270,401		384,000
100171522	BLAIRSVILLE	GA		10/16/2024	7.625	310,191		395,000
100171523	FUQUAY VARINA	NC		10/16/2024	6.125	303,713		570,000
100171524	RENO	NV		10/16/2024	5.990	304,695		504,000
100171525	SALEM	OR		10/16/2024	6.250	333,848		418,000
100171526	MUNDELEIN	IL		10/16/2024	6.250	280,397		377,000
100171527	SALEM	OR		10/16/2024	5.990	348,703		450,000
100171528	BOLIVIA	NC		10/16/2024	5.990	202,195		289,000
100171529	MYRTLE BEACH	SC		10/16/2024	8.125	376,134		487,000
100171530	MILLSBORO	DE		10/16/2024	8.125	298,693		360,000
100171531	MURFREESBORO	TN		10/16/2024	6.250	285,831		356,000
100171532	CEDAR CITY	UT		10/16/2024	6.250	241,606		324,000
100171533	PROVO	UT		10/16/2024	5.990	314,697		455,000
100171534	FORT WORTH	TX		10/16/2024	5.990	261,617		355,000
100171535	RENO	NV		10/16/2024	5.990	354,701		478,000
100171536	CORPUS CHRISTI	TX		10/16/2024	6.250	266,555		330,000
100171537	OWASSO	OK		10/16/2024	5.990	249,723		337,000
100171538	HARVEST	AL		10/16/2024	6.250	234,771		312,000
100171539	CEDAR CITY	UT		10/16/2024	6.250	255,504		321,000
100171540	LATHROP	CA		10/16/2024	6.625	524,081		730,000
100171541	CADDO MILLS	TX		10/16/2024	8.125	268,138		323,000
100171542	WONDER LAKE	IL		10/16/2024	5.990	225,297		302,000
100171543	MYRTLE BEACH	SC		10/16/2024	6.250	270,195		380,000
100171544	SCOTTSDALE	AZ		10/16/2024	5.990	388,083		641,000
100171545	ROUND ROCK	TX		10/16/2024	7.625	316,302		386,000
100171546	ROSEVILLE	CA		10/16/2024	6.250	429,356		540,000
100171547	ROSENBERG	TX		10/16/2024	5.990	269,499		363,000
100171548	LITTLE RIVER	SC		10/16/2024	6.250	253,902		325,000
100171549	DAHLONEGA	GA		10/16/2024	6.250	278,799		370,000
100171550	HALTOM CITY	TX		10/16/2024	6.250	267,133		345,000
100171551	DENTON	TX		10/16/2024	6.250	258,423		405,000
100171552	GREENVILLE	NC		10/16/2024	5.750	180,663		231,000
100171553	WHITE HOUSE	TN		10/16/2024	6.125	300,136		395,000
100171554	ARGYLE	TX		10/16/2024	5.990	343,537		461,000
100171555	MONROE	NC		10/16/2024	5.750	308,127		422,000
100171556	MAGNOLIA	TX		10/16/2024	5.990	256,391		335,000
100171557	GLASSBORO	NJ		10/16/2024	8.000	329,367		430,000
100171558	FORT WORTH	TX		10/16/2024	6.250	280,906		379,500
100171559	FORT WORTH	TX		10/16/2024	5.990	317,369		445,000
100171560	MADERA	CA		10/16/2024	5.990	324,331		435,000
100171561	MAMMOTH LAKES	CA		10/16/2024	7.125	439,177		575,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171562	NEWPORT	NC		10/16/2024	6.250	282,126		381,000
100171563	FORT WORTH	TX		10/16/2024	5.990	276,867		355,000
100171564	RENO	NV		10/16/2024	6.250	331,841		442,000
100171565	WHITE PIGEON	MI		10/16/2024	7.125	267,956		372,000
100171566	ROUND ROCK	TX		10/16/2024	7.000	430,542		535,000
100171567	BUDA	TX		10/16/2024	6.750	265,324		355,000
100171568	BLAIRSVILLE	GA		10/16/2024	7.000	651,279		810,000
100171569	LAVON	TX		10/16/2024	7.000	294,245		370,000
100171570	ROSHARON	TX		10/16/2024	5.990	215,471		286,000
100171571	ROSHARON	TX		10/16/2024	5.990	207,011		276,000
100171572	LOUISVILLE	KY		10/16/2024	6.875	280,257		391,000
100171573	LAS VEGAS	NV		10/16/2024	6.750	414,037		593,000
100171574	COVENTRY	RI		10/16/2024	7.875	619,986		770,000
100171575	SENOIA	GA		10/16/2024	7.625	281,612		341,000
100171576	SURPRISE	AZ		10/16/2024	6.625	303,807		470,000
100171577	WHITESTOWN	IN		10/16/2024	6.990	286,841		350,000
100171578	CHARLOTTESVILLE	VA		10/16/2024	6.990	334,990		434,000
100171579	TACOMA	WA		10/16/2024	6.875	243,778		300,000
100171580	BROKEN BOW	OK		10/16/2024	7.875	302,186		365,000
100171581	FISHERS	IN		10/16/2024	8.125	278,524		335,000
100171582	OVERLAND PARK	KS		10/16/2024	7.000	259,548		340,000
100171583	AUBURN	AL		10/16/2024	6.990	284,968		370,000
100171584	SAN DIEGO	CA		10/16/2024	7.500	787,849		1,150,000
100171585	HOLLADAY	UT		10/16/2024	6.625	701,277		985,990
100171586	LAUREL	MD		10/16/2024	7.125	384,773		550,000
100171587	APEX	NC		10/16/2024	6.990	298,895		451,000
100171588	OREM	UT		10/16/2024	6.000	544,314		777,000
100171589	HURRICANE	UT		10/16/2024	6.500	764,781		1,059,000
100171590	AURORA	CO		10/16/2024	6.000	568,279		754,000
100171591	SELBYVILLE	DE		10/16/2024	7.490	366,457		445,000
100171592	PORT ORCHARD	WA		10/16/2024	6.125	465,800		605,000
100171593	OREM	UT		10/16/2024	6.990	376,308		504,000
100171594	THORNTON	NH		10/16/2024	6.990	416,900		550,000
100171595	LAGUNA NIGUEL	CA		10/16/2024	7.625	1,010,805		1,355,000
100171596	LAS VEGAS	NV		10/16/2024	4.990	295,796		478,000
100171597	LAS VEGAS	NV		10/16/2024	7.250	268,117		347,000
100171598	BONNEY LAKE	WA		10/16/2024	7.500	445,040		545,000
100171599	ALBUQUERQUE	NM		10/16/2024	8.125	345,679		417,000
100171600	PROVO	UT		10/16/2024	6.500	423,499		560,000
100171601	LAS VEGAS	NV		10/16/2024	5.999	436,782		710,000
100171602	MINERAL BLUFF	GA		10/16/2024	6.125	441,947		600,000
100171603	WASHINGTON	DC		10/16/2024	6.990	481,353		640,000
100171604	CONYERS	GA		10/16/2024	7.625	248,634		300,000
100171605	APEX	NC		10/16/2024	6.990	354,618		468,800
100171606	JASPER	TX		10/16/2024	8.000	481,242		600,000
100171607	MUSE	OK		10/16/2024	6.990	257,410		340,000
100171608	JOHNS CREEK	GA		10/16/2024	7.125	488,325		650,000
100171609	RED LODGE	MT		10/16/2024	7.125	332,162		470,000
100171610	BLUE RIDGE	GA		10/16/2024	7.125	327,652		408,000
100171611	FAYETTEVILLE	AR		10/16/2024	6.625	246,938		322,000
100171612	MECHANICSVILLE	VA		10/16/2024	6.625	267,296		360,000
100171613	ELON	NC		10/16/2024	6.500	237,797		312,000
100171614	GOLD CANYON	AZ		10/16/2024	7.125	378,561		525,000
100171615	OCEAN SHORES	WA		10/16/2024	7.125	265,557		350,000
100171616	SCOTTSDALE	AZ		10/16/2024	6.375	736,987		976,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100171617	PHOENIX	AZ		10/16/2024	7.375	542,632		678,000
100171618	MARIETTA	GA		10/16/2024	6.990	255,206		375,000
100171619	AUBREY	TX		10/16/2024	5.990	303,227		410,000
100171620	BUCKEYE	AZ		10/16/2024	5.250	372,898		490,000
100171621	HAYMARKET	VA		10/16/2024	7.125	482,544		745,000
100171622	TUCSON	AZ		10/16/2024	7.490	323,749		420,000
100171623	HOLLY SPRINGS	NC		10/16/2024	6.625	474,661		618,000
100171624	APEX	NC		10/16/2024	6.875	363,136		530,000
100171625	ELK GROVE	CA		10/16/2024	6.990	474,632		618,000
100171626	NEW ORLEANS	LA		10/16/2024	6.875	241,881		325,000
100171627	CELINA	TX		10/16/2024	6.875	324,607		477,000
100171628	ROMULUS	MI		10/16/2024	7.125	347,931		450,000
100171629	SANGER	CA		10/16/2024	7.624	310,464		375,000
100171630	GALT	CA		10/16/2024	8.125	639,464		825,000
100171631	SALEM	MA		10/16/2024	7.000	810,994		1,150,000
100171632	BELLINGHAM	WA		10/16/2024	6.375	297,003		445,000
100171633	LYNDEN	WA		10/16/2024	6.990	379,568		465,000
100171634	COLUMBUS	OH		10/16/2024	7.000	286,358		371,000
100171635	SELBYVILLE	DE		10/16/2024	7.125	342,792		420,000
100171636	CELINA	TX		10/16/2024	7.125	317,933		418,000
100171637	DURHAM	NC		10/16/2024	7.125	284,817		405,000
100171638	CASCADE	ID		10/16/2024	7.490	335,447		551,000
100171639	FRESNO	CA		10/16/2024	7.125	340,992		448,000
100171640	PALM DESERT	CA		10/16/2024	6.990	679,125		925,000
100171641	MORENO VALLEY	CA		10/16/2024	4.875	270,409		469,000
100171642	DAWSONVILLE	GA		10/16/2024	7.500	283,452		401,000
100171643	WOODLAND	WA		10/16/2024	6.625	382,910		500,000
100171644	BENSON	AZ		10/16/2024	6.500	193,631		265,000
100171645	HURRICANE	UT		10/16/2024	6.990	495,251		650,000
100171646	NEW ORLEANS	LA		10/16/2024	7.500	328,946		428,000
100171647	LOS ANGELES	CA		10/16/2024	7.125	401,158		555,000
100171648	WOODBURY	MN		10/16/2024	5.375	256,430		335,000
100171649	KYLE	TX		10/16/2024	5.375	250,742		365,000
100171650	WINGATE	NC		10/16/2024	6.875	342,491		445,000
100171651	MOUNTAIN GREEN	UT		10/16/2024	7.125	399,024		520,000
100171652	MAPLE GROVE	MN		10/16/2024	6.500	257,087		340,000
100171653	HOLLADAY	UT		10/16/2024	6.875	559,764		775,000
100171654	LITTLE EGG HARBOR TWP	NJ		10/16/2024	7.500	246,184		300,000
100171655	SACRAMENTO	CA		10/16/2024	6.500	512,023		670,000
100171656	SUNSET BEACH	NC		10/16/2024	7.125	439,031		685,000
100171657	RICHMOND	VA		10/16/2024	7.490	325,406		397,000
100171658	MIDDLETOWN	DE		10/16/2024	8.125	362,290		440,000
100171659	LAS VEGAS	NV		10/16/2024	6.500	328,743		410,000
100171660	PRINCETON	TX		10/16/2024	6.250	250,262		345,000
100171661	KALISPELL	MT		10/16/2024	6.620	274,259		455,000
100171662	CLAYTON	NC		10/16/2024	5.625	264,225		333,000
100171663	BAILEY	NC		10/16/2024	6.625	251,667		327,000
100171664	MESA	AZ		10/16/2024	6.624	239,356		320,000
100171665	ARLEY	AL		10/16/2024	5.875	484,897		749,000
100171666	HOCKLEY	TX		10/16/2024	7.625	264,818		320,000
100171667	NEWTOWN	PA		10/16/2024	6.625	306,068		400,000
100171668	KENT	WA		10/16/2024	7.375	441,328		585,000
100171669	MELISSA	TX		10/16/2024	7.500	276,888		356,000
100171670	NORTHLAKE	TX		10/16/2024	7.375	572,724		715,000
100171671	SACRAMENTO	CA		10/16/2024	5.450	545,645		690,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171672	REHOBOTH BEACH	DE		10/16/2024	6.624	770,879		1,120,000
100171673	PORTLAND	OR		10/16/2024	6.625	650,734		853,000
100171674	SACRAMENTO	CA		10/16/2024	7.375	893,752		1,160,000
100171675	PEACHTREE CITY	GA		10/16/2024	7.000	249,228		315,000
100171676	SARATOGA SPRINGS	UT		10/16/2024	6.625	371,355		468,000
100171677	BLUE RIDGE	TX		10/16/2024	6.990	421,898		550,000
100171678	TRACY	CA		10/16/2024	6.625	491,777		650,000
100171679	WESTFIELD	IN		10/16/2024	7.625	240,926		307,000
100171680	WESTFIELD	IN		10/16/2024	7.500	238,416		295,000
100171681	SAN TAN VALLEY	AZ		10/16/2024	6.125	296,083		474,000
100171682	APEX	NC		10/16/2024	6.625	377,203		500,000
100171683	WASHINGTON	UT		10/16/2024	7.624	567,574		693,000
100171684	POTOMAC	MD		10/16/2024	7.490	583,687		760,000
100171685	ACWORTH	GA		10/16/2024	6.000	392,288		490,000
100171686	DANVILLE	KY		10/16/2024	7.500	293,499		365,000
100171687	FOLEY	AL		10/16/2024	5.625	254,476		356,000
100171688	ASHBURN	VA		10/16/2024	6.999	259,339		335,000
100171689	SAN DIEGO	CA		10/16/2024	7.125	523,621		735,000
100171690	CRANBERRY TOWNSHIP	PA		10/16/2024	6.500	280,753		392,000
100171691	LINN	MO		10/16/2024	7.490	286,165		452,000
100171692	MADISON	AL		10/16/2024	6.125	229,189		310,000
100171693	SAN MARCOS	TX		10/16/2024	5.750	238,153		310,000
100171694	KILLEEN	TX		10/16/2024	7.625	308,664		425,000
100171695	HOUSTON	TX		10/16/2024	6.500	269,065		360,000
100171696	RIVERBANK	CA		10/16/2024	7.500	373,782		480,000
100171697	APPLE VALLEY	MN		10/16/2024	6.500	272,230		370,000
100171698	CHESAPEAKE	VA		10/16/2024	7.250	283,995		367,000
100171699	ANNA	TX		10/16/2024	7.625	307,223		460,000
100171700	GLASSBORO	NJ		10/16/2024	7.990	257,769		317,000
100171701	BEAUMONT	CA		10/17/2024	8.625	476,090		595,000
100171702	DURHAM	NC		10/17/2024	7.125	391,591		522,000
100171703	MCKINNEY	TX		10/17/2024	8.625	256,426		385,000
100171704	MORGAN HILL	CA		10/17/2024	6.625	754,386		995,000
100171705	MARYSVILLE	WA		10/17/2024	6.990	460,094		601,000
100171706	AURORA	CO		10/17/2024	7.625	324,334		422,000
100171707	LAWRENCEVILLE	GA		10/17/2024	7.125	341,489		445,000
100171708	FARMERSVILLE	TX		10/17/2024	8.125	247,831		325,000
100171709	LAWRENCEVILLE	GA		10/17/2024	7.125	294,999		383,000
100171710	GALLATIN	TN		10/17/2024	6.625	251,675		330,000
100171711	MCKINNEY	TX		10/17/2024	6.990	277,372		365,000
100171712	DALLAS	TX		10/17/2024	7.500	268,605		348,000
100171713	CONCORD	NC		10/17/2024	7.125	255,778		337,000
100171714	LONGS	SC		10/17/2024	6.500	282,097		397,000
100171715	GALLATIN	TN		10/17/2024	7.125	250,244		331,000
100171716	SNELLVILLE	GA		10/17/2024	7.875	316,996		353,000
100171717	KANNAPOLIS	NC		10/17/2024	7.625	265,868		313,000
100171718	TEMECULA	CA		10/17/2024	7.625	583,012		730,000
100171719	GEORGETOWN	TX		10/17/2024	7.125	304,052		393,000
100171720	FALLING WATERS	WV		10/17/2024	7.125	208,242		271,000
100171721	PONDER	TX		10/17/2024	7.500	253,119		327,000
100171722	MCKINNEY	TX		10/17/2024	7.625	309,459		380,000
100171723	GREENVILLE	TX		10/17/2024	7.990	223,726		275,000
100171724	MOORESVILLE	NC		10/17/2024	6.625	322,741		406,000
100171725	FAIRBURN	GA		10/17/2024	6.500	310,845		425,000
100171726	CONCORD	NC		10/17/2024	5.990	221,297		326,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171727	GRAHAM	NC		10/17/2024	6.500	207,473		300,000
100171728	MCKINNEY	TX		10/17/2024	7.625	228,787		312,000
100171729	BUDA	TX		10/17/2024	7.125	301,070		395,000
100171730	POMONA	CA		10/17/2024	6.625	557,900		739,000
100171731	MENIFEE	CA		10/17/2024	6.750	470,976		668,000
100171732	MENIFEE	CA		10/17/2024	6.750	511,056		715,000
100171733	FALLING WATERS	WV		10/17/2024	7.625	212,698		273,000
100171734	FALLING WATERS	WV		10/17/2024	7.500	212,575		273,000
100171735	GALLATIN	TN		10/17/2024	6.625	263,890		345,000
100171736	MABLETON	GA		10/17/2024	7.125	320,068		420,000
100171737	MONROE	NC		10/17/2024	6.625	263,175		350,000
100171738	FALLING WATERS	WV		10/17/2024	7.500	210,744		271,000
100171739	FALLING WATERS	WV		10/17/2024	7.625	209,814		270,000
100171740	CANTON	GA		10/17/2024	5.990	454,579		514,000
100171741	REHOBOTH BEACH	DE		10/17/2024	7.125	602,115		786,000
100171742	FALLING WATERS	WV		10/17/2024	7.625	210,639		270,900
100171743	FALLING WATERS	WV		10/17/2024	6.990	209,340		272,000
100171744	LEWES	DE		10/17/2024	7.125	664,885		998,000
100171745	GARNER	NC		10/17/2024	5.990	274,964		456,000
100171746	FALLING WATERS	WV		10/17/2024	6.990	207,801		271,000
100171747	FALLING WATERS	WV		10/17/2024	7.625	211,134		274,000
100171748	ORANGEVALE	CA		10/17/2024	7.375	379,626		496,000
100171749	MANKATO	MN		10/17/2024	7.500	376,200		493,000
100171750	BRENTWOOD	CA		10/17/2024	6.500	441,390		595,000
100171751	PHOENIXVILLE	PA		10/17/2024	6.625	375,026		500,000
100171752	CARMICHAEL	CA		10/17/2024	7.500	376,522		520,000
100171753	LAS VEGAS	NV		10/17/2024	6.625	305,131		400,000
100171754	NEENAH	WI		10/17/2024	7.625	269,330		338,000
100171755	PAW PAW	MI		10/17/2024	7.500	278,277		385,000
100171756	WASHINGTON	DC		10/17/2024	7.125	696,938		925,000
100171757	HENRICO	NC		10/17/2024	7.125	696,139		950,000
100171758	MILLERSPORT	OH		10/17/2024	6.990	283,134		375,000
100171759	PLEASANTON	CA		10/17/2024	5.990	397,166		999,999
100171760	CHINO	CA		10/17/2024	6.990	779,630		1,100,000
100171761	TINTON FALLS	NJ		10/17/2024	7.500	207,800		455,000
100171762	ASTORIA	OR		10/17/2024	7.125	264,146		372,000
100171763	GULF SHORES	AL		10/17/2024	5.875	303,074		435,000
100171764	FULLERTON	CA		10/17/2024	7.500	566,566		910,000
100171765	DORAVILLE	GA		10/17/2024	7.625	348,217		450,000
100171766	CENTERTON	AR		10/17/2024	7.375	313,442		436,000
100171767	AURORA	IL		10/17/2024	5.990	201,408		295,000
100171768	BAKERSFIELD	CA		10/17/2024	7.625	351,418		431,000
100171769	SACRAMENTO	CA		10/17/2024	6.500	372,483		640,000
100171770	JACKSONVILLE	NC		10/17/2024	5.990	200,204		334,000
100171771	WINNABOW	NC		10/17/2024	7.625	171,629		240,000
100171772	BIG SKY	MT		10/17/2024	6.625	313,164		480,000
100171773	MILFORD	PA		10/17/2024	6.990	238,211		315,000
100171774	JAMESTOWN	ND		10/17/2024	7.625	195,875		254,000
100171775	GREENSBORO	NC		10/17/2024	7.625	190,549		253,000
100171776	OCEANO	CA		10/17/2024	7.625	259,200		520,000
100171777	BIG BEAR CITY	CA		10/17/2024	6.625	154,796		375,000
100171778	JASPER	AL		10/17/2024	6.990	170,429		300,000
100171779	MENIFEE	CA		10/17/2024	6.990	497,499		620,000
100171780	KENTWOOD	MI		10/17/2024	7.625	337,930		380,000
100171781	SHAFTER	CA		10/17/2024	7.625	257,899		305,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171782	AURORA	CO		10/17/2024	6.990	313,274		410,000
100171783	RIO RANCHO	NM		10/17/2024	7.125	162,416		300,000
100171784	WINSTON SALEM	NC		10/17/2024	7.625	174,099		238,000
100171785	GROVE CITY	OH		10/17/2024	6.990	164,711		270,000
100171786	CONCORD	NC		10/17/2024	6.125	269,647		358,000
100171787	MENIFEE	CA		10/17/2024	6.750	472,978		619,000
100171788	FORNEY	TX		10/17/2024	8.125	257,287		333,000
100171789	ROSEVILLE	CA		10/17/2024	6.125	426,847		565,000
100171790	MANTECA	CA		10/17/2024	7.125	520,077		720,000
100171791	CLEVELAND	TX		10/17/2024	7.625	202,972		260,000
100171792	BERTHOUD	CO		10/17/2024	5.125	328,310		460,000
100171793	CONCORD	NC		10/17/2024	6.625	276,811		354,000
100171794	FORNEY	TX		10/17/2024	7.500	271,868		355,000
100171795	MCKINNEY	TX		10/17/2024	8.125	333,630		450,000
100171796	GRAHAM	NC		10/17/2024	7.125	180,976		266,000
100171797	MYRTLE BEACH	SC		10/17/2024	5.375	213,348		380,000
100171798	FORNEY	TX		10/17/2024	6.990	239,080		314,000
100171799	FORNEY	TX		10/17/2024	7.500	240,126		310,000
100171800	ROUND ROCK	TX		10/17/2024	6.500	278,028		452,000
100171801	ANNA	TX		10/17/2024	7.500	298,629		405,000
100171802	FOLSOM	CA		10/17/2024	6.625	491,356		670,000
100171803	CONCORD	NC		10/17/2024	5.125	204,792		324,000
100171804	BUDA	TX		10/17/2024	6.990	245,255		330,000
100171805	GRAHAM	NC		10/17/2024	4.750	153,435		266,000
100171806	SARDINIA	OH		10/17/2024	7.500	303,897		405,000
100171807	DURHAM	NC		10/17/2024	7.375	275,598		357,000
100171808	COLORADO SPRINGS	CO		10/17/2024	7.625	304,844		470,000
100171809	WINCHESTER	TN		10/17/2024	7.625	261,013		390,000
100171810	LAS VEGAS	NV		10/17/2024	6.990	298,334		405,000
100171811	INDIANAPOLIS	IN		10/17/2024	7.125	222,013		288,000
100171812	AUBREY	TX		10/17/2024	6.375	298,454		410,000
100171813	INDIANAPOLIS	IN		10/17/2024	7.625	322,370		420,000
100171814	CHARLOTTE	NC		10/17/2024	6.625	298,895		393,000
100171815	ALLENTOWN	PA		10/17/2024	7.500	295,600		380,000
100171816	GALVESTON	TX		10/17/2024	7.625	292,264		402,000
100171817	MESQUITE	TX		10/17/2024	7.625	242,676		312,500
100171818	CHENEY	WA		10/17/2024	7.990	264,272		340,000
100171819	FORT WORTH	TX		10/17/2024	6.875	226,309		335,000
100171820	ENCINITAS	CA		10/17/2024	7.625	568,187		840,000
100171821	BALDWIN PARK	CA		10/17/2024	7.000	423,123		550,000
100171822	SAN ANTONIO	TX		10/17/2024	7.990	266,401		308,000
100171823	MARIETTA	GA		10/17/2024	7.125	277,575		362,000
100171824	HIGHLAND	CA		10/17/2024	7.000	299,470		420,000
100171826	HOUSTON	TX		10/17/2024	7.624	334,436		430,000
100171827	HOUSTON	TX		10/17/2024	6.500	210,196		276,500
100171828	RANSON	WV		10/17/2024	6.875	248,386		346,000
100171829	COLLEGE STATION	TX		10/17/2024	6.990	213,920		292,000
100171830	FORT WORTH	TX		10/17/2024	7.125	219,510		285,000
100171831	PALMYRA	PA		10/17/2024	7.125	217,189		285,000
100171832	GAINESVILLE	VA		10/17/2024	6.875	375,452		490,000
100171833	SUNNYVALE	CA		10/17/2024	6.500	855,882		1,290,000
100171834	VISALIA	CA		10/17/2024	7.124	278,310		362,000
100171835	HONOLULU	HI		10/17/2024	6.875	294,528		420,000
100171836	EAGLE RIVER	AK		10/17/2024	7.125	227,245		330,000
100171837	TUCSON	AZ		10/17/2024	6.625	215,098		282,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171838	PORTERVILLE	CA		10/17/2024	6.875	232,507		340,000
100171839	ATHENS	AL		10/17/2024	5.750	210,579		300,000
100171840	MILPITAS	CA		10/17/2024	7.124	411,017		625,000
100171841	THORNTON	CO		10/17/2024	8.490	426,371		550,000
100171842	SHELTON	WA		10/17/2024	7.000	481,328		645,000
100171843	HOUSTON	TX		10/17/2024	6.750	288,381		377,000
100171844	PROVIDENCE	RI		10/17/2024	6.500	516,798		680,000
100171845	GLENSIDE	PA		10/17/2024	7.500	363,494		470,000
100171846	MANTECA	CA		10/17/2024	7.125	500,970		650,000
100171847	SONOMA	CA		10/17/2024	6.990	749,093		1,041,000
100171848	CYPRESS	TX		10/17/2024	6.990	264,776		344,100
100171849	LAS VEGAS	NV		10/17/2024	6.990	291,775		360,000
100171850	MAMMOTH LAKES	CA		10/17/2024	6.625	458,920		643,000
100171851	OCEAN CITY	NJ		10/17/2024	6.990	609,388		925,000
100171852	RIO RANCHO	NM		10/17/2024	7.125	286,645		380,000
100171853	SCHERERVILLE	IN		10/17/2024	7.125	321,714		420,000
100171854	WEST GROVE	PA		10/17/2024	6.625	254,286		353,000
100171855	LAS VEGAS	NV		10/17/2024	6.624	322,225		470,000
100171856	PALOS PARK	IL		10/17/2024	7.125	415,499		548,000
100171857	INDIANAPOLIS	IN		10/17/2024	7.625	396,457		515,000
100171858	VISALIA	CA		10/17/2024	8.375	426,095		620,000
100171859	AUSTIN	TX		10/17/2024	6.125	321,340		450,000
100171860	COTTAGE GROVE	OR		10/17/2024	6.125	210,270		340,000
100171861	HESPERIA	CA		10/17/2024	6.990	337,908		450,000
100171862	RALEIGH	NC		10/17/2024	6.375	329,210		459,000
100171863	RICHMOND	TX		10/17/2024	6.375	221,189		295,000
100171864	SACRAMENTO	CA		10/17/2024	7.625	474,232		615,000
100171865	TUSCALOOSA	AL		10/17/2024	5.500	200,389		255,700
100171866	LINDA	CA		10/17/2024	6.125	253,977		390,000
100171867	BOZEMAN	MT		10/17/2024	7.124	346,683		455,000
100171868	LINCOLN	CA		10/17/2024	7.125	368,995		485,000
100171869	CHARLOTTE	NC		10/17/2024	6.625	433,853		567,000
100171870	NORTH ATTLEBORO	MA		10/17/2024	6.500	226,549		315,000
100171871	MARIETTA	GA		10/17/2024	7.125	535,281		775,000
100171872	STATESVILLE	NC		10/17/2024	5.990	245,331		330,000
100171873	NUTLEY	NJ		10/17/2024	6.500	226,507		295,000
100171874	CYPRESS	TX		10/17/2024	6.625	237,979		315,000
100171875	WILMINGTON	NC		10/17/2024	7.125	215,269		302,000
100171877	ALVARADO	TX		10/17/2024	7.125	228,950		350,500
100171878	MOBILE	AL		10/17/2024	6.625	283,045		390,000
100171879	BUFORD	GA		10/17/2024	6.625	305,879		404,000
100171880	WESTERLY	RI		10/17/2024	7.125	405,971		545,000
100171881	PRINCETON	TX		10/17/2024	6.625	319,149		445,000
100171882	AUSTIN	TX		10/17/2024	6.625	295,284		480,000
100171883	LAWRENCEVILLE	GA		10/17/2024	7.125	215,313		276,000
100171884	MANY	LA		10/17/2024	7.125	222,245		300,000
100171885	TRACY	CA		10/17/2024	6.490	604,472		800,000
100171886	URBANNA	VA		10/17/2024	7.000	229,847		422,500
100171887	DALLAS	TX		10/17/2024	6.500	296,538		400,000
100171888	POOLER	GA		10/17/2024	6.125	210,231		303,000
100171889	PALM DESERT	CA		10/17/2024	6.875	320,806		430,000
100171890	SPRLNGVLLLE	UT		10/17/2024	6.500	320,384		420,000
100171891	PARKER	CO		10/17/2024	6.625	561,011		747,000
100171892	HELOTES	TX		10/17/2024	7.125	441,865		595,000
100171893	CLOSTER	NJ		10/17/2024	6.624	668,145		875,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171894	ALVIN	TX		10/17/2024	7.125	270,246		359,000
100171895	WEST YARMOUTH	MA		10/17/2024	6.875	459,984		701,000
100171896	NOLANVILLE	TX		10/17/2024	6.875	519,144		700,000
100171897	BAKERSFIELD	CA		10/17/2024	7.500	310,622		407,000
100171898	FERRIS	TX		10/17/2024	6.875	250,387		333,000
100171899	SOUTH ELGIN	IL		10/17/2024	6.990	239,114		331,900
100171900	MIDVALE	UT		10/17/2024	7.000	467,802		580,000
100171901	MESA	AZ		10/17/2024	5.750	383,737		490,000
100171902	GRETNA	LA		10/17/2024	7.124	254,912		350,000
100171903	KENNESAW	GA		10/17/2024	7.124	235,957		331,000
100171904	ARGYLE	TX		10/17/2024	6.624	319,215		425,000
100171905	ATHENS	GA		10/17/2024	7.124	240,018		355,000
100171906	LYNNWOOD	WA		10/17/2024	6.625	796,776		1,155,000
100171907	HOPELAWN	NJ		10/17/2024	6.500	387,178		550,000
100171908	KATY	TX		10/17/2024	6.375	219,670		292,000
100171909	SPARKS	NV		10/17/2024	7.124	511,301		715,000
100171910	LAKE ELSINORE	CA		10/17/2024	7.625	501,478		735,000
100171911	HOWELL	NJ		10/17/2024	7.124	517,978		688,000
100171912	FALLING WATERS	WV		10/17/2024	6.500	207,554		273,000
100171913	LAS CRUCES	NM		10/17/2024	6.990	232,324		295,000
100171914	SAN DIEGO	CA		10/17/2024	7.125	811,283		1,150,100
100171915	RALEIGH	NC		10/17/2024	6.625	373,686		550,000
100171916	WEST DES MOINES	IA		10/17/2024	6.990	213,217		278,000
100171917	WHITESTOWN	IN		10/17/2024	6.500	258,350		365,000
100171918	PUYALLUP	WA		10/17/2024	6.625	470,888		635,000
100171919	GRAND PRAIRIE	TX		10/17/2024	6.625	302,811		405,000
100171920	LOGAN	OH		10/17/2024	6.990	749,390		1,100,250
100171921	EUGENE	OR		10/17/2024	6.625	354,781		500,000
100171922	CONCORD	CA		10/17/2024	6.990	597,107		830,000
100171923	PASADENA	MD		10/17/2024	6.625	299,551		394,000
100171924	WESTON	TX		10/17/2024	6.875	272,148		379,000
100171925	WOODBURY	MN		10/17/2024	6.125	319,423		450,000
100171926	MIDLAND	TX		10/17/2024	5.990	237,929		317,000
100171927	LEANDER	TX		10/17/2024	6.500	358,165		470,000
100171928	ROYSE CITY	TX		10/17/2024	6.375	206,603		303,000
100171929	HOUSTON	TX		10/17/2024	6.625	205,459		283,000
100171930	LAVON	TX		10/17/2024	6.375	265,465		358,000
100171931	MONTGOMERY	TX		10/17/2024	6.624	391,668		520,000
100171932	HENDERSON	NV		10/17/2024	7.125	363,555		478,000
100171933	GOLDEN	CO		10/17/2024	6.625	1,174,989		1,550,000
100171934	CONROE	TX		10/17/2024	6.125	246,076		350,000
100171935	MURRAY	UT		10/17/2024	6.625	396,556		540,000
100171936	REDMOND	OR		10/17/2024	7.000	438,471		573,000
100171937	PHOENIX	AZ		10/17/2024	5.750	335,780		455,000
100171938	HUTTO	TX		10/17/2024	6.000	235,157		330,000
100171939	DALLAS	TX		10/17/2024	6.625	370,751		488,000
100171940	COLUMBUS	OH		10/17/2024	6.500	212,904		282,000
100171941	FORT WORTH	TX		10/17/2024	5.990	237,485		362,500
100171942	ELK GROVE	CA		10/17/2024	6.375	538,964		715,000
100171943	WISCONSIN RAPIDS	WI		10/17/2024	6.625	205,140		269,000
100171944	AUSTIN	TX		10/17/2024	7.125	335,055		458,000
100171945	AUSTIN	TX		10/17/2024	7.124	351,268		460,000
100171946	FORT WORTH	TX		10/17/2024	7.000	360,855		487,500
100171947	LANCASTER	CA		10/17/2024	6.375	376,086		515,000
100171948	FORT WORTH	TX		10/17/2024	7.000	291,347		388,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100171949	SAN JOSE	CA		10/17/2024	7.120	899,433		1,255,000
100171950	CHAPEL HILL	NC		10/17/2024	7.125	436,994		610,000
100171951	GATLINBURG	TN		10/17/2024	6.999	546,836		690,000
100171952	KANSAS CITY	MO		10/17/2024	6.625	287,515		380,000
100171953	LAWRENCEVILLE	GA		10/17/2024	5.875	335,890		460,000
100171954	MERIDIAN	ID		10/17/2024	5.500	360,642		470,000
100171955	NOBLESVILLE	IN		10/17/2024	6.125	340,240		480,000
100171956	FORTWORTH	TX		10/17/2024	7.125	312,585		433,000
100171957	HAVERTOWN	PA		10/17/2024	7.000	220,709		269,900
100171958	FRESNO	CA		10/17/2024	6.375	326,767		430,000
100171959	KENT	WA		10/17/2024	6.500	442,358		580,000
100171960	BENTONVILLE	AR		10/17/2024	6.990	243,495		315,000
100171961	TEMPE	AZ		10/17/2024	6.125	405,459		572,000
100171962	WILLOWBROOK	IL		10/17/2024	7.125	257,125		350,000
100171963	ALLENTOWN	PA		10/17/2024	6.500	269,363		410,000
100172116	EAGLE RIVER	AK		10/17/2024	6.999	254,019		360,000
100172117	LAS VEGAS	NV		10/17/2024	7.250	346,573		442,000
100172118	COLORADO SPRINGS	CO		10/17/2024	7.625	624,689		800,000
100172119	SHAKER HEIGHTS	OH		10/17/2024	7.625	224,428		270,000
100172120	KENSINGTON	MD		10/17/2024	8.625	482,722		712,000
100172121	BELVIDERE	IL		10/17/2024	7.499	216,174		265,000
100172122	ROCKWALL	TX		10/17/2024	7.499	200,774		270,000
100172123	PATERSON	NJ		10/17/2024	6.875	300,866		425,000
100172124	GRAHAM	TX		10/17/2024	7.375	160,030		345,000
100172125	STEVENSON RANCH	CA		10/17/2024	7.375	977,610		1,200,000
100172126	HILO	HI		10/17/2024	6.999	224,627		534,000
100172127	WARWICK	RI		10/17/2024	7.375	386,516		520,000
100172128	CHOWCHILLA	CA		10/17/2024	7.750	233,100		346,000
100172129	HEMET	CA		10/17/2024	7.250	316,146		408,000
100172130	LA VERKIN	UT		10/17/2024	7.125	264,623		322,000
100172131	NASHVILLE	TN		10/17/2024	7.625	265,192		316,000
100172132	QUINCY	MA		10/17/2024	7.250	670,959		880,000
100172133	POINCIANA	FL		10/17/2024	7.125	216,062		309,000
100172134	VANCOUVER	WA		10/17/2024	7.375	421,177		630,000
100172135	BREMERTON	WA		10/17/2024	7.125	312,816		410,000
100172136	CERES	CA		10/17/2024	7.375	362,822		570,000
100172137	BREMERTON	WA		10/17/2024	7.125	329,010		430,000
100172138	INDIANAPOLIS	IN		10/17/2024	6.750	113,604		150,000
100172139	GRAND RAPIDS	MI		10/17/2024	7.625	324,511		415,000
100172140	BREMERTON	WA		10/17/2024	7.125	328,929		430,000
100172141	DALLASTOWN	PA		10/17/2024	8.999	121,400		266,000
100172142	JACKSONVILLE	FL		10/17/2024	6.999	245,758		330,000
100172143	RIVERSIDE	CA		10/17/2024	6.750	205,066		1,295,000
100172144	PHILADELPHIA	PA		10/17/2024	7.875	119,175		180,000
100172145	PHILADELPHIA	PA		10/17/2024	7.999	112,079		140,000
100172146	PHILADELPHIA	PA		10/17/2024	7.999	170,625		250,000
100172147	FORT WORTH	TX		10/17/2024	6.999	179,679		235,000
100172148	SUISUN CITY	CA		10/17/2024	7.625	443,617		550,000
100172149	SAN DIEGO	CA		10/17/2024	6.999	307,744		1,415,000
100172150	KISSIMMEE	FL		10/17/2024	7.499	205,692		263,000
100172151	SHAFTER	CA		10/17/2024	8.625	363,407		496,500
100172152	MINNEAPOLIS	MN		10/17/2024	7.999	166,516		255,000
100172153	HANFORD	CA		10/17/2024	6.999	229,560		283,000
100172154	SOUTHAMPTON	PA		10/17/2024	7.250	547,526		715,000
100172155	GRAND RAPIDS	MI		10/17/2024	6.999	286,185		415,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172156	PRINCE FREDERICK	MD		10/17/2024	7.125	145,064		294,000
100172157	NORTHRIDGE	CA		10/17/2024	8.875	114,533		960,000
100172158	GRANITE BAY	CA		10/17/2024	7.375	1,279,429		1,700,000
100172159	BAKERSFIELD	CA		10/17/2024	6.999	353,079		520,000
100172160	ROCKVILLE	MD		10/17/2024	6.999	402,283		636,500
100172161	PHILADELPHIA	PA		10/17/2024	7.750	88,200		135,000
100172162	SALINAS	CA		10/17/2024	6.875	237,959		569,000
100172163	OAK PARK	CA		10/17/2024	6.750	1,015,635		1,300,000
100172164	BARBERTON	OH		10/17/2024	7.125	117,319		150,000
100172165	VENICE	FL		10/17/2024	6.625	451,928		592,000
100172166	TULSA	OK		10/17/2024	8.375	462,835		575,000
100172167	COLTON	CA		10/17/2024	7.250	906,349		1,190,000
100172168	GLENPOOL	OK		10/17/2024	7.375	244,145		296,000
100172169	HUNTINGTON BEACH	CA		10/17/2024	7.999	1,264,158		1,525,000
100172170	OROSI	CA		10/17/2024	6.999	126,000		305,000
100172171	STONE MOUNTAIN	GA		10/17/2024	8.999	852,541		1,000,000
100172172	CORONA	CA		10/17/2024	8.999	1,540,807		1,700,000
100172173	PHOENIX	AZ		10/17/2024	6.999	459,561		617,000
100172174	ROYAL PALM BEACH	FL		10/17/2024	8.625	559,667		663,000
100172175	HENDERSON	NV		10/17/2024	7.125	390,476		419,000
100172176	FONTANA	CA		10/17/2024	8.125	481,437		585,000
100172177	SAN DIEGO	CA		10/17/2024	6.499	303,295		507,000
100172178	PLEASANT HILL	CA		10/17/2024	7.125	907,779		1,100,000
100172179	PERRIS	CA		10/17/2024	7.499	471,932		575,000
100172180	MANHATTAN BEACH	CA		10/17/2024	7.375	2,352,000		2,800,000
100172181	LOS ANGELES	CA		10/17/2024	8.625	632,489		675,000
100172182	SOUTHBRIDGE	MA		10/17/2024	8.375	267,060		340,000
100172183	DENVER	CO		10/17/2024	7.499	490,996		560,000
100172184	KOKOMO	IN		10/17/2024	7.750	103,157		125,000
100172185	CHICAGO	IL		10/17/2024	8.750	248,700		290,000
100172186	NASHVILLE	TN		10/17/2024	8.250	396,264		450,000
100172187	IMPERIAL	PA		10/17/2024	8.375	147,606		200,000
100172188	SAN BERNARDINO	CA		10/17/2024	6.999	331,310		515,000
100172189	TWAIN HARTE	CA		10/17/2024	7.999	356,683		474,500
100172190	LEESBURG	VA		10/17/2024	7.375	765,976		900,000
100172191	PHOENIX	AZ		10/17/2024	7.125	262,790		446,000
100172192	GRASS VALLEY	CA		10/17/2024	7.250	570,871		689,000
100172193	HOUSTON	TX		10/17/2024	8.999	132,300		180,000
100172194	HEMET	CA		10/17/2024	7.750	616,257		700,000
100172195	LAKEWOOD	CA		10/17/2024	7.125	1,574,999		1,925,000
100172196	BURBANK	CA		10/17/2024	7.125	808,500		1,050,000
100172197	SAN ANTONIO	TX		10/17/2024	6.499	217,254		270,000
100172198	SAN MARCOS	CA		10/17/2024	6.375	531,121		1,050,000
100172199	AZUSA	CA		10/17/2024	7.999	337,634		705,000
100172200	LEAGUE CITY	TX		10/17/2024	6.875	455,229		560,000
100172201	SUGAR LAND	TX		10/17/2024	6.999	272,565		334,000
100172202	MIAMI	FL		10/17/2024	7.875	357,840		426,000
100172203	MISSION	TX		10/17/2024	8.499	273,105		290,000
100172204	STONEHAM	MA		10/17/2024	7.125	530,480		670,000
100172205	ANAHEIM	CA		10/17/2024	7.875	885,624		1,091,000
100172206	GARDENA	CA		10/17/2024	6.499	621,657		820,000
100172207	MESA	AZ		10/17/2024	8.750	314,561		331,000
100172208	FILLMORE	CA		10/17/2024	6.999	648,749		1,100,000
100172209	SHELBYVILLE	TN		10/17/2024	6.625	300,246		375,000
100172210	WINCHESTER	CA		10/17/2024	6.999	503,916		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172211	BROCKTON	MA		10/17/2024	7.999	446,942		550,000
100172212	TEXAS CITY	TX		10/17/2024	6.999	411,650		506,000
100172213	DEWEY	AZ		10/17/2024	6.999	325,594		393,000
100172214	NORWALK	CA		10/17/2024	8.250	842,018		965,000
100172215	VALLEJO	CA		10/17/2024	6.750	502,404		725,000
100172216	CENTERVILLE	MA		10/17/2024	7.125	492,773		668,500
100172217	RALEIGH	NC		10/17/2024	7.125	384,395		461,000
100172218	OSSIPEE	NH		10/17/2024	8.125	433,650		604,000
100172219	MURFREESBORO	TN		10/17/2024	7.999	386,148		465,000
100172220	BAKERSFIELD	CA		10/17/2024	7.125	523,639		645,000
100172221	KENNESAW	GA		10/17/2024	9.125	478,800		570,000
100172222	WILTON MANORS	FL		10/17/2024	8.625	1,848,000		2,200,000
100172223	KISSIMMEE	FL		10/17/2024	7.499	533,064		679,000
100172224	CHESTERFIELD	NJ		10/17/2024	7.250	769,324		1,238,000
100172225	KATY	TX		10/17/2024	6.875	231,840		276,000
100172226	LAWRENCEVILLE	GA		10/17/2024	7.499	204,750		275,000
100172227	SNELLVILLE	GA		10/17/2024	7.125	332,640		396,000
100172228	MONTGOMERY	TX		10/17/2024	7.750	213,150		310,000
100172229	RIVERSIDE	CA		10/21/2024	6.625	502,112		715,000
100172230	DAVIS	CA		10/21/2024	6.990	618,822		895,000
100172231	CARLSBAD	CA		10/21/2024	6.490	780,444		1,150,000
100172232	ACWORTH	GA		10/21/2024	7.625	394,944		507,455
100172233	HEBER CITY	UT		10/21/2024	6.875	376,608		540,000
100172234	LA MIRADA	CA		10/21/2024	6.500	536,216		820,000
100172235	PASSAIC	NJ		10/21/2024	7.124	325,445		425,000
100172236	BROKEN BOW	OK		10/21/2024	6.500	521,939		730,000
100172237	OAKLAND	NJ		10/21/2024	6.875	369,543		570,000
100172238	CANON CITY	CO		10/21/2024	7.125	293,927		410,000
100172239	TOMS RIVER	NJ		10/21/2024	6.625	383,635		540,000
100172240	MOUNT LAUREL	NJ		10/21/2024	6.990	228,456		295,000
100172241	NEWARK	DE		10/21/2024	6.625	324,670		430,000
100172242	VILLA RICA	GA		10/21/2024	5.990	205,042		280,000
100172243	ATHENS	AL		10/21/2024	5.875	216,929		307,000
100172244	LATHROP	CA		10/21/2024	5.750	498,193		773,000
100172245	HOUSTON	TX		10/21/2024	6.624	666,798		880,000
100172246	ERIE	CO		10/21/2024	5.875	463,114		625,000
100172247	GRASS VALLEY	CA		10/21/2024	6.125	325,264		450,000
100172248	COEUR D ALENE	ID		10/21/2024	7.000	314,942		480,000
100172249	AZUSA	CA		10/21/2024	6.490	514,995		686,000
100172250	DOWNEY	CA		10/21/2024	7.000	975,586		1,308,000
100172251	PRINCETON	TX		10/21/2024	6.625	237,103		355,000
100172252	FRESNO	CA		10/21/2024	6.625	342,195		449,000
100172253	LOGANVILLE	GA		10/21/2024	6.250	366,944		495,000
100172254	HOUSTON	TX		10/21/2024	7.000	264,182		390,000
100172255	BEL AIR	MD		10/21/2024	7.490	311,871		410,000
100172256	COLUMBIA	MO		10/21/2024	5.990	211,675		284,000
100172257	ELLABELL	GA		10/21/2024	6.125	235,451		330,000
100172258	VENUS	TX		10/21/2024	6.625	624,339		825,000
100172259	WYLIE	TX		10/21/2024	7.500	277,032		380,000
100172260	AUSTIN	TX		10/21/2024	6.500	286,961		385,000
100172261	LEXINGTON	KY		10/21/2024	7.125	308,118		402,000
100172262	BAKERSFIELD	CA		10/21/2024	6.490	603,884		847,000
100172263	HEMET	CA		10/21/2024	6.875	211,043		275,000
100172264	SANTA PAULA	CA		10/21/2024	7.125	592,144		779,000
100172265	EDINBURG	TX		10/21/2024	6.624	254,718		364,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172266	STAR	ID		10/21/2024	7.625	340,015		452,000
100172267	GREENVILLE	TX		10/21/2024	6.490	256,095		335,000
100172268	BUDD LAKE	NJ		10/21/2024	7.124	340,247		440,000
100172269	LEANDER	TX		10/21/2024	6.625	285,885		408,000
100172270	IDYLLWILD	CA		10/21/2024	6.625	299,353		400,000
100172271	MEDINA	MN		10/21/2024	5.250	304,303		425,000
100172272	SEASIDE	OR		10/21/2024	7.000	249,512		376,000
100172273	KATY	TX		10/21/2024	6.625	238,984		334,000
100172274	LAKE HUGHES	CA		10/21/2024	6.490	223,049		344,000
100172275	SACRAMENTO	CA		10/21/2024	7.125	474,103		616,500
100172276	MOLALLA	OR		10/21/2024	6.625	500,813		680,000
100172277	RANCHO CORDOVA	CA		10/21/2024	6.625	341,931		460,000
100172278	CEDAR PARK	TX		10/21/2024	6.625	286,649		425,000
100172279	CORVALLIS	OR		10/21/2024	7.120	458,634		605,000
100172280	COLUMBUS	OH		10/21/2024	7.124	366,107		495,000
100172281	MURFREESBORO	TN		10/21/2024	7.000	242,323		300,000
100172282	BOTHELL	WA		10/21/2024	6.375	487,655		690,000
100172283	STOW	OH		10/21/2024	7.125	218,746		283,000
100172284	ANNA	TX		10/21/2024	6.500	300,907		475,000
100172285	HOLLYWOOD	FL		10/21/2024	6.875	497,847		660,000
100172286	LAGO VISTA	TX		10/21/2024	6.625	583,399		803,000
100172287	MAMMOTH LAKES	CA		10/21/2024	6.990	500,349		660,000
100172288	STAR	ID		10/21/2024	6.490	316,689		400,000
100172289	PHILADELPHIA	PA		10/21/2024	6.875	259,170		350,000
100172290	LITTLE ELM	TX		10/21/2024	6.875	441,118		620,000
100172291	AMERICAN FORK	UT		10/21/2024	6.625	416,084		595,000
100172292	LITTLE ELM	TX		10/21/2024	6.490	257,236		379,000
100172293	ANN ARBOR	MI		10/21/2024	6.875	206,156		300,000
100172294	MONTGOMERY TOWNSHIP	NJ		10/21/2024	6.990	435,278		565,000
100172295	WESTFIELD	IN		10/21/2024	6.625	231,165		322,000
100172296	NEW HAVEN	CT		10/21/2024	7.000	217,527		286,000
100172297	GROVELAND	CA		10/21/2024	6.625	340,473		445,000
100172298	NEWBERG	OR		10/21/2024	7.625	394,151		545,000
100172299	SCOTTSDALE	AZ		10/21/2024	6.875	776,323		1,071,000
100172300	FISHERS	IN		10/21/2024	6.625	293,963		390,000
100172301	CHARLOTTE	NC		10/21/2024	6.625	532,064		702,000
100172302	HIGHLANDS RANCH	CO		10/21/2024	5.990	384,154		540,000
100172303	MESQUITE	NV		10/21/2024	6.990	631,473		907,000
100172304	SEATTLE	WA		10/21/2024	7.125	1,122,071		1,460,000
100172305	AURORA	CO		10/21/2024	5.375	306,252		405,000
100172306	NORTHRIDGE	CA		10/21/2024	6.624	657,511		860,000
100172307	OREM	UT		10/21/2024	7.125	416,598		581,000
100172308	LEANDER	TX		10/21/2024	6.625	246,884		325,000
100172309	MARYVILLE	TN		10/21/2024	7.125	269,508		350,000
100172310	AUSTIN	TX		10/21/2024	6.625	351,594		460,000
100172311	RIVERTON	UT		10/21/2024	6.625	347,574		468,000
100172312	ADAIRSVILLE	GA		10/21/2024	5.625	240,160		318,000
100172313	HAMDEN	CT		10/21/2024	7.125	290,267		382,000
100172314	MIDLAND	TX		10/21/2024	6.375	398,314		573,000
100172315	JURUPA VALLEY	CA		10/21/2024	7.125	595,930		895,000
100172316	MENIFEE	CA		10/21/2024	5.625	513,232		656,000
100172317	SOUTH BEND	IN		10/21/2024	6.875	315,869		416,500
100172318	JOSEPHINE	TX		10/21/2024	6.625	222,987		295,000
100172319	VICTORVILLE	CA		10/21/2024	6.625	356,931		549,000
100172320	SACRAMENTO	CA		10/21/2024	6.625	367,705		485,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172321	LAWRENCEVILLE	GA		10/21/2024	6.625	287,507		384,000
100172322	SOLON	OH		10/21/2024	6.625	245,475		330,000
100172323	LOUISVILLE	KY		10/21/2024	6.990	334,515		435,000
100172324	SOMERSET	NJ		10/21/2024	6.625	219,694		291,000
100172325	THOMPSONS STATION	TN		10/21/2024	6.125	299,590		406,000
100172326	IOWA COLONY	TX		10/21/2024	6.625	266,918		356,000
100172327	BAKER	FL		10/23/2024	6.999	283,643		474,000
100172328	SAN MATEO	CA		10/23/2024	7.375	769,795		1,250,000
100172329	FILLMORE	CA		10/23/2024	7.124	645,597		899,000
100172330	BUENA PARK	CA		10/23/2024	6.875	868,900		1,420,000
100172331	CONYERS	GA		10/23/2024	6.875	268,906		335,500
100172332	HEMET	CA		10/23/2024	6.750	358,288		505,000
100172333	WALLED LAKE	MI		10/23/2024	7.875	196,095		290,000
100172334	APPLE VALLEY	CA		10/23/2024	7.124	385,353		510,000
100172335	HELEN	GA		10/23/2024	6.999	310,258		390,000
100172336	ROBBINSVILLE	NJ		10/23/2024	6.990	210,501		279,000
100172337	CUMMING	GA		10/23/2024	6.499	249,463		388,000
100172338	EL CAJON	CA		10/23/2024	6.499	414,610		551,000
100172339	CORAOPOLIS	PA		10/23/2024	6.499	215,596		285,000
100172340	CIBOLO	TX		10/23/2024	6.999	222,372		300,000
100172341	APPLE VALLEY	CA		10/23/2024	6.499	339,925		516,000
100172342	WILLIS	TX		10/23/2024	6.124	238,969		300,000
100172343	WHITTIER	CA		10/23/2024	7.625	538,186		680,000
100172344	WHARTON	TX		10/23/2024	7.625	281,237		370,000
100172345	SAN JOSE	CA		10/23/2024	6.499	732,598		1,130,000
100172346	SEATTLE	WA		10/23/2024	6.499	529,032		925,000
100172347	EL CAJON	CA		10/23/2024	7.374	481,526		618,000
100172348	PORTLAND	OR		10/23/2024	6.124	579,000		770,000
100172349	ROSELLE	NJ		10/23/2024	6.124	357,593		475,000
100172350	LODI	CA		10/23/2024	7.500	402,943		540,000
100172351	PANAMA CITY BEACH	FL		10/23/2024	7.250	386,594		500,000
100172352	BOYNTON BEACH	FL		10/23/2024	6.624	359,835		700,000
100172353	SUNNY ISLES BEACH	FL		10/23/2024	7.500	363,481		460,000
100172354	BUCKEYE	AZ		10/23/2024	6.875	220,483		290,000
100172355	LITTLE ROCK	AR		10/23/2024	7.624	224,984		292,400
100172356	EL CAJON	CA		10/23/2024	7.624	566,699		785,000
100172357	RIALTO	CA		10/23/2024	6.499	263,245		522,750
100172358	LAS VEGAS	NV		10/23/2024	7.000	506,564		660,000
100172359	SALEM	OR		10/23/2024	7.500	264,506		370,000
100172360	POOLER	GA		10/23/2024	7.124	360,468		502,000
100172361	ROUND ROCK	TX		10/23/2024	7.490	592,199		730,000
100172362	TORRANCE	CA		10/23/2024	6.990	1,073,819		1,400,000
100172363	CARTERSVILLE	GA		10/23/2024	7.624	278,136		335,000
100172364	MODESTO	CA		10/23/2024	7.490	305,647		380,000
100172365	NASHWAUK	MN		10/23/2024	6.990	314,864		473,000
100172366	NAPLES	FL		10/23/2024	7.124	590,011		798,000
100172367	CHANDLER	AZ		10/23/2024	6.490	341,960		485,000
100172368	PICO RIVERA	CA		10/23/2024	7.125	679,019		825,000
100172369	BOZEMAN	MT		10/23/2024	7.125	788,616		1,000,000
100172370	LAS VEGAS	NV		10/23/2024	7.875	270,665		355,000
100172371	WEST SACRAMENTO	CA		10/23/2024	7.100	487,824		632,000
100172372	NORTHLAKE	TX		10/23/2024	6.375	349,762		460,000
100172373	CLERMONT	FL		10/23/2024	6.990	432,785		563,000
100172374	WINTER HAVEN	FL		10/23/2024	6.875	246,797		320,000
100172375	WESTMINSTER	SC		10/23/2024	7.125	577,074		760,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172376	AMBLER	PA		10/23/2024	6.500	285,589		425,000
100172377	SEBASTIAN	FL		10/23/2024	8.000	368,837		450,000
100172378	RANCHO CORDOVA	CA		10/23/2024	6.624	276,813		365,000
100172379	HAWTHORN WOODS	IL		10/23/2024	8.125	649,462		780,000
100172380	BIG BEAR LAKE	CA		10/23/2024	7.625	337,929		410,000
100172381	SILER CITY	NC		10/23/2024	7.624	324,460		410,000
100172382	SEVIERVILLE	TN		10/23/2024	7.125	660,760		815,000
100172383	LENOIR CITY	TN		10/23/2024	7.500	257,253		332,000
100172384	CEDAR CITY	UT		10/23/2024	6.875	334,581		413,000
100172385	CORNELIUS	NC		10/23/2024	7.125	365,594		480,000
100172386	SURF CITY	NC		10/23/2024	7.000	260,208		355,000
100172387	WILMINGTON	NC		10/23/2024	7.500	403,186		492,000
100172388	RIO RANCHO	NM		10/23/2024	5.990	273,636		376,000
100172389	SANTA ROSA BEACH	FL		10/23/2024	8.125	290,431		350,000
100172390	PANAMA CITY BEACH	FL		10/23/2024	7.500	281,028		442,000
100172391	SPARKS	NV		10/23/2024	6.125	294,580		500,000
100172392	MURFREESBORO	TN		10/23/2024	5.990	250,195		348,000
100172393	HENDERSON	NV		10/23/2024	5.990	280,183		376,000
100172394	WAUKEE	IA		10/23/2024	5.990	243,478		350,000
100172395	DAHLONEGA	GA		10/23/2024	5.990	238,559		343,000
100172396	WINCHESTER	CA		10/23/2024	5.990	391,346		530,000
100172397	HOLLISTER	CA		10/23/2024	7.500	551,381		670,000
100172398	FOLEY	AL		10/23/2024	5.875	220,934		322,000
100172399	OCALA	FL		10/23/2024	5.990	252,206		320,000
100172400	SANFORD	FL		10/23/2024	5.750	334,349		450,000
100172401	ELGIN	TX		10/23/2024	7.500	248,940		300,000
100172402	LAKE TOXAWAY	NC		10/23/2024	6.375	423,334		595,000
100172403	SAINT GEORGE ISLAND	FL		10/23/2024	7.125	486,529		645,000
100172404	GASTONIA	NC		10/23/2024	5.500	305,750		419,000
100172405	PALM COAST	FL		10/23/2024	7.500	376,610		442,000
100172406	CASHIERS	NC		10/23/2024	6.125	434,569		580,000
100172407	KING OF PRUSSIA	PA		10/23/2024	6.125	422,363		590,000
100172408	NAMPA	ID		10/23/2024	6.500	312,133		414,000
100172409	SEVIERVILLE	TN		10/23/2024	7.625	578,976		740,000
100172410	SANTA CRUZ	CA		10/23/2024	6.990	1,117,962		1,650,000
100172411	INLET BEACH	FL		10/23/2024	6.875	568,024		795,000
100172412	WHITE CITY	OR		10/23/2024	7.625	309,977		377,000
100172413	DILLARD	GA		10/23/2024	7.000	320,421		435,000
100172414	TALLAHASSEE	FL		10/23/2024	6.875	301,785		395,000
100172415	CLERMONT	FL		10/23/2024	7.125	369,728		450,000
100172416	SAINT GEORGE ISLAND	FL		10/23/2024	6.875	730,104		1,020,000
100172417	LECANTO	FL		10/23/2024	7.125	263,919		340,000
100172418	PALM BEACH GARDENS	FL		10/23/2024	7.124	502,645		660,000
100172419	POOLER	GA		10/23/2024	6.500	247,243		333,000
100172420	SPRING HILL	TN		10/23/2024	7.125	326,392		518,000
100172421	FREEHOLD	NJ		10/23/2024	7.124	362,348		480,000
100172422	DAWSONVILLE	GA		10/23/2024	7.375	319,781		398,000
100172423	DAWSONVILLE	GA		10/23/2024	7.375	328,591		401,000
100172424	MARYSVILLE	WA		10/23/2024	6.750	628,199		790,000
100172425	AUBERRY	CA		10/23/2024	6.125	192,762		330,000
100172426	DAWSONVILLE	GA		10/23/2024	7.375	333,563		541,000
100172427	COLORADO SPRINGS	CO		10/23/2024	7.625	273,917		333,000
100172428	PLANO	TX		10/23/2024	7.375	426,199		554,000
100172429	KISSIMMEE	FL		10/23/2024	6.875	310,857		395,000
100172430	PORT ORCHARD	WA		10/23/2024	7.000	432,974		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100172431	DALLAS	GA		10/23/2024	5.990	318,862		410,000
100172432	SNOHOMISH	WA		10/23/2024	6.250	530,108		825,000
100172433	LATHROP	CA		10/23/2024	6.625	461,117		705,000
100172434	FORT WAYNE	IN		10/23/2024	6.250	260,494		329,000
100172435	WAUKEE	IA		10/23/2024	6.250	263,818		348,000
100172436	GLASSBORO	NJ		10/23/2024	8.125	355,267		430,000
100172437	KYLE	TX		10/23/2024	6.750	264,473		350,000
100172438	WINCHESTER	CA		10/23/2024	5.990	409,576		530,000
100172439	HENDERSON	NV		10/23/2024	6.250	298,613		395,000
100172440	HARVEST	AL		10/23/2024	6.250	209,633		284,000
100172441	PORT ORCHARD	WA		10/23/2024	7.125	455,294		559,000
100172442	FAYETTEVILLE	AR		10/23/2024	5.990	273,255		393,000
100172443	BELTON	TX		10/23/2024	5.990	238,944		332,000
100172444	CELINA	TX		10/23/2024	5.990	331,013		476,000
100172445	DENTON	TX		10/23/2024	6.250	319,902		433,000
100172446	SAN ANTONIO	TX		10/23/2024	5.990	237,132		322,000
100172447	STEPHENS CITY	VA		10/23/2024	6.500	343,715		450,000
100172448	WAUKEE	IA		10/23/2024	6.250	261,512		345,000
100172449	DAPHNE	AL		10/23/2024	6.250	259,118		345,000
100172450	MUNDELEIN	IL		10/23/2024	5.990	351,696		449,990
100172451	ARGYLE	TX		10/23/2024	5.990	341,401		478,000
100172452	ARVADA	CO		10/23/2024	6.875	751,138		1,000,000
100172453	FORT WORTH	TX		10/23/2024	6.125	261,061		350,000
100172454	FOLEY	AL		10/23/2024	6.125	278,934		350,000
100172455	WENDELL	NC		10/23/2024	5.750	308,852		422,000
100172456	DAHLONEGA	GA		10/23/2024	5.990	289,389		373,000
100172457	SANTA FE	NM		10/23/2024	6.625	266,027		400,000
100172458	CHARLOTTE	NC		10/23/2024	7.375	307,634		405,000
100172459	ONTARIO	CA		10/23/2024	6.250	437,881		580,000
100172460	SOUTHPORT	NC		10/23/2024	7.375	239,799		315,000
100172461	PORTLAND	OR		10/23/2024	6.125	398,928		548,000
100172462	SOUTH KINGSTOWN	RI		10/23/2024	7.250	615,446		800,000
100172463	FORT WORTH	TX		10/23/2024	5.750	243,748		355,000
100172464	DENTON	TX		10/23/2024	6.125	253,871		317,000
100172465	MERIDIAN	ID		10/23/2024	6.625	356,762		450,100
100172466	ROGERS	AR		10/23/2024	7.625	410,931		501,000
100172467	MURFREESBORO	TN		10/23/2024	6.625	236,392		300,000
100172468	APEX	NC		10/23/2024	6.625	318,516		419,000
100172469	CLEVELAND	OH		10/23/2024	7.500	272,593		350,000
100172470	EDGEWATER	FL		10/23/2024	7.500	455,270		585,000
100172471	KAMUELA	HI		10/23/2024	6.500	913,926		1,240,000
100172472	MESA	AZ		10/23/2024	7.500	240,478		311,000
100172473	LAKE ELSINORE	CA		10/23/2024	6.250	544,995		694,000
100172474	CITRUS SPRINGS	FL		10/23/2024	6.375	231,993		288,000
100172475	DAWSONVILLE	GA		10/23/2024	6.875	326,266		407,000
100172476	DAWSONVILLE	GA		10/23/2024	6.750	284,152		397,000
100172477	DURHAM	NC		10/23/2024	6.625	282,935		371,000
100172478	DAWSONVILLE	GA		10/23/2024	6.875	301,580		397,000
100172479	DAWSONVILLE	GA		10/23/2024	6.875	320,139		394,000
100172480	NASHVILLE	TN		10/23/2024	6.875	324,487		425,000
100172481	MOON TOWNSHIP	PA		10/23/2024	7.490	293,680		380,000
100172482	SAN MARCOS	TX		10/23/2024	6.990	253,350		328,000
100172483	DENVER	CO		10/23/2024	6.875	568,361		865,000
100172484	ABERDEEN	MD		10/23/2024	7.125	252,029		325,000
100172485	KINGS BEACH	CA		10/23/2024	7.625	495,828		635,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172486	OAK ISLAND	NC		10/23/2024	7.625	418,596		510,000
100172487	KATY	TX		10/23/2024	7.375	325,618		419,000
100172488	DULUTH	MN		10/23/2024	7.490	249,573		336,000
100172489	TALLADEGA	AL		10/23/2024	6.125	417,620		569,000
100172490	EASTON	PA		10/23/2024	7.375	331,228		436,000
100172491	FORNEY	TX		10/23/2024	7.625	317,197		435,000
100172492	NOTTINGHAM	MD		10/23/2024	7.625	265,609		320,000
100172493	WEST CHESTER	PA		10/23/2024	6.990	402,870		529,000
100172494	MESQUITE	TX		10/23/2024	6.990	250,686		325,000
100172495	GRAND JUNCTION	MI		10/23/2024	7.625	253,402		329,000
100172496	CEDAR PARK	TX		10/23/2024	6.875	430,323		589,000
100172497	LAYTON	UT		10/23/2024	7.125	325,176		400,000
100172498	HEMET	CA		10/23/2024	6.375	428,648		545,000
100172499	FORT WORTH	TX		10/23/2024	6.875	305,484		400,000
100172500	CAPE CHARLES	VA		10/23/2024	7.125	661,064		861,000
100172501	FAIRHOPE	AL		10/23/2024	7.125	406,007		525,000
100172502	FORT WORTH	TX		10/23/2024	6.875	305,191		399,000
100172503	HOUSTON	TX		10/23/2024	6.625	608,704		795,000
100172504	ROSEVILLE	CA		10/23/2024	6.875	405,807		540,000
100172505	SOUTH JORDAN	UT		10/23/2024	6.500	435,429		536,000
100172506	CLEBURNE	TX		10/23/2024	6.875	209,498		280,000
100172507	YORK	PA		10/23/2024	7.125	258,291		313,000
100172508	UNION CITY	NJ		10/23/2024	6.875	609,245		810,000
100172509	HAMDEN	CT		10/23/2024	7.125	253,034		330,000
100172510	ROSHARON	TX		10/23/2024	6.750	236,543		308,000
100172511	MARANA	AZ		10/23/2024	5.750	312,859		405,000
100172512	ONTARIO	CA		10/23/2024	7.125	350,095		455,000
100172513	LAWRENCEVILLE	GA		10/23/2024	6.625	296,660		400,000
100172514	CENTRAL FALLS	RI		10/23/2024	7.375	521,275		694,000
100172515	ALBRIGHTSVILLE	PA		10/23/2024	7.625	422,728		515,000
100172516	TUCSON	AZ		10/23/2024	7.500	261,009		318,000
100172517	OLYMPIA	WA		10/23/2024	7.875	303,121		420,000
100172518	TEMPLE	TX		10/23/2024	6.875	279,789		389,500
100172519	GARFIELD	NJ		10/23/2024	6.125	873,655		1,170,000
100172520	MERIDIANVILLE	AL		10/23/2024	5.250	199,271		355,000
100172521	DACULA	GA		10/23/2024	6.750	509,062		625,000
100172522	WINDER	GA		10/23/2024	5.000	279,216		392,000
100172523	MADISON	TN		10/23/2024	6.990	323,748		420,000
100172524	MORGAN HILL	CA		10/23/2024	6.990	891,595		1,290,000
100172525	SURPRISE	AZ		10/23/2024	7.125	273,503		400,000
100172526	AVONDALE	AZ		10/23/2024	6.875	340,127		425,000
100172527	MANTECA	CA		10/23/2024	7.375	443,203		620,000
100172528	MANTECA	CA		10/23/2024	7.000	471,543		652,000
100172529	APEX	NC		10/23/2024	7.625	358,925		442,000
100172530	ACCOKEEK	MD		10/23/2024	7.000	276,823		350,000
100172531	AUSTIN	TX		10/23/2024	6.875	385,560		509,000
100172532	LAWRENCEVILLE	GA		10/23/2024	6.000	322,509		438,000
100172533	SALT LAKE CITY	UT		10/23/2024	7.625	539,857		690,000
100172534	AUSTIN	TX		10/23/2024	6.125	617,621		940,000
100172535	TACOMA	WA		10/23/2024	7.624	554,824		675,000
100172536	SPRING HILL	TN		10/23/2024	6.125	743,803		980,000
100172537	ARCADIA	MI		10/23/2024	6.990	620,703		865,000
100172538	FRISCO	TX		10/23/2024	7.625	331,277		470,000
100172539	SAINT CHARLES	IL		10/23/2024	7.490	315,054		410,000
100172540	SAN DIEGO	CA		10/23/2024	7.125	623,854		825,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172541	ECLECTIC	AL		10/23/2024	7.125	472,961		600,000
100172542	SMITHVILLE	TN		10/23/2024	7.125	401,786		492,000
100172543	GRAND JUNCTION	CO		10/23/2024	6.875	264,966		348,000
100172544	CHATTANOOGA	TN		10/23/2024	7.490	297,863		420,000
100172545	KNOXVILLE	TN		10/23/2024	6.875	267,740		360,000
100172546	FOLSOM	PA		10/23/2024	7.875	246,408		315,000
100172547	CREEDE	CO		10/23/2024	7.624	495,935		600,000
100172548	MESA	AZ		10/23/2024	6.875	334,644		440,000
100172549	GARFIELD	AR		10/23/2024	7.124	255,237		367,000
100172550	TULSA	OK		10/23/2024	7.250	271,719		350,000
100172551	PHOENIX	AZ		10/23/2024	7.624	274,196		360,000
100172552	LATHROP	CA		10/23/2024	6.625	584,563		830,500
100172553	FRISCO	TX		10/23/2024	6.875	339,705		458,000
100172554	BEND	OR		10/23/2024	6.500	593,880		800,000
100172555	PORTLAND	ME		10/23/2024	6.500	858,331		1,125,000
100172556	ANNANDALE	VA		10/23/2024	6.990	395,503		536,000
100172557	GLEN ALLEN	VA		10/23/2024	7.124	286,768		396,000
100172558	WENTZVILLE	MO		10/23/2024	6.624	308,617		460,000
100172559	CENTERTON	AR		10/23/2024	7.500	275,978		335,500
100172560	TEMECULA	CA		10/23/2024	6.375	487,022		673,000
100172561	MIDDLETOWN	DE		10/23/2024	7.125	369,002		475,000
100172562	THE VILLAGES	FL		10/23/2024	7.625	516,625		650,000
100172563	LAKE OSWEGO	OR		10/23/2024	6.375	500,004		660,000
100172564	GLENDALE	AZ		10/23/2024	7.625	391,380		508,000
100172565	WEST BARNSTABLE	MA		10/23/2024	7.625	498,600		607,000
100172566	HOUSTON	TX		10/23/2024	7.000	244,933		315,000
100172567	SPRING CITY	UT		10/23/2024	7.124	308,342		401,000
100172568	HAYWARD	CA		10/23/2024	6.999	775,410		1,001,000
100172569	BURLINGTON	WI		10/23/2024	6.999	249,214		325,000
100172570	PHOENIX	AZ		10/23/2024	6.875	517,356		695,000
100172571	LAS VEGAS	NV		10/23/2024	7.375	313,908		395,000
100172572	NASHVILLE	TN		10/23/2024	7.624	593,057		729,000
100172573	SEATTLE	WA		10/23/2024	6.625	535,907		705,000
100172574	HESPERIA	CA		10/23/2024	6.625	362,157		505,000
100172575	QUINCY	MA		10/23/2024	7.000	516,636		675,000
100172576	FORNEY	TX		10/23/2024	7.125	304,344		397,000
100172577	WILDWOOD	NJ		10/23/2024	7.625	426,958		555,000
100172578	SALT LAKE CITY	UT		10/23/2024	6.375	597,579		785,000
100172579	CLOVIS	CA		10/23/2024	6.490	319,307		507,000
100172580	AUSTIN	TX		10/23/2024	6.000	422,891		531,000
100172581	DAWSONVILLE	GA		10/23/2024	7.375	337,919		475,000
100172582	PORTLAND	OR		10/23/2024	6.500	314,535		428,000
100172583	DICKSON	TN		10/23/2024	6.990	445,812		580,000
100172584	FATE	TX		10/23/2024	8.125	255,732		315,000
100172585	HOLLYWOOD	FL		10/23/2024	6.990	524,234		680,000
100172586	WOODSTOCK	GA		10/23/2024	8.125	269,166		349,000
100172587	SAINT CHARLES	IL		10/23/2024	6.500	296,332		365,000
100172588	MERIDIANVILLE	AL		10/23/2024	6.125	211,320		279,900
100172589	SEVIERVILLE	TN		10/23/2024	6.000	487,587		740,000
100172590	PEABODY	MA		10/23/2024	7.000	549,441		712,000
100172591	EULESS	TX		10/23/2024	6.625	247,522		320,000
100172592	DENTON	TX		10/23/2024	6.250	324,010		429,000
100172593	WACONIA	MN		10/23/2024	6.375	245,993		334,000
100172594	SEATAC	WA		10/23/2024	6.375	524,491		785,000
100172595	LEWIS CENTER	OH		10/23/2024	6.625	264,778		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172596	PHOENIX	AZ		10/23/2024	4.750	265,742		463,000
100172597	PEA RIDGE	AR		10/23/2024	6.500	289,489		380,000
100172598	ANTIOCH	TN		10/23/2024	6.625	288,569		390,000
100172599	PEA RIDGE	AR		10/23/2024	6.500	289,489		384,000
100172600	TULSA	OK		10/23/2024	7.625	241,819		290,000
100172601	KOKOMO	IN		10/23/2024	6.375	298,639		400,000
100172602	CYPRESS	CA		10/23/2024	6.625	649,946		930,000
100172603	LEHI	UT		10/23/2024	7.375	340,028		446,000
100172604	LEHI	UT		10/23/2024	7.500	264,525		331,000
100172605	LOWELL	MA		10/23/2024	6.125	370,032		499,000
100172606	ONTARIO	CA		10/23/2024	6.375	460,007		611,000
100172607	MANOR	TX		10/23/2024	6.250	235,419		310,000
100172608	LEHI	UT		10/23/2024	7.000	255,025		344,000
100172609	FOUNTAIN HILLS	AZ		10/23/2024	6.625	313,620		410,000
100172610	BELLEVILLE	NJ		10/23/2024	7.124	409,404		580,000
100172611	GLENDALE	AZ		10/23/2024	6.875	386,273		518,000
100172612	MAGNA	UT		10/23/2024	6.375	318,071		491,000
100172613	LITTLETON	CO		10/23/2024	6.875	353,784		500,000
100172614	ZEBULON	NC		10/23/2024	6.500	285,572		374,000
100172615	CORDOVA	TN		10/23/2024	6.125	259,712		356,900
100172616	MISSOURI CITY	TX		10/23/2024	6.375	260,100		342,000
100172617	WOODLAND HILLS	CA		10/24/2024	7.625	1,564,312		2,050,000
100172618	SAN RAMON	CA		10/24/2024	8.875	1,340,577		1,750,000
100172619	FORT MYERS	FL		10/24/2024	7.750	232,247		285,000
100172620	BOYNTON BEACH	FL		10/24/2024	7.250	633,106		1,265,000
100172621	JAMAICA	NY		10/24/2024	8.250	525,437		670,000
100172622	GLENDALE	AZ		10/24/2024	7.625	993,588		1,450,000
100172623	GLENDALE	NY		10/24/2024	7.750	788,471		1,220,000
100172624	NEWBURGH	NY		10/24/2024	8.500	244,486		300,000
100172625	AVENTURA	FL		10/24/2024	6.875	575,706		955,000
100172626	XENIA	OH		10/24/2024	8.250	150,809		175,000
100172627	DETROIT	MI		10/24/2024	7.875	586,287		780,000
100172628	DULUTH	GA		10/24/2024	7.250	327,719		435,000
100172629	SAN FRANCISCO	CA		10/24/2024	7.500	2,291,283		3,019,000
100172630	PORTER	TX		10/24/2024	7.250	704,226		850,000
100172631	LAS VEGAS	NV		10/24/2024	7.500	762,004		861,000
100172632	BEAVERCREEK	OH		10/24/2024	7.625	110,022		130,000
100172633	HAYDEN	ID		10/24/2024	6.375	2,103,585		3,200,000
100172634	WELLINGTON	FL		10/24/2024	7.250	579,003		710,000
100172635	HENDERSON	NV		10/24/2024	7.000	262,598		464,090
100172636	HEBRON	IN		10/24/2024	9.125	168,327		586,000
100172637	SAN BERNARDINO	CA		10/24/2024	7.250	322,253		475,000
100172638	ANCHORAGE	AK		10/24/2024	7.625	158,477		240,000
100172639	MIAMI	FL		10/24/2024	6.875	1,347,756		1,900,000
100172640	HIALEAH	FL		10/24/2024	7.500	135,621		185,000
100172641	CYPRESS	TX		10/24/2024	7.375	803,959		1,050,000
100172642	CHANDLER	AZ		10/24/2024	8.125	329,518		410,000
100172643	MARGATE	FL		10/24/2024	7.750	354,960		437,500
100172644	NEWARK	NJ		10/24/2024	8.125	490,655		670,000
100172645	SANTA MARIA	CA		10/24/2024	9.500	588,563		730,000
100172646	GRAND PRAIRIE	TX		10/24/2024	7.375	670,724		820,000
100172649	KENNESAW	GA		11/21/2024	7.250	156,244		450,000
100172650	SHELTON	WA		11/21/2024	7.000	148,375		1,358,000
100172652	FULSHEAR	TX		11/21/2024	8.500	1,901,395		2,200,000
100172653	BATON ROUGE	LA		11/21/2024	7.625	256,893		315,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172654	BATON ROUGE	LA		11/21/2024	7.625	257,366		315,000
100172655	WASHINGTON	DC		11/21/2024	8.500	535,232		729,000
100172657	PHILADELPHIA	PA		11/21/2024	7.250	122,348		230,000
100172658	SICKLERVILLE	NJ		11/21/2024	7.875	132,300		188,000
100172659	NORTH HILLS	CA		11/21/2024	9.000	611,891		865,000
100172660	WINCHESTER	CA		11/21/2024	7.750	647,265		782,000
100172661	BESSEMER	AL		11/21/2024	7.250	118,812		165,000
100172662	YOUNGSTOWN	OH		11/21/2024	7.000	99,103		198,000
100172663	LOS ANGELES	CA		11/21/2024	6.375	821,545		1,350,000
100172664	MILWAUKEE	WI		11/21/2024	9.250	104,413		125,000
100172665	GLENDALE	AZ		11/21/2024	7.375	368,368		480,000
100172666	ALEXANDRIA	VA		11/21/2024	6.625	517,423		760,000
100172667	QUAKERTOWN	PA		11/21/2024	7.875	402,880		560,000
100172668	ROWLAND HEIGHTS	CA		11/21/2024	6.750	1,019,958		1,280,000
100172669	MEADOWS PLACE	TX		11/21/2024	7.750	173,250		278,000
100172670	RANCHO CUCAMONGA	CA		11/21/2024	7.250	1,055,566		1,355,000
100172672	LEBANON	PA		11/21/2024	7.000	113,061		140,000
100172673	AURORA	CO		11/21/2024	6.875	100,859		450,000
100172677	WHITEFISH	MT		11/21/2024	6.875	556,598		951,000
100172678	PRINCETON	TX		11/21/2024	7.875	238,219		302,500
100172679	COLUMBUS	OH		11/21/2024	7.375	121,713		170,000
100172680	DALLAS	TX		11/21/2024	7.250	165,276		215,000
100172682	RIVERSIDE	CA		11/21/2024	7.125	614,354		863,000
100172684	CORRALES	NM		11/21/2024	8.375	424,042		520,000
100172685	LAS CRUCES	NM		11/21/2024	7.625	145,272		180,000
100172687	NEW ALBANY	IN		11/21/2024	8.000	105,000		190,000
100172688	GRAND PRAIRIE	TX		11/21/2024	6.875	225,415		289,000
100172689	SUMTER	SC		11/21/2024	7.250	173,330		271,000
100172690	MERCED	CA		11/21/2024	7.625	323,839		392,000
100172692	FORT WASHINGTON	MD		11/21/2024	8.375	472,138		510,000
100172693	PENRYN	CA		11/21/2024	7.500	784,645		1,090,000
100172694	SAN ANTONIO	TX		11/21/2024	6.875	446,305		637,000
100172695	MCDONOUGH	GA		11/21/2024	8.250	399,585		544,000
100172696	LOS ANGELES	CA		11/21/2024	6.500	585,852		1,000,000
100172700	PRINCEVILLE	HI		11/21/2024	7.500	1,361,226		1,660,000
100172701	NEW BRITAIN	CT		11/21/2024	8.375	336,620		480,000
100172704	PURCELLVILLE	VA		11/21/2024	7.750	1,424,568		1,700,000
100172705	ROMEOVILLE	IL		11/21/2024	7.000	165,667		270,000
100172706	MEMPHIS	TN		11/21/2024	7.250	113,438		143,000
100172707	ONTARIO	CA		11/21/2024	6.750	813,769		1,020,000
100172708	TUCSON	AZ		11/21/2024	7.250	420,354		675,000
100172709	WACO	TX		11/21/2024	8.125	161,438		205,000
100172710	LAKE ARROWHEAD	CA		11/21/2024	6.750	881,291		1,360,000
100172711	WHITE OAK	TX		11/21/2024	6.875	128,636		201,000
100172712	PHOENIX	AZ		11/21/2024	7.375	316,985		440,000
100172713	GRETNA	LA		11/21/2024	6.875	190,435		254,000
100172714	REARDAN	WA		11/21/2024	8.000	396,960		454,000
100172716	OXNARD	CA		11/21/2024	6.750	684,956		906,000
100172717	FAYETTEVILLE	NC		11/21/2024	6.875	146,043		207,000
100172719	BELLEVUE	WA		11/21/2024	7.000	1,506,213		2,900,000
100172720	HUNTINGTON BEACH	CA		11/21/2024	8.375	1,774,500		2,300,000
100172722	LANCASTER	CA		11/21/2024	6.750	259,170		470,000
100172723	GEORGETOWN	TX		11/21/2024	6.625	101,040		400,000
100172724	MAMMOTH LAKES	CA		11/21/2024	7.625	446,511		532,000
100172725	WEST VALLEY CITY	UT		11/21/2024	6.625	502,662		640,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172726	SAN ANTONIO	TX		11/21/2024	6.750	335,548		380,000
100172728	DALLAS	TX		11/21/2024	6.625	455,922		785,000
100172729	MESQUITE	TX		11/21/2024	6.500	230,381		340,000
100172730	SCRANTON	PA		11/21/2024	7.500	179,371		233,000
100172731	CAPITOL HEIGHTS	MD		11/21/2024	7.875	274,139		375,000
100172733	CHARLESTON	SC		11/21/2024	7.125	1,571,908		2,100,000
100172737	LONG GROVE	IL		11/21/2024	6.875	1,019,697		1,520,000
100172738	PICO RIVERA	CA		11/21/2024	6.875	431,557		910,000
100172739	BERWYN HEIGHTS	MD		11/21/2024	8.750	407,400		496,000
100172740	SAN JOSE	CA		11/21/2024	6.875	946,440		1,205,000
100172741	EL PASO	TX		11/21/2024	7.250	315,000		387,000
100172742	HUMBLE	TX		11/21/2024	6.875	158,953		265,000
100172743	OLYMPIA	WA		11/21/2024	6.875	659,486		1,050,000
100172744	BIG BEAR CITY	CA		11/21/2024	6.750	237,010		345,000
100172746	YAKIMA	WA		11/21/2024	7.500	269,292		350,000
100172747	YAKIMA	WA		11/21/2024	7.250	157,626		265,000
100172748	YAKIMA	WA		11/21/2024	7.875	183,750		250,000
100172749	WAUPUN	WI		11/21/2024	7.625	173,776		215,000
100172750	SALT LAKE CITY	UT		11/21/2024	6.750	127,455		480,000
100172751	LILBURN	GA		11/21/2024	7.375	273,652		360,000
100172752	YAKIMA	WA		11/21/2024	7.875	147,000		200,000
100172754	MINERAL RIDGE	OH		12/06/2024	8.875	132,131		142,000
100172755	WHITEFISH	MT		12/06/2024	6.875	765,645		3,518,000
100172756	FORT LAUDERDALE	FL		12/06/2024	6.875	539,647		830,000
100172757	PHOENIX	AZ		12/06/2024	7.875	575,878		925,000
100172758	ATLANTIC HIGHLANDS	NJ		12/06/2024	7.000	414,710		515,000
100172759	KANNAPOLIS	NC		12/06/2024	7.250	462,819		650,000
100172760	KNOXVILLE	TN		12/06/2024	7.875	179,340		244,000
100172761	ORANGE	MA		12/06/2024	8.625	208,593		285,000
100172762	PHILADELPHIA	PA		12/06/2024	6.875	171,978		248,000
100172763	DAYTONA BEACH	FL		12/06/2024	7.875	306,530		368,000
100172764	SEMINOLE	FL		12/06/2024	6.875	326,720		470,000
100172766	PHILADELPHIA	PA		12/06/2024	7.125	187,083		270,000
100172767	HOMESTEAD	FL		12/06/2024	6.750	470,156		640,000
100172768	HOUSTON	TX		12/06/2024	7.625	162,674		250,000
100172770	AUSTIN	TX		12/06/2024	8.750	184,298		285,000
100172771	MOUNT CLEMENS	MI		12/06/2024	7.750	150,057		192,000
100172772	WINTERVILLE	NC		12/06/2024	8.000	192,611		235,000
100172773	PASCO	WA		12/06/2024	6.625	248,820		390,000
100172774	FORT WORTH	TX		12/06/2024	8.875	218,015		279,000
100172775	PASCO	WA		12/06/2024	6.625	303,241		450,000
100172776	LOS ANGELES	CA		12/06/2024	7.875	1,890,000		3,150,000
100172777	ALBUQUERQUE	NM		12/06/2024	7.250	170,764		210,000
100172778	EDISON	NJ		12/06/2024	7.375	182,515		305,000
100172779	LAS VEGAS	NV		12/06/2024	8.750	536,401		576,000
100172780	CORONA	CA		12/06/2024	8.000	529,635		643,000
100172781	MOUNT PLEASANT	SC		12/06/2024	7.250	276,189		410,000
100172782	NORTH FORT MYERS	FL		12/06/2024	7.500	314,832		422,000
100172783	MILLINGTON	TN		12/06/2024	7.625	159,115		228,000
100172784	BURIEN	WA		12/06/2024	7.250	643,044		820,000
100172785	SOUTH GATE	CA		12/06/2024	8.250	764,599		820,000
100172786	WORCESTER	MA		12/06/2024	7.250	570,734		775,000
100172787	MARCO ISLAND	FL		12/06/2024	6.875	219,961		455,000
100172788	PASCO	WA		12/06/2024	6.625	280,367		420,000
100172789	PFLUGERVILLE	TX		12/06/2024	8.250	315,000		420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172791	VENICE	CA		12/06/2024	7.250	304,902		2,050,000
100172792	BOYDS	MD		12/06/2024	6.875	568,099		925,000
100172793	MONROE TOWNSHIP	NJ		12/06/2024	7.250	173,886		273,000
100172794	KENNEWICK	WA		12/06/2024	6.625	299,330		435,000
100172795	FORT WORTH	TX		12/06/2024	7.625	149,062		205,000
100172796	PASCO	WA		12/06/2024	6.625	228,729		395,000
100172797	ANDERSON	SC		12/06/2024	7.125	220,121		320,000
100172798	EAST HARTFORD	CT		12/06/2024	7.500	416,475		530,000
100172799	DENVER	NC		12/06/2024	6.625	272,357		395,000
100172800	MIAMI	FL		12/06/2024	7.000	485,370		592,000
100172801	ENCINO	CA		12/06/2024	7.500	248,034		525,000
100172802	ALEXANDRIA	VA		12/06/2024	8.875	161,939		193,000
100172803	ANCHORAGE	AK		12/06/2024	7.250	512,403		680,000
100172804	DALLAS	TX		12/06/2024	6.625	416,679		740,000
100172805	BRIGHTON	CO		12/06/2024	8.250	1,205,626		1,450,000
100172806	PHILADELPHIA	PA		12/06/2024	7.250	141,654		215,000
100172807	DUBLIN	CA		12/06/2024	7.250	2,069,461		3,250,000
100172808	SOUTH BARRINGTON	IL		12/06/2024	6.375	260,428		760,000
100172809	TAMPA	FL		12/06/2024	7.125	262,057		360,000
100172810	FORT WORTH	TX		12/06/2024	7.625	132,742		182,000
100172811	XENIA	OH		12/06/2024	7.750	104,425		145,000
100172813	VALLEJO	CA		12/06/2024	7.625	106,859		170,000
100172814	SAN LEANDRO	CA		12/06/2024	8.125	756,000		975,000
100172815	THOUSAND OAKS (NEWBURY PARK AR	CA		12/06/2024	6.750	863,497		1,385,000
100172816	PHOENIX	AZ		12/06/2024	7.000	320,031		405,000
100172817	ALLENTOWN	PA		12/06/2024	7.875	276,904		377,000
100172818	SAN DIEGO	CA		12/06/2024	7.125	888,527		1,160,000
100172821	MIAMI	FL		12/06/2024	7.250	151,711		300,000
100172822	DENVER	CO		12/06/2024	6.875	1,433,006		1,780,000
100172823	HOLLISTER	CA		12/06/2024	6.750	866,593		1,250,000
100172824	FAIRVIEW	OR		12/06/2024	6.375	249,591		360,000
100172825	MINNEAPOLIS	MN		12/06/2024	7.375	694,750		930,000
100172826	AZLE	TX		12/06/2024	6.625	388,448		675,000
100172827	NEWBURGH	IN		12/06/2024	7.875	173,664		255,000
100172828	WINTERS	CA		12/06/2024	7.125	412,620		680,000
100172829	NORTH LAS VEGAS	NV		12/06/2024	7.250	492,460		595,000
100172830	YORBA LINDA	CA		12/06/2024	6.500	1,009,836		3,054,000
100172832	HOLT	MI		12/06/2024	6.875	316,105		390,000
100172833	ESCONDIDO	CA		12/06/2024	7.250	1,262,734		1,550,000
100172834	WESTLAKE VILLAGE	CA		12/06/2024	6.625	606,456		1,010,000
100172835	BIRMINGHAM	MI		12/06/2024	6.875	340,492		420,000
100172836	SPRING VALLEY	CA		12/06/2024	6.750	1,092,924		1,390,000
100172838	RIVERTON	UT		10/25/2024	7.499	513,193		770,000
100172839	CHARLOTTE	NC		10/25/2024	7.499	509,651		657,500
100172840	LOS ANGELES	CA		10/25/2024	7.250	661,937		850,000
100172841	KALAMA	WA		10/25/2024	7.375	345,876		455,000
100172842	VICTORVILLE	CA		10/25/2024	7.875	411,745		530,000
100172843	SANDY	OR		10/25/2024	6.750	350,251		475,000
100172844	FORT WORTH	TX		10/25/2024	7.250	222,756		322,000
100172845	LANCASTER	CA		10/25/2024	7.875	390,238		469,000
100172846	EPHRATA	PA		10/25/2024	6.999	261,053		345,000
100172847	EL CAJON	CA		10/25/2024	7.125	511,146		740,000
100172848	SAN ANTONIO	TX		10/25/2024	6.875	174,365		215,000
100172849	CHARLOTTE	NC		10/25/2024	7.375	203,497		244,500
100172850	MONTGOMERY	TX		10/25/2024	6.750	99,412		152,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172851	WORCESTER	MA		10/25/2024	7.499	314,959		520,000
100172852	ALLENTOWN	PA		10/25/2024	6.999	293,584		365,000
100172853	COMPTON	CA		10/25/2024	6.750	529,985		938,000
100172854	DORCHESTER	MA		10/25/2024	7.375	766,508		970,000
100172855	DELAWARE	OH		10/25/2024	6.999	216,238		285,000
100172856	BAKERSFIELD	CA		10/25/2024	7.125	276,810		360,000
100172857	BAKERSFIELD	CA		10/25/2024	6.999	217,613		270,000
100172858	HUNTINGTON PARK	CA		10/25/2024	7.999	520,224		855,000
100172859	SCOTTSDALE	AZ		10/25/2024	7.125	1,094,414		1,450,000
100172860	LAS CRUCES	NM		10/25/2024	7.875	152,250		209,000
100172861	PERRIS	CA		10/25/2024	6.875	452,950		600,000
100172862	OPA LOCKA	FL		10/25/2024	7.999	354,900		520,000
100172863	HARTSVILLE	IN		10/25/2024	7.999	127,543		210,000
100172864	MODESTO	CA		10/25/2024	7.999	266,225		365,000
100172865	BAKERSFIELD	CA		10/25/2024	6.750	200,081		268,000
100172866	LELAND	NC		10/25/2024	7.250	194,610		335,000
100172867	ONTARIO	CA		10/25/2024	8.625	382,553		685,000
100172868	OAKLAND	TN		10/25/2024	6.625	283,908		360,000
100172869	LOS ANGELES	CA		10/25/2024	6.625	457,704		976,000
100172870	EAST POINT	GA		10/25/2024	7.999	253,904		339,000
100172871	LONG BEACH	CA		10/25/2024	7.125	1,415,406		1,700,000
100172872	FARMINGTON	NM		10/25/2024	6.999	130,725		262,000
100172873	GRAND RAPIDS	MI		10/25/2024	7.499	165,755		219,000
100172874	NEW BRAUNFELS	TX		10/25/2024	6.750	319,419		440,000
100172875	YORK	PA		10/25/2024	6.999	149,575		210,000
100172876	LOS ANGELES	CA		10/25/2024	6.499	277,870		811,000
100172877	ANCHORAGE	AK		10/25/2024	6.875	395,592		550,000
100172878	TRIANGLE	VA		10/25/2024	7.375	353,384		435,000
100172879	DUBLIN	OH		10/25/2024	7.250	608,307		752,000
100172880	MODESTO	CA		10/25/2024	7.999	288,693		456,000
100172881	NOLENSVILLE	TN		10/25/2024	6.999	230,691		395,000
100172882	FAYETTEVILLE	AR		10/25/2024	6.375	163,382		322,000
100172883	NEWPORT BEACH	CA		10/25/2024	6.999	1,904,417		2,345,000
100172884	SHOREWOOD	IL		10/25/2024	8.625	350,755		441,000
100172885	CLEVELAND	OH		10/25/2024	7.625	209,754		250,000
100172886	WEST BLOOMFIELD	MI		10/25/2024	6.499	237,363		803,000
100172887	HOUSTON	TX		10/25/2024	7.375	325,488		398,000
100172888	GARFIELD HEIGHTS	OH		10/25/2024	7.999	128,520		153,000
100172889	ELKTON	MD		10/25/2024	6.750	235,853		315,000
100172890	LOS ANGELES (WILMINGTON AREA)	CA		10/25/2024	6.125	273,546		750,000
100172891	TEMPE	AZ		10/25/2024	7.375	477,277		600,000
100172892	PERRIS	CA		10/25/2024	6.999	360,956		525,000
100172893	ROCKVILLE	MD		10/25/2024	6.999	423,947		530,000
100172894	LOS ANGELES	CA		10/25/2024	7.125	1,617,378		2,325,000
100172895	VINEMONT	AL		10/25/2024	6.875	261,875		485,000
100172896	LANCASTER	CA		10/25/2024	7.499	286,208		384,000
100172897	BAKERSFIELD	CA		10/25/2024	6.999	387,169		465,000
100172898	VICTORVILLE	CA		10/25/2024	7.125	263,153		417,000
100172899	HARROGATE	TN		10/25/2024	6.750	146,327		230,000
100172900	TEMECULA	CA		10/25/2024	7.250	1,021,472		1,235,000
100172901	YORK	PA		10/25/2024	7.999	92,820		136,000
100172902	BAKERSFIELD	CA		10/25/2024	6.125	252,027		345,000
100172903	BALTIMORE	MD		10/25/2024	8.125	251,229		345,000
100172904	SAHUARITA	AZ		10/25/2024	6.875	210,000		506,000
100172905	LOS ANGELES	CA		10/25/2024	7.999	674,606		775,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100172906	SANTA ROSA	CA		10/25/2024	7.875	483,041		640,000
100172907	LOS ANGELES	CA		10/25/2024	8.125	679,379		855,000
100172908	LAS VEGAS	NV		10/25/2024	8.250	403,336		470,000
100172909	SAN BERNARDINO	CA		10/25/2024	6.750	487,511		595,000
100172910	HOUSTON	TX		10/25/2024	6.875	1,132,847		1,400,000
100172911	MORENO VALLEY	CA		10/25/2024	9.250	657,563		835,000
100172912	METAIRIE	LA		10/25/2024	7.125	358,848		434,000
100172913	COLORADO SPRINGS	CO		10/25/2024	8.750	566,757		610,000
100172914	LOS BANOS	CA		10/25/2024	7.499	393,960		469,000
100172915	WOODRIDGE	IL		10/25/2024	8.125	404,228		580,000
100172916	GREENBELT	MD		10/25/2024	9.499	321,300		425,000
100172917	BEAUMONT	TX		10/25/2024	7.625	175,568		205,000
100172918	LANCASTER	CA		10/25/2024	8.375	466,729		500,000
100172919	INDIANAPOLIS	IN		10/25/2024	6.750	640,937		790,000
100172920	SCOTTSDALE	AZ		10/25/2024	8.250	674,520		803,000
100172921	PLANO	TX		10/25/2024	7.875	268,189		345,000
100172922	REDMOND	OR		10/25/2024	7.999	534,023		700,000
100172923	INDIO	CA		10/25/2024	7.750	283,267		346,000
100172924	OKLAHOMA CITY	OK		10/25/2024	6.250	208,320		345,000
100172925	OAK PARK	CA		10/25/2024	6.999	1,460,915		1,900,000
100172926	TULALIP	WA		10/25/2024	8.125	397,786		505,000
100172927	AUBURN	WA		10/25/2024	7.625	424,492		605,000
100172928	PASSAIC	NJ		10/25/2024	8.499	400,475		430,000
100172929	OAKLAND	CA		10/25/2024	7.375	435,704		540,000
100172930	HOLLISTER	CA		10/25/2024	7.499	536,072		665,000
100172931	LINCOLN	CA		10/25/2024	7.375	210,000		728,000
100172932	PORT SAINT LUCIE	FL		10/25/2024	5.999	353,776		445,000
100172933	BAKERSFIELD	CA		10/25/2024	7.875	335,685		379,000
100172934	GRAFTON	MA		10/25/2024	7.499	301,715		380,000
100172935	COUNTRY CLUB HILLS	IL		10/25/2024	7.125	249,991		305,000
100172936	MORENO VALLEY	CA		10/25/2024	8.999	520,566		565,000
100172937	WATSONVILLE	CA		10/25/2024	8.999	870,584		940,000
100172938	LAS VEGAS	NV		10/25/2024	6.999	3,111,241		3,987,000
100172939	LYNWOOD	CA		10/25/2024	7.750	544,700		652,000
100172940	SAN BERNARDINO	CA		10/25/2024	8.999	751,222		850,000
100172941	MERCED	CA		10/25/2024	6.750	279,239		350,000
100172942	MONROE	NC		10/25/2024	6.499	536,622		805,000
100172943	PEMBROKE PINES	FL		10/25/2024	6.250	230,050		470,000
100172944	MANASSAS	VA		10/25/2024	7.125	522,563		632,000
100172945	GEORGETOWN	TX		10/25/2024	8.750	613,200		735,000
100172946	WILDWOOD	MO		10/25/2024	7.125	378,407		490,000
100172947	ATLANTA	GA		10/25/2024	7.375	3,752,964		6,349,000
100172948	LAKELAND	FL		10/25/2024	8.375	248,063		315,000
100172949	LOS ANGELES	CA		10/25/2024	6.499	1,135,140		1,400,000
100172950	LAKE ELSINORE	CA		10/25/2024	7.625	361,792		410,000
100172951	HOMESTEAD	FL		10/25/2024	6.875	1,160,361		1,550,000
100172952	SPOTSYLVANIA	VA		10/25/2024	7.375	297,655		362,000
100172953	YUMA	AZ		10/25/2024	6.875	252,387		304,000
100172954	LOS ANGELES	CA		10/25/2024	8.125	609,000		725,000
100172955	RIVERSIDE	CA		10/25/2024	7.499	441,771		600,000
100172956	CORAL SPRINGS	FL		10/25/2024	8.625	643,739		784,000
100172957	CRANSTON	RI		10/25/2024	8.999	721,342		780,000
100172958	RANCHO CUCAMONGA	CA		10/25/2024	6.250	815,938		1,350,000
100172959	MIAMI	FL		10/25/2024	6.499	1,576,563		2,240,000
100172960	SPRING	TX		10/25/2024	6.750	184,598		260,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100172961	PALM BAY	FL		10/25/2024	6.875	208,240		385,000
100172962	LOS ANGELES	CA		10/25/2024	6.875	1,075,354		1,300,000
100172963	SCOTTSDALE	AZ		10/25/2024	6.999	1,029,356		1,250,000
100172964	VICTORIA	TX		10/25/2024	6.250	322,047		406,000
100172965	FALLBROOK	CA		10/25/2024	8.125	731,242		895,000
100172966	INDIO	CA		10/25/2024	6.499	274,359		650,000
100172967	RANCHO SANTA MARGARITA	CA		10/25/2024	6.999	1,303,462		1,600,000
100172968	LOS ANGELES	CA		10/25/2024	7.750	1,992,813		3,150,000
100172969	AURORA	IL		10/25/2024	7.750	256,964		310,000
100172970	JONESBORO	AR		10/25/2024	6.499	545,887		765,000
100172971	PALMDALE	CA		10/25/2024	7.999	523,614		655,000
100172972	MIAMI	FL		10/25/2024	8.875	699,830		754,000
100172973	MARGATE	FL		10/25/2024	8.250	409,058		495,000
100172974	ROSWELL	GA		10/25/2024	7.999	397,133		479,000
100172975	INDIANAPOLIS	IN		10/25/2024	6.125	144,340		195,000
100172976	NAPLES	FL		10/25/2024	6.875	873,541		1,232,000
100172977	HOUSTON	TX		10/25/2024	7.625	487,824		637,000
100172978	FREDERICKSBURG	VA		10/25/2024	6.999	318,540		455,000
100172979	OAK ISLAND	NC		10/25/2024	6.999	423,864		505,000
100172980	MIAMI	FL		10/25/2024	7.374	4,279,318		7,000,000
100172981	SANTA ROSA	CA		10/25/2024	6.999	626,127		810,000
100172982	INDEPENDENCE	MO		10/25/2024	6.999	189,981		240,000
100172983	MIAMI GARDENS	FL		10/25/2024	6.749	445,559		545,000
100172984	VICTORVILLE	CA		10/25/2024	8.124	287,414		367,000
100172985	MONTGOMERY VILLAGE	MD		10/25/2024	8.499	289,609		360,000
100172987	BRASELTON	GA		10/25/2024	7.749	377,973		460,000
100172988	SCOTTSDALE	AZ		10/25/2024	7.749	211,365		363,000
100172989	WINDER	GA		10/25/2024	8.124	236,154		293,000
100172992	GRANADA HILLS	CA		10/25/2024	8.875	1,197,133		1,315,000
100172993	TOMS RIVER	NJ		10/25/2024	7.499	469,915		605,000
100172994	MIAMI	FL		10/25/2024	6.749	557,168		720,000
100172995	SPRING	TX		10/25/2024	6.749	367,649		450,000
100172996	HOUSTON	TX		10/25/2024	8.249	486,620		580,000
100172998	LA PORTE	TX		10/25/2024	7.124	372,459		455,000
100172999	MISSOULA	MT		10/25/2024	6.749	265,509		425,000
100173000	MIAMI	FL		10/25/2024	6.999	590,719		724,000
100173001	MISSOULA	MT		10/25/2024	6.749	250,661		450,000
100173002	ROCKFORD	IL		10/25/2024	6.749	171,078		260,000
100173003	HANFORD	CA		10/25/2024	7.124	264,089		490,000
100173004	BROOKLYN	NY		10/25/2024	7.125	1,477,003		1,775,000
100173005	BROOKLYN	NY		10/25/2024	6.999	477,607		595,000
100173006	WESTON	FL		10/25/2024	6.749	270,825		635,000
100173007	NORTH RICHLAND HILLS	TX		10/25/2024	6.874	367,393		550,000
100173008	NUEVO	CA		10/25/2024	6.875	369,826		520,000
100173009	CRYSTAL BEACH	TX		10/25/2024	8.625	793,842		977,000
100173010	HIALEAH	FL		10/25/2024	6.874	577,752		795,000
100173011	WEST HOLLYWOOD	CA		10/25/2024	7.250	1,033,503		2,800,000
100173012	RIVERSIDE	CA		10/25/2024	7.990	851,410		1,020,000
100173013	LOS ANGELES (NORTH HOL	CA		10/25/2024	8.250	922,971		1,010,000
100173014	MADISONVILLE	LA		10/25/2024	6.874	267,482		355,000
100173015	BONNEAU	SC		10/25/2024	7.875	512,277		625,000
100173016	ALOHA	OR		10/25/2024	7.750	478,585		575,000
100173017	POINT PLEASANT BORO	NJ		10/25/2024	6.400	456,344		1,180,000
100173018	LOS ANGELES	CA		10/25/2024	7.500	2,472,926		3,100,000
100173019	HONOLULU	HI		10/25/2024	6.875	285,615		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173020	LOS ANGELES WOODLAND	CA		10/25/2024	8.625	1,215,842		1,470,000
100173021	COVINGTON	LA		10/25/2024	7.375	216,958		280,000
100173022	HIGHLAND	CA		10/25/2024	8.625	659,247		785,000
100173023	HOUSTON	TX		10/25/2024	8.249	487,200		580,000
100173024	BAKERSFIELD	CA		10/25/2024	7.500	359,794		433,000
100173025	ORANGE BEACH	AL		10/25/2024	6.875	1,513,214		2,528,000
100173026	BLOOMFIELD	NJ		10/25/2024	8.375	524,646		625,000
100173027	SACRAMENTO	CA		10/25/2024	8.000	304,582		410,000
100173028	EL CAJON	CA		10/25/2024	7.990	1,054,594		1,550,000
100173029	EL PASO	TX		10/25/2024	8.625	199,947		305,000
100173030	MONMOUTH	OR		10/25/2024	8.500	389,135		420,000
100173031	BOYNE CITY	MI		10/25/2024	8.500	2,677,642		5,370,000
100173033	SIMI VALLEY	CA		10/25/2024	7.999	1,337,648		1,625,000
100173035	WILMINGTON	DE		10/25/2024	7.625	274,864		385,000
100173036	DAYTON	OH		10/25/2024	6.740	170,396		215,000
100173037	PATTERSON	CA		10/25/2024	7.625	342,891		510,000
100173038	BIG BEAR LAKE	CA		10/25/2024	7.750	1,442,535		1,925,000
100173039	SALEM	OR		10/25/2024	6.990	854,399		1,351,400
100173040	GADSDEN	AL		10/25/2024	9.000	161,393		200,000
100173041	SILETZ	OR		10/25/2024	8.125	215,524		387,000
100173042	DESOTO	TX		10/25/2024	8.375	258,276		310,000
100173044	SAN BERNARDINO	CA		10/25/2024	7.875	327,084		450,000
100173045	OCEANSIDE	CA		10/25/2024	8.125	2,782,271		3,645,000
100173046	CARSON	CA		10/25/2024	8.625	605,786		885,000
100173047	BIRDSBORO	PA		10/25/2024	8.375	360,630		435,000
100173048	OCEANSIDE	CA		10/25/2024	7.875	739,918		895,000
100173049	FONTANA	CA		10/25/2024	7.375	492,917		640,000
100173050	ATLANTA	GA		10/25/2024	7.250	355,732		475,000
100173051	SAN MARCOS	TX		10/25/2024	7.625	159,267		217,500
100173052	FORT WASHINGTON	MD		10/25/2024	7.624	168,001		287,500
100173053	SANGER	CA		10/25/2024	7.125	932,025		1,250,000
100173054	VISTA	CA		10/25/2024	6.625	780,403		1,435,000
100173055	LUBBOCK	TX		10/25/2024	7.250	216,867		268,000
100173056	AIEA	HI		10/25/2024	6.990	910,167		1,110,000
100173057	EL PASO	TX		10/25/2024	8.250	1,058,538		1,400,000
100173058	FORT LAUDERDALE	FL		10/25/2024	10.249	411,600		490,000
100173059	OAKWOOD	GA		10/25/2024	7.375	246,361		342,000
100173060	RANCHO SANTA MARGARITA	CA		10/25/2024	8.875	678,969		1,270,000
100173061	VISALIA	CA		10/25/2024	6.500	266,227		375,000
100173062	TWIN FALLS	ID		10/25/2024	8.000	437,071		495,000
100173063	HENDERSON	NV		10/25/2024	8.250	2,270,731		2,735,999
100173064	LAS VEGAS	NV		10/25/2024	6.875	398,261		510,000
100173065	FAIRVIEW	TX		10/25/2024	7.250	2,540,110		2,834,000
100173066	WAYNE	PA		10/25/2024	7.875	838,790		1,090,000
100173067	BATH	NH		10/25/2024	8.124	232,613		370,000
100173068	LOS ANGELES (STUDIO CI	CA		10/25/2024	7.374	3,588,750		4,850,000
100173070	JENKS	OK		10/25/2024	6.499	258,091		344,000
100173072	MORENO VALLEY	CA		10/25/2024	7.625	408,210		500,000
100173073	HENDERSON	NV		10/25/2024	6.874	2,065,696		4,400,000
100173074	SCOTTSDALE	AZ		10/25/2024	7.125	3,109,437		6,100,000
100173075	FLEMINGTON	NJ		10/25/2024	7.624	363,571		450,000
100173076	CORPUS CHRISTI	TX		10/25/2024	7.874	134,078		170,000
100173077	ROSAMOND	CA		10/25/2024	8.250	194,775		349,065
100173078	HUNTINGTON	NY		10/25/2024	7.875	1,312,659		1,590,000
100173079	SPOKANE VALLEY	WA		10/25/2024	6.250	151,146		520,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173081	BROOKLYN	NY		10/25/2024	7.750	3,147,777		4,755,000
100173082	RIVERSIDE	NJ		10/25/2024	10.124	252,926		307,000
100173083	RIVERSIDE	NJ		10/25/2024	9.999	217,719		268,000
100173084	NEW YORK	NY		10/25/2024	6.999	1,423,523		2,260,000
100173085	BROOKLYN	NY		10/25/2024	7.374	212,251		440,000
100173086	TUCSON	AZ		10/25/2024	6.999	250,103		355,000
100173087	COMPTON	CA		10/25/2024	7.499	673,508		1,065,000
100173088	BUSHKILL	PA		10/25/2024	6.999	106,620		185,000
100173090	ANKENY	IA		10/30/2024	7.124	269,424		415,000
100173091	LAKE HARMONY	PA		10/30/2024	6.999	295,583		384,000
100173092	MCHENRY	MD		10/30/2024	6.624	636,850		1,000,000
100173093	ORLANDO	FL		10/30/2024	7.500	389,086		543,000
100173094	CHARLOTTE	NC		10/30/2024	6.875	302,307		393,000
100173095	COCONUT CREEK	FL		10/30/2024	7.500	303,652		400,000
100173096	VILLAS	NJ		10/30/2024	6.999	239,039		337,000
100173097	ALPHARETTA	GA		10/30/2024	7.625	456,289		567,000
100173098	PALM BAY	FL		10/30/2024	7.624	258,678		310,000
100173099	EATONTON	GA		10/30/2024	5.999	770,908		1,130,000
100173100	HOMESTEAD	FL		10/30/2024	7.625	314,498		500,000
100173101	WESTCLIFFE	CO		10/30/2024	5.990	312,619		444,000
100173102	SOUTH PLAINFIELD	NJ		10/30/2024	6.499	297,500		407,000
100173103	WESLEY CHAPEL	FL		10/30/2024	5.250	272,484		483,000
100173104	KANSAS CITY	MO		10/30/2024	6.624	249,095		337,000
100173105	TALLAHASSEE	FL		10/30/2024	6.490	164,228		220,000
100173106	MOUNT LEMMON	AZ		10/30/2024	6.499	457,429		700,000
100173107	LITTLETON	CO		10/30/2024	7.375	283,082		389,000
100173108	CARY	NC		10/30/2024	6.375	477,710		725,000
100173109	DURANGO	CO		10/30/2024	5.999	567,330		825,000
100173110	NEWARK	DE		10/30/2024	7.124	296,980		415,000
100173111	SAINT JOHNS	FL		10/30/2024	6.990	399,728		535,000
100173112	MANCHESTER	NH		10/30/2024	7.500	617,962		802,000
100173113	SACRAMENTO	CA		10/30/2024	6.999	305,951		400,000
100173114	ELLIJAY	GA		10/30/2024	5.999	316,940		487,000
100173115	GARDNERVILLE	NV		10/30/2024	5.999	439,142		615,000
100173116	SAN DIEGO	CA		10/30/2024	6.999	1,020,068		1,335,000
100173117	CHULA VISTA	CA		10/30/2024	6.624	895,689		1,200,000
100173118	HIGHLANDS RANCH	CO		10/30/2024	6.990	404,829		526,000
100173119	GEORGETOWN	TX		10/30/2024	6.124	299,406		400,000
100173120	FRANKLIN	TN		10/30/2024	6.999	568,606		800,000
100173121	BEND	OR		10/30/2024	6.990	525,678		699,000
100173122	TRENTON	ME		10/30/2024	7.875	360,399		440,000
100173123	BANGOR	PA		10/30/2024	6.625	234,734		350,000
100173124	VALLEJO	CA		10/30/2024	5.999	733,093		1,050,000
100173125	PARADISE	CA		10/30/2024	7.875	686,531		835,000
100173126	RIO GRANDE	NJ		10/30/2024	6.999	363,774		475,000
100173127	DES MOINES	WA		10/30/2024	6.499	445,736		585,000
100173128	SAN DIEGO	CA		10/30/2024	6.624	882,180		1,750,000
100173129	BLOOMINGBURG	NY		10/30/2024	6.624	375,170		500,000
100173130	MYRTLE BEACH	SC		10/30/2024	6.499	278,850		365,000
100173131	SOUTH LAKE TAHOE	CA		10/30/2024	6.124	756,535		965,000
100173132	BLAINE	WA		10/30/2024	7.375	334,804		437,000
100173133	HERRIMAN	UT		10/30/2024	7.000	482,616		603,000
100173134	GREENCASTLE	PA		10/30/2024	6.624	483,666		597,000
100173135	CYPRESS	TX		10/30/2024	6.624	256,579		383,000
100173136	SAN DIEGO	CA		10/30/2024	7.499	505,990		660,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
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100173137	GLEN ALLEN	VA		10/30/2024	6.999	303,193		421,000
100173138	OAK ISLAND	NC		10/30/2024	6.625	455,253		600,000
100173139	ALPHARETTA	GA		10/30/2024	6.990	763,343		1,067,000
100173140	SMITHFIELD	VA		10/30/2024	7.625	375,290		459,000
100173141	FRESNO	CA		10/30/2024	6.624	253,324		315,000
100173142	ARVADA	CO		10/30/2024	6.875	491,823		650,000
100173143	SACRAMENTO	CA		10/30/2024	7.500	812,546		1,250,000
100173144	AUSTIN	TX		10/30/2024	6.999	324,148		415,000
100173145	BOISE	ID		10/30/2024	6.490	356,816		550,000
100173146	PHOENIX	AZ		10/30/2024	5.999	481,374		650,000
100173147	DAWSONVILLE	GA		10/30/2024	6.499	303,983		401,000
100173148	BASS LAKE	CA		10/30/2024	6.124	360,940		480,000
100173149	MINNEAPOLIS	MN		10/30/2024	7.375	290,755		381,000
100173150	COOPERSBURG	PA		10/30/2024	5.990	283,660		390,000
100173151	RENO	NV		10/30/2024	6.624	641,215		855,000
100173152	KENNESAW	GA		10/30/2024	7.500	242,221		320,000
100173153	MAHWAH	NJ		10/30/2024	6.624	472,618		670,000
100173154	MESA	AZ		10/30/2024	6.875	373,578		461,000
100173155	WEST VALLEY	UT		10/30/2024	6.124	371,890		540,000
100173156	MARYSVILLE	WA		10/30/2024	6.624	592,298		730,000
100173157	LAKE GENEVA	WI		10/30/2024	6.624	250,037		335,000
100173158	PHOENIX	AZ		10/30/2024	6.624	334,231		458,000
100173159	FAIRFAX	VA		10/30/2024	6.490	497,324		675,000
100173160	COLLEGE STATION	TX		10/30/2024	6.875	235,804		305,000
100173161	CHAPEL HILL	NC		10/30/2024	6.124	447,472		600,000
100173162	FRESNO	CA		10/30/2024	7.500	249,257		310,000
100173163	MINNEAPOLIS	MN		10/30/2024	6.624	531,838		720,000
100173164	BELLEVUE	WA		10/30/2024	6.990	239,398		400,000
100173165	CORONA	CA		10/30/2024	6.124	601,552		865,000
100173166	EL PRADO	NM		10/30/2024	7.624	333,238		407,000
100173167	LAS VEGAS	NV		10/30/2024	6.990	328,886		650,000
100173168	MONTEREY	VA		10/30/2024	6.990	189,851		245,000
100173169	WOODLAND HILLS	CA		10/30/2024	6.499	547,074		720,000
100173170	COLONIAL BEACH	VA		10/30/2024	6.875	262,566		400,000
100173171	CENTURIA	WI		10/30/2024	7.125	332,054		430,000
100173172	MC KINNEY	TX		10/30/2024	6.624	346,373		430,000
100173173	CHARLOTTE	NC		10/30/2024	7.625	420,641		515,000
100173174	LAS VEGAS	NV		10/30/2024	5.875	299,384		555,000
100173175	FRESNO	CA		10/30/2024	6.990	205,748		290,000
100173176	NEW SMYRNA BEACH	FL		10/30/2024	6.625	349,521		507,000
100173177	LAKE ARIEL	PA		10/30/2024	7.875	787,664		975,000
100173178	LONG BEACH	CA		10/30/2024	7.375	542,076		745,000
100173179	MUNDS PARK	AZ		10/30/2024	6.990	258,379		420,000
100173180	GAINESVILLE	GA		10/30/2024	6.624	596,593		785,000
100173181	HENDERSON	NV		10/30/2024	7.124	343,229		445,000
100173182	HENDERSON	NV		10/30/2024	6.990	338,500		440,000
100173183	ALLENTOWN	PA		10/30/2024	6.624	305,910		415,000
100173184	LAS VEGAS	NV		10/30/2024	7.124	531,662		670,000
100173185	EUGENE	OR		10/30/2024	6.500	235,283		330,000
100173186	BANDERA	TX		10/30/2024	7.500	354,756		465,000
100173187	BAKERSFIELD	CA		10/30/2024	7.625	385,214		473,000
100173188	SAN DIEGO	CA		10/30/2024	6.875	417,647		584,000
100173189	KIRKLAND	WA		10/30/2024	6.624	631,406		1,000,000
100173190	LOS ANGELES	CA		10/30/2024	6.875	604,920		825,000
100173191	FOLEY	AL		10/30/2024	5.875	274,485		375,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173192	FORNEY	TX		10/30/2024	6.999	232,084		301,000
100173193	LAUDERDALE BY THE SEA	FL		10/30/2024	6.625	496,837		705,000
100173194	GRETNA	NE		10/30/2024	6.875	217,949		288,000
100173195	FORNEY	TX		10/30/2024	6.999	231,485		301,000
100173196	LAS VEGAS	NV		10/30/2024	6.125	547,447		725,000
100173197	ROSEVILLE	CA		10/30/2024	5.990	410,545		553,000
100173198	DEL VALLE	TX		10/30/2024	6.625	279,812		380,000
100173199	FORNEY	TX		10/30/2024	6.999	204,379		269,000
100173200	HUNTSVILLE	AL		10/30/2024	6.250	235,506		293,000
100173201	SAN JUAN CAPISTRANO	CA		10/30/2024	6.990	440,269		572,000
100173202	SAN ANTONIO	TX		10/30/2024	7.000	266,817		365,000
100173203	HENDERSON	NV		10/30/2024	5.875	473,829		630,000
100173204	LORDS VALLEY	PA		10/30/2024	7.125	324,466		425,000
100173205	APOPKA	FL		10/30/2024	7.375	295,941		394,000
100173206	BAKERSFIELD	CA		10/30/2024	6.990	300,926		390,000
100173207	SEDONA	AZ		10/30/2024	6.125	729,966		966,750
100173208	SACRAMENTO	CA		10/30/2024	6.990	993,658		1,300,000
100173209	CONCORD	NC		10/30/2024	7.125	303,142		380,000
100173210	COLUMBIA	TN		10/30/2024	7.125	289,830		461,000
100173211	MONROE	NC		10/30/2024	6.875	305,309		416,000
100173212	HENDERSON	NV		10/30/2024	6.750	364,520		450,000
100173213	CYPRESS	TX		10/30/2024	5.875	555,858		760,000
100173214	HASLETT	MI		10/30/2024	7.625	411,170		504,000
100173215	JEFFERSON	CO		10/30/2024	6.125	532,901		665,000
100173216	ALBANY	NY		10/30/2024	7.500	319,020		420,000
100173217	PORTER	TX		10/30/2024	5.490	326,615		429,000
100173218	PORT ISABEL	TX		10/30/2024	6.625	381,479		510,000
100173219	OCEAN CITY	MD		10/30/2024	7.625	374,524		460,000
100173220	ROSELAND	VA		10/30/2024	6.625	442,246		595,000
100173221	MANASSAS	VA		10/30/2024	6.625	279,406		365,000
100173222	UNION	KY		10/30/2024	6.000	270,543		361,000
100173223	COLUMBUS	OH		10/30/2024	5.875	270,600		367,000
100173224	ORMOND BEACH	FL		10/30/2024	8.125	302,410		367,000
100173225	BRASELTON	GA		10/30/2024	6.250	292,468		414,000
100173226	MYRTLE BEACH	SC		10/30/2024	5.990	346,937		501,000
100173227	SANFORD	NC		10/30/2024	5.750	244,302		333,000
100173228	COLUMBUS	OH		10/30/2024	5.750	294,477		402,000
100173229	CHARLOTTE	NC		10/30/2024	6.125	307,520		425,000
100173230	SAVANNAH	GA		10/30/2024	6.125	300,227		398,000
100173231	RENO	NV		10/30/2024	6.250	350,526		500,000
100173232	CHARLOTTE	NC		10/30/2024	5.750	232,916		323,000
100173233	LAS VEGAS	NV		10/30/2024	6.125	290,219		365,000
100173234	SURF CITY	NC		10/30/2024	6.250	273,719		345,000
100173235	TRINITY	NC		10/30/2024	5.750	179,939		235,000
100173236	MT PLEASANT	SC		10/30/2024	7.000	479,348		770,000
100173237	PAGOSA SPRINGS	CO		10/30/2024	7.125	511,789		665,000
100173238	ONTARIO	CA		10/30/2024	7.375	206,952		480,000
100173239	BETHEL SPRINGS	TN		10/30/2024	7.490	585,804		718,000
100173240	HENDERSON	NV		10/30/2024	6.250	284,853		378,000
100173241	SAINT AUGUSTINE	FL		10/30/2024	5.500	301,852		415,000
100173242	SAINT AUGUSTINE	FL		10/30/2024	5.990	261,959		350,000
100173243	ELLIJAY	GA		10/30/2024	6.125	386,075		523,200
100173244	PALM COAST	FL		10/30/2024	7.125	371,840		515,000
100173245	RICHLANDS	NC		10/30/2024	7.490	257,394		330,000
100173246	COLUMBUS	OH		10/30/2024	7.125	296,528		388,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173247	HOWARD CITY	MI		10/30/2024	6.990	273,689		354,000
100173248	CHARLOTTE	NC		10/30/2024	5.750	225,509		350,000
100173249	PENSACOLA	FL		10/30/2024	5.500	185,898		260,000
100173250	CORAL SPRINGS	FL		10/30/2024	6.125	453,619		615,000
100173251	SHOW LOW	AZ		10/30/2024	6.375	363,660		592,000
100173252	SAINT LOUIS	MO		10/30/2024	7.500	321,471		415,000
100173253	PORT LUDLOW	WA		10/30/2024	6.624	674,969		915,000
100173254	SUGAR MOUNTAIN	NC		10/30/2024	7.625	532,668		700,000
100173255	SPARTA	NC		10/30/2024	7.125	283,166		365,000
100173256	PINCKNEY	MI		10/30/2024	7.625	279,086		340,000
100173257	SAN TAN VALLEY	AZ		10/30/2024	4.990	267,802		378,000
100173258	DELTAVILLE	VA		10/30/2024	6.625	238,272		400,000
100173259	ANCHORAGE	AK		10/30/2024	7.624	324,227		425,000
100173260	FORT WORTH	TX		10/30/2024	6.990	300,726		405,000
100173261	ROSCOMMON	MI		10/30/2024	7.125	282,824		488,000
100173262	FRANKLIN PARK	IL		10/30/2024	7.500	258,709		315,000
100173263	FRANKFORD	DE		10/30/2024	7.625	311,898		400,000
100173264	DAWSONVILLE	GA		10/30/2024	6.125	305,991		420,000
100173265	ARLINGTON	TX		10/30/2024	6.990	255,056		343,000
100173266	NARRAGANSETT	RI		10/30/2024	7.000	517,279		635,000
100173267	NAPLES	FL		10/30/2024	6.500	325,048		495,000
100173268	NEWARK	DE		10/30/2024	6.500	350,144		480,000
100173269	CRYSTAL BEACH	TX		10/30/2024	7.375	557,706		755,000
100173270	SCOTTSDALE	AZ		10/30/2024	7.125	309,157		410,000
100173271	BELLA VISTA	AR		10/30/2024	6.990	340,327		450,000
100173272	WHEATLAND	MO		10/30/2024	7.375	283,645		345,000
100173273	NAPLES	FL		10/30/2024	6.875	506,531		775,000
100173274	CAROLINA BEACH	NC		10/30/2024	7.000	359,615		570,000
100173275	CEDAREDGE	CO		10/30/2024	6.750	571,401		720,000
100173276	NORTH CHARLESTON	SC		10/30/2024	6.990	279,102		340,000
100173277	STAFFORD	VA		10/30/2024	6.625	321,340		420,000
100173278	HULL	MA		10/30/2024	7.500	500,917		619,000
100173279	TRINIDAD	CO		10/30/2024	6.625	436,699		588,000
100173280	WESTMINSTER	MD		10/30/2024	6.625	236,597		290,000
100173281	SAINT CLOUD	FL		10/30/2024	7.625	265,800		330,000
100173282	CAMDENTON	MO		10/30/2024	6.990	263,272		380,000
100173283	SPRING HILL	TN		10/30/2024	7.125	316,732		460,000
100173284	FREEPORT	FL		10/30/2024	6.625	297,388		392,000
100173285	SACRAMENTO	CA		10/30/2024	7.500	334,494		459,000
100173286	ROHNERT PARK	CA		10/30/2024	7.625	721,604		885,000
100173287	HAMPTON	NH		10/30/2024	7.125	252,021		330,000
100173288	MOUNT DESERT	ME		10/30/2024	6.625	395,810		530,000
100173289	MIAMI	FL		10/30/2024	6.875	604,193		748,000
100173290	COLUMBUS	GA		10/30/2024	7.500	243,567		315,000
100173291	NACOGDOCHES	TX		10/30/2024	7.875	375,948		460,000
100173292	NASHVILLE	TN		10/30/2024	6.625	269,986		355,000
100173293	BERWYN	IL		10/30/2024	7.624	390,892		535,000
100173294	CANTON	NC		10/30/2024	5.500	267,654		418,000
100173295	WOODBURY	MN		10/30/2024	7.125	267,418		345,000
100173296	REDMOND	OR		10/30/2024	7.625	273,900		350,000
100173297	MILWAUKEE	WI		10/30/2024	7.000	267,174		349,000
100173298	GARNER	NC		10/30/2024	6.125	297,417		420,500
100173299	DAVIS	CA		10/30/2024	6.490	534,076		700,000
100173300	SAINT AUGUSTINE	FL		10/30/2024	6.125	268,566		450,000
100173301	NOBLESVILLE	IN		10/30/2024	6.500	334,478		445,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173302	PIGEON FORGE	TN		10/30/2024	7.490	470,888		610,000
100173303	MILLEDGEVILLE	GA		10/30/2024	5.750	638,680		1,060,000
100173304	DENVER	CO		10/30/2024	7.375	585,979		840,000
100173305	NORTH LAS VEGAS	NV		10/30/2024	7.000	632,660		775,000
100173306	SUNBURY	OH		10/30/2024	5.875	490,615		655,000
100173307	DALLAS	TX		10/30/2024	6.624	253,348		314,000
100173308	TYBEE ISLAND	GA		10/30/2024	7.625	412,406		550,000
100173309	LA PORTE	IN		10/30/2024	6.125	313,838		416,000
100173310	DAVENPORT	FL		10/30/2024	6.990	278,555		360,000
100173311	MC GAHEYSVILLE	VA		10/30/2024	6.625	347,540		460,000
100173312	LEONARDTOWN	MD		10/30/2024	7.375	299,794		374,000
100173313	MONROE	NC		10/30/2024	7.250	269,918		338,000
100173314	PANAMA CITY BEACH	FL		10/30/2024	6.625	484,492		730,000
100173315	VILLAS	NJ		10/30/2024	7.124	351,633		470,000
100173316	WAKE FOREST	NC		10/30/2024	7.490	284,292		392,000
100173317	HAGERSTOWN	MD		10/30/2024	6.875	249,962		320,000
100173318	DURANGO	CO		10/30/2024	7.490	576,276		745,000
100173319	CHANTILLY	VA		10/30/2024	6.500	456,710		600,000
100173320	NORTH SALT LAKE	UT		10/30/2024	7.875	449,263		550,000
100173321	KISSIMMEE	FL		10/30/2024	6.625	390,921		523,000
100173322	BAKERSFIELD	CA		10/30/2024	7.500	150,093		335,000
100173323	SHAVER LAKE	CA		10/30/2024	6.875	595,494		885,000
100173324	DAWSONVILLE	GA		10/30/2024	7.250	326,182		400,000
100173325	MONTEBELLO	CA		10/30/2024	6.625	578,940		756,000
100173326	CARYVILLE	TN		10/30/2024	6.000	697,195		1,000,000
100173327	SURPRISE	AZ		10/30/2024	6.625	362,595		482,000
100173328	ROUND ROCK	TX		10/30/2024	5.990	384,930		524,000
100173329	LEHI	UT		10/30/2024	6.875	487,619		620,000
100173330	PARIS	IL		10/30/2024	7.250	309,772		400,000
100173331	SALINAS	CA		10/30/2024	7.500	282,659		350,000
100173332	GLENEDEN BEACH	OR		10/30/2024	5.999	358,427		506,000
100173333	LIBERTY HILL	TX		10/30/2024	4.990	262,197		404,000
100173334	PRESTON	ID		10/30/2024	6.490	325,949		409,000
100173335	LEHI	UT		10/30/2024	6.500	269,824		354,000
100173336	LOGANVILLE	GA		10/30/2024	7.490	319,677		415,000
100173337	MAGNOLIA	TX		10/30/2024	5.490	221,305		346,000
100173338	BEACH HAVEN	NJ		10/30/2024	7.375	493,370		640,000
100173339	GUYTON	GA		10/30/2024	6.625	264,890		347,000
100173340	WASHINGTON	UT		10/30/2024	7.124	513,294		755,000
100173341	MANTECA	CA		10/30/2024	7.375	500,629		665,000
100173342	MILLIKEN	CO		10/30/2024	5.875	302,095		432,000
100173343	VICTORVILLE	CA		10/30/2024	6.125	300,388		425,000
100173344	SUFFOLK	VA		10/30/2024	6.125	343,309		470,000
100173345	MANTECA	CA		10/30/2024	7.000	430,891		640,000
100173346	OCEAN CITY	NJ		10/30/2024	6.990	765,424		1,106,000
100173347	MANTECA	CA		10/30/2024	7.375	464,323		630,000
100173348	MANTECA	CA		10/30/2024	6.875	461,567		685,000
100173349	FREDERICKSBURG	VA		10/30/2024	6.625	252,180		350,000
100173350	KINGSTON	OK		10/30/2024	6.375	326,835		430,000
100173351	PORTLAND	OR		10/30/2024	5.875	333,409		491,000
100173352	PLYMOUTH	MI		10/30/2024	7.375	238,288		318,000
100173353	LEANDER	TX		10/30/2024	7.625	526,383		650,000
100173354	JANESVILLE	WI		10/30/2024	7.625	451,495		600,000
100173355	OAK RIDGE	TN		10/30/2024	6.990	273,987		355,000
100173356	NOGALES	AZ		10/30/2024	7.990	237,161		303,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173357	EL CERRITO	CA		10/30/2024	7.125	842,381		1,100,000
100173358	ORLANDO	FL		10/30/2024	6.490	504,089		795,000
100173359	KINGSTON	WA		10/30/2024	6.624	259,394		325,000
100173360	HEMPSTEAD	TX		10/30/2024	6.624	268,706		349,000
100173361	AUSTIN	TX		10/30/2024	6.990	384,970		505,000
100173362	QUINCY	MA		10/30/2024	7.625	850,827		1,109,000
100173363	AUSTIN	TX		10/30/2024	6.375	454,728		625,000
100173364	LAUREL SPRINGS	NC		10/30/2024	7.125	389,631		490,000
100173365	MUNDS PARK	AZ		10/30/2024	6.625	488,703		735,000
100173366	ROCKWALL	TX		10/30/2024	7.125	294,989		382,000
100173367	GLENDALE	AZ		10/30/2024	6.490	247,640		372,000
100173368	KANSAS CITY	MO		10/30/2024	7.125	257,628		357,000
100173369	SAN JOSE	CA		10/30/2024	6.990	783,469		1,200,000
100173370	LAKE ARROWHEAD	CA		10/30/2024	7.990	394,505		500,000
100173371	PEACHTREE CITY	GA		10/30/2024	6.125	335,949		480,000
100173372	CARLSTADT	NJ		10/30/2024	7.250	521,962		690,000
100173373	SURPRISE	AZ		10/30/2024	7.625	301,044		420,000
100173374	FORNEY	TX		10/30/2024	7.125	306,528		387,000
100173375	COLUMBUS	OH		10/30/2024	6.875	324,227		444,000
100173376	APEX	NC		10/30/2024	7.125	349,639		456,000
100173377	WICKENBURG	AZ		10/30/2024	7.000	290,026		363,000
100173378	CARROLLTON	TX		10/30/2024	6.990	382,556		500,000
100173379	ALVIN	TX		10/30/2024	7.000	304,895		396,000
100173380	HURST	TX		10/30/2024	6.875	245,823		322,000
100173382	NEWPORT BEACH	CA		10/29/2024	7.750	1,611,967		1,975,000
100173383	RAMONA	CA		10/29/2024	7.000	1,113,316		1,475,000
100173384	SAN DIEGO	CA		10/29/2024	7.000	338,604		605,000
100173385	LAS VEGAS	NV		10/29/2024	10.125	453,945		471,000
100173386	LAGUNA WOODS	CA		10/29/2024	7.375	299,276		400,000
100173387	NAMPA	ID		10/29/2024	8.500	423,938		480,000
100173388	SAN PEDRO	CA		10/29/2024	7.000	128,862		620,000
100173389	HOLLYWOOD	FL		10/29/2024	6.875	137,077		183,000
100173390	LA QUINTA	CA		10/29/2024	9.500	806,806		856,824
100173391	LOS ANGELES	CA		10/29/2024	7.000	1,704,384		2,400,000
100173392	FORT PIERCE	FL		10/29/2024	6.750	287,826		376,000
100173393	SOUTH FULTON	GA		10/29/2024	7.875	1,019,003		1,100,000
100173394	LEHIGH ACRES	FL		10/29/2024	8.875	268,058		327,000
100173395	CUTLER BAY	FL		10/29/2024	7.125	852,917		1,205,000
100173396	BARRINGTON	IL		10/29/2024	8.625	2,067,945		2,615,000
100173397	SAN DIEGO	CA		10/29/2024	7.250	754,709		920,000
100173398	MCKINNEY	TX		10/29/2024	8.500	708,750		770,000
100173399	MIAMI	FL		10/29/2024	7.250	419,000		719,000
100173400	RENTON	WA		10/29/2024	8.250	767,974		840,000
100173401	INVERNESS	FL		10/29/2024	9.500	198,831		225,000
100173402	IRVINE	CA		10/29/2024	7.250	1,068,582		1,360,000
100173403	PLANTATION KEY	FL		10/29/2024	7.250	1,628,503		2,100,000
100173404	WEDDINGTON	NC		10/29/2024	6.875	375,346		910,000
100173405	NASHVILLE	TN		10/29/2024	7.875	459,243		570,000
100173406	KATY	TX		10/29/2024	7.500	141,750		184,000
100173407	SYLMAR	CA		10/29/2024	7.000	957,135		1,325,000
100173408	ROSENBERG	TX		10/29/2024	6.750	415,540		570,000
100173409	YUCAIPA	CA		10/29/2024	8.375	494,897		525,000
100173410	DELTONA	FL		10/29/2024	6.875	175,214		260,000
100173411	CROSBY	TX		10/29/2024	7.500	517,558		605,000
100173412	NEW YORK	NY		10/29/2024	7.125	1,734,335		2,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173413	BOCA RATON	FL		10/29/2024	7.625	922,946		1,205,000
100173414	LAS VEGAS	NV		10/29/2024	7.000	281,809		580,000
100173415	MIAMI BEACH	FL		10/29/2024	9.500	1,288,787		1,570,000
100173416	PHOENIX	AZ		10/29/2024	7.375	224,011		275,000
100173417	CALIMESA	CA		10/29/2024	6.875	554,024		670,000
100173418	KILLEEN	TX		10/29/2024	6.875	249,613		349,000
100173419	ABILENE	TX		10/29/2024	7.625	271,130		480,000
100173420	LAKE CITY	FL		10/29/2024	8.000	161,937		255,000
100173421	WEST WARWICK	RI		10/29/2024	8.000	422,538		550,000
100173422	HOMESTEAD	FL		10/29/2024	8.500	701,224		800,000
100173423	SPRING	TX		10/29/2024	8.250	341,775		465,000
100173424	LAKELAND	FL		10/29/2024	7.625	686,918		828,000
100173425	HOMESTEAD	FL		10/29/2024	7.875	385,247		530,000
100173426	LA CANADA FLINTRIDGE	CA		10/29/2024	7.375	2,303,642		2,850,000
100173427	HUNTINGTON BEACH	CA		10/29/2024	7.625	1,679,939		2,050,000
100173428	PORTLAND	OR		10/29/2024	7.500	1,395,226		1,700,000
100173429	SAN BERNARDINO	CA		10/29/2024	7.875	330,890		411,000
100173430	RICHMOND	TX		10/29/2024	8.500	298,988		335,000
100173431	MOUNTLAKE TERRACE	WA		10/29/2024	7.625	617,027		750,000
100173432	BURBANK	CA		10/29/2024	7.500	543,485		2,400,000
100173433	WINTER PARK	FL		10/29/2024	7.250	1,374,191		2,607,000
100173434	NORTH BRUNSWICK	NJ		10/29/2024	8.750	726,374		920,000
100173435	MCKINNEY	TX		10/29/2024	7.500	2,108,370		3,170,000
100173436	PISCATAWAY	NJ		10/29/2024	8.750	514,450		650,000
100173437	NEBO	NC		10/29/2024	7.250	2,293,496		3,000,000
100173438	HILTON HEAD ISLAND	SC		10/29/2024	8.250	1,465,898		1,850,000
100173439	DILLON	CO		10/29/2024	7.125	610,971		760,000
100173440	CASPER	WY		10/29/2024	8.125	453,553		590,000
100173441	HIDDEN HILLS	CA		10/29/2024	8.625	2,631,177		3,800,000
100173442	HUNTINGTON BEACH	CA		10/29/2024	7.500	532,496		645,000
100173443	MORGAN HILL	CA		10/29/2024	6.750	1,630,062		2,016,000
100173444	NAPLES	FL		10/29/2024	7.000	577,660		1,045,000
100173445	MONTICELLO	NY		10/29/2024	8.750	179,714		230,000
100173448	HAYWARD	CA		10/29/2024	9.500	941,314		1,127,000
100173449	GLEN ALLEN	VA		10/29/2024	9.000	448,548		557,000
100173451	ALLENTOWN	PA		10/29/2024	8.500	211,921		275,000
100173452	SCOTTSDALE	AZ		10/29/2024	7.500	538,425		883,000
100173453	SAN DIEGO	CA		10/29/2024	7.500	1,618,141		1,960,000
100173454	ORLANDO	FL		10/29/2024	8.375	242,761		310,000
100173455	SEAFORD	NY		10/29/2024	8.250	739,583		935,000
100173456	LACOMBE	LA		10/29/2024	7.250	202,136		430,000
100173457	TAHLEQUAH	OK		10/29/2024	8.625	176,749		205,000
100173458	BUSHNELL	FL		10/29/2024	7.875	152,749		198,000
100173459	GLASSBORO	NJ		10/29/2024	6.875	275,152		410,000
100173460	TUJUNGA	CA		10/29/2024	7.500	695,928		960,000
100173461	ACWORTH	GA		10/29/2024	7.500	362,786		455,000
100173462	TAUNTON	MA		10/29/2024	7.000	388,211		481,000
100173463	BOCA RATON	FL		10/29/2024	8.250	110,096		140,000
100173465	TAVERNIER	FL		10/29/2024	7.375	1,342,452		1,760,000
100173466	OXNARD	CA		10/29/2024	7.125	637,115		784,000
100173467	CRYSTAL BEACH	TX		10/29/2024	7.125	458,836		562,000
100173468	MONTEREY	CA		10/29/2024	7.750	1,145,553		1,400,000
100173469	SUTTER CREEK	CA		10/29/2024	7.375	794,304		975,000
100173470	NEWPORT BEACH	CA		10/29/2024	6.990	1,458,821		1,785,000
100173471	PHOENIX	AZ		10/29/2024	7.250	322,733		395,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173472	PROVIDENCE	RI		10/29/2024	6.625	720,613		1,000,000
100173473	GLASSBORO	NJ		10/29/2024	6.875	271,824		435,000
100173474	FRANKLIN SQUARE	NY		10/29/2024	8.125	775,184		980,000
100173475	OCEAN ISLE BEACH	NC		10/29/2024	6.990	447,913		830,000
100173476	CALABASAS	CA		10/29/2024	6.875	1,108,212		1,362,500
100173477	BLUE ISLAND	IL		10/29/2024	8.625	296,711		365,000
100173478	FAIRFIELD	NJ		10/29/2024	7.375	421,396		620,000
100173479	LITTLETON	CO		10/29/2024	7.375	655,773		850,000
100173480	SYOSSET	NY		10/29/2024	7.375	1,096,983		1,425,000
100173481	RICHMOND	VA		10/29/2024	7.500	290,276		382,000
100173483	LOCUST VALLEY	NY		10/29/2024	7.125	370,936		641,000
100173484	MENIFEE	CA		10/29/2024	6.750	337,677		720,000
100173485	DILLON	CO		10/29/2024	7.250	531,624		655,000
100173486	SUFFOLK	VA		10/29/2024	7.875	669,489		800,000
100173487	BERWICK	PA		10/29/2024	8.500	170,609		220,000
100173488	DEL MAR	CA		10/29/2024	6.750	1,122,260		2,550,000
100173489	OAKLAND	CA		10/29/2024	7.375	1,023,917		1,240,000
100173490	MC LEANSVILLE	NC		10/29/2024	8.125	337,065		405,500
100173491	SEATTLE	WA		10/29/2024	7.875	531,770		850,000
100173492	SAN DIEGO	CA		10/29/2024	7.375	1,510,219		1,965,000
100173493	FAIRFIELD	NJ		10/29/2024	7.375	400,356		620,000
100173494	FAIRFIELD	NJ		10/29/2024	7.375	421,473		620,000
100173495	NORTHBOROUGH	MA		10/29/2024	7.875	589,517		950,000
100173496	SAN JOSE	CA		10/29/2024	7.250	1,331,400		1,630,000
100173497	DENVER	CO		10/29/2024	8.000	186,882		230,000
100173498	DAYTON	OH		10/29/2024	7.625	200,414		240,000
100173499	LANGLEY	WA		10/29/2024	7.250	647,716		850,000
100173500	HOUSTON	TX		10/29/2024	7.490	199,340		375,000
100173501	GREAT NECK	NY		10/29/2024	6.875	1,918,892		2,367,000
100173502	SHALIMAR	FL		10/29/2024	7.875	1,378,125		1,820,000
100173503	LAKE ELSINORE	CA		10/29/2024	7.750	586,495		705,000
100173504	MONROE	NY		10/29/2024	8.250	693,000		915,000
100173505	GREAT NECK	NY		10/29/2024	7.500	1,069,223		1,720,000
100173506	GREENVILLE	NC		10/29/2024	7.750	134,160		172,000
100173508	WADDELL	AZ		10/29/2024	8.625	1,160,289		1,395,000
100173509	FLAGSTAFF	AZ		10/29/2024	7.875	1,014,871		1,400,000
100173510	SURPRISE	AZ		10/29/2024	7.750	249,900		385,000
100173511	HALETHORPE	MD		10/29/2024	7.750	365,138		535,000
100173512	BAKERSFIELD	CA		10/29/2024	7.625	261,563		695,000
100173513	PINE BUSH	NY		10/29/2024	6.875	211,075		380,000
100173515	FREELAND	MD		10/29/2024	7.875	747,367		880,000
100173516	NAPLES	FL		10/29/2024	7.000	1,346,554		1,760,000
100173517	CHANDLER	AZ		10/29/2024	6.875	1,286,772		1,575,000
100173518	TURTLE CREEK	PA		10/29/2024	8.250	128,625		175,000
100173519	JACKSONVILLE	FL		10/29/2024	7.750	413,528		512,000
100173521	LAKEWOOD	CO		10/29/2024	7.125	842,625		1,070,000
100173522	LOS BANOS	CA		10/29/2024	6.625	275,739		420,000
100173523	LOS BANOS	CA		10/29/2024	6.625	270,521		405,000
100173524	BUCKEYE	AZ		10/29/2024	7.875	245,700		395,000
100173525	HUNTINGTON STATION	NY		10/29/2024	7.500	466,456		615,000
100173526	FLUSHING	NY		10/29/2024	7.125	735,000		1,860,000
100173527	COLORADO SPRINGS	CO		10/29/2024	7.750	419,916		502,000
100173529	BALTIMORE	MD		10/29/2024	7.875	196,875		250,000
100173532	FAIRHAVEN	MA		10/29/2024	6.990	495,598		649,000
100173533	WILLIS	TX		10/29/2024	6.875	190,590		299,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173534	DOUGLASVILLE	GA		10/29/2024	8.750	182,490		274,000
100173536	JOHNSON CITY	NY		10/29/2024	8.625	139,388		178,500
100173537	LACKAWANNA	NY		10/29/2024	7.875	195,300		248,000
100173538	UNITED KINGDOM	GBR		10/29/2024	7.250	38,492		128,926
100173539	UNITED KINGDOM	GBR		10/29/2024	6.690	422,795		531,975
100173540	UNITED KINGDOM	GBR		10/29/2024	6.590	150,847		200,273
100173541	UNITED KINGDOM	GBR		10/29/2024	5.890	79,000		212,790
100173542	UNITED KINGDOM	GBR		10/29/2024	5.890	130,843		168,980
100173543	UNITED KINGDOM	GBR		10/29/2024	5.890	222,187		281,634
100173544	UNITED KINGDOM	GBR		10/29/2024	5.890	78,024		100,136
100173545	UNITED KINGDOM	GBR		10/29/2024	5.890	172,812		219,048
100173546	UNITED KINGDOM	GBR		10/29/2024	6.690	668,513		901,228
100173547	UNITED KINGDOM	GBR		10/29/2024	6.590	122,238		162,722
100173548	UNITED KINGDOM	GBR		10/29/2024	5.690	197,499		625,853
100173549	UNITED KINGDOM	GBR		10/29/2024	5.690	327,191		751,023
100173550	UNITED KINGDOM	GBR		10/29/2024	5.690	327,191		688,438
100173551	UNITED KINGDOM	GBR		10/29/2024	5.690	177,749		225,307
100173552	UNITED KINGDOM	GBR		10/29/2024	5.690	236,999		500,682
100173553	UNITED KINGDOM	GBR		10/29/2024	5.690	109,941		175,239
100173554	UNITED KINGDOM	GBR		10/29/2024	5.550	132,325		167,729
100173555	UNITED KINGDOM	GBR		10/29/2024	5.690	921,663		2,127,899
100173556	UNITED KINGDOM	GBR		10/29/2024	5.790	242,787		325,443
100173557	UNITED KINGDOM	GBR		10/29/2024	5.790	187,161		237,824
100173558	UNITED KINGDOM	GBR		10/29/2024	5.890	88,216		133,932
100173559	UNITED KINGDOM	GBR		10/29/2024	5.890	131,666		194,014
100173560	UNITED KINGDOM	GBR		10/29/2024	5.890	143,187		181,497
100173561	UNITED KINGDOM	GBR		10/29/2024	5.690	147,931		200,273
100173562	UNITED KINGDOM	GBR		10/29/2024	5.890	135,616		208,409
100173563	UNITED KINGDOM	GBR		10/29/2024	5.890	108,625		137,688
100173564	UNITED KINGDOM	GBR		10/29/2024	5.890	174,046		225,307
100173565	UNITED KINGDOM	GBR		10/29/2024	6.590	65,996		237,824
100173566	UNITED KINGDOM	GBR		10/29/2024	5.890	74,062		93,878
100173567	UNITED KINGDOM	GBR		10/29/2024	6.690	130,671		181,497
100173568	UNITED KINGDOM	GBR		10/29/2024	5.890	86,900		110,150
100173569	UNITED KINGDOM	GBR		10/29/2024	5.890	65,833		294,151
100173570	UNITED KINGDOM	GBR		10/29/2024	5.890	111,916		156,463
100173571	UNITED KINGDOM	GBR		10/29/2024	6.590	125,392		200,273
100173572	UNITED KINGDOM	GBR		10/29/2024	5.890	83,279		105,581
100173573	UNITED KINGDOM	GBR		10/29/2024	5.890	146,357		194,014
100173574	UNITED KINGDOM	GBR		10/29/2024	5.890	148,124		294,151
100173575	UNITED KINGDOM	GBR		10/29/2024	5.890	143,187		181,497
100173576	UNITED KINGDOM	GBR		10/29/2024	5.790	147,759		200,273
100173577	UNITED KINGDOM	GBR		10/29/2024	5.790	98,166		124,739
100173578	UNITED KINGDOM	GBR		10/29/2024	5.790	90,625		115,157
100173579	UNITED KINGDOM	GBR		10/29/2024	6.790	111,222		275,375
100173580	UNITED KINGDOM	GBR		10/29/2024	6.490	88,802		156,463
100173581	UNITED KINGDOM	GBR		10/29/2024	5.890	93,812		118,912
100173582	UNITED KINGDOM	GBR		10/29/2024	5.890	86,406		109,524
100173583	UNITED KINGDOM	GBR		10/29/2024	6.840	83,155		105,143
100173584	UNITED KINGDOM	GBR		10/29/2024	6.590	88,875		112,653
100173585	UNITED KINGDOM	GBR		10/29/2024	7.090	333,229		500,682
100173586	UNITED KINGDOM	GBR		10/29/2024	6.640	248,703		312,926
100173587	UNITED KINGDOM	GBR		10/29/2024	7.090	461,189		757,282
100173588	UNITED KINGDOM	GBR		10/29/2024	6.590	90,203		116,409
100173589	UNITED KINGDOM	GBR		10/29/2024	6.990	179,944		250,341

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173590	UNITED KINGDOM	GBR		10/29/2024	6.990	346,558		569,526
100173591	UNITED KINGDOM	GBR		10/29/2024	5.890	98,750		125,171
100173592	UNITED KINGDOM	GBR		10/29/2024	5.690	117,018		148,327
100173593	UNITED KINGDOM	GBR		10/29/2024	5.740	325,069		413,063
100173594	UNITED KINGDOM	GBR		10/29/2024	5.990	139,222		225,307
100173595	UNITED KINGDOM	GBR		10/29/2024	5.990	78,805		100,136
100173596	UNITED KINGDOM	GBR		10/29/2024	6.690	66,321		287,892
100173597	UNITED KINGDOM	GBR		10/29/2024	6.890	205,269		275,375
100173598	UNITED KINGDOM	GBR		10/29/2024	5.890	103,578		162,722
100173599	UNITED KINGDOM	GBR		10/29/2024	5.890	118,500		150,205
100173600	UNITED KINGDOM	GBR		10/29/2024	6.640	102,659		163,973
100173601	UNITED KINGDOM	GBR		10/29/2024	6.640	204,268		275,375
100173602	UNITED KINGDOM	GBR		10/29/2024	5.790	123,132		156,463
100173603	UNITED KINGDOM	GBR		10/29/2024	5.990	98,628		131,429
100173604	ROTTERDAM	NLD		10/29/2024	5.250	379,984		442,072
100173605	ROTTERDAM	NLD		10/29/2024	3.450	466,312		641,324
100173606	ROTTERDAM	NLD		10/29/2024	3.450	26,193		36,024
100173607	ROERMOND	NLD		10/29/2024	6.600	133,000		169,855
100173608	AMSTERDAM	NLD		10/29/2024	5.400	1,297,564		1,926,403
100173609	S-GRAVENHAGE	NLD		10/29/2024	5.300	1,297,564		1,812,476
100173610	GRONINGEN	NLD		10/29/2024	5.350	1,144,289		1,594,979
100173611	GRONINGEN	NLD		10/29/2024	5.350	1,181,864		1,683,013
100173612	GRONINGEN	NLD		10/29/2024	5.200	801,246		1,191,056
100173613	DORDRECHT	NLD		10/29/2024	5.850	226,787		273,963
100173614	DORDRECHT	NLD		10/29/2024	5.850	15,119		18,264
100173615	DORDRECHT	NLD		10/29/2024	5.850	228,391		275,826
100173616	DORDRECHT	NLD		10/29/2024	5.850	15,226		18,388
100173617	ENSCHEDE	NLD		10/29/2024	5.350	556,330		797,489
100173618	ENSCHEDE	NLD		10/29/2024	5.200	1,774,689		2,620,323
100173619	GRONINGEN	NLD		10/29/2024	5.250	177,874		248,568
100173620	GRONINGEN	NLD		10/29/2024	5.350	1,897,146		2,454,611
100173621	GRONINGEN	NLD		10/29/2024	5.250	692,575		973,559
100173622	GRONINGEN	NLD		10/29/2024	5.250	491,993		673,205
100173623	BERGEN OP ZOOM	NLD		10/29/2024	5.850	368,995		446,700
100173624	BERGEN OP ZOOM	NLD		10/29/2024	5.850	20,274		24,544
100173625	SCHIEDAM	NLD		10/29/2024	5.600	210,854		269,282
100173626	EINDHOVEN	NLD		10/29/2024	5.080	219,505		300,353
100173627	ZUTPHEN	NLD		10/29/2024	5.400	139,488		178,141
100173628	AMERSFOORT	NLD		10/29/2024	5.600	851,526		1,087,485
100173629	AMERSFOORT	NLD		10/29/2024	5.600	56,768		72,499
100173630	BERKEL EN RODENRIJS	NLD		10/29/2024	5.250	659,622		972,005
100173631	MIDDELBURG	NLD		10/29/2024	5.750	186,525		223,323
100173632	MIDDELBURG	NLD		10/29/2024	5.750	38,386		45,959
100173633	UTRECHT	NLD		10/29/2024	5.850	381,159		456,356
100173634	UTRECHT	NLD		10/29/2024	5.850	25,411		30,424
100173635	BREDA	NLD		10/29/2024	5.400	113,175		466,065
100173636	AMSTERDAM	NLD		10/29/2024	5.300	158,952		253,747
100173637	GRONINGEN	NLD		10/29/2024	5.400	544,977		776,775
100173638	ZWOLLE	NLD		10/29/2024	5.300	213,449		340,746
100173639	ROTTERDAM	NLD		10/29/2024	5.450	156,789		207,140
100173640	ZWOLLE	NLD		10/29/2024	5.300	157,654		251,675
100173641	TILBURG	NLD		10/29/2024	5.300	1,252,960		1,600,157
100173642	GULPEN	NLD		10/29/2024	5.900	352,775		432,617
100173643	GULPEN	NLD		10/29/2024	5.900	23,518		28,841
100173644	DEVENTER	NLD		10/29/2024	5.250	486,586		932,131

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173645	HAARLEM	NLD.		10/29/2024	5.400	235,724		415,316
100173646	ALMERE	NLD.		10/29/2024	5.350	605,530		1,083,343
100173647	APELDOORN	NLD.		10/29/2024	5.750	3,243,910		4,346,375
100173648	APELDOORN	NLD.		10/29/2024	5.750	194,094		260,058
100173649	APELDOORN	NLD.		10/29/2024	5.750	798,002		1,069,208
100173650	UTRECHT	NLD.		10/29/2024	4.650	1,621,955		3,381,562
100173651	HAARLEM	NLD.		10/29/2024	5.300	248,483		396,673
100173652	BRESKENS	NLD.		10/29/2024	4.570	135,163		196,783
100173653	DRACHTEN	NLD.		10/29/2024	6.000	43,793		52,432
100173654	DRACHTEN	NLD.		10/29/2024	6.000	656,892		786,485
100173655	LEEUWARDEN	NLD.		10/29/2024	4.560	206,243		263,394
100173656	LEEUWARDEN	NLD.		10/29/2024	4.560	12,720		16,245
100173657	S-GRAVENHAGE	NLD.		10/29/2024	5.650	495,237		688,741
100173658	LEEUWARDEN	NLD.		10/29/2024	5.850	145,976		180,412
100173659	LEEUWARDEN	NLD.		10/29/2024	5.850	4,866		6,014
100173660	ARNHEM	NLD.		10/29/2024	5.550	486,586		622,235
100173661	ARNHEM	NLD.		10/29/2024	5.550	193,553		247,511
100173662	ARNHEM	NLD.		10/29/2024	5.550	151,382		193,331
100173663	ARNHEM	NLD.		10/29/2024	5.550	56,228		71,809
100173664	BUSSUM	NLD.		10/29/2024	5.150	1,100,226		1,621,907
100173665	AMSTERDAM	NLD.		10/29/2024	5.050	950,466		1,315,340
100173666	GRONINGEN	NLD.		10/29/2024	5.450	30,006		35,926
100173667	GRONINGEN	NLD.		10/29/2024	5.450	450,092		538,888
100173668	ROTTERDAM	NLD.		10/29/2024	5.200	136,244		200,926
100173669	GRONINGEN	NLD.		10/29/2024	5.250	272,488		347,995
100173670	SLUISKIL	NLD.		10/29/2024	5.300	81,098		124,284
100173671	ENSCHEDE	NLD.		10/29/2024	5.100	3,440,166		4,707,259
100173672	ROERMOND	NLD.		10/29/2024	5.250	558,763		738,205
100173673	ROERMOND	NLD.		10/29/2024	5.250	64,473		85,177
100173674	ROTTERDAM	NLD.		10/29/2024	4.900	2,263,168		3,642,766
100173675	AMSTERDAM	NLD.		10/29/2024	4.900	829,197		1,504,851
100173676	AMSTERDAM	NLD.		10/29/2024	4.900	136,406		247,554
100173677	S-GRAVENHAGE	NLD.		10/29/2024	4.900	1,931,629		2,925,440
100173678	AALSMEER	NLD.		10/29/2024	5.750	844,051		1,010,721
100173679	AALSMEER	NLD.		10/29/2024	5.750	56,134		67,218
100173680	AMSTERDAM	NLD.		10/29/2024	5.350	1,405,694		1,837,099
100173681	LEEUWARDEN	NLD.		10/29/2024	5.600	117,592		140,791
100173682	LEEUWARDEN	NLD.		10/29/2024	5.600	7,839		9,386
100173683	SCHIEDAM	NLD.		10/29/2024	5.150	155,708		248,568
100173684	GRONINGEN	NLD.		10/29/2024	5.550	112,829		233,033
100173685	GRONINGEN	NLD.		10/29/2024	5.200	323,310		414,280
100173686	GRONINGEN	NLD.		10/29/2024	5.200	320,066		409,102
100173687	ARNHEM	NLD.		10/29/2024	5.150	135,163		284,818
100173688	AMSTRDAM	NLD.		10/29/2024	5.300	216,261		589,314
100173689	PALM DESERT	CA.		10/30/2024	7.125	466,176		710,000
100173690	LOS ANGELES	CA.		10/30/2024	7.125	1,359,318		1,670,000
100173691	PALM DESERT	CA.		10/30/2024	6.875	358,328		435,000
100173692	NUEVO	CA.		10/30/2024	7.500	442,852		540,000
100173693	MANTECA	CA.		10/30/2024	9.750	606,938		700,000
100173694	HOT SPRINGS	AR.		10/30/2024	7.750	249,634		305,000
100173695	POOLER	GA.		10/30/2024	7.875	534,380		647,000
100173696	MIAMI	FL.		10/30/2024	7.750	756,000		1,090,000
100173697	KISSIMMEE	FL.		10/30/2024	6.875	1,227,337		1,700,000
100173698	ROUND ROCK	TX.		10/30/2024	7.125	262,500		445,000
100173699	TAMPA	FL.		10/30/2024	7.250	312,156		380,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173700	DEERFIELD BEACH	FL		10/30/2024	7.500	376,930		507,000
100173701	SANGER	CA		10/30/2024	7.000	494,256		644,000
100173702	TAMPA	FL		10/30/2024	7.375	567,000		900,000
100173703	ST PETERSBURG	FL		10/30/2024	7.625	657,785		840,000
100173704	ST PETERSBURG	FL		10/30/2024	7.500	282,168		365,000
100173705	KIMBERLING CITY	MO		10/30/2024	6.500	1,127,166		1,650,000
100173706	MERRILLVILLE	IN		10/30/2024	7.375	244,386		354,000
100173711	PLYMOUTH	MN		10/30/2024	8.990	240,334		285,000
100173712	SUPERIOR	MT		10/30/2024	7.990	465,549		565,000
100173713	LUBBOCK	TX		10/30/2024	7.250	952,136		1,472,000
100173714	FAYETTE	ME		10/30/2024	7.500	558,591		790,000
100173715	INDIO	CA		10/30/2024	7.990	481,925		550,000
100173716	LAUDERHILL	FL		10/30/2024	8.250	80,091		105,000
100173717	DAYTONA BEACH	FL		10/30/2024	7.750	199,124		300,000
100173718	BRADENTON	FL		10/30/2024	8.750	290,514		350,000
100173719	BOCA RATON	FL		10/30/2024	7.750	351,540		428,000
100173720	LAVEEN	AZ		10/30/2024	7.875	262,500		626,000
100173721	REIDSVILLE	NC		10/30/2024	7.375	126,231		150,000
100173722	COLUMBIA	SC		10/30/2024	6.990	330,140		400,000
100173723	ENTERPRISE	UT		10/30/2024	8.875	358,209		383,000
100173724	OWASSO	OK		10/30/2024	7.625	770,986		991,000
100173725	FRANKLIN	MI		10/30/2024	7.625	757,836		1,045,000
100173726	COMMERCIAL POINT	OH		10/30/2024	7.250	431,234		520,000
100173727	REUNION	FL		10/30/2024	6.990	275,491		384,000
100173728	VERO BEACH	FL		10/30/2024	6.990	496,254		600,000
100173729	ABILENE	TX		10/30/2024	9.125	230,053		276,000
100173730	SALT LAKE CITY	UT		10/30/2024	6.625	223,674		295,000
100173731	MIAMI	FL		10/30/2024	7.250	388,962		525,000
100173732	MIAMI	FL		10/30/2024	7.990	691,362		1,150,000
100173733	VAIL	AZ		10/30/2024	8.875	382,359		458,000
100173734	ROSEBURG	OR		10/30/2024	7.375	207,472		262,500
100173735	KINGSVILLE	TX		10/30/2024	7.750	114,115		145,000
100173736	SEBRING	FL		10/30/2024	6.500	165,223		239,000
100173737	SAN DIEGO	CA		10/30/2024	7.250	639,764		1,010,000
100173738	BOYNTON BEACH	FL		10/30/2024	6.500	213,946		350,000
100173739	PORT ST LUCIE	FL		10/30/2024	7.250	252,000		353,000
100173740	VANCOUVER	WA		10/30/2024	8.125	403,200		480,000
100173741	WEST CHESTER	PA		10/30/2024	7.500	318,431		408,000
100173742	TRABUCO CANYON	CA		10/30/2024	8.500	1,395,214		2,050,000
100173743	LOS ANGELES	CA		10/30/2024	6.875	1,466,243		1,845,000
100173744	GLEN ALLEN	VA		10/30/2024	9.375	420,380		510,000
100173745	NORTH LIBERTY	IA		10/30/2024	10.375	189,608		353,000
100173746	FORT WALTON BEACH	FL		10/30/2024	7.375	719,403		870,000
100173747	LYNCHBURG	VA		10/30/2024	6.750	186,140		313,000
100173748	LIVERMORE	CA		10/30/2024	10.250	978,519		1,050,000
100173749	MARGATE	FL		10/30/2024	7.500	257,769		500,000
100173750	SPRING CREEK	NV		10/30/2024	6.750	251,160		345,000
100173751	NASHVILLE	TN		10/30/2024	7.125	640,665		801,000
100173752	PHILADELPHIA	PA		10/30/2024	7.750	203,908		300,000
100173753	VINTON	VA		10/30/2024	6.625	200,546		265,000
100173754	EDINBURG	TX		10/30/2024	9.990	332,682		344,000
100173755	LAKE WORTH BEACH	FL		10/30/2024	7.500	433,187		565,000
100173756	COLUMBUS	GA		10/30/2024	6.750	129,029		176,000
100173757	SAINT AUGUSTINE	FL		10/30/2024	7.500	465,167		930,000
100173758	HIALEAH	FL		10/30/2024	6.625	183,388		322,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173759	GILBERT	AZ		10/30/2024	8.990	756,005		905,000
100173760	CHICAGO	IL		10/30/2024	8.125	121,191		155,000
100173761	HOLLY LAKE RANCH	TX		10/30/2024	7.625	173,677		245,000
100173762	LAFAYETTE	LA		10/30/2024	7.250	212,869		260,000
100173763	BROADWAY	NC		10/30/2024	7.990	184,042		338,000
100173764	EASTVALE	CA		10/30/2024	7.375	726,129		885,000
100173765	HANOVER	MD		10/30/2024	7.125	530,045		685,000
100173766	STEAMBOAT SPRINGS	CO		10/30/2024	7.250	604,560		1,000,000
100173767	MERRITT ISLAND	FL		10/30/2024	6.750	297,853		374,000
100173768	CELINA	TX		10/30/2024	7.250	551,563		735,000
100173769	LANCASTER	PA		10/30/2024	6.990	660,463		800,000
100173770	BRENTWOOD	TN		10/30/2024	6.990	425,926		650,000
100173771	MADISON	AL		10/30/2024	8.250	277,200		355,000
100173772	PAINTER	VA		10/30/2024	6.750	143,456		262,000
100173773	SEASIDE HEIGHTS	NJ		10/30/2024	7.625	754,602		960,000
100173774	TAMPA	FL		10/30/2024	8.625	608,922		787,000
100173775	PLYMOUTH	MN		10/30/2024	7.250	743,455		1,025,000
100173776	LOS ANGELES	CA		10/30/2024	7.250	705,321		850,000
100173777	TULSA	OK		10/30/2024	7.125	157,086		191,000
100173778	WEST COVINA	CA		10/30/2024	7.125	735,941		890,000
100173779	CARMEL	IN		10/30/2024	6.875	1,310,232		1,810,000
100173780	MYRTLE BEACH	SC		10/30/2024	8.375	119,474		155,000
100173781	COBB	CA		10/30/2024	6.990	186,977		230,000
100173782	REUNION	FL		10/30/2024	7.625	520,966		1,315,000
100173783	MICHIGAN CENTER	MI		10/30/2024	7.250	118,100		188,000
100173784	ANTIOCH	CA		10/30/2024	7.750	523,357		630,000
100173785	BRUNSWICK	OH		10/30/2024	8.375	119,447		155,500
100173786	SHELTON	CT		10/30/2024	8.990	424,200		544,000
100173787	PRINCETON JUNCTION	NJ		10/30/2024	6.875	1,101,920		1,495,000
100173788	UNION CITY	CA		10/30/2024	6.990	1,393,869		1,800,000
100173789	MADERA	CA		10/30/2024	8.990	297,249		340,000
100173790	SAN ANTONIO	TX		10/30/2024	6.990	927,194		1,125,000
100173791	PHOENIX	AZ		10/30/2024	8.250	250,731		332,000
100173792	HOUSTON	TX		10/30/2024	8.875	247,923		315,000
100173793	CONYERS	GA		10/30/2024	8.125	220,080		272,000
100173794	AURORA	CO		10/30/2024	8.875	387,734		519,700
100173795	BAKERSFIELD	CA		10/30/2024	7.875	242,100		300,000
100173796	CHICAGO	IL		10/30/2024	8.250	277,171		362,000
100173797	GLEN ROSE	TX		10/30/2024	7.250	286,850		360,000
100173798	ARMUCHEE	GA		10/30/2024	6.500	163,460		220,000
100173799	PENN HILLS	PA		10/30/2024	8.125	100,850		122,000
100173800	FORT MYERS	FL		10/30/2024	7.500	290,561		540,000
100173801	MIAMI	FL		10/30/2024	7.375	433,765		700,000
100173802	SPRING	TX		10/30/2024	7.375	887,488		1,410,000
100173803	VENUS	TX		10/30/2024	8.375	287,219		405,000
100173804	CORTLANDT MANOR	NY		10/30/2024	7.000	317,218		610,000
100173805	SUMMERVILLE	SC		10/31/2024	7.375	256,202		355,000
100173806	LONGVIEW	WA		10/31/2024	9.375	348,288		425,000
100173807	SANIBEL	FL		10/31/2024	7.375	4,961,304		7,600,000
100173808	PFLUGERVILLE	TX		10/31/2024	7.875	458,739		565,000
100173809	WEST HAVEN	UT		10/31/2024	9.500	807,443		995,000
100173810	PHILADELPHIA	PA		10/31/2024	8.625	198,625		480,000
100173811	MIAMI	FL		10/31/2024	7.990	873,217		1,100,000
100173812	SAINT LOUIS	MO		10/31/2024	7.875	320,971		415,000
100173813	TAMPA	FL		10/31/2024	8.375	2,511,536		2,900,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173814	PLANO	TX		10/31/2024	7.750	423,020		511,000
100173815	NOVATO	CA		10/31/2024	7.500	680,768		845,000
100173816	MASSAPEQUA	NY		10/31/2024	8.250	1,289,664		1,400,000
100173817	CAMAS	WA		10/31/2024	7.875	768,992		1,000,000
100173818	HAMBURG	NJ		10/31/2024	7.875	173,834		260,000
100173819	KELLER	TX		10/31/2024	7.750	524,719		750,000
100173820	PUNTA GORDA	FL		10/31/2024	7.875	472,213		570,000
100173821	ALAMO	CA		10/31/2024	7.875	2,730,000		4,000,000
100173822	RYE	NY		10/31/2024	7.375	1,212,571		2,050,000
100173823	FORT MYERS	FL		10/31/2024	7.750	136,404		242,000
100173824	GLENDALE	CA		10/31/2024	7.125	1,516,496		1,832,000
100173825	COLUSA	CA		10/31/2024	7.875	399,000		545,000
100173826	VALLEY COTTAGE	NY		10/31/2024	6.875	442,820		540,000
100173827	EASTHAMPTON	MA		10/31/2024	8.125	255,193		325,000
100173828	MIAMI	FL		10/31/2024	7.750	424,950		540,000
100173830	PONTIAC	MI		10/31/2024	7.125	111,487		143,000
100173831	SALINAS	CA		10/31/2024	8.500	562,800		705,000
100173832	NEWPORT NEWS	VA		10/31/2024	8.000	112,275		210,200
100173833	MEMPHIS	TN		10/31/2024	7.125	103,669		132,000
100173834	MIAMI	FL		10/31/2024	7.750	393,472		500,000
100173835	ASTORIA	NY		10/31/2024	6.750	734,733		902,750
100173836	CUMBERLAND	MD		10/31/2024	7.000	88,956		125,000
100173837	MEMPHIS	TN		10/31/2024	7.000	77,325		100,000
100173839	WANTAGH	NY		10/31/2024	6.750	412,714		800,000
100173840	AKRON	OH		10/31/2024	7.125	113,028		164,000
100173841	CHICAGO	IL		10/31/2024	7.000	483,537		965,000
100173842	CLEVELAND	OH		10/31/2024	7.875	136,749		204,000
100173843	CHICAGO	IL		10/31/2024	7.250	404,220		720,000
100173844	DUCK	NC		10/31/2024	7.250	724,263		915,000
100173845	ABILENE	TX		10/31/2024	7.750	339,806		431,500
100173846	SICKLERVILLE	NJ		10/31/2024	6.750	141,460		200,000
100173847	WASHINGTON TOWNSHIP	NJ		10/31/2024	6.625	125,428		295,000
100173848	CAMBRIDGE	MA		10/31/2024	7.000	2,011,765		3,850,000
100173849	HARDEEVILLE	SC		10/31/2024	7.875	420,150		515,000
100173850	REHOBOTH BEACH	DE		10/31/2024	7.625	506,743		624,000
100173851	PARK RIDGE	IL		10/31/2024	7.125	1,350,763		1,675,000
100173852	NEWPORT BEACH	CA		10/31/2024	7.375	2,055,296		3,000,000
100173853	LIBERTYVILLE	IL		10/31/2024	7.875	360,701		647,000
100173854	WINTERVILLE	NC		10/31/2024	7.500	214,041		257,000
100173855	PALM SPRINGS	FL		10/31/2024	7.250	464,698		569,000
100173856	BREMERTON	WA		10/31/2024	8.500	467,614		535,000
100173857	MIDWEST CITY	OK		10/31/2024	7.125	124,224		169,700
100173858	BELLEVUE	WA		10/31/2024	7.625	1,653,141		1,980,000
100173859	FAIRFAX	CA		10/31/2024	7.125	747,439		940,000
100173860	TROUTMAN	NC		10/31/2024	7.875	367,268		440,000
100173861	MIAMI	FL		10/31/2024	6.625	412,133		667,000
100173862	LEAGUE CITY	TX		10/31/2024	6.875	169,245		340,000
100173863	EAU CLAIRE	WI		10/31/2024	7.500	305,606		365,000
100173864	MARIETTA	GA		10/31/2024	7.125	210,000		310,000
100173866	AURORA	IL		10/31/2024	7.375	174,825		222,000
100173867	SOUTH PASADENA	CA		10/31/2024	7.375	1,254,516		2,400,000
100173868	DENVER	CO		10/31/2024	6.500	379,235		445,000
100173869	JACKSONVILLE	FL		10/31/2024	7.000	105,000		170,000
100173870	GARLAND	TX		10/31/2024	7.375	236,070		300,000
100173871	WASHINGTON	DC		10/31/2024	7.875	379,492		465,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173872	GLENDALE	NY		10/31/2024	7.750	786,944		1,265,000
100173873	ROSWELL	GA		10/31/2024	7.125	162,927		282,000
100173874	SAN FRANCISCO	CA		10/31/2024	8.375	2,585,422		3,350,000
100173875	PARKER CITY	IN		10/31/2024	7.750	102,303		130,000
100173876	PARKER CITY	IN		10/31/2024	7.750	101,516		129,000
100173877	BERWYN	PA		10/31/2024	7.875	389,521		505,000
100173878	YUMA	AZ		10/31/2024	7.875	385,609		490,000
100173879	PEORIA	AZ		10/31/2024	7.500	330,865		466,000
100173880	TYBEE ISLAND	GA		10/31/2024	8.250	888,324		1,150,000
100173881	KISSIMMEE	FL		10/31/2024	8.250	321,308		383,000
100173883	SNELLVILLE	GA		10/31/2024	6.750	500,783		720,000
100173884	PITTSBURGH	PA		10/31/2024	7.375	78,750		100,000
100173885	WARWICK	RI		10/31/2024	7.500	197,516		251,000
100173886	KANSAS CITY	MO		10/31/2024	6.875	106,200		169,000
100173887	SPRING HILL	FL		10/31/2024	7.375	178,763		227,000
100173888	DETROIT	MI		10/31/2024	7.375	127,705		165,000
100173889	CHESAPEAKE	VA		10/31/2024	7.375	147,429		183,000
100173890	NORFOLK	VA		10/31/2024	7.250	204,750		260,000
100173891	SNELLVILLE	GA		10/31/2024	6.750	508,472		768,400
100173892	BARTOW	FL		10/31/2024	7.125	127,658		165,000
100173893	ROME	GA		10/31/2024	7.875	137,813		175,000
100173894	SNELLVILLE	GA		10/31/2024	6.750	508,190		764,400
100173895	CINCINNATI	OH		10/31/2024	7.125	118,373		174,000
100173896	TAMPA	FL		10/31/2024	7.375	244,125		310,000
100173897	COCOA	FL		10/31/2024	7.125	208,937		290,000
100173903	VISALIA	CA		10/31/2024	7.250	191,100		260,000
100173904	CHESTER	PA		10/31/2024	7.000	78,830		102,000
100173905	WOODSTOCK	GA		10/31/2024	7.000	389,813		675,000
100173906	TEXARKANA	TX		10/31/2024	7.000	130,417		180,000
100173907	DETROIT	MI		10/31/2024	7.000	120,633		155,000
100173908	MEMPHIS	TN		10/31/2024	7.375	129,150		164,000
100173909	COLUMBIA	TN		10/31/2024	6.375	154,548		253,000
100173911	FREDERICK	MD		10/31/2024	7.375	400,104		510,000
100173912	COLUMBUS	OH		10/31/2024	7.750	122,063		155,000
100173913	INDIAN HEAD	MD		10/31/2024	6.750	202,290		342,000
100173914	PHILADELPHIA	PA		10/31/2024	7.375	155,575		200,000
100173916	CAPE MAY	NJ		10/31/2024	6.750	450,053		745,000
100173917	CLEVELAND	TN		10/31/2024	7.000	128,622		165,000
100173918	NORTH LAS VEGAS	NV		10/31/2024	7.875	260,925		355,000
100173919	DETROIT	MI		10/31/2024	7.250	128,572		165,000
100173920	COLUMBUS	GA		10/31/2024	7.125	155,287		198,000
100173921	VIRGINIA BEACH	VA		10/31/2024	6.750	195,617		255,000
100173922	COLUMBUS	GA		10/31/2024	7.500	105,891		135,000
100173923	COLUMBIA	MO		10/31/2024	6.875	133,986		195,000
100173924	ST LOUIS	MO		10/31/2024	7.375	90,563		115,000
100173925	WOODSTOCK	GA		10/31/2024	7.000	372,488		645,000
100173926	PORT REPUBLIC	MD		10/31/2024	7.250	466,941		645,000
100173927	LANCASTER	PA		10/31/2024	7.750	179,550		228,000
100173928	SEATTLE	WA		10/31/2024	8.000	1,125,820		1,310,000
100173929	KANSAS CITY	KS		10/31/2024	7.250	133,875		170,000
100173930	WESTON	FL		10/31/2024	7.500	782,253		1,000,000
100173931	WALDEN	NY		10/31/2024	6.625	282,518		425,000
100173932	MOUNT HOLLY	NJ		10/31/2024	6.625	151,793		200,000
100173933	NEWCASTLE	WA		10/31/2024	7.875	653,484		800,000
100173934	ST LOUIS	MO		10/31/2024	6.500	104,816		139,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100173935	MEMPHIS	TN		10/31/2024	7.000	138,768		178,000
100173936	MEMPHIS	TN		10/31/2024	7.000	114,589		147,000
100173937	JERSEY CITY	NJ		10/31/2024	6.750	654,504		865,000
100173939	ORANGE BEACH	AL		10/31/2024	7.750	645,175		775,000
100173940	JACKSONVILLE	FL		10/31/2024	7.625	593,054		710,000
100173941	AUSTELL	GA		10/31/2024	7.875	184,800		222,000
100173942	LOS ANGELES	CA		10/31/2024	8.250	1,433,152		2,500,000
100173943	BALTIMORE	MD		10/31/2024	7.250	166,593		227,000
100173944	EUCLID	OH		10/31/2024	7.375	94,151		120,000
100173945	OCALA	FL		10/31/2024	7.625	191,100		260,000
100173946	ANNAPOLIS	MD		10/31/2024	7.875	448,735		539,000
100173947	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024	6.875	268,936		351,000
100173948	VINTON	VA		10/31/2024	8.375	247,800		300,000
100173949	MILPITAS	CA		10/31/2024	6.875	1,107,919		1,600,000
100173950	WARREN	MI		10/31/2024	7.250	94,474		120,000
100173951	NICEVILLE	FL		10/31/2024	7.875	194,546		257,000
100173952	MIDWEST CITY	OK		10/31/2024	7.125	131,595		180,000
100173954	JACKSONVILLE	FL		10/31/2024	7.000	116,601		150,000
100173955	SILVERTHORNE	CO		10/31/2024	7.875	345,526		425,000
100173956	MARGATE	FL		10/31/2024	7.000	117,256		151,000
100173958	FORNEY	TX		10/31/2024	8.250	481,244		543,000
100173959	DETROIT	MI		10/31/2024	7.500	102,336		175,000
100173960	TUCSON	AZ		10/31/2024	8.625	834,276		940,000
100173961	BOERNE	TX		10/31/2024	8.375	614,918		846,000
100173963	BATTLE CREEK	MI		10/31/2024	8.125	93,975		123,000
100173964	FERGUSON	MO		10/31/2024	7.250	95,184		121,000
100173965	FORT WALTON BEACH	FL		10/31/2024	8.000	257,145		495,000
100173966	SPARTANBURG	SC		10/31/2024	6.625	207,761		315,000
100173967	FERGUSON	MO		10/31/2024	8.000	94,080		130,000
100173969	SCOTTSDALE	AZ		10/31/2024	7.875	1,027,945		1,256,000
100173970	SEAL BEACH	CA		10/31/2024	8.000	1,181,177		1,425,000
100173971	HICKSVILLE	NY		10/31/2024	7.250	314,760		600,000
100173972	COMMERCE CITY	CO		10/31/2024	8.500	608,589		735,000
100173973	INGLEWOOD	CA		10/31/2024	8.125	952,148		1,135,000
100173974	LUMBERTON	NC		10/31/2024	8.250	410,918		500,000
100173975	HOUSTON	TX		10/31/2024	7.875	348,600		415,000
100173976	PLANTATION	FL		10/31/2024	7.750	208,540		284,000
100173977	HALLANDALE BEACH	FL		10/31/2024	7.750	419,409		670,000
100173978	LAKELAND	FL		10/31/2024	8.375	237,805		285,000
100173979	HAMMOND	IN		10/31/2024	8.375	250,932		310,000
100173981	ROSEVILLE	CA		10/31/2024	8.125	899,990		1,150,000
100173983	ABILENE	TX		10/31/2024	7.875	335,370		400,000
100173984	CUMMING	GA		10/31/2024	7.250	1,147,756		1,386,000
100173985	ALPHARETTA	GA		10/31/2024	6.500	1,104,761		1,550,000
100173986	MOGAHEYSVILLE	VA		10/31/2024	7.750	490,787		606,000
100173987	PENSACOLA	FL		10/31/2024	7.500	496,766		650,000
100173988	PENSACOLA BEACH	FL		10/31/2024	8.000	396,449		485,000
100173989	WRIGHTSVILLE BEACH	NC		10/31/2024	7.250	1,143,258		1,492,000
100173990	CAMBRIDGE	MA		10/31/2024	7.875	875,280		1,042,000
100173993	LITTLETON	CO		10/31/2024	6.500	908,655		1,555,000
100173995	STAR	ID		10/31/2024	7.875	319,630		435,000
100173996	WOODLAND HILLS	CA		10/31/2024	7.750	776,893		970,000
100173997	PEACHTREE CORNERS	GA		10/31/2024	9.125	597,762		740,000
100173998	HOLLY HILL	FL		10/31/2024	8.250	745,025		910,000
100173999	CANYON LAKE	CA		10/31/2024	8.000	598,500		760,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174000	FEDERAL WAY	WA		10/31/2024	8.000	636,686		808,000
100174001	ATLANTA	GA		10/31/2024	8.375	219,713		279,000
100174002	FAIRFIELD TOWNSHIP	OH		10/31/2024	7.750	365,142		435,000
100174003	BREMERTON	WA		10/31/2024	8.000	372,598		450,000
100174005	SAN DIEGO	CA		10/31/2024	7.875	1,481,025		2,170,000
100174006	PRINCETON	NJ		10/31/2024	6.625	2,121,484		2,700,000
100174008	ABILENE	TX		10/31/2024	7.500	329,546		400,000
100174009	FORT MYERS	FL		10/31/2024	7.875	393,715		470,000
100174010	JACKSONVILLE	FL		10/31/2024	7.000	81,428		141,000
100174011	DOUBLE OAK	TX		10/31/2024	7.750	738,678		930,000
100174012	RIVERSIDE	CA		10/31/2024	8.125	1,352,090		1,616,000
100174013	LIVERMORE	CA		10/31/2024	8.250	1,225,606		1,510,000
100174014	HONOLULU	HI		10/31/2024	8.250	683,501		836,000
100174015	NEW PORT RICHEY	FL		10/31/2024	7.875	529,200		638,000
100174016	BUDA	TX		10/31/2024	7.875	503,916		600,000
100174017	ATKINSON	NH		10/31/2024	7.875	334,978		425,000
100174018	MOLINE	IL		10/31/2024	6.875	78,315		160,000
100174019	STEAMBOAT SPRINGS	CO		10/31/2024	7.750	1,088,068		1,700,000
100174020	BOYNTON BEACH	FL		10/31/2024	7.750	433,082		635,000
100174021	SAN ANSELMO	CA		10/31/2024	6.875	1,496,704		2,500,000
100174022	BROOKLYN	NY		10/31/2024	7.375	373,736		516,000
100174023	SHERMAN OAKS	CA		10/31/2024	7.500	806,616		1,542,000
100174024	CINCINNATI	OH		10/31/2024	7.750	592,733		740,000
100174025	LAS VEGAS	NV		10/31/2024	7.500	1,021,805		1,250,000
100174026	MIAMI	FL		10/31/2024	8.500	597,164		775,000
100174027	HOUSTON	TX		10/31/2024	8.250	321,095		386,000
100174028	POUGHKEEPSIE	NY		10/31/2024	7.875	255,846		308,000
100174029	WALNUT	CA		10/31/2024	8.250	749,739		955,000
100174030	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024	7.375	103,740		152,000
100174031	GREELEY	CO		10/31/2024	8.000	329,343		410,000
100174032	HUNTINGDON VALLEY	PA		10/31/2024	7.500	394,468		510,000
100174033	SUN CITY CENTER	FL		10/31/2024	7.500	113,870		230,000
100174034	SAUSALITO	CA		10/31/2024	7.750	1,167,007		1,500,000
100174035	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024	7.375	97,020		154,000
100174036	VIRGINIA BEACH	VA		10/31/2024	8.000	998,199		1,160,000
100174037	SHORT HILLS	NJ		10/31/2024	8.000	1,521,052		1,855,000
100174038	SANTA BARBARA	CA		10/31/2024	7.625	2,371,625		2,950,000
100174039	SAN MATEO	CA		10/31/2024	7.125	1,406,901		2,800,000
100174040	JERSEY CITY	NJ		10/31/2024	7.875	310,597		515,000
100174041	WILSON	NC		10/31/2024	8.750	170,237		194,000
100174042	DEERFIELD BEACH	FL		10/31/2024	7.875	143,620		182,500
100174043	AKRON	OH		10/31/2024	7.750	79,954		101,000
100174044	SAINT AUGUSTINE	FL		10/31/2024	9.625	203,824		270,000
100174045	ST. LOUIS	MO		10/31/2024	8.375	87,358		111,000
100174046	TRENTON	NJ		10/31/2024	8.750	198,764		230,000
100174048	MODESTO	CA		10/31/2024	7.750	222,246		520,000
100174049	FT LAUDERDALE	FL		10/31/2024	8.250	503,355		600,000
100174050	CLOVER	SC		10/31/2024	7.250	78,598		290,000
100174051	ISSAQUAH	WA		10/31/2024	7.375	1,153,711		1,350,000
100174052	TOMS RIVER	NJ		10/31/2024	7.875	524,610		1,150,000
100174053	CHICAGO	IL		10/31/2024	8.500	958,603		1,185,000
100174054	SAINT PETERS	MO		10/31/2024	7.500	300,037		365,000
100174055	OAKLAND	CA		10/31/2024	7.625	1,377,474		1,700,000
100174056	CHICAGO	IL		10/31/2024	8.000	297,287		365,000
100174057	LAKEWOOD	WA		10/31/2024	8.375	831,154		1,028,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174058	BOYNTON BEACH	FL		10/31/2024	7.375	136,797		175,000
100174059	RED OAK	TX		10/31/2024	7.500	597,971		725,000
100174060	MAKAWAO	HI		10/31/2024	7.500	996,104		1,325,000
100174061	FAIRFIELD	AL		10/31/2024	7.625	84,738		107,000
100174063	MYRTLE BEACH	SC		10/31/2024	8.500	195,617		255,000
100174064	LOS ANGELES	CA		10/31/2024	8.375	787,011		1,075,000
100174065	GULF SHORES	AL		10/31/2024	8.125	199,935		265,000
100174066	FALLS CHURCH	VA		10/31/2024	8.375	1,291,953		1,612,000
100174067	OCEAN CITY	NJ		10/31/2024	7.125	702,405		990,000
100174068	SUGAR LAND	TX		10/31/2024	9.250	304,023		611,000
100174069	TYBEE ISLAND	GA		10/31/2024	7.250	709,950		1,100,000
100174070	MEMPHIS	TN		10/31/2024	7.375	102,375		130,000
100174071	FRANKLIN	TN		10/31/2024	7.875	537,841		690,000
100174072	SOUTH BEND	IN		10/31/2024	7.125	93,932		139,000
100174073	BISHOP	TX		10/31/2024	7.375	87,465		119,000
100174074	ATLANTA	GA		10/31/2024	7.500	437,832		642,000
100174075	ST. LOUIS	MO		10/31/2024	7.625	101,997		131,000
100174076	PINELLAS PARK	FL		10/31/2024	9.125	262,937		308,000
100174077	SEATTLE	WA		10/31/2024	8.500	520,167		650,000
100174078	COMPTON	CA		10/31/2024	7.875	554,018		770,000
100174079	KALAMAZOO	MI		10/31/2024	7.625	82,688		105,000
100174080	PASADENA	CA		10/31/2024	6.875	1,254,892		1,550,000
100174082	SEA GIRT	NJ		10/31/2024	8.750	2,589,384		3,600,000
100174083	TALENT	OR		10/31/2024	7.500	242,385		370,000
100174084	NORRIDGE	IL		10/31/2024	7.875	287,922		365,000
100174085	FAYETTEVILLE	NC		10/31/2024	7.500	81,113		103,000
100174086	AKRON	OH		10/31/2024	7.500	91,350		133,000
100174087	ORANGE BEACH	AL		10/31/2024	7.875	1,494,640		1,955,000
100174088	MEMPHIS	TN		10/31/2024	7.375	102,375		150,000
100174089	WOODLAND HILLS	CA		10/31/2024	7.875	866,413		990,000
100174090	EAST WENATCHEE	WA		10/31/2024	9.125	567,852		679,000
100174091	INLET BEACH	FL		10/31/2024	7.990	1,406,532		1,950,000
100174092	TAYLOR	MI		10/31/2024	8.375	108,360		129,000
100174093	KANSAS CITY	MO		10/31/2024	7.500	87,990		120,000
100174094	YORBA LINDA	CA		10/31/2024	8.125	2,159,014		3,100,000
100174095	SAINT MICHAELS	MD		10/31/2024	8.500	1,188,661		1,440,000
100174096	SAN DIEGO	CA		10/31/2024	8.375	2,737,668		3,550,000
100174097	ORANGE BEACH	AL		10/31/2024	8.000	314,652		585,000
100174098	LINCOLN PARK	MI		10/31/2024	8.125	90,563		115,000
100174099	BRIDGEWATER	MA		10/31/2024	8.125	156,000		205,000
100174100	BRYAN	TX		10/31/2024	7.875	288,027		366,000
100174101	ORANGE BEACH	AL		10/31/2024	7.500	616,202		865,000
100174102	HOUSTON	TX		10/31/2024	7.625	86,499		166,000
100174103	MILTON	GA		10/31/2024	8.375	1,408,749		1,800,000
100174104	NAPLES	FL		10/31/2024	8.500	709,370		880,000
100174105	DETROIT	MI		10/31/2024	7.250	98,963		160,000
100174106	LAWRENCEVILLE	GA		10/31/2024	7.750	157,389		345,000
100174107	MAPLE VALLEY	WA		10/31/2024	8.000	464,622		620,000
100174108	BOCA RATON	FL		10/31/2024	8.500	1,176,448		1,420,000
100174109	CUMMING	GA		10/31/2024	7.750	325,270		460,000
100174110	DOWNEY	CA		10/31/2024	8.125	1,494,262		1,740,000
100174111	MONTGOMERY	AL		10/31/2024	7.375	96,075		122,000
100174112	INKSTER	MI		10/31/2024	8.625	98,438		125,000
100174113	MCALLEN	TX		10/31/2024	8.500	323,204		440,000
100174114	SAN JOSE	CA		10/31/2024	8.250	1,039,926		1,560,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174115	ABILENE	TX		10/31/2024	7.625	92,925		118,000
100174116	LILBURN	GA		10/31/2024	7.875	378,000		455,000
100174117	MONROEVILLE	PA		10/31/2024	7.500	100,406		128,000
100174119	SOUTH LEBANON	OH		10/31/2024	7.750	419,704		500,000
100174120	SANTA ROSA BEACH	FL		10/31/2024	7.875	1,075,012		1,175,000
100174121	MINNEAPOLIS	MN		10/31/2024	8.250	129,606		167,000
100174122	SAN RAMON	CA		10/31/2024	7.625	1,478,446		1,900,000
100174123	NOBLESVILLE	IN		10/31/2024	8.250	566,865		670,000
100174124	WATSONVILLE	CA		10/31/2024	7.625	552,713		680,000
100174125	CLOVIS	CA		10/31/2024	8.625	827,048		1,097,000
100174126	PRATTVILLE	AL		10/31/2024	8.375	125,160		149,000
100174127	LOUISVILLE	KY		10/31/2024	7.875	90,563		115,000
100174128	DUARTE	CA		10/31/2024	8.625	696,329		795,000
100174129	BENTON HARBOR	MI		10/31/2024	8.625	250,497		300,000
100174130	ORANGE	CA		10/31/2024	9.125	1,072,237		1,285,000
100174131	LORAIN	OH		10/31/2024	7.625	85,260		116,000
100174132	CUERO	TX		10/31/2024	9.000	85,006		110,000
100174133	FORT PIERCE	FL		10/31/2024	9.625	255,829		305,000
100174134	DALLAS	TX		10/31/2024	9.125	213,223		275,000
100174135	MODESTO	CA		10/31/2024	8.750	282,927		330,000
100174136	VIRGINIA BEACH	VA		10/31/2024	8.500	1,531,222		2,100,000
100174137	TURLOCK	CA		10/31/2024	8.875	549,364		630,000
100174138	BELLEVUE	WA		10/31/2024	7.625	1,969,902		2,600,000
100174139	FORT MYERS	FL		10/31/2024	8.750	223,175		285,000
100174140	TAMARAC	FL		10/31/2024	8.250	205,186		275,000
100174141	PALO ALTO	CA		10/31/2024	8.750	1,983,359		2,400,000
100174142	FREDERICKSBURG	VA		10/31/2024	7.500	280,887		354,000
100174143	PERRY	GA		10/31/2024	7.125	83,633		134,000
100174144	YOUNGSTOWN	OH		10/31/2024	7.500	79,538		101,000
100174145	NAPLES	FL		10/31/2024	7.750	507,009		675,000
100174146	MEMPHIS	TN		10/31/2024	7.375	103,058		151,000
100174147	AUSTIN	TX		10/31/2024	7.625	430,893		520,000
100174148	OCEAN CITY	MD		10/31/2024	7.750	370,370		485,000
100174149	FORTUNA	CA		10/31/2024	8.750	460,599		550,000
100174150	HOUSTON	TX		10/31/2024	7.625	99,786		175,000
100174153	LAKEWOOD	OH		10/31/2024	8.375	176,768		245,000
100174154	IMMOKALEE	FL		10/31/2024	8.375	279,089		330,000
100174155	HAMPSTEAD	NC		10/31/2024	7.875	446,646		637,000
100174157	THOUSAND OAKS	CA		10/31/2024	7.125	319,480		1,245,000
100174160	MARSHFIELD	MA		10/31/2024	9.500	469,463		560,000
100174161	ST. LOUIS	MO		10/31/2024	8.250	93,074		114,000
100174162	CHICAGO	IL		10/31/2024	8.750	136,022		163,000
100174163	SANTA BARBARA	CA		10/31/2024	7.125	1,423,830		4,250,000
100174164	PLYMOUTH	MA		10/31/2024	7.750	762,107		925,000
100174165	RIVERVIEW	FL		10/31/2024	8.625	444,406		536,000
100174166	GULF SHORES	AL		10/31/2024	8.125	1,243,676		1,520,000
100174167	WASHOUGAL	WA		10/31/2024	9.375	554,392		675,000
100174169	CLEVELAND HEIGHTS	OH		10/31/2024	7.625	91,399		116,000
100174170	WOODWAY	WA		10/31/2024	7.875	708,292		1,625,000
100174171	BRANCHBURG	NJ		10/31/2024	8.250	471,895		1,280,000
100174172	DETROIT	MI		10/31/2024	8.375	79,882		101,500
100174173	BISHOP	TX		10/31/2024	7.625	101,776		137,000
100174174	RED OAK	TX		10/31/2024	9.875	319,878		361,000
100174175	NORTH CHARLESTON	SC		10/31/2024	8.250	1,006,710		1,200,000
100174176	TAYLOR	MI		10/31/2024	8.500	94,490		140,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174177	KENMORE	WA		10/31/2024	7.375	1,147,069		1,425,000
100174178	GREENSBORO	NC		10/31/2024	6.875	249,307		299,500
100174179	MEMPHIS	TN		10/31/2024	7.500	97,903		125,000
100174180	FLORENCE	AL		10/31/2024	8.500	695,029		835,000
100174181	MERCED	CA		10/31/2024	8.375	596,786		682,000
100174182	MEMPHIS	TN		10/31/2024	8.000	84,178		105,000
100174183	MELBOURNE	FL		10/31/2024	8.375	210,988		280,000
100174184	GREENVILLE	SC		10/31/2024	7.625	710,645		935,000
100174185	STAR	ID		10/31/2024	7.625	360,808		441,000
100174186	IRVINE	CA		10/31/2024	7.990	530,233		700,000
100174187	SACRAMENTO	CA		10/31/2024	7.990	229,573		280,000
100174188	DRIGGS	ID		10/31/2024	7.500	427,420		580,000
100174189	PAYSON	AZ		10/31/2024	7.375	466,462		620,000
100174190	TEMPE	AZ		10/31/2024	7.990	332,352		435,000
100174191	THE VILLAGES	FL		10/31/2024	7.990	529,002		653,000
100174192	PARKS	AZ		10/31/2024	7.500	374,782		495,000
100174193	SAINT PETERSBURG	FL		10/31/2024	7.990	315,743		390,000
100174194	BEECH MOUNTAIN	NC		10/31/2024	7.375	306,693		400,000
100174195	RUNNING SPRINGS	CA		10/31/2024	7.990	320,014		500,000
100174196	REUNION	FL		10/31/2024	7.500	254,727		330,000
100174197	ROSSFORD	OH		10/31/2024	7.875	315,087		387,600
100174198	PALM BAY	FL		10/31/2024	7.875	304,460		380,000
100174199	GUALALA	CA		10/31/2024	7.875	384,240		560,000
100174200	AUBURN	PA		10/31/2024	7.500	221,752		271,700
100174201	CAPE CHARLES	VA		10/31/2024	7.875	369,330		490,000
100174202	LEAVENWORTH	WA		10/31/2024	8.125	512,975		675,000
100174203	SUMMERFIELD	NC		10/31/2024	7.875	228,242		277,000
100174204	FLAGSTAFF	AZ		10/31/2024	8.125	255,762		536,000
100174205	THE COLONY	TX		10/31/2024	6.990	357,393		440,000
100174206	PALM DESERT	CA		10/31/2024	7.375	583,394		772,500
100174207	SANTA ROSA BEACH	FL		10/31/2024	7.250	513,670		672,000
100174208	DAVENPORT	FL		10/31/2024	7.500	474,104		511,000
100174209	LOS ANGELES	CA		10/31/2024	7.875	579,986		714,500
100174210	GROVELAND	CA		10/31/2024	7.990	286,585		345,000
100174211	POMPANO BEACH	FL		10/31/2024	7.500	252,564		345,000
100174212	LEXINGTON	NC		10/31/2024	7.625	620,950		817,000
100174213	ROCKAWAY BEACH	OR		10/31/2024	6.625	302,930		400,000
100174214	KEMAH	TX		10/31/2024	7.625	537,799		660,000
100174215	SOUTH BEND	IN		10/31/2024	7.500	221,223		270,000
100174216	HUNTINGTON BEACH	CA		10/31/2024	7.990	739,582		1,000,000
100174217	CRESTLINE	CA		10/31/2024	7.990	274,338		335,000
100174218	REHOBOTH BEACH	DE		10/31/2024	7.990	611,468		800,000
100174219	SAN DIEGO	CA		10/31/2024	7.375	735,779		1,200,000
100174220	SOUTH LAKE TAHOE	CA		10/31/2024	7.990	497,589		655,000
100174221	BLAIRSVILLE	GA		10/31/2024	6.875	273,170		368,000
100174222	SPRING	TX		10/31/2024	7.990	368,772		444,460
100174223	SAN DIEGO	CA		10/31/2024	6.990	350,095		460,000
100174224	RALEIGH	NC		10/31/2024	7.500	333,068		436,000
100174225	VIRGINIA BEACH	VA		10/31/2024	7.625	410,049		535,000
100174226	WYOMING	MN		10/31/2024	7.990	565,178		611,000
100174227	SACRAMENTO	CA		10/31/2024	7.990	352,969		380,000
100174228	DAHLONEGA	GA		10/31/2024	7.625	398,914		430,000
100174229	LAKE HAVASU CITY	AZ		10/31/2024	7.875	343,383		389,000
100174230	CHARLOTTE	NC		10/31/2024	7.500	545,660		604,000
100174231	NORTH FORT MYERS	FL		10/31/2024	7.875	303,728		395,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174232	ALBUQUERQUE	NM		10/31/2024	7.875	443,310		483,000
100174233	PORT ANGELES	WA		10/31/2024	7.625	762,710		835,000
100174234	TWENTYNINE PALMS	CA		10/31/2024	7.500	403,920		440,000
100174235	PRESCOTT	AZ		10/31/2024	7.625	399,710		462,000
100174236	CAPE CORAL	FL		10/31/2024	7.375	358,997		390,000
100174237	CAPE CORAL	FL		10/31/2024	7.500	305,505		335,000
100174238	JOSHUA TREE	CA		10/31/2024	7.125	269,150		310,000
100174239	MORRIS	OK		10/31/2024	7.625	224,087		240,000
100174240	WALKER	MN		10/31/2024	7.624	353,385		465,000
100174241	BAYVILLE	NJ		10/31/2024	6.990	542,497		889,900
100174242	MANSFIELD	TX		10/31/2024	7.500	314,790		345,000
100174243	CHESTER	NY		10/31/2024	6.375	203,671		375,000
100174244	MINNEAPOLIS	MN		10/31/2024	7.499	287,884		379,900
100174245	SAN DIEGO	CA		10/31/2024	6.625	488,902		700,000
100174246	LAND O LAKES	FL		10/31/2024	6.999	353,903		438,500
100174247	READING	PA		10/31/2024	7.500	329,800		420,000
100174248	AVON	NC		10/31/2024	6.990	377,421		425,000
100174249	SAN ANTONIO	TX		10/31/2024	7.625	243,153		265,000
100174250	SKY VALLEY	GA		10/31/2024	6.750	431,259		745,000
100174251	HENDERSON	NV		10/31/2024	6.125	289,303		430,000
100174252	PEORIA	AZ		10/31/2024	7.375	333,474		410,000
100174253	PIGEON FORGE	TN		10/31/2024	7.625	569,687		640,000
100174254	BROKEN BOW	OK		10/31/2024	7.625	502,347		593,000
100174255	CLAYTON	NC		10/31/2024	7.375	273,788		301,500
100174256	BLACKSBURG	VA		10/31/2024	7.625	288,174		317,000
100174257	MANAHAWKIN	NJ		10/31/2024	7.490	637,630		705,000
100174258	ST. CLOUD	FL		10/31/2024	7.625	259,338		280,000
100174259	MANDAN	ND		10/31/2024	7.625	279,606		310,000
100174260	OCALA	FL		10/31/2024	6.500	260,488		290,000
100174261	SALT LAKE CITY	UT		10/31/2024	7.375	484,390		540,000
100174262	SEVIERVILLE	TN		10/31/2024	6.500	507,652		567,000
100174263	COLORADO SPRINGS	CO		10/31/2024	7.625	609,583		670,000
100174264	SAINT AUGUSTINE	FL		10/31/2024	6.750	385,568		465,000
100174265	SAN ANTONIO	TX		10/31/2024	5.500	299,618		374,000
100174266	TROUTMAN	NC		10/31/2024	5.750	252,610		356,000
100174267	HENDERSON	NV		10/31/2024	6.250	409,424		457,500
100174268	PLACERVILLE	CA		10/31/2024	7.990	389,584		455,000
100174269	PANACEA	FL		10/31/2024	6.624	488,717		575,000
100174270	RICHMOND	TX		10/31/2024	5.750	337,810		401,000
100174271	HENDERSON	NV		10/31/2024	6.125	451,802		516,000
100174272	FORT LAUDERDALE	FL		10/31/2024	7.124	670,713		810,000
100174273	LAS VEGAS	NV		10/31/2024	5.750	309,175		358,000
100174274	SARASOTA	FL		10/31/2024	6.999	332,753		490,000
100174275	EATONTON	GA		10/31/2024	7.624	552,024		720,000
100174276	TELLICO PLAINS	TN		10/31/2024	7.625	194,202		240,000
100174277	SPARTA	GA		10/31/2024	7.624	440,470		485,000
100174278	HENDERSON	NV		10/31/2024	5.750	308,627		356,000
100174279	CRYSTAL BEACH	TX		10/31/2024	7.625	486,915		570,000
100174280	OCEAN CITY	MD		10/31/2024	7.500	367,450		400,000
100174281	PANAMA CITY BEACH	FL		10/31/2024	6.990	344,642		380,000
100174282	OCALA	FL		10/31/2024	7.625	282,714		310,000
100174283	SAN ANTONIO	TX		10/31/2024	7.625	230,017		246,000
100174284	EAST ELLIJAY	GA		10/31/2024	8.125	256,352		300,000
100174285	SPAVINAW	OK		10/31/2024	7.125	451,242		495,000
100174286	CANYON LAKE	TX		10/31/2024	7.125	774,789		1,070,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174287	GRANBURY	TX		10/31/2024	7.124	295,036		330,000
100174288	MCKEESPORT	PA		10/31/2024	7.625	188,722		205,000
100174289	MUSTANG	OK		10/31/2024	7.625	251,624		272,000
100174290	LILLIAN	AL		10/31/2024	6.500	280,041		313,000
100174291	LINEVILLE	AL		10/31/2024	8.125	259,556		280,000
100174292	MORRISTOWN	TN		10/31/2024	5.750	243,703		300,000
100174293	GULF SHORES	AL		10/31/2024	5.250	443,992		560,000
100174294	APALACHICOLA	FL		10/31/2024	6.250	228,258		270,000
100174295	SPOONER	WI		10/31/2024	6.990	483,764		565,000
100174296	SUPPLY	NC		10/31/2024	5.750	265,034		313,000
100174297	PORT ISABEL	TX		10/31/2024	7.625	517,684		600,000
100174298	FORT WORTH	TX		10/31/2024	5.750	322,560		375,000
100174299	OCALA	FL		10/31/2024	5.250	231,308		305,000
100174300	ALBUQUERQUE	NM		10/31/2024	7.990	364,483		425,000
100174301	FULSHEAR	TX		10/31/2024	5.500	273,972		337,000
100174302	MILLVILLE	DE		10/31/2024	5.500	326,923		385,000
100174303	HAPPY JACK	AZ		10/31/2024	7.625	456,103		509,000
100174304	HOUSTON	TX		10/31/2024	5.500	261,391		315,000
100174305	TOBYHANNA	PA		10/31/2024	7.625	253,997		276,000
100174306	CAPE CORAL	FL		10/31/2024	5.750	329,641		400,000
100174307	BATON ROUGE	LA		10/31/2024	6.625	240,791		267,000
100174308	WILSON	NC		10/31/2024	5.750	248,007		290,000
100174309	FENNVILLE	MI		10/31/2024	7.500	555,037		659,000
100174310	PAGELAND	SC		10/31/2024	7.250	255,647		278,500
100174311	HOUGHTON	MI		10/31/2024	8.000	257,309		280,000
100174312	HOT SPRINGS	AR		10/31/2024	7.625	293,923		340,000
100174313	YOUNG HARRIS	GA		10/31/2024	7.625	306,392		375,000
100174314	BROKEN BOW	OK		10/31/2024	7.375	519,566		605,000
100174315	PORT ARANSAS	TX		10/31/2024	7.625	424,438		475,000
100174316	BRADENTON	FL		10/31/2024	7.625	379,582		417,000
100174317	BATON ROUGE	LA		10/31/2024	7.625	193,699		212,000
100174318	AUBURN	AL		10/31/2024	5.750	328,615		395,000
100174319	SEVIERVILLE	TN		10/31/2024	7.500	732,237		800,000
100174320	PORT SAINT JOE	FL		10/31/2024	7.625	415,928		489,000
100174321	MYRTLE BEACH	SC		10/31/2024	8.125	319,049		351,000
100174322	WILLIS	TX		10/31/2024	7.375	298,520		325,000
100174323	AUSTIN	TX		10/31/2024	7.625	436,925		690,000
100174324	RUIDOSO	NM		10/31/2024	6.625	340,506		380,000
100174325	LEHI	UT		10/31/2024	7.490	447,492		505,000
100174326	DAHLONEGA	GA		10/31/2024	7.625	465,801		510,000
100174327	LAGUNA VISTA	TX		10/31/2024	6.875	471,463		530,000
100174328	SAMOA	CA		10/31/2024	7.625	298,904		325,000
100174329	ST AUGUSTINE	FL		10/31/2024	6.990	393,192		434,000
100174330	TALLAHASSEE	FL		10/31/2024	5.750	256,636		299,000
100174331	LURAY	VA		10/31/2024	5.500	214,413		250,000
100174332	PALM DESERT	CA		10/31/2024	7.625	345,051		375,000
100174333	SAINT LOUIS	MO		10/31/2024	7.625	271,534		295,000
100174334	PORT CHARLOTTE	FL		10/31/2024	7.625	335,339		375,000
100174335	GULF SHORES	AL		10/31/2024	6.990	655,320		720,000
100174336	CRYSTAL BEACH	TX		10/31/2024	7.625	531,885		590,000
100174337	MAYODAN	NC		10/31/2024	5.750	230,318		269,000
100174338	LAWRENCEBURG	KY		10/31/2024	7.625	248,043		273,000
100174339	COLORADO SPRINGS	CO		10/31/2024	7.625	322,292		370,000
100174340	PORT CHARLOTTE	FL		10/31/2024	7.625	343,439		378,000
100174341	PORT SAINT JOE	FL		10/31/2024	7.625	477,034		521,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174342	SAINT AUGUSTINE	FL		10/31/2024	6.990	390,799		435,000
100174343	KEY WEST	FL		10/31/2024	7.625	774,669		910,000
100174344	NASHVILLE	TN		10/31/2024	7.625	726,601		795,000
100174345	FREEPORT	FL		10/31/2024	5.750	295,487		350,000
100174346	VILAS	NC		10/31/2024	7.625	527,433		584,000
100174347	SEFFNER	FL		10/31/2024	7.375	348,723		400,000
100174348	BLUE RIDGE	GA		10/31/2024	7.500	233,714		278,000
100174349	HANOVERTON	OH		10/31/2024	7.375	256,662		280,500
100174350	CLARKSON	KY		10/31/2024	8.125	296,688		340,000
100174351	HUNTSVILLE	AL		10/31/2024	5.750	248,905		306,000
100174352	IOWA	LA		10/31/2024	5.500	202,891		235,000
100174353	INDIO	CA		10/31/2024	7.625	234,353		339,000
100174354	LAFAYETTE	LA		10/31/2024	5.500	214,885		258,500
100174355	RIVERVIEW	FL		10/31/2024	6.625	337,118		395,000
100174356	SPRINGFIELD	MO		10/31/2024	8.500	297,630		323,000
100174357	HENDERSON	NV		10/31/2024	6.300	342,409		383,000
100174358	NEWARK	OH		10/31/2024	8.125	246,438		265,000
100174359	BRADENTON	FL		10/31/2024	5.750	377,272		448,000
100174360	PORT ST. LUCIE	FL		10/31/2024	7.125	337,358		370,000
100174361	NORTH FORT MYERS	FL		10/31/2024	5.500	321,503		380,000
100174362	CAPE CORAL	FL		10/31/2024	7.625	331,453		360,000
100174363	QUEEN CREEK	AZ		10/31/2024	6.624	380,958		435,000
100174364	SOUTH BEACH	OR		10/31/2024	8.625	634,186		775,000
100174365	OXNARD	CA		10/31/2024	8.625	672,976		946,000
100174367	PORT ARANSAS	TX		10/31/2024	8.500	726,153		800,000
100174368	EL PASO	TX		10/31/2024	7.990	441,738		475,000
100174369	DELTON	MI		10/31/2024	7.625	414,688		550,000
100174370	ELLIJAY	GA		10/31/2024	7.625	560,037		630,000
100174371	CHASE CITY	VA		10/31/2024	7.500	330,631		360,000
100174372	BEND	OR		10/31/2024	6.500	400,082		535,000
100174373	SPOKANE	WA		10/31/2024	7.500	551,537		645,000
100174374	LEWES	DE		10/31/2024	7.125	554,953		608,000
100174375	PORT ARANSAS	TX		10/31/2024	7.375	774,641		1,165,000
100174376	PORT SAINT LUCIE	FL		10/31/2024	7.625	475,521		518,000
100174377	LIVINGSTON	MT		10/31/2024	7.625	364,562		400,000
100174378	COATESVILLE	PA		10/31/2024	7.500	331,710		363,000
100174379	BROKEN BOW	OK		10/31/2024	7.375	443,325		536,000
100174380	SHENANDOAH	VA		10/31/2024	7.500	534,957		585,000
100174381	ROCKPORT	TX		10/31/2024	7.625	786,367		895,000
100174382	WINTER HAVEN	FL		10/31/2024	7.625	299,990		330,000
100174383	NORTH MIAMI	FL		10/31/2024	7.500	408,009		450,000
100174384	SOUTH LAKE TAHOE	CA		10/31/2024	7.625	715,183		938,000
100174385	IDAHO SPRINGS	CO		10/31/2024	6.875	219,161		600,000
100174386	APOPKA	FL		10/31/2024	7.500	470,095		515,000
100174387	COLUMBIA	SC		10/31/2024	7.500	220,587		286,000
100174388	PHILADELPHIA	PA		10/31/2024	6.125	350,229		500,000
100174389	ATASCADERO	CA		10/31/2024	8.750	397,994		1,045,000
100174390	ELMWOOD PARK	NJ		10/31/2024	8.625	169,558		548,000
100174391	TEMECULA	CA		10/31/2024	7.875	77,649		952,000
100174392	SUISUN CITY	CA		10/31/2024	9.250	103,842		556,000
100174393	ORANGE	CA		10/31/2024	8.875	257,418		1,049,000
100174394	CORONA	CA		10/31/2024	9.125	207,855		830,000
100174395	COVINA	CA		10/31/2024	8.875	164,698		755,000
100174396	SAN BERNARDINO	CA		10/31/2024	8.875	119,397		701,000
100174397	STAFFORD	VA		10/31/2024	8.625	140,879		546,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174398	LOGANVILLE	GA		10/31/2024	8.875	120,322		468,000
100174399	BRANFORD	CT		10/31/2024	8.625	153,174		640,000
100174400	MAPLE VALLEY	WA		10/31/2024	8.375	174,901		1,071,000
100174401	UPLAND	CA		10/31/2024	9.250	112,755		644,000
100174402	MCDONOUGH	GA		10/31/2024	7.875	76,735		425,000
100174403	CANAL WINCHESTER	OH		10/31/2024	9.000	78,031		445,000
100174404	PROVIDENCE	RI		10/31/2024	8.750	76,202		375,000
100174405	NORCO	CA		10/31/2024	8.625	82,819		833,000
100174406	BEND	OR		10/31/2024	9.125	89,900		675,000
100174407	BURBANK	CA		10/31/2024	8.875	259,474		1,751,923
100174408	FAYETTEVILLE	NC		10/31/2024	9.125	106,196		267,000
100174409	BRENTWOOD	TN		10/31/2024	8.000	87,573		1,667,000
100174410	KEAAU	HI		10/31/2024	9.375	257,066		716,000
100174411	COUNTRY CLUB HILLS	IL		10/31/2024	7.875	80,542		371,000
100174412	GREEN BROOK	NJ		10/31/2024	7.750	99,853		1,164,000
100174413	MIRAMAR	FL		10/31/2024	9.000	329,033		1,500,000
100174414	CORONA	CA		10/31/2024	9.500	187,477		864,000
100174415	KAILUA KONA	HI		10/31/2024	8.500	104,590		1,108,000
100174416	LAKE ELSINORE	CA		10/31/2024	9.250	94,945		760,000
100174417	ALHAMBRA	CA		10/31/2024	9.250	104,650		1,126,000
100174418	LEVITTOWN	PA		10/31/2024	8.375	87,482		363,000
100174419	MOYOCK	NC		10/31/2024	8.750	102,221		577,000
100174420	MURRIETA	CA		10/31/2024	9.375	118,482		659,000
100174421	WOODBRIDGE	VA		10/31/2024	8.500	121,589		666,000
100174422	LAKE WORTH	FL		10/31/2024	8.875	104,166		832,000
100174423	GLENDALE	CA		10/31/2024	8.625	124,084		602,000
100174424	CUMMING	GA		10/31/2024	8.375	82,748		501,000
100174425	EL CAJON	CA		10/31/2024	7.500	149,394		788,000
100174426	SUN VALLEY	CA		10/31/2024	8.375	257,753		1,138,000
100174427	PHOENIX	AZ		10/31/2024	8.375	142,395		485,000
100174428	BURBANK	CA		10/31/2024	7.875	145,234		845,000
100174429	TUCSON	AZ		10/31/2024	8.625	87,523		1,058,000
100174430	RAMONA	CA		10/31/2024	8.625	150,345		818,000
100174431	POWHATAN	VA		10/31/2024	8.500	77,853		515,000
100174432	MANSFIELD	TX		10/31/2024	9.125	165,091		577,000
100174433	WARREN	MI		10/31/2024	8.000	135,113		340,000
100174434	BURLESON	TX		10/31/2024	8.375	131,868		504,000
100174435	LOS ANGELES	CA		10/31/2024	8.125	77,403		1,010,000
100174436	MARYVILLE	TN		10/31/2024	7.875	143,820		941,000
100174437	TUCSON	AZ		10/31/2024	8.000	75,551		640,000
100174438	FLORENCE	AZ		10/31/2024	8.875	106,756		402,000
100174439	ALEDO	TX		10/31/2024	9.125	155,859		1,008,000
100174440	NORTH SMITHFIELD	RI		10/31/2024	7.750	101,884		618,000
100174441	BREINIGSVILLE	PA		10/31/2024	8.125	109,466		506,000
100174442	DENVER	CO		10/31/2024	7.875	112,223		517,000
100174443	ANCHORAGE	AK		10/31/2024	8.125	122,629		427,000
100174444	MUKILTEO	WA		10/31/2024	8.375	145,772		2,183,000
100174445	ATLANTA	GA		10/31/2024	7.625	106,437		458,000
100174446	HOUSTON	TX		10/31/2024	8.875	90,825		589,446
100174447	MOUNT VERNON	WA		10/31/2024	8.250	165,901		841,000
100174448	WEEKI WACHEE	FL		10/31/2024	8.375	178,726		860,331
100174449	PHOENIX	AZ		10/31/2024	8.875	305,906		1,195,000
100174450	OCEANSIDE	CA		10/31/2024	8.375	193,956		968,000
100174451	POMONA	CA		10/31/2024	8.750	256,554		863,000
100174452	JURUPA VALLEY	CA		10/31/2024	8.875	184,991		755,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174453	PEARLAND	TX		10/31/2024	9.000	135,985		607,000
100174454	MIRAMAR	FL		10/31/2024	7.875	164,273		652,000
100174455	NAMPA	ID		10/31/2024	7.750	102,796		874,423
100174456	LAS VEGAS	NV		10/31/2024	8.000	76,024		565,000
100174457	SACRAMENTO	CA		10/31/2024	9.000	255,607		940,000
100174458	LONGWOOD	FL		10/31/2024	8.250	124,439		670,000
100174459	SOUTH JORDAN	UT		10/31/2024	8.750	104,738		979,000
100174460	ALLEN	TX		10/31/2024	8.625	127,758		603,000
100174461	SAHUARITA	AZ		10/31/2024	7.500	100,963		317,000
100174462	ORLANDO	FL		10/31/2024	8.750	138,711		534,000
100174463	WEST PALM BEACH	FL		10/31/2024	8.750	122,355		571,000
100174464	MINDEN	NV		10/31/2024	9.125	412,011		1,420,000
100174465	CEDAR CITY	UT		10/31/2024	8.375	78,611		456,000
100174466	SAN TAN VALLEY	AZ		10/31/2024	7.875	80,971		443,000
100174467	FRANKLIN	TN		10/31/2024	8.000	77,889		1,170,000
100174468	SANTA CLARITA	CA		10/31/2024	8.250	214,272		987,000
100174469	ACAMPO	CA		10/31/2024	8.375	98,336		788,000
100174470	WESLEY CHAPEL	FL		10/31/2024	9.250	204,948		550,000
100174471	IRVINE	CA		10/31/2024	8.625	108,869		848,000
100174472	MANASQUAN	NJ		10/31/2024	8.250	331,910		2,000,000
100174473	AUSTIN	TX		10/31/2024	8.750	242,669		1,013,000
100174474	SAN ANTONIO	TX		10/31/2024	8.125	183,802		676,000
100174475	HAWTHORNE	CA		10/31/2024	8.875	156,009		774,000
100174476	COSTA MESA	CA		10/31/2024	9.000	238,013		2,088,000
100174477	RIALTO	CA		10/31/2024	7.500	124,648		763,000
100174478	PASO ROBLES	CA		10/31/2024	8.500	204,435		657,000
100174479	CORONA	CA		10/31/2024	7.500	77,563		862,000
100174480	EVANS	GA		10/31/2024	8.750	104,250		442,000
100174481	CARMICHAEL	CA		10/31/2024	8.125	158,061		1,240,000
100174482	TEMECULA	CA		10/31/2024	8.500	83,211		651,000
100174483	DIXON	CA		10/31/2024	8.625	104,161		618,000
100174484	SEVEN HILLS	OH		10/31/2024	8.875	110,718		330,000
100174485	CARLSBAD	CA		10/31/2024	7.125	155,087		1,383,000
100174486	BOCA RATON	FL		10/31/2024	7.875	251,718		1,091,000
100174487	SAN ANTONIO	TX		10/31/2024	8.500	101,658		378,000
100174488	LAS VEGAS	NV		10/31/2024	8.750	83,588		827,823
100174489	OPA LOCKA	FL		10/31/2024	7.000	200,070		536,000
100174490	TACOMA	WA		10/31/2024	7.250	75,940		496,000
100174491	VIRGINIA BEACH	VA		10/31/2024	7.750	76,688		603,000
100174492	SAINT JOHNS	FL		10/31/2024	7.750	81,866		457,000
100174493	HANFORD	CA		10/31/2024	8.500	77,019		425,000
100174494	TROY	MI		10/31/2024	7.500	156,775		610,000
100174495	SANTA CLARITA	CA		10/31/2024	6.999	326,623		399,900
100174496	FREDERICK	MD		10/31/2024	8.125	288,844		405,000
100174497	FORT WASHINGTON	MD		10/31/2024	9.500	362,891		529,500
100174498	LAGUNA VISTA	TX		10/31/2024	11.750	229,161		330,000
100174499	ORLANDO	FL		10/31/2024	7.999	3,245,268		4,800,000
100174500	ELIZABETH	NJ		10/31/2024	8.625	432,116		618,000
100174501	WESLEY CHAPEL	FL		10/31/2024	8.999	757,581		975,000
100174503	PEORIA	AZ		10/31/2024	7.875	1,891,767		2,300,000
100174505	NORTH PALM BEACH	FL		10/31/2024	7.999	3,055,583		4,196,000
100174506	SOLANA BEACH	CA		10/31/2024	6.750	1,348,778		2,600,000
100174507	JURUPA VALLEY	CA		10/31/2024	8.875	413,494		492,000
100174508	LA MIRADA	CA		10/31/2024	7.375	673,459		980,000
100174509	WORTH	IL		10/31/2024	9.125	99,986		125,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174510	LAS VEGAS	NV		10/31/2024	8.250	477,856		710,000
100174511	HOUSTON	TX		10/31/2024	10.375	106,778		150,000
100174512	WINTER GARDEN	FL		10/31/2024	7.875	866,491		1,364,000
100174513	WAXHAW	NC		10/31/2024	9.999	223,301		315,000
100174514	DAVENPORT	FL		10/31/2024	7.875	276,686		361,000
100174515	NORTH PORT	FL		10/31/2024	6.625	118,778		415,000
100174516	MIAMI BEACH	FL		10/31/2024	11.250	688,181		1,400,000
100174517	GIG HARBOR	WA		10/31/2024	6.625	1,168,805		2,010,000
100174521	KIHEI	HI		10/31/2024	8.875	2,778,534		3,350,000
100174522	YORK	PA		10/31/2024	9.500	100,596		150,000
100174523	NORTH PALM BEACH	FL		10/31/2024	7.999	1,581,272		3,610,000
100174524	BEVERLY HILLS	CA		10/31/2024	8.750	3,094,098		4,000,000
100174525	WESTPORT	CT		10/31/2024	8.999	3,044,078		3,977,000
100174527	CYPRESS	TX		10/31/2024	9.500	327,029		383,000
100174531	COSTA MESA	CA		10/31/2024	7.625	958,502		1,850,000
100174532	BRIDGEPORT	CT		10/31/2024	10.875	332,170		350,000
100174533	KISSIMMEE	FL		10/31/2024	11.750	312,127		454,000
100174534	BURTONSVILLE	MD		10/31/2024	8.625	434,764		530,000
100174535	MIDDLEVILLE	MI		10/31/2024	7.750	448,067		675,000
100174536	PITTSBURGH	PA		10/31/2024	10.875	125,651		181,000
100174537	ROYAL PALM BEACH	FL		10/31/2024	8.750	385,573		500,000
100174538	PETALUMA	CA		10/31/2024	8.875	1,397,379		1,800,000
100174539	MIAMI GARDENS	FL		10/31/2024	9.375	644,241		700,000
100174540	AVENTURA	FL		10/31/2024	8.875	288,078		360,000
100174541	EL PASO	TX		10/31/2024	7.000	182,583		510,000
100174543	DUNN	NC		10/31/2024	8.375	282,463		336,000
100174546	CYPRESS	TX		10/31/2024	10.250	232,946		345,000
100174547	CLINTON	CT		10/31/2024	8.750	351,116		450,000
100174549	HENDERSON	NV		10/31/2024	8.875	245,679		295,000
100174550	LAWRENCEVILLE	GA		10/31/2024	11.750	204,856		295,000
100174551	COLUMBUS	OH		10/31/2024	10.625	138,362		200,000
100174553	HUNTINGTON	TX		10/31/2024	8.250	174,913		618,000
100174554	DISTRICT HEIGHTS	MD		10/31/2024	11.000	210,678		333,000
100174555	KERMAN	CA		10/31/2024	8.000	217,386		350,000
100174556	CUERO	TX		10/31/2024	10.125	123,703		180,000
100174557	SAINT JOSEPH	MO		10/31/2024	10.000	153,422		228,000
100174559	MADERA	CA		10/31/2024	11.125	294,631		405,000
100174560	BELFORD	NJ		10/31/2024	10.375	515,960		600,000
100174561	WINDSOR	PA		10/31/2024	9.625	144,445		227,000
100174563	LA MARQUE	TX		10/31/2024	11.500	123,468		180,000
100174564	ATLANTA	GA		10/31/2024	10.875	267,544		279,000
100174565	SAN MARCOS	TX		10/31/2024	8.250	105,465		306,000
100174566	RAYTOWN	MO		10/31/2024	7.500	170,889		205,000
100174568	BROWNSVILLE	TX		10/31/2024	8.375	239,125		360,000
100174569	GRIFFIN	GA		10/31/2024	7.875	125,295		165,000
100174571	HOUSTON	TX		10/31/2024	11.875	231,596		310,000
100174572	GRAYSON	GA		10/31/2024	8.875	271,274		355,000
100174573	WARWICK	NY		10/31/2024	8.625	619,141		760,000
100174574	PICKERINGTON	OH		10/31/2024	7.625	308,603		403,000
100174575	MOUNTAIN GROVE	MO		10/31/2024	8.125	168,990		370,000
100174576	HOUSTON	TX		10/31/2024	9.125	134,121		195,000
100174578	YORK	PA		10/31/2024	9.750	185,372		290,000
100174579	BALTIMORE	MD		10/31/2024	9.500	105,208		144,000
100174581	ROANOKE	TX		10/31/2024	11.875	254,735		369,000
100174582	SAINT LOUIS	MO		10/31/2024	8.750	179,793		318,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174583	DAHLONEGA	GA		10/31/2024	7.500	761,896		1,130,000
100174584	BETHPAGE	NY		10/31/2024	7.000	476,642		800,000
100174586	SAN ANTONIO	TX		10/31/2024	7.990	139,058		205,000
100174587	AURORA	IL		10/31/2024	9.250	289,231		345,000
100174588	COLORADO SPRINGS	CO		10/31/2024	10.250	128,280		185,000
100174589	PITTSBURGH	PA		10/31/2024	9.000	125,093		159,000
100174590	MANASSAS	VA		10/31/2024	7.375	488,199		655,000
100174591	DESOTO	TX		10/31/2024	8.500	258,388		380,000
100174592	ALVARADO	TX		10/31/2024	9.500	219,143		278,000
100174593	WATERBURY	CT		10/31/2024	7.990	275,654		350,000
100174595	TAFT	CA		10/31/2024	7.990	293,225		371,000
100174596	TRENTON	NJ		10/31/2024	8.125	133,978		245,000
100174597	WARNER ROBINS	GA		10/31/2024	8.875	167,414		336,000
100174598	HOUSTON	TX		10/31/2024	9.375	127,958		185,000
100174600	HESPERIA	CA		10/31/2024	10.375	428,725		475,000
100174602	JACKSONVILLE	FL		10/31/2024	10.375	161,130		205,500
100174603	ROYAL OAK	MI		10/31/2024	7.500	345,015		450,000
100174604	DEATSVILLE	AL		10/31/2024	8.125	217,358		281,000
100174605	TAMPA	FL		10/31/2024	7.625	172,378		320,000
100174606	FRESNO	TX		10/31/2024	8.250	211,190		315,000
100174607	VERONA	NJ		10/31/2024	9.750	266,503		370,000
100174609	SCHAUMBURG	IL		10/31/2024	9.750	123,824		155,000
100174611	TAMPA	FL		10/31/2024	9.000	332,725		480,000
100174612	LAREDO	TX		10/31/2024	9.625	173,190		240,000
100174614	BRADENTON	FL		10/31/2024	7.000	382,817		630,000
100174616	OVERLAND PARK	KS		10/31/2024	8.500	330,990		393,000
100174617	ORLANDO	FL		10/31/2024	7.000	192,859		345,000
100174618	VISTA	CA		10/31/2024	7.750	977,604		1,200,000
100174620	GENOA	OH		10/31/2024	8.750	129,631		175,000
100174621	APPLE VALLEY	CA		10/31/2024	9.250	370,041		450,000
100174622	RIO RANCHO	NM		10/31/2024	7.875	255,370		339,000
100174623	ATLANTA	GA		10/31/2024	9.125	112,242		171,000
100174624	TALLAHASSEE	FL		10/31/2024	7.375	62,495		82,000
100174625	PARMA	OH		10/31/2024	7.000	189,090		245,000
100174626	RIO RANCHO	NM		10/31/2024	7.875	179,495		265,000
100174628	MIAMI	FL		10/31/2024	8.625	490,481		720,000
100174629	WOODBRIDGE	VA		10/31/2024	7.250	364,423		455,000
100174630	BRADENTON	FL		10/31/2024	7.500	210,439		451,000
100174631	OLD WESTBURY	NY		10/31/2024	7.000	2,042,611		3,100,000
100174632	MIAMI	FL		10/31/2024	8.625	489,088		720,000
100174634	PORT CHARLOTTE	FL		10/31/2024	8.750	536,461		640,000
100174636	PENNSAUKEN	NJ		10/31/2024	7.990	170,901		217,000
100174639	NEW BRAUNFELS	TX		10/31/2024	10.000	202,610		285,000
100174641	JACKSONVILLE	FL		10/31/2024	7.990	141,801		179,000
100174643	BRONX	NY		10/31/2024	8.500	522,029		880,000
100174644	SHIPMAN	VA		10/31/2024	8.250	211,859		323,000
100174645	BOWLING GREEN	VA		10/31/2024	8.375	265,008		320,000
100174646	ROOSEVELT	NY		10/31/2024	7.125	436,233		550,000
100174648	STATEN ISLAND	NY		10/31/2024	7.250	529,588		660,000
100174650	LITTLE ROCK	AR		10/31/2024	9.125	79,315		114,000
100174651	CHATSWORTH	CA		10/31/2024	7.375	884,956		1,100,000
100174652	WESTON	CT		10/31/2024	8.375	1,043,847		1,288,600
100174653	OCALA	FL		10/31/2024	7.250	237,741		397,000
100174654	CINCINNATI	OH		10/31/2024	8.500	328,053		412,500
100174655	INDIANAPOLIS	IN		10/31/2024	7.000	188,088		250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174656	PHILADELPHIA	PA		10/31/2024	7.750	131,647		175,000
100174657	JACKSONVILLE	FL		10/31/2024	8.375	143,995		180,000
100174659	FLORISSANT	CO		10/31/2024	7.500	1,630,141		2,232,000
100174660	WASHINGTON	DC		10/31/2024	7.500	616,804		806,000
100174661	TALLAHASSEE	FL		10/31/2024	7.000	51,740		80,000
100174662	CHINO VALLEY	AZ		10/31/2024	9.500	526,140		565,000
100174665	SAN PABLO	CA		10/31/2024	7.750	251,209		690,000
100174666	LYNDHURST	OH		10/31/2024	9.250	246,773		262,000
100174667	ROYAL PALM BEACH	FL		10/31/2024	8.125	431,696		715,000
100174668	WOODBRIDGE	VA		10/31/2024	8.750	270,116		425,000
100174670	CHESAPEAKE	VA		10/31/2024	7.990	189,723		240,000
100174671	BELCAMP	MD		10/31/2024	7.000	185,865		370,000
100174673	PHILADELPHIA	PA		10/31/2024	7.990	127,759		162,000
100174675	BLOOMINGTON	CA		10/31/2024	8.875	373,020		500,000
100174676	CANTON	OH		10/31/2024	8.625	106,680		172,000
100174677	MARIETTA	GA		10/31/2024	8.250	396,140		530,000
100174678	ARLINGTON	TX		10/31/2024	7.250	222,882		309,000
100174679	VICTORVILLE	CA		10/31/2024	7.000	275,697		385,000
100174680	STATEN ISLAND	NY		10/31/2024	8.875	383,544		595,000
100174681	LAKE WORTH	FL		10/31/2024	10.500	523,510		743,000
100174682	WHITE HALL	MD		10/31/2024	7.000	391,211		559,000
100174683	BUNKER HILL	WV		10/31/2024	7.625	105,777		252,000
100174684	ATHENS	GA		10/31/2024	8.250	222,588		351,000
100174686	SAN JOSE	CA		10/31/2024	8.500	1,400,610		1,700,000
100174687	WESLEY CHAPEL	FL		10/31/2024	8.500	1,142,683		1,355,000
100174688	GROTON	CT		10/31/2024	7.250	201,948		265,000
100174689	ALPHARETTA	GA		10/31/2024	10.500	1,094,228		1,175,000
100174691	EAST QUOGUE	NY		10/31/2024	8.875	926,472		1,200,000
100174692	KATY	TX		10/31/2024	8.000	297,780		418,000
100174693	CHANTILLY	VA		10/31/2024	7.375	706,626		870,000
100174694	SPRING HILL	FL		10/31/2024	9.375	298,698		325,000
100174695	HUNTINGTON BEACH	CA		10/31/2024	8.500	1,188,760		1,550,000
100174696	TAMPA	FL		10/31/2024	9.250	344,136		385,000
100174697	DAYTON	MN		10/31/2024	10.000	212,844		318,000
100174699	ABILENE	TX		10/31/2024	10.500	750,003		1,081,000
100174700	SUFFIELD	CT		10/31/2024	7.375	703,224		881,000
100174701	EASTPOINTE	MI		10/31/2024	7.000	103,492		169,000
100174703	BERLIN	CT		10/31/2024	7.750	205,841		330,000
100174704	HONOLULU	HI		10/31/2024	8.500	522,669		669,000
100174705	WILKES BARRE	PA		10/31/2024	10.125	122,053		178,000
100174706	KANSAS CITY	MO		10/31/2024	8.250	189,549		240,000
100174707	SAN DIEGO	CA		10/31/2024	7.000	489,497		850,000
100174709	MISSION	TX		10/31/2024	9.750	168,807		212,000
100174710	TAMPA	FL		10/31/2024	7.990	233,190		360,000
100174711	FENNVILLE	MI		10/31/2024	7.750	159,917		250,000
100174713	MIAMI	FL		10/31/2024	7.875	581,907		720,000
100174717	PLAINVILLE	CT		10/31/2024	7.750	178,645		270,000
100174718	SAINT PETERSBURG	FL		10/31/2024	7.875	543,136		695,000
100174719	HOUSTON	TX		10/31/2024	11.375	207,620		325,000
100174721	VILLA RICA	GA		10/31/2024	7.750	226,275		284,500
100174723	SUITLAND	MD		10/31/2024	7.990	274,214		375,000
100174724	FORT WASHINGTON	MD		10/31/2024	8.500	260,547		385,000
100174728	FORT WORTH	TX		10/31/2024	7.750	531,515		630,000
100174729	WILMINGTON	NC		10/31/2024	7.500	192,124		288,000
100174730	SUFFOLK	VA		10/31/2024	7.500	112,545		252,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174731	RESEDA	CA		10/31/2024	9.875	925,191		1,000,000
100174732	EL CAJON	CA		10/31/2024	10.250	703,621		750,000
100174734	CHESAPEAKE	VA		10/31/2024	8.625	106,318		165,000
100174735	STUART	FL		10/31/2024	7.750	273,488		460,000
100174736	ARLINGTON	TX		10/31/2024	7.000	216,597		293,000
100174737	ZEELAND	MI		10/31/2024	7.000	288,047		452,000
100174738	BUFFALO	NY		10/31/2024	8.750	115,953		162,000
100174739	CEDAR CREEK	TX		10/31/2024	10.750	257,444		406,000
100174740	CHATTANOOGA	TN		10/31/2024	9.875	159,334		275,000
100174741	NASHVILLE	TN		10/31/2024	7.500	1,341,401		1,680,000
100174743	NORTH PORT	FL		10/31/2024	7.875	293,736		347,000
100174744	PRAIRIEVILLE	LA		10/31/2024	9.250	328,142		358,000
100174747	LITHONIA	GA		10/31/2024	8.375	194,126		245,000
100174748	ATLANTA	GA		10/31/2024	9.000	435,705		584,000
100174749	GREAT FALLS	MT		10/31/2024	8.375	175,904		238,000
100174750	VALENCIA	CA		10/31/2024	8.375	635,310		820,000
100174751	DETROIT	MI		10/31/2024	8.375	106,653		135,000
100174753	EAST HARTFORD	CT		10/31/2024	7.990	293,804		374,000
100174755	RANCHO MISSION VIEJO	CA		10/31/2024	8.500	1,105,231		1,350,000
100174756	GREENVILLE	SC		10/31/2024	7.500	244,980		380,000
100174757	KNOXVILLE	TN		10/31/2024	7.750	135,735		210,000
100174758	GRANDVILLE	MI		10/31/2024	10.875	213,514		308,000
100174759	PEWAUKEE	WI		10/31/2024	7.250	527,029		720,000
100174760	COVINGTON	GA		10/31/2024	7.875	137,315		261,000
100174762	KEARNEY	MO		10/31/2024	8.875	204,668		248,000
100174763	CONYERS	GA		10/31/2024	7.250	318,255		680,000
100174764	WILMINGTON	NC		10/31/2024	7.990	210,472		265,000
100174766	LANOKA HARBOR	NJ		10/31/2024	8.625	503,492		661,000
100174767	WEST POINT	CA		10/31/2024	7.250	175,955		320,000
100174768	PHILADELPHIA	PA		10/31/2024	10.375	242,854		355,000
100174769	GREENVILLE	SC		10/31/2024	7.125	336,891		490,000
100174770	MAPLEWOOD	NJ		10/31/2024	7.875	1,005,067		1,400,000
100174772	KODAK	TN		10/31/2024	8.750	207,668		258,000
100174773	ACWORTH	GA		10/31/2024	9.375	522,529		590,000
100174775	SOUTH RIVER	NJ		10/31/2024	7.625	292,166		357,000
100174777	LEEDS	UT		10/31/2024	10.500	1,236,920		1,342,000
100174778	DAVIE	FL		10/31/2024	7.875	249,476		330,000
100174779	WESTMONT	IL		10/31/2024	9.500	257,094		275,000
100174780	MARIETTA	GA		10/31/2024	10.500	1,053,050		1,118,000
100174782	TALLAHASSEE	FL		10/31/2024	7.625	166,369		213,000
100174783	JAMAICA	NY		10/31/2024	7.000	481,516		874,000
100174785	PHOENIX	AZ		10/31/2024	8.500	265,204		1,080,000
100174786	RED OAK	TX		10/31/2024	7.125	238,270		429,000
100174787	DUNNELLON	FL		10/31/2024	9.500	239,310		250,000
100174790	SAN DIEGO	CA		10/31/2024	8.500	312,760		490,000
100174791	JACKSONVILLE	FL		10/31/2024	8.625	408,771		580,000
100174792	OKLAHOMA CITY	OK		10/31/2024	10.375	108,959		313,000
100174794	NEWPORT BEACH	CA		10/31/2024	7.500	2,414,545		2,990,000
100174795	BROCKTON	MA		10/31/2024	8.500	333,343		490,000
100174796	BRADENTON	FL		10/31/2024	8.875	207,781		300,000
100174797	KANSAS CITY	MO		10/31/2024	7.625	179,325		340,000
100174798	DUVALL	WA		10/31/2024	10.375	1,756,798		2,300,000
100174799	STATEN ISLAND	NY		10/31/2024	7.875	514,417		1,000,000
100174801	ROOSEVELT	NY		10/31/2024	7.375	263,924		465,000
100174802	KEY BISCAYNE	FL		10/31/2024	8.500	949,370		1,200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174803	KANSAS CITY	MO		10/31/2024	7.625	300,184		478,000
100174805	MAPLE HEIGHTS	OH		10/31/2024	7.990	91,352		132,000
100174807	SUNNY ISLES BEACH	FL		10/31/2024	8.125	1,079,274		1,300,000
100174808	CUTLER BAY	FL		10/31/2024	8.125	305,431		430,000
100174809	NOBLESVILLE	IN		10/31/2024	7.875	300,325		405,000
100174810	TOLEDO	OH		10/31/2024	7.990	86,562		110,000
100174811	SUNNY ISLES BEACH	FL		10/31/2024	7.625	1,552,702		2,200,000
100174813	BROWNSVILLE	TX		10/31/2024	9.000	311,865		390,000
100174814	PORTSMOUTH	VA		10/31/2024	7.750	167,828		228,000
100174816	ABERDEEN	MD		10/31/2024	7.250	175,050		314,000
100174817	KANSAS CITY	MO		10/31/2024	7.625	196,132		294,000
100174818	LIBERTY	MO		10/31/2024	7.000	298,914		365,000
100174819	BINGHAMTON	NY		10/31/2024	7.990	223,652		285,000
100174821	NORWALK	CT		10/31/2024	7.000	206,425		721,000
100174824	OAK GROVE	KY		10/31/2024	7.000	193,480		312,000
100174825	DELRAY BEACH	FL		10/31/2024	10.250	662,938		790,000
100174826	LENOIR	NC		10/31/2024	9.750	251,008		379,000
100174827	FAR ROCKAWAY	NY		10/31/2024	7.000	550,782		755,000
100174829	BALTIMORE	MD		10/31/2024	9.375	281,878		360,000
100174830	ARLINGTON	VA		10/31/2024	7.000	454,861		905,000
100174831	PROVIDENCE	RI		10/31/2024	9.875	356,895		450,000
100174833	PISCATAWAY	NJ		10/31/2024	9.250	427,794		575,000
100174834	PLEASANTON	TX		10/31/2024	7.990	202,887		262,000
100174835	FORT WORTH	TX		10/31/2024	9.500	128,933		175,000
100174836	NEWARK	NJ		10/31/2024	8.875	440,181		495,000
100174837	ASPEN	CO		10/31/2024	9.500	1,250,109		3,150,000
100174838	ALBANY	GA		10/31/2024	8.875	118,168		186,000
100174839	JEFFERSONVILLE	IN		10/31/2024	10.000	163,212		240,000
100174840	KAPOLEI	HI		10/31/2024	8.875	1,201,568		1,442,000
100174842	SHIRLEY	NY		10/31/2024	7.875	434,376		574,000
100174844	LANTANA	TX		10/31/2024	11.250	496,349		780,000
100174845	WHITE BLUFF	TN		10/31/2024	10.125	211,850		305,000
100174846	LAFAYETTE	IN		10/31/2024	9.125	195,644		312,500
100174848	BETHLEHEM	PA		10/31/2024	7.990	341,937		444,000
100174849	BOWLING GREEN	KY		10/31/2024	7.125	125,352		190,000
100174850	COLUMBUS	OH		10/31/2024	7.125	224,404		290,000
100174851	NORFOLK	VA		10/31/2024	8.375	248,177		380,000
100174853	BEECHER	IL		10/31/2024	8.875	178,159		215,500
100174855	CHARLOTTE	NC		10/31/2024	9.875	186,993		306,000
100174857	FORT LAUDERDALE	FL		10/31/2024	9.125	953,327		1,065,000
100174858	CHESTER SPRINGS	PA		10/31/2024	7.250	865,916		1,100,000
100174860	TOBYHANNA	PA		10/31/2024	8.500	208,323		285,000
100174862	SACRAMENTO	CA		10/31/2024	10.500	221,631		455,000
100174863	ROSEVILLE	CA		10/31/2024	7.375	305,286		595,000
100174864	VIRGINIA BEACH	VA		10/31/2024	7.000	123,010		200,000
100174866	HOPKINS	SC		10/31/2024	8.500	88,113		110,000
100174867	BRONX	NY		10/31/2024	8.500	788,377		998,000
100174869	MIAMI GARDENS	FL		10/31/2024	10.500	273,003		393,000
100174870	CLARKSVILLE	TN		10/31/2024	11.250	157,069		245,000
100174871	WAYNE	PA		10/31/2024	7.000	411,461		900,000
100174873	CUTLER BAY	FL		10/31/2024	9.375	450,401		650,000
100174875	CHARLOTTE	NC		10/31/2024	9.875	192,335		300,000
100174877	ARNOLD	MO		10/31/2024	8.125	321,378		382,000
100174881	DOLTON	IL		10/31/2024	9.500	110,053		145,000
100174882	CLYDE	MI		10/31/2024	9.875	138,844		205,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174883	SAVANNAH	GA		10/31/2024	7.000	291,288		400,000
100174884	ROGERS	AR		10/31/2024	7.125	281,345		342,000
100174885	ELIZABETH	CO		10/31/2024	7.000	986,424		1,311,000
100174886	GREENWOOD	IN		10/31/2024	9.500	173,616		250,000
100174888	ROWLETT	TX		10/31/2024	7.000	329,603		507,000
100174890	CHARLES TOWN	WV		10/31/2024	10.250	206,558		222,000
100174891	WAIKOLOA	HI		10/31/2024	7.875	792,118		1,095,000
100174892	CLINTON	NY		10/31/2024	7.875	161,335		235,000
100174893	COLUMBIA	SC		10/31/2024	11.500	128,541		185,000
100174894	GREELEY	CO		10/31/2024	7.500	324,329		452,000
100174895	LAGUNA NIGUEL	CA		10/31/2024	7.375	786,467		1,400,000
100174897	MCKINNEY	TX		10/31/2024	8.500	810,262		1,022,000
100174898	WOODSTOCK	NY		10/31/2024	8.125	736,059		1,202,000
100174899	CELEBRATION	FL		10/31/2024	8.875	1,339,613		1,650,000
100174900	JACKSONVILLE	FL		10/31/2024	7.000	408,076		550,000
100174901	MEAD	WA		10/31/2024	7.000	247,260		400,000
100174902	MIAMI	FL		10/31/2024	7.375	731,488		925,000
100174903	BASTROP	TX		10/31/2024	7.875	256,281		380,000
100174904	TOLEDO	OH		10/31/2024	7.990	251,193		325,000
100174905	GARDEN GROVE	CA		10/31/2024	7.000	735,266		1,200,000
100174906	DUNDALK	MD		10/31/2024	8.750	155,536		239,000
100174907	DELANO	CA		10/31/2024	7.990	211,786		325,000
100174908	HAYMARKET	VA		10/31/2024	7.250	849,475		1,150,000
100174909	HOUSTON	TX		10/31/2024	7.625	371,576		450,000
100174910	CONWAY	SC		10/31/2024	8.625	913,815		1,128,000
100174911	FAYETTEVILLE	NC		10/31/2024	7.990	136,148		170,000
100174913	FONTANA	CA		10/31/2024	9.500	726,282		896,500
100174915	LAS VEGAS	NV		10/31/2024	7.000	515,665		1,255,000
100174916	LEXINGTON	NC		10/31/2024	8.500	163,042		235,000
100174917	INDIANAPOLIS	IN		10/31/2024	8.125	135,808		170,000
100174918	LAFAYETTE	IN		10/31/2024	7.875	343,741		467,000
100174919	WESTON	FL		10/31/2024	7.875	2,438,332		3,340,000
100174921	MONTVERDE	FL		10/31/2024	8.875	2,690,874		3,389,000
100174922	LARGO	FL		10/31/2024	7.375	634,559		775,000
100174923	WEST BABYLON	NY		10/31/2024	7.875	399,903		670,000
100174925	HARTFORD	CT		10/31/2024	8.250	216,138		300,000
100174927	PROVIDENCE	RI		10/31/2024	7.875	434,613		560,000
100174929	HONOLULU	HI		10/31/2024	7.875	500,483		600,000
100174930	BAYTOWN	TX		10/31/2024	9.750	146,014		215,000
100174931	MANORVILLE	NY		10/31/2024	8.000	730,653		895,000
100174933	PHOENIX	AZ		10/31/2024	7.000	258,418		455,000
100174934	GALVESTON	TX		10/31/2024	10.250	394,201		568,000
100174936	DALLAS	GA		10/31/2024	7.250	263,409		596,000
100174938	MACON	GA		10/31/2024	9.250	245,849		262,000
100174939	OVILLA	TX		10/31/2024	10.375	129,149		186,000
100174940	ARLINGTON	TX		10/31/2024	7.250	248,751		385,000
100174941	KAILUA	HI		10/31/2024	7.625	972,297		1,420,000
100174943	KATY	TX		10/31/2024	7.000	880,913		1,240,000
100174944	SAINT CLOUD	FL		10/31/2024	9.375	444,779		530,000
100174945	NIXA	MO		10/31/2024	7.625	284,364		345,000
100174946	CONYERS	GA		10/31/2024	7.000	235,620		350,000
100174947	TITUSVILLE	FL		10/31/2024	7.990	384,019		489,000
100174948	HOUSTON	TX		10/31/2024	7.625	181,761		235,000
100174949	MILWAUKEE	WI		10/31/2024	7.375	216,965		292,400
100174950	SPRING	TX		10/31/2024	7.125	174,533		250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100174951	PALMDALE	CA		10/31/2024	8.000	560,112		681,000
100174952	ELLERBE	NC		10/31/2024	10.750	320,634		816,000
100174953	RIVERSIDE	CA		10/31/2024	10.250	663,660		800,000
100174954	WINDER	GA		10/31/2024	7.000	207,293		250,000
100174955	SAN ANTONIO	TX		10/31/2024	10.500	95,168		128,000
100174956	PORTSMOUTH	VA		10/31/2024	7.990	261,885		328,000
100174957	PITTSBURGH	PA		10/31/2024	7.990	100,543		166,000
100174958	JEANNETTE	PA		10/31/2024	7.750	57,707		85,000
100174959	SAINT PETERSBURG	FL		10/31/2024	9.250	288,438		451,000
100174960	SCENIC	AZ		10/31/2024	8.375	225,637		665,000
100174961	DELRAY BEACH	FL		10/31/2024	7.875	196,429		230,000
100174962	POMPANO BEACH	FL		10/31/2024	8.625	608,737		692,000
100174963	BOWLING GREEN	KY		10/31/2024	9.500	180,684		245,000
100174964	BLUE RIDGE	GA		10/31/2024	7.875	404,067		720,000
100174966	KULA	HI		10/31/2024	8.125	768,568		3,100,000
100174967	PONCE INLET	FL		10/31/2024	9.125	370,620		436,000
100174968	WETHERSFIELD	CT		10/31/2024	7.875	277,402		345,000
100174971	PHILADELPHIA	PA		10/31/2024	7.990	180,293		262,000
100174972	KERHONKSON	NY		10/31/2024	7.000	266,770		850,000
100174973	SANDS POINT	NY		10/31/2024	7.750	4,418,696		6,900,000
100174975	PARRISH	FL		10/31/2024	7.500	288,306		423,000
100174977	WAIANAE	HI		10/31/2024	7.500	727,548		1,670,000
100174978	PHILADELPHIA	PA		10/31/2024	8.375	263,811		420,000
100174980	TIMNATH	CO		10/31/2024	8.875	1,772,260		2,200,000
100174982	COUNTRY CLUB HILLS	IL		10/31/2024	9.750	140,660		203,000
100174983	QUEENS VILLAGE	NY		10/31/2024	7.875	1,083,792		1,960,000
100174985	CANTON	GA		10/31/2024	10.500	538,631		630,000
100174986	ANGOLA	IN		10/31/2024	10.250	159,574		230,000
100174987	BROWNSVILLE	TX		10/31/2024	9.250	139,151		176,000
100174988	BOCA RATON	FL		10/31/2024	8.500	464,650		622,000
100174989	SAINT AUGUSTINE	FL		10/31/2024	7.750	346,885		415,000
100174990	MIAMI	FL		10/31/2024	8.500	409,840		600,000
100174991	LUBBOCK	TX		10/31/2024	11.375	148,561		215,000
100174992	BROOKLYN	NY		10/31/2024	7.875	535,186		700,000
100174993	HAMDEN	CT		10/31/2024	8.500	293,529		535,000
100174994	LAS VEGAS	NV		10/31/2024	7.750	243,981		420,000
100174995	HARLINGEN	TX		10/31/2024	8.500	508,967		635,000
100174996	SAINT ALBANS	NY		10/31/2024	7.500	404,399		525,000
100174997	NAPLES	FL		10/31/2024	10.500	437,638		630,000
100174998	WASHBURN	ME		10/31/2024	7.625	199,944		315,000
100175000	CARNEYS POINT	NJ		10/31/2024	9.875	190,946		200,000
100175002	FLAGLER BEACH	FL		10/31/2024	7.990	632,291		960,000
100175003	PORTLAND	OR		10/31/2024	9.500	508,166		750,000
100175005	LOGANVILLE	GA		10/31/2024	7.250	261,526		423,000
100175009	LANSING	MI		10/31/2024	5.125	94,201		240,000
100175011	HAGERSTOWN	MD		10/31/2024	9.625	213,046		295,000
100175013	FORT WORTH	TX		10/31/2024	6.125	180,069		301,000
100175014	ROSAMOND	CA		10/31/2024	7.250	310,150		495,500
100175015	GROVELAND	FL		10/31/2024	8.375	251,947		320,000
100175016	EL PASO	TX		10/31/2024	7.750	154,762		230,000
100175017	THEODORE	AL		10/31/2024	7.500	103,902		137,000
100175018	LITTLE ROCK	AR		10/31/2024	7.000	385,499		647,000
100175020	MENIFEE	CA		11/05/2024	7.375	426,252		620,000
100175021	NIPOMO	CA		11/05/2024	8.125	1,084,807		1,300,000
100175022	SANTA ANA	CA		11/05/2024	7.999	352,800		420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100175023	BURBANK	CA		11/05/2024	6.499	1,102,126		1,950,000
100175024	LOS ANGELES	CA		11/05/2024	5.999	476,477		1,000,000
100175025	SHERWOOD FOREST	CA		11/05/2024	6.625	1,423,860		2,000,000
100175026	DELMAR	DE		11/05/2024	8.875	345,841		518,000
100175027	WEST ROXBURY	MA		11/05/2024	6.499	428,064		575,000
100175028	WARRENTON	VA		11/05/2024	7.999	332,111		380,000
100175029	GREER	SC		11/05/2024	6.750	234,882		297,000
100175030	PORTLAND	OR		11/05/2024	6.499	488,967		750,000
100175031	JURUPA VALLEY	CA		11/05/2024	7.250	463,755		580,500
100175032	LAKE OSWEGO	OR		11/05/2024	6.125	772,175		1,256,000
100175033	LA VERNE	CA		11/05/2024	6.625	877,663		1,150,000
100175034	ROCKVILLE	MD		11/05/2024	6.999	456,636		593,000
100175035	CERRITOS	CA		11/05/2024	7.750	1,146,740		1,375,000
100175036	ROCKFORD	IL		11/05/2024	7.499	242,169		290,000
100175037	SACRAMENTO	CA		11/05/2024	6.499	336,091		419,900
100175038	GOLDEN	CO		11/05/2024	7.125	982,530		1,204,000
100175039	COVINGTON	WA		11/05/2024	9.375	471,632		542,000
100175040	DOWNEY	CA		11/05/2024	8.999	639,989		725,000
100175041	LOS ANGELES	CA		11/05/2024	7.250	594,159		720,000
100175042	TEXAS CITY	TX		11/05/2024	8.375	336,960		374,000
100175043	DUDLEY	MA		11/05/2024	8.999	251,691		326,000
100175044	HARVEST	AL		11/05/2024	7.625	242,217		294,000
100175045	ELKTON	MD		11/05/2024	7.375	378,530		490,000
100175046	SAINT CLOUD	FL		11/05/2024	7.625	331,800		450,000
100175047	WASHINGTON	DC		11/05/2024	7.250	363,240		475,000
100175048	LAS VEGAS	NV		11/05/2024	6.999	302,918		380,000
100175049	DOWNEY	CA		11/05/2024	6.375	524,186		650,000
100175050	LANCASTER	CA		11/05/2024	7.125	568,860		655,000
100175051	BETHLEHEM	PA		11/05/2024	6.999	269,592		360,000
100175052	MADERA	CA		11/05/2024	6.999	313,549		510,000
100175053	GREER	SC		11/05/2024	8.750	260,266		275,000
100175054	LOS ANGELES	CA		11/05/2024	8.750	582,731		620,000
100175055	PHOENIX	AZ		11/05/2024	6.499	340,102		435,000
100175056	CULPEPER	VA		11/05/2024	6.250	280,827		412,000
100175057	NORTH LAS VEGAS	NV		11/05/2024	7.375	284,473		395,000
100175058	WAXAHACHIE	TX		11/05/2024	6.625	279,252		345,000
100175059	GLEN BURNIE	MD		11/05/2024	6.999	292,954		365,000
100175060	MENTONE	CA		11/05/2024	6.499	412,309		765,000
100175061	GAITHERSBURG	MD		11/05/2024	9.250	347,760		414,000
100175062	LA PUENTE	CA		11/05/2024	7.999	490,062		605,000
100175063	LAS VEGAS	NV		11/05/2024	7.375	312,425		380,000
100175064	NEWPORT NEWS	VA		11/05/2024	8.750	311,850		330,000
100175065	LOS ANGELES	CA		11/05/2024	7.125	309,861		670,000
100175066	PALMDALE	CA		11/05/2024	7.625	378,814		520,000
100175067	CULPEPER	VA		11/05/2024	6.499	389,730		490,000
100175068	MESA	AZ		11/05/2024	6.999	161,127		367,000
100175069	HOUSTON	TX		11/05/2024	7.999	245,438		275,000
100175070	SIGNAL HILL	CA		11/05/2024	6.750	485,059		790,000
100175071	DALLAS	TX		11/05/2024	6.750	157,490		191,900
100175072	SAN JOSE	CA		11/05/2024	8.250	761,995		900,000
100175073	FREDERICK	CO		11/05/2024	7.250	484,237		610,000
100175074	SANTA MARIA	CA		11/05/2024	6.499	1,161,436		1,420,000
100175075	HAMPTON	GA		11/05/2024	7.875	264,908		338,400
100175076	AUSTIN	TX		11/05/2024	6.625	422,248		644,000
100175077	FORT WORTH	TX		11/05/2024	9.375	278,775		310,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100175078	CHICAGO	IL		11/05/2024	7.999	147,726		187,000
100175079	RANCHO CUCAMONGA	CA		11/05/2024	7.875	214,892		428,000
100175080	OLD HICKORY	TN		11/05/2024	8.375	329,175		380,000
100175081	CALIMESA	CA		11/05/2024	8.250	329,191		378,000
100175082	LOS ANGELES	CA		11/05/2024	7.999	436,955		630,000
100175083	BARDSTOWN	KY		11/05/2024	8.499	191,618		245,000
100175084	LOUISVILLE	KY		11/05/2024	8.625	131,880		173,000
100175085	PASADENA	CA		11/05/2024	6.999	3,082,958		4,500,000
100175086	HIALEAH	FL		11/05/2024	7.499	627,637		730,000
100175087	LAVEEN	AZ		11/05/2024	8.125	467,172		575,000
100175088	BRIGHTON	CO		11/05/2024	8.999	768,251		825,000
100175089	CORAL SPRINGS	FL		11/05/2024	6.875	604,398		739,000
100175090	FORT STOCKTON	TX		11/05/2024	6.250	296,911		515,000
100175091	ROSENBERG	TX		11/05/2024	7.375	259,482		305,000
100175092	SEATTLE	WA		11/05/2024	7.999	1,649,917		2,400,000
100175093	RIALTO	CA		11/05/2024	8.625	582,545		670,000
100175094	OXNARD	CA		11/05/2024	7.999	371,773		490,000
100175095	GREENVILLE	SC		11/05/2024	7.999	471,946		594,000
100175096	LANCASTER	CA		11/05/2024	6.999	275,571		350,000
100175097	MONTGOMERY	TX		11/05/2024	7.250	703,224		854,000
100175098	SPRING	TX		11/05/2024	7.375	293,160		387,000
100175099	DULUTH	GA		11/05/2024	7.375	397,283		495,000
100175100	MIAMI	FL		11/05/2024	8.875	651,582		705,000
100175101	KATY	TX		11/05/2024	8.999	272,160		325,000
100175102	FONTANA	CA		11/05/2024	8.999	508,191		610,000
100175103	FONTANA	CA		11/05/2024	8.999	715,810		855,000
100175104	GILROY	CA		11/05/2024	7.999	466,620		925,000
100175105	AURORA	CO		11/05/2024	7.375	476,938		588,000
100175106	MAGGIE VALLEY	NC		11/05/2024	7.999	396,480		488,000
100175107	ANTELOPE	CA		11/05/2024	6.875	810,538		972,000
100175108	DORAL	FL		11/05/2024	7.625	436,983		490,000
100175109	HOUSTON	TX		11/05/2024	7.375	1,649,472		1,935,000
100175110	LAS VEGAS	NV		11/05/2024	6.999	401,270		525,000
100175111	RANCHO CUCAMONGA	CA		11/05/2024	6.625	671,557		837,000
100175112	BAKERSFIELD	CA		11/05/2024	6.999	290,585		668,000
100175113	PALMDALE	CA		11/05/2024	6.999	258,928		316,000
100175114	ROCKVILLE	MD		11/05/2024	6.625	622,687		775,000
100175115	RANCHO CORDOVA	CA		11/05/2024	6.625	279,548		482,000
100175116	PORT ARANSAS	TX		11/05/2024	7.499	331,657		455,000
100175117	MEMPHIS	TN		11/05/2024	6.999	126,471		165,000
100175118	BARBERTON	OH		11/05/2024	7.125	113,901		142,000
100175119	FRESNO	CA		11/05/2024	8.999	290,364		368,000
100175120	HOWELL	MI		11/05/2024	6.999	110,417		326,000
100175121	WHITTIER	CA		11/05/2024	6.875	519,054		865,000
100175122	DALLAS	TX		11/05/2024	6.750	194,214		335,000
100175123	CYPRESS	TX		11/05/2024	7.250	236,802		290,000
100175124	BELL GARDENS	CA		11/05/2024	6.999	715,398		880,000
100175125	OXNARD	CA		11/05/2024	6.625	515,653		872,000
100175126	MANCHESTER	NH		11/05/2024	7.125	131,394		186,000
100175127	BAKERSFIELD	CA		11/05/2024	6.999	105,352		160,000
100175128	SEAFORD	DE		11/05/2024	7.375	110,643		160,000
100175129	OAK GROVE	AL		11/05/2024	6.875	184,917		245,000
100175130	WESTMINSTER	CA		11/05/2024	7.250	626,981		1,380,000
100175131	VICTORVILLE	CA		11/05/2024	6.750	338,352		445,000
100175132	KANSAS CITY	MO		11/05/2024	7.875	113,925		155,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175133	DURANGO	CO		11/05/2024	6.499	456,970		1,150,000
100175134	BELL GARDENS	CA		11/05/2024	6.875	518,591		1,002,000
100175135	SAN PEDRO	CA		11/05/2024	7.125	311,492		1,001,000
100175136	MEMPHIS	TN		11/05/2024	6.999	126,442		165,000
100175137	FINDLAY	OH		11/05/2024	7.375	79,505		110,000
100175138	PALMDALE	CA		11/05/2024	7.250	289,599		450,000
100175139	OLATHE	KS		11/05/2024	7.499	222,927		271,000
100175140	JACKSONVILLE	FL		11/05/2024	6.625	241,300		329,000
100175141	YORK	PA		11/05/2024	6.999	154,003		190,000
100175142	MONTEREY PARK	CA		11/05/2024	6.499	889,912		1,400,000
100175143	BELLINGHAM	MA		11/05/2024	6.499	526,400		835,000
100175144	LAMONT	CA		11/05/2024	6.999	249,493		330,000
100175145	INDIANAPOLIS	IN		11/05/2024	7.250	141,623		175,000
100175146	PAGE	AZ		11/05/2024	6.999	415,201		510,000
100175147	FONTANA	CA		11/05/2024	7.990	641,661		830,000
100175148	ESTERO	FL		11/05/2024	7.125	554,339		740,000
100175149	CAPE CORAL	FL		11/05/2024	7.125	217,410		312,000
100175150	ESTERO	FL		11/05/2024	6.990	472,170		675,000
100175151	WALTERBORO	SC		11/05/2024	7.990	267,275		345,000
100175152	BLUFFTON	SC		11/05/2024	7.990	284,998		366,000
100175153	HAINES CITY	FL		11/05/2024	7.624	275,748		389,000
100175154	PANAMA CITY BEACH	FL		11/05/2024	7.625	395,173		515,000
100175155	DAVENPORT	FL		11/05/2024	6.500	279,024		358,000
100175156	MESQUITE	TX		11/05/2024	7.625	335,519		387,000
100175157	BARTLETT	NH		11/05/2024	7.990	305,031		385,000
100175159	FLEMING ISLAND	FL		11/05/2024	7.625	270,540		380,000
100175160	WINDERMERE	FL		11/05/2024	7.990	294,127		325,000
100175161	LEHI	UT		11/05/2024	7.000	301,245		493,000
100175162	CHARLESTON	SC		11/05/2024	7.500	478,932		550,000
100175163	JARRELL	TX		11/05/2024	6.990	227,257		307,000
100175164	AIEA	HI		11/05/2024	6.500	755,270		1,100,000
100175165	MILLSBORO	DE		11/05/2024	7.990	286,617		320,000
100175166	CROSBY	TX		11/05/2024	7.750	282,692		316,000
100175167	WESTON	FL		11/05/2024	6.125	484,739		675,000
100175168	MIAMI	FL		11/05/2024	7.500	536,489		720,000
100175169	LAS VEGAS	NV		11/05/2024	6.990	375,304		553,000
100175170	RIVIERA BEACH	FL		11/05/2024	6.990	253,807		338,000
100175171	MERIDIAN	ID		11/05/2024	7.125	339,023		535,000
100175172	NAMPA	ID		11/05/2024	7.125	309,991		471,000
100175173	OCALA	FL		11/05/2024	6.250	221,324		296,000
100175174	CHARLOTTE	NC		11/05/2024	6.990	397,732		580,000
100175175	MCKINNEY	TX		11/05/2024	7.125	313,906		481,000
100175176	ODESSA	FL		11/05/2024	6.990	248,523		350,000
100175177	LEHI	UT		11/05/2024	6.125	313,468		447,000
100175178	SAN JOSE	CA		11/05/2024	6.625	776,835		1,550,000
100175179	WILLINGBORO	NJ		11/05/2024	7.625	331,040		410,000
100175180	LAS VEGAS	NV		11/05/2024	6.490	460,467		695,000
100175181	LAS VEGAS	NV		11/05/2024	6.490	468,198		663,000
100175182	PORT SAINT LUCIE	FL		11/05/2024	7.000	264,204		327,000
100175183	KISSIMMEE	FL		11/05/2024	6.500	240,335		365,000
100175184	MIAMI	FL		11/05/2024	6.125	249,399		357,000
100175185	GAITHERSBURG	MD		11/05/2024	6.125	307,440		438,000
100175186	RALEIGH	NC		11/05/2024	6.990	309,000		444,300
100175187	INLET BEACH	FL		11/05/2024	6.624	777,733		1,490,000
100175188	NORTH LAS VEGAS	NV		11/05/2024	6.000	287,012		410,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175189	POINCIANA	FL		11/05/2024	6.625	231,256		314,000
100175190	NEW BRUNSWICK	NJ		11/05/2024	6.500	270,425		385,000
100175192	PHOENIX	AZ		11/05/2024	6.875	231,918		390,000
100175193	ALHAMBRA	CA		11/05/2024	6.875	915,455		1,700,000
100175194	PALM COAST	FL		11/05/2024	6.500	356,402		475,000
100175195	MANHATTAN BEACH	CA		11/05/2024	7.125	513,777		1,652,000
100175196	POMONA	CA		11/05/2024	6.125	477,185		681,000
100175197	OCALA	FL		11/05/2024	6.250	217,167		286,000
100175198	OCEAN CITY	MD		11/05/2024	8.375	370,255		430,000
100175199	HARKER HEIGHTS	TX		11/05/2024	6.250	271,247		390,000
100175200	KEAAU	HI		11/05/2024	6.500	396,882		560,000
100175201	HARKER HEIGHTS	TX		11/05/2024	6.250	271,247		390,000
100175202	CITRUS SPRINGS	FL		11/05/2024	6.250	204,153		273,000
100175203	HARKER HEIGHTS	TX		11/05/2024	6.250	271,247		390,000
100175204	CITRUS SPRINGS	FL		11/05/2024	6.250	216,631		288,000
100175205	HOLLYWOOD	FL		11/05/2024	6.625	510,277		683,000
100175206	CITRUS SPRINGS	FL		11/05/2024	6.000	210,319		281,000
100175207	ORANGE BEACH	AL		11/05/2024	6.625	583,950		773,000
100175208	TAMPA	FL		11/05/2024	6.625	946,543		1,450,000
100175209	ALLEN	TX		11/05/2024	6.875	337,441		465,000
100175210	LITTLE ELM	TX		11/05/2024	6.625	320,598		427,000
100175211	WASHINGTON	UT		11/05/2024	6.500	312,936		492,000
100175212	COVINA	CA		11/05/2024	7.125	472,310		665,000
100175213	BOUNTIFUL	UT		11/05/2024	5.990	399,884		550,000
100175214	CAROLINA BEACH	NC		11/05/2024	6.990	327,730		430,000
100175215	BAY POINT	CA		11/05/2024	6.624	344,716		500,000
100175216	CAPE CORAL	FL		11/05/2024	6.500	389,104		553,000
100175217	PINGREE GROVE	IL		11/05/2024	7.125	213,138		270,000
100175218	NATIONAL CITY	CA		11/05/2024	6.500	493,675		995,000
100175219	NEW ORLEANS	LA		11/05/2024	6.125	224,015		303,000
100175220	MONTGOMERY	TX		11/05/2024	5.875	214,798		275,000
100175221	SANFORD	FL		11/05/2024	5.990	336,375		435,000
100175222	TAMPA	FL		11/05/2024	7.000	323,352		460,000
100175223	HENDERSON	NV		11/05/2024	5.875	284,411		430,000
100175224	CHARLOTTE	NC		11/05/2024	7.990	271,177		377,000
100175225	ORLANDO	FL		11/05/2024	6.625	624,286		819,000
100175226	KISSIMMEE	FL		11/05/2024	6.990	465,840		600,000
100175227	TARPON SPRINGS	FL		11/05/2024	7.125	308,736		425,000
100175228	KATY	TX		11/05/2024	7.490	357,277		472,000
100175229	WEST PALM BEACH	FL		11/05/2024	7.875	286,218		371,000
100175230	ROWLETT	TX		11/05/2024	6.375	590,031		855,000
100175231	RIVIERA BEACH	FL		11/05/2024	7.000	319,994		425,000
100175232	LEWES	DE		11/05/2024	6.990	493,110		650,000
100175233	SARASOTA	FL		11/05/2024	5.750	348,433		475,000
100175234	NORTH MYRTLE BEACH	SC		11/05/2024	6.990	354,865		462,000
100175235	LITTLETON	CO		11/05/2024	6.875	592,853		820,000
100175236	KATY	TX		11/05/2024	6.990	267,548		342,000
100175237	WASILLA	AK		11/05/2024	6.875	334,017		440,000
100175238	LAS VEGAS	NV		11/05/2024	6.500	303,362		400,000
100175239	BOCA RATON	FL		11/05/2024	7.000	513,338		680,000
100175240	HENDERSON	NV		11/05/2024	5.750	278,114		385,000
100175241	NORTH CAPE MAY	NJ		11/05/2024	6.875	577,451		810,000
100175242	DENVER	CO		11/05/2024	7.125	553,092		730,000
100175243	NASHVILLE	TN		11/05/2024	7.625	306,786		400,000
100175244	ANCHORAGE	AK		11/05/2024	6.875	226,780		310,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175245	CINCINNATI	OH		11/05/2024	6.625	240,729		340,000
100175246	ROSEVILLE	CA		11/05/2024	6.875	458,880		725,000
100175247	MILTON	GA		11/05/2024	5.990	382,692		545,000
100175248	HOMESTEAD	FL		11/05/2024	6.875	317,834		445,000
100175249	JUSTIN	TX		11/05/2024	6.625	218,034		290,000
100175250	SEVIERVILLE	TN		11/05/2024	6.625	299,188		424,000
100175251	HURRICANE	UT		11/05/2024	6.875	590,006		785,000
100175252	BOYNTON BEACH	FL		11/05/2024	6.500	347,317		460,000
100175253	AUSTIN	TX		11/05/2024	6.625	355,450		480,000
100175254	WAUKEE	IA		11/05/2024	6.625	225,431		297,000
100175255	FREDERICKSBURG	VA		11/05/2024	6.625	324,176		450,000
100175256	DAVENPORT	FL		11/05/2024	7.125	296,386		415,000
100175257	FRAMINGHAM	MA		11/05/2024	6.624	741,345		995,000
100175258	MANCHESTER	CT		11/05/2024	7.125	363,876		475,000
100175259	RATHDRUM	ID		11/05/2024	6.990	408,404		537,000
100175260	WHEAT RIDGE	CO		11/05/2024	7.000	485,756		680,000
100175261	CROSS ROADS	TX		11/05/2024	6.375	267,183		385,000
100175262	DALLAS	TX		11/05/2024	7.125	411,500		670,000
100175263	DENVER	CO		11/05/2024	7.125	560,657		740,000
100175264	HURRICANE	UT		11/05/2024	6.990	534,162		705,000
100175265	ROOSEVELT	UT		11/05/2024	6.625	332,296		440,000
100175266	VICTORVILLE	CA		11/05/2024	7.125	272,369		410,000
100175267	FRESNO	CA		11/05/2024	7.125	372,389		490,000
100175268	SANDY	OR		11/05/2024	7.500	404,522		535,000
100175269	COLORADO SPRINGS	CO		11/05/2024	6.990	253,172		415,000
100175270	HEBER CITY	UT		11/05/2024	6.990	370,003		540,000
100175271	GAINESVILLE	FL		11/05/2024	6.625	306,697		420,000
100175272	OCALA	FL		11/05/2024	5.750	220,052		297,000
100175273	DALLAS	TX		11/05/2024	7.125	384,605		510,000
100175274	HEBER CITY	UT		11/05/2024	6.990	370,003		540,000
100175276	CHARLOTTE	NC		11/05/2024	6.125	247,331		355,000
100175277	SACRAMENTO	CA		11/05/2024	6.625	903,212		1,310,000
100175278	OCALA	FL		11/05/2024	6.625	204,108		270,000
100175279	CENTERTON	AR		11/05/2024	6.624	224,916		295,000
100175280	GREENVILLE	TX		11/05/2024	6.875	248,891		337,000
100175281	INDIANAPOLIS	IN		11/05/2024	6.125	278,125		380,000
100175282	SACRAMENTO	CA		11/05/2024	6.875	306,176		435,000
100175283	RICHMOND	TX		11/05/2024	6.625	223,684		295,000
100175284	KANSAS CITY	MO		11/05/2024	6.500	345,690		475,000
100175285	BARNEGAT	NJ		11/05/2024	7.125	281,756		380,000
100175286	OAKHURST	NJ		11/05/2024	7.124	458,979		600,000
100175287	SAINT LOUIS	MO		11/05/2024	6.990	307,320		425,000
100175288	CORDOVA	TN		11/05/2024	6.500	300,999		400,000
100175289	WENATCHEE	WA		11/05/2024	7.125	343,661		485,000
100175290	INLET BEACH	FL		11/05/2024	6.490	771,150		1,110,000
100175291	GREER	AZ		11/05/2024	6.375	560,718		750,000
100175292	LAS VEGAS	NV		11/05/2024	7.625	416,292		500,000
100175293	KISSIMMEE	FL		11/05/2024	6.500	389,872		518,000
100175294	ROUND ROCK	TX		11/05/2024	6.250	256,781		350,000
100175295	INDIO	CA		11/05/2024	6.250	475,218		635,000
100175296	ST GEORGE	UT		11/05/2024	6.624	275,761		372,000
100175297	MARYSVILLE	CA		11/05/2024	7.125	279,630		368,000
100175298	AUSTIN	TX		11/05/2024	6.125	321,771		480,000
100175299	ORLANDO	FL		11/05/2024	6.625	435,049		640,000
100175300	BRYAN	TX		11/05/2024	6.624	227,383		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175301	RALEIGH	NC		11/05/2024	6.490	511,331		712,000
100175302	SAN JOSE	CA		11/05/2024	6.625	672,523		1,450,000
100175303	KISSIMMEE	FL		11/05/2024	6.375	339,160		545,000
100175304	CADDO MILLS	TX		11/05/2024	6.125	226,418		300,000
100175305	TEMPE	AZ		11/05/2024	7.125	532,355		780,000
100175306	FAIRFIELD	CA		11/05/2024	7.125	316,736		455,000
100175307	HIALEAH	FL		11/05/2024	6.990	526,690		770,000
100175308	MANTECA	CA		11/05/2024	6.624	438,621		585,000
100175309	CHARLOTTE	NC		11/05/2024	7.125	291,003		367,000
100175310	JACKSON	NJ		11/05/2024	6.490	321,800		450,000
100175311	VENTURA	CA		11/05/2024	6.625	773,080		1,100,000
100175312	HENRICO	VA		11/05/2024	6.625	437,384		610,000
100175313	STOCKTON	CA		11/05/2024	6.625	358,299		475,000
100175314	ALEDO	TX		11/05/2024	7.625	322,010		415,000
100175315	NEW MEADOWS	ID		11/05/2024	6.875	586,614		773,000
100175316	SUFFOLK	VA		11/05/2024	6.624	266,600		357,000
100175317	DELAND	FL		11/05/2024	6.625	253,352		336,000
100175318	DENVER	CO		11/05/2024	6.500	440,585		590,000
100175319	MCALLEN	TX		11/05/2024	6.990	407,961		537,000
100175320	BROKEN BOW	OK		11/05/2024	6.624	239,643		430,000
100175321	WESLACO	TX		11/05/2024	6.990	383,567		505,600
100175322	PHOENIX	AZ		11/05/2024	6.624	416,097		585,000
100175323	CLAYTON	NC		11/05/2024	5.875	239,896		352,500
100175324	BOUNTIFUL	UT		11/05/2024	6.125	386,223		550,000
100175325	ROYAL OAK	MI		11/05/2024	7.500	262,438		325,000
100175326	BOURNE	MA		11/05/2024	6.875	349,788		500,000
100175327	CRYSTAL BEACH	TX		11/05/2024	6.750	304,043		412,500
100175328	CHESHIRE	CT		11/05/2024	6.990	305,297		495,000
100175329	RANCHO CORDOVA	CA		11/05/2024	6.625	401,219		530,000
100175330	LYNNWOOD	WA		11/05/2024	6.625	562,042		795,000
100175331	MCKINNEY	TX		11/05/2024	6.375	251,142		368,000
100175332	PFLUGERVILLE	TX		11/05/2024	6.625	285,419		385,000
100175333	HENDERSON	NV		11/05/2024	6.625	228,821		320,000
100175334	FRISCO	TX		11/05/2024	6.625	435,077		600,000
100175335	HARLINGEN	TX		11/05/2024	6.125	300,103		430,000
100175336	PLEASANT HILL	CA		11/05/2024	6.624	1,310,373		1,800,000
100175337	MIAMI	FL		11/05/2024	6.490	526,071		700,000
100175338	POMONA	CA		11/05/2024	7.375	514,660		700,000
100175339	QUEEN CREEK	AZ		11/05/2024	6.875	431,834		542,000
100175340	GLENN HEIGHTS	TX		11/05/2024	6.250	230,946		331,000
100175341	ANSONIA	CT		11/05/2024	7.500	333,615		432,000
100175342	FRESNO	CA		11/05/2024	6.990	607,912		800,000
100175343	UNION CITY	CA		11/05/2024	6.490	754,492		1,045,000
100175344	TANNERSVILLE	PA		11/05/2024	6.375	298,234		410,000
100175345	ALPINE	UT		11/05/2024	6.990	458,749		600,000
100175346	MYRTLE BEACH	SC		11/05/2024	6.125	286,498		425,000
100175347	TOW	TX		11/05/2024	6.990	322,343		400,000
100175348	SAN ANTONIO	TX		11/05/2024	6.125	317,794		440,000
100175349	PLANO	TX		11/05/2024	6.625	463,038		669,000
100175350	SPRINGDALE	AR		11/05/2024	6.375	283,099		454,000
100175351	ROCKLAND	MA		11/05/2024	7.500	428,594		600,000
100175352	EULESS	TX		11/05/2024	6.625	285,347		380,000
100175353	LANCASTER	PA		11/05/2024	6.125	247,511		360,000
100175354	FRISCO	TX		11/05/2024	6.875	442,915		585,000
100175355	CARMICHAEL	CA		11/05/2024	6.625	726,248		1,050,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175356	CHICAGO	IL		11/05/2024	5.875	1,033,913		1,400,000
100175357	EDMOND	OK		11/05/2024	7.000	207,426		280,000
100175358	LINCOLN	RI		11/05/2024	7.125	421,272		588,000
100175359	BRICK	NJ		11/05/2024	6.125	462,626		620,000
100175360	PISCATAWAY	NJ		11/05/2024	6.990	347,971		455,000
100175361	NORTH HOLLYWOOD	CA		11/05/2024	6.625	693,849		980,000
100175362	COLORADO SPRINGS	CO		11/05/2024	6.125	307,073		415,000
100175363	BENTONVILLE	AR		11/05/2024	6.875	324,677		434,000
100175364	HOLLY SPRINGS	NC		11/05/2024	7.125	298,532		393,000
100175365	LAS VEGAS	NV		11/05/2024	6.490	304,025		430,000
100175366	SAN ANTONIO	TX		11/05/2024	6.625	296,170		445,000
100175367	ANTIOCH	CA		11/05/2024	6.625	640,669		930,000
100175368	NASHVILLE	TN		11/05/2024	7.125	331,229		440,000
100175369	BIG BEAR CITY	CA		11/05/2024	6.625	394,447		630,000
100175371	MCKINNEY	TX		11/05/2024	6.375	354,575		475,000
100175372	LOUISVILLE	KY		11/05/2024	7.125	267,688		370,000
100175374	LITTLE ELM	TX		11/05/2024	6.500	331,046		455,000
100175375	REDWOOD CITY	CA		11/05/2024	6.500	911,298		1,210,000
100175376	OCALA	FL		11/05/2024	5.750	211,957		286,000
100175377	TUCSON	AZ		11/05/2024	6.125	225,063		290,000
100175378	LUBBOCK	TX		11/05/2024	5.990	230,151		316,000
100175379	KYLE	TX		11/05/2024	5.750	246,053		350,000
100175380	FRAMINGHAM	MA		11/05/2024	6.625	344,078		462,000
100175381	FAIRHOPE	AL		11/05/2024	6.500	223,706		300,000
100175382	KATY	TX		11/05/2024	5.750	220,824		305,000
100175383	CHICAGO	IL		11/05/2024	6.250	350,857		470,000
100175384	COLUMBUS	OH		11/05/2024	6.990	289,350		379,000
100175385	LAKELAND	FL		11/05/2024	5.990	211,998		285,000
100175386	CAMAS	WA		11/05/2024	5.875	316,932		536,666
100175387	RAHWAY	NJ		11/05/2024	6.125	355,798		480,000
100175388	VISALIA	CA		11/05/2024	6.625	212,909		282,000
100175399	SAN JOSE	CA		12/23/2024	8.875	1,363,118		1,500,000
100175400	FAIR OAKS	CA		12/23/2024	10.990	414,107		451,000
100175401	JOSHUA TREE	CA		12/23/2024	9.500	329,924		375,000
100175402	MOUNT PLEASANT	SC		12/23/2024	8.375	1,319,027		1,610,000
100175403	LAKE ELSINORE	CA		12/23/2024	8.875	699,044		750,000
100175404	AMARILLO	TX		12/23/2024	8.875	206,321		238,000
100175405	DANBURY	CT		12/23/2024	8.375	190,498		280,000
100175406	SEYMOUR	CT		12/23/2024	7.000	405,317		540,000
100175407	LOS ANGELES	CA		12/23/2024	7.125	1,014,838		1,450,000
100175408	WOODSTOCK	GA		12/23/2024	7.500	823,180		1,325,000
100175409	GULF SHORES	AL		12/23/2024	8.000	367,021		515,000
100175410	WESTON	FL		12/23/2024	8.875	543,066		625,000
100175411	SAN DIEGO	CA		12/23/2024	8.250	1,380,635		1,655,000
100175412	QUEEN CREEK	AZ		12/23/2024	7.500	1,452,671		1,955,000
100175413	EVERETT	WA		12/23/2024	8.375	530,833		575,000
100175414	LAWRENCEVILLE	GA		12/23/2024	7.375	500,253		980,000
100175416	WILLINGBORO	NJ		12/23/2024	8.875	151,415		273,000
100175417	WILLIS	TX		12/23/2024	7.625	277,303		365,000
100175418	UNION GROVE	WI		12/23/2024	8.999	314,304		750,000
100175419	VICTORVILLE	CA		12/23/2024	7.875	353,394		463,000
100175420	PHILLIPSBURG	NJ		12/23/2024	8.875	172,281		253,000
100175421	POMONA	CA		12/23/2024	7.375	568,163		865,000
100175422	COVINGTON	GA		12/23/2024	8.375	125,233		217,000
100175423	BAKERSFIELD	CA		12/23/2024	8.375	215,803		314,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175424	MAUMELLE	AR		12/23/2024	7.750	99,133		128,500
100175425	N RIDGEVILLE	OH		12/23/2024	8.125	169,703		232,000
100175427	LEWISVILLE	TX		12/23/2024	7.750	263,846		400,000
100175428	JOHNS CREEK	GA		12/23/2024	7.125	509,972		925,000
100175429	HARLINGEN	TX		12/23/2024	8.500	124,616		170,000
100175430	LIVINGSTON	TX		12/23/2024	7.875	157,030		241,000
100175431	LONG VALLEY	NJ		12/23/2024	7.875	276,234		615,000
100175433	KANSAS CITY	KS		12/23/2024	7.625	117,275		178,000
100175435	ATLANTA	GA		12/23/2024	9.375	188,614		240,000
100175436	INDIO	CA		12/23/2024	8.500	646,383		950,000
100175437	WATHENA	KS		12/23/2024	7.875	113,088		152,000
100175438	PHOENIX	AZ		12/23/2024	7.750	507,293		660,000
100175439	MIAMI	FL		12/23/2024	7.375	565,663		745,000
100175440	RICHMOND HILL	GA		12/23/2024	8.125	255,089		325,000
100175441	MILWAUKEE	WI		12/23/2024	7.125	115,918		155,000
100175442	CORONA	CA		12/23/2024	7.375	662,367		942,000
100175443	SOUTHPORT	NC		12/23/2024	7.375	323,889		430,000
100175444	BAKERSFIELD	CA		12/23/2024	7.875	304,749		390,000
100175445	WINCHESTER	CA		12/23/2024	7.500	563,116		738,000
100175446	MONROVIA	CA		12/23/2024	8.000	737,401		910,000
100175447	KATY	TX		12/23/2024	8.750	467,980		820,000
100175449	MILWAUKEE	WI		12/23/2024	8.875	104,762		150,000
100175450	KANSAS CITY	MO		12/23/2024	7.500	168,841		209,000
100175451	IRVINE	CA		12/23/2024	8.125	1,175,739		1,455,000
100175452	ATLANTA	GA		12/23/2024	7.625	485,413		682,000
100175453	BALTIMORE	MD		12/23/2024	9.250	157,170		225,000
100175454	HACIENDA HEIGHTS	CA		12/23/2024	8.000	728,320		955,000
100175455	FISHERS	IN		12/23/2024	7.750	259,611		508,000
100175456	INDEPENDENCE	MO		12/23/2024	8.625	121,509		156,000
100175457	BAKERSFIELD	CA		12/23/2024	7.500	289,079		384,000
100175458	CUMMING	GA		12/23/2024	7.500	781,444		955,000
100175459	FRANKLIN	WI		12/23/2024	7.750	446,877		583,000
100175460	INDIAN WELLS	CA		12/23/2024	8.625	268,877		625,000
100175461	WEST COVINA	CA		12/23/2024	7.625	724,160		900,000
100175462	KANSAS CITY	MO		12/23/2024	7.750	132,299		170,000
100175463	SUWANEE	GA		12/23/2024	7.250	462,910		660,000
100175464	HOOVER	AL		12/23/2024	7.375	310,541		460,000
100175465	SNELLVILLE	GA		12/23/2024	6.875	322,171		430,000
100175466	PLEASANTON	TX		12/23/2024	8.750	133,484		170,000
100175467	DALLAS	GA		12/23/2024	7.250	310,097		385,000
100175468	DIAMOND BAR	CA		12/23/2024	7.250	1,988,314		3,050,000
100175469	FLUSHING	NY		12/23/2024	7.375	312,651		875,000
100175470	TUCKER	GA		12/23/2024	7.750	189,830		236,000
100175471	IDYLLWILD AREA	CA		12/23/2024	7.625	836,743		1,100,000
100175472	SPRINGFIELD	VA		12/23/2024	7.875	502,766		815,000
100175473	LAWRENCEVILLE	GA		12/23/2024	7.125	132,871		380,000
100175474	KISSIMMEE	FL		12/23/2024	7.000	208,953		258,000
100175475	LAGRANGE	GA		12/23/2024	6.750	184,078		286,000
100175476	FREMONT	CA		12/23/2024	8.000	261,191		540,000
100175477	LAWRENCEVILLE	GA		12/23/2024	7.375	313,327		395,000
100175478	FORT MYERS BEACH	FL		12/23/2024	7.375	1,745,375		2,400,000
100175479	JERSEY CITY	NJ		12/23/2024	7.500	310,680		875,000
100175480	POOLER	GA		12/23/2024	6.875	203,732		303,000
100175481	HOSCHTON	GA		12/23/2024	6.875	274,864		461,000
100175482	EL CAJON	CA		12/23/2024	7.000	520,014		950,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175483	SAVANNAH	GA		12/23/2024	7.375	124,464		195,000
100175484	GRAHAM	NC		12/23/2024	7.625	276,258		362,000
100175485	AUGUSTA	GA		12/23/2024	6.875	137,924		200,000
100175486	ADKINS	TX		12/23/2024	7.875	441,515		725,000
100175487	PORT RICHEY	FL		12/23/2024	8.250	104,591		406,000
100175488	AUBURN	GA		12/23/2024	6.875	316,430		540,000
100175489	SAINT LOUIS	MO		12/23/2024	8.000	80,749		97,000
100175490	GOOSE CREEK	SC		12/23/2024	6.875	237,944		360,000
100175491	MESA	AZ		12/23/2024	7.375	213,254		384,000
100175492	KATY	TX		12/23/2024	7.875	284,009		456,000
100175493	SPRING	TX		12/23/2024	7.500	241,618		318,000
100175494	CORONA	NY		12/23/2024	7.625	197,868		320,000
100175495	FAIRBURN	GA		12/23/2024	7.750	226,469		311,000
100175496	FORT WORTH	TX		12/23/2024	7.375	259,890		350,000
100175497	FAYETTEVILLE	GA		12/23/2024	7.875	220,069		302,000
100175498	FORT LEE	NJ		12/23/2024	7.375	609,731		1,260,000
100175500	SURFSIDE BEACH	SC		12/23/2024	8.375	225,183		485,000
100175501	KANSAS CITY	MO		12/23/2024	7.750	163,506		211,000
100175502	BOYNTON BEACH	FL		12/23/2024	7.375	183,441		250,000
100175503	LEWISVILLE	TX		12/23/2024	7.875	354,355		680,000
100175504	OAKLAND PARK	FL		12/23/2024	7.750	125,550		285,000
100175505	BOISE	ID		12/23/2024	8.875	329,507		350,000
100175506	ATLANTA	GA		12/23/2024	9.875	209,934		240,000
100175507	PALM BAY	FL		12/23/2024	7.875	102,187		305,000
100175508	TUCSON	AZ		12/23/2024	8.250	242,972		290,000
100175509	BOYNTON BEACH	FL		12/23/2024	8.500	329,940		445,000
100175510	AUGUSTA	GA		12/23/2024	7.750	88,614		107,000
100175511	PALM BAY	FL		12/23/2024	7.875	247,962		329,000
100175512	FRANKLIN	VA		12/23/2024	7.750	77,726		129,000
100175513	SAVANNAH	GA		12/23/2024	7.500	440,808		860,000
100175514	JOHNS CREEK	GA		12/23/2024	7.250	1,430,483		1,750,000
100175515	LOS ANGELES (RESEDA AREA)	CA		12/23/2024	7.375	676,137		885,000
100175516	LUCERNE	CA		12/23/2024	7.625	108,088		140,000
100175517	RIVERSIDE	CA		12/23/2024	7.375	217,331		540,000
100175519	BIG BEAR LAKE	CA		12/23/2024	7.375	292,898		485,000
100175522	JACKSON	WY		12/23/2024	7.750	957,149		1,200,000
100175524	YORK	PA		12/23/2024	8.625	73,039		125,000
100175525	MIAMI	FL		12/23/2024	8.750	235,139		310,000
100175526	BROKEN BOW	OK		12/23/2024	7.625	359,273		475,000
100175527	SAN ANTONIO	TX		12/23/2024	8.000	130,672		222,000
100175528	TULSA	OK		12/23/2024	9.990	78,644		129,000
100175529	SPRINGFIELD	MO		12/23/2024	8.500	161,566		217,000
100175530	SANTA ROSA BEACH	FL		12/23/2024	6.625	572,241		785,000
100175531	SENECA	SC		12/23/2024	6.500	172,454		242,000
100175532	AUGUSTA	GA		12/23/2024	7.625	176,428		252,000
100175533	SAPPHIRE	NC		11/08/2024	6.500	913,114		1,685,000
100175534	TAMPA	FL		11/08/2024	7.250	833,700		1,093,000
100175535	CLERMONT	FL		11/08/2024	6.875	504,978		669,000
100175536	ROTONDA WEST	FL		11/08/2024	7.500	197,521		314,000
100175537	NEBO	NC		11/08/2024	8.500	2,959,546		4,125,000
100175538	MIAMI	FL		11/08/2024	8.375	129,273		155,000
100175539	ORLANDO	FL		11/08/2024	7.000	180,657		235,000
100175540	BRADENTON	FL		11/08/2024	7.000	688,677		895,000
100175541	LAS VEGAS	NV		11/08/2024	7.500	251,250		345,000
100175542	WINTER GARDEN	FL		11/08/2024	7.125	725,385		938,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175543	ATLANTA	GA		11/08/2024	7.500	376,877		532,000
100175544	CLEARWATER	FL		11/08/2024	8.000	424,334		577,000
100175545	FOLSOM	CA		11/08/2024	7.500	789,782		1,005,000
100175546	CONWAY	SC		11/08/2024	8.875	260,014		320,000
100175547	JACKSONVILLE	FL		11/08/2024	7.875	431,102		550,000
100175548	NEWPORT	ME		11/08/2024	8.875	107,000		125,000
100175549	RICHMOND	VA		11/08/2024	8.500	153,563		201,000
100175550	CORONA	CA		11/08/2024	4.250	101,566		840,000
100175551	HUNTINGTON BEACH	CA		11/12/2024	6.750	1,595,076		2,950,000
100175552	SAINT LOUIS	MO		11/12/2024	6.750	1,174,284		1,564,000
100175553	CHICAGO	IL		11/12/2024	6.750	1,234,488		1,566,000
100175554	DENVER	CO		11/12/2024	7.625	791,269		992,000
100175555	MERIDIAN	ID		11/12/2024	6.625	978,634		1,216,000
100175556	GILBERT	AZ		11/12/2024	6.375	908,119		1,128,000
100175557	NANTUCKET	MA		11/12/2024	6.875	2,420,906		3,200,000
100175558	ORLANDO	FL		11/12/2024	6.625	1,293,896		1,650,000
100175559	WESTFORD	MA		11/12/2024	6.750	1,172,954		1,467,000
100175560	SEDONA	AZ		11/12/2024	6.750	1,526,040		2,000,000
100175561	NEWCASTLE	WA		11/12/2024	6.125	1,401,293		1,875,000
100175562	LOS ANGELES	CA		11/12/2024	6.375	1,235,940		1,540,000
100175563	LITTLE COMPTON	RI		11/12/2024	6.000	1,304,502		2,250,000
100175564	DAVIE	FL		11/12/2024	6.125	929,799		1,600,000
100175565	SILVERDALE	WA		11/12/2024	6.125	1,763,871		2,563,000
100175566	CAPE MAY	NJ		11/12/2024	6.875	992,408		1,440,000
100175567	SAN MARCOS	CA		11/12/2024	6.625	1,071,035		1,335,000
100175568	DANVILLE	CA		11/12/2024	7.000	1,330,776		2,000,000
100175569	NEWARK	CA		11/12/2024	6.250	1,209,021		1,729,000
100175570	HOLGATE	NJ		11/12/2024	6.875	908,817		1,140,000
100175571	ENCINITAS	CA		11/12/2024	6.125	1,518,410		2,000,000
100175572	DENVER	CO		11/12/2024	6.375	829,283		1,219,000
100175573	NAPA	CA		11/12/2024	6.500	1,487,119		1,850,000
100175574	DANA POINT	CA		11/12/2024	6.250	1,504,422		2,055,000
100175575	COTO DE CAZA	CA		11/12/2024	6.250	2,304,182		3,275,000
100175576	SAN RAFAEL	CA		11/12/2024	6.375	1,517,891		2,650,000
100175577	BLUE BELL	PA		11/12/2024	6.125	980,337		1,350,000
100175578	MINERAL BLUFF	GA		11/12/2024	6.500	1,147,156		1,439,000
100175579	SACRAMENTO	CA		11/12/2024	6.375	966,077		1,350,000
100175580	UPPER SADDLE RIVER	NJ		11/12/2024	6.500	1,306,139		1,625,000
100175581	SAN FRANCISCO	CA		11/12/2024	6.875	1,214,656		2,000,000
100175582	WESTLAKE VILLAGE	CA		11/12/2024	7.000	2,354,962		2,900,000
100175583	HOUSTON	TX		11/12/2024	7.125	2,268,383		3,190,000
100175584	MILTON	GA		11/12/2024	6.750	1,862,418		2,330,000
100175585	PASADENA	CA		11/12/2024	6.250	1,583,878		1,990,000
100175586	OKLAHOMA CITY	OK		11/12/2024	7.375	1,221,537		1,567,000
100175587	WRIGHTSVILLE BEACH	NC		11/12/2024	7.625	1,280,721		1,755,000
100175588	BIRMINGHAM	MI		11/12/2024	7.750	954,185		1,350,000
100175589	SCOTTSDALE	AZ		11/12/2024	6.375	1,018,810		1,450,000
100175590	DELRAY BEACH	FL		11/12/2024	6.375	1,008,814		1,300,000
100175591	SEATTLE	WA		11/12/2024	7.000	892,386		1,100,000
100175592	EDWARDS	CO		11/12/2024	6.875	1,272,865		2,536,000
100175593	GROTON	MA		11/12/2024	7.000	973,911		1,207,000
100175594	GRANITE BAY	CA		11/12/2024	7.500	1,270,645		1,560,000
100175595	MONROE	LA		11/12/2024	6.875	837,952		1,120,000
100175596	NEWTOWN	PA		11/12/2024	7.625	1,444,728		1,900,000
100175597	DURANGO	CO		11/12/2024	7.625	1,051,111		1,300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175598	BELLEVUE	WA		11/12/2024	6.375	1,819,248		4,288,000
100175599	CARLSBAD	CA		11/12/2024	6.750	1,301,902		1,995,000
100175600	ANCHORAGE	AK		11/12/2024	7.375	324,067		420,000
100175601	HENDERSON	NV		11/12/2024	6.750	236,694		382,000
100175602	LONG BEACH	CA		11/12/2024	7.750	318,150		510,000
100175603	LAS VEGAS	NV		11/12/2024	6.499	259,112		375,000
100175604	EMERALD ISLE	NC		11/12/2024	6.999	116,129		695,000
100175605	OPA LOCKA	FL		11/12/2024	7.999	349,125		477,000
100175606	SAN FRANCISCO	CA		11/12/2024	7.375	846,180		1,475,000
100175607	LAS VEGAS	NV		11/12/2024	6.625	244,027		350,000
100175608	ROEBLING	NJ		11/12/2024	7.875	228,688		295,000
100175609	ELIZABETH	NJ		11/12/2024	7.125	791,270		1,075,000
100175610	LOS ANGELES	CA		11/12/2024	6.499	335,806		670,000
100175611	PHOENIX	AZ		11/12/2024	5.999	195,485		350,000
100175612	RIVERSIDE	CA		11/12/2024	6.625	282,657		625,000
100175613	PORTLAND	OR		11/12/2024	7.250	558,430		783,500
100175614	LOS ANGELES	CA		11/12/2024	7.250	511,649		720,000
100175615	BAY POINT	CA		11/12/2024	6.999	397,681		650,000
100175616	BAYTOWN	TX		11/12/2024	6.250	165,906		271,000
100175617	PORT CHARLOTTE	FL		11/12/2024	6.875	244,741		325,000
100175618	BRADENTON	FL		11/12/2024	7.875	240,188		305,000
100175619	PHOENIX	AZ		11/12/2024	7.125	281,666		354,000
100175620	MISSOURI CITY	TX		11/12/2024	6.250	271,958		365,000
100175621	BOSSIER CITY	LA		11/12/2024	6.375	213,445		350,000
100175622	FAIRVIEW	NJ		11/12/2024	8.125	405,649		500,000
100175623	FORT WORTH	TX		11/12/2024	6.875	1,100,719		1,375,000
100175624	KANSAS CITY	KS		11/12/2024	7.375	157,523		203,000
100175625	CATONSVILLE	MD		11/12/2024	6.750	293,968		375,000
100175626	JEFFERSON	GA		11/12/2024	6.999	277,442		390,000
100175627	CORPUS CHRISTI	TX		11/12/2024	8.499	111,248		163,000
100175628	RED BLUFF	CA		11/12/2024	6.999	225,999		338,000
100175629	CANTON	OH		11/12/2024	7.125	117,475		145,000
100175630	KYLE	TX		11/12/2024	6.250	174,992		251,000
100175631	AKRON	OH		11/12/2024	7.125	110,053		135,000
100175632	DALLAS	TX		11/12/2024	6.625	356,781		530,000
100175633	MANTORVILLE	MN		11/12/2024	6.125	321,247		400,000
100175634	VISALIA	CA		11/12/2024	7.250	295,039		365,000
100175635	BALDWIN PARK	CA		11/12/2024	8.250	718,987		830,000
100175636	NOVATO	CA		11/12/2024	7.125	326,293		410,000
100175637	GLENDORA	CA		11/12/2024	6.875	1,152,161		1,410,000
100175638	LA MESA	CA		11/12/2024	6.875	838,755		1,010,000
100175639	HIALEAH	FL		11/12/2024	7.250	393,870		474,000
100175640	PORT CHARLOTTE	FL		11/12/2024	7.625	303,484		364,000
100175641	TRENTON	NJ		11/12/2024	8.125	151,200		180,000
100175642	KAILUA	HI		11/12/2024	6.625	1,556,603		2,050,000
100175643	LOS ANGELES	CA		11/12/2024	6.875	1,067,852		1,300,000
100175644	TOLEDO	OH		11/12/2024	7.625	103,730		129,000
100175645	TACOMA	WA		11/12/2024	6.999	543,422		715,000
100175646	PALMETTO BAY	FL		11/12/2024	7.375	1,311,549		1,600,000
100175647	BURBANK	CA		11/12/2024	6.999	1,061,087		1,900,000
100175648	RIVERSIDE	CA		11/12/2024	7.875	466,096		635,000
100175649	CHEHALIS	WA		11/12/2024	6.250	230,064		580,000
100175650	THOUSAND OAKS	CA		11/12/2024	7.125	765,964		1,025,000
100175651	HEMET	CA		11/12/2024	7.250	312,971		415,000
100175652	LOS ANGELES	CA		11/12/2024	8.250	617,200		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175653	BRIDGEPORT	WV		11/12/2024	6.999	283,745		356,000
100175654	DALLAS	TX		11/12/2024	6.999	313,163		375,000
100175655	HERNDON	VA		11/12/2024	8.250	347,883		560,000
100175656	SAN MARCOS	CA		11/12/2024	8.375	445,919		517,000
100175657	ELIZABETH	NJ		11/12/2024	8.999	395,175		460,000
100175658	LAKE FOREST	CA		11/12/2024	6.499	1,981,506		2,795,000
100175659	HOUSTON	TX		11/12/2024	7.625	445,200		535,000
100175660	PALMDALE	CA		11/12/2024	6.999	309,918		425,000
100175661	WINTER SPRINGS	FL		11/12/2024	8.375	354,366		375,000
100175662	HOUSTON	TX		11/12/2024	6.125	180,256		425,000
100175663	INGLEWOOD	CA		11/12/2024	7.125	757,901		975,000
100175664	CARSON	CA		11/12/2024	8.999	697,200		950,000
100175665	HOUSTON	TX		11/12/2024	8.125	273,890		367,100
100175666	OXNARD	CA		11/12/2024	7.125	776,200		930,000
100175667	KISSIMMEE	FL		11/12/2024	8.499	353,430		375,000
100175668	LOS ANGELES	CA		11/12/2024	6.999	739,636		895,000
100175669	CHINO	CA		11/12/2024	8.499	938,623		1,075,000
100175670	DULUTH	GA		11/12/2024	6.875	236,286		333,100
100175671	NORTHWOOD	OH		11/12/2024	6.999	318,302		385,000
100175672	WHITTIER	CA		11/12/2024	6.499	654,502		850,000
100175673	DOWNEY	CA		11/12/2024	6.999	1,291,500		1,650,000
100175674	LAS VEGAS	NV		11/12/2024	6.750	191,597		295,000
100175675	ADDISON	IL		11/12/2024	7.375	246,852		305,000
100175676	DENISON	TX		11/12/2024	6.875	201,331		252,000
100175677	CHICAGO	IL		11/12/2024	7.625	182,082		230,000
100175678	SUNNYVALE	CA		11/12/2024	6.250	1,131,161		2,300,000
100175679	SARASOTA	FL		11/12/2024	6.875	338,188		415,000
100175680	MONTGOMERY VILLAGE	MD		11/12/2024	7.999	192,890		235,000
100175681	GARDEN GROVE	CA		11/12/2024	6.999	701,911		1,040,000
100175682	COMMERCE CITY	CO		11/12/2024	6.875	389,827		522,000
100175683	PORT RICHEY	FL		11/12/2024	8.499	255,150		272,000
100175684	SOUTH JORDAN	UT		11/12/2024	5.999	385,068		1,200,000
100175685	SARASOTA	FL		11/12/2024	6.750	253,422		411,000
100175686	VISTA	CA		11/12/2024	7.125	718,738		860,000
100175687	VANCOUVER	WA		11/12/2024	6.499	529,286		675,000
100175688	HOUSTON	TX		11/12/2024	7.625	306,516		366,000
100175689	COVINA	CA		11/12/2024	7.499	1,376,638		1,650,000
100175690	DUCK CREEK VILLAGE	UT		11/12/2024	7.375	283,693		410,000
100175691	RIVERSIDE	CA		11/12/2024	8.625	517,360		550,000
100175692	GARDEN GROVE	CA		11/12/2024	6.999	628,050		930,000
100175693	CHATSWORTH	CA		11/12/2024	7.375	833,064		1,050,000
100175694	BANNING	CA		11/12/2024	7.499	337,945		481,000
100175695	KINGSTON	MA		11/12/2024	8.750	322,066		395,000
100175696	GARDEN GROVE	CA		11/12/2024	6.999	674,952		1,000,000
100175697	KATY	TX		11/12/2024	7.499	397,993		476,000
100175698	LONG BEACH	CA		11/12/2024	6.875	1,201,799		1,625,000
100175699	IDAHO FALLS	ID		11/12/2024	8.625	456,001		510,000
100175700	JARRELL	TX		11/12/2024	8.125	228,183		260,000
100175701	MIAMI	FL		11/12/2024	7.125	619,718		810,000
100175702	SAN ANTONIO	TX		11/12/2024	6.999	286,448		360,000
100175703	JURUPA VALLEY	CA		11/12/2024	6.625	667,767		875,000
100175704	LONG BEACH	CA		11/12/2024	6.375	787,351		1,000,000
100175705	GIG HARBOR	WA		11/12/2024	6.875	1,080,719		1,625,000
100175706	BOSTON	MA		11/12/2024	8.250	897,536		1,100,000
100175707	BURLESON	TX		11/12/2024	6.375	345,516		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175708	SAN DIMAS	CA		11/12/2024	6.499	1,002,409		1,650,000
100175709	POWDER SPRINGS	GA		11/12/2024	6.250	150,267		405,000
100175710	WAUKEGAN	IL		11/12/2024	6.999	171,657		215,000
100175711	FLAGLER BEACH	FL		11/12/2024	7.875	488,182		535,000
100175712	SEASIDE PARK	NJ		11/12/2024	7.999	508,912		609,000
100175713	CARLSBAD	CA		11/12/2024	6.250	559,681		700,000
100175714	HOUSTON	TX		11/12/2024	8.999	902,662		990,000
100175715	DEERFIELD	IL		11/12/2024	6.999	461,727		625,000
100175716	PHOENIX	AZ		11/12/2024	6.999	280,702		359,000
100175717	KATY	TX		11/12/2024	7.625	551,370		660,000
100175718	FARR WEST	UT		11/12/2024	8.875	241,500		619,000
100175719	WEST COLUMBIA	SC		11/12/2024	8.125	184,546		220,000
100175720	WESTPORT	MA		11/12/2024	6.999	383,079		500,000
100175721	EAST HARTFORD	CT		11/12/2024	7.625	209,170		275,000
100175722	INDIANAPOLIS	IN		11/12/2024	6.999	140,380		175,000
100175723	TUCSON	AZ		11/12/2024	8.750	84,190		338,000
100175724	WHITTIER	CA		11/12/2024	7.375	216,357		875,000
100175725	SHADY SIDE	MD		11/12/2024	7.750	76,152		487,000
100175726	LA VERNE	CA		11/12/2024	8.000	102,542		1,263,000
100175727	BURBANK	CA		11/12/2024	8.750	129,688		1,231,000
100175728	NORTH HILLS	CA		11/12/2024	8.375	200,215		914,000
100175729	EATONVILLE	WA		11/12/2024	9.000	127,322		783,000
100175730	MURRIETA	CA		11/12/2024	7.125	161,867		780,000
100175731	KAILUA KONA	HI		11/12/2024	8.375	155,462		1,330,000
100175732	CLEVELAND	OH		11/12/2024	8.875	104,284		538,000
100175733	CONIFER	CO		11/12/2024	7.625	132,231		734,000
100175734	MYRTLE BEACH	SC		11/12/2024	7.250	199,718		840,000
100175735	RAMONA	CA		11/12/2024	9.000	79,269		782,000
100175736	IRVINE	CA		11/12/2024	8.500	210,125		1,376,000
100175737	BRADENTON	FL		11/12/2024	7.750	149,153		920,000
100175738	CORPUS CHRISTI	TX		11/12/2024	8.875	105,629		402,200
100175739	GALT	CA		11/12/2024	8.375	82,509		690,000
100175740	BEN LOMOND	CA		11/12/2024	9.750	85,873		820,110
100175741	PALOS VERDES ESTATES	CA		11/12/2024	8.125	374,992		2,300,000
100175742	CEDAR CITY	UT		11/12/2024	12.625	142,115		582,000
100175743	YUCAIPA	CA		11/12/2024	8.375	77,089		830,000
100175744	SIMI VALLEY	CA		11/12/2024	8.375	407,848		1,125,000
100175745	TEQUESTA	FL		11/12/2024	8.250	412,008		1,025,000
100175746	THOUSAND OAKS	CA		11/12/2024	9.250	254,319		875,000
100175747	DEBARY	FL		11/12/2024	9.125	92,793		527,876
100175748	MURRIETA	CA		11/12/2024	7.875	241,222		1,623,000
100175749	PASADENA	CA		11/12/2024	9.000	208,479		1,394,000
100175750	HOUSTON	TX		11/12/2024	7.500	106,193		1,655,000
100175751	RIVERSIDE	CA		11/12/2024	7.250	99,695		575,000
100175752	PROSPER	TX		11/12/2024	8.250	177,410		931,000
100175753	ONTARIO	CA		11/12/2024	8.125	81,564		758,000
100175754	NORCO	CA		11/12/2024	8.625	357,546		790,000
100175755	ARGYLE	TX		11/12/2024	7.625	123,109		950,000
100175756	CHULA VISTA	CA		11/12/2024	7.500	252,626		1,206,000
100175757	OAKLAND	CA		11/12/2024	8.000	102,311		502,000
100175758	EL DORADO HILLS	CA		11/12/2024	7.500	105,488		1,419,000
100175759	EWA BEACH	HI		11/12/2024	7.500	75,640		1,487,000
100175760	CLEARFIELD	UT		11/12/2024	7.500	155,626		458,000
100175761	WASHOE VALLEY	NV		11/12/2024	8.375	108,533		540,000
100175762	LAS VEGAS	NV		11/12/2024	7.625	101,613		393,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175763	CAPE MAY	NJ		11/12/2024	8.250	100,608		505,000
100175764	PLACENTIA	CA		11/12/2024	7.875	227,576		1,446,000
100175765	GLENCOE	IL		11/12/2024	10.500	266,825		1,400,000
100175766	DRIPPING SPRINGS	TX		11/12/2024	10.375	118,800		858,000
100175767	NEWPORT BEACH	CA		11/12/2024	7.000	1,515,938		5,750,000
100175768	LOS ANGELES	CA		11/12/2024	7.500	818,181		999,000
100175769	DANBURY	CT		11/12/2024	7.375	529,347		650,000
100175770	TOLLESON	AZ		11/12/2024	6.375	297,984		440,000
100175771	WAIKOLOA	HI		11/12/2024	7.500	1,441,849		1,865,000
100175772	DAVIE	FL		11/12/2024	7.250	3,596,250		4,976,000
100175773	PHOENIX	AZ		11/12/2024	6.375	1,114,019		1,425,000
100175774	CALABASAS	CA		11/12/2024	6.250	1,861,228		2,430,000
100175775	VINTON	VA		11/12/2024	7.200	174,706		225,000
100175776	DELAND	FL		11/12/2024	6.590	123,541		190,000
100175777	TRENTON	NJ		11/12/2024	7.100	272,099		385,000
100175778	SYRACUSE	NY		11/12/2024	7.690	125,852		150,000
100175779	ALBANY	NY		11/12/2024	7.430	198,724		256,000
100175780	PHILADELPHIA	PA		11/12/2024	8.230	255,938		325,000
100175781	MILWAUKEE	WI		11/12/2024	7.580	123,786		160,000
100175782	READING	PA		11/12/2024	7.420	192,807		275,000
100175783	READING	PA		11/12/2024	7.970	91,204		135,000
100175784	CHICAGO	IL		11/12/2024	6.710	453,488		625,000
100175785	LIBERTY	NY		11/12/2024	7.200	212,194		320,000
100175786	MACON	GA		11/12/2024	6.360	149,196		218,000
100175787	PONTIAC	MI		11/12/2024	7.140	138,635		200,000
100175788	EUCLID	OH		11/12/2024	7.430	101,730		154,000
100175789	ALBANY	GA		11/12/2024	7.750	147,000		177,000
100175790	MAPLE HEIGHTS	OH		11/12/2024	7.180	76,181		110,000
100175791	WEST PEORIA	IL		11/12/2024	7.800	117,715		150,000
100175792	PENNSVILLE TOWNSHIP	NJ		11/12/2024	7.030	106,496		150,000
100175793	MONTAGUE	NJ		11/12/2024	7.650	105,470		135,000
100175794	PARMA	OH		11/12/2024	6.910	94,627		145,000
100175795	EDWARDSVILLE	PA		11/12/2024	7.660	142,110		200,000
100175796	SUFFERN	NY		11/12/2024	6.900	581,997		780,000
100175797	COVINGTON	KY		11/12/2024	6.340	140,227		177,000
100175798	GARNERVILLE	NY		11/12/2024	6.850	593,184		800,000
100175799	SOUTH TOMS RIVER	NJ		11/12/2024	5.900	176,446		380,000
100175800	BRONX	NY		11/12/2024	6.870	538,181		920,000
100175801	SCRANTON	PA		11/12/2024	7.580	163,094		198,000
100175802	HAMILTON	NJ		11/12/2024	6.650	122,553		273,000
100175803	NEWARK	NJ		11/12/2024	6.990	532,036		720,000
100175804	TROY	NY		11/12/2024	7.760	174,471		240,000
100175805	SOUTH FALLSBURG	NY		11/12/2024	7.100	271,456		360,000
100175806	CLEVELAND	OH		11/12/2024	7.780	105,239		146,000
100175807	MAPLE HEIGHTS	OH		11/12/2024	7.800	92,427		127,000
100175808	CLEVELAND	OH		11/12/2024	7.623	115,559		173,000
100175809	COLLINGDALE	PA		11/12/2024	7.160	115,784		152,000
100175810	NEW KENSINGTON	PA		11/12/2024	6.880	89,299		140,000
100175811	HAMILTON	NJ		11/12/2024	6.850	283,356		375,000
100175812	MACON	GA		11/12/2024	7.200	101,704		132,000
100175813	PORT JERVIS	NY		11/12/2024	6.960	166,003		235,000
100175814	SCOTLAND	MD		11/12/2024	7.610	105,652		217,700
100175815	MONTICELLO	NY		11/12/2024	6.800	214,368		290,000
100175816	BROOKLYN	NY		11/12/2024	7.800	743,389		915,000
100175817	TOLEDO	OH		11/12/2024	6.320	94,621		130,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100175818	PORT JERVIS	NY		11/12/2024	7.100	169,844		225,000
100175819	PHILADELPHIA	PA		11/12/2024	6.710	183,536		270,000
100175820	MIAMI	FL		11/12/2024	7.060	141,253		235,000
100175821	PITTSBURGH	PA		11/12/2024	6.130	121,561		195,000
100175822	CHICAGO	IL		11/12/2024	7.720	635,788		821,000
100175823	LARKSVILLE	PA		11/12/2024	7.800	244,540		302,000
100175824	HAMILTON	OH		11/12/2024	7.980	81,845		120,000
100175825	WEST BABYLON	NY		11/12/2024	7.380	206,716		545,000
100175826	DOUGLAS	GA		11/12/2024	6.760	111,204		156,000
100175827	PHILADELPHIA	PA		11/12/2024	7.230	230,328		325,000
100175828	BAMBERG	SC		11/12/2024	6.830	144,224		230,000
100175829	STATEN ISLAND	NY		11/12/2024	7.300	475,280		585,000
100175830	HUNTINGTON	WV		11/12/2024	7.300	87,488		115,000
100175831	LOS ANGELES	CA		11/12/2024	7.190	861,287		1,275,000
100175832	DOUGLASVILLE	GA		11/12/2024	7.920	161,590		280,000
100175833	SEATTLE	WA		11/12/2024	6.700	287,238		470,000
100175834	MIAMI	FL		11/12/2024	7.100	325,219		425,000
100175835	TAMPA	FL		11/12/2024	7.820	404,758		650,000
100175836	NEPTUNE	NJ		11/12/2024	7.610	564,760		752,000
100175837	GRASS LAKE	MI		11/12/2024	7.430	160,684		220,000
100175838	PHILADELPHIA	PA		11/12/2024	7.030	222,969		320,000
100175839	MUNHALL	PA		11/12/2024	6.660	112,573		152,500
100175840	PATERSON	NJ		11/12/2024	7.830	401,038		670,000
100175841	PALM DESERT	CA		11/12/2024	6.350	1,336,131		2,161,988
100175842	DOLTON	IL		11/12/2024	7.260	134,634		176,000
100175843	PHILADELPHIA	PA		11/12/2024	7.150	137,403		180,000
100175844	PHILADELPHIA	PA		11/12/2024	7.560	129,735		200,000
100175845	SCRANTON	PA		11/12/2024	8.890	89,016		115,000
100175846	BOLINGBROOK	IL		11/12/2024	7.230	156,093		235,000
100175847	BOLINGBROOK	IL		11/12/2024	7.130	181,478		275,000
100175848	LAS VEGAS	NV		11/12/2024	7.200	177,062		245,000
100175849	AKRON	OH		11/12/2024	7.450	86,447		120,000
100175850	DOLTON	IL		11/12/2024	7.250	107,966		154,000
100175851	MONTICELLO	NY		11/12/2024	6.990	247,848		355,000
100175852	WILKES-BARRE	PA		11/12/2024	7.710	133,391		177,000
100175853	PHILADELPHIA	PA		11/12/2024	7.560	139,015		210,000
100175854	ALLENTOWN	PA		11/12/2024	7.150	172,333		227,000
100175855	LUZERNE	PA		11/12/2024	7.770	125,254		165,000
100175856	BERWYN	IL		11/12/2024	6.970	296,771		420,000
100175857	HOLMDEL	NJ		11/12/2024	6.110	1,212,411		2,550,000
100175858	MONTICELLO	NY		11/12/2024	6.990	379,051		550,000
100175859	PHILADELPHIA	PA		11/12/2024	7.920	106,240		135,000
100175860	PITTSBURGH	PA		11/12/2024	6.880	178,581		274,000
100175861	PHILADELPHIA	PA		11/12/2024	7.620	122,515		170,000
100175862	MACON	GA		11/12/2024	7.980	157,500		310,000
100175863	CRAFTON	PA		11/12/2024	7.650	129,649		180,000
100175864	APOPKA	FL		11/12/2024	6.860	104,665		250,000
100175865	QUEENS	NY		11/12/2024	6.850	594,515		750,000
100175866	WILKES-BARRE	PA		11/12/2024	7.770	169,369		225,000
100175867	LABELLE	FL		11/12/2024	6.950	228,717		327,000
100175868	SWOYERSVILLE	PA		11/12/2024	7.700	234,923		315,000
100175869	HOPATCONG	NJ		11/12/2024	6.430	156,845		269,000
100175870	CENTER HILL	FL		11/12/2024	7.010	82,728		140,000
100175871	LEESBURG	FL		11/12/2024	7.400	100,094		159,000
100175872	PHILADELPHIA	PA		11/12/2024	8.350	278,363		355,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175873	APOPKA	FL		11/12/2024	6.800	104,627		205,000
100175874	DAYTONA BEACH	FL		11/12/2024	6.980	103,506		227,000
100175875	LEHIGH ACRES	FL		11/12/2024	7.740	355,142		498,000
100175876	WILLIAMSTOWN	NJ		11/12/2024	6.900	234,266		335,000
100175877	APOPKA	FL		11/12/2024	7.130	106,862		205,000
100175878	WILMINGTON	DE		11/12/2024	7.600	139,388		177,000
100175879	HATFIELD	PA		11/12/2024	7.360	288,148		400,000
100175880	PHILADELPHIA	PA		11/12/2024	7.637	134,040		185,000
100175881	CLEVELAND	OH		11/12/2024	8.540	97,591		124,000
100175882	SOUTHAMPTON	NY		11/12/2024	6.875	1,233,433		1,790,000
100175883	LUZERNE	PA		11/12/2024	7.670	166,324		215,000
100175884	LAKEWOOD	OH		11/12/2024	6.830	118,884		295,000
100175885	PROVIDENCE	RI		11/12/2024	7.440	112,634		197,000
100175886	TOWNSEND	WI		11/14/2024	6.625	549,805		730,000
100175887	CHARLOTTE	NC		11/14/2024	7.500	277,357		366,000
100175888	GRAHAM	NC		11/14/2024	7.500	198,291		268,000
100175889	BRADENTON	FL		11/14/2024	7.625	263,253		355,000
100175890	WOODRUFF	SC		11/14/2024	7.125	245,018		309,000
100175891	FORT PIERCE	FL		11/14/2024	7.125	254,617		375,000
100175892	MCKINNEY	TX		11/14/2024	7.125	270,274		368,000
100175893	BROOMFIELD	CO		11/14/2024	6.625	363,022		500,000
100175894	FORT PIERCE	FL		11/14/2024	7.500	274,815		360,000
100175895	MYRTLE BEACH	SC		11/14/2024	6.125	293,687		380,000
100175896	MANTECA	CA		11/14/2024	6.125	489,305		720,000
100175897	DAVENPORT	FL		11/14/2024	6.500	258,693		372,000
100175898	CONROE	TX		11/14/2024	6.875	214,199		270,000
100175899	CAMANO ISLAND	WA		11/14/2024	6.990	568,547		890,000
100175900	TULSA	OK		11/14/2024	5.990	161,557		232,000
100175901	WINTER HAVEN	FL		11/14/2024	6.750	258,221		351,000
100175902	OAKWOOD	GA		11/14/2024	7.125	267,231		362,000
100175903	CONCORD	NC		11/14/2024	6.500	245,010		351,000
100175904	STEPHENSON	VA		11/14/2024	7.625	320,275		415,000
100175905	CHARLOTTE	NC		11/14/2024	5.875	341,584		493,000
100175906	BUFORD	GA		11/14/2024	6.375	407,135		562,000
100175907	DENVER	CO		11/14/2024	6.625	485,617		555,000
100175908	MARICOPA	AZ		11/14/2024	4.990	184,040		394,000
100175909	SEVIERVILLE	TN		11/14/2024	7.625	389,547		515,000
100175910	CONROE	TX		11/14/2024	6.500	200,620		265,000
100175911	TEMECULA	CA		11/14/2024	7.125	454,917		599,000
100175912	DAYTONA BEACH	FL		11/14/2024	6.250	435,286		595,000
100175913	GRAYSON	GA		11/14/2024	4.990	408,636		495,000
100175914	LEBANON	TN		11/14/2024	5.250	284,122		360,000
100175915	PINEVILLE	NC		11/14/2024	7.125	335,888		441,000
100175916	FREDERICKSBRG	VA		11/14/2024	5.990	233,242		400,000
100175917	SAN TAN VALLEY	AZ		11/14/2024	6.625	309,177		359,000
100175918	PINEVILLE	NC		11/14/2024	7.500	135,039		450,000
100175919	CHARLOTTE	NC		11/14/2024	8.125	309,616		401,000
100175920	VILLA PARK	IL		11/14/2024	6.990	178,624		233,000
100175921	HENRICO	VA		11/14/2024	6.625	350,420		650,000
100175922	REHOBOTH BEACH	DE		11/14/2024	7.125	723,888		965,000
100175923	MANTECA	CA		11/14/2024	7.125	514,659		680,000
100175924	FAIRBURN	GA		11/14/2024	5.375	292,109		412,000
100175925	CONCORD	NC		11/14/2024	5.875	226,805		327,000
100175926	LONG BEACH	CA		11/14/2024	7.375	590,455		775,000
100175927	GREEN COVE SPRINGS	FL		11/14/2024	4.625	205,165		334,140

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175928	CONCORD	NC		11/14/2024	6.500	234,866		325,000
100175929	SAINT CLOUD	FL		11/14/2024	6.990	256,465		326,000
100175930	GRAHAM	NC		11/14/2024	5.875	191,706		267,000
100175931	ROUND ROCK	TX		11/14/2024	5.875	236,178		335,000
100175932	RICHMOND	TX		11/14/2024	6.125	238,521		325,000
100175933	MEMPHIS	TN		11/14/2024	6.625	325,068		510,000
100175934	SOUTH BEND	IN		11/14/2024	7.500	203,412		270,000
100175935	LONGS	SC		11/14/2024	6.625	221,516		287,000
100175936	CHARLOTTE	NC		11/14/2024	6.250	236,354		320,000
100175937	LONGS	SC		11/14/2024	5.990	239,663		310,500
100175938	BUDA	TX		11/14/2024	6.990	251,628		340,000
100175939	POINCIANA	FL		11/14/2024	7.250	208,464		265,000
100175940	NAPLES	FL		11/14/2024	5.990	212,560		290,000
100175941	GRAHAM	NC		11/14/2024	6.500	177,224		265,000
100175942	POLLOCK PINES	CA		11/14/2024	5.625	251,523		438,500
100175943	CHARLOTTE	NC		11/14/2024	7.990	303,810		395,000
100175944	LAVON	TX		11/14/2024	6.625	265,154		365,000
100175945	FORNEY	TX		11/14/2024	8.625	290,322		384,000
100175946	FARMERSVILLE	TX		11/14/2024	7.500	243,717		335,000
100175947	ANGIER	NC		11/14/2024	6.125	262,618		370,000
100175948	WESLEY CHAPEL	FL		11/14/2024	6.625	234,396		308,000
100175949	ANGIER	NC		11/14/2024	7.125	326,097		432,250
100175950	GRAHAM	NC		11/14/2024	6.500	189,142		265,000
100175951	ANGIER	NC		11/14/2024	6.125	264,336		357,000
100175952	NASHVILLE	TN		11/14/2024	6.625	243,585		350,000
100175953	MCKINNEY	TX		11/14/2024	5.500	229,743		312,000
100175954	GRANBURY	TX		11/14/2024	6.625	221,934		292,000
100175955	REDLANDS	CA		11/14/2024	6.250	421,263		605,000
100175956	ELBERTON	GA		11/14/2024	6.125	327,411		458,000
100175957	SAINT CLOUD	FL		11/14/2024	6.990	332,740		423,000
100175958	TEMECULA	CA		11/14/2024	6.125	439,303		610,000
100175959	DUBLIN	CA		11/14/2024	5.990	698,570		1,375,000
100175960	GRANBURY	TX		11/14/2024	6.625	221,939		291,000
100175961	YAKIMA	WA		11/14/2024	6.625	184,059		246,000
100175962	TAWAS CITY	MI		11/14/2024	6.250	149,082		233,500
100175963	ANGIER	NC		11/14/2024	6.750	301,148		399,500
100175964	SOUTH BEND	WA		11/14/2024	6.990	183,997		299,500
100175965	WARREN	MI		11/14/2024	6.500	172,528		253,000
100175966	LAS VEGAS	NV		11/14/2024	5.625	319,633		435,000
100175967	GREENVILLE	SC		11/14/2024	6.500	202,530		289,000
100175968	CONCORD	NC		11/14/2024	7.125	240,525		320,000
100175969	TEMECULA	CA		11/14/2024	6.125	551,429		740,000
100175970	HALETHORPE	MD		11/14/2024	6.625	250,606		368,000
100175971	CONCORD	NC		11/14/2024	6.625	232,682		326,000
100175972	CONCORD	NC		11/14/2024	6.500	258,128		345,000
100175973	CONCORD	NC		11/14/2024	6.625	235,687		326,000
100175974	MANTECA	CA		11/14/2024	6.125	479,264		685,000
100175975	ORLANDO	FL		11/14/2024	7.990	294,395		365,500
100175976	GREER	SC		11/14/2024	5.990	169,737		245,000
100175977	SELMA	CA		11/14/2024	7.375	216,264		283,000
100175978	GRAHAM	NC		11/14/2024	5.375	181,133		265,000
100175979	MENIFEE	CA		11/14/2024	6.625	547,301		726,000
100175980	GREENVILLE	TX		11/14/2024	7.500	249,995		312,000
100175981	DOVER	NH		11/14/2024	6.125	318,438		490,000
100175982	DAWSON	TX		11/14/2024	5.875	159,780		250,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100175983	TEMECULA	CA		11/14/2024	6.125	559,364		750,000
100175984	FALLING WATERS	WV		11/14/2024	6.625	207,455		275,000
100175985	FRENCHTOWN	NJ		11/14/2024	6.990	1,022,115		1,300,000
100175986	RICHMOND	VA		11/14/2024	6.125	268,209		409,000
100175987	DUNCAN	SC		11/14/2024	6.990	231,513		315,000
100175988	FORNEY	TX		11/14/2024	7.125	240,314		315,000
100175989	SAVANNAH	GA		11/14/2024	6.500	215,917		310,000
100175990	TAMPA	FL		11/14/2024	6.375	271,188		388,500
100175991	DENVER	CO		11/14/2024	6.625	323,606		440,000
100175992	KILLEEN	TX		11/14/2024	7.625	122,357		173,000
100175993	MURRELLS INLET	SC		11/14/2024	6.625	205,305		236,000
100175994	FORT PIERCE	FL		11/14/2024	8.125	251,825		315,000
100175995	GRAHAM	NC		11/14/2024	7.500	197,519		265,000
100175996	JAMESTOWN	TN		11/14/2024	5.625	152,931		299,000
100175997	RICHLAND	WA		11/14/2024	5.990	176,313		320,000
100175998	CONCORD	NC		11/14/2024	6.500	257,769		358,000
100175999	CONCORD	NC		11/14/2024	6.500	229,918		324,000
100176000	GRAHAM	NC		11/14/2024	5.990	193,554		261,000
100176001	FREEPORT	IL		11/14/2024	6.990	152,203		203,000
100176002	ALBUQUERQUE	NM		11/14/2024	6.990	178,120		250,000
100176003	KANSAS CITY	MO		11/14/2024	6.125	118,889		163,000
100176004	SHANDON	CA		12/20/2024	7.375	404,653		500,000
100176005	CARLSBAD	CA		12/20/2024	7.625	1,983,426		2,400,000
100176006	MIAMISBURG	OH		12/20/2024	8.125	129,150		164,000
100176007	BAKERSFIELD	CA		12/20/2024	7.250	204,608		420,000
100176008	ORLANDO	FL		12/20/2024	7.500	158,917		232,000
100176010	KINGSPORT	TN		12/20/2024	7.750	233,719		300,000
100176012	ARROYO GRANDE	CA		12/20/2024	6.875	675,229		1,015,000
100176013	SAN CLEMENTE	CA		12/20/2024	7.125	943,708		1,875,000
100176014	SALINAS	CA		12/20/2024	7.000	751,530		918,000
100176015	WEST CHESTER	PA		12/20/2024	7.250	307,401		385,000
100176016	SHEFFIELD LAKE	OH		12/20/2024	7.500	142,930		176,000
100176017	SALISBURY	MD		12/20/2024	7.500	118,313		190,000
100176020	MIAMI	FL		12/20/2024	7.125	492,676		1,200,000
100176021	WYLIE	TX		12/20/2024	7.625	696,672		865,000
100176022	INDEPENDENCE	MO		12/20/2024	7.625	175,735		245,000
100176023	PEGRAM	TN		12/20/2024	7.625	667,046		1,010,000
100176025	OAK RIDGE	TN		12/20/2024	7.000	183,820		312,000
100176026	CHICAGO	IL		12/20/2024	6.750	281,550		491,000
100176027	EUGENE	OR		12/20/2024	7.500	279,610		365,000
100176028	JOLIET	IL		12/20/2024	8.000	181,779		275,000
100176029	DETROIT	MI		12/20/2024	9.500	117,774		150,000
100176030	MOUNT WOLF	PA		12/20/2024	7.625	219,646		265,000
100176031	LANCASTER	CA		12/20/2024	7.990	468,524		600,000
100176034	EATONTOWN	NJ		12/20/2024	7.875	262,500		575,000
100176036	BERMUDA DUNES	CA		12/20/2024	7.500	983,691		1,275,000
100176037	ARLETA	CA		12/20/2024	7.625	248,923		830,000
100176038	LOS ANGELES (SHERMAN OAKS AREA	CA		12/20/2024	6.750	1,257,573		3,200,000
100176041	TRACY	CA		12/20/2024	7.875	576,881		690,000
100176042	CORAL GABLES	FL		12/20/2024	6.750	373,988		956,000
100176043	ENFIELD	CT		12/20/2024	7.750	233,628		300,000
100176045	COLUMBIA	MO		12/20/2024	8.250	374,240		450,000
100176046	FULSHEAR	TX		12/20/2024	8.000	579,863		679,000
100176048	KANSAS CITY	KS		12/20/2024	6.875	193,649		260,000
100176049	KANSAS CITY	KS		12/20/2024	6.875	158,928		245,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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100176050	SURPRISE	AZ		12/20/2024	7.750	411,473		500,000
100176051	UXBRIDGE	MA		12/20/2024	7.375	260,286		365,000
100176052	COLCHESTER	CT		12/20/2024	7.750	328,263		427,000
100176053	KANSAS CITY	KS		12/20/2024	6.875	164,251		220,000
100176054	KISSIMMEE	FL		12/20/2024	7.875	265,523		386,000
100176055	LAFAYETTE	LA		12/20/2024	7.750	117,076		150,000
100176057	DOVER	DE		12/20/2024	8.000	383,269		470,000
100176058	COOPER CITY	FL		12/20/2024	6.875	648,791		798,000
100176060	ATLANTA	GA		12/20/2024	6.875	332,024		445,000
100176061	NORTH LAS VEGAS	NV		12/20/2024	7.500	268,777		330,000
100176064	READING	PA		12/20/2024	8.500	134,635		170,000
100176066	PHILADELPHIA	PA		12/20/2024	8.000	267,456		380,000
100176068	PASADENA	CA		12/20/2024	6.875	438,246		895,000
100176069	MASON	OH		12/20/2024	6.750	438,170		735,000
100176071	NEPTUNE	NJ		12/20/2024	7.500	323,042		420,000
100176072	LILBURN	GA		12/20/2024	7.875	493,500		587,500
100176073	KAPOLEI	HI		12/20/2024	6.875	807,598		1,025,000
100176074	JENSEN BEACH	FL		12/20/2024	7.125	2,573,367		6,000,000
100176075	TUCSON	AZ		12/20/2024	8.250	216,421		325,000
100176076	WILMINGTON	DE		12/20/2024	8.625	292,515		375,000
100176077	CAMDEN	NJ		12/20/2024	7.625	126,959		173,000
100176078	MADERA	CA		12/20/2024	8.125	253,242		345,000
100176079	WILLINGBORO	NJ		12/20/2024	8.375	194,400		255,000
100176080	JACKSONVILLE	FL		12/20/2024	7.375	240,570		312,000
100176081	RICHARDSON	TX		12/20/2024	7.250	186,853		430,000
100176082	DEXTER	IA		12/20/2024	9.625	170,562		188,000
100176083	NEWARK	NJ		12/20/2024	7.375	444,654		650,000
100176084	PHILADELPHIA	PA		12/20/2024	6.750	145,162		377,000
100176086	HOUSTON	TX		12/20/2024	8.625	995,125		2,353,000
100176087	HOUSTON	TX		12/20/2024	7.875	253,542		350,000
100176088	CONROE	TX		12/20/2024	7.375	212,262		280,000
100176089	GOLDEN	CO		12/20/2024	6.500	315,062		750,000
100176090	WILTON	CT		12/20/2024	7.500	493,905		600,000
100176091	CAMDEN	NJ		12/20/2024	7.625	127,986		173,000
100176092	RALEIGH	NC		12/20/2024	7.375	313,857		508,000
100176093	RENFREW	PA		12/20/2024	7.750	344,741		399,000
100176095	CHICAGO	IL		12/20/2024	7.750	353,398		476,000
100176096	FORT LAUDERDALE	FL		12/20/2024	7.250	910,334		1,100,000
100176097	COVINA	CA		12/20/2024	6.875	1,138,390		1,700,000
100176098	KATY	TX		12/20/2024	7.500	233,707		300,000
100176099	DURHAM	NC		12/20/2024	7.250	420,356		586,000
100176100	WAXAHACHIE	TX		12/20/2024	7.000	192,648		338,000
100176101	EDEN PRAIRIE	MN		12/20/2024	6.750	130,779		319,000
100176102	FORT WORTH	TX		12/20/2024	8.125	142,800		175,000
100176103	GLENDALE	AZ		12/20/2024	7.375	280,444		380,000
100176104	ROBBINSDALE	MN		12/20/2024	7.250	366,140		515,000
100176105	PORTLAND	OR		12/20/2024	7.250	410,546		525,000
100176106	HOUSTON	TX		12/20/2024	7.000	139,824		206,000
100176108	SAINT GEORGES	DE		12/20/2024	8.125	409,661		575,000
100176109	UPLAND	CA		12/20/2024	6.875	511,484		805,000
100176110	LAUDERDHILL	FL		12/20/2024	7.750	288,015		465,000
100176111	SPRING	TX		12/20/2024	8.875	1,067,175		1,275,000
100176112	MANCHESTER	CT		12/20/2024	7.625	327,782		400,000
100176114	STERLING HEIGHTS	MI		12/20/2024	7.500	261,746		350,000
100176115	CHELSEA	MA		12/20/2024	8.000	311,257		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176116	SAINT CLOUD	FL		12/20/2024	7.250	283,139		356,000
100176117	RANCHO CORDOVA	CA		12/20/2024	8.250	695,847		802,000
100176119	MADISON HEIGHTS	MI		12/20/2024	7.625	205,790		292,000
100176120	HOUSTON	TX		12/20/2024	7.875	265,541		345,000
100176121	CHARLESTON	SC		12/20/2024	7.375	517,532		825,000
100176122	DACULA	GA		12/20/2024	7.000	315,691		506,000
100176123	CHICAGO	IL		12/20/2024	7.500	379,168		670,000
100176125	TOMS RIVER	NJ		12/20/2024	7.375	310,757		557,000
100176126	WEST HILLS	CA		12/20/2024	9.000	1,001,089		1,070,000
100176127	BROOKFIELD	IL		12/20/2024	7.500	313,197		440,000
100176128	ALPINE	CA		12/20/2024	7.125	616,972		1,050,000
100176130	FRESNO	CA		12/20/2024	8.875	660,482		710,000
100176131	LANOKA HARBOR	NJ		12/20/2024	7.875	101,281		350,000
100176133	LAVEEN	AZ		12/20/2024	8.625	588,480		630,000
100176134	BURLESON	TX		12/20/2024	9.125	596,316		670,000
100176135	TERRELL	TX		12/20/2024	8.375	227,850		310,000
100176136	HOUSTON	TX		12/20/2024	9.625	170,888		232,500
100176137	FREMONT	CA		12/20/2024	6.875	717,801		2,850,000
100176139	WAXAHACHIE	TX		12/20/2024	7.000	192,694		340,000
100176140	EAST HARTFORD	CT		12/20/2024	7.625	340,705		417,000
100176142	TEXAS CITY	TX		12/20/2024	7.750	219,830		295,000
100176144	LA MESA	CA		12/20/2024	7.375	546,952		775,000
100176145	(PORTER RANCH AREA) LOS ANGEL	CA		12/20/2024	8.000	1,369,185		1,560,000
100176146	RALEIGH	NC		12/20/2024	7.250	197,303		424,000
100176147	HARRISONBURG	VA		12/20/2024	6.875	160,618		218,500
100176148	AROMAS	CA		12/20/2024	7.500	1,637,190		2,000,000
100176149	EAST HARTFORD	CT		12/20/2024	7.625	341,051		417,000
100176150	HESPERIA	CA		12/20/2024	7.375	323,322		542,500
100176151	BROWNSBURG	IN		12/20/2024	7.500	209,536		300,000
100176152	PHOENIX	AZ		12/20/2024	9.375	480,774		520,000
100176153	BALTIMORE	MD		12/20/2024	7.250	104,929		145,000
100176154	PINEHURST	TX		12/20/2024	6.875	171,802		315,000
100176155	WILLINGBORO	NJ		12/20/2024	8.375	183,773		240,000
100176157	NEWARK	DE		12/20/2024	8.500	192,570		247,000
100176158	PONTIAC	MI		12/20/2024	7.750	145,604		176,000
100176159	PHOENIX	AZ		12/20/2024	9.000	275,169		327,000
100176160	ARCATA	CA		12/20/2024	8.375	599,833		650,000
100176161	DUVALL	WA		12/20/2024	7.375	468,646		710,000
100176162	CONCORD	CA		12/20/2024	6.875	405,853		880,000
100176163	GREELEY	CO		12/20/2024	7.750	328,650		400,000
100176164	LANSDALE	PA		12/20/2024	7.500	327,271		410,000
100176165	SHAVER LAKE	CA		12/20/2024	7.750	226,013		310,000
100176166	CHICAGO	IL		12/20/2024	7.500	556,871		760,000
100176167	MOUNT VERNON	WA		12/20/2024	7.125	982,081		1,450,000
100176168	PHILADELPHIA	PA		12/20/2024	7.125	231,039		305,000
100176169	SPRING	TX		12/20/2024	7.000	168,744		245,000
100176170	LOS ANGELES (AREA OF GRANADA H	CA		12/20/2024	7.500	1,123,169		1,355,000
100176171	BEAUMONT	CA		12/20/2024	7.625	535,500		680,000
100176172	TUCKER	GA		12/20/2024	7.250	280,746		370,000
100176175	PITTSBURGH	PA		12/20/2024	8.250	134,400		195,000
100176176	WAXAHACHIE	TX		12/20/2024	7.000	192,650		350,000
100176177	AUSTIN	TX		12/20/2024	7.375	373,639		520,000
100176178	LOCUST GROVE	GA		12/20/2024	7.500	264,375		478,000
100176179	TEMECULA	CA		12/20/2024	7.875	1,225,992		1,500,000
100176180	FORT WORTH	TX		12/20/2024	7.500	259,665		370,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176181	PONTIAC	MI		12/20/2024	7.875	117,575		150,000
100176183	DESOTO	TX		12/20/2024	7.625	305,920		395,000
100176184	HOUSTON	TX		12/20/2024	8.250	483,366		665,000
100176186	PILOT POINT	TX		12/20/2024	8.625	446,513		600,000
100176187	PORTLAND	OR		12/20/2024	7.125	254,618		360,000
100176188	CLEARWATER	FL		12/20/2024	7.375	595,038		810,000
100176189	SALINAS	CA		12/20/2024	8.875	330,750		350,000
100176190	ARVADA	CO		12/20/2024	7.125	489,052		595,000
100176191	ZEBULON	NC		12/20/2024	7.375	400,237		533,000
100176192	ANACORTES	WA		12/20/2024	6.875	407,090		630,000
100176193	LOS ANGELES	CA		12/20/2024	6.875	505,339		777,000
100176194	BERWYN	PA		12/20/2024	7.750	1,535,032		1,902,000
100176195	GRAND PRAIRIE	TX		12/20/2024	7.375	641,006		780,000
100176196	CAROLINA BEACH	NC		12/20/2024	8.500	1,053,014		1,275,000
100176197	CARROLLTON	TX		12/20/2024	6.750	288,641		515,000
100176198	WALNUT CREEK	CA		12/20/2024	7.875	126,412		860,000
100176199	CASPER	WY		12/20/2024	7.625	430,216		606,000
100176202	LOS ANGELES	CA		12/20/2024	7.375	1,265,723		1,650,000
100176204	NEWINGTON	CT		12/20/2024	8.000	271,390		355,000
100176206	SOUTHWEST RANCHES	FL		12/20/2024	6.750	1,515,214		2,975,000
100176208	FORT WORTH	TX		12/20/2024	7.250	252,242		350,000
100176210	MOUNT EPHRAIM	NJ		12/20/2024	7.375	103,632		276,000
100176211	LOUISBURG	NC		12/20/2024	8.500	174,550		225,000
100176212	MERCED	CA		12/20/2024	8.375	499,800		600,000
100176213	OCALA	FL		12/20/2024	7.625	128,303		176,000
100176214	WILMINGTON	DE		12/20/2024	8.375	279,563		375,000
100176215	ROSEVILLE	MI		12/20/2024	8.000	147,000		185,000
100176216	CHERRY VALLEY	CA		12/20/2024	7.625	880,321		1,010,000
100176219	WICHITA	KS		12/20/2024	7.250	442,746		595,000
100176220	WAXAHACHIE	TX		12/20/2024	7.000	192,671		345,000
100176221	MIAMI BEACH	FL		12/20/2024	7.625	507,053		690,000
100176222	CELEBRATION	FL		12/20/2024	8.625	378,000		450,000
100176223	CHULA VISTA	CA		12/20/2024	7.000	577,258		820,000
100176224	CLEVELAND	OH		12/20/2024	8.125	161,438		205,000
100176227	LITTLETON	CO		12/20/2024	6.500	265,362		785,000
100176228	JUSTIN	TX		12/20/2024	7.875	478,294		550,000
100176229	LAKE HAVASU CITY	AZ		12/20/2024	7.500	1,508,754		2,350,000
100176230	LITCHFIELD PARK	AZ		12/20/2024	6.500	453,388		570,000
100176231	EDWARDSVILLE	PA		12/20/2024	8.875	170,527		235,000
100176515	PINE	AZ		11/15/2024	7.624	441,955		533,000
100176516	SUGARLOAF	CA		11/15/2024	7.625	440,725		482,000
100176517	COACHELLA	CA		11/15/2024	7.625	731,058		840,000
100176518	APACHE JUNCTION	AZ		11/15/2024	6.624	337,023		450,000
100176519	MOULTRIE	GA		11/15/2024	6.624	348,617		435,000
100176520	LAKEWOOD	OH		11/15/2024	7.500	260,927		280,000
100176521	MONTGOMERY	TX		11/15/2024	6.499	205,862		280,000
100176522	CHICAGO	IL		11/15/2024	7.375	182,646		267,000
100176523	KISSIMMEE	FL		11/15/2024	6.990	394,132		490,000
100176524	DURHAM	NC		11/15/2024	7.625	278,566		320,000
100176525	RENTON	WA		11/15/2024	7.125	424,314		490,000
100176526	STONEFORT	IL		11/15/2024	7.125	354,653		395,000
100176527	FORT WORTH	TX		11/15/2024	6.499	195,800		265,000
100176528	FORKED RIVER	NJ		11/15/2024	6.625	253,935		425,500
100176529	SAVANNAH	GA		11/15/2024	7.124	261,204		292,000
100176530	PLAINS	MT		11/15/2024	6.124	609,556		686,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176531	SAN FRANCISCO	CA		11/15/2024	6.624	748,691		1,250,000
100176532	LINCOLN	NE		11/15/2024	7.375	222,537		314,000
100176533	LAS VEGAS	NV		11/15/2024	7.500	213,805		277,000
100176534	LAS VEGAS	NV		11/15/2024	6.624	657,683		1,500,000
100176535	DAHLONEGA	GA		11/15/2024	6.624	658,699		735,000
100176536	GRANBY	CO		11/15/2024	6.625	405,105		1,165,000
100176537	GEORGETOWN	GA		11/15/2024	7.500	368,819		618,000
100176538	CLAYTON	GA		11/15/2024	6.624	466,082		516,000
100176539	PLANTATION	FL		11/15/2024	6.875	705,699		920,000
100176540	SELLERSVILLE	PA		11/15/2024	6.624	212,814		315,000
100176541	NEW ORLEANS	LA		11/15/2024	6.999	326,582		445,000
100176542	SAVANNAH	GA		11/15/2024	7.125	266,930		325,000
100176543	FERNLEY	NV		11/15/2024	6.500	245,809		360,000
100176544	GLADYS	VA		11/15/2024	7.500	361,091		394,000
100176545	ANGIER	NC		11/15/2024	7.125	594,728		658,000
100176546	HAMPTON	GA		11/15/2024	5.875	269,472		318,000
100176547	NEW TAZEWELL	TN		11/15/2024	6.990	499,772		550,000
100176548	SANTA ROSA BEACH	FL		11/15/2024	8.125	325,281		351,100
100176549	CATHLAMET	WA		11/15/2024	6.875	330,257		385,000
100176550	PAYSON	AZ		11/15/2024	7.125	271,739		300,000
100176551	LAS VEGAS	NV		11/15/2024	7.625	208,664		270,000
100176552	BELLA VISTA	AR		11/15/2024	7.500	367,655		427,000
100176553	FOLEY	AL		11/15/2024	6.250	324,027		382,000
100176554	BATH	NC		11/15/2024	7.125	253,828		395,000
100176555	GRAND JUNCTION	CO		11/15/2024	7.124	329,896		375,000
100176556	LEXINGTON	KY		11/15/2024	7.125	229,508		302,000
100176557	ORANGE BEACH	AL		11/15/2024	5.750	644,741		760,000
100176558	OAK ISLAND	NC		11/15/2024	7.125	607,695		680,000
100176559	FAIRHOPE	AL		11/15/2024	5.750	298,943		352,000
100176560	NEW MARKET	VA		11/15/2024	6.624	267,166		295,000
100176561	JASPER	GA		11/15/2024	7.000	385,398		430,000
100176562	GUILFORD	VT		11/15/2024	7.125	533,697		616,000
100176563	COMSTOCK PARK	MI		11/15/2024	6.875	227,792		310,000
100176564	NORTH LAS VEGAS	NV		11/15/2024	6.250	265,725		315,000
100176565	PLEASANT GARDEN	NC		11/15/2024	7.125	302,562		330,000
100176566	MILLVILLE	DE		11/15/2024	5.750	423,683		505,000
100176567	CENTEREACH	NY		11/15/2024	6.125	407,296		585,000
100176568	RALEIGH	NC		11/15/2024	7.625	402,197		445,000
100176569	NORTH SYRACUSE	NY		11/15/2024	7.250	200,204		245,000
100176570	MIDDLETOWN	RI		11/15/2024	7.490	746,753		820,000
100176571	CANTON	GA		11/15/2024	6.500	593,785		665,000
100176572	HINTON	IA		11/15/2024	7.500	244,890		265,000
100176573	CLARKSVILLE	TN		11/15/2024	6.875	213,004		284,000
100176574	CONWAY	SC		11/15/2024	6.875	228,469		325,000
100176575	PINETOP	AZ		11/15/2024	7.375	481,681		529,000
100176576	LAS VEGAS	NV		11/15/2024	7.625	232,642		253,000
100176577	TOMBALL	TX		11/15/2024	5.875	243,780		309,000
100176578	LAWRENCEVILLE	GA		11/15/2024	6.500	341,073		410,000
100176579	AZUSA	CA		11/15/2024	6.625	276,144		455,000
100176580	LAWRENCEVILLE	GA		11/15/2024	6.500	369,267		455,000
100176581	WHITE HOUSE	TN		11/15/2024	7.125	439,774		483,000
100176582	ELCHO	WI		11/15/2024	7.750	357,564		415,000
100176583	FAIRHOPE	AL		11/15/2024	5.750	243,597		300,000
100176584	MCFARLAND	WI		11/15/2024	6.625	316,381		380,000
100176585	MIDLOTHIAN	VA		11/15/2024	7.625	275,374		414,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176586	COVINA	CA		11/15/2024	8.125	1,192,813		1,550,000
100176587	EAGLE LAKE	FL		11/15/2024	7.625	280,787		336,000
100176588	PERRIS	CA		11/15/2024	7.125	472,072		580,000
100176589	SAN ANTONIO	TX		11/15/2024	7.124	373,750		455,000
100176590	INDEPENDENCE	MO		11/15/2024	8.499	169,313		215,000
100176591	COMPTON	CA		11/15/2024	8.874	487,603		520,000
100176592	CHICAGO	IL		11/15/2024	8.250	196,623		250,000
100176593	RUSKIN	FL		11/15/2024	8.124	241,987		337,000
100176594	BENTON	IL		11/15/2024	9.874	104,227		142,000
100176595	PALMDALE	CA		11/15/2024	8.125	528,730		670,000
100176596	CHARLOTTE	NC		11/15/2024	7.874	199,224		365,000
100176597	SAN ANTONIO	TX		11/15/2024	7.124	240,527		337,000
100176598	TARZANA	CA		11/15/2024	7.124	213,372		335,000
100176599	HOUSTON	TX		11/15/2024	8.499	218,530		245,000
100176600	LOS ANGELES	CA		11/15/2024	7.624	417,669		575,000
100176601	WOODLAND	CA		11/15/2024	8.249	356,409		425,000
100176602	LOS ANGELES	CA		11/15/2024	7.375	625,159		870,000
100176603	GARFIELD	NJ		11/15/2024	8.000	765,976		999,999
100176604	SANTA CLARITA	CA		11/15/2024	7.625	734,926		886,000
100176605	HAYWARD	CA		11/15/2024	7.250	515,313		950,000
100176606	SEFFNER	FL		11/15/2024	7.500	288,280		350,000
100176607	SAN ANTONIO	TX		11/15/2024	7.499	204,521		252,000
100176608	LOS ANGELES	CA		11/15/2024	8.875	615,217		837,500
100176609	BURBANK	CA		11/15/2024	7.249	1,135,511		1,400,000
100176610	SAN ANTONIO	TX		11/15/2024	7.374	268,595		325,000
100176611	KISSIMMEE	FL		11/15/2024	9.250	378,681		459,000
100176612	LYNWOOD	CA		11/15/2024	7.874	459,448		650,000
100176613	CORONA	CA		11/15/2024	7.000	623,486		760,000
100176614	SAN ANTONIO	TX		11/15/2024	9.000	138,105		188,000
100176615	BURTONSVILLE	MD		11/15/2024	8.250	436,338		573,000
100176616	JURUPA VALLEY	CA		11/15/2024	8.624	673,868		720,000
100176617	BIRMINGHAM	AL		11/15/2024	7.624	106,575		145,000
100176618	LIVE OAK	FL		11/15/2024	7.124	242,235		295,000
100176619	LAKELAND	FL		11/15/2024	8.124	173,232		236,000
100176620	TORRANCE	CA		11/15/2024	7.375	557,699		1,200,000
100176621	PALMDALE	CA		11/15/2024	7.249	399,771		490,000
100176622	LONG BEACH	CA		11/15/2024	7.000	458,599		600,000
100176623	SUN VALLEY	CA		11/15/2024	8.874	1,117,798		1,200,000
100176624	MOORPARK	CA		11/15/2024	6.749	383,534		698,000
100176625	MIDVALE	UT		11/15/2024	7.249	208,414		615,000
100176626	NORTH MIAMI	FL		11/15/2024	9.124	490,614		570,000
100176627	SEVIERVILLE	TN		11/15/2024	8.624	1,172,972		1,365,000
100176628	SPRINGFIELD	GA		11/15/2024	7.374	411,043		500,000
100176629	PALM COAST	FL		11/15/2024	7.124	177,438		255,000
100176630	RIVERSIDE	CA		11/15/2024	6.749	304,243		550,000
100176631	SPRING	TX		11/15/2024	6.875	282,542		345,000
100176632	NOVATO	CA		11/15/2024	7.375	801,690		975,000
100176633	SARASOTA	FL		11/15/2024	7.374	1,191,255		1,465,000
100176634	FORT PIERCE	FL		11/15/2024	7.875	325,695		389,000
100176635	FARMINGTON	AR		11/15/2024	9.249	562,146		644,000
100176636	LANCASTER	CA		11/15/2024	7.125	337,879		535,000
100176637	PHOENIX	AZ		11/15/2024	7.125	692,772		950,000
100176638	EAST STROUDSBURG	PA		11/15/2024	7.375	138,243		200,000
100176639	CONVERSE	TX		11/15/2024	8.374	267,488		308,000
100176640	NAPLES	FL		11/15/2024	6.874	454,941		975,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176641	HOUSTON	TX		11/15/2024	7.374	400,896		518,000
100176642	CHARLOTTE	NC		11/15/2024	7.875	277,009		352,000
100176643	GAINESVILLE	FL		11/15/2024	7.874	461,403		560,000
100176644	VICTORVILLE	CA		11/15/2024	7.999	360,954		460,000
100176645	PHOENIX	AZ		11/15/2024	8.374	127,890		175,000
100176646	ELIZABETH	NJ		11/15/2024	7.499	572,110		750,000
100176647	SUNRISE	FL		11/15/2024	7.124	159,869		225,000
100176648	BOONTON TOWNSHIP	NJ		11/15/2024	7.999	523,606		600,000
100176649	ORANGE PARK	FL		11/15/2024	7.749	287,849		427,300
100176650	MIAMI	FL		11/15/2024	7.499	617,691		870,000
100176651	EL CAJON	CA		11/15/2024	6.999	892,434		1,095,000
100176652	CHARLOTTE	NC		11/15/2024	6.874	416,039		545,000
100176653	LOS ANGELES	CA		11/15/2024	8.624	1,394,974		1,580,000
100176654	KENT	WA		11/15/2024	7.499	541,380		620,000
100176655	TOMS RIVER	NJ		11/15/2024	7.999	414,705		820,000
100176656	TUSTIN	CA		11/15/2024	7.499	4,146,553		6,700,000
100176657	HEMPSTEAD	NY		11/15/2024	8.374	436,590		650,000
100176658	DECATUR	GA		11/15/2024	6.874	164,696		220,000
100176659	EL CAJON	CA		11/15/2024	6.999	689,711		960,000
100176660	CORNELIUS	NC		11/15/2024	7.250	468,772		760,000
100176661	HILLSBOROUGH	NJ		11/15/2024	7.249	556,254		675,000
100176662	DORAL	FL		11/15/2024	7.625	346,600		520,000
100176663	ORLANDO	FL		11/15/2024	6.999	469,601		579,000
100176664	CASSELBERRY	FL		11/15/2024	8.499	224,335		290,000
100176665	INVERNESS	FL		11/15/2024	8.374	180,432		265,000
100176666	PORT SAINT LUCIE	FL		11/15/2024	6.999	251,705		395,000
100176667	FORT WALTON BEACH	FL		11/15/2024	7.125	125,576		172,000
100176668	BOCA RATON	FL		11/15/2024	7.749	308,700		430,000
100176669	MIAMI	FL		11/15/2024	8.750	512,332		695,000
100176670	SAINT PAUL	MN		11/15/2024	7.499	288,885		348,000
100176671	DALLAS	GA		11/15/2024	7.374	236,880		317,000
100176672	FRESNO	CA		11/15/2024	8.625	349,491		487,000
100176673	LEMOORE	CA		11/15/2024	7.749	620,033		811,000
100176674	SEAFORD	NY		11/15/2024	8.499	687,302		841,000
100176675	DAVENPORT	FL		11/15/2024	8.875	392,035		416,000
100176676	SNELLVILLE	GA		11/15/2024	7.749	399,907		490,000
100176677	VALRICO	FL		11/15/2024	7.375	354,186		450,000
100176678	TAMARAC	FL		11/15/2024	8.375	133,813		156,000
100176679	MIAMI	FL		11/15/2024	6.625	528,337		807,000
100176680	BELL CANYON	CA		11/15/2024	7.500	1,673,809		1,975,000
100176681	WEST MILFORD	NJ		11/15/2024	9.874	483,767		675,000
100176682	HOLLYWOOD	FL		11/15/2024	6.375	450,099		890,000
100176683	SANTA CLARITA	CA		11/15/2024	7.374	603,177		785,000
100176684	TRUCKEE	CA		11/15/2024	8.375	634,960		820,000
100176685	LOS ANGELES	CA		11/15/2024	8.124	1,204,651		2,350,000
100176686	MERIDEN	CT		11/15/2024	7.624	271,827		445,000
100176687	WESLEY CHAPEL	FL		11/15/2024	8.999	228,105		335,000
100176688	ARLETA	CA		11/15/2024	8.124	946,072		1,140,000
100176689	KATY	TX		11/15/2024	10.375	331,734		375,000
100176690	TORRANCE	CA		11/15/2024	8.249	945,000		1,200,000
100176691	PAYSON	UT		11/15/2024	8.000	245,535		335,000
100176692	SANTA ANA	CA		11/15/2024	7.990	731,021		900,000
100176693	SPRING	TX		11/15/2024	8.875	296,191		345,000
100176694	WATAUGA	TX		11/15/2024	7.375	107,351		205,000
100176695	TROY	NY		11/15/2024	7.874	115,763		147,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176696	SUNNY ISLES BEACH	FL		11/15/2024	7.374	361,454		989,000
100176697	SUFFOLK	VA		11/15/2024	8.749	433,840		490,000
100176698	HEMET	CA		11/15/2024	7.499	723,845		875,000
100176699	GOODYEAR	AZ		11/15/2024	7.124	261,822		490,000
100176700	POMONA	CA		11/15/2024	7.374	250,634		405,000
100176701	CHICAGO	IL		11/15/2024	7.374	184,181		235,000
100176702	CHICAGO	IL		11/15/2024	7.374	191,956		245,000
100176703	MIAMI GARDENS	FL		11/15/2024	6.999	419,693		555,000
100176704	BROOKLYN	NY		11/15/2024	8.499	847,889		1,050,000
100176705	FLORAL PARK/TOWN OF HE	NY		11/15/2024	8.874	715,992		945,000
100176706	IRVINGTON	NJ		11/15/2024	8.624	360,802		695,000
100176707	SCHENECTADY	NY		11/15/2024	9.624	515,306		660,000
100176708	MAUSTON	WI		11/15/2024	6.875	112,890		175,000
100176709	POOLESVILLE	MD		11/15/2024	5.750	365,243		635,000
100176710	BUFORD	GA		11/15/2024	7.250	275,618		361,000
100176711	WOODBURY	MN		11/15/2024	6.800	222,688		315,000
100176712	LAKE WORTH BEACH	FL		11/15/2024	6.990	321,916		412,000
100176713	FAIRBURN	GA		11/15/2024	7.375	237,243		290,000
100176714	JARRELL	TX		11/15/2024	6.625	189,080		235,000
100176715	LYNNWOOD	WA		11/15/2024	6.875	608,136		950,000
100176716	PRINCETON	TX		11/15/2024	6.250	148,840		208,000
100176717	SOUTH EUCLID	OH		11/15/2024	6.625	177,115		228,000
100176718	WINCHESTER	VA		11/15/2024	7.375	262,745		335,000
100176719	ANAHEIM	CA		11/15/2024	6.875	621,823		836,000
100176720	PEORIA	AZ		11/15/2024	7.250	419,547		515,000
100176721	FORT WORTH	TX		11/15/2024	7.875	346,630		425,000
100176722	GILBERT	AZ		11/15/2024	6.875	372,962		462,000
100176723	ESTERO	FL		11/15/2024	7.500	393,569		480,000
100176724	HENDERSON	NV		11/15/2024	6.625	302,172		380,000
100176725	COLONIAL BEACH	VA		11/15/2024	7.000	404,401		560,000
100176726	LAS VEGAS	NV		11/15/2024	6.125	405,542		522,700
100176727	TACOMA	WA		11/15/2024	7.750	401,470		490,000
100176728	ELLICOTT CITY	MD		11/15/2024	6.875	236,341		315,000
100176729	FATE	TX		11/15/2024	6.375	237,225		301,000
100176730	SAN ANTONIO	TX		11/15/2024	6.000	166,756		225,000
100176731	KATY	TX		11/15/2024	6.875	384,025		559,000
100176732	HENDERSON	NV		11/15/2024	6.375	592,559		750,000
100176733	YAKIMA	WA		11/15/2024	7.250	296,768		367,000
100176734	ATLANTA	GA		11/15/2024	7.625	567,080		738,000
100176735	RALEIGH	NC		11/15/2024	6.625	254,963		345,000
100176736	MESA	AZ		11/15/2024	7.500	234,950		294,000
100176737	APEX	NC		11/15/2024	7.125	334,499		450,000
100176738	BETHLEHEM	PA		11/15/2024	6.750	207,578		260,000
100176739	APEX	NC		11/15/2024	7.125	351,854		470,000
100176740	CHARLESTON	SC		11/15/2024	7.375	639,546		790,000
100176741	DES PLAINES	IL		11/15/2024	7.750	306,044		400,000
100176742	LITTLE ELM	TX		11/15/2024	5.750	272,306		385,000
100176743	DURHAM	NC		11/15/2024	6.375	302,921		407,000
100176744	BRIDGEWATER	VT		11/15/2024	7.125	746,512		925,000
100176745	REHOBOTH BEACH	DE		11/15/2024	6.875	500,769		730,000
100176746	MUNSTER	IN		11/15/2024	7.375	197,319		240,000
100176747	HARTWELL	GA		11/15/2024	6.800	740,519		1,086,000
100176748	DACULA	GA		11/15/2024	7.875	382,152		477,000
100176749	SAINT PAUL	MN		11/15/2024	6.975	395,842		535,000
100176750	GROVER BEACH	CA		11/15/2024	7.375	675,886		845,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176751	NEWPORT	RI		11/15/2024	6.950	761,155		1,000,000
100176752	LAS VEGAS	NV		11/15/2024	7.250	487,750		597,000
100176753	HENDERSON	NV		11/15/2024	7.125	345,753		424,000
100176754	LINCOLN	NH		11/15/2024	7.875	426,576		579,000
100176755	SURFSIDE BEACH	TX		11/15/2024	6.975	577,101		810,000
100176756	AVONDALE	AZ		11/15/2024	6.750	271,069		367,000
100176757	COLONIAL BEACH	VA		11/15/2024	7.000	318,451		440,000
100176758	APEX	NC		11/15/2024	6.875	424,225		557,000
100176759	STERLING	VA		11/15/2024	6.875	259,976		428,000
100176760	GRANITE FALLS	WA		11/15/2024	7.500	393,910		502,000
100176761	RIVERDALE	GA		11/15/2024	7.000	216,652		270,000
100176762	HUDSONVILLE	MI		11/15/2024	9.750	780,204		1,025,000
100176763	MARSHFIELD	MA		11/15/2024	7.625	641,313		900,000
100176764	SAN DIEGO	CA		11/15/2024	7.000	1,522,941		2,550,000
100176765	TAMPA	FL		11/15/2024	10.125	363,165		403,000
100176766	NORFOLK	VA		11/15/2024	7.750	223,724		286,000
100176768	HOUSTON	TX		11/15/2024	8.750	850,694		1,000,000
100176769	JASPER	GA		11/15/2024	7.125	823,921		1,156,000
100176770	NORFOLK	VA		11/15/2024	7.625	241,806		310,500
100176771	MIDDLETOWN	DE		11/15/2024	10.000	208,698		265,000
100176772	GREENVILLE	SC		11/15/2024	7.750	222,816		370,000
100176773	GREENVILLE	SC		11/15/2024	7.625	242,689		362,000
100176774	SAINT JOHNS	FL		11/15/2024	7.990	246,624		541,000
100176777	HOUSTON	TX		11/15/2024	9.750	146,770		200,000
100176778	NEW HYDE PARK	NY		11/15/2024	7.625	662,607		885,000
100176779	BATON ROUGE	LA		11/15/2024	10.500	119,696		150,000
100176785	VENTURA	CA		11/15/2024	7.500	956,127		1,327,000
100176786	SAVANNAH	GA		11/15/2024	7.125	417,764		510,000
100176787	COCONUT CREEK	FL		11/15/2024	8.000	1,930,778		2,310,000
100176788	KANSAS CITY	MO		11/15/2024	7.250	137,039		205,000
100176789	HALLANDALE BEACH	FL		11/15/2024	7.125	598,516		803,000
100176790	RICHMOND HILL	GA		11/15/2024	7.750	1,370,928		1,720,000
100176791	LAKE ELSINORE	CA		11/15/2024	7.625	524,952		623,000
100176792	SAN ANTONIO	TX		11/15/2024	7.375	173,065		203,000
100176793	GREENWOOD	SC		11/15/2024	7.250	197,246		235,000
100176794	MECHANICSBURG	PA		11/15/2024	8.500	528,993		585,000
100176795	SAN ANTONIO	TX		11/15/2024	7.250	524,446		950,000
100176796	PARKER	CO		11/15/2024	6.750	597,521		920,000
100176797	EAST BRUNSWICK	NJ		11/15/2024	8.990	313,305		385,000
100176798	SAN FRANCISCO	CA		11/15/2024	6.750	1,347,163		1,900,000
100176799	DAVIE	FL		11/15/2024	7.500	680,689		873,000
100176800	BELL GARDENS	CA		11/15/2024	7.500	502,006		640,000
100176801	RINCON	GA		11/15/2024	7.750	247,144		297,000
100176802	ASHLAND	NH		11/15/2024	6.750	244,018		332,000
100176803	SOUTHWEST RANCHES	FL		11/15/2024	7.375	3,045,166		4,450,000
100176804	WOODCLIFF LAKE	NJ		11/15/2024	7.990	985,577		1,175,000
100176805	GAINESVILLE	FL		11/15/2024	8.000	201,312		277,900
100176806	GARLAND	TX		11/15/2024	7.375	147,492		303,000
100176807	ASHLAND	NH		11/15/2024	6.750	209,673		291,000
100176808	HASTINGS	FL		11/15/2024	7.875	161,799		250,000
100176809	NEW PORT RICHEY	FL		11/15/2024	7.375	315,000		400,000
100176810	CARSON CITY	NV		11/15/2024	7.875	432,302		517,000
100176811	BLAINE	WA		11/15/2024	7.250	635,826		875,000
100176812	VERO BEACH	FL		11/15/2024	8.625	302,221		360,000
100176813	LOOMIS	CA		11/15/2024	6.875	309,140		950,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176814	BOCA RATON	FL		11/15/2024	8.750	1,362,527		2,000,000
100176815	FREEHOLD	NJ		11/15/2024	6.875	363,020		830,000
100176816	ATLANTA	GA		11/15/2024	7.750	250,538		315,000
100176817	BOYNTON BEACH	FL		11/15/2024	7.625	308,423		400,000
100176818	TORRANCE	CA		11/15/2024	7.500	887,754		1,165,000
100176819	THOUSAND OAKS	CA		11/15/2024	6.875	864,212		1,091,000
100176820	TRENTON	NJ		11/15/2024	8.125	208,936		280,000
100176821	SANTA ROSA BEACH	FL		11/15/2024	7.250	413,754		522,500
100176822	CHINO	CA		11/15/2024	7.625	605,821		785,000
100176823	SHARPSBURG	GA		11/15/2024	8.990	371,332		446,000
100176824	CALABASAS	CA		11/15/2024	7.625	1,492,981		1,805,000
100176825	PIGEON FORGE	TN		11/15/2024	7.625	272,434		380,000
100176826	GRANADA HILLS	CA		11/15/2024	6.750	1,240,753		1,600,000
100176827	CRESWELL	OR		11/15/2024	8.500	397,323		445,000
100176828	WALNUT CREEK	CA		11/15/2024	7.500	935,313		1,140,000
100176829	SHORT HILLS	NJ		11/15/2024	7.125	3,087,835		4,000,000
100176830	CLAYTON	CA		11/15/2024	7.875	629,566		1,100,000
100176831	PANAMA CITY	FL		11/15/2024	8.875	156,100		175,000
100176832	TUJUNGA AREA LOS ANGELES	CA		11/15/2024	7.500	1,305,435		1,800,000
100176833	PARKER	CO		11/15/2024	7.000	778,949		1,070,000
100176834	TEMPLE CITY	CA		11/15/2024	6.875	1,959,916		2,730,000
100176835	ATLANTA	GA		11/15/2024	8.625	148,420		170,000
100176836	ATLANTA	GA		11/15/2024	7.625	319,204		440,000
100176837	HOMESTEAD	FL		11/15/2024	7.000	260,171		348,000
100176838	ESCONDIDO	CA		11/15/2024	7.375	873,097		1,202,000
100176839	EAGLE LAKE	FL		11/15/2024	7.125	290,427		410,000
100176840	MIAMI	FL		11/15/2024	8.250	341,129		360,000
100176841	ASHLAND	NH		11/15/2024	6.750	217,254		300,000
100176842	MONTICELLO	NY		11/15/2024	7.500	235,012		280,000
100176843	SENECA	SC		11/15/2024	7.750	297,003		406,000
100176844	NORTH LAS VEGAS	NV		11/15/2024	6.875	213,872		430,000
100176845	MCDONOUGH	GA		11/15/2024	7.500	177,337		226,000
100176846	NORMANDY PARK	WA		11/15/2024	7.125	838,922		1,075,000
100176847	KISSIMMEE	FL		11/15/2024	7.375	199,586		278,000
100176848	SOUTH OZONE PARK	NY		11/15/2024	7.750	607,711		756,000
100176849	LOS ANGELES	CA		11/15/2024	7.125	379,364		660,000
100176850	MIAMI	FL		11/15/2024	7.875	167,514		235,000
100176851	BAYONNE	NJ		11/15/2024	7.125	364,933		680,000
100176852	SEDONA	AZ		11/15/2024	7.375	666,646		823,000
100176853	WEST PALM BEACH	FL		11/15/2024	7.500	354,255		445,000
100176854	WHITE MARSH	MD		11/15/2024	7.500	681,483		825,000
100176855	CUMMING	GA		11/15/2024	7.000	268,729		372,000
100176856	NEW BERN	NC		11/15/2024	10.000	228,480		272,000
100176857	PENSACOLA	FL		11/15/2024	7.625	128,427		166,000
100176858	JACKSONVILLE	FL		11/15/2024	9.500	322,630		390,000
100176859	ELMONT	NY		11/15/2024	6.750	501,195		661,000
100176860	PUNTA GORDA	FL		11/15/2024	6.625	245,306		330,000
100176861	RANCHO CUCAMONGA	CA		11/15/2024	7.125	483,134		595,000
100176862	ALPHARETTA	GA		11/15/2024	7.750	709,280		850,000
100176863	HOUSTON	TX		11/15/2024	7.625	194,717		258,000
100176864	ASHEVILLE	NC		11/15/2024	7.125	417,591		573,000
100176865	KISSIMMEE	FL		11/15/2024	6.875	279,988		390,000
100176866	MURRIETA	CA		11/15/2024	6.750	598,477		905,000
100176867	MARATHON	FL		11/15/2024	7.125	512,746		715,000
100176868	BELMONT	NC		11/15/2024	7.875	473,749		645,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176869	TEXAS CITY	TX		11/15/2024	8.500	146,475		186,000
100176870	FORT LAUDERDALE	FL		11/15/2024	7.250	839,589		1,599,212
100176871	DELTONA	FL		11/15/2024	7.750	213,711		360,000
100176872	CONROE	TX		11/15/2024	7.750	116,827		150,000
100176873	MERRITT ISLAND	FL		11/15/2024	7.625	171,356		382,000
100176874	BELLEVUE	WA		11/15/2024	7.375	433,486		973,000
100176875	LEVITTOWN	PA		11/15/2024	7.250	274,838		440,000
100176876	INVERNESS	FL		11/15/2024	8.625	212,427		276,000
100176877	WELLINGTON	FL		11/15/2024	8.625	1,236,190		1,400,000
100176878	NEW ORLEANS	LA		11/15/2024	7.375	467,161		715,000
100176879	WEST PARK	FL		11/15/2024	7.125	385,652		470,000
100176880	KILL DEVIL HILLS	NC		11/15/2024	7.375	680,071		830,000
100176881	MIAMI	FL		11/15/2024	7.250	513,069		654,000
100176882	MILL VALLEY	CA		11/15/2024	7.500	1,987,518		5,100,000
100176883	CONROE	TX		11/15/2024	7.750	121,660		148,000
100176884	CONROE	TX		11/15/2024	7.750	130,985		156,000
100176885	CHATTANOOGA	TN		11/15/2024	7.250	297,632		390,000
100176886	ORLANDO	FL		11/15/2024	8.250	157,485		230,000
100176887	KANSAS CITY	MO		11/15/2024	8.375	180,385		215,000
100176888	FORT LAUDERDALE	FL		11/15/2024	6.875	191,891		250,000
100176889	SALADO	TX		11/15/2024	7.250	698,380		869,000
100176890	PHOENIX	AZ		11/15/2024	8.500	339,248		390,000
100176891	PEMBROKE PINES	FL		11/15/2024	7.125	371,255		722,000
100176892	HICKORY	NC		11/15/2024	7.250	338,581		410,000
100176893	HILTON HEAD ISLAND	SC		11/15/2024	7.750	500,084		695,000
100176894	GREENVILLE	SC		11/15/2024	7.125	196,809		260,000
100176895	KISSIMMEE	FL		11/15/2024	7.125	191,488		252,000
100176896	BELTSVILLE	MD		11/15/2024	6.750	360,313		538,000
100176897	RANCHO CORDOVA	CA		11/15/2024	7.875	350,102		430,000
100176898	NASHUA	NH		11/15/2024	6.750	164,177		270,000
100176899	ELIZABETH CITY	NC		11/15/2024	8.750	297,124		360,000
100176900	CAPE CORAL	FL		11/15/2024	7.125	258,585		319,000
100176901	LOXAHATCHEE	FL		11/15/2024	7.625	363,368		460,000
100176902	LAS VEGAS	NV		11/15/2024	8.000	632,423		800,000
100176903	DILLON	CO		11/15/2024	8.500	1,798,005		2,125,000
100176904	MINT HILL	NC		11/15/2024	7.125	130,880		433,000
100176905	LUTHERVILLE TIMONIUM	MD		11/15/2024	8.000	223,766		445,000
100176906	PORT RICHEY	FL		11/15/2024	7.375	204,027		250,000
100176907	BOYNTON BEACH	FL		11/15/2024	7.500	214,270		332,000
100176908	CHULA VISTA	CA		11/15/2024	7.125	609,920		920,000
100176909	MODESTO	CA		11/15/2024	6.625	305,141		420,000
100176910	BRENTWOOD	TN		11/15/2024	7.000	543,698		664,000
100176911	FORT LAUDERDALE	FL		11/15/2024	7.375	416,998		675,000
100176912	RIVERSIDE	CA		11/15/2024	7.125	924,537		1,406,000
100176913	WYLIE	TX		11/15/2024	7.250	213,150		371,000
100176914	ATLANTA	GA		11/15/2024	7.125	718,995		980,000
100176915	MIAMI	FL		11/15/2024	7.250	440,420		595,000
100176916	INDIO	CA		11/15/2024	7.750	249,761		310,000
100176917	BELLEVUE	WA		11/15/2024	6.875	668,097		948,000
100176918	PLANO	TX		11/15/2024	7.500	209,126		748,000
100176919	CAPITOL HEIGHTS	MD		11/15/2024	7.875	235,116		340,000
100176920	LOS ANGELES	CA		11/15/2024	7.250	705,113		850,000
100176921	CAPE CORAL	FL		11/15/2024	8.250	361,009		520,000
100176922	CHARLOTTE	NC		11/15/2024	8.000	209,435		325,000
100176923	COLORADO SPRINGS	CO		11/15/2024	7.250	552,652		666,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100176924	WESTWOOD	MA		11/15/2024	7.250	1,227,169		1,500,000
100176925	PANAMA CITY BEACH	FL		11/15/2024	7.375	463,379		640,000
100176926	ATLANTA	GA		11/15/2024	7.875	298,936		355,000
100176927	MIAMI	FL		11/15/2024	9.250	502,239		600,000
100176928	SECAUCUS	NJ		11/15/2024	7.750	774,591		1,000,000
100176929	APOPKA	FL		11/15/2024	6.875	610,609		794,000
100176930	HOBOKEN	NJ		11/15/2024	7.750	333,179		440,000
100176931	LOS ANGELES	CA		11/15/2024	8.750	587,418		900,000
100176932	MIROMAR LAKES	FL		11/15/2024	8.125	2,100,398		4,400,000
100176933	BALTIMORE	MD		11/15/2024	7.250	129,875		178,000
100176934	PANAMA CITY BEACH	FL		11/15/2024	7.000	506,470		700,000
100176935	MIAMI GARDENS	FL		11/15/2024	7.000	428,439		585,000
100176936	OTTUMWA	IA		11/15/2024	7.625	271,404		360,000
100176937	LANDRUM	SC		11/15/2024	7.875	165,552		205,000
100176938	MANASSAS	VA		11/15/2024	8.500	316,895		464,000
100176939	CRAWFORDVILLE	FL		11/15/2024	8.250	137,019		194,000
100176940	FORT LAUDERDALE	FL		11/15/2024	7.625	299,731		480,000
100176941	PORTER RANCH	CA		11/15/2024	7.625	1,010,170		1,240,000
100176942	HOLLYWOOD	FL		11/15/2024	7.500	135,712		185,000
100176943	BALTIMORE	MD		11/15/2024	7.375	210,768		270,000
100176944	BALTIMORE	MD		11/15/2024	8.250	152,392		193,000
100176945	RICHMOND	VA		11/15/2024	7.490	333,701		460,000
100176946	INDIANAPOLIS	IN		11/15/2024	8.125	251,566		345,000
100176947	FULSHEAR	TX		11/15/2024	7.125	234,611		310,000
100176948	MIAMI	FL		11/15/2024	6.875	357,047		550,000
100176949	DEDHAM	MA		11/15/2024	8.750	620,000		904,000
100176950	FAYETTEVILLE	GA		11/15/2024	7.250	284,051		342,000
100176951	ORLAND	CA		11/15/2024	8.250	113,328		231,000
100176952	BROKEN ARROW	OK		11/15/2024	9.000	171,555		251,500
100176953	WINDERMERE	FL		11/15/2024	7.500	2,571,222		3,650,000
100176954	BELLINGHAM	WA		11/15/2024	7.125	185,701		600,000
100176955	KATY	TX		11/15/2024	7.500	250,881		348,500
100176956	REYNOLDSBURG	OH		11/15/2024	7.750	257,068		350,000
100176957	RANCHO MIRAGE	CA		11/15/2024	7.125	1,088,366		1,950,000
100176958	HIGHLAND	CA		11/15/2024	7.750	157,389		250,000
100176959	VENICE	FL		11/15/2024	8.250	188,879		227,000
100176960	HIGHLAND	CA		11/15/2024	7.750	141,395		240,000
100176961	HIGHLAND	CA		11/15/2024	7.750	143,617		240,000
100176962	FORT LAUDERDALE	FL		11/15/2024	7.375	283,420		450,000
100176963	HIGHLAND	CA		11/15/2024	7.750	157,389		250,000
100176964	EAST STROUDSBURG	PA		11/15/2024	6.875	371,310		456,000
100176965	ANTIOCH	CA		11/15/2024	7.625	472,018		760,000
100176966	ROME	GA		11/15/2024	9.750	143,258		210,000
100176967	SAFETY HARBOR	FL		11/15/2024	7.500	285,388		340,000
100177681	SANTEE	CA		11/19/2024	9.275	103,503		760,000
100177682	RANCHO CORDOVA	CA		11/19/2024	10.025	114,293		815,000
100177683	WEST BLOOMFIELD	MI		11/19/2024	11.625	74,938		500,000
100177686	GILROY	CA		11/19/2024	7.750	203,322		1,048,000
100177688	RIALTO	CA		11/19/2024	8.675	103,705		664,600
100177690	PORTALES	NM		11/19/2024	9.050	47,164		249,000
100177692	RANCHO CORDOVA	CA		11/19/2024	8.875	129,456		587,200
100177694	HOLLY SPRINGS	NC		11/19/2024	9.250	93,751		555,000
100177696	KINGS PARK	NY		11/19/2024	8.750	83,160		600,000
100177697	YORBA LINDA	CA		11/19/2024	9.625	261,525		1,450,000
100177698	BELLEVUE	WA		11/19/2024	7.875	153,796		1,332,700

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177700	MECHANICSVILLE	VA		11/19/2024	10.125	69,267		605,000
100177702	METALINE FALLS	WA		11/19/2024	8.425	32,662		209,000
100177704	HARTSELLE	AL		11/19/2024	8.300	47,223		214,000
100177705	CAMARILLO	CA		11/19/2024	8.875	139,577		775,000
100177706	BRENTWOOD	CA		11/19/2024	9.625	164,787		817,000
100177707	RICHMOND	VA		11/19/2024	7.875	262,487		1,500,000
100177708	RIO RANCHO	NM		11/19/2024	9.125	75,532		310,000
100177709	SCHNECKSVILLE	PA		11/19/2024	8.800	46,131		281,200
100177710	BILLINGS	MT		11/19/2024	10.875	65,956		393,000
100177713	SANTA ROSA	CA		11/19/2024	8.150	129,742		771,700
100177714	LITTLE ROCK	AR		11/19/2024	9.175	48,197		248,000
100177716	CARY	NC		11/19/2024	8.150	210,534		963,400
100177717	ROUND LAKE	IL		11/19/2024	9.800	109,646		360,000
100177718	CASTAIC	CA		11/19/2024	10.875	171,344		750,000
100177719	LONGS	SC		11/19/2024	9.250	64,503		372,400
100177721	TUCSON	AZ		11/19/2024	9.000	55,836		418,000
100177723	DENVER	CO		11/19/2024	9.375	89,001		492,000
100177725	CHICAGO	IL		11/19/2024	9.125	57,383		273,500
100177726	BRUNSWICK	OH		11/19/2024	8.675	47,492		258,000
100177727	FORT MILL	SC		11/19/2024	8.250	94,734		434,400
100177729	GERMANTOWN	MD		11/19/2024	10.425	48,478		346,000
100177731	MOAB	UT		11/19/2024	8.500	94,605		533,000
100177732	WATSONVILLE	CA		11/19/2024	9.875	93,058		560,000
100177735	MURRIETA	CA		11/19/2024	7.250	140,936		708,100
100177736	VICTORIA	MN		11/19/2024	10.275	205,420		798,000
100177737	CANNON FALLS	MN		11/19/2024	10.025	185,227		940,000
100177738	COLLIERVILLE	TN		11/19/2024	9.300	104,154		570,000
100177740	TALLAHASSEE	FL		11/19/2024	9.050	47,242		269,000
100177741	GALT	CA		11/19/2024	10.375	73,031		487,000
100177742	LOS ANGELES	CA		11/19/2024	7.750	204,153		1,304,700
100177744	SEVERNA PARK	MD		11/19/2024	8.675	108,930		547,000
100177745	FREDERICK	MD		11/19/2024	9.000	81,465		427,900
100177747	FARIBAULT	MN		11/19/2024	8.550	115,579		492,900
100177748	COCONUT CREEK	FL		11/19/2024	8.500	79,014		349,600
100177749	MIAMI	FL		11/19/2024	10.400	128,209		500,000
100177750	BERLIN	MD		11/19/2024	9.500	316,611		2,000,000
100177754	TINLEY PARK	IL		11/19/2024	9.175	36,202		207,700
100177755	HAGERSTOWN	MD		11/19/2024	11.875	88,459		465,000
100177756	PARKTON	MD		11/19/2024	8.375	78,742		648,000
100177757	CAMDENTON	MO		11/19/2024	9.125	56,577		480,000
100177758	LUSBY	MD		11/19/2024	9.300	46,977		355,300
100177760	FRUITLAND	MD		11/19/2024	9.875	53,450		220,000
100177761	OAKLAND	NJ		11/19/2024	8.625	410,340		1,556,700
100177766	PICO RIVERA	CA		11/19/2024	8.650	206,789		927,200
100177768	FOREST HILL	MD		11/19/2024	8.925	111,006		430,000
100177771	EASTVALE	CA		11/19/2024	8.900	165,969		945,000
100177772	WHITTIER	CA		11/19/2024	8.925	103,308		845,700
100177773	MILFORD	PA		11/19/2024	10.875	53,126		350,000
100177774	REDONDO BEACH	CA		11/19/2024	10.650	208,341		1,740,000
100177775	FORT WASHINGTON	MD		11/19/2024	8.250	86,063		466,700
100177777	SCAPPOOSE	OR		11/19/2024	9.125	82,266		543,700
100177780	POST FALLS	ID		11/19/2024	8.000	62,626		436,000
100177781	FRANKLIN	NH		11/19/2024	8.625	68,390		347,600
100177783	HYATTSVILLE	MD		11/19/2024	10.500	69,817		423,000
100177784	EL DORADO	CA		11/19/2024	8.500	89,276		732,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100177787	MILILANI	HI		11/19/2024	11.750	106,113		375,000
100177788	COLUMBIA	SC		11/19/2024	9.375	58,774		460,000
100177791	SAN BERNARDINO	CA		11/19/2024	8.625	84,162		718,000
100177792	PORTERVILLE	CA		11/19/2024	9.500	57,212		363,000
100177796	BIG BEAR CITY	CA		11/19/2024	8.125	127,641		459,500
100177798	SCOTTSDALE	AZ		11/19/2024	8.525	143,769		945,000
100177799	PLAINFIELD	IN		11/19/2024	9.375	74,474		350,000
100177800	DOVER	DE		11/19/2024	8.250	67,237		293,000
100177801	MIAMI BEACH	FL		11/19/2024	8.750	51,928		365,000
100177803	BUTLER	NJ		11/19/2024	9.775	103,371		650,000
100177804	BECKLEY	WV		11/19/2024	9.875	75,765		395,000
100177806	CLEARFIELD	UT		11/19/2024	9.000	67,735		410,000
100177807	CASTLE ROCK	CO		11/19/2024	10.800	112,488		630,000
100177808	LAKESIDE	AZ		11/19/2024	8.250	67,727		398,000
100177809	OLNEY	MD		11/19/2024	9.800	122,276		455,000
100177811	MOYOCK	NC		11/19/2024	9.000	69,394		519,000
100177812	WOMELSDORF	PA		11/19/2024	9.375	63,165		344,000
100177813	BILLINGS	MT		11/19/2024	9.675	48,183		434,000
100177814	LA PLATA	MD		11/19/2024	11.000	60,764		368,000
100177816	BEVERLY HILLS	MI		11/19/2024	9.775	199,315		737,000
100177817	BILLINGS	MT		11/19/2024	10.925	47,768		340,000
100177818	FORT MYERS	FL		11/19/2024	9.875	74,373		330,000
100177820	ZEELAND	MI		11/19/2024	9.925	47,446		298,000
100177821	STAFFORD TWP	NJ		11/19/2024	10.525	159,061		825,000
100177823	PORT ORANGE	FL		11/19/2024	10.925	48,112		332,000
100177824	O FALLON	IL		11/19/2024	9.000	55,501		350,000
100177826	MEDFORD	OR		11/19/2024	8.675	103,989		749,000
100177827	NEW BEDFORD	MA		11/19/2024	9.750	80,529		460,000
100177830	FRANKLIN PARK	NJ		11/19/2024	8.925	48,113		382,200
100177831	ANAHEIM	CA		11/19/2024	10.150	128,955		745,000
100177832	HICKORY	NC		11/19/2024	9.175	47,938		339,000
100177833	PAINESVILLE	OH		11/19/2024	9.800	48,468		178,000
100177835	WARREN	MI		11/19/2024	9.550	48,270		247,000
100177836	RICE	MN		11/19/2024	8.625	67,750		261,200
100177837	WHITMAN	MA		11/19/2024	8.900	124,622		587,100
100177839	FORT WASHINGTON	MD		11/19/2024	11.000	86,307		500,000
100177841	CANTONMENT	FL		11/19/2024	8.925	47,409		320,000
100177842	EMBARRASS	MN		11/19/2024	10.000	75,041		262,000
100177843	HIGHLAND PARK	IL		11/19/2024	10.625	83,585		642,000
100177844	NORTH EAST	MD		11/19/2024	9.150	130,619		559,000
100177846	TOMS RIVER	NJ		11/19/2024	9.625	62,040		320,000
100177847	CHARLOTTE	NC		11/19/2024	8.625	95,865		716,000
100177848	BOYNTON BEACH	FL		11/19/2024	7.750	64,539		537,200
100177850	YPSILANTI	MI		11/19/2024	9.750	58,161		520,000
100177853	SOUTH HADLEY	MA		11/19/2024	11.750	77,039		366,000
100177854	MILTON	MA		11/19/2024	7.375	252,291		1,300,000
100177855	MYRTLE BEACH	SC		11/19/2024	9.300	112,609		475,000
100177856	BROWNSBURG	IN		11/19/2024	11.050	48,544		320,000
100177857	TUCSON	AZ		11/19/2024	9.000	54,213		301,500
100177858	LEXINGTON	SC		11/19/2024	8.250	57,468		328,400
100177859	HODGENVILLE	KY		11/19/2024	8.275	154,358		500,000
100177860	PLYMOUTH	MI		11/19/2024	8.750	100,266		734,400
100177862	CLEARWATER	FL		11/19/2024	7.500	64,117		398,000
100177863	EDMOND	OK		11/19/2024	8.750	53,019		238,700
100177864	WEST VALLEY CITY	UT		11/19/2024	10.500	99,005		555,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177865	NOVI	MI		11/19/2024	10.500	215,121		705,000
100177866	FELTON	DE		11/19/2024	11.050	48,488		328,000
100177867	TEMECULA	CA		11/19/2024	7.650	101,308		742,000
100177868	DUNN LORING	VA		11/19/2024	11.275	258,444		1,375,000
100177870	THREE RIVERS	MI		11/19/2024	11.000	58,680		303,000
100177871	SHELBY TOWNSHIP	MI		11/19/2024	9.925	48,470		315,000
100177873	LEESBURG	VA		11/19/2024	8.375	362,262		2,000,000
100177874	SAINT JOHNS	MI		11/19/2024	7.250	95,337		699,000
100177875	ELKRIDGE	MD		11/19/2024	11.000	58,256		371,000
100177876	LYNNWOOD	WA		11/19/2024	10.250	211,252		1,170,000
100177878	MILMAY	NJ		11/19/2024	10.000	73,248		465,000
100177879	FREEHOLD	NJ		11/19/2024	10.800	113,372		925,000
100177880	LA HABRA	CA		11/19/2024	10.125	83,316		620,000
100177881	GRAHAM	WA		11/19/2024	8.175	113,497		582,400
100177883	MIAMI	FL		11/19/2024	8.125	89,202		721,000
100177884	PHILADELPHIA	PA		11/19/2024	8.550	47,956		330,900
100177885	RAHWAY	NJ		11/19/2024	8.875	74,587		540,000
100177886	VACAVILLE	CA		11/19/2024	10.500	85,991		640,000
100177887	SPRINGFIELD	OR		11/19/2024	8.750	83,772		671,100
100177889	GILBERT	AZ		11/19/2024	8.375	82,454		685,100
100177892	TONOPAH	AZ		11/19/2024	11.300	47,274		433,000
100177894	PATASKALA	OH		11/19/2024	9.000	52,335		402,800
100177896	SAN TAN VALLEY	AZ		11/19/2024	8.400	127,853		898,000
100177898	GAYLESVILLE	AL		11/19/2024	8.000	61,996		370,000
100177899	FAIRFAX	VA		11/19/2024	9.250	87,725		650,000
100177900	HOT SPRINGS VILLAGE	AR		11/19/2024	8.375	55,474		273,800
100177901	ORANGE PARK	FL		11/19/2024	8.025	129,657		612,000
100177904	MARSHFIELD	WI		11/19/2024	8.175	46,740		288,000
100177905	ZEBULON	NC		11/19/2024	10.925	51,267		388,000
100177906	ELIZABETHTON	TN		11/19/2024	9.750	67,940		230,000
100177907	TULALIP	WA		11/19/2024	9.750	260,561		946,000
100177909	LINTHICUM	MD		11/19/2024	8.250	72,393		402,000
100177910	COMMERCE CITY	CO		11/19/2024	9.625	152,239		615,000
100177911	BAKERSFIELD	CA		11/19/2024	9.625	63,929		312,000
100177912	WEST BLOOMFIELD	MI		11/19/2024	10.625	94,594		467,000
100177913	EFFORT	PA		11/19/2024	11.300	48,546		243,000
100177914	ELWOOD	NE		11/19/2024	10.375	91,475		426,500
100177915	JUNCTION CITY	OR		11/19/2024	9.000	83,751		401,000
100177916	PASO ROBLES	CA		11/19/2024	10.750	154,563		675,000
100177919	HURRICANE	WV		11/19/2024	10.750	82,797		596,000
100177921	TAMPA	FL		11/19/2024	8.875	83,639		348,800
100177922	MIDDLETOWN	OH		11/19/2024	10.000	63,390		320,000
100177923	ORANGEBURG	NY		11/19/2024	9.050	104,889		630,000
100177924	VIRGINIA BEACH	VA		11/19/2024	11.625	53,257		335,000
100177929	HANOVER	PA		11/19/2024	9.250	87,591		378,000
100177930	OLYMPIA	WA		11/19/2024	9.275	157,145		845,000
100177931	WESTERVILLE	OH		11/19/2024	8.750	62,478		368,000
100177932	WASHINGTON	NC		11/19/2024	8.175	49,449		282,400
100177934	CAPE CHARLES	VA		11/19/2024	11.125	56,894		385,000
100177935	BRIGHAM CITY	UT		11/19/2024	9.050	103,912		735,000
100177936	JOHNS ISLAND	SC		11/19/2024	7.900	176,118		1,030,000
100177937	BUCKEYE	AZ		11/19/2024	8.800	117,425		643,800
100177938	GENEVA	IL		11/19/2024	8.175	124,090		569,200
100177939	BRIDGEPORT	WV		11/19/2024	10.500	64,639		350,000
100177940	YPSILANTI	MI		11/19/2024	8.175	46,374		352,600

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100177941	MANCHESTER	ME		11/19/2024	8.400	118,130		400,600
100177942	COOKEVILLE	TN		11/19/2024	9.175	46,702		225,000
100177943	NAMPA	ID		11/19/2024	8.800	46,734		398,700
100177944	TONEY	AL		11/19/2024	10.550	48,480		220,000
100177945	MEEKER	CO		11/19/2024	10.175	47,041		390,000
100177947	GRAND BLANC	MI		11/19/2024	7.550	45,714		321,000
100177949	SICKLERVILLE	NJ		11/19/2024	9.125	64,173		464,000
100177950	SILVER SPRING	MD		11/19/2024	8.650	128,628		769,500
100177951	HESPERIA	CA		11/19/2024	8.750	56,618		509,200
100177953	SANDY	UT		11/19/2024	7.300	111,495		505,000
100177955	STOKESDALE	NC		11/19/2024	8.050	46,882		270,000
100177957	SEMINOLE	AL		11/19/2024	9.125	64,223		407,000
100177958	CHATSWORTH	CA		11/19/2024	9.000	75,880		619,400
100177959	DAYTONA BEACH	FL		11/19/2024	8.375	79,487		410,200
100177960	HOPEWELL JUNCTION	NY		11/19/2024	9.707	80,146		492,500
100177962	FORT GRATIOT	MI		11/19/2024	10.400	156,172		830,000
100177964	MOUNT PLEASANT	SC		11/19/2024	9.175	110,818		760,000
100177966	NOVATO	CA		11/19/2024	9.150	107,336		915,000
100177967	OAKLAND	CA		11/19/2024	8.625	71,486		616,100
100177968	PLYMOUTH	CT		11/19/2024	9.175	47,436		294,700
100177973	WESTLAKE	OH		11/19/2024	8.300	104,460		523,600
100177975	CHANDLER	AZ		11/19/2024	10.250	76,593		560,000
100177978	ROYAL OAK	MI		11/19/2024	8.250	77,386		377,000
100177980	GREENVILLE	SC		11/19/2024	8.375	235,289		1,543,000
100177985	NEWBERRY	FL		11/19/2024	9.050	48,468		388,900
100177988	HIWASSE	AR		11/19/2024	8.625	60,443		430,000
100177991	ONTARIO	CA		11/19/2024	10.275	133,503		760,000
100177992	TUCSON	AZ		11/19/2024	8.150	168,856		807,000
100177994	ROCK HILL	SC		11/19/2024	8.750	64,935		486,600
100177995	LINCOLN UNIVERSITY	PA		11/19/2024	9.125	79,659		531,000
100177996	WEST VALLEY CITY	UT		11/19/2024	11.000	58,066		480,000
100177997	PITTSBURGH	PA		11/19/2024	7.800	48,821		299,000
100177998	EDWARDSVILLE	IL		11/19/2024	9.500	63,282		231,000
100177999	DUARTE	CA		11/19/2024	8.775	158,770		1,279,500
100178001	CHICAGO	IL		11/19/2024	11.000	63,747		450,000
100178006	VENICE	FL		11/19/2024	9.275	179,320		1,183,600
100178007	GRASS LAKE	MI		11/19/2024	8.925	46,876		282,800
100178008	BELLINGHAM	WA		11/19/2024	8.000	87,315		634,000
100178009	ORO VALLEY	AZ		11/19/2024	8.750	180,558		1,225,000
100178010	OWASSO	OK		11/19/2024	9.625	64,321		441,000
100178012	BAKERSFIELD	CA		11/19/2024	10.025	141,259		710,000
100178013	MIDDLETON	ID		11/19/2024	11.500	77,878		315,000
100178015	ROCK HILL	NY		11/19/2024	9.550	47,574		427,000
100178016	LEWISTON	ID		11/19/2024	11.125	73,357		405,000
100178017	LOS ANGELES	CA		11/19/2024	8.375	337,334		1,235,600
100178019	FLORAL PARK	NY		11/19/2024	8.675	126,778		735,000
100178020	BELLINGHAM	MA		11/19/2024	10.000	88,590		570,000
100178021	FAIRFIELD	CA		11/19/2024	9.550	114,641		843,000
100178022	SUMMERVILLE	SC		11/19/2024	9.750	69,446		351,000
100178023	DORAL	FL		11/19/2024	9.550	106,667		693,000
100178024	TUCSON	AZ		11/19/2024	9.375	62,106		299,000
100178025	MONROE	NY		11/19/2024	9.665	53,715		480,000
100178026	TEMPE	AZ		11/19/2024	9.625	73,229		510,000
100178028	NORTH TONAWANDA	NY		11/19/2024	8.800	121,969		410,000
100178029	BLOOMFIELD	NJ		11/19/2024	8.500	72,686		613,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100178030	SOUTHPORT	NC		11/19/2024	8.625	63,235		288,200
100178031	SAINT LOUIS	MO		11/19/2024	9.250	53,563		207,000
100178032	WAYNESBORO	VA		11/19/2024	10.375	58,539		250,000
100178034	LELAND	NC		11/19/2024	8.800	115,772		613,100
100178035	CAPE CORAL	FL		11/19/2024	10.625	69,382		416,000
100178036	LORAIN	OH		11/19/2024	9.750	53,055		205,000
100178038	CHARLES TOWN	WV		11/19/2024	10.500	91,614		540,000
100178039	ROCHESTER	NY		11/19/2024	9.625	74,230		258,000
100178040	APOPKA	FL		11/19/2024	9.025	150,064		717,000
100178041	LA VISTA	NE		11/19/2024	11.300	48,492		239,000
100178042	LAS VEGAS	NV		11/19/2024	8.375	52,232		394,200
100178043	CARLSBAD	CA		11/19/2024	8.250	515,466		1,925,000
100178044	MIAMI	FL		11/19/2024	8.900	210,203		777,900
100178045	WASHINGTON	MI		11/19/2024	8.125	57,337		394,100
100178046	LAS VEGAS	NV		11/19/2024	9.750	72,352		477,000
100178047	MIDDLEBURG	FL		11/19/2024	10.675	48,482		260,000
100178048	BRECKENRIDGE	CO		11/19/2024	7.775	205,334		1,300,000
100178050	BROWNSTOWN	MI		11/19/2024	9.500	58,825		332,000
100178051	MIDLOTHIAN	VA		11/19/2024	11.800	48,499		302,000
100178052	LIVONIA	NY		11/19/2024	9.800	48,090		220,000
100178053	STAMPING GROUND	KY		11/19/2024	10.000	69,241		428,000
100178055	ASH FLAT	AR		11/19/2024	10.125	75,105		245,000
100178056	RANDOM LAKE	WI		11/19/2024	10.050	47,847		318,000
100178058	HENDERSON	NV		11/19/2024	9.125	62,520		381,800
100178060	VENICE	FL		11/19/2024	9.750	63,509		420,000
100178063	ASHLAND	OR		11/19/2024	10.550	129,281		650,000
100178064	SAINT PETERSBURG	FL		11/19/2024	10.175	104,205		500,000
100178067	JACKSONVILLE	AR		11/19/2024	7.875	83,036		357,700
100178070	STRASBURG	VA		11/19/2024	9.250	53,394		320,000
100178071	PORT ORCHARD	WA		11/19/2024	10.275	133,846		710,000
100178073	VIRGINIA BEACH	VA		11/19/2024	7.300	100,852		713,000
100178075	LOS ANGELES	CA		11/19/2024	7.875	201,560		825,000
100178076	JASPER	IN		11/19/2024	9.125	52,795		227,000
100178077	JOHNS ISLAND	SC		11/19/2024	10.375	55,993		485,000
100178078	WALLED LAKE	MI		11/19/2024	10.000	75,092		285,000
100178079	MAINESBURG	PA		11/19/2024	8.625	65,480		588,000
100178081	PHOENIX	AZ		11/19/2024	10.925	47,392		341,000
100178083	PHOENIX	AZ		11/19/2024	10.275	202,563		910,000
100178084	HARMONY	FL		11/19/2024	8.625	77,830		586,300
100178085	BUFFALO	NY		11/19/2024	6.550	44,958		365,000
100178091	CHARLOTTE	NC		11/19/2024	10.875	75,234		423,000
100178093	AKRON	OH		11/19/2024	8.425	46,873		216,800
100178094	BESSEMER	MI		11/19/2024	10.125	88,062		365,000
100178095	WALL TOWNSHIP	NJ		11/19/2024	8.400	130,616		507,800
100178096	INDIANAPOLIS	IN		11/19/2024	10.500	53,933		258,000
100178097	GAINESVILLE	FL		11/19/2024	10.000	74,323		240,000
100178098	NORTH BRUNSWICK	NJ		11/19/2024	8.425	110,860		635,800
100178099	MOBILE	AL		11/19/2024	8.375	57,598		351,000
100178101	STANWOOD	WA		11/19/2024	9.125	102,618		910,000
100178103	FONTANA	CA		11/19/2024	11.675	107,181		720,000
100178106	SAN DIEGO	CA		11/19/2024	7.900	360,403		1,750,000
100178108	MIDDLETOWN	OH		11/19/2024	9.800	47,529		250,000
100178110	SAINT AUGUSTINE	FL		11/19/2024	8.625	51,974		354,000
100178112	ABINGTON	MA		11/19/2024	10.050	106,194		668,000
100178114	MADISON	WI		11/19/2024	8.500	84,036		443,300

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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100178115	ERIE	CO		11/19/2024	10.650	164,416		768,000
100178116	MECHANICSVILLE	MD		11/19/2024	9.150	163,449		810,200
100178117	GARLAND	UT		11/19/2024	9.675	122,541		700,000
100178118	EDMONDS	WA		11/19/2024	10.000	161,041		975,000
100178120	CHESAPEAKE	VA		11/19/2024	11.625	80,167		595,000
100178121	PENDLETON	IN		11/19/2024	10.125	56,683		465,000
100178122	LAS VEGAS	NV		11/19/2024	8.250	62,694		444,300
100178123	MANDAN	ND		11/19/2024	10.750	71,142		277,000
100178126	NEWPORT	RI		11/19/2024	8.400	136,940		582,000
100178129	SPRING LAKE	NJ		11/19/2024	8.900	129,316		625,000
100178130	LOUISA	VA		11/19/2024	8.875	67,652		319,500
100178131	NEW HAVEN	IN		11/19/2024	9.125	71,134		289,900
100178132	ANKENY	IA		11/19/2024	9.125	52,558		283,900
100178134	OWINGS MILLS	MD		11/19/2024	10.500	76,262		420,000
100178135	BLUFFTON	SC		11/19/2024	9.375	57,050		490,000
100178136	LAUREL	MD		11/19/2024	10.050	124,951		765,000
100178137	CITRONELLE	AL		11/19/2024	10.000	73,307		565,000
100178138	SHELTON	CT		11/19/2024	8.925	104,366		833,400
100178139	LAKE STEVENS	WA		11/19/2024	10.000	84,254		470,000
100178140	IRWIN	PA		11/19/2024	8.750	261,195		858,300
100178141	SHELTON	WA		11/19/2024	10.275	213,966		740,000
100178143	PURCHASE	NY		11/19/2024	8.375	301,845		1,360,000
100178144	MONROE TOWNSHIP	NJ		11/19/2024	11.000	62,455		390,000
100178146	MOUNT LAUREL	NJ		11/19/2024	10.000	57,224		465,000
100178148	MELROSE	FL		11/19/2024	9.250	96,393		548,000
100178149	LONG BEACH	CA		11/19/2024	11.375	244,816		1,100,000
100178150	ALLENTOWN	PA		11/19/2024	9.625	101,909		410,000
100178151	FOX LAKE	IL		11/19/2024	9.300	47,219		177,000
100178152	CHICAGO	IL		11/19/2024	10.625	58,522		390,000
100178155	UPLAND	CA		11/19/2024	8.750	77,236		407,500
100178157	ROCKLEDGE	FL		11/19/2024	9.750	148,952		633,000
100178159	TOMS RIVER	NJ		11/19/2024	8.875	62,710		522,300
100178160	FAIRFIELD TOWNSHIP	OH		11/19/2024	9.425	117,288		499,000
100178161	FRAMINGHAM	MA		11/19/2024	11.000	60,876		385,000
100178162	HOWELL	MI		11/19/2024	10.375	72,315		420,000
100178163	MEDFORD	NJ		11/19/2024	9.650	216,881		815,000
100178164	WILDOMAR	CA		11/19/2024	8.525	134,563		632,300
100178165	AURORA	CO		11/19/2024	8.525	111,455		539,800
100178166	LAKEWOOD	WA		11/19/2024	9.500	62,444		565,000
100178168	NORTH HAVEN	CT		11/19/2024	8.875	60,161		460,000
100178169	WEST LONG BRANCH	NJ		11/19/2024	8.900	146,949		724,000
100178170	RENTON	WA		11/19/2024	10.050	127,440		1,145,000
100178171	HIGH POINT	NC		11/19/2024	10.625	74,465		395,000
100178176	TAMARAC	FL		11/19/2024	11.550	48,495		285,000
100178179	PALATINE	IL		11/19/2024	10.925	46,900		280,000
100178180	BUCKEYE	AZ		11/19/2024	9.500	93,428		679,800
100178183	MEDFORD	OR		11/19/2024	8.625	53,863		504,000
100178184	GIBSONIA	PA		11/19/2024	7.400	127,037		1,131,300
100178185	HUNTINGTON BEACH	CA		11/19/2024	8.750	258,395		1,326,000
100178186	PALATINE	IL		11/19/2024	9.875	78,716		526,000
100178187	LA VERNE	CA		11/19/2024	8.425	103,012		861,100
100178188	TINLEY PARK	IL		11/19/2024	10.300	47,902		297,000
100178189	PASO ROBLES	CA		11/19/2024	7.625	70,984		616,000
100178190	MADISON	AL		11/19/2024	10.250	69,428		265,000
100178192	JOHNS ISLAND	SC		11/19/2024	8.250	76,580		543,700

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100178193	LIBERTY	MO		11/19/2024	10.800	48,344		274,000
100178195	SPRINGFIELD	VA		11/19/2024	8.775	217,469		850,000
100178196	CLAYTON	NC		11/19/2024	8.500	81,846		574,500
100178197	BUFFALO	NY		11/19/2024	9.800	47,692		290,000
100178198	BRUCETON MILLS	WV		11/19/2024	9.500	56,742		335,000
100178199	KINGSBURG	CA		11/19/2024	10.625	62,976		431,000
100178200	SAN BERNARDINO	CA		11/19/2024	9.625	97,961		473,000
100178204	STREETSBORO	OH		11/19/2024	9.400	126,339		595,000
100178205	LOS ANGELES	CA		11/19/2024	8.750	4,522,896		6,000,000
100178206	SEATTLE	WA		11/19/2024	8.000	1,074,378		1,512,000
100178208	OCEAN ISLE BEACH	NC		11/19/2024	6.250	168,787		255,000
100178209	GOLD CANYON	AZ		11/19/2024	6.500	228,798		447,000
100178210	CHATSWORTH	CA		11/19/2024	6.125	1,148,858		1,650,000
100178211	(WOODLAND HILLS AREA) LOS ANGE	CA		11/19/2024	6.250	1,507,267		2,575,000
100178212	SPRING	TX		11/19/2024	7.990	242,607		330,300
100178213	EASTVALE	CA		11/19/2024	6.625	797,479		1,050,000
100178214	LONG BEACH	CA		11/19/2024	8.000	174,021		380,000
100178216	FREEPORT	TX		11/19/2024	7.125	327,928		476,000
100178217	SANTA ANA	CA		11/19/2024	6.125	395,245		665,000
100178219	COLBERT	WA		11/19/2024	8.125	1,191,232		1,450,000
100178220	FELTON	PA		11/19/2024	9.500	566,124		685,000
100178221	BALDWIN PARK	CA		11/19/2024	6.499	245,906		984,000
100178222	LANCASTER	CA		11/19/2024	8.499	366,749		400,000
100178223	IRVINE	CA		11/19/2024	6.999	4,115,708		11,000,000
100178224	BELL CANYON	CA		11/19/2024	6.999	2,891,319		3,500,000
100178225	NEWARK	CA		11/19/2024	6.375	584,074		2,200,000
100178226	OAKLEY	UT		11/19/2024	6.999	381,178		570,000
100178227	ROWLAND HEIGHTS	CA		11/19/2024	7.125	512,816		820,000
100178228	EL CAJON	CA		11/19/2024	7.625	1,226,435		1,420,000
100178229	MIAMI	FL		11/19/2024	7.250	634,238		780,000
100178230	RICHMOND	CA		11/19/2024	7.250	538,884		720,000
100178231	TULSA	OK		11/19/2024	7.999	429,617		485,000
100178232	SAN DIMAS	CA		11/19/2024	6.999	998,075		1,225,000
100178233	BOTHELL	WA		11/19/2024	6.999	839,500		1,051,000
100178234	HOBBS	NM		11/19/2024	7.999	303,311		363,000
100178235	LOS ANGELES	CA		11/19/2024	6.499	942,412		1,250,000
100178236	MESA	AZ		11/19/2024	7.499	343,818		410,000
100178237	LOS ANGELES	CA		11/19/2024	6.875	327,323		460,000
100178238	CAMAS	WA		11/19/2024	6.375	793,208		1,200,000
100178239	COSTA MESA	CA		11/19/2024	6.875	1,433,723		1,750,000
100178240	LOWELL	MA		11/19/2024	7.250	341,471		495,000
100178241	HERMITAGE	TN		11/19/2024	6.625	458,402		565,000
100178242	LAS VEGAS	NV		11/19/2024	6.250	1,264,223		1,600,000
100178243	COTTONWOOD HEIGHTS	UT		11/19/2024	7.750	1,563,507		1,800,000
100178244	BRENTWOOD	TN		11/19/2024	7.375	421,739		525,000
100178245	TUCKER	GA		11/19/2024	6.750	745,302		950,000
100178246	LOS ANGELES	CA		11/19/2024	6.125	247,793		730,000
100178247	LAKESIDE	CA		11/19/2024	6.999	1,049,063		1,277,000
100178248	WHITTIER	CA		11/19/2024	6.125	1,284,777		1,850,000
100178250	WOBURN	MA		11/19/2024	7.375	598,966		788,000
100178251	LEOMINSTER	MA		11/19/2024	7.125	454,352		570,000
100178252	SAN DIEGO	CA		11/19/2024	6.499	317,018		685,000
100178253	ELGIN	SC		11/19/2024	7.125	555,203		705,000
100178254	FITCHBURG	MA		11/19/2024	8.625	393,476		425,000
100178255	LAKE VILLA	IL		11/19/2024	6.875	229,559		317,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100178256	LAKE HAVASU CITY	AZ		11/19/2024	8.999	466,846		530,000
100178257	GASTONIA	NC		11/19/2024	6.625	272,301		344,000
100178258	LOS ANGELES	CA		11/19/2024	6.499	423,654		660,000
100178259	MURPHY	TX		11/19/2024	6.999	485,467		688,000
100178260	SANTA MONICA	CA		11/19/2024	7.500	1,512,831		2,055,000
100178261	OAKLAND	CA		11/19/2024	6.499	158,741		520,000
100178262	RANCHO CUCAMONGA	CA		11/19/2024	7.125	1,247,002		1,650,000
100178263	OCEANSIDE	CA		11/19/2024	6.499	1,466,246		1,725,000
100178264	WAUKEGAN	IL		11/19/2024	8.499	152,265		187,000
100178265	TULARE	CA		11/19/2024	6.750	249,217		365,000
100178266	HOUSTON	TX		11/19/2024	7.499	410,355		505,000
100178267	OCEANSIDE	CA		11/19/2024	7.625	390,600		972,000
100178268	FREDERICKSBURG	VA		11/19/2024	6.999	408,899		515,000
100178269	WOODBRIDGE	VA		11/19/2024	7.375	327,316		543,300
100178270	MCKINNEY	TX		11/19/2024	6.750	723,403		860,000
100178271	BAKERSFIELD	CA		11/19/2024	7.625	229,963		310,000
100178272	HOUSTON	TX		11/19/2024	7.625	268,713		315,000
100178273	CARROLLTON	TX		11/19/2024	6.250	211,910		322,000
100178274	WAUKEGAN	IL		11/19/2024	8.625	172,200		205,000
100178275	NANTUCKET	MA		11/19/2024	7.125	867,655		1,100,000
100178276	FRESNO	CA		11/19/2024	8.625	378,000		450,000
100178277	NORTH BAY VILLAGE	FL		11/19/2024	8.999	1,104,613		1,200,000
100178278	ONTARIO	CA		11/19/2024	6.750	410,466		789,000
100178279	HACIENDA HEIGHTS	CA		11/19/2024	6.499	803,047		1,220,000
100178280	ELGIN	SC		11/19/2024	7.999	454,805		575,000
100178281	NATIONAL CITY	CA		11/19/2024	7.499	1,258,458		1,590,000
100178283	MESA	AZ		11/19/2024	7.250	404,749		525,000
100178284	MANSFIELD	TX		11/19/2024	6.750	490,341		600,000
100178285	KEYES	CA		11/19/2024	7.125	353,209		440,000
100178286	NORTH LAS VEGAS	NV		11/19/2024	9.250	464,666		550,000
100178287	WEST MELBOURNE	FL		11/19/2024	6.250	336,900		460,000
100178288	VALENCIA	CA		11/19/2024	6.625	1,358,619		1,590,000
100178289	NEW ORLEANS	LA		11/19/2024	6.875	265,619		340,000
100178290	RIVERSIDE	CA		11/19/2024	6.250	759,975		950,000
100178291	TAMARAC	FL		11/19/2024	6.499	317,756		400,000
100178293	EASTVALE	CA		11/19/2024	6.250	785,956		980,000
100178294	SEASIDE HEIGHTS	NJ		11/19/2024	7.125	219,041		340,000
100178295	LAS VEGAS	NV		11/19/2024	7.999	422,520		503,000
100178296	PARAMUS	NJ		11/19/2024	6.875	1,424,838		1,750,000
100178298	CAPITOL HEIGHTS	MD		11/19/2024	6.625	212,750		330,000
100178299	MONTEBELLO	CA		11/19/2024	6.999	378,859		640,000
100178302	KEARNY	NJ		11/19/2024	7.875	337,235		490,000
100178304	CATHEDRAL CITY	CA		11/19/2024	7.250	205,739		619,000
100178305	SAN FERNANDO	CA		11/19/2024	6.375	350,425		800,000
100178306	NAVARRE	FL		11/19/2024	5.999	163,637		330,000
100178308	TAMPA	FL		11/19/2024	6.875	403,088		560,000
100178309	BAKERSFIELD	CA		11/19/2024	7.375	209,164		320,000
100178310	SAN DIEGO	CA		11/19/2024	7.625	566,212		675,000
100178314	SAN DIEGO	CA		11/19/2024	7.625	525,000		675,000
100178316	RICHMOND	VA		11/19/2024	5.999	161,183		340,000
100178319	LONG BEACH	CA		11/19/2024	6.999	1,219,519		2,000,000
100178320	SACRAMENTO	CA		11/19/2024	7.250	154,792		250,000
100178321	SACRAMENTO	CA		11/19/2024	7.375	336,020		440,000
100178322	SEVIERVILLE	TN		11/19/2024	6.999	953,174		1,450,000
100178323	BAKERSFIELD	CA		11/19/2024	8.125	294,000		405,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100178325	CHICAGO	IL		11/19/2024	7.499	210,000		440,000
100178326	CATHEDRAL CITY	CA		11/19/2024	6.499	379,833		530,000
100178327	ELGIN	IL		11/19/2024	7.499	262,155		335,000
100178328	LAS VEGAS	NV		11/19/2024	6.875	239,231		420,000
100178329	ORANGEVALE	CA		11/19/2024	6.999	406,975		620,000
100178330	MADERA	CA		11/19/2024	6.375	368,536		590,000
100178332	INGLEWOOD	CA		11/19/2024	6.999	857,636		1,200,000
100178334	FRUITLAND PARK	FL		11/19/2024	6.499	197,020		285,000
100178336	PORT CHARLOTTE	FL		11/19/2024	6.625	240,150		325,000
100178337	SHELTON	WA		11/19/2024	6.875	265,839		402,000
100178338	SAINT CLOUD	FL		11/19/2024	6.499	165,988		320,000
100178343	FORT LAUDERDALE	FL		11/19/2024	6.125	425,095		585,000
100178344	WILTON MANORS	FL		11/19/2024	6.875	729,533		1,125,000
100178345	PALMETTO	GA		11/19/2024	6.625	279,581		377,700
100178346	CHILLICOTHE	OH		11/19/2024	7.999	145,849		210,000
100178347	LAVEEN	AZ		11/19/2024	6.999	320,273		430,000
100178348	CLAYTON	NC		11/20/2024	7.375	268,885		370,000
100178350	HEMET	CA		11/20/2024	7.625	471,124		675,000
100178351	LOS ANGELES	CA		11/20/2024	7.990	633,249		800,000
100178352	QUEEN CREEK	AZ		11/20/2024	7.490	1,055,548		1,350,000
100178355	CROWLEY	TX		11/20/2024	7.375	246,827		340,000
100178356	HOPEWELL	VA		11/20/2024	7.125	144,468		229,000
100178357	WEST COVINA	CA		11/20/2024	6.625	278,715		570,000
100178358	LOS ANGELES	CA		11/20/2024	6.990	395,852		650,000
100178359	EDMOND	OK		11/20/2024	6.750	211,663		300,000
100178360	WEST NEW YORK	NJ		11/20/2024	7.990	434,397		603,000
100178361	EDMOND	OK		11/20/2024	6.750	224,297		315,000
100178362	DESERT VIEW	CA		11/20/2024	6.875	358,800		460,000
100178364	DENVER	CO		11/20/2024	6.990	2,120,519		4,200,000
100178365	UPLAND	CA		11/20/2024	6.990	489,845		750,000
100178366	LOS ANGELES	CA		11/20/2024	7.250	1,063,696		1,320,000
100178369	EL MONTE	CA		11/20/2024	6.625	207,247		720,000
100178370	IRVINGTON	NJ		11/20/2024	7.625	441,000		625,000
100178371	LOS ANGELES	CA		11/20/2024	6.875	997,272		1,250,000
100178372	CENTRAL FALLS	RI		11/20/2024	7.490	345,524		446,000
100178375	KILLEEN	TX		11/20/2024	6.875	154,344		211,000
100178377	KILLEEN	TX		11/20/2024	6.875	154,265		211,000
100178378	KILLEEN	TX		11/20/2024	6.875	154,311		211,000
100178379	KILLEEN	TX		11/20/2024	6.875	154,672		200,000
100178380	LOS ANGELES	CA		11/20/2024	6.490	334,079		750,000
100178381	NORTH LAS VEGAS	NV		11/21/2024	7.874	350,335		440,000
100178382	RIVIERA BEACH	FL		11/21/2024	7.749	357,051		470,000
100178383	COOPER CITY	FL		11/21/2024	6.999	1,368,646		1,750,000
100178384	JOHNS CREEK	GA		11/21/2024	7.874	1,297,096		1,480,000
100178385	LYNBROOK	NY		11/21/2024	6.875	628,582		835,000
100178386	TUCKER	GA		11/21/2024	6.999	170,218		313,500
100178387	MYAKKA CITY	FL		11/21/2024	7.374	726,354		1,207,000
100178388	SUMMIT	NY		11/21/2024	7.499	195,810		264,000
100178389	WEST YARMOUTH	MA		11/21/2024	8.374	562,454		660,000
100178390	GLEN BURNIE	MD		11/21/2024	7.374	286,094		334,000
100178391	ORLANDO	FL		11/21/2024	6.874	147,408		208,000
100178392	GALVESTON	TX		11/21/2024	9.999	1,382,048		1,480,000
100178393	CAPE CANAVERAL	FL		11/21/2024	7.249	193,200		231,000
100178394	GATLINBURG	TN		11/21/2024	6.999	812,311		1,000,000
100178396	SUNNYVALE	TX		11/21/2024	7.999	408,928		530,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100178397	PANAMA CITY	FL		11/21/2024	7.124	188,740		315,000
100178398	SPRINGFIELD GARDENS	NY		11/21/2024	7.374	556,500		1,035,000
100178399	MELROSE	MA		11/21/2024	7.249	610,036		745,000
100178400	TORRINGTON	CT		11/21/2024	8.249	236,880		282,000
100178401	NEW HYDE PARK	NY		11/21/2024	6.999	412,211		805,000
100178402	CAPE CORAL	FL		11/21/2024	6.999	1,596,578		2,538,000
100178403	PHILADELPHIA	PA		11/21/2024	8.124	2,307,250		3,400,000
100178404	RADFORD	VA		11/21/2024	6.874	366,310		490,000
100178406	NAPLES	FL		11/21/2024	7.249	1,311,200		3,200,000
100178407	PASADENA	TX		11/21/2024	6.999	233,156		310,000
100178408	SHENANDOAH JUNCTION	WV		11/21/2024	7.624	328,200		530,000
100178410	AUSTIN	TX		11/21/2024	7.499	417,316		580,000
100178411	MERIDEN	CT		11/21/2024	7.874	236,637		310,000
100178412	HACIENDA HEIGHTS	CA		11/21/2024	8.990	726,904		905,000
100178413	WAYCROSS	GA		11/21/2024	7.874	148,470		202,000
100178414	PASADENA	CA		11/21/2024	6.999	1,032,473		1,400,000
100178415	ORLANDO	FL		11/21/2024	7.250	393,197		770,000
100178416	GAINESVILLE	FL		11/21/2024	6.749	400,023		500,000
100178417	PENN VALLEY	CA		11/21/2024	7.999	402,672		472,000
100178418	ROYAL OAK	MI		11/21/2024	7.499	211,937		275,000
100178419	TWIN FALLS	ID		11/21/2024	8.250	586,714		750,000
100178420	APOPKA	FL		11/21/2024	8.750	767,065		569,000
100178421	ORLANDO	FL		11/21/2024	6.375	168,420		514,000
100178422	KANNAPOLIS	NC		11/21/2024	6.740	151,944		230,000
100178424	PANAMA CITY BEACH	FL		11/21/2024	8.749	1,293,222		1,700,000
100178425	BRADENTON	FL		11/21/2024	8.125	578,405		665,000
100178426	GARDEN CITY	KS		11/21/2024	9.374	145,688		195,000
100178427	SANDWICH	MA		11/21/2024	8.499	414,064		575,000
100178428	BAKERSFIELD	CA		11/21/2024	8.625	308,375		380,000
100178429	LAKELAND	FL		11/21/2024	7.000	590,567		740,000
100178430	GREER	SC		11/21/2024	8.500	368,046		398,000
100178431	MEMPHIS	TN		11/21/2024	8.625	180,891		215,000
100178432	KATY	TX		11/21/2024	7.750	169,782		250,000
100178433	FORT WORTH	TX		11/21/2024	6.999	250,065		350,000
100178434	SAINT PETERSBURG	FL		11/21/2024	7.000	298,070		400,000
100178435	CAPE CORAL	FL		11/21/2024	8.250	618,043		750,000
100178436	NORWALK	CT		11/21/2024	6.250	626,469		785,000
100178437	DES PLAINES	IL		11/21/2024	7.500	250,832		320,000
100178438	KANNAPOLIS	NC		11/21/2024	8.499	137,556		275,000
100178440	NAPLES	FL		11/21/2024	7.375	523,242		570,000
100178441	DIAMOND BAR	CA		11/21/2024	7.125	361,224		3,350,000
100178442	CHARLOTTE	NC		11/21/2024	6.500	252,942		540,000
100178443	LOS ANGELES	CA		11/21/2024	8.000	3,131,309		4,380,000
100178444	KINGS MOUNTAIN	NC		11/21/2024	7.500	270,331		325,000
100178445	LOS ANGELES	CA		11/21/2024	7.750	2,581,491		3,322,000
100178446	ESTERO	FL		11/21/2024	8.999	123,667		870,000
100178447	ELBERT	CO		11/21/2024	7.750	875,306		960,000
100178448	JUPITER	FL		11/21/2024	6.625	2,024,330		4,750,000
100178449	NORTHRIDGE	CA		11/21/2024	8.125	1,060,162		1,380,000
100178450	CRANFORD	NJ		11/21/2024	6.875	408,702		635,000
100178451	DESOTO	TX		11/21/2024	7.749	262,827		512,000
100178452	BOONE	IA		11/21/2024	7.875	403,336		505,000
100178453	FREDERICKSBURG	VA		11/21/2024	7.750	1,840,927		2,150,000
100178454	PAWTUCKET	RI		11/21/2024	7.624	256,375		490,000
100178455	SAN MARINO	CA		11/21/2024	8.125	1,392,872		1,600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100178456	KNOXVILLE	TN		11/21/2024	7.749	777,263		1,425,000
100178458	WINTER GARDEN	FL		11/21/2024	6.375	301,454		520,000
100178459	LOS ANGELES	CA		11/21/2024	7.500	1,223,464		1,480,000
100178462	WESTLAKE	FL		11/21/2024	8.500	847,483		1,100,000
100178463	LOS ANGELES	CA		11/21/2024	6.990	2,377,963		2,883,000
100178464	SAN CLEMENTE	CA		11/21/2024	8.000	3,103,945		4,450,000
100178465	NEWPORT BEACH	CA		11/21/2024	6.750	3,065,306		4,000,000
100178466	KENTFIELD	CA		11/21/2024	6.990	3,570,692		5,000,000
100178468	MCKINNEY	TX		11/21/2024	7.250	514,131		580,000
100178469	SKOKIE	IL		11/21/2024	8.000	339,636		412,500
100178470	SALEM	OR		11/21/2024	7.500	601,151		698,000
100178471	MIAMI	FL		11/21/2024	7.875	958,162		1,255,000
100178472	COPPER CANYON	TX		11/21/2024	7.250	931,590		1,160,000
100178473	BEVERLY HILLS	CA		11/21/2024	6.875	2,097,861		3,350,000
100178474	CHULA VISTA	CA		11/21/2024	7.500	495,334		650,000
100178475	MIAMI	FL		11/21/2024	8.250	334,474		425,000
100178476	DAVENPORT	FL		11/21/2024	7.875	360,070		435,000
100178477	MISSION VIEJO	CA		11/21/2024	8.250	1,450,328		1,775,000
100178478	PLANO	TX		11/21/2024	8.125	474,417		550,000
100178479	CHERRY HILL	NJ		11/21/2024	8.000	418,083		585,000
100178480	SANTA ANA	CA		11/21/2024	7.875	1,215,588		1,655,000
100178481	BROOKLYN	NY		11/21/2024	6.875	1,385,697		2,100,000
100178483	MIAMI	FL		11/21/2024	7.990	597,424		715,000
100178484	MIAMI	FL		11/21/2024	7.990	609,762		730,000
100178485	LAKELAND	FL		11/21/2024	7.875	323,934		396,000
100178486	ANAHEIM	CA		11/21/2024	6.875	355,593		690,000
100178487	SPOKANE VALLEY	WA		11/21/2024	8.250	550,887		700,000
100178488	PORT CHARLOTTE	FL		11/21/2024	6.875	127,518		334,000
100178489	COLUMBUS	OH		11/21/2024	6.750	181,143		285,000
100178490	SAN DIEGO	CA		11/21/2024	6.750	656,279		1,230,000
100178491	COLUMBUS	OH		11/21/2024	7.375	158,102		205,000
100178492	BOCA RATON	FL		11/21/2024	8.874	197,159		242,000
100178493	BEVERLY HILLS	CA		11/21/2024	6.875	1,954,863		3,000,000
100178494	GREELEY	CO		11/21/2024	6.875	356,463		680,000
100178495	GRAND PRAIRIE	TX		11/21/2024	8.125	398,894		485,000
100178496	HATFIELD	PA		11/21/2024	8.624	517,169		620,000
100178497	CHARLOTTE	NC		11/21/2024	6.624	192,822		280,000
100178498	EAST MEADOW	NY		11/21/2024	7.499	590,625		750,000
100178499	PORT RICHEY	FL		11/21/2024	7.499	213,639		273,000
100178501	REYNOLDSBURG	OH		11/21/2024	7.624	221,288		281,000
100178502	PORT RICHEY	FL		11/21/2024	7.499	206,558		263,000
100178503	HOUSTON	TX		11/21/2024	7.375	297,350		415,000
100178504	DALLAS	TX		11/21/2024	7.250	509,209		775,000
100178505	REYNOLDSBURG	OH		11/21/2024	7.624	218,925		278,000
100178506	SCHERERVILLE	IN		11/21/2024	7.624	267,750		340,000
100178507	TORRINGTON	CT		11/21/2024	7.999	231,525		315,000
100179334	GREENVILLE	SC		12/27/2024	7.750	1,467,374		1,780,000
100179335	JACKSONVILLE	FL		12/27/2024	8.250	238,876		273,000
100179336	DEFUNIAK SPRINGS	FL		12/27/2024	9.500	236,134		293,000
100179338	SCOTTSDALE	AZ		12/27/2024	7.875	2,336,969		3,533,000
100179340	NASHVILLE	TN		12/27/2024	7.875	542,970		628,000
100179341	SIMPSONVILLE	SC		12/27/2024	8.125	2,064,553		2,600,000
100179342	SPOKANE	WA		12/27/2024	7.875	378,339		483,000
100179343	LAKEWOOD	NJ		12/27/2024	7.125	779,452		1,330,000
100179344	SMYRNA	TN		12/27/2024	7.500	450,840		588,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179345	CORONA DEL MAR AREA NEWPORT B	CA		12/27/2024	8.125	3,044,135		4,400,000
100179346	THERMAL	CA		12/27/2024	7.250	108,435		230,000
100179347	PORT SAINT LUCIE	FL		12/27/2024	8.750	335,947		385,000
100179350	CARLSBAD	CA		12/27/2024	8.000	3,282,670		4,500,000
100179351	TUCSON	AZ		12/27/2024	8.125	225,750		297,000
100179352	WAXHAW	NC		12/27/2024	7.500	246,000		375,000
100179355	MANHATTAN BEACH	CA		12/27/2024	7.875	2,405,015		3,200,000
100179356	KANSAS CITY	KS		12/27/2024	9.375	147,000		175,000
100179357	WASILLA	AK		12/27/2024	7.375	403,149		548,000
100179358	SAN ANTONIO	TX		12/27/2024	7.250	136,565		195,000
100179363	LAKEWOOD	NJ		12/27/2024	7.125	776,067		1,295,000
100179365	FULSHEAR	TX		12/27/2024	8.625	392,060		425,000
100179366	PHOENIX	AZ		12/27/2024	9.500	1,221,946		1,326,000
100179369	OCEANSIDE	CA		12/27/2024	7.500	1,513,722		1,895,000
100179372	CAVE CREEK	AZ		12/27/2024	8.000	1,220,273		1,570,000
100179373	MONETA	VA		12/27/2024	7.625	1,482,171		1,805,000
100179374	BRADENTON	FL		12/27/2024	7.625	353,216		485,000
100179377	ESCONDIDO	CA		12/27/2024	7.625	691,129		835,000
100179378	OAKLAND	CA		12/27/2024	8.000	257,610		354,000
100179380	PLEASANT HILL	CA		12/27/2024	8.875	568,015		770,000
100179381	MADISON	CT		12/27/2024	7.750	336,748		445,000
100179382	HOUSTON	TX		12/27/2024	9.125	235,200		340,000
100179383	CENTRAL POINT	OR		12/27/2024	7.625	367,290		475,000
100179384	STOCKTON	CA		12/27/2024	8.375	449,400		550,000
100179385	PARKLAND	FL		12/27/2024	7.375	1,122,303		1,536,000
100179386	WILLMAR	MN		12/27/2024	8.500	142,800		195,000
100179387	RENO	NV		12/27/2024	7.375	1,013,609		1,530,000
100179390	DAWSONVILLE	GA		12/27/2024	9.000	600,069		652,285
100179394	MALABAR	FL		12/27/2024	7.000	357,145		875,000
100179396	NEW MARKET	TN		12/27/2024	7.500	814,419		2,430,000
100179398	MANCHESTER	CT		12/27/2024	8.500	236,951		285,000
100179399	PRINCEVILLE	HI		12/27/2024	7.875	832,127		1,090,000
100179400	MANSFIELD	TX		12/27/2024	7.250	1,027,823		1,600,000
100179401	FONTANA	CA		12/27/2024	7.250	523,397		650,000
100179402	MIAMI	FL		12/27/2024	8.250	341,620		408,000
100179405	DALLAS	TX		12/27/2024	7.500	143,850		305,000
100179407	NORTH MYRTLE BEACH	SC		12/27/2024	7.500	255,149		415,000
100179408	HAWTHORNE	CA		12/27/2024	7.625	1,145,006		1,400,000
100179409	YAKIMA	WA		12/27/2024	7.500	448,055		545,000
100179410	SURFSIDE BEACH	TX		12/27/2024	7.750	366,765		500,000
100179412	SOUTH DAYTONA	FL		12/27/2024	7.500	347,339		453,000
100179415	SAN JUAN CAPISTRANO	CA		12/27/2024	7.250	2,187,391		3,600,000
100179418	MIAMI	FL		12/27/2024	7.875	1,974,883		2,550,000
100179419	WEST HARTFORD	CT		12/27/2024	7.625	311,269		415,000
100179420	EDWARDS	CO		12/27/2024	7.625	621,600		754,000
100179421	PASADENA	CA		12/27/2024	7.500	1,502,414		2,100,000
100179423	DAVIE	FL		12/27/2024	8.000	1,530,581		1,860,000
100179424	DELRAN	NJ		12/27/2024	7.625	465,302		576,000
100179426	JUPITER	FL		12/27/2024	7.250	369,938		570,000
100179427	TACOMA	WA		12/27/2024	7.500	587,568		890,000
100179429	WHITEHALL	PA		12/27/2024	8.250	285,267		460,000
100179431	ACWORTH	GA		11/21/2024	5.990	298,537		407,000
100179432	PHILADELPHIA	PA		11/21/2024	5.875	339,444		470,000
100179433	WASHINGTON	UT		11/21/2024	5.750	304,937		400,000
100179434	ACWORTH	GA		11/21/2024	5.990	299,949		417,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179435	EVERETT	WA		11/21/2024	5.875	498,010		740,000
100179436	WINCHESTER	CA		11/21/2024	5.990	367,690		521,000
100179437	RIO RANCHO	NM		11/21/2024	5.990	244,238		345,000
100179438	HOUSTON	TX		11/21/2024	5.750	215,578		310,000
100179439	CHESAPEAKE	VA		11/21/2024	5.875	230,476		316,000
100179440	PITTSBURG	CA		11/21/2024	5.875	551,392		756,500
100179441	WITTMANN	AZ		11/21/2024	5.750	341,067		450,000
100179442	HUNTSVILLE	AL		11/21/2024	5.750	235,655		310,000
100179443	SALEM	OR		11/21/2024	5.750	388,269		520,000
100179444	DENTON	TX		11/21/2024	5.990	244,041		340,000
100179445	DENTON	TX		11/21/2024	5.990	232,549		322,000
100179446	BAXTER	TN		11/21/2024	5.750	181,582		260,000
100179447	NASHVILLE	TN		11/21/2024	5.990	330,527		470,000
100179448	BRASELTON	GA		11/21/2024	5.990	282,901		412,000
100179449	PROVIDENCE VILLAGE	TX		11/21/2024	5.990	227,374		310,000
100179450	HALTOM CITY	TX		11/21/2024	5.990	264,917		373,000
100179451	DENTON	TX		11/21/2024	5.990	279,669		383,000
100179452	HOUSTON	TX		11/21/2024	5.990	224,496		313,000
100179453	ANTIOCH	CA		11/21/2024	6.124	504,677		734,000
100179454	BATTLE GROUND	WA		11/21/2024	5.999	391,994		544,500
100179455	MERRIAM	KS		11/21/2024	5.990	236,900		325,000
100179456	HANFORD	CA		11/21/2024	5.990	282,867		385,000
100179457	HOSCHTON	GA		11/21/2024	6.124	277,369		388,000
100179458	LAKE LOTAWANA	MO		11/21/2024	6.124	259,107		354,000
100179459	MODESTO	CA		11/21/2024	6.124	260,633		340,000
100179460	ANNA	TX		11/21/2024	6.124	301,674		475,000
100179461	HENDERSON	NV		11/21/2024	5.990	327,654		415,000
100179462	NEW HOPE	MN		11/21/2024	6.124	337,921		455,000
100179463	LEES SUMMIT	MO		11/21/2024	6.124	234,835		334,950
100179464	SAN JOSE	CA		11/21/2024	6.124	642,161		2,400,000
100179465	SEATTLE	WA		11/21/2024	6.124	564,221		780,000
100179466	FISHERS	IN		11/21/2024	6.124	231,533		335,000
100179467	ROSEDALE	MD		11/21/2024	6.125	332,488		465,000
100179468	BOTHELL	WA		11/21/2024	6.125	551,041		737,000
100179469	ATHENS	AL		11/21/2024	6.125	242,103		335,000
100179470	JULIAN	CA		11/21/2024	6.125	584,504		825,000
100179471	ROUND ROCK	TX		11/21/2024	6.125	269,562		365,000
100179472	EVERETT	WA		11/21/2024	6.125	788,575		1,100,000
100179473	CARROLLTON	TX		11/21/2024	6.125	360,611		525,000
100179474	FORNEY	TX		11/21/2024	6.125	238,696		325,000
100179475	NASHUA	NH		11/21/2024	6.125	514,316		690,000
100179476	OSBURN	ID		11/21/2024	6.125	232,067		320,000
100179477	DEER PARK	WA		11/21/2024	6.125	267,782		365,000
100179478	STEPHENS CITY	VA		11/21/2024	6.250	327,919		440,000
100179479	STEPHENS CITY	VA		11/21/2024	6.250	331,902		450,000
100179480	DAPHNE	AL		11/21/2024	6.250	253,390		345,000
100179481	LACEY	WA		11/21/2024	6.250	444,448		600,000
100179482	HENDERSON	NV		11/21/2024	6.250	388,796		521,000
100179483	BRANDYWINE	MD		11/21/2024	6.250	343,501		479,000
100179484	HENDERSON	NV		11/21/2024	6.250	297,666		399,000
100179485	BREMERTON	WA		11/21/2024	6.250	384,783		515,000
100179486	ROSEVILLE	CA		11/21/2024	6.250	414,783		578,000
100179487	STEPHENS CITY	VA		11/21/2024	6.250	332,751		445,000
100179488	STEPHENS CITY	VA		11/21/2024	6.250	332,469		450,000
100179489	STEPHENS CITY	VA		11/21/2024	6.250	332,795		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179490	STEPHENS CITY	VA		11/21/2024	6.250	250,828		340,000
100179491	MCKINNEY	TX		11/21/2024	6.250	302,134		425,500
100179492	STEPHENS CITY	VA		11/21/2024	6.250	250,662		343,000
100179493	NORTH LAS VEGAS	NV		11/21/2024	6.250	305,822		439,000
100179494	FAIRFAX	VA		11/21/2024	6.375	545,734		740,000
100179495	SCOTTSDALE	AZ		11/21/2024	6.375	534,574		715,000
100179496	MOUNTAIN HOUSE	CA		11/21/2024	6.375	561,759		818,000
100179497	DENTON	TX		11/21/2024	6.250	266,955		411,000
100179498	OWENS CROSS ROADS	AL		11/21/2024	6.250	234,470		311,990
100179499	KATY	TX		11/21/2024	6.375	238,006		344,000
100179500	SAN DIEGO	CA		11/21/2024	6.375	426,425		690,000
100179501	POCATELLO	ID		11/21/2024	6.375	344,560		460,000
100179502	PENDERGRASS	GA		11/21/2024	6.375	314,066		430,000
100179503	KENT	WA		11/21/2024	6.490	368,336		500,000
100179504	ARGYLE	TX		11/21/2024	6.490	362,294		482,000
100179505	FALLING WATERS	WV		11/21/2024	6.499	236,578		300,000
100179506	PEORIA	AZ		11/21/2024	6.500	575,862		720,000
100179507	SAVANNAH	GA		11/21/2024	6.499	545,994		760,000
100179508	HENDERSON	NV		11/21/2024	6.499	251,308		360,000
100179509	NOBLESVILLE	IN		11/21/2024	6.500	335,355		450,000
100179510	SOUTH GATE	CA		11/21/2024	6.500	497,687		660,000
100179511	PORT ORCHARD	WA		11/21/2024	6.500	451,745		599,000
100179512	WILDOMAR	CA		11/21/2024	6.500	503,659		675,000
100179513	MONTGOMERY	AL		11/21/2024	6.499	209,128		284,000
100179514	CENTERTON	AR		11/21/2024	6.500	309,900		387,000
100179515	KERMAN	CA		11/21/2024	6.500	299,725		377,000
100179516	HOUSTON	TX		11/21/2024	6.500	246,686		325,000
100179517	LEANDER	TX		11/21/2024	6.624	484,562		605,000
100179518	WESTFIELD	IN		11/21/2024	6.500	285,287		379,000
100179519	LA PINE	OR		11/21/2024	6.500	249,645		337,000
100179520	LAS VEGAS	NV		11/21/2024	6.624	277,944		345,000
100179521	TOMBALL	TX		11/21/2024	6.624	296,176		380,000
100179522	MIAMI	FL		11/21/2024	6.624	452,871		705,000
100179523	ROYERSFORD	PA		11/21/2024	6.624	371,531		490,000
100179524	LATHROP	CA		11/21/2024	6.624	518,857		715,000
100179525	SECAUCUS	NJ		11/21/2024	6.624	471,850		650,000
100179526	HAWTHORNE	NJ		11/21/2024	6.624	391,444		570,000
100179527	FORT WORTH	TX		11/21/2024	6.624	258,600		340,000
100179528	PLAINFIELD	IL		11/21/2024	6.624	229,934		285,000
100179529	BIG PINE	CA		11/21/2024	6.624	244,291		370,000
100179530	DENTON	TX		11/21/2024	6.624	289,403		363,000
100179531	HENDERSON	NV		11/21/2024	6.624	398,755		527,000
100179532	SAN DIEGO	CA		11/21/2024	6.624	597,544		790,000
100179533	MARTINSBURG	WV		11/21/2024	6.624	235,135		318,000
100179534	MINNETRISTA	MN		11/21/2024	6.624	273,476		370,000
100179535	HUNTSVILLE	AL		11/21/2024	6.625	348,807		443,000
100179536	DUBLIN	OH		11/21/2024	6.624	258,310		346,000
100179537	LEHI	UT		11/21/2024	6.625	386,175		480,000
100179538	MEMPHIS	TN		11/21/2024	6.624	243,344		333,550
100179539	DENVER	CO		11/21/2024	6.625	491,972		651,000
100179540	HENDERSON	NV		11/21/2024	6.625	486,844		647,000
100179541	RENO	NV		11/21/2024	6.625	372,119		560,000
100179542	MARGATE CITY	NJ		11/21/2024	6.625	682,021		930,000
100179543	ELK GROVE	CA		11/21/2024	6.625	413,702		546,500
100179544	SEVIERVILLE	TN		11/21/2024	6.625	575,386		820,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179545	LAS VEGAS	NV		11/21/2024	6.625	281,477		389,000
100179546	DAWSONVILLE	GA		11/21/2024	6.625	305,506		407,000
100179547	SALADO	TX		11/21/2024	6.625	289,017		385,000
100179548	DENVER	CO		11/21/2024	6.625	381,992		485,000
100179549	WARRENVILLE	IL		11/21/2024	6.625	246,507		330,000
100179550	FERNANDINA BEACH	FL		11/21/2024	6.625	738,540		995,000
100179551	PENSACOLA	FL		11/21/2024	6.625	284,564		380,000
100179552	CHELSEA	MA		11/21/2024	6.625	287,832		400,000
100179553	FORNEY	TX		11/21/2024	6.625	258,482		360,000
100179554	SALADO	TX		11/21/2024	6.625	289,017		385,000
100179555	DAWSONVILLE	GA		11/21/2024	6.750	327,934		408,200
100179556	ROGERS	MN		11/21/2024	6.625	245,799		324,000
100179557	NEWNAN	GA		11/21/2024	6.625	250,260		356,000
100179558	DOUGLASVILLE	GA		11/21/2024	6.750	325,309		440,000
100179559	CYPRESS	TX		11/21/2024	6.625	236,051		315,000
100179560	ARDMORE	PA		11/21/2024	6.750	287,410		395,000
100179561	FERNANDINA BEACH	FL		11/21/2024	6.875	492,756		650,000
100179562	DAWSONVILLE	GA		11/21/2024	6.875	324,978		406,000
100179563	COPPERAS COVE	TX		11/21/2024	6.625	276,201		379,990
100179564	CLOVIS	CA		11/21/2024	6.875	282,992		350,000
100179565	FRANKLIN	OH		11/21/2024	6.875	295,753		388,584
100179566	LAKEWOOD	OH		11/21/2024	6.875	270,544		355,000
100179567	ANNA	TX		11/21/2024	6.875	279,091		369,000
100179568	ST CHARLES	IL		11/21/2024	6.990	418,717		550,000
100179569	BOZEMAN	MT		11/21/2024	6.875	627,657		830,000
100179570	CUMMING	GA		11/21/2024	6.990	427,752		610,000
100179571	SAINT GEORGE	UT		11/21/2024	6.875	311,460		424,000
100179572	GLEN ALLEN	VA		11/21/2024	6.875	282,938		405,000
100179573	EDISTO ISLAND	SC		11/21/2024	6.990	613,489		908,000
100179574	NARRAGANSETT	RI		11/21/2024	6.990	534,899		734,000
100179575	BOISE	ID		11/21/2024	6.990	372,250		525,000
100179576	YUMA	AZ		11/21/2024	6.990	316,312		390,000
100179577	SEATTLE	WA		11/21/2024	6.999	352,688		465,000
100179578	WARWICK	RI		11/21/2024	7.000	348,365		430,000
100179579	APEX	NC		11/21/2024	7.000	330,652		430,000
100179580	SAN ANTONIO	TX		11/21/2024	6.990	264,077		382,500
100179581	DAWSONVILLE	GA		11/21/2024	7.000	310,946		400,000
100179582	NAVARRE	FL		11/21/2024	7.000	503,117		620,000
100179583	KAPOLEI	HI		11/21/2024	7.000	928,261		1,220,000
100179584	PHOENIX	AZ		11/21/2024	7.000	360,913		475,000
100179585	PEA RIDGE	AR		11/21/2024	7.000	239,859		314,500
100179586	MURFREESBORO	TN		11/21/2024	7.000	270,628		355,000
100179587	MINERAL BLUFF	GA		11/21/2024	7.000	650,033		838,000
100179588	MIDDLETOWN	DE		11/21/2024	7.000	339,050		450,000
100179589	DOVER	DE		11/21/2024	7.000	221,664		293,000
100179590	SOUTH PADRE ISLAND	TX		11/21/2024	7.124	711,464		965,000
100179591	EAST STROUDSBURG	PA		11/21/2024	7.124	307,066		423,000
100179592	PAYNE SPRINGS	TX		11/21/2024	7.124	241,649		311,000
100179593	ROYERSFORD	PA		11/21/2024	6.875	300,757		496,000
100179594	ELK GROVE	CA		11/21/2024	7.125	381,478		495,000
100179595	MORGANTON	GA		11/21/2024	7.125	495,828		617,000
100179596	PACIFIC CITY	OR		11/21/2024	7.125	386,723		491,000
100179597	AURORA	CO		11/21/2024	7.125	358,547		471,800
100179598	CHULA VISTA	CA		11/21/2024	7.125	708,865		950,000
100179599	ROHNERT PARK	CA		11/21/2024	7.125	450,856		775,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179600	LATHROP	CA		11/21/2024	7.125	565,481		740,000
100179601	INGLEWOOD	CA		11/21/2024	7.125	1,024,132		1,360,000
100179602	CHICAGO	IL		11/21/2024	7.125	238,550		310,000
100179603	KILLINGTON	VT		11/21/2024	7.125	252,654		330,000
100179604	GRANBURY	TX		11/21/2024	7.125	273,282		375,000
100179605	LIBERTY HILL	TX		11/21/2024	7.125	274,882		405,000
100179606	NEW BRITAIN	CT		11/21/2024	7.125	278,370		370,000
100179607	TUCSON	AZ		11/21/2024	7.125	279,635		345,000
100179608	THE WOODLANDS	TX		11/21/2024	7.125	481,100		635,000
100179609	MILFORD	MA		11/21/2024	7.125	420,573		555,000
100179610	MORRISTOWN	NJ		11/21/2024	7.125	352,914		477,000
100179611	HILLSBORO	OR		11/21/2024	7.125	306,397		405,000
100179612	DETROIT	MI		11/21/2024	7.125	267,701		350,500
100179613	NARRAGANSETT	RI		11/21/2024	7.250	369,875		456,000
100179614	WEST HARTFORD	CT		11/21/2024	7.125	320,111		420,000
100179615	DAWSONVILLE	GA		11/21/2024	7.250	317,422		416,000
100179616	APPLETON	WI		11/21/2024	7.125	260,682		345,000
100179617	DAWSONVILLE	GA		11/21/2024	7.375	333,089		412,000
100179618	FOLSOM	CA		11/21/2024	7.375	566,115		736,732
100179619	LYONS	CO		11/21/2024	7.375	246,658		300,000
100179620	PENSACOLA	FL		11/21/2024	7.375	235,586		289,000
100179621	MARQUETTE	MI		11/21/2024	7.375	268,891		364,000
100179622	SACRAMENTO	CA		11/21/2024	7.490	357,029		489,000
100179623	PEACHTREE CITY	GA		11/21/2024	7.490	327,242		426,000
100179624	SEVIERVILLE	TN		11/21/2024	7.490	519,931		625,000
100179625	INDIANAPOLIS	IN		11/21/2024	7.125	248,559		325,000
100179626	LOUISVILLE	KY		11/21/2024	7.500	278,013		347,000
100179627	GENEVA	IL		11/21/2024	7.500	394,813		515,000
100179628	WILLOUGHBY HILLS	OH		11/21/2024	7.500	254,265		315,000
100179629	GREEN BAY	WI		11/21/2024	7.500	532,866		690,000
100179630	UNIVERSITY PLACE	WA		11/21/2024	7.500	488,185		635,000
100179631	MUNDELEIN	IL		11/21/2024	7.500	308,293		400,000
100179632	MINNEAPOLIS	MN		11/21/2024	7.490	178,039		235,000
100179633	SAINT LOUIS	MO		11/21/2024	7.500	265,016		350,000
100179634	SAN ANTONIO	TX		11/21/2024	7.490	359,762		418,000
100179635	SHOW LOW	AZ		11/21/2024	7.500	340,811		460,000
100179636	WESTERLY	RI		11/21/2024	7.500	448,920		558,000
100179637	BALTIMORE	MD		11/21/2024	7.375	133,719		178,000
100179638	MANOR	TX		11/21/2024	7.500	267,316		325,000
100179639	HAYWARD	CA		11/21/2024	7.624	578,380		860,000
100179640	SUTTER CREEK	CA		11/21/2024	7.624	287,438		375,000
100179641	PRINCETON	TX		11/21/2024	7.624	285,948		440,000
100179642	CHATTANOOGA	TN		11/21/2024	7.625	302,514		377,000
100179643	LACEY	WA		11/21/2024	7.625	448,838		590,000
100179644	RALEIGH	NC		11/21/2024	7.625	385,300		510,000
100179645	ROUND ROCK	TX		11/21/2024	7.875	306,831		399,500
100179646	BLUE SPRINGS	MO		11/21/2024	7.990	298,657		385,000
100179647	VALPARAISO	IN		11/21/2024	7.625	305,145		362,000
100179648	ELLICOTT CITY	MD		11/21/2024	7.625	330,942		381,000
100179649	PHOENIX	AZ		11/21/2024	8.625	428,221		558,000
100179650	HACKENSACK	MN		11/21/2024	8.125	368,712		480,000
100179651	FT WORTH	TX		11/21/2024	7.990	332,763		409,000
100179652	JACKSON TOWNSHIP	NJ		11/21/2024	8.125	376,998		487,000
100179653	ARAB	AL		11/21/2024	7.625	248,881		285,000
100179654	NORFOLK	VA		11/21/2024	7.625	277,469		340,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179655	BOYNTON BEACH	FL		11/21/2024	6.875	535,326		855,500
100179656	BROKEN BOW	OK		11/21/2024	6.990	722,363		947,000
100179657	SACRAMENTO	CA		11/21/2024	6.999	355,969		500,000
100179658	ANNA	TX		11/21/2024	6.875	232,987		355,000
100179659	BIRMINGHAM	MI		11/21/2024	7.375	366,139		500,000
100179660	KELLER	TX		11/21/2024	7.125	295,200		387,000
100179661	BOCA RATON	FL		11/21/2024	7.000	366,139		470,000
100179662	KINGS BEACH	CA		11/21/2024	7.125	670,849		850,000
100179663	KISSIMMEE	FL		11/21/2024	7.124	423,908		521,000
100179664	MOORESVILLE	NC		11/21/2024	7.125	442,418		570,000
100179665	LOS BANOS	CA		11/21/2024	7.375	415,405		545,000
100179666	LEANDER	TX		11/21/2024	7.000	285,792		375,000
100179667	TORRINGTON	CT		11/21/2024	6.990	244,093		325,000
100179668	GRAYSON	GA		11/21/2024	7.125	364,105		470,000
100179669	RICHLAND	WA		11/21/2024	7.125	373,462		459,000
100179670	WASHINGTON COURT HOUSE	OH		11/21/2024	7.000	266,977		355,000
100179671	MODESTO	CA		11/21/2024	6.875	358,512		470,000
100179672	BEAVERTON	OR		11/21/2024	4.875	204,146		725,000
100179673	WINDER	GA		11/21/2024	4.750	209,193		392,000
100179674	AMERICAN FORK	UT		11/21/2024	5.499	268,944		500,000
100179675	LOCKHART	TX		11/21/2024	5.500	189,460		318,500
100179676	CHINA SPRING	TX		11/21/2024	5.500	179,866		289,000
100179677	STOCKTON	CA		11/21/2024	4.875	320,328		576,000
100179678	AUBREY	TX		11/21/2024	5.375	209,104		315,000
100179679	YUKON	OK		11/21/2024	5.990	166,898		232,900
100179680	MAGNOLIA	TX		11/21/2024	5.250	170,494		287,000
100179681	VALENCIA	CA		11/21/2024	5.125	266,786		784,000
100179682	FRESNO	TX		11/21/2024	6.250	220,062		330,000
100179683	BAYVILLE	NJ		11/21/2024	5.990	531,030		905,000
100179684	GASTONIA	NC		11/21/2024	5.750	236,663		404,000
100179685	SPANISH FORK	UT		11/21/2024	6.125	232,539		345,000
100179686	MANTECA	CA		11/21/2024	6.125	349,032		592,000
100179688	TOMS RIVER	NJ		11/21/2024	6.499	539,264		975,000
100179689	ORLANDO	FL		11/21/2024	5.875	312,423		650,000
100179690	MANTECA	CA		11/21/2024	6.000	327,891		770,000
100179691	JORDAN	MN		11/21/2024	7.125	246,481		322,500
100179692	SANTA ROSA	CA		11/21/2024	6.499	314,115		630,000
100179693	WALKERSVILLE	MD		11/21/2024	6.624	172,512		230,000
100179694	AVALON	PA		11/21/2024	7.125	156,878		206,000
100179695	MCKINNEY	TX		11/21/2024	5.750	213,685		321,000
100179696	WINCHESTER	VA		11/21/2024	6.250	230,400		365,500
100179697	ROSEVILLE	CA		11/21/2024	5.750	321,078		651,000
100179698	WALTHAM	MA		11/21/2024	6.125	600,150		1,015,000
100179699	GOLD CANYON	AZ		11/21/2024	5.500	323,698		435,000
100179700	PENSACOLA	FL		11/21/2024	5.500	173,853		250,000
100179701	SANBORN	NY		11/21/2024	7.375	187,516		232,000
100179702	FERNLEY	NV		11/21/2024	5.500	274,309		391,000
100179703	FLORIDA CITY	FL		11/21/2024	5.500	297,372		400,000
100179704	DAPHNE	AL		11/21/2024	5.500	226,044		305,000
100179705	PROVIDENCE VILLAGE	TX		11/21/2024	5.500	270,191		370,000
100179706	FORT WORTH	TX		11/21/2024	5.500	251,983		345,000
100179707	REYNOLDSBURG	OH		11/21/2024	5.500	301,379		427,000
100179708	TIMNATH	CO		11/21/2024	4.750	286,948		430,000
100179709	CLEVELAND	TN		11/21/2024	5.500	236,588		355,000
100179710	JARRELL	TX		11/21/2024	4.990	176,723		280,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179711	EAGLE MOUNTAIN	UT		11/21/2024	5.500	269,840		380,990
100179712	PHOENIX	AZ		11/21/2024	4.750	421,160		618,000
100179713	FORT WORTH	TX		11/21/2024	5.250	262,291		380,000
100179714	COLUMBUS	OH		11/21/2024	5.500	254,909		360,000
100179715	FORT WORTH	TX		11/21/2024	5.250	234,313		349,000
100179716	OKLAHOMA CITY	OK		11/21/2024	4.990	193,945		284,000
100179717	ROSEVILLE	CA		11/21/2024	5.500	334,156		480,000
100179718	COLUMBUS	OH		11/21/2024	5.375	257,179		371,000
100179719	FUQUAY VARINA	NC		11/21/2024	5.500	254,555		365,000
100179720	VON ORMY	TX		11/21/2024	5.500	240,979		346,000
100179721	SURF CITY	NC		11/21/2024	4.990	207,866		329,000
100179722	DAPHNE	AL		11/21/2024	5.375	166,854		240,000
100179723	PINGREE GROVE	IL		11/21/2024	5.500	234,608		332,000
100179724	CLEVELAND	TN		11/21/2024	5.500	234,485		331,500
100179725	NEW BRAUNFELS	TX		11/21/2024	5.500	199,038		305,000
100179726	SAN ANTONIO	TX		11/21/2024	4.990	211,789		329,000
100179727	SPARKS	NV		11/21/2024	5.500	386,967		590,000
100179728	COLUMBUS	OH		11/21/2024	5.500	242,241		367,000
100179729	COLUMBUS	OH		11/21/2024	5.500	243,528		365,000
100179730	SAN ANTONIO	TX		11/21/2024	5.250	218,624		336,000
100179731	OWENS CROSS ROADS	AL		11/21/2024	5.750	218,777		291,000
100179732	CONWAY	SC		11/21/2024	5.750	218,193		292,000
100179733	ORANGE BEACH	AL		11/21/2024	5.750	345,672		490,000
100179734	CELINA	TX		11/21/2024	5.750	301,230		460,000
100179735	STEPHENS CITY	VA		11/21/2024	5.750	300,312		431,000
100179736	STEPHENS CITY	VA		11/21/2024	5.750	301,201		431,000
100179737	FORT WORTH	TX		11/21/2024	5.750	251,536		344,000
100179738	PARRISH	FL		11/21/2024	5.750	276,267		395,000
100179739	CELINA	TX		11/21/2024	5.750	305,488		460,000
100179740	FAIRHOPE	AL		11/21/2024	5.625	255,222		357,000
100179741	ROSHARON	TX		11/21/2024	5.750	196,783		291,000
100179742	DELAWARE	OH		11/21/2024	5.625	306,153		436,000
100179743	FORT WORTH	TX		11/21/2024	5.750	258,619		379,500
100179744	FORT WORTH	TX		11/21/2024	5.750	264,062		368,000
100179745	FULSHEAR	TX		11/21/2024	5.750	214,483		300,000
100179746	FULSHEAR	TX		11/21/2024	5.750	213,049		301,000
100179747	ROSHARON	TX		11/21/2024	5.750	197,308		281,000
100179748	FORT WORTH	TX		11/21/2024	5.750	240,083		360,000
100179749	STEPHENS CITY	VA		11/21/2024	5.750	301,816		423,000
100179750	HENDERSON	NV		11/21/2024	5.750	331,201		465,000
100179751	NORTH LAS VEGAS	NV		11/21/2024	5.750	297,251		413,000
100179752	MCKINNEY	TX		11/21/2024	5.750	280,258		418,000
100179753	HOUSTON	TX		11/21/2024	5.750	218,373		306,000
100179754	FORT WORTH	TX		11/21/2024	5.750	276,643		390,000
100179755	WAUKEE	IA		11/21/2024	5.750	244,485		341,000
100179756	FORT WORTH	TX		11/21/2024	5.750	258,203		378,000
100179757	DALLAS	GA		11/21/2024	5.750	260,137		362,000
100179758	TRINITY	NC		11/21/2024	5.750	166,813		235,000
100179759	SANFORD	NC		11/21/2024	5.750	220,619		307,500
100179760	PROVIDENCE VILLAGE	TX		11/21/2024	5.750	255,550		365,000
100179761	EULESS	TX		11/21/2024	5.750	443,079		660,000
100179762	NILES	IL		11/21/2024	7.875	304,937		400,000
100179763	CHARLOTTE	NC		11/21/2024	7.625	375,300		455,000
100179764	PIGEON FORGE	TN		11/21/2024	7.625	336,390		415,000
100179765	DES PLAINES	IL		11/21/2024	7.625	162,971		275,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179766	CHICAGO	IL		11/21/2024	7.625	243,905		320,000
100179767	KISSIMMEE	FL		11/21/2024	7.375	278,393		349,000
100179768	CHARLOTTE	NC		11/21/2024	6.625	283,947		373,000
100179769	METAIRIE	LA		11/21/2024	7.375	240,961		325,000
100179770	MISSOULA	MT		11/21/2024	6.625	240,965		310,000
100179771	SAVANNAH	GA		11/21/2024	6.624	255,844		315,000
100179772	JACKSONVILLE	FL		11/21/2024	6.624	235,900		290,000
100179773	JACKSONVILLE	FL		11/21/2024	6.750	210,060		282,000
100179774	KINGSPORT	TN		11/21/2024	8.375	271,719		328,000
100179775	PAYSON	AZ		11/21/2024	6.499	698,086		931,000
100179776	ALPHARETTA	GA		11/21/2024	6.624	715,516		940,000
100179777	BOCA RATON	FL		11/21/2024	6.990	585,672		921,000
100179778	COCOA BEACH	FL		11/21/2024	7.990	723,451		1,100,000
100179779	SAN TAN VALLEY	AZ		11/21/2024	6.624	358,628		470,000
100179780	DELRAY BEACH	FL		11/21/2024	6.624	625,726		915,000
100179781	TROUTMAN	NC		11/21/2024	5.500	423,038		585,000
100179782	CHARLOTTE	NC		11/21/2024	7.625	324,257		415,000
100179783	MYRTLE BEACH	SC		11/21/2024	7.125	303,699		405,000
100179784	OMAHA	NE		11/21/2024	7.625	209,139		277,000
100179785	HUNTERSVILLE	NC		11/21/2024	7.250	333,477		418,000
100179786	MINT HILL	NC		11/21/2024	6.375	317,384		415,000
100179787	OAK LAWN	IL		11/21/2024	7.125	254,943		330,000
100179788	NAPLES	FL		11/21/2024	7.000	427,928		580,000
100179789	SAVANNAH	GA		11/21/2024	6.875	307,542		401,000
100179790	SAINT MARYS	GA		11/21/2024	6.875	250,869		325,000
100179791	SUMMERVILLE	SC		11/21/2024	7.125	240,098		320,000
100179792	SAVANNAH	GA		11/21/2024	6.624	319,932		410,000
100179793	SHERRILLS FORD	NC		11/21/2024	5.750	262,922		362,000
100179794	DADE CITY	FL		11/21/2024	6.500	272,938		366,000
100179795	CONCORD	NC		11/21/2024	7.375	224,463		285,000
100179796	SAINT AUGUSTINE	FL		11/21/2024	6.250	212,824		282,000
100179797	SANFORD	NC		11/21/2024	5.750	229,830		320,000
100179798	BUNNELL	FL		11/21/2024	7.624	557,371		690,000
100179799	HARRISBURG	NC		11/21/2024	6.625	316,558		419,000
100179800	WINTER GARDEN	FL		11/21/2024	7.490	682,614		830,000
100179801	LEMONT	IL		11/21/2024	6.625	241,374		335,000
100179802	QUEEN CREEK	AZ		11/21/2024	7.125	355,277		470,000
100179803	ST AUGUSTINE	FL		11/21/2024	6.990	653,143		800,000
100179804	BATON ROUGE	LA		11/21/2024	7.625	326,089		420,000
100179805	PROSPERITY	SC		11/21/2024	6.990	328,083		450,000
100179806	ORLANDO	FL		11/21/2024	6.490	366,212		495,000
100179807	ALPHARETTA	GA		11/21/2024	6.625	388,394		505,000
100179808	MIAMI	FL		11/21/2024	6.990	690,104		904,000
100179809	PALOS HEIGHTS	IL		11/21/2024	6.990	255,437		334,000
100179810	DELRAY BEACH	FL		11/21/2024	7.624	275,597		360,000
100179843	IRVING	TX		11/22/2024	7.250	522,974		730,000
100179844	GASTONIA	NC		11/22/2024	7.750	235,200		283,000
100179845	SACRAMENTO	CA		11/22/2024	7.250	340,607		426,000
100179846	DANBURY	CT		11/22/2024	7.375	108,675		138,000
100179847	BOILING SPRINGS	SC		11/22/2024	6.875	256,608		925,000
100179848	GREENVILLE	SC		11/22/2024	7.875	243,600		295,000
100179849	LINCOLN	NE		11/22/2024	6.625	183,072		330,000
100179850	GLENCOE	IL		11/22/2024	7.250	2,697,279		3,500,000
100179851	ARLINGTON HEIGHTS	IL		11/22/2024	7.125	188,406		243,000
100179852	JACKSONVILLE	FL		11/22/2024	6.875	682,658		895,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179853	JOHNSON CITY	TX		11/22/2024	7.125	1,026,062		1,950,000
100179854	CHICAGO	IL		11/22/2024	7.375	182,494		240,000
100179855	LOCKPORT	IL		11/22/2024	7.625	152,250		205,000
100179856	NAPLES	FL		11/22/2024	6.875	260,872		425,000
100179857	STOCKTON	CA		11/22/2024	7.625	334,560		410,000
100179858	DES PLAINES	IL		11/22/2024	7.000	168,000		355,000
100179859	SAN ANGELO	TX		11/22/2024	7.250	229,352		275,000
100179860	CHOWCHILLA	CA		11/22/2024	7.875	309,802		385,000
100179861	PALM COAST	FL		11/22/2024	7.875	218,903		270,000
100179862	NORTHFIELD	IL		11/22/2024	6.875	714,097		1,075,000
100179863	STATESVILLE	NC		11/22/2024	7.375	156,331		265,000
100179864	RIVERSIDE	IL		11/22/2024	7.250	364,151		450,000
100179865	JOLIET	IL		11/22/2024	7.625	148,050		188,000
100179866	HARTFORD	CT		11/22/2024	8.000	159,510		199,000
100179867	NORTH LAS VEGAS	NV		11/22/2024	8.500	332,367		435,000
100179868	NORTH PORT	FL		11/22/2024	7.000	257,606		385,000
100179869	MARRERO	LA		11/22/2024	7.000	150,659		197,000
100179870	MYRTLE BEACH	SC		11/22/2024	6.875	167,164		335,000
100179871	MYRTLE BEACH	SC		11/22/2024	7.750	451,765		485,000
100179872	HANOVER PARK	IL		11/22/2024	6.750	261,011		356,000
100179873	NORWALK	CT		11/22/2024	8.000	369,000		450,000
100179874	JACKSONVILLE	FL		11/22/2024	7.625	268,574		328,500
100179875	HILLIARD	OH		11/25/2024	7.625	188,667		245,000
100179876	JACKSONVILLE	FL		11/25/2024	5.990	157,780		225,000
100179877	MADISON	AL		11/25/2024	5.750	175,612		251,000
100179878	SHERMAN	TX		11/25/2024	5.750	190,505		264,000
100179879	PROVIDENCE VILLAGE	TX		11/25/2024	6.250	207,810		285,000
100179880	SHERMAN	TX		11/25/2024	5.750	189,051		273,000
100179881	LANCASTER	TX		11/25/2024	6.250	201,644		280,000
100179882	FORT WORTH	TX		11/25/2024	5.750	237,237		365,000
100179883	MORRISVILLE	PA		11/25/2024	6.499	212,784		285,000
100179884	MUSTANG	OK		11/25/2024	5.990	202,946		299,000
100179885	SCHUYLER	NE		11/25/2024	6.624	164,100		233,000
100179886	MCKINNEY	TX		11/25/2024	5.750	215,232		325,000
100179887	LUBBOCK	TX		11/25/2024	7.125	198,142		260,000
100179888	LUBBOCK	TX		11/25/2024	7.125	198,142		260,000
100179889	TULARE	CA		11/25/2024	5.990	212,116		344,000
100179890	HAYDEN	ID		11/25/2024	4.500	241,600		380,000
100179891	KYLE	TX		11/25/2024	4.990	242,467		365,000
100179892	GEORGETOWN	TX		11/25/2024	4.875	255,217		410,000
100179893	VALPARAISO	IN		11/25/2024	4.750	319,799		505,000
100179894	LOWELL	AR		11/25/2024	6.125	210,270		307,000
100179895	SACRAMENTO	CA		11/25/2024	4.875	319,823		508,000
100179896	NEW BRAUNFELS	TX		11/25/2024	5.500	198,015		305,000
100179897	ACWORTH	GA		11/25/2024	5.500	287,329		404,000
100179898	NEW BRAUNFELS	TX		11/25/2024	5.500	200,978		298,000
100179899	ARGYLE	TX		11/25/2024	5.250	317,621		544,000
100179900	OCALA	FL		11/25/2024	5.500	203,401		286,000
100179901	COLUMBUS	OH		11/25/2024	5.500	235,970		382,000
100179902	NEW BRAUNFELS	TX		11/25/2024	5.125	145,168		214,000
100179903	SAINT CHARLES	IL		11/25/2024	5.500	248,909		367,000
100179904	ROSEVILLE	CA		11/25/2024	5.750	388,059		565,000
100179905	GRETNA	NE		11/25/2024	5.500	190,635		288,000
100179906	FORT WORTH	TX		11/25/2024	5.625	224,215		328,000
100179907	SANFORD	NC		11/25/2024	5.750	195,052		280,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179908	SANFORD	NC		11/25/2024	5.750	207,544		288,000
100179909	TUCSON	AZ		11/25/2024	7.625	362,379		399,000
100179910	ROSHARON	TX		11/25/2024	5.990	206,901		284,000
100179911	FORT WORTH	TX		11/25/2024	5.750	266,592		375,000
100179912	ROSHARON	TX		11/25/2024	5.990	218,471		300,000
100179913	ROSHARON	TX		11/25/2024	5.990	214,217		309,000
100179914	LAKE ZURICH	IL		11/25/2024	7.625	582,709		675,000
100179915	AURORA	CO		11/25/2024	7.500	430,880		500,000
100179916	29 PALMS	CA		11/25/2024	7.125	387,846		435,000
100179917	MCDONOUGH	GA		11/25/2024	7.000	517,645		590,000
100179918	ORMOND BEACH	FL		11/25/2024	7.990	341,308		370,000
100179919	DAVENPORT	FL		11/25/2024	8.000	300,642		325,000
100179920	CONWAY	SC		11/25/2024	6.625	248,135		284,000
100179921	LAS VEGAS	NV		11/25/2024	6.375	391,130		445,000
100179922	FOLEY	AL		11/25/2024	5.750	287,947		375,000
100179923	CHARLOTTE	NC		11/25/2024	6.124	235,155		295,000
100179924	NORTHPORT	AL		11/25/2024	7.125	362,833		413,000
100179925	NORTH RICHLAND HILLS	TX		11/25/2024	7.625	390,384		460,000
100179926	KUNA	ID		11/25/2024	5.999	485,281		610,000
100179927	VERO BEACH	FL		11/25/2024	7.125	335,313		370,000
100179928	ROSWELL	GA		11/25/2024	6.624	492,256		600,000
100179929	MARICOPA	AZ		11/25/2024	6.125	346,791		401,000
100179930	CRYSTAL LAKE	IL		11/25/2024	7.500	286,084		315,000
100179931	CUBA	IL		11/25/2024	7.625	283,797		309,000
100179932	STATE COLLEGE	PA		11/25/2024	7.500	486,346		535,000
100179933	SHAPLEIGH	ME		11/25/2024	7.624	557,294		629,000
100179934	LITHONIA	GA		11/25/2024	7.490	285,702		327,000
100179935	LEANDER	TX		11/25/2024	5.750	630,624		755,000
100179936	MONTROSS	VA		11/25/2024	6.625	576,614		650,000
100179937	TRINIDAD	CA		11/25/2024	7.125	623,545		725,000
100179938	CHERRY LOG	GA		11/25/2024	7.500	582,651		643,000
100179939	COLLEGE STATION	TX		11/25/2024	5.750	259,760		328,250
100179940	OAK ISLAND	NC		11/25/2024	6.625	635,668		721,000
100179941	SAINT AUGUSTINE	FL		11/25/2024	5.750	325,638		387,000
100179942	MOUNT LAUREL	NJ		11/25/2024	8.000	456,508		534,000
100179943	SAINT LOUIS PARK	MN		11/25/2024	7.625	278,171		332,000
100179944	HOUSTON	TX		11/25/2024	5.750	260,965		320,000
100179945	NORTH CHARLESTON	SC		11/25/2024	6.624	282,719		320,000
100179946	LAS VEGAS	NV		11/25/2024	5.750	337,853		401,000
100179947	GORDONVILLE	TX		11/25/2024	7.625	299,367		325,000
100179948	OCALA	FL		11/25/2024	5.990	265,323		330,000
100179949	ARGYLE	TX		11/25/2024	5.625	442,282		550,000
100179950	BAINBRIDGE	GA		11/25/2024	5.625	213,319		275,000
100179951	PORT SAINT JOE	FL		11/25/2024	7.375	505,448		550,000
100179952	SUMMERVILLE	SC		11/25/2024	6.250	272,615		334,500
100179953	PALM COAST	FL		11/25/2024	5.750	266,707		322,000
100179954	SEMINOLE	FL		11/25/2024	7.125	492,860		540,000
100179955	YORKVILLE	IL		11/25/2024	7.500	272,149		295,000
100179956	ELMENDORF	TX		11/25/2024	5.375	170,307		240,000
100179957	MELBOURNE	FL		11/25/2024	7.375	285,002		330,000
100179958	KODAK	TN		11/25/2024	7.500	244,126		288,000
100179959	SAINT CLOUD	FL		11/25/2024	6.990	351,494		388,000
100179960	BOYNE FALLS	MI		11/25/2024	7.375	276,536		305,000
100179961	MILLMONT	PA		11/25/2024	7.375	304,494		330,000
100179962	SUPPLY	NC		11/25/2024	5.750	274,331		332,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100179963	NORTH CHARLESTON	SC		11/25/2024	7.500	248,696		270,000
100179964	LITTLE RIVER	SC		11/25/2024	7.125	239,420		289,000
100179965	SUMTER	SC		11/25/2024	7.500	256,334		279,000
100179966	LEXINGTON	NC		11/25/2024	7.125	252,343		278,000
100179967	MERIDIAN	ID		11/25/2024	7.500	558,465		680,000
100179968	MASHPEE	MA		11/25/2024	7.625	612,135		769,000
100179969	HAYDEN	ID		11/25/2024	6.624	474,323		603,500
100179970	ANNAPOLIS	MD		11/25/2024	6.625	599,693		750,000
100179971	HAMILTON	IN		11/25/2024	6.625	380,291		475,000
100179972	BROKEN BOW	OK		11/25/2024	6.750	541,143		776,000
100179973	NAGS HEAD	NC		11/25/2024	6.624	721,904		920,000
100179974	WOODLAND PARK	CO		11/25/2024	6.124	684,188		888,000
100179975	CONROE	TX		11/25/2024	6.625	333,915		422,000
100179976	WEST SALEM	OH		11/25/2024	6.375	289,022		366,000
100179977	RABUN GAP	GA		11/25/2024	6.124	393,562		505,000
100179978	BLUE RIDGE	GA		11/25/2024	6.124	421,788		535,000
100179979	MYRTLE BEACH	SC		11/25/2024	5.750	309,133		418,000
100179980	FOLEY	AL		11/25/2024	5.750	267,709		360,000
100179981	KAPOLEI	HI		11/25/2024	6.250	687,302		915,000
100179982	SOUTHSIDE	AL		11/25/2024	7.125	314,987		409,500
100179983	TOMS RIVER	NJ		11/25/2024	6.750	455,530		575,000
100179984	SUGARLOAF	CA		11/25/2024	6.750	333,972		440,000
100179985	ORLAND PARK	IL		11/25/2024	7.500	370,025		450,000
100179986	LA VALLE	WI		11/25/2024	6.990	362,987		492,000
100179987	BRUNSWICK	ME		11/25/2024	7.625	412,176		515,000
100179988	DENT	MN		11/25/2024	7.124	378,593		537,000
100179989	BREVARD	NC		11/25/2024	7.125	403,093		502,000
100179990	SUNRISE BEACH	MO		11/25/2024	7.500	247,172		300,000
100179991	PITTSBURGH	PA		11/25/2024	7.125	372,638		470,000
100179992	PHOENIX	AZ		11/25/2024	7.500	304,726		376,000
100179993	SEGUIN	TX		11/25/2024	6.624	311,559		420,000
100179994	DUCK CREEK VILLAGE	UT		11/25/2024	6.624	263,405		329,000
100179995	NAVARRE	FL		11/25/2024	7.125	298,528		370,000
100179996	MASCOT	TN		11/25/2024	6.625	245,896		310,000
100179997	LONGS	SC		11/25/2024	5.750	216,127		300,000
100179998	GREEN BAY	WI		11/25/2024	7.625	277,519		335,000
100179999	WINNABOW	NC		11/25/2024	7.000	278,227		342,000
100180000	CHARLOTTE	NC		11/25/2024	7.500	255,115		312,500
100180001	BRANSON	MO		11/25/2024	7.125	552,280		779,000
100180002	MYRTLE BEACH	SC		11/25/2024	7.500	302,344		372,000
100180003	BYRON	GA		11/25/2024	6.875	256,509		320,000
100180004	TABOR CITY	NC		11/25/2024	5.750	182,481		248,000
100180005	LOCUST GROVE	VA		11/25/2024	7.000	367,781		500,000
100180006	LEWISTON	ME		11/25/2024	7.125	239,083		291,500
100180007	CADOTT	WI		11/25/2024	6.490	470,787		631,600
100180008	PARKS	AZ		11/25/2024	7.625	736,365		951,000
100180009	BRIGANTINE	NJ		11/25/2024	6.624	436,933		580,000
100180010	MADERA	CA		11/25/2024	6.990	620,281		855,000
100180011	LAKE ARROWHEAD	CA		11/25/2024	6.990	529,406		730,000
100180012	VICTOR	MT		11/25/2024	7.125	474,116		620,000
100180013	PINETOP	AZ		11/25/2024	6.625	715,635		980,000
100180014	STARBUCK	MN		11/25/2024	7.375	404,814		529,000
100180015	PINEDALE	AZ		11/25/2024	6.625	267,242		356,000
100180016	CHERRY LOG	GA		11/25/2024	7.000	389,002		520,000
100180017	BOZEMAN	MT		11/25/2024	6.990	336,077		440,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180018	CALABASH	NC		11/25/2024	5.750	322,377		460,000
100180019	FREMONT	CA		11/25/2024	6.624	413,272		550,000
100180020	FREDERICK	MD		11/25/2024	5.750	326,698		455,000
100180021	LA QUINTA	CA		11/25/2024	6.124	497,385		675,000
100180022	PORT SAINT LUCIE	FL		11/25/2024	6.625	535,264		717,000
100180023	BOCA RATON	FL		11/25/2024	6.625	746,584		990,000
100180024	MONETA	VA		11/25/2024	6.625	419,868		603,000
100180025	CLEARWATER	FL		11/25/2024	6.624	337,514		480,000
100180026	LAKESIDE	AZ		11/25/2024	6.624	423,250		590,000
100180027	LOS ALAMOS	CA		11/25/2024	6.124	615,336		828,237
100180028	WEST LAFAYETTE	IN		11/25/2024	6.124	342,603		480,000
100180029	MORGANTON	NC		11/25/2024	6.624	379,653		520,000
100180030	SAINT SIMONS ISLAND	GA		11/25/2024	6.624	391,657		518,000
100180031	VALLEY	AL		11/25/2024	6.625	429,693		585,000
100180032	BLACK MOUNTAIN	NC		11/25/2024	6.625	490,672		671,500
100180033	SAINT MICHAELS	MD		11/25/2024	6.875	523,505		700,000
100180034	PHILADELPHIA	PA		11/25/2024	6.375	358,633		480,000
100180035	LOUDON	TN		11/25/2024	6.990	524,862		690,000
100180036	OCEAN VIEW	DE		11/25/2024	6.625	452,705		600,000
100180037	ROSEVILLE	CA		11/25/2024	5.750	395,204		560,000
100180038	FAYSTON	VT		11/25/2024	6.875	419,138		560,000
100180039	JENSEN BEACH	FL		11/25/2024	6.990	361,925		475,000
100180040	REHOBOTH BEACH	DE		11/25/2024	7.375	296,876		405,000
100180041	KISSIMMEE	FL		11/25/2024	7.625	264,352		345,000
100180042	WINHALL	VT		11/25/2024	6.875	391,355		605,000
100180043	EASTON	MA		11/25/2024	6.990	575,657		865,000
100180044	GARFIELD	AR		11/25/2024	6.875	306,154		422,000
100180045	SCOTTSDALE	AZ		11/25/2024	6.624	264,950		355,000
100180046	SNOWFLAKE	AZ		11/25/2024	6.875	270,725		360,000
100180047	SOUTH JORDAN	UT		11/25/2024	6.375	423,451		670,000
100180048	NORTHFIELD	NJ		11/25/2024	7.000	307,413		435,000
100180049	LEADVILLE	CO		11/25/2024	6.624	433,064		630,000
100180050	FERNANDINA BEACH	FL		11/25/2024	6.875	236,647		314,000
100180051	SPARTA	GA		11/25/2024	6.875	437,171		645,000
100180052	LAKEVIEW	MI		11/25/2024	7.125	194,071		256,000
100180053	MELBOURNE BEACH	FL		11/25/2024	7.124	554,634		790,000
100180054	PORTERFIELD	WI		11/25/2024	7.000	245,857		319,000
100180055	DAVENPORT	FL		11/25/2024	7.375	304,969		394,000
100180056	KERENS	TX		11/25/2024	6.125	644,079		1,100,000
100180057	LEWES	DE		11/25/2024	7.125	303,663		396,000
100180058	THE VILLAGES	FL		11/25/2024	6.624	246,936		350,000
100180059	EAST STROUDSBURG	PA		11/25/2024	6.625	251,578		330,000
100180060	COLORADO SPRINGS	CO		11/25/2024	6.500	299,839		430,000
100180061	DUCK CREEK VILLAGE	UT		11/25/2024	6.500	252,039		386,000
100180062	WILMINGTON	NC		11/25/2024	5.875	200,637		306,000
100180063	SANFORD	NC		11/25/2024	5.750	228,284		320,000
100180064	MYRTLE BEACH	SC		11/25/2024	5.500	285,859		496,000
100180065	CHARLOTTE	NC		11/25/2024	5.750	239,610		340,000
100180066	CHARLOTTE	NC		11/25/2024	5.500	223,357		337,000
100180067	SANFORD	NC		11/25/2024	5.750	221,792		315,000
100180068	WESLEY CHAPEL	FL		11/25/2024	8.000	255,366		340,000
100180069	CHARLOTTE	NC		11/25/2024	6.875	295,528		407,000
100180070	CHARLOTTE	NC		11/25/2024	6.125	300,229		399,000
100180071	CHARLOTTE	NC		11/25/2024	6.999	433,659		565,000
100180079	BAKERSFIELD	CA		12/30/2024	7.375	368,610		455,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180084	SUN VALLEY	CA		12/30/2024	7.625	589,923		750,000
100180085	GARDEN GROVE	CA		12/30/2024	6.875	813,236		1,020,000
100180088	TAMPA	FL		12/30/2024	8.249	288,698		370,000
100180089	BELLFLOWER	CA		12/30/2024	6.875	706,844		885,000
100180090	CORONA	CA		12/30/2024	7.124	860,368		1,400,000
100180092	CAPE CORAL	FL		12/30/2024	6.749	332,644		435,000
100180093	PACOIMA AREA LOS ANGE	CA		12/30/2024	8.374	740,976		920,000
100180095	OAK HILL	WV		12/30/2024	8.124	118,691		164,000
100180096	FORT PIERCE	FL		12/30/2024	7.874	526,360		660,000
100180097	COHUTTA	GA		12/30/2024	7.374	322,590		389,000
100180101	PORTER RANCH	CA		12/30/2024	7.250	2,545,653		3,150,000
100180102	HIALEAH	FL		12/30/2024	6.624	523,245		800,000
100180103	MIAMI	FL		12/30/2024	7.624	581,425		800,000
100180105	MARIANNA	FL		12/30/2024	8.749	619,311		750,000
100180107	TUSTIN	CA		12/30/2024	7.000	1,015,766		1,450,000
100180108	LAVEEN	AZ		12/30/2024	7.999	495,586		631,000
100180109	BOCA RATON	FL		12/30/2024	8.749	577,500		1,660,000
100180110	MERRILLVILLE	IN		12/30/2024	7.750	146,888		185,000
100180111	UPLAND	CA		12/30/2024	7.625	1,380,301		2,100,000
100180112	HIALEAH	FL		12/30/2024	8.999	568,129		645,000
100180113	CARSON	CA		12/30/2024	10.249	724,322		865,000
100180114	FALLBROOK	CA		12/30/2024	7.000	579,678		890,000
100180115	HAWTHORNE	CA		12/30/2024	6.625	456,565		955,000
100180116	SAN ANTONIO	TX		12/30/2024	7.624	304,655		384,000
100180117	ARLINGTON	TX		12/30/2024	6.875	281,644		366,000
100180118	TEMPLE	TX		12/30/2024	7.124	263,372		410,000
100180119	PORTLAND	OR		12/30/2024	7.374	639,122		850,000
100180120	WILTON	CT		11/25/2024	7.499	1,842,179		2,250,000
100180121	DAVENPORT	FL		11/25/2024	6.499	282,541		350,000
100180122	HIGHLANDS	NC		11/25/2024	6.999	298,076		746,000
100180124	BROOKFIELD	MA		11/25/2024	7.374	229,946		450,000
100180125	SAINT PETERSBURG	FL		11/25/2024	7.874	311,430		400,000
100180126	MIAMI	FL		11/25/2024	7.249	504,100		615,000
100180127	KINGSTON	MA		11/25/2024	7.874	464,871		605,000
100180129	YONKERS	NY		11/25/2024	7.749	699,536		850,000
100180130	MIRAMAR	FL		11/25/2024	6.875	315,792		620,000
100180131	SARASOTA	FL		11/25/2024	8.124	1,397,940		2,300,000
100180132	SUMMERVILLE	SC		11/25/2024	7.374	156,972		372,000
100180133	ATLANTA	GA		11/25/2024	6.499	113,119		236,000
100180134	MIAMI	FL		11/25/2024	6.999	333,252		600,000
100180135	MERINO	CO		11/25/2024	6.999	341,628		475,000
100180136	MESA	AZ		11/25/2024	7.749	557,096		757,000
100180137	WINTER GARDEN	FL		11/25/2024	7.874	508,884		650,000
100180139	MONTICELLO	NY		11/25/2024	7.624	245,581		355,000
100180140	SUMMERVILLE	SC		11/25/2024	6.999	203,099		471,000
100180141	GREENLAWN	NY		11/25/2024	8.499	240,327		660,000
100180142	WALTON	KY		11/25/2024	7.374	141,031		213,000
100180143	LOS ANGELES	CA		11/25/2024	8.500	2,309,730		2,985,000
100180144	WALTON	KY		11/25/2024	7.374	141,026		213,000
100180145	HAMPTON BAYS	NY		11/25/2024	8.500	5,512,031		9,000,000
100180146	SUMMERVILLE	SC		11/25/2024	7.374	375,676		510,000
100180147	LOS ANGELES	CA		11/25/2024	10.000	801,660		980,000
100180148	N TOPSAIL BEACH	NC		11/25/2024	8.499	158,138		177,000
100180149	CLOVIS	CA		11/25/2024	6.999	308,235		480,000
100180150	PANAMA CITY BEACH	FL		11/25/2024	7.999	403,769		550,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180151	ORLANDO	FL		11/25/2024	8.874	377,356		400,000
100180152	HOUSTON	TX		11/25/2024	9.500	294,600		355,000
100180153	KISSIMMEE	FL		11/25/2024	8.499	214,287		245,000
100180154	FORT LAUDERDALE	FL		11/25/2024	6.990	192,876		260,000
100180155	BARBERTON	OH		11/25/2024	8.375	104,406		141,000
100180156	BALTIMORE	MD		11/25/2024	7.375	186,102		240,000
100180157	CLIFTON	NJ		11/25/2024	7.875	422,213		540,000
100180158	FORT LAUDERDALE	FL		11/25/2024	7.625	1,274,761		1,900,000
100180159	HOLLYWOOD	FL		11/25/2024	7.999	792,974		970,000
100180160	OCOEE	FL		11/25/2024	6.999	471,162		570,000
100180161	HAMDEN	CT		11/25/2024	7.874	456,716		562,000
100180162	CHICAGO	IL		11/25/2024	7.374	763,008		1,180,000
100180163	LINDENHURST	NY		11/25/2024	7.499	402,439		525,000
100180164	PENNSAUKEN	NJ		11/25/2024	8.750	344,661		380,000
100180165	CHICAGO	IL		11/25/2024	7.374	762,421		1,180,000
100180166	MONTCLAIR	CA		11/25/2024	8.374	574,609		730,000
100180167	PORTLAND	OR		11/25/2024	7.125	322,737		417,000
100180168	COOPER CITY	FL		11/25/2024	8.125	580,256		758,000
100180169	ORMOND BEACH	FL		11/25/2024	7.250	358,566		470,000
100180170	CENTER MORICHES	NY		11/25/2024	7.624	373,761		460,000
100180171	PATERSON	NJ		11/25/2024	8.374	409,575		725,000
100180172	JAMAICA	NY		11/25/2024	7.624	627,285		770,000
100180173	ELIZABETH	NJ		11/25/2024	8.499	482,290		665,000
100180174	DETROIT	MI		11/25/2024	8.374	187,606		240,000
100180176	NORTHRIDGE	CA		11/25/2024	6.999	743,464		1,075,000
100180177	ATLANTA	GA		11/25/2024	8.749	312,941		388,000
100180178	PERRIS	CA		11/25/2024	8.249	432,139		495,000
100180179	GOOD HOPE	GA		11/25/2024	7.999	555,878		710,000
100180180	NEW BRUNSWICK	NJ		11/25/2024	7.749	285,345		340,000
100180181	DEDHAM	MA		11/25/2024	8.624	401,560		560,000
100180182	RIVERVIEW	FL		11/25/2024	7.374	422,570		530,000
100180183	MARION	NC		11/25/2024	8.249	356,681		432,000
100180184	LAKE GROVE	NY		11/25/2024	7.624	340,031		675,000
100180186	STRAWBERRY	AZ		11/25/2024	7.625	399,309		490,000
100180187	LAKE PLACID	FL		11/25/2024	7.625	336,872		416,000
100180188	WINNETKA	IL		11/25/2024	7.625	350,916		550,000
100180189	PORT SAINT LUCIE	FL		11/25/2024	7.625	440,210		543,000
100180190	ESTERO	FL		11/25/2024	7.500	461,004		770,000
100180191	CLERMONT	FL		11/25/2024	7.125	331,937		415,000
100180192	PINEHURST	NC		11/25/2024	6.625	221,087		325,000
100180193	LORDS VALLEY	PA		11/25/2024	6.990	229,995		325,000
100180194	CHICAGO	IL		11/25/2024	7.125	226,412		435,000
100180195	COLUMBUS	OH		11/25/2024	7.625	349,471		490,000
100180196	PLANO	TX		11/25/2024	5.990	283,374		466,000
100180197	ROYSE CITY	TX		11/25/2024	6.500	232,038		333,000
100180198	SOMERS POINT	NJ		11/25/2024	6.990	209,985		285,000
100180199	ATHENS	TN		11/25/2024	7.125	207,616		290,000
100180200	DAWSONVILLE	GA		11/25/2024	7.625	321,276		400,000
100180201	PARRISH	FL		11/25/2024	6.625	254,624		380,000
100180202	CONROE	TX		11/25/2024	6.990	440,141		620,000
100180203	MILLEDGEVILLE	GA		11/25/2024	7.000	227,133		300,000
100180204	LACKAWAXEN	PA		11/25/2024	6.625	255,441		379,000
100180205	WINNABOW	NC		11/25/2024	7.000	254,092		372,000
100180206	NORTH RICHLAND HILLS	TX		11/25/2024	7.125	315,725		423,000
100180207	CLOVIS	CA		11/25/2024	6.500	312,825		480,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100180208	MIRAMAR BEACH	FL		11/25/2024	7.000	221,324		350,000
100180209	CYPRESS	TX		11/25/2024	6.125	219,580		318,000
100180210	WATERFORD	CT		11/25/2024	6.625	246,500		341,000
100180211	LAS VEGAS	NV		11/25/2024	7.125	341,182		525,000
100180212	JARRELL	TX		11/25/2024	6.625	222,956		300,000
100180213	SEVIERVILLE	TN		11/25/2024	6.625	637,581		850,000
100180214	SARASOTA	FL		11/25/2024	6.625	359,290		490,000
100180215	JACKSON	NJ		11/25/2024	6.990	563,862		920,000
100180216	GREAT FALLS	MT		11/25/2024	6.625	240,469		381,000
100180217	GASTONIA	NC		11/25/2024	7.125	225,960		296,000
100180218	LAS VEGAS	NV		11/25/2024	7.625	486,682		600,000
100180219	IDAHO FALLS	ID		11/25/2024	6.875	271,981		360,000
100180220	SAN DIEGO	CA		11/25/2024	6.625	1,164,486		1,575,000
100180221	BENSALEM	PA		11/25/2024	6.500	206,808		280,000
100180222	SPOKANE VALLEY	WA		11/25/2024	7.125	553,036		750,000
100180223	YUCCA VALLEY	CA		11/25/2024	7.125	690,418		1,050,000
100180224	MILLSBORO	DE		11/25/2024	7.125	208,807		270,000
100180225	KATY	TX		11/25/2024	6.625	218,237		340,000
100180226	SACRAMENTO	CA		11/25/2024	6.625	902,798		1,220,000
100180227	JOHNSTON	IA		11/25/2024	6.990	207,488		258,000
100180228	HIXSON	TN		11/25/2024	6.125	291,060		411,000
100180229	MESQUITE	TX		11/25/2024	6.625	205,824		295,000
100180230	EL CAJON	CA		11/25/2024	6.625	253,308		513,000
100180231	MANCHESTER	TN		11/25/2024	7.500	353,264		430,000
100180233	CITRUS SPRINGS	FL		11/25/2024	6.125	200,158		273,000
100180234	MANCHESTER TOWNSHIP	NJ		11/25/2024	5.990	401,385		550,000
100180235	LINCOLN	NE		11/25/2024	6.375	358,223		482,000
100180236	BOZEMAN	MT		11/25/2024	6.625	595,401		800,000
100180237	EDMOND	OK		11/25/2024	7.125	246,258		326,500
100180238	MEADOWLAKES	TX		11/25/2024	6.875	226,874		360,000
100180239	MIAMI GARDENS	FL		11/25/2024	7.500	519,311		680,000
100180240	SEATTLE	WA		11/25/2024	6.625	535,413		715,000
100180241	BRENTWOOD	CA		11/25/2024	6.625	398,285		540,000
100180242	WHITEFISH	MT		11/25/2024	6.125	758,155		1,150,000
100180243	MANCHESTER	CT		11/25/2024	6.625	409,763		550,000
100180244	NORTH PORT	FL		11/25/2024	6.625	226,112		313,000
100180245	RIVERSIDE	CA		11/25/2024	7.125	298,477		400,000
100180246	HOUSTON	TX		11/25/2024	6.125	213,305		321,000
100180247	MILLERSVILLE	MD		11/25/2024	6.625	274,733		367,500
100180248	WILLS POINT	TX		11/25/2024	6.625	203,829		272,000
100180249	CARTERSVILLE	GA		11/25/2024	6.500	222,689		325,000
100180250	VIRGINIA BEACH	VA		11/25/2024	6.500	229,320		312,000
100180251	LUBBOCK	TX		11/25/2024	7.125	355,025		470,000
100180252	YUKON	OK		11/25/2024	6.875	215,173		332,000
100180253	BUCKEYE	AZ		11/25/2024	5.990	235,477		375,000
100180254	LAS VEGAS	NV		11/25/2024	6.990	326,267		440,000
100180255	HUNTINGTON PARK	CA		11/25/2024	7.625	696,234		905,000
100180256	WILLIAMSTOWN	NJ		11/25/2024	7.000	240,912		338,500
100180257	CYPRESS	TX		11/25/2024	6.875	253,781		340,000
100180258	LOS ANGELES	CA		11/25/2024	6.500	1,121,158		1,600,000
100180259	WEST LAFAYETTE	IN		11/25/2024	6.125	209,217		316,000
100180260	SACRAMENTO	CA		11/25/2024	5.875	332,741		485,000
100180261	TOBYHANNA	PA		11/25/2024	7.000	211,436		280,000
100180262	ONTARIO	CA		11/25/2024	6.500	494,865		700,000
100180263	HOUSTON	TX		11/25/2024	6.990	208,421		265,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180264	AUSTIN	TX		11/25/2024	5.750	296,170		515,000
100180265	SINKING SPRING	PA		11/25/2024	7.125	250,999		310,000
100180266	STREAMWOOD	IL		11/25/2024	7.125	207,534		290,000
100180267	LAVON	TX		11/25/2024	6.125	223,106		308,000
100180268	CLINTON	TN		11/25/2024	6.625	225,207		314,000
100180269	HASLET	TX		11/25/2024	6.375	258,252		350,000
100180270	CHICAGO	IL		11/25/2024	6.750	291,490		400,000
100180271	ALCOA	TN		11/25/2024	6.875	206,686		290,000
100180272	NORTH PALM BEACH	FL		11/25/2024	6.624	783,229		1,400,000
100180273	SAN LEANDRO	CA		11/25/2024	6.125	609,824		880,000
100180274	FOLEY	AL		11/25/2024	6.490	285,484		385,000
100180275	JACKSON	NJ		11/25/2024	6.625	365,904		523,000
100180276	TULSA	OK		11/25/2024	6.625	226,434		300,000
100180277	FREDERICKSBURG	TX		11/25/2024	5.500	238,723		319,000
100180278	LAS VEGAS	NV		11/25/2024	6.624	453,890		623,000
100180279	LOS ANGELES	CA		11/25/2024	7.000	991,053		1,350,000
100180280	BEAVERTON	OR		11/25/2024	7.125	511,410		681,000
100180281	FATE	TX		11/25/2024	6.124	248,701		345,000
100180282	KENNEWICK	WA		11/25/2024	5.990	288,718		450,000
100180283	NORTHFIELD	NJ		11/25/2024	6.875	224,474		335,000
100180284	WEBSTER	MA		11/25/2024	6.625	434,312		585,000
100180285	CARLSBAD	CA		11/25/2024	6.625	513,888		712,500
100180286	YAKIMA	WA		11/25/2024	6.125	375,924		520,000
100180287	LAS VEGAS	NV		11/25/2024	6.124	295,475		410,000
100180288	HOMESTEAD	FL		11/25/2024	6.500	302,208		441,000
100180289	BULLHEAD CITY	AZ		11/25/2024	6.125	210,198		290,000
100180290	OCEAN ISLE BEACH	NC		11/25/2024	6.875	540,441		768,000
100180291	NEW FRANKLIN	OH		11/25/2024	6.625	210,098		281,000
100180292	TORRINGTON	CT		11/25/2024	6.500	203,207		270,000
100180293	MARICOPA	AZ		11/25/2024	5.990	238,904		351,000
100180294	ARLINGTON	TX		11/25/2024	7.000	228,615		300,000
100180295	TAYLOR	TX		11/25/2024	7.125	211,141		281,000
100180296	ANCHORAGE	AK		11/25/2024	6.990	455,223		625,000
100180297	SPIRIT LAKE	ID		11/25/2024	6.875	229,907		330,000
100180298	DRIPPING SPRINGS	TX		11/25/2024	6.500	300,266		408,000
100180299	GERMANTOWN	MD		11/25/2024	6.625	218,618		290,000
100180300	TEHACHAPI	CA		11/25/2024	6.125	429,853		640,000
100180301	GASTONIA	NC		11/25/2024	6.625	338,376		450,000
100180302	HOUSTON	TX		11/25/2024	6.625	209,956		325,000
100180303	LAS VEGAS	NV		11/25/2024	5.990	595,174		812,000
100180304	PARAMOUNT	CA		11/25/2024	6.500	485,958		700,000
100180305	LA MESA	CA		11/25/2024	6.625	504,591		778,000
100180306	SANTA FE	NM		11/25/2024	6.625	391,043		520,000
100180307	ANNA	TX		11/25/2024	6.625	287,865		382,640
100180308	PITTSBURG	CA		11/25/2024	6.625	427,186		568,000
100180309	WESTAMPTON	NJ		11/25/2024	6.875	246,640		380,000
100180310	SAN ANTONIO	TX		11/25/2024	6.875	295,962		475,000
100180311	SAN JOSE	CA		11/25/2024	6.500	592,940		800,000
100180312	VANCOUVER	WA		11/25/2024	5.750	463,638		700,000
100180313	ANTIOCH	TN		11/25/2024	6.125	369,226		500,000
100180314	MENIFEE	CA		11/25/2024	6.500	512,365		782,500
100180315	PHILADELPHIA	PA		11/25/2024	6.990	207,644		275,000
100180316	MELBOURNE BEACH	FL		11/25/2024	6.500	456,963		685,000
100180317	ANNA	TX		11/25/2024	6.124	277,984		390,000
100180318	NAPLES	FL		11/25/2024	6.990	308,071		405,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180319	LEHI	UT		11/25/2024	6.124	305,070		458,000
100180320	WAKE FOREST	NC		11/25/2024	5.990	310,025		490,000
100180321	PAGOSA SPRINGS	CO		11/25/2024	5.990	390,412		624,000
100180322	FERNANDINA BEACH	FL		11/25/2024	6.125	310,897		422,000
100180323	FORT WORTH	TX		11/25/2024	6.000	277,578		390,000
100180324	FITCHBURG	MA		11/25/2024	6.625	520,574		700,000
100180325	PARKER	CO		11/25/2024	5.750	353,102		500,000
100180326	SPRING HILL	TN		11/25/2024	6.000	265,349		415,000
100180327	SPRING CITY	PA		11/25/2024	6.125	372,442		505,000
100180328	SAN ANTONIO	TX		11/25/2024	5.875	546,816		790,000
100180329	WEST SACRAMENTO	CA		11/25/2024	6.625	493,559		761,500
100180330	SAN ANTONIO	TX		11/25/2024	6.125	269,866		384,000
100180331	LONG BEACH	CA		11/25/2024	6.490	916,097		1,250,000
100180332	MURFREESBORO	TN		11/25/2024	7.000	317,301		422,000
100180333	IDAHO SPRINGS	CO		11/25/2024	7.125	591,520		710,000
100180334	BLOOMINGTON	MN		11/25/2024	6.500	229,128		305,000
100180335	LAVON	TX		11/25/2024	5.375	249,614		360,000
100180336	BOSTON	MA		11/25/2024	6.624	712,009		1,100,000
100180337	RINGWOOD	NJ		11/25/2024	6.500	355,484		510,000
100180338	CHARLOTTE	NC		11/25/2024	6.625	206,101		330,000
100180339	FORT WORTH	TX		11/25/2024	6.625	240,673		342,000
100180340	AUBURN	AL		11/25/2024	7.125	324,578		425,000
100180341	BILLINGS	MT		11/25/2024	7.000	266,163		350,000
100180342	CHATTANOOGA	TN		11/25/2024	6.490	201,012		310,000
100180343	DAWSONVILLE	GA		11/25/2024	6.375	295,007		397,000
100180344	PHILADELPHIA	PA		11/25/2024	6.624	226,794		312,000
100180345	MANALAPAN	NJ		11/25/2024	6.125	328,597		550,000
100180346	WEST CHESTER	OH		11/25/2024	6.000	322,959		470,000
100180347	CHARLOTTESVILLE	VA		11/25/2024	6.490	358,702		480,000
100180348	WEST CHESTER	OH		11/25/2024	6.000	275,018		410,000
100180349	CARTHAGE	TN		11/25/2024	6.500	255,179		360,000
100180350	TEMPLE CITY	CA		11/25/2024	6.375	749,011		1,080,000
100180351	LIBERTY HILL	TX		11/25/2024	6.125	314,784		435,000
100180352	HOUSTON	TX		11/25/2024	7.375	345,023		510,000
100180353	AUSTIN	TX		11/25/2024	7.125	339,251		495,000
100180354	SARATOGA SPRINGS	UT		11/25/2024	6.990	527,715		765,000
100180355	WILMINGTON	DE		11/25/2024	6.990	255,562		415,000
100180356	MANTECA	CA		11/25/2024	6.125	465,221		699,000
100180357	CHICAGO	IL		11/25/2024	7.125	280,974		410,000
100180358	BRISTOL	CT		11/25/2024	6.624	322,253		430,000
100180359	COEUR	ID		11/25/2024	6.500	671,790		900,000
100180360	LEANDER	TX		11/25/2024	6.125	223,537		312,000
100180361	LIBERTY HILL	TX		11/25/2024	6.500	259,200		390,000
100180362	OAK CREEK	WI		11/25/2024	5.990	205,839		300,000
100180363	FRESNO	CA		11/25/2024	6.125	369,812		503,000
100180364	BROOKSHIRE	TX		11/25/2024	6.625	265,279		354,000
100180365	CEDAR KNOLLS	NJ		11/25/2024	6.625	338,356		450,000
100180366	ARLINGTON	TX		11/25/2024	6.124	200,449		270,000
100180367	GARLAND	TX		11/25/2024	6.125	224,045		305,000
100180368	ARLINGTON	TX		11/25/2024	6.124	251,776		340,000
100180369	PALM BEACH GARDENS	FL		11/25/2024	6.124	220,592		316,000
100180370	TUCSON	AZ		11/25/2024	6.125	352,083		490,000
100180371	LINCOLN	NH		11/25/2024	6.500	388,146		523,000
100180372	CHULA VISTA	CA		11/25/2024	6.875	387,606		530,000
100180373	EDINA	MN		11/25/2024	6.490	515,933		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180374	BUTTE	MT		11/25/2024	6.490	222,512		315,000
100180375	FRISCO	TX		11/25/2024	6.124	291,842		425,000
100180376	EVERETT	WA		11/25/2024	6.375	470,610		680,000
100180377	BORDENTOWN	NJ		11/25/2024	6.875	303,233		450,000
100180378	SAN ANTONIO	TX		11/25/2024	5.990	222,041		335,000
100180379	DENVER	CO		11/25/2024	6.490	236,187		316,000
100180380	AVONDALE	AZ		11/25/2024	6.625	388,986		522,000
100180381	DENVER	CO		11/25/2024	6.124	343,980		555,000
100180382	CHERRY HILL	NJ		11/25/2024	6.125	200,932		272,000
100180383	CINCINNATI	OH		11/25/2024	6.990	285,384		442,000
100180384	LEOMINSTER	MA		11/25/2024	6.625	530,555		730,000
100180385	CUB RUN	KY		11/25/2024	6.990	213,643		281,500
100180386	BROKEN BOW	OK		11/25/2024	6.490	327,186		535,000
100180387	BALDWIN PARK	CA		11/25/2024	7.125	600,311		850,000
100180388	GILBERT	AZ		11/25/2024	6.124	332,837		483,000
100180389	GARNER	NC		11/25/2024	6.125	402,971		582,000
100180390	EDISON	NJ		11/25/2024	5.875	240,846		353,000
100180391	RICHMOND	TX		11/25/2024	6.124	275,559		373,000
100180392	PORTLAND	OR		11/25/2024	6.500	403,681		540,000
100180393	PASADENA	TX		11/25/2024	6.375	206,182		297,000
100180394	HAYWARD	CA		11/25/2024	6.124	660,223		895,000
100180395	CONCORD	CA		11/25/2024	7.125	620,619		820,000
100180396	MIRAMAR BEACH	FL		11/25/2024	6.125	240,137		345,000
100180397	FORT WORTH	TX		11/25/2024	6.000	235,887		364,000
100180398	LURAY	VA		11/25/2024	6.500	296,949		400,000
100180399	BROKEN ARROW	OK		11/25/2024	6.500	216,022		277,000
100180400	RALEIGH	NC		11/25/2024	6.625	322,972		437,300
100180401	HOUSTON	TX		11/25/2024	5.875	249,918		345,000
100180402	LEANDER	TX		11/25/2024	6.125	296,243		415,000
100180403	HORSESHOE BAY	TX		11/25/2024	5.750	600,405		875,000
100180404	DACULA	GA		11/25/2024	6.125	244,078		376,400
100180405	HOUSTON	TX		11/25/2024	6.500	205,774		273,000
100180406	SARATOGA SPRINGS	UT		11/25/2024	6.125	305,693		470,000
100180407	KINGS BEACH	CA		11/25/2024	6.124	416,416		642,000
100180408	CUMMING	GA		11/25/2024	6.000	393,277		544,000
100180409	LAWRENCE	MA		11/25/2024	7.125	539,781		720,000
100180410	SAINT PAUL	MN		11/25/2024	7.125	236,658		310,000
100180411	DURHAM	NC		11/25/2024	6.625	344,774		540,000
100180412	SAN LEANDRO	CA		11/25/2024	6.124	505,603		740,000
100180413	LAGUNA NIGUEL	CA		11/25/2024	6.624	726,573		1,020,000
100180414	VIRGINIA BEACH	VA		11/25/2024	6.124	510,427		702,000
100180415	EAGLE RIVER	AK		11/25/2024	6.625	271,034		360,000
100180416	SILVER SPRING	MD		11/25/2024	6.124	386,713		530,000
100180417	PACIFICA	CA		11/25/2024	6.000	954,262		1,575,000
100180418	ANNA	TX		11/25/2024	6.125	215,481		330,000
100180419	PAYSON	AZ		11/25/2024	6.000	241,659		349,000
100180420	HOUSTON	TX		11/25/2024	6.125	240,327		325,000
100180421	MOUNTLAKE TERRACE	WA		11/25/2024	6.125	506,489		685,000
100180422	LAS VEGAS	NV		11/25/2024	6.500	391,431		558,280
100180423	NORTHBRIDGE	MA		11/25/2024	6.750	412,445		611,000
100180424	BRYAN	TX		11/25/2024	5.625	201,963		310,000
100180425	COLLEGE STATION	TX		11/25/2024	6.625	277,708		393,000
100180426	WEST PALM BEACH	FL		11/25/2024	6.624	230,172		290,000
100180427	RIVERTON	UT		11/25/2024	6.124	447,873		650,000
100180428	HURRICANE	UT		11/25/2024	6.500	279,334		383,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180429	FRAMINGHAM	MA		11/25/2024	6.490	420,487		564,000
100180430	THE WOODLANDS	TX		11/25/2024	7.125	217,304		309,000
100180431	MCKINNEY	TX		11/25/2024	6.625	307,275		418,000
100180432	TULARE	CA		11/25/2024	6.624	762,827		1,200,000
100180433	SAN MARCOS	TX		11/25/2024	6.125	212,840		350,000
100180434	VIRGINIA BEACH	VA		11/25/2024	6.500	215,836		329,000
100180435	AUSTIN	TX		11/25/2024	6.125	298,618		424,000
100180436	NEW ORLEANS	LA		11/25/2024	6.625	243,691		350,000
100180437	ELK GROVE	CA		11/25/2024	6.125	415,948		629,000
100180438	WILLIS	TX		11/25/2024	6.124	533,457		730,000
100180439	PLEASANT GROVE	UT		11/25/2024	6.625	280,473		395,000
100180440	LOWELL	AR		11/25/2024	6.625	376,078		500,000
100180441	MASON	OH		11/25/2024	6.500	222,726		295,000
100180442	KNOXVILLE	TN		11/25/2024	6.624	434,260		620,000
100180443	OAKLEY	CA		11/25/2024	6.124	361,964		580,000
100180444	SURPRISE	AZ		11/25/2024	5.990	274,435		430,000
100180445	WAUKEE	IA		11/25/2024	5.990	241,303		351,000
100180446	RIVERSIDE	CA		11/25/2024	6.875	517,870		700,000
100180447	OLATHE	KS		11/25/2024	6.625	268,585		360,000
100180448	EDISON	NJ		11/25/2024	6.625	390,534		545,000
100180449	LELAND	NC		11/25/2024	6.124	227,564		329,000
100180450	RALEIGH	NC		11/25/2024	6.625	337,637		460,000
100180451	RIDGEFIELD	WA		11/25/2024	6.490	413,611		570,000
100180452	SAN ANTONIO	TX		11/25/2024	6.000	214,483		305,000
100180453	LITTLE EGG HARBOR TWP	NJ		11/25/2024	5.990	378,919		550,000
100180454	VISALIA	CA		11/25/2024	5.875	220,135		300,000
100180456	SEATTLE	WA		11/26/2024	7.750	589,373		765,000
100180457	TAMPA	FL		11/26/2024	7.250	1,112,725		1,350,000
100180458	BOWLING GREEN	KY		11/26/2024	7.500	824,133		1,150,000
100180459	MIAMI	FL		11/26/2024	7.000	568,589		725,000
100180460	SARASOTA	FL		11/26/2024	8.250	2,960,133		3,550,000
100180461	STUDIO CITY	CA		11/26/2024	7.375	542,661		1,350,000
100180462	LIGHTHOUSE POINT	FL		11/26/2024	8.125	3,145,433		4,000,000
100180463	LA PORTE	IN		11/26/2024	7.250	167,570		365,000
100180464	FOLEY	AL		11/26/2024	9.500	226,688		270,000
100180465	MATTHEWS	NC		11/26/2024	7.625	623,537		850,000
100180466	KISSIMMEE	FL		11/26/2024	7.500	265,606		350,000
100180467	PORT CHARLOTTE	FL		11/26/2024	7.750	268,878		400,000
100180470	SAN JUAN CAPISTRANO	CA		11/26/2024	6.875	2,016,592		2,550,000
100180471	GALLATIN	TN		11/26/2024	7.250	355,451		435,000
100180472	SAVANNAH	GA		11/26/2024	7.625	1,109,705		1,350,000
100180473	TUCSON	AZ		11/26/2024	7.500	157,383		335,000
100180474	HIALEAH	FL		11/26/2024	6.875	323,060		395,000
100180475	SPRING HILL	FL		11/26/2024	7.625	178,381		223,000
100180476	HOUSTON	TX		11/26/2024	7.000	2,305,342		3,082,000
100180477	PARKER	AZ		11/26/2024	7.000	1,098,182		1,350,000
100180478	SAN DIEGO	CA		11/26/2024	7.375	583,482		760,000
100180479	SANTA BARBARA	CA		11/26/2024	6.500	1,106,237		3,050,000
100180480	RICHMOND HILL	NY		11/26/2024	7.500	682,333		880,000
100180481	MCKINNEY	TX		11/26/2024	6.750	264,569		400,000
100180483	SUNSET BEACH	NC		11/26/2024	8.875	759,777		929,000
100180484	SPARTANBURG	SC		11/26/2024	8.250	144,970		183,000
100180485	HOLLYWOOD	FL		11/26/2024	6.750	438,415		775,000
100180486	AUSTIN	TX		11/26/2024	7.000	697,120		850,000
100180488	SAN DIEGO	CA		11/26/2024	7.750	1,376,981		1,675,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180491	CLEARWATER	FL		11/26/2024	6.999	335,101		429,500
100180492	BAKERSFIELD	CA		11/26/2024	7.625	295,223		356,000
100180493	WEST HOLLYWOOD	CA		11/26/2024	6.499	1,181,954		2,300,000
100180496	ANNAPOLIS	MD		11/26/2024	6.499	474,710		1,230,000
100180500	CHICAGO	IL		11/26/2024	9.125	122,925		250,000
100180501	LAS VEGAS	NV		11/26/2024	6.999	373,070		470,000
100180503	TEMPLE	GA		11/26/2024	8.999	124,950		242,000
100180504	JACKSONVILLE	FL		11/26/2024	6.999	267,091		335,000
100180505	MIAMI	FL		11/26/2024	7.499	506,846		625,000
100180506	THOUSAND OAKS	CA		11/26/2024	7.499	425,008		1,080,000
100180507	POWELL	OH		11/26/2024	6.750	207,680		295,000
100180510	COLUMBUS	OH		11/26/2024	6.999	191,026		255,000
100180511	SARASOTA	FL		11/26/2024	6.499	218,272		296,000
100180512	PHOENIX	AZ		11/26/2024	7.999	285,656		346,000
100180513	HOUSTON	TX		11/26/2024	7.625	305,441		390,000
100180514	LA CROSSE	WI		11/26/2024	8.125	334,690		410,000
100180515	DOWNEY	CA		11/26/2024	6.625	348,559		1,250,000
100180516	LAS VEGAS	NV		11/26/2024	6.999	291,890		585,000
100180517	HOUSTON	TX		11/26/2024	7.625	304,421		390,000
100180518	MANDEVILLE	LA		11/26/2024	7.250	176,138		215,000
100180519	GRAND RAPIDS	MI		11/26/2024	6.750	176,736		235,000
100180520	HOUSTON	TX		11/26/2024	7.625	305,438		390,000
100180521	GERMANTOWN	MD		11/26/2024	6.999	261,478		353,000
100180522	CLARKSVILLE	TN		11/26/2024	6.625	197,283		265,000
100180523	PALOS HILLS	IL		11/26/2024	8.125	155,783		200,000
100180524	NORTH PORT	FL		11/26/2024	6.499	300,608		380,000
100180527	PHOENIX	AZ		11/26/2024	6.499	200,074		295,000
100180531	LOS ANGELES	CA		11/26/2024	7.875	682,323		880,000
100180536	FARMINGTON	NM		11/26/2024	7.499	104,013		305,000
100180539	MARINA	CA		11/26/2024	6.999	228,462		865,000
100180540	FORT THOMAS	KY		11/26/2024	6.375	261,170		360,000
100180541	SANTA MARIA	CA		11/26/2024	7.875	465,954		580,000
100180542	PALM DESERT	CA		11/26/2024	6.499	1,036,668		1,290,000
100180543	LOS ANGELES	CA		11/26/2024	6.250	336,562		875,000
100180544	DUDLEY	MA		11/26/2024	8.499	329,724		386,000
100180545	WINCHESTER	TN		11/26/2024	9.499	318,938		405,000
100180546	CHICAGO	IL		11/26/2024	7.250	255,436		360,000
100180547	WENATCHEE	WA		11/26/2024	6.625	608,396		965,000
100180548	COMPTON (AREA)	CA		11/26/2024	6.499	381,040		595,000
100180549	UNCASVILLE	CT		11/26/2024	7.625	332,984		550,000
100180550	LAS VEGAS	NV		11/26/2024	8.999	456,750		800,000
100180551	DOWNEY	CA		11/26/2024	6.750	783,637		960,000
100180552	SAN BERNARDINO	CA		11/26/2024	8.625	420,302		505,000
100180553	VALENCIA	CA		11/26/2024	7.125	740,902		1,540,000
100180554	SIMI VALLEY	CA		11/26/2024	7.999	1,538,230		1,950,000
100180555	DALLAS	TX		11/26/2024	7.375	152,943		204,000
100180556	PIRU	CA		11/26/2024	7.250	421,656		560,000
100180557	BURBANK	CA		11/26/2024	6.999	1,346,009		1,660,000
100180558	JOELTON	TN		11/26/2024	6.999	781,562		1,073,000
100180559	SACRAMENTO	CA		11/26/2024	8.375	317,607		385,000
100180560	MIAMI	FL		11/26/2024	7.625	378,000		450,000
100180561	APOPKA	FL		11/26/2024	6.999	236,114		324,000
100180562	IVA	SC		11/26/2024	6.499	159,051		235,000
100180563	MIAMI	FL		11/26/2024	6.750	317,956		550,000
100180564	ACTON	CA		11/26/2024	6.999	395,829		900,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180565	RENO	NV		11/26/2024	7.125	778,906		950,000
100180566	RIVERSIDE	CA		11/26/2024	8.999	505,419		620,000
100180567	FREDERICKSBURG	VA		11/26/2024	7.250	313,425		398,000
100180568	CAMINO	CA		11/26/2024	6.750	315,491		395,000
100180569	GERMANTOWN	MD		11/26/2024	6.499	345,549		550,000
100180570	PALMDALE	CA		11/26/2024	8.125	451,279		540,000
100180571	DURHAM	NC		11/26/2024	7.375	310,392		380,000
100180572	LONG BEACH	CA		11/26/2024	6.750	795,356		1,010,000
100180573	ROYAL PALM BEACH	FL		11/26/2024	7.625	231,953		285,000
100180574	NEW BRAUNFELS	TX		11/26/2024	7.999	204,641		260,000
100180575	BOWIE	MD		11/26/2024	6.999	383,968		485,000
100180576	MORENO VALLEY	CA		11/26/2024	6.999	457,581		550,000
100180577	RIVERSIDE	CA		11/26/2024	7.125	1,093,427		1,415,000
100180578	BELLFLOWER	CA		11/26/2024	7.250	271,715		720,000
100180579	VENTURA	CA		11/26/2024	7.999	551,145		700,000
100180580	OCEANSIDE	CA		11/26/2024	6.625	1,277,910		1,600,000
100180581	STOCKTON	CA		11/26/2024	7.625	431,550		520,000
100180582	LOS ANGELES	CA		11/26/2024	8.750	669,076		730,000
100180583	ACAMPO	CA		11/26/2024	6.999	762,806		1,200,000
100180584	VENTURA	CA		11/26/2024	6.499	252,907		458,000
100180585	BLUFF DALE	TX		11/26/2024	6.875	376,675		575,000
100180586	ALEXANDRIA	VA		11/26/2024	6.875	210,548		330,000
100180587	SAN DIEGO	CA		11/26/2024	6.999	1,070,947		1,410,000
100180588	SAN ANTONIO	TX		11/26/2024	6.750	201,524		290,000
100180589	HOMESTEAD	FL		11/26/2024	7.750	444,484		548,000
100180590	SAN ANTONIO	TX		11/26/2024	7.499	147,000		190,000
100180591	FARINA	IL		11/26/2024	8.125	157,500		350,000
100180592	AUBURN	WA		11/26/2024	7.375	378,684		448,000
100180593	PASADENA	CA		11/26/2024	7.125	730,770		1,100,000
100180594	HOUSTON	TX		11/26/2024	6.375	201,228		265,000
100180595	LIVERMORE	CA		11/26/2024	6.750	771,460		1,150,000
100180596	PORTLAND	OR		11/26/2024	6.999	756,867		930,000
100180597	WESTLAKE VILLAGE	CA		11/26/2024	9.375	1,111,237		1,222,000
100180598	LAS VEGAS	NV		11/26/2024	8.499	567,000		700,000
100180599	WALTHAM	MA		11/26/2024	7.499	469,262		595,000
100180600	HONOLULU	HI		11/26/2024	6.999	1,302,929		1,650,000
100180601	SEATTLE	WA		11/26/2024	5.875	662,595		855,000
100180602	PALMDALE	CA		11/26/2024	9.250	558,914		640,000
100180603	MURRIETA	CA		11/26/2024	7.875	1,338,605		1,900,000
100180604	SAN DIEGO	CA		11/26/2024	7.999	1,522,500		1,850,000
100180605	BELLFLOWER	CA		11/26/2024	7.875	667,633		810,000
100180606	HOUSTON	TX		11/26/2024	7.375	178,080		225,000
100180607	ATWATER	CA		11/26/2024	7.625	724,298		902,000
100180608	BALTIMORE	MD		11/26/2024	7.999	158,377		185,000
100180609	AIKEN	SC		11/26/2024	6.999	923,068		1,330,000
100180610	CENTRALIA	WA		11/26/2024	7.750	211,680		288,000
100180611	KNOXVILLE	TN		11/26/2024	6.999	253,916		310,000
100180612	BRANFORD	CT		11/26/2024	6.999	407,617		670,000
100180613	HOUSTON	TX		11/26/2024	8.999	255,150		270,000
100180614	ANAHEIM	CA		11/26/2024	6.875	247,536		880,000
100180615	LAUREL	MD		11/26/2024	6.999	401,997		520,000
100180616	MORGANVILLE	NJ		11/26/2024	8.875	435,750		846,000
100180617	CHATSWORTH	CA		11/26/2024	6.999	1,697,144		1,960,000
100180618	PORTLAND	MI		11/26/2024	6.750	229,809		428,000
100180619	KENNESAW	GA		11/26/2024	6.999	190,006		555,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180620	DELAND	FL		11/26/2024	7.375	543,875		660,000
100180621	TUCSON	AZ		11/26/2024	6.999	910,662		1,125,000
100180622	TEMPLE HILLS	MD		11/26/2024	7.250	354,439		442,000
100180623	REISTERSTOWN	MD		11/26/2024	8.750	381,054		445,000
100180624	PASADENA	CA		11/26/2024	6.499	1,300,326		1,615,000
100180625	SAN FRANCISCO	CA		11/26/2024	7.499	842,095		965,000
100180627	BELMONT	NC		11/26/2024	7.875	1,446,040		1,756,000
100180628	ARLINGTON	VA		11/26/2024	7.750	775,127		1,100,000
100180629	ARLINGTON	VA		11/26/2024	7.875	780,102		1,195,000
100180630	COVINA	CA		11/26/2024	8.875	780,174		840,000
100180631	TUJUNGA	CA		11/26/2024	8.500	511,748		585,000
100180632	WOODLAND HILLS	CA		11/26/2024	7.875	737,332		940,000
100180633	VIENNA	VA		11/26/2024	8.625	879,329		951,000
100180634	KISSIMMEE	FL		11/26/2024	9.875	377,681		401,000
100180635	SARASOTA	FL		11/26/2024	7.875	310,371		375,000
100180636	IRVING	TX		11/26/2024	7.375	646,645		1,035,000
100180637	CHULA VISTA	CA		11/26/2024	7.250	1,133,185		1,375,000
100180638	HOMESTEAD	FL		11/26/2024	7.250	364,531		470,000
100180639	PLACERVILLE	CA		11/26/2024	7.500	645,414		712,000
100180640	LAKE HAVASU CITY	AZ		11/26/2024	7.375	617,838		900,000
100180641	LAS VEGAS	NV		11/26/2024	7.375	347,903		487,000
100180642	LOS GATOS	CA		11/26/2024	7.625	1,388,932		2,173,500
100180643	LAS VEGAS	NV		11/26/2024	7.375	344,382		487,000
100180644	WALNUT CREEK	CA		11/26/2024	7.125	807,947		1,800,000
100180645	TUSTIN	CA		11/26/2024	7.750	1,478,836		1,730,000
100180646	RANCHO CUCAMONGA	CA		11/26/2024	8.875	683,631		735,000
100180647	CINCINNATI	OH		11/26/2024	7.625	804,445		1,000,000
100180648	INLET BEACH	FL		11/26/2024	7.250	1,159,102		1,590,000
100180649	LAS VEGAS	NV		11/26/2024	8.375	792,246		895,000
100180650	INDIO	CA		11/26/2024	7.375	484,220		560,000
100180651	SOUTH LYON	MI		11/26/2024	8.000	508,530		922,000
100180652	BUENA PARK	CA		11/26/2024	7.250	2,012,972		2,500,000
100180653	PROSPER	TX		11/26/2024	7.375	1,037,233		1,275,000
100180654	HOUSTON	TX		11/26/2024	8.625	252,376		450,000
100180655	CHULA VISTA	CA		11/26/2024	9.375	774,993		1,000,000
100180656	TOLEDO	OH		11/26/2024	9.125	353,380		380,000
100180657	PINE MOUNTAIN CLUB	CA		11/26/2024	9.875	298,096		365,000
100180658	NEWCASTLE	CA		11/26/2024	7.875	1,508,665		1,850,000
100180659	AUSTIN	TX		11/26/2024	7.375	1,335,040		1,730,000
100180660	HILLSIDE	NJ		11/26/2024	8.500	296,485		510,000
100180661	HIRAM	GA		11/26/2024	9.125	372,927		397,000
100180662	SAN DIEGO	CA		11/26/2024	7.375	275,528		460,000
100180663	HAINES CITY	FL		11/26/2024	7.875	200,377		285,000
100180664	SALEM	OR		11/26/2024	7.750	1,328,078		1,562,000
100180665	GLENDALE	CA		11/26/2024	7.375	2,224,770		3,150,000
100180666	CHINO HILLS	CA		11/26/2024	7.250	875,059		1,250,000
100180667	MICHIGAN CITY	IN		11/26/2024	7.500	264,486		350,000
100180668	WELLINGTON	FL		11/26/2024	8.250	649,940		706,000
100180669	LAKE ARROWHEAD	CA		11/26/2024	7.375	697,578		915,000
100180670	HOLLYWOOD	FL		11/26/2024	7.750	101,345		130,000
100180671	CITRUS SPRINGS	FL		11/26/2024	7.375	206,537		252,000
100180672	OAK HILLS	CA		11/26/2024	8.375	618,273		665,000
100180674	ROGERSVILLE	MO		11/26/2024	9.125	392,378		425,000
100180675	MIAMI	FL		11/26/2024	7.250	531,655		720,000
100180676	POMONA	CA		11/26/2024	8.875	578,037		620,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180677	SALT LAKE CITY	UT		11/26/2024	7.125	881,016		1,250,000
100180678	ANAHEIM	CA		11/26/2024	7.375	659,034		830,000
100180679	DALLAS	TX		11/26/2024	7.625	1,144,102		1,480,000
100180680	BAKERSFIELD	CA		11/26/2024	8.500	269,656		312,000
100180681	SUNNYVALE	CA		11/26/2024	7.500	1,326,923		1,700,000
100180683	PHOENIX	AZ		11/26/2024	7.625	518,808		708,000
100180685	OJAI	CA		11/26/2024	7.250	1,369,422		1,700,000
100180686	LAS VEGAS	NV		11/26/2024	7.500	1,246,623		1,450,000
100180687	PALO CEDRO	CA		11/26/2024	7.500	389,330		485,000
100180688	MIAMI	FL		11/26/2024	8.625	440,930		475,000
100180689	HILLSBORO	OR		11/26/2024	8.500	463,762		504,000
100180690	LAS VEGAS	NV		11/26/2024	7.625	746,287		900,000
100180691	HUTTO	TX		11/26/2024	8.750	411,484		470,000
100180693	MIAMI GARDENS	FL		11/26/2024	7.990	364,830		465,000
100180694	MIAMI	FL		11/26/2024	7.750	520,051		569,000
100180695	DURANGO	CO		11/26/2024	7.375	791,454		975,000
100180696	WYOMING	MI		11/26/2024	8.500	280,238		300,000
100180697	TACOMA	WA		11/26/2024	7.125	465,574		620,000
100180698	LAS VEGAS	NV		11/26/2024	7.125	531,642		750,000
100180699	CHICAGO	IL		11/26/2024	7.250	716,604		1,190,000
100180700	PALM SPRINGS	CA		11/26/2024	8.625	835,800		995,000
100180701	LATHROP	CA		11/26/2024	8.750	628,228		696,000
100180702	NEW CANEY	TX		11/26/2024	7.375	192,987		267,500
100180703	BEDFORD	TX		11/26/2024	7.500	219,646		330,000
100180704	RANCHO SANTA MARGARITA	CA		11/26/2024	7.750	595,180		960,000
100180705	LANCASTER	SC		11/26/2024	9.625	426,429		460,000
100180706	NEWPORT COAST AREA NEWPORT BE	CA		11/26/2024	7.875	4,159,478		9,400,000
100180707	VALLEJO	CA		11/26/2024	7.125	710,751		865,000
100180709	CAPE CORAL	FL		11/26/2024	8.625	502,247		550,000
100180710	ANAHEIM	CA		11/26/2024	7.125	1,454,581		1,800,000
100180712	DESERT HOT SPRINGS	CA		11/26/2024	8.125	327,527		350,000
100180713	DAVENPORT	FL		11/26/2024	8.000	362,848		420,000
100180714	CONCORD	CA		11/26/2024	7.125	748,840		915,000
100180715	BUENA PARK	CA		11/26/2024	7.875	738,254		835,000
100180716	CHINO HILLS	CA		11/26/2024	7.125	990,824		1,400,000
100180717	PORTLAND	OR		11/26/2024	7.500	695,599		810,000
100180718	AIKEN	SC		11/26/2024	7.000	499,843		614,000
100180719	HEMET	CA		11/26/2024	7.000	384,934		455,000
100180720	WHEAT RIDGE	CO		11/26/2024	7.625	562,920		660,000
100180721	SACRAMENTO	CA		11/26/2024	7.125	457,398		630,000
100180722	HUNTERSVILLE	NC		11/26/2024	7.875	891,868		1,165,000
100180724	ONTARIO	CA		11/26/2024	6.990	460,518		940,000
100180725	MIAMI	FL		11/26/2024	8.990	702,306		745,000
100180726	BATON ROUGE	LA		11/26/2024	7.250	524,226		675,000
100180727	NEW BEDFORD	MA		11/26/2024	8.999	335,581		449,000
100180728	BELLEROSE	NY		11/26/2024	6.750	366,598		725,000
100180730	CHICAGO	IL		11/26/2024	7.625	287,920		550,000
100180731	LAKE STEVENS	WA		11/26/2024	6.990	1,236,110		1,600,000
100180732	GREENSBORO	NC		11/26/2024	6.875	131,412		180,000
100180733	SANTA CLARITA	CA		11/26/2024	6.750	1,280,365		1,562,000
100180734	JACKSON TOWNSHIP	NJ		11/26/2024	7.250	421,055		578,000
100180735	LOMITA	CA		11/26/2024	6.625	1,282,535		1,500,000
100180736	WICHITA	KS		11/26/2024	9.875	226,697		285,000
100180737	PITTSBURGH	PA		11/26/2024	7.250	245,025		382,000
100180738	RED BANK	NJ		11/26/2024	6.875	1,060,839		1,325,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180739	CHATTANOOGA	TN		11/26/2024	6.500	318,759		449,000
100180740	PORT ISABEL	TX		11/26/2024	7.875	275,050		346,000
100180741	ENGLEWOOD	CO		11/26/2024	7.990	778,955		1,030,000
100180743	BRIGANTINE	NJ		11/26/2024	7.875	345,450		505,000
100180744	HOUSTON	TX		11/26/2024	7.750	557,839		1,260,000
100180745	MIAMI	FL		11/26/2024	6.875	312,358		485,000
100180746	OKLAHOMA CITY	OK		11/26/2024	7.500	232,776		350,000
100180747	ENGLEWOOD	CO		11/26/2024	7.500	791,238		1,030,000
100180748	GALVESTON	TX		11/26/2024	7.500	243,600		303,000
100180750	SPRING HILL	FL		11/26/2024	6.500	302,896		410,000
100180752	LEHIGH ACRES	FL		11/26/2024	6.875	230,725		350,000
100180753	LAKEWOOD	CO		11/26/2024	6.875	1,232,945		1,600,000
100180754	MURRIETA	CA		11/26/2024	9.990	1,489,112		1,625,000
100180755	BIRMINGHAM	MI		11/26/2024	7.750	209,250		339,000
100180756	WOODLAND	CA		11/26/2024	8.990	663,237		790,000
100180757	SILVER SPRING	MD		11/26/2024	7.375	694,810		965,000
100180758	WALPOLE	MA		11/26/2024	9.625	1,275,474		1,730,000
100180759	SANBORNVILLE	NH		11/26/2024	8.375	110,250		325,000
100180760	LANCASTER	TX		11/26/2024	10.625	713,724		827,000
100180764	GRANGER	IN		11/26/2024	7.500	344,371		425,000
100180765	CHESTERFIELD	VA		11/26/2024	7.625	255,807		335,000
100180766	HAGERSTOWN	MD		11/26/2024	9.750	327,447		400,000
100180767	SAN DIEGO	CA		11/26/2024	6.990	871,287		1,230,000
100180768	SPRING HILL	KS		11/26/2024	7.375	1,186,941		1,500,000
100180769	AYDEN	NC		11/26/2024	8.625	116,859		153,000
100180770	BARTOW	FL		11/26/2024	6.875	155,348		353,000
100180771	PUNTA GORDA	FL		11/26/2024	7.375	298,448		525,000
100180772	PINECREST	FL		11/26/2024	7.125	2,663,981		3,300,000
100180773	VALLEY VILLAGE	CA		11/26/2024	7.625	464,716		626,000
100180774	SARASOTA	FL		11/26/2024	7.990	184,800		220,000
100180776	LOUISA	VA		11/26/2024	7.625	514,851		640,000
100180777	TYLER	TX		11/26/2024	9.250	141,750		180,000
100180778	WEST DEPTFORD	NJ		11/26/2024	7.875	342,983		466,000
100180779	SHERIDAN	WY		11/26/2024	6.875	557,337		850,000
100180780	HASTINGS	NE		11/26/2024	10.125	279,296		341,000
100180781	BOCA RATON	FL		11/26/2024	7.990	109,200		138,000
100180782	VIENNA	VA		11/26/2024	6.990	631,088		761,000
100180783	CLOVIS	CA		11/26/2024	7.125	361,654		460,000
100180784	LONE TREE	CO		11/26/2024	7.500	1,654,367		2,050,000
100180785	ESTERO	FL		11/26/2024	7.125	526,524		730,000
100180786	FORT COLLINS	CO		11/26/2024	6.990	598,102		740,000
100180787	RANCHO MIRAGE	CA		11/26/2024	6.990	262,856		335,000
100180788	WHITTIER	CA		11/26/2024	7.375	394,189		795,000
100180789	FONTANA	CA		11/26/2024	7.990	365,138		535,000
100180790	JACKSONVILLE	FL		11/26/2024	7.875	128,625		175,000
100180791	SUMMERVILLE	SC		11/26/2024	9.500	855,658		940,000
100180792	BISMARCK	ND		11/26/2024	9.250	88,200		120,000
100180793	AROMAS	CA		11/26/2024	6.875	1,062,376		1,305,000
100180794	SOUTHWEST RANCHES	FL		11/26/2024	6.875	1,321,975		1,900,000
100180796	HALLANDALE BEACH	FL		11/26/2024	7.625	180,600		239,500
100180797	CELESTE	TX		11/26/2024	6.990	488,321		670,000
100180798	SCHIEDAM	NLD		11/27/2024	5.750	369,740		618,003
100180799	SCHIEDAM	NLD		11/27/2024	5.750	1,296,004		1,954,781
100180800	WEERT	NLD		11/27/2024	5.250	233,729		305,532
100180801	OIRSBEEK	NLD		11/27/2024	5.100	289,454		502,315

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180802	VLAARDINGEN	NLD.		11/27/2024	5.450	197,547		258,925
100180803	ROTTERDAM	NLD.		11/27/2024	5.400	264,100		345,234
100180804	ROTTERDAM	NLD.		11/27/2024	5.400	78,966		103,225
100180805	MAARHEEZE	NLD.		11/27/2024	4.710	208,851		326,246
100180806	MIDDELBURG	NLD.		11/27/2024	5.300	390,868		590,349
100180807	VEENENDAAL	NLD.		11/27/2024	5.350	147,368		222,676
100180808	LEIDEN	NLD.		11/27/2024	5.300	581,021		2,107,651
100180809	HILLEGOM	NLD.		11/27/2024	5.200	686,661		1,082,307
100180810	UTRECHT	NLD.		11/27/2024	5.250	993,017		1,771,048
100180811	ROTTERDAM	NLD.		11/27/2024	5.450	153,178		486,779
100180812	ENSCHEDE	NLD.		11/27/2024	5.200	123,599		186,426
100180813	EMMER-COMPASCUUM	NLD.		11/27/2024	5.650	221,844		271,871
100180814	EMMER-COMPASCUUM	NLD.		11/27/2024	5.650	14,790		18,125
100180815	S-GRAVENHAGE	NLD.		11/27/2024	5.350	493,228		743,944
100180816	AMSTELVEEN	NLD.		10/28/2024	5.250	475,381		621,420
100180817	S-GRAVENHAGE	NLD.		11/27/2024	5.250	1,112,391		1,454,239
100180818	ARNHEM	NLD.		11/27/2024	5.400	258,818		445,351
100180819	VEENENDAAL	NLD.		11/27/2024	5.350	528,201		954,324
100180820	VEENENDAAL	NLD.		11/27/2024	5.350	211,280		381,730
100180821	S-GRAVENHAGE	NLD.		11/27/2024	5.550	388,227		475,775
100180822	S-GRAVENHAGE	NLD.		11/27/2024	5.550	25,882		31,718
100180823	WINTERSWIJK	NLD.		11/27/2024	5.300	630,672		854,453
100180824	EINDHOVEN	NLD.		11/27/2024	4.950	1,049,006		1,660,435
100180825	DEVENTER	NLD.		11/27/2024	5.150	464,817		741,562
100180826	AMSTERDAM	NLD.		11/27/2024	5.400	435,237		1,462,409
100180827	S-GRAVENHAGE	NLD.		11/27/2024	5.650	538,765		660,259
100180828	S-GRAVENHAGE	NLD.		11/27/2024	5.650	35,918		44,017
100180829	UTRECHT	NLD.		10/28/2024	5.200	172,405		281,711
100180830	UTRECHT	NLD.		10/28/2024	5.200	316,920		517,850
100180831	EINDHOVEN	NLD.		11/27/2024	5.700	274,664		647,313
100180832	EINDHOVEN	NLD.		11/27/2024	5.700	200,716		647,313
100180833	GRONINGEN	NLD.		11/27/2024	5.150	1,162,041		1,553,551
100180834	SCHIEDAM	NLD.		11/27/2024	5.350	190,152		248,568
100180835	ROTTERDAM	NLD.		11/27/2024	5.350	158,460		207,140
100180836	S-HERTOGENBOSCH	NLD.		11/27/2024	5.000	907,079		1,462,409
100180837	ARNHEM	NLD.		11/27/2024	5.150	179,588		313,817
100180838	TER APEL	NLD.		11/27/2024	5.600	293,151		359,259
100180839	TER APEL	NLD.		11/27/2024	5.600	19,543		23,951
100180840	S-GRAVENHAGE	NLD.		11/27/2024	5.350	2,397,392		2,938,852
100180841	S-GRAVENHAGE	NLD.		11/27/2024	5.350	159,099		195,033
100180842	ROTTERDAM	NLD.		11/27/2024	4.900	1,426,142		2,164,614
100180843	GRONINGEN	NLD.		10/28/2024	5.250	242,972		321,067
100180844	VOORHOUT	NLD.		11/27/2024	5.200	475,381		693,919
100180845	VLISSINGEN	NLD.		11/27/2024	5.600	174,306		213,613
100180846	VLISSINGEN	NLD.		11/27/2024	5.600	11,620		14,241
100180847	HEERLEN	NLD.		11/27/2024	5.100	406,714		569,635
100180848	AMSTELVEEN	NLD.		10/28/2024	5.050	1,193,733		2,022,723
100180849	LEIDEN	NLD.		11/27/2024	5.300	696,168		989,094
100180850	ROTTERDAM	NLD.		11/27/2024	5.100	147,896		280,675
100180851	AMSTERDAM	NLD.		11/27/2024	4.950	1,021,540		1,790,726
100180852	HOOGEVEEN	NLD.		10/28/2024	5.350	129,409		181,248
100180853	APELDOORN	NLD.		11/27/2024	4.850	2,144,495		3,003,532
100180854	VENRAY	NLD.		11/27/2024	5.200	136,804		191,605
100180855	PUTTE	NLD.		10/28/2024	4.900	1,282,471		1,967,831
100180856	KOOG AAN DE ZAAN	NLD.		11/27/2024	5.150	436,294		611,063

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180864	UNITED KINGDOM	GBR		11/27/2024	5.890	117,129		168,980
100180865	UNITED KINGDOM	GBR		11/27/2024	5.890	148,364		194,014
100180866	UNITED KINGDOM	GBR		11/27/2024	5.890	87,602		113,905
100180867	UNITED KINGDOM	GBR		11/27/2024	6.590	250,910		325,443
100180868	UNITED KINGDOM	GBR		11/27/2024	5.890	110,706		143,946
100180869	UNITED KINGDOM	GBR		11/27/2024	6.690	488,775		675,921
100180870	UNITED KINGDOM	GBR		11/27/2024	5.890	104,689		136,123
100180871	UNITED KINGDOM	GBR		11/27/2024	6.590	164,056		212,790
100180872	UNITED KINGDOM	GBR		11/27/2024	6.590	168,881		219,048
100180873	UNITED KINGDOM	GBR		11/27/2024	6.590	216,598		281,634
100180874	UNITED KINGDOM	GBR		11/27/2024	6.590	163,652		212,790
100180875	UNITED KINGDOM	GBR		11/27/2024	6.590	168,465		219,048
100180876	UNITED KINGDOM	GBR		11/27/2024	6.590	216,598		281,634
100180877	UNITED KINGDOM	GBR		11/27/2024	6.590	173,279		225,307
100180878	UNITED KINGDOM	GBR		11/27/2024	6.690	217,233		300,409
100180879	UNITED KINGDOM	GBR		11/27/2024	6.690	128,672		190,259
100180880	UNITED KINGDOM	GBR		11/27/2024	5.890	73,162		101,388
100180881	UNITED KINGDOM	GBR		11/27/2024	5.740	313,692		438,097
100180882	UNITED KINGDOM	GBR		11/27/2024	5.890	187,407		269,117
100180883	UNITED KINGDOM	GBR		11/27/2024	5.890	114,236		222,804
100180884	UNITED KINGDOM	GBR		11/27/2024	7.240	145,399		275,375
100180885	UNITED KINGDOM	GBR		11/27/2024	5.890	81,826		106,395
100180886	UNITED KINGDOM	GBR		11/27/2024	5.890	296,728		483,158
100180887	UNITED KINGDOM	GBR		11/27/2024	5.550	144,399		194,014
100180888	UNITED KINGDOM	GBR		11/27/2024	5.550	146,885		205,906
100180889	UNITED KINGDOM	GBR		11/27/2024	6.590	86,853		112,653
100180890	UNITED KINGDOM	GBR		11/27/2024	6.940	462,267		688,438
100180891	UNITED KINGDOM	GBR		11/27/2024	6.690	412,161		531,975
100180892	UNITED KINGDOM	GBR		11/27/2024	5.790	115,874		269,117
100180893	UNITED KINGDOM	GBR		11/27/2024	5.790	224,066		394,287
100180894	UNITED KINGDOM	GBR		11/27/2024	5.790	220,901		336,709
100180895	UNITED KINGDOM	GBR		11/27/2024	5.740	278,380		400,546
100180896	UNITED KINGDOM	GBR		11/27/2024	7.090	297,886		409,934
100180897	UNITED KINGDOM	GBR		11/27/2024	5.890	105,893		137,688
100180898	UNITED KINGDOM	GBR		11/27/2024	5.890	81,826		106,395
100180899	UNITED KINGDOM	GBR		11/27/2024	6.290	127,867		165,851
100180900	UNITED KINGDOM	GBR		11/27/2024	5.550	125,146		162,722
100180901	UNITED KINGDOM	GBR		11/27/2024	5.550	173,279		225,307
100180902	UNITED KINGDOM	GBR		11/27/2024	5.550	86,639		112,653
100180903	UNITED KINGDOM	GBR		11/27/2024	5.550	95,078		156,463
100180904	UNITED KINGDOM	GBR		11/27/2024	5.550	96,266		125,171
100180905	UNITED KINGDOM	GBR		11/27/2024	7.240	93,609		121,415
100180906	UNITED KINGDOM	GBR		11/27/2024	5.890	100,117		143,946
100180907	UNITED KINGDOM	GBR		11/27/2024	5.690	103,967		135,184
100180908	UNITED KINGDOM	GBR		11/27/2024	5.690	163,981		220,300
100180909	UNITED KINGDOM	GBR		11/27/2024	5.690	327,304		425,580
100180910	UNITED KINGDOM	GBR		11/27/2024	5.690	240,352		331,702
100180911	UNITED KINGDOM	GBR		11/27/2024	6.590	404,317		688,438
100180912	UNITED KINGDOM	GBR		11/27/2024	6.590	96,504		125,171
100180913	UNITED KINGDOM	GBR		11/27/2024	6.990	382,021		525,716
100180914	UNITED KINGDOM	GBR		11/27/2024	7.840	94,091		122,041
100180915	UNITED KINGDOM	GBR		11/27/2024	5.690	134,772		175,239
100180916	UNITED KINGDOM	GBR		11/27/2024	5.690	77,013		125,171
100180917	UNITED KINGDOM	GBR		11/27/2024	5.690	69,312		112,653
100180918	UNITED KINGDOM	GBR		11/27/2024	5.690	110,706		143,946

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100180919	UNITED KINGDOM	GBR		11/27/2024	5.690	72,199		93,878
100180920	UNITED KINGDOM	GBR		11/27/2024	5.890	91,453		118,912
100180921	UNITED KINGDOM	GBR		11/27/2024	5.890	88,282		125,171
100180922	UNITED KINGDOM	GBR		11/27/2024	5.890	118,407		153,960
100180923	UNITED KINGDOM	GBR		11/27/2024	6.590	163,652		212,790
100180924	UNITED KINGDOM	GBR		11/27/2024	6.640	289,644		400,546
100180925	UNITED KINGDOM	GBR		11/27/2024	6.890	127,340		190,259
100180926	UNITED KINGDOM	GBR		11/27/2024	6.540	369,814		550,750
100180927	UNITED KINGDOM	GBR		11/27/2024	5.790	147,243		291,647
100180928	UNITED KINGDOM	GBR		11/27/2024	5.790	147,243		256,600
100180929	UNITED KINGDOM	GBR		11/27/2024	5.790	236,680		350,478
100181197	POTOMAC	MD		12/06/2024	6.999	559,833		1,150,000
100181198	CHARLOTTE	NC		12/06/2024	6.999	262,815		358,000
100181199	PALMDALE	CA		12/06/2024	8.499	277,200		380,000
100181200	BEL AIRE	KS		12/06/2024	6.375	196,765		300,000
100181201	LAKELAND	FL		12/06/2024	7.625	353,448		459,000
100181202	WOODSTOCK	GA		12/06/2024	7.499	218,541		311,000
100181203	BARSTOW	CA		12/06/2024	8.499	167,475		307,000
100181204	TEMPE	AZ		12/06/2024	8.625	360,675		665,000
100181205	EL MONTE	CA		12/06/2024	7.375	548,288		725,000
100181206	RICHARDSON	TX		12/06/2024	6.750	349,515		556,000
100181207	RAYMORE	MO		12/06/2024	6.375	235,781		310,000
100181208	CHUBBUCK	ID		12/06/2024	6.999	488,228		645,000
100181209	SUGARLOAF	CA		12/06/2024	6.999	345,064		628,000
100181210	PORT SAINT LUCIE	FL		12/06/2024	6.999	364,845		498,000
100181211	SAN ANTONIO	FL		12/06/2024	7.125	194,593		272,000
100181212	BILLINGS	MT		12/06/2024	7.499	253,202		311,000
100181213	APPLE VALLEY	CA		12/06/2024	6.375	345,179		550,000
100181214	NORTH LAS VEGAS	NV		12/06/2024	6.250	269,092		360,000
100181215	CYPRESS	TX		12/06/2024	7.999	158,025		294,000
100181216	HOUSTON	TX		12/06/2024	6.750	247,143		339,000
100181217	SALINAS	CA		12/06/2024	7.999	718,697		910,000
100181218	ANTIOCH	TN		12/06/2024	7.625	235,988		295,000
100181219	BOWIE	MD		12/06/2024	7.499	429,328		535,000
100181220	ANTIOCH	TN		12/06/2024	8.125	237,825		295,000
100181221	KISSIMMEE	FL		12/06/2024	6.499	239,077		350,000
100181222	ANTIOCH	TN		12/06/2024	6.999	230,868		295,000
100181223	FONTANA	CA		12/06/2024	6.999	490,254		749,900
100181224	LAS VEGAS	NV		12/06/2024	6.375	307,990		510,000
100181225	TAMPA	FL		12/06/2024	7.250	283,494		430,000
100181226	BAKERSFIELD	CA		12/06/2024	7.999	264,256		360,000
100181227	SAN LUIS	AZ		12/06/2024	8.499	260,571		337,000
100181228	MARYSVILLE	WA		12/06/2024	7.875	1,076,318		1,429,000
100181229	HYATTSVILLE	MD		12/06/2024	6.750	273,264		370,000
100181230	RIVERSIDE	CA		12/06/2024	7.499	450,466		600,000
100181231	JACKSONVILLE	FL		12/06/2024	7.750	141,686		175,000
100181232	COLBERT	GA		12/06/2024	8.250	218,400		332,000
100181233	LAWRENCE	MA		12/06/2024	8.250	576,460		724,000
100181234	LAS VEGAS	NV		12/06/2024	7.999	444,886		540,000
100181235	SANTA BARBARA	CA		12/06/2024	8.499	1,409,639		1,820,000
100181236	FORT WORTH	TX		12/06/2024	7.499	141,576		202,000
100181237	CHESTERFIELD	MI		12/06/2024	6.875	149,863		216,000
100181238	SOUTH LAKE TAHOE	CA		12/06/2024	6.875	531,472		660,000
100181239	HOUSTON	TX		12/06/2024	8.750	92,180		110,000
100181240	BELLEVUE	NE		12/06/2024	7.499	246,041		329,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100181241	PAULINA	LA		12/06/2024	6.999	186,449		250,000
100181242	LOS ANGELES	CA		12/06/2024	7.750	681,487		852,000
100181243	NORTH LAS VEGAS	NV		12/06/2024	6.625	244,446		312,000
100181244	JACKSONVILLE	FL		12/06/2024	7.375	210,657		279,000
100181245	WOODBRIDGE	VA		12/06/2024	6.250	301,532		435,000
100181246	BARDSTOWN	KY		12/06/2024	6.499	224,056		430,000
100181247	BROCKTON	MA		12/06/2024	7.125	273,687		420,000
100181248	LOS ANGELES	CA		12/06/2024	8.250	597,188		875,000
100181249	MCKINNEY	TX		12/06/2024	6.999	247,869		350,000
100181250	HOUSTON	TX		12/06/2024	6.625	195,293		287,000
100181251	ROSSVILLE	GA		12/06/2024	7.750	181,668		235,900
100181252	FREDERICK	MD		12/06/2024	7.999	320,047		413,000
100181253	PALMDALE	CA		12/06/2024	7.875	210,000		365,000
100181254	PALM COAST	FL		12/06/2024	7.625	348,594		511,000
100181255	STATESVILLE	NC		12/06/2024	6.999	176,119		232,000
100181256	WEBSTER	MA		12/06/2024	6.750	361,704		475,000
100181257	DALLAS	TX		12/06/2024	6.999	184,125		289,000
100181258	ATLANTA	GA		12/06/2024	7.375	252,572		310,000
100181259	HONOLULU	HI		12/06/2024	6.499	216,149		412,000
100181260	LAKELAND	FL		12/06/2024	6.375	223,393		295,000
100181261	DANIA BEACH	FL		12/06/2024	7.625	279,563		355,000
100181262	LAS VEGAS	NV		12/06/2024	6.750	281,763		415,000
100181263	OLD SAYBROOK	CT		12/06/2024	7.625	183,063		250,000
100181264	DALLAS	TX		12/06/2024	6.625	428,179		578,000
100181265	FORT WORTH	TX		12/06/2024	7.250	151,050		206,000
100181266	BELLFLOWER	CA		12/06/2024	6.999	572,346		845,000
100181267	WEST PALM BEACH	FL		12/06/2024	7.125	407,882		500,000
100181268	DOUGLAS	AZ		12/06/2024	7.499	104,922		146,000
100181269	MIAMI	FL		12/06/2024	7.499	371,283		845,000
100181270	LONGVIEW	TX		12/06/2024	7.750	126,000		160,000
100181271	PORTER	TX		12/06/2024	6.250	156,253		220,000
100181272	AUSTIN	TX		12/06/2024	7.999	364,000		950,000
100181273	NASHVILLE	TN		12/06/2024	7.375	272,142		335,000
100181274	VACAVILLE	CA		12/06/2024	6.499	316,638		560,000
100181275	DALLAS	TX		12/06/2024	6.625	399,926		540,000
100181276	DALLAS	TX		12/06/2024	6.625	401,480		540,000
100181277	DALLAS	TX		12/06/2024	6.625	400,758		540,000
100181278	LAS VEGAS	NV		12/06/2024	7.250	495,084		650,000
100181279	KANSAS CITY	MO		12/06/2024	6.625	226,644		295,000
100181280	WEST JEFFERSON	OH		12/06/2024	6.625	153,715		212,000
100181281	SPRINGFIELD	MA		12/06/2024	7.125	243,303		326,000
100181282	LAS VEGAS	NV		12/06/2024	7.375	489,239		640,000
100181283	ARLETA	CA		12/06/2024	6.999	810,557		1,265,000
100181284	SARASOTA	FL		12/06/2024	7.999	213,150		290,000
100181285	SOUTH BEND	IN		12/06/2024	6.750	179,847		230,000
100181286	BOONVILLE	MO		12/06/2024	6.125	95,357		175,000
100181287	LAS VEGAS	NV		12/06/2024	7.375	490,015		640,000
100181288	BANGOR	ME		12/06/2024	8.250	288,155		345,000
100181289	LOS ANGELES	CA		12/06/2024	6.999	299,810		805,000
100181290	LAKE LOS ANGELES	CA		12/06/2024	7.625	152,906		340,000
100181291	LITTLE ROCK	AR		12/06/2024	6.499	267,849		370,500
100181292	NEW ORLEANS	LA		12/06/2024	6.499	160,000		213,000
100181293	PHOENIX	AZ		12/06/2024	6.250	389,839		885,000
100181294	BALTIMORE	MD		12/06/2024	6.375	341,623		760,000
100181295	WEST HOLLYWOOD	CA		12/06/2024	6.875	252,653		1,900,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100181296	PHOENIX	AZ		12/06/2024	8.625	291,480		347,000
100181297	PONTIAC	MI		12/06/2024	7.875	130,793		170,000
100181298	SEATTLE	WA		12/06/2024	7.125	695,906		890,000
100181299	MIDDLETOWN	NJ		12/06/2024	7.625	548,451		675,000
100181300	(PACOIMA AREA) LOS ANGELES	CA		12/06/2024	6.875	380,775		700,000
100181301	EDGEWATER	FL		12/06/2024	6.499	239,440		301,000
100181302	SUFFOLK	VA		12/06/2024	8.750	630,260		727,000
100181303	COLTON	CA		12/06/2024	7.499	245,917		385,000
100181304	SANTA ANA	CA		12/06/2024	7.375	471,180		1,085,000
100181305	KIHEI	HI		12/06/2024	6.750	1,232,848		1,780,000
100181306	DUMONT	NJ		12/06/2024	7.999	581,334		700,000
100181307	DALLAS	TX		12/06/2024	7.750	2,544,238		3,125,000
100181308	HOMESTEAD	FL		12/06/2024	6.750	553,155		845,000
100181309	LA HABRA HEIGHTS	CA		12/06/2024	6.999	1,005,921		1,255,000
100181310	JACKSONVILLE	FL		12/06/2024	8.125	223,650		284,000
100181311	ALTADENA	CA		12/06/2024	6.499	924,125		1,305,000
100181312	CELINA	TX		12/06/2024	6.999	928,401		1,150,000
100181313	MAPLE VALLEY	WA		12/06/2024	7.250	614,931		750,000
100181314	MARLBOROUGH	MA		12/06/2024	7.999	556,337		690,000
100181315	GLENDALE	AZ		12/06/2024	9.750	715,615		770,000
100181316	SAN JOSE	CA		12/06/2024	8.125	1,498,517		1,800,000
100181317	CARDIFF BY THE SEA	CA		12/06/2024	6.875	1,927,606		3,400,000
100181318	RANCHO CUCAMONGA	CA		12/06/2024	6.999	915,788		1,300,000
100181319	VICTORVILLE	CA		12/06/2024	6.875	393,083		485,000
100181320	PASADENA	CA		12/06/2024	7.250	745,656		1,217,000
100181321	SUMMERVILLE	SC		12/06/2024	6.625	409,640		580,000
100181322	CLERMONT	FL		12/06/2024	7.499	422,363		517,000
100181323	HILLSBORO	OR		12/06/2024	8.499	559,941		654,000
100181324	MIAMI	FL		12/06/2024	10.499	668,606		845,000
100181325	JURUPA VALLEY	CA		12/06/2024	6.125	613,139		832,000
100181326	HEMET	CA		12/06/2024	9.250	499,695		540,000
100181327	BOCA RATON	FL		12/06/2024	7.125	1,313,746		1,615,000
100181328	LANCASTER	CA		12/06/2024	8.999	568,167		645,000
100181329	LAKE ELSINORE	CA		12/06/2024	6.625	460,446		667,000
100181330	LOS ANGELES	CA		12/06/2024	9.499	1,537,031		1,700,000
100181331	NEWARK	DE		12/06/2024	6.875	429,820		885,000
100181332	ALISO VIEJO	CA		12/06/2024	6.125	1,304,016		1,730,000
100181333	BUCKEYE	AZ		12/06/2024	6.625	387,472		515,000
100181334	PORT SAINT LUCIE	FL		12/06/2024	7.125	166,822		232,000
100181335	FRESNO	CA		12/06/2024	7.375	281,967		350,000
100181336	SLAUGHTER	LA		12/06/2024	6.375	317,355		453,000
100181337	MINDEN	LA		12/06/2024	8.999	157,500		565,000
100181338	FALLSTON	MD		12/06/2024	6.999	734,995		1,000,000
100181339	GREELEY	CO		12/06/2024	8.875	341,880		407,000
100181340	FORT MYERS	FL		12/06/2024	7.750	837,635		1,000,000
100181341	MANTECA	CA		12/06/2024	7.375	348,656		464,000
100181342	INDIANAPOLIS	IN		12/06/2024	7.625	131,250		195,000
100181343	COLTON	CA		12/06/2024	8.375	496,833		556,000
100181344	LOS ANGELES	CA		12/06/2024	7.999	2,675,192		3,389,000
100181345	ATLANTA	GA		12/06/2024	8.125	1,087,324		1,450,000
100181346	WICHITA FALLS	TX		12/06/2024	8.375	236,880		285,000
100181347	INGLEWOOD	CA		12/06/2024	6.125	752,320		950,000
100181348	LONG BEACH	CA		12/06/2024	7.375	601,987		750,000
100181349	LOS ANGELES	CA		12/06/2024	6.125	1,288,104		3,500,000
100181350	DIAMOND BAR	CA		12/06/2024	9.875	757,738		870,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100181351	PETALUMA	CA		12/06/2024	6.499	294,833		796,000
100181352	POMONA	CA		12/06/2024	8.999	440,743		470,000
100181353	COVINA	CA		12/06/2024	7.375	901,499		1,100,000
100181354	MIAMI	FL		12/06/2024	7.999	649,323		830,000
100181355	PHOENIX	AZ		12/06/2024	8.625	400,887		490,000
100181356	LOS ANGELES	CA		12/06/2024	7.499	1,308,901		1,575,000
100181357	VAN NUYS	CA		12/06/2024	7.125	692,786		840,000
100181358	CORNING	CA		12/06/2024	6.999	531,158		762,000
100181359	WOODINVILLE	WA		12/06/2024	9.125	519,590		1,770,000
100181360	PALMDALE	CA		12/06/2024	7.499	432,175		530,000
100181361	MILFORD	CT		12/06/2024	7.999	336,000		405,000
100181362	HIGHLAND	CA		12/06/2024	10.250	378,168		494,000
100181363	HENRICO	VA		12/06/2024	9.999	369,495		391,000
100181364	SALIDA	CA		12/06/2024	7.499	416,911		522,000
100181365	HILLSBORO	OR		12/06/2024	7.499	459,716		659,000
100181366	HIALEAH	FL		12/06/2024	6.750	430,145		586,000
100181367	SOUTH GATE	CA		12/06/2024	5.999	568,194		900,000
100181368	PICO RIVERA	CA		12/06/2024	7.750	486,437		758,000
100181369	PINON HILLS	CA		12/06/2024	8.625	618,151		715,000
100181370	CASTLE ROCK	CO		12/06/2024	7.125	1,483,266		1,840,000
100181371	LUCERNE VALLEY	CA		12/06/2024	8.750	427,043		480,000
100181372	APOPKA	FL		12/06/2024	7.999	220,387		286,000
100181373	WEST COVINA	CA		12/06/2024	10.375	882,000		1,050,000
100181374	RICHMOND	CA		12/06/2024	8.625	558,542		800,000
100181375	MIAMI BEACH	FL		12/06/2024	7.750	248,593		320,000
100181376	BUCKEYE	AZ		12/06/2024	6.875	290,594		470,000
100181377	ADDISON	TX		12/06/2024	7.499	302,048		395,000
100181501	TRUCKEE	CA		12/06/2024	7.250	676,191		830,000
100181502	WAIANAE	HI		12/06/2024	7.625	162,623		197,000
100181503	COUPEVILLE	WA		12/06/2024	7.500	1,795,069		2,230,000
100181504	JUNEAU	AK		12/06/2024	6.750	558,509		690,000
100181505	OCEANSIDE	CA		12/06/2024	7.375	1,096,541		1,400,000
100181506	CHICAGO	IL		12/06/2024	6.750	262,265		445,000
100181507	MIAMI	FL		12/06/2024	7.750	543,900		740,000
100181508	PALATINE	IL		12/06/2024	7.750	555,470		670,000
100181509	ROANOKE	TX		12/06/2024	8.250	493,302		625,000
100181510	BIRMINGHAM	MI		12/06/2024	9.000	430,080		537,000
100181511	VISALIA	CA		12/06/2024	7.250	351,120		418,000
100181512	TUCSON	AZ		12/06/2024	6.875	1,907,116		3,700,000
100181513	BATON ROUGE	LA		12/06/2024	7.625	257,239		315,000
100181514	DELANO	CA		12/06/2024	6.750	259,228		525,000
100181515	CHARLOTTE	NC		12/06/2024	7.125	183,510		254,000
100181516	TAMPA	FL		12/06/2024	7.125	555,751		799,000
100181517	DES PLAINES	IL		12/06/2024	9.000	131,283		156,000
100181518	STATESBORO	GA		12/06/2024	6.875	272,704		365,000
100181519	CHARLOTTE	NC		12/06/2024	7.500	341,081		388,000
100181520	PORTLAND	OR		12/06/2024	7.625	238,790		385,000
100181521	LAUDERDALE BY THE SEA	FL		12/06/2024	8.250	260,553		280,000
100181522	AURORA	CO		12/06/2024	6.375	355,611		580,000
100181523	EUREKA	CA		12/06/2024	8.000	122,880		300,000
100181524	LOMPOC	CA		12/06/2024	8.875	467,685		571,000
100181525	ORLANDO	FL		12/06/2024	7.500	292,093		380,000
100181526	NAPLES	FL		12/06/2024	7.000	381,324		523,000
100181527	RICHMOND	TX		12/06/2024	9.125	395,154		506,000
100181528	HAUULA	HI		12/06/2024	7.250	146,030		205,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100181529	PORT SAINT LUCIE	FL		12/06/2024	8.500	351,750		390,000
100181530	ORLANDO	FL		12/06/2024	6.375	1,271,169		1,653,000
100181531	MELBOURNE	FL		12/06/2024	7.625	161,583		200,000
100181532	BLUFFTON	SC		12/06/2024	9.000	358,922		440,000
100181533	SOUTHWEST RANCHES	FL		12/06/2024	6.125	690,868		1,260,000
100181534	FREDERICK	MD		12/06/2024	8.125	177,694		285,000
100181535	TIGARD	OR		12/06/2024	8.250	592,030		730,000
100181536	GRESHAM	OR		12/06/2024	8.875	348,234		527,000
100181537	ORLANDO	FL		12/06/2024	8.250	401,624		492,000
100181538	SAINT PETERSBURG	FL		12/06/2024	7.750	105,000		205,000
100181539	KATY	TX		12/06/2024	8.875	375,165		589,000
100181540	SAINT AUGUSTINE	FL		12/06/2024	7.375	426,846		560,000
100181541	MIAMI	FL		12/09/2024	8.110	965,855		1,375,000
100181542	LUZERNE	PA		12/09/2024	7.530	137,623		189,000
100181543	GREAT NECK	NY		12/09/2024	7.250	1,028,008		1,450,000
100181545	WINDSOR	CT		12/09/2024	7.120	285,174		430,000
100181546	MAPLE HEIGHTS	OH		12/09/2024	7.990	110,146		143,000
100181547	ATLANTA	GA		12/09/2024	7.770	201,623		330,000
100181548	SPRING BROOK TOWNSHIP	PA		12/09/2024	7.740	206,383		285,000
100181549	MONTICELLO	NY		12/09/2024	7.500	255,848		345,000
100181550	BRENTWOOD	NY		12/09/2024	7.510	512,072		675,000
100181551	GARFIELD HEIGHTS	OH		12/09/2024	8.130	108,399		161,000
100181552	GARFIELD HEIGHTS	OH		12/09/2024	8.460	98,209		146,000
100181553	SALEM	NJ		12/09/2024	7.170	122,035		170,000
100181554	PHILADELPHIA	PA		12/09/2024	7.450	274,776		365,000
100181555	BIRMINGHAM	AL		12/09/2024	8.180	77,565		100,000
100181556	BELEN	NM		12/09/2024	7.460	176,416		230,000
100181559	DETROIT	MI		12/09/2024	8.880	79,950		130,000
100181560	CLEVELAND HEIGHTS	OH		12/09/2024	7.980	146,035		190,000
100181561	LANSING	IL		12/09/2024	7.840	136,392		190,000
100181563	GARFIELD HEIGHTS	OH		12/09/2024	7.900	99,324		138,000
100181564	HARRISBURG	PA		12/09/2024	7.380	129,047		176,000
100181565	READING	PA		12/09/2024	7.820	116,527		174,000
100181566	ROCKFORD	IL		12/09/2024	8.310	90,125		125,000
100181567	ROME	GA		12/09/2024	7.480	136,762		189,000
100181568	TURTLE CREEK	PA		12/09/2024	8.130	115,609		151,000
100181569	EVERGREEN PARK	IL		12/09/2024	7.430	266,957		370,000
100181571	SOUTHINGTON	CT		12/09/2024	7.810	217,219		280,000
100181572	TURTLE CREEK	PA		12/09/2024	7.810	109,924		145,000
100181573	MONTICELLO	NY		12/09/2024	7.400	187,563		262,000
100181574	DARBY	PA		12/09/2024	7.470	146,452		205,000
100181576	PHILADELPHIA	PA		12/09/2024	8.360	109,863		165,000
100181578	SPRING VALLEY	NY		12/09/2024	7.690	649,089		840,000
100181579	MERIDEN	CT		12/09/2024	7.900	260,916		340,000
100181581	JOHNSON CITY	NY		12/09/2024	8.130	154,039		200,000
100181582	MONTICELLO	NY		12/09/2024	7.400	245,640		340,000
100181583	GLENDALE	CA		12/09/2024	7.320	878,124		1,300,000
100181585	CARNEGIE	PA		12/09/2024	7.400	332,751		435,000
100181586	NEWARK	NJ		12/09/2024	7.990	532,509		735,000
100181587	OKLAHOMA CITY	OK		12/09/2024	7.840	121,580		158,000
100181588	BLOOMSBURY	NJ		12/09/2024	7.600	502,739		700,000
100181589	CINCINNATI	OH		12/09/2024	7.540	106,407		160,000
100181590	MONTICELLO	NY		12/09/2024	8.510	265,475		370,000
100181591	ROCKFORD	IL		12/09/2024	8.230	111,480		145,000
100181592	VALLEY VILLAGE	CA		12/09/2024	6.750	411,885		1,975,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100181593	PALMER	AK		12/09/2024	7.350	431,640		629,000
100181594	CHICAGO	IL		12/09/2024	5.900	164,854		292,000
100181595	MONTICELLO	NY		12/09/2024	6.790	326,059		430,000
100181596	MILWAUKEE	WI		12/09/2024	7.100	103,405		140,000
100181597	DOUGLAS	GA		12/09/2024	7.210	118,331		155,000
100181600	BRADDOCK	PA		12/09/2024	7.900	123,407		160,000
100181601	CHICAGO	IL		12/09/2024	7.490	130,099		180,000
100181602	GARFIELD HEIGHTS	OH		12/09/2024	8.680	94,675		122,000
100181603	SICKLERVILLE	NJ		12/09/2024	7.990	178,474		232,000
100181605	SHORT HILLS	NJ		12/09/2024	7.370	631,794		920,000
100181607	CLEVELAND	OH		12/09/2024	8.490	94,532		126,000
100181608	NEW HILL	NC		12/09/2024	8.040	168,567		360,000
100181609	SCARSDALE	NY		12/09/2024	5.780	1,065,611		1,850,000
100181610	COPIAGUE	NY		12/09/2024	6.700	437,507		660,000
100181612	JACKSON	MS		12/09/2024	7.230	96,278		140,000
100181613	HARTFORD	CT		12/09/2024	7.750	337,168		430,000
100181614	PHILADELPHIA	PA		12/09/2024	7.660	192,281		250,000
100181618	DUBLIN	GA		12/09/2024	7.420	189,450		295,000
100181619	PITTSBURGH	PA		12/09/2024	7.494	145,820		190,000
100181620	PITTSBURGH	PA		12/09/2024	7.840	132,470		170,000
100181621	MIDDLETOWN	CT		12/09/2024	6.800	375,019		574,500
100181622	PHILADELPHIA	PA		12/09/2024	7.880	194,047		265,000
100181623	BOCA RATON	FL		12/11/2024	7.000	1,422,217		1,730,000
100181624	PERRIS	CA		12/11/2024	7.250	462,191		575,000
100181625	SEMINOLE	FL		12/11/2024	8.750	1,220,655		1,400,000
100181626	ORLANDO	FL		12/11/2024	7.000	200,687		250,000
100181627	LANSING	IL		12/11/2024	9.625	319,276		415,000
100181630	BOCA RATON	FL		12/11/2024	7.500	271,748		400,000
100181631	CLEVELAND	OH		12/11/2024	7.625	127,715		170,000
100181632	LAS VEGAS	NV		12/11/2024	6.750	209,952		325,000
100181633	LEHIGH ACRES	FL		12/11/2024	7.625	320,387		390,000
100181634	RODEO	CA		12/11/2024	7.125	388,938		600,000
100181636	INDIANAPOLIS	IN		12/11/2024	6.875	122,354		250,000
100181637	DEERFIELD BEACH	FL		12/11/2024	7.500	343,151		620,000
100181638	LOS ANGELES	CA		12/11/2024	7.250	329,308		760,000
100181640	SAN CLEMENTE	CA		12/11/2024	7.500	2,806,193		3,400,000
100181641	SAN JUAN CAPISTRANO	CA		12/11/2024	7.000	746,363		2,200,000
100181642	GOLETA	CA		12/11/2024	7.500	1,543,414		1,875,000
100181643	IVINS	UT		12/11/2024	6.750	258,960		375,000
100181644	HIALEAH	FL		12/11/2024	7.000	763,765		1,000,000
100181645	GILBERT	AZ		12/11/2024	7.875	1,093,500		1,400,000
100181646	FOLSOM	CA		12/11/2024	7.625	1,027,174		1,435,000
100181647	NOVATO	CA		12/11/2024	7.500	870,870		1,077,000
100181648	SOUTH PITTSBURG	TN		12/11/2024	7.125	298,015		420,000
100181649	COTATI	CA		12/11/2024	7.250	629,480		765,000
100181651	SANTA MONICA	CA		12/11/2024	7.125	1,142,735		2,200,000
100181652	LOS ANGELES	CA		12/11/2024	6.875	1,378,964		2,530,000
100181653	MARION	NC		12/11/2024	7.500	430,979		558,000
100181654	MARATHON	FL		12/11/2024	7.125	1,320,545		1,692,250
100181655	DALLAS	TX		12/11/2024	7.250	989,339		1,249,000
100181656	SAN FRANCISCO	CA		12/11/2024	7.500	1,157,036		1,600,000
100181657	HIALEAH GARDENS	FL		12/11/2024	6.875	157,749		315,000
100181658	TUCSON	AZ		12/11/2024	7.375	221,644		375,000
100181659	CARLSBAD	CA		12/11/2024	6.750	1,240,556		2,260,000
100181661	NEWARK	NJ		12/11/2024	8.000	370,909		680,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100181662	NEW YORK	NY		12/11/2024	8.000	1,746,476		2,150,000
100181663	SEATTLE	WA		12/11/2024	7.125	554,655		675,000
100181665	TUSTIN	CA		12/11/2024	7.375	1,232,506		1,500,000
100181666	BROOKLYN	NY		12/11/2024	6.875	597,631		725,000
100181667	LANCASTER	CA		12/11/2024	6.990	465,027		578,000
100181668	BLOOMINGTON	IN		12/11/2024	7.500	152,477		215,000
100181669	SAINT LOUIS	MO		12/11/2024	6.750	150,948		263,000
100181670	ROUND ROCK	TX		12/11/2024	7.625	312,830		395,000
100181671	BARDONIA	NY		12/11/2024	7.750	540,519		695,000
100181672	DALLAS	TX		12/11/2024	7.750	2,530,358		3,275,000
100181673	MILWAUKEE	WI		12/11/2024	8.500	132,220		180,000
100181675	COEUR D ALENE	ID		12/11/2024	6.750	430,299		565,000
100181676	OCALA	FL		12/11/2024	7.250	309,560		370,000
100181678	CHARLOTTE	NC		12/11/2024	7.375	1,569,310		1,900,000
100181679	HOUSTON	TX		12/11/2024	7.125	119,182		168,000
100181681	PASADENA	MD		12/11/2024	7.625	227,799		366,000
100181682	ENGLEWOOD CLIFFS	NJ		12/11/2024	6.990	894,510		1,195,000
100181683	WOODLAND HILLS	CA		12/11/2024	7.000	1,930,298		2,395,000
100181684	PEMBROKE PINES	FL		12/11/2024	7.000	564,015		690,000
100181685	ARNOLD	MD		12/11/2024	7.500	372,308		450,000
100181686	SAN DIEGO	CA		12/11/2024	6.750	816,421		1,180,000
100181688	OAKDALE	CA		12/11/2024	7.500	562,528		735,000
100181689	SAN DIEGO	CA		12/11/2024	7.375	1,204,219		1,480,000
100181691	RIALTO	CA		12/11/2024	7.500	405,929		490,000
100181692	IRVINE	CA		12/11/2024	7.000	855,188		1,253,000
100181693	PFLUGERVILLE	TX		12/11/2024	7.375	375,534		455,000
100181694	PARAMUS	NJ		12/11/2024	7.375	950,018		1,255,000
100181695	MADISON	AL		12/11/2024	6.750	352,051		454,000
100181696	MCALLEN	TX		12/11/2024	7.750	305,101		365,900
100181697	COSTA MESA	CA		12/11/2024	6.750	1,217,550		1,600,000
100181698	SUGAR LAND	TX		12/11/2024	7.000	852,431		1,325,000
100181699	LOS ANGELES	CA		12/11/2024	7.375	2,056,625		2,500,000
100181700	NORCO	CA		12/11/2024	7.250	988,297		1,250,000
100181701	HENDERSON	NV		12/11/2024	6.750	1,230,545		2,000,000
100181702	LOS ANGELES (SAN PEDRO	CA		12/11/2024	7.250	571,470		785,000
100181703	SAN DIEGO	CA		12/11/2024	8.375	614,429		745,000
100181704	BURBANK	CA		12/11/2024	7.625	551,582		865,000
100181705	LOS ANGELES	CA		12/11/2024	6.625	466,260		780,000
100181706	LAS VEGAS	NV		12/11/2024	6.875	347,374		430,000
100181861	RICE LAKE	WI		12/12/2024	7.375	273,157		358,000
100181862	BLUE RIDGE	GA		12/12/2024	6.990	721,196		960,000
100181863	TAVERNIER	FL		12/12/2024	7.125	379,302		500,000
100181864	WINTER GARDEN	FL		12/12/2024	5.625	255,260		417,000
100181865	HENRICO	VA		12/12/2024	6.875	215,986		292,000
100181866	LITHIA	FL		12/12/2024	7.125	315,793		425,000
100181867	RALEIGH	NC		12/12/2024	6.125	328,883		463,000
100181868	SEBRING	FL		12/12/2024	7.125	240,371		315,000
100181869	LAREDO	TX		12/12/2024	6.500	259,922		361,000
100181870	MERRILLVILLE	IN		12/12/2024	6.990	315,790		420,000
100181871	ASHBURN	VA		12/12/2024	6.625	472,035		681,000
100181872	LITHIA	FL		12/12/2024	7.124	350,899		499,900
100181873	GRAND RAPIDS	MI		12/12/2024	7.125	214,407		285,000
100181874	MIAMI	FL		12/12/2024	6.125	539,383		740,000
100181875	KATY	TX		12/12/2024	6.375	247,796		292,000
100181876	AURORA	IL		12/12/2024	6.990	207,121		273,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100181877	PHOENIX	AZ		12/12/2024	6.990	292,747		405,000
100181878	STAFFORD TOWNSHIP	NJ		12/12/2024	7.625	388,969		517,500
100181879	KYLE	TX		12/12/2024	5.875	234,126		327,000
100181880	RICHMOND HILL	GA		12/12/2024	6.125	231,014		285,000
100181881	TAMPA	FL		12/12/2024	5.875	212,866		315,000
100181882	ANNA	TX		12/12/2024	5.625	249,630		431,000
100181883	SARASOTA	FL		12/12/2024	6.990	329,412		440,000
100181884	SAN ANTONIO	FL		12/12/2024	5.375	296,396		425,000
100181885	SAVANNAH	GA		12/12/2024	6.875	282,911		376,000
100181886	SARASOTA	FL		12/12/2024	6.990	282,753		385,000
100181887	CITRUS SPRINGS	FL		12/12/2024	6.375	210,852		273,000
100181888	NEW ORLEANS	LA		12/12/2024	6.990	402,407		548,000
100181889	DELTONA	FL		12/12/2024	6.990	285,788		380,000
100181890	SAINT AUGUSTINE	FL		12/12/2024	6.990	409,347		632,000
100181891	TAMPA	FL		12/12/2024	6.125	226,776		334,000
100181892	COTTLEVILLE	MO		12/12/2024	7.000	324,868		435,000
100181893	EDMOND	OK		12/12/2024	5.500	212,409		353,000
100181894	MELISSA	TX		12/12/2024	7.125	255,375		347,000
100181895	PEORIA	AZ		12/12/2024	6.490	296,324		495,000
100181896	PUYALLUP	WA		12/12/2024	6.375	505,448		690,000
100181897	POLK CITY	FL		12/12/2024	6.124	347,068		478,000
100181899	CEDARVILLE	OH		12/12/2024	6.490	219,129		315,000
100181900	LEHIGH ACRES	FL		12/12/2024	5.625	224,625		310,000
100181901	NEWARK	DE		12/12/2024	6.625	218,541		320,000
100181902	DELTONA	FL		12/12/2024	5.625	321,447		475,000
100181903	PALM BAY	FL		12/12/2024	7.125	252,882		363,000
100181904	HEATH	OH		12/12/2024	6.625	202,349		275,000
100181905	MONTGOMERY	IL		12/12/2024	6.875	204,701		270,500
100181906	HOMESTEAD	FL		12/12/2024	7.125	250,811		430,000
100181907	EXETER	CA		12/12/2024	6.625	233,365		364,000
100181908	GIG HARBOR	WA		12/12/2024	7.125	640,148		850,000
100181909	PASADENA	CA		12/12/2024	6.125	958,729		1,500,000
100181910	NORTH RICHLAND HILLS	TX		12/12/2024	6.990	256,005		338,000
100181911	ARLINGTON	TX		12/12/2024	6.124	197,971		270,000
100181912	SUGAR LAND	TX		12/12/2024	6.125	235,635		346,500
100181913	MARATHON	FL		12/12/2024	6.625	432,806		750,000
100181914	STOCKBRIDGE	GA		12/12/2024	7.625	284,079		333,000
100181915	BROKEN ARROW	OK		12/12/2024	6.500	214,055		275,000
100181916	KATY	TX		12/12/2024	6.750	240,132		320,000
100181917	SANFORD	FL		12/12/2024	7.125	381,780		515,000
100181918	LAKELAND	FL		12/12/2024	6.125	200,554		293,000
100181919	CROZET	VA		12/12/2024	6.875	364,169		500,000
100181920	CLOVIS	CA		12/12/2024	7.375	358,921		479,000
100181921	THE VILLAGES	FL		12/12/2024	6.625	380,097		530,000
100181922	OCALA	FL		12/12/2024	5.875	207,581		286,000
100181923	LIBERTY HILL	TX		12/12/2024	6.490	452,522		610,000
100181924	SUNRIVER	OR		12/12/2024	7.125	474,338		570,000
100181925	LAWTON	OK		12/12/2024	5.625	210,153		295,000
100181926	SUGAR LAND	TX		12/12/2024	6.990	285,379		385,500
100181927	PHILADELPHIA	PA		12/12/2024	6.990	249,678		365,000
100181928	FALLING WATERS	WV		12/12/2024	7.000	217,794		295,000
100181929	MERIDIAN	ID		12/12/2024	6.624	320,811		435,000
100181930	SOUTH BOSTON	MA		12/12/2024	6.625	748,620		1,102,000
100181931	HELENA	MT		12/12/2024	7.125	350,241		465,000
100181932	ROWLAND HEIGHTS	CA		12/12/2024	6.125	285,924		420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100181933	TUCKER	GA		12/12/2024	7.125	325,996		510,000
100181934	CEDAR HILL	TX		12/12/2024	6.500	227,129		305,000
100181935	SIMI VALLEY	CA		12/12/2024	6.624	624,640		875,000
100181936	GRAND RAPIDS	MI		12/12/2024	6.124	272,377		420,000
100181937	HYANNIS	MA		12/12/2024	6.490	451,649		610,000
100181938	LEHIGH ACRES	FL		12/12/2024	6.625	410,212		550,000
100181939	GREENSBORO	NC		12/12/2024	6.124	225,612		308,000
100181940	CHARLOTTE	NC		12/12/2024	6.124	302,094		417,000
100181941	WILDWOOD CREST	NJ		12/12/2024	6.624	277,995		385,000
100181942	SANTA ANA	CA		12/12/2024	6.625	535,754		820,000
100181943	RALEIGH	NC		12/12/2024	6.624	230,525		318,000
100181944	PAROWAN	UT		12/12/2024	6.625	217,108		290,000
100181945	LANTANA	TX		12/12/2024	6.125	244,969		390,000
100181946	FORT WORTH	TX		12/12/2024	6.125	282,162		420,000
100181947	COALINGA	CA		12/12/2024	6.624	326,789		447,000
100181948	MANTECA	CA		12/12/2024	6.124	411,663		605,000
100181949	CHICAGO	IL		12/12/2024	6.490	1,113,153		1,650,000
100181950	ROSENBERG	TX		12/12/2024	7.125	271,438		357,000
100181951	MONROE	WA		12/12/2024	6.125	364,539		605,000
100181952	GRAND JUNCTION	CO		12/12/2024	6.124	366,967		540,000
100181953	BAKERSFIELD	CA		12/12/2024	5.990	325,137		447,000
100181954	MONROE	WA		12/12/2024	6.125	364,549		615,000
100181955	GRAND JUNCTION	CO		12/12/2024	6.124	380,548		560,000
100181956	CONWAY	SC		12/12/2024	6.125	209,264		294,000
100181957	BOCA RATON	FL		12/12/2024	6.124	492,764		724,000
100181958	KISSIMMEE	FL		12/12/2024	6.490	373,420		502,000
100181959	LOS ANGELES	CA		12/12/2024	5.375	492,587		750,000
100181960	WAKE FOREST	NC		12/12/2024	7.125	389,771		520,000
100181961	HATFIELD	PA		12/12/2024	5.625	360,236		480,000
100181962	SAN MARCOS	CA		12/12/2024	6.625	874,162		1,180,000
100181963	MINNEAPOLIS	MN		12/12/2024	7.125	217,540		300,000
100181964	LEBANON	OR		12/12/2024	6.990	483,809		646,000
100181965	TEMECULA	CA		12/12/2024	6.624	534,819		720,000
100181966	MANCHESTER	CT		12/12/2024	6.375	228,714		310,000
100181967	FORNEY	TX		12/12/2024	5.990	233,009		334,000
100181968	KANSAS CITY	MO		12/12/2024	6.875	289,198		455,000
100181969	EUGENE	OR		12/12/2024	6.990	320,021		450,000
100181970	FAYETTEVILLE	AR		12/12/2024	6.124	600,567		840,000
100181971	FORNEY	TX		12/12/2024	5.990	236,511		333,000
100181972	FORNEY	TX		12/12/2024	5.990	236,666		332,000
100181973	LINVILLE	NC		12/12/2024	6.625	704,987		1,175,000
100181974	FORNEY	TX		12/12/2024	5.990	226,251		326,000
100181975	BELLEVUE	WA		12/12/2024	6.375	277,363		380,000
100181976	WINNEMUCCA	NV		12/12/2024	6.375	208,979		285,000
100181977	REDDING	CA		12/12/2024	6.625	457,636		660,000
100181978	BROKEN ARROW	OK		12/12/2024	6.624	210,854		255,000
100181979	DULUTH	GA		12/12/2024	6.625	242,715		349,000
100181980	PRINCETON	TX		12/12/2024	5.625	211,211		316,000
100181981	AUBREY	TX		12/12/2024	6.125	242,383		335,000
100181982	ANNA	TX		12/12/2024	5.875	294,472		460,000
100181983	FREDERICKSBURG	VA		12/12/2024	6.125	230,894		323,000
100181984	PHILADELPHIA	PA		12/12/2024	6.625	219,581		295,000
100181985	MIAMI	FL		12/12/2024	6.625	577,909		840,000
100181986	MELISSA	TX		12/12/2024	6.624	361,049		525,000
100181987	SAN DIEGO	CA		12/12/2024	6.625	1,184,880		1,600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100181988	SPANAWAY	WA		12/12/2024	5.750	463,563		705,000
100181989	BETHANY BEACH	DE		12/12/2024	6.375	665,507		963,000
100181990	ATLANTA	GA		12/12/2024	5.990	318,749		444,000
100181991	RIVERVIEW	FL		12/12/2024	6.625	306,658		410,000
100181992	ENGLEWOOD	FL		12/12/2024	6.625	441,059		634,000
100181993	WOODBRIDGE	VA		12/12/2024	6.124	298,762		412,000
100181994	PALM COAST	FL		12/12/2024	6.624	300,143		402,000
100181995	NEW CASTLE	DE		12/12/2024	6.124	243,572		340,000
100181996	MCKINNEY	TX		12/12/2024	6.124	307,881		407,500
100181997	HIGHLAND	CA		12/12/2024	5.990	400,293		595,000
100181998	APEX	NC		12/12/2024	6.000	382,493		581,000
100181999	WOODBRIDGE	VA		12/12/2024	6.124	276,720		379,000
100182000	WOODINVILLE	WA		12/12/2024	5.990	706,666		1,000,000
100182001	MONTEREY PARK	CA		12/12/2024	6.125	428,108		638,000
100182002	COLUMBIA	SC		12/12/2024	6.625	349,830		475,000
100182003	TALLAHASSEE	FL		12/12/2024	6.625	275,247		395,000
100182004	PORT CHARLOTTE	FL		12/12/2024	6.990	214,744		316,000
100182005	LEANDER	TX		12/12/2024	6.250	249,323		380,000
100182006	RENO	NV		12/12/2024	5.875	483,189		690,000
100182007	FERNANDINA BEACH	FL		12/12/2024	6.625	651,396		875,000
100182008	SPOKANE	WA		12/12/2024	6.625	272,397		350,000
100182009	HENDERSON	NV		12/12/2024	6.125	311,502		426,000
100182010	AUBREY	TX		12/12/2024	6.000	269,352		380,000
100182011	NAMPA	ID		12/12/2024	6.125	241,312		335,000
100182012	FAIRBURN	GA		12/12/2024	6.125	261,944		341,000
100182013	CLARKSVILLE	TN		12/12/2024	6.490	391,597		567,000
100182014	MIDDLETON	WI		12/12/2024	6.625	426,165		575,000
100182015	POCONO LAKE	PA		12/12/2024	6.490	229,422		335,000
100182016	CARTERSVILLE	GA		12/12/2024	6.875	261,845		354,000
100182017	FORT MILL	SC		12/12/2024	6.125	424,033		580,000
100182018	GARDNER	MA		12/12/2024	6.625	333,763		461,000
100182019	MANOR	TX		12/12/2024	5.625	216,184		360,000
100182020	RENTON	WA		12/12/2024	6.375	637,182		875,000
100182021	MANOR	TX		12/12/2024	5.990	239,243		330,000
100182022	NORTH ANDOVER	MA		12/12/2024	6.124	944,748		1,350,000
100182023	OKLAHOMA CITY	OK		12/12/2024	5.500	325,791		498,500
100182024	LIVERMORE	CA		12/12/2024	6.124	642,017		975,000
100182025	MANOR	TX		12/12/2024	6.125	227,774		345,000
100182026	CHESAPEAKE	VA		12/12/2024	6.625	221,513		304,000
100182027	LEANDER	TX		12/12/2024	6.375	301,436		420,000
100182028	DUNEDIN	FL		12/12/2024	5.990	259,151		400,000
100182029	OKLAHOMA CITY	OK		12/12/2024	6.125	232,366		330,000
100182030	SACRAMENTO	CA		12/12/2024	6.990	529,405		715,000
100182031	CHICAGO	IL		12/12/2024	6.624	889,337		1,200,000
100182032	LAKELAND	FL		12/12/2024	6.125	220,660		310,000
100182033	LAS VEGAS	NV		12/12/2024	6.625	742,646		1,100,000
100182034	LAKE ARROWHEAD	CA		12/12/2024	5.875	293,115		515,000
100182035	AUSTIN	TX		12/12/2024	6.125	444,430		659,000
100182036	OCEANSIDE	CA		12/12/2024	6.624	613,733		884,000
100182037	FOREST	VA		12/12/2024	7.000	246,639		329,000
100182038	SPARKS	NV		12/12/2024	5.625	421,694		590,000
100182039	MANALAPAN	NJ		12/12/2024	6.124	288,110		445,000
100182040	CINCINNATI	OH		12/12/2024	6.500	278,942		384,000
100182041	ROYAL OAK	MI		12/12/2024	6.624	256,170		350,000
100182042	GEORGETOWN	TX		12/12/2024	6.124	260,844		380,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182043	CEDAR PARK	TX		12/12/2024	6.490	348,906		505,000
100182044	FREEHOLD	NJ		12/12/2024	6.500	217,025		325,000
100182045	GEORGETOWN	TX		12/12/2024	6.375	312,920		435,000
100182046	RIALTO	CA		12/12/2024	7.125	451,921		710,000
100182047	KYLE	TX		12/12/2024	6.124	206,027		325,000
100182048	TULARE	CA		12/12/2024	6.124	295,515		410,000
100182049	CHICAGO	IL		12/12/2024	6.125	545,849		750,000
100182050	FERNANDINA BEACH	FL		12/12/2024	6.125	310,633		430,000
100182051	MCKINNEY	TX		12/12/2024	6.624	285,924		390,000
100182052	MINNEOLA	FL		12/12/2024	6.624	387,493		555,000
100182053	WALLA WALLA	WA		12/12/2024	6.624	354,381		479,000
100182054	FERNANDINA BEACH	FL		12/12/2024	6.625	315,049		427,000
100182055	FORNEY	TX		12/12/2024	5.990	236,181		340,000
100182056	OCALA	FL		12/12/2024	6.875	225,808		307,000
100182057	GLENDALE	AZ		12/12/2024	6.625	314,491		440,000
100182058	MARINA	CA		12/12/2024	6.125	642,594		985,000
100182059	WACO	TX		12/12/2024	6.625	335,873		453,000
100182060	PHOENIX	AZ		12/12/2024	5.625	251,473		377,000
100182061	SPOTSYLVANIA	VA		12/12/2024	6.490	311,962		425,000
100182062	LOS ANGELES	CA		12/12/2024	7.125	769,771		1,200,000
100182063	SAN BERNARDINO	CA		12/12/2024	6.500	386,055		560,000
100182064	AUSTIN	TX		12/12/2024	6.250	254,372		367,500
100182065	WHITELAND	IN		12/12/2024	6.624	224,806		300,000
100182066	MCKINLEYVILLE	CA		12/12/2024	6.125	383,861		551,000
100182067	AUSTIN	TX		12/12/2024	6.375	215,246		336,000
100182068	NASHVILLE	TN		12/12/2024	6.124	484,288		740,000
100182069	FRISCO	TX		12/12/2024	6.125	521,182		715,000
100182070	CAMBRIDGE	MA		12/12/2024	6.375	472,083		650,000
100182071	MASHPEE	MA		12/12/2024	5.990	387,066		590,000
100182072	CLE ELUM	WA		12/12/2024	5.490	316,323		450,000
100182073	SAN DIEGO	CA		12/12/2024	6.000	889,198		1,350,000
100182074	AMERICAN FORK	UT		12/12/2024	6.490	386,599		560,000
100182075	AVONDALE	AZ		12/12/2024	6.375	303,138		420,000
100182076	LAS VEGAS	NV		12/12/2024	6.124	349,622		510,000
100182077	CHANDLER	AZ		12/12/2024	5.990	316,598		429,000
100182078	CHATTANOOGA	TN		12/12/2024	6.125	232,310		330,000
100182079	FRAMINGHAM	MA		12/12/2024	6.124	727,693		1,000,000
100182080	AURORA	IL		12/12/2024	6.625	300,708		416,000
100182081	RIVERDALE	UT		12/12/2024	6.125	270,200		371,000
100182082	WESTFIELD	IN		12/12/2024	6.000	242,079		340,000
100182083	PRINCETON JUNCTION	NJ		12/12/2024	6.500	408,525		864,000
100182084	INDIAN TRAIL	NC		12/12/2024	5.875	271,137		420,000
100182085	LITTLE RIVER	SC		12/12/2024	6.125	196,873		286,000
100182086	LONG BRANCH	NJ		12/12/2024	6.490	473,631		640,000
100182087	MARYSVILLE	WA		12/12/2024	6.375	588,952		813,000
100182088	FOLEY	AL		12/12/2024	5.625	210,772		303,000
100182089	ABILENE	TX		12/12/2024	6.875	228,937		325,000
100182090	SAN ANTONIO	TX		12/12/2024	6.125	306,820		450,000
100182091	APEX	NC		12/12/2024	5.990	289,420		405,000
100182092	CHATTANOOGA	TN		12/12/2024	6.500	221,657		370,000
100182093	COOS BAY	OR		12/12/2024	6.375	225,222		325,000
100182094	APEX	NC		12/12/2024	6.125	294,986		432,000
100182095	NORTH LAS VEGAS	NV		12/12/2024	6.125	275,822		398,000
100182096	SUMMERVILLE	SC		12/12/2024	6.000	272,261		420,000
100182097	WINDER	GA		12/12/2024	5.875	253,133		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182098	PRINCETON	TX		12/12/2024	6.624	271,069		399,000
100182099	HUMBLE	TX		12/12/2024	5.990	244,866		370,000
100182100	FOLSOM	CA		12/12/2024	6.625	496,471		735,000
100182101	MIAMI	FL		12/12/2024	6.625	280,528		624,000
100182102	VAIL	AZ		12/12/2024	5.375	266,434		380,000
100182103	REDONDO BEACH	CA		12/12/2024	6.500	689,115		935,000
100182104	PHILADELPHIA	PA		12/12/2024	6.500	233,125		360,000
100182105	LEANDER	TX		12/12/2024	7.000	236,362		334,000
100182106	WEST PARK	FL		12/12/2024	5.990	254,278		425,000
100182107	ALPHARETTA	GA		12/12/2024	6.625	386,106		525,000
100182108	MASHPEE	MA		12/12/2024	6.624	724,651		985,000
100182109	WHITE HOUSE	TN		12/12/2024	6.125	356,690		490,000
100182110	HARDEEVILLE	SC		12/12/2024	6.990	423,929		593,000
100182111	HENDERSONVILLE	NC		12/12/2024	6.624	363,668		485,000
100182112	LONG KEY	FL		12/12/2024	6.875	730,601		1,200,000
100182113	BOONE	NC		12/12/2024	7.125	719,537		905,000
100182114	DALLAS	NC		12/12/2024	5.500	250,913		346,000
100182115	WESTON	FL		12/12/2024	6.500	414,118		548,000
100182116	CHARLOTTE	NC		12/12/2024	6.500	265,072		424,000
100182117	CASA GRANDE	AZ		12/12/2024	6.500	253,079		315,000
100182118	PALM COAST	FL		12/12/2024	6.490	375,357		580,000
100182119	WINTER GARDEN	FL		12/12/2024	5.990	300,599		483,000
100182120	CRAWFORDVILLE	FL		12/12/2024	6.250	242,978		320,000
100182121	JACKSONVILLE	FL		12/12/2024	5.750	210,225		278,000
100182122	CLEARWATER	FL		12/12/2024	6.375	448,408		620,000
100182123	ALPHARETTA	GA		12/12/2024	6.125	364,258		500,000
100182124	JACKSONVILLE	FL		12/12/2024	6.250	217,978		305,000
100182125	DELTONA	FL		12/12/2024	6.375	269,236		341,000
100182126	OCEAN ISLE BEACH	NC		12/12/2024	6.250	204,390		266,000
100182127	MONCKS CORNER	SC		12/12/2024	5.750	190,810		302,000
100182128	LAKEWOOD RANCH	FL		12/12/2024	5.875	255,853		350,000
100182129	GOOSE CREEK	SC		12/12/2024	6.125	279,309		390,000
100182130	OCALA	FL		12/12/2024	6.375	208,274		282,000
100182131	SAINT AUGUSTINE	FL		12/12/2024	6.990	542,209		714,000
100182132	OAK ISLAND	NC		12/12/2024	6.875	507,798		859,000
100182133	INDIAN TRAIL	NC		12/12/2024	7.125	385,611		505,000
100182134	JACKSONVILLE	NC		12/12/2024	6.500	244,780		348,000
100182135	GAINESVILLE	FL		12/12/2024	6.990	311,352		393,000
100182136	MYRTLE BEACH	SC		12/12/2024	6.625	303,240		417,000
100182137	APOLLO BEACH	FL		12/12/2024	7.000	729,566		1,030,000
100182138	NORTH MYRTLE BEACH	SC		12/12/2024	7.000	656,083		870,000
100182139	SAVANNAH	GA		12/12/2024	7.000	305,051		400,000
100182140	ATLANTA	GA		12/12/2024	6.625	275,050		375,000
100182141	GRANT VALKARIA	FL		12/12/2024	6.750	307,317		478,000
100182142	JOHNSON CITY	TN		12/12/2024	7.125	366,215		480,000
100182143	SOUTHPORT	NC		12/12/2024	6.990	252,239		331,000
100182144	THE VILLAGES	FL		12/12/2024	6.875	269,544		354,000
100182145	SARASOTA	FL		12/12/2024	6.625	365,175		472,000
100182146	WINTER HAVEN	FL		12/12/2024	6.990	290,407		382,000
100182147	CHARLOTTE	NC		12/12/2024	7.500	330,874		431,000
100182148	SAINT AUGUSTINE	FL		12/12/2024	7.125	460,813		645,000
100182149	CHARLOTTE	NC		12/12/2024	8.125	275,099		360,000
100182150	CHARLOTTE	NC		12/12/2024	7.500	325,063		451,000
100182151	LA GRANGE HIGHLANDS	IL		12/12/2024	7.490	309,280		400,000
100182152	WESLEY CHAPEL	FL		12/12/2024	7.500	318,977		450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182153	LEXINGTON	SC		12/12/2024	8.125	258,048		333,000
100182154	BRANDON	FL		12/12/2024	7.375	245,902		320,000
100182155	PALM BAY	FL		12/12/2024	7.375	263,528		330,000
100182156	CAPE CORAL	FL		12/12/2024	7.375	248,555		305,000
100182157	BOLIVIA	NC		12/12/2024	5.500	188,494		260,000
100182158	ASBURY PARK	NJ		12/12/2024	8.125	383,427		465,000
100182159	KEYSTONE	CO		12/12/2024	7.375	357,405		395,000
100182160	WEST PALM BEACH	FL		12/12/2024	7.125	648,536		750,000
100182161	NEW BERN	NC		12/12/2024	7.000	337,019		375,000
100182162	SURPRISE	AZ		12/12/2024	7.625	281,727		364,000
100182163	LA VETA	CO		12/12/2024	6.624	474,448		540,000
100182164	ROANOKE	VA		12/12/2024	7.500	239,853		262,000
100182165	SAN MARCOS	TX		12/12/2024	7.000	226,605		252,500
100182166	MOUNT NEBO	WV		12/12/2024	7.375	229,958		251,000
100182167	SEVIERVILLE	TN		12/12/2024	6.875	286,819		425,000
100182168	OCALA	FL		12/12/2024	5.750	287,298		360,000
100182169	PORT ST LUCIE	FL		12/12/2024	5.250	344,951		430,000
100182170	LA BELLE	FL		12/12/2024	5.500	238,345		305,000
100182171	SAINT AUGUSTINE	FL		12/12/2024	6.124	240,644		290,000
100182172	PERRY	GA		12/12/2024	7.500	247,345		282,500
100182173	BALTIMORE	MD		12/12/2024	6.499	193,185		238,000
100182174	DOVER	VT		12/12/2024	7.125	275,758		309,000
100182175	MYRTLE BEACH	SC		12/12/2024	7.500	366,514		400,000
100182176	PARRISH	FL		12/12/2024	7.500	615,940		700,000
100182177	TROUTMAN	NC		12/12/2024	7.125	409,894		470,000
100182178	GRAND JUNCTION	CO		12/12/2024	7.125	339,783		390,000
100182179	FRISCO	NC		12/12/2024	7.500	687,006		785,000
100182180	SAN ANTONIO	TX		12/12/2024	6.625	248,015		278,000
100182181	NAVASSA	NC		12/12/2024	7.125	284,665		320,000
100182182	SAN ANTONIO	FL		12/12/2024	7.125	274,353		308,000
100182183	ODESSA	FL		12/12/2024	7.375	519,709		578,000
100182184	LUMBERTON	NC		12/12/2024	7.375	275,055		300,000
100182185	FLETCHER	NC		12/12/2024	7.375	252,277		276,000
100182186	SHERMAN	TX		12/12/2024	6.990	239,823		290,000
100182187	RENO	NV		12/12/2024	7.125	444,119		530,000
100182188	PORT SAINT JOE	FL		12/12/2024	7.625	400,043		455,000
100182189	LAS VEGAS	NV		12/12/2024	5.750	314,059		375,000
100182190	SCOTT TOWNSHIP	PA		12/12/2024	6.624	709,284		800,000
100182191	CHRISTOVAL	TX		12/12/2024	8.125	291,993		315,000
100182192	PORT SAINT JOE	FL		12/12/2024	6.625	707,684		850,000
100182193	RENO	NV		12/12/2024	7.000	299,260		330,000
100182194	CASTLE HILLS	TX		12/12/2024	7.490	591,400		650,000
100182195	FERRUM	VA		12/12/2024	8.125	324,090		400,000
100182196	CYPRESS	TX		12/12/2024	7.125	317,127		350,000
100182197	ORANGE BEACH	AL		12/12/2024	6.750	294,797		330,000
100182198	GARFIELD	AR		12/12/2024	7.125	266,241		329,000
100182199	RENO	NV		12/12/2024	8.000	453,140		495,000
100182200	SAINT CLOUD	FL		12/12/2024	6.625	441,944		500,000
100182201	DACULA	GA		12/12/2024	6.250	430,731		497,000
100182202	KISSIMMEE	FL		12/12/2024	6.625	703,321		810,100
100182203	MUNDS PARK	AZ		12/12/2024	6.124	390,668		462,000
100182204	PHILADELPHIA	PA		12/12/2024	7.125	610,092		676,000
100182205	SENECAVILLE	OH		12/12/2024	7.500	603,664		662,000
100182206	SEASIDE HEIGHTS	NJ		12/12/2024	7.625	344,674		375,000
100182207	NEW AUBURN	WI		12/12/2024	7.125	312,019		350,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182209	FRAMINGHAM	MA		12/12/2024	7.000	542,332		605,000
100182210	LONG POND	PA		12/12/2024	7.625	338,381		380,000
100182211	MURRELLS INLET	SC		12/12/2024	7.125	375,439		428,000
100182212	ELKTON	KY		12/12/2024	7.125	259,496		285,000
100182213	FATE	TX		12/12/2024	6.490	314,782		367,000
100182214	CAPE CORAL	FL		12/12/2024	7.500	394,807		455,000
100182215	COVINGTON	VA		12/12/2024	5.990	161,265		205,000
100182216	PUYALLUP	WA		12/12/2024	7.500	430,341		500,000
100182217	MADISON HEIGHTS	VA		12/12/2024	6.875	244,009		270,000
100182218	CLARKSVILLE	TN		12/12/2024	6.125	223,662		260,000
100182219	BLUE RIDGE	GA		12/12/2024	7.500	268,196		310,000
100182220	MANY	LA		12/12/2024	7.625	304,201		360,000
100182221	SPRING LAKE	MI		12/12/2024	7.500	290,039		334,000
100182222	MIAMI	FL		12/12/2024	7.375	538,034		625,000
100182223	NOVI	MI		12/12/2024	7.500	269,071		322,000
100182224	MCGAHEYSVILLE	VA		12/12/2024	6.625	261,739		320,000
100182225	NEWBERRY	FL		12/12/2024	5.990	251,279		320,000
100182226	HENDERSON	NV		12/12/2024	7.125	733,107		875,000
100182227	MADISON	AL		12/12/2024	4.750	183,462		290,000
100182228	MADISON	AL		12/12/2024	4.750	183,462		300,000
100182229	OCEAN CITY	MD		12/12/2024	7.500	304,095		425,000
100182230	NOKOMIS	FL		12/12/2024	5.875	571,175		720,000
100182231	LEBANON	TN		12/12/2024	5.500	253,836		360,000
100182232	MADISON	AL		12/12/2024	5.750	178,588		251,400
100182233	DENTON	TX		12/12/2024	5.500	267,236		394,000
100182234	CARTERSVILLE	GA		12/12/2024	5.500	261,890		397,000
100182235	SANFORD	NC		12/12/2024	5.750	232,691		324,000
100182236	NAPLES	FL		12/12/2024	6.875	600,481		725,000
100182237	SANFORD	NC		12/12/2024	5.750	223,561		321,000
100182238	DENTON	TX		12/12/2024	5.750	229,064		320,000
100182239	FORT WORTH	TX		12/12/2024	4.990	229,054		336,000
100182240	TAMPA	FL		12/12/2024	5.625	198,970		300,000
100182241	GEORGETOWN	TX		12/12/2024	4.750	218,611		375,000
100182242	KYLE	TX		12/12/2024	4.875	191,334		335,000
100182243	LITTLETON	CO		12/12/2024	4.875	342,929		625,000
100182244	DAPHNE	AL		12/12/2024	4.990	224,494		332,000
100182245	ADAIRSVILLE	GA		12/12/2024	4.990	188,812		275,000
100182246	HENDERSON	NV		12/12/2024	4.500	419,811		674,000
100182247	GRAHAM	NC		12/12/2024	5.250	230,082		335,000
100182248	DAHLONEGA	GA		12/12/2024	4.875	453,422		700,000
100182249	DELAWARE	OH		12/12/2024	5.250	306,683		442,000
100182250	FRESNO	CA		12/12/2024	4.875	282,563		470,000
100182251	PFLUGERVILLE	TX		12/12/2024	5.250	233,561		345,000
100182252	BURLINGTON	NC		12/12/2024	5.375	188,534		305,000
100182253	FORT WORTH	TX		12/12/2024	5.250	233,461		363,000
100182254	SACRAMENTO	CA		12/12/2024	5.499	388,118		618,000
100182255	WASHINGTON	UT		12/12/2024	5.500	281,605		400,000
100182256	MONROE	NC		12/12/2024	5.500	290,010		427,000
100182257	HEPHZIBAH	GA		12/12/2024	5.500	167,905		229,000
100182258	RENO	NV		12/12/2024	5.500	336,003		480,000
100182259	BUFORD	GA		12/12/2024	5.500	287,151		412,000
100182260	PROVIDENCE VILLAGE	TX		12/12/2024	5.500	203,797		290,000
100182261	CHARLOTTE	NC		12/12/2024	5.500	232,242		329,000
100182262	DAHLONEGA	GA		12/12/2024	5.500	242,118		345,000
100182263	FORT WORTH	TX		12/12/2024	5.500	257,371		370,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182264	OCALA	FL		12/12/2024	5.500	201,451		285,500
100182265	PORTLAND	OR		12/12/2024	5.625	305,639		455,000
100182266	CHICKASHA	OK		12/12/2024	5.625	146,409		207,000
100182267	CLARKSVILLE	TN		12/12/2024	5.624	419,541		596,000
100182268	DALLAS	GA		12/12/2024	5.500	283,740		434,000
100182269	POCATELLO	ID		12/12/2024	5.625	172,107		270,000
100182270	SAINT AUGUSTINE	FL		12/12/2024	5.875	206,439		287,000
100182271	RALEIGH	NC		12/12/2024	5.625	190,223		305,000
100182272	FORT SCOTT	KS		12/12/2024	5.990	231,135		350,000
100182273	ANGIER	NC		12/12/2024	5.750	217,271		306,000
100182274	KERNERSVILLE	NC		12/12/2024	5.750	203,054		307,000
100182275	CLINTON	MD		12/12/2024	5.750	340,884		480,000
100182276	CRYSTAL BEACH	TX		12/12/2024	5.750	235,087		340,000
100182277	RALEIGH	NC		12/12/2024	5.750	61,842		305,800
100182278	ROSHARON	TX		12/12/2024	5.990	194,156		287,000
100182279	STEPHENS CITY	VA		12/12/2024	5.750	243,562		343,000
100182280	FORT WORTH	TX		12/12/2024	5.750	269,738		380,000
100182281	BRANDYWINE	MD		12/12/2024	5.750	325,501		460,500
100182282	DAHLONEGA	GA		12/12/2024	5.750	268,291		380,000
100182283	KERNERSVILLE	NC		12/12/2024	5.750	171,018		255,000
100182284	FORT WORTH	TX		12/12/2024	5.750	230,146		358,000
100182285	SHERRILLS FORD	NC		12/12/2024	5.750	228,421		362,000
100182286	KISSIMMEE	FL		12/12/2024	5.750	186,153		298,000
100182287	STEPHENS CITY	VA		12/12/2024	5.750	268,273		435,000
100182288	HOCKLEY	TX		12/12/2024	5.750	197,298		295,000
100182289	BUFORD	GA		12/12/2024	5.750	273,464		408,000
100182290	STATESVILLE	NC		12/12/2024	5.750	234,644		355,000
100182291	MCKINNEY	TX		12/12/2024	5.750	266,126		410,000
100182292	ROCKPORT	TX		12/12/2024	4.990	256,817		375,000
100182293	SAINT JOHNS	FL		12/12/2024	5.500	443,927		695,000
100182294	SAINT JOHNS	FL		12/12/2024	5.500	279,418		475,000
100182295	HUTTO	TX		12/12/2024	5.875	307,353		446,000
100182296	NEWMAN LAKE	WA		12/12/2024	5.500	236,858		710,000
100182297	CALABASH	NC		12/12/2024	5.750	316,670		458,000
100182298	WASHINGTON	UT		12/12/2024	5.750	383,235		650,000
100182299	NAPLES	FL		12/12/2024	6.125	293,011		584,000
100182300	ELK GROVE	CA		12/12/2024	5.990	273,159		606,000
100182301	ONTARIO	CA		12/12/2024	4.625	398,221		895,000
100182302	YUCCA VALLEY	CA		12/12/2024	6.125	221,087		500,000
100182303	MANSFIELD	TX		12/12/2024	5.490	147,897		465,000
100182304	LANCASTER	CA		12/12/2024	5.500	285,363		532,000
100182305	RICHMOND	VA		12/12/2024	6.125	163,319		284,000
100182306	OREGON	IL		12/12/2024	6.124	226,274		480,000
100182307	LOS ANGELES	CA		12/12/2024	5.990	536,785		1,100,000
100182308	MANTECA	CA		12/12/2024	6.500	366,662		645,000
100182309	LA QUINTA	CA		12/12/2024	5.990	597,765		1,168,000
100182310	LAS VEGAS	NV		12/12/2024	6.624	217,295		435,000
100182311	RALEIGH	NC		12/12/2024	6.624	262,705		455,000
100182312	SAINT ANTHONY	MN		12/12/2024	6.624	258,263		470,000
100182313	FALLS CHURCH	VA		12/12/2024	6.490	497,911		1,330,000
100182314	LEXINGTON	SC		12/12/2024	6.624	185,801		355,000
100182315	BERKELEY	CA		12/12/2024	6.624	545,093		1,132,000
100182316	GLENDALE	AZ		12/12/2024	7.000	230,147		469,000
100182317	AURORA	IL		12/12/2024	6.750	184,873		320,000
100182318	WESTAMPTON	NJ		12/12/2024	6.750	244,920		409,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182319	SOMERSET	NJ		12/12/2024	6.875	292,776		550,000
100182320	HOUSTON	TX		12/12/2024	6.875	199,627		272,500
100182321	FORT WORTH	TX		12/12/2024	7.250	209,459		295,000
100182322	NEWBERRY	FL		12/12/2024	5.500	168,985		380,000
100182323	PORT SAINT LUCIE	FL		12/12/2024	4.990	174,763		436,000
100182324	LAKEWOOD RANCH	FL		12/12/2024	5.875	218,992		440,000
100182325	HAVRE DE GRACE	MD		12/12/2024	5.750	212,720		400,000
100182326	EDISON	NJ		12/12/2024	7.000	196,092		370,000
100182327	SPRINGFIELD	MO		12/12/2024	7.500	229,717		300,000
100182328	TERREBONNE	OR		12/12/2024	6.125	240,338		735,000
100182329	LONGBOAT KEY	FL		12/12/2024	6.124	548,955		950,000
100182330	GOLDSBORO	NC		12/12/2024	4.750	164,604		356,200
100182331	CAMBRIA HEIGHTS	NY		12/12/2024	6.875	521,131		770,000
100182332	CAMANO ISLAND	WA		12/12/2024	6.125	559,493		998,000
100182333	CAPITOLA	CA		12/12/2024	6.125	784,577		1,600,000
100182334	AVENTURA	FL		12/12/2024	7.250	231,412		715,000
100182335	EAGLES MERE	PA		12/12/2024	6.624	298,596		510,000
100182336	CANNON BEACH	OR		12/12/2024	6.124	785,987		1,900,000
100182337	OAK VIEW	CA		12/12/2024	7.499	502,983		700,000
100182338	SEATTLE	WA		12/12/2024	7.500	473,702		600,000
100182339	CLERMONT	FL		12/12/2024	7.125	585,805		730,000
100182340	SAVANNAH	GA		12/12/2024	7.990	328,171		402,000
100182341	AUSTIN	TX		12/12/2024	7.625	526,797		650,000
100182342	HOUSTON	TX		12/12/2024	7.375	634,335		790,000
100182343	SAINT LOUIS	MO		12/12/2024	7.625	264,643		330,000
100182344	CLARKSVILLE	TN		12/12/2024	7.500	546,448		680,000
100182345	DEL VALLE	TX		12/12/2024	6.625	266,642		362,000
100182346	KNOXVILLE	TN		12/12/2024	6.490	590,516		783,000
100182347	FRISCO	TX		12/12/2024	6.624	417,677		567,000
100182348	KATY	TX		12/12/2024	7.125	280,330		360,000
100182349	SHERRILLS FORD	NC		12/12/2024	5.750	252,633		345,000
100182350	WHITEHALL	PA		12/12/2024	7.375	232,436		290,000
100182351	MELISSA	TX		12/12/2024	6.624	326,467		418,000
100182352	MAPLEWOOD	MN		12/12/2024	7.500	238,447		293,000
100182353	BRISTOL	TN		12/12/2024	7.875	285,441		377,000
100182354	NARRAGANSETT	RI		12/12/2024	6.990	676,550		840,000
100182355	WAKE FOREST	NC		12/12/2024	6.990	241,191		307,000
100182356	ROSEVILLE	CA		12/12/2024	6.625	447,412		590,000
100182357	JACKSONVILLE BEACH	FL		12/12/2024	7.125	432,555		535,000
100182358	KEY COLONY BCH	FL		12/12/2024	7.375	611,553		750,000
100182359	WAXAHACHIE	TX		12/12/2024	7.375	290,044		360,000
100182360	JONESBOROUGH	TN		12/12/2024	5.750	180,090		242,000
100182361	SPRING	TX		12/12/2024	6.500	231,350		293,000
100182362	MAGNOLIA	TX		12/12/2024	7.500	264,443		329,000
100182363	SEVIERVILLE	TN		12/12/2024	6.624	479,438		603,000
100182364	PORT SAINT LUCIE	FL		12/12/2024	6.625	342,263		438,000
100182365	STOCKTON	CA		12/12/2024	6.750	348,210		435,000
100182366	CHATTANOOGA	TN		12/12/2024	6.625	274,018		360,000
100182367	EDGEWATER	FL		12/12/2024	6.875	235,874		293,000
100182368	WAVERLY	TN		12/12/2024	7.000	437,489		575,000
100182369	MIAMI	FL		12/12/2024	6.875	583,951		725,000
100182370	MIAMI	FL		12/12/2024	6.875	413,111		525,000
100182371	MIAMI	FL		12/12/2024	6.875	381,659		535,000
100182372	DULUTH	GA		12/12/2024	6.990	322,996		404,000
100182373	CHARLOTTE	NC		12/12/2024	7.499	248,050		302,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182374	PLEASANT HILL	CA		12/12/2024	7.375	614,473		750,000
100182375	ORMOND BEACH	FL		12/12/2024	7.000	267,834		340,000
100182376	FRESNO	CA		12/12/2024	7.375	368,725		450,000
100182377	DAWSONVILLE	GA		12/12/2024	7.500	340,201		414,000
100182378	WILLIAMS	AZ		12/12/2024	7.500	365,664		460,000
100182379	DAVENPORT	FL		12/12/2024	6.624	244,539		320,000
100182380	GILFORD	NH		12/12/2024	8.000	431,572		520,000
100182381	ZEELAND	MI		12/12/2024	7.500	313,246		401,000
100182382	PANAMA CITY	FL		12/12/2024	7.625	609,119		745,000
100182383	DAVIS	CA		12/12/2024	7.500	503,785		660,000
100182384	CLIVE	IA		12/12/2024	8.125	466,682		600,000
100182385	SAN ANTONIO	TX		12/12/2024	7.500	273,876		360,000
100182386	MIDLAND	TX		12/12/2024	7.990	253,980		305,000
100182387	PENSACOLA	FL		12/12/2024	7.875	252,484		310,000
100182388	PLANT CITY	FL		12/12/2024	7.125	235,636		290,000
100182389	JUSTICE	IL		12/12/2024	7.750	322,462		430,000
100182390	MANSFIELD	TX		12/12/2024	7.375	254,351		336,000
100182391	TROUTMAN	NC		12/12/2024	7.500	257,195		325,500
100182392	SCHAUMBURG	IL		12/12/2024	7.125	283,809		349,000
100182393	BLUE RIDGE	GA		12/12/2024	7.375	287,385		355,000
100182394	HOUSTON	TX		12/12/2024	6.124	355,063		500,000
100182395	GRAND BLANC	MI		12/12/2024	7.500	279,815		345,000
100182396	SEFFNER	FL		12/12/2024	7.500	296,613		360,000
100182397	GEORGETOWN	TX		12/12/2024	6.124	273,367		375,000
100182398	NEW ORLEANS	LA		12/12/2024	6.625	349,856		449,000
100182399	JOSHUA TREE	CA		12/12/2024	6.624	498,819		670,000
100182400	BRAZORIA	TX		12/12/2024	7.375	265,625		328,000
100182401	SPRINGFIELD	TN		12/12/2024	7.375	234,886		300,000
100182402	POCONO LAKE	PA		12/12/2024	7.625	254,805		312,000
100182403	WOONSOCKET	RI		12/12/2024	7.250	395,025		538,000
100182404	TOMS RIVER	NJ		12/12/2024	6.875	232,750		310,000
100182405	LOS ANGELES	CA		12/12/2024	6.624	967,542		1,300,000
100182406	DUNEDIN	FL		12/12/2024	7.375	540,864		710,000
100182407	JACKSON	NJ		12/12/2024	7.500	413,526		550,000
100182408	BRADENTON	FL		12/12/2024	6.625	759,700		1,050,000
100182409	HEBER CITY	UT		12/12/2024	6.624	346,309		500,000
100182410	PHOENIX	AZ		12/12/2024	5.999	408,528		560,000
100182411	AVE MARIA	FL		12/12/2024	6.000	297,225		420,000
100182412	ESCONDIDO	CA		12/12/2024	6.624	647,672		870,000
100182413	ESCONDIDO	CA		12/12/2024	6.624	636,298		855,000
100182414	ARLINGTON	TX		12/12/2024	6.625	245,715		330,000
100182415	GOLDEN	CO		12/12/2024	6.124	645,393		900,000
100182416	LAKEWOOD RANCH	FL		12/12/2024	6.625	535,877		730,000
100182417	SANTA ROSA	CA		12/12/2024	6.990	480,311		635,000
100182418	JACKSONVILLE	FL		12/12/2024	6.875	311,665		414,000
100182419	TEMPE	AZ		12/12/2024	6.624	206,195		285,000
100182420	DAWSONVILLE	GA		12/12/2024	6.625	297,844		415,000
100182421	ROUND ROCK	TX		12/12/2024	6.124	202,242		325,000
100182422	FORT LAUDERDALE	FL		12/12/2024	6.750	722,308		976,000
100182423	HYATTSVILLE	MD		12/12/2024	6.875	373,074		533,000
100182424	WEST JORDAN	UT		12/12/2024	6.499	342,915		470,000
100182425	UPLAND	CA		12/12/2024	7.125	676,472		915,000
100182426	LYNNWOOD	WA		12/12/2024	6.499	615,246		1,000,000
100182427	MURRIETA	CA		12/12/2024	7.500	505,695		659,500
100182428	ATLANTA	GA		12/12/2024	7.125	414,008		555,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100182429	CHICAGO	IL		12/12/2024	6.624	284,363		382,500
100182430	CHAMPLIN	MN		12/12/2024	7.625	271,968		396,000
100182431	LYNNWOOD	WA		12/12/2024	6.499	755,941		1,100,000
100182432	JERSEY CITY	NJ		12/12/2024	6.625	764,519		1,100,000
100182433	DAVIDSON	NC		12/12/2024	6.000	334,359		474,000
100182434	HILO	HI		12/12/2024	6.124	937,518		1,275,000
100182435	ALPHARETTA	GA		12/12/2024	6.125	314,697		428,000
100182436	FORT WORTH	TX		12/12/2024	6.375	204,720		300,000
100182437	MORRISTOWN	NJ		12/12/2024	6.490	672,920		907,000
100182438	KING OF PRUSSIA	PA		12/12/2024	6.875	516,174		682,000
100182439	VISALIA	CA		12/12/2024	5.990	397,350		553,000
100182440	TALLAHASSEE	FL		12/12/2024	7.125	282,704		375,000
100182441	OLYMPIA	WA		12/12/2024	6.125	334,638		470,000
100182442	NAPERVILLE	IL		12/12/2024	6.625	235,321		318,000
100182443	EAST HAVEN	CT		12/12/2024	6.125	253,863		346,000
100182444	FORKED RIVER	NJ		12/12/2024	6.875	237,896		335,000
100182445	ANNA	TX		12/12/2024	6.125	350,751		490,000
100182446	DULUTH	GA		12/12/2024	5.999	635,720		870,000
100182447	ORLANDO	FL		12/12/2024	6.500	252,093		337,000
100182448	NEWARK	NJ		12/12/2024	6.624	408,867		557,000
100182449	ASHEVILLE	NC		12/12/2024	6.625	408,227		625,000
100182450	PISCATAWAY	NJ		12/12/2024	7.250	336,346		462,000
100182451	OAKLAND	CA		12/12/2024	6.624	958,318		1,413,000
100182452	LANCASTER	OH		12/12/2024	7.000	235,816		325,000
100182453	WOODLAKE	CA		12/12/2024	6.624	356,940		475,000
100182454	SALT LAKE CITY	UT		12/12/2024	6.875	592,238		790,000
100182455	ST PETERSBURG	FL		12/12/2024	7.500	339,843		475,000
100182456	GRASONVILLE	MD		12/12/2024	6.875	348,097		475,000
100182457	BOSTON	MA		12/12/2024	7.000	1,139,788		1,500,000
100182458	GARFIELD	NJ		12/12/2024	6.875	568,313		770,000
100182459	SAN DIEGO	CA		12/12/2024	6.875	1,049,672		1,395,000
100182460	WEST POINT	GA		12/12/2024	7.125	358,586		548,000
100182461	WAYNE	PA		12/12/2024	6.875	348,009		460,000
100182462	MARIETTA	GA		12/12/2024	6.625	226,769		325,000
100182463	ST. AUGUSTINE	FL		12/12/2024	6.125	269,443		370,000
100182464	HOLLAND	MI		12/12/2024	7.100	262,514		345,000
100182465	WESLEY CHAPEL	FL		12/12/2024	7.500	277,580		360,000
100182466	GREENVILLE	SC		12/12/2024	6.624	166,384		260,000
100182467	BETHLEHEM	PA		12/12/2024	6.624	244,644		329,000
100182468	DURHAM	NC		12/12/2024	6.499	280,756		380,000
100182469	CHARLOTTE	NC		12/12/2024	6.625	232,584		315,000
100182470	KIRKLAND	WA		12/12/2024	6.490	788,704		1,110,000
100182471	JACKSONVILLE	FL		12/12/2024	6.375	409,596		589,500
100182472	WOODBURY	NJ		12/12/2024	6.500	242,576		325,000
100182473	BAKERSFIELD	CA		12/12/2024	6.500	391,742		529,000
100182474	DULUTH	GA		12/12/2024	6.624	257,366		345,000
100182475	INDIANAPOLIS	IN		12/12/2024	6.625	240,749		320,000
100182476	MATAWAN	NJ		12/12/2024	7.500	506,758		665,000
100182477	REVERE	MA		12/12/2024	6.625	521,313		717,000
100182478	DALLAS	TX		12/12/2024	6.625	547,527		742,000
100182479	AURORA	CO		12/12/2024	6.875	557,572		735,000
100182480	DALLAS	TX		12/12/2024	6.500	690,212		960,000
100182481	REDONDO BEACH	CA		12/12/2024	6.625	566,232		755,000
100182482	PRESCOTT	AZ		12/12/2024	7.125	446,710		586,000
100182483	OCALA	FL		12/12/2024	5.990	209,159		290,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182484	DURHAM	NC		12/12/2024	6.124	276,853		395,400
100182485	OCALA	FL		12/12/2024	5.990	245,436		340,000
100182486	ALEDO	TX		12/12/2024	6.375	295,608		410,000
100182487	OOLTEWAH	TN		12/12/2024	6.624	400,608		555,000
100182488	KATY	TX		12/12/2024	6.624	248,745		330,000
100182489	EDINA	MN		12/12/2024	7.250	498,102		650,000
100182490	SAN MARCOS	CA		12/12/2024	6.624	416,213		560,000
100182491	BLUE RIDGE	GA		12/12/2024	6.125	480,674		663,000
100182492	APISON	TN		12/12/2024	6.624	391,840		530,000
100182493	MELISSA	TX		12/12/2024	6.500	350,700		494,000
100182494	CEDAR CITY	UT		12/12/2024	7.000	232,556		315,000
100182495	SAVANNAH	GA		12/12/2024	5.875	233,907		330,000
100182496	DAHLONEGA	GA		12/12/2024	6.500	645,544		887,000
100182497	VISALIA	CA		12/12/2024	7.375	315,556		427,000
100182498	EUREKA	CA		12/12/2024	7.125	258,747		366,000
100182499	RALEIGH	NC		12/12/2024	6.625	245,985		357,000
100182500	EVERETT	WA		12/12/2024	6.250	398,282		565,000
100182501	BOUNTIFUL	UT		12/12/2024	6.124	749,081		1,150,000
100182502	NORTH LAS VEGAS	NV		12/12/2024	6.490	269,634		360,000
100182503	GRAND JUNCTION	CO		12/12/2024	6.490	429,345		580,000
100182504	HOUSTON	TX		12/12/2024	6.375	249,865		340,000
100182505	GILBERT	AZ		12/12/2024	6.490	362,161		489,000
100182506	OLATHE	KS		12/12/2024	6.375	258,830		347,000
100182507	SEVERN	MD		12/12/2024	6.500	392,007		540,000
100182508	MCKINNEY	TX		12/12/2024	6.490	315,555		426,000
100182509	PUYALLUP	WA		12/12/2024	6.499	405,736		555,000
100182510	SURPRISE	AZ		12/12/2024	6.624	254,576		340,000
100182511	LOUISBURG	NC		12/12/2024	6.500	292,458		405,000
100182512	FEDERAL WAY	WA		12/12/2024	6.500	317,675		452,000
100182513	LEHI	UT		12/12/2024	6.624	558,289		745,000
100182514	FLAGSTAFF	AZ		12/12/2024	6.624	421,877		560,000
100182515	FRESNO	CA		12/12/2024	6.624	277,912		400,000
100182516	SAN DIEGO	CA		12/12/2024	7.500	493,248		770,000
100182517	ANTHEM	AZ		12/12/2024	6.625	390,257		520,000
100182518	BOWIE	MD		12/12/2024	6.624	348,520		470,000
100182519	VALLEJO	CA		12/12/2024	6.625	466,217		640,000
100182520	DUBOIS	WY		12/12/2024	6.625	511,319		765,000
100182521	ROYERSFORD	PA		12/12/2024	7.250	306,914		400,000
100182522	RUTHERFORD	NJ		12/12/2024	6.625	597,660		800,000
100182523	ROCKINGHAM	VA		12/12/2024	6.124	217,076		300,000
100182524	SCOTTSDALE	AZ		12/12/2024	6.750	633,541		840,000
100182525	WENDELL	NC		12/12/2024	6.875	249,007		328,000
100182526	LAS VEGAS	NV		12/12/2024	6.875	596,307		785,000
100182527	WEST HILLS AREA LOS ANGELES	CA		12/12/2024	6.750	600,316		795,000
100182528	TALLAHASSEE	FL		12/12/2024	6.875	312,076		412,000
100182529	LUDLOW	VT		12/12/2024	6.875	683,578		910,000
100182530	PHOENIX	AZ		12/12/2024	6.875	357,465		510,000
100182531	DURHAM	NC		12/12/2024	6.990	378,772		500,000
100182532	BROOMFIELD	CO		12/12/2024	7.125	462,946		610,000
100182533	ASHBURN	VA		12/12/2024	6.875	528,552		725,000
100182534	PHOENIX	AZ		12/12/2024	7.125	321,428		420,000
100182535	WOODSTOCK	GA		12/12/2024	7.125	380,025		497,000
100182536	WEXFORD	PA		12/12/2024	7.125	316,037		421,000
100182537	CHARLOTTE	NC		12/12/2024	6.875	302,129		401,000
100182538	GARNER	NC		12/12/2024	6.990	294,496		393,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182539	ALBUQUERQUE	NM		12/12/2024	6.875	281,422		370,000
100182540	MCKINNEY	TX		12/12/2024	7.000	286,421		405,000
100182541	TALLAHASSEE	FL		12/12/2024	7.125	274,776		360,000
100182542	SURF CITY	NC		12/12/2024	7.125	263,539		345,000
100182543	LANGHORNE	PA		12/12/2024	7.000	271,517		355,000
100182544	AURORA	OH		12/12/2024	7.375	262,450		358,000
100182545	FORT WORTH	TX		12/12/2024	7.250	273,085		373,000
100182546	MECHANICSBURG	PA		12/12/2024	6.375	233,284		336,000
100182547	MABLETON	GA		12/12/2024	7.500	278,662		360,000
100182548	GEORGETOWN	TX		12/12/2024	6.375	235,288		325,000
100182549	REDLANDS	CA		12/12/2024	6.624	667,045		950,000
100182550	SARASOTA	FL		12/12/2024	7.500	416,850		563,000
100182551	RICHFIELD	MN		12/12/2024	7.250	284,164		372,000
100182552	MOYOCK	NC		12/12/2024	7.625	336,616		442,000
100182553	REDLANDS	CA		12/12/2024	6.624	739,978		1,180,000
100182554	SAINT AUGUSTINE	FL		12/12/2024	7.625	298,545		388,000
100182555	FULLERTON	CA		12/12/2024	6.624	954,519		1,360,000
100182556	FULLERTON	CA		12/12/2024	6.624	975,490		1,390,000
100182557	CORONA	CA		12/12/2024	6.624	780,308		1,275,000
100182558	WOODLAND	CA		12/12/2024	6.624	605,579		875,000
100182559	GALLATIN	TN		12/12/2024	6.875	353,312		575,000
100182560	GALLATIN	TN		12/12/2024	6.875	353,312		575,000
100182561	MAGGIE VALLEY	NC		12/12/2024	6.990	243,584		322,000
100182562	PALM HARBOR	FL		12/12/2024	6.875	241,708		320,000
100182563	CLERMONT	FL		12/12/2024	6.625	327,385		475,000
100182564	CAROLINA BEACH	NC		12/12/2024	6.875	304,236		431,000
100182565	SANTA ANA	CA		12/12/2024	6.124	592,322		900,000
100182566	BARTLETT	IL		12/12/2024	6.875	207,941		280,000
100182567	SUWANEE	GA		12/12/2024	5.990	372,561		550,000
100182568	ROSEVILLE	CA		12/12/2024	6.124	388,692		592,000
100182569	LAS VEGAS	NV		12/12/2024	6.990	215,436		286,500
100182570	ANNA	TX		12/12/2024	6.124	264,759		480,000
100182571	RICHMOND	VA		12/12/2024	7.375	273,428		353,000
100182572	MARICOPA	AZ		12/12/2024	6.625	266,323		415,000
100182573	BRANDYWINE	MD		12/12/2024	6.500	304,925		440,000
100182574	MURRIETA	CA		12/12/2024	6.875	343,714		510,000
100182575	HUTTO	TX		12/12/2024	6.875	286,950		405,000
100182576	ANNA	TX		12/12/2024	6.375	268,110		459,000
100182577	SMYRNA	GA		12/12/2024	6.490	274,447		415,000
100182578	PHOENIX	AZ		12/12/2024	7.490	367,404		540,000
100182579	EL DORADO HILLS	CA		12/12/2024	6.500	299,757		452,000
100182580	LAS VEGAS	NV		12/12/2024	6.499	270,317		410,000
100182581	HOSCHTON	GA		12/12/2024	6.624	295,791		420,000
100182582	PENDERGRASS	GA		12/12/2024	6.624	271,245		405,000
100182583	SURFSIDE BEACH	SC		12/12/2024	6.624	702,143		1,140,000
100182584	WINTER GARDEN	FL		12/12/2024	6.875	300,082		433,000
100182585	CRESTWOOD	KY		12/12/2024	7.250	254,573		330,000
100182586	BAKERSFIELD	CA		12/12/2024	6.750	346,388		490,000
100182587	WILMINGTON	DE		12/12/2024	7.490	237,834		320,000
100182588	ANNA	TX		12/12/2024	6.750	271,569		445,000
100182589	DANBURY	WI		12/12/2024	7.375	437,772		625,000
100182590	ROUND ROCK	TX		12/12/2024	6.875	263,704		374,000
100182591	OAK POINT	TX		12/12/2024	7.000	278,317		400,000
100182592	MURRELLS INLET	SC		12/12/2024	7.500	259,739		360,000
100182593	GILBERT	AZ		12/12/2024	7.000	469,660		620,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182594	WESLEY CHAPEL	FL		12/12/2024	6.500	239,920		300,000
100182595	GLEN ALLEN	VA		12/12/2024	7.250	278,730		350,000
100182596	HIGH POINT	NC		12/12/2024	7.250	245,210		300,100
100182597	OLATHE	KS		12/12/2024	6.490	248,968		358,000
100182598	MIAMI	FL		12/12/2024	7.250	572,566		756,000
100182599	OREM	UT		12/12/2024	6.875	505,060		670,000
100182600	ENOCH	UT		12/12/2024	6.124	312,205		425,000
100182601	LAS VEGAS	NV		12/12/2024	6.875	505,686		670,000
100182602	PLAYA DEL REY	CA		12/12/2024	6.624	259,534		415,000
100182603	EDMOND	OK		12/12/2024	6.000	292,354		410,000
100182604	BONITA SPRINGS	FL		12/12/2024	6.125	295,789		410,000
100182605	COEUR D ALENE	ID		12/12/2024	6.125	384,730		530,000
100182606	BRENTWOOD	CA		12/12/2024	6.124	522,357		715,000
100182607	EWING	NJ		12/12/2024	6.125	245,201		410,000
100182608	MULLICA HILL	NJ		12/12/2024	6.625	339,094		450,000
100182609	STAFFORD	VA		12/12/2024	6.125	307,224		419,000
100182610	WENTZVILLE	MO		12/12/2024	6.875	246,829		340,000
100182611	ALDIE	VA		12/12/2024	6.624	544,231		730,000
100182612	HOLLY SPRINGS	GA		12/12/2024	7.500	357,999		495,000
100182613	WESTAMPTON	NJ		12/12/2024	6.875	308,411		408,000
100182614	WENTZVILLE	MO		12/12/2024	6.875	278,733		375,000
100182615	FORT WORTH	TX		12/12/2024	6.625	247,398		352,000
100182616	BUFFALO GROVE	IL		12/12/2024	7.500	241,706		320,000
100182617	HOLLYWOOD	FL		12/12/2024	6.625	493,582		709,000
100182618	ASHEVILLE	NC		12/12/2024	6.990	240,690		370,000
100182619	MENIFEE	CA		12/12/2024	6.500	386,603		550,000
100182620	HUTCHINSON ISLAND	FL		12/12/2024	7.124	348,530		485,000
100182621	FORT PIERCE	FL		12/12/2024	6.875	480,178		625,000
100182622	CROSS HILL	SC		12/12/2024	6.125	282,240		385,000
100182623	PINETOP	AZ		12/12/2024	6.124	246,460		360,000
100182624	NOKOMIS	FL		12/12/2024	6.375	518,774		710,000
100182625	DAYTONA BEACH	FL		12/12/2024	6.499	381,673		570,000
100182626	DENTON	TX		12/12/2024	6.499	300,087		455,000
100182627	ST GEORGE	UT		12/12/2024	6.124	471,834		604,000
100182628	MIRACLE	KY		12/12/2024	6.125	220,584		302,000
100182629	STOCKBRIDGE	MA		12/12/2024	6.499	356,958		534,000
100182630	SAN ANTONIO	FL		12/12/2024	6.375	340,053		465,000
100182631	ELK RAPIDS	MI		12/12/2024	6.375	580,086		743,000
100182632	SANTA ROSA BEACH	FL		12/12/2024	6.124	599,303		830,000
100182633	LAKE MARY	FL		12/12/2024	6.125	409,555		650,000
100182634	INDEPENDENCE	MN		12/12/2024	5.499	763,884		1,254,000
100182635	WESLEY CHAPEL	FL		12/12/2024	6.000	512,691		730,000
100182636	CLEARWATER	FL		12/12/2024	6.125	540,551		780,000
100182637	BRAINERD	MN		12/12/2024	6.124	297,412		435,000
100182638	SAINT AUGUSTINE	FL		12/12/2024	5.990	291,174		388,900
100182639	PARRISH	FL		12/12/2024	6.500	286,263		388,000
100182640	CRESCO	PA		12/12/2024	6.500	298,605		400,000
100182641	MESA	AZ		12/12/2024	6.624	230,672		335,000
100182642	FELLSMERE	FL		12/12/2024	6.624	404,632		565,000
100182643	SEATTLE	WA		12/12/2024	6.624	265,412		352,500
100182644	CAROLINA BEACH	NC		12/12/2024	6.624	519,626		695,000
100182645	MI WUK VILLAGE	CA		12/12/2024	6.624	293,527		459,900
100182646	GRANT VALKARIA	FL		12/12/2024	6.625	368,923		476,000
100182647	NEW BROCKTON	AL		12/12/2024	6.624	250,897		333,600
100182648	SAN MARCOS	TX		12/12/2024	6.625	660,992		900,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182649	DESERT HOT SPRINGS	CA		12/12/2024	6.625	324,333		455,000
100182650	SAINT PETERSBURG	FL		12/12/2024	6.625	331,532		445,000
100182651	REEDVILLE	VA		12/12/2024	6.625	561,607		880,000
100182652	ELLENSBURG	WA		12/12/2024	6.625	591,101		792,000
100182653	PANAMA CITY BEACH	FL		12/12/2024	6.625	288,803		389,000
100182654	SELBYVILLE	DE		12/12/2024	6.625	304,922		390,000
100182655	LAKE ALMANOR	CA		12/12/2024	6.625	539,344		728,000
100182656	WEST DOVER	VT		12/12/2024	6.625	300,424		457,000
100182657	HONOLULU	HI		12/12/2024	6.625	437,778		590,000
100182658	BELLEMONT	AZ		12/12/2024	6.875	319,046		490,000
100182659	BREWSTER	MA		12/12/2024	6.625	651,127		950,000
100182660	MEMPHIS	TN		12/12/2024	6.750	544,638		725,000
100182661	ORMOND BEACH	FL		12/12/2024	6.750	295,756		425,000
100182662	CANTONMENT	FL		12/12/2024	6.875	316,465		418,000
100182663	HOT SPRINGS	AR		12/12/2024	6.875	255,446		342,000
100182664	IDYLLWILD	CA		12/12/2024	6.875	328,964		525,000
100182665	BIG BEAR CITY	CA		12/12/2024	6.875	250,052		375,000
100182666	ST. CLOUD	FL		12/12/2024	6.990	461,596		577,000
100182667	WILDWOOD	NJ		12/12/2024	6.875	433,542		571,000
100182668	TUCSON	AZ		12/12/2024	6.990	374,860		499,000
100182669	FRESNO	CA		12/12/2024	6.875	291,459		374,000
100182670	FLAGSTAFF	AZ		12/12/2024	6.990	358,651		475,000
100182671	LENOIR	NC		12/12/2024	6.990	254,901		350,000
100182672	VIENNA	MO		12/12/2024	6.875	205,693		286,000
100182673	NATHROP	CO		12/12/2024	7.000	510,339		740,000
100182674	CHISAGO CITY	MN		12/12/2024	7.075	362,126		485,000
100182675	GLENEDEN BEACH	OR		12/12/2024	6.990	255,849		335,000
100182676	CLARKSVILLE	TN		12/12/2024	6.990	304,610		417,000
100182677	NORTH MYRTLE BEACH	SC		12/12/2024	7.124	595,600		738,400
100182678	APOPKA	FL		12/12/2024	7.000	442,104		550,000
100182679	WESLEY CHAPEL	FL		12/12/2024	7.125	525,217		650,000
100182680	BRADENTON	FL		12/12/2024	7.125	543,530		745,000
100182681	FLAGSTAFF	AZ		12/12/2024	7.125	758,274		980,000
100182682	REEDVILLE	VA		12/12/2024	7.125	289,014		356,500
100182683	PRESCOTT	AZ		12/12/2024	7.125	470,022		660,000
100182684	SEMINOLE	FL		12/12/2024	7.125	237,060		310,000
100182685	CARMEL	IN		12/12/2024	7.125	475,047		623,000
100182686	JACKSONVILLE	FL		12/12/2024	7.125	278,364		350,000
100182687	VISTA	CA		12/12/2024	7.125	837,380		1,255,000
100182688	PALM COAST	FL		12/12/2024	7.125	281,521		362,000
100182689	GRAFF	MO		12/12/2024	7.125	360,933		505,000
100182690	CAMDENTON	MO		12/12/2024	7.125	328,070		434,000
100182691	RIVERHEAD	NY		12/12/2024	7.125	623,528		779,109
100182692	SANTA ROSA BEACH	FL		12/12/2024	7.125	661,058		817,000
100182693	REMER	MN		12/12/2024	7.250	687,486		947,000
100182694	GOLD BEACH	OR		12/12/2024	7.125	323,872		425,000
100182695	GALVESTON	TX		12/12/2024	7.125	340,954		485,000
100182696	BLACKSBURG	VA		12/12/2024	7.375	261,067		340,000
100182697	MCGAHEYSVILLE	VA		12/12/2024	7.125	410,989		550,000
100182698	DIVIDE	CO		12/12/2024	7.250	307,570		410,000
100182699	HEBER	UT		12/12/2024	7.375	460,792		600,000
100182700	ROGERSVILLE	TN		12/12/2024	7.125	336,610		455,000
100182701	ROANOKE	TX		12/12/2024	7.375	444,706		635,000
100182702	DESTIN	FL		12/12/2024	7.500	613,462		800,000
100182703	SUNSET BEACH	NC		12/12/2024	7.490	247,312		300,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100182704	KUNA	ID		12/12/2024	7.500	517,931		639,500
100182705	INNSBROOK	MO		12/12/2024	7.500	470,170		579,000
100182706	AUBURN	AL		12/12/2024	7.490	239,616		315,000
100182707	MOHAVE VALLEY	AZ		12/12/2024	7.500	381,762		500,000
100182708	MURRELLS INLET	SC		12/12/2024	7.500	431,326		565,000
100182709	CASTLE ROCK	CO		12/12/2024	7.625	823,489		1,195,000
100182710	DESTIN	FL		12/12/2024	7.500	329,761		533,000
100182711	DAGSBORO	DE		12/12/2024	7.625	539,693		705,000
100182712	SARATOGA SPRINGS	UT		12/12/2024	7.875	689,059		835,000
100182713	BARTLETT	IL		12/12/2024	7.500	254,540		310,000
100182714	OCONOMOWOC	WI		12/12/2024	7.625	728,255		950,000
100182715	OCEAN CITY	NJ		12/12/2024	7.625	732,806		950,000
100182716	LEWES	DE		12/12/2024	8.125	480,027		620,000
100182717	NORTHPORT	AL		12/12/2024	7.500	324,715		419,000
100182718	NORTH PORT	FL		12/12/2024	7.500	384,781		475,000
100182719	OSAGE BEACH	MO		12/12/2024	7.625	287,230		375,000
100184365	SAN DIEGO	CA		12/16/2024	7.875	483,687		620,000
100184366	POWAY	CA		12/16/2024	6.500	517,140		1,025,000
100184367	PALM DESERT	CA		12/16/2024	7.990	627,346		755,000
100184368	VACAVILLE	CA		12/16/2024	6.500	473,891		625,000
100184369	GRANADA HILLS	CA		12/16/2024	7.990	831,724		1,010,000
100184370	SPOTSYLVANIA	VA		12/16/2024	7.250	616,207		1,165,000
100184371	CORVALLIS	OR		12/16/2024	6.750	392,299		538,000
100184372	EUGENE	OR		12/16/2024	8.000	168,000		207,000
100184373	HONOLULU	HI		12/16/2024	7.625	1,398,715		1,735,000
100184374	SURPRISE	AZ		12/16/2024	7.990	600,913		815,000
100184375	LITTLETON	CO		12/16/2024	6.875	441,647		587,000
100184376	SACRAMENTO	CA		12/16/2024	6.875	215,789		352,000
100184377	MIDLOTHIAN	TX		12/16/2024	8.625	541,068		700,000
100184378	BUENA PARK	CA		12/16/2024	9.125	574,875		730,000
100184379	GURNEE	IL		12/16/2024	7.375	344,166		565,000
100184380	WEST HOLLYWOOD	CA		12/16/2024	6.750	1,029,595		1,850,000
100184381	LITHONIA	GA		12/16/2024	6.875	157,348		230,000
100184382	SARATOGA SPRINGS	UT		12/16/2024	9.990	649,050		763,000
100184383	BURLINGAME	CA		12/16/2024	6.990	1,734,227		3,690,000
100184384	CROSS ROADS	TX		12/16/2024	8.500	222,600		280,500
100184385	BRENHAM	TX		12/16/2024	7.375	168,548		257,000
100184386	SPRING	TX		12/16/2024	8.990	303,177		322,000
100184387	MIAMI LAKES	FL		12/16/2024	7.375	288,241		470,000
100184388	HIGHLANDS	TX		12/16/2024	7.250	100,902		155,000
100184389	KERMAN	CA		12/16/2024	7.500	820,495		1,072,000
100184390	PLANO	TX		12/16/2024	7.990	284,579		420,000
100184391	MESQUITE	TX		12/16/2024	7.990	205,170		275,000
100184392	FRISCO	TX		12/16/2024	7.990	729,911		900,000
100184393	PORTERVILLE	CA		12/16/2024	6.875	279,768		384,000
100184394	DALLAS	TX		12/16/2024	8.500	486,161		530,000
100184395	CROWLEY	TX		12/16/2024	9.250	240,188		305,000
100184396	PARLIER	CA		12/16/2024	7.500	185,441		321,000
100184397	EDINBURG	TX		12/16/2024	7.000	191,672		294,000
100184398	EDINBURG	TX		12/16/2024	8.500	146,083		202,000
100184399	PLANTATION	FL		12/17/2024	7.875	783,152		850,000
100184400	VISTA	CA		12/17/2024	7.625	808,690		935,000
100184401	SALINAS	CA		12/17/2024	6.750	509,779		740,000
100184402	LUMBERTON	NC		12/17/2024	6.750	275,809		345,000
100184403	ANAHEIM	CA		12/17/2024	7.750	727,742		975,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100184404	SUGARLOAF	CA		12/17/2024	7.625	178,500		360,000
100184405	TACOMA	WA		12/17/2024	8.000	492,245		640,000
100184406	MORENO VALLEY	CA		12/17/2024	7.250	484,513		600,000
100184407	TURLOCK	CA		12/17/2024	7.125	316,763		460,000
100184408	AUSTELL	GA		12/17/2024	6.875	221,982		325,000
100184409	VENTURA	CA		12/17/2024	7.250	515,121		785,000
100184410	GLENDALE	CA		12/17/2024	8.375	1,282,793		1,700,000
100184411	HANFORD	CA		12/17/2024	8.500	236,171		303,500
100184412	SARASOTA	FL		12/17/2024	8.375	1,476,944		2,200,000
100184413	MATTHEWS	NC		12/17/2024	6.625	237,995		332,000
100184414	HILLSBORO	OR		12/17/2024	7.250	298,933		423,000
100184415	COCONUT CREEK	FL		12/17/2024	7.250	534,012		690,000
100184416	IRVINE	CA		12/17/2024	7.625	1,363,031		2,030,000
100184417	SPRING	TX		12/17/2024	7.500	4,163,858		7,500,000
100184418	ANNAPOLIS	MD		12/17/2024	9.375	183,750		280,000
100184419	HOUSTON	TX		12/17/2024	6.750	181,988		267,000
100184420	KATY	TX		12/17/2024	6.875	207,415		265,000
100184421	EAST POINT	GA		12/17/2024	6.875	148,028		222,000
100184422	POWAY	CA		12/17/2024	7.625	1,430,475		1,825,000
100184423	NASHVILLE	TN		12/17/2024	9.250	216,563		275,000
100184424	LYNWOOD	CA		12/17/2024	6.750	378,667		750,000
100184425	PARLIER	CA		12/17/2024	7.125	284,851		440,000
100184426	ANTIOCH	TN		12/17/2024	8.750	220,500		300,000
100184427	PARLIER	CA		12/17/2024	7.250	473,226		730,000
100184428	BAKERSFIELD	CA		12/17/2024	6.875	414,940		710,000
100184429	CASA GRANDE	AZ		12/17/2024	10.000	37,316		415,000
100184430	SANTA ANA	CA		12/17/2024	8.625	84,031		1,580,623
100184431	HENDERSON	NV		12/17/2024	10.625	69,284		570,371
100184432	LAS VEGAS	NV		12/17/2024	9.125	37,265		453,545
100184433	FORT PIERCE	FL		12/17/2024	11.375	43,105		140,000
100184434	WINCHESTER	CA		12/17/2024	9.125	72,467		604,942
100184435	NORTH PLAINS	OR		12/17/2024	8.875	91,768		569,752
100184436	RICHMOND	VA		12/17/2024	9.500	134,559		581,810
100184437	NEW PORT RICHEY	FL		12/17/2024	8.875	52,930		461,238
100184438	SPRING VALLEY	CA		12/17/2024	7.750	208,838		793,774
100184439	JACKSONVILLE	FL		12/17/2024	8.500	81,588		280,972
100184440	THE VILLAGES	FL		12/17/2024	8.125	83,308		386,000
100184441	FAIRBURN	GA		12/17/2024	9.125	118,488		413,690
100184442	MATTESON	IL		12/17/2024	9.625	42,490		242,866
100184443	LONG BEACH	CA		12/17/2024	7.875	100,509		1,247,195
100184444	EL PORTAL	FL		12/17/2024	8.250	172,696		787,404
100184445	MISSION VIEJO	CA		12/17/2024	7.750	102,852		1,296,640
100184446	WESTON	FL		12/17/2024	8.250	136,659		811,247
100184447	THOUSAND OAKS	CA		12/17/2024	7.750	159,497		1,330,000
100184448	BUTTE	MT		12/17/2024	9.375	53,216		417,942
100184449	HADDONFIELD	NJ		12/17/2024	10.000	37,197		538,640
100184450	SOUTHFIELD	MI		12/17/2024	8.625	51,841		386,000
100184451	WASHINGTON	DC		12/17/2024	8.500	46,076		567,460
100184452	LANCASTER	SC		12/17/2024	8.500	41,964		267,921
100184453	TOLLAND	CT		12/17/2024	8.750	71,453		487,302
100184454	PLACENTIA	CA		12/17/2024	8.500	135,251		1,014,175
100184455	CITRUS HEIGHTS	CA		12/17/2024	9.125	37,272		467,510
100184456	SHREVEPORT	LA		12/17/2024	9.875	64,713		556,444
100184457	PHOENIX	AZ		12/17/2024	8.500	129,076		487,000
100184458	WEST JORDAN	UT		12/17/2024	8.750	109,250		606,746

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100184459	WHITE CITY	OR		12/17/2024	9.875	73,668		592,768
100184460	TULSA	OK		12/17/2024	9.125	54,336		469,197
100184461	MONROE	OR		12/17/2024	8.625	91,513		698,271
100184462	TAMPA	FL		12/17/2024	9.000	95,150		302,000
100184463	FRESNO	CA		12/17/2024	9.000	108,212		495,783
100184464	HANFORD	CA		12/17/2024	7.875	202,624		452,981
100184465	JEFFERSONTON	VA		12/17/2024	8.625	167,426		674,672
100184466	MONROE	CT		12/17/2024	8.500	43,217		526,762
100184467	FIRESTONE	CO		12/17/2024	9.875	64,626		557,973
100184468	REDWOOD CITY	CA		12/17/2024	7.875	153,854		2,596,766
100184469	LAKESIDE	CA		12/17/2024	9.500	42,865		443,097
100184470	WEST VALLEY CITY	UT		12/17/2024	8.000	61,516		556,375
100184471	SUMMERVILLE	SC		12/17/2024	8.375	36,722		324,696
100184472	ALBUQUERQUE	NM		12/17/2024	8.750	84,532		277,378
100184473	SALEM	NH		12/17/2024	8.375	36,684		364,814
100184474	LAS VEGAS	NV		12/17/2024	9.125	53,102		516,699
100184475	TOPSHAM	ME		12/17/2024	8.375	91,417		392,994
100184476	SAVANNAH	GA		12/17/2024	8.750	108,292		360,552
100184477	WARRIOR	AL		12/17/2024	9.250	37,260		335,187
100184478	STERLING HEIGHTS	MI		12/17/2024	9.500	53,539		320,544
100184479	MARIETTA	GA		12/17/2024	8.875	63,703		229,243
100184480	DANBURY	CT		12/17/2024	9.000	52,932		465,244
100184481	WICHITA	KS		12/17/2024	9.250	51,040		458,944
100184482	DAYVILLE	CT		12/17/2024	9.000	53,000		303,915
100184483	GREENACRES	FL		12/17/2024	8.625	105,409		342,318
100184484	TUCSON	AZ		12/17/2024	9.375	39,628		507,133
100184485	SAN MATEO	CA		12/17/2024	8.500	86,008		642,516
100184486	OCEANSIDE	CA		12/17/2024	9.375	45,510		693,539
100184487	CAMARILLO	CA		12/17/2024	8.750	62,974		580,950
100184488	ZACHARY	LA		12/17/2024	8.750	69,265		311,321
100184489	DAYTON	VA		12/17/2024	9.625	56,004		398,155
100184490	LANCASTER	CA		12/17/2024	8.750	112,167		559,264
100184491	SANDY	UT		12/17/2024	8.000	347,296		1,052,000
100184492	STOCKTON	CA		12/17/2024	8.125	208,183		600,913
100184493	SALEM	OR		12/17/2024	8.500	37,075		454,715
100184494	GLENDALE	AZ		12/17/2024	9.875	53,808		374,574
100184495	HARRISON	OH		12/17/2024	9.000	66,674		258,134
100184496	CORONA	CA		12/17/2024	8.000	194,401		989,218
100184497	LAS VEGAS	NV		12/17/2024	9.500	49,952		534,494
100184498	LAS VEGAS	NV		12/17/2024	8.875	39,023		423,431
100184499	VILLA RICA	GA		12/17/2024	9.000	133,272		242,186
100184500	ANCHORAGE	AK		12/17/2024	8.875	84,652		518,592
100184501	OAKLAND	ME		12/17/2024	7.750	81,505		682,732
100184502	LAKEWOOD	OH		12/17/2024	9.125	141,861		649,640
100184503	BOISE	ID		12/17/2024	8.500	92,500		377,743
100184504	SIMI VALLEY	CA		12/17/2024	9.000	51,992		774,675
100184505	NORTH BERGEN	NJ		12/17/2024	8.125	152,606		671,000
100184506	KEARNY	NJ		12/17/2024	9.250	168,012		540,074
100184507	LOVELAND	CO		12/17/2024	11.125	68,361		474,335
100184508	HOLLAND	MI		12/17/2024	11.000	53,747		303,327
100184509	CARMEL	NY		12/17/2024	9.000	81,162		438,895
100184510	PALATKA	FL		12/17/2024	9.500	84,482		333,123
100184511	SANDOWN	NH		12/17/2024	9.375	45,647		481,131
100184512	BRIGHTON	CO		12/17/2024	8.750	105,144		1,064,000
100184513	HILLSBORO	OR		12/17/2024	8.875	95,113		590,796

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100184514	HARTFORD	CT		12/17/2024	8.750	37,122		508,245
100184515	ALBANY	OR		12/17/2024	8.500	88,454		647,885
100184516	PUNTA GORDA	FL		12/17/2024	8.375	150,180		786,863
100184517	BLOOMINGDALE	IL		12/17/2024	9.500	37,390		322,679
100184518	ROCHESTER	NY		12/17/2024	9.000	53,757		254,372
100184519	WASILLA	AK		12/17/2024	9.375	59,528		560,000
100184520	VERNON ROCKVILLE	CT		12/17/2024	8.875	139,369		766,000
100184521	SAINT JAMES	MO		12/17/2024	9.750	48,541		219,460
100184522	BONSALL	CA		12/17/2024	7.875	174,123		1,216,723
100184523	SELBYVILLE	DE		12/17/2024	8.500	36,719		428,485
100184524	VIRGINIA BEACH	VA		12/17/2024	9.000	52,035		642,772
100184525	FREDERICK	CO		12/17/2024	9.125	62,841		575,466
100184526	WOODBRIDGE	VA		12/17/2024	9.250	65,737		638,739
100184527	PRATTVILLE	AL		12/17/2024	8.750	80,514		459,468
100184528	COLORADO SPRINGS	CO		12/17/2024	8.500	36,915		430,326
100184529	MEMPHIS	NY		12/17/2024	7.625	35,611		219,000
100184530	ANTELOPE	CA		12/17/2024	9.125	37,709		463,769
100184531	TRIANGLE	VA		12/17/2024	8.250	101,669		640,521
100184532	APPLE VALLEY	CA		12/17/2024	8.875	57,244		390,839
100184533	HERMON	ME		12/17/2024	8.250	129,213		431,528
100184534	MANALAPAN	NJ		12/17/2024	9.000	152,096		1,107,239
100184535	TOCCOA	GA		12/17/2024	8.500	37,256		230,000
100184536	EWA BEACH	HI		12/17/2024	7.875	248,190		1,856,897
100184537	CORNELIA	GA		12/17/2024	7.750	143,568		363,152
100184538	GRAND BAY	AL		12/17/2024	8.875	45,504		260,372
100184539	WOODBRIDGE	VA		12/17/2024	8.500	42,036		413,966
100184540	BELLFLOWER	CA		12/17/2024	9.125	183,851		928,676
100184541	OREM	UT		12/17/2024	7.750	153,417		722,013
100184542	XENIA	OH		12/17/2024	9.625	58,341		290,469
100184543	LA PUENTE	CA		12/17/2024	7.250	81,871		798,624
100184544	BARRINGTON	NH		12/17/2024	8.500	81,892		460,483
100184545	LITHONIA	GA		12/17/2024	7.875	156,408		790,152
100184546	NORTH TUSTIN	CA		12/17/2024	8.625	354,858		2,312,340
100184547	OAKLAND	CA		12/17/2024	8.750	94,792		770,768
100184548	LINCOLN	CA		12/17/2024	8.750	170,245		750,132
100184549	SURPRISE	AZ		12/17/2024	9.375	37,619		496,368
100184550	NAMPA	ID		12/17/2024	9.750	45,021		429,997
100184551	BOULDER CITY	NV		12/17/2024	10.250	78,827		532,191
100184552	SANTA CLARITA	CA		12/17/2024	8.125	102,167		1,021,834
100184553	WHITING	NJ		12/17/2024	9.000	52,947		186,377
100184554	BEND	OR		12/17/2024	7.875	314,126		674,352
100184555	BAKERSFIELD	CA		12/17/2024	8.625	208,860		482,836
100184556	CLIFFSIDE PARK	NJ		12/17/2024	9.000	103,494		868,338
100184557	SACRAMENTO	CA		12/17/2024	8.750	88,743		422,895
100184558	ASHVILLE	OH		12/17/2024	9.250	62,028		462,334
100184559	OAK LAWN	IL		12/17/2024	9.625	64,054		295,079
100184560	STOW	OH		12/17/2024	7.875	128,764		506,052
100184561	ALBUQUERQUE	NM		12/17/2024	8.500	51,990		378,304
100184562	COCONUT CREEK	FL		12/17/2024	8.750	44,873		595,489
100184563	BELLEVUE	NE		12/17/2024	9.500	63,254		194,000
100184564	NICHOLS HILLS	OK		12/17/2024	10.500	37,060		271,814
100184565	WESTLAKE	FL		12/17/2024	9.000	65,392		670,333
100184566	LEBANON	OR		12/17/2024	9.250	80,195		498,269
100184567	MISSION HILLS	KS		12/17/2024	9.125	116,492		1,324,925
100184568	KEARNEYSVILLE	WV		12/17/2024	9.000	73,501		475,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100184569	BESSEMER	AL		12/17/2024	9.375	44,546		230,682
100184570	WINDERMERE	FL		12/17/2024	9.750	64,009		658,000
100184571	FAIRMONT	MN		12/17/2024	9.000	52,008		409,453
100184572	SAN RAMON	CA		12/17/2024	7.625	255,086		2,006,817
100184573	LONG VALLEY	NJ		12/17/2024	9.000	86,805		935,000
100184574	WATKINSVILLE	GA		12/17/2024	8.250	152,592		1,017,000
100184575	BAKERSFIELD	CA		12/17/2024	9.250	72,772		350,597
100184576	NORTH SALEM	NY		12/17/2024	8.250	63,289		472,882
100184577	SAN DIEGO	CA		12/17/2024	8.000	202,043		2,058,078
100184578	HAPPY VALLEY	OR		12/17/2024	8.375	204,404		594,304
100184579	MADERA	CA		12/17/2024	8.125	81,219		745,189
100184580	WASHINGTON	DC		12/17/2024	7.875	198,120		1,251,000
100184581	SAN JACINTO	CA		12/17/2024	9.500	53,218		421,277
100184582	FONTANA	CA		12/17/2024	9.625	56,622		543,819
100184583	TUCKAHOE	NY		12/17/2024	8.250	314,692		1,009,000
100184584	SHENOROCK	NY		12/17/2024	9.125	98,340		642,421
100184585	LAKE FOREST	CA		12/17/2024	8.250	213,597		1,063,000
100184586	TORRANCE	CA		12/17/2024	7.250	261,459		1,280,163
100184587	MOGADORE	OH		12/17/2024	8.750	41,769		303,501
100184588	ANTIOCH	CA		12/17/2024	9.000	52,455		661,535
100184589	WASHINGTONVILLE	NY		12/17/2024	8.875	103,525		687,553
100184590	LANCASTER	CA		12/17/2024	8.250	59,447		632,113
100184591	SAN DIEGO	CA		12/17/2024	8.125	309,755		812,401
100184592	SANTA ROSA	CA		12/17/2024	9.000	70,508		614,380
100184593	GILBERT	AZ		12/17/2024	9.125	80,694		523,256
100184594	GRANITEVILLE	SC		12/17/2024	8.500	51,970		316,651
100184595	RIALTO	CA		12/17/2024	8.125	77,721		630,459
100184596	PHOENIX	AZ		12/17/2024	9.875	37,749		577,969
100184597	MYRTLE BEACH	SC		12/17/2024	8.875	68,259		301,154
100184598	CARSON CITY	NV		12/17/2024	8.750	151,030		657,000
100184599	LAS VEGAS	NV		12/17/2024	9.500	40,050		335,031
100184600	REDLANDS	CA		12/17/2024	8.500	101,988		626,151
100184601	CERRITOS	CA		12/17/2024	7.750	219,698		1,046,774
100184602	NORTH CHESTERFIELD	VA		12/17/2024	7.625	99,685		449,085
100184603	PASCO	WA		12/17/2024	8.500	79,102		416,151
100184604	BRUSLY	LA		12/17/2024	7.625	109,183		408,315
100184605	MANITOWOC	WI		12/17/2024	9.625	36,750		341,359
100184606	CAYCE	SC		12/17/2024	9.625	76,319		211,693
100184607	MUSCLE SHOALS	AL		12/17/2024	9.000	52,486		624,013
100184608	AYLETT	VA		12/17/2024	8.625	119,919		352,356
100184609	CAIRO	GA		12/17/2024	9.500	62,960		341,235
100184610	LAS VEGAS	NV		12/17/2024	9.125	36,926		398,825
100184611	SACRAMENTO	CA		12/17/2024	9.625	47,796		424,555
100184612	KUNA	ID		12/17/2024	9.500	74,704		375,083
100184613	ANAHEIM	CA		12/17/2024	9.500	37,073		556,347
100184614	RIVERSIDE	CA		12/17/2024	9.250	56,409		687,746
100184615	SPARTANBURG	SC		12/17/2024	7.375	107,148		643,342
100184616	OGDEN	UT		12/17/2024	8.500	130,463		652,438
100184617	KENT	WA		12/17/2024	8.750	37,400		643,655
100184618	STAFFORD	VA		12/17/2024	9.250	210,308		486,817
100184619	PORTLAND	ME		12/17/2024	9.375	37,619		596,702
100184620	REDDING	CA		12/17/2024	10.625	53,103		427,454
100184621	PHOENIX	AZ		12/17/2024	8.750	363,377		1,404,788
100184622	MINNEAPOLIS	MN		12/17/2024	7.750	91,993		476,010
100184623	BUFFALO	MN		12/17/2024	9.125	54,784		932,589

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100184624	BEND	OR		12/17/2024	9.250	71,955		667,999
100184625	WINDSOR	CO		12/17/2024	8.625	162,811		719,832
100184626	FRIDLEY	MN		12/17/2024	8.125	49,649		359,000
100184627	SANTA CLARITA	CA		12/17/2024	8.625	258,600		1,042,647
100184628	ALEXANDRIA	KY		12/17/2024	10.250	55,297		332,151
100184629	MIDDLETOWN	DE		12/17/2024	11.000	75,246		527,343
100184630	MINNEOLA	FL		12/17/2024	9.000	90,329		550,984
100184631	TOWACO	NJ		12/17/2024	9.375	158,948		1,041,000
100184632	SANTA CLARITA	CA		12/17/2024	8.500	123,599		857,000
100184633	WHITTIER	CA		12/17/2024	9.000	289,732		822,308
100184634	MOULTON	AL		12/17/2024	9.125	119,812		367,763
100184635	PASCO	WA		12/17/2024	8.500	107,499		413,093
100184636	LAKEWOOD	NJ		12/17/2024	8.500	73,383		547,935
100184637	EWA BEACH	HI		12/17/2024	10.375	83,056		859,437
100184638	CHINO	CA		12/17/2024	8.500	153,489		765,393
100184639	DELTONA	FL		12/17/2024	8.375	103,391		606,912
100184640	CHICO	CA		12/17/2024	9.250	76,648		454,000
100184641	PHOENIX	AZ		12/17/2024	8.125	102,707		539,896
100184642	INDIO	CA		12/17/2024	8.375	55,806		517,977
100184643	WAHIAWA	HI		12/17/2024	9.000	74,207		963,000
100184644	CASPER	WY		12/17/2024	7.625	106,152		552,000
100184645	HIGH VIEW	WV		12/17/2024	9.125	96,130		399,619
100184646	FIRESTONE	CO		12/17/2024	9.250	36,583		633,000
100184647	SALT LAKE CITY	UT		12/17/2024	8.625	128,261		438,000
100184648	SUNRISE	FL		12/17/2024	8.875	53,510		556,051
100184649	GULF SHORES	AL		12/17/2024	8.875	52,789		389,586
100184650	PLEASANT GROVE	UT		12/17/2024	8.375	93,480		719,257
100184651	WASHINGTON	UT		12/17/2024	8.750	73,495		409,754
100184652	SEYMOUR	CT		12/17/2024	8.875	83,354		304,061
100184653	CLEVELAND	OH		12/17/2024	8.750	83,005		173,287
100184654	SALT LAKE CITY	UT		12/17/2024	7.875	41,430		488,000
100184655	COARSEGOLD	CA		12/17/2024	8.875	51,791		355,066
100184656	GOODYEAR	AZ		12/17/2024	8.875	78,878		579,638
100184657	STOCKTON	CA		12/17/2024	9.000	53,000		368,869
100184658	LAKESIDE	CA		12/17/2024	7.875	131,257		771,306
100184659	TUCSON	AZ		12/17/2024	8.500	36,885		315,000
100184660	MOUNTAIN VILLAGE	CO		12/17/2024	8.125	168,156		2,683,043
100184661	LA MESA	CA		12/17/2024	7.875	77,628		871,890
100184662	WESLEY CHAPEL	FL		12/17/2024	8.750	48,297		460,408
100184663	WADSWORTH	IL		12/17/2024	8.250	139,346		703,150
100184664	HEMET	CA		12/17/2024	8.750	47,735		358,155
100184665	LITHONIA	GA		12/17/2024	9.250	53,046		295,062
100184666	PENSACOLA	FL		12/17/2024	8.625	106,694		481,240
100184667	COLORADO SPRINGS	CO		12/17/2024	9.500	59,765		323,086
100184668	LA HABRA	CA		12/17/2024	8.875	83,078		876,349
100184669	TEMECULA	CA		12/17/2024	7.250	106,571		755,211
100184670	JACKSONVILLE	FL		12/17/2024	8.875	74,498		466,276
100184671	ALHAMBRA	CA		12/17/2024	8.750	112,217		730,000
100184672	HENDERSON	NV		12/17/2024	9.250	51,073		450,006
100184673	BAY SHORE	NY		12/17/2024	7.750	152,675		710,000
100184674	SOUTH JORDAN	UT		12/17/2024	8.625	102,994		668,412
100184675	REXBURG	ID		12/17/2024	8.625	157,260		537,000
100184676	SURPRISE	AZ		12/17/2024	8.250	41,686		455,000
100184677	CLATSKANIE	OR		12/17/2024	8.500	103,996		471,071
100184678	ARDEN HILLS	MN		12/17/2024	7.750	81,296		585,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100184679	SPRINGFIELD	OH		12/17/2024	8.875	36,544		144,000
100184680	MERRIMACK	NH		12/17/2024	7.500	105,442		653,642
100184681	LEHI	UT		12/17/2024	9.625	78,467		570,640
100184682	BLUE DIAMOND	NV		12/17/2024	7.250	71,051		596,198
100184683	FRIANT	CA		12/17/2024	8.750	157,276		966,817
100184684	PHOENIX	AZ		12/17/2024	8.625	164,746		839,205
100184685	VISTA	CA		12/17/2024	7.875	129,174		810,067
100184686	MANTECA	CA		12/17/2024	8.750	126,328		720,073
100184687	ROSAMOND	CA		12/17/2024	11.125	36,988		475,333
100184688	MOODUS	CT		12/17/2024	8.875	36,775		299,833
100184689	TUCSON	AZ		12/17/2024	7.750	101,888		574,881
100184690	BLACKWOOD	NJ		12/17/2024	8.750	104,252		375,514
100184691	LYNNWOOD	WA		12/17/2024	8.750	97,035		1,059,034
100184692	HAMBURG	NY		12/17/2024	9.000	102,854		466,122
100184693	ESCONDIDO	CA		12/17/2024	8.875	104,740		1,599,000
100184694	LAKE HAVASU CITY	AZ		12/17/2024	8.875	57,154		428,843
100184695	VERNON ROCKVILLE	CT		12/17/2024	9.000	59,464		369,973
100184696	EAGLE RIVER	AK		12/17/2024	10.250	64,544		370,230
100184697	SPARKS	NV		12/17/2024	8.250	88,269		710,028
100184698	LA VERNE	CA		12/17/2024	7.500	107,339		873,611
100184699	SHELTON	WA		12/17/2024	8.750	82,926		535,549
100184700	MIDDLEBURG	FL		12/17/2024	9.500	80,682		590,746
100184701	EMMETT	ID		12/17/2024	9.000	63,390		354,515
100184702	ELGIN	OR		12/17/2024	8.625	56,490		469,387
100184703	PITMAN	NJ		12/17/2024	8.500	51,467		445,746
100184704	ELGIN	IL		12/17/2024	9.000	42,373		260,000
100184705	BUFORD	GA		12/17/2024	7.750	148,546		886,416
100184706	MARYSVILLE	WA		12/17/2024	7.750	105,285		754,049
100184707	CUMMING	GA		12/17/2024	7.875	203,002		793,169
100184708	VAIL	AZ		12/17/2024	8.375	186,977		657,273
100184709	HAZEL CREST	IL		12/17/2024	9.250	52,999		368,983
100184710	COLUMBIA	SC		12/17/2024	8.625	36,747		315,546
100184711	LOMPOC	CA		12/17/2024	8.375	115,733		582,619
100184712	SMYRNA	DE		12/17/2024	8.625	149,877		450,365
100184713	WOODBINE	NJ		12/17/2024	8.000	82,442		399,184
100184714	SANTA FE	NM		12/17/2024	8.000	102,625		518,071
100184715	CUMMING	GA		12/17/2024	8.500	37,273		760,627
100184716	MENIFEE	CA		12/17/2024	8.375	118,872		731,952
100184717	LINCOLN	NE		12/17/2024	9.375	52,953		193,235
100184718	NORFOLK	VA		12/17/2024	8.750	97,464		419,946
100184719	KANEOHE	HI		12/17/2024	10.250	43,145		1,262,711
100184720	FLORENCE	SC		12/17/2024	8.625	37,459		279,837
100184721	PITTSBURG	CA		12/17/2024	9.125	40,182		591,738
100184722	SPANAWAY	WA		12/17/2024	8.500	60,022		529,807
100184723	EAGLE	ID		12/17/2024	8.375	154,355		662,815
100184724	CLARKSTON	MI		12/17/2024	8.375	182,816		907,450
100184725	HENDERSON	NV		12/17/2024	8.750	102,024		727,898
100184726	HENDERSON	NV		12/17/2024	8.750	37,295		338,646
100184727	RANCHO CORDOVA	CA		12/17/2024	8.750	127,857		475,930
100184728	CATHEDRAL CITY	CA		12/17/2024	8.250	77,312		782,469
100184729	LEBANON	ME		12/17/2024	8.625	128,543		595,212
100184730	ROSEVILLE	CA		12/17/2024	8.250	412,962		1,457,533
100184731	CHANDLER	AZ		12/17/2024	9.000	42,948		487,443
100184732	TRION	GA		12/17/2024	8.875	50,606		405,316
100184733	EAST BRUNSWICK	NJ		12/17/2024	9.000	37,743		717,382

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100184734	DRAPER	UT		12/17/2024	8.500	155,807		1,026,368
100184735	WILDER	ID		12/17/2024	8.875	110,306		539,881
100184736	LAKE FOREST PARK	WA		12/17/2024	7.250	153,479		1,133,026
100184737	WASILLA	AK		12/17/2024	9.000	69,260		417,018
100184738	POMONA	NY		12/17/2024	9.125	164,670		758,006
100184739	OVERLAND PARK	KS		12/17/2024	9.125	42,619		479,316
100184740	PEMBROKE PINES	FL		12/17/2024	7.250	150,737		616,418
100184741	JACKSONVILLE	FL		12/17/2024	9.750	37,361		245,000
100184742	COLLINSVILLE	OK		12/17/2024	9.750	37,105		296,794
100184743	CLINTON	UT		12/17/2024	10.500	72,991		562,142
100184744	YULEE	FL		12/17/2024	8.625	82,718		371,635
100184745	UPLAND	CA		12/17/2024	7.875	96,500		1,005,963
100184746	ALBANY	OR		12/17/2024	9.875	43,636		332,888
100184747	FALL CITY	WA		12/17/2024	8.375	107,870		1,103,000
100184748	EAST BRUNSWICK	NJ		12/17/2024	8.750	52,500		379,979
100184749	TINTON FALLS	NJ		12/17/2024	8.125	204,478		561,953
100184750	ASHBURN	VA		12/17/2024	8.625	153,121		530,332
100184751	CLEVELAND	OH		12/17/2024	9.125	49,387		244,000
100184752	JACKSON	MI		12/17/2024	8.875	85,856		288,486
100184753	SAN JOSE	CA		12/17/2024	8.000	320,522		1,527,905
100184754	SOMIS	CA		12/17/2024	8.125	155,382		869,448
100184755	WEST PALM BCH	FL		12/17/2024	8.750	260,006		1,092,000
100184756	BAKERSFIELD	CA		12/17/2024	9.500	60,890		468,802
100184757	KENT	WA		12/17/2024	7.250	106,418		794,532
100184758	MOSS LANDING	CA		12/17/2024	8.875	79,149		1,036,763
100184759	OCKALA	HI		12/17/2024	8.750	47,715		575,210
100184760	PAWLEYS ISLAND	SC		12/17/2024	9.000	63,387		557,145
100184761	BREMERTON	WA		12/17/2024	8.500	82,754		557,093
100184762	HENDERSON	NV		12/17/2024	8.875	189,912		697,000
100184763	FREEPORT	NY		12/17/2024	9.250	84,606		700,870
100184764	CAROL STREAM	IL		12/17/2024	8.375	102,259		322,292
100184765	FAIRFIELD	CA		12/17/2024	9.000	122,541		788,529
100184766	AURORA	CO		12/17/2024	9.125	97,275		756,445
100184767	LUGOFF	SC		12/17/2024	8.625	103,655		305,946
100184768	BRISTOL	CT		12/17/2024	9.625	42,535		210,510
100184769	LAKE PLACID	FL		12/17/2024	8.625	47,648		241,809
100184770	HIGHLANDS RANCH	CO		12/17/2024	8.750	157,801		773,777
100184771	BARDONIA	NY		12/17/2024	8.250	91,645		822,705
100184772	PINE RIVER	MN		12/17/2024	9.000	36,075		272,346
100184773	ROOSEVELT	UT		12/17/2024	8.625	39,872		377,000
100184774	RENO	NV		12/17/2024	7.750	124,291		607,476
100184775	SUN CITY WEST	AZ		12/17/2024	9.875	37,749		365,645
100184776	BALDWIN	MI		12/17/2024	8.625	64,128		233,000
100184777	BUFORD	GA		12/17/2024	9.500	37,245		418,279
100184778	ORTING	WA		12/17/2024	8.000	60,668		429,135
100184779	BLACKWOOD	NJ		12/17/2024	8.625	142,166		430,266
100184780	NORTHVILLE	MI		12/17/2024	7.875	101,495		772,899
100184781	LACEY	WA		12/17/2024	8.875	63,621		530,167
100184782	CANBY	OR		12/17/2024	8.750	200,766		784,627
100184783	ORLAND PARK	IL		12/17/2024	7.625	102,549		460,970
100184784	FAIRFAX	VA		12/17/2024	9.125	37,279		359,638
100184785	EXCELSIOR SPRINGS	MO		12/17/2024	9.250	61,461		205,084
100184786	VISALIA	CA		12/17/2024	7.625	157,519		720,502
100184787	BRIDGEPORT	CT		12/17/2024	9.500	52,527		356,752
100184788	BARNEGAT	NJ		12/17/2024	8.250	105,396		566,030

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100184789	PARKER	CO		12/17/2024	8.875	47,144		648,390
100184790	N LAS VEGAS	NV		12/17/2024	7.500	81,616		478,417
100184791	BAKERSFIELD	CA		12/17/2024	10.125	53,930		227,727
100184792	TROY	MI		12/17/2024	7.750	81,012		625,011
100184793	JACK	AL		12/17/2024	9.250	42,798		257,979
100184794	CHARLESTON	SC		12/17/2024	8.375	129,513		1,017,000
100184795	RENO	NV		12/17/2024	8.875	68,134		328,996
100184796	BUCKEYE	AZ		12/17/2024	10.000	42,587		500,163
100184797	HOWELL	NJ		12/17/2024	8.500	62,354		406,922
100184798	LEWES	DE		12/17/2024	8.875	64,701		617,636
100184799	BLAUVELT	NY		12/17/2024	8.125	102,642		701,699
100184800	HACKETTSTOWN	NJ		12/17/2024	9.500	62,905		287,010
100184801	SAINT CHARLES	IL		12/17/2024	8.750	104,002		533,000
100184802	NORTH CANTON	OH		12/17/2024	7.625	80,478		441,898
100184803	JESUP	GA		12/17/2024	9.375	37,242		309,941
100184804	OKEECHOBEE	FL		12/17/2024	8.875	83,981		352,117
100184805	UPLAND	CA		12/17/2024	8.875	53,225		746,067
100184806	LOMPOC	CA		12/17/2024	8.250	113,821		907,045
100184807	CAMDENTON	MO		12/17/2024	9.375	46,161		287,257
100184808	LAS VEGAS	NV		12/17/2024	9.000	37,704		417,715
100184809	RIVERBANK	CA		12/17/2024	10.125	48,064		606,466
100184810	RANCHO PALOS VERDES	CA		12/17/2024	8.250	87,122		1,901,375
100184811	HIGHLAND	UT		12/17/2024	8.375	153,111		1,112,920
100184812	YORKVILLE	IL		12/17/2024	8.625	86,256		471,007
100184813	SACRAMENTO	CA		12/17/2024	10.500	53,730		466,973
100184814	CUMMING	GA		12/17/2024	9.000	161,376		665,563
100184815	DUBLIN	CA		12/17/2024	8.500	154,787		1,773,551
100184816	FOND DU LAC	WI		12/17/2024	10.000	48,131		358,000
100184817	ROYAL PALM BEACH	FL		12/17/2024	8.750	94,053		965,000
100184818	ROSSVILLE	GA		12/17/2024	8.250	51,621		269,011
100184819	SACRAMENTO	CA		12/17/2024	9.375	37,329		375,466
100184820	GALAX	VA		12/17/2024	8.875	44,851		267,576
100184821	WASHINGTON	UT		12/17/2024	8.875	45,472		823,000
100184822	BOLINGBROOK	IL		12/17/2024	9.000	81,583		435,324
100184823	DAWSONVILLE	GA		12/17/2024	7.250	101,142		411,000
100184824	WOODLAND PARK	NJ		12/17/2024	8.500	62,271		504,412
100184825	SANTEE	CA		12/17/2024	8.875	105,490		1,334,725
100184826	CITRUS HEIGHTS	CA		12/17/2024	8.375	83,497		592,523
100184827	MASSAPEQUA PARK	NY		12/17/2024	7.500	61,731		837,000
100184828	HAMPTON	NJ		12/17/2024	7.750	100,443		424,020
100184829	MURRIETA	CA		12/17/2024	8.500	126,305		836,492
100184830	GULF SHORES	AL		12/17/2024	8.625	72,789		519,114
100184831	KENNER	LA		12/17/2024	8.500	57,217		278,194
100184832	DALLAS	GA		12/17/2024	8.625	148,129		367,566
100184833	BUTTE	MT		12/17/2024	9.250	37,439		214,390
100184834	POUGHKEEPSIE	NY		12/17/2024	8.500	75,550		503,267
100184835	CRESTLINE	CA		12/17/2024	8.875	88,723		419,228
100184836	OGDEN	UT		12/17/2024	8.750	102,333		384,517
100184837	HIGHLAND	CA		12/17/2024	8.875	37,276		651,000
100184838	ACWORTH	GA		12/17/2024	8.875	59,584		366,153
100184839	OCEANSIDE	CA		12/17/2024	9.125	105,719		958,471
100184840	EUGENE	OR		12/17/2024	7.625	81,622		471,555
100184841	WOODBRIDGE	VA		12/17/2024	8.375	135,442		822,389
100184842	WEST UNION	SC		12/17/2024	8.125	100,975		472,046
100184843	CARLSBAD	CA		12/17/2024	7.250	157,414		1,377,621

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100184844	PORT ROYAL	SC		12/17/2024	7.875	121,082		402,073
100184845	TEMECULA	CA		12/17/2024	8.500	52,735		537,827
100184846	KENNESAW	GA		12/17/2024	8.875	103,997		639,138
100184847	HAZLET	NJ		12/17/2024	8.750	157,561		609,757
100184848	ELK RIVER	MN		12/17/2024	8.625	129,835		623,000
100184849	WOODBRIDGE	VA		12/17/2024	9.125	58,928		480,493
100184850	MIAMI	FL		12/17/2024	8.875	186,296		1,396,684
100184851	MILLSBORO	DE		12/17/2024	8.625	84,002		491,553
100184852	PLEASANTON	CA		12/17/2024	8.875	70,624		1,035,187
100184853	CHANDLER	AZ		12/17/2024	8.500	101,343		680,359
100184854	RIO GRANDE	NJ		12/17/2024	9.000	58,072		383,956
100184855	DOUGLASVILLE	GA		12/17/2024	8.500	55,991		291,605
100184856	JOLIET	IL		12/17/2024	9.500	65,337		225,533
100184857	WHITE LAKE	MI		12/17/2024	8.875	36,950		468,052
100184858	APOPKA	FL		12/17/2024	8.250	66,059		304,814
100184859	INDEPENDENCE	KY		12/17/2024	8.500	37,013		349,588
100184860	AURORA	CO		12/17/2024	8.125	102,895		575,482
100184861	DECATUR	GA		12/17/2024	8.500	310,637		1,241,379
100184862	RANCHO MURIETA	CA		12/17/2024	8.875	67,904		824,711
100184863	WARRENTON	VA		12/17/2024	8.625	148,361		890,877
100184864	STONY POINT	NY		12/17/2024	8.625	122,920		658,007
100184865	CUMMING	GA		12/17/2024	7.875	201,405		921,680
100184866	LISBON	ME		12/17/2024	8.500	46,973		339,200
100184867	RIPON	CA		12/17/2024	8.750	82,760		642,455
100184868	GLOUCESTER	VA		12/17/2024	9.625	37,214		284,589
100184869	WATERFORD	MI		12/17/2024	9.375	46,179		214,426
100184870	EDMONDS	WA		12/17/2024	9.375	42,558		843,323
100184871	LAWRENCEVILLE	GA		12/17/2024	8.750	46,840		441,607
100184872	DELRAY BEACH	FL		12/17/2024	8.875	90,512		656,077
100184873	LAS VEGAS	NV		12/17/2024	11.750	40,184		320,044
100184874	ARDMORE	OK		12/17/2024	8.875	58,440		382,753
100184875	HEMET	CA		12/17/2024	9.625	63,169		568,000
100184876	GILBERT	AZ		12/17/2024	8.125	61,762		645,104
100184877	ANDERSON	SC		12/17/2024	9.375	37,619		283,213
100184878	BUCKSPORT	ME		12/17/2024	9.500	71,341		267,975
100184879	OCEANSIDE	CA		12/17/2024	8.500	71,726		781,163
100184880	WAYNE	NJ		12/17/2024	8.625	214,954		836,375
100184881	ORLANDO	FL		12/17/2024	7.875	176,641		973,904
100184882	OAKLEY	CA		12/17/2024	9.375	68,239		816,303
100184883	MURRIETA	CA		12/17/2024	8.875	87,215		832,000
100184884	BEND	OR		12/17/2024	8.625	288,526		1,230,000
100184885	FAIRFIELD	CA		12/17/2024	8.875	51,781		655,641
100184886	FOLSOM	CA		12/17/2024	7.875	129,405		1,397,642
100184887	ISSAQUAH	WA		12/17/2024	8.500	51,717		1,009,093
100184888	PHOENIX	AZ		12/17/2024	8.500	84,251		665,745
100184889	OCALA	FL		12/17/2024	11.125	37,757		400,570
100184890	SOUTHFIELD	MI		12/17/2024	9.000	55,683		338,548
100184891	SAN DIMAS	CA		12/17/2024	8.125	81,305		1,040,584
100184892	LAKE WORTH BEACH	FL		12/17/2024	8.875	64,921		283,428
100184893	BOCA RATON	FL		12/17/2024	7.625	406,987		2,777,339
100184894	POWDER SPRINGS	GA		12/17/2024	8.500	125,740		544,566
100184895	SUNRISE	FL		12/17/2024	7.750	86,073		489,908
100184896	GOLDEN	CO		12/17/2024	8.000	192,176		1,081,534
100184897	LAKE STEVENS	WA		12/17/2024	7.875	90,368		552,804
100184898	PALMDALE	CA		12/17/2024	10.125	40,670		281,401

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
100184899	METTER	GA		12/17/2024	9.500	37,375		209,000
100184900	YORBA LINDA	CA		12/17/2024	7.750	252,401		1,131,851
100184901	BOTHELL	WA		12/17/2024	8.625	285,165		910,000
100184902	FORT BRAGG	CA		12/17/2024	8.750	36,735		691,000
100184903	CINCINNATI	OH		12/17/2024	9.625	42,104		253,940
100184904	ROCHESTER HILLS	MI		12/17/2024	9.875	59,642		527,462
100184905	MANASSAS	VA		12/17/2024	7.250	102,339		787,000
100184906	PHOENIX	AZ		12/17/2024	8.500	119,729		396,000
100184907	BAKERSFIELD	CA		12/17/2024	8.500	53,014		337,022
100184908	NEPTUNE	NJ		12/17/2024	8.500	91,453		523,912
100184909	GLENDALE	AZ		12/17/2024	8.875	87,203		386,545
100184910	GEORGETOWN	KY		12/17/2024	10.000	37,575		366,000
100184911	MARYSVILLE	WA		12/17/2024	8.750	42,389		521,084
100184912	DEBARY	FL		12/17/2024	8.750	52,059		386,268
100184913	MENIFEE	CA		12/17/2024	8.625	103,586		703,133
100184914	STOCKTON	CA		12/17/2024	7.875	81,394		412,000
100184915	SANTA ANA	CA		12/17/2024	8.500	45,092		1,150,250
100184916	RAVENEL	SC		12/17/2024	8.375	127,357		741,118
100184917	DRAPER	VA		12/17/2024	9.500	37,708		328,906
100184918	GLASTONBURY	CT		12/17/2024	8.875	52,699		479,062
100184919	ORANGE PARK	FL		12/17/2024	8.750	68,910		438,664
100184920	PARKLAND	FL		12/17/2024	9.125	64,705		1,738,060
100184921	SACRAMENTO	CA		12/17/2024	9.250	53,219		418,188
100184922	COLORADO SPRINGS	CO		12/17/2024	9.000	147,263		623,767
100184923	DEL CITY	OK		12/17/2024	8.875	37,098		166,434
100184924	MESA	AZ		12/17/2024	9.125	69,161		378,115
100184925	RIVERTON	UT		12/17/2024	8.375	303,825		870,910
100184926	LEESBURG	VA		12/17/2024	9.875	62,180		798,456
100184927	MIDLOTHIAN	VA		12/17/2024	8.750	36,735		376,081
100184928	HOOPER	UT		12/17/2024	9.000	76,059		714,836
100184929	NUNICA	MI		12/17/2024	8.750	62,048		290,085
100184930	CINCINNATI	OH		12/17/2024	9.000	257,583		776,000
100184931	LEXINGTON	SC		12/17/2024	9.625	36,841		204,000
100184932	IDAHO FALLS	ID		12/17/2024	8.875	55,233		360,000
100184933	CONYERS	GA		12/17/2024	8.750	58,272		268,271
100184934	SAN TAN VALLEY	AZ		12/17/2024	7.500	112,450		445,049
100184935	SAUGERTIES	NY		12/17/2024	8.000	61,516		391,190
100184936	LINCOLN	CA		12/17/2024	9.000	73,871		593,298
100184937	HACKETTSTOWN	NJ		12/17/2024	9.250	49,853		487,429
100184938	MORRISTOWN	MN		12/17/2024	8.750	36,367		280,753
100184939	FOLSOM	CA		12/17/2024	8.500	157,317		944,687
100184940	PARSIPPANY	NJ		12/17/2024	9.375	73,778		730,678
100184941	VILLAS	NJ		12/17/2024	8.625	100,244		566,932
100184942	ANTIOCH	CA		12/17/2024	8.750	88,628		595,741
100184943	LAGUNA NIGUEL	CA		12/17/2024	8.625	154,309		710,166
100184944	NEWINGTON	CT		12/17/2024	8.625	81,933		379,148
100184945	CHESTER	VA		12/17/2024	9.125	96,052		496,760
100184946	LANCASTER	SC		12/17/2024	8.750	37,624		417,716
100184947	SIMI VALLEY	CA		12/17/2024	9.000	100,726		779,314
100184948	SPRINGVALE	ME		12/17/2024	8.375	52,702		348,004
100184949	ASHLAND	VA		12/17/2024	9.000	63,188		375,182
100184950	GALT	CA		12/17/2024	8.500	212,852		874,588
100184951	VISALIA	CA		12/17/2024	8.875	52,311		270,000
100184952	ROCHESTER	NH		12/17/2024	8.375	73,443		440,839
100184953	MIAMI	FL		12/19/2024	8.249	685,845		785,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100184954	NAPLES	FL		12/19/2024	7.375	888,832		1,200,000
100184955	FORT LAUDERDALE	FL		12/19/2024	7.874	492,654		595,000
100184956	JAMAICA	NY		12/19/2024	7.749	357,529		430,000
100184957	BOCA RATON	FL		12/19/2024	6.999	2,038,150		2,807,000
100184958	PEMBROKE PARK	FL		12/19/2024	7.624	428,771		525,000
100184959	NEW YORK	NY		12/19/2024	7.624	1,183,719		1,415,000
100184960	BELLE HARBOR	NY		12/19/2024	6.999	657,859		1,255,000
100184961	TEMECULA	CA		12/19/2024	6.999	419,097		524,000
100184962	WEST HILLS	CA		12/19/2024	7.249	1,272,209		1,800,000
100184963	TRUCKEE	CA		12/19/2024	7.500	595,745		775,000
100184964	SHIRLEY	MA		12/19/2024	6.999	327,467		470,000
100184965	BROOKLYN	NY		12/19/2024	7.124	627,380		1,220,000
100184966	HOMESTEAD	FL		12/19/2024	7.999	536,737		645,000
100184967	WESTBOROUGH	MA		12/19/2024	8.124	502,347		645,000
100184968	TAMARAC	FL		12/19/2024	8.499	379,680		452,000
100184969	HOUSTON	TX		12/19/2024	7.874	140,482		197,000
100184970	CELINA	TX		12/19/2024	8.374	1,000,627		1,216,000
100184971	JAMAICA	NY		12/19/2024	7.374	872,519		1,135,000
100184972	WINTER GARDEN	FL		12/19/2024	7.499	518,468		646,000
100184973	CLACKAMAS	OR		12/19/2024	7.999	537,834		650,000
100184974	CLOVIS	CA		12/19/2024	8.249	749,517		900,000
100184975	VICTORVILLE	CA		12/19/2024	8.375	441,037		531,000
100184976	INDIAN WELLS	CA		12/19/2024	7.375	667,191		870,000
100184977	CORAL GABLES	FL		12/19/2024	7.375	893,254		1,975,000
100184978	COLLINGSWOOD	NJ		12/19/2024	6.874	184,351		315,000
100184979	LA CANADA FLINTRIDGE	CA		12/19/2024	6.375	2,728,965		3,850,000
100184980	NASHVILLE	TN		12/19/2024	6.625	520,984		695,000
100184981	ORADELL	NJ		12/19/2024	6.990	593,486		730,000
100184982	YUBA CITY	CA		12/19/2024	8.250	589,689		631,000
100184983	HONOLULU	HI		12/19/2024	8.250	1,380,298		1,785,000
100184984	LAKE STEVENS	WA		12/19/2024	7.625	419,884		750,000
100184985	COMMERCE TOWNSHIP	MI		12/19/2024	8.874	506,035		650,000
100184986	LA CENTER	WA		12/19/2024	7.990	2,483,021		3,000,000
100184987	VISALIA	CA		12/19/2024	8.375	188,071		260,000
100184988	SAN LUIS OBISPO	CA		12/19/2024	6.875	177,014		680,000
100184989	REDONDO BEACH	CA		12/19/2024	7.250	2,467,420		3,000,000
100184990	DALLAS	TX		12/19/2024	6.875	796,863		980,000
100184991	EL PASO	TX		12/19/2024	7.375	282,933		350,000
100184992	DELRAY BEACH	FL		12/19/2024	7.875	151,230		170,000
100184993	CALABASAS	CA		12/19/2024	7.250	2,360,866		3,312,000
100184994	KENNEWICK	WA		12/19/2024	6.990	472,171		580,000
100184995	SPRING HILL	FL		12/19/2024	7.125	240,097		296,000
100184996	AURORA	CO		12/19/2024	7.750	793,332		885,000
100184997	MOREHEAD CITY	NC		12/19/2024	7.250	414,148		600,000
100184998	HICKORY	NC		12/19/2024	7.875	334,122		409,000
100184999	TARZANA LOS ANGELES	CA		12/19/2024	6.750	790,883		990,000
100185000	BULLHEAD CITY	AZ		12/19/2024	8.990	301,611		364,900
100185001	EL CAJON	CA		12/19/2024	7.375	583,513		715,000
100185002	STILLWATER	OK		12/19/2024	7.500	265,813		345,000
100185003	MALIBU	CA		12/19/2024	7.125	1,485,349		5,200,000
100185004	SIMI VALLEY	CA		12/19/2024	6.990	605,589		800,000
100185005	GLENDORA	CA		12/19/2024	6.875	1,961,198		2,950,000
100185006	NORTH HILLS LOS ANGEL	CA		12/19/2024	8.000	1,802,826		2,300,000
100185007	STERLING HEIGHTS	MI		12/19/2024	8.250	415,100		503,000
100185008	FONTANA	CA		12/19/2024	8.125	598,505		704,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185009	YORBA LINDA	CA		12/19/2024	8.250	1,494,914		1,900,000
100185010	NORCO	CA		12/19/2024	8.250	1,256,140		1,600,000
100185011	CLIFTON	NJ		12/19/2024	7.500	464,311		575,000
100185012	YORBA LINDA	CA		12/19/2024	8.250	1,494,914		1,900,000
100185013	SEATTLE	WA		12/19/2024	7.125	3,041,670		4,400,000
100185014	WEST RICHLAND	WA		12/19/2024	7.625	358,232		435,000
100185015	BRONX	NY		12/19/2024	9.124	314,689		415,000
100185016	SAVANNAH	GA		12/19/2024	7.999	160,199		227,000
100185017	WASHINGTON TOWNSHIP	NJ		12/19/2024	7.374	206,511		750,000
100185018	MARIETTA	GA		12/19/2024	9.250	682,267		814,000
100185019	DALLAS	TX		12/19/2024	8.749	925,463		1,480,000
100185020	ACWORTH	GA		12/19/2024	7.999	227,424		305,000
100185021	PANORAMA CITY	CA		12/19/2024	7.625	988,454		1,164,000
100185022	LUTZ	FL		12/19/2024	8.624	352,485		420,000
100185023	BLOOMINGTON	IL		12/19/2024	8.499	181,125		235,000
100185026	ENGLEWOOD	CO		12/20/2024	7.875	445,092		875,000
100185027	LAS VEGAS	NV		12/20/2024	6.750	293,210		459,000
100185028	CHARLOTTE	NC		12/20/2024	6.499	182,876		295,000
100185030	HOMESTEAD	FL		12/20/2024	7.750	327,156		395,000
100185031	GREENWOOD	IN		12/20/2024	6.499	295,675		390,000
100185032	OKLAHOMA CITY	OK		12/20/2024	6.499	154,077		245,000
100185033	HARTFORD	CT		12/20/2024	6.999	324,735		412,000
100185035	MIRAMAR	FL		12/20/2024	6.499	507,795		775,000
100185040	MIAMI	FL		12/20/2024	7.250	778,586		1,200,000
100185043	MORENO VALLEY	CA		12/20/2024	7.875	438,413		550,000
100185044	LAS VEGAS	NV		12/20/2024	6.499	455,846		620,000
100185048	SANTEE	CA		12/20/2024	6.875	592,382		840,000
100185049	LOS ANGELES	CA		12/20/2024	7.625	793,709		1,100,000
100185051	LUSBY	MD		12/20/2024	7.625	212,186		425,000
100185052	CICERO	IL		12/20/2024	7.375	235,564		330,000
100185054	LAS VEGAS	NV		12/20/2024	7.250	244,074		350,000
100185059	BAKERSFIELD	CA		12/20/2024	6.999	246,084		345,000
100185060	COMPTON	CA		12/20/2024	8.125	377,379		500,000
100185061	SAN DIEGO	CA		12/20/2024	7.875	401,584		830,000
100185064	LONGMONT	CO		12/20/2024	6.625	393,424		530,000
100185065	LAS VEGAS	NV		12/20/2024	6.999	231,279		350,000
100185068	CHESAPEAKE BEACH	MD		12/20/2024	7.375	184,324		384,000
100185069	MEMPHIS	TN		12/20/2024	7.375	294,259		340,000
100185070	HENDERSON	NV		12/20/2024	6.999	234,318		475,000
100185072	TWIN PEAKS	CA		12/20/2024	7.999	353,748		511,000
100185074	CLEVELAND	TX		12/20/2024	7.875	122,186		160,000
100185075	BLUFFTON	SC		12/20/2024	6.250	181,848		268,000
100185076	BELMONT	MA		12/20/2024	7.625	471,814		1,320,000
100185077	COLLINSVILLE	OK		12/20/2024	6.375	150,050		220,000
100185078	SAN DIEGO	CA		12/20/2024	9.250	168,000		420,000
100185079	FRANKLIN PARK	IL		12/20/2024	8.125	237,602		325,000
100185080	CHESAPEAKE BEACH	MD		12/20/2024	7.250	151,353		227,000
100185082	DESERT HOT SPRINGS	CA		12/20/2024	6.750	349,636		505,000
100185084	LUSBY	MD		12/20/2024	7.375	257,021		384,000
100185085	HOUSTON	TX		12/20/2024	7.499	145,950		245,000
100185086	ORLANDO	FL		12/20/2024	7.250	377,551		470,000
100185087	CARMICHAEL	CA		12/20/2024	6.999	342,365		520,000
100185088	DUNCANVILLE	TX		12/20/2024	6.499	209,855		325,000
100185089	ANNAPOLIS	MD		12/20/2024	6.999	236,417		385,000
100185090	DALLAS	TX		12/20/2024	6.875	410,338		547,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185091	CORCORAN	CA		12/20/2024	6.999	222,238		327,000
100185092	THONOTOSASSA	FL		12/20/2024	6.875	327,702		600,000
100185093	CITRUS HEIGHTS	CA		12/20/2024	6.875	255,938		553,000
100185094	DALLAS	TX		12/20/2024	6.625	428,485		578,000
100185095	GRAND PRAIRIE	TX		12/20/2024	6.875	257,543		370,000
100185096	NORTH LAS VEGAS	NV		12/20/2024	6.625	209,927		413,000
100185098	TUCSON	AZ		12/20/2024	6.499	318,566		435,000
100185099	TUCSON	AZ		12/20/2024	6.499	318,212		435,000
100185100	ORLANDO	FL		12/20/2024	6.250	124,004		250,000
100185101	TUCSON	AZ		12/20/2024	6.499	318,438		435,000
100185102	TUCSON	AZ		12/20/2024	6.499	318,231		440,000
100185103	DALLAS	TX		12/20/2024	6.875	410,064		547,000
100185104	PLEASANT HILL	MO		12/20/2024	6.250	343,697		485,000
100185105	PARAMOUNT	CA		12/20/2024	6.999	254,795		600,000
100185106	BALTIMORE	MD		12/20/2024	6.999	270,227		416,000
100185107	WOODBRIDGE	CA		12/20/2024	8.750	157,500		440,000
100185110	DALLAS	TX		12/20/2024	6.625	400,223		540,000
100185111	LANCASTER	CA		12/20/2024	7.875	294,000		485,000
100185113	TUCSON	AZ		12/20/2024	6.499	318,404		435,000
100185115	SPRING CREEK	NV		12/20/2024	7.250	105,000		284,000
100185117	KANSAS CITY	MO		12/20/2024	7.875	166,000		257,000
100185118	DES MOINES	IA		12/20/2024	6.999	103,119		209,500
100185120	BAKERSFIELD	CA		12/20/2024	7.875	251,526		320,000
100185121	LAFAYETTE	IN		12/20/2024	7.875	124,762		164,000
100185122	SAINT CHARLES	MO		12/20/2024	7.499	181,097		310,000
100185123	LYNWOOD	CA		12/20/2024	7.375	541,046		675,000
100185124	NEW ORLEANS	LA		12/20/2024	6.625	248,372		365,000
100185126	FORT PIERCE	FL		12/20/2024	6.499	208,203		381,000
100185127	LA PORTE	IN		12/20/2024	7.750	172,469		235,000
100185128	BAKERSFIELD	CA		12/20/2024	6.499	242,093		355,000
100185129	KENNER	LA		12/20/2024	6.999	118,367		190,000
100185130	PERRIS	CA		12/20/2024	8.499	416,005		503,000
100185131	SAN MARCOS	CA		12/20/2024	6.499	617,799		1,455,000
100185132	SAN CLEMENTE	CA		12/20/2024	7.625	1,548,668		2,175,000
100185133	JAMUL	CA		12/20/2024	7.999	1,327,249		1,600,000
100185134	PANORAMA CITY	CA		12/20/2024	7.250	488,482		790,000
100185135	LOS ANGELES	CA		12/20/2024	7.875	265,760		300,000
100185136	CHICAGO	IL		12/20/2024	7.875	323,719		390,000
100185137	COACHELLA	CA		12/20/2024	7.999	220,409		462,700
100185138	FULLERTON	CA		12/20/2024	6.999	1,481,762		1,920,000
100185139	LENEXA	KS		12/20/2024	7.499	279,300		380,000
100185140	ROSEDALE	MD		12/20/2024	7.999	237,828		315,000
100185141	WEST JORDAN	UT		12/20/2024	6.375	221,325		452,000
100185142	MADISON	TN		12/20/2024	7.499	303,561		385,000
100185143	WINTER HAVEN	FL		12/20/2024	8.250	211,680		252,000
100185144	PALMDALE	CA		12/20/2024	7.999	325,840		492,000
100185145	LOS BANOS	CA		12/20/2024	7.250	209,699		400,000
100185146	BAKERSFIELD	CA		12/20/2024	7.999	398,138		492,000
100185147	AVILA BEACH	CA		12/20/2024	9.875	1,242,360		1,480,000
100185148	LAS VEGAS	NV		12/20/2024	8.375	387,163		465,000
100185149	SANTA ROSA BEACH	FL		12/20/2024	7.125	1,531,583		2,005,000
100185150	STOCKTON	CA		12/20/2024	7.625	444,489		535,000
100185151	MEDFORD	MA		12/20/2024	6.625	802,385		1,150,000
100185152	PAYETTE	ID		12/20/2024	9.625	300,510		324,000
100185153	LAS VEGAS	NV		12/20/2024	7.999	332,840		390,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185154	LEAGUE CITY	TX		12/20/2024	8.375	326,655		375,000
100185155	PALMDALE	CA		12/20/2024	7.375	429,036		659,000
100185156	SANTA ANA	CA		12/20/2024	7.875	746,162		900,000
100185157	MODESTO	CA		12/20/2024	7.625	362,588		450,000
100185158	SAN DIEGO	CA		12/20/2024	6.499	1,501,252		2,300,000
100185159	LAKEWOOD	CA		12/20/2024	9.875	711,172		880,000
100185160	BERLIN	MD		12/20/2024	7.375	423,888		519,500
100185161	DOWLING	MI		12/20/2024	7.375	208,000		430,000
100185162	MADERA	CA		12/20/2024	8.750	243,814		303,000
100185163	LOS ANGELES (PASADENA AREA)	CA		12/20/2024	7.125	1,555,577		1,950,000
100185164	ANAHEIM	CA		12/20/2024	6.250	1,478,108		2,150,000
100185165	SAN DIEGO	CA		12/20/2024	8.750	1,008,000		1,200,000
100185166	BUENA PARK	CA		12/20/2024	9.875	865,225		980,000
100185167	RESEDA	CA		12/20/2024	6.999	336,786		650,000
100185168	ATLANTA	GA		12/20/2024	6.625	370,415		520,000
100185169	RUNNING SPRINGS	CA		12/20/2024	6.999	300,468		365,000
100185170	CLERMONT	FL		12/20/2024	6.999	715,655		3,000,000
100185171	HOUSTON	TX		12/20/2024	7.375	223,961		285,000
100185172	BERKELEY	CA		12/20/2024	6.499	779,843		1,626,000
100185173	LOS ANGELES	CA		12/20/2024	8.125	939,120		1,118,000
100185174	PASADENA	TX		12/20/2024	6.999	157,893		192,000
100185175	BOYNTON BEACH	FL		12/20/2024	8.250	420,171		555,000
100185176	HOUSTON	TX		12/20/2024	7.999	190,742		218,000
100185177	SAN MARCOS	CA		12/20/2024	8.999	1,378,204		1,480,000
100185178	SACRAMENTO	CA		12/20/2024	6.750	425,148		685,000
100185179	AURORA	CO		12/20/2024	7.999	209,052		250,000
100185180	ARAB	AL		12/20/2024	6.999	195,527		280,000
100185182	HYATTSVILLE	MD		12/20/2024	7.250	420,974		546,000
100185183	REDFORD	MI		12/20/2024	7.625	221,529		270,000
100185184	DANBURY	CT		12/20/2024	7.499	240,876		315,000
100185185	HOUSTON	TX		12/20/2024	7.499	187,101		268,000
100185186	WEEKI WACHEE	FL		12/20/2024	7.999	246,225		335,000
100185187	ELGIN	IL		12/20/2024	7.999	633,774		810,000
100185188	FORT MYERS	FL		12/20/2024	8.625	215,730		240,000
100185189	COLUMBUS	OH		12/20/2024	7.499	216,869		262,000
100185190	SALINAS	CA		12/20/2024	8.125	898,506		1,105,000
100185191	ORLANDO	FL		12/20/2024	6.999	1,127,669		1,625,000
100185301	PORT SAINT LUCIE	FL		12/20/2024	7.625	613,566		777,000
100185302	CONWAY	SC		12/20/2024	6.990	287,267		379,000
100185303	CYPRESS	TX		12/20/2024	6.875	230,295		305,000
100185304	CHICAGO	IL		12/20/2024	7.125	258,089		340,000
100185305	HOLLY SPRINGS	GA		12/20/2024	7.500	379,657		536,000
100185306	SAN ANTONIO	FL		12/20/2024	5.625	313,392		431,000
100185307	LAREDO	TX		12/20/2024	6.125	204,975		300,000
100185308	ANCHORAGE	AK		12/20/2024	6.990	441,629		630,000
100185309	MILWAUKEE	WI		12/20/2024	6.990	222,729		330,000
100185310	LAS VEGAS	NV		12/20/2024	7.375	278,953		375,000
100185311	GOLDTHWAITE	TX		12/20/2024	6.125	197,209		274,500
100185312	SCOTTSDALE	AZ		12/20/2024	6.625	301,094		695,000
100185313	WINDER	GA		12/20/2024	6.125	202,016		292,000
100185314	ALPHARETTA	GA		12/20/2024	6.125	302,126		480,000
100185315	ATLANTA	GA		12/20/2024	6.624	491,351		665,000
100185316	MILWAUKEE	WI		12/20/2024	6.500	263,021		376,000
100185317	SHOREWOOD	IL		12/20/2024	6.875	210,896		278,000
100185318	ELK GROVE	CA		12/20/2024	7.625	487,395		607,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185319	NORTH EAST	MD		12/20/2024	7.625	602,538		700,000
100185320	BEDFORD	VA		12/20/2024	7.625	276,776		325,000
100185321	FRISCO	TX		12/20/2024	6.125	319,427		465,000
100185322	EAGLE RIVER	AK		12/20/2024	6.875	221,476		295,000
100185323	ARLINGTON	TX		12/20/2024	6.500	352,043		475,000
100185324	WALLER	TX		12/20/2024	6.990	430,933		615,000
100185325	FORNEY	TX		12/20/2024	6.875	349,431		472,000
100185326	PLAINFIELD	IL		12/20/2024	6.990	227,752		324,000
100185327	WAXAHACHIE	TX		12/20/2024	6.125	246,628		337,000
100185328	WAXAHACHIE	TX		12/20/2024	6.125	255,426		348,000
100185329	WAKAHACHIE	TX		12/20/2024	6.125	249,559		340,000
100185330	SAVANNAH	GA		12/20/2024	6.990	279,124		360,000
100185331	DALLAS	TX		12/20/2024	6.500	763,177		1,345,000
100185332	CAPE CHARLES	VA		12/20/2024	6.500	652,604		883,000
100185333	DURHAM	NC		12/20/2024	6.625	268,457		363,000
100185334	CHICO	CA		12/20/2024	6.125	280,612		439,900
100185335	BRIGHTON	MA		12/20/2024	6.125	847,371		1,344,000
100185336	BOONE	NC		12/20/2024	6.625	460,912		625,000
100185337	CHOCTAW	OK		12/20/2024	7.500	293,250		385,000
100185338	FRESNO	CA		12/20/2024	6.490	342,478		505,000
100185339	AURORA	IL		12/20/2024	6.990	205,623		285,000
100185340	LAS VEGAS	NV		12/20/2024	6.625	374,542		536,000
100185341	BLUE RIDGE	TX		12/20/2024	6.990	629,094		841,000
100185342	BRIDGEVILLE	DE		12/20/2024	6.875	216,677		316,000
100185343	DURHAM	NC		12/20/2024	7.000	245,670		347,000
100185344	SACRAMENTO	CA		12/20/2024	6.625	221,719		320,000
100185345	ISELIN	NJ		12/20/2024	6.375	350,481		519,000
100185346	LOS ANGELES	CA		12/20/2024	6.500	660,026		950,000
100185347	ANCHORAGE	AK		12/20/2024	6.875	540,698		810,000
100185348	AUSTIN	TX		12/20/2024	5.990	291,622		390,000
100185349	NORTH LAS VEGAS	NV		12/20/2024	5.875	343,990		477,000
100185350	CHESTERTON	IN		12/20/2024	6.625	407,277		600,000
100185351	EAGLE RIVER	AK		12/20/2024	6.490	333,933		450,000
100185352	HOFFMAN ESTATES	IL		12/20/2024	5.990	294,093		405,000
100185353	BRADENTON	FL		12/20/2024	6.625	253,263		360,000
100185354	OAKWOOD	GA		12/20/2024	6.625	222,174		307,000
100185355	NEW BEDFORD	MA		12/20/2024	6.625	427,647		581,000
100185356	SEVEN DEVILS	NC		12/20/2024	5.990	531,556		808,000
100185357	CHULA VISTA	CA		12/20/2024	6.624	1,024,884		1,425,000
100185358	SPRING CITY	TN		12/20/2024	6.625	496,887		720,000
100185359	RIO RICO	AZ		12/20/2024	6.625	206,950		280,000
100185360	SALEM	MA		12/20/2024	6.875	725,894		1,043,000
100185361	PLANO	TX		12/20/2024	6.375	384,798		563,500
100185362	VALLEJO	CA		12/20/2024	6.625	686,863		950,000
100185363	SCHERTZ	TX		12/20/2024	6.490	205,284		280,000
100185364	ORLANDO	FL		12/20/2024	6.375	272,044		395,000
100185365	BROOKFIELD	IL		12/20/2024	7.125	498,796		660,000
100185366	SPOKANE	WA		12/20/2024	6.625	305,485		430,000
100185367	MIAMI	FL		12/20/2024	6.625	419,862		617,000
100185368	EVERETT	WA		12/20/2024	6.125	428,707		650,000
100185369	PORT SAINT LUCIE	FL		12/20/2024	6.500	508,087		690,000
100185370	TACOMA	WA		12/20/2024	6.625	332,951		450,000
100185371	FRESNO	CA		12/20/2024	5.625	222,061		312,000
100185372	SIERRA VISTA	AZ		12/20/2024	6.000	242,656		333,000
100185373	YORKTOWN	VA		12/20/2024	5.875	221,555		355,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185374	SHERMAN	TX		12/20/2024	6.500	216,164		290,500
100185375	BAYTOWN	TX		12/20/2024	6.000	291,278		445,000
100185376	OAKLAND	CA		12/20/2024	6.875	248,795		580,000
100185377	IDAHO FALLS	ID		12/20/2024	7.000	248,418		350,000
100185378	MURPHY	NC		12/20/2024	6.125	305,091		445,000
100185379	PALMETTO	FL		12/20/2024	5.875	318,171		427,000
100185380	FORT WORTH	TX		12/20/2024	6.125	250,451		342,000
100185381	DAYTONA BEACH	FL		12/20/2024	6.625	222,944		300,000
100185382	HAMILTON	MT		12/20/2024	5.625	396,394		555,000
100185383	DAVENPORT	FL		12/20/2024	6.125	368,474		535,000
100185384	HUTTO	TX		12/20/2024	5.875	266,177		375,000
100185385	RALEIGH	NC		12/20/2024	6.125	401,385		554,000
100185386	FISHERS	IN		12/20/2024	5.990	275,355		385,000
100185387	LITTLE RIVER	SC		12/20/2024	6.125	199,214		304,000
100185388	COLTON	CA		12/20/2024	5.990	680,938		1,000,000
100185389	HEMET	CA		12/20/2024	5.625	394,722		527,000
100185390	LAND O' LAKES	FL		12/20/2024	5.500	281,376		396,000
100185391	NORTH ATTLEBORO	MA		12/20/2024	7.125	609,630		810,000
100185392	ANTIOCH	CA		12/20/2024	6.625	241,861		415,000
100185393	JACKSONVILLE	FL		12/20/2024	6.500	239,496		330,000
100185394	OCALA	FL		12/20/2024	5.750	205,928		287,000
100185395	FRESNO	CA		12/20/2024	5.625	317,311		444,500
100185396	AUSTIN	TX		12/20/2024	7.000	374,989		513,000
100185397	ATHENS	AL		12/20/2024	6.000	230,416		315,000
100185398	CINCINNATI	OH		12/20/2024	6.125	198,197		290,000
100185399	SAINT LOUIS	MO		12/20/2024	6.125	474,209		665,000
100185400	CYPRESS	TX		12/20/2024	6.000	291,161		427,000
100185401	SAVANNAH	GA		12/20/2024	5.990	534,860		815,000
100185402	ANCHORAGE	AK		12/20/2024	6.624	397,763		540,000
100185403	METHUEN	MA		12/20/2024	6.375	287,858		390,000
100185404	VENTURA	IA		12/20/2024	6.490	340,406		1,465,000
100185405	BELL	CA		12/20/2024	6.625	486,171		860,000
100185406	WARSAW	IN		12/20/2024	7.125	229,173		310,000
100185407	MILFORD	MA		12/20/2024	6.500	395,850		550,000
100185408	COLLEGE STATION	TX		12/20/2024	6.624	279,319		373,900
100185409	FAYETTEVILLE	AR		12/20/2024	6.625	516,073		695,000
100185410	BOISE	ID		12/20/2024	6.500	214,110		269,000
100185411	CHARLOTTE	NC		12/20/2024	6.375	252,494		340,000
100185412	LANCASTER	CA		12/20/2024	6.375	383,142		520,000
100185413	HOUSTON	TX		12/20/2024	6.375	215,762		300,000
100185414	SHAVER LAKE	CA		12/20/2024	6.124	416,040		575,000
100185415	LOS ANGELES	CA		12/20/2024	6.490	963,341		1,300,000
100185416	SECAUCUS	NJ		12/20/2024	6.490	334,251		455,000
100185417	MCKINNEY	TX		12/20/2024	6.490	312,452		423,000
100185418	BOONE	NC		12/20/2024	6.000	393,289		540,000
100185419	BRADENTON	FL		12/20/2024	6.625	206,197		310,000
100185420	CLERMONT	FL		12/20/2024	6.124	322,244		470,000
100185421	BUDA	TX		12/20/2024	6.500	205,640		305,000
100185422	LILBURN	GA		12/20/2024	6.375	313,521		435,000
100185423	LEWISVILLE	TX		12/20/2024	6.500	301,752		445,000
100185424	HOT SPRINGS NATIONAL PARK	AR		12/20/2024	6.124	296,481		445,000
100185425	KOKOMO	IN		12/20/2024	6.490	253,089		342,000
100185426	ASHLAND	MA		12/20/2024	6.625	730,392		990,000
100185427	ALAMEDA	CA		12/20/2024	6.375	476,188		1,000,000
100185428	PROVO	UT		12/20/2024	7.125	522,711		698,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185429	BOISE	ID		12/20/2024	6.375	400,307		578,000
100185430	WAKE FOREST	NC		12/20/2024	6.490	253,409		344,000
100185431	LOGAN	UT		12/20/2024	6.125	413,439		605,000
100185432	OCOEE	FL		12/20/2024	6.490	461,294		625,000
100185433	LAKE HAVASU CITY	AZ		12/20/2024	6.490	325,349		460,000
100185434	RAHWAY	NJ		12/20/2024	6.250	386,893		560,000
100185435	BOTHELL	WA		12/20/2024	6.000	638,991		930,000
100185436	NEW MILFORD	CT		12/20/2024	7.000	325,038		450,000
100185437	TUCSON	AZ		12/20/2024	6.000	356,744		500,000
100185438	PORTLAND	OR		12/20/2024	5.625	315,381		455,000
100185439	NOKOMIS	FL		12/20/2024	5.875	277,140		379,000
100185440	PFLUGERVILLE	TX		12/20/2024	6.000	291,780		405,000
100185441	CUTLER BAY	FL		12/20/2024	5.990	240,299		550,000
100185442	CINCINNATI	OH		12/20/2024	6.875	292,714		390,000
100185443	ALLENTOWN	PA		12/20/2024	6.500	267,865		360,000
100185444	LAWRENCEVILLE	GA		12/20/2024	5.625	300,951		440,000
100185445	WINTER PARK	FL		12/20/2024	6.375	507,266		690,000
100185446	HENDERSON	NV		12/20/2024	5.500	336,013		455,000
100185447	ANNA	TX		12/20/2024	6.125	310,008		475,000
100185448	YUCAIPA	CA		12/20/2024	6.625	390,780		635,000
100185449	FORT COLLINS	CO		12/20/2024	6.375	621,746		1,020,000
100185450	WINDER	GA		12/20/2024	5.750	255,700		340,000
100185451	WINDER	GA		12/20/2024	5.500	240,686		357,000
100185452	WINDER	GA		12/20/2024	5.875	257,994		341,000
100185453	NEW RIVER	AZ		12/20/2024	6.125	596,596		925,000
100185454	MURRIETA	CA		12/20/2024	5.750	446,217		652,000
100185455	WINDER	GA		12/20/2024	5.875	251,996		335,000
100185456	RALEIGH	NC		12/20/2024	5.875	352,280		478,000
100185457	WINDER	GA		12/20/2024	5.875	251,837		341,000
100185458	FRESNO	CA		12/20/2024	6.125	299,072		415,000
100185459	AUSTIN	TX		12/20/2024	6.625	335,267		452,000
100185460	LOS ANGELES	CA		12/20/2024	6.500	815,637		1,150,000
100185461	PINELLAS PARK	FL		12/20/2024	5.875	254,738		355,000
100185462	TINLEY PARK	IL		12/20/2024	6.990	227,682		286,000
100185463	ELKRIDGE	MD		12/20/2024	6.375	302,947		435,000
100185464	NICEVILLE	FL		12/20/2024	6.625	216,931		315,000
100185465	MELISSA	TX		12/20/2024	5.875	329,064		445,000
100185466	AUSTIN	TX		12/20/2024	6.375	223,515		335,000
100185467	CLEARWATER	FL		12/20/2024	6.990	334,190		470,000
100185468	WENTZVILLE	MO		12/20/2024	6.500	248,605		340,000
100185469	LOS ANGELES	CA		12/20/2024	6.625	586,391		830,000
100185470	AUSTIN	TX		12/20/2024	6.625	440,633		590,000
100185471	VERO BEACH	FL		12/20/2024	6.125	511,997		725,000
100185472	MEMPHIS	TN		12/20/2024	7.000	314,783		380,000
100185473	ALBUQUERQUE	NM		12/20/2024	7.125	244,629		346,000
100185474	BELLA VISTA	AR		12/20/2024	6.125	344,042		480,000
100185475	NEW WAVERLY	TX		12/20/2024	6.490	225,311		308,000
100185476	MOSES LAKE	WA		12/20/2024	6.000	280,326		450,000
100185477	DENTON	TX		12/20/2024	6.124	292,883		430,000
100185478	GURNEE	IL		12/20/2024	6.875	342,712		457,000
100185479	DAWSONVILLE	GA		12/20/2024	6.125	297,596		397,000
100185480	POMPANO BEACH	FL		12/20/2024	6.625	382,129		550,000
100185481	SUGAR HILL	GA		12/20/2024	6.500	228,002		325,000
100185482	PASADENA	CA		12/20/2024	7.125	767,799		1,280,000
100185483	ENGLEWOOD	FL		12/20/2024	6.124	418,060		600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185484	LANCASTER	PA		12/20/2024	7.625	309,782		399,000
100185485	CINCINNATI	OH		12/20/2024	7.875	106,680		205,000
100185486	SAN JOSE	CA		12/20/2024	9.375	793,163		975,000
100185487	LONG BEACH	CA		12/20/2024	8.000	4,137,750		5,800,000
100185488	KNIGHTDALE	NC		12/20/2024	7.000	561,134		683,000
100185489	MURRIETA	CA		12/20/2024	8.875	1,012,770		1,325,000
100185490	ZEBULON	NC		12/20/2024	9.250	254,914		315,000
100185491	GOOSE CREEK	SC		12/20/2024	9.125	192,923		255,000
100185492	PAWTUCKET	RI		12/20/2024	7.250	466,294		690,000
100185493	NEW GERMANY	MN		12/20/2024	9.625	368,680		490,000
100185494	CHARLOTTE	NC		12/20/2024	7.250	207,046		296,000
100185495	ATLANTA	GA		12/20/2024	7.250	4,539,375		6,950,000
100185496	MCMINNVILLE	OR		12/20/2024	8.375	262,925		355,000
100185497	MIAMI	FL		12/20/2024	8.625	372,598		450,000
100185498	MARINA DEL REY	CA		12/20/2024	7.250	435,614		660,000
100185499	MIRAMAR BEACH	FL		12/20/2024	7.125	420,980		550,000
100185500	NORTH MIAMI BEACH	FL		12/20/2024	8.250	189,636		226,000
100185501	WESTLAKE	FL		12/20/2024	7.375	557,866		650,000
100185502	SAN DIEGO	CA		12/20/2024	7.500	341,890		540,000
100185503	NAPLES	FL		12/20/2024	7.125	804,695		1,050,000
100185504	MARLTON	NJ		12/20/2024	8.500	515,077		705,000
100185505	HEMET	CA		12/20/2024	7.375	152,499		190,000
100185506	PEMBROKE PINES	FL		12/20/2024	6.990	127,633		600,000
100185507	LAKE MARY	FL		12/20/2024	8.250	727,008		905,000
100185508	WICHITA	KS		12/20/2024	8.500	128,482		165,000
100185509	PAYSON	AZ		12/20/2024	8.990	212,119		270,000
100185510	NORTH BAY VILLAGE	FL		12/20/2024	8.125	300,550		380,000
100185511	LEHIGH ACRES	FL		12/20/2024	6.750	261,272		325,000
100185512	EDISON	NJ		12/20/2024	7.500	562,252		690,000
100185513	COUGAR	WA		12/20/2024	6.750	119,720		290,000
100185514	MIRAMAR BEACH	FL		12/20/2024	7.375	647,246		900,000
100185515	KEY LARGO	FL		12/20/2024	6.990	410,936		2,000,000
100185516	CHULA VISTA	CA		12/20/2024	6.375	578,401		815,000
100185517	HIGHLAND	CA		12/20/2024	7.500	612,590		750,000
100185518	FRIENDSWOOD	TX		12/20/2024	6.750	624,979		815,000
100185519	DALLAS	TX		12/20/2024	7.500	383,638		556,000
100185520	MOORESVILLE	NC		12/20/2024	7.250	1,694,348		2,100,000
100185521	EAST GRAND FORKS	MN		12/20/2024	7.990	334,194		400,000
100185522	CYPRESS	TX		12/20/2024	6.875	510,836		622,000
100185523	FREEHOLD	NJ		12/20/2024	7.375	994,600		1,345,000
100185524	NORTH MIAMI BEACH	FL		12/20/2024	6.625	3,159,362		5,000,000
100185526	MIAMI SPRINGS	FL		12/20/2024	6.990	781,070		1,143,000
100185527	HUDSONVILLE	MI		12/20/2024	7.250	620,042		765,000
100185528	HOUSTON	TX		12/20/2024	6.875	3,594,656		5,000,000
100185529	GRAND RAPIDS	MI		12/20/2024	6.990	273,816		340,000
100185530	GRANBY	CT		12/20/2024	7.250	438,591		546,000
100185531	SAN JOSE	CA		12/20/2024	7.375	496,327		1,030,000
100185532	KAYSVILLE	UT		12/20/2024	6.875	624,110		890,000
100185533	ESCONDIDO	CA		12/20/2024	7.500	261,596		337,000
100185534	GREENBELT	MD		12/20/2024	7.500	78,398		235,000
100185535	WESLEY CHAPEL	FL		12/20/2024	7.125	153,974		285,000
100185536	CHARLESTON	SC		12/20/2024	7.625	1,042,706		1,280,000
100185537	PITTSBURG	TX		12/20/2024	7.990	166,838		200,000
100185539	HOMESTEAD	FL		12/20/2024	9.250	987,321		1,050,000
100185541	LEHIGH ACRES	FL		12/20/2024	7.125	261,277		370,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185542	MIAMI	FL		12/20/2024	6.990	741,457		975,000
100185543	NEWPORT NEWS	VA		12/20/2024	9.875	109,200		130,500
100185544	RIVERSIDE	CA		12/20/2024	6.750	1,299,785		1,600,000
100185545	MIRAMAR	FL		12/20/2024	7.375	174,463		223,000
100185547	PITTSBURGH	PA		12/20/2024	7.750	138,367		173,000
100185548	OCALA	FL		12/20/2024	7.375	146,014		257,000
100185549	GREENBELT	MD		12/20/2024	7.500	78,398		237,000
100185550	CATHEDRAL CITY	CA		12/20/2024	8.500	620,277		750,000
100185551	NORTH CHESTERFIELD	VA		12/20/2024	7.125	259,977		344,000
100185552	HOWE	TX		12/20/2024	6.875	101,115		310,000
100185553	VICTORIA	TX		12/20/2024	9.250	169,103		665,000
100185554	ENGLEWOOD	CO		12/20/2024	7.500	771,686		1,005,000
100185555	MIAMI	FL		12/20/2024	6.875	160,182		227,000
100185556	WILLIAMSBURG	VA		12/20/2024	7.625	597,495		725,000
100185557	NEWARK	NJ		12/20/2024	8.875	605,396		735,000
100185558	MYRTLE BEACH	SC		12/20/2024	7.500	104,250		245,000
100185559	AIKEN	SC		12/20/2024	6.500	213,609		286,000
100185560	GARDEN CITY	UT		12/20/2024	7.375	564,738		695,000
100185561	BELL BUCKLE	TN		12/20/2024	7.500	652,835		1,422,000
100185562	COLUMBIA	TN		12/20/2024	8.125	218,782		370,000
100185563	LEXINGTON	SC		12/20/2024	7.250	192,946		468,000
100185564	BRAINTREE	MA		12/20/2024	7.125	454,203		635,000
100185565	EL CAMPO	TX		12/20/2024	7.875	187,690		245,000
100185567	GLENWOOD	IA		12/20/2024	8.625	137,359		168,340
100185568	WOODSTOCK	GA		12/20/2024	6.875	836,703		1,008,000
100185569	EAGLE RIVER	WI		12/20/2024	7.990	195,746		385,000
100185570	RUSKIN	FL		12/20/2024	7.125	104,541		260,000
100185571	CARROLL	NH		12/20/2024	7.990	350,227		450,000
100185573	HILTON HEAD ISLAND	SC		12/20/2024	8.125	330,103		625,000
100185574	KEYSTONE	CO		12/20/2024	6.990	1,332,026		2,829,000
100185575	BARTLETT	TN		12/20/2024	6.875	288,225		380,000
100185576	WILMINGTON	NC		12/20/2024	9.990	556,358		684,000
100185577	MIDLOTHIAN	VA		12/20/2024	8.625	400,338		480,000
100185578	WEYMOUTH	MA		12/20/2024	6.500	823,751		1,170,000
100185579	WINTER GARDEN	FL		12/20/2024	6.990	1,230,202		1,500,000
100185580	OCEAN VIEW	DE		12/20/2024	6.875	532,899		915,000
100185581	HURRICANE	UT		12/20/2024	7.250	1,562,322		1,902,000
100185582	GILROY	CA		12/20/2024	6.625	999,640		1,245,000
100185583	NORTH SALT LAKE	UT		12/20/2024	6.625	1,200,432		1,490,000
100185584	MIAMI	FL		12/20/2024	9.500	582,471		712,000
100185585	ORLANDO	FL		12/20/2024	8.990	939,985		1,225,000
100185587	PROSPER	TX		12/20/2024	7.500	674,105		834,000
100185588	CORONA	CA		12/20/2024	6.875	804,375		1,050,000
100185589	CANYON LAKE	TX		12/20/2024	7.250	1,171,744		1,420,000
100185591	BOERNE	TX		12/20/2024	7.375	550,401		735,000
100185592	STOCKTON	CA		12/20/2024	7.990	681,574		820,000
100185593	STAR	ID		12/20/2024	6.875	966,315		1,255,000
100185594	NAPERVILLE	IL		12/20/2024	8.625	227,518		273,000
100185595	EDWARDSBURG	MI		12/20/2024	7.750	1,113,236		1,500,000
100185597	MINNEAPOLIS	MN		12/20/2024	7.500	122,890		181,000
100185598	KALAMA	WA		12/20/2024	8.250	230,005		507,000
100185599	FORT LAUDERDALE	FL		12/20/2024	7.125	441,259		540,000
100185600	BALTIMORE	MD		12/20/2024	9.250	141,661		170,000
100185601	NOVATO	CA		12/20/2024	7.375	565,579		1,650,000
100185603	BEACH HAVEN	NJ		12/20/2024	7.250	712,281		2,870,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185604	SPRING HILL	TN		12/20/2024	7.250	596,443		815,000
100185605	INDEPENDENCE	MO		12/20/2024	8.125	193,253		246,000
100185606	HENDERSON	CO		12/20/2024	7.625	620,212		750,000
100185607	HUDSON	WI		12/20/2024	7.990	356,144		436,000
100185608	HIGHLAND	UT		12/20/2024	6.500	1,127,485		1,850,000
100185609	HONOLULU	HI		12/20/2024	6.875	329,407		470,000
100185610	ROCHESTER	NH		12/20/2024	7.250	203,654		317,530
100185611	INDEPENDENCE	MO		12/20/2024	8.125	191,681		244,000
100185612	MADERA	CA		12/20/2024	7.500	281,925		422,000
100185613	FRANKLIN	TN		12/20/2024	7.250	1,027,691		1,280,000
100185615	ENFIELD	CT		12/20/2024	7.375	227,304		300,000
100185617	TAMPA	FL		12/20/2024	6.625	202,643		485,000
100185618	SAN CLEMENTE	CA		12/20/2024	8.750	1,447,461		2,125,000
100185619	SALINAS	CA		12/20/2024	10.125	729,130		885,000
100185620	WELLINGTON	FL		12/20/2024	8.990	578,989		702,000
100185621	KENNEWICK	WA		12/20/2024	6.875	303,683		410,000
100185622	HUNTINGTON BEACH	CA		12/20/2024	7.500	1,512,817		2,100,000
100185624	JAMESBURG	NJ		12/20/2024	7.875	390,338		490,000
100185625	LIMA	OH		12/20/2024	6.875	423,153		626,000
100185628	TAMPA	FL		12/20/2024	7.750	527,490		710,800
100185630	MONTGOMERY	TX		12/20/2024	9.000	439,743		560,000
100185632	UNITED KINGDOM	GBR		12/20/2024	7.090	96,647		375,512
100185633	UNITED KINGDOM	GBR		12/20/2024	6.990	545,734		757,282
100185634	UNITED KINGDOM	GBR		12/20/2024	6.040	119,630		156,463
100185635	UNITED KINGDOM	GBR		12/20/2024	5.550	122,200		160,218
100185636	UNITED KINGDOM	GBR		12/20/2024	6.590	63,803		444,355
100185637	UNITED KINGDOM	GBR		12/20/2024	5.550	181,390		237,824
100185638	UNITED KINGDOM	GBR		12/20/2024	5.690	127,124		175,239
100185639	UNITED KINGDOM	GBR		12/20/2024	6.590	131,110		175,239
100185640	UNITED KINGDOM	GBR		12/20/2024	6.340	105,966		150,205
100185641	UNITED KINGDOM	GBR		12/20/2024	5.690	162,296		300,409
100185642	UNITED KINGDOM	GBR		12/20/2024	5.690	71,601		93,878
100185643	UNITED KINGDOM	GBR		12/20/2024	5.890	116,158		212,790
100185644	UNITED KINGDOM	GBR		12/20/2024	6.990	144,326		200,273
100185645	UNITED KINGDOM	GBR		12/20/2024	6.990	154,635		250,341
100185646	UNITED KINGDOM	GBR		12/20/2024	6.990	270,612		375,512
100185647	UNITED KINGDOM	GBR		12/20/2024	5.890	112,286		150,205
100185648	UNITED KINGDOM	GBR		12/20/2024	6.990	166,877		231,566
100185649	UNITED KINGDOM	GBR		12/20/2024	5.740	142,849		187,756
100185650	UNITED KINGDOM	GBR		12/20/2024	5.790	250,367		337,960
100185651	UNITED KINGDOM	GBR		12/20/2024	7.090	208,758		337,960
100185652	UNITED KINGDOM	GBR		12/20/2024	7.090	128,863		256,600
100185653	UNITED KINGDOM	GBR		12/20/2024	7.090	357,208		619,594
100185654	UNITED KINGDOM	GBR		12/20/2024	5.790	128,564		170,232
100185655	UNITED KINGDOM	GBR		12/20/2024	6.990	262,236		463,131
100185656	UNITED KINGDOM	GBR		12/20/2024	6.040	108,146		141,443
100185657	UNITED KINGDOM	GBR		12/20/2024	5.550	161,853		227,810
100185658	UNITED KINGDOM	GBR		12/20/2024	5.550	107,561		162,722
100185659	UNITED KINGDOM	GBR		12/20/2024	5.550	203,666		312,926
100185660	UNITED KINGDOM	GBR		12/20/2024	5.550	100,242		131,429
100185661	UNITED KINGDOM	GBR		12/20/2024	6.590	413,697		625,853
100185662	UNITED KINGDOM	GBR		12/20/2024	5.890	190,937		312,926
100185663	UNITED KINGDOM	GBR		12/20/2024	5.890	72,079		100,762
100185664	UNITED KINGDOM	GBR		12/20/2024	5.890	181,390		237,824
100185665	UNITED KINGDOM	GBR		12/20/2024	5.690	214,524		362,995

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185666	UNITED KINGDOM	GBR		12/20/2024	5.890	90,695		118,912
100185667	UNITED KINGDOM	GBR		12/20/2024	6.990	262,880		600,819
100185668	UNITED KINGDOM	GBR		12/20/2024	5.690	126,018		269,117
100185669	UNITED KINGDOM	GBR		12/20/2024	5.690	106,925		206,531
100185670	UNITED KINGDOM	GBR		12/20/2024	5.550	109,789		147,075
100185671	UNITED KINGDOM	GBR		12/20/2024	6.090	101,899		133,932
100185672	UNITED KINGDOM	GBR		12/20/2024	5.690	115,207		162,722
100185673	UNITED KINGDOM	GBR		12/20/2024	6.590	95,704		125,171
100185674	UNITED KINGDOM	GBR		12/20/2024	5.690	157,523		206,531
100185675	UNITED KINGDOM	GBR		12/20/2024	5.690	128,882		168,980
100185676	ENSCHEDE	NLD		12/20/2024	5.050	80,295		89,718
100185677	ENSCHEDE	NLD		12/20/2024	5.050	62,046		71,406
100185678	BERGEN OP ZOOM	NLD		12/20/2024	5.100	67,782		108,121
100185679	S-HERTOGENBOSCH	NLD		12/20/2024	4.850	115,073		167,116
100185680	S-GRAVENHAGE	NLD		12/20/2024	5.350	297,197		491,958
100185681	ARNHEM	NLD		12/20/2024	5.350	93,852		162,657
100185682	AALTEN	NLD		12/20/2024	5.450	392,926		650,420
100185683	ZALTBOMMEL	NLD		12/20/2024	5.600	457,527		605,885
100185684	WINTERSWIJK	NLD		12/20/2024	5.400	109,494		144,998
100185685	ROOSENDAAL	NLD		12/20/2024	5.050	207,829		305,532
100185686	AMSTERDAM	NLD		12/20/2024	4.450	1,091,286		1,667,478
100185687	ZANDVOORT	NLD		12/20/2024	5.350	245,057		720,848
100185688	ROTTERDAM	NLD		12/20/2024	5.200	588,137		880,346
100185689	HILVERSUM	NLD		12/20/2024	5.550	156,419		207,307
100185690	HILVERSUM	NLD		12/20/2024	5.350	167,890		222,509
100185691	GRONINGEN	NLD		12/20/2024	5.400	131,392		191,605
100185692	MIDDELBURG	NLD		12/20/2024	4.900	860,307		1,481,052
100185693	TILBURG	NLD		12/20/2024	5.150	401,477		569,635
100185694	S-GRAVENHAGE	NLD		12/20/2024	5.000	271,127		610,028
100185695	GRONINGEN	NLD		12/20/2024	5.300	1,681,613		2,440,111
100185696	SPANNUM	NLD		12/20/2024	5.650	265,913		724,990
100185697	HAARLEM	NLD		12/20/2024	5.300	312,839		424,637
100185698	VELDEN	NLD		12/20/2024	5.200	287,812		477,458
100185699	ROTTERDAM	NLD		12/20/2024	5.500	105,583		131,691
100185700	ROTTERDAM	NLD		12/20/2024	5.500	6,517		8,129
100185701	NIJMEGEN	NLD		12/20/2024	5.050	563,110		750,883
100185702	AMSTERDAM	NLD		12/20/2024	5.150	260,699		466,065
100185703	UTRECHT	NLD		12/20/2024	5.000	265,913		724,990
100185704	EMMEN	NLD		12/20/2024	5.300	41,973		52,109
100185705	EMMEN	NLD		12/20/2024	5.300	629,588		781,630
100185706	BRUNSSUM	NLD		12/20/2024	5.050	225,244		466,065
100185707	ROTTERDAM	NLD		12/20/2024	4.850	260,699		528,207
100185708	SITTARD	NLD		12/20/2024	5.300	207,256		274,461
100185709	MAASTRICHT	NLD		12/20/2024	6.225	379,317		502,315
100185710	TILBURG	NLD		12/20/2024	4.900	312,839		850,310
100185711	AMSTERDAM	NLD		12/20/2024	5.100	224,201		336,603
100185712	AMSTERDAM	NLD		12/20/2024	5.200	469,258		873,096
100185713	AMSTERDAM	NLD		12/20/2024	5.200	1,111,621		1,699,526
100185714	HAARLEM	NLD		12/20/2024	5.150	985,443		1,304,983
100185715	HAARLEM	NLD		12/20/2024	5.050	1,278,468		1,843,547
100185716	KLOOSTERBUREN	NLD		12/20/2024	5.300	211,688		300,353
100185717	ZUIDLAND	NLD		12/20/2024	5.150	667,390		1,196,234
100185718	WAALWIJK	NLD		12/20/2024	5.400	690,722		942,488
100185719	ROTTERDAM	NLD		12/20/2024	4.800	2,307,969		3,056,956
100185720	ROTTERDAM	NLD		12/20/2024	4.800	2,059,262		2,727,325

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185721	ROTTERDAM	NLD.		12/20/2024	4.800	1,876,929		2,485,554
100185722	ROTTERDAM	NLD.		12/20/2024	4.800	3,875,448		5,132,239
100185723	EINDHOVEN	NLD.		12/20/2024	5.100	332,391		440,173
100185724	ROTTERDAM	NLD.		12/20/2024	4.800	1,849,660		2,449,432
100185725	UTRECHT	NLD.		12/20/2024	4.850	312,839		554,100
100185726	ROTTERDAM	NLD.		12/20/2024	6.310	430,466		905,202
100185727	ROTTERDAM	NLD.		12/20/2024	6.310	442,104		731,826
100185728	LOS ANGELES	CA.		12/23/2024	6.990	383,310		550,000
100185729	COMPTON	CA.		12/23/2024	8.125	462,775		570,000
100185730	GREENVILLE	NC.		12/23/2024	7.125	158,919		210,000
100185732	SANTA MONICA	CA.		12/23/2024	6.875	1,025,518		2,400,000
100185733	LAS VEGAS	NV.		12/23/2024	7.125	282,419		415,000
100185734	RIVERSIDE	CA.		12/23/2024	9.250	874,626		950,000
100185735	MYRTLE BEACH	SC.		12/23/2024	6.990	212,424		287,000
100185736	LOOMIS	CA.		12/23/2024	7.875	643,161		905,000
100185737	LAS VEGAS	NV.		12/23/2024	7.490	372,161		530,000
100185739	OAKLAND	CA.		12/23/2024	7.625	716,949		875,000
100185740	GROSSE ILE	MI.		12/23/2024	6.990	223,580		275,000
100185742	SANTA ANA	CA.		12/23/2024	7.250	935,665		1,420,000
100185743	(WOODLAND HILLS AREA) LOS ANG	CA.		12/23/2024	7.250	1,083,583		1,340,000
100185744	HENDERSON	NV.		12/23/2024	7.490	1,948,188		2,675,000
100185745	ANTIOCH	TN.		12/23/2024	7.125	244,797		410,000
100185746	LOS ANGELES	CA.		12/23/2024	6.990	653,423		1,060,000
100185747	SMYRNA	GA.		12/23/2024	6.875	1,831,597		3,200,000
100185748	PROVIDENCE	RI.		12/23/2024	7.375	515,061		690,000
100185749	BAKERSFIELD	CA.		12/23/2024	7.625	202,180		260,000
100185751	EVANSTON	WY.		12/23/2024	6.875	214,732		299,000
100185753	LOS ANGELES	CA.		12/23/2024	6.750	401,863		670,000
100185755	UNION CITY	NJ.		12/23/2024	7.490	508,605		1,060,000
100185756	(WILMINGTON AREA) LOS ANGELES	CA.		12/23/2024	8.125	531,723		810,000
100185758	DANVILLE	CA.		12/23/2024	6.990	675,965		1,885,000
100185759	VENTURA	CA.		12/23/2024	8.125	691,044		1,085,000
100185760	RIO LINDA	CA.		12/23/2024	6.990	319,186		480,000
100185761	WEST HILLS	CA.		12/23/2024	7.375	1,019,624		1,320,000
100185762	PICO RIVERA	CA.		12/23/2024	7.125	340,451		774,000
100185763	HACIENDA HEIGHTS	CA.		12/23/2024	6.490	732,029		1,210,000
100185765	TAFT	CA.		12/23/2024	6.750	123,716		170,000
100185771	LOS ANGELES	CA.		12/26/2024	7.750	3,530,625		4,600,000
100185773	LOS ANGELES	CA.		12/26/2024	7.000	1,224,525		1,650,000
100185774	TARZANA	CA.		12/26/2024	7.625	4,536,090		6,950,000
100185775	LAKE PARK	FL.		12/26/2024	7.875	307,969		470,000
100185776	NORWICH	CT.		12/26/2024	8.250	353,174		461,000
100185777	HOMOSASSA	FL.		12/26/2024	8.500	510,595		625,000
100185778	DIX HILLS	NY.		12/26/2024	6.990	1,018,613		1,280,000
100185780	FAIRFIELD	CA.		12/26/2024	8.375	487,200		585,000
100185781	MIAMI	FL.		12/26/2024	8.000	790,714		950,000
100185783	DELAND	FL.		12/26/2024	7.250	183,285		350,000
100185784	MIAMI BEACH	FL.		12/26/2024	8.375	1,140,234		1,670,000
100185785	RAYTOWN	MO.		12/26/2024	9.750	141,581		240,000
100185786	DORAL	FL.		12/26/2024	8.750	706,002		762,000
100185787	COLUMBUS	OH.		12/26/2024	7.375	1,914,199		2,300,000
100185788	PALOS VERDES ESTATES	CA.		12/26/2024	7.000	409,792		3,100,000
100185789	ATLANTA	GA.		12/26/2024	7.500	401,407		525,000
100185790	SAN CLEMENTE	CA.		12/26/2024	6.875	1,445,439		2,200,000
100185791	CONCORD	CA.		12/26/2024	7.125	606,936		980,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100185792	NEWBURY	MA		12/26/2024	7.125	453,117		605,000
100185793	DORAL	FL		12/26/2024	6.500	302,782		402,500
100185794	LAUDERHILL	FL		12/26/2024	7.750	146,720		200,000
100185796	MIAMI	FL		12/26/2024	7.000	269,680		415,000
100185797	PALMDALE	CA		12/26/2024	6.875	488,195		600,000
100185798	SALEM	OH		12/26/2024	7.125	271,985		422,000
100185799	PHOENIX	AZ		12/26/2024	7.375	412,013		560,000
100185800	MANHATTAN BEACH	CA		12/26/2024	7.250	3,109,441		4,200,000
100185801	MONTOURSVILLE	PA		12/26/2024	8.250	169,505		220,000
100185802	LOS ANGELES	CA		12/26/2024	7.250	1,764,079		2,579,000
100185803	HIGHLANDS	TX		12/26/2024	8.875	330,750		350,000
100185804	PETALUMA	CA		12/26/2024	6.875	957,280		1,675,000
100185805	RICHMOND	VA		12/26/2024	9.000	498,635		731,000
100185807	VENTURA	CA		12/26/2024	6.875	1,397,410		1,730,000
100185810	YUMA	AZ		12/26/2024	8.750	168,000		201,000
100185811	RICHMOND	TX		12/26/2024	7.875	253,247		377,000
100185812	PALMDALE	CA		12/26/2024	7.490	395,343		500,000
100185813	CYPRESS	CA		12/26/2024	7.125	830,387		1,250,000
100185816	WINDER	GA		12/26/2024	8.000	336,651		408,650
100185817	SCOTTSDALE	AZ		12/26/2024	7.625	703,672		865,000
100185818	HELENDALE	CA		12/26/2024	6.875	382,843		470,000
100185819	PEACHTREE CORNERS	GA		12/26/2024	7.500	258,222		485,000
100185820	WILLIAMSTOWN	NJ		12/26/2024	7.125	329,244		599,000
100185821	FEDERAL WAY	WA		12/26/2024	7.500	335,751		400,000
100185822	MOUNT JACKSON	VA		12/26/2024	7.750	330,515		476,000
100185823	MARIETTA	GA		12/26/2024	8.875	268,800		322,000
100185824	ROYAL OAK	MI		12/26/2024	7.000	925,473		1,139,000
100185825	GRANADA HILLS	CA		12/26/2024	7.625	1,125,509		1,370,000
100185826	MORRISON	CO		12/26/2024	7.000	346,060		595,000
100185827	MENIFEE	CA		12/26/2024	7.875	453,141		637,000
100185828	ALLENTOWN	PA		12/26/2024	7.250	281,013		440,000
100185829	HOUSTON	TX		12/26/2024	7.500	140,795		179,000
100185830	PARAMUS	NJ		12/26/2024	7.500	852,396		1,125,000
100185831	FORT WORTH	TX		12/26/2024	8.500	335,796		400,000
100185832	MISSION VIEJO	CA		12/26/2024	7.000	954,219		1,455,000
100185833	WEST COVINA	CA		12/26/2024	7.250	701,257		850,000
100185834	TRACY	CA		12/26/2024	6.875	1,133,938		1,400,000
100185836	COLFAX	WI		12/26/2024	6.875	438,564		635,000
100185837	ALLENHURST	NJ		12/26/2024	7.750	909,538		1,250,000
100185838	ANAHEIM	CA		12/26/2024	7.125	766,796		950,000
100185840	PLAINVIEW	NY		12/26/2024	8.875	361,185		825,000
100185842	SANTA MARIA	CA		12/26/2024	7.875	486,790		595,000
100185843	DOWNEY	CA		12/26/2024	7.625	393,621		600,000
100185844	ABERDEEN	MD		12/26/2024	6.999	238,821		311,000
100185845	PADUCAH	KY		12/26/2024	7.625	224,104		271,000
100185846	OVIEDO	FL		12/26/2024	7.625	413,751		533,000
100185847	FALLBROOK	CA		12/26/2024	6.499	1,047,496		1,495,000
100185848	NEWNAN	GA		12/26/2024	7.875	187,650		226,000
100185849	ROYAL OAK	MI		12/26/2024	7.499	154,358		190,000
100185850	NORTH PROVIDENCE	RI		12/26/2024	7.625	176,782		215,000
100185851	ANDOVER	NJ		12/26/2024	7.499	256,813		382,000
100185852	NORTH READING	MA		12/26/2024	6.250	205,886		351,500
100185853	HYATTSVILLE	MD		12/26/2024	6.999	263,857		352,000
100185854	LAS VEGAS	NV		12/26/2024	6.999	300,843		400,000
100185855	LOS ANGELES	CA		12/26/2024	7.999	1,157,891		1,600,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185856	EASTVALE	CA		12/26/2024	6.999	660,212		850,000
100185857	COMPTON	CA		12/26/2024	7.250	476,303		600,000
100185858	BALTIMORE	MD		12/26/2024	6.999	353,383		515,000
100185859	INGLEWOOD	CA		12/26/2024	8.499	1,051,313		1,335,000
100185860	PHOENIX	AZ		12/26/2024	7.250	299,298		372,000
100185861	BOISE	ID		12/26/2024	7.499	209,986		340,000
100185862	ABINGTON	MA		12/26/2024	7.250	433,172		562,000
100185863	PHOENIX	AZ		12/26/2024	7.625	271,920		445,000
100185864	GAITHERSBURG	MD		12/26/2024	7.499	310,821		395,000
100185865	CORPUS CHRISTI	TX		12/26/2024	8.750	117,040		170,000
100185866	PHOENIX	AZ		12/26/2024	7.125	281,165		530,000
100185867	JACKSONVILLE	FL		12/26/2024	7.750	365,511		457,000
100185868	BALTIMORE	MD		12/26/2024	7.999	153,615		210,000
100185869	FRESNO	CA		12/26/2024	7.875	261,617		435,000
100185870	PHOENIX	AZ		12/26/2024	7.250	386,497		540,000
100185871	ALISO VIEJO	CA		12/26/2024	7.875	441,690		955,000
100185872	HOUSTON	TX		12/26/2024	6.499	259,326		360,000
100185873	PORT CHARLOTTE	FL		12/26/2024	6.875	179,096		312,000
100185874	RIVERSIDE	CA		12/26/2024	6.999	381,347		538,000
100185875	FORNEY	TX		12/26/2024	7.625	220,500		428,000
100185876	HAMPSHIRE	IL		12/26/2024	6.999	169,002		230,000
100185877	PHOENIX	AZ		12/26/2024	7.625	220,201		320,000
100185878	SAINT LEONARD	MD		12/26/2024	6.999	261,633		375,000
100185879	BAKERSFIELD	CA		12/26/2024	6.999	209,525		285,000
100185880	OXNARD	CA		12/26/2024	6.999	531,969		832,000
100185881	FAYETTEVILLE	NC		12/26/2024	6.625	249,804		341,500
100185882	JERSEY CITY	NJ		12/26/2024	7.625	443,234		580,000
100185883	TITUSVILLE	FL		12/26/2024	7.875	136,981		175,000
100185884	PASADENA	MD		12/26/2024	7.750	491,237		610,000
100185885	DANBURY	CT		12/26/2024	8.125	147,510		190,000
100185886	WILLIAMS	AZ		12/26/2024	6.750	442,500		738,000
100185887	AKRON	OH		12/26/2024	7.625	120,028		145,000
100185888	KENOSHA	WI		12/26/2024	7.750	222,525		268,000
100185889	LONG BEACH	CA		12/26/2024	7.625	562,800		930,000
100185890	LANCASTER	OH		12/26/2024	8.875	133,875		150,000
100185891	MADERA	CA		12/26/2024	6.999	211,921		302,000
100185892	BALTIMORE	MD		12/26/2024	6.999	167,203		237,500
100185893	FAYETTEVILLE	NC		12/26/2024	8.125	147,000		192,000
100185894	SOUTH ELGIN	IL		12/26/2024	8.499	128,100		175,000
100185895	SAN BERNARDINO	CA		12/26/2024	8.875	246,750		487,000
100185896	OCALA	FL		12/26/2024	7.875	195,990		245,000
100185897	MC FARLAND	CA		12/26/2024	7.250	202,424		297,500
100185898	RIVERSIDE	CA		12/26/2024	6.499	586,639		862,000
100185899	MIDDLE RIVER	MD		12/26/2024	7.250	172,112		209,000
100185900	ROCKLIN	CA		12/26/2024	7.999	497,513		675,000
100185901	PASO ROBLES	CA		12/26/2024	6.999	127,096		447,500
100185902	KENOSHA	WI		12/26/2024	7.499	205,881		250,000
100185903	GAINESVILLE	GA		12/26/2024	6.999	345,653		435,000
100185904	LOMA LINDA	CA		12/26/2024	7.750	517,275		925,000
100185905	TORRANCE	CA		12/26/2024	7.250	337,085		875,000
100185906	HELENA	AL		12/26/2024	6.499	170,734		235,000
100185907	LAKEMOOR	IL		12/26/2024	7.625	340,870		462,000
100185908	DALLAS	TX		12/26/2024	6.625	400,128		540,000
100185909	SEVIERVILLE	TN		12/26/2024	6.499	716,544		1,500,000
100185910	BIRMINGHAM	AL		12/26/2024	6.499	99,492		140,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100185911	SUGARLOAF	CA		12/26/2024	7.125	395,700		595,000
100185912	OCEAN CITY	MD		12/26/2024	8.875	587,555		725,000
100185913	BERMUDA DUNES	CA		12/26/2024	7.875	2,487,436		4,321,000
100185914	ORLAND PARK	IL		12/26/2024	7.999	247,800		295,000
100185915	NEW HAVEN	CT		12/26/2024	7.375	295,024		365,000
100185916	COLUMBUS	GA		12/26/2024	6.375	120,228		157,000
100185917	ARLINGTON	TX		12/26/2024	7.250	380,842		555,000
100185918	BEAUMONT	CA		12/26/2024	7.999	368,129		575,000
100185919	LAGUNA NIGUEL	CA		12/26/2024	7.499	483,598		585,000
100185920	MIAMI	FL		12/26/2024	6.499	499,008		1,205,000
100185921	MILWAUKIE	OR		12/26/2024	7.875	353,305		437,000
100185922	COLUMBUS	GA		12/26/2024	6.375	120,558		167,500
100185923	GLEN ALLEN	VA		12/26/2024	7.750	248,145		355,000
100185924	LAS VEGAS	NV		12/26/2024	7.125	204,243		250,000
100185925	BROOKHAVEN	GA		12/26/2024	9.375	525,000		1,350,000
100185926	GREENSBORO	GA		12/26/2024	7.250	1,696,698		2,400,000
100185927	DESERT HOT SPRINGS	CA		12/26/2024	8.499	377,540		413,000
100185928	ODESSA	TX		12/26/2024	9.125	149,800		202,000
100185929	BRADENTON	FL		12/26/2024	6.750	254,869		370,000
100185930	FLOWER MOUND	TX		12/26/2024	7.499	886,370		1,220,000
100185931	ANNAPOLIS	MD		12/26/2024	7.375	279,746		365,000
100185932	TUCSON	AZ		12/26/2024	6.375	248,285		315,000
100185933	HESPERIA	CA		12/26/2024	8.875	413,579		471,000
100185934	AURORA	CO		12/26/2024	7.999	367,081		440,000
100185935	PARADISE VALLEY	AZ		12/26/2024	7.125	1,867,475		2,374,000
100185936	STOCKTON	CA		12/26/2024	7.499	303,052		430,000
100185937	GLEN ELLYN	IL		12/26/2024	6.999	273,808		410,000
100185938	SPRINGFIELD	OR		12/26/2024	6.499	332,220		505,000
100185939	SANTA CLARITA	CA		12/26/2024	6.999	457,950		705,000
100185940	BIG BEAR LAKE	CA		12/26/2024	6.499	275,023		601,000
100185941	LAS VEGAS	NV		12/26/2024	7.250	2,880,289		3,850,000
100185942	SAN JOSE	CA		12/26/2024	8.499	460,146		531,000
100185943	WOODBINE	MD		12/26/2024	6.999	535,986		915,000
100185944	WOODSTOCK	VA		12/26/2024	8.750	387,450		422,000
100185945	PERRY	GA		12/26/2024	7.750	241,080		287,000
100185946	HESPERIA	CA		12/26/2024	9.875	449,820		476,000
100185947	SACRAMENTO	CA		12/26/2024	7.999	371,552		483,000
100185948	BUENA PARK	CA		12/26/2024	8.625	1,008,000		1,200,000
100185949	HEMET	CA		12/26/2024	8.999	351,716		480,000
100185950	LOS ANGELES	CA		12/26/2024	8.625	638,400		760,000
100185951	ESSEX	MD		12/26/2024	7.999	260,680		330,000
100185952	SCOTTSDALE	AZ		12/26/2024	6.499	311,136		668,000
100185953	SAN JUAN CAPISTRANO	CA		12/26/2024	9.750	449,400		535,000
100185954	PHOENIX	AZ		12/26/2024	8.625	448,291		481,000
100185955	CORONA	CA		12/26/2024	9.250	770,457		1,100,000
100185956	WEST CHESTER	PA		12/26/2024	6.990	135,227		400,000
100185957	MIDDLETOWN	MD		12/26/2024	7.875	610,449		800,000
100185958	LOS BANOS	CA		12/26/2024	7.999	501,808		600,000
100185959	LAKE STEVENS	WA		12/26/2024	7.999	669,953		760,000
100185960	EAST HARTFORD	CT		12/26/2024	9.125	226,778		285,000
100185961	BELMONT	CA		12/26/2024	7.375	1,575,000		3,800,000
100185962	NEWBURY PARK	CA		12/26/2024	6.750	628,420		795,500
100185963	SAN DIEGO	CA		12/26/2024	7.625	603,028		865,000
100185964	MONROVIA	CA		12/26/2024	9.875	988,767		1,100,000
100185965	JOLIET	IL		12/26/2024	8.250	196,390		240,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100185966	PEMBROKE PINES	FL		12/26/2024	7.375	695,192		850,000
100185967	HIALEAH	FL		12/26/2024	7.999	487,988		630,000
100185968	LAVEEN	AZ		12/26/2024	7.125	301,648		368,000
100185969	TRUCKEE	CA		12/26/2024	9.750	1,322,942		1,425,000
100185970	LOS GATOS	CA		12/26/2024	6.875	2,553,505		9,250,000
100185971	SILVER SPRING	MD		12/26/2024	6.625	500,175		850,000
100185972	PORT HUENEME	CA		12/26/2024	8.499	390,255		730,000
100185973	BROOKLYN	MD		12/26/2024	8.625	177,713		220,000
100185974	NORTH FORT MYERS	FL		12/26/2024	9.250	376,068		408,000
100185975	OXNARD	CA		12/26/2024	8.875	489,489		600,000
100185976	HIALEAH	FL		12/26/2024	7.999	513,880		630,000
100185977	EDMONDS	WA		12/26/2024	6.875	833,887		1,175,000
100185978	CHICAGO	IL		12/26/2024	8.999	168,960		192,000
100185979	HOFFMAN ESTATES	IL		12/26/2024	7.499	220,844		355,000
100185980	ROCKVILLE	MD		12/26/2024	7.125	1,033,390		1,557,000
100185981	SAN BERNARDINO	CA		12/26/2024	6.999	476,937		590,000
100185982	EASTON	MD		12/26/2024	6.875	413,389		700,000
100185983	RICHMOND	TX		12/26/2024	7.625	603,749		745,000
100185984	LOS ANGELES	CA		12/26/2024	6.999	426,063		736,000
100185985	RIVERSIDE	CA		12/26/2024	9.375	1,216,654		1,300,000
100185986	RIVERVIEW	FL		12/26/2024	7.999	256,200		306,000
100185987	BURLESON	TX		12/26/2024	7.875	253,995		320,000
100185988	PALOS PARK	IL		12/26/2024	9.875	565,036		635,000
100185989	LUTZ	FL		12/26/2024	7.125	327,124		400,000
100185990	PORTER	TX		12/26/2024	7.499	243,785		343,000
100185991	LOUISVILLE	KY		12/26/2024	7.999	492,042		605,000
100185992	MIDDLE RIVER	MD		12/26/2024	8.250	336,000		409,000
100185993	BERGENFIELD	NJ		12/26/2024	7.250	405,394		490,000
100185994	LOS ANGELES	CA		12/26/2024	7.999	997,449		1,250,000
100185995	WEST ROXBURY	MA		12/26/2024	8.625	766,689		915,000
100185996	EDINBURG	TX		12/26/2024	6.999	203,877		250,000
100185997	CULPEPER	VA		12/26/2024	7.499	396,900		542,000
100185998	MIAMI	FL		12/26/2024	7.125	363,388		550,000
100185999	SOUTH SAN FRANCISCO	CA		12/27/2024	7.625	947,437		1,175,000
100186000	CORONA	CA		12/27/2024	6.990	303,018		960,000
100186001	NEWPORT BEACH	CA		12/27/2024	6.875	1,999,699		2,990,000
100186002	ELIZABETH	NJ		12/27/2024	7.750	551,301		705,000
100186003	PRESCOTT VALLEY	AZ		12/27/2024	7.875	799,968		990,000
100186004	NEW BUFFALO	MI		12/27/2024	8.000	544,924		660,000
100186005	MARIPOSA	CA		12/27/2024	9.625	552,234		659,000
100186006	KAPOLEI	HI		12/27/2024	8.875	734,388		930,000
100186007	SAMMAMISH	WA		12/27/2024	7.750	412,556		1,480,000
100186008	SANTA FE	NM		12/27/2024	7.375	337,172		412,000
100186009	PALMETTO BAY	FL		12/27/2024	6.500	1,877,872		2,975,000
100186010	LOUISVILLE	KY		12/27/2024	7.625	274,488		340,000
100186011	LARGO	FL		12/27/2024	7.125	196,836		596,000
100186012	ORLANDO	FL		12/27/2024	7.990	226,159		329,000
100186013	COLTON	CA		12/27/2024	7.500	344,419		450,000
100186014	HOUSTON	TX		12/27/2024	7.875	413,839		529,000
100186015	BOYNTON BEACH	FL		12/27/2024	9.875	539,779		589,000
100186016	FRESNO	CA		12/27/2024	8.125	276,325		335,000
100186017	PORT ORANGE	FL		12/27/2024	7.625	240,278		360,000
100186018	HIALEAH	FL		12/27/2024	7.125	153,276		315,000
100186019	COMMERCE	GA		12/27/2024	6.750	224,621		307,500
100186020	MILWAUKEE	WI		12/27/2024	8.875	131,250		175,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100186021	POMPANO BEACH	FL		12/27/2024	7.125	355,143		479,000
100186185	MIAMI	FL		12/27/2024	6.875	896,103		1,145,000
100186186	STOCKTON	CA		12/27/2024	9.250	109,411		150,000
100186187	DACULA	GA		12/27/2024	8.500	344,039		450,000
100186188	AUSTIN	TX		12/27/2024	6.875	2,423,617		3,050,000
100186189	GLENDALE	AZ		12/27/2024	8.500	378,000		450,000
100186190	GOLETA	CA		12/27/2024	7.874	1,218,536		1,480,000
100186191	NORTH MIAMI	FL		12/27/2024	9.374	528,026		630,000
100186192	PORT SAINT LUCIE	FL		12/27/2024	6.999	269,112		442,000
100186193	CHATTANOOGA	TN		12/27/2024	7.749	422,656		545,000
100186194	MIAMI	FL		12/27/2024	8.999	507,490		545,000
100186195	SANDY HOOK	CT		12/27/2024	8.124	332,619		430,000
100186196	WEST HAVEN	CT		12/27/2024	8.249	328,249		415,000
100186197	HEMET	CA		12/27/2024	7.749	354,570		420,000
100186198	POMPANO BEACH	FL		12/27/2024	8.374	774,589		895,000
100186199	BEL AIR	MD		12/27/2024	8.874	381,938		485,000
100186200	NEW CASSEL	NY		12/27/2024	7.999	615,997		750,000
100186201	SOUTH FALLSBURG	NY		12/27/2024	7.749	173,040		207,000
100186202	STOCKTON	CA		12/27/2024	8.124	309,464		380,000
100186203	BATON ROUGE	LA		12/27/2024	8.999	181,650		255,000
100186204	AURORA	CO		12/27/2024	9.499	330,750		355,000
100186205	GAINESVILLE	GA		12/27/2024	7.999	249,271		410,000
100186206	WEST NEW YORK	NJ		12/27/2024	7.999	250,135		299,000
100186207	BRONX	NY		12/27/2024	7.999	586,600		705,000
100186208	KINGS PARK	NY		12/27/2024	7.374	696,876		880,000
100186209	SNELLVILLE	GA		12/27/2024	7.874	450,792		558,000
100186210	CARSON	CA		12/27/2024	7.374	675,788		820,000
100186211	HEMET	CA		12/27/2024	8.749	486,610		520,000
100186212	PARRISH	FL		12/27/2024	8.249	369,517		420,000
100186213	BAKERSFIELD	CA		12/27/2024	7.500	500,844		604,000
100186214	WOODBURN	OR		12/27/2024	8.999	740,320		890,000
100186215	RONDA	NC		12/27/2024	7.249	407,350		570,000
100186216	BUFORD	GA		12/27/2024	7.999	536,501		880,000
100186217	OLNEY	MD		12/27/2024	7.624	381,968		513,000
100186218	PALM BAY	FL		12/27/2024	8.749	292,568		350,000
100186219	ENGLEWOOD	NJ		12/27/2024	7.250	1,989,888		3,000,000
100186220	WEST PALM BEACH	FL		12/27/2024	8.499	282,656		360,000
100186221	SUNNY ISLES BEACH	FL		12/27/2024	6.999	207,941		350,000
100186222	EDWARDSVILLE	PA		12/27/2024	9.374	134,400		200,000
100186223	GAINESVILLE	FL		12/27/2024	7.374	457,457		877,000
100186224	PHILADELPHIA	PA		12/27/2024	8.999	283,500		360,000
100186225	MINOT	ND		12/27/2024	8.374	118,695		155,000
100186227	NEW YORK	NY		12/27/2024	7.374	511,259		970,000
100186228	JOHNS ISLAND	SC		12/27/2024	7.749	328,065		490,000
100186230	LYNCHBURG	VA		12/27/2024	6.999	146,267		210,000
100186231	REXFORD	NY		12/27/2024	7.749	324,316		475,500
100186233	JACKSONVILLE	FL		12/27/2024	6.874	164,651		247,000
100186234	BEVERLY HILLS	CA		12/27/2024	9.999	2,454,215		3,300,000
100186235	NORTH LAS VEGAS	NV		12/27/2024	7.749	147,905		265,000
100186236	BEVERLY HILLS	CA		12/27/2024	9.999	2,595,575		3,500,000
100186237	BEVERLY HILLS	CA		12/27/2024	9.999	2,529,660		3,400,000
100186238	ROCKWALL	TX		12/27/2024	7.249	258,079		339,000
100186240	BENSALEM	PA		12/27/2024	8.124	161,438		205,000
100186241	EUSTIS	FL		12/27/2024	8.625	366,176		543,000
100186242	BENSALEM	PA		12/27/2024	8.124	165,375		210,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186243	BENSALEM	PA		12/27/2024	7.999	188,354		258,000
100186244	BENSALEM	PA		12/27/2024	8.124	165,375		210,000
100186245	BENSALEM	PA		12/27/2024	8.374	161,438		205,000
100186246	BELLEVUE	WA		12/27/2024	6.990	2,171,676		3,195,000
100186247	LAKE HAVASU CITY	AZ		12/27/2024	7.375	488,410		625,000
100186248	LOS ANGELES (CHATSWORT	CA		12/27/2024	8.375	1,015,258		1,300,000
100186249	DANA POINT	CA		12/27/2024	7.990	2,030,929		2,700,000
100186250	GARDENA	CA		12/27/2024	6.750	724,162		910,000
100186252	DAYTONA BEACH	FL		12/27/2024	6.875	214,976		335,000
100186253	SEATAC	WA		12/27/2024	7.500	527,072		785,000
100186255	LAPEER	MI		12/27/2024	7.125	267,961		390,000
100186256	BUFORD	GA		12/27/2024	6.500	319,473		525,900
100186257	FLAGLER BEACH	FL		12/27/2024	6.625	265,728		435,000
100186258	BENSALEM	PA		12/27/2024	8.375	293,293		569,000
100186259	FAIRFIELD	OH		12/27/2024	7.375	269,001		400,000
100186260	FOLSOM	CA		12/27/2024	6.625	286,223		595,000
100186261	LAS VEGAS	NV		12/27/2024	7.000	356,846		500,000
100186263	ORLANDO	FL		12/27/2024	6.500	118,893		156,500
100186264	IRVINE	CA		12/27/2024	6.375	1,765,368		3,300,000
100186265	SAVANNAH	GA		12/27/2024	6.875	309,767		470,000
100186266	ORLANDO	FL		12/27/2024	6.875	317,974		480,000
100186267	CONCORD TOWNSHIP	OH		12/27/2024	7.250	478,021		580,000
100186269	NORCO	CA		12/27/2024	6.625	865,474		1,250,000
100186270	DULUTH	GA		12/27/2024	6.625	236,904		336,500
100186271	WINTER GARDEN	FL		12/27/2024	6.750	415,119		585,590
100186272	LAS VEGAS	NV		12/27/2024	6.875	3,056,897		5,800,000
100186273	HIGHLANDS RANCH	CO		12/27/2024	7.125	423,834		600,000
100186274	KENT	WA		12/27/2024	6.750	559,293		740,000
100186275	SMYRNA	GA		12/27/2024	6.500	386,087		476,000
100186276	SAN FRANCISCO	CA		12/27/2024	6.500	949,356		1,575,000
100186277	LAS VEGAS	NV		12/27/2024	6.875	423,899		545,000
100186278	ONTARIO	CA		12/27/2024	8.750	737,449		835,000
100186279	SPRINGBORO	OH		12/27/2024	7.625	182,048		348,000
100186280	MCKINNEY	TX		12/27/2024	7.125	401,598		485,000
100186281	RIVERSIDE	CA		12/27/2024	7.625	1,199,655		1,400,000
100186282	LAKEWOOD	CA		12/27/2024	7.250	512,659		850,000
100186283	LANCASTER	CA		12/27/2024	7.990	356,793		455,000
100186284	COSTA MESA	CA		12/27/2024	7.125	628,141		1,245,000
100186285	EL CAJON	CA		12/27/2024	6.875	1,040,403		1,650,000
100186286	DAYTONA BEACH	FL		12/27/2024	7.990	344,612		412,000
100186287	MCKINNEY	TX		12/27/2024	8.000	239,159		275,000
100186288	FRISCO	TX		12/27/2024	6.990	792,395		1,035,000
100186289	EUGENE	OR		12/27/2024	8.375	517,553		660,000
100186290	SAN JOSE	CA		12/27/2024	6.990	857,675		1,350,000
100186291	GROVELAND	FL		12/27/2024	6.990	307,594		374,000
100186292	CORTLAND	OH		12/27/2024	7.990	276,202		341,000
100186293	GLEN ARM	MD		12/27/2024	7.375	339,905		611,500
100186294	HAUULA	HI		12/27/2024	6.875	883,471		1,350,000
100186295	SAN ANTONIO	TX		12/27/2024	7.250	227,632		445,000
100186296	BURLINGTON	NC		12/27/2024	7.625	353,005		482,000
100186297	MORENO VALLEY	CA		12/27/2024	7.750	861,069		990,000
100186298	ARROYO GRANDE	CA		12/27/2024	7.500	1,252,430		1,650,000
100186299	SARASOTA	FL		12/27/2024	6.990	368,617		455,000
100186300	LONG BEACH	CA		12/30/2024	8.500	634,162		680,000
100186301	PALMDALE	CA		12/30/2024	7.625	479,802		580,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186302	MISSOURI CITY	TX		12/30/2024	7.249	152,667		330,000
100186303	RIVERSIDE	CA		12/30/2024	7.999	478,402		610,000
100186304	LAKE ELSINORE	CA		12/30/2024	7.500	453,706		585,000
100186305	LOS ANGELES (SAN FERNA	CA		12/30/2024	6.875	367,948		790,000
100186306	CHICAGO	IL		12/30/2024	8.249	104,986		139,000
100186307	LEHIGH ACRES	FL		12/30/2024	6.499	217,448		468,000
100186308	PHILADELPHIA	PA		12/30/2024	9.375	252,000		360,000
100186309	SAN BERNARDINO	CA		12/30/2024	8.250	453,624		550,000
100186310	LITTLEROCK	CA		12/30/2024	6.874	195,870		499,000
100186311	SOUTHWEST RANCHES	FL		12/30/2024	7.875	1,053,698		1,376,000
100186312	CLEARWATER	FL		12/30/2024	6.999	286,783		475,500
100186313	ROSENBERG	TX		12/30/2024	7.749	441,895		534,000
100186314	QUINCY	MA		12/30/2024	6.999	508,217		980,000
100186315	INDIALANTIC	FL		12/30/2024	6.499	526,122		700,000
100186316	WIMAUMA	FL		12/30/2024	7.125	517,879		610,000
100186317	SEVIERVILLE	TN		12/30/2024	7.375	432,055		675,000
100186318	WAIALUA	HI		12/30/2024	7.125	496,917		675,000
100186319	WAREHAM	MA		12/30/2024	7.374	462,175		700,000
100186320	SAN DIEGO	CA		12/30/2024	7.125	648,041		1,035,000
100186321	SOUTH GATE	CA		12/30/2024	7.500	669,344		875,000
100186322	ROYERSFORD	PA		12/30/2024	7.124	460,872		602,390
100186323	BARNEGAT	NJ		12/30/2024	7.875	241,250		314,000
100186324	LAS VEGAS	NV		12/30/2024	6.875	397,671		565,000
100186325	TEMPLE CITY	CA		12/30/2024	6.875	629,749		960,000
100186326	LONG BEACH	CA		12/30/2024	6.875	636,486		875,000
100186327	RICHMOND	VA		12/30/2024	7.375	266,316		347,000
100186328	GARDNER	CO		12/30/2024	6.499	334,146		447,000
100186329	ELLIJAY	GA		12/30/2024	5.875	378,061		575,000
100186330	AMBLER	PA		12/30/2024	7.000	263,083		324,000
100186331	MOUNT VERNON	WA		12/30/2024	7.250	308,300		485,000
100186332	NEW RIVER	AZ		12/30/2024	7.500	449,795		555,000
100186333	BOWIE	MD		12/30/2024	6.750	601,343		850,000
100186334	NAMPA	ID		12/30/2024	6.875	393,949		520,000
100186335	CHESTER	VA		12/30/2024	7.625	271,143		349,000
100186336	ANNA	TX		12/30/2024	7.125	334,378		495,000
100186337	PASADENA	MD		12/30/2024	6.624	297,647		480,000
100186338	BETHANY BEACH	DE		12/30/2024	6.624	676,614		895,000
100186339	BLOOMINGDALE	GA		12/30/2024	7.500	314,828		420,000
100186340	ARLINGTON	TX		12/30/2024	6.875	289,336		380,000
100186341	KISSIMMEE	FL		12/30/2024	7.375	223,230		350,000
100186342	GLENDALE	CA		12/30/2024	6.124	1,012,820		1,550,000
100186343	KENT	WA		12/30/2024	7.000	835,856		1,187,000
100186344	LINDEN	NJ		12/30/2024	7.750	385,197		505,000
100186345	ROWLETT	TX		12/30/2024	7.250	287,165		385,000
100186346	LADY LAKE	FL		12/30/2024	7.500	273,926		347,000
100186347	SANTA CLARA	CA		12/30/2024	6.499	950,515		1,400,000
100186348	HOT SPRINGS	AR		12/30/2024	6.624	676,980		1,004,000
100186349	CELINA	TX		12/30/2024	7.000	433,914		572,000
100186350	RENO	NV		12/30/2024	6.874	528,119		700,000
100186351	APEX	NC		12/30/2024	7.500	359,519		475,000
100186352	RICHMOND	VA		12/30/2024	7.375	265,380		345,000
100186353	BROOMFIELD	CO		12/30/2024	6.999	439,431		599,000
100186354	WOODLAND	CA		12/30/2024	6.875	448,048		630,000
100186355	MANSFIELD	TX		12/30/2024	6.999	248,270		325,000
100186356	SPARKS	NV		12/30/2024	6.499	254,538		339,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186357	STEAMBOAT SPRINGS	CO		12/30/2024	7.500	394,096		485,000
100186358	RALEIGH	NC		12/30/2024	6.750	236,872		348,800
100186359	WORCESTER	MA		12/30/2024	6.875	508,245		671,000
100186360	RANCHO SANTA MARGARITA	CA		12/30/2024	7.500	558,298		685,000
100186361	BEAR	DE		12/30/2024	7.375	240,613		360,000
100186362	LYNNWOOD	WA		12/30/2024	6.624	792,758		1,050,000
100186363	CENTERVILLE	UT		12/30/2024	7.375	335,379		435,000
100186364	SMYRNA	TN		12/30/2024	7.250	283,512		380,000
100186365	CASTRO VALLEY	CA		12/30/2024	6.875	1,058,003		1,450,000
100186366	PHOENIX	AZ		12/30/2024	7.500	578,677		755,000
100186367	LAS VEGAS	NV		12/30/2024	6.875	353,969		555,000
100186368	NEWARK	DE		12/30/2024	7.250	316,934		415,000
100186369	NORTH EASTON	MA		12/30/2024	7.000	471,222		633,500
100186370	SCOTTSDALE	AZ		12/30/2024	7.125	582,556		760,000
100186371	SEVIERVILLE	TN		12/30/2024	7.500	775,947		950,000
100186372	CAPE CORAL	FL		12/30/2024	7.250	295,966		385,000
100186373	SUMMERVILLE	SC		12/30/2024	7.500	273,428		373,000
100186374	TEMPE	AZ		12/30/2024	7.750	478,878		585,000
100186375	SAVANNAH	GA		12/30/2024	7.250	366,997		480,000
100186376	VACAVILLE	CA		12/30/2024	7.500	406,303		530,000
100186377	WEST CHESTER	PA		12/30/2024	7.375	307,513		400,000
100186378	MONTGOMERY	TX		12/30/2024	7.375	488,444		608,000
100186379	SANTA CLARA	CA		12/30/2024	6.875	475,496		625,000
100186380	MILPITAS	CA		12/30/2024	7.375	1,255,646		1,700,000
100186381	FLORISSANT	CO		12/30/2024	6.490	442,862		630,000
100186382	MANASSAS	VA		12/30/2024	6.624	426,862		565,000
100186383	MATTESON	IL		12/30/2024	6.499	163,861		215,000
100186384	HARTSVILLE	SC		12/30/2024	7.124	291,735		375,000
100186385	MANASSAS	VA		12/30/2024	7.250	274,665		364,000
100186386	SUGAR HILL	GA		12/30/2024	7.125	328,695		460,000
100186387	BURTONSVILLE	MD		12/30/2024	5.990	325,052		455,000
100186388	ROBBINSVILLE	NC		12/30/2024	5.990	280,173		396,000
100186389	COVINGTON	GA		12/30/2024	7.375	190,619		240,000
100186390	APEX	NC		12/30/2024	7.000	380,379		510,000
100186391	LONGMONT	CO		12/30/2024	5.990	349,891		550,000
100186392	TALLAHASSEE	FL		12/30/2024	6.375	178,204		255,000
100186393	WYLIE	TX		12/30/2024	6.500	304,685		420,000
100186394	JOHNS CREEK	GA		12/30/2024	6.875	625,854		900,000
100186395	ALLENTOWN	PA		12/30/2024	7.625	284,320		350,000
100186396	ANAHEIM	CA		12/30/2024	7.125	632,191		845,000
100186397	SELMA	CA		12/30/2024	7.500	287,568		350,000
100186398	BALTIMORE	MD		12/30/2024	6.990	267,628		331,466
100186399	LANCASTER	CA		12/30/2024	7.000	337,705		419,000
100186400	DAWSONVILLE	GA		12/30/2024	7.125	333,564		459,000
100186401	MILFORD	MI		12/30/2024	7.250	200,524		252,500
100186402	BELLINGHAM	MA		12/30/2024	6.875	411,333		545,000
100186403	MEMPHIS	TN		12/30/2024	6.490	269,105		375,000
100186404	LANCASTER	CA		12/30/2024	7.375	295,214		370,000
100186405	SPANISH FORK	UT		12/30/2024	6.750	269,341		380,000
100186406	MIDDLEBURG	FL		12/30/2024	7.500	240,406		342,000
100186407	CONYERS	GA		12/30/2024	6.875	252,160		358,800
100186408	MILLBURN	NJ		12/30/2024	7.375	919,586		1,300,000
100186409	ARLINGTON	VA		12/30/2024	7.375	297,916		390,000
100186410	FREDERICK	MD		12/30/2024	6.875	389,004		485,000
100186411	SEVIERVILLE	TN		12/30/2024	7.000	617,931		862,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186412	HOUSTON	TX		12/30/2024	7.250	249,642		308,000
100186413	WINTER GARDEN	FL		12/30/2024	6.625	321,994		535,000
100186414	SAN PEDRO	CA		12/30/2024	7.625	491,004		650,000
100186415	CHICAGO	IL		12/30/2024	7.125	413,617		600,000
100186416	FAIRFAX	VA		12/30/2024	6.500	279,259		388,000
100186417	KISSIMMEE	FL		12/30/2024	7.250	266,882		350,000
100186418	LOS ANGELES	CA		12/30/2024	7.125	584,116		765,000
100186419	HOFFMAN ESTATES	IL		12/30/2024	6.625	281,745		375,000
100186420	ALEXANDER	AR		12/30/2024	6.875	243,410		320,000
100186421	ROYERSFORD	PA		12/30/2024	6.624	364,971		525,000
100186422	HOLYOKE	MA		12/30/2024	7.375	253,873		310,000
100186423	NEWTON	MA		12/30/2024	6.875	876,858		1,240,000
100186424	DAVENPORT	FL		12/30/2024	6.625	309,225		435,000
100186425	RUIDOSO	NM		12/30/2024	7.250	381,293		533,000
100186426	WESTMINSTER	CO		12/30/2024	6.625	274,535		370,000
100186427	SUMMERVILLE	SC		12/30/2024	7.500	298,429		380,000
100186428	CARMICHAEL	CA		12/30/2024	6.624	599,870		800,000
100186429	OLD BRIDGE	NJ		12/30/2024	7.250	495,244		620,000
100186430	QUEEN CREEK	AZ		12/30/2024	6.625	559,474		700,000
100186431	SNEADS FERRY	NC		12/30/2024	7.250	268,333		353,000
100186432	FORT WORTH	TX		12/30/2024	6.624	246,407		328,000
100186433	NEW SMYRNA BEACH	FL		12/30/2024	6.875	706,541		1,000,000
100186434	DALLAS	TX		12/30/2024	7.500	277,163		346,000
100186435	BRIDGEPORT	CT		12/30/2024	6.875	319,754		430,000
100186436	MYRTLE BEACH	SC		12/30/2024	7.375	342,940		486,000
100186437	TOMS RIVER	NJ		12/30/2024	6.875	380,890		505,000
100186438	CHARLOTTE	NC		12/30/2024	7.250	309,563		409,000
100186439	MANTECA	CA		12/30/2024	7.000	599,806		787,000
100186440	MATTHEWS	NC		12/30/2024	8.000	301,078		391,000
100186441	CHARLOTTE	NC		12/30/2024	7.500	326,584		425,000
100186442	CYPRESS	TX		12/30/2024	6.875	338,012		430,000
100186443	ARGYLE	TX		12/30/2024	6.990	257,635		340,000
100186444	CLOVIS	CA		12/30/2024	7.500	533,817		690,000
100186445	WHITEHALL	MI		12/30/2024	6.875	342,447		475,000
100186446	LATHROP	CA		12/30/2024	7.250	391,780		550,000
100186447	PENSACOLA	FL		12/30/2024	7.125	236,479		290,000
100186448	PEORIA	AZ		12/30/2024	6.875	356,775		475,000
100186449	LENOIR CITY	TN		12/30/2024	7.250	257,314		315,000
100186450	WEST JORDAN	UT		12/30/2024	7.625	331,847		475,000
100186451	BRISTOL	CT		12/30/2024	7.375	242,908		310,000
100186452	FRISCO	TX		12/30/2024	7.625	456,073		590,000
100186453	TEMPE	AZ		12/30/2024	6.624	491,783		700,000
100186454	BEAR	DE		12/30/2024	6.625	245,457		370,000
100186455	BREMERTON	WA		12/30/2024	8.125	334,235		432,000
100186456	FORNEY	TX		12/30/2024	6.375	267,939		365,000
100186457	KNOXVILLE	TN		12/30/2024	7.125	285,110		374,000
100186458	BALDWIN CITY	KS		12/30/2024	6.990	252,095		330,000
100186459	CEDAR PARK	TX		12/30/2024	6.875	238,033		319,000
100186460	CHICO	CA		12/30/2024	6.625	411,059		549,000
100186461	CAROLINA BEACH	NC		12/30/2024	6.500	458,834		635,000
100186462	QUEEN CREEK	AZ		12/30/2024	8.125	414,027		505,000
100186463	SPRINGFIELD	MA		12/30/2024	7.000	362,165		480,000
100186464	FT WORTH	TX		12/30/2024	7.125	417,531		595,000
100186465	INDIANAPOLIS	IN		12/30/2024	6.625	277,792		440,000
100186466	PHILADELPHIA	PA		12/30/2024	6.625	200,862		270,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186467	QUINCY	MA		12/30/2024	6.990	793,071		1,122,000
100186468	MODESTO	CA		12/30/2024	6.375	328,368		419,000
100186469	OLD ORCHARD BEACH	ME		12/30/2024	6.990	348,583		436,500
100186470	PHOENIX	AZ		12/30/2024	5.990	488,593		675,000
100186471	CANTON	GA		12/30/2024	7.125	243,963		302,000
100186472	TUCSON	AZ		12/30/2024	6.875	262,580		369,000
100186473	ALEXANDRIA	MN		12/30/2024	7.500	245,111		320,000
100186474	LEHI	UT		12/30/2024	6.875	265,769		349,000
100186475	TUCSON	AZ		12/30/2024	7.375	396,399		560,000
100186476	SANGER	CA		12/30/2024	7.250	418,093		550,000
100186477	MONROE	NC		12/30/2024	7.125	333,211		419,000
100186478	MANASSAS	VA		12/30/2024	7.000	435,782		570,000
100186479	MANSFIELD	TX		12/30/2024	6.875	283,004		380,000
100186480	LAKE PLACID	FL		12/30/2024	7.250	265,567		325,000
100186481	LITHONIA	GA		12/30/2024	7.125	296,651		373,000
100186482	GLENDALE	AZ		12/30/2024	6.875	404,415		540,000
100186483	TEMECULA	CA		12/30/2024	7.625	571,945		710,000
100186484	EVERGREEN	CO		12/30/2024	7.375	378,700		490,000
100186485	STOCKTON	CA		12/30/2024	7.625	349,725		425,000
100186486	KENNESAW	GA		12/30/2024	7.000	296,256		389,000
100186487	TALLAHASSEE	FL		12/30/2024	6.990	258,664		320,000
100186488	ARLINGTON	TX		12/30/2024	6.875	277,618		365,000
100186489	RIDGEFIELD	WA		12/30/2024	7.125	407,285		571,000
100186490	FREEHOLD	NJ		12/30/2024	6.750	277,071		370,000
100186491	MARCO ISLAND	FL		12/30/2024	7.000	294,982		410,000
100186492	NAPA	CA		12/30/2024	6.625	523,931		715,000
100186493	STAR	ID		12/30/2024	7.625	290,906		377,000
100186494	HAPPY VALLEY	OR		12/30/2024	8.000	368,959		480,000
100186495	TACOMA	WA		12/30/2024	7.875	648,953		835,000
100186496	CORVALLIS	OR		12/30/2024	7.990	354,130		457,000
100186497	ARDMORE	PA		12/30/2024	7.990	340,400		410,000
100186498	MILFORD	MA		12/30/2024	6.875	311,786		410,000
100186499	SAN DIEGO	CA		12/30/2024	6.750	564,332		835,000
100186500	BLUE SPRINGS	MO		12/30/2024	7.125	329,761		440,000
100186501	CARY	NC		12/30/2024	6.624	707,134		940,000
100186502	BILLERICA	MA		12/30/2024	7.500	340,281		425,000
100186503	RIO RANCHO	NM		12/30/2024	7.375	292,302		390,000
100186504	BILLERICA	MA		12/30/2024	7.375	572,345		745,000
100186505	ELKRIDGE	MD		12/30/2024	7.125	404,904		540,000
100186506	SEATTLE	WA		12/30/2024	6.625	864,047		1,150,000
100186507	DALLAS	TX		12/30/2024	7.250	315,268		440,000
100186508	HILTON	NY		12/30/2024	7.500	197,023		245,000
100186509	LOGAN	OH		12/30/2024	7.938	259,717		284,000
100186510	SAN DIEGO	CA		12/30/2024	7.875	629,711		690,000
100186511	TOBYHANNA	PA		12/30/2024	7.500	249,028		279,000
100186512	PHOENIX	AZ		12/30/2024	7.625	588,783		643,000
100186513	LANDAFF	NH		12/30/2024	7.000	396,719		440,000
100186514	NAMPA	ID		12/30/2024	6.990	503,051		562,000
100186515	SODDY DAISY	TN		12/30/2024	7.625	445,328		485,000
100186516	BARTLETT	NH		12/30/2024	6.625	714,327		809,000
100186517	AUBURN	AL		12/30/2024	7.375	258,011		280,000
100186518	MOUNT DORA	FL		12/30/2024	7.625	484,667		525,000
100186519	AVON	CO		12/30/2024	6.624	617,658		700,000
100186520	ALBUQUERQUE	NM		12/30/2024	7.875	439,072		480,000
100186521	ANNAPOLIS	MD		12/30/2024	7.625	562,756		615,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186522	SARASOTA	FL		12/30/2024	6.875	680,421		760,000
100186523	BOYNE CITY	MI		12/30/2024	7.125	360,839		398,000
100186524	LAS VEGAS	NV		12/30/2024	7.125	398,936		450,000
100186525	ANNA	TX		12/30/2024	6.500	510,834		600,000
100186526	NASHVILLE	TN		12/30/2024	6.125	650,439		800,000
100186527	BROKEN BOW	OK		12/30/2024	7.500	371,680		462,000
100186528	PHOENIX	AZ		12/30/2024	7.125	340,928		380,000
100186529	TAMPA	FL		12/30/2024	7.000	222,171		250,000
100186530	MEDORA	IN		12/30/2024	7.625	381,838		461,000
100186531	SAVANNAH	TN		12/30/2024	7.375	241,828		270,000
100186532	DEERWOOD	MN		12/30/2024	7.500	376,084		410,000
100186533	SKOWHEGAN	ME		12/30/2024	7.500	270,113		300,000
100186534	FRANKFORT	IL		12/30/2024	7.500	339,239		384,000
100186535	MOUNT JACKSON	VA		12/30/2024	6.875	495,325		565,000
100186536	WINTER GARDEN	FL		12/30/2024	8.125	682,937		737,000
100186537	HARRISBURG	PA		12/30/2024	7.500	266,073		288,000
100186538	WILLOWS	CA		12/30/2024	6.750	245,537		280,000
100186539	BROKEN BOW	OK		12/30/2024	7.500	789,802		866,000
100186540	FORT LAUDERDALE	FL		12/30/2024	7.750	744,966		808,000
100186541	CRANDALL	TX		12/30/2024	7.125	332,452		371,000
100186542	WILLIAMS	AZ		12/30/2024	7.375	424,922		465,000
100186543	TUCSON	AZ		12/30/2024	7.500	255,619		290,000
100186544	KEAAU	HI		12/30/2024	7.125	909,639		999,999
100186545	CRYSTAL BEACH	TX		12/30/2024	7.625	404,496		454,000
100186546	SOUTH HAVEN	MI		12/30/2024	7.125	769,196		860,000
100186547	SUNSET	SC		12/30/2024	7.625	258,701		336,000
100186548	CROWLEY	TX		12/30/2024	7.250	258,925		288,500
100186549	RATHDRUM	ID		12/30/2024	7.250	317,694		405,000
100186550	HENDERSON	NV		12/30/2024	7.000	488,399		575,000
100186551	CANYON LAKE	TX		12/30/2024	7.250	252,348		284,000
100186552	WESTON	WI		12/30/2024	7.500	252,950		294,000
100186553	OCEAN PINES	MD		12/30/2024	6.625	510,765		610,000
100186554	WESLEY CHAPEL	FL		12/30/2024	7.125	462,142		565,000
100186555	BEECH MOUNTAIN	NC		12/30/2024	7.625	534,389		618,000
100186556	PENSACOLA	FL		12/30/2024	4.990	212,377		265,000
100186557	OCALA	FL		12/30/2024	5.750	270,303		327,000
100186558	KISSIMMEE	FL		12/30/2024	8.125	429,029		494,000
100186559	GEORGETOWN	TX		12/30/2024	7.625	266,734		316,000
100186560	MINERAL BLUFF	GA		12/30/2024	7.125	763,765		891,000
100186561	SCOTTSDALE	AZ		12/30/2024	7.500	646,165		813,000
100186562	PORT ARANSAS	TX		12/30/2024	7.625	574,907		754,000
100186563	SMYRNA	GA		12/30/2024	7.375	627,700		725,000
100186564	MURRIETA	CA		12/30/2024	4.875	421,150		611,500
100186565	PORT CHARLOTTE	FL		12/30/2024	4.990	206,183		355,000
100186566	COLUMBUS	OH		12/30/2024	7.125	265,649		330,000
100186567	WINCHESTER	VA		12/30/2024	4.990	363,318		526,000
100186568	UNION CITY	GA		12/30/2024	4.500	208,063		357,000
100186569	ANAHEIM	CA		12/30/2024	4.990	584,212		900,000
100186570	CHARLOTTE	NC		12/30/2024	4.990	223,950		356,000
100186571	HOUSTON	TX		12/30/2024	6.875	251,693		303,700
100186572	WESLEY CHAPEL	FL		12/30/2024	6.125	452,521		600,000
100186573	LITTLE CANADA	MN		12/30/2024	5.000	222,202		325,000
100186574	GEORGETOWN	TX		12/30/2024	5.000	254,296		375,000
100186575	PORT ORCHARD	WA		12/30/2024	5.000	367,961		588,000
100186576	OWINGS MILLS	MD		12/30/2024	6.990	225,458		268,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186577	ATHENS	AL		12/30/2024	5.000	204,093		301,000
100186578	LATHROP	CA		12/30/2024	5.125	417,715		600,000
100186579	KNIGHTDALE	NC		12/30/2024	5.125	231,328		395,000
100186580	WINDER	GA		12/30/2024	5.125	220,884		322,000
100186581	CLERMONT	FL		12/30/2024	5.250	339,638		524,000
100186582	KYLE	TX		12/30/2024	5.250	228,065		330,000
100186583	GRAHAM	NC		12/30/2024	5.125	225,628		346,000
100186584	GRAHAM	NC		12/30/2024	5.375	228,659		330,000
100186585	KYLE	TX		12/30/2024	5.375	229,046		329,000
100186586	DALLAS	GA		12/30/2024	5.500	252,967		368,000
100186587	LEANDER	TX		12/30/2024	5.500	320,282		450,000
100186588	MILLINGTON	TN		12/30/2024	5.500	230,620		325,000
100186589	AMERICAN FORK	UT		12/30/2024	5.500	274,018		388,000
100186590	SAN ANTONIO	TX		12/30/2024	5.500	245,950		348,000
100186591	NORTH LAS VEGAS	NV		12/30/2024	5.500	222,524		314,000
100186592	MUNDELEIN	IL		12/30/2024	5.500	313,155		440,000
100186593	MUNDELEIN	IL		12/30/2024	5.500	279,941		399,990
100186594	HOUSTON	TX		12/30/2024	5.500	203,061		285,000
100186595	HEPHZIBAH	GA		12/30/2024	5.500	164,685		232,000
100186596	MORENO VALLEY	CA		12/30/2024	5.500	393,228		589,000
100186597	FUQUAY VARINA	NC		12/30/2024	5.500	262,374		430,000
100186598	SARATOGA SPRINGS	UT		12/30/2024	5.500	278,862		465,000
100186599	MURFREESBORO	TN		12/30/2024	5.625	239,738		350,000
100186600	CASA GRANDE	AZ		12/30/2024	5.625	242,704		345,000
100186601	TIFFIN	IA		12/30/2024	5.750	186,353		260,000
100186602	WINCHESTER	VA		12/30/2024	5.750	251,040		352,000
100186603	LAS VEGAS	NV		12/30/2024	5.750	389,461		543,000
100186604	BRANDYWINE	MD		12/30/2024	5.750	337,811		485,000
100186605	MURFREESBORO	TN		12/30/2024	5.750	229,665		324,000
100186606	LAS VEGAS	NV		12/30/2024	5.750	282,968		396,000
100186607	LAWRENCEVILLE	GA		12/30/2024	5.624	384,497		800,000
100186608	FORT WORTH	TX		12/30/2024	5.750	239,880		340,000
100186609	DAPHNE	AL		12/30/2024	5.750	197,601		285,000
100186610	MCKINNEY	TX		12/30/2024	5.750	252,471		365,000
100186611	ROSEDALE	MD		12/30/2024	5.750	321,893		464,990
100186612	ROSEDALE	MD		12/30/2024	5.750	320,441		460,000
100186613	ROSEVILLE	CA		12/30/2024	5.750	397,126		565,000
100186614	MCKINNEY	TX		12/30/2024	5.750	265,717		389,000
100186615	WASHINGTON	UT		12/30/2024	5.750	242,227		340,000
100186616	STEPHENS CITY	VA		12/30/2024	5.750	345,650		482,000
100186617	CHARLOTTE	NC		12/30/2024	5.750	244,095		341,000
100186618	ROCKPORT	TX		12/30/2024	5.750	202,067		297,500
100186619	SAINT AUGUSTINE	FL		12/30/2024	5.750	214,355		312,000
100186620	WINCHESTER	VA		12/30/2024	5.750	252,008		350,000
100186621	CAMDEN	SC		12/30/2024	8.000	199,328		270,000
100186622	WINCHESTER	VA		12/30/2024	5.750	344,549		510,000
100186623	SARATOGA SPRINGS	UT		12/30/2024	5.750	298,615		441,990
100186624	PROVO	UT		12/30/2024	5.750	276,984		419,000
100186625	FORT WORTH	TX		12/30/2024	5.750	263,490		405,000
100186626	MCKINNEY	TX		12/30/2024	5.750	274,293		440,000
100186627	HENDERSON	NV		12/30/2024	5.750	269,588		467,500
100186628	ROSEVILLE	CA		12/30/2024	5.750	427,603		710,000
100186629	NEW BEDFORD	MA		12/30/2024	6.990	312,405		643,000
100186630	PHILADELPHIA	PA		12/30/2024	7.125	162,562		345,000
100186631	PHOENIX	AZ		12/30/2024	6.125	261,555		500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186632	LAKEWOOD	WA		12/30/2024	7.490	211,117		340,000
100186633	WHEELING	IL		12/30/2024	7.375	196,064		275,000
100186634	SLIDELL	LA		12/30/2024	6.875	338,242		576,000
100186635	FULSHEAR	TX		12/30/2024	6.500	214,358		347,000
100186636	SALEM	OR		12/30/2024	5.375	243,149		435,000
100186637	SONOMA	CA		12/30/2024	5.875	429,193		1,048,000
100186638	CLINTON	MD		12/30/2024	5.500	274,484		485,000
100186639	OMAHA	NE		12/30/2024	7.125	204,796		315,000
100186640	FRESNO	CA		12/30/2024	6.624	201,127		325,000
100186641	DAPHNE	AL		12/30/2024	4.990	186,328		335,000
100186642	SANFORD	NC		12/30/2024	6.250	200,738		291,000
100186643	ROSHARON	TX		12/30/2024	6.500	214,857		321,500
100186644	WAKE FOREST	NC		12/30/2024	4.875	176,439		320,000
100186645	SACRAMENTO	CA		12/30/2024	4.750	322,334		628,000
100186646	NORTH EAST	PA		12/30/2024	6.499	166,173		237,500
100186647	MANTECA	CA		12/30/2024	6.250	403,505		720,000
100186648	SURPRISE	AZ		12/30/2024	6.624	389,380		775,000
100186649	LAS VEGAS	NV		12/30/2024	4.250	156,066		486,000
100186650	PHOENIX	AZ		12/30/2024	4.500	279,317		590,000
100186651	DENVER	CO		12/30/2024	6.000	224,491		775,000
100186652	TOOELE	UT		12/30/2024	7.375	231,573		325,000
100186653	TEMPE	AZ		12/30/2024	5.875	185,692		300,000
100186654	KERNERSVILLE	NC		12/30/2024	5.750	172,828		258,000
100186655	SAINT AUGUSTINE	FL		12/30/2024	6.250	237,818		352,000
100186656	SARASOTA	FL		12/30/2024	5.375	427,629		950,000
100186657	WESLEY CHAPEL	FL		12/30/2024	6.000	190,676		299,000
100186658	BRADENTON	FL		12/30/2024	5.000	605,095		1,450,000
100186659	KERNERSVILLE	NC		12/30/2024	5.500	189,828		310,000
100186660	EMERALD HILLS	CA		12/30/2024	6.500	992,534		2,250,000
100186661	SAINT AUGUSTINE	FL		12/30/2024	5.750	209,908		310,000
100186662	CIBOLO	TX		12/30/2024	6.990	220,913		320,000
100186663	SCHERTZ	TX		12/30/2024	6.990	211,834		310,000
100186664	SCHERTZ	TX		12/30/2024	6.990	208,052		275,000
100186665	LAKESIDE	AZ		12/30/2024	5.624	606,257		1,168,000
100186666	TRAVELERS REST	SC		12/30/2024	7.000	201,431		269,000
100186667	RALEIGH	NC		12/30/2024	5.500	186,163		305,000
100186668	NEW BRAUNFELS	TX		12/30/2024	5.750	220,683		355,000
100186669	MYSTIC	CT		12/30/2024	6.124	260,470		600,000
100186670	MARYVILLE	MO		12/30/2024	6.624	188,904		270,000
100186671	MCKINNEY	TX		12/30/2024	5.750	237,661		361,000
100186672	FLOWERY BRANCH	GA		12/30/2024	6.125	236,513		340,000
100186673	FISHERS	IN		12/30/2024	6.624	223,819		340,000
100186674	WILMINGTON	NC		12/30/2024	6.499	190,581		255,000
100186675	WEST COVINA	CA		12/31/2024	7.250	1,055,600		1,300,000
100186677	WAIKOLOA	HI		12/31/2024	7.750	904,823		1,175,000
100186679	MARINA DEL REY	CA		12/31/2024	7.375	1,151,953		1,400,000
100186680	LOS ANGELES	CA		12/31/2024	6.625	2,616,900		4,500,000
100186682	BISCAYNE PARK	FL		12/31/2024	9.125	1,386,619		1,500,000
100186683	BEAUMONT	TX		12/31/2024	7.375	345,801		457,000
100186684	CHARLOTTESVILLE	VA		12/31/2024	7.000	382,875		475,000
100186685	LODI	CA		12/31/2024	7.375	583,281		720,070
100186686	RICHMOND	VA		12/31/2024	7.625	356,335		465,000
100186687	SPANISH FORT	AL		12/31/2024	6.875	171,127		370,000
100186688	BUFORD	GA		12/31/2024	7.250	374,459		570,000
100186689	SANTA CLARITA	CA		12/31/2024	8.750	991,876		1,125,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186690	MORAGA	CA		12/31/2024	7.250	266,591		765,000
100186691	CHARLOTTE	NC		12/31/2024	6.875	313,166		455,000
100186692	JONESBORO	GA		12/31/2024	7.000	281,766		345,000
100186693	SUGAR HILL	GA		12/31/2024	7.250	360,266		445,000
100186694	CHARLOTTE	NC		12/31/2024	7.875	260,221		310,000
100186695	LAWRENCEVILLE	GA		12/31/2024	6.625	314,565		405,000
100186696	LAWRENCEVILLE	GA		12/31/2024	7.125	311,698		391,000
100186697	INGLEWOOD	CA		12/31/2024	9.625	662,755		750,000
100186698	ALPHARETTA	GA		12/31/2024	7.625	383,037		3,072,000
100186699	SAINT LOUIS	MO		12/31/2024	7.125	137,820		206,000
100186700	DANIA BEACH	FL		12/31/2024	7.500	176,658		240,000
100186701	ATHENS	GA		12/31/2024	7.000	231,838		312,000
100186702	ALTAMONTE SPRINGS	FL		12/31/2024	7.125	157,890		218,000
100186703	CORONA	CA		12/31/2024	9.250	591,366		642,000
100186704	SUGAR HILL	GA		12/31/2024	8.250	372,512		547,000
100186705	NAPERVILLE	IL		12/31/2024	8.250	287,817		425,000
100186706	SAN ANTONIO	TX		12/31/2024	7.000	101,506		137,000
100186707	PALM SPRINGS	FL		12/31/2024	9.250	362,671		396,000
100186708	LAWRENCEVILLE	GA		12/31/2024	7.500	947,318		1,155,000
100186709	JONESBORO	GA		12/31/2024	7.999	201,265		241,000
100186710	APPLE VALLEY	CA		12/31/2024	7.250	130,139		325,000
100186711	WILLIMANTIC	CT		12/31/2024	7.999	156,606		201,000
100186713	CROSSVILLE	TN		12/31/2024	7.875	259,830		355,000
100186714	WILMINGTON	NC		12/31/2024	7.375	370,483		800,000
100186716	AUSTIN	TX		12/31/2024	7.750	483,890		670,000
100186717	STONE MOUNTAIN	GA		12/31/2024	7.875	194,527		250,000
100186718	FRESNO	CA		12/31/2024	8.580	450,657		836,000
100186719	AUSTIN	TX		12/31/2024	7.500	256,750		520,000
100186720	KISSIMMEE	FL		12/31/2024	7.999	262,915		335,000
100186721	IRVINE	CA		12/31/2024	7.750	458,964		1,800,000
100186722	RIDGEFIELD	WA		12/31/2024	7.125	652,083		744,000
100186723	DUARTE	CA		12/31/2024	7.625	673,919		835,000
100186724	DORAL	FL		12/31/2024	7.875	260,870		525,000
100186725	NEWPORT	KY		12/31/2024	7.625	156,969		204,000
100186726	GLENDALE	CA		12/31/2024	7.875	432,372		560,000
100186727	LOVELL	WY		12/31/2024	7.000	241,944		480,000
100186728	SAINT LOUIS	MO		12/31/2024	7.999	125,658		185,000
100186729	BOCA RATON	FL		12/31/2024	8.625	332,411		445,000
100186730	DAVENPORT	FL		12/31/2024	8.625	246,597		385,000
100186731	MOBILE	AL		12/31/2024	7.250	369,455		462,500
100186732	BOWIE	MD		12/31/2024	8.625	420,368		450,000
100186733	MILWAUKEE	WI		12/31/2024	7.500	244,198		320,000
100186734	GULF SHORES	AL		12/31/2024	7.625	445,255		535,000
100186735	APPLE VALLEY	CA		12/31/2024	9.000	367,417		395,000
100186736	FORT LAUDERDALE	FL		12/31/2024	7.500	334,266		476,000
100186737	KANSAS CITY	MO		12/31/2024	7.750	169,783		205,000
100186738	HOLLYWOOD	FL		12/31/2024	6.999	141,749		220,000
100186739	MIAMI	FL		12/31/2024	7.250	183,350		269,000
100186740	KINGSPORT	TN		12/31/2024	7.750	130,779		167,000
100186741	GILLETTE	WY		12/31/2024	8.125	157,088		200,000
100186742	MONTGOMERY	AL		12/31/2024	7.375	181,418		224,000
100186743	OKLAHOMA CITY	OK		12/31/2024	8.250	276,845		341,000
100186744	PHOENIX	AZ		12/31/2024	7.499	290,529		355,000
100186745	MOBILE	AL		12/31/2024	7.375	189,476		266,000
100186746	KANSAS CITY	MO		12/31/2024	7.875	136,210		175,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100186747	MONTGOMERY	AL		12/31/2024	7.375	180,169		225,000
100186748	FRANKLIN	TN		12/31/2024	7.375	243,251		395,000
100186749	LAKE CITY	FL		12/31/2024	7.875	169,827		210,000
100186750	ATLANTA	GA		12/31/2024	8.000	130,984		225,000
100186751	MEMPHIS	TN		12/31/2024	7.999	148,062		190,000
100186752	MONTGOMERY	AL		12/31/2024	7.125	192,564		260,000
100186753	FLORISSANT	MO		12/31/2024	7.875	106,166		135,000
100186754	ANTIOCH	TN		12/31/2024	7.375	189,151		308,000
100186755	PALMDALE	CA		12/31/2024	9.499	812,300		865,000
100186756	MILWAUKEE	WI		12/31/2024	7.999	153,356		195,000
100186757	MILWAUKEE	WI		12/31/2024	7.999	149,423		186,000
100186758	OAKLAND	CA		12/31/2024	7.500	313,217		655,000
100186759	PRAIRIE VIEW	TX		12/31/2024	6.875	184,184		274,000
100186760	MESKEGON	MI		12/31/2024	8.499	326,521		380,000
100186761	DELANO	CA		12/31/2024	8.250	293,813		350,000
100186762	PARADISE VALLEY	AZ		12/31/2024	7.375	3,597,490		5,388,000
100186763	CORAL SPRINGS	FL		12/31/2024	8.750	156,420		230,000
100186764	HALETHORPE	MD		12/31/2024	6.750	195,523		267,000
100186765	PASEDENA	TX		12/31/2024	7.375	183,601		255,000
100186766	CLAYTON	CA		12/31/2024	7.875	622,173		675,000
100186767	FONTANA	CA		12/31/2024	8.625	460,659		645,000
100186768	BOCA RATON	FL		12/31/2024	7.250	329,920		430,000
100186769	COLORADO SPRINGS	CO		12/31/2024	7.990	559,489		680,000
100186770	FORT LAUDERDALE	FL		12/31/2024	8.000	276,827		340,000
100186771	BOULDER CREEK	CA		12/31/2024	7.375	469,849		825,000
100186772	CULPEPER	VA		12/31/2024	7.750	589,298		737,000
100186773	MIAMI	FL		12/31/2024	7.750	825,017		1,150,000
100186774	HERMOSA BEACH	CA		12/31/2024	7.375	1,937,365		2,750,000
100186775	GAINESVILLE	FL		12/31/2024	8.250	145,501		185,000
100186776	SAN ANTONIO	TX		12/31/2024	7.250	443,310		550,000
100186777	HONOLULU	HI		12/31/2024	7.625	611,564		750,000
100186778	BRIDGEPORT	CT		12/31/2024	7.990	157,491		210,000
100186779	NASHVILLE	TN		12/31/2024	7.875	480,897		655,000
100186780	YUKON	OK		12/31/2024	7.625	149,460		218,000
100186781	LAS VEGAS	NV		12/31/2024	7.375	407,922		1,605,000
100186782	PHOENIX	AZ		12/31/2024	7.000	304,036		475,000
100186783	LOYALTON	CA		12/31/2024	8.250	113,706		155,000
100186784	TEMPLE HILLS	MD		12/31/2024	9.250	436,115		473,000
100186785	WILDWOOD	MO		12/31/2024	6.990	552,924		801,000
100186786	WILMINGTON	DE		12/31/2024	7.125	80,400		200,000
100186787	MARIETTA	GA		12/31/2024	7.375	453,121		645,000
100186788	PHOENIX	AZ		12/31/2024	7.250	244,549		397,000
100186789	CASSELBERRY	FL		12/31/2024	7.125	240,812		343,000
100186790	HIALEAH	FL		12/31/2024	7.125	175,620		425,000
100186791	WATERBURY	CT		12/31/2024	7.250	240,482		350,000
100186792	HAINES CITY	FL		12/31/2024	7.625	120,062		168,000
100186793	MARYVILLE	TN		12/31/2024	7.250	185,771		285,000
100186794	LOS BANOS	CA		12/31/2024	7.250	375,270		575,000
322050139	INDIO	CA		06/21/2022	8.475		671,114	3,935,000
322070132	PORTLAND	OR		09/13/2022	9.005		1,236,550	4,670,000
322070752	PORTLAND	OR		09/13/2022	9.130		448,413	2,450,000
322070773	CASTLE ROCK	WA		09/19/2022	9.130		278,059	612,000
323010974	BAKERSFIELD	CA		02/15/2024	9.665	304,500		182,700
323020097	HILMAR	CA		05/02/2023	9.855		352,297	2,536,380
323030289	PORTLAND	OR		05/02/2023	9.885		676,783	709,800

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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323030714	DONNELLY	ID		05/02/2023	9.885		304,213	1,123,500
323050168	EDEN	UT		06/30/2023	9.885		222,335	445,200
323050307	EDEN	UT		06/30/2023	9.885		290,575	470,400
323050988	CHARLOTTE	NC		02/15/2024	9.840	325,955	420,145	709,380
323060037	BAKERSFIELD	CA		07/26/2023	10.115		1,263,473	2,041,200
323060082	HUNTSVILLE	UT		08/16/2023	9.732		1,327,216	1,512,000
323060112	PETALUMA	CA		10/20/2023	10.105		857,228	1,890,000
323060142	BAKERSFIELD	CA		07/26/2023	10.115		686,000	1,814,400
323060526	PORTLAND	OR		08/16/2023	9.670		1,441,000	1,045,800
323060600	PORTLAND	OR		08/16/2023	9.670		647,200	1,260,000
323060663	PORTLAND	OR		09/29/2023	9.795		1,936,000	1,260,000
323060901	PORTLAND	OR		08/16/2023	9.670		136,000	1,108,800
323070401	BAKERSFIELD	CA		09/15/2023	10.100		2,005,105	3,196,200
323070615	GOTHA	FL		09/29/2023	10.170		1,329,599	1,260,000
323070740	WOODINVILLE	WA		11/28/2023	10.013		2,021,208	2,772,000
323070800	PORTLAND	OR		08/16/2023	9.920		157,416	739,200
323070808	BAKERSFIELD	CA		09/15/2023	10.100		1,856,353	3,160,500
323080128	BOISE	ID		11/28/2023	10.075		688,536	1,545,600
323080238	DEER PARK	WA		10/20/2023	9.980		426,463	323,400
323080284	DEER PARK	WA		10/20/2023	9.980		370,705	323,400
323080502	DEER PARK	WA		10/20/2023	9.980		388,500	323,400
323080579	QUEEN CREEK	AZ		10/30/2023	10.230		850,745	609,000
323080678	DEER PARK	WA		10/20/2023	9.980		378,955	323,400
323080694	DEER PARK	WA		10/20/2023	9.980		432,879	323,400
323080851	DEER PARK	WA		10/20/2023	9.980		385,001	323,400
323080980	DEER PARK	WA		10/20/2023	9.980		310,914	323,400
323090152	LA QUINTA	CA		11/28/2023	10.200		934,878	1,344,000
323090480	BAKERSFIELD	CA		11/28/2023	10.155		639,955	1,125,600
323090721	BIRMINGHAM	AL		04/24/2024	9.500	1	226,849	202,420
323090791	HEBER CITY	UT		07/01/2024	9.707	1,307,164	623,178	2,755,200
323090797	BIRMINGHAM	AL		07/01/2024	9.570	1	242,999	146,580
323090939	BIRMINGHAM	AL		04/24/2024	9.500	91,550	135,300	146,580
323090940	LA QUINTA	CA		11/28/2023	10.200		1,122,248	1,344,000
323100087	WOODINVILLE	WA		11/28/2023	10.138		1,796,345	2,982,000
323100154	WOODINVILLE	WA		12/12/2023	10.058		1,627,622	2,940,000
323100379	WOODINVILLE	WA		12/12/2023	10.183		1,212,754	2,940,000
323100500	HEBER CITY	UT		09/25/2024	9.347	255,033	215,642	1,806,000
323100646	WOODINVILLE	WA		11/28/2023	10.013		2,315,496	2,982,000
323100677	WOODINVILLE	WA		11/28/2023	10.013		1,516,185	2,100,000
323100688	HEBER CITY	UT		09/25/2024	9.347	560,483	236,674	1,806,000
323100858	GLENDALE	AZ		04/11/2024	9.680	8,280,000		4,636,800
323100889	PRESCOTT	AZ		03/21/2024	9.680	377,456	432,154	915,600
323100944	WOODINVILLE	WA		11/28/2023	10.138		1,849,853	2,940,000
323100975	WOODINVILLE	WA		11/28/2023	10.013		338,710	2,100,000
323100997	WOODINVILLE	WA		12/12/2023	10.058		1,436,202	2,814,000
323110124	SEATTLE	WA		12/12/2023	9.745		156,800	525,000
323110165	CULVER CITY	CA		12/20/2023	9.870		1,208,784	5,964,000
323110204	PORTLAND	OR		01/18/2024	9.810	1,477,757	1,517,243	1,864,800
323110542	DAMASCUS	OR		12/20/2023	9.995		1,939,000	1,590,120
323110651	WOODINVILLE	WA		12/12/2023	10.183		846,984	3,024,000
323110672	BAKERSFIELD	CA		01/18/2024	9.560	538,693	1,274,988	1,430,100
323110719	WOODINVILLE	WA		12/12/2023	10.183		810,642	2,814,000
323110803	WOODINVILLE	WA		12/20/2023	10.183		242,212	2,100,000
323120014	GARDEN CITY	UT		01/18/2024	9.315	1,105,000		705,600
323120264	RENO	NV		02/15/2024	9.728	1,270,352	454,400	2,744,645

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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323120332	ARDEN CITY	UT		01/18/2024	9.315	1,176,000		705,600
323120418	HEBER CITY	UT		04/11/2024	9.950	239,026	1,692,878	1,415,400
323120479	HEBER CITY	UT		04/11/2024	9.950	515,855	1,939,630	2,234,400
323120591	HEBER CITY	UT		04/11/2024	9.950	529,666	1,622,013	2,234,400
323120603	MAYFLOWER MNT	UT		02/15/2024	9.608	1,650,000		1,260,000
323120721	RENO	NV		02/15/2024	9.728	1,270,352	454,400	2,744,645
323120954	GARDEN CITY	UT		01/18/2024	9.315	1,168,000		705,600
324010132	PORTLAND	OR		03/21/2024	9.480	171,250	235,520	263,760
324010168	WINTER PARK	FL		02/15/2024	9.415	125,000	736,359	525,000
324010333	ROTONDA WEST	FL		04/11/2024	9.630	1	309,050	235,200
324010798	PORTLAND	OR		03/21/2024	9.480	574,400	622,900	773,640
324010826	PORTLAND	OR		04/11/2024	9.850	633,611	1,105,012	1,833,300
324010828	HAPPY VALLEY	OR		03/21/2024	9.480	112,000	490,000	361,200
324010995	CHARLOTTE	NC		04/11/2024	9.500	100,335	293,909	467,880
324020013	PORTLAND	OR		04/24/2024	9.500	438,350		864,780
324020037	PHOENIX	AZ		05/23/2024	9.580	1,642,863	440,376	4,284,000
324020393	IVINS	UT		05/23/2024	9.718	386,576	452,230	1,638,000
324020553	HAPPY VALLEY	OR		03/21/2024	9.480	161,000	490,000	390,600
324020613	TUCSON	AZ		05/23/2024	9.710	93,505	581,311	655,200
324020665	TUCSON	AZ		05/23/2024	9.710	83,428	606,058	672,000
324020819	MARANA	AZ		05/23/2024	9.710	103,301	352,991	462,000
324030256	RICHLAND	WA		05/23/2024	9.710	90,700	279,800	239,400
324030291	RICHLAND	WA		05/23/2024	9.710	87,999	243,000	241,500
324030664	PORTLAND	OR		04/24/2024	9.318	578,000	71,500	543,900
324030853	PORTLAND	OR		05/23/2024	9.580	221,957	944,122	735,840
324030864	PARKER	CO		05/23/2024	9.580	310,850	1,279,125	1,050,000
324030872	PRESCOTT	AZ		05/23/2024	9.780	304,003	376,030	636,300
324030912	LAFAYETTE	CA		04/24/2024	9.265	1,015,500	60,253	1,099,140
324040007	BIG BEAR LAKE	CA		07/01/2024	9.570	187,544	478,412	409,500
324040103	HENDERSON	NV		07/01/2024	9.570	288,483	920,235	1,134,000
324040139	WINTER PARK	FL		07/01/2024	9.570	342,622	205,150	432,600
324040347	PORTLAND	OR		07/01/2024	9.770	254,039	598,925	736,260
324040714	WINTER PARK	FL		07/01/2024	9.270	360,000		244,860
324050046	WESTLAKE	TX		08/20/2024	9.810	526,431	321,915	2,356,200
324050161	BOISE	ID		07/01/2024	9.570	45,000	204,282	279,300
324050172	BOISE	ID		07/01/2024	9.570	57,597	255,017	279,300
324050180	SALEM	OR		10/03/2024	9.343	1,119,486	1,207,514	1,404,900
324050316	WESTLAKE	TX		09/25/2024	9.535	455,015	26,652	2,415,000
324050419	PHOENIX	AZ		07/25/2024	9.395	450,000		252,000
324050482	PORTLAND	OR		07/25/2024	9.620	111,408	766,890	764,400
324050492	BOISE	ID		07/01/2024	9.570	59,453	216,684	279,300
324050642	PHOENIX	AZ		07/25/2024	9.395	581,250		325,500
324050673	PHOENIX	AZ		07/25/2024	9.395	450,000		252,000
324050688	WESTLAKE	TX		09/25/2024	9.535	458,386	20,423	2,423,400
324050719	HURRICANE	UT		07/25/2024	9.545	268,448	266,150	369,600
324050720	PHOENIX	AZ		07/25/2024	9.395	581,250		325,500
324050821	WESTLAKE	TX		08/20/2024	9.810	303,401	143,156	1,675,800
324050851	WESTLAKE	TX		08/20/2024	9.810	316,273	126,597	1,512,000
324050888	WESTLAKE	TX		08/20/2024	9.810	278,702	133,610	1,499,400
324050932	WESTLAKE	TX		08/20/2024	9.810	436,549	137,082	2,683,800
324050960	MOSES LAKE	WA		10/03/2024	9.155	99,150	257,100	218,400
324060016	AURORA	CO		10/03/2024	9.080	1,828,320	186,800	2,972,911
324060167	QUEEN CREEK	AZ		10/03/2024	8.955	139,463	122,650	420,000
324060216	HIDEOUT	UT		08/20/2024	9.430	592,325	360,931	1,549,800
324060294	AURORA	CO		10/03/2024	9.080	1,828,320	186,800	2,972,911

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
324060367	EAGLE	ID		10/03/2024	8.968	651,288	318,154	802,200
324060468	HIDEOUT	UT		08/20/2024	9.430	592,325	322,956	1,549,800
324060675	BAKERSFIELD	CA		08/20/2024	9.630	1,071,302	148,935	2,549,820
324060686	SAN DIEGO	CA		09/25/2024	9.210	2,877,753	70,556	2,919,000
324060794	BAKERSFIELD	CA		08/20/2024	9.630	1,132,659		2,727,480
324060805	HIDEOUT	UT		08/20/2024	9.430	592,325	724,291	1,549,800
324060807	AURORA	CO		10/03/2024	9.080	1,828,320	186,800	2,972,911
324060837	HIDEOUT	UT		08/20/2024	9.430	592,325	724,246	1,549,800
324070151	HOOD RIVER	OR		09/25/2024	9.335	1,868,000	274,836	2,520,000
324070477	PORTLAND	OR		09/25/2024	8.935	449,894	1,369,850	1,588,860
324070579	LONGBOAT KEY	FL		09/25/2024	8.915	1,428,000	60,125	1,470,000
324070649	KENNEWICK	WA		08/20/2024	9.630	132,850	318,400	453,600
324070940	HOOD RIVER	OR		09/25/2024	9.335	700,500	103,064	945,000
324070981	WHITE SALMON	WA		09/25/2024	9.340	611,226	172,551	924,000
324080051	ALBANY	OR		10/31/2024	9.180	422,976	489,432	1,401,120
324080081	ALBANY	OR		10/31/2024	8.955	231,395	69,179	1,097,880
324080231	ALBANY	OR		10/31/2024	9.180	271,451	523,522	1,401,120
324080261	ATLANTA	GA		10/18/2024	8.892	3,909,448	123,253	2,898,000
324080316	CEDAR CITY	UT		12/20/2024	8.680	453,600		272,160
324080340	ALBANY	OR		10/31/2024	9.180	217,301	393,337	1,401,120
324080484	PORTLAND	OR		11/06/2024	8.990	895,087	269,406	2,305,800
324080643	CEDAR CITY	UT		12/20/2024	8.680	302,400		181,440
324080768	CEDAR CITY	UT		12/20/2024	8.680	518,000		310,800
324090012	WINDSOR	CO		10/31/2024	8.605	1,211,345	145,355	936,600
324090206	KIRKLAND	WA		11/06/2024	8.715	607,279	257,394	1,386,000
324090339	VACAVILLE	CA		11/22/2024	8.565	2,665,600		1,599,360
324090391	PORTLAND	OR		10/31/2024	8.830	134,231	50,778	392,700
324090745	KENNEWICK	WA		10/31/2024	8.630	91,574	4,820	269,640
324090896	SAINT PETERSBURG	FL		10/31/2024	8.455	1,200,135	113,165	1,155,000
324100016	VALLEJO	CA		11/22/2024	8.565	1,536,500		921,900
324100398	ALBANY	CA		11/22/2024	8.565	1,942,500		1,165,500
324101000	PORTLAND	OR		12/20/2024	8.755	3,377,500		2,798,500
324110010	GLENDALE	AZ		12/20/2024	8.930	3,363,000	120,000	2,202,480
324110032	GLENDALE	AZ		12/20/2024	8.930	3,150,000	183,000	2,066,400
403045311	CLEVELAND	OH		08/16/2024	7.900	1,526,299		1,990,500
403046667	WASHINGTON	DC		06/28/2024	7.880	2,351,092	73,125	3,550,000
403047247	JACKSON	TN		06/28/2024	6.980	9,015,710	280,290	13,599,999
403047362	DETROIT	MI		06/28/2024	7.600	4,981,994	154,890	6,726,000
403047479	CLEVELAND	OH		06/28/2024	7.660	2,595,131	80,686	4,330,000
403047576	SAN ANTONIO	TX		06/28/2024	7.030	2,568,276	79,830	4,579,300
403047653	LINCOLN	NE		06/28/2024	6.850	2,070,722	64,364	3,421,000
403047809	CALEXICO	CA		06/28/2024	7.920	2,041,648	63,480	3,718,000
403047880	ST JOHNS	FL		06/28/2024	6.470	4,402,601	136,815	12,280,000
403047935	DAYTON	OH		06/28/2024	7.690	561,480	17,457	1,086,000
403048025	BELLEVILLE	IL		11/04/2024	7.160	9,240,185		12,386,800
403048161	ST. HELENS	OR		08/16/2024	7.330	4,454,822		7,202,000
403048226	LAKEWOOD	OH		06/28/2024	8.000	878,156	27,317	1,430,000
403048304	EASTPOINTE	MI		11/04/2024	7.080	7,038,695		9,780,500
403048457	SCOTTSDALE	AZ		06/28/2024	7.420	6,372,687	198,151	14,709,000
403048481	INDIANAPOLIS	IN		06/28/2024	7.140	3,962,857	123,209	5,906,000
403048495	MONESSEN	PA		06/28/2024	7.910	772,719	24,038	1,116,000
403048546	STILLWATER	OK		06/28/2024	7.130	773,964	24,059	1,352,000
403048573	NORTH MIAMI	FL		08/16/2024	7.380	9,502,721		14,000,000
403048682	WARNER ROBINS	GA		06/28/2024	8.570	1,007,791	31,346	1,400,000
403048709	KATY	TX		06/28/2024	6.590	11,461,016	356,184	18,896,400

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
403048727	TOLEDO	OH		11/04/2024	6.480	589,194		786,000
403048729	POMPANO BEACH	FL		06/28/2024	6.850	32,684,269	1,015,928	49,800,096
403048801	UPPER DEERFIELD	NJ		06/28/2024	8.160	1,259,530	39,185	1,672,000
403048809	DETROIT	MI		06/28/2024	7.920	1,184,452	36,840	1,783,500
403048932	INKSTER	MI		06/28/2024	7.420	861,486	26,782	1,202,000
403048998	WESTVILLE	NJ		06/28/2024	7.240	4,443,353	138,125	9,085,000
403049017	LITTLEROCK	CA		06/28/2024	6.800	1,836,159	57,074	3,112,000
403049028	DAYTON	OH		06/28/2024	7.730	2,163,212	67,260	3,143,500
403049060	WASHINGTON COURT HOU	OH		06/28/2024	7.900	1,876,895	58,379	2,653,000
403049111	RINCON	GA		06/28/2024	7.400	3,138,233	97,582	5,220,000
403049182	KNOXVILLE	TN		06/28/2024	7.420	3,199,000	99,472	5,949,000
403049264	MOUNT VERNON	NY		06/28/2024	7.340	3,503,187	108,926	5,900,000
403049284	DAYTONA BEACH	FL		06/28/2024	7.480	5,217,715	162,253	8,150,000
403049325	NEW ORLEANS	LA		06/28/2024	6.500	27,739,437	862,118	45,955,000
403049330	BETHLEHEM	PA		06/28/2024	6.500	5,978,634	185,820	10,000,000
403049515	PITTSBURGH	PA		06/28/2024	7.710	1,245,291	38,740	1,997,000
403049549	NEWARK	NJ		06/28/2024	6.780	913,818	28,403	1,679,000
403049577	BIRMINGHAM	AL		06/28/2024	7.850	769,425	23,933	1,200,000
403049727	OELWEIN	IA		06/28/2024	7.220	828,607	25,910	1,246,200
403049734	BROOKLYN	NY		11/04/2024	7.990	2,827,240		4,900,000
403049780	MILWAUKEE	WI		06/28/2024	7.350	1,214,227	37,756	1,633,000
403049806	DETROIT	MI		11/04/2024	7.030	7,202,599		9,936,000
403049825	DAYTON	OH		06/28/2024	6.720	1,872,507	58,201	2,934,500
403049848	BINGHAMTON	NY		06/28/2024	7.290	825,192	25,653	1,178,500
403049942	BRONX	NY		06/28/2024	6.780	2,181,163	67,797	3,600,000
403049954	ST. JOSEPH	MO		06/28/2024	8.620	1,299,608	40,725	1,691,000
403050003	SARALAND	AL		06/28/2024	7.720	1,872,107	58,223	3,120,000
403050107	HELENA	AL		06/28/2024	6.750	10,409,386	323,567	16,479,650
403050170	GARY	IN		06/28/2024	7.850	3,661,029	113,833	4,554,000
403050268	ATHENS	GA		11/04/2024	7.700	17,917,509		25,510,000
403050271	ATHENS	GA		11/04/2024	7.700	8,403,348		12,422,000
403050284	ATLANTA	GA		06/28/2024	6.810	2,085,995	64,834	3,782,000
403050301	JACKSON	MS		06/28/2024	7.690	1,003,412	31,206	1,418,900
403050310	KERNERSVILLE	NC		06/28/2024	6.770	8,432,952	262,146	13,453,000
403050324	BETHLEHEM	PA		06/28/2024	7.470	3,168,749	98,540	5,460,000
403050358	OKLAHOMA CITY	OK		06/28/2024	8.290	1,273,378	39,622	2,120,000
403050377	JACKSONVILLE	FL		11/04/2024	7.040	566,120		820,000
403050484	HOUSTON	TX		06/28/2024	6.510	2,020,353	62,787	3,810,000
403050537	JACKSONVILLE	FL		06/28/2024	7.460	3,201,783	99,570	5,691,000
403050553	DAYTON	OH		06/28/2024	6.890	1,886,545	58,641	2,870,000
403050577	RINCON	GA		06/28/2024	7.230	7,057,555	219,429	11,800,000
403050587	MANVILLE	NJ		06/28/2024	6.920	1,946,889	60,512	3,969,000
403050591	MILWAUKEE	WI		06/28/2024	7.350	518,132	16,112	700,000
403050593	MILWAUKEE	WI		06/28/2024	7.350	1,243,043	38,653	1,677,000
403050601	MAMMOTH LAKES	CA		11/04/2024	7.340	2,896,232		4,200,000
403050660	YORK	PA		06/28/2024	7.740	538,239	16,740	714,000
403050696	PHILADELPHIA	PA		11/04/2024	7.280	4,668,425		6,354,000
403050702	HARTFORD	CT		11/04/2024	7.460	2,798,919		5,041,117
403050745	PATERSON	NJ		06/28/2024	7.840	2,252,353	70,049	4,727,500
403050767	WILMINGTON	NC		06/28/2024	7.630	3,171,777	98,634	5,800,000
403050770	SAINT ANN	MO		06/28/2024	6.900	2,927,950	91,011	4,194,000
403050830	HOUSTON	TX		11/04/2024	6.830	1,898,974		2,810,000
403050983	CHERRY HILL	NJ		11/04/2024	7.390	1,919,193		3,472,000
403051011	WEST VIEW	PA		11/04/2024	7.290	9,000,351		12,873,000
403051085	TEMPE	AZ		11/04/2024	6.420	11,779,425		25,065,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
403051130	GARY	IN		06/28/2024	7.500	3,510,185	109,130	4,475,000
403051132	HOBART	IN		11/04/2024	7.710	882,405		1,074,500
403051162	ALVIN	TX		11/04/2024	6.860	3,023,477		4,856,000
403051212	BIRMINGHAM	AL		11/04/2024	7.560	783,045		1,040,000
403051327	BRONX	NY		11/04/2024	7.400	2,120,425		3,700,000
403051328	BRONX	NY		11/04/2024	7.400	2,126,658		3,700,000
403051340	BROOKLYN	NY		11/04/2024	7.060	2,751,584		4,450,000
403051362	HOLLY HILL	FL		11/04/2024	6.950	1,347,134		2,100,000
403051411	EUCLID	OH		11/04/2024	8.100	505,581		700,000
403051530	DEERFIELD BEACH	FL		06/28/2024	7.230	1,517,619	47,184	4,228,000
403051531	WINTER PARK	FL		06/28/2024	7.230	1,607,558	49,980	4,587,000
403051532	GREENACRES	FL		06/28/2024	7.230	1,295,776	40,286	3,415,000
403051533	LAKE WORTH	FL		06/28/2024	7.230	1,840,661	57,227	4,110,000
403051550	STOCKTON	CA		11/04/2024	7.200	910,318		1,400,000
403051775	NEWFIELD	NJ		11/04/2024	6.690	1,110,050		1,800,000
403051808	SAN FRANCISCO	CA		11/04/2024	6.210	8,406,433		15,312,000
403052282	EAST CHICAGO	IN		11/04/2024	7.590	3,323,619		4,089,000
403052389	YONKERS	NY		11/04/2024	6.820	2,293,888		3,850,000
403052459	INDIANAPOLIS	IN		11/04/2024	7.090	5,047,156		7,650,000
403052556	ORLANDO	FL		11/04/2024	6.980	1,905,754		2,649,000
403052568	CLEVELAND	OH		11/04/2024	6.470	825,425		1,260,000
403052635	WINTER SPRINGS	FL		11/04/2024	6.210	1,064,029		1,645,000
403052711	RICHMOND HEIGHTS	OH		11/04/2024	5.990	948,818		2,413,000
403052726	WOODBURY HEIGHTS	NJ		11/04/2024	6.500	863,169		1,620,000
403052865	CHICAGO	IL		11/04/2024	6.340	2,412,950		3,715,000
403052959	JACKSONVILLE	FL		11/04/2024	7.050	711,740		1,050,000
403052962	WILMINGTON	DE		11/04/2024	7.200	1,217,335		1,760,000
403053072	GRIFFIN	GA		11/04/2024	7.210	2,243,598		3,225,000
403053105	THOMSON	GA		11/04/2024	7.360	1,522,310		2,175,000
403053236	OOLTEWAH	TN		11/04/2024	5.980	12,225,765		19,133,300
403053673	SAN ANTONIO	TX		11/04/2024	6.440	1,107,393		1,725,000
3300002948	JERSEY CITY	NJ		06/08/2021	9.200		13,918	923,100
3300003547	MAPLEWOOD	NJ		03/03/2022	7.200		29,978	612,000
3300003677	BALTIMORE	MD		05/26/2022	8.200		46,410	550,800
3300004080	WYCKOFF	NJ		10/28/2022	7.681		131,969	561,000
3300004301	HARDING	NJ		02/27/2023	9.375		80,671	2,499,000
3300004435	PARAMUS	NJ		04/05/2023	9.080		258,306	1,402,500
3300004468	SPRING VALLEY	NY		06/09/2023	9.560		20,854	1,326,000
3300004497	CLOSTER	NJ		06/09/2023	9.550		87,747	535,500
3300004517	PARAMUS	NJ		06/23/2023	9.645		316,307	1,122,000
3300004518	PARAMUS	NJ		06/23/2023	9.645		328,084	1,275,000
3300004523	PARAMUS	NJ		06/23/2023	9.645		339,955	1,224,000
3300004539	PARAMUS	NJ		06/23/2023	9.645		371,050	1,058,250
3300004543	SPRING VALLEY	NY		06/23/2023	9.645		438,687	1,249,500
3300004631	DEMAREST	NJ		10/10/2023	9.835		542,959	3,927,000
3300004634	BROOKLYN	NY		10/10/2023	9.835		83,697	583,950
3300004640	PARAMUS	NJ		10/10/2023	9.835		308,021	1,632,000
3300004683	RAHWAY	NJ		11/27/2023	9.710		74,480	382,500
3300004688	SPRING VALLEY	NY		07/17/2024	9.365	595,301	634,550	2,539,800
3300004690	SPRING VALLEY	NY		11/27/2023	9.720		133,459	1,530,000
3300004713	COLONIA	NJ		10/10/2023	9.700		200,351	777,750
3300004716	PATERSON	NJ		11/27/2023	9.820		41,383	216,750
3300004718	UNION CITY	NJ		12/28/2023	9.520		48,957	573,750
3300004721	LYNNWOOD	WA		02/16/2024	9.515	43,292	52,741	395,250
3300004731	ORADELL	NJ		02/16/2024	9.240	102,168	138,821	816,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3300004759	PANAMA CITY BEACH	FL		12/28/2023	9.390		17,112	255,000
3300004764	EAST HANOVER	NJ		02/16/2024	9.205	153,252	113,480	423,300
3300004846	JERSEY CITY	NJ		02/16/2024	9.865	442,439	33,302	1,198,500
3300004849	WASHINGTON	DC		02/16/2024	9.740	432,915	107,065	933,300
3300004860	WINTER PARK	FL		02/16/2024	9.240	97,406	203,261	1,912,500
3300004864	HUNTINGDON VALLEY	PA		02/16/2024	9.365	164,508	122,706	484,500
3300004902	NEW ORLEANS	LA		02/16/2024	9.205	71,864	5,409	277,440
3300004914	ATLANTA	GA		04/02/2024	9.595	79,007	35,972	193,800
3300004915	PHILADELPHIA	PA		04/02/2024	9.345	15,585	237,182	428,400
3300004916	PHILADELPHIA	PA		04/02/2024	9.345	43,292	210,872	428,400
3300004923	NEW MILFORD	NJ		04/02/2024	9.220	170,828	19,235	331,500
3300004952	ENGLEWOOD	NJ		04/02/2024	9.165	212,994	16,032	459,000
3300004958	BROOKLYN	NY		04/02/2024	9.165	285,724	107,949	818,550
3300004960	OLD BROOKVILLE	NY		07/17/2024	9.365	634,220	47,737	2,299,080
3300004961	SPRING VALLEY	NY		06/24/2024	9.485	446,076	338,757	1,438,200
3300004966	WHEELING	WV		06/24/2024	9.445	40,261	3,030	258,720
3300004977	BROOKLYN	NY		04/02/2024	9.165	411,269	328,876	1,453,500
3300005015	NORTH BERGEN	NJ		06/24/2024	9.445	223,384	30,779	397,800
3300005016	SEWELL	NJ		04/02/2024	9.345	98,705	26,049	201,450
3300005020	MANVILLE	NJ		04/02/2024	9.845	19,481	57,373	229,500
3300005031	NAPLES	FL		06/24/2024	9.445	157,581	11,861	311,100
3300005034	VIEW PARK	CA		06/24/2024	9.445	241,134	54,226	943,500
3300005048	BROOKLYN	NY		08/01/2024	9.225	131,173	9,873	285,600
3300005056	FORT LAUDERDALE	FL		06/24/2024	9.445	184,855	90,395	535,500
3300005058	SAINT PETERSBURG	FL		06/24/2024	9.735	60,656	50,184	249,390
3300005069	HILLSBOROUGH	NJ		06/24/2024	9.485	135,069	43,683	351,900
3300005075	SPRING VALLEY	NY		07/17/2024	9.445	368,973	323,318	1,341,300
3300005080	EAST BRUNSWICK	NJ		06/24/2024	9.445	209,488	74,095	963,900
3300005107	UNION	NJ		06/24/2024	9.445	138,966	10,460	306,000
3300005108	TRENTON	NJ		06/24/2024	9.610	69,180	5,207	232,050
3300005111	SHORT HILLS	NJ		07/17/2024	9.365	459,323	155,835	1,326,000
3300005112	STAMFORD	CT		08/01/2024	9.225	464,648	351,327	1,683,000
3300005114	HAMILTON TOWNSHIP	NJ		07/17/2024	9.445	42,253	3,180	110,160
3300005118	HACKENSACK	NJ		06/24/2024	9.445	178,794	41,853	357,000
3300005127	LAKEWOOD	NJ		07/17/2024	9.365	92,211	309,516	1,269,900
3300005129	TAMPA	FL		06/24/2024	9.610	36,798	2,770	160,650
3300005142	PASSAIC	NJ		06/24/2024	9.445	115,155	43,766	255,000
3300005150	JERSEY CITY	NJ		06/24/2024	9.445	48,270	101,993	1,082,900
3300005156	GARDEN CITY	NY		08/01/2024	9.325	292,651	22,027	1,211,250
3300005162	NEWBURGH	NY		07/17/2024	9.445	90,696	25,214	331,500
3300005177	CHATHAM	NJ		07/17/2024	9.365	208,925	80,989	994,500
3300005187	SPRING VALLEY	NY		10/09/2024	8.855	123,511	306,425	1,489,200
3300005191	WAINSCOTT	NY		08/01/2024	9.225	324,297	497,683	2,805,000
3300005192	WAINSCOTT	NY		08/01/2024	9.225	324,297	502,804	2,805,000
3300005193	LAWRENCE	NY		07/17/2024	9.365	432,915	32,585	2,295,000
3300005196	JERSEY CITY	NJ		08/01/2024	9.225	145,849	10,978	290,700
3300005197	JERSEY CITY	NJ		07/17/2024	9.365	118,575	8,925	331,500
3300005198	BROOKLYN	NY		09/04/2024	9.005	986,916	74,284	3,315,000
3300005199	BROOKLYN	NY		08/01/2024	9.250	822,755	210,422	2,601,000
3300005209	MONROE	NY		08/01/2024	9.225	131,173	9,873	466,650
3300005222	NEW ORLEANS	LA		10/09/2024	9.105	22,945	37,896	232,050
3300005235	HILLSIDE	NJ		09/04/2024	9.005	113,900	28,590	242,250
3300005243	FORT LEE	NJ		09/04/2024	9.080	548,633	302,161	2,843,250
3300005250	PATERSON	NJ		08/01/2024	9.375	70,565	13,783	209,100
3300005254	CRANFORD	NJ		09/04/2024	8.930	208,275	79,869	637,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300005256	BROOKLYN	NY		09/04/2024	9.005	872,064	153,479	2,422,500
3300005270	MIAMI	FL		10/09/2024	8.680	271,611	20,444	2,448,000
3300005285	LIVINGSTON	NJ		09/04/2024	8.880	289,014	21,754	663,000
3300005307	WESTFIELD	NJ		10/09/2024	8.830	176,413	13,278	701,250
3300005325	ORANGE	NJ		10/09/2024	8.755	118,359	8,909	293,250
3300005326	MIDDLESEX	NJ		11/06/2024	8.845	100,653	7,960	249,900
3300005334	MELVILLE	NY		11/06/2024	8.665	88,921	52,276	663,000
3300005336	ROSELLE PARK	NJ		10/09/2024	8.680	89,051	19,085	298,350
3300005354	NORWALK	CT		10/09/2024	8.755	178,404	28,883	336,600
3300005355	HICKSVILLE	NY		11/06/2024	8.840	210,050		406,725
3300005356	TRENTON	NJ		10/09/2024	8.730	64,071	4,823	108,375
3300005385	SAINT SIMONS ISLAND	GA		11/06/2024	8.720	120,610	118,330	726,750
3300005393	NEWARK	NJ		10/09/2024	8.355	125,589	9,453	267,750
3300005400	NEW WINDSOR	NY		11/06/2024	8.920	89,484	29,792	249,900
3300005405	CROTON ON HUDSON	NY		11/06/2024	8.845	255,420	29,327	561,000
3300005406	CROTON ON HUDSON	NY		11/06/2024	8.845	303,690	32,120	612,000
3300005414	NEWBURGH	NY		11/06/2024	8.920	109,528	10,008	224,400
3300005418	DAVENPORT	FL		11/06/2024	8.845	266,762		938,400
3300005419	ROSSVILLE	GA		11/06/2024	9.520	25,629	28,256	122,400
3300005421	LOS ANGELES	CA		10/09/2024	8.335	336,462	25,325	458,413
3300005424	SAINT PETERSBURG	FL		12/18/2024	8.760	64,851		224,400
3300005425	DAVENPORT	FL		11/06/2024	8.845	266,762		938,400
3300005431	LYNDHURST	NJ		11/06/2024	8.665	181,738		382,500
3300005434	SPRING VALLEY	NY		12/18/2024	8.595	219,618		1,479,000
3300005459	DELANCO	NJ		12/18/2024	8.595	85,198		135,150
3300005462	ENNIS	TX		12/18/2024	8.595	109,528		359,550
3300005466	BLOOMFIELD	NJ		11/06/2024	8.665	190,309		420,750
3300005492	MIAMI	FL		12/18/2024	8.595	34,936		255,000
3300005505	WESTFIELD	NJ		12/18/2024	8.595	311,656		943,500
3300005516	HOLMDEL	NJ		12/18/2024	8.595	163,772		1,147,500
3300005519	FLORHAM PARK	NJ		12/18/2024	8.595	251,913		540,600
3300005526	TRENTON	NJ		12/18/2024	8.685	50,045		112,200
3300005528	CLARK	NJ		12/18/2024	8.595	153,425		497,250
3300005530	NEW PROVIDENCE	NJ		12/18/2024	8.595	261,870		777,750
3300005561	MILFORD	CT		12/18/2024	8.595	109,224		247,350
3300005571	SYOSSET	NY		12/18/2024	8.810	350,748		3,366,000
3300005589	LAKE WORTH	FL		12/18/2024	8.595	107,666		267,750
3310025912	HICKSVILLE	NY		11/12/2021	6.029		33,413	470,000
3310027496	INDIANAPOLIS	IN		11/18/2021	5.700		7,211	90,000
3310028956	JERSEY CITY	NJ		01/05/2022	5.350		29,047	690,000
3310029979	FAIR OAKS	CA		06/23/2022	5.665		12,005	536,000
3310030421	VINELAND	NJ		02/25/2022	6.300		17,942	110,000
3310032244	POUGHKEEPSIE	NY		03/17/2022	6.160		13,971	88,500
3310032579	CLEVELAND	OH		06/15/2022	6.060		11,090	63,200
3310033608	CHICAGO	IL		06/07/2022	6.050		23,656	218,000
3310034440	DETROIT	MI		04/29/2022	5.875		6,841	100,000
3310034734	BROOKLYN	NY		06/07/2022	6.950		18,302	1,640,000
3310035251	PATERSON	NJ		06/15/2022	6.300		23,240	218,000
3310035339	NORTH ADAMS	MA		08/26/2022	6.050		10,143	57,600
3310036235	CHICAGO	IL		08/01/2022	7.050		28,704	268,000
3310036536	UNIONDALE	NY		06/23/2022	6.050		12,118	264,000
3310038001	JACKSONVILLE	FL		08/08/2022	7.550		3,819	144,000
3310038113	WASHINGTON	DC		06/29/2022	5.665		2,970	386,000
3310038818	NEWARK	NJ		08/01/2022	7.930		16,246	172,000
3310039015	SHAKER HEIGHTS	OH		08/08/2022	8.540		16,053	178,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310039505	CHICAGO	IL		08/16/2022	7.500		8,559	137,200
3310039899	CAMBRIDGE	MA		08/08/2022	8.330		54,722	2,910,000
3310040144	MOBILE	AL		08/16/2022	8.337		11,937	98,400
3310040806	ALLENHURST	NJ		04/19/2023	8.050		8,683	2,160,000
3310041517	ATLANTA	GA		11/01/2022	8.575		9,285	144,000
3310041530	TROY	NY		09/28/2022	7.550		2,020	127,600
3310041675	WILTON MANORS	FL		10/19/2022	8.323		10,861	496,000
3310041744	CLIFTON	NJ		10/12/2022	7.800		27,255	264,000
3310041763	TILLSON	NY		10/19/2022	8.484		10,074	252,000
3310041910	NEWARK	NJ		10/19/2022	8.316		19,018	782,000
3310042264	PANAMA CITY BEACH	FL		10/19/2022	8.337		48,931	480,000
3310042369	PANAMA CITY BEACH	FL		10/19/2022	8.337		40,099	480,000
3310042602	JERSEY CITY	NJ		10/19/2022	8.330		24,086	638,000
3310047608	CHICAGO	IL		08/31/2023	8.498		31,160	134,000
3310048201	PHILADELPHIA	PA		04/19/2023	8.575		3,084	100,000
3310048281	CHICAGO	IL		08/31/2023	8.939		88,188	840,000
3310048444	ATLANTA	GA		04/27/2023	9.450		1,650	130,000
3310048854	STARKVILLE	MS		11/21/2023	8.498		2,828	128,800
3310049282	BALTIMORE	MD		05/25/2023	8.078		56,682	2,680,800
3310049283	JERSEY CITY	NJ		05/25/2023	7.950		298,809	1,071,200
3310049379	PHILADELPHIA	PA		04/19/2023	8.040		1,396	206,000
3310049640	BALTIMORE	MD		05/18/2023	8.078		38,108	2,716,200
3310049750	PATTERSON	NY		04/27/2023	8.960		9,719	156,000
3310049828	PHILADELPHIA	PA		05/25/2023	8.806		7,079	70,000
3310050069	CHICAGO	IL		05/18/2023	8.603		2,826	148,000
3310050478	CHILLICOTHE	OH		04/27/2023	8.050		13,430	654,800
3310050689	CLINTON	MD		05/25/2023	8.148		1,262	160,000
3310050822	NEW ORLEANS	LA		06/21/2023	9.100		10,321	138,000
3310050844	PHILADELPHIA	PA		05/11/2023	9.366		11,114	198,000
3310051040	CHICAGO	IL		04/27/2023	8.925		10,915	148,000
3310051163	HOUSTON	TX		04/27/2023	8.040		27,859	172,000
3310051177	BROOKLYN	NY		06/21/2023	7.940		372,913	2,300,000
3310051256	FORT MYERS BEACH	FL		05/18/2023	8.946		14,854	270,000
3310051260	CHICAGO	IL		11/21/2023	8.806		23,589	120,000
3310051307	CAPE CORAL	FL		06/21/2023	8.876		23,578	158,000
3310051488	KAPAA	HI		05/11/2023	8.148		11,512	700,000
3310051502	MORGANVILLE	NJ		04/27/2023	8.708		111,882	310,000
3310051527	DETROIT	MI		06/08/2023	8.603		113,966	520,000
3310051531	LOS ANGELES	CA		05/25/2023	8.253		102,459	800,000
3310051533	TAMPA	FL		04/27/2023	9.030		159,574	669,600
3310051686	ALBANY	NY		06/08/2023	8.295		7,979	116,800
3310051693	CHICAGO	IL		06/08/2023	8.876		7,782	86,000
3310051737	CAPE CORAL	FL		05/25/2023	8.323		102,894	340,000
3310051887	BRIDGEVILLE	DE		05/18/2023	8.750		10,128	96,000
3310052127	SAN ANTONIO	TX		05/25/2023	9.191		225,716	1,240,000
3310052173	BASKING RIDGE	NJ		06/29/2023	9.100		243,540	556,500
3310052206	FITCHBURG	MA		05/11/2023	8.603		10,810	144,000
3310052230	OCEAN TOWNSHIP	NJ		08/31/2023	8.316		132,165	674,000
3310052246	EVERGREEN PARK	IL		06/08/2023	8.603		15,622	136,000
3310052336	BALTIMORE	MD		06/08/2023	8.498		20,140	78,600
3310052345	NORTH ADAMS	MA		06/08/2023	8.876		11,316	69,600
3310052448	HALETHORPE	MD		05/11/2023	8.638		19,998	232,000
3310052451	DARIEN	CT		05/25/2023	7.950		103,950	612,000
3310052515	BALTIMORE	MD		06/21/2023	9.366		35,946	192,000
3310052718	COMMERCE	TX		11/21/2023	8.841		43,082	96,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310052719	COMMERCE	TX		11/21/2023	8.841		43,267	96,000
3310052721	COMMERCE	TX		11/21/2023	8.841		17,593	96,000
3310052762	REDONDO BEACH	CA		06/29/2023	8.288		382,686	1,952,000
3310052849	CAPE CORAL	FL		06/08/2023	8.323		11,835	248,000
3310052857	JERSEY CITY	NJ		06/08/2023	7.950		237,006	800,000
3310052868	PHILADELPHIA	PA		06/21/2023	8.603		10,768	126,800
3310052908	HOWELL	NJ		11/21/2023	7.950		69,061	330,000
3310052930	JERSEY CITY	NJ		06/08/2023	8.806		24,948	340,000
3310052956	BELLE ISLE	FL		06/08/2023	8.946		99,836	384,000
3310053056	MELBOURNE	FL		06/08/2023	8.876		20,532	164,000
3310053075	THE BRONX	NY		08/31/2023	9.366		97,327	472,000
3310053097	SEASIDE HEIGHTS	NJ		06/29/2023	8.666		29,223	330,000
3310053157	ROCKY MOUNT	NC		06/29/2023	9.191		20,821	120,400
3310053162	SEASIDE HEIGHTS	NJ		06/29/2023	8.666		30,125	330,000
3310053176	CHICAGO	IL		05/25/2023	8.841		27,042	284,000
3310053186	JERSEY CITY	NJ		06/08/2023	7.940		140,169	644,000
3310053215	PHILADELPHIA	PA		06/29/2023	9.366		14,839	114,000
3310053222	BALTIMORE	MD		10/31/2023	8.750		1,960	64,000
3310053247	BRIGANTINE	NJ		08/31/2023	9.100		24,533	480,000
3310053319	NEWARK	NJ		06/29/2023	8.638		123,243	420,000
3310053329	MILFORD	NJ		06/29/2023	8.603		41,135	340,000
3310053367	CHESAPEAKE	VA		06/08/2023	8.603		12,266	109,600
3310053437	NEWARK	NJ		06/08/2023	8.603		19,505	164,000
3310053495	BALTIMORE	MD		06/08/2023	7.940		29,804	234,800
3310053518	NORTH LITTLE ROCK	AR		11/21/2023	9.016		8,836	49,600
3310053535	DETROIT	MI		06/08/2023	8.841		2,340	128,000
3310053557	ROCKVILLE CENTRE	NY		05/25/2023	8.806		16,632	398,000
3310053563	JERSEY CITY	NJ		06/29/2023	8.316		127,413	1,720,000
3310053617	BIRMINGHAM	AL		08/31/2023	8.596		16,050	180,000
3310053663	NEW BEDFORD	MA		06/29/2023	7.940		5,108	107,700
3310053783	WOODLAND PARK	CO		08/31/2023	8.323		52,116	424,000
3310053856	WOODLAND PARK	CO		08/31/2023	8.498		47,388	424,000
3310053949	BERWYN	IL		06/29/2023	8.596		9,001	206,000
3310053985	DETROIT	MI		08/31/2023	8.603		6,296	54,000
3310054027	TOWN OF TOMPKINS	NY		08/31/2023	8.876		8,519	118,000
3310054058	SILO	OK		09/15/2023	8.673		43,588	180,400
3310054156	NEW BRITAIN	CT		06/21/2023	7.940		5,895	154,000
3310054164	WOODLAND PARK	CO		08/31/2023	8.498		101,301	436,000
3310054278	CAPE CORAL	FL		07/27/2023	8.596		4,345	226,000
3310054322	CLOVIS	CA		09/15/2023	7.940		5,198	200,000
3310054399	CHICAGO	IL		08/31/2023	8.876		6,938	116,000
3310054447	BALTIMORE	MD		06/29/2023	8.638		45,137	190,000
3310054488	MEMPHIS	TN		06/29/2023	7.950		967	157,500
3310054560	CHICAGO	IL		08/31/2023	8.841		934	96,000
3310054613	CHICAGO	IL		10/06/2023	8.603		43,778	119,600
3310054630	FORT LAUDERDALE	FL		06/29/2023	8.610		38,310	780,000
3310054647	CHICAGO	IL		09/15/2023	8.596		15,550	140,250
3310054734	CONNERSVILLE	IN		08/31/2023	8.841		17,092	36,800
3310054872	SAN JOSE	CA		08/31/2023	8.463		31,601	1,360,000
3310054935	PITTSBURGH	PA		09/15/2023	8.876		653	30,400
3310054953	SAINT LOUIS	MO		09/15/2023	9.086		5,138	49,200
3310054956	SAN BERNARDINO	CA		08/31/2023	8.288		90,160	800,000
3310055068	BECKLEY	WV		08/31/2023	8.673		13,684	56,000
3310055088	NORTH PORT	FL		10/06/2023	8.316		72,909	120,000
3310055097	NORTH PORT	FL		10/06/2023	8.316		72,464	172,800

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310055100	NORTH PORT	FL		10/06/2023	8.316		72,998	166,400
3310055107	OAKLAND	CA		07/27/2023	8.463		56,965	440,000
3310055108	NORTH PORT	FL		10/06/2023	8.316		73,355	160,000
3310055121	CHICAGO	IL		08/31/2023	8.876		16,672	132,000
3310055213	MIAMI	FL		08/31/2023	8.953		54,529	376,000
3310055237	EAST ORANGE	NJ		08/31/2023	8.841		33,268	258,000
3310055249	NORTH PORT	FL		10/06/2023	8.316		57,432	172,800
3310055254	BRENTWOOD	TN		07/27/2023	8.603		97,475	740,000
3310055294	PORTAGE	IN		09/15/2023	8.498		2,805	154,800
3310055311	WICHITA FALLS	TX		08/31/2023	8.673		15,147	70,800
3310055358	MERRILLVILLE	IN		07/27/2023	8.596		6,683	80,000
3310055428	TAMPA	FL		06/29/2023	8.596		26,789	176,000
3310055532	CHICAGO	IL		06/29/2023	8.596		33,244	433,408
3310055575	BELLPORT	NY		09/15/2023	8.645		29,293	196,000
3310055578	BELLPORT	NY		09/15/2023	8.610		27,531	196,000
3310055582	CAPE CORAL	FL		10/06/2023	8.498		31,062	165,000
3310055748	QUINCY	FL		08/31/2023	8.806		2,358	69,200
3310055856	GARY	IN		08/31/2023	8.610		18,848	72,000
3310055916	WAINSCOTT	NY		08/31/2023	8.666		295,234	3,120,000
3310055980	PORT CHARLOTTE	FL		11/29/2023	8.946		39,885	274,000
3310055989	PORT CHARLOTTE	FL		11/29/2023	8.946		33,129	240,000
3310056069	MOUNT PLEASANT	SC		08/31/2023	8.323		306,360	1,220,000
3310056492	BELLPORT	NY		09/15/2023	8.596		31,617	196,000
3310056617	PHILADELPHIA	PA		09/15/2023	8.841		9,623	138,000
3310056666	MIAMI BEACH	FL		08/31/2023	8.785		41,319	1,280,000
3310056755	ROCHESTER	NY		10/06/2023	9.016		8,350	76,000
3310056793	TALLAHASSEE	FL		11/21/2023	8.631		83,680	221,200
3310056878	DETROIT	MI		10/06/2023	8.603		31,727	157,600
3310056929	LIVINGSTON	NJ		08/31/2023	8.316		44,849	616,000
3310056930	LIVINGSTON	NJ		08/31/2023	8.316		29,942	630,000
3310057037	CHICAGO	IL		10/31/2023	8.323		6,501	78,000
3310057185	WEST PALM BEACH	FL		08/31/2023	8.631		46,402	148,000
3310057207	HOUSTON	TX		11/21/2023	8.666		66,345	225,440
3310057209	HOUSTON	TX		11/21/2023	8.666		66,119	225,680
3310057210	HOUSTON	TX		11/29/2023	8.666		65,659	226,000
3310057211	HOUSTON	TX		11/29/2023	8.666		66,815	226,920
3310057359	PHILADELPHIA	PA		08/31/2023	8.764		4,000	200,800
3310057441	CHICAGO	IL		10/06/2023	9.086		9,661	100,000
3310057525	MACON	GA		10/06/2023	8.666		13,009	124,000
3310057578	WOODMERE	NY		09/15/2023	8.491		233,145	940,000
3310057804	OJAI	CA		09/15/2023	7.690		116,751	1,560,000
3310057806	PHILADELPHIA	PA		08/31/2023	9.016		23,077	104,800
3310057964	SAN DIEGO	CA		09/15/2023	8.148		698,357	2,230,000
3310057972	HEMPSTEAD	NY		09/15/2023	8.141		6,829	270,000
3310058010	LAKE CHARLES	LA		08/31/2023	9.009		10,074	196,320
3310058107	GAINESVILLE	FL		10/31/2023	8.778		34,920	116,800
3310058127	CAPE CORAL	FL		10/06/2023	8.806		45,421	196,000
3310058135	NEW HYDE PARK	NY		08/31/2023	8.463		18,889	294,800
3310058185	SAINT JAMES	NY		12/28/2023	8.463		96,599	920,000
3310058251	NEW FAIRFIELD	CT		09/15/2023	8.925		26,039	270,000
3310058262	CHICAGO	IL		10/06/2023	9.016		14,704	110,000
3310058265	WILDWOOD	NJ		10/31/2023	8.491		633,531	2,704,000
3310058391	DOUGLASSVILLE	PA		08/31/2023	8.778		7,435	200,000
3310058507	WESTPORT	CT		10/06/2023	9.121		416,567	1,716,000
3310058577	CLEVELAND HEIGHTS	OH		09/15/2023	8.925		11,463	90,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310058693	ALBANY	NY		10/31/2023	8.463		2,877	156,000
3310058799	HAZEL CREST	IL		10/06/2023	8.666		2,031	72,000
3310058857	HIGHLAND PARK	MI		10/06/2023	9.366		5,159	64,800
3310058862	NEW ORLEANS	LA		11/21/2023	8.673		54,241	120,000
3310058967	EGG HARBOR TOWNSHIP	NJ		08/31/2023	9.086		21,317	170,000
3310059007	INDIANAPOLIS	IN		10/31/2023	8.771		15,592	76,000
3310059044	LARGO	FL		10/06/2023	9.121		56,222	196,000
3310059096	LARGO	FL		10/06/2023	9.121		13,781	196,000
3310059097	LARGO	FL		10/06/2023	9.121		56,222	196,000
3310059098	LARGO	FL		10/06/2023	9.121		13,692	196,000
3310059132	CRESSKILL	NJ		10/06/2023	8.666		295,961	1,540,000
3310059138	WATERBURY	CT		08/31/2023	8.771		4,121	156,000
3310059150	LOS ANGELES	CA		11/21/2023	8.925		66,510	750,000
3310059160	LOS ANGELES	CA		11/21/2023	8.925		19,758	730,000
3310059179	PHILADELPHIA	PA		02/15/2024	9.198	32,225		360,000
3310059225	KITTY HAWK	NC		11/21/2023	8.960		103,950	195,300
3310059307	GRAHAM	TX		10/31/2023	9.016		8,992	50,000
3310059318	NEW ORLEANS	LA		11/21/2023	8.673		107,075	662,000
3310059337	BIRMINGHAM	AL		10/31/2023	9.121		128,193	530,000
3310059355	CLEVELAND	OH		10/31/2023	9.016		7,277	44,000
3310059367	LYONS	IL		09/15/2023	8.666		1,315	160,000
3310059407	WELLESLEY	MA		09/15/2023	8.491		458,397	1,868,000
3310059411	ST. LOUIS	MO		09/15/2023	8.771		11,338	104,000
3310059436	SCRANTON	PA		10/31/2023	8.771		14,155	83,200
3310059505	CLEVELAND	OH		10/06/2023	9.016		27,648	184,000
3310059663	ROCKWOOD	TN		10/06/2023	8.771		25,988	90,000
3310059737	DALLAS	TX		10/06/2023	8.806		194,637	697,200
3310059894	PHILADELPHIA	PA		11/21/2023	9.198		10,625	160,000
3310059895	MONROE	NY		11/21/2023	8.491		173,819	1,440,000
3310059905	BALTIMORE	MD		10/06/2023	8.666		14,767	96,000
3310059956	CUMBERLAND	MD		10/31/2023	9.016		11,880	70,000
3310059995	LIVINGSTON	NJ		10/06/2023	8.491		23,987	650,000
3310060032	EAST MOLINE	IL		10/06/2023	9.016		3,861	50,400
3310060070	GREENBRIER	TN		11/21/2023	9.275		82,495	292,000
3310060279	HILLSDALE	NJ		12/22/2023	9.275		39,838	350,000
3310060322	GUN BARREL CITY	TX		10/06/2023	9.016		33,653	95,600
3310060381	PATTERSON	NY		09/15/2023	8.771		19,097	172,000
3310060404	HOUSTON	TX		10/06/2023	8.498		214,993	790,000
3310060421	DESERT HOT SPRINGS	CA		11/21/2023	8.323		141,927	426,000
3310060471	ROTONDA WEST	FL		11/21/2023	8.960		26,204	136,000
3310060521	HOUSTON	TX		10/31/2023	8.498		165,209	790,000
3310060632	CHESTER	NY		11/21/2023	9.016		21,978	214,000
3310060686	JERSEY CITY	NJ		01/23/2024	8.673	102,168	317,589	1,672,800
3310060797	BAYVILLE	NJ		10/31/2023	8.141		14,471	198,000
3310060880	PHILADELPHIA	PA		12/07/2023	8.778		19,361	272,000
3310060909	WATERBURY	CT		10/31/2023	9.016		31,380	158,000
3310061046	WASHOUGAL	WA		10/31/2023	9.121		146,542	600,000
3310061066	EL DORADO HILLS	CA		05/10/2024	8.666	61,835	204,658	934,000
3310061101	NASHVILLE	TN		12/22/2023	8.498		339,276	912,000
3310061167	MONROE	NC		11/21/2023	9.464		51,089	158,000
3310061238	PARAMUS	NJ		10/31/2023	8.960		185,274	740,000
3310061265	GREENWOOD LAKE	NY		10/06/2023	8.141		21,317	147,000
3310061407	NORTHPORT	NY		01/09/2024	8.610	101,574		250,000
3310061435	DECATUR	GA		10/31/2023	8.666		37,456	93,600
3310061581	NEPTUNE	NJ		11/21/2023	8.673		7,891	188,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310061644	PHILADELPHIA	PA		11/21/2023	8.617		21,978	78,000
3310061654	PORT ARTHUR	TX		01/23/2024	9.275	9,143	60,469	161,000
3310061787	BELMONT	CA		12/22/2023	8.771		209,441	1,380,000
3310061829	PORT CHARLOTTE	FL		10/31/2023	9.709		6,683	202,000
3310061854	MONROE	NY		11/21/2023	8.491		415,246	1,360,000
3310061904	MONROE	NY		12/22/2023	8.491		384,102	1,360,000
3310062009	CHICAGO	IL		11/21/2023	9.016		58,559	180,000
3310062022	NEW BRITAIN	CT		11/21/2023	8.141		10,573	162,000
3310062039	TEMPLE TERRACE	FL		01/23/2024	8.666	54,648		150,000
3310062055	DAYTON	OH		02/15/2024	9.016	1,084	6,965	63,200
3310062222	PORT CHARLOTTE	FL		10/31/2023	8.806		23,304	376,400
3310062296	BUFFALO	NY		01/23/2024	9.709	66,558		164,000
3310062340	WEST PALM BEACH	FL		11/21/2023	8.771		96,139	216,000
3310062371	VENICE AREA, LOS AN	CA		01/23/2024	8.323	722,851	438,253	1,800,000
3310062383	LIVINGSTON	NJ		12/22/2023	9.121		151,060	640,000
3310062387	CLEVELAND HEIGHTS	OH		02/15/2024	8.925	8,168	39,315	94,000
3310062395	PHILADELPHIA	PA		10/31/2023	8.981		26,396	116,000
3310062413	MACON	GA		11/21/2023	8.771		9,575	53,200
3310062433	STATEN ISLAND	NY		12/07/2023	9.016		47,765	320,000
3310062472	VALLEY SPRINGS	CA		11/29/2023	8.673		66,225	266,000
3310062499	MONTGOMERY	IL		02/15/2024	9.275	38,811	65,139	228,000
3310062527	WINSTON-SALEM	NC		11/29/2023	9.016		14,651	66,000
3310062587	AUGUSTA	GA		10/31/2023	9.086		17,285	70,000
3310062596	LAKE RONKONKOMA	NY		11/21/2023	8.778		12,844	272,000
3310062599	LEHIGH ACRES	FL		11/29/2023	8.960		52,336	120,800
3310062612	WEST MILFORD	NJ		01/23/2024	9.016	36,791		186,800
3310062646	LOS ANGELES	CA		01/09/2024	8.148	163,588		560,000
3310062713	FAIRBANKS	AK		02/15/2024	8.841	46,703	23,103	146,000
3310062715	HOMOSASSA	FL		10/31/2023	8.771		18,711	174,800
3310062793	WATERTOWN	CT		11/21/2023	9.016		12,771	124,000
3310062822	GARY	IN		02/15/2024	9.086	7,334	9,422	75,600
3310062884	NORTH ADAMS	MA		10/31/2023	8.771		2,836	100,000
3310062898	CHICAGO	IL		12/07/2023	8.666		4,901	100,000
3310062909	CHICAGO	IL		11/21/2023	9.121		24,095	118,000
3310062917	PHILADELPHIA	PA		01/23/2024	8.925	55,688		248,000
3310062930	BROOKLYN	NY		12/22/2023	8.498		130,908	1,683,000
3310062951	CHICAGO	IL		12/22/2023	8.498		64,234	500,000
3310063087	HAMBURG	NY		12/28/2023	8.610		10,506	98,000
3310063120	ST. PETERSBURG	FL		12/22/2023	8.806		221,225	1,521,600
3310063125	SELDEN	NY		11/21/2023	8.778		23,819	217,600
3310063142	CAPE CORAL	FL		12/22/2023	8.498		40,449	256,000
3310063245	PHILADELPHIA	PA		12/07/2023	9.366		29,699	134,000
3310063278	PHILADELPHIA	PA		11/29/2023	8.778		21,777	110,000
3310063305	WASHINGTON	DC		11/21/2023	8.141		16,224	268,000
3310063396	LEHIGH ACRES	FL		02/15/2024	9.121	15,656	36,879	134,000
3310063397	LEHIGH ACRES	FL		02/15/2024	9.121	15,799	32,822	134,000
3310063404	LYONS	IL		12/22/2023	8.610		20,701	152,000
3310063411	PORT CHESTER	NY		12/22/2023	8.960		111,375	460,000
3310063447	PORT CHESTER	NY		12/22/2023	8.960		111,375	460,000
3310063466	BROOKLYN	NY		01/09/2024	8.673	193,050		1,000,000
3310063470	PHILADELPHIA	PA		08/19/2024	8.673	23,983	3,976	172,000
3310063520	STREATOR	IL		11/29/2023	8.666		14,924	44,800
3310063563	LOUISVILLE	KY		11/29/2023	9.366		23,537	70,000
3310063572	AUGUSTA	GA		07/19/2024	9.275	35,042	40,043	188,000
3310063734	SOUTH OZONE PRK	NY		01/23/2024	8.925	181,913	45,144	465,600

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310063736	JACKSONVILLE	FL		11/21/2023	8.141		12,715	68,000
3310063884	WESTBURY	NY		11/21/2023	8.631		75,695	414,000
3310063909	ST. PETERSBURG	FL		11/29/2023	8.617		23,834	1,050,000
3310063947	ATLANTA	GA		12/07/2023	8.778		31,962	218,000
3310063958	TRENTON	NJ		01/23/2024	9.086	27,027		52,000
3310063993	ANNISTON	AL		02/15/2024	8.610	2,970	5,363	36,800
3310064017	KEALAKEKUA	HI		01/23/2024	8.148	95,987	41,758	284,000
3310064026	BAYVILLE	NJ		01/09/2024	8.141	79,893	10,803	182,000
3310064029	CINCINNATI	OH		12/22/2023	8.323		26,526	182,000
3310064041	SINTON	TX		02/15/2024	9.366	17,821	31,245	106,400
3310064047	FORT LAUDERDALE	FL		01/09/2024	8.498	93,555		200,000
3310064063	CAPE CORAL	FL		02/15/2024	8.960	42,722	28,130	160,000
3310064079	CAMPTON	NH		07/19/2024	9.296	41,604	177,409	592,000
3310064167	KANSAS CITY	MO		11/29/2023	8.666		14,959	60,800
3310064170	HOUSTON	TX		02/15/2024	8.645	61,145	806,214	1,668,800
3310064187	CAPE CORAL	FL		11/29/2023	8.960		78,590	230,000
3310064195	CAPE CORAL	FL		11/29/2023	8.960		88,801	230,000
3310064197	COLUMBUS	OH		12/28/2023	8.981		31,989	148,000
3310064204	FREEPORT	NY		12/07/2023	8.617		135,938	3,944,000
3310064205	FREEPORT	NY		11/29/2023	8.617		160,015	2,826,000
3310064226	SALINE	MI		12/28/2023	9.366		16,745	204,400
3310064228	SALINE	MI		02/15/2024	9.366	42,999	6,356	212,400
3310064232	BAY SHORE	NY		01/09/2024	8.141	86,071		238,000
3310064264	GARY	IN		02/15/2024	9.016	4,681	23,813	130,000
3310064269	EDISON	NJ		12/22/2023	8.841		104,839	374,000
3310064294	POINCIANA	FL		02/15/2024	9.121	12,020		126,000
3310064300	DALLAS	TX		12/22/2023	8.806		238,246	693,600
3310064329	WOOD DALE	IL		01/09/2024	8.666	57,581	10,013	148,000
3310064335	POINCIANA	FL		02/15/2024	9.121	10,678		126,000
3310064383	WILDWOOD	NJ		04/30/2024	8.498	289,058	847,194	2,832,000
3310064386	WILDWOOD	NJ		04/30/2024	8.498	69,921	487,590	1,888,000
3310064415	DETROIT	MI		01/09/2024	8.666	3,713	17,226	44,000
3310064677	BELLEVILLE	IL		02/15/2024	9.016	15,388	4,506	66,800
3310064741	GREENWICH	CT		01/23/2024	8.841	231,497	144,450	740,000
3310064813	CHICAGO	IL		12/22/2023	8.141		45,673	180,000
3310065052	DECATUR	GA		12/22/2023	8.141		44,253	318,000
3310065057	NASHVILLE	TN		01/23/2024	8.491	119,394		1,680,000
3310065089	BURRILLVILLE	RI		02/15/2024	9.016	46,332	57,502	224,000
3310065123	SPRING LAKE	NJ		12/22/2023	8.148		148,233	2,600,000
3310065207	MONROE	NY		12/22/2023	8.491		364,850	1,080,000
3310065235	CHICAGO	IL		02/15/2024	8.666	20,582	16,541	94,000
3310065304	WASHINGTON	DC		01/09/2024	8.323	261,360		580,000
3310065328	JERSEY CITY	NJ		01/09/2024	8.141	195,144	18,414	612,000
3310065364	FRANKLIN	NJ		01/23/2024	8.771	118,681		252,000
3310065379	OAK PARK	IL		01/09/2024	8.666	59,667	22,349	220,000
3310065392	BERWYN	IL		01/09/2024	8.666	42,768		126,000
3310065465	CHICAGO	IL		12/28/2023	8.666		24,844	100,000
3310065484	CLEVELAND	OH		02/15/2024	8.925	4,455		96,000
3310065557	HOUSTON	TX		07/29/2024	9.121	9,484	38,642	154,000
3310065599	FORT LAUDERDALE	FL		01/09/2024	8.141	86,130		190,000
3310065626	BRIDGETON	NJ		01/23/2024	9.016	26,730		68,000
3310065649	HILLSIDE	NJ		12/28/2023	8.771		20,790	216,000
3310065744	JACKSONVILLE	FL		12/22/2023	8.141		18,414	54,000
3310065747	BROOKLYN	NY		05/17/2024	8.666	546,480	89,299	1,800,000
3310065790	VALRICO	FL		01/09/2024	8.498	88,617	46,904	280,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3310065930	CINCINNATI	OH		02/15/2024	9.016	15,813	3,558	260,000
3310066013	WALDEN	NY		01/23/2024	8.925	25,059	1,485	126,000
3310066194	BALTIMORE	MD		01/23/2024	8.778	18,934	17,954	100,000
3310066223	CENTEREACH	NY		01/23/2024	8.778	76,492	16,955	234,200
3310066232	PARADISE VALLEY	AZ		12/22/2023	8.148		102,138	2,280,000
3310066276	HOUSTON	TX		01/23/2024	8.491	101,057	353,816	936,000
3310066350	WINTER PARK	FL		01/23/2024	9.121	92,169	184,248	944,000
3310066379	BRENTWOOD	TN		01/09/2024	8.617	249,480	26,366	820,000
3310066481	JERSEY CITY	NJ		01/09/2024	8.141	172,260		1,056,000
3310066533	FAYETTEVILLE	NC		02/15/2024	8.617	36,531	15,132	107,800
3310066559	CLEVELAND	TX		12/28/2023	8.771		24,399	120,800
3310066578	RAHWAY	NJ		01/23/2024	8.673	63,410	3,713	276,000
3310066676	GARY	IN		02/15/2024	8.666	8,910	4,969	78,000
3310066736	TRENTON	NJ		01/23/2024	8.771	17,226	10,208	78,000
3310066740	BAY SHORE	NY		01/09/2024	8.617	93,956	30,591	258,000
3310066762	DELTONA	FL		01/09/2024	8.624	44,746	16,038	144,000
3310066763	GLASTONBURY	CT		02/15/2024	9.016	73,181	17,701	190,000
3310066771	BRADENTON	FL		02/15/2024	8.771	50,312		141,600
3310066810	GARY	IN		02/15/2024	9.016	7,574	6,980	80,000
3310066877	PHILADELPHIA	PA		01/23/2024	8.771	32,209	16,632	154,000
3310066927	BRONX	NY		09/18/2024	8.771	95,931	1,351	286,000
3310066959	EAST CLEVELAND	OH		02/15/2024	8.841	15,210	3,733	70,800
3310066961	CLEVELAND	OH		02/15/2024	8.841	7,425	1,730	65,200
3310066964	WILTON	CT		01/23/2024	8.771	201,960	60,053	520,000
3310066999	EAST SETAUKET	NY		01/23/2024	8.666	96,228		310,000
3310067013	MONTICELLO	NY		01/23/2024	8.148	65,578	23,819	172,000
3310067029	BOCA RATON	FL		02/15/2024	8.778	347,490	50,018	2,000,000
3310067041	MEMPHIS	TN		01/23/2024	8.981	22,869	9,816	80,000
3310067079	FAYETTEVILLE	NC		01/23/2024	8.498	29,700		76,000
3310067115	VENICE	FL		01/09/2024	8.323	79,357		182,000
3310067170	MORRISVILLE	PA		02/15/2024	8.771	82,863	39,145	310,000
3310067295	BALTIMORE	MD		02/15/2024	8.841	8,465	7,623	86,000
3310067358	FAIRFIELD	CT		02/15/2024	8.673	122,453		280,000
3310067378	BARNWELL	SC		01/23/2024	8.841	42,093	35,792	240,000
3310067385	BARNWELL	SC		01/23/2024	8.841	42,093	24,453	240,000
3310067387	BARNWELL	SC		01/23/2024	8.841	42,093	29,905	240,000
3310067435	AKRON	OH		02/15/2024	8.771	7,277	7,042	42,600
3310067472	NORTH BELLMORE	NY		01/23/2024	8.498	147,683	92,144	507,200
3310067499	BROOKLYN	NY		01/09/2024	8.617	266,112		880,000
3310067505	DAYTONA BEACH	FL		01/23/2024	8.666	53,015	2,890	126,000
3310067549	CHARLOTTE	NC		01/23/2024	8.498	160,380	120,960	1,964,000
3310067652	KANSAS CITY	KS		02/15/2024	9.359	3,564	11,286	88,400
3310067812	DETROIT	MI		02/15/2024	8.841	17,604	5,820	56,000
3310067825	HOUSTON	TX		01/23/2024	8.148	85,031		163,600
3310067885	BERWYN	IL		01/23/2024	8.666	60,826	32,245	157,500
3310068055	HOFFMAN ESTATES	IL		01/23/2024	8.771	60,588		147,600
3310068190	TRENTON	NJ		02/15/2024	8.981	25,245		104,000
3310068224	BALTIMORE	MD		02/15/2024	8.981	59,400		138,000
3310068490	CHICAGO	IL		02/15/2024	8.981	18,576	22,245	116,000
3310068609	ELKTON	MD		08/26/2024	8.841	11,280	21,577	334,400
3310068637	DETROIT	MI		02/15/2024	8.771	14,553	5,881	54,000
3310068704	AKRON	OH		02/15/2024	8.771	5,287	13,928	56,200
3310068715	BELLEVILLE	IL		02/15/2024	9.016	10,395	8,108	88,800
3310068799	MIDDLETOWN	NY		03/14/2024	8.925	34,081	4,010	118,000
3310068930	PHILADELPHIA	PA		02/15/2024	8.617	35,046	35,789	146,400

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310068945	CHICAGO	IL		02/15/2024	8.925	11,761	4,351	128,000
3310069049	DALLAS	TX		02/15/2024	8.666	109,355	64,916	374,800
3310069110	JAMAICA	NY		02/15/2024	8.141	136,123		308,000
3310069219	STIRLING	NJ		02/15/2024	8.925	82,566		326,000
3310069239	DRIGGS	ID		09/18/2024	9.296	18,191	57,047	486,000
3310069240	DRIGGS	ID		09/18/2024	9.296	18,191	57,582	648,000
3310069255	PORT CHARLOTTE	FL		10/03/2024	8.799	22,558	6,041	312,000
3310069326	SUFFOLK	VA		02/15/2024	8.841	14,390	24,116	88,000
3310069372	HILLSIDE	NJ		02/15/2024	8.680	75,780	9,381	192,000
3310069528	MONROE	NY		06/04/2024	8.491	80,190	272,476	1,320,000
3310069531	MONROE	NY		06/04/2024	8.491	80,190	265,922	1,320,000
3310069578	WOODRIDGE	NY		02/15/2024	8.841	33,692	32,063	196,000
3310069608	BONSALL	CA		02/15/2024	8.428	185,774	14,850	460,000
3310069631	SIGNAL HILL	CA		02/15/2024	8.323	173,745	33,466	367,500
3310069689	CLAWSON	MI		02/15/2024	8.771	36,086	19,305	124,000
3310069762	JAMAICA	NY		02/15/2024	8.673	62,481		252,400
3310069791	EFFORT	PA		02/15/2024	8.771	39,204	9,207	152,800
3310069797	BALTIMORE	MD		04/12/2024	8.463	24,296	6,207	92,000
3310069806	CARMEL	NY		03/14/2024	8.610	62,205	56,129	252,000
3310070020	WESTWOOD	NJ		03/28/2024	8.141	154,440	68,693	480,000
3310070099	WASHINGTON	DC		02/15/2024	8.148	65,340	48,886	248,000
3310070123	PHILADELPHIA	PA		10/23/2024	9.275	21,087	16,187	310,000
3310070158	CHARLOTTE	NC		03/28/2024	8.666	100,980		240,000
3310070231	LEHIGH ACRES	FL		08/19/2024	8.498	12,691	74,432	220,000
3310070258	QUEENS	NY		02/15/2024	8.771	112,266		306,000
3310070607	PORTAGE	IN		07/29/2024	8.498	25,058	53,443	176,000
3310070615	WATERBURY	CT		04/05/2024	8.771	56,133	14,061	105,000
3310070668	ISLIP	NY		04/19/2024	8.505	77,704		232,000
3310070807	CHICAGO	IL		05/17/2024	8.666	22,721	26,195	148,000
3310070826	GAINESVILLE	GA		07/29/2024	8.666	11,720	44,371	123,600
3310070839	LOS ANGELES	CA		04/05/2024	8.463	64,656	399,787	1,200,000
3310070891	SAN CLEMENTE	CA		09/18/2024	8.673	133,650		900,000
3310070957	BOSTON	MA		04/19/2024	8.673	107,811	41,725	302,000
3310070989	NEWPORT NEWS	VA		07/29/2024	8.666	16,969	90,068	366,400
3310071086	STOW	MA		09/18/2024	9.016	89,605	15,607	314,000
3310071230	BRADLEY BEACH	NJ		10/23/2024	8.778	155,889		500,000
3310071263	LEWES	DE		04/05/2024	8.498	100,683	130,044	642,000
3310071345	WAIANAE	HI		09/03/2024	8.666	133,650		588,000
3310071347	SPOTSWOOD	NJ		09/18/2024	8.652	29,135	30,753	310,000
3310071457	HOUSTON	TX		08/26/2024	9.121	215,212	97,418	808,000
3310071567	NORTH HAVEN	CT		04/12/2024	8.841	61,256	15,595	206,800
3310071622	MIAMI	FL		03/28/2024	8.666	109,148	31,675	339,840
3310071661	AKRON	OH		03/28/2024	9.086	10,024	10,395	78,000
3310071854	BALTIMORE	MD		07/29/2024	8.491	2,590	20,007	72,000
3310071887	PHILADELPHIA	PA		04/05/2024	9.016	22,450	29,911	180,000
3310071904	RIDGEFIELD	CT		09/03/2024	8.617	11,199		240,000
3310071917	BELLEVUE	WA		07/19/2024	8.673	367,745	77,695	1,540,000
3310071990	ATLANTA	GA		07/29/2024	8.785	8,041	58,319	169,200
3310072148	PORT CHARLOTTE	FL		07/29/2024	8.673	23,180	85,765	316,400
3310072229	CAPE CORAL	FL		04/12/2024	8.498	16,314	58,562	160,000
3310072232	CAPE CORAL	FL		04/19/2024	8.463	42,688	45,708	174,000
3310072233	CAPE CORAL	FL		04/19/2024	8.498	44,751	43,607	170,000
3310072238	CAPE CORAL	FL		04/19/2024	8.498	34,890	40,625	150,000
3310072244	CAPE CORAL	FL		04/19/2024	8.498	40,616	50,681	184,000
3310072248	CAPE CORAL	FL		04/19/2024	8.463	33,988	40,049	152,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310072310	FREEPORT	NY		09/10/2024	8.771	107,573	12,177	232,000
3310072327	ROBBINS	IL		07/19/2024	9.716	41,297	62,653	233,600
3310072442	EAST HAMPTON	NY		03/21/2024	9.275		326,617	1,320,000
3310072459	PHILADELPHIA	PA		07/29/2024	9.121	13,206	21,894	146,000
3310072481	ELMHURST	IL		04/19/2024	8.981	135,967	13,963	369,600
3310072508	CHAGRIN FALLS	OH		04/19/2024	9.198	107,811		242,000
3310072544	PHILADELPHIA	PA		10/03/2024	9.016	5,474	12,362	98,000
3310072869	HAWTHORNE	NJ		04/12/2024	8.498	110,511		234,800
3310072896	ELLINGTON	CT		04/19/2024	8.141	56,133	18,751	168,000
3310072901	HOUSTON	TX		05/10/2024	8.498	159,022	273,464	900,000
3310072947	HOLLYWOOD	FL		09/18/2024	8.148	82,269		168,000
3310073014	SAN ANTONIO	TX		07/19/2024	9.366	38,188	130,273	440,000
3310073068	TRENTON	NJ		04/19/2024	8.463	35,284		76,000
3310073129	IRVINGTON	NJ		06/14/2024	8.302	141,521		283,600
3310073202	OCALA	FL		04/12/2024	8.498	29,849	263,076	652,000
3310073211	OCALA	FL		04/12/2024	8.498	29,849	190,503	858,000
3310073302	CORSICANA	TX		07/29/2024	9.016	2,630	25,046	105,200
3310073322	LAWNDALE	CA		04/12/2024	8.428	190,080	3,713	440,000
3310073339	CLEVELAND	OH		04/12/2024	8.841	29,109	6,237	69,600
3310073428	SOUTH TOMS RIVER	NJ		07/29/2024	8.491	42,029	99,328	464,000
3310073460	RICHTON PARK	IL		04/19/2024	8.666	32,373	3,778	76,000
3310073488	NORTH BERGEN	NJ		07/19/2024	8.323	144,315	8,944	270,000
3310073519	MONROE	NY		04/30/2024	8.491	147,015	439,320	1,424,000
3310073521	MONROE	NY		09/18/2024	8.491	124,740	36,058	1,320,000
3310073529	MONROE	NY		06/04/2024	8.491	230,133	751,067	2,618,000
3310073574	MEMPHIS	TN		07/29/2024	8.666	12,803	29,298	90,000
3310073584	WESTPORT	CT		09/26/2024	9.135	196,020	88,515	1,480,000
3310073620	MILWAUKEE	WI		05/17/2024	8.771	73,211	19,483	244,000
3310073635	NAPLES	FL		09/26/2024	9.135	12,605	27,389	808,000
3310073639	BRONX	NY		04/12/2024	9.016	207,380		440,000
3310073659	JACKSONVILLE	FL		05/10/2024	8.925	19,127	4,010	53,200
3310073676	WINTERGARDEN	FL		06/04/2024	8.666	113,655		250,000
3310073701	UPPER NYACK	NY		06/14/2024	8.141	267,033		536,000
3310073718	MARBLEHEAD	MA		06/04/2024	8.820	269,973	128,646	1,320,000
3310073747	NORRISTOWN	PA		04/19/2024	8.848	24,324	12,038	103,200
3310073798	OAKLAND	CA		04/19/2024	7.940	213,840		600,000
3310073883	COLUMBUS	GA		07/29/2024	8.617	11,138	12,385	44,700
3310073935	SURRY	VA		05/17/2024	8.841	10,692	9,163	140,000
3310073968	WEST COLUMBIA	SC		07/29/2024	9.289	26,436	33,689	147,200
3310073969	HAWTHORNE	NJ		05/10/2024	8.617	110,826	23,582	266,000
3310073995	CLEARWATER	FL		04/19/2024	8.323	52,097	8,910	156,000
3310074030	MIDDLETOWN	NY		07/29/2024	8.666	5,376		188,000
3310074083	LABELLE	FL		07/29/2024	9.135	12,623	55,298	186,000
3310074095	PORT CHARLOTTE	FL		07/29/2024	9.499	12,775	15,585	150,000
3310074099	MILTON	WA		07/29/2024	9.296	72,312		834,000
3310074116	LABELLE	FL		07/29/2024	9.135	12,623	57,601	186,000
3310074154	CAMDEN	NJ		05/17/2024	8.771	12,251		48,000
3310074181	HOUSTON	TX		08/19/2024	8.666	59,029	480,427	1,200,000
3310074213	BROOKLYN	NY		07/29/2024	8.771	227,205		490,000
3310074237	CUTHBERT	GA		06/14/2024	8.610	11,880	5,643	40,000
3310074307	NORWICH	CT		07/29/2024	9.135	30,948	26,936	129,000
3310074311	SCRANTON	PA		10/03/2024	8.771	38,751	10,123	151,600
3310074317	OCALA	FL		07/29/2024	9.016	2,970	2,106	65,200
3310074321	SKANEATELES	NY		05/23/2024	9.016	550,638	417,696	2,608,000
3310074351	COMMERCIAL	NJ		07/19/2024	8.323	34,972		128,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
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3310074405	CLEVELAND HEIGHTS	OH		09/03/2024	8.666	416	31,073	134,800
3310074480	WEST PALM BEACH	FL		06/14/2024	8.148	80,190	16,543	206,000
3310074493	MONTICELLO	NY		07/29/2024	8.666	9,319	81,963	180,000
3310074579	CONCORD	NC		05/10/2024	8.771	17,820	12,474	108,400
3310074580	DECATUR	GA		04/30/2024	9.016	42,768	35,640	157,600
3310074619	ROCKLEDGE	FL		04/19/2024	8.673	58,779		148,000
3310074725	GLENWOOD	NJ		05/17/2024	8.771	100,505		240,000
3310074753	BROOKLYN	NY		05/23/2024	8.141	780,368		1,930,000
3310074784	CHARLOTTE	NC		04/30/2024	9.016	53,163		112,000
3310074798	MOBILE	AL		05/10/2024	8.673	7,979	28,528	162,000
3310074806	PHILADELPHIA	PA		05/10/2024	8.841	11,880	38,610	118,000
3310074867	BALTIMORE	MD		05/17/2024	8.463	66,665	7,425	208,000
3310074890	MOUNT VERNON	NY		05/17/2024	8.141	73,508		254,000
3310074891	MOUNT VERNON	NY		05/17/2024	8.141	133,650		272,000
3310074892	CULVER CITY	CA		05/10/2024	7.940	594,594		1,144,000
3310074893	PEEKSKILL	NY		09/10/2024	8.141	156,965		302,000
3310074950	SANTA ROSA	CA		08/19/2024	9.156	34,218	5,430	644,000
3310074959	JOLIET	IL		05/17/2024	8.148	41,432		100,000
3310074964	TOMKINS COVE	NY		07/19/2024	8.141	97,565		234,000
3310075036	AUBURNDALE	FL		05/23/2024	8.771	53,821		115,960
3310075053	WOODBURY	NY		09/10/2024	8.141	307,395		800,000
3310075277	KUNKLETOWN	PA		05/10/2024	8.841	22,274	14,219	86,800
3310075338	CHELTENHAM TOWNSHIP	PA		05/17/2024	8.771	48,092	12,358	120,000
3310075378	FORT LAUDERDALE	FL		05/10/2024	8.498	77,963		188,000
3310075388	BROOKLYN	NY		05/23/2024	8.141	1,137,213		2,188,000
3310075576	WELLESLEY	MA		08/26/2024	9.296	624,031	70,047	1,760,000
3310075578	WELLESLEY	MA		06/04/2024	9.296	429,393	203,877	1,760,000
3310075682	WINSTON-SALEM	NC		08/26/2024	9.289	3,297	33,321	117,200
3310075781	HOUSTON	TX		07/29/2024	8.666	137,120	128,376	1,130,400
3310075783	ST. LOUIS	MO		07/29/2024	8.666	10,739		33,600
3310075811	FORT WORTH	TX		05/17/2024	8.148	109,073		226,000
3310075864	BOILING SPRINGS	SC		07/29/2024	8.666	9,341	71,309	170,000
3310075933	NEDROW	NY		06/14/2024	8.792	9,711	14,126	72,000
3310075939	HOUSTON	TX		11/21/2024	9.016	266,533	28,386	812,400
3310075942	KNOXVILLE	TN		08/26/2024	8.666	21,727	41,172	282,000
3310076014	METAIRIE	LA		05/23/2024	8.925	35,640	16,335	108,800
3310076021	GLENWOOD	IL		06/04/2024	8.771	46,026		104,000
3310076091	NASHVILLE	TN		08/19/2024	8.673	25,245	68,087	276,000
3310076095	NORTH PORT	FL		07/29/2024	8.666	13,488	50,119	154,000
3310076098	NORTH PORT	FL		07/29/2024	8.666	13,606	50,262	154,000
3310076129	SCRANTON	PA		09/26/2024	9.086	26,730	16,341	102,000
3310076152	MARKHAM	IL		06/14/2024	8.323	18,303	17,798	78,000
3310076182	BAYONNE CITY	NJ		10/31/2024	9.296	29,626		422,000
3310076187	CHICAGO	IL		05/23/2024	8.771	34,378	40,095	132,000
3310076193	BOHEMIA	NY		05/10/2024	8.673	158,509	28,601	360,000
3310076224	HOUSTON	TX		08/19/2024	9.289	15,147	60,556	133,500
3310076240	DALLAS	TX		05/23/2024	8.666	160,113	54,848	499,600
3310076290	PHILADELPHIA	PA		06/04/2024	8.841	27,770	25,094	152,000
3310076335	LAGRANGE	OH		07/29/2024	8.771	9,064	1,185	52,000
3310076343	VANDALIA	OH		07/29/2024	9.191	6,683		180,000
3310076375	WOODLAND PARK	CO		07/29/2024	8.666	54,128	45,813	546,000
3310076391	PHILADELPHIA	PA		05/23/2024	8.323	40,392	40,211	176,000
3310076404	LORIS	SC		07/29/2024	9.289	4,328	30,802	128,000
3310076408	LORIS	SC		07/29/2024	9.016	4,328	41,044	134,000
3310076453	LIVINGSTON	NJ		07/19/2024	8.666	122,513		618,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310076481	LORIS	SC		07/29/2024	9.289	9,864	26,866	132,000
3310076507	LORIS	SC		07/29/2024	9.289	4,328	34,380	104,400
3310076519	EUSTIS	FL		08/26/2024	8.981	14,114	33,826	111,200
3310076563	LEHIGH ACRES	FL		09/03/2024	9.289	2,323	23,213	160,000
3310076572	ELLETTSVILLE	IN		06/14/2024	8.666	52,866		134,400
3310076586	CHICAGO	IL		05/23/2024	8.771	66,899	39,835	213,920
3310076590	GARY	IN		06/14/2024	9.016	2,970	16,157	66,000
3310076654	KENNEWICK	WA		07/19/2024	9.135	61,333	45,112	204,800
3310076658	KENNEWICK	WA		07/19/2024	9.135	76,175	30,270	204,800
3310076660	GREENSBORO	GA		08/26/2024	9.135	11,316	88,668	392,000
3310076699	HOUSTON	TX		10/03/2024	9.289	14,324	54,856	276,000
3310076703	HOUSTON	TX		10/03/2024	9.289	14,353	55,301	276,000
3310076717	GREENSBORO	GA		08/19/2024	9.296	51,335	111,827	352,200
3310076724	JACKSON	MI		06/04/2024	9.016	25,364		48,800
3310076753	SUMMIT	NJ		07/19/2024	8.666	200,475	62,184	626,000
3310076776	CLEVELAND	OH		06/14/2024	8.666	8,910	15,592	63,200
3310076805	WEST PALM BEACH	FL		08/19/2024	8.841	13,353	45,418	242,000
3310076806	NEW HAVEN	CT		07/19/2024	8.148	80,190	3,757	190,000
3310076812	CHATHAM	NJ		07/19/2024	8.666	186,553	89,768	760,000
3310076834	PHILADELPHIA	PA		08/26/2024	8.323	44,105	23,142	146,000
3310076869	LOOMIS	CA		08/19/2024	8.316	109,771	118,978	904,000
3310076882	NEW PROVIDENCE	NJ		08/26/2024	8.666	183,769	107,006	1,016,000
3310076897	BALTIMORE	MD		06/04/2024	8.463	35,789	9,296	90,000
3310076898	BALTIMORE	MD		06/04/2024	8.463	41,699	10,098	102,000
3310076902	BALTIMORE	MD		06/04/2024	8.463	33,591	12,771	89,200
3310076967	CARTHAGE	NY		09/26/2024	9.016	23,047		52,000
3310076973	PHILADELPHIA	PA		10/10/2024	8.323	37,377	16,914	140,000
3310077007	ANCHORAGE	AK		09/18/2024	9.191	60,054	42,488	270,000
3310077012	REIDSVILLE	NC		06/14/2024	8.141	26,136	7,187	112,000
3310077017	JACKSONVILLE	FL		09/10/2024	8.666	55,042		178,000
3310077034	CLEVELAND	OH		06/14/2024	9.359	17,820	6,207	50,400
3310077048	DURHAM	NC		09/03/2024	9.702	10,395		207,560
3310077134	LIVINGSTON	TX		08/19/2024	8.666	10,692	35,638	160,000
3310077214	CAPE CORAL	FL		08/19/2024	9.289	18,515	67,173	354,400
3310077221	WEST LONG BRANCH	NJ		07/19/2024	8.666	166,855	182,046	1,080,000
3310077236	LOS ANGELES	CA		08/19/2024	8.316	80,393	54,247	720,000
3310077243	NORTH PT	FL		08/19/2024	8.666	45,889	22,882	179,200
3310077275	ROOSEVELT	NY		06/14/2024	8.771	99,718		270,000
3310077295	ORLANDO	FL		08/19/2024	8.666	16,658	74,957	306,000
3310077373	GURNEE	IL		06/14/2024	8.666	74,722	25,245	196,000
3310077388	OLD GREENWICH	CT		06/14/2024	8.771	253,935		784,000
3310077389	CHATTANOOGA	TN		09/03/2024	9.296	8,412	65,039	230,000
3310077482	WEST PALM BEACH	FL		08/19/2024	8.666	4,455	18,025	174,400
3310077485	WEST PALM BEACH	FL		08/19/2024	8.666	4,455	38,881	174,400
3310077488	FLORHAM PARK	NJ		08/19/2024	9.289	105,971	57,960	592,500
3310077502	PHILADELPHIA	PA		07/29/2024	8.673	24,891	93,832	234,000
3310077546	FARMINGVILLE	NY		12/12/2024	8.253	125,631		252,000
3310077562	KNOXVILLE	TN		06/14/2024	8.771	31,185	23,656	180,000
3310077590	CAPE CORAL	FL		09/03/2024	9.289	8,019		166,000
3310077593	CAPE CORAL	FL		09/03/2024	8.666	2,970	62,956	172,000
3310077597	CAPE CORAL	FL		09/18/2024	9.289	16,409	34,487	153,200
3310077598	CAPE CORAL	FL		09/18/2024	9.289	26,363	41,187	153,200
3310077640	MASTIC	NY		06/14/2024	8.771	78,586		191,200
3310077649	ORANGE	TX		09/10/2024	9.289	15,143	23,843	98,000
3310077661	TOCCOA	GA		06/14/2024	8.778	6,504	32,373	83,600

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310077672	DAYTON	OH		07/29/2024	8.771	10,996	8,614	46,000
3310077685	WEST MILFORD	NJ		06/14/2024	8.771	80,190	15,117	217,200
3310077694	MABANK	TX		08/26/2024	9.016	4,807	44,031	115,200
3310077696	GREENVILLE	TX		08/26/2024	9.016	5,720	41,353	92,800
3310077697	LEWES	DE		07/19/2024	8.666	109,278	92,010	642,000
3310077699	GUN BARREL CITY	TX		09/03/2024	9.016	6,695	39,167	115,200
3310077700	GUN BARREL CITY	TX		09/26/2024	9.016	16,218		115,200
3310077751	FORT SALONGA	NY		06/14/2024	8.771	209,088		520,000
3310077759	RIVERSIDE	CA		09/18/2024	8.428	104,247	12,229	228,000
3310077833	MYRTLE BEACH	SC		10/03/2024	9.404	18,276	37,394	302,000
3310077878	SAN FRANCISCO	CA		07/19/2024	8.323	454,410	56,579	1,020,000
3310077912	DETROIT	MI		06/14/2024	9.198	4,158		76,000
3310077935	PARAGOULD	AR		07/29/2024	8.771	5,940	9,134	74,800
3310077940	WILLIS	TX		08/26/2024	8.666	5,346	54,128	154,000
3310077948	UPPER MARLBORO	MD		09/03/2024	8.666	73,347		184,000
3310077953	KEMP	TX		07/29/2024	8.666	37,779	194,456	614,800
3310077967	JONESBORO	GA		06/14/2024	9.016	46,703	7,351	104,000
3310077980	STATHAM	GA		07/19/2024	8.666	36,297	67,861	200,400
3310078041	BIRMINGHAM	AL		07/29/2024	9.016	10,616	15,359	80,400
3310078062	SARATOGA SPRINGS	NY		09/03/2024	8.666	82,863		235,600
3310078073	FORKED RIVER	NJ		07/29/2024	8.820	61,479	73,730	464,000
3310078076	IRVINGTON	NJ		09/26/2024	8.771	73,534		131,100
3310078090	JACKSONVILLE	FL		06/14/2024	8.981	9,950	10,650	76,000
3310078094	LINDEN	NJ		08/26/2024	8.323	145,010		290,000
3310078140	WASHINGTON	IN		08/26/2024	9.016	20,196		45,600
3310078224	MINERAL	VA		08/26/2024	9.289	23,992	65,704	196,000
3310078249	SHORT HILLS	NJ		09/10/2024	8.666	400,950	32,254	1,460,000
3310078286	GAINESVILLE	GA		07/19/2024	8.673	32,526	32,884	138,000
3310078299	DETROIT	MI		09/26/2024	8.323	48,772	5,792	200,000
3310078356	LEXINGTON	NC		08/19/2024	9.289	22,235	25,032	95,200
3310078371	NORTH PORT	FL		08/26/2024	8.498	40,090	24,714	148,800
3310078457	RIDGEFIELD	CT		09/26/2024	8.771	226,463	12,623	540,000
3310078467	MEMPHIS	TN		08/26/2024	8.841	9,922	34,784	110,000
3310078468	MEMPHIS	TN		09/10/2024	8.841	22,231	21,173	112,000
3310078481	KNOXVILLE	TN		09/10/2024	9.296	44,832		103,200
3310078491	CENTRAL ISLIP	NY		09/03/2024	8.778	106,920		242,800
3310078501	SACRAMENTO	CA		08/26/2024	8.316	34,452	60,588	194,000
3310078519	CHATTANOOGA	TN		08/19/2024	9.296	10,674	49,980	166,800
3310078532	FLINT	MI		07/29/2024	8.771	9,207		42,800
3310078545	LIVINGSTON	NJ		08/19/2024	8.666	126,968		712,000
3310078555	HOUSTON	TX		08/19/2024	9.289	21,332	65,992	534,400
3310078579	CAMANO ISLAND	WA		08/19/2024	9.289	69,326	62,354	300,000
3310078593	PITTSBURGH	PA		07/29/2024	8.148	4,455	4,752	90,000
3310078597	SPRINGFIELD	MO		08/19/2024	8.771	22,572	14,756	72,000
3310078617	WELLFORD	SC		09/10/2024	8.666	29,169	53,249	191,200
3310078649	CAPE CORAL	FL		07/29/2024	8.666	8,019	21,906	212,000
3310078655	CAPE CORAL	FL		07/29/2024	8.673	8,019	68,601	220,000
3310078680	ASHBURNHAM	MA		08/26/2024	8.785	58,581		172,000
3310078706	MICHIGAN CITY	IN		09/03/2024	8.666	2,970	16,607	160,000
3310078711	CINCINNATI	OH		09/03/2024	8.141	3,713	10,251	194,000
3310078720	BELMONT	NC		07/29/2024	9.135	4,508	52,020	128,000
3310078721	BELMONT	NC		07/29/2024	9.135	13,187	54,268	123,000
3310078729	BALTIMORE	MD		08/26/2024	8.141	2,970	44,105	128,800
3310078746	THE BRONX	NY		07/29/2024	9.016	37,666	88,559	356,000
3310078767	SHORT HILLS	NJ		09/26/2024	8.666	339,694		1,572,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3310078792	MIAMI	FL		08/19/2024	8.841	28,215	45,993	207,200
3310078794	MIAMI	FL		08/19/2024	8.841	28,215	44,297	206,000
3310078817	CALABASH	NC		10/23/2024	9.289	23,352	2,029	308,000
3310078860	BROOKLYN	NY		10/10/2024	8.617	121,622		258,000
3310078903	EAST HAMPTON	NY		09/18/2024	8.666	117,278	243,405	1,500,000
3310078912	CALABASH	NC		10/23/2024	9.289	23,352	2,029	308,000
3310078930	MOUNT HOLLY	NC		08/19/2024	8.841	9,341	47,461	136,000
3310079011	BALTIMORE	MD		09/18/2024	8.925	18,639	26,963	108,800
3310079015	SPARTANBURG	SC		09/03/2024	8.666	1,485	17,839	150,000
3310079018	ATLANTA	GA		08/19/2024	9.296	48,949	62,552	204,000
3310079020	DETROIT	MI		10/10/2024	9.016	52,272		160,000
3310079021	LEXINGTON	NC		08/19/2024	9.289	23,019	24,247	71,400
3310079022	LEXINGTON	NC		08/19/2024	9.289	22,235	25,032	95,200
3310079106	THE BRONX	NY		09/03/2024	8.302	139,263		358,000
3310079107	RANDLEMAN	NC		08/19/2024	9.289	28,907	31,125	124,400
3310079108	RANDLEMAN	NC		08/19/2024	9.289	28,098	30,100	124,000
3310079119	SPRING VALLEY	NY		07/19/2024	8.141	80,190	2,896	399,600
3310079133	CAPE CORAL	FL		08/26/2024	8.498	47,503	27,315	172,000
3310079134	NORTH PORT	FL		08/26/2024	8.498	39,425	37,548	154,800
3310079135	PALM BAY	FL		08/26/2024	8.498	50,380	16,514	130,000
3310079137	PHILADELPHIA	PA		08/26/2024	8.666	21,161	42,889	280,000
3310079140	LEHIGH ACRES	FL		09/03/2024	9.135	2,673	35,268	120,800
3310079162	POUGHKEEPSIE	NY		08/26/2024	8.148	40,095	27,473	130,000
3310079163	BAY SHORE	NY		09/03/2024	8.428	125,898		276,000
3310079196	CLOVER	SC		08/26/2024	9.289	27,579	61,534	230,000
3310079214	IRWIN	PA		08/26/2024	8.463	61,479	2,822	152,000
3310079231	LEHIGH ACRES	FL		08/26/2024	9.296	47,723	35,734	166,000
3310079236	WATERVILLE	NY		08/19/2024	9.016	14,345	12,860	72,000
3310079251	CHICAGO	IL		10/03/2024	8.666	7,277	3,571	126,000
3310079267	SHEFFIELD	AL		10/10/2024	8.141	22,721		69,200
3310079321	MIAMI	OK		10/03/2024	9.016	8,059	5,431	46,000
3310079323	LIVINGSTON	NJ		08/19/2024	8.666	222,750	79,002	868,000
3310079373	VENICE	CA		10/03/2024	8.673	429,611	27,651	1,740,000
3310079381	DAYTON	TX		08/19/2024	9.289	31,809	108,209	424,800
3310079426	UNIONDALE	NY		09/03/2024	8.428	106,920		286,000
3310079505	WINTER HAVEN	FL		08/19/2024	8.610	12,133		86,000
3310079515	BOERNE	TX		08/19/2024	9.702	27,093	188,224	920,000
3310079529	PHILADELPHIA	PA		10/03/2024	8.148	17,226	13,819	110,000
3310079533	NEWARK	NJ		07/19/2024	8.323	63,113	12,146	276,000
3310079541	MONONGAHELA	PA		09/03/2024	8.666	6,090	62,293	240,000
3310079555	BRICK TOWNSHIP	NJ		07/19/2024	8.141	80,532	12,697	190,000
3310079566	RAHWAY	NJ		07/19/2024	8.141	110,930		236,000
3310079603	LEVITTOWN	NY		07/19/2024	8.316	116,757		394,400
3310079623	LORIS	SC		08/19/2024	9.289	8,019	18,053	104,000
3310079629	EVANSVILLE	IN		08/26/2024	9.016	4,015	11,490	49,200
3310079632	PERTH AMBOY	NJ		09/03/2024	8.141	92,219	10,395	192,000
3310079642	MONTCLAIR	NJ		08/26/2024	9.016	213,840	18,785	484,000
3310079646	MIAMI GARDENS	FL		08/19/2024	9.289	17,634	7,366	264,000
3310079698	ALBUQUERQUE	NM		07/19/2024	8.323	50,835	6,338	110,000
3310079703	BROOKHAVEN	GA		08/19/2024	9.289	124,739	16,883	689,600
3310079746	WESTBURY	NY		08/19/2024	8.141	134,422	64,508	660,000
3310079754	BOILING SPRINGS	SC		10/03/2024	8.141	64,508	98,366	368,000
3310079780	BROOKLYN	NY		08/19/2024	8.820	308,880		2,000,000
3310079783	UTICA	NY		09/26/2024	9.016	27,770	2,079	96,000
3310079792	ROME	NY		09/03/2024	9.016	58,464		180,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3310079808	GREENLAWN	NY		08/26/2024	8.771	172,676	19,379	472,000
3310079817	MASSAPEQUA	NY		08/26/2024	8.435	139,531		316,000
3310079841	BRIDGEWATER	MA		09/18/2024	8.771	117,464	56,202	400,000
3310079899	PHILADELPHIA	PA		10/03/2024	9.086	2,970		330,000
3310079906	ROMEOVILLE	IL		08/26/2024	8.526	42,626	8,197	131,200
3310079953	CAPE CORAL	FL		08/19/2024	8.673	8,019	40,126	246,000
3310079955	CAPE CORAL	FL		08/19/2024	8.673	7,128	23,538	246,000
3310079983	LAUREL RUN	PA		08/19/2024	8.610	45,946		104,400
3310079998	VINELAND	NJ		08/26/2024	8.771	31,329	29,700	120,800
3310080029	BALTIMORE	MD		08/19/2024	8.764	6,453	35,224	107,200
3310080049	MEDFORD	NY		08/26/2024	8.428	93,555	19,854	218,200
3310080072	BEACON	NY		09/18/2024	8.148	101,039	12,029	238,000
3310080135	BRENTWOOD	NY		09/26/2024	8.603	118,652		267,200
3310080143	ST. AUGUSTINE	FL		09/03/2024	9.289	40,095		310,000
3310080153	GREENVILLE	SC		08/26/2024	9.135	100,015	23,934	760,000
3310080186	MILWAUKEE	WI		08/26/2024	8.771	8,910	15,501	64,000
3310080209	GREENVILLE	SC		12/30/2024	8.841	89,367		1,120,000
3310080214	SACRAMENTO	CA		08/19/2024	8.316	93,555		600,000
3310080230	THOMASVILLE	NC		09/18/2024	9.289	21,048	18,165	76,600
3310080249	OVERLAND PARK	KS		08/26/2024	9.366	30,294		211,200
3310080274	ENDICOTT	NY		09/10/2024	8.316	50,787	22,003	198,000
3310080296	NEW HARTFORD	NY		10/23/2024	8.785	45,186	29,183	188,000
3310080335	HOLTSVILLE	NY		08/26/2024	8.603	66,825		219,200
3310080336	RANCHO MIRAGE	CA		08/26/2024	8.673	403,804	52,471	1,420,000
3310080359	LIVINGSTON	NJ		08/19/2024	8.666	139,219	89,960	694,000
3310080366	HEMPSTEAD	NY		09/18/2024	8.673	35,640	49,941	398,000
3310080370	AMSTERDAM	NY		09/26/2024	9.016	12,058		64,000
3310080396	LIVINGSTON	NJ		08/19/2024	8.666	138,328		694,000
3310080429	MIAMI	FL		10/03/2024	9.492	54,945	133,285	1,080,000
3310080437	PHILADELPHIA	PA		09/10/2024	8.778	14,024	20,564	126,000
3310080444	ZION	IL		08/19/2024	8.498	22,721	7,603	72,000
3310080458	LAGO VISTA	TX		08/19/2024	8.841	29,665	51,032	168,400
3310080493	OCEAN ISLE BEACH	NC		09/10/2024	8.666	107,291	3,774	660,000
3310080517	NANTICOKE	PA		09/26/2024	9.016	12,474		38,000
3310080521	ORRICK	MO		08/19/2024	8.771	15,607	1,797	36,000
3310080548	MIAMI	FL		10/31/2024	9.289	34,096	26,529	348,000
3310080563	LOS ANGELES	CA		09/18/2024	8.428	328,185	50,045	1,080,000
3310080588	BELMONT	NC		12/12/2024	9.289	22,275		340,800
3310080594	CONCORD	NC		09/18/2024	9.289	23,083	27,377	116,000
3310080604	CAMANO ISLAND	WA		09/18/2024	9.289	68,862	63,376	300,000
3310080643	LOS ANGELES	CA		09/26/2024	8.498	323,882	166,210	1,692,000
3310080649	WINTER PARK	FL		08/19/2024	8.666	89,100	45,189	1,978,400
3310080663	GREENSBORO	GA		08/26/2024	9.135	17,820	75,915	346,600
3310080670	MABANK	TX		10/23/2024	9.289	8,910	17,207	221,600
3310080676	SOUTH ORANGE	NJ		09/03/2024	9.016	38,981	50,944	596,000
3310080677	ORANGE	CT		08/26/2024	8.771	86,873	9,723	200,000
3310080680	JACKSON	NJ		09/26/2024	9.016	240,570	29,700	566,000
3310080698	HILLSDALE	MI		09/26/2024	8.141	11,880	3,706	90,000
3310080706	MONTICELLO	NY		10/03/2024	8.617	29,106	5,940	100,000
3310080718	MIDDLETOWN	OH		09/18/2024	8.925	8,910	5,198	56,400
3310080734	KEYSTONE HEIGHTS	FL		08/26/2024	9.289	11,853	29,586	132,000
3310080752	RANCHO CUCAMONGA	CA		08/19/2024	7.940	191,654		400,000
3310080765	STEUBENVILLE	OH		10/03/2024	9.016	1,485	7,108	54,000
3310080798	CHICAGO	IL		08/19/2024	8.666	46,703	13,134	138,000
3310080820	CHICAGO	IL		11/14/2024	8.141	119,914	2,190	450,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310080832	MASTIC	NY		08/26/2024	8.771	92,219	13,662	224,400
3310080833	PLAINFIELD	NJ		10/03/2024	8.323	118,949	17,144	270,000
3310080841	ORLANDO	FL		08/26/2024	8.771	49,896		207,520
3310080842	SOUTH ORANGE	NJ		08/19/2024	9.051	147,015	25,007	480,000
3310080845	SEASIDE HEIGHTS	NJ		10/10/2024	8.323	126,522		920,000
3310080849	RANCHO MIRAGE	CA		09/18/2024	8.736	168,696	21,031	640,000
3310080866	BRADENTON	FL		08/26/2024	8.141	113,603	8,331	310,000
3310080901	BRONX	NY		09/03/2024	8.771	247,253	43,778	580,000
3310080910	HIGH POINT	NC		12/05/2024	9.289	18,802		84,000
3310080913	SCRANTON	PA		08/26/2024	8.771	47,966	37,187	216,000
3310080937	CRESSKILL	NJ		10/03/2024	8.148	550,972	31,009	1,652,000
3310080954	POUGHKEEPSIE	NY		11/21/2024	8.141	383,576		818,000
3310080958	LIVINGSTON	NJ		08/19/2024	8.666	213,840	109,296	615,000
3310080975	LEHIGH ACRES	FL		09/03/2024	9.702	14,850	48,204	154,000
3310080996	MILWAUKEE	WI		08/26/2024	9.016	8,910		70,400
3310081005	OAKLAND	CA		09/03/2024	8.673	130,680	8,958	300,000
3310081008	BIRMINGHAM	AL		10/03/2024	8.771	2,970	13,331	60,000
3310081014	CHICAGO	IL		09/03/2024	8.771	43,436	2,970	126,000
3310081026	HEMPSTEAD	NY		08/26/2024	8.771	146,614		351,200
3310081033	PALM COAST	FL		09/10/2024	8.498	50,141	30,940	156,000
3310081034	PALM BAY	FL		09/10/2024	8.498	36,944	37,319	144,000
3310081035	PALM COAST	FL		09/03/2024	8.498	24,575	59,532	165,200
3310081036	NORTH PORT	FL		09/10/2024	8.498	50,655	26,140	186,000
3310081037	NORTH PORT	FL		09/03/2024	8.498	32,266	33,217	186,000
3310081038	PALM COAST	FL		09/10/2024	8.498	12,084	71,958	167,600
3310081051	TENAFLY	NJ		09/18/2024	8.771	203,148	8,853	570,800
3310081055	AMARILLO	TX		09/03/2024	8.666	39,293		75,600
3310081083	PENSACOLA	FL		12/05/2024	8.946	8,109	23,011	115,800
3310081105	BRONX	NY		09/03/2024	8.771	173,745		340,000
3310081115	TRENTON	NJ		09/26/2024	8.148	78,586	11,339	200,000
3310081153	BROOKLYN	NY		09/26/2024	8.771	265,073	62,890	798,000
3310081177	COMPTON	CA		08/26/2024	8.841	143,006	19,305	292,400
3310081181	PHILADELPHIA	PA		09/10/2024	8.778	12,251	11,072	126,000
3310081182	WILDWOOD	NJ		08/26/2024	8.771	43,276	6,243	98,000
3310081202	PHILADELPHIA	PA		08/26/2024	9.016	42,620		82,000
3310081224	PHILADELPHIA	PA		08/26/2024	8.862	28,750	15,067	112,000
3310081230	WEATHERFORD	TX		08/26/2024	9.128	61,389	63,502	293,200
3310081233	NEW LONDON	CT		08/26/2024	8.323	50,787		131,600
3310081245	SMITHS STATION	AL		08/26/2024	8.925	16,632	22,728	134,000
3310081272	KNOXVILLE	TN		09/26/2024	9.289	12,929	48,827	232,000
3310081305	AIKEN	SC		10/31/2024	9.289	16,668		82,000
3310081340	CAPE CORAL	FL		08/19/2024	9.016	88,358		196,000
3310081352	BALTIMORE	MD		09/18/2024	8.463	55,539	13,959	140,000
3310081355	BALTIMORE	MD		09/18/2024	8.463	64,627		158,000
3310081358	SEBRING	FL		09/03/2024	9.191	45,441		108,800
3310081359	BALTIMORE	MD		09/18/2024	8.463	64,627		164,000
3310081363	JERSEY CITY	NJ		10/31/2024	8.981	44,550	43,595	794,000
3310081365	JERSEY CITY	NJ		10/31/2024	8.981	44,550	43,595	613,500
3310081374	BROWN MILLS	NJ		09/18/2024	8.141	48,114		108,000
3310081379	PHILADELPHIA	PA		09/03/2024	9.016	36,754	15,414	124,800
3310081398	ATLANTA	GA		08/19/2024	8.771	36,605	12,563	78,000
3310081434	BALTIMORE	MD		12/05/2024	8.148	19,305	6,534	216,000
3310081481	CAPE CORAL	FL		09/03/2024	8.666	12,474	32,169	240,000
3310081483	DETROIT	MI		08/19/2024	8.666	6,534	10,514	43,600
3310081499	ORANGEBURG	SC		08/19/2024	8.771	11,880		59,200

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310081521	SOUTHAMPTON	NY		09/03/2024	8.771	211,167		450,800
3310081554	NEW PALTZ	NY		09/26/2024	8.981	17,820	159,080	840,000
3310081560	JAMAICA	NY		08/26/2024	8.148	133,650		304,000
3310081565	OVERLAND PARK	KS		08/26/2024	9.366	54,054		104,000
3310081578	CAPRON	VA		08/26/2024	9.016	19,602	2,435	152,000
3310081619	LEHIGH ACRES	FL		09/18/2024	9.366	28,816	20,719	120,000
3310081629	SAVANNAH	GA		08/26/2024	8.148	120,151		240,000
3310081646	FLOSSMOOR	IL		08/26/2024	8.638	60,143	16,335	156,000
3310081655	WEST ORANGE	NJ		09/03/2024	8.771	101,129	26,854	326,000
3310081697	DETROIT	MI		08/26/2024	8.771	15,800	13,083	85,200
3310081711	GRANVILLE	NY		08/26/2024	9.016	10,484	10,098	39,600
3310081715	CAMBRIA HEIGHTS	NY		08/26/2024	8.442	118,681	13,200	326,000
3310081719	JERSEY CITY	NJ		10/10/2024	8.666	215,613	54,834	1,092,000
3310081727	FLORISSANT	MO		08/26/2024	9.359	30,888	8,652	88,800
3310081741	TRENTON	NJ		08/26/2024	8.771	41,149	9,578	97,600
3310081742	SOMERVILLE	NJ		08/26/2024	8.141	163,721		336,000
3310081745	IRVINGTON	NJ		08/26/2024	8.771	72,171	12,771	168,000
3310081785	SAN ANTONIO	TX		09/10/2024	9.016	52,272	1,432	136,800
3310081807	GAINESVILLE	GA		08/19/2024	8.498	79,210	9,393	204,800
3310081814	SALEM	NJ		08/26/2024	8.771	22,795	1,752	53,600
3310081826	CHICAGO	IL		09/18/2024	8.323	55,431	4,455	130,000
3310081829	ST. PETERSBURG	FL		08/26/2024	8.771	145,872	25,144	380,000
3310081849	HAMILTON	OH		09/03/2024	8.974	16,149	1,348	66,000
3310081851	JOHNSON CITY	NY		08/26/2024	8.925	30,977		45,000
3310081869	SPARTANBURG	SC		08/19/2024	8.673	8,687		68,400
3310081887	FARMINGDALE	NY		09/10/2024	8.302	120,285		266,800
3310081918	STOCKHOLM	NJ		09/18/2024	8.771	49,451		150,000
3310081934	NEWARK	NJ		10/23/2024	8.666	35,640	67,241	320,000
3310081937	NEWARK	NJ		10/23/2024	8.666	33,279	72,290	320,000
3310081939	DELRAN	NJ		08/26/2024	8.141	59,474	17,820	150,000
3310081961	ALBRIGHTSVILLE	PA		09/03/2024	8.771	6,255	22,483	81,200
3310081963	VILLA PARK	IL		08/26/2024	8.141	56,133	26,730	172,000
3310081981	BROOKLYN	NY		08/19/2024	8.925	483,516	6,237	1,100,000
3310081985	TRENTON	NJ		08/19/2024	9.086	30,740		94,000
3310081988	CLEVELAND	OH		08/19/2024	9.121	26,403	6,481	65,600
3310081991	OPA-LOCKA	FL		08/26/2024	8.610	79,522	20,196	192,000
3310082038	CHICAGO	IL		08/26/2024	8.617	10,985		124,000
3310082089	NYACK	NY		09/18/2024	8.141	161,249		420,000
3310082097	WINDHAM	CT		09/03/2024	8.897	40,511	5,086	100,800
3310082107	SOUTH DAYTONA	FL		08/26/2024	8.673	48,708	11,583	116,000
3310082119	MONROE	NY		11/14/2024	8.141	80,190		200,000
3310082125	CAPE MAY COURT HOUSE	NJ		09/03/2024	8.323	143,006	42,991	334,000
3310082126	INDIANAPOLIS	IN		09/10/2024	8.771	24,903	16,276	80,000
3310082130	LLOYD	NY		09/03/2024	8.771	64,152	447	166,000
3310082157	GRAND RAPIDS	MI		08/26/2024	8.771	50,787		101,200
3310082194	PETERSHAM	MA		10/03/2024	8.771	5,940	19,602	176,400
3310082198	PHILADELPHIA	PA		09/03/2024	8.841	98,456	17,820	234,800
3310082223	PALM SPRINGS	CA		09/18/2024	7.690	186,516	16,988	390,000
3310082228	FAIRFIELD	CT		09/26/2024	8.771	104,514	29,638	640,000
3310082229	FELTON	CA		08/26/2024	8.428	94,669	40,095	264,000
3310082231	DETROIT	MI		09/26/2024	9.016	15,593	15,314	98,000
3310082239	ASHEVILLE	NC		11/21/2024	8.666	20,124	21,730	404,000
3310082245	WEISER	ID		08/19/2024	8.771	33,264	11,219	110,400
3310082262	CAPE CORAL	FL		10/03/2024	8.666	81,439		590,000
3310082265	NEW CANAAN	CT		11/21/2024	9.296	252,834	22,379	1,420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3310082271	VILLA PARK	IL		08/26/2024	8.638	56,908	3,564	168,000
3310082278	BRIDGEPORT	CT		08/19/2024	8.771	106,178		360,000
3310082327	LEHIGH ACRES	FL		10/03/2024	9.289	17,734	37,901	432,000
3310082331	THE BRONX	NY		09/18/2024	9.002	173,745		380,000
3310082342	TRENTON	NJ		08/26/2024	8.148	23,983	22,275	94,000
3310082354	GREENWICH	CT		08/26/2024	8.771	353,430	8,909	870,000
3310082356	NORFOLK	VA		08/19/2024	8.771	26,507		115,200
3310082365	PANAMA CITY BEACH	FL		09/26/2024	9.016	151,218	15,364	344,000
3310082390	STAATSBURG	NY		10/23/2024	9.009	18,414	68,171	668,000
3310082399	TRENTON	NJ		10/03/2024	8.463	25,097		54,000
3310082401	WAXHAW	NC		10/23/2024	9.289	20,484		654,000
3310082404	MINERAL WELLS	TX		10/31/2024	9.128	19,909	8,506	132,000
3310082406	SAINT ALBANS	NY		10/03/2024	8.148	128,304		300,000
3310082439	WEST MILFORD	NJ		08/19/2024	8.771	96,822	23,760	232,000
3310082441	BILLINGS	MT		09/26/2024	9.016	51,975		176,000
3310082469	GARY	IN		09/26/2024	9.016	17,820	1,337	92,000
3310082470	HUNTINGTON STATION	NY		09/18/2024	8.316	102,168	8,613	252,000
3310082487	CHICAGO	IL		09/18/2024	9.016	45,144		180,000
3310082490	MONTICELLO	NY		09/26/2024	9.191	83,160		180,000
3310082506	CORPUS CHRISTI	TX		08/26/2024	8.771	133,650	42,459	344,800
3310082519	CHICAGO	IL		09/18/2024	8.981	34,833		306,800
3310082558	NEWARK	NJ		09/18/2024	8.771	64,152	77,220	288,000
3310082568	LAKEWOOD	NJ		10/10/2024	8.820	69,053	35,454	480,000
3310082569	MANVILLE	NJ		09/26/2024	8.771	65,815		188,000
3310082583	WASHINGTON	DC		09/18/2024	8.323	157,707	18,353	340,000
3310082610	UTICA	NY		12/05/2024	9.016	9,979		39,200
3310082625	AURORA	IL		08/26/2024	8.659	33,413	12,326	92,000
3310082637	KNOXVILLE	TN		09/26/2024	9.289	17,038	63,810	344,000
3310082646	LAKEWOOD	NJ		10/10/2024	8.820	69,053	35,454	480,000
3310082648	LAKEWOOD	NJ		10/10/2024	8.820	69,053	32,076	480,000
3310082651	LAKEWOOD	NJ		10/10/2024	8.820	69,053	32,076	360,000
3310082662	CONSHOHOCKEN	PA		09/03/2024	8.771	89,694	3,713	216,000
3310082665	JACKSONVILLE	FL		10/03/2024	9.016	43,098	14,430	126,000
3310082667	MIAMI	FL		09/18/2024	8.771	117,731	14,247	280,000
3310082694	DOWNEY	CA		09/26/2024	8.428	212,652		454,000
3310082706	NEW ORLEANS	LA		09/18/2024	8.498	34,636	34,680	139,200
3310082728	CLEVELAND HEIGHTS	OH		08/26/2024	9.359	21,904	6,074	56,000
3310082733	MASTIC BEACH	NY		08/26/2024	8.771	64,419	13,662	232,000
3310082758	MEMPHIS	TN		09/03/2024	8.771	28,824	21,072	96,000
3310082789	CLEVELAND	OH		09/26/2024	9.016	13,306		52,000
3310082795	TERRE HAUTE	IN		09/26/2024	8.323	15,444	13,788	65,600
3310082800	TAVARES	FL		10/31/2024	9.289	7,425	81,545	195,200
3310082818	BRIGHTWATERS	NY		09/18/2024	8.610	124,161	29,552	312,400
3310082852	MOUNT VERNON	NY		09/26/2024	8.771	122,958	19,305	292,000
3310082879	RAHWAY	NJ		09/18/2024	8.141	107,425	33,264	274,000
3310082880	BAY SHORE	NY		09/03/2024	8.925	256,460		690,800
3310082906	VALLEY STREAM	NY		09/26/2024	8.428	113,603		269,000
3310082963	ORLANDO	FL		09/26/2024	9.289	31,185		330,400
3310082979	CONROE	TX		10/31/2024	9.359	11,494	38,219	146,000
3310082981	CONROE	TX		10/31/2024	9.149	11,494	37,052	146,000
3310083034	PHILADELPHIA	PA		10/10/2024	8.925	17,820		124,000
3310083035	ROSEDALE	MD		09/26/2024	9.366	14,087		200,000
3310083037	ROSEDALE	MD		09/26/2024	9.366	14,087		200,000
3310083072	CENTER MORICHES	NY		10/03/2024	8.946	50,961	23,044	324,000
3310083073	CENTER MORICHES	NY		10/03/2024	8.946	50,367	31,367	322,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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3310083083	PARKER	CO		10/23/2024	9.702	28,215	28,324	309,200
3310083098	INDIANAPOLIS	IN		09/26/2024	9.135	16,327	32,772	148,400
3310083099	LIVINGSTON	NJ		10/03/2024	8.666	185,105		736,000
3310083103	CHICAGO	IL		09/18/2024	8.498	47,312	26,938	148,000
3310083136	HAMMOND	IN		10/03/2024	8.659	13,365	14,904	104,800
3310083173	HOLLYWOOD	FL		09/03/2024	8.498	149,661	22,054	327,600
3310083177	BIRMINGHAM	AL		10/03/2024	8.617	7,284	9,051	70,000
3310083178	SCOTCH PLAINS	NJ		10/03/2024	8.498	184,437		600,000
3310083191	CHICAGO	IL		10/03/2024	9.016	4,388		115,200
3310083195	MINERAL WELLS	TX		10/31/2024	9.128	6,816	19,871	142,000
3310083208	FORT LAUDERDALE	FL		09/18/2024	8.771	104,262		244,000
3310083222	SACRAMENTO	CA		10/31/2024	8.666	30,352	53,034	592,000
3310083256	MIAMI	FL		09/10/2024	8.323	192,456	12,682	440,000
3310083342	SUMMIT	NJ		09/18/2024	8.666	165,949		660,000
3310083344	LIVINGSTON	NJ		09/18/2024	8.666	144,788	86,204	704,000
3310083346	PHILADELPHIA	PA		09/10/2024	8.778	15,321	11,197	124,000
3310083354	LOS ANGELES	CA		09/18/2024	8.428	395,084	13,885	1,050,000
3310083395	DEERFIELD BEACH	FL		10/10/2024	8.141	146,124		428,000
3310083402	IRVING	TX		09/18/2024	8.925	45,441	17,820	126,800
3310083416	SANFORD	FL		09/10/2024	8.771	64,375	10,395	144,000
3310083432	DETROIT	MI		11/14/2024	9.086	9,356	2,896	46,000
3310083437	DAPHNE	AL		09/26/2024	9.016	24,829	6,419	191,200
3310083459	ST. PETERSBURG	FL		09/18/2024	9.296	80,190	891	677,600
3310083467	PLAINFIELD	NJ		09/26/2024	9.359	92,664	9,120	171,600
3310083470	CENTRAL ISLIP	NY		09/18/2024	8.771	124,295		277,400
3310083495	MARSHFIELD	MA		09/18/2024	8.771	103,118	13,736	330,400
3310083523	CLEVELAND	OH		09/18/2024	9.016	22,572	10,618	82,000
3310083609	EDISON	NJ		09/18/2024	9.296	156,074	35,937	656,800
3310083620	WOODRUFF	SC		10/23/2024	8.771	10,053		80,000
3310083631	MICHIGAN CITY	IN		09/26/2024	8.666	14,850		110,000
3310083646	IRVINGTON	NJ		09/10/2024	8.771	73,508	17,033	176,000
3310083669	THE BRONX	NY		10/03/2024	9.002	155,925		280,000
3310083684	EAST CHICAGO	IN		10/03/2024	9.016	1,650	6,056	108,000
3310083690	HIGHLAND PARK	NJ		09/26/2024	8.771	103,712	3,338	296,000
3310083691	LAKEWOOD	NJ		12/12/2024	8.981	26,730		1,080,000
3310083704	DETROIT	MI		10/03/2024	8.610	6,178	7,796	66,800
3310083713	CANTON	OH		10/03/2024	8.771	8,613		50,000
3310083716	HAMDEN	CT		09/10/2024	8.771	58,316		136,000
3310083739	BROOKLYN	NY		09/26/2024	8.148	223,270	45,211	840,000
3310083747	FORT WORTH	TX		09/18/2024	9.289	62,370		572,000
3310083750	NEW ORLEANS	LA		10/31/2024	9.289	8,284	35,379	132,000
3310083771	KNOXVILLE	TN		09/18/2024	9.289	22,275	146,490	464,000
3310083772	LEHIGH ACRES	FL		10/31/2024	8.666	24,551	15,997	122,000
3310083788	PARK FOREST	IL		09/18/2024	9.086	8,054	4,223	66,000
3310083793	FRANKFORT	NY		12/05/2024	8.771	6,683		56,000
3310083819	INDIANAPOLIS	IN		12/12/2024	8.848	20,196		120,000
3310083829	LEHIGH ACRES	FL		10/03/2024	9.289	20,865	29,092	122,000
3310083830	LEHIGH ACRES	FL		10/31/2024	9.289	19,329	29,793	122,000
3310083852	BROOKLYN	NY		09/18/2024	8.771	149,688		328,000
3310083881	CAPE CORAL	FL		10/03/2024	8.771	29,661	32,399	236,000
3310083887	CAPE CORAL	FL		10/03/2024	8.771	29,629	33,273	236,000
3310083890	BROOKLYN	NY		12/05/2024	7.700	228,542		580,000
3310083936	BROOKLYN	NY		11/21/2024	8.673	227,205		580,000
3310083957	MABANK	TX		09/26/2024	8.666	26,699	125,782	437,200
3310084027	LEVITTOWN	NY		09/18/2024	8.771	136,620		308,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310084029	LIVINGSTON	NJ		09/18/2024	8.666	167,063	80,190	848,000
3310084035	FOLEY	AL		10/03/2024	8.666	66,825	28,809	184,000
3310084056	PHILADELPHIA	PA		09/18/2024	8.771	61,256	6,089	129,000
3310084084	MIDWAY	GA		12/19/2024	9.289	7,128		224,000
3310084132	COLUMBIA	SC		09/10/2024	8.981	13,707	12,236	50,000
3310084137	HOUSTON	TX		10/23/2024	8.743	23,478	20,491	122,000
3310084158	ARLINGTON	MA		10/03/2024	8.771	213,689	18,548	568,000
3310084213	AKRON	OH		10/03/2024	8.148	8,316	5,273	116,000
3310084224	CASSELBERRY	FL		09/18/2024	8.771	88,206		206,000
3310084230	ILION	NY		12/12/2024	9.016	10,098		47,200
3310084245	WEST COLUMBIA	SC		09/18/2024	8.981	18,941		60,000
3310084268	CAPE CORAL	FL		10/31/2024	8.673	9,266		242,000
3310084293	REGO PARK	NY		10/10/2024	8.141	167,063		486,000
3310084322	CONCORD	NC		09/18/2024	8.771	39,204		132,000
3310084366	WINSTON-SALEM	NC		10/23/2024	9.289	10,692	34,265	127,600
3310084373	KINGS MOUNTAIN	NC		10/03/2024	8.841	22,275	178,762	302,400
3310084398	SHIRLEY	NY		10/10/2024	8.148	71,636	4,023	168,000
3310084445	KINGSTON	NY		09/26/2024	8.925	52,124	14,850	192,000
3310084464	BALDWIN	NY		09/10/2024	8.771	153,698		308,000
3310084481	WEST HEMPSTEAD	NY		09/26/2024	8.498	124,295	21,666	300,000
3310084498	LAGO VISTA	TX		10/03/2024	8.841	24,972	48,211	159,600
3310084523	BECKLEY	WV		10/03/2024	8.666	5,940	4,381	59,200
3310084572	YAPHANK	NY		10/10/2024	8.603	81,527		216,000
3310084577	OCEANTOWNSHIP	NJ		10/10/2024	8.771	53,460		146,000
3310084588	OAKLAND	CA		09/10/2024	8.736	118,058	28,958	360,000
3310084624	MAYWOOD	IL		10/03/2024	9.016	17,727	45,426	160,000
3310084649	ISLIP	NY		09/10/2024	8.603	124,495		196,500
3310084658	BROOKLYN	NY		11/14/2024	8.141	356,400		1,078,618
3310084717	COLUMBUS	OH		10/10/2024	8.659	32,611		84,400
3310084726	WORTON	MD		10/03/2024	9.016	35,343	11,880	92,000
3310084732	SAN ANTONIO	TX		10/10/2024	8.666	25,616	4,321	61,200
3310084755	NORTH BABYLON	NY		10/10/2024	8.302	93,555	29,670	261,200
3310084769	MUNDELEIN	IL		10/10/2024	8.498	63,350	4,840	132,000
3310084775	BALTIMORE	MD		10/03/2024	9.366	16,929		220,000
3310084778	BALTIMORE	MD		10/03/2024	9.366	15,147		220,000
3310084808	WILLIAMSTOWN	NJ		10/03/2024	8.141	92,753	26,730	240,000
3310084815	WEST SENECA	NY		11/21/2024	8.596	56,133		148,000
3310084828	MIAMI	FL		10/10/2024	8.610	85,803		228,800
3310084831	DIGHTON	MA		10/03/2024	8.666	77,517	15,052	206,800
3310084834	TOCCOA	GA		12/05/2024	8.778	5,473	13,977	84,000
3310084838	ALEXANDER CITY	AL		10/03/2024	9.016	8,019	10,985	60,000
3310084843	LEHIGH ACRES	FL		10/31/2024	8.666	19,020	16,409	115,200
3310084861	YOAKUM	TX		12/05/2024	9.016	8,990	4,232	74,000
3310084865	FORT MYERS	FL		10/03/2024	9.289	13,365		200,000
3310084899	SEMINOLE	FL		10/03/2024	9.016	68,963	7,865	208,000
3310084915	JACKSONVILLE	FL		10/10/2024	8.771	56,133		172,000
3310084919	CARLSBAD	CA		10/03/2024	8.428	305,762		620,000
3310084953	DECATUR	IL		10/10/2024	8.666	14,849	7,425	44,000
3310084957	PHILADELPHIA	PA		10/23/2024	8.841	11,138	37,507	220,000
3310084973	DECATUR	IL		10/10/2024	8.666	14,405		42,000
3310084984	PITTSBURGH	PA		12/05/2024	8.645	5,940		80,400
3310084993	CENTEREACH	NY		10/03/2024	8.603	95,077	26,440	238,000
3310085008	KAILUA KONA	HI		10/10/2024	8.148	249,480		360,000
3310085017	SANTA ROSA BEACH	FL		10/31/2024	9.702	8,272		218,000
3310085032	NORTH DINWIDDIE	VA		10/03/2024	8.673	40,392		102,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310085055	HARRISBURG	PA		10/03/2024	8.141	18,377		50,000
3310085101	DETROIT	MI		10/23/2024	8.981	9,480		37,600
3310085115	ST. PETERSBURG	FL		11/14/2024	9.289	37,422	2,058	316,000
3310085163	DETROIT	MI		10/03/2024	8.981	30,146	39,724	204,000
3310085178	LOXAHATCHEE	FL		10/10/2024	8.946	66,487	64,711	444,400
3310085210	NEWARK	NJ		12/05/2024	8.771	6,089		280,000
3310085228	PHILADELPHIA	PA		12/05/2024	8.645	12,750	18,098	128,000
3310085273	SOUTH BEND	IN		10/03/2024	8.925	7,574	8,435	41,600
3310085388	WASHINGTON TOWNSHIP	NJ		11/21/2024	8.771	58,806		152,400
3310085425	DALLAS	TX		10/23/2024	9.289	9,658	56,099	140,000
3310085429	LITHONIA	GA		10/23/2024	8.666	29,032	22,943	104,000
3310085456	BROOKLYN	NY		11/21/2024	8.771	245,916	6,008	520,000
3310085459	MACON	GA		12/05/2024	8.785	5,049	3,635	96,000
3310085467	DELRAY BEACH	FL		12/12/2024	8.925	151,470		292,000
3310085486	SNELLVILLE	GA		10/23/2024	8.666	14,881	82,766	244,000
3310085493	CAPE CORAL	FL		10/31/2024	8.673	7,663		232,000
3310085495	GRANBURY	TX		12/19/2024	8.981	8,662	17,318	100,000
3310085497	MEBANE	NC		11/21/2024	9.296	17,820	54,104	308,400
3310085533	MCDONOUGH	GA		10/03/2024	8.148	55,598		156,000
3310085537	ECORSE	MI		10/10/2024	9.016	9,486		54,000
3310085546	TOLEDO	OH		10/10/2024	8.148	19,958		120,000
3310085584	SALISBURY	NC		10/03/2024	8.778	53,460		166,000
3310085591	FERNDALE	MI		10/23/2024	8.771	33,888		65,200
3310085600	SAN ANTONIO	TX		10/10/2024	8.771	31,423	1,752	105,600
3310085626	JACKSONVILLE	FL		10/10/2024	8.771	20,374	3,766	59,200
3310085630	BROWNS MILLS	NJ		10/10/2024	8.771	40,095	20,864	138,000
3310085646	CAPE CORAL	FL		10/31/2024	8.666	7,663		232,000
3310085668	ANCHORAGE	AK		10/23/2024	9.191	41,529		316,000
3310085689	PORT JEFFERSON STATI	NY		10/10/2024	8.428	81,527		240,000
3310085700	EUCLID	OH		10/10/2024	8.323	20,196	1,485	60,000
3310085714	MILWAUKEE	WI		10/10/2024	8.771	23,864	4,883	58,000
3310085716	BERTRAM	TX		10/31/2024	8.841	25,059	57,661	223,200
3310085719	DELRAY BEACH	FL		11/14/2024	8.323	136,323		194,750
3310085727	AKRON	OH		11/21/2024	8.771	13,365	3,119	40,400
3310085801	MANALAPAN	NJ		11/14/2024	8.666	20,642	24,354	238,444
3310085849	ALTO	GA		10/31/2024	8.666	27,795	36,353	124,000
3310085908	INDIANAPOLIS	IN		10/10/2024	8.925	19,734	8,595	104,000
3310085917	HOUSTON	TX		10/31/2024	8.834	16,335		139,600
3310085918	HOUSTON	TX		10/31/2024	8.869	16,335		139,600
3310085919	HOUSTON	TX		10/31/2024	8.834	16,335		139,600
3310085921	HOUSTON	TX		10/31/2024	8.834	16,335		139,600
3310085922	HOUSTON	TX		10/31/2024	8.834	16,335		139,600
3310085923	HOUSTON	TX		10/31/2024	8.834	16,335		139,600
3310085946	PHILADELPHIA	PA		10/10/2024	8.771	29,106	8,212	84,000
3310085955	DETROIT	MI		10/10/2024	8.666	32,076	14,078	88,800
3310085956	BROOKLYN	NY		10/31/2024	8.610	170,805		372,000
3310085957	ADDISON	IL		10/10/2024	7.700	64,152	12,623	150,000
3310085958	OAK PARK	IL		10/10/2024	7.700	77,915		180,000
3310085981	FRANKLIN	NJ		10/23/2024	9.016	22,869	7,425	108,000
3310085983	CLEVELAND	OH		10/31/2024	9.016	31,235	16,198	112,000
3310085989	DIX HILLS	NY		10/23/2024	8.771	193,793	6,831	234,699
3310085996	CAPE CORAL	FL		12/19/2024	8.666	9,593		102,369
3310086000	ELMONT	NY		10/31/2024	8.435	137,125		298,000
3310086053	ENGLEWOOD	FL		10/31/2024	8.666	14,850	43,956	210,000
3310086061	PHILADELPHIA	PA		10/23/2024	8.771	10,989	17,820	236,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310086099	CHATTANOOGA	TN		12/19/2024	9.296	6,610		192,000
3310086105	MELROSE PARK	IL		10/10/2024	8.666	46,778	6,638	130,000
3310086130	DALLAS	TX		10/23/2024	8.820	38,759	9,146	325,600
3310086134	WYANDANCH	NY		12/05/2024	8.141	133,650		169,782
3310086140	ACWORTH	GA		10/31/2024	9.261	26,730	202,027	860,400
3310086149	BAY SHORE	NY		10/10/2024	8.918	50,490		223,200
3310086154	CHICAGO	IL		10/10/2024	8.743	32,076	23,989	57,114
3310086205	LEHIGH ACRES	FL		11/21/2024	9.289	25,856	20,933	124,000
3310086278	LEHIGH ACRES	FL		12/05/2024	8.666	14,436		122,000
3310086339	INDIANAPOLIS	IN		11/14/2024	8.666	29,106	7,151	96,000
3310086346	WINTER PARK	FL		10/31/2024	8.666	133,650	30,992	936,300
3310086413	HOUSTON	TX		10/23/2024	8.148	42,664	200,052	910,000
3310086419	ST. PETERSBURG	FL		12/12/2024	9.296	39,204	4,604	454,000
3310086428	CLEVELAND	OH		10/23/2024	9.191	36,308	9,059	88,000
3310086439	OLD FORGE	PA		10/31/2024	8.708	10,195	15,236	98,000
3310086443	NORTH BELLMORE	NY		11/21/2024	9.023	110,187	7,024	276,000
3310086450	LAKE MARY	FL		10/31/2024	8.582	227,205	7,260	496,000
3310086475	SEYMOUR	IN		10/31/2024	9.023	11,100	3,920	63,600
3310086499	CARTERSVILLE	GA		10/31/2024	8.323	20,048	79,745	192,000
3310086515	MILLVILLE	NJ		11/21/2024	8.078	26,730		70,000
3310086535	JERSEY CITY	NJ		11/21/2024	7.700	193,579	7,663	456,000
3310086574	BRONX	NY		10/31/2024	8.666	228,690		440,000
3310086585	CHARLOTTE	NC		11/14/2024	8.498	120,522		1,004,000
3310086596	LONGMONT	CO		10/10/2024	7.940	119,543		232,000
3310086621	WILMINGTON	DE		10/31/2024	8.582	30,740	17,820	92,000
3310086631	HOUSTON	TX		12/12/2024	8.666	14,479	15,234	156,000
3310086642	INDIANAPOLIS	IN		10/31/2024	8.624	25,220	8,335	102,000
3310086649	COTO DE CAZA	CA		11/14/2024	8.330	410,603	37,014	920,000
3310086667	HAMPTON	CT		10/31/2024	8.267	40,541	19,268	162,000
3310086692	PHILADELPHIA	PA		10/10/2024	8.645	47,520	20,226	160,000
3310086694	HAMMOND	IN		11/14/2024	7.700	23,760		70,200
3310086750	SUSSEX	NJ		11/21/2024	8.498	25,603	4,396	250,000
3310086755	HONOLULU	HI		10/31/2024	7.950	315,414	9,604	650,000
3310086790	PHILADELPHIA	PA		11/14/2024	8.148	149,064		321,200
3310086791	KENNER	LA		10/10/2024	8.743	25,839	21,791	63,668
3310086802	NEPTUNE CITY	NJ		10/23/2024	7.700	92,219	13,811	296,000
3310086805	IRVINGTON	NJ		11/21/2024	8.428	104,767	13,236	257,200
3310086825	BRICK	NJ		10/31/2024	8.428	122,884		234,000
3310086876	STATEN ISLAND	NY		10/10/2024	8.673	138,836		286,000
3310086912	ELMWOOD PARK	IL		10/10/2024	7.700	62,816		186,000
3310086914	STATEN ISLAND	NY		10/10/2024	8.673	133,169		292,000
3310086919	FRANKLIN PARK	IL		10/10/2024	8.498	46,807		146,000
3310086969	HEMPSTEAD	NY		10/23/2024	8.253	117,612		260,000
3310087007	PASADENA	CA		11/14/2024	8.295	253,935		540,000
3310087014	BRADENTON	FL		12/05/2024	8.491	24,265	2,228	56,400
3310087022	SKANEATELES	NY		10/31/2024	8.981	402,287	44,719	1,978,000
3310087042	STERLING	CO		10/31/2024	8.645	27,918	1,173	91,000
3310087064	NEW ORLEANS	LA		12/05/2024	9.499	10,784	14,312	94,000
3310087071	OCEANPORT	NJ		10/31/2024	8.673	388,476	46,088	1,384,000
3310087073	CHICAGO	IL		10/31/2024	8.498	39,798	10,514	96,800
3310087083	CHESTER	SC		10/31/2024	8.645	14,479	18,806	94,000
3310087116	ATHENS	GA		10/31/2024	8.498	11,764	49,191	322,400
3310087142	DETROIT	MI		11/21/2024	7.760	17,152	8,170	44,100
3310087170	RICHTON PARK	IL		10/31/2024	8.323	26,730	11,405	82,000
3310087195	BALTIMORE	MD		12/05/2024	7.700	3,130	1,304	72,800

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
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3310087213	THE BRONX	NY		12/12/2024	8.610	183,026	3,101	440,000
3310087217	SILVER SPRING	MD		10/10/2024	8.428	143,006		520,000
3310087251	TOLEDO	OH		12/05/2024	8.148	24,057		64,000
3310087258	LEHIGH ACRES	FL		12/12/2024	8.666	12,762	9,235	122,000
3310087292	EDGEWOOD	MD		10/31/2024	8.428	37,110	11,880	96,000
3310087313	BELLPORT	NY		11/21/2024	8.666	17,263	7,777	234,000
3310087328	EAST PATCHOGUE	NY		11/21/2024	8.666	17,263		234,000
3310087343	BELLPORT	NY		11/21/2024	8.666	17,263	7,777	234,000
3310087368	LITHIA SPRINGS	GA		10/23/2024	7.950	62,816		99,000
3310087395	CHARLOTTE	NC		11/14/2024	8.498	137,660		290,000
3310087399	GENEVA	IL		10/31/2024	7.940	88,209	7,705	196,000
3310087413	GREAT FALLS	SC		12/05/2024	8.645	2,799	9,411	59,200
3310087427	EAST ORANGE	NJ		10/23/2024	8.428	97,193	19,008	302,000
3310087438	CAPE CORAL	FL		10/31/2024	8.673	8,019		206,000
3310087454	ANGLETON	TX		12/05/2024	9.289	8,168		203,200
3310087463	SHIRLEY	NY		11/21/2024	8.253	120,285		244,000
3310087473	CHICAGO	IL		12/05/2024	8.666	13,803	6,497	104,000
3310087476	HAMMOND	IN		10/31/2024	8.666	24,948		112,000
3310087483	PHILADELPHIA	PA		12/05/2024	8.498	18,444		130,000
3310087490	HAVELOCK	NC		12/12/2024	8.582	41,042		92,000
3310087521	CHICAGO	IL		11/21/2024	8.638	18,533	13,317	118,000
3310087533	WILLIS	TX		12/19/2024	9.324	8,676	17,278	154,000
3310087576	FRANKLIN	IN		10/31/2024	8.428	45,144		88,000
3310087605	DETROIT	MI		10/31/2024	8.743	19,825		144,000
3310087622	CLEVELAND	OH		10/23/2024	8.673	34,452	19,299	112,000
3310087624	CHICAGO	IL		10/31/2024	8.498	23,983	22,847	100,000
3310087670	HEMPSTEAD	NY		11/14/2024	8.428	35,640		390,000
3310087718	CORAM	NY		10/31/2024	8.428	95,040		268,000
3310087735	SALISBURY	MD		12/05/2024	9.016	3,713		106,000
3310087739	CANTON	OH		11/14/2024	8.841	18,881		52,000
3310087745	SAN CLEMENTE	CA		10/23/2024	8.295	213,840		504,000
3310087762	UNIONDALE	NY		10/31/2024	8.113	111,672	9,523	264,000
3310087796	DETROIT	MI		10/31/2024	8.645	16,662		89,200
3310087810	EAST MCKEESPORT	PA		10/23/2024	8.645	30,888		68,000
3310087814	GLENDALE	NY		11/21/2024	8.253	160,380		380,000
3310087838	LAKELAND	FL		11/21/2024	8.428	36,086		104,000
3310087873	PHILADELPHIA	PA		10/31/2024	8.435	13,536	6,151	158,000
3310087881	CHICAGO	IL		10/31/2024	7.950	11,880	14,766	128,000
3310087899	PORT CHESTER	NY		10/31/2024	8.582	241,313		500,000
3310087914	MORRISTOWN	NJ		11/14/2024	8.428	166,449		460,000
3310087991	CENTER MORICHES	NY		12/05/2024	8.953	44,550	62,556	357,200
3310088023	MACON	GA		12/19/2024	9.366	44,550		106,400
3310088046	WILLIS	TX		12/19/2024	9.366	12,165	15,808	160,000
3310088049	JOHNSTON	RI		11/14/2024	8.666	51,752		116,000
3310088052	HUNTERSVILLE	NC		11/21/2024	9.366	28,007		150,000
3310088089	CENTER MORICHES	NY		11/21/2024	8.953	44,550	29,303	364,000
3310088121	RIO RANCHO	NM		11/14/2024	8.148	46,451	11,090	114,800
3310088150	ONALASKA	WI		12/05/2024	8.323	62,682		120,600
3310088155	PHILADELPHIA	PA		12/12/2024	8.673	23,983		164,000
3310088159	EDISON	NJ		11/14/2024	9.296	72,468	5,940	430,000
3310088163	HEATH	TX		12/19/2024	8.841	25,851		950,000
3310088172	CENTEREACH	NY		12/12/2024	8.260	90,882		260,200
3310088203	TOLEDO	OH		12/05/2024	8.323	6,930		52,000
3310088204	SHREWSBURY	NJ		12/12/2024	7.940	161,494		428,000
3310088206	TOLEDO	OH		12/05/2024	8.323	7,623		60,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310088209	PHILADELPHIA	PA		11/21/2024	8.428	24,614		82,000
3310088255	HEMPSTEAD	NY		12/05/2024	8.323	129,451		276,000
3310088274	MONROE	NC		12/12/2024	8.946	13,149		280,000
3310088327	NEW PROVIDENCE	NJ		12/05/2024	8.673	160,380		400,000
3310088328	BRISTOL	PA		12/12/2024	7.700	77,220		160,000
3310088352	OAKLAND PARK	FL		11/14/2024	8.498	120,285	7,227	248,000
3310088363	WATERBURY	CT		11/21/2024	7.950	74,918		168,000
3310088364	MOUNT HOLLY	NJ		10/31/2024	8.855	46,332	8,197	110,000
3310088376	PHILADELPHIA	PA		10/31/2024	8.687	14,996	9,356	94,000
3310088457	DETROIT	MI		11/14/2024	8.666	34,482	20,827	128,800
3310088472	ATLANTA	GA		12/05/2024	7.920	8,613		134,000
3310088474	ALBANY	NY		11/21/2024	7.920	20,048		74,000
3310088481	PHILADELPHIA	PA		11/21/2024	8.680	31,650	11,829	138,000
3310088533	CHICAGO	IL		11/21/2024	8.148	121,844	6,386	640,000
3310088607	HOUSTON	TX		11/14/2024	7.700	113,335		212,000
3310088623	BOISE	ID		11/21/2024	7.950	122,958		270,000
3310088652	LAWRENCEVILLE	GA		11/14/2024	7.700	72,973		140,000
3310088660	SAINT ALBANS	NY		11/21/2024	8.428	144,342		286,000
3310088686	COLONIAL BEACH	VA		12/19/2024	8.722	7,574		148,800
3310088788	LINDENWOLD	NJ		11/14/2024	8.645	58,806	4,117	136,000
3310088809	CHICAGO	IL		11/14/2024	8.498	41,855	4,159	220,000
3310088834	BAY SHORE	NY		12/19/2024	9.492	15,319		254,000
3310088835	PHILADELPHIA	PA		11/21/2024	8.673	16,680		90,000
3310088886	WEST BABYLON	NY		11/21/2024	8.253	96,525		246,000
3310088897	PALM BAY	FL		12/19/2024	8.148	11,234	1,276	136,000
3310088905	MANSFIELD	TX		12/19/2024	10.220	12,194		162,000
3310088911	PHILADELPHIA	PA		11/21/2024	8.428	31,556		81,600
3310088913	DETROIT	MI		12/05/2024	8.743	37,615		200,000
3310088919	LEHIGH ACRES	FL		12/12/2024	9.569	9,067	9,505	210,000
3310088929	LEHIGH ACRES	FL		11/14/2024	8.666	18,811	19,757	116,000
3310088931	LEHIGH ACRES	FL		11/14/2024	8.666	20,867	13,721	124,000
3310088972	TROY	NY		11/21/2024	8.435	28,779	3,947	51,684
3310088974	ATLANTA	GA		12/12/2024	8.743	41,580		119,200
3310088989	LODI	NJ		11/21/2024	8.743	40,095		78,000
3310088995	BUSHKILL	PA		10/31/2024	8.645	39,427	13,981	138,000
3310089010	JOHNSTOWN	PA		11/21/2024	8.582	14,256		53,400
3310089011	DENVER	CO		11/21/2024	8.428	155,257	7,559	400,000
3310089020	PITTSBURGH	PA		12/30/2024	8.428	11,491		72,400
3310089046	ROSEVILLE	CA		11/21/2024	7.200	50,490		174,000
3310089048	SAINT PETERSBURG	FL		11/14/2024	9.289	49,005	6,237	409,200
3310089087	ISELIN	NJ		11/21/2024	8.582	160,380		378,000
3310089122	DETROIT	MI		12/05/2024	8.743	3,819		78,000
3310089127	COUNTRYSIDE	IL		12/12/2024	8.428	57,470		162,000
3310089150	ALVA	FL		12/12/2024	8.666	16,531		116,000
3310089152	LEHIGH ACRES	FL		12/19/2024	8.666	17,152		116,000
3310089158	ALVA	FL		12/05/2024	8.666	17,734		116,000
3310089173	PHILADELPHIA	PA		11/14/2024	8.428	29,329	11,843	90,000
3310089180	LEHIGH ACRES	FL		12/05/2024	8.666	26,417		151,200
3310089273	CAPE CORAL	FL		12/19/2024	8.673	7,395		208,000
3310089274	VALRICO	FL		11/21/2024	8.428	108,932		258,000
3310089275	METAIRIE	LA		11/21/2024	8.666	81,794	13,202	190,000
3310089321	LANSING	IL		11/21/2024	8.428	29,403		96,000
3310089331	MASTIC	NY		11/21/2024	8.428	124,295		258,000
3310089335	BERTRAM	TX		12/12/2024	8.841	25,059	10,322	236,000
3310089336	CARMEL	IN		11/21/2024	8.743	101,307	9,311	255,200

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310089338	CAPE CORAL	FL		12/05/2024	8.673	7,663		208,000
3310089344	THE BRONX	NY		11/21/2024	8.582	145,679		291,600
3310089355	MUNDELEIN	IL		11/14/2024	8.323	55,925		131,200
3310089383	BRENTWOOD	NY		11/21/2024	8.428	115,741		240,000
3310089392	NAPERVILLE	IL		12/05/2024	8.687	100,238		224,000
3310089494	LAKE RONKONKOMA	NY		12/12/2024	8.106	109,816	4,455	238,000
3310089526	ARANSAS PASS	TX		12/05/2024	8.554	15,177	4,752	49,600
3310089555	METAIRIE	LA		11/14/2024	8.743	29,670	5,732	87,600
3310089557	CLEVELAND	OH		12/12/2024	8.939	12,658	3,878	71,200
3310089572	MIRAMAR	FL		12/19/2024	8.428	140,333		328,000
3310089581	PALISADES PARK	NJ		12/19/2024	9.296	157,187		1,144,000
3310089592	BROOKLYN	NY		11/21/2024	8.673	142,560		346,000
3310089598	OTTAWA	IL		12/12/2024	8.666	22,721		54,800
3310089603	BIRMINGHAM	AL		12/12/2024	8.610	42,768		114,000
3310089604	BIRMINGHAM	AL		12/12/2024	8.610	42,768		114,000
3310089607	BIRMINGHAM	AL		12/12/2024	8.610	42,768		114,000
3310089609	BIRMINGHAM	AL		12/12/2024	8.610	42,768		114,000
3310089614	MINERAL WELLS	TX		12/05/2024	8.946	14,812	4,765	97,500
3310089628	STATEN ISLAND	NY		12/19/2024	8.743	118,800		336,000
3310089633	ALLENTOWN	PA		12/05/2024	8.673	34,214		119,200
3310089667	SMALLWOOD	NY		12/30/2024	8.582	28,037		94,000
3310089680	PHILADELPHIA	PA		11/21/2024	8.428	63,113		266,000
3310089690	SACRAMENTO	CA		12/12/2024	8.316	32,076	30,466	700,000
3310089704	PLAINFIELD	NJ		11/21/2024	8.428	160,380		303,600
3310089706	MILFORD	PA		11/21/2024	8.673	32,076	4,886	100,000
3310089707	STONY BROOK	NY		12/30/2024	8.253	105,584		267,600
3310089709	RISINGSUN	OH		12/05/2024	8.414	8,687		64,400
3310089712	DETROIT	MI		12/19/2024	8.666	10,395		52,800
3310089716	MIAMI	FL		12/30/2024	8.141	46,778		120,000
3310089738	CHICAGO	IL		11/21/2024	8.673	106,920	7,128	324,000
3310089770	CHARLOTTE	NC		12/12/2024	9.625	26,730		290,000
3310089777	RANDALLSTOWN	MD		12/19/2024	8.666	46,510		140,000
3310089786	CROTON-ON-HUDSON	NY		12/19/2024	8.638	113,603		272,000
3310089797	NEW WINDSOR	NY		12/12/2024	7.730	39,204		146,000
3310089828	CHICAGO	IL		12/12/2024	8.666	27,770	10,467	96,000
3310089846	JAMESTOWN	NY		12/05/2024	8.428	8,435		71,200
3310089874	TOLEDO	OH		12/12/2024	8.428	44,223	3,326	110,800
3310089927	HAMILTON	NJ		12/12/2024	8.645	41,432	2,287	176,400
3310089931	WINTER PARK	FL		12/19/2024	9.296	70,849		600,000
3310089938	CAPE CORAL	FL		12/05/2024	8.673	7,663		226,000
3310089939	CAPE CORAL	FL		12/05/2024	8.673	8,019		230,800
3310089947	EAST BRUNSWICK	NJ		12/19/2024	8.582	93,053		248,000
3310089958	LOS ANGELES	CA		12/30/2024	7.940	173,745		340,000
3310089978	COLUMBIA	SC		12/12/2024	8.673	14,850		59,200
3310089992	TRUSSVILLE	AL		12/19/2024	8.743	111,746		230,000
3310090000	WINSTON-SALEM	NC		12/19/2024	8.666	10,559		95,760
3310090001	WINSTON-SALEM	NC		12/19/2024	8.666	6,644		81,120
3310090005	NEWARK	NJ		12/05/2024	8.106	95,560		252,000
3310090020	LOS ANGELES	CA		12/05/2024	8.295	164,390		344,000
3310090030	SPARTANBURG	SC		12/19/2024	7.700	43,784		400,000
3310090032	POMPANO BEACH	FL		12/19/2024	7.940	53,089		110,000
3310090037	CLIFTON FORGE	VA		12/19/2024	8.428	6,237		42,400
3310090043	WEST BLOOMFIELD TOWN	MI		12/05/2024	8.582	62,816		178,000
3310090078	BALTIMORE	MD		12/05/2024	8.148	43,303		150,800
3310090085	CALUMET CITY	IL		12/19/2024	8.666	19,899		70,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310090086	ELMHURST	NY		11/21/2024	8.582	191,601		641,200
3310090088	PHILADELPHIA	PA		12/05/2024	8.323	55,064		128,000
3310090101	GRIFFITH	IN		12/05/2024	8.666	57,915		120,000
3310090109	TRENTON	NJ		12/05/2024	8.855	40,095	3,727	90,000
3310090123	CARLE PLACE	NY		12/19/2024	8.428	130,977		398,000
3310090124	DIX HILLS	NY		11/21/2024	8.435	216,513		882,000
3310090146	BLUFFTON	SC		11/21/2024	8.428	96,896	19,298	233,200
3310090161	CAPE CORAL	FL		12/05/2024	8.673	7,841		202,000
3310090168	ST LOUIS	MO		12/12/2024	8.582	14,499		26,700
3310090205	CHICAGO	IL		12/12/2024	8.666	35,551		120,000
3310090207	BALTIMORE	MD		12/05/2024	8.148	34,749		116,000
3310090211	FRANKLIN	WI		12/12/2024	9.366	73,508		196,000
3310090220	BALTIMORE	MD		12/19/2024	8.470	30,740	4,612	102,000
3310090221	QUEENS	NY		12/19/2024	8.582	161,717		338,000
3310090239	BIRMINGHAM	MI		12/19/2024	9.289	41,580	33,376	618,000
3310090246	BRICK	NJ		12/05/2024	7.700	82,328	1,871	162,000
3310090253	EDISON	NJ		12/19/2024	9.702	17,820		640,000
3310090256	HILLSIDE	IL		12/12/2024	8.428	62,251		138,000
3310090310	ELLENWOOD	GA		12/05/2024	9.289	10,692		340,000
3310090319	BRIDGEPORT	CT		12/12/2024	7.940	68,162		208,000
3310090322	MACON	GA		12/05/2024	8.414	8,910	1,584	44,800
3310090330	OLDSMAR	FL		12/12/2024	8.148	47,597		108,990
3310090386	PACIFIC GROVE	CA		12/19/2024	7.940	434,363		870,000
3310090402	PHILADELPHIA	PA		12/19/2024	8.582	16,521	6,497	80,000
3310090405	HOLBROOK	MA		12/12/2024	8.743	99,792		256,000
3310090415	FINDLAY	OH		12/19/2024	8.666	14,850		60,000
3310090416	ZANESVILLE	OH		12/19/2024	8.645	15,741		84,750
3310090423	ROCKY POINT	NY		12/19/2024	8.407	101,574		251,600
3310090426	PARLIN	NJ		12/19/2024	8.470	103,356		244,000
3310090452	FINDLAY	OH		12/19/2024	8.666	14,850		60,000
3310090455	FINDLAY	OH		12/19/2024	8.666	1,812		60,000
3310090472	PORT CHESTER	NY		12/12/2024	8.582	241,313		500,000
3310090476	PATERSON	NJ		12/12/2024	8.428	71,280		239,200
3310090479	CHATTANOOGA	TN		12/12/2024	9.289	10,692	4,023	170,800
3310090483	PHILADELPHIA	PA		12/12/2024	8.582	24,948		74,000
3310090503	LANSING	IL		12/19/2024	8.428	25,765		64,400
3310090525	BROOKLYN	NY		12/12/2024	8.428	233,888	19,430	624,000
3310090526	SELDEN	NY		12/12/2024	8.253	112,266		249,200
3310090529	MASSAPEQUA	NY		12/19/2024	8.253	143,006		330,400
3310090535	PLANTATION	FL		12/19/2024	7.700	47,579		110,000
3310090578	CAPE CORAL	FL		12/19/2024	8.673	8,019		188,000
3310090581	WEST MILFORD	NJ		12/05/2024	8.428	97,565		326,000
3310090649	IRVINGTON	NJ		12/12/2024	7.920	76,181		232,400
3310090677	DETROIT	MI		12/12/2024	8.470	12,845		50,000
3310090680	BALTIMORE	MD		12/19/2024	8.323	14,070		74,000
3310090716	PHILADELPHIA	PA		12/12/2024	8.666	15,516		126,000
3310090728	DECATUR	GA		12/05/2024	8.582	21,161		60,000
3310090730	JERSEY CITY	NJ		12/19/2024	8.645	149,465		496,000
3310090754	PHILADELPHIA	PA		12/12/2024	8.841	15,325	5,667	120,000
3310090792	DALLAS	GA		12/12/2024	7.950	50,119		118,000
3310090809	COTTONWOOD SHORES	TX		12/19/2024	8.841	11,355		88,500
3310090811	COTTONWOOD SHORES	TX		12/19/2024	8.841	11,204		118,000
3310090827	HOLLAND	MI		12/19/2024	8.428	30,840	2,376	126,800
3310090831	PHILADELPHIA	PA		12/12/2024	8.414	24,592		86,000
3310090834	WOODRIDGE	NY		12/12/2024	8.743	34,749		112,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310090836	PHILADELPHIA	PA		12/19/2024	8.414	15,036		60,000
3310090837	ZANESVILLE	OH		12/19/2024	8.582	36,086		98,000
3310090855	ROMEOVILLE	IL		12/19/2024	8.323	59,742		124,000
3310090862	GLENWOOD	IL		12/19/2024	8.428	16,335		60,000
3310090903	SAN DIEGO	CA		12/19/2024	8.323	267,300		560,000
3310090904	CHICAGO	IL		12/19/2024	7.940	14,553	19,099	140,000
3310090922	RICHTON PARK	IL		12/12/2024	8.323	33,359		78,000
3310090933	FLOWERY BRANCH	GA		12/19/2024	8.666	59,252		502,000
3310090939	CAPE CORAL	FL		12/19/2024	8.666	6,132		154,000
3310090942	MORICHES	NY		12/12/2024	8.946	70,166		440,000
3310090943	HIXSON	TN		12/19/2024	9.296	8,554		204,000
3310090997	WINFIELD	IL		12/19/2024	8.498	78,646		190,000
3310091022	SUFFOLK	VA		12/19/2024	8.428	65,637		182,000
3310091030	DAUBERVILLE	PA		12/19/2024	8.743	19,556		98,000
3310091052	NEWFOUNDLAND	PA		12/05/2024	8.582	14,158		80,000
3310091092	MILWAUKEE	WI		12/12/2024	8.428	20,196		58,000
3310091104	TEANECK	NJ		12/05/2024	8.428	112,860		300,400
3310091137	NORTH MYRTLE BEACH	SC		12/19/2024	8.582	168,399		324,000
3310091150	MILWAUKEE	WI		12/30/2024	8.428	32,076		102,000
3310091202	ALBUQUERQUE	NM		12/19/2024	7.700	45,797		114,000
3310091245	BRENTWOOD	NY		12/19/2024	8.470	130,710		282,400
3310091252	MILILANI	HI		12/19/2024	7.950	143,006		288,000
3310091283	CLEVELAND	OH		12/19/2024	8.470	41,996	3,319	106,000
3310091322	TUPELO	MS		12/19/2024	8.673	57,470		152,000
3310091350	LANCASTER	SC		12/19/2024	8.645	20,196		63,600
3310091379	EAST ORANGE	NJ		12/19/2024	7.700	14,850	5,495	350,000
3310091409	ROMEOVILLE	IL		12/19/2024	8.323	48,649		126,000
3310091416	SOUND BEACH	NY		12/12/2024	8.428	94,892		223,200
3310091431	YONKERS	NY		12/12/2024	8.267	159,044		380,000
3310091440	HACIENDA HEIGHTS	CA		12/12/2024	8.330	240,570		524,000
3310091452	ORLAND PARK	IL		12/19/2024	8.498	82,863		200,000
3310091457	MARIETTA	GA		12/12/2024	7.700	70,612		126,800
3310091461	BROOKLYN	NY		12/05/2024	8.428	213,840		520,000
3310091485	OAKLAND PARK	FL		12/12/2024	8.148	69,171		210,800
3310091514	HAMILTON TOWNSHIP	NJ		12/12/2024	7.920	37,422		90,000
3310091515	CHICAGO	IL		12/19/2024	8.428	34,749		108,000
3310091523	SELDEN	NY		12/19/2024	8.470	121,176		264,800
3310091564	ST LOUIS	MO		12/19/2024	8.582	13,365		60,800
3310091583	GARDEN CITY	NY		12/12/2024	8.428	151,292		342,000
3310091609	SARASOTA	FL		12/19/2024	8.470	79,076		218,000
3310091631	LINDEN	NJ		12/19/2024	7.700	145,946		340,000
3310091632	LAWRENCE	MA		12/12/2024	8.582	125,631		241,600
3310091658	POCONO LAKE	PA		12/12/2024	8.673	25,245	6,007	90,000
3310091677	ELLENWOOD	GA		12/19/2024	7.950	30,472		70,000
3310091682	KENNER	LA		12/05/2024	8.743	16,626	3,846	98,800
3310091693	SMITHTOWN	NY		12/12/2024	8.407	149,688	6,237	300,000
3310091704	QUEENS	NY		12/12/2024	7.940	120,285		294,000
3310091767	NORTH BELLMORE	NY		12/19/2024	8.743	177,755		598,000
3310091824	BALTIMORE	MD		12/19/2024	8.638	20,048		56,800
3310091844	POMONA	NY		12/19/2024	7.700	133,383		360,000
3310091865	NEWARK	NJ		12/19/2024	7.920	67,360		182,000
3310091900	METAIRIE	LA		12/19/2024	8.743	29,403		105,200
3310091920	COMMACK	NY		12/19/2024	8.428	120,285		248,000
3310092039	HILLSIDE	NJ		12/19/2024	8.428	149,272		315,200
3310092114	CHICAGO	IL		12/19/2024	7.940	109,890		296,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320041228	BAY SHORE	NY		02/13/2023	8.862		191,521	383,700
3320042210	SARASOTA	FL		02/13/2023	8.892		436,100	2,910,000
3320042214	SARASOTA	FL		02/13/2023	8.892		308,385	2,919,000
3320043219	ALBANY	NY		01/10/2023	9.176		20,343	686,000
3320043637	JOSHUA TREE	CA		01/30/2023	8.624		15,065	705,000
3320043753	SARASOTA	FL		02/27/2023	8.892		1,541,091	5,670,000
3320044199	NAPLES	FL		02/13/2023	8.616		244,633	312,000
3320044341	BROOKLYN	NY		02/13/2023	8.616		223,047	4,830,000
3320044822	VERNON TOWNSHIP	NJ		02/13/2023	9.402		117,117	232,200
3320044935	DOUGLASVILLE	GA		05/11/2023	9.146		84,300	225,000
3320044936	DOUGLASVILLE	GA		05/11/2023	9.146		69,769	225,000
3320045129	ELKRIDGE	MD		02/27/2023	9.162		190,699	432,000
3320045264	JERSEY CITY	NJ		02/27/2023	8.622		156,049	945,000
3320045563	SAN ANTONIO	TX		02/13/2023	8.922		852,808	7,770,000
3320046042	FRESH MEADOWS	NY		02/13/2023	9.156		145,332	1,050,000
3320046397	ALBANY	NY		02/13/2023	9.162		38,856	180,000
3320046568	PHILADELPHIA	PA		02/27/2023	9.342		36,434	165,000
3320046902	CHICAGO	IL		02/27/2023	9.342		8,613	195,000
3320046949	CHICAGO	IL		04/27/2023	9.386		133,766	450,000
3320046963	BALTIMORE	MD		02/27/2023	9.402		36,040	126,000
3320047070	CHICAGO	IL		04/04/2023	9.512		97,990	597,000
3320047365	PHILADELPHIA	PA		02/27/2023	9.162		23,599	153,000
3320047506	JERSEY CITY	NJ		03/15/2023	8.770		309,227	1,056,000
3320047612	DETROIT	MI		03/15/2023	9.775		11,815	120,000
3320047666	SEASIDE HEIGHTS	NJ		05/11/2023	9.200		89,553	480,000
3320047690	BROOKLYN	NY		03/15/2023	8.770		343,778	1,920,000
3320047814	BOWIE	MD		02/27/2023	8.616		172,181	690,000
3320047902	JERSEY CITY	NJ		02/27/2023	8.892		3,713	720,000
3320047909	DETROIT	MI		02/27/2023	9.156		19,800	106,800
3320047913	SAN JOSE	CA		04/04/2023	8.846		212,058	1,050,000
3320048244	SOUTHAMPTON	NY		06/08/2023	9.308		498,156	3,081,000
3320048346	FORT LAUDERDALE	FL		04/04/2023	9.140		20,691	375,000
3320048528	DECATUR	GA		04/19/2023	9.206		38,232	213,600
3320048678	SUFFERN	NY		05/18/2023	8.877		353,472	1,335,000
3320048804	HUMBLE	TX		04/04/2023	9.146		23,428	324,000
3320049211	WOODMERE	NY		04/04/2023	9.146		980,539	2,370,000
3320049256	BALTIMORE	MD		05/25/2023	8.699		52,668	4,194,000
3320049578	PATERSON	NJ		04/19/2023	9.140		108,649	357,000
3320049579	PATERSON	NJ		04/19/2023	9.140		107,760	357,000
3320049732	HAMTRAMCK	MI		04/27/2023	9.056		56,430	156,000
3320050271	PHILADELPHIA	PA		06/21/2023	9.534		131,038	246,000
3320050392	NASHVILLE	TN		04/27/2023	9.386		955,964	2,670,000
3320050617	RACINE	WI		04/27/2023	9.140		9,252	84,600
3320051248	UPPER MARLBORO	MD		05/11/2023	9.200		54,945	690,000
3320051252	CHICAGO	IL		04/27/2023	9.056		54,168	135,000
3320051288	WESTMINSTER	MD		04/19/2023	9.152		111,837	354,000
3320051308	HACKENSACK	NJ		04/27/2023	9.326		330,660	468,000
3320051410	CLEVELAND	OH		04/27/2023	9.140		33,215	125,400
3320051638	NEW YORK	NY		05/11/2023	8.600		592,644	3,000,000
3320052193	DAYTON	OH		05/18/2023	9.353		40,095	64,000
3320052216	DETROIT	MI		05/11/2023	9.356		7,227	192,000
3320052685	HAWORTH	NJ		06/21/2023	9.594		1,655,313	2,328,000
3320052805	EAST STROUDSBURG	PA		06/08/2023	8.930		30,136	144,000
3320052881	FAIRVIEW	NC		06/21/2023	9.291		66,506	210,000
3320052929	CHARLOTTE	NC		05/25/2023	9.578		152,269	591,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320053276	GLENVIEW	IL		06/21/2023	9.208		313,648	870,000
3320053414	GLENVIEW	IL		06/21/2023	9.208		333,040	870,000
3320053447	SOMERVILLE	NJ		06/21/2023	9.267		49,500	327,600
3320054380	KILLINGLY	CT		06/21/2023	9.303		49,682	189,000
3340051169	MILLER PLACE	NY		03/07/2024	9.354	333,947	37,778	596,000
3340052863	THE BRONX	NY		03/14/2024	8.843	642,906	156,873	1,100,000
3340055982	PORT CHARLOTTE	FL		02/26/2024	9.414	27,107	25,790	504,000
3340056311	DELRAY BEACH	FL		04/30/2024	9.367	39,600		1,168,000
3340057084	RED BANK	NJ		02/26/2024	9.265	156,816	47,678	440,000
3340057234	PERRY	GA		03/14/2024	9.585	91,476	11,895	256,800
3340059055	PARK RIDGE	NJ		06/14/2024	8.930	320,760	78,408	628,000
3340059399	PORT CHARLOTTE	FL		03/28/2024	9.282	13,781	222,635	416,000
3340059410	NORTH PORT	FL		03/28/2024	9.282	44,523	149,517	280,000
3340059569	GREENPORT	NY		03/28/2024	9.152	313,632	108,460	896,000
3340060160	CHARLOTTE	NC		03/07/2024	9.204	254,450	662,255	2,020,656
3340060698	SUMTER	SC		02/26/2024	9.295	47,631	60,398	166,800
3340060881	SUMTER	SC		02/26/2024	9.687	1,691	66,439	166,800
3340061312	HOUSTON	TX		02/26/2024	9.170	1	302,454	449,600
3340061659	CHICAGO	IL		04/05/2024	9.385	1	168,591	257,600
3340061816	SPRING GARDENS	NY		03/28/2024	9.288	153,080	158,689	640,000
3340061918	ORANGEBURG	SC		04/05/2024	9.385	1	51,479	80,000
3340062052	LONG BRANCH	NJ		03/14/2024	9.134	1,269,568	1,321,976	10,584,000
3340062115	NEWARK	NJ		02/26/2024	9.028	1	240,186	468,000
3340062138	POINCIANA	FL		02/26/2024	9.425	61,332	350,172	656,000
3340062275	MAYWOOD	IL		04/19/2024	9.445	67,715	59,400	232,000
3340062342	DOLTON	IL		02/26/2024	9.170	61,081	23,343	136,000
3340062423	EWING TOWNSHIP	NJ		02/26/2024	9.022	1	164,013	240,000
3340062716	LEHIGH ACRES	FL		06/14/2024	9.332	49,526	100,163	241,600
3340063039	DALLAS	TX		03/28/2024	9.615	144,461		243,200
3340063218	PARKVILLE	MD		03/21/2024	9.644	39,600	134,244	292,000
3340063481	CITRUS SPRINGS	FL		02/26/2024	9.425	1	75,742	257,600
3340063488	PHILADELPHIA	PA		03/07/2024	9.654	43,560		272,000
3340063534	ALBUQUERQUE	NM		02/26/2024	9.170	1	156,809	520,000
3340063545	BAY SHORE	NY		08/19/2024	9.271	199,584	79,002	407,200
3340063571	AUGUSTA	GA		03/28/2024	9.537	42,434	67,984	168,000
3340063611	FAIRBURN	GA		02/26/2024	9.295	1	166,927	323,200
3340063648	QUEENS VILLAGE	NY		03/14/2024	9.377	328,596		608,000
3340063651	BURBANK	CA		06/14/2024	9.059	752,400	70,839	2,400,000
3340063656	MOUNT VERNON	NY		10/03/2024	8.558	287,793		580,000
3340063821	PECOS	TX		02/26/2024	9.693	29,062	97,810	224,000
3340063851	NEWARK	NJ		05/17/2024	9.604	249,480	28,215	135,000
3340063870	CHICAGO	IL		04/12/2024	9.290	38,547	25,186	276,000
3340063938	HOT SPRINGS VILLAGE	AR		03/14/2024	9.282	74,083	84,317	324,000
3340064016	MARKHAM	IL		04/19/2024	9.290	45,595	56,390	148,000
3340064102	BURLINGTON	NJ		02/26/2024	9.425	1	213,188	360,000
3340064103	EAST WINDSOR	CT		02/29/2024	9.728	94,113	5,710	272,800
3340064216	DISTRICT HEIGHTS	MD		04/19/2024	9.385	155,232	15,840	316,000
3340064303	JACKSONVILLE	FL		02/26/2024	9.473	7,400	74,707	145,600
3340064306	HOMEWOOD	IL		04/30/2024	9.290	139,320	129,584	540,000
3340064407	LEHIGH ACRES	FL		02/26/2024	9.176	13,730	185,042	400,000
3340064475	WILLIS	TX		03/21/2024	9.288	11,257	165,410	256,000
3340064477	WILLIS	TX		03/21/2024	9.288	11,257	165,410	256,000
3340064503	EAST ORANGE	NJ		03/28/2024	9.383	295,812	74,459	134,000
3340064522	LUFKIN	TX		02/26/2024	9.170	28,468	91,875	197,600
3340064524	LUFKIN	TX		02/26/2024	9.170	28,466	90,924	197,600

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340064525	LUFKIN	TX		02/26/2024	9.170	7,845	104,047	197,600
3340064591	JOSHUA TREE	CA		03/07/2024	9.444	29,700	393,989	880,000
3340064796	VOLCANO	HI		02/26/2024	9.028	127,592	67,358	304,000
3340064799	VOLCANO	HI		02/26/2024	9.028	121,111	69,421	300,000
3340064802	PAHOA	HI		02/26/2024	9.028	162,181	49,393	384,000
3340064803	PAHOA	HI		02/26/2024	9.028	62,514	154,890	384,000
3340064814	CHICAGO	IL		02/26/2024	8.725	38,239	144,871	336,000
3340064834	WASHINGTON	DC		03/14/2024	9.282	356,400	48,952	720,000
3340064857	NAPLES	FL		02/26/2024	9.295	1	102,960	488,000
3340064913	CHICAGO	IL		04/19/2024	9.652	69,696	69,696	208,000
3340064958	OCALA	FL		02/26/2024	9.170	19,602	128,278	238,400
3340065090	WILLIS	TX		03/21/2024	9.282	11,257	158,077	256,000
3340065091	WILLIS	TX		03/21/2024	9.282	11,257	158,077	256,000
3340065109	SAVANNAH	GA		05/10/2024	9.384	1	145,116	220,000
3340065122	ROBBINS	IL		02/26/2024	10.073	45,542	70,248	268,000
3340065203	OTISVILLE	NY		02/29/2024	9.272	540,144	1,414,989	4,052,000
3340065215	MABANK	TX		02/26/2024	9.562	17,411	260,010	516,800
3340065289	CAPE CORAL	FL		03/21/2024	9.140	67,745	117,919	328,000
3340065332	IRVINGTON	NJ		02/26/2024	9.396	164,736		316,000
3340065382	LEHIGH ACRES	FL		02/26/2024	9.562	3,960	121,924	280,000
3340065479	LEHIGH ACRES	FL		06/14/2024	9.867	57,532	157,448	315,200
3340065666	THE BRONX	NY		02/26/2024	9.123	203,544		880,000
3340065851	HAMPTON BAYS	NY		04/05/2024	9.121	541,728	50,313	972,800
3340066088	LAKE BLUFF	IL		06/14/2024	9.653	67,320		1,216,000
3340066137	WEST NEW YORK	NJ		02/26/2024	8.725	424,116	37,980	740,000
3340066170	KANSAS CITY	MO		04/30/2024	9.445	25,421	3,762	256,000
3340066188	ELWOOD	IN		03/28/2024	8.991	20,552	51,480	132,000
3340066422	DAYTONA BEACH	FL		02/26/2024	9.170	9,504	156,816	240,000
3340066482	COCOA	FL		02/26/2024	9.265	78,408	35,323	200,000
3340066509	COLUMBUS	OH		02/26/2024	9.325	31,680	21,466	302,400
3340066526	HUNTINGTON	NY		03/14/2024	9.247	241,746	46,214	545,200
3340066577	DANVILLE	VA		02/26/2024	9.532	15,761	28,853	182,400
3340066582	EAGLE RIVER	AK		03/07/2024	9.654	19,417	79,413	332,000
3340066587	MANSFIELD	OH		02/26/2024	8.879	7,553,660		11,738,400
3340066629	NEW ORLEANS	LA		02/26/2024	8.731	1	114,308	43,400
3340066638	MONTICELLO	NY		02/26/2024	9.022	98,029	155,880	384,000
3340066720	BALTIMORE	MD		04/12/2024	9.290	14,622	50,028	132,000
3340066769	DETROIT	MI		02/29/2024	9.644	27,720	28,512	120,000
3340066792	SNELLVILLE	GA		03/21/2024	9.410	30,512	263,530	544,000
3340066793	FORT WORTH	TX		05/10/2024	9.901	14,981	222,361	480,000
3340066811	HOUSTON	TX		02/26/2024	9.295	1	74,321	248,000
3340066825	CRYSTAL LAKE	IL		02/29/2024	9.416	69,340	7,128	120,800
3340066837	WESTBURY	NY		02/26/2024	9.001	407,286	237,640	1,160,000
3340066851	OCALA	FL		02/26/2024	8.731	249,480		360,000
3340066956	ESCONDIDO	CA		04/19/2024	8.851	361,350		540,000
3340067000	PHILADELPHIA	PA		03/21/2024	9.739	19,800	72,644	172,000
3340067023	PORT ARTHUR	TX		03/14/2024	9.799	57,297	132,783	74,400
3340067065	ALPHARETTA	GA		03/21/2024	9.437	213,463	467,855	984,000
3340067069	MONROE	NY		03/14/2024	9.134	436,234	1,339,679	2,720,000
3340067082	BIRMINGHAM	AL		03/14/2024	9.377	60,192	45,149	243,200
3340067097	BROOKLYN	NY		03/07/2024	8.760	285,120		796,000
3340067121	SAG HARBOR	NY		02/29/2024	9.944	740,520	459,186	3,040,000
3340067144	BATAVIA	IL		02/29/2024	9.752	217,796	20,592	428,000
3340067168	MEMPHIS	TN		02/26/2024	9.770	4,752	7,420	128,000
3340067203	HONOLULU	HI		05/10/2024	9.000	166,320		240,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
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3340067214	FITCHBURG	MA		02/26/2024	9.176	210,276		496,000
3340067228	BROOKLYN	NY		03/14/2024	8.920	602,851		1,180,000
3340067240	LOUISVILLE	KY		02/26/2024	9.473	338,202	107,237	720,000
3340067256	TREASURE ISLAND	FL		02/26/2024	9.295	563,464	544,930	3,543,680
3340067274	PORT ARTHUR	TX		03/21/2024	9.264	1	207,870	323,200
3340067286	NORWALK	CT		03/07/2024	9.576	605,880	232,056	1,440,000
3340067343	CANTON	OH		04/30/2024	9.290	13,591	35,934	76,000
3340067404	BALTIMORE	MD		02/29/2024	9.242	110,484	9,900	192,000
3340067440	DOVER	NJ		05/17/2024	9.473	226,670		351,200
3340067490	SEBRING	OH		02/26/2024	9.473	18,216	21,384	93,600
3340067494	LEE'S SUMMIT	MO		03/14/2024	9.377	110,880	217,610	715,200
3340067497	CALABASH	NC		03/14/2024	9.805	19,958	201,140	324,000
3340067506	BILOXI	MS		02/26/2024	9.128	161,568		323,200
3340067535	CHICAGO	IL		02/29/2024	9.692	51,955	25,819	192,000
3340067552	CHARLOTTE	NC		02/29/2024	9.272	767,448	790,316	3,744,000
3340067646	BOSTON	MA		03/07/2024	9.054	449,064	41,979	1,064,000
3340067677	KALAHEO	HI		02/26/2024	8.731	557,410	104,964	960,000
3340067713	MACON	GA		03/07/2024	9.444	20,101	71,142	156,000
3340067738	PETERSBURG	VA		05/10/2024	9.087	71,280		280,000
3340067749	CHICAGO	IL		06/14/2024	9.350	131,725	37,264	288,000
3340067760	VALLEY STREAM	NY		04/30/2024	9.303	307,930		721,600
3340067770	CHICAGO	IL		02/26/2024	9.562	160,380	64,774	760,000
3340067788	BAYONNE	NJ		03/14/2024	8.843	235,224	99,000	520,000
3340067803	HUNTINGTON STATION	NY		02/26/2024	9.265	277,695	70,250	608,000
3340067815	LAKE PROVIDENCE	LA		03/28/2024	9.377	15,646	50,839	208,800
3340067828	BALTIMORE	MD		02/26/2024	8.861	13,088	85,536	169,600
3340067829	ENFIELD	CT		03/07/2024	9.504	83,160	39,996	245,600
3340067833	CHICAGO	IL		02/29/2024	9.722	73,727	93,298	320,000
3340067835	CALABASH	NC		03/14/2024	9.805	21,384	81,859	324,000
3340067851	NEWARK	NJ		04/30/2024	9.682	34,092	106,222	608,000
3340067867	PANAMA CITY	FL		03/28/2024	9.134	31,680	515,231	1,228,000
3340067871	SYRACUSE	NY		03/28/2024	9.235	57,143	39,244	144,000
3340067895	OZONE PARK	NY		03/28/2024	9.377	346,698	42,768	740,000
3340067937	MOUNT VERNON	NY		07/19/2024	9.475	191,998	132,912	998,400
3340067955	PARSIPPANY-TROY HILL	NJ		03/14/2024	9.537	137,412		840,000
3340067989	CHICAGO	IL		06/14/2024	9.653	72,072	16,660	245,600
3340068018	BERKELEY HEIGHTS	NJ		04/05/2024	8.851	233,729		948,000
3340068044	FORT LAUDERDALE	FL		02/29/2024	8.966	605,880	45,801	1,300,000
3340068045	SANTA ROSA BEACH	FL		03/21/2024	9.674	23,760	142,550	380,800
3340068051	HILO	HI		03/21/2024	9.140	13,464	136,549	300,000
3340068052	HILO	HI		03/21/2024	9.140	13,464	134,946	300,000
3340068057	BUFFALO	NY		03/07/2024	9.354	134,640	29,700	300,000
3340068139	HUNTINGTON STATION	NY		02/29/2024	9.572	285,120	77,143	672,000
3340068155	DES PLAINES	IL		02/26/2024	8.879	197,802		360,000
3340068159	MISHAWAKA	IN		05/23/2024	9.681	10,256	12,918	82,400
3340068172	RENSSELAER	NY		04/12/2024	9.593	40,471	27,348	168,000
3340068215	DETROIT	MI		03/07/2024	9.654	74,250	54,113	228,800
3340068235	ROSEDALE	MD		03/14/2024	9.876	40,392		420,000
3340068237	FLORENCE	SC		03/07/2024	9.444	28,274	61,420	296,800
3340068247	THE BRONX	NY		02/26/2024	9.170	665,280		1,120,000
3340068316	MATTESON	IL		02/26/2024	9.396	92,030	31,680	216,000
3340068323	OLD TAPPAN	NJ		03/14/2024	8.991	415,800		1,436,000
3340068329	BALTIMORE	MD		03/07/2024	8.904	142,045		245,600
3340068365	BERWYN	IL		02/26/2024	9.473	132,165		282,400
3340068395	TAYLOR	TX		03/21/2024	9.288	224,294	2,426,592	4,659,200

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340068446	WELLINGTON	KS		03/07/2024	9.444	24,453	34,452	104,000
3340068515	CALABASH	NC		03/14/2024	9.805	19,958	202,198	324,000
3340068542	MIAMI	FL		02/26/2024	9.473	297,000		468,000
3340068546	MILFORD	DE		03/28/2024	9.799	108,118	356,400	700,000
3340068567	ROSCOE	NY		02/26/2024	9.562	63,590	37,921	240,000
3340068626	LYNCHBURG	VA		04/12/2024	9.593	99,436	33,929	210,400
3340068632	WALLINGFORD	CT		05/10/2024	9.000	137,214	27,720	280,000
3340068638	FOLKSTON	GA		02/26/2024	9.331	56,454	26,409	228,000
3340068639	NORFOLK	VA		03/21/2024	9.437	164,657	83,081	384,000
3340068641	MERRICK	NY		04/19/2024	9.160	382,061	37,375	1,240,000
3340068653	BOSTON	MA		03/21/2024	9.555	639,540	152,651	1,652,000
3340068670	PHILLIPSBURG	NJ		03/14/2024	8.920	137,927	35,640	73,600
3340068677	MILWAUKEE	WI		04/12/2024	9.593	24,552		150,400
3340068687	JOSHUA TREE	CA		02/29/2024	8.930	467,321	40,412	800,000
3340068701	SAG HARBOR	NY		04/19/2024	9.306	1,052,918	550,864	4,364,800
3340068705	PALM BAY	FL		03/21/2024	9.805	1	192,046	300,000
3340068708	OCALA	FL		03/21/2024	9.734	54,387	89,093	263,200
3340068711	NORTH PORT	FL		03/21/2024	9.134	8,910	170,952	348,000
3340068719	COLLINSVILLE	IL		02/26/2024	9.473	1	46,269	161,600
3340068723	KENNEBUNKPORT	ME		03/14/2024	9.282	148,104	76,428	436,000
3340068736	LAWTON	OK		03/07/2024	9.654	37,224	15,444	121,600
3340068739	NEW LONDON	CT		02/29/2024	9.512	99,792	79,200	268,000
3340068744	ATLANTA	GA		02/29/2024	9.416	296,604		428,000
3340068754	INDIANAPOLIS	IN		02/26/2024	9.473	89,227	15,132	364,000
3340068760	NEWARK	NJ		03/14/2024	9.288	163,342	25,923	460,000
3340068764	WEST ORANGE	NJ		02/26/2024	8.808	250,193		432,000
3340068771	ALPHARETTA	GA		03/07/2024	9.348	377,759	80,942	784,000
3340068775	KENMORE	WA		03/14/2024	9.585	1,163,608	1,381,241	5,644,800
3340068797	LA PUENTE	CA		04/30/2024	9.088	480,249	83,224	880,000
3340068823	CHICAGO	IL		03/07/2024	9.354	112,860	4,198	312,000
3340068836	JERSEY CITY	NJ		04/05/2024	9.118	651,816	44,442	1,120,000
3340068844	EAST STROUDSBURG	PA		03/21/2024	8.991	140,580	39,600	271,200
3340068852	ROME	GA		03/21/2024	9.799	23,760	87,927	570,400
3340068868	ROCK HILL	SC		03/28/2024	9.674	17,820	125,187	257,600
3340068878	CHICAGO	IL		03/07/2024	9.654	65,974	78,408	280,000
3340068879	DARIEN	CT		03/14/2024	8.837	1,258,884	654,100	3,080,000
3340068917	MIDDLETOWN	NY		04/12/2024	9.516	193,644	28,512	436,000
3340068948	AMSTERDAM	NY		02/29/2024	9.722	39,758	25,106	93,600
3340068957	VALLEY STREAM	NY		02/26/2024	9.443	316,166	13,464	644,800
3340068958	CLEVELAND	OH		02/26/2024	9.473	57,222	11,393	114,400
3340068959	CHARLOTTE	NC		05/17/2024	9.378	239,296	620,350	1,380,000
3340068962	SUSSEX	NJ		03/14/2024	9.508	203,462	56,877	528,000
3340068975	CHICAGO	IL		03/14/2024	8.991	26,928	26,481	260,000
3340068984	WARWICK	NY		02/26/2024	9.627	118,800	28,552	304,000
3340068994	BROOKLYN	NY		02/26/2024	9.396	356,400		948,000
3340068996	SAN ANTONIO	TX		03/21/2024	9.674	1	41,236	568,000
3340069001	PALM BAY	FL		04/19/2024	9.682	1	148,324	288,000
3340069012	WESTBURY	NY		02/26/2024	8.725	265,914	278,665	1,119,200
3340069013	HOMEWOOD	IL		03/07/2024	9.576	94,248	13,266	260,000
3340069016	SPRING VALLEY	NY		03/14/2024	9.288	449,064	893,970	5,440,000
3340069048	BALTIMORE	MD		02/29/2024	9.512	30,056	28,670	28,000
3340069052	COSTA MESA	CA		02/26/2024	8.564	1,208,790	193,660	2,480,000
3340069057	SACRAMENTO	CA		02/26/2024	9.176	158,400	51,797	408,000
3340069066	TOMS RIVER	NJ		03/21/2024	9.508	327,888	63,360	600,000
3340069067	IRVINGTON	NJ		04/19/2024	9.516	53,658	135,234	308,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340069078	NEWARK	NJ		02/29/2024	9.512	193,311	72,904	468,000
3340069083	SOUTHBURY	CT		02/26/2024	9.170	206,641		328,000
3340069086	ENCINO	CA		03/07/2024	9.174	865,260	57,420	3,280,000
3340069103	HENDERSON	NV		03/07/2024	9.348	386,100	118,406	908,000
3340069114	HIGHLAND	NY		02/26/2024	9.396	74,844	56,826	234,400
3340069171	SAN JOSE	CA		02/29/2024	8.930	765,013	104,544	3,280,000
3340069174	BALTIMORE	MD		03/28/2024	9.240	25,849	26,908	228,000
3340069201	BRIDGETON	NJ		02/29/2024	9.722	68,429		116,000
3340069206	THE BRONX	NY		05/23/2024	9.740	301,455	38,729	600,000
3340069224	FREEPORT	NY		02/26/2024	9.028	292,248	66,449	518,000
3340069267	PHILLIPSBURG	NJ		02/26/2024	9.265	65,867	105,730	356,800
3340069268	WESTTOWN	NY		03/28/2024	9.644	94,723		256,000
3340069273	PHILLIPSBURG	NJ		02/26/2024	9.265	41,818	4,800	153,600
3340069299	WELLFORD	SC		04/12/2024	9.545	68,607	492,678	236,800
3340069305	SYLMAR	CA		03/07/2024	9.384	356,400	7,920	944,000
3340069312	MACON	GA		03/07/2024	9.348	15,840		88,000
3340069330	MIAMI	FL		08/26/2024	9.028	12,620	104,927	412,000
3340069397	DETROIT	MI		02/26/2024	9.265	11,151	52,668	120,000
3340069399	CHICAGO	IL		02/29/2024	9.272	308,484	488,026	1,520,000
3340069403	GRANITEVILLE	SC		04/05/2024	9.747	3,960	41,026	104,000
3340069418	MEMPHIS	TN		03/21/2024	9.585	22,612	32,274	79,200
3340069421	CHICAGO	IL		02/26/2024	9.170	136,858	44,352	280,000
3340069436	ROCKVILLE CENTRE	NY		03/21/2024	9.377	360,360		760,000
3340069450	BRIDGEPORT	CT		02/29/2024	9.416	1,122,660	218,632	2,136,000
3340069451	BRIDGEPORT	CT		02/29/2024	9.416	1,122,660	254,509	2,288,000
3340069461	CLIFTON	NJ		02/29/2024	9.122	269,280	99,832	535,200
3340069467	WACO	TX		02/29/2024	9.422	30,492	51,863	161,600
3340069470	CHICAGO	IL		05/17/2024	9.681	94,921	104,663	288,000
3340069483	EVANSVILLE	IN		03/21/2024	9.377	1	76,823	120,000
3340069499	PALOS VERDES ESTATES	CA		03/14/2024	8.985	1,476,090	205,152	2,440,000
3340069514	PORT WASHINGTON	NY		03/21/2024	9.288	464,508		738,400
3340069522	AKRON	OH		03/14/2024	9.585	29,304	51,480	137,600
3340069529	MONROE	NY		06/04/2024	9.202	213,840	718,965	2,640,000
3340069530	MONROE	NY		06/04/2024	9.202	213,840	706,592	2,640,000
3340069538	BELLEVILLE	NJ		04/30/2024	9.148	95,040		736,000
3340069539	HUBERT	NC		03/07/2024	9.624	100,980	18,216	193,600
3340069541	BELLEVILLE	NJ		04/30/2024	9.148	95,040		736,000
3340069549	HAGERSTOWN	MD		02/26/2024	9.265	102,168	79,121	261,600
3340069560	PONTE VEDRA BEACH	FL		02/26/2024	9.265	1,647,360	28,444	3,600,000
3340069564	STRUTHERS	OH		02/29/2024	9.422	60,588		100,000
3340069565	YOUNGSTOWN	OH		03/07/2024	9.354	43,560		88,800
3340069575	BREWTON	AL		02/26/2024	9.396	160,895	30,492	340,000
3340069576	WYCKOFF	NJ		03/28/2024	9.288	484,704	396,818	1,888,000
3340069583	NEW YORK	NY		03/28/2024	9.288	295,812	22,344	556,000
3340069590	AUGUSTA	ME		02/26/2024	9.473	70,587	55,440	192,000
3340069593	LAS VEGAS	NV		03/07/2024	9.054	106,920		293,600
3340069610	DOLTON	IL		02/29/2024	9.416	56,549	20,465	124,000
3340069618	WHITEVILLE	NC		03/07/2024	9.804	94,248	38,016	52,000
3340069620	DIBOLL	TX		04/12/2024	9.290	247,579		416,800
3340069663	CAPE CORAL	FL		03/14/2024	9.537	103,507	118,644	364,000
3340069681	CAPE CORAL	FL		03/14/2024	9.537	18,295	213,794	496,000
3340069684	OZONE PARK	NY		02/29/2024	9.938	79,200	217,961	1,160,000
3340069703	AUGUSTA	GA		02/26/2024	9.028	48,470	74,804	288,000
3340069709	DETROIT	MI		03/07/2024	9.654	38,095	32,710	104,000
3340069710	TRENTON	NJ		03/21/2024	9.377	81,576	53,222	200,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340069711	WOODSIDE	NY		04/12/2024	9.385	561,924		1,196,000
3340069720	CONROE	TX		02/29/2024	9.512	98,208	14,252	192,000
3340069722	BALTIMORE	MD		03/28/2024	9.140	41,184	24,520	115,200
3340069726	DUBOIS	PA		04/05/2024	9.593	44,788	68,468	212,000
3340069730	MONROE	NY		02/29/2024	9.266	617,556	1,067,923	2,736,000
3340069753	PHILADELPHIA	PA		06/04/2024	9.653	19,800	174,240	368,000
3340069755	SCHENECTADY	NY		03/07/2024	9.354	75,557	52,027	202,400
3340069761	LITTLE RIVER	SC		04/19/2024	9.682	74,250	230,657	588,000
3340069792	WAIANAE	HI		03/07/2024	9.504	276,012	79,042	130,000
3340069802	GONZALES	LA		03/14/2024	9.585	68,417	38,551	180,000
3340069804	EAST QUOGUE	NY		03/14/2024	9.288	596,970	122,412	1,204,400
3340069810	CLEARWATER	FL		03/07/2024	9.054	156,816	39,600	313,600
3340069816	MONROE	NY		03/07/2024	9.198	409,860	1,415,395	2,720,000
3340069822	PARK FOREST	IL		03/14/2024	9.585	22,433	74,844	172,000
3340069831	BALTIMORE	MD		03/21/2024	9.377	26,136	71,280	172,000
3340069833	ATLANTIC CITY	NJ		03/21/2024	9.585	11,880	21,701	296,000
3340069846	SMITHTOWN	NY		05/23/2024	9.473	456,905	92,664	817,200
3340069873	BOZEMAN	MT		03/07/2024	9.654	211,702	34,848	396,000
3340069894	CHICAGO	IL		03/07/2024	9.444	59,052	26,714	212,000
3340069920	NEWTON	MA		04/12/2024	9.563	709,822	680,138	2,160,000
3340069951	CLEVELAND HEIGHTS	OH		03/07/2024	9.348	74,052	22,825	172,800
3340069975	SEVIERVILLE	TN		02/29/2024	9.416	310,068	390,001	1,184,000
3340069985	PHILADELPHIA	PA		02/26/2024	9.028	226,195	64,469	553,600
3340069989	BALTIMORE	MD		04/05/2024	8.999	9,900	69,576	256,000
3340069994	DETROIT	MI		02/29/2024	9.122	25,637	86,581	404,000
3340070022	MANAHAWKIN	NJ		02/26/2024	9.265	289,080	51,480	540,000
3340070028	SW CALABASH	NC		03/21/2024	9.805	7,920	153,525	308,000
3340070044	INDIANAPOLIS	IN		03/07/2024	9.444	303,831	100,129	620,000
3340070046	COLUMBIA	SC		03/21/2024	9.288	114,242	158,424	537,600
3340070055	HICKSVILLE	NY		02/26/2024	9.183	318,194		604,000
3340070076	BROOKLYN	NY		03/14/2024	9.235	44,352	325,413	720,000
3340070078	JACKSONVILLE	FL		03/14/2024	9.282	90,882	31,206	180,000
3340070090	BROOKLYN	NY		04/05/2024	9.385	959,429	337,012	1,916,000
3340070098	WEST LAFAYETTE	IN		03/07/2024	9.348	294,188		536,000
3340070101	ALBUQUERQUE	NM		02/29/2024	9.572	78,408	52,232	209,600
3340070116	QUEENS	NY		02/26/2024	9.265	437,580		840,000
3340070129	FORT PIERCE	FL		03/07/2024	8.904	114,682	19,075	211,200
3340070140	OSSINING	NY		02/26/2024	9.265	213,840	60,746	460,000
3340070141	PHILADELPHIA	PA		04/05/2024	9.742	177,408		260,000
3340070155	SPRINGFIELD	MA		03/14/2024	9.288	135,432	13,088	240,000
3340070174	PHILADELPHIA	PA		02/26/2024	9.265	84,150	42,580	420,000
3340070179	NEW PORT RICHEY	FL		02/29/2024	9.242	193,050		307,200
3340070181	WEST HOLLYWOOD	CA		03/07/2024	9.006	599,940	79,200	1,104,000
3340070185	HAWTHORNE	CA		04/05/2024	8.999	437,580	41,026	1,496,000
3340070208	JERSEY CITY	NJ		02/26/2024	8.879	238,788	51,718	453,600
3340070221	SEBRING	FL		08/19/2024	9.170	20,116	5,604	1,162,400
3340070237	BUCKEYE	AZ		06/04/2024	9.208	69,795	290,140	668,000
3340070255	BROOKLYN	NY		03/14/2024	9.555	665,280	431,917	1,880,000
3340070284	PECOS	TX		04/30/2024	9.949	48,742	284,823	496,000
3340070290	CAPE CORAL	FL		04/19/2024	9.682	23,760	170,669	328,000
3340070294	JACKSON	MS		03/14/2024	9.288	49,841		100,000
3340070296	GRIFFIN	GA		03/14/2024	9.140	41,580		113,600
3340070308	DETROIT	MI		03/28/2024	8.843	92,664		211,200
3340070309	DELRAY BEACH	FL		04/05/2024	9.445	548,262	316,800	1,380,000
3340070311	ORANGE	NJ		03/07/2024	9.624	289,080	39,084	520,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340070313	WASHINGTONVILLE	NY		03/07/2024	8.898	201,287		396,000
3340070317	BROOKLYN	NY		03/14/2024	9.739	747,648	34,056	1,800,000
3340070320	EAST ORANGE	NJ		03/28/2024	9.377	196,911	96,228	532,000
3340070323	LEHIGH ACRES	FL		03/21/2024	9.674	1	141,191	328,000
3340070329	OZONE PARK	NY		02/29/2024	9.644	1,283,040		2,412,000
3340070347	INDEPENDENCE	MO		02/29/2024	8.966	55,876	19,800	131,200
3340070363	INDIANAPOLIS	IN		03/07/2024	9.576	290,822	214,754	848,000
3340070365	DALLAS	TX		03/28/2024	9.140	313,632	1,112,061	3,651,200
3340070411	OAKLAND	CA		04/05/2024	9.148	411,056	82,574	820,000
3340070424	GLOVERSVILLE	NY		02/29/2024	9.422	52,866	6,506	96,000
3340070429	CALABASH	NC		04/05/2024	9.813	7,920		308,000
3340070438	LYNDHURST	NJ		04/05/2024	8.981	269,280	124,978	650,400
3340070442	PRINCETON	NJ		04/12/2024	9.385	658,944	50,894	1,440,000
3340070445	SMITHVILLE	TX		06/14/2024	9.445	1	164,143	276,000
3340070446	MILLBURN	NJ		04/05/2024	9.551	262,548		584,000
3340070464	JACKSONVILLE	FL		04/05/2024	9.385	14,256	14,446	176,000
3340070482	LANSING	IL		03/14/2024	9.508	94,248	49,896	240,000
3340070494	PHOENIXVILLE	PA		03/21/2024	8.991	230,234	47,520	451,200
3340070516	JONESBORO	GA		02/26/2024	8.725	123,314		224,000
3340070523	SCHAUMBURG	IL		03/07/2024	9.444	170,755	26,809	335,200
3340070552	SCRANTON	PA		02/26/2024	9.265	142,560	65,891	300,800
3340070559	LIBERTY	NC		03/07/2024	9.348	79,517	11,088	178,400
3340070575	CORAL GABLES	FL		03/07/2024	9.576	578,952	79,200	960,000
3340070592	ISLAND PARK	NY		03/07/2024	9.444	190,080		624,000
3340070600	HORSEHEADS	NY		06/14/2024	9.445	221,760		394,400
3340070604	POLK TOWNSHIP	PA		02/29/2024	9.674	163,592	90,751	1,732,800
3340070628	CHICAGO	IL		03/14/2024	9.282	71,280		232,000
3340070633	SARASOTA	FL		03/14/2024	8.837	249,480	46,451	452,000
3340070679	DALLAS	TX		03/28/2024	9.140	313,632	1,100,971	3,687,200
3340070680	THE BRONX	NY		03/21/2024	9.110	482,328		776,000
3340070689	WESTFIELD	MA		03/21/2024	9.508	178,200	61,380	372,800
3340070704	SARASOTA	FL		04/30/2024	9.694	599,227		4,080,000
3340070752	THE BRONX	NY		03/07/2024	9.576	277,695	204,316	900,000
3340070757	CATSKILL	NY		04/05/2024	9.516	72,864	27,851	264,000
3340070758	PHILADELPHIA	PA		04/19/2024	9.563	69,696	85,536	264,000
3340070761	WESTBURY	NY		03/14/2024	9.140	423,779	234,018	1,172,400
3340070764	FLORHAM PARK	NJ		02/29/2024	9.812	258,984	381,645	1,420,000
3340070771	PHILADELPHIA	PA		03/07/2024	9.300	37,422	65,538	192,000
3340070776	SLEEPY HOLLOW	NY		04/05/2024	9.563	269,280		520,000
3340070788	MILLVILLE	NJ		03/14/2024	9.555	20,378	6,732	130,400
3340070799	TOLEDO	OH		03/14/2024	9.437	23,102	44,118	121,600
3340070800	PORT HURON	MI		03/28/2024	9.437	27,859		142,400
3340070803	WESTBURY	NY		05/23/2024	9.242	375,646	207,059	1,200,000
3340070835	LOS ANGELES	CA		03/21/2024	9.585	627,264	182,726	1,280,000
3340070865	ATLANTIC CITY	NJ		03/07/2024	9.576	63,360	74,531	60,000
3340070876	TRENTON	NJ		03/21/2024	9.508	137,808		264,000
3340070886	CLEVELAND	OH		03/14/2024	10.185	60,845	13,068	112,000
3340070893	WEST ISLIP	NY		04/19/2024	9.296	449,812		728,000
3340070925	UNIONDALE	NY		03/28/2024	9.288	274,428		468,880
3340070927	INDIANAPOLIS	IN		03/14/2024	9.282	83,398	139,194	388,000
3340070928	SAN DIEGO	CA		03/21/2024	9.288	380,160		600,000
3340070948	AUSTIN	TX		02/29/2024	9.512	395,168	37,184	948,000
3340070952	GAINESVILLE	GA		05/10/2024	9.230	38,333	328,838	640,000
3340070954	LAURELTON	NY		04/12/2024	8.981	329,472		636,000
3340070959	MASTIC	NY		04/05/2024	8.845	238,788		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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	2	3					Additional	
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3340070970	SMYRNA	GA		03/07/2024	9.444	194,594		392,800
3340070986	DETROIT	MI		03/07/2024	9.576	39,600	30,962	132,000
3340071002	FAIR LAWN	NJ		04/12/2024	8.999	269,280	192,408	732,000
3340071007	CLEVELAND	OH		03/14/2024	10.185	62,964	39,600	148,000
3340071019	PLANT CITY	FL		03/14/2024	9.508	139,590	85,469	367,200
3340071034	GREENVILLE	NC		06/14/2024	9.457	36,685	222,158	424,800
3340071035	GREENVILLE	NC		06/14/2024	9.457	36,685	241,868	414,400
3340071036	GREENVILLE	NC		06/14/2024	9.457	36,685	202,941	424,800
3340071043	GREENWICH	CT		04/12/2024	9.516	1,897,683	1,225,660	5,540,000
3340071054	ASBURY PARK	NJ		03/07/2024	8.976	318,087	29,938	560,000
3340071062	BOYNTON BEACH	FL		03/07/2024	9.504	403,920		1,360,000
3340071063	DETROIT	MI		05/23/2024	9.770	33,818	42,866	124,800
3340071068	WINDHAM	CT		03/14/2024	9.437	107,811	12,751	231,200
3340071078	NORTH PORT	FL		03/21/2024	9.134	8,910	152,459	300,000
3340071091	MONROE	NY		03/21/2024	9.134	313,870	701,951	2,680,000
3340071092	MORRIS PLAINS	NJ		03/21/2024	9.377	241,679		450,400
3340071096	DALLAS	TX		04/19/2024	9.397	256,047	554,990	1,680,000
3340071111	WASHINGTON	DC		03/21/2024	9.295	363,528	77,126	940,000
3340071115	QUEENS	NY		03/14/2024	9.555	532,224	23,760	900,000
3340071127	ATLANTA	GA		04/19/2024	9.682	77,220	169,646	652,000
3340071128	WASHINGTON	DC		03/07/2024	9.504	363,528	33,480	800,000
3340071137	WATERBURY	CT		04/05/2024	9.385	218,830		336,000
3340071140	PHILADELPHIA	PA		04/05/2024	9.385	171,072	20,038	484,000
3340071176	NEWARK	NJ		04/05/2024	9.593	202,743	121,034	692,000
3340071185	BURLINGTON	NJ		03/14/2024	9.377	89,100		204,000
3340071197	CALUMET CITY	IL		05/17/2024	9.378	92,872		220,000
3340071208	ALBANY	NY		05/17/2024	9.473	53,856	37,279	184,000
3340071213	WATERBURY	CT		04/30/2024	9.385	202,356		292,000
3340071224	LAGUNA BEACH	CA		03/21/2024	9.080	2,779,920		4,800,000
3340071226	ORANGE CITY	FL		04/19/2024	9.682	10,534	99,344	292,000
3340071233	LAWTON	OK		04/30/2024	8.845	50,490	15,840	24,000
3340071241	WOODMERE	NY		03/07/2024	9.306	566,280	19,800	1,000,000
3340071244	AVENTURA	FL		03/14/2024	9.377	819,720		2,000,000
3340071253	OZONE PARK	NY		03/14/2024	9.585	356,400	9,504	768,000
3340071274	MERIDEN	CT		03/14/2024	8.837	119,750		184,000
3340071290	JERSEY CITY	NJ		03/14/2024	9.443	794,736	387,585	2,200,000
3340071296	VALDOSTA	GA		03/21/2024	9.437	23,760	12,276	122,400
3340071298	CHATTANOOGA	TN		03/14/2024	9.508	52,668	70,068	204,000
3340071299	WEST MILFORD	NJ		03/28/2024	9.140	185,328	56,897	390,400
3340071318	MANORVILLE	NY		04/05/2024	9.303	285,120	40,630	533,600
3340071330	EVERGREEN	CO		04/19/2024	9.813	34,745	184,370	627,200
3340071344	DALLAS	TX		04/05/2024	9.445	112,781	33,042	228,000
3340071355	NASHVILLE	TN		03/14/2024	9.508	221,641	61,499	416,000
3340071359	SUN CITY CENTER	FL		03/07/2024	9.300	142,560	39,600	295,200
3340071364	EUCLID	OH		04/05/2024	9.148	47,124	39,017	128,000
3340071368	ANCHORAGE	AK		06/14/2024	9.356	108,346	72,927	280,000
3340071369	GREENVILLE	SC		04/12/2024	9.290	90,882		283,200
3340071376	CLINTON	MA		03/07/2024	9.654	135,135	20,671	516,000
3340071378	TRENTON	NJ		03/21/2024	9.585	1		252,000
3340071381	ROCHESTER	NY		04/19/2024	9.445	44,352		99,200
3340071382	AMHERST	NY		04/19/2024	9.458	159,667	33,074	368,000
3340071399	HINSDALE	IL		04/19/2024	8.845	505,296		942,400
3340071406	ST. PETERSBURG	FL		03/14/2024	8.843	205,603		360,000
3340071414	CHICAGO	IL		03/28/2024	9.585	83,635	63,301	280,000
3340071420	SOUTH RICHMOND HILL	NY		03/14/2024	9.377	384,120		840,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340071437	BUFFALO	NY		05/23/2024	9.384	31,363	28,037	154,400
3340071463	GREENVILLE	NC		06/14/2024	9.457	36,685	248,831	412,000
3340071464	GREENVILLE	NC		06/14/2024	9.457	36,685	199,920	404,800
3340071466	GREENVILLE	NC		06/14/2024	9.457	36,685	216,584	412,000
3340071475	NEWARK	NJ		03/21/2024	9.377	197,446	43,164	348,000
3340071505	HAZEL CREST	IL		03/21/2024	9.282	67,320	63,598	213,600
3340071509	MAYWOOD	IL		04/19/2024	9.290	91,476	39,600	240,000
3340071510	CALUMET CITY	IL		04/12/2024	9.290	7,128	86,328	43,000
3340071530	BALTIMORE	MD		04/12/2024	9.742	46,332		230,400
3340071531	BALTIMORE	MD		04/12/2024	9.742	24,116		208,000
3340071539	VICKSBURG	MS		04/12/2024	9.593	4,455	71,280	132,000
3340071540	BILOXI	MS		03/14/2024	9.585	115,632		297,600
3340071543	SPRINGFIELD	OH		04/12/2024	9.385	39,719	22,532	240,000
3340071559	SANTA ROSA BEACH	FL		03/28/2024	9.674	23,760	149,551	368,000
3340071569	LEICESTER	MA		04/19/2024	9.296	171,072	109,643	500,000
3340071583	RENTON	WA		05/17/2024	9.236	304,920	23,132	1,600,000
3340071586	SOUTH BOUND BROOK	NJ		04/19/2024	9.385	185,130	63,360	376,000
3340071593	JACKSON	MS		04/05/2024	8.845	29,700	5,386	88,000
3340071603	DETROIT	MI		04/05/2024	9.243	99,238	43,700	272,000
3340071605	RINGWOOD	NJ		04/19/2024	9.593	134,640	106,880	416,000
3340071606	WEST ISLIP	NY		04/12/2024	9.385	269,438	16,830	464,000
3340071613	UPPER MARLBORO	MD		03/21/2024	9.585	262,944		480,000
3340071648	BALTIMORE	MD		04/12/2024	9.593	26,611	16,394	136,000
3340071653	NEWARK	NJ		04/05/2024	8.851	277,200		643,200
3340071655	LINCOLN PARK	MI		03/21/2024	9.585	64,152	7,524	153,600
3340071658	CHESTER	NY		03/21/2024	8.837	214,731	6,732	440,000
3340071664	HOUSTON	TX		04/05/2024	9.593	405,615	71,532	996,000
3340071682	MONROE	NY		03/28/2024	9.134	323,136	1,003,553	2,920,000
3340071683	MONROE	NY		03/28/2024	9.134	323,136	992,484	2,800,000
3340071701	FREEPORT	NY		03/07/2024	9.444	285,120		576,000
3340071715	ATLANTA	GA		04/12/2024	9.385	40,392	96,503	328,000
3340071718	PITTSBURGH	PA		04/30/2024	9.385	45,223	19,681	144,000
3340071722	CAPE CORAL	FL		03/21/2024	9.537	59,875	116,016	352,000
3340071723	INDIANAPOLIS	IN		03/21/2024	9.585	158,202	45,778	532,000
3340071733	WEST ORANGE	NJ		05/17/2024	9.681	153,252	102,168	504,000
3340071746	RESACA	GA		04/05/2024	9.290	11,682	47,718	174,720
3340071767	BRENTWOOD	NY		05/17/2024	9.236	295,099		480,000
3340071775	SAN FRANCISCO	CA		04/05/2024	9.266	420,790	78,170	720,000
3340071779	MONROE	NY		04/05/2024	9.142	332,640	1,113,718	720,000
3340071783	MARLBORO	NY		04/05/2024	9.516	113,098		264,000
3340071815	CHICAGO	IL		03/14/2024	9.585	59,202	76,802	200,000
3340071817	YONKERS	NY		04/12/2024	9.397	732,600	1,213,304	6,100,000
3340071821	BESSEMER	AL		04/05/2024	9.385	33,264	9,327	80,000
3340071871	CALVERTON	NY		03/14/2024	9.140	342,144		524,000
3340071873	FLORESVILLE	TX		05/17/2024	9.895	46,490	131,405	444,800
3340071901	CHARLOTTE	NC		04/19/2024	9.148	430,650	387,993	1,964,000
3340071905	LANCASTER	NY		04/05/2024	9.593	316,800		511,200
3340071914	BERGENFIELD	NJ		04/12/2024	8.999	360,393	36,058	2,400,000
3340071919	JERSEY CITY	NJ		03/21/2024	9.443	787,644	536,135	2,472,000
3340071920	MOUNT HOLLY	NJ		04/19/2024	9.385	95,040		224,000
3340071924	ST. PETERSBURG	FL		04/30/2024	9.397	453,679	254,138	2,160,000
3340071925	BROOKLYN	NY		06/04/2024	8.930	819,720		1,360,000
3340071933	ST. PETERSBURG	FL		04/30/2024	9.397	484,362	236,086	2,160,000
3340071934	WATERBURY	CT		04/19/2024	9.385	1		304,000
3340071935	VALLEJO	CA		04/05/2024	8.780	217,404	72,468	520,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340071951	LOUISVILLE	KY		03/28/2024	9.644	96,228	20,077	193,600
3340071957	NEW ORLEANS	LA		04/05/2024	9.385	222,156	134,640	536,000
3340071960	WEST HEMPSTEAD	NY		03/14/2024	9.140	274,428	76,507	506,400
3340071961	TAMPA	FL		03/21/2024	9.282	133,014	34,056	73,600
3340071975	PORT ST. LUCIE	FL		03/21/2024	9.288	190,516	35,592	394,400
3340071978	MALVERN	PA		03/21/2024	8.991	215,186	15,444	464,000
3340071979	PORT CHARLOTTE	FL		04/05/2024	9.593	148,104		252,000
3340071989	ATLANTA	GA		06/04/2024	9.457	23,654	175,317	338,400
3340071991	ATLANTA	GA		06/04/2024	9.457	22,912	67,320	338,400
3340071992	HAMPTON BAYS	NY		04/30/2024	8.851	469,260	76,824	788,000
3340071993	PORT CHESTER	NY		04/30/2024	9.516	375,877	193,127	920,000
3340072008	PLAINVIEW	TX		04/19/2024	9.742	57,182	44,194	156,000
3340072018	MOUNT SINAI	NY		04/19/2024	9.385	240,768	27,760	440,000
3340072020	NEWARK	NJ		04/19/2024	9.545	1	329,353	752,000
3340072021	SAN ANGELO	TX		04/12/2024	9.290	44,906		64,800
3340072026	NASHVILLE	TN		08/19/2024	9.170	215,558	300,873	864,000
3340072052	SOUTH BEND	IN		04/05/2024	9.593	30,820	50,237	120,000
3340072059	SAN FRANCISCO	CA		03/28/2024	9.282	1,077,120		1,888,000
3340072070	WHITEVILLE	NC		03/28/2024	9.734	65,637	23,324	204,000
3340072123	CENTEREACH	NY		03/14/2024	9.288	352,836		560,000
3340072127	ALBANY	NY		03/28/2024	9.585	44,352		284,000
3340072128	PATCHOGUE	NY		03/28/2024	9.437	300,089	13,156	479,600
3340072134	PHILADELPHIA	PA		03/21/2024	9.377	86,130	46,827	284,800
3340072140	NEWARK	NJ		03/21/2024	9.377	262,944	95,040	544,000
3340072151	LOOMIS	CA		04/30/2024	8.851	190,674	697,753	1,840,000
3340072152	MONROE	NJ		03/28/2024	9.555	223,819	43,560	408,000
3340072171	QUEENS	NY		03/21/2024	9.407	113,256	537,768	1,744,000
3340072172	SALISBURY	MD		04/05/2024	9.593	39,600	28,365	160,800
3340072182	TABOR CITY	NC		03/28/2024	9.437	83,946	8,692	260,800
3340072203	HAMBURG	NY		04/19/2024	9.445	136,462	52,034	272,000
3340072204	BROOKLYN	NY		04/05/2024	8.851	527,472	62,964	852,000
3340072206	STOCKBRIDGE	GA		03/21/2024	9.437	124,249	9,425	340,000
3340072213	FARMINGVILLE	NY		10/03/2024	8.876	320,760		514,800
3340072215	PATERSON	NJ		04/30/2024	9.890	196,020		484,800
3340072224	CAPE CORAL	FL		04/19/2024	9.148	104,161	100,239	308,000
3340072226	SICKLERVILLE	NJ		03/28/2024	9.377	138,996	26,704	260,000
3340072227	CAPE CORAL	FL		04/19/2024	9.118	110,437	99,086	304,000
3340072228	CAPE CORAL	FL		04/12/2024	9.118	59,463	162,723	340,000
3340072231	CAPE CORAL	FL		04/19/2024	9.118	117,882	108,535	364,000
3340072234	CAPE CORAL	FL		04/19/2024	9.148	107,379	111,608	316,000
3340072235	CAPE CORAL	FL		04/19/2024	9.148	7,920	218,802	340,000
3340072239	CAPE CORAL	FL		04/19/2024	9.148	118,900	107,406	348,000
3340072240	CAPE CORAL	FL		04/19/2024	9.148	125,984	89,181	78,000
3340072242	CAPE CORAL	FL		05/10/2024	9.236	103,359	95,674	319,200
3340072243	CAPE CORAL	FL		04/19/2024	9.148	79,863	98,596	299,200
3340072246	CAPE CORAL	FL		04/19/2024	9.148	80,810	142,559	332,000
3340072247	CAPE CORAL	FL		04/19/2024	9.118	98,726	111,439	344,000
3340072249	CAPE CORAL	FL		04/19/2024	9.148	98,908	142,735	352,000
3340072252	CAPE CORAL	FL		04/19/2024	9.118	1	203,204	320,000
3340072254	CAPE CORAL	FL		04/19/2024	9.118	11,484	76,557	320,000
3340072258	COPIAGUE	NY		03/21/2024	9.288	352,836		574,000
3340072270	MACON	GA		03/28/2024	9.282	15,682	15,642	96,800
3340072272	BIRMINGHAM	AL		04/12/2024	9.593	1	62,092	102,400
3340072298	PHILADELPHIA	PA		04/05/2024	8.981	55,836	15,840	104,000
3340072301	CHICAGO	IL		04/30/2024	9.593	23,760	21,542	288,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340072309	UNIONDALE	NY		04/05/2024	9.005	234,026	67,345	483,200
3340072314	GAFFNEY	SC		04/12/2024	9.516	92,902		53,800
3340072317	MONTROSE	PA		04/19/2024	9.290	82,328	81,497	240,000
3340072323	TOMS RIVER	NJ		05/23/2024	9.000	231,660	17,864	466,400
3340072328	MANCHESTER	CT		04/19/2024	8.845	106,920	31,046	248,000
3340072364	WOLCOTT	CT		04/05/2024	8.845	124,740	39,600	61,000
3340072372	LUCERNE VALLEY	CA		07/19/2024	9.290	218,790		512,000
3340072373	BLOOMFIELD	NJ		03/21/2024	9.555	338,580	7,920	588,000
3340072379	WESTWEGO	LA		03/28/2024	9.508	42,471	47,520	164,000
3340072387	LEHIGH ACRES	FL		05/23/2024	9.384	11,880	158,994	300,000
3340072390	CHICAGO	IL		04/12/2024	9.290	3,564		232,000
3340072392	CLEVELAND	OH		05/23/2024	9.473	27,720		92,000
3340072397	NEW BRITAIN	CT		04/05/2024	9.385	100,980	28,314	320,000
3340072413	MELROSE	MA		04/12/2024	9.516	763,884	374,115	1,920,000
3340072432	JERSEY CITY	NJ		04/19/2024	8.845	336,600	38,016	560,000
3340072438	SMITH RIVER	CA		04/05/2024	9.266	106,504	20,230	348,000
3340072450	PHILADELPHIA	PA		04/05/2024	9.385	53,856	63,360	218,400
3340072453	SARASOTA	FL		04/30/2024	9.694	500,940	326,621	3,792,000
3340072454	AIRMONT	NY		03/14/2024	8.837	629,551		976,000
3340072457	SUMMERVILLE	SC		04/05/2024	9.385	169,290	50,686	320,000
3340072462	PHILADELPHIA	PA		04/19/2024	9.445	38,075	82,764	268,000
3340072479	BROOKLYN	NY		04/30/2024	9.148	512,761	367,290	5,332,000
3340072482	LEHIGH ACRES	FL		04/30/2024	9.290	113,038		260,000
3340072496	PHILADELPHIA	PA		04/30/2024	9.118	93,598	3,442	240,000
3340072499	COLUMBIA STATION	OH		04/12/2024	9.385	104,943	41,934	360,800
3340072519	ROBBINS	IL		04/30/2024	9.385	48,352	26,473	156,000
3340072520	CLEVELAND	OH		04/12/2024	9.593	43,243		68,000
3340072521	WASHINGTON	MI		04/19/2024	9.290	168,300	29,797	288,000
3340072548	ROTONDA WEST	FL		05/10/2024	9.633	21,604	159,958	280,000
3340072552	PARK FOREST	IL		04/19/2024	9.593	78,408		176,000
3340072556	PITTSBURGH	PA		04/19/2024	9.593	20,671	117,137	208,000
3340072564	HOUSTON	TX		04/05/2024	9.682	926,640	1,429,200	3,868,800
3340072574	GLENWOOD	IL		04/12/2024	9.516	135,313		260,000
3340072577	FLOSSMOOR	IL		05/17/2024	9.604	192,456	36,946	384,000
3340072590	UPPER MARLBORO	MD		04/05/2024	9.884	158,242	59,796	376,000
3340072596	RICHMOND	VA		05/23/2024	9.651	329,472	79,200	641,600
3340072618	LANCASTER	SC		05/23/2024	9.473	22,121		140,000
3340072684	COMPTON	CA		04/05/2024	9.088	196,020		448,000
3340072687	TREASURE ISLAND	FL		04/05/2024	9.385	950,400	60,565	2,320,000
3340072692	NOVELTY	OH		04/12/2024	9.593	88,704	93,179	319,200
3340072694	HOUSTON	TX		04/05/2024	9.593	27,273	215,694	396,000
3340072711	SPRINGFIELD	MO		04/19/2024	9.385	74,052		132,000
3340072713	PATCHOGUE	NY		05/23/2024	9.539	289,326		592,000
3340072714	INDIANAPOLIS	IN		04/12/2024	9.385	117,810	112,306	380,000
3340072723	JACKSONVILLE	FL		04/05/2024	8.845	67,320	22,493	129,600
3340072739	NEW ORLEANS	LA		04/19/2024	9.385	324,324	31,086	620,000
3340072742	MELVILLE	NY		04/05/2024	9.563	446,070		796,000
3340072761	GLEN GARDNER	NJ		04/05/2024	9.385	114,246	158,400	444,000
3340072791	PAHOA	HI		05/10/2024	9.230	21,740	38,808	260,000
3340072792	PAHOA	HI		06/04/2024	9.202	22,453	88,942	260,000
3340072795	WILLOWICK	OH		04/05/2024	9.243	63,360	31,680	152,000
3340072797	CENTRAL ISLIP	NY		05/17/2024	9.533	274,666		432,000
3340072801	AUGUSTA	GA		04/30/2024	9.385	27,720	25,766	24,000
3340072805	SPRING VALLEY	NY		05/17/2024	9.633	203,148	476,407	1,440,000
3340072809	LOS ANGELES	CA		04/05/2024	8.780	443,520		800,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340072816	PLANO	TX		04/05/2024	9.570	154,678	49,611	360,000
3340072832	CHICAGO	IL		04/30/2024	8.851	299,376		520,000
3340072839	FITCHBURG	MA		04/12/2024	9.385	193,248	23,135	420,000
3340072848	MOUNT VERNON	WA		06/14/2024	9.742	143,706	466,134	880,000
3340072875	BEDFORD	OH		06/14/2024	9.445	45,104	22,572	130,400
3340072883	WOODMERE	NY		04/19/2024	8.845	521,730		1,080,000
3340072887	DETROIT	MI		04/12/2024	9.593	56,549	59,400	201,600
3340072889	MATTITUCK	NY		04/12/2024	9.148	399,168	69,857	676,800
3340072894	CONCORD	CA		04/05/2024	9.088	405,900	79,200	700,000
3340072895	ELLINGTON	CT		05/17/2024	9.000	80,784	38,276	232,000
3340072902	PHILADELPHIA	PA		04/30/2024	9.148	122,123	149,265	596,000
3340072915	NEPTUNE	NJ		04/12/2024	9.385	119,117	46,593	292,800
3340072921	BRENTWOOD	NY		04/19/2024	9.148	285,120		441,600
3340072928	DALLAS	GA		06/14/2024	9.742	55,235	87,166	336,000
3340072941	CHICAGO	IL		04/12/2024	9.593	52,272	48,332	261,600
3340072955	SPRINGFIELD	OH		03/28/2024	9.585	39,917		57,600
3340072965	ELIZABETH	NJ		04/19/2024	9.385	431,521		674,400
3340072966	LEVITTOWN	NY		04/05/2024	9.296	338,976	62,964	776,800
3340072967	BANGOR	PA		04/30/2024	9.290	183,744	30,904	360,000
3340072969	CAPE CORAL	FL		04/12/2024	9.682	15,428	222,823	438,400
3340072970	BROOKLYN	NY		04/12/2024	9.593	297,000		572,000
3340072975	PHILADELPHIA	PA		05/23/2024	9.236	49,144	19,941	112,000
3340072982	MEMPHIS	TN		05/10/2024	9.681	1,980	28,076	116,800
3340073006	PHILADELPHIA	PA		04/19/2024	9.385	151,470	81,402	1,232,000
3340073011	SAN ANTONIO	TX		06/14/2024	9.950	34,193	418,338	840,000
3340073020	HEMPSTEAD	NY		03/28/2024	9.288	320,404		554,800
3340073035	FAIR LAWN	NJ		04/05/2024	9.385	340,362		571,200
3340073040	LE ROY	IL		04/19/2024	9.593	19,215	51,421	137,600
3340073045	FARMINGVILLE	NY		04/05/2024	9.385	342,144	100,584	670,400
3340073060	MIAMI	FL		04/30/2024	8.851	901,692	91,872	1,520,000
3340073064	TRENTON	NJ		03/28/2024	9.110	61,380		100,000
3340073067	TRENTON	NJ		04/19/2024	9.118	63,360		160,000
3340073083	CHICAGO	IL		05/10/2024	9.681	69,300	47,520	216,000
3340073088	MARION	NC		04/30/2024	9.516	59,400	25,106	213,600
3340073093	NORTH ADAMS	MA		03/28/2024	9.377	76,626	4,435	219,200
3340073100	PORT CHARLOTTE	FL		03/28/2024	9.437	119,394		350,400
3340073102	CALUMET CITY	IL		04/30/2024	9.593	58,925	56,244	208,000
3340073132	HOLLIS	NY		04/30/2024	9.516	370,656		640,000
3340073140	ANNAPOLIS	MD		04/19/2024	8.851	409,860		960,000
3340073160	PANAMA CITY	FL		04/05/2024	9.385	71,874	19,353	152,000
3340073161	BRONX	NY		04/19/2024	9.385	555,390	79,200	960,000
3340073165	BELLEVILLE	NJ		04/19/2024	9.593	163,548		464,000
3340073166	FORT LAUDERDALE	FL		04/19/2024	9.290	250,767		384,000
3340073176	EAST MEADOW	NY		04/05/2024	9.154	352,016	134,081	1,120,000
3340073192	JACKSONVILLE	FL		04/12/2024	8.845	52,668	67,716	187,200
3340073193	DETROIT	MI		06/14/2024	8.930	14,969	81,101	284,000
3340073194	JACKSONVILLE	FL		04/19/2024	8.845	82,368	55,440	270,400
3340073203	OCALA	FL		04/12/2024	9.148	79,596	567,960	1,285,600
3340073204	OCALA	FL		04/12/2024	9.148	79,596	679,845	1,286,400
3340073205	OCALA	FL		04/12/2024	9.148	79,596	564,789	1,352,000
3340073206	OCALA	FL		04/12/2024	9.148	79,596	730,119	1,296,800
3340073207	OCALA	FL		04/12/2024	9.148	79,596	534,773	1,283,200
3340073208	OCALA	FL		04/12/2024	9.148	79,596	739,311	1,352,000
3340073209	OCALA	FL		04/12/2024	9.148	79,596	497,628	1,352,000
3340073210	OCALA	FL		04/12/2024	9.148	79,596	531,017	1,352,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340073218	JERSEY CITY	NJ		05/10/2024	9.384	485,716	498,208	1,528,000
3340073237	VALLEJO	CA		04/19/2024	9.326	328,680	43,857	708,000
3340073247	SOUTH FULTON	GA		05/10/2024	9.770	35,640	375,334	607,200
3340073249	PLAINVIEW	NY		04/12/2024	9.148	491,832	37,620	764,400
3340073255	BOERNE	TX		05/10/2024	9.236	91,080	285,120	801,600
3340073257	SIERRA MADRE	CA		04/05/2024	8.780	618,552	92,149	1,064,000
3340073260	LUCERNE VALLEY	CA		04/12/2024	9.213	196,020	25,819	353,600
3340073263	BETHESDA	MD		04/30/2024	9.385	582,359	265,067	2,448,000
3340073271	JESUP	GA		05/23/2024	9.503	4,261	96,522	448,000
3340073310	ELIZABETH	NJ		04/19/2024	8.845	445,500	27,720	700,000
3340073317	MORTON GROVE	IL		04/12/2024	9.290	191,030	36,274	328,000
3340073324	INDIANAPOLIS	IN		04/05/2024	9.385	107,712	40,392	380,000
3340073325	PHILADELPHIA	PA		05/17/2024	9.681	40,392	45,263	268,000
3340073329	SAINT LOUIS	MO		04/19/2024	9.148	35,640	32,059	115,200
3340073333	GAINESVILLE	GA		04/12/2024	8.851	305,078	83,160	575,200
3340073336	JERSEY CITY	NJ		04/30/2024	9.296	334,224	228,888	1,467,200
3340073342	PHILADELPHIA	PA		04/30/2024	9.445	23,522	85,536	256,000
3340073349	CHERRY HILL	NJ		04/12/2024	8.845	205,920	39,600	392,000
3340073362	CHICAGO	IL		05/10/2024	9.000	208,692	66,528	432,000
3340073377	PORT CHARLOTTE	FL		05/17/2024	9.633	62,619	117,216	364,000
3340073384	AKRON	OH		04/05/2024	9.385	27,720	26,928	20,400
3340073393	DALLAS	TX		04/30/2024	9.290	155,885	489,336	969,600
3340073399	ATLANTA	GA		04/05/2024	9.290	377,784	62,449	720,000
3340073402	RIVIERA BEACH	FL		04/12/2024	9.243	146,124	42,506	284,000
3340073409	BALTIMORE	MD		04/19/2024	9.385	73,181	35,640	168,000
3340073431	POTTSVILLE	PA		05/17/2024	9.800	26,694	166,328	340,000
3340073438	STUART	FL		04/12/2024	9.445	142,243	15,503	309,600
3340073440	STUART	FL		04/12/2024	9.445	142,243	28,314	309,600
3340073457	BALTIMORE	MD		04/19/2024	9.290	76,840	27,720	156,000
3340073477	ANGLETON	TX		05/10/2024	9.770	7,920	269,280	400,000
3340073496	OAKLAND	NJ		04/30/2024	9.445	37,778	83,229	340,000
3340073506	SCOTCH PLAINS	NJ		04/30/2024	8.851	407,009	221,122	988,000
3340073525	MASTIC	NY		04/19/2024	9.563	206,316	45,322	416,800
3340073527	SOUTH FALLSBURG	NY		04/12/2024	9.385	138,600	119,541	440,000
3340073548	HEMPSTEAD	NY		04/30/2024	8.851	273,438		448,000
3340073580	MEMPHIS	TN		05/10/2024	9.378	14,936	97,335	180,000
3340073591	WEST COLUMBIA	SC		05/23/2024	9.770	9,504	165,617	275,200
3340073593	SPARTANBURG	SC		04/30/2024	9.742	5,643	43,687	161,600
3340073615	CHICAGO	IL		04/12/2024	9.385	148,777		231,200
3340073618	MOSS POINT	MS		04/30/2024	9.593	74,963	43,093	204,800
3340073623	TRENTON	NJ		04/19/2024	9.652	96,228	11,880	172,000
3340073640	BIRMINGHAM	AL		04/30/2024	9.290	44,352	5,544	72,000
3340073641	HADDAM	CT		04/30/2024	9.290	39,600	413,147	680,000
3340073646	DETROIT	MI		04/30/2024	9.593	41,621	52,627	136,000
3340073647	SHAKER HEIGHTS	OH		05/10/2024	9.681	107,896	47,073	403,200
3340073653	HARVEY	IL		06/04/2024	9.653	98,010		160,000
3340073657	BOSTON	MA		04/30/2024	9.516	234,432	53,480	468,000
3340073667	SCRANTON	PA		04/05/2024	9.385	200,782	9,821	304,000
3340073669	GARDENA	CA		04/12/2024	9.082	576,576		832,000
3340073686	EAST CLEVELAND	OH		04/30/2024	9.593	29,304		84,000
3340073699	PELZER	SC		04/30/2024	9.385	37,942	82,705	196,000
3340073706	DETROIT	MI		04/05/2024	9.593	98,010	40,788	244,000
3340073714	EAST TAUNTON	MA		05/17/2024	9.604	228,888		448,000
3340073725	JOPPA	MD		04/19/2024	9.593	94,248	32,751	327,200
3340073728	TEANECK	NJ		04/12/2024	9.385	335,808	118,123	843,200

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340073730	SMITHTOWN	NY		04/30/2024	9.296	365,666		641,200
3340073757	NEWARK	NJ		06/14/2024	9.178	354,618	20,988	564,800
3340073788	PHILADELPHIA	PA		04/19/2024	8.845	56,430		227,200
3340073812	LONG BRANCH	NJ		06/14/2024	9.350	288,514	395,261	5,200,000
3340073813	LONG BRANCH	NJ		06/14/2024	9.350	288,514	701,492	5,200,000
3340073814	LONG BRANCH	NJ		06/14/2024	9.350	230,811	316,209	4,160,000
3340073819	JACKSONVILLE	NC		05/17/2024	9.651	104,346		223,200
3340073834	GURNEE	IL		04/12/2024	9.118	70,437		154,400
3340073854	PENSACOLA	FL		04/19/2024	9.290	99,792	48,866	328,000
3340073867	EAST HILLS	NY		04/19/2024	8.851	531,036		1,280,000
3340073869	SHIRLEY	NY		04/05/2024	9.148	236,650		408,800
3340073875	BRADENTON	FL		04/19/2024	9.243	160,380		276,000
3340073876	DELMAR	MD		05/23/2024	9.473	52,252	26,334	172,000
3340073882	MACON	GA		04/12/2024	9.451	7,798	47,095	180,000
3340073890	MOUNT HOLLY	NJ		04/12/2024	9.516	135,432	97,891	352,000
3340073892	MILFORD	PA		09/18/2024	9.333	108,900		200,000
3340073902	DETROIT	MI		04/19/2024	9.385	48,470	10,019	140,000
3340073906	TRENTON	NJ		05/10/2024	9.336	79,279	55,440	209,600
3340073918	WINSTON-SALEM	NC		04/19/2024	9.747	41,026	33,679	162,400
3340073943	DETROIT	MI		06/04/2024	9.623	17,563	39,996	92,800
3340073947	PHILADELPHIA	PA		05/23/2024	9.087	86,130	122,359	95,600
3340073954	MUNCIE	IN		05/10/2024	9.473	19,404	21,186	96,000
3340073956	DARLINGTON	SC		05/10/2024	9.651	23,745	51,401	140,000
3340073959	JACKSONVILLE	FL		04/19/2024	9.385	161,568	148,532	560,000
3340073960	LEHIGH ACRES	FL		06/14/2024	9.653	65,045	125,007	297,600
3340073965	WASHINGTON	DC		04/19/2024	8.999	210,276	148,896	520,000
3340073970	MABLETON	GA		05/10/2024	9.782	62,370	358,214	960,000
3340073971	ELIZABETH	NJ		05/10/2024	9.473	118,800	161,806	880,000
3340074003	STATEN ISLAND	NY		04/05/2024	9.445	106,920		360,000
3340074006	FLINT	MI		04/30/2024	9.385	36,353	25,423	99,600
3340074024	ALBEMARLE	NC		05/17/2024	9.378	8,395	29,482	128,000
3340074028	GROSSE POINTE WOODS	MI		04/30/2024	9.290	178,398	118,800	456,000
3340074040	JEANNETTE	PA		04/19/2024	9.385	44,352	15,840	88,000
3340074047	NEWARK	NJ		04/12/2024	9.385	364,775	75,520	640,000
3340074051	LEHIGH ACRES	FL		05/17/2024	9.782	70,389	208,697	444,000
3340074053	LIVINGSTON	TX		05/23/2024	9.378	17,820	185,102	632,000
3340074065	WESTBURY	NY		04/19/2024	9.148	437,580	153,081	1,193,600
3340074070	ANDERSON	IN		04/30/2024	9.593	49,342	62,647	161,600
3340074082	BAYONNE	NJ		05/17/2024	9.000	376,992	130,680	800,000
3340074128	OLD FORGE	PA		04/12/2024	9.516	107,712	63,360	261,600
3340074130	CLEVELAND	OH		04/30/2024	9.385	47,777	12,415	92,000
3340074135	FLORENCE	SC		04/30/2024	9.385	16,440	47,484	136,800
3340074139	OVERLAND PARK	KS		04/12/2024	9.290	158,004		228,000
3340074143	BALTIMORE	MD		05/23/2024	9.206	35,482	64,152	156,000
3340074150	HULL	MA		05/17/2024	9.473	264,698	102,960	636,000
3340074177	SAN DIEGO	CA		06/04/2024	9.594	541,643	153,987	1,910,400
3340074186	CALDWELL	ID		05/17/2024	9.913	124,344	175,799	776,000
3340074214	FREEPORT	NY		05/10/2024	9.384	162,518		416,400
3340074220	NEWARK	NJ		05/23/2024	9.473	238,788	89,496	504,000
3340074223	DAYTON	TX		05/23/2024	9.913	50,490	230,900	572,800
3340074238	BURLINGTON	NJ		08/26/2024	9.396	205,128		464,000
3340074239	MIAMI	FL		05/17/2024	9.913	39,059	129,039	508,000
3340074240	MIAMI	FL		04/30/2024	9.005	454,410	49,896	840,000
3340074242	JACKSONVILLE	FL		04/30/2024	8.845	126,720	51,828	360,000
3340074244	SKANEATELES	NY		07/19/2024	9.618	1,081,603	401,948	3,272,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340074245	CHICAGO	IL		05/17/2024	9.087	1	187,619	314,400
3340074254	SAINT JAMES	NY		04/12/2024	9.303	839,750		2,348,000
3340074256	HOLTSVILLE	NY		05/17/2024	9.378	213,127	59,400	427,200
3340074267	ROSLYN	NY		04/30/2024	9.154	973,186	38,206	1,840,000
3340074274	CARLSTADT	NJ		05/10/2024	9.069	292,565	118,800	593,600
3340074291	VIRGINIA BEACH	VA		04/30/2024	9.385	164,340		288,000
3340074300	GARY	IN		05/10/2024	9.087	44,629		168,000
3340074326	NEWARK	NJ		04/30/2024	9.385	256,608	58,450	441,600
3340074340	MAYWOOD	IL		05/23/2024	9.378	82,606	56,311	256,800
3340074357	BRICK	NJ		04/19/2024	8.845	215,424	39,521	420,000
3340074380	CENTER MORICHES	NY		04/12/2024	9.296	363,528		552,000
3340074391	BESSEMER	AL		05/17/2024	9.473	47,069	19,053	108,000
3340074398	CLARK	NJ		04/19/2024	8.999	285,120	89,100	568,000
3340074422	THOMASVILLE	NC		04/19/2024	9.516	83,160		263,600
3340074440	BEECH GROVE	IN		04/30/2024	9.593	57,024	18,556	168,000
3340074442	CARY	NC		04/19/2024	9.516	158,400		548,800
3340074450	COLUMBUS	GA		04/30/2024	9.516	72,706	11,884	136,000
3340074456	MERRITT ISLAND	FL		04/30/2024	9.385	245,995	32,868	402,400
3340074458	SPARTANBURG	SC		05/10/2024	9.473	24,948	60,212	132,000
3340074459	SPARTANBURG	SC		05/10/2024	9.473	24,948	62,399	41,800
3340074462	SAINT JOHNS	MI		05/10/2024	9.681	104,148	15,337	280,000
3340074473	CHICAGO	IL		05/10/2024	9.681	1	118,799	280,000
3340074477	CHICAGO	IL		04/30/2024	9.385	50,490	45,936	196,000
3340074483	DETROIT	MI		06/14/2024	9.445	23,681	23,008	88,000
3340074488	LUCERNE	CA		05/10/2024	9.384	83,160		236,000
3340074500	BLOOMINGBURG	NY		05/17/2024	9.000	168,014		776,000
3340074517	CORINTH	NY		05/10/2024	9.533	74,052	51,718	192,000
3340074522	GREENEVILLE	TN		05/10/2024	9.604	9,609	70,581	136,000
3340074523	DETROIT	MI		05/10/2024	9.830	29,462	46,471	113,600
3340074531	JACKSONVILLE	FL		05/17/2024	9.087	66,647	25,251	133,600
3340074540	OZARK	AL		07/29/2024	9.356	65,236	55,502	176,000
3340074541	PITTSBURGH	PA		04/30/2024	9.385	14,066	27,007	152,000
3340074552	NORFOLK	VA		04/30/2024	9.385	110,405		208,800
3340074560	LORAIN	OH		05/23/2024	9.533	62,073	16,726	132,000
3340074573	CHICAGO	IL		04/30/2024	9.290	86,130	47,678	276,000
3340074577	WEST PARK	FL		08/19/2024	9.705	74,973	58,410	560,000
3340074591	DOLTON	IL		06/14/2024	9.350	63,954	22,176	130,400
3340074599	JACKSONVILLE	FL		04/30/2024	9.445	127,908	21,008	406,000
3340074609	NEW CANAAN	CT		06/04/2024	9.754	697,271	961,714	3,200,000
3340074612	SAN ANTONIO	TX		05/10/2024	9.539	61,479	21,534	204,000
3340074625	CHICAGO	IL		05/17/2024	9.681	49,817	96,336	220,000
3340074642	BALTIMORE	MD		04/30/2024	9.445	34,539	18,450	143,200
3340074648	BALTIMORE	MD		05/17/2024	9.378	27,720	33,304	175,200
3340074651	NEW YORK	NY		06/04/2024	9.445	730,422	237,600	2,100,000
3340074654	MARKLEVILLE	IN		05/23/2024	9.604	177,765		440,000
3340074665	MEDINA	OH		05/10/2024	9.473	98,307	19,800	50,000
3340074674	KANSAS CITY	MO		05/23/2024	9.378	38,808	21,780	100,000
3340074681	BLOOMINGBURG	NY		05/17/2024	9.000	178,200		304,000
3340074692	TUCKERTON	NJ		05/17/2024	9.000	205,920		364,000
3340074693	BROOKLYN	NY		05/23/2024	9.681	365,904	42,738	199,000
3340074702	TRAVERSE CITY	MI		05/23/2024	9.533	1,827,540		2,840,000
3340074706	BLUE ISLAND	IL		04/30/2024	9.290	97,547	49,369	212,000
3340074710	CHAPEL HILL	NC		06/04/2024	9.891	142,600	470,494	1,112,000
3340074717	GARY	IN		05/23/2024	9.378	49,104	1,426	76,000
3340074726	DOLTON	IL		05/23/2024	9.087	23,760	102,960	240,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340074729	LEESBURG	FL		08/19/2024	9.705	21,118	67,882	539,200
3340074745	BALTIMORE	MD		05/23/2024	9.681	29,700		160,000
3340074746	BALTIMORE	MD		05/17/2024	9.681	40,392		184,000
3340074747	COLUMBUS	GA		04/30/2024	9.747	29,700	123,037	220,800
3340074748	SPRINGFIELD	MA		04/30/2024	9.563	122,760		291,200
3340074759	NANTICOKE	PA		05/23/2024	9.770	55,440	1,584	152,000
3340074763	PENSACOLA	FL		05/23/2024	9.378	85,536	65,835	294,400
3340074771	QUEENS	NY		08/26/2024	8.725	388,080	7,049	835,200
3340074791	BINGHAMPTON	NY		05/10/2024	9.384	78,408		144,800
3340074794	EL DORADO HILLS	CA		05/17/2024	9.081	41,184	334,477	840,000
3340074803	NANTICOKE	PA		05/23/2024	9.770	72,072	11,880	152,000
3340074810	WAXHAW	NC		06/14/2024	9.505	73,418	659,857	1,323,200
3340074811	PORT CHESTER	NY		05/10/2024	9.913	95,000	428,139	900,000
3340074812	WICHITA	KS		05/17/2024	9.473	49,005	18,691	152,000
3340074822	CAMBRIDGE	NY		06/04/2024	9.623	22,176	13,662	200,000
3340074837	SAN BERNARDINO	CA		04/30/2024	9.088	169,785	25,502	372,000
3340074839	HAMMOND	IN		05/17/2024	9.378	44,289	100,651	264,000
3340074851	HALLANDALE BEACH	FL		05/10/2024	9.473	279,378	46,292	560,000
3340074852	LAWTON	OK		05/17/2024	9.473	29,304	13,939	62,400
3340074862	CAPE CORAL	FL		05/10/2024	9.782	20,787	208,927	480,000
3340074863	CAPE CORAL	FL		05/10/2024	9.782	20,787	209,226	480,000
3340074866	BALTIMORE	MD		05/17/2024	9.206	79,834	21,542	216,000
3340074871	TYLER	TX		06/04/2024	9.505	149,688		216,000
3340074873	PHILADELPHIA	PA		05/17/2024	9.087	90,882	59,400	264,000
3340074875	BALTIMORE	MD		04/30/2024	9.118	53,856	35,006	208,000
3340074877	BALTIMORE	MD		05/17/2024	9.206	50,292	16,474	148,000
3340074878	BALTIMORE	MD		05/10/2024	9.206	39,600	15,840	136,000
3340074896	BRADENTON	FL		05/17/2024	9.604	198,990		451,200
3340074923	HOUSTON	TX		05/10/2024	9.378	364,320	280,784	1,440,000
3340074928	BAY SHORE	NY		06/04/2024	9.148	238,788	64,974	460,000
3340074931	NASHVILLE	TN		05/17/2024	9.473	528,264	164,864	1,008,000
3340074958	VALLEY STREAM	NY		05/10/2024	9.443	261,360	15,840	568,000
3340074961	DETROIT	MI		05/23/2024	9.533	50,688	38,095	200,000
3340074968	CHICAGO	IL		05/17/2024	9.384	68,468	63,360	228,000
3340074969	JERSEY CITY	NJ		04/30/2024	9.385	170,107	20,592	561,600
3340074997	ST. LOUIS	MO		05/23/2024	9.236	21,237	14,464	29,000
3340075000	SAINT LOUIS	MO		05/23/2024	9.236	19,610	7,623	116,000
3340075001	ST. LOUIS	MO		05/23/2024	9.236	19,646	10,970	100,000
3340075002	ST. LOUIS	MO		05/23/2024	9.236	20,054	14,577	96,000
3340075003	JENNINGS	MO		05/23/2024	9.236	9,390	6,265	65,600
3340075006	NEWBURGH	NY		05/23/2024	9.378	215,424	18,332	464,000
3340075014	CHICAGO	IL		05/10/2024	9.087	126,166		244,000
3340075043	VALLEY FALLS	NY		05/17/2024	9.604	100,980	42,768	248,000
3340075069	SOUTH HOLLAND	IL		06/04/2024	9.653	148,975	20,117	244,000
3340075091	BOLIVAR PENINSULA	TX		05/17/2024	9.913	45,710	207,379	404,000
3340075095	EL DORADO HILLS	CA		05/17/2024	9.622	188,982	611,072	2,400,000
3340075106	MYRTLE BEACH	SC		05/23/2024	9.473	148,856	15,800	237,600
3340075120	SUN CITY CENTER	FL		04/30/2024	9.303	154,499	36,640	330,400
3340075132	LAKE ELSINORE	CA		08/19/2024	9.414	57,816	106,920	416,000
3340075136	LINCOLN	CA		07/29/2024	9.053	127,991	257,715	620,000
3340075141	CHARLOTTE	NC		05/17/2024	9.378	393,822	189,598	1,760,000
3340075142	LEVITTOWN	NY		04/30/2024	9.385	342,144		592,000
3340075159	YAKIMA	WA		05/17/2024	9.473	46,349	55,788	160,000
3340075169	CLEVELAND	TX		05/10/2024	9.473	72,086	38,095	230,000
3340075170	YORK	PA		05/17/2024	9.919	22,572	260,568	420,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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3340075171	CLEVELAND	TX		05/10/2024	9.473	75,253	46,846	238,000
3340075179	DETROIT	MI		05/23/2024	9.681	20,862	36,480	104,000
3340075188	ROSEDALE	NY		04/30/2024	9.005	352,836	51,322	648,000
3340075196	PANAMA CITY	FL		07/29/2024	9.885	71,021	43,024	192,000
3340075200	PANAMA CITY	FL		07/29/2024	9.885	53,829	58,573	192,000
3340075247	MARKHAM	IL		05/17/2024	9.378	1,211,760	170,479	2,072,000
3340075255	COVENTRY	CT		05/23/2024	9.473	232,155	35,917	480,000
3340075258	WHEATLEY HEIGHTS	NY		05/10/2024	9.473	242,352	49,500	428,000
3340075261	COVENTRY	CT		05/23/2024	9.913	43,243	103,029	560,000
3340075263	COVENTRY	CT		05/23/2024	9.913	33,264		540,000
3340075279	HARRISON	TN		05/17/2024	9.473	38,508	60,525	224,000
3340075287	UNIVERSITY PARK	IL		06/04/2024	9.445	57,222	36,907	156,000
3340075307	CLARENDON HILLS	IL		04/30/2024	8.845	224,532	134,640	640,000
3340075311	CHICAGO	IL		05/17/2024	9.378	155,232		224,000
3340075319	TRENTON	NJ		05/10/2024	9.378	60,588	18,612	29,000
3340075321	TRENTON	NJ		05/17/2024	9.378	86,328		161,600
3340075322	TRENTON	NJ		05/17/2024	9.378	61,206		120,000
3340075326	CAMDEN	NJ		05/10/2024	9.533	70,686	39,113	164,000
3340075332	BALTIMORE	MD		05/23/2024	9.378	48,391	47,520	138,400
3340075333	CEDARHURST	NY		05/23/2024	9.473	335,808	39,798	880,000
3340075358	VINELAND	NJ		05/17/2024	9.000	101,218	12,672	186,400
3340075359	MACON	GA		05/17/2024	9.473	32,472	14,779	121,600
3340075386	FRANKLIN SQUARE	NY		05/10/2024	9.681	424,710	141,768	1,039,200
3340075392	BROOKLYN	NY		05/23/2024	9.000	3,620,232		5,224,000
3340075424	ASHLAND	PA		05/10/2024	9.546	48,052		137,600
3340075425	CAPE CORAL	FL		07/29/2024	9.885	46,289	116,316	316,000
3340075430	PHILADELPHIA	PA		05/23/2024	9.378	21,542	214,486	540,000
3340075436	SARASOTA	FL		05/10/2024	9.236	277,200		576,800
3340075441	FORT PIERCE	FL		07/29/2024	9.754	15,682	174,918	317,600
3340075462	DETROIT	MI		05/17/2024	9.770	50,688	7,920	156,000
3340075476	DAYTON	OH		05/10/2024	9.651	17,622	25,795	148,000
3340075479	HAWLEY	PA		05/23/2024	9.533	72,032	83,133	275,200
3340075481	BIRMINGHAM	AL		05/17/2024	9.473	35,640	35,198	128,000
3340075490	PLEASANT HILL	MO		05/23/2024	9.087	128,581		228,000
3340075523	ELKTON	FL		05/10/2024	9.533	129,266	21,701	372,000
3340075524	DETROIT	MI		05/10/2024	9.473	83,160	48,328	224,000
3340075525	BEL AIR	MD		05/17/2024	9.000	335,016		496,000
3340075538	BUSHKILL	PA		04/30/2024	9.385	92,664	70,686	300,000
3340075546	SELMA	NC		07/29/2024	9.505	7,920	115,115	275,200
3340075547	PHOENIX	AZ		06/14/2024	9.445	196,020	93,496	680,000
3340075548	PHOENIX	AZ		08/19/2024	9.265	166,320	93,456	736,800
3340075554	SMITHTOWN	NY		05/10/2024	9.539	315,628	42,020	646,400
3340075566	OXFORD	MA		05/23/2024	9.604	152,504		288,000
3340075567	POLAND	OH		06/04/2024	9.350	79,200		156,800
3340075595	LORIS	SC		07/29/2024	9.885	23,853	68,938	256,000
3340075612	WEST HARTFORD	CT		05/23/2024	9.473	164,340		335,200
3340075613	HEBRON	CT		08/19/2024	9.705	104,878	172,210	570,400
3340075626	HEMPSTEAD	NY		05/10/2024	9.473	306,504	47,520	511,200
3340075627	SUN CITY CENTER	FL		05/10/2024	9.331	149,688	43,560	304,000
3340075651	CHARLOTTE	NC		06/14/2024	9.505	104,745	113,712	688,000
3340075679	DELANCO	NJ		06/04/2024	9.059	159,113	40,224	358,400
3340075694	RUNNEMEDE	NJ		05/17/2024	9.604	112,860	13,939	260,000
3340075703	WOODLAND HILLS	CA		05/10/2024	9.176	901,961	99,008	1,452,000
3340075719	SOMERS	CT		06/14/2024	9.576	443,520		165,200
3340075722	OAK PARK	IL		07/19/2024	9.771	249,480		727,200

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340075727	ATLANTA	GA		05/17/2024	9.336	360,360		520,000
3340075728	RALEIGH	NC		07/19/2024	9.985	269,280	309,233	1,236,000
3340075730	ATLANTA	GA		05/17/2024	9.336	360,360		520,000
3340075731	ATLANTA	GA		05/17/2024	9.336	365,904		528,000
3340075732	ATLANTA	GA		05/17/2024	9.336	365,904		528,000
3340075733	ATLANTA	GA		05/17/2024	9.336	360,360		520,000
3340075749	NEWARK	NJ		06/04/2024	9.505	78,804	331,420	628,000
3340075776	EASTMAN	GA		05/17/2024	9.681	38,610	52,622	140,000
3340075784	TRENTON	NJ		05/23/2024	9.206	79,121		184,000
3340075788	CLEVELAND	OH		05/10/2024	10.132	39,600	35,878	152,800
3340075810	SWEETWATER	FL		05/17/2024	9.978	127,512		196,000
3340075819	CLARKSDALE	MS		05/10/2024	9.378	73,656		120,000
3340075820	CLARKSDALE	MS		05/10/2024	9.378	83,160		30,200
3340075826	COLUMBUS	OH		05/17/2024	9.087	27,014	36,735	175,200
3340075828	MOUNT VERNON	OH		05/23/2024	9.087	70,686	72,759	216,000
3340075832	NEWTON	NJ		05/23/2024	9.000	106,920	72,072	276,000
3340075834	SHREVEPORT	LA		05/23/2024	9.473	59,400		260,000
3340075837	NORTH TOPSAIL BEACH	NC		05/10/2024	9.913	201,960	600,028	1,185,600
3340075853	DECATUR	GA		05/17/2024	9.681	102,564	39,600	316,000
3340075863	LAWRENCEVILLE	NJ		05/23/2024	9.087	395,604		724,000
3340075881	BELLWOOD	IL		05/17/2024	9.378	106,920	45,556	232,000
3340075907	OAKLAND	CA		05/23/2024	9.533	336,600	73,458	760,000
3340075913	AUSTIN	TX		05/17/2024	9.473	345,708	15,286	544,000
3340075916	BRICK	NJ		05/17/2024	9.681	114,840		248,000
3340075917	RAHWAY	NJ		06/14/2024	9.445	213,840	71,676	456,000
3340075919	MARIETTA	GA		05/17/2024	9.000	454,608		656,000
3340075921	MACON	GA		05/10/2024	9.000	70,092		52,000
3340075928	EVANSTON	IL		05/23/2024	9.681	239,643	28,037	532,000
3340075935	HOMOSASSA	FL		05/23/2024	9.000	163,548		236,000
3340075964	PORT JEFFERSON STATI	NY		05/17/2024	9.087	285,120		458,000
3340076003	KUNKLETOWN	PA		05/17/2024	9.533	85,496	21,146	200,800
3340076040	ST. PETERSBURG	FL		05/10/2024	9.533	706,860	169,805	1,360,000
3340076047	LENEXA	KS		06/14/2024	9.059	447,401		645,600
3340076050	OLATHE	KS		06/14/2024	9.059	306,583		442,400
3340076064	EAST LOS ANGELES	CA		05/17/2024	9.176	421,740	35,640	660,000
3340076065	PARK FOREST	IL		05/23/2024	9.378	74,052	44,986	172,000
3340076066	LANSING	IL		05/23/2024	9.378	114,444	51,480	240,000
3340076071	TURTLE CREEK	PA		06/14/2024	9.653	37,818		66,400
3340076099	CHERRY HILL	NJ		05/17/2024	9.473	249,480	64,605	540,000
3340076101	LAKE ARROWHEAD	CA		06/04/2024	9.148	249,480	47,956	504,000
3340076104	DETROIT	MI		06/04/2024	9.576	34,872	26,652	98,800
3340076105	CLEVELAND	OH		05/23/2024	9.533	31,363	19,166	84,000
3340076114	ROME	NY		05/23/2024	9.473	31,274	28,908	96,000
3340076117	HILLSVILLE	VA		06/14/2024	9.445	22,176		268,800
3340076119	TEGA CAY	SC		05/17/2024	9.533	183,110	107,623	420,800
3340076130	FAIRFIELD	OH		05/23/2024	9.604	51,955	46,740	144,000
3340076135	HAMMOND	IN		05/17/2024	9.378	47,520	47,520	140,000
3340076140	NAPLES	FL		05/23/2024	9.681	221,364	38,607	468,000
3340076165	BATON ROUGE	LA		05/17/2024	9.546	53,222	44,827	210,400
3340076166	FAYETTEVILLE	NC		05/17/2024	9.384	158,281		287,200
3340076174	PATCHOGUE	NY		05/17/2024	9.384	221,681	57,915	416,000
3340076175	COLUMBIA	SC		05/17/2024	9.473	53,222	25,911	133,600
3340076177	EAST PEORIA	IL		05/17/2024	9.533	53,460	23,879	124,000
3340076181	PHILADELPHIA	PA		05/23/2024	9.087	124,740	47,520	265,600
3340076183	CUTLER BAY	FL		05/17/2024	9.604	277,200		576,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340076198	LORIS	SC		06/04/2024	9.885	255,420	27,938	2,530,400
3340076211	YONKERS	NY		05/10/2024	9.473	286,278	39,838	564,000
3340076219	WASHINGTON CROSSING	PA		05/17/2024	9.473	347,450	74,369	656,000
3340076228	GREAT FALLS	SC		05/23/2024	9.681	50,145		261,600
3340076232	BETHPAGE	NY		06/14/2024	9.445	338,580	4,712	1,040,000
3340076236	BRENTWOOD	NY		05/17/2024	9.397	210,989		480,000
3340076252	ENGLEWOOD	CO		06/04/2024	9.350	279,378	58,450	504,000
3340076270	PHILADELPHIA	PA		05/23/2024	9.384	57,895	105,625	260,000
3340076280	AURORA	IL		05/17/2024	9.378	103,356		152,000
3340076285	CHICAGO	IL		06/14/2024	9.445	1	69,141	256,000
3340076301	BRENTWOOD	NY		05/17/2024	9.533	158,400	34,397	540,800
3340076324	LAWTON	OK		05/23/2024	9.473	19,840	36,103	127,200
3340076328	NEW CASTLE	DE		05/23/2024	9.000	141,372	39,600	272,800
3340076333	BROOKLYN	NY		12/19/2024	8.707	402,732		751,200
3340076345	BILOXI	MS		06/04/2024	9.653	78,764	57,064	196,000
3340076370	DETROIT	MI		05/17/2024	9.473	39,600	29,858	110,000
3340076395	KANSAS CITY	MO		06/04/2024	9.653	266,924	67,478	522,400
3340076397	PHILADELPHIA	PA		05/23/2024	9.740	111,910	40,847	288,800
3340076406	CENTRAL ISLIP	NY		08/26/2024	9.271	320,760	13,977	485,200
3340076415	HARAHAN	LA		06/14/2024	9.350	41,768	327,423	542,400
3340076428	EAST MEADOW	NY		06/04/2024	9.297	392,040	79,121	170,100
3340076451	LIVINGSTON	NJ		06/14/2024	9.350	534,600	457,776	1,480,000
3340076452	LIVINGSTON	NJ		06/14/2024	9.350	517,374	318,146	1,464,000
3340076454	LIVINGSTON	NJ		07/19/2024	9.314	365,310		1,392,000
3340076456	MILLVILLE	NJ		06/04/2024	9.653	148,500	64,232	411,200
3340076458	LAWRENCEVILLE	GA		06/14/2024	9.350	84,744	275,616	520,000
3340076459	HARRISON TOWNSHIP	NJ		06/14/2024	9.712	76,666	56,628	280,000
3340076465	SIOUX CITY	IA		06/14/2024	9.653	23,000	9,490	64,000
3340076471	PHILADELPHIA	PA		05/17/2024	9.533	78,693	29,692	200,000
3340076477	PHILADELPHIA	PA		05/17/2024	9.533	94,090		216,000
3340076486	TOBYHANNA	PA		06/04/2024	9.445	106,029	40,808	212,800
3340076508	LORIS	SC		07/29/2024	9.885	11,540	82,006	64,000
3340076509	LORIS	SC		07/29/2024	9.885	11,540	57,573	232,000
3340076513	CARLE PLACE	NY		06/04/2024	9.576	418,176		672,000
3340076530	PALM SPRINGS	CA		06/04/2024	9.148	732,640	293,000	1,480,000
3340076541	GARY	IN		06/14/2024	9.350	12,419	59,242	140,000
3340076542	GLENDALE	CA		06/14/2024	9.059	417,384		1,524,000
3340076547	CHARLOTTE	NC		06/14/2024	9.350	504,900	33,496	2,912,000
3340076550	HOLLIS	NY		05/23/2024	9.336	457,776	33,846	956,000
3340076554	RIVERDALE	IL		05/23/2024	9.378	60,885	17,602	37,000
3340076562	LEHIGH ACRES	FL		07/19/2024	9.855	111,073	185,927	432,000
3340076566	BRENTWOOD	NY		09/18/2024	8.834	317,196		458,400
3340076573	MAYWOOD	IL		06/14/2024	8.930	109,499	43,663	272,000
3340076574	SCRANTON	PA		05/23/2024	9.473	121,176	84,506	324,000
3340076575	LAS VEGAS	NV		05/23/2024	9.972	624,096	204,928	1,560,000
3340076584	ARDMORE	PA		06/04/2024	9.653	475,200	158,400	1,040,000
3340076614	WYANDANCH	NY		06/04/2024	9.059	308,058		500,000
3340076621	JOLIET	IL		09/10/2024	8.721	67,914		232,000
3340076626	COLUMBIA	SC		07/29/2024	9.445	39,956	10,439	76,000
3340076631	BALTIMORE	MD		06/14/2024	9.653	3,077		185,600
3340076632	FAIRFIELD	CT		06/14/2024	9.208	438,253	305,417	1,480,000
3340076662	KENNEWICK	WA		06/14/2024	9.754	66,528	216,216	408,000
3340076663	COHOES	NY		07/29/2024	9.208	25,661	43,382	195,200
3340076667	KENNEWICK	WA		06/14/2024	9.754	66,528	217,325	409,600
3340076673	LIGHTHOUSE POINT	FL		05/23/2024	9.473	584,496	74,270	1,016,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340076674	LAKEWOOD	NJ		08/19/2024	9.307	279,893		1,520,000
3340076707	SCRANTON	PA		05/23/2024	9.740	37,303	55,836	134,400
3340076712	TARRYTOWN	NY		06/04/2024	9.445	395,604		580,000
3340076721	FORT PIERCE	FL		05/23/2024	9.533	139,352	27,641	278,400
3340076726	GREENSBORO	GA		08/19/2024	9.705	15,840	297,044	693,200
3340076735	LIVINGSTON	NJ		07/19/2024	9.314	392,040	270,546	1,376,000
3340076738	HAMPSTEAD	NC		06/14/2024	9.885	155,677	548,785	1,544,000
3340076739	RAHWAY	NJ		05/23/2024	9.087	223,106	8,395	452,000
3340076740	HAMPSTEAD	NC		06/14/2024	9.885	155,677	733,874	1,544,000
3340076749	PEMBERTON TOWNSHIP	NJ		06/14/2024	9.059	141,847	40,119	320,000
3340076768	BALTIMORE	MD		06/04/2024	9.623	17,389	106,920	228,000
3340076815	WESTFIELD	NJ		07/19/2024	9.314	507,870	216,535	1,336,000
3340076842	WYANDANCH	NY		06/14/2024	9.885	59,695		448,000
3340076845	SCHENECTADY	NY		10/31/2024	8.965	34,056	23,309	252,000
3340076849	PHILADELPHIA	PA		06/04/2024	9.356	50,894	105,977	320,000
3340076887	BERKELEY HEIGHTS	NJ		06/14/2024	9.350	326,700	259,905	1,160,000
3340076890	LOS ANGELES	CA		06/14/2024	9.208	1,061,280		3,360,000
3340076929	PENSACOLA	FL		06/04/2024	9.576	1	126,165	264,000
3340076949	GROTON	CT		06/14/2024	8.930	463,320		760,000
3340076981	LEHIGH ACRES	FL		06/14/2024	9.350	74,537	112,097	300,000
3340076988	CAPE CORAL	FL		06/14/2024	9.623	44,360	232,848	468,000
3340077005	HUDSON	FL		06/14/2024	9.754	43,956	248,975	440,000
3340077016	SEBASTIAN	FL		05/23/2024	9.473	301,906	63,697	528,800
3340077026	BROOKLYN	NY		09/18/2024	9.125	933,768		1,800,000
3340077039	CLEVELAND	OH		06/14/2024	9.944	38,016	19,166	86,400
3340077063	HARTSVILLE	SC		06/14/2024	9.653	23,285	20,275	98,400
3340077092	LEHIGH ACRES	FL		07/29/2024	9.885	103,776	58,315	296,000
3340077110	BERKELEY	CA		06/14/2024	8.930	653,004	61,598	1,424,000
3340077146	ALVA	FL		07/29/2024	9.885	64,764	110,233	288,000
3340077149	SAINT JOSEPH	MO		09/18/2024	9.624	28,512	29,419	128,000
3340077156	TOLEDO	OH		07/29/2024	9.653	8,514	41,849	104,000
3340077157	LEHIGH ACRES	FL		07/29/2024	9.885	62,958	108,114	300,000
3340077164	WEST BEND	WI		05/23/2024	9.651	148,896	23,871	280,000
3340077165	MEMPHIS	TN		07/29/2024	9.623	23,538	21,138	188,000
3340077170	AUBURN	PA		07/29/2024	9.303	5,783	36,749	336,000
3340077171	KELSO	WA		08/19/2024	9.176	382,140	93,535	1,848,000
3340077196	ORLAND PARK	IL		06/04/2024	9.350	213,840	33,698	360,000
3340077203	CLEVELAND	OH		06/14/2024	9.445	20,731		132,000
3340077220	MIAMI	FL		07/29/2024	10.099	35,640	342,626	672,000
3340077248	DETROIT	MI		06/14/2024	9.350	21,812	26,294	92,000
3340077297	CHICAGO	IL		07/29/2024	9.208	38,016	38,992	248,000
3340077308	BROOKLYN	NY		06/04/2024	9.208	748,440		1,420,000
3340077317	LABELLE	FL		07/29/2024	9.885	123,718	94,375	376,000
3340077336	ROCK HILL	SC		06/14/2024	9.445	212,058	69,926	436,000
3340077358	PHILADELPHIA	PA		06/14/2024	8.930	60,984	42,134	232,000
3340077359	CLEVELAND	OH		06/14/2024	10.698	24,156	22,018	91,200
3340077363	PHILADELPHIA	PA		09/10/2024	9.125	63,954	19,735	232,000
3340077408	RALEIGH	NC		08/19/2024	9.711	102,366	147,312	760,000
3340077428	MOUNT PLEASANT	SC		07/19/2024	9.855	564,606		2,960,000
3340077523	YONKERS	NY		09/18/2024	9.125	286,545	75,636	544,000
3340077553	DETROIT	MI		06/14/2024	9.712	25,621	32,714	112,000
3340077579	ROCKY MOUNT	NC		06/14/2024	9.653	22,176	6,811	78,400
3340077669	DETROIT	MI		06/04/2024	9.623	92,664	45,144	200,000
3340077677	WILKES-BARRE	PA		08/26/2024	9.532	6,336	47,045	95,200
3340077692	ATHENS	TX		08/26/2024	9.473	14,407		228,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340077698	LAFAYETTE HILL	PA		08/19/2024	9.170	367,488	43,481	624,000
3340077718	LAWRENCE	NY		07/19/2024	9.908	792,000		3,600,000
3340077724	DINGMANS FERRY	PA		06/04/2024	9.445	56,430	26,413	204,000
3340077726	BELLAIRE	TX		07/19/2024	9.469	262,180	213,763	1,200,000
3340077728	KNOXVILLE	TN		08/19/2024	9.574	11,880	126,988	340,000
3340077730	CAPE CORAL	FL		07/19/2024	9.314	81,526	88,839	318,400
3340077732	KNOXVILLE	TN		07/19/2024	9.718	164,762	61,750	340,000
3340077760	ENCINO	CA		06/14/2024	9.148	688,604	146,045	1,320,000
3340077862	SAG HARBOR	NY		08/26/2024	9.403	270,864	156,537	727,900
3340077904	CORAL SPRINGS	FL		06/04/2024	9.445	272,646		422,400
3340077937	WILLIS	TX		08/26/2024	9.170	14,256	128,303	308,000
3340077938	WILLIS	TX		08/26/2024	9.170	14,256	153,597	308,000
3340077939	WILLIS	TX		08/26/2024	9.170	14,256	132,204	308,000
3340077972	ST. PETERSBURG	FL		07/19/2024	10.033	666,131	47,056	2,880,000
3340078008	NORTH LITTLE ROCK	AR		07/19/2024	9.272	95,040	27,720	180,800
3340078067	DETROIT	MI		06/14/2024	9.653	47,520	7,920	100,000
3340078081	LOS ANGELES	CA		07/29/2024	9.190	1,089,000		3,992,000
3340078098	LAKEWOOD	NJ		08/19/2024	9.325	344,502	51,385	2,160,000
3340078141	CONWAY	SC		07/29/2024	9.885	89,813	102,500	608,000
3340078142	GULFPORT	MS		07/29/2024	9.653	17,234	34,437	116,000
3340078161	SNELLVILLE	GA		08/19/2024	9.562	32,276	288,307	532,000
3340078208	CHICAGO	IL		07/29/2024	9.445	70,710	40,395	232,000
3340078218	MINERAL	VA		08/19/2024	9.705	38,609	194,197	404,000
3340078230	MINERAL	VA		08/19/2024	9.705	40,169	189,856	392,000
3340078232	MINERAL	VA		08/19/2024	9.705	29,240	204,527	384,000
3340078273	PHILADELPHIA	PA		07/29/2024	9.059	44,785	94,159	256,000
3340078293	CHICAGO	IL		07/19/2024	9.314	76,982		200,000
3340078296	MEMPHIS	TN		08/26/2024	9.764	7,920	55,860	106,400
3340078317	FRAMINGHAM	MA		07/29/2024	8.930	207,900		460,000
3340078366	PALM COAST	FL		07/29/2024	9.208	46,441	186,982	380,000
3340078367	NORTH PORT	FL		08/19/2024	9.028	40,679	137,340	312,000
3340078368	PALM COAST	FL		07/29/2024	9.208	88,176	137,459	350,400
3340078369	OCALA	FL		08/19/2024	9.028	17,813	148,811	264,000
3340078370	OCALA	FL		07/29/2024	9.208	73,317	95,861	264,000
3340078372	NORTH PORT	FL		07/29/2024	9.208	131,840	67,754	309,600
3340078373	NORTH PORT	FL		07/29/2024	9.208	86,871	84,765	288,000
3340078375	NORTH PORT	FL		07/29/2024	9.208	103,557	93,549	288,000
3340078376	OCALA	FL		07/29/2024	9.208	82,674	79,249	264,000
3340078378	OCALA	FL		08/19/2024	9.028	13,611	139,615	264,000
3340078379	CAPE CORAL	FL		07/29/2024	9.208	163,609	79,761	360,000
3340078380	CAPE CORAL	FL		08/19/2024	9.028	111,208	58,381	287,200
3340078384	CAPE CORAL	FL		08/19/2024	9.028	125,060	77,296	78,000
3340078385	NORTH PORT	FL		07/29/2024	9.208	121,562	85,220	312,000
3340078386	PALM BAY	FL		07/29/2024	9.208	1	194,054	295,200
3340078389	PALM BAY	FL		07/29/2024	9.208	171,347	21,030	277,600
3340078390	NORTH PORT	FL		07/29/2024	9.208	1	213,371	319,200
3340078404	CAPE CORAL	FL		07/29/2024	9.356	20,434	256,023	492,000
3340078405	CAPE CORAL	FL		07/29/2024	9.356	19,958	106,573	492,000
3340078406	CAPE CORAL	FL		07/29/2024	9.356	19,958	89,388	423,200
3340078421	BROKEN ARROW	OK		08/26/2024	9.265	103,950	30,593	208,000
3340078435	CALABASH	NC		07/29/2024	9.891	16,632	82,709	243,200
3340078440	SHALLOTTE	NC		07/29/2024	9.891	14,256	120,654	221,600
3340078474	PARADISE	CA		10/03/2024	8.870	74,679	90,055	289,600
3340078480	CLOVER	SC		07/29/2024	9.505	38,871	100,145	255,200
3340078497	LINCOLN	CA		07/29/2024	9.053	275,616	578,200	1,680,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
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3340078518	FLINT	MI		08/19/2024	9.265	26,215	29,106	88,000
3340078578	HOUSTON	TX		08/19/2024	9.414	15,840	118,520	388,000
3340078586	ENGLEWOOD	FL		08/26/2024	9.705	7,920		296,000
3340078595	ENGLEWOOD	FL		08/26/2024	9.705	7,920	6,890	294,400
3340078612	PORT CHARLOTTE	FL		08/26/2024	9.705	7,920	19,404	75,600
3340078628	GREENWOOD LAKE	NY		08/26/2024	8.725	213,840	59,400	520,000
3340078641	FERNDALE	MI		07/19/2024	9.718	95,275	162,742	428,800
3340078658	KINGS PARK	NY		11/14/2024	9.443	279,378		548,000
3340078668	ATLANTA	GA		07/19/2024	9.718	237,600	312,023	960,000
3340078669	TEXAS CITY	TX		08/19/2024	9.170	19,008		336,000
3340078716	SOUTH RIVER	NJ		08/26/2024	9.265	152,064	28,809	369,600
3340078739	WARNER ROBINS	GA		07/19/2024	9.314	232,848		336,000
3340078878	FAIRVIEW	NC		07/29/2024	9.754	224,083	113,463	673,600
3340078913	BROOKLYN	NY		07/29/2024	9.445	364,874		740,000
3340078938	AMITYVILLE	NY		07/19/2024	9.261	374,220	19,404	568,000
3340078944	LEHIGH ACRES	FL		08/19/2024	9.443	31,680	113,541	298,400
3340078977	HOUSTON	TX		08/26/2024	9.705	613,008	98,964	2,745,600
3340079005	BELLWOOD	IL		07/19/2024	9.409	84,679		216,000
3340079024	LEXINGTON	NC		08/19/2024	9.705	59,294	66,751	190,400
3340079026	EDEN	NY		07/19/2024	9.267	88,704	3,980	144,000
3340079027	KINGSPORT	TN		07/19/2024	9.617	63,360	19,404	164,000
3340079045	MONROE	NY		08/19/2024	9.170	2,414,630	309,164	10,660,000
3340079078	MCHENRY	IL		07/29/2024	9.445	71,280	31,110	232,000
3340079093	DETROIT	MI		07/29/2024	9.350	31,680	24,311	120,800
3340079102	PHILADELPHIA	PA		08/19/2024	9.170	38,610	218,947	616,000
3340079103	SEDONA	AZ		08/19/2024	9.265	1,306,800	114,444	620,000
3340079120	SPRINGFIELD GARDENS	NY		07/29/2024	9.445	463,320	101,020	900,000
3340079131	PALM COAST	FL		07/29/2024	9.208	131,376	102,027	336,800
3340079136	NORTH PORT	FL		07/29/2024	9.208	117,286	87,564	312,000
3340079174	CHICAGO	IL		07/29/2024	9.576	18,473	14,711	212,000
3340079191	PITTSBURGH	PA		07/29/2024	9.350	43,374	24,422	252,800
3340079199	MEMPHIS	TN		07/29/2024	9.653	36,036	13,464	97,600
3340079266	DETROIT	MI		07/29/2024	9.576	23,760	28,310	108,000
3340079272	COMMACK	NY		08/26/2024	8.725	478,368	158,400	948,800
3340079293	DALLAS	TX		07/29/2024	9.885	88,690	203,964	497,600
3340079375	NAMPA	ID		08/26/2024	9.711	72,526	117,523	320,000
3340079394	ATLANTA	GA		07/29/2024	8.930	104,407	9,371	252,000
3340079401	LIVINGSTON	NJ		08/19/2024	9.170	492,624	330,818	1,408,000
3340079444	CORPUS CHRISTI	TX		08/26/2024	8.731	339,023	1,860	682,400
3340079450	ROCKY MOUNT	NC		07/29/2024	9.445	29,700		74,400
3340079486	JEFFERSON	GA		07/19/2024	10.092	226,812	132,407	625,600
3340079513	PENSACOLA	FL		09/26/2024	8.888	74,844		156,000
3340079548	ST. LOUIS	MO		10/31/2024	9.215	105,294	15,754	184,800
3340079571	EAST ISLIP	NY		07/19/2024	9.118	331,987		640,000
3340079576	BIG BEAR LAKE	CA		08/19/2024	9.414	34,332		584,000
3340079589	TAMPA	FL		07/19/2024	9.415	160,380	26,136	308,000
3340079595	VALLEY STREAM	NY		07/19/2024	9.261	369,669	8,431	545,600
3340079618	SCRANTON	PA		08/26/2024	8.731	77,418	20,627	264,800
3340079625	LORIS	SC		08/19/2024	9.705	21,384	53,631	216,800
3340079651	MARLBOROUGH	CT		08/19/2024	9.711	42,293		557,600
3340079681	CHICAGO	IL		07/29/2024	9.208	60,885	93,614	296,000
3340079705	ROCHESTER	NY		08/26/2024	9.473	33,264		126,400
3340079723	GARY	IN		07/29/2024	9.712	30,310	62,977	240,000
3340079839	NEWTON	NC		07/29/2024	9.653	47,520	11,092	222,400
3340079850	HAMPTON BAYS	NY		07/19/2024	9.421	341,788		720,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340079873	BALTIMORE	MD		08/26/2024	9.473	7,920	18,923	164,800
3340079892	CAIRO	NY		08/26/2024	9.265	94,090		224,000
3340079944	CALUMET CITY	IL		07/19/2024	9.308	49,104	25,582	128,000
3340079954	CAPE CORAL	FL		08/19/2024	9.170	17,820	81,720	492,000
3340079986	BELLEVUE	WA		09/03/2024	10.210	158,400	163,080	2,960,000
3340080027	ST. LOUIS	MO		08/26/2024	9.485	41,580	1,446	23,000
3340080036	FRESNO	CA		07/29/2024	9.208	150,480		248,800
3340080052	TRENTON	NJ		09/03/2024	9.532	2,376		181,600
3340080064	CHICAGO	IL		09/18/2024	9.256	49,896	10,296	188,000
3340080104	CHICAGO HEIGHTS	IL		09/03/2024	9.330	80,776	39,600	203,200
3340080125	LIVINGSTON	NJ		08/26/2024	9.170	588,060	53,658	1,584,000
3340080147	PHILO	OH		07/29/2024	9.576	48,114	36,036	148,000
3340080181	CENTER MORICHES	NY		07/29/2024	9.445	377,784	51,480	592,000
3340080294	FLORHAM PARK	NJ		08/19/2024	9.170	605,880		1,816,000
3340080312	ALLENTOWN	PA		08/19/2024	9.473	110,880		204,000
3340080328	MESQUITE	TX		08/26/2024	9.028	216,335		367,200
3340080345	MAPLE HEIGHTS	OH		08/19/2024	9.265	87,516		140,800
3340080350	CLEVELAND	OH		07/29/2024	9.445	32,694	12,529	99,200
3340080354	LIVINGSTON	NJ		08/19/2024	9.170	460,350	218,988	1,388,000
3340080427	MAYWOOD	NJ		08/26/2024	9.170	306,504	22,810	473,600
3340080459	EAST ORANGE	NJ		08/26/2024	9.265	306,504		526,400
3340080483	LYMAN	SC		09/03/2024	9.176	37,026	13,293	373,600
3340080488	SAVANNAH	GA		08/19/2024	10.358	27,324	43,816	215,200
3340080626	HUMBOLDT	TN		10/10/2024	9.143	5,940		108,000
3340080716	NEW KENSINGTON	PA		07/29/2024	9.653	1	63,201	91,200
3340080732	HIGH POINT	NC		08/19/2024	9.473	171,072	42,071	324,800
3340080733	MARKHAM	IL		08/26/2024	9.622	53,460	67,221	188,800
3340080740	CAPE CORAL	FL		08/19/2024	9.176	32,996	88,110	492,000
3340080846	NASHVILLE	TN		10/31/2024	8.823	247,115		151,000
3340080907	CHARLESTON	WV		08/26/2024	9.473	47,393	7,120	109,600
3340080919	ALBANY	GA		08/19/2024	9.764	79,834		148,000
3340080922	THE BRONX	NY		12/19/2024	8.796	464,310		692,000
3340080923	LAKEWOOD	NJ		08/19/2024	9.307	605,880	528,652	2,064,000
3340080924	PITTSBURGH	PA		08/26/2024	9.396	71,280		240,000
3340080945	WAXHAW	NC		08/19/2024	9.325	73,894	295,148	680,000
3340080946	WAXHAW	NC		08/19/2024	9.325	73,894	225,090	660,000
3340080948	JERSEY CITY	NJ		08/26/2024	8.879	338,976	74,646	856,000
3340081018	HAMPTON BAYS	NY		10/10/2024	8.425	484,704	17,028	920,000
3340081023	MARKHAM	IL		08/19/2024	9.164	60,192		112,000
3340081070	PHILADELPHIA	PA		09/03/2024	9.265	28,037	55,440	139,200
3340081072	MARBLE FALLS	TX		08/26/2024	9.325	38,682	238,506	421,600
3340081073	BELLEROSE	NY		08/26/2024	9.265	431,244		670,400
3340081111	WEST GROVE	PA		10/03/2024	8.798	201,960	93,825	520,000
3340081114	DECATUR	GA		08/26/2024	9.170	154,651		760,000
3340081128	GAINESVILLE	GA		08/19/2024	9.176	29,510	310,781	612,000
3340081135	CLEVELAND	OH		08/26/2024	9.473	7,920	13,782	120,000
3340081186	BIRMINGHAM	AL		10/31/2024	9.173	128,700		200,000
3340081219	BALTIMORE	MD		09/18/2024	8.858	71,280	9,272	188,000
3340081236	GARY	IN		10/03/2024	9.230	11,880		156,000
3340081250	LAGO VISTA	TX		08/26/2024	9.325	31,073	195,984	336,000
3340081263	JERSEY CITY	NJ		10/31/2024	8.431	216,097		608,000
3340081303	TRENTON	NJ		08/19/2024	9.532	106,920	8,989	200,000
3340081332	FRANKLIN PARK	IL		09/18/2024	9.006	124,740	25,780	296,000
3340081373	MEMPHIS	TN		10/10/2024	9.025	27,720		85,600
3340081375	SELDEN	NY		08/26/2024	9.117	241,402		470,400

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340081396	ATMORE	AL		08/19/2024	8.879	92,693	15,840	208,000
3340081399	HAZEL CREST	IL		09/10/2024	9.285	80,388	37,580	200,800
3340081413	JERSEY CITY	NJ		08/26/2024	9.170	349,272		560,000
3340081425	CHARLOTTE	NC		09/10/2024	8.888	336,600	344,570	2,495,808
3340081428	PHILADELPHIA	PA		08/26/2024	9.170	43,362	93,302	217,600
3340081437	LAGO VISTA	TX		08/26/2024	9.325	34,008	186,983	340,000
3340081444	NEWTOWN	CT		08/26/2024	9.128	332,442	8,319	664,000
3340081451	TALLAHASSEE	FL		09/18/2024	9.030	95,040	24,333	176,000
3340081457	SOUTHAMPTON TOWNSHIP	NJ		09/10/2024	9.125	121,176	8,316	360,800
3340081477	MONROE	NY		08/26/2024	9.170	379,305	167,646	2,976,000
3340081480	CAPE CORAL	FL		08/26/2024	9.170	21,384	109,476	492,000
3340081486	AMITYVILLE	NY		08/26/2024	9.265	292,248		480,000
3340081520	PHILADELPHIA	PA		10/31/2024	8.425	31,878		368,000
3340081535	ELGIN	IL		10/10/2024	8.728	403,128		584,000
3340081542	CHICAGO	IL		08/19/2024	9.028	174,359	51,937	400,000
3340081546	HUNTINGTON STATION	NY		08/19/2024	8.968	225,958		556,800
3340081548	OAK LAWN	IL		08/19/2024	9.146	167,963		288,000
3340081562	WALLINGFORD	CT		08/19/2024	9.265	175,032	46,530	320,000
3340081570	LOS ANGELES	CA		10/31/2024	8.431	919,512		1,840,000
3340081613	LONG BEACH	CA		08/26/2024	8.962	376,992	59,875	700,000
3340081635	INDIANAPOLIS	IN		09/03/2024	9.170	50,490	15,864	25,000
3340081649	DETROIT	MI		08/26/2024	9.272	47,931	16,387	172,000
3340081657	LYNBROOK	NY		08/26/2024	9.028	396,000		600,000
3340081679	VINELAND	NJ		09/03/2024	8.879	128,304		268,000
3340081744	CAPE CORAL	FL		08/26/2024	9.170	21,384	59,565	500,000
3340081760	CHESTER	NY		09/03/2024	8.725	128,304		416,000
3340081761	BERLIN	CT		09/18/2024	9.030	199,584	76,824	512,801
3340081786	COUNTRY CLUB HILLS	IL		09/03/2024	9.176	86,843		188,000
3340081787	CANONSBURG	PA		08/26/2024	9.265	47,124	43,560	140,000
3340081792	LEHIGH ACRES	FL		08/26/2024	9.265	106,904	38,967	249,600
3340081795	STATEN ISLAND	NY		09/18/2024	9.333	452,806		880,000
3340081895	BURBANK	CA		08/19/2024	8.968	875,160	25,819	1,332,000
3340081902	CHICAGO	IL		09/03/2024	8.879	683,296	23,364	1,096,000
3340081903	CHICAGO	IL		08/26/2024	9.443	66,528	34,634	224,000
3340081909	SHALLOTTE	NC		08/26/2024	9.711	18,058	192,973	320,000
3340081910	CHICAGO	IL		09/03/2024	8.879	228,690	103,326	956,000
3340081954	CENTRAL ISLIP	NY		09/18/2024	9.125	210,038	27,047	376,800
3340081973	WILKES-BARRE	PA		12/19/2024	8.927	77,616		156,800
3340081974	HILLSIDE	NJ		10/31/2024	8.425	277,200	29,716	512,000
3340081999	MONROE	NY		09/03/2024	9.170	574,200	636,847	1,280,000
3340082046	SAN ANTONIO	TX		09/10/2024	9.125	106,888	30,888	204,000
3340082063	CLEVELAND HEIGHTS	OH		10/23/2024	8.870	19,800	16,647	102,400
3340082064	COPIAGUE	NY		08/26/2024	9.117	297,792		520,000
3340082065	NEWARK	NJ		08/26/2024	9.128	354,816	54,490	680,000
3340082076	CADILLAC	MI		10/23/2024	9.470	43,836		220,000
3340082110	DETROIT	MI		10/23/2024	8.959	43,560		208,000
3340082118	D'IBERVILLE	MS		10/10/2024	9.173	80,467	3,010	141,600
3340082140	ABINGTON	MA		08/26/2024	8.879	438,966		591,200
3340082179	LIGHTHOUSE POINT	FL		08/26/2024	9.265	609,444	71,122	1,500,000
3340082184	LEHIGH ACRES	FL		08/26/2024	9.711	12,672		332,000
3340082185	LEHIGH ACRES	FL		08/26/2024	9.711	12,672		332,000
3340082189	SALEM	NJ		08/26/2024	9.265	64,152	26,591	140,000
3340082197	BALTIMORE	MD		08/26/2024	9.265	20,604	73,577	176,000
3340082211	LIVINGSTON	NJ		08/26/2024	9.170	490,050	108,963	1,320,000
3340082219	FAIRFIELD	CT		09/03/2024	9.123	267,260	11,088	660,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340082221	SHORT HILLS	NJ		09/03/2024	9.170	867,240		2,520,000
3340082226	LIVINGSTON	NJ		08/26/2024	9.170	436,590		1,408,000
3340082261	WESTHAMPTON BEACH	NY		09/26/2024	9.125	792,007		5,800,000
3340082266	PHILADELPHIA	PA		09/10/2024	9.131	54,331	67,856	236,000
3340082275	HAMMOND	IN		09/10/2024	9.030	79,776	7,265	125,600
3340082280	POUGHKEEPSIE	NY		10/03/2024	8.822	78,408	21,701	72,000
3340082296	LINDENHURST	NY		09/18/2024	9.333	297,000		556,800
3340082307	NEPTUNE	NJ		09/18/2024	8.585	228,096	18,164	396,000
3340082315	HUMBOLDT	TN		10/10/2024	8.965	15,412		109,600
3340082336	LARKSVILLE	PA		09/10/2024	9.125	76,032	32,567	276,800
3340082341	TEANECK	NJ		09/10/2024	9.125	285,120	36,590	932,000
3340082351	SPRINGFIELD	MA		08/26/2024	9.473	114,207		228,000
3340082360	MILWAUKEE	WI		10/31/2024	8.425	55,440		92,000
3340082362	CROWN POINT	IN		10/10/2024	8.472	89,100		192,000
3340082370	LAGUNA BEACH	CA		09/03/2024	9.022	1,413,720		3,040,000
3340082412	LOS ANGELES	CA		08/26/2024	8.962	748,440		1,080,000
3340082421	CALABASH	NC		08/26/2024	9.711	8,712	14,049	260,000
3340082422	CALABASH	NC		08/26/2024	9.711	8,712	14,049	300,000
3340082446	SANFORD	FL		11/14/2024	9.289	86,170		290,400
3340082468	MILLVILLE	NJ		09/03/2024	8.879	78,408	31,098	176,000
3340082473	MARTINSVILLE	IN		09/10/2024	8.882	45,144	15,161	228,000
3340082484	PHILADELPHIA	PA		09/03/2024	9.176	67,584	226,632	544,000
3340082496	PHILADELPHIA	PA		09/03/2024	9.265	25,839		180,000
3340082508	BELLMORE	NY		08/26/2024	8.731	329,868	63,360	588,800
3340082518	HOFFMAN ESTATES	IL		08/26/2024	9.265	182,160		272,000
3340082525	TURTLE CREEK	PA		09/03/2024	9.265	10,692	63,360	124,000
3340082541	MANVILLE	NJ		08/26/2024	8.861	166,003		396,000
3340082544	PHILADELPHIA	PA		09/03/2024	9.473	68,429	1,584	184,000
3340082547	PHILADELPHIA	PA		09/18/2024	9.333	19,612		184,000
3340082580	HAVERSTRAW	NY		09/03/2024	8.725	258,179	7,920	404,000
3340082592	HOUSTON	TX		08/26/2024	9.711	20,889	77,576	214,000
3340082617	BALTIMORE	MD		09/03/2024	8.725	29,106	31,680	103,200
3340082658	PHILADELPHIA	PA		09/03/2024	8.731	108,108		156,000
3340082668	SOUTH AMBOY	NJ		08/26/2024	9.123	185,328	27,797	97,000
3340082683	EWING	NJ		09/18/2024	8.983	53,460	49,044	332,000
3340082713	AUBURN	CA		10/03/2024	9.002	91,476	93,081	660,000
3340082725	NEW CASTLE	PA		10/03/2024	8.864	80,784	23,364	188,000
3340082726	WALDEN	NY		10/03/2024	8.132	228,096	11,722	400,000
3340082730	CHICAGO	IL		10/10/2024	8.728	182,952		264,000
3340082826	PARK FOREST	IL		10/03/2024	8.726	54,034	23,503	152,000
3340082831	PALM SPRINGS	CA		09/18/2024	8.828	622,710	74,753	1,320,000
3340082856	WILLOWS	CA		09/10/2024	9.190	88,102	1,109	296,800
3340082875	SAINT ALBANS	NY		09/03/2024	9.265	228,096	35,125	692,000
3340082878	PHILADELPHIA	PA		09/18/2024	8.888	41,798	86,704	260,000
3340082897	GREENSBORO	NC		09/03/2024	9.265	161,568	71,280	331,200
3340082932	PATCHOGUE	NY		10/10/2024	8.668	345,708		574,800
3340082947	MACON	GA		10/03/2024	8.960	13,214	2,801	168,000
3340082961	HARAHAN	LA		10/03/2024	8.870	118,334	125,084	563,200
3340082980	DETROIT	MI		09/03/2024	9.265	35,355	38,404	156,000
3340083010	FLINT	MI		10/03/2024	8.960	22,968		126,400
3340083029	MILLTOWN	NJ		10/03/2024	8.456	234,194	31,918	384,000
3340083033	NORTH ADAMS	MA		10/31/2024	8.965	55,440		187,200
3340083048	WILSON	NC		09/03/2024	9.473	98,010	36,464	312,800
3340083049	WOODBOURNE	NY		09/26/2024	9.036	151,114		339,200
3340083071	HAMILTON	OH		09/03/2024	9.170	85,536	8,538	164,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340083074	CALUMET PARK	IL		10/03/2024	9.464	16,632	5,227	108,000
3340083087	SUFFERN	NY		09/26/2024	9.125	192,456	19,998	322,400
3340083102	TRENTON	NJ		09/18/2024	9.392	51,480	51,084	204,000
3340083111	TRENTON	NJ		09/18/2024	9.392	60,984	55,044	275,200
3340083112	PARK FOREST	IL		09/10/2024	9.024	57,024	8,237	112,000
3340083115	JOHNSTOWN	NY		12/12/2024	9.301	29,284		131,200
3340083119	POUGHKEEPSIE	NY		09/18/2024	8.591	302,148		440,000
3340083121	TRENTON	NJ		09/18/2024	9.392	68,904	51,084	50,000
3340083129	HERKIMER	NY		10/10/2024	9.173	87,516		212,000
3340083133	HUNTINGTON STATION	NY		09/03/2024	9.443	317,948		560,000
3340083144	ALBUQUERQUE	NM		09/10/2024	9.030	156,816		270,400
3340083149	IRVINGTON	NJ		09/26/2024	8.585	197,208	35,640	336,000
3340083160	HARRISBURG	PA		09/18/2024	9.333	49,365		109,600
3340083175	LOS ANGELES	CA		09/03/2024	8.968	855,360		1,280,000
3340083184	WHITWELL	TN		08/26/2024	9.396	50,490	55,480	160,000
3340083207	LIVINGSTON	NJ		09/03/2024	9.170	371,250		1,352,000
3340083229	GRAND RAPIDS	MI		10/03/2024	9.170	110,880		232,000
3340083232	PATERSON	NJ		09/26/2024	9.125	249,480	56,707	476,800
3340083240	HAYWARD	CA		10/03/2024	8.870	470,448	58,370	960,000
3340083242	WEST ORANGE	NJ		09/26/2024	8.591	623,700		856,000
3340083243	BERLIN	CT		09/26/2024	8.739	102,643		262,400
3340083245	WILLINGBORO	NJ		09/18/2024	9.125	158,202		322,400
3340083258	MIAMI	FL		09/10/2024	8.739	445,500		880,000
3340083261	KOKOMO	IN		10/23/2024	8.425	81,774	7,956	238,400
3340083262	AUBURN	CA		09/10/2024	9.006	163,349	49,025	416,000
3340083297	WINTER HAVEN	FL		09/26/2024	8.888	113,098		163,200
3340083304	GREENVILLE	NC		09/18/2024	9.125	83,836		224,000
3340083305	OGDENSBURG	NJ		09/26/2024	9.333	174,359	8,633	368,000
3340083310	KILLINGLY	CT		09/03/2024	9.265	178,200		280,000
3340083311	YONKERS	NY		10/10/2024	8.425	284,011	145,332	638,400
3340083316	BELLAIRE	OH		12/05/2024	8.701	8,712		111,200
3340083324	MACON	GA		10/03/2024	8.960	9,409	45,334	136,000
3340083333	BROOKLYN	NY		10/31/2024	8.425	384,912	35,640	924,000
3340083337	SHOREHAM	NY		10/03/2024	8.960	528,731	40,392	828,000
3340083338	CHERRYVILLE	NC		09/03/2024	9.265	69,973	50,134	204,000
3340083345	PHILADELPHIA	PA		09/18/2024	9.131	39,679	60,093	240,000
3340083352	WALLINGTON	NJ		10/10/2024	9.173	190,080		403,200
3340083357	WATERBURY	CT		12/19/2024	9.093	124,740		236,000
3340083366	NEW YORK	NY		09/26/2024	8.591	792,000		2,480,000
3340083369	QUEENS	NY		09/26/2024	9.125	360,360		560,000
3340083405	MACON	GA		08/26/2024	9.265	39,600	18,612	104,000
3340083418	KINSTON	NC		09/26/2024	8.983	42,134	1,336	65,600
3340083422	ROOSEVELT	NY		09/03/2024	9.265	296,208		528,000
3340083426	HICKSVILLE	NY		09/10/2024	9.125	439,560		680,000
3340083430	YOUNGSTOWN	OH		09/26/2024	9.333	235,897		340,400
3340083433	RONKONKOMA	NY		10/10/2024	8.668	381,348		616,000
3340083438	JONESBORO	GA		09/03/2024	9.117	121,176	39,600	236,000
3340083458	PHILADELPHIA	PA		09/18/2024	9.125	40,554	62,053	260,000
3340083496	PORT CHARLOTTE	FL		09/10/2024	9.125	100,980		184,000
3340083534	LOS ANGELES	CA		09/18/2024	8.591	1,683,396	38,768	3,040,000
3340083543	DAYTON	OH		09/18/2024	9.333	31,680	11,943	172,000
3340083552	OLD BRIDGE	NJ		10/03/2024	8.420	249,480	11,880	384,000
3340083570	MONTICELLO	NY		10/10/2024	8.941	114,048		200,000
3340083619	GARWOOD	NJ		09/18/2024	9.333	303,811	31,878	141,200
3340083657	JACKSONVILLE	FL		10/10/2024	9.173	44,431		192,800

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340083693	OAKLAND	CA		09/10/2024	8.739	444,312	53,650	960,000
3340083712	HONOLULU	HI		10/10/2024	8.425	235,620		340,000
3340083719	CAIRO	NY		10/10/2024	8.425	63,360		320,000
3340083725	FLORISSANT	MO		09/10/2024	9.125	78,408		152,000
3340083745	PARK FOREST	IL		09/26/2024	9.333	73,379	33,363	184,000
3340083754	BETHEL	NY		10/10/2024	8.965	107,811		200,000
3340083769	PHILADELPHIA	PA		09/18/2024	9.125	53,856	3,013	116,000
3340083777	ATLANTIC CITY	NJ		10/31/2024	9.173	130,878		204,000
3340083799	OCEAN GATE	NJ		10/10/2024	8.425	196,376		428,000
3340083801	NEW ORLEANS	LA		10/10/2024	9.173	79,200	73,379	428,000
3340083806	NORTH CHARLESTON	SC		09/18/2024	8.888	175,824	27,878	348,000
3340083814	MORTON GROVE	IL		09/18/2024	9.125	213,840	16,264	352,000
3340083836	PHILADELPHIA	PA		10/03/2024	8.426	133,294	88,981	400,000
3340083882	LINDEN	NJ		09/26/2024	8.585	286,110		436,000
3340083905	CHICAGO	IL		10/23/2024	8.965	47,520	6,704	160,000
3340083908	NEW PROVIDENCE	NJ		09/18/2024	9.125	522,403	33,074	1,020,000
3340083924	EAST GREENWICH	RI		10/03/2024	9.020	319,770	16,706	144,000
3340083929	SEAFORD	NY		09/03/2024	8.879	380,358		640,000
3340083952	PHILADELPHIA	PA		09/26/2024	9.333	80,158	20,552	152,000
3340083953	PHILADELPHIA	PA		10/31/2024	8.941	95,990		160,000
3340083958	EAST ORANGE	NJ		09/18/2024	9.125	223,344		352,000
3340083959	GAS CITY	IN		09/18/2024	9.333	38,610	11,965	140,000
3340083972	EAST CHICAGO	IN		09/18/2024	9.006	128,304		58,000
3340084004	PHILADELPHIA	PA		09/26/2024	9.487	42,689	22,001	197,600
3340084021	CEDARVILLE	NJ		09/18/2024	8.739	57,024	21,732	188,000
3340084037	PENNS GROVE	NJ		09/26/2024	9.119	99,792		176,000
3340084046	NORTH HALEDON	NJ		09/26/2024	9.303	302,940	60,588	620,000
3340084060	PORT SAINT LUCIE	FL		09/18/2024	9.125	183,744	20,750	342,400
3340084072	BRONX	NY		09/26/2024	9.333	431,640	12,554	720,000
3340084108	DETROIT	MI		09/26/2024	9.333	121,176	29,819	292,000
3340084112	DETROIT	MI		10/03/2024	9.170	110,484	29,066	256,000
3340084149	BRENTWOOD	NY		09/26/2024	8.828	310,068		476,800
3340084151	SEAFORD	NY		10/31/2024	8.965	443,450	47,520	728,000
3340084165	OCALA	FL		11/21/2024	8.784	66,647	56,090	180,800
3340084172	MIDLAND	NC		10/23/2024	9.025	183,427	29,700	552,000
3340084183	COLUMBIA	SC		10/31/2024	8.852	34,927	5,544	58,400
3340084233	FALL RIVER	MA		10/03/2024	8.876	175,032	4,933	320,000
3340084252	PROVIDENCE	RI		10/23/2024	8.561	171,072	44,782	440,000
3340084284	CONOVER	NC		09/18/2024	9.333	57,816	5,940	172,000
3340084286	LA GRANGE	IL		11/21/2024	8.392	131,105	17,672	588,000
3340084304	FLEMINGTON	NJ		09/10/2024	9.125	338,651		552,800
3340084324	HEMPSTEAD	NY		09/18/2024	9.125	320,760	78,804	580,000
3340084370	PARK FOREST	IL		09/26/2024	9.018	68,429	51,480	192,000
3340084388	VALLEY STREAM	NY		09/18/2024	9.125	508,464		776,000
3340084413	BROOKLYN	NY		09/26/2024	8.988	466,884		872,000
3340084431	COLFAX	CA		10/03/2024	8.726	177,606	9,296	364,000
3340084437	CHESTER	SC		10/23/2024	9.036	81,734	3,960	128,000
3340084442	LA PUENTE	CA		10/03/2024	8.666	359,885	16,164	568,000
3340084448	DELAND	FL		09/10/2024	9.256	81,972		170,400
3340084461	MIDLOTHIAN	VA		09/18/2024	9.125	177,408		256,000
3340084473	LYNN	MA		09/10/2024	9.125	253,440	36,582	488,000
3340084482	BRENTWOOD	NY		10/23/2024	8.870	224,532	51,480	464,800
3340084502	DETROIT	MI		09/18/2024	9.125	44,352	23,221	144,000
3340084512	ABILENE	TX		09/18/2024	9.125	30,888	24,631	160,000
3340084515	MIAMI	FL		09/18/2024	8.983	302,940		583,200

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340084539	BROOKLYN	NY		09/18/2024	9.125	712,729		1,769,600
3340084552	LOS ANGELES	CA		10/10/2024	8.134	1,211,760	24,588	2,120,000
3340084553	BROOKLYN	NY		12/19/2024	9.093	819,720	21,384	1,592,000
3340084554	CHICAGO	IL		10/03/2024	8.576	118,800		340,000
3340084608	BENSENVILLE	IL		09/26/2024	8.739	80,784	13,895	324,000
3340084612	MONTGOMERY	AL		10/23/2024	8.965	33,264	3,447	64,000
3340084615	MCKEESPORT	PA		10/31/2024	9.327	20,657	30,017	80,000
3340084620	SHIRLEY	NY		09/26/2024	8.828	242,352		443,200
3340084629	ROEBLING	NJ		09/26/2024	8.733	106,920	17,939	280,000
3340084648	COLUMBIA	SC		09/18/2024	9.303	50,688		122,400
3340084660	KAILUA-KONA	HI		10/03/2024	8.426	277,200		400,000
3340084664	BROOKLYN	NY		11/21/2024	8.944	712,800	13,464	1,520,000
3340084673	PIEDMONT	CA		09/26/2024	8.739	883,872	58,351	1,600,000
3340084690	APPLE VALLEY	CA		09/26/2024	8.828	215,424		356,000
3340084700	LONG BEACH	CA		10/31/2024	8.431	356,400	27,720	636,000
3340084712	HYDE PARK	MA		09/26/2024	9.131	356,400	72,990	1,120,000
3340084723	NEWARK	NJ		11/14/2024	8.944	274,428	59,519	504,000
3340084728	MILWAUKEE	WI		10/03/2024	8.960	61,796	9,880	129,600
3340084761	NEW ORLEANS	LA		10/31/2024	8.870	57,222	68,994	273,600
3340084773	FAIR HAVEN	NJ		09/26/2024	8.591	324,324		964,000
3340084783	JERSEY CITY	NJ		09/26/2024	9.256	415,800		600,000
3340084798	TINLEY PARK	IL		10/23/2024	8.864	108,346	6,976	168,000
3340084813	LANSING	IL		10/23/2024	8.965	66,528		160,000
3340084860	ATLANTA	GA		10/03/2024	9.170	133,056	17,209	332,800
3340084876	ANDERSON	IN		09/18/2024	9.363	35,244		108,000
3340084918	HOWARD BEACH	NY		10/03/2024	8.960	296,208		680,000
3340084946	DEERFIELD	IL		09/26/2024	8.888	148,221	27,284	260,000
3340084949	ST. LOUIS	MO		10/31/2024	8.425	26,928		92,000
3340084971	EWING TOWNSHIP	NJ		09/26/2024	8.988	136,145	22,671	80,000
3340084983	GULFPORT	FL		09/26/2024	9.125	238,788		394,400
3340084986	WOODSIDE	NY		12/19/2024	9.224	529,056		1,140,000
3340084990	ATLANTA	GA		10/03/2024	8.870	74,060	22,263	295,200
3340084991	LIVINGSTON	NJ		12/30/2024	8.927	702,504		1,920,000
3340085005	ST. LOUIS	MO		10/31/2024	8.425	20,790		86,400
3340085012	ATLANTA	GA		09/18/2024	8.977	156,816	47,203	294,400
3340085013	CHICAGO	IL		10/03/2024	9.170	50,490	22,750	180,800
3340085022	JACKSONVILLE	FL		09/26/2024	9.333	57,024	41,510	170,400
3340085038	GERMANTOWN	WI		10/03/2024	8.960	143,986		276,000
3340085052	BRONX	NY		10/03/2024	8.420	395,010	146,520	1,040,000
3340085053	CHICAGO	IL		10/31/2024	8.579	80,784	40,002	320,000
3340085060	FLUSHING	NY		11/21/2024	9.277	651,420		940,000
3340085062	FLUSHING	NY		11/21/2024	9.277	651,420		940,000
3340085063	NEPTUNE CITY	NJ		10/03/2024	8.726	183,546	37,992	332,000
3340085075	MARENGO	IL		10/03/2024	8.696	68,310		176,000
3340085076	KALAMAZOO	MI		10/03/2024	8.954	32,670		176,000
3340085087	WESTFIELD	NJ		10/03/2024	8.870	386,100		1,560,000
3340085089	CHICAGO	IL		10/10/2024	8.965	74,844		212,000
3340085096	HOLLYWOOD	FL		10/10/2024	9.096	421,978	96,980	784,000
3340085126	LOS ANGELES	CA		09/26/2024	8.442	899,197		1,560,000
3340085145	BALTIMORE	MD		10/10/2024	8.579	79,834	61,855	212,000
3340085146	SYOSSET	NY		12/19/2024	9.093	592,416		856,000
3340085162	BALTIMORE	MD		12/19/2024	9.301	10,092	7,209	42,000
3340085173	CICERO	IL		10/10/2024	8.668	118,741		256,000
3340085182	REX	GA		10/03/2024	8.420	111,751		220,000
3340085192	WHITEVILLE	NC		10/23/2024	9.025	166,320		240,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340085209	SHIRLEY	NY		10/03/2024	8.966	313,632	33,007	478,400
3340085226	COLUMBIA	SC		10/03/2024	9.140	21,384	59,796	146,400
3340085230	BOWIE	MD		10/03/2024	8.426	262,548	55,440	468,000
3340085240	INDIANAPOLIS	IN		10/10/2024	8.573	87,516		320,000
3340085258	CHESTER	SC		10/23/2024	8.935	38,412	10,098	136,000
3340085259	KEANSBURG	NJ		10/10/2024	8.965	224,532		344,000
3340085260	CHESTER	SC		10/23/2024	8.959	50,837	51,992	200,000
3340085282	HEMPSTEAD	NY		10/03/2024	8.576	274,428		520,000
3340085292	CRYSTAL LAKE	IL		12/05/2024	8.986	114,761	6,996	263,200
3340085302	LANSING	IL		10/10/2024	8.858	94,090		264,000
3340085336	MOSS POINT	MS		10/10/2024	9.173	51,322		93,600
3340085339	IRVINGTON	NJ		09/26/2024	8.591	249,480		482,400
3340085353	FRIDAY HARBOR	WA		10/31/2024	8.941	60,936	72,998	412,000
3340085355	SEMINOLE	FL		10/31/2024	8.728	183,546	14,533	194,750
3340085357	SAN FRANCISCO	CA		10/23/2024	8.579	1,201,662	79,200	3,200,000
3340085362	FORT LAUDERDALE	FL		10/03/2024	8.576	215,424	27,324	536,000
3340085365	ST. PETERSBURG	FL		10/23/2024	8.728	241,758		460,000
3340085383	LOMBARD	IL		10/03/2024	8.726	168,934	19,436	352,000
3340085397	ST. PETERSBURG	FL		09/26/2024	9.125	243,936	87,358	568,000
3340085451	SPARTA	NJ		10/31/2024	9.173	58,806		520,000
3340085454	BROOKLYN	NY		10/03/2024	8.960	437,580	85,932	880,000
3340085476	CHICAGO	IL		10/10/2024	8.858	230,789	16,315	432,000
3340085483	WILMINGTON	DE		10/03/2024	9.170	99,792	43,996	220,000
3340085502	EWA BEACH	HI		10/31/2024	8.431	292,248		480,000
3340085516	MARBLEHEAD	MA		12/30/2024	8.951	1,195,920		3,080,000
3340085538	BEVERLY HILLS	FL		10/23/2024	8.425	102,564		148,000
3340085633	CHICAGO	IL		10/03/2024	8.960	46,270	12,970	184,000
3340085664	MAMARONECK	NY		10/03/2024	8.960	260,885		520,000
3340085676	CHICAGO	IL		10/23/2024	9.173	113,721	56,034	246,100
3340085707	CLEVELAND	OH		10/31/2024	9.262	74,844		180,800
3340085715	HOPEWELL JUNCTION	NY		12/19/2024	8.951	270,864		520,000
3340085733	RAVENA	NY		10/03/2024	8.966	109,534	25,535	240,000
3340085757	COMMERCE	GA		10/31/2024	8.876	34,808	48,668	307,200
3340085760	WHEATON	IL		10/23/2024	8.425	281,556		567,200
3340085762	COLUMBIA	SC		10/31/2024	8.965	37,066		59,200
3340085774	HEMPSTEAD	NY		12/05/2024	8.707	280,368		512,000
3340085778	ROANOKE	VA		10/03/2024	9.170	55,440		172,000
3340085841	CLEVELAND	OH		10/31/2024	9.173	27,316		82,400
3340085846	DETROIT	MI		12/05/2024	8.998	40,392	13,388	148,000
3340085848	CLEVELAND	OH		10/31/2024	8.965	24,275	26,136	88,000
3340085856	ROSEDALE	NY		10/03/2024	8.816	689,040		1,031,200
3340085885	JACKSONVILLE	FL		10/31/2024	8.431	71,047	19,886	196,000
3340085967	OAKLAND	CA		10/23/2024	8.793	197,192	8,237	249,680
3340085995	MOUNT VERNON	NY		10/10/2024	9.203	420,552		704,000
3340086009	ANN ARBOR	MI		10/10/2024	9.179	247,104	23,760	120,000
3340086040	CORTLANDT MANOR	NY		10/23/2024	8.965	257,796	54,237	520,000
3340086042	CHICAGO	IL		10/10/2024	8.858	73,181	38,808	174,776
3340086047	GLOUCESTER TOWNSHIP	NJ		10/23/2024	8.823	160,380	18,897	300,000
3340086056	HILLSIDE	NJ		10/23/2024	8.965	146,124		296,000
3340086066	MEDFORD	NY		10/03/2024	8.960	293,832		540,000
3340086078	HAMMOND	IN		12/19/2024	8.974	31,680		208,000
3340086117	CARLISLE	OH		10/10/2024	9.096	39,362	17,464	189,600
3340086135	LAKELAND	FL		10/23/2024	8.870	67,795	11,821	165,600
3340086139	DOVER	DE		10/23/2024	8.965	106,445	61,245	244,000
3340086169	DAYTON	OH		10/10/2024	8.965	23,443	26,730	81,600

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340086172	INDIANAPOLIS	IN		10/23/2024	8.959	87,912		165,600
3340086203	TEXAS CITY	TX		10/10/2024	8.971	92,506		166,000
3340086287	WARRENSVILLE HEIGHTS	OH		10/23/2024	9.025	92,664	17,582	184,000
3340086340	WILKES-BARRE	PA		10/23/2024	8.870	118,800		198,400
3340086360	NORTH HALEDON	NJ		12/05/2024	8.707	299,376	17,159	542,400
3340086389	CHICAGO	IL		11/14/2024	8.695	85,536	41,580	236,000
3340086415	ALVIN	TX		10/23/2024	8.431	55,093	29,837	170,400
3340086418	PITTSTON	PA		11/21/2024	9.057	70,250		112,800
3340086438	MINE HILL TOWNSHIP	NJ		10/10/2024	8.852	331,452		496,000
3340086444	OAK RIDGE	NJ		10/10/2024	8.852	250,906		428,000
3340086454	VOORHEES TOWNSHIP	NJ		10/10/2024	8.134	188,179	55,440	380,000
3340086458	RUTHERFORD	NJ		10/23/2024	8.799	485,072	11,880	1,100,000
3340086461	READING	PA		10/23/2024	9.036	95,040	25,827	58,000
3340086464	PATERSON	NJ		10/23/2024	8.941	71,280	101,424	600,000
3340086473	GASTONIA	NC		10/23/2024	8.668	72,864	5,529	140,000
3340086518	BETHPAGE	NY		10/03/2024	8.798	356,400		728,000
3340086526	LOGANVILLE	GA		10/23/2024	8.852	113,652	4,891	300,000
3340086557	COALDALE	PA		11/21/2024	9.289	44,423		104,000
3340086562	PHILADELPHIA	PA		10/10/2024	8.896	53,064	64,691	252,000
3340086568	BROOKLYN	NY		11/14/2024	8.915	285,120		500,000
3340086582	KNOB NOSTER	MO		10/03/2024	8.936	47,520	25,157	157,600
3340086650	PHILADELPHIA	PA		10/23/2024	8.579	38,650	24,344	120,000
3340086695	BALTIMORE	MD		10/23/2024	8.561	31,205	22,968	95,877
3340086699	PITTSBURGH	PA		11/21/2024	8.784	34,452	11,201	46,000
3340086711	CHICAGO	IL		12/19/2024	8.404	286,363		780,000
3340086712	ELMSFORD	NY		12/19/2024	8.796	327,789		521,600
3340086726	HIGHLAND MILLS	NY		11/21/2024	8.250	306,504	12,937	480,000
3340086753	NEWARK	NJ		11/14/2024	8.250	172,498		328,000
3340086766	HOLLYWOOD	FL		10/23/2024	8.276	368,676		568,000
3340086795	BALTIMORE	MD		10/23/2024	8.276	142,560	13,757	240,000
3340086820	NEW HAVEN	CT		12/19/2024	9.069	186,476		352,000
3340086949	BERGENFIELD	NJ		11/14/2024	8.968	279,378		645,600
3340086980	STRATFORD	CT		12/19/2024	8.927	203,148	16,699	356,000
3340087044	STATEN ISLAND	NY		12/19/2024	9.010	404,870		1,200,000
3340087094	WALLINGFORD	CT		11/21/2024	8.968	185,130	3,960	324,000
3340087095	WESTERN SPRINGS	IL		11/14/2024	8.920	237,600	38,142	480,000
3340087164	WOODRUFF	SC		10/23/2024	8.852	87,516		124,000
3340087303	PETERSBURG	VA		10/23/2024	8.823	110,361	11,880	176,400
3340087325	TRENTON	NJ		10/23/2024	8.668	105,494		221,600
3340087359	NEPTUNE CITY	NJ		10/23/2024	8.941	222,552		432,000
3340087485	WINDSOR	VA		10/23/2024	8.882	84,110		352,000
3340087486	NEWARK	NJ		11/14/2024	8.250	363,528	24,101	620,000
3340087528	LAWTON	OK		11/21/2024	8.784	45,144		68,000
3340087529	CHATHAM TOWNSHIP	NJ		12/30/2024	8.850	686,189		3,069,600
3340087571	TROY	NY		11/14/2024	8.968	64,152		184,000
3340087641	DECATUR	GA		10/23/2024	8.264	182,310	38,555	342,400
3340087649	WALLINGFORD	CT		12/19/2024	8.998	205,326		360,000
3340087824	GREAT FALLS	SC		12/05/2024	9.010	2,206		141,600
3340087875	CLEVELAND HEIGHTS	OH		10/23/2024	8.674	63,360	16,315	196,800
3340087902	MORRISTOWN	NJ		10/23/2024	8.668	439,151		946,400
3340087928	OAKDALE	PA		11/14/2024	8.784	101,277		328,000
3340087937	SARASOTA	FL		11/14/2024	9.005	172,498		98,400
3340087973	MILWAUKEE	WI		11/14/2024	8.986	100,742	2,158	224,000
3340088029	BROOKLYN	NY		11/14/2024	8.915	748,440		1,080,000
3340088042	LITTLE FALLS	NJ		10/23/2024	8.134	271,260	32,591	460,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340088096	WOLFEBORO	NH		11/14/2024	8.844	225,720		496,000
3340088110	PHILADELPHIA	PA		10/31/2024	8.668	168,300	49,896	424,000
3340088128	SOMERVILLE	NJ		10/23/2024	8.882	237,600	29,344	524,000
3340088297	LIBERTY	NY		12/12/2024	8.945	83,160		184,000
3340088313	FORT LAUDERDALE	FL		11/14/2024	8.998	256,608	21,475	532,000
3340088449	NEWARK	NJ		11/21/2024	8.517	292,248	55,306	532,000
3340088550	MIAMI	FL		12/12/2024	8.927	228,096		412,000
3340088620	PHILADELPHIA	PA		12/05/2024	9.004	61,261		280,000
3340088626	LANCASTER	CA		12/19/2024	8.050	253,044		464,000
3340088653	MAPLE GLEN	PA		11/14/2024	8.784	252,450		608,000
3340088655	SOUTH AMBOY	NJ		11/14/2024	8.784	121,176	29,700	342,400
3340088828	MILLER PLACE	NY		12/19/2024	8.796	462,607		800,000
3340088833	SCARSDALE	NY		12/19/2024	8.648	1,110,780		3,120,000
3340088848	ANTIOCH	TN		11/14/2024	8.392	59,400		232,000
3340088901	CHICAGO	IL		12/19/2024	8.796	105,019		324,000
3340088970	HAMILTON TOWNSHIP	NJ		12/19/2024	9.164	167,508		284,000
3340089067	CHICAGO	IL		12/19/2024	8.707	292,973		440,000
3340089111	AKRON	OH		12/19/2024	9.075	67,320		120,000
3340089179	WEST PALM BEACH	FL		11/21/2024	8.844	210,276	4,840	368,000
3340089257	PHILADELPHIA	PA		11/14/2024	8.784	87,516		246,400
3340089296	INDIANAPOLIS	IN		12/19/2024	8.659	114,444		400,000
3340089380	CHICAGO	IL		12/19/2024	8.707	34,373	32,076	268,000
3340089420	PHILADELPHIA	PA		11/14/2024	8.844	64,089	84,545	256,000
3340089443	MOUNT VERNON	OH		12/12/2024	8.410	61,085		335,200
3340089605	BIRMINGHAM	AL		12/12/2024	8.951	114,048		228,000
3340089616	GRAFTON	MA		12/30/2024	9.444	308,880		3,619,200
3340089639	GREAT NECK	NY		11/14/2024	8.392	887,040		1,360,000
3340089684	BALTIMORE	MD		12/12/2024	9.069	47,834	38,741	228,000
3340089713	WEST ALLIS	WI		12/12/2024	8.927	108,702		241,600
3340089725	NEWBURGH	NY		12/30/2024	8.262	194,040		280,000
3340089734	TARRYTOWN	NY		12/05/2024	8.796	513,216		760,000
3340089779	THE BRONX	NY		11/21/2024	8.784	231,660		464,000
3340089999	UNIONDALE	NY		11/14/2024	8.636	335,016		528,000
3340090006	BROOKLYN	NY		12/12/2024	8.659	745,668		1,076,000
3340090056	SAN FRANCISCO	CA		12/12/2024	8.707	1,615,680		4,800,000
3340090148	PHILADELPHIA	PA		12/12/2024	8.262	212,058		500,800
3340090193	ORLANDO	FL		12/05/2024	8.707	114,048		277,600
3340090195	ORLANDO	FL		12/05/2024	8.707	114,048		280,800
3340090306	MASTIC BEACH	NY		12/12/2024	8.523	254,470		110,000
3340090334	MONROE	NY		12/12/2024	9.069	154,440	32,868	760,000
3340090467	MEDFORD	MA		12/30/2024	8.553	513,216		912,000
3340090468	LAFAYETTE	IN		12/12/2024	9.069	81,616		148,800
3340090500	WASHINGTON	DC		12/05/2024	9.069	291,456		644,000
3340090655	SEMINOLE	FL		12/30/2024	8.796	213,840		468,000
3340090664	AKRON	OH		12/12/2024	8.927	43,085		120,000
3340090698	YONKERS	NY		12/30/2024	8.262	475,200		880,000
3340090718	ANDOVER	NJ		12/12/2024	8.927	163,944		397,600
3340090724	PARKVILLE	MD		12/12/2024	8.796	141,075	16,711	282,400
3340091007	PALM BAY	FL		12/12/2024	8.861	85,932		224,000
3340091010	YONKERS	NY		12/05/2024	8.659	239,501		520,000
3340091044	PHILADELPHIA	PA		12/12/2024	8.559	185,126		352,000
3340091065	CLEVELAND	OH		12/30/2024	8.927	76,982		192,000
3340091139	WEST ISLIP	NY		12/30/2024	8.927	324,324		552,000
3340091336	LANSING	IL		12/12/2024	8.856	99,721		208,000
3340091337	EAST ORANGE	NJ		12/30/2024	9.069	132,818		672,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340091349	MARTINSBURG	WV		12/12/2024	8.980	47,520		35,000
3340091411	STRATFORD	CT		12/30/2024	8.796	209,009		372,000
3340091425	PATERSON	NJ		12/30/2024	8.796	171,072		608,000
3340091479	BALTIMORE	MD		12/30/2024	8.856	18,063		132,000
3340091548	CLEVELAND	OH		12/30/2024	8.998	21,780		64,800
3340091569	CINCINNATI	OH		12/30/2024	8.903	72,864		180,000
3340091604	SAINT PETERSBURG	FL		12/30/2024	9.040	110,880		337,600
3340091688	CORAM	NY		12/12/2024	8.778	242,423		396,000
3340091758	JONESBORO	GA		12/12/2024	8.410	106,920		192,000
3340091808	GLEN COVE	NY		12/12/2024	8.778	349,272		624,000
3340091939	WILLINGBORO	NJ		12/30/2024	8.559	196,020		324,000
3340091981	PEMBROKE PINES	FL		12/30/2024	8.796	302,940		500,000
3340092126	DECATUR	GA		12/30/2024	8.707	150,797		292,000
3340092138	PAWCATUCK	CT		12/30/2024	8.838	166,011		401,600
3340092139	CLARKSVILLE	TN		12/30/2024	8.707	99,792		176,000
3340092164	MANVILLE	NJ		12/30/2024	8.262	266,112		416,000
3340092226	WASHINGTON	DC		12/30/2024	9.153	348,480		824,000
3340092244	CLEVELAND	OH		12/30/2024	9.301	48,074		116,800
3340092393	TRENTON	NJ		12/30/2024	8.796	102,643		260,000
3340092524	ST. LOUIS	MO		12/30/2024	9.069	41,580		72,000
3340092525	ST. LOUIS	MO		12/30/2024	9.069	25,661		88,000
3340092539	SAINT ALBANS	NY		12/30/2024	8.796	498,960		780,000
3340092665	DANBURY	CT		12/30/2024	8.796	338,580		552,000
3340092736	HEMPSTEAD	NY		12/30/2024	8.648	263,736		501,600
3340093062	JAMAICA	NY		12/30/2024	8.659	285,120		584,000
3410000414	LIVINGSTON	NJ		09/24/2024	9.116	425,075	196,351	200,000
3410000467	MARIETTA	GA		09/10/2024	9.316	578,387	226,641	308,500
3410000468	JERSEY CITY	NJ		09/10/2024	9.016	522,893	67,200	180,000
3410000475	NEWARK	NJ		09/24/2024	8.916	507,198	258,970	163,000
3410000482	MAHWAH	NJ		09/10/2024	8.816	522,989	156,272	340,000
3410000493	JERSEY CITY	NJ		09/24/2024	9.216	506,336	124,335	271,200
3410000497	JERSEY CITY	NJ		09/24/2024	9.316	897,223	49,289	208,300
3410000507	SOUTH AMBOY	NJ		09/24/2024	8.816	310,223	28,731	72,000
3410000510	WESTFIELD	NJ		10/09/2024	8.976	972,563		192,000
3410000512	WESTFIELD	NJ		09/10/2024	9.216	448,676		93,000
3410000513	ATLANTA	GA		09/24/2024	9.316	235,200	68,785	732,588
3410000517	ATLANTA	GA		09/24/2024	9.316	212,951	36,483	137,763
3410000520	WATCHUNG	NJ		09/24/2024	9.116	569,352	95,259	232,800
3410000521	PHILADELPHIA	PA		09/24/2024	8.816	100,263	26,676	23,000
3410000522	ASBURY PARK	NJ		09/24/2024	8.816	267,929		68,500
3410000524	COLUMBIA	TN		09/10/2024	8.916	1,153,110	36,646	293,000
3410000526	CLEVELAND	OH		09/24/2024	8.916	22,408	35,149	15,000
3410000528	MULLICA HILL	NJ		09/24/2024	8.916	241,794		90,000
3410000531	UNION CITY	NJ		09/24/2024	9.116	106,837	29,317	199,500
3410000532	MILLBURN	NJ		09/24/2024	9.016	739,251	157,857	346,000
3410000533	VENTNOR CITY	NJ		09/24/2024	8.816	281,534	43,925	94,000
3410000535	SAINT AUGUSTINE	FL		09/24/2024	8.816	326,322	18,015	62,000
3410000536	EAST LAKE	OH		09/24/2024	8.916	45,749	4,947	15,500
3410000537	NASHVILLE	TN		09/24/2024	9.316	197,106	165,494	125,000
3410000538	NASHVILLE	TN		09/24/2024	9.316	197,106		127,500
3410000539	NASHVILLE	TN		09/24/2024	8.916	1,199,955	78,615	253,333
3410000540	NASHVILLE	TN		09/24/2024	8.916	1,224,327	65,525	253,333
3410000541	NASHVILLE	TN		09/24/2024	8.916	1,259,436	33,829	253,333
3410000542	FORT MYERS	FL		10/23/2024	9.076	1,182,710		500,000
3410000546	FORT MYERS	FL		10/23/2024	9.076	1,050,801		340,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
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3410000547	FORT MYERS	FL		10/23/2024	9.076	1,142,137		330,000
3410000550	STRATFORD	NJ		09/24/2024	8.916	179,750	6,175	42,000
3410000551	WESTFIELD	NJ		09/24/2024	9.116	566,487		210,000
3410000552	LIVINGSTON	NJ		09/24/2024	9.016	470,840		205,000
3410000553	BRENTWOOD	TN		09/24/2024	9.316	470,508	116,144	530,000
3410000554	BRENTWOOD	TN		09/24/2024	9.316	470,508	234,458	530,000
3410000555	BRENTWOOD	TN		09/24/2024	9.316	470,508	411,365	530,000
3410000556	BRENTWOOD	TN		09/24/2024	9.316	470,508	344,977	530,000
3410000558	LIVINGSTON	NJ		09/24/2024	9.116	453,025		204,700
3410000559	ORLANDO	FL		09/24/2024	8.916	160,994		32,400
3410000560	SAN ANTONIO	TX		09/24/2024	8.916	72,658	24,077	125,000
3410000561	LIVINGSTON	NJ		09/24/2024	9.016	550,063		1,050,000
3410000562	GLENWOOD	NJ		10/09/2024	8.776	242,592	12,826	56,700
3410000563	LIVINGSTON	NJ		10/09/2024	8.676	508,725		211,000
3410000564	LIVINGSTON	NJ		10/09/2024	8.676	445,843	109,939	190,000
3410000565	PALISADES PARK	NJ		10/09/2024	8.676	271,320		65,000
3410000566	NASHVILLE	TN		10/09/2024	9.076	392,614		440,000
3410000567	LIVINGSTON	NJ		10/09/2024	8.476	577,313		250,000
3410000568	BRIDGETON	NJ		10/09/2024	9.076	86,783	31,032	25,000
3410000569	SUMMIT	NJ		10/09/2024	8.576	433,115	31,149	165,000
3410000570	NASHVILLE	TN		10/17/2024	9.076	1,436,400		240,000
3410000571	PHILADELPHIA	PA		10/17/2024	8.976	5,084,058	72,501	1,000,500
3410000572	HATBORO	PA		10/09/2024	9.076	186,134	35,125	42,500
3410000573	CHATHAM	NJ		10/17/2024	8.776	484,282	72,055	276,700
3410000575	PRINCETON JUNCTION	NJ		10/23/2024	8.676	152,135		66,000
3410000577	CRANFORD	NJ		10/23/2024	8.676	296,417		98,000
3410000578	HILLSBOROUGH	NJ		10/23/2024	8.676	249,614	10,994	48,000
3410000579	ALPHARETTA	GA		10/23/2024	8.876	1,058,387		369,300
3410000580	NASHVILLE	TN		11/08/2024	8.850	350,794	101,911	316,000
3410000581	BUNNLEVEL	NC		10/23/2024	8.676	172,589		34,000
3410000583	NASHVILLE	TN		11/08/2024	9.250	85,176		220,000
3410000584	NASHVILLE	TN		11/08/2024	9.250	91,517		220,000
3410000585	MARTINSBURG	WV		11/08/2024	9.250	133,392		47,500
3410000586	CHATHAM	NJ		11/08/2024	8.550	413,179		220,000
3410000587	LIVINGSTON	NJ		11/08/2024	8.850	357,301		190,500
3410000588	LIVINGSTON	NJ		11/08/2024	8.850	418,324		178,500
3410000589	CHATHAM	NJ		11/08/2024	8.846	353,490		203,000
3410000590	SPARTA	NJ		11/14/2024	8.950	12,269	274,776	72,500
3410000595	JERSEY CITY	NJ		11/14/2024	8.850	637,997		246,000
3410000596	FAIRFIELD	NJ		11/21/2024	8.450	392,481		95,200
3410000597	LAKE HARMONY	PA		11/21/2024	8.850	156,307	35,411	114,600
3410000598	SEVIERVILLE	TN		11/08/2024	8.850	1,121,375		232,500
3410000599	PASSAIC	NJ		11/14/2024	9.150	284,741	34,799	128,600
3410000600	SICKLERVILLE	NJ		11/21/2024	9.150	10,994		66,000
3410000602	COVENTRY TOWNSHIP	OH		11/14/2024	8.846	95,321		32,000
3410000603	NASHVILLE	TN		11/21/2024	8.550	935,579		409,000
3410000606	MIDDLETOWN	NJ		11/14/2024	8.950	311,676		261,000
3410000607	UPPER SADDLE RIVER	NJ		11/21/2024	9.050	763,074	164,880	370,000
3410000608	BRIGANTINE	NJ		11/14/2024	8.850	756,525		204,500
3410000609	CAYCE	SC		11/21/2024	8.850	7,916	69,774	63,700
3410000610	GYPSUM	CO		12/09/2024	9.268	187,630		84,500
3410000611	GYPSUM	CO		12/09/2024	9.268	153,401	8,861	76,000
3410000612	GYPSUM	CO		12/23/2024	9.286	174,098		79,600
3410000613	GYPSUM	CO		12/09/2024	9.268	169,139	11,418	84,500
3410000614	GYPSUM	CO		12/09/2024	9.268	162,262		76,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3410000615	GYPSUM	CO		12/23/2024	9.286	161,548		79,600
3410000616	GYPSUM	CO		12/09/2024	9.268	144,540	3,544	76,000
3410000617	GYPSUM	CO		12/09/2024	9.268	144,339	9,884	65,000
3410000618	GYPSUM	CO		12/09/2024	9.268	153,401	8,861	76,000
3410000619	GYPSUM	CO		12/09/2024	9.268	169,378	9,884	84,500
3410000620	NASHVILLE	TN		11/21/2024	8.850	218,412		310,000
3410000621	BRIDGETON	NJ		11/21/2024	9.250	84,103	10,261	23,000
3410000623	CHATHAM	NJ		11/21/2024	8.850	796,755		413,000
3410000624	ASHLAND CITY	TN		11/21/2024	8.850	111,056		50,000
3410000625	PHILADELPHIA	PA		12/09/2024	8.768	33,330		34,000
3410000626	NEWFIELD	NJ		12/09/2024	9.268	140,172		41,500
3410000627	LIVINGSTON	NJ		12/09/2024	8.868	395,780		189,500
3410000629	IRVINGTON	NJ		12/09/2024	8.668	184,477		54,500
3410000630	LIVINGSTON	NJ		12/09/2024	8.668	500,221		223,000
3410000632	LINDEN	NJ		12/09/2024	8.768	138,926		58,000
3410000633	PIGEON FORGE	TN		12/09/2024	8.868	176,562		69,000
3410000634	BLUFFTON	SC		12/09/2024	8.868	291,558		70,500
3410000635	CEDAR HILL	TX		12/09/2024	9.168	498,206		249,000
3410000637	FORT LAUDERDALE	FL		12/23/2024	9.286	443,379		270,000
3410000638	SECAUCUS	NJ		12/09/2024	9.068	298,337		980,000
3410000640	WESTFIELD	NJ		12/09/2024	8.668	551,849		131,000
3410000641	MILLVILLE	NJ		12/09/2024	8.868	48,740		26,000
3410000642	UNION CITY	NJ		12/09/2024	9.068	73,754	41,077	108,500
3410000645	FLANDERS	NJ		12/23/2024	8.686	213,121		63,000
3410000647	MILLBURN	NJ		12/23/2024	8.586	585,607		190,000
3410000650	NEWARK	NJ		12/23/2024	8.786	58,487		80,800
3410000653	NASHVILLE	TN		12/23/2024	8.886	319,922		415,000
3410000655	DENVILLE	NJ		12/23/2024	9.086	205,585		280,000
3410000657	SHORT HILLS	NJ		12/23/2024	8.886	549,144		282,500
3500100160	LODI	CA		07/18/2024	8.910	79,171	226,294	155,000
3500100345	GREENSBORO	NC		10/16/2024	8.470	13,594	162,670	94,500
3500100346	GREENSBORO	NC		10/16/2024	8.470	13,594	164,799	94,500
3500100347	GREENSBORO	NC		10/16/2024	8.470	112,674	68,290	94,500
3500100349	GREENSBORO	NC		10/16/2024	8.470	13,594	165,021	94,500
3500100379	DUSON	LA		09/30/2024	8.805	235,625		318,000
3500100382	DUSON	LA		09/30/2024	8.805	411,139	586,783	318,000
3500100384	DUSON	LA		09/30/2024	8.805	235,625	143,284	318,000
3500100936	PORT CHARLOTTE	FL		08/12/2024	8.773	469,438		92,500
3500100938	PORT CHARLOTTE	FL		08/12/2024	8.773	477,050		94,000
3500100940	PORT CHARLOTTE	FL		08/12/2024	8.773	477,050		94,000
3500102027	FLEMINGTON	NJ		08/12/2024	9.455	198,650	48,068	58,000
3500102037	CAPE CORAL	FL		07/18/2024	9.160	21,750	206,415	224,000
3500102086	NASHVILLE	TN		07/18/2024	9.035	738,775	31,891	390,000
3500102177	ORLANDO	FL		07/18/2024	8.473	940,013	302,465	1,200,000
3500103895	MIAMI	FL		08/12/2024	8.523	191,008	36,602	54,500
3500103904	SURFSIDE	FL		07/18/2024	8.598	878,156		161,500
3500103906	SURFSIDE	FL		07/18/2024	8.598	755,813		139,000
3500103917	MIAMI	FL		07/18/2024	8.598	456,025	11,940	95,000
3500103966	CHAGRIN FALLS	OH		08/12/2024	9.210	239,801		93,900
3500104171	FORT LAUDERDALE	FL		08/12/2024	8.960	179,521	10,338	35,000
3500104328	PHOENIX	AZ		07/18/2024	8.785	258,281		47,800
3500104368	GEORGETOWN	IN		07/18/2024	9.473	290,000		70,000
3500104521	WAIANAE	HI		08/12/2024	8.650	2,175,000		430,000
3500104531	DALLAS	TX		08/12/2024	8.710	2,126,063		391,000
3500104562	MIAMI	FL		08/12/2024	8.960	121,650	189,170	140,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500104569	LEHIGH ACRES	FL		08/12/2024	8.710	14,703	99,729	32,900
3500104570	LEHIGH ACRES	FL		08/12/2024	8.710	12,382	99,399	32,900
3500104571	LEHIGH ACRES	FL		08/12/2024	8.710	22,417	92,547	32,900
3500104572	LEHIGH ACRES	FL		08/12/2024	8.710	35,831	77,029	32,900
3500104575	LEHIGH ACRES	FL		08/12/2024	8.710	12,554	95,815	32,900
3500104710	BIRMINGHAM	AL		08/12/2024	8.960	158,650	215,236	165,000
3500105115	NORTH FORT MYERS	FL		08/12/2024	8.273	214,781		39,500
3500105116	LEESBURG	FL		08/12/2024	8.960	14,231		40,000
3500105117	LEESBURG	FL		08/12/2024	8.960	14,231		40,000
3500105118	LEESBURG	FL		08/12/2024	8.960	14,231		40,000
3500105172	WINTER GARDEN	FL		08/12/2024	8.523	1,557,995	226,003	500,000
3500105173	WAIANAE	HI		09/12/2024	8.170	344,375		86,000
3500105183	LEHIGH ACRES	FL		08/12/2024	8.960	1	146,255	38,500
3500105185	LEHIGH ACRES	FL		08/12/2024	8.960	39,051	106,793	37,500
3500105186	LEHIGH ACRES	FL		08/12/2024	8.960	40,253	122,532	37,500
3500105188	LEHIGH ACRES	FL		08/12/2024	8.960	102,448	72,287	38,000
3500105189	LEHIGH ACRES	FL		08/12/2024	8.835	95,253	64,957	38,000
3500105254	LEHIGH ACRES	FL		08/12/2024	8.960	8,700	54,459	29,000
3500105384	MIAMI	FL		08/12/2024	8.335	237,438		65,500
3500105387	SUNNY ISLES BEACH	FL		08/12/2024	8.585	79,750		46,500
3500105480	KURE BEACH	NC		09/12/2024	8.795	689,248	134,846	376,600
3500105612	HUNTINGTON BEACH	CA		09/12/2024	8.795	739,500		290,000
3500105618	VERO BEACH	FL		08/12/2024	9.148	96,289	14,500	25,000
3500105881	HANAHAN	SC		08/12/2024	9.210	76,560	14,500	33,000
3500105947	NORTH MIAMI	FL		09/12/2024	8.045	353,438		75,000
3500105989	PICO RIVERA	CA		08/12/2024	8.710	437,175		110,200
3500106025	KIRKLAND	WA		09/12/2024	8.608	566,531	435,953	312,500
3500106045	LOUISVILLE	KY		09/12/2024	7.620	145,290	37,921	36,000
3500106531	CHICAGO	IL		09/30/2024	7.993	565,500		104,000
3500106537	CHICAGO	IL		10/16/2024	8.158	452,465	9,649	90,000
3500106539	CHICAGO	IL		10/16/2024	8.158	448,847	12,940	90,000
3500106549	CHARLESTON	SC		08/12/2024	8.585	1,355,750		300,000
3500106736	TAMPA	FL		08/12/2024	8.650	147,283	34,306	48,000
3500106768	PORT CHARLOTTE	FL		09/30/2024	8.493	154,425		143,600
3500106923	SHERMAN OAKS	CA		09/12/2024	8.358	1,271,632	364,365	500,000
3500107117	CALABASAS	CA		09/12/2024	8.358	1,414,538		509,300
3500107165	LAKE WORTH	FL		09/12/2024	8.295	2,030,000		400,000
3500107170	HOUSTON	TX		09/12/2024	8.858	87,000		22,300
3500107178	ROCKLAND	MA		09/12/2024	8.483	94,250	37,099	110,000
3500107487	MIAMI	FL		09/12/2024	8.420	271,875	90,669	300,000
3500107489	FORT LAUDERDALE	FL		09/12/2024	8.983	149,531		43,725
3500107574	LOS ANGELES	CA		10/16/2024	8.095	924,375	214,074	345,000
3500107575	KOLOA	HI		10/16/2024	7.970	2,881,856	135,601	650,000
3500107582	NORTH PORT	FL		10/16/2024	8.595	83,597	45,737	36,500
3500107583	NORTH PORT	FL		10/16/2024	8.595	50,324	54,957	36,500
3500107599	RIVIERA BEACH	FL		09/12/2024	8.545	120,169	10,777	37,500
3500107727	ORLANDO	FL		09/30/2024	8.243	377,615	63,736	89,500
3500107729	PORT CHARLOTTE	FL		09/30/2024	8.180	192,850		38,000
3500107830	RESEDA	CA		09/30/2024	7.743	435,000		75,000
3500107832	MERCER ISLAND	WA		09/30/2024	7.430	841,181		181,500
3500107833	OCALA	FL		09/30/2024	8.620	162,449	265,817	123,800
3500107835	LAKE PARK	FL		09/12/2024	8.170	201,550		43,200
3500107842	CAPE MAY	NJ		11/27/2024	8.570	162,717		40,000
3500107851	PORT CHARLOTTE	FL		09/12/2024	9.045	14,500	118,439	75,000
3500107879	BOISE	ID		10/16/2024	8.470	443,156		124,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500107887	BOCA RATON	FL		12/20/2024	8.423	33,934		77,000
3500107890	BOCA RATON	FL		12/20/2024	8.423	33,934		77,000
3500107911	NAPLES	FL		09/30/2024	8.618	19,938		77,000
3500107921	SEATTLE	WA		09/30/2024	11.250	309,316	110,156	230,000
3500107936	TRAVELERS REST	SC		10/16/2024	8.408	10,875	130,550	96,000
3500107985	LOS ANGELES	CA		10/30/2024	8.318	1,103,896	858	261,000
3500107992	BRANDON	FL		11/15/2024	8.050	152,410	33,925	36,000
3500108013	MIAMI BEACH	FL		09/30/2024	7.555	2,066,250		592,000
3500108018	BUENA PARK	CA		10/30/2024	8.255	976,002	452,674	714,000
3500108019	BUENA PARK	CA		10/30/2024	8.255	1,255,127	329,040	705,000
3500108020	FORT LAUDERDALE	FL		09/12/2024	8.045	126,150	20,560	32,000
3500108059	LEHIGH ACRES	FL		10/16/2024	8.658	18,973		177,500
3500108061	LEHIGH ACRES	FL		10/16/2024	8.658	18,248		34,500
3500108062	LEHIGH ACRES	FL		10/16/2024	8.658	89,605		34,500
3500108063	LEHIGH ACRES	FL		10/30/2024	8.693	19,335		35,500
3500108064	LEHIGH ACRES	FL		10/16/2024	8.658	18,973	62,123	35,500
3500108165	BROOKLINE	MA		12/20/2024	8.610	1,737,463		350,000
3500108166	BROOKLINE	MA		11/27/2024	8.695	1,713,175		350,000
3500108187	OCEANSIDE	CA		10/30/2024	8.255	1,794,375	50,649	340,000
3500108193	CORONA DEL MAR	CA		09/30/2024	7.555	2,117,000		1,825,000
3500108231	SAN JOSE	CA		09/30/2024	7.680	906,250		193,000
3500108238	PALATKA	FL		09/30/2024	8.180	131,395	51,703	48,000
3500108250	WEST COLUMBIA	SC		11/27/2024	8.070	1,263,856		239,100
3500108404	LOS ANGELES	CA		11/15/2024	8.865	922,840	4,180	390,000
3500108406	LOS ANGELES	CA		11/15/2024	8.865	555,636	2,995	260,000
3500108428	MIAMI	FL		10/16/2024	8.220	149,133		36,000
3500108439	AUSTIN	TX		10/30/2024	8.880	1,377,221	227,387	407,200
3500108770	BELLEVUE	WA		10/30/2024	8.880	2,317,921		650,000
3500108781	APOPKA	FL		10/16/2024	8.408	319,498	13,770	127,500
3500108783	APOPKA	FL		10/16/2024	8.408	319,498	13,770	127,500
3500108785	APOPKA	FL		10/16/2024	8.408	319,498		127,500
3500108786	APOPKA	FL		10/16/2024	8.408	319,498	13,770	127,500
3500108796	SAN DIEGO	CA		10/16/2024	7.845	1,136,438	90,048	265,000
3500108915	ALEXANDRIA	VA		10/16/2024	8.345	345,100		68,000
3500108935	AUSTIN	TX		10/30/2024	8.880	1,389,719	225,801	407,200
3500108948	MILFORD	MA		10/16/2024	7.970	268,250	25,781	58,000
3500108958	ORLANDO	FL		10/16/2024	8.408	25,339		75,500
3500109028	OAKLAND	CA		12/20/2024	8.235	482,850		160,000
3500109031	LEHIGH ACRES	FL		10/16/2024	8.783	1	43,592	36,200
3500109032	ORLANDO	FL		10/16/2024	7.845	374,646	8,678	75,000
3500109033	LEHIGH ACRES	FL		10/16/2024	8.783	1	44,679	36,500
3500109034	LEHIGH ACRES	FL		10/16/2024	8.783	1	44,151	36,200
3500109035	LEHIGH ACRES	FL		10/16/2024	8.783	1	38,379	36,500
3500109039	SAN DIEGO	CA		10/30/2024	8.380	125,740	22,089	295,000
3500109043	FORT LAUDERDALE	FL		11/15/2024	8.175	163,082		38,500
3500109044	WEST PALM BEACH	FL		11/15/2024	8.175	141,071		28,200
3500109047	FORT PIERCE	FL		11/15/2024	8.175	104,552		20,900
3500109051	LAUDERHILL	FL		11/15/2024	8.175	164,582		32,900
3500109055	ORLANDO	FL		11/15/2024	8.175	202,101		40,400
3500109318	MADEIRA BEACH	FL		10/16/2024	8.345	443,156		370,000
3500109340	OCALA	FL		11/15/2024	8.738	22,620		59,500
3500109394	STUDIO CITY	CA		10/30/2024	7.880	1,125,925	56,702	320,000
3500109471	LONG BRANCH	NJ		12/20/2024	8.735	600,970		430,000
3500109573	CAPE CORAL	FL		11/27/2024	8.383	217,500		235,000
3500109576	CAPE CORAL	FL		11/27/2024	8.383	243,600		220,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500109578	CAPE CORAL	FL		11/27/2024	8.383	187,594		222,000
3500109592	NORTH LAUDERDALE	FL		10/30/2024	8.255	225,772		51,000
3500109594	HOUSTON	TX		10/16/2024	8.095	256,433	56,224	287,500
3500109658	MIAMI	FL		10/30/2024	8.630	340,750	68,030	300,000
3500109676	LOS ANGELES	CA		10/30/2024	8.380	2,012,600		410,000
3500109708	BOCA RATON	FL		10/16/2024	7.970	388,056	61,190	83,000
3500109766	MIAMI SPRINGS	FL		10/30/2024	8.005	338,575		92,500
3500109794	SHERMAN OAKS	CA		11/15/2024	8.050	807,650		340,000
3500109838	RICHMOND	VA		11/15/2024	8.425	228,324		182,800
3500109886	SANTA BARBARA	CA		11/15/2024	8.425	362,500		270,000
3500109899	KATY	TX		11/15/2024	8.238	176,539	435,777	239,000
3500109901	FORT LAUDERDALE	FL		10/16/2024	8.033	303,918	22,113	68,000
3500109917	CUTLER BAY	FL		10/16/2024	8.220	271,331	51,066	66,500
3500110000	GREER	SC		11/15/2024	8.238	112,213	83,377	95,000
3500110001	GREER	SC		11/15/2024	8.238	88,904	88,783	92,500
3500110005	ORLANDO	FL		11/27/2024	8.195	282,696		52,500
3500110012	SUPPLY	NC		11/27/2024	8.195	932,488		171,492
3500110064	NORTH PORT	FL		11/15/2024	8.738	63,141	37,477	37,400
3500110065	BIRMINGHAM	AL		11/27/2024	8.508	124,338		170,000
3500110074	MANTOLOKING	NJ		12/20/2024	7.860	1,087,500		310,000
3500110145	STUDIO CITY	CA		11/15/2024	7.925	1,198,063		400,000
3500110149	SCOTTSDALE	AZ		10/30/2024	8.255	846,791		670,000
3500110185	DURHAM	NC		11/27/2024	8.508	167,063	130,509	584,000
3500110191	MURRELLS INLET	SC		10/30/2024	8.130	130,500		30,800
3500110240	BOCA RATON	FL		11/27/2024	8.195	951,563	59,510	255,000
3500110241	MIAMI	FL		10/30/2024	8.005	580,000		205,000
3500110534	AIKEN	SC		12/20/2024	8.923	10,920		22,000
3500110806	LONGWOOD	FL		11/27/2024	8.133	195,305		29,650
3500110810	MIAMI	FL		11/15/2024	8.488	492,025	46,258	240,000
3500111079	OCALA	FL		11/27/2024	8.510	114,682		35,000
3500111137	CONCORD	CA		11/27/2024	8.133	329,875	43,409	70,000
3500111144	MALIBU	CA		12/20/2024	7.750	2,596,126		1,600,000
3500111286	KAILUA	HI		11/15/2024	7.925	734,063	70,543	164,500
3500111787	EDINBURG	TX		11/27/2024	9.133	54,375	83,136	88,500
3500111833	CAPE CORAL	FL		12/20/2024	8.548	73,408		43,000
3500111882	ORLANDO	FL		11/27/2024	8.633	61,625		61,500
3500111943	GRAND RAPIDS	MI		11/27/2024	8.445	76,125	8,042	27,000
3500112066	LA PUENTE	CA		11/27/2024	7.945	424,125		90,000
3500112067	TARZANA	CA		12/20/2024	7.750	2,445,094		522,100
3500112090	INDIO	CA		11/27/2024	7.920	1,038,925		189,000
3500112091	INDIO	CA		11/27/2024	7.920	971,500		180,000
3500112146	LAKE MARY	FL		11/27/2024	8.133	372,839	32,480	80,000
3500112155	CHARLOTTE	NC		12/20/2024	8.860	361,583		190,000
3500112160	MIAMI	FL		11/15/2024	8.175	144,819		47,500
3500112170	OAKLAND PARK	FL		12/20/2024	8.110	298,519		57,000
3500112172	MIAMI	FL		11/15/2024	8.238	263,175		208,000
3500112222	ABINGDON	MD		11/27/2024	8.440	195,460		40,000
3500112229	SANFORD	FL		12/20/2024	8.423	18,726		100,000
3500112232	PHILADELPHIA	PA		12/20/2024	7.750	2,093,438		385,000
3500112284	PAWCATUCK	CT		12/20/2024	7.985	239,221		75,000
3500112297	OAKLAND PARK	FL		11/27/2024	8.195	176,830	42,712	52,000
3500112299	MIAMI	FL		12/20/2024	8.110	334,008	12,923	98,000
3500112361	PARKLAND	FL		11/27/2024	8.070	1,903,125		483,500
3500112416	LAKE WORTH	FL		12/20/2024	8.110	522,000		96,000
3500112590	WINTER PARK	FL		12/20/2024	8.425	84,825		220,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3500112595	DAVIE	FL		11/27/2024	8.508	843,507		467,500
3500112664	WEST SPRINGFIELD	MA		12/20/2024	7.860	179,974		45,000
3500112680	SEVIERVILLE	TN		12/20/2024	8.423	69,600	60,406	150,000
3500112682	SEVIERVILLE	TN		12/20/2024	8.423	73,950		155,000
3500112687	SEVIERVILLE	TN		12/20/2024	8.423	58,725		85,000
3500112688	BOYNTON BEACH	FL		11/27/2024	8.195	168,563		45,000
3500112689	HOMESTEAD	FL		12/20/2024	8.110	189,606		50,000
3500112736	WEST PARK	FL		11/27/2024	8.133	228,375	32,629	222,000
3500112739	NEWTON	MA		11/27/2024	7.920	1,827,000		317,500
3500112967	MIAMI	FL		11/27/2024	8.195	271,150		62,000
3500113550	CHESTER	VA		12/20/2024	8.235	120,350		34,600
3500113644	DELTONA	FL		12/20/2024	8.360	120,169	17,323	30,300
3500113652	WESTMINSTER	SC		12/20/2024	8.173	52,200		80,000
3500113704	MIAMI	FL		12/20/2024	8.235	242,462		51,000
3500113755	TAMPA	FL		12/20/2024	8.048	70,297		52,500
3500113823	WINTER HAVEN	FL		12/20/2024	8.110	121,293		25,500
3500113972	CAPE CORAL	FL		12/20/2024	8.110	396,563		115,000
3500114068	MIAMI GARDENS	FL		12/20/2024	8.110	238,525		50,500
3500114903	BROOKLINE	MA		12/20/2024	7.860	1,406,500		257,500
4010055404	SCRANTON	PA		01/10/2024	8.920	851,339		1,195,500
4010057531	BALTIMORE	MD		01/10/2024	8.942	677,942		879,000
4010059672	RIDGELAND	MS		02/29/2024	8.500	385,376		535,000
4010060177	NEW ORLEANS	LA		02/29/2024	9.400	569,384		790,000
4010060622	FRANKFORT	IN		01/10/2024	9.280	288,325		400,000
4010061272	ELYRIA	OH		01/30/2024	8.290	881,368		1,137,000
4010061658	BALTIMORE	MD		01/10/2024	8.300	289,621		434,000
4010062448	PORTSMOUTH	VA		01/30/2024	8.410	668,981		859,000
4010062840	HAVERSTRAW	NY		01/10/2024	9.040	1,658,848		2,170,000
4010062979	LYNCHBURG	VA		01/30/2024	7.980	619,827		862,000
4010063179	MEMPHIS	TN		01/10/2024	8.312	798,472		1,041,000
4010063201	PHILADELPHIA	PA		04/29/2024	8.690	367,448		482,000
4010063217	RICHMOND	IN		01/30/2024	8.540	478,546		665,000
4010063351	CLEVELAND HEIGHTS	OH		01/10/2024	8.750	345,423		481,000
4010063499	CLEVELAND	OH		01/10/2024	8.860	300,284		388,000
4010063551	MASTIC BEACH	NY		02/29/2024	7.040	1,010,905		1,545,000
4010063700	YOUNGSTOWN	OH		01/30/2024	8.520	358,207		465,000
4010064202	PLAINFIELD	NJ		02/29/2024	7.960	1,199,105		1,465,000
4010064485	MILWAUKEE	WI		01/10/2024	9.050	341,322		442,000
4010064652	MAPLE HEIGHTS	OH		02/29/2024	8.320	580,706		748,000
4010064665	TRENTON	NJ		01/30/2024	8.120	1,038,383		1,356,000
4010064885	WILLIAMSTOWN	NJ		01/30/2024	8.543	438,619		605,000
4010064893	TRENTON	NJ		01/10/2024	8.540	742,723		953,000
4010065001	PHOENIX	AZ		01/10/2024	8.430	654,703		845,000
4010065030	PHOENIX	AZ		01/10/2024	8.150	645,411		840,000
4010065082	PHOENIX	AZ		01/10/2024	8.370	546,866		705,000
4010065110	MOBILE	AL		01/10/2024	8.420	370,039		710,000
4010065295	BALTIMORE	MD		01/30/2024	8.400	355,701		464,000
4010065555	ROCHESTER	NY		01/10/2024	9.310	279,872		361,000
4010065637	BALTIMORE	MD		01/30/2024	7.290	277,324		450,000
4010065704	BRENTWOOD	NY		01/30/2024	8.250	847,932		1,090,000
4010065877	MASTIC BEACH	NY		01/10/2024	8.860	869,241		1,045,000
4010066291	BALTIMORE	MD		01/10/2024	8.410	384,811		500,000
4010066446	MASTIC BEACH	NY		01/10/2024	8.850	873,400		1,050,000
4010066455	SHIRLEY	NY		01/10/2024	8.850	834,305		1,003,000
4010066794	COLUMBUS	GA		02/29/2024	7.670	300,083		423,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4010067151	TRENTON	NJ		02/29/2024	7.840	289,490		405,000
4010067163	TROY	NY		02/29/2024	8.400	265,305		342,000
4010067195	SALEM	NJ		01/30/2024	7.930	617,968		860,000
4010067287	HOUSTON	TX		02/29/2024	7.590	321,025		450,000
4010067302	AKRON	OH		04/29/2024	8.437	336,100		439,000
4010067317	MASTIC BEACH	NY		02/29/2024	6.950	1,936,706		3,205,000
4010067318	WATERBURY	CT		02/29/2024	7.950	597,262		973,000
4010067603	MEDFORD	NY		01/30/2024	8.450	923,098		1,110,000
4010067606	HUNTINGTON STATION	NY		01/30/2024	8.400	952,205		1,145,000
4010067694	TRENTON	NJ		02/29/2024	7.640	707,157		975,000
4010068035	MAPLE HEIGHTS	OH		02/29/2024	8.550	331,087		430,000
4010068064	TRENTON	NJ		02/29/2024	7.820	290,223		380,000
4010068312	BALTIMORE	MD		02/29/2024	8.430	289,206		434,000
4010068357	SPRING VALLEY	NY		02/29/2024	7.090	1,737,065		3,265,000
4010068564	HAMMOND	IN		04/29/2024	7.990	474,861		715,000
4010069803	TRENTON	NJ		04/29/2024	7.730	1,025,907		1,426,000
4010070422	MENTOR	OH		02/29/2024	8.350	818,767		1,052,000
4010071936	TROY	NY		04/29/2024	8.400	318,348		413,000
4010072198	CHICAGO	IL		04/29/2024	7.657	900,067		1,180,000
4010072414	NETCONG	NJ		04/29/2024	8.250	1,399,674		2,075,000
4010072740	MASTIC	NY		04/29/2024	8.660	827,248		995,000
4010072741	MASTIC BEACH	NY		04/29/2024	8.640	875,470		1,053,000
4010073320	AKRON	OH		04/29/2024	8.709	344,000		469,000
4010073661	LORAIN	OH		04/29/2024	8.453	277,152		359,000
4010073736	WILKES-BARRE	PA		09/27/2024	7.270	350,860		490,000
4010074025	MASTIC BEACH	NY		04/29/2024	8.400	868,326		1,115,000
4010074027	MASTIC BEACH	NY		04/29/2024	8.450	856,644		1,100,000
4010074667	TRENTON	NJ		08/27/2024	7.480	1,704,830		2,359,000
4010074848	MOUNT HOLLY	NJ		08/27/2024	8.220	1,148,237		1,511,000
4010074911	BURLINGTON	NJ		08/27/2024	7.600	1,060,355		1,407,000
4010074915	MOUNT HOLLY	NJ		08/27/2024	8.240	1,458,309		1,894,000
4010075336	LUFKIN	TX		07/26/2024	7.500	1,035,336		1,490,500
4010076754	MILWAUKEE	WI		08/27/2024	7.720	795,310		1,104,000
4010076784	TOPEKA	KS		08/27/2024	8.427	398,332		551,000
4010078035	PITTSBURGH	PA		08/27/2024	8.294	316,761		467,000
4010078411	MARGATE	FL		07/26/2024	7.500	437,779		650,000
4010078412	MARGATE	FL		07/26/2024	7.500	336,250		500,000
4010078416	MARGATE	FL		07/26/2024	7.500	451,425		675,000
4010078567	MARGATE	FL		07/26/2024	7.500	446,787		640,000
4010078796	AKRON	OH		07/26/2024	8.050	361,123		470,000
4010079066	MEMPHIS	TN		08/27/2024	7.520	316,639		390,000
4010079484	LUFKIN	TX		08/27/2024	7.100	413,520		612,000
4010079699	LANSING	MI		08/27/2024	8.100	437,335		765,000
4010080514	CLEVELAND	OH		08/27/2024	8.358	592,242		812,000
4010080715	HARRISBURG	PA		09/27/2024	7.240	313,470		470,000
4010080751	ELYRIA	OH		09/27/2024	7.650	370,618		479,000
4010080998	TRENTON	NJ		11/26/2024	7.310	468,282		700,000
4010081121	WARREN	MI		09/27/2024	7.240	429,847		561,000
4010081464	SHIRLEY	NY		08/27/2024	7.990	893,898		1,075,000
4010081503	SALEM	NJ		09/27/2024	7.150	374,892		525,000
4010081505	DAYTON	OH		09/27/2024	7.990	887,198		1,210,000
4010081506	DAYTON	OH		09/27/2024	7.990	800,185		1,092,000
4010081751	AKRON	OH		08/27/2024	8.520	332,208		428,000
4010081798	CHILLICOTHE	OH		09/27/2024	7.640	817,353		1,124,000
4010081962	FLINT	MI		11/26/2024	7.530	524,769		725,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4010082061	CANONSBURG	PA		09/27/2024	7.080	284,580		370,000
4010082204	SELDEN	NY		09/27/2024	7.800	873,108		1,050,000
4010083120	SALEM	NJ		11/26/2024	7.460	299,622		415,000
4010083161	BOOTHWYN	PA		12/30/2024	6.950	1,609,078		2,670,000
4010083188	CLEVELAND	OH		11/26/2024	7.690	264,103		393,000
4010083213	LANSING	MI		11/26/2024	6.950	645,390		1,050,000
4010083578	AMARILLO	TX		11/26/2024	7.200	440,052		608,000
4010083656	DAYTON	OH		09/27/2024	7.990	626,110		855,000
4010083902	AMITYVILLE	NY		09/27/2024	7.490	976,015		1,175,000
4010084353	ALLIANCE	OH		11/26/2024	8.080	323,786		417,000
4010084704	ROSEVILLE	OH		11/26/2024	7.460	1,277,779		1,544,000
4010084910	BOILING SPRINGS	SC		12/30/2024	7.400	600,353		920,000
4010084950	TOLEDO	OH		11/26/2024	7.770	358,519		546,500
4010085525	MEMPHIS	TN		11/26/2024	7.200	671,201		887,500
4010085713	FREEPORT	NY		09/27/2024	7.500	923,000		1,110,000
4010085754	MASTIC BEACH	NY		09/27/2024	7.500	860,635		1,035,000
4010085891	SOUND BEACH	NY		09/27/2024	7.500	927,157		1,115,000
4010087160	RIVERHEAD	NY		11/26/2024	7.540	918,805		1,105,000
4010087778	AKRON	OH		11/26/2024	8.070	350,985		454,000
4020715663	HOMESTEAD	FL		05/17/2024	8.080	23,208,923		56,650,500
4020727264	BRIDGEPORT	CT		02/16/2024	7.550	2,346,975		3,705,000
3.62416E+11	HAYWARD	CA		10/04/2024	8.820	208,000		3,985,000
3.62416E+11	LYNNWOOD	WA		10/23/2024	8.825	479,320		4,320,000
3.62418E+11	SOMERVILLE	MA		09/04/2024	9.000	38,300	76,000	2,100,000
3.6242E+11	SANTA MONICA	CA		08/14/2024	9.200	2,441,353		5,300,000
3.6242E+11	LOS ANGELES	CA		10/04/2024	8.575	2,300,000		6,050,000
3.62421E+11	LOS ANGELES	CA		09/04/2024	8.775	4,000,000		5,770,000
3.62422E+11	NEWTON	MA		09/23/2024	9.150	1,032,000		1,825,000
3.62422E+11	SANTA ROSA BEACH	FL		09/23/2024	9.275	364,280	134,400	2,585,000
3.62423E+11	BROOKLYN	NY		10/23/2024	8.825	4,371,750		5,829,000
3.62424E+11	CHARLOTTE	NC		10/23/2024	9.320	135,000		1,450,000
3.62424E+11	SARASOTA	FL		11/18/2024	9.095	1,539,650		5,275,000
3.62425E+11	AUSTIN	TX		12/13/2024	8.910	1,631,250		2,175,000
3.62425E+11	HARVEY	LA		11/08/2024	8.970	1,050,750		1,401,000
3.62425E+11	AUSTIN	TX		10/23/2024	8.575	1,920,000		2,560,000
3.62425E+11	HANAHAN	SC		11/22/2024	9.595	555,700		5,250,000
3.62426E+11	LOS ANGELES	CA		11/08/2024	8.945	1,150,000		8,135,500
3.62427E+11	PHILADELPHIA	PA		11/22/2024	9.220	136,000		425,000
3.62428E+11	SHREVEPORT	LA		11/22/2024	8.970	113,375		164,500
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410	1,089,914		8,299,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410	1,089,914		8,040,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410	752,481		9,356,000
3.62428E+11	LAKEWOOD	NJ		12/13/2024	9.410	1,089,914		8,245,000
3.62428E+11	JACKSONVILLE	FL		11/22/2024	9.220	498,750		665,000
3.62428E+11	JACKSONVILLE	FL		11/22/2024	9.220	348,750		465,000
3.62428E+11	JACKSONVILLE	FL		11/22/2024	9.220	348,750		465,000
3.62428E+11	JACKSONVILLE	FL		11/22/2024	9.220	345,000		460,000
3.62429E+11	BROOKLYN	NY		12/23/2024	8.910	1,616,000		3,630,000
3.6243E+11	ODESSA	TX		12/13/2024	8.910	208,500		365,000
3.6243E+11	LOS ANGELES	CA		12/13/2024	8.660	1,615,000		4,025,000
3.6243E+11	SPRINGFIELD	MA		12/23/2024	9.035	227,500		340,000
3.6243E+11	STUDIO CITY	CA		12/23/2024	8.910	1,492,500		2,150,000
4.04334E+11	MESQUITE	TX		07/15/2024	4.650	10,500,000		17,740,001
4.04334E+11	LELAND	NC		12/09/2024	5.800	13,500,000		23,297,001
4.04334E+11	PALM BAY	FL		12/18/2024	5.590	2,900,000		5,490,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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0399999. Mortgages in good standing - Residential mortgages-all other						15,980,801,837	457,654,689	24,834,927,788
2390901	LOS ANGELES	CA		12/20/2019	7.308		6,721,296	105,744,681
7200328	LOS ANGELES	CA		06/28/2019	8.395		13,125,000	5
7200391	FUERTEVENTURA	ESP		08/06/2020	6.523		1,927,278	3
7200394	LOS ANGELES	CA		09/15/2020	6.000		1,586,200	3
7200423	LONDON	GBR		01/15/2021	7.050		177,259	2
7200425	WATERTOWN	MA		01/19/2021	9.104		173,422	57,000,001
7200430	SAN FRANCISCO	CA		04/01/2021	9.031		186,630	79,065,385
7200431	MIAMI	FL		03/23/2021	8.377		39,835,325	4
7200434	NEW YORK	NY		03/12/2021	8.542		10,276,953	3
7200442	CALABASAS	CA		03/31/2021	7.842		109,293	31,610,840
7200445	LONDON	GBR		05/19/2021	8.800		10,941,206	200,549,253
7200450	LONDON	GBR		07/09/2021	9.700		5,254,651	27,804,784
7200452	VARIOUS	DE		06/28/2021	6.179		3,089,466	208,184,655
7200457	RICHMOND	VA		06/18/2021	7.831		4,202,458	272,866,476
7200462	DUBLIN	IRL		07/12/2021	6.871		8,910,106	232,564,755
7200464	MIAMI	FL		09/02/2021	8.902		191,190	58,400,001
7200494	LONDON	GBR		11/02/2021	8.460		5,330,125	308,973,491
7200504	NEW YORK	NY		03/25/2022	5.000		2,159,029	192,000,001
7200519	LONDON	GBR		01/21/2022	8.950		16,039,908	222,339,655
7200539	PHOENIX	AZ		02/28/2022	6.000		883,148	257,530,000
7200541	BRONX	NY		03/08/2022	8.126		38,113,282	8,524,478
7200552	MARBELLA	ESP		04/26/2022	7.136		15,798,828	74,293,361
7200561	DUBLIN	IRL		05/31/2022	7.451		41,491,802	166,075,953
7200565	QUEENS	NY		06/17/2022	8.702		9,632,700	76,176,471
7200569	VARIOUS	FRA		07/11/2022	6.428		44,944,761	7,548,408
7200570	VARIOUS	ESP		07/11/2022	7.152		159,385,901	12,819,211
7200585	BAYONNE	NJ		10/13/2022	8.625		276,167	54,260,000
7200589	MANCHESTER	PA		03/03/2023	8.000		26,594,063	365,073,247
7200591	SOUTH SAN FRANCISCO	CA		11/18/2022	8.702		61,395,679	65,127,273
7200597	GAINESVILLE	VA		05/25/2023	8.583		19,365,863	441,600,000
7200598	NEW YORK	NY		12/22/2022	8.481		132,639,635	366,206,061
7200599	MONROE TOWNSHIP	NJ		12/21/2022	7.833		2,252,008	185,440,000
7200607	NEW YORK	NY		01/27/2023	8.875		9,315,195	35,508,197
7200609	PISMO BEACH	CA		02/01/2023	8.325		10,251,217	48,148,168
7200613	UPPER MARLBORO	MD		05/31/2023	8.860		25,785,704	37,130,000
7200614	LOS ANGELES	CA		03/29/2023	8.281		45,129	57,460,000
7200615	BROOKLYN	NY		03/29/2023	8.375		79,910,796	629,200,000
7200622	BROOKLYN	NY		05/19/2023	8.552		38,381,075	56,770,000
7200624	CLEARWATER	FL		06/28/2023	8.233		495,697	15,550,000
7200629	BURBANK	CA		08/24/2023	8.531		84,208,747	32,638,889
7200641	NEW YORK	NY		11/29/2023	8.531		1,525,254	108,700,000
7200643	SALT LAKE CITY	UT		11/01/2023	8.983		14,848,549	20,500,000
7200644	ANNEMASSE	FRA		10/17/2023	7.000		7,942,995	20,993,177
7200649	CAMARILLO	CA		11/09/2023	7.781		44,969,789	168,980,330
7200652	LOS ANGELES	CA		02/09/2024	8.281	117,665,954	1,166,701	85,443,000
7200658	MIAMI	FL		01/22/2024	7.531	41,685,000		78,346,154
7200659	SAN FRANCISCO	CA		12/28/2023	8.320		311,838,475	27,128,571
7200664	SOUTH SAN FRANCISCO	CA		01/31/2024	6.200	55,000,000		95,000,000
7200665	NEW YORK	NY		01/31/2024	6.100	146,000,000		241,300,000
7200666	GAINESVILLE	VA		03/08/2024	8.383	48,094,478	50,290,215	73,583,815
7200667	HOUSTON	TX		01/31/2024	6.650	33,800,000		67,600,000
7200668	KING OF PRUSSIA	PA		02/05/2024	6.650	33,000,000		71,500,000
7200669	MIAMI	FL		02/06/2024	7.483	40,329,263		18,545,455
7200670	NACOGDOCHES	TX		02/01/2024	6.000	153,500,000		266,500,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7200671	CHARLOTTE	NC		02/13/2024	6.000	52,250,000		103,320,000
7200672	CAPITOL HEIGHTS	MD		02/13/2024	6.200	68,000,000		125,870,000
7200673	SANTA CLARA	CA		02/27/2024	5.993	73,500,000		125,000,000
7200674	ATLANTA	GA		02/27/2024	6.243	55,000,000		115,000,000
7200675	JONESBORO	GA		02/15/2024	6.040	112,500,000		210,845,000
7200676	LOS ANGELES	CA		03/04/2024	6.050	105,000,000		187,300,000
7200677	NEW YORK	NY		03/08/2024	8.227	111,376,082		245,700,000
7200678	NEW YORK	NY		04/04/2024	8.442	108,424,085	3,525,915	61,377,778
7200679	STOCKTON	CA		03/21/2024	6.110	41,000,000		69,825,000
7200680	FORTH WORTH	TX		03/28/2024	8.859	179,249,143		552,480,000
7200681	BOSTON	MA		03/28/2024	6.168	162,000,000		290,700,000
7200682	PHOENIX	AZ		04/15/2024	5.880	40,590,000		70,500,000
7200683	NEW YORK	NY		10/29/2024	8.131	71,595,000		91,050,000
7200686	FREMONT	CA		05/01/2024	6.262	230,000,000		358,100,000
7200687	DEKALB	IL		05/30/2024	6.247	180,535,017		320,135,000
7200688	HAMMOND	LA		05/30/2024	6.247	179,464,983		319,690,000
7200689	NEW JERSEY	NJ		07/01/2024	9.587	20,134,382	32,880,923	55,248,000
7200690	ST JOHNS	FL		05/30/2024	5.820	50,052,000		87,100,000
7200692	QUEENS	NY		06/27/2024	7.233	120,765,567	4,151,180	29,064,000
7200693	FORESTVILLE	MD		07/26/2024	6.400	42,800,000		72,100,000
7200694	WEST VALLEY CITY	UT		06/06/2024	6.617	34,000,000		57,000,000
7200695	ASHBURN	VA		06/26/2024	7.983	8,026,316	10,331,869	60,984,000
7200696	HERNDON	VA		08/22/2024	8.883	42,010,787	8,877,817	43,604,167
7200698	HAMILTON	NJ		08/07/2024	7.257	277,200,000		104,660,656
7200699	ATLANTIC BEACH	FL		06/27/2024	8.481	30,020,000		15,630,769
7200701	NEW YORK	NY		06/27/2024	7.977	67,320,000		47,400,000
7200703	PHOENIX	AZ		06/27/2024	8.326	59,111,431	3,328,401	24,188,235
7200704	NEW BEDFORD	MA		07/26/2024	7.483	60,698,067	21,964,953	26,706,596
7200705	NEW YORK	NY		07/11/2024	9.577	13,510,749	7,191,903	20,400,000
7200706	CITY OF INDUSTRY	CA		07/16/2024	7.683	70,606,980	3,623,996	17,409,231
7200707	AUSTIN	TX		07/09/2024	6.663	160,000,000		361,980,000
7200708	ST. SIMONS ISLAND	GA		08/01/2024	8.711	56,007,252		2
7200709	BEDFORD	MA		08/15/2024	7.733	97,768,207	5,685,356	32,076,000
7200710	GAINESVILLE	FL		08/15/2024	6.200	88,000,000		135,800,000
7200711	MIAMI	FL		09/13/2024	8.531	1,981,928	14,705,359	38,215,116
7200712	BROOKLYN	NY		08/29/2024	6.100	158,500,000		296,900,000
7200713	ANNAPOLIS	MD		08/20/2024	8.983	79,222,154		51,000,000
7200714	CHARLOTTE	NC		08/22/2024	5.950	80,800,000		139,500,000
7200715	HILLSBORO BEACH	FL		11/26/2024	8.733	10,943,612		58,190,000
7200716	NAPLES	FL		08/23/2024	8.781	65,298,579	1,586,522	24,000,000
7200717	HIALEAH	FL		09/25/2024	5.850	58,000,000		110,100,000
7200718	BRASELTON	GA		09/24/2024	5.900	97,000,000		178,500,000
7200720	BOSTON	MA		10/10/2024	5.892	46,000,000		99,100,000
7200721	MIAMI-DADE	FL		10/31/2024	8.478	38,221,320		30,230,000
7200723	CHICAGO	IL		10/29/2024	5.470	175,000,000		116,000,000
7200725	MIAMI	FL		11/21/2024	6.557	225,000,000		449,000,000
7200726	MIDWAY	GA		11/12/2024	6.190	170,000,000		294,100,000
7200728	NEW YORK	NY		10/31/2024	5.000	196,168,064	1,168,780	625,000,000
7200729	WILMINGTON	DE		12/06/2024	5.847	85,000,000		143,400,000
7200730	ATLANTA	GA		12/05/2024	5.992	103,000,000		41,200,000
7200731	MIAMI	FL		12/18/2024	5.370	123,750,000		97,500,000
7200733	ABILENE	TX		12/24/2024	6.838	52,801,917		417,600,000
7200735	LAKE MARY	FL		12/13/2024	5.945	95,000,000		120,640,000
7410006	VARIOUS	DE		12/21/2023	7.473		16,109,043	51,920,092
7410008	VARIOUS	GBR		01/26/2024	9.950	210,196,955		1,240,503,399

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7410009	NIVELLES	BEL		05/08/2024	7.105	44,573,175	1,923,090	37,724,639
7410010	COPENHAGEN	DNK		03/25/2024	6.870	119,318,055		721,920,000
7410011	BACKADALEN	SWE		06/13/2024	6.056	229,463,384	72,255,650	83,092,447
7410013	SEVEN BEACH	GBR		08/29/2024	8.400	98,607,722	27,996,220	102,120,782
7410015	JONKOPING	SWE		05/31/2024	6.548	8,315,461	10,361,518	8,683,132
7410016	HENDENSTED	DNK		05/31/2024	7.637	3,231,810	23,383,228	14,319,763
7410017	DOBRZYKOWICE	POL		06/26/2024	6.746	106,292,193	58,288,272	20,628,541
7410018	LONDON	GBR		07/04/2024	8.950	40,196,341		4
7410019	VARIOUS	GBR		07/04/2024	9.850	176,508,455		361,487,807
7410020	RUGBY	GBR		10/04/2024	7.700	107,458,870		177,301,022
7410021	PARIS	FRA		09/27/2024	7.829	47,336,627	482,606	201,028,155
7410024	MADRID	GBR		12/20/2024	6.144	39,997,383		87,483,547
7410025	PARIS	FRA		10/25/2024	6.565	83,322,962		19,457,739
7410026	BARSINGHAUSEN	DE		10/04/2024	6.240	184,219,306	135,580,167	511,118,923
7410029	LONDON	GBR		12/09/2024	7.800	1		191,653,196
321050101	TACOMA	WA		08/22/2024	6.720	27,723,200	1,899,094	15,624,000
322030402	PRESCOTT	AZ		05/09/2022	8.475		543,740	6,240,000
322070057	PORTLAND	OR		03/03/2023	9.000		96,480	2,825,000
322090853	BOISE	ID		11/18/2022	10.080		3,496,907	10,955,001
322110233	PORTLAND	OR		01/25/2023	9.190		1,471,391	6,605,000
322110363	PORTLAND	OR		01/25/2023	9.065		158,624	4,530,000
322110410	PORTLAND	OR		01/09/2023	9.190		328,180	2,180,000
323020442	PORTLAND	OR		03/16/2023	9.620		184,300	1,566,600
323020743	PORTLAND	OR		05/02/2023	9.630		672,000	1,272,600
323030490	FALLBROOK	CA		05/02/2023	10.130		110,000	640,500
323040403	PORTLAND	OR		06/30/2023	9.755		642,680	1,848,000
323050769	FRESNO	CA		07/26/2023	9.990		113,358	621,600
323060634	SPOKANE VALLEY	WA		09/29/2023	9.920		729,986	5,951,400
323060764	VANCOUVER	WA		08/16/2023	9.670		451,540	1,423,800
323080074	DELRAY BEACH	FL		10/20/2023	9.980		973,642	5,670,000
323080293	PORTLAND	OR		09/29/2023	9.795		895,900	1,726,200
323090587	PORTLAND	OR		11/28/2023	10.200		2,590,075	5,510,000
323100213	DENVER	CO		12/12/2023	10.183		2,700,655	3,990,000
323100375	RICHLAND	WA		11/28/2023	10.263		5,813,374	5,166,000
323100564	PORTLAND	OR		12/12/2023	9.745		182,800	1,005,900
323110252	PORTLAND	OR		01/18/2024	9.560	2,366,000		1,419,600
323110557	PHOENIX	AZ		03/21/2024	9.905		216,235	1,075,200
323110811	PORTLAND	OR		02/15/2024	9.415	2,080,000		1,344,000
323120230	PORTLAND	OR		03/21/2024	10.055	678,003	1,546,215	1,587,600
323120290	ENUMCLAW	WA		02/15/2024	9.415	1,348,750		871,500
323120366	PHOENIX	AZ		01/18/2024	9.515	1,254,000		726,600
324010297	BAKERSFIELD	CA		03/21/2024	9.605	517,073	1,213,917	1,994,580
324010688	PORTLAND	OR		03/21/2024	9.480	534,310	864,290	839,160
324010904	BAKERSFIELD	CA		03/21/2024	9.610	569,770	1,012,097	1,278,900
324020156	BAKERSFIELD	CA		05/23/2024	9.705	761,300	1,201,970	1,813,980
324020289	BAKERSFIELD	CA		05/23/2024	9.705	701,278	1,011,984	1,645,980
324020870	AUBURN	WA		05/23/2024	9.830	301,100		556,800
324030167	SEATTLE	WA		05/23/2024	9.830	286,200	239,500	672,000
324030333	PORTLAND	OR		04/24/2024	9.688	2,865,000		1,604,400
324030343	PORTLAND	OR		05/23/2024	9.580	709,350	1,099,000	1,273,440
324030379	PORTLAND	OR		05/23/2024	9.580	1,138,401	1,969,467	3,422,580
324030392	BAKERSFIELD	CA		12/20/2024	9.680	184,206	180,000	2,591,400
324030587	KING CITY	OR		07/01/2024	9.995	467,000	708,626	1,157,100
324030931	PORTLAND	OR		04/24/2024	9.500	3,010,000		1,730,400
324030964	HOGANSVILLE	GA		07/01/2024	9.870	473,755	579,013	1,043,802

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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324040037	JOHNS ISLAND	SC		07/25/2024	10.045	717,365	2,283,837	3,011,400
324040275	PORTLAND	OR		07/25/2024	9.970	326,275	666,357	953,400
324040550	JOHNS ISLAND	SC		07/01/2024	10.070	311,935	2,537,661	3,011,400
324040611	VANCOUVER	WA		07/25/2024	9.545	485,335	1,243,742	1,289,820
324040770	VANCOUVER	WA		07/25/2024	9.545	127,494	1,326,557	1,845,480
324050275	WADDELL	AZ		07/25/2024	9.420	3,306,700		2,900,100
324060044	SUNSET	UT		10/18/2024	9.505	505,513	79,253	2,251,200
324070672	ORANGEBURG	SC		10/18/2024	9.085	2,472,999		1,688,400
324080315	BOISE	ID		10/18/2024	9.205	1,579,453	2,239,043	5,502,000
324080350	VANCOUVER	WA		10/31/2024	8.805	1,277,750	67,250	1,302,000
324080617	PORTLAND	OR		10/18/2024	9.292	503,732	180,195	1,715,700
324080660	MIDLAND	TX		10/18/2024	8.955	1,910,000		2,049,600
324100402	PORTLAND	OR		11/22/2024	8.840	2,670,500		1,602,300
324100656	LOS ANGELES	CA		12/20/2024	9.568	1,403,500		4,809,000
610008101	MELBOURNE	AUS		09/19/2024	8.234	64,008,873		69,785,999
610008102	CHRISTCHURCH	NZL		09/19/2024	8.650	13,741,827		21,225,000
720041801	DERBY	GBR		03/31/2021	4.591		26,243,480	218,303,169
720049401	LONDON	GBR		06/30/2023	9.450		2,017,656	76,321,227
750000027	NEW YORK	NY		06/30/2023	8.781		6,688,698	25,105,088
750000033	ANN ARBOR	MI		11/17/2023	8.733		39,473,129	108,456,362
750000036	QUEENS	NY		02/29/2024	6.288	97,000,000		159,200,000
750000037	MIAMI	FL		05/09/2024	6.371	54,500,000		87,400,000
750000038	FRIENDSWOOD	TX		06/07/2024	6.214	41,500,000		64,500,000
750000039	MIAMI	FL		07/02/2024	7.728	74,080,888	192,487	15,880,473
750000040	ST. CHARLES	IL		11/25/2024	5.915	61,200,000		71,680,000
3300002956	NORTH BERGEN	NJ		06/21/2021	7.726		153,708	2,193,000
3300003237	BROOKLYN	NY		09/29/2022	7.740		465,640	6,324,000
3300003282	BROOKLYN	NY		10/07/2021	7.200		10,660	1,555,500
3300003855	IRVINGTON	NJ		08/24/2022	7.740		326,921	1,058,250
3300004042	COCOA	FL		12/02/2022	8.581		45,386	867,000
3300004155	BALTIMORE	MD		12/21/2022	7.863		26,673	612,000
3300004178	JERSEY CITY	NJ		08/24/2023	9.735		2,074,175	7,497,000
3300004211	CHICAGO	IL		12/21/2022	8.855		24,951	2,295,000
3300004227	PHILADELPHIA	PA		02/16/2023	9.135		194,905	1,810,500
3300004263	IRVINGTON	NJ		04/05/2023	9.080		1,284,361	6,196,500
3300004378	BROOKLYN	NY		05/03/2023	9.180		844,883	2,320,500
3300004385	BROOKLYN	NY		05/03/2023	9.080		713,379	2,983,500
3300004692	BRONX	NY		12/28/2023	9.465		2,874,253	8,058,000
3300004725	BROOKLYN	NY		12/28/2023	9.640		1,305,541	2,856,000
3300004793	BALTIMORE	MD		02/16/2024	9.715	700,024	52,690	1,275,000
3300004993	PATERSON	NJ		06/24/2024	9.445	333,345	48,272	675,750
3300005146	ATLANTIC CITY	NJ		10/09/2024	8.830	143,252	10,782	306,000
3300005288	NEW YORK	NY		11/06/2024	8.720	2,178,428	93,007	5,763,000
3300005296	NEWARK	NJ		10/09/2024	8.755	246,112	97,566	573,750
3300005319	FAYETTEVILLE	NC		10/09/2024	8.680	134,853	23,882	326,400
3300005408	BROOKLYN	NY		10/09/2024	8.555	919,598	69,217	2,830,500
3310024886	ROCKPORT	TX		10/27/2021	5.210		1,056	1,956,000
3310031066	ALBANY	NY		06/07/2022	5.343		16,867	1,370,000
3310032402	GREENSBORO	NC		03/22/2022	5.000		23,500	2,000,000
3310033257	JACKSON	MS		04/14/2022	5.693		128,662	3,640,000
3310034735	LOUISVILLE	KY		05/19/2022	5.000		19,545	2,288,000
3310034741	HARTFORD	CT		07/07/2022	5.343		9,868	996,000
3310034991	CHICAGO	IL		07/07/2022	5.875		51,581	2,200,000
3310035680	YONKERS	NY		08/08/2022	6.043		40,674	1,800,000
3310036201	YONKERS	NY		08/08/2022	6.043		50,520	1,520,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310038645	MONTGOMERY	AL		08/26/2022	6.300		17,241	5,040,000
3310041368	MONTGOMERY	AL		10/19/2022	7.900		41,179	1,010,000
3310043798	HARTFORD	CT		01/10/2023	8.000		5,754	276,000
3310044281	TACOMA	WA		03/15/2023	8.040		23,863	6,600,000
3310045662	MEMPHIS	TN		04/04/2023	8.040		164,868	8,680,000
3310046855	TACOMA	WA		07/27/2023	9.359		527,602	7,200,000
3310059640	CHICAGO	IL		12/28/2023	9.366		73,211	400,000
3310062012	CARROLLTON	GA		12/07/2023	8.428		1,040	3,440,000
3310072395	HARTFORD	CT		04/30/2024	8.666	118,812	13,965	300,000
3320042299	JERSEY CITY	NJ		02/13/2023	8.616		139,095	990,000
3320043960	JERSEY CITY	NJ		01/30/2023	8.942		31,022	1,128,000
3320044572	YONKERS	NY		01/30/2023	8.792		245,669	1,050,000
3320045562	SAN ANTONIO	TX		02/13/2023	8.922		1,031,409	12,540,000
3320045677	MEMPHIS	TN		04/19/2023	8.600		1,355,263	20,580,000
3320046862	NEWARK	NJ		02/27/2023	9.222		56,430	1,800,000
3320049380	SIDNEY	NY		04/27/2023	9.800		56,757	1,770,000
3340064327	RICHMOND	VA		03/14/2024	9.140	2,227,342		4,600,000
3340066363	CHICAGO	IL		02/26/2024	9.325	228,096	53,325	576,000
3340066435	CHICAGO	IL		02/26/2024	10.060	8,036,917		14,080,000
3340066758	MONTICELLO	NY		03/07/2024	9.348	226,157	126,593	920,000
3340067040	MAYBROOK	NY		02/29/2024	9.572	530,640	21,463	800,000
3340068654	KINGSTON	NY		03/07/2024	9.504	329,868	16,236	576,000
3340069966	FRANKLIN PARK	IL		02/29/2024	9.416	430,769	23,784	736,000
3340072693	NEW ORLEANS	LA		04/05/2024	9.290	363,533	18,541	920,000
3340072750	ALLIANCE	OH		04/12/2024	9.445	218,988	26,746	424,000
3410000485	IRVINGTON	NJ		09/10/2024	9.316	1,981,370		355,000
3410000527	HAWTHORNE	NJ		09/24/2024	9.216	327,180	85,464	109,000
3410000582	LAKE KATRINE	NY		11/08/2024	9.050	728,894		185,000
3410000593	PHILADELPHIA	PA		11/14/2024	9.450	298,300		74,000
3410000594	REHOBOTH BEACH	DE		11/14/2024	9.450	145,852		36,500
3410000601	LONG BRANCH	NJ		11/14/2024	9.050	1,671,069		1,320,000
3410000604	WALDORF	MD		11/21/2024	8.850	1,198,332		265,000
3500103881	LAUDERHILL	FL		07/18/2024	8.660	96,425	35,532	30,000
3500103892	LOS ANGELES	CA		08/12/2024	9.085	477,050	730,248	402,500
3500104516	SANTA MONICA	CA		09/12/2024	8.795	2,138,750	125,702	555,000
3500106866	UPLAND	CA		09/12/2024	8.795	2,634,652	33,399	522,500
3500106895	MIAMI	FL		09/30/2024	8.495	217,500		61,000
3500108194	LOS ANGELES	CA		10/16/2024	8.470	1,069,375		300,000
3500108379	MIAMI BEACH	FL		09/30/2024	8.305	266,438		52,500
3500108875	AVENTURA	FL		10/16/2024	8.220	418,688		105,000
3500108936	FORT LAUDERDALE	FL		10/16/2024	8.220	543,750		177,000
3500109665	LOS ANGELES	CA		11/27/2024	8.883	1,108,374	74,078	447,500
3500109667	LOS ANGELES	CA		11/15/2024	8.050	2,039,206	82,305	415,000
3500110060	HARBOR CITY	CA		12/20/2024	8.423	1,914,000		330,000
3500110328	SAN DIEGO	CA		12/20/2024	8.610	450,289		1,437,500
3500111929	LOS ANGELES	CA		11/27/2024	9.008	412,615	50,813	510,000
3500112692	NEW CANAAN	CT		12/20/2024	8.235	860,938		170,000
3.62415E+11	WASHINGTON	DC		07/25/2024	9.405	624,000		960,000
3.62415E+11	WASHINGTON	DC		07/25/2024	9.410	672,000		960,000
3.62415E+11	WASHINGTON	DC		07/25/2024	9.410	672,000		960,000
3.62415E+11	INDIANAPOLIS	IN		09/23/2024	9.520	152,000		750,000
3.62415E+11	WORCESTER	MA		07/25/2024	9.660	553,000		790,000
3.62416E+11	LOS ANGELES	CA		08/14/2024	9.450	574,000		2,550,000
3.62418E+11	COLUMBIA	SC		09/23/2024	9.275	125,000	88,000	950,000
3.62423E+11	HAMMOND	LA		11/08/2024	9.220	900,000		1,270,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3.62423E+11	LARKSVILLE	PA		10/04/2024	9.325	449,500	28,000	1,050,000
3.62425E+11	ODESSA	TX		11/18/2024	8.965	2,879,000		5,000,000
3.62426E+11	INDIANAPOLIS	IN		11/22/2024	9.345	203,000		840,000
3.62426E+11	LAWNDALE	CA		11/08/2024	9.220	960,000		2,125,000
3.62427E+11	WORCESTER	MA		11/22/2024	8.970	442,500		660,000
3.62427E+11	WORCESTER	MA		11/22/2024	8.970	476,000		680,000
3.62427E+11	BROOKLYN?	NY		11/08/2024	8.970	1,840,000		2,350,000
3.62431E+11	LOS ANGELES	CA		12/23/2024	9.285	948,000		1,270,000
5.00004E+11	ENSCHEDE	NLD		04/26/2024	6.400	68,366		149,824
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024	6.850	790,692		1,491,248
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024	6.850	71,881		1,491,248
5.00005E+11	HAARLEM	NLD		03/26/2024	6.650	154,299		320,109
5.00005E+11	HAARLEM	NLD		03/26/2024	6.650	30,860		320,109
5.00005E+11	APPELSCHA	NLD		04/26/2024	6.300	161,822		249,706
5.00005E+11	VLISSINGEN	NLD		06/25/2024	6.500	787,634		1,485,479
5.00005E+11	VLISSINGEN	NLD		06/25/2024	6.500	71,603		1,485,479
5.00005E+11	PURMEREND	NLD		07/26/2024	6.500	217,120		1,002,223
5.00005E+11	AMSTERDAM	NLD		06/25/2024	6.400	353,595		733,570
5.00005E+11	ZANDVOORT	NLD		08/28/2024	6.500	35,503		736,541
5.00005E+11	ZANDVOORT	NLD		08/28/2024	6.500	390,530		736,541
5.00005E+11	LEERSUM	NLD		07/26/2024	6.400	269,771		602,460
5.00005E+11	S-GRAVENHAGE	NLD		07/26/2024	6.250	737,936		1,660,988
5.00005E+11	S-HEERENBERG	NLD		09/26/2024	6.400	382,255		1,133,818
5.00005E+11	WIJK BIJ DUURSTEDE	NLD		08/28/2024	6.400	320,858		605,139
5.00005E+11	CADZAND	NLD		08/28/2024	6.400	277,799		691,588
5.00005E+11	VELP	NLD		09/26/2024	6.600	362,695		684,044
5.00005E+11	VELP	NLD		09/26/2024	6.600	28,501		684,044
5.00005E+11	UGCHELEN	NLD		09/26/2024	6.300	558,853		1,458,521
500005000003A	HARDERWIJK	NLD		10/29/2024	6.350	84,882		341,884
500005000004A	HARDERWIJK	NLD		10/29/2024	6.350	933,705		341,884
500005083002A	MADE	NLD		12/20/2024	6.050	153,943		437,402
500005166001A	BUSSUM	NLD		10/29/2024	6.150	31,898		125,316
500005166002A	BUSSUM	NLD		10/29/2024	6.150	350,883		125,316
500005179001A	GELDROP	NLD		11/27/2024	6.300	348,401		581,452
500005276001A	ZOETERMEER	NLD		11/27/2024	6.450	180,116		269,428
500005276002A	ZOETERMEER	NLD		11/27/2024	6.450	16,374		269,428
500005291001A	OSS	NLD		11/27/2024	5.950	290,510		1,859,415
500005334001A	FRANEKER	NLD		11/27/2024	5.950	184,870		484,319
500005406001A	ENSCHEDE	NLD		11/27/2024	5.950	761,137		1,169,878
500005406002A	ENSCHEDE	NLD		11/27/2024	5.950	69,194		1,169,878
500005456001A	ROTTERDAM	NLD		12/20/2024	5.750	1,042,796		2,100,074
500005539001A	DORDRECHT	NLD		12/20/2024	5.750	402,050		613,064
500005539002A	DORDRECHT	NLD		12/20/2024	5.750	36,550		613,064
19337	ST. HELENA	CA		06/05/2019	4.299		4,080,423	12,251,668
7000036	NEW YORK	NY		10/23/2018	4.744		3,799,970	17,753,426
7000037	ANAHEIM	CA		10/30/2018	4.792		3,725,535	36,088,001
7100009	GARDEN GROVE	CA		07/11/2019	5.000		12,654,000	5
7100011	VARIOUS	IL		07/27/2020	3.750		9,934,656	2,157,440
7100012	VARIOUS	MO		08/05/2020	3.750		4,045,984	9,490,800
7100014	FALLS CHURCH	VA		11/14/2020	3.300		9,540,064	46,460,609
7100015	MIAMI	FL		01/26/2021	3.600		7,927,712	3,269,504
7100016	BELLINGHAM	WA		12/29/2020	3.600		6,983,712	32,942,177
7100017	FERNDALE	WA		12/29/2020	3.600		6,794,912	32,787,857
7100019	EDWARDSVILLE	IL		01/28/2021	3.600		8,796,192	39,516,209
7100021	CHARLOTTE	NC		11/22/2021	3.250		12,950,000	3

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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7100022	BAYTOWN	TX		12/01/2021	3.500		7,044,000	61,473,501
7200293	NASHVILLE	TN		11/09/2018	5.384		5,332,172	9,234,043
7200399	SAN FRANCISCO	CA		09/29/2020	8.046		63,675,351	9,038,786
7200481	CULVER CITY	CA		10/07/2021	6.841		104,787,584	2
7200583	NEW YORK	NY		09/02/2022	10.826		41,233,529	925,000,000
7200584	NEW YORK	NY		09/02/2022	10.826		87,077,922	925,000,000
7200635	LONG ISLAND CITY	NY		01/03/2020	8.483		22,142,788	42,672,414
7250107	MULTNOMAH	OR		07/17/2019	6.984		5,946,878	22,292,001
0599999. Mortgages in good standing - Commercial mortgages-all other						7,631,711,516	2,395,486,429	21,458,217,768
7200393	NEW YORK	NY		08/28/2020	5.550		26,972,800	9
7200594	NEW YORK	NY		11/08/2022	9.531		3,080,569	128,924,511
7200619	STATEN ISLAND	NY		05/05/2023	8.733		3,485,704	69,640,000
0699999. Mortgages in good standing - Mezzanine Loans							33,539,073	198,564,520
0899999. Total Mortgages in good standing						23,612,513,353	2,886,680,191	46,491,710,077
7200420	PARIS	FRA		12/15/2020	7.577		695,877	75,289,945
7200467	BRISTOL	GBR		09/16/2021	9.200		10,938,752	12,429,476
7200543	NEW YORK	NY		03/30/2022	8.095		12,412	1
7200602	LONDON	GBR		09/30/2022	9.450		79,126,751	459,650,699
1399999. Restructured mortgages - Commercial mortgages-all other							90,773,793	547,370,121
1699999. Total - Restructured Mortgages							90,773,793	547,370,121
40022431	NEW YORK	NY		08/23/2021	8.000		959,289	2,100,000
100137421	LITCHFIELD PARK	AZ		01/11/2024	8.500	906,063		1,450,000
100137455	PROVO	UT		01/11/2024	10.750	724,173		800,000
100140474	CELINA	TX		01/17/2024	9.750	1,052,184		1,300,000
100140790	RIVERHEAD	NY		01/22/2024	8.999	383,779		525,000
100140833	BOYNTON BEACH	FL		03/06/2024	9.990	341,795		452,000
100140838	DAVENPORT	FL		03/06/2024	11.625	263,036		297,000
100140915	SUNRISE	FL		02/26/2024	8.375	226,998		360,000
100141125	BALTIMORE	MD		01/30/2024	7.800	168,746		220,000
100141129	CAPE MAY COURT HOUSE	NJ		01/30/2024	8.240	198,333		275,000
100141142	BALTIMORE	MD		01/30/2024	7.720	152,160		199,000
100141150	CHICAGO	IL		01/30/2024	8.400	188,051		305,000
100141152	BALTIMORE	MD		01/30/2024	7.820	159,042		195,000
100141153	BALTIMORE	MD		01/30/2024	7.930	166,225		205,000
100141392	ATLANTA	GA		01/30/2024	9.250	344,516		435,000
100141644	MANTECA	CA		01/30/2024	10.250	908,879		1,050,000
100141694	ADELANTO	CA		01/30/2024	8.499	272,118		345,000
100141736	BULLARD	TX		01/30/2024	10.375	486,295		590,000
100142895	WINTHROP	MA		02/09/2024	8.625	375,639		815,000
100142986	PORT SAINT LUCIE	FL		02/09/2024	8.000	688,746		850,000
100143029	MIAMI	FL		02/12/2024	9.749	1,003,133		1,420,000
100143351	SPRING	TX		02/16/2024	9.875	415,917		530,000
100143434	REHOBOTH	MA		02/16/2024	9.999	546,524		720,000
100143533	WATERBURY	CT		02/21/2024	8.160	510,335		700,000
100143610	MONTICELLO	NY		02/21/2024	7.610	141,209		195,000
100143655	GAINESVILLE	VA		02/22/2024	10.249	706,407		885,000
100143784	WATERFORD	MI		02/27/2024	8.250	207,716		300,000
100144674	UNITED KINGDOM	GBR		03/12/2024	3.640	551,503		719,702
100144675	UNITED KINGDOM	GBR		03/12/2024	3.640	567,619		740,980
100144680	UNITED KINGDOM	GBR		03/12/2024	3.550	144,775		187,756
100144683	UNITED KINGDOM	GBR		03/12/2024	3.550	135,240		175,239
100144716	UNITED KINGDOM	GBR		03/12/2024	3.640	479,962		638,375
100144787	UNITED KINGDOM	GBR		03/12/2024	3.390	183,751		294,151
100144789	UNITED KINGDOM	GBR		03/12/2024	9.500	57,183		93,878

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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100145692	UNITED KINGDOM	GBR		03/12/2024	3.490	482,079		619,594
100145825	FORT MYERS	FL		03/15/2024	8.999	735,959		2,827,000
100146724	PHOENIX	AZ		03/20/2024	8.499	223,938		325,000
100146737	LOS ANGELES	CA		03/20/2024	8.999	512,259		760,000
100147032	LYNNWOOD	WA		03/27/2024	7.750	581,756		740,000
100147099	HOT SPRINGS VILLAGE	AR		03/28/2024	8.749	959,370		1,245,000
100147229	PLYMOUTH	PA		03/28/2024	7.740	201,889		249,000
100147238	SCRANTON	PA		03/28/2024	7.870	258,804		315,000
100147291	LARKSVILLE	PA		03/28/2024	8.090	119,459		145,000
100147605	BARNEGAT	NJ		04/04/2024	8.375	200,224		295,000
100148137	PHILADELPHIA	PA		04/10/2024	10.375	145,360		220,000
100148645	SURPRISE	AZ		05/15/2024	8.500	310,009		400,000
100148690	BALTIMORE	MD		04/16/2024	9.624	132,962		175,000
100149068	YAKIMA	WA		04/19/2024	10.000	516,295		610,000
100149528	LAKE FOREST	CA		04/26/2024	7.125	476,964		675,000
100149717	SCRANTON	PA		04/26/2024	7.780	134,574		165,000
100149720	BETHLEHEM	PA		04/26/2024	7.640	143,010		201,000
100149722	GLEN LYON	PA		04/26/2024	7.990	270,098		330,000
100149794	DESERT HOT SPRINGS	CA		04/26/2024	7.500	303,591		370,000
100152878	CARTHAGE	IN		05/22/2024	8.999	151,112		185,000
100152883	CARTHAGE	IN		05/22/2024	8.999	150,914		185,000
100152885	CARTHAGE	IN		05/22/2024	8.999	151,038		185,000
100152886	CARTHAGE	IN		05/22/2024	8.999	151,150		185,000
100152893	CARTHAGE	IN		05/22/2024	8.999	158,887		195,000
100153424	JESSUP	PA		05/30/2024	7.760	127,329		156,000
100153435	SCRANTON	PA		05/30/2024	8.273	84,315		110,000
100153456	SCRANTON	PA		05/30/2024	8.320	229,779		282,000
100153638	ROYAL PALM BEACH	FL		05/31/2024	7.625	376,558		491,000
100153642	DELRAY BEACH	FL		05/31/2024	7.000	293,230		400,000
100153946	SAINT GEORGE	UT		06/05/2024	6.999	126,621		170,000
100153948	SAINT GEORGE	UT		06/05/2024	6.999	126,629		170,000
100154609	INGLEWOOD	CA		06/14/2024	8.875	894,637		1,150,000
100154630	PARADISE VALLEY	AZ		07/19/2024	8.875	2,193,949		2,620,000
100155091	PORTER RANCH	CA		07/19/2024	9.375	2,753,614		4,000,000
100155370	PARKER	CO		06/18/2024	9.000	312,820		915,000
100156033	ROYAL PALM BEACH	FL		06/18/2024	7.875	407,653		525,000
100156309	CHICAGO	IL		07/25/2024	9.750	232,270		304,000
100159982	MIAMI	FL		08/16/2024	7.490	295,568		910,000
100161723	MIAMI BEACH	FL		07/30/2024	8.749	1,813,454		2,500,000
100161749	MONTGOMERY	AL		07/30/2024	10.999	109,240		125,000
100165081	STATEN ISLAND	NY		08/28/2024	8.374	279,731		375,000
322050146	CLEARFIELD	UT		06/21/2022	7.975		1,120,979	5,505,000
322050312	PALM BAY	FL		06/21/2022	8.475		45,293	152,040
322050785	INDIO	CA		06/21/2022	6.970		165,576	3,335,000
322050954	PALM BAY	FL		06/21/2022	8.475		47,741	362,000
322060119	BIG BEAR LAKE	CA		08/04/2022	9.065		54,619	2,600,000
322060399	PORTLAND	OR		08/04/2022	7.310		733,949	3,416,200
322070525	PORTLAND	OR		09/13/2022	7.750		34,250	4,330,000
322070924	PALM BAY	FL		09/19/2022	9.130		16,072	350,000
322080380	FELLSMERE	FL		11/18/2022	9.830		102,960	420,000
322080611	RICHLAND	WA		11/18/2022	9.075		669,188	6,672,000
322080678	PORTLAND	OR		10/25/2022	9.515		345,000	4,260,000
322090076	PHOENIX	AZ		01/25/2023	8.640		146,300	650,000
322090163	PEORIA	AZ		03/03/2023	10.255		37,980	426,000
322090237	WADDELL	AZ		10/25/2022	8.260		358,800	5,310,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
322110004	MONROE	NC		01/09/2023	9.820		72,997	231,420
322110095	BAKERSFIELD	CA		01/09/2023	9.315		26,000	7,266,000
322110163	MONROE	NC		01/09/2023	9.820		70,328	545,000
322110352	BAKERSFIELD	CA		01/25/2023	9.315		38,500	7,266,000
322110409	MONROE	NC		01/09/2023	9.820		97,053	573,000
322110614	MONROE	NC		01/09/2023	9.820		66,167	573,000
322110654	ORO VALLEY	AZ		01/25/2023	9.065		335,258	3,700,000
322110891	MONROE	NC		01/09/2023	9.820		43,279	545,000
322110988	MONROE	NC		01/09/2023	9.820		72,994	553,000
322120413	PORTLAND	OR		03/16/2023	10.245		658,155	1,379,700
322120526	PORTLAND	OR		03/03/2023	9.620		203,225	1,730,000
322120576	SEATTLE	WA		05/02/2023	9.880		643,342	1,785,000
322120959	SEATTLE	WA		05/02/2023	9.880		619,220	1,869,000
323010935	BAKERSFIELD	CA		03/16/2023	10.250		157,600	1,512,000
323020307	BAKERSFIELD	CA		06/30/2023	10.255		692,510	1,348,200
323020455	BAKERSFIELD	CA		03/16/2023	10.250		520,620	2,088,000
323030773	BAKERSFIELD	CA		05/02/2023	10.135		235,280	1,512,000
323050151	EDEN	UT		06/30/2023	9.885		82,436	359,100
323050187	PORTLAND	OR		08/16/2023	9.920		557,400	676,200
323050188	BAKERSFIELD	CA		06/30/2023	10.260		743,333	2,772,000
323050247	CHARLOTTE	NC		02/15/2024	9.818	670,399		704,340
323050319	EDEN	UT		06/30/2023	9.885		268,309	470,400
323050352	CHARLOTTE	NC		02/15/2024	9.818	306,495	441,605	720,720
323050354	EDEN	UT		06/30/2023	9.885		199,643	445,200
323050514	TUCSON	AZ		06/30/2023	9.630		368,082	525,000
323050517	PORTLAND	OR		08/16/2023	9.670		158,217	768,600
323060185	HERRIMAN	UT		09/15/2023	9.795		199,720	672,000
323060345	HERRIMAN	UT		09/15/2023	9.795		26,095	651,000
323060379	HERRIMAN	UT		09/15/2023	9.795		25,852	602,700
323060459	BAKERSFIELD	CA		07/20/2023	10.115		982,395	1,581,300
323060676	BAKERSFIELD	CA		06/30/2023	10.260		616,758	1,816,080
323060678	BAKERSFIELD	CA		07/20/2023	10.365		740,510	1,369,200
323060931	HERRIMAN	UT		09/15/2023	9.795		93,873	672,000
323070336	SEATTLE	WA		09/15/2023	9.920		176,200	682,500
323070655	DEER PARK	WA		10/20/2023	9.980		257,175	323,400
323080511	DEER PARK	WA		10/20/2023	9.980		287,158	323,400
323080929	DEER PARK	WA		10/20/2023	9.980		339,577	323,400
323100164	GASTONIA	NC		12/20/2023	9.995		186,199	111,720
323100242	GASTONIA	NC		12/20/2023	9.995		181,999	109,200
323100469	HICKORY	NC		01/18/2024	9.810		194,558	120,960
323120550	MAYFLOWER MTN	UT		03/21/2024	9.980	314,035	75,150	1,579,200
323120579	MARANA	AZ		03/21/2024	9.705		55,350	1,134,000
324010530	MARANA	AZ		03/21/2024	9.480	739,000		640,500
324010754	ORO VALLEY	AZ		03/21/2024	9.480	931,000		567,000
324010849	ORO VALLEY	AZ		03/21/2024	9.480	931,000		567,000
324010911	MARANA	AZ		03/21/2024	9.480	605,000		630,000
324020223	VAIL	AZ		03/21/2024	9.480	675,000		378,000
324020573	ORO VALLEY	AZ		03/21/2024	9.480	770,000		638,000
324020836	PETALUMA	CA		04/24/2024	9.200	1,687,500		945,000
324030299	BEAVERTON	OR		05/23/2024	9.905	654,000		1,276,800
324070999	MAYFLOWER MNT	UT		09/25/2024	9.335	664,815		1,974,000
403050841	HARTFORD	CT		06/28/2024	7.680	6,809,887	211,795	10,500,000
3300003587	PARAMUS	NJ		03/21/2022	8.200		25,323	841,500
3300003879	SUMMIT	NJ		07/07/2022	8.033		17,829	660,450
3300004021	PARAMUS	NJ		11/10/2022	8.286		11,963	892,500

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300004022	PARAMUS	NJ		11/10/2022	8.036		95,102	892,500
3300004172	PATERSON	NJ		01/19/2023	9.440		36,123	247,350
3300004328	CARROLLTON	TX		05/03/2023	8.955		16,711	816,000
3300004329	PARAMUS	NJ		02/27/2023	9.150		37,380	918,000
3300004337	PARAMUS	NJ		04/05/2023	8.905		63,029	930,750
3300004377	BALTIMORE	MD		03/08/2023	9.335		5,726	257,550
3300004379	MIAMI	FL		02/27/2023	9.830		12,336	369,750
3300004472	SPRING VALLEY	NY		06/09/2023	9.560		22,204	1,274,000
3300004511	SPARTA	NJ		06/09/2023	9.810		41,215	323,850
3300004566	BROOKLYN	NY		08/24/2023	9.735		69,825	1,389,750
3300004599	EDISON	NJ		08/24/2023	9.735		20,948	220,830
3300004602	PARAMUS	NJ		08/24/2023	9.735		95,707	969,000
3300004649	CRESSKILL	NJ		11/27/2023	9.615		178,659	867,000
3300004679	BROOKLYN	NY		10/10/2023	9.835		99,338	1,632,000
3300004684	PITTSBURGH	PA		10/10/2023	10.430		35,518	277,950
3300004723	HASBROUCK HEIGHTS	NJ		12/28/2023	9.390		431,458	1,836,000
3300004743	LAKE VILLA	IL		11/27/2023	9.820		9,776	175,950
3300004749	HACKENSACK	NJ		12/28/2023	9.390		52,974	660,960
3300004910	EDISON	NJ		04/02/2024	9.165	97,406	44,246	354,450
3300004918	FERNANDINA BEACH	FL		04/02/2024	9.345	402,611	30,304	632,400
3300004928	JERSEY CITY	NJ		04/02/2024	9.165	177,928	40,391	382,500
3300004976	HAVERSTRAW	NY		04/02/2024	9.165	113,640	8,554	242,250
3300005019	KILLEEN	TX		04/02/2024	9.165	53,075	23,732	130,560
3310026369	ROOSEVELT	NY		11/12/2021	5.980		79,819	234,800
3310030111	OAK PARK	IL		01/31/2022	6.800		25,513	480,000
3310030452	OAKLAND	CA		02/25/2022	5.700		8,108	848,000
3310030464	BROOKLYN	NY		02/07/2022	5.700		103,669	2,827,600
3310032088	CHICAGO	IL		02/11/2022	6.050		22,458	108,000
3310035783	CHICAGO	IL		06/29/2022	6.920		6,207	126,800
3310035904	PHILADELPHIA	PA		06/07/2022	7.290		17,204	87,200
3310036230	BROOKLYN	NY		07/07/2022	6.043		10,395	960,000
3310036275	BOCA RATON	FL		07/07/2022	6.550		102,331	2,200,000
3310036327	LOS ANGELES	CA		06/29/2022	6.050		49,938	1,245,200
3310036459	NEW ORLEANS	LA		06/07/2022	6.015		17,630	154,000
3310036489	ONEONTA	NY		10/19/2022	8.484		1,300	51,200
3310036918	CHICAGO	IL		08/16/2022	8.330		3,712	138,000
3310037040	TOWNSHIP OF MARLBORO	NJ		08/26/2022	7.500		21,443	496,000
3310037412	BROOKLYN	NY		08/26/2022	6.043		3,076	1,960,000
3310037716	SAINT LOUIS	MO		08/01/2022	8.050		973	164,000
3310037718	JERSEY CITY	NJ		08/01/2022	7.050		87,536	606,000
3310038027	INDIANAPOLIS	IN		07/14/2022	6.460		2,615	147,600
3310038191	NEW ORLEANS	LA		07/25/2022	6.770		2,435	161,200
3310038235	CHICAGO	IL		08/16/2022	8.330		6,541	124,000
3310038248	NEWARK	NJ		07/25/2022	6.690		36,257	250,000
3310038249	NEWARK	NJ		07/25/2022	6.690		48,752	250,000
3310038268	MONROE	NY		08/08/2022	7.500		15,219	256,000
3310038342	JOSHUA TREE	CA		08/26/2022	7.450		6,097	394,000
3310038421	CHICAGO	IL		07/25/2022	6.920		2,569	126,000
3310038476	JERSEY CITY	NJ		07/25/2022	5.700		176,953	1,630,000
3310038625	NEWARK	NJ		08/08/2022	7.040		19,305	268,000
3310038823	JERSEY CITY	NJ		08/01/2022	7.000		92,664	732,000
3310038864	MERRICK	NY		08/01/2022	7.500		22,712	523,600
3310038940	FLORAL PARK	NY		08/16/2022	7.050		4,157	332,800
3310039093	WOODMERE	NY		08/01/2022	7.050		49,081	916,000
3310039121	HOUSTON	TX		08/08/2022	7.040		34,358	560,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310039219	TRENTON	NJ		09/28/2022	8.337		839	138,000
3310039226	WASHINGTON	DC		08/01/2022	8.519		1,752	202,000
3310039336	ATLANTA	GA		08/16/2022	8.330		22,797	880,000
3310039359	TRENTON	NJ		09/08/2022	8.512		5,086	78,000
3310039475	GLEN RIDGE	NJ		08/08/2022	8.519		97,888	654,000
3310039507	MAHWAH	NJ		08/08/2022	6.800		19,886	640,000
3310039567	EAST ORANGE	NJ		08/16/2022	7.550		1,411	188,000
3310039607	PHILADELPHIA	PA		08/01/2022	8.589		8,435	95,200
3310039660	PHILADELPHIA	PA		11/01/2022	8.659		11,717	300,000
3310039662	PHILADELPHIA	PA		09/21/2022	8.659		4,779	140,000
3310039746	METUCHEN	NJ		11/10/2022	8.040		23,209	306,400
3310039991	PHILADELPHIA	PA		09/28/2022	8.519		4,429	90,000
3310040200	FORSYTH	GA		09/21/2022	7.550		7,014	392,000
3310040228	GARY	IN		09/08/2022	8.925		3,437	78,000
3310040341	FORSYTH	GA		09/21/2022	7.550		25,180	376,000
3310040368	DEPTFORD	NJ		08/26/2022	7.550		4,060	120,000
3310040376	PILESGROVE TOWNSHIP	NJ		08/26/2022	7.550		2,925	144,000
3310040384	FORSYTH	GA		10/12/2022	7.550		9,022	316,000
3310040387	FORSYTH	GA		10/12/2022	7.550		8,269	376,000
3310040680	SUFFOLK	VA		09/21/2022	8.000		2,560	109,600
3310040706	BRENTWOOD	NY		10/19/2022	7.990		10,227	240,000
3310040782	HAMPTON BAYS	NY		11/01/2022	7.500		29,617	496,400
3310040821	LANSING	MI		09/08/2022	8.659		7,611	72,000
3310040939	CHICAGO	IL		10/19/2022	8.040		5,512	254,000
3310040951	HAMILTON	NJ		11/10/2022	8.393		53,460	176,000
3310041218	LONG BRANCH	NJ		09/28/2022	8.050		10,098	800,000
3310041235	BEDFORD	IN		11/01/2022	8.239		8,190	74,000
3310041344	DAYTON	OH		11/10/2022	8.519		4,320	92,000
3310041452	DELRAY BEACH	FL		10/19/2022	8.169		6,237	248,000
3310041538	JERSEY CITY	NJ		09/28/2022	7.990		11,316	1,036,000
3310041547	CHICAGO	IL		10/12/2022	8.330		10,683	96,000
3310041653	NEWARK	NJ		10/12/2022	8.316		132,233	1,305,200
3310041704	BEAVERCREEK	OH		10/12/2022	7.550		8,803	110,000
3310041715	PANAMA CITY BEACH	FL		10/19/2022	8.337		22,113	480,000
3310041818	MACON	GA		10/19/2022	8.519		5,489	43,200
3310041925	CARBONDALE	PA		10/19/2022	8.659		9,860	68,000
3310041974	PALM SPRINGS	CA		10/12/2022	7.800		40,805	890,800
3310041981	PHILADELPHIA	PA		11/10/2022	9.009		9,251	52,800
3310042176	PANAMA CITY BEACH	FL		10/19/2022	8.337		23,760	492,000
3310042200	WOODMERE	NY		11/10/2022	8.351		12,251	970,000
3310042366	PANAMA CITY BEACH	FL		10/19/2022	8.337		98,463	480,000
3310042392	SUGARLOAF	CA		10/19/2022	8.575		3,698	148,800
3310042404	SCHENECTADY	NY		11/10/2022	8.834		15,808	100,800
3310042576	RICHMOND HILL	NY		11/10/2022	8.673		14,302	498,000
3310042827	CHICAGO	IL		11/01/2022	7.800		20,716	150,000
3310043201	CHICAGO	IL		11/10/2022	8.673		87,461	596,000
3310043522	EAST ORANGE	NJ		11/10/2022	8.659		1,169	200,000
3310043604	RANCHO MIRAGE	CA		11/10/2022	8.050		58,133	934,800
3310043632	SAN DIEGO	CA		11/01/2022	8.190		15,223	836,000
3310044415	FORSYTH	GA		01/30/2023	8.225		31,055	312,000
3310045653	BRANCHBURG	NJ		04/27/2023	8.925		9,928	280,000
3310045759	CLAYTON	NC		05/25/2023	9.107		16,106	140,400
3310046238	AWENDAW	SC		05/11/2023	8.603		3,976	280,000
3310046266	HARTFORD	CT		04/27/2023	8.890		4,863	117,200
3310046611	SPRINGFIELD GARDENS	NY		04/19/2023	8.040		4,648	480,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3310046664	UNION CITY	NJ		04/19/2023	8.673		21,384	568,000
3310047456	STUART	FL		06/29/2023	9.156		8,232	172,000
3310047664	WINTER HAVEN	FL		06/29/2023	9.709		14,639	95,200
3310047779	BUFFALO	NY		04/19/2023	9.100		594	58,000
3310048200	ATHENS	GA		06/08/2023	9.366		5,820	170,000
3310048221	ATHENS	GA		06/08/2023	9.366		5,156	159,200
3310048372	CHEEKTOWAGA	NY		04/27/2023	8.750		4,158	73,200
3310048432	THE BRONX	NY		08/31/2023	8.596		8,910	384,000
3310048679	SEVIERVILLE	TN		05/11/2023	10.059		19,467	230,000
3310048776	BALTIMORE	MD		04/19/2023	8.743		5,544	126,400
3310048820	CAPE CORAL	FL		05/25/2023	8.939		11,045	148,000
3310048848	OYSTER BAY	NY		05/11/2023	7.940		2,406	540,000
3310048871	EAST ISLIP	NY		05/18/2023	8.610		10,313	220,000
3310049091	CHICAGO	IL		04/27/2023	8.673		12,533	236,000
3310049161	CHICAGO	IL		09/15/2023	8.596		6,950	208,000
3310049430	FORKED RIVER	NJ		05/25/2023	8.323		14,791	356,000
3310049519	BUFFALO	NY		04/19/2023	8.925		5,402	82,000
3310049669	MIAMI	FL		04/27/2023	8.040		5,268	500,000
3310049861	LANSING	MI		04/19/2023	9.450		9,092	40,800
3310050125	BALTIMORE	MD		04/19/2023	8.365		5,851	190,000
3310050147	PITTSBURGH	PA		04/27/2023	8.960		8,019	84,000
3310050154	WESTBURY	NY		04/19/2023	8.040		102,364	580,000
3310050169	PHILADELPHIA	PA		04/19/2023	8.890		26,939	288,000
3310050189	KANSAS CITY	MO		04/19/2023	8.225		1,225	62,000
3310050227	TILLSON	NY		04/27/2023	8.743		12,348	129,800
3310050250	BLOOMFIELD	NJ		04/19/2023	8.645		14,768	306,000
3310050296	EAST ORANGE	NJ		06/21/2023	8.841		3,414	173,200
3310050345	TRENTON	NJ		05/25/2023	8.841		13,885	66,000
3310050364	MOUNTAIN VIEW	CA		04/27/2023	8.540		41,476	1,360,000
3310050374	BROOKLYN	NY		04/04/2023	8.680		8,435	348,000
3310050415	WEST SENECA	NY		05/11/2023	9.366		2,525	98,000
3310050432	NORTH PORT	FL		10/06/2023	9.366		41,615	233,000
3310050488	NEWARK	NJ		06/21/2023	8.638		16,136	292,800
3310050531	WASHINGTON	NJ		04/27/2023	8.687		15,221	184,000
3310050566	TOMS RIVER	NJ		06/08/2023	8.596		9,705	128,000
3310050590	BRENTWOOD	NY		04/19/2023	8.687		23,225	240,000
3310050751	HAVANA	FL		05/11/2023	8.841		6,207	124,000
3310050842	PHILADELPHIA	PA		05/11/2023	9.366		14,170	208,000
3310050920	CHICAGO	IL		08/31/2023	9.156		16,974	360,000
3310050958	MEDFORD	NY		06/29/2023	8.596		12,638	244,000
3310051043	PATERSON	NJ		05/25/2023	8.603		1,687	169,600
3310051055	BELLEVILLE	IL		04/27/2023	9.100		2,168	60,400
3310051113	MARLBORO	NJ		04/27/2023	8.673		87,676	440,000
3310051151	SAINT STEPHEN	SC		04/27/2023	8.687		5,049	160,000
3310051231	FORT LAUDERDALE	FL		04/27/2023	8.575		2,907	180,000
3310051258	LAKE CLARKE SHORES	FL		04/27/2023	8.960		15,496	484,000
3310051261	MAYWOOD	IL		06/08/2023	8.596		5,487	160,000
3310051314	IRVINGTON	NJ		06/08/2023	7.940		4,611	224,000
3310051358	ORLANDO	FL		05/11/2023	8.596		800	136,000
3310051388	AMSTERDAM	NY		06/08/2023	8.610		15,639	264,000
3310051411	JACKSONVILLE	FL		09/15/2023	8.498		7,279	96,000
3310051412	JACKSONVILLE	FL		09/15/2023	8.498		8,301	96,000
3310051566	PARK RIDGE	IL		05/18/2023	7.950		2,428	210,000
3310051581	MALVERNE	NY		06/08/2023	8.295		15,132	312,000
3310051661	NEPTUNE CITY	NJ		08/31/2023	9.156		49,337	271,200

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310051691	CHICAGO	IL		06/08/2023	8.498		2,582	100,000
3310051698	UNIONDALE	NY		05/25/2023	7.940		17,573	294,000
3310051723	CAPE CORAL	FL		04/27/2023	8.680		47,382	411,000
3310051730	CAPE CORAL	FL		05/25/2023	8.323		60,335	340,000
3310051740	CAPE CORAL	FL		05/25/2023	8.323		35,324	340,000
3310051750	CAPE CORAL	FL		05/25/2023	8.323		41,111	340,000
3310051753	PHILADELPHIA	PA		05/11/2023	8.841		10,855	120,400
3310051806	PHILADELPHIA	PA		06/29/2023	7.940		9,950	150,000
3310051841	CONWAY	SC		05/25/2023	8.939		51,854	320,000
3310051852	DETROIT	MI		10/31/2023	8.603		15,446	126,000
3310051865	NEWTON	NC		05/25/2023	8.841		13,543	100,254
3310051940	PHILADELPHIA	PA		05/11/2023	8.666		12,832	131,600
3310052024	PORTSMOUTH	VA		10/06/2023	8.596		35,640	115,600
3310052107	FORT LAUDERDALE	FL		05/18/2023	8.610		14,479	510,000
3310052152	MADISON	CT		05/18/2023	8.148		18,104	474,000
3310052174	TRENTON	NJ		06/29/2023	8.946		4,487	118,000
3310052239	PHILADELPHIA	PA		04/27/2023	8.687		7,885	113,600
3310052249	SCOTCH PLAINS	NJ		06/29/2023	8.666		55,539	382,800
3310052276	DETROIT	MI		05/18/2023	8.876		2,970	68,000
3310052295	NASHVILLE	TN		06/08/2023	8.596		6,008	1,200,000
3310052307	ASHLAND	MA		06/08/2023	8.477		20,774	353,600
3310052327	NEWARK	NJ		06/29/2023	8.148		36,813	250,000
3310052349	GETTYSBURG	PA		05/18/2023	8.673		1,158	150,000
3310052371	CHICAGO	IL		06/08/2023	8.841		3,297	140,000
3310052397	BALTIMORE	MD		06/08/2023	8.323		7,480	88,000
3310052444	MERRILLVILLE	IN		08/31/2023	8.841		4,003	90,400
3310052458	CULVER CITY	CA		05/11/2023	7.440		24,540	1,000,000
3310052500	ALBANY	NY		06/29/2023	8.288		4,275	134,000
3310052555	WASHINGTON	DC		05/18/2023	8.596		14,590	310,000
3310052601	HAIKU	HI		07/27/2023	8.148		8,988	374,000
3310052621	CLEVELAND	OH		08/31/2023	8.596		4,373	40,000
3310052698	LOS ANGELES	CA		05/11/2023	7.440		189,960	1,720,000
3310052701	WASHINGTON	DC		06/08/2023	8.673		25,572	356,000
3310052736	HOPATCONG	NJ		05/18/2023	8.876		16,751	120,000
3310052749	JERSEY CITY	NJ		06/08/2023	8.288		7,871	328,000
3310052751	ASHLAND	OH		06/21/2023	8.596		10,901	58,000
3310052756	CHICAGO	IL		07/27/2023	8.666		13,306	130,000
3310052773	LOS ANGELES	CA		05/25/2023	8.253		129,388	1,270,000
3310052777	CHICAGO	IL		05/18/2023	8.841		8,450	146,000
3310052869	NEW ROCHELLE	NY		06/29/2023	8.295		22,643	352,000
3310052933	CRESTVIEW	FL		06/08/2023	8.498		4,679	100,000
3310052945	PHILADELPHIA	PA		08/31/2023	8.666		4,460	104,000
3310052961	ALBANY	NY		06/29/2023	8.596		8,872	135,600
3310052994	JERSEY CITY	NJ		05/25/2023	7.940		26,099	1,252,000
3310053002	CHICAGO	IL		05/25/2023	8.841		6,980	160,000
3310053026	ROSELAND	NJ		06/08/2023	8.610		12,177	264,000
3310053032	TOMS RIVER	NJ		05/25/2023	8.946		73,359	313,200
3310053038	TOMS RIVER	NJ		06/08/2023	8.946		16,743	313,200
3310053161	MERRICK	NY		06/08/2023	8.295		30,433	403,500
3310053178	ALBANY	NY		09/15/2023	7.940		10,395	593,600
3310053376	BELLPORT	NY		06/29/2023	8.631		15,551	192,000
3310053379	BELLPORT	NY		06/29/2023	8.596		16,258	208,000
3310053380	BELLPORT	NY		06/29/2023	8.596		19,348	204,000
3310053387	LEHIGH ACRES	FL		06/29/2023	8.673		15,654	145,500
3310053388	LEHIGH ACRES	FL		06/29/2023	8.673		11,928	192,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310053399	PHILADELPHIA	PA		06/29/2023	8.750		4,797	97,200
3310053475	HESPERIA	CA		09/15/2023	8.666		68,103	274,000
3310053476	HESPERIA	CA		09/15/2023	8.666		63,873	254,000
3310053477	HESPERIA	CA		09/15/2023	8.666		54,344	240,000
3310053524	COPIAGUE	NY		06/21/2023	8.295		16,754	253,600
3310053706	MANCHESTER	CT		06/29/2023	8.498		9,155	280,000
3310053749	PHILADELPHIA	PA		05/25/2023	8.596		41,417	275,200
3310053802	SAN DIEGO	CA		10/31/2023	8.302		80,114	652,000
3310053825	ST. LOUIS	MO		08/31/2023	8.841		22,454	85,600
3310053894	ST. PETERSBURG	FL		06/29/2023	8.596		7,707	96,000
3310053898	HAVRE DE GRACE	MD		06/21/2023	8.596		20,935	184,000
3310053951	WARREN	MI		06/29/2023	7.950		7,190	46,000
3310054024	RICHMOND	VA		06/29/2023	8.750		6,801	262,000
3310054093	RED BANK	NJ		06/29/2023	7.940		9,017	262,000
3310054123	WESTBURY	NY		08/31/2023	8.638		86,793	720,000
3310054134	CHICAGO	IL		06/29/2023	8.596		8,739	108,000
3310054137	DETROIT	MI		06/29/2023	8.750		2,696	92,000
3310054171	DETROIT	MI		10/31/2023	8.841		3,750	53,200
3310054172	CHICAGO	IL		08/31/2023	7.940		8,515	96,000
3310054180	JERSEY CITY	NJ		08/31/2023	7.950		76,849	600,400
3310054181	COMMERCE	TX		10/31/2023	8.841		11,970	96,800
3310054182	COMMERCE	TX		10/31/2023	8.841		11,806	96,800
3310054184	GREENVILLE	TX		10/31/2023	8.841		12,926	96,000
3310054187	GREENVILLE	TX		10/31/2023	8.841		11,593	96,000
3310054206	PHILADELPHIA	PA		06/29/2023	8.596		16,375	178,000
3310054262	PRAIRIE VILLAGE	KS		06/29/2023	8.323		13,614	264,800
3310054308	WILMINGTON	DE		08/31/2023	8.603		11,828	84,000
3310054319	HUNTINGTON	WV		09/15/2023	9.366		2,584	120,000
3310054346	BALTIMORE	MD		08/31/2023	8.666		12,817	61,200
3310054422	HALETHORPE	MD		06/21/2023	8.638		35,328	254,000
3310054438	LOS ANGELES	CA		06/29/2023	7.440		35,138	1,080,000
3310054565	NEWTON	NJ		06/29/2023	8.498		9,557	136,000
3310054640	PASADENA	TX		06/29/2023	8.806		13,075	132,000
3310054706	PHILADELPHIA	PA		08/31/2023	8.148		10,796	122,400
3310054710	GAINESVILLE	FL		10/31/2023	8.960		26,901	151,200
3310054718	HOPATCONG	NJ		06/29/2023	8.603		7,812	194,800
3310054792	NEW BEDFORD	MA		06/29/2023	8.876		16,285	128,000
3310054812	PHILADELPHIA	PA		06/29/2023	8.673		12,917	103,200
3310054857	SHELTON	CT		07/27/2023	8.596		20,793	192,000
3310054922	MASTIC BEACH	NY		06/29/2023	8.610		18,251	211,800
3310055064	ORANGE	NJ		06/29/2023	8.610		12,140	220,000
3310055070	AUBURN	NY		08/31/2023	8.750		6,799	61,200
3310055102	NAPLES	FL		10/06/2023	8.841		58,108	208,400
3310055123	MONTGOMERY	AL		08/31/2023	8.498		1,358	38,000
3310055251	TEANECK	NJ		06/29/2023	8.148		13,551	284,000
3310055307	EAST ORANGE	NJ		09/15/2023	8.876		14,722	226,000
3310055337	CHICAGO	IL		08/31/2023	8.750		3,924	144,000
3310055391	ATLANTA	GA		06/29/2023	8.610		3,861	154,000
3310055403	HACKENSACK	NJ		06/29/2023	8.806		19,424	251,200
3310055439	BROOKLYN	NY		07/27/2023	7.940		16,879	720,000
3310055455	NEW ORLEANS	LA		10/06/2023	9.359		9,354	95,700
3310055515	WESTLAKE	OH		08/31/2023	8.946		68,602	485,600
3310055543	WESTBURY	NY		06/29/2023	8.141		32,455	610,800
3310055589	SCOTCH PLAINS	NJ		07/27/2023	8.603		60,484	526,000
3310055732	NEWARK	NJ		01/09/2024	8.617	102,768	24,088	246,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310055902	MARION	NC		08/31/2023	8.666		6,286	82,800
3310055984	DETROIT	MI		08/31/2023	8.771		5,932	112,000
3310056025	FRANKLIN	NY		09/15/2023	9.366		8,606	68,000
3310056057	TRENTON	NJ		08/31/2023	8.596		57,572	178,000
3310056103	BUTTE	MT		10/06/2023	8.498		6,267	112,000
3310056215	HILO	HI		07/27/2023	7.940		3,683	202,000
3310056366	SPRINGFIELD	MO		01/09/2024	8.596	14,969	28,080	84,000
3310056472	NEWBURGH	NY		08/31/2023	9.366		7,036	156,000
3310056552	BALTIMORE	MD		08/31/2023	7.940		9,050	48,000
3310056598	WILMINGTON	DE		08/31/2023	8.596		19,952	164,000
3310056601	AMITYVILLE	NY		08/31/2023	8.463		22,245	208,000
3310056822	LOCKPORT	NY		08/31/2023	9.366		1,931	70,000
3310056898	PHILADELPHIA	PA		08/31/2023	8.603		5,845	100,000
3310057114	COLUMBUS	OH		10/06/2023	8.323		14,884	164,000
3310057216	EDEN	NC		08/31/2023	8.596		652	50,000
3310057282	PECOS	TX		08/31/2023	9.366		48,690	136,000
3310057364	SMYRNA	DE		09/15/2023	8.323		3,386	206,000
3310057382	DETROIT	MI		08/31/2023	8.610		14,405	67,200
3310057421	PHILADELPHIA	PA		10/06/2023	8.148		29,700	124,000
3310057469	LITTLE ROCK	AR		09/15/2023	8.610		1,934	53,600
3310057519	KANSAS CITY	MO		08/31/2023	9.016		2,412	56,000
3310057520	CHICAGO	IL		10/06/2023	9.016		13,103	104,000
3310057645	DETROIT	MI		08/31/2023	8.771		9,324	76,000
3310057711	EAST CHICAGO	IN		10/06/2023	9.198		12,651	94,000
3310057882	PITTSBURGH	PA		09/15/2023	8.666		16,193	80,000
3310057976	AKRON	OH		08/31/2023	9.016		2,661	40,800
3310058035	CHICAGO	IL		09/15/2023	8.610		4,485	130,000
3310058091	TEXARKANA	TX		08/31/2023	8.771		8,791	40,400
3310058095	HARRISBURG	PA		10/06/2023	8.610		11,176	118,000
3310058171	DETROIT	MI		08/31/2023	9.051		3,624	47,200
3310058208	NEW YORK	NY		10/31/2023	8.771		90,422	1,300,000
3310058234	LOS ANGELES	CA		08/31/2023	8.323		48,601	1,400,000
3310058373	PHILADELPHIA	PA		09/15/2023	8.771		4,362	76,000
3310058560	CORSICANA	TX		11/21/2023	9.016		38,876	95,200
3310058583	WADESBORO	NC		08/31/2023	9.429		13,971	240,000
3310058610	BOWLING GREEN	FL		08/31/2023	8.617		5,426	90,000
3310058741	SAINT JOHNS	FL		10/06/2023	9.121		3,267	246,000
3310058744	INDIANAPOLIS	IN		09/15/2023	8.666		4,485	86,000
3310058778	HAVERHILL	MA		09/15/2023	8.673		8,910	138,000
3310058811	TERRELL	TX		09/15/2023	9.016		24,632	77,600
3310058832	STATEN ISLAND	NY		09/15/2023	8.778		13,579	380,000
3310058840	BERNARDS	NJ		08/31/2023	8.771		4,918	300,000
3310058865	BREWSTER	NY		09/15/2023	8.771		13,750	450,000
3310058874	WARMINSTER	PA		09/15/2023	8.141		6,727	170,000
3310058983	PHILADELPHIA	PA		08/31/2023	8.771		25,988	260,000
3310058989	EUSTIS	FL		10/06/2023	8.960		32,598	188,400
3310059065	BIG SPRING	TX		09/15/2023	9.016		8,317	51,600
3310059092	GROVE CITY	OH		12/07/2023	9.198		18,119	110,800
3310059142	SCOTCH PLAINS	NJ		10/31/2023	9.016		78,483	261,900
3310059232	HASTINGS	NY		10/31/2023	8.148		297	108,000
3310059248	NEW CANAAN	CT		10/31/2023	9.121		39,220	1,688,000
3310059378	LEHIGH ACRES	FL		11/29/2023	8.960		34,157	144,000
3310059379	LEHIGH ACRES	FL		02/15/2024	8.960	59,701	11,616	146,000
3310059381	HOUSTON	TX		09/15/2023	8.148		5,866	72,000
3310059409	ST. LOUIS	MO		09/15/2023	8.771		3,277	104,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310059566	NEWARK	NJ		09/15/2023	9.016		11,895	202,000
3310059622	AKRON	OH		09/15/2023	8.617		7,959	84,000
3310059662	CONCORD	NC		09/15/2023	9.016		13,679	105,200
3310059712	NYACK	NY		10/06/2023	8.141		9,073	284,000
3310059836	EAST HAVEN	CT		09/15/2023	8.610		6,482	120,000
3310059873	PHILADELPHIA	PA		09/15/2023	9.366		11,913	119,600
3310059921	PALMETTO BAY	FL		10/06/2023	9.121		73,983	520,000
3310060057	FRANKSTON	TX		11/21/2023	9.016		23,448	96,000
3310060091	SPRINGFIELD	MO		09/15/2023	8.771		579	84,000
3310060117	FRUITLAND PARK	FL		09/15/2023	8.771		3,007	88,000
3310060162	PERRIS	CA		10/31/2023	8.925		69,231	186,000
3310060171	DETROIT	MI		10/31/2023	9.016		10,833	100,000
3310060221	TOOL	TX		01/23/2024	9.016	9,326	38,194	95,600
3310060291	MABANK	TX		11/21/2023	9.016		40,891	95,200
3310060323	MABANK	TX		11/29/2023	9.016		5,610	95,200
3310060325	MABANK	TX		11/29/2023	9.016		5,536	95,200
3310060335	FRANKSTON	TX		11/21/2023	9.016		22,305	96,000
3310060380	JACKSONVILLE	FL		10/31/2023	8.666		32,908	110,400
3310060474	PITTSBURGH	PA		10/31/2023	8.771		3,068	36,900
3310060535	FLOWERY BRANCH	GA		12/22/2023	8.673		45,738	240,000
3310060547	INDIANAPOLIS	IN		10/06/2023	8.771		4,794	78,000
3310060558	BAY SHORE	NY		01/09/2024	8.463	99,075		216,000
3310060580	CHICAGO	IL		10/31/2023	8.666		7,517	124,000
3310060619	LIVINGSTON	NJ		10/06/2023	8.813		57,533	634,000
3310060620	CLEVELAND	OH		10/31/2023	9.016		8,925	47,400
3310060626	GAINESVILLE	GA		11/29/2023	8.673		49,352	280,000
3310060713	WHARTON	NJ		10/31/2023	8.771		29,700	235,200
3310060773	IRVINGTON	NJ		10/31/2023	8.141		36,576	276,800
3310060781	WALLKILL	NY		10/31/2023	9.121		56,432	226,000
3310060835	FEEDING HILLS	MA		10/31/2023	9.051		6,417	230,000
3310060898	EAST CHICAGO	IN		10/31/2023	9.198		6,751	66,000
3310060911	HAMILTON	NJ		10/06/2023	9.086		21,310	179,200
3310060928	CLEVELAND	OH		10/31/2023	9.541		6,596	52,400
3310061063	PORT CHARLOTTE	FL		10/31/2023	8.778		26,117	112,000
3310061069	CRESTVIEW	FL		10/31/2023	8.673		7,178	101,200
3310061097	WINCHENDON	MA		10/31/2023	8.841		29,061	140,000
3310061128	ANCHORAGE	AK		12/22/2023	9.016		111,439	338,000
3310061157	CORAM	NY		10/06/2023	8.148		14,054	188,000
3310061395	KANSAS CITY	MO		10/31/2023	8.771		1,010	50,000
3310061403	GARY	IN		10/31/2023	8.771		9,868	71,600
3310061448	MARKHAM	IL		10/31/2023	8.666		19,944	74,000
3310061462	CHESTERTOWN	MD		11/21/2023	8.981		9,460	114,000
3310061473	PHILADELPHIA	PA		10/06/2023	8.778		9,048	146,800
3310061483	DETROIT	MI		11/21/2023	8.771		16,187	68,000
3310061485	PITTSBURGH	PA		10/06/2023	8.771		7,602	74,400
3310061518	COWPENS	SC		01/23/2024	8.960	19,213	57,513	173,400
3310061544	COWPENS	SC		01/23/2024	8.960	28,743	44,431	173,400
3310061705	NEWARK	NJ		10/31/2023	8.141		8,910	263,200
3310061732	CLEVELAND HEIGHTS	OH		12/07/2023	8.771		5,572	62,800
3310061795	SEBRING	FL		02/15/2024	8.666	25,245	440,455	900,400
3310061872	ARDMORE	OK		11/29/2023	8.771		38,723	88,000
3310061892	ORLANDO	FL		11/29/2023	8.666		111,729	288,000
3310061895	FREEPORT	NY		01/23/2024	8.771	117,612	26,730	306,000
3310061974	KATY	TX		12/22/2023	9.464		9,219	152,000
3310062017	LUFKIN	TX		11/21/2023	9.016		1,013	72,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310062019	ST. PETERSBURG	FL		10/31/2023	8.141		6,794	186,400
3310062047	HOPEWELL JUNCTION	NY		11/29/2023	8.792		17,130	220,000
3310062049	BALTIMORE	MD		12/22/2023	8.148		12,097	132,000
3310062077	CAROLINA SHORES	NC		11/29/2023	9.275		30,248	88,200
3310062113	PHILADELPHIA	PA		10/31/2023	8.771		16,840	278,000
3310062114	NORWICH	CT		10/31/2023	8.141		20,790	112,000
3310062169	DEPTFORD	NJ		10/31/2023	8.771		16,753	126,000
3310062310	PHILADELPHIA	PA		11/21/2023	8.778		8,153	106,800
3310062330	PARSIPPANY	NJ		12/07/2023	8.771		8,984	344,000
3310062359	CHICAGO	IL		11/21/2023	9.016		28,689	148,000
3310062376	LOMBARD	IL		10/31/2023	8.666		13,388	240,000
3310062392	CINCINNATI	OH		11/21/2023	8.498		15,578	106,000
3310062440	MILL NECK	NY		10/31/2023	8.771		15,106	620,000
3310062464	CRETE	IL		11/21/2023	8.666		18,043	90,000
3310062552	CLEVELAND	OH		11/21/2023	9.016		7,462	102,400
3310062595	LEHIGH ACRES	FL		02/15/2024	8.960	32,654	29,294	120,800
3310062600	LEHIGH ACRES	FL		11/29/2023	8.925		58,906	120,800
3310062636	RICHTON PARK	IL		01/23/2024	8.841	27,027	10,395	72,000
3310062727	LEHIGH ACRES	FL		11/29/2023	8.960		34,854	150,800
3310062732	CLIFTON	NJ		12/07/2023	8.771		25,245	270,800
3310062741	PHILADELPHIA	PA		11/21/2023	8.771		15,621	80,400
3310062773	PHILADELPHIA	PA		11/21/2023	8.771		35,640	101,200
3310062888	PHILADELPHIA	PA		11/21/2023	8.925		17,375	156,800
3310062892	HEMPSTEAD	NY		11/21/2023	8.463		23,318	274,400
3310063049	EAST MOLINE	IL		11/29/2023	8.666		2,851	68,000
3310063198	OXNARD	CA		11/21/2023	8.323		7,656	512,000
3310063224	PHILADELPHIA	PA		11/21/2023	8.778		12,416	146,000
3310063236	MAPLEWOOD	NJ		11/21/2023	8.925		16,632	266,000
3310063263	SAN FRANCISCO	CA		11/21/2023	8.323		163,350	1,200,000
3310063347	CLEVELAND	OH		11/21/2023	9.016		12,993	50,000
3310063355	MACON	GA		11/21/2023	8.771		29,826	89,200
3310063369	NORTH ATTLEBOROUGH	MA		11/21/2023	8.925		21,874	165,200
3310063393	LAUDERHILL	FL		11/21/2023	8.141		10,781	240,000
3310063412	BALDWIN	NY		12/07/2023	8.141		11,962	300,000
3310063459	DETROIT	MI		11/21/2023	8.666		3,341	46,000
3310063465	SAN BERNARDINO	CA		11/21/2023	8.428		16,038	264,000
3310063564	ALTOONA	PA		11/29/2023	9.366		16,240	72,000
3310063586	MONROE	NY		11/21/2023	8.141		8,643	200,000
3310063672	UNIONDALE	NY		11/21/2023	8.463		16,691	269,400
3310063674	PEMBERTON	NJ		12/07/2023	8.148		3,185	134,000
3310063710	VICKSBURG	MS		11/29/2023	9.016		12,474	59,200
3310063712	HEMPSTEAD	NY		11/21/2023	8.141		19,896	242,000
3310063740	BOCA RATON	FL		11/21/2023	8.778		1,575	308,800
3310063765	PITTSBURGH	PA		11/29/2023	8.771		20,871	56,000
3310063783	BALTIMORE	MD		11/21/2023	8.463		11,835	92,000
3310063784	BALTIMORE	MD		01/09/2024	8.463	31,959	17,820	100,000
3310063820	GRANBY	CO		12/28/2023	8.771		21,978	446,000
3310063858	WYANDANCH	NY		02/15/2024	8.624	113,603		252,000
3310063876	PHILADELPHIA	PA		12/28/2023	9.016		13,588	102,000
3310063900	PHILADELPHIA	PA		12/07/2023	8.778		27,337	100,000
3310063975	ORANGE	TX		12/28/2023	9.051		10,647	44,800
3310063982	UNIONDALE	NY		12/07/2023	8.666		10,692	252,000
3310063989	DAYTON	OH		11/29/2023	9.016		24,333	80,000
3310064028	BROOKLYN	NY		11/21/2023	8.141		148,500	1,000,000
3310064128	COLUMBUS	GA		11/29/2023	9.359		10,552	80,800

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310064200	WEST BABYLON	NY		12/07/2023	8.778		15,206	250,400
3310064227	YORK	PA		11/29/2023	9.275		88,724	228,240
3310064295	MEMPHIS	TN		11/29/2023	8.778		3,416	49,600
3310064312	AURORA	IL		01/09/2024	8.610	43,436	891	96,000
3310064426	CENTRAL ISLIP	NY		11/21/2023	8.470		18,150	218,800
3310064453	CHICAGO	IL		01/09/2024	8.666	25,616	25,661	116,000
3310064468	TRENTON	NJ		12/07/2023	8.498		17,315	63,000
3310064515	NEWARK	NJ		01/09/2024	8.960	22,943	46,349	260,000
3310064517	NEWARK	NJ		01/09/2024	9.275	27,955	42,013	260,000
3310064532	PHILADELPHIA	PA		12/07/2023	8.771		39,650	210,000
3310064585	GLEN HEAD	NY		01/09/2024	8.323	159,519	99,020	504,400
3310064743	WYANDANCH	NY		12/28/2023	8.771		25,245	170,000
3310064859	KEANSBURG	NJ		01/23/2024	8.666	63,929	18,748	176,800
3310064861	PHILADELPHIA	PA		02/15/2024	8.771	22,335	16,497	100,000
3310064901	MONTGOMERY	IL		01/09/2024	8.610	43,956		134,000
3310064970	INDIANAPOLIS	IN		12/28/2023	9.086		15,178	62,200
3310065185	PITTSBURGH	PA		12/28/2023	8.771		14,554	65,600
3310065305	LYNWOOD	IL		12/28/2023	8.610		14,846	103,200
3310065316	SACRAMENTO	CA		01/09/2024	8.428	87,912	20,464	223,600
3310065334	AYDEN	NC		02/15/2024	8.806	11,052	41,198	102,400
3310065380	AKRON	OH		12/28/2023	8.841		13,217	52,200
3310065563	AIKEN	SC		12/28/2023	8.666		16,246	57,600
3310065628	OXFORD	CT		01/23/2024	8.841	68,508	1,979	166,000
3310065633	BROOKLYN	NY		02/15/2024	7.870	144,342	20,048	388,000
3310065754	KANSAS CITY	MO		02/15/2024	8.771	11,843	14,127	71,600
3310065813	FORT WASHINGTON	MD		12/28/2023	9.016		17,612	134,000
3310065938	DETROIT	MI		12/28/2023	9.016		10,369	50,400
3310065947	WOODLAND PARK	CO		01/23/2024	8.771	29,700		187,200
3310065982	COMMACK	NY		01/09/2024	8.624	119,802	12,469	284,400
3310065985	WISCONSIN RAPIDS	WI		02/15/2024	9.016	6,081		54,200
3310066009	MASPETH	NY		12/28/2023	8.617		32,373	380,000
3310066057	WILMINGTON	NC		12/28/2023	8.323		16,484	130,000
3310066061	PARK FOREST	IL		01/09/2024	8.673	30,430	4,475	97,200
3310066100	HEMET	CA		01/09/2024	7.940	80,784		168,000
3310066157	MASTIC BEACH	NY		01/23/2024	8.148	80,190	11,880	190,000
3310066200	EAST ORANGE	NJ		01/09/2024	8.617	75,794	25,269	240,000
3310066381	NEWARK	NJ		12/28/2023	8.323		24,220	244,000
3310066407	MONTCLAIR	NJ		12/28/2023	8.610		63,655	1,246,000
3310066413	SAVANNAH	GA		01/09/2024	8.610	50,787	9,295	124,000
3310066448	LOS ANGELES	CA		01/09/2024	7.950	200,475	61,019	540,000
3310066460	PATCHOGUE	NY		12/28/2023	8.617		34,719	202,000
3310066478	WEST HARTFORD	CT		01/23/2024	8.925	88,209	37,125	258,000
3310066496	KANEOHE	HI		01/09/2024	8.148	210,128	44,550	490,000
3310066507	ELMHURST	IL		01/09/2024	8.666	42,634	17,226	124,000
3310066546	VINELAND	NJ		01/09/2024	8.323	43,035		107,000
3310066579	SAN DIEGO	CA		01/23/2024	8.428	137,392	21,651	306,000
3310066588	ROLLING MEADOWS	IL		01/23/2024	8.666	41,342		128,000
3310066627	HILLSBOROUGH TOWNSHI	NJ		01/23/2024	8.771	65,340		168,400
3310066716	JOLIET	IL		02/15/2024	8.666	8,078	19,609	96,000
3310066757	NEWARK	NJ		01/23/2024	8.141	132,795		316,000
3310066905	LAKE STATION	IN		01/23/2024	8.666	30,319	7,015	74,000
3310066928	ASBURY PARK	NJ		02/15/2024	8.771	78,007	30,249	157,500
3310067018	WESTBURY	NY		02/15/2024	8.330	145,425		320,000
3310067177	SELDEN	NY		12/28/2023	8.841		18,129	250,000
3310067179	NEWTON	NJ		01/23/2024	8.666	93,555		208,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310067215	KEANSBURG	NJ		02/15/2024	8.771	69,424	41,580	220,800
3310067351	MIDDLE ISLAND	NY		01/09/2024	8.673	84,200		155,550
3310067359	BALTIMORE	MD		01/23/2024	8.771	19,740	13,969	88,000
3310067397	ATLANTA	GA		01/23/2024	8.323	66,491	15,548	232,000
3310067429	FARMINGVILLE	NY		01/23/2024	8.673	44,550		205,400
3310067438	SELDEN	NY		01/23/2024	8.841	74,844		215,200
3310067446	CHICAGO	IL		01/23/2024	9.086	17,107	17,375	70,000
3310067526	FRANKLIN LAKES	NJ		01/23/2024	8.771	193,050	11,435	497,200
3310067538	ROOSEVELT	NY		01/23/2024	8.498	100,238	29,566	252,000
3310067589	PITTSBURG	PA		02/15/2024	8.981	16,929	19,305	82,400
3310067651	WILMINGTON	DE		02/15/2024	9.016	30,888	14,330	88,400
3310067659	COMMACK	NY		02/15/2024	8.505	140,012		320,000
3310067703	TRENTON	NJ		01/23/2024	8.463	24,651	12,920	76,000
3310067778	ATLANTA	GA		02/15/2024	8.141	50,520	37,667	182,000
3310067807	AUGUSTA	GA		01/23/2024	8.617	47,401		91,200
3310067857	TARBORO	NC		02/15/2024	8.771	27,391	21,770	96,000
3310068192	IRVINGTON	NJ		01/23/2024	8.771	56,133	37,125	229,600
3310068324	LINDEN	NJ		01/23/2024	8.771	113,603		234,000
3310068375	EAST MORICHES	NY		02/15/2024	8.330	124,497	5,464	358,000
3310068640	PITTSBURGH	PA		02/15/2024	8.771	9,504	9,834	50,000
3310068675	DETROIT	MI		02/15/2024	8.925	5,272	18,563	74,000
3310068729	SICKLERVILLE	NJ		02/15/2024	8.141	83,457	3,029	172,000
3310068766	ORLANDO	FL		02/15/2024	8.666	200,475	51,916	485,600
3310068905	MOUNT VERNON	NY		02/15/2024	8.771	124,740	11,491	310,000
3310068912	OPA-LOCKA	FL		02/15/2024	8.771	54,797		173,600
3310069263	WHITEVILLE	NC		02/15/2024	9.191	14,961	18,750	92,000
3310069472	NEWARK	NJ		03/21/2024	8.141	131,868	1,544	274,000
3310069634	SEMINOLE	FL		02/15/2024	8.771	56,400	12,474	140,000
3310069661	NEWARK	NJ		02/15/2024	8.771	133,650	14,390	304,000
3310069770	BALTIMORE	MD		03/14/2024	8.463	37,155	2,970	90,000
3310069978	CHICAGO	IL		03/14/2024	9.121	13,365	44,253	160,000
3310069980	FRANKLIN TOWNSHIP	NJ		04/05/2024	8.148	54,797		160,800
3310070517	LAKEVILLE	MA		03/14/2024	8.617	88,105		195,000
3310070726	CHICAGO	IL		03/14/2024	9.016	75,735	8,375	196,000
3310070880	HILLBURN	NY		04/05/2024	8.141	120,285	10,484	300,000
3310071003	NEPTUNE CITY	NJ		04/12/2024	9.366	100,208		232,800
3310071038	SUN CITY CENTER	FL		03/14/2024	8.610	74,399	11,880	166,000
3310071243	THE BRONX	NY		04/19/2024	8.617	240,570	19,305	500,000
3310072399	BLOOMINGTON	IL		04/12/2024	9.016	52,272	12,504	130,800
3310073009	WALDORF	MD		04/12/2024	8.323	114,939	22,275	264,000
3310073046	PARK FOREST	IL		04/19/2024	8.771	26,997	16,662	84,000
3310073153	LOS ANGELES	CA		04/12/2024	8.498	294,030	32,076	628,000
3310073729	SOUTHINGTON	CT		04/19/2024	8.666	77,339		148,800
3310073934	PHILADELPHIA	PA		04/19/2024	8.841	33,026		104,000
3310074035	BROOK PARK	OH		04/19/2024	9.016	29,700		86,000
3310074145	BALTIMORE	MD		05/17/2024	8.463	14,434	24,057	90,000
3310074795	TAMPA	FL		04/30/2024	8.323	80,190	8,910	172,800
3310075459	BROOKLYN	NY		05/23/2024	8.925	668,250		1,796,000
3310075748	REIDSVILLE	NC		05/23/2024	8.841	25,245	17,820	86,000
3310075841	MARION	TX		06/04/2024	8.666	19,958		86,000
3310076329	SMYRNA	DE		06/14/2024	8.148	36,383	20,790	110,000
3310076394	TRENTON	NJ		06/04/2024	8.148	25,691		88,000
3310076514	BALTIMORE	MD		06/14/2024	8.141	15,192	1,040	44,000
3310076641	NEWARK	NJ		06/04/2024	8.148	122,513		300,000
3310077120	TRENTON	NJ		06/14/2024	8.463	40,541		78,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310078085	PHILADELPHIA	PA		06/14/2024	8.148	40,095	22,275	124,000
3310078387	PALM COAST	FL		07/19/2024	8.498	81,338	9,306	130,800
3310078388	PALM BAY	FL		09/10/2024	8.498	69,231		133,200
3310078525	RIVERDALE	GA		08/26/2024	8.617	63,617		122,400
3320037583	SEASIDE HEIGHTS	NJ		01/10/2023	8.480		1,092,703	3,570,000
3320038334	LEHIGH ACRES	FL		02/13/2023	9.156		112,485	234,600
3320038375	LEHIGH ACRES	FL		02/13/2023	8.592		110,269	156,400
3320038376	LEHIGH ACRES	FL		02/13/2023	9.156		87,531	234,600
3320038378	LEHIGH ACRES	FL		02/13/2023	8.592		91,168	234,600
3320038379	LEHIGH ACRES	FL		02/13/2023	8.592		92,077	234,600
3320038450	JERSEY CITY	NJ		04/04/2023	8.600		265,320	648,000
3320040805	YORK	PA		01/30/2023	9.422		3,831	79,200
3320041839	LEHIGH ACRES	FL		01/10/2023	9.194		24,100	217,800
3320042107	LEHIGH ACRES	FL		01/30/2023	9.194		36,125	171,000
3320042539	REHOBOTH BEACH	DE		01/10/2023	8.924		188,854	318,000
3320042762	PHILADELPHIA	PA		01/10/2023	9.164		10,171	198,000
3320042825	SAN DIEGO	CA		01/10/2023	8.576		46,193	1,236,000
3320042932	FORSYTH	GA		01/10/2023	8.636		47,863	468,000
3320042975	MILFORD	PA		04/19/2023	9.386		36,729	90,000
3320042992	BELLWOOD	IL		01/10/2023	8.972		26,087	186,000
3320043194	FORSYTH	GA		01/10/2023	8.636		51,918	469,200
3320043307	SPARTA TOWNSHIP	NJ		01/10/2023	8.894		15,484	264,000
3320043405	DETROIT	MI		04/19/2023	8.600		13,711	120,000
3320043478	LODI	NY		01/10/2023	9.422		19,577	111,000
3320043564	LOS ANGELES	CA		01/10/2023	8.480		70,483	3,840,000
3320043565	SMITHTOWN	NY		01/30/2023	9.182		9,009	411,200
3320043614	DETROIT	MI		01/10/2023	9.194		42,992	200,400
3320043618	PHILADELPHIA	PA		01/30/2023	9.182		3,267	258,000
3320043934	EAST PATCHOGUE	NY		01/10/2023	9.188		21,285	420,000
3320044123	RANDOLPH	NJ		02/13/2023	9.156		25,047	306,000
3320044371	NEWPORT	RI		01/10/2023	9.236		20,476	705,000
3320044405	FORSYTH	GA		01/30/2023	8.792		54,943	495,000
3320044419	FORSYTH	GA		01/30/2023	8.792		121,683	552,000
3320044445	HAMPTON BAYS	NY		01/30/2023	9.194		135,583	779,400
3320044574	NEWARK	NJ		01/30/2023	9.182		259,654	420,000
3320044632	FALLS CHURCH	VA		01/30/2023	9.392		195,030	1,116,000
3320044668	NEWARK	NJ		01/30/2023	9.182		70,656	375,000
3320044827	NEWARK	NJ		02/13/2023	9.156		168,071	390,000
3320044897	CHESTER	NY		03/15/2023	8.770		82,391	270,000
3320044903	TRENTON	NJ		02/27/2023	9.024		24,750	132,000
3320044943	NEW ORLEANS	LA		02/27/2023	8.772		62,344	1,200,000
3320044989	SANTA ROSA BEACH	FL		02/27/2023	9.342		319,993	1,578,600
3320045063	BALTIMORE	MD		02/13/2023	8.616		59,041	152,000
3320045113	MORGANVILLE	NJ		02/13/2023	8.892		71,116	780,000
3320045294	CHARLOTTE	NC		01/30/2023	9.242		123,006	665,400
3320045460	BRIDGEPORT	CT		02/13/2023	9.402		55,292	273,000
3320045585	UNIVERSITY HEIGHTS	OH		02/27/2023	8.754		12,474	158,400
3320045695	ROOSEVELT	NJ		02/27/2023	8.772		10,976	240,000
3320045801	CHICAGO	IL		04/27/2023	8.738		94,545	219,000
3320045835	NEWARK	NJ		02/13/2023	9.162		216,817	1,224,000
3320045965	JEFFERSON	NJ		01/30/2023	9.182		11,781	240,000
3320046022	CHESTER	NJ		04/04/2023	9.356		213,593	825,000
3320046029	WEST BEND	WI		01/30/2023	8.792		38,142	240,000
3320046031	CHICAGO	IL		02/27/2023	9.342		21,803	284,400
3320046189	CHICAGO	IL		02/27/2023	8.922		30,887	192,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320046209	CHINQUAPIN	NC		03/15/2023	9.658		31,975	153,600
3320046319	CHICAGO	IL		01/30/2023	9.314		14,256	249,600
3320046381	CHICAGO	IL		02/13/2023	9.162		7,767	210,000
3320046385	OCEANPORT	NJ		04/04/2023	9.146		695,372	1,584,000
3320046407	LUZERNE	PA		02/13/2023	10.206		11,014	111,000
3320046462	NEWBURGH	NY		02/27/2023	9.402		42,058	2,940,000
3320046465	MOBILE	AL		01/30/2023	9.182		7,697	129,600
3320046498	JEFFERSON	NJ		02/13/2023	9.162		47,124	150,000
3320046529	JERSEY CITY	NJ		02/13/2023	9.162		238,887	939,000
3320046534	WESTWOOD	NJ		02/13/2023	8.754		171,482	720,000
3320046554	CHESTER	PA		02/27/2023	9.402		38,585	78,000
3320046567	EUSTIS	FL		02/27/2023	9.156		22,324	235,200
3320046578	ARANSAS PASS	TX		02/27/2023	9.156		6,375	106,200
3320046579	PHILADELPHIA	PA		02/27/2023	9.162		10,222	147,000
3320046623	DALLAS	TX		04/04/2023	9.446		308,784	1,630,200
3320046662	SNELLVILLE	GA		04/04/2023	9.380		144,090	315,000
3320046748	CLEVELAND	OH		02/27/2023	9.402		14,524	113,400
3320046769	PHILADELPHIA	PA		02/27/2023	9.156		99,941	414,000
3320046846	PASSAIC	NJ		02/27/2023	9.162		39,345	492,000
3320046854	HARVEY	IL		03/15/2023	9.736		20,416	99,000
3320046875	INDIANAPOLIS	IN		03/15/2023	9.292		126,601	3,888,000
3320046894	CHICAGO	IL		02/27/2023	8.922		9,108	213,000
3320046959	SHOHOLA	PA		02/27/2023	9.162		57,519	250,800
3320046981	BALTIMORE	MD		02/27/2023	8.892		46,728	138,000
3320047000	PURLING	NY		02/27/2023	9.162		29,287	390,000
3320047003	LOS ANGELES	CA		02/27/2023	8.622		390,236	1,632,000
3320047012	NEW ORLEANS	LA		02/27/2023	8.622		63,833	297,000
3320047044	NEWARK	NJ		02/13/2023	9.156		150,530	450,000
3320047089	BRUNSWICK	GA		02/27/2023	9.372		78,663	504,000
3320047122	NASHVILLE	TN		02/27/2023	9.402		457,850	1,980,000
3320047123	PHILADELPHIA	PA		04/27/2023	9.140		11,050	220,200
3320047133	DEPTFORD	NJ		02/27/2023	8.772		22,347	156,000
3320047228	CHICAGO	IL		02/27/2023	9.402		7,840	213,480
3320047419	PHILADELPHIA	PA		03/15/2023	9.298		89,298	426,000
3320047458	GREENWICH	CT		02/27/2023	9.156		639,636	1,605,000
3320047476	GREENVILLE	NC		02/27/2023	9.162		30,396	120,000
3320047518	LAKE HAVASU CITY	AZ		03/15/2023	9.298		67,947	501,000
3320047550	IRVINGTON	NJ		04/04/2023	9.146		49,649	361,800
3320047588	LAKE HAVASU CITY	AZ		03/15/2023	9.298		87,422	501,000
3320047611	LAKE HAVASU CITY	AZ		03/15/2023	9.298		33,163	501,000
3320047638	DETROIT	MI		03/15/2023	9.814		10,668	146,400
3320047649	DOVER	DE		02/27/2023	9.201		87,219	294,000
3320047745	MARKHAM	IL		04/19/2023	10.646		12,136	111,000
3320047770	DALLAS	TX		03/15/2023	9.736		65,086	237,000
3320047815	BAY SHORE	NY		04/04/2023	9.152		23,621	345,900
3320047833	CAPE CORAL	FL		04/19/2023	10.106		40,400	228,000
3320047851	CHICAGO	IL		04/04/2023	9.386		21,780	228,000
3320047892	HOMEWOOD	IL		02/27/2023	9.402		44,530	156,000
3320047916	PHILADELPHIA	PA		02/27/2023	10.200		10,760	120,000
3320047921	CITY OF ORANGE	NJ		02/27/2023	9.162		8,824	306,000
3320047940	LIVINGSTON	NJ		04/04/2023	9.146		284,378	900,000
3320048051	EAST ORANGE	NJ		02/27/2023	9.372		66,875	381,000
3320048070	BALTIMORE	MD		06/21/2023	9.291		26,804	258,000
3320048083	CHICAGO	IL		04/04/2023	9.386		21,780	261,000
3320048094	CHICAGO	IL		02/27/2023	9.372		43,214	168,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3320048124	NEW ORLEANS	LA		04/04/2023	9.386		34,808	184,200
3320048145	DELRAY BEACH	FL		04/04/2023	9.140		17,325	423,000
3320048254	ELMWOOD PARK	IL		03/15/2023	9.160		63,410	243,000
3320048274	WANTAGH	NY		02/27/2023	8.892		25,443	445,500
3320048486	MOMINNVILLE	TN		03/15/2023	9.292		33,456	252,000
3320048511	FLORENCE	NJ		02/27/2023	9.162		10,073	309,000
3320048651	PEMBERTON	NJ		05/18/2023	9.145		33,264	180,000
3320048701	UPPER SADDLE RIVER	NJ		04/04/2023	9.146		700,624	2,160,000
3320048745	PATCHOGUE	NY		03/15/2023	9.028		57,301	198,800
3320048750	MATTITUCK	NY		04/27/2023	9.356		16,187	208,000
3320048819	CAPE CORAL	FL		04/19/2023	9.140		10,265	216,000
3320048909	PHILADELPHIA	PA		04/27/2023	9.146		1,980	156,000
3320048937	DEERFIELD BEACH	FL		04/04/2023	9.356		9,301	255,000
3320049027	NEWARK	NJ		02/27/2023	9.156		42,585	325,800
3320049107	SEATTLE	WA		04/19/2023	9.146		60,935	2,142,600
3320049229	WASHINGTON	DC		04/04/2023	9.140		21,226	480,000
3320049332	GREENWICH	CT		04/19/2023	9.140		171,270	3,270,000
3320049336	WASHINGTON	DC		04/04/2023	9.152		37,521	596,400
3320049359	RIVERSIDE	IL		04/04/2023	9.356		37,481	495,000
3320049463	CHESILHURST	NJ		04/04/2023	9.386		79,354	216,000
3320049469	TROY	NY		03/15/2023	9.298		39,311	219,000
3320049529	BRENTWOOD	MD		05/18/2023	8.907		26,012	345,000
3320049533	EAST WILLISTON	NY		04/04/2023	9.008		92,565	765,000
3320049573	JERSEY CITY	NJ		04/27/2023	9.146		14,720	2,373,000
3320049675	LA GRANGE PARK	IL		04/27/2023	9.056		38,892	735,000
3320049758	DETROIT	MI		04/27/2023	9.056		8,514	102,000
3320049764	FLORENCE	SC		04/19/2023	9.140		3,979	204,000
3320049822	BATON ROUGE	LA		04/04/2023	9.146		33,943	159,000
3320049984	SOUTH PLAINFIELD	NJ		04/04/2023	9.356		23,719	384,000
3320049988	TRENTON	NJ		04/04/2023	9.590		12,227	92,400
3320050311	ROOSEVELT	NY		04/04/2023	9.152		47,893	373,200
3320050394	MABANK	TX		05/11/2023	9.806		21,475	142,800
3320050403	TOLEDO	OH		04/27/2023	9.056		29,621	105,000
3320050405	CLEVELAND	OH		04/27/2023	9.890		26,739	144,000
3320050500	ROCKVILLE CENTRE	NY		04/27/2023	8.876		11,880	357,000
3320050620	CAPE CORAL	FL		04/27/2023	9.140		41,083	240,000
3320050826	MOSCOW	PA		04/27/2023	9.146		12,004	147,600
3320050974	POINCIANA	FL		05/11/2023	8.756		12,459	147,000
3320051072	HALESITE	NY		06/21/2023	9.291		269,489	900,000
3320051117	WOODSTOCK	NY		05/18/2023	9.353		40,338	429,000
3320051118	CHARLOTTE	NC		05/11/2023	8.906		532,068	999,000
3320051203	EAST HAMPTON	CT		04/27/2023	9.356		40,253	204,000
3320051220	BALTIMORE	MD		04/19/2023	9.140		8,445	207,000
3320051291	CHICAGO	IL		05/11/2023	9.140		8,910	180,000
3320051294	DETROIT	MI		04/27/2023	9.806		20,091	138,000
3320051321	JERSEY CITY	NJ		05/11/2023	9.200		57,024	436,200
3320051340	PASSAIC	NJ		06/08/2023	9.291		114,005	324,000
3320051407	ANSONIA	CT		06/08/2023	9.475		51,480	169,200
3320051430	NORTHPORT	NY		06/08/2023	9.306		262,027	930,000
3320051572	BLOOMFIELD	CT		05/11/2023	9.356		21,206	147,000
3320051586	COLUSA	CA		05/18/2023	9.026		63,855	466,800
3320051715	EAST QUOGUE	NY		06/21/2023	9.600		148,851	780,000
3320051765	ST. PETERSBURG	FL		05/11/2023	9.146		99,198	2,880,000
3320051790	ROTONDA WEST	FL		05/25/2023	9.151		8,029	156,000
3320051817	MASTIC BEACH	NY		05/25/2023	8.604		66,271	333,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3320051860	MIAMI	FL		04/27/2023	9.140		9,552	372,000
3320051906	HOUSTON	TX		04/27/2023	9.140		3,020	184,800
3320051911	AUSTIN	TX		05/18/2023	9.198		131,423	534,000
3320052177	ELMHURST	IL		05/18/2023	9.578		35,838	513,600
3320052200	BELMONT	NC		05/18/2023	9.198		18,946	243,000
3320052245	BROOKLYN	NY		05/11/2023	9.140		289,575	1,320,000
3320052270	ELMA	NY		05/18/2023	9.353		29,403	255,000
3320052294	HOMESTEAD	PA		05/11/2023	9.386		8,465	84,000
3320052325	DETROIT	MI		05/11/2023	9.356		2,812	58,800
3320052707	MIDDLETOWN	CT		05/25/2023	8.604		58,410	210,000
3320052735	ALLENDALE	NJ		06/21/2023	9.326		17,882	984,600
3320052755	FAIRPLAY	CO		06/21/2023	8.930		1,485	336,000
3320052903	DETROIT	MI		05/18/2023	8.907		5,222	144,000
3320052965	DAYTON	OH		05/18/2023	9.353		49,048	144,000
3320053019	SAINT JAMES	NY		06/21/2023	9.303		83,111	612,000
3320053074	HOUSTON	TX		06/21/2023	9.208		29,099	346,800
3320053189	MOBILE	AL		05/18/2023	9.151		3,324	177,000
3320053304	BERNARDSVILLE	NJ		06/21/2023	9.291		61,727	660,000
3320053451	MICHIGAN CITY	IN		06/21/2023	9.208		24,062	82,200
3320053491	DEERFIELD BEACH	FL		06/21/2023	9.303		28,387	852,400
3320053526	CHICAGO	IL		06/21/2023	9.208		14,850	213,000
3320053901	CHATTANOOGA	TN		06/21/2023	9.297		4,287	216,000
3320054444	FRANKLIN	NY		06/21/2023	9.944		16,793	162,000
3320054554	EWING	NJ		06/21/2023	9.736		5,059	234,000
3320054568	CHESTER	NY		06/21/2023	8.930		87,912	210,000
3340048781	BAY SHORE	NY		05/23/2024	9.236	277,133		520,000
3340059408	NORTH PORT	FL		03/28/2024	9.282	56,242	190,067	412,000
3340059589	MOUNT VERNON	NY		03/14/2024	8.843	249,480		556,000
3340060510	TOWSON	MD		02/26/2024	8.731	194,040		552,000
3340062117	WICHITA	KS		02/26/2024	9.170	5,793	78,052	133,600
3340062602	LEHIGH ACRES	FL		02/26/2024	9.425	35,679	157,976	301,600
3340063680	CHICAGO	IL		02/29/2024	9.416	56,549	80,295	204,000
3340064201	THE BRONX	NY		04/12/2024	8.851	481,140		760,000
3340064520	LUFKIN	TX		02/26/2024	9.170	28,468	88,031	197,600
3340065127	AMHERST	NY		02/26/2024	9.271	138,600		208,000
3340065331	AYDEN	NC		02/26/2024	9.295	43,025	96,307	204,800
3340065339	AYDEN	NC		02/26/2024	9.295	51,515	87,088	204,800
3340065650	SEBRING	FL		02/26/2024	9.028	205,114	666,140	1,308,000
3340065735	OCEANPORT	NJ		02/26/2024	8.731	350,341		646,400
3340065868	KINGSTON	NY		03/21/2024	9.508	356,400		520,000
3340065880	LINDENHURST	NY		05/10/2024	9.248	285,120		132,900
3340065969	CHICAGO	IL		02/29/2024	9.878	11,880	48,946	192,000
3340065974	HUNTINGTON	NY		02/26/2024	9.265	235,224	28,987	400,000
3340066029	BALTIMORE	MD		03/07/2024	9.960	3,960	26,136	179,200
3340066322	BROOKLYN	NY		02/29/2024	9.512	1,020,195		2,040,000
3340066353	COVINGTON	TN		02/26/2024	9.396	14,057	63,360	152,000
3340066367	MARIETTA	GA		03/07/2024	9.444	109,058	52,120	336,000
3340066418	OAKDALE	NY		02/26/2024	9.325	366,557		537,600
3340066551	TOMS RIVER	NJ		03/07/2024	9.444	237,006	19,158	404,000
3340066560	DECATUR	GA		02/29/2024	9.416	258,984		476,000
3340066625	MONTICELLO	NY		02/26/2024	9.022	75,554	172,206	384,000
3340066640	MONTICELLO	NY		02/26/2024	9.022	88,433	166,033	496,000
3340066664	TRENTON	NJ		04/19/2024	9.385	81,675	15,840	184,000
3340066721	BALTIMORE	MD		04/12/2024	9.290	49,798	41,125	132,000
3340066789	SNELLVILLE	GA		03/14/2024	9.437	59,505	114,735	524,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340066831	TONAWANDA	NY		03/14/2024	9.377	59,814	57,309	197,600
3340066971	BALTIMORE	MD		04/12/2024	9.593	36,662	59,519	155,200
3340067326	GRAND JUNCTION	CO		02/26/2024	9.123	901,963	45,230	1,568,000
3340067424	SUNNY ISLES BEACH	FL		02/26/2024	9.265	39,600	9,509	497,600
3340067444	CHICAGO	IL		02/26/2024	9.532	43,085	23,443	96,000
3340067561	LAKE MARY	FL		03/14/2024	9.288	436,775	20,956	840,000
3340067566	ROME	NY		03/07/2024	9.654	35,343	14,414	24,000
3340067625	FREEPORT	NY		02/26/2024	9.028	326,534		524,000
3340067636	LOUISVILLE	KY		02/29/2024	10.016	51,500	1,426	148,000
3340067689	JERSEY CITY	NJ		03/14/2024	9.282	338,580	23,206	592,000
3340067800	SOUTH BOUND BROOK	NJ		03/07/2024	9.654	161,231	40,550	331,200
3340067956	ROSELLE	NJ		02/26/2024	8.725	128,304	19,800	432,000
3340067994	FLINT	MI		02/26/2024	9.473	10,474	30,492	68,000
3340068006	CRAB ORCHARD	WV		02/26/2024	9.170	49,104	27,517	160,000
3340068205	CAMDEN	NJ		02/29/2024	9.416	4,039	34,450	102,400
3340068217	MONTGOMERY	AL		03/21/2024	9.377	23,760	31,680	84,000
3340068327	EAST ORANGE	NJ		02/29/2024	9.368	167,508	99,000	456,000
3340068347	EAST CLEVELAND	OH		02/26/2024	9.627	15,973	37,680	112,000
3340068373	CONCORD	NC		03/07/2024	9.444	91,872		212,000
3340068445	CAROLINA SHORES	NC		03/14/2024	9.805	16,632	200,812	81,000
3340068453	MEMPHIS	TN		02/29/2024	9.416	63,360	16,276	176,000
3340068458	FALL RIVER	MA		03/07/2024	9.684	243,750	53,539	480,000
3340068503	ATLANTA	GA		03/07/2024	9.654	9,504	107,861	224,000
3340068533	ALBANY	NY		04/05/2024	9.593	47,520	57,420	160,000
3340068576	CORINTH	NY		03/07/2024	9.504	69,696	54,727	188,000
3340068612	BIG BEAR CITY	CA		03/07/2024	9.270	504,900	31,284	280,000
3340068635	MERIDEN	CT		03/28/2024	8.837	142,560	23,760	240,000
3340068692	MIDDLETOWN	CT		02/26/2024	9.028	154,836		280,000
3340068712	CLOVIS	CA		02/26/2024	8.873	313,632	54,252	552,000
3340068748	PATERSON	NJ		04/05/2024	9.563	178,200		328,000
3340068809	YONKERS	NY		02/26/2024	8.861	135,036		920,000
3340068819	ATLANTA	GA		02/26/2024	9.473	271,656		392,000
3340068846	MEMPHIS	TN		02/26/2024	9.325	57,024		112,000
3340068881	CALUMET CITY	IL		02/29/2024	9.722	91,278	44,550	196,000
3340068893	PITTSBURGH	PA		02/26/2024	9.265	26,928	22,259	101,600
3340068921	JACKSON	MS		04/12/2024	9.890	54,648		112,000
3340068937	ATLANTA	GA		02/26/2024	9.473	360,360		520,000
3340068946	KERHONKSON	NY		02/26/2024	9.170	107,712		168,000
3340068993	LAKE WORTH	FL		03/14/2024	9.508	392,040	31,680	660,000
3340069006	DETROIT	MI		02/26/2024	9.473	68,310	44,669	184,800
3340069029	PHOENIX	AZ		02/26/2024	9.265	245,718	118,008	560,000
3340069040	CHICAGO	IL		02/29/2024	9.512	114,444	59,400	256,000
3340069056	HOLBROOK	NY		02/29/2024	9.572	286,146	35,406	464,000
3340069102	LEVITTOWN	NY		05/17/2024	9.473	382,124		680,000
3340069118	NEW BRITAIN	CT		02/29/2024	8.966	127,948	36,982	244,000
3340069122	INDIANAPOLIS	IN		02/26/2024	9.170	80,784	12,715	137,600
3340069195	DINUBA	CA		02/29/2024	9.122	127,710		216,000
3340069213	JASPER	GA		02/29/2024	9.416	182,160	50,134	83,800
3340069215	HACKENSACK	NJ		03/14/2024	9.739	352,440		520,000
3340069275	PALMDALE	CA		02/26/2024	9.170	171,072		300,000
3340069313	CORAM	NY		02/26/2024	8.725	325,750		497,600
3340069345	TOLEDO	OH		02/26/2024	9.170	66,483	19,717	133,600
3340069361	PHILADELPHIA	PA		02/26/2024	9.170	487,872		704,000
3340069364	HAMPTON	VA		02/26/2024	9.473	114,048	35,244	222,400
3340069373	CAPE CORAL	FL		03/14/2024	9.537	91,836	152,529	436,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340069395	OCALA	FL		02/26/2024	9.396	96,228	39,600	220,000
3340069487	MILFORD	PA		02/29/2024	9.722	167,310		280,800
3340069502	PHILADELPHIA	PA		02/29/2024	9.512	91,634	213,523	552,000
3340069515	DEER PARK	NY		03/21/2024	9.443	272,646		507,200
3340069519	PALMDALE	CA		03/07/2024	9.270	203,148		372,000
3340069646	CINCINNATI	OH		02/26/2024	9.028	69,300	39,600	160,000
3340069651	NORTHPORT	AL		02/29/2024	9.722	75,604	23,463	168,000
3340069678	LAGO VISTA	TX		03/21/2024	9.437	24,948	146,566	281,600
3340069682	AUSTELL	GA		02/29/2024	8.972	155,390		280,000
3340069685	BURBANK	IL		03/07/2024	9.444	164,934	55,499	360,000
3340069746	HIGH POINT	NC		03/07/2024	9.654	172,181	27,720	297,600
3340069767	EAST ORANGE	NJ		02/26/2024	9.473	237,600	87,586	542,400
3340069773	DETROIT	MI		03/07/2024	9.654	44,550	35,482	136,000
3340069779	FRESH MEADOWS	NY		03/14/2024	9.235	470,250	44,748	768,000
3340069796	BALTIMORE	MD		02/29/2024	9.242	91,476	38,808	188,000
3340069805	KANSAS CITY	MO		02/26/2024	9.265	24,330	78,635	180,000
3340069830	DETROIT	MI		02/26/2024	9.627	39,917	31,680	28,600
3340069841	SAUGUS	MA		03/14/2024	9.377	177,408	23,760	301,600
3340069851	TRENTON	NJ		02/26/2024	8.998	86,102		180,000
3340069857	DETROIT	MI		02/26/2024	9.265	47,520	23,762	130,400
3340069983	HAMPTON	VA		03/07/2024	9.300	109,961	34,571	210,400
3340069984	CHESAPEAKE	VA		03/21/2024	9.235	122,602	37,145	234,400
3340070011	WATERBURY	CT		03/07/2024	9.444	175,824		296,000
3340070014	HILLSIDE	NJ		03/14/2024	9.508	288,684	10,692	432,000
3340070069	CHICAGO	IL		03/21/2024	9.282	201,960		340,000
3340070084	RIVIERA BEACH	FL		03/14/2024	9.437	114,048	13,068	215,200
3340070103	SAINT PETERSBURG	FL		02/26/2024	9.028	116,305		203,200
3340070109	CORAM	NY		03/14/2024	8.837	320,760		520,000
3340070139	HEMPSTEAD	NY		03/14/2024	9.585	235,620	3,960	592,000
3340070147	MASTIC	NY		02/29/2024	9.512	222,394		408,000
3340070165	THE BRONX	NY		04/05/2024	8.851	452,272		712,000
3340070177	EAST HARTFORD	CT		03/14/2024	8.837	96,228	15,107	168,000
3340070195	TRENTON	NJ		02/26/2024	9.265	60,984	15,800	128,000
3340070204	BRENTWOOD	NY		04/19/2024	9.296	296,525	33,342	476,000
3340070207	CRETE	IL		03/14/2024	9.377	96,505	78,131	255,520
3340070212	LEVITTOWN	NY		02/26/2024	9.176	277,636		536,000
3340070217	TRENTON	NJ		02/26/2024	9.265	96,228		176,000
3340070218	WATERBURY	CT		03/07/2024	9.576	199,584		292,000
3340070219	WATERBURY	CT		03/07/2024	9.300	203,148		296,000
3340070259	WATERBURY	CT		03/07/2024	9.576	196,812		284,000
3340070299	VINELAND	NJ		03/14/2024	8.991	114,048	9,346	222,400
3340070304	RICHMOND	VA		02/29/2024	9.512	112,801		200,000
3340070312	HERKIMER	NY		04/12/2024	9.290	55,440	22,176	112,000
3340070330	PHILADELPHIA	PA		03/07/2024	9.654	33,224	59,004	176,000
3340070351	QUEENS VILLAGE	NY		03/07/2024	9.576	348,480		720,000
3340070362	MILLVILLE	NJ		03/14/2024	8.991	56,232		168,000
3340070392	COLONIA	NJ		03/07/2024	9.054	320,760		517,600
3340070417	STATEN ISLAND	NY		03/07/2024	8.898	313,632	71,280	600,000
3340070419	BROOKLYN	NY		03/07/2024	9.624	627,264	197,604	1,588,000
3340070450	UNION	NJ		02/26/2024	9.265	247,104	38,630	464,000
3340070454	BOERNE	TX		05/10/2024	9.236	20,897	321,790	869,600
3340070491	SELMA	NC		03/21/2024	9.644	71,201	34,848	164,800
3340070514	PROVIDENCE	RI		02/29/2024	8.972	149,688	26,057	280,000
3340070525	INDIANAPOLIS	IN		02/26/2024	9.265	78,408	54,252	208,000
3340070526	KANSAS CITY	MO		02/29/2024	8.966	31,680		128,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340070541	BALTIMORE	MD		03/21/2024	9.585	42,768	3,168	132,000
3340070550	LOMBARD	IL		03/07/2024	9.348	160,380		272,000
3340070557	DUNDALK	MD		04/12/2024	9.747	103,685	28,116	53,000
3340070560	STONY POINT	NY		02/29/2024	8.966	359,172	23,918	564,000
3340070563	GRAND VIEW-ON-HUDSON	NY		02/29/2024	8.966	496,584	1,584	728,000
3340070564	NYACK	NY		02/26/2024	8.725	410,573	6,336	612,000
3340070579	DETROIT	MI		03/07/2024	9.444	42,451	35,347	160,000
3340070589	MILWAUKEE	WI		03/07/2024	9.348	86,962	51,361	200,000
3340070603	SEASIDE PARK	NJ		03/28/2024	8.991	171,072	30,928	316,800
3340070629	MASTIC BEACH	NY		04/19/2024	9.148	223,463		384,000
3340070635	NEWARK	NJ		03/21/2024	8.843	288,803	47,837	504,000
3340070654	TRINIDAD	TX		03/07/2024	9.348	210,672	168,261	576,800
3340070690	HOLLAND	OH		03/07/2024	9.354	38,729	30,571	114,400
3340070699	MIDDLETOWN	CT		03/28/2024	8.837	200,475		300,000
3340070735	MONTCLAIR	NJ		03/07/2024	9.204	323,136		1,272,000
3340070755	WYANDANCH	NY		03/14/2024	9.437	240,926	33,938	400,800
3340070759	CENTRAL ISLIP	NY		03/07/2024	9.306	293,040		496,000
3340070767	HUNTINGTON	NY		03/07/2024	9.204	533,174	33,336	287,800
3340070784	EDISON	NJ		03/21/2024	9.377	212,256	23,760	360,000
3340070841	NEWARK	NJ		04/12/2024	8.845	213,840		360,000
3340070843	TOMS RIVER	NJ		03/14/2024	8.837	271,220		440,000
3340070848	EAST ORANGE	NJ		03/07/2024	9.654	168,789	62,687	372,000
3340070860	BROOKLYN	NY		04/12/2024	9.385	518,760		920,000
3340070869	WINTERVILLE	NC		03/07/2024	9.444	77,616	15,705	173,600
3340070870	MOUNT LAUREL TOWNSHI	NJ		03/07/2024	9.576	235,620	30,650	468,000
3340070875	SPARTA TOWNSHIP	NJ		03/07/2024	9.054	131,155	92,928	454,400
3340070978	CAMBRIA HEIGHTS	NY		03/14/2024	9.146	320,760	821	544,000
3340070992	ROANOKE	VA		03/14/2024	9.585	69,696	15,286	168,000
3340071066	EAST NORTHPORT	NY		02/29/2024	9.422	356,400		656,000
3340071088	PHILADELPHIA	PA		03/14/2024	9.377	41,738	103,039	229,600
3340071100	BECKLEY	WV		04/12/2024	9.290	35,640	43,204	146,400
3340071109	CHICAGO	IL		04/05/2024	9.652	41,917	39,600	136,000
3340071117	EDEN	NC		03/21/2024	8.837	55,123	39,600	162,400
3340071161	SPRING	TX		03/14/2024	8.991	109,771		202,400
3340071167	CAPE CORAL	FL		03/21/2024	9.585	323,136	57,024	568,000
3340071192	LAURELTON	NY		03/14/2024	8.843	368,161	56,826	155,000
3340071198	HILLBURN	NY		03/28/2024	8.837	335,016		520,000
3340071199	CHICAGO	IL		03/21/2024	9.282	71,114	37,897	188,000
3340071250	CHICAGO	IL		04/05/2024	9.290	234,491	18,256	384,000
3340071251	SOUTH HOLLAND	IL		04/12/2024	9.385	97,745	30,515	208,000
3340071267	LOS ANGELES	CA		03/07/2024	9.144	464,429	75,240	976,000
3340071335	PITTSBURGH	PA		03/07/2024	9.444	54,387	38,531	216,000
3340071418	AKRON	OH		05/23/2024	9.473	31,680	45,028	126,400
3340071435	PORT CHESTER	NY		04/05/2024	9.385	285,120	63,360	540,000
3340071480	RICHMOND	VA		04/19/2024	9.296	91,080	15,444	164,000
3340071491	INDIANAPOLIS	IN		03/28/2024	9.377	43,560	43,560	152,800
3340071493	DETROIT	MI		03/14/2024	9.437	87,120		146,800
3340071503	MELBOURNE	FL		03/21/2024	9.377	193,050		300,000
3340071520	PLAINFIELD	NJ		03/14/2024	9.585	154,984	67,162	352,000
3340071533	SELDEN	NY		03/28/2024	9.288	213,840		405,200
3340071548	COLORADO SPRINGS	CO		03/21/2024	9.282	138,679	29,898	273,600
3340071568	WARWICK	NY		03/14/2024	9.377	193,882	83,318	400,000
3340071588	LANOKA HARBOR	NJ		03/21/2024	9.377	153,490	30,492	306,400
3340071602	GAINESVILLE	GA		04/30/2024	9.142	39,719	148,104	288,000
3340071634	GASTONIA	NC		04/05/2024	9.445	9,108	127,888	220,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340071676	BROOKLYN	NY		03/14/2024	9.585	540,540		1,120,000
3340071687	SELDEN	NY		04/05/2024	9.445	289,397		447,200
3340071706	LEMONT	IL		03/14/2024	8.991	183,190	47,797	352,000
3340071731	GASTONIA	NC		03/21/2024	9.377	84,150		154,400
3340071749	JERSEY CITY	NJ		03/21/2024	8.837	653,400	39,600	1,000,000
3340071761	BIRMINGHAM	AL		04/12/2024	9.385	36,590	10,692	104,000
3340071791	HOLTSVILLE	NY		03/14/2024	9.240	308,880		620,000
3340071822	MABLETON	GA		03/14/2024	8.837	149,688		216,000
3340071824	CHICAGO	IL		04/30/2024	8.999	174,636		252,000
3340071842	BOYNTON BEACH	FL		03/28/2024	8.991	177,408		308,000
3340071865	LEXINGTON	KY		03/14/2024	9.585	67,795	42,384	216,000
3340071894	BOSTON	MA		04/05/2024	9.290	384,754		555,200
3340071918	WOODHAVEN	NY		03/14/2024	9.508	335,808		576,000
3340071930	PHILADELPHIA	PA		04/05/2024	8.845	33,224	75,240	180,000
3340071937	SANTA FE	NM		03/28/2024	9.377	213,840		404,000
3340071995	CHESAPEAKE	VA		04/05/2024	10.341	82,804	8,717	132,320
3340072042	RIALTO	CA		04/12/2024	8.780	338,976		532,000
3340072146	DETROIT	MI		04/05/2024	9.593	47,124	18,454	104,000
3340072184	RIDLEY PARK	PA		04/12/2024	8.851	154,678	15,840	258,400
3340072185	SPRINGFIELD	PA		04/05/2024	8.851	167,508	18,018	298,400
3340072277	FLORAL PARK	NY		03/21/2024	9.295	348,381	29,838	608,000
3340072293	MEMPHIS	TN		04/05/2024	9.445	35,640	22,255	112,000
3340072333	CHICAGO	IL		04/12/2024	9.148	50,490	59,915	224,000
3340072345	READING	PA		04/12/2024	9.623	47,520		120,000
3340072365	MODESTO	CA		03/28/2024	8.760	160,301	19,523	292,000
3340072437	NORFOLK	VA		03/21/2024	9.377	117,810		231,200
3340072444	FAR ROCKAWAY	NY		03/28/2024	9.585	182,477	95,040	416,000
3340072455	CHICAGO	IL		04/12/2024	8.999	156,341	32,591	288,000
3340072517	COLUMBUS	OH		03/28/2024	9.240	96,228	15,840	172,800
3340072528	CLARKSVILLE	TN		04/12/2024	9.385	51,480	35,759	35,000
3340072529	CLARKSVILLE	TN		04/12/2024	9.385	55,440	37,897	140,000
3340072543	CHICAGO	IL		04/19/2024	9.290	26,928	93,656	220,000
3340072545	BROWNSTOWN TOWNSHIP	MI		04/19/2024	9.385	147,550	17,765	252,000
3340072585	PHILADELPHIA	PA		04/12/2024	9.445	35,917	99,261	232,000
3340072620	BALTIMORE	MD		04/19/2024	9.747	49,500	12,737	96,000
3340072643	RANCHO CUCAMONGA	CA		04/19/2024	8.780	385,308		556,000
3340072673	ROCHESTER	NY		04/12/2024	8.999	205,603	47,520	380,000
3340072676	NAPERVILLE	IL		03/28/2024	9.140	263,161	40,652	491,200
3340072682	VILLA PARK	IL		04/05/2024	9.290	174,636		288,000
3340072685	SAUK VILLAGE	IL		04/05/2024	9.385	70,646	35,640	176,000
3340072748	BRONX	NY		03/28/2024	8.843	441,936	69,993	760,000
3340072765	TRENTON	NJ		03/21/2024	9.377	63,360	35,482	152,000
3340072783	VERONA	NJ		05/23/2024	9.000	267,300		536,000
3340072798	INDIANAPOLIS	IN		03/28/2024	9.585	67,320	11,880	150,400
3340072800	SUSSEX	NJ		03/28/2024	9.140	89,813	59,954	352,000
3340072807	MONROVIA	CA		05/17/2024	9.301	411,840		760,000
3340072825	SHIRLEY	NY		04/12/2024	9.296	196,020		365,600
3340072838	PHILADELPHIA	PA		04/19/2024	9.593	84,784	41,936	216,000
3340072856	MIAMI	FL		03/21/2024	9.377	250,668	26,532	100,000
3340072865	PATERSON	NJ		05/23/2024	9.473	219,542	99,000	464,000
3340072882	BRENTWOOD	NY		05/23/2024	9.236	317,196		520,000
3340072992	STONY BROOK	NY		04/12/2024	9.385	316,800		636,000
3340073044	EAGLEVILLE	PA		03/28/2024	8.991	160,380	19,962	264,000
3340073048	OSSINING	NY		04/19/2024	9.385	249,480	65,182	460,000
3340073055	BALTIMORE	MD		03/28/2024	9.240	135,788	25,304	371,200

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

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3340073056	PORT JERVIS	NY		04/12/2024	8.999	101,574		46,000
3340073057	BALTIMORE	MD		04/05/2024	9.248	39,600	10,296	105,600
3340073104	NEWARK	NJ		05/10/2024	9.000	273,549	54,648	496,000
3340073110	COLORADO SPRINGS	CO		04/19/2024	9.290	65,300	68,112	400,000
3340073138	COVINA	CA		04/19/2024	8.780	249,480		624,000
3340073145	DETROIT	MI		04/05/2024	9.516	30,656	33,384	104,000
3340073149	SMITHTOWN	NY		04/19/2024	9.385	281,556	80,784	556,000
3340073214	DAVENPORT	FL		04/05/2024	9.451	107,276		272,000
3340073219	BROOKLYN	NY		05/10/2024	9.069	2,633,400		950,000
3340073222	BALTIMORE	MD		04/30/2024	9.118	87,991	7,920	138,400
3340073262	TOLEDO	OH		04/19/2024	8.999	53,064		160,000
3340073300	ATLANTA	GA		04/12/2024	9.385	89,100	63,875	268,000
3340073303	BRIDGETON	NJ		04/12/2024	9.593	96,703	107,712	296,000
3340073309	PORT JERVIS	NY		04/12/2024	8.999	101,574		176,000
3340073345	CHICAGO	IL		04/19/2024	9.385	121,176	92,094	310,400
3340073346	IRVINGTON	NJ		03/28/2024	9.377	320,760	30,348	532,000
3340073429	NEWARK	NJ		04/05/2024	9.385	249,480	47,520	448,000
3340073450	CHARLOTTE	NC		04/12/2024	9.148	806,652		1,164,000
3340073490	VINELAND	NJ		04/12/2024	8.999	81,972		214,400
3340073493	VINELAND	NJ		04/12/2024	8.999	81,972		212,000
3340073544	MAINEVILLE	OH		04/19/2024	9.445	180,576		300,000
3340073583	LEE'S SUMMIT	MO		04/05/2024	9.385	125,334		216,000
3340073604	BEL AIR	MD		04/19/2024	8.851	307,930		115,000
3340073606	HAZEL CREST	IL		05/17/2024	9.604	89,100	42,372	212,000
3340073707	DETROIT	MI		04/05/2024	9.385	44,352	55,293	176,000
3340073744	NORRISTOWN	PA		04/19/2024	9.451	64,865	32,134	209,600
3340073750	BROOKLYN	NY		04/30/2024	9.385	626,076		260,000
3340073775	BALTIMORE	MD		04/12/2024	9.445	19,602		104,800
3340073778	CONWAY	SC		04/05/2024	9.385	78,408		140,000
3340073873	WESTFIELD	NJ		04/19/2024	9.385	461,815	36,750	800,000
3340073958	TRENTON	NJ		05/23/2024	9.473	99,792		196,000
3340073993	HUNTINGTON STATION	NY		04/19/2024	8.999	285,120		480,000
3340074058	SAN RAFAEL	CA		05/10/2024	9.000	928,224	252,252	1,720,000
3340074076	BROOKLYN	NY		05/17/2024	9.473	408,989	92,791	725,600
3340074094	WINSTON-SALEM	NC		05/17/2024	9.681	136,937	35,482	248,800
3340074111	RONKONKOMA	NY		04/30/2024	9.296	295,812		468,000
3340074212	HAMPTON	VA		04/30/2024	9.243	108,639	32,789	208,000
3340074224	DIXMOOR	IL		04/19/2024	9.290	40,725	32,668	30,000
3340074331	BROOKLYN	NY		05/23/2024	9.473	513,216	134,640	948,000
3340074344	FRIENDSWOOD	TX		04/30/2024	9.593	471,240	73,656	786,400
3340074345	PALMDALE	CA		04/12/2024	9.088	247,104		460,000
3340074492	FARMINGDALE	NY		05/17/2024	9.236	437,184		588,800
3340074525	BRIDGETON	NJ		04/30/2024	9.563	74,250	16,513	206,400
3340074565	MOUNT HOLLY	NC		05/10/2024	9.533	16,632	150,797	241,600
3340074600	OAK LAWN	IL		04/19/2024	9.290	178,200	31,680	312,000
3340074607	BYRON	GA		04/30/2024	8.999	49,005		148,800
3340074683	BEACHWOOD	NJ		05/17/2024	9.000	184,061	37,937	352,000
3340074714	HEMPSTEAD	NY		05/23/2024	9.236	334,698	32,057	535,200
3340074826	ATHENS	GA		05/10/2024	9.384	82,305	96,624	296,000
3340074888	NEWARK	NJ		05/17/2024	9.473	331,452		566,400
3340074982	CHICAGO	IL		05/10/2024	9.604	47,520	10,791	136,000
3340075145	TOMS RIVER	NJ		05/17/2024	9.000	336,600	45,936	552,000
3340075213	COLUMBUS	OH		05/17/2024	9.681	39,600		92,800
3340075226	ST. PETERSBURG	FL		05/17/2024	9.533	25,543	166,312	348,000
3340075394	RINGWOOD	NJ		05/23/2024	9.378	397,030	27,720	620,800

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3340075428	DIBOLL	TX		05/23/2024	9.978	130,680		220,000
3340075443	TINLEY PARK	IL		05/17/2024	9.473	185,130	31,680	320,000
3340075469	MONTAGUE	NJ		05/17/2024	9.378	64,944		105,600
3340075586	SUN CITY CENTER	FL		05/17/2024	9.331	58,806	31,680	154,400
3340075606	PHILADELPHIA	PA		04/30/2024	9.385	117,612	87,516	300,000
3340075632	LAKE ARIEL	PA		05/23/2024	9.000	92,664	62,251	236,800
3340075634	TRENTON	NJ		05/23/2024	9.473	100,980	15,998	168,800
3340075729	DETROIT	MI		05/23/2024	9.651	78,408	7,959	316,000
3340075764	PORTSMOUTH	VA		05/17/2024	9.533	85,536	31,680	182,400
3340075827	BIRMINGHAM	AL		05/17/2024	9.681	73,012	31,759	168,000
3340075833	STEELTON	PA		05/10/2024	9.681	43,853	12,977	100,000
3340075932	NEW PORT RICHEY	FL		05/23/2024	9.000	149,688		216,000
3340075941	NEWARK	NJ		05/17/2024	9.473	392,040		600,000
3340076245	RICHMOND	VA		06/14/2024	9.891	106,637	43,362	840,000
3340076421	VIRGINIA BEACH	VA		05/23/2024	9.473	163,251		279,200
3340076440	FOX LAKE	IL		06/14/2024	9.653	83,714		164,000
3340076500	JACKSONVILLE	FL		05/23/2024	9.236	53,856	16,784	104,000
3340076571	NEWARK	NJ		06/14/2024	9.445	365,033	60,667	640,000
3340076616	BREA	CA		06/04/2024	9.148	471,240		840,000
3340077242	JONESBORO	GA		06/04/2024	8.930	114,048		192,000
3340078236	WHITE OAK	PA		07/19/2024	9.409	57,222		140,000
3340078359	MORGANTOWN	WV		07/19/2024	9.314	74,844	17,222	164,800
3340079372	DAYTON	OH		07/19/2024	9.320	98,604		148,000
3340083253	THE BRONX	NY		08/26/2024	9.396	496,109		1,060,000
3340083588	NORTH PORT	FL		09/10/2024	9.125	82,578		220,800
3410000523	BERKELEY HEIGHTS	NJ		09/10/2024	8.916	304,996		135,000
3500102129	FORT LAUDERDALE	FL		07/18/2024	9.160	1,356,163	73,779	5,380,000
4010056137	BALTIMORE	MD		01/10/2024	9.080	339,189		515,000
4010062503	YOUNGSTOWN	OH		01/10/2024	9.250	480,653		620,000
1999999. Mortgages with overdue interest over 90 days-Residential mortgages-all other						121,630,441	56,520,289	536,219,418
322050135	PORTLAND	OR		06/21/2022	6.595		25,490	3,360,000
3310041505	DETROIT	MI		09/28/2022	8.050		46,518	370,000
3310041645	MEMPHIS	TN		11/01/2022	8.120		18,337	5,080,000
3320044355	CHICAGO	IL		02/13/2023	8.916		114,553	3,240,000
3320051136	CHICAGO	IL		05/11/2023	9.356		9,578	780,000
2199999. Mortgages with overdue interest over 90 days-Commercial mortgages-all other							214,475	12,830,000
2499999. Total - Mortgages with overdue interest over 90 days						121,630,441	56,734,764	549,049,418
100140984	MISSION HILLS	CA		03/28/2024	8.375	356,686		515,000
100141141	SCRANTON	PA		01/30/2024	8.300	104,439		135,000
100141177	PHILADELPHIA	PA		01/30/2024	8.500	147,633		220,000
100141481	TUCSON	AZ		01/30/2024	7.999	492,957		730,000
100141610	ATLANTA	GA		01/30/2024	8.999	177,021		199,000
100142312	CLIFTON	NJ		03/15/2024	7.875	559,204		680,000
100143001	VANCOUVER	WA		02/12/2024	10.374	331,856		400,000
100147080	SURPRISE	AZ		03/28/2024	8.500	271,575		355,000
100147473	MIAMI	FL		04/03/2024	8.250	690,406		980,000
100147599	(LAKE ARROWHEAD AREA) SKYFORES	CA		04/04/2024	8.875	329,481		405,000
100147603	LOS ANGELES	CA		04/04/2024	8.499	1,022,465		1,200,000
100151893	OAKLAND	CA		05/10/2024	7.750	828,462		976,000
100156204	ATLANTA	GA		06/20/2024	7.625	748,397		1,020,000
2799999. Mortgages in process of foreclosure-Residential mortgages-all other						6,060,583		7,815,000
3299999. Total - Mortgages in the process of foreclosure						6,060,583		7,815,000
3399999 - Totals						23,740,204,377	3,034,188,748	47,595,944,615

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038395	NEWARK	NJ		08/08/2022	02/26/2024	6,831							6,831	6,831			
100063310	SIDNEY	OH		07/01/2021	09/20/2024	6,959		(79)			(79)		6,879	6,879			
100112181	WARSAW	MO		06/29/2023	12/05/2024	6,965		88			88		7,053	7,053			
100126872	BELTON	SC		08/30/2023	10/05/2024	6,785		380			380		7,166	7,166			
100083421	APPINGEDAM	NLD		05/27/2022	06/20/2024	7,435						(206)	7,229	7,213	(16)		(16)
100046638	MARFA	TX		11/25/2020	08/07/2024	7,059		167			167		7,226	7,226			
3310064850	BELLEFONTAINE	OH		12/28/2023	03/22/2024	7,291							7,291	7,291			
100126458	MAHANOY CITY	PA		08/30/2023	12/05/2024	6,892		423			423		7,315	7,315			
100111376	CHARLOTTE	NC		06/29/2023	03/05/2024	6,992		354			354		7,347	7,347			
100126526	GRAYSON	KY		08/30/2023	10/05/2024	7,232		261			261		7,493	7,493			
100012540	DUNNELLON	FL		04/28/2017	03/13/2024	7,628		(69)			(69)		7,559	7,559			
100054651	TRACY	MN		03/23/2021	10/07/2024	7,550		56			56		7,606	7,606			
100046896	DECATUR	GA		11/20/2020	08/07/2024	7,880		(170)			(170)		7,709	7,709			
3310051363	FORKED RIVER	NJ		04/27/2023	03/22/2024	7,722							7,722	7,722			
100043785	PITTSBURGH	PA		08/13/2020	11/01/2024	7,547		199			199		7,746	7,746			
100083295	GOUDA	NLD		05/27/2022	01/22/2024	8,003						(222)	7,781	7,890	110		110
100126609	DES MOINES	IA		08/30/2023	12/05/2024	7,506		395			395		7,901	7,901			
100054674	BRIDGEVIEW	IL		03/23/2021	10/07/2024	7,914		25			25		7,939	7,939			
100044210	STERLING HEIGHTS	MI		08/19/2020	08/05/2024	8,062		17			17		8,079	8,079			
100113155	MIAMI	FL		06/29/2023	09/05/2024	8,239		(3)			(3)		8,237	8,237			
100048089	SAN DIEGO	CA		11/20/2020	08/07/2024	8,406		13			13		8,419	8,419			
3310053715	OXFORD	NC		08/31/2023	03/22/2024	8,441							8,441	8,441			
100081947	UTRECHT	NLD		03/30/2022	10/21/2024	8,671						86	8,758	8,504	(253)		(253)
100111007	WICHITA	KS		06/29/2023	01/05/2024	8,106		566			566		8,672	8,672			
100023398	CYPRESS	TX		08/16/2018	09/21/2024	8,860		(163)			(163)		8,697	8,697			
100071458	DORDRECHT/DRECHTSTEDEN	NLD		09/30/2021	10/21/2024	8,917						412	9,329	8,755	(574)		(574)
100045253	RAYMONDVILLE	TX		11/25/2020	12/07/2024	9,455		(586)			(586)		8,869	8,869			
100126857	RUSSELLVILLE	AR		08/30/2023	08/05/2024	8,699		284			284		8,983	8,983			
3310054364	NEWTON	NJ		10/31/2023	10/24/2024	9,044							9,044	9,044			
100127111	UNION GROVE	WI		08/30/2023	08/05/2024	8,953		197			197		9,149	9,149			
3310058741	SAINT JOHNS	FL		10/06/2023	05/24/2024	9,266							9,266	9,266			
100111389	BAYBORO	NC		06/29/2023	09/05/2024	9,555		(141)			(141)		9,414	9,414			
100126903	HIALEAH	FL		08/30/2023	03/05/2024	9,575		(125)			(125)		9,449	9,449			
100111326	MOORESVILLE	NC		06/29/2023	06/05/2024	9,436		212			212		9,647	9,647			
100047324	ARVADA	CO		11/20/2020	06/07/2024	9,800		(124)			(124)		9,676	9,676			
3310061296	CHALMETTE	LA		11/29/2023	07/25/2024	9,746							9,746	9,746			
100068601	BUSSUM/UOTHOORN/PURMEREND	NLD		08/30/2021	01/22/2024	9,986						687	10,673	9,846	(827)		(827)
100082764	VENLO	NLD		04/27/2022	11/20/2024	10,329						(450)	9,880	9,877	(3)		(3)
100112870	OKLAHOMA CITY	OK		06/29/2023	01/05/2024	9,399		479			479		9,879	9,879			
100086956	ROSHARON	TX		10/24/2022	04/09/2024	9,984		(15)			(15)		9,969	9,969			
100127169	ATLANTA	GA		08/30/2023	03/05/2024	9,880		120			120		10,000	10,000			
100112375	LAWSON	MO		06/29/2023	09/05/2024	9,728		383			383		10,111	10,111			
100127360	FORT WORTH	TX		08/30/2023	04/05/2024	10,339		257			257		10,596	10,589		(6)	(6)
100076904	PORT ARTHUR	TX		01/03/2022	01/20/2024	10,917		(307)			(307)		10,610	10,610			
3310051609	GERMANTOWN	OH		06/08/2023	05/24/2024	10,618							10,618	10,618			
100032566	MEATH	IRL		06/21/2019	12/01/2024	10,597		477			477	305	11,380	10,890	(439)	(51)	(489)
100111148	MEMPHIS	TN		06/29/2023	08/05/2024	11,322		(397)			(397)		10,924	10,924			
100034627	GALWAY	IRL		06/21/2019	09/30/2024	21,577		171			171	317	22,064	11,033		(11,032)	(11,032)
3310056668	HOUSTON	TX		08/31/2023	10/24/2024	11,050							11,050	11,050			
100055807	YPSILANTI	MI		03/23/2021	12/07/2024	11,928		(832)			(832)		11,096	11,095		(1)	(1)
100053780	OLANTA	SC		03/23/2021	09/07/2024	10,824		301			301		11,125	11,125			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126627	TULSA	OK		08/30/2023	11/05/2024	10,893		250			250		11,142	11,142			
100077524	PARSONS	KS		01/03/2022	01/20/2024	11,321		(129)			(129)		11,192	11,192			
100082051	WIJCHEN	NLD		03/30/2022	10/21/2024	11,561						115	11,676	11,343	(333)		(333)
100114078	PITTSBURGH	PA		06/29/2023	11/01/2024	6,665		4,707			4,707		11,372	11,372			
3310058659	SCRANTON	PA		08/31/2023	07/25/2024	11,583							11,583	11,583			
3310034482	INDIANAPOLIS	IN		06/15/2022	01/25/2024	11,590							11,590	11,590			
3310061395	KANSAS CITY	MO		10/31/2023	08/26/2024	11,613							11,613	11,613			
100112515	LA GRANGE	IL		06/29/2023	06/05/2024	11,245		500			500		11,745	11,745			
100047066	CELINA	OH		11/20/2020	12/07/2024	11,951		(133)			(133)		11,818	11,818			
100113238	PALM BAY	FL		06/29/2023	12/05/2024	7,775		4,062			4,062		11,837	11,837			
3310052621	CLEVELAND	OH		08/31/2023	05/24/2024	11,858							11,858	11,858			
3340067168	MEMPHIS	TN		02/26/2024	12/24/2024	12,172							12,172	12,172			
100155297	CLEARWATER	FL		07/19/2024	11/23/2024	12,350		79			79		12,429	12,429			
100130117	NETHERLANDS	NLD		09/26/2023	02/20/2024	12,787						(542)	12,245	12,525	280		280
100131607	TUCSON	AZ		10/06/2023	05/17/2024	12,530		101			101		12,631	12,631			
3310041369	OAKLAND	NJ		11/01/2022	05/24/2024	12,689							12,689	12,689			
100055126	HICKORY HILLS	IL		03/23/2021	12/07/2024	12,799		(1)			(1)		12,799	12,799			
100081956	UTRECHT	NLD		03/30/2022	11/20/2024	13,454						132	13,586	13,032	(554)		(554)
100111537	BROOKVILLE	OH		06/29/2023	09/05/2024	12,349		754			754		13,103	13,103			
100139000	DAYTON	OH		12/21/2023	08/05/2024	9,891		3,311			3,311		13,202	13,202			
100126541	JONESBORO	GA		08/30/2023	11/05/2024	13,301		27			27		13,328	13,328			
100054241	NEWPORT NEWS	VA		03/23/2021	12/07/2024	13,649		(131)			(131)		13,518	13,518			
3310058373	PHILADELPHIA	PA		09/15/2023	09/24/2024	13,591							13,591	13,591			
100047062	HOUSTON	TX		11/20/2020	06/07/2024	14,559		(930)			(930)		13,630	13,630			
3310056103	BUTTE	MT		10/06/2023	10/24/2024	13,650							13,650	13,650			
100113167	DAVENPORT	FL		06/29/2023	05/05/2024	13,205		566			566		13,771	13,771			
100080269	ZALTBOMMEL	NLD		02/22/2022	05/21/2024	14,078						365	14,442	13,842	(600)		(600)
3310054549	MUSKEGON	MI		08/31/2023	06/25/2024	13,974							13,974	13,974			
100075888	LELYSTAD	NLD		11/24/2021	05/21/2024	14,439						360	14,799	14,197	(602)		(602)
3310067435	AKRON	OH		02/15/2024	11/25/2024	14,318							14,318	14,318			
100084281	UTRECHT	NLD		06/30/2022	01/22/2024	14,604						(741)	13,863	14,399	536		536
100047209	ORLANDO	FL		11/20/2020	01/07/2024	15,975		(1,551)			(1,551)		14,424	14,424			
100043259	CHESHIRE	CT		08/13/2020	11/05/2024	14,511		(38)			(38)		14,472	14,472			
3310059300	RUSSELLVILLE	AR		09/15/2023	02/26/2024	14,568							14,568	14,568			
100046910	HOUSTON	TX		11/20/2020	03/07/2024	15,423		(783)			(783)		14,640	14,640			
3310064296	MEMPHIS	TN		11/29/2023	04/24/2024	14,650							14,650	14,650			
3320044760	ST. LOUIS	MO		01/30/2023	04/24/2024	14,751							14,751	14,751			
100127145	MIAMI	FL		08/30/2023	05/05/2024	15,415		(630)			(630)		14,785	14,785			
3310064295	MEMPHIS	TN		11/29/2023	04/24/2024	14,850							14,850	14,850			
3310058119	DETROIT	MI		08/31/2023	01/25/2024	15,073							15,073	15,073			
100055515	LAWTON	OK		03/23/2021	08/07/2024	20,578		(4,353)			(4,353)		16,225	15,109		(1,116)	(1,116)
3310060474	PITTSBURGH	PA		10/31/2023	05/24/2024	15,141							15,141	15,141			
100055016	NORFOLK	VA		03/23/2021	06/07/2024	15,299		78			78		15,377	15,377			
3310052361	WATERBURY	CT		06/08/2023	06/25/2024	15,444							15,444	15,444			
3310052423	WILMINGTON	DE		08/31/2023	03/22/2024	15,502							15,502	15,502			
3310043322	CHESTER	PA		11/01/2022	03/22/2024	15,563							15,563	15,563			
100126733	UNION CITY	PA		08/30/2023	11/05/2024	14,793		782			782		15,575	15,575			
100014670	OLD BRIDGE	NJ		09/27/2017	12/13/2024	14,451		1,135			1,135		15,586	15,586			
100054724	PHILADELPHIA	PA		03/23/2021	01/07/2024	16,555		(941)			(941)		15,614	15,614			
3310037510	DETROIT	MI		08/16/2022	09/24/2024	15,630							15,630	15,630			
100127238	SAN JOSE	CA		08/30/2023	03/27/2024	15,537		102			102		15,639	15,639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100039193	DUBLIN	IRL		09/27/2019	03/01/2024	13,178		2,831			2,831	(115)	15,894	15,697	(197)		(198)
100111139	MILLPORT	NY		06/29/2023	05/05/2024	15,616		109			109		15,725	15,725			
100113806	SOLOMON	KS		06/29/2023	05/05/2024	15,517		229			229		15,746	15,746			
3310037150	TOLEDO	OH		08/01/2022	03/22/2024	15,799							15,799	15,799			
3310041472	ROME	NY		10/19/2022	02/26/2024	16,023							16,023	16,023			
100127143	ATLANTA	GA		08/30/2023	11/05/2024	16,716		(634)			(634)		16,082	16,082			
3310076514	BALTIMORE	MD		06/14/2024	10/24/2024	16,231							16,231	16,231			
100050160	LOUISVILLE	KY		11/20/2020	11/07/2024	19,519		(3,254)			(3,254)		16,264	16,264			
3310058321	AKRON	OH		09/15/2023	01/25/2024	16,335							16,335	16,335			
100084287	DOETINCHEM	NLD		06/30/2022	04/22/2024	17,107						(868)	16,239	16,512	273		273
3310040480	BEVERLY	NJ		10/12/2022	10/24/2024	16,632							16,632	16,632			
3310056691	BRADLEY	IL		10/06/2023	09/24/2024	16,662							16,662	16,662			
100032825	CORK	IRL		06/21/2019	10/01/2024	16,778		293			293	479	17,551	16,675	(841)	(36)	(876)
100138968	QUINCY	MA		12/21/2023	11/23/2024	21,371		(305)			(305)		21,066	16,934		(4,132)	(4,132)
100127080	LAS VEGAS	NV		08/30/2023	07/05/2024	16,323		690			690		17,013	17,013			
3310051026	MAPLE HEIGHTS	OH		05/11/2023	03/22/2024	17,107							17,107	17,107			
100046764	MONTROSE	CO		11/20/2020	09/07/2024	17,991		(701)			(701)		17,290	17,290			
3310062049	BALTIMORE	MD		12/22/2023	10/24/2024	17,332							17,332	17,332			
100065876	BUSSUM/UOTHOORN/PURMEREND	NLD		07/30/2021	03/20/2024	17,599						1,312	18,911	17,408	(1,503)		(1,503)
3310054171	DETROIT	MI		10/31/2023	05/24/2024	17,412							17,412	17,412			
100114260	PRIMGHAR	IA		06/29/2023	11/05/2024	16,766		648			648		17,414	17,414			
100113953	BONNE TERRE	MO		06/29/2023	08/05/2024	13,436		4,084			4,084		17,520	17,520			
3310034977	LYNCHBURG	VA		05/19/2022	01/25/2024	17,523							17,523	17,523			
3310052444	MERRILLVILLE	IN		08/31/2023	05/24/2024	17,573							17,573	17,573			
3310043255	DETROIT	MI		11/01/2022	04/24/2024	17,630							17,630	17,630			
3310039722	DETROIT	MI		09/21/2022	01/25/2024	17,676							17,676	17,676			
3310036861	CHICAGO	IL		06/07/2022	09/24/2024	17,746							17,746	17,746			
3310057790	TEXARKANA	TX		08/31/2023	03/22/2024	17,783							17,783	17,783			
3310065938	DETROIT	MI		12/28/2023	08/26/2024	17,794							17,794	17,794			
3310037597	SPRINGFIELD	IL		08/26/2022	07/25/2024	17,820							17,820	17,820			
3310057576	SAINT JOSEPH	MO		08/31/2023	03/22/2024	17,820							17,820	17,820			
3310040152	PERTH AMBOY	NJ		10/19/2022	05/24/2024	17,820							17,820	17,820			
3310047867	ELYRIA	OH		02/27/2023	02/26/2024	17,879							17,879	17,879			
100077726	SAPULPA	OK		01/03/2022	02/20/2024	17,966		(82)			(82)		17,884	17,884			
100048726	SOUTH ELGIN	IL		11/20/2020	05/07/2024	18,876		(961)			(961)		17,916	17,916			
3310055748	QUINCY	FL		08/31/2023	11/25/2024	18,127							18,127	18,127			
100044820	PHOENIX	AZ		11/19/2020	06/07/2024	19,076		(747)			(747)		18,330	18,330			
100055037	WILKES BARRE	PA		03/23/2021	01/07/2024	22,871		(4,495)			(4,495)		18,377	18,377			
100113166	PEMBROKE PINES	FL		06/29/2023	12/05/2024	17,777		632			632		18,409	18,409			
3310041818	MACON	GA		10/19/2022	11/25/2024	18,456							18,456	18,456			
100010924	HASTINGS	FL		12/23/2016	05/05/2024	18,555		(18)			(18)		18,537	18,537			
3310056995	DETROIT	MI		08/31/2023	03/22/2024	18,577							18,577	18,577			
100070218	ROTTERDAM	NLD		08/31/2021	09/20/2024	18,414						1,215	19,629	18,593	(1,036)		(1,036)
3310034295	MEMPHIS	TN		06/15/2022	02/26/2024	18,978							18,978	18,978			
3310038423	CHICAGO	IL		08/01/2022	07/25/2024	19,080							19,080	19,080			
100126585	GREENWELL SPRIN	LA		08/30/2023	09/05/2024	16,895		2,242			2,242		19,137	19,137			
100113861	SILVER SPRING	MD		06/29/2023	05/05/2024	19,009		167			167		19,176	19,176			
3310058091	TEXARKANA	TX		08/31/2023	04/24/2024	19,186							19,186	19,186			
3310068704	AKRON	OH		02/15/2024	12/23/2024	19,214							19,214	19,214			
3310058171	DETROIT	MI		08/31/2023	11/25/2024	19,218							19,218	19,218			
3310062933	BALTIMORE	MD		11/21/2023	02/26/2024	19,305							19,305	19,305			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion		Capitalized Deferred Interest and Other							
3310068640	PITTSBURGH	PA		02/15/2024	06/25/2024	19,338							19,338	19,338			
100070266	UTRECHT	NLD		08/31/2021	11/20/2024	20,097						1,264	21,361	19,338	(2,023)		(2,023)
3310036489	ONEONTA	NY		10/19/2022	04/24/2024	19,379							19,379	19,379			
100127165	ORLANDO	FL		08/30/2023	08/05/2024	18,455		1,023			1,023		19,479	19,479			
3310060928	CLEVELAND	OH		10/31/2023	07/25/2024	19,513							19,513	19,513			
3340073775	BALTIMORE	MD		04/12/2024	08/26/2024	19,602							19,602	19,602			
3310034999	SHAWNEE	OK		07/14/2022	04/24/2024	19,721							19,721	19,721			
3310055123	MONTGOMERY	AL		08/31/2023	06/25/2024	19,726							19,726	19,726			
100114180	GAINESVILLE	GA		06/29/2023	10/05/2024	19,420		330			330		19,750	19,750			
3310061840	SALEM	NJ		10/31/2023	06/25/2024	19,751							19,751	19,751			
100132130	MINT HILL	NC		10/13/2023	03/17/2024	19,850		(80)			(80)		19,771	19,771			
3310075841	MARION	TX		06/04/2024	10/24/2024	19,958							19,958	19,958			
3310029105	CHICAGO	IL		01/11/2022	05/24/2024	27,437							27,437	20,067		(7,370)	(7,370)
3310061730	PHILADELPHIA	PA		11/21/2023	01/25/2024	20,086							20,086	20,086			
3310039387	AKRON	OH		08/16/2022	03/22/2024	20,270							20,270	20,270			
3310057976	AKRON	OH		08/31/2023	06/25/2024	20,288							20,288	20,288			
3310053681	WAREHAM	MA		06/08/2023	03/22/2024	20,357							20,357	20,357			
3310039991	PHILADELPHIA	PA		09/28/2022	08/26/2024	20,384							20,384	20,384			
3310055248	TULSA	OK		08/31/2023	02/26/2024	20,642							20,642	20,642			
3310065380	AKRON	OH		12/28/2023	04/24/2024	20,701							20,701	20,701			
100071374	LAKE CHARLES	LA		10/01/2021	02/20/2024	20,761		(35)			(35)		20,726	20,726			
3310050968	WATERBURY	CT		04/19/2023	01/25/2024	20,790							20,790	20,790			
3310051655	TRENTON	NJ		04/27/2023	01/25/2024	20,790							20,790	20,790			
3310063765	PITTSBURGH	PA		11/29/2023	05/24/2024	20,871							20,871	20,871			
3310054120	DETROIT	MI		06/08/2023	05/24/2024	20,894							20,894	20,894			
3310060233	PITTSBURGH	PA		10/06/2023	03/22/2024	20,936							20,936	20,936			
3310056545	CHESTER	PA		08/31/2023	02/26/2024	20,968							20,968	20,968			
3310036796	BALTIMORE	MD		08/16/2022	07/25/2024	20,983							20,983	20,983			
3310052751	ASHLAND	OH		06/21/2023	04/24/2024	21,049							21,049	21,049			
3310040382	PITTSBURGH	PA		09/08/2022	01/25/2024	21,167							21,167	21,167			
3310038359	AUGUSTA	GA		07/25/2022	04/24/2024	21,176							21,176	21,176			
3310049861	LANSING	MI		04/19/2023	10/24/2024	21,206							21,206	21,206			
3310054021	BOSSIER CITY	LA		08/31/2023	03/22/2024	21,206							21,206	21,206			
3310060620	CLEVELAND	OH		10/31/2023	05/24/2024	21,277							21,277	21,277			
100083296	GOUDA	NLD		05/27/2022	06/20/2024	21,973						(609)	21,364	21,315	(48)		(48)
100111127	MUSCLE SHOALS	AL		06/29/2023	04/05/2024	21,875		(461)			(461)		21,414	21,414			
3310057197	PITTSBURGH	PA		08/31/2023	03/22/2024	21,484							21,484	21,484			
3310048815	AMSTERDAM	NY		04/27/2023	01/25/2024	21,597							21,597	21,597			
3310056602	CLEVELAND	OH		08/31/2023	07/25/2024	21,614							21,614	21,614			
100111881	GREENWOOD	SC		06/29/2023	01/05/2024	20,272		1,542			1,542		21,814	21,814			
3310050189	KANSAS CITY	MO		04/19/2023	06/25/2024	21,873							21,873	21,873			
3310047806	DETROIT	MI		06/29/2023	07/25/2024	21,935							21,935	21,935			
100017770	WEST NEW YORK	NJ		04/26/2018	03/05/2024	21,345		688			688		22,033	22,033			
3310053543	GARY	IN		05/25/2023	01/25/2024	22,034							22,034	22,034			
3310053937	CLEVELAND	OH		06/08/2023	02/26/2024	22,037							22,037	22,037			
100111021	SOUTHEAST	NY		06/29/2023	02/05/2024	21,402		640			640		22,042	22,042			
3310038250	WEST HAVEN	CT		04/08/2022	02/26/2024	22,127							22,127	22,127			
3310038641	FITCHBURG	MA		11/10/2022	01/25/2024	22,275							22,275	22,275			
100111217	PETALUMA	CA		06/29/2023	02/05/2024	21,187		1,174			1,174		22,361	22,361			
3310063876	PHILADELPHIA	PA		12/28/2023	10/24/2024	22,498							22,498	22,498			
100032800	DUBLIN	IRL		06/21/2019	07/01/2024	23,416		(401)			(401)	673	23,688	22,562	(1,034)	(92)	(1,126)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310061485	PITTSBURGH	PA		10/06/2023	03/22/2024	22,600							22,600	22,600			
3310052561	ROCHESTER	NY		06/29/2023	04/24/2024	22,601							22,601	22,601			
3310040618	TRENTON	NJ		09/21/2022	03/22/2024	22,721							22,721	22,721			
3310056552	BALTIMORE	MD		08/31/2023	06/25/2024	22,721							22,721	22,721			
3310063710	VICKSBURG	MS		11/29/2023	04/24/2024	22,721							22,721	22,721			
3320045422	INDIANA	PA		01/30/2023	01/25/2024	22,738							22,738	22,738			
3310054044	CHICAGO	IL		06/08/2023	01/25/2024	22,750							22,750	22,750			
100126706	SILVER SPRINGS	NV		08/30/2023	02/05/2024	24,220		(1,403)			(1,403)		22,816	22,816			
3310065185	PITTSBURGH	PA		12/28/2023	05/24/2024	22,848							22,848	22,848			
100126949	CINTI	OH		08/30/2023	08/05/2024	22,172		847			847		23,020	23,020			
3310073659	JACKSONVILLE	FL		05/10/2024	12/23/2024	23,136							23,136	23,136			
3310060575	DETROIT	MI		10/31/2023	03/22/2024	23,136							23,136	23,136			
3310040012	ST. LOUIS	MO		09/08/2022	08/26/2024	23,189							23,189	23,189			
100127151	PHILADELPHIA	PA		08/30/2023	09/05/2024	22,688		522			522		23,210	23,210			
3310033709	SALINA	KS		03/17/2022	09/24/2024	23,285							23,285	23,285			
3310063975	ORANGE	TX		12/28/2023	04/24/2024	23,285							23,285	23,285			
3310055856	GARY	IN		08/31/2023	11/25/2024	23,344							23,344	23,344			
3310055130	GARY	IN		06/29/2023	06/25/2024	23,522							23,522	23,522			
100014899	ROCKFORD	IL		11/21/2017	05/09/2024	22,650		949			949		23,599	23,599			
100063080	AVONDALE	LA		07/01/2021	09/20/2024	23,936		(305)			(305)		23,631	23,631			
100112756	SILVER SPRING	MD		06/29/2023	05/05/2024	18,428		470			470		18,898	23,711		4,813	4,813
3310055272	CHESTER	PA		06/29/2023	04/24/2024	23,806							23,806	23,806			
3310057216	EDEN	NC		08/31/2023	06/25/2024	23,811							23,811	23,811			
3310068675	DETROIT	MI		02/15/2024	06/25/2024	23,834							23,834	23,834			
100070230	CASTRICUM	NLD		08/31/2021	10/21/2024	24,256						1,557	25,813	23,835	(1,978)		(1,978)
3310063459	DETROIT	MI		11/21/2023	04/24/2024	23,837							23,837	23,837			
3310034827	PHILADELPHIA	PA		05/19/2022	05/24/2024	24,131							24,131	24,131			
3310051650	JACKSONVILLE	FL		04/27/2023	05/24/2024	24,168							24,168	24,168			
3310038781	DETROIT	MI		08/26/2022	03/22/2024	24,235							24,235	24,235			
3310053222	BALTIMORE	MD		10/31/2023	11/25/2024	24,384							24,384	24,384			
3310050345	TRENTON	NJ		05/25/2023	07/25/2024	24,434							24,434	24,434			
3310053528	DETROIT	MI		06/08/2023	03/22/2024	24,468							24,468	24,468			
3310076776	CLEVELAND	OH		06/14/2024	12/23/2024	24,502							24,502	24,502			
3310042862	VALLEY PARK	MO		11/10/2022	05/24/2024	24,692							24,692	24,692			
3310056165	CHICAGO	IL		08/31/2023	01/25/2024	24,881							24,881	24,881			
100114262	AKRON	OH		06/29/2023	01/05/2024	24,119		763			763		24,882	24,882			
3310059065	BIG SPRING	TX		09/15/2023	10/24/2024	24,968							24,968	24,968			
3310055070	AUBURN	NY		08/31/2023	10/24/2024	25,015							25,015	25,015			
3310064128	COLUMBUS	GA		11/29/2023	04/24/2024	25,067							25,067	25,067			
3310057469	LITTLE ROCK	AR		09/15/2023	03/22/2024	25,206							25,206	25,206			
3310062457	ALIQUIPPA	PA		11/21/2023	05/24/2024	25,408							25,408	25,408			
100047800	LEWISVILLE	TX		11/20/2020	08/07/2024	30,062		(4,626)			(4,626)		25,435	25,435			
3310034696	DAYTON	OH		09/08/2022	01/25/2024	25,584							25,584	25,584			
3310054423	BALTIMORE	MD		06/29/2023	06/25/2024	25,649							25,649	25,649			
3310076394	TRENTON	NJ		06/04/2024	08/26/2024	25,691							25,691	25,691			
3310036096	BIG SPRING	TX		06/23/2022	01/25/2024	25,738							25,738	25,738			
3310052462	KENOSHA	WI		05/25/2023	06/25/2024	25,958							25,958	25,958			
3310065754	KANSAS CITY	MO		02/15/2024	09/24/2024	25,969							25,969	25,969			
3310057645	DETROIT	MI		08/31/2023	07/25/2024	26,074							26,074	26,074			
3320047855	DURHAM	NC		04/04/2023	07/25/2024	26,275							26,275	26,275			
100017772	ZEPHYRHILLS	FL		04/26/2018	02/05/2024	27,094		(812)			(812)		26,282	26,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014693	GAINESVILLE	FL		09/27/2017	08/13/2024	23,055		3,369			3,369		26,424	26,424			
3310049546	SUFFOLK	VA		10/31/2023	02/26/2024	26,529							26,529	26,529			
3310064970	INDIANAPOLIS	IN		12/28/2023	05/24/2024	26,596							26,596	26,596			
3310050467	PARK FOREST	IL		04/27/2023	02/26/2024	26,611							26,611	26,611			
3310053399	PHILADELPHIA	PA		06/29/2023	03/22/2024	26,797							26,797	26,797			
100113910	ALEXANDRIA	VA		06/29/2023	07/05/2024	25,267		1,535			1,535		26,802	26,802			
100113292	PANAMA CITY	FL		06/29/2023	02/05/2024	26,750		105			105		26,855	26,855			
3310052280	DES MOINES	IA		05/25/2023	04/24/2024	26,903							26,903	26,903			
3310052883	COLUMBUS	GA		05/18/2023	06/25/2024	26,930							26,930	26,930			
100084235	UTRECHT	NLD		06/30/2022	12/20/2024	28,554						(1,443)	27,111	27,035	(76)		(76)
3310059232	HASTINGS	NY		10/31/2023	09/24/2024	27,037							27,037	27,037			
3310056994	BALTIMORE	MD		08/31/2023	04/24/2024	27,057							27,057	27,057			
3310049834	BUFFALO	NY		05/18/2023	07/25/2024	27,116							27,116	27,116			
100054997	WATAUGA	TX		03/23/2021	02/07/2024	27,120							27,120	27,120			
100066033	STAUNTON	IL		08/02/2021	02/20/2024	27,272		(145)			(145)		27,127	27,127			
3310031683	JACKSONVILLE	FL		02/18/2022	02/26/2024	27,249							27,249	27,249			
3310056025	FRANKLIN	NY		09/15/2023	12/23/2024	27,317							27,317	27,317			
3310041981	PHILADELPHIA	PA		11/10/2022	09/24/2024	27,443							27,443	27,443			
3310054346	BALTIMORE	MD		08/31/2023	05/24/2024	27,454							27,454	27,454			
3310042434	DAYTON	OH		10/19/2022	04/24/2024	27,523							27,523	27,523			
3310062936	BALTIMORE	MD		11/21/2023	02/26/2024	27,562							27,562	27,562			
3310053957	ATLANTA	TX		08/31/2023	08/26/2024	27,576							27,576	27,576			
100039024	DUBLIN	IRL		09/27/2019	12/01/2024	25,708		3,443			3,443	(212)	28,940	27,590	(1,329)	(21)	(1,350)
3310066716	JOLIET	IL		02/15/2024	06/25/2024	27,688							27,688	27,688			
3310057525	MACON	GA		10/06/2023	11/25/2024	27,695							27,695	27,695			
3310065563	AIKEN	SC		12/28/2023	05/24/2024	27,743							27,743	27,743			
3310033363	ATLANTA	GA		04/01/2022	09/24/2024	27,844							27,844	27,844			
3310041344	DAYTON	OH		11/10/2022	07/25/2024	27,908							27,908	27,908			
3310041778	COVINGTON	GA		09/21/2022	06/25/2024	28,282							28,282	27,938		(344)	(344)
3310052022	DETROIT	MI		06/08/2023	03/22/2024	27,998							27,998	27,998			
3310061785	ST. LOUIS	MO		10/31/2023	04/24/2024	28,060							28,060	28,060			
100111282	PITTSBURGH	PA		06/29/2023	01/05/2024	30,329		(2,173)			(2,173)		28,156	28,156			
3310041235	BEDFORD	IN		11/01/2022	04/24/2024	28,512							28,512	28,512			
3310057100	HOMEWOOD	IL		11/21/2023	08/26/2024	28,512							28,512	28,512			
100126846	DETROIT	MI		08/30/2023	07/05/2024	25,094		3,548			3,548		28,643	28,643			
3310064468	TRENTON	NJ		12/07/2023	03/22/2024	28,720							28,720	28,720			
100057236	DUNDALK	MD		05/19/2021	08/09/2024	29,689		(959)			(959)		28,730	28,730			
3310058095	HARRISBURG	PA		10/06/2023	07/25/2024	28,783							28,783	28,783			
3310048576	BALTIMORE	MD		03/15/2023	02/26/2024	28,809							28,809	28,809			
3310062552	CLEVELAND	OH		11/21/2023	05/24/2024	28,846							28,846	28,846			
3310040821	LANSING	MI		09/08/2022	06/25/2024	28,854							28,854	28,854			
3310062689	PORTERDALE	GA		10/31/2023	05/24/2024	28,868							28,868	28,868			
3310054428	PATERSON	NJ		06/29/2023	10/24/2024	28,898							28,898	28,898			
3310050147	PITTSBURGH	PA		04/27/2023	06/25/2024	29,106							29,106	29,106			
3310059591	THOMASVILLE	NC		09/15/2023	02/26/2024	29,111							29,111	29,111			
3310031691	GIBSONVILLE	NC		02/11/2022	07/25/2024	29,139							29,139	29,139			
3310056141	GARY	IN		08/31/2023	03/22/2024	29,284							29,284	29,284			
3310062935	BALTIMORE	MD		11/21/2023	01/25/2024	29,314							29,314	29,314			
3310060898	EAST CHICAGO	IN		10/31/2023	05/24/2024	29,329							29,329	29,329			
100113650	MILWAUKEE	WI		06/29/2023	10/05/2024	29,530		(175)			(175)		29,355	29,355			
3310057382	DETROIT	MI		08/31/2023	05/24/2024	29,373							29,373	29,373			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310051865	NEWTON	NC		05/25/2023	09/24/2024	29,433							29,433	29,433			
3310054750	PHILADELPHIA	PA		08/31/2023	06/25/2024	29,433							29,433	29,433			
3310041471	LOGANSPORT	IN		09/28/2022	01/25/2024	29,441							29,441	29,441			
3310039621	NEW ORLEANS	LA		08/26/2022	10/24/2024	29,474							29,474	29,474			
3310047914	DAVENPORT	IA		04/19/2023	05/24/2024	29,522							29,522	29,522			
3310053170	CHICAGO	IL		05/25/2023	07/25/2024	29,560							29,560	29,560			
100112823	PERALTA	NM		06/29/2023	01/05/2024	31,197		(1,502)			(1,502)		29,695	29,695			
3310065947	WOODLAND PARK	CO		01/23/2024	07/25/2024	29,700							29,700	29,700			
3310067079	FAYETTEVILLE	NC		01/23/2024	11/25/2024	29,700							29,700	29,700			
3310074035	BROOK PARK	OH		04/19/2024	09/24/2024	29,700							29,700	29,700			
3310033176	STREETSBORO	OH		03/17/2022	01/25/2024	29,774							29,774	29,774			
100152245	DENTON	TX		05/17/2024	07/17/2024	29,860		(84)			(84)		29,776	29,776			
100054952	TAMPA	FL		03/23/2021	10/07/2024	31,882		(2,105)			(2,105)		29,777	29,777			
3310053268	PHILADELPHIA	PA		06/21/2023	09/24/2024	29,941							29,941	29,941			
3310056000	GASTONIA	NC		08/31/2023	01/25/2024	29,997							29,997	29,997			
3310059289	HAGERSTOWN	MD		09/15/2023	07/25/2024	29,997							29,997	29,997			
3310043019	HONESDALE	PA		11/10/2022	05/24/2024	30,012							30,012	30,012			
100110941	CONROE	TX		06/29/2023	03/05/2024	27,850		2,190			2,190		30,040	30,040			
3310042983	LORAIN	OH		11/01/2022	01/25/2024	30,057							30,057	30,057			
3340066029	BALTIMORE	MD		03/07/2024	09/24/2024	30,096							30,096	30,096			
100111136	ROME	GA		06/29/2023	03/05/2024	26,330		3,806			3,806		30,136	30,136			
3310051800	DEPEW	NY		05/18/2023	01/25/2024	30,205							30,205	30,205			
3310057520	CHICAGO	IL		10/06/2023	10/24/2024	30,264							30,264	30,264			
3310074579	CONCORD	NC		05/10/2024	12/23/2024	30,294							30,294	30,294			
3310059992	CHICAGO	IL		09/15/2023	05/24/2024	30,294							30,294	30,294			
100113486	FLORISSANT	MO		06/29/2023	03/05/2024	28,907		1,397			1,397		30,304	30,304			
100054258	SWEET HOME	OR		03/23/2021	06/07/2024	36,860		(6,228)			(6,228)		30,632	30,632			
3310062527	WINSTON-SALEM	NC		11/29/2023	11/25/2024	30,656							30,656	30,656			
3310051411	JACKSONVILLE	FL		09/15/2023	04/24/2024	30,667							30,667	30,667			
3310054062	THROOP	PA		06/29/2023	12/23/2024	30,712							30,712	30,712			
3310049517	NEW ORLEANS	LA		04/27/2023	03/22/2024	30,769							30,769	30,769			
100047090	FULTON	NY		11/20/2020	12/07/2024	34,333		(3,426)			(3,426)		30,907	30,907			
3310053676	HIGHLAND PARK	MI		06/29/2023	07/25/2024	30,932							30,932	30,932			
100113955	SAVANNAH	GA		06/29/2023	09/01/2024	29,977		1,001			1,001		30,978	30,978			
3310054192	COLUMBUS	OH		06/21/2023	02/26/2024	30,985							30,985	30,985			
100137279	NETHERLANDS	NLD		11/28/2023	05/21/2024	31,537						(149)	31,389	31,004	(384)		(384)
3310055902	MARION	NC		08/31/2023	06/25/2024	31,087							31,087	31,087			
3310054723	ALLENTOWN	PA		06/29/2023	07/25/2024	31,185							31,185	31,185			
3310054308	WILMINGTON	DE		08/31/2023	10/24/2024	31,244							31,244	31,244			
3310050103	DARLINGTON	SC		04/27/2023	07/25/2024	31,378							31,378	31,378			
3310051555	ATLANTIC CITY	NJ		04/27/2023	06/25/2024	31,482							31,482	31,482			
3310063564	ALTOONA	PA		11/29/2023	10/24/2024	31,556							31,556	31,556			
3340070526	KANSAS CITY	MO		02/29/2024	04/24/2024	31,680							31,680	31,680			
3310051412	JACKSONVILLE	FL		09/15/2023	04/24/2024	31,688							31,688	31,688			
3310041111	STROUDSBURG	PA		10/12/2022	05/24/2024	31,698							31,698	31,698			
3310061483	DETROIT	MI		11/21/2023	10/24/2024	31,779							31,779	31,779			
100078626	HOOGEZAND-SAPPEMEER	NLD		01/26/2022	06/20/2024	32,787						603	33,390	31,807	(1,582)		(1,582)
3310051670	COHOES	NY		04/27/2023	03/22/2024	31,928							31,928	31,928			
3310054313	YORK	PA		06/29/2023	01/25/2024	32,006							32,006	32,006			
100017601	N MIAMI BEACH	FL		04/26/2018	10/05/2024	30,634		1,431			1,431		32,065	32,065			
3310041618	MONROE	CT		11/10/2022	02/26/2024	32,101							32,101	32,101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310063428	MOLINE	IL		11/21/2023	10/24/2024	32,225							32,225	32,225			
3310057214	HARTFORD	CT		08/31/2023	01/25/2024	32,258							32,258	32,258			
3310061732	CLEVELAND HEIGHTS	OH		12/07/2023	10/24/2024	32,279							32,279	32,279			
3310051202	RIVERDALE	IL		05/11/2023	04/24/2024	32,285							32,285	32,285			
3310057711	EAST CHICAGO	IN		10/06/2023	04/24/2024	32,418							32,418	32,418			
100114099	CURTISS	WI		06/29/2023	07/05/2024	31,527		924			924		32,451	32,451			
3310053229	BALTIMORE	MD		06/08/2023	01/25/2024	32,477							32,477	32,477			
3310059662	CONCORD	NC		09/15/2023	05/24/2024	32,613							32,613	32,613			
3310037505	CALUMET CITY	IL		08/01/2022	05/24/2024	32,618							32,618	32,618			
100046878	INCLINE VILLAGE	NV		11/20/2020	06/07/2024	34,501		(1,881)			(1,881)		32,619	32,619			
3310067041	MEMPHIS	TN		01/23/2024	11/25/2024	32,685							32,685	32,685			
3310063049	EAST MOLINE	IL		11/29/2023	10/24/2024	32,722							32,722	32,722			
100126716	PILOT MTN	NC		08/30/2023	09/05/2024	30,108		2,761			2,761		32,869	32,869			
3310065744	JACKSONVILLE	FL		12/22/2023	12/23/2024	32,967							32,967	32,967			
3310073934	PHILADELPHIA	PA		04/19/2024	08/26/2024	33,026							33,026	33,026			
3310063562	TRENTON	NJ		11/21/2023	03/22/2024	33,116							33,116	33,116			
3310049974	PHILADELPHIA	PA		04/27/2023	05/24/2024	33,264							33,264	33,264			
100113148	MIAMI	FL		06/29/2023	12/05/2024	33,979		(526)			(526)		33,453	33,453			
3310047664	WINTER HAVEN	FL		06/29/2023	10/24/2024	33,502							33,502	33,502			
100084357	PORTSMOUTH	GBR		06/30/2022	06/20/2024	33,786						(1,519)	32,267	33,564	1,297		1,297
3310067359	BALTIMORE	MD		01/23/2024	07/25/2024	33,710							33,710	33,710			
3310069263	WHITEVILLE	NC		02/15/2024	07/25/2024	33,711							33,711	33,711			
3310041925	CARBONDALE	PA		10/19/2022	08/26/2024	33,769							33,769	33,769			
3310055264	INDIANAPOLIS	IN		06/29/2023	09/24/2024	33,858							33,858	33,858			
3310061526	CHICAGO	IL		10/31/2023	04/24/2024	33,932							33,932	33,932			
3310054005	NEW ORLEANS	LA		06/29/2023	03/22/2024	34,050							34,050	34,050			
100113920	MADISON	TN		06/29/2023	07/05/2024	33,114		1,026			1,026		34,140	34,140			
3310061403	GARY	IN		10/31/2023	05/24/2024	34,182							34,182	34,182			
100111525	ROCKWELL	NC		06/29/2023	09/05/2024	34,449		(150)			(150)		34,299	34,299			
3320052875	TOLEDO	OH		06/08/2023	02/26/2024	34,304							34,304	34,304			
3310050286	DETROIT	MI		04/19/2023	03/22/2024	34,320							34,320	34,320			
3310049940	TYRONE	PA		04/27/2023	03/22/2024	34,333							34,333	34,333			
3310053560	PALMER	MA		06/29/2023	02/26/2024	34,345							34,345	34,345			
3310059045	CAIRO	GA		09/15/2023	04/24/2024	34,452							34,452	34,452			
3310067446	CHICAGO	IL		01/23/2024	10/24/2024	34,482							34,482	34,482			
100047408	ROSEDALE	NY		11/20/2020	01/07/2024	40,233		(5,713)			(5,713)		34,520	34,520			
3310026595	PHILADELPHIA	PA		10/22/2021	07/25/2024	34,526							34,526	34,526			
3310062741	PHILADELPHIA	PA		11/21/2023	04/24/2024	34,564							34,564	34,564			
3320042380	CLEVELAND	OH		01/10/2023	08/26/2024	34,650							34,650	34,650			
100047850	MABANK	TX		11/20/2020	11/07/2024	48,499		(13,697)			(13,697)		34,802	34,802			
3310061644	PHILADELPHIA	PA		11/21/2023	12/23/2024	34,838							34,838	34,838			
100053701	DETROIT	MI		03/23/2021	05/07/2024	41,810		(6,803)			(6,803)		35,007	35,007			
3340071593	JACKSON	MS		04/05/2024	11/25/2024	35,086							35,086	35,086			
3310059704	BEAUFORT	SC		09/15/2023	09/24/2024	35,091							35,091	35,091			
100046961	EDEN	NY		11/20/2020	02/07/2024	49,116		(13,980)			(13,980)		35,136	35,136			
3310060547	INDIANAPOLIS	IN		10/06/2023	05/24/2024	35,195							35,195	35,195			
3310061448	MARKHAM	IL		10/31/2023	09/24/2024	35,239							35,239	35,239			
3310040680	SUFFOLK	VA		09/21/2022	07/25/2024	35,252							35,252	35,252			
3310061631	TRENTON	NJ		10/31/2023	03/22/2024	35,291							35,291	35,291			
3310049010	BALTIMORE	MD		04/27/2023	03/22/2024	35,368							35,368	35,368			
3310039147	SMITH RIVER	CA		08/01/2022	11/25/2024	35,538							35,538	35,538			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310053894	ST. PETERSBURG	FL		06/29/2023	11/25/2024	35,558							35,558	35,558			
3310062017	LUFKIN	TX		11/21/2023	08/26/2024	35,613							35,613	35,613			
3310049191	WASHINGTON	DC		04/19/2023	06/25/2024	35,640							35,640	35,640			
3310039359	TRENTON	NJ		09/08/2022	03/22/2024	35,699							35,699	35,699			
3310048994	ATLANTA	GA		04/27/2023	09/24/2024	56,891							56,891	35,789		(21,103)	(21,103)
3310059956	CUMBERLAND	MD		10/31/2023	12/23/2024	35,937							35,937	35,937			
3310048412	DOVER	DE		03/15/2023	01/25/2024	36,086							36,086	36,086			
3310057117	EDEN	NC		08/31/2023	01/25/2024	36,100							36,100	36,100			
3310059381	HOUSTON	TX		09/15/2023	02/26/2024	36,130							36,130	36,130			
3310052837	BALTIMORE	MD		06/08/2023	07/25/2024	36,234							36,234	36,234			
3310067589	PITTSBURG	PA		02/15/2024	07/25/2024	36,234							36,234	36,234			
3310041879	THIBODAUX	LA		11/10/2022	08/26/2024	36,384							36,384	36,384			
100113887	ANNANDALE	VA		06/29/2023	05/05/2024	35,398		1,086			1,086		36,484	36,484			
3310051612	LOCH SHELDRAKE	NY		05/25/2023	09/24/2024	36,531							36,531	36,531			
3320048474	CHICAGO	IL		04/04/2023	09/24/2024	36,617							36,617	36,617			
100110813	CLAIRTON	PA		06/29/2023	06/05/2024	29,415		7,350			7,350		36,764	36,764			
100087918	BALTIMORE	MD		10/25/2022	06/22/2024	37,375		(605)			(605)		36,771	36,771			
3310058811	TERRELL	TX		09/15/2023	10/24/2024	36,807							36,807	36,807			
3310042103	PITTSBURGH	PA		11/01/2022	02/26/2024	36,828							36,828	36,828			
3310036906	TORRINGTON	CT		07/07/2022	05/24/2024	36,902							36,902	36,902			
100126765	WELDON	NC		08/30/2023	06/05/2024	33,147		3,756			3,756		36,903	36,903			
3310034820	ATLANTIC CITY	NJ		05/19/2022	10/24/2024	36,977							36,977	36,977			
100126682	KOKOMO	IN		08/30/2023	05/05/2024	30,623		6,426			6,426		37,049	37,049			
3310034223	OAK RIDGE	NJ		04/29/2022	01/25/2024	37,110							37,110	37,110			
3310065235	CHICAGO	IL		02/15/2024	12/23/2024	37,124							37,124	37,124			
3310048731	COCHRAN	GA		04/19/2023	04/24/2024	37,125							37,125	37,125			
100112381	STEVENS POINT	WI		06/29/2023	09/05/2024	37,457		(320)			(320)		37,138	37,138			
3310059663	ROCKWOOD	TN		10/06/2023	12/23/2024	37,236							37,236	37,236			
3310078597	SPRINGFIELD	MO		08/19/2024	12/23/2024	37,328							37,328	37,328			
3310066905	LAKE STATION	IN		01/23/2024	04/24/2024	37,334							37,334	37,334			
100127294	HARVEY	LA		08/30/2023	06/05/2024	30,614		6,728			6,728		37,342	37,342			
100117191	LUBBOCK	TX		07/20/2023	09/05/2024	38,413		(1,066)			(1,066)		37,346	37,346			
3310039219	TRENTON	NJ		09/28/2022	11/25/2024	37,366							37,366	37,366			
100075992	LAS VEGAS	NV		01/07/2022	04/17/2024	38,781		(1,410)			(1,410)		37,371	37,371			
3310062636	RICHTON PARK	IL		01/23/2024	08/26/2024	37,422							37,422	37,422			
3310057882	PITTSBURGH	PA		09/15/2023	05/24/2024	37,517							37,517	37,517			
3310053711	ANGOLA	NY		08/31/2023	02/26/2024	37,570							37,570	37,570			
3310067703	TRENTON	NJ		01/23/2024	05/24/2024	37,571							37,571	37,571			
3320044914	MUNCIE	IN		01/30/2023	01/25/2024	37,719							37,719	37,719			
3310050172	PASS CHRISTIAN	MS		05/25/2023	09/24/2024	37,719							37,719	37,719			
100126628	SCRANTON	PA		08/30/2023	06/05/2024	36,943		802			802		37,745	37,745			
100114057	CINCINNATI	OH		06/29/2023	06/05/2024	36,479		1,444			1,444		37,923	37,923			
3310052176	CHICAGO	IL		06/08/2023	05/24/2024	37,979							37,979	37,979			
3310056649	FARMINGTON	NM		08/31/2023	04/24/2024	38,016							38,016	38,016			
3310041474	SAN ANTONIO	TX		11/01/2022	05/24/2024	38,115							38,115	38,115			
3310052397	BALTIMORE	MD		06/08/2023	10/24/2024	38,193							38,193	38,193			
3310031430	PHILLIPSBURG	NJ		03/09/2022	05/24/2024	38,283							38,283	38,283			
100076921	OLEAN	NY		01/03/2022	02/20/2024	38,467		(172)			(172)		38,295	38,295			
3310060091	SPRINGFIELD	MO		09/15/2023	03/22/2024	38,313							38,313	38,313			
3310050984	BEVERLY	NJ		08/31/2023	10/24/2024	38,329							38,329	38,329			
100014288	COLUMBIA	SC		09/27/2017	06/13/2024	34,434		3,895			3,895		38,329	38,329			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113927	INDIANAPOLIS	IN		06/29/2023	06/05/2024	27,341		11,003			11,003		38,344	38,344			
3310038727	BURLINGTON	NJ		08/08/2022	10/24/2024	38,467							38,467	38,467			
3310055085	PHILADELPHIA	PA		06/29/2023	06/25/2024	38,484							38,484	38,484			
3310074145	BALTIMORE	MD		05/17/2024	09/24/2024	38,491							38,491	38,491			
3310052056	CHICAGO	IL		08/31/2023	05/24/2024	38,610							38,610	38,610			
3310040066	CHICAGO	IL		09/08/2022	04/24/2024	38,643							38,643	38,643			
100114201	FRANKLIN	TN		06/29/2023	07/05/2024	38,965		(319)			(319)		38,646	38,646			
3310049897	PERTH	NY		04/19/2023	10/24/2024	38,697							38,697	38,697			
3310035369	HAMILTON	NJ		05/19/2022	06/25/2024	38,759							38,759	38,759			
3310055852	WETUMPKA	AL		08/31/2023	09/24/2024	38,775							38,775	38,775			
3310064861	PHILADELPHIA	PA		02/15/2024	06/25/2024	38,832							38,832	38,832			
100127171	QUEENSBURY	NY		08/30/2023	01/05/2024	34,363		4,480			4,480		38,843	38,843			
3310060171	DETROIT	MI		10/31/2023	07/25/2024	38,857							38,857	38,857			
100112591	LAURINBURG	NC		06/29/2023	01/05/2024	38,075		867			867		38,942	38,942			
100064628	HAGERSTOWN	MD		07/01/2021	09/20/2024	37,408		1,732			1,732		39,140	39,140			
3310051887	BRIDGEVILLE	DE		05/18/2023	12/23/2024	39,159							39,159	39,159			
3310061872	ARDMORE	OK		11/29/2023	10/24/2024	39,198							39,198	39,198			
3310084322	CONCORD	NC		09/18/2024	11/25/2024	39,204							39,204	39,204			
3310041886	GAINESVILLE	TX		10/19/2022	07/25/2024	39,249							39,249	39,249			
3310041157	CHICAGO	IL		10/12/2022	01/25/2024	39,397							39,397	39,397			
3310037832	PITTSBURGH	PA		07/14/2022	01/25/2024	39,412							39,412	39,412			
3310050012	VINELAND	NJ		04/27/2023	02/26/2024	39,415							39,415	39,415			
3310038584	SARANAC LAKE	NY		09/08/2022	01/25/2024	39,501							39,501	39,501			
3310053654	VINELAND	NJ		07/27/2023	01/25/2024	39,501							39,501	39,501			
3310063783	BALTIMORE	MD		11/21/2023	06/25/2024	39,501							39,501	39,501			
100110421	GEORGETOWN	TX		06/30/2023	03/17/2024	39,329		200			200		39,530	39,530			
3310063989	DAYTON	OH		11/29/2023	09/24/2024	39,599							39,599	39,599			
3340056311	DELRAY BEACH	FL		04/30/2024	12/24/2024	39,600							39,600	39,600			
3340075213	COLUMBUS	OH		05/17/2024	10/24/2024	39,600							39,600	39,600			
3310042267	NEWARK	NJ		10/19/2022	07/25/2024	39,650							39,650	39,650			
100043272	VALPARAISO	IN		08/13/2020	10/05/2024	27,282		12,463			12,463		39,745	39,745			
100078634	DONCASTER	GBR		01/26/2022	11/20/2024	40,128						2,122	42,250	39,847	(2,403)		(2,403)
3310053686	CHICAGO	IL		06/29/2023	02/26/2024	39,960							39,960	39,960			
100080256	TWICKENHAM	GBR		02/22/2022	03/20/2024	39,942						2,626	42,568	40,057	(2,510)		(2,510)
3310059092	GROVE CITY	OH		12/07/2023	08/26/2024	40,095							40,095	40,095			
3310069770	BALTIMORE	MD		03/14/2024	08/26/2024	40,125							40,125	40,125			
100017415	NEW MADRID	MO		04/26/2018	12/05/2024	41,309		(1,181)			(1,181)		40,128	40,128			
100111204	HASBROUCK HEIGHTS	NJ		06/29/2023	05/05/2024	38,207		1,941			1,941		40,148	40,148			
3310039384	CHATTANOOGA	TN		08/16/2022	02/26/2024	40,154							40,154	40,154			
3310054257	LYNWOOD	IL		06/29/2023	07/25/2024	40,184							40,184	40,184			
3310054137	DETROIT	MI		06/29/2023	07/25/2024	40,392							40,392	40,392			
3310054166	DETROIT	MI		06/21/2023	03/22/2024	40,392							40,392	40,392			
3310053825	ST. LOUIS	MO		08/31/2023	06/25/2024	40,392							40,392	40,392			
3310077120	TRENTON	NJ		06/14/2024	10/24/2024	40,541							40,541	40,541			
3310060500	PLYMOUTH	PA		10/06/2023	02/26/2024	40,543							40,543	40,543			
3340073954	MUNCIE	IN		05/10/2024	11/25/2024	40,590							40,590	40,590			
100034464	CORK	IRL		06/21/2019	09/30/2024	78,180						1,126	79,306	40,746		(38,560)	(38,560)
100089729	DORDRECHT/DRECHTSTEDEN	NLD		11/29/2022	01/22/2024	41,357						(2,668)	38,689	40,776	2,087		2,087
3340067994	FLINT	MI		02/26/2024	09/24/2024	40,966							40,966	40,966			
100012487	RAYTOWN	MO		04/28/2017	12/13/2024	37,693		3,274			3,274		40,966	40,966			
3310051659	HARRISBURG	PA		05/25/2023	07/25/2024	40,986							40,986	40,986			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310054812	PHILADELPHIA	PA		06/29/2023	04/24/2024	40,997							40,997	40,997			
3310061249	AZTEC	NM		11/21/2023	05/24/2024	41,023							41,023	41,023			
3310056580	PHILADELPHIA	PA		08/31/2023	03/22/2024	41,068							41,068	41,068			
3310040417	SUPERIOR CHARTER TOW	MI		08/26/2022	09/24/2024	55,718							55,718	41,135		(14,584)	(14,584)
3310047868	PHILADELPHIA	PA		04/27/2023	01/25/2024	41,164							41,164	41,164			
3320044238	TOBYHANNA	PA		01/30/2023	02/26/2024	41,342							41,342	41,342			
3310066588	ROLLING MEADOWS	IL		01/23/2024	08/26/2024	41,342							41,342	41,342			
3310074959	JOLIET	IL		05/17/2024	12/23/2024	41,432							41,432	41,432			
3310054729	TRENTON	NJ		06/29/2023	02/26/2024	41,580							41,580	41,580			
3310062773	PHILADELPHIA	PA		11/21/2023	06/25/2024	41,580							41,580	41,580			
3310060416	CUMMING	GA		10/31/2023	02/26/2024	41,653							41,653	41,653			
100047587	WOODBRIDGE	VA		11/20/2020	02/07/2024	44,535		(2,742)			(2,742)		41,792	41,792			
3310057364	SMYRNA	DE		09/15/2023	10/24/2024	41,800							41,800	41,800			
3310052024	PORTSMOUTH	VA		10/06/2023	09/24/2024	41,803							41,803	41,803			
3310061473	PHILADELPHIA	PA		10/06/2023	09/24/2024	41,832							41,832	41,832			
3310041274	PHILADELPHIA	PA		11/10/2022	01/03/2024	41,897							41,897	41,897			
3310036648	HAZEL CREST	IL		07/14/2022	07/25/2024	42,018							42,018	42,018			
100067384	CABO SAN LUCAS	MEX		08/13/2021	02/15/2024	42,034							42,034	42,034			
3310041284	WESTWEGO	LA		09/21/2022	09/24/2024	42,344							42,344	42,344			
3320045492	MUSKOGEE	OK		01/30/2023	01/25/2024	42,570							42,570	42,570			
100111224	RICHMOND	CA		06/29/2023	06/05/2024	40,103		2,473			2,473		42,577	42,577			
3340071821	BESSEMER	AL		04/05/2024	11/25/2024	42,591							42,591	42,591			
3310046123	FORT PIERCE	FL		06/29/2023	02/26/2024	42,664							42,664	42,664			
3310063355	MACON	GA		11/21/2023	08/26/2024	42,756							42,756	42,756			
3310062077	CAROLINA SHORES	NC		11/29/2023	08/26/2024	42,765							42,765	42,765			
3310034122	HIGH BRIDGE	NJ		04/01/2022	01/25/2024	42,768							42,768	42,768			
3310065392	BERWYN	IL		01/09/2024	11/25/2024	42,768							42,768	42,768			
3310038181	PAHOA	HI		11/01/2022	03/22/2024	42,768							42,768	42,768			
3310060325	MABANK	TX		11/29/2023	04/24/2024	42,776							42,776	42,776			
3310058560	CORSICANA	TX		11/21/2023	11/25/2024	42,978							42,978	42,978			
3310033876	NEW BRITAIN	CT		03/17/2022	09/24/2024	42,991							42,991	42,991			
0S41001	LAKE FOREST	CA		05/03/2004	03/14/2024	43,019							43,019	43,019			
3310060117	FRUITLAND PARK	FL		09/15/2023	07/25/2024	43,035							43,035	43,035			
3310066546	VINELAND	NJ		01/09/2024	05/24/2024	43,035							43,035	43,035			
3310056366	SPRINGFIELD	MO		01/09/2024	07/25/2024	43,049							43,049	43,049			
3310075748	REIDSVILLE	NC		05/23/2024	09/24/2024	43,065							43,065	43,065			
3310060323	MABANK	TX		11/29/2023	04/24/2024	43,117							43,117	43,117			
3320047500	BIRMINGHAM	AL		02/27/2023	05/24/2024	43,259							43,259	43,259			
100045907	WACO	TX		11/25/2020	09/07/2024	47,686		(4,291)			(4,291)		43,395	43,395			
3310030005	KEANSBURG	NJ		05/19/2022	11/25/2024	43,503							43,503	43,503			
3310073046	PARK FOREST	IL		04/19/2024	08/26/2024	43,659							43,659	43,659			
3310063900	PHILADELPHIA	PA		12/07/2023	07/25/2024	43,685							43,685	43,685			
100045065	EDGEWOOD	NM		11/19/2020	09/07/2024	43,498		292			292		43,790	43,790			
3310055172	DURHAM	NC		08/31/2023	10/24/2024	43,808							43,808	43,808			
100110841	PORT ARTHUR	TX		06/29/2023	07/05/2024	31,322		12,507			12,507		43,829	43,829			
3320048919	WILSON	NC		03/15/2023	06/25/2024	43,860							43,860	43,860			
3310038531	ALBANY	NY		07/25/2022	02/26/2024	43,931							43,931	43,931			
3310064901	MONTGOMERY	IL		01/09/2024	07/25/2024	43,956							43,956	43,956			
3310050565	WINDHAM	CT		05/25/2023	10/24/2024	44,045							44,045	44,045			
3310056881	CHICAGO HEIGHTS	IL		08/31/2023	03/22/2024	44,055							44,055	44,055			
3310042179	LAKE VILLA	IL		11/10/2022	03/22/2024	44,105							44,105	44,105			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310032088	CHICAGO	IL		02/11/2022	04/24/2024	44,105							44,105	44,105			
100111102	LIMA	OH		06/29/2023	09/05/2024	42,670		1,487			1,487		44,157	44,157			
3310051846	MARSHALL	NC		06/21/2023	11/25/2024	44,168							44,168	44,168			
3310058610	BOWLING GREEN	FL		08/31/2023	08/26/2024	44,253							44,253	44,253			
3310034346	PHILADELPHIA	PA		06/15/2022	05/24/2024	44,292							44,292	44,292			
3310058744	INDIANAPOLIS	IN		09/15/2023	06/25/2024	44,312							44,312	44,312			
3310064312	AURORA	IL		01/09/2024	06/25/2024	44,327							44,327	44,327			
3310064906	LIZELLA	GA		12/07/2023	06/25/2024	44,372							44,372	44,372			
3310042404	SCHENECTADY	NY		11/10/2022	08/26/2024	44,402							44,402	44,402			
3310032948	POTTSTOWN	PA		04/29/2022	03/22/2024	44,449							44,449	44,449			
100055077	HILLSBORO	TX		03/23/2021	08/07/2024	52,100		(7,634)			(7,634)		44,466	44,466			
3310038235	CHICAGO	IL		08/16/2022	09/24/2024	44,476							44,476	44,476			
3310053438	MONTICELLO	NY		06/08/2023	06/25/2024	44,476							44,476	44,476			
3310062879	MABLETON	GA		10/31/2023	03/22/2024	44,505							44,505	44,505			
3310050479	PENSACOLA	FL		04/19/2023	04/24/2024	44,550							44,550	44,550			
3310067429	FARMINGVILLE	NY		01/23/2024	04/24/2024	44,550							44,550	44,550			
3320044520	MUNCIE	IN		01/30/2023	01/25/2024	44,550							44,550	44,550			
100055722	BEARDSTOWN	IL		03/23/2021	01/07/2024	49,868		(5,180)			(5,180)		44,688	44,688			
3310043966	NORTHBROOK	IL		01/30/2023	03/22/2024	44,695							44,695	44,695			
3310051891	BRIDGEVILLE	DE		05/18/2023	04/24/2024	44,699							44,699	44,699			
3310063245	PHILADELPHIA	PA		12/07/2023	12/23/2024	44,759							44,759	44,759			
3310036932	HUDSON	NY		07/07/2022	02/26/2024	44,802							44,802	44,802			
100080289	DORDRECHT/DRECHTSTEDEN	NLD		02/22/2022	02/20/2024	45,765						1,186	46,950	44,817	(2,133)		(2,133)
100111862	WARREN	MI		06/29/2023	02/05/2024	43,459		1,365			1,365		44,825	44,825			
3310078481	KNOXVILLE	TN		09/10/2024	12/23/2024	44,832							44,832	44,832			
100150759	RALSTON	WY		05/07/2024	09/03/2024	45,933		(1,015)			(1,015)		44,917	44,917			
3310060291	MABANK	TX		11/21/2023	10/24/2024	45,005							45,005	45,005			
3310058266	GAINESVILLE	GA		08/31/2023	02/26/2024	45,040							45,040	45,040			
3310076897	BALTIMORE	MD		06/04/2024	11/25/2024	45,085							45,085	45,085			
100083440	CARDIFF	GBR		05/27/2022	05/20/2024	45,328						(409)	44,919	45,190	271		271
3310052933	CRESTVIEW	FL		06/08/2023	06/25/2024	45,207							45,207	45,207			
3310026162	BROOKLYN	NY		12/16/2021	07/25/2024	45,293							45,293	45,293			
3310052369	CHESAPEAKE	VA		06/08/2023	03/22/2024	45,304							45,304	45,304			
3310053215	PHILADELPHIA	PA		06/29/2023	12/23/2024	45,439							45,439	45,439			
3310053156	CHICAGO	IL		07/27/2023	04/24/2024	45,441							45,441	45,441			
3310050384	MABANK	TX		05/11/2023	03/22/2024	45,505							45,505	45,505			
100055406	OMAHA	NE		03/23/2021	11/07/2024	40,109		5,484			5,484		45,594	45,594			
3310040547	BALTIMORE	MD		08/16/2022	07/25/2024	45,738							45,738	45,738			
3340070541	BALTIMORE	MD		03/21/2024	08/26/2024	45,936							45,936	45,936			
3310037842	HARTFORD	CT		08/01/2022	06/25/2024	45,955							45,955	45,955			
3310054182	COMMERCE	TX		10/31/2023	05/24/2024	45,994							45,994	45,994			
3310054181	COMMERCE	TX		10/31/2023	05/24/2024	46,073							46,073	46,073			
3310049558	SUFFOLK	VA		06/21/2023	02/26/2024	46,144							46,144	46,144			
100111223	READING	MI		06/29/2023	08/05/2024	42,717		3,433			3,433		46,150	46,150			
3310061069	CRESTVIEW	FL		10/31/2023	06/25/2024	46,197							46,197	46,197			
3310052783	CHICAGO	IL		06/29/2023	04/24/2024	46,235							46,235	46,235			
100076905	SHREVEPORT	LA		01/03/2022	11/20/2024	48,674		(2,420)			(2,420)		46,253	46,253			
3310054187	GREENVILLE	TX		10/31/2023	05/24/2024	46,270							46,270	46,270			
3310054184	GREENVILLE	TX		10/31/2023	05/24/2024	46,349							46,349	46,349			
3310076902	BALTIMORE	MD		06/04/2024	11/25/2024	46,362							46,362	46,362			
3310052385	PHILADELPHIA	PA		06/21/2023	04/24/2024	46,451							46,451	46,451			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310052945	PHILADELPHIA	PA		08/31/2023	06/25/2024	46,451							46,451	46,451			
3310038655	IRVINGTON	NJ		08/08/2022	01/25/2024	46,478							46,478	46,478			
3310039739	NORTH FORT MYERS	FL		08/16/2022	04/24/2024	46,483							46,483	46,483			
3310058107	GAINESVILLE	FL		10/31/2023	12/23/2024	46,651							46,651	46,651			
3310051691	CHICAGO	IL		06/08/2023	07/25/2024	46,666							46,666	46,666			
3340074483	DETROIT	MI		06/14/2024	12/24/2024	46,688							46,688	46,688			
3310059873	PHILADELPHIA	PA		09/15/2023	07/25/2024	46,740							46,740	46,740			
100064700	WICHITA	KS		07/14/2021	09/17/2024	49,615		(2,870)			(2,870)		46,745	46,745			
3310063038	BAYVILLE	NJ		11/21/2023	01/25/2024	46,778							46,778	46,778			
100112751	MACOMB	MI		06/29/2023	07/05/2024	39,087		2,109			2,109		41,195	46,835		5,639	5,639
100082079	TWICKENHAM	GBR		03/30/2022	03/20/2024	46,718						1,422	48,140	46,848	(1,292)		(1,292)
3310033754	TRENTON	NJ		08/08/2022	01/25/2024	46,926							46,926	46,926			
3310054239	DETROIT	MI		07/27/2023	10/24/2024	47,000							47,000	47,000			
100055794	INDIANAPOLIS	IN		03/23/2021	04/07/2024	59,218		(12,080)			(12,080)		47,138	47,138			
100044410	TULSA	OK		11/19/2020	12/07/2024	45,875		1,264			1,264		47,139	47,139			
3310052868	PHILADELPHIA	PA		06/21/2023	11/25/2024	47,186							47,186	47,186			
3310064048	CROMWELL	CT		12/28/2023	04/24/2024	47,223							47,223	47,223			
100024084	ELK GROVE	CA		09/10/2018	07/21/2024	47,633		(359)			(359)		47,274	47,274			
3340071761	BIRMINGHAM	AL		04/12/2024	07/25/2024	47,282							47,282	47,282			
3310067807	AUGUSTA	GA		01/23/2024	04/24/2024	47,401							47,401	47,401			
100126614	BALTIMORE	MD		08/30/2023	12/05/2024	50,056		(2,649)			(2,649)		47,408	47,408			
3310050415	WEST SENECA	NY		05/11/2023	05/24/2024	47,419							47,419	47,419			
3310060221	TOOL	TX		01/23/2024	10/24/2024	47,520							47,520	47,520			
3340072345	READING	PA		04/12/2024	08/26/2024	47,520							47,520	47,520			
3310052239	PHILADELPHIA	PA		04/27/2023	09/24/2024	47,544							47,544	47,544			
100012405	SOUTHFIELD	MI		04/28/2017	05/13/2024	44,703		2,974			2,974		47,677	47,677			
3310056898	PHILADELPHIA	PA		08/31/2023	03/22/2024	47,787							47,787	47,787			
3310060057	FRANKSTON	TX		11/21/2023	10/24/2024	47,808							47,808	47,808			
100076294	OAKLAND	MD		01/07/2022	02/17/2024	49,580		(1,735)			(1,735)		47,845	47,845			
3310060335	FRANKSTON	TX		11/21/2023	10/24/2024	47,849							47,849	47,849			
3310057421	PHILADELPHIA	PA		10/06/2023	11/25/2024	47,966							47,966	47,966			
3310027897	MARRERO	LA		04/14/2022	02/26/2024	47,975							47,975	47,975			
100030521	ROME	GA		12/20/2018	01/05/2024	49,365		(1,390)			(1,390)		47,975	47,975			
3320052409	YOUNGSTOWN	OH		05/11/2023	05/24/2024	48,015							48,015	48,015			
3310040047	VINELAND	NJ		08/08/2022	02/26/2024	48,069							48,069	48,069			
3340077248	DETROIT	MI		06/14/2024	10/24/2024	48,106							48,106	48,106			
3310046614	ALBANY	NY		02/13/2023	09/24/2024	48,114							48,114	48,114			
3310069791	EFFORT	PA		02/15/2024	12/23/2024	48,411							48,411	48,411			
3310059340	PEMBERTON	NJ		08/31/2023	01/25/2024	48,470							48,470	48,470			
100065224	MOBILE	AL		07/14/2021	04/17/2024	49,309		(745)			(745)		48,564	48,564			
100043248	FLINT	MI		08/13/2020	09/05/2024	48,759		(133)			(133)		48,626	48,626			
100043963	COLUMBUS	OH		08/19/2020	01/05/2024	52,629		(3,965)			(3,965)		48,663	48,663			
100113758	ALBUQUERQUE	NM		06/29/2023	11/05/2024	30,765		17,909			17,909		48,674	48,674			
3320044903	TRENTON	NJ		02/27/2023	06/25/2024	48,708							48,708	48,708			
3310050842	PHILADELPHIA	PA		05/11/2023	09/24/2024	48,723							48,723	48,723			
100043420	MC LOUTH	KS		08/13/2020	02/05/2024	51,196		(2,278)			(2,278)		48,918	48,918			
3310062464	CRETE	IL		11/21/2023	05/24/2024	49,004							49,004	49,004			
100043891	ST. LOUIS	MO		08/19/2020	11/05/2024	48,856		148			148		49,004	49,004			
3310038838	PHILADELPHIA	PA		07/14/2022	01/25/2024	49,005							49,005	49,005			
3340074607	BYRON	GA		04/30/2024	09/24/2024	49,005							49,005	49,005			
3310033285	READING	PA		04/01/2022	04/24/2024	49,014							49,014	49,014			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310035933	MILFORD	PA		08/08/2022	03/22/2024	49,089							49,089	49,089			
3340067424	SUNNY ISLES BEACH	FL		02/26/2024	09/24/2024	49,109							49,109	49,109			
3310038434	CHICAGO	IL		09/08/2022	03/22/2024	49,119							49,119	49,119			
3310067857	TARBORO	NC		02/15/2024	10/24/2024	49,161							49,161	49,161			
3340068893	PITTSBURGH	PA		02/26/2024	06/25/2024	49,187							49,187	49,187			
3310062310	PHILADELPHIA	PA		11/21/2023	04/24/2024	49,228							49,228	49,228			
3310052498	ALBANY	NY		06/29/2023	08/26/2024	49,250							49,250	49,250			
100145887	ANTIOCH	IL		03/19/2024	11/17/2024	52,640		(3,338)			(3,338)		49,302	49,302			
3310051940	PHILADELPHIA	PA		05/11/2023	04/24/2024	49,329							49,329	49,329			
3310048776	BALTIMORE	MD		04/19/2023	07/25/2024	49,367							49,367	49,367			
3310032474	CHATTANOOGA	TN		04/01/2022	01/25/2024	49,368							49,368	49,368			
3310049315	WATERBURY	CT		04/27/2023	07/25/2024	49,451							49,451	49,451			
3320052864	WILKES-BARRE	PA		06/21/2023	09/24/2024	49,500							49,500	49,500			
3340079199	MEMPHIS	TN		07/29/2024	11/25/2024	49,500							49,500	49,500			
100146122	CONWAY	SC		03/19/2024	06/17/2024	52,908		(3,359)			(3,359)		49,549	49,549			
100146411	BUCKSPORT	ME		03/19/2024	09/17/2024	52,975		(3,405)			(3,405)		49,569	49,569			
3310039605	MEBANE	NC		08/16/2022	02/26/2024	49,630							49,630	49,630			
100071449	DEN HAAG	NLD		09/30/2021	07/22/2024	50,374						2,340	52,714	49,706	(3,008)		(3,008)
100113180	SURFSIDE	FL		06/29/2023	05/05/2024	47,820		1,904			1,904		49,724	49,724			
100138987	AKRON	OH		12/21/2023	08/05/2024	26,194		23,536			23,536		49,730	49,730			
3310055479	CINCINNATI	OH		06/29/2023	07/25/2024	49,748							49,748	49,748			
100145945	PLAINFIELD	IL		03/19/2024	08/17/2024	53,083		(3,329)			(3,329)		49,754	49,754			
3340067566	ROME	NY		03/07/2024	08/26/2024	49,757							49,757	49,757			
100146394	HACKETTSTOWN	NJ		03/19/2024	12/17/2024	53,183		(3,409)			(3,409)		49,773	49,773			
100146459	LEXINGTON	NE		03/19/2024	11/17/2024	53,198		(3,424)			(3,424)		49,773	49,773			
3310063784	BALTIMORE	MD		01/09/2024	06/25/2024	49,779							49,779	49,779			
100146305	BLACKFOOT	ID		03/19/2024	11/17/2024	53,191		(3,410)			(3,410)		49,781	49,781			
100146451	COLUMBIA	SC		03/19/2024	09/17/2024	53,246		(3,451)			(3,451)		49,795	49,795			
100155765	FREDERICKSBURG	VA		06/18/2024	10/17/2024	54,147		(4,352)			(4,352)		49,795	49,795			
100146306	AUGUSTA	GA		03/19/2024	07/17/2024	53,268		(3,466)			(3,466)		49,802	49,802			
100146290	BEDFORD	VA		03/19/2024	05/17/2024	52,973		(3,163)			(3,163)		49,810	49,810			
100146384	WINDSOR LOCKS	CT		03/19/2024	04/17/2024	53,207		(3,397)			(3,397)		49,810	49,810			
100145979	AURORA	IL		03/19/2024	09/17/2024	53,180		(3,358)			(3,358)		49,822	49,822			
100146112	ADAIRSVILLE	GA		03/19/2024	08/17/2024	53,227		(3,375)			(3,375)		49,852	49,852			
3310038027	INDIANAPOLIS	IN		07/14/2022	06/25/2024	49,874							49,874	49,874			
3320043761	RICHMOND	IN		01/30/2023	01/25/2024	49,896							49,896	49,896			
3340073057	BALTIMORE	MD		04/05/2024	06/25/2024	49,896							49,896	49,896			
100155665	FERNLEY	NV		06/18/2024	09/17/2024	53,292		(3,346)			(3,346)		49,946	49,946			
100146177	ATLANTA	GA		03/19/2024	10/17/2024	53,330		(3,377)			(3,377)		49,953	49,953			
3310063820	GRANBY	CO		12/28/2023	10/24/2024	49,963							49,963	49,963			
100127050	SAINT LOUIS	MO		08/30/2023	05/05/2024	52,798		(2,831)			(2,831)		49,967	49,967			
100126937	HADLEY	PA		08/30/2023	07/05/2024	44,239		5,734			5,734		49,974	49,974			
3310032520	WATERBURY	CT		08/16/2022	11/25/2024	50,039							50,039	50,039			
100019827	BRYANS ROAD	MD		07/26/2018	07/21/2024	50,517		(421)			(421)		50,096	50,096			
3310058774	CHICAGO	IL		09/15/2023	04/24/2024	50,125							50,125	50,125			
3310063224	PHILADELPHIA	PA		11/21/2023	09/24/2024	50,144							50,144	50,144			
3310062395	PHILADELPHIA	PA		10/31/2023	11/25/2024	50,156							50,156	50,156			
100053598	KANSAS CITY	KS		03/23/2021	10/07/2024	57,028		(6,815)			(6,815)		50,213	50,213			
100071733	JOPLIN	MO		10/14/2021	04/17/2024	52,315		(2,088)			(2,088)		50,226	50,226			
100127219	CHICAGO	IL		08/30/2023	06/05/2024	42,533		7,700			7,700		50,233	50,233			
3310036926	CLEVELAND HEIGHTS	OH		06/15/2022	09/24/2024	50,490							50,490	50,490			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038367	VALLEY STREAM	NY		07/25/2022	02/26/2024	50,490							50,490	50,490			
3310074806	PHILADELPHIA	PA		05/10/2024	11/25/2024	50,490							50,490	50,490			
3310036541	CHICAGO	IL		06/23/2022	01/25/2024	50,560							50,560	50,560			
3310051852	DETROIT	MI		10/31/2023	10/24/2024	50,710							50,710	50,710			
3310081741	TRENTON	NJ		08/26/2024	12/23/2024	50,728							50,728	50,728			
3310063278	PHILADELPHIA	PA		11/29/2023	12/23/2024	50,830							50,830	50,830			
100029951	DALLAS	GA		12/20/2018	06/05/2024	50,673		181			181		50,854	50,854			
3310060071	MIAMI	FL		10/06/2023	02/26/2024	51,020							51,020	51,020			
3310058035	CHICAGO	IL		09/15/2023	12/23/2024	51,045							51,045	51,045			
3310061063	PORT CHARLOTTE	FL		10/31/2023	10/24/2024	51,060							51,060	51,060			
100080253	TWICKENHAM	GBR		02/22/2022	03/20/2024	51,037						3,356	54,392	51,189	(3,204)		(3,204)
3310065305	LYNWOOD	IL		12/28/2023	10/24/2024	51,199							51,199	51,199			
3310045135	ASBURY PARK	NJ		01/30/2023	01/25/2024	51,233							51,233	51,233			
3310064453	CHICAGO	IL		01/09/2024	10/24/2024	51,277							51,277	51,277			
3310041173	NEWARK	NJ		09/21/2022	08/26/2024	51,404							51,404	51,404			
3310060705	PHILADELPHIA	PA		10/31/2023	03/22/2024	51,500							51,500	51,500			
3310046266	HARTFORD	CT		04/27/2023	04/24/2024	51,544							51,544	51,544			
3310038339	PITTSBURGH	PA		07/14/2022	09/24/2024	51,619							51,619	51,619			
3340078142	GULFPORT	MS		07/29/2024	11/25/2024	51,671							51,671	51,671			
3320047734	LORAIN	OH		02/27/2023	02/26/2024	51,680							51,680	51,680			
3310040214	HOUSTON	TX		08/08/2022	03/22/2024	51,737							51,737	51,737			
100055229	YORK	PA		03/23/2021	06/07/2024	48,740		3,049			3,049		51,789	51,789			
3310054299	HACKETTSTOWN	NJ		06/29/2023	03/22/2024	51,810							51,810	51,810			
100155439	CRAIG	CO		06/18/2024	09/17/2024	54,876		(2,999)			(2,999)		51,877	51,877			
3310042122	WILLINGBORO	NJ		11/10/2022	01/25/2024	51,930							51,930	51,930			
100032824	MEATH	IRL		06/21/2019	11/30/2024	51,155		1,400			1,400	1,482	54,037	52,015	(1,887)	(135)	(2,022)
3310054565	NEWTON	NJ		06/29/2023	05/24/2024	52,066							52,066	52,066			
3310061462	CHESTERTOWN	MD		11/21/2023	04/24/2024	52,124							52,124	52,124			
3310065334	AYDEN	NC		02/15/2024	07/25/2024	52,250							52,250	52,250			
100071418	WEST MIDLANDS	GBR		09/30/2021	12/20/2024	52,941						2,825	55,766	52,281	(3,485)		(3,485)
100050048	BROOKLYN	NY		11/20/2020	11/07/2024	52,014		307			307		52,321	52,321			
3310039152	NEWARK	NJ		08/16/2022	07/25/2024	52,383							52,383	52,383			
100045008	MACOMB	MI		11/19/2020	04/07/2024	52,655		3			3		52,658	52,658			
3340068736	LAWTON	OK		03/07/2024	12/24/2024	52,668							52,668	52,668			
3310036021	HOUSTON	TX		07/07/2022	02/26/2024	52,692							52,692	52,692			
3310062114	NORWICH	CT		10/31/2023	10/24/2024	52,732							52,732	52,732			
3340069174	BALTIMORE	MD		03/28/2024	12/24/2024	52,757							52,757	52,757			
3310076572	ELLETTSVILLE	IN		06/14/2024	11/25/2024	52,866							52,866	52,866			
3340067636	LOUISVILLE	KY		02/29/2024	07/25/2024	52,925							52,925	52,925			
3310052821	WASHINGTON	NC		06/29/2023	04/24/2024	53,008							53,008	53,008			
100030024	PINELLAS PARK	FL		12/20/2018	05/05/2024	54,321		(1,271)			(1,271)		53,050	53,050			
3310040804	EGG HARBOR TOWNSHIP	NJ		09/08/2022	04/24/2024	53,062							53,062	53,062			
3340073262	TOLEDO	OH		04/19/2024	08/26/2024	53,064							53,064	53,064			
3320047369	PHILADELPHIA	PA		02/27/2023	12/24/2024	53,093							53,093	53,093			
100111599	AKRON	OH		06/29/2023	08/05/2024	49,793		3,412			3,412		53,205	53,205			
3320052193	DAYTON	OH		05/18/2023	12/24/2024	53,302							53,302	53,302			
100111902	EL PASO	TX		06/29/2023	03/05/2024	36,902		16,421			16,421		53,323	53,323			
3310037497	PHILADELPHIA	PA		06/23/2022	01/25/2024	53,353							53,353	53,353			
3310045759	CLAYTON	NC		05/25/2023	05/24/2024	53,411							53,411	53,411			
100026298	TOBYHANNA	PA		09/20/2018	01/05/2024	37,096		16,353			16,353		53,450	53,450			
3310039262	ATLANTA	GA		08/08/2022	02/26/2024	53,460							53,460	53,460			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310050899	PATERSON	NJ		04/27/2023	06/25/2024	53,460							53,460	53,460			
3310062392	CINCINNATI	OH		11/21/2023	04/24/2024	53,460							53,460	53,460			
3340068347	EAST CLEVELAND	OH		02/26/2024	10/24/2024	53,653							53,653	53,653			
3310036020	HOUSTON	TX		07/07/2022	02/26/2024	53,656							53,656	53,656			
3310063036	BAYVILLE	NJ		11/21/2023	03/22/2024	53,727							53,727	53,727			
100146334	TUCSON	AZ		03/19/2024	10/17/2024	57,428		(3,682)			(3,682)		53,747	53,747			
3310075036	AUBURNDALE	FL		05/23/2024	11/25/2024	53,821							53,821	53,821			
3310060580	CHICAGO	IL		10/31/2023	10/24/2024	53,873							53,873	53,873			
100065654	COLUMBUS	GA		07/28/2021	06/17/2024	55,841		(1,923)			(1,923)		53,918	53,918			
100146440	QUEEN CREEK	AZ		03/19/2024	09/17/2024	57,612		(3,678)			(3,678)		53,934	53,934			
3310031608	IRVINGTON	NJ		03/09/2022	06/25/2024	54,045							54,045	54,045			
3310038421	CHICAGO	IL		07/25/2022	05/24/2024	54,054							54,054	54,054			
3310053138	LINDENHURST	NY		06/29/2023	03/22/2024	54,054							54,054	54,054			
3310077967	JONESBORO	GA		06/14/2024	11/25/2024	54,054							54,054	54,054			
100076338	JONESTOWN	TX		01/07/2022	01/17/2024	54,849		(742)			(742)		54,107	54,107			
3310052827	WASHINGTON	NC		06/29/2023	02/26/2024	54,216							54,216	54,216			
3310052756	CHICAGO	IL		07/27/2023	11/25/2024	54,217							54,217	54,217			
3310051151	SAINT STEPHEN	SC		04/27/2023	07/25/2024	54,277							54,277	54,277			
100146003	LAS VEGAS	NV		03/19/2024	10/17/2024	58,071		(3,672)			(3,672)		54,399	54,399			
3310036812	DOUGLASVILLE	GA		06/15/2022	04/24/2024	54,425							54,425	54,425			
3310060380	JACKSONVILLE	FL		10/31/2023	05/24/2024	54,505							54,505	54,505			
3310028144	WANTAGE	NJ		12/16/2021	04/24/2024	54,538							54,538	54,538			
100030023	CHARLOTTE	NC		12/20/2018	03/05/2024	53,917		656			656		54,574	54,574			
3320048273	CLEVELAND	OH		02/27/2023	12/24/2024	54,599							54,599	54,599			
3310053202	HOMEWOOD	IL		06/08/2023	10/24/2024	54,646							54,646	54,646			
3340068921	JACKSON	MS		04/12/2024	10/24/2024	54,648							54,648	54,648			
100114390	WINTER HAVEN	FL		06/29/2023	03/05/2024	52,638		2,038			2,038		54,676	54,676			
100146410	RICHMOND	VA		03/19/2024	07/17/2024	58,407		(3,724)			(3,724)		54,683	54,683			
100110969	NAUGATUCK	CT		06/29/2023	06/05/2024	51,234		3,484			3,484		54,719	54,719			
3320048821	MUSKEGON	MI		03/15/2023	01/25/2024	54,758							54,758	54,758			
3310061509	RIVERDALE	GA		10/06/2023	01/25/2024	54,797							54,797	54,797			
3310068912	OPA-LOCKA	FL		02/15/2024	07/25/2024	54,797							54,797	54,797			
3310069980	FRANKLIN TOWNSHIP	NJ		04/05/2024	09/24/2024	54,797							54,797	54,797			
100155842	NORFOLK	VA		06/18/2024	10/17/2024	59,042		(4,099)			(4,099)		54,943	54,943			
3320049228	MILWAUKEE	WI		04/27/2023	01/25/2024	54,945							54,945	54,945			
3310052736	HOPATCONG	NJ		05/18/2023	09/24/2024	54,948							54,948	54,948			
100090274	HOUSTON	TX		01/13/2023	07/22/2024	61,532		(6,583)			(6,583)		54,949	54,949			
3310052508	PHILADELPHIA	PA		06/08/2023	03/22/2024	55,019							55,019	55,019			
3310050667	ST. PETERSBURG	FL		04/19/2023	06/25/2024	55,094							55,094	55,094			
100055672	BEAUMONT	TX		03/23/2021	07/07/2024	59,156		(4,013)			(4,013)		55,143	55,143			
3310032178	DELRAY BEACH	FL		02/11/2022	11/25/2024	55,272							55,272	55,272			
3320051325	ATLANTIC CITY	NJ		04/27/2023	03/25/2024	55,281							55,281	55,281			
3310038330	NEW LONDON	CT		08/08/2022	10/24/2024	55,291							55,291	55,291			
100114377	WINTER HAVEN	FL		06/29/2023	12/05/2024	49,997		5,295			5,295		55,292	55,292			
100070406	JACKSONVILLE	NC		09/23/2021	12/17/2024	57,610		(2,246)			(2,246)		55,363	55,363			
3310069689	CLAWSON	MI		02/15/2024	12/23/2024	55,391							55,391	55,391			
3310061974	KATY	TX		12/22/2023	03/22/2024	55,395							55,395	55,395			
3340068217	MONTGOMERY	AL		03/21/2024	08/26/2024	55,440							55,440	55,440			
100054872	FT LAUDERDALE	FL		03/23/2021	03/07/2024	73,581		(18,117)			(18,117)		55,464	55,464			
100112298	BRISTOW	OK		06/29/2023	06/05/2024	55,777		(277)			(277)		55,499	55,499			
100053630	WILMINGTON	DE		03/23/2021	04/07/2024	63,438		(7,912)			(7,912)		55,526	55,526			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310037759	NEWARK	NJ		07/14/2022	07/25/2024	55,539							55,539	55,539			
3310039480	NEWARK	NJ		08/01/2022	06/25/2024	55,539							55,539	55,539			
3320047941	OLYPHANT	PA		02/27/2023	03/25/2024	55,539							55,539	55,539			
100146567	NORFOLK	VA		03/19/2024	11/17/2024	59,441		(3,821)			(3,821)		55,619	55,619			
3320046465	MOBILE	AL		01/30/2023	12/24/2024	55,678							55,678	55,678			
3310053125	ROCHESTER HILLS	MI		05/25/2023	03/22/2024	55,688							55,688	55,688			
3310055455	NEW ORLEANS	LA		10/06/2023	06/25/2024	55,709							55,709	55,709			
3310054898	CHICAGO	IL		06/29/2023	08/26/2024	55,816							55,816	55,816			
3310054629	ST. PETERSBURG	FL		07/27/2023	12/23/2024	55,836							55,836	55,836			
100077864	STOKE-ON-TRENT	GBR		12/29/2021	04/22/2024	57,692						3,350	61,041	55,917	(5,125)		(5,125)
3340079093	DETROIT	MI		07/29/2024	12/24/2024	55,991							55,991	55,991			
3310070826	GAINESVILLE	GA		07/29/2024	12/23/2024	56,092							56,092	56,092			
3310050358	POUGHKEEPSIE	NY		05/18/2023	12/23/2024	56,133							56,133	56,133			
3310046796	MAYS LANDING	NJ		04/27/2023	06/25/2024	56,210							56,210	56,210			
3340070362	MILLVILLE	NJ		03/14/2024	10/24/2024	56,232							56,232	56,232			
3310062169	DEPTFORD	NJ		10/31/2023	04/24/2024	56,287							56,287	56,287			
3310052958	YOUNGSTOWN	OH		06/08/2023	02/26/2024	56,341							56,341	56,341			
3310040278	PHILLIPSBURG	NJ		11/10/2022	03/22/2024	56,377							56,377	56,377			
3310054828	CHICAGO	IL		06/29/2023	01/03/2024	56,519							56,519	56,519			
3310052371	CHICAGO	IL		06/08/2023	10/24/2024	56,608							56,608	56,608			
3310050380	PATERSON	NJ		04/27/2023	06/25/2024	56,801							56,801	56,801			
3310053402	NYACK	NY		06/08/2023	07/25/2024	56,801							56,801	56,801			
3340075833	STEELTON	PA		05/10/2024	09/24/2024	56,830							56,830	56,830			
3310059593	MANCHESTER	CT		10/06/2023	04/24/2024	56,876							56,876	56,876			
100060990	INDEPENDENCE	MO		06/01/2021	08/20/2024	56,654		244			244		56,898	56,898			
3340068846	MEMPHIS	TN		02/26/2024	08/26/2024	57,024							57,024	57,024			
100112613	BELGRADE	ME		06/29/2023	08/05/2024	58,427		(1,393)			(1,393)		57,034	57,034			
3310037382	MONTICELLO	NY		09/28/2022	10/24/2024	57,081							57,081	57,081			
3310076329	SMYRNA	DE		06/14/2024	10/24/2024	57,173							57,173	57,173			
3310079698	ALBUQUERQUE	NM		07/19/2024	12/23/2024	57,173							57,173	57,173			
100043981	NORCROSS	GA		08/19/2020	06/05/2024	59,275		(2,085)			(2,085)		57,190	57,190			
3320052325	DETROIT	MI		05/11/2023	04/24/2024	57,222							57,222	57,222			
3340078236	WHITE OAK	PA		07/19/2024	09/24/2024	57,222							57,222	57,222			
100101706	GRONINGEN	NLD		03/30/2023	12/20/2024	60,455						(693)	59,762	57,245	(2,517)		(2,517)
3310048221	ATHENS	GA		06/08/2023	06/25/2024	57,309							57,309	57,309			
100032154	PHOENIX	AZ		03/29/2019	01/05/2024	57,326		(2)			(2)		57,324	57,324			
3310040033	NEWBURGH	NY		08/26/2022	04/24/2024	57,470							57,470	57,470			
100075842	COVENTRY	GBR		11/24/2021	01/22/2024	57,704						2,648	60,352	57,536	(2,816)		(2,816)
3310069978	CHICAGO	IL		03/14/2024	08/26/2024	57,618							57,618	57,618			
3310058768	CHICAGO	IL		10/06/2023	05/24/2024	57,662							57,662	57,662			
100065387	LUBBOCK	TX		07/28/2021	09/17/2024	60,550		(2,865)			(2,865)		57,685	57,685			
100061680	HUNTINGTON	WV		07/01/2021	11/20/2024	58,590		(902)			(902)		57,689	57,689			
3310048200	ATHENS	GA		06/08/2023	06/25/2024	57,814							57,814	57,814			
100055520	RACINE	WI		03/23/2021	07/07/2024	61,029		(3,196)			(3,196)		57,833	57,833			
100076034	SAINT LOUIS	MO		01/07/2022	02/17/2024	59,769		(1,888)			(1,888)		57,881	57,881			
3340072293	MEMPHIS	TN		04/05/2024	07/25/2024	57,895							57,895	57,895			
3310061097	WINCHENDON	MA		10/31/2023	07/25/2024	57,963							57,963	57,963			
3310052842	PHILADELPHIA	PA		06/08/2023	01/25/2024	58,064							58,064	58,064			
3310049383	BRISTOL	VA		04/04/2023	12/23/2024	58,085							58,085	58,085			
3310079108	RANDLEMAN	NC		08/19/2024	11/25/2024	58,198							58,198	58,198			
3310048900	PHILADELPHIA	PA		04/04/2023	11/25/2024	58,212							58,212	58,212			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100032177	CORAL SPRINGS	FL		03/29/2019	03/05/2024	53,877		4,351			4,351		58,227	58,227			
3320053430	CORDOVA	SC		06/21/2023	04/24/2024	58,262							58,262	58,262			
3340074982	CHICAGO	IL		05/10/2024	10/24/2024	58,311							58,311	58,311			
3310042392	SUGARLOAF	CA		10/19/2022	05/24/2024	58,390							58,390	58,390			
3340073902	DETROIT	MI		04/19/2024	12/24/2024	58,489							58,489	58,489			
100024322	DALY CITY	CA		09/20/2018	04/21/2024	59,374		(742)			(742)		58,632	58,632			
100053788	OMAHA	NE		03/23/2021	06/07/2024	62,989		(4,312)			(4,312)		58,677	58,677			
3310051771	LAKE ELSINORE	CA		05/11/2023	01/25/2024	58,687							58,687	58,687			
100064232	KISSIMMEE	FL		07/01/2021	06/20/2024	57,156		1,546			1,546		58,702	58,702			
3310074619	ROCKLEDGE	FL		04/19/2024	12/23/2024	58,779							58,779	58,779			
100064602	WOOD RIVER	IL		07/01/2021	03/20/2024	55,459		3,369			3,369		58,827	58,827			
3310059382	LEHIGH ACRES	FL		10/31/2023	01/25/2024	58,948							58,948	58,948			
3320045413	DETROIT	MI		01/30/2023	07/25/2024	58,985							58,985	58,985			
3310051651	ATLANTA	GA		05/18/2023	03/22/2024	59,252							59,252	59,252			
3310053060	CHICAGO	IL		06/29/2023	07/25/2024	59,289							59,289	59,289			
3320050215	DETROIT	MI		04/04/2023	06/25/2024	59,331							59,331	59,331			
100068321	SAINT LOUIS	MO		08/25/2021	02/17/2024	61,441		(2,092)			(2,092)		59,349	59,349			
3310049857	NEW YORK	NY		05/18/2023	05/24/2024	59,400							59,400	59,400			
3310049337	AMHERST	NY		06/29/2023	01/25/2024	59,428							59,428	59,428			
3310057282	PECOS	TX		08/31/2023	10/24/2024	59,429							59,429	59,429			
3310052113	AUSTIN	TX		05/18/2023	04/24/2024	59,442							59,442	59,442			
100146483	ANDOVER	MN		03/19/2024	11/17/2024	63,576		(4,003)			(4,003)		59,572	59,572			
3310039494	BOCA RATON	FL		08/01/2022	04/24/2024	59,588							59,588	59,588			
1001115562	BAYTOWN	TX		06/29/2023	01/05/2024	57,149		2,450			2,450		59,600	59,600			
3320043931	BUTLER	PA		01/30/2023	01/25/2024	59,610							59,610	59,610			
100145935	SALT LAKE CITY	UT		03/19/2024	12/17/2024	63,801		(4,029)			(4,029)		59,772	59,772			
100155387	COVINGTON	VA		06/18/2024	11/17/2024	64,332		(4,527)			(4,527)		59,805	59,805			
3310066507	ELMHURST	IL		01/09/2024	05/24/2024	59,860							59,860	59,860			
3310052174	TRENTON	NJ		06/29/2023	08/26/2024	59,867							59,867	59,867			
3310041514	BELLEVILLE	NJ		11/01/2022	05/24/2024	59,957							59,957	59,957			
3310066413	SAVANNAH	GA		01/09/2024	10/24/2024	60,082							60,082	60,082			
3310051896	PHILADELPHIA	PA		06/08/2023	11/25/2024	60,113							60,113	60,113			
3310064173	FAYETTEVILLE	GA		11/21/2023	09/24/2024	60,143							60,143	60,143			
100011983	KERSHAW	SC		03/08/2017	10/13/2024	54,309		5,848			5,848		60,156	60,156			
3310042771	READING	PA		10/12/2022	02/26/2024	60,172							60,172	60,172			
100060344	PHENIX CITY	AL		06/01/2021	06/20/2024	59,981		255			255		60,236	60,236			
3310053020	POOLESVILLE	MD		06/08/2023	05/24/2024	60,251							60,251	60,251			
3310049741	BLACKWOOD	NJ		06/08/2023	02/26/2024	60,291							60,291	60,291			
3310050404	CHESTERFIELD	NJ		09/15/2023	02/26/2024	60,371							60,371	60,371			
3310062599	LEHIGH ACRES	FL		11/29/2023	12/23/2024	60,472							60,472	60,472			
100111755	KEARNEY	NE		06/29/2023	05/05/2024	46,539		14,032			14,032		60,572	60,572			
3310053504	CHICAGO	IL		06/29/2023	02/26/2024	60,618							60,618	60,618			
100030143	INDIANAPOLIS	IN		12/20/2018	03/05/2024	55,209		5,413			5,413		60,622	60,622			
3320053085	BROOKLYN	MD		06/21/2023	07/25/2024	60,707							60,707	60,707			
3310054640	PASADENA	TX		06/29/2023	10/24/2024	60,711							60,711	60,711			
3310054706	PHILADELPHIA	PA		08/31/2023	05/24/2024	60,751							60,751	60,751			
100083443	LIVERPOOL	GBR		05/27/2022	06/20/2024	61,201						(553)	60,648	60,805	157		157
3340065969	CHICAGO	IL		02/29/2024	09/24/2024	60,826							60,826	60,826			
3310036382	LAKE ARIEL	PA		08/01/2022	01/25/2024	60,858							60,858	60,858			
100043630	GILBERTVILLE	IA		08/13/2020	08/11/2024	61,199		(227)			(227)		60,973	60,975		2	2
3310054710	GAINESVILLE	FL		10/31/2023	07/25/2024	60,991							60,991	60,991			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340074648	BALTIMORE	MD		05/17/2024	11/25/2024	61,024							61,024	61,024			
3310035927	PORT JERVIS	NY		06/07/2022	05/24/2024	61,034							61,034	61,034			
3310039137	WATERBURY	CT		08/01/2022	01/25/2024	61,048							61,048	61,048			
3310048833	OAK LAWN	IL		06/08/2023	02/26/2024	61,181							61,181	61,181			
3310035451	CHICAGO	IL		06/07/2022	01/25/2024	61,253							61,253	61,253			
100067625	YORK	PA		09/23/2021	01/17/2024	65,845		(4,555)			(4,555)		61,290	61,290			
3310042913	SAN ANTONIO	TX		11/01/2022	04/24/2024	61,312							61,312	61,312			
3320048554	SALEM	NJ		04/27/2023	04/24/2024	61,380							61,380	61,380			
100011390	INDIANAPOLIS	IN		12/23/2016	05/05/2024	65,502		(4,016)			(4,016)		61,485	61,485			
100043428	HOUSTON	TX		08/13/2020	09/05/2024	65,014		(3,452)			(3,452)		61,562	61,562			
100045942	HILLSBORO	OR		11/25/2020	07/07/2024	69,042		(7,413)			(7,413)		61,629	61,629			
100111664	TAMPA	FL		06/29/2023	05/05/2024	58,740		2,974			2,974		61,714	61,714			
3310066214	HELENDALE	CA		12/28/2023	06/25/2024	61,776							61,776	61,776			
100155381	HOLLY HILL	FL		06/18/2024	10/17/2024	65,833		(3,983)			(3,983)		61,850	61,850			
3310059221	HAMILTON TOWNSHIP	NJ		09/15/2023	01/25/2024	61,850							61,850	61,850			
3310062600	LEHIGH ACRES	FL		11/29/2023	09/24/2024	61,876							61,876	61,876			
100145943	BALTIMORE	MD		03/19/2024	09/17/2024	66,165		(4,282)			(4,282)		61,883	61,883			
100079008	LEBANON	PA		02/24/2022	07/17/2024	61,947		(36)			(36)		61,911	61,911			
3310062359	CHICAGO	IL		11/21/2023	07/25/2024	61,925							61,925	61,925			
3320044431	DETROIT	MI		01/30/2023	09/24/2024	61,925							61,925	61,925			
3310062595	LEHIGH ACRES	FL		02/15/2024	09/24/2024	61,948							61,948	61,948			
3310038880	NEW PORT RICHEY	FL		08/26/2022	03/22/2024	62,111							62,111	62,111			
3310053907	MIDDLETOWN	NY		06/21/2023	03/22/2024	62,116							62,116	62,116			
3340072620	BALTIMORE	MD		04/19/2024	07/25/2024	62,237							62,237	62,237			
3310053827	MEMPHIS	TN		06/21/2023	06/25/2024	62,355							62,355	62,355			
3310051358	ORLANDO	FL		05/11/2023	08/26/2024	62,355							62,355	62,355			
3310037543	CHICAGO	IL		06/23/2022	02/26/2024	62,370							62,370	62,370			
3310060562	REDDING	CA		10/06/2023	09/24/2024	62,370							62,370	62,370			
3310078085	PHILADELPHIA	PA		06/14/2024	09/24/2024	62,370							62,370	62,370			
3320048628	DETROIT	MI		03/15/2023	05/24/2024	62,370							62,370	62,370			
100075978	MEMPHIS	TN		01/07/2022	06/17/2024	65,409		(2,966)			(2,966)		62,443	62,443			
100054053	GREENWOOD	SC		03/23/2021	02/07/2024	66,991		(4,420)			(4,420)		62,570	62,570			
3310050227	TILLSON	NY		04/27/2023	06/25/2024	62,616							62,616	62,616			
100114235	SMYRNA	GA		06/29/2023	07/05/2024	60,493		2,188			2,188		62,681	62,681			
3310055315	CHICAGO	IL		08/31/2023	08/26/2024	62,688							62,688	62,688			
3310048679	SEVIERVILLE	TN		05/11/2023	03/22/2024	62,816							62,816	62,816			
3310040972	EAST ORANGE	NJ		08/26/2022	02/26/2024	63,083							63,083	63,083			
100146002	BOISE	ID		03/19/2024	06/17/2024	67,343		(4,252)			(4,252)		63,091	63,091			
100053653	BROWNSBURG	IN		03/23/2021	09/07/2024	68,310		(4,814)			(4,814)		63,495	63,495			
100077682	LAKE CITY	AR		01/03/2022	06/20/2024	64,428		(831)			(831)		63,597	63,597			
3310078525	RIVERDALE	GA		08/26/2024	10/24/2024	63,617							63,617	63,617			
3310054091	STONE MOUNTAIN	GA		06/21/2023	02/26/2024	63,632							63,632	63,632			
100127069	PORT HURON	MI		08/30/2023	12/05/2024	65,602		(1,926)			(1,926)		63,676	63,676			
100146520	RIDGECREST	CA		03/19/2024	05/17/2024	68,004		(4,324)			(4,324)		63,680	63,680			
3310053002	CHICAGO	IL		05/25/2023	05/24/2024	63,766							63,766	63,766			
3310052001	HOUSTON	TX		06/29/2023	04/24/2024	63,840							63,840	63,840			
3310036459	NEW ORLEANS	LA		06/07/2022	10/24/2024	63,932							63,932	63,932			
3310056598	WILMINGTON	DE		08/31/2023	08/26/2024	63,938							63,938	63,938			
100053362	MONTAGUE	MI		03/23/2021	05/07/2024	79,919		(15,961)			(15,961)		63,958	63,958			
100054623	TUCSON	AZ		03/23/2021	07/07/2024	70,808		(6,825)			(6,825)		63,983	63,983			
3340073145	DETROIT	MI		04/05/2024	08/26/2024	64,040							64,040	64,040			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112061	REISTERSTOWN	MD		06/29/2023	01/05/2024	41,175		23,000			23,000		64,175	64,175			
3310050531	WASHINGTON	NJ		04/27/2023	11/25/2024	64,263							64,263	64,263			
3310051642	ABERDEEN	MD		05/18/2023	05/24/2024	64,419							64,419	64,419			
3310064011	UMATILLA	FL		11/21/2023	11/25/2024	64,449							64,449	64,449			
3310054109	ATLANTA	GA		06/21/2023	01/25/2024	64,475							64,475	64,475			
3320047634	MILWAUKEE	WI		04/19/2023	01/25/2024	64,548							64,548	64,548			
3320040805	YORK	PA		01/30/2023	08/26/2024	64,568							64,568	64,568			
100146564	GREEN VALLEY	AZ		03/19/2024	09/17/2024	69,094		(4,399)			(4,399)		64,695	64,695			
100112925	MIAMI	FL		06/29/2023	05/05/2024	57,642		7,132			7,132		64,774	64,774			
3310072399	BLOOMINGTON	IL		04/12/2024	08/26/2024	64,776							64,776	64,776			
100155722	MARYSVILLE	WA		06/18/2024	11/17/2024	68,619		(3,780)			(3,780)		64,839	64,839			
3310054792	NEW BEDFORD	MA		06/29/2023	11/25/2024	64,886							64,886	64,886			
100054316	CHARLOTTE	NC		03/23/2021	12/07/2024	72,825		(7,929)			(7,929)		64,896	64,896			
3310048820	CAPE CORAL	FL		05/25/2023	07/25/2024	64,941							64,941	64,941			
3340075469	MONTAGUE	NJ		05/17/2024	10/24/2024	64,944							64,944	64,944			
3320051267	MICHIGAN CITY	IN		04/19/2023	08/26/2024	65,072							65,072	65,072			
3310055340	NEWARK	NJ		06/29/2023	03/22/2024	65,108							65,108	65,108			
3310055157	MERIDEN	CT		07/27/2023	04/24/2024	65,120							65,120	65,120			
100145626	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	66,519		(173)			(173)		66,347	65,231	(1,116)		(1,116)
3310042416	IRVINGTON	NJ		10/12/2022	05/24/2024	65,313							65,313	65,313			
3310066627	HILLSBOROUGH TOWNSHI	NJ		01/23/2024	04/24/2024	65,340							65,340	65,340			
100062097	WHITE OAK	PA		07/01/2021	08/20/2024	65,852		(507)			(507)		65,345	65,345			
100048342	LAS VEGAS	NV		11/20/2020	12/07/2024	65,500		(133)			(133)		65,367	65,367			
3310078286	GAINESVILLE	GA		07/19/2024	11/25/2024	65,410							65,410	65,410			
3320047627	MEMPHIS	TN		04/27/2023	04/24/2024	65,518							65,518	65,518			
3340072146	DETROIT	MI		04/05/2024	09/24/2024	65,578							65,578	65,578			
3320052408	MONTGOMERY	AL		05/18/2023	02/26/2024	65,619							65,619	65,619			
3310055722	BURLINGTON	NJ		07/27/2023	02/26/2024	65,652							65,652	65,652			
100077683	GALLITZIN	PA		01/03/2022	10/20/2024	66,718		(908)			(908)		65,810	65,810			
3310041908	CHICAGO	IL		09/21/2022	09/24/2024	65,830							65,830	65,830			
100031528	BAKERSFIELD	CA		03/29/2019	07/05/2024	64,573		1,337			1,337		65,911	65,911			
100071751	CHARLOTTE	NC		10/14/2021	12/17/2024	69,209		(3,215)			(3,215)		65,994	65,994			
3310050282	LEHIGH ACRES	FL		06/08/2023	01/25/2024	66,034							66,034	66,034			
100043500	TAMPA	FL		08/13/2020	05/11/2024	71,291		(5,212)			(5,212)		66,079	66,079			
100114381	COWETA	OK		06/29/2023	05/05/2024	62,443		3,654			3,654		66,097	66,097			
100155709	RICHMOND	VA		06/18/2024	09/17/2024	71,417		(5,241)			(5,241)		66,176	66,176			
3310057185	WEST PALM BEACH	FL		08/31/2023	12/23/2024	66,308							66,308	66,308			
3310052206	FITCHBURG	MA		05/11/2023	12/23/2024	66,328							66,328	66,328			
100076879	BEDFORD	TX		01/03/2022	05/20/2024	69,683		(3,328)			(3,328)		66,356	66,356			
3320052376	BALTIMORE	MD		06/21/2023	03/25/2024	66,416							66,416	66,416			
3320047629	ALBANY	NY		02/27/2023	04/24/2024	66,449							66,449	66,449			
3310052671	PHILADELPHIA	PA		05/11/2023	08/26/2024	66,486							66,486	66,486			
100012096	RICHMOND	VA		03/08/2017	05/13/2024	66,198		309			309		66,507	66,507			
3310050566	TOMS RIVER	NJ		06/08/2023	08/26/2024	66,528							66,528	66,528			
3340067444	CHICAGO	IL		02/26/2024	10/24/2024	66,528							66,528	66,528			
3310052500	ALBANY	NY		06/29/2023	08/26/2024	66,551							66,551	66,551			
3310053387	LEHIGH ACRES	FL		06/29/2023	03/22/2024	66,655							66,655	66,655			
3320046467	MOBILE	AL		01/30/2023	12/24/2024	66,698							66,698	66,698			
3310063674	PEMBERTON	NJ		12/07/2023	07/25/2024	66,706							66,706	66,706			
3310046868	SHIRLEY	NY		02/27/2023	01/25/2024	66,714							66,714	66,714			
3310035563	WATERBURY	CT		06/15/2022	04/24/2024	66,825							66,825	66,825			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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3310044940	NEWARK	NJ		02/27/2023	02/26/2024	66,825							66,825	66,825			
3310053594	POUGHKEEPSIE	NY		06/08/2023	04/24/2024	66,825							66,825	66,825			
3310060909	WATERBURY	CT		10/31/2023	11/25/2024	66,825							66,825	66,825			
3320053277	DETROIT	MI		06/21/2023	06/25/2024	66,949							66,949	66,949			
3320046854	HARVEY	IL		03/15/2023	05/24/2024	67,100							67,100	67,100			
100024586	CLOVIS	CA		09/20/2018	08/05/2024	61,589		5,563			5,563		67,152	67,152			
3320051611	GLEN LYON	PA		04/27/2023	12/24/2024	67,176							67,176	67,176			
3310056472	NEWBURGH	NY		08/31/2023	09/24/2024	67,178							67,178	67,178			
3310038083	CHICAGO	IL		07/14/2022	10/24/2024	67,192							67,192	67,192			
3340070799	TOLEDO	OH		03/14/2024	12/24/2024	67,220							67,220	67,220			
3320047511	MILWAUKEE	WI		02/27/2023	06/25/2024	67,221							67,221	67,221			
3320051957	RICHMOND	VA		05/11/2023	03/25/2024	67,271							67,271	67,271			
3310051261	MAYWOOD	IL		06/08/2023	07/25/2024	67,278							67,278	67,278			
40024046	WARWICK	NY		07/30/2021	10/24/2024	67,290							67,290	67,290			
100014065	CORAL SPRINGS	FL		05/25/2017	03/05/2024	60,206		7,087			7,087		67,292	67,292			
3320044674	CUYAHOGA FALLS	OH		02/27/2023	07/25/2024	67,320							67,320	67,320			
3310029989	SOUTH RIVER	NJ		01/31/2022	02/26/2024	67,360							67,360	67,360			
100025009	LEESBURG	VA		09/20/2018	06/05/2024	67,336		113			113		67,449	67,449			
3310052501	ALBANY	NY		06/29/2023	08/26/2024	67,468							67,468	67,468			
3310038789	NEWARK	NJ		08/08/2022	01/25/2024	67,493							67,493	67,493			
3310065813	FORT WASHINGTON	MD		12/28/2023	05/24/2024	67,508							67,508	67,508			
3310049697	HARDYSTON	NJ		04/19/2023	01/25/2024	67,568							67,568	67,568			
18455	LOUISVILLE	KY		05/17/2004	06/03/2024	67,590							67,590	67,590			
3320050403	TOLEDO	OH		04/27/2023	09/24/2024	67,614							67,614	67,614			
3310051196	IRVINGTON	NJ		05/11/2023	10/24/2024	67,716							67,716	67,716			
3310050192	BERWYN	IL		06/08/2023	05/24/2024	67,716							67,716	67,716			
3340068172	RENSSELAER	NY		04/12/2024	12/24/2024	67,819							67,819	67,819			
3320052861	DAYTON	OH		06/21/2023	08/26/2024	67,894							67,894	67,894			
3310043354	EASTON	PA		11/10/2022	05/24/2024	67,939							67,939	67,939			
3340072172	SALISBURY	MD		04/05/2024	12/24/2024	67,965							67,965	67,965			
3310058989	EUSTIS	FL		10/06/2023	09/27/2024	68,007							68,007	68,007			
3310038366	PENSACOLA	FL		07/07/2022	01/25/2024	68,162							68,162	68,162			
3310052777	CHICAGO	IL		05/18/2023	05/24/2024	68,191							68,191	68,191			
3310051700	SELDEN	NY		04/27/2023	04/24/2024	68,264							68,264	68,264			
100145875	FAIRHOPE	AL		03/19/2024	07/17/2024	73,072		(4,620)			(4,620)		68,452	68,452			
100062009	FAYETTEVILLE	NC		07/01/2021	12/20/2024	68,680		(220)			(220)		68,460	68,460			
3320048072	PHILADELPHIA	PA		05/11/2023	03/25/2024	68,599							68,599	68,599			
100126889	ANDERSON	IN		08/30/2023	08/05/2024	79,406		(10,740)			(10,740)		68,666	68,666			
3310058778	HAVERHILL	MA		09/15/2023	10/24/2024	68,785							68,785	68,785			
3310069634	SEMINOLE	FL		02/15/2024	07/25/2024	68,874							68,874	68,874			
100047601	BOSCOBEL	WI		11/20/2020	07/07/2024	77,502		(8,567)			(8,567)		68,935	68,934		(1)	(1)
3310062727	LEHIGH ACRES	FL		11/29/2023	06/25/2024	69,017							69,017	69,017			
100054054	LAKE WALES	FL		03/23/2021	02/07/2024	78,107		(9,054)			(9,054)		69,053	69,053			
3310059836	EAST HAVEN	CT		09/15/2023	09/24/2024	69,194							69,194	69,194			
3310078388	PALM BAY	FL		09/10/2024	10/24/2024	69,231							69,231	69,231			
3310064515	NEWARK	NJ		01/09/2024	08/26/2024	69,292							69,292	69,292			
3310051636	PHILADELPHIA	PA		04/27/2023	08/26/2024	69,298							69,298	69,298			
3340070690	HOLLAND	OH		03/07/2024	09/24/2024	69,300							69,300	69,300			
100061132	THEODORE	AL		06/01/2021	06/20/2024	68,997		304			304		69,302	69,302			
100060532	KILLEEN	TX		06/01/2021	06/20/2024	69,154		294			294		69,447	69,447			
100071343	RIVERVIEW	MI		10/01/2021	12/20/2024	69,955		(445)			(445)		69,510	69,510			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310038444	PALM COAST	FL		08/01/2022	04/24/2024	69,533							69,533	69,533			
3310050150	COPIAGUE	NY		04/19/2023	05/24/2024	69,565							69,565	69,565			
100071419	BLACKPOOL	GBR		09/30/2021	06/20/2024	70,055						4,002	74,057	69,577	(4,480)		(4,480)
100146544	TUCSON	AZ		03/19/2024	12/17/2024	74,416		(4,745)			(4,745)		69,672	69,672			
3310058404	PHILADELPHIA	PA		08/31/2023	08/26/2024	69,691							69,691	69,691			
3320049955	KANSAS CITY	MO		04/04/2023	10/24/2024	69,711							69,711	69,711			
100128055	CLARKSVILLE	TN		09/08/2023	02/11/2024	67,237		2,517			2,517		69,755	69,755			
3310054718	HOPATCONG	NJ		06/29/2023	03/22/2024	69,771							69,771	69,771			
100071803	BRISTOL	CT		10/14/2021	08/17/2024	72,406		(2,596)			(2,596)		69,810	69,810			
100155706	LAWRENCEVILLE	GA		06/18/2024	12/17/2024	76,119		(6,298)			(6,298)		69,821	69,821			
3310025489	COLUMBUS	OH		09/28/2021	06/25/2024	69,854							69,854	69,854			
100118197	PITTSBURG	CA		07/21/2023	08/09/2024	72,145		(2,229)			(2,229)		69,916	69,916			
3310064517	NEWARK	NJ		01/09/2024	08/26/2024	69,969							69,969	69,969			
3340075921	MACON	GA		05/10/2024	11/25/2024	70,092							70,092	70,092			
3320046554	CHESTER	PA		02/27/2023	06/25/2024	70,166							70,166	70,166			
100144795	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	71,385		(381)			(381)	19	71,023	70,217	(806)		(806)
100070789	GREER	SC		10/01/2021	11/20/2024	70,174		47			47		70,221	70,221			
100155355	JENSEN BEACH	FL		06/18/2024	10/17/2024	76,944		(6,586)			(6,586)		70,358	70,358			
3340073834	GURNEE	IL		04/12/2024	12/24/2024	70,437							70,437	70,437			
3310065628	OXFORD	CT		01/23/2024	08/26/2024	70,487							70,487	70,487			
3310062888	PHILADELPHIA	PA		11/21/2023	08/26/2024	70,538							70,538	70,538			
3320051378	MANAHAWKIN	NJ		05/11/2023	03/25/2024	70,538							70,538	70,538			
3310059378	LEHIGH ACRES	FL		11/29/2023	04/24/2024	70,554							70,554	70,554			
3340070986	DETROIT	MI		03/07/2024	11/25/2024	70,562							70,562	70,562			
3340076500	JACKSONVILLE	FL		05/23/2024	10/24/2024	70,640							70,640	70,640			
100068406	WEST MIFFLIN	PA		08/25/2021	10/17/2024	76,240		(5,591)			(5,591)		70,648	70,648			
100112202	MONCKS CORNER	SC		06/29/2023	01/05/2024	62,489		8,206			8,206		70,696	70,696			
100011313	ANACORTES	WA		12/23/2016	12/05/2024	68,899		1,822			1,822		70,721	70,721			
100054066	PARK HILLS	MO		03/23/2021	02/07/2024	79,193		(8,398)			(8,398)		70,795	70,795			
3310042807	STATEN ISLAND	NY		11/01/2022	07/25/2024	70,835							70,835	70,835			
3340075481	BIRMINGHAM	AL		05/17/2024	11/25/2024	70,838							70,838	70,838			
3310059017	LEHIGH ACRES	FL		10/06/2023	01/25/2024	70,872							70,872	70,872			
3310045363	DECATUR	GA		01/30/2023	02/26/2024	70,894							70,894	70,894			
100148987	KNOXVILLE	TN		04/17/2024	12/05/2024	74,745		(2,765)			(2,765)		71,980	70,894		(1,086)	(1,086)
3310037380	CATSKILL	NY		09/08/2022	10/24/2024	71,090							71,090	71,090			
100062611	SIERRA VISTA	AZ		07/01/2021	07/20/2024	72,088		(987)			(987)		71,101	71,101			
3310050464	LONG VALLEY	NJ		04/19/2023	06/25/2024	71,145							71,145	71,145			
3320042107	LEHIGH ACRES	FL		01/30/2023	11/25/2024	71,154							71,154	71,154			
100047723	DENVER	CO		11/20/2020	04/07/2024	77,682		(6,407)			(6,407)		71,275	71,275			
3340069857	DETROIT	MI		02/26/2024	06/25/2024	71,282							71,282	71,282			
3310059379	LEHIGH ACRES	FL		02/15/2024	04/24/2024	71,317							71,317	71,317			
3310038051	MAYWOOD	IL		07/25/2022	01/25/2024	71,384							71,384	71,384			
100054978	TAYLOR	MI		03/23/2021	10/07/2024	76,323		(4,888)			(4,888)		71,435	71,435			
3310041763	TILLSON	NY		10/19/2022	05/24/2024	71,538							71,538	71,538			
100011825	SWANTON	OH		03/08/2017	06/13/2024	67,113		4,436			4,436		71,549	71,549			
3310051043	PATERSON	NJ		05/25/2023	04/24/2024	71,577							71,577	71,577			
3340069830	DETROIT	MI		02/26/2024	06/25/2024	71,597							71,597	71,597			
100062424	PLEASUREVILLE	KY		07/01/2021	08/20/2024	72,305		(708)			(708)		71,597	71,597			
3340076541	GARY	IN		06/14/2024	11/25/2024	71,660							71,660	71,660			
3340084728	MILWAUKEE	WI		10/03/2024	12/24/2024	71,676							71,676	71,676			
100063473	RICHTON	MS		07/01/2021	12/20/2024	72,500		(765)			(765)		71,734	71,734			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310053350	ROTONDA WEST	FL		06/08/2023	08/26/2024	71,791							71,791	71,791			
100043268	FAIRFAX	VA		08/13/2020	12/05/2024	72,309		(400)			(400)		71,909	71,909			
3310062047	HOPEWELL JUNCTION	NY		11/29/2023	11/25/2024	71,986							71,986	71,986			
3310052840	WORCESTER	MA		06/08/2023	02/26/2024	71,993							71,993	71,993			
3310038239	UNION	NJ		08/26/2022	02/26/2024	72,112							72,112	72,112			
100043705	ROANOKE	IL		08/13/2020	05/11/2024	65,049		7,201			7,201		72,250	72,250			
100114229	SAINT MARYS	GA		06/29/2023	05/05/2024	73,728		(1,447)			(1,447)		72,281	72,281			
3310057418	ORLAND PARK	IL		09/15/2023	02/26/2024	72,320							72,320	72,320			
100043362	NIXA	MO		08/13/2020	03/05/2024	77,173		(4,802)			(4,802)		72,371	72,371			
100146110	ALBUQUERQUE	NM		03/19/2024	11/17/2024	77,376		(4,927)			(4,927)		72,449	72,449			
3310050748	PORT JEFFERSON STATI	NY		05/11/2023	04/24/2024	72,496							72,496	72,496			
100048152	IMPERIAL	MO		11/20/2020	10/07/2024	75,108		(2,578)			(2,578)		72,530	72,530			
100077506	FLORISSANT	MO		01/03/2022	09/20/2024	73,757		(1,166)			(1,166)		72,590	72,590			
3320044029	COLUMBUS	GA		01/30/2023	03/25/2024	72,592							72,592	72,592			
3300004726	SOUTH EUCLID	OH		11/27/2023	08/16/2024	72,618							72,618	72,618			
3320047547	PARK FOREST	IL		02/27/2023	05/24/2024	72,765							72,765	72,765			
3310041054	HOLLYWOOD	FL		09/21/2022	04/24/2024	72,795							72,795	72,795			
3310054762	IRVINGTON	NJ		06/29/2023	07/25/2024	72,914							72,914	72,914			
100043313	ROCK HILL	SC		08/13/2020	10/05/2024	78,239		(5,282)			(5,282)		72,958	72,958			
100100460	WASHINGTON COURT HOUSE	OH		04/27/2023	04/09/2024	72,696		300			300		72,996	72,996			
3310057114	COLUMBUS	OH		10/06/2023	09/24/2024	73,132							73,132	73,132			
100044662	SPRINGVILLE	UT		11/19/2020	02/07/2024	72,108		1,058			1,058		73,165	73,165			
3310061544	COWPENS	SC		01/23/2024	09/24/2024	73,175							73,175	73,175			
3320044394	JACKSONVILLE	FL		01/30/2023	02/26/2024	73,260							73,260	73,260			
100145225	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	74,886		(275)			(275)	24	74,635	73,376	(1,259)		(1,259)
3340074224	DIXMOOR	IL		04/19/2024	08/26/2024	73,393							73,393	73,393			
100153567	UNITED KINGDOM	GBR		05/29/2024	12/20/2024	74,183							74,183	73,470	(713)		(713)
100049702	YAKIMA	WA		11/20/2020	01/07/2024	88,245		(14,742)			(14,742)		73,503	73,503			
3310055328	MONROE TOWNSHIP	NJ		07/27/2023	01/25/2024	73,508							73,508	73,508			
3310074890	MOUNT VERNON	NY		05/17/2024	12/23/2024	73,508							73,508	73,508			
100145903	FARMINGTON	MN		03/19/2024	12/17/2024	78,579		(4,955)			(4,955)		73,624	73,624			
100029927	CYPRESS	TX		12/20/2018	09/05/2024	73,946		(305)			(305)		73,641	73,641			
100062838	LENOX	GA		07/01/2021	07/20/2024	74,147		(495)			(495)		73,652	73,652			
3310055111	PUNTA GORDA	FL		06/29/2023	09/24/2024	73,834							73,834	73,834			
3310053898	HAVRE DE GRACE	MD		06/21/2023	06/25/2024	73,884							73,884	73,884			
3310051793	CAROLINA SHORES	NC		06/21/2023	01/25/2024	73,894							73,894	73,894			
100113194	MIAMI	FL		06/29/2023	10/05/2024	70,256		3,688			3,688		73,944	73,944			
100146140	WOODBRIDGE	VA		03/19/2024	04/17/2024	78,953		(4,985)			(4,985)		73,968	73,968			
100146541	MOUNTAIN HOME	ID		03/19/2024	04/17/2024	78,965		(4,993)			(4,993)		73,972	73,972			
3310056290	PERRIS	CA		08/31/2023	09/24/2024	74,102							74,102	74,102			
3310037669	BAYPORT	NY		07/25/2022	04/24/2024	74,250							74,250	74,250			
3310053437	NEWARK	NJ		06/08/2023	11/25/2024	74,302							74,302	74,302			
100031074	NEW BERN	NC		03/29/2019	01/05/2024	61,364		12,949			12,949		74,312	74,312			
100055167	BALTIMORE	MD		03/23/2021	11/07/2024	91,746		(17,413)			(17,413)		74,334	74,334			
3320045494	MUSKOGEE	OK		01/30/2023	01/25/2024	74,460							74,460	74,460			
3310054206	PHILADELPHIA	PA		06/29/2023	06/25/2024	74,473							74,473	74,473			
3310076187	CHICAGO	IL		05/23/2024	12/23/2024	74,473							74,473	74,473			
100146426	LAS VEGAS	NV		03/19/2024	07/17/2024	79,533		(4,987)			(4,987)		74,546	74,546			
3310053388	LEHIGH ACRES	FL		06/29/2023	04/24/2024	74,588							74,588	74,588			
100113978	PORTLAND	OR		06/29/2023	09/05/2024	73,330		1,332			1,332		74,662	74,662			
100060661	MARION	KY		06/01/2021	10/20/2024	74,358		310			310		74,668	74,668			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340079944	CALUMET CITY	IL		07/19/2024	11/25/2024	74,686							74,686	74,686			
3310052349	GETTYSBURG	PA		05/18/2023	07/25/2024	74,696							74,696	74,696			
3310040376	PILESGROVE TOWNSHIP	NJ		08/26/2022	08/26/2024	74,707							74,707	74,707			
100146481	CUTLER BAY	FL		03/19/2024	07/17/2024	79,790		(5,052)			(5,052)		74,737	74,737			
100155750	SPRING	TX		06/18/2024	09/17/2024	77,206		(2,466)			(2,466)		74,740	74,740			
100017657	GARY	IN		04/26/2018	02/05/2024	59,754		15,011			15,011		74,765	74,765			
3310083416	SANFORD	FL		09/10/2024	12/23/2024	74,770							74,770	74,770			
100046660	WORCESTER	MA		11/25/2020	05/07/2024	76,840		(2,060)			(2,060)		74,781	74,781			
3310051560	POUGHKEEPSIE	NY		05/11/2023	03/22/2024	74,844							74,844	74,844			
3310067438	SELDEN	NY		01/23/2024	07/25/2024	74,844							74,844	74,844			
100133991	WARREN	MI		10/25/2023	02/09/2024	76,457		(1,582)			(1,582)		74,875	74,875			
100130058	CLEVELAND	OH		09/27/2023	03/09/2024	76,333		(1,457)			(1,457)		74,876	74,876			
100047393	SAINT PETERSBURG	FL		11/20/2020	11/07/2024	90,196		(15,235)			(15,235)		74,961	74,961			
3340073956	DARLINGTON	SC		05/10/2024	12/24/2024	75,146							75,146	75,146			
100057778	MIDLAND	TX		06/30/2021	03/17/2024	80,127		(4,962)			(4,962)		75,165	75,165			
100074831	HINSDALE	NY		12/01/2021	02/20/2024	75,613		(344)			(344)		75,269	75,269			
3310038825	EAST PATCHOGUE	NY		06/29/2023	07/25/2024	75,319							75,319	75,319			
3310026971	IRVINGTON	NJ		11/18/2021	08/26/2024	75,379							75,379	75,379			
100109909	INDIANAPOLIS	IN		06/22/2023	06/09/2024	77,142		(1,695)			(1,695)		75,447	75,447			
3340075788	CLEVELAND	OH		05/10/2024	12/24/2024	75,478							75,478	75,478			
100126648	NEWARK	OH		08/30/2023	05/05/2024	73,950		1,586			1,586		75,535	75,535			
100114734	TOPEKA	KS		07/07/2023	11/09/2024	78,054		(2,364)			(2,364)		75,689	75,689			
100146354	DALZELL	SC		03/19/2024	04/17/2024	81,163		(5,203)			(5,203)		75,960	75,960			
100102579	AKRON	OH		06/07/2023	08/09/2024	81,644		(5,647)			(5,647)		75,998	75,998			
3310056562	RIVERHEAD	NY		07/27/2023	04/24/2024	76,181							76,181	76,181			
100112998	GRIFFITH	IN		06/29/2023	11/05/2024	73,489		2,708			2,708		76,197	76,197			
3310053386	LEHIGH ACRES	FL		06/29/2023	02/26/2024	76,291							76,291	76,291			
100061800	ELMIRA	NY		07/01/2021	10/20/2024	76,011		356			356		76,366	76,366			
100145278	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	78,298		(389)			(389)	21	77,931	76,619	(1,311)		(1,311)
3340068006	CRAB ORCHARD	WV		02/26/2024	08/26/2024	76,621							76,621	76,621			
3340071418	AKRON	OH		05/23/2024	10/24/2024	76,708							76,708	76,708			
3310061518	COWPENS	SC		01/23/2024	09/24/2024	76,727							76,727	76,727			
3340070195	TRENTON	NJ		02/26/2024	10/24/2024	76,784							76,784	76,784			
3300005019	KILLEEN	TX		04/02/2024	10/23/2024	76,808							76,808	76,808			
3340069483	EVANSVILLE	IN		03/21/2024	12/24/2024	76,824							76,824	76,824			
3340078293	CHICAGO	IL		07/19/2024	11/25/2024	76,982							76,982	76,982			
100080252	TWICKENHAM	GBR		02/22/2022	06/20/2024	77,677						5,106	82,783	77,166	(5,618)		(5,618)
3310037716	SAINT LOUIS	MO		08/01/2022	07/25/2024	77,235							77,235	77,235			
3310073729	SOUTHINGTON	CT		04/19/2024	05/24/2024	77,339							77,339	77,339			
3310047096	HEMPSTEAD	NY		04/19/2023	05/24/2024	77,383							77,383	77,383			
3340066353	COVINGTON	TN		02/26/2024	05/24/2024	77,417							77,417	77,417			
3310041983	WATERBURY	CT		11/10/2022	09/24/2024	77,602							77,602	77,602			
3340070312	HERKIMER	NY		04/12/2024	09/24/2024	77,616							77,616	77,616			
3320045649	DETROIT	MI		02/27/2023	11/25/2024	77,719							77,719	77,719			
3310063487	NORTH LAS VEGAS	NV		11/21/2023	03/22/2024	77,748							77,748	77,748			
3310050355	FARMINGVILLE	NY		04/27/2023	02/26/2024	77,755							77,755	77,755			
3310052531	CAPITOL HEIGHTS	MD		05/18/2023	02/26/2024	77,755							77,755	77,755			
3340070579	DETROIT	MI		03/07/2024	07/25/2024	77,798							77,798	77,798			
3310055255	NEWARK	NJ		06/29/2023	01/25/2024	77,814							77,814	77,814			
3310060911	HAMILTON	NJ		10/06/2023	08/26/2024	77,814							77,814	77,814			
100111989	BURRILLVILLE	RI		06/29/2023	08/05/2024	70,608		7,241			7,241		77,849	77,849			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030563	KANSAS CITY	MO		12/20/2018	02/05/2024	78,715		(753)			(753)		77,962	77,962			
100145298	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	79,180		(236)			(236)	27	78,970	78,075	(896)		(896)
3310034637	NEWARK	NJ		08/16/2022	05/24/2024	78,260							78,260	78,260			
3310058429	TAMPA	FL		08/31/2023	06/25/2024	78,260							78,260	78,260			
100145230	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	79,849		(226)			(226)		79,623	78,282	(1,342)		(1,342)
3340073778	CONWAY	SC		04/05/2024	06/25/2024	78,408							78,408	78,408			
3340074791	BINGHAMPTON	NY		05/10/2024	10/24/2024	78,408							78,408	78,408			
3310077640	MASTIC	NY		06/14/2024	12/23/2024	78,586							78,586	78,586			
3340073876	DELMAR	MD		05/23/2024	12/24/2024	78,586							78,586	78,586			
3310064743	WYANDANCH	NY		12/28/2023	08/26/2024	78,705							78,705	78,705			
3320050268	WICHITA	KS		04/19/2023	02/26/2024	78,705							78,705	78,705			
3340074560	LORAIN	OH		05/23/2024	10/24/2024	78,799							78,799	78,799			
3340071100	BECKLEY	WV		04/12/2024	10/24/2024	78,844							78,844	78,844			
100127205	ELLENWOOD	GA		08/30/2023	10/05/2024	76,972		1,918			1,918		78,890	78,890			
100144807	UNITED KINGDOM	GBR		03/12/2024	05/20/2024	79,768		(1,517)			(1,517)	23	78,274	79,006	(541)	1,273	732
100115536	SAINT ALBANS	WV		07/19/2023	11/09/2024	79,889		(863)			(863)		79,026	79,026			
3310061907	WATERBURY	CT		11/21/2023	04/24/2024	79,061							79,061	79,061			
3340072798	INDIANAPOLIS	IN		03/28/2024	08/26/2024	79,200							79,200	79,200			
3320045039	AUGUSTA	GA		01/30/2023	02/26/2024	79,250							79,250	79,250			
100110860	TENNILLE	GA		06/29/2023	02/05/2024	83,925		(4,670)			(4,670)		79,255	79,255			
3310053056	MELBOURNE	FL		06/08/2023	12/23/2024	79,301							79,301	79,301			
3320049552	DETROIT	MI		04/27/2023	04/24/2024	79,327							79,327	79,327			
3320049758	DETROIT	MI		04/27/2023	06/25/2024	79,596							79,596	79,596			
3340068453	MEMPHIS	TN		02/29/2024	10/24/2024	79,636							79,636	79,636			
100043910	SWANNANOA	NC		08/19/2020	07/05/2024	85,932		(6,133)			(6,133)		79,799	79,799			
100017235	SAINT PETERSBURG	FL		04/26/2018	03/05/2024	67,747		12,064			12,064		79,811	79,811			
100043631	BLOOMFIELD	WI		08/13/2020	05/11/2024	84,910		(5,065)			(5,065)		79,845	79,845			
100139868	NETHERLANDS	NLD		12/28/2023	04/22/2024	82,785						188	82,973	79,867	(3,105)		(3,105)
100047287	BROOKHAVEN	GA		11/20/2020	11/07/2024	96,295		(16,345)			(16,345)		79,950	79,950			
100078975	SAINT LOUIS	MO		02/24/2022	11/17/2024	82,435		(2,476)			(2,476)		79,959	79,959			
100062932	REYNOLDSBURG	OH		07/01/2021	10/20/2024	80,705		(710)			(710)		79,995	79,995			
3340069773	DETROIT	MI		03/07/2024	07/25/2024	80,032							80,032	80,032			
100043175	AURORA	CO		05/28/2020	06/05/2024	78,185		1,865			1,865		80,050	80,050			
100080254	TWICKENHAM	GBR		02/22/2022	02/20/2024	80,834						5,315	86,149	80,079	(6,070)		(6,070)
100054532	PETERBOROUGH	NH		03/23/2021	10/07/2024	82,608		(2,524)			(2,524)		80,084	80,084			
3310052734	SANDY SPRINGS	GA		06/08/2023	04/24/2024	80,127							80,127	80,127			
3310025502	ORANGE	NJ		10/22/2021	02/26/2024	80,175							80,175	80,175			
3310035449	PATERSON	NJ		08/01/2022	01/25/2024	80,190							80,190	80,190			
3310053253	SMITHTOWN	NY		06/29/2023	01/25/2024	80,190							80,190	80,190			
3320053357	MONTGOMERY	AL		06/21/2023	02/26/2024	80,209							80,209	80,209			
100013547	TUCSON	AZ		05/25/2017	05/05/2024	75,003		5,237			5,237		80,240	80,240			
3310055698	HEMPSTEAD	NY		07/27/2023	04/24/2024	80,279							80,279	80,279			
3320053451	MICHIGAN CITY	IN		06/21/2023	04/24/2024	80,294							80,294	80,294			
100061038	PEARL	MS		06/01/2021	06/20/2024	79,959		344			344		80,303	80,303			
3310032293	CHICAGO	IL		03/09/2022	01/25/2024	80,339							80,339	80,339			
100126437	WARREN	MI		08/30/2023	02/09/2024	82,449		(2,050)			(2,050)		80,399	80,399			
3310026805	PATERSON	NJ		10/22/2021	02/26/2024	80,472							80,472	80,472			
3310040951	HAMILTON	NJ		11/10/2022	04/24/2024	80,472							80,472	80,472			
100014696	SAN JOSE	CA		09/27/2017	10/13/2024	81,093		(480)			(480)		80,613	80,613			
3310080458	LAGO VISTA	TX		08/19/2024	11/25/2024	80,697							80,697	80,697			
100127195	MILWAUKEE	WI		08/30/2023	02/05/2024	79,417		1,289			1,289		80,706	80,706			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310051163	HOUSTON	TX		04/27/2023	07/25/2024	80,710							80,710	80,710			
3310066100	HEMET	CA		01/09/2024	03/22/2024	80,784							80,784	80,784			
100155336	COLUMBUS	OH		07/19/2024	11/23/2024	83,888		(3,060)			(3,060)		80,827	80,827			
100111414	JESUP	GA		06/29/2023	10/05/2024	59,703		21,169			21,169		80,872	80,872			
100108446	MOBILE	AL		05/25/2023	04/09/2024	83,796		(2,894)			(2,894)		80,903	80,903			
3310038637	PALM COAST	FL		08/08/2022	03/22/2024	81,252							81,252	81,252			
3320044653	SOUTH BEND	IN		02/13/2023	02/26/2024	81,259							81,259	81,259			
100066986	ROME	NY		08/02/2021	06/20/2024	79,568		1,715			1,715		81,283	81,283			
100112593	BALTIMORE	MD		06/29/2023	09/05/2024	72,899		8,540			8,540		81,439	81,439			
3340071109	CHICAGO	IL		04/05/2024	09/24/2024	81,517							81,517	81,517			
100011902	FRANKLIN	OH		03/08/2017	07/13/2024	73,760		7,887			7,887		81,648	81,648			
100045015	CROWLEY	TX		11/19/2020	11/07/2024	76,803		4,894			4,894		81,697	81,697			
100145277	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	83,527		(367)			(367)	22	83,183	81,783	(1,400)		(1,400)
3310055370	BRENTWOOD	NY		07/27/2023	01/25/2024	81,838							81,838	81,838			
3340073490	VINELAND	NJ		04/12/2024	08/26/2024	81,972							81,972	81,972			
3340073493	VINELAND	NJ		04/12/2024	08/26/2024	81,972							81,972	81,972			
3310067397	ATLANTA	GA		01/23/2024	10/24/2024	82,039							82,039	82,039			
3310056057	TRENTON	NJ		08/31/2023	07/25/2024	82,047							82,047	82,047			
100045123	RICHMOND	VA		11/25/2020	11/07/2024	81,871		193			193		82,064	82,064			
3310058874	WARMINSTER	PA		09/15/2023	08/26/2024	82,210							82,210	82,210			
100053811	BRIDGEPORT	CT		03/23/2021	06/07/2024	86,899		(4,623)			(4,623)		82,276	82,276			
3320042975	MILFORD	PA		04/19/2023	10/24/2024	82,467							82,467	82,467			
3310054303	NEWARK	NJ		06/29/2023	07/25/2024	82,529							82,529	82,529			
3310040667	CATSKILL	NY		08/26/2022	02/26/2024	82,545							82,545	82,545			
3340083588	NORTH PORT	FL		09/10/2024	10/24/2024	82,578							82,578	82,578			
100144939	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	84,291		(270)			(270)		84,021	82,603	(1,418)		(1,418)
100117616	SAN ANTONIO	TX		07/20/2023	02/05/2024	85,488		(2,873)			(2,873)		82,615	82,615			
3310064859	KEANSBURG	NJ		01/23/2024	07/25/2024	82,677							82,677	82,677			
100077481	WESTLAND	MI		01/03/2022	11/20/2024	83,633		(858)			(858)		82,775	82,775			
100136846	SAINT CLOUD	FL		11/27/2023	12/16/2024	83,846		(1,058)			(1,058)		82,787	82,787			
3310081963	VILLA PARK	IL		08/26/2024	12/23/2024	82,863							82,863	82,863			
3310053834	ATLANTA	GA		06/29/2023	04/24/2024	82,893							82,893	82,893			
100060907	EL PASO	TX		06/01/2021	10/20/2024	82,642		353			353		82,995	82,995			
100146852	CONCORD	NC		03/21/2024	12/11/2024	89,324		(6,324)			(6,324)		83,000	83,000			
3310060585	WATERBURY	CT		10/06/2023	04/24/2024	83,012							83,012	83,012			
100145516	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	84,213		202			202	23	84,438	83,048	(1,389)		(1,389)
100127225	RAYMORE	MO		08/30/2023	06/05/2024	72,094		11,050			11,050		83,144	83,144			
100071853	READING	PA		10/14/2021	08/17/2024	89,123		(5,908)			(5,908)		83,215	83,215			
3320047916	PHILADELPHIA	PA		02/27/2023	06/25/2024	83,316							83,316	83,316			
100014348	GREENSBORO	NC		09/27/2017	09/13/2024	83,404		59			59		83,463	83,463			
3320047849	MILWAUKEE	WI		04/19/2023	06/25/2024	83,494							83,494	83,494			
100082070	TWICKENHAM	GBR		03/30/2022	05/20/2024	83,847						2,552	86,399	83,603	(2,796)		(2,796)
3310037368	IRVINGTON	NJ		06/29/2022	11/25/2024	83,614							83,614	83,614			
3310037023	BRIGANTINE	NJ		08/26/2022	10/24/2024	83,622							83,622	83,622			
3340076440	FOX LAKE	IL		06/14/2024	08/26/2024	83,714							83,714	83,714			
3310037255	CHICAGO	IL		06/29/2022	03/22/2024	83,777							83,777	83,777			
3310040552	PLAINFIELD	NJ		08/26/2022	09/24/2024	83,816							83,816	83,816			
3340062117	WICHITA	KS		02/26/2024	09/24/2024	83,845							83,845	83,845			
100048285	HEWITT	NJ		11/20/2020	09/07/2024	77,003		7,076			7,076		84,079	84,079			
3310070726	CHICAGO	IL		03/14/2024	08/26/2024	84,110							84,110	84,110			
3340071731	GASTONIA	NC		03/21/2024	08/26/2024	84,150							84,150	84,150			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043655	WESTWEGO	LA		08/13/2020	04/11/2024	76,079		8,073			8,073		84,153	84,153			
3310067351	MIDDLE ISLAND	NY		01/09/2024	05/24/2024	84,200							84,200	84,200			
3310058967	EGG HARBOR TOWNSHIP	NJ		08/31/2023	12/23/2024	84,214							84,214	84,214			
3310063864	TOMS RIVER	NJ		12/07/2023	04/24/2024	84,217							84,217	84,217			
3310047456	STUART	FL		06/29/2023	04/24/2024	84,348							84,348	84,348			
3320049313	DETROIT	MI		04/19/2023	01/25/2024	84,398							84,398	84,398			
3310031948	ROOSEVELT	NY		02/07/2022	07/25/2024	84,600							84,600	84,600			
100129930	CLEVELAND	OH		09/27/2023	05/09/2024	86,311		(1,697)			(1,697)		84,614	84,614			
3310061012	WATERBURY	CT		10/06/2023	01/25/2024	84,690							84,690	84,690			
3310050908	HOUSTON	TX		06/08/2023	04/24/2024	84,728							84,728	84,728			
100113252	SARASOTA	FL		06/29/2023	08/05/2024	86,225		(1,481)			(1,481)		84,744	84,744			
3320042441	DEERFIELD BEACH	FL		06/21/2023	10/24/2024	84,779							84,779	84,779			
100126927	LEBANON	IN		08/30/2023	02/05/2024	78,754		6,031			6,031		84,784	84,784			
100026822	AVONMORE	PA		09/26/2018	02/05/2024	71,890		12,949			12,949		84,839	84,839			
100024706	ALLENTOWN	PA		09/20/2018	08/05/2024	51,219		33,647			33,647		84,866	84,866			
3340070992	ROANOKE	VA		03/14/2024	10/24/2024	84,982							84,982	84,982			
100064189	WYOMING	DE		07/01/2021	09/20/2024	81,153		3,889			3,889		85,042	85,042			
100054994	PALATKA	FL		03/23/2021	02/07/2024	93,637		(8,308)			(8,308)		85,329	85,329			
3310033814	LANDING	NJ		03/22/2022	01/25/2024	85,512							85,512	85,512			
3310054707	WASHINGTON	DC		06/29/2023	02/26/2024	85,536							85,536	85,536			
100054982	SANDUSKY	OH		03/23/2021	08/07/2024	93,976		(8,372)			(8,372)		85,604	85,604			
3300004743	LAKE VILLA	IL		11/27/2023	05/17/2024	85,652							85,652	85,652			
100145456	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	87,295		(211)			(211)	11	87,095	85,675	(1,420)		(1,420)
100092028	TRENTON	NJ		02/09/2023	03/09/2024	83,679		2,040			2,040		85,719	85,719			
100103101	GARFIELD HEIGHTS	OH		04/21/2023	08/09/2024	87,165		(1,321)			(1,321)		85,844	85,844			
100043917	FORT PIERCE	FL		08/19/2020	09/05/2024	91,953		(6,101)			(6,101)		85,852	85,852			
3310063369	NORTH ATTLEBOROUGH	MA		11/21/2023	07/25/2024	85,863							85,863	85,863			
100053393	GALESBURG	MI		03/23/2021	07/07/2024	88,008		(2,106)			(2,106)		85,901	85,901			
100064763	CLARKSVILLE	TN		07/14/2021	03/17/2024	90,434		(4,518)			(4,518)		85,916	85,916			
3310052339	HOLLISTON	MA		06/21/2023	06/25/2024	85,920							85,920	85,920			
3340069851	TRENTON	NJ		02/26/2024	07/25/2024	86,102							86,102	86,102			
3310061705	NEWARK	NJ		10/31/2023	07/25/2024	86,130							86,130	86,130			
3340074591	DOLTON	IL		06/14/2024	11/25/2024	86,130							86,130	86,130			
100114069	GRAND RAPIDS	MI		06/29/2023	06/05/2024	54,947		31,215			31,215		86,162	86,162			
100049438	STOCKTON	CA		11/20/2020	09/07/2024	79,829		6,351			6,351		86,180	86,180			
3340069345	TOLEDO	OH		02/26/2024	07/25/2024	86,200							86,200	86,200			
3310051867	GREENWOOD LAKE	NY		06/08/2023	07/25/2024	86,245							86,245	86,245			
3310071038	SUN CITY CENTER	FL		03/14/2024	10/24/2024	86,279							86,279	86,279			
3320047468	PHILADELPHIA	PA		04/04/2023	03/25/2024	86,331							86,331	86,331			
3310057832	ABERDEEN TOWNSHIP	NJ		10/06/2023	01/25/2024	86,338							86,338	86,338			
3340075729	DETROIT	MI		05/23/2024	09/24/2024	86,367							86,367	86,367			
3310068729	SICKLERVILLE	NJ		02/15/2024	07/25/2024	86,486							86,486	86,486			
100047068	BARTLETT	IL		11/20/2020	06/07/2024	86,997		(445)			(445)		86,552	86,552			
3310053204	AVENEL	NJ		06/08/2023	01/25/2024	86,561							86,561	86,561			
3310062429	NEW HAVEN	CT		11/21/2023	06/25/2024	86,650							86,650	86,650			
100061598	MEMPHIS	TN		07/01/2021	05/20/2024	87,966		(1,094)			(1,094)		86,872	86,872			
3310032742	HEMPSTEAD	NY		03/09/2022	01/25/2024	86,873							86,873	86,873			
100063874	CHILLICOTHE	OH		07/01/2021	09/20/2024	86,591		290			290		86,881	86,881			
3310055178	HAMILTON TOWNSHIP	NJ		06/29/2023	06/25/2024	86,898							86,898	86,898			
3310055102	NAPLES	FL		10/06/2023	07/25/2024	86,973							86,973	86,973			
3310063586	MONROE	NY		11/21/2023	05/24/2024	87,095							87,095	87,095			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340071491	INDIANAPOLIS	IN		03/28/2024	08/26/2024	87,120							87,120	87,120			
3340071493	DETROIT	MI		03/14/2024	07/25/2024	87,120							87,120	87,120			
3310041548	WEST BABYLON	NY		10/19/2022	11/25/2024	87,142							87,142	87,142			
100070962	ROCHESTER	NY		10/01/2021	04/20/2024	87,414		(215)			(215)		87,199	87,199			
3340072528	CLARKSVILLE	TN		04/12/2024	10/24/2024	87,239							87,239	87,239			
100067007	CINCINNATI	OH		08/02/2021	11/20/2024	85,870		1,465			1,465		87,335	87,335			
100047240	MADERA	CA		11/20/2020	05/07/2024	91,758		(4,386)			(4,386)		87,372	87,372			
100139787	UNITED KINGDOM	GBR		12/18/2023	08/20/2024	90,726						(658)	90,068	87,394	(2,674)		(2,674)
100014922	YOUNGSTOWN	NY		11/21/2017	06/09/2024	78,718		8,684			8,684		87,402	87,402			
3310051476	RIVERVIEW	FL		06/21/2023	07/25/2024	87,407							87,407	87,407			
3310062009	CHICAGO	IL		11/21/2023	11/25/2024	87,444							87,444	87,444			
3310025905	HEMPSTEAD	NY		09/28/2021	04/24/2024	87,499							87,499	87,499			
3310037866	PHILADELPHIA	PA		07/25/2022	05/24/2024	87,507							87,507	87,507			
100067493	COLUMBIA	SC		09/23/2021	06/17/2024	93,236		(5,634)			(5,634)		87,602	87,602			
100137257	NETHERLANDS	NLD		11/28/2023	11/20/2024	91,433						(416)	91,016	87,756	(3,261)		(3,261)
100067946	HUNTSVILLE	AL		09/23/2021	12/17/2024	92,660		(4,873)			(4,873)		87,787	87,787			
100074951	FARMINGTON	AR		12/01/2021	10/20/2024	88,715		(918)			(918)		87,797	87,797			
3310052630	LOS ANGELES	CA		05/18/2023	05/24/2024	87,912							87,912	87,912			
100113785	ORLANDO	FL		06/29/2023	09/05/2024	55,500		32,440			32,440		87,940	87,940			
3310070517	LAKEVILLE	MA		03/14/2024	05/24/2024	88,105							88,105	88,105			
3310036287	HEMPSTEAD	NY		07/07/2022	02/26/2024	88,113							88,113	88,113			
100066120	ACME	PA		08/02/2021	01/20/2024	88,064		49			49		88,113	88,113			
3310051231	FORT LAUDERDALE	FL		04/27/2023	06/25/2024	88,137							88,137	88,137			
3310067778	ATLANTA	GA		02/15/2024	09/24/2024	88,187							88,187	88,187			
3310053494	NASHVILLE	TN		06/08/2023	06/25/2024	88,196							88,196	88,196			
3320047605	SAUK VILLAGE	IL		04/27/2023	02/26/2024	88,209							88,209	88,209			
100031174	LITHONIA	GA		03/29/2019	01/05/2024	63,903		24,441			24,441		88,344	88,344			
3310053003	UNIONDALE	NY		05/18/2023	04/24/2024	88,358							88,358	88,358			
3310058068	IRVINGTON	NJ		08/31/2023	03/22/2024	88,358							88,358	88,358			
3310081340	CAPE CORAL	FL		08/19/2024	12/23/2024	88,358							88,358	88,358			
100113581	OPELIKA	AL		06/29/2023	01/05/2024	69,820		18,540			18,540		88,361	88,361			
3310051787	HIGHLAND LAKES	NJ		05/25/2023	03/22/2024	88,442							88,442	88,442			
3320050619	RACINE	WI		04/27/2023	07/25/2024	88,471							88,471	88,471			
100029568	MIAMI	FL		10/26/2018	09/05/2024	71,332		17,428			17,428		88,760	88,760			
100053403	GLEN ALLEN	VA		03/23/2021	06/07/2024	105,332		(16,389)			(16,389)		88,943	88,943			
3310060381	PATTERSON	NY		09/15/2023	12/23/2024	88,952							88,952	88,952			
3310041844	OSSINING	NY		10/12/2022	03/22/2024	88,966							88,966	88,966			
100053678	PITTSBURG	KS		03/23/2021	11/07/2024	103,607		(14,638)			(14,638)		88,969	88,969			
100112323	CINCINNATI	OH		06/29/2023	06/05/2024	80,591		8,440			8,440		89,031	89,031			
3310074795	TAMPA	FL		04/30/2024	10/24/2024	89,100							89,100	89,100			
3320049748	BALTIMORE	MD		04/27/2023	11/25/2024	89,100							89,100	89,100			
100145346	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	91,221		(500)			(500)	20	90,741	89,244	(1,497)		(1,497)
3310055002	LAWRENCEVILLE	GA		06/29/2023	06/25/2024	89,268							89,268	89,268			
100061810	BERWICK	PA		07/01/2021	11/20/2024	91,006		(1,729)			(1,729)		89,277	89,277			
3310054572	WINCHENDON	MA		06/29/2023	09/24/2024	89,456							89,456	89,456			
100063336	HENDERSON	KY		07/01/2021	07/20/2024	88,833		660			660		89,493	89,493			
100046457	SPRINGFIELD	MO		11/25/2020	07/07/2024	83,090		6,464			6,464		89,553	89,553			
100145967	TRENTON	NJ		03/19/2024	08/17/2024	95,586		(6,027)			(6,027)		89,559	89,559			
3310051404	MERRICK	NY		06/08/2023	08/26/2024	89,694							89,694	89,694			
100060709	EL PASO	TX		06/01/2021	10/20/2024	89,320		379			379		89,699	89,699			
3340072723	JACKSONVILLE	FL		04/05/2024	11/25/2024	89,813							89,813	89,813			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100017122	SUNRISE	FL		04/26/2018	09/05/2024	86,014		3,836			3,836		89,850	89,850			
3320048865	PARK FOREST	IL		03/15/2023	02/26/2024	89,892							89,892	89,892			
3310058350	PASADENA	MD		08/31/2023	06/25/2024	89,914							89,914	89,914			
3310050296	EAST ORANGE	NJ		06/21/2023	06/25/2024	90,021							90,021	90,021			
100012792	DEERFIELD BEACH	FL		05/25/2017	11/05/2024	39,985		50,057			50,057		90,042	90,042			
3320053411	KINSTON	NC		06/21/2023	05/24/2024	90,154							90,154	90,154			
3310051596	PATCHOGUE	NY		05/11/2023	01/25/2024	90,157							90,157	90,157			
100054445	BASEHOR	KS		03/23/2021	08/07/2024	103,573		(13,373)			(13,373)		90,200	90,200			
3310038245	AMITYVILLE	NY		09/08/2022	03/22/2024	90,214							90,214	90,214			
3310058583	WADESBORO	NC		08/31/2023	09/24/2024	90,266							90,266	90,266			
3310063684	OYSTER BAY	NY		11/21/2023	01/25/2024	90,288							90,288	90,288			
100153477	WILKES-BARRE	PA		05/30/2024	10/09/2024	91,100		(750)			(750)		90,350	90,350			
100077855	BLACKPOOL	GBR		12/29/2021	04/22/2024	93,202						5,411	98,613	90,369	(8,244)		(8,244)
3340075586	SUN CITY CENTER	FL		05/17/2024	09/24/2024	90,486							90,486	90,486			
3310027450	WEST ORANGE	NJ		12/16/2021	02/26/2024	90,575							90,575	90,575			
100043565	PALMDALE	CA		08/13/2020	01/11/2024	97,808		(7,184)			(7,184)		90,624	90,624			
3310078387	PALM COAST	FL		07/19/2024	10/24/2024	90,644							90,644	90,644			
100154832	PALMERTON	PA		07/19/2024	12/24/2024	93,805		(3,052)			(3,052)		90,753	90,753			
3340074525	BRIDGETON	NJ		04/30/2024	08/26/2024	90,763							90,763	90,763			
100066861	MARION	IN		08/02/2021	11/20/2024	90,934		(163)			(163)		90,771	90,771			
3310066763	GLASTONBURY	CT		02/15/2024	11/25/2024	90,882							90,882	90,882			
3340066721	BALTIMORE	MD		04/12/2024	10/24/2024	90,922							90,922	90,922			
100057900	NORWICH	CT		06/30/2021	03/17/2024	95,917		(4,980)			(4,980)		90,938	90,938			
3500105881	HANAHAN	SC		08/12/2024	12/30/2024	91,060							91,060	91,060			
3310036649	NEWARK	NJ		06/29/2022	04/24/2024	91,180							91,180	91,180			
100067352	BEREA	KY		08/02/2021	03/20/2024	89,283		1,898			1,898		91,181	91,181			
3340075776	EASTMAN	GA		05/17/2024	12/24/2024	91,232							91,232	91,232			
3310050048	GARNERVILLE	NY		04/04/2023	04/24/2024	91,238							91,238	91,238			
100071664	CONYERS	GA		10/14/2021	09/17/2024	96,178		(4,931)			(4,931)		91,247	91,247			
100011732	STRATFORD	CA		03/08/2017	07/13/2024	82,336		9,006			9,006		91,342	91,342			
100062474	DAVENPORT	IA		07/01/2021	03/20/2024	91,755		(280)			(280)		91,475	91,475			
3310041141	ST. PETERSBURG	FL		09/28/2022	05/24/2024	91,513							91,513	91,513			
3340071995	CHESAPEAKE	VA		04/05/2024	10/24/2024	91,520							91,520	91,520			
100110836	GAINESVILLE	FL		06/29/2023	02/05/2024	68,609		22,923			22,923		91,532	91,532			
3310058749	SARASOTA	FL		10/06/2023	05/24/2024	91,602							91,602	91,602			
3320050409	NIAGARA FALLS	NY		05/11/2023	04/24/2024	91,637							91,637	91,637			
3310066460	PATCHOGUE	NY		12/28/2023	10/24/2024	91,743							91,743	91,743			
100043264	MONROE	MI		08/13/2020	01/05/2024	96,101		(4,334)			(4,334)		91,767	91,767			
3340068373	CONCORD	NC		03/07/2024	09/24/2024	91,872							91,872	91,872			
3340074531	JACKSONVILLE	FL		05/17/2024	11/25/2024	91,898							91,898	91,898			
100061042	DALLAS	TX		06/01/2021	11/20/2024	91,518		389			389		91,907	91,907			
100066045	QUINCY	PA		08/02/2021	10/20/2024	92,123		(162)			(162)		91,961	91,961			
100144946	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	93,654		(135)			(135)	22	93,541	91,967	(1,574)		(1,574)
3340078359	MORGANTOWN	WV		07/19/2024	10/24/2024	92,066							92,066	92,066			
3310066157	MASTIC BEACH	NY		01/23/2024	08/26/2024	92,070							92,070	92,070			
3310038777	TAMPA	FL		08/01/2022	02/26/2024	92,189							92,189	92,189			
3340070330	PHILADELPHIA	PA		03/07/2024	07/25/2024	92,228							92,228	92,228			
3320049548	BRIDGEPORT	CT		04/27/2023	09/24/2024	92,481							92,481	92,481			
100114282	KALKASKA	MI		06/29/2023	06/05/2024	78,723		13,989			13,989		92,712	92,712			
100144771	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	94,587		(269)			(269)		94,318	92,726	(1,592)		(1,592)
3310056215	HILO	HI		07/27/2023	03/22/2024	92,813							92,813	92,813			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066205	FORT WAYNE	IN		08/02/2021	03/20/2024	92,929		(82)			(82)		92,847	92,847			
100077858	MANCHESTER	GBR		12/29/2021	01/22/2024	93,137						5,407	98,545	92,866	(5,678)		(5,678)
3340071335	PITTSBURGH	PA		03/07/2024	08/26/2024	92,917							92,917	92,917			
100079168	BOWLING GREEN	KY		02/24/2022	04/17/2024	93,645		(726)			(726)		92,919	92,919			
3320045692	BALTIMORE	MD		02/13/2023	11/25/2024	92,957							92,957	92,957			
3310034671	NEWBURGH	NY		05/19/2022	03/22/2024	93,020							93,020	93,020			
3310038973	LINDEN	NJ		08/01/2022	03/22/2024	93,050							93,050	93,050			
3300004175	CHICAGO	IL		06/23/2023	01/19/2024	93,100							93,100	93,100			
100030298	BLUE SPRINGS	MO		12/20/2018	07/05/2024	91,528		1,600			1,600		93,128	93,128			
100046762	BAKERSFIELD	CA		11/20/2020	09/07/2024	111,507		(18,354)			(18,354)		93,153	93,153			
3310030277	LITTLE FALLS	NJ		01/11/2022	01/25/2024	93,213							93,213	93,213			
100087221	NAUGATUCK	CT		10/25/2022	12/09/2024	88,050		5,174			5,174		93,225	93,225			
100111596	BROWNS MILLS	NJ		06/29/2023	12/05/2024	92,395		862			862		93,257	93,257			
3310068192	IRVINGTON	NJ		01/23/2024	08/26/2024	93,258							93,258	93,258			
3340070869	WINTERVILLE	NC		03/07/2024	06/25/2024	93,321							93,321	93,321			
3340072529	CLARKSVILLE	TN		04/12/2024	10/24/2024	93,337							93,337	93,337			
3310053376	BELLPORT	NY		06/29/2023	09/24/2024	93,407							93,407	93,407			
3320044697	CUYAHOGA FALLS	OH		03/15/2023	08/26/2024	93,407							93,407	93,407			
3340069122	INDIANAPOLIS	IN		02/26/2024	06/25/2024	93,499							93,499	93,499			
100028442	AUBURNDALE	FL		10/26/2018	09/05/2024	72,474		21,030			21,030		93,504	93,504			
3310067179	NEWTON	NJ		01/23/2024	07/25/2024	93,555							93,555	93,555			
100077170	LAMPASAS	TX		01/03/2022	11/20/2024	93,943		(353)			(353)		93,591	93,591			
100147532	AKRON	OH		04/03/2024	10/05/2024	100,177		(6,377)			(6,377)		93,800	93,800			
3320047336	AUGUSTA	GA		02/27/2023	03/25/2024	93,827							93,827	93,827			
100145196	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	95,205		318			318	11	95,533	93,924	(1,610)		(1,610)
3310032221	SHIRLEY	NY		03/09/2022	07/25/2024	93,941							93,941	93,941			
3300004684	PITTSBURGH	PA		10/10/2023	06/18/2024	93,984							93,984	93,984			
3310041267	IRVINGTON	NJ		09/21/2022	12/23/2024	96,469							96,469	94,011		(2,458)	(2,458)
100033600	DUBLIN	IRL		06/21/2019	07/01/2024	93,979		(642)			(642)	2,826	96,164	94,042	(5,702)	3,581	(2,121)
3310053634	PALM SPRINGS	CA		06/21/2023	03/22/2024	94,149							94,149	94,149			
3310059587	HUNTINGTON STATION	NY		10/31/2023	04/24/2024	94,220							94,220	94,220			
100130055	KANSAS CITY	MO		09/27/2023	11/09/2024	96,183		(1,847)			(1,847)		94,337	94,337			
3310034866	FREEPORT	NY		04/29/2022	11/25/2024	94,363							94,363	94,363			
3310053798	PANAMA CITY BEACH	FL		06/08/2023	08/26/2024	94,446							94,446	94,446			
3310035418	AMITYVILLE	NY		05/19/2022	08/26/2024	94,491							94,491	94,491			
100079220	BUFFALO	NY		02/24/2022	07/17/2024	97,143		(2,566)			(2,566)		94,577	94,577			
3310041288	HONOLULU	HI		09/28/2022	10/24/2024	94,595							94,595	94,595			
3310053968	PALM SPRINGS	FL		06/29/2023	03/22/2024	94,595							94,595	94,595			
100112466	RENO	NV		06/29/2023	04/05/2024	78,887		15,736			15,736		94,624	94,624			
100081902	ALMERE	NLD		03/30/2022	12/20/2024	99,790						960	100,750	94,708	(6,042)		(6,042)
3340071117	EDEN	NC		03/21/2024	08/26/2024	94,723							94,723	94,723			
100154840	LARGO	FL		07/19/2024	09/23/2024	101,743		(7,007)			(7,007)		94,736	94,736			
3310054857	SHELTON	CT		07/27/2023	04/24/2024	94,761							94,761	94,761			
3310056793	TALLAHASSEE	FL		11/21/2023	12/23/2024	94,850							94,850	94,850			
3310055554	CENTEREACH	NY		06/29/2023	01/25/2024	94,892							94,892	94,892			
3340071920	MOUNT HOLLY	NJ		04/19/2024	11/25/2024	95,040							95,040	95,040			
3340076135	HAMMOND	IN		05/17/2024	12/24/2024	95,040							95,040	95,040			
3320050826	MOSCOW	PA		04/27/2023	05/24/2024	95,090							95,090	95,090			
100063367	CONWAY	AR		07/01/2021	12/20/2024	96,492		(1,397)			(1,397)		95,096	95,096			
40015071	BALTIMORE	MD		11/19/2020	12/23/2024	95,154							95,154	95,154			
3310054726	ISLIP	NY		06/29/2023	05/24/2024	95,382							95,382	95,382			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310061157	CORAM	NY		10/06/2023	05/24/2024	95,447							95,447	95,447			
3310039499	BRENTWOOD	NY		08/08/2022	01/25/2024	95,506							95,506	95,506			
3310050125	BALTIMORE	MD		04/19/2023	06/25/2024	95,634							95,634	95,634			
3310051845	GREENACRES	FL		05/11/2023	08/26/2024	95,634							95,634	95,634			
3310056451	SYKESVILLE	MD		10/06/2023	04/24/2024	95,693							95,693	95,693			
100049350	MYRTLE BEACH	SC		11/20/2020	10/07/2024	91,404		4,315			4,315		95,719	95,719			
100145628	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	97,623		(86)			(86)		97,537	95,891	(1,646)		(1,646)
3340073222	BALTIMORE	MD		04/30/2024	08/26/2024	95,911							95,911	95,911			
3340075332	BALTIMORE	MD		05/23/2024	12/24/2024	95,911							95,911	95,911			
100077007	GWINNER	ND		01/03/2022	11/20/2024	99,862		(3,725)			(3,725)		96,137	96,137			
3340066971	BALTIMORE	MD		04/12/2024	08/26/2024	96,180							96,180	96,180			
3310053380	BELLPORT	NY		06/29/2023	07/25/2024	96,183							96,183	96,183			
100027842	KELLOGG	ID		10/26/2018	05/05/2024	84,410		11,793			11,793		96,203	96,203			
3340070217	TRENTON	NJ		02/26/2024	11/25/2024	96,228							96,228	96,228			
3310042252	LUTHERVILLE TIMONIUM	MD		11/01/2022	04/24/2024	99,718							99,718	96,235		(3,483)	(3,483)
3320045652	CHICAGO	IL		01/30/2023	01/25/2024	96,277							96,277	96,277			
100048745	CAPITOL HEIGHTS	MD		11/20/2020	09/07/2024	76,231		20,109			20,109		96,339	96,339			
100111198	WARREN	MI		06/29/2023	08/05/2024	79,056		17,416			17,416		96,472	96,472			
100030392	ALTURAS	CA		12/20/2018	11/05/2024	103,382		(6,787)			(6,787)		96,595	96,595			
100079046	SAINT LOUIS	MO		02/24/2022	02/17/2024	98,099		(1,444)			(1,444)		96,655	96,655			
100111189	TAYLORS	SC		06/29/2023	06/05/2024	74,895		21,804			21,804		96,698	96,698			
100164669	GLENDALE	AZ		08/23/2024	12/01/2024	97,910		(1,210)			(1,210)		96,700	96,700			
3310050590	BRENTWOOD	NY		04/19/2023	12/23/2024	96,733							96,733	96,733			
3310074480	WEST PALM BEACH	FL		06/14/2024	12/23/2024	96,733							96,733	96,733			
100023470	BROOKLYN PARK	MN		09/04/2018	02/21/2024	100,283		(3,436)			(3,436)		96,847	96,847			
100014609	RALEIGH	NC		09/27/2017	06/13/2024	100,442		(3,577)			(3,577)		96,865	96,865			
3310062019	ST. PETERSBURG	FL		10/31/2023	03/22/2024	96,881							96,881	96,881			
3340073744	NORRISTOWN	PA		04/19/2024	10/24/2024	96,999							96,999	96,999			
100145990	COLFAX	CA		03/19/2024	08/17/2024	102,283		(5,277)			(5,277)		97,006	97,006			
3320052294	HOMESTEAD	PA		05/11/2023	04/24/2024	97,020							97,020	97,020			
100103815	MAPLE HEIGHTS	OH		05/10/2023	08/09/2024	97,558		(498)			(498)		97,060	97,060			
100017953	ROSENBERG	TX		05/22/2018	02/21/2024	100,805		(3,567)			(3,567)		97,239	97,239			
100114159	WEATHERBY	MO		06/29/2023	10/05/2024	93,264		3,994			3,994		97,258	97,258			
3320053105	WEISER	ID		05/18/2023	01/25/2024	97,399							97,399	97,399			
3310054693	YORK	SC		06/29/2023	10/24/2024	97,413							97,413	97,413			
100099748	JACKSONVILLE	FL		02/28/2023	05/09/2024	100,043		(2,612)			(2,612)		97,431	97,431			
3320047997	BALTIMORE	MD		04/04/2023	12/24/2024	97,515							97,515	97,515			
3340066664	TRENTON	NJ		04/19/2024	08/26/2024	97,515							97,515	97,515			
3310052017	WATERBURY	CT		06/29/2023	07/25/2024	97,565							97,565	97,565			
3310074964	TOMKINS COVE	NY		07/19/2024	12/23/2024	97,565							97,565	97,565			
3310053379	BELLPORT	NY		06/29/2023	08/26/2024	97,578							97,578	97,578			
100077630	CLEVELAND	OH		01/03/2022	07/20/2024	99,390		(1,781)			(1,781)		97,608	97,608			
3310059566	NEWARK	NJ		09/15/2023	10/24/2024	97,624							97,624	97,624			
3310054896	NEWARK	NJ		07/27/2023	03/22/2024	97,654							97,654	97,654			
3310054809	CHICAGO	IL		08/31/2023	02/26/2024	97,707							97,707	97,707			
100114404	PHILADELPHIA	PA		06/29/2023	01/05/2024	73,262		24,481			24,481		97,743	97,743			
100067536	SAN ANTONIO	TX		09/23/2021	02/17/2024	103,674		(5,863)			(5,863)		97,810	97,810			
100062815	JANESVILLE	WI		07/01/2021	06/20/2024	98,188		(333)			(333)		97,854	97,854			
100135261	MCQUEENEY	TX		11/08/2023	07/17/2024	98,426		(445)			(445)		97,981	97,981			
3310033974	NORTH MIAMI BEACH	FL		04/20/2022	01/25/2024	98,010							98,010	98,010			
3320045812	RICHMOND	VA		02/13/2023	04/24/2024	98,010							98,010	98,010			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070925	LEBANON	PA		10/01/2021	07/20/2024	98,450		(413)			(413)		98,037	98,037			
100088893	MILLVILLE	NJ		11/15/2022	03/22/2024	94,643		3,414			3,414		98,057	98,057			
100067848	GALVESTON	TX		09/23/2021	01/17/2024	103,590		(5,481)			(5,481)		98,109	98,109			
3310034553	ELMHURST	IL		04/01/2022	09/24/2024	106,223							106,223	98,172		(8,051)	(8,051)
100083670	FT LAUDERDALE	FL		06/21/2022	05/09/2024	101,523		(3,346)			(3,346)		98,177	98,177			
100100486	STATEN ISLAND	NY		04/27/2023	09/09/2024	95,491		2,690			2,690		98,181	98,181			
100061829	BRIDGEPORT	NJ		07/01/2021	11/20/2024	97,814		408			408		98,222	98,222			
100083943	WASHINGTON	UT		07/12/2022	08/22/2024	101,418		(2,987)			(2,987)		98,432	98,432			
3320048737	CLEVELAND	OH		04/04/2023	03/25/2024	98,456							98,456	98,456			
3340079372	DAYTON	OH		07/19/2024	09/24/2024	98,604							98,604	98,604			
3340067828	BALTIMORE	MD		02/26/2024	11/25/2024	98,624							98,624	98,624			
3340076130	FAIRFIELD	OH		05/23/2024	12/24/2024	98,695							98,695	98,695			
3310052643	HEMPSTEAD	NY		05/25/2023	02/26/2024	98,708							98,708	98,708			
100018026	FAIRBORN	OH		05/22/2018	12/21/2024	101,672		(2,885)			(2,885)		98,788	98,788			
100161853	INDIANAPOLIS	IN		07/31/2024	12/09/2024	100,519		(1,719)			(1,719)		98,800	98,800			
3340066582	EAGLE RIVER	AK		03/07/2024	11/25/2024	98,831							98,831	98,831			
3340072765	TRENTON	NJ		03/21/2024	09/24/2024	98,842							98,842	98,842			
100065631	MEMPHIS	TN		07/28/2021	12/17/2024	102,510		(3,642)			(3,642)		98,868	98,868			
100057560	MADISONVILLE	TN		06/30/2021	12/17/2024	101,982		(3,107)			(3,107)		98,875	98,875			
3310054471	QUEENS	NY		06/29/2023	08/26/2024	98,901							98,901	98,901			
3310061643	YONKERS	NY		12/07/2023	03/22/2024	98,901							98,901	98,901			
3340069651	NORTHPORT	AL		02/29/2024	06/25/2024	99,067							99,067	99,067			
3310060558	BAY SHORE	NY		01/09/2024	05/24/2024	99,075							99,075	99,075			
100088822	GLENDALE	AZ		11/15/2022	06/22/2024	103,759		(4,665)			(4,665)		99,094	99,094			
100053402	OSSEO	MI		03/23/2021	09/07/2024	108,867		(9,723)			(9,723)		99,144	99,144			
3310053657	LAKEWOOD	CO		06/21/2023	06/25/2024	99,179							99,179	99,179			
3310055575	BELLPORT	NY		09/15/2023	11/25/2024	99,198							99,198	99,198			
100100105	FAYETTEVILLE	NC		03/28/2023	10/22/2024	106,344		(7,028)			(7,028)		99,315	99,315			
100067540	ANGLETON	TX		09/23/2021	11/17/2024	105,540		(6,201)			(6,201)		99,339	99,340			
100099961	ST. PETERSBURG	FL		03/28/2023	04/22/2024	100,639		(1,259)			(1,259)		99,380	99,380			
100145884	GAINESVILLE	FL		03/19/2024	07/17/2024	104,891		(5,449)			(5,449)		99,442	99,442			
3310040939	CHICAGO	IL		10/19/2022	05/24/2024	99,454							99,454	99,454			
100091700	BARSTOW	CA		03/24/2023	04/09/2024	106,635		(7,167)			(7,167)		99,468	99,468			
100064800	WAVERLY	IA		07/14/2021	02/17/2024	104,347		(4,874)			(4,874)		99,473	99,473			
100108976	DANVILLE	KY		05/31/2023	07/09/2024	104,629		(5,039)			(5,039)		99,591	99,591			
3340074143	BALTIMORE	MD		05/23/2024	11/25/2024	99,634							99,634	99,634			
3340073707	DETROIT	MI		04/05/2024	07/25/2024	99,645							99,645	99,645			
3320047476	GREENVILLE	NC		02/27/2023	10/24/2024	99,696							99,696	99,696			
100109988	CEDAR RAPIDS	IA		06/22/2023	11/09/2024	104,047		(4,340)			(4,340)		99,707	99,707			
3310043522	EAST ORANGE	NJ		11/10/2022	04/24/2024	99,792							99,792	99,792			
3340073958	TRENTON	NJ		05/23/2024	10/24/2024	99,792							99,792	99,792			
3340084037	PENNS GROVE	NJ		09/26/2024	12/24/2024	99,792							99,792	99,792			
3320051630	TEMPLE	GA		05/11/2023	11/25/2024	99,817							99,817	99,817			
100061768	BELLA VISTA	AR		07/01/2021	12/20/2024	100,918		(1,094)			(1,094)		99,824	99,824			
100078980	NEWPORT NEWS	VA		02/24/2022	04/17/2024	101,127		(1,286)			(1,286)		99,841	99,841			
100137871	LA LUZ	NM		12/08/2023	12/11/2024	103,769		(3,826)			(3,826)		99,943	99,942		(1)	(1)
3310077373	GURNEE	IL		06/14/2024	12/23/2024	99,967							99,967	99,967			
100149102	LAS VEGAS	NV		04/19/2024	12/05/2024	106,176		(6,176)			(6,176)		100,000	100,000			
100061177	CLARKSVILLE	IN		06/01/2021	04/20/2024	99,568		449			449		100,017	100,017			
100047409	DETROIT	MI		11/20/2020	04/07/2024	91,296		8,740			8,740		100,036	100,036			
3310059252	CAMPBELL HALL	NY		09/15/2023	01/25/2024	100,059							100,059	100,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100089991	FREMONT	OH		01/13/2023	01/22/2024	106,529		(6,335)			(6,335)		100,195	100,195			
3310071003	NEPTUNE CITY	NJ		04/12/2024	10/24/2024	100,208							100,208	100,208			
3310047128	SEASIDE HEIGHTS	NJ		04/19/2023	09/24/2024	100,267							100,267	100,267			
3310060278	HIGHLAND PARK	NJ		10/06/2023	04/24/2024	100,282							100,282	100,282			
100113045	PORT ANGELES	WA		06/29/2023	01/05/2024	79,680		20,647			20,647		100,327	100,327			
3310055578	BELLPORT	NY		09/15/2023	12/23/2024	100,349							100,349	100,349			
3310039613	COPIAGUE	NY		09/21/2022	06/25/2024	100,386							100,386	100,386			
100118068	ALTAMONTE SPRINGS	FL		07/20/2023	09/05/2024	105,075		(4,686)			(4,686)		100,389	100,389			
100109888	EASTPOINTE	MI		06/22/2023	11/09/2024	104,043		(3,645)			(3,645)		100,398	100,398			
100078844	BRUNSWICK	GA		02/24/2022	07/17/2024	103,460		(2,967)			(2,967)		100,493	100,493			
100139083	JACKSONVILLE	NC		12/28/2023	09/09/2024	111,555		(11,055)			(11,055)		100,500	100,500			
3340072941	CHICAGO	IL		04/12/2024	11/25/2024	100,604							100,604	100,604			
3340083952	PHILADELPHIA	PA		09/26/2024	12/24/2024	100,711							100,711	100,711			
100144940	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	101,902		(54)			(54)	29	101,877	100,719	(1,158)		(1,158)
3320051252	CHICAGO	IL		04/27/2023	12/24/2024	100,723							100,723	100,723			
3320046748	CLEVELAND	OH		02/27/2023	11/25/2024	100,760							100,760	100,760			
3310040774	ROCKY POINT	NY		10/12/2022	04/24/2024	100,832							100,832	100,832			
100146377	SALT LAKE CITY	UT		03/19/2024	07/17/2024	106,743		(5,785)			(5,785)		100,958	100,958			
40012621	BROOKLYN	NY		04/02/2020	07/25/2024	100,980							100,980	100,980			
3310070158	CHARLOTTE	NC		03/28/2024	12/23/2024	100,980							100,980	100,980			
3320048414	MARION	OH		03/15/2023	03/25/2024	100,980							100,980	100,980			
100054044	CAMDENTON	MO		03/23/2021	10/07/2024	107,837		(6,841)			(6,841)		100,996	100,995		(1)	(1)
3300003745	JERSEY CITY	NJ		05/26/2022	04/16/2024	101,014							101,014	101,014			
100065364	FRESNO	CA		07/28/2021	03/17/2024	104,376		(3,341)			(3,341)		101,035	101,035			
3310066200	EAST ORANGE	NJ		01/09/2024	07/25/2024	101,063							101,063	101,063			
100028834	CHARLESTON	SC		10/26/2018	01/05/2024	72,961		28,150			28,150		101,111	101,111			
3320049479	ROCHESTER	NY		04/04/2023	04/24/2024	101,178							101,178	101,178			
100131897	FAYETTEVILLE	NC		10/06/2023	12/05/2024	109,695		(8,486)			(8,486)		101,209	101,207		(2)	(2)
100060899	ENGLEWOOD	TN		06/01/2021	07/20/2024	100,808		435			435		101,243	101,243			
100139087	JACKSONVILLE	NC		12/28/2023	09/09/2024	112,320		(11,070)			(11,070)		101,250	101,250			
100145617	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	102,591		(181)			(181)	35	102,445	101,283	(1,162)		(1,162)
3310050882	NEWARK	NJ		04/19/2023	03/22/2024	101,283							101,283	101,283			
100075527	KANNAPOLIS	NC		12/01/2021	07/20/2024	102,880		(1,490)			(1,490)		101,391	101,391			
100057578	CHAMBERSBURG	PA		06/30/2021	07/17/2024	107,340		(5,930)			(5,930)		101,410	101,410			
3310051806	PHILADELPHIA	PA		06/29/2023	07/25/2024	101,426							101,426	101,426			
100043356	CANTON	GA		08/13/2020	09/05/2024	99,791		1,685			1,685		101,476	101,476			
100147536	AKRON	OH		04/03/2024	10/05/2024	107,357		(5,857)			(5,857)		101,500	101,500			
3320052550	BALTIMORE	MD		05/18/2023	01/25/2024	101,525							101,525	101,525			
100100102	SAINT LOUIS	MO		03/28/2023	03/22/2024	106,666		(5,125)			(5,125)		101,541	101,541			
3310057056	NEWARK	NJ		09/15/2023	02/26/2024	101,574							101,574	101,574			
3340073056	PORT JERVIS	NY		04/12/2024	10/24/2024	101,574							101,574	101,574			
3340073309	PORT JERVIS	NY		04/12/2024	10/24/2024	101,574							101,574	101,574			
3310055986	AIRMONT	NY		08/31/2023	06/25/2024	101,871							101,871	101,871			
100025015	JOLIET	IL		09/20/2018	08/05/2024	79,202		22,769			22,769		101,971	101,971			
100064752	GLOUCESTER CITY	NJ		07/14/2021	04/17/2024	107,501		(5,474)			(5,474)		102,027	102,027			
100024234	GRAND PRAIRIE	TX		09/20/2018	05/21/2024	105,092		(3,063)			(3,063)		102,029	102,029			
100099776	SPRING LAKE	MI		02/28/2023	09/09/2024	104,759		(2,729)			(2,729)		102,029	102,029			
3340075159	YAKIMA	WA		05/17/2024	12/24/2024	102,137							102,137	102,137			
100100133	ROME	GA		03/28/2023	08/22/2024	106,379		(4,189)			(4,189)		102,190	102,190			
100117674	LIBERTY	NY		07/20/2023	05/05/2024	100,675		1,525			1,525		102,200	102,200			
3300003582	HOPATCONG	NJ		03/31/2022	08/16/2024	102,268							102,268	102,268			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048831	BAKERSFIELD	CA		11/20/2020	03/07/2024	109,864		(7,586)			(7,586)		102,278	102,278			
100028958	PEACHTREE CITY	GA		10/26/2018	05/05/2024	98,152		4,145			4,145		102,297	102,297			
3310064426	CENTRAL ISLIP	NY		11/21/2023	05/24/2024	102,349							102,349	102,349			
100103841	PAINESVILLE	OH		05/10/2023	06/09/2024	106,025		(3,666)			(3,666)		102,359	102,359			
100079654	BONITA SPRINGS	FL		04/08/2022	08/22/2024	112,158		(9,789)			(9,789)		102,369	102,369			
100080250	OCALA	FL		02/25/2022	09/09/2024	108,179		(5,788)			(5,788)		102,391	102,391			
100082226	LOS CABOS	MEX		04/14/2022	04/15/2024	102,432							102,432	102,432			
3310059319	TOMS RIVER	NJ		10/31/2023	11/25/2024	102,465							102,465	102,465			
3340070771	PHILADELPHIA	PA		03/07/2024	12/24/2024	102,960							102,960	102,960			
3340064857	NAPLES	FL		02/26/2024	12/24/2024	102,961							102,961	102,961			
3340069805	KANSAS CITY	MO		02/26/2024	10/24/2024	102,966							102,966	102,966			
3320048758	CLEVELAND	OH		04/04/2023	08/26/2024	103,158							103,158	103,158			
3310054922	MASTIC BEACH	NY		06/29/2023	08/26/2024	103,178							103,178	103,178			
3320048002	BALTIMORE	MD		04/27/2023	12/24/2024	103,331							103,331	103,331			
100055486	WOODSTOCK	IL		03/23/2021	12/07/2024	114,176		(10,805)			(10,805)		103,371	103,371			
100031599	BENSON	NC		03/29/2019	03/05/2024	92,630		10,795			10,795		103,425	103,425			
100064907	MAYS LANDING	NJ		07/14/2021	02/17/2024	107,814		(4,350)			(4,350)		103,464	103,464			
100099883	FORT WORTH	TX		03/28/2023	10/22/2024	108,201		(4,688)			(4,688)		103,512	103,512			
100028127	MIAMI LAKES	FL		10/26/2018	09/05/2024	85,497		18,246			18,246		103,743	103,743			
100084744	HAWTHORNE	CA		08/02/2022	12/22/2024	105,554		(1,787)			(1,787)		103,767	103,767			
100028162	WYANDANCH	NY		10/26/2018	07/05/2024	95,808		8,046			8,046		103,853	103,853			
3310053626	MIDDLE ISLAND	NY		06/29/2023	01/25/2024	103,865							103,865	103,865			
3310038332	BRENTWOOD	NY		09/21/2022	08/26/2024	103,950							103,950	103,950			
100115758	LINWOOD	NJ		07/20/2023	05/17/2024	106,097		(2,074)			(2,074)		104,023	104,023			
3310041598	MARLBORO	NY		10/19/2022	03/22/2024	104,099							104,099	104,099			
100043270	PALMYRA	NE		08/13/2020	04/05/2024	112,661		(8,546)			(8,546)		104,116	104,116			
100100189	BALTIMORE	MD		03/17/2023	08/09/2024	101,045		3,081			3,081		104,127	104,127			
100024830	HYDE PARK	MA		09/20/2018	12/05/2024	95,749		8,573			8,573		104,321	104,321			
3320054349	PHILADELPHIA	PA		06/21/2023	02/26/2024	104,392							104,392	104,392			
3310041573	MARLBORO	NY		11/01/2022	03/22/2024	104,396							104,396	104,396			
100067141	TAMPA	FL		08/02/2021	09/20/2024	102,583		1,825			1,825		104,409	104,409			
100155409	FLAGSTAFF	AZ		06/18/2024	09/17/2024	113,383		(8,892)			(8,892)		104,491	104,491			
100103113	TROY	NY		04/21/2023	05/09/2024	107,756		(3,263)			(3,263)		104,493	104,493			
3310053668	OZONE PARK	NY		07/27/2023	06/25/2024	104,544							104,544	104,544			
100053677	MCHENRY	IL		03/23/2021	09/07/2024	117,513		(12,880)			(12,880)		104,632	104,631		(1)	(1)
3310059413	FREEPORT	NY		09/15/2023	01/25/2024	104,767							104,767	104,767			
3340075827	BIRMINGHAM	AL		05/17/2024	09/24/2024	104,771							104,771	104,771			
100128503	COLUMBIA	SC		09/15/2023	12/11/2024	112,972		(8,136)			(8,136)		104,835	104,835			
40017735	CHICAGO	IL		01/13/2021	05/24/2024	156,246							156,246	104,841		(51,405)	(51,405)
100103870	SOUTH BOSTON	VA		05/10/2023	10/09/2024	106,954		(2,109)			(2,109)		104,844	104,844			
3310054127	LIVINGSTON	NJ		07/27/2023	09/24/2024	104,915							104,915	104,915			
3340068533	ALBANY	NY		04/05/2024	10/24/2024	104,940							104,940	104,940			
100012144	GOODLETTSVILLE	TN		03/08/2017	04/13/2024	103,855		1,115			1,115		104,969	104,969			
100109258	ROSCOMMON	MI		07/21/2023	06/09/2024	104,982		15			15		104,997	104,997			
100137369	PLEASANTVILLE	NJ		12/01/2023	12/09/2024	109,339		(4,339)			(4,339)		105,000	105,000			
100138637	COLLIERVILLE	TN		02/02/2024	09/09/2024	110,898		(5,898)			(5,898)		105,000	105,000			
3310051751	EAST ORANGE	NJ		05/11/2023	02/26/2024	105,138							105,138	105,138			
3310056582	MORENO VALLEY	CA		08/31/2023	09/24/2024	105,138							105,138	105,138			
100108950	BENSENVILLE	IL		05/31/2023	02/09/2024	113,366		(8,070)			(8,070)		105,296	105,296			
3310052551	STATEN ISLAND	NY		06/29/2023	06/25/2024	105,316							105,316	105,316			
100054643	LAKE WORTH	FL		03/23/2021	08/07/2024	112,227		(6,812)			(6,812)		105,415	105,415			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043711	HESPERIA	CA		08/13/2020	05/11/2024	105,253		176			176		105,429	105,429			
3320049987	TRENTON	NJ		04/04/2023	02/26/2024	105,502							105,502	105,502			
3310043146	ISLIP TERRACE	NY		11/10/2022	03/22/2024	105,504							105,504	105,504			
100146259	COLUMBIA FALLS	MT		03/19/2024	09/17/2024	109,610		(4,033)			(4,033)		105,577	105,577			
3310049161	CHICAGO	IL		09/15/2023	09/24/2024	105,628							105,628	105,628			
100023944	ALBUQUERQUE	NM		09/10/2018	08/21/2024	108,822		(3,192)			(3,192)		105,631	105,631			
3310060535	FLOWERY BRANCH	GA		12/22/2023	06/25/2024	105,732							105,732	105,732			
3310049091	CHICAGO	IL		04/27/2023	04/24/2024	105,732							105,732	105,732			
3310048103	SPRINGFIELD	NJ		04/19/2023	02/26/2024	105,732							105,732	105,732			
3310040706	BRENTWOOD	NY		10/19/2022	05/24/2024	105,787							105,787	105,787			
3320054444	FRANKLIN	NY		06/21/2023	05/24/2024	105,893							105,893	105,893			
3310060781	WALLKILL	NY		10/31/2023	07/25/2024	106,027							106,027	106,027			
3310049316	STONY BROOK	NY		06/21/2023	01/25/2024	106,029							106,029	106,029			
3310056601	AMITYVILLE	NY		08/31/2023	08/26/2024	106,029							106,029	106,029			
100148798	MARANA	AZ		04/17/2024	10/17/2024	107,176		(1,140)			(1,140)		106,036	106,036			
3340070491	SELMA	NC		03/21/2024	09/24/2024	106,049							106,049	106,049			
3320052091	RICHMOND	VA		04/27/2023	01/25/2024	106,083							106,083	106,083			
3320049988	TRENTON	NJ		04/04/2023	02/26/2024	106,277							106,277	106,277			
100117305	PHILADELPHIA	PA		07/20/2023	07/31/2024	106,829		29			29		106,858	106,282		(576)	(576)
100116878	LAS VEGAS	NV		07/20/2023	06/05/2024	111,267		(4,982)			(4,982)		106,285	106,285			
3340072685	SAUK VILLAGE	IL		04/05/2024	10/24/2024	106,286							106,286	106,286			
3310050432	NORTH PORT	FL		10/06/2023	10/24/2024	106,326							106,326	106,326			
3310051314	IRVINGTON	NJ		06/08/2023	02/26/2024	106,326							106,326	106,326			
3320051907	MICHIGAN CITY	IN		05/18/2023	01/25/2024	106,326							106,326	106,326			
100077601	GREER	SC		01/03/2022	02/20/2024	108,435		(2,067)			(2,067)		106,368	106,368			
3340071480	RICHMOND	VA		04/19/2024	09/24/2024	106,524							106,524	106,524			
100060746	YORK	PA		06/01/2021	01/20/2024	106,081		457			457		106,538	106,538			
3310064532	PHILADELPHIA	PA		12/07/2023	05/24/2024	106,549							106,549	106,549			
3320052253	CHICAGO	IL		05/18/2023	05/24/2024	106,773							106,773	106,773			
3310027982	RAHWAY	NJ		12/28/2021	03/22/2024	106,920							106,920	106,920			
3310059874	SOUTH SETAUKET	NY		10/06/2023	04/24/2024	106,920							106,920	106,920			
3320051941	CHICAGO	IL		05/18/2023	11/25/2024	106,920							106,920	106,920			
100023887	ALEXANDRIA	VA		09/10/2018	05/21/2024	108,379		(1,452)			(1,452)		106,927	106,927			
40016134	WALTERBORO	SC		11/19/2020	06/25/2024	107,203							107,203	107,203			
3340073214	DAVENPORT	FL		04/05/2024	08/26/2024	107,276							107,276	107,276			
100091530	BELLEVILLE	IL		01/20/2023	03/09/2024	109,888		(2,601)			(2,601)		107,287	107,287			
100120141	LUTHERVILLE TIMONIUM	MD		08/11/2023	07/09/2024	108,587		(1,299)			(1,299)		107,287	107,287			
3310037264	OAK PARK	IL		07/14/2022	10/24/2024	107,291							107,291	107,291			
100116862	MORGAN	PA		07/20/2023	11/05/2024	100,343		6,983			6,983		107,326	107,326			
3310051566	PARK RIDGE	IL		05/18/2023	06/25/2024	107,455							107,455	107,455			
100023867	POWDER SPRINGS	GA		09/10/2018	08/21/2024	110,914		(3,433)			(3,433)		107,481	107,481			
3340069013	HOMEWOOD	IL		03/07/2024	12/24/2024	107,514							107,514	107,514			
3300004696	PHILADELPHIA	PA		10/10/2023	03/15/2024	107,531							107,531	107,531			
3320042762	PHILADELPHIA	PA		01/10/2023	12/24/2024	107,588							107,588	107,588			
3310040973	RED BANK	NJ		09/21/2022	07/25/2024	107,609							107,609	107,609			
100055421	GREEN BAY	WI		03/23/2021	02/07/2024	123,744		(16,129)			(16,129)		107,614	107,614			
100081018	BAKERSFIELD	CA		03/18/2022	12/17/2024	105,624		2,008			2,008		107,631	107,631			
3320048600	SALISBURY	MD		03/15/2023	05/24/2024	107,712							107,712	107,712			
3340068946	KERHONKSON	NY		02/26/2024	08/26/2024	107,712							107,712	107,712			
100055661	MUSKEGO	WI		03/23/2021	08/07/2024	110,777		(2,989)			(2,989)		107,789	107,789		1	1
100136746	GARY	IN		11/27/2023	07/09/2024	112,491		(4,491)			(4,491)		108,000	108,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100092021	MONROE	NY		02/09/2023	03/09/2024	110,272		(2,190)			(2,190)		108,082	108,082			
3340082658	PHILADELPHIA	PA		09/03/2024	11/25/2024	108,108							108,108	108,108			
100117493	LAS VEGAS	NV		07/20/2023	04/06/2024	102,316		5,877			5,877		108,192	108,192			
3310050301	UNION	NJ		04/27/2023	05/24/2024	108,251							108,251	108,251			
100109811	GREENVILLE	SC		08/04/2023	06/09/2024	117,380		(9,126)			(9,126)		108,254	108,254			
3310059571	BRENTWOOD	NY		10/06/2023	02/26/2024	108,257							108,257	108,257			
3310066928	ASBURY PARK	NJ		02/15/2024	09/24/2024	108,257							108,257	108,257			
3310065316	SACRAMENTO	CA		01/09/2024	06/25/2024	108,376							108,376	108,376			
3340071930	PHILADELPHIA	PA		04/05/2024	10/24/2024	108,464							108,464	108,464			
100081441	DULUTH	MN		03/18/2022	05/17/2024	105,553		2,931			2,931		108,483	108,483			
100110801	GORINCHEM	NLD		06/28/2023	05/21/2024	110,379						(1,240)	109,140	108,551	(589)		(589)
3310040460	WEST NYACK	NY		09/21/2022	01/25/2024	108,554							108,554	108,554			
3310042468	NORTHVALE	NJ		10/12/2022	07/25/2024	108,554							108,554	108,554			
100111107	MILLVILLE	NJ		06/29/2023	11/05/2024	94,555		14,040			14,040		108,596	108,596			
3310043383	ROSELLE PARK	NJ		11/10/2022	01/25/2024	108,613							108,613	108,613			
40019187	CHICAGO	IL		06/03/2021	07/25/2024	108,621							108,621	108,621			
3310042127	HUNTINGTON STATION	NY		11/10/2022	03/22/2024	108,644							108,644	108,644			
100013119	ARCADIA	FL		05/25/2017	12/05/2024	91,260		17,439			17,439		108,698	108,698			
100137491	CLEVELAND	OH		01/11/2024	05/09/2024	115,528		(6,815)			(6,815)		108,713	108,713			
3310052067	TAMPA	FL		06/29/2023	02/26/2024	108,732							108,732	108,732			
100014260	HOWELL	NJ		09/27/2017	07/13/2024	44,910		63,839			63,839		108,749	108,749			
3320049843	CHICAGO	IL		04/27/2023	10/24/2024	108,801							108,801	108,801			
3340073409	BALTIMORE	MD		04/19/2024	11/25/2024	108,821							108,821	108,821			
3320051016	ST. PETERSBURG	FL		04/27/2023	01/25/2024	108,900							108,900	108,900			
3340069646	CINCINNATI	OH		02/26/2024	05/24/2024	108,900							108,900	108,900			
100060594	SANTE FE	TX		06/01/2021	09/20/2024	108,448		467			467		108,915	108,915			
3310058696	PHILADELPHIA	PA		08/31/2023	01/25/2024	108,977							108,977	108,977			
3340071199	CHICAGO	IL		03/21/2024	10/24/2024	109,011							109,011	109,011			
100025781	LAS VEGAS	NV		09/20/2018	08/05/2024	107,238		1,785			1,785		109,024	109,024			
100061957	LESAGE	WV		07/01/2021	02/20/2024	108,312		713			713		109,025	109,025			
100126596	TUCSON	AZ		08/30/2023	05/05/2024	101,110		7,930			7,930		109,041	109,041			
100088166	COVINGTON	KY		10/25/2022	05/22/2024	114,479		(5,432)			(5,432)		109,047	109,047			
3310050902	THE BRONX	NY		04/27/2023	06/25/2024	109,058							109,058	109,058			
3340073342	PHILADELPHIA	PA		04/30/2024	11/25/2024	109,058							109,058	109,058			
3310039592	PATERSON	NJ		08/08/2022	01/03/2024	109,109							109,109	109,109			
100023469	ASHEVILLE	NC		09/04/2018	03/21/2024	112,615		(3,484)			(3,484)		109,132	109,132			
3310062330	PARSIPPANY	NJ		12/07/2023	08/26/2024	109,222							109,222	109,222			
3310027425	LYNBROOK	NY		10/22/2021	09/24/2024	109,445							109,445	109,445			
100061760	TOPEKA	KS		07/01/2021	01/20/2024	111,667		(2,153)			(2,153)		109,513	109,513			
100080327	DRACHTEN	NLD		02/22/2022	09/20/2024	108,380						2,767	111,147	109,556	(1,591)		(1,591)
100031312	ALTAMONTE SPRINGS	FL		03/29/2019	04/05/2024	106,639		2,956			2,956		109,595	109,595			
3320049714	GARY	IN		04/27/2023	03/25/2024	109,618							109,618	109,618			
100112006	ARLINGTON	TX		06/29/2023	02/05/2024	78,370		31,259			31,259		109,629	109,629			
3310053592	CINNAMINSON	NJ		06/08/2023	05/24/2024	109,641							109,641	109,641			
3310064227	YORK	PA		11/29/2023	05/24/2024	109,708							109,708	109,708			
3320045523	CALUMET CITY	IL		02/13/2023	04/24/2024	109,742							109,742	109,742			
3340071161	SPRING	TX		03/14/2024	05/24/2024	109,771							109,771	109,771			
100153801	ORMOND BEACH	FL		07/10/2024	11/05/2024	111,868		(2,091)			(2,091)		109,777	109,777			
3310062591	BRENTWOOD	NY		12/28/2023	07/25/2024	109,860							109,860	109,860			
3310057290	HUNTINGTON STATION	NY		08/31/2023	02/26/2024	109,920							109,920	109,920			
100116285	SUNNY ISLES BEACH	FL		07/20/2023	09/05/2024	112,688		(2,736)			(2,736)		109,951	109,951			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031037	BERKELEY TOWNSHIP	NJ		03/29/2019	04/05/2024	78,099		31,927			31,927		110,026	110,026			
100117015	RICHMOND	VA		07/20/2023	04/05/2024	95,666		14,476			14,476		110,142	110,142			
3340071865	LEXINGTON	KY		03/14/2024	09/24/2024	110,179							110,179	110,179			
3310048871	EAST ISLIP	NY		05/18/2023	03/22/2024	110,193							110,193	110,193			
100033602	MAYO	IRL		06/21/2019	07/01/2024	128,922		(3,409)			(3,409)	3,143	128,656	110,197	(5,055)	(13,403)	(18,459)
100119578	ZAANDAM	NLD		07/28/2023	11/20/2024	115,210						(170)	115,039	110,208	(4,831)		(4,831)
100000607	HOMESTEAD	FL		09/27/2016	01/05/2024	100,710		9,550			9,550		110,260	110,260			
3310032397	COPIAGUE	NY		02/25/2022	10/24/2024	110,261							110,261	110,261			
3310040088	READING	PA		08/16/2022	06/25/2024	110,316							110,316	110,316			
3340072333	CHICAGO	IL		04/12/2024	10/24/2024	110,405							110,405	110,405			
3320047472	AMHERST	NY		02/27/2023	02/26/2024	110,484							110,484	110,484			
100067881	GRAND RAPIDS	MI		09/23/2021	12/17/2024	115,394		(4,894)			(4,894)		110,500	110,500			
100116128	GLENDALE	CA		07/20/2023	03/06/2024	102,513		8,043			8,043		110,556	110,556			
100062683	ROANOKE	VA		07/01/2021	11/20/2024	111,779		(1,131)			(1,131)		110,648	110,648			
100061886	WEIRTON	WV		07/01/2021	12/20/2024	112,325		(1,663)			(1,663)		110,662	110,662			
100024356	VICTORVILLE	CA		09/20/2018	02/21/2024	113,887		(3,207)			(3,207)		110,680	110,680			
100155635	STONE RIDGE	VA		06/18/2024	11/17/2024	117,993		(7,264)			(7,264)		110,729	110,729			
3310049449	GREELEY	CO		04/19/2023	01/25/2024	110,781							110,781	110,781			
3320052750	PHILADELPHIA	PA		05/18/2023	04/24/2024	110,880							110,880	110,880			
3310053796	HUNTINGTON STATION	NY		06/29/2023	05/24/2024	110,930							110,930	110,930			
3310062113	PHILADELPHIA	PA		10/31/2023	07/25/2024	110,974							110,974	110,974			
100117612	BOCA RATON	FL		07/20/2023	08/05/2024	112,770		(1,792)			(1,792)		110,978	110,978			
3310067215	KEANSBURG	NJ		02/15/2024	09/24/2024	111,004							111,004	111,004			
100011509	PORT SAINT LUCIE	FL		03/08/2017	06/13/2024	73,813		37,267			37,267		111,081	111,081			
3310053512	CENTRAL ISLIP	NY		06/29/2023	01/25/2024	111,103							111,103	111,103			
100146171	SAVANNAH	GA		03/19/2024	10/17/2024	116,529		(5,337)			(5,337)		111,191	111,191			
3310055154	TAMARAC	FL		07/27/2023	12/23/2024	111,227							111,227	111,227			
100103184	MONROE	NY		04/21/2023	03/09/2024	112,690		(1,437)			(1,437)		111,253	111,253			
3310063142	CAPE CORAL	FL		12/22/2023	12/23/2024	111,329							111,329	111,329			
3340070177	EAST HARTFORD	CT		03/14/2024	07/25/2024	111,335							111,335	111,335			
100090151	DALLAS	TX		01/13/2023	07/22/2024	123,993		(12,603)			(12,603)		111,390	111,390			
3310041944	MIDDLETOWN	NJ		10/12/2022	01/25/2024	111,472							111,472	111,472			
100152860	MENIFEE	CA		05/22/2024	12/05/2024	114,649		(3,149)			(3,149)		111,500	111,500			
100117472	COLUMBUS	OH		07/20/2023	09/05/2024	107,425		4,078			4,078		111,503	111,503			
3310060835	FEEDING HILLS	MA		10/31/2023	09/24/2024	111,533							111,533	111,533			
100061872	INDIANAPOLIS	IN		07/01/2021	06/20/2024	114,120		(2,466)			(2,466)		111,654	111,654			
3310054262	PRAIRIE VILLAGE	KS		06/29/2023	04/24/2024	111,675							111,675	111,675			
3310053477	HESPERIA	CA		09/15/2023	06/25/2024	111,692							111,692	111,692			
3300004304	HACKETTSTOWN	NJ		03/08/2023	04/16/2024	111,720							111,720	111,720			
3310061892	ORLANDO	FL		11/29/2023	08/26/2024	111,729							111,729	111,729			
100146312	SPRINGFIELD	VA		03/19/2024	09/17/2024	113,610		(1,877)			(1,877)		111,733	111,733			
3310058983	PHILADELPHIA	PA		08/31/2023	05/24/2024	112,028							112,028	112,028			
3340072517	COLUMBUS	OH		03/28/2024	07/25/2024	112,068							112,068	112,068			
3310055403	HACKENSACK	NJ		06/29/2023	06/25/2024	112,117							112,117	112,117			
3310041452	DELRAY BEACH	FL		10/19/2022	04/24/2024	112,266							112,266	112,266			
3310052970	JERSEY CITY	NJ		06/21/2023	12/23/2024	112,266							112,266	112,266			
100070944	MILWAUKEE	WI		10/01/2021	12/20/2024	112,373		(69)			(69)		112,303	112,303			
3340069720	CONROE	TX		02/29/2024	11/25/2024	112,460							112,460	112,460			
3310062376	LOMBARD	IL		10/31/2023	05/24/2024	112,503							112,503	112,503			
3310052327	NEWARK	NJ		06/29/2023	06/25/2024	112,522							112,522	112,522			
3310026369	ROOSEVELT	NY		11/12/2021	09/24/2024	112,637							112,637	112,637			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340070304	RICHMOND	VA		02/29/2024	07/25/2024	112,801							112,801	112,801			
3310055307	EAST ORANGE	NJ		09/15/2023	09/24/2024	112,815							112,815	112,815			
100090707	MONTICELLO	NY		12/29/2022	12/09/2024	109,348		3,472			3,472		112,820	112,820			
3320045771	MONTICELLO	NY		01/30/2023	02/26/2024	112,860							112,860	112,860			
3310054800	COPIAGUE	NY		07/27/2023	06/25/2024	112,912							112,912	112,912			
3340069006	DETROIT	MI		02/26/2024	07/25/2024	112,979							112,979	112,979			
40012791	RAHWAY	NJ		04/02/2020	08/26/2024	113,045							113,045	113,045			
3310063125	SELDEN	NY		11/21/2023	11/25/2024	113,098							113,098	113,098			
100111030	OAKLAND	CA		06/29/2023	01/05/2024	105,188		7,970			7,970		113,157	113,157			
3340069726	DUBOIS	PA		04/05/2024	12/24/2024	113,256							113,256	113,256			
100067575	TEMPLE	TX		09/23/2021	01/17/2024	118,217		(4,820)			(4,820)		113,397	113,397			
3310080049	MEDFORD	NY		08/26/2024	12/23/2024	113,409							113,409	113,409			
3310053842	FREEPORT	NY		07/27/2023	04/24/2024	113,491							113,491	113,491			
100019705	COLLEGE STATION	TX		07/26/2018	10/21/2024	116,447		(2,904)			(2,904)		113,544	113,544			
100060481	GREENSBORO	NC		06/01/2021	07/20/2024	113,116		480			480		113,595	113,595			
3310052853	DEER PARK	NY		07/27/2023	06/25/2024	113,603							113,603	113,603			
3310063858	WYANDANCH	NY		02/15/2024	10/24/2024	113,603							113,603	113,603			
3310068324	LINDEN	NJ		01/23/2024	04/24/2024	113,603							113,603	113,603			
100020369	WILMINGTON	NC		07/27/2018	10/21/2024	117,228		(3,613)			(3,613)		113,615	113,615			
100113334	CENTRAL ISLIP	NY		06/29/2023	01/05/2024	95,144		18,485			18,485		113,629	113,629			
3310052798	NEW CITY	NY		07/27/2023	05/24/2024	113,632							113,632	113,632			
3320046618	SCHENECTADY	NY		05/25/2023	01/25/2024	113,652							113,652	113,652			
100060443	MADISON	WI		06/01/2021	05/20/2024	113,249		490			490		113,739	113,739			
100099721	EMMEN	NLD		02/27/2023	12/20/2024	120,311						(4,622)	115,689	113,753	(1,937)		(1,937)
100062726	DONNA	TX		07/01/2021	05/20/2024	114,471		(687)			(687)		113,784	113,784			
3320046007	EWING TOWNSHIP	NJ		01/30/2023	01/25/2024	113,850							113,850	113,850			
100145437	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	116,138		(271)			(271)		115,867	113,914	(1,953)		(1,953)
100088238	NEWARK	NJ		10/17/2022	11/09/2024	115,636		(1,699)			(1,699)		113,938	113,938			
100078619	ROTTERDAM	NLD		01/26/2022	05/21/2024	115,899						2,131	118,030	113,970	(4,060)		(4,060)
3340077242	JONESBORO	GA		06/04/2024	07/25/2024	114,048							114,048	114,048			
100108510	VELDHOVEN	NLD		05/25/2023	01/22/2024	115,902						(3,329)	112,574	114,275	1,702		1,702
100020419	PFLUGERVILLE	TX		07/27/2018	10/21/2024	118,536		(4,145)			(4,145)		114,391	114,391			
100070474	AURORA	IL		09/23/2021	01/17/2024	120,761		(6,301)			(6,301)		114,460	114,460			
3320046209	CHINQUAPIN	NC		03/15/2023	03/25/2024	114,494							114,494	114,494			
3310059029	UNIONDALE	NY		09/15/2023	05/24/2024	114,581							114,581	114,581			
100081565	DETROIT	MI		03/14/2022	06/09/2024	118,465		(3,798)			(3,798)		114,666	114,666			
100128728	JACKSONVILLE	FL		09/21/2023	04/09/2024	123,035		(8,353)			(8,353)		114,682	114,682			
3310058879	BRENTWOOD	NY		09/15/2023	06/25/2024	114,865							114,865	114,865			
3310038293	SELDEN	NY		08/08/2022	10/24/2024	114,939							114,939	114,939			
3310045708	HOLTSVILLE	NY		02/13/2023	01/25/2024	114,939							114,939	114,939			
3310049590	AMITYVILLE	NY		04/27/2023	05/24/2024	114,939							114,939	114,939			
100091864	MACON	MO		01/30/2023	06/09/2024	118,190		(3,121)			(3,121)		115,069	115,069			
100065019	CLARKSVILLE	TN		07/14/2021	11/17/2024	118,987		(3,904)			(3,904)		115,083	115,083			
3310057259	MORRISTOWN	NJ		12/07/2023	11/25/2024	115,206							115,206	115,206			
100060348	HEADLAND	AL		06/01/2021	01/20/2024	114,992		482			482		115,474	115,474			
100099558	CHATTANOOGA	TN		02/17/2023	01/09/2024	117,114		(1,565)			(1,565)		115,548	115,548			
3310038982	BRONX	NY		08/16/2022	02/26/2024	115,615							115,615	115,615			
100113266	TAMPA	FL		06/29/2023	11/05/2024	114,988		862			862		115,851	115,851			
100117560	MYRTLE BEACH	SC		07/20/2023	03/05/2024	118,383		(2,531)			(2,531)		115,852	115,852			
100054158	HOUSTON	TX		03/23/2021	09/07/2024	129,267		(13,362)			(13,362)		115,905	115,905			
3340072887	DETROIT	MI		04/12/2024	12/24/2024	115,949							115,949	115,949			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060624	OTTAWA	KS		06/01/2021	02/20/2024	115,510		485			485		115,995	115,995			
100028789	AUSTIN	TX		10/26/2018	01/05/2024	108,700		7,376			7,376		116,076	116,076			
100075922	KANSAS CITY	MO		01/07/2022	04/17/2024	121,870		(5,741)			(5,741)		116,129	116,129			
3310058797	MEDFORD	NY		09/15/2023	03/22/2024	116,186							116,186	116,186			
100055285	DANIELS	WV		03/23/2021	09/07/2024	129,320		(13,055)			(13,055)		116,266	116,266			
3310041586	NORTH BABYLON	NY		09/21/2022	03/22/2024	116,276							116,276	116,276			
100103820	JOLIET	IL		05/10/2023	11/09/2024	119,748		(3,469)			(3,469)		116,279	116,279			
3340070103	SAINT PETERSBURG	FL		02/26/2024	06/25/2024	116,305							116,305	116,305			
3310044753	CORAM	NY		05/11/2023	02/26/2024	116,327							116,327	116,327			
100117343	NILES	MI		07/20/2023	01/05/2024	104,497		11,921			11,921		116,418	116,418			
3340064520	LUFKIN	TX		02/26/2024	09/24/2024	116,499							116,499	116,499			
3310038406	LINDEN	NJ		07/14/2022	10/24/2024	116,559							116,559	116,559			
3310060713	WHARTON	NJ		10/31/2023	04/24/2024	116,573							116,573	116,573			
3320045724	BALTIMORE	MD		02/13/2023	01/25/2024	116,691							116,691	116,691			
100080011	PITTSBURGH	PA		04/25/2022	11/22/2024	119,851		(3,150)			(3,150)		116,701	116,701			
100091234	COLUMBUS	GA		01/31/2023	10/09/2024	124,449		(7,744)			(7,744)		116,705	116,705			
3310063914	NEWARK	NJ		11/21/2023	02/26/2024	116,810							116,810	116,810			
40023571	PHILADELPHIA	PA		07/22/2021	01/25/2024	116,926							116,926	116,926			
3320046921	COLUMBUS	OH		02/13/2023	04/24/2024	116,959							116,959	116,959			
3340075634	TRENTON	NJ		05/23/2024	10/24/2024	116,978							116,978	116,978			
3340066831	TONAWANDA	NY		03/14/2024	08/26/2024	117,123							117,123	117,123			
3340075764	PORTSMOUTH	VA		05/17/2024	10/24/2024	117,216							117,216	117,216			
100029957	HARTFORD	CT		12/20/2018	01/05/2024	112,865		4,391			4,391		117,256	117,256			
100077078	SOMERTON	AZ		01/03/2022	10/20/2024	118,387		(1,115)			(1,115)		117,272	117,272			
3310059220	WEST NYACK	NY		10/06/2023	02/26/2024	117,312							117,312	117,312			
3340068503	ATLANTA	GA		03/07/2024	10/24/2024	117,365							117,365	117,365			
100127266	ALBERTVILLE	AL		08/30/2023	01/05/2024	130,006		(12,620)			(12,620)		117,386	117,386			
100145556	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	119,676		(277)			(277)	17	119,416	117,415	(2,001)		(2,001)
100145557	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	119,692		(293)			(293)	17	119,416	117,415	(2,001)		(2,001)
100063879	TUCSON	AZ		07/01/2021	01/20/2024	117,049		452			452		117,501	117,501			
3310047730	BROOKLYN	NY		05/11/2023	05/24/2024	117,612							117,612	117,612			
3310055624	MERRICK	NY		07/27/2023	04/24/2024	117,612							117,612	117,612			
3320050961	NORTHFIELD	NJ		05/18/2023	05/24/2024	117,810							117,810	117,810			
3320053813	INDIANAPOLIS	IN		06/21/2023	10/24/2024	117,810							117,810	117,810			
3340072437	NORFOLK	VA		03/21/2024	06/25/2024	117,810							117,810	117,810			
3310044415	FORSYTH	GA		01/30/2023	10/24/2024	117,983							117,983	117,983			
3310036392	CLARK	NJ		06/29/2022	06/25/2024	118,132							118,132	118,132			
100099817	AKRON	OH		02/28/2023	12/09/2024	119,523		(1,348)			(1,348)		118,175	118,175			
100068020	RALEIGH	NC		09/23/2021	06/17/2024	120,720		(2,534)			(2,534)		118,187	118,187			
100142128	MANKATO	MN		02/29/2024	09/06/2024	121,918		(3,618)			(3,618)		118,300	118,300			
100063562	PERRYVILLE	KY		07/01/2021	09/20/2024	119,589		(1,289)			(1,289)		118,301	118,301			
100061918	MEADVILLE	PA		07/01/2021	06/20/2024	119,376		(1,042)			(1,042)		118,334	118,334			
100092005	CLEVELAND	OH		02/09/2023	03/09/2024	121,163		(2,818)			(2,818)		118,345	118,345			
3310059533	EAST MEADOW	NY		09/15/2023	05/24/2024	118,358							118,358	118,358			
100062193	SAN ANTONIO	TX		07/01/2021	01/20/2024	120,236		(1,745)			(1,745)		118,491	118,491			
100151171	CINCINNATI	OH		05/09/2024	07/30/2024	122,167		(3,667)			(3,667)		118,500	118,500			
100066999	SIMPSONVILLE	SC		08/02/2021	02/20/2024	117,747		764			764		118,510	118,510			
100091173	STATESBORO	GA		01/31/2023	06/09/2024	121,423		(2,899)			(2,899)		118,524	118,524			
100067770	ERLANGER	KY		09/23/2021	12/17/2024	123,923		(5,202)			(5,202)		118,721	118,721			
3320050897	LINCOLN PARK	MI		04/27/2023	03/25/2024	118,731							118,731	118,731			
3310037451	STAMFORD	CT		06/15/2022	09/24/2024	118,800							118,800	118,800			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310051661	NEPTUNE CITY	NJ		08/31/2023	04/24/2024	118,800							118,800	118,800			
3310053055	THE BRONX	NY		07/27/2023	07/25/2024	118,800							118,800	118,800			
3320047283	PARK FOREST	IL		02/27/2023	03/25/2024	118,800							118,800	118,800			
3340074473	CHICAGO	IL		05/10/2024	12/24/2024	118,800							118,800	118,800			
100103628	MCHENRY	IL		05/08/2023	02/09/2024	122,872		(3,954)			(3,954)		118,918	118,918			
100147200	CHICAGO	IL		03/28/2024	12/09/2024	121,321		(2,321)			(2,321)		119,000	119,000			
3320047152	KANSAS CITY	MO		02/27/2023	05/24/2024	119,112							119,112	119,112			
100061191	ARTHUR CITY	TX		06/01/2021	06/20/2024	118,605		523			523		119,128	119,128			
3310040933	EAST ISLIP	NY		09/08/2022	12/23/2024	119,283							119,283	119,283			
3320047756	MARKHAM	IL		04/04/2023	05/24/2024	119,291							119,291	119,291			
100117468	COLUMBUS	OH		07/20/2023	08/05/2024	115,531		3,827			3,827		119,358	119,358			
3340073100	PORT CHARLOTTE	FL		03/28/2024	11/25/2024	119,394							119,394	119,394			
100063278	SALINA	KS		07/01/2021	06/20/2024	120,433		(1,020)			(1,020)		119,414	119,414			
100062008	SUNLAND PARK	NM		07/01/2021	11/20/2024	121,376		(1,948)			(1,948)		119,428	119,428			
100071355	GIBBON	NE		10/01/2021	05/20/2024	121,064		(1,624)			(1,624)		119,440	119,440			
100071279	NORTH ATTLEBORO	MA		10/01/2021	11/20/2024	119,260		205			205		119,465	119,465			
3310025675	TRIANGLE	VA		09/28/2021	06/25/2024	120,851							120,851	119,588		(1,262)	(1,262)
100154937	LOMPOC	CA		07/19/2024	11/23/2024	119,845		(251)			(251)		119,593	119,593			
100024067	TUCSON	AZ		09/10/2018	03/21/2024	124,214		(4,597)			(4,597)		119,616	119,616			
3320046981	BALTIMORE	MD		02/27/2023	06/25/2024	119,642							119,642	119,642			
3310045653	BRANCHBURG	NJ		04/27/2023	06/25/2024	119,691							119,691	119,691			
100119048	WAUCONDA	IL		07/27/2023	06/05/2024	125,377		(5,642)			(5,642)		119,735	119,735			
3340071274	MERIDEN	CT		03/14/2024	12/24/2024	119,750							119,750	119,750			
3320047498	POLAND	OH		02/27/2023	06/25/2024	119,790							119,790	119,790			
3310054024	RICHMOND	VA		06/29/2023	05/24/2024	119,810							119,810	119,810			
100127929	KANSAS CITY	KS		09/08/2023	11/11/2024	114,566		5,276			5,276		119,842	119,842			
100108127	TAYLOR	TX		05/24/2023	09/09/2024	129,000		(9,152)			(9,152)		119,848	119,848			
100134954	YORK	PA		10/30/2023	12/06/2024	126,481		(6,606)			(6,606)		119,875	119,875			
100134528	COLUMBUS	OH		10/30/2023	12/09/2024	127,851		(7,968)			(7,968)		119,883	119,883			
100067504	ATLANTA	GA		09/23/2021	05/17/2024	124,474		(4,565)			(4,565)		119,909	119,909			
100138710	NORTH CHESTERFIELD	VA		02/02/2024	09/09/2024	128,230		(8,292)			(8,292)		119,938	119,938			
100012497	CHARLOTTESVILLE	VA		04/28/2017	07/13/2024	103,601		16,349			16,349		119,950	119,950			
100136356	SAN MARCOS	CA		11/20/2023	06/17/2024	118,509		1,491			1,491		120,000	120,000			
100141265	LAWRENCEVILLE	GA		01/30/2024	10/06/2024	122,274		(2,274)			(2,274)		120,000	120,000			
100136092	OCALA	FL		12/18/2023	02/09/2024	129,779		(9,779)			(9,779)		120,000	120,000			
3310028696	PHILADELPHIA	PA		11/01/2022	02/26/2024	120,064							120,064	120,064			
3310043423	WORCESTER	MA		11/01/2022	01/25/2024	120,137							120,137	120,137			
100062013	MILWAUKEE	WI		07/01/2021	12/20/2024	121,831		(1,684)			(1,684)		120,147	120,147			
100138941	HOMESTEAD	FL		12/21/2023	11/05/2024	110,185		9,977			9,977		120,163	120,163			
100069628	LEXINGTON	TN		09/01/2021	10/20/2024	120,957		(792)			(792)		120,165	120,165			
3310061031	VALLEY STREAM	NY		10/06/2023	01/25/2024	120,285							120,285	120,285			
3310063356	BRONX	NY		12/07/2023	04/24/2024	120,285							120,285	120,285			
100063514	JONESBORO	GA		07/01/2021	10/20/2024	122,882		(2,560)			(2,560)		120,322	120,322			
100113695	HESPERIA	CA		06/29/2023	11/05/2024	105,226		15,152			15,152		120,378	120,378			
3340067404	BALTIMORE	MD		02/29/2024	12/24/2024	120,384							120,384	120,384			
100146864	RUSSELLVILLE	KY		03/21/2024	08/11/2024	127,480		(7,080)			(7,080)		120,400	120,400			
100023958	STATESBORO	GA		09/10/2018	09/21/2024	124,642		(4,118)			(4,118)		120,524	120,524			
100076091	PORTAGE	MI		01/07/2022	03/17/2024	125,846		(5,301)			(5,301)		120,544	120,544			
3320051420	DOLTON	IL		04/27/2023	03/25/2024	120,681							120,681	120,681			
100064157	TROY	NY		07/01/2021	01/20/2024	115,228		5,475			5,475		120,703	120,703			
100017028	PORTLAND	OR		05/16/2018	03/21/2024	124,340		(3,548)			(3,548)		120,792	120,792			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310050488	NEWARK	NJ		06/21/2023	07/25/2024	120,946							120,946	120,946			
100045833	CANTON	MA		11/25/2020	04/07/2024	127,540		(6,586)			(6,586)		120,955	120,955			
3310039507	MAHWAH	NJ		08/08/2022	07/25/2024	121,030							121,030	121,030			
100075913	MINNEAPOLIS	MN		01/07/2022	01/17/2024	124,946		(3,864)			(3,864)		121,082	121,082			
3320050572	LARGO	FL		04/27/2023	07/25/2024	121,176							121,176	121,176			
100101135	FAYETTEVILLE	NC		04/28/2023	02/09/2024	108,282		12,968			12,968		121,251	121,251			
3320046430	INDIANAPOLIS	IN		02/13/2023	05/24/2024	121,424							121,424	121,424			
100054838	HUDSON	NY		03/23/2021	06/07/2024	131,824		(10,346)			(10,346)		121,479	121,479			
3320050357	ROUND LAKE BEACH	IL		04/27/2023	01/25/2024	121,482							121,482	121,482			
3300004156	IRVINGTON	NJ		12/21/2022	05/17/2024	121,496							121,496	121,496			
100077717	HUBERT	NC		01/03/2022	11/20/2024	122,766		(1,238)			(1,238)		121,528	121,528			
3310053706	MANCHESTER	CT		06/29/2023	04/24/2024	121,532							121,532	121,532			
100143630	ARTESIA	NM		02/21/2024	08/09/2024	124,893		(3,343)			(3,343)		121,550	121,550			
100070245	ROTTERDAM	NLD		08/31/2021	02/20/2024	124,177						8,639	132,817	121,607	(11,210)		(11,210)
100043427	RANCHO CUCAMONGA	CA		08/13/2020	11/05/2024	126,731		(5,018)			(5,018)		121,712	121,712			
100035708	WARWICK	RI		08/21/2019	08/21/2024	126,591		(4,772)			(4,772)		121,819	121,819			
3320047774	BALTIMORE	MD		03/15/2023	01/25/2024	121,864							121,864	121,864			
100075936	SACRAMENTO	CA		01/07/2022	07/17/2024	124,545		(2,628)			(2,628)		121,917	121,920	3		3
100061397	FARMERSVILLE	IL		06/01/2021	10/20/2024	121,366		561			561		121,927	121,927			
3310038790	MONROE	NY		07/14/2022	02/26/2024	121,981							121,981	121,981			
3310063183	MASSAPEQUA	NY		11/21/2023	04/24/2024	121,993							121,993	121,993			
100103313	LONG BEACH	CA		04/28/2023	12/09/2024	124,107		(2,111)			(2,111)		121,996	121,996			
3310067170	MORRISVILLE	PA		02/15/2024	11/25/2024	122,008							122,008	122,008			
100117943	FAYETTEVILLE	NC		07/20/2023	11/06/2024	120,175		1,878			1,878		122,053	122,053			
3310046238	AWENDAW	SC		05/11/2023	02/26/2024	122,104							122,104	122,104			
100109634	MINERAL WELLS	TX		06/14/2023	02/09/2024	134,312		(12,152)			(12,152)		122,160	122,160			
3300004976	HAVERSTRAW	NY		04/02/2024	04/16/2024	122,194							122,194	122,194			
100144943	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	124,734		(384)			(384)	32	124,382	122,287	(2,095)		(2,095)
100145238	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	125,005		(595)			(595)		124,410	122,310	(2,100)		(2,100)
3310043138	LEVITTOWN	NY		10/19/2022	08/26/2024	122,364							122,364	122,364			
100061912	CRETE	IL		07/01/2021	10/20/2024	123,853		(1,465)			(1,465)		122,388	122,388			
100062089	AZLE	TX		07/01/2021	08/20/2024	124,921		(2,463)			(2,463)		122,458	122,458			
100147535	AKRON	OH		04/03/2024	10/05/2024	129,750		(7,250)			(7,250)		122,500	122,500			
3310076641	NEWARK	NJ		06/04/2024	09/24/2024	122,513							122,513	122,513			
100023339	JACKSONVILLE	FL		08/16/2018	11/21/2024	126,211		(3,603)			(3,603)		122,609	122,609			
3310052689	COMMACK	NY		05/25/2023	02/26/2024	122,839							122,839	122,839			
100109663	HONOLULU	HI		06/14/2023	09/09/2024	134,332		(11,480)			(11,480)		122,852	122,852			
3310067177	SELDEN	NY		12/28/2023	07/25/2024	122,896							122,896	122,896			
3310066381	NEWARK	NJ		12/28/2023	09/24/2024	122,901							122,901	122,901			
100116935	DELTONA	FL		07/20/2023	04/05/2024	100,528		22,397			22,397		122,925	122,925			
100055291	DECATUR	GA		03/23/2021	12/07/2024	133,517		(10,536)			(10,536)		122,981	122,981			
100064186	NEW BRITAIN	CT		07/01/2021	02/20/2024	117,582		5,411			5,411		122,993	122,993			
3340070516	JONESBORO	GA		02/26/2024	11/25/2024	123,314							123,314	123,314			
3310052459	MIAMI	FL		11/29/2023	04/24/2024	123,374							123,374	123,374			
3340070299	VINELAND	NJ		03/14/2024	08/26/2024	123,394							123,394	123,394			
3310038268	MONROE	NY		08/08/2022	11/25/2024	123,480							123,480	123,480			
3310063393	LAUDERHILL	FL		11/21/2023	04/24/2024	123,582							123,582	123,582			
3320051254	INDIANAPOLIS	IN		05/11/2023	01/25/2024	123,594							123,594	123,594			
3320042627	SAN ANTONIO	TX		01/30/2023	03/25/2024	123,750							123,750	123,750			
3320045845	DETROIT	MI		01/30/2023	01/25/2024	123,800							123,800	123,800			
3310060626	GAINESVILLE	GA		11/29/2023	05/24/2024	123,983							123,983	123,983			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086945	TOMBALL	TX		10/24/2022	10/09/2024	127,666		(3,535)			(3,535)		124,131	124,131			
100090850	CAVE CREEK	AZ		01/06/2023	06/09/2024	132,526		(8,277)			(8,277)		124,249	124,249			
3310083470	CENTRAL ISLIP	NY		09/18/2024	11/25/2024	124,295							124,295	124,295			
100103583	HOQUIAM	WA		05/08/2023	04/09/2024	132,291		(7,939)			(7,939)		124,351	124,351			
100103251	RIDGEVILLE	SC		04/27/2023	11/09/2024	127,934		(3,566)			(3,566)		124,368	124,372		4	4
100110589	PHOENIX	AZ		06/30/2023	02/17/2024	125,095		(713)			(713)		124,382	124,382			
3310053315	BUFFALO	NY		06/08/2023	05/24/2024	124,384							124,384	124,384			
100128008	PELHAM	AL		09/08/2023	11/11/2024	118,744		5,659			5,659		124,403	124,403			
3340068576	CORINTH	NY		03/07/2024	12/24/2024	124,423							124,423	124,423			
100079560	HOLIDAY	FL		04/25/2022	06/22/2024	129,693		(5,211)			(5,211)		124,483	124,483			
3310084649	ISLIP	NY		09/10/2024	12/23/2024	124,495							124,495	124,495			
3310053565	MASSAPEQUA	NY		06/08/2023	01/25/2024	124,498							124,498	124,498			
3310066740	BAY SHORE	NY		01/09/2024	12/23/2024	124,547							124,547	124,547			
3310054093	RED BANK	NJ		06/29/2023	09/24/2024	124,592							124,592	124,592			
100117473	COLUMBUS	OH		07/20/2023	11/05/2024	119,986		4,681			4,681		124,666	124,666			
3310053455	JERSEY CITY	NJ		06/21/2023	03/22/2024	124,740							124,740	124,740			
3310053786	PATERSON	NJ		06/29/2023	08/26/2024	124,740							124,740	124,740			
100064585	CALEDONIA	NY		07/01/2021	04/20/2024	120,028		4,724			4,724		124,752	124,752			
3300005016	SEWELL	NJ		04/02/2024	12/17/2024	124,754							124,754	124,754			
100149932	SOUTH EUCLID	OH		06/07/2024	08/09/2024	123,338		1,462			1,462		124,800	124,800			
100155859	DAMASCUS	MD		06/18/2024	09/17/2024	128,869		(4,056)			(4,056)		124,813	124,813			
100120484	WHITE HALL	AR		08/18/2023	05/05/2024	143,163		(18,338)			(18,338)		124,824	124,824			
100049910	AUSTIN	TX		11/20/2020	07/07/2024	127,978		(3,151)			(3,151)		124,827	124,827			
100088105	CONYERS	GA		10/25/2022	11/22/2024	132,376		(7,524)			(7,524)		124,852	124,852			
3310063712	HEMPSTEAD	NY		11/21/2023	07/25/2024	124,886							124,886	124,886			
100071808	SACRAMENTO	CA		10/14/2021	12/17/2024	131,120		(6,199)			(6,199)		124,922	124,922			
100101973	GREENVILLE	NC		04/14/2023	04/09/2024	138,538		(13,614)			(13,614)		124,924	124,924			
100140923	PHILADELPHIA	PA		02/26/2024	07/10/2024	135,327		(10,388)			(10,388)		124,939	124,939			
100031376	PORT CHARLOTTE	FL		03/29/2019	09/05/2024	121,912		3,071			3,071		124,983	124,983			
100135033	PHILADELPHIA	PA		10/30/2023	07/06/2024	129,586		(4,586)			(4,586)		125,000	125,000			
100112187	MIAMI	FL		06/29/2023	06/05/2024	90,046		35,131			35,131		125,177	125,177			
100116241	ATLANTIC CITY	NJ		07/20/2023	05/05/2024	115,003		10,181			10,181		125,183	125,183			
3310046729	FAR ROCKAWAY	NY		02/13/2023	05/24/2024	125,297							125,297	125,297			
3310066478	WEST HARTFORD	CT		01/23/2024	07/25/2024	125,334							125,334	125,334			
3340073583	LEE'S SUMMIT	MO		04/05/2024	06/25/2024	125,334							125,334	125,334			
100090288	MYRTLE BEACH	SC		01/13/2023	03/22/2024	137,760		(12,383)			(12,383)		125,377	125,377			
100032138	LOS ANGELES	CA		03/29/2019	06/05/2024	111,313		14,178			14,178		125,491	125,491			
100109900	CLEVELAND	OH		06/22/2023	12/09/2024	128,676		(3,140)			(3,140)		125,536	125,536			
100115245	TRENTON	NJ		07/17/2023	08/09/2024	128,827		(3,270)			(3,270)		125,558	125,558			
3310040387	FORSYTH	GA		10/12/2022	10/24/2024	125,569							125,569	125,569			
100117936	WYLIE	TX		07/20/2023	02/06/2024	123,877		1,820			1,820		125,697	125,697			
100115201	HUMBLE	TX		07/17/2023	08/09/2024	129,319		(3,568)			(3,568)		125,751	125,751			
100113078	HULL	GA		06/29/2023	02/05/2024	82,966		42,860			42,860		125,826	125,826			
3310063527	NEW HYDE PARK	NY		11/21/2023	06/25/2024	125,898							125,898	125,898			
3310049430	FORKED RIVER	NJ		05/25/2023	05/24/2024	125,928							125,928	125,928			
100048918	CONYERS	GA		11/20/2020	06/07/2024	145,416		(19,482)			(19,482)		125,934	125,934			
3310036114	HOLLYWOOD	FL		05/19/2022	09/24/2024	126,091							126,091	126,091			
100108384	COLUMBUS	OH		05/25/2023	07/09/2024	129,982		(3,883)			(3,883)		126,099	126,099			
3340075014	CHICAGO	IL		05/10/2024	12/24/2024	126,166							126,166	126,166			
3320047951	VANCOUVER	WA		02/27/2023	02/26/2024	126,225							126,225	126,225			
3320046407	LUZERNE	PA		02/13/2023	11/25/2024	126,250							126,250	126,250			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060908	FORT WORTH	TX		06/01/2021	06/20/2024	125,784		535			535		126,319	126,319			
3320050290	KANSAS CITY	KS		05/18/2023	11/25/2024	126,324							126,324	126,324			
100117900	BOCA RATON	FL		07/20/2023	07/05/2024	130,033		(3,557)			(3,557)		126,476	126,476			
100060761	SHREVEPORT	LA		06/01/2021	07/20/2024	125,950		534			534		126,483	126,483			
3310055576	CENTERPORT	NY		07/27/2023	03/22/2024	126,507							126,507	126,507			
100047319	COLORADO SPRINGS	CO		11/20/2020	09/07/2024	144,140		(17,603)			(17,603)		126,537	126,537			
3320051614	HAMILTON TOWNSHIP	NJ		04/27/2023	02/26/2024	126,720							126,720	126,720			
3340072838	PHILADELPHIA	PA		04/19/2024	07/25/2024	126,720							126,720	126,720			
3340074726	DOLTON	IL		05/23/2024	12/24/2024	126,720							126,720	126,720			
3340070174	PHILADELPHIA	PA		02/26/2024	12/24/2024	126,730							126,730	126,730			
100139077	SWANSBORO	NC		12/28/2023	09/09/2024	140,469		(13,719)			(13,719)		126,750	126,750			
100061283	ELLENWOOD	GA		06/01/2021	05/20/2024	126,268		542			542		126,810	126,810			
3310055732	NEWARK	NJ		01/09/2024	03/22/2024	126,857							126,857	126,857			
100023956	AUSTIN	TX		09/10/2018	06/21/2024	130,949		(4,059)			(4,059)		126,890	126,890			
100037945	MARLTON	NJ		09/16/2019	02/21/2024	133,342		(6,428)			(6,428)		126,913	126,913			
3340073725	JOPPA	MD		04/19/2024	11/25/2024	126,999							126,999	126,999			
3310046159	JERSEY CITY	NJ		02/13/2023	09/24/2024	127,116							127,116	127,116			
3340070084	RIVIERA BEACH	FL		03/14/2024	07/25/2024	127,116							127,116	127,116			
3320047638	DETROIT	MI		03/15/2023	06/25/2024	127,370							127,370	127,370			
100082632	CHICAGO	IL		04/14/2022	09/09/2024	127,988		(458)			(458)		127,529	127,529			
3320048558	MARTINSBURG	WV		03/15/2023	10/24/2024	127,710							127,710	127,710			
3340069195	DINUBA	CA		02/29/2024	06/25/2024	127,710							127,710	127,710			
3320045780	GAINESVILLE	FL		03/15/2023	10/24/2024	127,717							127,717	127,717			
100147183	HAMMOND	IN		03/28/2024	09/10/2024	125,255		2,495			2,495		127,750	127,750			
100048636	SAN PABLO	CA		11/20/2020	08/07/2024	125,556		2,249			2,249		127,805	127,805			
100048065	CHINO HILLS	CA		11/20/2020	10/07/2024	130,606		(2,676)			(2,676)		127,930	127,930			
100109111	ORLANDO	FL		06/05/2023	07/09/2024	138,199		(10,199)			(10,199)		128,000	128,000			
100136809	CLEMENTON	NJ		11/27/2023	10/09/2024	132,414		(4,414)			(4,414)		128,000	128,000			
100020250	HUMBLE	TX		07/17/2018	08/21/2024	131,324		(3,129)			(3,129)		128,195	128,195			
100141709	JACKSONVILLE	NC		01/30/2024	09/09/2024	141,428		(13,178)			(13,178)		128,250	128,250			
100139082	JACKSONVILLE	NC		12/28/2023	09/09/2024	142,666		(14,416)			(14,416)		128,250	128,250			
3340071251	SOUTH HOLLAND	IL		04/12/2024	10/24/2024	128,260							128,260	128,260			
100116986	COLLEGE PARK	GA		07/20/2023	07/05/2024	108,871		19,394			19,394		128,265	128,265			
3320050386	TOMS RIVER	NJ		04/04/2023	07/25/2024	128,304							128,304	128,304			
3340068215	DETROIT	MI		03/07/2024	12/24/2024	128,363							128,363	128,363			
100064380	NORFOLK	VA		07/01/2021	03/20/2024	123,886		4,546			4,546		128,432	128,432			
100024079	BATON ROUGE	LA		09/10/2018	07/21/2024	132,233		(3,757)			(3,757)		128,477	128,477			
100080177	SMYRNA	GA		02/25/2022	01/09/2024	133,718		(5,093)			(5,093)		128,626	128,626			
100119824	HOUSTON	TX		08/08/2023	08/09/2024	132,474		(3,805)			(3,805)		128,669	128,669			
3340081186	BIRMINGHAM	AL		10/31/2024	12/24/2024	128,700							128,700	128,700			
100076598	HOUSTON	TX		12/16/2021	09/09/2024	141,287		(12,261)			(12,261)		129,026	129,026			
100146523	PFLUGERVILLE	TX		03/19/2024	09/17/2024	134,187		(4,950)			(4,950)		129,237	129,237			
100071040	AUBURN	ME		10/01/2021	12/20/2024	129,361		(8)			(8)		129,353	129,353			
3310031983	ELIZABETH	NJ		03/22/2022	01/25/2024	129,551							129,551	129,551			
3310038625	NEWARK	NJ		08/08/2022	05/24/2024	129,566							129,566	129,566			
3310040410	LIVINGSTON	NJ		09/21/2022	08/26/2024	129,641							129,641	129,641			
3320049941	CHICAGO	IL		05/11/2023	04/24/2024	129,766							129,766	129,766			
3310067538	ROOSEVELT	NY		01/23/2024	10/24/2024	129,804							129,804	129,804			
3320046126	CLEVELAND	TX		02/27/2023	02/26/2024	129,847							129,847	129,847			
3310053917	CHICAGO	IL		06/29/2023	12/23/2024	129,937							129,937	129,937			
3310068375	EAST MORICHES	NY		02/15/2024	08/26/2024	129,961							129,961	129,961			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143575	SUFFIELD	CT		02/21/2024	06/09/2024	133,602		(3,602)			(3,602)		130,000	130,000			
3310064200	WEST BABYLON	NY		12/07/2023	05/24/2024	130,145							130,145	130,145			
100134089	VESTAVIA HILLS	AL		12/08/2023	04/10/2024	130,783		(583)			(583)		130,200	130,200			
100069308	WESTWEGO	LA		09/01/2021	12/20/2024	132,211		(1,933)			(1,933)		130,278	130,278			
3340069796	BALTIMORE	MD		02/29/2024	08/26/2024	130,284							130,284	130,284			
3320046202	CHICAGO	IL		02/13/2023	07/25/2024	130,561							130,561	130,561			
100080977	BENSON	NC		03/18/2022	03/17/2024	128,441		2,134			2,134		130,575	130,575			
3340070101	ALBUQUERQUE	NM		02/29/2024	12/24/2024	130,640							130,640	130,640			
3340075428	DIBOLL	TX		05/23/2024	09/24/2024	130,680							130,680	130,680			
100088245	TROY	NY		10/17/2022	04/09/2024	133,114		(2,399)			(2,399)		130,716	130,716			
3310070880	HILLBURN	NY		04/05/2024	07/25/2024	130,769							130,769	130,769			
100065286	LAFAYETTE	LA		07/28/2021	07/17/2024	132,096		(1,290)			(1,290)		130,806	130,806			
100071526	ROANOKE	VA		10/14/2021	07/17/2024	135,562		(4,663)			(4,663)		130,899	130,899			
3310054932	BRENTWOOD	NY		07/27/2023	11/25/2024	130,918							130,918	130,918			
3340071505	HAZEL CREST	IL		03/21/2024	12/24/2024	130,918							130,918	130,918			
3310057107	BROOKLYN	NY		10/06/2023	04/24/2024	130,977							130,977	130,977			
3310063982	UNIONDALE	NY		12/07/2023	09/24/2024	130,977							130,977	130,977			
100127009	ATLANTA	GA		08/30/2023	10/05/2024	120,000		10,981			10,981		130,981	130,981			
100055519	PAHRUMP	NV		03/23/2021	07/07/2024	139,005		(8,004)			(8,004)		131,001	131,001			
100113956	LONGWOOD	FL		06/29/2023	09/05/2024	130,958		286			286		131,245	131,245			
100145790	CHICAGO	IL		05/08/2024	11/09/2024	137,256		(6,006)			(6,006)		131,250	131,250			
100145467	UNITED KINGDOM	GBR		03/12/2024	08/20/2024	134,179		(329)			(329)	33	133,882	131,427	(2,455)		(2,455)
100023955	SAN TAN VLY	AZ		09/10/2018	04/21/2024	132,647		(1,196)			(1,196)		131,451	131,451			
100068363	NORTH CHARLESTON	SC		08/25/2021	07/17/2024	139,638		(8,182)			(8,182)		131,456	131,456			
3340073606	HAZEL CREST	IL		05/17/2024	11/25/2024	131,472							131,472	131,472			
40012323	PHILADELPHIA	PA		06/26/2020	03/22/2024	131,484							131,484	131,484			
3310078579	CAMANO ISLAND	WA		08/19/2024	12/23/2024	131,679							131,679	131,679			
3310037353	HICKSVILLE	NY		06/29/2022	06/25/2024	131,712							131,712	131,712			
3340070557	DUNDALK	MD		04/12/2024	08/26/2024	131,801							131,801	131,801			
100029518	CUMMING	GA		10/26/2018	07/05/2024	119,697		12,182			12,182		131,879	131,879			
3320052351	ST. LOUIS	MO		05/18/2023	12/24/2024	131,888							131,888	131,888			
100076985	SOUTH ST PAUL	MN		01/03/2022	07/20/2024	135,216		(3,328)			(3,328)		131,888	131,888			
3310053476	HESPERIA	CA		09/15/2023	08/26/2024	131,933							131,933	131,933			
100114445	MANTENO	IL		06/29/2023	04/05/2024	114,184		17,827			17,827		132,011	132,011			
100145559	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	134,224		(683)			(683)	14	133,555	132,035	(1,519)		(1,519)
100023599	GIRDWOOD	AK		09/04/2018	01/21/2024	136,224		(4,118)			(4,118)		132,106	132,106			
3320052337	MOUNT OLIVE	AL		05/25/2023	10/24/2024	132,165							132,165	132,165			
3310054008	SANTA FE	NM		07/27/2023	04/24/2024	132,209							132,209	132,209			
3340069618	WHITEVILLE	NC		03/07/2024	10/24/2024	132,264							132,264	132,264			
3310065982	COMMACK	NY		01/09/2024	06/25/2024	132,271							132,271	132,271			
100063601	ROCHESTER	MN		07/01/2021	07/20/2024	132,703		(382)			(382)		132,321	132,321			
100060385	SUGAR HILL	GA		06/01/2021	12/20/2024	131,797		570			570		132,367	132,367			
3310036808	IRVINGTON	NJ		08/08/2022	01/25/2024	132,477							132,477	132,477			
3310043577	WEST HEMPSTEAD	NY		11/01/2022	03/22/2024	132,485							132,485	132,485			
3310037992	LOS ANGELES	CA		07/14/2022	05/24/2024	132,525							132,525	132,525			
3310035475	LIVINGSTON	NJ		06/23/2022	06/25/2024	132,536							132,536	132,536			
100155712	RIVERSIDE	CA		06/18/2024	12/17/2024	138,342		(5,729)			(5,729)		132,613	132,613			
3340070525	INDIANAPOLIS	IN		02/26/2024	08/26/2024	132,660							132,660	132,660			
3300004599	EDISON	NJ		08/24/2023	07/17/2024	132,668							132,668	132,668			
3320047747	GEORGETOWN	SC		02/27/2023	11/25/2024	132,759							132,759	132,759			
100120597	HYATTSVILLE	MD		08/18/2023	07/05/2024	140,712		(7,937)			(7,937)		132,775	132,775			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310066757	NEWARK	NJ		01/23/2024	08/26/2024	132,795							132,795	132,795			
100018189	SAN ANTONIO	TX		06/08/2018	04/21/2024	136,329		(3,378)			(3,378)		132,951	132,951			
100045655	WHITEHALL	PA		11/25/2020	07/07/2024	149,890		(16,908)			(16,908)		132,982	132,982			
3310040831	WYANDANCH	NY		08/26/2022	11/25/2024	132,982							132,982	132,982			
100066290	WEST ALLIS	WI		08/02/2021	01/20/2024	134,245		(1,241)			(1,241)		133,004	133,004			
3310050155	LINDEN	NJ		04/19/2023	01/25/2024	133,056							133,056	133,056			
3320050692	LIVERPOOL	NY		05/11/2023	06/25/2024	133,056							133,056	133,056			
3320047174	SWANSEA	IL		03/15/2023	03/25/2024	133,096							133,096	133,096			
100139378	BESSEMER CITY	NC		12/28/2023	12/09/2024	135,111		(2,011)			(2,011)		133,100	133,100			
100053525	CRESCO	PA		03/23/2021	10/07/2024	149,014		3,607			3,607		152,621	133,138		(19,483)	(19,483)
3310051440	CLIFFSIDE PARK	NJ		04/27/2023	02/26/2024	133,175							133,175	133,175			
3310039083	BABYLON	NY		07/14/2022	07/25/2024	133,205							133,205	133,205			
3310040500	JERSEY CITY	NJ		09/28/2022	03/22/2024	133,205							133,205	133,205			
3310040317	KAILUA-KONA	HI		09/28/2022	01/25/2024	133,279							133,279	133,279			
100025244	BOYERTOWN	PA		09/20/2018	12/05/2024	104,047		29,296			29,296		133,343	133,343			
100064794	GLENSIDE	PA		07/14/2021	03/17/2024	139,997		(6,611)			(6,611)		133,386	133,386			
100068282	DALLAS	TX		08/25/2021	04/17/2024	139,266		(5,874)			(5,874)		133,392	133,392			
3310069472	NEWARK	NJ		03/21/2024	08/26/2024	133,412							133,412	133,412			
3340073110	COLORADO SPRINGS	CO		04/19/2024	11/25/2024	133,412							133,412	133,412			
100150118	WARWICK	RI		06/14/2024	08/09/2024	135,195		(1,715)			(1,715)		133,480	133,480			
100116441	CAPE CANAVERAL	FL		07/20/2023	04/05/2024	131,710		1,831			1,831		133,541	133,541			
3310051737	CAPE CORAL	FL		05/25/2023	12/23/2024	133,574							133,574	133,574			
3310041594	WESTBURY	NY		10/12/2022	05/24/2024	133,650							133,650	133,650			
3310043558	CAMBRIA HEIGHTS	NY		06/29/2023	01/25/2024	133,650							133,650	133,650			
3310051369	HUNTINGTON STATION	NY		06/29/2023	02/26/2024	133,650							133,650	133,650			
3310053026	ROSELAND	NJ		06/08/2023	05/24/2024	133,650							133,650	133,650			
3310081560	JAMAICA	NY		08/26/2024	12/23/2024	133,650							133,650	133,650			
3310038119	PASSAIC	NJ		07/25/2022	05/24/2024	133,769							133,769	133,769			
100031075	BAKERSFIELD	CA		03/29/2019	10/05/2024	128,059		5,725			5,725		133,784	133,784			
3310060229	BRENTWOOD	NY		10/06/2023	07/25/2024	133,784							133,784	133,784			
40019661	NEWPORT NEWS	VA		04/30/2021	07/25/2024	133,788							133,788	133,788			
100013740	EVERETT	WA		05/25/2017	09/05/2024	117,850		15,944			15,944		133,794	133,794			
3310052601	HAIKU	HI		07/27/2023	07/25/2024	134,066							134,066	134,066			
100079027	KANSAS CITY	MO		02/24/2022	03/17/2024	134,937		(812)			(812)		134,126	134,126			
100090866	CHILLICOTHE	IL		01/31/2023	10/09/2024	133,330		920			920		134,250	134,250			
100126715	WINTER HAVEN	FL		08/30/2023	01/05/2024	128,291		5,995			5,995		134,286	134,286			
100135721	HOUSTON	TX		11/10/2023	12/16/2024	137,631		(3,317)			(3,317)		134,314	134,314			
100063418	HOUSTON	TX		07/01/2021	11/20/2024	136,799		(2,437)			(2,437)		134,362	134,362			
40011928	CLEVELAND HEIGHTS	OH		04/02/2020	09/24/2024	134,388							134,388	134,388			
3310042283	LINDEN	NJ		09/28/2022	01/25/2024	134,393							134,393	134,393			
100103038	RIVIERA BEACH	FL		06/22/2023	03/10/2024	142,003		(7,609)			(7,609)		134,394	134,394			
3310050287	TOWSON	MD		05/11/2023	02/26/2024	134,425							134,425	134,425			
100030952	PALM COAST	FL		03/29/2019	10/05/2024	102,517		31,954			31,954		134,471	134,471			
100091933	FAYETTEVILLE	GA		02/03/2023	09/09/2024	142,539		(8,005)			(8,005)		134,533	134,533			
100110928	COLUMBIA	MO		06/29/2023	09/05/2024	119,888		14,796			14,796		134,684	134,684			
100066161	TOLLAND	CT		08/02/2021	05/20/2024	135,810		(1,114)			(1,114)		134,696	134,696			
100044707	HOLBROOK	MA		11/19/2020	12/07/2024	130,822		3,890			3,890		134,712	134,712			
100120477	HOUSTON	TX		08/18/2023	04/05/2024	142,924		(8,197)			(8,197)		134,726	134,726			
3310033662	PHILADELPHIA	PA		10/12/2022	05/24/2024	134,808							134,808	134,808			
100144802	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	137,168		98			98	37	137,303	134,992	(2,310)		(2,310)
3340068809	YONKERS	NY		02/26/2024	10/24/2024	135,036							135,036	135,036			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310042046	WEST BABYLON	NY		10/19/2022	08/26/2024	135,135							135,135	135,135			
3310055430	ELIZABETH	NJ		06/29/2023	01/25/2024	135,135							135,135	135,135			
3320049036	DINGMANS FERRY	PA		03/15/2023	02/26/2024	135,135							135,135	135,135			
3340072585	PHILADELPHIA	PA		04/12/2024	09/24/2024	135,179							135,179	135,179			
3320048956	OAK FOREST	IL		04/04/2023	01/25/2024	135,229							135,229	135,229			
100046080	ORLANDO	FL		11/25/2020	05/07/2024	145,484		(10,255)			(10,255)		135,229	135,229			
3320044568	CHATTANOOGA	TN		01/30/2023	04/24/2024	135,234							135,234	135,234			
100126705	WEST PALM BEACH	FL		08/30/2023	05/05/2024	125,267		10,007			10,007		135,274	135,274			
100090758	CHICAGO	IL		02/28/2023	04/09/2024	141,726		(6,444)			(6,444)		135,282	135,282			
3310063236	MAPLEWOOD	NJ		11/21/2023	07/25/2024	135,313							135,313	135,313			
3340072574	GLENWOOD	IL		04/12/2024	11/25/2024	135,313							135,313	135,313			
100100025	RACINE	WI		03/28/2023	05/22/2024	140,001		(4,672)			(4,672)		135,328	135,328			
100103130	AURORA	IL		04/21/2023	12/09/2024	139,803		(4,463)			(4,463)		135,340	135,340			
100031157	DOVER	DE		03/29/2019	01/05/2024	118,986		16,381			16,381		135,367	135,367			
3310055911	ANCHORAGE	AK		08/31/2023	07/25/2024	135,497							135,497	135,497			
100043128	ELK GROVE	CA		05/28/2020	01/05/2024	136,006		(509)			(509)		135,497	135,497			
100137502	CALDWELL	ID		01/11/2024	05/09/2024	143,208		(7,708)			(7,708)		135,500	135,500			
100092025	GRAND RAPIDS	MI		02/09/2023	11/09/2024	141,083		(5,488)			(5,488)		135,595	135,595			
100111121	PINE HILL	NJ		06/29/2023	08/05/2024	111,205		24,404			24,404		135,610	135,610			
100064145	WAVERLY	NY		07/01/2021	03/20/2024	131,395		4,303			4,303		135,699	135,699			
100118179	SAN ANTONIO	TX		07/20/2023	09/05/2024	160,529		(24,775)			(24,775)		135,753	135,753			
100075841	MANCHESTER	GBR		11/24/2021	12/20/2024	137,496						5,959	143,455	135,769	(7,686)		(7,686)
3340068881	CALUMET CITY	IL		02/29/2024	08/26/2024	135,828							135,828	135,828			
100090637	CHICAGO	IL		12/29/2022	01/09/2024	140,128		(4,232)			(4,232)		135,896	135,896			
100133407	DEARBORN HEIGHTS	MI		11/21/2023	11/10/2024	139,651		(3,733)			(3,733)		135,918	135,918			
100030654	CHERRY HILL	NJ		04/09/2019	05/07/2024	128,645		7,280			7,280		135,925	135,925			
100140799	MONEE	IL		03/06/2024	09/05/2024	149,568		(13,610)			(13,610)		135,958	135,958			
3320053529	COUNTRY CLUB HILLS	IL		06/21/2023	10/24/2024	135,977							135,977	135,977			
100139499	SAN ANTONIO	TX		12/28/2023	05/05/2024	144,607		(8,607)			(8,607)		136,000	136,000			
3340071815	CHICAGO	IL		03/14/2024	12/24/2024	136,004							136,004	136,004			
100060531	TALKING ROCK	GA		06/01/2021	10/20/2024	135,472		580			580		136,052	136,052			
3310060773	IRVINGTON	NJ		10/31/2023	10/24/2024	136,071							136,071	136,071			
100061742	SANDSTON	VA		07/01/2021	02/20/2024	137,312		(1,174)			(1,174)		136,138	136,138			
100064058	COLONIE	NY		07/01/2021	02/20/2024	130,518		5,693			5,693		136,211	136,211			
3310068905	MOUNT VERNON	NY		02/15/2024	10/24/2024	136,231							136,231	136,231			
3310042193	NEW BEDFORD	MA		10/12/2022	08/26/2024	136,249							136,249	136,249			
3310059775	QUEENS	NY		10/06/2023	01/25/2024	136,323							136,323	136,323			
100100254	PHILADELPHIA	PA		03/17/2023	12/09/2024	139,039		(2,639)			(2,639)		136,400	136,400			
3310040384	FORSYTH	GA		10/12/2022	09/24/2024	136,461							136,461	136,461			
100067654	SAINT CLOUD	FL		09/23/2021	08/17/2024	142,171		(5,633)			(5,633)		136,538	136,538			
3320050786	INDIANAPOLIS	IN		04/27/2023	01/25/2024	136,620							136,620	136,620			
100020253	CAPE CORAL	FL		07/17/2018	06/21/2024	142,175		(5,539)			(5,539)		136,636	136,636			
100090250	MISSOURI CITY	TX		01/13/2023	12/22/2024	146,911		(10,160)			(10,160)		136,751	136,751			
100024740	HIALEAH	FL		09/20/2018	05/05/2024	126,197		10,558			10,558		136,755	136,755			
3320048488	CHICAGO	IL		04/04/2023	05/24/2024	136,777							136,777	136,777			
100061156	NEW BEDFORD	MA		06/01/2021	06/20/2024	136,270		581			581		136,851	136,851			
3310054409	TIMONIUM	MD		06/29/2023	04/24/2024	136,917							136,917	136,917			
100145222	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	138,881		(403)			(403)	57	138,534	136,960	(1,575)		(1,575)
100145218	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	139,039		301			301		139,340	136,986	(2,354)		(2,354)
100145454	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	141,308		(2,731)			(2,731)		138,577	136,994	(1,583)		(1,583)
3340071634	GASTONIA	NC		04/05/2024	09/24/2024	136,996							136,996	136,996			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310055401	MIAMI	FL		07/27/2023	12/23/2024	137,009							137,009	137,009			
100013285	WILLISTON	FL		05/25/2017	08/05/2024	129,228		7,785			7,785		137,013	137,013			
100116215	AUBURN	AL		07/20/2023	04/05/2024	119,640		17,402			17,402		137,042	137,042			
100030166	PORTLAND	OR		12/20/2018	08/05/2024	138,079		(1,018)			(1,018)		137,061	137,061			
3310041519	LIVINGSTON	NJ		11/10/2022	05/24/2024	137,066							137,066	137,066			
3310063465	SAN BERNARDINO	CA		11/21/2023	10/24/2024	137,214							137,214	137,214			
3310073009	WALDORF	MD		04/12/2024	09/24/2024	137,214							137,214	137,214			
100126978	WEST PALM BEACH	FL		08/30/2023	01/05/2024	107,359		30,031			30,031		137,390	137,390			
3320048094	CHICAGO	IL		02/27/2023	11/25/2024	137,501							137,501	137,501			
3310053475	HESPERIA	CA		09/15/2023	07/25/2024	137,604							137,604	137,604			
3310039746	METUCHEN	NJ		11/10/2022	05/24/2024	137,795							137,795	137,795			
100109921	NEW LENOX	IL		06/22/2023	08/09/2024	141,802		(3,888)			(3,888)		137,915	137,915			
100137466	CICERO	IL		01/11/2024	08/09/2024	150,180		(12,252)			(12,252)		137,928	137,928			
100064241	ORLANDO	FL		07/01/2021	09/20/2024	133,156		4,841			4,841		137,997	137,997			
100101888	SACRAMENTO	CA		04/06/2023	07/09/2024	142,068		(4,061)			(4,061)		138,008	138,010		2	2
100155204	CLEVELAND	OH		07/19/2024	10/18/2024	152,453		(14,381)			(14,381)		138,072	138,072			
100062851	LOGANVILLE	GA		07/01/2021	04/20/2024	138,548		(468)			(468)		138,080	138,080			
3310054515	GLENDALE	CA		06/29/2023	06/25/2024	138,105							138,105	138,105			
100026842	NAPLES	FL		09/26/2018	09/05/2024	136,357		1,763			1,763		138,120	138,120			
100019668	KATY	TX		07/26/2018	09/21/2024	139,053		(895)			(895)		138,159	138,159			
100111912	HENRICO	VA		06/29/2023	12/05/2024	112,069		26,121			26,121		138,190	138,190			
100035500	GALVESTON	TX		08/21/2019	09/21/2024	146,635		(8,436)			(8,436)		138,198	138,198			
100067647	HAMILTON	GA		09/23/2021	10/17/2024	144,507		(6,269)			(6,269)		138,238	138,238			
100023529	GLEN ROCK	PA		09/04/2018	10/21/2024	142,407		(4,167)			(4,167)		138,239	138,239			
3300004716	PATERSON	NJ		11/27/2023	11/20/2024	138,254							138,254	138,254			
3340070589	MILWAUKEE	WI		03/07/2024	09/24/2024	138,323							138,323	138,323			
100063420	ONTARIO	NY		07/01/2021	03/20/2024	138,818		(471)			(471)		138,347	138,347			
100078902	HINESVILLE	GA		02/24/2022	07/17/2024	137,479		989			989		138,468	138,468			
100047912	GLEN BURNIE	MD		11/20/2020	01/07/2024	126,369		12,148			12,148		138,517	138,517			
100126743	BONNERS FERRY	ID		08/30/2023	12/05/2024	124,907		13,634			13,634		138,542	138,542			
100079077	GREENVILLE	SC		02/24/2022	08/17/2024	139,876		(1,299)			(1,299)		138,576	138,576			
3340065127	AMHERST	NY		02/26/2024	07/25/2024	138,600							138,600	138,600			
3340065339	AYDEN	NC		02/26/2024	07/25/2024	138,603							138,603	138,603			
100091528	OXFORD	GA		01/20/2023	01/09/2024	141,959		(3,224)			(3,224)		138,735	138,735			
3310038492	BROOKLYN	NY		07/25/2022	09/24/2024	138,996							138,996	138,996			
3340078480	CLOVER	SC		07/29/2024	12/24/2024	139,016							139,016	139,016			
3320047873	CHICAGO	IL		02/27/2023	03/25/2024	139,150							139,150	139,150			
3310040924	LYNDHURST	NJ		09/08/2022	03/22/2024	139,204							139,204	139,204			
100113902	MIAMI	FL		06/29/2023	12/05/2024	132,928		6,294			6,294		139,222	139,222			
3310036393	WOODHAVEN	NY		08/16/2022	11/25/2024	139,327							139,327	139,327			
3340065331	AYDEN	NC		02/26/2024	07/25/2024	139,332							139,332	139,332			
3310050169	PHILADELPHIA	PA		04/19/2023	07/25/2024	139,344							139,344	139,344			
3310041335	SALEM	NJ		10/19/2022	03/22/2024	139,373							139,373	139,373			
3340064913	CHICAGO	IL		04/19/2024	11/25/2024	139,392							139,392	139,392			
100020289	SAINT PAUL	MN		07/17/2018	08/21/2024	143,530		(4,107)			(4,107)		139,423	139,423			
100079051	GEORGETOWN	SC		02/24/2022	06/17/2024	142,089		(2,661)			(2,661)		139,428	139,428			
100142455	ROCKFORD	IL		03/08/2024	11/09/2024	147,518		(8,089)			(8,089)		139,430	139,430			
3300004589	KEARNY	NJ		08/24/2023	04/16/2024	139,711							139,711	139,711			
100029454	CHICAGO	IL		10/26/2018	10/05/2024	111,500		28,231			28,231		139,730	139,730			
3310063672	UNIONDALE	NY		11/21/2023	08/26/2024	139,916							139,916	139,916			
100142101	KATY	TX		02/29/2024	09/06/2024	141,700		(1,700)			(1,700)		140,000	140,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320051572	BLOOMFIELD	CT		05/11/2023	06/25/2024	140,006							140,006	140,006			
3310067659	COMMACK	NY		02/15/2024	09/24/2024	140,012							140,012	140,012			
100031935	MIRAMAR	FL		03/29/2019	09/05/2024	121,736		18,360			18,360		140,096	140,096			
100026239	JACKSON	TN		09/20/2018	07/05/2024	122,714		17,399			17,399		140,114	140,114			
100132292	FRANKFORD	DE		10/13/2023	03/16/2024	138,536		1,616			1,616		140,153	140,153			
3310062732	CLIFTON	NJ		12/07/2023	06/25/2024	140,184							140,184	140,184			
100025553	SAN ANTONIO	TX		09/20/2018	07/05/2024	128,700		11,626			11,626		140,326	140,326			
3310025856	JERSEY CITY	NJ		10/22/2021	06/25/2024	140,509							140,509	140,509			
3300004196	PASSAIC	NJ		12/21/2022	03/15/2024	140,581							140,581	140,581			
3310048452	NANUET	NY		06/29/2023	03/22/2024	140,630							140,630	140,630			
100134623	SCOTT TOWNSHIP	PA		10/30/2023	12/06/2024	148,248		(7,407)			(7,407)		140,841	140,841			
100023724	SAN DIEGO	CA		09/04/2018	05/21/2024	145,717		(4,807)			(4,807)		140,910	140,910			
100071761	HAGERSTOWN	MD		10/14/2021	10/17/2024	149,384		(8,299)			(8,299)		141,085	141,085			
100154977	ONAMIA	MN		07/19/2024	08/26/2024	152,688		(11,543)			(11,543)		141,145	141,145			
100043585	GIG HARBOR	WA		08/13/2020	06/11/2024	139,930		1,308			1,308		141,238	141,238			
100143534	DALLAS	TX		02/21/2024	06/01/2024	144,894		(3,534)			(3,534)		141,360	141,360			
3340074212	HAMPTON	VA		04/30/2024	08/26/2024	141,427							141,427	141,427			
3300004910	EDISON	NJ		04/02/2024	08/16/2024	141,652							141,652	141,652			
100064619	REYNOLDSVILLE	PA		07/01/2021	11/20/2024	135,642		6,133			6,133		141,775	141,775			
100064904	TWIN FALLS	ID		07/14/2021	12/17/2024	147,831		(6,046)			(6,046)		141,785	141,785			
3320052881	FAIRVIEW	NC		06/21/2023	12/24/2024	141,795							141,795	141,795			
3310059712	NYACK	NY		10/06/2023	06/25/2024	141,832							141,832	141,832			
3310054185	MANORVILLE	NY		06/29/2023	02/26/2024	141,966							141,966	141,966			
3300003777	BELLEVILLE	NJ		06/10/2022	05/17/2024	141,978							141,978	141,978			
3320050394	MABANK	TX		05/11/2023	08/26/2024	142,080							142,080	142,080			
100100046	GALLOWAY	NJ		03/28/2023	05/22/2024	158,497		(16,379)			(16,379)		142,118	142,118			
100066699	LAKELAND	FL		08/02/2021	03/20/2024	142,597		(157)			(157)		142,440	142,440			
3310039014	BALTIMORE	MD		07/25/2022	04/24/2024	142,560							142,560	142,560			
3310058145	SUNRISE	FL		08/31/2023	07/25/2024	142,560							142,560	142,560			
3310062892	HEMPSTEAD	NY		11/21/2023	08/26/2024	142,619							142,619	142,619			
100130062	HOUSTON	TX		09/27/2023	07/09/2024	146,751		(4,011)			(4,011)		142,740	142,740			
3310036992	EAST MEADOW	NY		06/29/2022	04/24/2024	142,998							142,998	142,998			
3310046917	EAST NORTHPORT	NY		02/13/2023	06/25/2024	143,006							143,006	143,006			
3310054147	QUEENS	NY		06/29/2023	09/24/2024	143,006							143,006	143,006			
100100543	PENNSAUKEN	NJ		04/27/2023	04/09/2024	158,778		(15,758)			(15,758)		143,020	143,020			
100129303	ANNA	TX		09/25/2023	07/16/2024	142,938		110			110		143,047	143,047			
100066649	HELENA	OH		08/02/2021	10/20/2024	144,179		(1,106)			(1,106)		143,073	143,073			
3320046377	CHICAGO	IL		02/27/2023	04/24/2024	143,151							143,151	143,151			
3310054906	MIAMI	FL		06/29/2023	04/24/2024	143,154							143,154	143,154			
100030809	BILLINGS	MT		04/09/2019	11/07/2024	122,296		20,928			20,928		143,225	143,226		1	1
100091995	EGG HARBOR CITY	NJ		02/09/2023	12/09/2024	148,893		(5,653)			(5,653)		143,240	143,240			
3300003812	HILLSIDE	NJ		07/07/2022	04/16/2024	143,374							143,374	143,374			
100064922	DURHAM	NC		07/14/2021	01/17/2024	149,484		(5,917)			(5,917)		143,567	143,567			
18468	RANCHO DOMINQUEZ	CA		10/12/2004	11/04/2024	143,718		(48)			(48)		143,670	143,670			
100064792	TULARE	CA		07/14/2021	12/17/2024	150,868		(7,168)			(7,168)		143,700	143,700			
100120566	SAFFORD	AZ		08/18/2023	12/05/2024	152,560		(8,845)			(8,845)		143,715	143,715			
100129970	IRVINGTON	NJ		09/27/2023	12/09/2024	149,555		(5,807)			(5,807)		143,748	143,748			
100034624	KILDARE	IRL		06/21/2019	02/01/2024	129,612		17,280			17,280	3,700	150,593	143,777	(6,588)	(228)	(6,816)
100130415	WICHITA	KS		09/28/2023	12/09/2024	160,439		(16,504)			(16,504)		143,935	143,935			
100013670	ROMEOVILLE	IL		05/25/2017	12/05/2024	126,581		17,539			17,539		144,119	144,119			
3310054783	LINDEN	NJ		06/29/2023	12/23/2024	144,223							144,223	144,223			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310054811	BROOKLYN	NY		06/29/2023	07/25/2024	144,342							144,342	144,342			
3310061895	FREEPORT	NY		01/23/2024	09/24/2024	144,342							144,342	144,342			
100057234	KISSIMMEE	FL		05/19/2021	06/09/2024	153,055		(8,710)			(8,710)		144,345	144,345			
3310053032	TOMS RIVER	NJ		05/25/2023	02/26/2024	144,461							144,461	144,461			
3310053038	TOMS RIVER	NJ		06/08/2023	05/24/2024	144,461							144,461	144,461			
3340069983	HAMPTON	VA		03/07/2024	07/25/2024	144,532							144,532	144,532			
100067933	NORTH CHARLESTON	SC		09/23/2021	11/17/2024	150,487		(5,854)			(5,854)		144,634	144,634			
3320045146	BUFFALO	NY		01/30/2023	03/25/2024	144,664							144,664	144,664			
3310050710	PANAMA CITY	FL		06/08/2023	05/24/2024	144,711							144,711	144,711			
3340071088	PHILADELPHIA	PA		03/14/2024	10/24/2024	144,778							144,778	144,778			
100062074	DADE CITY	FL		07/01/2021	02/20/2024	146,982		(2,175)			(2,175)		144,807	144,807			
100126803	MURFREESBORO	TN		08/30/2023	02/05/2024	96,807		48,005			48,005		144,812	144,812			
3310058832	STATEN ISLAND	NY		09/15/2023	08/26/2024	144,877							144,877	144,877			
100069051	VICTORIA	VA		09/01/2021	09/20/2024	147,145		(2,253)			(2,253)		144,892	144,892			
3310039337	WATERBURY	CT		08/26/2022	02/26/2024	144,936							144,936	144,936			
100061456	COLUMBIA	SC		06/01/2021	10/20/2024	144,399		633			633		145,032	145,032			
3310051698	UNIONDALE	NY		05/25/2023	05/24/2024	145,061							145,061	145,061			
100017988	SCARBOROUGH	ME		05/22/2018	10/21/2024	149,317		(4,207)			(4,207)		145,110	145,110			
100057659	PARMA HEIGHTS	OH		06/30/2021	11/17/2024	146,326		(1,187)			(1,187)		145,140	145,139		(1)	(1)
3310038952	MILPITAS	CA		08/01/2022	10/24/2024	145,330							145,330	145,330			
100117375	NAPLES	FL		07/20/2023	02/06/2024	125,001		20,418			20,418		145,419	145,419			
3310067018	WESTBURY	NY		02/15/2024	07/25/2024	145,425							145,425	145,425			
100019784	MECHANICSBURG	PA		07/26/2018	05/21/2024	147,843		(2,345)			(2,345)		145,498	145,498			
100017022	SPRINGFIELD	MA		05/16/2018	04/21/2024	149,887		(4,367)			(4,367)		145,520	145,520			
3310049551	NEWARK	NJ		04/04/2023	03/22/2024	145,530							145,530	145,530			
3310051841	CONWAY	SC		05/25/2023	07/25/2024	145,680							145,680	145,680			
3320052965	DAYTON	OH		05/18/2023	05/24/2024	146,042							146,042	146,042			
100067753	VANCOUVER	WA		09/23/2021	03/17/2024	152,579		(6,495)			(6,495)		146,084	146,084			
100142193	DEARBORN HEIGHTS	MI		03/15/2024	12/05/2024	161,756		(15,506)			(15,506)		146,250	146,250			
3320043649	DETROIT	MI		02/13/2023	03/25/2024	146,271							146,271	146,271			
3340075261	COVENTRY	CT		05/23/2024	11/25/2024	146,273							146,273	146,273			
100024357	SACRAMENTO	CA		09/20/2018	11/21/2024	150,051		(3,537)			(3,537)		146,514	146,514			
3320047573	SLIDELL	LA		02/27/2023	02/26/2024	146,520							146,520	146,520			
100023320	HERMITAGE	TN		08/16/2018	05/21/2024	149,417		(2,872)			(2,872)		146,546	146,546			
3300004172	PATERSON	NJ		01/19/2023	04/16/2024	146,633							146,633	146,633			
3310036402	HARTFORD	CT		06/29/2022	05/24/2024	146,724							146,724	146,724			
3340076486	TOBYHANNA	PA		06/04/2024	12/24/2024	146,837							146,837	146,837			
100078025	PROSPECT	KY		01/12/2022	02/09/2024	148,791		(1,902)			(1,902)		146,888	146,888			
100086321	VELDHOVEN	NLD		08/29/2022	01/22/2024	149,015						(14,081)	134,935	146,923	11,989		11,989
100091177	STATESBORO	GA		01/31/2023	06/09/2024	153,169		(6,238)			(6,238)		146,931	146,931			
3340071414	CHICAGO	IL		03/28/2024	12/24/2024	146,936							146,936	146,936			
3310040426	BAY SHORE	NY		08/16/2022	09/24/2024	147,015							147,015	147,015			
100079300	ATLANTA	GA		02/28/2022	04/09/2024	156,097		(9,049)			(9,049)		147,048	147,048			
3320050393	MABANK	TX		05/11/2023	03/25/2024	147,114							147,114	147,114			
3320046305	SPOTSWOOD	NJ		02/13/2023	07/25/2024	147,263							147,263	147,263			
3320053419	RIALTO	CA		05/25/2023	11/25/2024	147,263							147,263	147,263			
3310055251	TEANECK	NJ		06/29/2023	06/25/2024	147,312							147,312	147,312			
100031967	FAIRFIELD	CA		03/29/2019	04/05/2024	143,075		4,268			4,268		147,343	147,343			
100057956	PINE HILL	NJ		06/30/2021	11/17/2024	149,557		(2,130)			(2,130)		147,427	147,427			
100029528	EPHRATA	PA		10/26/2018	03/05/2024	134,937		12,547			12,547		147,484	147,484			
100062498	HARRISBURG	PA		07/01/2021	03/20/2024	149,464		(1,978)			(1,978)		147,486	147,486			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109317	ALEXANDRIA	VA		06/12/2023	01/17/2024	151,266		(3,772)			(3,772)		147,494	147,494			
3320048932	NEWTON	NJ		03/15/2023	01/25/2024	147,629							147,629	147,629			
3310043149	VALLEY STREAM	NY		11/10/2022	09/24/2024	147,683							147,683	147,683			
100057725	POMPANO BEACH	FL		06/30/2021	11/17/2024	155,141		(7,448)			(7,448)		147,693	147,693			
100113339	DEKALB	IL		06/29/2023	08/05/2024	135,292		12,415			12,415		147,707	147,707			
100043125	ENGLEWOOD	CO		05/28/2020	05/05/2024	144,098		3,769			3,769		147,867	147,867			
3320050391	MABANK	TX		04/27/2023	04/24/2024	147,894							147,894	147,894			
3310059142	SCOTCH PLAINS	NJ		10/31/2023	10/24/2024	147,906							147,906	147,906			
3320051563	LOUISVILLE	KY		05/11/2023	06/25/2024	147,959							147,959	147,959			
3310055961	MASSAPEQUA	NY		07/27/2023	02/26/2024	147,965							147,965	147,965			
100141110	SCRANTON	PA		01/30/2024	11/09/2024	151,241		(3,241)			(3,241)		148,000	148,000			
3310069661	NEWARK	NJ		02/15/2024	05/24/2024	148,040							148,040	148,040			
3340067956	ROSELLE	NJ		02/26/2024	07/25/2024	148,104							148,104	148,104			
3310061474	JERSEY CITY	NJ		10/06/2023	06/25/2024	148,142							148,142	148,142			
100101590	ARCADIA	OK		04/26/2023	10/17/2024	153,454		(5,212)			(5,212)		148,242	148,242			
100064824	SAVANNAH	GA		07/14/2021	06/17/2024	155,233		(6,984)			(6,984)		148,249	148,249			
100153415	CEDARTOWN	GA		05/30/2024	09/09/2024	151,956		(3,706)			(3,706)		148,250	148,250			
100011561	FELTON	DE		03/08/2017	12/13/2024	112,855		35,470			35,470		148,325	148,325			
100108051	MONTVALE	NJ		05/25/2023	08/17/2024	148,266		64			64		148,330	148,330			
100109916	LAS VEGAS	NV		06/22/2023	02/09/2024	153,087		(4,648)			(4,648)		148,438	148,438			
100030802	SPRING HILL	FL		04/09/2019	05/07/2024	127,518		20,977			20,977		148,495	148,497		2	2
3310033792	WOODMERE	NY		03/17/2022	08/26/2024	148,500							148,500	148,500			
3310063447	PORT CHESTER	NY		12/22/2023	12/23/2024	148,500							148,500	148,500			
100139080	JACKSONVILLE	NC		12/28/2023	09/09/2024	165,029		(16,529)			(16,529)		148,500	148,500			
3310063411	PORT CHESTER	NY		12/22/2023	11/25/2024	148,500							148,500	148,500			
100088911	DUBLIN	OH		11/15/2022	05/22/2024	149,839		(1,306)			(1,306)		148,534	148,534			
40018613	LINDENHURST	NY		06/03/2021	10/24/2024	148,610							148,610	148,610			
3310050920	CHICAGO	IL		08/31/2023	05/24/2024	148,619							148,619	148,619			
3320050389	MABANK	TX		04/27/2023	03/25/2024	148,839							148,839	148,839			
3320048568	CHICAGO	IL		03/15/2023	11/25/2024	148,847							148,847	148,847			
100088809	POWDER SPRINGS	GA		11/15/2022	12/22/2024	155,823		(6,938)			(6,938)		148,885	148,885			
3320043908	NORTHBROOK	IL		01/10/2023	03/25/2024	148,985							148,985	148,985			
3320053102	PHILADELPHIA	PA		05/18/2023	07/25/2024	148,992							148,992	148,992			
100090738	SACRAMENTO	CA		01/09/2023	03/09/2024	148,586		476			476		149,062	149,062			
3310039250	CAMBRIA HEIGHTS	NY		09/08/2022	03/22/2024	149,094							149,094	149,094			
100102830	STROUDSBURG	PA		06/22/2023	05/10/2024	159,188		(10,075)			(10,075)		149,113	149,113			
100029240	MYRTLE BEACH	SC		10/26/2018	08/05/2024	141,008		8,239			8,239		149,247	149,247			
3340069364	HAMPTON	VA		02/26/2024	10/24/2024	149,292							149,292	149,292			
100103118	GRAND RAPIDS	MI		04/21/2023	11/09/2024	155,318		(6,018)			(6,018)		149,300	149,300			
100103164	CARLISLE	PA		04/21/2023	10/09/2024	153,341		(3,991)			(3,991)		149,350	149,350			
100145931	PERRIS	CA		03/19/2024	06/17/2024	157,932		(8,559)			(8,559)		149,373	149,373			
3310053953	NORTH BRUNSWICK	NJ		07/27/2023	05/24/2024	149,421							149,421	149,421			
100091671	MANALAPAN	NJ		01/27/2023	08/09/2024	153,227		(3,785)			(3,785)		149,442	149,442			
100132380	OKMULGEE	OK		11/03/2023	09/10/2024	153,976		(4,511)			(4,511)		149,466	149,466			
100100902	TEMPLE HILLS	MD		04/28/2023	03/09/2024	154,041		(4,426)			(4,426)		149,614	149,614			
3340071822	MABLETON	GA		03/14/2024	06/25/2024	149,688							149,688	149,688			
3340075932	NEW PORT RICHEY	FL		05/23/2024	08/26/2024	149,688							149,688	149,688			
100049924	ALPHARETTA	GA		11/20/2020	08/07/2024	151,823		(2,096)			(2,096)		149,727	149,727			
100112257	STURGEON LAKE	MN		06/29/2023	01/05/2024	93,977		55,763			55,763		149,739	149,739			
3340072800	SUSSEX	NJ		03/28/2024	10/24/2024	149,767							149,767	149,767			
100030866	SILVER SPRING	MD		04/09/2019	08/07/2024	141,316		8,465			8,465		149,781	149,781			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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3310033619	PALM SPRINGS	CA		04/01/2022	02/26/2024	210,885							210,885	149,786		(61,099)	(61,099)
3310039740	HEMPSTEAD	NY		08/26/2022	03/22/2024	149,866							149,866	149,866			
100131804	PORTLAND	ME		10/06/2023	05/05/2024	153,292		(3,398)			(3,398)		149,894	149,894			
3310027804	PLAINFIELD	NJ		11/29/2021	02/26/2024	149,926							149,926	149,926			
322040451	FOLEY	AL		04/28/2022	01/04/2024	149,968							149,968	149,968			
3340076245	RICHMOND	VA		06/14/2024	10/24/2024	149,999							149,999	149,999			
100138711	FREMONT	CA		02/02/2024	04/09/2024	153,100		(3,100)			(3,100)		150,000	150,000			
100150217	HANOVER	MD		04/30/2024	10/05/2024	160,930		(10,930)			(10,930)		150,000	150,000			
100138722	PHILADELPHIA	PA		02/02/2024	11/09/2024	160,938		(10,938)			(10,938)		150,000	150,000			
100141579	LAS CRUCES	NM		01/30/2024	08/05/2024	153,793		(3,792)			(3,792)		150,001	150,001			
100063634	SIERRA VISTA	AZ		07/01/2021	07/20/2024	150,523		(436)			(436)		150,087	150,087			
3310040504	ALLENDALE	NJ		10/12/2022	01/25/2024	150,208							150,208	150,208			
3310053826	RIDGEFIELD	CT		06/29/2023	01/25/2024	150,249							150,249	150,249			
3310033423	RED BANK	NJ		04/14/2022	04/24/2024	150,579							150,579	150,579			
3310045248	HUNTINGTON	NY		02/13/2023	02/26/2024	150,713							150,713	150,713			
3310052307	ASHLAND	MA		06/08/2023	04/24/2024	150,887							150,887	150,887			
100047561	PLAINVIEW	NY		11/20/2020	12/07/2024	166,633		(15,718)			(15,718)		150,916	150,916			
3310064604	FULLERTON	CA		11/21/2023	06/25/2024	151,010							151,010	151,010			
100063450	BLAINE	MN		07/01/2021	01/20/2024	150,235		817			817		151,052	151,052			
322040161	PORTLAND	OR		04/28/2022	07/25/2024	151,200							151,200	151,200			
100152289	ROCKLEDGE	FL		05/17/2024	11/17/2024	155,837		(4,530)			(4,530)		151,306	151,306			
3320050382	MABANK	TX		04/27/2023	03/25/2024	151,404							151,404	151,404			
3310033858	MONTVILLE	NJ		03/17/2022	03/22/2024	151,466							151,466	151,466			
3310037276	WILTON MANORS	FL		07/14/2022	04/24/2024	151,470							151,470	151,470			
100062525	SPARTA	NY		07/01/2021	11/20/2024	153,264		(1,568)			(1,568)		151,696	151,696			
100138091	CARPENTERSVILLE	IL		12/13/2023	04/05/2024	160,558		(8,558)			(8,558)		152,000	151,856		(144)	(144)
3310045268	NEWARK	NJ		02/13/2023	07/25/2024	151,864							151,864	151,864			
3310063412	BALDWIN	NY		12/07/2023	07/25/2024	151,938							151,938	151,938			
3310058840	BERNARDS	NJ		08/31/2023	04/24/2024	152,064							152,064	152,064			
3310041143	MALVERNE	NY		10/12/2022	09/24/2024	152,183							152,183	152,183			
3310062215	BELLMORE	NY		10/31/2023	06/25/2024	152,361							152,361	152,361			
3320053181	GRAND RAPIDS	MI		06/21/2023	05/24/2024	152,367							152,367	152,367			
100088027	TUCSON	AZ		10/25/2022	10/22/2024	158,601		(6,150)			(6,150)		152,451	152,451			
3320045877	DETROIT	MI		01/30/2023	01/25/2024	152,460							152,460	152,460			
3320048995	LAKEWOOD	NJ		04/04/2023	09/24/2024	152,460							152,460	152,460			
100090204	SOUTH EUCLID	OH		01/13/2023	10/22/2024	154,123		(1,626)			(1,626)		152,497	152,497			
100071290	BUSH	LA		10/01/2021	11/20/2024	154,481		(1,926)			(1,926)		152,554	152,554			
100112656	NEWPORT NEWS	VA		06/29/2023	11/05/2024	94,079		58,589			58,589		152,667	152,667			
3320043614	DETROIT	MI		01/10/2023	10/24/2024	152,747							152,747	152,747			
100103003	ALBANY	NY		06/22/2023	01/10/2024	163,494		(10,744)			(10,744)		152,750	152,750			
100116370	TOBYHANNA	PA		07/20/2023	06/05/2024	138,091		14,709			14,709		152,800	152,800			
100111963	GREER	SC		06/29/2023	08/05/2024	117,947		34,979			34,979		152,926	152,926			
100111774	GYPSUM	CO		06/29/2023	07/05/2024	128,136		24,807			24,807		152,944	152,944			
3340073300	ATLANTA	GA		04/12/2024	10/24/2024	152,975							152,975	152,975			
100091282	PHOENIX	AZ		01/31/2023	04/09/2024	162,842		(9,842)			(9,842)		153,000	153,000			
100091283	PHOENIX	AZ		01/31/2023	11/09/2024	162,999		(9,999)			(9,999)		153,000	153,000			
100116511	FORT WASHINGTON	MD		07/20/2023	09/05/2024	145,416		7,630			7,630		153,047	153,047			
100077064	UNION CITY	GA		01/03/2022	05/20/2024	155,734		(2,662)			(2,662)		153,072	153,072			
100060998	CATONSVILLE	MD		06/01/2021	09/20/2024	152,720		678			678		153,398	153,398			
100155301	BOCA RATON	FL		07/19/2024	12/24/2024	159,147		(5,737)			(5,737)		153,410	153,410			
100126293	DETROIT	MI		08/30/2023	03/09/2024	158,751		(5,274)			(5,274)		153,477	153,477			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310053333	SAINT ALBANS	NY		06/29/2023	01/25/2024	153,549							153,549	153,549			
100025876	FORT LAUDERDALE	FL		09/20/2018	01/05/2024	74,820		78,821			78,821		153,641	153,641			
100010811	HAGERSTOWN	MD		12/23/2016	05/05/2024	144,648		9,186			9,186		153,834	153,834			
100146422	DUMFRIES	VA		03/19/2024	07/17/2024	158,059		(4,080)			(4,080)		153,978	153,978			
100087951	CHICAGO	IL		10/25/2022	02/22/2024	157,792		(3,639)			(3,639)		154,153	154,153			
100013284	STOCKTON	CA		05/25/2017	08/05/2024	150,980		3,271			3,271		154,251	154,251			
100078442	QUITMAN	TX		01/21/2022	11/09/2024	155,268		(1,005)			(1,005)		154,263	154,263			
100065217	RALEIGH	NC		07/14/2021	12/17/2024	156,992		(2,695)			(2,695)		154,296	154,296			
100028404	MIAMI	FL		10/26/2018	05/05/2024	139,179		15,119			15,119		154,298	154,298			
3310040036	BROOKLYN	NY		08/16/2022	07/25/2024	154,312							154,312	154,312			
3320049971	CHICAGO	IL		04/19/2023	04/24/2024	154,668							154,668	154,668			
100126833	BOCA RATON	FL		08/30/2023	05/05/2024	117,687		37,113			37,113		154,800	154,800			
3340068692	MIDDLETOWN	CT		02/26/2024	07/25/2024	154,836							154,836	154,836			
100158520	WILMINGTON	NC		07/10/2024	10/05/2024	160,008		(5,126)			(5,126)		154,882	154,882			
3340075632	LAKE ARIEL	PA		05/23/2024	10/24/2024	154,915							154,915	154,915			
100066043	ORLANDO	FL		08/02/2021	04/20/2024	156,775		(1,672)			(1,672)		155,104	155,104			
100156791	MARSHALL	TX		06/26/2024	08/30/2024	161,338		(6,088)			(6,088)		155,250	155,250			
3340069682	AUSTELL	GA		02/29/2024	06/25/2024	155,390							155,390	155,390			
100112021	ALBUQUERQUE	NM		06/29/2023	11/01/2024	96,055		59,362			59,362		155,417	155,417			
3320051407	ANSONIA	CT		06/08/2023	08/26/2024	155,430							155,430	155,430			
3320051694	MAYWOOD	IL		05/11/2023	02/26/2024	155,618							155,618	155,618			
100115213	BRIDGETON	NJ		07/17/2023	06/09/2024	162,648		(6,992)			(6,992)		155,656	155,656			
100023936	LOS ANGELES	CA		09/10/2018	06/21/2024	157,490		(1,827)			(1,827)		155,663	155,663			
100012315	CHESAPEAKE	VA		04/28/2017	12/13/2024	142,472		13,263			13,263		155,735	155,735			
100034159	LEITRIM	IRL		06/21/2019	03/01/2024	131,197		27,714			27,714	3,721	162,633	155,800	(7,526)	694	(6,832)
3320053180	PHILADELPHIA	PA		06/08/2023	08/26/2024	155,975							155,975	155,975			
100030369	INGLEWOOD	CA		12/20/2018	09/05/2024	153,660		2,525			2,525		156,185	156,185			
3310061128	ANCHORAGE	AK		12/22/2023	10/24/2024	156,247							156,247	156,247			
100080420	SARASOTA	FL		04/14/2022	01/09/2024	162,069		(5,811)			(5,811)		156,258	156,258			
3310038859	BROOKLYN	NY		07/25/2022	02/26/2024	156,371							156,371	156,371			
100075783	VIRGINIA BEACH	VA		12/01/2021	03/20/2024	157,788		(1,305)			(1,305)		156,484	156,484			
100075232	SAINT CLOUD	FL		12/01/2021	05/20/2024	157,847		(1,271)			(1,271)		156,576	156,576			
100133339	JOLIET	IL		11/29/2023	03/06/2024	155,958		792			792		156,750	156,750			
3320046282	LAWRENCE	NJ		02/13/2023	07/25/2024	156,964							156,964	156,964			
100078908	BEND	OR		02/24/2022	11/17/2024	159,609		(2,541)			(2,541)		157,068	157,068			
100127120	SHARPSBURG	GA		08/30/2023	06/05/2024	145,281		11,815			11,815		157,096	157,096			
100088922	SANFORD	FL		11/15/2022	11/22/2024	165,719		(8,620)			(8,620)		157,100	157,100			
100128273	DALLAS	TX		09/14/2023	10/05/2024	170,034		(12,802)			(12,802)		157,231	157,231			
100047549	SHINGLE SPRINGS	CA		11/20/2020	06/07/2024	165,555		(8,227)			(8,227)		157,328	157,329		1	1
3300004308	JERSEY CITY	NJ		02/16/2023	06/18/2024	157,339							157,339	157,339			
100117044	VINELAND	NJ		07/20/2023	10/05/2024	138,878		18,754			18,754		157,631	157,631			
100088817	CRAWFORD	GA		11/15/2022	12/22/2024	160,419		(2,651)			(2,651)		157,768	157,768			
322050952	BOISE	ID		06/09/2022	03/26/2024	157,850							157,850	157,850			
3310052555	WASHINGTON	DC		05/18/2023	05/24/2024	157,856							157,856	157,856			
100102995	BIG BEAR CITY	CA		06/22/2023	07/10/2024	166,444		(8,444)			(8,444)		158,000	158,000			
100060983	SPRINGFIELD	MA		06/01/2021	01/20/2024	157,351		681			681		158,032	158,032			
100110925	HAWLEY	PA		06/29/2023	07/05/2024	159,476		(1,384)			(1,384)		158,093	158,093			
100153416	CEDARTOWN	GA		05/30/2024	08/09/2024	161,849		(3,716)			(3,716)		158,133	158,133			
100055263	NEWTON	NJ		03/23/2021	08/07/2024	160,888		(2,714)			(2,714)		158,174	158,174			
100100571	ATLANTA	GA		04/27/2023	08/09/2024	166,803		(8,509)			(8,509)		158,294	158,294			
3310051740	CAPE CORAL	FL		05/25/2023	10/24/2024	158,315							158,315	158,315			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044590	LOS ANGELES	CA		11/19/2020	06/07/2024	162,916		(4,530)			(4,530)		158,386	158,386			
100090423	MORENO VALLEY	CA		12/28/2022	11/09/2024	158,544							158,544	158,544			
100077684	APPLE VALLEY	CA		01/03/2022	04/20/2024	162,499		(3,896)			(3,896)		158,603	158,603			
100091959	NEW HAVEN	CT		02/07/2023	12/09/2024	167,989		(9,362)			(9,362)		158,627	158,627			
3310063740	BOCA RATON	FL		11/21/2023	11/25/2024	158,653							158,653	158,653			
3320052510	ORLANDO	FL		05/18/2023	05/24/2024	158,756							158,756	158,756			
3320046518	CHICAGO	IL		02/13/2023	03/25/2024	158,846							158,846	158,846			
3310055992	BROOKLYN	NY		07/27/2023	09/24/2024	159,044							159,044	159,044			
3310066579	SAN DIEGO	CA		01/23/2024	08/26/2024	159,044							159,044	159,044			
100102047	FLOWER MOUND	TX		04/14/2023	06/09/2024	163,644		(4,523)			(4,523)		159,121	159,121			
100049517	MONTGOMERY	IL		11/20/2020	06/07/2024	142,926		16,208			16,208		159,133	159,133			
100135865	CORAL SPRINGS	FL		11/13/2023	11/09/2024	169,615		(10,469)			(10,469)		159,146	159,146			
100061256	HIGH POINT	NC		06/01/2021	10/20/2024	158,469		685			685		159,154	159,154			
100100122	ELDON	MO		03/28/2023	07/22/2024	163,337		(4,092)			(4,092)		159,245	159,245			
100080960	HOUSTON	TX		03/18/2022	02/17/2024	153,708		5,559			5,559		159,267	159,267			
100070356	DORDRECHT/DRECHTSTEDEN	NLD		08/31/2021	10/21/2024	162,404						10,367	172,771	159,365	(13,405)		(13,405)
3310040341	FORSYTH	GA		09/21/2022	09/24/2024	159,430							159,430	159,430			
100057948	MURRELLS INLET	SC		06/30/2021	08/17/2024	167,536		(7,953)			(7,953)		159,583	159,583			
100091391	SAINT PAUL	MN		02/22/2023	01/17/2024	160,276		(566)			(566)		159,709	159,709			
3340069984	CHESAPEAKE	VA		03/21/2024	07/25/2024	159,746							159,746	159,746			
100060979	APPLETON	WI		06/01/2021	07/20/2024	159,068		681			681		159,748	159,748			
3310039813	MIAMI	FL		08/26/2022	06/25/2024	159,874							159,874	159,874			
100149997	FORT MYERS	FL		06/07/2024	11/09/2024	162,880		(2,996)			(2,996)		159,884	159,884			
100091743	SACRAMENTO	CA		03/24/2023	12/09/2024	168,402		(8,481)			(8,481)		159,921	159,921			
3320046636	NEWTON	NJ		04/19/2023	03/25/2024	159,996							159,996	159,996			
100070476	INDEPENDENCE	MO		09/23/2021	05/17/2024	167,717		(7,720)			(7,720)		159,997	159,997			
100138231	WESTMINSTER	CA		12/14/2023	07/06/2024	159,813		187			187		160,000	160,000			
100139559	YOUNGSVILLE	NC		12/28/2023	12/05/2024	178,664		(18,664)			(18,664)		160,000	160,000			
100077895	DEN HAAG	NLD		12/29/2021	09/20/2024	158,300						4,386	162,685	160,013	(2,673)		(2,673)
100024093	CARMICHAEL	CA		09/10/2018	11/21/2024	161,726		(1,534)			(1,534)		160,192	160,192			
3320050623	CLEVELAND HEIGHTS	OH		04/19/2023	05/24/2024	160,281							160,281	160,281			
100158217	UNITED KINGDOM	GBR		07/09/2024	11/20/2024	158,225		3,840			3,840		162,065	160,282	(1,784)		(1,784)
3310037658	PLAINFIELD	NJ		06/23/2022	02/26/2024	160,380							160,380	160,380			
3310050727	FLUSHING	NY		04/27/2023	07/25/2024	160,380							160,380	160,380			
3310051944	WOODMERE	NY		05/11/2023	12/23/2024	160,380							160,380	160,380			
3340070550	LOMBARD	IL		03/07/2024	07/25/2024	160,380							160,380	160,380			
3310051730	CAPE CORAL	FL		05/25/2023	09/24/2024	160,428							160,428	160,428			
100161149	COUNCIL GROVE	KS		07/24/2024	11/17/2024	165,232		(4,732)			(4,732)		160,500	160,500			
3310051581	MALVERNE	NY		06/08/2023	12/23/2024	160,558							160,558	160,558			
100145756	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	163,085		233			233	69	163,387	160,639	(2,747)		(2,747)
100145758	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	163,086		231			231	69	163,387	160,639	(2,747)		(2,747)
40017715	CORAM	NY		02/23/2021	06/25/2024	160,726							160,726	160,726			
100074930	DELTONA	FL		12/01/2021	01/20/2024	162,363		(1,487)			(1,487)		160,876	160,876			
100100042	HOUSTON	TX		03/28/2023	08/22/2024	169,649		(8,768)			(8,768)		160,881	160,881			
100134701	CINCINNATI	OH		10/30/2023	09/06/2024	159,854		1,043			1,043		160,897	160,897			
100128386	KANSAS CITY	KS		09/15/2023	06/11/2024	169,404		(8,483)			(8,483)		160,920	160,920			
100064821	ORLANDO	FL		07/14/2021	09/17/2024	168,617		(7,588)			(7,588)		161,029	161,029			
3310040200	FORSYTH	GA		09/21/2022	10/24/2024	161,054							161,054	161,054			
3340073055	BALTIMORE	MD		03/28/2024	09/24/2024	161,093							161,093	161,093			
3310051728	HAWORTH	NJ		06/08/2023	12/23/2024	161,123							161,123	161,123			
100159510	COLUMBIA	MO		07/15/2024	10/17/2024	165,852		(4,719)			(4,719)		161,133	161,133			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340066367	MARIETTA	GA		03/07/2024	10/31/2024	161,179							161,179	161,179			
100139464	GREEN BAY	WI		12/28/2023	12/05/2024	168,101		(6,851)			(6,851)		161,250	161,250			
100113692	LOS ANGELES	CA		06/29/2023	10/05/2024	138,044		23,208			23,208		161,251	161,251			
3320048124	NEW ORLEANS	LA		04/04/2023	07/25/2024	161,370							161,370	161,370			
100091968	FORT WORTH	TX		02/07/2023	10/09/2024	171,066		(9,569)			(9,569)		161,497	161,497			
100133763	LEBANON	TN		10/20/2023	12/05/2024	168,886		(7,386)			(7,386)		161,500	161,500			
100053710	CHICAGO	IL		03/23/2021	09/07/2024	188,294		(26,598)			(26,598)		161,696	161,698		2	2
100147647	NORTH RIDGEVILLE	OH		04/04/2024	12/05/2024	170,863		(9,163)			(9,163)		161,700	161,700			
100119549	MOSELEY	VA		07/28/2023	02/16/2024	164,430		(2,643)			(2,643)		161,787	161,787			
100102205	GLOUCESTER CITY	NJ		04/14/2023	04/09/2024	167,087		(5,275)			(5,275)		161,812	161,812			
3320052903	DETROIT	MI		05/18/2023	09/24/2024	161,865							161,865	161,865			
100031510	LATHROP	CA		03/29/2019	08/05/2024	140,226		21,750			21,750		161,976	161,976			
3320053919	BRICK TOWNSHIP	NJ		06/21/2023	09/24/2024	162,006							162,006	162,006			
100119755	ST. CLAIR SHORES	MI		08/08/2023	11/09/2024	165,873		(3,800)			(3,800)		162,073	162,073			
3310060969	FORT COLLINS	CO		10/06/2023	11/25/2024	162,465							162,465	162,465			
100138677	DAYTON	OH		02/02/2024	08/09/2024	177,144		(14,676)			(14,676)		162,468	162,468			
3310052749	JERSEY CITY	NJ		06/08/2023	03/22/2024	162,593							162,593	162,593			
100061025	DEWEYVILLE	UT		06/01/2021	10/20/2024	161,960		696			696		162,655	162,655			
100077928	ROTTERDAM	NLD		12/29/2021	06/20/2024	167,778						4,728	172,506	162,689	(9,817)		(9,817)
100103412	VERO BEACH	FL		06/16/2023	08/09/2024	176,906		(14,215)			(14,215)		162,691	162,691			
3310037983	BROOKLYN	NY		06/29/2022	06/25/2024	162,756							162,756	162,756			
100031560	PALMDALE	CA		03/29/2019	01/05/2024	148,275		14,538			14,538		162,813	162,813			
100080318	SNEEK	NLD		02/22/2022	01/22/2024	165,571						4,290	169,861	163,246	(6,614)		(6,614)
3340076421	VIRGINIA BEACH	VA		05/23/2024	09/24/2024	163,251							163,251	163,251			
3340075538	BUSHKILL	PA		04/30/2024	11/25/2024	163,350							163,350	163,350			
100087935	LEBANON	NJ		10/25/2022	12/22/2024	164,822		(1,441)			(1,441)		163,381	163,381			
100071144	VERO BEACH	FL		10/01/2021	12/20/2024	159,525		4,123			4,123		163,648	163,648			
3310039798	JERSEY CITY	NJ		08/26/2022	03/22/2024	163,721							163,721	163,721			
3310051750	CAPE CORAL	FL		05/25/2023	08/26/2024	163,989							163,989	163,989			
100057967	PLYMOUTH	MN		06/30/2021	03/17/2024	166,494		(2,490)			(2,490)		164,004	164,004			
3340062423	EWING TOWNSHIP	NJ		02/26/2024	12/24/2024	164,014							164,014	164,014			
100117977	JUNCTION CITY	CA		07/20/2023	03/05/2024	173,774		(9,721)			(9,721)		164,053	164,053			
3310036578	MCKEES ROCKS	PA		07/07/2022	03/22/2024	164,193							164,193	164,193			
100143842	ATLANTA	GA		02/29/2024	11/06/2024	173,234		(9,029)			(9,029)		164,205	164,205			
100074186	CLARKSTON	MI		12/09/2021	09/09/2024	174,785		(10,577)			(10,577)		164,208	164,208			
100063290	SPRING	TX		07/01/2021	04/20/2024	165,929		(1,687)			(1,687)		164,242	164,242			
3340074291	VIRGINIA BEACH	VA		04/30/2024	11/25/2024	164,340							164,340	164,340			
3310065633	BROOKLYN	NY		02/15/2024	09/24/2024	164,390							164,390	164,390			
100075279	CIRCLE PINES	MN		12/01/2021	02/20/2024	167,421		(2,871)			(2,871)		164,550	164,550			
100080249	HOT SPRINGS NATIONAL P	AR		02/25/2022	10/09/2024	179,114		(14,515)			(14,515)		164,600	164,600			
3340075106	MYRTLE BEACH	SC		05/23/2024	12/24/2024	164,657							164,657	164,657			
3320047892	HOMEWOOD	IL		02/27/2023	02/26/2024	164,718							164,718	164,718			
100163979	DALLAS	TX		08/21/2024	12/05/2024	170,430		(5,611)			(5,611)		164,819	164,819			
3340069118	NEW BRITAIN	CT		02/29/2024	07/25/2024	164,930							164,930	164,930			
100080810	VERO BEACH	FL		03/15/2022	02/09/2024	179,755		(14,815)			(14,815)		164,941	164,941			
100091010	STEPHENVILLE	TX		01/31/2023	05/09/2024	174,663		(9,700)			(9,700)		164,962	164,962			
100133209	KATY	TX		11/29/2023	10/06/2024	166,129		(1,129)			(1,129)		165,000	165,000			
100149753	CALUMET CITY	IL		04/26/2024	09/09/2024	169,950		(4,950)			(4,950)		165,000	165,000			
100137135	DUVALL	WA		11/28/2023	01/11/2024	176,708		(11,708)			(11,708)		165,000	165,000			
100030006	NOTTINGHAM	MD		12/20/2018	10/05/2024	163,535		1,618			1,618		165,152	165,152			
100039197	DUBLIN	IRL		09/27/2019	03/01/2024	136,428		32,070			32,070	(1,187)	167,312	165,228	(2,083)	(1)	(2,084)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111860	HENRICO	VA		06/29/2023	06/05/2024	159,230		6,063			6,063		165,293	165,293			
3340072545	BROWNSTOWN TOWNSHIP	MI		04/19/2024	10/24/2024	165,314							165,314	165,314			
100068196	SUNNYSIDE	WA		08/25/2021	06/17/2024	168,317		(3,001)			(3,001)		165,317	165,317			
100109897	PHILADELPHIA	PA		06/22/2023	11/09/2024	170,144		(4,807)			(4,807)		165,337	165,337			
100054737	REDLANDS	CA		03/23/2021	11/07/2024	176,303		(10,848)			(10,848)		165,455	165,455			
3320043122	BUENA	NJ		01/10/2023	08/26/2024	165,456							165,456	165,456			
100145347	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	167,917		416			416	20	168,353	165,518	(2,835)		(2,835)
3320046029	WEST BEND	WI		01/30/2023	08/26/2024	165,617							165,617	165,617			
3340072915	NEPTUNE	NJ		04/12/2024	12/24/2024	165,710							165,710	165,710			
100115338	HOLIDAY	FL		07/17/2023	10/09/2024	174,944		(9,052)			(9,052)		165,892	165,892			
100089962	MERIDEN	CT		01/26/2023	08/09/2024	176,381		(10,486)			(10,486)		165,895	165,895			
3320049715	ROMEOVILLE	IL		04/04/2023	04/24/2024	166,320							166,320	165,975		(345)	(345)
100082765	VENLO	NLD		04/27/2022	11/20/2024	174,138						(7,576)	166,562	166,268	(295)		(295)
3320050405	CLEVELAND	OH		04/27/2023	04/24/2024	166,320							166,320	166,320			
3310062433	STATEN ISLAND	NY		12/07/2023	12/23/2024	166,320							166,320	166,320			
3340068635	MERIDEN	CT		03/28/2024	06/25/2024	166,320							166,320	166,320			
3320045338	NEWARK	NJ		02/13/2023	04/24/2024	166,370							166,370	166,370			
3310036911	BROOKLYN	NY		07/07/2022	09/24/2024	166,394							166,394	166,394			
3320045865	FORT MYERS	FL		02/13/2023	03/25/2024	166,419							166,419	166,419			
100081416	CLAYTON	NC		03/18/2022	08/17/2024	162,896		3,538			3,538		166,435	166,435			
3320047101	CHICAGO	IL		02/13/2023	02/26/2024	166,459							166,459	166,459			
3320054573	MIDDLE ISLAND	NY		06/21/2023	06/25/2024	166,617							166,617	166,617			
100090286	BOYNTON BEACH	FL		01/13/2023	03/22/2024	178,016		(10,960)			(10,960)		167,056	167,056			
100045338	SALVO	NC		11/25/2020	04/07/2024	181,187		(14,112)			(14,112)		167,075	167,076		1	1
100091674	JOPPA	MD		01/27/2023	05/09/2024	170,257		(3,091)			(3,091)		167,166	167,166			
3340069487	MILFORD	PA		02/29/2024	07/25/2024	167,310							167,310	167,310			
100138681	DAYTON	OH		02/02/2024	08/09/2024	181,689		(14,343)			(14,343)		167,346	167,346			
3340074565	MOUNT HOLLY	NC		05/10/2024	10/24/2024	167,429							167,429	167,429			
100145440	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	170,028		322			322		170,350	167,480	(2,870)		(2,870)
100102915	MCDONOUGH	GA		06/22/2023	04/10/2024	183,218		(15,718)			(15,718)		167,500	167,500			
100164056	WILDWOOD CREST	NJ		08/21/2024	12/05/2024	175,134		(7,634)			(7,634)		167,500	167,500			
100115250	TURNERSVILLE	NJ		07/17/2023	11/09/2024	171,899		(4,381)			(4,381)		167,519	167,519			
3300004307	JERSEY CITY	NJ		02/16/2023	06/18/2024	167,580							167,580	167,580			
100137489	DUNNELLON	FL		01/11/2024	11/09/2024	177,297		(9,717)			(9,717)		167,580	167,580			
100076380	CHULUOTA	FL		12/23/2021	03/09/2024	184,927		(17,337)			(17,337)		167,591	167,591			
3320049680	SOUTH FALLSBURG	NY		04/27/2023	04/24/2024	167,668							167,668	167,668			
100112405	BUFORD	GA		06/29/2023	09/05/2024	155,239		12,570			12,570		167,809	167,809			
100089594	IMPERIAL	CA		01/30/2023	04/09/2024	184,698		(16,808)			(16,808)		167,890	167,890			
100088984	LACEY	WA		11/15/2022	01/22/2024	171,734		(3,835)			(3,835)		167,900	167,900			
3300004714	NEWARK	NJ		10/10/2023	06/18/2024	168,046							168,046	168,046			
3310060905	COMMACK	NY		10/31/2023	05/24/2024	168,068							168,068	168,068			
100026831	WASCO	CA		09/26/2018	07/05/2024	150,221		17,858			17,858		168,079	168,079			
100108425	SCHENECTADY	NY		05/25/2023	11/09/2024	173,232		(5,111)			(5,111)		168,121	168,121			
100064867	FT WORTH	TX		07/14/2021	05/17/2024	175,609		(7,429)			(7,429)		168,180	168,180			
3320045984	CHICAGO	IL		02/13/2023	01/25/2024	168,300							168,300	168,300			
3320046908	DETROIT	MI		02/27/2023	02/26/2024	168,300							168,300	168,300			
3320047067	CHICAGO	IL		02/27/2023	05/24/2024	168,345							168,345	168,345			
100027805	LOMBARD	IL		10/26/2018	01/05/2024	148,441		20,003			20,003		168,444	168,444			
100102596	PHILADELPHIA	PA		06/07/2023	01/09/2024	179,905		(11,424)			(11,424)		168,482	168,482			
3320054380	KILLINGLY	CT		06/21/2023	11/25/2024	168,501							168,501	168,501			
3340071548	COLORADO SPRINGS	CO		03/21/2024	09/24/2024	168,577							168,577	168,577			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067632	TWENTYNINE PALMS	CA		09/23/2021	09/17/2024	174,965		(6,301)			(6,301)		168,664	168,664			
100013267	WINTER SPRINGS	FL		05/25/2017	03/05/2024	128,069		40,611			40,611		168,680	168,680			
100119037	JACKSONVILLE	FL		07/27/2023	01/05/2024	176,568		(7,818)			(7,818)		168,750	168,750			
100010918	TROY	NH		12/23/2016	07/05/2024	160,711		8,238			8,238		168,949	168,949			
100055056	BAYPORT	NY		03/23/2021	09/07/2024	187,368		(18,413)			(18,413)		168,955	168,955			
100075480	MARIETTA	GA		12/01/2021	07/20/2024	175,736		(6,749)			(6,749)		168,987	168,987			
100101626	SEASIDE PARK	NJ		04/26/2023	06/17/2024	175,015		(6,022)			(6,022)		168,994	168,994			
100139311	LAS VEGAS	NV		12/28/2023	08/06/2024	174,955		(5,955)			(5,955)		169,000	169,000			
100139503	FORT WORTH	TX		12/28/2023	12/05/2024	182,768		(13,768)			(13,768)		169,000	169,000			
3310066009	MASPETH	NY		12/28/2023	06/25/2024	169,039							169,039	169,039			
100148025	LEWISTON	NY		04/10/2024	11/16/2024	170,360		(999)			(999)		169,360	169,360			
100091468	CEDARTOWN	GA		01/20/2023	07/09/2024	174,322		(4,781)			(4,781)		169,541	169,541			
100145494	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	172,403		116			116		172,518	169,606	(2,912)		(2,912)
100025663	TAMPA	FL		09/20/2018	08/05/2024	154,619		15,043			15,043		169,661	169,661			
3320042625	BRIDGEPORT	CT		01/10/2023	04/24/2024	169,726							169,726	169,726			
3320050812	CHICAGO	IL		04/27/2023	04/24/2024	169,746							169,746	169,746			
100076121	RALEIGH	NC		01/07/2022	01/17/2024	175,545		(5,767)			(5,767)		169,779	169,779			
100142363	ORLANDO	FL		03/15/2024	08/05/2024	179,090		(9,210)			(9,210)		169,880	169,880			
100140503	FONTANA	CA		01/19/2024	07/16/2024	169,997		3			3		170,000	170,000			
100080979	YUKON	OK		03/18/2022	09/17/2024	165,045		5,080			5,080		170,125	170,125			
100046527	DEERFIELD BEACH	FL		11/25/2020	06/07/2024	194,000		(23,812)			(23,812)		170,188	170,188			
100063070	COVINGTON	GA		07/01/2021	07/20/2024	169,616		631			631		170,247	170,247			
3320047496	IRVINGTON	NJ		02/27/2023	11/25/2024	170,280							170,280	170,280			
3340072184	RIDLEY PARK	PA		04/12/2024	07/25/2024	170,518							170,518	170,518			
100119043	LEES SUMMIT	MO		07/27/2023	12/05/2024	183,358		(12,736)			(12,736)		170,622	170,622			
100133824	PORT ISABEL	TX		10/20/2023	08/05/2024	182,873		(12,073)			(12,073)		170,800	170,800			
100128258	PENNSVILLE	NJ		09/14/2023	05/05/2024	175,905		(5,093)			(5,093)		170,812	170,812			
3310043632	SAN DIEGO	CA		11/01/2022	06/25/2024	170,976							170,976	170,976			
100032147	HOLLISTER	CA		03/29/2019	11/05/2024	156,212		14,777			14,777		170,989	170,989			
3340064216	DISTRICT HEIGHTS	MD		04/19/2024	11/25/2024	171,072							171,072	171,072			
3340069275	PALMDALE	CA		02/26/2024	04/24/2024	171,072							171,072	171,072			
100101966	AUGUSTA	GA		04/14/2023	04/09/2024	177,878		(6,754)			(6,754)		171,124	171,124			
100109653	HAZEL CREST	IL		06/14/2023	07/09/2024	179,103		(7,979)			(7,979)		171,124	171,124			
100127367	CANTON	GA		08/30/2023	02/05/2024	105,574		65,605			65,605		171,179	171,179			
100023600	COLLEGE STATION	TX		09/04/2018	11/21/2024	170,848		439			439		171,287	171,287			
100023602	COLLEGE STATION	TX		09/04/2018	02/21/2024	170,848		439			439		171,287	171,287			
100023606	COLLEGE STATION	TX		09/04/2018	02/21/2024	170,848		439			439		171,287	171,287			
100023603	COLLEGE STATION	TX		09/04/2018	05/21/2024	170,848		439			439		171,287	171,287			
3310050374	BROOKLYN	NY		04/04/2023	09/24/2024	171,369							171,369	171,369			
3310054060	FAIR LAWN	NJ		06/29/2023	03/22/2024	171,443							171,443	171,443			
3320045063	BALTIMORE	MD		02/13/2023	10/24/2024	171,462							171,462	171,462			
100091040	HOBART	IN		01/31/2023	03/09/2024	178,832		(7,347)			(7,347)		171,485	171,485			
3340069678	LAGO VISTA	TX		03/21/2024	07/25/2024	171,514							171,514	171,514			
100138407	ALBUQUERQUE	NM		12/18/2023	12/09/2024	183,097		(11,497)			(11,497)		171,600	171,600			
3320046498	JEFFERSON	NJ		02/13/2023	07/25/2024	171,666							171,666	171,666			
100103806	KILLINGLY	CT		05/10/2023	08/09/2024	176,961		(5,129)			(5,129)		171,832	171,832			
3320046208	BLAKESLEE	PA		02/13/2023	01/25/2024	171,941							171,941	171,941			
100055522	PISCATAWAY	NJ		03/23/2021	05/07/2024	198,293		(26,214)			(26,214)		172,079	172,079			
100134047	CYPRESS	TX		10/25/2023	09/09/2024	176,903		(4,729)			(4,729)		172,175	172,175			
100143599	BIRMINGHAM	AL		02/21/2024	06/28/2024	174,782		(2,532)			(2,532)		172,250	172,250			
3340076181	PHILADELPHIA	PA		05/23/2024	12/24/2024	172,260							172,260	172,260			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340074094	WINSTON-SALEM	NC		05/17/2024	08/26/2024	172,418							172,418	172,418			
100064772	ALPHARETTA	GA		07/14/2021	08/17/2024	181,342		(8,902)			(8,902)		172,440	172,440			
100116225	EUSTIS	FL		07/20/2023	06/05/2024	149,320		23,180			23,180		172,500	172,500			
100068024	SCOTTSDALE	AZ		09/23/2021	01/17/2024	175,209		(2,694)			(2,694)		172,516	172,516			
100139923	NETHERLANDS	NLD		12/28/2023	07/22/2024	174,955						391	175,345	172,554	(2,792)		(2,792)
3320046156	EAST ORANGE	NJ		02/13/2023	02/26/2024	172,656							172,656	172,656			
100029567	PHOENIX	AZ		10/26/2018	01/05/2024	165,660		7,009			7,009		172,669	172,669			
100067081	GARDEN VALLEY	CA		08/02/2021	09/20/2024	170,696		1,987			1,987		172,683	172,683			
100049083	MIAMI	FL		11/20/2020	01/07/2024	162,647		10,267			10,267		172,914	172,914			
3310030927	DAVIDSONVILLE	MD		01/31/2022	01/25/2024	189,189							189,189	172,929	(16,260)		(16,260)
100054638	BUCKNER	MO		03/23/2021	04/07/2024	208,841		(35,804)			(35,804)		173,037	173,037			
100116994	RICHMOND	TX		07/20/2023	07/05/2024	153,289		19,785			19,785		173,074	173,074			
40013970	IRVINGTON	NJ		08/18/2020	05/24/2024	173,088							173,088	173,088			
100029975	DAMASCUS	MD		12/20/2018	10/05/2024	174,041		(798)			(798)		173,243	173,243			
100044400	KINGSTON	PA		11/19/2020	09/07/2024	132,951		40,437			40,437		173,388	173,388			
100103040	ROBBINS	IL		06/22/2023	04/27/2024	173,384							173,384	173,429		45	45
3320048651	PEMBERTON	NJ		05/18/2023	09/24/2024	173,597							173,597	173,597			
3310038342	JOSHUA TREE	CA		08/26/2022	03/22/2024	173,680							173,680	173,680			
100139207	MACON	GA		12/28/2023	08/06/2024	177,556		(3,851)			(3,851)		173,705	173,705			
3310048365	THE BRONX	NY		02/27/2023	07/25/2024	173,745							173,745	173,745			
3310054784	BROOKLYN	NY		06/29/2023	05/24/2024	173,745							173,745	173,745			
100100199	CEDARTOWN	GA		03/17/2023	03/09/2024	177,183		(3,361)			(3,361)		173,821	173,821			
3340069040	CHICAGO	IL		02/29/2024	10/24/2024	173,844							173,844	173,844			
100013824	CALLAHAN	FL		05/25/2017	08/05/2024	154,728		19,154			19,154		173,882	173,882			
100090157	YUCAIPA	CA		01/13/2023	01/22/2024	186,518		(12,597)			(12,597)		173,921	173,921			
100076014	KINGSPORT	TN		01/07/2022	02/17/2024	181,744		(7,813)			(7,813)		173,930	173,930			
100103120	CEDARTOWN	GA		04/21/2023	07/09/2024	178,001		(4,056)			(4,056)		173,945	173,945			
100078478	MIAMI BEACH	FL		02/02/2022	02/09/2024	193,667		(19,691)			(19,691)		173,976	173,976			
100075808	DURHAM	NC		12/01/2021	12/20/2024	175,023		(999)			(999)		174,024	174,024			
100108340	BRIDGEPORT	CT		05/25/2023	01/09/2024	180,943		(6,897)			(6,897)		174,046	174,046			
100055517	SUNRISE	FL		03/23/2021	06/07/2024	192,456		(18,374)			(18,374)		174,082	174,082			
100103853	POUGHKEEPSIE	NY		05/10/2023	02/09/2024	177,522		(3,317)			(3,317)		174,205	174,205			
3340066789	SNELLVILLE	GA		03/14/2024	07/25/2024	174,240							174,240	174,240			
100091126	COLORADO SPRINGS	CO		01/31/2023	02/09/2024	183,290		(9,049)			(9,049)		174,241	174,241			
100145939	STERLING	VA		03/19/2024	12/17/2024	181,953		(7,702)			(7,702)		174,252	174,252			
3310069049	DALLAS	TX		02/15/2024	11/25/2024	174,272							174,272	174,272			
100087985	FORT SMITH	AR		10/25/2022	07/22/2024	176,697		(2,381)			(2,381)		174,315	174,315			
100148123	AUBURN	ME		04/10/2024	12/16/2024	178,229		(3,854)			(3,854)		174,375	174,375			
100108421	PITTSBURGH	PA		05/25/2023	01/09/2024	177,839		(3,381)			(3,381)		174,458	174,458			
100092060	PHILADELPHIA	PA		02/09/2023	11/09/2024	179,704		(5,192)			(5,192)		174,512	174,512			
3340070207	CRETE	IL		03/14/2024	09/24/2024	174,636							174,636	174,636			
3340071824	CHICAGO	IL		04/30/2024	06/25/2024	174,636							174,636	174,636			
3340072682	VILLA PARK	IL		04/05/2024	08/26/2024	174,636							174,636	174,636			
100043200	KANSAS CITY	MO		08/13/2020	08/05/2024	186,545		(11,874)			(11,874)		174,671	174,671			
100118148	MYRTLE BEACH	SC		07/20/2023	01/05/2024	183,124		(8,359)			(8,359)		174,764	174,764			
100010775	CORNWALL	NY		12/23/2016	05/05/2024	143,192		31,572			31,572		174,765	174,765			
100136648	HOCKLEY	TX		11/22/2023	08/05/2024	185,385		(10,467)			(10,467)		174,918	174,918			
3320052050	TAMPA	FL		06/21/2023	01/25/2024	174,933							174,933	174,933			
100091274	SOUTH HADLEY	MA		01/31/2023	02/09/2024	188,272		(13,303)			(13,303)		174,969	174,969			
100014403	MOBILE	AL		09/27/2017	08/13/2024	171,637		3,360			3,360		174,997	174,997			
3300003359	UNION	NJ		05/26/2022	04/16/2024	175,028							175,028	175,028			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108379	CAPE CORAL	FL		05/25/2023	09/09/2024	178,569		(3,391)			(3,391)		175,178	175,178			
100053843	MIAMI	FL		03/23/2021	03/07/2024	162,485		12,767			12,767		175,253	175,253			
100144959	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	177,924		315			315	20	178,259	175,255	(3,004)		(3,004)
100103041	MOJAVE	CA		06/22/2023	05/10/2024	177,943		(2,586)			(2,586)		175,357	175,357			
100091957	NEW HAVEN	CT		02/07/2023	12/09/2024	185,733		(10,356)			(10,356)		175,377	175,377			
100153767	GOIRLE	NLD		05/30/2024	10/21/2024	175,794							175,794	175,462	(332)		(332)
100029412	CHICAGO	IL		10/26/2018	11/05/2024	142,727		32,743			32,743		175,470	175,470			
100142472	DETROIT	MI		03/08/2024	09/09/2024	190,713		(15,189)			(15,189)		175,524	175,524			
100043817	NEW BRUNSWICK	NJ		08/13/2020	08/05/2024	176,504		(822)			(822)		175,682	175,682			
100100498	PRAIRIE GROVE	AR		04/27/2023	03/09/2024	171,638		4,066			4,066		175,704	175,704			
100044038	DANVILLE	CA		08/19/2020	12/05/2024	171,957		3,777			3,777		175,733	175,733			
3340070514	PROVIDENCE	RI		02/29/2024	07/25/2024	175,745							175,745	175,745			
3340070011	WATERBURY	CT		03/07/2024	10/24/2024	175,824							175,824	175,824			
100145023	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	178,637		153			153	65	178,856	175,841	(3,014)		(3,014)
100145025	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	178,652		138			138	65	178,856	175,841	(3,014)		(3,014)
100110377	DENVER	CO		06/30/2023	02/17/2024	174,036		1,826			1,826		175,862	175,862			
3310036581	MCKEES ROCKS	PA		07/07/2022	03/22/2024	175,922							175,922	175,922			
100138924	PLYMOUTH	CT		12/21/2023	01/05/2024	148,233		27,767			27,767		176,000	176,000			
3310053809	LAKE HAVASU CITY	AZ		06/29/2023	10/24/2024	176,047							176,047	176,047			
100114651	WEST SIMSBURY	CT		06/29/2023	04/09/2024	182,545		(6,450)			(6,450)		176,094	176,094			
3320043618	PHILADELPHIA	PA		01/30/2023	09/24/2024	176,121							176,121	176,121			
100031884	RIVERSIDE	CA		03/29/2019	10/05/2024	167,042		9,254			9,254		176,296	176,296			
3320049822	BATON ROUGE	LA		04/04/2023	09/24/2024	176,316							176,316	176,316			
100025968	LEDYARD	CT		09/20/2018	03/05/2024	145,272		31,061			31,061		176,333	176,333			
100132373	FRIDLEY	MN		11/03/2023	10/10/2024	173,385		2,998			2,998		176,383	176,383			
100149314	BAKERSFIELD	CA		04/24/2024	10/17/2024	175,430		970			970		176,400	176,400			
3310029351	BRONX	NY		04/01/2022	01/25/2024	176,418							176,418	176,418			
3310043351	JAMAICA	NY		11/10/2022	06/25/2024	176,418							176,418	176,418			
3320044733	FRANKLIN	NJ		01/30/2023	06/25/2024	176,700							176,700	176,700			
100077851	CAMBRIDGE	GBR		12/29/2021	04/22/2024	182,345						10,587	192,932	176,805	(16,127)		(16,127)
100088994	COLUMBUS	OH		11/15/2022	01/22/2024	180,822		(3,864)			(3,864)		176,958	176,958			
100141138	PHILADELPHIA	PA		01/30/2024	11/09/2024	182,310		(5,310)			(5,310)		177,000	177,000			
3320048132	KANSAS CITY	MO		04/04/2023	01/25/2024	177,045							177,045	177,045			
100100685	DUNN	NC		04/28/2023	05/09/2024	175,948		1,381			1,381		177,329	177,330		1	1
100071010	MARRERO	LA		10/01/2021	12/20/2024	182,208		(4,848)			(4,848)		177,360	177,360			
3340071842	BOYNTON BEACH	FL		03/28/2024	10/24/2024	177,408							177,408	177,408			
100041209	YUMA	AZ		03/02/2020	07/21/2024	188,417		(10,933)			(10,933)		177,484	177,484			
100111965	WEST PALM BEACH	FL		06/29/2023	02/05/2024	106,561		70,960			70,960		177,521	177,521			
100080974	EAGLE MTN	UT		03/18/2022	08/17/2024	175,531		2,337			2,337		177,868	177,868			
100115640	VERO BEACH	FL		07/19/2023	05/09/2024	182,393		(4,520)			(4,520)		177,873	177,873			
100126591	DOUGLASVILLE	GA		08/30/2023	08/05/2024	170,343		7,540			7,540		177,883	177,883			
100103210	PLANT CITY	FL		04/21/2023	09/09/2024	182,854		(4,962)			(4,962)		177,892	177,892			
100088026	TOMBALL	TX		10/25/2022	11/22/2024	177,561		344			344		177,905	177,905			
100145498	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	180,839		306			306		181,144	178,086	(3,058)		(3,058)
100101995	AURORA	CO		04/14/2023	12/09/2024	177,019		1,120			1,120		178,139	178,139			
3310052701	WASHINGTON	DC		06/08/2023	07/25/2024	178,144							178,144	178,144			
100120264	VIRGINIA BEACH	VA		08/18/2023	11/05/2024	181,020		(2,855)			(2,855)		178,165	178,165			
3310043150	BRICK TOWNSHIP	NJ		11/01/2022	10/24/2024	178,200							178,200	178,200			
3340068748	PATERSON	NJ		04/05/2024	07/25/2024	178,200							178,200	178,200			
100088230	ALBANY	NY		10/17/2022	02/09/2024	181,256		(3,045)			(3,045)		178,211	178,211			
100117205	GALENA	IL		07/20/2023	05/05/2024	179,201		(721)			(721)		178,480	178,480			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067309	ODESSA	TX		08/02/2021	02/20/2024	173,543		5,012			5,012		178,555	178,555			
100075728	ST PETERSBURG	FL		12/01/2021	06/20/2024	178,032		644			644		178,677	178,677			
100013105	WOODBURN	OR		05/25/2017	01/05/2024	168,821		9,994			9,994		178,814	178,814			
100023750	MANSFIELD	TX		09/04/2018	03/21/2024	183,187		(4,306)			(4,306)		178,881	178,881			
3340074826	ATHENS	GA		05/10/2024	08/26/2024	178,929							178,929	178,929			
100130364	LIBERTYVILLE	IL		09/28/2023	12/11/2024	181,422		(2,484)			(2,484)		178,938	178,938			
3340075832	NEWTON	NJ		05/23/2024	11/25/2024	178,992							178,992	178,992			
100117498	BRADENTON	FL		07/20/2023	11/05/2024	178,359		786			786		179,145	179,145			
3320048528	DECATUR	GA		04/19/2023	12/24/2024	179,307							179,307	179,307			
100114628	MARSHVILLE	NC		06/29/2023	05/09/2024	182,588		(3,114)			(3,114)		179,474	179,474			
3320046813	BROWNS MILLS	NJ		02/27/2023	02/26/2024	179,502							179,502	179,502			
100109103	BAKERSFIELD	CA		06/05/2023	07/09/2024	181,293		(1,781)			(1,781)		179,512	179,512			
100045676	WILMINGTON	DE		11/25/2020	09/07/2024	192,009		(12,249)			(12,249)		179,759	179,759			
3340072365	MODESTO	CA		03/28/2024	08/26/2024	179,824							179,824	179,824			
100067624	SAINT PETERSBURG	FL		09/23/2021	09/17/2024	186,102		(6,234)			(6,234)		179,868	179,868			
100112984	JACKSONVILLE	FL		06/29/2023	12/05/2024	142,201		37,739			37,739		179,940	179,940			
100090210	TAMPA	FL		01/13/2023	10/22/2024	174,835		5,165			5,165		180,000	180,000			
100160943	STOCKTON	CA		07/24/2024	11/17/2024	180,553		(553)			(553)		180,000	180,000			
100149586	GEORGETOWN	TX		04/26/2024	11/16/2024	182,313		(2,313)			(2,313)		180,000	180,000			
100161316	URBANA	IL		07/25/2024	09/16/2024	185,688		(5,688)			(5,688)		180,000	180,000			
100133788	VICTORVILLE	CA		10/20/2023	04/05/2024	194,636		(14,636)			(14,636)		180,000	180,000			
3320051906	HOUSTON	TX		04/27/2023	10/24/2024	180,055							180,055	180,055			
100137997	GRAND RAPIDS	MI		12/13/2023	06/17/2024	179,717		377			377		180,094	180,094			
100144958	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	181,770		402			402	22	182,193	180,122	(2,071)		(2,071)
100144950	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	182,839		347			347	22	183,207	180,122	(3,085)		(3,085)
3320046186	PLEASANTVILLE	NJ		01/30/2023	02/26/2024	180,180							180,180	180,180			
3320048257	BRIDGEVIEW	IL		02/27/2023	04/24/2024	180,180							180,180	180,180			
100047719	ORANGE	CA		11/20/2020	01/07/2024	185,653		(5,403)			(5,403)		180,250	180,250			
3340073044	EAGLEVILLE	PA		03/28/2024	07/25/2024	180,342							180,342	180,342			
3310034395	EVERETT	MA		04/29/2022	01/25/2024	180,428							180,428	180,428			
3320046381	CHICAGO	IL		02/13/2023	02/26/2024	180,560							180,560	180,560			
100140436	ELGIN	TX		01/18/2024	10/17/2024	179,288		1,282			1,282		180,570	180,570			
3310053557	ROCKVILLE CENTRE	NY		05/25/2023	12/23/2024	180,576							180,576	180,576			
3340073544	MAINEVILLE	OH		04/19/2024	09/24/2024	180,576							180,576	180,576			
100063354	PINSON	AL		07/01/2021	04/20/2024	182,531		(1,944)			(1,944)		180,587	180,587			
100100829	LAS VEGAS	NV		04/28/2023	02/09/2024	164,572		16,154			16,154		180,726	180,726			
100161849	SCRANTON	PA		07/31/2024	12/09/2024	185,269		(4,519)			(4,519)		180,750	180,750			
100090656	TORRINGTON	CT		12/29/2022	07/09/2024	184,730		(3,894)			(3,894)		180,836	180,836			
3340076328	NEW CASTLE	DE		05/23/2024	11/25/2024	180,972							180,972	180,972			
100112213	LAWRENCEVILLE	GA		06/29/2023	06/05/2024	125,046		55,930			55,930		180,975	180,975			
100099783	MONTICELLO	NY		02/28/2023	12/09/2024	185,636		(4,503)			(4,503)		181,133	181,133			
3320046189	CHICAGO	IL		02/27/2023	09/24/2024	181,194							181,194	181,194			
3340069421	CHICAGO	IL		02/26/2024	10/24/2024	181,210							181,210	181,210			
3320046580	BURLINGTON	NJ		01/30/2023	01/25/2024	181,517							181,517	181,517			
100150197	ATLANTA	GA		04/30/2024	11/05/2024	192,519		(10,919)			(10,919)		181,600	181,600			
3310056548	THE BRONX	NY		10/31/2023	04/24/2024	181,764							181,764	181,764			
100080476	SAN ANTONIO	TX		03/10/2022	06/09/2024	202,123		(20,188)			(20,188)		181,935	181,935			
323100242	GASTONIA	NC		12/20/2023	10/04/2024	182,000							182,000	182,000			
100082085	NORTH LONDON	GBR		03/30/2022	05/20/2024	182,592						5,558	188,150	182,020	(6,130)		(6,130)
100131726	LEOMINSTER	MA		10/06/2023	11/11/2024	177,161		4,951			4,951		182,112	182,112			
3340071359	SUN CITY CENTER	FL		03/07/2024	11/25/2024	182,160							182,160	182,160			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119702	PARKVILLE	MD		08/08/2023	12/09/2024	185,798		(3,547)			(3,547)		182,251	182,251			
100010724	TAMPA	FL		12/23/2016	07/05/2024	178,931		3,342			3,342		182,273	182,273			
100126336	WATERBURY	CT		08/30/2023	11/09/2024	186,111		(3,624)			(3,624)		182,487	182,487			
100132825	BLOOMINGTON	MN		11/03/2023	12/10/2024	182,516		38			38		182,554	182,554			
100030167	ATWATER	CA		12/20/2018	06/05/2024	185,344		(2,700)			(2,700)		182,644	182,644			
100079751	KISSIMMEE	FL		04/25/2022	12/22/2024	189,899		(7,208)			(7,208)		182,691	182,691			
100089277	PLANT CITY	FL		01/26/2023	11/09/2024	192,722		(9,917)			(9,917)		182,805	182,805			
100024223	KNOXVILLE	TN		09/20/2018	04/21/2024	184,684		(1,811)			(1,811)		182,872	182,872			
3310050179	NEW CITY	NY		05/18/2023	01/25/2024	182,878							182,878	182,878			
100147206	SCRANTON	PA		03/28/2024	10/09/2024	187,941		(4,941)			(4,941)		183,000	183,000			
3340064814	CHICAGO	IL		02/26/2024	12/24/2024	183,110							183,110	183,110			
3320047832	NEWARK	NJ		04/27/2023	04/24/2024	183,150							183,150	183,150			
40020769	RIVER FOREST	IL		06/03/2021	05/24/2024	321,028							321,028	183,359		(137,669)	(137,669)
100087953	SALT LAKE CITY	UT		10/25/2022	07/22/2024	188,249		(4,851)			(4,851)		183,397	183,397			
3310053498	MIAMI	FL		05/25/2023	02/26/2024	183,415							183,415	183,415			
100128446	ENFIELD	CT		09/15/2023	10/11/2024	192,602		(9,104)			(9,104)		183,497	183,497			
100068604	BUSSUM/UOTHOORN/PURMEREND	NLD		08/30/2021	01/22/2024	186,268						12,809	199,077	183,653	(15,424)		(15,424)
100142271	ATLANTA	GA		03/15/2024	07/05/2024	196,220		(12,560)			(12,560)		183,660	183,660			
3320052298	CHICAGO	IL		06/21/2023	06/25/2024	183,692							183,692	183,692			
100026978	RIDGEFIELD PARK	NJ		09/26/2018	11/05/2024	177,493		6,248			6,248		183,741	183,741			
3310037019	MINNEOLA	FL		07/25/2022	07/25/2024	183,932							183,932	183,932			
100031125	TAMARAC	FL		03/29/2019	12/05/2024	141,865		42,102			42,102		183,967	183,967			
3340071588	LANOKA HARBOR	NJ		03/21/2024	09/24/2024	183,982							183,982	183,982			
100111394	DAYTON	OH		06/29/2023	04/05/2024	171,672		12,406			12,406		184,079	184,079			
100066463	BROCKTON	MA		08/02/2021	08/20/2024	185,695		(1,475)			(1,475)		184,221	184,221			
3310037040	TOWNSHIP OF MARLBORO	NJ		08/26/2022	03/22/2024	184,221							184,221	184,221			
100144787	UNITED KINGDOM	GBR		03/12/2024	04/22/2024	190,133		526			526		190,659	184,277	(6,382)		(6,382)
100141244	HAGERSTOWN	MD		01/30/2024	10/06/2024	196,897		(12,497)			(12,497)		184,400	184,400			
100128464	LOUISVILLE	KY		09/15/2023	12/11/2024	187,000		(2,575)			(2,575)		184,425	184,425			
100073563	MADISONVILLE	TX		11/19/2021	11/09/2024	198,960		(14,250)			(14,250)		184,710	184,710			
100066954	YOUNGSTOWN	OH		08/02/2021	11/20/2024	180,436		4,323			4,323		184,759	184,759			
100064995	CORDOVA	TN		07/14/2021	12/17/2024	191,474		(6,581)			(6,581)		184,893	184,893			
100068031	WILLIAMSBURG	VA		09/23/2021	03/17/2024	189,329		(4,354)			(4,354)		184,975	184,975			
100138169	MACHESNEY PARK	IL		12/14/2023	09/06/2024	182,642		2,358			2,358		185,000	185,000			
40015532	BROCKTON	MA		12/30/2020	03/22/2024	185,047							185,047	185,047			
100103078	MONROE	NC		06/22/2023	10/10/2024	189,181		(4,081)			(4,081)		185,100	185,100			
3320044836	HONOLULU	HI		01/30/2023	05/24/2024	185,130							185,130	185,130			
3320050929	RAYMORE	MO		05/18/2023	11/25/2024	185,130							185,130	185,130			
100062574	WOODBRIDGE	NJ		07/01/2021	05/20/2024	188,700		(3,233)			(3,233)		185,467	185,467			
100145128	UNITED KINGDOM	GBR		03/12/2024	08/20/2024	190,110		(1,310)			(1,310)	119	188,919	185,470	(3,448)		(3,448)
100061358	HUBERT	NC		06/01/2021	10/20/2024	184,653		822			822		185,475	185,475			
3340072185	SPRINGFIELD	PA		04/05/2024	07/25/2024	185,526							185,526	185,526			
100088168	PORT SAINT LUCIE	FL		10/25/2022	06/22/2024	192,392		(6,732)			(6,732)		185,660	185,660			
3340065289	CAPE CORAL	FL		03/21/2024	12/24/2024	185,663							185,663	185,663			
100062368	PARMA	OH		07/01/2021	08/20/2024	187,019		(1,250)			(1,250)		185,769	185,769			
100120517	INDIANAPOLIS	IN		08/18/2023	08/05/2024	197,145		(11,312)			(11,312)		185,834	185,834			
3320038379	LEHIGH ACRES	FL		02/13/2023	11/25/2024	186,039							186,039	186,039			
40015746	WILTON MANORS	FL		10/21/2020	03/22/2024	186,182							186,182	186,182			
323100164	GASTONIA	NC		12/20/2023	10/04/2024	186,200							186,200	186,200			
3300004511	SPARTA	NJ		06/09/2023	09/16/2024	186,200							186,200	186,200			
100108370	AURORA	IL		05/25/2023	12/09/2024	191,300		(4,742)			(4,742)		186,558	186,558			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320049458	NEW BRITAIN	CT		04/19/2023	01/25/2024	186,734							186,734	186,734			
100101999	SAINT CHARLES	MO		04/14/2023	04/09/2024	199,452		(12,715)			(12,715)		186,737	186,737			
100129339	PRINCETON	TX		09/25/2023	03/16/2024	186,690		111			111		186,801	186,801			
100133301	SUGAR LAND	TX		11/29/2023	07/06/2024	195,812		(8,924)			(8,924)		186,888	186,888			
100127937	WALDORF	MD		09/08/2023	06/11/2024	172,689		14,275			14,275		186,964	186,964			
100053915	STREAMWOOD	IL		03/23/2021	09/07/2024	197,246		(10,256)			(10,256)		186,990	186,990			
3310038383	POMONA	NY		08/01/2022	07/25/2024	187,110							187,110	187,110			
3310038876	LYNN	MA		08/16/2022	02/26/2024	187,110							187,110	187,110			
3310060421	DESERT HOT SPRINGS	CA		11/21/2023	12/23/2024	187,110							187,110	187,110			
3310061132	GLEN COVE	NY		10/31/2023	04/24/2024	187,110							187,110	187,110			
3310076193	BOHEMIA	NY		05/10/2024	12/23/2024	187,110							187,110	187,110			
100114453	PENSACOLA	FL		06/29/2023	08/05/2024	184,132		2,979			2,979		187,111	187,111			
100131739	ASHLAND CITY	TN		10/06/2023	03/11/2024	182,156		5,175			5,175		187,331	187,331			
3310052249	SCOTCH PLAINS	NJ		06/29/2023	09/24/2024	187,466							187,466	187,466			
3320049469	TROY	NY		03/15/2023	10/24/2024	187,492							187,492	187,492			
100149650	UNION	NJ		04/26/2024	11/16/2024	194,484		(6,984)			(6,984)		187,500	187,500			
100045559	PHILADELPHIA	PA		11/25/2020	11/07/2024	209,971		(22,403)			(22,403)		187,568	187,568			
3340071602	GAINESVILLE	GA		04/30/2024	09/24/2024	187,823							187,823	187,823			
100117511	BARSTOW	CA		07/20/2023	08/05/2024	188,642		(796)			(796)		187,846	187,846			
100091464	CEDARTOWN	GA		01/20/2023	12/09/2024	194,093		(6,136)			(6,136)		187,957	187,957			
100149197	ALBERTVILLE	AL		04/22/2024	09/05/2024	191,309		(3,317)			(3,317)		187,992	187,992			
100140556	EAST STROUDSBURG	PA		01/19/2024	10/16/2024	194,971		(6,971)			(6,971)		188,000	188,000			
3320051152	HAMPTON	VA		04/27/2023	04/24/2024	188,014							188,014	188,014			
100100136	ENGLEWOOD	NJ		03/28/2023	06/22/2024	194,595		(6,577)			(6,577)		188,018	188,018			
3320045823	AUSTIN	TX		01/30/2023	02/26/2024	188,278							188,278	188,278			
100088358	CONWAY	SC		01/06/2023	05/09/2024	201,865		(13,537)			(13,537)		188,328	188,328			
3310038326	NEW BRITAIN	CT		08/16/2022	11/25/2024	188,433							188,433	188,433			
3340072203	HAMBURG	NY		04/19/2024	11/25/2024	188,496							188,496	188,496			
3320034254	CHICAGO	IL		02/27/2023	03/25/2024	188,645							188,645	188,645			
3320053061	GLENWOOD	IL		06/08/2023	05/24/2024	188,888							188,888	188,888			
3340072455	CHICAGO	IL		04/12/2024	10/24/2024	188,932							188,932	188,932			
100135956	BEDFORD	TX		11/15/2023	07/09/2024	205,481		(16,515)			(16,515)		188,966	188,966			
100103325	STOCKBRIDGE	GA		04/28/2023	11/09/2024	193,919		(4,720)			(4,720)		189,199	189,202		3	3
3340068760	NEWARK	NJ		03/14/2024	12/24/2024	189,265							189,265	189,265			
100038737	DUBLIN	IRL		09/27/2019	11/01/2024	177,880		25,586			25,586	(1,481)	201,984	189,272	(8,721)	(3,990)	(12,712)
100026904	NORTH BRUNSWICK	NJ		09/26/2018	07/05/2024	177,281		12,176			12,176		189,457	189,457			
100071594	NEW ORLEANS	LA		10/14/2021	11/17/2024	199,068		(9,563)			(9,563)		189,505	189,505			
100147751	KINGSPORT	TN		04/08/2024	06/17/2024	188,570		1,035			1,035		189,606	189,606			
100017524	STANDISH	MI		04/26/2018	05/05/2024	191,536		(1,809)			(1,809)		189,728	189,728			
100079020	BULLHEAD CITY	AZ		02/24/2022	09/17/2024	194,333		(4,485)			(4,485)		189,848	189,848			
100144949	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	192,701		397			397	22	193,119	189,859	(3,260)		(3,260)
100144951	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	192,609		515			515		193,124	189,864	(3,260)		(3,260)
100079102	SPRING	TX		02/24/2022	08/17/2024	194,020		(4,137)			(4,137)		189,883	189,883			
100071804	MARIETTA	GA		10/14/2021	07/17/2024	199,622		(9,733)			(9,733)		189,889	189,889			
3340067023	PORT ARTHUR	TX		03/14/2024	12/24/2024	190,080							190,080	190,080			
100079562	ORLANDO	FL		04/25/2022	10/22/2024	204,317		(14,236)			(14,236)		190,081	190,081			
100145020	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	193,170		249			249	71	193,490	190,229	(3,261)		(3,261)
100145021	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	193,214		205			205	71	193,490	190,229	(3,261)		(3,261)
100030999	MARGATE	FL		03/29/2019	02/05/2024	155,040		35,255			35,255		190,295	190,295			
100127325	KAPLAN	LA		08/30/2023	01/05/2024	159,351		31,087			31,087		190,438	190,438			
3310054793	NEW ROCHELLE	NY		12/07/2023	10/24/2024	190,451							190,451	190,451			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320049764	FLORENCE	SC		04/19/2023	04/24/2024	190,530							190,530	190,530			
3340064799	VOLCANO	HI		02/26/2024	12/24/2024	190,531							190,531	190,531			
100115157	SCHENECTADY	NY		07/17/2023	10/09/2024	196,473		(5,703)			(5,703)		190,770	190,770			
3310048432	THE BRONX	NY		08/31/2023	03/22/2024	190,823							190,823	190,823			
100030443	NORWALK	CT		12/20/2018	10/05/2024	189,536		1,311			1,311		190,847	190,847			
3320045965	JEFFERSON	NJ		01/30/2023	03/25/2024	191,219							191,219	191,219			
100082050	WIJCHEN	NLD		03/30/2022	10/21/2024	195,082						1,938	197,020	191,237	(5,783)		(5,783)
100081617	HOWARD	OH		03/30/2022	06/09/2024	194,272		(2,840)			(2,840)		191,432	191,432			
3310054825	LIVINGSTON	NJ		08/31/2023	07/25/2024	191,467							191,467	191,467			
3320053189	MOBILE	AL		05/18/2023	03/25/2024	191,505							191,505	191,505			
3320045694	BROWNS MILLS,	NJ		02/13/2023	03/25/2024	191,525							191,525	191,525			
3320048381	NEWARK	NJ		02/27/2023	08/26/2024	191,565							191,565	191,565			
100119843	MILWAUKEE	WI		08/08/2023	08/09/2024	197,405		(5,743)			(5,743)		191,662	191,662			
100071111	WAYNESBORO	VA		10/01/2021	04/20/2024	191,714		78			78		191,792	191,792			
100055546	LAWRENCE	MA		03/23/2021	01/07/2024	202,927		(11,095)			(11,095)		191,832	191,832			
3340075226	ST. PETERSBURG	FL		05/17/2024	10/24/2024	191,855							191,855	191,855			
100109572	KELSO	WA		06/14/2023	10/09/2024	193,915		(2,043)			(2,043)		191,872	191,872			
100074631	BRANDON	MS		12/01/2021	11/20/2024	193,045		(1,093)			(1,093)		191,952	191,952			
100110078	ORLANDO	FL		06/23/2023	07/09/2024	196,948		(4,996)			(4,996)		191,952	191,952			
100132562	CLEVELAND	GA		11/03/2023	04/10/2024	189,681		2,283			2,283		191,965	191,965			
3310079808	GREENLAWN	NY		08/26/2024	12/23/2024	192,055							192,055	192,055			
3310052956	BELLE ISLE	FL		06/08/2023	07/25/2024	192,075							192,075	192,075			
100088923	PINELLAS PARK	FL		11/15/2022	02/22/2024	201,651		(9,560)			(9,560)		192,091	192,091			
100064239	WINTER GARDEN	FL		07/01/2021	08/20/2024	184,587		7,507			7,507		192,094	192,094			
100071790	AMELIA COURT HOUSE	VA		10/14/2021	10/17/2024	200,074		(7,761)			(7,761)		192,313	192,313			
100066817	RUSKIN	FL		08/02/2021	12/20/2024	191,668		676			676		192,344	192,344			
3340078389	PALM BAY	FL		07/29/2024	10/24/2024	192,377							192,377	192,377			
100159853	PEMBROKE PARK	FL		08/16/2024	11/11/2024	202,141		(9,615)			(9,615)		192,526	192,526			
100134974	DAYTON	OH		10/30/2023	09/06/2024	191,984		643			643		192,627	192,627			
3320048653	NORTH CHESTERFIELD	VA		03/15/2023	03/25/2024	192,684							192,684	192,684			
100082076	TWICKENHAM	GBR		03/30/2022	05/20/2024	193,335						5,885	199,220	192,757	(6,463)		(6,463)
3310033840	SOUTH RICHMOND HILL	NY		04/29/2022	06/25/2024	192,872							192,872	192,872			
3340071503	MELBOURNE	FL		03/21/2024	05/24/2024	193,050							193,050	193,050			
100026293	MIRAMAR	FL		09/20/2018	12/05/2024	150,641		42,444			42,444		193,085	193,085			
100144992	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	195,568		(330)			(330)	124	195,363	193,138	(2,224)		(2,224)
3320042992	BELLWOOD	IL		01/10/2023	02/26/2024	193,496							193,496	193,496			
100116032	DOWNEY	CA		07/20/2023	12/05/2024	180,185		13,350			13,350		193,535	193,535			
100091192	DALLAS	TX		01/31/2023	03/09/2024	209,324		(15,788)			(15,788)		193,536	193,536			
100048701	GILBERT	AZ		11/20/2020	12/07/2024	202,209		(8,637)			(8,637)		193,571	193,571			
3340062602	LEHIGH ACRES	FL		02/26/2024	10/24/2024	193,655							193,655	193,655			
100133117	CARTERSVILLE	GA		11/29/2023	09/06/2024	191,829		1,971			1,971		193,800	193,800			
100065107	BENTONVILLE	AR		07/14/2021	08/17/2024	199,213		(5,290)			(5,290)		193,924	193,924			
100091304	HOUSTON	TX		01/31/2023	12/09/2024	204,499		(10,551)			(10,551)		193,948	193,948			
100068287	WESTERLY	RI		08/25/2021	08/17/2024	200,876		(6,924)			(6,924)		193,952	193,954		2	2
3340060510	TOWSON	MD		02/26/2024	08/26/2024	194,040							194,040	194,040			
100108546	GRONINGEN	NLD		05/25/2023	12/20/2024	205,090						(5,738)	199,352	194,046	(5,306)		(5,306)
100088391	ROCK HILL	SC		01/06/2023	11/09/2024	208,941		(14,709)			(14,709)		194,232	194,232			
100108963	LEXINGTON	NC		05/31/2023	12/09/2024	207,278		(12,862)			(12,862)		194,416	194,416			
3340070290	CAPE CORAL	FL		04/19/2024	12/24/2024	194,429							194,429	194,429			
100031660	MELBOURNE	FL		03/29/2019	08/05/2024	163,057		31,376			31,376		194,434	194,434			
3310039663	NEW ORLEANS	LA		08/08/2022	01/25/2024	194,468							194,468	194,468			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117172	BAKERSFIELD	CA		07/20/2023	06/05/2024	163,272		31,264			31,264		194,536	194,536			
323100469	HICKORY	NC		01/18/2024	08/30/2024	194,558							194,558	194,558			
3320049006	TUCKERTON	NJ		04/04/2023	02/26/2024	194,685							194,685	194,685			
100145749	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	197,743		218			218	84	198,045	194,715	(3,330)		(3,330)
100144948	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	197,572		502			502		198,074	194,741	(3,332)		(3,332)
100077469	BRYAN	TX		01/03/2022	11/20/2024	196,110		(1,294)			(1,294)		194,816	194,816			
3340064796	VOLCANO	HI		02/26/2024	11/25/2024	194,951							194,951	194,951			
100149318	LITTLE ROCK	AR		04/24/2024	07/17/2024	193,070		1,931			1,931		195,000	195,000			
3320038376	LEHIGH ACRES	FL		02/13/2023	12/24/2024	195,031							195,031	195,031			
100111474	RIVERSIDE	CA		06/29/2023	06/05/2024	158,709		36,397			36,397		195,106	195,106			
3320046567	EUSTIS	FL		02/27/2023	08/26/2024	195,161							195,161	195,161			
100145340	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	198,481		(11)			(11)	55	198,525	195,186	(3,339)		(3,339)
100145093	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	197,694		884			884		198,578	195,226	(3,352)		(3,352)
100089780	CRYSTAL LAKE	IL		12/02/2022	06/09/2024	189,991		5,241			5,241		195,232	195,232			
3340074837	SAN BERNARDINO	CA		04/30/2024	11/25/2024	195,287							195,287	195,287			
100084687	GREELEY	CO		08/02/2022	08/22/2024	195,506		(94)			(94)		195,412	195,412			
100129972	ROCKY FACE	GA		09/27/2023	07/09/2024	200,610		(4,976)			(4,976)		195,634	195,634			
100129971	ROCKY FACE	GA		09/27/2023	05/09/2024	200,610		(4,976)			(4,976)		195,634	195,634			
100102631	GREER	SC		06/22/2023	06/10/2024	205,520		(9,776)			(9,776)		195,744	195,744			
100026672	WHITTIER	CA		09/26/2018	09/05/2024	180,613		15,242			15,242		195,855	195,855			
100065644	TUCSON	AZ		07/28/2021	04/17/2024	203,035		(7,120)			(7,120)		195,915	195,915			
3320038378	LEHIGH ACRES	FL		02/13/2023	07/25/2024	195,981							195,981	195,981			
100139544	BROWNSVILLE	TX		12/28/2023	12/05/2024	206,646		(10,646)			(10,646)		196,000	196,000			
100141495	FORT WORTH	TX		01/30/2024	09/05/2024	209,994		(13,994)			(13,994)		196,000	196,000			
3340072825	SHIRLEY	NY		04/12/2024	07/25/2024	196,020							196,020	196,020			
100062242	HAINES CITY	FL		07/01/2021	02/20/2024	197,280		(1,235)			(1,235)		196,046	196,046			
3320047889	SICKLERVILLE	NJ		02/27/2023	01/25/2024	196,144							196,144	196,144			
100081656	MARYVILLE	TN		03/24/2022	06/09/2024	206,998		(10,606)			(10,606)		196,392	196,392			
3340069810	CLEARWATER	FL		03/07/2024	11/25/2024	196,416							196,416	196,416			
3300003325	WESTFIELD	NJ		03/21/2022	03/15/2024	196,441							196,441	196,441			
3340070259	WATERBURY	CT		03/07/2024	08/26/2024	196,812							196,812	196,812			
3310037724	JERSEY CITY	NJ		06/29/2022	03/22/2024	197,119							197,119	197,119			
100134966	PALMETTO BAY	FL		10/30/2023	03/06/2024	201,594		(4,470)			(4,470)		197,124	197,124			
100065149	WALDORF	MD		07/14/2021	02/17/2024	202,005		(4,794)			(4,794)		197,210	197,210			
100117606	ELLIJAY	GA		07/20/2023	07/05/2024	210,054		(12,826)			(12,826)		197,228	197,228			
100174554	DISTRICT HEIGHTS	MD		10/31/2024	11/03/2024	210,678		(13,410)			(13,410)		197,268	197,268			
100120284	OCALA	FL		08/18/2023	06/05/2024	201,221		(3,682)			(3,682)		197,539	197,539			
3340070523	SCHAUMBURG	IL		03/07/2024	11/25/2024	197,564							197,564	197,564			
100034638	KILDARE	IRL		06/21/2019	10/01/2024	174,680		25,992			25,992	4,717	205,389	197,593	(4,752)	(3,044)	(7,796)
3320052707	MIDDLETOWN	CT		05/25/2023	08/26/2024	197,604							197,604	197,604			
100140408	PHOENIX	AZ		01/18/2024	12/17/2024	203,261		(5,498)			(5,498)		197,763	197,763			
100118862	CROWN POINT	IN		08/30/2023	07/09/2024	204,299		(6,504)			(6,504)		197,795	197,795			
100011970	MORENO VALLEY	CA		03/08/2017	10/13/2024	182,370		15,453			15,453		197,823	197,823			
100065314	ATLANTA	GA		07/28/2021	05/17/2024	200,504		(2,625)			(2,625)		197,880	197,880			
100091124	MORTON GROVE	IL		01/31/2023	04/09/2024	204,435		(6,492)			(6,492)		197,943	197,943			
100079212	BALLSTON SPA	NY		02/24/2022	11/17/2024	201,207		(3,262)			(3,262)		197,946	197,946			
3310039121	HOUSTON	TX		08/08/2022	06/25/2024	197,988							197,988	197,988			
3320051677	GRAND HAVEN	MI		05/18/2023	06/25/2024	198,000							198,000	198,000			
3320047235	VALLEY STREAM	NY		02/27/2023	06/25/2024	198,010							198,010	198,010			
100109890	WATERBURY	CT		06/22/2023	12/09/2024	203,982		(5,910)			(5,910)		198,072	198,072			
100068339	PORT SAINT LUCIE	FL		08/25/2021	12/17/2024	204,715		(6,499)			(6,499)		198,216	198,216			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067087	YACOLT	WA		08/02/2021	06/20/2024	195,483		2,787			2,787		198,269	198,269			
100116516	INDIANAPOLIS	IN		07/20/2023	01/05/2024	180,380		17,893			17,893		198,273	198,273			
100134366	NEWAYGO	MI		10/27/2023	04/11/2024	202,425		(3,982)			(3,982)		198,443	198,443			
3320038334	LEHIGH ACRES	FL		02/13/2023	12/24/2024	198,504							198,504	198,504			
100133120	CARTERSVILLE	GA		11/29/2023	08/06/2024	199,605		(905)			(905)		198,700	198,700			
100117927	RIVERSIDE	CA		07/20/2023	10/05/2024	206,963		(8,231)			(8,231)		198,732	198,732			
3340064407	LEHIGH ACRES	FL		02/26/2024	11/25/2024	198,772							198,772	198,772			
100043488	MIRAMAR	FL		08/13/2020	07/11/2024	214,583		(15,764)			(15,764)		198,819	198,819			
100145621	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	201,669		(632)			(632)	71	201,108	198,821	(2,287)		(2,287)
100100048	MIAMI	FL		03/28/2023	10/22/2024	209,158		(10,224)			(10,224)		198,934	198,934			
3310029979	FAIR OAKS	CA		06/23/2022	11/25/2024	199,055							199,055	199,055			
100101889	JACKSONVILLE	FL		04/06/2023	10/09/2024	203,909		(4,820)			(4,820)		199,089	199,089			
100155070	LOVELAND	CO		07/19/2024	10/18/2024	202,165		(3,032)			(3,032)		199,133	199,133			
3310051113	MARLBORO	NJ		04/27/2023	06/25/2024	199,139							199,139	199,139			
40015865	LEBANON	NJ		12/21/2020	05/24/2024	199,183							199,183	199,183			
100087064	BONITA SPRINGS	FL		11/04/2022	05/09/2024	214,095		(14,880)			(14,880)		199,215	199,215			
3310035973	MCKEESPORT	PA		07/07/2022	03/22/2024	199,378							199,378	199,378			
100115605	CHICAGO	IL		07/19/2023	10/09/2024	199,408		7			7		199,415	199,415			
100075850	NIJMEGEN	NLD		11/24/2021	11/20/2024	208,333						2,954	211,287	199,428	(11,859)		(11,859)
100132608	HARKER HEIGHTS	TX		11/03/2023	09/10/2024	207,014		(7,568)			(7,568)		199,447	199,447			
100148867	RANDALLSTOWN	MD		04/17/2024	11/17/2024	207,321		(7,849)			(7,849)		199,471	199,471			
100128914	OVERGAARD	AZ		09/21/2023	09/05/2024	204,373		(4,816)			(4,816)		199,556	199,556			
100065108	CENTRAL FALLS	RI		07/14/2021	10/17/2024	205,057		(5,483)			(5,483)		199,574	199,574			
3340069470	CHICAGO	IL		05/17/2024	12/24/2024	199,584							199,584	199,584			
3340070218	WATERBURY	CT		03/07/2024	07/25/2024	199,584							199,584	199,584			
100014124	PORT CHARLOTTE	FL		05/25/2017	01/05/2024	170,443		29,361			29,361		199,804	199,804			
100147991	CHARLOTTE	NC		04/10/2024	09/16/2024	202,161		(2,338)			(2,338)		199,824	199,824			
100148054	DAWSONVILLE	GA		04/10/2024	11/16/2024	202,361		(2,538)			(2,538)		199,824	199,824			
3340069746	HIGH POINT	NC		03/07/2024	09/24/2024	199,901							199,901	199,901			
100049430	RAHWAY	NJ		11/20/2020	01/07/2024	221,550		(21,581)			(21,581)		199,969	199,969			
100135636	GRANBURY	TX		11/09/2023	05/11/2024	196,861		3,139			3,139		200,000	200,000			
100140513	POST FALLS	ID		01/19/2024	10/16/2024	205,236		(5,236)			(5,236)		200,000	200,000			
100133820	MELBOURNE	FL		10/20/2023	07/05/2024	207,210		(7,210)			(7,210)		200,000	200,000			
100120614	ORLANDO	FL		08/18/2023	09/05/2024	213,713		(13,713)			(13,713)		200,000	200,000			
3320045801	CHICAGO	IL		04/27/2023	11/25/2024	200,030							200,030	200,030			
100150745	OTTAWA	IL		05/06/2024	07/18/2024	206,598		(6,493)			(6,493)		200,105	200,105			
100063455	BALTIMORE	MD		07/01/2021	08/20/2024	197,948		2,176			2,176		200,124	200,124			
3320049976	CHICAGO	IL		06/21/2023	04/24/2024	200,145							200,145	200,145			
100152182	COALINGA	CA		05/17/2024	12/17/2024	203,625		(3,375)			(3,375)		200,250	200,250			
40022130	NEWARK	NJ		07/30/2021	01/25/2024	200,277							200,277	200,277			
3310038873	SALEM	MA		08/08/2022	01/25/2024	200,475							200,475	200,475			
3310042368	CHELSEA	MA		10/19/2022	06/25/2024	200,475							200,475	200,475			
3340070699	MIDDLETOWN	CT		03/28/2024	05/24/2024	200,475							200,475	200,475			
100073567	NORWICH	GBR		10/25/2021	10/21/2024	197,323						14,854	212,176	200,823	(11,354)		(11,354)
100149565	YOUNGSVILLE	NC		04/26/2024	07/16/2024	206,196		(5,196)			(5,196)		201,000	201,000			
100064499	BEAR	DE		07/01/2021	05/20/2024	193,491		7,560			7,560		201,050	201,050			
3320051546	NORTH CHARLESTON	SC		04/27/2023	03/25/2024	201,086							201,086	201,086			
100081555	NEW HAVEN	CT		03/14/2022	06/09/2024	205,435		(4,335)			(4,335)		201,100	201,100			
100064564	ADELANTO	CA		07/01/2021	01/20/2024	196,327		4,788			4,788		201,115	201,115			
100158117	MAPLEWOOD	MN		07/09/2024	10/18/2024	207,008		(5,858)			(5,858)		201,151	201,151			
3340069841	SAUGUS	MA		03/14/2024	07/25/2024	201,168							201,168	201,168			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065707	TARPON SPRINGS	FL		07/28/2021	03/17/2024	203,928		(2,748)			(2,748)		201,180	201,180			
100145095	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	203,663		(113)			(113)		203,551	201,228	(2,322)		(2,322)
100108159	NOLANVILLE	TX		05/24/2023	03/09/2024	216,074		(14,837)			(14,837)		201,237	201,237			
100057702	HENDERSON	NV		06/30/2021	03/17/2024	210,300		(8,964)			(8,964)		201,335	201,335			
3320051203	EAST HAMPTON	CT		04/27/2023	06/25/2024	201,336							201,336	201,336			
100062320	BILLINGS	MT		07/01/2021	06/20/2024	203,823		(2,412)			(2,412)		201,411	201,411			
100150139	NOBLESVILLE	IN		06/14/2024	12/09/2024	216,276		(14,862)			(14,862)		201,414	201,414			
100114780	LOXLEY	AL		07/07/2023	02/09/2024	206,738		(5,220)			(5,220)		201,518	201,518			
100135794	MYRTLE POINT	OR		11/10/2023	08/16/2024	202,086		(482)			(482)		201,604	201,604			
3310035976	MILLBURN	NJ		07/25/2022	01/25/2024	201,663							201,663	201,663			
3320053526	CHICAGO	IL		06/21/2023	11/25/2024	201,663							201,663	201,663			
3310048834	HOLLIS	NY		04/27/2023	03/22/2024	201,678							201,678	201,678			
100115011	PLAINSBORO	NJ		07/14/2023	10/16/2024	202,716		(958)			(958)		201,758	201,758			
100127279	STATEN ISLAND	NY		08/30/2023	06/05/2024	203,409		(1,637)			(1,637)		201,773	201,773			
3340067800	SOUTH BOUND BROOK	NJ		03/07/2024	08/26/2024	201,782							201,782	201,782			
100078895	SPOKANE	WA		02/24/2022	06/17/2024	201,329		472			472		201,801	201,801			
3320046613	EAST ORANGE	NJ		02/13/2023	02/26/2024	201,960							201,960	201,960			
3320054421	WOODSTOCK	GA		06/21/2023	04/24/2024	201,960							201,960	201,960			
3340070069	CHICAGO	IL		03/21/2024	09/24/2024	201,960							201,960	201,960			
3340070603	SEASIDE PARK	NJ		03/28/2024	06/25/2024	202,000							202,000	202,000			
100077853	BRIGHTON	GBR		12/29/2021	01/22/2024	202,805						11,774	214,579	202,215	(12,364)		(12,364)
100091154	HINESVILLE	GA		01/31/2023	08/09/2024	201,792		478			478		202,270	202,270			
100075957	LANSDOWNE	PA		01/07/2022	04/17/2024	204,031		(1,720)			(1,720)		202,311	202,311			
3320052314	PHILADELPHIA	PA		05/11/2023	08/26/2024	202,391							202,391	202,391			
100148008	GROVETOWN	GA		04/10/2024	10/16/2024	200,232		2,268			2,268		202,500	202,500			
100151835	OCALA	FL		05/10/2024	07/30/2024	200,768		1,732			1,732		202,500	202,500			
100130181	CINCINNATI	OH		11/15/2023	05/09/2024	215,462		(12,962)			(12,962)		202,500	202,500			
100078635	READING	GBR		01/26/2022	02/20/2024	204,461						11,502	215,963	202,521	(13,442)		(13,442)
100109078	WINCHESTER	VA		06/05/2023	12/09/2024	209,039		(6,518)			(6,518)		202,521	202,521			
100090986	ROCKFORD	IL		01/31/2023	11/09/2024	206,238		(3,657)			(3,657)		202,581	202,581			
100089380	BEAVERCREEK	OH		11/17/2022	09/09/2024	210,454		(7,861)			(7,861)		202,593	202,593			
100057922	KISSIMMEE	FL		06/30/2021	10/17/2024	206,037		(3,323)			(3,323)		202,714	202,714			
100127194	BOLINGBROOK	IL		08/30/2023	04/05/2024	186,140		16,612			16,612		202,752	202,752			
100088941	HILO	HI		11/15/2022	01/22/2024	206,733		(3,806)			(3,806)		202,927	202,927			
100067314	NORTH PORT	FL		08/02/2021	05/20/2024	197,660		5,378			5,378		203,038	203,038			
3340069519	PALMDALE	CA		03/07/2024	06/25/2024	203,148							203,148	203,148			
3340070219	WATERBURY	CT		03/07/2024	08/26/2024	203,148							203,148	203,148			
100109115	BLAKESLEE	PA		06/05/2023	10/09/2024	207,310		(3,950)			(3,950)		203,360	203,360			
100032376	WEXFORD	IRL		06/21/2019	09/01/2024	175,006		21,881			21,881	4,982	201,869	203,769	(5,575)	7,475	1,900
100148009	HOUSTON	TX		04/10/2024	06/16/2024	206,077		(2,222)			(2,222)		203,855	203,855			
100057243	CORPUS CHRISTI	TX		05/19/2021	05/09/2024	211,497		(7,603)			(7,603)		203,893	203,893			
100080239	PHILADELPHIA	PA		02/25/2022	05/09/2024	208,074		(3,790)			(3,790)		204,284	204,284			
100026481	FRESNO	CA		09/26/2018	08/05/2024	155,943		48,383			48,383		204,326	204,326			
3340073303	BRIDGETON	NJ		04/12/2024	08/26/2024	204,415							204,415	204,415			
100057887	SAN ANTONIO	TX		06/30/2021	10/17/2024	207,173		(2,693)			(2,693)		204,480	204,480			
3310067526	FRANKLIN LAKES	NJ		01/23/2024	08/26/2024	204,485							204,485	204,485			
3300003758	BRIDGEWATER	NJ		04/27/2022	01/19/2024	204,587							204,587	204,587			
100145024	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	207,779		269			269	76	208,124	204,616	(3,508)		(3,508)
100091783	MANCHESTER TOWNSHIP	NJ		01/30/2023	04/09/2024	218,656		(13,940)			(13,940)		204,715	204,715			
100043411	ROCK SPRINGS	WY		08/13/2020	06/05/2024	214,681		(9,950)			(9,950)		204,730	204,730			
100117234	BRYAN	TX		07/20/2023	12/06/2024	174,250		30,617			30,617		204,867	204,867			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102574	TOWNSEND	MT		06/07/2023	12/09/2024	216,470		(11,547)			(11,547)		204,923	204,923			
3320051501	KINGSTON	NY		05/11/2023	08/26/2024	204,930							204,930	204,930			
100088278	WINDER	GA		10/17/2022	03/09/2024	212,389		(7,431)			(7,431)		204,958	204,958			
100120750	HOUSTON	TX		08/25/2023	07/16/2024	203,382		1,586			1,586		204,968	204,968			
3320046959	SHOHOLA	PA		02/27/2023	07/25/2024	204,970							204,970	204,970			
100141105	WOODRUFF	SC		01/30/2024	10/09/2024	211,458		(6,458)			(6,458)		205,000	205,000			
100132456	CLEARWATER	FL		11/03/2023	02/10/2024	209,726		(4,605)			(4,605)		205,121	205,121			
3340075606	PHILADELPHIA	PA		04/30/2024	09/24/2024	205,128							205,128	205,128			
100100083	HENDERSON	NV		03/28/2023	02/22/2024	205,628		(441)			(441)		205,187	205,187			
100100482	MIAMI	FL		04/27/2023	07/09/2024	189,268		16,014			16,014		205,281	205,281			
3300003743	JERSEY CITY	NJ		05/17/2022	05/17/2024	205,286							205,286	205,286			
100086937	ADELANTO	CA		10/24/2022	02/09/2024	215,000		(9,500)			(9,500)		205,500	205,500			
40017805	MOUNT VERNON	NY		02/23/2021	08/26/2024	205,507							205,507	205,507			
100099923	HONOLULU	HI		03/28/2023	01/22/2024	209,873		(4,349)			(4,349)		205,525	205,525			
3320047770	DALLAS	TX		03/15/2023	06/25/2024	205,666							205,666	205,666			
100077123	MARSEILLES	IL		01/03/2022	12/20/2024	213,434		(7,590)			(7,590)		205,844	205,844			
100086488	JASPER	GA		09/30/2022	01/22/2024	215,627		(9,739)			(9,739)		205,887	205,887			
3340074692	TUCKERTON	NJ		05/17/2024	12/24/2024	205,920							205,920	205,920			
100129362	WEST PALM BCH	FL		09/25/2023	06/16/2024	200,648		5,341			5,341		205,988	205,988			
100113878	MIAMI	FL		06/29/2023	08/05/2024	199,529		6,493			6,493		206,022	206,022			
100134822	HOUSTON	TX		10/30/2023	11/06/2024	207,703		(1,653)			(1,653)		206,050	206,050			
100026640	EVANSTON	IL		09/26/2018	07/05/2024	184,242		21,852			21,852		206,094	206,094			
100115029	MESA	AZ		07/14/2023	11/16/2024	209,066		(2,960)			(2,960)		206,105	206,105			
3320043448	CAPITOL HEIGHTS	MD		01/10/2023	02/26/2024	206,113							206,113	206,113			
100120633	OVERLAND PARK	KS		08/18/2023	12/05/2024	214,997		(8,856)			(8,856)		206,141	206,141			
100070780	ROCKLAND	MA		10/01/2021	10/20/2024	208,563		(2,393)			(2,393)		206,170	206,170			
100091399	NORMAN	OK		02/22/2023	02/17/2024	206,972		(729)			(729)		206,242	206,242			
100080422	GRAND PRAIRIE	TX		04/14/2022	02/09/2024	221,040		(14,704)			(14,704)		206,336	206,336			
100079693	DESERT HOT SPRINGS	CA		04/08/2022	12/22/2024	235,431		(29,095)			(29,095)		206,337	206,337			
100078322	NEWARK	NJ		02/10/2022	07/09/2024	215,668		(9,220)			(9,220)		206,448	206,448			
323010617	TAMPA	FL		03/16/2023	02/27/2024	206,500							206,500	206,500			
100070233	CASTRICUM	NLD		08/31/2021	10/21/2024	210,524						13,439	223,963	206,586	(17,377)		(17,377)
100128749	PRINCETON	TX		09/21/2023	11/09/2024	223,725		(17,068)			(17,068)		206,657	206,657			
3310055515	WESTLAKE	OH		08/31/2023	05/24/2024	206,845							206,845	206,845			
100055878	CONYERS	GA		03/26/2021	05/17/2024	214,487		(7,560)			(7,560)		206,927	206,927			
100079280	BRIDGEPORT	CT		02/28/2022	12/09/2024	216,448		(9,429)			(9,429)		207,020	207,020			
100100916	STATESVILLE	NC		04/28/2023	10/09/2024	204,472		2,852			2,852		207,324	207,324			
100137739	SILVERHILL	AL		12/08/2023	05/17/2024	194,913		12,435			12,435		207,348	207,348			
3310033207	ATLANTA	GA		03/09/2022	01/03/2024	213,840							213,840	207,355		(6,485)	(6,485)
100119870	HURST	TX		08/10/2023	05/11/2024	222,356		(14,995)			(14,995)		207,361	207,361			
100103379	SAN ANTONIO	TX		06/16/2023	10/09/2024	214,824		(7,400)			(7,400)		207,423	207,423			
3310053783	WOODLAND PARK	CO		08/31/2023	12/23/2024	207,446							207,446	207,446			
100077859	NORTH LONDON	GBR		12/29/2021	01/22/2024	208,090						12,082	220,172	207,485	(12,687)		(12,687)
3320049937	HAMPTON	GA		04/19/2023	11/25/2024	207,653							207,653	207,653			
100136926	WATERBURY	CT		11/28/2023	07/09/2024	213,378		(5,552)			(5,552)		207,826	207,826			
100148089	MELLEN	WI		04/10/2024	11/16/2024	207,854		(21)			(21)		207,834	207,834			
100117684	RIVERHEAD	NY		07/20/2023	10/05/2024	209,747		(1,870)			(1,870)		207,878	207,878			
3310039244	PLAINVIEW	NY		09/08/2022	07/25/2024	207,900							207,900	207,900			
3320047658	PHILADELPHIA	PA		02/27/2023	02/26/2024	207,900							207,900	207,900			
3320051291	CHICAGO	IL		05/11/2023	06/25/2024	207,900							207,900	207,900			
3310054860	MIAMI	FL		07/27/2023	01/25/2024	207,955							207,955	207,955			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141368	DAVIE	FL		01/30/2024	08/06/2024	214,680		(6,680)			(6,680)		208,000	208,000			
100102936	DORAL	FL		06/22/2023	01/10/2024	228,009		(20,009)			(20,009)		208,000	208,000			
100079801	FAYETTEVILLE	TN		04/08/2022	03/22/2024	221,470		(13,470)			(13,470)		208,000	208,000			
3300004408	SOMERS POINT	NJ		06/09/2023	06/18/2024	208,079							208,079	208,079			
3320049463	CHESILHURST	NJ		04/04/2023	07/25/2024	208,285							208,285	208,285			
100061917	MAPLEWOOD	MN		07/01/2021	08/20/2024	209,469		(1,173)			(1,173)		208,296	208,296			
100068442	THE WOODLANDS	TX		08/25/2021	12/17/2024	216,487		(8,168)			(8,168)		208,319	208,319			
100102595	NEW BRITAIN	CT		06/07/2023	01/31/2024	208,356		(57)			(57)		208,299	208,425		126	126
3310064286	SCOTTSDALE	AZ		11/21/2023	03/22/2024	208,494							208,494	208,494			
3310059248	NEW CANAAN	CT		10/31/2023	06/25/2024	208,510							208,510	208,510			
100145221	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	211,753		351			351	16	212,119	208,546	(3,573)		(3,573)
100013655	FT WAYNE	IN		05/25/2017	09/05/2024	185,478		23,185			23,185		208,663	208,663			
100145451	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	212,117		179			179	16	212,312	208,734	(3,578)		(3,578)
100091022	JACKSONVILLE	FL		01/31/2023	02/09/2024	218,103		(9,352)			(9,352)		208,751	208,751			
3320046894	CHICAGO	IL		02/27/2023	02/26/2024	208,751							208,751	208,751			
100155274	SAN ANTONIO	TX		07/19/2024	09/23/2024	215,788		(7,035)			(7,035)		208,753	208,753			
100143712	FORT WORTH	TX		02/23/2024	10/09/2024	211,743		(2,743)			(2,743)		209,000	209,000			
100065581	ELK GROVE	CA		07/28/2021	04/17/2024	220,025		(10,968)			(10,968)		209,057	209,057			
100134983	WASHINGTON	DC		10/30/2023	09/06/2024	211,429		(2,259)			(2,259)		209,170	209,170			
100055036	EAST BRIDGEWATER	MA		03/23/2021	09/07/2024	216,654		(7,416)			(7,416)		209,238	209,238			
3320049898	WATERBURY	CT		04/04/2023	02/26/2024	209,390							209,390	209,390			
100145022	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	212,707		217			217	78	213,002	209,412	(3,590)		(3,590)
100144773	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	212,554		553			553		213,107	209,507	(3,600)		(3,600)
100117051	MANSFIELD	TX		07/20/2023	09/05/2024	186,320		23,339			23,339		209,660	209,660			
100155705	PALM BEACH GARDENS	FL		06/18/2024	08/17/2024	214,262		(4,592)			(4,592)		209,670	209,670			
100155454	WOODSTOCK	GA		06/18/2024	11/17/2024	220,839		(11,036)			(11,036)		209,803	209,803			
3340074600	OAK LAWN	IL		04/19/2024	08/26/2024	209,880							209,880	209,880			
100135655	BAKERSFIELD	CA		11/09/2023	12/11/2024	220,254		(10,349)			(10,349)		209,905	209,905			
100091266	VERNAL	UT		01/31/2023	08/09/2024	217,155		(7,155)			(7,155)		210,000	210,000			
100143390	LOS ANGELES	CA		02/16/2024	11/05/2024	212,916		(2,916)			(2,916)		210,000	210,000			
100144006	SANTA ANA	CA		02/29/2024	12/05/2024	213,364		(3,364)			(3,364)		210,000	210,000			
100147425	ARLINGTON	TX		04/03/2024	12/05/2024	214,632		(4,632)			(4,632)		210,000	210,000			
100136790	HOPATCONG	NJ		11/27/2023	05/09/2024	214,933		(4,933)			(4,933)		210,000	210,000			
100126368	DETROIT	MI		08/30/2023	04/09/2024	214,937		(4,937)			(4,937)		210,000	210,000			
100138840	FRANKFORT	IL		12/21/2023	07/18/2024	216,908		(6,908)			(6,908)		210,000	210,000			
3320046956	BLOOMINGBURG	NY		05/11/2023	05/24/2024	210,018							210,018	210,018			
100067925	REHOBOTH BEACH	DE		09/23/2021	11/17/2024	219,317		(9,218)			(9,218)		210,099	210,099			
3340069057	SACRAMENTO	CA		02/26/2024	10/24/2024	210,197							210,197	210,197			
100088003	RICHLAND	WA		10/25/2022	02/22/2024	211,833		(1,237)			(1,237)		210,596	210,596			
100074499	HAVRE DE GRACE	MD		12/01/2021	06/20/2024	212,891		(2,283)			(2,283)		210,608	210,608			
100155052	PORT RICHEY	FL		07/19/2024	09/23/2024	218,212		(7,499)			(7,499)		210,713	210,713			
100099999	LA MARQUE	TX		03/28/2023	09/22/2024	215,670		(4,864)			(4,864)		210,806	210,806			
100064531	LEVITTOWN	PA		07/01/2021	02/20/2024	203,193		7,772			7,772		210,966	210,966			
3340076236	BRENTWOOD	NY		05/17/2024	12/24/2024	210,989							210,989	210,989			
3310051723	CAPE CORAL	FL		04/27/2023	07/25/2024	211,066							211,066	211,066			
3310081521	SOUTHAMPTON	NY		09/03/2024	11/25/2024	211,167							211,167	211,167			
100112328	LINWOOD	NJ		06/29/2023	08/05/2024	125,553		85,657			85,657		211,210	211,210			
100145121	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	214,726		159			159	60	214,945	211,328	(3,618)		(3,618)
3310038749	LEVITTOWN	NY		09/08/2022	03/22/2024	211,345							211,345	211,345			
100030934	BROOKLYN	NY		04/09/2019	05/16/2024	194,747		16,857			16,857		211,604	211,604			
40014178	CLIFTON	NJ		07/24/2020	05/24/2024	211,637							211,637	211,637			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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3320052959	NEWARK	NJ		06/08/2023	02/26/2024	211,702							211,702	211,702			
3310049669	MIAMI	FL		04/27/2023	03/22/2024	211,984							211,984	211,984			
100136422	SARASOTA	FL		11/20/2023	11/17/2024	208,449		3,619			3,619		212,068	212,068			
100119517	DURHAM	NC		07/28/2023	10/16/2024	219,028		(6,824)			(6,824)		212,204	212,204			
3300004505	BLOOMFIELD	NJ		06/09/2023	03/15/2024	212,268							212,268	212,268			
100117437	DORAL	FL		07/20/2023	07/05/2024	214,194		(1,793)			(1,793)		212,400	212,400			
100101634	INDIAN LAND	SC		04/26/2023	05/17/2024	216,091		(3,594)			(3,594)		212,497	212,497			
100117000	SICKLERVILLE	NJ		07/20/2023	07/05/2024	180,392		32,341			32,341		212,733	212,733			
3320048850	CAPE CORAL	FL		04/04/2023	04/24/2024	212,850							212,850	212,850			
100067942	EVANS	GA		09/23/2021	07/17/2024	221,124		(8,134)			(8,134)		212,990	212,989		(1)	(1)
100143974	YORK	SC		02/29/2024	07/05/2024	228,500		(15,500)			(15,500)		213,000	213,000			
100115045	ITASCA	IL		07/14/2023	01/16/2024	217,789		(4,767)			(4,767)		213,022	213,022			
100010875	HAMMOND	LA		12/23/2016	05/05/2024	221,358		(8,306)			(8,306)		213,053	213,053			
100013723	MADERA	CA		05/25/2017	08/05/2024	190,648		22,527			22,527		213,175	213,175			
3340073345	CHICAGO	IL		04/19/2024	09/24/2024	213,270							213,270	213,270			
100114685	FRESNO	CA		06/29/2023	07/09/2024	215,183		(1,683)			(1,683)		213,500	213,500			
100100502	MOBILE	AL		04/27/2023	03/09/2024	209,252		4,376			4,376		213,627	213,627			
100147038	VACAVILLE	CA		03/27/2024	07/03/2024	217,525		(3,803)			(3,803)		213,722	213,722			
100146848	CINCINNATI	OH		03/21/2024	11/11/2024	227,146		(13,386)			(13,386)		213,760	213,760			
100087118	UNIVERSITY HEIGHTS	OH		11/04/2022	07/09/2024	228,081		(14,294)			(14,294)		213,787	213,787			
3310040479	HOUSTON	TX		08/26/2022	01/25/2024	213,840							213,840	213,840			
3340070841	NEWARK	NJ		04/12/2024	08/26/2024	213,840							213,840	213,840			
3340071533	SELDEN	NY		03/28/2024	11/25/2024	213,840							213,840	213,840			
3340071937	SANTA FE	NM		03/28/2024	04/24/2024	213,840							213,840	213,840			
100050187	PORT CHARLOTTE	FL		11/20/2020	09/07/2024	229,115		(15,259)			(15,259)		213,856	213,856			
3310049496	JERSEY CITY	NJ		04/19/2023	10/24/2024	213,914							213,914	213,914			
100065063	MOUNTAIN HOME	ID		07/14/2021	02/17/2024	220,569		(6,633)			(6,633)		213,936	213,936			
100012707	NORTH LAS VEGAS	NV		05/25/2017	06/05/2024	162,325		51,691			51,691		214,015	214,015			
100162666	SALEM	OR		08/12/2024	12/17/2024	210,482		3,564			3,564		214,046	214,046			
100064881	KAUFMAN	TX		07/14/2021	04/17/2024	223,306		(9,244)			(9,244)		214,062	214,062			
100138271	VALPARAISO	IN		12/15/2023	07/10/2024	218,258		(4,133)			(4,133)		214,126	214,126			
3320048819	CAPE CORAL	FL		04/19/2023	06/25/2024	214,171							214,171	214,171			
100161360	FALLING WATERS	WV		07/25/2024	08/16/2024	220,205		(5,935)			(5,935)		214,270	214,270			
100120688	COLORADO SPRINGS	CO		08/25/2023	11/16/2024	218,634		(4,278)			(4,278)		214,356	214,356			
3320050955	SOUTH FALLSBURG	NY		04/27/2023	07/25/2024	214,617							214,617	214,617			
100064838	PANAMA CITY BEACH	FL		07/14/2021	07/17/2024	224,537		(9,905)			(9,905)		214,632	214,632			
3320049446	CAPE CORAL	FL		04/19/2023	02/26/2024	214,751							214,751	214,751			
100127693	PANAMA CITY BEACH	FL		09/08/2023	12/09/2024	213,406		1,365			1,365		214,771	214,771			
100100415	WELLS RIVER	VT		04/27/2023	02/09/2024	204,551		10,239			10,239		214,790	214,790			
100147237	CONCORD	NC		03/28/2024	09/09/2024	221,321		(6,321)			(6,321)		215,000	215,000			
100130328	CLEVELAND	OH		09/28/2023	08/11/2024	220,488		(5,487)			(5,487)		215,001	215,001			
100118741	GOOSE CREEK	SC		07/25/2023	03/09/2024	219,863		(4,797)			(4,797)		215,066	215,066			
100108456	NORTH CHARLESTON	SC		05/25/2023	11/09/2024	219,284		(4,284)			(4,284)		215,000	215,088		88	88
100138234	HOUSTON	TX		12/14/2023	09/06/2024	226,578		(11,484)			(11,484)		215,094	215,094			
3340072240	CAPE CORAL	FL		04/19/2024	12/24/2024	215,165							215,165	215,165			
100145017	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	218,147		811			811		218,958	215,265	(3,693)		(3,693)
3320052145	NORFOLK	VA		06/21/2023	05/24/2024	215,325							215,325	215,325			
100120816	GRAND RAPIDS	MI		08/25/2023	08/11/2024	223,652		(8,221)			(8,221)		215,430	215,430			
100024993	FONTANA	CA		09/20/2018	06/05/2024	176,604		38,865			38,865		215,469	215,469			
3310053161	MERRICK	NY		06/08/2023	07/25/2024	215,592							215,592	215,592			
100102519	MARCO ISLAND	FL		06/07/2023	10/09/2024	219,366		(3,657)			(3,657)		215,709	215,709			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068422	MARIETTA	GA		08/25/2021	02/17/2024	220,836		(5,110)			(5,110)		215,726	215,726			
100103664	LAKE JACKSON	TX		05/08/2023	08/09/2024	213,571		2,192			2,192		215,763	215,763			
100120204	MANSFIELD	NY		08/18/2023	06/05/2024	215,701		267			267		215,968	215,968			
100043303	PLAINFIELD	IL		08/13/2020	08/05/2024	235,411		(19,443)			(19,443)		215,968	215,968			
100026475	SAN BERNARDINO	CA		09/26/2018	01/05/2024	210,080		6,010			6,010		216,090	216,090			
100103671	SAINT PETERSBURG	FL		05/08/2023	08/09/2024	217,835		(1,632)			(1,632)		216,203	216,203			
3310050567	LONG BRANCH	NJ		04/27/2023	05/24/2024	216,216							216,216	216,216			
100067556	WOONSOCKET	RI		09/23/2021	12/17/2024	225,504		(9,234)			(9,234)		216,270	216,270			
100060198	FALL RIVER	MA		06/25/2021	06/17/2024	219,565		(3,081)			(3,081)		216,483	216,483			
100091241	BROADVIEW	IL		01/31/2023	05/09/2024	225,296		(8,632)			(8,632)		216,664	216,664			
100119030	FORT MORGAN	CO		07/27/2023	08/05/2024	233,040		(16,284)			(16,284)		216,756	216,756			
100012719	PORTERVILLE	CA		05/25/2017	04/05/2024	185,859		30,910			30,910		216,769	216,769			
3340075443	TINLEY PARK	IL		05/17/2024	09/24/2024	216,810							216,810	216,810			
100128288	SOUTH PASADENA	CA		09/14/2023	08/05/2024	222,523		(5,671)			(5,671)		216,852	216,852			
100107937	CHICAGO	IL		06/29/2023	01/09/2024	231,653		(14,772)			(14,772)		216,881	216,881			
100119692	POCONO SUMMIT	PA		08/08/2023	10/09/2024	225,638		(8,588)			(8,588)		217,051	217,051			
100138833	PALM BAY	FL		12/21/2023	09/21/2024	223,523		(6,384)			(6,384)		217,140	217,140			
100112185	RIVERVIEW	FL		06/29/2023	01/05/2024	190,450		26,869			26,869		217,319	217,319			
100137162	CLIFTON	NJ		11/28/2023	02/11/2024	226,546		(9,210)			(9,210)		217,336	217,336			
100134497	HAMDEN	CT		10/30/2023	09/09/2024	219,428		(2,060)			(2,060)		217,368	217,368			
3340068445	CAROLINA SHORES	NC		03/14/2024	09/24/2024	217,444							217,444	217,444			
100064050	DEPTFORD	NJ		07/01/2021	09/20/2024	210,388		7,057			7,057		217,444	217,444			
100149540	SEAGOVILLE	TX		04/26/2024	07/16/2024	214,879		2,621			2,621		217,500	217,500			
100065388	ELKTON	MD		07/28/2021	05/17/2024	226,224		(8,582)			(8,582)		217,641	217,641			
100068516	TOLLESON	AZ		08/25/2021	10/17/2024	224,721		(7,003)			(7,003)		217,718	217,718			
3320043307	SPARTA TOWNSHIP	NJ		01/10/2023	09/24/2024	217,741							217,741	217,741			
100134937	HENDERSON	NV		10/30/2023	07/06/2024	217,838		8			8		217,846	217,846			
100134583	MARICOPA	AZ		10/30/2023	05/09/2024	222,232		(4,357)			(4,357)		217,875	217,875			
100013039	RIVERBANK	CA		05/25/2017	10/05/2024	140,869		77,105			77,105		217,973	217,973			
3310053726	HOLLYWOOD	FL		06/08/2023	03/22/2024	218,295							218,295	218,295			
3300004928	JERSEY CITY	NJ		04/02/2024	10/23/2024	218,320							218,320	218,320			
100043299	NORTH WALES	PA		08/13/2020	07/05/2024	231,531		(12,667)			(12,667)		218,864	218,864			
100086773	ORLANDO	FL		10/04/2022	12/09/2024	225,303		(6,402)			(6,402)		218,902	218,902			
100150909	ROGERS	MN		05/08/2024	09/17/2024	206,668		12,399			12,399		219,068	219,068			
3310049770	PANORAMA CITY	CA		04/27/2023	01/25/2024	219,082							219,082	219,082			
100090991	LAS VEGAS	NV		01/31/2023	08/09/2024	231,087		(11,833)			(11,833)		219,254	219,254			
100100435	NEWARK	DE		04/27/2023	03/09/2024	193,041		26,469			26,469		219,510	219,510			
100090594	UTRECHT	NLD		12/28/2022	11/20/2024	229,946						(8,921)	221,025	219,519	(1,505)		(1,505)
100044907	SAN LORENZO	CA		11/19/2020	07/07/2024	224,283		(4,752)			(4,752)		219,531	219,531			
100131577	MELROSE PARK	IL		10/05/2023	12/09/2024	220,574		(821)			(821)		219,752	219,752			
100100840	SALEM	VA		04/28/2023	10/09/2024	211,386		8,419			8,419		219,805	219,805			
100130408	MERIDIAN	ID		09/28/2023	11/09/2024	232,475		(12,612)			(12,612)		219,863	219,863			
100108282	WOODBURN	OR		05/24/2023	11/09/2024	227,508		(7,539)			(7,539)		219,969	219,969			
3340072457	SUMMERVILLE	SC		04/05/2024	11/25/2024	219,976							219,976	219,976			
100160941	STOCKTON	CA		07/24/2024	11/17/2024	220,195		(195)			(195)		220,000	220,000			
100136138	GREENWICH	CT		12/18/2023	07/09/2024	223,505		(3,505)			(3,505)		220,000	220,000			
100147450	GAINESVILLE	GA		04/03/2024	10/05/2024	229,045		(9,045)			(9,045)		220,000	220,000			
100138778	CHARLOTTE	NC		12/21/2023	07/11/2024	234,336		(14,336)			(14,336)		220,000	220,000			
3310038409	NEW BRITAIN	CT		08/16/2022	11/25/2024	220,122							220,122	220,122			
100115083	PRINCETON	TX		07/14/2023	05/16/2024	221,413		(1,157)			(1,157)		220,256	220,256			
3340069685	BURBANK	IL		03/07/2024	09/24/2024	220,433							220,433	220,433			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054389	LAKELAND	FL		03/23/2021	05/07/2024	215,208		5,345			5,345		220,553	220,553			
100141558	SAN ANTONIO	TX		01/30/2024	09/05/2024	240,202		(19,202)			(19,202)		221,000	221,000			
100138219	DARIEN	IL		12/14/2023	12/06/2024	225,278		(4,152)			(4,152)		221,126	221,126			
100140260	PHILADELPHIA	PA		01/18/2024	05/17/2024	223,788		(2,588)			(2,588)		221,200	221,200			
100116372	ALBRIGHTSVILLE	PA		07/20/2023	01/05/2024	200,269		20,981			20,981		221,250	221,250			
3340071658	CHESTER	NY		03/21/2024	12/24/2024	221,463							221,463	221,463			
100026309	MIAMI	FL		09/20/2018	11/05/2024	184,934		36,607			36,607		221,541	221,541			
3320041839	LEHIGH ACRES	FL		01/10/2023	02/26/2024	221,562							221,562	221,562			
100049162	MIAMI	FL		11/20/2020	09/07/2024	217,101		4,477			4,477		221,578	221,578			
100077862	LUTON	GBR		12/29/2021	02/20/2024	223,761						12,992	236,753	221,650	(15,103)		(15,103)
3340073260	LUCERNE VALLEY	CA		04/12/2024	12/24/2024	221,839							221,839	221,839			
100017486	WOODSTOCK	MD		04/26/2018	01/05/2024	226,462		(4,468)			(4,468)		221,994	221,994			
3340074683	BEACHWOOD	NJ		05/17/2024	10/24/2024	221,998							221,998	221,998			
3310050396	VENTNOR CITY	NJ		04/27/2023	03/22/2024	222,119							222,119	222,119			
3340071520	PLAINFIELD	NJ		03/14/2024	09/24/2024	222,146							222,146	222,146			
3340068515	CALABASH	NC		03/14/2024	12/24/2024	222,156							222,156	222,156			
100089065	TAYLORS	SC		01/06/2023	05/09/2024	231,220		(9,062)			(9,062)		222,158	222,158			
100012640	HAM LAKE	MN		05/25/2017	01/05/2024	174,199		48,100			48,100		222,299	222,299			
3320046483	KINGSTON	NY		02/13/2023	08/26/2024	222,305							222,305	222,305			
3310058865	BREWSTER	NY		09/15/2023	07/25/2024	222,366							222,366	222,366			
3340070147	MASTIC	NY		02/29/2024	10/24/2024	222,394							222,394	222,394			
100148415	LOCKHART	TX		04/12/2024	06/17/2024	211,162		11,338			11,338		222,500	222,500			
3310061529	MONROE	NY		10/31/2023	07/25/2024	222,527							222,527	222,527			
3320047019	BLOOMINGBURG	NY		05/11/2023	05/24/2024	222,750							222,750	222,750			
3320048780	FREEPORT	NY		04/04/2023	01/25/2024	222,750							222,750	222,750			
100140572	FINDLAY	OH		01/19/2024	12/16/2024	224,528		(1,778)			(1,778)		222,750	222,750			
100103836	WESTCHESTER	IL		05/10/2023	05/09/2024	228,199		(5,209)			(5,209)		222,989	222,989			
100145206	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	227,461		(453)			(453)		227,008	223,165	(3,843)		(3,843)
100113872	BURR RIDGE	IL		06/29/2023	10/05/2024	218,125		5,070			5,070		223,195	223,195			
100020288	LEICESTER	NC		07/17/2018	03/21/2024	227,377		(4,132)			(4,132)		223,245	223,245			
100070585	HOMESTEAD	FL		10/01/2021	01/20/2024	224,941		(1,674)			(1,674)		223,267	223,267			
3340070629	MASTIC BEACH	NY		04/19/2024	10/24/2024	223,463							223,463	223,463			
100118726	WARNER ROBINS	GA		07/25/2023	10/09/2024	227,376		(3,884)			(3,884)		223,492	223,492			
100086155	EL CENTRO	CA		10/07/2022	03/09/2024	243,949		(20,425)			(20,425)		223,524	223,524			
100091556	WHITTIER	CA		03/07/2023	02/09/2024	229,117		(5,548)			(5,548)		223,569	223,569			
100099913	SEATAC	WA		03/28/2023	11/22/2024	224,729		(1,159)			(1,159)		223,569	223,569			
100013697	SACRAMENTO	CA		05/25/2017	11/05/2024	205,288		18,335			18,335		223,623	223,623			
3320043517	WEST NEW YORK	NJ		01/30/2023	02/26/2024	223,740							223,740	223,740			
100086915	YOUNGSVILLE	NC		10/24/2022	01/09/2024	234,679		(10,858)			(10,858)		223,821	223,821			
100157690	COLUMBUS	OH		06/28/2024	11/05/2024	237,913		(14,049)			(14,049)		223,864	223,864			
3320046031	CHICAGO	IL		02/27/2023	03/25/2024	223,921							223,921	223,921			
100143095	GRAND RAPIDS	MI		02/16/2024	11/17/2024	227,972		(3,972)			(3,972)		224,000	224,000			
100108974	ARIZONA CITY	AZ		05/31/2023	02/09/2024	233,336		(9,336)			(9,336)		224,000	224,000			
3340070875	SPARTA TOWNSHIP	NJ		03/07/2024	06/25/2024	224,083							224,083	224,083			
100065545	VIRGINIA BEACH	VA		07/28/2021	09/17/2024	234,821		(10,492)			(10,492)		224,329	224,329			
100091718	BAKERSFIELD	CA		03/24/2023	06/09/2024	230,522		(6,175)			(6,175)		224,347	224,347			
100107836	ALSIP	IL		05/23/2023	03/09/2024	233,071		(8,711)			(8,711)		224,360	224,360			
40018250	MONROE TOWNSHIP	NJ		03/26/2021	07/25/2024	224,588							224,588	224,588			
100128784	ST. CLOUD	FL		09/21/2023	09/09/2024	241,278		(16,507)			(16,507)		224,772	224,772			
100160023	WOODBRIDGE	VA		07/17/2024	10/18/2024	231,015		(6,182)			(6,182)		224,833	224,833			
100129336	DAWSONVILLE	GA		09/25/2023	02/16/2024	220,309		4,627			4,627		224,936	224,936			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100142798	YUMA	AZ		02/08/2024	07/17/2024	226,828		(1,854)			(1,854)		224,974	224,974			
100136772	PHILADELPHIA	PA		11/27/2023	08/09/2024	229,386		(4,386)			(4,386)		225,000	225,000			
100147411	ANTELOPE	CA		05/08/2024	11/09/2024	233,400		(8,400)			(8,400)		225,000	225,000			
100145018	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	228,030		881			881		228,911	225,050	(3,861)		(3,861)
3310038908	LIVINGSTON	NJ		09/08/2022	01/25/2024	225,084							225,084	225,084			
100114251	ROYAL PALM BEACH	FL		06/29/2023	01/05/2024	153,113		72,053			72,053		225,166	225,166			
3320048999	NORTH RIVERSIDE	IL		04/04/2023	03/25/2024	225,171							225,171	225,171			
100102555	DOVER	DE		06/07/2023	07/09/2024	224,109		1,141			1,141		225,250	225,250			
100071557	N FT MYERS	FL		10/14/2021	03/17/2024	232,378		(7,088)			(7,088)		225,290	225,290			
100099567	SAN JOSE DEL CABO	MEX		02/17/2023	11/15/2024	225,383							225,383	225,383			
100108263	KATY	TX		05/24/2023	08/09/2024	229,829		(4,189)			(4,189)		225,640	225,640			
3320046151	BETHEL	NY		01/30/2023	01/25/2024	225,720							225,720	225,720			
100099881	GRANTS PASS	OR		03/28/2023	05/22/2024	239,352		(13,625)			(13,625)		225,727	225,727			
100030116	ALBUQUERQUE	NM		12/20/2018	08/05/2024	209,389		16,372			16,372		225,761	225,761			
100128938	DENVER	CO		09/22/2023	05/09/2024	233,639		(7,869)			(7,869)		225,771	225,771			
3340081546	HUNTINGTON STATION	NY		08/19/2024	12/24/2024	225,958							225,958	225,958			
100026570	PATTERSON	CA		09/26/2018	10/05/2024	209,855		16,143			16,143		225,999	225,999			
3340071975	PORT ST. LUCIE	FL		03/21/2024	11/25/2024	226,108							226,108	226,108			
100071414	YORKSHIRE/HUMBERSIDE	GBR		09/30/2021	10/21/2024	222,172						12,212	234,384	226,201	(8,184)		(8,184)
100152674	CHATTANOOGA	TN		05/17/2024	11/18/2024	226,528		(269)			(269)		226,259	226,259			
3340067440	DOVER	NJ		05/17/2024	11/25/2024	226,670							226,670	226,670			
100109866	MARYSVILLE	CA		06/22/2023	10/09/2024	231,149		(4,399)			(4,399)		226,750	226,750			
100140161	RALEIGH	NC		01/09/2024	11/17/2024	232,857		(5,923)			(5,923)		226,934	226,934			
100067420	PATERSON	NJ		09/23/2021	06/17/2024	234,223		(7,212)			(7,212)		227,011	227,011			
100136460	MORRISTOWN	TN		11/20/2023	10/17/2024	204,911		22,147			22,147		227,057	227,057			
3310027550	JERSEY CITY	NJ		11/12/2021	07/25/2024	227,205							227,205	227,205			
3310041181	PASSAIC	NJ		11/01/2022	03/22/2024	227,205							227,205	227,205			
100108979	DAVENPORT	FL		05/31/2023	07/09/2024	242,960		(15,741)			(15,741)		227,219	227,219			
3340073317	MORTON GROVE	IL		04/12/2024	11/25/2024	227,304							227,304	227,304			
100136023	HIGHLAND	CA		11/16/2023	10/05/2024	226,230		1,092			1,092		227,323	227,323			
40012537	SMITHTOWN	NY		06/26/2020	12/23/2024	227,340							227,340	227,340			
100133503	PALM SPRINGS	FL		10/19/2023	09/09/2024	233,328		(5,981)			(5,981)		227,347	227,347			
100119100	MYRTLE BEACH	SC		07/28/2023	07/05/2024	227,760		(260)			(260)		227,500	227,500			
100108170	TAMPA	FL		05/24/2023	02/09/2024	234,293		(6,793)			(6,793)		227,500	227,500			
100156089	LAWRENCEBURG	TN		06/18/2024	12/05/2024	241,060		(13,560)			(13,560)		227,500	227,500			
100120946	COEUR DALENE	ID		08/30/2023	04/17/2024	225,139		2,564			2,564		227,704	227,704			
100129545	SAN ANTONIO	TX		09/29/2023	05/17/2024	232,250		(4,509)			(4,509)		227,740	227,741			
100103277	SAVANNAH	GA		04/27/2023	12/09/2024	239,242		(11,395)			(11,395)		227,846	227,846			
100076053	FREEHOLD	NJ		01/07/2022	07/17/2024	225,920		2,109			2,109		228,029	228,029			
100114315	WOODBRIDGE	VA		06/29/2023	06/05/2024	223,252		8,099			8,099		231,350	228,325		(3,025)	(3,025)
3320054188	CENTEREACH	NY		06/21/2023	07/25/2024	228,393							228,393	228,393			
100090327	FORT WORTH	TX		01/06/2023	02/09/2024	242,413		(13,848)			(13,848)		228,565	228,565			
100099756	TAMPA	FL		02/28/2023	12/09/2024	235,299		(6,629)			(6,629)		228,669	228,669			
100149723	DAVENPORT	WA		04/26/2024	11/09/2024	218,050		10,850			10,850		228,900	228,900			
3310055543	WESTBURY	NY		06/29/2023	08/26/2024	228,962							228,962	228,962			
100102121	NEW BEDFORD	MA		04/14/2023	08/09/2024	240,267		(11,247)			(11,247)		229,020	229,020			
100100082	OLDSMAR	FL		03/28/2023	01/22/2024	228,513		621			621		229,134	229,134			
100011745	LITTLE ROCK	AR		03/08/2017	05/13/2024	212,627		16,513			16,513		229,140	229,140			
100126865	FREDERICKSBURG	VA		08/30/2023	09/05/2024	164,149		65,102			65,102		229,251	229,251			
100065706	MANOR	TX		07/28/2021	04/17/2024	237,066		(7,796)			(7,796)		229,269	229,269			
100061348	NORTH LAS VEGAS	NV		06/01/2021	05/20/2024	228,273		1,002			1,002		229,275	229,275			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158773	SAN MARCOS	TX		07/10/2024	09/17/2024	236,103		(6,750)			(6,750)		229,353	229,353			
100055218	HIGH RIDGE	MO		03/23/2021	07/07/2024	259,017		(29,622)			(29,622)		229,395	229,395			
100138838	HUDSON	OH		12/21/2023	04/18/2024	235,490		(5,990)			(5,990)		229,500	229,500			
100141308	MANSFIELD	TX		01/30/2024	04/06/2024	234,936		(5,386)			(5,386)		229,550	229,550			
100119967	LUTZ	FL		08/11/2023	11/17/2024	230,509		(883)			(883)		229,626	229,626			
100080023	TACOMA	WA		04/08/2022	08/22/2024	231,816		(2,107)			(2,107)		229,708	229,708			
100144898	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	231,350		1,027			1,027	28	232,405	229,763	(2,642)		(2,642)
100143007	MIAMI	FL		02/12/2024	11/09/2024	230,640		(640)			(640)		230,000	230,000			
100076246	DELTA	UT		01/07/2022	09/17/2024	231,266		(1,210)			(1,210)		230,056	230,056			
100132273	KINGMAN	AZ		10/13/2023	10/16/2024	227,070		3,049			3,049		230,119	230,119			
100081182	CENTENNIAL	CO		03/18/2022	09/17/2024	229,371		815			815		230,186	230,186			
100103309	KINGMAN	AZ		04/27/2023	07/09/2024	233,077		(2,850)			(2,850)		230,227	230,227			
100026956	LA PUENTE	CA		09/26/2018	12/05/2024	227,793		2,575			2,575		230,368	230,368			
3320048669	TARPON SPRINGS	FL		04/19/2023	03/25/2024	230,446							230,446	230,446			
100063613	BARRE	MA		07/01/2021	10/20/2024	234,354		(3,859)			(3,859)		230,496	230,496			
100120593	PHOENIX	AZ		08/18/2023	03/05/2024	235,082		(4,550)			(4,550)		230,532	230,532			
100115831	KISSIMMEE	FL		07/20/2023	05/17/2024	234,641		(3,828)			(3,828)		230,812	230,812			
3320047131	GLENDORA	NJ		02/27/2023	02/26/2024	230,845							230,845	230,845			
3340071706	LEMONT	IL		03/14/2024	10/24/2024	230,987							230,987	230,987			
100119504	HUTTO	TX		07/28/2023	05/16/2024	234,196		(3,182)			(3,182)		231,014	231,014			
100100775	JACKSONVILLE	FL		04/28/2023	10/09/2024	230,815		225			225		231,039	231,039			
100140560	FORNEY	TX		01/19/2024	08/16/2024	236,248		(5,036)			(5,036)		231,212	231,212			
100026573	RESEDA	CA		09/26/2018	07/05/2024	219,331		11,904			11,904		231,234	231,234			
100065617	CINCINNATI	OH		07/28/2021	07/17/2024	239,002		(7,752)			(7,752)		231,249	231,249			
100114664	NOVI	MI		06/29/2023	09/09/2024	224,529		6,789			6,789		231,318	231,321		3	3
3340070848	EAST ORANGE	NJ		03/07/2024	09/24/2024	231,476							231,476	231,476			
100045993	NASHPORT	OH		11/25/2020	12/07/2024	245,694		(14,213)			(14,213)		231,481	231,481			
100101506	MISSOURI CITY	TX		04/26/2023	07/17/2024	219,650		11,875			11,875		231,525	231,525			
3310039475	GLEN RIDGE	NJ		08/08/2022	10/24/2024	231,657							231,657	231,657			
100102413	MYRTLE CREEK	OR		06/07/2023	02/09/2024	247,594		(15,869)			(15,869)		231,726	231,726			
100149084	EASLEY	SC		04/19/2024	11/05/2024	250,173		(18,423)			(18,423)		231,750	231,750			
3320054568	CHESTER	NY		06/21/2023	09/24/2024	231,809							231,809	231,809			
100129294	TUCSON	AZ		09/25/2023	02/16/2024	231,313		666			666		231,979	231,979			
100079805	AUSTIN	TX		04/08/2022	07/22/2024	227,137		4,940			4,940		232,076	232,076			
3340069213	JASPER	GA		02/29/2024	09/24/2024	232,294							232,294	232,294			
100135381	SAN ANTONIO	FL		11/13/2023	02/17/2024	211,947		20,476			20,476		232,423	232,423			
3320047564	OGDENSBURG	NJ		02/27/2023	01/25/2024	232,479							232,479	232,479			
100139963	YORK	SC		01/09/2024	11/17/2024	239,894		(7,394)			(7,394)		232,500	232,500			
100137605	NORFOLK	VA		12/08/2023	11/17/2024	231,802		789			789		232,590	232,590			
100030292	GLENDALE	NY		12/20/2018	11/05/2024	229,780		2,840			2,840		232,620	232,620			
3300003679	NEW PROVIDENCE	NJ		05/26/2022	04/16/2024	232,657							232,657	232,657			
100134304	LUTZ	FL		10/27/2023	09/11/2024	231,796		882			882		232,678	232,678			
100081368	MOUNT JULIET	TN		03/18/2022	05/17/2024	229,685		3,083			3,083		232,768	232,768			
3320046286	LAWNSIDE	NJ		02/13/2023	01/25/2024	232,773							232,773	232,773			
100079712	DESTIN	FL		04/08/2022	04/22/2024	239,069		(5,995)			(5,995)		233,074	233,074			
100156579	TAYLORS	SC		06/24/2024	10/17/2024	240,299		(6,853)			(6,853)		233,446	233,446			
100153826	LAS VEGAS	NV		07/10/2024	10/05/2024	250,259		(16,758)			(16,758)		233,501	233,501			
3320047833	CAPE CORAL	FL		04/19/2023	11/25/2024	233,640							233,640	233,640			
100113352	LANCASTER	PA		06/29/2023	04/05/2024	213,966		19,820			19,820		233,786	233,786			
100079766	LAS VEGAS	NV		04/25/2022	06/22/2024	248,238		(14,441)			(14,441)		233,797	233,797			
100115904	SAN ANTONIO	TX		07/20/2023	05/17/2024	240,882		(7,040)			(7,040)		233,842	233,842		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128911	VISALIA	CA		09/21/2023	10/05/2024	233,029		1,047			1,047		234,075	234,075			
100080270	ZALTBOMMEL	NLD		02/22/2022	06/20/2024	240,076						6,220	246,297	234,404	(11,893)		(11,893)
3320044123	RANDOLPH	NJ		02/13/2023	10/24/2024	234,432							234,432	234,432			
3310036579	PITTSBURGH	PA		07/07/2022	03/22/2024	234,562							234,562	234,562			
3310052107	FORT LAUDERDALE	FL		05/18/2023	07/25/2024	234,630							234,630	234,630			
100076094	ROTONDA WEST	FL		01/07/2022	09/17/2024	241,299		(6,494)			(6,494)		234,804	234,804			
100145612	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	237,984		842			842	25	238,851	234,823	(4,028)		(4,028)
100144986	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	237,939		924			924		238,863	234,835	(4,029)		(4,029)
100144987	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	237,955		909			909		238,863	234,835	(4,029)		(4,029)
100140525	TUCSON	AZ		01/19/2024	12/16/2024	243,077		(8,215)			(8,215)		234,861	234,861			
100140544	TUCSON	AZ		01/19/2024	12/16/2024	243,077		(8,215)			(8,215)		234,861	234,861			
3320045970	RED BANK	NJ		02/13/2023	03/25/2024	235,012							235,012	235,012			
3310040041	WASHINGTON	DC		08/16/2022	02/26/2024	253,558							253,558	235,091		(18,467)	(18,467)
100081903	ALMERE	NLD		03/30/2022	12/20/2024	248,176						2,384	250,560	235,268	(15,293)		(15,293)
100143099	APEX	NC		02/16/2024	07/17/2024	238,843		(3,532)			(3,532)		235,311	235,311			
3310051258	LAKE CLARKE SHORES	FL		04/27/2023	07/25/2024	235,319							235,319	235,319			
3320045695	ROOSEVELT	NJ		02/27/2023	07/25/2024	235,392							235,392	235,392			
100174337	MAYODAN	NC		10/31/2024	11/17/2024	230,318		5,280			5,280		235,598	235,598			
100126935	HEMET	CA		08/30/2023	09/05/2024	183,451		52,165			52,165		235,615	235,615			
100140047	NORTH ADAMS	MA		01/09/2024	06/17/2024	240,687		(4,997)			(4,997)		235,690	235,690			
100161109	COLUMBIA CITY	IN		07/24/2024	09/17/2024	243,800		(7,954)			(7,954)		235,846	235,846			
3300004550	PORT SAINT LUCIE	FL		06/23/2023	12/17/2024	236,009							236,009	236,009			
3340070784	EDISON	NJ		03/21/2024	09/24/2024	236,016							236,016	236,016			
100144115	WESTVILLE	NJ		03/07/2024	12/17/2024	240,217		(4,138)			(4,138)		236,079	236,079			
100140246	WEST PALM BEACH	FL		01/18/2024	10/17/2024	238,329		(2,079)			(2,079)		236,250	236,250			
100115942	FORT WALTON BEACH	FL		07/20/2023	10/17/2024	234,208		2,043			2,043		236,251	236,251			
100057968	SHELTON	WA		06/30/2021	09/17/2024	243,955		(7,522)			(7,522)		236,434	236,434			
100076422	DAYTONA BEACH	FL		12/23/2021	04/09/2024	250,268		(13,735)			(13,735)		236,532	236,532			
3340073869	SHIRLEY	NY		04/05/2024	11/25/2024	236,650							236,650	236,650			
100080027	RICHARDSON	TX		04/08/2022	11/22/2024	249,241		(12,545)			(12,545)		236,696	236,696			
100068274	SHERMAN	TX		08/25/2021	10/17/2024	240,145		(3,446)			(3,446)		236,699	236,699			
100079532	DALLAS	GA		04/25/2022	08/22/2024	252,743		(15,886)			(15,886)		236,857	236,857			
100014188	LOS ANGELES	CA		08/30/2017	01/21/2024	242,608		(5,675)			(5,675)		236,933	236,933			
100147502	HIALEAH	FL		04/03/2024	09/05/2024	247,971		(10,971)			(10,971)		237,000	237,000			
100088108	CAPITOL HEIGHTS	MD		10/25/2022	06/22/2024	234,564		2,643			2,643		237,207	237,207			
100117597	LAKEWOOD	WA		07/20/2023	12/06/2024	234,017		3,191			3,191		237,208	237,208			
100118943	PHOENIX	AZ		07/27/2023	05/05/2024	253,334		(15,917)			(15,917)		237,417	237,417			
18486	EL PASO	TX		11/29/2004	11/21/2024	237,476							237,476	237,476			
100135530	GAYLORD	MI		11/13/2023	12/17/2024	238,876		(1,398)			(1,398)		237,478	237,478			
100043838	COMPTON	CA		08/19/2020	03/05/2024	257,083		(19,569)			(19,569)		237,514	237,514			
100088807	HOMESTEAD	FL		11/15/2022	08/22/2024	254,994		(17,471)			(17,471)		237,523	237,523			
100114586	GLEN BURNIE	MD		06/29/2023	10/09/2024	254,623		(17,080)			(17,080)		237,544	237,544			
100144954	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	240,868		789			789		241,657	237,578	(4,079)		(4,079)
100131619	BILLINGS	MT		10/06/2023	10/17/2024	232,352		5,514			5,514		237,866	237,866			
100089735	SAN MIGUEL DE ALLENDE	MEX		12/02/2022	10/15/2024	237,956							237,956	237,956			
100101766	HOMESTEAD	FL		03/31/2023	04/09/2024	245,184		(7,107)			(7,107)		238,077	238,077			
100070752	REISTERSTOWN	MD		10/01/2021	09/20/2024	237,826		349			349		238,175	238,175			
100099904	CORNISH	ME		03/28/2023	11/22/2024	246,418		(8,097)			(8,097)		238,321	238,321			
100079647	GWYNN OAK	MD		04/08/2022	11/22/2024	249,407		(11,028)			(11,028)		238,380	238,380			
3340067144	BATAVIA	IL		02/29/2024	11/25/2024	238,388							238,388	238,388			
100090015	PHOENIX	AZ		01/13/2023	09/22/2024	253,298		(14,893)			(14,893)		238,406	238,406			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129263	FORT MYERS	FL		11/03/2023	11/09/2024	256,443		(17,943)			(17,943)		238,500	238,500			
100099935	WEST PALM BEACH	FL		03/28/2023	12/22/2024	244,601		(6,017)			(6,017)		238,584	238,584			
100100059	LAKELAND	FL		03/28/2023	02/22/2024	244,721		(6,067)			(6,067)		238,654	238,654			
100141532	NORFOLK	VA		01/30/2024	10/05/2024	252,318		(13,618)			(13,618)		238,700	238,700			
100044103	COVINA	CA		08/19/2020	03/05/2024	244,711		(5,996)			(5,996)		238,715	238,715			
100114403	CEDAR RAPIDS	IA		06/29/2023	01/05/2024	147,033		91,856			91,856		238,889	238,889			
3320050620	CAPE CORAL	FL		04/27/2023	06/25/2024	238,910							238,910	238,910			
100134940	WINTER HAVEN	FL		10/30/2023	11/06/2024	246,458		(7,475)			(7,475)		238,982	238,982			
100115700	LOGAN	UT		07/20/2023	06/17/2024	233,573		5,464			5,464		239,037	239,037			
100110359	EL CENTRO	CA		06/30/2023	08/17/2024	237,152		1,947			1,947		239,098	239,098			
100082606	SACRAMENTO	CA		04/14/2022	02/09/2024	243,537		(4,389)			(4,389)		239,148	239,148			
3310039655	TRABUCO CANYON	CA		08/08/2022	07/25/2024	239,218							239,218	239,218			
3320054554	EWING	NJ		06/21/2023	07/25/2024	239,481							239,481	239,481			
100120538	LAKE LOS ANGELES	CA		08/18/2023	03/05/2024	249,413		(9,917)			(9,917)		239,497	239,497			
100127969	GALLATIN	TN		09/08/2023	03/11/2024	237,597		1,969			1,969		239,566	239,566			
3340070139	HEMPSTEAD	NY		03/14/2024	10/24/2024	239,580							239,580	239,580			
100154631	SACRAMENTO	CA		07/19/2024	10/18/2024	253,192		(13,609)			(13,609)		239,583	239,583			
100129982	CATSKILL	NY		09/27/2023	09/09/2024	246,054		(6,454)			(6,454)		239,600	239,600			
100131976	LAS VEGAS	NV		10/13/2023	12/17/2024	240,771		(1,120)			(1,120)		239,652	239,652			
100145016	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	242,930		872			872	25	243,827	239,715	(4,112)		(4,112)
100162925	GRANITEVILLE	SC		08/12/2024	11/17/2024	246,537		(6,790)			(6,790)		239,747	239,747			
100137086	WINNABOW	NC		11/28/2023	09/17/2024	239,367		383			383		239,750	239,750			
100158791	TIFFIN	IA		07/10/2024	11/17/2024	246,237		(6,420)			(6,420)		239,817	239,817			
100135157	ROGERSVILLE	MO		12/15/2023	08/10/2024	247,031		(7,169)			(7,169)		239,862	239,862			
100024765	CHEHALIS	WA		09/20/2018	01/05/2024	229,101		10,834			10,834		239,935	239,935			
100129890	HARTFORD	CT		09/27/2023	10/09/2024	245,719		(5,719)			(5,719)		240,000	240,000			
100148104	CONCORD	NC		04/10/2024	12/16/2024	244,619		(4,561)			(4,561)		240,058	240,058			
100100834	KILL DEVIL HILLS	NC		04/28/2023	01/09/2024	236,935		3,165			3,165		240,100	240,100			
3340062115	NEWARK	NJ		02/26/2024	11/25/2024	240,187							240,187	240,187			
100120019	HENDERSON	NV		08/11/2023	11/17/2024	226,079		14,247			14,247		240,327	240,327			
40013311	FREEPORT	NY		06/11/2020	07/25/2024	240,332							240,332	240,332			
100013453	ORLANDO	FL		05/25/2017	08/05/2024	180,483		60,083			60,083		240,565	240,565			
3310040043	WASHINGTON	DC		08/16/2022	04/24/2024	249,118							249,118	240,679		(8,439)	(8,439)
3310054676	WEST HILLS	CA		06/29/2023	03/22/2024	240,867							240,867	240,867			
100063762	CROMWELL	CT		07/01/2021	02/20/2024	240,876		176			176		241,052	241,052			
100140433	WAKE FOREST	NC		01/18/2024	12/17/2024	247,069		(5,979)			(5,979)		241,090	241,090			
100129743	UNITED KINGDOM	GBR		09/26/2023	08/20/2024	270,451						(11,503)	258,948	241,501	(17,447)		(17,447)
3320047228	CHICAGO	IL		02/27/2023	08/26/2024	241,683							241,683	241,683			
100118140	LOXAHATCHEE	FL		07/20/2023	04/05/2024	243,566		(1,680)			(1,680)		241,886	241,886			
100077919	GOUDA	NLD		12/29/2021	06/20/2024	247,256						6,967	254,223	241,969	(12,254)		(12,254)
100133190	BRASELTON	GA		11/29/2023	11/06/2024	239,721		2,279			2,279		242,000	242,000			
100048310	FRESNO	CA		11/20/2020	05/07/2024	233,860		8,240			8,240		242,100	242,100			
100126503	NORTH BABYLON	NY		08/30/2023	03/05/2024	252,546		(10,389)			(10,389)		242,157	242,157			
100065464	HEMET	CA		07/28/2021	08/17/2024	251,850		(9,636)			(9,636)		242,214	242,214			
3340071299	WEST MILFORD	NJ		03/28/2024	12/24/2024	242,225							242,225	242,225			
3320047102	MIDDLEBOROUGH	MA		02/13/2023	09/24/2024	242,237							242,237	242,237			
100031437	TRACY	CA		03/29/2019	08/05/2024	239,739		2,584			2,584		242,323	242,323			
100135433	HENRICO	VA		11/13/2023	11/17/2024	242,326							242,326	242,326			
100012725	ORLANDO	FL		05/25/2017	10/05/2024	185,102		57,471			57,471		242,573	242,573			
100076220	SMYRNA	GA		01/07/2022	06/17/2024	248,147		(5,383)			(5,383)		242,765	242,765			
100115885	GREENVILLE	SC		07/20/2023	09/17/2024	248,586		(5,752)			(5,752)		242,834	242,834			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110580	PHILADELPHIA	PA		06/30/2023	07/17/2024	245,042		(2,096)			(2,096)		242,946	242,946			
100013377	HIALEAH	FL		05/25/2017	07/05/2024	193,214		49,745			49,745		242,959	242,959			
100116025	KISSIMMEE	FL		07/20/2023	11/05/2024	251,763		(8,785)			(8,785)		242,977	242,977			
100117232	KATY	TX		07/20/2023	08/06/2024	206,551		36,492			36,492		243,042	243,042			
100115724	WILMINGTON	NC		07/20/2023	06/17/2024	246,382		(3,299)			(3,299)		243,083	243,083			
322050312	PALM BAY	FL		06/21/2022	05/28/2024	243,112		19			19		243,130	243,130			
100109768	NEW BRAUNFELS	TX		08/04/2023	09/09/2024	252,884		(9,714)			(9,714)		243,170	243,170			
100126777	MORTON	PA		08/30/2023	09/05/2024	199,119		44,128			44,128		243,247	243,247			
100120897	TUCSON	AZ		08/30/2023	10/17/2024	242,994		292			292		243,287	243,287			
100129670	LANSDALE	PA		09/29/2023	08/17/2024	247,286		(3,899)			(3,899)		243,387	243,387			
3320048254	ELMWOOD PARK	IL		03/15/2023	03/25/2024	243,500							243,500	243,500			
100147782	RICHMOND HILL	GA		04/08/2024	07/17/2024	241,061		2,489			2,489		243,550	243,550			
100135354	OKLAHOMA CITY	OK		11/13/2023	01/17/2024	245,153		(1,580)			(1,580)		243,574	243,574			
100150740	PALMETTO	FL		05/06/2024	11/18/2024	249,190		(5,617)			(5,617)		243,574	243,574			
100136272	ARDEN	NC		11/20/2023	10/17/2024	246,848		(3,258)			(3,258)		243,591	243,591			
100114321	ROSELLE	NJ		06/29/2023	03/05/2024	154,215		89,424			89,424		243,640	243,640			
100148098	MIAMI	FL		04/10/2024	07/16/2024	246,212		(2,462)			(2,462)		243,750	243,750			
100164908	INDIANAPOLIS	IN		08/28/2024	12/01/2024	247,626		(3,876)			(3,876)		243,750	243,750			
100156246	WELLTON	AZ		06/20/2024	10/11/2024	259,354		(15,604)			(15,604)		243,750	243,750			
100134881	NEWARK	DE		10/30/2023	01/06/2024	246,323		(2,463)			(2,463)		243,860	243,860			
100114552	FLORIDA CITY	FL		06/29/2023	07/09/2024	243,479		554			554		244,033	244,033			
3320047000	PURLING	NY		02/27/2023	09/24/2024	244,117							244,117	244,117			
100083838	VICTORVILLE	CA		07/12/2022	12/22/2024	249,743		(5,504)			(5,504)		244,239	244,239			
3340069373	CAPE CORAL	FL		03/14/2024	09/24/2024	244,365							244,365	244,365			
100148082	CLOVIS	CA		04/10/2024	11/16/2024	250,108		(5,504)			(5,504)		244,604	244,604			
100129327	SALT LAKE CTY	UT		09/25/2023	05/16/2024	243,852		755			755		244,607	244,607			
100145614	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	247,866		945			945		248,811	244,619	(4,192)		(4,192)
100145613	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	247,835		982			982		248,816	244,620	(4,196)		(4,196)
100101025	ROCKPORT	TX		04/28/2023	02/09/2024	226,645		18,032			18,032		244,677	244,677			
100062645	TEHACHAPI	CA		07/01/2021	12/20/2024	247,731		(3,009)			(3,009)		244,721	244,721			
100133582	ROCKFORD	MI		10/23/2023	12/17/2024	239,245		5,483			5,483		244,727	244,727			
100136878	CAPE CORAL	FL		11/27/2023	10/16/2024	246,138		(1,389)			(1,389)		244,749	244,749			
100110653	THE COLONY	TX		06/30/2023	10/17/2024	247,124		(2,372)			(2,372)		244,752	244,752			
3310039036	HILTON HEAD ISLAND	SC		09/21/2022	05/24/2024	244,799							244,799	244,799			
100129452	LOS RANCHOS DE ALBUQUERQUE	NM		09/29/2023	02/17/2024	251,691		(6,228)			(6,228)		245,462	245,462			
100131614	TRENTON	OH		10/06/2023	11/17/2024	243,074		2,887			2,887		245,961	245,961			
100132084	MONTGOMERY	AL		10/13/2023	07/17/2024	248,924		(2,891)			(2,891)		246,033	246,033			
100149567	MYRTLE BEACH	SC		04/26/2024	11/16/2024	241,977		4,072			4,072		246,049	246,049			
100115840	CHESTERTOWN	MD		07/20/2023	05/17/2024	234,536		11,525			11,525		246,061	246,061			
100090188	FAYETTEVILLE	NC		01/13/2023	05/22/2024	249,854		(3,770)			(3,770)		246,084	246,084			
3310052152	MADISON	CT		05/18/2023	08/26/2024	246,109							246,109	246,109			
100076382	OAKLAND PARK	FL		12/23/2021	10/09/2024	264,391		(18,218)			(18,218)		246,173	246,173			
100101653	SAINT PAUL	MN		04/26/2023	12/17/2024	243,258		3,028			3,028		246,287	246,287			
3340059408	NORTH PORT	FL		03/28/2024	10/24/2024	246,309							246,309	246,309			
100114022	BROOKLYN	NY		06/29/2023	06/05/2024	236,310		10,086			10,086		246,396	246,396			
100025390	FORT COLLINS	CO		09/20/2018	06/05/2024	213,573		32,848			32,848		246,422	246,422			
100109762	WESTLAKE	OH		06/16/2023	12/09/2024	254,222		(7,778)			(7,778)		246,443	246,443			
100100209	CALUMET CITY	IL		03/17/2023	11/09/2024	249,327		(2,881)			(2,881)		246,446	246,446			
100116007	FAIRHOPE	AL		07/20/2023	10/17/2024	251,795		(5,248)			(5,248)		246,547	246,547			
100079291	HOUSTON	TX		02/28/2022	04/09/2024	248,254		(1,692)			(1,692)		246,562	246,562			
100025947	NEWARK	NJ		09/20/2018	01/05/2024	203,899		42,667			42,667		246,566	246,566			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152569	VERNON	CT		05/17/2024	11/18/2024	247,329		(654)			(654)		246,676	246,676			
3320045819	CHICAGO	IL		01/30/2023	08/26/2024	246,744							246,744	246,744			
100120093	ROSELLE PARK	NJ		08/11/2023	07/17/2024	251,846		(5,087)			(5,087)		246,758	246,758			
100024894	ALEXANDRIA	VA		09/20/2018	11/05/2024	245,581		1,204			1,204		246,785	246,785			
100043805	SOUTH DENNIS	MA		08/13/2020	07/05/2024	223,639		23,300			23,300		246,938	246,938			
100067732	MCKINNEY	TX		09/23/2021	09/17/2024	256,040		(9,070)			(9,070)		246,970	246,970			
100118959	EL PASO	TX		07/27/2023	04/05/2024	263,281		(16,190)			(16,190)		247,091	247,091			
3340074345	PALMDALE	CA		04/12/2024	09/24/2024	247,104							247,104	247,104			
100137931	BRASELTON	GA		12/13/2023	12/17/2024	248,411		(1,211)			(1,211)		247,200	247,200			
100023922	MONTCLAIR	NJ		09/10/2018	04/21/2024	251,863		(4,634)			(4,634)		247,229	247,229			
100135718	ROSHARON	TX		11/10/2023	11/16/2024	239,562		7,714			7,714		247,276	247,276			
322050877	PALM BAY	FL		07/07/2022	01/29/2024	247,265		14			14		247,279	247,279			
100026185	POLLOCK PINES	CA		09/20/2018	10/05/2024	231,029		16,273			16,273		247,302	247,302			
100115530	PALM SPRINGS	FL		07/19/2023	04/09/2024	249,210		(1,787)			(1,787)		247,423	247,423			
100115030	SPRING	TX		07/14/2023	09/16/2024	247,655		(188)			(188)		247,467	247,467			
100117521	KISSIMMEE	FL		07/20/2023	04/05/2024	239,196		8,307			8,307		247,503	247,503			
100091287	GREEN COVE SPRINGS	FL		01/31/2023	08/09/2024	259,667		(12,160)			(12,160)		247,507	247,507			
3340068639	NORFOLK	VA		03/21/2024	10/24/2024	247,738							247,738	247,738			
3340066625	MONTICELLO	NY		02/26/2024	09/24/2024	247,760							247,760	247,760			
100079644	MYRTLE BEACH	SC		04/25/2022	12/22/2024	253,602		(5,826)			(5,826)		247,776	247,776			
100091345	CABO SAN LUCAS	MEX		01/17/2023	12/15/2024	247,971							247,971	247,971			
100116012	OWINGS MILLS	MD		07/20/2023	10/17/2024	254,876		(6,835)			(6,835)		248,041	248,041			
100090155	CLERMONT	FL		01/13/2023	03/22/2024	271,743		(23,628)			(23,628)		248,115	248,115			
3310043293	SAINT JAMES	NY		11/10/2022	04/24/2024	248,218							248,218	248,218			
100099931	SALEM	OR		03/28/2023	09/22/2024	261,073		(12,802)			(12,802)		248,271	248,271			
100090853	COTATI	CA		01/06/2023	04/09/2024	265,907		(17,593)			(17,593)		248,314	248,314			
100152529	HUTTO	TX		05/17/2024	12/18/2024	244,939		3,561			3,561		248,500	248,500			
3310054449	BROOKLYN	NY		07/27/2023	12/23/2024	248,663							248,663	248,663			
100171703	MCKINNEY	TX		10/17/2024	12/16/2024	256,426		(7,758)			(7,758)		248,668	248,668			
100101617	LITTLE ELM	TX		04/26/2023	08/17/2024	256,025		(7,316)			(7,316)		248,709	248,709			
100115899	ELLIJAY	GA		07/20/2023	12/17/2024	243,888		4,864			4,864		248,752	248,752			
100011520	FARMINGTON	NM		03/08/2017	02/13/2024	157,787		91,000			91,000		248,787	248,787			
100115053	LAGUNA BEACH	CA		07/14/2023	11/16/2024	251,723		(2,762)			(2,762)		248,961	248,961			
3320046971	SHIRLEY	NY		02/27/2023	01/25/2024	249,064							249,064	249,064			
100100580	SOUR LAKE	TX		04/27/2023	07/09/2024	264,962		(15,863)			(15,863)		249,099	249,099			
100148891	LINCOLN	RI		04/17/2024	12/17/2024	255,925		(6,754)			(6,754)		249,171	249,171			
100150642	NORTH LAS VEGAS	NV		05/06/2024	06/18/2024	256,495		(7,202)			(7,202)		249,293	249,293			
100135224	JONESBOROUGH	TN		11/08/2023	04/17/2024	246,778		2,634			2,634		249,411	249,411			
3320053901	CHATTANOOGA	TN		06/21/2023	05/24/2024	249,480							249,480	249,480			
3340059589	MOUNT VERNON	NY		03/14/2024	08/26/2024	249,480							249,480	249,480			
3340073138	COVINA	CA		04/19/2024	05/24/2024	249,480							249,480	249,480			
100135348	NORTH LAS VEGAS	NV		11/13/2023	08/17/2024	250,201		(623)			(623)		249,578	249,578			
100159448	RENO	NV		07/15/2024	08/17/2024	258,350		(8,771)			(8,771)		249,578	249,578			
100152464	DESOTO	TX		05/16/2024	06/11/2024	264,778		(15,107)			(15,107)		249,672	249,672			
100152282	VIRGINIA BEACH	VA		05/17/2024	10/17/2024	251,916		(2,097)			(2,097)		249,819	249,819			
3300004346	CHICAGO	IL		03/08/2023	05/17/2024	249,880							249,880	249,880			
100146648	GUNNISON	CO		03/20/2024	06/28/2024	276,301		(26,391)			(26,391)		249,909	249,909			
100165732	ELKO	NV		08/29/2024	11/11/2024	269,383		(19,383)			(19,383)		250,000	250,000			
100099974	MIAMI	FL		03/28/2023	03/22/2024	250,356		(356)			(356)		250,000	250,000			
100140281	BIXBY	OK		01/18/2024	12/17/2024	256,075		(6,075)			(6,075)		250,000	250,000			
100138429	WINTER PARK	FL		12/18/2023	12/09/2024	257,766		(7,766)			(7,766)		250,000	250,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142471	CHARLESTON	SC		03/08/2024	11/09/2024	273,504		(23,504)			(23,504)		250,000	250,000			
100114892	LAKE FOREST	CA		07/13/2023	02/09/2024	248,950		1,238			1,238		250,188	250,188			
100011582	GAINESVILLE	FL		03/08/2017	01/13/2024	199,047		51,170			51,170		250,217	250,217			
3320047835	NEW ORLEANS	LA		03/15/2023	04/24/2024	250,429							250,429	250,429			
100101627	LIBERTY HILL	TX		04/26/2023	12/17/2024	257,097		(6,628)			(6,628)		250,469	250,469			
100048442	RENO	NV		11/20/2020	11/07/2024	262,065		(11,485)			(11,485)		250,581	250,581			
3310037570	VICTOR	ID		09/28/2022	01/25/2024	250,727							250,727	250,727			
100025397	HENDERSON	NV		09/20/2018	09/05/2024	218,493		32,338			32,338		250,832	250,832			
100129679	SAN TAN VALLEY	AZ		09/29/2023	07/17/2024	255,854		(4,968)			(4,968)		250,885	250,885			
100110586	VICTORVILLE	CA		06/30/2023	10/17/2024	251,565		(654)			(654)		250,911	250,911			
100109208	PHOENIX	AZ		07/21/2023	10/09/2024	257,141		(6,141)			(6,141)		251,000	251,000			
100158772	SAN MARCOS	TX		07/10/2024	09/17/2024	258,151		(7,087)			(7,087)		251,064	251,064			
100140165	ARCOLA	TX		01/09/2024	04/17/2024	256,948		(5,875)			(5,875)		251,073	251,073			
100089022	DESTIN	FL		11/04/2022	12/09/2024	269,237		(18,074)			(18,074)		251,163	251,163			
100103102	NEW HAVEN	CT		04/21/2023	12/09/2024	255,846		(4,596)			(4,596)		251,250	251,250			
100128199	ROANOKE RAPIDS	NC		09/18/2023	12/17/2024	243,630		7,746			7,746		251,375	251,375			
100141475	NASHVILLE	TN		01/30/2024	06/05/2024	254,700		(3,150)			(3,150)		251,550	251,550			
3340073525	MASTIC	NY		04/19/2024	11/25/2024	251,638							251,638	251,638			
100127575	VERO BEACH	FL		09/08/2023	07/17/2024	248,312		3,466			3,466		251,778	251,778			
100100307	NATIONAL CITY	CA		03/24/2023	11/09/2024	256,443		(4,658)			(4,658)		251,786	251,786			
100075887	LELYSTAD	NLD		11/24/2021	05/21/2024	256,104						3,850	259,954	251,834	(8,121)		(8,121)
3320047123	PHILADELPHIA	PA		04/27/2023	04/24/2024	251,922							251,922	251,922			
100079209	STATEN ISLAND	NY		02/24/2022	04/17/2024	257,406		(5,409)			(5,409)		251,997	251,997			
100157705	ORLANDO	FL		06/28/2024	12/05/2024	263,624		(11,624)			(11,624)		252,000	252,000			
100136344	ROSSVILLE	GA		11/20/2023	06/17/2024	227,393		24,744			24,744		252,136	252,136			
323080917	PORTLAND	OR		10/20/2023	01/29/2024	252,221							252,221	252,221			
100120251	OCALA	FL		08/18/2023	07/05/2024	257,608		(5,287)			(5,287)		252,321	252,321			
100091362	KATY	TX		02/22/2023	09/17/2024	252,861		(496)			(496)		252,365	252,365			
100139091	KINGSTON	NY		12/28/2023	09/09/2024	263,788		(11,088)			(11,088)		252,700	252,700			
3340071250	CHICAGO	IL		04/05/2024	09/24/2024	252,747							252,747	252,747			
100146880	CANTON	GA		03/26/2024	10/18/2024	258,648		(5,851)			(5,851)		252,798	252,798			
100153315	SURF CITY	NC		05/30/2024	09/17/2024	233,660		19,303			19,303		252,963	252,963			
100013151	GREENBELT	MD		05/25/2017	10/05/2024	214,402		38,561			38,561		252,963	252,963			
3340072673	ROCHESTER	NY		04/12/2024	11/25/2024	253,123							253,123	253,123			
100148799	DURHAM	NC		04/17/2024	12/17/2024	242,104		11,025			11,025		253,128	253,128			
100119867	GLENWOOD SPRINGS	CO		08/10/2023	03/11/2024	251,782		1,394			1,394		253,176	253,176			
100115020	OAKLAND	CA		07/14/2023	05/16/2024	251,376		1,816			1,816		253,191	253,191			
100127649	HUDSON	NY		09/08/2023	10/09/2024	259,628		(6,437)			(6,437)		253,192	253,192			
100108003	WEATHERFORD	TX		05/25/2023	06/17/2024	252,774		625			625		253,399	253,399			
100108488	TAMPA	FL		05/25/2023	04/09/2024	261,449		(7,984)			(7,984)		253,464	253,464			
3320047649	DOVER	DE		02/27/2023	11/25/2024	253,539							253,539	253,539			
3310054161	NEWTON	MA		08/31/2023	04/24/2024	253,549							253,549	253,549			
100113858	KEY WEST	FL		06/29/2023	09/05/2024	218,627		34,961			34,961		253,588	253,588			
100113243	MARIETTA	GA		06/29/2023	07/05/2024	214,287		39,332			39,332		253,619	253,619			
3310039428	JAMAICA	NY		08/16/2022	09/24/2024	253,665							253,665	253,665			
100070374	EAST MIDLANDS	GBR		08/31/2021	11/20/2024	255,631						18,501	274,132	253,805	(20,327)		(20,327)
3340066638	MONTICELLO	NY		02/26/2024	12/24/2024	253,908							253,908	253,908			
100115641	REUNION	FL		07/19/2023	11/09/2024	261,932		(7,871)			(7,871)		254,061	254,061			
3310051570	BROOKLYN	NY		06/08/2023	07/25/2024	254,104							254,104	254,104			
100148914	CHARLESTON	SC		04/17/2024	11/17/2024	260,888		(6,784)			(6,784)		254,104	254,104			
100145500	UNITED KINGDOM	GBR		03/12/2024	08/20/2024	256,868		1,997			1,997		258,864	254,142	(4,723)		(4,723)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054501	PACIFIC CITY	OR		03/23/2021	05/07/2024	266,938		(12,614)			(12,614)		254,325	254,325			
100145615	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	257,746		982			982	27	258,755	254,392	(4,363)		(4,363)
100144989	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	257,703		1,060			1,060		258,763	254,404	(4,360)		(4,360)
100144991	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	257,708		1,056			1,056		258,763	254,404	(4,360)		(4,360)
3340066640	MONTICELLO	NY		02/26/2024	10/24/2024	254,466							254,466	254,466			
100065712	SARASOTA	FL		07/28/2021	03/17/2024	264,207		(9,636)			(9,636)		254,571	254,571			
100014338	LOCHBUIE	CO		09/27/2017	11/13/2024	248,804		5,830			5,830		254,634	254,634			
3310066496	KANEOHE	HI		01/09/2024	06/25/2024	254,678							254,678	254,678			
100137679	NAPERVILLE	IL		12/08/2023	11/17/2024	259,638		(4,909)			(4,909)		254,729	254,729			
100172417	LECANTO	FL		10/23/2024	12/17/2024	263,919		(9,123)			(9,123)		254,796	254,796			
100158163	NEWNAN	GA		07/09/2024	10/18/2024	260,001		(5,190)			(5,190)		254,811	254,811			
100133756	NAPERVILLE	IL		10/23/2023	05/17/2024	257,152		(2,336)			(2,336)		254,815	254,815			
100140517	MELISSA	TX		01/19/2024	11/16/2024	259,691		(4,862)			(4,862)		254,829	254,829			
100140434	STACY	MN		01/18/2024	11/17/2024	262,691		(7,849)			(7,849)		254,841	254,841			
3340074357	BRICK	NJ		04/19/2024	12/24/2024	254,945							254,945	254,945			
100153343	SHARON	SC		05/30/2024	10/17/2024	258,534		(3,534)			(3,534)		255,000	255,000			
100109945	RIVIERA BEACH	FL		06/22/2023	07/09/2024	261,005		(6,005)			(6,005)		255,000	255,000			
100138826	IOWA CITY	IA		12/21/2023	05/18/2024	262,548		(7,548)			(7,548)		255,000	255,000			
100091112	BAKERSFIELD	CA		01/31/2023	12/09/2024	262,352		(7,206)			(7,206)		255,145	255,145			
100115859	AUBURN	GA		07/20/2023	11/17/2024	255,924		(610)			(610)		255,314	255,314			
100060667	GLADSTONE	OR		06/01/2021	10/20/2024	254,210		1,133			1,133		255,343	255,343			
100078499	PANAMA CITY BEACH	FL		02/02/2022	11/09/2024	269,782		(14,281)			(14,281)		255,501	255,501			
100087618	UTRECHT	NLD		09/27/2022	02/20/2024	260,775						(34,209)	226,566	255,551	28,985		28,985
100087619	UTRECHT	NLD		09/27/2022	02/20/2024	260,775						(34,209)	226,566	255,551	28,985		28,985
100128394	CROFTON	MD		09/15/2023	02/11/2024	258,601		(2,797)			(2,797)		255,803	255,803			
100136123	SCHAUMBURG	IL		12/18/2023	05/09/2024	262,627		(6,778)			(6,778)		255,849	255,849			
100116354	GAITHERSBURG	MD		07/20/2023	05/05/2024	219,415		36,537			36,537		255,952	255,952			
100136906	SANTA MARIA	CA		11/27/2023	02/16/2024	252,031		3,969			3,969		256,000	256,000			
3340066551	TOMS RIVER	NJ		03/07/2024	08/26/2024	256,164							256,164	256,164			
100078954	PATERSON	NJ		02/24/2022	01/17/2024	254,891		1,513			1,513		256,404	256,404			
100111821	GOSHEN	NY		06/29/2023	10/05/2024	158,753		97,652			97,652		256,405	256,405			
100134930	SAINT CLOUD	FL		10/30/2023	03/06/2024	246,244		10,470			10,470		256,714	256,714			
100136455	WINCHESTER	VA		11/20/2023	08/17/2024	245,824		10,974			10,974		256,799	256,799			
100136015	COLUMBUS	OH		11/16/2023	12/05/2024	258,643		(1,743)			(1,743)		256,900	256,900			
100132665	WALLA WALLA	WA		11/03/2023	11/10/2024	264,450		(7,545)			(7,545)		256,905	256,905			
100013403	DANA POINT	CA		05/25/2017	03/05/2024	231,776		25,164			25,164		256,939	256,939			
100089974	WAUKESHA	WI		01/26/2023	10/09/2024	266,096		(8,974)			(8,974)		257,123	257,123			
100115743	GAINESVILLE	GA		07/20/2023	08/17/2024	264,097		(6,806)			(6,806)		257,291	257,291			
100088222	STUART	FL		10/17/2022	07/09/2024	262,353		(4,968)			(4,968)		257,385	257,385			
100120079	ADEL	IA		08/11/2023	10/17/2024	258,223		(774)			(774)		257,448	257,448			
100127934	ANTIOCH	TN		09/08/2023	04/11/2024	249,573		7,887			7,887		257,460	257,460			
100088014	OTHELLO	WA		10/25/2022	09/22/2024	260,387		(2,915)			(2,915)		257,472	257,472			
100079730	CLINTON	CT		04/08/2022	11/22/2024	265,664		(8,163)			(8,163)		257,501	257,501			
100133664	MONROE	NC		10/23/2023	04/17/2024	258,563		(1,053)			(1,053)		257,510	257,510			
100133601	POINT VENTURE	TX		10/23/2023	05/17/2024	254,058		3,567			3,567		257,625	257,625			
100133604	POINT VENTURE	TX		10/23/2023	08/17/2024	254,058		3,567			3,567		257,625	257,625			
100133606	POINT VENTURE	TX		10/23/2023	11/17/2024	254,058		3,567			3,567		257,625	257,625			
100115982	LAKE LOTAWANA	MO		07/20/2023	09/17/2024	259,465		(1,790)			(1,790)		257,675	257,675			
100101884	TORRANCE	CA		04/06/2023	08/09/2024	261,663		(3,746)			(3,746)		257,916	257,916			
100065272	ST SIMONS ISLAND	GA		07/28/2021	04/17/2024	267,011		(9,083)			(9,083)		257,928	257,928			
100139945	NEW BRAUNFELS	TX		01/09/2024	11/17/2024	265,251		(7,200)			(7,200)		258,052	258,052			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118164	METAIRIE	LA		07/20/2023	03/05/2024	266,913		(8,645)			(8,645)		258,268	258,268			
100132139	MURRELLS INLET	SC		10/13/2023	05/17/2024	262,074		(3,700)			(3,700)		258,374	258,374			
100089951	PLAINFIELD	IN		01/26/2023	07/09/2024	265,384		(6,926)			(6,926)		258,458	258,458			
100054512	WASHINGTON	DC		03/23/2021	01/07/2024	267,802		(9,280)			(9,280)		258,522	258,522			
3310064585	GLEN HEAD	NY		01/09/2024	10/24/2024	258,538							258,538	258,538			
100014012	CERES	CA		05/25/2017	02/05/2024	232,675		25,875			25,875		258,550	258,550			
100132049	PHOENIX	AZ		10/13/2023	09/17/2024	262,831		(4,269)			(4,269)		258,563	258,563			
100148256	LOMBARD	IL		04/12/2024	12/17/2024	265,298		(6,524)			(6,524)		258,774	258,774			
100151044	ROUND ROCK	TX		05/08/2024	12/17/2024	264,066		(5,254)			(5,254)		258,813	258,813			
100014387	MIDDLE RIVER	MD		09/27/2017	06/13/2024	255,744		3,096			3,096		258,839	258,839			
3340066560	DECATUR	GA		02/29/2024	08/26/2024	258,984							258,984	258,984			
100101693	CAPE MAY COURT HOUSE	NJ		03/31/2023	07/09/2024	266,782		(7,755)			(7,755)		259,027	259,027			
100091745	ISLE OF PALMS	SC		03/24/2023	09/09/2024	271,904		(12,746)			(12,746)		259,158	259,158			
3320044897	CHESTER	NY		03/15/2023	06/25/2024	259,241							259,241	259,241			
100152655	SPRING HILL	FL		05/17/2024	10/18/2024	262,873		(3,565)			(3,565)		259,307	259,307			
100148888	ELMWOOD PARK	NJ		04/17/2024	09/17/2024	266,783		(7,278)			(7,278)		259,505	259,505			
100113310	THOUSAND OAKS	CA		06/29/2023	06/05/2024	248,093		11,451			11,451		259,545	259,545			
100135828	BUCKEYE	AZ		11/10/2023	08/16/2024	258,668		1,057			1,057		259,725	259,725			
100140542	LONGS	SC		01/19/2024	07/16/2024	265,422		(5,607)			(5,607)		259,815	259,815			
100168695	DAYTONA BEACH	FL		09/25/2024	11/30/2024	273,442		(13,588)			(13,588)		259,854	259,854			
3310071243	THE BRONX	NY		04/19/2024	10/24/2024	259,875							259,875	259,875			
100143167	EMMETT	ID		02/16/2024	07/17/2024	268,255		(8,341)			(8,341)		259,915	259,915			
3340076140	NAPLES	FL		05/23/2024	11/25/2024	259,971							259,971	259,971			
100143999	APPLE VALLEY	CA		02/29/2024	07/05/2024	259,741		259			259		260,000	260,000			
100133809	HIGHLAND	CA		10/20/2023	04/05/2024	271,425		(11,425)			(11,425)		260,000	260,000			
3310046664	UNION CITY	NJ		04/19/2023	10/24/2024	260,024							260,024	260,024			
3310055589	SCOTCH PLAINS	NJ		07/27/2023	10/24/2024	260,160							260,160	260,160			
100100211	NEW BRITAIN	CT		03/17/2023	10/09/2024	266,720		(6,074)			(6,074)		260,646	260,646			
100089069	MINIER	IL		01/06/2023	03/09/2024	256,215		4,447			4,447		260,662	260,662			
100057898	HUDSON	FL		06/30/2021	07/17/2024	265,848		(4,922)			(4,922)		260,926	260,926			
100138650	BRADENTON	FL		02/02/2024	11/09/2024	280,167		(19,167)			(19,167)		261,000	261,000			
3310062934	PALM SPRINGS	CA		11/21/2023	03/22/2024	261,360							261,360	261,360			
100115025	DAWSONVILLE	GA		07/14/2023	12/16/2024	265,060		(3,662)			(3,662)		261,398	261,398			
3310066448	LOS ANGELES	CA		01/09/2024	07/25/2024	261,494							261,494	261,494			
100140450	CORINTH	TX		01/18/2024	03/17/2024	268,597		(7,036)			(7,036)		261,561	261,561			
100118942	OKLAHOMA CITY	OK		07/27/2023	12/05/2024	260,252		1,366			1,366		261,618	261,617			
100076208	PHOENIX	AZ		01/07/2022	12/17/2024	270,408		(8,750)			(8,750)		261,658	261,658			
3320051564	LAKE RONKONKOMA	NY		06/21/2023	04/24/2024	261,707							261,707	261,707			
100120044	HARTFORD	CT		08/11/2023	08/17/2024	266,366		(4,633)			(4,633)		261,733	261,733			
100119349	LITTLE ROCK	AR		07/31/2023	10/17/2024	266,804		(5,071)			(5,071)		261,733	261,733			
100137926	AUGUSTA	GA		12/13/2023	10/17/2024	259,971		1,829			1,829		261,800	261,800			
100152672	FORNEY	TX		05/17/2024	09/18/2024	264,298		(2,498)			(2,498)		261,801	261,801			
100079572	HARRISON	ID		04/25/2022	08/22/2024	268,221		(6,256)			(6,256)		261,965	261,965			
100054010	PROSPECT PARK	NJ		03/23/2021	09/07/2024	332,138		(70,156)			(70,156)		261,982	261,982			
3310066964	WILTON	CT		01/23/2024	12/23/2024	262,013							262,013	262,013			
100099888	NARROWS	VA		03/28/2023	02/22/2024	279,402		(17,180)			(17,180)		262,222	262,222			
100148533	CHICAGO	IL		04/12/2024	06/18/2024	268,749		(6,489)			(6,489)		262,260	262,260			
100089618	ORLANDO	FL		01/30/2023	08/09/2024	271,347		(9,056)			(9,056)		262,291	262,291			
100138327	LOVELAND	CO		12/18/2023	03/16/2024	265,670		(3,346)			(3,346)		262,324	262,324			
100100076	WINTER GARDEN	FL		03/28/2023	03/22/2024	275,791		(13,439)			(13,439)		262,352	262,352			
100116577	HOUSTON	TX		07/20/2023	06/05/2024	259,851		2,649			2,649		262,500	262,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086957	VENICE	FL		10/24/2022	07/09/2024	275,310		(12,693)			(12,693)		262,616	262,616			
100102996	ARLINGTON	TX		06/22/2023	04/10/2024	282,919		(20,291)			(20,291)		262,628	262,628			
3320045089	CHICAGO	IL		02/27/2023	03/25/2024	262,746							262,746	262,746			
100136424	OCALA	FL		11/20/2023	09/17/2024	257,646		5,164			5,164		262,810	262,810			
100116157	LAWRENCEVILLE	GA		07/20/2023	05/06/2024	242,419		20,435			20,435		262,853	262,853			
100087266	FORT MYERS	FL		10/25/2022	05/09/2024	245,950		17,171			17,171		263,121	263,121			
3320047851	CHICAGO	IL		04/04/2023	07/25/2024	263,340							263,340	263,340			
100128076	CLEVELAND	TN		09/08/2023	07/11/2024	259,289		4,138			4,138		263,428	263,428			
100169619	BEDFORD	TX		09/30/2024	12/07/2024	276,036		(12,544)			(12,544)		263,491	263,491			
100147967	LOMPOC	CA		04/08/2024	12/17/2024	268,514		(4,705)			(4,705)		263,809	263,809			
100157815	ELIZABETH	NJ		08/01/2024	12/09/2024	266,245		(2,245)			(2,245)		264,000	264,000			
100141592	DAVISBURG	MI		01/30/2024	08/05/2024	275,570		(11,570)			(11,570)		264,000	264,000			
100071689	STERLING	AK		10/14/2021	06/17/2024	271,218		(7,194)			(7,194)		264,024	264,024			
322090990	MIAMI SPRINGS	FL		10/25/2022	02/27/2024	264,198							264,198	264,198			
3340065974	HUNTINGTON	NY		02/26/2024	11/25/2024	264,211							264,211	264,211			
3310060619	LIVINGSTON	NJ		10/06/2023	04/24/2024	264,330							264,330	264,330			
100013515	HYANNIS	MA		05/25/2017	09/05/2024	258,230		6,393			6,393		264,623	264,623			
3320047134	CHICAGO	IL		02/27/2023	01/25/2024	264,627							264,627	264,627			
100112722	INDIAN TRAIL	NC		06/29/2023	02/05/2024	158,904		105,730			105,730		264,634	264,634			
100119200	GERMANTOWN	TN		07/31/2023	10/17/2024	267,842		(3,118)			(3,118)		264,724	264,724			
100067655	DENVER	CO		09/23/2021	09/17/2024	269,902		(5,149)			(5,149)		264,752	264,752			
100114049	CHICAGO	IL		06/29/2023	08/05/2024	168,699		96,131			96,131		264,830	264,830			
100054354	HARRISBURG	PA		03/23/2021	10/07/2024	275,697		(10,858)			(10,858)		264,839	264,839			
100115750	FORT WORTH	TX		07/20/2023	10/17/2024	269,534		(4,637)			(4,637)		264,897	264,897			
100054404	SHIRLEY	NY		03/23/2021	01/07/2024	269,980		(4,999)			(4,999)		264,981	264,981			
100067785	COLUMBUS	OH		09/23/2021	05/17/2024	275,029		(9,985)			(9,985)		265,044	265,044			
100146928	CONCORD	NC		03/26/2024	04/18/2024	271,542		(6,422)			(6,422)		265,120	265,120			
100174572	GRAYSON	GA		10/31/2024	11/03/2024	271,274		(6,093)			(6,093)		265,182	265,182			
100120903	AVENTURA	FL		08/30/2023	12/17/2024	260,574		4,718			4,718		265,292	265,292			
3310037029	JAMAICA	NY		07/25/2022	03/22/2024	265,370							265,370	265,370			
100063101	FREDERICKSBURG	VA		07/01/2021	05/20/2024	269,470		(4,090)			(4,090)		265,380	265,380			
100140415	DEBARY	FL		01/18/2024	08/17/2024	272,314		(6,823)			(6,823)		265,491	265,491			
3310063198	OXNARD	CA		11/21/2023	04/24/2024	265,600							265,600	265,600			
100138920	LITTLE ELM	TX		12/21/2023	11/18/2024	274,230		(8,580)			(8,580)		265,650	265,650			
100076321	CLERMONT	FL		01/07/2022	07/17/2024	273,109		(7,313)			(7,313)		265,796	265,796			
100150512	VENICE	FL		05/03/2024	09/17/2024	274,862		(8,999)			(8,999)		265,863	265,863			
100076843	RENO	NV		12/27/2021	08/09/2024	279,983		(14,101)			(14,101)		265,882	265,882			
100147196	CITY OF ORANGE	NJ		03/28/2024	11/09/2024	268,953		(2,953)			(2,953)		266,000	266,000			
100100500	LANCASTER	CA		04/27/2023	02/09/2024	269,351		(3,343)			(3,343)		266,008	266,008			
100137636	ROCHESTER HILLS	MI		12/08/2023	11/17/2024	273,881		(7,863)			(7,863)		266,018	266,018			
100115744	GAINESVILLE	GA		07/20/2023	08/17/2024	273,078		(7,015)			(7,015)		266,063	266,063			
3340082580	HAVERSTRAW	NY		09/03/2024	12/24/2024	266,099							266,099	266,099			
100108136	VENTURA	CA		05/24/2023	12/09/2024	267,331		(1,084)			(1,084)		266,248	266,248			
100137530	ALPHARETTA	GA		12/08/2023	01/17/2024	269,812		(3,562)			(3,562)		266,250	266,250			
3340070870	MOUNT LAUREL TOWNSHI	NJ		03/07/2024	09/24/2024	266,270							266,270	266,270			
100057723	PLAIN CITY	UT		06/30/2021	06/17/2024	270,382		(4,087)			(4,087)		266,295	266,295			
3340068327	EAST ORANGE	NJ		02/29/2024	10/24/2024	266,508							266,508	266,508			
323060379	HERRIMAN	UT		09/15/2023	08/30/2024	266,510							266,510	266,510			
3300004764	EAST HANOVER	NJ		02/16/2024	12/17/2024	266,732							266,732	266,732			
100102381	WEST PALM BEACH	FL		06/07/2023	10/09/2024	279,325		(12,585)			(12,585)		266,741	266,741			
100080220	CITRUS HEIGHTS	CA		02/25/2022	04/09/2024	267,331		(404)			(404)		266,926	266,926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320046482	KINGSTON	NY		02/13/2023	08/26/2024	266,999							266,999	266,999			
3320053310	PENNINGTON	NJ		06/21/2023	01/25/2024	267,053							267,053	267,053			
100102557	NEW BUFFALO	MI		06/07/2023	04/09/2024	269,096		(2,000)			(2,000)		267,096	267,096			
3340072783	VERONA	NJ		05/23/2024	08/26/2024	267,300							267,300	267,300			
100068325	KEANSBURG	NJ		08/25/2021	02/17/2024	276,907		(9,578)			(9,578)		267,329	267,329			
100140891	CAMP HILL	PA		02/26/2024	11/10/2024	278,482		(11,057)			(11,057)		267,424	267,424			
100116227	PATERSON	NJ		07/20/2023	06/05/2024	233,417		34,031			34,031		267,448	267,448			
100150982	MERCED	CA		05/08/2024	07/17/2024	270,330		(2,544)			(2,544)		267,786	267,786			
100060233	ASBURY PARK	NJ		06/25/2021	09/17/2024	271,636		(3,823)			(3,823)		267,813	267,813			
100011657	ANNAPOLIS	MD		03/08/2017	05/13/2024	219,169		48,704			48,704		267,872	267,872			
100080417	BRADENTON	FL		04/14/2022	01/09/2024	278,221		(10,221)			(10,221)		268,000	268,000			
100086674	MODESTO	CA		09/30/2022	07/22/2024	277,814		(9,579)			(9,579)		268,235	268,235			
100102749	LOS ANGELES	CA		06/22/2023	08/10/2024	283,947		(15,707)			(15,707)		268,240	268,240			
100135355	SAN ANTONIO	TX		11/13/2023	05/17/2024	269,430		(1,125)			(1,125)		268,306	268,306			
100132063	SARATOGA SPRINGS	NY		10/13/2023	06/17/2024	263,116		5,289			5,289		268,406	268,406			
100103071	CHARLOTTE	NC		06/22/2023	04/10/2024	275,544		(7,103)			(7,103)		268,441	268,441			
100110301	PETERSBURG	TN		06/30/2023	08/17/2024	268,516							268,516	268,516			
100090772	PORT CHARLOTTE	FL		02/28/2023	08/09/2024	277,230		(8,558)			(8,558)		268,672	268,672			
100079141	SAN TAN VALLEY	AZ		02/24/2022	05/17/2024	270,772		(1,954)			(1,954)		268,818	268,818			
100100992	LAS VEGAS	NV		04/28/2023	01/09/2024	218,213		50,967			50,967		269,180	269,180			
100118126	DAVENPORT	FL		07/20/2023	06/05/2024	278,208		(8,871)			(8,871)		269,336	269,336			
100143220	FORT WORTH	TX		02/16/2024	04/17/2024	264,807		4,541			4,541		269,348	269,348			
100160204	OCALA	FL		07/18/2024	11/17/2024	277,282		(7,929)			(7,929)		269,353	269,353			
3320049100	CAPE CORAL	FL		04/19/2023	01/25/2024	269,577							269,577	269,577			
100132026	FORT LAUDERDALE	FL		10/13/2023	08/17/2024	269,229		350			350		269,579	269,579			
100148477	HOLLY SPRINGS	NC		04/12/2024	10/18/2024	277,780		(8,172)			(8,172)		269,608	269,608			
100161079	AUBREY	TX		07/24/2024	11/17/2024	275,637		(5,847)			(5,847)		269,789	269,789			
100151248	STAMFORD	CT		05/10/2024	10/17/2024	277,465		(7,661)			(7,661)		269,805	269,805			
100162017	BOWIE	MD		07/31/2024	10/05/2024	280,988		(11,178)			(11,178)		269,809	269,809			
100148474	LEES SUMMIT	MO		04/12/2024	10/18/2024	280,982		(11,137)			(11,137)		269,845	269,845			
100180447	OLATHE	KS		11/25/2024	12/18/2024	268,585		1,415			1,415		270,000	270,000			
100076640	WEST VALLEY CITY	UT		12/16/2021	12/09/2024	288,197		(18,197)			(18,197)		270,000	270,000			
3320048166	TEANECK	NJ		04/04/2023	06/25/2024	270,041							270,041	270,041			
100038496	DUBLIN	IRL		09/27/2019	06/01/2024	235,928		40,499			40,499	(2,027)	274,401	270,148	(2,989)	(1,263)	(4,252)
3320045567	BELLMORE	NY		02/13/2023	05/24/2024	270,270							270,270	270,270			
3320048119	ELGIN	IL		02/27/2023	06/25/2024	270,270							270,270	270,270			
3320051790	ROTONDA WEST	FL		05/25/2023	06/25/2024	270,270							270,270	270,270			
100099615	REEDLEY	CA		04/06/2023	08/09/2024	286,448		(16,166)			(16,166)		270,282	270,282			
3320047550	IRVINGTON	NJ		04/04/2023	09/24/2024	270,518							270,518	270,518			
100140414	THORNTON	CO		01/18/2024	04/17/2024	278,427		(7,873)			(7,873)		270,554	270,554			
100103066	MIAMI GARDENS	FL		06/22/2023	11/10/2024	278,641		(7,918)			(7,918)		270,724	270,724			
100031077	CATONSVILLE	MD		03/29/2019	07/05/2024	241,310		29,428			29,428		270,738	270,738			
100155014	WORCESTER	MA		07/19/2024	12/24/2024	273,472		(2,504)			(2,504)		270,968	270,968			
100140303	FLOWERY BRANCH	GA		01/18/2024	03/17/2024	278,771		(7,672)			(7,672)		271,099	271,099			
100025831	LEVITTOWN	NY		09/20/2018	09/05/2024	254,876		16,295			16,295		271,170	271,170			
3340070843	TOMS RIVER	NJ		03/14/2024	07/25/2024	271,220							271,220	271,220			
100135041	KISSIMMEE	FL		10/30/2023	11/06/2024	280,175		(8,953)			(8,953)		271,222	271,222			
100118768	HICKORY	NC		07/25/2023	09/09/2024	277,002		(5,721)			(5,721)		271,281	271,281			
100145495	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	274,739		1,180			1,180	77	275,996	271,350	(4,646)		(4,646)
3310052966	LOS ANGELES	CA		05/18/2023	08/26/2024	271,384							271,384	271,384			
100140029	MIDDLEFIELD	MA		01/09/2024	10/17/2024	275,262		(3,800)			(3,800)		271,461	271,461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132105	NAMPA	ID		10/13/2023	12/17/2024	275,392		(3,912)			(3,912)		271,480	271,480			
100132106	NAMPA	ID		10/13/2023	12/17/2024	275,392		(3,912)			(3,912)		271,480	271,480			
3310054180	JERSEY CITY	NJ		08/31/2023	09/24/2024	271,586							271,586	271,586			
100101006	MORENO VALLEY	CA		04/28/2023	11/09/2024	229,141		42,464			42,464		271,606	271,606			
100120159	CINCINNATI	OH		08/14/2023	11/09/2024	280,838		(9,202)			(9,202)		271,636	271,636			
3340068819	ATLANTA	GA		02/26/2024	04/24/2024	271,656							271,656	271,656			
100126272	METHUEN	MA		08/30/2023	10/09/2024	278,445		(6,751)			(6,751)		271,694	271,694			
100089039	ORLANDO	FL		11/04/2022	06/09/2024	265,847		5,969			5,969		271,816	271,816			
100144306	QUITMAN	AR		03/07/2024	11/09/2024	282,221		(10,352)			(10,352)		271,870	271,870			
100140584	ANNA	TX		01/19/2024	11/16/2024	276,183		(4,210)			(4,210)		271,973	271,973			
100080235	FORT LAUDERDALE	FL		02/25/2022	07/09/2024	270,964		1,036			1,036		272,000	272,000			
100065328	HUNTERSVILLE	NC		07/28/2021	02/17/2024	275,739		(3,679)			(3,679)		272,060	272,060			
100141008	KATY	TX		02/20/2024	11/06/2024	281,110		(8,860)			(8,860)		272,250	272,250			
100076476	DAUFUSKIE ISLAND	SC		12/21/2021	09/09/2024	286,187		(13,920)			(13,920)		272,268	272,268			
100090251	CAPE CORAL	FL		01/13/2023	09/22/2024	283,754		(11,410)			(11,410)		272,343	272,343			
100054956	WAYNE	PA		03/23/2021	05/07/2024	286,615		(14,159)			(14,159)		272,456	272,456			
100089023	KINGSTON	WA		11/04/2022	06/09/2024	288,522		(15,936)			(15,936)		272,586	272,586			
100044639	NAPERVILLE	IL		11/19/2020	05/07/2024	267,284		5,359			5,359		272,644	272,644			
3340069515	DEER PARK	NY		03/21/2024	09/24/2024	272,646							272,646	272,646			
100031427	RIO VISTA	CA		03/29/2019	07/05/2024	245,447		27,666			27,666		273,113	273,113			
100155260	OLATHE	CO		07/19/2024	09/23/2024	285,513		(12,398)			(12,398)		273,114	273,114			
100109253	PHOENIX	AZ		07/21/2023	12/09/2024	276,781		(3,562)			(3,562)		273,219	273,219			
100137406	LAKEWOOD	WA		01/11/2024	07/09/2024	288,936		(15,536)			(15,536)		273,400	273,400			
100152675	BROWNSBURG	IN		05/17/2024	11/18/2024	276,115		(2,563)			(2,563)		273,552	273,552			
100137527	LEBANON	NH		12/08/2023	12/17/2024	276,494		(2,923)			(2,923)		273,571	273,571			
100091426	PENSACOLA	FL		02/22/2023	09/17/2024	278,991		(5,301)			(5,301)		273,689	273,689			
100091442	MESQUITE	NV		02/22/2023	08/17/2024	277,341		(3,447)			(3,447)		273,893	273,893			
100138875	CONCORD	NC		12/21/2023	10/18/2024	281,098		(7,064)			(7,064)		274,034	274,034			
100120997	KINGSPORT	TN		08/30/2023	03/17/2024	271,297		2,748			2,748		274,045	274,045			
100136984	SMYRNA	GA		11/28/2023	12/17/2024	277,443		(3,393)			(3,393)		274,050	274,050			
100082323	BEAUFORT	SC		04/14/2022	05/09/2024	287,177		(12,677)			(12,677)		274,500	274,500			
3340070140	OSSINING	NY		02/26/2024	12/24/2024	274,586							274,586	274,586			
100025910	NORTH BABYLON	NY		09/20/2018	08/05/2024	257,703		17,077			17,077		274,780	274,780			
3340070755	WYANDANCH	NY		03/14/2024	09/24/2024	274,864							274,864	274,864			
100142132	ONTARIO	CA		02/29/2024	09/06/2024	284,453		(9,453)			(9,453)		275,000	275,000			
3320049721	IRVINGTON	NJ		04/04/2023	03/25/2024	275,072							275,072	275,072			
100043989	ONTARIO	CA		08/19/2020	09/05/2024	287,851		(12,704)			(12,704)		275,147	275,147			
100011910	FORT MYERS	FL		03/08/2017	03/13/2024	248,772		26,409			26,409		275,181	275,181			
100079880	DESTIN	FL		04/08/2022	08/22/2024	290,493		(15,302)			(15,302)		275,190	275,190			
3340073362	CHICAGO	IL		05/10/2024	12/24/2024	275,220							275,220	275,220			
100065259	SPRINGFIELD	OR		07/14/2021	06/17/2024	277,110		(1,873)			(1,873)		275,238	275,238			
100081865	CORONA	CA		04/27/2022	06/09/2024	286,757		(11,494)			(11,494)		275,263	275,263			
3320047839	CHICAGO	IL		04/04/2023	06/25/2024	275,487							275,487	275,487			
3320048083	CHICAGO	IL		04/04/2023	06/25/2024	275,487							275,487	275,487			
100145496	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	279,380		853			853	78	280,311	275,591	(4,720)		(4,720)
100111263	CHULA VISTA	CA		06/29/2023	08/05/2024	261,749		13,934			13,934		275,682	275,682			
100043872	MARINA	CA		08/19/2020	10/05/2024	273,657		2,034			2,034		275,690	275,690			
3320044079	PATERSON	NJ		01/10/2023	01/25/2024	275,715							275,715	275,715			
100140000	COLLINSVILLE	IL		01/09/2024	02/17/2024	281,740		(5,903)			(5,903)		275,837	275,837			
100120390	COLUMBIA	TN		08/18/2023	05/05/2024	297,490		(21,370)			(21,370)		276,120	276,120			
100116075	BOULDER	CO		07/20/2023	08/05/2024	258,866		17,384			17,384		276,250	276,250			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101736	NEW BRITAIN	CT		03/31/2023	12/09/2024	267,803		8,601			8,601		276,403	276,403			
100144590	MELISSA	TX		03/13/2024	12/16/2024	283,893		(7,437)			(7,437)		276,456	276,456			
100090317	LEESVILLE	SC		01/06/2023	08/09/2024	277,045		(547)			(547)		276,498	276,498			
100115783	NEW ALBANY	OH		07/20/2023	07/17/2024	278,219		(1,706)			(1,706)		276,512	276,512			
100115496	DAVENPORT	FL		07/17/2023	03/09/2024	270,362		6,220			6,220		276,582	276,582			
100089260	SACRAMENTO	CA		01/26/2023	09/09/2024	284,004		(7,383)			(7,383)		276,621	276,621			
100128881	PALMER	MA		09/21/2023	10/05/2024	280,948		(4,269)			(4,269)		276,679	276,679			
100083935	FORT WORTH	TX		07/12/2022	12/22/2024	322,570		(13,314)			(13,314)		309,256	276,698		(32,558)	(32,558)
3320052932	RIVERHEAD	NY		06/08/2023	07/25/2024	276,755							276,755	276,755			
100088999	PLAYA DE ROSARITO MX	MEX		11/04/2022	04/15/2024	276,965							276,965	276,965			
100119682	HOLYOKE	MA		08/08/2023	02/09/2024	285,407		(8,422)			(8,422)		276,985	276,985			
100086974	PANAMA CITY BEACH	FL		10/24/2022	03/09/2024	292,883		(15,873)			(15,873)		277,011	277,011			
100129661	GRAND RAPIDS	MI		09/29/2023	04/17/2024	278,251		(1,186)			(1,186)		277,066	277,066			
100129281	PRINCETON	TX		09/25/2023	11/16/2024	280,313		(3,233)			(3,233)		277,080	277,080			
3340075613	HEBRON	CT		08/19/2024	12/24/2024	277,087							277,087	277,087			
3340048781	BAY SHORE	NY		05/23/2024	09/24/2024	277,133							277,133	277,133			
3320047819	CITY OF ORANGE	NJ		03/15/2023	02/26/2024	277,200							277,200	277,200			
3340072856	MIAMI	FL		03/21/2024	08/26/2024	277,200							277,200	277,200			
100137772	LAS VEGAS	NV		12/08/2023	10/17/2024	283,295		(5,981)			(5,981)		277,314	277,314			
100141108	SCRANTON	PA		01/30/2024	10/09/2024	286,408		(8,908)			(8,908)		277,500	277,500			
3340072444	FAR ROCKAWAY	NY		03/28/2024	08/26/2024	277,517							277,517	277,517			
100107893	GALVESTON	TX		06/29/2023	07/09/2024	293,893		(16,308)			(16,308)		277,585	277,585			
100031373	RANCHO CUCAMONGA	CA		03/29/2019	11/05/2024	245,396		32,201			32,201		277,597	277,597			
3340070212	LEVITTOWN	NY		02/26/2024	06/25/2024	277,636							277,636	277,636			
3340063851	NEWARK	NJ		05/17/2024	11/25/2024	277,695							277,695	277,695			
3340070494	PHOENIXVILLE	PA		03/21/2024	12/24/2024	277,754							277,754	277,754			
100155107	ARGYLE	TX		07/19/2024	08/26/2024	282,836		(5,015)			(5,015)		277,822	277,822			
100135465	GLASSBORO	NJ		11/13/2023	02/17/2024	280,730		(2,663)			(2,663)		278,067	278,067			
100108088	DOYLESTOWN	PA		05/24/2023	10/09/2024	288,008		(9,822)			(9,822)		278,186	278,186			
100135477	ATHENS	TN		11/13/2023	05/17/2024	256,852		21,530			21,530		278,382	278,382			
3310043939	YONKERS	NY		02/13/2023	08/26/2024	278,438							278,438	278,438			
3320047372	NEWARK	NJ		02/13/2023	03/25/2024	278,438							278,438	278,438			
100028117	LAS VEGAS	NV		10/26/2018	07/05/2024	250,889		27,574			27,574		278,462	278,462			
100102926	FORT MYERS	FL		06/22/2023	01/10/2024	293,026		(14,490)			(14,490)		278,535	278,535			
100088355	MARYVILLE	TN		01/06/2023	02/09/2024	293,314		(14,772)			(14,772)		278,542	278,542			
100118654	CHESTER	MD		07/25/2023	11/09/2024	287,024		(8,291)			(8,291)		278,732	278,732			
100139962	FARMERS BRANCH	TX		01/09/2024	07/17/2024	281,170		(2,370)			(2,370)		278,800	278,800			
100108890	PORT SAINT LUCIE	FL		05/31/2023	09/09/2024	293,419		(14,509)			(14,509)		278,910	278,910			
100135098	HUMBLE	TX		11/01/2023	07/17/2024	276,979		1,945			1,945		278,924	278,924			
100082084	EAST LONDON	GBR		03/30/2022	12/20/2024	282,558						8,240	290,798	278,926		(11,873)	(11,873)
100140278	CROZET	VA		01/18/2024	03/17/2024	285,652		(6,695)			(6,695)		278,957	278,957			
100151026	BREINIGSVILLE	PA		05/08/2024	10/17/2024	289,269		(10,267)			(10,267)		279,001	279,001			
3340074051	LEHIGH ACRES	FL		05/17/2024	11/25/2024	279,086							279,086	279,086			
100108454	IRVINGTON	NJ		05/25/2023	05/09/2024	291,024		(11,928)			(11,928)		279,096	279,096			
100089377	OGDEN	UT		11/17/2022	10/09/2024	289,254		(10,130)			(10,130)		279,124	279,124			
100103253	DELTONA	FL		04/27/2023	03/09/2024	288,005		(8,648)			(8,648)		279,356	279,356			
100165405	PEORIA	AZ		08/29/2024	10/18/2024	279,337		166			166		279,503	279,503			
100144375	PROVIDENCE VILLAGE	TX		03/07/2024	05/18/2024	282,478		(2,884)			(2,884)		279,593	279,593			
100137670	LAKE ELSINORE	CA		12/08/2023	03/17/2024	278,153		1,450			1,450		279,603	279,603			
3300004605	HASBROUCK HEIGHTS	NJ		08/24/2023	01/19/2024	279,672							279,672	279,672			
100148885	CHARLOTTE	NC		04/17/2024	11/17/2024	285,415		(5,743)			(5,743)		279,673	279,673			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168429	BRASELTON	GA		09/25/2024	12/17/2024	278,465		1,256			1,256		279,721	279,721			
100127000	LINCOLNTON	GA		08/30/2023	05/05/2024	255,141		24,601			24,601		279,742	279,742			
100161382	PINEVILLE	NC		07/25/2024	11/16/2024	283,609		(3,833)			(3,833)		279,776	279,776			
100133598	LEHIGH ACRES	FL		10/23/2023	05/17/2024	277,527		2,285			2,285		279,812	279,812			
100145497	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	283,538		1,006			1,006	79	284,623	279,831	(4,792)		(4,792)
100138296	CHATTANOOGA	TN		12/18/2023	11/16/2024	284,476		(4,546)			(4,546)		279,930	279,930			
100162905	MARION	TX		08/12/2024	10/17/2024	288,163		(8,226)			(8,226)		279,937	279,937			
100146623	VALLEJO	CA		03/20/2024	11/05/2024	284,276		(4,276)			(4,276)		280,000	280,000			
100139648	CAPE CORAL	FL		12/28/2023	09/05/2024	287,125		(7,125)			(7,125)		280,000	280,000			
100089269	BLACKLICK	OH		01/26/2023	04/09/2024	280,053		1			1		280,054	280,054			
100132067	GEORGETOWN	TX		10/13/2023	11/17/2024	280,922		(529)			(529)		280,394	280,394			
100118689	FORT WORTH	TX		07/25/2023	11/09/2024	290,093		(9,619)			(9,619)		280,474	280,474			
100146861	KINGS MOUNTAIN	NC		03/21/2024	11/11/2024	295,224		(14,724)			(14,724)		280,500	280,500			
100139997	CROZET	VA		01/09/2024	03/17/2024	290,137		(9,567)			(9,567)		280,569	280,569			
100120971	SPRINGFIELD	IL		08/30/2023	03/17/2024	282,680		(2,061)			(2,061)		280,620	280,620			
100129531	HOSCHTON	GA		09/29/2023	04/17/2024	285,320		(4,692)			(4,692)		280,628	280,628			
3320052200	BELMONT	NC		05/18/2023	04/24/2024	280,665							280,665	280,665			
100162543	BROOKFIELD	WI		08/12/2024	12/17/2024	287,088		(6,041)			(6,041)		281,046	281,046			
3310062440	MILL NECK	NY		10/31/2023	08/26/2024	281,111							281,111	281,111			
3320048511	FLORENCE	NJ		02/27/2023	08/26/2024	281,393							281,393	281,393			
100088128	PAYSON	UT		10/25/2022	05/22/2024	288,019		(6,330)			(6,330)		281,688	281,688			
100167451	RIVERSIDE	IL		09/16/2024	11/03/2024	292,688		(10,891)			(10,891)		281,796	281,796			
100146935	ELLIJAY	GA		03/26/2024	08/18/2024	289,728		(7,817)			(7,817)		281,911	281,911			
3340077336	ROCK HILL	SC		06/14/2024	11/25/2024	281,984							281,984	281,984			
100101630	LAS VEGAS	NV		04/26/2023	12/17/2024	289,381		(7,322)			(7,322)		282,060	282,060		1	1
100101816	NEWARK	NJ		03/31/2023	08/09/2024	287,695		(5,608)			(5,608)		282,087	282,087			
100075849	NIJMEGEN	NLD		11/24/2021	11/20/2024	294,434						4,181	298,616	282,099	(16,516)		(16,516)
100026664	MONROVIA	CA		09/26/2018	06/05/2024	270,020		12,147			12,147		282,166	282,166			
100113665	ASHLAND	OR		06/29/2023	05/05/2024	214,902		67,308			67,308		282,210	282,210			
100151582	KATY	TX		05/10/2024	06/17/2024	279,701		2,549			2,549		282,251	282,251			
100134297	MADISON	AL		10/27/2023	11/11/2024	283,845		(1,464)			(1,464)		282,382	282,382			
3320051340	PASSAIC	NJ		06/08/2023	12/24/2024	282,503							282,503	282,503			
100151470	CYPRESS	TX		05/10/2024	11/17/2024	283,648		(1,130)			(1,130)		282,518	282,518			
100087930	COMPTON	CA		10/25/2022	09/22/2024	287,988		(5,457)			(5,457)		282,531	282,531			
100140428	RALEIGH	NC		01/18/2024	12/17/2024	288,964		(6,414)			(6,414)		282,550	282,550			
100109935	OCEAN VIEW	DE		06/22/2023	06/09/2024	290,732		(8,152)			(8,152)		282,580	282,580			
3310041261	BROOKLYN	NY		11/10/2022	02/26/2024	282,744							282,744	282,744			
322070432	PORTLAND	OR		09/13/2022	01/29/2024	282,888							282,888	282,888			
100139183	COCONUT CREEK	FL		12/28/2023	06/06/2024	283,971		(971)			(971)		283,000	283,000			
100149464	WASHINGTON	DC		04/24/2024	12/17/2024	289,000		(6,000)			(6,000)		283,000	283,000			
100057740	SEVIERVILLE	TN		06/30/2021	04/17/2024	290,667		(7,663)			(7,663)		283,004	283,004			
3340075170	YORK	PA		05/17/2024	12/24/2024	283,140							283,140	283,140			
100150641	PRIOR LAKE	MN		05/06/2024	07/18/2024	291,291		(7,997)			(7,997)		283,294	283,294			
100117539	HIGHLAND	CA		07/20/2023	11/06/2024	270,647		12,832			12,832		283,479	283,479			
322060780	PORTLAND	OR		08/04/2022	04/25/2024	283,500							283,500	283,500			
100112877	MCKINLEYVILLE	CA		06/29/2023	01/05/2024	266,982		16,593			16,593		283,575	283,575			
3300005080	EAST BRUNSWICK	NJ		06/24/2024	11/20/2024	283,583							283,583	283,583			
100118824	JACKSONVILLE	FL		08/30/2023	05/09/2024	292,045		(8,338)			(8,338)		283,706	283,706			
100030909	MEAD	WA		04/09/2019	12/07/2024	262,013		21,829			21,829		283,842	283,842			
3320044260	HEMPSTEAD	NY		01/10/2023	04/24/2024	283,884							283,884	283,884			
100029559	MIDDLETOWN	NY		10/26/2018	09/05/2024	255,326		28,582			28,582		283,909	283,909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091822	PALMDALE	CA		01/30/2023	09/09/2024	294,339		(10,277)			(10,277)		284,061	284,061			
100079850	APPLE VALLEY	UT		04/25/2022	09/22/2024	288,164		(3,923)			(3,923)		284,241	284,241			
100031244	WHITTIER	CA		03/29/2019	10/05/2024	266,992		17,329			17,329		284,321	284,321			
100120708	BROOKINGS	OR		08/25/2023	12/16/2024	286,246		(1,884)			(1,884)		284,362	284,362			
100150664	COLUMBUS	OH		05/06/2024	10/18/2024	290,047		(5,533)			(5,533)		284,514	284,514			
100127489	FRANKLIN	TN		09/08/2023	10/17/2024	285,869		(1,337)			(1,337)		284,531	284,531			
100115984	MELISSA	TX		07/20/2023	04/17/2024	291,532		(6,901)			(6,901)		284,631	284,631			
100148543	ASH GROVE	MO		04/12/2024	06/18/2024	289,804		(5,010)			(5,010)		284,794	284,794			
100143131	NEW BEDFORD	MA		02/16/2024	11/17/2024	292,515		(7,701)			(7,701)		284,814	284,814			
100137841	CHULA VISTA	CA		12/08/2023	12/06/2024	284,591		409			409		285,000	285,000			
100141483	GAITHERSBURG	MD		01/30/2024	08/05/2024	297,248		(12,248)			(12,248)		285,000	285,000			
100108300	BRADENTON	FL		05/24/2023	12/09/2024	299,728		(14,728)			(14,728)		285,000	285,000			
3340065880	LINDENHURST	NY		05/10/2024	11/25/2024	285,120							285,120	285,120			
3340073993	HUNTINGTON STATION	NY		04/19/2024	08/26/2024	285,120							285,120	285,120			
3340075964	PORT JEFFERSON STATI	NY		05/17/2024	11/25/2024	285,120							285,120	285,120			
100135121	GRAYSON	GA		11/01/2023	11/17/2024	266,023		19,528			19,528		285,551	285,551			
3320054369	CENTRAL ISLIP	NY		06/21/2023	05/24/2024	285,566							285,566	285,566			
100091859	CAPE CORAL	FL		01/30/2023	12/09/2024	292,968		(7,383)			(7,383)		285,585	285,585			
3320050265	PINE BEACH	NJ		04/19/2023	02/26/2024	285,615							285,615	285,615			
3340070450	UNION	NJ		02/26/2024	10/24/2024	285,734							285,734	285,734			
40022620	SEASIDE HEIGHTS	NJ		07/22/2021	01/25/2024	285,842							285,842	285,842			
100014252	NEWARK	NJ		09/27/2017	05/13/2024	256,212		29,794			29,794		286,007	286,007			
100116185	TAYLORSVILLE	UT		07/20/2023	10/06/2024	240,141		46,362			46,362		286,503	286,503			
100090137	ORLANDO	FL		01/13/2023	11/22/2024	298,012		(11,492)			(11,492)		286,520	286,520			
100118071	LAKE WORTH	FL		07/20/2023	07/05/2024	273,285		13,277			13,277		286,561	286,561			
100078827	FRISCO	TX		02/24/2022	03/17/2024	289,596		(2,815)			(2,815)		286,781	286,781			
100137776	WINTER PARK	FL		12/08/2023	03/17/2024	290,223		(3,436)			(3,436)		286,787	286,787			
100135716	ANNA	TX		11/10/2023	11/16/2024	286,141		821			821		286,962	286,962			
100140079	PFLUGERVILLE	TX		01/09/2024	11/17/2024	294,921		(7,921)			(7,921)		287,000	287,000			
3300004328	CARROLLTON	TX		05/03/2023	04/16/2024	287,074							287,074	287,074			
100116456	METHUEN	MA		07/20/2023	08/05/2024	291,645		(4,390)			(4,390)		287,255	287,255			
100118647	CLOVIS	CA		07/25/2023	05/09/2024	296,837		(9,452)			(9,452)		287,385	287,385			
100135573	BOYNTON BEACH	FL		11/13/2023	02/17/2024	287,492		314			314		287,806	287,806			
100153261	HARDEEVILLE	SC		05/30/2024	08/17/2024	290,874		(2,934)			(2,934)		287,940	287,940			
100081798	KUNA	ID		03/30/2022	03/09/2024	286,927		1,136			1,136		288,064	288,064			
100024029	UPPER SADDLE RIVER	NJ		09/10/2018	08/21/2024	293,618		(5,504)			(5,504)		288,114	288,114			
100142575	EMERALD ISLE	NC		02/08/2024	11/17/2024	296,133		(7,898)			(7,898)		288,235	288,235			
100032799	DUBLIN	IRL		06/21/2019	07/23/2024	304,215		(8,308)			(8,308)	8,752	304,659	288,288	(13,197)	(3,174)	(16,371)
100079338	CHAMPIONS GATE	FL		03/17/2022	03/09/2024	299,679		(10,936)			(10,936)		288,744	288,744			
100138901	STOCKBRIDGE	GA		12/21/2023	05/18/2024	297,124		(8,374)			(8,374)		288,750	288,750			
3320053196	BRIDGEPORT	CT		06/21/2023	05/24/2024	288,777							288,777	288,777			
100080460	DEBARY	FL		03/10/2022	02/09/2024	307,112		(18,207)			(18,207)		288,905	288,905			
100113891	PHOENIX	MD		06/29/2023	03/05/2024	284,727		4,228			4,228		288,955	288,955			
3320049268	JAMAICA	NY		03/15/2023	04/24/2024	288,966							288,966	288,966			
100140619	RANCHO MISISON VIEJO	CA		01/19/2024	09/16/2024	295,439		(6,439)			(6,439)		289,000	289,000			
100167664	MCKINNEY	TX		09/19/2024	11/16/2024	296,903		(7,853)			(7,853)		289,050	289,050			
100152502	RANSON	WV		05/17/2024	11/18/2024	293,882		(4,810)			(4,810)		289,072	289,072			
100087365	GENEVA	IL		10/25/2022	06/09/2024	268,105		21,062			21,062		289,167	289,167			
100141271	PALM BAY	FL		01/30/2024	07/06/2024	297,977		(8,648)			(8,648)		289,329	289,329			
100088577	UTRECHT	NLD		10/27/2022	03/20/2024	292,508						14,415	306,923	289,344	(17,579)		(17,579)
3340071687	SELDEN	NY		04/05/2024	07/25/2024	289,397							289,397	289,397			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147020	RAHWAY	NJ		03/27/2024	08/03/2024	295,274		(5,762)			(5,762)		289,512	289,512			
100136397	AUBURNDALE	FL		11/20/2023	02/17/2024	285,045		4,564			4,564		289,610	289,610			
100083260	GAINESVILLE	FL		05/10/2022	05/09/2024	292,806		(3,079)			(3,079)		289,727	289,727			
100129302	DUMFRIES	VA		09/25/2023	11/16/2024	284,848		4,932			4,932		289,780	289,780			
100139582	MONROVIA	CA		12/28/2023	06/05/2024	297,242		(7,242)			(7,242)		290,000	290,000			
3310037718	JERSEY CITY	NJ		08/01/2022	11/25/2024	290,021							290,021	290,021			
100142929	GLEN ALLEN	VA		02/09/2024	09/18/2024	299,790		(9,740)			(9,740)		290,051	290,051			
100148856	WAKE FOREST	NC		04/17/2024	09/17/2024	294,187		(4,135)			(4,135)		290,053	290,053			
100143045	ELYRIA	OH		02/14/2024	08/11/2024	299,712		(9,312)			(9,312)		290,400	290,400			
100069016	BAKERSFIELD	CA		09/01/2021	12/20/2024	290,537		38			38		290,575	290,575			
100166991	APEX	NC		09/13/2024	12/18/2024	301,347		(10,541)			(10,541)		290,806	290,595		(212)	(212)
100079206	ROCHESTER	NY		02/24/2022	06/17/2024	292,175		(1,218)			(1,218)		290,958	290,958			
100090344	NAPLES	FL		12/22/2022	01/09/2024	300,312		(9,238)			(9,238)		291,074	291,074			
100147019	BOLIVIA	NC		03/27/2024	12/03/2024	298,513		(7,253)			(7,253)		291,260	291,260			
3320047012	NEW ORLEANS	LA		02/27/2023	06/25/2024	291,647							291,647	291,647			
100149022	HANFORD	CA		04/19/2024	11/05/2024	297,446		(5,771)			(5,771)		291,675	291,675			
100148536	PLATTSMOUTH	NE		04/12/2024	09/18/2024	300,812		(9,066)			(9,066)		291,747	291,747			
3340075258	WHEATLEY HEIGHTS	NY		05/10/2024	12/24/2024	291,852							291,852	291,852			
3310034948	POUGHKEEPSIE	NY		08/01/2022	09/24/2024	292,009							292,009	292,009			
100174533	KISSIMMEE	FL		10/31/2024	11/22/2024	312,127		(20,078)			(20,078)		292,049	292,049			
100137673	HUTTO	TX		12/08/2023	06/17/2024	294,365		(2,305)			(2,305)		292,061	292,061			
100149342	LEANDER	TX		04/24/2024	11/17/2024	300,534		(8,470)			(8,470)		292,065	292,065			
100152253	ELGIN	IL		05/17/2024	11/17/2024	297,864		(5,576)			(5,576)		292,288	292,288			
100148837	N MYRTLE BEACH	SC		04/17/2024	09/17/2024	302,635		(10,182)			(10,182)		292,453	292,453			
100101808	MAPLEWOOD	NJ		03/31/2023	10/09/2024	305,530		(12,955)			(12,955)		292,574	292,574			
100136113	CHARLOTTE	NC		12/18/2023	07/09/2024	308,270		(15,470)			(15,470)		292,800	292,800			
3340070759	CENTRAL ISLIP	NY		03/07/2024	10/24/2024	293,040							293,040	293,040			
3320049851	FOREST PARK	IL		04/04/2023	02/26/2024	293,099							293,099	293,099			
3300003879	SUMMIT	NJ		07/07/2022	04/16/2024	293,265							293,265	293,265			
100132029	FORT LAUDERDALE	FL		10/13/2023	06/17/2024	292,596		729			729		293,325	293,325			
100043556	MIAMI	FL		08/13/2020	09/11/2024	301,228		(7,728)			(7,728)		293,501	293,501			
3320053481	PHILADELPHIA	PA		06/21/2023	07/25/2024	293,512							293,512	293,512			
100133761	SCHAUMBURG	IL		10/23/2023	11/17/2024	296,814		(3,016)			(3,016)		293,798	293,798			
100091778	COTTONWOOD	AZ		01/30/2023	07/09/2024	307,376		(13,563)			(13,563)		293,813	293,813			
100117329	JACKSON	TN		07/20/2023	02/05/2024	269,346		24,639			24,639		293,985	293,985			
100143718	MANASSAS	VA		02/26/2024	10/10/2024	310,773		(16,773)			(16,773)		294,000	294,000			
3310040112	SCOTCH PLAINS	NJ		09/08/2022	01/25/2024	294,104							294,104	294,104			
100134567	LYNN	MA		10/30/2023	03/09/2024	301,235		(6,969)			(6,969)		294,266	294,266			
100119448	SAINT PAUL	MN		07/31/2023	08/17/2024	296,173		(1,901)			(1,901)		294,272	294,272			
100080792	KISSIMMEE	FL		03/15/2022	06/09/2024	301,098		(6,815)			(6,815)		294,282	294,282			
100014606	BURLINGTON	MA		09/27/2017	10/13/2024	262,841		31,526			31,526		294,367	294,367			
100120282	SAN BERNARDINO	CA		08/18/2023	10/05/2024	301,444		(6,959)			(6,959)		294,485	294,485			
100025473	WILMINGTON	CA		09/20/2018	12/05/2024	293,946		700			700		294,647	294,647			
100115027	LAWRENCEVILLE	GA		07/14/2023	06/16/2024	295,754		(1,000)			(1,000)		294,754	294,754			
100134371	PASO ROBLES	CA		10/27/2023	12/11/2024	300,243		(5,431)			(5,431)		294,812	294,812			
100156632	ROUND ROCK	TX		06/24/2024	12/17/2024	297,392		(2,392)			(2,392)		295,000	295,000			
100115806	OCEAN CITY	MD		07/20/2023	11/17/2024	300,791		(5,701)			(5,701)		295,089	295,089			
3340071767	BRENTWOOD	NY		05/17/2024	12/24/2024	295,099							295,099	295,099			
100103302	MOUNT JULIET	TN		04/27/2023	05/09/2024	302,655		(7,547)			(7,547)		295,109	295,109			
100115818	LONG BRANCH	NJ		07/20/2023	10/17/2024	299,946		(4,809)			(4,809)		295,137	295,137			
100115196	WEBSTER	MA		07/17/2023	09/09/2024	306,393		(10,748)			(10,748)		295,645	295,645			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158427	LAWRENCE TOWNSHIP	NJ		07/10/2024	10/05/2024	300,911		(5,227)			(5,227)		295,685	295,685			
100117525	SAN DIEGO	CA		07/20/2023	03/05/2024	292,059		3,631			3,631		295,689	295,689			
100117671	SALEM	OR		07/20/2023	02/05/2024	306,162		(10,449)			(10,449)		295,713	295,713			
3340074111	RONKONKOMA	NY		04/30/2024	09/24/2024	295,812							295,812	295,812			
100149151	QUINTON	VA		04/22/2024	10/05/2024	302,963		(7,119)			(7,119)		295,844	295,844			
100028211	OAK PARK	IL		10/26/2018	03/05/2024	198,690		97,199			97,199		295,888	295,888			
100087978	GRASS VALLEY	CA		10/25/2022	11/22/2024	308,094		(12,198)			(12,198)		295,896	295,896			
100102562	HOUSTON	TX		06/07/2023	08/09/2024	297,294		(1,325)			(1,325)		295,969	295,969			
100151550	MC KINNEY	TX		05/10/2024	12/17/2024	298,547		(2,534)			(2,534)		296,013	296,013			
100110600	CHARLESTON	SC		06/30/2023	09/17/2024	299,079		(2,993)			(2,993)		296,086	296,086			
100109943	RIVIERA BEACH	FL		06/22/2023	11/09/2024	303,994		(7,744)			(7,744)		296,250	296,250			
3410000577	CRANFORD	NJ		10/23/2024	12/24/2024	296,417							296,417	296,417			
100115014	MANASSAS	VA		07/14/2023	12/16/2024	290,597		5,842			5,842		296,439	296,439			
3310043201	CHICAGO	IL		11/10/2022	05/24/2024	296,443							296,443	296,443			
100120112	NEW ORLEANS	LA		08/11/2023	12/17/2024	303,406		(6,775)			(6,775)		296,630	296,630			
100090391	BRUNSWICK	OH		12/28/2022	01/09/2024	301,036		(4,405)			(4,405)		296,631	296,631			
100107857	ROUND ROCK	TX		06/29/2023	07/09/2024	312,717		(16,086)			(16,086)		296,632	296,632			
3320046561	BRIDGEWATER	NJ		03/15/2023	06/25/2024	296,802							296,802	296,802			
100046339	LINDENHURST	NY		11/25/2020	04/07/2024	292,471		4,360			4,360		296,831	296,831			
100088271	MIAMI	FL		10/17/2022	08/09/2024	302,542		(5,698)			(5,698)		296,844	296,844			
100135056	SAN ANTONIO	FL		11/01/2023	07/17/2024	288,771		8,104			8,104		296,875	296,875			
100145007	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	302,080		5			5		302,085	296,978	(5,107)		(5,107)
100150958	LAS VEGAS	NV		05/08/2024	09/17/2024	297,474		(475)			(475)		296,999	296,999			
3320043041	NEWTON	NJ		01/10/2023	01/25/2024	297,000							297,000	297,000			
3320043769	POCONO PINES	PA		01/10/2023	10/24/2024	297,000							297,000	297,000			
3320049521	LAHAINA	HI		05/11/2023	01/03/2024	297,000							297,000	297,000			
3340073429	NEWARK	NJ		04/05/2024	07/25/2024	297,000							297,000	297,000			
100102175	ALBANY	KY		04/14/2023	06/09/2024	297,799		(748)			(748)		297,051	297,051			
100103057	HOLLYWOOD	FL		06/22/2023	04/27/2024	297,227							297,227	297,131		(97)	(97)
3320048838	KEARNY	NJ		03/15/2023	03/25/2024	297,184							297,184	297,184			
100150792	SAVANNAH	GA		05/08/2024	07/17/2024	306,109		(8,916)			(8,916)		297,193	297,193			
3340074028	GROSSE POINTE WOODS	MI		04/30/2024	12/24/2024	297,198							297,198	297,198			
100135111	VERO BEACH	FL		11/01/2023	06/17/2024	287,967		9,295			9,295		297,262	297,264		1	1
3340068458	FALL RIVER	MA		03/07/2024	09/24/2024	297,289							297,289	297,289			
100142978	MIAMI	FL		02/09/2024	10/18/2024	307,078		(9,778)			(9,778)		297,300	297,300			
100091245	SAVANNAH	GA		01/31/2023	04/09/2024	296,249		1,126			1,126		297,375	297,375			
100151328	SAVANNAH	GA		05/10/2024	10/17/2024	305,854		(8,400)			(8,400)		297,454	297,454			
100060799	BRISTOW	VA		06/01/2021	02/20/2024	296,189		1,265			1,265		297,454	297,454			
323020512	WINTER PARK	FL		05/02/2023	06/26/2024	297,500							297,500	297,500			
100137175	MEDFORD	OR		11/28/2023	08/11/2024	302,745		(5,245)			(5,245)		297,500	297,500			
323060345	HERRIMAN	UT		09/15/2023	08/30/2024	297,563							297,563	297,563			
3320046393	ALVIN	TX		01/30/2023	04/24/2024	297,609							297,609	297,609			
100116645	AZUSA	CA		07/20/2023	12/06/2024	250,611		47,035			47,035		297,646	297,646			
100090976	LOS ANGELES	CA		01/31/2023	12/09/2024	306,855		(8,929)			(8,929)		297,925	297,925			
100149603	WINTERS	CA		04/26/2024	06/16/2024	301,612		(3,562)			(3,562)		298,050	298,050			
3310035215	LIVINGSTON	NJ		06/23/2022	01/25/2024	298,396							298,396	298,396			
3310036520	ZEPHYRHILLS	FL		06/07/2022	12/23/2024	298,485							298,485	298,485			
100112442	HAM LAKE	MN		06/29/2023	11/05/2024	227,785		70,701			70,701		298,486	298,486			
100081686	TOLLHOUSE	CA		03/21/2022	07/09/2024	301,835		(3,209)			(3,209)		298,625	298,625			
100110477	KRUM	TX		06/30/2023	05/17/2024	301,819		(3,176)			(3,176)		298,643	298,643			
100147944	CHANDLER	AZ		04/08/2024	07/17/2024	304,271		(5,610)			(5,610)		298,661	298,661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115827	RENO	NV		07/20/2023	03/17/2024	301,361		(2,521)			(2,521)		298,841	298,841			
3320046662	SNELLVILLE	GA		04/04/2023	10/24/2024	298,865							298,865	298,865			
100119333	HERMITAGE	PA		07/31/2023	04/17/2024	301,737		(2,729)			(2,729)		299,008	299,008			
100119943	KENNESAW	GA		08/10/2023	05/09/2024	306,084		(7,048)			(7,048)		299,036	299,036			
100140257	FUQUAY VARINA	NC		01/18/2024	04/17/2024	308,439		(9,390)			(9,390)		299,049	299,049			
100119680	NEWTON	NJ		08/08/2023	11/09/2024	304,519		(5,436)			(5,436)		299,083	299,083			
100118779	HOLLYWOOD	FL		07/25/2023	02/09/2024	303,922		(4,821)			(4,821)		299,101	299,101			
100083449	NORTH WEST LONDON	GBR		05/27/2022	06/20/2024	301,157						(2,719)	298,437	299,206	769		769
3340070014	HILLSIDE	NJ		03/14/2024	09/24/2024	299,376							299,376	299,376			
100069662	BERWICK	ME		09/01/2021	07/20/2024	291,917		7,489			7,489		299,406	299,406			
100137645	FREDERICK	MD		12/08/2023	09/17/2024	301,511		(1,915)			(1,915)		299,595	299,595			
100148509	BOSTON	MA		04/12/2024	09/18/2024	309,132		(9,525)			(9,525)		299,606	299,606			
100128218	KISSIMMEE	FL		09/14/2023	12/05/2024	317,120		(17,458)			(17,458)		299,662	299,662			
100091961	GLENDALE	AZ		02/07/2023	08/09/2024	317,421		(17,727)			(17,727)		299,694	299,694			
100150768	FARMERS BRANCH	TX		05/07/2024	10/03/2024	301,835		(2,087)			(2,087)		299,748	299,748			
100132239	BUCKLEY	WA		10/13/2023	12/16/2024	302,759		(2,998)			(2,998)		299,760	299,760			
100147781	DRIPPING SPRINGS	TX		04/08/2024	10/17/2024	308,012		(8,235)			(8,235)		299,777	299,777			
100153312	PENSACOLA	FL		05/30/2024	11/17/2024	306,159		(6,376)			(6,376)		299,783	299,783			
100130402	JAMAICA	NY		09/28/2023	09/09/2024	303,637		(3,833)			(3,833)		299,804	299,804			
100140328	PISCATAWAY	NJ		01/18/2024	06/17/2024	307,329		(7,525)			(7,525)		299,804	299,804			
100111740	STATEN ISLAND	NY		06/29/2023	12/05/2024	253,562		46,280			46,280		299,842	299,842			
3310051704	NEWARK	NJ		05/11/2023	05/24/2024	299,970							299,970	299,970			
100133836	NORTH LAS VEGAS	NV		10/20/2023	12/05/2024	297,616		2,384			2,384		300,000	300,000			
100148227	MCGAHEYSVILLE	VA		04/12/2024	11/17/2024	306,102		(6,102)			(6,102)		300,000	300,000			
100083219	NEWBERG	OR		05/26/2022	02/09/2024	312,919		(12,919)			(12,919)		300,000	300,000			
100157621	ENCINO	CA		06/28/2024	11/05/2024	315,799		(15,799)			(15,799)		300,000	300,000			
100145799	FRESNO	CA		05/08/2024	10/09/2024	316,700		(16,700)			(16,700)		300,000	300,000			
100141566	LAS VEGAS	NV		01/30/2024	07/05/2024	320,473		(20,473)			(20,473)		300,000	300,000			
100161353	MCKINNEY	TX		07/25/2024	11/16/2024	303,781		(3,780)			(3,780)		300,001	300,001			
100120800	SILVER SPRING	MD		08/25/2023	07/11/2024	298,519		1,484			1,484		300,002	300,002			
3310039336	ATLANTA	GA		08/16/2022	09/24/2024	300,059							300,059	300,059			
100113591	GILBERT	AZ		06/29/2023	02/05/2024	195,816		104,468			104,468		300,284	300,284			
100062131	ELMONT	NY		07/01/2021	10/20/2024	304,656		(4,260)			(4,260)		300,397	300,397			
100101073	NORTH MIAMI BEACH	FL		04/28/2023	08/09/2024	265,795		34,740			34,740		300,535	300,535			
3310038178	CHICAGO	IL		09/28/2022	09/24/2024	300,595							300,595	300,595			
3310037934	BROOKLYN	NY		06/29/2022	07/25/2024	300,659							300,659	300,659			
100043236	BASKING RIDGE	NJ		08/13/2020	11/05/2024	333,995		(33,315)			(33,315)		300,680	300,680			
100065332	GATLINBURG	TN		07/28/2021	03/17/2024	308,376		(7,460)			(7,460)		300,916	300,916			
100119490	LAWRENCEVILLE	GA		07/28/2023	08/16/2024	302,490		(1,534)			(1,534)		300,955	300,955			
100138024	HOUSTON	TX		12/13/2023	09/05/2024	309,719		(8,719)			(8,719)		301,000	301,000			
3310054531	SHERMAN OAKS	CA		06/29/2023	02/26/2024	301,452							301,452	301,452			
3310042602	JERSEY CITY	NJ		10/19/2022	12/23/2024	301,716							301,716	301,716			
100116993	KISSIMMEE	FL		07/20/2023	12/05/2024	259,581		42,324			42,324		301,905	301,905			
100151065	MYRTLE BEACH	SC		05/08/2024	06/17/2024	288,770		13,164			13,164		301,934	301,934			
100028653	MIRAMAR	FL		10/26/2018	09/05/2024	264,559		37,405			37,405		301,964	301,964			
100114538	JACKSONVILLE	FL		06/29/2023	12/09/2024	322,390		(20,171)			(20,171)		302,219	302,219			
100135450	MYRTLE BEACH	SC		11/13/2023	07/17/2024	280,585		21,687			21,687		302,273	302,273			
100099626	TOLLESON	AZ		04/06/2023	05/09/2024	307,780		(5,417)			(5,417)		302,363	302,363			
3340061312	HOUSTON	TX		02/26/2024	11/25/2024	302,455							302,455	302,455			
100143328	LEBANON	OR		02/16/2024	12/17/2024	308,588		(5,888)			(5,888)		302,700	302,700			
3310038198	NEW BRITAIN	CT		07/14/2022	01/25/2024	302,940							302,940	302,940			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076497	RIVERVIEW	FL		12/21/2021	12/09/2024	321,400		(18,226)			(18,226)		303,173	303,173			
100126792	CRANBURY	NJ		08/30/2023	03/27/2024	187,995		115,286			115,286		303,281	303,281			
100142616	MADERA	CA		02/08/2024	12/17/2024	311,193		(7,852)			(7,852)		303,341	303,341			
3320047815	BAY SHORE	NY		04/04/2023	06/25/2024	303,386							303,386	303,386			
100140531	MELISSA	TX		01/19/2024	04/16/2024	313,766		(10,165)			(10,165)		303,601	303,601			
100103433	DALLAS	TX		06/16/2023	05/09/2024	300,121		3,629			3,629		303,750	303,750			
3340072676	NAPERVILLE	IL		03/28/2024	07/25/2024	303,813							303,813	303,813			
100128325	FRANKLIN	WI		09/14/2023	11/05/2024	310,151		(6,317)			(6,317)		303,834	303,834			
100161732	DAYTONA BEACH	FL		07/30/2024	10/09/2024	311,311		(7,311)			(7,311)		304,000	304,000			
100136396	ARDEN	NC		11/20/2023	09/17/2024	303,842		454			454		304,296	304,296			
100092058	HILO	HI		02/09/2023	08/09/2024	308,824		(4,526)			(4,526)		304,298	304,298			
100137780	APEX	NC		12/08/2023	12/17/2024	307,037		(2,644)			(2,644)		304,393	304,393			
100011097	WEST CHESTER	PA		01/27/2017	05/05/2024	302,283		2,152			2,152		304,435	304,435			
100091057	COLORADO SPRINGS	CO		01/31/2023	04/09/2024	320,796		(16,356)			(16,356)		304,440	304,440			
323010974	BAKERSFIELD	CA		02/15/2024	11/26/2024	304,500							304,500	304,500			
100103871	EAST PATCHOGUE	NY		05/10/2023	09/09/2024	315,655		(10,904)			(10,904)		304,751	304,751			
100137431	STOCKTON	CA		01/11/2024	08/09/2024	314,315		(9,515)			(9,515)		304,800	304,800			
3410000523	BERKELEY HEIGHTS	NJ		09/10/2024	10/30/2024	304,996							304,996	304,996			
3340069502	PHILADELPHIA	PA		02/29/2024	07/25/2024	305,158							305,158	305,158			
100060136	PONTE VEDRA	FL		06/25/2021	01/17/2024	314,935		(9,657)			(9,657)		305,277	305,277			
100088885	DALLAS	GA		11/15/2022	09/22/2024	312,463		(7,094)			(7,094)		305,369	305,369			
100100008	MIRAMAR	FL		03/28/2023	11/22/2024	309,668		(4,028)			(4,028)		305,640	305,640			
3320045460	BRIDGEPORT	CT		02/13/2023	09/24/2024	305,663							305,663	305,663			
100090633	NEW HAVEN	CT		12/29/2022	01/09/2024	313,910		(8,238)			(8,238)		305,673	305,673			
100099638	PALM CITY	FL		04/06/2023	10/09/2024	305,754		(30)			(30)		305,724	305,724			
100136904	ANNA	TX		11/27/2023	11/16/2024	308,476		(2,551)			(2,551)		305,925	305,925			
100110673	NORTH MYRTLE BEACH	SC		06/30/2023	11/17/2024	308,894		(2,608)			(2,608)		306,286	306,286			
100100626	FORT LAUDERDALE	FL		04/27/2023	02/09/2024	321,770		(15,481)			(15,481)		306,288	306,288			
100134818	SAN ANTONIO	TX		10/30/2023	08/06/2024	309,051		(2,747)			(2,747)		306,305	306,305			
100136281	BELLA VISTA	AR		11/20/2023	06/17/2024	302,274		4,126			4,126		306,400	306,400			
100132401	ONTARIO	CA		11/03/2023	03/10/2024	303,704		2,697			2,697		306,401	306,401			
18487	STAFFORD	TX		11/17/2004	11/19/2024	306,422							306,422	306,422			
100076489	OCOEE	FL		12/21/2021	01/09/2024	313,584		(7,115)			(7,115)		306,469	306,469			
3340080459	EAST ORANGE	NJ		08/26/2024	12/24/2024	306,504							306,504	306,504			
100011786	FORT WASHINGTON	MD		03/08/2017	02/13/2024	300,682		5,860			5,860		306,542	306,542			
100153821	HOUSTON	TX		07/10/2024	11/05/2024	321,061		(14,489)			(14,489)		306,571	306,571			
100070171	WALDORF	MD		09/01/2021	01/20/2024	299,654		6,999			6,999		306,653	306,653			
100149524	JACKSONVILLE	FL		04/26/2024	12/09/2024	310,431		(3,643)			(3,643)		306,788	306,788			
40013006	LYNBROOK	NY		04/02/2020	05/24/2024	307,316							307,316	307,316			
100088330	PERKASIE	PA		01/06/2023	07/09/2024	310,286		(2,848)			(2,848)		307,438	307,438			
100055606	LAKEWOOD	CA		03/23/2021	08/07/2024	324,130		(16,617)			(16,617)		307,513	307,513			
100140355	WAKE FOREST	NC		01/18/2024	11/17/2024	315,522		(7,996)			(7,996)		307,526	307,526			
100089285	FREDERICK	MD		01/26/2023	05/09/2024	313,953		(6,338)			(6,338)		307,615	307,615			
40016265	SUFFERN	NY		11/19/2020	02/26/2024	307,737							307,737	307,737			
100118704	MIAMI	FL		07/25/2023	08/09/2024	315,811		(8,016)			(8,016)		307,795	307,795			
40015089	WESTFIELD	NJ		10/28/2020	10/24/2024	307,821							307,821	307,821			
100161344	LAWRENCEVILLE	GA		07/25/2024	12/16/2024	311,932		(4,033)			(4,033)		307,899	307,899			
3340073604	BEL AIR	MD		04/19/2024	09/24/2024	307,930							307,930	307,930			
3340076614	WYANDANCH	NY		06/04/2024	11/25/2024	308,058							308,058	308,058			
100088076	CHICAGO	IL		10/25/2022	10/22/2024	310,130		(1,786)			(1,786)		308,344	308,344			
100110220	TEMECULA	CA		06/30/2023	04/17/2024	309,933		(1,349)			(1,349)		308,584	308,584			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117803	GARDENA	CA		07/20/2023	10/06/2024	300,507		8,200			8,200		308,706	308,706			
100031179	RICHMOND	CA		03/29/2019	01/05/2024	292,520		16,221			16,221		308,741	308,741			
3320045138	LODI	NJ		04/27/2023	02/26/2024	308,781							308,781	308,781			
100090404	SAN BERNARDINO	CA		12/28/2022	06/09/2024	321,765		(12,978)			(12,978)		308,788	308,788			
100135818	BELLEVUE	WA		11/10/2023	01/16/2024	311,463		(2,671)			(2,671)		308,792	308,792			
322100442	GREEN VALLEY	AZ		11/18/2022	12/23/2024	308,872							308,872	308,872			
3340071791	HOLTSVILLE	NY		03/14/2024	08/26/2024	308,880							308,880	308,880			
100155083	FAIRFAX	VA		07/19/2024	12/24/2024	314,292		(5,400)			(5,400)		308,892	308,892			
100081530	NORTH LAS VEGAS	NV		03/18/2022	03/17/2024	300,449		8,592			8,592		309,041	309,041			
100099551	CHICAGO	IL		02/17/2023	02/09/2024	314,572		(5,491)			(5,491)		309,081	309,081			
100071765	ROTONDA WEST	FL		10/14/2021	08/17/2024	315,605		(6,515)			(6,515)		309,090	309,090			
100148024	FOLSOM	CA		04/10/2024	11/16/2024	315,003		(5,600)			(5,600)		309,403	309,403			
100079658	ORLANDO	FL		04/25/2022	11/22/2024	319,212		(9,802)			(9,802)		309,409	309,409			
3310040130	JERSEY CITY	NJ		08/16/2022	02/26/2024	309,637							309,637	309,637			
100116533	NORWICH	CT		07/20/2023	01/05/2024	237,264		72,401			72,401		309,665	309,665			
0S41044	W COVINA	CA		02/04/2005	08/14/2024	310,002							310,002	310,002			
100117557	MARYSVILLE	WA		07/20/2023	12/05/2024	298,785		11,326			11,326		310,111	310,111			
100091118	DOUGLASVILLE	GA		01/31/2023	03/09/2024	333,184		(23,004)			(23,004)		310,180	310,180			
100054357	NORTH ARLINGTON	NJ		03/23/2021	04/07/2024	338,412		(28,198)			(28,198)		310,214	310,213		(1)	(1)
100062517	NORTH BEACH	MD		07/01/2021	07/20/2024	312,190		(1,868)			(1,868)		310,322	310,322			
100099793	ATLANTIC CITY	NJ		02/28/2023	05/09/2024	323,110		(12,752)			(12,752)		310,358	310,358			
100111626	LEXINGTON PARK	MD		06/29/2023	10/05/2024	247,009		63,680			63,680		310,689	310,689			
100103710	BIG BEAR LAKE	CA		05/08/2023	06/09/2024	328,149		(17,369)			(17,369)		310,780	310,780			
100140035	AUBREY	TX		01/09/2024	12/17/2024	318,510		(7,495)			(7,495)		311,015	311,015			
100128438	PASSAIC	NJ		09/15/2023	03/11/2024	305,918		5,167			5,167		311,085	311,085			
3320042318	FREEHOLD	NJ		01/10/2023	01/25/2024	311,132							311,132	311,132			
100133583	ORLANDO	FL		10/23/2023	09/17/2024	306,020		5,145			5,145		311,165	311,165			
100116916	CRANE HILL	AL		07/20/2023	06/05/2024	265,719		45,781			45,781		311,500	311,500			
100090318	YELM	WA		01/06/2023	08/09/2024	321,444		(9,944)			(9,944)		311,500	311,500			
18478	ATLANTIC BEACH	FL		10/28/2004	11/06/2024	311,780							311,780	311,780			
100150772	MURFREESBORO	TN		05/07/2024	08/03/2024	314,144		(2,364)			(2,364)		311,780	311,780			
100099909	LANHAM	MD		03/28/2023	08/22/2024	318,227		(6,378)			(6,378)		311,849	311,849			
3320049219	NEWARK	NJ		04/27/2023	05/24/2024	311,850							311,850	311,850			
100084639	PASCO	WA		08/02/2022	07/22/2024	325,447		(13,361)			(13,361)		312,086	312,086			
100061288	MANASSAS	VA		06/01/2021	04/20/2024	310,792		1,356			1,356		312,147	312,147			
3300003617	BROOKLYN	NY		03/09/2022	02/16/2024	312,351							312,351	312,351			
100130191	HAIKU	HI		11/15/2023	04/09/2024	311,137		1,344			1,344		312,481	312,481			
100148762	APEX	NC		04/17/2024	11/17/2024	316,318		(3,713)			(3,713)		312,605	312,605			
100083947	HILDALE	UT		07/12/2022	05/22/2024	319,823		(6,934)			(6,934)		312,889	312,889			
100031422	MIAMI	FL		03/29/2019	10/05/2024	302,886		10,131			10,131		313,016	313,016			
100145197	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	317,510		713			713	233	318,456	313,097	(5,359)		(5,359)
100141211	HASBROUCK HEIGHTS	NJ		01/30/2024	11/06/2024	324,639		(11,515)			(11,515)		313,124	313,124			
100135184	HENDERSON	NV		11/07/2023	07/05/2024	318,520		(5,311)			(5,311)		313,209	313,209			
100108917	SAN ANTONIO	TX		05/31/2023	12/09/2024	338,361		(25,042)			(25,042)		313,319	313,319			
100117225	IRVINE	CA		07/20/2023	09/06/2024	301,087		12,503			12,503		313,591	313,591			
3320049274	NORTH FORT MYERS	FL		04/27/2023	06/25/2024	313,592							313,592	313,592			
100115100	CHICAGO	IL		07/14/2023	05/16/2024	316,092		(2,299)			(2,299)		313,793	313,793			
100102112	FORT WASHINGTON	MD		04/14/2023	01/09/2024	321,355		(7,556)			(7,556)		313,800	313,800			
100127564	SACRAMENTO	CA		09/08/2023	04/17/2024	319,539		(5,483)			(5,483)		314,056	314,056			
100148777	APEX	NC		04/17/2024	08/17/2024	320,432		(6,308)			(6,308)		314,124	314,124			
100102361	WOODBRIDGE	CT		06/07/2023	01/09/2024	322,968		(8,761)			(8,761)		314,207	314,207			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134784	GUN BARREL CITY	TX		10/30/2023	12/06/2024	320,928		(6,696)			(6,696)		314,233	314,233			
3320052097	NEWARK	NJ		05/18/2023	03/25/2024	314,416							314,416	314,416			
3340073048	OSSINING	NY		04/19/2024	10/24/2024	314,662							314,662	314,662			
100055701	SAN DIEGO	CA		03/23/2021	11/07/2024	329,878		(15,166)			(15,166)		314,712	314,712			
100151072	CARSON CITY	NV		05/08/2024	07/17/2024	321,093		(6,327)			(6,327)		314,766	314,766			
100137939	OCEANSIDE	CA		12/13/2023	08/17/2024	320,643		(5,849)			(5,849)		314,794	314,794			
100137680	JACKSON	NJ		12/08/2023	10/17/2024	322,589		(7,795)			(7,795)		314,794	314,794			
100091596	DALLAS	TX		03/07/2023	04/09/2024	343,210		(28,383)			(28,383)		314,828	314,828			
100079074	NORTH CHARLESTON	SC		02/24/2022	11/17/2024	318,491		(3,495)			(3,495)		314,996	314,995			
100139402	YONKERS	NY		12/28/2023	10/09/2024	322,280		(7,280)			(7,280)		315,000	315,000			
100167059	MICHIGAN CITY	IN		09/13/2024	12/05/2024	326,775		(11,775)			(11,775)		315,000	315,000			
100150867	ATLANTA	GA		05/08/2024	11/17/2024	320,020		(4,791)			(4,791)		315,229	315,229			
100067419	LONG BEACH	CA		09/23/2021	10/17/2024	324,863		(9,618)			(9,618)		315,245	315,245			
100135461	LAS VEGAS	NV		11/13/2023	09/17/2024	315,317		(33)			(33)		315,284	315,284			
100086129	GRANBURY	TX		10/07/2022	08/09/2024	326,759		(11,364)			(11,364)		315,395	315,395			
100134581	OAK CREEK	WI		10/30/2023	05/09/2024	322,178		(6,684)			(6,684)		315,493	315,493			
322080272	KENNEWICK	WA		11/18/2022	04/25/2024	315,698							315,698	315,698			
100014083	LYNN	MA		05/25/2017	12/05/2024	272,249		43,497			43,497		315,746	315,746			
100076358	MIAMI	FL		01/07/2022	07/17/2024	317,286		(1,288)			(1,288)		315,998	315,998			
100082921	PHOENIX	AZ		05/17/2022	01/09/2024	341,421		(25,421)			(25,421)		316,000	316,000			
3320048274	WANTAGH	NY		02/27/2023	05/24/2024	316,206							316,206	316,206			
3320045602	KINGSTON	NY		01/30/2023	08/26/2024	316,454							316,454	316,454			
100091812	PLYMOUTH	MI		01/30/2023	07/09/2024	328,974		(12,443)			(12,443)		316,531	316,531			
100089757	LIVONIA	MI		12/02/2022	12/09/2024	329,357		(12,785)			(12,785)		316,572	316,572			
100128510	TAMPA	FL		09/15/2023	10/11/2024	323,689		(7,078)			(7,078)		316,611	316,613		3	3
3340071905	LANCASTER	NY		04/05/2024	11/25/2024	316,800							316,800	316,800			
3340072992	STONY BROOK	NY		04/12/2024	09/24/2024	316,800							316,800	316,800			
100140629	ANNA	TX		01/19/2024	07/16/2024	326,081		(8,906)			(8,906)		317,175	317,175			
100084813	WEST JORDAN	UT		08/02/2022	08/22/2024	320,835		(3,651)			(3,651)		317,184	317,184			
3340072882	BRENTWOOD	NY		05/23/2024	10/24/2024	317,196							317,196	317,196			
100089749	DORAL	FL		12/02/2022	12/09/2024	333,741		(16,406)			(16,406)		317,335	317,335			
100100525	ROY	UT		04/27/2023	04/09/2024	329,863		(12,425)			(12,425)		317,438	317,438			
100140381	WOODSTOCK	GA		01/18/2024	10/17/2024	327,313		(9,626)			(9,626)		317,687	317,687			
100109781	PALM DESERT	CA		08/04/2023	09/09/2024	317,282		464			464		317,746	317,746			
100024997	GLENDALE	CA		09/20/2018	04/05/2024	295,691		22,096			22,096		317,787	317,787			
100117613	CONROE	TX		07/20/2023	08/05/2024	325,060		(7,260)			(7,260)		317,800	317,800			
100091299	MOORESVILLE	NC		01/31/2023	04/09/2024	330,420		(12,569)			(12,569)		317,852	317,852			
3310037933	JERSEY CITY	NJ		07/25/2022	04/24/2024	317,864							317,864	317,864			
100141394	GARDEN GROVE	CA		01/30/2024	09/06/2024	318,723		(723)			(723)		318,000	318,000			
100065769	PORTLAND	OR		07/28/2021	07/17/2024	321,964		(3,903)			(3,903)		318,062	318,062			
100089965	SANTA MONICA	CA		01/26/2023	10/09/2024	324,186		(6,041)			(6,041)		318,145	318,145			
100114804	PORT SAINT LUCIE	FL		07/10/2023	04/17/2024	319,259		(1,010)			(1,010)		318,249	318,249			
100140125	BOWIE	MD		01/09/2024	03/17/2024	324,879		(6,620)			(6,620)		318,259	318,259			
100128058	PORTLAND	TN		09/08/2023	04/11/2024	316,681		1,607			1,607		318,288	318,291		3	3
100066588	MARCO ISLAND	FL		08/02/2021	07/20/2024	321,924		(3,583)			(3,583)		318,342	318,342			
3340072865	PATERSON	NJ		05/23/2024	10/24/2024	318,542							318,542	318,542			
100136224	JACKSONVILLE	FL		11/20/2023	07/17/2024	313,727		5,023			5,023		318,750	318,750			
100139961	SOUTH LAKE TAHOE	CA		01/09/2024	02/17/2024	327,165		(8,415)			(8,415)		318,750	318,750			
100100019	OREM	UT		03/28/2023	10/22/2024	321,069		(2,069)			(2,069)		319,000	319,000			
3320049027	NEWARK	NJ		02/27/2023	09/24/2024	319,037							319,037	319,037			
100139720	UNITED KINGDOM	GBR		12/18/2023	08/20/2024	331,016						(2,261)	328,756	319,068	(9,688)		(9,688)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029578	MAITLAND	FL		10/26/2018	12/05/2024	304,156		14,982			14,982		319,138	319,138			
100079495	PRUDENVILLE	MI		04/25/2022	01/22/2024	315,719		3,799			3,799		319,518	319,518			
100135704	LEOMINSTER	MA		11/10/2023	06/16/2024	319,284		284			284		319,568	319,568			
100087483	PARK RIDGE	IL		10/25/2022	11/09/2024	285,321		34,254			34,254		319,575	319,575			
100145048	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	325,555		(278)			(278)		325,277	319,758	(5,519)		(5,519)
100131586	ROCKY MOUNT	MO		10/06/2023	11/17/2024	323,381		(3,596)			(3,596)		319,785	319,785			
3300003955	UPPER SADDLE RIVER	NJ		10/28/2022	11/20/2024	319,799							319,799	319,799			
100137140	BONNEY LAKE	WA		11/28/2023	11/11/2024	328,987		(9,181)			(9,181)		319,806	319,806			
100143948	COMMERCE TOWNSHIP	MI		02/29/2024	08/05/2024	325,978		(5,978)			(5,978)		320,000	320,000			
3340073020	HEMPSTEAD	NY		03/28/2024	12/24/2024	320,404							320,404	320,404			
100140508	ANNA	TX		01/19/2024	08/16/2024	326,517		(5,830)			(5,830)		320,687	320,687			
3340070109	CORAM	NY		03/14/2024	09/24/2024	320,760							320,760	320,760			
3340070392	COLONIA	NJ		03/07/2024	05/24/2024	320,760							320,760	320,760			
3320049604	CRYSTAL BEACH	TX		05/11/2023	04/24/2024	322,186							322,186	320,794		(1,391)	(1,391)
100119544	NORTHGLENN	CO		07/28/2023	02/16/2024	327,996		(7,181)			(7,181)		320,815	320,815			
100090126	PORTLAND	OR		01/13/2023	04/22/2024	333,521		(12,552)			(12,552)		320,969	320,969			
100119896	SALISBURY	NH		08/10/2023	10/11/2024	333,568		(12,281)			(12,281)		321,288	321,288			
100031357	LONG BEACH	CA		03/29/2019	10/05/2024	299,471		21,892			21,892		321,363	321,363			
100142601	OREM	UT		02/08/2024	10/17/2024	327,121		(5,737)			(5,737)		321,383	321,383			
3340069056	HOLBROOK	NY		02/29/2024	07/25/2024	321,551							321,551	321,551			
3340070978	CAMBRIA HEIGHTS	NY		03/14/2024	09/24/2024	321,581							321,581	321,581			
100087780	GLENDALE	AZ		11/17/2022	11/09/2024	335,012		(13,262)			(13,262)		321,750	321,750			
100120847	DESTIN	FL		08/25/2023	11/11/2024	329,067		(7,255)			(7,255)		321,813	321,813			
100142865	BROOMFIELD	CO		02/09/2024	05/18/2024	332,705		(10,588)			(10,588)		322,118	322,118			
100077998	PALM DESERT	CA		01/06/2022	11/09/2024	338,803		(16,678)			(16,678)		322,125	322,125			
100136890	DUBLIN	PA		11/27/2023	07/16/2024	319,737		2,763			2,763		322,500	322,500			
3320048622	CHICAGO	IL		03/15/2023	04/24/2024	322,542							322,542	322,542			
100128875	MORRISON	CO		09/21/2023	12/05/2024	331,392		(8,836)			(8,836)		322,556	322,556			
100135051	COSBY	TN		11/01/2023	05/17/2024	312,380		10,387			10,387		322,766	322,766			
3320050500	ROCKVILLE CENTRE	NY		04/27/2023	11/25/2024	322,839							322,839	322,839			
100076834	NEWARK	NJ		01/10/2022	04/09/2024	347,950		(24,841)			(24,841)		323,108	323,108			
3340070735	MONTCLAIR	NJ		03/07/2024	05/24/2024	323,136							323,136	323,136			
100119940	HYATTSVILLE	MD		08/10/2023	06/09/2024	332,327		(9,121)			(9,121)		323,206	323,206			
100102434	PHOENIX	AZ		06/07/2023	11/09/2024	328,680		(5,248)			(5,248)		323,431	323,431			
100101782	AMITYVILLE	NY		03/31/2023	06/09/2024	334,629		(11,100)			(11,100)		323,529	323,529			
100103558	NEWARK	NJ		05/08/2023	06/09/2024	330,288		(6,732)			(6,732)		323,556	323,556			
100164377	WAKE FOREST	NC		08/21/2024	11/17/2024	332,901		(9,222)			(9,222)		323,680	323,680			
100118879	FORT LAUDERDALE	FL		08/30/2023	03/09/2024	335,303		(11,578)			(11,578)		323,725	323,725			
3310038823	JERSEY CITY	NJ		08/01/2022	08/26/2024	323,730							323,730	323,730			
100133668	PARK CITY	UT		10/23/2023	11/17/2024	324,480		(743)			(743)		323,738	323,738			
100142939	DEERFIELD	IL		02/09/2024	07/18/2024	332,384		(8,596)			(8,596)		323,788	323,788			
100107849	GRAND PRAIRIE	TX		05/23/2023	10/09/2024	331,386		(7,519)			(7,519)		323,867	323,867			
100141755	GOODLETTSVILLE	TN		01/30/2024	11/09/2024	337,764		(13,764)			(13,764)		324,000	324,000			
100084705	NAPLES	FL		08/02/2022	05/22/2024	339,094		(14,892)			(14,892)		324,201	324,201			
100129619	LOCUST GROVE	GA		09/29/2023	02/17/2024	330,657		(6,294)			(6,294)		324,363	324,363			
100139941	FAIR LAWN	NJ		01/09/2024	03/17/2024	334,469		(10,088)			(10,088)		324,381	324,381			
100135723	LONG BRANCH	NJ		11/10/2023	01/16/2024	332,262		(7,481)			(7,481)		324,781	324,781			
100115994	HOUSTON	TX		07/20/2023	11/17/2024	328,855		(3,925)			(3,925)		324,930	324,930			
100055284	GAINESVILLE	TX		03/23/2021	09/07/2024	369,273		(44,329)			(44,329)		324,944	324,944			
100079221	AUSTIN	TX		02/14/2022	10/09/2024	327,187		(2,027)			(2,027)		325,160	325,160			
3340069767	EAST ORANGE	NJ		02/26/2024	06/25/2024	325,186							325,186	325,186			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320047281	UNIONDALE	NY		02/27/2023	05/24/2024	325,215							325,215	325,215			
100082811	LONG BEACH	CA		04/28/2022	11/09/2024	330,690		(5,027)			(5,027)		325,662	325,662			
3340074851	HALLANDALE BEACH	FL		05/10/2024	11/25/2024	325,670							325,670	325,670			
3340069313	CORAM	NY		02/26/2024	08/26/2024	325,750							325,750	325,750			
100140392	OVIEDO	FL		01/18/2024	04/17/2024	327,434		(1,564)			(1,564)		325,870	325,870			
100138341	WENDELL	NC		12/18/2023	11/16/2024	327,433		(1,425)			(1,425)		326,008	326,008			
100148580	DES MOINES	WA		04/12/2024	10/18/2024	334,750		(8,736)			(8,736)		326,014	326,014			
100142789	NASHVILLE	TN		02/08/2024	07/17/2024	335,498		(9,441)			(9,441)		326,057	326,057			
100136672	SEVILLE	OH		01/25/2024	11/10/2024	331,936		(5,855)			(5,855)		326,081	326,081			
3310073153	LOS ANGELES	CA		04/12/2024	09/24/2024	326,106							326,106	326,106			
3310028956	JERSEY CITY	NJ		01/05/2022	05/24/2024	326,358							326,358	326,358			
3340067625	FREEPORT	NY		02/26/2024	10/24/2024	326,534							326,534	326,534			
3320048750	MATTITUCK	NY		04/27/2023	07/25/2024	326,552							326,552	326,552			
100029388	LOS ANGELES	CA		10/26/2018	04/05/2024	325,693		1,015			1,015		326,708	326,708			
100120249	SAN BERNARDINO	CA		08/18/2023	08/05/2024	330,599		(3,699)			(3,699)		326,900	326,900			
100154721	HOLLYWOOD	FL		07/19/2024	11/23/2024	325,471		1,846			1,846		327,317	327,317			
3310038425	GARFIELD	NJ		08/08/2022	12/23/2024	327,579							327,579	327,579			
100155149	BUFFALO GROVE	IL		07/19/2024	12/24/2024	341,930		(14,344)			(14,344)		327,586	327,586			
3310054201	MARBLEHEAD	MA		07/27/2023	01/25/2024	327,623							327,623	327,623			
100144114	BARNEGAT	NJ		03/07/2024	08/17/2024	327,743		20			20		327,763	327,763			
100102960	PATERSON	NJ		06/22/2023	06/10/2024	348,246		(20,472)			(20,472)		327,774	327,774			
100136664	VINELAND	NJ		01/25/2024	08/10/2024	328,328		(527)			(527)		327,801	327,801			
100133877	WOODLAND	WA		10/24/2023	06/09/2024	334,644		(6,805)			(6,805)		327,839	327,839			
3320048624	CHICAGO	IL		03/15/2023	02/26/2024	328,186							328,186	328,186			
3340073104	NEWARK	NJ		05/10/2024	09/24/2024	328,197							328,197	328,197			
100116485	BOCA RATON	FL		07/20/2023	05/05/2024	284,539		43,927			43,927		328,466	328,466			
100110224	SAN JOSE	CA		06/30/2023	01/17/2024	333,235		(4,742)			(4,742)		328,493	328,493			
100107837	GLENDORA	CA		05/23/2023	10/09/2024	338,093		(9,333)			(9,333)		328,760	328,760			
100120130	RALEIGH	NC		08/11/2023	11/17/2024	336,482		(7,691)			(7,691)		328,791	328,791			
100135527	NORTH LAS VEGAS	NV		11/13/2023	08/17/2024	330,699		(1,903)			(1,903)		328,795	328,795			
100076372	MIAMI BEACH	FL		12/23/2021	07/09/2024	364,209		(35,363)			(35,363)		328,846	328,843		(3)	(3)
3310053716	BROOKLYN	NY		06/29/2023	02/26/2024	328,928							328,928	328,928			
100100955	MANSFIELD	TX		04/28/2023	06/09/2024	302,158		27,412			27,412		329,569	329,569			
100030356	CERRITOS	CA		12/20/2018	09/05/2024	296,691		32,881			32,881		329,572	329,572			
100144012	PRESCOTT	AZ		03/07/2024	11/17/2024	338,299		(8,538)			(8,538)		329,761	329,761			
100142829	ATLANTA	GA		02/09/2024	10/16/2024	336,390		(6,585)			(6,585)		329,805	329,805			
3340070204	BRENTWOOD	NY		04/19/2024	08/26/2024	329,867							329,867	329,867			
100102150	LONG BEACH	CA		04/14/2023	05/09/2024	333,688		(3,797)			(3,797)		329,892	329,892			
100153348	CANYON LAKE	TX		05/30/2024	07/17/2024	335,236		(5,311)			(5,311)		329,925	329,925			
100147210	HICKORY HILLS	IL		03/28/2024	08/09/2024	337,755		(7,755)			(7,755)		330,000	330,000			
100139973	YUCAIPA	CA		01/09/2024	04/17/2024	338,052		(8,052)			(8,052)		330,000	330,000			
100068232	VANCOUVER	WA		08/25/2021	10/17/2024	335,152		(4,938)			(4,938)		330,214	330,213		(1)	(1)
100153291	CAPE CORAL	FL		05/30/2024	07/17/2024	337,509		(7,029)			(7,029)		330,479	330,479			
100026661	CORAL SPRINGS	FL		09/26/2018	02/05/2024	309,268		21,497			21,497		330,764	330,764			
3310056324	SKANEATELES	NY		08/31/2023	03/22/2024	330,784							330,784	330,784			
100031099	DELRAY BEACH	FL		03/29/2019	06/05/2024	295,871		34,920			34,920		330,791	330,791			
100101765	ASBURY PARK	NJ		03/31/2023	11/09/2024	335,373		(4,443)			(4,443)		330,930	330,930			
100078730	SEASIDE	OR		02/25/2022	10/09/2024	338,652		(7,552)			(7,552)		331,100	331,100			
100134382	ALEXANDRIA	VA		10/27/2023	10/11/2024	337,051		(5,888)			(5,888)		331,163	331,163			
100091427	WESLEY CHAPEL	FL		02/22/2023	12/17/2024	311,331		19,890			19,890		331,220	331,220			
3320044379	JACKSON	NJ		01/30/2023	09/24/2024	331,254							331,254	331,254			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140487	EDINBURG	TX		01/19/2024	07/09/2024	337,645		(6,008)			(6,008)		331,637	331,452		(185)	(185)
3340074888	NEWARK	NJ		05/17/2024	08/26/2024	331,452							331,452	331,452			
100077990	MODESTO	CA		01/06/2022	11/09/2024	364,589		(33,089)			(33,089)		331,500	331,500			
100083487	DURHAM	NC		06/06/2022	01/09/2024	342,485		(10,964)			(10,964)		331,521	331,521			
100115267	LAKE WORTH	FL		07/17/2023	07/09/2024	342,080		(10,509)			(10,509)		331,572	331,572			
100128423	MCKINNEY	TX		09/15/2023	08/11/2024	345,396		(13,821)			(13,821)		331,575	331,575			
100119451	NORTH LAS VEGAS	NV		07/31/2023	11/17/2024	327,010		4,639			4,639		331,649	331,649			
3320045700	WEST ORANGE	NJ		01/30/2023	11/25/2024	331,650							331,650	331,650			
100115316	WEBSTER	WI		07/17/2023	07/09/2024	334,842		(3,152)			(3,152)		331,691	331,691			
100099895	LAS VEGAS	NV		03/28/2023	12/22/2024	344,277		(12,577)			(12,577)		331,699	331,699			
100091856	LOUISVILLE	KY		01/30/2023	02/09/2024	343,566		(11,445)			(11,445)		332,121	332,121			
100014018	CHICAGO	IL		05/25/2017	11/05/2024	303,906		28,341			28,341		332,247	332,247			
100142261	VIRGINIA BEACH	VA		03/15/2024	11/05/2024	360,402		(28,152)			(28,152)		332,250	332,250			
100120961	PORT CHARLOTTE	FL		08/30/2023	06/17/2024	331,560		696			696		332,257	332,257			
3320047539	KILLEEN	TX		04/04/2023	02/26/2024	332,284							332,284	332,284			
100031185	SAINT PETERSBURG	FL		03/29/2019	02/05/2024	300,505		31,798			31,798		332,304	332,304			
100120276	JACKSONVILLE	FL		08/18/2023	12/05/2024	342,493		(10,029)			(10,029)		332,464	332,464			
100110587	WOONSOCKET	RI		06/30/2023	09/17/2024	337,556		(5,029)			(5,029)		332,527	332,527			
100129829	SAN DIEGO	CA		09/27/2023	11/05/2024	353,507		(20,882)			(20,882)		332,625	332,625			
100102572	RICHARDSON	TX		06/07/2023	12/09/2024	356,913		(24,207)			(24,207)		332,706	332,706			
3320043629	WEST BABYLON	NY		01/10/2023	04/24/2024	332,802							332,802	332,802			
100057637	MODESTO	CA		06/30/2021	03/17/2024	343,787		(10,956)			(10,956)		332,831	332,831			
100129687	NASHVILLE	TN		09/29/2023	11/17/2024	336,453		(3,479)			(3,479)		332,973	332,973			
100138915	ALPHARETTA	GA		12/21/2023	07/18/2024	342,923		(9,923)			(9,923)		333,000	333,000			
3320053416	BRENTWOOD	NY		06/08/2023	10/24/2024	333,234							333,234	333,234			
100129693	ROCKY RIVER	OH		09/29/2023	08/17/2024	339,678		(6,434)			(6,434)		333,244	333,244			
100038037	MONTEBELLO	CA		11/15/2019	11/21/2024	343,483		(10,222)			(10,222)		333,260	333,260			
3320049259	PORT JEFFERSON	NY		03/15/2023	07/25/2024	333,333							333,333	333,333			
100120937	SUMMERVILLE	SC		08/30/2023	08/17/2024	313,694		19,759			19,759		333,453	333,453			
3320051371	MANAHAWKIN	NJ		04/27/2023	03/25/2024	333,581							333,581	333,581			
100137119	PINEY FLATS	TN		11/28/2023	07/11/2024	347,108		(13,508)			(13,508)		333,600	333,600			
100076549	EL CAJON	CA		12/16/2021	02/09/2024	342,412		(8,781)			(8,781)		333,631	333,631			
100103766	TUCSON	AZ		05/10/2023	11/09/2024	338,269		(4,519)			(4,519)		333,750	333,750			
100140236	TWENTYNINE PALMS	CA		01/18/2024	04/17/2024	342,327		(8,577)			(8,577)		333,750	333,750			
3320051817	MASTIC BEACH	NY		05/25/2023	10/24/2024	333,754							333,754	333,754			
100089052	PLUMAS LAKE	CA		01/06/2023	08/09/2024	340,050		(6,256)			(6,256)		333,794	333,794			
3320052755	FAIRPLAY	CO		06/21/2023	11/25/2024	333,907							333,907	333,907			
3310037835	MIAMI	FL		07/14/2022	01/25/2024	334,125							334,125	334,125			
3320051117	WOODSTOCK	NY		05/18/2023	08/26/2024	334,125							334,125	334,125			
100038797	DUBLIN	IRL		09/27/2019	11/01/2024	256,968		83,518			83,518	(2,200)	338,287	334,309	(3,312)	(665)	(3,977)
3340076395	KANSAS CITY	MO		06/04/2024	12/24/2024	334,402							334,402	334,402			
100012686	LAS VEGAS	NV		05/25/2017	08/05/2024	280,838		53,740			53,740		334,578	334,578			
100110489	GREENWICH	CT		06/30/2023	05/17/2024	335,956		(1,187)			(1,187)		334,768	334,768			
3310041803	JERSEY CITY	NJ		10/19/2022	09/24/2024	334,930							334,930	334,930			
3340071198	HILLBURN	NY		03/28/2024	10/24/2024	335,016							335,016	335,016			
3340075525	BEL AIR	MD		05/17/2024	11/25/2024	335,016							335,016	335,016			
100135766	BENTONVILLE	AR		11/10/2023	06/16/2024	334,457		598			598		335,055	335,055			
100091393	LAS VEGAS	NV		02/22/2023	03/17/2024	336,664		(1,516)			(1,516)		335,148	335,148			
100148955	MONROEVILLE	OH		04/17/2024	08/17/2024	341,616		(6,465)			(6,465)		335,151	335,151			
100156629	RALEIGH	NC		06/24/2024	12/17/2024	344,170		(8,970)			(8,970)		335,200	335,200			
100120828	GOODYEAR	AZ		08/25/2023	09/11/2024	343,352		(7,994)			(7,994)		335,358	335,358			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109133	N LAS VEGAS	NV		06/05/2023	08/09/2024	346,459		(10,914)			(10,914)		335,545	335,545			
100083832	FORT MYERS	FL		07/12/2022	09/22/2024	347,013		(11,310)			(11,310)		335,703	335,703			
100158812	WICHITA	KS		07/10/2024	09/17/2024	344,551		(8,781)			(8,781)		335,769	335,769			
100141118	PHILADELPHIA	PA		01/30/2024	06/09/2024	344,094		(8,294)			(8,294)		335,800	335,800			
3340071918	WOODHAVEN	NY		03/14/2024	08/26/2024	335,808							335,808	335,808			
100110410	TARPON SPRINGS	FL		06/30/2023	11/17/2024	340,381		(4,525)			(4,525)		335,856	335,856			
100143177	LUTHERVILLE TIMONIUM	MD		02/16/2024	09/17/2024	343,179		(7,259)			(7,259)		335,920	335,920			
100142953	DENVER	CO		02/09/2024	04/18/2024	344,824		(8,735)			(8,735)		336,089	336,089			
100117074	LAKE WORTH	FL		07/20/2023	07/05/2024	305,917		30,274			30,274		336,191	336,191			
100031637	NORCO	CA		03/29/2019	11/05/2024	322,236		13,990			13,990		336,226	336,226			
100115762	HERNDON	VA		07/20/2023	08/17/2024	345,012		(8,780)			(8,780)		336,232	336,232			
100024984	HASBROUCK HEIGHTS	NJ		09/20/2018	04/05/2024	286,443		49,806			49,806		336,249	336,249			
100075935	PONTE VEDRA	FL		01/07/2022	04/17/2024	343,012		(6,727)			(6,727)		336,286	336,286			
100128213	LITTLE RIVER	SC		09/18/2023	11/17/2024	339,083		(2,644)			(2,644)		336,439	336,439			
3320048464	BRENTWOOD	NY		02/27/2023	01/25/2024	336,600							336,600	336,600			
3340070635	NEWARK	NJ		03/21/2024	09/24/2024	336,640							336,640	336,640			
100120515	HOWELL	MI		08/18/2023	06/05/2024	343,797		(6,991)			(6,991)		336,806	336,806			
3320048745	PATCHOGUE	NY		03/15/2023	06/25/2024	336,880							336,880	336,880			
100129723	BOGOTA	NJ		09/29/2023	02/17/2024	341,068		(4,058)			(4,058)		337,010	337,010			
100143178	DASSEL	MN		02/16/2024	06/17/2024	344,897		(7,863)			(7,863)		337,034	337,034			
100180301	GASTONIA	NC		11/25/2024	12/18/2024	338,376		(1,174)			(1,174)		337,202	337,202			
100144338	LAWRENCEVILLE	GA		03/07/2024	10/18/2024	339,147		(1,846)			(1,846)		337,301	337,301			
100139990	GUSTINE	CA		01/09/2024	11/17/2024	346,509		(9,208)			(9,208)		337,301	337,301			
100075974	RIVERSIDE	CA		01/07/2022	05/17/2024	346,684		(9,266)			(9,266)		337,418	337,418			
100136556	DENVER	CO		11/20/2023	11/17/2024	329,287		8,213			8,213		337,500	337,500			
100110271	NAGS HEAD	NC		06/30/2023	01/17/2024	335,100		2,407			2,407		337,507	337,507			
100102427	NORTH BAY VILLAGE	FL		06/07/2023	02/09/2024	348,690		(11,098)			(11,098)		337,592	337,592			
100161055	VENICE	FL		07/24/2024	11/17/2024	351,010		(13,201)			(13,201)		337,809	337,809			
100137962	MC GAHEYSVILLE	VA		12/13/2023	09/17/2024	326,965		10,932			10,932		337,897	337,897			
100139228	MIAMI	FL		12/28/2023	02/06/2024	330,548		7,452			7,452		338,000	338,000			
100119204	WILMINGTON	NC		07/31/2023	04/17/2024	341,954		(3,948)			(3,948)		338,006	338,006			
100031324	FRESNO	CA		03/29/2019	02/05/2024	332,405		5,659			5,659		338,064	338,064			
100115857	MIAMI	FL		07/20/2023	08/17/2024	343,175		(4,919)			(4,919)		338,256	338,256			
100076070	LAGO VISTA	TX		01/07/2022	07/17/2024	347,410		(9,148)			(9,148)		338,262	338,262			
100013485	ORLANDO	FL		05/25/2017	03/05/2024	273,270		65,003			65,003		338,273	338,273			
100100513	WILLOWBROOK	IL		04/27/2023	06/09/2024	341,393		(2,942)			(2,942)		338,451	338,451			
3320048733	BRENTWOOD	NY		02/27/2023	01/25/2024	338,580							338,580	338,580			
100057507	PORTLAND	OR		06/30/2021	02/17/2024	344,045		(5,349)			(5,349)		338,696	338,696			
100108295	HESPERIA	CA		05/24/2023	01/09/2024	345,017		(6,261)			(6,261)		338,756	338,756			
3340072042	RIALTO	CA		04/12/2024	09/24/2024	338,976							338,976	338,976			
100145094	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	345,013		(168)			(168)	136	344,981	339,166	(5,814)		(5,814)
100158453	VANCOUVER	WA		07/10/2024	11/05/2024	350,026		(10,787)			(10,787)		339,238	339,238			
100150836	SUN CITY CENTER	FL		05/08/2024	11/17/2024	350,585		(11,331)			(11,331)		339,254	339,254			
100128231	FORT LAUDERDALE	FL		09/14/2023	11/05/2024	337,326		1,985			1,985		339,311	339,311			
100128227	FORT LAUDERDALE	FL		09/14/2023	09/05/2024	338,241		1,070			1,070		339,311	339,311			
100128229	FORT LAUDERDALE	FL		09/14/2023	09/05/2024	338,648		663			663		339,311	339,311			
100091206	CATHEDRAL CITY	CA		01/31/2023	11/09/2024	359,575		(20,253)			(20,253)		339,321	339,321			
100120069	CHANDLER	AZ		08/11/2023	06/17/2024	342,644		(3,242)			(3,242)		339,401	339,401			
100135487	PFLUGERVILLE	TX		11/13/2023	11/17/2024	338,188		1,249			1,249		339,437	339,437			
100130311	SAN ANTONIO	TX		09/28/2023	08/11/2024	354,166		(14,579)			(14,579)		339,587	339,587			
3310042200	WOODMERE	NY		11/10/2022	05/24/2024	339,732							339,732	339,732			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157853	HAVRE DE GRACE	MD		07/09/2024	09/17/2024	343,127		(3,373)			(3,373)		339,754	339,754			
100138754	NEW MIDDLETWN	OH		12/21/2023	04/11/2024	337,427		2,422			2,422		339,849	339,849			
100103690	BIG BEAR LAKE	CA		05/08/2023	07/09/2024	354,219		(14,338)			(14,338)		339,881	339,881			
3320042539	REHOBOTH BEACH	DE		01/10/2023	08/26/2024	339,975							339,975	339,975			
100110622	SUN CITY WEST	AZ		06/30/2023	09/17/2024	347,410		(7,411)			(7,411)		339,999	339,999			
100129748	FORT LAUDERDALE	FL		09/27/2023	09/05/2024	338,690		1,082			1,082		339,772	340,000		228	228
100129747	FORT LAUDERDALE	FL		09/27/2023	11/05/2024	339,367		404			404		339,772	340,000		228	228
100140754	FRESNO	CA		01/22/2024	12/09/2024	344,366		(4,366)			(4,366)		340,000	340,000			
100103079	SAN LEANDRO	CA		06/22/2023	04/10/2024	358,925		(18,925)			(18,925)		340,000	340,000			
100142378	SAINT CLOUD	FL		03/15/2024	08/05/2024	368,257		(28,170)			(28,170)		340,087	340,087			
3310041233	LIVINGSTON	NJ		10/12/2022	01/25/2024	340,243							340,243	340,243			
3300003547	MAPLEWOOD	NJ		03/03/2022	04/16/2024	340,281							340,281	340,281			
3340070022	MANAHAWKIN	NJ		02/26/2024	11/25/2024	340,560							340,560	340,560			
100156469	SEMINOLE	FL		06/24/2024	12/17/2024	344,978		(4,313)			(4,313)		340,665	340,665			
100080021	WOODLAND	CA		04/08/2022	08/22/2024	348,559		(7,589)			(7,589)		340,970	340,970			
100136316	HILTON HEAD	SC		11/20/2023	01/17/2024	341,329		(308)			(308)		341,021	341,021			
100079359	TAMPA	FL		03/17/2022	06/09/2024	356,465		(15,303)			(15,303)		341,161	341,161			
3310036577	JERSEY CITY	NJ		06/23/2022	05/24/2024	341,194							341,194	341,194			
100087751	TEXAS CITY	TX		11/17/2022	05/09/2024	347,532		(6,282)			(6,282)		341,250	341,250			
100132830	CATHEDRAL CITY	CA		11/03/2023	09/10/2024	344,216		(2,858)			(2,858)		341,358	341,358			
100137054	DURHAM	NC		11/28/2023	09/17/2024	342,156		(580)			(580)		341,576	341,576			
100026611	NANUET	NY		09/26/2018	12/05/2024	269,007		72,780			72,780		341,787	341,787			
100150626	TACOMA	WA		05/03/2024	09/17/2024	351,551		(9,550)			(9,550)		342,001	342,001			
3320050829	BRENTWOOD	NY		04/19/2023	02/26/2024	342,045							342,045	342,045			
3340075142	LEVITTOWN	NY		04/30/2024	12/24/2024	342,144							342,144	342,144			
100091815	HOUSTON	TX		01/30/2023	11/09/2024	357,505		(15,170)			(15,170)		342,335	342,335			
100136389	DAVENPORT	FL		11/20/2023	04/17/2024	347,816		(5,366)			(5,366)		342,450	342,450			
100133988	SHIRLEY	NY		10/25/2023	12/09/2024	345,931		(3,428)			(3,428)		342,503	342,503			
100129470	HELENA	MT		09/29/2023	10/17/2024	344,976		(2,352)			(2,352)		342,624	342,624			
3340070454	BOERNE	TX		05/10/2024	10/24/2024	342,687							342,687	342,687			
100108495	RIVIERA BEACH	FL		05/25/2023	10/09/2024	351,653		(8,898)			(8,898)		342,755	342,755			
100099827	VALLEY STREAM	NY		02/28/2023	04/09/2024	349,946		(6,980)			(6,980)		342,966	342,966			
100136457	DURHAM	NC		11/20/2023	08/17/2024	345,435		(2,465)			(2,465)		342,969	342,969			
100108235	BELTSVILLE	MD		05/24/2023	09/09/2024	354,099		(11,107)			(11,107)		342,991	342,991			
100057805	WASHINGTON	DC		06/30/2021	04/17/2024	350,439		(6,871)			(6,871)		343,568	343,568			
100167462	WEATHERFORD	TX		09/16/2024	12/03/2024	349,645		(5,987)			(5,987)		343,658	343,658			
100128722	MAPLE GROVE	MN		09/21/2023	06/09/2024	351,259		(7,587)			(7,587)		343,671	343,671			
100135772	FAIRFIELD	CA		11/10/2023	06/16/2024	341,414		2,354			2,354		343,769	343,769			
100146625	VIRGINIA BEACH	VA		03/20/2024	12/05/2024	347,456		(3,456)			(3,456)		344,000	344,000			
100144031	ATLANTA	GA		03/07/2024	05/17/2024	348,455		(4,455)			(4,455)		344,000	344,000			
100140842	PALM COAST	FL		03/06/2024	05/05/2024	354,607		(10,607)			(10,607)		344,000	344,000			
100161163	EVANSTON	IL		07/25/2024	09/09/2024	354,741		(10,741)			(10,741)		344,000	344,000			
100138732	SAHUARITA	AZ		02/02/2024	02/09/2024	355,521		(11,521)			(11,521)		344,000	344,000			
3320041480	HEMPSTEAD	NY		01/10/2023	08/26/2024	344,002							344,002	344,002			
100117248	LAS VEGAS	NV		07/20/2023	07/05/2024	353,981		(9,766)			(9,766)		344,215	344,215			
3320054576	LAS VEGAS	NV		06/21/2023	04/24/2024	344,253							344,253	344,253			
100140046	MURRIETA	CA		01/09/2024	11/17/2024	351,432		(6,688)			(6,688)		344,744	344,744			
100158459	MILLSBORO	DE		07/10/2024	10/05/2024	350,020		(5,270)			(5,270)		344,750	344,750			
3300004362	CHICAGO	IL		03/08/2023	05/17/2024	344,936							344,936	344,936			
100091153	BENTONVILLE	AR		01/31/2023	07/09/2024	331,363		13,637			13,637		345,000	345,000			
3320044445	HAMPTON BAYS	NY		01/30/2023	11/25/2024	345,236							345,236	345,236			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
323060931	HERRIMAN	UT		09/15/2023	08/30/2024	345,385							345,385	345,385			
3310051531	LOS ANGELES	CA		05/25/2023	11/25/2024	345,470							345,470	345,470			
3320047278	JERSEY CITY	NJ		02/13/2023	02/26/2024	345,842							345,842	345,842			
100100533	LOXAHATCHEE	FL		04/27/2023	11/09/2024	355,994		(10,092)			(10,092)		345,902	345,902			
100110590	MOUNT JULIET	TN		06/30/2023	08/17/2024	338,438		7,599			7,599		346,037	346,037			
3340072373	BLOOMFIELD	NJ		03/21/2024	12/24/2024	346,500							346,500	346,500			
100115387	SALINAS	CA		07/17/2023	08/09/2024	343,996		2,679			2,679		346,675	346,675			
100119575	DEN HAAG	NLD		07/28/2023	07/22/2024	351,949						(536)	351,413	347,134	(4,278)		(4,278)
100139431	NEPTUNE	NJ		12/28/2023	05/05/2024	360,982		(13,782)			(13,782)		347,200	347,200			
100090064	MOUNT PLEASANT	SC		01/13/2023	09/22/2024	353,671		(6,384)			(6,384)		347,287	347,287			
100146869	HOUSTON	TX		03/21/2024	06/11/2024	361,519		(13,996)			(13,996)		347,523	347,523			
100090685	SHIRLEY	NY		12/29/2022	10/09/2024	358,811		(11,235)			(11,235)		347,577	347,577			
100108193	LOS ANGELES	CA		05/24/2023	07/09/2024	367,516		(19,901)			(19,901)		347,615	347,615			
100132266	KATY	TX		10/13/2023	08/16/2024	345,257		2,485			2,485		347,742	347,742			
100090912	SAINT AUGUSTINE	FL		01/31/2023	09/09/2024	338,935		8,891			8,891		347,826	347,826			
100153331	JOHNSON CITY	TN		05/30/2024	12/17/2024	353,909		(5,909)			(5,909)		348,000	348,000			
100140546	LEWES	DE		01/19/2024	09/16/2024	361,078		(13,078)			(13,078)		348,000	348,000			
100170385	GRAYSON	GA		10/08/2024	11/17/2024	361,918		(13,875)			(13,875)		348,042	348,042			
100143207	HOUSTON	TX		02/16/2024	11/17/2024	354,147		(5,916)			(5,916)		348,231	348,231			
3320047239	OZONE PARK	NY		02/27/2023	01/25/2024	348,235							348,235	348,235			
100150594	BROOKSHIRE	TX		05/03/2024	10/17/2024	350,269		(1,880)			(1,880)		348,390	348,390			
3340070351	QUEENS VILLAGE	NY		03/07/2024	07/25/2024	348,480							348,480	348,480			
3340071435	PORT CHESTER	NY		04/05/2024	08/26/2024	348,480							348,480	348,480			
100074452	SARASOTA	FL		12/02/2021	03/09/2024	377,086		(28,408)			(28,408)		348,678	348,678			
100043347	WASHINGTON	DC		08/13/2020	05/05/2024	365,866		(17,158)			(17,158)		348,708	348,708			
100136243	LANCASTER	TN		11/20/2023	10/17/2024	349,448		(698)			(698)		348,750	348,750			
100118930	LINCOLNWOOD	IL		07/27/2023	06/05/2024	348,528		285			285		348,814	348,814			
100065760	KISSIMMEE	FL		07/28/2021	11/17/2024	354,852		(5,986)			(5,986)		348,865	348,865			
100091236	LAKEWOOD	CO		01/31/2023	05/09/2024	367,388		(18,518)			(18,518)		348,870	348,870			
100091764	WEATHERFORD	TX		03/24/2023	10/09/2024	363,732		(14,613)			(14,613)		349,119	349,119			
100144349	JACKSON	NJ		03/07/2024	11/18/2024	359,101		(9,836)			(9,836)		349,265	349,265			
3340081413	JERSEY CITY	NJ		08/26/2024	12/24/2024	349,272							349,272	349,272			
100091941	TORRANCE	CA		02/03/2023	03/09/2024	354,889		(5,352)			(5,352)		349,537	349,537			
100147062	AKRON	OH		03/27/2024	08/03/2024	351,580		(1,874)			(1,874)		349,706	349,706			
100135421	LANGHORNE	PA		11/13/2023	12/17/2024	353,283		(3,524)			(3,524)		349,759	349,759			
100147471	LYNWOOD	CA		04/03/2024	10/05/2024	365,698		(15,939)			(15,939)		349,759	349,759			
100142946	WEST PALM BEACH	FL		02/09/2024	07/18/2024	362,128		(12,364)			(12,364)		349,765	349,765			
100134934	SILVER SPRING	MD		10/30/2023	12/06/2024	349,639		132			132		349,771	349,771			
100139594	(PACIFIC PALISADES AREA) LOS A	CA		12/28/2023	08/05/2024	347,131		2,719			2,719		349,850	349,850			
100088077	HUNTINGTON BEACH	CA		10/25/2022	08/22/2024	330,721		19,279			19,279		350,000	350,000			
100133116	HAWTHORNE	CA		11/29/2023	10/06/2024	348,375		1,625			1,625		350,000	350,000			
100146603	VISTA	CA		03/20/2024	11/09/2024	353,103		(3,103)			(3,103)		350,000	350,000			
100141646	JACKSONVILLE	FL		01/30/2024	07/05/2024	369,407		(19,407)			(19,407)		350,000	350,000			
100158896	SAINT AUGUSTINE	FL		07/12/2024	08/17/2024	341,339		8,712			8,712		350,051	350,051			
100129695	LAWRENCEVILLE	GA		09/29/2023	03/17/2024	357,814		(7,700)			(7,700)		350,114	350,114			
100119961	MURRIETA	CA		08/11/2023	11/17/2024	355,121		(4,846)			(4,846)		350,275	350,274		(1)	(1)
3340065735	OCEANPORT	NJ		02/26/2024	09/24/2024	350,341							350,341	350,341			
100119511	MINNEOLA	FL		07/28/2023	03/16/2024	355,415		(4,943)			(4,943)		350,472	350,472			
100118050	SPARROWS POINT	MD		07/20/2023	08/05/2024	290,350		60,136			60,136		350,486	350,486			
100148511	BROCKTON	MA		04/12/2024	05/18/2024	358,928		(8,390)			(8,390)		350,538	350,538			
100043160	LODI	CA		05/28/2020	04/05/2024	359,859		(8,970)			(8,970)		350,889	350,889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340071960	WEST HEMPSTEAD	NY		03/14/2024	12/24/2024	350,935							350,935	350,935			
3320050611	METHUEN	MA		05/11/2023	03/25/2024	350,955							350,955	350,955			
3320051321	JERSEY CITY	NJ		05/11/2023	09/24/2024	350,955							350,955	350,955			
3340073346	IRVINGTON	NJ		03/28/2024	08/26/2024	351,108							351,108	351,108			
3310043604	RANCHO MIRAGE	CA		11/10/2022	09/24/2024	351,133							351,133	351,133			
100145597	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	355,537		1,758			1,758	53	357,349	351,335	(6,013)		(6,013)
3310052173	BASKING RIDGE	NJ		06/29/2023	12/23/2024	351,648							351,648	351,648			
3320047921	CITY OF ORANGE	NJ		02/27/2023	05/24/2024	351,701							351,701	351,701			
100136929	COMMERCE CITY	CO		11/28/2023	08/17/2024	357,026		(5,234)			(5,234)		351,792	351,792			
100120098	BOGOTA	NJ		08/11/2023	07/17/2024	354,796		(2,828)			(2,828)		351,967	351,967			
100080413	PHOENIX	AZ		04/14/2022	05/09/2024	364,806		(12,675)			(12,675)		352,131	352,131			
100076509	LYNNWOOD	WA		12/21/2021	12/09/2024	385,355		(32,922)			(32,922)		352,433	352,433			
3340069215	HACKENSACK	NJ		03/14/2024	08/26/2024	352,440							352,440	352,440			
100150998	MELISSA	TX		05/08/2024	11/17/2024	363,077		(10,267)			(10,267)		352,810	352,810			
3340072123	CENTEREACH	NY		03/14/2024	11/25/2024	352,836							352,836	352,836			
3340072258	COPIAGUE	NY		03/21/2024	11/25/2024	352,836							352,836	352,836			
100013070	OVIEDO	FL		05/25/2017	03/05/2024	273,642		79,202			79,202		352,843	352,843			
100117433	WASHINGTON	DC		07/20/2023	04/05/2024	352,152		753			753		352,905	352,905			
100135722	BUDA	TX		11/10/2023	12/16/2024	359,152		(5,918)			(5,918)		353,234	353,234			
100137035	FRESNO	CA		11/28/2023	04/17/2024	338,502		14,737			14,737		353,239	353,239			
100158763	APEX	NC		07/10/2024	11/17/2024	360,083		(6,776)			(6,776)		353,307	353,307			
100083934	WEST PALM BEACH	FL		07/12/2022	06/22/2024	355,863		(2,338)			(2,338)		353,525	353,525			
3300003347	SPRING VALLEY	NY		12/29/2021	03/15/2024	353,780							353,780	353,780			
100012435	JAMAICA	NY		04/28/2017	02/13/2024	286,621		67,482			67,482		354,103	354,103			
100134544	MASSAPEQUA	NY		10/30/2023	04/09/2024	358,377		(3,855)			(3,855)		354,522	354,522			
100090751	LAS VEGAS	NV		01/09/2023	11/09/2024	365,978		(11,340)			(11,340)		354,639	354,639			
100112795	TAMPA	FL		06/29/2023	02/05/2024	299,071		55,583			55,583		354,654	354,654			
100102968	NAPLES	FL		06/22/2023	06/10/2024	367,534		(12,390)			(12,390)		355,145	355,145			
100118949	AURORA	CO		07/27/2023	11/05/2024	375,080		(19,888)			(19,888)		355,193	355,193			
100091547	LAKE RONKONKOMA	NY		01/20/2023	08/09/2024	368,239		(12,819)			(12,819)		355,421	355,421			
100141194	WILSON	NC		01/30/2024	09/06/2024	365,739		(10,179)			(10,179)		355,560	355,560			
100145735	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	360,829		852			852		361,681	355,577	(6,104)		(6,104)
100159593	WASILLA	AK		07/15/2024	11/05/2024	366,114		(10,320)			(10,320)		355,794	355,794			
100128408	HUNTLEY	IL		09/15/2023	11/11/2024	366,741		(10,881)			(10,881)		355,860	355,860			
100076763	LEAGUE CITY	TX		12/30/2021	07/09/2024	389,478		(33,390)			(33,390)		356,088	356,088			
100140037	ORLANDO	FL		01/09/2024	09/17/2024	357,710		(1,602)			(1,602)		356,108	356,108			
100138764	DENISON	TX		12/21/2023	09/11/2024	379,781		(23,531)			(23,531)		356,250	356,250			
3310054123	WESTBURY	NY		08/31/2023	07/25/2024	356,400							356,400	356,400			
3340065868	KINGSTON	NY		03/21/2024	09/24/2024	356,400							356,400	356,400			
3340068994	BROOKLYN	NY		02/26/2024	12/24/2024	356,400							356,400	356,400			
3340071066	EAST NORTHPORT	NY		02/29/2024	06/25/2024	356,400							356,400	356,400			
40020183	VALLEY STREAM	NY		04/20/2021	05/24/2024	356,438							356,438	356,438			
100142894	SAINT LOUIS	MO		02/09/2024	10/18/2024	363,310		(6,767)			(6,767)		356,543	356,543			
100165797	CULLOWHEE	NC		08/29/2024	10/05/2024	377,816		(20,816)			(20,816)		357,000	357,000			
3300003341	JERSEY CITY	NJ		02/02/2022	01/19/2024	357,039							357,039	357,039			
100118889	KAYSVILLE	UT		08/30/2023	04/09/2024	364,350		(6,997)			(6,997)		357,352	357,352			
100129718	DAVENPORT	FL		09/29/2023	07/17/2024	365,723		(8,322)			(8,322)		357,400	357,400			
100138887	VANCOUVER	WA		12/21/2023	11/18/2024	365,420		(7,692)			(7,692)		357,728	357,728			
100102581	DESERT HOT SPRINGS	CA		06/07/2023	10/09/2024	369,868		(11,995)			(11,995)		357,874	357,874			
100087500	OAKLAND PARK	FL		10/25/2022	06/09/2024	326,083		31,837			31,837		357,920	357,920			
3320049535	BRENTWOOD	MD		05/18/2023	04/24/2024	357,984							357,984	357,984			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340072140	NEWARK	NJ		03/21/2024	12/24/2024	357,984							357,984	357,984			
100102396	LITTLE TORCH KEY	FL		06/07/2023	05/09/2024	374,495		(16,214)			(16,214)		358,281	358,281			
100119475	PALMDALE	CA		07/31/2023	05/17/2024	354,478		4,203			4,203		358,681	358,681			
100129538	JACKSON	NJ		09/29/2023	06/17/2024	362,441		(3,713)			(3,713)		358,728	358,728			
100126285	SICKLERVILLE	NJ		08/30/2023	04/09/2024	365,977		(6,971)			(6,971)		359,006	359,006			
100114923	STOCKTON	CA		07/13/2023	11/09/2024	368,914		(9,796)			(9,796)		359,118	359,118			
3340075307	CLARENDON HILLS	IL		04/30/2024	12/24/2024	359,172							359,172	359,172			
100119013	MIAMI	FL		07/27/2023	04/05/2024	363,433		(4,229)			(4,229)		359,204	359,204			
100127581	LANCASTER	CA		09/08/2023	11/17/2024	361,206		(1,993)			(1,993)		359,213	359,213			
100149328	RICHMOND	TX		04/24/2024	07/17/2024	366,323		(6,619)			(6,619)		359,704	359,704			
100150762	WILDWOOD CREST	NJ		05/07/2024	07/03/2024	367,078		(7,352)			(7,352)		359,726	359,726			
100129228	MARATHON	FL		11/03/2023	10/09/2024	366,503		(6,745)			(6,745)		359,758	359,758			
100160877	MABELVALE	AR		07/24/2024	11/17/2024	369,684		(9,919)			(9,919)		359,765	359,765			
100080936	ROCKLIN	CA		04/01/2022	01/09/2024	380,639		(20,809)			(20,809)		359,830	359,830			
324040714	WINTER PARK	FL		07/01/2024	12/23/2024	360,000							360,000	360,000			
100103222	PORTLAND	OR		04/26/2023	11/09/2024	366,671		(6,671)			(6,671)		360,000	360,000			
100140322	INDIAN TRAIL	NC		01/18/2024	09/17/2024	367,092		(7,092)			(7,092)		360,000	360,000			
100141293	FAIRFIELD	CT		01/30/2024	07/06/2024	373,812		(13,812)			(13,812)		360,000	360,000			
3340068937	ATLANTA	GA		02/26/2024	05/24/2024	360,360							360,360	360,360			
3340075727	ATLANTA	GA		05/17/2024	11/25/2024	360,360							360,360	360,360			
3340075733	ATLANTA	GA		05/17/2024	11/25/2024	360,360							360,360	360,360			
100070737	BEND	OR		10/01/2021	02/20/2024	357,787		2,929			2,929		360,716	360,716			
100103774	OAKHURST	CA		05/10/2023	07/09/2024	371,757		(10,957)			(10,957)		360,800	360,800			
3320053074	HOUSTON	TX		06/21/2023	06/25/2024	361,201							361,201	361,201			
100013075	MIAMI	FL		05/25/2017	01/05/2024	90,545		270,872			270,872		361,417	361,417			
3340067689	JERSEY CITY	NJ		03/14/2024	06/25/2024	361,786							361,786	361,786			
3320046565	CARLSTADT	NJ		02/13/2023	02/26/2024	361,895							361,895	361,895			
3320043107	MASTIC	NY		03/15/2023	09/24/2024	362,043							362,043	362,043			
40019044	UNIONDALE	NY		03/18/2021	02/26/2024	362,266							362,266	362,266			
3340073149	SMITHTOWN	NY		04/19/2024	09/24/2024	362,340							362,340	362,340			
100116910	NEWARK	NJ		07/20/2023	09/05/2024	280,234		82,240			82,240		362,474	362,474			
100091090	HARMONY	FL		01/31/2023	07/09/2024	363,007		(509)			(509)		362,498	362,498			
100091672	ESSEX	MD		01/27/2023	10/09/2024	366,543		(3,652)			(3,652)		362,891	362,891			
100129392	BELLFLOWER	CA		09/26/2023	09/21/2024	367,512		(4,610)			(4,610)		362,901	362,901			
100102174	PORTLAND	OR		04/14/2023	09/09/2024	379,009		(15,788)			(15,788)		363,221	363,221			
3340069029	PHOENIX	AZ		02/26/2024	10/24/2024	363,726							363,726	363,726			
100102914	SMYRNA	GA		06/22/2023	04/10/2024	382,272		(18,523)			(18,523)		363,749	363,749			
100088295	ESSEX	CT		10/24/2022	05/09/2024	367,936		(4,001)			(4,001)		363,935	363,935			
100100033	IRVINGTON	NJ		03/28/2023	12/22/2024	369,963		(5,996)			(5,996)		363,967	363,967			
100101943	MAMMOTH LAKES	CA		04/14/2023	06/09/2024	378,464		(14,464)			(14,464)		364,000	364,000			
100057915	LONG BEACH	CA		06/30/2021	02/17/2024	371,750		(7,575)			(7,575)		364,175	364,175			
100142830	SANTEE	CA		02/09/2024	11/16/2024	371,626		(7,203)			(7,203)		364,423	364,423			
100150575	ROYERSFORD	PA		05/03/2024	11/17/2024	372,852		(8,420)			(8,420)		364,432	364,432			
100086992	GARLAND	TX		11/04/2022	03/09/2024	366,712		(2,183)			(2,183)		364,529	364,529			
100142895	WINTHROP	MA		02/09/2024	08/18/2024	375,639		(11,071)			(11,071)		364,567	364,567			
3300004022	PARAMUS	NJ		11/10/2022	07/17/2024	364,766							364,766	364,766			
100120304	SUISUN CITY	CA		08/18/2023	08/05/2024	369,506		(4,713)			(4,713)		364,793	364,793			
3300003521	JERSEY CITY	NJ		02/16/2022	06/18/2024	364,952							364,952	364,952			
100107920	PHOENIX	AZ		06/29/2023	03/09/2024	400,388		(35,396)			(35,396)		364,992	364,992			
3310037603	WINTER PARK	FL		07/07/2022	02/26/2024	365,066							365,066	365,066			
100136254	COLUMBIA	MD		11/20/2023	05/17/2024	363,384		1,710			1,710		365,094	365,094			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031334	GARDENA	CA		03/29/2019	05/05/2024	327,389		37,906			37,906		365,294	365,294			
3310035775	NEW BRITAIN	CT		07/14/2022	05/24/2024	365,310							365,310	365,310			
100107814	PUNTA GORDA	FL		05/19/2023	09/17/2024	373,176		(7,580)			(7,580)		365,596	365,596			
100135743	LAKEWOOD	CO		11/10/2023	09/16/2024	369,535		(3,888)			(3,888)		365,648	365,648			
100091072	PARK RIDGE	NJ		01/31/2023	05/09/2024	380,015		(14,259)			(14,259)		365,756	365,756			
100110104	LAS VEGAS	NV		06/23/2023	04/09/2024	375,089		(9,237)			(9,237)		365,852	365,852			
100115303	LANCASTER	CA		07/17/2023	12/09/2024	373,990		(7,845)			(7,845)		366,145	366,145			
100145470	UNITED KINGDOM	GBR		03/12/2024	06/20/2024	369,919		86			86		370,005	366,206	(3,799)		(3,799)
100101170	ENGLEWOOD	CO		04/28/2023	02/09/2024	343,899		22,443			22,443		366,341	366,341			
100100300	LINTHICUM HEIGHTS	MD		03/24/2023	11/09/2024	381,664		(15,303)			(15,303)		366,361	366,365	3		3
100148853	LA GRANGE	IL		04/17/2024	06/17/2024	370,714		(4,212)			(4,212)		366,502	366,502			
3340066418	OAKDALE	NY		02/26/2024	04/24/2024	366,557							366,557	366,557			
3340074714	HEMPSTEAD	NY		05/23/2024	11/25/2024	366,755							366,755	366,755			
100117174	FRESNO	CA		07/20/2023	08/06/2024	316,715		50,275			50,275		366,990	366,990			
3320052753	NEWARK	NJ		05/18/2023	02/26/2024	367,043							367,043	367,043			
100135024	GRAYSON	GA		10/30/2023	09/06/2024	370,779		(3,485)			(3,485)		367,294	367,294			
3300004337	PARAMUS	NJ		04/05/2023	04/16/2024	367,419							367,419	367,419			
100086560	OAKLAND	CA		09/30/2022	04/22/2024	378,475		(11,024)			(11,024)		367,451	367,451			
100140492	EMERYVILLE	CA		01/19/2024	09/09/2024	379,444		(11,944)			(11,944)		367,500	367,500			
3340068712	CLOVIS	CA		02/26/2024	06/25/2024	367,884							367,884	367,884			
100109328	BASTROP	TX		06/12/2023	05/17/2024	374,728		(6,836)			(6,836)		367,892	367,892			
100108931	BRADENTON	FL		05/31/2023	10/09/2024	388,398		(20,448)			(20,448)		367,950	367,950			
100080234	LANCASTER	CA		02/25/2022	10/09/2024	380,406		(12,385)			(12,385)		368,021	368,021			
100100619	SOUTHWEST RANCHES	FL		04/27/2023	04/09/2024	379,848		(11,712)			(11,712)		368,136	368,136			
100103381	EUGENE	OR		06/16/2023	09/09/2024	388,480		(20,213)			(20,213)		368,267	368,267			
100078483	METAIRIE	LA		02/02/2022	02/09/2024	403,534		(34,895)			(34,895)		368,639	368,639			
100136363	SCRANTON	PA		11/20/2023	12/17/2024	364,891		3,861			3,861		368,752	368,752			
3320048145	DELRAY BEACH	FL		04/04/2023	10/24/2024	368,775							368,775	368,775			
100102190	RIO VISTA	CA		04/14/2023	09/09/2024	382,197		(13,148)			(13,148)		369,049	369,049			
100054949	PANORAMA CITY	CA		03/23/2021	08/07/2024	372,082		(2,769)			(2,769)		369,313	369,313			
100134079	SAN FRANCISCO	CA		12/08/2023	08/10/2024	368,518		1,240			1,240		369,758	369,758			
100143237	ST GEORGE	UT		02/16/2024	08/17/2024	377,860		(7,942)			(7,942)		369,918	369,918			
100063369	FRONT ROYAL	VA		07/01/2021	07/20/2024	375,557		(5,621)			(5,621)		369,936	369,936			
100110402	BELLEVILLE	NJ		06/30/2023	05/17/2024	370,295		(341)			(341)		369,954	369,954			
100132688	LYNNWOOD	WA		11/03/2023	04/10/2024	374,659		(4,659)			(4,659)		370,000	370,000			
3310061963	CORTE MADERA	CA		10/31/2023	03/22/2024	370,062							370,062	370,062			
100142625	WEST COVINA	CA		02/08/2024	11/17/2024	377,771		(7,644)			(7,644)		370,127	370,127			
100140276	LAWRENCEVILLE	GA		01/18/2024	11/17/2024	380,723		(10,442)			(10,442)		370,281	370,281			
100164767	GULF SHORES	AL		08/26/2024	10/17/2024	359,197		11,333			11,333		370,530	370,530			
100120643	JACKSON	NJ		08/21/2023	12/09/2024	375,691		(5,156)			(5,156)		370,535	370,535			
100088096	CRYSTAL BEACH	TX		10/25/2022	11/22/2024	384,201		(12,703)			(12,703)		371,498	371,498			
100109329	CAPE CORAL	FL		06/12/2023	09/17/2024	379,023		(6,874)			(6,874)		372,148	372,148			
100018059	MONTROSE	CA		06/08/2018	03/21/2024	374,420		(2,181)			(2,181)		372,239	372,239			
100161070	GOODYEAR	AZ		07/24/2024	10/17/2024	379,922		(7,340)			(7,340)		372,582	372,582			
3310049233	DARIEN	CT		08/31/2023	08/26/2024	372,889							372,889	372,889			
100155272	DALLAS	TX		07/19/2024	12/24/2024	399,570		(26,667)			(26,667)		372,903	372,903			
100102187	BRADENTON	FL		04/14/2023	02/09/2024	366,998		5,968			5,968		372,965	372,965			
100025264	SAN DIEGO	CA		09/20/2018	08/05/2024	331,295		41,724			41,724		373,020	373,020			
100134728	GREENWOOD	SC		10/30/2023	05/06/2024	375,042		(1,915)			(1,915)		373,128	373,128			
3310036327	LOS ANGELES	CA		06/29/2022	06/25/2024	373,166							373,166	373,166			
100043641	SAN DIEGO	CA		08/13/2020	01/11/2024	378,761		(5,529)			(5,529)		373,231	373,231			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310055439	BROOKLYN	NY		07/27/2023	09/24/2024	373,332							373,332	373,332			
100102628	KINGSTON	WA		06/22/2023	07/10/2024	383,611		(10,017)			(10,017)		373,594	373,594			
100118693	RESTON	VA		07/25/2023	11/09/2024	379,183		(5,558)			(5,558)		373,626	373,629		3	3
100150617	AUSTIN	TX		05/03/2024	11/17/2024	383,826		(10,165)			(10,165)		373,661	373,661			
100115973	TULLAHOMA	TN		07/20/2023	10/17/2024	378,213		(4,388)			(4,388)		373,825	373,825			
100120100	EAST ORANGE	NJ		08/11/2023	12/17/2024	378,707		(4,830)			(4,830)		373,876	373,876			
100101928	MIAMI	FL		04/14/2023	12/09/2024	398,388		(24,504)			(24,504)		373,884	373,884			
100100922	MIAMI	FL		04/28/2023	08/09/2024	385,800		(11,862)			(11,862)		373,938	373,938			
100101825	MIDDLE ISLAND	NY		03/31/2023	08/09/2024	383,291		(9,316)			(9,316)		373,975	373,975			
3320049711	NEWARK	NJ		03/15/2023	08/26/2024	374,215							374,215	374,215			
3340074398	CLARK	NJ		04/19/2024	11/25/2024	374,220							374,220	374,220			
100071670	COMMERCE CITY	CO		10/14/2021	10/17/2024	388,380		(14,082)			(14,082)		374,298	374,298			
100159285	DEWEY	AZ		07/15/2024	09/17/2024	381,475		(7,047)			(7,047)		374,428	374,428			
100079662	WESTON	FL		04/08/2022	04/22/2024	379,610		(5,095)			(5,095)		374,514	374,514			
100151267	HOUSTON	TX		05/10/2024	07/17/2024	383,843		(9,129)			(9,129)		374,715	374,715			
100142593	SOUTH LAKE TAHOE	CA		02/08/2024	11/17/2024	384,807		(10,059)			(10,059)		374,748	374,748			
100079552	WEST PALM BEACH	FL		04/25/2022	07/22/2024	395,211		(20,368)			(20,368)		374,843	374,843			
100135966	PORTLAND	OR		11/16/2023	05/05/2024	385,599		(10,599)			(10,599)		375,000	375,000			
100102966	LOXAHATCHEE	FL		06/22/2023	03/10/2024	394,301		(19,301)			(19,301)		375,000	375,000			
3320048827	ISLIP	NY		03/15/2023	06/25/2024	375,111							375,111	375,111			
100086218	YORK	SC		10/07/2022	05/09/2024	381,105		(5,834)			(5,834)		375,271	375,271			
100077938	PONTE VEDRA	FL		01/10/2022	11/09/2024	387,975		(12,648)			(12,648)		375,327	375,327			
3340073757	NEWARK	NJ		06/14/2024	11/25/2024	375,606							375,606	375,606			
100108318	SAN JACINTO	CA		05/24/2023	10/09/2024	389,232		(13,472)			(13,472)		375,760	375,760			
3340073255	BOERNE	TX		05/10/2024	12/24/2024	376,200							376,200	376,200			
100102109	SACRAMENTO	CA		04/14/2023	06/09/2024	387,562		(11,223)			(11,223)		376,338	376,338			
100128141	APOPKA	FL		09/11/2023	03/09/2024	381,494		(4,877)			(4,877)		376,616	376,616			
100127684	BOCA RATON	FL		09/08/2023	11/09/2024	381,985		(5,206)			(5,206)		376,779	376,781		3	3
3310039093	WOODMERE	NY		08/01/2022	08/26/2024	376,905							376,905	376,905			
100141334	LOS ANGELES	CA		01/30/2024	05/06/2024	377,144		(36)			(36)		377,109	377,144		36	36
100144990	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	383,424		299			299	40	383,763	377,291	(6,472)		(6,472)
100142800	GREENACRES	FL		02/08/2024	09/17/2024	383,347		(5,628)			(5,628)		377,719	377,719			
100076456	VAN BUREN	AR		12/21/2021	05/09/2024	391,594		(13,616)			(13,616)		377,978	377,978			
3320047407	LINDENHURST	NY		06/21/2023	06/25/2024	378,398							378,398	378,398			
100119434	HEBER SPRINGS	AR		07/31/2023	12/17/2024	379,686		(1,270)			(1,270)		378,416	378,416			
100135572	GLENDALE	AZ		11/13/2023	11/17/2024	380,371		(1,475)			(1,475)		378,896	378,896			
3340070654	TRINIDAD	TX		03/07/2024	10/24/2024	378,933							378,933	378,933			
100025243	VENTURA	CA		09/20/2018	12/05/2024	349,288		29,694			29,694		378,981	378,981			
100024783	HAGERSTOWN	MD		09/20/2018	07/05/2024	319,992		59,181			59,181		379,173	379,173			
100142902	KNOXVILLE	TN		02/09/2024	08/18/2024	383,764		(4,494)			(4,494)		379,270	379,270			
100102939	AUSTIN	TX		06/22/2023	09/10/2024	417,410		(38,011)			(38,011)		379,399	379,399			
100145321	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	385,245		626			626	124	385,995	379,498	(6,497)		(6,497)
3320046384	REDLANDS	CA		02/13/2023	05/24/2024	379,757							379,757	379,757			
100107918	NORTHBROOK	IL		06/29/2023	11/09/2024	377,039		2,961			2,961		380,000	380,000			
100118636	PHILADELPHIA	PA		07/25/2023	09/09/2024	395,133		(15,133)			(15,133)		380,000	380,000			
100167642	MCKINNEY	TX		09/19/2024	11/16/2024	387,523		(7,475)			(7,475)		380,048	380,048			
3340070928	SAN DIEGO	CA		03/21/2024	11/25/2024	380,160							380,160	380,160			
100103401	SACRAMENTO	CA		06/16/2023	08/09/2024	404,909		(24,340)			(24,340)		380,569	380,569			
100132311	SEATTLE	WA		10/13/2023	03/16/2024	379,764		899			899		380,664	380,664			
100108894	SACRAMENTO	CA		05/31/2023	02/09/2024	385,766		(5,009)			(5,009)		380,758	380,758			
100099944	OCALA	FL		03/28/2023	05/22/2024	390,540		(9,671)			(9,671)		380,869	380,869			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110612	DAVENPORT	FL		06/30/2023	11/17/2024	380,377		565			565		380,942	380,942			
3320049984	SOUTH PLAINFIELD	NJ		04/04/2023	07/25/2024	381,063							381,063	381,063			
100121060	NETHERLANDS	NLD		08/28/2023	11/20/2024	398,882						(7,826)	391,056	381,135	(9,921)		(9,921)
3320045836	EAST SETAUKET	NY		02/27/2023	01/25/2024	381,150							381,150	381,150			
100151697	SARASOTA	FL		05/10/2024	10/17/2024	388,242		(7,048)			(7,048)		381,194	381,194			
100065313	WINTER GARDEN	FL		07/28/2021	11/17/2024	387,233		(5,750)			(5,750)		381,482	381,482			
3300004993	PATERSON	NJ		06/24/2024	11/20/2024	381,617							381,617	381,617			
100087111	MERRIFIELD	MN		11/04/2022	02/09/2024	391,751		(9,751)			(9,751)		382,000	382,000			
100024971	SAINT ALBANS	NY		09/20/2018	05/05/2024	344,470		37,556			37,556		382,027	382,027			
3340069102	LEVITTOWN	NY		05/17/2024	07/25/2024	382,124							382,124	382,124			
3320046014	FAIRVIEW	NC		02/13/2023	08/26/2024	382,368							382,368	382,368			
3310041218	LONG BRANCH	NJ		09/28/2022	07/25/2024	382,388							382,388	382,388			
100119898	PALMETTO	FL		08/10/2023	09/11/2024	394,554		(12,161)			(12,161)		382,393	382,393			
100140553	ELK GROVE	CA		01/19/2024	07/16/2024	390,984		(8,484)			(8,484)		382,500	382,500			
100031492	OAKLEY	CA		03/29/2019	07/05/2024	340,204		42,297			42,297		382,501	382,501			
3340075145	TOMS RIVER	NJ		05/17/2024	09/24/2024	382,536							382,536	382,536			
100119284	VENICE	FL		07/31/2023	09/17/2024	385,008		(2,211)			(2,211)		382,796	382,796			
100134331	PAYSON	AZ		10/27/2023	09/11/2024	401,180		(18,154)			(18,154)		383,026	383,026			
3340070560	STONY POINT	NY		02/29/2024	09/24/2024	383,090							383,090	383,090			
100088286	PALM BEACH GARDENS	FL		10/24/2022	02/09/2024	384,278		(1,171)			(1,171)		383,107	383,107			
100101652	WOODLAKE	CA		04/26/2023	01/17/2024	375,915		7,566			7,566		383,480	383,480			
100084941	CARROLLTON	TX		09/29/2022	09/09/2024	414,541		(30,819)			(30,819)		383,722	383,722			
100135509	ELMHURST	IL		11/13/2023	11/17/2024	390,938		(7,196)			(7,196)		383,742	383,742			
100135899	SUISUN CITY	CA		11/13/2023	10/09/2024	381,677		2,323			2,323		384,000	384,000			
100115074	MELISSA	TX		07/14/2023	05/16/2024	379,206		4,857			4,857		384,063	384,063			
100117456	DESERT HOT SPRINGS	CA		07/20/2023	11/05/2024	388,890		(4,599)			(4,599)		384,291	384,291			
100129442	DAYTON	NJ		09/29/2023	10/17/2024	381,811		2,562			2,562		384,373	384,373			
100148035	CLEVELAND	GA		04/10/2024	12/16/2024	393,303		(8,805)			(8,805)		384,498	384,498			
100088226	BELLEVILLE	NJ		10/17/2022	03/09/2024	392,487		(7,856)			(7,856)		384,631	384,631			
3340071894	BOSTON	MA		04/05/2024	08/26/2024	384,754							384,754	384,754			
3340070417	STATEN ISLAND	NY		03/07/2024	06/25/2024	384,912							384,912	384,912			
3310042884	MANSFIELD	OH		02/27/2023	03/22/2024	385,135							385,135	385,135			
100103755	LAKE WORTH	FL		05/08/2023	07/09/2024	392,343		(7,145)			(7,145)		385,198	385,198			
3340072643	RANCHO CUCAMONGA	CA		04/19/2024	09/24/2024	385,308							385,308	385,308			
100132086	SAINT JOHNS	FL		10/13/2023	08/17/2024	391,558		(6,152)			(6,152)		385,406	385,406			
100014102	COARSEGOLD	CA		05/25/2017	05/05/2024	367,954		17,463			17,463		385,417	385,417			
100143248	OREM	UT		02/16/2024	10/17/2024	393,045		(7,272)			(7,272)		385,774	385,774			
100152612	BELLEVIEW	FL		05/17/2024	06/18/2024	382,827		2,994			2,994		385,821	385,821			
322070773	CASTLE ROCK	WA		09/19/2022	07/25/2024	386,101		25			25		386,126	386,126			
100043844	MENLO PARK	CA		08/19/2020	10/05/2024	371,909		14,220			14,220		386,130	386,130			
100087235	SAN PEDRO	CA		10/25/2022	09/09/2024	371,779		14,570			14,570		386,348	386,348			
100120028	RICHMOND	VA		08/11/2023	11/17/2024	395,525		(9,069)			(9,069)		386,456	386,456			
3310034845	BROOKLYN	NY		05/19/2022	03/22/2024	386,498							386,498	386,498			
100032408	KILDARE	IRL		06/21/2019	09/01/2024	423,634		(45,502)			(45,502)	12,256	390,387	386,652	(10,772)	7,037	(3,736)
100091405	NEPTUNE	NJ		02/22/2023	11/17/2024	393,983		(7,188)			(7,188)		386,794	386,794			
100108399	IRVINGTON	NJ		05/25/2023	12/09/2024	396,826		(10,030)			(10,030)		386,796	386,796			
100120791	SEVIERVILLE	TN		08/25/2023	09/11/2024	395,270		(8,462)			(8,462)		386,808	386,808			
40013666	COMMACK	NY		06/11/2020	10/24/2024	386,838							386,838	386,838			
100089782	COLORADO SPRINGS	CO		12/02/2022	06/09/2024	389,527		(2,683)			(2,683)		386,844	386,844			
3320044405	FORSYTH	GA		01/30/2023	10/24/2024	386,848							386,848	386,848			
100140092	BRADENTON	FL		01/09/2024	04/17/2024	395,742		(8,595)			(8,595)		387,147	387,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103042	LOS ANGELES	CA		06/22/2023	12/10/2024	394,102		(6,704)			(6,704)		387,399	387,399			
100138815	HARLEYSVILLE	PA		12/21/2023	02/18/2024	392,946		(5,200)			(5,200)		387,746	387,746			
3310042886	MANSFIELD	OH		02/27/2023	03/22/2024	388,031							388,031	388,031			
100118181	WEST CHESTER	PA		07/20/2023	01/05/2024	404,063		(15,914)			(15,914)		388,149	388,149			
100079214	SARANAC LAKE	NY		02/24/2022	05/17/2024	390,877		(2,709)			(2,709)		388,168	388,168			
100107955	SEABROOK ISLAND	SC		06/29/2023	05/09/2024	389,474		(976)			(976)		388,498	388,498			
100149527	OGUNQUIT	ME		04/26/2024	07/16/2024	393,686		(5,186)			(5,186)		388,500	388,500			
100086216	ELLENSBURG	WA		10/07/2022	12/09/2024	402,236		(13,644)			(13,644)		388,591	388,591			
100119532	FAIRVIEW	TN		07/28/2023	09/16/2024	393,147		(4,440)			(4,440)		388,708	388,708			
40020314	WASHINGTON	DC		04/30/2021	04/24/2024	484,087							484,087	388,975		(95,111)	(95,111)
100133752	NARRAGANSETT	RI		10/23/2023	11/17/2024	391,204		(2,056)			(2,056)		389,148	389,148			
3310034353	SIERRA MADRE	CA		04/08/2022	04/24/2024	571,428							571,428	389,185		(182,243)	(182,243)
100135099	PIGEON FORGE	TN		11/01/2023	07/17/2024	379,992		9,427			9,427		389,419	389,419			
100088957	BOUND BROOK	NJ		11/15/2022	04/22/2024	384,567		4,864			4,864		389,432	389,432			
100155008	HIALEAH	FL		07/19/2024	12/24/2024	401,645		(12,198)			(12,198)		389,448	389,448			
3340067895	OZONE PARK	NY		03/28/2024	12/24/2024	389,466							389,466	389,466			
100169706	RIVER FALLS	WI		09/30/2024	10/28/2024	401,686		(12,172)			(12,172)		389,513	389,513			
100139495	LOS ANGELES	CA		12/28/2023	12/05/2024	398,253		(8,253)			(8,253)		390,000	390,000			
100138877	SARASOTA	FL		12/21/2023	07/18/2024	402,441		(12,441)			(12,441)		390,000	390,000			
100031463	RIPON	CA		03/29/2019	08/05/2024	380,770		9,305			9,305		390,075	390,075			
100081349	FORT WORTH	TX		03/18/2022	09/17/2024	376,978		13,561			13,561		390,540	390,540			
100132135	PORT SAINT JOE	FL		10/13/2023	04/17/2024	391,178		(325)			(325)		390,854	390,854			
100117182	BURLESON	TX		07/20/2023	08/05/2024	340,941		50,486			50,486		391,427	391,427			
40021911	OKLAHOMA CITY	OK		06/03/2021	03/22/2024	397,609							397,609	391,502		(6,107)	(6,107)
100119082	LAKE ELSINORE	CA		07/27/2023	07/05/2024	400,019		(8,364)			(8,364)		391,655	391,655			
100145005	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	397,511		923			923		398,434	391,721		(6,713)	(6,713)
100073547	FRISCO	TX		11/19/2021	07/09/2024	407,895		(16,122)			(16,122)		391,773	391,773			
100158578	SOUTHPORT	NC		07/10/2024	12/17/2024	399,339		(7,556)			(7,556)		391,783	391,783			
100119211	PEORIA	AZ		07/31/2023	06/17/2024	394,358		(2,492)			(2,492)		391,867	391,867			
100158919	VENICE	FL		07/12/2024	11/17/2024	408,464		(16,475)			(16,475)		391,989	391,989			
100137454	BIG BEAR CITY	CA		01/11/2024	06/09/2024	416,139		(24,139)			(24,139)		392,000	392,000			
100144272	KEARNY	NJ		03/07/2024	12/09/2024	419,613		(27,613)			(27,613)		392,000	392,000			
3340075941	NEWARK	NJ		05/17/2024	10/24/2024	392,040							392,040	392,040			
100151586	BUCKEYE	AZ		05/10/2024	10/17/2024	404,016		(11,951)			(11,951)		392,065	392,065			
100115812	NOKOMIS	FL		07/20/2023	05/17/2024	399,440		(7,170)			(7,170)		392,271	392,271			
100164390	LEBANON	OH		08/21/2024	12/17/2024	394,040		(1,738)			(1,738)		392,301	392,301			
3320051593	COLUMBUS	OH		04/27/2023	05/24/2024	392,316							392,316	392,316			
3310041974	PALM SPRINGS	CA		10/12/2022	06/25/2024	392,441							392,441	392,441			
3320048453	PATERSON	NJ		02/27/2023	08/26/2024	392,634							392,634	392,634			
3320044827	NEWARK	NJ		02/13/2023	07/25/2024	392,832							392,832	392,832			
100071961	BROOMFIELD	CO		01/21/2022	06/09/2024	418,321		(25,435)			(25,435)		392,885	392,885			
3320050868	HAWTHORNE	NJ		04/27/2023	01/25/2024	392,931							392,931	392,931			
100099672	MANZANITA	OR		04/06/2023	05/01/2024	401,215		(8,080)			(8,080)		393,136	393,136			
100132065	FRISCO	TX		10/13/2023	09/17/2024	395,937		(2,788)			(2,788)		393,149	393,149			
100100235	JAMAICA	NY		03/17/2023	07/09/2024	402,915		(9,745)			(9,745)		393,170	393,170			
100142552	BAY POINT	CA		02/08/2024	09/17/2024	400,957		(7,500)			(7,500)		393,458	393,458			
100146922	CHESTERTON	IN		03/26/2024	11/18/2024	397,268		(3,810)			(3,810)		393,458	393,458			
3340078938	AMITYVILLE	NY		07/19/2024	12/24/2024	393,624							393,624	393,624			
100102731	LAKE ZURICH	IL		06/22/2023	02/10/2024	407,597		(13,898)			(13,898)		393,699	393,699			
100160206	ROCKLEDGE	FL		07/18/2024	11/17/2024	405,938		(11,937)			(11,937)		394,001	394,001			
100075938	CAPE CHARLES	VA		01/07/2022	02/17/2024	394,871		(846)			(846)		394,025	394,025			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3340070438	LYNDHURST	NJ		04/05/2024	11/25/2024	394,258							394,258	394,258			
100017030	SAN JOSE	CA		05/16/2018	01/21/2024	400,429		(5,627)			(5,627)		394,802	394,802			
100116550	HOUSTON	TX		07/20/2023	05/05/2024	301,599		93,367			93,367		394,966	394,966			
3300004749	HACKENSACK	NJ		12/28/2023	06/18/2024	394,977							394,977	394,977			
100136462	GULF SHORES	AL		11/20/2023	05/17/2024	357,111		38,072			38,072		395,183	395,183			
100067418	DENVER	CO		09/23/2021	03/17/2024	407,300		(12,079)			(12,079)		395,221	395,221			
100145200	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	401,400		483			483	124	402,006	395,231	(6,775)		(6,775)
3300004434	PARAMUS	NJ		05/03/2023	01/19/2024	395,396							395,396	395,396			
3320044332	STOCKHOLM	NJ		05/11/2023	03/25/2024	395,456							395,456	395,456			
3340076712	TARRYTOWN	NY		06/04/2024	12/24/2024	395,604							395,604	395,604			
100135589	CHARLOTTE	NC		11/09/2023	12/11/2024	403,884		(8,200)			(8,200)		395,684	395,684			
100091877	SOUTHBOROUGH	MA		01/30/2023	12/09/2024	409,729		(13,829)			(13,829)		395,900	395,900			
3320050605	NEWARK	NJ		04/27/2023	03/25/2024	396,000							396,000	396,000			
100137130	BIG LAKE	MN		11/28/2023	07/11/2024	400,021		(4,021)			(4,021)		396,000	396,000			
100099862	HUNTINGTON PARK	CA		03/07/2023	02/09/2024	402,400		(6,400)			(6,400)		396,000	396,000			
100137980	POUGHKEEPSIE	NY		12/13/2023	10/17/2024	392,183		3,874			3,874		396,057	396,057			
100116375	RONKONKOMA	NY		07/20/2023	11/05/2024	356,853		39,659			39,659		396,513	396,513			
100158746	COLTEWAH	TN		07/10/2024	12/17/2024	407,959		(11,411)			(11,411)		396,548	396,548			
100116584	GARDEN GROVE	CA		07/20/2023	02/05/2024	407,491		(10,467)			(10,467)		397,024	397,024			
100101554	ESCONDIDO	CA		04/26/2023	10/17/2024	399,858		(2,737)			(2,737)		397,122	397,122			
100140399	NORTH LAS VEGAS	NV		01/18/2024	12/17/2024	405,330		(8,103)			(8,103)		397,226	397,226			
100158144	FORT MILL	SC		07/09/2024	11/18/2024	402,540		(5,284)			(5,284)		397,256	397,256			
100089994	SALINAS	CA		01/13/2023	11/22/2024	406,509		(9,161)			(9,161)		397,348	397,348			
3320046682	PLAINFIELD	NJ		02/13/2023	05/24/2024	397,406							397,406	397,406			
100110639	VIENNA	VA		06/30/2023	08/17/2024	389,675		7,744			7,744		397,419	397,419			
100139157	ELK GROVE	CA		12/28/2023	08/09/2024	405,165		(7,665)			(7,665)		397,500	397,500			
3310067029	BOCA RATON	FL		02/15/2024	12/23/2024	397,508							397,508	397,508			
100147743	AURORA	CO		04/08/2024	11/17/2024	400,056		(2,500)			(2,500)		397,555	397,555			
100102738	MILFORD	MI		06/22/2023	04/10/2024	424,146		(26,506)			(26,506)		397,640	397,640			
100107981	SENOIA	GA		05/25/2023	11/17/2024	404,576		(6,913)			(6,913)		397,663	397,663			
100102994	LONG BEACH TOWNSHIP	NJ		06/22/2023	09/10/2024	407,602		(9,681)			(9,681)		397,921	397,921			
3310042885	MANSFIELD	OH		02/27/2023	03/22/2024	397,981							397,981	397,981			
100100063	WHITEFISH	MT		03/28/2023	01/22/2024	405,459		(7,384)			(7,384)		398,075	398,075			
100136941	ROSEVILLE	CA		11/28/2023	10/17/2024	397,289		953			953		398,242	398,242			
100108475	LINDEN	NJ		05/25/2023	09/09/2024	415,831		(17,469)			(17,469)		398,362	398,362			
100140252	SAINT AUGUSTINE	FL		01/18/2024	11/17/2024	408,057		(9,057)			(9,057)		399,000	399,000			
100078807	TOMS RIVER	NJ		02/24/2022	01/17/2024	400,807		(1,770)			(1,770)		399,037	399,037			
3340059055	PARK RIDGE	NJ		06/14/2024	12/24/2024	399,168							399,168	399,168			
100120866	COOPER CITY	FL		08/28/2023	10/09/2024	403,874		(4,423)			(4,423)		399,450	399,450			
100148042	MANTECA	CA		04/10/2024	10/16/2024	407,234		(7,554)			(7,554)		399,680	399,680			
100140537	COOPER CITY	FL		01/19/2024	06/16/2024	411,014		(11,304)			(11,304)		399,711	399,711			
100142448	SHELTON	WA		03/08/2024	10/09/2024	420,278		(20,553)			(20,553)		399,725	399,725			
100137706	SACHSE	TX		12/08/2023	12/17/2024	404,090		(4,352)			(4,352)		399,738	399,738			
100149312	ROSHARON	TX		04/24/2024	09/17/2024	409,184		(9,434)			(9,434)		399,750	399,750			
100108143	MIDLAND	TX		05/24/2023	02/09/2024	416,827		(17,014)			(17,014)		399,813	399,813			
100060305	ALEXANDRIA	VA		06/25/2021	02/17/2024	410,637		(10,777)			(10,777)		399,860	399,860			
100050736	GREATER LONDON	GBR		03/02/2021	07/22/2024	394,655						34,938	429,593	399,894	(29,698)		(29,698)
100119651	OAKLAND	CA		08/08/2023	06/09/2024	408,509		(8,532)			(8,532)		399,977	399,984		7	7
100139314	ODESSA	FL		12/28/2023	10/06/2024	409,008		(9,008)			(9,008)		400,000	400,000			
100135940	MIRAMAR	FL		11/15/2023	09/09/2024	414,082		(14,082)			(14,082)		400,000	400,000			
100100629	SOUTH PADRE ISLAND	TX		04/27/2023	11/09/2024	423,927		(23,927)			(23,927)		400,000	400,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310027920	EAST HAMPTON	NY		01/05/2022	07/25/2024	400,495							400,495	400,495			
100054945	BALDWIN	NY		03/23/2021	09/07/2024	437,862		(36,925)			(36,925)		400,937	400,937			
100142599	SANDWICH	MA		02/08/2024	09/17/2024	410,807		(9,854)			(9,854)		400,952	400,952			
100127657	HOLLY SPRINGS	NC		09/08/2023	03/09/2024	409,694		(8,469)			(8,469)		401,226	401,226			
100152226	BUCKEYE	AZ		05/17/2024	10/17/2024	412,793		(11,387)			(11,387)		401,406	401,406			
100133676	COLORADO SPRINGS	CO		10/23/2023	08/17/2024	404,285		(2,722)			(2,722)		401,563	401,563			
100090950	LOS ANGELES	CA		01/31/2023	02/09/2024	412,453		(10,861)			(10,861)		401,592	401,592			
100157849	FOLSOM	CA		07/09/2024	12/17/2024	401,327		293			293		401,619	401,619			
100091780	PHOENIX	AZ		01/30/2023	08/09/2024	414,544		(12,845)			(12,845)		401,700	401,700			
100090145	ROCKPORT	TX		01/13/2023	09/22/2024	433,135		(31,357)			(31,357)		401,779	401,779			
100014569	SAN BRUNO	CA		09/27/2017	11/13/2024	403,191		(1,211)			(1,211)		401,980	401,980			
100135978	MORENO VALLEY	CA		11/16/2023	08/05/2024	407,111		(5,111)			(5,111)		402,000	402,000			
100102206	KELLER	TX		04/14/2023	07/09/2024	424,318		(22,188)			(22,188)		402,130	402,130			
100152378	JUPITER	FL		05/17/2024	08/17/2024	412,387		(10,179)			(10,179)		402,209	402,209			
3310038568	WOODBURY	NY		08/08/2022	05/24/2024	402,435							402,435	402,435			
3320045129	ELKRIDGE	MD		02/27/2023	12/24/2024	402,616							402,616	402,616			
100137912	RINGWOOD	NJ		12/12/2023	11/09/2024	405,428		(2,718)			(2,718)		402,710	402,710			
100140188	RENO	NV		01/11/2024	12/11/2024	429,661		(26,859)			(26,859)		402,802	402,802			
100120622	LOS ANGELES	CA		08/18/2023	03/05/2024	408,815		(5,401)			(5,401)		403,413	403,413			
100089743	NEWBERRY	FL		12/02/2022	09/09/2024	413,004		(9,224)			(9,224)		403,780	403,780			
100100519	COCONUT CREEK	FL		04/27/2023	06/09/2024	426,509		(22,251)			(22,251)		404,259	404,259			
100068460	BATTLE GROUND	WA		08/25/2021	03/17/2024	419,965		(15,649)			(15,649)		404,316	404,316			
100147990	WHITTIER	CA		04/10/2024	11/16/2024	400,671		3,925			3,925		404,596	404,596			
100140040	WILMINGTON	NC		01/09/2024	11/17/2024	416,830		(12,101)			(12,101)		404,728	404,728			
100140041	WILMINGTON	NC		01/09/2024	11/17/2024	416,830		(12,101)			(12,101)		404,728	404,728			
100140568	OCEANSIDE	NY		01/19/2024	11/16/2024	417,867		(13,106)			(13,106)		404,761	404,761			
100137229	EPPING	NH		11/29/2023	06/09/2024	411,932		(7,075)			(7,075)		404,857	404,857			
100116037	NORTH MYRTLE BEACH	SC		07/20/2023	12/05/2024	396,414		8,530			8,530		404,944	404,944			
100138311	MESA	AZ		12/18/2023	08/16/2024	406,326		(1,326)			(1,326)		405,000	405,000			
100077975	LINCOLN	CA		01/06/2022	08/09/2024	433,622		(28,622)			(28,622)		405,000	405,000			
100025934	ROCKVILLE	MD		09/20/2018	12/05/2024	350,607		54,453			54,453		405,060	405,060			
100150173	BILLERICA	MA		04/30/2024	08/05/2024	416,475		(11,397)			(11,397)		405,078	405,078			
100137709	DUMFRIES	VA		12/08/2023	12/17/2024	412,486		(7,163)			(7,163)		405,322	405,322			
100078705	CHINO	CA		02/02/2022	06/09/2024	410,455		(4,667)			(4,667)		405,788	405,788			
100058000	BAINBRIDGE IS	WA		06/30/2021	04/17/2024	412,737		(6,740)			(6,740)		405,997	405,997			
3320049042	NYACK	NY		05/11/2023	03/25/2024	406,258							406,258	406,258			
100142858	KEAAU	HI		02/08/2024	11/09/2024	408,736		(2,336)			(2,336)		406,400	406,400			
324010132	PORTLAND	OR		03/21/2024	12/23/2024	406,770							406,770	406,770			
100102723	STANTON	CA		06/22/2023	08/10/2024	420,308		(13,139)			(13,139)		407,169	407,169			
100090140	JACKSONVILLE BEACH	FL		01/13/2023	12/22/2024	414,377		(7,127)			(7,127)		407,250	407,250			
100119311	ANNAPOLIS	MD		07/31/2023	02/17/2024	403,026		4,270			4,270		407,295	407,295			
100116279	KISSIMMEE	FL		07/20/2023	11/05/2024	419,025		(11,396)			(11,396)		407,629	407,629			
3320043892	ELMONT	NY		04/27/2023	05/24/2024	407,682							407,682	407,682			
100143768	CLOVIS	CA		04/05/2024	07/09/2024	424,961		(17,241)			(17,241)		407,719	407,719			
3320044574	NEWARK	NJ		01/30/2023	09/24/2024	407,877							407,877	407,877			
100091175	MIAMI	FL		01/31/2023	04/09/2024	393,277		14,637			14,637		407,915	407,915			
100139537	FONTANA	CA		12/28/2023	11/05/2024	410,914		(2,914)			(2,914)		408,000	408,000			
100076614	LANCASTER	CA		12/16/2021	10/09/2024	430,858		(22,858)			(22,858)		408,000	408,000			
3300004540	MORRISTOWN	NJ		06/09/2023	07/17/2024	408,337							408,337	408,337			
100144048	CELINA	TX		03/07/2024	08/17/2024	416,598		(7,663)			(7,663)		408,934	408,934			
100137537	KEYSTONE	CO		12/08/2023	11/17/2024	419,660		(10,460)			(10,460)		409,200	409,200			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131620	DAVENPORT	FL		10/06/2023	04/17/2024	410,002		(612)			(612)		409,390	409,390			
100117843	DAVENPORT	FL		07/20/2023	04/05/2024	418,831		(9,244)			(9,244)		409,588	409,588			
100135334	PHOENIX	AZ		11/13/2023	03/17/2024	408,806		897			897		409,703	409,703			
100117119	WESTBURY	NY		07/20/2023	06/05/2024	342,280		67,441			67,441		409,721	409,721			
100162846	WINCHESTER	CA		08/12/2024	11/17/2024	423,132		(13,221)			(13,221)		409,911	409,911			
100130404	WOODLAND HILLS	CA		09/28/2023	11/09/2024	418,585		(8,585)			(8,585)		410,000	410,000			
3310036230	BROOKLYN	NY		07/07/2022	07/25/2024	410,157							410,157	410,157			
100160120	SUNSET BEACH	NC		07/17/2024	09/18/2024	422,532		(12,329)			(12,329)		410,203	410,203			
100089620	PARK CITY	UT		01/30/2023	07/09/2024	426,221		(15,879)			(15,879)		410,342	410,342			
100107831	LAKE WORTH	FL		05/19/2023	01/09/2024	418,916		(8,342)			(8,342)		410,574	410,574			
100031196	EAST MEADOW	NY		03/29/2019	01/05/2024	380,310		30,377			30,377		410,686	410,686			
100155311	HIGHLAND PARK	IL		07/19/2024	11/23/2024	421,389		(10,657)			(10,657)		410,732	410,732			
3320048051	EAST ORANGE	NJ		02/27/2023	11/25/2024	410,845							410,845	410,845			
100118146	SUNNY ISLES BEACH	FL		07/20/2023	01/05/2024	437,135		(26,173)			(26,173)		410,962	410,962			
100117782	RICHMOND	TX		07/20/2023	03/06/2024	402,437		8,547			8,547		410,984	410,984			
100134999	HOLLY SPRINGS	GA		10/30/2023	12/06/2024	420,862		(9,838)			(9,838)		411,024	411,024			
100143245	LACEY	WA		02/16/2024	08/17/2024	421,937		(10,861)			(10,861)		411,077	411,077			
100131596	ANGEL FIRE	NM		10/06/2023	09/17/2024	417,862		(6,710)			(6,710)		411,152	411,152			
100157934	CLERMONT	FL		07/09/2024	08/17/2024	420,867		(9,217)			(9,217)		411,650	411,650			
3340072807	MONROVIA	CA		05/17/2024	10/24/2024	411,840							411,840	411,840			
100133613	SUN CITY WEST	AZ		10/23/2023	09/17/2024	414,365		(2,464)			(2,464)		411,901	411,901			
100132295	NAPLES	FL		10/13/2023	10/16/2024	413,339		(1,395)			(1,395)		411,943	411,943			
100128344	NASHVILLE	TN		09/14/2023	04/05/2024	424,551		(12,527)			(12,527)		412,024	412,024			
100088335	DELRAY BEACH	FL		01/06/2023	10/09/2024	422,120		(9,787)			(9,787)		412,333	412,333			
100162560	MIAMI	FL		08/12/2024	10/17/2024	418,365		(5,865)			(5,865)		412,500	412,500			
100091096	KENT	WA		01/31/2023	08/09/2024	432,667		(20,167)			(20,167)		412,500	412,500			
322040404	ORANGE BEACH	AL		04/20/2022	03/26/2024	412,607							412,607	412,607			
100118749	LA QUINTA	CA		07/25/2023	03/09/2024	427,878		(14,959)			(14,959)		412,919	412,919			
100130372	PLYMOUTH	MI		09/28/2023	09/11/2024	429,221		(16,255)			(16,255)		412,965	412,965			
100141287	LAS VEGAS	NV		01/30/2024	03/06/2024	433,601		(20,601)			(20,601)		413,000	413,000			
100119672	AIKEN	SC		08/08/2023	11/09/2024	416,621		(3,483)			(3,483)		413,138	413,138			
100103027	CRANFORD	NJ		06/22/2023	09/10/2024	420,656		(7,119)			(7,119)		413,537	413,537			
100135683	BRAINTREE	MA		11/09/2023	11/11/2024	428,396		(14,827)			(14,827)		413,569	413,569			
100127486	CHICAGO	IL		09/08/2023	09/17/2024	420,076		(6,454)			(6,454)		413,622	413,622			
100128921	FERNANDINA BEACH	FL		09/22/2023	05/09/2024	417,439		(3,352)			(3,352)		414,087	414,087			
100121034	FERNANDINA BEACH	FL		08/30/2023	02/17/2024	417,486		(3,043)			(3,043)		414,442	414,442			
100144406	GRANTS PASS	OR		03/07/2024	08/18/2024	428,130		(13,659)			(13,659)		414,471	414,471			
100130172	HONOLULU	HI		11/15/2023	10/09/2024	413,306		1,401			1,401		414,707	414,707			
322030145	MONTGOMERY	TX		06/21/2022	10/30/2024	426,134							426,134	414,939		(11,195)	(11,195)
100103160	MONROE	CT		04/21/2023	02/09/2024	429,808		(14,857)			(14,857)		414,952	414,952			
100149590	HERMITAGE	TN		04/26/2024	12/16/2024	417,982		(2,926)			(2,926)		415,056	415,056			
100135271	GARNER	NC		11/08/2023	11/17/2024	409,176		5,916			5,916		415,092	415,092			
100129493	ELK GROVE	CA		09/29/2023	11/17/2024	423,358		(8,180)			(8,180)		415,178	415,178			
100086559	MIAMI	FL		09/30/2022	08/22/2024	413,598		1,634			1,634		415,232	415,232			
100110426	LAGUNA NIGUEL	CA		06/30/2023	06/17/2024	418,879		(3,241)			(3,241)		415,638	415,638			
100150811	GILBERT	AZ		05/08/2024	09/17/2024	420,547		(4,864)			(4,864)		415,683	415,683			
100143190	MANTEO	NC		02/16/2024	12/17/2024	426,888		(10,952)			(10,952)		415,936	415,936			
100158819	PHOENIX	AZ		07/10/2024	11/17/2024	425,739		(9,761)			(9,761)		415,978	415,978			
100082831	BLOOMFIELD HILLS	MI		05/17/2022	02/09/2024	418,428		(2,428)			(2,428)		416,000	416,000			
100080213	LAS VEGAS	NV		02/25/2022	04/09/2024	439,632		(22,807)			(22,807)		416,825	416,825			
3340070564	NYACK	NY		02/26/2024	05/24/2024	416,909							416,909	416,909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120983	LYTLE CREEK	CA		08/30/2023	12/17/2024	413,228		3,859			3,859		417,087	417,087			
100063672	CHULA VISTA	CA		07/01/2021	11/20/2024	425,179		(7,819)			(7,819)		417,360	417,360			
100117756	BUFORD	GA		07/20/2023	12/06/2024	426,832		(9,220)			(9,220)		417,612	417,612			
100110449	SOMERVILLE	NJ		06/30/2023	09/17/2024	411,458		6,288			6,288		417,746	417,746			
100135652	STUART	FL		11/09/2023	11/11/2024	430,000		(12,195)			(12,195)		417,805	417,805			
100129791	APPLE VALLEY	CA		09/27/2023	06/05/2024	414,009		4,044			4,044		418,053	418,053			
3340076513	CARLE PLACE	NY		06/04/2024	11/25/2024	418,176							418,176	418,176			
100011849	ROHNERT PARK	CA		03/08/2017	11/13/2024	396,483		22,077			22,077		418,560	418,560			
100025213	RIDGEWOOD	NY		09/20/2018	01/05/2024	323,012		95,726			95,726		418,738	418,738			
100026760	ANAHEIM	CA		09/26/2018	01/05/2024	404,018		14,878			14,878		418,896	418,896			
100135255	PINETOP	AZ		11/08/2023	11/17/2024	421,002		(2,006)			(2,006)		418,997	418,997			
100127582	SALEM	OR		09/08/2023	09/17/2024	417,131		1,951			1,951		419,082	419,082			
100129960	PORT CHARLOTTE	FL		09/27/2023	03/09/2024	429,345		(10,128)			(10,128)		419,217	419,217			
100129271	PARADISE VALLEY	AZ		09/25/2023	02/09/2024	423,743		(4,281)			(4,281)		419,463	419,463			
100135596	ELGIN	SC		11/09/2023	10/11/2024	418,184		1,343			1,343		419,527	419,527			
100128448	MIAMI	FL		09/15/2023	03/11/2024	424,818		(5,214)			(5,214)		419,604	419,604			
100077966	DOUGLASVILLE	GA		01/06/2022	04/09/2024	441,708		(22,107)			(22,107)		419,601	419,604		4	4
100135376	BUFORD	GA		11/13/2023	03/17/2024	421,129		(1,508)			(1,508)		419,621	419,621			
100134485	BRICK TOWNSHIP	NJ		10/30/2023	11/09/2024	437,602		(17,778)			(17,778)		419,824	419,824			
100148068	MELISSA	TX		04/10/2024	10/16/2024	424,115		(4,158)			(4,158)		419,957	419,957			
100137864	MARINA DEL REY	CA		12/08/2023	11/11/2024	422,146		(2,146)			(2,146)		420,000	420,000			
100109365	PHOENIX	AZ		06/12/2023	12/17/2024	424,542		(4,443)			(4,443)		420,099	420,099			
100147796	FREEHOLD	NJ		04/08/2024	06/17/2024	433,918		(13,443)			(13,443)		420,475	420,475			
100014529	SAN BRUNO	CA		09/27/2017	01/13/2024	422,343		(1,687)			(1,687)		420,656	420,656			
100146634	GLENN HEIGHTS	TX		03/20/2024	10/05/2024	428,780		(7,916)			(7,916)		420,864	420,864			
100090668	WARWICK	NY		12/29/2022	12/09/2024	435,870		(14,850)			(14,850)		421,020	421,020			
3320042194	JOSHUA TREE	CA		01/10/2023	07/25/2024	421,344							421,344	421,344			
100131808	POWELL	OH		10/06/2023	09/05/2024	430,906		(8,689)			(8,689)		422,216	422,216			
100160921	PORTLAND	OR		07/24/2024	09/17/2024	434,059		(11,809)			(11,809)		422,250	422,250			
100071466	LOS ANGELES	CA		10/26/2021	07/09/2024	424,225		(1,965)			(1,965)		422,260	422,260			
100148878	SEASIDE	OR		04/17/2024	05/17/2024	432,717		(10,367)			(10,367)		422,350	422,350			
100118640	BOCA RATON	FL		07/25/2023	08/09/2024	431,476		(9,109)			(9,109)		422,367	422,367			
100158021	BLUFFTON	SC		07/09/2024	08/18/2024	420,236		2,358			2,358		422,594	422,594			
100099939	HOMESTEAD	FL		03/28/2023	11/22/2024	408,119		14,589			14,589		422,708	422,708			
100083780	PORT CHARLOTTE	FL		07/12/2022	05/22/2024	435,701		(12,914)			(12,914)		422,787	422,787			
100132796	MENTONE	CA		11/03/2023	04/10/2024	418,155		4,880			4,880		423,035	423,035			
100145126	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	428,115		1,442			1,442	158	429,714	423,109	(6,605)		(6,605)
3310031419	TUCSON	AZ		03/17/2022	04/24/2024	423,225							423,225	423,225			
3320044419	FORSYTH	GA		01/30/2023	10/24/2024	423,374							423,374	423,374			
100128932	MACON	GA		09/22/2023	08/09/2024	430,890		(7,368)			(7,368)		423,523	423,523			
3340068993	LAKE WORTH	FL		03/14/2024	08/26/2024	423,720							423,720	423,720			
100150036	LAKE HAVASU CITY	AZ		06/07/2024	12/09/2024	442,960		(19,230)			(19,230)		423,730	423,730			
3300002948	JERSEY CITY	NJ		06/08/2021	11/20/2024	424,071							424,071	424,071			
100081190	BIG BEAR LAKE	CA		03/18/2022	03/17/2024	416,139		7,992			7,992		424,131	424,131			
100152391	FREDERICK	MD		05/17/2024	07/17/2024	425,922		(1,762)			(1,762)		424,161	424,161			
100119708	EAST ORANGE	NJ		08/08/2023	12/09/2024	443,903		(19,722)			(19,722)		424,180	424,180			
100115327	MORENO VALLEY	CA		07/17/2023	02/09/2024	445,610		(21,413)			(21,413)		424,197	424,197			
3320046090	WATERBURY	CT		02/13/2023	08/26/2024	424,413							424,413	424,413			
100142983	DECATUR	GA		02/09/2024	12/09/2024	441,185		(16,685)			(16,685)		424,500	424,500			
3340075394	RINGWOOD	NJ		05/23/2024	09/24/2024	424,750							424,750	424,750			
100103159	LOWELL	MA		04/21/2023	01/09/2024	441,054		(16,236)			(16,236)		424,818	424,818			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071885	OXNARD	CA		11/05/2021	02/09/2024	442,801		(17,973)			(17,973)		424,828	424,828			
100119335	SIMI VALLEY	CA		07/31/2023	01/17/2024	417,936		6,994			6,994		424,930	424,930			
3340071192	LAURELTON	NY		03/14/2024	07/25/2024	424,987							424,987	424,987			
100139452	LA FOLLETTE	TN		12/28/2023	11/05/2024	441,466		(16,466)			(16,466)		425,000	425,000			
100152789	PARK RIDGE	NJ		05/22/2024	10/05/2024	442,035		(17,035)			(17,035)		425,000	425,000			
100157714	STRATHAM	NH		06/28/2024	09/05/2024	437,604		(12,354)			(12,354)		425,250	425,250			
100090122	MIAMI GARDENS	FL		01/13/2023	08/22/2024	442,166		(16,863)			(16,863)		425,303	425,303			
3340076571	NEWARK	NJ		06/14/2024	10/24/2024	425,700							425,700	425,700			
100091084	FORT WORTH	TX		01/31/2023	08/09/2024	452,683		(26,618)			(26,618)		426,066	426,066			
100091127	WHIPPANY	NJ		01/31/2023	11/09/2024	438,999		(12,904)			(12,904)		426,094	426,094			
100148943	BLOOMINGTON	MN		04/17/2024	11/17/2024	438,161		(11,898)			(11,898)		426,264	426,264			
100088346	PASADENA	CA		01/06/2023	05/09/2024	442,554		(16,169)			(16,169)		426,385	426,385			
100114640	COMPTON	CA		06/29/2023	10/09/2024	431,593		(5,123)			(5,123)		426,470	426,470			
100115784	ROCKLIN	CA		07/20/2023	11/17/2024	435,022		(8,421)			(8,421)		426,601	426,601			
100117477	ASHEVILLE	NC		07/20/2023	07/05/2024	424,596		2,256			2,256		426,851	426,851			
100155879	GRASS VALLEY	CA		06/17/2024	08/18/2024	435,023		(8,160)			(8,160)		426,863	426,863			
100128481	LITTLETON	CO		09/15/2023	12/11/2024	448,502		(21,638)			(21,638)		426,864	426,864			
100117917	AUSTIN	TX		07/20/2023	07/31/2024	441,129		(53)			(53)		441,077	426,941		(14,136)	(14,136)
100110112	LOS ANGELES	CA		06/23/2023	12/09/2024	429,667		(2,667)			(2,667)		427,000	427,000			
100074961	GAINESVILLE	VA		12/01/2021	11/20/2024	441,725		(14,608)			(14,608)		427,117	427,117			
100087944	FLAGSTAFF	AZ		10/25/2022	05/22/2024	426,755		367			367		427,122	427,122			
100091271	GARDENA	CA		01/31/2023	04/09/2024	437,873		(10,738)			(10,738)		427,135	427,135			
100118863	WILSONVILLE	OR		08/30/2023	12/09/2024	450,668		(23,353)			(23,353)		427,316	427,316			
100109327	FRISCO	TX		06/12/2023	07/17/2024	405,609		22,372			22,372		427,981	427,981			
100136158	FRONT ROYAL	VA		12/18/2023	11/09/2024	441,149		(13,149)			(13,149)		428,000	428,000			
3310036752	JERSEY CITY	NJ		08/08/2022	04/24/2024	428,137							428,137	428,137			
100142884	PLANO	TX		02/09/2024	10/18/2024	437,386		(9,151)			(9,151)		428,235	428,235			
100140395	SCOTTSDALE	AZ		01/18/2024	02/17/2024	440,781		(12,089)			(12,089)		428,692	428,692			
100091720	ROCK SPRINGS	WY		03/24/2023	09/09/2024	445,463		(16,650)			(16,650)		428,813	428,813			
100128512	EULESS	TX		09/15/2023	08/11/2024	441,147		(12,068)			(12,068)		429,079	429,079			
3310065207	MONROE	NY		12/22/2023	11/25/2024	429,299							429,299	429,299			
3320051860	MIAMI	FL		04/27/2023	04/24/2024	429,660							429,660	429,660			
100102709	LOS ANGELES	CA		06/22/2023	05/10/2024	445,400		(15,710)			(15,710)		429,691	429,691			
100089076	NICEVILLE	FL		01/06/2023	11/09/2024	425,951		4,374			4,374		430,324	430,324			
100119135	GLASGOW	KY		07/31/2023	09/17/2024	420,606		10,063			10,063		430,670	430,669			
3320050311	ROOSEVELT	NY		04/04/2023	03/25/2024	431,046							431,046	431,046			
3320046769	PHILADELPHIA	PA		02/27/2023	07/25/2024	431,132							431,132	431,132			
100086912	CYPRESS	TX		10/24/2022	11/09/2024	446,597		(15,401)			(15,401)		431,197	431,197			
100132631	MARYSVILLE	WA		11/03/2023	07/10/2024	416,275		15,063			15,063		431,339	431,339			
100132695	LOVELAND	OH		11/03/2023	04/10/2024	428,320		3,089			3,089		431,408	431,408			
3340072965	ELIZABETH	NJ		04/19/2024	12/24/2024	431,521							431,521	431,521			
100078261	MCKINNEY	TX		02/10/2022	11/09/2024	454,543		(22,955)			(22,955)		431,587	431,587			
100080485	MADISONVILLE	LA		03/10/2022	06/09/2024	445,566		(13,933)			(13,933)		431,633	431,633			
100147813	PIPERSVILLE	PA		04/08/2024	11/17/2024	437,494		(5,815)			(5,815)		431,679	431,679			
100090385	RICHMOND	CA		12/28/2022	01/09/2024	441,418		(9,612)			(9,612)		431,806	431,806			
3320030820	JACKSON	NJ		03/15/2023	03/25/2024	431,957							431,957	431,957			
100082894	SPARTANBURG	SC		05/17/2022	03/09/2024	446,724		(14,724)			(14,724)		432,000	432,000			
100101964	NORTHGLENN	CO		04/14/2023	10/09/2024	459,223		(27,071)			(27,071)		432,153	432,153			
100030665	MANASSAS	VA		04/09/2019	11/07/2024	425,534		6,996			6,996		432,530	432,530			
3300004918	FERNANDINA BEACH	FL		04/02/2024	09/16/2024	432,915							432,915	432,915			
100115010	OXNARD	CA		07/14/2023	11/16/2024	428,630		4,430			4,430		433,060	433,060			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090132	GAFFNEY	SC		01/13/2023	05/22/2024	437,306		(3,954)			(3,954)		433,353	433,353			
100091322	HOUSTON	TX		01/13/2023	07/09/2024	441,530		(7,994)			(7,994)		433,536	433,536			
100148118	BEND	OR		04/10/2024	06/16/2024	434,814		(1,214)			(1,214)		433,600	433,600			
100148611	KENT	WA		04/12/2024	11/18/2024	437,932		(3,879)			(3,879)		434,053	434,053			
3300002981	SPRING VALLEY	NY		06/08/2021	03/15/2024	434,684							434,684	434,684			
100150859	MURRELLS INLET	SC		05/08/2024	08/17/2024	449,160		(14,475)			(14,475)		434,685	434,685			
100080025	FRISCO	TX		04/08/2022	11/22/2024	450,881		(16,133)			(16,133)		434,748	434,748			
100132570	MIAMI	FL		11/03/2023	06/10/2024	417,443		17,508			17,508		434,951	434,951			
100143015	GULFPORT	FL		02/12/2024	12/09/2024	452,896		(17,896)			(17,896)		435,000	435,000			
100087994	MCDONOUGH	GA		10/25/2022	03/22/2024	425,886		9,136			9,136		435,022	435,022			
100142885	CORONA	CA		02/09/2024	06/18/2024	440,550		(5,232)			(5,232)		435,318	435,318			
100079679	SAN DIEGO	CA		04/25/2022	09/22/2024	432,934		2,601			2,601		435,536	435,536			
100133815	MOUNT PLYMOUTH	FL		10/20/2023	12/05/2024	437,370		(1,370)			(1,370)		436,000	436,000			
100080525	BRYAN	TX		03/10/2022	02/09/2024	446,946		(10,579)			(10,579)		436,367	436,367			
100091757	BAYONNE	NJ		03/24/2023	07/09/2024	450,249		(13,791)			(13,791)		436,457	436,457			
100110337	ELIZABETH	NJ		06/30/2023	12/17/2024	443,054		(6,587)			(6,587)		436,467	436,467			
3320052631	STATEN ISLAND	NY		06/08/2023	01/25/2024	436,590							436,590	436,590			
100091021	PERRIS	CA		01/31/2023	10/09/2024	456,364		(19,293)			(19,293)		437,070	437,070			
3340074492	FARMINGDALE	NY		05/17/2024	09/24/2024	437,184							437,184	437,184			
100032006	SAN JOSE	CA		03/29/2019	12/05/2024	408,825		28,573			28,573		437,397	437,397			
100118632	MESA	AZ		07/25/2023	11/09/2024	447,222		(9,760)			(9,760)		437,462	437,462			
100090228	MIAMI BEACH	FL		01/13/2023	12/22/2024	432,877		4,623			4,623		437,500	437,500			
322040115	TAMPA	FL		07/07/2022	04/25/2024	437,750							437,750	437,750			
100139631	MORENO VALLEY	CA		12/28/2023	12/05/2024	448,415		(10,665)			(10,665)		437,750	437,750			
100109132	MAITLAND	FL		06/05/2023	10/09/2024	443,110		(4,848)			(4,848)		438,263	438,263			
100148242	ROSEVILLE	CA		04/12/2024	11/17/2024	451,151		(12,729)			(12,729)		438,422	438,422			
100158580	MONTEREY PARK	CA		07/10/2024	11/17/2024	446,445		(8,013)			(8,013)		438,432	438,432			
100159494	CAROLINA BEACH	NC		07/15/2024	11/17/2024	452,956		(14,495)			(14,495)		438,461	438,461			
100111529	SAN DIEGO	CA		06/29/2023	11/05/2024	348,726		90,291			90,291		439,017	439,017			
100127695	GILBERT	AZ		09/08/2023	10/09/2024	443,616		(4,574)			(4,574)		439,042	439,042			
100079361	JOHNS CREEK	GA		03/17/2022	04/09/2024	447,319		(8,069)			(8,069)		439,250	439,250			
100131605	KISSIMMEE	FL		10/06/2023	08/17/2024	435,909		3,453			3,453		439,361	439,361			
100091570	OXFORD	NJ		03/07/2023	12/09/2024	430,573		8,836			8,836		439,409	439,409			
100156498	ANNAPOLIS	MD		06/24/2024	10/17/2024	442,694		(3,046)			(3,046)		439,648	439,648			
100130148	MADERA	CA		11/15/2023	05/09/2024	436,422		3,367			3,367		439,789	439,789			
100118076	PHOENIX	AZ		07/20/2023	12/05/2024	424,412		15,588			15,588		440,000	440,000			
100137147	KALAMAZOO	MI		11/28/2023	12/11/2024	441,232		(1,232)			(1,232)		440,000	440,000			
100128489	MURFREESBORO	TN		09/15/2023	11/11/2024	453,676		(13,578)			(13,578)		440,098	440,098			
3340073399	ATLANTA	GA		04/05/2024	12/24/2024	440,233							440,233	440,233			
100157988	SUN VALLEY AREA	CA		07/09/2024	12/17/2024	449,007		(8,635)			(8,635)		440,372	440,372			
3310027990	BELLEVUE	WA		03/09/2022	01/25/2024	441,281							441,281	441,281			
100128284	LOS ANGELES	CA		09/14/2023	07/05/2024	453,844		(12,410)			(12,410)		441,434	441,434			
100128929	TARZANA	CA		09/22/2023	06/09/2024	447,669		(6,169)			(6,169)		441,500	441,500			
3340075719	SOMERS	CT		06/14/2024	11/25/2024	443,520							443,520	443,520			
100129614	STERLING	VA		09/29/2023	03/17/2024	441,912		1,809			1,809		443,721	443,721			
100147650	ARLINGTON HEIGHTS	IL		04/04/2024	11/05/2024	449,975		(5,975)			(5,975)		444,000	444,000			
100132082	YORBA LINDA	CA		10/13/2023	11/17/2024	453,056		(8,702)			(8,702)		444,354	444,354			
3320052746	EAST NORTHPORT	NY		05/18/2023	04/24/2024	444,386							444,386	444,386			
3300004649	CRESSKILL	NJ		11/27/2023	06/18/2024	444,971							444,971	444,971			
100119552	PERRIS	CA		07/28/2023	09/16/2024	449,206		(4,218)			(4,218)		444,988	444,988			
100054941	HAWTHORNE	NY		03/23/2021	01/07/2024	545,785		(100,752)			(100,752)		445,033	445,033			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129526	NORTH LAS VEGAS	NV		09/29/2023	02/17/2024	442,720		2,659			2,659		445,379	445,379			
3300003587	PARAMUS	NJ		03/21/2022	10/23/2024	445,484							445,484	445,484			
100139524	HIALEAH	FL		12/28/2023	06/05/2024	429,271		16,229			16,229		445,500	445,500			
100048747	CARSON	CA		11/20/2020	04/07/2024	414,782		30,879			30,879		445,661	445,661			
3320048774	STATEN ISLAND	NY		04/04/2023	03/25/2024	445,698							445,698	445,698			
100135685	CAPITOLA	CA		11/09/2023	08/11/2024	450,992		(5,223)			(5,223)		445,769	445,769			
100142761	WINCHESTER	CA		02/08/2024	03/17/2024	460,246		(13,320)			(13,320)		446,925	446,925			
3320051798	FREEPORT	NY		04/27/2023	01/25/2024	446,985							446,985	446,985			
100117656	BONITA SPRINGS	FL		07/20/2023	12/05/2024	446,823		284			284		447,107	447,107			
3310054540	CALABASAS	CA		06/29/2023	07/25/2024	447,171							447,171	447,171			
100109326	NUTLEY	NJ		06/12/2023	05/17/2024	453,805		(6,369)			(6,369)		447,436	447,436			
100152451	SPOKANE	WA		05/17/2024	07/17/2024	455,778		(8,087)			(8,087)		447,692	447,692			
3320043194	FORSYTH	GA		01/10/2023	10/24/2024	447,876							447,876	447,876			
100146741	AURORA	CO		03/20/2024	11/05/2024	438,639		9,361			9,361		448,000	448,000			
100139451	LOS ANGELES	CA		12/28/2023	08/05/2024	459,760		(11,760)			(11,760)		448,000	448,000			
100152018	BEAUMONT	CA		05/14/2024	12/09/2024	455,866		(7,840)			(7,840)		448,025	448,025			
100108995	WILLIAMS	AZ		05/31/2023	07/09/2024	471,182		(22,847)			(22,847)		448,335	448,339		4	4
100078632	TWICKENHAM	GBR		01/26/2022	11/20/2024	451,695						23,889	475,585	448,511	(27,074)		(27,074)
100148713	BERKELEY SPRINGS	WV		04/17/2024	07/17/2024	453,883		(5,072)			(5,072)		448,811	448,811			
100103280	CATHEDRAL CITY	CA		04/27/2023	03/09/2024	456,604		(7,738)			(7,738)		448,865	448,865			
100128381	MCCORDSVILLE	IN		09/15/2023	11/11/2024	453,084		(4,188)			(4,188)		448,896	448,896			
100068631	ROTTERDAM	NLD		08/30/2021	01/22/2024	455,334						31,310	486,644	448,942	(37,702)		(37,702)
100141260	INDIO	CA		01/30/2024	09/06/2024	459,989		(10,648)			(10,648)		449,341	449,341			
322040180	BOISE	ID		06/09/2022	10/30/2024	449,400							449,400	449,400			
100077958	KILL DEVIL HILLS	NC		01/06/2022	01/09/2024	462,578		(13,161)			(13,161)		449,417	449,417			
100128322	BALTIMORE	MD		09/14/2023	11/05/2024	465,523		(16,085)			(16,085)		449,439	449,439			
100150870	HOUSTON	TX		05/08/2024	09/17/2024	461,717		(12,051)			(12,051)		449,666	449,666			
100143341	NEWARK	NJ		02/16/2024	12/05/2024	438,000		11,721			11,721		449,720	449,720			
3320049098	NEWARK	NJ		03/15/2023	03/25/2024	449,955							449,955	449,955			
100109800	CAPE CORAL	FL		08/04/2023	10/09/2024	449,265		735			735		450,000	450,000			
100143576	SOUTH WINDSOR	CT		02/21/2024	10/09/2024	461,840		(11,840)			(11,840)		450,000	450,000			
100145188	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	453,438		1,696			1,696	187	455,321	450,144	(5,177)		(5,177)
3320049311	SCARSDALE	NY		04/19/2023	02/26/2024	450,252							450,252	450,252			
100138345	SAN DIEGO	CA		12/18/2023	04/16/2024	465,583		(14,833)			(14,833)		450,750	450,750			
323060185	HERRIMAN	UT		09/15/2023	08/30/2024	450,852							450,852	450,852			
100112979	WAYNE	NJ		06/29/2023	11/05/2024	299,280		151,763			151,763		451,043	451,043			
100089605	MURRIETA	CA		01/30/2023	11/09/2024	461,143		(9,960)			(9,960)		451,182	451,182			
3310030380	HEBER CITY	UT		02/11/2022	02/26/2024	451,440							451,440	451,440			
100140862	OAK PARK	IL		03/06/2024	05/05/2024	464,727		(13,227)			(13,227)		451,500	451,500			
100133406	PEARLAND	TX		11/21/2023	11/10/2024	450,815		874			874		451,689	451,689			
100134972	BURBANK	CA		10/30/2023	12/06/2024	460,738		(8,998)			(8,998)		451,740	451,740			
100135598	SALINAS	CA		11/09/2023	12/11/2024	466,151		(14,352)			(14,352)		451,800	451,800			
100143041	WASHINGTON	DC		02/14/2024	09/11/2024	470,791		(18,791)			(18,791)		452,000	452,000			
3340070165	THE BRONX	NY		04/05/2024	10/24/2024	452,272							452,272	452,272			
100078496	TUCSON	AZ		02/02/2022	04/09/2024	471,246		(18,863)			(18,863)		452,382	452,382			
100130365	LAS VEGAS	NV		09/28/2023	11/11/2024	461,775		(9,326)			(9,326)		452,449	452,449			
100132521	BURKE	VA		11/03/2023	08/10/2024	450,508		1,981			1,981		452,489	452,489			
100161349	TEMECULA	CA		07/25/2024	11/16/2024	465,129		(12,228)			(12,228)		452,901	452,901			
100117653	SAN FRANCISCO	CA		07/20/2023	03/05/2024	466,060		(13,060)			(13,060)		453,000	453,000			
100145003	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	459,651		1,233			1,233		460,883	453,118	(7,766)		(7,766)
100103092	NEWARK	NJ		04/21/2023	02/09/2024	463,635		(10,252)			(10,252)		453,384	453,384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3300003693	BROOKLYN	NY		03/31/2022	02/16/2024	453,397							453,397	453,397			
100135330	BONITA SPRINGS	FL		11/13/2023	03/17/2024	457,969		(4,524)			(4,524)		453,446	453,446			
100114713	FORT MYERS	FL		06/29/2023	11/09/2024	451,485		2,048			2,048		453,533	453,733		200	200
3300004016	PARAMUS	NJ		11/10/2022	04/16/2024	453,863							453,863	453,863			
100087267	NORTH WILDWOOD	NJ		10/25/2022	01/09/2024	418,549		35,533			35,533		454,082	454,082			
100103737	STERLING HEIGHTS	MI		05/08/2023	11/09/2024	460,564		(6,291)			(6,291)		454,273	454,273			
3310038058	BOSTON	MA		08/01/2022	03/22/2024	454,410							454,410	454,410			
100138908	RANCHO CORDOVA	CA		12/21/2023	06/18/2024	466,323		(11,863)			(11,863)		454,460	454,460			
3310032442	SANTA CLARA	CA		04/08/2022	01/25/2024	454,529							454,529	454,529			
100137565	TAMPA	FL		12/08/2023	07/17/2024	458,204		(3,542)			(3,542)		454,662	454,662			
100152268	COTTONWD HTS	UT		05/17/2024	07/17/2024	462,904		(8,241)			(8,241)		454,662	454,662			
100143208	ARLINGTON	VA		02/16/2024	10/17/2024	467,624		(12,954)			(12,954)		454,671	454,671			
100137570	ROCKBRIDGE	OH		12/08/2023	12/17/2024	459,698		(4,995)			(4,995)		454,702	454,702			
100140475	HUMBLE	TX		01/17/2024	12/09/2024	462,992		(8,242)			(8,242)		454,750	454,750			
100116569	WINTER GARDEN	FL		07/20/2023	04/05/2024	445,927		8,897			8,897		454,824	454,824			
100027015	CHICAGO	IL		09/26/2018	11/05/2024	222,686		233,032			233,032		455,718	455,718			
100134374	ORLANDO	FL		10/27/2023	12/11/2024	453,881		1,917			1,917		455,798	455,798			
100141770	WESTBURY	NY		01/30/2024	12/09/2024	476,446		(20,446)			(20,446)		456,000	456,000			
100091436	PINE	AZ		02/22/2023	04/17/2024	458,375		(1,887)			(1,887)		456,488	456,488			
100090307	MONTCLAIR	CA		01/06/2023	08/09/2024	467,025		(10,398)			(10,398)		456,627	456,627			
100140812	FORT LAUDERDALE	FL		03/06/2024	04/05/2024	483,414		(25,914)			(25,914)		457,500	457,500			
100103701	LEANDER	TX		05/08/2023	08/09/2024	454,973		2,592			2,592		457,565	457,565			
100110100	PALM COAST	FL		06/23/2023	10/09/2024	466,233		(8,506)			(8,506)		457,727	457,727			
3340067561	LAKE MARY	FL		03/14/2024	05/24/2024	457,732							457,732	457,732			
3300004338	PARAMUS	NJ		03/08/2023	03/15/2024	457,773							457,773	457,773			
100143198	EVERETT	WA		02/16/2024	12/17/2024	463,286		(5,412)			(5,412)		457,874	457,874			
100100522	NAZARETH	PA		04/27/2023	04/09/2024	458,741		(406)			(406)		458,335	458,335			
100145345	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	464,875		1,298			1,298	144	466,317	458,462	(7,855)		(7,855)
100014226	NOVATO	CA		09/22/2017	10/21/2024	468,454		(9,838)			(9,838)		458,616	458,616			
3300004021	PARAMUS	NJ		11/10/2022	10/23/2024	459,914							459,914	459,914			
100136874	MENIFEE	CA		11/27/2023	11/16/2024	462,196		(1,793)			(1,793)		460,403	460,403			
100159354	ELK GROVE	CA		07/15/2024	09/17/2024	471,604		(10,712)			(10,712)		460,892	460,892			
100100567	TRACY	CA		04/27/2023	12/09/2024	466,746		(5,264)			(5,264)		461,482	461,482			
40016409	DENVER	CO		02/23/2021	04/24/2024	461,490							461,490	461,490			
100102179	VILLA RICA	GA		04/14/2023	12/09/2024	473,035		(11,256)			(11,256)		461,779	461,779			
100080788	PORT LUDLOW	WA		03/15/2022	06/09/2024	461,924		103			103		462,027	462,031		4	4
100083946	CONIFER	CO		07/12/2022	07/22/2024	477,033		(14,630)			(14,630)		462,403	462,403			
100081065	HENDERSON	NV		03/18/2022	03/17/2024	448,114		14,608			14,608		462,722	462,722			
100148768	PRAIRIEVILLE	LA		04/17/2024	11/17/2024	474,708		(11,535)			(11,535)		463,172	463,172			
100100853	WILMINGTON	DE		04/28/2023	10/09/2024	467,269		(4,048)			(4,048)		463,221	463,221			
3320049038	BELLMORE	NY		03/15/2023	03/25/2024	463,221							463,221	463,221			
100090664	FORT LAUDERDALE	FL		12/29/2022	10/09/2024	478,893		(14,268)			(14,268)		464,625	464,625			
100148096	ROSEVILLE	CA		04/10/2024	09/16/2024	469,507		(4,879)			(4,879)		464,628	464,628			
100101938	NAPLES	FL		04/14/2023	11/09/2024	482,937		(18,182)			(18,182)		464,755	464,755			
100108229	WINDSOR	CO		05/24/2023	07/09/2024	481,465		(16,684)			(16,684)		464,781	464,781			
100132500	HUNTINGTON BEACH	CA		11/03/2023	05/10/2024	460,471		4,529			4,529		465,000	465,000			
100148100	ROSEVILLE	CA		04/10/2024	10/16/2024	469,883		(4,883)			(4,883)		465,000	465,000			
100140530	MANTECA	CA		01/19/2024	12/16/2024	478,668		(13,481)			(13,481)		465,187	465,187			
100043880	VALLEJO	CA		08/19/2020	04/05/2024	397,078		68,245			68,245		465,323	465,321		(1)	(1)
3300004566	BROOKLYN	NY		08/24/2023	09/16/2024	465,500							465,500	465,500			
3310061795	SEBRING	FL		02/15/2024	09/24/2024	465,700							465,700	465,700			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129460	PIEDMONT	OK		09/29/2023	09/17/2024	462,087		3,755			3,755		465,842	465,842			
100099963	FULSHEAR	TX		03/28/2023	07/22/2024	471,333		(4,773)			(4,773)		466,559	466,559			
100132557	WASHINGTON	DC		11/03/2023	07/10/2024	459,482		7,184			7,184		466,666	466,666			
100118992	GAITHERSBURG	MD		07/27/2023	12/05/2024	474,614		(7,731)			(7,731)		466,883	466,883			
100139325	SOUTH GATE	CA		12/28/2023	05/06/2024	485,627		(17,911)			(17,911)		467,716	467,716			
100129461	SEATTLE	WA		09/29/2023	03/17/2024	476,895		(9,169)			(9,169)		467,726	467,726			
100102741	COMPTON	CA		06/22/2023	01/10/2024	481,551		(13,724)			(13,724)		467,827	467,827			
100114594	EGG HARBOR TOWNSHIP	NJ		06/29/2023	04/09/2024	461,687		6,288			6,288		467,975	467,975			
100151733	RIVERSIDE	CA		05/10/2024	12/05/2024	482,121		(14,121)			(14,121)		468,000	468,000			
100143314	LAKEWOOD	WA		02/16/2024	05/17/2024	473,672		(5,307)			(5,307)		468,365	468,365			
100151609	ORLANDO	FL		05/10/2024	08/17/2024	476,393		(7,982)			(7,982)		468,411	468,411			
100090962	PALMDALE	CA		01/31/2023	04/09/2024	471,758		(3,304)			(3,304)		468,454	468,454			
100115636	POMONA	CA		07/19/2023	07/09/2024	474,438		(5,851)			(5,851)		468,588	468,588			
100150633	FRIDAY HARBOR	WA		05/03/2024	11/17/2024	465,753		3,116			3,116		468,869	468,869			
100108458	TWIN FALLS	ID		05/25/2023	06/09/2024	481,130		(12,003)			(12,003)		469,127	469,127			
100110390	MIAMI	FL		06/30/2023	01/17/2024	466,120		3,442			3,442		469,563	469,563			
100015769	SIGNAL HILL	CA		02/02/2018	05/21/2024	470,297		(520)			(520)		469,777	469,777			
3310060275	SAN CLEMENTE	CA		10/06/2023	01/25/2024	469,854							469,854	469,854			
100100631	CHULA VISTA	CA		04/27/2023	04/09/2024	486,289		(16,289)			(16,289)		470,000	470,000			
100133615	SAINT PETERSBURG	FL		10/23/2023	06/17/2024	464,785		5,242			5,242		470,027	470,027			
100151880	UKIAH	CA		05/10/2024	10/05/2024	477,517		(7,267)			(7,267)		470,250	470,250			
100043043	FOUNTAIN HILLS	AZ		05/28/2020	07/05/2024	462,790		7,623			7,623		470,413	470,413			
100168344	FLAGSTAFF	AZ		09/25/2024	11/17/2024	480,856		(9,856)			(9,856)		471,000	471,000			
3320047048	BALDWIN	NY		02/27/2023	12/24/2024	471,121							471,121	471,121			
3340076428	EAST MEADOW	NY		06/04/2024	12/24/2024	471,161							471,161	471,161			
3340076616	BREA	CA		06/04/2024	07/25/2024	471,240							471,240	471,240			
100110111	ALHAMBRA	CA		06/23/2023	06/09/2024	485,234		(13,884)			(13,884)		471,350	471,354		4	4
100127632	MIAMI	FL		09/08/2023	11/17/2024	476,638		(5,197)			(5,197)		471,441	471,441			
3300003626	NEW SQUARE	NY		05/17/2022	10/23/2024	472,064							472,064	472,064			
100140045	PROVIDENCE	RI		01/09/2024	09/17/2024	482,545		(10,387)			(10,387)		472,158	472,158			
100160043	REDLANDS	CA		07/17/2024	11/18/2024	486,275		(14,092)			(14,092)		472,183	472,183			
100139037	POWAY	CA		12/22/2023	11/10/2024	476,633		(4,133)			(4,133)		472,500	472,500			
100116617	BENSENVILLE	IL		07/20/2023	04/05/2024	390,116		82,811			82,811		472,927	472,927			
100120974	BURNSVILLE	NC		08/30/2023	06/17/2024	469,521		3,907			3,907		473,429	473,429			
100141361	OAK POINT	TX		01/30/2024	12/06/2024	477,946		(4,346)			(4,346)		473,600	473,600			
100135805	WALLINGTON	NJ		11/10/2023	06/16/2024	478,733		(4,998)			(4,998)		473,735	473,735			
100119134	AUBURN	WA		07/28/2023	08/05/2024	651,927		(11,927)			(11,927)		640,000	473,737		(166,263)	(166,263)
3300004602	PARAMUS	NJ		08/24/2023	04/16/2024	474,717							474,717	474,717			
100032661	DUBLIN	IRL		06/21/2019	12/01/2024	421,303		75,598			75,598	11,657	508,557	474,718	(33,327)	(512)	(33,839)
100133267	ANAHEIM	CA		11/29/2023	04/06/2024	478,942		(3,942)			(3,942)		475,000	475,000			
100090340	NAVARRE	FL		12/22/2022	06/09/2024	489,744		(14,705)			(14,705)		475,039	475,039			
100127619	ORLANDO	FL		09/08/2023	05/17/2024	482,044		(6,888)			(6,888)		475,156	475,156			
100136542	PARKER	CO		11/20/2023	02/17/2024	482,983		(7,779)			(7,779)		475,204	475,204			
100090933	SAN DIEGO	CA		01/31/2023	09/09/2024	489,789		(14,400)			(14,400)		475,388	475,388			
100117113	STATEN ISLAND	NY		07/20/2023	11/05/2024	381,572		93,822			93,822		475,394	475,394			
100138686	ELKHORN	NE		02/02/2024	07/09/2024	485,539		(9,938)			(9,938)		475,601	475,601			
100128350	LOS ANGELES	CA		09/14/2023	11/05/2024	486,495		(10,839)			(10,839)		475,656	475,656			
100136274	DELRAY BEACH	FL		11/20/2023	10/17/2024	465,786		10,110			10,110		475,897	475,897			
100113129	ALISO VIEJO	CA		06/29/2023	01/05/2024	393,932		82,105			82,105		476,037	476,037			
3300003523	BROOKLYN	NY		03/09/2022	05/17/2024	476,207							476,207	476,207			
100136561	JASPER	GA		11/20/2023	01/17/2024	476,205		45			45		476,250	476,250			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102647	GREENPORT	NY		06/22/2023	04/10/2024	496,642		(19,799)			(19,799)		476,843	476,843			
100079900	MIAMI	FL		04/25/2022	11/22/2024	484,210		(7,259)			(7,259)		476,951	476,951			
100102113	LOS ANGELES	CA		04/14/2023	02/09/2024	489,941		(12,703)			(12,703)		477,239	477,239			
100090989	SIMI VALLEY	CA		01/31/2023	06/09/2024	493,823		(16,287)			(16,287)		477,536	477,536			
100114849	FOWLERVILLE	MI		07/10/2023	12/17/2024	474,456		3,403			3,403		477,859	477,859			
100118817	CHICAGO	IL		08/30/2023	09/09/2024	484,930		(6,983)			(6,983)		477,947	477,947			
100091214	SURF CITY	NC		01/31/2023	07/09/2024	494,555		(15,299)			(15,299)		479,256	479,256			
100116321	STATEN ISLAND	NY		07/20/2023	07/05/2024	376,657		102,958			102,958		479,615	479,615			
100158778	EAGLE	ID		07/10/2024	11/17/2024	489,602		(9,967)			(9,967)		479,635	479,635			
100140085	BLACK MOUNTAIN	NC		01/09/2024	11/17/2024	490,358		(10,696)			(10,696)		479,661	479,661			
100139966	RANCHO SANTA MARGARITA	CA		01/09/2024	10/17/2024	492,437		(12,759)			(12,759)		479,678	479,678			
100152251	SILVERTON	OR		05/17/2024	08/17/2024	486,297		(6,611)			(6,611)		479,686	479,686			
100120570	BAKERSFIELD	CA		08/18/2023	05/05/2024	477,163		2,527			2,527		479,690	479,690			
100141862	GWYNN OAK	MD		03/27/2024	10/06/2024	493,503		(13,759)			(13,759)		479,745	479,745			
100135568	HIGHLAND PARK	IL		11/13/2023	10/17/2024	491,134		(11,248)			(11,248)		479,886	479,886			
100139247	SAN JOSE	CA		12/28/2023	11/06/2024	479,879		121			121		480,000	480,000			
100154535	RIVERSIDE	CA		06/14/2024	12/05/2024	482,369		(2,369)			(2,369)		480,000	480,000			
100114719	SAN DIEGO	CA		06/29/2023	07/09/2024	484,237		(4,237)			(4,237)		480,000	480,000			
100126409	CAPE CORAL	FL		08/30/2023	11/09/2024	499,025		(19,025)			(19,025)		480,000	480,000			
100065758	WARRENTON	VA		07/28/2021	09/17/2024	491,308		(11,275)			(11,275)		480,032	480,032			
100103729	DOWNEY	CA		05/08/2023	07/09/2024	495,794		(15,447)			(15,447)		480,347	480,345		(2)	(2)
100155026	SAUTEE NACOOCHEE	GA		07/19/2024	12/24/2024	490,329		(9,812)			(9,812)		480,518	480,518			
100099833	HAUPPAUGE	NY		02/28/2023	12/09/2024	489,637		(9,072)			(9,072)		480,564	480,564			
100083019	PHOENIX	AZ		05/11/2022	04/09/2024	487,785		(6,972)			(6,972)		480,814	480,814			
322120382	OGDEN	UT		03/03/2023	10/04/2024	481,000							481,000	481,000			
3340064201	THE BRONX	NY		04/12/2024	10/24/2024	481,140							481,140	481,140			
100116778	KISSIMMEE	FL		07/20/2023	07/06/2024	409,889		71,273			71,273		481,162	481,162			
3320050084	MAPLEWOOD	NJ		04/27/2023	08/26/2024	482,131							482,131	482,131			
100142784	WEST ORANGE	NJ		02/08/2024	12/17/2024	483,356		(353)			(353)		483,003	483,003			
100050667	EAST OF ENGLAND	GBR		03/02/2021	07/22/2024	476,675						42,207	518,882	483,142	(35,740)		(35,740)
100116784	WEST COVINA	CA		07/20/2023	06/05/2024	376,281		107,126			107,126		483,407	483,407			
100142635	CORONA	CA		02/08/2024	10/17/2024	494,029		(10,519)			(10,519)		483,511	483,511			
100101864	TEMECULA	CA		04/06/2023	09/09/2024	489,689		(6,014)			(6,014)		483,675	483,675			
100140202	EDMOND	OK		01/11/2024	11/11/2024	500,021		(16,259)			(16,259)		483,762	483,762			
3320053025	WOODMERE	NY		05/25/2023	04/24/2024	483,863							483,863	483,863			
3310063263	SAN FRANCISCO	CA		11/21/2023	07/25/2024	484,110							484,110	484,110			
100133754	WASHINGTON	DC		10/23/2023	08/17/2024	487,685		(3,523)			(3,523)		484,162	484,161			
100110531	IDAHO FALLS	ID		06/30/2023	12/17/2024	493,489		(9,270)			(9,270)		484,219	484,219			
40019180	LAKE HARMONY	PA		03/18/2021	04/24/2024	499,514							499,514	484,534		(14,981)	(14,981)
3320050904	NYACK	NY		05/18/2023	04/24/2024	484,902							484,902	484,902			
100102030	WINDSOR	CO		04/14/2023	10/09/2024	488,978		(4,059)			(4,059)		484,919	484,919			
100014952	CHICAGO	IL		12/12/2017	08/21/2024	491,043		(6,088)			(6,088)		484,955	484,955			
100115978	UPLAND	CA		07/20/2023	11/17/2024	491,553		(6,587)			(6,587)		484,966	484,966			
322120217	OGDEN	UT		03/03/2023	10/30/2024	485,000							485,000	485,000			
100083992	KISSIMMEE	FL		07/12/2022	01/22/2024	485,553		(466)			(466)		485,087	485,087			
100076796	NEW ORLEANS	LA		12/27/2021	03/09/2024	501,503		(15,097)			(15,097)		486,407	486,407			
100117367	DIAMOND BAR	CA		07/20/2023	09/06/2024	362,561		123,925			123,925		486,486	486,486			
100129662	PARKER	CO		09/29/2023	01/17/2024	496,212		(9,588)			(9,588)		486,623	486,623			
100149568	MANTECA	CA		04/26/2024	11/16/2024	498,082		(11,365)			(11,365)		486,717	486,717			
100116177	DIAMOND BAR (WALNUT AREA)	CA		07/20/2023	02/05/2024	424,243		62,834			62,834		487,077	487,077			
100159263	ACWORTH	GA		07/15/2024	09/17/2024	501,120		(13,973)			(13,973)		487,147	487,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076712	SALINAS	CA		12/30/2021	07/09/2024	526,799		(39,565)			(39,565)		487,234	487,234			
100089421	TAMPA	FL		11/18/2022	05/09/2024	491,120		(3,824)			(3,824)		487,296	487,296			
100136558	FRANKLIN	TN		11/20/2023	10/17/2024	493,096		(5,596)			(5,596)		487,500	487,500			
100088221	NEWARK	NJ		10/17/2022	09/09/2024	496,663		(9,163)			(9,163)		487,500	487,500			
100148014	MANTECA	CA		04/10/2024	12/16/2024	497,445		(9,945)			(9,945)		487,500	487,500			
100156465	MIAMI	FL		06/24/2024	08/17/2024	495,355		(7,709)			(7,709)		487,647	487,647			
3340069361	PHILADELPHIA	PA		02/26/2024	05/24/2024	487,872							487,872	487,872			
100142951	LATHROP	CA		02/09/2024	04/18/2024	498,518		(10,645)			(10,645)		487,873	487,873			
100145309	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	494,776		1,570			1,570		496,346	488,003	(8,343)		(8,343)
100129831	DUARTE	CA		09/27/2023	06/05/2024	498,564		(10,067)			(10,067)		488,497	488,497			
100145328	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	496,133		770			770	64	496,968	488,588	(8,381)		(8,381)
100110623	SPRING	TX		06/30/2023	06/17/2024	488,382		677			677		489,059	489,059			
100135795	WEST YARMOUTH	MA		11/10/2023	12/16/2024	493,848		(4,427)			(4,427)		489,421	489,421			
100083284	PUERTO VALLARTA	MEX		05/12/2022	01/15/2024	489,808							489,808	489,808			
100102876	DRIGGS	ID		06/22/2023	05/10/2024	495,236		(5,236)			(5,236)		490,000	490,000			
100129528	SCOTTSDALE	AZ		09/29/2023	01/17/2024	490,289		(196)			(196)		490,093	490,093			
100135469	LATHROP	CA		11/13/2023	09/17/2024	489,653		731			731		490,385	490,384		(1)	(1)
100118731	APPLE VALLEY	CA		07/25/2023	08/09/2024	499,261		(8,466)			(8,466)		490,795	490,795			
100077424	CHESTERFIELD	VA		01/03/2022	08/20/2024	495,997		(4,964)			(4,964)		491,033	491,033			
100138283	GILROY	CA		12/18/2023	09/16/2024	490,727		549			549		491,276	491,276			
100031655	CULVER CITY	CA		03/29/2019	04/05/2024	448,414		42,871			42,871		491,285	491,285			
100139323	DURHAM	NC		12/28/2023	12/06/2024	490,788		612			612		491,400	491,400			
100148692	MARIETTA	GA		04/16/2024	05/31/2024	517,116		(25,346)			(25,346)		491,770	491,770			
100149576	ONTARIO	CA		04/26/2024	11/16/2024	510,563		(18,620)			(18,620)		491,944	491,944			
3320048053	BROOKLYN	NY		03/15/2023	04/24/2024	492,278							492,278	492,278			
100109741	RENO	NV		06/16/2023	05/09/2024	508,156		(15,815)			(15,815)		492,341	492,341			
100115288	BROCKTON	MA		07/17/2023	04/09/2024	507,605		(14,855)			(14,855)		492,750	492,750			
100100289	PHOENIX	AZ		03/24/2023	06/09/2024	515,011		(22,120)			(22,120)		492,891	492,891			
100091328	WHITTIER	CA		01/13/2023	05/09/2024	502,224		(8,753)			(8,753)		493,472	493,472			
100137540	LAFAYETTE	CO		12/08/2023	12/17/2024	494,856		(741)			(741)		494,114	494,114			
3320051781	HOUSTON	TX		05/11/2023	08/26/2024	494,480							494,480	494,480			
100137076	GULF SHORES	AL		11/28/2023	04/17/2024	500,141		(5,482)			(5,482)		494,659	494,659			
100116594	ONTARIO	CA		07/20/2023	02/05/2024	498,468		(3,742)			(3,742)		494,726	494,726			
100134575	CAVE CREEK	AZ		10/30/2023	06/09/2024	506,477		(11,721)			(11,721)		494,757	494,757			
100117252	VANCOUVER	WA		07/20/2023	02/05/2024	504,597		(9,743)			(9,743)		494,854	494,854			
100118970	EASTON	PA		07/27/2023	06/05/2024	507,798		(12,923)			(12,923)		494,875	494,875			
100141209	(NORTH HOLLYWOOD AREA) LOS AN	CA		01/30/2024	05/06/2024	494,896		759			759		495,655	494,896		(759)	(759)
323050151	EDEN	UT		06/30/2023	07/25/2024	494,970							494,970	494,970			
3320038450	JERSEY CITY	NJ		04/04/2023	10/24/2024	495,000							495,000	495,000			
3320048872	GREENWICH	CT		05/18/2023	01/25/2024	495,000							495,000	495,000			
100090928	OLNEY	MD		01/31/2023	03/09/2024	507,802		(12,591)			(12,591)		495,210	495,210			
3320042932	FORSYTH	GA		01/10/2023	09/24/2024	495,234							495,234	495,234			
100102703	EASTVALE	CA		06/22/2023	10/10/2024	508,283		(12,849)			(12,849)		495,434	495,434			
100085175	SANTA ANA	CA		09/21/2022	06/09/2024	507,946		(12,301)			(12,301)		495,644	495,644			
3320044263	BUFFALO	NY		01/30/2023	07/25/2024	495,792							495,792	495,792			
3310052458	CULVER CITY	CA		05/11/2023	05/24/2024	495,931							495,931	495,931			
3310064028	BROOKLYN	NY		11/21/2023	10/24/2024	495,990							495,990	495,990			
3340083253	THE BRONX	NY		08/26/2024	10/24/2024	496,109							496,109	496,109			
3320045973	HARTSDALE	NY		02/27/2023	07/25/2024	496,510							496,510	496,510			
100110388	LOUISBURG	KS		06/30/2023	11/17/2024	503,277		(6,545)			(6,545)		496,732	496,732			
100102672	FONTANA	CA		06/22/2023	06/10/2024	511,682		(14,297)			(14,297)		497,384	497,384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103867	BROOKLYN	NY		05/10/2023	07/09/2024	510,121		(12,621)			(12,621)		497,500	497,500			
100119300	TEMECULA	CA		07/31/2023	06/17/2024	503,097		(5,120)			(5,120)		497,977	497,977			
100155069	MONTEREY PARK	CA		07/19/2024	09/23/2024	499,088		(967)			(967)		498,121	498,121			
3340070563	GRAND VIEW-ON-HUDSON	NY		02/29/2024	05/24/2024	498,168							498,168	498,168			
3340073873	WESTFIELD	NJ		04/19/2024	09/24/2024	498,565							498,565	498,565			
100101649	NEWARK	NJ		04/26/2023	12/17/2024	491,779		6,927			6,927		498,707	498,707			
100153630	DANA POINT	CA		05/31/2024	12/05/2024	501,071		(2,071)			(2,071)		499,000	499,000			
100119667	PICO RIVERA	CA		08/08/2023	10/09/2024	501,367		(2,355)			(2,355)		499,012	499,012			
100159851	FORT LAUDERDALE	FL		08/16/2024	12/11/2024	514,575		(15,422)			(15,422)		499,153	499,153			
100129720	JERSEY CITY	NJ		09/29/2023	07/17/2024	498,185		993			993		499,178	499,178			
100120214	GARLAND	TX		08/18/2023	03/05/2024	518,529		(19,224)			(19,224)		499,305	499,305			
100159257	SAVANNAH	GA		07/15/2024	09/17/2024	510,984		(11,672)			(11,672)		499,312	499,312			
100155349	NIPOMO	CA		06/18/2024	12/17/2024	508,347		(8,939)			(8,939)		499,407	499,407			
3320047044	NEWARK	NJ		02/13/2023	05/24/2024	499,455							499,455	499,455			
100135343	ROWLETT	TX		11/13/2023	04/17/2024	503,923		(4,435)			(4,435)		499,488	499,488			
100132764	SPRING BRANCH	TX		11/03/2023	12/10/2024	492,971		6,667			6,667		499,638	499,638			
100151849	SAN FRANCISCO	CA		05/10/2024	08/05/2024	510,629		(10,948)			(10,948)		499,681	499,681			
100139042	SAN DIEGO	CA		12/22/2023	11/10/2024	503,173		(3,488)			(3,488)		499,685	499,685			
100141056	HUNTINGTON BEACH	CA		02/20/2024	10/06/2024	501,921		(1,921)			(1,921)		500,000	500,000			
100084377	ROCKLIN	CA		08/12/2022	05/09/2024	507,749		(7,749)			(7,749)		500,000	500,000			
3320047030	EAST BRUNSWICK	NJ		02/13/2023	05/24/2024	500,033							500,033	500,033			
100135582	PROSPER	TX		11/09/2023	04/11/2024	509,727		(8,961)			(8,961)		500,766	500,766			
100141055	HAYWARD	CA		02/20/2024	09/06/2024	507,914		(6,914)			(6,914)		501,000	501,000			
100076852	MIAMI	FL		12/27/2021	02/09/2024	522,075		(20,841)			(20,841)		501,234	501,234			
3340074076	BROOKLYN	NY		05/17/2024	09/24/2024	501,780							501,780	501,780			
100139041	CORONA	CA		12/22/2023	07/10/2024	497,207		4,793			4,793		502,000	502,000			
100099890	EMERALD ISLE	NC		03/28/2023	06/22/2024	527,460		(25,231)			(25,231)		502,229	502,229			
100083942	NEHALEM	OR		07/12/2022	05/22/2024	508,933		(5,974)			(5,974)		502,958	502,958			
100017191	WASHINGTON	NJ		04/26/2018	04/05/2024	275,884		227,135			227,135		503,019	503,019			
100130450	RIDGEWOOD	NY		09/28/2023	10/09/2024	515,925		(12,701)			(12,701)		503,225	503,225			
100133221	LAKELAND	TN		11/29/2023	07/06/2024	504,484		(1,022)			(1,022)		503,462	503,462			
100137444	FORT LAUDERDALE	FL		01/11/2024	08/09/2024	485,587		18,213			18,213		503,800	503,800			
100109368	DAVENPORT	FL		06/12/2023	10/17/2024	519,230		(15,348)			(15,348)		503,882	503,882			
100089598	AUBURN	WA		01/30/2023	03/09/2024	534,369		(30,443)			(30,443)		503,927	503,927			
40017372	HICKSVILLE	NY		01/13/2021	02/26/2024	504,730							504,730	504,730			
3320044850	MAMARONECK	NY		01/30/2023	01/25/2024	504,900							504,900	504,900			
100148308	RENTON	WA		04/12/2024	11/17/2024	515,598		(10,548)			(10,548)		505,050	505,050			
100090993	CHICAGO	IL		01/31/2023	11/09/2024	515,528		(10,255)			(10,255)		505,273	505,273			
100031721	UNION CITY	CA		03/29/2019	09/05/2024	452,412		52,871			52,871		505,283	505,283			
3340071399	HINSDALE	IL		04/19/2024	11/25/2024	505,296							505,296	505,296			
100128752	COACHELLA	CA		09/21/2023	11/09/2024	532,905		(27,129)			(27,129)		505,776	505,776			
100115794	NORTH MYRTLE BEACH	SC		07/20/2023	10/17/2024	508,377		(2,239)			(2,239)		506,138	506,138			
100080773	LOS ANGELES	CA		03/10/2022	11/09/2024	515,079		(8,694)			(8,694)		506,385	506,385			
100148331	DUBLIN	CA		04/12/2024	09/17/2024	520,861		(14,228)			(14,228)		506,633	506,633			
100089981	PONTE VEDRA	FL		01/13/2023	08/22/2024	513,153		(6,398)			(6,398)		506,755	506,755			
100100161	OCOEE	FL		03/17/2023	04/09/2024	513,006		(5,273)			(5,273)		507,733	507,733			
100132528	FONTANA	CA		11/03/2023	12/10/2024	514,277		(5,141)			(5,141)		509,136	509,136			
100131625	EUGENE	OR		10/06/2023	03/17/2024	498,955		10,285			10,285		509,240	509,240			
100137008	GULF SHORES	AL		11/28/2023	09/17/2024	509,563		(204)			(204)		509,359	509,359			
100000389	BROOKLYN	NY		09/27/2016	07/05/2024	334,788		174,724			174,724		509,512	509,512			
100134723	TAMPA	FL		10/30/2023	08/06/2024	501,401		8,274			8,274		509,675	509,675			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
321040302	ASHLAND	OR		07/16/2021	10/04/2024	510,000							510,000	510,000			
100138021	LAS VEGAS	NV		12/13/2023	06/05/2024	510,624		(624)			(624)		510,000	510,000			
100139274	POWAY	CA		12/28/2023	11/06/2024	514,904		(4,904)			(4,904)		510,000	510,000			
100136569	LOS ANGELES	CA		11/22/2023	07/05/2024	527,866		(17,866)			(17,866)		510,000	510,000			
100141406	POTOMAC	MD		01/30/2024	05/06/2024	510,300		(6,326)			(6,326)		503,974	510,300		6,326	6,326
100160119	LOS ANGELES SYLMAR AREA	CA		07/17/2024	09/18/2024	515,291		(4,721)			(4,721)		510,571	510,571			
100109780	MELBOURNE	FL		08/04/2023	12/09/2024	517,630		(7,053)			(7,053)		510,577	510,577			
100031372	SAN LEANDRO	CA		03/29/2019	07/05/2024	516,087		(5,388)			(5,388)		510,699	510,699			
100071914	TRACY	CA		11/19/2021	12/09/2024	513,158		(2,332)			(2,332)		510,826	510,826			
100100506	LODI	CA		04/27/2023	02/09/2024	527,374		(16,407)			(16,407)		510,967	510,967			
3320049229	WASHINGTON	DC		04/04/2023	07/25/2024	511,335							511,335	511,335			
100079819	WINNETKA	CA		04/25/2022	07/22/2024	528,776		(17,309)			(17,309)		511,468	511,468			
100137638	LEHI	UT		12/08/2023	09/17/2024	526,076		(14,459)			(14,459)		511,618	511,618			
100137441	MERIDIAN	ID		01/11/2024	08/09/2024	527,865		(16,203)			(16,203)		511,661	511,661			
3340072748	BRONX	NY		03/28/2024	09/24/2024	511,929							511,929	511,929			
100142815	SAN DIEGO	CA		02/08/2024	11/05/2024	524,042		(12,042)			(12,042)		512,000	512,000			
100119319	EVERETT	WA		07/31/2023	11/17/2024	515,115		(3,064)			(3,064)		512,050	512,050			
100150883	EL DORADO HILLS	CA		05/08/2024	11/17/2024	523,581		(11,521)			(11,521)		512,059	512,059			
40018361	THE BRONX	NY		03/18/2021	06/25/2024	512,566							512,566	512,566			
323080175	VAIL	AZ		09/29/2023	07/25/2024	512,818							512,818	512,818			
3320046146	BERGENFIELD	NJ		02/27/2023	09/24/2024	513,034							513,034	513,034			
100091458	WEST HILLS	CA		01/20/2023	09/09/2024	533,446		(20,216)			(20,216)		513,230	513,230			
100082932	PLANO	TX		05/17/2022	06/09/2024	530,581		(17,295)			(17,295)		513,286	513,286			
100145338	UNITED KINGDOM	GBR		03/12/2024	11/20/2024	518,589		887			887	73	519,549	513,638	(5,911)		(5,911)
3310044030	CARBONDALE	IL		01/30/2023	03/22/2024	514,501							514,501	514,501			
100143309	MARYSVILLE	WA		02/16/2024	12/17/2024	523,225		(8,665)			(8,665)		514,560	514,560			
3340069779	FRESH MEADOWS	NY		03/14/2024	10/24/2024	514,998							514,998	514,998			
100143979	LOS ANGELES	CA		02/29/2024	10/05/2024	511,324		3,676			3,676		515,000	515,000			
100150916	KAMUELA	HI		05/08/2024	12/17/2024	526,380		(11,129)			(11,129)		515,251	515,251			
100139600	LITTLE FALLS	NJ		12/28/2023	10/05/2024	530,922		(15,317)			(15,317)		515,605	515,605			
100129630	WASHINGTON	UT		09/29/2023	12/17/2024	528,722		(12,231)			(12,231)		516,492	516,492			
3320043900	MORRISTOWN	NJ		01/10/2023	01/25/2024	516,557							516,557	516,557			
100101632	SUNRIVER	OR		04/26/2023	07/17/2024	517,606		(633)			(633)		516,973	516,973			
100143267	ANNA	TX		02/16/2024	06/17/2024	520,815		(3,728)			(3,728)		517,087	517,087			
100109758	SEATTLE	WA		06/16/2023	11/09/2024	524,956		(6,145)			(6,145)		518,810	518,810			
4010042670	HOUSTON	TX		07/27/2023	09/09/2024	530,391		(11,071)			(11,071)		519,320	519,320			
100078185	TUCSON	AZ		02/10/2022	09/09/2024	539,569		(20,240)			(20,240)		519,329	519,329			
100134635	QUINCY	MA		10/30/2023	07/06/2024	519,334		326			326		519,660	519,660			
100118897	DOS PALOS	CA		08/30/2023	03/09/2024	493,088		26,912			26,912		520,000	520,000			
100126316	MIAMI	FL		08/30/2023	08/09/2024	539,454		(19,407)			(19,407)		520,047	520,047			
100131875	SCOTTSDALE	AZ		10/06/2023	09/05/2024	538,478		(17,786)			(17,786)		520,692	520,692			
100090965	MIAMI	FL		01/31/2023	05/09/2024	530,294		(9,379)			(9,379)		520,915	520,915			
3320046846	PASSAIC	NJ		02/27/2023	06/25/2024	520,941							520,941	520,941			
3300004475	JERSEY CITY	NJ		08/24/2023	10/23/2024	520,988							520,988	520,988			
100146918	WILDWOOD CREST	NJ		03/26/2024	07/18/2024	522,245		(1,208)			(1,208)		521,038	521,038			
100155915	HOUSTON	TX		06/17/2024	09/18/2024	535,243		(14,120)			(14,120)		521,123	521,123			
100137928	SUNLAND	CA		12/13/2023	09/17/2024	527,239		(5,989)			(5,989)		521,250	521,250			
100142954	CLERMONT	FL		02/09/2024	04/18/2024	532,212		(10,056)			(10,056)		522,156	522,156			
100057984	MENLO PARK	CA		06/30/2021	10/17/2024	531,289		(8,968)			(8,968)		522,322	522,322			
100091148	SAN FERNANDO	CA		01/31/2023	07/09/2024	504,423		18,024			18,024		522,447	522,447			
100079255	SANTA ANA	CA		02/25/2022	10/09/2024	531,139		(7,960)			(7,960)		523,179	523,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079581	VISTA	CA		04/25/2022	04/22/2024	526,625		(3,255)			(3,255)		523,370	523,370			
3310066407	MONTCLAIR	NJ		12/28/2023	07/25/2024	523,500							523,500	523,500			
100135241	JASPER	GA		11/08/2023	09/17/2024	517,084		6,680			6,680		523,764	523,764			
100127485	FAIR OAKS	CA		09/08/2023	08/17/2024	534,092		(10,242)			(10,242)		523,851	523,851			
100144138	SOUTH LAKE TAHOE	CA		03/07/2024	10/17/2024	535,081		(11,221)			(11,221)		523,860	523,860			
100140056	OCALA	FL		01/09/2024	11/17/2024	539,980		(16,033)			(16,033)		523,947	523,947			
100144347	BAL HARBOUR	FL		03/07/2024	07/18/2024	541,568		(17,504)			(17,504)		524,063	524,063			
100142084	ORLANDO	FL		02/29/2024	08/06/2024	528,434		(3,434)			(3,434)		525,000	525,000			
100100537	DALLAS	TX		04/27/2023	06/09/2024	555,059		(29,346)			(29,346)		525,713	525,713			
100103282	RICHMOND	CA		04/27/2023	12/09/2024	537,196		(11,373)			(11,373)		525,824	525,824			
100164577	LAKE ELSINORE	CA		08/21/2024	10/16/2024	540,007		(14,161)			(14,161)		525,845	525,845			
100136442	LATHROP	CA		11/20/2023	11/17/2024	523,630		2,254			2,254		525,883	525,883			
100113904	HAWTHORN WOODS	IL		06/29/2023	10/05/2024	486,943		38,990			38,990		525,933	525,933			
100108090	LA PUENTE	CA		05/24/2023	07/09/2024	545,273		(19,037)			(19,037)		526,236	526,236			
100140678	STOCKTON	CA		02/08/2024	11/09/2024	542,980		(16,480)			(16,480)		526,500	526,500			
100144335	FREDERICKSBURG	TX		03/07/2024	11/18/2024	537,200		(10,437)			(10,437)		526,763	526,763			
100130359	SANDPOINT	ID		09/28/2023	12/11/2024	536,283		(9,381)			(9,381)		526,903	526,903			
100074240	PENSACOLA	FL		12/09/2021	07/09/2024	534,382		(7,445)			(7,445)		526,936	526,936			
3300004329	PARAMUS	NJ		02/27/2023	03/15/2024	526,946							526,946	526,946			
3320046534	WESTWOOD	NJ		02/13/2023	04/24/2024	527,090							527,090	527,090			
100127697	SYKESVILLE	MD		09/08/2023	04/09/2024	538,356		(10,894)			(10,894)		527,462	527,462			
100139623	LOS ANGELES	CA		12/28/2023	07/05/2024	544,655		(16,655)			(16,655)		528,000	528,000			
322040597	HARRISVILLE	UT		06/09/2022	04/25/2024	528,500							528,500	528,500			
100090735	MOUNT VERNON	WA		01/09/2023	09/09/2024	535,916		(7,408)			(7,408)		528,508	528,508			
100102948	CORPUS CHRISTI	TX		06/22/2023	05/10/2024	549,850		(20,925)			(20,925)		528,926	528,926			
3320044632	FALLS CHURCH	VA		01/30/2023	08/26/2024	529,155							529,155	529,155			
100101961	GLENDORA	CA		04/14/2023	02/09/2024	556,834		(27,669)			(27,669)		529,164	529,164			
100147716	POMONA	CA		04/05/2024	09/05/2024	540,346		(11,169)			(11,169)		529,178	529,178			
100148390	NORTH HOLLYWOOD	CA		04/12/2024	11/17/2024	545,139		(15,681)			(15,681)		529,457	529,457			
100103136	BRONX	NY		04/21/2023	06/09/2024	543,015		(13,150)			(13,150)		529,865	529,865			
3320047518	LAKE HAVASU CITY	AZ		03/15/2023	03/25/2024	530,675							530,675	530,675			
100117310	CLEARWATER	FL		07/20/2023	05/05/2024	451,280		79,419			79,419		530,699	530,699			
100135415	COCOA BEACH	FL		11/13/2023	11/17/2024	528,656		2,700			2,700		531,355	531,355			
100134310	KATY	TX		10/27/2023	05/11/2024	536,732		(5,362)			(5,362)		531,370	531,370			
100138821	SANTA ROSA BEACH	FL		12/21/2023	10/18/2024	549,926		(17,926)			(17,926)		532,000	532,000			
100081021	WOODLAND	CA		03/18/2022	07/17/2024	523,697		8,832			8,832		532,529	532,529			
100071487	VALLEY CENTER	CA		10/26/2021	04/09/2024	564,517		(31,860)			(31,860)		532,656	532,656			
100010759	SOUTH RICHMOND HILL	NY		01/27/2017	05/05/2024	477,762		55,544			55,544		533,306	533,306			
100102883	GARFIELD	NJ		06/22/2023	04/27/2024	534,094							534,094	534,124		30	30
3310052295	NASHVILLE	TN		06/08/2023	12/23/2024	534,511							534,511	534,511			
324050719	HURRICANE	UT		07/25/2024	11/26/2024	534,598							534,598	534,598			
100131921	LITTLE SILVER	NJ		10/13/2023	08/17/2024	538,120		(2,730)			(2,730)		535,390	535,390			
100107914	PHOENIX	AZ		06/29/2023	03/09/2024	558,799		(23,299)			(23,299)		535,500	535,500			
100107917	PHOENIX	AZ		06/29/2023	03/09/2024	566,909		(31,409)			(31,409)		535,500	535,500			
100128186	ODESSA	FL		09/18/2023	02/17/2024	528,705		7,030			7,030		535,735	535,735			
100174241	BAYVILLE	NJ		10/31/2024	11/17/2024	542,497		(6,731)			(6,731)		535,766	535,766			
100137664	DALLAS	TX		12/08/2023	10/17/2024	544,230		(8,297)			(8,297)		535,933	535,933			
322120960	ORO VALLEY	AZ		03/16/2023	05/28/2024	536,008							536,008	536,008			
100071997	GULF SHORES	AL		10/29/2021	08/09/2024	556,754		(20,516)			(20,516)		536,238	536,238			
323070655	DEER PARK	WA		10/20/2023	08/30/2024	536,750							536,750	536,750			
100081800	BROOKLYN	NY		03/30/2022	11/09/2024	527,944		9,190			9,190		537,134	537,134			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118021	WESTMINSTER	CA		07/20/2023	02/05/2024	507,908		29,271			29,271		537,179	537,179			
100071956	PLANTATION	FL		01/21/2022	04/09/2024	553,683		(16,245)			(16,245)		537,438	537,438			
3320052231	SEDONA	AZ		06/21/2023	08/26/2024	542,197							542,197	538,560		(3,637)	(3,637)
100151074	DENVER	CO		05/08/2024	08/17/2024	554,800		(15,950)			(15,950)		538,850	538,850			
323080511	DEER PARK	WA		10/20/2023	10/04/2024	539,000							539,000	539,000			
323080929	DEER PARK	WA		10/20/2023	10/04/2024	539,000							539,000	539,000			
100131651	FRISCO	TX		10/06/2023	01/17/2024	529,000		10,126			10,126		539,126	539,126			
100133350	CORAL SPRINGS	FL		11/21/2023	03/10/2024	524,132		15,112			15,112		539,244	539,244			
100118696	HOUSTON	TX		07/25/2023	09/09/2024	544,116		(4,855)			(4,855)		539,262	539,262			
100139435	SOUTH GATE	CA		12/28/2023	08/05/2024	535,398		4,240			4,240		539,638	539,638			
3340071267	LOS ANGELES	CA		03/07/2024	11/25/2024	539,669							539,669	539,669			
100079370	MISSION VIEJO	CA		03/17/2022	10/09/2024	520,188		19,812			19,812		540,000	540,000			
100137909	ARLINGTON HEIGHTS	IL		12/12/2023	10/09/2024	539,599		401			401		540,000	540,000			
100163597	STUART	FL		08/15/2024	11/09/2024	556,669		(16,669)			(16,669)		540,000	540,000			
100145049	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	550,274		(648)			(648)	77	549,703	540,413	(9,290)		(9,290)
3340071676	BROOKLYN	NY		03/14/2024	09/24/2024	540,540							540,540	540,540			
100102664	BUENA PARK	CA		06/22/2023	11/10/2024	547,794		(6,794)			(6,794)		541,001	541,001			
100090890	EAST FALMOUTH	MA		01/31/2023	04/09/2024	536,381		5,194			5,194		541,574	541,574			
100119279	PORTLAND	OR		07/31/2023	10/17/2024	550,379		(8,672)			(8,672)		541,707	541,707			
100100569	EL CAJON	CA		04/27/2023	10/09/2024	557,192		(15,279)			(15,279)		541,914	541,914			
100120146	CADILLAC	MI		08/11/2023	11/09/2024	550,482		(8,170)			(8,170)		542,313	542,313			
100079445	BURBANK	CA		03/17/2022	05/09/2024	551,172		(8,792)			(8,792)		542,380	542,380			
100132650	SALINAS	CA		11/03/2023	05/10/2024	533,979		8,919			8,919		542,898	542,898			
100148493	PLYMOUTH	MA		04/12/2024	11/18/2024	551,541		(8,621)			(8,621)		542,920	542,920			
100135258	MESA	AZ		11/08/2023	10/17/2024	549,075		(5,689)			(5,689)		543,385	543,385			
3500108936	FORT LAUDERDALE	FL		10/16/2024	12/30/2024	543,750							543,750	543,750			
100108023	NAPLES	FL		05/25/2023	06/17/2024	535,942		7,838			7,838		543,780	543,780			
3320048974	BROOKLYN	NY		04/19/2023	05/24/2024	543,956							543,956	543,956			
100149682	RONALD	WA		04/26/2024	08/16/2024	550,990		(6,990)			(6,990)		544,000	544,000			
100089588	CELEBRATION	FL		01/30/2023	06/09/2024	555,349		(10,857)			(10,857)		544,493	544,493			
100102687	SAN FRANCISCO	CA		06/22/2023	10/10/2024	553,741		(8,568)			(8,568)		545,173	545,173			
100137697	FULLERTON	CA		12/08/2023	07/17/2024	553,971		(8,764)			(8,764)		545,207	545,207			
100103230	MONROE	GA		04/26/2023	03/09/2024	547,082		(1,367)			(1,367)		545,715	545,715			
100088331	CHANDLER	AZ		01/06/2023	04/09/2024	562,550		(16,337)			(16,337)		546,213	546,213			
100090052	SAN JOSE	CA		01/13/2023	07/22/2024	562,240		(15,632)			(15,632)		546,608	546,608			
3320052177	ELMHURST	IL		05/18/2023	08/26/2024	546,752							546,752	546,752			
100144964	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	553,932		2,425			2,425		556,356	546,975	(9,381)		(9,381)
100101862	SAVANNAH	GA		04/06/2023	02/09/2024	563,929		(16,132)			(16,132)		547,797	547,797			
100114466	SAN DIEGO	CA		06/29/2023	10/01/2024	528,493		19,611			19,611		548,104	548,104			
100148121	MILPITAS	CA		04/10/2024	11/16/2024	552,855		(3,352)			(3,352)		549,503	549,503			
100157857	WINNETKA	CA		07/09/2024	11/17/2024	553,670		(4,110)			(4,110)		549,560	549,560			
3340069846	SMITHTOWN	NY		05/23/2024	11/25/2024	549,569							549,569	549,569			
100142825	CANOGA PARK	CA		02/08/2024	10/05/2024	560,389		(10,389)			(10,389)		550,000	550,000			
100121028	PALMETTO	FL		08/30/2023	10/17/2024	555,833		(5,518)			(5,518)		550,316	550,316			
100135080	SANTA PAULA	CA		11/01/2023	10/17/2024	535,653		14,689			14,689		550,342	550,342			
100145844	PEORIA	AZ		03/15/2024	09/05/2024	570,353		(19,953)			(19,953)		550,400	550,400			
100149289	FRANKLIN	TN		04/24/2024	10/17/2024	567,927		(17,076)			(17,076)		550,851	550,851			
100138316	OLYMPIA	WA		12/18/2023	11/16/2024	558,402		(7,523)			(7,523)		550,879	550,879			
100143442	LONG BEACH	CA		02/16/2024	11/05/2024	561,618		(9,618)			(9,618)		552,000	552,000			
100134361	CLEMMONS	NC		10/27/2023	10/11/2024	561,684		(9,637)			(9,637)		552,047	552,047			
3340067040	MAYBROOK	NY		02/29/2024	10/24/2024	552,103							552,103	552,103			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151740	LOS ANGELES	CA		05/10/2024	12/05/2024	571,540		(19,040)			(19,040)		552,500	552,500			
100099601	CORONA	CA		04/06/2023	03/09/2024	573,281		(20,443)			(20,443)		552,837	552,837			
100090785	CAPE CORAL	FL		02/28/2023	11/09/2024	565,206		(11,530)			(11,530)		553,677	553,677			
100118709	CHESTER	CT		07/25/2023	12/09/2024	571,737		(18,018)			(18,018)		553,719	553,719			
3320053374	JAMAICA	NY		05/25/2023	08/26/2024	553,955							553,955	553,955			
100137099	GOVERNMENT CAMP	OR		11/28/2023	10/17/2024	557,350		(3,100)			(3,100)		554,250	554,250			
100091592	COLLEYVILLE	TX		03/07/2023	12/09/2024	585,120		(30,443)			(30,443)		554,677	554,677			
100149489	LA HABRA	CA		04/24/2024	11/17/2024	571,151		(16,151)			(16,151)		555,000	555,000			
3320049336	WASHINGTON	DC		04/04/2023	10/24/2024	555,093							555,093	555,093			
100090163	MARCO ISLAND	FL		01/13/2023	05/22/2024	550,432		4,772			4,772		555,205	555,205			
3310054438	LOS ANGELES	CA		06/29/2023	11/25/2024	555,440							555,440	555,440			
100120802	CHANDLER	AZ		08/25/2023	06/11/2024	567,940		(12,054)			(12,054)		555,886	555,886			
3340071115	QUEENS	NY		03/14/2024	11/25/2024	555,984							555,984	555,984			
100080173	TAMPA	FL		02/25/2022	12/09/2024	548,873		7,927			7,927		556,800	556,800			
100103104	BRONX	NY		04/21/2023	05/09/2024	571,503		(13,847)			(13,847)		557,656	557,656			
100119282	FOUNTAIN VALLEY	CA		07/31/2023	11/17/2024	561,829		(3,637)			(3,637)		558,193	558,193			
100091088	INGLEWOOD	CA		01/31/2023	12/09/2024	570,016		(11,710)			(11,710)		558,307	558,307			
100118896	LAKESIDE	CA		08/30/2023	11/09/2024	576,638		(18,317)			(18,317)		558,322	558,322			
100140292	WASHINGTON	DC		01/18/2024	03/17/2024	574,567		(16,193)			(16,193)		558,374	558,374			
100141393	ISSAQUAH	WA		01/30/2024	09/06/2024	560,726		(2,326)			(2,326)		558,400	558,400			
3320050696	HUNTINGTON STATION	NY		04/04/2023	05/24/2024	559,377							559,377	559,377			
100144968	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	567,740		1,728			1,728		569,468	559,857	(9,612)		(9,612)
100145353	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	567,846		1,622			1,622		569,468	559,857	(9,612)		(9,612)
100130302	ROSEVILLE	CA		09/28/2023	11/11/2024	563,422		(3,428)			(3,428)		559,994	559,994			
323060780	CLE ELUM	WA		07/20/2023	10/04/2024	560,000							560,000	560,000			
100143904	EDISTO ISLAND	SC		03/06/2024	12/05/2024	575,326		(15,326)			(15,326)		560,000	560,000			
100103768	DAVENPORT	FL		05/10/2023	04/09/2024	566,113		(5,813)			(5,813)		560,300	560,300			
100132051	OVIEDO	FL		10/13/2023	01/17/2024	570,502		(9,908)			(9,908)		560,594	560,594			
100148763	PORTLAND	OR		04/17/2024	12/17/2024	568,852		(7,676)			(7,676)		561,176	561,176			
3340069299	WELLFORD	SC		04/12/2024	11/25/2024	561,285							561,285	561,285			
100137687	YUCCA VALLEY	CA		12/08/2023	12/17/2024	572,512		(10,769)			(10,769)		561,742	561,742			
100091062	INDIO	CA		01/31/2023	04/09/2024	589,139		(27,072)			(27,072)		562,066	562,066			
100143316	GILBERT	AZ		02/16/2024	10/17/2024	575,913		(13,800)			(13,800)		562,113	562,113			
100139161	CHULA VISTA	CA		12/28/2023	12/09/2024	576,561		(14,061)			(14,061)		562,500	562,500			
100068172	LAFAYETTE	CA		08/25/2021	10/17/2024	569,282		(6,297)			(6,297)		562,985	562,985			
100079874	SAN DIMAS	CA		04/08/2022	09/22/2024	549,217		14,093			14,093		563,310	563,310			
100139128	DANIEL ISLAND	SC		12/28/2023	08/09/2024	572,721		(9,046)			(9,046)		563,676	563,676			
100000339	UNION CITY	CA		09/27/2016	09/05/2024	574,542		(10,114)			(10,114)		564,428	564,428			
3320047588	LAKE HAVASU CITY	AZ		03/15/2023	05/24/2024	564,608							564,608	564,608			
3320047611	LAKE HAVASU CITY	AZ		03/15/2023	03/25/2024	564,608							564,608	564,608			
322080364	KENNEWICK	WA		11/18/2022	04/25/2024	564,963							564,963	564,963			
100158796	SEATTLE	WA		07/10/2024	12/17/2024	579,421		(13,629)			(13,629)		565,792	565,792			
100078475	FORT LAUDERDALE	FL		02/02/2022	12/09/2024	602,210		(36,043)			(36,043)		566,167	566,167			
100151871	SAINT PETERSBURG	FL		05/10/2024	09/05/2024	596,930		(30,680)			(30,680)		566,250	566,250			
3340070767	HUNTINGTON	NY		03/07/2024	09/24/2024	566,510							566,510	566,510			
3310036527	PHILADELPHIA	PA		06/29/2022	02/26/2024	566,653							566,653	566,653			
100137256	NETHERLANDS	NLD		11/28/2023	11/20/2024	592,903						(2,686)	590,218	567,032	(23,186)		(23,186)
100151179	MOUNTAIN HOUSE	CA		05/10/2024	11/17/2024	582,677		(15,099)			(15,099)		567,578	567,578			
322080079	KENNEWICK	WA		03/03/2023	04/25/2024	568,036							568,036	568,036			
3320046529	JERSEY CITY	NJ		02/13/2023	05/24/2024	568,557							568,557	568,557			
100115295	SOUTH GATE	CA		07/17/2023	12/09/2024	573,914		(5,018)			(5,018)		568,897	568,897			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103137	HAVERSTRAW	NY		04/21/2023	11/09/2024	577,833		(8,754)			(8,754)		569,078	569,078			
100145275	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	578,486		1,440			1,440		579,926	570,138	(9,788)		(9,788)
3320051911	AUSTIN	TX		05/18/2023	09/24/2024	570,240							570,240	570,240			
100135004	UNION CITY	CA		10/30/2023	12/06/2024	564,865		5,635			5,635		570,500	570,500			
100129428	SAN DIEGO	CA		09/29/2023	11/17/2024	579,224		(8,575)			(8,575)		570,649	570,649			
100140192	TUCSON	AZ		01/11/2024	09/11/2024	569,477		2,523			2,523		572,000	572,000			
100108888	LAKESIDE	CA		05/31/2023	09/09/2024	578,776		(6,672)			(6,672)		572,104	572,104			
3320049055	ELMHURST	IL		03/15/2023	04/24/2024	572,171							572,171	572,171			
100091268	BERMUDA DUNES	CA		01/31/2023	04/09/2024	605,924		(33,566)			(33,566)		572,358	572,358			
100103759	KISSIMMEE	FL		05/08/2023	12/09/2024	584,068		(11,604)			(11,604)		572,464	572,464			
100109378	CONCORD	CA		06/12/2023	11/17/2024	565,815		6,783			6,783		572,598	572,598			
100142139	THOUSAND OAKS	CA		02/29/2024	05/06/2024	572,846		(182)			(182)		572,664	572,846		182	182
100142919	LOS ANGELES	CA		02/09/2024	11/18/2024	588,537		(15,561)			(15,561)		572,976	572,976			
100078445	CORONA DEL MAR	CA		01/21/2022	09/09/2024	581,443		(8,131)			(8,131)		573,312	573,312			
322020784	STAR	ID		03/23/2022	07/25/2024	573,324							573,324	573,324			
100150770	LONG BEACH	CA		05/07/2024	06/03/2024	584,569		(11,006)			(11,006)		573,563	573,563			
100091026	LITTLETON	CO		01/31/2023	08/09/2024	586,721		(13,125)			(13,125)		573,596	573,596			
100142823	OCEANSIDE	CA		02/08/2024	11/05/2024	583,227		(9,477)			(9,477)		573,750	573,750			
100078773	IMPERIAL BEACH	CA		01/31/2022	06/09/2024	593,402		(18,502)			(18,502)		574,900	574,900			
100129429	PASO ROBLES	CA		09/29/2023	12/17/2024	576,252		(1,088)			(1,088)		575,164	575,164			
100109277	DAVENPORT	FL		07/21/2023	10/09/2024	573,604		1,882			1,882		575,487	575,487			
100148053	SPARKS	NV		04/10/2024	09/16/2024	576,251		(633)			(633)		575,618	575,618			
100132826	IRVINE	CA		11/03/2023	01/10/2024	579,493		(3,644)			(3,644)		575,849	575,849			
100120913	REHOBOTH BEACH	DE		08/30/2023	03/17/2024	570,968		5,215			5,215		576,183	576,183			
100129536	GARFIELD	NJ		09/29/2023	09/17/2024	580,450		(4,243)			(4,243)		576,206	576,206			
100137647	TREASURE ISLAND	FL		12/08/2023	12/17/2024	573,342		3,684			3,684		577,027	577,027			
100142927	DENVER	CO		02/09/2024	11/18/2024	594,831		(17,784)			(17,784)		577,047	577,047			
100038753	KILDARE	IRL		09/27/2019	02/01/2024	588,619						(5,120)	583,500	577,048	(6,452)		(6,452)
100135408	LA QUINTA	CA		11/13/2023	08/17/2024	572,933		4,141			4,141		577,073	577,073			
100089639	KNOXVILLE	TN		01/30/2023	07/09/2024	593,538		(16,213)			(16,213)		577,325	577,325			
3320045098	BRONX	NY		04/19/2023	06/25/2024	578,705							578,705	578,705			
100082298	WACO	TX		04/14/2022	08/09/2024	1,416,689		78,021			78,021		1,494,710	579,028		(915,682)	(915,682)
100120381	LOS ANGELES	CA		08/18/2023	05/05/2024	594,544		(15,363)			(15,363)		579,182	579,182			
100135953	ANTIOCH	CA		11/15/2023	12/09/2024	590,133		(10,133)			(10,133)		580,000	580,000			
100156166	SAN DIEGO	CA		06/20/2024	10/11/2024	610,952		(30,952)			(30,952)		580,000	580,000			
100143782	BISHOP	TX		02/27/2024	12/09/2024	592,320		(11,614)			(11,614)		580,705	580,705			
100083853	ASTORIA	OR		07/12/2022	04/22/2024	534,346		46,654			46,654		581,000	581,000			
100132445	STERLING	VA		11/03/2023	04/10/2024	570,649		10,354			10,354		581,003	581,003			
100079842	DORAL	FL		04/08/2022	11/22/2024	584,654		(3,132)			(3,132)		581,522	581,522			
100140820	BAKERFIELD	CA		03/06/2024	09/05/2024	600,512		(18,088)			(18,088)		582,423	582,423			
100099967	HARWOOD	MD		03/28/2023	06/22/2024	579,438		3,025			3,025		582,462	582,462			
100109182	MESA	AZ		07/21/2023	10/09/2024	594,099		(11,604)			(11,604)		582,495	582,495			
100132469	EWA BEACH	HI		11/03/2023	07/10/2024	584,010		(950)			(950)		583,061	583,061			
100079520	PIGEON FORGE	TN		04/25/2022	03/22/2024	602,831		(19,408)			(19,408)		583,423	583,423			
100134315	SHOW LOW	AZ		10/27/2023	11/11/2024	594,464		(10,958)			(10,958)		583,506	583,506			
100129383	PASADENA	CA		09/26/2023	10/21/2024	582,120		1,430			1,430		583,550	583,550			
100134525	PANORAMA CITY	CA		10/30/2023	10/09/2024	580,089		3,515			3,515		583,604	583,604			
100133717	HIGHLANDS RANCH	CO		10/23/2023	11/17/2024	589,316		(5,239)			(5,239)		584,077	584,077			
100145352	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	592,523		1,705			1,705		594,228	584,198	(10,029)		(10,029)
322060737	STAR	ID		09/19/2022	04/25/2024	584,500							584,500	584,500			
100141254	SAN JOSE	CA		01/30/2024	07/06/2024	586,214		(1,560)			(1,560)		584,655	584,655			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141443	LONG BEACH	CA		01/30/2024	08/05/2024	599,901		(14,901)			(14,901)		585,000	585,000			
100100582	ORANGE	CA		04/27/2023	12/09/2024	601,425		(16,425)			(16,425)		585,000	585,000			
100090322	TAHOE CITY	CA		01/06/2023	02/09/2024	607,178		(22,178)			(22,178)		585,000	585,000			
100090740	RIVERSIDE	CA		01/09/2023	11/09/2024	590,282		(5,213)			(5,213)		585,069	585,069			
100102811	BOCA RATON	FL		06/22/2023	08/10/2024	572,791		12,546			12,546		585,337	585,337			
100116255	BISCAYNE PARK	FL		07/20/2023	11/05/2024	482,297		103,351			103,351		585,648	585,648			
100128487	RESEDA	CA		09/15/2023	10/11/2024	600,319		(13,368)			(13,368)		586,951	586,951			
100137396	VAN NUYS	CA		01/11/2024	08/09/2024	607,826		(20,730)			(20,730)		587,096	587,096			
100102690	WESTMINSTER	CA		06/22/2023	05/10/2024	604,777		(17,253)			(17,253)		587,525	587,525			
323050354	EDEN	UT		06/30/2023	05/28/2024	587,710							587,710	587,710			
100137040	ATHENS	GA		11/28/2023	11/17/2024	591,361		(3,405)			(3,405)		587,956	587,956			
100091452	SCOTTSDALE	AZ		01/20/2023	06/09/2024	581,538		6,852			6,852		588,390	588,390			
100103754	APPLE VALLEY	CA		05/08/2023	12/09/2024	602,407		(13,791)			(13,791)		588,615	588,615			
100154851	OREM	UT		07/19/2024	12/24/2024	625,737		(34,760)			(34,760)		590,977	590,977			
100148567	BAKERSFIELD	CA		04/12/2024	09/18/2024	599,948		(8,898)			(8,898)		591,050	591,050			
100138412	LAKE FOREST (TRABUCO C	CA		12/18/2023	06/09/2024	601,592		(10,312)			(10,312)		591,280	591,280			
100128294	FALLBROOK	CA		09/14/2023	10/05/2024	592,623		(1,053)			(1,053)		591,571	591,571			
100135682	SYLVANIA	OH		11/09/2023	07/11/2024	605,661		(13,485)			(13,485)		592,176	592,176			
3320038950	BETHPAGE	NY		02/13/2023	02/26/2024	593,258							593,258	593,258			
100128385	TAMPA	FL		09/15/2023	06/11/2024	583,705		10,375			10,375		594,081	594,081			
100140893	(CANYON COUNTRY AREA) SANTA CL	CA		02/26/2024	05/10/2024	603,388		(8,171)			(8,171)		595,218	595,218			
3310050364	MOUNTAIN VIEW	CA		04/27/2023	06/25/2024	595,782							595,782	595,782			
100137993	VISTA	CA		12/13/2023	05/17/2024	596,595		(776)			(776)		595,818	595,818			
100100442	WEST LONG BRANCH	NJ		04/27/2023	01/09/2024	613,791		(17,244)			(17,244)		596,547	596,547			
100139846	UNITED KINGDOM	GBR		12/18/2023	01/22/2024	598,438						(4,699)	593,739	596,697	2,957		2,957
100157680	HUNTERSVILLE	NC		06/28/2024	12/05/2024	605,567		(8,267)			(8,267)		597,300	597,300			
100071947	SCOTTSDALE	AZ		01/21/2022	04/09/2024	630,457		(33,069)			(33,069)		597,388	597,388			
100102734	JURUPA VALLEY	CA		06/22/2023	09/10/2024	613,529		(15,709)			(15,709)		597,820	597,820			
100091317	EL CAJON	CA		01/13/2023	01/09/2024	611,829		(13,829)			(13,829)		598,000	598,000			
100131985	TRUCKEE	CA		10/13/2023	01/17/2024	610,659		(12,217)			(12,217)		598,442	598,442			
100134085	FULLERTON	CA		12/08/2023	06/10/2024	590,489		8,088			8,088		598,577	598,577			
100129391	ANN ARBOR	MI		09/26/2023	12/21/2024	588,831		9,825			9,825		598,656	598,656			
100014465	ARLINGTON	VA		09/27/2017	08/13/2024	579,166		19,758			19,758		598,924	598,924			
3320044472	ELMHURST	NY		01/30/2023	11/25/2024	598,950							598,950	598,950			
100158103	LOS ANGELES	CA		07/09/2024	10/18/2024	595,299		3,690			3,690		598,989	598,989			
100120518	WASHINGTON	DC		08/18/2023	06/05/2024	633,880		(34,629)			(34,629)		599,252	599,252			
100150165	NAPLES	FL		04/30/2024	11/05/2024	616,256		(16,986)			(16,986)		599,270	599,270			
100144594	SELBYVILLE	DE		03/13/2024	11/16/2024	610,491		(10,971)			(10,971)		599,520	599,520			
100151643	SUMMERVILLE	SC		05/10/2024	08/17/2024	612,834		(13,269)			(13,269)		599,566	599,566			
100140131	DRAPER	UT		01/09/2024	06/17/2024	607,103		(7,495)			(7,495)		599,608	599,608			
100138884	SANDY SPRINGS	GA		12/21/2023	10/18/2024	613,980		(14,334)			(14,334)		599,646	599,646			
100090941	PHOENIX	AZ		01/31/2023	04/09/2024	578,246		21,530			21,530		599,777	599,777			
100140215	LONG BRANCH	NJ		01/11/2024	12/11/2024	574,579		25,207			25,207		599,786	599,786			
100140240	MALDEN	MA		01/18/2024	07/17/2024	609,660		(9,660)			(9,660)		600,000	600,000			
4010063319	BIRMINGHAM	AL		11/29/2023	12/06/2024	623,855		(23,855)			(23,855)		600,000	600,000			
100160608	KEY LARGO	FL		07/19/2024	12/05/2024	645,781		(45,781)			(45,781)		600,000	600,000			
100145231	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	610,383		1,429			1,429	354	612,166	601,841	(10,324)		(10,324)
3310038062	POUGHKEEPSIE	NY		07/14/2022	08/26/2024	602,554							602,554	602,554			
3320042794	PAHOA	HI		01/30/2023	04/24/2024	602,631							602,631	602,631			
100145002	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	612,052		887			887	111	613,050	602,739	(10,311)		(10,311)
100147132	GILBERT	AZ		05/08/2024	11/09/2024	619,308		(16,308)			(16,308)		603,000	603,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078488	KAMUELA	HI		02/02/2022	01/09/2024	622,878		(19,598)			(19,598)		603,279	603,279			
100142524	SAN DIEGO	CA		02/08/2024	10/17/2024	617,790		(14,477)			(14,477)		603,313	603,313			
100133744	CHICAGO	IL		10/23/2023	04/17/2024	606,629		(2,530)			(2,530)		604,099	604,099			
100079331	LA MIRADA	CA		03/17/2022	11/09/2024	632,471		(27,975)			(27,975)		604,496	604,496			
324010911	MARANA	AZ		03/21/2024	06/26/2024	605,000							605,000	605,000			
100150856	CHICAGO	IL		05/08/2024	11/17/2024	615,846		(10,830)			(10,830)		605,016	605,016			
100165456	WILDWOOD	NJ		08/29/2024	10/18/2024	626,340		(21,247)			(21,247)		605,093	605,093			
100103064	SEMINOLE	FL		06/22/2023	02/10/2024	562,194		44,206			44,206		606,400	606,400			
100140226	SACRAMENTO	CA		01/11/2024	11/11/2024	621,042		(13,930)			(13,930)		607,113	607,113			
100089573	SANTA CLARITA	CA		01/30/2023	03/09/2024	627,870		(20,382)			(20,382)		607,487	607,487			
4010063295	BIRMINGHAM	AL		11/29/2023	12/06/2024	631,653		(24,153)			(24,153)		607,500	607,500			
100153945	WOODLAND HILLS	CA		06/05/2024	12/05/2024	630,370		(22,822)			(22,822)		607,548	607,548			
100079837	PHOENIX	AZ		04/25/2022	04/22/2024	636,454		(28,155)			(28,155)		608,299	608,299			
100090949	WALDORF	MD		01/31/2023	07/09/2024	611,060		(2,332)			(2,332)		608,728	608,728			
100102820	PHOENIX	AZ		06/22/2023	02/10/2024	629,052		(19,764)			(19,764)		609,288	609,288			
100102110	MIAMI	FL		04/14/2023	07/09/2024	621,041		(11,625)			(11,625)		609,416	609,416			
100119331	MARCO ISLAND	FL		07/31/2023	05/17/2024	617,609		(8,146)			(8,146)		609,463	609,463			
100147056	HAYWARD	CA		03/27/2024	10/03/2024	621,085		(11,560)			(11,560)		609,524	609,524			
3320045946	TAVERNIER	FL		02/27/2023	02/26/2024	609,840							609,840	609,840			
3320046964	BROOKLYN	NY		05/11/2023	09/24/2024	609,890							609,890	609,890			
100134050	MIAMI	FL		10/25/2023	11/09/2024	621,205		(10,912)			(10,912)		610,293	610,293			
100120549	SPICEWOOD	TX		08/18/2023	07/05/2024	608,950		1,748			1,748		610,698	610,698			
3320052855	ARLETA	CA		05/18/2023	03/25/2024	611,523							611,523	611,523			
100139237	SAN JOSE	CA		12/28/2023	08/06/2024	608,011		3,554			3,554		611,565	611,565			
100140534	THOUSAND OAKS	CA		01/19/2024	06/16/2024	615,429		(3,841)			(3,841)		611,589	611,589			
100137521	FALLS CHURCH	VA		12/08/2023	11/17/2024	625,096		(13,496)			(13,496)		611,600	611,600			
100115502	GRANBURY	TX		07/17/2023	12/09/2024	622,717		(11,057)			(11,057)		611,660	611,660			
100137724	SAN DIEGO	CA		12/08/2023	03/17/2024	616,996		(4,951)			(4,951)		612,045	612,045			
100119946	ALISO VIEJO	CA		08/11/2023	09/17/2024	620,332		(7,438)			(7,438)		612,894	612,894			
100087972	TEMECULA	CA		10/25/2022	03/22/2024	611,752		1,285			1,285		613,037	613,037			
3300004679	BROOKLYN	NY		10/10/2023	09/16/2024	614,460							614,460	614,460			
100140995	HUNTINGTON BEACH	CA		02/20/2024	10/06/2024	627,204		(12,204)			(12,204)		615,000	615,000			
100132703	ONTARIO	CA		11/03/2023	12/10/2024	624,032		(7,404)			(7,404)		616,628	616,628			
100090330	SCOTTSDALE	AZ		12/22/2022	03/09/2024	614,497		3,513			3,513		618,010	618,010			
3320043883	JERSEY CITY	NJ		01/10/2023	08/26/2024	618,503							618,503	618,503			
100136970	DILLON	CO		11/28/2023	12/17/2024	626,657		(7,907)			(7,907)		618,750	618,750			
100154698	COLUMBUS	OH		07/19/2024	08/26/2024	628,870		(9,425)			(9,425)		619,446	619,446			
100139670	FONTANA	CA		12/28/2023	08/05/2024	632,424		(12,424)			(12,424)		620,000	620,000			
3320050527	FRANKLIN SQUARE	NY		05/11/2023	02/26/2024	620,270							620,270	620,270			
100140610	HOBOKEN	NJ		01/19/2024	11/16/2024	631,584		(11,033)			(11,033)		620,551	620,551			
100083009	HAWTHORNE	NJ		05/05/2022	04/09/2024	633,530		(12,497)			(12,497)		621,033	621,033			
100091793	SAN CLEMENTE	CA		01/30/2023	07/09/2024	633,547		(12,358)			(12,358)		621,188	621,188			
100134664	(NORTH HILLS AREA) IN THE CITY	CA		10/30/2023	06/06/2024	619,232		2,340			2,340		621,572	621,572			
100139285	LAWNDALE AREA	CA		12/28/2023	09/06/2024	626,795		(4,295)			(4,295)		622,500	622,500			
100153356	BONITA SPRINGS	FL		05/30/2024	09/17/2024	634,603		(12,103)			(12,103)		622,500	622,500			
100091042	SPRINGFIELD	VA		01/31/2023	11/09/2024	647,922		(24,942)			(24,942)		622,979	622,979			
100151178	GIG HARBOR	WA		05/10/2024	12/17/2024	636,073		(12,873)			(12,873)		623,200	623,200			
100137789	PITTSBURG	CA		12/08/2023	04/17/2024	626,956		(3,364)			(3,364)		623,592	623,592			
100102736	HOLLISTER	CA		06/22/2023	04/27/2024	625,904							625,904	623,981		(1,922)	(1,922)
100141381	BEN LOMOND	CA		01/30/2024	11/06/2024	636,849		(12,849)			(12,849)		624,000	624,000			
100117178	LOS ANGELES	CA		07/20/2023	01/05/2024	488,526		135,731			135,731		624,257	624,257			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145144	UNITED KINGDOM	GBR		03/12/2024	05/20/2024	633,176		(5,843)			(5,843)	89	627,422	624,367	(4,327)	1,273	(3,054)
100088020	HOLLYWOOD	FL		10/25/2022	12/22/2024	640,500		(16,096)			(16,096)		624,404	624,404			
100142577	FT LAUDERDALE	FL		02/08/2024	10/17/2024	648,297		(22,789)			(22,789)		625,508	625,508			
100102641	HACIENDA HEIGHTS	CA		06/22/2023	09/10/2024	634,126		(8,480)			(8,480)		625,646	625,646			
100142893	DIAMOND BAR	CA		02/09/2024	03/18/2024	642,707		(16,878)			(16,878)		625,829	625,829			
3340073750	BROOKLYN	NY		04/30/2024	09/24/2024	626,076							626,076	626,076			
100155242	BURIEN	WA		07/19/2024	12/24/2024	654,625		(28,513)			(28,513)		626,112	626,112			
100099600	MISSOURI CITY	TX		04/06/2023	06/09/2024	624,833		1,343			1,343		626,176	626,176			
3320045051	HAMPTON BAYS	NY		02/13/2023	04/24/2024	626,670							626,670	626,670			
100138275	LINCOLN	CA		12/18/2023	11/09/2024	641,735		(13,735)			(13,735)		628,000	628,000			
100076728	PHOENIX	AZ		12/30/2021	03/09/2024	652,494		(24,494)			(24,494)		628,000	628,000			
100148723	CHICAGO	IL		04/17/2024	12/17/2024	636,862		(8,703)			(8,703)		628,159	628,159			
100120222	BLOOMINGTON	IL		08/18/2023	05/05/2024	649,351		(20,385)			(20,385)		628,966	628,966			
100141346	MONROVIA	CA		01/30/2024	05/06/2024	629,144		(57)			(57)		629,087	629,144		57	57
100119919	PHOENIX	AZ		08/10/2023	12/09/2024	638,962		(9,654)			(9,654)		629,308	629,308			
100115537	PHOENIX	AZ		07/19/2023	12/09/2024	640,147		(10,826)			(10,826)		629,322	629,322			
3310058208	NEW YORK	NY		10/31/2023	10/24/2024	629,922							629,922	629,922			
100132589	MURRELLS INLET	SC		11/03/2023	09/10/2024	638,065		(6,934)			(6,934)		631,132	631,132			
100086182	BIG PINE KEY	FL		10/07/2022	11/09/2024	645,401		(12,688)			(12,688)		632,713	632,713			
100109302	LA QUINTA	CA		06/12/2023	04/17/2024	641,696		(8,575)			(8,575)		633,122	633,122			
3310051402	JERSEY CITY	NJ		05/18/2023	07/25/2024	633,937							633,937	633,937			
3340073161	BRONX	NY		04/19/2024	11/25/2024	634,590							634,590	634,590			
323050192	CHARLOTTE	NC		07/20/2023	04/25/2024	635,000							635,000	635,000			
100137542	BAKERSFIELD	CA		12/08/2023	09/17/2024	647,955		(12,875)			(12,875)		635,080	635,080			
100133455	CHICAGO	IL		10/19/2023	06/11/2024	643,725		(8,479)			(8,479)		635,246	635,246			
100099928	CHATSWORTH	CA		03/28/2023	01/22/2024	639,479		(3,774)			(3,774)		635,704	635,704			
100145558	UNITED KINGDOM	GBR		03/12/2024	08/20/2024	647,429		415			415		647,844	635,992	(11,852)		(11,852)
100086039	LA QUINTA	CA		08/24/2022	10/09/2024	648,985		(12,148)			(12,148)		636,837	636,837			
100143349	BEVERLY	MA		02/16/2024	09/05/2024	638,699		(1,699)			(1,699)		637,000	637,000			
100139942	CONCORD	CA		01/09/2024	07/17/2024	631,899		5,224			5,224		637,124	637,124			
100140876	CHULA VISTA	CA		01/25/2024	09/10/2024	641,270		(4,110)			(4,110)		637,161	637,161			
100117983	MIAMI SHORES	FL		07/20/2023	05/05/2024	649,514		(12,293)			(12,293)		637,221	637,221			
100115735	PALMETTO BAY	FL		07/20/2023	04/17/2024	637,536		593			593		638,129	638,129			
100141733	LA MESA	CA		01/30/2024	08/09/2024	645,377		(5,377)			(5,377)		640,000	640,000			
100137236	WHEATON	IL		11/29/2023	02/09/2024	654,369		(14,369)			(14,369)		640,000	640,000			
100141276	LAS VEGAS	NV		01/30/2024	11/06/2024	666,030		(26,030)			(26,030)		640,000	640,000			
100078714	KILAUEA	HI		02/25/2022	07/09/2024	694,796		(54,796)			(54,796)		640,000	640,000			
100077800	NASHOTAH	WI		12/23/2021	07/09/2024	653,631		(13,555)			(13,555)		640,076	640,076			
100120335	BISCAYNE PARK	FL		08/18/2023	03/05/2024	648,800		(7,171)			(7,171)		641,630	641,630			
100129852	SANFORD	FL		09/27/2023	05/05/2024	648,614		(6,614)			(6,614)		642,000	642,000			
100116077	AMERICAN CANYON	CA		07/20/2023	08/05/2024	635,912		7,105			7,105		643,017	643,017			
3320053019	SAINT JAMES	NY		06/21/2023	05/24/2024	643,253							643,253	643,253			
100099610	WINTER PARK	FL		04/06/2023	09/09/2024	653,515		(10,243)			(10,243)		643,272	643,272			
100139617	TEMECULA	CA		12/28/2023	10/05/2024	659,078		(15,796)			(15,796)		643,283	643,283			
100151659	MONTEREY PARK	CA		05/10/2024	07/17/2024	656,400		(12,866)			(12,866)		643,534	643,534			
100114948	NAPLES	FL		07/13/2023	12/09/2024	653,350		(9,577)			(9,577)		643,774	643,774			
100133550	CHADDS FORD	PA		10/19/2023	09/09/2024	658,546		(13,927)			(13,927)		644,619	644,619			
100132743	MOUNT JULIET	TN		11/03/2023	11/10/2024	654,046		(9,141)			(9,141)		644,905	644,905			
100143078	DENVER	CO		02/16/2024	05/17/2024	665,401		(20,401)			(20,401)		645,000	645,000			
100088852	PALM BEACH GARDENS	FL		11/15/2022	04/22/2024	636,332		8,889			8,889		645,221	645,221			
100110483	SAINT IGNATIUS	MT		06/30/2023	10/17/2024	658,275		(12,782)			(12,782)		645,493	645,493			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065836	PARKLAND	FL		07/23/2021	05/09/2024	673,089		(27,169)			(27,169)		645,920	645,920			
3310038476	JERSEY CITY	NJ		07/25/2022	09/24/2024	646,658							646,658	646,658			
100101868	MIAMI	FL		04/06/2023	09/09/2024	653,422		(6,198)			(6,198)		647,224	647,224			
3340074331	BROOKLYN	NY		05/23/2024	10/24/2024	647,856							647,856	647,856			
100148273	MONMOUTH BEACH	NJ		04/12/2024	11/17/2024	671,017		(21,500)			(21,500)		649,518	649,518			
100135164	MORGANVILLE	NJ		12/15/2023	03/10/2024	662,046		(12,460)			(12,460)		649,586	649,586			
100133104	IRVINE	CA		11/29/2023	03/06/2024	650,990		(990)			(990)		650,000	650,000			
100133151	GRANADA HILLS	CA		11/29/2023	04/06/2024	651,928		(1,928)			(1,928)		650,000	650,000			
100149679	SEASIDE	CA		04/26/2024	11/16/2024	660,562		(10,562)			(10,562)		650,000	650,000			
100090125	LA MIRADA	CA		01/13/2023	04/22/2024	661,935		(11,774)			(11,774)		650,161	650,161			
100149684	TUSTIN	CA		04/26/2024	12/16/2024	654,118		(3,869)			(3,869)		650,249	650,249			
100135280	CHARLEVOIX	MI		11/08/2023	11/17/2024	651,232		(715)			(715)		650,517	650,517			
322060461	STAR	ID		09/19/2022	03/26/2024	651,000							651,000	651,000			
100134367	MIAMI	FL		10/27/2023	11/11/2024	654,408		(2,855)			(2,855)		651,552	651,552			
3320045501	RIVIERA BEACH	FL		02/13/2023	02/26/2024	652,163							652,163	652,163			
100091092	LA MIRADA	CA		01/31/2023	05/09/2024	684,000		(30,845)			(30,845)		653,156	653,156			
100134811	SAN GABRIEL	CA		10/30/2023	07/06/2024	669,679		(16,408)			(16,408)		653,271	653,271			
100087264	WELLINGTON	CO		10/25/2022	11/09/2024	593,313		60,021			60,021		653,334	653,334			
100120208	FRESNO	CA		08/18/2023	06/05/2024	676,982		(23,063)			(23,063)		653,920	653,923		3	3
100102697	SOUTH SAN FRANCISCO	CA		06/22/2023	12/10/2024	681,870		(27,248)			(27,248)		654,622	654,622			
100091041	VISTA	CA		01/31/2023	02/09/2024	694,234		(38,060)			(38,060)		656,174	656,174			
100102405	MCCALL	ID		06/07/2023	10/09/2024	666,532		(8,866)			(8,866)		657,665	657,665			
100090333	BERMUDA DUNES	CA		12/22/2022	02/09/2024	674,731		(15,464)			(15,464)		659,267	659,267			
100137922	KIRKLAND	WA		12/13/2023	07/17/2024	670,681		(10,681)			(10,681)		660,000	660,000			
100148090	LOMITA	CA		04/10/2024	12/16/2024	671,352		(11,352)			(11,352)		660,000	660,000			
100076397	FORT LAUDERDALE	FL		12/23/2021	10/09/2024	674,243		(14,243)			(14,243)		660,000	660,000			
100142925	WOODSTOCK	GA		02/09/2024	05/18/2024	665,980		(3,794)			(3,794)		662,186	662,186			
100099619	LOS ANGELES	CA		04/06/2023	02/09/2024	690,094		(26,567)			(26,567)		663,527	663,527			
100138282	JAMUL	CA		12/18/2023	03/16/2024	694,692		(31,084)			(31,084)		663,608	663,608			
100088004	MANASSAS	VA		10/25/2022	01/22/2024	659,172		4,828			4,828		664,000	664,000			
100145618	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	674,967		2,095			2,095	277	677,339	664,746	(12,593)		(12,593)
100108265	TORRANCE	CA		05/24/2023	12/09/2024	691,940		(26,475)			(26,475)		665,465	665,465			
100167091	BOXBORO	MA		09/13/2024	11/05/2024	694,821		(28,243)			(28,243)		666,578	666,578			
100135401	INDIAN SHORES	FL		11/13/2023	09/17/2024	668,597		(1,068)			(1,068)		667,529	667,529			
100091036	LOS ANGELES	CA		01/31/2023	10/09/2024	689,020		(21,432)			(21,432)		667,588	667,588			
3310065248	SULLIVAN'S ISLAND	SC		12/22/2023	12/23/2024	668,250							668,250	668,250			
3310075459	BROOKLYN	NY		05/23/2024	09/24/2024	668,250							668,250	668,250			
3320050052	BROOKLYN	NY		04/27/2023	06/25/2024	668,250							668,250	668,250			
100102039	CHULA VISTA	CA		04/14/2023	01/09/2024	711,025		(41,963)			(41,963)		669,062	669,062			
100117280	FORT LAUDERDALE	FL		07/20/2023	04/05/2024	671,393		(2,240)			(2,240)		669,152	669,152			
100030781	OAKLAND	CA		04/09/2019	12/07/2024	525,192		144,172			144,172		669,363	669,363			
323050247	CHARLOTTE	NC		02/15/2024	05/28/2024	670,399							670,399	670,399			
3320048862	GARDEN CITY	NY		04/04/2023	01/25/2024	671,468							671,468	671,468			
100128374	FOUNTAIN VALLEY	CA		09/15/2023	06/11/2024	690,375		(17,114)			(17,114)		673,260	673,260			
100128308	LA MESA	CA		09/14/2023	11/05/2024	675,898		(2,411)			(2,411)		673,487	673,487			
100120930	COLOMA	MI		08/30/2023	07/17/2024	683,862		(9,838)			(9,838)		674,024	674,024			
100166134	LAWRENCEBURG	IN		09/09/2024	12/17/2024	695,556		(21,442)			(21,442)		674,114	674,114			
100128815	WEST COVINA	CA		09/21/2023	11/05/2024	687,981		(13,422)			(13,422)		674,559	674,559			
324020223	VAIL	AZ		03/21/2024	07/25/2024	675,000							675,000	675,000			
100086921	ESCONDIDO	CA		10/24/2022	09/09/2024	677,535		(2,080)			(2,080)		675,455	675,455			
100153663	JURUPA VALLEY	CA		05/31/2024	11/05/2024	673,990		1,510			1,510		675,500	675,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143318	LAKE ARROWHEAD	CA		02/16/2024	12/17/2024	683,543		(8,032)			(8,032)		675,511	675,511			
100136889	SEATTLE	WA		11/27/2023	03/16/2024	674,635		1,075			1,075		675,710	675,710			
100101662	MONSEY	NY		04/26/2023	07/17/2024	673,704		2,026			2,026		675,730	675,730			
100116604	DIX HILLS	NY		07/20/2023	06/05/2024	603,824		73,125			73,125		676,950	676,950			
100118792	COVINA	CA		07/25/2023	12/09/2024	693,285		(15,962)			(15,962)		677,323	677,323			
3310036201	YONKERS	NY		08/08/2022	09/24/2024	677,629							677,629	677,629			
100140031	SAN DIEGO	CA		01/09/2024	11/17/2024	692,297		(14,438)			(14,438)		677,859	677,859			
100108089	HUNTINGTON BEACH	CA		05/24/2023	08/09/2024	704,564		(26,266)			(26,266)		678,298	678,298			
100108027	IRVINE	CA		05/25/2023	08/17/2024	688,792		(10,190)			(10,190)		678,603	678,603			
100128202	NOVATO	CA		09/18/2023	09/17/2024	677,495		1,144			1,144		678,639	678,639			
100091564	CANTON	MA		03/07/2023	05/09/2024	693,452		(14,547)			(14,547)		678,905	678,905			
3310042774	MALIBU	CA		10/19/2022	01/25/2024	678,920							678,920	678,920			
3340070181	WEST HOLLYWOOD	CA		03/07/2024	12/24/2024	679,140							679,140	679,140			
100126370	PASSAIC	NJ		08/30/2023	12/09/2024	706,540		(26,247)			(26,247)		680,293	680,293			
100119040	LOS ANGELES	CA		07/27/2023	02/05/2024	685,412		(5,074)			(5,074)		680,339	680,339			
100084823	KEY COLONY BEACH	FL		08/02/2022	05/22/2024	668,695		12,555			12,555		681,250	681,250			
40021296	BERKELEY	CA		05/12/2021	04/24/2024	798,001							798,001	681,467		(116,534)	(116,534)
100088023	OCEANSIDE	CA		10/25/2022	10/22/2024	691,201		(8,701)			(8,701)		682,500	682,500			
100080492	GREENWICH	CT		03/10/2022	05/09/2024	706,054		(22,912)			(22,912)		683,142	683,142			
100141047	SAN JOSE	CA		02/20/2024	12/06/2024	689,837		(6,587)			(6,587)		683,250	683,250			
3320050229	CHICAGO	IL		04/27/2023	08/26/2024	683,595							683,595	683,595			
100091826	LINCOLN	CA		01/30/2023	03/09/2024	698,276		(14,580)			(14,580)		683,697	683,697			
3320049675	LA GRANGE PARK	IL		04/27/2023	10/24/2024	683,892							683,892	683,892			
100110700	ALTADENA	CA		08/11/2023	06/09/2024	685,933		(1,457)			(1,457)		684,476	684,476			
100091099	MOORPARK	CA		01/31/2023	12/09/2024	708,799		(23,995)			(23,995)		684,804	684,804			
3300004472	SPRING VALLEY	NY		06/09/2023	10/23/2024	685,682							685,682	685,682			
100152219	SAN JOSE	CA		05/17/2024	09/17/2024	696,230		(10,476)			(10,476)		685,753	685,753			
100134196	VENTURA	CA		12/08/2023	08/10/2024	693,453		(7,453)			(7,453)		686,000	686,000			
100130257	BATESBURG	SC		09/28/2023	05/09/2024	703,089		(16,838)			(16,838)		686,251	686,251			
100013732	LONG BEACH	CA		05/25/2017	04/05/2024	620,482		66,051			66,051		686,532	686,532			
323050319	EDEN	UT		06/30/2023	10/04/2024	687,754							687,754	687,754			
100141452	PALMDALE	CA		01/30/2024	11/05/2024	721,686		(32,686)			(32,686)		689,000	689,000			
100140016	NEWCASTLE	WA		01/09/2024	10/17/2024	707,767		(18,741)			(18,741)		689,025	689,025			
100140380	MAPLEWOOD	NJ		01/18/2024	11/17/2024	707,798		(18,205)			(18,205)		689,593	689,593			
3300003387	ESSEX FELLS	NJ		02/16/2022	04/16/2024	691,268							691,268	691,268			
100132089	BOSTON	MA		10/13/2023	04/17/2024	697,164		(4,930)			(4,930)		692,234	692,234			
100141526	SANTEE	CA		01/30/2024	11/05/2024	703,550		(11,015)			(11,015)		692,535	692,535			
3340071749	JERSEY CITY	NJ		03/21/2024	07/25/2024	693,000							693,000	693,000			
3340074931	NASHVILLE	TN		05/17/2024	12/24/2024	693,128							693,128	693,128			
100149477	OVERLAND PARK	KS		04/24/2024	08/17/2024	718,656		(24,906)			(24,906)		693,750	693,750			
100114920	HIGHLANDS RANCH	CO		07/13/2023	11/09/2024	707,594		(13,342)			(13,342)		694,251	694,251			
3320051086	DIX HILLS	NY		04/27/2023	10/24/2024	695,129							695,129	695,129			
100078700	GARDEN GROVE	CA		02/02/2022	06/09/2024	694,948		908			908		695,856	695,856			
100174977	WAIANAE	HI		10/31/2024	12/03/2024	727,548		(31,015)			(31,015)		696,533	696,533			
3320041915	MONSEY	NY		01/10/2023	01/25/2024	696,960							696,960	696,960			
100087212	NAPA	CA		10/25/2022	01/09/2024	656,691		40,855			40,855		697,546	697,546			
3310035326	WOOSTER	OH		06/07/2022	02/26/2024	697,950							697,950	697,950			
100102418	OAK CREEK	CO		06/07/2023	03/09/2024	716,509		(18,401)			(18,401)		698,108	698,108			
100114922	ANAHEIM	CA		07/13/2023	02/09/2024	712,861		(14,711)			(14,711)		698,150	698,150			
100108474	RIDGEFIELD PARK	NJ		05/25/2023	08/09/2024	707,825		(9,237)			(9,237)		698,588	698,588			
100129434	HOLLYWOOD	FL		09/29/2023	10/17/2024	712,863		(14,183)			(14,183)		698,680	698,680			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132518	REDINGTON BEACH	FL		11/03/2023	08/10/2024	641,007		57,905			57,905		698,912	698,912			
100133735	GLENVIEW	IL		10/23/2023	02/17/2024	705,950		(6,966)			(6,966)		698,984	698,984			
100139988	SEAL BEACH	CA		01/09/2024	11/17/2024	715,048		(15,529)			(15,529)		699,518	699,518			
100144300	CARLSBAD	CA		03/07/2024	11/09/2024	723,956		(24,438)			(24,438)		699,518	699,518			
3320047897	PALMETTO	FL		02/27/2023	05/24/2024	699,801							699,801	699,801			
100108302	ROSEVILLE	CA		05/24/2023	08/09/2024	713,657		(13,772)			(13,772)		699,885	699,885			
100139257	WESTWOOD	MA		12/28/2023	05/06/2024	706,429		(6,429)			(6,429)		700,000	700,000			
3340069975	SEVIERVILLE	TN		02/29/2024	11/25/2024	700,069							700,069	700,069			
100137149	MILTON	GA		11/28/2023	09/11/2024	726,782		(25,982)			(25,982)		700,800	700,800			
100137169	WEST PALM BEACH	FL		11/28/2023	07/11/2024	717,071		(15,474)			(15,474)		701,596	701,596			
100129533	WILDWOOD CREST	NJ		09/29/2023	08/17/2024	708,425		(6,289)			(6,289)		702,136	702,136			
100155315	MISSION VIEJO	CA		07/19/2024	12/24/2024	707,055		(3,243)			(3,243)		703,812	703,812			
100143238	NEWARK	CA		02/16/2024	04/17/2024	718,059		(13,333)			(13,333)		704,725	704,725			
100090846	FORT WALTON BEACH	FL		01/06/2023	07/09/2024	713,331		(5,362)			(5,362)		707,969	707,969			
100156415	FRISCO	TX		06/24/2024	10/17/2024	721,005		(13,005)			(13,005)		708,000	708,000			
100139539	PLACENTIA	CA		12/28/2023	10/05/2024	742,883		(34,883)			(34,883)		708,000	708,000			
100090076	STEPHENVILLE	TX		01/13/2023	09/22/2024	718,122		(9,985)			(9,985)		708,136	708,136			
100100030	RIO VERDE	AZ		03/28/2023	07/22/2024	747,971		(37,971)			(37,971)		710,000	710,000			
3320046335	ISLIP	NY		01/30/2023	01/25/2024	711,018							711,018	711,018			
100091047	SAN DIEGO	CA		01/31/2023	12/09/2024	735,525		(24,105)			(24,105)		711,419	711,419			
100088085	BOISE	ID		10/25/2022	05/22/2024	682,674		29,826			29,826		712,500	712,500			
100140558	ASHBURN	VA		01/19/2024	04/16/2024	726,971		(14,450)			(14,450)		712,521	712,521			
100132735	EATONTON	GA		11/03/2023	12/10/2024	704,083		9,504			9,504		713,587	713,587			
100071486	LOS ANGELES	CA		10/26/2021	03/09/2024	736,051		(21,983)			(21,983)		714,067	714,067			
3320045294	CHARLOTTE	NC		01/30/2023	04/24/2024	714,495							714,495	714,495			
100128153	PHILADELPHIA	PA		09/18/2023	11/17/2024	704,102		11,666			11,666		715,768	715,768			
100102768	SAINT GEORGE	UT		06/22/2023	05/10/2024	728,775		(12,910)			(12,910)		715,864	715,864			
100102753	HOLLISTER	CA		06/22/2023	09/10/2024	747,002		(31,055)			(31,055)		715,946	715,946			
100136667	LIGHTHOUSE POINT	FL		01/25/2024	07/10/2024	686,445		29,757			29,757		716,202	716,202			
100086893	BEND	OR		10/07/2022	11/09/2024	730,488		(14,077)			(14,077)		716,411	716,411			
100089239	COLONIA	NJ		01/26/2023	09/09/2024	731,726		(14,038)			(14,038)		717,688	717,694		6	6
100132517	IJAMSVILLE	MD		11/03/2023	08/10/2024	697,405		21,235			21,235		718,640	718,640			
100142604	PALMETTO BAY	FL		02/08/2024	08/17/2024	743,858		(24,283)			(24,283)		719,575	719,575			
100087799	ESCONDIDO	CA		11/17/2022	09/09/2024	737,318		(17,522)			(17,522)		719,797	719,797			
100141601	MUNDELEIN	IL		01/30/2024	09/05/2024	723,135		(3,135)			(3,135)		720,000	720,000			
100141011	FULLERTON	CA		02/20/2024	10/06/2024	753,846		(33,846)			(33,846)		720,000	720,000			
100137714	SAN LEANDRO	CA		12/08/2023	10/17/2024	734,976		(14,461)			(14,461)		720,515	720,515			
100134483	SAN DIEGO	CA		10/30/2023	12/09/2024	726,721		(6,189)			(6,189)		720,532	720,532			
100065515	FULLERTON	CA		07/28/2021	10/17/2024	719,238		1,414			1,414		720,652	720,652			
100091697	EAGLE	CO		03/24/2023	06/09/2024	741,789		(20,960)			(20,960)		720,829	720,829			
100078326	NAPLES	FL		02/10/2022	07/09/2024	757,805		(36,432)			(36,432)		721,373	721,373			
100030862	NORTHBROOK	IL		04/09/2019	04/07/2024	671,571		50,202			50,202		721,773	721,773			
100110196	ST PETE BEACH	FL		06/30/2023	10/17/2024	711,455		11,350			11,350		722,805	722,805			
323050514	TUCSON	AZ		06/30/2023	10/04/2024	722,962							722,962	722,962			
100138410	SEABROOK	TX		12/18/2023	06/09/2024	726,456		(3,387)			(3,387)		723,069	723,069			
100118884	SANTA CRUZ	CA		08/30/2023	04/09/2024	721,513		2,154			2,154		723,667	723,667			
100090917	LOS ANGELES	CA		01/31/2023	11/09/2024	724,480		(659)			(659)		723,821	723,821			
100120527	ESTES PARK	CO		08/18/2023	09/05/2024	725,640		(1,237)			(1,237)		724,403	724,403			
100102478	MOORPARK	CA		06/07/2023	08/09/2024	727,828		(3,018)			(3,018)		724,810	724,810			
100133617	PLANTATION	FL		10/23/2023	09/17/2024	714,725		10,251			10,251		724,976	724,976			
100129341	PROSPER	TX		09/25/2023	02/16/2024	726,862		(1,642)			(1,642)		725,220	725,220			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135377	FRANKLIN	TN		11/13/2023	12/17/2024	738,024		(12,804)			(12,804)		725,220	725,220			
100147053	FREMONT	CA		03/27/2024	04/03/2024	750,253		(24,982)			(24,982)		725,271	725,271			
100140452	DALLAS	TX		01/18/2024	08/17/2024	751,608		(26,048)			(26,048)		725,560	725,560			
100135053	REDONDO BEACH	CA		11/01/2023	10/17/2024	729,578		(3,904)			(3,904)		725,674	725,674			
100140443	BETHESDA	MD		01/18/2024	11/17/2024	747,880		(22,206)			(22,206)		725,674	725,674			
100134919	FOUNTAIN VALLEY	CA		10/30/2023	01/06/2024	722,299		3,701			3,701		726,000	726,000			
3320051430	NORTHPORT	NY		06/08/2023	09/24/2024	726,939							726,939	726,939			
3320052100	OAKLAND	CA		05/11/2023	01/25/2024	727,016							727,016	727,016			
100136119	CAMBRIA	CA		12/18/2023	09/09/2024	747,387		(19,387)			(19,387)		728,000	728,000			
100115634	ANAHEIM	CA		07/19/2023	10/09/2024	741,768		(13,080)			(13,080)		728,688	728,688			
100136186	BOCA RATON	FL		12/18/2023	12/09/2024	713,566		15,434			15,434		729,000	729,000			
100082232	CABO SAN LUCAS BCS	MEX		04/14/2022	06/15/2024	732,366							732,366	732,366			
100120654	ANCHORAGE	AK		08/24/2023	09/09/2024	746,611		(13,106)			(13,106)		733,505	733,505			
100152383	LAS VEGAS	NV		05/17/2024	11/17/2024	746,592		(12,124)			(12,124)		734,468	734,468			
100139330	STEAMBOAT SPRINGS	CO		12/28/2023	10/09/2024	760,684		(26,076)			(26,076)		734,609	734,609			
100139297	GARDEN GROVE	CA		12/28/2023	11/06/2024	745,015		(10,015)			(10,015)		735,000	735,000			
100100454	DOUGLASTON	NY		04/27/2023	11/09/2024	723,395		12,348			12,348		735,743	735,743			
100103535	LOS ANGELES	CA		05/08/2023	04/09/2024	764,172		(28,172)			(28,172)		736,000	736,000			
3320042282	LONG BRANCH	NJ		01/10/2023	06/25/2024	736,313							736,313	736,313			
100142590	DES MOINES	WA		02/08/2024	12/17/2024	748,607		(11,512)			(11,512)		737,095	737,095			
100143087	VALLEJO	CA		02/16/2024	10/17/2024	746,812		(9,562)			(9,562)		737,250	737,250			
100148754	GLENDALE	CA		04/17/2024	05/17/2024	764,475		(25,937)			(25,937)		738,538	738,538			
100088009	MCMINNVILLE	OR		10/25/2022	08/22/2024	738,483		255			255		738,738	738,738			
324010530	MARANA	AZ		03/21/2024	06/26/2024	739,000							739,000	739,000			
100149207	LOS ANGELES	CA		04/22/2024	09/05/2024	768,860		(29,860)			(29,860)		739,000	739,000			
100149886	BELLFLOWER	CA		04/29/2024	12/05/2024	777,378		(37,378)			(37,378)		740,000	740,000			
100088325	HEATH	OH		11/10/2022	05/09/2024	704,831		37,012			37,012		741,843	741,843			
100152390	SAN FRANCISCO	CA		05/17/2024	11/17/2024	759,153		(17,204)			(17,204)		741,949	741,949			
3320048310	BROOKLYN	NY		04/04/2023	01/25/2024	742,500							742,500	742,500			
3320045114	MORGANVILLE	NJ		02/13/2023	02/26/2024	742,930							742,930	742,930			
100110135	KISSIMMEE	FL		06/29/2023	10/09/2024	755,281		(11,657)			(11,657)		743,625	743,625			
100131578	LOS ANGELES	CA		10/05/2023	10/09/2024	760,911		(17,128)			(17,128)		743,783	743,783			
100118762	CUMMING	GA		07/25/2023	08/09/2024	763,193		(18,508)			(18,508)		744,685	744,685			
100109146	NORTHRIDGE	CA		06/09/2023	09/09/2024	758,935		(13,816)			(13,816)		745,119	745,119			
100129768	BOWIE	MD		09/27/2023	09/05/2024	726,640		18,797			18,797		745,437	745,767		330	330
100140019	SONOMA	CA		01/09/2024	09/17/2024	767,214		(21,405)			(21,405)		745,809	745,809			
100150779	SAN RAMON	CA		05/07/2024	11/03/2024	763,901		(18,041)			(18,041)		745,860	745,860			
100138244	WAIKOLOA	HI		12/14/2023	06/09/2024	749,654		(3,729)			(3,729)		745,924	745,924			
323050988	CHARLOTTE	NC		02/15/2024	12/23/2024	746,100							746,100	746,100			
100136916	MISSION VIEJO	CA		11/28/2023	10/09/2024	757,710		(9,710)			(9,710)		748,000	748,000			
323050352	CHARLOTTE	NC		02/15/2024	11/26/2024	748,100							748,100	748,100			
100119613	SAN JOSE	CA		07/31/2023	09/09/2024	757,549		(9,271)			(9,271)		748,277	748,277			
100144123	PROSPER	TX		03/07/2024	11/17/2024	754,554		(5,818)			(5,818)		748,736	748,736			
100175343	UNION CITY	CA		11/05/2024	12/18/2024	754,492		(5,171)			(5,171)		749,321	749,321			
100140382	SAN DIEGO	CA		01/18/2024	09/17/2024	766,933		(17,463)			(17,463)		749,471	749,471			
100134369	WESTLAKE	OH		10/27/2023	12/11/2024	748,411		1,135			1,135		749,546	749,546			
100140160	STONINGTON	CT		01/09/2024	09/17/2024	772,344		(22,787)			(22,787)		749,557	749,557			
3320053304	BERNARDSVILLE	NJ		06/21/2023	06/25/2024	749,925							749,925	749,925			
100140644	HOWELL	NJ		02/08/2024	09/09/2024	763,953		(13,953)			(13,953)		750,000	750,000			
100110775	OCEANSIDE	CA		08/11/2023	02/09/2024	785,966		(35,966)			(35,966)		750,000	750,000			
100139595	WOODLAND HILLS	CA		12/28/2023	07/05/2024	787,145		(37,145)			(37,145)		750,000	750,000			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320047783	ELMSFORD	NY		03/15/2023	11/25/2024	750,185							750,185	750,185			
321100929	HORSESHOE BAY	TX		02/16/2022	11/26/2024	750,540							750,540	750,540			
100081192	ANAHEIM	CA		03/18/2022	11/17/2024	745,176		5,587			5,587		750,764	750,764			
100083179	INGLEWOOD	CA		05/26/2022	02/09/2024	787,327		(35,619)			(35,619)		751,708	751,708			
100180741	ENGLEWOOD	CO		11/26/2024	12/11/2024	778,955		(26,367)			(26,367)		752,588	752,588			
100140234	BOUNTIFUL	UT		01/18/2024	12/17/2024	773,189		(19,814)			(19,814)		753,375	753,375			
100139047	WESLEY CHAPEL	FL		12/28/2023	12/09/2024	772,513		(18,365)			(18,365)		754,148	754,148			
100102407	HALF MOON BAY	CA		06/07/2023	12/09/2024	753,614		903			903		754,517	754,517			
100139252	NEW HILL	NC		12/28/2023	10/06/2024	765,397		(9,867)			(9,867)		755,530	755,530			
100119062	BOSTON	MA		07/27/2023	11/05/2024	762,881		(6,562)			(6,562)		756,319	756,319			
100128306	BONITA	CA		09/14/2023	10/05/2024	765,318		(8,880)			(8,880)		756,438	756,438			
100120443	CYPRESS	CA		08/18/2023	11/05/2024	750,396		7,211			7,211		757,607	757,607			
100071502	BRADENTON	FL		10/26/2021	06/09/2024	727,178		30,593			30,593		757,771	757,771			
100074277	ELK GROVE	CA		12/09/2021	04/09/2024	781,332		(23,037)			(23,037)		758,295	758,295			
100071899	LINCOLN	CA		11/19/2021	01/09/2024	772,803		(13,803)			(13,803)		759,000	759,000			
100088002	SNELLVILLE	GA		10/25/2022	06/22/2024	708,077		51,923			51,923		760,000	760,000			
3320042213	LIVINGSTON	NJ		01/10/2023	03/25/2024	761,459							761,459	761,459			
100084466	LAGUNA HILLS	CA		09/02/2022	09/09/2024	785,934		(23,677)			(23,677)		762,256	762,256			
100089032	ESCONDIDO	CA		11/04/2022	06/09/2024	778,508		(15,890)			(15,890)		762,618	762,618			
3320045113	MORGANVILLE	NJ		02/13/2023	08/26/2024	764,280							764,280	764,280			
100154774	MIAMI	FL		07/19/2024	10/18/2024	779,342		(14,571)			(14,571)		764,771	764,771			
100147063	SCOTTSDALE	AZ		03/27/2024	11/03/2024	763,873		1,090			1,090		764,963	764,963			
100150485	CAMARILLO	CA		05/03/2024	11/17/2024	777,650		(12,380)			(12,380)		765,270	765,270			
100157867	SAN CLEMENTE	CA		07/09/2024	11/17/2024	778,991		(13,585)			(13,585)		765,406	765,406			
100140504	TUSTIN	CA		01/19/2024	11/16/2024	775,898		(10,396)			(10,396)		765,502	765,502			
100152260	ANAHEIM	CA		05/17/2024	08/17/2024	769,790		(3,838)			(3,838)		765,952	765,952			
100134274	SAN DIEGO	CA		10/27/2023	11/11/2024	755,604		10,879			10,879		766,483	766,483			
100128877	LAS VEGAS	NV		09/21/2023	02/29/2024	766,702		60			60		766,762	766,805		43	43
100154666	CHICAGO	IL		07/19/2024	11/23/2024	784,842		(17,929)			(17,929)		766,912	766,912			
3320050915	LIVINGSTON	NJ		04/27/2023	07/25/2024	767,250							767,250	767,250			
100138446	SARASOTA	FL		12/19/2023	05/09/2024	780,016		(12,466)			(12,466)		767,550	767,550			
3320051715	EAST QUOGUE	NY		06/21/2023	06/25/2024	767,686							767,686	767,686			
100120229	IRVINE	CA		08/18/2023	04/05/2024	794,683		(24,770)			(24,770)		769,913	769,913			
324020573	ORO VALLEY	AZ		03/21/2024	05/28/2024	770,000							770,000	770,000			
100109065	ORANGE	CA		06/05/2023	02/09/2024	796,044		(24,374)			(24,374)		771,670	771,670			
3310050604	CALABASAS	CA		10/31/2023	06/25/2024	771,829							771,829	771,829			
100119297	OCEANSIDE	CA		07/31/2023	12/17/2024	772,533		1,310			1,310		773,843	773,843			
3300004723	HASBROUCK HEIGHTS	NJ		12/28/2023	08/16/2024	773,894							773,894	773,894			
100102666	MISSION VIEJO	CA		06/22/2023	01/10/2024	792,812		(18,073)			(18,073)		774,739	774,739			
100091308	KISSIMMEE	FL		01/13/2023	07/09/2024	798,970		(23,837)			(23,837)		775,134	775,134			
100091122	LAS VEGAS	NV		01/31/2023	02/09/2024	797,539		(21,948)			(21,948)		775,592	775,592			
100089581	ORLANDO	FL		01/30/2023	11/09/2024	789,535		(13,615)			(13,615)		775,920	775,920			
100137682	FULLERTON	CA		12/08/2023	11/17/2024	781,904		(4,966)			(4,966)		776,937	776,937			
100102007	ANAHEIM	CA		04/14/2023	05/09/2024	817,203		(39,773)			(39,773)		777,430	777,430			
100089731	ROTTERDAM	NLD		11/29/2022	06/20/2024	801,692						(51,725)	749,967	777,448		27,481	27,481
323030289	PORTLAND	OR		05/02/2023	12/23/2024	778,140							778,140	778,140			
100119888	LAKE BLUFF	IL		08/10/2023	08/11/2024	771,329		6,857			6,857		778,185	778,185			
100130239	VAN NUYS	CA		09/28/2023	11/09/2024	815,411		(35,411)			(35,411)		780,000	780,000			
100120142	BOISE	ID		08/11/2023	05/09/2024	803,469		(23,225)			(23,225)		780,244	780,244			
3310074753	BROOKLYN	NY		05/23/2024	12/23/2024	780,368							780,368	780,368			
100118828	NEWPORT	KY		08/30/2023	11/09/2024	789,787		(6,928)			(6,928)		782,859	782,859			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137153	MESA	AZ		11/28/2023	03/11/2024	809,172		(26,009)			(26,009)		783,164	783,164			
100115428	HAWTHORNE	CA		07/17/2023	09/09/2024	823,206		(39,981)			(39,981)		783,225	783,225			
100091048	CORONA	CA		01/31/2023	06/09/2024	820,257		(35,320)			(35,320)		784,937	784,937			
100120544	RIVERSIDE	CA		08/18/2023	09/05/2024	779,513		5,598			5,598		785,111	785,111			
100101869	LOS ANGELES	CA		04/06/2023	05/09/2024	796,329		(11,411)			(11,411)		784,918	785,231		313	313
100120489	ATLANTA	GA		08/18/2023	08/05/2024	786,477		(872)			(872)		785,605	785,605			
100142018	SAN JOSE	CA		02/29/2024	12/06/2024	791,919		(4,919)			(4,919)		787,000	787,000			
3320047902	JERSEY CITY	NJ		02/27/2023	03/25/2024	787,298							787,298	787,298			
100145826	MEDFORD	NJ		03/15/2024	11/09/2024	799,952		(12,452)			(12,452)		787,500	787,500			
100086638	DALY CITY	CA		09/30/2022	10/22/2024	788,212		1,534			1,534		789,745	789,745			
100132686	INGLEWOOD	CA		11/03/2023	05/10/2024	785,697		5,600			5,600		791,297	791,297			
100116739	LOS ANGELES	CA		07/20/2023	01/05/2024	586,300		205,424			205,424		791,724	791,724			
100099976	ANAHEIM	CA		03/28/2023	02/22/2024	775,548		18,411			18,411		793,959	793,959			
100139636	CHATSWORTH	CA		12/28/2023	11/05/2024	792,648		2,102			2,102		794,750	794,750			
100091324	ENUMCLAW	WA		01/13/2023	05/09/2024	780,504		14,562			14,562		795,066	795,066			
100137504	NASHVILLE	TN		01/11/2024	06/09/2024	816,389		(20,910)			(20,910)		795,479	795,479			
100110142	SAINT PETERSBURG	FL		06/29/2023	11/09/2024	810,010		(13,564)			(13,564)		796,446	796,446			
100087980	HUNTINGTON BEACH	CA		10/25/2022	08/22/2024	807,877		(9,044)			(9,044)		798,833	798,833			
100128821	ALPINE	CA		09/21/2023	06/05/2024	818,766		(19,870)			(19,870)		798,895	798,895			
100136151	IRVINE	CA		12/18/2023	11/09/2024	799,845		155			155		800,000	800,000			
100133369	TEMECULA	CA		11/21/2023	09/10/2024	818,497		(18,497)			(18,497)		800,000	800,000			
100149873	(CAPISTRANO BEACH AREA) DANA P	CA		04/29/2024	08/05/2024	819,385		(19,385)			(19,385)		800,000	800,000			
100141445	VICTORVILLE	CA		01/30/2024	08/05/2024	821,294		(21,294)			(21,294)		800,000	800,000			
322080871	KENNEWICK	WA		11/18/2022	04/25/2024	800,344							800,344	800,344			
100144472	LADERA RANCH	CA		04/26/2024	11/09/2024	818,109		(16,675)			(16,675)		801,434	801,434			
100103695	TORRANCE	CA		05/08/2023	02/09/2024	812,390		(10,878)			(10,878)		801,512	801,512			
100114743	ROCKVILLE	MD		07/07/2023	12/09/2024	828,319		(26,345)			(26,345)		801,975	801,975			
100114910	MIAMI	FL		07/13/2023	02/09/2024	819,923		(16,927)			(16,927)		802,996	802,996			
100130154	LADERA RANCH	CA		11/15/2023	04/09/2024	823,029		(19,529)			(19,529)		803,500	803,500			
100132043	EVERETT	WA		10/13/2023	10/17/2024	806,979		(1,343)			(1,343)		805,637	805,637			
100084806	UNION CITY	CA		08/02/2022	02/22/2024	828,942		(23,280)			(23,280)		805,662	805,662			
3310036725	PIGEON FORGE	TN		07/25/2022	09/24/2024	806,652							806,652	806,652			
3340073450	CHARLOTTE	NC		04/12/2024	06/25/2024	806,652							806,652	806,652			
4010049172	TRENTON	NJ		04/26/2023	09/09/2024	826,509		(19,307)			(19,307)		807,202	807,202			
3320044371	NEWPORT	RI		01/10/2023	06/25/2024	807,868							807,868	807,868			
100115493	HACIENDA HEIGHTS	CA		07/17/2023	10/09/2024	819,213		(11,003)			(11,003)		808,210	808,210			
100155039	NEWARK	CA		07/19/2024	11/23/2024	806,408		2,562			2,562		808,970	808,970			
100147531	LITCHFIELD PARK	AZ		04/03/2024	12/05/2024	831,743		(22,643)			(22,643)		809,100	809,100			
3340070835	LOS ANGELES	CA		03/21/2024	12/24/2024	809,990							809,990	809,990			
100089622	TORRANCE	CA		01/30/2023	07/09/2024	856,877		(46,877)			(46,877)		810,000	810,000			
100142882	VAN NUYS	CA		02/09/2024	07/18/2024	833,464		(21,927)			(21,927)		811,537	811,537			
40023932	SAN CLEMENTE	CA		07/30/2021	06/25/2024	811,879							811,879	811,879			
100119023	DAVENPORT	FL		07/27/2023	12/05/2024	813,226		(1,022)			(1,022)		812,204	812,204			
100089734	CABO SAN LUCAS	MEX		12/02/2022	12/15/2024	812,779							812,779	812,779			
3310036275	BOCA RATON	FL		07/07/2022	05/24/2024	812,978							812,978	812,978			
3300004351	ASTORIA	NY		04/05/2023	06/18/2024	814,625							814,625	814,625			
100128801	DOWNEY	CA		09/21/2023	12/09/2024	809,099		5,716			5,716		814,815	814,815			
100135676	SAN JUAN CAPISTRANO	CA		11/09/2023	10/11/2024	834,888		(19,289)			(19,289)		815,599	815,599			
100102739	MARATHON	FL		06/22/2023	09/10/2024	826,950		(10,896)			(10,896)		816,054	816,054			
3310064944	MALIBU	CA		12/22/2023	03/22/2024	816,602							816,602	816,602			
100132529	RIVERSIDE	CA		11/03/2023	11/10/2024	826,874		(9,374)			(9,374)		817,500	817,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091064	VIENNA	VA		01/31/2023	06/09/2024	841,826		(23,559)			(23,559)		818,267	818,267			
3320046022	CHESTER	NJ		04/04/2023	05/24/2024	819,225							819,225	819,225			
3340071925	BROOKLYN	NY		06/04/2024	12/24/2024	819,720							819,720	819,720			
100140670	LATHROP	CA		02/08/2024	07/09/2024	821,779		(1,279)			(1,279)		820,500	820,500			
100103317	GRANADA HILLS	CA		04/28/2023	05/09/2024	833,873		(12,704)			(12,704)		821,169	821,169			
100144018	ARLINGTON	VA		03/07/2024	06/17/2024	819,276		2,498			2,498		821,774	821,774			
100120240	BROOKLYN	NY		08/18/2023	09/05/2024	836,274		(13,193)			(13,193)		823,081	823,081			
100129495	SANTA ANA	CA		09/29/2023	09/17/2024	826,710		(3,604)			(3,604)		823,105	823,105			
100118668	BRONX	NY		07/25/2023	11/09/2024	843,867		(20,597)			(20,597)		823,269	823,269			
323050717	PORTLAND	OR		06/30/2023	02/27/2024	824,270							824,270	824,270			
100148129	CARLSBAD	CA		04/10/2024	11/09/2024	848,517		(24,114)			(24,114)		824,403	824,403			
3310052698	LOS ANGELES	CA		05/11/2023	10/24/2024	824,500							824,500	824,500			
3340070419	BROOKLYN	NY		03/07/2024	09/24/2024	824,868							824,868	824,868			
100102701	CASTRO VALLEY	CA		06/22/2023	11/10/2024	838,790		(13,198)			(13,198)		825,592	825,592			
100117186	LOS ANGELES	CA		07/20/2023	10/05/2024	802,750		23,183			23,183		825,932	825,932			
100087457	FORT LEE	NJ		10/25/2022	10/09/2024	709,358		119,732			119,732		829,089	829,089			
100132725	FULLERTON	CA		11/03/2023	11/10/2024	819,135		11,329			11,329		830,464	830,464			
100132539	ANAHEIM	CA		11/03/2023	05/10/2024	835,468		(4,499)			(4,499)		830,968	830,968			
100134988	SAN JOSE	CA		10/30/2023	10/06/2024	827,872		3,597			3,597		831,469	831,469			
100100040	FORT LAUDERDALE	FL		03/28/2023	06/22/2024	843,993		(8,993)			(8,993)		835,000	835,000			
100101818	WAIANAE	HI		03/31/2023	09/09/2024	858,869		(23,625)			(23,625)		835,244	835,244			
100087672	CABO SAN LUCAS	MEX		10/03/2022	01/15/2024	835,250							835,250	835,250			
100099990	CANYON COUNTRY	CA		03/28/2023	06/22/2024	838,230		(2,824)			(2,824)		835,406	835,406			
100099629	APACHE JUNCTION	AZ		04/06/2023	02/09/2024	844,769		(9,043)			(9,043)		835,727	835,727			
100132633	EL DORADO HILLS	CA		11/03/2023	07/10/2024	853,364		(17,398)			(17,398)		835,966	835,966			
100129846	WILTON MANORS	FL		09/27/2023	11/05/2024	833,548		3,221			3,221		836,768	836,768			
100120804	BROKEN BOW	OK		08/25/2023	01/11/2024	829,993		6,907			6,907		836,900	836,900			
100079919	SCOTTSDALE	AZ		04/25/2022	02/22/2024	851,010		(13,983)			(13,983)		837,026	837,026			
3320047083	FAYETTEVILLE	NC		02/27/2023	05/24/2024	837,144							837,144	837,144			
3300003796	BROOKLYN	NY		06/10/2022	10/23/2024	837,900							837,900	837,900			
100115345	VENICE	FL		07/17/2023	08/09/2024	850,715		(12,523)			(12,523)		838,191	838,191			
100137111	WINTER GARDEN	FL		11/28/2023	01/11/2024	859,996		(20,470)			(20,470)		839,526	839,526			
100087924	LITTLETON	CO		10/25/2022	05/22/2024	844,509		(4,559)			(4,559)		839,950	839,950			
100150561	TOMS RIVER	NJ		05/03/2024	07/17/2024	859,631		(19,268)			(19,268)		840,363	840,363			
100033941	DUBLIN	IRL		06/21/2019	07/01/2024	743,224		123,731			123,731	19,887	886,843	842,770	(44,761)	689	(44,073)
100109609	GRANADA HILLS	CA		06/14/2023	08/09/2024	876,357		(32,452)			(32,452)		843,904	843,904			
100134932	JUNE LAKE	CA		10/30/2023	11/06/2024	834,448		10,552			10,552		845,000	845,000			
322110395	STAR	ID		01/25/2023	04/25/2024	852,350		186			186		852,536	845,353		(7,183)	(7,183)
100110403	PASADENA	CA		06/30/2023	12/17/2024	854,488		(8,240)			(8,240)		846,247	846,247			
100102821	EAGLE	ID		06/22/2023	01/10/2024	873,970		(27,407)			(27,407)		846,563	846,563			
100119891	ESCONDIDO	CA		08/10/2023	02/11/2024	867,551		(20,884)			(20,884)		846,667	846,667			
100132416	FAYETTEVILLE	GA		11/03/2023	07/10/2024	830,907		16,415			16,415		847,321	847,321			
100116607	LOS ANGELES	CA		07/20/2023	01/05/2024	830,326		17,805			17,805		848,131	848,131			
3320042236	FRANKLIN SQUARE	NY		01/10/2023	01/25/2024	849,470							849,470	849,470			
100139659	HOLLISTER	MO		12/28/2023	12/05/2024	858,001		(8,101)			(8,101)		849,900	849,900			
100134906	SHERMAN OAKS AREA LOS ANGELES	CA		10/30/2023	07/06/2024	847,739		2,261			2,261		850,000	850,000			
100136087	CHICAGO	IL		12/18/2023	02/09/2024	832,252		18,212			18,212		850,463	850,463			
100128364	AUSTIN	TX		09/15/2023	06/11/2024	839,413		11,534			11,534		850,947	850,947			
100132603	WINDERMERE	FL		11/03/2023	08/10/2024	857,805		(5,867)			(5,867)		851,938	851,938			
100142058	SAN FRANCISCO	CA		02/29/2024	10/06/2024	857,590		(5,590)			(5,590)		852,000	852,000			
3320047924	PALM BEACH GARDENS	FL		04/04/2023	03/25/2024	853,306							853,306	853,306			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147463	SAN FRANCISCO	CA		04/03/2024	08/05/2024	852,000		2,400			2,400		854,400	854,400			
100137856	CASTRO VALLEY	CA		12/08/2023	12/06/2024	852,078		2,348			2,348		854,426	854,426			
100137505	LAS VEGAS	NV		01/11/2024	11/09/2024	877,978		(23,388)			(23,388)		854,590	854,590			
100156200	FALLBROOK	CA		06/20/2024	09/11/2024	887,832		(32,832)			(32,832)		855,000	855,000			
100136589	ELK GROVE	CA		11/22/2023	11/05/2024	863,141		(7,141)			(7,141)		856,000	856,000			
100087384	SAN JOSE	CA		10/25/2022	07/09/2024	808,954		47,540			47,540		856,494	856,494			
322040320	HORSESHOE BAY	TX		06/09/2022	04/25/2024	860,061		17			17		860,078	860,078			
100130147	POMPANO BEACH	FL		11/15/2023	01/09/2024	868,781		(7,217)			(7,217)		861,565	861,565			
100117886	VAN NUYS	CA		07/20/2023	01/05/2024	825,635		38,365			38,365		864,000	864,000			
3320049533	EAST WILLISTON	NY		04/04/2023	11/25/2024	864,270							864,270	864,270			
100131912	ATLANTA	GA		10/13/2023	11/17/2024	876,235		(9,136)			(9,136)		867,099	867,099			
100145797	LOS ANGELES	CA		05/08/2024	12/09/2024	874,059		(6,085)			(6,085)		867,974	867,974			
3340065650	SEBRING	FL		02/26/2024	07/25/2024	871,254							871,254	871,254			
100103512	NATIONAL CITY	CA		05/08/2023	10/09/2024	900,308		(28,546)			(28,546)		871,763	871,763			
3310037412	BROOKLYN	NY		08/26/2022	05/24/2024	872,325							872,325	872,325			
100103712	RANCHO CUCAMONGA	CA		05/08/2023	12/09/2024	893,521		(20,691)			(20,691)		872,830	872,830			
100155123	SILVERTHORNE	CO		07/19/2024	12/24/2024	895,168		(21,797)			(21,797)		873,371	873,371			
100091939	LINCOLNSHIRE	IL		02/03/2023	01/09/2024	871,057		2,503			2,503		873,560	873,560			
100103636	CASTAIC	CA		05/08/2023	11/09/2024	882,177		(7,843)			(7,843)		874,334	874,334			
100132663	SACRAMENTO	CA		11/03/2023	03/10/2024	854,759		19,601			19,601		874,359	874,359			
100101059	BROOKLYN	NY		04/28/2023	12/09/2024	693,993		181,007			181,007		875,000	875,000			
100132560	LA PALMA	CA		11/03/2023	11/10/2024	871,219		5,005			5,005		876,224	876,224			
100146602	RANCHO MISSION VIEJO	CA		03/20/2024	07/09/2024	898,739		(21,478)			(21,478)		877,262	877,262			
100137497	LOMPOC	CA		01/11/2024	10/09/2024	882,573		(4,633)			(4,633)		877,940	877,940			
100132624	SUNLAND	CA		11/03/2023	12/10/2024	877,010		1,161			1,161		878,171	878,171			
100137386	BOCA RATON	FL		12/05/2023	08/05/2024	882,956		(3,489)			(3,489)		879,467	879,467			
322060812	HORSESHOE BAY	TX		08/04/2022	05/28/2024	880,270							880,270	880,270			
100132345	ESCONDIDO	CA		11/03/2023	09/10/2024	777,355		103,304			103,304		880,659	880,659			
100133365	WEST HILLS	CA		11/21/2023	11/10/2024	875,098		6,076			6,076		881,174	881,174			
100109878	BROOKLYN	NY		06/22/2023	03/09/2024	915,659		(32,939)			(32,939)		882,719	882,719			
100133304	OLDSMAR	FL		11/29/2023	12/06/2024	868,261		16,739			16,739		885,000	885,000			
100138161	SAN JOSE	CA		12/14/2023	09/06/2024	900,661		(13,199)			(13,199)		887,462	887,462			
3340072151	LOOMIS	CA		04/30/2024	11/25/2024	888,427							888,427	888,427			
322040228	HORSESHOE BAY	TX		06/09/2022	05/28/2024	889,210		28			28		889,239	889,239			
3320051118	CHARLOTTE	NC		05/11/2023	08/26/2024	890,562							890,562	890,562			
3310035877	BROOKLYN	NY		08/26/2022	08/26/2024	891,000							891,000	891,000			
100152598	WHITTIER	CA		05/17/2024	11/18/2024	889,536		1,533			1,533		891,068	891,068			
100091969	NORTHRIDGE	CA		02/07/2023	12/09/2024	916,083		(23,025)			(23,025)		893,058	893,058			
100120776	ALLEN	TX		08/25/2023	06/11/2024	924,866		(31,430)			(31,430)		893,436	893,436			
322040671	HORSESHOE BAY	TX		06/09/2022	08/30/2024	894,577		18			18		894,595	894,595			
323050187	PORTLAND	OR		08/16/2023	08/30/2024	894,849							894,849	894,849			
100109788	BRADENTON	FL		08/04/2023	09/09/2024	909,504		(12,635)			(12,635)		896,869	896,869			
100120292	WASHOUGAL	WA		08/18/2023	06/05/2024	905,135		(6,963)			(6,963)		898,173	898,173			
100133519	NEWCASTLE	OK		10/19/2023	11/09/2024	889,190		10,142			10,142		899,332	899,332			
100129805	CHARLESTON	SC		09/27/2023	12/05/2024	906,626		(7,185)			(7,185)		899,441	899,441			
100116583	SAN DIEGO	CA		07/20/2023	02/05/2024	907,898		(7,898)			(7,898)		900,000	900,000			
100138240	SAN FRANCISCO	CA		12/14/2023	06/06/2024	914,051		(14,051)			(14,051)		900,000	900,000			
100134997	GLENDALE	CA		10/30/2023	03/06/2024	915,123		(15,123)			(15,123)		900,000	900,000			
100141016	SAN JOSE	CA		02/20/2024	09/06/2024	916,454		(16,454)			(16,454)		900,000	900,000			
100103530	BURBANK	CA		05/08/2023	06/09/2024	921,438		(21,438)			(21,438)		900,000	900,000			
100137436	MIAMI	FL		01/11/2024	08/09/2024	954,023		(54,023)			(54,023)		900,000	900,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128839	IMPERIAL BEACH	CA		09/21/2023	04/05/2024	918,656		(17,935)			(17,935)		900,721	900,721			
100110798	AMSTERDAM	NLD		06/28/2023	06/20/2024	930,524						(10,450)	920,074	902,296	(17,778)		(17,778)
100174857	FORT LAUDERDALE	FL		10/31/2024	11/03/2024	953,327		(50,026)			(50,026)		903,301	903,301			
100087364	FULSHEAR	TX		10/25/2022	08/09/2024	866,098		37,316			37,316		903,414	903,414			
100081593	CORAL GABLES	FL		03/24/2022	04/09/2024	932,732		(28,643)			(28,643)		904,089	904,089			
100119119	CASTRO VALLEY	CA		07/28/2023	11/06/2024	894,794		10,780			10,780		905,574	905,574			
322040551	HORSESHOE BAY	TX		06/09/2022	08/30/2024	905,958		11			11		905,969	905,969			
100091011	LAKEMONT	GA		01/31/2023	04/09/2024	921,949		(13,960)			(13,960)		907,989	907,989			
3310055286	SPRING VALLEY	NY		06/29/2023	08/26/2024	909,295							909,295	909,295			
100140149	BETHESDA	MD		01/09/2024	09/17/2024	925,528		(16,186)			(16,186)		909,341	909,341			
100140473	MARBLEHEAD	MA		01/17/2024	11/09/2024	919,555		(9,555)			(9,555)		910,000	910,000			
100143355	LOS ANGELES	CA		02/16/2024	08/05/2024	927,516		(17,516)			(17,516)		910,000	910,000			
100126274	GUNNISON	CO		08/30/2023	06/09/2024	921,154		(9,359)			(9,359)		911,795	911,795			
100083920	THOUSAND OAKS	CA		07/12/2022	06/22/2024	914,077		(1,273)			(1,273)		912,804	912,804			
100079741	VALLEY CENTER	CA		04/08/2022	04/22/2024	913,864		(390)			(390)		913,474	913,474			
100076815	HOUSTON	TX		12/27/2021	04/09/2024	958,863		(42,870)			(42,870)		915,993	915,993			
100133364	WEST CHESTER	PA		11/21/2023	04/10/2024	930,875		(10,375)			(10,375)		920,500	920,500			
100138771	COTTONWOOD	AZ		12/21/2023	02/11/2024	944,733		(22,053)			(22,053)		922,680	922,680			
100116601	LA JOLLA	CA		07/20/2023	05/05/2024	926,864		(3,775)			(3,775)		923,089	923,089			
100014436	PORT WASHINGTON	NY		09/27/2017	09/13/2024	755,841		168,204			168,204		924,045	924,045			
3320051153	BROOKLYN	NY		04/27/2023	02/26/2024	925,650							925,650	925,650			
100043440	ALAMO	CA		08/13/2020	02/05/2024	906,844		21,300			21,300		928,144	928,144			
100099907	DALLAS	TX		03/28/2023	02/22/2024	935,460		(6,555)			(6,555)		928,905	928,905			
100156011	SHERMAN OAKS	CA		06/18/2024	12/05/2024	996,690		(66,690)			(66,690)		930,000	930,000			
324010754	ORO VALLEY	AZ		03/21/2024	04/25/2024	931,000							931,000	931,000			
324010849	ORO VALLEY	AZ		03/21/2024	06/26/2024	931,000							931,000	931,000			
100147088	SANTA MARIA	CA		03/28/2024	09/09/2024	947,429		(15,429)			(15,429)		932,000	932,000			
100084603	EVERGREEN	CO		08/02/2022	06/22/2024	927,293		6,444			6,444		933,737	933,737			
100102644	PUYALLUP	WA		06/22/2023	10/10/2024	945,937		(11,526)			(11,526)		934,411	934,411			
3320049840	MIAMI	FL		04/04/2023	03/25/2024	934,461							934,461	934,461			
100133897	HUNTINGTON BEACH	CA		11/29/2023	12/10/2024	950,809		(16,294)			(16,294)		934,515	934,515			
322050038	PORTLAND	OR		06/21/2022	08/30/2024	934,883							934,883	934,883			
100076821	FREEHOLD	NJ		12/27/2021	11/09/2024	961,086		(25,667)			(25,667)		935,419	935,419			
100109222	SAN JOSE	CA		07/21/2023	06/09/2024	948,564		(12,968)			(12,968)		935,596	935,584		(12)	(12)
100139742	UNITED KINGDOM	GBR		12/18/2023	03/20/2024	936,827						(7,356)	929,471	937,323	7,852		7,852
100102379	LOS ANGELES	CA		06/07/2023	11/09/2024	969,809		(31,520)			(31,520)		938,290	938,290			
3310037778	WATERBURY	CT		08/08/2022	03/22/2024	938,397							938,397	938,397			
100108895	WOODLAND HILLS	CA		05/31/2023	09/09/2024	965,300		(24,716)			(24,716)		940,584	940,584			
100087959	FRANKLIN	TN		10/25/2022	05/22/2024	934,948		7,260			7,260		942,208	942,208			
100152625	BOULDER	CO		05/17/2024	10/18/2024	954,945		(12,627)			(12,627)		942,317	942,317			
100141315	RANCHO CUCAMONGA	CA		01/30/2024	10/06/2024	958,435		(14,952)			(14,952)		943,483	943,483			
100131797	GLENDALE	CA		10/06/2023	08/05/2024	954,322		(9,742)			(9,742)		944,579	944,579			
3320045264	JERSEY CITY	NJ		02/27/2023	12/24/2024	944,732							944,732	944,732			
322040044	HORSESHOE BAY	TX		06/21/2022	05/28/2024	945,004							945,004	945,004			
3340067326	GRAND JUNCTION	CO		02/26/2024	06/25/2024	947,193							947,193	947,193			
3310035737	EAST ORANGE	NJ		06/15/2022	07/25/2024	949,681							949,681	949,681			
3310025938	MYRTLE BEACH	SC		11/12/2021	02/26/2024	950,400							950,400	950,400			
100086953	MAPLE VALLEY	WA		10/24/2022	11/09/2024	961,585		(9,958)			(9,958)		951,628	951,628			
100091093	ALTADENA	CA		01/31/2023	03/09/2024	970,127		(16,452)			(16,452)		953,675	953,675			
322090697	PORTLAND	OR		03/03/2023	04/25/2024	955,000							955,000	955,000			
3320047050	PLAINVIEW	NY		02/27/2023	03/25/2024	957,649							957,649	957,649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132434	PRINCETON JUNCTION	NJ		11/03/2023	09/10/2024	933,079		24,926			24,926		958,005	958,005			
100133124	WESTLAKE VILLAGE	CA		11/29/2023	12/06/2024	955,748		4,252			4,252		960,000	960,000			
100117120	WHITESTONE	NY		07/20/2023	05/05/2024	765,836		195,633			195,633		961,469	961,469			
100091398	KAMUELA	HI		02/22/2023	03/17/2024	981,091		(19,107)			(19,107)		961,984	961,984			
100140694	LA HABRA	CA		02/08/2024	11/09/2024	991,257		(28,257)			(28,257)		963,000	963,000			
322110641	PORTLAND	OR		01/09/2023	07/25/2024	964,869		(706)			(706)		964,163	964,163			
100143897	COSTA MESA	CA		03/06/2024	09/05/2024	986,861		(21,861)			(21,861)		965,000	965,000			
100080013	DALY CITY	CA		04/25/2022	09/22/2024	966,301		(1,299)			(1,299)		965,002	965,002			
100127482	HAWTHORNE	CA		09/08/2023	09/17/2024	968,560		(3,395)			(3,395)		965,165	965,165			
100130331	QUEEN CREEK	AZ		09/28/2023	11/11/2024	991,874		(25,601)			(25,601)		966,273	966,273			
100147580	LAS VEGAS	NV		04/04/2024	12/05/2024	1,004,057		(36,707)			(36,707)		967,350	967,350			
100155137	SAN DIEGO	CA		07/19/2024	11/23/2024	971,454		(3,238)			(3,238)		968,217	968,217			
100155218	WHITTIER	CA		07/19/2024	12/24/2024	1,001,859		(32,329)			(32,329)		969,530	969,530			
100090131	POTOMAC	MD		01/13/2023	07/22/2024	951,542		18,108			18,108		969,650	969,650			
100103684	ROSEVILLE	CA		05/08/2023	10/09/2024	975,082		(4,321)			(4,321)		970,762	970,762			
100103587	CHINO	CA		05/08/2023	05/09/2024	971,079		1			1		971,080	971,080			
100144412	LA CANADA FLINTRIDGE	CA		03/07/2024	04/18/2024	994,835		(23,471)			(23,471)		971,364	971,364			
100100523	SAN FRANCISCO	CA		04/27/2023	12/09/2024	987,278		(15,428)			(15,428)		971,850	971,850			
3320047940	LIVINGSTON	NJ		04/04/2023	06/25/2024	973,418							973,418	973,418			
100079640	MERCER ISLAND	WA		04/08/2022	07/22/2024	1,015,752		(42,180)			(42,180)		973,571	973,571			
100088329	LA HABRA HEIGHTS	CA		01/06/2023	09/09/2024	968,226		6,774			6,774		975,000	975,000			
100115625	PARKER	CO		07/19/2023	12/09/2024	1,000,317		(23,093)			(23,093)		977,224	977,224			
100102822	ANAHEIM	CA		06/22/2023	03/10/2024	1,008,696		(30,240)			(30,240)		978,456	978,456			
3320053491	DEERFIELD BEACH	FL		06/21/2023	06/25/2024	978,659							978,659	978,659			
100130357	WASHINGTON	DC		09/28/2023	12/11/2024	1,008,957		(30,060)			(30,060)		978,897	978,897			
100109691	ALISO VIEJO	CA		06/15/2023	03/09/2024	1,004,386		(24,386)			(24,386)		980,000	980,000			
100082809	BEVERLY HILLS	CA		04/28/2022	04/09/2024	1,008,348		(28,348)			(28,348)		980,000	980,000			
100135658	SOUTH LAKE TAHOE	CA		11/09/2023	05/11/2024	1,003,162		(19,728)			(19,728)		983,434	983,434			
100157806	ACTON	CA		08/01/2024	09/09/2024	1,018,858		(32,858)			(32,858)		986,000	986,000			
322070066	PORTLAND	OR		09/19/2022	08/30/2024	986,060		959			959		987,019	987,019			
100086140	PLANO	TX		10/07/2022	12/09/2024	990,347		(2,779)			(2,779)		987,568	987,568			
100134471	LOS ANGELES	CA		10/30/2023	09/09/2024	988,039		1,493			1,493		989,532	989,532			
100091960	SANTA ANA	CA		02/07/2023	11/09/2024	1,007,028		(16,019)			(16,019)		991,009	991,009			
100136840	BROOKLYN	NY		11/27/2023	06/09/2024	1,005,141		(13,891)			(13,891)		991,250	991,250			
100102058	INDIAN RIVER SHORES	FL		04/14/2023	03/09/2024	995,964		(3,919)			(3,919)		992,045	992,045			
100154683	PAYSON	AZ		07/19/2024	12/24/2024	1,037,641		(45,334)			(45,334)		992,307	992,307			
100091932	BURBANK	CA		02/03/2023	11/09/2024	1,031,668		(36,766)			(36,766)		994,902	994,902			
100143885	FOLLY BEACH	SC		03/06/2024	10/05/2024	1,015,730		(20,730)			(20,730)		995,000	995,000			
100103320	GILROY	CA		04/28/2023	11/09/2024	1,014,349		(18,465)			(18,465)		995,883	995,883			
100109621	RIVERSIDE	CA		06/14/2023	11/09/2024	1,023,794		(27,195)			(27,195)		996,599	996,599			
100114757	HOLMES BEACH	FL		07/07/2023	10/09/2024	1,023,399		(26,565)			(26,565)		996,834	996,834			
100120485	SAN DIMAS	CA		08/18/2023	10/05/2024	1,015,030		(17,367)			(17,367)		997,663	997,663			
100140706	ST LOUIS PARK	MN		02/08/2024	04/09/2024	1,015,203		(17,038)			(17,038)		998,165	998,165			
100152013	MANHATTAN BEACH	CA		06/14/2024	09/09/2024	1,054,462		(54,462)			(54,462)		1,000,000	1,000,000			
100139017	INDIO	CA		12/22/2023	08/10/2024	1,003,491		(3,491)			(3,491)		1,000,000	1,000,000			
100144498	AUSTIN	TX		04/26/2024	07/09/2024	1,008,212		(8,212)			(8,212)		1,000,000	1,000,000			
100138745	HAYWARD	CA		02/02/2024	07/09/2024	1,015,044		(15,044)			(15,044)		1,000,000	1,000,000			
100109161	WHEAT RIDGE	CO		07/21/2023	11/09/2024	1,015,623		(15,623)			(15,623)		1,000,000	1,000,000			
100082815	INDIO	CA		04/28/2022	04/09/2024	1,017,288		(17,288)			(17,288)		1,000,000	1,000,000			
100154082	PARK CITY	UT		07/11/2024	08/09/2024	1,019,379		(19,379)			(19,379)		1,000,000	1,000,000			
100137397	EL PASO	TX		01/11/2024	12/09/2024	1,049,399		(49,399)			(49,399)		1,000,000	1,000,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320042825	SAN DIEGO	CA		01/10/2023	09/24/2024	1,005,168							1,005,168	1,005,168			
18990	HOUSTON	TX		01/03/2011	09/12/2024	1,007,444							1,007,444	1,007,444			
3320052735	ALLENDALE	NJ		06/21/2023	08/26/2024	1,007,678							1,007,678	1,007,678			
100137000	NORTHRIDGE	CA		11/28/2023	08/17/2024	997,932		13,835			13,835		1,011,767	1,011,767			
100134490	FRESNO	CA		10/30/2023	10/09/2024	1,029,885		(18,064)			(18,064)		1,011,821	1,011,821			
100135133	FRANKLIN	TN		11/03/2023	01/09/2024	1,008,608		4,277			4,277		1,012,885	1,012,885			
100107841	LOS ANGELES	CA		05/23/2023	05/09/2024	1,029,188		(13,803)			(13,803)		1,015,386	1,015,386			
100079989	SAN FRANCISCO	CA		04/25/2022	09/22/2024	992,371		24,074			24,074		1,016,445	1,016,445			
100078637	ARLINGTON	MA		02/02/2022	02/09/2024	1,031,692		(14,101)			(14,101)		1,017,591	1,017,591			
322120526	PORTLAND	OR		03/03/2023	05/28/2024	1,017,625							1,017,625	1,017,625			
100080240	SAINT GEORGE ISLAND	FL		02/25/2022	11/09/2024	990,309		27,950			27,950		1,018,259	1,018,259			
322100464	PORTLAND	OR		01/09/2023	07/25/2024	1,019,965		(948)			(948)		1,019,017	1,019,017			
3340066322	BROOKLYN	NY		02/29/2024	08/26/2024	1,020,195							1,020,195	1,020,195			
3310063503	OCEAN CITY	NJ		12/22/2023	12/23/2024	1,022,423							1,022,423	1,022,423			
100135967	MIAMI	FL		11/16/2023	08/05/2024	1,012,137		11,613			11,613		1,023,750	1,023,750			
100114744	HUNTINGTON	NY		07/07/2023	08/09/2024	1,051,555		(27,805)			(27,805)		1,023,750	1,023,750			
100163801	SALT LAKE CITY	UT		09/27/2024	12/09/2024	1,069,836		(44,836)			(44,836)		1,025,000	1,025,000			
322050741	GEORGETOWN	TX		06/09/2022	04/25/2024	1,025,000							1,025,000	1,025,000			
3310030464	BROOKLYN	NY		02/07/2022	06/25/2024	1,025,683							1,025,683	1,025,683			
100129221	CAMAS	WA		11/03/2023	04/09/2024	1,020,596		6,621			6,621		1,027,217	1,027,217			
100142664	EAST BOSTON	MA		02/08/2024	11/17/2024	1,051,599		(21,095)			(21,095)		1,030,504	1,030,504			
100091972	VACAVILLE	CA		02/07/2023	08/09/2024	1,046,959		(16,232)			(16,232)		1,030,727	1,030,727			
100076387	CARLSBAD	CA		12/23/2021	02/09/2024	1,072,741		(40,965)			(40,965)		1,031,776	1,031,776			
100103674	ALPHARETTA	GA		05/08/2023	09/09/2024	1,033,550		(1,751)			(1,751)		1,031,799	1,031,799			
100141367	HUNTINGTON BEACH	CA		01/30/2024	09/06/2024	1,053,982		(21,982)			(21,982)		1,032,000	1,032,000			
100089636	GILBERT	AZ		01/30/2023	07/09/2024	1,054,863		(21,864)			(21,864)		1,032,999	1,032,999			
100082328	MONTGOMERY	TX		04/14/2022	01/09/2024	1,050,909		(17,419)			(17,419)		1,033,490	1,033,490			
100102460	WAXHAW	NC		06/07/2023	03/09/2024	1,068,871		(33,951)			(33,951)		1,034,920	1,034,920			
100103779	WEST PALM BEACH	FL		05/10/2023	06/09/2024	1,068,240		(32,522)			(32,522)		1,035,719	1,035,719			
100086988	ALTADENA	CA		11/04/2022	10/09/2024	1,090,283		(54,283)			(54,283)		1,036,000	1,036,000			
100118788	LAS VEGAS	NV		07/25/2023	04/09/2024	1,058,085		(22,085)			(22,085)		1,036,000	1,036,000			
322100661	PORTLAND	OR		01/09/2023	07/25/2024	1,037,938		(943)			(943)		1,036,995	1,036,995			
100128861	MAHWAH	NJ		09/21/2023	10/05/2024	1,063,126		(25,806)			(25,806)		1,037,320	1,037,320			
730300939	CLAREMONT	CA		12/27/2023	11/28/2024	949,488		88,204			88,204		1,037,692	1,037,692			
100118881	LOS ANGELES	CA		08/30/2023	07/09/2024	1,067,996		(28,945)			(28,945)		1,039,051	1,039,051			
100140683	ESCONDIDO	CA		02/08/2024	11/09/2024	1,083,050		(43,050)			(43,050)		1,040,000	1,040,000			
100128390	SAN FRANCISCO	CA		09/15/2023	08/11/2024	1,032,675		8,862			8,862		1,041,537	1,041,537			
100133866	LOS ANGELES	CA		10/20/2023	10/05/2024	1,070,171		(26,171)			(26,171)		1,044,000	1,044,000			
100153800	SAN DIEGO	CA		07/10/2024	10/05/2024	1,046,631		(2,309)			(2,309)		1,044,322	1,044,322			
100114888	VAN NUYS	CA		07/13/2023	05/09/2024	1,065,248		(18,167)			(18,167)		1,047,081	1,047,081			
100135175	AVENTURA	FL		11/07/2023	11/05/2024	1,070,917		(22,942)			(22,942)		1,047,976	1,047,976			
100134001	BROOKLYN	NY		10/25/2023	09/09/2024	1,076,418		(28,268)			(28,268)		1,048,150	1,048,150			
100133174	SAN RAFAEL	CA		11/29/2023	06/06/2024	1,046,083		3,917			3,917		1,050,000	1,050,000			
100149784	RANCHO CUCAMONGA	CA		04/26/2024	12/05/2024	1,061,843		(11,843)			(11,843)		1,050,000	1,050,000			
100140181	TEMECULA	CA		01/11/2024	12/09/2024	1,072,050		(22,050)			(22,050)		1,050,000	1,050,000			
100120585	MIAMI SHORES	FL		08/18/2023	12/05/2024	1,049,456		1,438			1,438		1,050,894	1,050,894			
100130150	KAILUA	HI		11/15/2023	09/09/2024	1,046,738		6,803			6,803		1,053,541	1,053,541			
100077971	CLEARWATER	FL		02/18/2022	07/09/2024	1,144,346		(90,537)			(90,537)		1,053,809	1,053,809			
100132718	SNOHOMISH	WA		11/03/2023	03/10/2024	1,046,309		8,233			8,233		1,054,542	1,054,542			
100157622	SAN DIEGO	CA		06/28/2024	12/05/2024	1,062,586		(5,866)			(5,866)		1,056,720	1,056,720			
100132601	ANAHEIM	CA		11/03/2023	11/10/2024	1,049,347		7,706			7,706		1,057,053	1,057,053			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3320046385	OCEANPORT	NJ		04/04/2023	11/25/2024	1,058,306							1,058,306	1,058,306			
100149088	OAK ISLAND	NC		04/19/2024	11/05/2024	1,094,884		(32,384)			(32,384)		1,062,500	1,062,500			
100118727	VAN NUYS	CA		07/25/2023	12/09/2024	1,071,482		(6,605)			(6,605)		1,064,877	1,064,877			
100118046	MIAMI	FL		07/20/2023	03/05/2024	896,034		171,400			171,400		1,067,434	1,067,434			
100168647	BLUFFTON	SC		09/25/2024	12/31/2024	1,092,443		(24,943)			(24,943)		1,067,500	1,067,500			
100117194	MINERAL BLUFF	GA		07/20/2023	05/05/2024	1,070,204		(1,280)			(1,280)		1,068,924	1,068,924			
100086643	FARMINGTON	UT		09/30/2022	10/22/2024	1,062,062		7,239			7,239		1,069,301	1,069,301			
322060443	PETALUMA	CA		08/04/2022	04/25/2024	1,072,069							1,072,069	1,072,069			
100139336	DALLAS	TX		12/28/2023	05/09/2024	1,110,551		(37,551)			(37,551)		1,073,000	1,073,000			
100100270	SAMMAMISH	WA		03/24/2023	02/09/2024	1,093,558		(19,030)			(19,030)		1,074,529	1,074,529			
100139970	WEST HOLLYWOOD	CA		01/09/2024	09/17/2024	1,093,626		(18,175)			(18,175)		1,075,451	1,075,451			
100108213	MISSION VIEJO	CA		05/24/2023	06/09/2024	1,109,424		(33,628)			(33,628)		1,075,796	1,075,796			
100114528	RIVERSIDE	CA		06/29/2023	12/09/2024	1,093,702		(16,967)			(16,967)		1,076,734	1,076,734			
3320050383	FORT MYERS BEACH	FL		05/11/2023	01/25/2024	1,077,170							1,077,170	1,077,170			
100135630	HEBER	UT		11/09/2023	11/11/2024	1,090,246		(11,984)			(11,984)		1,078,263	1,078,263			
322060373	HORSESHOE BAY	TX		08/04/2022	05/28/2024	1,078,473							1,078,473	1,078,473			
100129222	DIAMOND BAR	CA		11/03/2023	10/09/2024	1,102,628		(23,788)			(23,788)		1,078,840	1,078,840			
100076645	PISMO BEACH	CA		12/30/2021	06/09/2024	1,081,984		(1,984)			(1,984)		1,080,000	1,080,000			
100137330	HOLLYWOOD	FL		12/01/2023	07/09/2024	1,085,708		(5,708)			(5,708)		1,080,000	1,080,000			
100141629	LAFAYETTE	CA		01/30/2024	11/05/2024	1,090,711		(10,711)			(10,711)		1,080,000	1,080,000			
100114941	WAIKOLOA	HI		07/13/2023	03/09/2024	1,104,217		(24,217)			(24,217)		1,080,000	1,080,000			
100141657	HOMESTEAD	FL		01/30/2024	11/05/2024	1,106,955		(26,955)			(26,955)		1,080,000	1,080,000			
7303004 50	LOS ANGELES	CA		12/27/2023	06/17/2024	989,809		91,950			91,950		1,081,759	1,081,759			
3320044989	SANTA ROSA BEACH	FL		02/27/2023	08/26/2024	1,081,794							1,081,794	1,081,794			
322030473	VANCOUVER	WA		04/20/2022	03/26/2024	1,115,561							1,115,561	1,083,781		(31,780)	(31,780)
100089390	CULVER CITY	CA		11/17/2022	10/09/2024	1,108,801		(24,851)			(24,851)		1,083,950	1,083,950			
100115535	BRADENTON BEACH	FL		07/19/2023	10/09/2024	1,092,447		(8,048)			(8,048)		1,084,399	1,084,399			
100141257	PALM SPRINGS	CA		01/30/2024	11/06/2024	1,111,632		(25,819)			(25,819)		1,085,813	1,085,813			
100129262	PALM SPRINGS	CA		11/03/2023	07/09/2024	1,130,465		(43,181)			(43,181)		1,087,284	1,087,284			
100079245	MISSION VIEJO	CA		02/25/2022	01/09/2024	1,132,298		(41,521)			(41,521)		1,090,777	1,090,777			
323070336	SEATTLE	WA		09/15/2023	06/28/2024	1,092,000							1,092,000	1,092,000			
100086528	SAN JOSE	CA		09/30/2022	06/22/2024	1,109,132		(11,927)			(11,927)		1,097,205	1,097,205			
100119787	THE BRONX	NY		08/08/2023	10/09/2024	1,124,120		(25,370)			(25,370)		1,098,750	1,098,750			
100091645	MARINA DEL REY	CA		01/27/2023	12/09/2024	1,120,393		(20,873)			(20,873)		1,099,520	1,099,539		18	18
100086143	BOCA RATON	FL		10/07/2022	05/09/2024	1,109,758		(9,758)			(9,758)		1,100,000	1,100,000			
100136598	LA HABRA HEIGHTS	CA		11/22/2023	12/05/2024	1,115,156		(15,156)			(15,156)		1,100,000	1,100,000			
100110115	SAN JOSE	CA		06/23/2023	10/09/2024	1,156,934		(40,647)			(40,647)		1,116,287	1,116,287			
100076807	MC LEAN	VA		12/27/2021	12/09/2024	1,175,153		(58,636)			(58,636)		1,116,517	1,116,517			
100148702	SAN DIEGO	CA		04/17/2024	11/17/2024	1,149,124		(31,336)			(31,336)		1,117,787	1,117,787			
100169611	SAN JOSE	CA		09/30/2024	12/07/2024	1,127,946		(9,613)			(9,613)		1,118,332	1,118,332			
100135979	MODESTO	CA		11/16/2023	02/05/2024	1,106,046		13,123			13,123		1,119,169	1,119,169			
100133892	WHITTIER	CA		11/29/2023	06/10/2024	1,131,705		(12,271)			(12,271)		1,119,434	1,119,434			
100080046	LAKE FOREST	CA		04/25/2022	10/22/2024	1,097,323		24,356			24,356		1,121,679	1,121,679			
100132635	AUSTIN	TX		11/03/2023	06/10/2024	1,115,255		6,457			6,457		1,121,712	1,121,712			
100120660	MIAMI SHORES	FL		08/24/2023	12/09/2024	1,132,321		(10,295)			(10,295)		1,122,026	1,122,033		8	8
100134965	LAKE FOREST	CA		10/30/2023	10/06/2024	1,144,547		(21,194)			(21,194)		1,123,353	1,123,353			
322040368	PHOENIX	AZ		04/28/2022	01/29/2024	1,126,610							1,126,610	1,126,610			
100079517	SAINT PETE BEACH	FL		04/25/2022	08/22/2024	1,121,399		6,990			6,990		1,128,389	1,128,389			
100102060	SANTA ANA	CA		04/14/2023	05/09/2024	1,157,688		(25,840)			(25,840)		1,131,847	1,131,847			
100134383	FULLERTON	CA		10/27/2023	04/11/2024	1,098,478		33,660			33,660		1,132,138	1,132,138			
3310075388	BROOKLYN	NY		05/23/2024	12/23/2024	1,137,213							1,137,213	1,137,213			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099557	PARADISE VALLEY	AZ		02/17/2023	12/09/2024	1,163,277		(21,094)			(21,094)		1,142,183	1,142,183			
100149802	SHERWOOD FOREST	CA		04/26/2024	10/05/2024	1,169,719		(21,719)			(21,719)		1,148,000	1,148,000			
100159048	PHOENIX	AZ		08/15/2024	11/09/2024	1,161,325		(11,325)			(11,325)		1,150,000	1,150,000			
100174840	KAPOLEI	HI		10/31/2024	12/03/2024	1,201,568		(50,715)			(50,715)		1,150,853	1,150,853			
3320046532	JERSEY CITY	NJ		02/27/2023	01/25/2024	1,151,256							1,151,256	1,151,256			
100091330	SAVANNAH	GA		01/13/2023	07/09/2024	1,175,463		(24,103)			(24,103)		1,151,360	1,151,360			
100108946	HOUSTON	TX		05/31/2023	11/09/2024	1,183,894		(30,144)			(30,144)		1,153,750	1,153,750			
3320045245	BROOKLYN	NY		01/30/2023	06/25/2024	1,158,300							1,158,300	1,158,300			
100158509	LA QUINTA	CA		07/10/2024	09/05/2024	1,195,072		(35,911)			(35,911)		1,159,160	1,159,160			
100089207	SANTA CRUZ	CA		11/18/2022	08/09/2024	1,178,633		(17,777)			(17,777)		1,160,856	1,160,856			
100143707	GOTHA	FL		02/23/2024	10/09/2024	1,193,897		(33,013)			(33,013)		1,160,885	1,160,885			
322050443	GEORGETOWN	TX		06/09/2022	10/04/2024	1,161,000							1,161,000	1,161,000			
100132744	SCOTTSDALE	AZ		11/03/2023	06/10/2024	1,157,279		11,471			11,471		1,168,750	1,168,750			
100091575	LOS ANGELES	CA		03/07/2023	08/09/2024	1,202,718		(32,367)			(32,367)		1,170,351	1,170,000		(351)	(351)
100132762	NASHVILLE	TN		11/03/2023	09/10/2024	1,170,146		4,066			4,066		1,174,212	1,174,212			
321080552	NAMPA	ID		09/20/2021	08/22/2024	1,175,473							1,175,473	1,175,473			
100128744	RICHLAND	WA		09/21/2023	12/09/2024	1,205,125		(26,952)			(26,952)		1,178,173	1,178,173			
100102847	WEST END	NC		06/22/2023	12/10/2024	1,199,469		(20,469)			(20,469)		1,179,000	1,179,000			
3340074058	SAN RAFAEL	CA		05/10/2024	10/24/2024	1,180,476							1,180,476	1,180,476			
100153797	LOS ANGELES	CA		07/10/2024	11/05/2024	1,184,402		(603)			(603)		1,183,799	1,183,799			
100087779	PALM SPRINGS	CA		11/17/2022	04/09/2024	1,200,841		(16,841)			(16,841)		1,184,000	1,184,000			
100102853	TARZANA AREA CITY OF LOS ANGE	CA		06/22/2023	10/10/2024	1,191,896		(5,576)			(5,576)		1,186,320	1,186,320			
3300003845	BROOKLYN	NY		08/24/2022	10/23/2024	1,187,025							1,187,025	1,187,025			
100110704	LA JOLLA	CA		08/11/2023	10/09/2024	1,220,592		(32,592)			(32,592)		1,188,000	1,188,000			
100117801	NAPA	CA		07/20/2023	07/06/2024	1,195,969		(7,099)			(7,099)		1,188,870	1,188,870			
100138368	BOYNTON BEACH	FL		12/18/2023	09/09/2024	1,207,713		(18,711)			(18,711)		1,189,002	1,189,002			
323050517	PORTLAND	OR		08/16/2023	10/30/2024	1,189,500							1,189,500	1,189,500			
100146698	RIVERSIDE	CA		03/20/2024	10/05/2024	1,231,413		(41,413)			(41,413)		1,190,000	1,190,000			
100144502	CHICAGO	IL		04/26/2024	11/09/2024	1,211,516		(19,516)			(19,516)		1,192,000	1,192,000			
100102070	LAS VEGAS	NV		04/14/2023	02/09/2024	1,205,505		(11,317)			(11,317)		1,194,188	1,194,188			
100126273	IRVINE	CA		08/30/2023	09/09/2024	1,220,404		(25,001)			(25,001)		1,195,403	1,195,403			
322010288	HORSESHOE BAY	TX		04/20/2022	01/29/2024	1,379,332							1,379,332	1,196,468		(182,864)	(182,864)
100130153	GILBERT	AZ		11/15/2023	07/09/2024	1,214,218		(17,672)			(17,672)		1,196,547	1,196,547			
100128774	SCOTTSDALE	AZ		09/21/2023	12/09/2024	1,208,628		(9,877)			(9,877)		1,198,751	1,198,751			
100142210	LONGBOAT KEY	FL		03/15/2024	11/05/2024	1,274,109		(74,782)			(74,782)		1,199,327	1,199,327			
100100331	NAPA	CA		04/27/2023	06/09/2024	1,035,115		164,885			164,885		1,200,000	1,200,000			
100133903	DOWNEY	CA		11/29/2023	10/10/2024	1,182,622		17,378			17,378		1,200,000	1,200,000			
100135933	WALNUT CREEK	CA		11/15/2023	10/09/2024	1,196,732		3,268			3,268		1,200,000	1,200,000			
100088081	OAKLAND	CA		10/25/2022	11/22/2024	1,198,744		1,256			1,256		1,200,000	1,200,000			
100102673	MILLBURN	NJ		06/22/2023	08/10/2024	1,246,817		(46,817)			(46,817)		1,200,000	1,200,000			
100089225	LAS VEGAS	NV		01/26/2023	11/09/2024	1,235,306		(27,607)			(27,607)		1,207,699	1,207,699			
100109612	GREELEY	CO		06/14/2023	08/09/2024	1,238,704		(27,073)			(27,073)		1,211,631	1,211,631			
100167014	SEATTLE	WA		09/13/2024	12/05/2024	1,219,830		(6,551)			(6,551)		1,213,279	1,213,279			
100102852	SHERMAN OAKS AREA CITY OF LOS	CA		06/22/2023	05/10/2024	1,244,864		(30,873)			(30,873)		1,213,990	1,213,990			
100120481	PONTE VEDRA BEACH	FL		08/18/2023	01/05/2024	1,129,179		85,170			85,170		1,214,349	1,214,349			
100157804	RANCHO MISSION VIEJO	CA		08/01/2024	12/09/2024	1,249,347		(30,937)			(30,937)		1,218,410	1,218,410			
100157693	SAN JOSE	CA		06/28/2024	12/05/2024	1,225,754		(5,754)			(5,754)		1,220,000	1,220,000			
323110274	PORTLAND	OR		12/20/2023	06/26/2024	1,221,500							1,221,500	1,221,500			
100158419	NIPOMO	CA		07/10/2024	11/05/2024	1,252,142		(29,142)			(29,142)		1,223,000	1,223,000			
100153805	LOS ANGELES	CA		07/10/2024	11/05/2024	1,218,746		5,229			5,229		1,223,975	1,223,975			
100147601	PALM DESERT	CA		04/04/2024	10/05/2024	1,247,397		(23,219)			(23,219)		1,224,178	1,224,178			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089050	BUFORD	GA		01/06/2023	11/09/2024	1,225,992		(431)			(431)		1,225,561	1,225,561			
100032965	WICKLOW	IRL		06/21/2019	10/01/2024	1,036,575		194,016			194,016	30,566	1,261,157	1,227,455	(47,312)	13,610	(33,702)
100115477	GLENDALE	CA		07/17/2023	11/09/2024	1,265,461		(36,378)			(36,378)		1,229,082	1,229,082			
100142477	LAKE FOREST	CA		03/08/2024	11/09/2024	1,245,512		(15,857)			(15,857)		1,229,655	1,229,655			
322070479	HORSESHOE BAY	TX		09/19/2022	11/26/2024	1,233,000							1,233,000	1,233,000			
100130205	RANCHO SANTA MARGARITA	CA		11/15/2023	04/09/2024	1,234,174		107			107		1,234,281	1,234,291		10	10
100132417	MORRISTOWN	NJ		11/03/2023	10/10/2024	1,179,923		54,606			54,606		1,234,529	1,234,529			
100139629	SAFETY HARBOR	FL		12/28/2023	12/05/2024	1,273,323		(38,323)			(38,323)		1,235,000	1,235,000			
100090056	VENICE	CA		01/13/2023	02/22/2024	1,264,640		(22,847)			(22,847)		1,241,793	1,241,793			
100137506	LOS ANGELES	CA		01/11/2024	10/09/2024	1,274,523		(32,523)			(32,523)		1,242,000	1,242,000			
100086362	SAN JOSE DEL CABO	MEX		09/01/2022	04/15/2024	1,246,623							1,246,623	1,246,623			
100101853	LOS ALAMITOS	CA		04/06/2023	05/09/2024	1,267,708		(20,020)			(20,020)		1,247,688	1,247,698		10	10
100145754	UNITED KINGDOM	GBR		03/12/2024	12/20/2024	1,265,216		5,654			5,654	117	1,270,987	1,249,573	(21,414)		(21,414)
100137179	MARCO ISLAND	FL		11/28/2023	07/11/2024	1,268,879		(18,879)			(18,879)		1,250,000	1,250,000			
100118872	CARLSBAD	CA		08/30/2023	04/09/2024	1,264,931		(11,181)			(11,181)		1,253,750	1,253,750			
323120366	PHOENIX	AZ		01/18/2024	07/25/2024	1,254,000							1,254,000	1,254,000			
100143703	ROSEVILLE	CA		02/23/2024	11/09/2024	1,296,664		(42,334)			(42,334)		1,254,330	1,254,330			
100118981	WHITTIER	CA		07/27/2023	07/05/2024	1,264,542		(9,251)			(9,251)		1,255,291	1,255,291			
100110084	COTO DE CAZA	CA		06/23/2023	10/09/2024	1,295,992		(40,386)			(40,386)		1,255,606	1,255,606			
322120854	PORTLAND	OR		03/16/2023	12/23/2024	1,256,000							1,256,000	1,256,000			
100130307	STUART	FL		09/28/2023	12/11/2024	1,264,167		(5,997)			(5,997)		1,258,170	1,258,170			
100130295	LA HABRA	CA		09/28/2023	12/11/2024	1,274,561		(16,301)			(16,301)		1,258,260	1,258,260			
100089060	BELL CANYON	CA		01/06/2023	07/09/2024	1,236,287		23,413			23,413		1,259,700	1,259,700			
100078697	NORTH TUSTIN	CA		02/02/2022	05/09/2024	1,305,095		(45,279)			(45,279)		1,259,817	1,259,817			
730002478	LONG BEACH	CA		12/27/2023	10/24/2024	1,159,002		107,667			107,667		1,266,669	1,266,669			
322040126	PETALUMA	CA		05/09/2022	04/25/2024	1,268,296							1,268,296	1,268,296			
730300880	LOS ANGELES	CA		12/27/2023	06/25/2024	1,160,649		107,820			107,820		1,268,469	1,268,469			
100099714	CROWNSVILLE	MD		02/28/2023	12/09/2024	1,291,749		(22,885)			(22,885)		1,268,864	1,268,864			
100137464	HOLLADAY	UT		01/11/2024	05/09/2024	1,274,912		(5,786)			(5,786)		1,269,126	1,269,126			
100128712	NANTUCKET	MA		09/21/2023	05/09/2024	1,287,306		(17,986)			(17,986)		1,269,320	1,269,320			
100084514	LA CRESCENTA	CA		09/02/2022	10/09/2024	1,287,991		(18,163)			(18,163)		1,269,828	1,269,828			
100139187	HIGHLAND	UT		12/28/2023	09/06/2024	1,260,539		9,961			9,961		1,270,500	1,270,500			
322080940	AUSTIN	TX		09/19/2022	05/28/2024	1,270,677							1,270,677	1,270,677			
18998	BOULDER	CO		01/27/2011	10/29/2024	1,272,240		(1,193)			(1,193)		1,271,047	1,271,047			
3320049107	SEATTLE	WA		04/19/2023	07/25/2024	1,271,655							1,271,655	1,271,655			
100137244	REDONDO BEACH	CA		11/29/2023	11/09/2024	1,295,814		(23,814)			(23,814)		1,272,000	1,272,000			
730300144	HAWTHORNE	CA		12/27/2023	06/07/2024	1,164,491		108,177			108,177		1,272,668	1,272,668			
100128909	LOS ANGELES	CA		09/21/2023	05/05/2024	1,306,071		(31,704)			(31,704)		1,274,367	1,274,367			
100135696	LOS ANGELES	CA		11/09/2023	06/11/2024	1,294,652		(17,887)			(17,887)		1,276,765	1,276,765			
100079301	LA QUINTA	CA		02/28/2022	04/09/2024	1,289,426		(12,638)			(12,638)		1,276,788	1,276,788			
322090209	PORTLAND	OR		11/18/2022	05/28/2024	1,279,763		(609)			(609)		1,279,154	1,279,154			
100147483	SAN MATEO	CA		04/03/2024	11/05/2024	1,306,353		(27,148)			(27,148)		1,279,204	1,279,204			
3340070329	OZONE PARK	NY		02/29/2024	12/24/2024	1,283,040							1,283,040	1,283,040			
3320052245	BROOKLYN	NY		05/11/2023	11/25/2024	1,290,762							1,290,762	1,290,762			
100155307	WINTER PARK	CO		07/19/2024	10/18/2024	1,326,231		(32,231)			(32,231)		1,294,000	1,294,000			
100120349	LADERA RANCH	CA		08/18/2023	11/05/2024	1,319,550		(22,536)			(22,536)		1,297,014	1,297,014			
100128734	CHARLOTTE	NC		09/21/2023	11/09/2024	1,301,667		(2,377)			(2,377)		1,299,290	1,299,290			
100137379	WASHINGTON	DC		12/05/2023	10/05/2024	1,310,995		(10,995)			(10,995)		1,300,000	1,300,000			
100139619	GILROY	CA		12/28/2023	09/05/2024	1,330,828		(26,728)			(26,728)		1,304,100	1,304,100			
100116086	MOUNTAIN VIEW	CA		07/20/2023	12/06/2024	1,049,980		254,136			254,136		1,304,116	1,304,116			
100079513	DULUTH	GA		04/25/2022	09/22/2024	1,298,966		9,861			9,861		1,308,827	1,308,827			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
321080559	NAMPA	ID		09/20/2021	08/22/2024	1,309,310							1,309,310	1,309,310			
100141492	LANCASTER	CA		01/30/2024	12/05/2024	1,321,855		(5,855)			(5,855)		1,316,000	1,316,000			
100136642	LOS ANGELES	CA		11/22/2023	10/05/2024	1,311,834		5,451			5,451		1,317,284	1,317,284			
100139598	MIAMI	FL		12/28/2023	08/05/2024	1,350,787		(30,787)			(30,787)		1,320,000	1,320,000			
100137917	PHOENIX	AZ		12/12/2023	12/09/2024	1,353,168		(30,168)			(30,168)		1,323,000	1,323,000			
100121047	PALMETTO BAY	FL		08/30/2023	06/09/2024	1,347,872		(19,789)			(19,789)		1,328,083	1,328,083			
100149002	UNION CITY	CA		04/19/2024	09/05/2024	1,338,221		759			759		1,338,980	1,338,980			
100090891	GLENCOE	IL		01/31/2023	07/09/2024	1,284,198		55,802			55,802		1,340,000	1,340,000			
100116888	BELLEVUE	WA		07/20/2023	12/06/2024	1,221,493		120,782			120,782		1,342,275	1,342,275			
3320045001	MANSFIELD	OH		02/27/2023	03/25/2024	1,343,183							1,343,183	1,343,183			
100132758	NOVATO	CA		11/03/2023	06/10/2024	1,343,141		6,859			6,859		1,350,000	1,350,000			
100141787	SANDY SPRINGS	GA		01/30/2024	10/09/2024	1,397,510		(41,510)			(41,510)		1,356,000	1,356,000			
100118876	PALM BEACH GARDENS	FL		08/30/2023	07/09/2024	1,351,303		6,393			6,393		1,357,696	1,357,696			
100057492	CALABASAS	CA		06/02/2021	12/09/2024	1,400,457		(38,911)			(38,911)		1,361,545	1,361,545			
730101382	COMPTON	CA		12/27/2023	04/22/2024	1,250,685		116,184			116,184		1,366,869	1,366,869			
100109728	LOS ANGELES	CA		06/16/2023	07/09/2024	1,404,132		(37,220)			(37,220)		1,366,912	1,366,912			
100134502	SAN MARCOS	CA		10/30/2023	07/09/2024	1,398,467		(31,073)			(31,073)		1,367,395	1,367,395			
100086780	MALIBU	CA		10/04/2022	09/09/2024	1,385,746		(16,996)			(16,996)		1,368,750	1,368,750			
3320046623	DALLAS	TX		04/04/2023	05/24/2024	1,370,008							1,370,008	1,370,008			
100110101	HOLMES BEACH	FL		06/23/2023	08/09/2024	1,393,988		(22,044)			(22,044)		1,371,944	1,371,944			
321120613	WILLARD	UT		03/31/2022	10/04/2024	1,372,240							1,372,240	1,372,240			
100071954	REDWOOD CITY	CA		11/19/2021	07/09/2024	1,424,278		(48,235)			(48,235)		1,376,043	1,376,043			
730300678	SANTA BARBARA	CA		12/27/2023	01/05/2024	1,259,261		116,981			116,981		1,376,241	1,376,241			
100103385	WEST BOUNTIFUL	UT		06/16/2023	07/09/2024	1,397,014		(14,231)			(14,231)		1,382,783	1,382,783			
100078681	WYNDMOOR	PA		02/02/2022	04/09/2024	1,433,230		(47,319)			(47,319)		1,385,911	1,385,918		7	7
100103017	LONG BEACH	CA		06/22/2023	04/10/2024	1,398,824		(4,790)			(4,790)		1,394,035	1,394,035			
100152024	WAIKOLOA	HI		05/14/2024	11/09/2024	1,430,222		(31,472)			(31,472)		1,398,750	1,398,750			
100087230	CHINO HILLS	CA		10/25/2022	01/09/2024	1,228,405		170,575			170,575		1,398,980	1,398,980			
3320049332	GREENWICH	CT		04/19/2023	04/24/2024	1,402,162							1,402,162	1,402,162			
100099630	KIAWAH ISLAND	SC		04/06/2023	01/09/2024	1,430,646		(24,505)			(24,505)		1,406,141	1,406,141			
100083275	HUNTINGTON BEACH	CA		05/10/2022	02/09/2024	1,423,694		(11,887)			(11,887)		1,411,807	1,411,807			
100109626	MAMMOTH LAKES	CA		06/14/2023	09/09/2024	1,459,062		(44,906)			(44,906)		1,414,156	1,414,156			
100091937	KALISPELL	MT		02/03/2023	09/09/2024	1,421,947		(4,544)			(4,544)		1,417,402	1,417,402			
100174163	SANTA BARBARA	CA		10/31/2024	12/05/2024	1,423,830		(4,830)			(4,830)		1,419,000	1,419,000			
100134301	GILROY	CA		10/27/2023	04/11/2024	1,469,336		(47,709)			(47,709)		1,421,627	1,421,627			
100102826	SEABROOK ISLAND	SC		06/22/2023	02/10/2024	1,448,255		(25,590)			(25,590)		1,422,665	1,422,665			
3320048548	BRENTWOOD	TN		04/04/2023	04/24/2024	1,424,412							1,424,412	1,424,412			
100114962	REDWOOD CITY	CA		07/14/2023	09/09/2024	1,455,851		(30,030)			(30,030)		1,425,820	1,425,820			
100116074	IRVINE	CA		07/20/2023	01/06/2024	1,246,927		182,160			182,160		1,429,086	1,429,086			
730101396	COMPTON	CA		12/27/2023	04/22/2024	1,311,030		121,790			121,790		1,432,820	1,432,820			
100101866	NOVATO	CA		04/06/2023	10/09/2024	1,458,118		(23,505)			(23,505)		1,434,613	1,434,613			
100135663	NEW ORLEANS	LA		11/09/2023	11/11/2024	1,454,485		(19,191)			(19,191)		1,435,294	1,435,294			
100145820	CULVER CITY	CA		03/15/2024	11/09/2024	1,441,783		(3,049)			(3,049)		1,438,734	1,438,734			
3310032662	KEANSBURG	NJ		03/09/2022	09/24/2024	1,439,461							1,439,461	1,439,461			
100135861	PAWLEYS ISLAND	SC		11/13/2023	11/09/2024	1,468,738		(28,738)			(28,738)		1,440,000	1,440,000			
100134384	NEWBURY PARK	CA		10/27/2023	07/11/2024	1,451,468		(8,860)			(8,860)		1,442,608	1,442,608			
3320048045	ST. PETERSBURG	FL		02/27/2023	02/26/2024	1,442,618							1,442,618	1,442,618			
100128130	VIEW PARK	CA		09/11/2023	10/09/2024	1,494,964		(48,063)			(48,063)		1,446,901	1,446,901			
322110410	PORTLAND	OR		01/09/2023	12/23/2024	1,450,231		(1,254)			(1,254)		1,448,977	1,448,977			
100082166	SAN DIEGO	CA		04/14/2022	08/09/2024	1,476,159		(23,787)			(23,787)		1,452,372	1,452,372			
322060119	BIG BEAR LAKE	CA		08/04/2022	08/30/2024	1,452,674							1,452,674	1,452,674			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133533	LAGUNA BEACH	CA		10/19/2023	07/09/2024	1,455,250		(1,657)			(1,657)		1,453,593	1,453,593			
100078501	KAILUA	HI		02/02/2022	03/09/2024	1,494,694		(38,142)			(38,142)		1,456,552	1,456,552			
322040972	ENUMCLAW	WA		06/21/2022	02/27/2024	1,475,382							1,475,382	1,462,020		(13,362)	(13,362)
322110654	ORO VALLEY	AZ		01/25/2023	07/25/2024	1,466,773		1,884			1,884		1,468,656	1,462,984		(5,673)	(5,673)
100083227	WEST TOLUCA LAKE	CA		05/26/2022	04/09/2024	1,479,607		(15,607)			(15,607)		1,464,000	1,464,000			
100099960	BURLINGAME	CA		03/28/2023	07/22/2024	1,452,655		12,345			12,345		1,465,000	1,465,000			
100110737	SOUTH LAKE TAHOE	CA		08/11/2023	04/09/2024	1,510,810		(44,319)			(44,319)		1,466,491	1,466,491			
3320042108	SARASOTA	FL		01/30/2023	12/24/2024	1,467,148							1,467,148	1,467,148			
100089256	RALEIGH	NC		01/26/2023	06/09/2024	1,422,421		46,550			46,550		1,468,971	1,468,984		12	12
100099865	BURLINGAME	CA		03/28/2023	07/22/2024	1,450,560		18,795			18,795		1,469,354	1,469,354			
100090082	PARADISE VALLEY	AZ		01/13/2023	05/22/2024	1,499,661		(28,505)			(28,505)		1,471,157	1,471,157			
100091808	LOS ANGELES	CA		01/30/2023	12/09/2024	1,474,141		998			998		1,475,140	1,475,140			
100136145	LAFAYETTE	CA		12/18/2023	08/09/2024	1,511,407		(32,259)			(32,259)		1,479,149	1,479,149			
100140807	BELL CANYON	CA		03/06/2024	12/05/2024	1,512,166		(32,166)			(32,166)		1,480,000	1,480,000			
100118755	SAN JOSE	CA		07/25/2023	01/09/2024	1,537,732		(56,934)			(56,934)		1,480,798	1,480,798			
100143017	VENICE	CA		02/12/2024	11/09/2024	1,517,878		(36,628)			(36,628)		1,481,250	1,481,250			
100087075	ROWLETT	TX		11/04/2022	11/09/2024	1,561,877		(73,800)			(73,800)		1,488,077	1,488,077			
100108471	FORT LAUDERDALE	FL		05/25/2023	09/09/2024	1,523,557		(35,441)			(35,441)		1,488,116	1,488,116			
100107874	LOS ANGELES	CA		06/29/2023	03/09/2024	1,510,644		(19,928)			(19,928)		1,490,716	1,490,716			
100099856	SAN JOSE	CA		03/07/2023	02/09/2024	1,531,547		(40,396)			(40,396)		1,491,151	1,491,151			
100108465	DEL MAR	CA		05/25/2023	12/09/2024	1,508,546		(15,165)			(15,165)		1,493,382	1,493,382			
100103368	TRABUCO CANYON	CA		06/16/2023	07/09/2024	1,505,921		(12,217)			(12,217)		1,493,704	1,493,704			
100132384	ISLAMORADA	FL		11/03/2023	10/10/2024	1,469,564		24,800			24,800		1,494,364	1,494,364			
100114699	NASHVILLE	TN		06/29/2023	10/09/2024	1,550,556		(55,658)			(55,658)		1,494,898	1,494,898			
100114942	WAIKOLOA	HI		07/13/2023	05/09/2024	1,532,611		(37,611)			(37,611)		1,495,000	1,495,000			
100130363	VONORE	TN		09/28/2023	12/11/2024	1,535,003		(38,049)			(38,049)		1,496,954	1,496,954			
100139255	GLENDALE	CA		12/28/2023	11/06/2024	1,525,766		(27,563)			(27,563)		1,498,202	1,498,202			
100140906	PHOENIX	AZ		02/26/2024	04/10/2024	1,541,125		(42,034)			(42,034)		1,499,091	1,499,091			
100141939	ANAHEIM	CA		02/29/2024	11/06/2024	1,518,292		(18,292)			(18,292)		1,500,000	1,500,000			
100082915	ENCINITAS	CA		05/17/2022	10/09/2024	1,518,562		(18,562)			(18,562)		1,500,000	1,500,000			
100132713	LOS ANGELES	CA		11/03/2023	12/10/2024	1,545,186		(45,186)			(45,186)		1,500,000	1,500,000			
100142987	STUDIO CITY	CA		02/09/2024	12/09/2024	1,546,350		(46,350)			(46,350)		1,500,000	1,500,000			
730003473	RIVERSIDE	CA		12/27/2023	07/26/2024	1,389,411		129,071			129,071		1,518,482	1,518,482			
100159552	COSTA MESA	CA		07/15/2024	11/05/2024	1,549,483		(29,483)			(29,483)		1,520,000	1,520,000			
100169387	SAN ANTONIO	TX		09/27/2024	12/05/2024	1,560,401		(37,591)			(37,591)		1,522,810	1,522,810			
100139555	SUMMERLAND KEY	FL		12/28/2023	12/05/2024	1,537,983		(7,983)			(7,983)		1,530,000	1,530,000			
100100005	SOUTH JORDAN	UT		03/28/2023	11/22/2024	1,532,642		(2,435)			(2,435)		1,530,207	1,530,207			
100132550	SEATTLE	WA		11/03/2023	07/10/2024	1,483,160		47,240			47,240		1,530,400	1,530,400			
100132675	WESTLAKE VILLAGE	CA		11/03/2023	09/10/2024	1,515,327		21,473			21,473		1,536,800	1,536,800			
322070752	PORTLAND	OR		09/13/2022	11/26/2024	1,537,320		664			664		1,537,984	1,537,984			
100151142	REDWOOD CITY	CA		05/09/2024	08/09/2024	1,591,327		(51,327)			(51,327)		1,540,000	1,540,000			
100147560	SEVIERVILLE	TN		04/03/2024	12/05/2024	1,595,052		(55,052)			(55,052)		1,540,000	1,540,000			
100158527	SAN JOSE	CA		07/10/2024	10/05/2024	1,561,400		(14,338)			(14,338)		1,547,062	1,547,062			
730300603	INGLEWOOD	CA		12/27/2023	05/30/2024	1,417,448		131,675			131,675		1,549,123	1,549,123			
100109110	NAPLES	FL		06/05/2023	08/09/2024	1,596,344		(36,344)			(36,344)		1,560,000	1,560,000			
100152011	SUNNYVALE	CA		06/14/2024	12/09/2024	1,612,513		(52,513)			(52,513)		1,560,000	1,560,000			
100137477	REDONDO BEACH	CA		01/11/2024	10/09/2024	1,590,023		(15,828)			(15,828)		1,574,196	1,574,196			
3320047690	BROOKLYN	NY		03/15/2023	12/24/2024	1,582,020							1,582,020	1,582,020			
100120673	RANCHO MIRAGE	CA		08/24/2023	11/09/2024	1,603,433		(14,579)			(14,579)		1,588,854	1,588,854			
100128329	PANAMA CITY	FL		09/14/2023	01/05/2024	1,532,827		57,173			57,173		1,590,000	1,590,000			
100140465	SEASIDE HEIGHTS	NJ		01/17/2024	11/09/2024	1,628,934		(29,980)			(29,980)		1,598,953	1,598,953			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136660	WINTER GARDEN	FL		01/25/2024	10/10/2024	1,636,972		(37,591)			(37,591)		1,599,381	1,599,381			
100109834	NORTH HOLLYWOOD	CA		06/22/2023	04/09/2024	1,634,698		(34,698)			(34,698)		1,600,000	1,600,000			
3320047458	GREENWICH	CT		02/27/2023	05/24/2024	1,602,533							1,602,533	1,602,533			
322050242	WILLARD	UT		06/21/2022	10/04/2024	1,603,105							1,603,105	1,603,105			
3340068701	SAG HARBOR	NY		04/19/2024	12/24/2024	1,603,782							1,603,782	1,603,782			
100091841	YORBA LINDA	CA		01/30/2023	04/09/2024	1,636,268		(29,398)			(29,398)		1,606,869	1,606,869			
100091116	ORO VALLEY	AZ		01/31/2023	05/09/2024	1,641,538		(33,958)			(33,958)		1,607,580	1,607,580			
3320051765	ST. PETERSBURG	FL		05/11/2023	06/25/2024	1,616,885							1,616,885	1,616,885			
100089063	FRISCO	CO		01/06/2023	02/09/2024	1,685,618		(56,929)			(56,929)		1,628,689	1,628,689			
3300004707	LITTLE ROCK	AR		11/27/2023	12/17/2024	1,629,250							1,629,250	1,629,250			
100089597	LOS ANGELES (GRANADA HILLS ARE	CA		01/30/2023	04/09/2024	1,654,086		(24,257)			(24,257)		1,629,829	1,629,829			
3320042210	SARASOTA	FL		02/13/2023	11/25/2024	1,631,708							1,631,708	1,631,708			
3320042270	TOLEDO	OH		01/10/2023	06/25/2024	1,642,212							1,642,212	1,642,212			
100155151	KIAWAH ISLAND	SC		07/19/2024	09/23/2024	1,709,167		(63,079)			(63,079)		1,646,088	1,646,088			
100088152	CORONA DEL MAR	CA		10/25/2022	05/22/2024	1,642,018		5,982			5,982		1,648,000	1,648,000			
100090037	MURRELLS INLET	SC		01/13/2023	02/22/2024	1,613,482		35,318			35,318		1,648,800	1,648,800			
100136051	LAGUNA NIGUEL	CA		11/16/2023	06/05/2024	1,714,315		(64,315)			(64,315)		1,650,000	1,650,000			
100076794	LOS ANGELES	CA		12/27/2021	09/09/2024	1,702,647		(47,881)			(47,881)		1,654,766	1,654,766			
730200016	LEMON GROVE	CA		12/27/2023	11/20/2024	1,514,976		140,735			140,735		1,655,712	1,655,712			
730002467	SANTA BARBARA	CA		12/27/2023	07/11/2024	1,529,052		142,043			142,043		1,671,096	1,671,096			
3340069499	PALOS VERDES ESTATES	CA		03/14/2024	12/24/2024	1,681,242							1,681,242	1,681,242			
324020836	PETALUMA	CA		04/24/2024	12/23/2024	1,687,500							1,687,500	1,687,500			
100078715	EAST HAMPTON	NY		02/02/2022	07/09/2024	1,676,072		22,606			22,606		1,698,678	1,698,678			
100136077	CHULA VISTA	CA		12/18/2023	07/09/2024	1,737,239		(37,239)			(37,239)		1,700,000	1,700,000			
100010711	LINWOOD	NJ		12/23/2016	11/05/2024	1,496,950		209,415			209,415		1,706,365	1,706,365			
100089943	MISSION VIEJO	CA		01/26/2023	08/09/2024	1,742,427		(35,203)			(35,203)		1,707,224	1,707,224			
100120438	NEWPORT BEACH	CA		08/18/2023	04/05/2024	1,734,535		(27,035)			(27,035)		1,707,500	1,707,500			
100102196	LOS ANGELES AREA OF TOLUCA LA	CA		04/14/2023	12/09/2024	1,719,431		(11,860)			(11,860)		1,707,571	1,707,571			
730300931	LONG BEACH	CA		12/27/2023	10/01/2024	1,563,041		145,201			145,201		1,708,241	1,708,241			
100115321	LOS ANGELES	CA		07/17/2023	09/09/2024	1,759,659		(51,250)			(51,250)		1,708,409	1,708,409			
100120679	ALDIE	VA		08/24/2023	11/09/2024	1,756,180		(39,410)			(39,410)		1,716,770	1,716,770			
100136666	LOS ANGELES (TARZANA AREA)	CA		01/25/2024	08/10/2024	1,725,910		(5,910)			(5,910)		1,720,000	1,720,000			
100110711	LOS ANGELES	CA		08/11/2023	04/09/2024	1,772,204		(48,995)			(48,995)		1,723,209	1,723,209			
322050135	PORTLAND	OR		06/21/2022	06/26/2024	1,727,164		1,481			1,481		1,728,644	1,728,644			
100079433	RIVERSIDE	CA		03/17/2022	11/09/2024	1,765,326		(32,869)			(32,869)		1,732,457	1,732,457			
100109707	EMERALD HILLS	CA		06/16/2023	08/09/2024	1,795,681		(58,892)			(58,892)		1,736,789	1,736,789			
100134955	DANA POINT	CA		10/30/2023	07/06/2024	1,733,809		11,191			11,191		1,745,000	1,745,000			
100107968	SARASOTA	FL		05/22/2023	08/09/2024	1,813,232		(59,580)			(59,580)		1,753,652	1,753,652			
100090769	SAN DIEGO	CA		02/28/2023	07/09/2024	1,807,399		(53,399)			(53,399)		1,754,000	1,754,000			
730301662	PALMDALE	CA		12/27/2023	09/12/2024	1,605,019		149,100			149,100		1,754,119	1,754,119			
100130316	PACIFIC PALISADES	CA		09/28/2023	08/11/2024	1,810,487		(50,243)			(50,243)		1,760,245	1,760,245			
100108065	RANCHO PALOS VERDES	CA		05/24/2023	02/09/2024	1,772,617		(8,117)			(8,117)		1,764,500	1,764,500			
100163978	PASADENA	CA		08/21/2024	12/05/2024	1,819,449		(46,813)			(46,813)		1,772,637	1,772,637			
730101416	CUDAHY	CA		12/27/2023	04/22/2024	1,627,969		151,232			151,232		1,779,201	1,779,201			
100120878	SHERMAN OAKS	CA		08/28/2023	05/09/2024	1,818,841		(33,249)			(33,249)		1,785,593	1,785,593			
100101146	GREENWICH	CT		04/28/2023	03/09/2024	1,611,630		178,370			178,370		1,790,000	1,790,000			
730002367	SAN PABLO	CA		12/27/2023	10/01/2024	1,639,783		152,330			152,330		1,792,112	1,792,112			
100079514	DEAL	NJ		04/08/2022	04/22/2024	1,807,904		(2,311)			(2,311)		1,805,593	1,805,593			
100128787	NAPLES	FL		09/21/2023	12/09/2024	1,836,706		(30,904)			(30,904)		1,805,801	1,805,801			
100130169	LAGUNA NIGUEL	CA		11/15/2023	11/09/2024	1,855,001		(48,383)			(48,383)		1,806,618	1,806,618			
1000202	GRAND JUNCTION	CO		10/04/2007	10/08/2024	1,834,908		(26,077)			(26,077)		1,808,831	1,808,831			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3320047003	LOS ANGELES	CA		02/27/2023	10/24/2024	1,830,005							1,830,005	1,830,005			
322120413	PORTLAND	OR		03/16/2023	10/04/2024	1,837,012							1,837,012	1,837,012			
100134333	CHICAGO	IL		10/27/2023	05/11/2024	1,870,765		(32,946)			(32,946)		1,837,820	1,837,820			
100153830	WADDELL	AZ		07/10/2024	11/05/2024	1,825,489		18,249			18,249		1,843,738	1,843,738			
100140189	LA QUINTA	CA		01/11/2024	11/11/2024	1,860,656		(16,156)			(16,156)		1,844,500	1,844,500			
730300974	SANTA FE SPRINGS	CA		12/27/2023	08/29/2024	1,687,732		156,784			156,784		1,844,516	1,844,516			
100136104	ALPHARETTA	GA		12/18/2023	12/09/2024	1,917,434		(62,434)			(62,434)		1,855,000	1,855,000			
100120245	JUPITER	FL		08/18/2023	02/05/2024	1,883,558		(24,009)			(24,009)		1,859,549	1,859,549			
100139050	SAN DIEGO	CA		12/28/2023	04/09/2024	1,907,225		(46,225)			(46,225)		1,861,000	1,861,000			
100065840	LA CANADA FLINTRIDGE	CA		07/23/2021	12/09/2024	1,943,842		(77,620)			(77,620)		1,866,222	1,866,222			
323020442	PORTLAND	OR		03/16/2023	11/26/2024	1,868,128							1,868,128	1,868,128			
3320049510	JERSEY CITY	NJ		03/15/2023	12/24/2024	1,872,494							1,872,494	1,872,494			
100167036	EDWARDS	CO		09/13/2024	11/05/2024	1,919,604		(47,066)			(47,066)		1,872,539	1,872,539			
100083639	SANTA MONICA	CA		07/25/2022	04/09/2024	1,804,060		70,940			70,940		1,875,000	1,875,000			
3310038432	WICHITA	KS		09/28/2022	03/22/2024	1,876,624							1,876,624	1,876,624			
3320043898	OJAI	CA		01/10/2023	02/26/2024	1,884,713							1,884,713	1,884,713			
100118852	POWAY	CA		08/30/2023	12/09/2024	1,908,254		(20,860)			(20,860)		1,887,394	1,887,394			
322050785	INDIO	CA		06/21/2022	11/05/2024	1,889,395							1,889,395	1,889,395			
100128829	MIAMI	FL		09/21/2023	09/05/2024	1,908,998		(18,812)			(18,812)		1,890,186	1,890,186			
100138409	ALAMEDA	CA		12/18/2023	06/09/2024	1,913,250		(22,125)			(22,125)		1,891,125	1,891,125			
100137377	NEWPORT COAST	CA		12/05/2023	05/05/2024	1,916,477		(22,727)			(22,727)		1,893,750	1,893,750			
100091806	SHERMAN OAKS	CA		01/30/2023	12/09/2024	1,930,748		(30,748)			(30,748)		1,900,000	1,900,000			
100109754	SANTA MONICA	CA		06/16/2023	08/09/2024	1,947,922		(42,431)			(42,431)		1,905,490	1,905,490			
100100527	MENLO PARK	CA		04/27/2023	08/09/2024	1,955,292		(48,379)			(48,379)		1,906,913	1,906,913			
100134066	PORTER RANCH	CA		10/27/2023	02/09/2024	1,936,250		(24,300)			(24,300)		1,911,950	1,911,950			
100108916	YORBA LINDA	CA		05/31/2023	08/09/2024	1,974,444		(61,547)			(61,547)		1,912,896	1,912,896			
100156043	PHOENIX	AZ		06/18/2024	12/05/2024	2,071,000		(154,113)			(154,113)		1,916,887	1,916,887			
3320041396	MAPLEWOOD	NJ		01/30/2023	08/26/2024	1,917,867							1,917,867	1,917,867			
730101614	LAKE ELSINORE	CA		12/27/2023	07/16/2024	1,762,290		163,710			163,710		1,926,000	1,926,000			
100099584	SHERMAN OAKS AREA	CA		04/06/2023	06/09/2024	1,948,637		(16,797)			(16,797)		1,931,839	1,931,839			
323020307	BAKERSFIELD	CA		06/30/2023	10/04/2024	1,935,449							1,935,449	1,935,449			
100109158	LOS ANGELES	CA		07/21/2023	12/09/2024	1,983,546		(43,546)			(43,546)		1,940,000	1,940,000			
3320042880	MANSFIELD	OH		02/27/2023	03/25/2024	1,940,153							1,940,153	1,940,153			
3320051638	NEW YORK	NY		05/11/2023	12/24/2024	1,943,115							1,943,115	1,943,115			
100174138	BELLEVUE	WA		10/31/2024	12/05/2024	1,969,902		(24,163)			(24,163)		1,945,739	1,945,739			
100089074	TAMPA	FL		01/06/2023	01/09/2024	1,960,568		(12,488)			(12,488)		1,948,080	1,948,080			
4020256394	GRIFFIN	GA		03/12/2021	11/19/2024	1,968,647		(19,692)			(19,692)		1,948,954	1,948,954			
100143879	MALIBU	CA		03/06/2024	11/05/2024	1,981,716		(31,716)			(31,716)		1,950,000	1,950,000			
100102184	LAKE FOREST	CA		04/14/2023	11/09/2024	1,989,600		(32,188)			(32,188)		1,957,411	1,957,411			
730302397	NORTHRIDGE	CA		12/27/2023	05/20/2024	1,791,461		166,420			166,420		1,957,881	1,957,881			
100147468	RENTON	WA		04/03/2024	10/05/2024	1,964,072		(4,072)			(4,072)		1,960,000	1,960,000			
100080817	SAN CLEMENTE	CA		03/15/2022	02/09/2024	2,084,383		(116,383)			(116,383)		1,968,000	1,968,000			
100135857	SAN CLEMENTE	CA		11/13/2023	03/09/2024	2,000,725		(31,975)			(31,975)		1,968,750	1,968,750			
321040513	WILLARD	UT		06/24/2021	02/29/2024	1,921,705							1,921,705	1,972,503		50,798	50,798
100117761	LAGUNA NIGUEL	CA		07/20/2023	07/06/2024	1,953,346		25,620			25,620		1,978,966	1,978,966			
3320044344	BALTIMORE	MD		02/27/2023	12/24/2024	1,982,170							1,982,170	1,982,170			
100087817	SAN DIEGO	CA		11/17/2022	11/09/2024	2,016,940		(33,747)			(33,747)		1,983,194	1,983,194			
730301045	EL CENTRO	CA		12/27/2023	04/19/2024	1,815,186		168,624			168,624		1,983,810	1,983,810			
100139153	BABYLON	NY		12/28/2023	12/09/2024	1,993,204		(5,704)			(5,704)		1,987,500	1,987,500			
100090763	FORT LAUDERDALE	FL		02/28/2023	06/09/2024	2,016,081		(20,346)			(20,346)		1,995,735	1,995,735			
100120561	WESTON	FL		08/18/2023	07/05/2024	2,048,660		(52,714)			(52,714)		1,995,945	1,995,945			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130230	(SHERMAN OAKS AREA) LOS ANGE	CA		11/15/2023	10/09/2024	2,062,508		(63,816)			(63,816)		1,998,692	1,998,692			
100134850	DUBLIN	CA		10/30/2023	12/06/2024	2,044,606		(45,850)			(45,850)		1,998,756	1,998,756			
100127696	NORTH TUSTIN	CA		09/08/2023	12/09/2024	2,075,268		(76,299)			(76,299)		1,998,969	1,998,969			
100103547	PALM SPRINGS	CA		05/08/2023	02/09/2024	1,995,314		3,686			3,686		1,999,000	1,999,000			
100136683	PHOENIX	AZ		01/25/2024	04/10/2024	1,981,997		18,002			18,002		1,999,999	1,999,999			
100135881	BROOKLYN	NY		11/13/2023	08/09/2024	2,032,127		(32,127)			(32,127)		2,000,000	2,000,000			
100120683	LAKESIDE	MT		08/24/2023	05/09/2024	2,039,927		(39,927)			(39,927)		2,000,000	2,000,000			
100143032	LOS ANGELES	CA		02/12/2024	05/09/2024	2,055,356		(55,356)			(55,356)		2,000,000	2,000,000			
100084756	(WOODLAND HILLS AREA) LOS ANGE	CA		08/02/2022	02/22/2024	2,083,183		(82,600)			(82,600)		2,000,582	2,000,582			
100103292	NORTHRIDGE	CA		04/27/2023	04/09/2024	2,063,000		(56,874)			(56,874)		2,006,126	2,006,126			
322070525	PORTLAND	OR		09/13/2022	08/30/2024	2,013,135		659			659		2,013,794	2,013,794			
100147730	EAST HAMPTON	NY		04/05/2024	10/09/2024	2,065,375		(50,375)			(50,375)		2,015,000	2,015,000			
100102788	HONOLULU	HI		06/22/2023	10/10/2024	2,080,191		(43,248)			(43,248)		2,036,943	2,036,943			
730002416	STOCKTON	CA		12/27/2023	06/04/2024	1,864,519		173,207			173,207		2,037,726	2,037,726			
100143499	FREMONT	CA		02/21/2024	11/05/2024	2,056,003		(16,003)			(16,003)		2,040,000	2,040,000			
100165803	BROOKLYN	NY		08/29/2024	09/28/2024	2,243,681		(194,831)			(194,831)		2,048,851	2,048,851			
322050199	PORTLAND	OR		06/21/2022	01/29/2024	2,052,450							2,052,450	2,052,450			
322050139	INDIO	CA		06/21/2022	08/30/2024	2,077,633							2,077,633	2,077,633			
3320044952	SKANEATELES	NY		02/13/2023	02/26/2024	2,079,000							2,079,000	2,079,000			
100147512	SANTA BARBARA	CA		04/03/2024	12/05/2024	2,118,971		(39,243)			(39,243)		2,079,728	2,079,728			
323110811	PORTLAND	OR		02/15/2024	05/28/2024	2,080,000							2,080,000	2,080,000			
100080444	LOS ANGELES	CA		03/10/2022	05/09/2024	2,007,337		75,163			75,163		2,082,500	2,082,500			
323060678	BAKERSFIELD	CA		07/20/2023	10/30/2024	2,090,907							2,090,907	2,090,907			
100141331	(STUDIO CITY AREA) LOS ANGELES	CA		01/30/2024	11/06/2024	2,094,168		134			134		2,094,303	2,094,303			
323020097	HILMAR	CA		05/02/2023	06/26/2024	2,095,251							2,095,251	2,095,251			
730300604	INGLEWOOD	CA		12/27/2023	02/13/2024	1,930,056		179,295			179,295		2,109,351	2,109,351			
100103252	FORT WORTH	TX		04/27/2023	01/09/2024	2,177,526		(60,171)			(60,171)		2,117,355	2,117,355			
323030773	BAKERSFIELD	CA		05/02/2023	10/04/2024	2,121,600							2,121,600	2,121,600			
100165862	DELRAY BEACH	FL		08/29/2024	10/05/2024	2,150,308		(20,308)			(20,308)		2,130,000	2,130,000			
100115454	LOS ANGELES	CA		07/17/2023	01/09/2024	2,197,048		(66,932)			(66,932)		2,130,116	2,130,116			
100141234	LAGUNA BEACH	CA		01/30/2024	11/06/2024	2,184,802		(39,802)			(39,802)		2,145,000	2,145,000			
323020455	BAKERSFIELD	CA		03/16/2023	10/04/2024	2,147,000							2,147,000	2,147,000			
100118722	SANTA ROSA VALLEY	CA		07/25/2023	02/09/2024	2,212,793		(60,949)			(60,949)		2,151,844	2,151,844			
100138052	GREENWICH	CT		12/13/2023	08/05/2024	2,164,989		(12,489)			(12,489)		2,152,500	2,152,500			
323010935	BAKERSFIELD	CA		03/16/2023	08/30/2024	2,164,000							2,164,000	2,164,000			
322110321	KIRKLAND	WA		01/09/2023	04/25/2024	2,174,599		(599)			(599)		2,174,000	2,174,000			
100083926	BOCA RATON	FL		07/12/2022	04/22/2024	2,109,613		66,907			66,907		2,176,520	2,176,520			
100139641	DANVILLE	CA		12/28/2023	03/05/2024	2,205,900		5,584			5,584		2,211,484	2,211,484			
323040403	PORTLAND	OR		06/30/2023	11/26/2024	2,215,422							2,215,422	2,215,422			
100149038	NEWPORT BEACH	CA		04/19/2024	12/05/2024	2,290,655		(50,655)			(50,655)		2,240,000	2,240,000			
322100901	WILMINGTON	CA		11/18/2022	05/28/2024	2,244,642		(2,405)			(2,405)		2,242,238	2,242,238			
322110083	VANCOUVER	WA		01/09/2023	05/28/2024	2,256,373		(1,373)			(1,373)		2,255,000	2,255,000			
100128899	RANCHO SANTA FE	CA		09/21/2023	06/05/2024	2,301,083		(31,054)			(31,054)		2,270,029	2,270,029			
100149866	SAN MATEO	CA		04/29/2024	09/05/2024	2,323,516		(37,116)			(37,116)		2,286,400	2,286,400			
100150214	BRENTWOOD	TN		04/30/2024	12/05/2024	2,364,698		(67,638)			(67,638)		2,297,060	2,297,060			
100120413	(NORTHRIDGE AREA) LOS ANGELES	CA		08/18/2023	12/05/2024	2,384,084		(85,289)			(85,289)		2,298,795	2,298,795			
100147612	LOS ANGELES	CA		04/04/2024	10/05/2024	2,375,793		(55,793)			(55,793)		2,320,000	2,320,000			
100107819	ATLANTA	GA		05/19/2023	02/09/2024	2,387,764		(52,593)			(52,593)		2,335,171	2,335,171			
100110767	LOS ANGELES	CA		08/11/2023	05/09/2024	2,379,066		(39,066)			(39,066)		2,340,000	2,340,000			
100133872	DALLAS	TX		10/24/2023	08/09/2024	2,427,088		(78,185)			(78,185)		2,348,904	2,348,904			
323060459	BAKERSFIELD	CA		07/20/2023	12/23/2024	2,354,625							2,354,625	2,354,625			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118844	IRVINE	CA		08/30/2023	10/09/2024	2,410,883		(46,973)			(46,973)		2,363,909	2,363,909			
3320049573	JERSEY CITY	NJ		04/27/2023	11/14/2024	2,371,554							2,371,554	2,371,554			
100108270	MALIBU	CA		05/24/2023	11/09/2024	2,422,667		(50,822)			(50,822)		2,371,845	2,371,845			
100084946	NEWPORT BEACH	CA		09/29/2022	05/09/2024	2,460,658		(81,908)			(81,908)		2,378,750	2,378,750			
100088294	CORONA DEL MAR	CA		10/24/2022	08/09/2024	2,409,054		(14,896)			(14,896)		2,394,158	2,394,158			
100109380	REDONDO BEACH	CA		06/13/2023	11/09/2024	2,448,287		(48,287)			(48,287)		2,400,000	2,400,000			
100089777	LIVERMORE	CA		12/02/2022	10/09/2024	2,428,218		(11,369)			(11,369)		2,416,849	2,416,849			
100141323	HILLSBOROUGH	CA		01/30/2024	10/06/2024	2,436,360		(18,360)			(18,360)		2,418,000	2,418,000			
100110684	SANTA YNEZ	CA		08/11/2023	07/09/2024	2,514,161		(38,746)			(38,746)		2,475,415	2,475,415			
100087963	WALNUT CREEK	CA		10/25/2022	08/22/2024	2,502,046		(26,046)			(26,046)		2,476,000	2,476,000			
100091949	ROLLING HILLS ESTATES	CA		02/07/2023	02/09/2024	2,528,971		(47,642)			(47,642)		2,481,329	2,481,329			
100138054	GREENWICH	CT		12/13/2023	07/05/2024	2,492,355		(7,355)			(7,355)		2,485,000	2,485,000			
321050800	NAMPA	ID		11/08/2021	08/22/2024	2,486,127							2,486,127	2,486,127			
100116942	HOMEWOOD	CA		07/20/2023	09/06/2024	2,260,644		239,356			239,356		2,500,000	2,500,000			
100136914	FERNANDINA BEACH	FL		11/28/2023	04/09/2024	2,580,632		(80,632)			(80,632)		2,500,000	2,500,000			
100107888	LA HABRA HEIGHTS	CA		06/29/2023	05/09/2024	2,591,463		(91,463)			(91,463)		2,500,000	2,500,000			
100089237	PARADISE VALLEY	AZ		01/26/2023	05/09/2024	2,598,571		(78,571)			(78,571)		2,520,000	2,520,000			
100057248	ST PETERSBURG	FL		05/19/2021	01/09/2024	2,633,563		(94,735)			(94,735)		2,538,828	2,538,828			
323060676	BAKERSFIELD	CA		06/30/2023	10/04/2024	2,554,833							2,554,833	2,554,833			
100087024	SANTA MONICA	CA		11/04/2022	11/09/2024	2,565,420		(420)			(420)		2,565,000	2,565,000			
100141557	LOS ANGELES	CA		01/30/2024	09/05/2024	2,642,931		(56,181)			(56,181)		2,586,750	2,586,750			
100108151	WAIALUA	HI		05/24/2023	03/09/2024	2,652,214		(61,904)			(61,904)		2,590,311	2,590,378		67	67
322080678	PORTLAND	OR		10/25/2022	08/30/2024	2,594,749		(249)			(249)		2,594,500	2,594,500			
730101446	SOUTH GATE	CA		12/27/2023	05/16/2024	2,388,371		221,871			221,871		2,610,241	2,610,241			
100132690	NORTH MYRTLE BEACH	SC		11/03/2023	11/10/2024	2,580,201		41,353			41,353		2,621,554	2,621,554			
730242788	LOS ANGELES	CA		12/27/2023	04/25/2024	2,405,355		218,051			218,051		2,623,406	2,623,406			
3340073219	BROOKLYN	NY		05/10/2024	09/24/2024	2,633,400							2,633,400	2,633,400			
100128710	NORTHRIDGE	CA		09/21/2023	08/09/2024	2,713,534		(65,159)			(65,159)		2,648,375	2,648,375			
100141336	SANTA MONICA	CA		01/30/2024	06/06/2024	2,700,826		(40,826)			(40,826)		2,660,000	2,660,000			
100132498	MANTOLOKING	NJ		11/03/2023	10/10/2024	2,755,095		(61,607)			(61,607)		2,693,488	2,693,488			
100134524	SHERMAN OAKS	CA		10/30/2023	09/09/2024	2,728,122		(28,122)			(28,122)		2,700,000	2,700,000			
322020355	PORTLAND	OR		03/31/2022	04/25/2024	2,697,747		6,153			6,153		2,703,900	2,703,900			
100100507	SPRING	TX		04/27/2023	11/09/2024	2,802,483		(83,878)			(83,878)		2,718,605	2,718,605			
322010538	HARRISVILLE	UT		03/23/2022	10/30/2024	2,734,355							2,734,355	2,723,677		(10,677)	(10,677)
322050146	CLEARFIELD	UT		06/21/2022	08/30/2024	2,756,010							2,756,010	2,752,350		(3,659)	(3,659)
100135155	HUNTINGTON BEACH	CA		12/15/2023	11/10/2024	2,793,491		(18,491)			(18,491)		2,775,000	2,775,000			
100132710	STUDIO CITY	CA		11/03/2023	12/10/2024	2,828,783		(53,617)			(53,617)		2,775,167	2,775,167			
322090237	WADDELL	AZ		10/25/2022	06/26/2024	2,783,322		(22)			(22)		2,783,300	2,783,300			
100109066	PLEASANTON	CA		06/05/2023	11/09/2024	2,837,577		(49,628)			(49,628)		2,787,950	2,787,950			
100155303	LADERA RANCH	CA		07/19/2024	08/26/2024	2,848,011		(48,414)			(48,414)		2,799,597	2,799,597			
322080960	PORTLAND	OR		10/25/2022	04/25/2024	2,799,663		218			218		2,799,881	2,799,881			
100160387	DANVILLE	CA		09/06/2024	11/09/2024	2,806,289		(6,289)			(6,289)		2,800,000	2,800,000			
322060611	MILL CREEK	WA		08/04/2022	01/29/2024	2,822,722							2,822,722	2,807,530		(15,192)	(15,192)
322060264	MILL CREEK	WA		08/04/2022	01/29/2024	2,851,016							2,851,016	2,815,472		(35,544)	(35,544)
100091595	WELLINGTON	FL		03/07/2023	05/09/2024	2,893,287		(68,819)			(68,819)		2,824,468	2,824,468			
100136591	LAGUNA NIGUEL	CA		11/22/2023	08/05/2024	2,925,338		(85,338)			(85,338)		2,840,000	2,840,000			
323060712	PORTLAND	OR		07/26/2023	12/23/2024	2,848,900							2,848,900	2,848,900			
100142417	FRISCO	TX		02/05/2024	12/09/2024	2,851,425		(1,425)			(1,425)		2,850,000	2,850,000			
100117979	NORTH MIAMI BEACH	FL		07/20/2023	12/05/2024	2,980,281		(129,531)			(129,531)		2,850,751	2,850,751			
323060114	PORTLAND	OR		08/16/2023	11/26/2024	2,857,700							2,857,700	2,857,700			
100133884	SAN JOSE	CA		11/29/2023	12/10/2024	2,943,882		(43,882)			(43,882)		2,900,000	2,900,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155298	SAN DIEGO	CA		07/19/2024	09/23/2024	2,965,914		(41,512)			(41,512)		2,924,402	2,924,402			
322060399	PORTLAND	OR		08/04/2022	08/30/2024	2,933,928		1,557			1,557		2,935,485	2,935,485			
100087216	LAS VEGAS	NV		10/25/2022	04/09/2024	2,867,044		92,005			92,005		2,959,048	2,959,048			
323100644	PHOENIX	AZ		11/09/2023	05/28/2024	2,975,000							2,975,000	2,975,000			
100099885	HEBER CITY	UT		03/28/2023	12/22/2024	3,078,835		(93,271)			(93,271)		2,985,563	2,985,563			
3320044341	BROOKLYN	NY		02/13/2023	11/25/2024	2,995,790							2,995,790	2,995,790			
100084003	LAGUNA BEACH	CA		06/27/2022	06/09/2024	2,902,917		96,983			96,983		2,999,900	2,999,900			
100139158	CORONA DEL MAR	CA		12/28/2023	09/09/2024	3,033,653		(33,753)			(33,753)		2,999,900	2,999,900			
100147617	SANTA BARBARA	CA		04/04/2024	08/05/2024	3,042,120		(42,120)			(42,120)		3,000,000	3,000,000			
100159634	CORONA DEL MAR	CA		08/23/2024	10/09/2024	3,124,592		(49,592)			(49,592)		3,075,000	3,075,000			
730300523	LOS ANGELES	CA		12/27/2023	01/03/2024	2,860,838		265,761			265,761		3,126,599	3,126,599			
100080782	SAN JOSE	CA		03/15/2022	09/09/2024	3,180,922		(18,304)			(18,304)		3,162,618	3,162,618			
730302010	CHULA VISTA	CA		12/27/2023	01/26/2024	2,926,912		271,899			271,899		3,198,811	3,198,811			
100130213	LIGHTHOUSE POINT	FL		11/15/2023	10/09/2024	3,323,243		(84,879)			(84,879)		3,238,364	3,238,364			
100133075	SARATOGA	CA		11/29/2023	10/06/2024	3,230,890		19,110			19,110		3,250,000	3,250,000			
3320037583	SEASIDE HEIGHTS	NJ		01/10/2023	11/25/2024	3,312,986							3,312,986	3,312,986			
100144651	LAS VEGAS	NV		03/14/2024	12/09/2024	3,414,450		(99,450)			(99,450)		3,315,000	3,315,000			
100143896	LOS ANGELES	CA		03/06/2024	12/05/2024	3,368,717		(46,064)			(46,064)		3,322,653	3,322,653			
100119088	NEW CANAAN	CT		07/31/2023	08/09/2024	3,378,719		(27,378)			(27,378)		3,351,341	3,351,341			
730101444	MERCED	CA		12/27/2023	10/01/2024	3,067,400		284,950			284,950		3,352,350	3,352,350			
100103502	(CHATSWORTH AREA) LOS ANGELES	CA		05/08/2023	09/09/2024	3,405,978		(45,978)			(45,978)		3,360,000	3,360,000			
100082830	SUNSET	SC		05/17/2022	07/09/2024	3,393,681		25,956			25,956		3,419,637	3,419,637			
3320050392	NASHVILLE	TN		04/27/2023	10/24/2024	3,420,252							3,420,252	3,420,252			
322030104	VANCOUVER	WA		09/19/2022	04/25/2024	3,430,951							3,430,951	3,430,951			
730060685	PANORAMA CITY	CA		12/27/2023	10/15/2024	3,166,226		294,130			294,130		3,460,356	3,460,356			
100149952	NAPLES	FL		06/07/2024	11/09/2024	3,589,153		(91,623)			(91,623)		3,497,530	3,497,530			
100138765	AUSTIN	TX		12/21/2023	08/11/2024	3,531,330		(33,396)			(33,396)		3,497,934	3,497,934			
100137476	MENLO PARK	CA		01/11/2024	05/09/2024	3,531,176		(31,176)			(31,176)		3,500,000	3,500,000			
322040665	ORANGE BEACH	AL		04/20/2022	03/26/2024	3,527,081							3,527,081	3,527,081			
100081589	BLOOMFIELD HILLS	MI		03/24/2022	11/09/2024	3,619,988		(20,003)			(20,003)		3,599,985	3,599,985			
3320043564	LOS ANGELES	CA		01/10/2023	09/24/2024	3,654,305							3,654,305	3,654,305			
730101912	JACKSON	MS		12/27/2023	02/26/2024	3,660,000							3,660,000	3,660,000			
730002470	CLOVIS	CA		12/27/2023	07/25/2024	3,365,403		312,633			312,633		3,678,036	3,678,036			
100147076	MIAMI BEACH	FL		03/28/2024	11/09/2024	3,806,250		(56,250)			(56,250)		3,750,000	3,750,000			
323050188	BAKERSFIELD	CA		06/30/2023	08/30/2024	3,794,560							3,794,560	3,794,560			
730300599	INGLEWOOD	CA		12/27/2023	05/30/2024	3,654,788		339,516			339,516		3,994,304	3,994,304			
100144277	BRENTWOOD	TN		03/07/2024	07/09/2024	4,074,172		(74,172)			(74,172)		4,000,000	4,000,000			
100115564	LOS ANGELES	CA		07/19/2023	05/09/2024	4,096,835		(96,835)			(96,835)		4,000,000	4,000,000			
100143704	FREDERICKSBURG	TX		02/23/2024	12/09/2024	4,105,637		(38,637)			(38,637)		4,067,000	4,067,000			
730101906	BATON ROUGE	LA		12/27/2023	02/26/2024	4,071,750							4,071,750	4,071,750			
19316	SANTA CRUZ	CA		08/29/2013	09/25/2024	4,143,506		(5,786)			(5,786)		4,137,720	4,137,720			
19166	SAN LEANDRO	CA		05/14/2012	04/30/2024	4,198,190		(3,579)			(3,579)		4,194,611	4,194,611			
100109135	NEWPORT BEACH	CA		06/09/2023	06/09/2024	4,259,822		(49,822)			(49,822)		4,210,000	4,210,000			
100109763	HERMOSA BEACH	CA		06/16/2023	08/09/2024	4,306,000							4,306,000	4,306,000			
3320046082	ATHENS	GA		03/15/2023	07/25/2024	4,334,685							4,334,685	4,334,685			
18931	ODESSA	TX		07/15/2010	05/07/2024	4,379,897		(10,106)			(10,106)		4,369,791	4,369,791			
322110352	BAKERSFIELD	CA		01/25/2023	05/28/2024	4,384,379		(4,433)			(4,433)		4,379,947	4,378,700		(1,247)	(1,247)
322110095	BAKERSFIELD	CA		01/09/2023	05/28/2024	4,408,753		(443)			(443)		4,408,310	4,402,000		(6,310)	(6,310)
322080611	RICHLAND	WA		11/18/2022	06/26/2024	4,470,919		(619)			(619)		4,470,300	4,470,300			
100119089	PARADISE VALLEY	AZ		07/31/2023	07/09/2024	4,629,105		(141,263)			(141,263)		4,487,843	4,487,843			
730101914	MEMPHIS	TN		12/27/2023	02/26/2024	4,575,000							4,575,000	4,575,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
730300970	DOWNEY	CA		12/27/2023	07/25/2024	4,198,893		390,061			390,061		4,588,954	4,588,954			
100135886	CLYDE HILL	WA		11/13/2023	06/09/2024	4,695,959		(40,959)			(40,959)		4,655,000	4,655,000			
730301350	SAN RAFAEL	CA		12/27/2023	06/13/2024	4,265,720		396,269			396,269		4,661,990	4,661,990			
100079885	MALIBU	CA		04/08/2022	09/22/2024	5,084,506		(208,076)			(208,076)		4,876,430	4,876,430			
4020247080	NEWARK	NJ		03/12/2021	02/20/2024	5,001,402		(30,936)			(30,936)		4,970,466	4,970,466			
100161703	LA JOLLA	CA		07/30/2024	12/09/2024	5,141,910		(169,410)			(169,410)		4,972,500	4,972,500			
7200411	BOSTON	MA		11/18/2020	01/04/2024	5,000,000							5,000,000	5,000,000			
100053367	ORINDA	CA		03/23/2021	02/07/2024	5,019,432		18,564			18,564		5,037,996	5,037,996			
4020255940	ELIZABETH	NJ		03/12/2021	02/20/2024	5,625,640		(34,797)			(34,797)		5,590,842	5,590,842			
322060949	PHOENIX	AZ		07/07/2022	08/30/2024	6,365,086		22,414			22,414		6,387,500	6,387,500			
730101716	LAS VEGAS	NV		12/27/2023	02/26/2024	6,405,000							6,405,000	6,405,000			
100120671	SAN FRANCISCO	CA		08/24/2023	08/09/2024	6,537,715		(47,640)			(47,640)		6,490,075	6,490,075			
19196	CINCINNATI	OH		10/22/2012	11/14/2024	6,526,152		(26,152)			(26,152)		6,500,000	6,500,000			
322030745	PHOENIX	AZ		04/28/2022	06/26/2024	6,670,615		11,885			11,885		6,682,500	6,682,500			
19195	CINICINNATI	OH		10/22/2012	11/14/2024	7,029,229		(29,229)			(29,229)		7,000,000	7,000,000			
19194	CINCINNATI	OH		10/22/2012	11/14/2024	7,029,460		(29,460)			(29,460)		7,000,000	7,000,000			
730301298	LOS ANGELES	CA		12/27/2023	12/16/2024	6,552,298		608,683			608,683		7,160,982	7,160,982			
40022431	NEW YORK	NY		08/23/2021	04/24/2024	7,627,651							7,627,651	7,627,651			
4010022608	INDIANAPOLIS	IN		08/27/2021	10/25/2024	7,686,606							7,686,606	7,686,606			
7200506	CAMBRIDGE	MA		12/03/2021	10/04/2024	8,035,762		24,110			24,110		8,059,873	8,059,873			
730300600	SAN PEDRO	CA		12/27/2023	05/30/2024	7,549,106		701,283			701,283		8,250,389	8,250,389			
323100858	GLENDALE	AZ		04/11/2024	12/23/2024	8,280,000							8,280,000	8,280,000			
321110114	GLENDALE	AZ		12/01/2021	04/25/2024	8,775,000							8,775,000	8,775,000			
7250101	SAN FRANCISCO	CA		07/17/2019	09/30/2024	15,246,776		(246,776)	4,774,473		(5,021,248)		10,225,527	9,719,989		(505,538)	(505,538)
730002482	DIXON	CA		12/27/2023	08/27/2024	10,549,741		980,031			980,031		11,529,772	11,529,772			
18846	FALLS CHURCH	VA		05/28/2009	05/29/2024	11,825,225		(3,560)			(3,560)	217	11,821,882	11,821,882			
7200153	BRUNSWICK	OH		03/29/2016	04/15/2024	16,772,630		(74,849)			(74,849)		16,697,782	16,697,782			
323060651	BELFAIR	WA		06/30/2023	08/30/2024	19,950,000							19,950,000	19,950,000			
7000040	EDWARDSVILLE	IL		11/19/2018	11/28/2024	20,053,284		9,279			9,279		20,062,564	20,062,564			
7200332	PLAYA VISTA	CA		07/25/2019	06/11/2024	25,000,000							25,000,000	20,917,887		(4,082,113)	(4,082,113)
18850	GAITHERSBURG	MD		06/19/2009	05/29/2024	21,616,214		(5,450)			(5,450)		21,610,764	21,610,764			
7200244	NEW YORK	NY		04/11/2018	10/08/2024	29,756,479							29,756,479	29,756,479			
7200424	MANCHESTER	GBR		01/15/2021	02/15/2024	37,594,943						2,474,612	40,069,555	37,057,959	(3,011,596)		(3,011,596)
7200495	DUBLIN	IRL		11/02/2021	09/24/2024	41,242,383		86,365			86,365	2,155,844	43,484,592	41,860,360	(1,624,232)		(1,624,232)
7200412	LONDON	GBR		01/08/2021	04/11/2024	42,434,611						2,637,355	45,071,966	42,590,463	(2,481,503)		(2,481,503)
7200404	CHICAGO	IL		10/30/2020	11/11/2024	49,000,000							49,000,000	49,000,000			
7200359	MIDDLETOWN	NY		11/30/2019	05/13/2024	50,502,076		(502,076)			(502,076)		50,000,000	50,000,000			
7200421	LOS ANGELES	CA		12/18/2020	03/08/2024	64,405,172							64,405,172	64,405,172			
7200450	LONDON	GBR		07/09/2021	10/18/2024	60,151,943		816,429		3,580,998	4,397,427	1,587,142	66,136,512	65,323,446	(813,066)		(813,066)
7200285	LAKE BUENA VISTA	FL		11/02/2018	05/14/2024	68,777,258		222,742			222,742		69,000,000	69,000,000			
7200446	CHICAGO	IL		05/10/2021	07/15/2024	77,123,300							77,123,300	77,123,300			
7200583	NEW YORK	NY		09/02/2022	11/07/2024	83,233,529		14,638,884			14,638,884		97,872,413	83,233,528		(14,638,884)	(14,638,884)
7200335	LAS PALMAS	ESP		08/09/2019	06/28/2024	90,582,659						810,448	91,393,106	87,873,756	(3,519,350)		(3,519,350)
2321501	LONDON	GBR		06/29/2020	01/30/2024	87,135,487						2,431,207	89,566,694	88,316,334	(1,250,360)		(1,250,360)
7200456	MIAMI	FL		06/21/2021	12/23/2024	95,026,718		173,282			173,282		95,200,000	95,200,000			
7200351	LONDON	GBR		10/09/2019	11/15/2024	132,943,597						1,815,263	134,758,859	127,330,100	(7,428,759)		(7,428,759)
7200196	FORT WAYNE	IN		05/25/2017	09/24/2024	136,458,581		105,263			105,263		136,563,843	136,563,843			
7200399	SAN FRANCISCO	CA		09/29/2020	09/17/2024	142,764,511		485,489			485,489		143,250,000	143,250,000			
7200584	NEW YORK	NY		09/02/2022	12/01/2024	192,077,922			16,000,000		(16,000,000)		176,077,922	176,077,922			
7200510	BOSTON	MA		03/14/2022	12/31/2024	376,763,305		3,754,918			3,754,918		376,763,316	253,435,230		(123,328,086)	(123,328,086)
100142272	ATLANTA	GA		03/15/2024	12/05/2024	197,889		(12,730)			(12,730)		185,159	185,159			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143450	RIVERSIDE	CA		02/16/2024	12/05/2024	381,857		(9,358)			(9,358)		372,499	372,499			
100140793	MENIFEE	CA		03/06/2024	11/05/2024	495,215		(8,728)			(8,728)		486,487	486,487			
100047832	ASHEBORO	NC		11/20/2020	01/07/2024	1,833		(91)			(91)		1,741	1,741			
100126511	ROCHESTER	NY		08/30/2023	03/05/2024	5,313		(289)			(289)		5,024	5,024			
100054915	CLEBURNE	TX		03/23/2021	03/07/2024	1,501		(1)			(1)		1,501	1,501			
100053646	OMAHA	NE		03/23/2021	03/07/2024	2,430		(12)			(12)		2,418	2,418			
100046793	LAGUNA NIGUEL	CA		11/20/2020	03/07/2024	2,916		(2)			(2)		2,914	2,914			
100113028	SPOTSWOOD	NJ		06/29/2023	03/27/2024	1,590		64			64		1,653	1,653			
100046813	EL PASO	TX		11/20/2020	05/07/2024	4,460		(38)			(38)		4,422	4,422			
100046797	MOBILE	AL		11/20/2020	05/07/2024	4,937		(21)			(21)		4,916	4,916			
100046722	SAN JOSE	CA		11/20/2020	08/07/2024	4,112		(22)			(22)		4,090	4,090			
40014797	CLAYTON	NJ		09/18/2020	09/24/2024	3,870							3,870			(3,870)	(3,870)
40014801	MILWAUKEE	WI		10/08/2020	10/24/2024	17,768							17,768			(17,768)	(17,768)
100032607	DONEGAL	IRL		06/21/2019	09/30/2024	60,245		1,096			1,096	1,812	63,153			(63,153)	(63,153)
100038754	KILDARE	IRL		09/27/2019	07/01/2024	94,889						(825)	94,064			(94,064)	(94,064)
40015788	CHICAGO	IL		10/28/2020	04/24/2024	96,275							96,275			(96,275)	(96,275)
100038756	KILDARE	IRL		09/27/2019	07/01/2024	108,404						(943)	107,461			(107,461)	(107,461)
40018886	PHILADELPHIA	PA		03/26/2021	02/26/2024	139,616							139,616			(139,616)	(139,616)
100038757	KILDARE	IRL		09/27/2019	07/01/2024	142,842						(1,243)	141,599			(141,599)	(141,599)
40018884	PHILADELPHIA	PA		03/26/2021	02/26/2024	141,695							141,695			(141,695)	(141,695)
7200648	CHARLOTTE	NC		10/25/2023	08/07/2024	(4,860,605)		4,860,606			4,860,606		1	1			
100034329	CORK	IRL		06/21/2019	12/01/2024	12							12	6		(6)	(6)
100033398	LIMERICK	IRL		06/21/2019	12/01/2024	47						1	47	24		(24)	(24)
100033399	GALWAY	IRL		06/21/2019	12/01/2024	54		1			1	1	56	28		(28)	(28)
100046788	LOS ANGELES	CA		11/20/2020	07/07/2024	183							183	183			
100039023	DUBLIN	IRL		09/27/2019	12/01/2024	402		30			30	(2)	431	215		(215)	(215)
100014744	VALDOSTA	GA		09/27/2017	02/13/2024	243		5			5		248	248			
100039025	DUBLIN	IRL		09/27/2019	12/01/2024	611		42			42	(2)	650	325		(325)	(325)
3310026745	CHICAGO	IL		11/18/2021	06/25/2024	355							355	355			
100033489	WATERFORD	IRL		06/21/2019	12/01/2024	791		(27)			(27)	12	776	388		(388)	(388)
100111280	CHICAGO	IL		06/29/2023	02/05/2024	486		3			3		489	489			
100126873	PADUCAH	KY		08/30/2023	01/15/2024	489		2			2		491	491			
100046791	SYRACUSE	NY		11/20/2020	01/07/2024	569							569	569			
100126674	SPARTANBURG	SC		08/30/2023	02/05/2024	593							593	593			
100110814	MERCED	CA		06/29/2023	01/05/2024	783							783	783			
100127084	JACKSONVILLE	NC		08/30/2023	02/05/2024	818							818	818			
100044353	ST LOUIS	MO		11/19/2020	03/07/2024	838		4			4		843	843			
100046802	HOUSTON	TX		11/20/2020	04/07/2024	955							955	955			
100024718	VAN NUYS	CA		09/20/2018	01/05/2024	1,012							1,012	1,012			
100113727	VALPARAISO	IN		06/29/2023	03/05/2024	1,012		1			1		1,013	1,013			
100111847	SAN BERNARDINO	CA		06/29/2023	02/05/2024	1,047		2			2		1,049	1,049			
100111137	HALEYVILLE	AL		06/29/2023	01/05/2024	1,072							1,072	1,072			
100126931	DELRAY BEACH	FL		08/30/2023	05/05/2024	1,156		25			25		1,181	1,181			
100017554	FRACKVILLE	PA		04/26/2018	02/05/2024	1,244		3			3		1,247	1,247			
3310025399	SAN ANTONIO	TX		11/18/2021	05/24/2024	45,889							45,889	1,277		(44,612)	(44,612)
100127107	ORLANDO	FL		08/30/2023	02/05/2024	1,280		(3)			(3)		1,278	1,278			
100050246	YOUNGSTOWN	OH		11/20/2020	06/07/2024	1,296		(8)			(8)		1,288	1,288			
100017558	SAN JOSE	CA		04/26/2018	01/05/2024	1,385							1,385	1,385			
100046811	OKLAHOMA CITY	OK		11/20/2020	07/07/2024	1,430		(6)			(6)		1,424	1,424			
100046909	ROCKY MOUNT	NC		11/20/2020	05/07/2024	1,443		3			3		1,446	1,446			
100046826	CHICAGO	IL		11/20/2020	02/07/2024	1,505		(2)			(2)		1,502	1,502			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100046805	PISCATAWAY	NJ		11/20/2020	01/07/2024	1,547							1,547	1,547			
100044377	FLINT	MI		11/19/2020	06/07/2024	1,643		(14)			(14)		1,629	1,629			
100046732	LANHAM	MD		11/20/2020	01/07/2024	1,694							1,694	1,694			
3310026917	DECATUR	GA		10/14/2021	08/26/2024	3,442							3,442	1,721		(1,721)	(1,721)
100046816	CONCORD	CA		11/20/2020	11/07/2024	1,720		3			3		1,723	1,723			
100046781	WEBSTER	NY		11/20/2020	03/07/2024	1,787		(3)			(3)		1,784	1,784			
100114467	DURHAM	NC		06/29/2023	03/05/2024	1,775		18			18		1,793	1,793			
100046798	CLAYTON	NJ		11/20/2020	03/07/2024	1,810		5			5		1,815	1,815			
100046818	UTICA	OH		11/20/2020	06/07/2024	1,850		(22)			(22)		1,828	1,828			
100126518	BALTIMORE	MD		08/30/2023	06/05/2024	1,891		19			19		1,910	1,910			
100126602	OTTAWA	KS		08/30/2023	08/05/2024	1,890		40			40		1,929	1,929			
100100337	WEST HEMPSTEAD	NY		04/27/2023	02/09/2024	2,000							2,000	2,000			
100114239	BRIDGEPORT	CT		06/29/2023	02/05/2024	1,635		466			466		2,101	2,101			
100111514	NORMAN PARK	GA		06/29/2023	06/05/2024	2,123		13			13		2,137	2,137			
100017720	WADESBORO	NC		04/26/2018	04/05/2024	2,143							2,143	2,143			
100046879	ELKHART	IN		11/20/2020	07/07/2024	2,158		(13)			(13)		2,145	2,145			
100111519	SPRING ARBOR	MI		06/29/2023	03/05/2024	2,148		6			6		2,154	2,154			
100054901	CARLISLE	PA		03/23/2021	04/07/2024	2,207		(2)			(2)		2,204	2,204			
100110886	HEATHSVILLE	VA		06/29/2023	05/05/2024	2,229		(12)			(12)		2,217	2,217			
100126711	JEROME	ID		08/30/2023	04/05/2024	2,126		107			107		2,233	2,233			
100055345	ELDORADO	IL		03/23/2021	07/07/2024	2,292		(7)			(7)		2,285	2,285			
100113500	BLUE SPRINGS	MO		06/29/2023	04/05/2024	2,291		14			14		2,305	2,305			
100054917	DOLTON	IL		03/23/2021	08/07/2024	2,395							2,395	2,395			
100113507	HOT SPRINGS VILLAGE	AR		06/29/2023	03/05/2024	2,439		38			38		2,477	2,477			
100043621	MASTIC BEACH	NY		08/13/2020	02/11/2024	2,792							2,792	2,792			
100046794	WAUCONDA	IL		11/20/2020	01/07/2024	2,903		(8)			(8)		2,895	2,895			
100113513	MERRILLVILLE	IN		06/29/2023	02/05/2024	2,999		14			14		3,013	3,013			
100114061	PHOENIX	AZ		06/29/2023	05/05/2024	3,020		32			32		3,052	3,052			
100114179	JACKSONVILLE	FL		06/29/2023	07/05/2024	3,086		7			7		3,093	3,093			
100114128	ROSSVILLE	GA		06/29/2023	10/05/2024	3,162		133			133		3,295	3,295			
100111208	SANTA MARIA	CA		06/29/2023	06/05/2024	3,275		23			23		3,298	3,298			
100046721	CANTON	TX		11/20/2020	08/07/2024	3,393		(28)			(28)		3,365	3,365			
100046829	KINGSTON	GA		11/20/2020	08/07/2024	3,448		(27)			(27)		3,421	3,421			
100046717	CAMDEN	OH		11/20/2020	08/07/2024	3,491		(34)			(34)		3,457	3,457			
100111355	PINEVILLE	NC		06/29/2023	04/05/2024	3,464		16			16		3,480	3,480			
100110856	CHESTERFIELD	SC		06/29/2023	03/05/2024	3,533		81			81		3,614	3,614			
100112961	BRADENTON	FL		06/29/2023	04/05/2024	3,200		482			482		3,682	3,682			
100126812	SAINT MARYS	WV		08/30/2023	10/05/2024	3,434		260			260		3,694	3,694			
100127023	SARASOTA	FL		08/30/2023	11/05/2024	3,578		238			238		3,815	3,815			
100110901	LADY LAKE	FL		06/29/2023	08/05/2024	3,794		30			30		3,824	3,824			
100046714	BRONX	NY		11/20/2020	04/07/2024	3,869		(13)			(13)		3,856	3,856			
100112832	COLOGNE	NJ		06/29/2023	10/05/2024	3,813		77			77		3,890	3,890			
100126613	RAYVILLE	LA		08/30/2023	05/05/2024	3,845		54			54		3,899	3,899			
100047095	CITRUS HEIGHTS	CA		11/20/2020	04/07/2024	4,116		11			11		4,127	4,127			
100017159	HUDSON	FL		04/26/2018	11/05/2024	4,201		(34)			(34)		4,166	4,166			
100046804	LEXINGTON	KY		11/20/2020	11/07/2024	4,398		(2)			(2)		4,395	4,395			
100126531	WINSTON SALEM	NC		08/30/2023	09/05/2024	6,496		27			27		6,522	4,820		(1,703)	(1,703)
100126835	TOPEKA	KS		08/30/2023	01/05/2024	4,100		778			778		4,879	4,879			
100046970	ROANN	IN		11/20/2020	10/07/2024	5,732		(852)			(852)		4,880	4,880			
100049397	LARGO	FL		11/20/2020	04/07/2024	4,919		(1)			(1)		4,917	4,917			
100054984	BELLE ROSE	LA		03/23/2021	09/07/2024	4,965		(7)			(7)		4,958	4,958			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100113986	BOISE	ID		06/29/2023	08/05/2024	5,047		63			63		5,110	5,110			
100113552	WICHITA	KS		06/29/2023	06/05/2024	5,056		101			101		5,157	5,157			
100043829	EL PASO	TX		08/19/2020	11/05/2024	5,224		(44)			(44)		5,180	5,180			
100047323	WINGATE	NC		11/20/2020	01/07/2024	5,413		(158)			(158)		5,255	5,255			
100138932	BUFFALO	NY		12/21/2023	04/05/2024	5,256		15			15		5,271	5,271			
100084243	ROTTERDAM	NLD		06/30/2022	01/22/2024	5,519						(280)	5,239	5,442	203		203
100112277	FRESNO	CA		06/29/2023	09/05/2024	5,434		100			100		5,534	5,534			
100063282	HUNTSVILLE	AL		07/01/2021	03/20/2024	5,735		(71)			(71)		5,664	5,664			
3320048066	CHICAGO	IL		02/27/2023	06/25/2024	5,822							5,822	5,822			
100111220	COMPTON	CA		06/29/2023	12/05/2024	5,753		100			100		5,853	5,853			
100127067	KANSAS CITY	KS		08/30/2023	02/05/2024	5,950							5,950	5,950			
100074527	MILWAUKEE	WI		12/01/2021	01/20/2024	6,195		(226)			(226)		5,968	5,968			
3310065985	WISCONSIN RAPIDS	WI		02/15/2024	09/24/2024	6,081							6,081	6,081			
100112967	INDIANAPOLIS	IN		06/29/2023	07/05/2024	6,140		73			73		6,213	6,213			
100046842	SHOW LOW	AZ		11/20/2020	05/07/2024	6,362		(90)			(90)		6,272	6,272			
100050118	DENMARK	SC		11/20/2020	12/07/2024	6,495		(184)			(184)		6,311	6,311			
100078618	ROTTERDAM	NLD		01/26/2022	05/21/2024	6,468						119	6,587	6,360	(227)		(227)
100153768	GOIRLE	NLD		05/30/2024	10/21/2024	6,378							6,378	6,367	(11)		(11)
100080328	DRACHTEN	NLD		02/22/2022	09/20/2024	6,322						162	6,483	6,382	(101)		(101)
100033601	DUBLIN	IRL		06/21/2019	07/01/2024	6,533						183	6,716	6,447	(355)	85	(270)
100046892	INDIANAPOLIS	IN		11/20/2020	10/07/2024	7,083		(320)			(320)		6,763	6,763			
100017012	ENFIELD	CT		05/16/2018	10/21/2024	6,865		(20)			(20)		6,845	6,845			
100076453	HOLLYWOOD	FL		12/23/2021	02/09/2024	7,474		(570)			(570)		6,904	6,904			
100126948	CHICAGO	IL		08/30/2023	08/05/2024	7,045		59			59		7,104	7,104			
100046821	DAYTON	OH		11/20/2020	10/07/2024	7,281		(149)			(149)		7,132	7,132			
100127291	LAROSE	LA		08/30/2023	07/05/2024	7,020		114			114		7,134	7,134			
100055371	MISSION	TX		03/23/2021	09/07/2024	7,260		170			170		7,429	7,429			
100046863	MORTON GROVE	IL		11/20/2020	11/07/2024	7,568		(119)			(119)		7,450	7,449		(1)	(1)
0199999. Mortgages closed by repayment						4,965,146,530		14,690,847	20,774,473	3,580,998	(2,502,628)	14,214,008	4,973,103,003	4,806,127,266	(21,330,513)	(145,645,225)	(166,975,738)
100083402	GRONINGEN	NLD		05/27/2022		26							26	1	(25)		(25)
100145174	UNITED KINGDOM	GBR		03/12/2024		(3,998)		4,000			4,000		2	1	(1)		(1)
100138016	SOUTH GATE	CA		12/13/2023		76		(75)			(75)		1	1			
100082081	BIRMINGHAM	GBR		03/30/2022		12							12	1	(10)		(10)
100139446	UPPER MARLBORO	MD		12/28/2023		107		71			71		178	1		(177)	(177)
7200599	MONROE TOWNSHIP	NJ		12/21/2022		(494,550)		494,551			494,551		1	1			
100145395	UNITED KINGDOM	GBR		03/12/2024		(4,826)		4,829			4,829		3	1	(1)		(1)
100130107	NETHERLANDS	NLD		09/26/2023		38							38	1	(37)		(37)
100145382	UNITED KINGDOM	GBR		03/12/2024		(3,654)		3,657			3,657		3	2	(1)		(1)
100143937	SANGER	CA		02/29/2024		15		(14)			(14)		2	2			
100121055	NETHERLANDS	NLD		08/28/2023		41							41	2	(39)		(39)
100145731	UNITED KINGDOM	GBR		03/12/2024		(7,045)		7,046			7,046		1	2			
100145402	UNITED KINGDOM	GBR		03/12/2024		(5,751)		5,754			5,754		3	2	(1)		(1)
100141818	ARNHEM	NLD		01/29/2024		33							33	2	(31)		(31)
100144822	UNITED KINGDOM	GBR		03/12/2024		(5,277)		5,281			5,281		3	2	(2)		(2)
100145551	UNITED KINGDOM	GBR		03/12/2024		(10,277)		10,299			10,299		22	2	(20)		(20)
100145078	UNITED KINGDOM	GBR		03/12/2024		(8,276)		8,277			8,277		1	2			
100076445	LAKEWOOD	CO		12/23/2021		228		(226)			(226)		2	2			
100139779	UNITED KINGDOM	GBR		12/18/2023		11							11	2	(9)		(9)
100145420	UNITED KINGDOM	GBR		03/12/2024		(8,140)		8,145			8,145		4	2	(2)		(2)
100147305	SCHIEDAM	NLD		03/27/2024		13							13	2	(11)		(11)
100144853	UNITED KINGDOM	GBR		03/12/2024		(3,248)		3,257			3,257		10	2	(7)		(7)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100145153	UNITED KINGDOM	GBR		03/12/2024		(11,747)		11,749			11,749		2	2			
100145661	UNITED KINGDOM	GBR		03/12/2024		(6,348)		6,349			6,349		1	3	2		2
100145090	UNITED KINGDOM	GBR		03/12/2024		(8,874)		8,878			8,878		4	3	(2)		(2)
100145697	UNITED KINGDOM	GBR		03/12/2024		(6,644)		6,645			6,645		1	3	2		2
100139777	UNITED KINGDOM	GBR		12/18/2023		12							12	3	(10)		(10)
100147332	S-GRAVENHAGE	NLD		03/27/2024		16							16	3	(13)		(13)
100145396	UNITED KINGDOM	GBR		03/12/2024		(6,903)		6,904			6,904		1	3	2		2
100141552	VAIL	AZ		01/30/2024		28		(25)			(25)		3	3			
100145619	UNITED KINGDOM	GBR		03/12/2024		(6,083)		6,084			6,084		1	3	2		2
100144932	UNITED KINGDOM	GBR		03/12/2024		(12,593)		12,596			12,596		2	3	1		1
100145544	UNITED KINGDOM	GBR		03/12/2024		(7,495)		7,496			7,496		1	3	2		2
100145673	UNITED KINGDOM	GBR		03/12/2024		(7,494)		7,495			7,495		1	3	2		2
100145741	UNITED KINGDOM	GBR		03/12/2024		(6,903)		6,905			6,905		1	3	2		2
100145714	UNITED KINGDOM	GBR		03/12/2024		(7,166)		7,167			7,167		1	3	2		2
100145405	UNITED KINGDOM	GBR		03/12/2024		(10,874)		10,880			10,880		6	3	(3)		(3)
100143995	CORONA	CA		02/29/2024		199		(195)			(195)		3	3			
100145265	UNITED KINGDOM	GBR		03/12/2024		(10,873)		10,879			10,879		6	3	(3)		(3)
100138031	NASHVILLE	TN		12/13/2023		65		(62)			(62)		3	3			
100145583	UNITED KINGDOM	GBR		03/12/2024		(8,511)		8,512			8,512		1	3	2		2
100145452	UNITED KINGDOM	GBR		03/12/2024		(7,353)		7,354			7,354		1	3	2		2
100145702	UNITED KINGDOM	GBR		03/12/2024		(10,825)		10,832			10,832		6	3	(3)		(3)
100145616	UNITED KINGDOM	GBR		03/12/2024		(12,679)		12,682			12,682		3	4	1		1
100144764	UNITED KINGDOM	GBR		03/12/2024		(12,231)		12,238			12,238		7	4	(3)		(3)
100080949	SUGAR LAND	TX		03/17/2022		410		(406)			(406)		4	4			
100145706	UNITED KINGDOM	GBR		03/12/2024		(10,805)		10,811			10,811		7	4	(3)		(3)
100145115	UNITED KINGDOM	GBR		03/12/2024		(12,770)		12,777			12,777		7	4	(3)		(3)
100144798	UNITED KINGDOM	GBR		03/12/2024		(12,712)		12,719			12,719		7	4	(3)		(3)
100145394	UNITED KINGDOM	GBR		03/12/2024		(12,469)		12,477			12,477		7	4	(3)		(3)
100145584	UNITED KINGDOM	GBR		03/12/2024		(14,625)		14,632			14,632		7	4	(3)		(3)
100144847	UNITED KINGDOM	GBR		03/12/2024		(16,503)		16,506			16,506		3	4	1		1
100144883	UNITED KINGDOM	GBR		03/12/2024		(13,621)		13,628			13,628		7	4	(3)		(3)
100150262	WEERT	NLD		04/29/2024		20							20	4	(16)		(16)
100144656	UNITED KINGDOM	GBR		03/12/2024		(13,812)		13,820			13,820		7	4	(4)		(4)
100144677	UNITED KINGDOM	GBR		03/12/2024		(13,954)		13,961			13,961		7	4	(4)		(4)
100137430	EAGLE	ID		01/11/2024		78		(75)			(75)		4	4			
100144653	UNITED KINGDOM	GBR		03/12/2024		(9,814)		9,815			9,815		2	4	2		2
100145695	UNITED KINGDOM	GBR		03/12/2024		(13,611)		13,618			13,618		8	4	(4)		(4)
100145066	UNITED KINGDOM	GBR		03/12/2024		(13,099)		13,107			13,107		8	4	(4)		(4)
100144695	UNITED KINGDOM	GBR		03/12/2024		(16,973)		16,976			16,976		3	4	1		1
100145068	UNITED KINGDOM	GBR		03/12/2024		(13,481)		13,489			13,489		8	4	(4)		(4)
100141471	JACKSONVILLE	FL		01/30/2024		19		(15)			(15)		4	4			
100144684	UNITED KINGDOM	GBR		03/12/2024		(15,131)		15,139			15,139		8	4	(4)		(4)
100147331	S-GRAVENHAGE	NLD		03/27/2024		24							24	4	(20)		(20)
100080921	MARINA DEL REY	CA		03/10/2022		405		(401)			(401)		4	4			
100109729	MIAMI BEACH	FL		06/16/2023		456		(451)			(451)		5	5			
100103082	BIG BEAR LAKE	CA		06/22/2023		98		(94)			(94)		5	5			
100145071	UNITED KINGDOM	GBR		03/12/2024		(18,967)		18,976			18,976		9	5	(4)		(4)
100165106	UNITED KINGDOM	GBR		08/27/2024		16							16	5	(11)		(11)
100165126	UNITED KINGDOM	GBR		08/27/2024		18							18	5	(13)		(13)
100168909	UNITED KINGDOM	GBR		09/26/2024		19							19	5	(14)		(14)
100145669	UNITED KINGDOM	GBR		03/12/2024		(20,497)		20,501			20,501		4	5	1		1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144788	UNITED KINGDOM	GBR		03/12/2024		(11,703)		11,705			11,705		2	5	3		3
100145693	UNITED KINGDOM	GBR		03/12/2024		(12,414)		12,416			12,416		2	5	3		3
100141490	RICHMOND	CA		01/30/2024		72		(66)			(66)		5	5			
100145566	UNITED KINGDOM	GBR		03/12/2024		(10,968)		10,970			10,970		2	5	3		3
100150265	HOENSBROEK	NLD		04/29/2024		24							24	5	(19)		(19)
100168885	UNITED KINGDOM	GBR		09/26/2024		21							21	6	(15)		(15)
100145696	UNITED KINGDOM	GBR		03/12/2024		(13,621)		13,623			13,623		2	6	3		3
100165097	UNITED KINGDOM	GBR		08/27/2024		18							18	6	(13)		(13)
100168899	UNITED KINGDOM	GBR		09/26/2024		21							21	6	(15)		(15)
100141355	RESEDA AREA LOS ANGELES	CA		01/30/2024		(5,222)		5,227			5,227		6	6			
100145581	UNITED KINGDOM	GBR		03/12/2024		(24,955)		24,960			24,960		5	6	1		1
100145771	UNITED KINGDOM	GBR		03/12/2024		(21,155)		21,166			21,166		11	6	(5)		(5)
100168871	UNITED KINGDOM	GBR		09/26/2024		21							21	6	(15)		(15)
100168887	UNITED KINGDOM	GBR		09/26/2024		22							22	6	(16)		(16)
100145772	UNITED KINGDOM	GBR		03/12/2024		(21,621)		21,632			21,632		12	6	(6)		(6)
100144974	UNITED KINGDOM	GBR		03/12/2024		(19,054)		19,065			19,065		11	6	(5)		(5)
100145712	UNITED KINGDOM	GBR		03/12/2024		(8,094)		8,096			8,096		1	6	5		5
100165154	UNITED KINGDOM	GBR		08/27/2024		21							21	6	(15)		(15)
100145060	UNITED KINGDOM	GBR		03/12/2024		(8,278)		8,280			8,280		1	6	5		5
100165095	UNITED KINGDOM	GBR		08/27/2024		20							20	6	(14)		(14)
100168865	UNITED KINGDOM	GBR		09/26/2024		24							24	6	(18)		(18)
100165117	UNITED KINGDOM	GBR		08/27/2024		20							20	6	(14)		(14)
100168829	UNITED KINGDOM	GBR		09/26/2024		24							24	6	(17)		(17)
100165168	UNITED KINGDOM	GBR		08/27/2024		22							22	6	(16)		(16)
100144805	UNITED KINGDOM	GBR		03/12/2024		(17,691)		17,693			17,693		3	7	4		4
100144935	UNITED KINGDOM	GBR		03/12/2024		(19,970)		19,982			19,982		12	7	(6)		(6)
100170191	AUSTIN	TX		10/08/2024		40		(33)			(33)		7	7			
100083447	TWICKENHAM	GBR		05/27/2022		20							20	7	(14)		(14)
100168888	UNITED KINGDOM	GBR		09/26/2024		29							29	7	(22)		(22)
100145370	UNITED KINGDOM	GBR		03/12/2024		(15,855)		15,858			15,858		3	7	4		4
100144719	UNITED KINGDOM	GBR		03/12/2024		(15,773)		15,776			15,776		3	7	4		4
100168917	UNITED KINGDOM	GBR		09/26/2024		24							24	7	(17)		(17)
100139675	UNITED KINGDOM	GBR		12/18/2023		26							26	7	(19)		(19)
100144871	UNITED KINGDOM	GBR		03/12/2024		(30,691)		30,697			30,697		6	7	1		1
100168918	UNITED KINGDOM	GBR		09/26/2024		26							26	7	(19)		(19)
100150272	S-GRAVENHAGE	NLD		04/29/2024		16							16	7	(9)		(9)
100145070	UNITED KINGDOM	GBR		03/12/2024		(15,432)		15,435			15,435		3	7	4		4
100165162	UNITED KINGDOM	GBR		08/27/2024		23							23	7	(16)		(16)
100165122	UNITED KINGDOM	GBR		08/27/2024		23							23	8	(15)		(15)
100165131	UNITED KINGDOM	GBR		08/27/2024		25							25	8	(17)		(17)
100150254	ROTTERDAM	NLD		04/29/2024		21							21	8	(13)		(13)
100165100	UNITED KINGDOM	GBR		08/27/2024		25							25	8	(17)		(17)
100168863	UNITED KINGDOM	GBR		09/26/2024		32							32	8	(25)		(25)
100145122	UNITED KINGDOM	GBR		03/12/2024		(28,473)		28,488			28,488		15	8	(7)		(7)
100168859	UNITED KINGDOM	GBR		09/26/2024		29							29	8	(21)		(21)
100165132	UNITED KINGDOM	GBR		08/27/2024		29							29	8	(21)		(21)
100145187	UNITED KINGDOM	GBR		03/12/2024		(11,674)		11,676			11,676		2	8	6		6
100165149	UNITED KINGDOM	GBR		08/27/2024		27							27	8	(19)		(19)
100145403	UNITED KINGDOM	GBR		03/12/2024		(9,296)		9,298			9,298		2	8	6		6
100165087	UNITED KINGDOM	GBR		08/27/2024		27							27	8	(19)		(19)
100165096	UNITED KINGDOM	GBR		08/27/2024		26							26	8	(18)		(18)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139827	UNITED KINGDOM	GBR		12/18/2023		66							66	8	(58)		(58)
100070341	ROTTERDAM	NLD		08/31/2021		19							19	9	(10)		(10)
100147297	AMSTERDAM	NLD		03/27/2024		84							84	9	(75)		(75)
100165160	UNITED KINGDOM	GBR		08/27/2024		21							21	9	(13)		(13)
100165156	UNITED KINGDOM	GBR		08/27/2024		30							30	9	(21)		(21)
100165159	UNITED KINGDOM	GBR		08/27/2024		29							29	9	(20)		(20)
100168882	UNITED KINGDOM	GBR		09/26/2024		31							31	9	(22)		(22)
100168849	UNITED KINGDOM	GBR		09/26/2024		34							34	9	(25)		(25)
100144937	UNITED KINGDOM	GBR		03/12/2024		(24,427)		24,428			24,428		1	9	8		8
100168921	UNITED KINGDOM	GBR		09/26/2024		30							30	9	(21)		(21)
100145203	UNITED KINGDOM	GBR		03/12/2024		(7,431)		7,436			7,436		6	9	4		4
100144793	UNITED KINGDOM	GBR		03/12/2024		(7,433)		7,439			7,439		6	9	4		4
100144782	UNITED KINGDOM	GBR		03/12/2024		(7,429)		7,435			7,435		6	9	4		4
100168853	UNITED KINGDOM	GBR		09/26/2024		33							33	9	(24)		(24)
100165137	UNITED KINGDOM	GBR		08/27/2024		32							32	9	(23)		(23)
100165129	UNITED KINGDOM	GBR		08/27/2024		31							31	9	(22)		(22)
100144997	UNITED KINGDOM	GBR		03/12/2024		(22,505)		22,506			22,506		1	9	8		8
100110038	VERO BEACH	FL		06/23/2023		42		(32)			(32)		9	9			
100115540	ORLANDO	FL		07/19/2023		(3,563)		3,572			3,572		9	9			
100165133	UNITED KINGDOM	GBR		08/27/2024		32							32	10	(23)		(23)
100165157	UNITED KINGDOM	GBR		08/27/2024		34							34	10	(24)		(24)
100168857	UNITED KINGDOM	GBR		09/26/2024		36							36	10	(26)		(26)
100165089	UNITED KINGDOM	GBR		08/27/2024		30							30	10	(21)		(21)
100165109	UNITED KINGDOM	GBR		08/27/2024		32							32	10	(23)		(23)
100145657	UNITED KINGDOM	GBR		03/12/2024		(23,418)		23,419			23,419		1	10	9		9
100165170	UNITED KINGDOM	GBR		08/27/2024		31							31	10	(21)		(21)
100077981	PARK CITY	UT		01/06/2022		129		(119)			(119)		10	10			
100144985	UNITED KINGDOM	GBR		03/12/2024		(22,748)		22,752			22,752		4	10	6		6
100173554	UNITED KINGDOM	GBR		10/29/2024		10							10	10			
100138082	DYER	IN		12/13/2023		40		(30)			(30)		10	10			
100139828	UNITED KINGDOM	GBR		12/18/2023		45							45	10	(35)		(35)
100144794	UNITED KINGDOM	GBR		03/12/2024		(8,262)		8,268			8,268		6	10	4		4
100168855	UNITED KINGDOM	GBR		09/26/2024		38							38	10	(27)		(27)
100173542	UNITED KINGDOM	GBR		10/29/2024		11							11	10			
100145586	UNITED KINGDOM	GBR		03/12/2024		(27,095)		27,097			27,097		1	11	9		9
100144894	UNITED KINGDOM	GBR		03/12/2024		(13,015)		13,018			13,018		2	11	8		8
100165151	UNITED KINGDOM	GBR		08/27/2024		33							33	11	(22)		(22)
100165152	UNITED KINGDOM	GBR		08/27/2024		33							33	11	(22)		(22)
100145572	UNITED KINGDOM	GBR		03/12/2024		(10,828)		10,831			10,831		2	11	8		8
100168851	UNITED KINGDOM	GBR		09/26/2024		40							40	11	(29)		(29)
100165141	UNITED KINGDOM	GBR		08/27/2024		37							37	11	(26)		(26)
100127078	CAIRO	IL		08/30/2023		11							11	11			
100165105	UNITED KINGDOM	GBR		08/27/2024		36							36	11	(25)		(25)
100168847	UNITED KINGDOM	GBR		09/26/2024		41							41	11	(29)		(29)
100173551	UNITED KINGDOM	GBR		10/29/2024		12							12	11			
100175569	NEWARK	CA		11/12/2024		44		(33)			(33)		11	11			
100173561	UNITED KINGDOM	GBR		10/29/2024		12							12	11			
100173575	UNITED KINGDOM	GBR		10/29/2024		12							12	11			
100176532	LINCOLN	NE		11/15/2024		26		(15)			(15)		11	11			
100165088	UNITED KINGDOM	GBR		08/27/2024		42							42	11	(30)		(30)
100165091	UNITED KINGDOM	GBR		08/27/2024		36							36	12	(24)		(24)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165103	UNITED KINGDOM	GBR		08/27/2024		37							37	12	(25)		(25)
100173576	UNITED KINGDOM	GBR		10/29/2024		12							12	12			
100145419	UNITED KINGDOM	GBR		03/12/2024		(31,465)		31,466			31,466		1	12	10		10
100168836	UNITED KINGDOM	GBR		09/26/2024		51							51	12	(40)		(40)
100165098	UNITED KINGDOM	GBR		08/27/2024		39							39	12	(27)		(27)
100144744	UNITED KINGDOM	GBR		03/12/2024		(28,718)		28,723			28,723		5	12	7		7
100168822	UNITED KINGDOM	GBR		09/26/2024		51							51	12	(39)		(39)
100173567	UNITED KINGDOM	GBR		10/29/2024		12							12	12			
100165172	UNITED KINGDOM	GBR		08/27/2024		43							43	12	(31)		(31)
100145684	UNITED KINGDOM	GBR		03/12/2024		(27,353)		27,356			27,356		3	12	9		9
100168824	UNITED KINGDOM	GBR		09/26/2024		44							44	12	(32)		(32)
100165114	UNITED KINGDOM	GBR		08/27/2024		43							43	12	(31)		(31)
100180874	UNITED KINGDOM	GBR		11/27/2024		12							12	12			
100180923	UNITED KINGDOM	GBR		11/27/2024		12							12	12			
100180871	UNITED KINGDOM	GBR		11/27/2024		12							12	12			
100165164	UNITED KINGDOM	GBR		08/27/2024		30							30	12	(17)		(17)
100144834	UNITED KINGDOM	GBR		03/12/2024		(34,522)		34,524			34,524		2	12	11		11
100145438	UNITED KINGDOM	GBR		03/12/2024		(13,224)		13,227			13,227		3	12	10		10
100165104	UNITED KINGDOM	GBR		08/27/2024		41							41	12	(29)		(29)
100180875	UNITED KINGDOM	GBR		11/27/2024		13							13	12			
100180872	UNITED KINGDOM	GBR		11/27/2024		13							13	12			
100139789	UNITED KINGDOM	GBR		12/18/2023		60							60	13	(47)		(47)
100133870	SEATTLE	WA		10/20/2023		28		(15)			(15)		13	13			
100180877	UNITED KINGDOM	GBR		11/27/2024		13							13	13			
100144778	UNITED KINGDOM	GBR		03/12/2024		(10,114)		10,122			10,122		8	13	5		5
100165161	UNITED KINGDOM	GBR		08/27/2024		40							40	13	(27)		(27)
100165144	UNITED KINGDOM	GBR		08/27/2024		45							45	13	(32)		(32)
100168922	UNITED KINGDOM	GBR		09/26/2024		56							56	13	(42)		(42)
100173589	UNITED KINGDOM	GBR		10/29/2024		14							14	13			
100165123	UNITED KINGDOM	GBR		08/27/2024		49							49	13	(36)		(36)
100074478	SAN JOSE	CA		12/14/2021		452		(438)			(438)		14	14			
100145644	UNITED KINGDOM	GBR		03/12/2024		(37,294)		37,295			37,295		2	14	12		12
100168911	UNITED KINGDOM	GBR		09/26/2024		51							51	14	(37)		(37)
100145392	UNITED KINGDOM	GBR		03/12/2024		(18,397)		18,400			18,400		3	14	11		11
100144884	UNITED KINGDOM	GBR		03/12/2024		(17,926)		17,929			17,929		3	14	11		11
100165090	UNITED KINGDOM	GBR		08/27/2024		44							44	14	(30)		(30)
100144967	UNITED KINGDOM	GBR		03/12/2024		(15,970)		15,974			15,974		3	14	11		11
100129740	UNITED KINGDOM	GBR		09/26/2023		38						(1)	37	14	(22)		(22)
100165143	UNITED KINGDOM	GBR		08/27/2024		36							36	15	(21)		(21)
100150268	GRONINGEN	NLD		04/29/2024		34							34	15	(19)		(19)
100173557	UNITED KINGDOM	GBR		10/29/2024		15							15	15			
100145520	UNITED KINGDOM	GBR		03/12/2024		(17,882)		17,885			17,885		3	15	12		12
100145064	UNITED KINGDOM	GBR		03/12/2024		(7,333)		7,335			7,335		2	15	13		13
100165094	UNITED KINGDOM	GBR		08/27/2024		53							53	15	(38)		(38)
100173556	UNITED KINGDOM	GBR		10/29/2024		16							16	15	(1)		(1)
100168835	UNITED KINGDOM	GBR		09/26/2024		56							56	15	(41)		(41)
100173548	UNITED KINGDOM	GBR		10/29/2024		16							16	15	(1)		(1)
100144818	UNITED KINGDOM	GBR		03/12/2024		(11,704)		11,712			11,712		9	15	7		7
100139857	UNITED KINGDOM	GBR		12/28/2023		13							13	15	3		3
100144859	UNITED KINGDOM	GBR		03/12/2024		(18,437)		18,440			18,440		4	16	12		12
100112703	FORDYCE	AR		06/29/2023		16							16	16			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179518	WESTFIELD	IN		11/21/2024		19		(3)			(3)		16	16			
100145149	UNITED KINGDOM	GBR		03/12/2024		(18,441)		18,445			18,445		4	16	12		12
100084358	MANCHESTER	GBR		06/30/2022		67							67	16	(51)		(51)
100180873	UNITED KINGDOM	GBR		11/27/2024		16							16	16			
100180876	UNITED KINGDOM	GBR		11/27/2024		16							16	16			
100165169	UNITED KINGDOM	GBR		08/27/2024		60							60	17	(44)		(44)
100165127	UNITED KINGDOM	GBR		08/27/2024		61							61	17	(44)		(44)
100071974	VENTURA	CA		10/29/2021		289		(272)			(272)		17	17			
100150274	SCHIEDAM	NLD		04/29/2024		38							38	17	(21)		(21)
100150270	S-GRAVENHAGE	NLD		04/29/2024		42							42	18	(24)		(24)
100145173	UNITED KINGDOM	GBR		03/12/2024		(8,303)		7,033			7,033		(1,270)	18	16	1,273	1,289
100165134	UNITED KINGDOM	GBR		08/27/2024		65							65	18	(47)		(47)
100173552	UNITED KINGDOM	GBR		10/29/2024		19							19	18	(1)		(1)
100144907	UNITED KINGDOM	GBR		03/12/2024		(24,500)		24,504			24,504		4	18	14		14
100165118	UNITED KINGDOM	GBR		08/27/2024		69							69	18	(51)		(51)
100165158	UNITED KINGDOM	GBR		08/27/2024		66							66	19	(47)		(47)
100173597	UNITED KINGDOM	GBR		10/29/2024		20							20	19	(1)		(1)
100150275	AMSTERDAM	NLD		04/29/2024		51							51	19	(32)		(32)
100138676	CHARLOTTE	NC		02/02/2024		117		(97)			(97)		20	20			
100150276	AMSTERDAM	NLD		04/29/2024		55							55	20	(34)		(34)
100165136	UNITED KINGDOM	GBR		08/27/2024		68							68	21	(48)		(48)
100165148	UNITED KINGDOM	GBR		08/27/2024		76							76	21	(56)		(56)
100168897	UNITED KINGDOM	GBR		09/26/2024		77							77	21	(56)		(56)
100165120	UNITED KINGDOM	GBR		08/27/2024		76							76	21	(55)		(55)
100180924	UNITED KINGDOM	GBR		11/27/2024		22							22	22			
100168886	UNITED KINGDOM	GBR		09/26/2024		79							79	22	(57)		(57)
100168854	UNITED KINGDOM	GBR		09/26/2024		83							83	22	(61)		(61)
100150242	UNITED KINGDOM	GBR		04/29/2024		14							14	22	8		8
3310034749	SCHENECTADY	NY		04/20/2022		22							22	22			
100173586	UNITED KINGDOM	GBR		10/29/2024		23							23	22	(1)		(1)
100139748	UNITED KINGDOM	GBR		12/18/2023		185							185	22	(163)		(163)
100145567	UNITED KINGDOM	GBR		03/12/2024		(48,801)		48,804			48,804		3	23	20		20
100139706	UNITED KINGDOM	GBR		12/18/2023		35							36	23	(13)		(13)
100060470	MEADVILLE	PA		06/01/2021		23		1			1		23	23			
100173585	UNITED KINGDOM	GBR		10/29/2024		25							25	24	(1)		(1)
100143854	UNITED KINGDOM	GBR		02/28/2024		22							22	24	2		2
100165119	UNITED KINGDOM	GBR		08/27/2024		87							87	24	(63)		(63)
100141713	ROCKVILLE	MD		01/30/2024		50		(25)			(25)		24	24			
100168920	UNITED KINGDOM	GBR		09/26/2024		90							90	25	(65)		(65)
100053943	PRINCESS ANNE	MD		03/23/2021		47		(22)			(22)		25	25			
100165110	UNITED KINGDOM	GBR		08/27/2024		83							83	25	(58)		(58)
100136693	LOS ANGELES	CA		01/25/2024		41		(16)			(16)		25	25			
100139833	UNITED KINGDOM	GBR		12/18/2023		31							31	26	(5)		(5)
100173590	UNITED KINGDOM	GBR		10/29/2024		27							27	26	(1)		(1)
100114969	SAN ANTONIO	TX		07/14/2023		53		(27)			(27)		26	26			
100179476	OSBURN	ID		11/21/2024		25		1			1		26	26			
100143856	UNITED KINGDOM	GBR		02/28/2024		26							26	27	1		1
100074477	MISSION VIEJO	CA		12/14/2021		403		(376)			(376)		27	27			
100139858	UNITED KINGDOM	GBR		12/28/2023		21							21	27	6		6
100165166	UNITED KINGDOM	GBR		08/27/2024		69							69	28	(41)		(41)
100142861	LYNNWOOD	WA		02/08/2024		402		(374)			(374)		28	28			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076812	UNCASVILLE	CT		12/27/2021		(7,297)		7,325			7,325		29	29			
100173539	UNITED KINGDOM	GBR		10/29/2024		31							31	30	(1)		(1)
100038668	KILDARE	IRL		09/27/2019		(7,060)		5,805			5,805		(1,255)	30		1,286	1,286
100145081	UNITED KINGDOM	GBR		03/12/2024		(3,741)		3,767			3,767		26	30	5		5
100150273	VEGHEL	NLD		04/29/2024		45							45	31	(14)		(14)
100167958	PLEASANTON	TX		09/20/2024		47		(15)			(15)		32	32			
100143860	UNITED KINGDOM	GBR		02/28/2024		30							30	33	3		3
100154113	HAMPTON	VA		07/11/2024		60		(26)			(26)		33	33			
100175742	CEDAR CITY	UT		11/12/2024		45		(12)			(12)		34	34			
100082340	HERRIMAN	UT		04/14/2022		95		(61)			(61)		34	34			
100144649	UNITED KINGDOM	GBR		01/25/2024		23							23	35	12		12
100144781	UNITED KINGDOM	GBR		03/12/2024		(4,110)		4,143			4,143		33	35	2		2
100145532	UNITED KINGDOM	GBR		03/12/2024		(5,335)		5,361			5,361		26	36	10		10
100165174	UNITED KINGDOM	GBR		08/27/2024		108							108	36	(72)		(72)
100145481	UNITED KINGDOM	GBR		03/12/2024		(9,887)		8,645			8,645		(1,242)	36	5	1,273	1,277
100078331	LOS ANGELES	CA		02/10/2022		366		(330)			(330)		36	36			
100165165	UNITED KINGDOM	GBR		08/27/2024		134							134	36	(98)		(98)
100137309	SARASOTA	FL		12/01/2023		18		20			20		37	37			
100134253	UNITED KINGDOM	GBR		10/26/2023		57						(2)	55	38	22	(39)	(17)
100173682	LEEUWARDEN	NLD		10/29/2024		40							40	39	(1)		(1)
100133933	RIVERSIDE	NJ		10/25/2023		(1,361)		1,401			1,401		40	40			
100145487	UNITED KINGDOM	GBR		03/12/2024		(85,471)		85,487			85,487		16	41	25		25
100151738	RIO LINDA	CA		05/10/2024		53		(12)			(12)		41	41			
100115362	ATLANTA	GA		07/17/2023		(5,765)		5,807			5,807		42	42			
100134117	PHENIX CITY	AL		12/08/2023		72		(29)			(29)		43	43			
100150221	UNITED KINGDOM	GBR		04/29/2024		20							20	43	23		23
100166382	PHILADELPHIA	PA		10/24/2024		70		(27)			(27)		44	44			
100055576	NEWBERRY	MI		03/23/2021		295		(251)			(251)		44	44			
100150258	AMSTERDAM	NLD		04/29/2024		67							67	44	(22)		(22)
100109670	SAN ANTONIO	TX		06/16/2023		50		(5)			(5)		44	44			
100173587	UNITED KINGDOM	GBR		10/29/2024		46							46	44	(1)		(1)
100174406	BEND	OR		10/31/2024		46		(1)			(1)		45	45			
100174536	PITTSBURGH	PA		10/31/2024		33		12			12		45	45			
100091191	EVERETT	WA		01/31/2023		149		(104)			(104)		46	46			
100176779	BATON ROUGE	LA		11/15/2024		64		(19)			(19)		46	46			
100167492	MEMPHIS	TN		10/31/2024		33		13			13		46	46			
100174465	CEDAR CITY	UT		10/31/2024		44		3			3		47	47			
100174416	LAKE ELSINORE	CA		10/31/2024		42		5			5		47	47			
100173659	LEEUWARDEN	NLD		10/29/2024		49							49	47	(1)		(1)
100101883	CAPE CORAL	FL		04/06/2023		93		(46)			(46)		48	48			
100174446	HOUSTON	TX		10/31/2024		49		(1)			(1)		48	48			
100169970	KENT	WA		11/08/2024		64		(16)			(16)		48	48			
100167935	JOURDANTON	TX		09/20/2024		75		(26)			(26)		48	48			
100165595	HARRISBURG	PA		10/04/2024		83		(34)			(34)		48	48			
100174435	LOS ANGELES	CA		10/31/2024		42		7			7		49	49			
100139861	UNITED KINGDOM	GBR		12/28/2023		37							37	49	12		12
100144645	UNITED KINGDOM	GBR		01/25/2024		15							15	49	34		34
100150218	UNITED KINGDOM	GBR		04/29/2024		20							20	50	30		30
100177892	TONOPAH	AZ		11/19/2024		62		(11)			(11)		50	50			
100177913	EFFORT	PA		11/19/2024		69		(18)			(18)		50	50			
100178041	LA VISTA	NE		11/19/2024		69		(18)			(18)		51	51			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174437	TUCSON	AZ		10/31/2024		37		14			14		51	51			
100174870	CLARKSVILLE	TN		10/31/2024		35		17			17		52	52			
100054707	PINEY VIEW	WV		03/23/2021		178		(127)			(127)		52	52			
100177856	BROWNSBURG	IN		11/19/2024		71		(19)			(19)		52	52			
100177866	FELTON	DE		11/19/2024		71		(19)			(19)		53	53			
100174417	ALHAMBRA	CA		10/31/2024		47		6			6		53	53			
100174563	LA MARQUE	TX		10/31/2024		43		9			9		53	53			
100144770	UNITED KINGDOM	GBR		03/12/2024		(15,567)		15,620			15,620		53	53			
100165116	UNITED KINGDOM	GBR		08/27/2024		176							176	53	(122)		(122)
100178193	LIBERTY	MO		11/19/2024		72		(18)			(18)		54	54			
100149989	ROLLING HILLS ESTATES	CA		06/07/2024		268		(213)			(213)		54	54			
100150255	ROTTERDAM	NLD		04/29/2024		120							120	54	(65)		(65)
100167499	PETERSBURG	VA		10/31/2024		44		11			11		55	55			
100077789	LOS ANGELES WOODLAND HILLS	CA		12/23/2021		1,206		(1,151)			(1,151)		55	55			
100178047	MIDDLEBURG	FL		11/19/2024		74		(19)			(19)		55	55			
100034507	OFFALY	IRL		06/21/2019		(2,368)		783			783		(1,585)	55		1,641	1,641
100126645	CHICAGO	IL		08/30/2023		47		9			9		56	56			
100168716	CHELSEA	OK		09/25/2024		97		(41)			(41)		56	56			
100071967	VENTURA	CA		10/29/2021		209		(153)			(153)		56	56			
100174401	UPLAND	CA		10/31/2024		46		10			10		56	56			
100174422	LAKE WORTH	FL		10/31/2024		48		8			8		56	56			
100138047	SANTA ROSA BEACH	FL		12/13/2023		146		(89)			(89)		57	57			
100174991	LUBBOCK	TX		10/31/2024		44		13			13		57	57			
100177905	ZEBULON	NC		11/19/2024		75		(18)			(18)		57	57			
100173884	PITTSBURGH	PA		10/31/2024		57							57	57			
100178188	TINLEY PARK	IL		11/19/2024		74		(16)			(16)		57	57			
100163899	BIRMINGHAM	AL		09/27/2024		101		(43)			(43)		58	58			
100173454	ORLANDO	FL		10/29/2024		92		(34)			(34)		58	58			
100174609	SCHAUMBURG	IL		10/31/2024		55		4			4		59	59			
100175137	FINDLAY	OH		11/05/2024		69		(11)			(11)		59	59			
100090793	FRAZIER PARK	CA		02/28/2023		74		(15)			(15)		59	59			
100071464	OJAI	CA		10/26/2021		206		(148)			(148)		59	59			
100140889	SACRAMENTO	CA		01/25/2024		13		45			45		59	59			
100169299	HUDSON	FL		09/27/2024		116		(57)			(57)		59	59			
100178056	RANDOM LAKE	WI		11/19/2024		76		(16)			(16)		59	59			
100172141	DALLASTOWN	PA		10/17/2024		109		(49)			(49)		60	60			
100173967	FERGUSON	MO		10/31/2024		57		3			3		60	60			
100172157	NORTHRIDGE	CA		10/17/2024		88		(27)			(27)		61	61			
100163952	TAMPA	FL		10/04/2024		112		(51)			(51)		61	61			
100174471	IRVINE	CA		10/31/2024		57		4			4		61	61			
100110057	YUMA	AZ		06/23/2023		94		(32)			(32)		62	62			
100177813	BILLINGS	MT		11/19/2024		81		(19)			(19)		62	62			
100032341	MONAGHAN	IRL		06/21/2019		(4,124)		(24)			(24)		(4,149)	62		4,211	4,211
100173904	CHESTER	PA		10/31/2024		58		5			5		63	63			
100178108	MIDDLETOWN	OH		11/19/2024		79		(16)			(16)		63	63			
100086942	TUCSON	AZ		10/24/2022		159		(73)			(73)		86	64		(22)	(22)
100165633	FRESNO	CA		10/04/2024		101		(37)			(37)		64	64			
100178015	ROCK HILL	NY		11/19/2024		80		(16)			(16)		64	64			
100115132	BORDENTOWN	NJ		07/17/2023		(2,370)		2,434			2,434		64	64			
100177875	ELKRIDGE	MD		11/19/2024		82		(17)			(17)		65	65			
100144667	UNITED KINGDOM	GBR		03/12/2024		(8,795)		8,848			8,848		53	65	12		12

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180759	SANBORNVILLE	NH		11/26/2024		78		(12)			(12)		65	65			
100177832	HICKORY	NC		11/19/2024		85		(18)			(18)		66	66			
100039123	DUBLIN	IRL		09/27/2019		65						(1)	64	67	1	1	3
100155497	INDIANAPOLIS	IN		06/18/2024		91		(24)			(24)		67	67			
100174121	MINNEAPOLIS	MN		10/31/2024		52		15			15		67	67			
100171240	SOUTH BEND	IN		10/16/2024		95		(28)			(28)		67	67			
100177760	FRUITLAND	MD		11/19/2024		88		(20)			(20)		67	67			
100173780	MYRTLE BEACH	SC		10/30/2024		108		(41)			(41)		68	68			
100172848	SAN ANTONIO	TX		10/25/2024		74		(6)			(6)		68	68			
100177740	TALLAHASSEE	FL		11/19/2024		82		(14)			(14)		68	68			
100114726	LAKE MARY	FL		06/29/2023		76		(8)			(8)		68	68			
100173944	EUCLID	OH		10/31/2024		67		1			1		68	68			
100173876	PARKER CITY	IN		10/31/2024		67		2			2		69	69			
100145182	UNITED KINGDOM	GBR		03/12/2024		(9,619)		9,674			9,674		54	69	14		14
100055070	UNION	SC		03/23/2021		417		(348)			(348)		69	69			
100173875	PARKER CITY	IN		10/31/2024		68		2			2		69	69			
100180670	HOLLYWOOD	FL		11/26/2024		79		(10)			(10)		69	69			
100144647	UNITED KINGDOM	GBR		01/25/2024		27							27	70	43		43
100165602	WAXAHACHIE	TX		10/04/2024		153		(83)			(83)		70	70			
100173950	WARREN	MI		10/31/2024		71		(1)			(1)		70	70			
100172184	KOKOMO	IN		10/17/2024		85		(15)			(15)		71	71			
100173836	CUMBERLAND	MD		10/31/2024		66		5			5		71	71			
100178001	CHICAGO	IL		11/19/2024		90		(19)			(19)		71	71			
100169333	LEHIGH ACRES	FL		09/27/2024		15		56			56		71	71			
100173555	UNITED KINGDOM	GBR		10/29/2024		74							74	71	(2)		(2)
100179799	HARRISBURG	NC		11/21/2024		92		(20)			(20)		72	72			
100173959	DETROIT	MI		10/31/2024		72		1			1		72	72			
100170431	YORK	PA		10/09/2024		95		(23)			(23)		72	72			
100133776	KNOXVILLE	TN		10/20/2023		195		(122)			(122)		73	73			
100169890	WILMER	AL		11/08/2024		95		(22)			(22)		73	73			
100163977	ALLENTOWN	PA		10/04/2024		103		(30)			(30)		73	73			
100178093	AKRON	OH		11/19/2024		86		(13)			(13)		73	73			
100149822	NEW ORLEANS	LA		04/29/2024		127		(54)			(54)		74	74			
100178070	STRASBURG	VA		11/19/2024		95		(21)			(21)		74	74			
100173745	NORTH LIBERTY	IA		10/30/2024		101		(27)			(27)		74	74			
100175084	LOUISVILLE	KY		11/05/2024		97		(23)			(23)		74	74			
100178076	JASPER	IN		11/19/2024		92		(17)			(17)		74	74			
100038786	DUBLIN	IRL		09/27/2019		(21,695)		11,687			11,687	(1)	(10,009)	74	(5)	10,088	10,083
100166446	CHICAGO	IL		10/31/2024		69		5			5		74	74			
100177704	HARTSELLE	AL		11/19/2024		90		(15)			(15)		75	75			
100177850	YPSILANTI	MI		11/19/2024		100		(25)			(25)		75	75			
100076771	BURBANK	CA		12/30/2021		326		(251)			(251)		75	75			
100166423	ANCHORAGE	AK		10/31/2024		59		16			16		75	75			
100174683	BUNKER HILL	WV		10/31/2024		82		(7)			(7)		75	75			
100177904	MARSHFIELD	WI		11/19/2024		87		(12)			(12)		75	75			
100172632	BEAVERCREEK	OH		10/24/2024		102		(27)			(27)		75	75			
100150261	HAARLEM	NLD		04/29/2024		113							113	76	(38)		(38)
100166314	DEARBORN HEIGHTS	MI		10/23/2024		100		(25)			(25)		76	76			
100176645	PHOENIX	AZ		11/15/2024		95		(19)			(19)		76	76			
100145032	UNITED KINGDOM	GBR		03/12/2024		(10,822)		9,605			9,605		(1,217)	76	20	1,273	1,293
100168866	UNITED KINGDOM	GBR		09/26/2024		343							343	76	(267)		(267)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145137	UNITED KINGDOM	GBR		03/12/2024		(9,084)		9,156			9,156		73	76	3		3
100174445	ATLANTA	GA		10/31/2024		61		15			15		76	76			
100165964	SHENANDOAH	VA		09/06/2024		94		(18)			(18)		76	76			
100173760	CHICAGO	IL		10/30/2024		94		(18)			(18)		76	76			
100155723	CAVE SPRING	VA		06/18/2024		115		(38)			(38)		77	77			
100126618	MOUNT MORRIS	MI		08/30/2023		34		42			42		77	77			
100038667	KILDARE	IRL		09/27/2019		(25,108)		14,775			14,775	(1)	(10,335)	77	(6)	10,417	10,411
100144648	UNITED KINGDOM	GBR		01/25/2024		48							48	77	29		29
100178198	BRUCETON MILLS	WV		11/19/2024		93		(16)			(16)		77	77			
100173735	KINGSVILLE	TX		10/30/2024		99		(21)			(21)		77	77			
100013389	GLENDALE	AZ		05/25/2017		(2,195)		2,273			2,273		78	78			
100170476	SOUTHINGTON	CT		10/09/2024		125		(47)			(47)		78	78			
100178016	LEWISTON	ID		11/19/2024		106		(28)			(28)		78	78			
100176773	GREENVILLE	SC		11/15/2024		92		(14)			(14)		78	78			
100167923	KILLEEN	TX		09/20/2024		85		(7)			(7)		78	78			
100173518	TURTLE CREEK	PA		10/29/2024		101		(23)			(23)		78	78			
100169388	LIGHTHOUSE POINT	FL		09/27/2024		126		(48)			(48)		78	78			
100165683	WARREN	MI		10/04/2024		126		(48)			(48)		78	78			
100173536	JOHNSON CITY	NY		10/29/2024		102		(24)			(24)		78	78			
100178050	BROWNSTOWN	MI		11/19/2024		102		(24)			(24)		78	78			
100155511	HENDERSON	NV		06/18/2024		113		(34)			(34)		79	79			
100102062	JACKSONVILLE	FL		04/14/2023		64		15			15		79	79			
100177857	TUCSON	AZ		11/19/2024		93		(14)			(14)		79	79			
100171260	TOLEDO	OH		10/16/2024		135		(56)			(56)		79	79			
100173833	MEMPHIS	TN		10/31/2024		80							79	79			
100174893	COLUMBIA	SC		10/31/2024		67		13			13		80	80			
100178035	CAPE CORAL	FL		11/19/2024		107		(28)			(28)		80	80			
100155536	LAKEVILLE	MA		06/18/2024		106		(27)			(27)		80	80			
100171249	PORT JERVIS	NY		10/16/2024		95		(15)			(15)		80	80			
100103666	JACKSONVILLE	FL		05/08/2023		103		(23)			(23)		80	80			
100174986	ANGOLA	IN		10/31/2024		71		9			9		80	80			
100170016	CLIFTON	CO		11/08/2024		103		(23)			(23)		80	80			
100177788	COLUMBIA	SC		11/19/2024		103		(24)			(24)		80	80			
100155747	FAIRFIELD	OH		06/18/2024		105		(25)			(25)		80	80			
100174958	JEANNETTE	PA		10/31/2024		82		(2)			(2)		80	80			
100177922	MIDDLETOWN	OH		11/19/2024		100		(20)			(20)		80	80			
100165830	MIDLOTHIAN	TX		08/29/2024		133		(53)			(53)		81	81			
100178438	KANNAPOLIS	NC		11/21/2024		97		(17)			(17)		81	81			
100178183	MEDFORD	OR		11/19/2024		99		(19)			(19)		81	81			
100144666	UNITED KINGDOM	GBR		03/12/2024		(5,836)		5,905			5,905		69	81	12		12
100176835	ATLANTA	GA		11/15/2024		120		(39)			(39)		81	81			
100177757	CAMDENTON	MO		11/19/2024		98		(17)			(17)		81	81			
100177783	HYATTSVILLE	MD		11/19/2024		109		(27)			(27)		82	82			
100174592	ALVARADO	TX		10/31/2024		49		33			33		82	82			
100126671	SHREVEPORT	LA		08/30/2023		26		56			56		82	82			
100173869	JACKSONVILLE	FL		10/31/2024		84		(2)			(2)		82	82			
100173912	COLUMBUS	OH		10/31/2024		80		2			2		82	82			
100177846	TOMS RIVER	NJ		11/19/2024		100		(18)			(18)		82	82			
100177725	CHICAGO	IL		11/19/2024		98		(15)			(15)		82	82			
100173040	GADSDEN	AL		10/25/2024		125		(43)			(43)		83	83			
100174612	LAREDO	TX		10/31/2024		80		3			3		83	83			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174955	SAN ANTONIO	TX		10/31/2024		81		2			2		83	83			
100175128	SEAFORD	DE		11/05/2024		89		(6)			(6)		83	83			
100145220	UNITED KINGDOM	GBR		03/12/2024		(15,003)		15,056			15,056		53	83	30		30
100152873	BROKEN ARROW	OK		05/22/2024		143		(60)			(60)		83	83			
100178060	VENICE	FL		11/19/2024		102		(18)			(18)		84	84			
100091305	REDLANDS	CA		01/31/2023		148		(64)			(64)		84	84			
100165357	FORT PIERCE	FL		08/29/2024		141		(57)			(57)		84	84			
100145326	UNITED KINGDOM	GBR		03/12/2024		(14,339)		14,408			14,408		69	84	15		15
100088116	COCOA	FL		10/25/2022		142		(58)			(58)		84	84			
100170442	HAGERSTOWN	MD		10/09/2024		130		(46)			(46)		84	84			
100046753	NEW CITY	NY		11/20/2020		370		(286)			(286)		84	84			
100172863	HARTSVILLE	IN		10/25/2024		92		(8)			(8)		85	85			
100166374	COLLINSVILLE	IL		10/24/2024		117		(33)			(33)		85	85			
100178024	TUCSON	AZ		11/19/2024		104		(19)			(19)		85	85			
100167500	CHICAGO	IL		10/31/2024		88		(3)			(3)		85	85			
100170401	CHARLOTTE	NC		10/09/2024		122		(37)			(37)		85	85			
100163923	CHICAGO	IL		10/04/2024		109		(24)			(24)		85	85			
100155808	MIAMI SHORES	FL		06/18/2024		120		(34)			(34)		85	85			
100174511	HOUSTON	TX		10/31/2024		81		4			4		86	86			
100173886	KANSAS CITY	MO		10/31/2024		85		1			1		86	86			
100177998	EDWARDSVILLE	IL		11/19/2024		106		(20)			(20)		86	86			
100177951	HESPERIA	CA		11/19/2024		96		(10)			(10)		86	86			
100173088	BUSHKILL	PA		10/25/2024		93		(7)			(7)		86	86			
100173783	MICHIGAN CENTER	MI		10/30/2024		121		(35)			(35)		86	86			
100175631	AKRON	OH		11/12/2024		94		(8)			(8)		86	86			
100178234	HOBBS	NM		11/19/2024		87		(1)			(1)		86	86			
100174792	OKLAHOMA CITY	OK		10/31/2024		82		4			4		87	87			
100111572	CLARE	MI		06/29/2023		51		36			36		87	87			
100174963	BOWLING GREEN	KY		10/31/2024		75		12			12		87	87			
100173840	AKRON	OH		10/31/2024		84		3			3		87	87			
100172187	IMPERIAL	PA		10/17/2024		121		(34)			(34)		87	87			
100053651	TUSTIN	CA		03/23/2021		162		(75)			(75)		87	87			
100174444	MUKILTEO	WA		10/31/2024		79		8			8		88	88			
100038838	DUBLIN	IRL		09/27/2019		(20,569)		(193)			(193)	(1)	(20,763)	88	(22)	20,873	20,851
100163833	WYANDOTTE	MI		09/27/2024		159		(71)			(71)		88	88			
100178134	OWINGS MILLS	MD		11/19/2024		119		(31)			(31)		88	88			
100155363	BEAVERTON	OR		06/18/2024		128		(40)			(40)		88	88			
100091998	DIXMOOR	IL		02/09/2023		101		(13)			(13)		88	88			
100076658	JACKSONVILLE BEACH	FL		12/30/2021		255		(167)			(167)		88	88			
100054641	SCOTTSBORO	AL		03/23/2021		325		(236)			(236)		88	88			
100078941	BATTLE CREEK	MI		02/24/2022		89		(1)			(1)		89	89			
100175118	BARBERTON	OH		11/05/2024		101		(12)			(12)		89	89			
100161896	PORT CHARLOTTE	FL		07/31/2024		100		(11)			(11)		89	89			
3310051388	AMSTERDAM	NY		06/08/2023		89							89	89			
100177719	LONGS	SC		11/19/2024		118		(29)			(29)		89	89			
100168792	BLYTHEWOOD	SC		09/26/2024		200		(110)			(110)		89	89			
100169565	WEST PALM BEACH	FL		09/30/2024		102		(13)			(13)		89	89			
100172626	XENIA	OH		10/24/2024		134		(45)			(45)		89	89			
100174661	TALLAHASSEE	FL		10/31/2024		81		9			9		90	90			
100155479	ALLENTOWN	PA		06/18/2024		115		(25)			(25)		90	90			
100155820	BURLINGTON	KY		06/18/2024		118		(28)			(28)		90	90			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172661	BESSEMER	AL		11/21/2024		100		(10)			(10)		90	90			
100175120	HOWELL	MI		11/05/2024		92		(2)			(2)		90	90			
100173893	ROME	GA		10/31/2024		87		3			3		90	90			
100173936	MEMPHIS	TN		10/31/2024		88		3			3		90	90			
100173895	CINCINNATI	OH		10/31/2024		91							90	90			
100173506	GREENVILLE	NC		10/29/2024		111		(20)			(20)		91	91			
100155569	GOTHA	FL		06/18/2024		127		(36)			(36)		91	91			
100177949	SICKLERVILLE	NJ		11/19/2024		111		(20)			(20)		91	91			
100171333	NOVI	MI		10/16/2024		148		(57)			(57)		91	91			
100173721	REIDSVILLE	NC		10/30/2024		117		(26)			(26)		91	91			
100167982	WELLS	MN		09/20/2024		140		(49)			(49)		91	91			
100111616	MOUNT CARMEL	PA		06/29/2023		19		73			73		92	92			
100169493	OCALA	FL		09/30/2024		149		(57)			(57)		92	92			
100178159	TOMS RIVER	NJ		11/19/2024		109		(17)			(17)		92	92			
100075558	ARAGON	GA		12/01/2021		107		(15)			(15)		92	92			
100173842	CLEVELAND	OH		10/31/2024		78		14			14		92	92			
100173954	JACKSONVILLE	FL		10/31/2024		88		4			4		92	92			
4010044076	ST. LOUIS	MO		03/22/2023		92							92	92			
100173401	INVERNESS	FL		10/29/2024		133		(41)			(41)		92	92			
100155373	SAN JACINTO	CA		06/18/2024		124		(31)			(31)		92	92			
100155504	PERRY	GA		06/18/2024		117		(24)			(24)		93	93			
100175629	CANTON	OH		11/12/2024		98		(5)			(5)		93	93			
100174414	CORONA	CA		10/31/2024		53		40			40		93	93			
100178137	CITRONELLE	AL		11/19/2024		112		(19)			(19)		93	93			
100172164	BARBERTON	OH		10/17/2024		100		(7)			(7)		93	93			
100173908	MEMPHIS	TN		10/31/2024		94							94	94			
100139860	UNITED KINGDOM	GBR		12/28/2023		82							82	94	12		12
100166305	BIRMINGHAM	AL		10/23/2024		82		12			12		94	94			
100171210	RIO VISTA	TX		10/16/2024		132		(38)			(38)		94	94			
100120218	PORT SAINT LUCIE	FL		08/18/2023		112		(17)			(17)		94	94			
100175641	TRENTON	NJ		11/12/2024		119		(25)			(25)		94	94			
100173934	ST LOUIS	MO		10/31/2024		78		16			16		94	94			
100045661	FORT WAYNE	IN		11/25/2020		109		(14)			(14)		94	94			
100126622	ROCHESTER	NY		08/30/2023		(1,026)		1,120			1,120		94	94			
100165585	CHICAGO	IL		10/04/2024		149		(54)			(54)		94	94			
100174938	MACON	GA		10/31/2024		67		27			27		94	94			
100172197	SAN ANTONIO	TX		10/17/2024		98		(3)			(3)		95	95			
100173857	MIDWEST CITY	OK		10/31/2024		95							95	95			
100169996	FREEHOLD	NJ		11/08/2024		103		(8)			(8)		95	95			
100079462	SAN DIEGO	CA		03/17/2022		634		(539)			(539)		95	95			
100166438	DALLAS	TX		10/31/2024		87		8			8		95	95			
100173907	DETROIT	MI		10/31/2024		92		4			4		95	95			
100173919	DETROIT	MI		10/31/2024		97		(1)			(1)		96	96			
100174172	DETROIT	MI		10/31/2024		94		1			1		96	96			
100110962	HOLLIDAYSBURG	PA		06/29/2023		50		46			46		96	96			
100171328	HAMPTON BAYS	NY		10/16/2024		121		(25)			(25)		96	96			
100172640	HIALEAH	FL		10/24/2024		123		(27)			(27)		96	96			
100176856	NEW BERN	NC		11/15/2024		122		(26)			(26)		96	96			
100117879	ORLANDO	FL		07/20/2023		110		(14)			(14)		96	96			
100175078	CHICAGO	IL		11/05/2024		111		(15)			(15)		97	97			
100166303	CINCINNATI	OH		10/23/2024		128		(31)			(31)		97	97			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100178045	WASHINGTON	MI		11/19/2024		114		(17)			(17)		97	97			
100172138	INDIANAPOLIS	IN		10/17/2024		102		(6)			(6)		97	97			
100100204	LINDENWOLD	NJ		03/17/2023		4,013		(3,916)			(3,916)		97	97			
100176960	HIGHLAND	CA		11/15/2024		113		(15)			(15)		97	97			
100177996	WEST VALLEY CITY	UT		11/19/2024		116		(18)			(18)		97	97			
100175918	PINEVILLE	NC		11/14/2024		164		(66)			(66)		97	97			
100173457	TAHLEQUAH	OK		10/29/2024		145		(47)			(47)		98	98			
100155566	STONE MOUNTAIN	GA		06/18/2024		137		(39)			(39)		98	98			
100120766	LOS ANGELES	CA		08/25/2023		309		(212)			(212)		98	98			
100169958	HORIZON CITY	TX		11/08/2024		110		(12)			(12)		98	98			
100108983	LUBBOCK	TX		05/31/2023		153		(56)			(56)		98	98			
100174132	CUERO	TX		10/31/2024		95		3			3		98	98			
100177843	HIGHLAND PARK	IL		11/19/2024		117		(19)			(19)		98	98			
100173458	BUSHNELL	FL		10/29/2024		139		(41)			(41)		98	98			
100170456	RENO	NV		10/09/2024		199		(101)			(101)		98	98			
100172170	OROSI	CA		10/17/2024		130		(32)			(32)		98	98			
100173624	BERGEN OP ZOOM	NLD		10/29/2024		102							102	98	(4)		(4)
100167531	HOUSTON	TX		10/31/2024		85		13			13		98	98			
100169935	HOUSTON	TX		11/08/2024		129		(30)			(30)		99	99			
100169943	HOUSTON	TX		11/08/2024		129		(30)			(30)		99	99			
100155757	MARSHALL	VA		06/18/2024		147		(48)			(48)		99	99			
100165046	BEDFORD	OH		08/28/2024		151		(52)			(52)		99	99			
100174624	TALLAHASSEE	FL		10/31/2024		94		5			5		99	99			
100177806	CLEARFIELD	UT		11/19/2024		117		(18)			(18)		99	99			
100165927	TULLAHOMA	TN		09/06/2024		142		(43)			(43)		99	99			
100180736	WICHITA	KS		11/26/2024		119		(20)			(20)		99	99			
100173989	WRIGHTSVILLE BEACH	NC		10/31/2024		(1,271)		1,370			1,370		99	99			
100155713	CHARLOTTESVILLE	VA		06/18/2024		136		(37)			(37)		99	99			
100173929	KANSAS CITY	KS		10/31/2024		101		(1)			(1)		99	99			
100174706	KANSAS CITY	MO		10/31/2024		87		13			13		100	100			
100178079	MAINESBURG	PA		11/19/2024		116		(16)			(16)		100	100			
100165626	STONE MOUNTAIN	GA		10/04/2024		130		(30)			(30)		100	100			
100172860	LAS CRUCES	NM		10/25/2024		130		(30)			(30)		100	100			
100169389	CHICAGO	IL		09/27/2024		129		(29)			(29)		100	100			
100091296	KENT	WA		01/31/2023		185		(85)			(85)		100	100			
100165287	BIRMINGHAM	AL		08/29/2024		92		8			8		100	100			
100176895	KISSIMMEE	FL		11/15/2024		99		1			1		100	100			
100169392	ORLANDO	FL		09/27/2024		117		(17)			(17)		100	100			
100173534	DOUGLASVILLE	GA		10/29/2024		130		(30)			(30)		100	100			
100091639	MIDVALE	UT		03/07/2023		233		(133)			(133)		100	100			
100118902	SCOTTSDALE	AZ		08/30/2023		323		(223)			(223)		100	100			
100110021	BALTIMORE	MD		06/23/2023		157		(57)			(57)		100	100			
100114885	SAN DIEGO	CA		07/13/2023		215		(115)			(115)		100	100			
100173406	KATY	TX		10/29/2024		128		(28)			(28)		100	100			
100155553	CAPE CORAL	FL		06/18/2024		142		(42)			(42)		100	100			
100145043	UNITED KINGDOM	GBR		03/12/2024		(7,522)		7,598			7,598		77	101	24		24
100164671	RIVERSIDE	CA		08/23/2024		127		(26)			(26)		101	101			
100173445	MONTICELLO	NY		10/29/2024		127		(26)			(26)		101	101			
100173952	MIDWEST CITY	OK		10/31/2024		100		1			1		101	101			
100171338	BOWIE	TX		10/16/2024		168		(67)			(67)		101	101			
100165252	MOORESVILLE	IN		08/29/2024		179		(78)			(78)		101	101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144664	UNITED KINGDOM	GBR		03/12/2024		(37,461)		37,503			37,503		42	101	59		59
100167519	HOUSTON	TX		10/31/2024		101		1			1		101	101			
100173420	LAKE CITY	FL		10/29/2024		149		(48)			(48)		101	101			
100171149	TWIN LAKES	WI		11/22/2024		112		(11)			(11)		101	101			
100173917	CLEVELAND	TN		10/31/2024		98		3			3		101	101			
100175117	MEMPHIS	TN		11/05/2024		114		(12)			(12)		101	101			
100137304	CATHEDRAL CITY	CA		12/01/2023		122		(20)			(20)		102	102			
100175136	MEMPHIS	TN		11/05/2024		115		(13)			(13)		102	102			
100172872	FARMINGTON	NM		10/25/2024		137		(35)			(35)		102	102			
100101063	DARIEN	CT		04/28/2023		(2,470)		2,572			2,572		102	102			
100177886	VACAVILLE	CA		11/19/2024		130		(28)			(28)		102	102			
100167552	VANDALIA	OH		10/31/2024		105		(3)			(3)		102	102			
100173388	SAN PEDRO	CA		10/29/2024		119		(17)			(17)		102	102			
100174866	HOPKINS	SC		10/31/2024		110		(7)			(7)		103	103			
100174939	OVILLA	TX		10/31/2024		97		5			5		103	103			
100166004	MOUNT PLEASANT	PA		09/06/2024		143		(40)			(40)		103	103			
100177898	GAYLESVILLE	AL		11/19/2024		118		(14)			(14)		103	103			
100163398	DIAMOND	IL		09/27/2024		120		(16)			(16)		103	103			
100173906	TEXARKANA	TX		10/31/2024		98		5			5		103	103			
100177836	RICE	MN		11/19/2024		122		(18)			(18)		104	104			
100174869	MIAMI GARDENS	FL		10/31/2024		85		19			19		104	104			
100144646	UNITED KINGDOM	GBR		01/25/2024		24							24	104	80		80
100144929	UNITED KINGDOM	GBR		03/12/2024		(4,922)		5,023			5,023		101	104	3		3
100174509	WORTH	IL		10/31/2024		108		(4)			(4)		104	104			
100115309	PUYALLUP	WA		07/17/2023		227		(122)			(122)		105	105			
100153946	SAINT GEORGE	UT		06/05/2024		101		4			4		105	105			
100153948	SAINT GEORGE	UT		06/05/2024		101		3			3		105	105			
100174045	ST. LOUIS	MO		10/31/2024		103		1			1		105	105			
100178492	BOCA RATON	FL		11/21/2024		135		(31)			(31)		105	105			
100173076	CORPUS CHRISTI	TX		10/25/2024		131		(26)			(26)		105	105			
100165828	WILKES BARRE	PA		08/29/2024		117		(12)			(12)		105	105			
100174881	DOLTON	IL		10/31/2024		107		(2)			(2)		105	105			
100174176	TAYLOR	MI		10/31/2024		122		(16)			(16)		106	106			
100173614	DORDRECHT	NLD		10/29/2024		109							109	106	(4)		(4)
100174470	WESLEY CHAPEL	FL		10/31/2024		59		47			47		106	106			
100174182	MEMPHIS	TN		10/31/2024		116		(10)			(10)		106	106			
100171287	MARIETTA	GA		10/16/2024		141		(35)			(35)		106	106			
100171224	CINCINNATI	OH		10/16/2024		142		(36)			(36)		106	106			
100172152	MINNEAPOLIS	MN		10/17/2024		144		(38)			(38)		106	106			
100156309	CHICAGO	IL		07/25/2024		112		(6)			(6)		106	106			
100173616	DORDRECHT	NLD		10/29/2024		110							110	106	(4)		(4)
100103133	HANOVER TOWNSHIP	PA		04/21/2023		116		(9)			(9)		107	107			
100174626	RIO RANCHO	NM		10/31/2024		93		14			14		107	107			
100155548	ROANOKE	VA		06/18/2024		146		(39)			(39)		107	107			
100178139	LAKE STEVENS	WA		11/19/2024		132		(25)			(25)		107	107			
100174588	COLORADO SPRINGS	CO		10/31/2024		105		3			3		108	108			
100079352	SAN FERNANDO	CA		03/17/2022		312		(205)			(205)		108	108			
100177800	DOVER	DE		11/19/2024		123		(15)			(15)		108	108			
100167107	MEMPHIS	TN		09/13/2024		111		(3)			(3)		108	108			
100174043	AKRON	OH		10/31/2024		112		(4)			(4)		108	108			
100145198	UNITED KINGDOM	GBR		03/12/2024		(4,365)		4,468			4,468		103	108	5		5

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173889	CHESAPEAKE	VA		10/31/2024		101		7			7		108	108			
100100271	PRESCOTT VALLEY	AZ		03/24/2023		148		(40)			(40)		108	108			
100101820	PHILADELPHIA	PA		03/31/2023		123		(14)			(14)		109	109			
100155524	LOUISVILLE	KY		06/18/2024		148		(39)			(39)		109	109			
100167943	MISSION	TX		09/20/2024		145		(36)			(36)		109	109			
100172638	ANCHORAGE	AK		10/24/2024		146		(38)			(38)		109	109			
100177958	CHATSWORTH	CA		11/19/2024		133		(24)			(24)		109	109			
100169472	INDIANAPOLIS	IN		09/30/2024		153		(44)			(44)		109	109			
100172146	PHILADELPHIA	PA		10/17/2024		147		(38)			(38)		109	109			
100173923	COLUMBIA	MO		10/31/2024		102		7			7		109	109			
100169580	TULARE	CA		09/30/2024		150		(41)			(41)		109	109			
100165107	UNITED KINGDOM	GBR		08/27/2024		364							364	109	(254)		(254)
100171310	COLUMBUS	OH		10/16/2024		151		(42)			(42)		109	109			
100173935	MEMPHIS	TN		10/31/2024		106		3			3		109	109			
100045566	STUTTGART	AR		11/25/2020		144		(34)			(34)		109	109			
100173577	UNITED KINGDOM	GBR		10/29/2024		113							113	109	(4)		(4)
100155456	MCDONOUGH	GA		06/18/2024		149		(40)			(40)		110	110			
100162301	PHILADELPHIA	PA		09/06/2024		180		(71)			(71)		110	110			
100155472	EAST WENATCHEE	WA		06/18/2024		135		(24)			(24)		110	110			
100169900	CLEARWATER	FL		11/08/2024		136		(26)			(26)		110	110			
100176850	MIAMI	FL		11/15/2024		134		(24)			(24)		110	110			
100169302	OBERLIN	OH		09/27/2024		150		(40)			(40)		111	111			
100174670	CHESAPEAKE	VA		10/31/2024		99		12			12		111	111			
100170487	BOISE	ID		10/09/2024		107		3			3		111	111			
100054624	FAYETTEVILLE	NC		03/23/2021		(1,000)		1,111			1,111		111	111			
100174112	INKSTER	MI		10/31/2024		108		3			3		111	111			
100170914	ATLANTA	GA		10/11/2024		146		(34)			(34)		112	112			
100165274	GARLAND	TX		08/29/2024		142		(30)			(30)		112	112			
100180473	TUCSON	AZ		11/26/2024		132		(20)			(20)		112	112			
100145284	UNITED KINGDOM	GBR		03/12/2024		(15,518)		15,627			15,627		109	113	4		4
100174606	FRESNO	TX		10/31/2024		97		16			16		113	113			
100174144	YOUNGSTOWN	OH		10/31/2024		115		(3)			(3)		113	113			
100175083	BARDSTOWN	KY		11/05/2024		132		(19)			(19)		113	113			
100116278	STONE MOUNTAIN	GA		07/20/2023		74		39			39		113	113			
100170446	FITCHBURG	MA		10/09/2024		136		(23)			(23)		113	113			
100173914	PHILADELPHIA	PA		10/31/2024		112		1			1		113	113			
100169990	EL PASO	TX		11/08/2024		127		(14)			(14)		113	113			
100178096	INDIANAPOLIS	IN		11/19/2024		139		(26)			(26)		113	113			
100174098	LINCOLN PARK	MI		10/31/2024		113							113	113			
100155394	JENKINSVILLE	SC		06/18/2024		167		(54)			(54)		113	113			
100102128	MILWAUKEE	WI		04/14/2023		141		(28)			(28)		113	113			
100155856	WHITE CITY	OR		06/18/2024		157		(43)			(43)		113	113			
100174161	ST. LOUIS	MO		10/31/2024		129		(15)			(15)		114	114			
100173756	COLUMBUS	GA		10/30/2024		101		13			13		114	114			
100155682	HOSCHTON	GA		06/18/2024		162		(48)			(48)		114	114			
100172156	PRINCE FREDERICK	MD		10/17/2024		127		(13)			(13)		114	114			
100174079	KALAMAZOO	MI		10/31/2024		116		(2)			(2)		114	114			
100166368	TRENTON	NJ		10/24/2024		119		(5)			(5)		115	115			
100078201	LOS ANGELES	CA		02/10/2022		230		(115)			(115)		115	115			
100174085	FAYETTEVILLE	NC		10/31/2024		118		(3)			(3)		115	115			
100174063	MYRTLE BEACH	SC		10/31/2024		101		14			14		115	115			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177862	CLEARWATER	FL		11/19/2024		124		(9)			(9)		115	115			
100172669	MEADOWS PLACE	TX		11/21/2024		141		(24)			(24)		116	116			
100174404	PROVIDENCE	RI		10/31/2024		110		7			7		117	117			
100171282	DANBURY	CT		10/16/2024		182		(65)			(65)		117	117			
100100585	TAVERNIER	FL		04/27/2023		284		(167)			(167)		117	117			
100179642	CHATTANOOGA	TN		11/21/2024		140		(23)			(23)		117	117			
100114234	SAN ANTONIO	TX		06/29/2023		29		88			88		117	117			
100178320	SACRAMENTO	CA		11/19/2024		133		(16)			(16)		117	117			
100172649	KENNESAW	GA		11/21/2024		137		(20)			(20)		117	117			
100174061	FAIRFIELD	AL		10/31/2024		122		(5)			(5)		117	117			
100173963	BATTLE CREEK	MI		10/31/2024		117							117	117			
100164727	COLUMBIA	SC		08/23/2024		207		(89)			(89)		118	118			
100174131	LORAIN	OH		10/31/2024		120		(2)			(2)		118	118			
100174050	CLOVER	SC		10/31/2024		121		(3)			(3)		118	118			
100173810	PHILADELPHIA	PA		10/31/2024		113		5			5		118	118			
100173077	ROSAMOND	CA		10/25/2024		155		(37)			(37)		118	118			
100173763	BROADWAY	NC		10/30/2024		154		(35)			(35)		118	118			
100171327	NASHVILLE	TN		10/16/2024		151		(33)			(33)		118	118			
100174623	ATLANTA	GA		10/31/2024		124		(5)			(5)		119	119			
100172917	BEAUMONT	TX		10/25/2024		170		(51)			(51)		119	119			
100170450	CUTLER	CA		10/09/2024		164		(45)			(45)		119	119			
100166338	SACRAMENTO	CA		10/24/2024		170		(51)			(51)		119	119			
100173920	COLUMBUS	GA		10/31/2024		118							119	119			
100172873	GRAND RAPIDS	MI		10/25/2024		144		(25)			(25)		119	119			
100174805	MAPLE HEIGHTS	OH		10/31/2024		129		(10)			(10)		119	119			
100170130	SHAKER HEIGHTS	OH		10/08/2024		132		(13)			(13)		119	119			
100174127	LOUISVILLE	KY		10/31/2024		120		(1)			(1)		119	119			
100172161	PHILADELPHIA	PA		10/17/2024		143		(23)			(23)		119	119			
100173846	SICKLERVILLE	NJ		10/31/2024		105		14			14		119	119			
100178084	HARMONY	FL		11/19/2024		139		(19)			(19)		119	119			
100174431	POWHATAN	VA		10/31/2024		125		(5)			(5)		120	120			
100169986	FAYETTEVILLE	WV		11/08/2024		150		(31)			(31)		120	120			
100147164	UNITED KINGDOM	GBR		03/27/2024		11							11	120	109		109
100173927	LANCASTER	PA		10/31/2024		118		3			3		121	121			
100169031	HOLIDAY	FL		09/27/2024		183		(62)			(62)		121	121			
100173497	DENVER	CO		10/29/2024		147		(27)			(27)		121	121			
100167910	MUSKEGON	MI		09/20/2024		160		(39)			(39)		121	121			
100170481	HOUSTON	TX		10/09/2024		161		(40)			(40)		121	121			
100173451	ALLENTOWN	PA		10/29/2024		170		(49)			(49)		121	121			
100177929	HANOVER	PA		11/19/2024		158		(36)			(36)		121	121			
100168754	MILWAUKEE	WI		09/26/2024		167		(45)			(45)		122	122			
100112704	RUTLAND	VT		06/29/2023		18		104			104		122	122			
100038624	DUBLIN	IRL		09/27/2019		(3,385)		3,410			3,410		26	122	(1)	97	96
100155535	VILLA RICA	GA		06/18/2024		173		(51)			(51)		122	122			
100133802	TAMPA	FL		10/20/2023		200		(77)			(77)		122	122			
100173777	TULSA	OK		10/30/2024		140		(18)			(18)		122	122			
100174579	BALTIMORE	MD		10/31/2024		129		(7)			(7)		122	122			
100176792	SAN ANTONIO	TX		11/15/2024		172		(49)			(49)		122	122			
100176873	MERRITT ISLAND	FL		11/15/2024		146		(24)			(24)		122	122			
100178020	BELLINGHAM	MA		11/19/2024		160		(37)			(37)		123	123			
100174676	CANTON	OH		10/31/2024		131		(8)			(8)		123	123			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133794	TAMPA	FL		10/20/2023		260		(137)			(137)		123	123			
100159536	ROYERSFORD	PA		07/15/2024		163		(40)			(40)		123	123			
100146164	GARDNER	MA		03/19/2024		164		(41)			(41)		123	123			
100167847	CONVERSE	TX		09/20/2024		141		(18)			(18)		123	123			
100170453	DUNDALK	MD		10/09/2024		195		(72)			(72)		123	123			
100155591	LA GRANDE	OR		06/18/2024		174		(50)			(50)		124	124			
100173943	BALTIMORE	MD		10/31/2024		124							124	124			
100174835	FORT WORTH	TX		10/31/2024		126		(2)			(2)		124	124			
100165819	ARLINGTON	TX		08/29/2024		159		(35)			(35)		124	124			
100143838	AMSTERDAM	NLD		02/27/2024		37							37	124	87		87
100180796	HALLANDALE BEACH	FL		11/26/2024		147		(23)			(23)		124	124			
100174556	CUERO	TX		10/31/2024		126		(1)			(1)		125	125			
100174093	KANSAS CITY	MO		10/31/2024		128		(3)			(3)		125	125			
100170910	SAINT HEDWIG	TX		10/11/2024		167		(42)			(42)		125	125			
100146271	HEBRON	IN		03/19/2024		167		(41)			(41)		125	125			
100173873	ROSWELL	GA		10/31/2024		125		1			1		125	125			
100166378	HOUSTON	TX		10/24/2024		164		(38)			(38)		126	126			
100171784	WINSTON SALEM	NC		10/17/2024		133		(8)			(8)		126	126			
100173711	PLYMOUTH	MN		10/30/2024		168		(42)			(42)		126	126			
100169506	AURORA	IL		09/30/2024		177		(52)			(52)		126	126			
100172211	BROCKTON	MA		10/17/2024		140		(14)			(14)		126	126			
100167485	MILWAUKEE	WI		10/31/2024		120		6			6		126	126			
100178196	CLAYTON	NC		11/19/2024		152		(26)			(26)		126	126			
100102123	LITHONIA	GA		04/14/2023		162		(36)			(36)		126	126			
100171228	EL PASO	TX		10/16/2024		171		(45)			(45)		126	126			
100174018	MOLINE	IL		10/31/2024		129		(3)			(3)		126	126			
100174405	NORCO	CA		10/31/2024		131		(5)			(5)		127	127			
100168684	ALBERT LEA	MN		09/25/2024		177		(50)			(50)		127	127			
100177899	FAIRFAX	VA		11/19/2024		153		(27)			(27)		127	127			
100173866	AURORA	IL		10/31/2024		127							127	127			
100180770	BARTOW	FL		11/26/2024		143		(16)			(16)		127	127			
100180822	S-GRAVENHAGE	NLD		11/27/2024		129							129	127	(2)		(2)
100066585	MAPLE HEIGHTS	OH		08/02/2021		128		(1)			(1)		127	127			
100170903	CONWAY	SC		10/11/2024		138		(11)			(11)		127	127			
100180153	KISSIMMEE	FL		11/25/2024		141		(14)			(14)		127	127			
100174169	CLEVELAND HEIGHTS	OH		10/31/2024		130		(3)			(3)		127	127			
100174073	BISHOP	TX		10/31/2024		131		(4)			(4)		127	127			
100174982	COUNTRY CLUB HILLS	IL		10/31/2024		127							127	127			
100174838	ALBANY	GA		10/31/2024		134		(7)			(7)		127	127			
100174456	LAS VEGAS	NV		10/31/2024		120		7			7		127	127			
100174467	FRANKLIN	TN		10/31/2024		135		(8)			(8)		127	127			
100168746	LAS VEGAS	NV		09/26/2024		46		81			81		127	127			
100174010	JACKSONVILLE	FL		10/31/2024		133		(5)			(5)		128	128			
100176820	TRENTON	NJ		11/15/2024		174		(46)			(46)		128	128			
100174705	WILKES BARRE	PA		10/31/2024		131		(3)			(3)		128	128			
100117868	PANAMA CITY BEACH	FL		07/20/2023		127		1			1		128	128			
100173537	LACKAWANNA	NY		10/29/2024		164		(36)			(36)		128	128			
100145288	UNITED KINGDOM	GBR		03/12/2024		(15,722)		15,827			15,827		105	128	23		23
100166465	RIVERDALE	GA		10/31/2024		126		2			2		128	128			
100165000	CHICAGO	IL		08/28/2024		223		(95)			(95)		128	128			
100169419	PORT ORANGE	FL		09/30/2024		154		(25)			(25)		128	128			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169423	INDIANAPOLIS	IN		09/30/2024		164		(36)			(36)		128	128			
100113034	BESSEMER	AL		06/29/2023		233		(105)			(105)		128	128			
100171265	WILMINGTON	DE		10/16/2024		190		(62)			(62)		128	128			
100174482	TEMECULA	CA		10/31/2024		142		(14)			(14)		129	129			
100174115	ABILENE	TX		10/31/2024		131		(2)			(2)		129	129			
100172899	HARROGATE	TN		10/25/2024		114		15			15		129	129			
100174092	TAYLOR	MI		10/31/2024		127		2			2		129	129			
100163880	MIAMI	FL		09/27/2024		252		(123)			(123)		129	129			
100173529	BALTIMORE	MD		10/29/2024		166		(37)			(37)		129	129			
100174143	PERRY	GA		10/31/2024		132		(3)			(3)		129	129			
100165181	S-GRAVENHAGE	NLD		08/28/2024		134							134	129	(5)		(5)
100169880	PRATTVILLE	AL		11/08/2024		153		(24)			(24)		129	129			
100177721	TUCSON	AZ		11/19/2024		155		(26)			(26)		129	129			
100173463	BOCA RATON	FL		10/29/2024		174		(44)			(44)		130	130			
100173887	SPRING HILL	FL		10/31/2024		130							130	130			
100174086	AKRON	OH		10/31/2024		133		(3)			(3)		130	130			
100175739	GALT	CA		11/12/2024		148		(18)			(18)		130	130			
100175677	CHICAGO	IL		11/12/2024		137		(7)			(7)		130	130			
100174424	CUMMING	GA		10/31/2024		136		(5)			(5)		131	131			
100176805	GAINESVILLE	FL		11/15/2024		161		(30)			(30)		131	131			
100155773	FORT MILL	SC		06/18/2024		173		(42)			(42)		131	131			
100174738	BUFFALO	NY		10/31/2024		139		(8)			(8)		131	131			
100175725	SHADY SIDE	MD		11/12/2024		140		(9)			(9)		131	131			
100173924	ST LOUIS	MO		10/31/2024		135		(4)			(4)		132	132			
100173945	OCALA	FL		10/31/2024		130		2			2		132	132			
100170454	LOS ANGELES	CA		10/09/2024		206		(74)			(74)		132	132			
100175071	DALLAS	TX		11/05/2024		151		(19)			(19)		132	132			
100174598	HOUSTON	TX		10/31/2024		137		(5)			(5)		132	132			
100173932	MOUNT HOLLY	NJ		10/31/2024		113		20			20		132	132			
100175753	ONTARIO	CA		11/12/2024		150		(18)			(18)		132	132			
100146176	WALDORF	MD		03/19/2024		175		(43)			(43)		132	132			
100167513	WESTMINSTER	CO		10/31/2024		91		42			42		133	133			
100046929	MERIDEN	CT		11/20/2020		261		(128)			(128)		133	133			
100164958	TERRE HAUTE	IN		08/28/2024		141		(8)			(8)		133	133			
100174957	PITTSBURGH	PA		10/31/2024		131		2			2		133	133			
100166421	SILVERTHORNE	CO		10/31/2024		135		(2)			(2)		133	133			
100175043	DUDLEY	MA		11/05/2024		160		(26)			(26)		133	133			
100173792	HOUSTON	TX		10/30/2024		174		(40)			(40)		133	133			
100178150	ALLENTOWN	PA		11/19/2024		176		(42)			(42)		133	133			
100178052	LIVONIA	NY		11/19/2024		157		(24)			(24)		134	134			
100167752	BETHEL	NY		09/19/2024		124		10			10		134	134			
100146061	MCDONOUGH	GA		03/19/2024		178		(44)			(44)		134	134			
100171777	BIG BEAR CITY	CA		10/17/2024		214		(80)			(80)		134	134			
100155846	GILBERT	AZ		06/18/2024		181		(47)			(47)		134	134			
100174468	SANTA CLARITA	CA		10/31/2024		105		29			29		134	134			
100179854	CHICAGO	IL		11/22/2024		153		(19)			(19)		134	134			
100176701	CHICAGO	IL		11/15/2024		162		(28)			(28)		134	134			
100167541	CHARLOTTE	NC		10/31/2024		135							135	135			
100165253	WEST HAVEN	UT		08/29/2024		264		(129)			(129)		135	135			
100179870	MYRTLE BEACH	SC		11/22/2024		159		(24)			(24)		135	135			
100011555	DAYTONA BEACH	FL		03/08/2017		89		46			46		135	135			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175759	EWA BEACH	HI		11/12/2024		140		(5)			(5)		135	135			
100165281	CLEVELAND	OH		08/29/2024		205		(69)			(69)		135	135			
100171778	JASPER	AL		10/17/2024		197		(61)			(61)		136	136			
100167790	SPRING	TX		09/19/2024		157		(21)			(21)		136	136			
100163844	AIKEN	SC		09/27/2024		161		(26)			(26)		136	136			
100176777	HOUSTON	TX		11/15/2024		172		(37)			(37)		136	136			
100155595	LANDENBERG	PA		06/18/2024		187		(51)			(51)		136	136			
100143859	UNITED KINGDOM	GBR		02/28/2024		124							124	136	13		13
100169596	FORT WAYNE	IN		09/30/2024		158		(22)			(22)		136	136			
100171775	GREENSBORO	NC		10/17/2024		166		(29)			(29)		137	137			
100155822	COLORADO SPRINGS	CO		06/18/2024		185		(49)			(49)		137	137			
100146457	GREEN BAY	WI		03/19/2024		166		(29)			(29)		137	137			
100169475	GRAYSLAKE	IL		09/30/2024		170		(33)			(33)		137	137			
100173862	LEAGUE CITY	TX		10/31/2024		139		(2)			(2)		137	137			
100177775	FORT WASHINGTON	MD		11/19/2024		165		(28)			(28)		137	137			
100174960	SCENIC	AZ		10/31/2024		130		6			6		137	137			
100165624	FORT WORTH	TX		10/04/2024		256		(119)			(119)		137	137			
100169365	KINGSLAND	GA		09/27/2024		230		(93)			(93)		137	137			
100173793	CONYERS	GA		10/30/2024		176		(39)			(39)		137	137			
100170398	EXETER	CA		10/09/2024		174		(36)			(36)		138	138			
100177803	BUTLER	NJ		11/19/2024		158		(20)			(20)		138	138			
100177787	MILILANI	HI		11/19/2024		179		(41)			(41)		138	138			
100170448	RICHMOND	VA		10/09/2024		146		(8)			(8)		138	138			
100173498	DAYTON	OH		10/29/2024		183		(44)			(44)		139	139			
100174288	MCKEESPORT	PA		10/31/2024		122		17			17		139	139			
100174466	SAN TAN VALLEY	AZ		10/31/2024		133		5			5		139	139			
100169464	PHOENIX	AZ		09/30/2024		177		(38)			(38)		139	139			
100114560	WATERBURY	CT		06/29/2023		278		(107)			(107)		171	139		(32)	(32)
100165101	UNITED KINGDOM	GBR		08/27/2024		450							450	139	(311)		(311)
100126809	BARTLESVILLE	OK		08/30/2023		139							139	139			
100171796	GRAHAM	NC		10/17/2024		202		(63)			(63)		139	139			
100167883	NEW CARROLLTON	MD		09/20/2024		192		(52)			(52)		140	140			
100173500	HOUSTON	TX		10/29/2024		188		(48)			(48)		140	140			
100174490	TACOMA	WA		10/31/2024		133		6			6		140	140			
100174111	MONTGOMERY	AL		10/31/2024		144		(4)			(4)		140	140			
100178067	JACKSONVILLE	AR		11/19/2024		162		(22)			(22)		140	140			
100176702	CHICAGO	IL		11/15/2024		169		(29)			(29)		140	140			
100169476	YUCAIPA	CA		09/30/2024		140							140	140			
100170457	MESA	AZ		10/09/2024		183		(43)			(43)		140	140			
100174173	BISHOP	TX		10/31/2024		149		(8)			(8)		140	140			
100055159	NORLINA	NC		03/23/2021		105		35			35		140	140			
100172122	ROCKWALL	TX		10/17/2024		200		(59)			(59)		140	140			
100126967	GRANVILLE	NY		08/30/2023		96		44			44		140	140			
100170393	CLARKSVILLE	TN		10/09/2024		171		(30)			(30)		140	140			
100174179	MEMPHIS	TN		10/31/2024		141		(1)			(1)		140	140			
100173909	COLUMBIA	TN		10/31/2024		126		14			14		141	141			
100173885	WARWICK	RI		10/31/2024		140		1			1		141	141			
100174150	HOUSTON	TX		10/31/2024		137		3			3		141	141			
100179701	SANBORN	NY		11/21/2024		152		(11)			(11)		141	141			
100170037	PONTIAC	MI		11/08/2024		170		(29)			(29)		141	141			
100174035	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		145		(4)			(4)		141	141			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159844	DELRAY BEACH	FL		08/16/2024		247		(106)			(106)		141	141			
100169582	MONTGOMERY	AL		09/30/2024		162		(21)			(21)		141	141			
100141640	CAPE CORAL	FL		01/30/2024		117		25			25		141	141			
100169759	LYONS	GA		09/30/2024		197		(56)			(56)		141	141			
100173752	PHILADELPHIA	PA		10/30/2024		161		(19)			(19)		141	141			
100172185	CHICAGO	IL		10/17/2024		160		(19)			(19)		141	141			
100172145	PHILADELPHIA	PA		10/17/2024		180		(38)			(38)		141	141			
100173903	VISALIA	CA		10/31/2024		144		(2)			(2)		142	142			
100173410	DELTONA	FL		10/29/2024		169		(27)			(27)		142	142			
100173964	FERGUSON	MO		10/31/2024		146		(4)			(4)		142	142			
100174174	RED OAK	TX		10/31/2024		105		37			37		142	142			
100088035	KISSIMMEE	FL		10/25/2022		266		(124)			(124)		142	142			
100165987	DETROIT	MI		09/06/2024		174		(32)			(32)		142	142			
100169768	GRAND RAPIDS	MI		09/30/2024		189		(46)			(46)		142	142			
100175709	POWDER SPRINGS	GA		11/12/2024		143		(1)			(1)		142	142			
100174117	MONROEVILLE	PA		10/31/2024		146		(3)			(3)		142	142			
100174740	CHATTANOOGA	TN		10/31/2024		139		4			4		143	143			
100169647	GARLAND	TX		09/30/2024		210		(67)			(67)		143	143			
100173978	LAKELAND	FL		10/31/2024		126		16			16		143	143			
100174719	HOUSTON	TX		10/31/2024		125		18			18		143	143			
100180654	HOUSTON	TX		11/26/2024		171		(28)			(28)		143	143			
100174589	PITTSBURGH	PA		10/31/2024		144		(1)			(1)		143	143			
100112374	EL PASO	TX		06/29/2023		96		47			47		143	143			
100174839	JEFFERSONVILLE	IN		10/31/2024		142		1			1		143	143			
100155543	BERLIN	NJ		06/18/2024		181		(38)			(38)		143	143			
100165727	NEW ORLEANS	LA		08/29/2024		212		(69)			(69)		143	143			
100174276	TELLICO PLAINS	TN		10/31/2024		120		23			23		144	144			
100172147	FORT WORTH	TX		10/17/2024		163		(19)			(19)		144	144			
100177835	WARREN	MI		11/19/2024		172		(28)			(28)		144	144			
100175539	ORLANDO	FL		11/08/2024		163		(19)			(19)		144	144			
100169320	MARCUS HOOK	PA		09/27/2024		184		(40)			(40)		145	145			
100174576	HOUSTON	TX		10/31/2024		151		(6)			(6)		145	145			
100178261	OAKLAND	CA		11/19/2024		140		5			5		145	145			
100178338	SAINT CLOUD	FL		11/19/2024		167		(22)			(22)		145	145			
100176002	ALBUQUERQUE	NM		11/14/2024		166		(22)			(22)		145	145			
100164902	MINERSVILLE	PA		08/28/2024		157		(12)			(12)		145	145			
100172226	LAWRENCEVILLE	GA		10/17/2024		193		(49)			(49)		145	145			
100175721	EAST HARTFORD	CT		11/12/2024		178		(34)			(34)		145	145			
100169576	TWIN FALLS	ID		09/30/2024		186		(41)			(41)		145	145			
100172885	CLEVELAND	OH		10/25/2024		187		(42)			(42)		145	145			
100163987	MACOMB	MI		08/21/2024		165		(20)			(20)		145	145			
100109692	FRESNO	CA		06/15/2023		217		(72)			(72)		145	145			
100173785	BRUNSWICK	OH		10/30/2024		158		(13)			(13)		145	145			
100173832	NEWPORT NEWS	VA		10/31/2024		146		(1)			(1)		145	145			
100151772	HENDERSON	NV		05/10/2024		189		(44)			(44)		145	145			
100165992	READING	PA		09/06/2024		193		(48)			(48)		145	145			
100169592	ORLANDO	FL		09/30/2024		166		(21)			(21)		145	145			
100160358	JACKSONVILLE	FL		09/06/2024		179		(34)			(34)		145	145			
100174072	SOUTH BEND	IN		10/31/2024		148		(3)			(3)		145	145			
100176847	KISSIMMEE	FL		11/15/2024		181		(35)			(35)		145	145			
100174987	BROWNSVILLE	TX		10/31/2024		146							146	146			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174522	YORK	PA		10/31/2024		150		(5)			(5)		146	146			
100169282	EASTON	PA		09/27/2024		215		(69)			(69)		146	146			
100174751	DETROIT	MI		10/31/2024		159		(12)			(12)		146	146			
100169940	BARNEGAT	NJ		11/08/2024		163		(17)			(17)		146	146			
100174409	BRENTWOOD	TN		10/31/2024		157		(10)			(10)		146	146			
100170425	FRESNO	CA		10/09/2024		189		(43)			(43)		146	146			
100165373	MYRTLE BEACH	SC		08/29/2024		239		(93)			(93)		146	146			
100178502	PORT RICHEY	FL		11/21/2024		175		(28)			(28)		146	146			
100171739	FALLING WATERS	WV		10/17/2024		233		(87)			(87)		147	147			
100168316	TEMPE	AZ		09/20/2024		190		(44)			(44)		147	147			
100172150	KISSIMMEE	FL		10/17/2024		206		(59)			(59)		147	147			
100163884	MILWAUKEE	WI		09/27/2024		195		(48)			(48)		147	147			
100173105	TALLAHASSEE	FL		10/30/2024		161		(14)			(14)		147	147			
100038739	GALWAY	IRL		09/27/2019		(1,574)		1,612			1,612	(1)	37	147	(1)	110	110
100166339	PHOENIX	AZ		10/24/2024		223		(76)			(76)		147	147			
100162353	SEYMOUR	TN		08/06/2024		156		(8)			(8)		147	147			
100169545	RED BANK	NJ		09/30/2024		184		(37)			(37)		147	147			
100169257	PHILADELPHIA	PA		09/27/2024		165		(18)			(18)		147	147			
100140838	DAVENPORT	FL		03/06/2024		187		(39)			(39)		147	147			
100176793	GREENWOOD	SC		11/15/2024		182		(35)			(35)		148	148			
100139721	UNITED KINGDOM	GBR		12/18/2023		218						(5)	213	148	(65)		(65)
100161654	GORREDIJK	NLD		07/29/2024		149							149	148	(2)		(2)
100167879	MILWAUKEE	WI		09/20/2024		176		(28)			(28)		148	148			
100170258	ORLANDO	FL		10/08/2024		167		(19)			(19)		148	148			
100173781	COBB	CA		10/30/2024		178		(30)			(30)		148	148			
100170510	LAKE CITY	FL		10/09/2024		221		(73)			(73)		148	148			
100155120	NATIONAL CITY	CA		07/19/2024		(1,785)		1,933			1,933		148	148			
100169585	JACKSONVILLE	FL		09/30/2024		184		(36)			(36)		148	148			
100054330	GASTONIA	NC		03/23/2021		368		(220)			(220)		148	148			
100171733	FALLING WATERS	WV		10/17/2024		242		(94)			(94)		148	148			
100172866	LELAND	NC		10/25/2024		168		(20)			(20)		148	148			
100176551	LAS VEGAS	NV		11/15/2024		171		(23)			(23)		148	148			
100174851	NORFOLK	VA		10/31/2024		161		(12)			(12)		148	148			
100166427	HOUSTON	TX		10/31/2024		124		25			25		148	148			
100171747	FALLING WATERS	WV		10/17/2024		219		(70)			(70)		149	149			
100013578	SANTA PAULA	CA		05/25/2017		227		(79)			(79)		149	149			
100164681	MONTEBELLO	CA		08/23/2024		158		(10)			(10)		149	149			
100174126	PRATTVILLE	AL		10/31/2024		147		2			2		149	149			
100172849	CHARLOTTE	NC		10/25/2024		184		(35)			(35)		149	149			
100174070	MEMPHIS	TN		10/31/2024		153		(4)			(4)		149	149			
100174088	MEMPHIS	TN		10/31/2024		153		(4)			(4)		149	149			
100165975	FAYETTEVILLE	NC		09/06/2024		201		(52)			(52)		149	149			
100165973	RICHMOND	VA		09/06/2024		205		(56)			(56)		149	149			
100173798	ARMUCHEE	GA		10/30/2024		142		7			7		149	149			
100170331	CRAWFORDVILLE	FL		10/08/2024		175		(25)			(25)		150	150			
100170451	NEW LONDON	CT		10/09/2024		199		(50)			(50)		150	150			
100176907	BOYNTON BEACH	FL		11/15/2024		206		(56)			(56)		150	150			
100166399	JONESBORO	GA		10/24/2024		166		(16)			(16)		150	150			
100173734	ROSEBURG	OR		10/30/2024		194		(44)			(44)		150	150			
100174146	MEMPHIS	TN		10/31/2024		154		(4)			(4)		150	150			
100163857	SANDWICH	IL		09/27/2024		189		(39)			(39)		150	150			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168301	PALM BAY	FL		09/20/2024		220		(70)			(70)		150	150			
100166380	HOUSTON	TX		10/24/2024		201		(51)			(51)		150	150			
100174561	WINDSOR	PA		10/31/2024		155		(5)			(5)		150	150			
100167796	BURTON	MI		09/19/2024		208		(57)			(57)		150	150			
100174030	LITTLE EGG HARBOR TOWNSHIP	NJ		10/31/2024		155		(4)			(4)		151	151			
100167516	NORTH CHARLESTON	SC		10/31/2024		146		5			5		151	151			
100176771	MIDDLETOWN	DE		11/15/2024		184		(33)			(33)		151	151			
100169218	CHESTER	PA		09/27/2024		170		(19)			(19)		151	151			
100164921	ZANESVILLE	OH		08/28/2024		166		(15)			(15)		151	151			
100146395	PELZER	SC		03/19/2024		196		(45)			(45)		151	151			
100177985	NEWBERRY	FL		11/19/2024		169		(18)			(18)		151	151			
100166330	FAIRBURN	GA		10/24/2024		210		(59)			(59)		152	152			
100178499	PORT RICHEY	FL		11/21/2024		179		(27)			(27)		152	152			
100173890	NORFOLK	VA		10/31/2024		154		(2)			(2)		152	152			
100170440	STILLWATER	OK		10/09/2024		194		(41)			(41)		152	152			
100152883	CARTHAGE	IN		05/22/2024		209		(56)			(56)		152	152			
100152885	CARTHAGE	IN		05/22/2024		209		(57)			(57)		152	152			
100152878	CARTHAGE	IN		05/22/2024		210		(57)			(57)		152	152			
100152886	CARTHAGE	IN		05/22/2024		210		(58)			(58)		152	152			
100166424	GRIFFIN	GA		10/31/2024		148		4			4		152	152			
100172931	LINCOLN	CA		10/25/2024		205		(53)			(53)		152	152			
100164928	READING	PA		08/28/2024		155		(3)			(3)		152	152			
100173854	WINTERVILLE	NC		10/31/2024		152		1			1		152	152			
100169587	TUCSON	AZ		09/30/2024		191		(38)			(38)		152	152			
100169711	MADISON HEIGHTS	MI		09/30/2024		200		(47)			(47)		152	152			
100175017	THEODORE	AL		10/31/2024		154		(1)			(1)		153	153			
100166450	VACAVILLE	CA		10/31/2024		155		(2)			(2)		153	153			
100167933	PARKVILLE	MD		09/20/2024		206		(53)			(53)		153	153			
100163966	MOKENA	IL		10/04/2024		254		(101)			(101)		153	153			
100143756	GARLAND	TX		04/05/2024		198		(45)			(45)		153	153			
100146001	NORTHFIELD	NJ		03/19/2024		198		(45)			(45)		153	153			
100146088	NEWFIELD	ME		03/19/2024		203		(50)			(50)		153	153			
100167773	NORCROSS	GA		09/19/2024		225		(72)			(72)		153	153			
100174487	SAN ANTONIO	TX		10/31/2024		176		(23)			(23)		153	153			
100171213	HYATTSVILLE	MD		10/16/2024		206		(53)			(53)		153	153			
100113813	NEW CASTLE	DE		06/29/2023		93		61			61		153	153			
100174622	RIO RANCHO	NM		10/31/2024		123		31			31		153	153			
100177772	WHITTIER	CA		11/19/2024		175		(22)			(22)		153	153			
100177727	FORT MILL	SC		11/19/2024		173		(19)			(19)		154	154			
100169331	MARCUS HOOK	PA		09/27/2024		198		(45)			(45)		154	154			
100174187	SACRAMENTO	CA		10/31/2024		127		27			27		154	154			
100168193	MANASSAS	VA		09/20/2024		204		(51)			(51)		154	154			
100168192	MANASSAS	VA		09/20/2024		205		(51)			(51)		154	154			
100045562	TOLEDO	OH		11/25/2020		237		(83)			(83)		154	154			
100177847	CHARLOTTE	NC		11/19/2024		193		(39)			(39)		154	154			
100156284	HOUSTON	TX		07/25/2024		223		(69)			(69)		154	154			
100174203	SUMMERFIELD	NC		10/31/2024		140		14			14		154	154			
100180052	LAKEVIEW	MI		11/25/2024		161		(6)			(6)		154	154			
100145652	UNITED KINGDOM	GBR		03/12/2024		(15,354)		15,492			15,492		138	155	17		17
100165643	TRENTON	NJ		10/04/2024		234		(80)			(80)		155	155			
100166472	CONROE	TX		10/31/2024		152		2			2		155	155			

SCHEDULE B - PART 3

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100173795	BAKERSFIELD	CA		10/30/2024		222		(68)			(68)		155	155			
100174734	CHESAPEAKE	VA		10/31/2024		166		(11)			(11)		155	155			
100172119	SHAKER HEIGHTS	OH		10/17/2024		206		(51)			(51)		155	155			
100168339	CHARLOTTE	NC		09/20/2024		201		(46)			(46)		155	155			
100171293	GARLAND	TX		10/16/2024		188		(33)			(33)		155	155			
100168219	INDIANAPOLIS	IN		09/20/2024		192		(37)			(37)		155	155			
100176772	GREENVILLE	SC		11/15/2024		200		(45)			(45)		155	155			
100165241	CUYAHOGA FALLS	OH		08/29/2024		150		5			5		155	155			
100176888	FORT LAUDERDALE	FL		11/15/2024		187		(32)			(32)		155	155			
100038956	DUBLIN	IRL		09/27/2019		(12,711)		12,764			12,764	(1)	53	155	(37)	140	103
100170394	BRENHAM	TX		10/09/2024		200		(44)			(44)		155	155			
100174758	GRANDVILLE	MI		10/31/2024		142		13			13		155	155			
100174480	EVANS	GA		10/31/2024		173		(18)			(18)		156	156			
100168292	DALTON	GA		09/20/2024		203		(47)			(47)		156	156			
100176919	CAPITOL HEIGHTS	MD		11/15/2024		190		(34)			(34)		156	156			
100165264	BALTIMORE	MD		08/29/2024		157		(1)			(1)		156	156			
100071909	SUGARLOAF KEY	FL		11/19/2021		547		(391)			(391)		156	156			
100167776	MONROE	NY		09/19/2024		247		(91)			(91)		156	156			
100145547	UNITED KINGDOM	GBR		03/12/2024		(7,285)		6,144			6,144		(1,141)	156	25	1,273	1,298
100169246	HAZEL CREST	IL		09/27/2024		175		(19)			(19)		156	156			
100165810	BETHLEHEM	GA		08/29/2024		189		(33)			(33)		156	156			
100167938	KANSAS CITY	MO		09/20/2024		182		(26)			(26)		156	156			
100174426	SUN VALLEY	CA		10/31/2024		131		25			25		156	156			
100172128	CHOWCHILLA	CA		10/17/2024		210		(54)			(54)		157	157			
100176766	NORFOLK	VA		11/15/2024		193		(36)			(36)		157	157			
100164018	WILKES BARRE	PA		08/21/2024		218		(61)			(61)		157	157			
100164020	WILKES BARRE	PA		08/21/2024		222		(66)			(66)		157	157			
100170516	SANTA ROSA BEACH	FL		10/09/2024		237		(81)			(81)		157	157			
100170330	CLAYTON	NC		10/08/2024		217		(60)			(60)		157	157			
100174483	DIXON	CA		10/31/2024		166		(9)			(9)		157	157			
100168798	JACKSONVILLE	FL		09/26/2024		238		(81)			(81)		157	157			
100173533	WILLIS	TX		10/29/2024		172		(15)			(15)		157	157			
100172121	BELVIDERE	IL		10/17/2024		177		(20)			(20)		157	157			
100169774	JACKSONVILLE	NC		09/30/2024		215		(58)			(58)		157	157			
100175618	BRADENTON	FL		11/12/2024		198		(41)			(41)		157	157			
100164950	ELMIRA	NY		08/28/2024		166		(9)			(9)		158	158			
100168898	UNITED KINGDOM	GBR		09/26/2024		167							167	158	(9)		(9)
100164937	LAKELAND	GA		08/28/2024		164		(7)			(7)		158	158			
100155468	LAS VEGAS	NV		06/18/2024		198		(40)			(40)		158	158			
100171386	WINDER	GA		10/16/2024		210		(52)			(52)		158	158			
100170262	FLINT	TX		10/08/2024		204		(46)			(46)		158	158			
100153435	SCRANTON	PA		05/30/2024		174		(16)			(16)		158	158			
100168245	DOUGLASVILLE	GA		09/20/2024		198		(40)			(40)		159	159			
100170406	INDIANAPOLIS	IN		10/09/2024		182		(24)			(24)		159	159			
100172355	LITTLE ROCK	AR		10/23/2024		185		(26)			(26)		159	159			
100168340	PROVO	UT		09/20/2024		197		(38)			(38)		159	159			
100168128	MIAMI	FL		09/20/2024		207		(49)			(49)		159	159			
100173758	HIALEAH	FL		10/30/2024		174		(15)			(15)		159	159			
100169481	CARY	NC		09/30/2024		201		(42)			(42)		159	159			
100171708	FARMERSVILLE	TX		10/17/2024		202		(43)			(43)		159	159			
100164916	WILKES-BARRE	PA		08/28/2024		176		(17)			(17)		159	159			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172870	EAST POINT	GA		10/25/2024		229		(70)			(70)		159	159			
100172182	SOUTHBRIDGE	MA		10/17/2024		214		(54)			(54)		160	160			
100012372	DELAND	FL		04/28/2017		135		25			25		160	160			
100174415	KAILUA KONA	HI		10/31/2024		173		(13)			(13)		160	160			
100169680	NORCROSS	GA		09/30/2024		222		(62)			(62)		160	160			
100176693	SPRING	TX		11/15/2024		199		(39)			(39)		160	160			
100164963	DAYTON	OH		08/28/2024		175		(15)			(15)		160	160			
100053786	KILLEEN	TX		03/23/2021		365		(205)			(205)		160	160			
100173864	MARIETTA	GA		10/31/2024		163		(3)			(3)		160	160			
100168306	WILMINGTON	NC		09/20/2024		211		(51)			(51)		160	160			
100169301	HOWELL	MI		09/27/2024		219		(59)			(59)		160	160			
100167108	DETROIT	MI		09/13/2024		222		(62)			(62)		160	160			
100167853	LAREDO	TX		09/20/2024		153		8			8		160	160			
100165668	INDIANAPOLIS	IN		10/04/2024		200		(40)			(40)		160	160			
100170383	AUSTIN	TX		10/08/2024		207		(46)			(46)		160	160			
100152893	CARTHAGE	IN		05/22/2024		201		(41)			(41)		160	160			
100165662	RIO RANCHO	NM		10/04/2024		237		(77)			(77)		161	161			
100178117	GARLAND	UT		11/19/2024		206		(46)			(46)		161	161			
100169518	HELLERTOWN	PA		09/30/2024		207		(47)			(47)		161	161			
100172584	FATE	TX		10/23/2024		211		(51)			(51)		161	161			
100170378	SAVANNAH	GA		10/08/2024		214		(53)			(53)		161	161			
100169609	LUBBOCK	TX		09/30/2024		211		(50)			(50)		161	161			
100167891	CONVERSE	TX		09/20/2024		195		(34)			(34)		161	161			
100170898	ELK GROVE	CA		10/11/2024		188		(27)			(27)		161	161			
100169374	JACKSONVILLE	FL		09/27/2024		226		(65)			(65)		161	161			
100173524	BUCKEYE	AZ		10/29/2024		207		(46)			(46)		161	161			
100146279	CARMEL	ME		03/19/2024		210		(49)			(49)		161	161			
100171728	MCKINNEY	TX		10/17/2024		199		(38)			(38)		161	161			
100159639	ROCKFORD	IL		08/23/2024		264		(102)			(102)		161	161			
100174387	COLUMBIA	SC		10/31/2024		142		19			19		161	161			
100174756	GREENVILLE	SC		10/31/2024		141		20			20		161	161			
100163878	MIAMI	FL		09/27/2024		245		(83)			(83)		161	161			
100175939	POINCIANA	FL		11/14/2024		179		(18)			(18)		161	161			
100147080	SURPRISE	AZ		03/28/2024		195		(34)			(34)		161	161			
100174358	NEWARK	OH		10/31/2024		143		18			18		161	161			
100175977	SELMA	CA		11/14/2024		191		(29)			(29)		162	162			
100114191	FRESNO	CA		06/29/2023		515		(353)			(353)		162	162			
100169026	CHICAGO	IL		09/27/2024		220		(58)			(58)		162	162			
100173477	BLUE ISLAND	IL		10/29/2024		246		(84)			(84)		162	162			
100144796	UNITED KINGDOM	GBR		03/12/2024		(8,960)		9,107			9,107		147	162	14		14
100167018	DETROIT	MI		09/13/2024		237		(75)			(75)		162	162			
100175994	FORT PIERCE	FL		11/14/2024		217		(55)			(55)		162	162			
100177768	FOREST HILL	MD		11/19/2024		191		(30)			(30)		162	162			
100174438	FLORENCE	AZ		10/31/2024		166		(4)			(4)		162	162			
100163266	MORRILTON	AR		08/13/2024		201		(38)			(38)		163	163			
100172546	FOLSOM	PA		10/23/2024		207		(44)			(44)		163	163			
100170436	COLUMBUS	OH		10/09/2024		138		24			24		163	163			
100167121	GREENSBORO	NC		09/13/2024		216		(53)			(53)		163	163			
100171357	DEL VALLE	TX		10/16/2024		258		(95)			(95)		163	163			
100138381	SPRING VALLEY	NY		12/18/2023		166		(3)			(3)		163	163			
100170124	WINSTON SALEM	NC		10/08/2024		181		(18)			(18)		163	163			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174162	CHICAGO	IL		10/31/2024		160		3			3		163	163			
100168172	EDISON	NJ		09/20/2024		201		(38)			(38)		163	163			
100180266	STREAMWOOD	IL		11/25/2024		177		(14)			(14)		163	163			
100169637	STONE MOUNTAIN	GA		09/30/2024		222		(59)			(59)		163	163			
100164914	CLEVELAND	OH		08/28/2024		174		(11)			(11)		163	163			
100174855	CHARLOTTE	NC		10/31/2024		163		1			1		164	164			
100054678	DURHAM	NC		03/23/2021		341		(177)			(177)		164	164			
100168216	LITHONIA	GA		09/20/2024		226		(62)			(62)		164	164			
100111850	NEVADA	MO		06/29/2023		137		27			27		164	164			
100167025	CLEVELAND	OH		09/13/2024		190		(26)			(26)		164	164			
100171270	FAIRHOPE	AL		10/16/2024		227		(63)			(63)		164	164			
100174886	GREENWOOD	IN		10/31/2024		166		(2)			(2)		164	164			
100170338	DOWNINGTOWN	PA		10/08/2024		185		(21)			(21)		164	164			
100173643	GULPEN	NLD		10/29/2024		170							170	164	(6)		(6)
100175763	CAPE MAY	NJ		11/12/2024		169		(4)			(4)		165	165			
100164939	ROME	NY		08/28/2024		183		(18)			(18)		165	165			
100175676	DENISON	TX		11/12/2024		186		(21)			(21)		165	165			
100173921	VIRGINIA BEACH	VA		10/31/2024		148		17			17		165	165			
100180199	ATHENS	TN		11/25/2024		179		(15)			(15)		165	165			
100174033	SUN CITY CENTER	FL		10/31/2024		161		4			4		165	165			
100155414	TUCSON	AZ		06/18/2024		191		(26)			(26)		165	165			
100172888	GARFIELD HEIGHTS	OH		10/25/2024		194		(29)			(29)		165	165			
100180634	KISSIMMEE	FL		11/26/2024		199		(34)			(34)		165	165			
100170017	KANSAS CITY	MO		11/08/2024		208		(43)			(43)		165	165			
100168329	SPLENDORA	TX		09/20/2024		210		(45)			(45)		165	165			
100171464	BONAIRE	GA		10/16/2024		199		(34)			(34)		165	165			
100168146	ROWLETT	TX		09/20/2024		218		(53)			(53)		165	165			
100169719	PHILADELPHIA	PA		09/30/2024		221		(56)			(56)		165	165			
100168303	HASLET	TX		09/20/2024		224		(58)			(58)		165	165			
100171788	FORNEY	TX		10/17/2024		239		(74)			(74)		165	165			
100170320	NORRIDGE	IL		10/08/2024		203		(38)			(38)		165	165			
100179774	KINGSPORT	TN		11/21/2024		191		(26)			(26)		165	165			
100173199	FORNEY	TX		10/30/2024		177		(11)			(11)		165	165			
100168077	VIRGINIA BEACH	VA		09/20/2024		220		(55)			(55)		166	166			
100175982	DAWSON	TX		11/14/2024		157		8			8		166	166			
100174420	MURRIETA	CA		10/31/2024		172		(6)			(6)		166	166			
100171356	PHOENIX	AZ		10/16/2024		223		(57)			(57)		166	166			
100168651	STONE MOUNTAIN	GA		09/25/2024		249		(83)			(83)		166	166			
100180068	WESLEY CHAPEL	FL		11/25/2024		197		(32)			(32)		166	166			
100169743	TANNERSVILLE	PA		09/30/2024		215		(50)			(50)		166	166			
100086932	LONG BEACH	CA		10/24/2022		153		13			13		166	166			
100167113	PHILADELPHIA	PA		09/13/2024		212		(46)			(46)		166	166			
100171250	EPHRATA	WA		10/16/2024		220		(54)			(54)		166	166			
100180224	MILLSBORO	DE		11/25/2024		168		(2)			(2)		166	166			
100168276	SAN DIEGO	CA		09/20/2024		213		(47)			(47)		166	166			
100171433	PULLMAN	WA		10/16/2024		180		(14)			(14)		166	166			
100175357	EDMOND	OK		11/05/2024		193		(26)			(26)		167	167			
100180315	PHILADELPHIA	PA		11/25/2024		181		(14)			(14)		167	167			
100173175	FRESNO	CA		10/30/2024		178		(12)			(12)		167	167			
100171700	GLASSBORO	NJ		10/16/2024		213		(46)			(46)		167	167			
100166333	TOLLESON	AZ		10/24/2024		242		(75)			(75)		167	167			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170471	CLEVELAND	OH		10/09/2024		228		(61)			(61)		167	167			
100171746	FALLING WATERS	WV		10/17/2024		217		(50)			(50)		167	167			
100167120	ST. LOUIS	MO		09/13/2024		213		(45)			(45)		167	167			
100175630	KYLE	TX		11/12/2024		161		7			7		167	167			
100168338	MARTINEZ	GA		09/20/2024		224		(57)			(57)		168	168			
100168231	KIRKLAND	WA		09/20/2024		189		(22)			(22)		168	168			
100180295	TAYLOR	TX		11/25/2024		175		(8)			(8)		168	168			
100176816	ATLANTA	GA		11/15/2024		218		(50)			(50)		168	168			
100173913	INDIAN HEAD	MD		10/31/2024		164		4			4		168	168			
100166397	SAN ANTONIO	TX		10/24/2024		220		(52)			(52)		168	168			
100173510	SURPRISE	AZ		10/29/2024		215		(47)			(47)		168	168			
100172961	PALM BAY	FL		10/25/2024		207		(39)			(39)		168	168			
100173513	PINE BUSH	NY		10/29/2024		218		(49)			(49)		168	168			
100172904	SAHUARITA	AZ		10/25/2024		216		(48)			(48)		168	168			
100175941	GRAHAM	NC		11/14/2024		184		(16)			(16)		168	168			
100167798	READING	PA		09/19/2024		228		(60)			(60)		168	168			
100174875	CHARLOTTE	NC		10/31/2024		167		1			1		168	168			
100133995	PAULSBORO	NJ		10/25/2023		254		(85)			(85)		168	168			
100173771	MADISON	AL		10/30/2024		217		(49)			(49)		168	168			
100174595	TAFT	CA		10/31/2024		151		18			18		168	168			
100169263	GLASSPORT	PA		09/27/2024		189		(21)			(21)		168	168			
100171743	FALLING WATERS	WV		10/17/2024		218		(50)			(50)		168	168			
100164935	CLEVELAND	OH		08/28/2024		170		(1)			(1)		169	169			
100155362	HIRAM	GA		06/18/2024		238		(69)			(69)		169	169			
100177702	METALINE FALLS	WA		11/19/2024		193		(24)			(24)		169	169			
100175000	CARNEYS POINT	NJ		10/31/2024		162		7			7		169	169			
100171679	WESTFIELD	IN		10/16/2024		215		(46)			(46)		169	169			
100165657	DANBURY	CT		10/04/2024		222		(53)			(53)		169	169			
100162284	CARENCRO	LA		09/06/2024		196		(27)			(27)		169	169			
100169817	CHICAGO	IL		09/30/2024		218		(49)			(49)		169	169			
100168262	NORWALK	CT		09/20/2024		170							169	169			
100180198	SOMERS POINT	NJ		11/25/2024		185		(15)			(15)		169	169			
100170305	LAKE OZARK	MO		10/08/2024		202		(33)			(33)		169	169			
100172336	ROBBINSVILLE	NJ		10/23/2024		190		(20)			(20)		169	169			
100155702	JEFFERSON	GA		06/18/2024		222		(52)			(52)		169	169			
100180868	UNITED KINGDOM	GBR		11/27/2024		171							171	170	(1)		(1)
100168122	WHITE BEAR LAKE	MN		09/20/2024		184		(15)			(15)		170	170			
100166459	WOODSTOCK	GA		10/31/2024		176		(7)			(7)		170	170			
100175945	FORNEY	TX		11/14/2024		228		(59)			(59)		170	170			
100169399	SANTA MARIA	CA		09/30/2024		216		(46)			(46)		170	170			
100175757	OAKLAND	CA		11/12/2024		187		(17)			(17)		170	170			
100175726	LA VERNE	CA		11/12/2024		189		(19)			(19)		170	170			
100168200	ROCKY FACE	GA		09/20/2024		210		(41)			(41)		170	170			
100171541	CADDO MILLS	TX		10/16/2024		218		(48)			(48)		170	170			
100170300	CRANDALL	TX		10/08/2024		153		17			17		170	170			
100180430	THE WOODLANDS	TX		11/25/2024		188		(17)			(17)		170	170			
100180227	JOHNSTON	IA		11/25/2024		174		(3)			(3)		171	171			
100169265	BINGHAMTON	NY		09/27/2024		191		(21)			(21)		171	171			
100175217	PINGREE GROVE	IL		11/05/2024		176		(6)			(6)		171	171			
100174673	PHILADELPHIA	PA		10/31/2024		178		(7)			(7)		171	171			
100167808	READING	PA		09/19/2024		239		(68)			(68)		171	171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165948	LEESBURG	FL		09/06/2024		224		(53)			(53)		171	171			
100170077	SHOREWOOD	IL		10/08/2024		208		(37)			(37)		171	171			
100171494	COLLINSVILLE	IL		10/16/2024		223		(52)			(52)		171	171			
100170122	BROOKLYN PARK	MN		10/08/2024		222		(52)			(52)		171	171			
100175761	WASHOE VALLEY	NV		11/12/2024		193		(22)			(22)		171	171			
100173918	NORTH LAS VEGAS	NV		10/31/2024		165		6			6		171	171			
100154856	DETROIT	MI		07/19/2024		179		(8)			(8)		171	171			
100168141	HOUSTON	TX		09/20/2024		222		(51)			(51)		171	171			
100168142	HOUSTON	TX		09/20/2024		222		(51)			(51)		171	171			
100176812	VERO BEACH	FL		11/15/2024		214		(43)			(43)		171	171			
100174284	EAST ELLIJAY	GA		10/31/2024		147		24			24		171	171			
100180261	TOBYHANNA	PA		11/25/2024		182		(11)			(11)		171	171			
100168281	WHEAT RIDGE	CO		09/20/2024		188		(16)			(16)		171	171			
100166402	VISALIA	CA		10/24/2024		168		3			3		171	171			
100172207	MESA	AZ		10/17/2024		242		(70)			(70)		171	171			
100174076	PINELLAS PARK	FL		10/31/2024		152		19			19		171	171			
100174249	SAN ANTONIO	TX		10/31/2024		174		(2)			(2)		171	171			
100165817	METAIRIE	LA		08/29/2024		175		(3)			(3)		172	172			
100180271	ALCOA	TN		11/25/2024		183		(11)			(11)		172	172			
100174701	EASTPOINTE	MI		10/31/2024		167		5			5		172	172			
100180263	HOUSTON	TX		11/25/2024		169		2			2		172	172			
100174581	ROANOKE	TX		10/31/2024		146		25			25		172	172			
100166466	HIALEAH	FL		10/31/2024		164		7			7		172	172			
100180385	CUB RUN	KY		11/25/2024		185		(13)			(13)		172	172			
100173547	UNITED KINGDOM	GBR		10/29/2024		178							178	172	(6)		(6)
100174917	INDIANAPOLIS	IN		10/31/2024		185		(13)			(13)		172	172			
100174353	INDIO	CA		10/31/2024		146		26			26		172	172			
100164122	WINSTON SALEM	NC		08/21/2024		254		(82)			(82)		172	172			
100177855	MYRTLE BEACH	SC		11/19/2024		207		(35)			(35)		172	172			
100178204	STREETSBORO	OH		11/19/2024		210		(38)			(38)		172	172			
100178101	STANWOOD	WA		11/19/2024		216		(44)			(44)		172	172			
100172143	RIVERSIDE	CA		10/17/2024		199		(27)			(27)		172	172			
100169737	SPARTA	TN		09/30/2024		217		(45)			(45)		172	172			
100173870	GARLAND	TX		10/31/2024		173		(1)			(1)		172	172			
100168321	SPRING	TX		09/20/2024		231		(59)			(59)		172	172			
100168295	BELTON	MO		09/20/2024		216		(44)			(44)		172	172			
100178171	HIGH POINT	NC		11/19/2024		202		(30)			(30)		172	172			
100165824	CLEARLAKE	CA		08/29/2024		115		58			58		173	173			
100171799	FORNEY	TX		10/17/2024		300		(127)			(127)		173	173			
100174412	GREEN BROOK	NJ		10/31/2024		170		3			3		173	173			
100159908	BOYNTON BEACH	FL		08/16/2024		280		(107)			(107)		173	173			
100171680	WESTFIELD	IN		10/16/2024		206		(33)			(33)		173	173			
100167111	BATTLE CREEK	MI		09/13/2024		223		(50)			(50)		173	173			
100172506	CLEBURNE	TX		10/23/2024		189		(15)			(15)		173	173			
100169249	CHICAGO	IL		09/27/2024		195		(21)			(21)		173	173			
100174557	SAINT JOSEPH	MO		10/31/2024		179		(6)			(6)		174	174			
100172472	MESA	AZ		10/23/2024		211		(37)			(37)		174	174			
100169790	PENSACOLA	FL		09/30/2024		204		(30)			(30)		174	174			
100160374	HOUSTON	TX		09/06/2024		224		(50)			(50)		174	174			
100166351	CHICAGO	IL		10/24/2024		199		(25)			(25)		174	174			
100165260	MARYSVILLE	CA		08/29/2024		220		(46)			(46)		174	174			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170444	TUCSON	AZ		10/09/2024		214		(40)			(40)		174	174			
100173352	PLYMOUTH	MI		10/30/2024		214		(40)			(40)		174	174			
100173796	CHICAGO	IL		10/30/2024		196		(22)			(22)		174	174			
100169381	LEBANON	IN		09/27/2024		194		(20)			(20)		174	174			
100168315	SAINT PAUL	MN		09/20/2024		224		(50)			(50)		174	174			
100170372	WEED	CA		10/08/2024		234		(60)			(60)		174	174			
100174657	JACKSONVILLE	FL		10/31/2024		188		(13)			(13)		174	174			
100169841	HOUSTON	TX		09/30/2024		211		(37)			(37)		174	174			
100174680	STATEN ISLAND	NY		10/31/2024		104		70			70		174	174			
100155451	PHELAN	CA		06/18/2024		219		(44)			(44)		175	175			
100170387	COLUMBIA	SC		10/08/2024		229		(54)			(54)		175	175			
100171604	CONYERS	GA		10/16/2024		219		(44)			(44)		175	175			
100174569	GRIFFIN	GA		10/31/2024		191		(16)			(16)		175	175			
100166046	FORT MYERS	FL		09/06/2024		244		(69)			(69)		175	175			
100176770	NORFOLK	VA		11/15/2024		211		(36)			(36)		175	175			
100175151	WALTERBORO	SC		11/05/2024		229		(54)			(54)		175	175			
100167906	BIRMINGHAM	AL		09/20/2024		173		2			2		175	175			
100174440	NORTH SMITHFIELD	RI		10/31/2024		170		5			5		175	175			
100172857	BAKERSFIELD	CA		10/25/2024		193		(18)			(18)		175	175			
100174862	SACRAMENTO	CA		10/31/2024		149		26			26		175	175			
100173753	VINTON	VA		10/30/2024		183		(8)			(8)		175	175			
100144678	UNITED KINGDOM	GBR		03/12/2024		(9,684)		9,833			9,833		149	175	26		26
100170297	INDIANAPOLIS	IN		10/08/2024		215		(39)			(39)		175	175			
100174911	FAYETTEVILLE	NC		10/31/2024		191		(16)			(16)		175	175			
100166400	AUSTIN	TX		10/24/2024		255		(79)			(79)		176	176			
100092003	PITTSBURGH	PA		02/09/2023		192		(17)			(17)		176	176			
100180586	ALEXANDRIA	VA		11/26/2024		180		(4)			(4)		176	176			
100163885	DELAND	FL		09/27/2024		169		7			7		176	176			
100170341	WAUKESHA	WI		10/08/2024		238		(63)			(63)		176	176			
100169687	COLUMBIA	MD		09/30/2024		232		(56)			(56)		176	176			
100170177	WESLEY CHAPEL	FL		10/08/2024		172		3			3		176	176			
100174845	WHITE BLUFF	TN		10/31/2024		172		4			4		176	176			
100169761	SONORA	CA		09/30/2024		205		(29)			(29)		176	176			
100174311	HOUGHTON	MI		10/31/2024		147		29			29		176	176			
100174596	TRENTON	NJ		10/31/2024		192		(16)			(16)		176	176			
100161848	CHESTER	PA		07/31/2024		171		5			5		176	176			
100174396	SAN BERNARDINO	CA		10/31/2024		184		(8)			(8)		176	176			
100172126	HILO	HI		10/17/2024		227		(51)			(51)		176	176			
100165620	SALEM	OR		10/04/2024		299		(123)			(123)		176	176			
100045670	GREENSBURG	KY		11/25/2020		165		12			12		176	176			
100180463	LA PORTE	IN		11/26/2024		198		(22)			(22)		176	176			
100175224	CHARLOTTE	NC		11/05/2024		229		(52)			(52)		176	176			
100171581	FISHERS	IN		10/16/2024		227		(50)			(50)		176	176			
100168096	SURPRISE	AZ		09/20/2024		191		(15)			(15)		177	177			
100167507	LAKEWOOD	OH		10/31/2024		178		(1)			(1)		177	177			
100174890	CHARLES TOWN	WV		10/31/2024		153		23			23		177	177			
100176881	MIAMI	FL		11/15/2024		211		(34)			(34)		177	177			
100173896	TAMPA	FL		10/31/2024		178		(1)			(1)		177	177			
100167851	GREENSBORO	NC		09/20/2024		248		(71)			(71)		177	177			
100174441	BREINIGSVILLE	PA		10/31/2024		182		(5)			(5)		177	177			
100180208	MIRAMAR BEACH	FL		11/25/2024		197		(19)			(19)		177	177			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167041	CLEVELAND	OH		09/13/2024		209		(31)			(31)		177	177			
100173803	VENUS	TX		10/30/2024		191		(14)			(14)		177	177			
100174398	LOGANVILLE	GA		10/31/2024		203		(26)			(26)		178	178			
100172495	GRAND JUNCTION	MI		10/23/2024		222		(44)			(44)		178	178			
100165586	TUCSON	AZ		10/04/2024		275		(97)			(97)		178	178			
100175278	OCALA	FL		11/05/2024		197		(20)			(20)		178	178			
100171654	LITTLE EGG HARBOR TWP	NJ		10/16/2024		220		(43)			(43)		178	178			
100173606	ROTTERDAM	NLD		10/29/2024		184							184	178	(6)		(6)
100064840	BALTIMORE	MD		07/14/2021		186		(8)			(8)		178	178			
100154877	DETROIT	MI		07/19/2024		179		(1)			(1)		178	178			
100172460	SOUTHPORT	NC		10/23/2024		213		(35)			(35)		178	178			
100170195	CALABASH	NC		10/08/2024		229		(51)			(51)		178	178			
100170028	PEARLAND	TX		11/08/2024		186		(8)			(8)		178	178			
100180252	YUKON	OK		11/25/2024		191		(13)			(13)		178	178			
100172340	CIBOLO	TX		10/23/2024		201		(23)			(23)		178	178			
100165288	AKRON	OH		08/29/2024		178							178	178			
100169651	BEECH GROVE	IN		09/30/2024		233		(55)			(55)		178	178			
100159706	YORK	PA		08/23/2024		228		(49)			(49)		178	178			
100170075	FOLEY	AL		10/08/2024		237		(59)			(59)		178	178			
100172488	DULUTH	MN		10/23/2024		222		(44)			(44)		178	178			
100168715	PASCO	WA		09/25/2024		259		(80)			(80)		178	178			
100167987	DAYTON	TN		09/20/2024		229		(51)			(51)		178	178			
100180217	GASTONIA	NC		11/25/2024		190		(12)			(12)		179	179			
100169616	EWING	NJ		09/30/2024		222		(43)			(43)		179	179			
100169459	PORTLAND	CT		09/30/2024		240		(62)			(62)		179	179			
100176576	LAS VEGAS	NV		11/15/2024		197		(18)			(18)		179	179			
100175075	HAMPTON	GA		11/05/2024		198		(19)			(19)		179	179			
100169699	NEWNAN	GA		09/30/2024		227		(48)			(48)		179	179			
100177756	PARKTON	MD		11/19/2024		209		(30)			(30)		179	179			
100167864	DALLAS	TX		09/20/2024		214		(35)			(35)		179	179			
100038924	KILKENNY	IRL		09/27/2019		(3,306)		3,349			3,349	(1)	41	179	(1)	139	138
100171424	CHESAPEAKE	VA		10/16/2024		224		(45)			(45)		179	179			
100178028	NORTH TONAWANDA	NY		11/19/2024		225		(46)			(46)		179	179			
100179990	SUNRISE BEACH	MO		11/25/2024		200		(20)			(20)		179	179			
100172401	ELGIN	TX		10/23/2024		221		(42)			(42)		179	179			
100177747	FARIBAULT	MN		11/19/2024		206		(27)			(27)		179	179			
100173706	MERRILLVILLE	IN		10/30/2024		214		(35)			(35)		179	179			
100175695	KINGSTON	MA		11/12/2024		210		(30)			(30)		180	180			
100173098	PALM BAY	FL		10/30/2024		223		(43)			(43)		180	180			
100169321	ATLANTA	GA		09/27/2024		87		92			92		180	180			
100174639	NEW BRAUNFELS	TX		10/31/2024		177		3			3		180	180			
100180248	WILLS POINT	TX		11/25/2024		184		(4)			(4)		180	180			
100169662	BELLEVUE	NE		09/30/2024		210		(31)			(31)		180	180			
100165009	PORT CHARLOTTE	FL		08/28/2024		207		(28)			(28)		180	180			
100169645	HOMESTEAD	FL		09/30/2024		258		(78)			(78)		180	180			
100049636	BALA CYNWYD	PA		11/20/2020		247		(67)			(67)		180	180			
100180194	CHICAGO	IL		11/25/2024		187		(7)			(7)		180	180			
100165330	LANCASTER	TX		08/29/2024		283		(103)			(103)		180	180			
100174041	WILSON	NC		10/31/2024		207		(26)			(26)		181	181			
100163393	FRANKLIN	NC		09/27/2024		315		(135)			(135)		181	181			
100174461	SAHUARITA	AZ		10/31/2024		169		12			12		181	181			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173966	SPARTANBURG	SC		10/31/2024		156		24			24		181	181			
100146081	NEPTUNE CITY	NJ		03/19/2024		238		(57)			(57)		181	181			
100170136	EAST HARTFORD	CT		10/08/2024		206		(25)			(25)		181	181			
100146296	WOODSTOCK	VA		03/19/2024		232		(51)			(51)		181	181			
100180765	CHESTERFIELD	VA		11/26/2024		196		(15)			(15)		181	181			
100173512	BAKERSFIELD	CA		10/29/2024		228		(47)			(47)		181	181			
100171776	OCEANO	CA		10/17/2024		274		(93)			(93)		181	181			
100161924	SOUTH PASADENA	FL		07/31/2024		244		(63)			(63)		181	181			
100180229	MESQUITE	TX		11/25/2024		191		(10)			(10)		181	181			
100173194	GRETNA	NE		10/30/2024		197		(16)			(16)		181	181			
100168138	TWIN PEAKS	CA		09/20/2024		215		(33)			(33)		181	181			
100091108	FRAZIER PARK	CA		01/31/2023		132		49			49		181	181			
100169745	NEW PORT RICHEY	FL		09/30/2024		244		(63)			(63)		181	181			
100170260	GILFORD	NH		10/08/2024		235		(54)			(54)		182	182			
100163900	FAYETTEVILLE	NC		09/27/2024		253		(71)			(71)		182	182			
100179589	DOVER	DE		11/21/2024		188		(6)			(6)		182	182			
100165818	METAIRIE	LA		08/29/2024		199		(17)			(17)		182	182			
100171721	PONDER	TX		10/17/2024		307		(125)			(125)		182	182			
100167834	STOCKTON	CA		09/20/2024		221		(39)			(39)		182	182			
100174356	SPRINGFIELD	MO		10/31/2024		145		37			37		182	182			
100180342	CHATTANOOGA	TN		11/25/2024		185		(3)			(3)		182	182			
100167894	DALLAS	TX		09/20/2024		254		(71)			(71)		182	182			
100174102	HOUSTON	TX		10/31/2024		188		(5)			(5)		183	183			
100174338	LAWRENCEBURG	KY		10/31/2024		158		24			24		183	183			
100155006	CLEVELAND	OH		07/19/2024		214		(32)			(32)		183	183			
100165893	GLENDALE	AZ		08/30/2024		255		(72)			(72)		183	183			
100170084	MILLINGTON	TN		10/08/2024		196		(12)			(12)		183	183			
100167850	CHICAGO	IL		09/20/2024		219		(36)			(36)		183	183			
100168258	WINDSOR	CO		09/20/2024		240		(57)			(57)		183	183			
100163930	ELGIN	IL		10/04/2024		248		(64)			(64)		183	183			
100173389	HOLLYWOOD	FL		10/29/2024		212		(29)			(29)		183	183			
100174348	BLUE RIDGE	GA		10/31/2024		161		22			22		183	183			
100164915	ELKHART	IN		08/28/2024		190		(6)			(6)		183	183			
100175163	JARRELL	TX		11/05/2024		215		(32)			(32)		184	184			
100168244	LITTLE ELM	TX		09/20/2024		193		(10)			(10)		184	184			
100164906	JOHNSTOWN	PA		08/28/2024		190		(6)			(6)		184	184			
100180203	MILLEDGEVILLE	GA		11/25/2024		197		(13)			(13)		184	184			
100046582	ALLIANCE	OH		11/25/2020		114		70			70		184	184			
100174463	WEST PALM BEACH	FL		10/31/2024		198		(15)			(15)		184	184			
100168266	ALBUQUERQUE	NM		09/20/2024		203		(19)			(19)		184	184			
100173385	LAS VEGAS	NV		10/29/2024		277		(93)			(93)		184	184			
100174385	IDAHO SPRINGS	CO		10/31/2024		164		20			20		184	184			
100156254	KENNER	LA		06/20/2024		331		(148)			(148)		184	184			
100174217	CRESTLINE	CA		10/31/2024		150		34			34		184	184			
100169695	KISSIMMEE	FL		09/30/2024		248		(64)			(64)		184	184			
100177881	GRAHAM	WA		11/19/2024		208		(24)			(24)		184	184			
100180292	TORRINGTON	CT		11/25/2024		187		(2)			(2)		184	184			
100170412	CHARLOTTE	NC		10/09/2024		246		(62)			(62)		184	184			
100168102	ROSHARON	TX		09/20/2024		202		(18)			(18)		184	184			
100170497	GROVELAND	FL		10/09/2024		205		(21)			(21)		184	184			
100169574	LAS VEGAS	NV		09/30/2024		231		(47)			(47)		184	184			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174289	MUSTANG	OK		10/31/2024		174		10			10		184	184			
100169248	CHICAGO	IL		09/27/2024		207		(22)			(22)		184	184			
100169323	UPPER CHICHESTER	PA		09/27/2024		236		(51)			(51)		184	184			
100168241	ROANOKE	TX		09/20/2024		240		(55)			(55)		184	184			
100172389	SANTA ROSA BEACH	FL		10/23/2024		229		(45)			(45)		184	184			
100174550	LAWRENCEVILLE	GA		10/31/2024		165		20			20		184	184			
100172370	LAS VEGAS	NV		10/23/2024		204		(19)			(19)		184	184			
100172153	HANFORD	CA		10/17/2024		208		(23)			(23)		184	184			
100180338	CHARLOTTE	NC		11/25/2024		179		6			6		185	185			
100172131	NASHVILLE	TN		10/17/2024		234		(49)			(49)		185	185			
100174882	CLYDE	MI		10/31/2024		188		(4)			(4)		185	185			
100180302	HOUSTON	TX		11/25/2024		191		(6)			(6)		185	185			
100173245	RICHLANDS	NC		10/30/2024		229		(45)			(45)		185	185			
100174597	WARNER ROBINS	GA		10/31/2024		194		(9)			(9)		185	185			
100169581	DAVIE	FL		09/30/2024		228		(44)			(44)		185	185			
100171727	GRAHAM	NC		10/17/2024		226		(42)			(42)		185	185			
100140766	EAST HARTFORD	CT		01/22/2024		205		(20)			(20)		185	185			
100170119	RIVERVIEW	FL		10/08/2024		233		(49)			(49)		185	185			
100173192	FORNEY	TX		10/30/2024		213		(28)			(28)		185	185			
100169405	HINSDALE	NH		09/30/2024		242		(57)			(57)		185	185			
100161902	DETROIT	MI		07/31/2024		269		(84)			(84)		185	185			
100173195	FORNEY	TX		10/30/2024		210		(25)			(25)		185	185			
100172383	LENOIR CITY	TN		10/23/2024		228		(43)			(43)		185	185			
100091736	FORT PIERCE	FL		03/24/2023		247		(62)			(62)		185	185			
100178160	FAIRFIELD TOWNSHIP	OH		11/19/2024		221		(36)			(36)		185	185			
100168091	STATE COLLEGE	PA		09/20/2024		240		(55)			(55)		185	185			
100169629	CATONSVILLE	MD		09/30/2024		226		(41)			(41)		185	185			
100173262	FRANKLIN PARK	IL		10/30/2024		221		(36)			(36)		185	185			
100172225	KATY	TX		10/17/2024		245		(60)			(60)		186	186			
100180294	ARLINGTON	TX		11/25/2024		196		(11)			(11)		186	186			
100166398	MARTIN	GA		10/24/2024		261		(75)			(75)		186	186			
100172880	MODESTO	CA		10/25/2024		235		(50)			(50)		186	186			
100171781	SHAFTER	CA		10/17/2024		203		(17)			(17)		186	186			
100176947	FULSHEAR	TX		11/15/2024		199		(13)			(13)		186	186			
100180164	PENNSAUKEN	NJ		11/25/2024		237		(51)			(51)		186	186			
100149113	MERIDIANVILLE	AL		04/22/2024		140		46			46		186	186			
100180283	NORTHFIELD	NJ		11/25/2024		200		(14)			(14)		186	186			
100170911	HESPERIA	CA		10/11/2024		206		(20)			(20)		186	186			
100171461	JACKSON	NJ		10/16/2024		225		(39)			(39)		186	186			
100180405	HOUSTON	TX		11/25/2024		190		(3)			(3)		186	186			
100170099	SUNLAND PARK	NM		10/08/2024		236		(50)			(50)		186	186			
100173805	SUMMERVILLE	SC		10/31/2024		183		4			4		186	186			
100172492	NOTTINGHAM	MD		10/23/2024		231		(44)			(44)		186	186			
100171666	HOCKLEY	TX		10/16/2024		231		(45)			(45)		186	186			
100171374	WATERLOO	IA		10/16/2024		239		(52)			(52)		186	186			
100175152	BLUFFTON	SC		11/05/2024		235		(48)			(48)		187	187			
100175993	MURRELLS INLET	SC		11/14/2024		140		47			47		187	187			
100172425	AUBERRY	CA		10/23/2024		196		(10)			(10)		187	187			
100170468	KANSAS CITY	MO		10/09/2024		226		(40)			(40)		187	187			
100054705	SEWARD	NE		03/23/2021		305		(118)			(118)		187	187			
100167134	WICHITA	KS		09/13/2024		227		(40)			(40)		187	187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169813	KANSAS CITY	MO		09/30/2024		231		(44)			(44)		187	187			
100180193	LORDS VALLEY	PA		11/25/2024		208		(21)			(21)		187	187			
100053772	INDIANAPOLIS	IN		03/23/2021		408		(222)			(222)		187	187			
100180291	NEW FRANKLIN	OH		11/25/2024		185		2			2		187	187			
100174810	TOLEDO	OH		10/31/2024		200		(13)			(13)		187	187			
100180410	SAINT PAUL	MN		11/25/2024		199		(12)			(12)		187	187			
100170289	BAKERSFIELD	CA		10/08/2024		237		(50)			(50)		187	187			
100173419	ABILENE	TX		10/29/2024		238		(51)			(51)		187	187			
100169767	MESA	AZ		09/30/2024		209		(21)			(21)		187	187			
100145928	EAST POINT	GA		03/19/2024		231		(43)			(43)		187	187			
100170141	PROVO	UT		10/08/2024		235		(48)			(48)		187	187			
100173739	PORT ST LUCIE	FL		10/30/2024		237		(50)			(50)		187	187			
100180238	MEADOWLAKES	TX		11/25/2024		204		(17)			(17)		187	187			
100180221	BENSALEM	PA		11/25/2024		189		(2)			(2)		187	187			
100135991	LOS ANGELES	CA		11/16/2023		307		(119)			(119)		188	188			
100174305	TOBYHANNA	PA		10/31/2024		170		18			18		188	188			
100180006	LEWISTON	ME		11/25/2024		205		(18)			(18)		188	188			
100175388	VISALIA	CA		11/05/2024		195		(7)			(7)		188	188			
100168672	LANCASTER	PA		09/25/2024		193		(5)			(5)		188	188			
100170433	PAWTUCKET	RI		10/09/2024		224		(36)			(36)		188	188			
100046169	SMYRNA	GA		11/25/2020		211		(24)			(24)		188	188			
100167114	MEMPHIS	TN		09/13/2024		264		(76)			(76)		188	188			
100126968	SOUTH WEBSTER	OH		08/30/2023		226		(38)			(38)		188	188			
100112071	HARDINSBURG	KY		06/29/2023		163		25			25		188	188			
100174421	WOODBRIDGE	VA		10/31/2024		199		(11)			(11)		188	188			
100170439	EL PASO	TX		10/09/2024		208		(20)			(20)		188	188			
100170194	ALPHARETTA	GA		10/08/2024		235		(47)			(47)		188	188			
100173754	EDINBURG	TX		10/30/2024		265		(77)			(77)		188	188			
100166449	SUMMERVILLE	SC		10/31/2024		189		(1)			(1)		188	188			
100168107	CHARLOTTE	NC		09/20/2024		241		(53)			(53)		188	188			
100176520	LAKEWOOD	OH		11/15/2024		221		(33)			(33)		188	188			
100165845	JOHNSON CITY	NY		08/29/2024		171		17			17		188	188			
100178078	WALLED LAKE	MI		11/19/2024		225		(37)			(37)		188	188			
100127275	SAN ANTONIO	TX		08/30/2023		152		37			37		188	188			
100174423	GLENDALE	CA		10/31/2024		193		(4)			(4)		188	188			
100165642	LAS CRUCES	NM		10/04/2024		241		(52)			(52)		188	188			
100170204	SAINT PAUL	MN		10/08/2024		237		(49)			(49)		189	189			
100170261	ATHENS	AL		10/08/2024		235		(46)			(46)		189	189			
100165926	STONE MOUNTAIN	GA		09/06/2024		161		28			28		189	189			
100111717	FAIRVIEW	OK		06/29/2023		145		44			44		189	189			
100170238	WAUKEE	IA		10/08/2024		191		(2)			(2)		189	189			
100161986	SUNRISE	FL		07/31/2024		220		(32)			(32)		189	189			
100167803	UNIVERSAL CITY	TX		09/19/2024		266		(77)			(77)		189	189			
100171530	MILLSBORO	DE		10/16/2024		244		(55)			(55)		189	189			
100178073	VIRGINIA BEACH	VA		11/19/2024		200		(11)			(11)		189	189			
100174210	GROVELAND	CA		10/31/2024		171		19			19		189	189			
100169773	ELLABELL	GA		09/30/2024		234		(44)			(44)		189	189			
100173096	VILLAS	NJ		10/30/2024		224		(35)			(35)		189	189			
100108382	PHILADELPHIA	PA		05/25/2023		224		(35)			(35)		189	189			
100170276	DENVER	CO		10/08/2024		244		(55)			(55)		189	189			
100168182	SPRING	TX		09/20/2024		169		20			20		190	190			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173738	BOYNTON BEACH	FL		10/30/2024		208		(19)			(19)		190	190			
100163876	AMHERST	OH		09/27/2024		235		(45)			(45)		190	190			
100175229	WEST PALM BEACH	FL		11/05/2024		243		(53)			(53)		190	190			
100163607	MODESTO	CA		08/15/2024		213		(23)			(23)		190	190			
100167989	BLOSSOM	TX		09/20/2024		270		(80)			(80)		190	190			
100157626	PORT SAINT LUCIE	FL		06/28/2024		178		12			12		190	190			
100170157	WINDSOR LOCKS	CT		10/08/2024		234		(44)			(44)		190	190			
100170315	MYRTLE BEACH	SC		10/08/2024		227		(37)			(37)		190	190			
100168042	WENDELL	NC		09/20/2024		242		(52)			(52)		190	190			
100174042	DEERFIELD BEACH	FL		10/31/2024		192		(2)			(2)		190	190			
100168040	MEDINA	OH		09/20/2024		186		4			4		190	190			
100173983	ABILENE	TX		10/31/2024		158		32			32		190	190			
100164845	HOUSTON	TX		08/26/2024		256		(66)			(66)		190	190			
100174258	ST. CLOUD	FL		10/31/2024		175		15			15		191	191			
100180225	KATY	TX		11/25/2024		201		(10)			(10)		191	191			
100170344	RALEIGH	NC		10/08/2024		218		(28)			(28)		191	191			
100176825	PIGEON FORGE	TN		11/15/2024		221		(30)			(30)		191	191			
100180393	PASADENA	TX		11/25/2024		195		(4)			(4)		191	191			
100174442	DENVER	CO		10/31/2024		188		3			3		191	191			
100173164	BELLEVUE	WA		10/30/2024		221		(30)			(30)		191	191			
100169802	MERRITT ISLAND	FL		09/30/2024		231		(40)			(40)		191	191			
100171754	NEENAH	WI		10/17/2024		250		(59)			(59)		191	191			
100174916	LEXINGTON	NC		10/31/2024		203		(12)			(12)		191	191			
100171262	ALMA	CO		10/16/2024		254		(63)			(63)		191	191			
100175325	ROYAL OAK	MI		11/05/2024		220		(29)			(29)		191	191			
100169833	WESTERLY	RI		09/30/2024		226		(35)			(35)		191	191			
100177991	ONTARIO	CA		11/19/2024		213		(21)			(21)		192	192			
100174044	SAINT AUGUSTINE	FL		10/31/2024		175		16			16		192	192			
100174697	DAYTON	MN		10/31/2024		161		30			30		192	192			
100169826	ELKRIDGE	MD		09/30/2024		258		(66)			(66)		192	192			
100055234	DAYTON	OH		03/23/2021		134		58			58		192	192			
100170466	REX	GA		10/09/2024		172		20			20		192	192			
100178327	ELGIN	IL		11/19/2024		204		(12)			(12)		192	192			
100174656	PHILADELPHIA	PA		10/31/2024		197		(6)			(6)		192	192			
100174460	ALLEN	TX		10/31/2024		226		(34)			(34)		192	192			
100172604	LEHI	UT		10/23/2024		218		(26)			(26)		192	192			
100167861	LAS VEGAS	NV		09/20/2024		212		(20)			(20)		192	192			
100169660	MIAMI	FL		09/30/2024		241		(49)			(49)		192	192			
100175192	PHOENIX	AZ		11/05/2024		222		(30)			(30)		192	192			
100180297	SPIRIT LAKE	ID		11/25/2024		200		(7)			(7)		192	192			
100172359	SALEM	OR		10/23/2024		217		(24)			(24)		192	192			
100172427	COLORADO SPRINGS	CO		10/23/2024		238		(46)			(46)		192	192			
100173723	ENTERPRISE	UT		10/30/2024		243		(51)			(51)		192	192			
100167544	SHELTON	WA		10/31/2024		180		12			12		192	192			
100174641	JACKSONVILLE	FL		10/31/2024		206		(13)			(13)		192	192			
100174739	CEDAR CREEK	TX		10/31/2024		179		14			14		192	192			
100169776	ANN ARBOR	MI		09/30/2024		239		(47)			(47)		192	192			
100174735	STUART	FL		10/31/2024		203		(10)			(10)		193	193			
100155649	LEBANON	OR		06/18/2024		246		(53)			(53)		193	193			
100171447	SPRING PARK	MN		10/16/2024		246		(53)			(53)		193	193			
100144698	UNITED KINGDOM	GBR		03/12/2024		(8,831)		9,010			9,010		179	193	13		13

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168275	CARY	NC		09/20/2024		248		(55)			(55)		193	193			
100164894	WAUKEGAN	IL		08/28/2024		198		(5)			(5)		193	193			
100171519	AUBURN	AL		10/16/2024		209		(16)			(16)		193	193			
100180299	GERMANTOWN	MD		11/25/2024		197		(4)			(4)		193	193			
100175165	MILLSBORO	DE		11/05/2024		207		(14)			(14)		193	193			
100175727	BURBANK	CA		11/12/2024		227		(34)			(34)		193	193			
100172162	SALINAS	CA		10/17/2024		236		(42)			(42)		193	193			
100167145	MUNCIE	IN		09/13/2024		248		(54)			(54)		193	193			
100173487	BERWICK	PA		10/29/2024		243		(50)			(50)		193	193			
100168799	FORNEY	TX		09/26/2024		261		(67)			(67)		194	194			
100168240	HILLSBOROUGH	NJ		09/20/2024		246		(52)			(52)		194	194			
100171717	KANNAPOLIS	NC		10/17/2024		193		1			1		194	194			
100171552	GREENVILLE	NC		10/16/2024		169		25			25		194	194			
100169714	STERLING HEIGHTS	MI		09/30/2024		241		(47)			(47)		194	194			
100171773	MILFORD	PA		10/17/2024		215		(21)			(21)		194	194			
100112241	TUCSON	AZ		06/29/2023		70		124			124		194	194			
100172551	PHOENIX	AZ		10/23/2024		238		(44)			(44)		194	194			
100160369	PHILADELPHIA	PA		09/06/2024		264		(69)			(69)		194	194			
100175202	CITRUS SPRINGS	FL		11/05/2024		203		(9)			(9)		194	194			
100175159	FLEMING ISLAND	FL		11/05/2024		219		(24)			(24)		194	194			
100180256	WILLIAMSTOWN	NJ		11/25/2024		215		(20)			(20)		194	194			
100174565	SAN MARCOS	TX		10/31/2024		211		(16)			(16)		195	195			
100170076	HARPERS FERRY	WV		10/08/2024		247		(52)			(52)		195	195			
100180237	EDMOND	OK		11/25/2024		208		(13)			(13)		195	195			
100174453	PEARLAND	TX		10/31/2024		209		(14)			(14)		195	195			
100170053	HOUSTON	TX		11/08/2024		244		(50)			(50)		195	195			
100174586	SAN ANTONIO	TX		10/31/2024		201		(7)			(7)		195	195			
100166051	AVENAL	CA		09/06/2024		207		(13)			(13)		195	195			
100175153	HAINES CITY	FL		11/05/2024		250		(55)			(55)		195	195			
100172469	CLEVELAND	OH		10/23/2024		241		(46)			(46)		195	195			
100171712	DALLAS	TX		10/17/2024		308		(113)			(113)		195	195			
100147627	REDWOOD CITY	CA		04/04/2024		299		(104)			(104)		195	195			
100172509	HAMDEN	CT		10/23/2024		239		(44)			(44)		195	195			
100179881	LANCASTER	TX		11/25/2024		186		9			9		195	195			
100172935	COUNTRY CLUB HILLS	IL		10/25/2024		222		(27)			(27)		195	195			
100173256	PINCKNEY	MI		10/30/2024		233		(38)			(38)		195	195			
100161929	PETERSBURG	VA		07/31/2024		263		(68)			(68)		195	195			
100173730	SALT LAKE CITY	UT		10/30/2024		206		(11)			(11)		195	195			
100179998	GREEN BAY	WI		11/25/2024		222		(27)			(27)		195	195			
100172344	WHARTON	TX		10/23/2024		247		(52)			(52)		195	195			
100170227	MAXWELL	TX		10/08/2024		184		11			11		195	195			
100180050	FERNANDINA BEACH	FL		11/25/2024		207		(12)			(12)		195	195			
100165823	METAIRIE	LA		08/29/2024		193		2			2		195	195			
100172923	INDIO	CA		10/25/2024		228		(33)			(33)		195	195			
100165856	AUBURN	CA		08/29/2024		259		(64)			(64)		195	195			
100166452	SEBRING	FL		10/31/2024		188		7			7		195	195			
100169232	MIDFIELD	AL		09/27/2024		219		(24)			(24)		196	196			
100103885	JACKSONVILLE	FL		05/10/2023		207		(11)			(11)		196	196			
100170304	GALLATIN	TN		10/08/2024		244		(48)			(48)		196	196			
100168131	MIAMI	FL		09/20/2024		257		(61)			(61)		196	196			
100180192	PINEHURST	NC		11/25/2024		206		(10)			(10)		196	196			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163376	ABILENE	TX		09/27/2024		274		(78)			(78)		196	196			
100165932	BRIDGEVIEW	IL		09/06/2024		229		(33)			(33)		196	196			
100172484	ABERDEEN	MD		10/23/2024		237		(41)			(41)		196	196			
100171715	GALLATIN	TN		10/17/2024		255		(59)			(59)		196	196			
100169805	DUBLIN	OH		09/30/2024		266		(70)			(70)		196	196			
100175254	WAUKEE	IA		11/05/2024		218		(21)			(21)		196	196			
100169794	BURLESON	TX		09/30/2024		259		(62)			(62)		196	196			
100164892	LEBANON	PA		08/28/2024		204		(8)			(8)		196	196			
100175279	CENTERTON	AR		11/05/2024		215		(19)			(19)		196	196			
100168757	NORTH CHESTERFIELD	VA		09/26/2024		236		(39)			(39)		196	196			
100171798	FORNEY	TX		10/17/2024		195		2			2		196	196			
100169439	WINDSOR	CO		09/30/2024		217		(21)			(21)		197	197			
100165335	NORFOLK	VA		08/29/2024		240		(44)			(44)		197	197			
100168782	CUYAHOGA FALLS	OH		09/26/2024		236		(39)			(39)		197	197			
100176926	ATLANTA	GA		11/15/2024		248		(51)			(51)		197	197			
100180382	CHERRY HILL	NJ		11/25/2024		191		6			6		197	197			
100171339	APPLE VALLEY	CA		10/16/2024		282		(85)			(85)		197	197			
100180212	JARRELL	TX		11/25/2024		204		(7)			(7)		197	197			
100055800	SAINT LOUIS	MO		03/23/2021		370		(173)			(173)		197	197			
100175011	HAGERSTOWN	MD		10/31/2024		197		1			1		197	197			
100180054	PORTERFIELD	WI		11/25/2024		217		(20)			(20)		197	197			
100062529	AURORA	IL		07/01/2021		197							197	197			
100163431	ORLANDO	FL		09/27/2024		215		(18)			(18)		197	197			
100011161	VIRGINIA BEACH	VA		12/23/2016		(2,519)		2,716			2,716		198	198			
100169785	ROME	GA		09/30/2024		229		(32)			(32)		198	198			
100166321	LAKE WORTH	FL		10/23/2024		249		(51)			(51)		198	198			
100174350	CLARKSON	KY		10/31/2024		164		34			34		198	198			
100179943	SAINT LOUIS PARK	MN		11/25/2024		216		(18)			(18)		198	198			
100171723	GREENVILLE	TX		10/17/2024		279		(82)			(82)		198	198			
100180233	CITRUS SPRINGS	FL		11/25/2024		190		8			8		198	198			
100170364	SAINT CHARLES	MO		10/08/2024		253		(55)			(55)		198	198			
100167122	MACON	GA		09/13/2024		254		(56)			(56)		198	198			
100180366	ARLINGTON	TX		11/25/2024		191		7			7		198	198			
100169494	PROVINCETOWN	MA		09/30/2024		227		(29)			(29)		198	198			
100171377	NORMAN	OK		10/16/2024		210		(12)			(12)		198	198			
100103432	AUSTIN	TX		06/16/2023		294		(96)			(96)		198	198			
100175919	CHARLOTTE	NC		11/14/2024		254		(56)			(56)		198	198			
100173881	KISSIMMEE	FL		10/31/2024		185		13			13		198	198			
100179654	NORFOLK	VA		11/21/2024		215		(16)			(16)		198	198			
100081761	CULVER CITY	CA		03/22/2022		247		(48)			(48)		198	198			
100165354	KENNER	LA		08/29/2024		254		(55)			(55)		198	198			
100171575	SENOIA	GA		10/16/2024		246		(48)			(48)		198	198			
100180265	SINKING SPRING	PA		11/25/2024		207		(8)			(8)		198	198			
100175960	GRANBURY	TX		11/14/2024		177		22			22		198	198			
100174333	SAINT LOUIS	MO		10/31/2024		173		25			25		198	198			
100174099	BRIDGEWATER	MA		10/31/2024		191		7			7		198	198			
100112369	GRETNA	LA		06/29/2023		133		66			66		198	198			
100171770	JACKSONVILLE	NC		10/17/2024		244		(45)			(45)		198	198			
100168046	ANGIER	NC		09/20/2024		226		(27)			(27)		198	198			
100171767	AURORA	IL		10/17/2024		238		(39)			(39)		198	198			
100169789	LOGANVILLE	GA		09/30/2024		257		(59)			(59)		198	198			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170913	NORCROSS	GA		10/11/2024		253		(55)			(55)		199	199			
100175333	HENDERSON	NV		11/05/2024		223		(25)			(25)		199	199			
100169756	LIBERTY LAKE	WA		09/30/2024		242		(43)			(43)		199	199			
100172549	GARFIELD	AR		10/23/2024		247		(49)			(49)		199	199			
100171669	MELISSA	TX		10/16/2024		254		(56)			(56)		199	199			
100169513	NAPERVILLE	IL		09/30/2024		231		(32)			(32)		199	199			
100177975	CHANDLER	AZ		11/19/2024		212		(13)			(13)		199	199			
100178157	ROCKLEDGE	FL		11/19/2024		221		(22)			(22)		199	199			
100175930	GRAHAM	NC		11/14/2024		182		17			17		199	199			
100180249	CARTERSVILLE	GA		11/25/2024		207		(8)			(8)		199	199			
100170386	LOUISVILLE	KY		10/08/2024		253		(54)			(54)		199	199			
100168217	KINGMAN	AZ		09/20/2024		207		(8)			(8)		199	199			
100171626	NEW ORLEANS	LA		10/16/2024		234		(35)			(35)		199	199			
100171344	WICHITA	KS		10/16/2024		276		(76)			(76)		199	199			
100174349	HANOVERTON	OH		10/31/2024		172		27			27		199	199			
100175160	WINDERMERE	FL		11/05/2024		207		(8)			(8)		199	199			
100180399	BROKEN ARROW	OK		11/25/2024		189		11			11		199	199			
100038788	DUBLIN	IRL		09/27/2019		(32,034)		12,141			12,141	(2)	(19,895)	200	19	20,076	20,095
100120639	MORENO VALLEY	CA		08/21/2023		294		(94)			(94)		200	200			
100144669	UNITED KINGDOM	GBR		03/12/2024		(5,285)		5,477			5,477		192	200	8		8
100180268	CLINTON	TN		11/25/2024		200		(1)			(1)		200	200			
100180244	NORTH PORT	FL		11/25/2024		203		(4)			(4)		200	200			
100180276	TULSA	OK		11/25/2024		204		(5)			(5)		200	200			
100180344	PHILADELPHIA	PA		11/25/2024		205		(6)			(6)		200	200			
100180374	BUTTE	MT		11/25/2024		206		(6)			(6)		200	200			
100175954	GRANBURY	TX		11/14/2024		167		33			33		200	200			
100163974	ALLENTOWN	PA		10/04/2024		236		(36)			(36)		200	200			
100171231	ARLINGTON	TX		10/16/2024		267		(68)			(68)		200	200			
100172191	PHOENIX	AZ		10/17/2024		267		(67)			(67)		200	200			
100173698	ROUND ROCK	TX		10/30/2024		253		(53)			(53)		200	200			
100175989	SAVANNAH	GA		11/14/2024		196		4			4		200	200			
100179602	CHICAGO	IL		11/21/2024		220		(20)			(20)		200	200			
100165627	PORTLAND	OR		10/04/2024		267		(67)			(67)		200	200			
100091297	TACOMA	WA		01/31/2023		290		(90)			(90)		200	200			
100114899	SAN DIEGO	CA		07/13/2023		292		(92)			(92)		200	200			
100119633	CHANDLER	AZ		08/04/2023		342		(142)			(142)		200	200			
100071903	HOLLYWOOD	FL		01/21/2022		847		(647)			(647)		200	200			
100099845	CHICAGO	IL		02/28/2023		26,489		(26,289)			(26,289)		200	200			
100100609	WITTMANN	AZ		04/27/2023		270		(70)			(70)		200	200			
100091293	KENT	WA		01/31/2023		287		(87)			(87)		200	200			
100180441	MASON	OH		11/25/2024		204		(4)			(4)		200	200			
100171805	GRAHAM	NC		10/17/2024		139		61			61		200	200			
100146008	JACKSONVILLE	FL		03/19/2024		258		(58)			(58)		200	200			
100172440	HARVEST	AL		10/23/2024		199		1			1		200	200			
100172507	YORK	PA		10/23/2024		238		(37)			(37)		200	200			
100169632	GOODLETTSVILLE	TN		09/30/2024		250		(50)			(50)		200	200			
100172559	CENTERTON	AR		10/23/2024		236		(35)			(35)		200	200			
100173558	UNITED KINGDOM	GBR		10/29/2024		207							207	200	(7)		(7)
100174408	FAYETTEVILLE	NC		10/31/2024		220		(19)			(19)		201	201			
100161928	JACKSON	MI		07/31/2024		274		(73)			(73)		201	201			
100169480	WEST SACRAMENTO	CA		09/30/2024		251		(50)			(50)		201	201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171443	WOODSTOCK	GA		10/16/2024		229		(29)			(29)		201	201			
100175189	POINCIANA	FL		11/05/2024		234		(33)			(33)		201	201			
100165664	TUCSON	AZ		10/04/2024		283		(82)			(82)		201	201			
100174768	PHILADELPHIA	PA		10/31/2024		181		20			20		201	201			
100166377	LUTZ	FL		10/24/2024		268		(68)			(68)		201	201			
100178118	EDMONDS	WA		11/19/2024		266		(65)			(65)		201	201			
100173086	TUCSON	AZ		10/25/2024		224		(23)			(23)		201	201			
100179879	PROVIDENCE VILLAGE	TX		11/25/2024		192		9			9		201	201			
100154906	CLEVELAND	OH		07/19/2024		210		(9)			(9)		201	201			
100114588	KISSIMMEE	FL		06/29/2023		161		40			40		201	201			
100167109	CHARLOTTE	NC		09/13/2024		266		(65)			(65)		201	201			
100171408	PLEASANTVILLE	NJ		10/16/2024		250		(49)			(49)		201	201			
100169259	WILKES-BARRE	PA		09/27/2024		225		(24)			(24)		201	201			
100169425	LITTLE ELM	TX		09/30/2024		250		(49)			(49)		201	201			
100175005	LOGANVILLE	GA		10/31/2024		197		4			4		201	201			
100171450	NORCROSS	GA		10/16/2024		203		(2)			(2)		201	201			
100176900	CAPE CORAL	FL		11/15/2024		225		(24)			(24)		202	202			
100178328	LAS VEGAS	NV		11/19/2024		198		4			4		202	202			
100175166	CROSBY	TX		11/05/2024		205		(3)			(3)		202	202			
100155380	LEXINGTON	KY		06/18/2024		254		(52)			(52)		202	202			
100174443	ANCHORAGE	AK		10/31/2024		199		3			3		202	202			
100171324	ORLAND PARK	IL		10/16/2024		249		(47)			(47)		202	202			
100163914	CEDAR HILL	TX		10/04/2024		288		(86)			(86)		202	202			
100177938	GENEVA	IL		11/19/2024		231		(29)			(29)		202	202			
100169653	CHARLOTTE	NC		09/30/2024		248		(46)			(46)		202	202			
100169798	CASA GRANDE	AZ		09/30/2024		249		(47)			(47)		202	202			
100176890	PHOENIX	AZ		11/15/2024		225		(23)			(23)		202	202			
100171580	BROKEN BOW	OK		10/16/2024		252		(50)			(50)		202	202			
100173418	KILLEEN	TX		10/29/2024		241		(39)			(39)		202	202			
100169440	CHICAGO	IL		09/30/2024		225		(23)			(23)		202	202			
100172608	LEHI	UT		10/23/2024		241		(39)			(39)		202	202			
100169691	BRADENTON	FL		09/30/2024		295		(93)			(93)		202	202			
100165601	DELRAY BEACH	FL		10/04/2024		268		(66)			(66)		203	203			
100175176	ODESSA	FL		11/05/2024		227		(24)			(24)		203	203			
100112385	RICHMOND	KY		06/29/2023		200		3			3		203	203			
100179931	CUBA	IL		11/25/2024		218		(16)			(16)		203	203			
100170078	CONYERS	GA		10/08/2024		270		(68)			(68)		203	203			
100164718	ALTAMONTE SPRINGS	FL		08/23/2024		264		(61)			(61)		203	203			
100171579	TACOMA	WA		10/16/2024		224		(21)			(21)		203	203			
100174058	BOYNTON BEACH	FL		10/31/2024		205		(2)			(2)		203	203			
100174849	BOWLING GREEN	KY		10/31/2024		192		11			11		203	203			
100169251	HARRISBURG	PA		09/27/2024		228		(25)			(25)		203	203			
100113988	LAKEWOOD	NJ		06/29/2023		188		15			15		203	203			
100173123	BANGOR	PA		10/30/2024		224		(21)			(21)		203	203			
100169659	TUCSON	AZ		09/30/2024		249		(46)			(46)		203	203			
100175887	CHARLOTTE	NC		11/14/2024		255		(52)			(52)		203	203			
100168024	HOUSTON	TX		09/20/2024		280		(77)			(77)		203	203			
100173265	ARLINGTON	TX		10/30/2024		236		(33)			(33)		203	203			
100175938	BUDA	TX		11/14/2024		249		(46)			(46)		203	203			
100169337	MIAMI	FL		09/27/2024		254		(50)			(50)		203	203			
100171642	DAWSONVILLE	GA		10/16/2024		262		(59)			(59)		203	203			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175381	FAIRHOPE	AL		11/05/2024		204		(1)			(1)		203	203			
100180151	ORLANDO	FL		11/25/2024		243		(40)			(40)		203	203			
100172744	BIG BEAR CITY	CA		11/21/2024		205		(2)			(2)		203	203			
100169429	WATERBURY	CT		09/30/2024		259		(56)			(56)		203	203			
100170058	GRAND PRAIRIE	TX		11/08/2024		223		(19)			(19)		203	203			
100146094	SURPRISE	AZ		03/19/2024		263		(60)			(60)		204	204			
100171387	MCCORDSVILLE	IN		10/16/2024		249		(45)			(45)		204	204			
100167526	COACHELLA	CA		10/31/2024		197		7			7		204	204			
100174310	PAGELAND	SC		10/31/2024		183		21			21		204	204			
100172374	WINTER HAVEN	FL		10/23/2024		240		(36)			(36)		204	204			
100175667	KISSIMMEE	FL		11/12/2024		258		(55)			(55)		204	204			
100174564	ATLANTA	GA		10/31/2024		189		16			16		204	204			
100154733	LORAIN	OH		07/19/2024		258		(54)			(54)		204	204			
100171597	LAS VEGAS	NV		10/16/2024		246		(42)			(42)		204	204			
100170362	LEWES	DE		10/08/2024		263		(59)			(59)		204	204			
100175934	SOUTH BEND	IN		11/14/2024		215		(11)			(11)		204	204			
100172116	EAGLE RIVER	AK		10/17/2024		229		(24)			(24)		204	204			
100167827	LITTLEROCK	CA		09/20/2024		342		(137)			(137)		204	204			
100170199	MESQUITE	TX		10/08/2024		244		(40)			(40)		204	204			
100175269	COLORADO SPRINGS	CO		11/05/2024		240		(36)			(36)		204	204			
100173704	ST PETERSBURG	FL		10/30/2024		189		15			15		204	204			
100171618	MARIETTA	GA		10/16/2024		247		(43)			(43)		204	204			
100154789	SIKESTON	MO		07/19/2024		222		(17)			(17)		205	205			
100170391	PHOENIX	AZ		10/09/2024		271		(66)			(66)		205	205			
100168285	NORCROSS	GA		09/20/2024		280		(75)			(75)		205	205			
100180426	WEST PALM BEACH	FL		11/25/2024		199		6			6		205	205			
100172550	TULSA	OK		10/23/2024		248		(43)			(43)		205	205			
100177953	SANDY	UT		11/19/2024		216		(11)			(11)		205	205			
100173331	SALINAS	CA		10/30/2024		232		(27)			(27)		205	205			
100173316	WAKE FOREST	NC		10/30/2024		249		(44)			(44)		205	205			
100167106	DEARBORN HEIGHTS	MI		09/13/2024		245		(40)			(40)		205	205			
100174198	PALM BAY	FL		10/31/2024		192		13			13		205	205			
100168242	LEANDER	TX		09/20/2024		251		(46)			(46)		205	205			
100161912	FAYETTEVILLE	NC		07/31/2024		311		(106)			(106)		205	205			
100172467	MURFREESBORO	TN		10/23/2024		233		(28)			(28)		205	205			
100176706	IRVINGTON	NJ		11/15/2024		244		(39)			(39)		205	205			
100172588	MERIDIANVILLE	AL		10/23/2024		213		(8)			(8)		205	205			
100180205	WINNABOW	NC		11/25/2024		227		(21)			(21)		205	205			
100180259	WEST LAFAYETTE	IN		11/25/2024		203		2			2		205	205			
100167129	DECATUR	GA		09/13/2024		245		(40)			(40)		205	205			
100113165	MIAMI BEACH	FL		06/29/2023		187		18			18		205	205			
100175197	OCALA	FL		11/05/2024		223		(18)			(18)		205	205			
100175204	CITRUS SPRINGS	FL		11/05/2024		220		(15)			(15)		205	205			
100169839	SAN ANTONIO	FL		09/30/2024		249		(44)			(44)		205	205			
100179960	BOYNE FALLS	MI		11/25/2024		224		(18)			(18)		205	205			
100038836	DUBLIN	IRL		09/27/2019		(25,392)		6,515			6,515	(2)	(18,880)	205	21	19,064	19,085
100170087	ATHENS	AL		10/08/2024		198		7			7		206	206			
100161817	ALLENTOWN	PA		07/31/2024		206							206	206			
100180355	WILMINGTON	DE		11/25/2024		226		(20)			(20)		206	206			
100171691	LINN	MO		10/16/2024		264		(58)			(58)		206	206			
100173280	WESTMINSTER	MD		10/30/2024		227		(22)			(22)		206	206			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169250	GARY	IN		09/27/2024		230		(24)			(24)		206	206			
100165754	WARREN	MI		08/29/2024		297		(91)			(91)		206	206			
100175280	GREENVILLE	TX		11/05/2024		231		(25)			(25)		206	206			
100170145	MIDDLEBURG	FL		10/08/2024		250		(44)			(44)		206	206			
100172896	LANCASTER	CA		10/25/2024		243		(37)			(37)		206	206			
100172130	LA VERKIN	UT		10/17/2024		242		(36)			(36)		206	206			
100167095	ROCKY MOUNT	NC		09/13/2024		253		(47)			(47)		206	206			
100174582	SAINT LOUIS	MO		10/31/2024		218		(12)			(12)		206	206			
100171755	PAW PAW	MI		10/17/2024		227		(21)			(21)		206	206			
100173317	HAGERSTOWN	MD		10/30/2024		233		(27)			(27)		206	206			
100171664	MESA	AZ		10/16/2024		246		(40)			(40)		206	206			
100174498	LAGUNA VISTA	TX		10/31/2024		184		22			22		206	206			
100171218	MESA	AZ		10/16/2024		281		(75)			(75)		206	206			
100168795	LAUDERDALE LAKES	FL		09/26/2024		369		(162)			(162)		206	206			
100174675	BLOOMINGTON	CA		10/31/2024		213		(7)			(7)		206	206			
100174846	LAFAYETTE	IN		10/31/2024		194		12			12		206	206			
100171607	MUSE	OK		10/16/2024		248		(41)			(41)		207	207			
100170148	SANFORD	NC		10/08/2024		239		(33)			(33)		207	207			
100156086	BENSON	NC		06/18/2024		217		(10)			(10)		207	207			
100114327	GREENVILLE	KY		06/29/2023		175		32			32		207	207			
100180309	WESTAMPTON	NJ		11/25/2024		212		(5)			(5)		207	207			
100171582	OVERLAND PARK	KS		10/16/2024		253		(46)			(46)		207	207			
100171688	ASHBURN	VA		10/16/2024		252		(45)			(45)		207	207			
100173562	UNITED KINGDOM	GBR		10/29/2024		214							214	207	(7)		(7)
100165820	BETHLEHEM	GA		08/29/2024		236		(28)			(28)		207	207			
100172846	EPHRATA	PA		10/25/2024		252		(44)			(44)		207	207			
100167117	EASTLAKE	OH		09/13/2024		237		(29)			(29)		208	208			
100165733	MIAMI	FL		08/29/2024		305		(97)			(97)		208	208			
100173423	SPRING	TX		10/29/2024		268		(61)			(61)		208	208			
100077342	MARTINSBURG	WV		01/03/2022		207							208	208			
100171442	LAKE HAVASU CITY	AZ		10/16/2024		256		(48)			(48)		208	208			
100164105	BEAVER FALLS	PA		08/21/2024		272		(64)			(64)		208	208			
100180334	BLOOMINGTON	MN		11/25/2024		209		(1)			(1)		208	208			
100180250	VIRGINIA BEACH	VA		11/25/2024		210		(2)			(2)		208	208			
100173185	EUGENE	OR		10/30/2024		232		(24)			(24)		208	208			
100168249	OAKLEY	CA		09/20/2024		245		(37)			(37)		208	208			
100172886	WEST BLOOMFIELD	MI		10/25/2024		244		(36)			(36)		208	208			
100168341	CARROLLTON	TX		09/20/2024		258		(50)			(50)		208	208			
100176840	MIAMI	FL		11/15/2024		263		(55)			(55)		208	208			
100165684	TOOL	TX		10/04/2024		377		(169)			(169)		208	208			
100170395	ORLANDO	FL		10/09/2024		283		(75)			(75)		208	208			
100170079	OLATHE	KS		10/08/2024		255		(47)			(47)		208	208			
100175320	BROKEN BOW	OK		11/05/2024		234		(26)			(26)		208	208			
100173295	WOODBURY	MN		10/30/2024		246		(38)			(38)		208	208			
100150163	DETROIT	MI		04/30/2024		314		(106)			(106)		208	208			
100174864	VIRGINIA BEACH	VA		10/31/2024		204		4			4		208	208			
100179801	LEMONT	IL		11/21/2024		232		(24)			(24)		208	208			
100171565	WHITE PIGEON	MI		10/16/2024		257		(49)			(49)		208	208			
100179930	CRYSTAL LAKE	IL		11/25/2024		222		(14)			(14)		208	208			
100170241	SAINT AUGUSTINE	FL		10/08/2024		209		(1)			(1)		208	208			
100165075	PHILADELPHIA	PA		08/28/2024		220		(12)			(12)		208	208			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174193	SAINT PETERSBURG	FL		10/31/2024		189		19			19		209	209			
100177812	WOMELSDORF	PA		11/19/2024		237		(29)			(29)		209	209			
100180433	SAN MARCOS	TX		11/25/2024		207		2			2		209	209			
100174462	ORLANDO	FL		10/31/2024		206		3			3		209	209			
100163823	XENIA	OH		09/27/2024		250		(42)			(42)		209	209			
100174153	LAKEWOOD	OH		10/31/2024		223		(15)			(15)		209	209			
100169732	DURHAM	NC		09/30/2024		245		(37)			(37)		209	209			
100113949	CLAYTON	DE		06/29/2023		202		7			7		209	209			
100170899	GAITHERSBURG	MD		10/11/2024		265		(56)			(56)		209	209			
100180289	BULLHEAD CITY	AZ		11/25/2024		197		11			11		209	209			
100179680	MAGNOLIA	TX		11/21/2024		166		43			43		209	209			
100164948	CLEVELAND	OH		08/28/2024		229		(20)			(20)		209	209			
100174681	LAKE WORTH	FL		10/31/2024		129		80			80		209	209			
100180246	HOUSTON	TX		11/25/2024		207		2			2		209	209			
100173481	RICHMOND	VA		10/29/2024		252		(43)			(43)		209	209			
100170912	NORCROSS	GA		10/11/2024		297		(88)			(88)		209	209			
100170139	OVERLAND PARK	KS		10/08/2024		252		(43)			(43)		209	209			
100169723	ROCKWALL	TX		09/30/2024		270		(61)			(61)		209	209			
100170479	PORT CHARLOTTE	FL		10/09/2024		218		(9)			(9)		209	209			
100173490	MC LEANSVILLE	NC		10/29/2024		285		(76)			(76)		209	209			
100180257	CYPRESS	TX		11/25/2024		223		(14)			(14)		209	209			
100099660	MINNETONKA	MN		04/06/2023		222		(13)			(13)		209	209			
100172635	HENDERSON	NV		10/24/2024		243		(34)			(34)		209	209			
100171795	MCKINNEY	TX		10/17/2024		273		(64)			(64)		209	209			
100175206	CITRUS SPRINGS	FL		11/05/2024		223		(14)			(14)		209	209			
100172642	CHANDLER	AZ		10/24/2024		256		(47)			(47)		209	209			
100126916	BAKER	LA		08/30/2023		183		26			26		209	209			
100169030	TAYLOR	TX		09/27/2024		199		11			11		209	209			
100156314	DEKALB	IL		07/25/2024		136		74			74		209	209			
100171762	ASTORIA	OR		10/17/2024		241		(31)			(31)		209	209			
100165010	PORT ORANGE	FL		08/28/2024		277		(68)			(68)		210	210			
100170080	OVIEDO	FL		10/08/2024		267		(58)			(58)		210	210			
100154983	DETROIT	MI		07/19/2024		229		(19)			(19)		210	210			
100173082	RIVERSIDE	NJ		10/25/2024		255		(45)			(45)		210	210			
100174321	MYRTLE BEACH	SC		10/31/2024		192		18			18		210	210			
100175157	BARTLETT	NH		11/05/2024		218		(8)			(8)		210	210			
100165320	DOVER	DE		08/29/2024		314		(104)			(104)		210	210			
100168144	SANTA ROSA BEACH	FL		09/20/2024		269		(60)			(60)		210	210			
100111612	GRANTS	NM		06/29/2023		118		92			92		210	210			
100046106	TOPEKA	KS		11/25/2020		224		(14)			(14)		210	210			
100168263	MOORESVILLE	NC		09/20/2024		228		(18)			(18)		210	210			
100172895	VINEMONT	AL		10/25/2024		277		(67)			(67)		210	210			
100165245	DAVENPORT	FL		08/29/2024		231		(21)			(21)		210	210			
100168290	ORLANDO	FL		09/20/2024		188		22			22		210	210			
100180197	ROYSE CITY	TX		11/25/2024		218		(7)			(7)		210	210			
100170348	SAN ANTONIO	TX		10/08/2024		237		(27)			(27)		210	210			
100158503	GRIFFIN	GA		07/10/2024		252		(42)			(42)		210	210			
100166471	NEW HAVEN	CT		10/31/2024		223		(13)			(13)		210	210			
100175690	DUCK CREEK VILLAGE	UT		11/12/2024		237		(27)			(27)		210	210			
100180362	OAK CREEK	WI		11/25/2024		197		14			14		211	211			
100175948	WESLEY CHAPEL	FL		11/14/2024		200		10			10		211	211			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156913	PHILADELPHIA	PA		06/27/2024		240		(30)			(30)		211	211			
100174402	MCDONOUGH	GA		10/31/2024		219		(9)			(9)		211	211			
100168227	ZEPHYRHILLS	FL		09/20/2024		277		(66)			(66)		211	211			
100173373	SURPRISE	AZ		10/30/2024		260		(49)			(49)		211	211			
100168045	SAYREVILLE	NJ		09/20/2024		219		(9)			(9)		211	211			
100171571	ROSHARON	TX		10/16/2024		192		19			19		211	211			
100175640	PORT CHARLOTTE	FL		11/12/2024		256		(45)			(45)		211	211			
100169213	INDIANAPOLIS	IN		09/27/2024		218		(8)			(8)		211	211			
100050099	SHERMAN	TX		11/20/2020		565		(354)			(354)		211	211			
100165359	YUKON	OK		08/29/2024		308		(97)			(97)		211	211			
100167802	ATLANTA	GA		09/19/2024		240		(29)			(29)		211	211			
100170211	FORT WORTH	TX		10/08/2024		244		(33)			(33)		211	211			
100170518	WYLIE	TX		10/09/2024		304		(93)			(93)		211	211			
100173249	PENSACOLA	FL		10/30/2024		182		29			29		211	211			
100175372	LOUISVILLE	KY		11/05/2024		236		(25)			(25)		211	211			
100170293	CROSSVILLE	TN		10/08/2024		265		(54)			(54)		211	211			
100173272	WHEATLAND	MO		10/30/2024		244		(32)			(32)		211	211			
100171613	ELON	NC		10/16/2024		243		(31)			(31)		211	211			
100168657	OAKLAND PARK	FL		09/25/2024		367		(156)			(156)		211	211			
100169780	LOCUST GROVE	VA		09/30/2024		256		(45)			(45)		211	211			
100168650	MARIETTA	GA		09/25/2024		250		(38)			(38)		211	211			
100165949	SEBRING	FL		09/06/2024		253		(42)			(42)		211	211			
100177921	TAMPA	FL		11/19/2024		241		(30)			(30)		211	211			
100169775	YUBA CITY	CA		09/30/2024		272		(60)			(60)		211	211			
100170310	KATY	TX		10/08/2024		251		(40)			(40)		212	212			
100179947	GORDONVILLE	TX		11/25/2024		230		(18)			(18)		212	212			
100175892	MCKINNEY	TX		11/14/2024		275		(63)			(63)		212	212			
100175140	JACKSONVILLE	FL		11/05/2024		218		(6)			(6)		212	212			
100168679	RICHMOND	VA		09/25/2024		355		(143)			(143)		212	212			
100100084	PORTER	TX		03/28/2023		235		(23)			(23)		212	212			
100180514	LA CROSSE	WI		11/26/2024		246		(34)			(34)		212	212			
100173540	UNITED KINGDOM	GBR		10/29/2024		219							219	212	(7)		(7)
100172481	MOON TOWNSHIP	PA		10/23/2024		260		(48)			(48)		212	212			
100171426	TWAIN HARTE	CA		10/16/2024		255		(43)			(43)		212	212			
100170306	COLLEGEVILLE	PA		10/08/2024		267		(54)			(54)		212	212			
100180418	ANNA	TX		11/25/2024		207		6			6		212	212			
100180744	HOUSTON	TX		11/26/2024		274		(61)			(61)		212	212			
100179505	FALLING WATERS	WV		11/21/2024		218		(6)			(6)		212	212			
100174008	ABILENE	TX		10/31/2024		170		43			43		212	212			
100180339	FORT WORTH	TX		11/25/2024		217		(4)			(4)		212	212			
100168722	CONYERS	GA		09/26/2024		283		(71)			(71)		212	212			
100175098	SPRING	TX		11/05/2024		274		(62)			(62)		212	212			
100178276	FRESNO	CA		11/19/2024		261		(49)			(49)		213	213			
100164913	ST. LOUIS	MO		08/28/2024		234		(21)			(21)		213	213			
100172474	CITRUS SPRINGS	FL		10/23/2024		233		(20)			(20)		213	213			
100174195	RUNNING SPRINGS	CA		10/31/2024		184		28			28		213	213			
100165971	PASADENA	TX		09/06/2024		236		(23)			(23)		213	213			
100169840	PANAMA CITY	FL		09/30/2024		264		(52)			(52)		213	213			
100175385	LAKELAND	FL		11/05/2024		213							213	213			
100175173	OCALA	FL		11/05/2024		215		(2)			(2)		213	213			
100174464	MINDEN	NV		10/31/2024		157		55			55		213	213			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175245	CINCINNATI	OH		11/05/2024		217		(4)			(4)		213	213			
100171611	FAYETTEVILLE	AR		10/16/2024		253		(41)			(41)		213	213			
100169730	STOCKTON	CA		09/30/2024		282		(69)			(69)		213	213			
100169571	PALM BAY	FL		09/30/2024		285		(72)			(72)		213	213			
100176817	BOYNTON BEACH	FL		11/15/2024		270		(57)			(57)		213	213			
100170494	SPRING	TX		10/09/2024		295		(82)			(82)		213	213			
100173797	GLEN ROSE	TX		10/30/2024		270		(57)			(57)		213	213			
100179580	SAN ANTONIO	TX		11/21/2024		234		(20)			(20)		213	213			
100170101	SOLDOTNA	AK		10/08/2024		286		(73)			(73)		213	213			
100169426	NEW BEDFORD	MA		09/30/2024		268		(55)			(55)		213	213			
100165370	RICHMOND	VA		08/29/2024		252		(39)			(39)		213	213			
100175755	ARGYLE	TX		11/12/2024		238		(24)			(24)		213	213			
100172943	PEMBROKE PINES	FL		10/25/2024		239		(25)			(25)		213	213			
100169717	PATTERSON	NY		09/30/2024		256		(43)			(43)		213	213			
100169724	PHILADELPHIA	PA		09/30/2024		247		(33)			(33)		214	214			
100175657	ELIZABETH	NJ		11/12/2024		224		(10)			(10)		214	214			
100173794	AURORA	CO		10/30/2024		246		(32)			(32)		214	214			
100100296	SUN CITY WEST	AZ		03/24/2023		291		(78)			(78)		214	214			
100157644	ROCKFORD	IL		06/28/2024		58		156			156		214	214			
100164155	ALISO VIEJO	CA		08/21/2024		304		(90)			(90)		214	214			
100091295	MAPLE VALLEY	WA		01/31/2023		290		(76)			(76)		214	214			
100168703	SPRING HILL	FL		09/25/2024		294		(80)			(80)		214	214			
100174046	TRENTON	NJ		10/31/2024		232		(18)			(18)		214	214			
100145323	UNITED KINGDOM	GBR		03/12/2024		(21,078)		21,251			21,251		173	214	41		41
100172544	CHATTANOOGA	TN		10/23/2024		259		(45)			(45)		214	214			
100167856	CYPRESS	TX		09/20/2024		277		(63)			(63)		214	214			
100071330	TALLAHASSEE	FL		10/01/2021		209		6			6		214	214			
100163907	CAPITOL HEIGHTS	MD		10/04/2024		270		(56)			(56)		214	214			
100176808	HASTINGS	FL		11/15/2024		246		(31)			(31)		214	214			
100169427	NASHVILLE	TN		09/30/2024		257		(42)			(42)		214	214			
100174749	GREAT FALLS	MT		10/31/2024		224		(10)			(10)		214	214			
100177901	ORANGE PARK	FL		11/19/2024		248		(33)			(33)		214	214			
100164930	CAMDEN	NJ		08/28/2024		236		(22)			(22)		214	214			
100174197	ROSSFORD	OH		10/31/2024		188		27			27		214	214			
100173297	MILWAUKEE	WI		10/30/2024		238		(23)			(23)		215	215			
100169716	BOULDER	CO		09/30/2024		280		(65)			(65)		215	215			
100175183	KISSIMMEE	FL		11/05/2024		244		(29)			(29)		215	215			
100171801	ANNA	TX		10/17/2024		349		(134)			(134)		215	215			
100173157	LAKE GENEVA	WI		10/30/2024		245		(30)			(30)		215	215			
100163421	CARY	IL		09/27/2024		280		(65)			(65)		215	215			
100171226	HOLLISTER	CA		10/16/2024		288		(73)			(73)		215	215			
100173429	SAN BERNARDINO	CA		10/29/2024		309		(94)			(94)		215	215			
100168913	UNITED KINGDOM	GBR		09/26/2024		228							228	215	(13)		(13)
100173800	FORT MYERS	FL		10/30/2024		226		(11)			(11)		215	215			
100163963	JOHNS ISLAND	SC		10/04/2024		247		(32)			(32)		215	215			
100169701	PHOENIX	AZ		09/30/2024		263		(48)			(48)		215	215			
100161779	CHICAGO HEIGHTS	IL		07/31/2024		222		(7)			(7)		215	215			
100168289	TOLLESON	AZ		09/20/2024		268		(53)			(53)		215	215			
100164952	SCRANTON	PA		08/28/2024		240		(25)			(25)		215	215			
100179670	WASHINGTON COURT HOUSE	OH		11/21/2024		229		(14)			(14)		215	215			
100046869	CEDARTOWN	GA		11/20/2020		522		(307)			(307)		215	215			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180379	DENVER	CO		11/25/2024		215							215	215			
100171699	ANNA	TX		10/16/2024		275		(60)			(60)		215	215			
100166310	SEATTLE	WA		10/23/2024		239		(24)			(24)		215	215			
100171557	GLASSBORO	NJ		10/16/2024		267		(51)			(51)		215	215			
100171694	KILLEEN	TX		10/16/2024		271		(56)			(56)		215	215			
100166462	SPRING	TX		10/31/2024		204		12			12		215	215			
100170222	ANCHORAGE	AK		10/08/2024		250		(35)			(35)		215	215			
100155384	OSWEGO	IL		06/18/2024		250		(35)			(35)		215	215			
100044684	MAPLE SHADE	NJ		11/19/2020		279		(63)			(63)		215	215			
100175952	NASHVILLE	TN		11/14/2024		220		(5)			(5)		216	216			
100170158	OROVILLE	CA		10/08/2024		235		(20)			(20)		216	216			
100175182	PORT SAINT LUCIE	FL		11/05/2024		237		(21)			(21)		216	216			
100168336	BONITA SPRINGS	FL		09/20/2024		287		(71)			(71)		216	216			
100170066	YUMA	AZ		11/08/2024		276		(60)			(60)		216	216			
100180341	BILLINGS	MT		11/25/2024		229		(12)			(12)		216	216			
100173179	MUNDS PARK	AZ		10/30/2024		253		(37)			(37)		216	216			
100164966	SMITHFIELD	NC		08/28/2024		296		(80)			(80)		216	216			
100159723	MACON	GA		08/23/2024		257		(41)			(41)		216	216			
100180369	PALM BEACH GARDENS	FL		11/25/2024		214		2			2		216	216			
100165596	JACKSON	NJ		10/04/2024		261		(45)			(45)		216	216			
100169652	COTTONWOOD	CA		09/30/2024		249		(33)			(33)		216	216			
100180436	NEW ORLEANS	LA		11/25/2024		216							216	216			
100172201	SUGAR LAND	TX		10/17/2024		261		(45)			(45)		216	216			
100163922	NOVI	MI		10/04/2024		243		(27)			(27)		216	216			
100180452	SAN ANTONIO	TX		11/25/2024		206		10			10		216	216			
100180209	CYPRESS	TX		11/25/2024		214		2			2		217	217			
100174256	BLACKSBURG	VA		10/31/2024		181		35			35		217	217			
100175016	EL PASO	TX		10/31/2024		211		6			6		217	217			
100171518	LAS VEGAS	NV		10/16/2024		274		(58)			(58)		217	217			
100171804	BUDA	TX		10/17/2024		316		(99)			(99)		217	217			
100152887	CARTHAGE	IN		05/22/2024		293		(77)			(77)		217	217			
100179556	ROGERS	MN		11/21/2024		227		(11)			(11)		217	217			
100168671	HYANNIS	MA		09/25/2024		250		(33)			(33)		217	217			
100175028	WARRENTON	VA		11/05/2024		253		(36)			(36)		217	217			
100180183	MARION	NC		11/25/2024		258		(41)			(41)		217	217			
100180771	PUNTA GORDA	FL		11/26/2024		254		(37)			(37)		217	217			
100168283	ATHENS	GA		09/20/2024		285		(68)			(68)		217	217			
100171663	BAILEY	NC		10/16/2024		259		(42)			(42)		217	217			
100175219	NEW ORLEANS	LA		11/05/2024		235		(18)			(18)		217	217			
100174553	HUNTINGTON	TX		10/31/2024		233		(16)			(16)		217	217			
100169244	HAZEL PARK	MI		09/27/2024		243		(26)			(26)		217	217			
100170496	LAS VEGAS	NV		10/09/2024		274		(57)			(57)		217	217			
100179996	MASCOT	TN		11/25/2024		220		(3)			(3)		217	217			
100166047	GLENDALE	AZ		09/06/2024		245		(28)			(28)		217	217			
100169309	SALISBURY	NC		09/27/2024		223		(5)			(5)		218	218			
100168273	SAN JOSE	CA		09/20/2024		238		(20)			(20)		218	218			
100170432	RENO	NV		10/09/2024		239		(22)			(22)		218	218			
100174892	CLINTON	NY		10/31/2024		231		(13)			(13)		218	218			
100172867	ONTARIO	CA		10/25/2024		268		(50)			(50)		218	218			
100169804	DULUTH	GA		09/30/2024		269		(52)			(52)		218	218			
100173863	EAU CLAIRE	WI		10/31/2024		215		3			3		218	218			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171726	CONCORD	NC		10/17/2024		250		(32)			(32)		218	218			
100169769	LAWRENCEVILLE	GA		09/30/2024		258		(40)			(40)		218	218			
100174397	STAFFORD	VA		10/31/2024		228		(9)			(9)		218	218			
100173047	BIRDSBORO	PA		10/25/2024		276		(58)			(58)		218	218			
100173349	FREDERICKSBURG	VA		10/30/2024		247		(29)			(29)		218	218			
100180210	WATERFORD	CT		11/25/2024		221		(3)			(3)		218	218			
100180059	EAST STROUDSBURG	PA		11/25/2024		231		(12)			(12)		218	218			
100164697	JACKSONVILLE	FL		08/23/2024		269		(50)			(50)		218	218			
100173095	COCONUT CREEK	FL		10/30/2024		265		(47)			(47)		218	218			
100178169	WEST LONG BRANCH	NJ		11/19/2024		243		(25)			(25)		218	218			
100164088	WHARTON	TX		08/21/2024		290		(71)			(71)		218	218			
100165292	PEORIA	AZ		08/29/2024		293		(75)			(75)		219	219			
100110143	LUBBOCK	TX		06/29/2023		248		(29)			(29)		219	219			
100175243	NASHVILLE	TN		11/05/2024		248		(30)			(30)		219	219			
100174328	SAMOA	CA		10/31/2024		190		29			29		219	219			
100171629	SANGER	CA		10/16/2024		272		(53)			(53)		219	219			
100169663	LILBURN	GA		09/30/2024		290		(72)			(72)		219	219			
100171599	ALBUQUERQUE	NM		10/16/2024		284		(65)			(65)		219	219			
100173307	DALLAS	TX		10/30/2024		243		(24)			(24)		219	219			
100171373	SPRING	TX		10/16/2024		256		(37)			(37)		219	219			
100171710	GALLATIN	TN		10/17/2024		267		(48)			(48)		219	219			
100166013	MESQUITE	TX		09/06/2024		322		(103)			(103)		219	219			
100172545	KNOXVILLE	TN		10/23/2024		254		(35)			(35)		219	219			
100176860	PUNTA GORDA	FL		11/15/2024		219							219	219			
100172607	MANOR	TX		10/23/2024		242		(23)			(23)		219	219			
100172419	POOLER	GA		10/23/2024		252		(32)			(32)		219	219			
100171570	ROSHARON	TX		10/16/2024		200		19			19		219	219			
100169757	CONCORD	NC		09/30/2024		256		(36)			(36)		219	219			
100168204	JENSEN BEACH	FL		09/20/2024		239		(19)			(19)		219	219			
100173367	GLENDALE	AZ		10/30/2024		244		(25)			(25)		219	219			
100174711	FENNVILLE	MI		10/31/2024		241		(22)			(22)		219	219			
100165688	SAINT LOUIS	MO		08/29/2024		248		(28)			(28)		220	220			
100172412	WHITE CITY	OR		10/23/2024		258		(38)			(38)		220	220			
100180267	LAVON	TX		11/25/2024		214		6			6		220	220			
100171393	WHITE CITY	OR		10/16/2024		265		(45)			(45)		220	220			
100166307	CLEVELAND	OH		10/23/2024		255		(35)			(35)		220	220			
100168103	MCKINNEY	TX		09/20/2024		242		(23)			(23)		220	220			
100173261	ROSCOMMON	MI		10/30/2024		253		(33)			(33)		220	220			
100175236	KATY	TX		11/05/2024		235		(15)			(15)		220	220			
100171716	SNELLVILLE	GA		10/17/2024		213		7			7		220	220			
100173956	MARGATE	FL		10/31/2024		221							220	220			
100173727	REUNION	FL		10/30/2024		252		(32)			(32)		220	220			
100178162	HOWELL	MI		11/19/2024		260		(40)			(40)		220	220			
100168076	VALRICO	FL		09/20/2024		218		2			2		220	220			
100171538	HARVEST	AL		10/16/2024		244		(23)			(23)		220	220			
100169558	GLEN HAVEN	CO		09/30/2024		269		(49)			(49)		220	220			
100172952	SPOTSYLVANIA	VA		10/25/2024		255		(35)			(35)		220	220			
100172337	CUMMING	GA		10/23/2024		249		(29)			(29)		220	220			
100168337	SACRAMENTO	CA		09/20/2024		274		(54)			(54)		221	221			
100173135	CYPRESS	TX		10/30/2024		250		(30)			(30)		221	221			
100167112	KINGSVILLE	TX		09/13/2024		267		(46)			(46)		221	221			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100165930	OCALA	FL		09/06/2024		288		(68)			(68)		221	221			
100173100	HOMESTEAD	FL		10/30/2024		259		(38)			(38)		221	221			
100163353	HARDEEVILLE	SC		08/13/2024		321		(100)			(100)		221	221			
100164165	BALTIMORE	MD		08/21/2024		262		(41)			(41)		221	221			
100179606	NEW BRITAIN	CT		11/21/2024		233		(13)			(13)		221	221			
100171722	MCKINNEY	TX		10/17/2024		320		(99)			(99)		221	221			
100166312	RIVERTON	UT		10/23/2024		240		(19)			(19)		221	221			
100175340	GLENN HEIGHTS	TX		11/05/2024		218		3			3		221	221			
100174439	ALEDO	TX		10/31/2024		228		(7)			(7)		221	221			
100154794	SPRINGFIELD	IL		07/19/2024		222		(1)			(1)		221	221			
100170384	BAKERSFIELD	CA		10/08/2024		259		(38)			(38)		221	221			
100173947	SOUTHAMPTON TOWNSHIP	NJ		10/31/2024		196		26			26		221	221			
100167635	SUITLAND	MD		09/19/2024		256		(35)			(35)		221	221			
100172934	GRAFTON	MA		10/25/2024		241		(20)			(20)		221	221			
100168162	HUNTSVILLE	AL		09/20/2024		259		(38)			(38)		221	221			
100180360	LEANDER	TX		11/25/2024		212		10			10		221	221			
100172557	GLEN ALLEN	VA		10/23/2024		270		(48)			(48)		221	221			
100168234	BURNSVILLE	MN		09/20/2024		275		(53)			(53)		221	221			
100172530	ACCOKEEK	MD		10/23/2024		254		(33)			(33)		221	221			
100169728	COVINGTON	GA		09/30/2024		237		(15)			(15)		221	221			
100166396	DALLAS	PA		10/24/2024		254		(33)			(33)		221	221			
100111605	GRANTS	NM		06/29/2023		172		49			49		221	221			
100175297	MARYSVILLE	CA		11/05/2024		242		(21)			(21)		221	221			
100168271	SACRAMENTO	CA		09/20/2024		267		(45)			(45)		221	221			
100167907	DALLAS	TX		09/20/2024		337		(116)			(116)		222	222			
100180367	GARLAND	TX		11/25/2024		208		14			14		222	222			
100172933	BAKERSFIELD	CA		10/25/2024		278		(56)			(56)		222	222			
100173310	DAVENPORT	FL		10/30/2024		259		(37)			(37)		222	222			
100113168	DES MOINES	IA		06/29/2023		177		45			45		222	222			
100180230	EL CAJON	CA		11/25/2024		232		(11)			(11)		222	222			
100170272	LOGANVILLE	GA		10/08/2024		259		(37)			(37)		222	222			
100171521	HENDERSON	NV		10/16/2024		266		(45)			(45)		222	222			
100170082	DURHAM	NC		10/08/2024		263		(42)			(42)		222	222			
100175317	DELAND	FL		11/05/2024		238		(17)			(17)		222	222			
100172331	CONYERS	GA		10/23/2024		254		(32)			(32)		222	222			
100170311	DAWSONVILLE	GA		10/08/2024		276		(54)			(54)		222	222			
100170229	WAUKEE	IA		10/08/2024		244		(22)			(22)		222	222			
100170908	NORCROSS	GA		10/11/2024		219		3			3		222	222			
100159920	NORTH LAUDERDALE	FL		08/16/2024		268		(46)			(46)		222	222			
100180449	LELAND	NC		11/25/2024		219		3			3		222	222			
100171615	OCEAN SHORES	WA		10/16/2024		267		(45)			(45)		222	222			
100174017	ATKINSON	NH		10/31/2024		219		3			3		222	222			
100163940	WARNER ROBINS	GA		10/04/2024		348		(126)			(126)		222	222			
100173460	TUJUNGA	CA		10/29/2024		274		(52)			(52)		222	222			
100170166	PALM COAST	FL		10/08/2024		258		(36)			(36)		222	222			
100174244	MINNEAPOLIS	MN		10/31/2024		185		37			37		222	222			
100169922	OSWEGO	IL		11/08/2024		257		(34)			(34)		222	222			
100169899	OSWEGO	IL		11/08/2024		257		(35)			(35)		222	222			
100180204	LACKAWAXEN	PA		11/25/2024		233		(10)			(10)		222	222			
100173312	LEONARDTOWN	MD		10/30/2024		261		(38)			(38)		223	223			
100170143	PHILADELPHIA	PA		10/08/2024		266		(43)			(43)		223	223			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171692	MADISON	AL		10/16/2024		231		(8)			(8)		223	223			
100168175	KEY WEST	FL		09/20/2024		182		41			41		223	223			
100171367	O FALLON	MO		10/16/2024		268		(45)			(45)		223	223			
100165848	ERIE	PA		08/29/2024		294		(71)			(71)		223	223			
100176543	FERNLEY	NV		11/15/2024		231		(8)			(8)		223	223			
500005166001A	BUSSUM	NLD		10/29/2024		233							233	223	(10)		(10)
100172739	BERWYN HEIGHTS	MD		11/21/2024		272		(49)			(49)		223	223			
100163331	DECATUR	GA		08/13/2024		310		(86)			(86)		223	223			
100173276	NORTH CHARLESTON	SC		10/30/2024		254		(31)			(31)		223	223			
100011183	BUFFALO	NY		12/23/2016		225		(2)			(2)		223	223			
100168136	MYRTLE BEACH	SC		09/20/2024		256		(32)			(32)		224	224			
100179771	SAVANNAH	GA		11/21/2024		237		(14)			(14)		224	224			
100180357	CHICAGO	IL		11/25/2024		232		(9)			(9)		224	224			
100043767	LAWRENCVILLE	GA		08/13/2020		550		(326)			(326)		224	224			
100171545	ROUND ROCK	TX		10/16/2024		270		(46)			(46)		224	224			
100173786	SHELTON	CT		10/30/2024		291		(67)			(67)		224	224			
100173473	GLASSBORO	NJ		10/29/2024		247		(23)			(23)		224	224			
100173459	GLASSBORO	NJ		10/29/2024		262		(38)			(38)		224	224			
100172437	KYLE	TX		10/23/2024		254		(30)			(30)		224	224			
100171711	MCKINNEY	TX		10/17/2024		258		(34)			(34)		224	224			
100170296	KNOXVILLE	TN		10/08/2024		267		(43)			(43)		224	224			
100171567	BUDA	TX		10/16/2024		262		(38)			(38)		224	224			
100170345	PLYMOUTH	MI		10/08/2024		279		(55)			(55)		224	224			
100165057	CHINO HILLS	CA		08/28/2024		187		37			37		224	224			
100171466	PHOENIX	AZ		10/16/2024		286		(62)			(62)		224	224			
100169822	REDDING	CA		09/30/2024		239		(15)			(15)		224	224			
100113841	BRADY	TX		06/29/2023		164		60			60		224	224			
100103829	GARFIELD HEIGHTS	OH		05/10/2023		244		(19)			(19)		224	224			
100170093	CLEVELAND	TN		10/08/2024		269		(44)			(44)		224	224			
100174853	BEECHER	IL		10/31/2024		230		(6)			(6)		224	224			
100173386	LAGUNA WOODS	CA		10/29/2024		242		(17)			(17)		224	224			
100175376	OCALA	FL		11/05/2024		214		10			10		225	225			
100167986	OKLAHOMA CITY	OK		09/20/2024		284		(59)			(59)		225	225			
100173263	FRANKFORD	DE		10/30/2024		239		(15)			(15)		225	225			
100168006	TOMS RIVER	NJ		09/20/2024		306		(81)			(81)		225	225			
100170215	DURHAM	NC		10/08/2024		262		(37)			(37)		225	225			
100169626	TAMPA	FL		09/30/2024		239		(15)			(15)		225	225			
100179999	WINNABOW	NC		11/25/2024		242		(17)			(17)		225	225			
100180424	BRYAN	TX		11/25/2024		200		25			25		225	225			
100180201	PARRISH	FL		11/25/2024		234		(9)			(9)		225	225			
100175149	CAPE CORAL	FL		11/05/2024		272		(47)			(47)		225	225			
100171401	EL MIRAGE	AZ		10/16/2024		261		(37)			(37)		225	225			
100166474	BATON ROUGE	LA		10/31/2024		183		42			42		225	225			
100137427	LAS VEGAS	NV		01/11/2024		349		(124)			(124)		225	225			
100174454	MIRAMAR	FL		10/31/2024		198		28			28		225	225			
100169239	SCRANTON	PA		09/27/2024		252		(27)			(27)		225	225			
100174190	TEMPE	AZ		10/31/2024		179		46			46		225	225			
100179696	WINCHESTER	VA		11/21/2024		210		16			16		225	225			
100176930	HOBOKEN	NJ		11/15/2024		272		(47)			(47)		225	225			
100175377	TUCSON	AZ		11/05/2024		202		24			24		225	225			
100053985	BAKERSFIELD	CA		03/23/2021		472		(247)			(247)		225	225			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100172491	FORNEY	TX		10/23/2024		261		(35)			(35)		225	225			
100168179	FORT COLLINS	CO		09/20/2024		213		12			12		225	225			
100174313	YOUNG HARRIS	GA		10/31/2024		197		29			29		225	225			
100166437	ALTAMONTE SPRINGS	FL		10/31/2024		224		2			2		225	225			
100173210	COLUMBIA	TN		10/30/2024		268		(42)			(42)		225	225			
100173741	WEST CHESTER	PA		10/30/2024		285		(59)			(59)		225	225			
100174883	SAVANNAH	GA		10/31/2024		177		49			49		226	226			
100165296	BALTIMORE	MD		08/29/2024		228		(3)			(3)		226	226			
100171542	WONDER LAKE	IL		10/16/2024		228		(3)			(3)		226	226			
100180378	SAN ANTONIO	TX		11/25/2024		216		10			10		226	226			
100163860	CHICAGO	IL		09/27/2024		286		(61)			(61)		226	226			
100168327	ATHENS	GA		09/20/2024		243		(18)			(18)		226	226			
100103830	CLEVELAND	OH		05/10/2023		248		(22)			(22)		226	226			
100169819	EVANS	GA		09/30/2024		304		(78)			(78)		226	226			
100046783	CHESAPEAKE	VA		11/20/2020		578		(352)			(352)		226	226			
100174762	KEARNEY	MO		10/31/2024		229		(3)			(3)		226	226			
100171520	DENISON	TX		10/16/2024		273		(47)			(47)		226	226			
100170263	SAINT AUGUSTINE	FL		10/08/2024		268		(42)			(42)		226	226			
100170298	SAINT AUGUSTINE	FL		10/08/2024		268		(42)			(42)		226	226			
100179553	FORNEY	TX		11/21/2024		239		(12)			(12)		226	226			
100165623	HENDERSON	NV		10/04/2024		261		(34)			(34)		226	226			
100161879	ROCKFORD	IL		07/31/2024		275		(49)			(49)		226	226			
100164970	COCOA	FL		08/28/2024		310		(84)			(84)		226	226			
100163881	CHESTER	VA		09/27/2024		251		(24)			(24)		226	226			
100155194	YORK	PA		07/19/2024		245		(19)			(19)		226	226			
100162358	MIAMI	FL		08/06/2024		268		(41)			(41)		226	226			
100175220	MONTGOMERY	TX		11/05/2024		201		26			26		227	227			
100175314	ALEDO	TX		11/05/2024		275		(48)			(48)		227	227			
100170180	FAYETTEVILLE	AR		10/08/2024		304		(77)			(77)		227	227			
100176839	EAGLE LAKE	FL		11/15/2024		267		(40)			(40)		227	227			
100172595	LEWIS CENTER	OH		10/23/2024		267		(40)			(40)		227	227			
100173259	ANCHORAGE	AK		10/30/2024		271		(44)			(44)		227	227			
100172139	GRAND RAPIDS	MI		10/17/2024		293		(66)			(66)		227	227			
100171275	NEW BRITAIN	CT		10/16/2024		294		(67)			(67)		227	227			
100172862	OPA LOCKA	FL		10/25/2024		296		(70)			(70)		227	227			
100168293	LOUISVILLE	KY		09/20/2024		289		(62)			(62)		227	227			
100038789	DUBLIN	IRL		09/27/2019		(33,288)		12,171			12,171	(2)	(21,119)	227	24	21,322	21,346
100174826	LENOIR	NC		10/31/2024		226		1			1		227	227			
100168065	CONCORD	NC		09/20/2024		236		(9)			(9)		227	227			
100171399	DAWSONVILLE	GA		10/16/2024		282		(55)			(55)		227	227			
100091607	WASHINGTON	DC		03/07/2023		313		(86)			(86)		227	227			
100146325	ORLANDO	FL		03/19/2024		276		(48)			(48)		227	227			
100170314	GRAHAM	NC		10/08/2024		267		(39)			(39)		227	227			
100163439	HANFORD	CA		09/27/2024		70		158			158		227	227			
100159947	COCONUT CREEK	FL		08/16/2024		278		(51)			(51)		227	227			
100159710	XENIA	OH		08/23/2024		285		(58)			(58)		227	227			
100163956	GLENVIEW	IL		10/04/2024		293		(66)			(66)		227	227			
100179961	MILLMONT	PA		11/25/2024		249		(21)			(21)		227	227			
100169231	BIRMINGHAM	AL		09/27/2024		254		(27)			(27)		227	227			
100155469	BREA	CA		06/18/2024		251		(24)			(24)		227	227			
100169272	BUFFALO GROVE	IL		09/27/2024		288		(61)			(61)		227	227			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168108	PALM DESERT	CA		09/20/2024		252		(24)			(24)		228	228			
100169539	PLANO	TX		09/30/2024		289		(61)			(61)		228	228			
100170275	WAKE FOREST	NC		10/08/2024		251		(23)			(23)		228	228			
100172458	CHARLOTTE	NC		10/23/2024		277		(49)			(49)		228	228			
100170108	DAWSONVILLE	GA		10/08/2024		281		(54)			(54)		228	228			
100174221	BLAIRSVILLE	GA		10/31/2024		200		28			28		228	228			
100180219	IDAHO FALLS	ID		11/25/2024		234		(6)			(6)		228	228			
100170203	ROSHARON	TX		10/08/2024		219		9			9		228	228			
100172189	TWAIN HARTE	CA		10/17/2024		306		(78)			(78)		228	228			
100149771	PHILADELPHIA	PA		04/26/2024		256		(27)			(27)		228	228			
100173339	GUYTON	GA		10/30/2024		256		(28)			(28)		228	228			
100171735	GALLATIN	TN		10/17/2024		276		(48)			(48)		228	228			
100171737	MONROE	NC		10/17/2024		275		(46)			(46)		228	228			
100176809	NEW PORT RICHEY	FL		11/15/2024		282		(54)			(54)		228	228			
100180216	GREAT FALLS	MT		11/25/2024		237		(9)			(9)		228	228			
100165693	CAMDEN	NJ		08/29/2024		331		(102)			(102)		229	229			
100166385	HOUSTON	TX		10/24/2024		268		(39)			(39)		229	229			
100169781	WOODBRIDGE	VA		09/30/2024		298		(70)			(70)		229	229			
100155347	PORT ARTHUR	TX		07/19/2024		339		(111)			(111)		229	229			
100175046	SAINT CLOUD	FL		11/05/2024		296		(67)			(67)		229	229			
100172381	SILER CITY	NC		10/23/2024		266		(37)			(37)		229	229			
100173336	LOGANVILLE	GA		10/30/2024		277		(49)			(49)		229	229			
100175266	VICTORVILLE	CA		11/05/2024		272		(43)			(43)		229	229			
100166433	SAN JACINTO	CA		10/31/2024		216		13			13		229	229			
100168118	LAWRENCEVILLE	GA		09/20/2024		279		(50)			(50)		229	229			
100172539	SAINT CHARLES	IL		10/23/2024		271		(42)			(42)		229	229			
100164949	MEMPHIS	TN		08/28/2024		241		(12)			(12)		229	229			
100175901	WINTER HAVEN	FL		11/14/2024		173		56			56		229	229			
100171634	COLUMBUS	OH		10/16/2024		276		(47)			(47)		229	229			
100173366	ROCKWALL	TX		10/30/2024		265		(36)			(36)		229	229			
100152913	CARTHAGE	IN		05/22/2024		390		(161)			(161)		229	229			
100174546	CYPRESS	TX		10/31/2024		231		(2)			(2)		229	229			
100171658	MIDDLETOWN	DE		10/16/2024		298		(68)			(68)		229	229			
100171532	CEDAR CITY	UT		10/16/2024		253		(24)			(24)		229	229			
100167904	CHARLOTTE	NC		09/20/2024		285		(56)			(56)		229	229			
100171583	AUBURN	AL		10/16/2024		271		(41)			(41)		229	229			
100180454	VISALIA	CA		11/25/2024		212		17			17		229	229			
100171706	AURORA	CO		10/17/2024		334		(105)			(105)		229	229			
100038571	GALWAY	IRL		09/27/2019		(14,051)		14,082			14,082	(1)	30	230	(1)	201	200
100171412	ISSAQUAH	WA		10/16/2024		259		(29)			(29)		230	230			
100168294	FARMINGTON	UT		09/20/2024		274		(44)			(44)		230	230			
100171434	ANGIER	NC		10/16/2024		272		(42)			(42)		230	230			
100169746	VALRICO	FL		09/30/2024		279		(49)			(49)		230	230			
100173449	GLEN ALLEN	VA		10/29/2024		338		(108)			(108)		230	230			
100164927	DARBY	PA		08/28/2024		258		(28)			(28)		230	230			
100172342	WILLIS	TX		10/23/2024		241		(11)			(11)		230	230			
100169628	SAN BERNARDINO	CA		09/30/2024		271		(41)			(41)		230	230			
100171503	FORT WAYNE	IN		10/16/2024		282		(52)			(52)		230	230			
100172518	TEMPLE	TX		10/23/2024		266		(36)			(36)		230	230			
100170161	GROVELAND	CA		10/08/2024		248		(18)			(18)		230	230			
100168220	SAN ANTONIO	TX		09/20/2024		274		(44)			(44)		231	231			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171612	MECHANICSVILLE	VA		10/16/2024		273		(43)			(43)		231	231			
100169705	ROY	UT		09/30/2024		278		(47)			(47)		231	231			
100174551	COLUMBUS	OH		10/31/2024		234		(4)			(4)		231	231			
100175904	STEPHENSON	VA		11/14/2024		250		(19)			(19)		231	231			
100174322	WILLIS	TX		10/31/2024		205		26			26		231	231			
100179725	NEW BRAUNFELS	TX		11/21/2024		188		43			43		231	231			
100173360	HEMPSTEAD	TX		10/30/2024		262		(31)			(31)		231	231			
100171388	GRAYSON	GA		10/16/2024		292		(61)			(61)		231	231			
100173252	SAINT LOUIS	MO		10/30/2024		272		(41)			(41)		231	231			
100175309	CHARLOTTE	NC		11/05/2024		249		(18)			(18)		231	231			
100171709	LAWRENCEVILLE	GA		10/17/2024		324		(93)			(93)		231	231			
100173170	COLONIAL BEACH	VA		10/30/2024		266		(35)			(35)		231	231			
100179452	HOUSTON	TX		11/21/2024		213		18			18		231	231			
100169492	BOISE	ID		09/30/2024		268		(37)			(37)		231	231			
100171577	WHITESTOWN	IN		10/16/2024		269		(38)			(38)		231	231			
100175331	MCKINNEY	TX		11/05/2024		246		(14)			(14)		231	231			
100174432	MANSFIELD	TX		10/31/2024		264		(33)			(33)		232	232			
100173052	FORT WASHINGTON	MD		10/25/2024		275		(43)			(43)		232	232			
100180349	CARTHAGE	TN		11/25/2024		233		(1)			(1)		232	232			
100180361	LIBERTY HILL	TX		11/25/2024		240		(8)			(8)		232	232			
100173110	NEWARK	DE		10/30/2024		261		(29)			(29)		232	232			
100168208	EAST LANSING	MI		09/20/2024		224		8			8		232	232			
100174229	LAKE HAVASU CITY	AZ		10/31/2024		212		20			20		232	232			
100179660	KELLER	TX		11/21/2024		247		(15)			(15)		232	232			
100170169	HUNTLEY	IL		10/08/2024		295		(62)			(62)		232	232			
100175256	DAVENPORT	FL		11/05/2024		268		(36)			(36)		232	232			
100169261	FRANKLINTON	NC		09/27/2024		259		(27)			(27)		232	232			
100180383	CINCINNATI	OH		11/25/2024		245		(13)			(13)		232	232			
100163975	MOORHEAD	MN		10/04/2024		260		(27)			(27)		232	232			
100172155	GRAND RAPIDS	MI		10/17/2024		256		(24)			(24)		232	232			
100161570	UNITED KINGDOM	GBR		07/29/2024		225							225	232	7		7
100174194	BEECH MOUNTAIN	NC		10/31/2024		201		32			32		233	233			
100169674	PAGOSA SPRINGS	CO		09/30/2024		294		(61)			(61)		233	233			
100175198	OCEAN CITY	MD		11/05/2024		238		(6)			(6)		233	233			
100174787	DUNNELLON	FL		10/31/2024		234		(1)			(1)		233	233			
100155857	EVERETT	WA		06/18/2024		279		(46)			(46)		233	233			
100179886	MCKINNEY	TX		11/25/2024		210		23			23		233	233			
100177807	CASTLE ROCK	CO		11/19/2024		272		(39)			(39)		233	233			
100174952	ELLERBE	NC		10/31/2024		214		19			19		233	233			
100153427	SCRANTON	PA		05/30/2024		255		(22)			(22)		233	233			
100180200	DAWSONVILLE	GA		11/25/2024		236		(3)			(3)		233	233			
100172538	FRISCO	TX		10/23/2024		285		(52)			(52)		233	233			
100180549	UNCASVILLE	CT		11/26/2024		268		(35)			(35)		233	233			
100175272	OCALA	FL		11/05/2024		222		11			11		233	233			
100179572	GLEN ALLEN	VA		11/21/2024		251		(18)			(18)		233	233			
100174760	COVINGTON	GA		10/31/2024		248		(15)			(15)		233	233			
100173246	COLUMBUS	OH		10/30/2024		262		(29)			(29)		233	233			
100177999	DUARTE	CA		11/19/2024		290		(57)			(57)		233	233			
100173216	ALBANY	NY		10/30/2024		260		(26)			(26)		234	234			
100170208	ANNA	TX		10/08/2024		277		(43)			(43)		234	234			
100171451	RICHMOND	VA		10/16/2024		283		(49)			(49)		234	234			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170379	COLUMBIANA	OH		10/08/2024		277		(43)			(43)		234	234			
100177942	COOKEVILLE	TN		11/19/2024		272		(38)			(38)		234	234			
100169228	CHICAGO HEIGHTS	IL		09/27/2024		261		(28)			(28)		234	234			
100159886	MARGATE	FL		08/16/2024		296		(62)			(62)		234	234			
100171729	BUDA	TX		10/17/2024		350		(116)			(116)		234	234			
100168178	TWENTYNINE PALMS	CA		09/20/2024		252		(18)			(18)		234	234			
100165297	ATLANTA	GA		08/29/2024		351		(117)			(117)		234	234			
100168143	FRESNO	CA		09/20/2024		262		(28)			(28)		234	234			
100171622	TUCSON	AZ		10/16/2024		291		(57)			(57)		234	234			
100167873	NAUGATUCK	CT		09/20/2024		222		12			12		234	234			
100173330	PARIS	IL		10/30/2024		275		(41)			(41)		234	234			
100165070	ALICE	TX		08/28/2024		140		94			94		234	234			
100161855	ALBANY	NY		07/31/2024		246		(11)			(11)		234	234			
100174971	PHILADELPHIA	PA		10/31/2024		248		(13)			(13)		234	234			
100168020	LAS VEGAS	NV		09/20/2024		282		(47)			(47)		234	234			
100163271	HENDERSON	NV		08/13/2024		306		(72)			(72)		234	234			
100172202	MIAMI	FL		10/17/2024		315		(81)			(81)		235	235			
100173166	EL PRADO	NM		10/30/2024		271		(37)			(37)		235	235			
100174227	SACRAMENTO	CA		10/31/2024		203		32			32		235	235			
100175972	CONCORD	NC		11/14/2024		236		(1)			(1)		235	235			
100175925	CONCORD	NC		11/14/2024		206		29			29		235	235			
100175384	COLUMBUS	OH		11/05/2024		259		(25)			(25)		235	235			
100169240	OAK PARK	MI		09/27/2024		261		(26)			(26)		235	235			
100169608	PLYMOUTH	MN		09/30/2024		264		(29)			(29)		235	235			
100168089	NATIONAL CITY	CA		09/20/2024		300		(65)			(65)		235	235			
100166288	NEW BRAUNFELS	TX		10/23/2024		232		4			4		235	235			
100174747	LITHONIA	GA		10/31/2024		253		(18)			(18)		235	235			
100168031	HOUSTON	TX		09/20/2024		254		(19)			(19)		235	235			
100168140	LYNCHBURG	VA		09/20/2024		258		(23)			(23)		235	235			
100175998	CONCORD	NC		11/14/2024		228		7			7		235	235			
100169226	MACON	GA		09/27/2024		263		(28)			(28)		235	235			
100175364	HOLLY SPRINGS	NC		11/05/2024		264		(28)			(28)		235	235			
100170250	SANFORD	NC		10/08/2024		226		9			9		235	235			
100171500	MURRELLS INLET	SC		10/16/2024		283		(47)			(47)		235	235			
100171766	CENTERTON	AR		10/17/2024		266		(31)			(31)		235	235			
100164873	MORROW	GA		08/26/2024		272		(37)			(37)		235	235			
100170253	BRYAN	TX		10/08/2024		198		37			37		235	235			
100173879	PEORIA	AZ		10/31/2024		235		1			1		235	235			
100176897	RANCHO CORDOVA	CA		11/15/2024		269		(33)			(33)		236	236			
100180364	BROOKSHIRE	TX		11/25/2024		235		1			1		236	236			
100043568	HOLTSVILLE	NY		08/13/2020		342		(106)			(106)		236	236			
100170197	GALLATIN	TN		10/08/2024		239		(3)			(3)		236	236			
100161957	SAN ANTONIO	TX		07/31/2024		373		(137)			(137)		236	236			
100152467	LUSBY	MD		05/16/2024		286		(50)			(50)		236	236			
100170280	IOWA CITY	IA		10/08/2024		286		(50)			(50)		236	236			
100165030	COLUMBUS	OH		08/28/2024		328		(92)			(92)		236	236			
100180396	MIRAMAR BEACH	FL		11/25/2024		232		4			4		236	236			
100169676	CORVALLIS	OR		09/30/2024		287		(51)			(51)		236	236			
100175179	WILLINGBORO	NJ		11/05/2024		267		(31)			(31)		236	236			
100175382	KATY	TX		11/05/2024		214		22			22		236	236			
100161795	CANTON	OH		07/31/2024		219		17			17		236	236			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166114	LUBBOCK	TX		09/09/2024		256		(20)			(20)		236	236			
100171661	KALISPELL	MT		10/16/2024		275		(38)			(38)		236	236			
100165873	RICHMOND	TX		08/30/2024		266		(30)			(30)		236	236			
100180420	HOUSTON	TX		11/25/2024		227		9			9		236	236			
100169220	PHILADELPHIA	PA		09/27/2024		264		(28)			(28)		236	236			
100165066	NORTH PORT	FL		08/28/2024		330		(93)			(93)		236	236			
100148137	PHILADELPHIA	PA		04/10/2024		249		(13)			(13)		237	237			
100164654	FLORENCE	AL		08/23/2024		261		(25)			(25)		237	237			
100170420	LANCASTER	CA		10/09/2024		276		(39)			(39)		237	237			
100171496	GAINESVILLE	GA		10/16/2024		264		(27)			(27)		237	237			
100173209	CONCORD	NC		10/30/2024		274		(37)			(37)		237	237			
100170424	FORNEY	TX		10/09/2024		245		(8)			(8)		237	237			
100173699	TAMPA	FL		10/30/2024		271		(33)			(33)		237	237			
100170202	HOUSTON	TX		10/08/2024		234		4			4		237	237			
100172908	LAS VEGAS	NV		10/25/2024		366		(129)			(129)		237	237			
100156679	PHILADELPHIA	PA		06/24/2024		290		(53)			(53)		237	237			
100164071	ATLANTA	GA		08/21/2024		377		(140)			(140)		237	237			
100170103	AVONDALE	AZ		10/08/2024		299		(61)			(61)		237	237			
100171695	HOUSTON	TX		10/16/2024		275		(37)			(37)		237	237			
100180245	RIVERSIDE	CA		11/25/2024		248		(10)			(10)		237	237			
100165981	JACKSONVILLE	FL		09/06/2024		241		(3)			(3)		237	237			
100168114	LA MIRADA	CA		09/20/2024		269		(32)			(32)		237	237			
100157810	CASSELBERRY	FL		08/01/2024		244		(7)			(7)		238	238			
100175116	PORT ARANSAS	TX		11/05/2024		288		(50)			(50)		238	238			
100169219	CANTON	OH		09/27/2024		243		(6)			(6)		238	238			
100165638	LAKE CITY	CO		10/04/2024		324		(86)			(86)		238	238			
100171569	LAVON	TX		10/16/2024		269		(32)			(32)		238	238			
100164926	CARBONDALE	PA		08/28/2024		257		(19)			(19)		238	238			
100155458	LAS VEGAS	NV		06/18/2024		250		(12)			(12)		238	238			
100174399	BRANFORD	CT		10/31/2024		246		(8)			(8)		238	238			
100168443	AUSTIN	TX		09/25/2024		279		(41)			(41)		238	238			
100170196	ANNA	TX		10/08/2024		283		(45)			(45)		238	238			
100174352	IOWA	LA		10/31/2024		171		67			67		238	238			
100164968	BOCA RATON	FL		08/28/2024		327		(89)			(89)		238	238			
100171646	NEW ORLEANS	LA		10/16/2024		291		(53)			(53)		238	238			
100084329	ENKHUIZEN/HOORN	NLD		06/30/2022		248						(13)	235	238	3		3
100174259	MANDAN	ND		10/31/2024		212		26			26		238	238			
100180397	FORT WORTH	TX		11/25/2024		231		7			7		238	238			
100180404	DACULA	GA		11/25/2024		235		4			4		238	238			
100170183	CLAYTON	NC		10/08/2024		290		(52)			(52)		238	238			
100175244	ANCHORAGE	AK		11/05/2024		267		(28)			(28)		238	238			
100169672	DULUTH	GA		09/30/2024		288		(50)			(50)		238	238			
100168032	HOUSTON	TX		09/20/2024		256		(18)			(18)		238	238			
100168027	HOUSTON	TX		09/20/2024		257		(19)			(19)		238	238			
100170370	LAVEEN	AZ		10/08/2024		312		(73)			(73)		238	238			
100172422	DAWSONVILLE	GA		10/23/2024		279		(41)			(41)		238	238			
100172378	RANCHO CORDOVA	CA		10/23/2024		272		(34)			(34)		238	238			
100165261	FORT WORTH	TX		08/29/2024		321		(83)			(83)		238	238			
100172446	SAN ANTONIO	TX		10/23/2024		236		3			3		238	238			
100155233	COMPTON	CA		07/19/2024		386		(148)			(148)		238	238			
100173248	CHARLOTTE	NC		10/30/2024		231		8			8		238	238			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174287	GRANBURY	TX		10/31/2024		222		17			17		239	239			
100172395	DAHLONEGA	GA		10/23/2024		242		(4)			(4)		239	239			
100171529	MYRTLE BEACH	SC		10/16/2024		305		(66)			(66)		239	239			
100169808	WASCO	CA		09/30/2024		305		(66)			(66)		239	239			
100173374	FORNEY	TX		10/30/2024		273		(34)			(34)		239	239			
100172129	HEMET	CA		10/17/2024		290		(51)			(51)		239	239			
100100152	PHILADELPHIA	PA		03/28/2023		326		(87)			(87)		239	239			
100179762	NILES	IL		11/21/2024		276		(37)			(37)		239	239			
100172380	BIG BEAR LAKE	CA		10/23/2024		284		(45)			(45)		239	239			
100176565	PLEASANT GARDEN	NC		11/15/2024		260		(21)			(21)		239	239			
100176707	SCHENECTADY	NY		11/15/2024		290		(51)			(51)		239	239			
100170504	FORT MYERS	FL		10/09/2024		352		(113)			(113)		239	239			
100171506	AUBURN	AL		10/16/2024		270		(31)			(31)		239	239			
100173772	PAINTER	VA		10/30/2024		265		(26)			(26)		239	239			
100114094	CRESSON	PA		06/29/2023		180		59			59		239	239			
100173270	SCOTTSDALE	AZ		10/30/2024		281		(42)			(42)		239	239			
100169753	MESA	AZ		09/30/2024		256		(16)			(16)		239	239			
100175353	LANCASTER	PA		11/05/2024		253		(14)			(14)		239	239			
100175276	CHARLOTTE	NC		11/05/2024		252		(13)			(13)		239	239			
100172852	ALLENTOWN	PA		10/25/2024		246		(6)			(6)		239	239			
100171587	APEX	NC		10/16/2024		290		(51)			(51)		239	239			
100178476	DAVENPORT	FL		11/21/2024		274		(34)			(34)		239	239			
100179534	MINNETRISTA	MN		11/21/2024		252		(13)			(13)		240	240			
100161781	DETROIT	MI		07/31/2024		252		(12)			(12)		240	240			
100172966	INDIO	CA		10/25/2024		286		(46)			(46)		240	240			
100180415	EAGLE RIVER	AK		11/25/2024		246		(7)			(7)		240	240			
100175600	ANCHORAGE	AK		11/12/2024		273		(34)			(34)		240	240			
100170256	FORT WORTH	TX		10/08/2024		291		(52)			(52)		240	240			
100170257	FORT WORTH	TX		10/08/2024		291		(52)			(52)		240	240			
100171797	MYRTLE BEACH	SC		10/17/2024		230		9			9		240	240			
100170416	WARWICK	RI		10/09/2024		272		(32)			(32)		240	240			
100173335	LEHI	UT		10/30/2024		260		(20)			(20)		240	240			
100168756	EL PASO	TX		09/26/2024		357		(117)			(117)		240	240			
100171465	CHICAGO	IL		10/16/2024		288		(48)			(48)		240	240			
100163406	NEW ORLEANS	LA		09/27/2024		288		(48)			(48)		240	240			
100180253	BUCKEYE	AZ		11/25/2024		227		13			13		240	240			
100173206	BAKERSFIELD	CA		10/30/2024		277		(36)			(36)		240	240			
100165017	GAINESVILLE	FL		08/28/2024		330		(90)			(90)		240	240			
100173107	LITTLETON	CO		10/30/2024		274		(34)			(34)		240	240			
100171548	LITTLE RIVER	SC		10/16/2024		252		(12)			(12)		240	240			
100174133	FORT PIERCE	FL		10/31/2024		220		20			20		240	240			
100138424	EWA BEACH	HI		12/18/2023		320		(80)			(80)		241	241			
100175184	MIAMI	FL		11/05/2024		266		(26)			(26)		241	241			
100143640	WILLIAMSTON	SC		02/21/2024		270		(29)			(29)		241	241			
100168334	IRVING	TX		09/20/2024		284		(43)			(43)		241	241			
100169618	FRESNO	CA		09/30/2024		290		(49)			(49)		241	241			
100179439	CHESAPEAKE	VA		11/21/2024		218		22			22		241	241			
100169760	DRACUT	MA		09/30/2024		295		(54)			(54)		241	241			
100180269	HASLET	TX		11/25/2024		240		1			1		241	241			
100168312	SAN TAN VALLEY	AZ		09/20/2024		289		(48)			(48)		241	241			
100167498	KATY	TX		10/31/2024		229		12			12		241	241			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172941	MERCED	CA		10/25/2024		238		4			4		241	241			
100180713	DAVENPORT	FL		11/26/2024		255		(14)			(14)		241	241			
100154929	HOUSTON	TX		07/19/2024		331		(90)			(90)		241	241			
100154938	CINCINNATI	OH		07/19/2024		293		(52)			(52)		241	241			
100171304	BAYONNE	NJ		10/16/2024		334		(92)			(92)		241	241			
100170186	CYPRESS	TX		10/08/2024		295		(54)			(54)		241	241			
100172567	SPRING CITY	UT		10/23/2024		282		(41)			(41)		241	241			
100165590	NEWPORT NEWS	VA		10/04/2024		376		(134)			(134)		241	241			
100145888	RIVIERA BEACH	FL		03/19/2024		256		(15)			(15)		241	241			
100169736	SAN BERNARDINO	CA		09/30/2024		275		(34)			(34)		242	242			
100163934	MERIDEN	CT		10/04/2024		302		(60)			(60)		242	242			
100152895	CARTHAGE	IN		05/22/2024		409		(167)			(167)		242	242			
100173260	FORT WORTH	TX		10/30/2024		278		(37)			(37)		242	242			
100169665	NEW BRUNSWICK	NJ		09/30/2024		320		(78)			(78)		242	242			
100170375	ANDOVER	MN		10/08/2024		310		(68)			(68)		242	242			
100180187	LAKE PLACID	FL		11/25/2024		255		(13)			(13)		242	242			
100166301	ALBUQUERQUE	NM		10/23/2024		300		(58)			(58)		242	242			
100171539	CEDAR CITY	UT		10/16/2024		254		(12)			(12)		242	242			
100173285	SACRAMENTO	CA		10/30/2024		275		(33)			(33)		242	242			
100126556	KANSAS CITY	MO		08/30/2023		163		80			80		242	242			
100170237	STEPHENS CITY	VA		10/08/2024		258		(16)			(16)		242	242			
100165739	INDEPENDENCE	MO		08/29/2024		330		(88)			(88)		242	242			
100170112	WESLEY CHAPEL	FL		10/08/2024		269		(27)			(27)		242	242			
100173122	TRENTON	ME		10/30/2024		274		(32)			(32)		242	242			
100174222	SPRING	TX		10/31/2024		217		26			26		242	242			
100179995	NAVARRE	FL		11/25/2024		249		(7)			(7)		242	242			
100170374	NORMAN	OK		10/08/2024		281		(39)			(39)		242	242			
100168736	FORT LAUDERDALE	FL		09/26/2024		285		(43)			(43)		242	242			
100180293	MARICOPA	AZ		11/25/2024		234		8			8		242	242			
100164054	KEANSBURG	NJ		08/21/2024		353		(110)			(110)		242	242			
100173860	TROUTMAN	NC		10/31/2024		235		8			8		242	242			
100174782	TALLAHASSEE	FL		10/31/2024		248		(6)			(6)		242	242			
100178316	RICHMOND	VA		11/19/2024		225		17			17		243	243			
100170429	PORT CHARLOTTE	FL		10/09/2024		323		(80)			(80)		243	243			
100173198	DEL VALLE	TX		10/30/2024		272		(30)			(30)		243	243			
100114349	BALDWIN PARK	CA		06/29/2023		223		20			20		243	243			
100175161	LEHI	UT		11/05/2024		286		(43)			(43)		243	243			
100167768	HENDERSON	NV		09/19/2024		303		(61)			(61)		243	243			
100169134	INGLESIDE	TX		09/27/2024		267		(26)			(26)		242	243		1	1
100175378	LUBBOCK	TX		11/05/2024		228		14			14		243	243			
100172221	KENNESAW	GA		10/17/2024		333		(90)			(90)		243	243			
100175172	NAMPA	ID		11/05/2024		291		(49)			(49)		243	243			
100173379	ALVIN	TX		10/30/2024		280		(37)			(37)		243	243			
100173221	MANASSAS	VA		10/30/2024		269		(27)			(27)		243	243			
100175296	ST GEORGE	UT		11/05/2024		254		(11)			(11)		243	243			
100161659	LEEUWARDEN	NLD		07/29/2024		247							247	243	(4)		(4)
100174636	PENNSAUKEN	NJ		10/31/2024		252		(9)			(9)		243	243			
100172902	BAKERSFIELD	CA		10/25/2024		253		(10)			(10)		243	243			
100155669	SUFFOLK	VA		06/18/2024		278		(35)			(35)		243	243			
100173941	AUSTELL	GA		10/31/2024		245		(2)			(2)		243	243			
100175190	NEW BRUNSWICK	NJ		11/05/2024		267		(24)			(24)		243	243			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165821	VIRGINIA BEACH	VA		08/29/2024		239		4			4		243	243			
100170210	DAWSONVILLE	GA		10/08/2024		287		(44)			(44)		243	243			
100171793	CONCORD	NC		10/17/2024		254		(10)			(10)		243	243			
100169755	LAWRENCEVILLE	GA		09/30/2024		287		(43)			(43)		243	243			
100175341	ANSONIA	CT		11/05/2024		288		(44)			(44)		243	243			
100173931	WALDEN	NY		10/31/2024		222		22			22		244	244			
100175058	WAXAHACHIE	TX		11/05/2024		259		(15)			(15)		244	244			
100155770	BLACKSHEAR	GA		06/18/2024		332		(89)			(89)		244	244			
100169648	ANN ARBOR	MI		09/30/2024		297		(54)			(54)		244	244			
100172449	DAPHNE	AL		10/23/2024		263		(19)			(19)		244	244			
100172477	DURHAM	NC		10/23/2024		277		(33)			(33)		244	244			
100168123	FREDERICKSBURG	VA		09/20/2024		300		(57)			(57)		244	244			
100168070	EL CAJON	CA		09/20/2024		302		(58)			(58)		244	244			
100169634	LILLIWAUP	WA		09/30/2024		296		(52)			(52)		244	244			
100173471	PHOENIX	AZ		10/29/2024		285		(41)			(41)		244	244			
100166052	NORTH LAS VEGAS	NV		09/06/2024		256		(12)			(12)		244	244			
100175156	MESQUITE	TX		11/05/2024		256		(12)			(12)		244	244			
100177774	REDONDO BEACH	CA		11/19/2024		288		(44)			(44)		244	244			
100172637	SAN BERNARDINO	CA		10/24/2024		286		(42)			(42)		244	244			
100171459	LAWRENCEVILLE	GA		10/16/2024		267		(22)			(22)		244	244			
100172423	DAWSONVILLE	GA		10/23/2024		290		(45)			(45)		244	244			
100180419	PAYSON	AZ		11/25/2024		236		9			9		244	244			
100168165	HARKER HEIGHTS	TX		09/20/2024		301		(56)			(56)		244	244			
100168068	LAKE PLACID	FL		09/20/2024		263		(19)			(19)		244	244			
100180247	MILLERSVILLE	MD		11/25/2024		242		3			3		245	245			
100173387	NAMPA	ID		10/29/2024		318		(73)			(73)		245	245			
100170120	DAVENPORT	FL		10/08/2024		290		(45)			(45)		245	245			
100173634	UTRECHT	NLD		10/29/2024		252							252	245	(7)		(7)
100172973	MARGATE	FL		10/25/2024		346		(101)			(101)		245	245			
100175294	ROUND ROCK	TX		11/05/2024		246		(1)			(1)		245	245			
100165847	ATLANTA	GA		08/29/2024		304		(59)			(59)		245	245			
100044796	DISTRICT HEIGHTS	MD		11/19/2020		212		33			33		245	245			
100164183	MESQUITE	TX		08/21/2024		355		(110)			(110)		245	245			
100171800	ROUND ROCK	TX		10/17/2024		364		(119)			(119)		245	245			
100171405	CLARKSVILLE	TN		10/16/2024		275		(30)			(30)		245	245			
100174395	COVINA	CA		10/31/2024		245							245	245			
100172487	KATY	TX		10/23/2024		270		(24)			(24)		245	245			
100172135	BREMERTON	WA		10/17/2024		276		(30)			(30)		245	245			
100175227	TARPON SPRINGS	FL		11/05/2024		288		(43)			(43)		245	245			
100175328	CHESHIRE	CT		11/05/2024		285		(40)			(40)		245	245			
100170335	CASSELBERRY	FL		10/08/2024		310		(65)			(65)		245	245			
100180281	FATE	TX		11/25/2024		237		8			8		245	245			
100175694	BANNING	CA		11/12/2024		271		(26)			(26)		246	246			
100168896	UNITED KINGDOM	GBR		09/26/2024		260							260	246	(15)		(15)
100175261	CROSS ROADS	TX		11/05/2024		263		(18)			(18)		246	246			
100172123	PATERSON	NJ		10/17/2024		290		(44)			(44)		246	246			
100171765	DORAVILLE	GA		10/17/2024		385		(139)			(139)		246	246			
100171780	KENTWOOD	MI		10/17/2024		254		(8)			(8)		246	246			
100180764	GRANGER	IN		11/26/2024		281		(35)			(35)		246	246			
100175931	ROUND ROCK	TX		11/14/2024		205		41			41		246	246			
100175660	PALMDALE	CA		11/12/2024		285		(40)			(40)		246	246			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100180048	NORTHFIELD	NJ		11/25/2024		268		(22)			(22)		246	246			
100175323	CLAYTON	NC		11/05/2024		246							246	246			
100170407	HENDERSON	NV		10/09/2024		264		(18)			(18)		246	246			
100170492	BERKELEY	CA		10/09/2024		311		(65)			(65)		246	246			
100180445	WAUKEE	IA		11/25/2024		233		13			13		246	246			
100172490	EASTON	PA		10/23/2024		282		(36)			(36)		246	246			
100180425	COLLEGE STATION	TX		11/25/2024		248		(2)			(2)		246	246			
100171803	CONCORD	NC		10/17/2024		189		57			57		246	246			
100172448	WAUKEE	IA		10/23/2024		266		(20)			(20)		246	246			
100180439	PLEASANT GROVE	UT		11/25/2024		250		(4)			(4)		246	246			
100168278	MONROE	NC		09/20/2024		295		(48)			(48)		246	246			
100155749	YORK	PA		06/18/2024		342		(96)			(96)		246	246			
100171483	GAINESVILLE	GA		10/16/2024		282		(36)			(36)		246	246			
100154909	TALLAHASSEE	FL		07/19/2024		335		(89)			(89)		246	246			
100174260	OCALA	FL		10/31/2024		208		38			38		246	246			
100172478	DAWSONVILLE	GA		10/23/2024		287		(40)			(40)		246	246			
100174428	BURBANK	CA		10/31/2024		235		11			11		247	247			
100171352	WEST SACRAMENTO	CA		10/16/2024		294		(47)			(47)		247	247			
100149023	HENDERSON	NV		04/19/2024		410		(163)			(163)		247	247			
100172219	MURFREESBORO	TN		10/17/2024		332		(86)			(86)		247	247			
100169654	NORTH HIGHLANDS	CA		09/30/2024		302		(55)			(55)		247	247			
100165002	PITTSFIELD	MA		08/28/2024		355		(108)			(108)		247	247			
100172434	FORT WAYNE	IN		10/23/2024		256		(9)			(9)		247	247			
100155662	ATLANTA	GA		06/18/2024		306		(59)			(59)		247	247			
100172974	ROSWELL	GA		10/25/2024		370		(123)			(123)		247	247			
100170184	LITTLETON	CO		10/08/2024		298		(51)			(51)		247	247			
100168153	LOS ANGELES	CA		09/20/2024		286		(39)			(39)		247	247			
100180310	SAN ANTONIO	TX		11/25/2024		258		(11)			(11)		247	247			
100038747	DUBLIN	IRL		09/27/2019		(30,659)		22,088			22,088	(2)	(8,572)	247	(12)	8,832	8,819
100172357	RIALTO	CA		10/23/2024		269		(21)			(21)		247	247			
100167969	SILVER SPRING	MD		09/20/2024		258		(11)			(11)		247	247			
100171458	APPLE VALLEY	MN		10/16/2024		309		(62)			(62)		247	247			
100174105	DETROIT	MI		10/31/2024		257		(10)			(10)		247	247			
100173094	CHARLOTTE	NC		10/30/2024		281		(33)			(33)		248	248			
100169406	NORTH BEND	WA		09/30/2024		289		(41)			(41)		248	248			
100173232	CHARLOTTE	NC		10/30/2024		233		14			14		248	248			
100172464	DENTON	TX		10/23/2024		250		(2)			(2)		248	248			
100174860	TOBYHANNA	PA		10/31/2024		243		5			5		248	248			
100171267	CHICAGO	IL		10/16/2024		299		(51)			(51)		248	248			
100175937	LONGS	SC		11/14/2024		215		33			33		248	248			
100172615	CORDOVA	TN		10/23/2024		273		(25)			(25)		248	248			
100180171	PATERSON	NJ		11/25/2024		273		(25)			(25)		248	248			
100176853	WEST PALM BEACH	FL		11/15/2024		329		(81)			(81)		248	248			
100173283	SPRING HILL	TN		10/30/2024		285		(37)			(37)		248	248			
100169430	CHARLOTTE	NC		09/30/2024		290		(42)			(42)		248	248			
100173324	DAWSONVILLE	GA		10/30/2024		283		(35)			(35)		248	248			
100168112	CATHEDRAL CITY	CA		09/20/2024		299		(51)			(51)		248	248			
100164898	DUNMORE	PA		08/28/2024		256		(8)			(8)		248	248			
100169800	PHOENIX	AZ		09/30/2024		300		(52)			(52)		248	248			
100172598	ANTIOCH	TN		10/23/2024		294		(46)			(46)		248	248			
100174605	TAMPA	FL		10/31/2024		272		(24)			(24)		248	248			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171511	JEFFERSON	CO		10/16/2024		273		(25)			(25)		248	248			
100126904	CAHOKIA	IL		08/30/2023		58		190			190		248	248			
100166346	POTTSTOWN	PA		10/24/2024		270		(22)			(22)		248	248			
100180195	COLUMBUS	OH		11/25/2024		279		(30)			(30)		248	248			
100167663	SARASOTA	FL		09/19/2024		348		(100)			(100)		249	249			
100169630	SANTA MARIA	CA		09/30/2024		295		(46)			(46)		249	249			
100175306	FAIRFIELD	CA		11/05/2024		285		(37)			(37)		249	249			
100174378	COATESVILLE	PA		10/31/2024		218		31			31		249	249			
100174717	PLAINVILLE	CT		10/31/2024		259		(10)			(10)		249	249			
100171742	FALLING WATERS	WV		10/17/2024		344		(95)			(95)		249	249			
100170236	MURFREESBORO	TN		10/08/2024		269		(20)			(20)		249	249			
100178372	CENTRAL FALLS	RI		11/20/2024		283		(34)			(34)		249	249			
100174340	PORT CHARLOTTE	FL		10/31/2024		229		20			20		249	249			
100175287	SAINT LOUIS	MO		11/05/2024		278		(29)			(29)		249	249			
100054499	JACKSONVILLE	AR		03/23/2021		755		(506)			(506)		249	249			
100165967	SEBRING	FL		09/06/2024		274		(25)			(25)		249	249			
100180368	ARLINGTON	TX		11/25/2024		239		10			10		249	249			
100171478	LAKE HAVASU CITY	AZ		10/16/2024		282		(33)			(33)		249	249			
100175186	RALEIGH	NC		11/05/2024		294		(45)			(45)		249	249			
100173132	BLAINE	WA		10/30/2024		278		(29)			(29)		249	249			
100165863	EL PASO	TX		08/29/2024		406		(156)			(156)		249	249			
100170449	PAWTUCKET	RI		10/09/2024		314		(64)			(64)		249	249			
100174607	VERONA	NJ		10/31/2024		250		(1)			(1)		249	249			
100177859	HODGENVILLE	KY		11/19/2024		280		(31)			(31)		249	249			
100180167	PORTLAND	OR		11/25/2024		280		(31)			(31)		250	250			
100171414	MCKINNEY	TX		10/16/2024		290		(41)			(41)		250	250			
100179551	PENSACOLA	FL		11/21/2024		261		(12)			(12)		250	250			
100168124	SEBRING	FL		09/20/2024		314		(65)			(65)		250	250			
100168332	ROSEVILLE	CA		09/20/2024		251		(1)			(1)		250	250			
100171342	DENVER	CO		10/16/2024		344		(95)			(95)		250	250			
100180270	CHICAGO	IL		11/25/2024		254		(4)			(4)		250	250			
100170235	VON ORMY	TX		10/08/2024		219		31			31		250	250			
100180390	EDISON	NJ		11/25/2024		235		15			15		250	250			
100156310	PHILADELPHIA	PA		07/25/2024		306		(56)			(56)		250	250			
100171255	OXON HILL	MD		10/16/2024		333		(84)			(84)		250	250			
100172868	OAKLAND	TN		10/25/2024		253		(3)			(3)		250	250			
100168048	PUYALLUP	WA		09/20/2024		281		(31)			(31)		250	250			
100171332	DADEVILLE	AL		10/16/2024		306		(56)			(56)		250	250			
100179497	DENTON	TX		11/21/2024		252		(2)			(2)		250	250			
100103250	CIBOLO	TX		04/27/2023		331		(81)			(81)		250	250			
100127355	BARLING	AR		08/30/2023		241		10			10		250	250			
100171736	MABLETON	GA		10/17/2024		326		(76)			(76)		250	250			
100160394	COLUMBUS	GA		09/06/2024		374		(124)			(124)		250	250			
100164944	PITTSBURGH	PA		08/28/2024		266		(16)			(16)		250	250			
100176689	KATY	TX		11/15/2024		343		(93)			(93)		250	250			
100170176	MARIETTA	GA		10/08/2024		305		(54)			(54)		250	250			
100169709	SEATTLE	WA		09/30/2024		305		(55)			(55)		250	250			
100155672	LANHAM	MD		06/18/2024		333		(83)			(83)		250	250			
100155746	COLUMBUS	OH		06/18/2024		344		(94)			(94)		250	250			
100174300	ALBUQUERQUE	NM		10/31/2024		206		45			45		250	250			
100167981	DENVER	CO		09/20/2024		286		(36)			(36)		250	250			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170167	SUN CITY	AZ		10/08/2024		322		(71)			(71)		251	251			
100172335	HELEN	GA		10/23/2024		282		(31)			(31)		251	251			
100180188	WINNETKA	IL		11/25/2024		283		(32)			(32)		251	251			
100172841	KALAMA	WA		10/25/2024		323		(72)			(72)		251	251			
100172392	MURFREESBORO	TN		10/23/2024		251							251	251			
100161867	HURLEYVILLE	NY		07/31/2024		257		(6)			(6)		251	251			
100180318	NAPLES	FL		11/25/2024		264		(13)			(13)		251	251			
100172414	TALLAHASSEE	FL		10/23/2024		291		(40)			(40)		251	251			
100164076	ALTAMONTE SPRINGS	FL		08/21/2024		259		(8)			(8)		251	251			
100166011	TREVOR	WI		09/06/2024		297		(46)			(46)		251	251			
100172502	FORT WORTH	TX		10/23/2024		292		(41)			(41)		251	251			
100172603	LEHI	UT		10/23/2024		297		(46)			(46)		251	251			
100173740	VANCOUVER	WA		10/30/2024		323		(72)			(72)		251	251			
100174436	MARYVILLE	TN		10/31/2024		254		(2)			(2)		251	251			
100172499	FORT WORTH	TX		10/23/2024		292		(41)			(41)		251	251			
100173337	MAGNOLIA	TX		10/30/2024		218		33			33		251	251			
100172529	APEX	NC		10/23/2024		303		(52)			(52)		251	251			
100171239	BROCKTON	MA		10/16/2024		300		(48)			(48)		251	251			
100171537	OWASSO	OK		10/16/2024		245		6			6		251	251			
100180206	NORTH RICHLAND HILLS	TX		11/25/2024		267		(15)			(15)		252	252			
100168287	TOLLESON	AZ		09/20/2024		306		(54)			(54)		252	252			
100092041	POTTSTOWN	PA		02/09/2023		270		(18)			(18)		252	252			
100176813	LOOMIS	CA		11/15/2024		295		(44)			(44)		252	252			
100179614	WEST HARTFORD	CT		11/21/2024		275		(23)			(23)		252	252			
100172453	FORT WORTH	TX		10/23/2024		270		(18)			(18)		252	252			
100149112	FORT WAYNE	IN		04/22/2024		314		(62)			(62)		252	252			
100174332	PALM DESERT	CA		10/31/2024		219		33			33		252	252			
100180428	HURRICANE	UT		11/25/2024		253							252	252			
100172950	LAKE ELSINORE	CA		10/25/2024		309		(57)			(57)		252	252			
100174139	FORT MYERS	FL		10/31/2024		241		11			11		252	252			
100168057	CLERMONT	FL		09/20/2024		294		(41)			(41)		252	252			
100170123	WINDER	GA		10/08/2024		287		(34)			(34)		252	252			
100171782	AURORA	CO		10/17/2024		315		(63)			(63)		253	253			
100167913	PORT CHARLOTTE	FL		09/20/2024		345		(93)			(93)		253	253			
100174201	CAPE CHARLES	VA		10/31/2024		213		40			40		253	253			
100176927	MIAMI	FL		11/15/2024		315		(62)			(62)		253	253			
100169382	COSTA MESA	CA		09/27/2024		262		(10)			(10)		253	253			
100171362	ANTIOCH	TN		10/16/2024		325		(73)			(73)		253	253			
100175352	EULESS	TX		11/05/2024		255		(2)			(2)		253	253			
100175332	PFLUGERVILLE	TX		11/05/2024		256		(3)			(3)		253	253			
100169512	TIGARD	OR		09/30/2024		281		(29)			(29)		253	253			
100172614	ZEBULON	NC		10/23/2024		282		(29)			(29)		253	253			
100113488	MC GEHEE	AR		06/29/2023		259		(6)			(6)		253	253			
100169360	AURORA	IL		09/27/2024		276		(23)			(23)		253	253			
100172376	AMBLER	PA		10/23/2024		281		(28)			(28)		253	253			
100171452	ANNA	TX		10/16/2024		274		(21)			(21)		253	253			
100170190	MCKINNEY	TX		10/08/2024		298		(45)			(45)		253	253			
100172497	LAYTON	UT		10/23/2024		293		(39)			(39)		253	253			
100172227	SNELLVILLE	GA		10/17/2024		336		(83)			(83)		253	253			
100156860	MANSFIELD	CT		06/27/2024		276		(23)			(23)		253	253			
100180377	BORDENTOWN	NJ		11/25/2024		263		(10)			(10)		253	253			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113762	PHOENIX	AZ		06/29/2023		241		12			12		254	254			
100168119	SAN DIEGO	CA		09/20/2024		278		(25)			(25)		254	254			
100179581	DAWSONVILLE	GA		11/21/2024		264		(11)			(11)		254	254			
100162294	BOYNTON BEACH	FL		09/06/2024		352		(98)			(98)		254	254			
100156160	KINGMAN	AZ		07/25/2024		324		(70)			(70)		254	254			
100137334	INDEPENDENCE	MO		12/01/2023		288		(34)			(34)		254	254			
100172365	NASHWAUK	MN		10/23/2024		291		(37)			(37)		254	254			
100168206	CHULA VISTA	CA		09/20/2024		227		27			27		254	254			
100173292	NASHVILLE	TN		10/30/2024		271		(17)			(17)		254	254			
100168023	SACRAMENTO	CA		09/20/2024		315		(61)			(61)		254	254			
100174331	LURAY	VA		10/31/2024		177		77			77		254	254			
100144663	UNITED KINGDOM	GBR		03/12/2024		(14,886)		15,137			15,137		251	254	4		4
100174354	LAFAYETTE	LA		10/31/2024		179		75			75		254	254			
100170435	GREENVILLE	SC		10/09/2024		337		(83)			(83)		254	254			
100179547	SALADO	TX		11/21/2024		262		(8)			(8)		255	255			
100179554	SALADO	TX		11/21/2024		262		(8)			(8)		255	255			
100173878	YUMA	AZ		10/31/2024		246		8			8		255	255			
100180307	ANNA	TX		11/25/2024		258		(3)			(3)		255	255			
100172420	SPRING HILL	TN		10/23/2024		303		(48)			(48)		255	255			
100174430	RAMONA	CA		10/31/2024		268		(13)			(13)		255	255			
100113924	HOUSTON	TX		06/29/2023		306		(51)			(51)		255	255			
100173767	MERRITT ISLAND	FL		10/30/2024		263		(8)			(8)		255	255			
100170264	LITTLETON	CO		10/08/2024		311		(56)			(56)		255	255			
100169524	MURFREESBORO	TN		09/30/2024		288		(33)			(33)		255	255			
100165976	NEWMAN	CA		09/06/2024		284		(30)			(30)		255	255			
100172978	FREDERICKSBURG	VA		10/25/2024		289		(34)			(34)		255	255			
100170107	WESLEY CHAPEL	FL		10/08/2024		278		(23)			(23)		255	255			
100170288	APEX	NC		10/08/2024		320		(65)			(65)		255	255			
100173461	ACWORTH	GA		10/29/2024		333		(78)			(78)		255	255			
100162297	TEMPLE	TX		09/06/2024		435		(179)			(179)		255	255			
100133971	PAULSBORO	NJ		10/25/2023		321		(66)			(66)		256	256			
100168161	FOLSOM	CA		09/20/2024		279		(23)			(23)		256	256			
100173090	ANKENY	IA		10/30/2024		298		(42)			(42)		256	256			
100155437	PURCELLVILLE	VA		06/18/2024		336		(81)			(81)		256	256			
100175636	NOVATO	CA		11/12/2024		280		(24)			(24)		256	256			
100149206	LOS ANGELES	CA		04/22/2024		372		(116)			(116)		256	256			
100171299	NORTH SALT LAKE	UT		10/16/2024		346		(90)			(90)		256	256			
100167477	EL CENTRO	CA		10/31/2024		253		3			3		256	256			
100164139	DUNDALK	MD		08/21/2024		292		(36)			(36)		256	256			
100176901	LOXAHATCHEE	FL		11/15/2024		296		(39)			(39)		256	256			
100180340	AUBURN	AL		11/25/2024		274		(17)			(17)		256	256			
100168711	KATY	TX		09/25/2024		284		(27)			(27)		257	257			
100170187	DUNCAN	OK		10/08/2024		265		(8)			(8)		257	257			
100174575	MOUNTAIN GROVE	MO		10/31/2024		272		(15)			(15)		257	257			
100171454	ACWORTH	GA		10/16/2024		328		(71)			(71)		257	257			
100170347	CLEVELAND	TN		10/08/2024		323		(66)			(66)		257	257			
100165074	EL PASO	TX		08/28/2024		223		34			34		257	257			
100173425	HOMESTEAD	FL		10/29/2024		314		(57)			(57)		257	257			
100179882	FORT WORTH	TX		11/25/2024		231		26			26		257	257			
100173456	LACOMBE	LA		10/29/2024		316		(59)			(59)		257	257			
100169787	ANNA	TX		09/30/2024		331		(74)			(74)		257	257			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174566	RAYTOWN	MO		10/31/2024		265		(8)			(8)		257	257			
100178179	PALATINE	IL		11/19/2024		281		(24)			(24)		257	257			
100169254	KANSAS CITY	MO		09/27/2024		261		(4)			(4)		257	257			
100170251	MUSKEGO	WI		10/08/2024		309		(52)			(52)		257	257			
100172597	PEA RIDGE	AR		10/23/2024		291		(34)			(34)		257	257			
100172599	PEA RIDGE	AR		10/23/2024		291		(34)			(34)		257	257			
100168111	BIG BEAR CITY	CA		09/20/2024		308		(51)			(51)		257	257			
100146568	KENT	WA		03/19/2024		333		(76)			(76)		257	257			
100151726	HOUSTON	TX		05/10/2024		526		(269)			(269)		257	257			
100080927	PHILADELPHIA	PA		03/17/2022		506		(249)			(249)		257	257			
100170132	PALM COAST	FL		10/08/2024		323		(65)			(65)		257	257			
100168159	MELISSA	TX		09/20/2024		278		(20)			(20)		258	258			
100114020	MEMPHIS	TN		06/29/2023		226		32			32		258	258			
100173284	FREEPORT	FL		10/30/2024		282		(24)			(24)		258	258			
100156291	MARION	OH		07/25/2024		370		(112)			(112)		258	258			
100165326	OVIEDO	FL		08/29/2024		323		(65)			(65)		258	258			
100172213	DEWEY	AZ		10/17/2024		316		(59)			(59)		258	258			
100163441	TAMPA	FL		09/27/2024		370		(112)			(112)		258	258			
100172140	BREMERTON	WA		10/17/2024		290		(32)			(32)		258	258			
100172137	BREMERTON	WA		10/17/2024		290		(33)			(33)		258	258			
100173171	CENTURIA	WI		10/30/2024		298		(41)			(41)		258	258			
100168304	WILMINGTON	DE		09/20/2024		282		(24)			(24)		258	258			
100169811	BOWIE	MD		09/30/2024		319		(61)			(61)		258	258			
100169362	MIMS	FL		09/27/2024		292		(34)			(34)		258	258			
100172463	FORT WORTH	TX		10/23/2024		246		12			12		258	258			
100180332	MURFREESBORO	TN		11/25/2024		271		(13)			(13)		258	258			
100156776	LANCASTER	CA		06/26/2024		336		(78)			(78)		258	258			
100166375	SAN ANTONIO	TX		10/24/2024		349		(91)			(91)		258	258			
100169407	CAPE CORAL	FL		09/30/2024		319		(60)			(60)		258	258			
100173804	CORTLANDT MANOR	NY		10/30/2024		267		(9)			(9)		258	258			
100170465	FITCHBURG	MA		10/09/2024		283		(25)			(25)		258	258			
100172845	LANCASTER	CA		10/25/2024		320		(62)			(62)		258	258			
100180352	HOUSTON	TX		11/25/2024		280		(22)			(22)		258	258			
100174065	GULF SHORES	AL		10/31/2024		241		17			17		258	258			
100155609	ROCKY HILL	CT		06/18/2024		342		(84)			(84)		259	259			
100174948	HOUSTON	TX		10/31/2024		272		(14)			(14)		259	259			
100175155	DAVENPORT	FL		11/05/2024		241		17			17		259	259			
100168170	FRESNO	CA		09/20/2024		304		(46)			(46)		259	259			
100168054	NORTH FORT MYERS	FL		09/20/2024		299		(41)			(41)		259	259			
100172117	LAS VEGAS	NV		10/17/2024		336		(77)			(77)		259	259			
100147449	AUGUSTA	GA		04/03/2024		364		(105)			(105)		259	259			
100165997	LAS VEGAS	NV		09/06/2024		407		(148)			(148)		259	259			
100172523	MADISON	TN		10/23/2024		301		(42)			(42)		259	259			
100172188	SAN BERNARDINO	CA		10/17/2024		343		(84)			(84)		259	259			
100155704	VIRGINIA BEACH	VA		06/18/2024		343		(84)			(84)		259	259			
100155575	GRAFTON	ND		06/18/2024		344		(85)			(85)		259	259			
100155631	O'FALLON	IL		06/18/2024		351		(93)			(93)		259	259			
100169688	NORWALK	CA		09/30/2024		294		(35)			(35)		259	259			
100167791	GAINESVILLE	FL		09/19/2024		295		(36)			(36)		259	259			
100047140	WAXHAW	NC		11/20/2020		324		(65)			(65)		259	259			
100174185	STAR	ID		10/31/2024		226		33			33		259	259			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165969	SEBRING	FL		09/06/2024		284		(25)			(25)		259	259			
100175231	RIVIERA BEACH	FL		11/05/2024		297		(38)			(38)		259	259			
100174583	DAHLONEGA	GA		10/31/2024		139		120			120		259	259			
100174481	CARMICHAEL	CA		10/31/2024		250		9			9		259	259			
100165021	PEARLAND	TX		08/28/2024		182		77			77		259	259			
100171693	SAN MARCOS	TX		10/16/2024		205		55			55		259	259			
100160834	MANOR	TX		07/24/2024		406		(147)			(147)		259	259			
100171609	RED LODGE	MT		10/16/2024		313		(53)			(53)		259	259			
100175366	SAN ANTONIO	TX		11/05/2024		278		(19)			(19)		259	259			
100180274	FOLEY	AL		11/25/2024		261		(2)			(2)		260	260			
100173951	NICEVILLE	FL		10/31/2024		248		11			11		260	260			
100174961	DELRAY BEACH	FL		10/31/2024		283		(23)			(23)		260	260			
100168286	LAVEEN	AZ		09/20/2024		313		(54)			(54)		260	260			
100173227	SANFORD	NC		10/30/2024		245		14			14		260	260			
100180401	HOUSTON	TX		11/25/2024		242		18			18		260	260			
100171370	CUSHING	MN		10/16/2024		313		(53)			(53)		260	260			
100168274	ODENTON	MD		09/20/2024		219		41			41		260	260			
100175978	GRAHAM	NC		11/14/2024		220		40			40		260	260			
100172209	SHELBYVILLE	TN		10/17/2024		288		(28)			(28)		260	260			
100170376	BELLE CENTER	OH		10/08/2024		321		(61)			(61)		260	260			
100175327	CRYSTAL BEACH	TX		11/05/2024		287		(27)			(27)		260	260			
100161865	BALTIMORE	MD		07/31/2024		249		11			11		260	260			
100155782	GALLOWAY	OH		06/18/2024		358		(98)			(98)		260	260			
100155774	MASSILLON	OH		06/18/2024		359		(98)			(98)		260	260			
100171479	ROWLETT	TX		10/16/2024		297		(37)			(37)		260	260			
100155681	RIVERSIDE	CA		06/18/2024		325		(64)			(64)		260	260			
100171216	LAS VEGAS	NV		10/16/2024		316		(55)			(55)		261	261			
100112312	LITTLE ROCK	AR		06/29/2023		268		(7)			(7)		261	261			
100163364	MESA	AZ		09/27/2024		367		(106)			(106)		261	261			
100175350	SPRINGDALE	AR		11/05/2024		277		(17)			(17)		261	261			
100168233	BRISTOW	VA		09/20/2024		290		(29)			(29)		261	261			
100170270	DURHAM	NC		10/08/2024		339		(78)			(78)		261	261			
100174001	ATLANTA	GA		10/31/2024		257		4			4		261	261			
100176657	HEMPSTEAD	NY		11/15/2024		311		(50)			(50)		261	261			
100176577	TOMBALL	TX		11/15/2024		213		48			48		261	261			
100179521	TOMBALL	TX		11/21/2024		267		(6)			(6)		261	261			
100168104	WOODLAND	CA		09/20/2024		290		(29)			(29)		261	261			
100092038	POTTSTOWN	PA		02/09/2023		281		(19)			(19)		261	261			
100171259	SOUTH FALLSBURG	NY		10/16/2024		355		(93)			(93)		261	261			
100174834	PLEASANTON	TX		10/31/2024		285		(23)			(23)		262	262			
100159891	FORT LAUDERDALE	FL		08/16/2024		359		(97)			(97)		262	262			
100175199	HARKER HEIGHTS	TX		11/05/2024		255		7			7		262	262			
100175201	HARKER HEIGHTS	TX		11/05/2024		255		7			7		262	262			
100175203	HARKER HEIGHTS	TX		11/05/2024		255		7			7		262	262			
100141177	PHILADELPHIA	PA		01/30/2024		298		(37)			(37)		262	262			
100156910	EAST CHICAGO	IN		06/27/2024		281		(20)			(20)		262	262			
100170153	BURR RIDGE	IL		10/08/2024		333		(71)			(71)		262	262			
100168816	KISSIMMEE	FL		09/26/2024		305		(43)			(43)		262	262			
100176696	SUNNY ISLES BEACH	FL		11/15/2024		325		(63)			(63)		262	262			
100171556	MAGNOLIA	TX		10/16/2024		234		28			28		262	262			
100126631	ST MATTHEWS	SC		08/30/2023		104		158			158		262	262			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100177698	BELLEVUE	WA		11/19/2024		290		(28)			(28)		262	262			
100170234	LAS VEGAS	NV		10/08/2024		355		(93)			(93)		262	262			
100180231	MANCHESTER	TN		11/25/2024		268		(6)			(6)		262	262			
100168250	FREDERICKSBURG	VA		09/20/2024		307		(45)			(45)		262	262			
100170150	MCGREGOR	MN		10/08/2024		281		(19)			(19)		262	262			
100169201	PHILADELPHIA	PA		09/27/2024		264		(2)			(2)		262	262			
100175368	NASHVILLE	TN		11/05/2024		286		(24)			(24)		262	262			
100147403	BAKERSFIELD	CA		05/08/2024		357		(94)			(94)		263	263			
100168135	NEW BRITAIN	CT		09/20/2024		243		19			19		263	263			
100171534	FORT WORTH	TX		10/16/2024		260		2			2		263	263			
100176541	NEW ORLEANS	LA		11/15/2024		293		(30)			(30)		263	263			
100168726	LEXINGTON	SC		09/26/2024		313		(50)			(50)		263	263			
100170114	TANNERSVILLE	PA		10/08/2024		303		(40)			(40)		263	263			
100155637	LAS CRUCES	NM		06/18/2024		344		(81)			(81)		263	263			
100155779	VIRGINIA BEACH	VA		06/18/2024		353		(90)			(90)		263	263			
100155796	VOORHEES TOWNSHIP	NJ		06/18/2024		353		(90)			(90)		263	263			
100169552	PARKER	CO		09/30/2024		310		(47)			(47)		263	263			
100168110	CAPE CORAL	FL		09/20/2024		283		(20)			(20)		263	263			
100180254	LAS VEGAS	NV		11/25/2024		280		(16)			(16)		263	263			
100156148	HOUSTON	TX		07/25/2024		374		(110)			(110)		263	263			
100173140	SMITHFIELD	VA		10/30/2024		308		(45)			(45)		263	263			
100168309	KISSIMMEE	FL		09/20/2024		336		(73)			(73)		264	264			
100153454	WASHINGTON	PA		05/30/2024		292		(28)			(28)		264	264			
100047261	FOREST PARK	IL		11/20/2020		507		(243)			(243)		264	264			
100171576	SURPRISE	AZ		10/16/2024		301		(37)			(37)		264	264			
100054114	BURNS	OR		03/23/2021		374		(110)			(110)		264	264			
100178098	NORTH BRUNSWICK	NJ		11/19/2024		308		(44)			(44)		264	264			
100170423	NORTH AUGUSTA	SC		10/09/2024		294		(30)			(30)		264	264			
100011266	HAW RIVER	NC		01/27/2017		717		(453)			(453)		264	264			
100171526	MUNDELEIN	IL		10/16/2024		285		(21)			(21)		264	264			
100172353	SUNNY ISLES BEACH	FL		10/23/2024		297		(33)			(33)		264	264			
100114531	FORT LAUDERDALE	FL		06/29/2023		283		(19)			(19)		264	264			
100172333	WALLED LAKE	MI		10/23/2024		287		(23)			(23)		264	264			
100175347	TOW	TX		11/05/2024		276		(12)			(12)		264	264			
100171307	NORCO	CA		10/16/2024		286		(21)			(21)		264	264			
100164984	TOPEKA	KS		08/28/2024		320		(56)			(56)		264	264			
100168314	LAKE HARMONY	PA		09/20/2024		324		(59)			(59)		265	265			
100171549	DAHLONEGA	GA		10/16/2024		273		(8)			(8)		265	265			
100171558	FORT WORTH	TX		10/16/2024		286		(21)			(21)		265	265			
100175248	HOMESTEAD	FL		11/05/2024		297		(32)			(32)		265	265			
100155598	MINERAL	VA		06/18/2024		355		(91)			(91)		265	265			
100173183	ALLENTOWN	PA		10/30/2024		291		(26)			(26)		265	265			
100176774	SAINT JOHNS	FL		11/15/2024		315		(50)			(50)		265	265			
100156835	AKRON	OH		06/27/2024		277		(12)			(12)		265	265			
100170509	AGAWAM	MA		10/09/2024		301		(36)			(36)		265	265			
100153424	JESSUP	PA		05/30/2024		289		(24)			(24)		265	265			
100180178	PERRIS	CA		11/25/2024		305		(40)			(40)		265	265			
100179634	SAN ANTONIO	TX		11/21/2024		281		(16)			(16)		265	265			
100172479	DAWSONVILLE	GA		10/23/2024		296		(31)			(31)		265	265			
100166023	NOTTINGHAM	MD		09/06/2024		299		(34)			(34)		265	265			
100169444	OXFORD	MA		09/30/2024		340		(74)			(74)		265	265			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172587	SAINT CHARLES	IL		10/23/2024		289		(23)			(23)		265	265			
100175250	SEVIERVILLE	TN		11/05/2024		266		(1)			(1)		265	265			
100158991	FORT WORTH	TX		08/15/2024		377		(112)			(112)		265	265			
100129986	NORFOLK	VA		09/27/2023		304		(38)			(38)		266	266			
100174240	WALKER	MN		10/31/2024		222		43			43		266	266			
100168034	LAKE ARROWHEAD	CA		09/20/2024		322		(56)			(56)		266	266			
100168069	SANTA MARIA	CA		09/20/2024		323		(57)			(57)		266	266			
100047222	AUSTIN	TX		11/20/2020		452		(186)			(186)		266	266			
100172177	SAN DIEGO	CA		10/17/2024		318		(52)			(52)		266	266			
100175915	PINEVILLE	NC		11/14/2024		317		(51)			(51)		266	266			
100155534	NORMAN	OK		06/18/2024		348		(82)			(82)		266	266			
100156919	NAVASOTA	TX		06/27/2024		278		(12)			(12)		266	266			
100146500	BRIGHTWOOD	VA		03/19/2024		350		(84)			(84)		266	266			
100174290	LILLIAN	AL		10/31/2024		231		35			35		266	266			
100175620	MISSOURI CITY	TX		11/12/2024		229		37			37		266	266			
100169636	YUBA CITY	CA		09/30/2024		362		(96)			(96)		266	266			
100171562	NEWPORT	NC		10/16/2024		286		(19)			(19)		266	266			
100171667	NEWTOWN	PA		10/16/2024		302		(35)			(35)		266	266			
100171639	FRESNO	CA		10/16/2024		321		(55)			(55)		266	266			
100167494	MARGATE	FL		10/31/2024		213		53			53		266	266			
100171591	SELBYVILLE	DE		10/16/2024		321		(54)			(54)		266	266			
100168071	SILVER SPRING	MD		09/20/2024		323		(56)			(56)		266	266			
100165284	AKRON	OH		08/29/2024		265		1			1		266	266			
100175379	KYLE	TX		11/05/2024		225		42			42		266	266			
100179704	DAPHNE	AL		11/21/2024		203		63			63		267	267			
100076717	SACRAMENTO	CA		12/30/2021		584		(317)			(317)		267	267			
100179952	SUMMERVILLE	SC		11/25/2024		244		22			22		267	267			
100126965	SAINT LOUIS	MO		08/30/2023		215		52			52		267	267			
100161810	WASHINGTON	IN		07/31/2024		262		5			5		267	267			
100180474	HIALEAH	FL		11/26/2024		288		(21)			(21)		267	267			
100174447	MOUNT VERNON	WA		10/31/2024		261		6			6		267	267			
100171351	HENRICO	VA		10/16/2024		311		(44)			(44)		267	267			
100175171	MERIDIAN	ID		11/05/2024		311		(44)			(44)		267	267			
100180191	CLERMONT	FL		11/25/2024		267							267	267			
100161926	WEATHERFORD	TX		07/31/2024		410		(143)			(143)		267	267			
100171261	STOCKTON	CA		10/16/2024		260		7			7		267	267			
100161857	GARY	IN		07/31/2024		275		(8)			(8)		267	267			
100127282	FORT LAUDERDALE	FL		08/30/2023		228		39			39		267	267			
100175214	CAROLINA BEACH	NC		11/05/2024		298		(30)			(30)		267	267			
100155688	DUMFRIES	VA		06/18/2024		351		(84)			(84)		267	267			
100155718	LEE'S SUMMIT	MO		06/18/2024		356		(89)			(89)		267	267			
100155588	ALBION	IN		06/18/2024		367		(100)			(100)		267	267			
100155725	HAMPTON	GA		06/18/2024		368		(101)			(101)		267	267			
100176564	NORTH LAS VEGAS	NV		11/15/2024		214		53			53		267	267			
100170098	SURPRISE	AZ		10/08/2024		322		(55)			(55)		268	268			
100162281	TROY	TX		09/06/2024		434		(166)			(166)		268	268			
100169681	GARLAND	TX		09/30/2024		322		(55)			(55)		268	268			
100139374	PHILADELPHIA	PA		12/28/2023		313		(45)			(45)		268	268			
100170216	ANNA	TX		10/08/2024		311		(44)			(44)		268	268			
100038508	KILDARE	IRL		09/27/2019		(5,288)		5,316			5,316	(1)	27	268	(1)	241	240
100165955	HUMBLE	TX		09/06/2024		308		(40)			(40)		268	268			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173375	COLUMBUS	OH		10/30/2024		292		(24)			(24)		268	268			
100180398	LURAY	VA		11/25/2024		269		(2)			(2)		268	268			
100160348	JACKSONVILLE	FL		09/06/2024		427		(159)			(159)		268	268			
100169287	KNOXVILLE	TN		09/27/2024		354		(86)			(86)		268	268			
100064421	PITTSBURGH	PA		07/01/2021		254		14			14		268	268			
100173219	OCEAN CITY	MD		10/30/2024		295		(27)			(27)		268	268			
100173384	SAN DIEGO	CA		10/29/2024		318		(50)			(50)		268	268			
100170254	AUSTIN	TX		10/08/2024		343		(75)			(75)		268	268			
100055180	WEST COLUMBIA	SC		03/23/2021		274		(6)			(6)		268	268			
100180326	SPRING HILL	TN		11/25/2024		260		9			9		268	268			
100171785	GROVE CITY	OH		10/17/2024		348		(79)			(79)		268	268			
100174377	LIVINGSTON	MT		10/31/2024		223		46			46		268	268			
100175544	CLEARWATER	FL		11/08/2024		363		(94)			(94)		268	268			
100174964	BLUE RIDGE	GA		10/31/2024		294		(25)			(25)		268	268			
100174644	SHIPMAN	VA		10/31/2024		290		(21)			(21)		268	268			
100154708	PITTSBURGH	PA		07/19/2024		340		(72)			(72)		268	268			
100170255	BIG BEAR CITY	CA		10/08/2024		306		(38)			(38)		269	269			
100174603	ROYAL OAK	MI		10/31/2024		260		9			9		269	269			
100171578	CHARLOTTESVILLE	VA		10/16/2024		324		(55)			(55)		269	269			
100173222	UNION	KY		10/30/2024		280		(11)			(11)		269	269			
100169535	RENO	NV		09/30/2024		304		(35)			(35)		269	269			
100165958	PUEBLO	CO		09/06/2024		285		(16)			(16)		269	269			
100170464	COLUMBUS	OH		10/09/2024		286		(18)			(18)		269	269			
100174183	MELBOURNE	FL		10/31/2024		268		1			1		269	269			
100171696	RIVERBANK	CA		10/16/2024		341		(72)			(72)		269	269			
100114392	FORT WORTH	TX		06/29/2023		234		35			35		269	269			
100170363	ANNA	TX		10/08/2024		333		(64)			(64)		269	269			
100180353	AUSTIN	TX		11/25/2024		283		(14)			(14)		269	269			
100167788	MILFORD	CT		09/19/2024		243		26			26		269	269			
100178007	GRASS LAKE	MI		11/19/2024		313		(44)			(44)		269	269			
100173717	DAYTONA BEACH	FL		10/30/2024		311		(42)			(42)		269	269			
100155356	LODI	CA		06/18/2024		346		(77)			(77)		269	269			
100155865	RINCON	GA		06/18/2024		367		(97)			(97)		269	269			
100171271	LOWELL	AR		10/16/2024		336		(67)			(67)		269	269			
100172874	NEW BRAUNFELS	TX		10/25/2024		301		(32)			(32)		269	269			
100171635	SELBYVILLE	DE		10/16/2024		314		(44)			(44)		269	269			
100171369	WASHINGTON	UT		10/16/2024		318		(48)			(48)		269	269			
100167909	ASHLAND	NH		09/20/2024		406		(136)			(136)		269	269			
100174458	LONGWOOD	FL		10/31/2024		291		(22)			(22)		269	269			
100172665	GLENDALE	AZ		11/21/2024		314		(44)			(44)		269	269			
100180330	SAN ANTONIO	TX		11/25/2024		250		19			19		269	269			
100175271	GAINESVILLE	FL		11/05/2024		285		(15)			(15)		269	269			
100168013	RICHMOND	TX		09/20/2024		332		(63)			(63)		270	270			
100171501	MCKINNEY	TX		10/16/2024		309		(39)			(39)		270	270			
100038514	DUBLIN	IRL		09/27/2019		(5,759)		(592)			(592)		(6,350)	270		6,620	6,620
100172475	DAWSONVILLE	GA		10/23/2024		306		(36)			(36)		270	270			
100165044	SAN ANTONIO	TX		08/28/2024		382		(112)			(112)		270	270			
100173955	SILVERTHORNE	CO		10/31/2024		234		36			36		270	270			
100180431	MCKINNEY	TX		11/25/2024		274		(4)			(4)		270	270			
100178295	LAS VEGAS	NV		11/19/2024		330		(60)			(60)		270	270			
100055613	BAY MINETTE	AL		03/23/2021		428		(158)			(158)		270	270			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173700	DEERFIELD BEACH	FL		10/30/2024		322		(52)			(52)		270	270			
100171752	CARMICHAEL	CA		10/17/2024		395		(125)			(125)		270	270			
100170259	DAWSONVILLE	GA		10/08/2024		313		(42)			(42)		270	270			
100172218	OSSIPEE	NH		10/17/2024		365		(95)			(95)		270	270			
100171745	GARNER	NC		10/17/2024		318		(48)			(48)		270	270			
100157827	PUTNAM	CT		08/01/2024		412		(142)			(142)		270	270			
100180211	LAS VEGAS	NV		11/25/2024		293		(22)			(22)		270	270			
100176686	MERIDEN	CT		11/15/2024		312		(41)			(41)		270	270			
100173240	HENDERSON	NV		10/30/2024		278		(8)			(8)		270	270			
100169697	MARYVILLE	TN		09/30/2024		315		(44)			(44)		270	270			
100164917	DOLTON	IL		08/28/2024		290		(20)			(20)		270	270			
100166431	SAN BERNARDINO	CA		10/31/2024		278		(8)			(8)		271	271			
100173147	DAWSONVILLE	GA		10/30/2024		292		(21)			(21)		271	271			
100174268	PLACERVILLE	CA		10/31/2024		205		66			66		271	271			
100164208	SAINT PETERSBURG	FL		08/21/2024		359		(88)			(88)		271	271			
100171531	MURFREESBORO	TN		10/16/2024		284		(13)			(13)		271	271			
100168197	MURRELLS INLET	SC		09/20/2024		304		(33)			(33)		271	271			
100110002	WATERBURY	CT		06/22/2023		312		(41)			(41)		271	271			
100174459	SOUTH JORDAN	UT		10/31/2024		275		(4)			(4)		271	271			
100169242	WILMINGTON	DE		09/27/2024		277		(6)			(6)		271	271			
100161818	ZANESVILLE	OH		07/31/2024		268		3			3		271	271			
100177992	TUCSON	AZ		11/19/2024		321		(50)			(50)		271	271			
100171379	WENTZVILLE	MO		10/16/2024		319		(48)			(48)		271	271			
100169414	GREENVILLE	NC		09/30/2024		322		(51)			(51)		271	271			
100172512	ONTARIO	CA		10/23/2024		324		(53)			(53)		271	271			
100169280	PORT JEFFERSON STATION	NY		09/27/2024		381		(110)			(110)		271	271			
100179976	WEST SALEM	OH		11/25/2024		258		13			13		271	271			
100172586	WOODSTOCK	GA		10/23/2024		314		(43)			(43)		271	271			
100173376	APEX	NC		10/30/2024		316		(44)			(44)		271	271			
100171547	ROSENBERG	TX		10/16/2024		265		7			7		271	271			
100055487	PLEASANT HILL	OH		03/23/2021		502		(230)			(230)		272	271		(1)	(1)
100169595	LA PINE	OR		09/30/2024		327		(56)			(56)		271	271			
100175289	WENATCHEE	WA		11/05/2024		301		(29)			(29)		272	272			
100173693	MANTECA	CA		10/30/2024		346		(74)			(74)		272	272			
100166342	MORROW	GA		10/24/2024		331		(59)			(59)		272	272			
100179672	BEAVERTON	OR		11/21/2024		206		66			66		272	272			
100169154	CHICAGO	IL		09/27/2024		321		(50)			(50)		271	272		1	1
100126504	CLEVELAND	OH		08/30/2023		178		93			93		272	272			
100167800	READING	PA		09/19/2024		382		(111)			(111)		272	272			
100167804	BROOKS	KY		09/19/2024		275		(3)			(3)		272	272			
100167157	WASHINGTON	DC		09/13/2024		310		(38)			(38)		272	272			
100155701	BLUE SPRINGS	MO		06/18/2024		366		(94)			(94)		272	272			
100170313	LITTLETON	CO		10/08/2024		350		(78)			(78)		272	272			
100141217	MEMPHIS	TN		01/30/2024		345		(73)			(73)		272	272			
100175976	GREER	SC		11/14/2024		257		15			15		272	272			
100180391	RICHMOND	TX		11/25/2024		258		14			14		272	272			
100167825	JACKSONVILLE	FL		09/20/2024		250		22			22		272	272			
100166410	PROVIDENCE	RI		10/31/2024		261		11			11		272	272			
100154808	PARKMAN	ME		07/19/2024		350		(78)			(78)		272	272			
100152763	COATESVILLE	PA		05/22/2024		330		(58)			(58)		272	272			
100165833	MIAMI	FL		08/29/2024		356		(83)			(83)		272	272			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175770	TOLLESON	AZ		11/12/2024		289		(17)			(17)		272	272			
100038484	DUBLIN	IRL		09/27/2019		(11,156)		1,492			1,492	(2)	(9,666)	272	(7)	9,945	9,938
100168785	ACWORTH	GA		09/26/2024		324		(52)			(52)		272	272			
100155481	LOGAN TOWNSHIP	NJ		06/18/2024		374		(102)			(102)		272	272			
100175365	LAS VEGAS	NV		11/05/2024		297		(25)			(25)		273	273			
100175288	CORDOVA	TN		11/05/2024		279		(6)			(6)		273	273			
100170105	MODESTO	CA		10/08/2024		337		(65)			(65)		273	273			
100180298	DRIPPING SPRINGS	TX		11/25/2024		274		(1)			(1)		273	273			
100175238	LAS VEGAS	NV		11/05/2024		290		(18)			(18)		273	273			
100164188	EL PASO	TX		08/21/2024		392		(119)			(119)		273	273			
100167810	AKRON	OH		09/19/2024		282		(9)			(9)		273	273			
100174167	WASHOUGAL	WA		10/31/2024		222		51			51		273	273			
100172548	MESA	AZ		10/23/2024		318		(45)			(45)		273	273			
100155781	BLACKWOOD	NJ		06/18/2024		361		(88)			(88)		273	273			
100159061	BLYTHE	CA		08/15/2024		371		(98)			(98)		274	274			
100172564	GLENDALE	AZ		10/23/2024		333		(60)			(60)		274	274			
100180288	HOMESTEAD	FL		11/25/2024		278		(4)			(4)		274	274			
100175942	POLLOCK PINES	CA		11/14/2024		236		37			37		274	274			
100172601	KOKOMO	IN		10/23/2024		299		(25)			(25)		274	274			
100173856	BREMERTON	WA		10/31/2024		237		37			37		274	274			
100164890	BRIDGETON	NJ		08/28/2024		280		(6)			(6)		274	274			
100165283	CLEVELAND	OH		08/29/2024		278		(4)			(4)		274	274			
100173182	HENDERSON	NV		10/30/2024		314		(40)			(40)		274	274			
100169413	KENAI	AK		09/30/2024		332		(57)			(57)		274	274			
100174360	PORT ST. LUCIE	FL		10/31/2024		236		39			39		274	274			
100163190	KATY	TX		08/13/2024		355		(81)			(81)		274	274			
100155399	COATESVILLE	PA		06/18/2024		374		(99)			(99)		275	275			
100176909	MODESTO	CA		11/15/2024		250		25			25		275	275			
100168654	CHARLOTTE	NC		09/25/2024		334		(59)			(59)		275	275			
100169233	PLYMOUTH	PA		09/27/2024		295		(20)			(20)		275	275			
100171437	VANCOUVER	WA		10/16/2024		312		(37)			(37)		275	275			
100172384	CEDAR CITY	UT		10/23/2024		311		(37)			(37)		275	275			
100180317	ANNA	TX		11/25/2024		264		11			11		275	275			
100170278	VASS	NC		10/08/2024		346		(71)			(71)		275	275			
100169247	KANSAS CITY	MO		09/27/2024		304		(29)			(29)		275	275			
100171772	BIG SKY	MT		10/17/2024		298		(23)			(23)		275	275			
100174452	JURUPA VALLEY	CA		10/31/2024		263		12			12		275	275			
100165043	CAMANO ISLAND	WA		08/28/2024		(1,256)		1,531			1,531		275	275			
100172166	TULSA	OK		10/17/2024		362		(87)			(87)		275	275			
100169591	NORTH BEND	WA		09/30/2024		322		(46)			(46)		276	276			
100179726	SAN ANTONIO	TX		11/21/2024		209		67			67		276	276			
100164138	TITUSVILLE	FL		08/21/2024		321		(45)			(45)		276	276			
100161661	LEEUWARDEN	NLD		07/29/2024		281							281	276	(5)		(5)
100175344	TANNERSVILLE	PA		11/05/2024		287		(11)			(11)		276	276			
100168751	LEMON GROVE	CA		09/26/2024		338		(62)			(62)		276	276			
100163814	DAYTON	TX		09/27/2024		351		(76)			(76)		276	276			
100163797	DAYTON	TX		09/27/2024		351		(76)			(76)		276	276			
100163816	DAYTON	TX		09/27/2024		352		(76)			(76)		276	276			
100173394	LEHIGH ACRES	FL		10/29/2024		370		(94)			(94)		276	276			
100172468	APEX	NC		10/23/2024		314		(38)			(38)		276	276			
100164692	LOS ANGELES	CA		08/23/2024		300		(24)			(24)		276	276			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174532	BRIDGEPORT	CT		10/31/2024		252		24			24		276	276			
100171749	MANKATO	MN		10/17/2024		309		(32)			(32)		276	276			
100175281	INDIANAPOLIS	IN		11/05/2024		262		14			14		276	276			
100046782	BROWNS MILLS	NJ		11/20/2020		926		(650)			(650)		276	276			
100174069	TYBEE ISLAND	GA		10/31/2024		180		96			96		276	276			
100172442	FAYETTEVILLE	AR		10/23/2024		264		12			12		276	276			
100166353	CHARLOTTE	NC		10/24/2024		277		(1)			(1)		276	276			
100165362	OCALA	FL		08/29/2024		375		(98)			(98)		276	276			
100174950	SPRING	TX		10/31/2024		282		(5)			(5)		276	276			
100180343	DAWSONVILLE	GA		11/25/2024		271		6			6		276	276			
100169758	HOUSTON	TX		09/30/2024		292		(15)			(15)		277	277			
100174425	EL CAJON	CA		10/31/2024		265		12			12		277	277			
100146310	TROY	MO		03/19/2024		309		(33)			(33)		277	277			
100175679	SARASOTA	FL		11/12/2024		311		(34)			(34)		277	277			
100167901	HAMILTON	OH		09/20/2024		301		(24)			(24)		277	277			
100180444	SURPRISE	AZ		11/25/2024		265		12			12		277	277			
100038692	DUBLIN	IRL		09/27/2019		(11,243)		11,555			11,555	(2)	310	277	(41)	9	(32)
100170193	PANAMA CITY BEACH	FL		10/08/2024		329		(52)			(52)		277	277			
100126328	ENFIELD	CT		08/30/2023		315		(38)			(38)		277	277			
100171725	FAIRBURN	GA		10/17/2024		328		(51)			(51)		277	277			
100171487	ANNA	TX		10/16/2024		310		(33)			(33)		277	277			
100164901	MADISON	OH		08/28/2024		307		(29)			(29)		277	277			
100174351	HUNTSVILLE	AL		10/31/2024		201		77			77		277	277			
100168026	COLLEGE PLACE	WA		09/20/2024		353		(76)			(76)		278	278			
100171701	BEAUMONT	CA		10/17/2024		317		(39)			(39)		278	278			
100043105	LAURENS	SC		05/28/2020		372		(94)			(94)		278	278			
100174022	BROOKLYN	NY		10/31/2024		261		16			16		278	278			
100168082	SCOTTSDALE	AZ		09/20/2024		323		(45)			(45)		278	278			
100166103	LANSING	KS		09/09/2024		273		5			5		278	278			
100169269	MIAMI	FL		09/27/2024		330		(52)			(52)		278	278			
100171714	LONGS	SC		10/17/2024		284		(6)			(6)		278	278			
100155849	SPRINGFIELD	OH		06/18/2024		372		(94)			(94)		278	278			
100155407	YUKON	OK		06/18/2024		380		(102)			(102)		278	278			
100175346	MYRTLE BEACH	SC		11/05/2024		288		(10)			(10)		278	278			
100169643	ROSAMOND	CA		09/30/2024		336		(57)			(57)		278	278			
100167795	DALLAS	TX		09/19/2024		332		(54)			(54)		278	278			
100173663	ARNHEM	NLD		10/29/2024		288							288	278	(10)		(10)
100172408	NAMPA	ID		10/23/2024		310		(32)			(32)		278	278			
100100293	MANDEVILLE	LA		03/24/2023		343		(64)			(64)		278	278			
100154522	ALEXANDRIA	LA		06/14/2024		338		(60)			(60)		278	278			
100174192	PARKS	AZ		10/31/2024		231		47			47		278	278			
100166017	CENTRALIA	WA		09/06/2024		330		(51)			(51)		279	279			
100113943	SOUTH HOUSTON	TX		06/29/2023		78		201			201		279	279			
100172159	BAKERSFIELD	CA		10/17/2024		347		(69)			(69)		279	279			
100173271	BELLA VISTA	AR		10/30/2024		292		(13)			(13)		279	279			
100175237	WASILLA	AK		11/05/2024		299		(20)			(20)		279	279			
100172553	FRISCO	TX		10/23/2024		328		(49)			(49)		279	279			
100173511	HALETHORPE	MD		10/29/2024		350		(71)			(71)		279	279			
100174764	WILMINGTON	NC		10/31/2024		298		(19)			(19)		279	279			
100174280	OCEAN CITY	MD		10/31/2024		246		33			33		279	279			
100170422	PALMETTO	FL		10/09/2024		284		(5)			(5)		279	279			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171476	FRESNO	CA		10/16/2024		320		(41)			(41)		279	279			
100172405	PALM COAST	FL		10/23/2024		291		(11)			(11)		279	279			
100173277	STAFFORD	VA		10/30/2024		309		(30)			(30)		279	279			
100170342	MESQUITE	NV		10/08/2024		301		(21)			(21)		280	280			
100046655	CONVOY	OH		11/25/2020		300		(21)			(21)		280	280			
100169295	HIALEAH	FL		09/27/2024		22		258			258		280	280			
100172918	LANCASTER	CA		10/25/2024		344		(64)			(64)		280	280			
100154695	PHILADELPHIA	PA		07/19/2024		382		(102)			(102)		280	280			
100127332	ORANGE PARK	FL		08/30/2023		257		23			23		280	280			
100180348	WEST CHESTER	OH		11/25/2024		269		11			11		280	280			
100153474	COCOA BEACH	FL		05/30/2024		303		(23)			(23)		280	280			
100175752	PROSPER	TX		11/12/2024		335		(56)			(56)		280	280			
100166401	LACEY	WA		10/24/2024		318		(39)			(39)		280	280			
100043874	MISSION	TX		08/19/2020		216		65			65		280	280			
100169221	DETROIT	MI		09/27/2024		308		(28)			(28)		280	280			
100174829	BALTIMORE	MD		10/31/2024		259		21			21		280	280			
100126844	PACIFIC	MO		08/30/2023		263		17			17		280	280			
100174907	DELANO	CA		10/31/2024		293		(13)			(13)		280	280			
100165611	ALTOONA	PA		10/04/2024		317		(36)			(36)		280	280			
100173223	COLUMBUS	OH		10/30/2024		267		14			14		280	280			
100173421	WEST WARWICK	RI		10/29/2024		321		(40)			(40)		280	280			
100180251	LUBBOCK	TX		11/25/2024		299		(19)			(19)		281	281			
100159005	ROSEVILLE	CA		08/15/2024		350		(70)			(70)		281	281			
100153775	TERNEUZEN	NLD		05/30/2024		284							284	281	(3)		(3)
100179948	OCALA	FL		11/25/2024		232		48			48		281	281			
100167838	BUHL	ID		09/20/2024		319		(38)			(38)		281	281			
100155465	EWING TOWNSHIP	NJ		06/18/2024		358		(77)			(77)		281	281			
100155703	CASA GRANDE	AZ		06/18/2024		370		(90)			(90)		281	281			
100155711	SPRINGFIELD	MO		06/18/2024		373		(92)			(92)		281	281			
100155578	TAMPA	FL		06/18/2024		383		(102)			(102)		281	281			
100155641	BESSEMER	PA		06/18/2024		383		(102)			(102)		281	281			
100164947	PHILADELPHIA	PA		08/28/2024		295		(14)			(14)		281	281			
100178231	TULSA	OK		11/19/2024		312		(32)			(32)		281	281			
100169613	SACRAMENTO	CA		09/30/2024		328		(47)			(47)		281	281			
100161979	CINCINNATI	OH		07/31/2024		427		(146)			(146)		281	281			
100172360	POOLER	GA		10/23/2024		336		(55)			(55)		281	281			
100177826	MEDFORD	OR		11/19/2024		315		(34)			(34)		281	281			
100166464	EAGLE MOUNTAIN	UT		10/31/2024		272		9			9		281	281			
100179514	CENTERTON	AR		11/21/2024		283		(2)			(2)		281	281			
100114048	TAMPA	FL		06/29/2023		137		145			145		281	281			
100171636	CELINA	TX		10/16/2024		343		(62)			(62)		281	281			
100173519	JACKSONVILLE	FL		10/29/2024		352		(71)			(71)		281	281			
100169612	WASHINGTON	UT		09/30/2024		328		(47)			(47)		281	281			
100180173	ELIZABETH	NJ		11/25/2024		332		(51)			(51)		281	281			
100171498	GOODYEAR	AZ		10/16/2024		307		(25)			(25)		282	282			
100172526	AVONDALE	AZ		10/23/2024		304		(23)			(23)		282	282			
100180277	FREDERICKSBURG	TX		11/25/2024		225		57			57		282	282			
100167546	SUMMERVILLE	SC		10/31/2024		268		14			14		282	282			
100161915	SPRINGFIELD	MA		07/31/2024		347		(65)			(65)		282	282			
100168780	IRVING	TX		09/26/2024		351		(69)			(69)		282	282			
100168130	BUFORD	GA		09/20/2024		296		(14)			(14)		282	282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169344	LAKEVILLE	PA		09/27/2024		315		(33)			(33)		282	282			
100168310	CLERMONT	FL		09/20/2024		327		(45)			(45)		282	282			
100155790	CAPE CORAL	FL		06/18/2024		371		(88)			(88)		282	282			
100170089	FALLS CHURCH	VA		10/08/2024		365		(83)			(83)		282	282			
100164666	SARATOGA SPRINGS	UT		08/23/2024		309		(27)			(27)		282	282			
100168942	LELYSTAD	NLD		09/26/2024		302							302	282	(20)		(20)
100166099	OMAHA	NE		09/09/2024		304		(22)			(22)		282	282			
100173527	COLORADO SPRINGS	CO		10/29/2024		362		(80)			(80)		282	282			
100148984	THOMPSONS STATION	TN		04/17/2024		328		(46)			(46)		282	282			
100063790	PORTSMOUTH	VA		07/01/2021		284		(2)			(2)		282	282			
100167537	SAINT AUGUSTINE	FL		10/31/2024		262		20			20		282	282			
100175211	WASHINGTON	UT		11/05/2024		305		(22)			(22)		282	282			
100173242	SAINT AUGUSTINE	FL		10/30/2024		281		1			1		282	282			
100175210	LITTLE ELM	TX		11/05/2024		304		(22)			(22)		282	282			
100168164	EAST BRUNSWICK	NJ		09/20/2024		265		18			18		283	283			
100172439	HENDERSON	NV		10/23/2024		296		(13)			(13)		283	283			
100172579	CLOVIS	CA		10/23/2024		320		(37)			(37)		283	283			
100171353	TYLER	TX		10/16/2024		322		(40)			(40)		283	283			
100172393	HENDERSON	NV		10/23/2024		274		9			9		283	283			
100155518	DAPHNE	AL		06/18/2024		355		(72)			(72)		283	283			
100155589	PORTSMOUTH	VA		06/18/2024		385		(103)			(103)		283	283			
100154879	WATERFORD	MI		07/19/2024		292		(9)			(9)		283	283			
100175209	ALLEN	TX		11/05/2024		307		(24)			(24)		283	283			
100156720	BALTIMORE	MD		06/26/2024		309		(26)			(26)		283	283			
100178009	ORO VALLEY	AZ		11/19/2024		329		(46)			(46)		283	283			
100169865	PLUMERVILLE	AR		09/30/2024		329		(46)			(46)		283	283			
100171748	ORANGEVALE	CA		10/17/2024		335		(52)			(52)		283	283			
100171563	FORT WORTH	TX		10/16/2024		251		32			32		283	283			
100175154	PANAMA CITY BEACH	FL		11/05/2024		324		(41)			(41)		283	283			
100168787	MIAMI	FL		09/26/2024		346		(63)			(63)		283	283			
100175927	GREEN COVE SPRINGS	FL		11/14/2024		123		160			160		283	283			
100174228	DAHLONEGA	GA		10/31/2024		253		30			30		283	283			
100173976	PLANTATION	FL		10/31/2024		287		(4)			(4)		283	283			
100151903	REYNOLDSBURG	OH		07/10/2024		389		(105)			(105)		283	283			
100170380	GRAYSON	GA		10/08/2024		359		(75)			(75)		283	283			
100113215	EL PASO	TX		06/29/2023		263		21			21		284	284			
100172421	FREEHOLD	NJ		10/23/2024		332		(48)			(48)		284	284			
100179737	FORT WORTH	TX		11/21/2024		213		70			70		284	284			
100155338	MENIFEE	CA		07/19/2024		463		(179)			(179)		284	284			
100168067	NORTH HOLLYWOOD	CA		09/20/2024		233		50			50		284	284			
100089638	GILLETTE	WY		01/30/2023		364		(80)			(80)		284	284			
100174998	WASHBURN	ME		10/31/2024		304		(20)			(20)		284	284			
100171436	EUGENE	OR		10/16/2024		316		(32)			(32)		284	284			
100160477	CLEVELAND	OH		07/19/2024		345		(61)			(61)		284	284			
100167983	BELTSVILLE	MD		09/20/2024		354		(70)			(70)		284	284			
100170245	HENDERSONVILLE	NC		10/08/2024		281		4			4		285	285			
100171681	SAN TAN VALLEY	AZ		10/16/2024		315		(30)			(30)		285	285			
100155544	HILLSBOROUGH TOWNSHIP	NJ		06/18/2024		387		(103)			(103)		285	285			
100176892	HICKORY	NC		11/15/2024		340		(56)			(56)		285	285			
100169733	LINCOLN	CA		09/30/2024		324		(40)			(40)		285	285			
100162293	NASHVILLE	TN		09/06/2024		400		(115)			(115)		285	285			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159681	LOWELL	NC		08/23/2024		454		(170)			(170)		285	285			
100180207	CLOVIS	CA		11/25/2024		290		(5)			(5)		285	285			
100155350	RACINE	WI		06/18/2024		365		(81)			(81)		285	285			
100172561	MIDDLETOWN	DE		10/23/2024		346		(61)			(61)		285	285			
100168934	AMSTERDAM	NLD		09/26/2024		301							301	285	(16)		(16)
100168085	MARYSVILLE	WA		09/20/2024		314		(29)			(29)		285	285			
100168134	DAVENPORT	FL		09/20/2024		354		(69)			(69)		285	285			
100089971	CHULA VISTA	CA		01/26/2023		572		(287)			(287)		285	285			
100171605	APEX	NC		10/16/2024		338		(53)			(53)		285	285			
100168777	PEARLAND	TX		09/26/2024		284		1			1		285	285			
100154566	SAN ANTONIO	TX		06/14/2024		237		48			48		285	285			
100180323	FORT WORTH	TX		11/25/2024		261		25			25		285	285			
100174703	BERLIN	CT		10/31/2024		301		(16)			(16)		285	285			
100174330	TALLAHASSEE	FL		10/31/2024		210		75			75		285	285			
100174959	SAINT PETERSBURG	FL		10/31/2024		294		(9)			(9)		285	285			
100173233	LAS VEGAS	NV		10/30/2024		278		7			7		285	285			
100172391	SPARKS	NV		10/23/2024		300		(15)			(15)		285	285			
100171724	MOORESVILLE	NC		10/17/2024		280		5			5		285	285			
100169347	DOUGLASVILLE	GA		09/27/2024		379		(94)			(94)		285	285			
100155523	SAN DIEGO	CA		06/18/2024		359		(73)			(73)		285	285			
100155727	LAS VEGAS	NV		06/18/2024		388		(103)			(103)		285	285			
100163827	AURORA	IL		09/27/2024		309		(23)			(23)		285	285			
100176810	CARSON CITY	NV		11/15/2024		354		(69)			(69)		285	285			
100171340	BURLESON	TX		10/16/2024		391		(105)			(105)		285	285			
100180400	RALEIGH	NC		11/25/2024		289		(4)			(4)		285	285			
100175255	FREDERICKSBURG	VA		11/05/2024		298		(13)			(13)		285	285			
100155457	MODESTO	CA		06/18/2024		361		(76)			(76)		285	285			
100180186	STRAWBERRY	AZ		11/25/2024		306		(20)			(20)		286	286			
100157595	DAVENPORT	FL		06/28/2024		360		(74)			(74)		286	286			
100171662	CLAYTON	NC		10/16/2024		276		10			10		286	286			
100155617	MIAMI	FL		06/18/2024		389		(104)			(104)		286	286			
100173298	GARNER	NC		10/30/2024		302		(16)			(16)		286	286			
100169927	MELBOURNE	FL		11/08/2024		350		(64)			(64)		286	286			
100168202	GLENDALE	AZ		09/20/2024		334		(48)			(48)		286	286			
100165937	COLUMBUS	OH		09/06/2024		314		(28)			(28)		286	286			
100169747	ANDERSON	CA		09/30/2024		324		(38)			(38)		286	286			
100169286	BALTIMORE	MD		09/27/2024		357		(70)			(70)		286	286			
100112159	NAPA	CA		06/29/2023		222		64			64		286	286			
100180358	BRISTOL	CT		11/25/2024		286		1			1		286	286			
100179451	DENTON	TX		11/21/2024		270		16			16		286	286			
100168255	HONOLULU	HI		09/20/2024		348		(62)			(62)		286	286			
100162272	RICHARDSON	TX		09/06/2024		322		(36)			(36)		286	286			
100161951	WALLINGFORD	CT		07/31/2024		349		(62)			(62)		286	286			
100175258	MANCHESTER	CT		11/05/2024		323		(36)			(36)		287	287			
100165312	CERES	CA		08/29/2024		296		(9)			(9)		287	287			
100162270	OAK LAWN	IL		09/06/2024		369		(82)			(82)		287	287			
100174223	SAN DIEGO	CA		10/31/2024		243		43			43		287	287			
100175991	DENVER	CO		11/14/2024		277		10			10		287	287			
100175933	MEMPHIS	TN		11/14/2024		286							287	287			
100170155	COLLEGE PARK	MD		10/08/2024		348		(61)			(61)		287	287			
100153813	BUSHKILL	PA		07/10/2024		352		(65)			(65)		287	287			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170512	BAKERSFIELD	CA		10/09/2024		390		(104)			(104)		287	287			
100174684	ATHENS	GA		10/31/2024		304		(17)			(17)		287	287			
100161891	LAS VEGAS	NV		07/31/2024		264		23			23		287	287			
100090560	GORREDIJK	NLD		12/28/2022		300						(12)	288	287	(1)		(1)
100155644	MANHATTAN	KS		06/18/2024		389		(102)			(102)		287	287			
100173849	HARDEEVILLE	SC		10/31/2024		232		55			55		287	287			
100170317	ALBUQUERQUE	NM		10/08/2024		341		(54)			(54)		287	287			
100045180	SAINT CLOUD	FL		11/25/2020		635		(348)			(348)		287	287			
100180375	FRISCO	TX		11/25/2024		280		7			7		287	287			
100000613	NEW HAVEN	CT		09/27/2016		164		123			123		287	287			
100155863	BROOKHAVEN	PA		06/18/2024		391		(103)			(103)		287	287			
100155844	HONOLULU	HI		06/18/2024		356		(69)			(69)		287	287			
100167925	FAYETTEVILLE	GA		09/20/2024		237		50			50		287	287			
100173267	NAPLES	FL		10/30/2024		320		(32)			(32)		287	287			
100172228	MONTGOMERY	TX		10/17/2024		344		(56)			(56)		287	287			
100173067	BATH	NH		10/25/2024		352		(65)			(65)		288	288			
100176568	RALEIGH	NC		11/15/2024		313		(25)			(25)		288	288			
100180196	PLANO	TX		11/25/2024		276		12			12		288	288			
100112342	ANSON	ME		06/29/2023		161		127			127		288	288			
100175234	NORTH MYRTLE BEACH	SC		11/05/2024		330		(42)			(42)		288	288			
100172385	CORNELIUS	NC		10/23/2024		324		(36)			(36)		288	288			
100169598	MIDDLETOWN	DE		09/30/2024		320		(32)			(32)		288	288			
100168154	CORONA	CA		09/20/2024		342		(53)			(53)		288	288			
100167965	RIDGELAND	SC		09/20/2024		310		(22)			(22)		288	288			
100170228	LAND O LAKES	FL		10/08/2024		221		68			68		288	288			
100167783	CHATTANOOGA	TN		09/19/2024		297		(8)			(8)		288	288			
100168225	SACRAMENTO	CA		09/20/2024		325		(36)			(36)		288	288			
100174299	OCALA	FL		10/31/2024		200		89			89		288	288			
100154531	SAN ANTONIO	TX		06/14/2024		277		12			12		288	288			
100179627	GENEVA	IL		11/21/2024		315		(26)			(26)		288	288			
100167914	BALTIMORE	MD		09/20/2024		332		(43)			(43)		288	288			
100171402	MESA	AZ		10/16/2024		370		(81)			(81)		288	288			
100175188	NORTH LAS VEGAS	NV		11/05/2024		291		(3)			(3)		289	289			
100180228	HIXSON	TN		11/25/2024		274		14			14		289	289			
100159990	MIAMI	FL		08/16/2024		350		(61)			(61)		289	289			
100179903	SAINT CHARLES	IL		11/25/2024		241		47			47		289	289			
100173343	VICTORVILLE	CA		10/30/2024		305		(16)			(16)		289	289			
100171553	WHITE HOUSE	TN		10/16/2024		318		(29)			(29)		289	289			
100176891	PEMBROKE PINES	FL		11/15/2024		326		(37)			(37)		289	289			
100164962	CLEVELAND	OH		08/28/2024		312		(24)			(24)		289	289			
100172510	ROSHARON	TX		10/23/2024		320		(31)			(31)		289	289			
100111783	STERLING	IL		06/29/2023		129		160			160		289	289			
100167551	SUMMERVILLE	SC		10/31/2024		277		12			12		289	289			
100173158	PHOENIX	AZ		10/30/2024		319		(30)			(30)		289	289			
100172612	MAGNA	UT		10/23/2024		320		(31)			(31)		289	289			
100172613	LITTLETON	CO		10/23/2024		337		(48)			(48)		289	289			
100167525	AMARILLO	TX		10/31/2024		279		10			10		289	289			
100176857	PENSACOLA	FL		11/15/2024		321		(31)			(31)		289	289			
100173493	FAIRFIELD	NJ		10/29/2024		375		(85)			(85)		289	289			
100155768	SIMI VALLEY	CA		06/18/2024		350		(61)			(61)		289	289			
100170463	TUCSON	AZ		10/09/2024		422		(133)			(133)		289	289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169262	PITTSBURGH	PA		09/27/2024		324		(35)			(35)		289	289			
100168168	CLOVERDALE	CA		09/20/2024		325		(35)			(35)		289	289			
100179987	BRUNSWICK	ME		11/25/2024		322		(33)			(33)		289	289			
100047074	MADISON	TN		11/20/2020		552		(262)			(262)		289	289			
100173308	TYBEE ISLAND	GA		10/30/2024		339		(49)			(49)		290	290			
100172415	CLERMONT	FL		10/23/2024		337		(48)			(48)		290	290			
100171649	KYLE	TX		10/16/2024		249		41			41		290	290			
100166049	MORTON GROVE	IL		09/06/2024		344		(55)			(55)		290	290			
100156150	CLEVELAND	OH		07/25/2024		334		(44)			(44)		290	290			
100167628	OLIVEHURST	CA		09/19/2024		333		(43)			(43)		290	290			
100174281	PANAMA CITY BEACH	FL		10/31/2024		250		40			40		290	290			
100155809	APPLE VALLEY	CA		06/18/2024		391		(101)			(101)		290	290			
100155561	MCMINNVILLE	OR		06/18/2024		394		(104)			(104)		290	290			
100161691	WESTERVOORT	NLD		07/29/2024		293							293	290	(3)		(3)
100155545	HAZLET	NJ		06/18/2024		348		(57)			(57)		290	290			
100168176	OLD SAYBROOK	CT		09/20/2024		334		(43)			(43)		290	290			
100155597	GRAIN VALLEY	MO		06/18/2024		392		(102)			(102)		290	290			
100164235	ATLANTA	GA		08/21/2024		434		(144)			(144)		290	290			
100169658	MIAMI	FL		09/30/2024		366		(75)			(75)		290	290			
100179792	SAVANNAH	GA		11/21/2024		316		(26)			(26)		290	290			
100133853	ST PETERSBURG	FL		10/20/2023		322		(32)			(32)		290	290			
100163920	SAINT AUGUSTINE	FL		10/04/2024		355		(65)			(65)		291	291			
100173925	WOODSTOCK	GA		10/31/2024		299		(8)			(8)		291	291			
100167949	CHICAGO	IL		09/20/2024		301		(10)			(10)		291	291			
100167843	KILLINGLY	CT		09/20/2024		322		(31)			(31)		291	291			
100164013	DELAVAN	WI		08/21/2024		324		(33)			(33)		291	291			
100169276	NEW CITY	NY		09/27/2024		104		187			187		291	291			
100164108	TELLICO PLAINS	TN		08/21/2024		334		(43)			(43)		291	291			
100169796	MESA	AZ		09/30/2024		337		(46)			(46)		291	291			
100173509	FLAGSTAFF	AZ		10/29/2024		361		(70)			(70)		291	291			
100173911	FREDERICK	MD		10/31/2024		286		5			5		291	291			
100165945	LIVINGSTON	TX		09/06/2024		300		(9)			(9)		291	291			
100171410	VENTNOR	NJ		10/16/2024		340		(49)			(49)		291	291			
100173230	SAVANNAH	GA		10/30/2024		303		(11)			(11)		291	291			
100165950	ROCKFORD	IL		09/06/2024		298		(6)			(6)		291	291			
100173214	HASLETT	MI		10/30/2024		337		(46)			(46)		291	291			
100175310	JACKSON	NJ		11/05/2024		301		(10)			(10)		291	291			
100167832	SAN ANTONIO	TX		09/20/2024		394		(102)			(102)		291	291			
100171440	VANCOUVER	WA		10/16/2024		331		(39)			(39)		292	292			
100179939	COLLEGE STATION	TX		11/25/2024		230		61			61		292	292			
100170096	QUEEN CREEK	AZ		10/08/2024		386		(94)			(94)		292	292			
100154635	CLEVELAND	OH		07/19/2024		282		10			10		292	292			
100166313	GRAND PRAIRIE	TX		10/23/2024		381		(89)			(89)		292	292			
100163883	SALINAS	CA		09/27/2024		353		(61)			(61)		292	292			
100163864	HORIZON CITY	TX		09/27/2024		376		(84)			(84)		292	292			
100161877	FRESNO	CA		07/31/2024		342		(50)			(50)		292	292			
100167779	ALACHUA	FL		09/19/2024		403		(111)			(111)		292	292			
100176546	HAMPTON	GA		11/15/2024		233		59			59		292	292			
100156249	LAWRENCE TOWNSHIP	NJ		06/20/2024		378		(87)			(87)		292	292			
100172466	ROGERS	AR		10/23/2024		338		(46)			(46)		292	292			
100179584	PHOENIX	AZ		11/21/2024		306		(14)			(14)		292	292			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155839	STEPHENSON	VA		06/18/2024		374		(82)			(82)		292	292			
100179502	PENDERGRASS	GA		11/21/2024		291		1			1		292	292			
100173126	RIO GRANDE	NJ		10/30/2024		324		(32)			(32)		292	292			
100126427	PITTSBURGH	PA		08/30/2023		321		(29)			(29)		292	292			
100168358	FOREST PARK	GA		09/25/2024		312		(20)			(20)		292	292			
100163947	NORTH OGDEN	UT		10/04/2024		374		(82)			(82)		292	292			
100173691	PALM DESERT	CA		10/30/2024		337		(44)			(44)		292	292			
100172486	OAK ISLAND	NC		10/23/2024		358		(65)			(65)		292	292			
100174474	SAN ANTONIO	TX		10/31/2024		326		(33)			(33)		293	293			
100173483	LOCUST VALLEY	NY		10/29/2024		324		(31)			(31)		293	293			
100179944	HOUSTON	TX		11/25/2024		232		61			61		293	293			
100172387	WILMINGTON	NC		10/23/2024		345		(52)			(52)		293	293			
100175265	ROOSEVELT	UT		11/05/2024		305		(12)			(12)		293	293			
100170160	ENGLEWOOD	FL		10/08/2024		301		(8)			(8)		293	293			
100168277	PORT SAINT LUCIE	FL		09/20/2024		318		(25)			(25)		293	293			
100078365	FRIENDSWOOD	TX		02/10/2022		682		(389)			(389)		293	293			
100180402	LEANDER	TX		11/25/2024		281		12			12		293	293			
100171523	FUQUAY VARINA	NC		10/16/2024		317		(23)			(23)		293	293			
100171404	BILLINGS	MT		10/16/2024		324		(31)			(31)		293	293			
100175326	BOURNE	MA		11/05/2024		308		(15)			(15)		293	293			
100171468	LITTLE ELM	TX		10/16/2024		333		(40)			(40)		293	293			
100180287	LAS VEGAS	NV		11/25/2024		278		15			15		293	293			
100180282	KENNEWICK	WA		11/25/2024		281		12			12		293	293			
100055060	MORRISTOWN	TN		03/23/2021		335		(42)			(42)		293	293			
100174392	SUISUN CITY	CA		10/31/2024		304		(11)			(11)		293	293			
100163297	SACRAMENTO	CA		08/13/2024		335		(41)			(41)		293	293			
100179460	ANNA	TX		11/21/2024		292		2			2		293	293			
100171396	CYPRESS	TX		10/16/2024		335		(42)			(42)		294	294			
100165299	MODESTO	CA		08/29/2024		303		(10)			(10)		294	294			
100171246	ONTARIO	CA		10/16/2024		377		(83)			(83)		294	294			
100173409	YUCAIPA	CA		10/29/2024		376		(82)			(82)		294	294			
100165609	FAYETTEVILLE	GA		10/04/2024		386		(92)			(92)		294	294			
100172843	SANDY	OR		10/25/2024		336		(42)			(42)		294	294			
100171223	BAKERSFIELD	CA		10/16/2024		357		(63)			(63)		294	294			
100166420	MIAMI GARDENS	FL		10/31/2024		299		(5)			(5)		294	294			
100164173	NORTH LAS VEGAS	NV		08/21/2024		379		(85)			(85)		294	294			
100153735	ROTTERDAM	NLD		05/30/2024		299							299	294	(5)		(5)
100159599	MARTINSVILLE	IN		07/15/2024		369		(75)			(75)		294	294			
100175268	SANDY	OR		11/05/2024		342		(48)			(48)		294	294			
100155738	JEFFERSON	GA		06/18/2024		399		(105)			(105)		294	294			
100174225	VIRGINIA BEACH	VA		10/31/2024		246		48			48		294	294			
100172217	RALEIGH	NC		10/17/2024		380		(85)			(85)		294	294			
100180039	JENSEN BEACH	FL		11/25/2024		311		(17)			(17)		294	294			
100169487	PORT ORCHARD	WA		09/30/2024		321		(27)			(27)		294	294			
100175895	MYRTLE BEACH	SC		11/14/2024		261		34			34		295	295			
100055799	HOBBS	NM		03/23/2021		458		(164)			(164)		295	295			
100155493	BOISE	ID		06/18/2024		394		(99)			(99)		295	295			
100155622	WINDER	GA		06/18/2024		399		(105)			(105)		295	295			
100167497	MIAMI	FL		10/31/2024		274		21			21		295	295			
100178496	HATFIELD	PA		11/21/2024		350		(55)			(55)		295	295			
100173264	DAWSONVILLE	GA		10/30/2024		306		(11)			(11)		295	295			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174730	SUFFOLK	VA		10/31/2024		321		(26)			(26)		295	295			
100167888	MIAMI	FL		09/20/2024		349		(54)			(54)		295	295			
100180435	AUSTIN	TX		11/25/2024		278		18			18		295	295			
100173173	CHARLOTTE	NC		10/30/2024		346		(50)			(50)		295	295			
100172515	ALBRIGHTSVILLE	PA		10/23/2024		361		(66)			(66)		295	295			
100159559	LUBBOCK	TX		07/15/2024		469		(174)			(174)		295	295			
100180335	LAVON	TX		11/25/2024		250		45			45		295	295			
100155580	BIRDSBORO	PA		06/18/2024		406		(110)			(110)		295	295			
100161793	SAUK VILLAGE	IL		07/31/2024		285		11			11		295	295			
100166050	PHOENIX	AZ		09/06/2024		332		(37)			(37)		295	295			
100169326	NEW SMYRNA BEACH	FL		09/27/2024		391		(95)			(95)		295	295			
100173294	CANTON	NC		10/30/2024		284		12			12		296	296			
100171614	GOLD CANYON	AZ		10/16/2024		356		(60)			(60)		296	296			
100163358	DOWNERS GROVE	IL		09/27/2024		395		(99)			(99)		296	296			
100159833	PEMBROKE PINES	FL		08/16/2024		390		(95)			(95)		296	296			
100055172	MONTGOMERY	AL		03/23/2021		567		(271)			(271)		296	296			
100175639	HIALEAH	FL		11/12/2024		352		(56)			(56)		296	296			
100167911	KENOSHA	WI		09/20/2024		296							296	296			
100167038	ORLANDO	FL		09/13/2024		313		(17)			(17)		296	296			
100172351	PANAMA CITY BEACH	FL		10/23/2024		354		(58)			(58)		296	296			
100169778	LARGO	FL		09/30/2024		361		(65)			(65)		296	296			
100174819	BINGHAMTON	NY		10/31/2024		301		(5)			(5)		296	296			
100175267	FRESNO	CA		11/05/2024		328		(32)			(32)		296	296			
100159938	MIAMI	FL		08/16/2024		426		(130)			(130)		296	296			
100174574	PICKERINGTON	OH		10/31/2024		276		20			20		296	296			
100170292	SHAKOPEE	MN		10/08/2024		266		30			30		296	296			
100168279	MISSION VIEJO	CA		09/20/2024		341		(44)			(44)		296	296			
100180386	BROKEN BOW	OK		11/25/2024		302		(6)			(6)		296	296			
100173835	ASTORIA	NY		10/31/2024		195		102			102		296	296			
100176846	NORMANDY PARK	WA		11/15/2024		360		(63)			(63)		297	297			
100172456	DAHLONEGA	GA		10/23/2024		262		35			35		297	297			
100173229	CHARLOTTE	NC		10/30/2024		316		(19)			(19)		297	297			
100167908	FORT WORTH	TX		09/20/2024		268		29			29		297	297			
100174368	EL PASO	TX		10/31/2024		269		27			27		297	297			
100168180	PHOENIX	AZ		09/20/2024		324		(27)			(27)		297	297			
100174394	CORONA	CA		10/31/2024		310		(13)			(13)		297	297			
100169517	BUNKER HILL	WV		09/30/2024		334		(37)			(37)		297	297			
100169450	HOBOKEN	NJ		09/30/2024		327		(30)			(30)		297	297			
100152767	PITTSBURGH	PA		05/22/2024		389		(92)			(92)		297	297			
100177771	EASTVALE	CA		11/19/2024		319		(21)			(21)		297	297			
100155847	STREAMWOOD	IL		06/18/2024		380		(83)			(83)		297	297			
100169241	INDIANAPOLIS	IN		09/27/2024		332		(35)			(35)		297	297			
100165311	NEW HAVEN	CT		08/29/2024		347		(50)			(50)		297	297			
100169821	CUMMING	GA		09/30/2024		354		(57)			(57)		297	297			
100173736	SEBRING	FL		10/30/2024		303		(6)			(6)		298	298			
100165272	ATLANTA	GA		08/29/2024		238		60			60		298	298			
100171761	TINTON FALLS	NJ		10/17/2024		421		(123)			(123)		298	298			
100165898	MEMPHIS	TN		08/30/2024		275		23			23		298	298			
100170125	WOODBRIDGE	VA		10/08/2024		345		(47)			(47)		298	298			
100179980	FOLEY	AL		11/25/2024		243		55			55		298	298			
100053541	BUFFALO	NY		03/23/2021		412		(114)			(114)		298	298			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171375	GLENDALE	AZ		10/16/2024		354		(55)			(55)		298	298			
100153842	CHICAGO	IL		06/05/2024		349		(51)			(51)		298	298			
100171201	PLAINFIELD	IL		10/16/2024		372		(74)			(74)		298	298			
100169771	LAKE MARY	FL		09/30/2024		358		(59)			(59)		298	298			
100169355	NORTH TONAWANDA	NY		09/27/2024		371		(73)			(73)		298	298			
100165616	HOUSTON	TX		10/04/2024		384		(86)			(86)		298	298			
100168199	FOLSOM	CA		09/20/2024		369		(70)			(70)		298	298			
100164961	HOMESTEAD	PA		08/28/2024		323		(24)			(24)		298	298			
100171624	APEX	NC		10/16/2024		353		(54)			(54)		299	299			
100173350	KINGSTON	OK		10/30/2024		319		(20)			(20)		299	299			
100163813	EUREKA	CA		09/27/2024		444		(146)			(146)		299	299			
100171586	LAUREL	MD		10/16/2024		371		(73)			(73)		299	299			
100173320	NORTH SALT LAKE	UT		10/30/2024		357		(58)			(58)		299	299			
100167139	OSWEGO	NY		09/13/2024		384		(85)			(85)		299	299			
100170906	QUINCY	MA		10/11/2024		271		28			28		299	299			
100161809	CARBONDALE	PA		07/31/2024		298		1			1		299	299			
100168186	BEND	OR		09/20/2024		306		(7)			(7)		299	299			
100169655	BAKERSFIELD	CA		09/30/2024		356		(57)			(57)		299	299			
100170498	WYLIE	TX		10/09/2024		274		25			25		299	299			
100171505	JEROME	MI		10/16/2024		345		(46)			(46)		299	299			
100173979	HAMMOND	IN		10/31/2024		291		8			8		299	299			
100164943	KERHONKSON	NY		08/28/2024		318		(19)			(19)		299	299			
100175374	LITTLE ELM	TX		11/05/2024		309		(10)			(10)		299	299			
100170339	POOLER	GA		10/08/2024		338		(39)			(39)		300	300			
100155571	CARY	IL		06/18/2024		369		(69)			(69)		300	300			
100155435	BROOMFIELD	CO		06/18/2024		396		(97)			(97)		300	300			
100174996	SAINT ALBANS	NY		10/31/2024		272		28			28		300	300			
100180014	STARBUCK	MN		11/25/2024		330		(31)			(31)		300	300			
100169770	GLENDALE	AZ		09/30/2024		361		(62)			(62)		300	300			
100173666	GRONINGEN	NLD		10/29/2024		309							309	300	(9)		(9)
100159929	CORAL SPRINGS	FL		08/16/2024		329		(30)			(30)		300	300			
100153753	LEEUWARDEN	NLD		05/30/2024		303							303	300	(3)		(3)
100161944	WAUKEGAN	IL		07/31/2024		377		(78)			(78)		300	300			
100155490	GEORGETOWN	IN		06/18/2024		398		(98)			(98)		300	300			
100169710	MURRIETA	CA		09/30/2024		344		(44)			(44)		300	300			
100155432	CALIFORNIA	MO		06/18/2024		381		(81)			(81)		300	300			
100165791	HOLLYWOOD	FL		08/29/2024		402		(102)			(102)		300	300			
100155404	PEORIA	AZ		06/18/2024		405		(105)			(105)		300	300			
100155559	TAMPA	FL		06/18/2024		403		(103)			(103)		300	300			
100172334	APPLE VALLEY	CA		10/23/2024		349		(49)			(49)		300	300			
100089215	LOS ANGELES	CA		11/18/2022		255		45			45		300	300			
100102159	SARASOTA	FL		04/14/2023		306		(6)			(6)		300	300			
100076726	SOLANA BEACH	CA		12/30/2021		404		(104)			(104)		300	300			
100178415	ORLANDO	FL		11/21/2024		344		(43)			(43)		300	300			
100165183	LELYSTAD	NLD		08/28/2024		312							312	300	(12)		(12)
100171771	WINNABOW	NC		10/17/2024		354		(54)			(54)		300	300			
100175300	BRYAN	TX		11/05/2024		314		(14)			(14)		300	300			
100175292	LAS VEGAS	NV		11/05/2024		318		(18)			(18)		300	300			
100171648	WOODBURY	MN		10/16/2024		235		65			65		300	300			
100175362	COLORADO SPRINGS	CO		11/05/2024		299		1			1		300	300			
100180450	RALEIGH	NC		11/25/2024		291		10			10		300	300			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160372	SPRING	TX		09/06/2024		388		(87)			(87)		300	300			
100173172	MC KINNEY	TX		10/30/2024		326		(25)			(25)		301	301			
100165756	CAMDEN	NJ		08/29/2024		409		(108)			(108)		301	301			
100168167	AURORA	CO		09/20/2024		334		(33)			(33)		301	301			
100180319	LEHI	UT		11/25/2024		292		9			9		301	301			
100175185	GAITHERSBURG	MD		11/05/2024		308		(7)			(7)		301	301			
100120618	TAHOMA	CA		08/18/2023		378		(77)			(77)		301	301			
100179592	PAYNE SPRINGS	TX		11/21/2024		319		(18)			(18)		301	301			
100174246	LAND O LAKES	FL		10/31/2024		260		41			41		301	301			
100155818	TOLEDO	OH		06/18/2024		407		(106)			(106)		301	301			
100180406	SARATOGA SPRINGS	UT		11/25/2024		292		9			9		301	301			
100167782	GUERNEVILLE	CA		09/19/2024		301		1			1		302	302			
100172175	HENDERSON	NV		10/17/2024		370		(69)			(69)		302	302			
100155784	LITHIA SPRINGS	GA		06/18/2024		407		(105)			(105)		302	302			
100155612	CROFTON	KY		06/18/2024		407		(106)			(106)		302	302			
100171593	OREM	UT		10/16/2024		363		(62)			(62)		302	302			
100171368	LEWISTON	ID		10/16/2024		360		(58)			(58)		302	302			
100174650	LITTLE ROCK	AR		10/31/2024		322		(20)			(20)		302	302			
100170909	FULSHEAR	TX		10/11/2024		333		(31)			(31)		302	302			
100046044	ANDALUSIA	AL		11/25/2020		422		(120)			(120)		302	302			
100163951	POCOMOKE CITY	MD		10/04/2024		345		(42)			(42)		302	302			
100155552	NORTH LAS VEGAS	NV		06/18/2024		403		(101)			(101)		302	302			
100175270	HEBER CITY	UT		11/05/2024		322		(20)			(20)		302	302			
100175274	HEBER CITY	UT		11/05/2024		322		(20)			(20)		302	302			
100173311	MC GAHEYSVILLE	VA		10/30/2024		334		(31)			(31)		302	302			
100169635	ELK GROVE	CA		09/30/2024		339		(37)			(37)		302	302			
100173404	WEDDINGTON	NC		10/29/2024		370		(68)			(68)		302	302			
100175215	BAY POINT	CA		11/05/2024		333		(31)			(31)		302	302			
100173309	LA PORTE	IN		10/30/2024		315		(12)			(12)		303	303			
100167658	FALLING WATERS	WV		09/19/2024		401		(99)			(99)		303	303			
100164720	NAPERVILLE	IL		08/23/2024		105		197			197		303	303			
100154967	RICHMOND	VA		07/19/2024		102		200			200		303	303			
100173176	NEW SMYRNA BEACH	FL		10/30/2024		332		(29)			(29)		303	303			
100066537	BATON ROUGE	LA		08/02/2021		303							303	303			
100175380	FRAMINGHAM	MA		11/05/2024		318		(15)			(15)		303	303			
100172341	APPLE VALLEY	CA		10/23/2024		327		(25)			(25)		303	303			
100179754	FORT WORTH	TX		11/21/2024		257		46			46		303	303			
100091204	(WINNETKA AREA) LOS ANGELES	CA		01/31/2023		412		(109)			(109)		303	303			
100172332	HEMET	CA		10/23/2024		346		(43)			(43)		303	303			
100154921	BATTLEBORO	NC		07/19/2024		316		(13)			(13)		303	303			
100175055	PHOENIX	AZ		11/05/2024		327		(24)			(24)		303	303			
100164708	CALUMET PARK	IL		08/23/2024		390		(87)			(87)		303	303			
100172927	AUBURN	WA		10/25/2024		325		(22)			(22)		303	303			
100167570	FALLING WATERS	WV		09/19/2024		396		(93)			(93)		303	303			
100169316	FORNEY	TX		09/27/2024		356		(52)			(52)		303	303			
100172367	CHANDLER	AZ		10/23/2024		339		(35)			(35)		303	303			
100164059	SUN CITY CENTER	FL		08/21/2024		317		(13)			(13)		303	303			
100172176	FONTANA	CA		10/17/2024		382		(78)			(78)		304	304			
100168117	JACKSONVILLE	FL		09/20/2024		280		24			24		304	304			
100175240	HENDERSON	NV		11/05/2024		253		50			50		304	304			
100170382	TUCSON	AZ		10/08/2024		356		(52)			(52)		304	304			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163433	ARLINGTON	TX		09/27/2024		427		(124)			(124)		304	304			
100168074	SODA SPRINGS	CA		09/20/2024		324		(20)			(20)		304	304			
100151872	HOUSTON	TX		05/10/2024		411		(107)			(107)		304	304			
100169661	PEARL RIVER	NY		09/30/2024		404		(99)			(99)		304	304			
100173905	WOODSTOCK	GA		10/31/2024		313		(9)			(9)		304	304			
100180181	DEDHAM	MA		11/25/2024		327		(23)			(23)		304	304			
100173478	FAIRFIELD	NJ		10/29/2024		394		(90)			(90)		304	304			
100173494	FAIRFIELD	NJ		10/29/2024		394		(90)			(90)		304	304			
100180411	DURHAM	NC		11/25/2024		303		1			1		304	304			
100174355	RIVERVIEW	FL		10/31/2024		269		35			35		304	304			
100155506	MYRTLE BEACH	SC		06/18/2024		411		(106)			(106)		304	304			
100155406	BURLEY	ID		06/18/2024		411		(106)			(106)		304	304			
100155549	HERNANDO	FL		06/18/2024		411		(106)			(106)		304	304			
100175169	LAS VEGAS	NV		11/05/2024		349		(44)			(44)		305	305			
100167824	LAKEWOOD	CA		09/20/2024		416		(111)			(111)		305	305			
100165731	MIAMI	FL		08/29/2024		367		(63)			(63)		305	305			
100170081	SAINT JOHN	IN		10/08/2024		339		(35)			(35)		305	305			
100155480	PORTSMOUTH	VA		06/18/2024		402		(97)			(97)		305	305			
100174767	WEST POINT	CA		10/31/2024		281		24			24		305	305			
100164919	DOLTON	IL		08/28/2024		327		(22)			(22)		305	305			
100163414	OVIEDO	FL		09/27/2024		372		(67)			(67)		305	305			
100174710	TAMPA	FL		10/31/2024		333		(28)			(28)		305	305			
100172897	BAKERSFIELD	CA		10/25/2024		375		(70)			(70)		305	305			
100149720	BETHLEHEM	PA		04/26/2024		323		(18)			(18)		305	305			
100045989	SAN ANTONIO	TX		11/25/2020		752		(447)			(447)		305	305			
100173364	LAUREL SPRINGS	NC		10/30/2024		339		(34)			(34)		305	305			
100175285	BARNEGAT	NJ		11/05/2024		347		(42)			(42)		305	305			
100146507	BENTONVILLE	AR		03/19/2024		401		(96)			(96)		305	305			
100156130	FOREST PARK	IL		07/25/2024		362		(56)			(56)		306	306			
100178044	MIAMI	FL		11/19/2024		370		(64)			(64)		306	306			
100154203	PHILADELPHIA	PA		07/11/2024		365		(59)			(59)		306	306			
100159892	HIALEAH	FL		08/16/2024		361		(55)			(55)		306	306			
100169268	WEST PALM BEACH	FL		09/27/2024		342		(36)			(36)		306	306			
100166095	TULARE	CA		09/09/2024		319		(13)			(13)		306	306			
100162016	WALTERBORO	SC		07/31/2024		325		(18)			(18)		306	306			
100174251	HENDERSON	NV		10/31/2024		247		59			59		306	306			
100154785	WARREN	MI		07/19/2024		337		(31)			(31)		306	306			
100172592	DENTON	TX		10/23/2024		322		(16)			(16)		306	306			
100172624	NEWBURGH	NY		10/24/2024		332		(25)			(25)		307	307			
100173356	NOGALES	AZ		10/30/2024		351		(45)			(45)		307	307			
100162011	CARBONDALE	IL		07/31/2024		354		(47)			(47)		307	307			
100172644	NEWARK	NJ		10/24/2024		395		(89)			(89)		307	307			
100175170	RIVIERA BEACH	FL		11/05/2024		342		(35)			(35)		307	307			
100164982	ST. LOUIS	MO		08/28/2024		333		(26)			(26)		307	307			
100164731	CHARLOTTE	NC		08/23/2024		360		(53)			(53)		307	307			
100175177	LEHI	UT		11/05/2024		314		(7)			(7)		307	307			
100171702	DURHAM	NC		10/17/2024		425		(118)			(118)		307	307			
100163908	VENTURA	CA		10/04/2024		367		(60)			(60)		307	307			
100127046	PORT HURON	MI		08/30/2023		172		136			136		307	307			
100153866	DELMONT	PA		06/05/2024		349		(42)			(42)		307	307			
100173342	MILLIKEN	CO		10/30/2024		311		(3)			(3)		307	307			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171633	LYNDEN	WA		10/16/2024		349		(42)			(42)		307	307			
100168335	COLORADO SPRINGS	CO		09/20/2024		219		88			88		307	307			
100155720	BAKERSFIELD	CA		06/18/2024		415		(108)			(108)		307	307			
100174668	WOODBRIDGE	VA		10/31/2024		319		(11)			(11)		308	308			
100155259	ROCKWOOD	TN		07/19/2024		444		(136)			(136)		308	308			
100180322	FERNANDINA BEACH	FL		11/25/2024		294		13			13		308	308			
100174450	OCEANSIDE	CA		10/31/2024		297		11			11		308	308			
100170430	BELL GARDENS	CA		10/09/2024		315		(7)			(7)		308	308			
100165720	HOUSTON	TX		08/29/2024		463		(155)			(155)		308	308			
100154506	TOBYHANNA	PA		06/14/2024		350		(42)			(42)		308	308			
100168080	BRIGANTINE	NJ		09/20/2024		330		(21)			(21)		308	308			
100171350	HUNTINGTON BEACH	CA		10/16/2024		393		(85)			(85)		308	308			
100164280	SUN CITY	AZ		08/21/2024		317		(9)			(9)		308	308			
100165962	SHELBYVILLE	TN		09/06/2024		308							308	308			
100166322	PEMBROKE PINES	FL		10/23/2024		405		(97)			(97)		308	308			
100030016	GLENN DALE	MD		12/20/2018		312		(4)			(4)		308	308			
100169835	NORCROSS	GA		09/30/2024		371		(63)			(63)		308	308			
100170316	LAS VEGAS	NV		10/08/2024		397		(89)			(89)		308	308			
100087649	OOSTBURG	NLD		09/27/2022		325						(44)	281	308	28		28
100156677	DETROIT	MI		06/24/2024		376		(67)			(67)		309	309			
100154507	GOLDSBORO	NC		06/14/2024		417		(108)			(108)		309	309			
100161899	AKRON	OH		07/31/2024		333		(24)			(24)		309	309			
100171445	PAYSON	AZ		10/16/2024		380		(71)			(71)		309	309			
100153493	MONTICELLO	NY		05/30/2024		339		(31)			(31)		309	309			
100139453	SOUTH GATE	CA		12/28/2023		271		38			38		309	309			
100169708	NORTH HIGHLANDS	CA		09/30/2024		361		(52)			(52)		309	309			
100174068	SUGAR LAND	TX		10/31/2024		291		18			18		309	309			
100133799	MIDDLEBURG	FL		10/20/2023		371		(62)			(62)		309	309			
100165593	BALTIMORE	MD		10/04/2024		397		(88)			(88)		309	309			
100156268	GARFIELD HEIGHTS	OH		07/25/2024		397		(87)			(87)		309	309			
100126543	PHILADELPHIA	PA		08/30/2023		308		2			2		309	309			
100155482	MINNEOLA	FL		06/18/2024		410		(101)			(101)		309	309			
100178152	CHICAGO	IL		11/19/2024		341		(31)			(31)		310	310			
100173168	MONTEREY	VA		10/30/2024		319		(9)			(9)		310	310			
100043446	NEW IBERIA	LA		08/13/2020		313		(3)			(3)		310	310			
100171330	CANTON	TX		10/16/2024		426		(116)			(116)		310	310			
100176911	FORT LAUDERDALE	FL		11/15/2024		364		(54)			(54)		310	310			
100174304	HOUSTON	TX		10/31/2024		215		95			95		310	310			
100167896	COLUMBUS	OH		09/20/2024		313		(3)			(3)		310	310			
100174049	FT LAUDERDALE	FL		10/31/2024		291		20			20		310	310			
100146613	DETROIT	MI		03/20/2024		441		(130)			(130)		310	310			
100155467	COLUMBUS	OH		06/18/2024		413		(103)			(103)		310	310			
100174315	PORT ARANSAS	TX		10/31/2024		281		29			29		311	311			
100171651	MOUNTAIN GREEN	UT		10/16/2024		381		(70)			(70)		311	311			
100176794	MECHANICSBURG	PA		11/15/2024		357		(47)			(47)		311	311			
100171524	RENO	NV		10/16/2024		313		(2)			(2)		311	311			
100172465	MERIDIAN	ID		10/23/2024		344		(33)			(33)		311	311			
100147291	LARKSVILLE	PA		03/28/2024		348		(37)			(37)		311	311			
100175633	MANTORVILLE	MN		11/12/2024		316		(5)			(5)		311	311			
100173808	PFLUGERVILLE	TX		10/31/2024		341		(30)			(30)		311	311			
100173755	LAKE WORTH BEACH	FL		10/30/2024		367		(56)			(56)		311	311			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174549	HENDERSON	NV		10/31/2024		315		(4)			(4)		311	311			
100165722	MORRISTOWN	IN		08/29/2024		390		(79)			(79)		311	311			
100172352	BOYNTON BEACH	FL		10/23/2024		345		(34)			(34)		312	312			
100169639	BAKERSFIELD	CA		09/30/2024		384		(72)			(72)		312	312			
100174930	BAYTOWN	TX		10/31/2024		327		(16)			(16)		312	312			
100155653	LAS VEGAS	NV		06/18/2024		418		(106)			(106)		312	312			
100170225	WILDOMAR	CA		10/08/2024		320		(8)			(8)		312	312			
100175253	AUSTIN	TX		11/05/2024		333		(21)			(21)		312	312			
100170309	OAK ISLAND	NC		10/08/2024		375		(63)			(63)		312	312			
100150153	AUSTELL	GA		06/14/2024		474		(162)			(162)		312	312			
100169793	GILBERT	AZ		09/30/2024		365		(53)			(53)		312	312			
100167046	CARNEGIE	PA		09/13/2024		403		(91)			(91)		312	312			
100178283	MESA	AZ		11/19/2024		326		(14)			(14)		312	312			
100180728	BELLEROSE	NY		11/26/2024		324		(11)			(11)		312	312			
100174630	BRADENTON	FL		10/31/2024		333		(21)			(21)		312	312			
100168221	RICHMOND	TX		09/20/2024		340		(28)			(28)		312	312			
100164987	STERLING HEIGHTS	MI		08/28/2024		359		(46)			(46)		312	312			
100170361	SAINT SIMONS ISLAND	GA		10/08/2024		383		(70)			(70)		312	312			
100167880	KATY	TX		09/20/2024		355		(43)			(43)		312	312			
100155464	LIVERMORE	CO		06/18/2024		405		(92)			(92)		312	312			
100171647	LOS ANGELES	CA		10/16/2024		382		(69)			(69)		313	313			
100177973	WESTLAKE	OH		11/19/2024		353		(41)			(41)		313	313			
100155462	INDEPENDENCE	MO		06/18/2024		413		(101)			(101)		313	313			
100176868	BELMONT	NC		11/15/2024		388		(76)			(76)		313	313			
100169765	GARFIELD	NJ		09/30/2024		393		(80)			(80)		313	313			
100175303	KISSIMMEE	FL		11/05/2024		330		(17)			(17)		313	313			
100175284	KANSAS CITY	MO		11/05/2024		321		(8)			(8)		313	313			
100150111	CHICAGO	IL		06/14/2024		398		(85)			(85)		313	313			
100179665	LOS BANOS	CA		11/21/2024		334		(21)			(21)		313	313			
100165978	SAINT PETERSBURG	FL		09/06/2024		334		(21)			(21)		313	313			
100174785	PHOENIX	AZ		10/31/2024		326		(13)			(13)		313	313			
100053704	ROCHESTER	NY		03/23/2021		516		(203)			(203)		313	313			
100174721	VILLA RICA	GA		10/31/2024		337		(24)			(24)		313	313			
100175321	WESLACO	TX		11/05/2024		335		(21)			(21)		313	313			
100173327	SURPRISE	AZ		10/30/2024		347		(33)			(33)		313	313			
100164942	ARCHBALD	PA		08/28/2024		337		(24)			(24)		313	313			
100155719	OSAGE BEACH	MO		06/18/2024		421		(108)			(108)		313	313			
100172134	VANCOUVER	WA		10/17/2024		373		(60)			(60)		313	313			
100171619	AUBREY	TX		10/16/2024		257		56			56		314	314			
100156795	SAN ELIZARIO	TX		06/26/2024		419		(105)			(105)		314	314			
100180320	WAKE FOREST	NC		11/25/2024		298		15			15		314	314			
100175252	BOYNTON BEACH	FL		11/05/2024		326		(13)			(13)		314	314			
100079515	PARK FOREST	IL		04/08/2022		357		(43)			(43)		314	314			
100168658	LEASBURG	NC		09/25/2024		401		(87)			(87)		314	314			
100172574	HESPERIA	CA		10/23/2024		359		(45)			(45)		314	314			
100169561	KINGMAN	AZ		09/30/2024		334		(20)			(20)		314	314			
100173114	ELLIJAY	GA		10/30/2024		323		(9)			(9)		314	314			
100175351	ROCKLAND	MA		11/05/2024		352		(38)			(38)		314	314			
100161843	PHILADELPHIA	PA		07/31/2024		300		13			13		314	314			
100173405	NASHVILLE	TN		10/29/2024		352		(38)			(38)		314	314			
100169772	MORENO VALLEY	CA		09/30/2024		367		(53)			(53)		314	314			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179714	COLUMBUS	OH		11/21/2024		254		59			59		314	314			
100155624	PRAIRIE GROVE	AR		06/18/2024		418		(104)			(104)		314	314			
100163268	PASADENA	CA		08/13/2024		410		(96)			(96)		314	314			
100171355	CYPRESS	TX		10/16/2024		432		(118)			(118)		314	314			
100174369	DELTON	MI		10/31/2024		249		65			65		314	314			
100175095	GREENVILLE	SC		11/05/2024		329		(15)			(15)		314	314			
100170205	YAKIMA	WA		10/08/2024		397		(83)			(83)		314	314			
100180351	LIBERTY HILL	TX		11/25/2024		292		23			23		314	314			
100155707	GEORGETOWN	IN		06/18/2024		413		(99)			(99)		314	314			
100155698	BROOMALL	PA		06/18/2024		422		(108)			(108)		314	314			
100155646	FONTANA	CA		06/18/2024		422		(108)			(108)		314	314			
100169329	KISSIMMEE	FL		09/27/2024		386		(72)			(72)		314	314			
100170240	WACO	TX		10/08/2024		361		(46)			(46)		315	315			
100169803	SUGAR LAND	TX		09/30/2024		391		(76)			(76)		315	315			
100157763	ORLANDO	FL		07/02/2024		365		(50)			(50)		315	315			
100150152	DECATUR	GA		06/14/2024		532		(217)			(217)		315	315			
100176515	PINE	AZ		11/15/2024		349		(35)			(35)		315	315			
100171467	CHESAPEAKE	VA		10/16/2024		321		(6)			(6)		315	315			
100175316	SUFFOLK	VA		11/05/2024		329		(14)			(14)		315	315			
100173462	TAUNTON	MA		10/29/2024		332		(18)			(18)		315	315			
100180189	PORT SAINT LUCIE	FL		11/25/2024		337		(22)			(22)		315	315			
100174772	KODAK	TN		10/31/2024		342		(27)			(27)		315	315			
100100575	TAMARAC	FL		04/27/2023		639		(324)			(324)		315	315			
100155753	PEACHTREE CITY	GA		06/18/2024		395		(80)			(80)		315	315			
100169678	MINNEOLA	FL		09/30/2024		372		(57)			(57)		315	315			
100169735	PERRIS	CA		09/30/2024		395		(79)			(79)		315	315			
100180002	MYRTLE BEACH	SC		11/25/2024		347		(32)			(32)		315	315			
100156255	MEMPHIS	TN		06/20/2024		421		(106)			(106)		315	315			
100155448	LEONARDTOWN	MD		06/18/2024		440		(125)			(125)		315	315			
100172428	PLANO	TX		10/23/2024		384		(69)			(69)		315	315			
100165959	MENDOTA	CA		09/06/2024		421		(105)			(105)		315	315			
100177766	PICO RIVERA	CA		11/19/2024		359		(44)			(44)		315	315			
100180575	BOWIE	MD		11/26/2024		312		3			3		315	315			
100091505	AKRON	OH		01/20/2023		350		(35)			(35)		316	316			
100157553	BOLSWARD	NLD		06/28/2024		318							318	316	(3)		(3)
100162302	FORSYTH	GA		09/06/2024		414		(99)			(99)		316	316			
100175298	AUSTIN	TX		11/05/2024		309		7			7		316	316			
100168307	PORT CHARLOTTE	FL		09/20/2024		394		(78)			(78)		316	316			
100173228	COLUMBUS	OH		10/30/2024		285		30			30		316	316			
100174824	OAK GROVE	KY		10/31/2024		318		(2)			(2)		316	316			
100167584	SHELBY	NC		09/19/2024		424		(108)			(108)		316	316			
100175981	DOVER	NH		11/14/2024		287		29			29		316	316			
100170480	CATHEDRAL CITY	CA		10/09/2024		396		(80)			(80)		316	316			
100159017	STATESVILLE	NC		08/15/2024		331		(15)			(15)		316	316			
100175313	STOCKTON	CA		11/05/2024		327		(11)			(11)		316	316			
100155680	HOPEWELL	VA		06/18/2024		416		(100)			(100)		316	316			
100164225	GWYNN OAK	MD		08/21/2024		413		(97)			(97)		316	316			
100165338	GRAND RAPIDS	MI		08/29/2024		511		(195)			(195)		316	316			
100171391	CROFTON	MD		10/16/2024		354		(37)			(37)		316	316			
100172556	ANNANDALE	VA		10/23/2024		378		(61)			(61)		317	317			
100170146	MISSOURI CITY	TX		10/08/2024		368		(51)			(51)		317	317			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100168188	DUPONT	WA		09/20/2024		381		(64)			(64)		317	317			
100155486	TEMECULA	CA		06/18/2024		365		(49)			(49)		317	317			
100170904	ORANGE	CA		10/11/2024		339		(23)			(23)		317	317			
100166927	ST AUGUSTINE	FL		09/13/2024		369		(53)			(53)		316	317		1	1
100127070	PHILADELPHIA	PA		08/30/2023		325		(8)			(8)		317	317			
100168100	ELK GROVE	CA		09/20/2024		378		(61)			(61)		317	317			
100165850	NORFOLK	VA		08/29/2024		304		13			13		317	317			
100112581	WARNER ROBINS	GA		06/29/2023		278		39			39		317	317			
100176553	FOLEY	AL		11/15/2024		294		24			24		318	318			
100174188	DRIGGS	ID		10/31/2024		263		54			54		318	318			
100172569	BURLINGTON	WI		10/23/2024		367		(50)			(50)		318	318			
100160828	WICHITA	KS		07/24/2024		402		(84)			(84)		318	318			
100167649	FARMERSVILLE	TX		09/19/2024		377		(60)			(60)		318	318			
100119014	COVINGTON	WA		07/27/2023		372		(54)			(54)		318	318			
100103847	CLEVELAND	OH		05/10/2023		340		(22)			(22)		318	318			
100171415	VINELAND	NJ		10/16/2024		359		(41)			(41)		318	318			
100163240	MONTGOMERY VILLAGE	MD		08/13/2024		375		(57)			(57)		318	318			
100172160	ROCKVILLE	MD		10/17/2024		393		(75)			(75)		318	318			
100160352	PHILADELPHIA	PA		09/06/2024		371		(53)			(53)		318	318			
100167942	LAREDO	TX		09/20/2024		403		(85)			(85)		318	318			
100172532	LAWRENCEVILLE	GA		10/23/2024		333		(15)			(15)		318	318			
100172148	SUISUN CITY	CA		10/17/2024		334		(15)			(15)		318	318			
100163822	CAPE CORAL	FL		09/27/2024		348		(30)			(30)		318	318			
100167621	SEATTLE	WA		09/19/2024		399		(80)			(80)		319	319			
100168778	GRAND PRAIRIE	TX		09/26/2024		472		(153)			(153)		319	319			
100169694	FREDERICKSBURG	TX		09/30/2024		411		(92)			(92)		319	319			
100172372	NORTHLAKE	TX		10/23/2024		347		(28)			(28)		319	319			
100173871	WASHINGTON	DC		10/31/2024		269		50			50		319	319			
100174478	PASO ROBLES	CA		10/31/2024		309		10			10		319	319			
100179891	KYLE	TX		11/25/2024		245		74			74		319	319			
100172610	BELLEVILLE	NJ		10/23/2024		368		(49)			(49)		319	319			
100046382	MINERVA	OH		11/25/2020		503		(184)			(184)		319	319			
100169993	ORLANDO	FL		11/08/2024		384		(65)			(65)		319	319			
100170244	LAS VEGAS	NV		10/08/2024		296		24			24		319	319			
100164150	BALTIMORE	MD		08/21/2024		323		(4)			(4)		319	319			
100173801	MIAMI	FL		10/30/2024		375		(56)			(56)		320	320			
100054557	FLINT	MI		03/23/2021		284		35			35		320	320			
100170461	PAWTUCKET	RI		10/09/2024		379		(59)			(59)		320	320			
100151790	MYRTLE BEACH	SC		05/10/2024		404		(84)			(84)		320	320			
100164959	SHARON HILL	PA		08/28/2024		333		(13)			(13)		320	320			
100179488	STEPHENS CITY	VA		11/21/2024		317		3			3		320	320			
100171219	FRESNO	CA		10/16/2024		426		(106)			(106)		320	320			
100113876	DAVIE	FL		06/29/2023		114		206			206		320	320			
100170403	MORENO VALLEY	CA		10/09/2024		424		(104)			(104)		320	320			
100165970	ORANGE CITY	FL		09/06/2024		356		(36)			(36)		320	320			
100167625	MILWAUKEE	WI		09/19/2024		444		(124)			(124)		320	320			
100178287	WEST MELBOURNE	FL		11/19/2024		317		3			3		320	320			
100173111	SAINT JOHNS	FL		10/30/2024		362		(42)			(42)		320	320			
100166451	LEHIGH ACRES	FL		10/31/2024		329		(9)			(9)		320	320			
100164912	BELEN	NM		08/28/2024		342		(22)			(22)		320	320			
100169749	SAN DIEGO	CA		09/30/2024		352		(31)			(31)		320	320			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100169685	CASTLE PINES	CO		09/30/2024		361		(41)			(41)		320	320			
100100934	PERRY HALL	MD		04/28/2023		343		(23)			(23)		320	320			
100174688	GROTON	CT		10/31/2024		303		17			17		321	321			
100173301	NOBLESVILLE	IN		10/30/2024		341		(20)			(20)		321	321			
100174239	MORRIS	OK		10/31/2024		318		3			3		321	321			
100175194	PALM COAST	FL		11/05/2024		351		(30)			(30)		321	321			
100174655	INDIANAPOLIS	IN		10/31/2024		296		25			25		321	321			
100174323	AUSTIN	TX		10/31/2024		270		51			51		321	321			
100174978	PHILADELPHIA	PA		10/31/2024		320		1			1		321	321			
100168099	SURPRISE	AZ		09/20/2024		396		(75)			(75)		321	321			
100167520	SPRING HILL	KS		10/31/2024		286		35			35		321	321			
100175054	LOS ANGELES	CA		11/05/2024		410		(89)			(89)		321	321			
100173718	BRADENTON	FL		10/30/2024		381		(60)			(60)		321	321			
100171676	SARATOGA SPRINGS	UT		10/16/2024		362		(41)			(41)		321	321			
100174591	DESOTO	TX		10/31/2024		323		(2)			(2)		321	321			
100155855	JOHNS ISLAND	SC		06/18/2024		430		(109)			(109)		321	321			
100180214	SARASOTA	FL		11/25/2024		320		1			1		321	321			
100174724	FORT WASHINGTON	MD		10/31/2024		317		4			4		321	321			
100167163	BANNING	CA		09/13/2024		370		(49)			(49)		321	321			
100168038	SAN PEDRO	CA		09/20/2024		372		(50)			(50)		321	321			
100173097	ALPHARETTA	GA		10/30/2024		370		(49)			(49)		321	321			
100176871	DELTONA	FL		11/15/2024		384		(62)			(62)		321	321			
100173827	EASTHAMPTON	MA		10/31/2024		321							321	321			
100169597	GREENEHAVEN	AZ		09/30/2024		351		(29)			(29)		322	322			
100175262	DALLAS	TX		11/05/2024		376		(54)			(54)		322	322			
100168098	WATSONVILLE	CA		09/20/2024		338		(16)			(16)		322	322			
100127280	CLOVERDALE	IN		08/30/2023		167		155			155		322	322			
100159698	PHOENIX	AZ		08/23/2024		390		(68)			(68)		322	322			
100161837	KANSAS CITY	KS		07/31/2024		321		1			1		322	322			
100174400	MAPLE VALLEY	WA		10/31/2024		339		(17)			(17)		322	322			
100156716	WHITNEY	TX		06/26/2024		491		(169)			(169)		322	322			
100168218	MERIDIAN	ID		09/20/2024		290		32			32		322	322			
100171206	HOSCHTON	GA		10/16/2024		431		(109)			(109)		322	322			
100153464	PHILADELPHIA	PA		05/30/2024		346		(24)			(24)		322	322			
100155491	EDMOND	OK		06/18/2024		416		(93)			(93)		322	322			
100169245	MILLVILLE	NJ		09/27/2024		360		(38)			(38)		322	322			
100171598	BONNEY LAKE	WA		10/16/2024		390		(68)			(68)		323	323			
100172127	WARWICK	RI		10/17/2024		401		(78)			(78)		323	323			
100173334	PRESTON	ID		10/30/2024		317		6			6		323	323			
100167669	FORNEY	TX		09/19/2024		412		(90)			(90)		323	323			
100173747	LYNCHBURG	VA		10/30/2024		318		5			5		323	323			
100155309	BALTIMORE	MD		07/19/2024		444		(121)			(121)		323	323			
100173371	PEACHTREE CITY	GA		10/30/2024		339		(16)			(16)		323	323			
100167884	BLUE ISLAND	IL		09/20/2024		397		(74)			(74)		323	323			
100091208	STONE MOUNTAIN	GA		01/31/2023		445		(122)			(122)		323	323			
100172877	ANCHORAGE	AK		10/25/2024		374		(51)			(51)		323	323			
100165957	LEHIGH ACRES	FL		09/06/2024		455		(132)			(132)		323	323			
100170351	ENTIAT	WA		10/08/2024		355		(32)			(32)		323	323			
100156709	ROUND LAKE PARK	IL		06/26/2024		421		(97)			(97)		323	323			
100169677	NORCROSS	GA		09/30/2024		395		(72)			(72)		323	323			
100113774	ROSCOMMON	MI		06/29/2023		253		71			71		323	323			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164730	MADERA	CA		08/23/2024		373		(50)			(50)		323	323			
100155810	VERO BEACH	FL		06/18/2024		438		(114)			(114)		323	323			
100155596	SANTA CLARITA	CA		06/18/2024		431		(107)			(107)		323	323			
100174301	FULSHEAR	TX		10/31/2024		231		92			92		324	324			
100169267	WEST PALM BEACH	FL		09/27/2024		361		(37)			(37)		324	324			
100169734	IRVING	TX		09/30/2024		394		(70)			(70)		324	324			
100169341	MESQUITE	TX		09/27/2024		400		(76)			(76)		324	324			
100136748	DETROIT	MI		11/27/2023		369		(45)			(45)		324	324			
100173118	HIGHLANDS RANCH	CO		10/30/2024		368		(44)			(44)		324	324			
100153486	DETROIT	MI		05/30/2024		345		(20)			(20)		324	324			
100164151	ESSEX	MD		08/21/2024		379		(55)			(55)		324	324			
100174934	GALVESTON	TX		10/31/2024		315		10			10		324	324			
100180337	RINGWOOD	NJ		11/25/2024		320		5			5		324	324			
100161720	DUNMORE	PA		07/30/2024		330		(5)			(5)		325	325			
100155729	SALINAS	CA		06/18/2024		408		(84)			(84)		325	325			
100170248	CLANTON	AL		10/08/2024		436		(111)			(111)		325	325			
100172911	MORENO VALLEY	CA		10/25/2024		454		(129)			(129)		325	325			
100168215	MCKINNEY	TX		09/20/2024		390		(65)			(65)		325	325			
100180275	JACKSON	NJ		11/25/2024		324							325	325			
100171751	PHOENIXVILLE	PA		10/17/2024		390		(65)			(65)		325	325			
100167083	CONYERS	GA		09/13/2024		381		(56)			(56)		325	325			
100174427	PHOENIX	AZ		10/31/2024		322		3			3		325	325			
100164012	OCALA	FL		08/21/2024		427		(101)			(101)		325	325			
100043275	EAST BERNARD	TX		08/13/2020		446		(121)			(121)		325	325			
100157777	PHILADELPHIA	PA		08/01/2024		420		(94)			(94)		325	325			
100135174	FENTON	MO		11/07/2023		281		45			45		325	325			
100155509	KINGSTON	PA		06/18/2024		417		(91)			(91)		325	325			
100168075	REHOBOTH	MA		09/20/2024		377		(52)			(52)		325	325			
100173762	LAFAYETTE	LA		10/30/2024		349		(24)			(24)		326	326			
100174515	NORTH PORT	FL		10/31/2024		323		3			3		326	326			
100172929	OAKLAND	CA		10/25/2024		358		(33)			(33)		326	326			
100169182	EDMOND	OK		09/27/2024		366		(41)			(41)		325	326		1	1
100171341	RIVERSIDE	CA		10/16/2024		384		(58)			(58)		326	326			
100110787	ARNHEM	NLD		06/28/2023		335						(4)	331	326	(5)		(5)
100155695	RANDALLSTOWN	MD		06/18/2024		409		(83)			(83)		326	326			
100047020	YUMA	AZ		11/20/2020		773		(447)			(447)		326	326			
100164112	VIRGINIA BEACH	VA		08/21/2024		404		(78)			(78)		326	326			
100167080	AUSTIN	TX		09/13/2024		423		(97)			(97)		326	326			
100180264	AUSTIN	TX		11/25/2024		276		50			50		326	326			
100113799	SNOW CAMP	NC		06/29/2023		274		52			52		326	326			
100155715	PARKVILLE	MD		06/18/2024		440		(114)			(114)		326	326			
100161834	TYLER	TX		07/31/2024		322		4			4		326	326			
100169731	ROSEVILLE	CA		09/30/2024		364		(38)			(38)		326	326			
100180170	CENTER MORICHES	NY		11/25/2024		342		(16)			(16)		326	326			
100174040	JERSEY CITY	NJ		10/31/2024		320		6			6		326	326			
100162253	NORTH LAS VEGAS	NV		09/06/2024		403		(77)			(77)		326	326			
100168235	WELDON	CA		09/20/2024		304		23			23		326	326			
100091087	CHARLOTTE	NC		01/31/2023		381		(55)			(55)		326	326			
100169311	MESQUITE	TX		09/27/2024		382		(55)			(55)		326	326			
100180388	GILBERT	AZ		11/25/2024		316		10			10		326	326			
100180372	CHULA VISTA	CA		11/25/2024		323		4			4		326	326			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149956	MILWAUKEE	WI		06/07/2024		323		3			3		327	327			
100171668	KENT	WA		10/16/2024		405		(78)			(78)		327	327			
100146439	SALEM	OR		03/19/2024		370		(43)			(43)		327	327			
100167591	FALLING WATERS	WV		09/19/2024		404		(77)			(77)		327	327			
100172527	MANTECA	CA		10/23/2024		390		(63)			(63)		327	327			
100156319	DUBLIN	GA		07/25/2024		421		(94)			(94)		327	327			
100174345	FREEPORT	FL		10/31/2024		245		82			82		327	327			
100152822	BRAZORIA	TX		05/22/2024		388		(61)			(61)		327	327			
100179467	ROSEDALE	MD		11/21/2024		325		2			2		327	327			
100168021	LAS VEGAS	NV		09/20/2024		385		(57)			(57)		327	327			
100174342	SAINT AUGUSTINE	FL		10/31/2024		289		38			38		328	328			
100167899	COLUMBUS	OH		09/20/2024		353		(25)			(25)		328	328			
100165656	TUMWATER	WA		10/04/2024		408		(80)			(80)		328	328			
100174200	AUBURN	PA		10/31/2024		312		15			15		328	328			
100180345	MANALAPAN	NJ		11/25/2024		305		23			23		328	328			
100180346	WEST CHESTER	OH		11/25/2024		313		15			15		328	328			
100154150	NEW ORLEANS	LA		07/11/2024		401		(73)			(73)		328	328			
100175386	CAMAS	WA		11/05/2024		313		15			15		328	328			
100111926	RUPERT	ID		06/29/2023		174		154			154		328	328			
100171555	MONROE	NC		10/16/2024		301		27			27		328	328			
100168272	COLORADO SPRINGS	CO		09/20/2024		214		114			114		328	328			
100167645	LOUISVILLE	KY		09/19/2024		367		(39)			(39)		328	328			
100156039	BOYNTON BEACH	FL		06/18/2024		377		(49)			(49)		328	328			
100169579	HOBOKEN	NJ		09/30/2024		367		(38)			(38)		328	328			
100174844	LANTANA	TX		10/31/2024		285		44			44		329	329			
100054143	SAGINAW	MI		03/23/2021		395		(67)			(67)		329	329			
100141481	TUCSON	AZ		01/30/2024		513		(21)			(21)		492	329		(163)	(163)
100164683	WEST JORDAN	UT		08/23/2024		390		(61)			(61)		329	329			
100164941	LYNWOOD	IL		08/28/2024		358		(29)			(29)		329	329			
100166408	LOPEZ ISLAND	WA		10/31/2024		283		46			46		329	329			
100175371	MCKINNEY	TX		11/05/2024		337		(8)			(8)		329	329			
100153457	SHARON HILL	PA		05/30/2024		362		(33)			(33)		329	329			
100165369	MELBOURNE	FL		08/29/2024		554		(225)			(225)		329	329			
100153880	MINERAL WELLS	TX		06/05/2024		450		(121)			(121)		329	329			
100114446	PITTSBURGH	PA		06/29/2023		277		52			52		329	329			
100168595	SHERIDAN	IN		09/25/2024		397		(68)			(68)		329	329			
100043606	SIMPSONVILLE	SC		08/13/2020		356		(26)			(26)		329	329			
100174816	ABERDEEN	MD		10/31/2024		343		(13)			(13)		330	330			
100045368	GASTON	SC		11/25/2020		1,005		(675)			(675)		330	330			
100174154	IMMOKALEE	FL		10/31/2024		342		(13)			(13)		330	330			
100168840	UNITED KINGDOM	GBR		09/26/2024		349							349	330		(20)	(20)
100172212	TEXAS CITY	TX		10/17/2024		379		(49)			(49)		330	330			
100155576	KANSAS CITY	MO		06/18/2024		436		(106)			(106)		330	330			
100155671	SEDRO-WOOLLEY	WA		06/18/2024		440		(110)			(110)		330	330			
100173965	FORT WALTON BEACH	FL		10/31/2024		331		(1)			(1)		330	330			
100171513	NEWARK	DE		10/16/2024		374		(44)			(44)		330	330			
100172470	EDGEWATER	FL		10/23/2024		393		(63)			(63)		330	330			
100166435	WHITING	NJ		10/31/2024		317		13			13		330	330			
100180064	MYRTLE BEACH	SC		11/25/2024		280		49			49		330	330			
100171769	SACRAMENTO	CA		10/17/2024		408		(78)			(78)		330	330			
100170097	NASHVILLE	TN		10/08/2024		403		(73)			(73)		330	330			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163909	LAKE IN THE HILLS	IL		10/04/2024		380		(49)			(49)		330	330			
100170485	JONESBORO	GA		10/09/2024		473		(143)			(143)		330	330			
100154804	DETROIT	MI		07/19/2024		294		36			36		330	330			
100172455	WENDELL	NC		10/23/2024		298		33			33		330	330			
100173191	FOLEY	AL		10/30/2024		335		(4)			(4)		331	331			
100169783	WEST CHESTER	PA		09/30/2024		377		(46)			(46)		331	331			
100173995	STAR	ID		10/31/2024		308		23			23		331	331			
100175358	LINCOLN	RI		11/05/2024		379		(48)			(48)		331	331			
100147638	BELTON	TX		04/04/2024		421		(90)			(90)		331	331			
100163998	JACKSONVILLE	FL		08/21/2024		390		(59)			(59)		331	331			
100168916	UNITED KINGDOM	GBR		09/26/2024		364							364	331	(33)		(33)
100167093	PHILADELPHIA	PA		09/13/2024		391		(60)			(60)		331	331			
100165027	BILLINGS	MT		08/28/2024		144		187			187		331	331			
100112035	CYPRESS	TX		06/29/2023		207		124			124		331	331			
100171713	CONCORD	NC		10/17/2024		389		(58)			(58)		331	331			
100055850	ELKHART	IN		03/23/2021		761		(430)			(430)		331	331			
100172979	OAK ISLAND	NC		10/25/2024		442		(111)			(111)		331	331			
100155370	PARKER	CO		06/18/2024		385		(54)			(54)		331	331			
100175319	MCALLEN	TX		11/05/2024		364		(32)			(32)		331	331			
100175259	RATHDRUM	ID		11/05/2024		366		(34)			(34)		331	331			
100155783	ELMWOOD PARK	NJ		06/18/2024		450		(118)			(118)		331	331			
100177906	ELIZABETHTON	TN		11/19/2024		404		(72)			(72)		332	332			
100166003	COLORADO SPRINGS	CO		09/06/2024		407		(75)			(75)		332	332			
100166412	GARLAND	TX		10/31/2024		282		50			50		332	332			
100167481	MIAMI	FL		10/31/2024		405		(73)			(73)		332	332			
100172504	ROSEVILLE	CA		10/23/2024		384		(52)			(52)		332	332			
100090600	UTRECHT	NLD		12/28/2022		340						(13)	327	332	5		5
100156711	ELSMERE	KY		06/26/2024		430		(98)			(98)		332	332			
100167555	REDLANDS	CA		09/19/2024		389		(57)			(57)		332	332			
100155841	HUNTINGTON BEACH	CA		06/18/2024		437		(105)			(105)		332	332			
100168184	GILBERT	AZ		09/20/2024		347		(15)			(15)		332	332			
100155264	NEW HAVEN	CT		07/19/2024		454		(122)			(122)		332	332			
100180182	RIVERVIEW	FL		11/25/2024		361		(29)			(29)		332	332			
100174277	SPARTA	GA		10/31/2024		293		39			39		332	332			
100170239	GLENN DALE	MD		10/08/2024		342		(10)			(10)		332	332			
100159951	MIAMI	FL		08/16/2024		497		(165)			(165)		333	333			
100171719	GEORGETOWN	TX		10/17/2024		394		(61)			(61)		333	333			
100170181	CHICAGO	IL		10/08/2024		385		(52)			(52)		333	333			
100180440	LOWELL	AR		11/25/2024		336		(4)			(4)		333	333			
100173218	PORT ISABEL	TX		10/30/2024		363		(31)			(31)		333	333			
100170159	CORVALLIS	OR		10/08/2024		378		(45)			(45)		333	333			
100171643	WOODLAND	WA		10/16/2024		379		(46)			(46)		333	333			
100174292	MORRISTOWN	TN		10/31/2024		271		61			61		333	333			
100170897	ELK GROVE	CA		10/11/2024		344		(12)			(12)		333	333			
100163993	MIAMI	FL		08/21/2024		468		(136)			(136)		333	333			
100175015	GROVELAND	FL		10/31/2024		334		(2)			(2)		333	333			
100168376	POCATELLO	ID		09/25/2024		392		(59)			(59)		333	333			
100170154	STATESVILLE	NC		10/08/2024		368		(35)			(35)		333	333			
100112573	INDEPENDENCE	IA		06/29/2023		221		112			112		333	333			
100178208	OCEAN ISLE BEACH	NC		11/19/2024		303		29			29		333	333			
100149960	BARNESVILLE	GA		06/07/2024		466		(133)			(133)		333	333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173258	DELTAVILLE	VA		10/30/2024		362		(29)			(29)		333	333			
100109638	DELTONA	FL		06/14/2023		395		(62)			(62)		333	333			
100165358	NEW BRITAIN	CT		08/29/2024		469		(136)			(136)		333	333			
100179897	ACWORTH	GA		11/25/2024		279		55			55		333	333			
100161413	PORT RICHEY	FL		07/26/2024		365		(32)			(32)		333	333			
100170113	BEND	OR		10/08/2024		414		(81)			(81)		333	333			
100174220	SOUTH LAKE TAHOE	CA		10/31/2024		257		76			76		334	334			
100173574	UNITED KINGDOM	GBR		10/29/2024		345							345	334	(11)		(11)
100172858	HUNTINGTON PARK	CA		10/25/2024		429		(95)			(95)		334	334			
100158549	PHILADELPHIA	PA		07/10/2024		403		(70)			(70)		334	334			
100155498	LAUREL	DE		06/18/2024		441		(108)			(108)		334	334			
100158946	CALIFORNIA CITY	CA		08/15/2024		444		(110)			(110)		334	334			
100167521	WORCESTER	MA		10/31/2024		314		20			20		334	334			
100173525	HUNTINGTON STATION	NY		10/29/2024		401		(67)			(67)		334	334			
100165259	POOLESVILLE	MD		08/29/2024		415		(81)			(81)		334	334			
100171875	WILMINGTON	NC		10/17/2024		212		(45)			(45)		168	334		167	167
100171883	LAWRENCEVILLE	GA		10/17/2024		213		(45)			(45)		168	334		167	167
100153465	PHILADELPHIA	PA		05/30/2024		361		(27)			(27)		334	334			
100169310	MESQUITE	TX		09/27/2024		392		(58)			(58)		334	334			
100155640	BUDA	TX		06/18/2024		380		(46)			(46)		334	334			
100168052	ATLANTIC CITY	NJ		09/20/2024		351		(16)			(16)		334	334			
100168254	REDONDO BEACH	CA		09/20/2024		343		(8)			(8)		334	334			
100175146	PAGE	AZ		11/05/2024		367		(33)			(33)		334	334			
100173251	SHOW LOW	AZ		10/30/2024		356		(22)			(22)		335	335			
100170175	HOLLYWOOD	FL		10/08/2024		383		(48)			(48)		335	335			
100169667	PLACERVILLE	CA		09/30/2024		365		(30)			(30)		335	335			
100155403	FREDERICK	MD		06/18/2024		437		(102)			(102)		335	335			
100174559	MADERA	CA		10/31/2024		325		10			10		335	335			
100054161	HILLSBORO	TX		03/23/2021		719		(385)			(385)		335	335			
100174954	WINDER	GA		10/31/2024		338		(4)			(4)		335	335			
100179503	KENT	WA		11/21/2024		338		(3)			(3)		335	335			
100179681	VALENCIA	CA		11/21/2024		265		70			70		335	335			
100091888	HOOGEZAND-SAPPEMEER	NLD		01/27/2023		344						(5)	339	335	(4)		(4)
100169812	MERIDIAN	ID		09/30/2024		377		(42)			(42)		335	335			
100167840	PALM BAY	FL		09/20/2024		394		(59)			(59)		335	335			
100180034	PHILADELPHIA	PA		11/25/2024		331		4			4		335	335			
100167078	HUMBLE	TX		09/13/2024		422		(87)			(87)		335	335			
100161981	PROVIDENCE	RI		07/31/2024		462		(126)			(126)		335	335			
100165953	VIRGINIA BEACH	VA		09/06/2024		355		(20)			(20)		335	335			
100180028	WEST LAFAYETTE	IN		11/25/2024		327		9			9		335	335			
100171509	KNOXVILLE	TN		10/16/2024		397		(62)			(62)		335	335			
100167871	MONTGOMERY VILLAGE	MD		09/20/2024		347		(12)			(12)		335	335			
100112815	TRENTON	NJ		06/29/2023		276		59			59		335	335			
100053964	JACKSONVILLE	FL		03/23/2021		622		(287)			(287)		336	336			
100174997	NAPLES	FL		10/31/2024		314		22			22		336	336			
100168377	NAMPA	ID		09/25/2024		387		(52)			(52)		336	336			
100155196	MESQUITE	TX		07/19/2024		421		(86)			(86)		336	336			
100155203	MESQUITE	TX		07/19/2024		423		(87)			(87)		336	336			
100155205	DALLAS	TX		07/19/2024		423		(87)			(87)		336	336			
100165935	PORT SAINT LUCIE	FL		09/06/2024		362		(26)			(26)		336	336			
100165908	JACKSONVILLE	FL		08/30/2024		365		(29)			(29)		336	336			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165012	PRINCESS ANNE	MD		08/28/2024		352		(16)			(16)		336	336			
100172945	GEORGETOWN	TX		10/25/2024		444		(108)			(108)		336	336			
100168127	BURBANK	CA		09/20/2024		379		(43)			(43)		336	336			
100172621	JAMAICA	NY		10/24/2024		359		(22)			(22)		336	336			
100175383	CHICAGO	IL		11/05/2024		329		7			7		336	336			
100155659	HENDERSON	NV		06/18/2024		445		(108)			(108)		336	336			
100166007	LOS ANGELES	CA		09/06/2024		413		(77)			(77)		336	336			
100180190	ESTERO	FL		11/25/2024		385		(48)			(48)		336	336			
100170200	HENDERSON	NV		10/08/2024		235		101			101		336	336			
100180235	LINCOLN	NE		11/25/2024		326		10			10		337	337			
100154541	MCDONOUGH	GA		06/14/2024		489		(153)			(153)		337	337			
100054773	CHARLES CITY	VA		03/23/2021		719		(383)			(383)		337	337			
100117576	BRENTWOOD	MD		07/20/2023		344		(7)			(7)		337	337			
100170357	NORTH CONWAY	NH		10/08/2024		374		(38)			(38)		337	337			
100151760	JASPER	IN		05/10/2024		449		(112)			(112)		337	337			
100164028	BALTIMORE	MD		08/21/2024		446		(109)			(109)		337	337			
100167671	PRINCETON	TX		09/19/2024		505		(168)			(168)		337	337			
100155538	BLYTHEWOOD	SC		06/18/2024		450		(113)			(113)		337	337			
100170299	LOUISVILLE	KY		10/08/2024		397		(60)			(60)		337	337			
100110906	NEWARK	OH		06/29/2023		956		(618)			(618)		337	337			
100168308	KENT	WA		09/20/2024		391		(54)			(54)		337	337			
100159953	MIAMI	FL		08/16/2024		403		(65)			(65)		337	337			
100043434	LAKE ODESSA	MI		08/13/2020		(5,901)		6,238			6,238		337	337			
100168207	ALLSTON	MA		09/20/2024		390		(53)			(53)		337	337			
100174956	PORTSMOUTH	VA		10/31/2024		368		(30)			(30)		338	338			
100171372	NEWARK	DE		10/16/2024		382		(45)			(45)		338	338			
100060485	MAUMELLE	AR		06/01/2021		338							338	338			
100171831	PALMYRA	PA		10/17/2024		387		(49)			(49)		338	338			
100167765	PORTSMOUTH	VA		09/19/2024		420		(82)			(82)		338	338			
100174904	TOLEDO	OH		10/31/2024		324		13			13		338	338			
100047063	CENTER CITY	MN		11/20/2020		681		(343)			(343)		338	338			
100173241	SAINT AUGUSTINE	FL		10/30/2024		313		25			25		338	338			
100025673	DES PLAINES	IL		09/20/2018		185		153			153		338	338			
100160470	INDIANAPOLIS	IN		07/19/2024		389		(51)			(51)		338	338			
100170171	ROSEVILLE	CA		10/08/2024		424		(86)			(86)		338	338			
100170367	FAIRHAVEN	MA		10/08/2024		365		(26)			(26)		338	338			
100174303	HAPPY JACK	AZ		10/31/2024		280		59			59		338	338			
100165822	LANCASTER	CA		08/29/2024		354		(16)			(16)		338	338			
100166453	STOCKTON	CA		10/31/2024		307		31			31		338	338			
100165019	LAWRENCEVILLE	GA		08/28/2024		374		(36)			(36)		338	338			
100038471	DUBLIN	IRL		09/27/2019		(4,447)		4,527			4,527	(1)	79	339	(2)	262	260
100166214	VERO BEACH	FL		09/09/2024		402		(63)			(63)		339	339			
100169712	ANN ARBOR	MI		09/30/2024		393		(55)			(55)		339	339			
100167560	RICHMOND	TX		09/19/2024		471		(132)			(132)		339	339			
100169296	LITHONIA	GA		09/27/2024		450		(111)			(111)		339	339			
100160498	MADERA	CA		07/19/2024		397		(58)			(58)		339	339			
100169496	VISALIA	CA		09/30/2024		333		6			6		339	339			
100165853	DAYTONA BEACH	FL		08/29/2024		374		(35)			(35)		339	339			
100134871	BEAUMONT	TX		10/30/2023		439		(100)			(100)		339	339			
100160479	DENTON	TX		07/19/2024		397		(58)			(58)		339	339			
100168061	INDIO	CA		09/20/2024		390		(51)			(51)		339	339			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172971	PALMDALE	CA		10/25/2024		412		(73)			(73)		339	339			
100113992	JOHNSON CITY	TN		06/29/2023		331		9			9		339	339			
100172511	MARANA	AZ		10/23/2024		282		58			58		339	339			
100159631	SHOREWOOD	IL		08/23/2024		437		(97)			(97)		339	339			
100172581	DAWSONVILLE	GA		10/23/2024		402		(63)			(63)		340	340			
100173302	PIGEON FORGE	TN		10/30/2024		411		(72)			(72)		340	340			
100167044	FLAGLER BEACH	FL		09/13/2024		382		(42)			(42)		340	340			
100045850	KEAVY	KY		11/25/2020		402		(63)			(63)		340	340			
100080873	INDIAN ROCKS BEACH	FL		03/10/2022		2,250		(1,911)			(1,911)		340	340			
100177716	CARY	NC		11/19/2024		394		(54)			(54)		340	340			
100173321	KISSIMMEE	FL		10/30/2024		377		(37)			(37)		340	340			
100173257	SAN TAN VALLEY	AZ		10/30/2024		272		68			68		340	340			
100165067	MIAMI	FL		08/28/2024		402		(62)			(62)		340	340			
100164790	OSAKIS	MN		08/26/2024		353		(13)			(13)		340	340			
100153981	NEW ORLEANS	LA		06/05/2024		409		(69)			(69)		340	340			
100170319	COBBS CREEK	VA		10/08/2024		381		(41)			(41)		340	340			
100165934	DISTRICT HEIGHTS	MD		09/06/2024		369		(28)			(28)		341	341			
100167543	HAVERHILL	MA		10/31/2024		273		68			68		341	341			
100174476	COSTA MESA	CA		10/31/2024		366		(25)			(25)		341	341			
100155446	MIAMISBURG	OH		06/18/2024		447		(106)			(106)		341	341			
100165056	MAYWOOD	NJ		08/28/2024		293		47			47		341	341			
100179537	LEHI	UT		11/21/2024		348		(8)			(8)		341	341			
100170308	GRAND JUNCTION	CO		10/08/2024		396		(55)			(55)		341	341			
100171677	BLUE RIDGE	TX		10/16/2024		393		(52)			(52)		341	341			
100038504	KILDARE	IRL		09/27/2019		(4,369)		(1,300)			(1,300)		(5,669)	341		6,010	6,010
100178130	LOUISA	VA		11/19/2024		394		(53)			(53)		341	341			
100112218	BINGHAMTON	NY		06/29/2023		213		128			128		341	341			
100155471	EVERETT	PA		06/18/2024		259		81			81		341	341			
100173770	BRENTWOOD	TN		10/30/2024		387		(46)			(46)		341	341			
100153683	PETERSBURG	VA		05/31/2024		504		(163)			(163)		341	341			
100174325	LEHI	UT		10/31/2024		285		56			56		341	341			
100180381	DENVER	CO		11/25/2024		325		16			16		341	341			
100044047	ROBERTS	WI		08/19/2020		119,749		41,426			41,426		161,175	341		(160,834)	(160,834)
100169498	WESTWOOD	NJ		09/30/2024		416		(75)			(75)		341	341			
100172283	STOW	OH		10/21/2024		208		(37)			(37)		171	341		170	170
100174028	POUGHKEEPSIE	NY		10/31/2024		345		(3)			(3)		341	341			
100172179	PERRIS	CA		10/17/2024		399		(57)			(57)		341	341			
100174283	SAN ANTONIO	TX		10/31/2024		348		(6)			(6)		342	342			
100169145	SAN ANTONIO	TX		09/27/2024		379		(39)			(39)		341	342		1	1
100071495	CARSON	CA		10/26/2021		750		(409)			(409)		342	342			
100171471	FULSHEAR	TX		10/16/2024		353		(11)			(11)		342	342			
100153933	BALTIMORE	MD		06/05/2024		464		(123)			(123)		342	342			
100171656	SUNSET BEACH	NC		10/16/2024		419		(77)			(77)		342	342			
100166924	FENWICK ISLAND	DE		09/13/2024		395		(54)			(54)		341	342		1	1
100163958	SAINT MARYS	KS		10/04/2024		410		(68)			(68)		342	342			
100169332	OGDEN	UT		09/27/2024		363		(21)			(21)		342	342			
100171829	COLLEGE STATION	TX		10/17/2024		213		(41)			(41)		172	342		171	171
100165815	BARSTOW	CA		08/29/2024		486		(144)			(144)		342	342			
100054308	LEBANON	PA		03/23/2021		471		(129)			(129)		342	342			
100155600	FORT WAYNE	IN		06/18/2024		431		(89)			(89)		342	342			
100150066	OMAHA	NE		06/14/2024		371		(29)			(29)		342	342			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100126429	SCRANTON	PA		08/30/2023		365		(22)			(22)		342	342			
100171916	WEST DES MOINES	IA		10/17/2024		208		(36)			(36)		172	342		171	171
100169640	MIDDLETON	ID		09/30/2024		408		(65)			(65)		342	342			
100152474	AUGUSTA	GA		05/16/2024		568		(226)			(226)		342	342			
100174379	BROKEN BOW	OK		10/31/2024		292		50			50		342	342			
100170368	SARASOTA	FL		10/08/2024		445		(103)			(103)		343	343			
100173351	PORTLAND	OR		10/30/2024		330		13			13		343	343			
100169752	PORT JEFFERSON	NY		09/30/2024		430		(87)			(87)		343	343			
100153951	FARMVILLE	VA		06/05/2024		373		(30)			(30)		343	343			
100168362	ARLINGTON	TN		09/25/2024		409		(66)			(66)		343	343			
100164085	GARLAND	TX		08/21/2024		413		(70)			(70)		343	343			
100155692	BRUNSWICK	GA		06/18/2024		219		124			124		343	343			
100174744	PRAIRIEVILLE	LA		10/31/2024		321		22			22		343	343			
100173345	MANTECA	CA		10/30/2024		395		(52)			(52)		343	343			
100154936	SAINT LOUIS	MO		07/19/2024		456		(112)			(112)		343	343			
100170207	APEX	NC		10/08/2024		377		(33)			(33)		343	343			
100164031	JACKSON	WI		08/21/2024		440		(97)			(97)		343	343			
100157691	ASHEVILLE	NC		06/28/2024		275		68			68		344	344			
100169052	DEL VALLE	TX		09/27/2024		415		(72)			(72)		343	344		1	1
100174135	MODESTO	CA		10/31/2024		363		(19)			(19)		344	344			
100174264	SAINT AUGUSTINE	FL		10/31/2024		293		51			51		344	344			
100174993	HAMDEN	CT		10/31/2024		366		(22)			(22)		344	344			
100180448	EDISON	NJ		11/25/2024		345		(1)			(1)		344	344			
100159871	SUNNY ISLES BEACH	FL		08/16/2024		395		(51)			(51)		344	344			
100114156	VACHERIE	LA		06/29/2023		322		22			22		344	344			
100164087	HOUSTON	TX		08/21/2024		449		(105)			(105)		344	344			
100165177	TILBURG	NLD		08/28/2024		364							364	344	(19)		(19)
100178278	ONTARIO	CA		11/19/2024		381		(36)			(36)		344	344			
100155253	FORTY FORT	PA		07/19/2024		451		(106)			(106)		344	344			
100168397	MANDEVILLE	LA		09/25/2024		399		(54)			(54)		344	344			
100161905	KANSAS CITY	MO		07/31/2024		329		16			16		345	345			
100176878	NEW ORLEANS	LA		11/15/2024		407		(62)			(62)		345	345			
100141659	LUDLOW	MA		01/30/2024		384		(40)			(40)		345	345			
100169610	MENIFEE	CA		09/30/2024		411		(67)			(67)		345	345			
100172485	KINGS BEACH	CA		10/23/2024		433		(88)			(88)		345	345			
100164676	MARICOPA	AZ		08/23/2024		365		(20)			(20)		345	345			
100171884	MANY	LA		10/17/2024		398		(53)			(53)		345	345			
100174273	LAS VEGAS	NV		10/31/2024		257		88			88		345	345			
100174326	DAHLONEGA	GA		10/31/2024		288		57			57		345	345			
100159862	TAMPA	FL		08/16/2024		420		(75)			(75)		345	345			
100171753	LAS VEGAS	NV		10/17/2024		376		(31)			(31)		345	345			
100166030	WEST JORDAN	UT		09/06/2024		384		(39)			(39)		345	345			
100174208	DAVENPORT	FL		10/31/2024		311		34			34		345	345			
100174625	PARMA	OH		10/31/2024		348		(3)			(3)		345	345			
100172296	NEW HAVEN	CT		10/21/2024		389		(44)			(44)		345	345			
100171818	CHENEY	WA		10/17/2024		221		(48)			(48)		173	345		172	172
100114016	SAINT LOUIS	MO		06/29/2023		170		175			175		345	345			
100172404	GASTONIA	NC		10/23/2024		299		47			47		346	346			
100164693	POWHATAN	VA		08/23/2024		401		(55)			(55)		346	346			
100172451	ARGYLE	TX		10/23/2024		327		18			18		346	346			
100163387	HILO	HI		09/27/2024		24		322			322		346	346			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100179788	NAPLES	FL		11/21/2024		384		(38)			(38)		346	346			
100171786	CONCORD	NC		10/17/2024		370		(24)			(24)		346	346			
100180306	SANTA FE	NM		11/25/2024		349		(4)			(4)		346	346			
100165849	LA VERGNE	TN		08/29/2024		385		(39)			(39)		346	346			
100165600	HOUSTON	TX		10/04/2024		365		(18)			(18)		346	346			
100155540	POOLER	GA		06/18/2024		464		(118)			(118)		346	346			
100114371	DAYTON	OH		06/29/2023		293		54			54		346	346			
100118070	ATLANTA	GA		07/20/2023		405		(58)			(58)		346	346			
100155277	AURORA	IL		07/19/2024		456		(110)			(110)		346	346			
100171566	ROUND ROCK	TX		10/16/2024		405		(58)			(58)		346	346			
100172349	ROSELLE	NJ		10/23/2024		353		(6)			(6)		346	346			
100156778	HOUSTON	TX		06/26/2024		428		(81)			(81)		346	346			
100169067	JEFFERSONVILLE	IN		09/27/2024		386		(41)			(41)		345	347		1	1
100166290	TRINIDAD	CA		10/23/2024		462		(115)			(115)		347	347			
100163873	SACRAMENTO	CA		09/27/2024		462		(116)			(116)		347	347			
100055219	PITTSBURGH	PA		03/23/2021		648		(302)			(302)		347	347			
100163307	FORNEY	TX		08/13/2024		419		(72)			(72)		347	347			
100167758	WINTER GARDEN	FL		09/19/2024		390		(43)			(43)		347	347			
100154874	BRIDGEVILLE	PA		07/19/2024		443		(97)			(97)		347	347			
100155850	TUSCALOOSA	AL		06/18/2024		255		92			92		347	347			
100179686	MANTECA	CA		11/21/2024		325		22			22		347	347			
100169693	PANAMA CITY BEACH	FL		09/30/2024		424		(77)			(77)		347	347			
100144903	UNITED KINGDOM	GBR		03/12/2024		(65,390)		65,657			65,657		267	347		80	80
100054487	PHILADELPHIA	PA		03/23/2021		314		32			32		347	347			
100171811	INDIANAPOLIS	IN		10/17/2024		220		(46)			(46)		174	347		173	173
100054709	GENEVA	GA		03/23/2021		546		(199)			(199)		347	347			
100113555	HENDERSON	NY		06/29/2023		53		294			294		347	347			
100180380	AVONDALE	AZ		11/25/2024		340		8			8		347	347			
100149707	MANSFIELD	CT		04/26/2024		379		(32)			(32)		347	347			
100164194	PORTAGE	MI		08/21/2024		398		(51)			(51)		347	347			
100164665	BEAUMONT	CA		08/23/2024		381		(34)			(34)		347	347			
100167862	HAMILTON	OH		09/20/2024		353		(6)			(6)		347	347			
100172547	CREEDE	CO		10/23/2024		418		(71)			(71)		347	347			
100173774	TAMPA	FL		10/30/2024		417		(69)			(69)		348	348			
100156900	MEMPHIS	TN		06/27/2024		366		(18)			(18)		348	348			
100155365	GLENDORA	CA		06/18/2024		379		(32)			(32)		348	348			
100180260	SACRAMENTO	CA		11/25/2024		325		23			23		348	348			
100174291	LINEVILLE	AL		10/31/2024		334		14			14		348	348			
100168169	BAKERSFIELD	CA		09/20/2024		419		(71)			(71)		348	348			
100175387	RAHWAY	NJ		11/05/2024		347		1			1		348	348			
100168043	ELK GROVE	CA		09/20/2024		330		18			18		348	348			
100165069	PIXLEY	CA		08/28/2024		329		19			19		348	348			
100174376	PORT SAINT LUCIE	FL		10/31/2024		298		50			50		348	348			
100170445	KELSO	WA		10/09/2024		412		(63)			(63)		348	348			
100168875	UNITED KINGDOM	GBR		09/26/2024		369							369	349	(21)		(21)
100180038	FAYSTON	VT		11/25/2024		369		(20)			(20)		349	349			
100174796	BRADENTON	FL		10/31/2024		370		(22)			(22)		349	349			
100173491	SEATTLE	WA		10/29/2024		463		(115)			(115)		349	349			
100173408	ROSENBERG	TX		10/29/2024		395		(47)			(47)		349	349			
100038821	DUBLIN	IRL		09/27/2019		(11,879)		1,818			1,818		(10,061)	349		10,410	10,410
100161858	VERMILION	OH		07/31/2024		337		12			12		349	349			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100175067	CULPEPER	VA		11/05/2024		367		(18)			(18)		349	349			
100162982	NORTH LIBERTY	IN		08/12/2024		361		(12)			(12)		349	349			
100155851	SUMMERVILLE	SC		06/18/2024		455		(106)			(106)		349	349			
100113749	SHAMOKIN	PA		06/29/2023		198		151			151		349	349			
100171783	RIO RANCHO	NM		10/17/2024		377		(28)			(28)		349	349			
100171817	MESQUITE	TX		10/17/2024		220		(45)			(45)		175	349		174	174
100082611	RUNNING SPRINGS	CA		04/14/2022		600		(251)			(251)		349	349			
100168581	BURNET	TX		09/25/2024		419		(70)			(70)		349	349			
100155717	BILLINGS	MT		06/18/2024		436		(86)			(86)		349	349			
100166975	KNOXVILLE	TN		09/13/2024		400		(51)			(51)		348	349		1	1
100172263	HEMET	CA		10/21/2024		200		(25)			(25)		175	350		174	174
100180218	LAS VEGAS	NV		11/25/2024		368		(18)			(18)		350	350			
100155815	BEATRICE	NE		06/18/2024		446		(96)			(96)		350	350			
100155794	FREDERICK	MD		06/18/2024		459		(109)			(109)		350	350			
100170301	PHOENIX	AZ		10/08/2024		416		(66)			(66)		350	350			
100153970	HINESVILLE	GA		06/05/2024		510		(160)			(160)		350	350			
100171366	IDAHO FALLS	ID		10/16/2024		414		(65)			(65)		350	350			
100175216	CAPE CORAL	FL		11/05/2024		391		(41)			(41)		350	350			
100166969	FORT WORTH	TX		09/13/2024		413		(64)			(64)		349	350		1	1
100109050	LA MESA	CA		06/05/2023		24		326			326		350	350			
100162283	SAN JOSE	CA		09/06/2024		356		(6)			(6)		350	350			
100144550	PHOENIX	AZ		04/26/2024		451		(101)			(101)		350	350			
100169135	ANKENY	IA		09/27/2024		388		(39)			(39)		349	350		1	1
100166413	HOUSTON	TX		10/31/2024		347		4			4		350	350			
100170896	SALINAS	CA		10/11/2024		(1,524)		1,874			1,874		350	350			
100174678	ARLINGTON	TX		10/31/2024		348		3			3		350	350			
100167837	FALLS CHURCH	VA		09/20/2024		388		(37)			(37)		351	351			
100172373	CLERMONT	FL		10/23/2024		407		(56)			(56)		351	351			
100164667	ORMOND BEACH	FL		08/23/2024		406		(55)			(55)		351	351			
100111653	MACON	GA		06/29/2023		245		106			106		351	351			
100157695	CUMMING	GA		06/28/2024		379		(29)			(29)		351	351			
100174083	TALENT	OR		10/31/2024		42		309			309		351	351			
100172596	PHOENIX	AZ		10/23/2024		279		72			72		351	351			
100169615	EL CAJON	CA		09/30/2024		387		(36)			(36)		351	351			
100179703	FLORIDA CITY	FL		11/21/2024		267		84			84		351	351			
100168078	ROSEVILLE	CA		09/20/2024		373		(22)			(22)		351	351			
100155630	BAKERSFIELD	CA		06/18/2024		425		(74)			(74)		351	351			
100154933	PITTSBURGH	PA		07/19/2024		449		(98)			(98)		351	351			
100174371	CHASE CITY	VA		10/31/2024		323		29			29		351	351			
100155574	SHELTON	WA		06/18/2024		438		(87)			(87)		351	351			
100155499	SPOKANE	WA		06/18/2024		448		(96)			(96)		351	351			
100159858	WEST PALM BEACH	FL		08/16/2024		498		(146)			(146)		351	351			
100156851	DARBY	PA		06/27/2024		377		(25)			(25)		352	352			
100151985	CLINTON TOWNSHIP	MI		06/14/2024		454		(102)			(102)		352	352			
100173855	PALM SPRINGS	FL		10/31/2024		333		18			18		352	352			
100172932	PORT SAINT LUCIE	FL		10/25/2024		354		(3)			(3)		352	352			
100180370	TUCSON	AZ		11/25/2024		326		26			26		352	352			
100168367	TYBEE ISLAND	GA		09/25/2024		408		(56)			(56)		352	352			
100155522	MILTON	FL		06/18/2024		434		(82)			(82)		352	352			
100167054	MYRTLE BEACH	SC		09/13/2024		383		(31)			(31)		352	352			
100171734	FALLING WATERS	WV		10/17/2024		453		(102)			(102)		352	352			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166417	WOONSOCKET	RI		10/31/2024		347		5			5		352	352			
100168252	ELK GROVE	CA		09/20/2024		378		(26)			(26)		352	352			
100155771	GREEN BAY	WI		06/18/2024		451		(99)			(99)		352	352			
100155869	FREDERICKSBURG	VA		06/18/2024		460		(108)			(108)		352	352			
100171822	SAN ANTONIO	TX		10/17/2024		210		(34)			(34)		177	352		175	175
100167866	PALM BAY	FL		09/20/2024		412		(60)			(60)		352	352			
100172522	WINDER	GA		10/23/2024		279		74			74		352	352			
100178330	MADERA	CA		11/19/2024		308		44			44		352	352			
100173926	PORT REPUBLIC	MD		10/31/2024		326		26			26		352	352			
100177865	NOVI	MI		11/19/2024		(1,849)		2,201			2,201		352	352			
100170242	FREDERICK	MD		10/08/2024		377		(24)			(24)		352	352			
100173201	SAN JUAN CAPISTRANO	CA		10/30/2024		401		(48)			(48)		352	352			
100144742	UNITED KINGDOM	GBR		03/12/2024		(5,060)		5,411			5,411		351	352	1		1
100113969	PITTSBURGH	PA		06/29/2023		98		254			254		352	352			
100174341	PORT SAINT JOE	FL		10/31/2024		299		53			53		352	352			
100158986	LOUISVILLE	KY		08/15/2024		428		(76)			(76)		352	352			
100168229	MURRIETA	CA		09/20/2024		382		(29)			(29)		352	352			
100054081	BALTIMORE	MD		03/23/2021		245		107			107		352	352			
100167760	DESTIN	FL		09/19/2024		453		(101)			(101)		353	353			
100180371	LINCOLN	NH		11/25/2024		346		7			7		353	353			
100175329	RANCHO CORDOVA	CA		11/05/2024		372		(19)			(19)		353	353			
100175304	CADDO MILLS	TX		11/05/2024		362		(9)			(9)		353	353			
100145963	BOYNTON BEACH	FL		03/19/2024		403		(50)			(50)		353	353			
100165988	LIVONIA	MI		09/06/2024		431		(79)			(79)		353	353			
100162352	BRENTWOOD	CA		08/06/2024		385		(32)			(32)		353	353			
100166415	PORT ORCHARD	WA		10/31/2024		329		24			24		353	353			
100169883	ROCK SPRINGS	WY		11/08/2024		431		(78)			(78)		353	353			
100166958	LILBURN	GA		09/13/2024		411		(59)			(59)		352	353		1	1
100168092	ARCADIA	CA		09/20/2024		412		(59)			(59)		353	353			
100167801	READING	PA		09/19/2024		434		(81)			(81)		353	353			
100167927	NEW ORLEANS	LA		09/20/2024		314		39			39		353	353			
100176536	GRANBY	CO		11/15/2024		372		(19)			(19)		353	353			
100062015	HOMESTEAD	FL		07/01/2021		358		(5)			(5)		353	353			
100168369	CARROLLTON	TX		09/25/2024		416		(63)			(63)		353	353			
100170324	MENOMONEE FALLS	WI		10/08/2024		420		(67)			(67)		353	353			
100164887	WILMINGTON	DE		08/28/2024		360		(7)			(7)		353	353			
100103348	EMMEN	NLD		04/28/2023		373						(1)	372	353	(19)		(19)
100168570	WESTFIELD	IN		09/25/2024		405		(52)			(52)		353	353			
100165989	LEANDER	TX		09/06/2024		384		(31)			(31)		353	353			
100164149	GUN BARREL CITY	TX		08/21/2024		373		(20)			(20)		353	353			
100173475	OCEAN ISLE BEACH	NC		10/29/2024		431		(78)			(78)		353	353			
100155678	CASA GRANDE	AZ		06/18/2024		462		(109)			(109)		353	353			
100168408	CHARLOTTE	NC		09/25/2024		411		(58)			(58)		353	353			
100172400	SANFORD	FL		10/23/2024		341		12			12		353	353			
100172183	DENVER	CO		10/17/2024		426		(73)			(73)		353	353			
100171836	EAGLE RIVER	AK		10/17/2024		405		(51)			(51)		353	353			
100167964	SAN MARCOS	TX		09/20/2024		480		(127)			(127)		353	353			
100156833	AKRON	OH		06/27/2024		378		(25)			(25)		353	353			
100111880	HIGH POINT	NC		06/29/2023		344		10			10		353	353			
100165998	WOODBRIDGE	VA		09/06/2024		367		(14)			(14)		354	354			
100169051	GRAHAM	NC		09/27/2024		416		(64)			(64)		352	354		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161820	PHILADELPHIA	PA		07/31/2024		351		3			3		354	354			
100167559	FARMERSVILLE	TX		09/19/2024		559		(205)			(205)		354	354			
100168813	NASHVILLE	TN		09/26/2024		588		(234)			(234)		354	354			
100172565	WEST BARNSTABLE	MA		10/23/2024		413		(59)			(59)		354	354			
100053794	ROSWELL	NM		03/23/2021		770		(416)			(416)		354	354			
100176844	NORTH LAS VEGAS	NV		11/15/2024		371		(17)			(17)		354	354			
100167647	TITUSVILLE	FL		09/19/2024		418		(64)			(64)		354	354			
100174696	TAMPA	FL		10/31/2024		343		11			11		354	354			
100165650	KELLER	TX		10/04/2024		515		(161)			(161)		354	354			
100154514	FARMVILLE	VA		06/14/2024		383		(29)			(29)		354	354			
100175750	HOUSTON	TX		11/12/2024		382		(28)			(28)		354	354			
100164053	NORTH BALDWIN	NY		08/21/2024		482		(127)			(127)		354	354			
100164659	LUGOFF	SC		08/23/2024		414		(60)			(60)		354	354			
100147198	CLEVELAND	OH		03/28/2024		373		(19)			(19)		354	354			
100180241	BRENTWOOD	CA		11/25/2024		358		(4)			(4)		355	355			
100173332	GLENEDEN BEACH	OR		10/30/2024		365		(10)			(10)		355	355			
100180443	OAKLEY	CA		11/25/2024		344		11			11		355	355			
100170486	PARAMOUNT	CA		10/09/2024		549		(194)			(194)		355	355			
100169306	MESQUITE	TX		09/27/2024		414		(59)			(59)		355	355			
100174191	THE VILLAGES	FL		10/31/2024		287		68			68		355	355			
100180423	NORTHBRIDGE	MA		11/25/2024		363		(8)			(8)		355	355			
100171957	HAVERTOWN	PA		10/17/2024		203		(25)			(25)		178	355		177	177
100169152	FAYETTEVILLE	AR		09/27/2024		411		(57)			(57)		354	355		1	1
100169212	PHILADELPHIA	PA		09/27/2024		363		(8)			(8)		355	355			
100173784	ANTIOCH	CA		10/30/2024		449		(93)			(93)		355	355			
100180422	LAS VEGAS	NV		11/25/2024		358		(2)			(2)		355	355			
100171463	TEMPE	AZ		10/16/2024		418		(63)			(63)		355	355			
100174473	AUSTIN	TX		10/31/2024		400		(44)			(44)		355	355			
100145977	VIRGINIA BEACH	VA		03/19/2024		429		(73)			(73)		355	355			
100055165	ROBERTS	IL		03/23/2021		327		29			29		356	356			
100168019	COLUMBIA	TN		09/20/2024		502		(146)			(146)		356	356			
100155619	THORSBY	AL		06/18/2024		456		(101)			(101)		356	356			
100156232	AVENTURA	FL		06/20/2024		396		(41)			(41)		356	356			
100167633	PROVIDENCE	RI		09/19/2024		448		(92)			(92)		356	356			
100175223	HENDERSON	NV		11/05/2024		317		39			39		356	356			
100164756	RENO	NV		08/26/2024		304		52			52		356	356			
100172496	CEDAR PARK	TX		10/23/2024		387		(31)			(31)		356	356			
100167602	DALLAS	TX		09/19/2024		548		(192)			(192)		356	356			
100167650	WESLEY CHAPEL	FL		09/19/2024		375		(19)			(19)		356	356			
100170901	ANAHEIM	CA		10/11/2024		364		(7)			(7)		356	356			
100165900	LOS ANGELES	CA		08/30/2024		411		(54)			(54)		356	356			
100170233	GREENVILLE	NC		10/08/2024		340		16			16		356	356			
100154777	MOBILE	AL		07/19/2024		497		(140)			(140)		356	356			
100169151	CHARLOTTE	NC		09/27/2024		423		(67)			(67)		355	357		1	1
100174665	SAN PABLO	CA		10/31/2024		357							357	357			
100171877	ALVARADO	TX		10/17/2024		222		(43)			(43)		179	357		178	178
100175762	LAS VEGAS	NV		11/12/2024		372		(15)			(15)		357	357			
100079421	LOS ANGELES	CA		03/17/2022		208		149			149		357	357			
100166187	EAST STROUDSBURG	PA		09/09/2024		408		(51)			(51)		357	357			
100155650	CASSELBERRY	FL		06/18/2024		451		(94)			(94)		357	357			
100160459	FORT WORTH	TX		07/19/2024		518		(161)			(161)		357	357			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171943	WISCONSIN RAPIDS	WI		10/17/2024		205		(26)			(26)		179	357		178	178
100169881	MIAMI	FL		11/08/2024		460		(103)			(103)		357	357			
100174386	APOPKA	FL		10/31/2024		300		57			57		357	357			
100166384	DORAL	FL		10/24/2024		386		(29)			(29)		357	357			
100155554	PHOENIX	AZ		06/18/2024		492		(135)			(135)		357	357			
100162266	OVERLAND PARK	KS		09/06/2024		449		(92)			(92)		357	357			
100173370	LAKE ARROWHEAD	CA		10/30/2024		418		(61)			(61)		357	357			
100166348	SALINAS	CA		10/24/2024		423		(66)			(66)		357	357			
100173440	CASPER	WY		10/29/2024		427		(70)			(70)		357	357			
100163869	HUDSON	NH		09/27/2024		436		(78)			(78)		357	357			
100166436	PAYSON	AZ		10/31/2024		345		12			12		357	357			
100169478	LODI	NJ		09/30/2024		437		(80)			(80)		357	357			
100167912	PHELAN	CA		09/20/2024		441		(84)			(84)		357	357			
100167780	PENNSAUKEN	NJ		09/19/2024		405		(48)			(48)		357	357			
100173155	WEST VALLEY	UT		10/30/2024		378		(21)			(21)		357	357			
100165687	SKOKIE	IL		08/29/2024		400		(43)			(43)		357	357			
100155776	VISALIA	CA		06/18/2024		479		(121)			(121)		357	357			
100155694	ELK GROVE	CA		06/18/2024		426		(69)			(69)		358	358			
100169312	PROVIDENCE	RI		09/27/2024		432		(74)			(74)		358	358			
100157751	BEAVERTON	OR		07/02/2024		406		(49)			(49)		358	358			
100168747	FORT WORTH	TX		09/26/2024		452		(94)			(94)		358	358			
100144693	UNITED KINGDOM	GBR		03/12/2024		(35,097)		35,379			35,379		283	358	75		75
100164616	LAUREL	DE		08/21/2024		521		(163)			(163)		358	358			
100180179	GOOD HOPE	GA		11/25/2024		419		(61)			(61)		358	358			
100174611	TAMPA	FL		10/31/2024		376		(18)			(18)		358	358			
100171535	RENO	NV		10/16/2024		345		13			13		358	358			
100164956	FORT PIERCE	FL		08/28/2024		376		(18)			(18)		358	358			
100179630	UNIVERSITY PLACE	WA		11/21/2024		396		(38)			(38)		358	358			
100169073	EL MIRAGE	AZ		09/27/2024		400		(44)			(44)		357	358		1	1
100158515	LEESBURG	FL		07/10/2024		433		(75)			(75)		358	358			
100053768	POTTSVILLE	PA		03/23/2021		629		(270)			(270)		358	358			
100174620	GENOA	OH		10/31/2024		383		(25)			(25)		358	358			
100174831	PROVIDENCE	RI		10/31/2024		364		(6)			(6)		358	358			
100175200	KEAAU	HI		11/05/2024		386		(28)			(28)		358	358			
100166976	WESTFIELD	IN		09/13/2024		426		(69)			(69)		357	358		1	1
100170287	SHAVER LAKE	CA		10/08/2024		439		(81)			(81)		358	358			
100174279	CRYSTAL BEACH	TX		10/31/2024		311		47			47		359	359			
100166454	GYPSUM	CO		10/31/2024		346		12			12		359	359			
100170168	FREDERICKSBURG	TX		10/08/2024		383		(25)			(25)		359	359			
100167561	CONCORD	NC		09/19/2024		415		(56)			(56)		359	359			
100154898	CHICAGO HEIGHTS	IL		07/19/2024		478		(119)			(119)		359	359			
100155244	WILKES BARRE	PA		07/19/2024		501		(142)			(142)		359	359			
100164706	PHOENIX	AZ		08/23/2024		419		(60)			(60)		359	359			
100172605	LOWELL	MA		10/23/2024		374		(15)			(15)		359	359			
100169117	BELMONT	NC		09/27/2024		414		(56)			(56)		358	359		1	1
100172441	PORT ORCHARD	WA		10/23/2024		402		(43)			(43)		359	359			
100154819	BATON ROUGE	LA		07/19/2024		490		(131)			(131)		359	359			
100174850	COLUMBUS	OH		10/31/2024		343		16			16		359	359			
100172347	EL CAJON	CA		10/23/2024		402		(43)			(43)		359	359			
100153468	BONHAM	TX		05/30/2024		381		(22)			(22)		359	359			
100172583	DICKSON	TN		10/23/2024		413		(54)			(54)		359	359			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158479	PHILADELPHIA	PA		07/10/2024		427		(67)			(67)		359	359			
100170483	SPRINGFIELD	MO		10/09/2024		440		(81)			(81)		360	360			
100165235	NEWPORT NEWS	VA		08/29/2024		368		(8)			(8)		360	360			
100153730	HAMPTON	GA		07/11/2024		521		(161)			(161)		360	360			
100174410	KEAAU	HI		10/31/2024		352		8			8		360	360			
100170329	GALLATIN	TN		10/08/2024		429		(69)			(69)		360	360			
100156060	OLDSMAR	FL		06/18/2024		576		(217)			(217)		360	360			
100180202	CONROE	TX		11/25/2024		365		(5)			(5)		360	360			
100159712	AKRON	OH		08/23/2024		399		(39)			(39)		360	360			
100114004	CONCHO	AZ		06/29/2023		290		70			70		360	360			
100089774	CAPE CORAL	FL		12/02/2022		381		(22)			(22)		360	360			
100039281	DUBLIN	IRL		09/27/2019		(301,014)		(15,950)			(15,950)	(3)	(316,967)	360	(4)	317,331	317,327
100166468	MYSTIC	CT		10/31/2024		340		20			20		360	360			
100155629	MIDLAND	GA		06/18/2024		467		(107)			(107)		360	360			
100155443	ALDIE	VA		06/18/2024		485		(125)			(125)		360	360			
100154859	DEERFIELD BEACH	FL		07/19/2024		556		(196)			(196)		360	360			
100173101	WESTCLIFFE	CO		10/30/2024		369		(9)			(9)		360	360			
100169696	JACKSONVILLE	FL		09/30/2024		413		(53)			(53)		360	360			
100169418	KETCHUM	ID		09/30/2024		410		(50)			(50)		360	360			
100154823	BRANT	NY		07/19/2024		413		(53)			(53)		360	360			
100171929	HOUSTON	TX		10/17/2024		198		(17)			(17)		181	360		180	180
100143603	BROOKLYN	NY		02/21/2024		(19,018)		19,378			19,378		360	360			
100155825	WALDORF	MD		06/18/2024		445		(84)			(84)		360	360			
100168664	GLEN COVE	NY		09/25/2024		523		(163)			(163)		361	361			
100172636	HEBRON	IN		10/24/2024		219		141			141		361	361			
100162331	EDWARDS	CO		08/06/2024		404		(43)			(43)		361	361			
100163402	BAKERSFIELD	CA		09/27/2024		497		(137)			(137)		361	361			
100172450	MUNDELEIN	IL		10/23/2024		317		43			43		361	361			
100172517	OLYMPIA	WA		10/23/2024		416		(56)			(56)		361	361			
100155263	FORT WORTH	TX		07/19/2024		543		(182)			(182)		361	361			
100168379	PILOT POINT	TX		09/25/2024		425		(65)			(65)		361	361			
100169523	LYNNWOOD	WA		09/30/2024		342		19			19		361	361			
100164938	CALUMET CITY	IL		08/28/2024		379		(17)			(17)		361	361			
100168328	LIVONIA	MI		09/20/2024		419		(57)			(57)		361	361			
100173850	REHOBOTH BEACH	DE		10/31/2024		301		61			61		361	361			
100167118	KANSAS CITY	MO		09/13/2024		434		(73)			(73)		361	361			
100165653	NORTH MIAMI	FL		10/04/2024		476		(115)			(115)		361	361			
100155388	MARANA	AZ		06/18/2024		361							361	361			
100172168	GLENPOOL	OK		10/17/2024		403		(42)			(42)		361	361			
100155418	SEBASTIAN	FL		06/18/2024		464		(102)			(102)		362	362			
100174298	FORT WORTH	TX		10/31/2024		261		100			100		362	362			
100167665	BUDA	TX		09/19/2024		508		(146)			(146)		362	362			
100153710	MINERAL	VA		07/11/2024		407		(45)			(45)		362	362			
100155614	EDGEWATER PARK	NJ		06/18/2024		490		(128)			(128)		362	362			
100071514	LOS ANGELES	CA		10/19/2021		947		(585)			(585)		362	362			
100173782	REUNION	FL		10/30/2024		445		(83)			(83)		362	362			
100155201	YORK	PA		07/19/2024		498		(136)			(136)		362	362			
100055118	JERSEY CITY	NJ		03/23/2021		355		7			7		362	362			
100156882	CHESTER	PA		06/27/2024		407		(45)			(45)		362	362			
100114038	AURORA	IL		06/29/2023		250		112			112		362	362			
100155852	RINCON	GA		06/18/2024		396		(34)			(34)		362	362			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165300	MELBOURNE	FL		08/29/2024		408		(46)			(46)		362	362			
100132751	GREENFIELD	WI		11/03/2023		(4,075)		4,437			4,437		362	362			
100175286	OAKHURST	NJ		11/05/2024		404		(42)			(42)		362	362			
100155628	SOMERS POINT	NJ		06/18/2024		470		(108)			(108)		362	362			
100173278	HULL	MA		10/30/2024		414		(52)			(52)		362	362			
100176531	SAN FRANCISCO	CA		11/15/2024		394		(32)			(32)		362	362			
100176791	LAKE ELSINORE	CA		11/15/2024		460		(98)			(98)		362	362			
100174186	IRVINE	CA		10/31/2024		271		92			92		362	362			
100149747	PARMA	OH		04/26/2024		382		(20)			(20)		363	363			
100165894	ARLINGTON	TX		08/30/2024		384		(22)			(22)		363	363			
100169650	KILL DEVIL HILLS	NC		09/30/2024		419		(57)			(57)		363	363			
100175076	AUSTIN	TX		11/05/2024		417		(54)			(54)		363	363			
100167963	APPLE VALLEY	CA		09/20/2024		408		(46)			(46)		363	363			
100173689	PALM DESERT	CA		10/30/2024		415		(53)			(53)		363	363			
100143537	GREENSBORO	NC		02/21/2024		384		(21)			(21)		363	363			
100166394	ROSEVILLE	CA		10/24/2024		411		(49)			(49)		363	363			
100159962	MIAMI	FL		08/16/2024		510		(147)			(147)		363	363			
100167897	FORT MYERS	FL		09/20/2024		485		(122)			(122)		363	363			
100159679	LINCOLN	NE		08/23/2024		473		(110)			(110)		363	363			
100169566	BERMUDA DUNES	CA		09/30/2024		365		(1)			(1)		363	363			
100172562	THE VILLAGES	FL		10/23/2024		446		(83)			(83)		363	363			
100153905	PHILADELPHIA	PA		06/05/2024		398		(35)			(35)		363	363			
100113961	PITTSBURGH	PA		06/29/2023		323		40			40		363	363			
100140091	CAPE MAY	NJ		01/09/2024		402		(38)			(38)		363	363			
100179543	ELK GROVE	CA		11/21/2024		378		(15)			(15)		363	363			
100175322	PHOENIX	AZ		11/05/2024		397		(34)			(34)		363	363			
100156355	CENTER POINT	AL		07/25/2024		482		(118)			(118)		364	364			
100090109	HOUSTON	TX		01/13/2023		463		(99)			(99)		364	364			
100155829	CLARKESVILLE	GA		06/18/2024		475		(111)			(111)		364	364			
100155861	NETHER PROVIDENCE TOWNSHIP	PA		06/18/2024		475		(111)			(111)		364	364			
100063228	TARENTUM	PA		07/01/2021		369		(5)			(5)		364	364			
100169102	LINCOLN	NE		09/27/2024		423		(61)			(61)		363	364		1	1
100169049	HOUSTON	TX		09/27/2024		430		(67)			(67)		363	364		1	1
100153964	CINCINNATI	OH		06/05/2024		470		(106)			(106)		364	364			
100164596	CHULUOTA	FL		08/21/2024		424		(60)			(60)		364	364			
100116907	MESA	AZ		07/20/2023		349		15			15		364	364			
100173060	RANCHO SANTA MARGARITA	CA		10/25/2024		469		(105)			(105)		364	364			
100045522	CARNEYS POINT	NJ		11/25/2020		705		(341)			(341)		364	364			
100153491	DOLTON	IL		05/30/2024		385		(20)			(20)		365	365			
100163991	CHALMETTE	LA		08/21/2024		453		(88)			(88)		365	365			
100153907	FORT WORTH	TX		06/05/2024		499		(135)			(135)		365	365			
100168079	EVERETT	WA		09/20/2024		474		(109)			(109)		365	365			
100164733	BRADENTON	FL		08/23/2024		375		(10)			(10)		365	365			
100151959	ALIQUIPPA	PA		06/14/2024		546		(181)			(181)		365	365			
100155563	REPUBLIC	MO		06/18/2024		504		(139)			(139)		365	365			
100175339	QUEEN CREEK	AZ		11/05/2024		365							365	365			
100170212	WYOMING	MI		10/08/2024		426		(61)			(61)		365	365			
100164522	FORT WORTH	TX		08/21/2024		618		(253)			(253)		365	365			
100169278	METAIRIE	LA		09/27/2024		493		(128)			(128)		365	365			
100173338	BEACH HAVEN	NJ		10/30/2024		420		(55)			(55)		365	365			
100169040	CARMEL	IN		09/27/2024		410		(45)			(45)		364	365		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161866	CLEVELAND	OH		07/31/2024		348		18			18		365	365			
100155530	WHITINSVILLE	MA		06/18/2024		477		(111)			(111)		365	365			
100171361	IDAHO FALLS	ID		10/16/2024		433		(67)			(67)		365	365			
100179941	SAINT AUGUSTINE	FL		11/25/2024		289		76			76		365	365			
100174821	NORWALK	CT		10/31/2024		367		(2)			(2)		365	365			
100109837	DETROIT	MI		06/22/2023		424		(58)			(58)		366	366			
100167844	COLLEGE PARK	GA		09/20/2024		378		(12)			(12)		366	366			
100127281	SOMERSET	NJ		08/30/2023		206		159			159		366	366			
100153443	FERRELVIEW	MO		05/30/2024		391		(25)			(25)		366	366			
100180243	MANCHESTER	CT		11/25/2024		358		8			8		366	366			
100164516	CHARLOTTE	NC		08/21/2024		495		(129)			(129)		366	366			
100171903	KENNESAW	GA		10/17/2024		233		(50)			(50)		184	366		182	182
100045994	ROCKY MOUNT	VA		11/25/2020		471		(105)			(105)		366	366			
100168571	BILLINGS	MT		09/25/2024		444		(78)			(78)		366	366			
100167644	NASHVILLE	TN		09/19/2024		457		(91)			(91)		366	366			
100080852	SAN CLEMENTE	CA		03/10/2022		581		(215)			(215)		366	366			
100180313	ANTIOCH	TN		11/25/2024		348		19			19		366	366			
100172240	MOUNT LAUREL	NJ		10/21/2024		410		(43)			(43)		367	367			
100055092	ORIENT	OH		03/23/2021		390		(23)			(23)		367	367			
100155699	AVONDALE	AZ		06/18/2024		473		(106)			(106)		367	367			
100155814	ROCK HILL	SC		06/18/2024		479		(112)			(112)		367	367			
100053990	WARRENTON	VA		03/23/2021		392		(25)			(25)		367	367			
100156789	EDGEWOOD	MD		06/26/2024		458		(91)			(91)		367	367			
100155607	LAS VEGAS	NV		06/18/2024		483		(115)			(115)		367	367			
100171886	URBANNA	VA		10/17/2024		227		(43)			(43)		184	367		183	183
100112379	PHILADELPHIA	PA		06/29/2023		248		119			119		367	367			
100174318	AUBURN	AL		10/31/2024		261		107			107		367	367			
100169111	LOGANVILLE	GA		09/27/2024		441		(75)			(75)		366	367		1	1
100173136	SAN DIEGO	CA		10/30/2024		412		(44)			(44)		367	367			
100161885	HOUSTON	TX		07/31/2024		405		(38)			(38)		368	368			
100165277	HOUSTON	TX		08/29/2024		359		9			9		368	368			
100114033	NORFOLK	VA		06/29/2023		307		61			61		368	368			
100067102	LAMPETER	PA		08/02/2021		358		10			10		368	368			
100126646	HILLSBORO	KY		08/30/2023		227		140			140		368	368			
100171809	WINCHESTER	TN		10/17/2024		241		(57)			(57)		184	368		183	183
100169965	SALEM	OR		11/08/2024		428		(60)			(60)		368	368			
100171596	LAS VEGAS	NV		10/16/2024		313		55			55		368	368			
100169339	GASTONIA	NC		09/27/2024		468		(100)			(100)		368	368			
100165996	BEACH PARK	IL		09/06/2024		372		(4)			(4)		368	368			
100158978	CALIFORNIA CITY	CA		08/15/2024		472		(104)			(104)		368	368			
100167539	CUMMING	GA		10/31/2024		327		41			41		368	368			
100155824	ATASCADERO	CA		06/18/2024		480		(112)			(112)		368	368			
100180363	FRESNO	CA		11/25/2024		345		23			23		368	368			
100174723	SUITLAND	MD		10/31/2024		374		(6)			(6)		368	368			
100154517	NEW ORLEANS	LA		06/14/2024		445		(77)			(77)		368	368			
100167812	HIALEAH	FL		09/19/2024		468		(100)			(100)		368	368			
100169352	LOS FRESNOS	TX		09/27/2024		474		(106)			(106)		368	368			
100170473	REISTERSTOWN	MD		10/09/2024		406		(38)			(38)		368	368			
100166461	MIDLOTHIAN	TX		10/31/2024		347		21			21		368	368			
100173341	MANTECA	CA		10/30/2024		437		(68)			(68)		368	368			
100166090	ALLEN	TX		09/09/2024		420		(52)			(52)		368	368			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168064	PUNTA GORDA	FL		09/20/2024		411		(43)			(43)		368	368			
100173059	OAKWOOD	GA		10/25/2024		414		(46)			(46)		368	368			
100172956	CORAL SPRINGS	FL		10/25/2024		457		(88)			(88)		368	368			
100158519	LORAIN	OH		07/10/2024		422		(53)			(53)		368	368			
100153436	CLEVELAND	OH		05/30/2024		401		(33)			(33)		369	369			
100170162	KERNERSVILLE	NC		10/08/2024		346		23			23		369	369			
100167159	BROWNSTOWN	MI		09/13/2024		430		(61)			(61)		369	369			
100175233	SARASOTA	FL		11/05/2024		364		5			5		369	369			
100175715	DEERFIELD	IL		11/12/2024		415		(46)			(46)		369	369			
100172173	PHOENIX	AZ		10/17/2024		418		(49)			(49)		369	369			
100174306	CAPE CORAL	FL		10/31/2024		269		100			100		369	369			
100168811	PASCO	WA		09/26/2024		541		(172)			(172)		369	369			
100164911	SYRACUSE	NY		08/28/2024		385		(15)			(15)		369	369			
100172577	WILDWOOD	NJ		10/23/2024		436		(67)			(67)		369	369			
100162273	RENTON	WA		09/06/2024		435		(66)			(66)		369	369			
100166962	BROOKLYN PARK	MN		09/13/2024		404		(36)			(36)		368	369		1	1
100167593	DALLAS	TX		09/19/2024		534		(164)			(164)		370	370			
100146373	RICHMOND	TX		03/19/2024		389		(19)			(19)		370	370			
100112639	HARRISBURG	PA		06/29/2023		84		286			286		370	370			
100180725	MIAMI	FL		11/26/2024		440		(70)			(70)		370	370			
100164677	BAKERSFIELD	CA		08/23/2024		404		(34)			(34)		370	370			
100047351	INDIANAPOLIS	IN		11/20/2020		736		(367)			(367)		370	370			
100169814	DEXTER	MI		09/30/2024		427		(57)			(57)		370	370			
100180327	SPRING CITY	PA		11/25/2024		349		21			21		370	370			
100173217	PORTER	TX		10/30/2024		325		45			45		370	370			
100173749	MARGATE	FL		10/30/2024		423		(53)			(53)		370	370			
100171705	MARYSVILLE	WA		10/17/2024		454		(83)			(83)		370	370			
100168644	PARLIER	CA		09/25/2024		409		(38)			(38)		370	370			
100167615	BARRINGTON	NH		09/19/2024		425		(55)			(55)		370	370			
100113766	WILLIAMSTOWN	NJ		06/29/2023		304		66			66		370	370			
100146592	BOCA RATON	FL		03/20/2024		518		(148)			(148)		370	370			
100169264	KANSAS CITY	MO		09/27/2024		383		(13)			(13)		370	370			
100164064	LAS VEGAS	NV		08/21/2024		504		(134)			(134)		370	370			
100171204	HUDSONVILLE	MI		10/16/2024		402		(31)			(31)		371	371			
100168390	LONGMEADOW	MA		09/25/2024		427		(56)			(56)		371	371			
100155602	ADELANTO	CA		06/18/2024		455		(84)			(84)		371	371			
100143001	VANCOUVER	WA		02/12/2024		678		(308)			(308)		371	371			
100168348	BATON ROUGE	LA		09/25/2024		443		(73)			(73)		371	371			
100172338	EL CAJON	CA		10/23/2024		396		(26)			(26)		371	371			
100175354	FRISCO	TX		11/05/2024		392		(21)			(21)		371	371			
100126926	PADUCAH	KY		08/30/2023		227		144			144		371	371			
100155379	BROKEN ARROW	OK		06/18/2024		488		(117)			(117)		371	371			
100164134	KANKAKEE	IL		08/21/2024		427		(56)			(56)		371	371			
100155377	HILLIARDS	PA		06/18/2024		438		(67)			(67)		371	371			
100175345	ALPINE	UT		11/05/2024		414		(43)			(43)		372	372			
100171912	FALLING WATERS	WV		10/17/2024		208		(21)			(21)		186	372		185	185
100180296	ANCHORAGE	AK		11/25/2024		388		(16)			(16)		372	372			
100161840	PHILADELPHIA	PA		07/31/2024		358		14			14		372	372			
100043888	LITTLE ROCK	AR		08/19/2020		317		55			55		372	372			
100110846	MONTGOMERY	AL		06/29/2023		329		43			43		372	372			
100168423	RIDGELAND	SC		09/25/2024		433		(61)			(61)		372	372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174653	OCALA	FL		10/31/2024		389		(17)			(17)		372	372			
100158577	STARTEX	SC		07/11/2024		458		(86)			(86)		372	372			
100171905	ATHENS	GA		10/17/2024		237		(50)			(50)		187	372		186	186
100043611	PHILADELPHIA	PA		08/13/2020		512		(140)			(140)		372	372			
100169894	COLUMBIA	MO		11/08/2024		418		(45)			(45)		372	372			
100175293	KISSIMMEE	FL		11/05/2024		392		(19)			(19)		373	373			
100167563	FARMERSVILLE	TX		09/19/2024		563		(191)			(191)		373	373			
100169656	MECHANICSVILLE	VA		09/30/2024		420		(48)			(48)		373	373			
100169290	PATERSON	NJ		09/27/2024		478		(105)			(105)		373	373			
100169133	CITRUS HEIGHTS	CA		09/27/2024		411		(39)			(39)		372	373		1	1
100169361	CAPE CORAL	FL		09/27/2024		468		(95)			(95)		373	373			
100170427	ST. PETERS	MO		10/09/2024		399		(27)			(27)		373	373			
100169631	SAN LORENZO	CA		09/30/2024		418		(45)			(45)		373	373			
100155592	DAYTONA BEACH	FL		06/18/2024		485		(112)			(112)		373	373			
100155361	ACWORTH	GA		06/18/2024		512		(139)			(139)		373	373			
100169166	CLEVELAND	TX		09/27/2024		376		(4)			(4)		372	373		1	1
100164051	CEDAR CITY	UT		08/21/2024		466		(93)			(93)		373	373			
100162251	SANTA ANA	CA		09/06/2024		428		(55)			(55)		373	373			
100170290	HIGHLAND	UT		10/08/2024		403		(30)			(30)		373	373			
100176516	SUGARLOAF	CA		11/15/2024		404		(31)			(31)		373	373			
100169810	FRESNO	CA		09/30/2024		420		(47)			(47)		373	373			
100169454	FRESNO	CA		09/30/2024		427		(54)			(54)		373	373			
100174593	WATERBURY	CT		10/31/2024		390		(16)			(16)		373	373			
100155541	CENTREVILLE	MD		06/18/2024		479		(105)			(105)		373	373			
100017675	CLEVELAND	OH		04/26/2018		62		312			312		374	374			
100101612	ANGOLA	IN		04/26/2023		760		(387)			(387)		374	374			
100170073	KITTY HAWK	NC		10/08/2024		492		(118)			(118)		374	374			
100171837	TUCSON	AZ		10/17/2024		217		(29)			(29)		187	374		186	186
100180286	YAKIMA	WA		11/25/2024		352		21			21		374	374			
100173290	COLUMBUS	GA		10/30/2024		419		(45)			(45)		374	374			
100149717	SCRANTON	PA		04/26/2024		400		(26)			(26)		374	374			
100160524	LITTLE RIVER	SC		07/19/2024		427		(53)			(53)		374	374			
100174457	SACRAMENTO	CA		10/31/2024		357		18			18		374	374			
100153912	REDDING	CA		06/05/2024		456		(82)			(82)		374	374			
100168375	COLUMBUS	OH		09/25/2024		428		(54)			(54)		374	374			
100168248	RIPON	CA		09/20/2024		441		(67)			(67)		374	374			
100174254	BROKEN BOW	OK		10/31/2024		315		60			60		375	375			
100173254	SUGAR MOUNTAIN	NC		10/30/2024		435		(60)			(60)		375	375			
100117831	PEMBROKE PARK	FL		07/20/2023		436		(61)			(61)		375	375			
100171827	HOUSTON	TX		10/17/2024		406		(32)			(32)		375	375			
100172528	MANTECA	CA		10/23/2024		444		(69)			(69)		375	375			
100174181	MERCED	CA		10/31/2024		340		35			35		375	375			
100159029	NEWMAN	CA		08/15/2024		490		(115)			(115)		375	375			
100164084	GARLAND	TX		08/21/2024		448		(73)			(73)		375	375			
100174455	NAMPA	ID		10/31/2024		383		(8)			(8)		375	375			
100170295	COLUMBIA	MO		10/08/2024		432		(57)			(57)		375	375			
100169707	PEABODY	MA		09/30/2024		402		(27)			(27)		375	375			
100180451	RIDGEFIELD	WA		11/25/2024		374		2			2		376	376			
100176684	TRUCKEE	CA		11/15/2024		487		(112)			(112)		376	376			
100047122	ROCHESTER	NY		11/20/2020		866		(490)			(490)		376	376			
100162291	JARRELL	TX		09/06/2024		528		(152)			(152)		376	376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155484	ROCKY FORD	CO		06/18/2024		313		63			63		376	376			
100167454	KOKOMO	IN		09/16/2024		418		(42)			(42)		376	376			
100114039	ALPHARETTA	GA		06/29/2023		108		268			268		376	376			
100173632	MIDDELBURG	NLD		10/29/2024		387							387	376	(11)		(11)
100165765	LAS VEGAS	NV		08/29/2024		471		(95)			(95)		376	376			
100174514	DAVENPORT	FL		10/31/2024		398		(22)			(22)		376	376			
100168330	LAKESIDE	CA		09/20/2024		405		(29)			(29)		376	376			
100175324	BOUNTIFUL	UT		11/05/2024		384		(8)			(8)		376	376			
100157561	ROTTERDAM	NLD		06/28/2024		378							378	376	(2)		(2)
100172343	WHITTIER	CA		10/23/2024		457		(81)			(81)		376	376			
100172861	PERRIS	CA		10/25/2024		405		(28)			(28)		376	376			
100174666	LYNDHURST	OH		10/31/2024		375		1			1		376	376			
100167578	TEXAS CITY	TX		09/19/2024		406		(30)			(30)		376	376			
100054403	SARANAC LAKE	NY		03/23/2021		353		24			24		377	377			
100155610	WINDHAM	NH		06/18/2024		488		(112)			(112)		377	377			
100172223	KISSIMMEE	FL		10/17/2024		503		(127)			(127)		377	377			
100170005	PFLUGERVILLE	TX		11/08/2024		417		(40)			(40)		377	377			
100174113	MCALLEN	TX		10/31/2024		370		7			7		377	377			
100113025	CASSVILLE	WI		06/29/2023		449		(72)			(72)		377	377			
100165933	CERES	CA		09/06/2024		410		(32)			(32)		377	377			
100166316	TRUMBULL	CT		10/23/2024		472		(94)			(94)		377	377			
100169348	DEMOREST	GA		09/27/2024		449		(71)			(71)		377	377			
100167128	PHILADELPHIA	PA		09/13/2024		430		(53)			(53)		378	378			
100168393	GREEN BAY	WI		09/25/2024		440		(62)			(62)		378	378			
100166266	PALM BAY	FL		09/09/2024		433		(56)			(56)		378	378			
100161831	RIDGEFIELD PARK	NJ		07/31/2024		383		(5)			(5)		378	378			
100171913	LAS CRUCES	NM		10/17/2024		405		(27)			(27)		378	378			
100169137	TYLER	TX		09/27/2024		414		(38)			(38)		377	378		1	1
100166270	NEENAH	WI		09/09/2024		432		(54)			(54)		378	378			
100180308	PITTSBURG	CA		11/25/2024		382		(4)			(4)		378	378			
100168416	COLONIAL BEACH	VA		09/25/2024		450		(72)			(72)		378	378			
100074189	MANHATTAN BEACH	CA		12/09/2021		1,549		(1,171)			(1,171)		378	378			
100173348	MANTECA	CA		10/30/2024		428		(50)			(50)		378	378			
100171621	HAYMARKET	VA		10/16/2024		446		(68)			(68)		378	378			
100172324	SOMERSET	NJ		10/21/2024		221		(31)			(31)		190	378		189	189
100165681	KISSIMMEE	FL		10/04/2024		368		10			10		378	378			
100174707	SAN DIEGO	CA		10/31/2024		325		53			53		378	378			
100155395	SILVER SPRING	MD		06/18/2024		472		(93)			(93)		378	378			
100168268	SANTA BARBARA	CA		09/20/2024		403		(25)			(25)		378	378			
100159830	MAGNOLIA	TX		07/17/2024		408		(30)			(30)		378	378			
100174308	WILSON	NC		10/31/2024		306		73			73		378	378			
100168205	TACOMA	WA		09/20/2024		396		(17)			(17)		379	379			
100170318	PHILADELPHIA	PA		10/08/2024		438		(59)			(59)		379	379			
100174448	WEEKI WACHEE	FL		10/31/2024		371		7			7		379	379			
100174372	BEND	OR		10/31/2024		318		61			61		379	379			
100120300	LAUREL	MD		08/18/2023		344		34			34		379	379			
100171940	COLUMBUS	OH		10/17/2024		220		(30)			(30)		190	379		189	189
100172403	SAINT GEORGE ISLAND	FL		10/23/2024		455		(76)			(76)		379	379			
100117903	WATERBURY	CT		07/20/2023		346		33			33		379	379			
100172533	SALT LAKE CITY	UT		10/23/2024		451		(72)			(72)		379	379			
100158525	LORAIN	OH		07/10/2024		437		(58)			(58)		379	379			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156228	ABSECON	NJ		06/20/2024		487		(108)			(108)		379	379			
100171438	OAK ISLAND	NC		10/16/2024		407		(28)			(28)		379	379			
100170415	SILVER SPRING	MD		10/09/2024		460		(81)			(81)		379	379			
100173162	FRESNO	CA		10/30/2024		425		(46)			(46)		379	379			
100173390	LA QUINTA	CA		10/29/2024		491		(112)			(112)		379	379			
100145089	UNITED KINGDOM	GBR		03/12/2024		(30,151)		30,490			30,490		339	379	40		40
100162055	YOUNGSTOWN	OH		07/31/2024		483		(103)			(103)		379	379			
100157825	MARIETTA	GA		08/01/2024		536		(157)			(157)		380	380			
100166360	NEW ALBANY	OH		10/24/2024		410		(31)			(31)		380	380			
100147283	KANSAS CITY	MO		03/28/2024		406		(26)			(26)		380	380			
100053519	GARY	IN		03/23/2021		882		(502)			(502)		380	380			
100155803	SALEM	VA		06/18/2024		486		(106)			(106)		380	380			
100024454	WEST NEW YORK	NJ		09/20/2018		(1,220)		1,599			1,599		380	380			
100174361	NORTH FORT MYERS	FL		10/31/2024		262		118			118		380	380			
100163314	SAN ANTONIO	TX		08/13/2024		502		(123)			(123)		380	380			
100053995	SMITHVILLE	MO		03/23/2021		792		(415)			(415)		377	380	3		3
100169742	PITTSBURG	CA		09/30/2024		408		(28)			(28)		380	380			
100167116	ACWORTH	GA		09/13/2024		485		(105)			(105)		380	380			
100167079	KINGMAN	AZ		09/13/2024		453		(73)			(73)		380	380			
100156738	BAKERSFIELD	CA		06/26/2024		464		(84)			(84)		380	380			
100156892	WASHINGTON	PA		06/27/2024		404		(24)			(24)		380	380			
100164920	CHICAGO	IL		08/28/2024		419		(39)			(39)		380	380			
100161748	CLAREMORE	OK		07/30/2024		464		(84)			(84)		380	380			
100153841	HUMBLE	TX		07/10/2024		514		(134)			(134)		380	380			
100171492	PINE	AZ		10/16/2024		442		(62)			(62)		380	380			
100167662	FORT WORTH	TX		09/19/2024		454		(74)			(74)		380	380			
100154923	PITTSBURGH	PA		07/19/2024		484		(104)			(104)		380	380			
100155332	LORAIN	OH		07/19/2024		486		(106)			(106)		381	381			
100155801	SAVANNAH	GA		06/18/2024		465		(84)			(84)		381	381			
100175150	ESTERO	FL		11/05/2024		450		(69)			(69)		381	381			
100174949	MILWAUKEE	WI		10/31/2024		368		13			13		381	381			
100158550	ALLENTOWN	PA		07/10/2024		445		(64)			(64)		381	381			
100180239	MIAMI GARDENS	FL		11/25/2024		407		(26)			(26)		381	381			
100173315	VILLAS	NJ		10/30/2024		430		(49)			(49)		381	381			
100171625	ELK GROVE	CA		10/16/2024		455		(74)			(74)		381	381			
100170165	SEATTLE	WA		10/08/2024		414		(33)			(33)		381	381			
100168236	BAKERSFIELD	CA		09/20/2024		410		(29)			(29)		381	381			
100151791	LAS VEGAS	NV		05/10/2024		514		(133)			(133)		381	381			
100165613	SUGAR LAND	TX		10/04/2024		444		(62)			(62)		381	381			
100170147	GAINESVILLE	GA		10/08/2024		481		(99)			(99)		381	381			
100169114	SAVANNAH	GA		09/27/2024		437		(57)			(57)		380	381	1		1
100170086	DAYTON	OH		10/08/2024		435		(53)			(53)		381	381			
100168357	CONVERSE	TX		09/25/2024		342		39			39		381	381			
100054236	NORTH LAS VEGAS	NV		03/23/2021		490		(108)			(108)		381	381			
100115146	CHICAGO	IL		07/17/2023		456		(74)			(74)		381	381			
100168148	SECAUCUS	NJ		09/20/2024		398		(17)			(17)		381	381			
100170083	PRINCETON	TX		10/08/2024		439		(58)			(58)		381	381			
100175299	ORLANDO	FL		11/05/2024		408		(26)			(26)		381	381			
100167919	LAWTON	OK		09/20/2024		377		5			5		382	382			
100174100	BRYAN	TX		10/31/2024		385		(4)			(4)		382	382			
100166071	DAVENPORT	FL		09/09/2024		429		(47)			(47)		382	382			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112128	SHAWNEE	OK		06/29/2023		365		17			17		382	382			
100166281	SHAWNEE	KS		09/09/2024		436		(54)			(54)		382	382			
100169058	EULESS	TX		09/27/2024		424		(43)			(43)		381	382		1	1
100169675	CUMMING	GA		09/30/2024		449		(67)			(67)		382	382			
100152884	BROWNSVILLE	TX		05/22/2024		165		217			217		382	382			
100163378	PHOENIX	AZ		09/27/2024		518		(136)			(136)		382	382			
100168401	DUNSMUIR	CA		09/25/2024		445		(63)			(63)		382	382			
100180429	FRAMINGHAM	MA		11/25/2024		376		6			6		382	382			
100168352	MIAMI	FL		09/25/2024		431		(49)			(49)		382	382			
100162256	CYPRESS	TX		09/06/2024		520		(138)			(138)		382	382			
100168380	MONROE	NC		09/25/2024		446		(63)			(63)		382	382			
100153906	WATERLOO	SC		06/05/2024		472		(89)			(89)		382	382			
100174261	SALT LAKE CITY	UT		10/31/2024		311		71			71		382	382			
100175334	FRISCO	TX		11/05/2024		403		(20)			(20)		383	383			
100163367	POWDER SPRINGS	GA		09/27/2024		578		(195)			(195)		383	383			
100168222	BORREGO SPRINGS	CA		09/20/2024		393		(10)			(10)		383	383			
100167002	POOLER	GA		09/13/2024		409		(27)			(27)		382	383		1	1
100170900	LONG BEACH	CA		10/11/2024		453		(70)			(70)		383	383			
100180442	KNOXVILLE	TN		11/25/2024		383							383	383			
100174946	CONYERS	GA		10/31/2024		388		(5)			(5)		383	383			
100174393	ORANGE	CA		10/31/2024		384		(1)			(1)		383	383			
100174407	BURBANK	CA		10/31/2024		400		(17)			(17)		383	383			
100175246	ROSEVILLE	CA		11/05/2024		424		(41)			(41)		383	383			
100157656	GALVESTON	TX		06/28/2024		497		(114)			(114)		383	383			
100167031	NEW PORT RICHEY	FL		09/13/2024		445		(61)			(61)		383	383			
100153009	SEBASTIAN	FL		06/27/2024		484		(101)			(101)		384	384			
100155751	TUCSON	AZ		06/18/2024		501		(117)			(117)		384	384			
100167870	LAS VEGAS	NV		09/20/2024		457		(73)			(73)		384	384			
100155531	MASCOTTE	FL		06/18/2024		512		(129)			(129)		384	384			
100168010	HUNTLEY	IL		09/20/2024		438		(54)			(54)		384	384			
100158974	DAYTON	OH		08/15/2024		527		(143)			(143)		384	384			
100180009	BRIGANTINE	NJ		11/25/2024		389		(5)			(5)		384	384			
100165827	METAIRIE	LA		08/29/2024		401		(17)			(17)		384	384			
100165825	METAIRIE	LA		08/29/2024		401		(17)			(17)		384	384			
100158570	JURUPA VALLEY	CA		07/10/2024		402		(18)			(18)		384	384			
100180453	LITTLE EGG HARBOR TWP	NJ		11/25/2024		363		21			21		384	384			
100170358	ROGERS CITY	MI		10/08/2024		422		(38)			(38)		384	384			
100158521	LORAIN	OH		07/10/2024		429		(45)			(45)		384	384			
100165342	HOUSTON	TX		08/29/2024		557		(173)			(173)		384	384			
100175247	MILTON	GA		11/05/2024		394		(10)			(10)		384	384			
100161925	CRANDALL	TX		07/31/2024		454		(70)			(70)		384	384			
100155170	ABILENE	TX		07/19/2024		576		(192)			(192)		385	385			
100175338	POMONA	CA		11/05/2024		440		(55)			(55)		385	385			
100152492	COLUMBIA	SC		05/16/2024		461		(76)			(76)		385	385			
100153409	GARLAND	TX		05/30/2024		411		(26)			(26)		385	385			
100167836	ELLENWOOD	GA		09/20/2024		391		(6)			(6)		385	385			
100164565	GLEN BURNIE	MD		08/21/2024		443		(59)			(59)		385	385			
100173916	CAPE MAY	NJ		10/31/2024		315		70			70		385	385			
100162517	SAVANNAH	GA		08/12/2024		438		(53)			(53)		385	385			
100171838	PORTERVILLE	CA		10/17/2024		234		(41)			(41)		193	385		192	192
100170322	BOZEMAN	MT		10/08/2024		470		(85)			(85)		385	385			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171899	SOUTH ELGIN	IL		10/17/2024		230		(37)			(37)		193	385		192	192
100155430	GUYTON	GA		06/18/2024		483		(97)			(97)		385	385			
100172371	WEST SACRAMENTO	CA		10/23/2024		457		(72)			(72)		385	385			
100166167	WINTERVILLE	NC		09/09/2024		450		(64)			(64)		385	385			
100169644	NICE	CA		09/30/2024		423		(38)			(38)		385	385			
100172514	CENTRAL FALLS	RI		10/23/2024		454		(69)			(69)		385	385			
100167657	FORNEY	TX		09/19/2024		574		(188)			(188)		385	385			
100168239	EVERETT	WA		09/20/2024		365		20			20		385	385			
100164229	CARROLLTON	TX		08/21/2024		435		(50)			(50)		385	385			
100141681	COLUMBUS	GA		01/30/2024		360		25			25		385	385			
100126725	OLD TOWN	FL		08/30/2023		201		185			185		385	385			
100175226	KISSIMMEE	FL		11/05/2024		397		(11)			(11)		386	386			
100155581	FREDERICKSBURG	VA		06/18/2024		450		(65)			(65)		386	386			
100149897	SAN ANTONIO	TX		04/29/2024		407		(21)			(21)		386	386			
100166116	HAINES CITY	FL		09/09/2024		462		(76)			(76)		386	386			
100172318	JOSEPHINE	TX		10/21/2024		227		(34)			(34)		193	386		192	192
100155444	CORPUS CHRISTI	TX		06/18/2024		425		(39)			(39)		386	386			
100172494	MESQUITE	TX		10/23/2024		430		(44)			(44)		386	386			
100169227	CRYSTAL RIVER	FL		09/27/2024		399		(14)			(14)		386	386			
100166088	STEPHENVILLE	TX		09/09/2024		438		(53)			(53)		386	386			
100173224	ORMOND BEACH	FL		10/30/2024		433		(47)			(47)		386	386			
100164048	NEW BOSTON	MI		08/21/2024		460		(74)			(74)		386	386			
100170353	AVONDALE	AZ		10/08/2024		453		(67)			(67)		386	386			
100047120	SOUTH BEND	IN		11/20/2020		575		(189)			(189)		386	386			
100046939	PALO ALTO	CA		11/20/2020		858		(472)			(472)		386	386			
100161914	ATLANTA	GA		07/31/2024		396		(10)			(10)		386	386			
100168735	RIVERVIEW	FL		09/26/2024		509		(122)			(122)		386	386			
100172339	CORAOPOLIS	PA		10/23/2024		401		(15)			(15)		386	386			
100174278	HENDERSON	NV		10/31/2024		291		96			96		386	386			
100111311	RED SPRINGS	NC		06/29/2023		655		(269)			(269)		386	386			
100164147	GRAND RAPIDS	MI		08/21/2024		414		(27)			(27)		386	386			
100079717	WINTER GARDEN	FL		04/25/2022		711		(324)			(324)		386	386			
100174336	CRYSTAL BEACH	TX		10/31/2024		333		53			53		386	386			
100174451	POMONA	CA		10/31/2024		378		8			8		386	386			
100179629	GREEN BAY	WI		11/21/2024		434		(48)			(48)		386	386			
100167655	GALLATIN	TN		09/19/2024		482		(96)			(96)		387	387			
100165956	THOUSAND PALMS	CA		09/06/2024		489		(102)			(102)		387	387			
100155660	CUMMING	GA		06/18/2024		518		(132)			(132)		387	387			
100156080	PALM BAY	FL		06/18/2024		511		(124)			(124)		387	387			
100166267	CHICO	CA		09/09/2024		453		(67)			(67)		387	387			
100173133	HERRIMAN	UT		10/30/2024		432		(45)			(45)		387	387			
100173495	NORTHBOROUGH	MA		10/29/2024		493		(106)			(106)		387	387			
100126439	ROCKY MOUNT	VA		08/30/2023		253		134			134		387	387			
100171603	WASHINGTON	DC		10/16/2024		457		(70)			(70)		387	387			
100168196	BLOOMFIELD	NJ		09/20/2024		491		(103)			(103)		387	387			
100170085	ROSHARON	TX		10/08/2024		370		18			18		387	387			
100170144	AURORA	CO		10/08/2024		449		(62)			(62)		387	387			
100161886	BALTIMORE	MD		07/31/2024		478		(90)			(90)		387	387			
100155960	RIVERTON	UT		06/18/2024		398		(10)			(10)		388	388			
100179717	ROSEVILLE	CA		11/21/2024		316		71			71		388	388			
100134040	WATERBURY	CT		10/25/2023		419		(31)			(31)		388	388			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155174	SEAFORD	DE		07/19/2024		439		(52)			(52)		388	388			
100172505	SOUTH JORDAN	UT		10/23/2024		421		(33)			(33)		388	388			
100174778	DAVIE	FL		10/31/2024		364		24			24		388	388			
100175308	MANTECA	CA		11/05/2024		397		(9)			(9)		388	388			
100155854	RIO RANCHO	NM		06/18/2024		494		(107)			(107)		388	388			
100172402	LAKE TOXAWAY	NC		10/23/2024		425		(37)			(37)		388	388			
100161320	FORT WORTH	TX		07/25/2024		586		(198)			(198)		388	388			
100167136	TAFT	CA		09/13/2024		476		(88)			(88)		388	388			
100156922	MILWAUKEE	WI		06/27/2024		402		(14)			(14)		388	388			
100146752	YOUNGSTOWN	OH		03/20/2024		529		(141)			(141)		388	388			
100167542	PAWTUCKET	RI		10/31/2024		361		27			27		388	388			
100165034	HOUSTON	TX		08/28/2024		492		(104)			(104)		388	388			
100175312	HENRICO	VA		11/05/2024		389		(1)			(1)		388	388			
100167569	MABLETON	GA		09/19/2024		510		(121)			(121)		388	388			
100167985	DOTHAN	AL		09/20/2024		441		(53)			(53)		388	388			
100167643	NASHVILLE	TN		09/19/2024		491		(102)			(102)		388	388			
100156895	PHILADELPHIA	PA		06/27/2024		424		(36)			(36)		388	388			
100174346	VILAS	NC		10/31/2024		321		67			67		388	388			
100171348	LOS ANGELES (NORTH HOLLYWOOD A	CA		10/16/2024		470		(82)			(82)		388	388			
100180416	SILVER SPRING	MD		11/25/2024		353		35			35		388	388			
100172566	HOUSTON	TX		10/23/2024		438		(49)			(49)		388	388			
100139150	LAUDERHILL	FL		12/28/2023		559		(171)			(171)		388	388			
100150127	BIRMINGHAM	AL		06/14/2024		471		(83)			(83)		388	388			
100029542	HYATTSVILLE	MD		10/26/2018		429		(41)			(41)		389	389			
100167597	TAMPA	FL		09/19/2024		513		(124)			(124)		389	389			
100112019	LEXINGTON	TN		06/29/2023		364		25			25		389	389			
100166130	SHERWOOD	AR		09/09/2024		455		(66)			(66)		389	389			
100165805	DENVER	CO		08/29/2024		354		35			35		389	389			
100168280	DAVENPORT	FL		09/20/2024		406		(17)			(17)		389	389			
100155716	RIDGELAND	SC		06/18/2024		531		(143)			(143)		389	389			
100179899	ARGYLE	TX		11/25/2024		318		71			71		389	389			
100155487	STAFFORD	VA		06/18/2024		495		(106)			(106)		389	389			
100160011	HIGH SPRINGS	FL		08/16/2024		498		(109)			(109)		389	389			
100113217	PRINCETON	IL		06/29/2023		279		110			110		389	389			
100159878	HIALEAH	FL		08/16/2024		377		12			12		389	389			
100142089	LORAIN	OH		02/29/2024		543		(154)			(154)		389	389			
100180284	WEBSTER	MA		11/25/2024		376		14			14		389	389			
100168412	NORTH PORT	FL		09/25/2024		455		(66)			(66)		389	389			
100170307	LIVONIA	MI		10/08/2024		446		(57)			(57)		389	389			
100155696	BUCKHEAD	GA		06/18/2024		521		(132)			(132)		389	389			
100159893	AVENTURA	FL		08/16/2024		459		(69)			(69)		389	389			
100162058	HOLLYWOOD	FL		07/31/2024		399		(9)			(9)		389	389			
100158500	LORAIN	OH		07/10/2024		433		(44)			(44)		390	390			
100158526	LORAIN	OH		07/10/2024		444		(54)			(54)		390	390			
100158498	LORAIN	OH		07/10/2024		446		(57)			(57)		390	390			
100174302	MILLVILLE	DE		10/31/2024		264		126			126		390	390			
100173236	MT PLEASANT	SC		10/30/2024		434		(44)			(44)		390	390			
100167124	FORT WORTH	TX		09/13/2024		528		(138)			(138)		390	390			
100043688	PORT RICHEY	FL		08/13/2020		371		19			19		390	390			
100153425	TUSKEGEE	AL		05/30/2024		411		(21)			(21)		390	390			
100167865	TUCSON	AZ		09/20/2024		412		(22)			(22)		390	390			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168116	POMONA	CA		09/20/2024		474		(83)			(83)		390	390			
100164295	GATESVILLE	NC		08/21/2024		378		13			13		390	390			
100163960	PEMBROKE PINES	FL		10/04/2024		525		(135)			(135)		390	390			
100171685	ACWORTH	GA		10/16/2024		405		(14)			(14)		390	390			
100168583	CALABASH	NC		09/25/2024		440		(49)			(49)		390	390			
100167953	MANCHESTER	CT		09/20/2024		14		377			377		390	390			
100155767	CALIFORNIA	MD		06/18/2024		483		(93)			(93)		391	391			
100172350	LODI	CA		10/23/2024		445		(54)			(54)		391	391			
100164980	KISSIMMEE	FL		08/28/2024		513		(122)			(122)		391	391			
100154957	RICHMOND	VA		07/19/2024		131		260			260		391	391			
100174940	ARLINGTON	TX		10/31/2024		374		17			17		391	391			
100171427	KANSAS CITY	KS		10/16/2024		453		(62)			(62)		391	391			
100164060	BRYAN	TX		08/21/2024		594		(203)			(203)		391	391			
100172535	TACOMA	WA		10/23/2024		456		(65)			(65)		391	391			
100153466	JACKSONVILLE	FL		05/30/2024		409		(18)			(18)		391	391			
100173328	ROUND ROCK	TX		10/30/2024		369		22			22		391	391			
100175168	MIAMI	FL		11/05/2024		466		(75)			(75)		391	391			
100171517	CEDAR CITY	UT		10/16/2024		433		(42)			(42)		391	391			
100169093	EL PASO	TX		09/27/2024		442		(52)			(52)		390	391		1	1
100171326	NASHVILLE	TN		10/16/2024		460		(68)			(68)		391	391			
100169144	ALBUQUERQUE	NM		09/27/2024		436		(45)			(45)		390	391		1	1
100174189	PAYSON	AZ		10/31/2024		330		62			62		392	392			
100180325	PARKER	CO		11/25/2024		326		66			66		392	392			
100166202	NEWINGTON	CT		09/09/2024		435		(44)			(44)		392	392			
100168105	CAMARILLO	CA		09/20/2024		422		(30)			(30)		392	392			
100172363	CARTERSVILLE	GA		10/23/2024		446		(54)			(54)		392	392			
100148980	DUARTE	CA		04/17/2024		495		(49)			(49)		446	392		(54)	(54)
100168155	SWAMPSCOTT	MA		09/20/2024		406		(14)			(14)		392	392			
100169614	EL CAJON	CA		09/30/2024		430		(38)			(38)		392	392			
100146611	FAYETTEVILLE	NC		03/20/2024		507		(115)			(115)		392	392			
100152495	HOUSTON	TX		05/16/2024		543		(151)			(151)		392	392			
100171759	PLEASANTON	CA		10/17/2024		447		(55)			(55)		392	392			
100039065	WICKLOW	IRL		09/27/2019		252		159			159	(3)	408	392		(6)	(9)	(16)
100163384	GLOUCESTER	MA		09/27/2024		524		(132)			(132)		392	392			
100155762	BERRYVILLE	VA		06/18/2024		511		(119)			(119)		392	392			
100153485	ZION	IL		05/30/2024		439		(47)			(47)		392	392			
100152866	CHICAGO	IL		05/22/2024		478		(86)			(86)		392	392			
100168051	JERSEY CITY	NJ		09/20/2024		459		(67)			(67)		392	392			
100174654	CINCINNATI	OH		10/31/2024		413		(20)			(20)		392	392			
100149959	ASHEBORO	NC		06/07/2024		501		(108)			(108)		393	393			
100179613	NARRAGANSETT	RI		11/21/2024		413		(21)			(21)		393	393			
100163863	CAMBRIA	CA		09/27/2024		491		(99)			(99)		393	393			
100149891	WARNER ROBINS	GA		04/29/2024		484		(91)			(91)		393	393			
100164658	ONTARIO	CA		08/23/2024		430		(37)			(37)		393	393			
100175731	KAILUA KONA	HI		11/12/2024		439		(46)			(46)		393	393			
100044582	HOUSTON	TX		11/19/2020		380		13			13		393	393			
100154839	SOUTH BELOIT	IL		07/19/2024		443		(49)			(49)		393	393			
100109833	DETROIT	MI		06/22/2023		460		(67)			(67)		393	393			
100166251	CARTHAGE	NC		09/09/2024		323		71			71		393	393			
100155605	WINSTON	GA		06/18/2024		504		(111)			(111)		393	393			
100172216	CENTERVILLE	MA		10/17/2024		395		(2)			(2)		393	393			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173701	SANGER	CA		10/30/2024		454		(60)			(60)		393	393			
100172210	WINCHESTER	CA		10/17/2024		521		(128)			(128)		393	393			
100175614	LOS ANGELES	CA		11/12/2024		420		(26)			(26)		393	393			
100163188	OCEAN CITY	MD		08/13/2024		429		(36)			(36)		394	394			
100175335	HARLINGEN	TX		11/05/2024		395		(2)			(2)		394	394			
100168709	SPRINGFIELD	MO		09/25/2024		408		(14)			(14)		394	394			
100110851	BOX SPRINGS	GA		06/29/2023		(1,907)		2,301			2,301		394	394			
100174753	EAST HARTFORD	CT		10/31/2024		404		(11)			(11)		394	394			
100165319	CHICAGO	IL		08/29/2024		390		4			4		394	394			
100155450	WOODLAND	CA		06/18/2024		508		(114)			(114)		394	394			
100170134	SONORA	CA		10/08/2024		359		35			35		394	394			
100169083	FORT LEE	NJ		09/27/2024		423		(30)			(30)		393	394		1	1
100166261	AUBURN	AL		09/09/2024		434		(40)			(40)		394	394			
100173553	UNITED KINGDOM	GBR		10/29/2024		407							407	394	(13)		(13)
100111754	DETROIT	MI		06/29/2023		237		157			157		394	394			
100172281	MURFREESBORO	TN		10/21/2024		418		(24)			(24)		394	394			
100154502	LILLINGTON	NC		06/14/2024		502		(108)			(108)		394	394			
100028008	GARY	IN		10/26/2018		39		356			356		394	394			
100174808	CUTLER BAY	FL		10/31/2024		398		(4)			(4)		394	394			
100166337	KISSIMMEE	FL		10/24/2024		464		(70)			(70)		395	395			
100161965	PALM DESERT	CA		07/31/2024		572		(177)			(177)		395	395			
100172142	JACKSONVILLE	FL		10/17/2024		429		(34)			(34)		395	395			
100154710	ROCKY MOUNT	NC		07/19/2024		415		(20)			(20)		395	395			
100173378	CARROLLTON	TX		10/30/2024		429		(34)			(34)		395	395			
100172940	SAN BERNARDINO	CA		10/25/2024		496		(101)			(101)		395	395			
100147646	TORRANCE	CA		04/04/2024		384		11			11		395	395			
100160598	DESERT HOT SPRINGS	CA		07/19/2024		568		(173)			(173)		395	395			
100165941	CLARKSVILLE	TN		09/06/2024		399		(4)			(4)		395	395			
100174602	JACKSONVILLE	FL		10/31/2024		412		(17)			(17)		395	395			
100112590	CUMBERLAND	MD		06/29/2023		337		58			58		395	395			
100172396	WINCHESTER	CA		10/23/2024		382		13			13		395	395			
100166063	TOMS RIVER	NJ		09/09/2024		454		(59)			(59)		395	395			
100172274	LAKE HUGHES	CA		10/21/2024		227		(29)			(29)		198	395		197	197
100163210	DALLAS	TX		08/13/2024		477		(81)			(81)		395	395			
100169625	FRESNO	CA		09/30/2024		460		(65)			(65)		395	395			
100156901	JACKSONVILLE	FL		06/27/2024		431		(36)			(36)		395	395			
100172418	PALM BEACH GARDENS	FL		10/23/2024		451		(56)			(56)		395	395			
100169690	NORTH BRUNSWICK	NJ		09/30/2024		449		(54)			(54)		395	395			
100172272	SEASIDE	OR		10/21/2024		244		(45)			(45)		198	395		197	197
100171902	GRETNA	LA		10/17/2024		252		(54)			(54)		198	395		197	197
100155562	VIRGINIA BEACH	VA		06/18/2024		518		(123)			(123)		396	396			
100171116	GOODYEAR	AZ		11/22/2024		418		(22)			(22)		396	396			
100155382	VILONIA	AR		06/18/2024		485		(89)			(89)		396	396			
100139366	YORK	PA		12/28/2023		443		(47)			(47)		396	396			
100172259	WYLIE	TX		10/21/2024		456		(60)			(60)		396	396			
100167828	EAST PROVIDENCE	RI		09/20/2024		404		(8)			(8)		396	396			
100126825	WESTLAND	MI		08/30/2023		26		371			371		396	396			
100171792	BERTHOUD	CO		10/17/2024		310		87			87		396	396			
100111110	SCRANTON	PA		06/29/2023		240		156			156		396	396			
100171794	FORNEY	TX		10/17/2024		494		(98)			(98)		396	396			
100146016	SURPRISE	AZ		03/19/2024		447		(51)			(51)		396	396			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100169289	LANOKA HARBOR	NJ		09/27/2024		467		(71)			(71)		396	396			
100173432	BURBANK	CA		10/29/2024		448		(52)			(52)		397	397			
100053687	MCALLEN	TX		03/23/2021		743		(346)			(346)		397	397			
100146449	EUGENE	OR		03/19/2024		471		(75)			(75)		397	397			
100170505	COVINA	CA		10/09/2024		577		(180)			(180)		397	397			
100171683	WASHINGTON	UT		10/16/2024		494		(97)			(97)		397	397			
100054290	TRUCKEE	CA		03/23/2021		630		(233)			(233)		397	397			
100156364	WARREN	MI		07/25/2024		535		(138)			(138)		397	397			
100055069	HOUSTON	TX		03/23/2021		955		(558)			(558)		397	397			
100114200	WINTER GARDENS	FL		06/29/2023		313		84			84		397	397			
5.00005E+11	VELP	NLD		09/26/2024		433							433	397	(36)		(36)
100138440	MONTGOMERY	AL		12/18/2023		485		(88)			(88)		397	397			
100163810	GRESHAM	OR		09/27/2024		461		(64)			(64)		397	397			
100168350	OCEAN ISLE BEACH	NC		09/25/2024		388		10			10		397	397			
100171750	BRENTWOOD	CA		10/17/2024		407		(9)			(9)		397	397			
100174743	NORTH PORT	FL		10/31/2024		422		(24)			(24)		397	397			
100171294	FIRESTONE	CO		10/16/2024		452		(55)			(55)		397	397			
100171731	MENIFEE	CA		10/17/2024		526		(128)			(128)		398	398			
100172627	DETROIT	MI		10/24/2024		430		(33)			(33)		398	398			
100167877	GARLAND	TX		09/20/2024		388		10			10		398	398			
100167951	WOODSTOCK	VA		09/20/2024		398							398	398			
100165947	STONE MOUNTAIN	GA		09/06/2024		330		68			68		398	398			
100173372	CARLSTADT	NJ		10/30/2024		447		(50)			(50)		398	398			
100169043	DURHAM	NC		09/27/2024		424		(28)			(28)		397	398		1	1
100099682	CINCINNATI	OH		04/06/2023		451		(53)			(53)		398	398			
100180389	GARNER	NC		11/25/2024		384		14			14		398	398			
100173503	LAKE ELSINORE	CA		10/29/2024		487		(89)			(89)		398	398			
100169791	GAINESVILLE	GA		09/30/2024		451		(53)			(53)		398	398			
100000402	BIRMINGHAM	AL		09/27/2016		427		(28)			(28)		398	398			
100169210	GENOA CITY	WI		09/27/2024		414		(16)			(16)		398	398			
100175769	DANBURY	CT		11/12/2024		434		(36)			(36)		398	398			
100167656	MCDONOUGH	GA		09/19/2024		464		(66)			(66)		398	398			
100171286	NAPA	CA		10/16/2024		550		(152)			(152)		398	398			
100171516	BLUE RIDGE	GA		10/16/2024		457		(59)			(59)		398	398			
100171928	ROYSE CITY	TX		10/17/2024		235		(25)			(25)		210	398		189	189
100162564	SOUTHBURY	CT		08/12/2024		432		(34)			(34)		398	398			
100111396	MONTGOMERY	AL		06/29/2023		211		187			187		398	398			
100174936	DALLAS	GA		10/31/2024		422		(24)			(24)		398	398			
100164992	TOBYHANNA	PA		08/28/2024		464		(66)			(66)		398	398			
100168157	SANTA ROSA	CA		09/20/2024		357		41			41		398	398			
100168150	ARLINGTON	TX		09/20/2024		459		(61)			(61)		398	398			
100167661	MCKINNEY	TX		09/19/2024		498		(100)			(100)		399	399			
100166362	EVERETT	WA		10/24/2024		483		(84)			(84)		399	399			
100168769	CLEARWATER	FL		09/26/2024		621		(222)			(222)		399	399			
100175260	WHEAT RIDGE	CO		11/05/2024		429		(31)			(31)		399	399			
100175318	DENVER	CO		11/05/2024		409		(10)			(10)		399	399			
100173368	KANSAS CITY	MO		10/30/2024		444		(46)			(46)		399	399			
100173237	PAGOSA SPRINGS	CO		10/30/2024		454		(55)			(55)		399	399			
100165333	WINCHESTER	VA		08/29/2024		415		(16)			(16)		399	399			
100163861	WEST MELBOURNE	FL		09/27/2024		454		(55)			(55)		399	399			
100154712	PINELLAS PARK	FL		07/19/2024		527		(128)			(128)		399	399			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174757	KNOXVILLE	TN		10/31/2024		427		(28)			(28)		399	399			
100167557	KANNAPOLIS	NC		09/19/2024		494		(95)			(95)		399	399			
100151845	MARSHVILLE	NC		05/10/2024		490		(91)			(91)		399	399			
100173748	LIVERMORE	CA		10/30/2024		497		(97)			(97)		399	399			
100173759	GILBERT	AZ		10/30/2024		507		(108)			(108)		399	399			
100179522	MIAMI	FL		11/21/2024		409		(10)			(10)		399	399			
100172433	LATHROP	CA		10/23/2024		457		(57)			(57)		399	399			
100180160	OCOEE	FL		11/25/2024		409		(10)			(10)		399	399			
100169140	OCALA	FL		09/27/2024		409		(11)			(11)		398	400		1	1
100155436	GILROY	CA		06/18/2024		505		(106)			(106)		400	400			
100173127	DES MOINES	WA		10/30/2024		434		(34)			(34)		400	400			
100168361	OCALA	FL		09/25/2024		400		(1)			(1)		400	400			
100173532	FAIRHAVEN	MA		10/29/2024		437		(38)			(38)		400	400			
100176867	MARATHON	FL		11/15/2024		459		(59)			(59)		400	400			
100173340	WASHINGTON	UT		10/30/2024		456		(56)			(56)		400	400			
100167823	DECATUR	GA		09/20/2024		417		(17)			(17)		400	400			
100171298	ANNAPOLIS	MD		10/16/2024		483		(83)			(83)		400	400			
100077827	OAKLAND	CA		01/14/2022		466		(66)			(66)		400	400			
100179443	SALEM	OR		11/21/2024		313		88			88		400	400			
100165762	NORTH BEND	OR		08/29/2024		412		(12)			(12)		400	400			
100109778	LOS ANGELES	CA		08/04/2023		1,049		(649)			(649)		400	400			
100168037	MARYSVILLE	WA		09/20/2024		412		(12)			(12)		400	400			
100156658	BEL AIR	MD		06/24/2024		476		(75)			(75)		400	400			
100171559	FORT WORTH	TX		10/16/2024		392		8			8		400	400			
100172356	EL CAJON	CA		10/23/2024		479		(79)			(79)		400	400			
100172295	WESTFIELD	IN		10/21/2024		234		(33)			(33)		201	400		200	200
100176672	FRESNO	CA		11/15/2024		463		(63)			(63)		400	400			
100179986	LA VALLE	WI		11/25/2024		413		(13)			(13)		400	400			
100177697	YORBA LINDA	CA		11/19/2024		473		(72)			(72)		400	400			
100045903	E SPENCER	NC		11/25/2020		579		(174)			(174)		406	401		(5)	(5)
100168821	ZEPHYRHILLS	FL		09/26/2024		492		(91)			(91)		401	401			
100169437	NEW ALBANY	OH		09/30/2024		425		(24)			(24)		401	401			
100164436	WAKE FOREST	NC		08/21/2024		436		(35)			(35)		401	401			
100170388	LINESVILLE	PA		10/08/2024		432		(31)			(31)		401	401			
100167991	GARDEN GROVE	CA		09/20/2024		496		(95)			(95)		401	401			
100171962	WILLOWBROOK	IL		10/17/2024		238		(37)			(37)		201	401		200	200
100060521	PLAQUEMINE	LA		06/01/2021		399		2			2		401	401			
100173999	CANYON LAKE	CA		10/31/2024		403		(1)			(1)		401	401			
100180408	CUMMING	GA		11/25/2024		375		26			26		401	401			
100174801	ROOSEVELT	NY		10/31/2024		403		(2)			(2)		401	401			
100162265	HUTTO	TX		09/06/2024		488		(86)			(86)		401	401			
100166957	WILMINGTON	NC		09/13/2024		438		(38)			(38)		400	402		1	1
100168378	NORTH BRUNSWICK	NJ		09/25/2024		452		(51)			(51)		402	402			
100162026	HAMPTON	VA		07/31/2024		443		(42)			(42)		402	402			
100167841	EL PASO	TX		09/20/2024		364		38			38		402	402			
100161183	HOLIDAY	FL		07/25/2024		580		(178)			(178)		402	402			
100166945	HUNTSVILLE	TX		09/13/2024		459		(59)			(59)		400	402		1	1
100168758	LAGUNA WOODS	CA		09/26/2024		423		(21)			(21)		402	402			
100171870	NORTH ATTLEBORO	MA		10/17/2024		237		(35)			(35)		202	402		200	200
100160354	MIAMI	FL		09/06/2024		469		(67)			(67)		402	402			
100169074	CHICAGO	IL		09/27/2024		435		(35)			(35)		401	402		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100033049	CORK	IRL		06/21/2019		(14,395)		(2,774)			(2,774)	2	(17,167)	402	(6)	17,575	17,569
100165631	PHILADELPHIA	PA		10/04/2024		487		(85)			(85)		402	402			
100110868	WAYNESVILLE	GA		06/29/2023		426		(24)			(24)		402	402			
100164934	PHILADELPHIA	PA		08/28/2024		443		(40)			(40)		402	402			
100172397	HOLLISTER	CA		10/23/2024		480		(77)			(77)		402	402			
100159973	BOYNTON BEACH	FL		08/16/2024		555		(153)			(153)		402	402			
100091525	ROSEDALE	NY		01/20/2023		466		(64)			(64)		402	402			
100170265	FT LAUDERDALE	FL		10/08/2024		494		(92)			(92)		402	402			
100089614	OGDEN	IL		01/30/2023		513		(113)			(113)		400	403		3	3
100180278	LAS VEGAS	NV		11/25/2024		403		(1)			(1)		403	403			
100169642	ROSEMEAD	CA		09/30/2024		446		(43)			(43)		403	403			
100161821	LINDENWOLD	NJ		07/31/2024		405		(3)			(3)		403	403			
100175955	REDLANDS	CA		11/14/2024		399		4			4		403	403			
100155256	GARDEN CITY	MI		07/19/2024		521		(118)			(118)		403	403			
100149119	SAINT PAUL	MN		04/22/2024		465		(63)			(63)		403	403			
100166448	CUTLER BAY	FL		10/31/2024		376		27			27		403	403			
100169090	LEAVENWORTH	KS		09/27/2024		433		(31)			(31)		402	403		1	1
100173380	HURST	TX		10/30/2024		438		(35)			(35)		403	403			
100171790	MANTECA	CA		10/17/2024		623		(219)			(219)		403	403			
100152799	GARDEN GROVE	CA		05/22/2024		441		(38)			(38)		403	403			
100172220	BAKERSFIELD	CA		10/17/2024		505		(102)			(102)		403	403			
100171888	POOLER	GA		10/17/2024		229		(27)			(27)		202	403		201	201
100114366	HOUSTON	TX		06/29/2023		289		115			115		403	403			
100173142	ARVADA	CO		10/30/2024		455		(51)			(51)		403	403			
100171873	NUTLEY	NJ		10/17/2024		233		(31)			(31)		202	403		201	201
100153959	BELLEVIEW	FL		06/05/2024		482		(79)			(79)		403	403			
100169115	LAVON	TX		09/27/2024		421		(18)			(18)		402	403		1	1
100178351	LOS ANGELES	CA		11/20/2024		502		(98)			(98)		403	403			
100166062	WAKE FOREST	NC		09/09/2024		441		(37)			(37)		403	403			
100168101	SALT LAKE CITY	UT		09/20/2024		385		19			19		403	403			
100168072	HOMER	AK		09/20/2024		438		(35)			(35)		404	404			
100166298	CHICAGO	IL		10/23/2024		484		(80)			(80)		404	404			
100173329	LEHI	UT		10/30/2024		435		(31)			(31)		404	404			
100179967	MERIDIAN	ID		11/25/2024		443		(39)			(39)		404	404			
100167144	MAGNOLIA	TX		09/13/2024		462		(59)			(59)		404	404			
100174901	MEAD	WA		10/31/2024		402		2			2		404	404			
100165842	GALVESTON	TX		08/29/2024		525		(121)			(121)		404	404			
100169572	PALM SPRINGS	CA		09/30/2024		315		90			90		404	404			
100165812	METAIRIE	LA		08/29/2024		413		(9)			(9)		404	404			
100167937	MAGNOLIA	TX		09/20/2024		460		(55)			(55)		404	404			
100167575	SUMMERVILLE	SC		09/19/2024		545		(140)			(140)		404	404			
100164293	ELIZABETH CITY	NC		08/21/2024		391		13			13		404	404			
100172390	PANAMA CITY BEACH	FL		10/23/2024		465		(61)			(61)		404	404			
100173178	LONG BEACH	CA		10/30/2024		479		(75)			(75)		404	404			
100126669	BELINGTON	WV		08/30/2023		168		237			237		404	404			
100168324	SALIDA	CO		09/20/2024		424		(19)			(19)		404	404			
100174809	NOBLESVILLE	IN		10/31/2024		431		(26)			(26)		405	405			
100165641	DAVIDSON	NC		10/04/2024		491		(86)			(86)		405	405			
100175195	MANHATTAN BEACH	CA		11/05/2024		472		(67)			(67)		405	405			
100053456	BECKLEY	WV		03/23/2021		323		82			82		405	405			
100171863	RICHMOND	TX		10/17/2024		435		(31)			(31)		405	405			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171860	COTTAGE GROVE	OR		10/17/2024		435		(31)			(31)		405	405			
100109896	PHILADELPHIA	PA		06/22/2023		456		(51)			(51)		405	405			
100175923	MANTECA	CA		11/14/2024		473		(69)			(69)		405	405			
100154739	HOMOSASSA	FL		07/19/2024		580		(175)			(175)		405	405			
100172242	VILLA RICA	GA		10/21/2024		217		(14)			(14)		203	405		202	202
100174314	BROKEN BOW	OK		10/31/2024		342		63			63		405	405			
100165747	RAYMOND	WA		08/29/2024		405							405	405			
100175232	LEWES	DE		11/05/2024		434		(29)			(29)		405	405			
100174795	BROCKTON	MA		10/31/2024		406		(1)			(1)		405	405			
100175748	MURRIETA	CA		11/12/2024		453		(47)			(47)		405	405			
100174365	OXNARD	CA		10/31/2024		297		108			108		405	405			
100161927	LILLINGTON	NC		07/31/2024		512		(107)			(107)		405	405			
100180321	PAGOSA SPRINGS	CO		11/25/2024		374		32			32		405	405			
100171779	MENIFEE	CA		10/17/2024		454		(49)			(49)		405	405			
100179699	GOLD CANYON	AZ		11/21/2024		312		93			93		406	406			
100164123	ATLANTA	GA		08/21/2024		491		(85)			(85)		406	406			
100175088	BRIGHTON	CO		11/05/2024		494		(88)			(88)		406	406			
100111679	ROCKFORD	IL		06/29/2023		329		76			76		406	406			
100167845	NORMAN	OK		09/20/2024		408		(2)			(2)		406	406			
100167490	MIAMI	FL		10/31/2024		397		9			9		406	406			
100170373	LAS VEGAS	NV		10/08/2024		397		9			9		406	406			
100172482	SAN MARCOS	TX		10/23/2024		455		(49)			(49)		406	406			
100155833	WINTER GARDEN	FL		06/18/2024		525		(119)			(119)		406	406			
100174275	EATONTON	GA		10/31/2024		355		51			51		406	406			
100165155	UNITED KINGDOM	GBR		08/27/2024		437							437	406	(30)		(30)
100180280	BEAVERTON	OR		11/25/2024		426		(20)			(20)		406	406			
100153432	EDWARDSVILLE	PA		05/30/2024		452		(46)			(46)		406	406			
100172909	SAN BERNARDINO	CA		10/25/2024		480		(74)			(74)		406	406			
100162083	AUGUSTA	GA		07/31/2024		428		(22)			(22)		406	406			
100166068	BRYAN	TX		09/09/2024		475		(68)			(68)		407	407			
100167929	STOCKTON	CA		09/20/2024		414		(8)			(8)		407	407			
100167442	JEFFERSON HILLS	PA		09/16/2024		460		(54)			(54)		407	407			
100159543	MCKINNEY	TX		07/15/2024		494		(87)			(87)		407	407			
100171546	ROSEVILLE	CA		10/16/2024		425		(19)			(19)		407	407			
100168783	BLOOMINGTON	IN		09/26/2024		461		(55)			(55)		407	407			
100112650	WINSTON SALEM	NC		06/29/2023		383		24			24		407	407			
100153670	CABOT	AR		05/31/2024		516		(110)			(110)		407	407			
100173319	CHANTILLY	VA		10/30/2024		437		(30)			(30)		407	407			
100167860	AKRON	OH		09/20/2024		403		4			4		407	407			
100174327	LAGUNA VISTA	TX		10/31/2024		348		59			59		407	407			
100169346	BLACKSTONE	MA		09/27/2024		521		(115)			(115)		407	407			
100174267	HENDERSON	NV		10/31/2024		344		63			63		407	407			
100114442	NORTH LAUDERDALE	FL		06/29/2023		355		52			52		407	407			
100153072	FRESNO	TX		06/27/2024		540		(133)			(133)		407	407			
100175349	PLANO	TX		11/05/2024		428		(21)			(21)		407	407			
100170109	CHESTERBROOK	PA		10/08/2024		452		(45)			(45)		407	407			
100170266	PORT SAINT LUCIE	FL		10/08/2024		475		(68)			(68)		407	407			
100168383	CHARLOTTE	NC		09/25/2024		461		(54)			(54)		407	407			
100166192	MADISON	WI		09/09/2024		464		(56)			(56)		407	407			
100164132	ORLANDO	FL		08/21/2024		490		(83)			(83)		407	407			
100171807	DURHAM	NC		10/17/2024		258		(53)			(53)		204	408		203	203

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167583	TEXAS CITY	TX		09/19/2024		397		11			11		408	408			
100179511	PORT ORCHARD	WA		11/21/2024		419		(12)			(12)		408	408			
100147244	PHILADELPHIA	PA		03/28/2024		439		(31)			(31)		408	408			
100157798	FRESNO	TX		08/01/2024		528		(120)			(120)		408	408			
100170477	CRYSTAL LAKE	IL		10/09/2024		439		(31)			(31)		408	408			
100151866	EASTLAKE	OH		05/10/2024		493		(85)			(85)		408	408			
100164652	BOYNTON BEACH	FL		08/23/2024		443		(36)			(36)		408	408			
100175213	BOUNTIFUL	UT		11/05/2024		385		23			23		408	408			
100180407	KINGS BEACH	CA		11/25/2024		396		13			13		408	408			
100174925	HARTFORD	CT		10/31/2024		418		(10)			(10)		408	408			
100144307	NORFOLK	VA		03/07/2024		664		(256)			(256)		408	408			
100174616	OVERLAND PARK	KS		10/31/2024		421		(12)			(12)		409	409			
100169801	HOLLYWOOD	FL		09/30/2024		496		(87)			(87)		409	409			
100155495	EAST PROVIDENCE	RI		06/18/2024		508		(99)			(99)		409	409			
100157605	HIALEAH	FL		06/28/2024		510		(101)			(101)		409	409			
100152490	PHENIX CITY	AL		05/16/2024		401		8			8		409	409			
100180437	ELK GROVE	CA		11/25/2024		392		17			17		409	409			
100053851	BIRMINGHAM	AL		03/23/2021		380		29			29		409	409			
100173398	MCKINNEY	TX		10/29/2024		531		(122)			(122)		409	409			
100155165	MYRTLE BEACH	SC		07/19/2024		460		(51)			(51)		409	409			
100176538	CLAYTON	GA		11/15/2024		418		(9)			(9)		409	409			
100153453	WASHINGTON	PA		05/30/2024		443		(34)			(34)		409	409			
100168018	LULING	LA		09/20/2024		519		(110)			(110)		409	409			
100172251	PRINCETON	TX		10/21/2024		244		(38)			(38)		205	409		204	204
100168701	WHITE LAKE	MI		09/25/2024		463		(54)			(54)		409	409			
100153760	ACHTHUIZEN	NLD		05/30/2024		418							418	409		(8)	(8)
100158970	MAIDEN	NC		08/15/2024		490		(81)			(81)		409	409			
100174218	REHOBOTH BEACH	DE		10/31/2024		322		87			87		409	409			
100166426	WASHINGTON	DC		10/31/2024		394		15			15		410	410			
100175070	SIGNAL HILL	CA		11/05/2024		453		(43)			(43)		410	410			
100163079	BOONE	IA		08/13/2024		489		(80)			(80)		409	410		1	1
100134018	LA MARQUE	TX		10/25/2023		466		(56)			(56)		410	410			
100179639	HAYWARD	CA		11/21/2024		458		(48)			(48)		410	410			
100152868	BALTIMORE	MD		05/22/2024		475		(65)			(65)		410	410			
100155648	NICHOLASVILLE	KY		06/18/2024		510		(100)			(100)		410	410			
100174535	MIDDLEVILLE	MI		10/31/2024		411		(1)			(1)		410	410			
100171689	SAN DIEGO	CA		10/16/2024		484		(74)			(74)		410	410			
100169649	MONTGOMERY	AL		09/30/2024		471		(61)			(61)		410	410			
100168147	CAPE CORAL	FL		09/20/2024		473		(63)			(63)		411	411			
100173581	UNITED KINGDOM	GBR		10/29/2024		423							423	411		(13)	(13)
100174178	GREENSBORO	NC		10/31/2024		420		(9)			(9)		411	411			
100173744	GLEN ALLEN	VA		10/30/2024		480		(69)			(69)		411	411			
100167532	FAIRFIELD	CT		10/31/2024		370		41			41		411	411			
100155393	LAKELAND	FL		06/18/2024		549		(138)			(138)		411	411			
100171623	HOLLY SPRINGS	NC		10/16/2024		478		(67)			(67)		411	411			
100026238	HIALEAH	FL		09/20/2018		432		(21)			(21)		411	411			
100167886	JACKSONVILLE	NC		09/20/2024		443		(32)			(32)		411	411			
100129973	MIAMI	FL		09/27/2023		510		(99)			(99)		411	411			
100165811	BAKERSFIELD	CA		08/29/2024		613		(202)			(202)		411	411			
100163903	HOUSTON	TX		09/27/2024		418		(7)			(7)		411	411			
100173940	JACKSONVILLE	FL		10/31/2024		392		19			19		411	411			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148991	MORENO VALLEY	CA		04/17/2024		509		(40)			(40)		469	411		(58)	(58)
100167618	ROUND ROCK	TX		09/19/2024		434		(23)			(23)		411	411			
100167670	KANNAPOLIS	NC		09/19/2024		426		(15)			(15)		411	411			
100160597	SAINT CLOUD	MN		07/19/2024		442		(30)			(30)		411	411			
100159686	PHILADELPHIA	PA		08/23/2024		453		(41)			(41)		411	411			
100171789	ROSEVILLE	CA		10/17/2024		455		(44)			(44)		411	411			
100168660	SPARTA	NJ		09/25/2024		500		(89)			(89)		412	412			
100167554	LAS VEGAS	NV		09/19/2024		496		(85)			(85)		412	412			
100156940	UNITED KINGDOM	GBR		06/27/2024		403							403	412	9		9
100168374	SAVANNAH	GA		09/25/2024		457		(45)			(45)		412	412			
100166331	ARLINGTON HEIGHTS	IL		10/24/2024		443		(32)			(32)		412	412			
100154854	LAS VEGAS	NV		07/19/2024		451		(39)			(39)		412	412			
100171828	RANSON	WV		10/17/2024		245		(38)			(38)		207	412		205	205
100174097	ORANGE BEACH	AL		10/31/2024		394		18			18		412	412			
100155800	WOODBRIDGE	VA		06/18/2024		534		(122)			(122)		412	412			
100155452	BAKER CITY	OR		06/18/2024		550		(138)			(138)		412	412			
100053938	DETROIT	MI		03/23/2021		421		(8)			(8)		412	412			
100047237	OKLAHOMA CITY	OK		11/20/2020		691		(278)			(278)		412	412			
100166469	PHOENIX	AZ		10/31/2024		338		74			74		412	412			
100165854	SEBRING	FL		08/29/2024		444		(32)			(32)		412	412			
100165671	CALISTOGA	CA		10/04/2024		449		(37)			(37)		412	412			
100149864	RIVERVIEW	FL		04/29/2024		748		(336)			(336)		412	412			
100174877	ARNOLD	MO		10/31/2024		423		(10)			(10)		412	412			
100172154	SOUTHAMPTON	PA		10/17/2024		508		(95)			(95)		412	412			
100166260	CLARKESVILLE	GA		09/09/2024		463		(50)			(50)		413	413			
100154896	LOUISVILLE	KY		07/19/2024		464		(52)			(52)		413	413			
100128495	CORPUS CHRISTI	TX		09/15/2023		606		(194)			(194)		413	413			
100174282	OCALA	FL		10/31/2024		402		11			11		413	413			
100091561	OLIVET	MI		03/07/2023		520		(107)			(107)		413	413			
100053483	PHILADELPHIA	PA		03/23/2021		491		(78)			(78)		413	413			
100169110	BAKERSFIELD	CA		09/27/2024		429		(18)			(18)		411	413		1	1
100165317	NORTH MIAMI	FL		08/29/2024		576		(163)			(163)		413	413			
100169670	FORT WORTH	TX		09/30/2024		440		(27)			(27)		413	413			
100127278	LAKEWOOD	WA		08/30/2023		289		124			124		413	413			
100174985	CANTON	GA		10/31/2024		386		27			27		413	413			
100165771	OCALA	FL		08/29/2024		506		(93)			(93)		413	413			
100176875	LEVITTOWN	PA		11/15/2024		461		(48)			(48)		413	413			
100171898	FERRIS	TX		10/17/2024		244		(37)			(37)		207	413		206	206
100169101	ORLANDO	FL		09/27/2024		476		(64)			(64)		412	413		1	1
100169638	QUINCY	MA		09/30/2024		482		(69)			(69)		413	413			
100173313	MONROE	NC		10/30/2024		442		(29)			(29)		413	413			
100165622	SEAGOVILLE	TX		10/04/2024		547		(134)			(134)		413	413			
100167003	TUCSON	AZ		09/13/2024		412							412	413		1	1
100166002	GRANDVIEW	WA		09/06/2024		408		5			5		413	413			
100171397	GREENBANK	WA		10/16/2024		517		(103)			(103)		413	413			
100180234	MANCHESTER TOWNSHIP	NJ		11/25/2024		377		37			37		413	413			
100174370	ELLIJAY	GA		10/31/2024		335		78			78		414	414			
100180316	MELBOURNE BEACH	FL		11/25/2024		420		(7)			(7)		414	414			
100173733	VAIL	AZ		10/30/2024		484		(70)			(70)		414	414			
100171512	LAS VEGAS	NV		10/16/2024		449		(35)			(35)		414	414			
100171816	GALVESTON	TX		10/17/2024		264		(56)			(56)		208	414		206	206

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168434	PHILADELPHIA	PA		09/25/2024		478		(64)			(64)		414	414			
100173153	MAHWAH	NJ		10/30/2024		430		(16)			(16)		414	414			
100168704	VANCOUVER	WA		09/25/2024		478		(64)			(64)		414	414			
100111970	HANSON	MA		06/29/2023		276		138			138		414	414			
100172459	ONTARIO	CA		10/23/2024		436		(22)			(22)		414	414			
100170360	TULSA	OK		10/08/2024		431		(17)			(17)		414	414			
100112662	PITTSBURGH	PA		06/29/2023		317		97			97		414	414			
100167892	GREENSBORO	NC		09/20/2024		450		(36)			(36)		414	414			
100169203	PITTSTON	PA		09/27/2024		423		(9)			(9)		414	414			
100111657	SAINT LOUIS	MO		06/29/2023		221		193			193		414	414			
100147105	DURHAM	NC		03/28/2024		631		(217)			(217)		414	414			
100166283	HENDERSON	NV		10/23/2024		552		(137)			(137)		414	414			
100161860	CEDARVILLE	NJ		07/31/2024		404		10			10		414	414			
100055749	BEAVER CITY	NE		03/23/2021		139		276			276		415	415			
100157616	OKLAHOMA CITY	OK		06/28/2024		440		(25)			(25)		415	415			
100173422	HOMESTEAD	FL		10/29/2024		492		(77)			(77)		415	415			
100168626	ROSEVILLE	CA		09/25/2024		589		(174)			(174)		415	415			
100155461	LOVELAND	CO		06/18/2024		533		(118)			(118)		415	415			
100173318	DURANGO	CO		10/30/2024		489		(74)			(74)		415	415			
100171413	RANCHO CORDOVA	CA		10/16/2024		430		(15)			(15)		415	415			
100131873	WOMELSDORF	PA		10/06/2023		451		(36)			(36)		415	415			
100169060	CHANDLER	AZ		09/27/2024		457		(43)			(43)		414	415		1	1
100156054	SHERMAN	ME		06/18/2024		532		(117)			(117)		415	415			
100159000	PASO ROBLES	CA		08/15/2024		424		(9)			(9)		415	415			
100172204	STONEHAM	MA		10/17/2024		472		(57)			(57)		415	415			
100173197	ROSEVILLE	CA		10/30/2024		399		16			16		415	415			
100168748	MERIDEN	CT		09/26/2024		534		(119)			(119)		415	415			
100168319	COLUMBIA	SC		09/20/2024		498		(83)			(83)		415	415			
100168753	DUNDALK	MD		09/26/2024		514		(99)			(99)		416	416			
100172572	NASHVILLE	TN		10/23/2024		500		(84)			(84)		416	416			
100162994	RICHMOND	VA		08/12/2024		456		(40)			(40)		416	416			
100047268	LYNN	MA		11/20/2020		718		(302)			(302)		416	416			
100172273	KATY	TX		10/21/2024		237		(28)			(28)		209	416		207	207
100170352	NEW BRAUNFELS	TX		10/08/2024		364		52			52		416	416			
100156017	HOMESTEAD	FL		06/18/2024		565		(149)			(149)		416	416			
100179978	BLUE RIDGE	GA		11/25/2024		395		21			21		416	416			
100167631	SAN BRUNO	CA		09/19/2024		470		(54)			(54)		416	416			
100168562	HONOLULU	HI		09/25/2024		473		(57)			(57)		416	416			
100173266	NARRAGANSETT	RI		10/30/2024		456		(39)			(39)		416	416			
100139717	UNITED KINGDOM	GBR		12/18/2023		406						(3)	403	416		14	14
100170409	NORFOLK	VA		10/09/2024		414		2			2		416	416			
100168774	JUPITER	FL		09/26/2024		726		(310)			(310)		417	417			
100175239	BOCA RATON	FL		11/05/2024		471		(54)			(54)		417	417			
100170247	MT LEBANON	PA		10/08/2024		500		(83)			(83)		417	417			
100168445	MCDONOUGH	GA		09/25/2024		474		(57)			(57)		417	417			
100165076	FORT MYERS	FL		08/28/2024		484		(67)			(67)		417	417			
100180347	CHARLOTTESVILLE	VA		11/25/2024		413		4			4		417	417			
100168433	OAKHURST	CA		09/25/2024		482		(65)			(65)		417	417			
100155843	NORTH KINGSTOWN	RI		06/18/2024		549		(132)			(132)		417	417			
100169260	PHILADELPHIA	PA		09/27/2024		447		(30)			(30)		417	417			
100171718	TEMECULA	CA		10/17/2024		447		(30)			(30)		417	417			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170499	HASLET	TX		10/09/2024		572		(155)			(155)		417	417			
100164070	CONYERS	GA		08/21/2024		535		(118)			(118)		417	417			
100165083	PHILADELPHIA	PA		08/28/2024		419		(1)			(1)		417	417			
100048569	HUNTINGTON	IN		11/20/2020		859		(441)			(441)		418	418			
100174621	APPLE VALLEY	CA		10/31/2024		413		5			5		418	418			
100175013	FORT WORTH	TX		10/31/2024		371		47			47		418	418			
100168560	BATAVIA	OH		09/25/2024		478		(60)			(60)		418	418			
100178343	FORT LAUDERDALE	FL		11/19/2024		398		20			20		418	418			
100173852	NEWPORT BEACH	CA		10/31/2024		240		178			178		418	418			
100152911	HOUSTON	TX		05/22/2024		445		(27)			(27)		418	418			
100175147	FONTANA	CA		11/05/2024		518		(100)			(100)		418	418			
100161897	BAYTOWN	TX		07/31/2024		402		17			17		418	418			
100173273	NAPLES	FL		10/30/2024		470		(52)			(52)		418	418			
100171574	COVENTRY	RI		10/16/2024		520		(102)			(102)		418	418			
100149145	WILLIAMSBURG	VA		04/22/2024		515		(97)			(97)		418	418			
100169511	LAKE STEVENS	WA		09/30/2024		415		3			3		418	418			
100166246	SHERMAN	TX		09/09/2024		375		43			43		418	418			
100169720	CAMARILLO	CA		09/30/2024		455		(37)			(37)		419	419			
100139016	PEORIA	IL		12/21/2023		247		171			171		419	419			
100171525	SALEM	OR		10/16/2024		434		(15)			(15)		419	419			
100172585	HOLLYWOOD	FL		10/23/2024		487		(68)			(68)		419	419			
100054553	FLINT	MI		03/23/2021		1,325		(906)			(906)		419	419			
100170488	YORBA LINDA	CA		10/09/2024		490		(71)			(71)		419	419			
100173314	PANAMA CITY BEACH	FL		10/30/2024		461		(42)			(42)		419	419			
100169202	TAYLOR	PA		09/27/2024		433		(14)			(14)		419	419			
100153621	ROSEVILLE	MI		05/31/2024		461		(42)			(42)		419	419			
100174604	DEATSVILLE	AL		10/31/2024		441		(22)			(22)		419	419			
100175180	LAS VEGAS	NV		11/05/2024		450		(31)			(31)		419	419			
100169034	SAN DIEGO	CA		09/27/2024		490		(72)			(72)		418	419		1	1
100168133	ANNAPOLIS	MD		09/20/2024		506		(87)			(87)		419	419			
100166058	KANSAS CITY	MO		09/09/2024		472		(52)			(52)		419	419			
100168149	MATTHEWS	NC		09/20/2024		464		(45)			(45)		419	419			
100143061	NASHVILLE	TN		02/14/2024		512		(92)			(92)		420	420			
100169258	CONCORD	NC		09/27/2024		470		(50)			(50)		420	420			
100172194	HEMET	CA		10/17/2024		521		(101)			(101)		420	420			
100179561	FERNANDINA BEACH	FL		11/21/2024		438		(18)			(18)		420	420			
100082193	GREENVILLE	SC		04/14/2022		591		(171)			(171)		420	420			
100166944	MILTON	FL		09/13/2024		462		(43)			(43)		419	420		1	1
100173134	GREENCASTLE	PA		10/30/2024		454		(34)			(34)		420	420			
100175121	WHITTIER	CA		11/05/2024		509		(89)			(89)		420	420			
100163404	ROUND ROCK	TX		09/27/2024		514		(94)			(94)		420	420			
100168632	RICHMOND	CA		09/25/2024		557		(137)			(137)		420	420			
100154214	MARANA	AZ		07/11/2024		593		(173)			(173)		420	420			
100149973	KISSIMMEE	FL		06/07/2024		530		(110)			(110)		420	420			
100167826	KISSIMMEE	FL		09/20/2024		363		57			57		420	420			
100164464	WOODBINE	NJ		08/21/2024		445		(24)			(24)		420	420			
100151938	DELAWARE	OH		06/14/2024		486		(66)			(66)		420	420			
100165402	CORPUS CHRISTI	TX		08/29/2024		443		(24)			(24)		420	421		1	1
100146682	CHICAGO HEIGHTS	IL		03/20/2024		518		(98)			(98)		421	421			
100162950	WEST MONROE	LA		08/12/2024		457		(36)			(36)		421	421			
100163070	OWENS CROSS ROADS	AL		08/13/2024		645		(86)			(86)		559	421		(138)	(138)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173504	MONROE	NY		10/29/2024		544		(123)			(123)		421	421			
100174359	BRADENTON	FL		10/31/2024		304		117			117		421	421			
100171684	POTOMAC	MD		10/16/2024		531		(111)			(111)		421	421			
100168406	ARLINGTON	TX		09/25/2024		475		(54)			(54)		421	421			
100171381	AMMON	ID		10/16/2024		474		(53)			(53)		421	421			
100166296	DEERFIELD BEACH	FL		10/23/2024		499		(78)			(78)		421	421			
100172406	CASHIERS	NC		10/23/2024		440		(19)			(19)		421	421			
100086326	GORREDIJK	NLD		08/29/2022		439						(42)	397	421	24		24
100169077	TOMBALL	TX		09/27/2024		491		(71)			(71)		420	421		1	1
100172215	VALLEJO	CA		10/17/2024		490		(68)			(68)		422	422			
100156927	MONTICELLO	NY		06/27/2024		458		(36)			(36)		422	422			
100155594	MANKATO	MN		06/18/2024		519		(97)			(97)		422	422			
100055080	TIGRETT	TN		03/23/2021		295		127			127		422	422			
100046819	OAKLYN	NJ		11/20/2020		1,035		(613)			(613)		422	422			
100173121	BEND	OR		10/30/2024		473		(51)			(51)		422	422			
100126500	MEMPHIS	TN		08/30/2023		358		65			65		422	422			
100159860	NORTH FORT MYERS	FL		08/16/2024		466		(44)			(44)		422	422			
100162077	WILSON	NC		07/31/2024		432		(10)			(10)		422	422			
100172570	PHOENIX	AZ		10/23/2024		495		(73)			(73)		422	422			
100155428	ORMOND BEACH	FL		06/18/2024		543		(121)			(121)		422	422			
100153982	GAINESVILLE	GA		06/05/2024		626		(203)			(203)		422	422			
100153071	COLUMBUS	OH		06/27/2024		553		(131)			(131)		422	422			
100126462	OWENSBORO	KY		08/30/2023		250		172			172		422	422			
100162933	ARLINGTON	TX		08/12/2024		430		(8)			(8)		422	422			
100175305	TEMPE	AZ		11/05/2024		457		(35)			(35)		422	422			
100149738	SHARON HILL	PA		04/26/2024		449		(27)			(27)		422	422			
100166217	ALEXANDRIA	VA		09/09/2024		481		(59)			(59)		422	422			
100167596	CHARLOTTE	NC		09/19/2024		499		(76)			(76)		422	422			
100114360	EUNICE	LA		06/29/2023		265		157			157		423	423			
100172254	HOUSTON	TX		10/21/2024		260		(47)			(47)		212	423		210	210
100158449	WEST PALM BEACH	FL		07/10/2024		433		(10)			(10)		423	423			
100167138	RICHMOND	RI		09/13/2024		479		(56)			(56)		423	423			
100155420	PINE BLUFF	AR		06/18/2024		348		75			75		423	423			
100038824	DUBLIN	IRL		09/27/2019		(14,354)		2,147			2,147		(12,207)	423		12,630	12,630
100130043	NEW BRITAIN	CT		09/27/2023		431		(8)			(8)		423	423			
100168139	COROLLA	NC		09/20/2024		454		(31)			(31)		423	423			
100172525	SURPRISE	AZ		10/23/2024		477		(54)			(54)		423	423			
100152916	KANSAS CITY	MO		05/22/2024		499		(76)			(76)		423	423			
100163988	EAU CLAIRE	WI		08/21/2024		511		(88)			(88)		423	423			
100166240	CLAYTON	NC		09/09/2024		510		(86)			(86)		423	423			
100087616	CAPELLE AAN DEN IJSSEL	NLD		09/27/2022		445						(60)	385	423	38		38
100175174	CHARLOTTE	NC		11/05/2024		472		(49)			(49)		423	423			
100172580	AUSTIN	TX		10/23/2024		423							423	423			
100167646	LONGS	SC		09/19/2024		391		32			32		423	423			
100171419	GOODYEAR	AZ		10/16/2024		518		(95)			(95)		423	423			
100168600	BUNNELL	FL		09/25/2024		396		28			28		424	424			
100161959	EL PASO	TX		07/31/2024		553		(130)			(130)		424	424			
100172309	MARYVILLE	TN		10/21/2024		248		(35)			(35)		212	424		211	211
100171894	ALVIN	TX		10/17/2024		472		(48)			(48)		424	424			
100175181	LAS VEGAS	NV		11/05/2024		455		(31)			(31)		424	424			
100166280	FARMINGDALE	NJ		09/09/2024		461		(38)			(38)		424	424			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166409	TILLAMOOK	OR		10/31/2024		381		42			42		424	424			
100166998	DAVIE	FL		09/13/2024		463		(41)			(41)		423	424		1	1
100171670	NORTHLAKE	TX		10/16/2024		504		(80)			(80)		424	424			
100155526	CHULA VISTA	CA		06/18/2024		564		(140)			(140)		424	424			
100173726	COMMERCIAL POINT	OH		10/30/2024		494		(70)			(70)		424	424			
100155734	DELTONA	FL		06/18/2024		519		(95)			(95)		424	424			
100113942	MARSTONS MILLS	MA		06/29/2023		348		76			76		424	424			
100038823	DUBLIN	IRL		09/27/2019		(14,383)		2,151			2,151		(12,232)	424		12,656	12,656
100170243	ANGIER	NC		10/08/2024		432		(8)			(8)		424	424			
100171245	CARLSBAD	CA		10/16/2024		583		(159)			(159)		424	424			
100169931	NAMPA	ID		11/08/2024		466		(41)			(41)		424	424			
100165589	SAN BERNARDINO	CA		10/04/2024		571		(147)			(147)		424	424			
100170325	LATHROP	CA		10/08/2024		560		(135)			(135)		425	425			
100060836	VINEMONT	AL		06/01/2021		421		3			3		425	425			
100159917	DORAL	FL		08/16/2024		446		(21)			(21)		425	425			
100166996	SAINT LOUIS	MO		09/13/2024		470		(46)			(46)		423	425		1	1
100172322	SOLON	OH		10/21/2024		241		(28)			(28)		213	425		212	212
100110824	HOUSTON	TX		06/29/2023		148		277			277		425	425			
100170094	MONTCLAIR	CA		10/08/2024		531		(106)			(106)		425	425			
100174373	SPOKANE	WA		10/31/2024		341		84			84		425	425			
100164114	ATLANTA	GA		08/21/2024		491		(66)			(66)		425	425			
100166455	CLIFTON	NJ		10/31/2024		401		24			24		425	425			
100054073	HOUSTON	TX		03/23/2021		(1,182)		1,608			1,608		425	425			
100168422	GASTONIA	NC		09/25/2024		495		(70)			(70)		425	425			
100167592	CHARLOTTE	NC		09/19/2024		540		(114)			(114)		425	425			
100174933	PHOENIX	AZ		10/31/2024		413		12			12		425	425			
100103857	EASTON	PA		05/10/2023		478		(53)			(53)		425	425			
100017796	NASHVILLE	TN		04/26/2018		405		20			20		425	425			
100169255	WACO	TX		09/27/2024		434		(9)			(9)		425	425			
100153456	SCRANTON	PA		05/30/2024		477		(51)			(51)		425	425			
100147229	PLYMOUTH	PA		03/28/2024		448		(23)			(23)		425	425			
100167766	PALM COAST	FL		09/19/2024		475		(50)			(50)		425	425			
100164694	BOONE	NC		08/23/2024		510		(85)			(85)		425	425			
100170170	WEST RICHLAND	WA		10/08/2024		479		(54)			(54)		425	425			
100171420	HONOLULU	HI		10/16/2024		471		(46)			(46)		426	426			
100159952	KISSIMMEE	FL		08/16/2024		497		(71)			(71)		426	426			
100174048	MODESTO	CA		10/31/2024		479		(53)			(53)		426	426			
100171678	TRACY	CA		10/16/2024		495		(69)			(69)		426	426			
100165315	CHARLESTON	SC		08/29/2024		473		(47)			(47)		426	426			
100180300	TEHACHAPI	CA		11/25/2024		412		14			14		426	426			
100171848	CYPRESS	TX		10/17/2024		475		(49)			(49)		426	426			
100054740	PITTSBURGH	PA		03/23/2021		549		(123)			(123)		426	426			
100165778	SPRING	TX		08/29/2024		394		32			32		426	426			
100161949	NORTH CHESTERFIELD	VA		07/31/2024		572		(146)			(146)		426	426			
100179938	CHERRY LOG	GA		11/25/2024		460		(34)			(34)		426	426			
100171802	FOLSOM	CA		10/17/2024		471		(45)			(45)		426	426			
100148989	REDMOND	OR		04/17/2024		473		(47)			(47)		426	426			
100179677	STOCKTON	CA		11/21/2024		323		103			103		426	426			
100160606	CARSON	CA		07/19/2024		436		(10)			(10)		426	426			
100164220	BROCKTON	MA		08/21/2024		519		(93)			(93)		426	426			
100162489	TEQUESTA	FL		08/07/2024		563		(137)			(137)		426	426			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155413	MONROE	GA		06/18/2024		572		(146)			(146)		426	426			
100175307	HIALEAH	FL		11/05/2024		478		(52)			(52)		426	426			
100155183	HILTON HEAD ISLAND	SC		07/19/2024		489		(62)			(62)		426	426			
100164306	CONVERSE	TX		08/21/2024		429		(3)			(3)		427	427			
100161873	PORTSMOUTH	OH		07/31/2024		486		(60)			(60)		427	427			
100163274	DOUGLAS CITY	CA		08/13/2024		484		(58)			(58)		427	427			
100167055	LOXAHATCHEE	FL		09/13/2024		512		(85)			(85)		427	427			
100164115	DECATUR	GA		08/21/2024		490		(63)			(63)		427	427			
100165767	TITUSVILLE	FL		08/29/2024		495		(68)			(68)		427	427			
100165240	BIRMINGHAM	AL		08/29/2024		427							427	427			
100152935	FORT MEADE	FL		06/27/2024		536		(109)			(109)		427	427			
100169806	PEORIA	AZ		09/30/2024		492		(65)			(65)		427	427			
100113958	MILWAUKEE	WI		06/29/2023		451		(24)			(24)		427	427			
100169617	NORTH HOLLYWOOD	CA		09/30/2024		503		(76)			(76)		427	427			
100171256	WOODHAVEN	NY		10/16/2024		474		(47)			(47)		427	427			
100167614	SAINT CLOUD	FL		09/19/2024		564		(137)			(137)		427	427			
100155291	INDIANAPOLIS	IN		07/19/2024		532		(105)			(105)		428	428			
100162085	SAN DIEGO	CA		07/31/2024		427							428	428			
100165961	PETERSBURG	VA		09/06/2024		401		27			27		428	428			
100173894	SNELLVILLE	GA		10/31/2024		400		27			27		428	428			
100173891	SNELLVILLE	GA		10/31/2024		402		26			26		428	428			
100173883	SNELLVILLE	GA		10/31/2024		367		60			60		428	428			
100155756	WALDORF	MD		06/18/2024		550		(122)			(122)		428	428			
100161828	PITTSBURGH	PA		07/31/2024		438		(10)			(10)		428	428			
100155009	PROVIDENCE	RI		07/19/2024		487		(58)			(58)		428	428			
100142052	EL PASO	TX		02/29/2024		538		(110)			(110)		428	428			
100171314	BURBANK	CA		10/16/2024		558		(130)			(130)		428	428			
100168213	SAN MARCOS	CA		09/20/2024		496		(68)			(68)		428	428			
100174833	PISCATAWAY	NJ		10/31/2024		432		(4)			(4)		428	428			
100167641	PARRISH	FL		09/19/2024		507		(79)			(79)		428	428			
100174031	GREELEY	CO		10/31/2024		420		9			9		428	428			
100172361	ROUND ROCK	TX		10/23/2024		501		(73)			(73)		428	428			
100161806	MILLVILLE	NJ		07/31/2024		420		8			8		428	428			
100179969	HAYDEN	ID		11/25/2024		402		26			26		428	428			
100054023	FRUITLAND	ID		03/23/2021		883		(455)			(455)		429	429			
100174130	ORANGE	CA		10/31/2024		264		165			165		429	429			
100168095	ATLANTA	GA		09/20/2024		436		(8)			(8)		429	429			
100046523	LIMA	OH		11/25/2020		422		6			6		429	429			
100169549	MESA	AZ		09/30/2024		417		12			12		429	429			
100180354	SARATOGA SPRINGS	UT		11/25/2024		455		(26)			(26)		429	429			
100103362	ROTTERDAM	NLD		04/28/2023		440						(1)	439	429	(11)		(11)
100180409	LAWRENCE	MA		11/25/2024		438		(9)			(9)		429	429			
100146082	WEST MILFORD	NJ		03/19/2024		537		(108)			(108)		429	429			
100146000	STERRETT	AL		03/19/2024		539		(110)			(110)		429	429			
100174253	PIGEON FORGE	TN		10/31/2024		359		70			70		429	429			
100061289	MAPLE HEIGHTS	OH		06/01/2021		417		12			12		429	429			
100142020	JOHNSTON	SC		02/29/2024		580		(151)			(151)		429	429			
100011290	LUDINGTON	MI		12/23/2016		416		13			13		429	429			
100162732	OCEAN CITY	MD		08/12/2024		472		(43)			(43)		429	429			
100112129	FAYETTEVILLE	NC		06/29/2023		301		128			128		429	429			
100167772	GRANDVIEW	WA		09/19/2024		464		(34)			(34)		429	429			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173149	MINNEAPOLIS	MN		10/30/2024		476		(46)			(46)		429	429			
100155567	MAPLE VALLEY	WA		06/18/2024		562		(133)			(133)		429	429			
100143795	COLUMBUS	OH		02/28/2024		590		(160)			(160)		430	430			
100156280	LINDSAY	CA		07/25/2024		569		(140)			(140)		430	430			
100162912	PERRY HALL	MD		08/12/2024		455		(25)			(25)		430	430			
100172308	LEANDER	TX		10/21/2024		244		(29)			(29)		215	430		214	214
100168392	HOPEWELL	VA		09/25/2024		473		(44)			(44)		430	430			
100156869	COLUMBIA	SC		06/27/2024		452		(22)			(22)		430	430			
100154744	LANCASTER	NY		07/19/2024		453		(24)			(24)		430	430			
100100203	EUCLID	OH		03/17/2023		466		(36)			(36)		430	430			
100172192	GRASS VALLEY	CA		10/17/2024		530		(100)			(100)		430	430			
100168689	MARANA	AZ		09/25/2024		478		(48)			(48)		430	430			
100167587	CHARLOTTE	NC		09/19/2024		536		(106)			(106)		430	430			
100156014	SEMINOLE	FL		06/18/2024		558		(127)			(127)		430	430			
100166987	MOORESVILLE	NC		09/13/2024		490		(61)			(61)		429	430		1	1
100173161	CHAPEL HILL	NC		10/30/2024		454		(23)			(23)		430	430			
100165113	UNITED KINGDOM	GBR		08/27/2024		450							450	430	(20)		(20)
100171808	COLORADO SPRINGS	CO		10/17/2024		280		(64)			(64)		216	430		214	214
100166279	CHESTER	VA		09/09/2024		485		(55)			(55)		430	430			
100170404	LOS ANGELES	CA		10/09/2024		503		(73)			(73)		430	430			
100164133	GRAND RAPIDS	MI		08/21/2024		527		(97)			(97)		431	431			
100163837	COPPELL	TX		09/27/2024		608		(177)			(177)		431	431			
100168568	LYNCHBURG	VA		09/25/2024		463		(32)			(32)		431	431			
100155780	SAN DIEGO	CA		06/18/2024		501		(70)			(70)		431	431			
100161894	ENNIS	TX		07/31/2024		481		(50)			(50)		431	431			
100167638	NOKOMIS	FL		09/19/2024		535		(105)			(105)		431	431			
100168270	GILBERT	AZ		09/20/2024		448		(17)			(17)		431	431			
100146687	CONROE	TX		03/20/2024		639		(208)			(208)		431	431			
100171242	BERKELEY	CA		10/16/2024		490		(59)			(59)		431	431			
100153971	WASHINGTON	DC		06/05/2024		532		(101)			(101)		431	431			
100167805	DAVENPORT	FL		09/19/2024		547		(116)			(116)		431	431			
100174486	BOCA RATON	FL		10/31/2024		448		(17)			(17)		431	431			
100166135	IDYLLWILD	CA		09/09/2024		512		(81)			(81)		431	431			
100174129	BENTON HARBOR	MI		10/31/2024		424		7			7		431	431			
100162702	ATLANTA	GA		08/12/2024		457		(26)			(26)		431	431			
100163986	MIAMI GARDENS	FL		08/21/2024		539		(108)			(108)		431	431			
100173304	DENVER	CO		10/30/2024		510		(79)			(79)		431	431			
100171686	DANVILLE	KY		10/16/2024		464		(33)			(33)		431	431			
100164682	COSTA MESA	CA		08/23/2024		501		(70)			(70)		431	431			
100146070	HURT	VA		03/19/2024		540		(109)			(109)		431	431			
100083344	AMSTERDAM	NLD		05/27/2022		443						(12)	431	432			
100173193	LAUDERDALE BY THE SEA	FL		10/30/2024		480		(48)			(48)		432	432			
100180446	RIVERSIDE	CA		11/25/2024		443		(11)			(11)		432	432			
100174972	KERHONKSON	NY		10/31/2024		440		(8)			(8)		432	432			
100150055	DANVILLE	VA		06/14/2024		482		(51)			(51)		432	432			
100174014	HONOLULU	HI		10/31/2024		340		92			92		432	432			
100167455	SEBASTIAN	FL		09/16/2024		503		(71)			(71)		432	432			
100163598	OBERLIN	OH		08/15/2024		507		(75)			(75)		432	432			
100171247	CAMAS	WA		10/16/2024		534		(102)			(102)		432	432			
100163926	CEDAR GROVE	WI		10/04/2024		463		(31)			(31)		432	432			
100161180	COLUMBUS	OH		07/25/2024		520		(88)			(88)		432	432			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169831	FRESNO	CA		09/30/2024		494		(62)			(62)		432	432			
100172289	PHILADELPHIA	PA		10/21/2024		238		(22)			(22)		217	432		215	215
100155166	CAPE CORAL	FL		07/19/2024		445		(13)			(13)		432	432			
100174238	JOSHUA TREE	CA		10/31/2024		411		21			21		432	432			
100165391	NEW CASTLE	DE		08/29/2024		447		(16)			(16)		431	432		1	1
100154112	VERNON ROCKVILLE	CT		07/11/2024		560		(128)			(128)		432	432			
100173812	SAINT LOUIS	MO		10/31/2024		399		33			33		433	433			
100169089	NOKOMIS	FL		09/27/2024		472		(41)			(41)		431	433		1	1
100167588	ALBEMARLE	NC		09/19/2024		429		3			3		433	433			
100167585	ALBEMARLE	NC		09/19/2024		429		3			3		433	433			
100164119	ATLANTA	GA		08/21/2024		530		(97)			(97)		433	433			
100141609	AURORA	IL		01/30/2024		453		(20)			(20)		433	433			
100165649	HIALEAH	FL		10/04/2024		581		(148)			(148)		433	433			
100113807	OZARK	AL		06/29/2023		296		137			137		433	433			
100166142	CHECK	VA		09/09/2024		499		(66)			(66)		433	433			
100157709	KENNER	LA		06/28/2024		595		(162)			(162)		433	433			
100164874	SAN ANTONIO	TX		08/26/2024		538		(105)			(105)		433	433			
100172521	DACULA	GA		10/23/2024		479		(47)			(47)		433	433			
100154656	WATERFORD	MI		07/19/2024		573		(140)			(140)		433	433			
100172256	COLUMBIA	MO		10/21/2024		233		(10)			(10)		222	433		211	211
100168781	EAGLE	CO		09/26/2024		733		(300)			(300)		433	433			
100174255	CLAYTON	NC		10/31/2024		407		26			26		433	433			
100163014	ELK GROVE VILLAGE	IL		08/13/2024		491		(59)			(59)		432	433		1	1
100168639	PORT ST. LUCIE	FL		09/25/2024		489		(56)			(56)		433	433			
100127124	JOLIET	MT		08/30/2023		401		32			32		433	433			
100174142	FREDERICKSBURG	VA		10/31/2024		447		(14)			(14)		433	433			
100169180	GARNER	NC		09/27/2024		455		(23)			(23)		432	433		1	1
100164668	UNIONTOWN	PA		08/23/2024		339		95			95		433	433			
100168441	SAUTEE NACOOCHEE	GA		09/25/2024		500		(67)			(67)		433	433			
100168177	LAWNDALE	CA		09/20/2024		480		(47)			(47)		433	433			
100171698	CHESAPEAKE	VA		10/16/2024		487		(54)			(54)		433	433			
100171439	NORTH MYRTLE BEACH	SC		10/16/2024		503		(70)			(70)		434	434			
100164462	AURORA	IL		08/21/2024		460		(26)			(26)		434	434			
100169702	PALESTINE	TX		09/30/2024		533		(100)			(100)		434	434			
100165444	DUBOIS	WY		08/29/2024		507		(74)			(74)		433	434		1	1
100163076	MYRTLE BEACH	SC		08/13/2024		522		(90)			(90)		433	434		1	1
100127303	STERLING	VA		08/30/2023		277		157			157		434	434			
100167586	FALLING WATERS	WV		09/19/2024		530		(97)			(97)		434	434			
100169169	WATAUGA	TX		09/27/2024		456		(24)			(24)		433	434		1	1
100172907	LOS ANGELES	CA		10/25/2024		497		(64)			(64)		434	434			
100170012	HENDERSON	NV		11/08/2024		490		(57)			(57)		434	434			
100167900	CHICAGO	IL		09/20/2024		504		(70)			(70)		434	434			
100164549	LADY LAKE	FL		08/21/2024		472		(38)			(38)		434	434			
100168261	JACKSONVILLE BEACH	FL		09/20/2024		487		(52)			(52)		434	434			
100169514	INDIO	CA		09/30/2024		502		(67)			(67)		434	434			
100167999	HOUSTON	TX		09/20/2024		579		(145)			(145)		434	434			
100174226	WYOMING	MN		10/31/2024		375		60			60		434	434			
100170106	WESLEY CHAPEL	FL		10/08/2024		464		(29)			(29)		434	434			
100043679	CAMILLUS	NY		08/13/2020		393		42			42		435	435			
100171441	STANWOOD	WA		10/16/2024		493		(58)			(58)		435	435			
100173115	GARDNERVILLE	NV		10/30/2024		447		(12)			(12)		435	435			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155440	CAPE CORAL	FL		06/18/2024		573		(139)			(139)		435	435			
100161923	COLUMBUS	GA		07/31/2024		425		10			10		435	435			
100167932	LOS ANGELES	CA		09/20/2024		452		(17)			(17)		435	435			
100163361	TOWNSEND	TN		09/27/2024		495		(60)			(60)		435	435			
100133381	DANVILLE	CA		11/21/2023		452		(17)			(17)		435	435			
100167562	SAINT CLOUD	FL		09/19/2024		525		(90)			(90)		435	435			
100164089	ATLANTA	GA		08/21/2024		452		(17)			(17)		435	435			
100163034	BRUNSWICK	OH		08/13/2024		507		(72)			(72)		434	435		1	1
100171823	MARIETTA	GA		10/17/2024		260		(41)			(41)		218	436		217	217
100180329	WEST SACRAMENTO	CA		11/25/2024		444		(8)			(8)		436	436			
100169143	NEW ORLEANS	LA		09/27/2024		484		(49)			(49)		434	436		1	1
100145989	COURTLAND	VA		03/19/2024		547		(111)			(111)		436	436			
100168477	SOUTH BEACH	OR		09/25/2024		513		(77)			(77)		436	436			
100169184	CAPE CORAL	FL		09/27/2024		468		(33)			(33)		435	436		1	1
100180376	EVERETT	WA		11/25/2024		435		1			1		436	436			
100145986	LANCASTER	OH		03/19/2024		546		(110)			(110)		436	436			
100171423	MURPHY	NC		10/16/2024		461		(25)			(25)		436	436			
100167829	PASCO	WA		09/20/2024		452		(15)			(15)		436	436			
100158513	DOTHAN	AL		07/10/2024		508		(71)			(71)		436	436			
100173108	CARY	NC		10/30/2024		466		(30)			(30)		436	436			
100162009	WILMINGTON	NC		07/31/2024		508		(71)			(71)		437	437			
100151148	SAINT LOUIS	MO		05/09/2024		629		(192)			(192)		437	437			
100175264	HURRICANE	UT		11/05/2024		463		(26)			(26)		437	437			
100179928	ROSWELL	GA		11/25/2024		427		10			10		437	437			
100046073	CATAWBA	SC		11/25/2020		508		(71)			(71)		437	437			
100166315	DALLAS	TX		10/23/2024		493		(56)			(56)		437	437			
100163337	HERMITAGE	TN		08/13/2024		482		(45)			(45)		437	437			
100164620	FALLING WATERS	WV		08/21/2024		537		(100)			(100)		437	437			
100155700	JACKSONVILLE	FL		06/18/2024		556		(119)			(119)		437	437			
100154172	DAYTON	TX		07/11/2024		454		(17)			(17)		437	437			
100054869	MONROE	MI		03/23/2021		1,399		(962)			(962)		437	437			
100171484	VIENNA	VA		10/16/2024		496		(58)			(58)		437	437			
100130367	CLEVELAND	OH		09/28/2023		507		(69)			(69)		437	437			
100175148	ESTERO	FL		11/05/2024		505		(68)			(68)		437	437			
100154701	PENSACOLA	FL		07/19/2024		540		(103)			(103)		437	437			
100173250	CORAL SPRINGS	FL		10/30/2024		454		(17)			(17)		437	437			
100168269	FREDERICKSBURG	TX		09/20/2024		464		(27)			(27)		438	438			
100167922	EL MIRAGE	CA		09/20/2024		491		(53)			(53)		438	438			
100141160	JACKSONVILLE	FL		01/30/2024		467		(29)			(29)		438	438			
100166196	FORT WORTH	TX		09/09/2024		448		(10)			(10)		438	438			
100163928	SEGUIN	TX		10/04/2024		480		(42)			(42)		438	438			
100165014	PEMBROKE PINES	FL		08/28/2024		581		(143)			(143)		438	438			
100168386	WOODBURY	MN		09/25/2024		476		(38)			(38)		438	438			
100080178	BELLEVIEW	FL		02/25/2022		139		299			299		438	438			
100170514	MABLETON	GA		10/09/2024		561		(123)			(123)		438	438			
100168775	MANCHESTER	NH		09/26/2024		528		(90)			(90)		438	438			
100180033	SAINT MICHAELS	MD		11/25/2024		464		(26)			(26)		438	438			
100179889	TULARE	CA		11/25/2024		418		20			20		438	438			
100102400	MURRIETA	CA		06/07/2023		332		106			106		438	438			
100165524	JACKSONVILLE	FL		08/29/2024		464		(26)			(26)		437	438		1	1
100137367	MONTGOMERY	AL		12/01/2023		530		(92)			(92)		438	438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100180222	SPOKANE VALLEY	WA		11/25/2024		462		(24)			(24)		438	438			
100173355	OAK RIDGE	TN		10/30/2024		479		(40)			(40)		438	438			
100141152	BALTIMORE	MD		01/30/2024		(1,074)		1,512			1,512		439	439			
100164065	LAUREL	MD		08/21/2024		541		(103)			(103)		439	439			
100174382	WINTER HAVEN	FL		10/31/2024		431		8			8		439	439			
100150029	DETROIT	MI		06/07/2024		509		(71)			(71)		439	439			
100046778	JOHNSTON	RI		11/20/2020		1,186		(747)			(747)		439	439			
100153047	KAUFMAN	TX		06/27/2024		512		(73)			(73)		439	439			
100180045	SCOTTSDALE	AZ		11/25/2024		449		(10)			(10)		439	439			
100154564	BALTIMORE	MD		06/14/2024		523		(84)			(84)		439	439			
100168370	OKLAHOMA CITY	OK		09/25/2024		439							439	439			
100167762	HOUSTON	TX		09/19/2024		606		(167)			(167)		439	439			
100167763	HOUSTON	TX		09/19/2024		613		(174)			(174)		439	439			
100173255	SPARTA	NC		10/30/2024		487		(48)			(48)		439	439			
100171444	SHAKOPEE	MN		10/16/2024		470		(31)			(31)		439	439			
100171400	FORT WORTH	TX		10/16/2024		504		(65)			(65)		439	439			
100169056	PHOENIX	AZ		09/27/2024		495		(57)			(57)		438	439		1	1
100158565	LIBERTY	SC		07/10/2024		545		(106)			(106)		439	439			
100155834	EUGENE	OR		06/18/2024		547		(108)			(108)		439	439			
100086698	SMYRNA	GA		09/30/2022		436		3			3		439	439			
100158562	WILMINGTON	DE		07/10/2024		585		(145)			(145)		440	440			
100171854	WEST GROVE	PA		10/17/2024		262		(41)			(41)		220	440		219	219
100054774	SAINT LOUIS	MO		03/23/2021		905		(465)			(465)		440	440			
100163606	MODESTO	CA		08/15/2024		495		(55)			(55)		440	440			
100180427	RIVERTON	UT		11/25/2024		424		16			16		440	440			
100152864	MISSOURI CITY	TX		05/22/2024		681		(242)			(242)		440	440			
100174367	PORT ARANSAS	TX		10/31/2024		381		59			59		440	440			
100172118	COLORADO SPRINGS	CO		10/17/2024		519		(79)			(79)		440	440			
100168403	WEYMOUTH	MA		09/25/2024		495		(55)			(55)		440	440			
100145801	MOBILE	AL		05/08/2024		534		(94)			(94)		440	440			
100153719	KAUFMAN	TX		07/11/2024		532		(91)			(91)		440	440			
100172171	STONE MOUNTAIN	GA		10/17/2024		661		(220)			(220)		440	440			
100175242	DENVER	CO		11/05/2024		467		(27)			(27)		440	440			
100173486	SUFFOLK	VA		10/29/2024		556		(115)			(115)		440	440			
100147473	MIAMI	FL		04/03/2024		480		(39)			(39)		440	440			
100148992	SPRING BRANCH	TX		04/17/2024		548		(53)			(53)		495	441		(54)	(54)
100149794	DESERT HOT SPRINGS	CA		04/26/2024		473		(32)			(32)		441	441			
100173247	HOWARD CITY	MI		10/30/2024		484		(44)			(44)		441	441			
100179893	VALPARAISO	IN		11/25/2024		331		110			110		441	441			
100166170	BRISTOW	VA		09/09/2024		517		(76)			(76)		441	441			
100171806	SARDINIA	OH		10/17/2024		510		(69)			(69)		441	441			
100168646	SELMA	CA		09/25/2024		484		(43)			(43)		441	441			
100168482	CASA GRANDE	AZ		09/25/2024		525		(84)			(84)		441	441			
100164597	FALLING WATERS	WV		08/21/2024		546		(105)			(105)		441	441			
100150091	HOUSTON	TX		06/14/2024		506		(64)			(64)		441	441			
100149912	CALIFORNIA CITY	CA		04/29/2024		554		(113)			(113)		441	441			
100112226	PHOENIX	IL		06/29/2023		92		349			349		441	441			
100090845	LANCASTER	TX		01/06/2023		623		(182)			(182)		441	441			
100180172	JAMAICA	NY		11/25/2024		488		(47)			(47)		441	441			
100169546	BLOOMFIELD	KY		09/30/2024		466		(25)			(25)		441	441			
100166067	FREDERICKSBURG	TX		09/09/2024		487		(46)			(46)		442	442			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100171839	ATHENS	AL		10/17/2024		447		(5)			(5)		442	442			
100165708	LAKE WALES	FL		08/29/2024		528		(86)			(86)		442	442			
100149970	FORT WORTH	TX		06/07/2024		580		(138)			(138)		442	442			
100174109	CUMMING	GA		10/31/2024		448		(6)			(6)		442	442			
100168451	FORT WORTH	TX		09/25/2024		507		(65)			(65)		442	442			
100141916	HAMILTON	OH		03/27/2024		502		(60)			(60)		442	442			
100156289	ELK GROVE VILLAGE	IL		07/25/2024		486		(44)			(44)		442	442			
100143521	HARRISBURG	PA		02/21/2024		470		(28)			(28)		442	442			
100170091	FRANKLIN	TN		10/08/2024		542		(99)			(99)		443	443			
100172853	COMPTON	CA		10/25/2024		518		(76)			(76)		443	443			
100100028	DENVER	CO		03/28/2023		802		(359)			(359)		443	443			
100169099	HOUSTON	TX		09/27/2024		507		(65)			(65)		441	443		1	1
100165285	KISSIMMEE	FL		08/29/2024		415		27			27		443	443			
100163442	KATY	TX		09/27/2024		438		5			5		443	443			
100146053	COLORADO SPRINGS	CO		03/19/2024		506		(63)			(63)		443	443			
100163089	AZTEC	NM		08/13/2024		528		(86)			(86)		442	443		1	1
100174873	CUTLER BAY	FL		10/31/2024		452		(9)			(9)		443	443			
100165709	EAST STROUDSBURG	PA		08/29/2024		494		(51)			(51)		443	443			
100163146	OVERLAND PARK	KS		08/13/2024		535		(93)			(93)		442	443		1	1
100180304	PARAMOUNT	CA		11/25/2024		439		5			5		443	443			
100170402	MIAMI	FL		10/09/2024		492		(49)			(49)		443	443			
100169727	CLAWSON	MI		09/30/2024		486		(43)			(43)		443	443			
100167672	MABLETON	GA		09/19/2024		550		(106)			(106)		443	443			
100173188	SAN DIEGO	CA		10/30/2024		484		(41)			(41)		443	443			
100153749	ROTTERDAM	NLD		05/30/2024		449							449	443	(5)		(5)
100167572	PENDERGRASS	GA		09/19/2024		523		(80)			(80)		443	443			
100162061	AUGUSTA	GA		07/31/2024		569		(125)			(125)		443	443			
100174944	SAINT CLOUD	FL		10/31/2024		420		23			23		444	444			
100111710	READING	PA		06/29/2023		406		38			38		444	444			
100142088	KILLEEN	TX		02/29/2024		601		(157)			(157)		444	444			
100165954	RIVERDALE	GA		09/06/2024		468		(24)			(24)		444	444			
100152881	FAYETTEVILLE	NC		05/22/2024		515		(71)			(71)		444	444			
100151728	DEKALB	IL		05/10/2024		517		(73)			(73)		444	444			
100167605	MILLSBORO	DE		09/19/2024		536		(92)			(92)		444	444			
100174307	BATON ROUGE	LA		10/31/2024		423		21			21		444	444			
100166152	LAKE ZURICH	IL		09/09/2024		507		(62)			(62)		444	444			
100159911	MILTON	FL		08/16/2024		586		(142)			(142)		444	444			
100169080	EAST BRUNSWICK	NJ		09/27/2024		495		(52)			(52)		443	444		1	1
100171238	MORENO VALLEY	CA		10/16/2024		467		(22)			(22)		444	444			
100146213	SANTEE	CA		03/19/2024		493		(49)			(49)		445	445			
100163081	ARLINGTON	TX		08/13/2024		522		(78)			(78)		444	445		1	1
100163109	KNOXVILLE	TN		08/13/2024		530		(87)			(87)		444	445		1	1
100173235	TRINITY	NC		10/30/2024		411		34			34		445	445			
100147593	SACRAMENTO	CA		04/04/2024		590		(145)			(145)		445	445			
100174418	LEVITTOWN	PA		10/31/2024		460		(15)			(15)		445	445			
100172265	EDINBURG	TX		10/21/2024		249		(25)			(25)		223	445		222	222
100126858	PHOENIX	AZ		08/30/2023		243		202			202		445	445			
100147270	HAMILTON	NJ		03/28/2024		454		(9)			(9)		445	445			
100165666	HOUSTON	TX		10/04/2024		554		(109)			(109)		445	445			
100165982	EULESS	TX		09/06/2024		642		(197)			(197)		445	445			
100168041	EL CERRITO	CA		09/20/2024		476		(31)			(31)		445	445			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168440	YOUNGSVILLE	NC		09/25/2024		509		(64)			(64)		445	445			
100110937	BENSON	AZ		06/29/2023		252		194			194		445	445			
100171203	DENVILLE	NJ		10/16/2024		580		(135)			(135)		445	445			
100158983	MENTONE	CA		08/15/2024		513		(68)			(68)		445	445			
100158433	BUSHKILL	PA		07/10/2024		528		(82)			(82)		445	445			
100175218	NATIONAL CITY	CA		11/05/2024		480		(35)			(35)		445	445			
100166946	ROCKPORT	TX		09/13/2024		519		(75)			(75)		444	445		1	1
100165426	ORLANDO	FL		08/29/2024		506		(62)			(62)		445	446		1	1
100146550	RANGER	GA		03/19/2024		556		(110)			(110)		446	446			
100146148	ORLANDO	FL		03/19/2024		557		(111)			(111)		446	446			
100174477	RIALTO	CA		10/31/2024		438		7			7		446	446			
100167835	SPRINGFIELD	MO		09/20/2024		387		59			59		446	446			
100171411	CADDO MILLS	TX		10/16/2024		483		(37)			(37)		446	446			
100168692	LANCASTER	CA		09/25/2024		540		(94)			(94)		446	446			
100159909	WESLEY CHAPEL	FL		08/16/2024		531		(85)			(85)		446	446			
100141282	CHERRYVILLE	NC		01/30/2024		528		(82)			(82)		446	446			
100168766	MIAMI	FL		09/26/2024		471		(25)			(25)		446	446			
100166930	OCEAN PARK	WA		09/13/2024		487		(42)			(42)		445	446		1	1
100168579	SAN ANTONIO	TX		09/25/2024		375		71			71		446	446			
100174411	COUNTRY CLUB HILLS	IL		10/31/2024		468		(22)			(22)		446	446			
100163097	PITTSBURGH	PA		08/13/2024		519		(73)			(73)		445	446		1	1
100151785	HOPE MILLS	NC		05/10/2024		505		(59)			(59)		446	446			
100145949	HEBRON	CT		03/19/2024		558		(112)			(112)		446	446			
100113254	MOULTRIE	GA		06/29/2023		348		98			98		446	446			
100169364	SAVANNAH	GA		09/27/2024		536		(90)			(90)		446	446			
100168738	MOORE	SC		09/26/2024		479		(33)			(33)		446	446			
100175263	DENVER	CO		11/05/2024		473		(27)			(27)		446	446			
100146445	FULTON	MO		03/19/2024		558		(112)			(112)		447	447			
100165990	LAKEWOOD	CA		09/06/2024		615		(169)			(169)		447	447			
100054940	INDIANAPOLIS	IN		03/23/2021		271		175			175		447	447			
100157832	LIBERTYVILLE	IL		08/01/2024		546		(99)			(99)		447	447			
100169292	SAN FRANCISCO	CA		09/27/2024		498		(52)			(52)		447	447			
100169633	TEMPE	AZ		09/30/2024		509		(62)			(62)		447	447			
100172243	ATHENS	AL		10/21/2024		221		3			3		224	447		223	223
100171564	RENO	NV		10/16/2024		457		(10)			(10)		447	447			
100161937	CHICAGO	IL		07/31/2024		451		(4)			(4)		447	447			
100162638	CHARLOTTE	NC		08/12/2024		476		(29)			(29)		447	447			
100180305	LA MESA	CA		11/25/2024		449		(2)			(2)		447	447			
100139432	ROCKY MOUNT	NC		12/28/2023		610		(163)			(163)		447	447			
100158623	PORTSMOUTH	VA		07/10/2024		447							447	447			
100162343	CLAYMONT	DE		08/06/2024		524		(77)			(77)		447	447			
100169607	RENTON	WA		09/30/2024		517		(70)			(70)		447	447			
100160422	SPRING	TX		07/19/2024		551		(103)			(103)		447	447			
100141130	POTTSVILLE	PA		01/30/2024		491		(44)			(44)		447	447			
100171380	SURF CITY	NC		10/16/2024		547		(99)			(99)		448	448			
100163228	BAKERSFIELD	CA		08/13/2024		532		(84)			(84)		448	448			
100162010	BALTIMORE	MD		07/31/2024		502		(55)			(55)		448	448			
100154722	EDMOND	OK		07/19/2024		501		(53)			(53)		448	448			
100050198	BOSSIER CITY	LA		11/20/2020		952		(505)			(505)		448	448			
100155492	CUMMING	GA		06/18/2024		541		(93)			(93)		448	448			
100164571	FALLING WATERS	WV		08/21/2024		551		(103)			(103)		448	448			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164511	FALLING WATERS	WV		08/21/2024		545		(97)			(97)		448	448			
100174212	LEXINGTON	NC		10/31/2024		360		88			88		448	448			
100165895	PEARBLOSSOM	CA		08/30/2024		495		(47)			(47)		448	448			
100163245	FAIRFIELD	CA		08/13/2024		550		(102)			(102)		448	448			
100099912	SARCOXIE	MO		03/28/2023		557		(109)			(109)		448	448			
100173200	HUNTSVILLE	AL		10/30/2024		456		(7)			(7)		448	448			
100167027	WEST CHESTER	PA		09/13/2024		591		(143)			(143)		448	448			
100170213	CONCORD	NC		10/08/2024		511		(62)			(62)		448	448			
100169340	KINGSTON	TN		09/27/2024		108		341			341		448	448			
100166939	MARICOPA	AZ		09/13/2024		482		(11)			(11)		470	449		(22)	(22)
100169208	IRVING	TX		09/27/2024		465		(16)			(16)		449	449			
100170459	RAMONA	CA		10/09/2024		573		(125)			(125)		449	449			
100049259	FORT LAUDERDALE	FL		11/20/2020		412		37			37		449	449			
100173288	MOUNT DESERT	ME		10/30/2024		478		(29)			(29)		449	449			
100166993	CEDAR CITY	UT		09/13/2024		460		(12)			(12)		448	449		1	1
100169095	CEDAR CITY	UT		09/27/2024		463		(15)			(15)		448	449		1	1
100169098	CEDAR CITY	UT		09/27/2024		463		(15)			(15)		448	449		1	1
100157738	YUCAIPA	CA		07/02/2024		501		(53)			(53)		449	449			
100156152	TAMPA	FL		07/25/2024		522		(73)			(73)		449	449			
100171602	MINERAL BLUFF	GA		10/16/2024		487		(38)			(38)		449	449			
100168022	EAST PALO ALTO	CA		09/20/2024		510		(61)			(61)		449	449			
100169046	WINTER HAVEN	FL		09/27/2024		477		(30)			(30)		448	449		1	1
100158511	DOTHAN	AL		07/10/2024		522		(73)			(73)		449	449			
100114138	FLORISSANT	MO		06/29/2023		(1,794)		2,243			2,243		449	449			
100153440	SCRANTON	PA		05/30/2024		498		(48)			(48)		449	449			
100177707	RICHMOND	VA		11/19/2024		504		(55)			(55)		449	449			
100170303	DALLAS	GA		10/08/2024		520		(71)			(71)		449	449			
100174884	ROGERS	AR		10/31/2024		442		7			7		449	449			
100144274	TRENTON	NJ		03/07/2024		631		(182)			(182)		449	449			
100171897	BAKERSFIELD	CA		10/17/2024		280		(54)			(54)		225	449		224	224
100167461	GOLDEN VALLEY	MN		09/16/2024		511		(61)			(61)		449	449			
100171504	COLORADO SPRINGS	CO		10/16/2024		531		(82)			(82)		449	449			
100126517	KEARNEYSVILLE	WV		08/30/2023		555		(105)			(105)		449	449			
100147688	KANSAS CITY	MO		04/04/2024		647		(197)			(197)		450	450			
100164585	FALLING WATERS	WV		08/21/2024		547		(98)			(98)		450	450			
100167959	SANTA CLARITA	CA		09/20/2024		718		(268)			(268)		450	450			
100178250	WOBURN	MA		11/19/2024		473		(23)			(23)		450	450			
100179508	HENDERSON	NV		11/21/2024		464		(14)			(14)		450	450			
100162610	LILLINGTON	NC		08/12/2024		521		(72)			(72)		450	450			
100163151	NORTH CHESTERFIELD	VA		08/13/2024		502		(53)			(53)		449	450		1	1
100170414	MIAMI	FL		10/09/2024		469		(19)			(19)		450	450			
100170340	SOUTHERN SHORES	NC		10/08/2024		523		(73)			(73)		450	450			
100046988	NEWPORT NEWS	VA		11/20/2020		1,204		(755)			(755)		450	450			
100168198	VAN NUYS	CA		09/20/2024		558		(108)			(108)		450	450			
100146078	NORTH CHARLESTON	SC		03/19/2024		562		(112)			(112)		450	450			
100146120	MASSILLON	OH		03/19/2024		562		(112)			(112)		450	450			
100146294	EDGEWOOD	NM		03/19/2024		564		(114)			(114)		450	450			
100163818	ANAHEIM	CA		09/27/2024		470		(20)			(20)		450	450			
100071994	PORTSMOUTH	VA		10/29/2021		597		(147)			(147)		450	450			
100176836	ATLANTA	GA		11/15/2024		498		(47)			(47)		450	450			
100165844	SUNRISE	FL		08/29/2024		457		(7)			(7)		450	450			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100169872	BRASELTON	GA		09/30/2024		327		(27)			(27)		300	450		150	150
100151952	ALIQUIPPA	PA		06/14/2024		662		(212)			(212)		450	450			
100173455	SEAFORD	NY		10/29/2024		597		(146)			(146)		450	450			
100170223	SANTA ROSA BEACH	FL		10/08/2024		489		(39)			(39)		450	450			
100111071	CROSS	SC		06/29/2023		144		306			306		450	450			
100154628	GARLAND	TX		06/14/2024		728		(278)			(278)		450	450			
100153433	SCRANTON	PA		05/30/2024		489		(38)			(38)		450	450			
100108352	PLAINFIELD	NJ		05/25/2023		(179,440)		7,618			7,618		(171,822)	451		172,273	172,273
100162604	SHAWNEE	OK		08/12/2024		457		(7)			(7)		451	451			
100146232	LINCOLN	NE		03/19/2024		565		(114)			(114)		451	451			
100156328	BURLINGTON	NJ		07/25/2024		615		(164)			(164)		451	451			
100166119	BLOOMINGTON	IN		09/09/2024		538		(87)			(87)		451	451			
100161978	DALLAS	TX		07/31/2024		572		(122)			(122)		451	451			
100154536	GRAND RAPIDS	MI		06/14/2024		510		(59)			(59)		451	451			
100164695	CHINO VALLEY	AZ		08/23/2024		477		(26)			(26)		451	451			
100171865	TUSCALOOSA	AL		10/17/2024		201		25			25		226	451		225	225
100118735	CONCORD	NC		07/25/2023		510		(59)			(59)		451	451			
100168455	CONCORD	NC		09/25/2024		526		(75)			(75)		451	451			
100117848	CEDAR RAPIDS	IA		07/20/2023		634		(183)			(183)		451	451			
100170469	FRANKLIN	TN		10/09/2024		494		(43)			(43)		451	451			
100167141	LEANDER	TX		09/13/2024		509		(57)			(57)		451	451			
100164719	OCALA	FL		08/23/2024		505		(53)			(53)		451	451			
100161823	SCRANTON	PA		07/31/2024		473		(22)			(22)		451	451			
100172255	BEL AIR	MD		10/21/2024		280		(54)			(54)		226	451		225	225
100175205	HOLLYWOOD	FL		11/05/2024		475		(24)			(24)		452	452			
100171620	BUCKEYE	AZ		10/16/2024		330		121			121		452	452			
100153599	WARREN	MI		05/31/2024		459		(7)			(7)		452	452			
100165663	PLANTATION	FL		10/04/2024		496		(44)			(44)		452	452			
100168597	POINCIANA	FL		09/25/2024		511		(59)			(59)		452	452			
100111801	SAN ANTONIO	TX		06/29/2023		362		90			90		452	452			
100174237	CAPE CORAL	FL		10/31/2024		437		15			15		452	452			
100109867	OAKLAND	CA		06/22/2023		516		(64)			(64)		452	452			
100174245	SAN DIEGO	CA		10/31/2024		378		74			74		452	452			
100159274	SENECA	SC		07/15/2024		506		(53)			(53)		452	452			
100169091	BRADENTON	FL		09/27/2024		512		(62)			(62)		451	452		1	1
100149982	TORRINGTON	CT		06/07/2024		490		(37)			(37)		452	452			
100149943	ABILENE	TX		06/07/2024		589		(137)			(137)		452	452			
100160848	CAPE CORAL	FL		07/24/2024		566		(114)			(114)		452	452			
100147653	SHEBOYGAN	WI		04/04/2024		591		(138)			(138)		452	452			
100172257	ELLABELL	GA		10/21/2024		253		(26)			(26)		227	452		226	226
100158799	JONESBORO	AR		07/10/2024		490		(37)			(37)		453	453			
100126826	HARRISVILLE	NY		08/30/2023		226		227			227		453	453			
100155811	BUMPASS	VA		06/18/2024		571		(118)			(118)		453	453			
100167759	HOUSTON	TX		09/19/2024		620		(167)			(167)		453	453			
100167784	HOUSTON	TX		09/19/2024		620		(168)			(168)		453	453			
100145995	STERLING	CT		03/19/2024		565		(112)			(112)		453	453			
100146014	PLANTATION	FL		03/19/2024		564		(111)			(111)		453	453			
100159600	HAMPSHIRE	IL		07/15/2024		560		(107)			(107)		453	453			
100113994	ELYRIA	OH		06/29/2023		429		24			24		453	453			
100169113	LAS VEGAS	NV		09/27/2024		499		(47)			(47)		452	453		1	1
100173359	KINGSTON	WA		10/30/2024		471		(18)			(18)		453	453			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163968	SAN BERNARDINO	CA		10/04/2024		459		(6)			(6)		453	453			
100169945	DURHAM	NC		11/08/2024		481		(28)			(28)		453	453			
100168420	AUSTIN	TX		09/25/2024		503		(50)			(50)		454	454			
100158458	PEARLAND	TX		07/10/2024		534		(80)			(80)		454	454			
100168163	SOUTH PLAINFIELD	NJ		09/20/2024		404		50			50		454	454			
100151992	FRUITLAND PARK	FL		06/14/2024		553		(99)			(99)		454	454			
100162096	RIO VISTA	CA		07/31/2024		533		(79)			(79)		454	454			
100161173	FRESNO	CA		07/25/2024		515		(61)			(61)		454	454			
100151891	FRANKFORT	KY		05/10/2024		535		(81)			(81)		454	454			
100153386	MYRTLE BEACH	SC		05/29/2024		563		(109)			(109)		454	454			
100112520	BALTIMORE	MD		06/29/2023		45		409			409		454	454			
100149713	TOLEDO	OH		04/26/2024		478		(24)			(24)		454	454			
100175295	INDIO	CA		11/05/2024		451		4			4		454	454			
100180290	OCEAN ISLE BEACH	NC		11/25/2024		463		(9)			(9)		454	454			
100175359	BRICK	NJ		11/05/2024		444		11			11		454	454			
100175086	HIALEAH	FL		11/05/2024		520		(66)			(66)		454	454			
100080523	ORLANDO	FL		03/30/2022		559		(105)			(105)		454	454			
100155766	ANAHEIM	CA		06/18/2024		584		(129)			(129)		454	454			
100146547	LAWRENCEVILLE	GA		03/19/2024		565		(111)			(111)		454	454			
100171448	TWIN LAKES	CO		10/16/2024		547		(93)			(93)		454	454			
100166154	ROSENBERG	TX		09/09/2024		416		39			39		454	454			
100180262	ONTARIO	CA		11/25/2024		438		16			16		454	454			
100179512	WILDOMAR	CA		11/21/2024		468		(13)			(13)		454	454			
100155533	BOZEMAN	MT		06/18/2024		522		(67)			(67)		454	454			
100165412	FAYETTEVILLE	AR		08/29/2024		518		(65)			(65)		454	455		1	1
100174906	DUNDALK	MD		10/31/2024		486		(32)			(32)		455	455			
100167414	WIMAUMA	FL		09/16/2024		516		(61)			(61)		455	455			
100162917	ST. LOUIS	MO		08/12/2024		465		(10)			(10)		455	455			
100159965	MIAMI	FL		08/16/2024		514		(60)			(60)		455	455			
100172436	GLASSBORO	NJ		10/23/2024		510		(56)			(56)		455	455			
100169799	NORTH OGDEN	UT		09/30/2024		491		(36)			(36)		455	455			
100088914	SCOTTSDALE	AZ		11/15/2022		672		(217)			(217)		455	455			
100154526	BALTIMORE	MD		06/14/2024		537		(82)			(82)		455	455			
100146755	SAN ANTONIO	TX		03/20/2024		449		6			6		455	455			
100155172	ALLENTOWN	PA		07/19/2024		477		(22)			(22)		455	455			
100173120	FRANKLIN	TN		10/30/2024		513		(58)			(58)		455	455			
100170268	PHOENIX	AZ		10/08/2024		525		(70)			(70)		455	455			
100175162	CHARLESTON	SC		11/05/2024		465		(10)			(10)		455	455			
100168382	SAINT AUGUSTINE	FL		09/25/2024		475		(20)			(20)		455	455			
100147490	PLANTATION	FL		04/03/2024		713		(258)			(258)		455	455			
100054168	TOLEDO	OH		03/23/2021		433		23			23		456	456			
100139142	LAS VEGAS	NV		12/28/2023		628		(173)			(173)		456	456			
100167483	STUDIO CITY AREA LOS ANGELES	CA		10/31/2024		288		168			168		456	456			
100159852	HIALEAH	FL		08/16/2024		600		(145)			(145)		456	456			
100163279	WATERLOO	IA		08/13/2024		561		(105)			(105)		456	456			
100171349	WOBURN	MA		10/16/2024		613		(157)			(157)		456	456			
100173125	PARADISE	CA		10/30/2024		550		(94)			(94)		456	456			
100173703	ST PETERSBURG	FL		10/30/2024		566		(110)			(110)		456	456			
100174263	COLORADO SPRINGS	CO		10/31/2024		373		83			83		456	456			
100171435	SEATTLE	WA		10/16/2024		529		(72)			(72)		456	456			
100164061	WOODSTOCK	GA		08/21/2024		524		(68)			(68)		456	456			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174449	PHOENIX	AZ		10/31/2024		431		26			26		456	456			
100129923	BALTIMORE	MD		09/27/2023		508		(52)			(52)		456	456			
100170503	TOWACO	NJ		10/09/2024		526		(69)			(69)		457	457			
100159868	CLERMONT	FL		08/16/2024		487		(31)			(31)		457	457			
100174160	MARSHFIELD	MA		10/31/2024		422		34			34		457	457			
100111759	FORT LAUDERDALE	FL		06/29/2023		417		40			40		457	457			
100043676	RICH CREEK	VA		08/13/2020		567		(110)			(110)		457	457			
100157748	ORCUTT	CA		07/02/2024		508		(50)			(50)		457	457			
100166443	MIAMI	FL		10/31/2024		426		32			32		457	457			
100161943	LOS ANGELES	CA		07/31/2024		530		(73)			(73)		457	457			
100161851	WOODRIDGE	NY		07/31/2024		(1,293)		1,751			1,751		457	457			
100146499	PATTERSON	CA		03/19/2024		571		(114)			(114)		457	457			
100068553	DEN HAAG	NLD		08/30/2021		462						29	491	457		(34)	(34)
100172513	LAWRENCEVILLE	GA		10/23/2024		485		(28)			(28)		457	457			
100100536	BLAKESLEE	PA		04/27/2023		(17,170)		1,051			1,051		(16,119)	457		16,576	16,576
100163024	GOULDSBORO	PA		08/13/2024		526		(70)			(70)		457	457		1	1
100164314	MONTGOMERY	AL		08/21/2024		459		(1)			(1)		457	457			
100171813	INDIANAPOLIS	IN		10/17/2024		287		(58)			(58)		230	458		228	228
100091258	SOUTH GATE	CA		01/31/2023		543		(86)			(86)		458	458			
100168029	GILROY	CA		09/20/2024		458							458	458			
100166031	AMERICAN FORK	UT		09/06/2024		620		(162)			(162)		458	458			
100157720	TAMPA	FL		06/28/2024		589		(131)			(131)		458	458			
100071895	RANCHO SANTA MARGARITA	CA		11/19/2021		724		(266)			(266)		458	458			
100163301	CAPITOL HEIGHTS	MD		08/13/2024		494		(36)			(36)		458	458			
100158968	MANOR	TX		08/15/2024		598		(140)			(140)		458	458			
100151982	ALEXANDRIA	VA		06/14/2024		746		(288)			(288)		458	458			
100174848	BETHLEHEM	PA		10/31/2024		433		25			25		458	458			
100162586	ROCKDALE	TX		08/12/2024		416		43			43		458	458			
100131868	PARRISH	FL		10/06/2023		549		(91)			(91)		458	458			
100165307	GLENARDEN	MD		08/29/2024		460		(1)			(1)		458	458			
100168687	DAVENPORT	FL		09/25/2024		483		(24)			(24)		458	458			
100147086	DE SOTO	MO		03/28/2024		481		(23)			(23)		458	458			
100153853	TULARE	CA		06/05/2024		594		(135)			(135)		459	459			
100171331	STATEN ISLAND	NY		10/16/2024		438		21			21		459	459			
100172238	CANON CITY	CO		10/21/2024		279		(49)			(49)		230	459		229	229
100163819	MARLTON	NJ		09/27/2024		530		(71)			(71)		459	459			
100169499	KENNEBUNKPORT	ME		09/30/2024		479		(20)			(20)		459	459			
100168763	KISSIMMEE	FL		09/26/2024		561		(102)			(102)		459	459			
100180356	MANTECA	CA		11/25/2024		444		15			15		459	459			
100180285	CARLSBAD	CA		11/25/2024		448		11			11		459	459			
100171473	MINERAL BLUFF	GA		10/16/2024		519		(60)			(60)		459	459			
100146563	BOSQUE FARMS	NM		03/19/2024		574		(114)			(114)		459	459			
100155449	DOTHAN	AL		06/18/2024		578		(119)			(119)		459	459			
100136842	BINGHAMTON	NY		11/27/2023		498		(38)			(38)		459	459			
100172313	HAMDEN	CT		10/21/2024		248		(18)			(18)		230	460		229	229
100157639	SUNRISE	FL		06/28/2024		513		(54)			(54)		460	460			
100164690	RIVERSIDE	CA		08/23/2024		529		(69)			(69)		460	460			
100163066	ATHENS	TX		08/13/2024		529		(70)			(70)		459	460		1	1
100168115	GRANITE BAY	CA		09/20/2024		524		(64)			(64)		460	460			
100161933	HOUSTON	TX		07/31/2024		561		(101)			(101)		460	460			
100146074	AUBURN	IN		03/19/2024		573		(113)			(113)		460	460			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100146096	DALLAS	PA		03/19/2024		573		(113)			(113)		460	460			
100054822	MARION	IN		03/23/2021		452		9			9		460	460			
100165403	HOUSTON	TX		08/29/2024		474		(15)			(15)		459	460		1	1
100171470	FAIRFAX	VA		10/16/2024		537		(77)			(77)		460	460			
100172489	TALLADEGA	AL		10/23/2024		490		(30)			(30)		460	460			
100164889	HEBRON	KY		08/28/2024		476		(16)			(16)		460	460			
100180215	JACKSON	NJ		11/25/2024		492		(31)			(31)		460	460			
100167624	NORTH MYRTLE BEACH	SC		09/19/2024		533		(73)			(73)		460	460			
100163904	FORT LAUDERDALE	FL		09/27/2024		466		(6)			(6)		460	460			
100168190	LOMITA	CA		09/20/2024		572		(112)			(112)		460	460			
100159236	BRUNSWICK	GA		07/15/2024		505		(45)			(45)		460	460			
100149823	WENDELL	ID		04/29/2024		613		(153)			(153)		460	460			
100167921	TALLAHASSEE	FL		09/20/2024		485		(24)			(24)		460	460			
100149739	BUFFALO	NY		04/26/2024		499		(39)			(39)		460	460			
100113247	DETROIT	MI		06/29/2023		453		7			7		461	461			
100158554	WAVERLY	VA		07/10/2024		583		(123)			(123)		461	461			
100163374	LINCOLN	RI		09/27/2024		559		(99)			(99)		461	461			
100166048	ORELAND	PA		09/06/2024		538		(77)			(77)		461	461			
100160601	HOT SPRINGS	AR		07/19/2024		544		(84)			(84)		461	461			
100151951	MABANK	TX		06/14/2024		602		(141)			(141)		461	461			
100163153	SCHWENKSVILLE	PA		08/13/2024		541		(81)			(81)		460	461		1	1
100180314	MENIFEE	CA		11/25/2024		468		(6)			(6)		461	461			
100146058	MIAMI	FL		03/19/2024		593		(132)			(132)		461	461			
100139423	PLYMOUTH	PA		12/28/2023		533		(72)			(72)		461	461			
100164678	FOUNTAIN HILLS	AZ		08/23/2024		504		(42)			(42)		461	461			
100025537	LAWRENCE	MA		09/20/2018		(1,682)		2,144			2,144		461	461			
100151954	ALIQUIPPA	PA		06/14/2024		708		(246)			(246)		462	462			
100172366	NAPLES	FL		10/23/2024		541		(79)			(79)		462	462			
100172326	IOWA COLONY	TX		10/21/2024		262		(31)			(31)		232	462		230	230
100166019	MADERA	CA		09/06/2024		503		(41)			(41)		462	462			
100038835	DUBLIN	IRL		09/27/2019		(15,694)		2,366			2,366		(13,328)	462		13,790	13,790
100166057	SACRAMENTO	CA		09/09/2024		525		(63)			(63)		462	462			
100165322	MARYSVILLE	WA		08/29/2024		485		(23)			(23)		462	462			
100155507	COLUMBUS	GA		06/18/2024		574		(112)			(112)		462	462			
100174271	HENDERSON	NV		10/31/2024		369		93			93		462	462			
100170111	DESERT HOT SPRINGS	CA		10/08/2024		531		(69)			(69)		462	462			
100167667	MOORESVILLE	NC		09/19/2024		565		(102)			(102)		462	462			
100154954	NORCROSS	GA		07/19/2024		511		(49)			(49)		462	462			
100166174	ROYSE CITY	TX		09/09/2024		512		(50)			(50)		462	462			
100110810	EVANSTON	IL		06/29/2023		327		136			136		462	462			
100171653	HOLLADAY	UT		10/16/2024		533		(70)			(70)		462	462			
100153413	PARK FOREST	IL		05/30/2024		503		(40)			(40)		463	463			
100165303	DORCHESTER	MA		08/29/2024		537		(74)			(74)		463	463			
100166138	NORTH RICHLAND HILLS	TX		09/09/2024		524		(62)			(62)		463	463			
100166983	SANTA ROSA	CA		09/13/2024		515		(54)			(54)		461	463		1	1
100162342	LAS VEGAS	NV		08/06/2024		513		(50)			(50)		463	463			
100164145	INDIANAPOLIS	IN		08/21/2024		492		(29)			(29)		463	463			
100153479	MEMPHIS	TN		05/30/2024		493		(30)			(30)		463	463			
100127333	VIRGINIA BEACH	VA		08/30/2023		503		(40)			(40)		463	463			
100168265	GULF BREEZE	FL		09/20/2024		503		(40)			(40)		463	463			
100165381	OKLAHOMA CITY	OK		08/29/2024		529		(67)			(67)		462	463		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166335	LOS ANGELES	CA		10/24/2024		563		(100)			(100)		463	463			
100166317	SAN DIEGO	CA		10/23/2024		488		(25)			(25)		463	463			
100154200	BELLEVUE	NE		07/11/2024		556		(93)			(93)		463	463			
100173163	MINNEAPOLIS	MN		10/30/2024		494		(30)			(30)		463	463			
100171758	MILLERSPORT	OH		10/17/2024		484		(21)			(21)		463	463			
100174918	LAFAYETTE	IN		10/31/2024		479		(16)			(16)		463	463			
100168449	AUBURN	AL		09/25/2024		521		(57)			(57)		464	464			
100146549	LEXINGTON	KY		03/19/2024		577		(114)			(114)		464	464			
100112124	LEAVENWORTH	KS		06/29/2023		404		59			59		464	464			
100165692	HOMESTEAD	FL		08/29/2024		568		(105)			(105)		464	464			
100159859	MIAMI GARDENS	FL		08/16/2024		520		(56)			(56)		464	464			
100163025	CHARLOTTE	NC		08/13/2024		526		(63)			(63)		463	464		1	1
100168421	BRADENTON	FL		09/25/2024		500		(36)			(36)		464	464			
100151794	DECATUR	TX		05/10/2024		592		(128)			(128)		464	464			
100167119	VISALIA	CA		09/13/2024		558		(94)			(94)		464	464			
100173104	KANSAS CITY	MO		10/30/2024		493		(29)			(29)		464	464			
100146686	HOUSTON	TX		03/20/2024		825		(361)			(361)		464	464			
100113963	TIVERTON	RI		06/29/2023		531		(66)			(66)		464	464			
100168351	HOUSTON	TX		09/25/2024		481		(16)			(16)		464	464			
100139164	MURFREESBORO	TN		12/28/2023		507		(43)			(43)		464	464			
100175301	RALEIGH	NC		11/05/2024		473		(8)			(8)		464	464			
100175944	LAVON	TX		11/14/2024		496		(32)			(32)		464	464			
100166921	YUMA	AZ		09/13/2024		534		(71)			(71)		463	465		2	2
100146398	STATHAM	GA		03/19/2024		579		(114)			(114)		465	465			
100146051	NEWTON	AL		03/19/2024		580		(115)			(115)		465	465			
100146293	PORT ORANGE	FL		03/19/2024		580		(116)			(116)		465	465			
100171325	SAINT PAUL	MN		10/16/2024		551		(86)			(86)		465	465			
100130054	LORAIN	OH		09/27/2023		177		287			287		465	465			
100160390	CLOVIS	CA		09/06/2024		552		(87)			(87)		465	465			
100171917	WHITESTOWN	IN		10/17/2024		253		(20)			(20)		233	465		232	232
100077629	NINETY SIX	SC		01/03/2022		519		(54)			(54)		465	465			
100164215	BAKERSFIELD	CA		08/21/2024		487		(22)			(22)		465	465			
100168947	GRONINGEN	NLD		09/26/2024		506							506	465	(41)		(41)
100169125	CALERA	AL		09/27/2024		428		36			36		464	465		1	1
100169128	CALERA	AL		09/27/2024		428		36			36		464	465		1	1
100169129	CALERA	AL		09/27/2024		428		36			36		464	465		1	1
100169130	CALERA	AL		09/27/2024		428		36			36		464	465		1	1
100167924	LOS ANGELES	CA		09/20/2024		550		(85)			(85)		465	465			
100166171	WESLEY CHAPEL	FL		09/09/2024		516		(51)			(51)		465	465			
100168173	BIG BEAR CITY	CA		09/20/2024		568		(103)			(103)		465	465			
100176763	MARSHFIELD	MA		11/15/2024		522		(57)			(57)		465	465			
100171279	NORCROSS	GA		10/16/2024		618		(152)			(152)		465	465			
100163882	SAN ANTONIO	TX		09/27/2024		580		(115)			(115)		465	465			
100116041	PORTERVILLE	CA		07/20/2023		551		(86)			(86)		465	465			
100168676	BEAUMONT	CA		09/25/2024		553		(87)			(87)		466	466			
100173377	WICKENBURG	AZ		10/30/2024		500		(35)			(35)		466	466			
100180324	FITCHBURG	MA		11/25/2024		452		14			14		466	466			
100077645	RIVERDALE	GA		01/03/2022		595		(129)			(129)		466	466			
100167979	SEDONA	AZ		09/20/2024		486		(20)			(20)		466	466			
100166268	PEACHTREE CTY	GA		09/09/2024		516		(50)			(50)		466	466			
100149871	SEGUIN	TX		04/29/2024		588		(122)			(122)		466	466			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168413	MESQUITE	TX		09/25/2024		504		(38)			(38)		466	466			
100168714	RALEIGH	NC		09/25/2024		501		(35)			(35)		466	466			
100110908	ELON COLLEGE	NC		06/29/2023		444		22			22		466	466			
100157874	SCOTLAND NECK	NC		07/09/2024		466							466	466			
100170232	WILMINGTON	NC		10/08/2024		519		(52)			(52)		466	466			
100168457	VICTORVILLE	CA		09/25/2024		538		(71)			(71)		466	466			
100155366	SAVANNAH	GA		06/18/2024		608		(142)			(142)		466	466			
100038507	DUBLIN	IRL		09/27/2019		(10,136)		(843)			(843)		(10,978)	466		11,445	11,445
100171938	HUTTO	TX		10/17/2024		251		(17)			(17)		234	466		233	233
100166066	BRYAN	TX		09/09/2024		524		(57)			(57)		466	466			
100154642	PITTSBURGH	PA		07/19/2024		526		(60)			(60)		466	466			
100170000	MORGAN HILL	CA		10/04/2024		636		(169)			(169)		467	467			
100171834	VISALIA	CA		10/17/2024		295		(46)			(46)		249	467		217	217
100082723	DEN HAAG	NLD		04/27/2022		481						(21)	460	467	6		6
100155813	FLAGLER BEACH	FL		06/18/2024		507		(40)			(40)		467	467			
100172571	LAS VEGAS	NV		10/23/2024		522		(55)			(55)		467	467			
100169376	MADEIRA BEACH	FL		09/27/2024		546		(79)			(79)		467	467			
100154644	RIVERDALE	GA		07/19/2024		649		(182)			(182)		467	467			
100164700	TEMECULA	CA		08/23/2024		557		(90)			(90)		467	467			
100083868	HUNTINGTON	TX		07/12/2022		613		(146)			(146)		467	467			
100155346	NEDERLAND	TX		07/19/2024		675		(208)			(208)		467	467			
100152801	STONE MOUNTAIN	GA		05/22/2024		577		(110)			(110)		467	467			
100145895	RICHMOND	VA		03/19/2024		584		(117)			(117)		467	467			
100146511	FORT WAYNE	IN		03/19/2024		581		(113)			(113)		468	468			
100146130	TUSCALOOSA	AL		03/19/2024		582		(114)			(114)		468	468			
100146126	HESPERIA	CA		03/19/2024		582		(115)			(115)		468	468			
100114380	MONCKS CORNER	SC		06/29/2023		419		48			48		468	468			
100169462	CORONA	CA		09/30/2024		541		(73)			(73)		468	468			
100170519	HAGERSTOWN	MD		10/09/2024		573		(106)			(106)		468	468			
100165063	CHINO	CA		08/28/2024		347		120			120		468	468			
100170118	SEATTLE	WA		10/08/2024		483		(16)			(16)		468	468			
100162808	LAKE HAMILTON	FL		08/12/2024		526		(59)			(59)		468	468			
100173070	JENKS	OK		10/25/2024		468							468	468			
100158553	CLEVELAND	OH		07/10/2024		502		(34)			(34)		468	468			
100157792	FAYETTEVILLE	NC		08/01/2024		513		(45)			(45)		468	468			
100172879	DUBLIN	OH		10/25/2024		(1,058)		1,526			1,526		468	468			
100173766	STEAMBOAT SPRINGS	CO		10/30/2024		486		(18)			(18)		468	468			
100175130	WESTMINSTER	CA		11/05/2024		589		(121)			(121)		468	468			
100163102	COLLEGE STATION	TX		08/13/2024		521		(54)			(54)		467	468		1	1
100165396	HEDGESVILLE	WV		08/29/2024		535		(68)			(68)		467	468		1	1
100111614	PENSACOLA	FL		06/29/2023		145		323			323		468	468			
100129873	MILWAUKEE	WI		09/27/2023		516		(48)			(48)		468	468			
100171432	BIG BEAR LAKE	CA		10/16/2024		543		(75)			(75)		469	469			
100177842	EMBARRASS	MN		11/19/2024		528		(59)			(59)		469	469			
100151818	FORT WORTH	TX		05/10/2024		643		(174)			(174)		469	469			
100127276	SELMA	AL		08/30/2023		392		76			76		469	469			
100180373	EDINA	MN		11/25/2024		463		6			6		469	469			
100162323	VISALIA	CA		08/06/2024		495		(27)			(27)		469	469			
100164664	SEQUIM	WA		08/23/2024		508		(39)			(39)		469	469			
100162329	SAN BERNARDINO	CA		08/06/2024		535		(66)			(66)		469	469			
100156994	UNITED KINGDOM	GBR		06/27/2024		461							461	469	8		8

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171292	MCKINNEY	TX		10/16/2024		510		(41)			(41)		469	469			
100164569	MCKINNEY	TX		08/21/2024		754		(285)			(285)		469	469			
100174537	ROYAL PALM BEACH	FL		10/31/2024		470		(1)			(1)		469	469			
100168158	ANGEL FIRE	NM		09/20/2024		523		(54)			(54)		469	469			
100173523	LOS BANOS	CA		10/29/2024		498		(29)			(29)		469	469			
100174269	PANACEA	FL		10/31/2024		398		71			71		469	469			
100134661	MARKHAM	IL		10/30/2023		496		(27)			(27)		469	469			
100164106	ATLANTA	GA		08/21/2024		538		(69)			(69)		469	469			
100159974	FORT LAUDERDALE	FL		08/16/2024		603		(134)			(134)		469	469			
100171948	FORT WORTH	TX		10/17/2024		38		(35)			(35)		3	469		466	466
100146137	WEST JORDAN	UT		03/19/2024		583		(114)			(114)		469	469			
100168642	SELMA	CA		09/25/2024		512		(43)			(43)		469	469			
100043654	FLEETWOOD	PA		08/13/2020		593		(123)			(123)		470	469			
100161963	TRACY	CA		07/31/2024		545		(76)			(76)		469	469			
100167659	MCKINNEY	TX		09/19/2024		619		(150)			(150)		469	469			
100170116	SOUTH PLAINFIELD	NJ		10/08/2024		530		(61)			(61)		469	469			
100168812	NEW BRAUNFELS	TX		09/26/2024		685		(216)			(216)		469	469			
100163293	SAN BERNARDINO	CA		08/13/2024		505		(36)			(36)		469	469			
100168640	MYRTLE BEACH	SC		09/25/2024		527		(58)			(58)		469	469			
100173971	HICKSVILLE	NY		10/31/2024		151		319			319		469	469			
100166040	KATY	TX		09/06/2024		563		(93)			(93)		469	469			
100176824	CALABASAS	CA		11/15/2024		556		(86)			(86)		470	470			
100163022	READING	PA		08/13/2024		488		(20)			(20)		469	470		1	1
100163036	LEVITTOWN	PA		08/13/2024		551		(82)			(82)		469	470		1	1
100160876	MILTON	FL		07/24/2024		514		(44)			(44)		470	470			
100162822	SAINT PAUL	MN		08/12/2024		517		(47)			(47)		470	470			
100149780	WILLIAMSTON	NC		04/26/2024		437		33			33		470	470			
100163028	LAKELAND	TN		08/13/2024		526		(57)			(57)		469	470		1	1
100158825	NEW CASTLE	DE		07/10/2024		503		(33)			(33)		470	470			
100172346	SEATTLE	WA		10/23/2024		516		(45)			(45)		470	470			
100047782	EATONTOWN	NJ		11/20/2020		679		(209)			(209)		470	470			
100156794	ODESSA	TX		06/26/2024		578		(107)			(107)		470	470			
100158816	STILLWATER	OK		07/10/2024		492		(21)			(21)		471	471			
100166097	OPELIKA	AL		09/09/2024		531		(61)			(61)		471	471			
100173400	RENTON	WA		10/29/2024		581		(111)			(111)		471	471			
100167595	DALLAS	TX		09/19/2024		606		(136)			(136)		471	471			
100172462	SOUTH KINGSTOWN	RI		10/23/2024		545		(74)			(74)		471	471			
100169266	SCRANTON	PA		09/27/2024		479		(8)			(8)		471	471			
100162075	PAHOA	HI		07/31/2024		431		40			40		471	471			
100168305	LILBURN	GA		09/20/2024		497		(26)			(26)		471	471			
100180384	LEOMINSTER	MA		11/25/2024		470		1			1		471	471			
100172520	MERIDIANVILLE	AL		10/23/2024		439		32			32		471	471			
100159018	ROWLETT	TX		08/15/2024		617		(146)			(146)		471	471			
100163143	CHICAGO	IL		08/13/2024		491		(21)			(21)		470	471		1	1
100168474	KELLER	TX		09/25/2024		524		(53)			(53)		471	471			
100170274	KATY	TX		10/08/2024		517		(46)			(46)		471	471			
100159946	NAPLES	FL		08/16/2024		617		(146)			(146)		471	471			
100175167	WESTON	FL		11/05/2024		501		(29)			(29)		471	471			
100168426	DURHAM	NC		09/25/2024		523		(52)			(52)		471	471			
100165289	LOS ANGELES	CA		08/29/2024		719		(248)			(248)		471	471			
100171826	HOUSTON	TX		10/17/2024		297		(60)			(60)		236	471		235	235

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100111848	ROCKWOOD	PA		06/29/2023		194		278			278		471	471			
100171791	CLEVELAND	TX		10/17/2024		496		(25)			(25)		471	471			
100171741	REHOBOTH BEACH	DE		10/17/2024		567		(96)			(96)		471	471			
100174516	MIAMI BEACH	FL		10/31/2024		412		59			59		471	471			
100174242	MANSFIELD	TX		10/31/2024		459		13			13		472	472			
100054280	LEHIGH ACRES	FL		03/23/2021		778		(306)			(306)		473	472		(1)	(1)
100157783	DAYTON	OH		08/01/2024		606		(134)			(134)		472	472			
100154153	SPRING	TX		07/11/2024		653		(181)			(181)		472	472			
100175196	POMONA	CA		11/05/2024		459		12			12		472	472			
100149211	BUFFALO	MN		04/22/2024		499		(27)			(27)		472	472			
100146242	CHAPIN	SC		03/19/2024		588		(116)			(116)		472	472			
100163811	WINTER GARDEN	FL		09/27/2024		599		(127)			(127)		472	472			
100164909	DOVER	DE		08/28/2024		485		(13)			(13)		472	472			
100164910	DOVER	DE		08/28/2024		486		(14)			(14)		472	472			
100146630	LAS VEGAS	NV		03/20/2024		666		(194)			(194)		472	472			
100150107	STONE MOUNTAIN	GA		06/14/2024		576		(104)			(104)		472	472			
100166108	CONYERS	GA		09/09/2024		523		(50)			(50)		472	472			
100146514	POCOMOKE CITY	MD		03/19/2024		582		(109)			(109)		472	472			
100156870	INDIANAPOLIS	IN		06/27/2024		505		(32)			(32)		472	472			
100180387	BALDWIN PARK	CA		11/25/2024		499		(27)			(27)		472	472			
100158629	HINESVILLE	GA		07/10/2024		504		(31)			(31)		472	472			
100156865	BALTIMORE	MD		06/27/2024		504		(32)			(32)		472	472			
100169097	AUSTIN	TX		09/27/2024		513		(42)			(42)		471	473		1	1
100085132	ALMERE	NLD		07/27/2022		490						(38)	452	473	20		20
100171253	NEW HYDE PARK	NY		10/16/2024		639		(166)			(166)		473	473			
100114405	SEYMOUR	CT		06/29/2023		350		122			122		473	473			
100174748	ATLANTA	GA		10/31/2024		494		(21)			(21)		473	473			
100174791	JACKSONVILLE	FL		10/31/2024		493		(20)			(20)		473	473			
100164918	CATSKILL	NY		08/28/2024		500		(27)			(27)		473	473			
100170321	GATLINBURG	TN		10/08/2024		579		(107)			(107)		473	473			
100164632	THREE LAKES	WI		08/21/2024		518		(45)			(45)		473	473			
100171422	LINDEN	NJ		10/16/2024		506		(33)			(33)		473	473			
100169907	SANTA CLARITA	CA		11/08/2024		612		(139)			(139)		473	473			
100174894	GREELEY	CO		10/31/2024		478		(5)			(5)		473	473			
100156084	EAU CLAIRE	WI		06/18/2024		593		(120)			(120)		473	473			
100169235	PHILADELPHIA	PA		09/27/2024		492		(19)			(19)		473	473			
100174951	PALMDALE	CA		10/31/2024		426		48			48		473	473			
100168673	RICHARDSON	TX		09/25/2024		461		12			12		474	474			
100146372	DALLAS	PA		03/19/2024		591		(117)			(117)		474	474			
100179781	TROUTMAN	NC		11/21/2024		453		20			20		474	474			
100169777	BOYNTON BEACH	FL		09/30/2024		477		(3)			(3)		474	474			
100154158	EL PASO	TX		07/11/2024		526		(52)			(52)		474	474			
100110800	ALKMAAR	NLD		06/28/2023		485						(5)	480	474		(6)	(6)
100164925	DOVER	DE		08/28/2024		481		(7)			(7)		474	474			
100155832	LYNNWOOD	WA		06/18/2024		606		(132)			(132)		474	474			
100154576	JURUPA VALLEY	CA		06/14/2024		584		(110)			(110)		474	474			
100174339	COLORADO SPRINGS	CO		10/31/2024		455		19			19		474	474			
100164686	MORENO VALLEY	CA		08/23/2024		517		(42)			(42)		474	474			
100165437	MIAMI	FL		08/29/2024		525		(52)			(52)		473	474		1	1
100163029	SPILLVILLE	IA		08/13/2024		541		(68)			(68)		473	474		1	1
100165534	AUGUSTA	GA		08/29/2024		527		(54)			(54)		473	474		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168425	MIDLOTHIAN	VA		09/25/2024		522		(48)			(48)		475	475			
100171934	CONROE	TX		10/17/2024		262		(24)			(24)		238	475		237	237
100170895	GLENDALE	CA		10/11/2024		550		(75)			(75)		475	475			
100165280	FORT LAUDERDALE	FL		08/29/2024		630		(156)			(156)		475	475			
100166000	MARQUETTE	MI		09/06/2024		509		(35)			(35)		475	475			
100171926	MIDLAND	TX		10/17/2024		249		(11)			(11)		238	475		237	237
100147605	BARNEGAT	NJ		04/04/2024		584		(109)			(109)		475	475			
100168823	UNITED KINGDOM	GBR		09/26/2024		524							524	475	(49)		(49)
100166092	WOODSTOCK	GA		09/09/2024		552		(77)			(77)		475	475			
100160175	BARTLETT	TN		07/18/2024		515		(40)			(40)		475	475			
100166033	HYATTSVILLE	MD		09/06/2024		473		2			2		475	475			
100165008	SAN ANTONIO	TX		08/28/2024		529		(54)			(54)		475	475			
100145910	VISALIA	CA		03/19/2024		590		(115)			(115)		475	475			
100146473	ROCKFORD	IL		03/19/2024		590		(115)			(115)		475	475			
100146502	BELLEVUE	NE		03/19/2024		590		(115)			(115)		475	475			
100149947	SALEM	NJ		06/07/2024		558		(83)			(83)		475	475			
100103046	JACKSONVILLE BEACH	FL		06/22/2023		538		(63)			(63)		475	475			
100134888	HARRISBURG	PA		10/30/2023		487		(12)			(12)		475	475			
100165861	SOUTHPORT	NC		08/29/2024		569		(94)			(94)		475	475			
100112813	PELL CITY	AL		06/29/2023		418		57			57		475	475			
100173299	DAVIS	CA		10/30/2024		517		(41)			(41)		476	476			
100155505	SARASOTA	FL		06/18/2024		609		(133)			(133)		476	476			
100172576	FORNEY	TX		10/23/2024		531		(55)			(55)		476	476			
100164185	MIAMI	FL		08/21/2024		681		(205)			(205)		476	476			
100167609	MESA	AZ		09/19/2024		521		(45)			(45)		476	476			
100169349	HAMILTON	NJ		09/27/2024		484		(9)			(9)		476	476			
100162943	MIDLAND	TX		08/12/2024		510		(34)			(34)		476	476			
100173719	BOCA RATON	FL		10/30/2024		548		(72)			(72)		476	476			
100166203	SALT LAKE CITY	UT		09/09/2024		531		(55)			(55)		476	476			
100172483	DENVER	CO		10/23/2024		545		(69)			(69)		476	476			
100171963	ALLENTOWN	PA		10/17/2024		521		(45)			(45)		476	476			
100172616	MISSOURI CITY	TX		10/23/2024		499		(23)			(23)		476	476			
100180240	SEATTLE	WA		11/25/2024		474		2			2		476	476			
100168214	JOHNSTOWN	OH		09/20/2024		560		(84)			(84)		476	476			
100154521	HARVEY	LA		06/14/2024		545		(68)			(68)		476	476			
100168444	COLLEGE PARK	GA		09/25/2024		530		(54)			(54)		476	476			
100165946	WEST VALLEY CITY	UT		09/06/2024		552		(76)			(76)		476	476			
100045631	RIVERDALE	GA		11/25/2020		702		(225)			(225)		477	476		(1)	(1)
100167651	MABLETON	GA		09/19/2024		571		(95)			(95)		476	476			
100126333	WATERBURY	CT		08/30/2023		535		(59)			(59)		476	476			
100147226	CLEVELAND	OH		03/28/2024		513		(37)			(37)		476	476			
100163053	PAHRUMP	NV		08/13/2024		530		(55)			(55)		475	476		1	1
100138653	GOLDSBORO	NC		02/02/2024		715		(238)			(238)		476	476			
100163321	SAN BERNARDINO	CA		08/13/2024		564		(88)			(88)		476	476			
100163806	PALM COAST	FL		09/27/2024		559		(83)			(83)		476	476			
100168764	MIAMI	FL		09/26/2024		522		(46)			(46)		476	476			
100155419	LAKE IN THE HILLS	IL		06/18/2024		639		(163)			(163)		477	477			
100166269	HOOVER	AL		09/09/2024		547		(71)			(71)		477	477			
100162568	DES PLAINES	IL		08/12/2024		462		14			14		477	477			
100174737	ZEELAND	MI		10/31/2024		475		2			2		477	477			
100166978	NORTH AUGUSTA	SC		09/13/2024		664		(30)			(30)		635	477		(158)	(158)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173444	NAPLES	FL		10/29/2024		492		(15)			(15)		477	477			
100154763	STEPHENS CITY	VA		07/19/2024		618		(141)			(141)		477	477			
100165413	NORMAL	IL		08/29/2024		495		(19)			(19)		476	477		1	1
100171241	(GRANADA HILLS AREA) LOS ANGEL	CA		10/16/2024		612		(135)			(135)		477	477			
100169068	MESQUITE	TX		09/27/2024		512		(36)			(36)		476	477		1	1
100043293	MARENGO	OH		08/13/2020		618		(141)			(141)		477	477			
100172594	SEATAC	WA		10/23/2024		526		(49)			(49)		477	477			
100134925	MEMPHIS	TN		10/30/2023		602		(125)			(125)		477	477			
100151814	PASADENA	TX		05/10/2024		644		(167)			(167)		477	477			
100155606	OVIEDO	FL		06/18/2024		608		(131)			(131)		477	477			
100043609	SUNNYSIDE	WA		08/13/2020		32		444			444		477	477		1	1
100165500	COLUMBUS	OH		08/29/2024		551		(75)			(75)		476	477		1	1
100168454	RALEIGH	NC		09/25/2024		542		(65)			(65)		477	477			
100174262	SEVIERVILLE	TN		10/31/2024		401		76			76		477	477			
100168610	FRANKFORT	IL		09/25/2024		540		(63)			(63)		478	478			
100149135	HALETHORPE	MD		04/22/2024		576		(99)			(99)		478	478			
100163239	CAPE CORAL	FL		08/13/2024		499		(21)			(21)		478	478			
100173522	LOS BANOS	CA		10/29/2024		508		(31)			(31)		478	478			
100157976	DISPUTANTA	VA		07/09/2024		502		(24)			(24)		478	478			
100171472	DRIPPING SPRINGS	TX		10/16/2024		527		(49)			(49)		478	478			
100168210	FULLERTON	CA		09/20/2024		572		(94)			(94)		478	478			
100046809	CLEVELAND	OH		11/20/2020		990		(512)			(512)		478	478			
100156708	BALTIMORE	MD		06/26/2024		538		(61)			(61)		478	478			
100175337	MIAMI	FL		11/05/2024		485		(7)			(7)		478	478			
100146025	SHERMAN	CT		03/19/2024		594		(116)			(116)		478	478			
100156704	LOS ANGELES	CA		06/26/2024		610		(132)			(132)		478	478			
100169165	ROWLETT	TX		09/27/2024		502		(24)			(24)		477	479		1	1
100164536	GALLATIN	TN		08/21/2024		542		(63)			(63)		479	479			
100154690	JACKSONVILLE	FL		07/19/2024		405		74			74		479	479			
100170507	CIBOLO	TX		10/09/2024		505		(26)			(26)		479	479			
100152813	HOUSTON	TX		05/22/2024		738		(260)			(260)		479	479			
100149742	BUFFALO	NY		04/26/2024		514		(35)			(35)		479	479			
100172589	SEVIERVILLE	TN		10/23/2024		514		(35)			(35)		479	479			
100161722	MOUNT STERLING	OH		07/30/2024		547		(68)			(68)		479	479			
100169788	CLEARWATER	FL		09/30/2024		590		(111)			(111)		479	479			
100175241	NORTH CAPE MAY	NJ		11/05/2024		530		(51)			(51)		479	479			
100169179	PRINCETON	TX		09/27/2024		454		24			24		478	479		1	1
100174413	MIRAMAR	FL		10/31/2024		470		9			9		479	479			
100165839	PALM BAY	FL		08/29/2024		552		(73)			(73)		479	479			
100162585	ARLINGTON	TX		08/12/2024		477		3			3		479	479			
100162052	PALM BAY	FL		07/31/2024		646		(167)			(167)		479	479			
100157890	COLUMBUS	OH		07/09/2024		533		(53)			(53)		479	479			
100136052	ATLANTA	GA		11/16/2023		573		(94)			(94)		479	479			
100166390	LAUREL	MD		10/24/2024		535		(56)			(56)		479	479			
100134022	SCRANTON	PA		10/25/2023		522		(42)			(42)		479	479			
100141173	UNION CITY	GA		01/30/2024		496		(17)			(17)		480	480			
100155265	BAKERSFIELD	CA		07/19/2024		694		(214)			(214)		480	480			
100129962	MILWAUKEE	WI		09/27/2023		525		(45)			(45)		480	480			
100145998	ELLENWOOD	GA		03/19/2024		597		(117)			(117)		480	480			
100146408	PURCELL	OK		03/19/2024		596		(117)			(117)		480	480			
100146525	GLENDALE	AZ		03/19/2024		596		(116)			(116)		480	480			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145975	ST LOUIS	MO		03/19/2024		597		(117)			(117)		480	480			
100146285	OLATHE	KS		03/19/2024		597		(117)			(117)		480	480			
100175072	SAN JOSE	CA		11/05/2024		515		(36)			(36)		480	480			
100164538	WESLEY CHAPEL	FL		08/21/2024		572		(92)			(92)		480	480			
100172261	LEXINGTON	KY		10/21/2024		285		(44)			(44)		241	480		239	239
100173439	DILLON	CO		10/29/2024		526		(46)			(46)		480	480			
100165318	BOULDER	CO		08/29/2024		627		(147)			(147)		480	480			
100165619	GREEN BAY	WI		10/04/2024		582		(102)			(102)		480	480			
100046885	INDIANAPOLIS	IN		11/20/2020		976		(496)			(496)		480	480			
100160938	COLUMBUS	GA		07/24/2024		487		(7)			(7)		480	480			
100156891	ROSE HILL	NC		06/27/2024		492		(12)			(12)		480	480			
100133949	FAYETTEVILLE	NC		10/25/2023		544		(64)			(64)		480	480			
100170359	UNION MILLS	NC		10/08/2024		530		(50)			(50)		480	480			
100176778	NEW HYDE PARK	NY		11/15/2024		559		(78)			(78)		480	480			
100171774	JAMESTOWN	ND		10/17/2024		518		(38)			(38)		480	480			
100155558	CHINCOTEAGUE	VA		06/18/2024		627		(147)			(147)		480	480			
100163078	COLLEGE STATION	TX		08/13/2024		561		(81)			(81)		479	480		1	1
100166124	ROCKLEDGE	FL		09/09/2024		547		(67)			(67)		480	480			
100171824	HIGHLAND	CA		10/17/2024		290		(49)			(49)		241	480		240	240
100171810	LAS VEGAS	NV		10/17/2024		533		(53)			(53)		481	481			
100164636	FARMERSVILLE	TX		08/21/2024		733		(253)			(253)		481	481			
100133997	CLEVELAND	OH		10/25/2023		506		(25)			(25)		481	481			
100166211	FORT WORTH	TX		09/09/2024		483		(2)			(2)		481	481			
100174989	SAINT AUGUSTINE	FL		10/31/2024		500		(19)			(19)		481	481			
100173853	LIBERTYVILLE	IL		10/31/2024		486		(5)			(5)		481	481			
100103010	COLUMBUS	OH		06/22/2023		714		(233)			(233)		481	481			
100173737	SAN DIEGO	CA		10/30/2024		575		(94)			(94)		481	481			
100162784	BATON ROUGE	LA		08/12/2024		550		(69)			(69)		481	481			
100160610	ORLANDO	FL		07/19/2024		627		(145)			(145)		482	482			
100175049	DOWNEY	CA		11/05/2024		502		(20)			(20)		482	482			
100155862	SURRY	VA		06/18/2024		574		(93)			(93)		482	482			
100175024	LOS ANGELES	CA		11/05/2024		443		38			38		482	482			
100169521	HOBOKEN	NJ		09/30/2024		468		14			14		482	482			
100165343	TIGARD	OR		08/29/2024		593		(112)			(112)		482	482			
100167549	MIAMI	FL		10/31/2024		465		17			17		482	482			
100160609	CAPE CORAL	FL		07/19/2024		683		(201)			(201)		482	482			
100165243	BAYTOWN	TX		08/29/2024		488		(6)			(6)		482	482			
100164687	UPPER CHICHESTER	PA		08/23/2024		522		(41)			(41)		482	482			
100164662	LOS ANGELES (AREA OF PORTER RA	CA		08/23/2024		523		(41)			(41)		482	482			
100172476	DAWSONVILLE	GA		10/23/2024		522		(40)			(40)		482	482			
100168591	HOUSTON	TX		09/25/2024		473		9			9		482	482			
100167474	HOUSTON	TX		10/31/2024		480		2			2		482	482			
100133939	ANDERSON	SC		10/25/2023		535		(53)			(53)		482	482			
100180333	IDAHO SPRINGS	CO		11/25/2024		459		23			23		482	482			
100113549	STEGER	IL		06/29/2023		263		219			219		482	482			
100147687	CALUMET CITY	IL		04/04/2024		511		(28)			(28)		482	482			
100173424	LAKELAND	FL		10/29/2024		585		(102)			(102)		482	482			
100168371	VALDOSTA	GA		09/25/2024		432		50			50		482	482			
100165735	MIAMI	FL		08/29/2024		541		(58)			(58)		482	482			
100176558	OAK ISLAND	NC		11/15/2024		513		(30)			(30)		482	482			
100165382	LANCASTER	PA		08/29/2024		495		(13)			(13)		481	482		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168016	ROCKWOOD	MI		09/20/2024		587		(105)			(105)		483	483			
100161832	CORINTH	MS		07/31/2024		487		(4)			(4)		483	483			
100155426	ORLANDO	FL		06/18/2024		640		(158)			(158)		483	483			
100111691	DEVON	PA		06/29/2023		96		387			387		483	483			
100171650	WINGATE	NC		10/16/2024		538		(55)			(55)		483	483			
100146170	AMERICAN FORK	UT		03/19/2024		598		(116)			(116)		483	483			
100164192	LANCASTER	CA		08/21/2024		541		(58)			(58)		483	483			
100012256	ALLENTOWN	PA		04/28/2017		275		208			208		483	483			
100172443	BELTON	TX		10/23/2024		476		7			7		483	483			
100112084	LAKE ALFRED	FL		06/29/2023		406		76			76		483	483			
100164307	CAPE CORAL	FL		08/21/2024		540		(57)			(57)		483	483			
100170206	BENTON HARBOR	MI		10/08/2024		502		(18)			(18)		483	483			
100146287	OKLAHOMA CITY	OK		03/19/2024		606		(123)			(123)		483	483			
100173484	MENIFEE	CA		10/29/2024		527		(44)			(44)		483	483			
100164573	WINTER HAVEN	FL		08/21/2024		532		(49)			(49)		483	483			
100168793	CAMARILLO	CA		09/26/2024		547		(64)			(64)		483	483			
100173392	FORT PIERCE	FL		10/29/2024		525		(41)			(41)		484	484			
100154609	INGLEWOOD	CA		06/14/2024		560		(76)			(76)		484	484			
100155990	DETROIT	MI		06/18/2024		637		(153)			(153)		484	484			
100170110	MADISON	WI		10/08/2024		539		(56)			(56)		484	484			
100171449	KENMORE	WA		10/16/2024		551		(68)			(68)		484	484			
100162038	PLANT CITY	FL		07/31/2024		601		(118)			(118)		484	484			
100155731	EVANS	GA		06/18/2024		618		(134)			(134)		484	484			
100156859	ATLANTA	GA		06/27/2024		515		(31)			(31)		484	484			
100167423	DUBOIS	PA		09/16/2024		571		(87)			(87)		484	484			
100164109	DECATUR	GA		08/21/2024		489		(5)			(5)		484	484			
100169689	PISCATAWAY	NJ		09/30/2024		544		(60)			(60)		484	484			
100174836	NEWARK	NJ		10/31/2024		466		18			18		484	484			
100161945	HOQUIAM	WA		07/31/2024		557		(73)			(73)		484	484			
100166273	CATONSVILLE	MD		09/09/2024		537		(53)			(53)		484	484			
100168384	FORT WORTH	TX		09/25/2024		497		(13)			(13)		484	484			
100165408	PITTSBURGH	PA		08/29/2024		534		(50)			(50)		483	484		1	1
100146174	LEXINGTON	SC		03/19/2024		602		(118)			(118)		485	485			
100151990	CHICAGO	IL		06/14/2024		593		(109)			(109)		485	485			
100168630	BRADENTON	FL		09/25/2024		587		(103)			(103)		485	485			
100167556	PENDERGRASS	GA		09/19/2024		510		(25)			(25)		485	485			
100168372	TULSA	OK		09/25/2024		519		(34)			(34)		485	485			
100164978	POUGHKEEPSIE	NY		08/28/2024		606		(122)			(122)		485	485			
100166294	DURANGO	CO		10/23/2024		640		(155)			(155)		485	485			
100146468	MERCED	CA		03/19/2024		599		(114)			(114)		485	485			
100146318	MILFORD	NJ		03/19/2024		599		(114)			(114)		485	485			
100149758	HAMMOND	IN		04/26/2024		546		(61)			(61)		485	485			
100162739	OCALA	FL		08/12/2024		558		(73)			(73)		485	485			
100157898	EAU CLAIRE	WI		07/09/2024		540		(55)			(55)		485	485			
100154130	GLENDALE HEIGHTS	IL		07/11/2024		534		(48)			(48)		485	485			
100171551	DENTON	TX		10/16/2024		518		(33)			(33)		485	485			
100164611	GLEN BURNIE	MD		08/21/2024		554		(68)			(68)		486	486			
100173275	CEDAREDGE	CO		10/30/2024		518		(32)			(32)		486	486			
100156218	SCHUYLKILL HAVEN	PA		06/20/2024		545		(59)			(59)		486	486			
100167467	COLORADO SPRINGS	CO		10/31/2024		403		83			83		486	486			
100165424	HOUSTON	TX		08/29/2024		507		(23)			(23)		485	486		1	1

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155460	DALLAS	TX		06/18/2024		530		(44)			(44)		486	486			
100133779	KENNEDALE	TX		10/20/2023		443		42			42		486	486			
100163019	WEST BRANCH	IA		08/13/2024		529		(44)			(44)		485	486		1	1
100145804	WICHITA	KS		05/08/2024		556		(71)			(71)		486	486			
100143547	ST. LOUIS	MO		02/21/2024		550		(64)			(64)		486	486			
100170163	TACOMA	WA		10/08/2024		599		(113)			(113)		486	486			
100172267	GREENVILLE	TX		10/21/2024		518		(32)			(32)		486	486			
100179776	ALPHARETTA	GA		11/21/2024		521		(35)			(35)		486	486			
100162708	LITTLE ROCK	AR		08/12/2024		544		(58)			(58)		486	486			
100171835	HONOLULU	HI		10/17/2024		286		(42)			(42)		244	486		243	243
100167890	OCEAN CITY	MD		09/20/2024		576		(89)			(89)		486	486			
100149966	FORT WORTH	TX		06/07/2024		586		(99)			(99)		487	487			
100165665	AUSTELL	GA		10/04/2024		652		(165)			(165)		487	487			
100154747	STAMFORD	CT		07/19/2024		617		(130)			(130)		487	487			
100162937	WASCO	CA		08/12/2024		522		(35)			(35)		487	487			
100170355	INVERNESS	FL		10/08/2024		537		(51)			(51)		487	487			
100146093	NEW MILFORD	CT		03/19/2024		604		(117)			(117)		487	487			
100151769	TAMPA	FL		05/10/2024		588		(101)			(101)		487	487			
100156890	ALLENTOWN	PA		06/27/2024		499		(13)			(13)		487	487			
100178229	MIAMI	FL		11/19/2024		518		(32)			(32)		487	487			
100168126	INDIO	CA		09/20/2024		575		(88)			(88)		487	487			
100112980	COLUMBUS	OH		06/29/2023		302		185			185		487	487			
100049698	INDIANAPOLIS	IN		11/20/2020		1,119		(632)			(632)		487	487			
100153622	PORT SAINT LUCIE	FL		05/31/2024		483		4			4		487	487			
100152875	MERIDEN	CT		05/22/2024		570		(83)			(83)		487	487			
100168060	SAN FERNANDO	CA		09/20/2024		593		(106)			(106)		487	487			
100171403	NEWARK	NJ		10/16/2024		552		(65)			(65)		487	487			
100146044	DENTON	TX		03/19/2024		555		(68)			(68)		487	487			
100113229	THORNVILLE	OH		06/29/2023		381		106			106		487	487			
100146416	GAINESVILLE	GA		03/19/2024		606		(119)			(119)		487	487			
100163008	UNIVERSITY HEIGHTS	OH		08/13/2024		531		(45)			(45)		486	487		1	1
100157749	MONTEBELLO	CA		07/02/2024		515		(27)			(27)		487	487			
100163049	LIBERTY TWSP	OH		08/13/2024		581		(95)			(95)		486	487		1	1
100114077	ELIZABETH	PA		06/29/2023		327		160			160		487	487			
100168387	DAPHNE	AL		09/25/2024		499		(11)			(11)		487	487			
100146462	FAIRBURN	GA		03/19/2024		606		(118)			(118)		488	488			
100146062	BELLEVILLE	IL		03/19/2024		607		(120)			(120)		488	488			
100147281	BEVERLY	NJ		03/28/2024		520		(32)			(32)		488	488			
100172266	STAR	ID		10/21/2024		274		(29)			(29)		245	488		243	243
100054902	LAKE OZARK	MO		03/23/2021		723		(235)			(235)		488	488			
100142039	DEARBORN HEIGHTS	MI		02/29/2024		629		(141)			(141)		488	488			
100147700	ALVIN	TX		04/05/2024		510		(22)			(22)		488	488			
100174003	BREMERTON	WA		10/31/2024		466		22			22		488	488			
100163389	STANTON	TX		09/27/2024		590		(102)			(102)		488	488			
100154677	CAPE CANAVERAL	FL		07/19/2024		520		(31)			(31)		488	488			
100173323	SHAVER LAKE	CA		10/30/2024		551		(63)			(63)		488	488			
100167058	CAMP CONNELL	CA		09/13/2024		559		(71)			(71)		488	488			
100171866	LINDA	CA		10/17/2024		274		(29)			(29)		245	488		243	243
100173119	GEORGETOWN	TX		10/30/2024		505		(17)			(17)		488	488			
100172394	WAUKEE	IA		10/23/2024		493		(5)			(5)		488	488			
100168475	GAINESVILLE	GA		09/25/2024		557		(69)			(69)		488	488			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150123	BRONSON	FL		06/14/2024		499		(10)			(10)		488	488			
100168430	COLUMBUS	OH		09/25/2024		511		(23)			(23)		488	488			
100163842	ORLAND	CA		09/27/2024		580		(91)			(91)		488	488			
100165940	GOODYEAR	AZ		09/06/2024		619		(131)			(131)		488	488			
100170174	ESTERO	FL		10/08/2024		561		(72)			(72)		489	489			
100166025	ROCKWALL	TX		09/06/2024		562		(73)			(73)		489	489			
100155488	CYPRESS	CA		06/18/2024		605		(116)			(116)		489	489			
100045220	TRENTON	FL		11/25/2020		464		25			25		489	489			
100167098	HOUSTON	TX		09/13/2024		561		(72)			(72)		489	489			
100173087	COMPTON	CA		10/25/2024		551		(63)			(63)		489	489			
100163063	WINDSOR MILL	MD		08/13/2024		553		(65)			(65)		488	489		1	1
100163012	STEPHENVILLE	TX		08/13/2024		565		(77)			(77)		488	489		1	1
100161942	LEHIGH ACRES	FL		07/31/2024		564		(75)			(75)		489	489			
100175003	PORTLAND	OR		10/31/2024		446		43			43		489	489			
100114401	TYLER	TX		06/29/2023		412		77			77		489	489			
100147621	SHADYSIDE	OH		04/04/2024		547		(58)			(58)		489	489			
100168442	ROUND ROCK	TX		09/25/2024		527		(37)			(37)		489	489			
100174257	MANAHAWKIN	NJ		10/31/2024		409		80			80		489	489			
100168808	ISELIN	NJ		09/26/2024		669		(179)			(179)		489	489			
100165938	NEW LONDON	CT		09/06/2024		512		(22)			(22)		489	489			
100164703	SAN PABLO	CA		08/23/2024		553		(63)			(63)		489	489			
100176854	WHITE MARSH	MD		11/15/2024		565		(75)			(75)		490	490			
100175315	NEW MEADOWS	ID		11/05/2024		525		(36)			(36)		490	490			
100146023	CRESTVIEW	FL		03/19/2024		496		(7)			(7)		490	490			
100173287	HAMPTON	NH		10/30/2024		536		(47)			(47)		490	490			
100171872	STATESVILLE	NC		10/17/2024		256		(11)			(11)		245	490		244	244
100156861	WESTVILLE	NJ		06/27/2024		557		(67)			(67)		490	490			
100114075	MONTGOMERY	AL		06/29/2023		337		154			154		490	490			
100155441	MANHATTAN	IL		06/18/2024		603		(113)			(113)		490	490			
100046013	ALBEMARLE	NC		11/25/2020		670		(179)			(179)		490	490			
100168302	WEST CHESTER	PA		09/20/2024		591		(101)			(101)		490	490			
100176799	DAVIE	FL		11/15/2024		594		(104)			(104)		490	490			
100170455	GROVER BEACH	CA		10/09/2024		598		(107)			(107)		490	490			
100166952	HOUSTON	TX		09/13/2024		526		(37)			(37)		489	490		1	1
100146190	GREENVILLE	SC		03/19/2024		607		(117)			(117)		490	490			
100164136	ROSEDALE	MD		08/21/2024		508		(17)			(17)		490	490			
100175330	LYNNWOOD	WA		11/05/2024		537		(46)			(46)		491	491			
100141422	ROCKFORD	IL		01/30/2024		598		(108)			(108)		491	491			
100174324	RUIDOSO	NM		10/31/2024		441		49			49		491	491			
100147286	PLANTATION	FL		03/28/2024		487		4			4		491	491			
100168586	LOCUST GROVE	VA		09/25/2024		539		(48)			(48)		491	491			
100171843	HOUSTON	TX		10/17/2024		278		(32)			(32)		246	491		245	245
100145916	GRAND JUNCTION	CO		03/19/2024		608		(117)			(117)		491	491			
100167627	CYPRESS	TX		09/19/2024		488		3			3		491	491			
100167814	TOMS RIVER	NJ		09/19/2024		523		(32)			(32)		491	491			
100169142	SUWANEE	GA		09/27/2024		541		(51)			(51)		490	491		1	1
100164202	GWYNN OAK	MD		08/21/2024		510		(19)			(19)		491	491			
100151710	TRENTON	NJ		05/10/2024		620		(129)			(129)		491	491			
100174818	LIBERTY	MO		10/31/2024		478		13			13		491	491			
100170392	GARDENA	CA		10/09/2024		501		(9)			(9)		491	491			
100169486	WEEHAWKEN	NJ		09/30/2024		466		26			26		492	492			

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100164425	FARGO	ND		08/21/2024		550		(58)			(58)		492	492			
100180395	CONCORD	CA		11/25/2024		507		(15)			(15)		492	492			
100143685	BROOKLYN	MD		02/22/2024		691		(199)			(199)		492	492			
100162019	CLEARWATER	FL		07/31/2024		456		36			36		492	492			
100174274	SARASOTA	FL		10/31/2024		459		33			33		492	492			
100166128	PHARR	TX		09/09/2024		559		(67)			(67)		492	492			
100171297	CHINO	CA		10/16/2024		589		(97)			(97)		492	492			
100146436	THORNTON	CO		03/19/2024		544		(52)			(52)		492	492			
100126718	BALTIMORE	MD		08/30/2023		470		23			23		492	492			
100038818	WICKLOW	IRL		09/27/2019		(16,697)		2,497			2,497		(14,200)	492		14,692	14,692
100042999	WASHINGTON	DC		05/28/2020		446		46			46		492	492			
100169686	STOCKTON	CA		09/30/2024		559		(67)			(67)		492	492			
100136095	FLOWER MOUND	TX		12/18/2023		652		(160)			(160)		493	493			
100055571	CONROE	TX		03/23/2021		507		(14)			(14)		493	493			
100171956	FORTWORTH	TX		10/17/2024		286		(39)			(39)		247	493		246	246
100139353	WOODRIDGE	IL		12/28/2023		525		(32)			(32)		493	493			
100158003	MOBILE	AL		07/09/2024		478		15			15		493	493			
100113303	OMAHA	NE		06/29/2023		689		(196)			(196)		493	493			
100166015	WAXAHACHIE	TX		09/06/2024		555		(62)			(62)		493	493			
100165599	BANDON	OR		10/04/2024		607		(114)			(114)		493	493			
100165071	SUGARLOAF	CA		08/28/2024		434		59			59		493	493			
100174224	RALEIGH	NC		10/31/2024		456		37			37		493	493			
100175235	LITTLETON	CO		11/05/2024		539		(46)			(46)		493	493			
100113930	DALLAS	GA		06/29/2023		190		303			303		493	493			
100164009	GLENDALE	AZ		08/21/2024		581		(88)			(88)		493	493			
100159526	WINTER HAVEN	FL		07/15/2024		530		(37)			(37)		493	493			
100166372	LAKEWOOD	CA		10/24/2024		550		(57)			(57)		493	493			
100164030	LOGANVILLE	GA		08/21/2024		583		(90)			(90)		493	493			
100162704	HANFORD	CA		08/12/2024		564		(71)			(71)		493	493			
100162706	HANFORD	CA		08/12/2024		568		(74)			(74)		493	493			
100162524	LANCASTER	TX		08/12/2024		523		(30)			(30)		493	493			
100174863	ROSEVILLE	CA		10/31/2024		495		(2)			(2)		493	493			
100165332	EAST POINT	GA		08/29/2024		626		(133)			(133)		493	493			
100170282	SPRING HILL	TN		10/08/2024		593		(99)			(99)		494	494			
100088361	REYNOLDSBURG	OH		01/06/2023		589		(95)			(95)		494	494			
100114398	WADENA	MN		06/29/2023		297		197			197		494	494			
100171878	MOBILE	AL		10/17/2024		279		(32)			(32)		248	494		246	246
100174763	CONYERS	GA		10/31/2024		516		(22)			(22)		494	494			
100168698	METUCHEN	NJ		09/25/2024		638		(145)			(145)		494	494			
100171421	HOUSTON	TX		10/16/2024		535		(42)			(42)		494	494			
100055847	SAINT PETERSBURG	FL		03/23/2021		837		(344)			(344)		494	494			
100168424	SONOMA	CA		09/25/2024		531		(37)			(37)		494	494			
100175251	HURRICANE	UT		11/05/2024		540		(46)			(46)		494	494			
100167019	WEST PALM BEACH	FL		09/13/2024		618		(124)			(124)		494	494			
100175014	ROSAMOND	CA		10/31/2024		440		54			54		494	494			
100164460	AURORA	IL		08/21/2024		510		(16)			(16)		494	494			
100144534	CORPUS CHRISTI	TX		04/26/2024		729		(235)			(235)		494	494			
100165379	WESTFIELD	IN		08/29/2024		550		(57)			(57)		493	494		1	1
100165428	HALTOM CITY	TX		08/29/2024		558		(65)			(65)		493	494		1	1
100164940	WOODBURY	NY		08/28/2024		539		(44)			(44)		494	494			
100180255	HUNTINGTON PARK	CA		11/25/2024		543		(48)			(48)		494	494			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164932	TOWNSEND	DE		08/28/2024		505		(10)			(10)		494	494			
100174677	MARIETTA	GA		10/31/2024		522		(27)			(27)		495	495			
100171347	RALEIGH	NC		10/16/2024		565		(71)			(71)		495	495			
100044100	GREENVILLE	GA		08/19/2020		536		(41)			(41)		495	495			
100172540	SAN DIEGO	CA		10/23/2024		517		(22)			(22)		495	495			
100146103	HUNTSVILLE	AL		03/19/2024		614		(119)			(119)		495	495			
100163870	FLORAL CITY	FL		09/27/2024		506		(11)			(11)		495	495			
100172426	DAWSONVILLE	GA		10/23/2024		559		(64)			(64)		495	495			
100156706	DUNDALK	MD		06/26/2024		565		(70)			(70)		495	495			
100153914	WARSAW	IN		06/05/2024		555		(60)			(60)		495	495			
100155207	MCSHERRYSTOWN	PA		07/19/2024		681		(186)			(186)		495	495			
100046588	CHERRYVILLE	MO		11/25/2020		575		(79)			(79)		495	495			
100161910	HIGH POINT	NC		07/31/2024		493		2			2		495	495			
100170092	DADEVILLE	AL		10/08/2024		625		(129)			(129)		495	495			
100146545	SCOTTSDALE	AZ		03/19/2024		616		(120)			(120)		495	495			
100172269	LEANDER	TX		10/21/2024		288		(40)			(40)		248	496		247	247
100161841	MOUNT ARLINGTON	NJ		07/31/2024		488		7			7		496	496			
100161751	BAKERSFIELD	CA		07/30/2024		598		(102)			(102)		496	496			
100162001	CANTON	GA		07/31/2024		622		(126)			(126)		496	496			
100167988	SAN JACINTO	CA		09/20/2024		651		(156)			(156)		496	496			
100175342	FRESNO	CA		11/05/2024		534		(38)			(38)		496	496			
100169682	WINDERMERE	FL		09/30/2024		582		(86)			(86)		496	496			
100145984	CHESTERTOWN	MD		03/19/2024		609		(113)			(113)		496	496			
100146141	GREENTOWN	PA		03/19/2024		609		(113)			(113)		496	496			
100146260	LITTLE RIVER	SC		03/19/2024		610		(114)			(114)		496	496			
100146012	RICHMOND	VA		03/19/2024		610		(114)			(114)		496	496			
100180412	SAN LEANDRO	CA		11/25/2024		480		16			16		496	496			
100171385	SUMMERVILLE	SC		10/16/2024		533		(37)			(37)		496	496			
100061740	LUMBERTON	NC		07/01/2021		506		(10)			(10)		496	496			
100146584	MONROE	MA		03/20/2024		616		(120)			(120)		496	496			
100112336	MIAMI	FL		06/29/2023		362		134			134		496	496			
100156757	COLTON	CA		06/26/2024		514		(18)			(18)		496	496			
100167629	ARNOLD	MD		09/19/2024		540		(43)			(43)		496	496			
100156894	AZLE	TX		06/27/2024		528		(32)			(32)		496	496			
100173130	MYRTLE BEACH	SC		10/30/2024		524		(28)			(28)		496	496			
100179573	EDISTO ISLAND	SC		11/21/2024		538		(42)			(42)		496	496			
100173466	OXNARD	CA		10/29/2024		569		(73)			(73)		497	497			
100169715	EDGEWATER	FL		09/30/2024		551		(54)			(54)		497	497			
100165228	QUEEN CREEK	AZ		08/29/2024		597		(100)			(100)		497	497			
100175089	CORAL SPRINGS	FL		11/05/2024		558		(61)			(61)		497	497			
100167603	STUART	FL		09/19/2024		613		(117)			(117)		497	497			
100167604	STUART	FL		09/19/2024		622		(126)			(126)		497	497			
100167568	DAVENPORT	FL		09/19/2024		472		25			25		497	497			
100152867	COLUMBUS	OH		05/22/2024		586		(89)			(89)		497	497			
100170281	SEMINOLE	FL		10/08/2024		593		(96)			(96)		497	497			
100164172	LOGANVILLE	GA		08/21/2024		529		(32)			(32)		497	497			
100163103	INDIANAPOLIS	IN		08/13/2024		565		(69)			(69)		496	497		1	1
100054289	MONTEVIDEO	MN		03/23/2021		784		(287)			(287)		497	497			
100153430	BRIDGEVILLE	PA		05/30/2024		525		(28)			(28)		497	497			
100129916	CLEVELAND	OH		09/27/2023		53		444			444		497	497			
100173138	OAK ISLAND	NC		10/30/2024		521		(24)			(24)		497	497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174116	LILBURN	GA		10/31/2024		501		(4)			(4)		497	497			
100173474	FRANKLIN SQUARE	NY		10/29/2024		553		(56)			(56)		497	497			
100172278	CEDAR PARK	TX		10/21/2024		288		(39)			(39)		249	497		248	248
100139489	MACON	GA		12/28/2023		687		(189)			(189)		497	497			
100156798	HOUSTON	TX		06/26/2024		625		(128)			(128)		497	497			
100172840	LOS ANGELES	CA		10/25/2024		607		(109)			(109)		497	497			
100045595	PAHOA	HI		11/25/2020		746		(249)			(249)		497	497			
100169164	LONGWOOD	FL		09/27/2024		540		(44)			(44)		496	497		1	1
100160003	DAVIE	FL		08/16/2024		561		(64)			(64)		497	497			
100054535	COVINGTON	GA		03/23/2021		844		(347)			(347)		497	497		1	1
100159477	SAINT LOUIS	MO		07/15/2024		552		(55)			(55)		498	498			
100099846	CLEVELAND	OH		02/28/2023		541		(44)			(44)		498	498			
100109844	BALTIMORE	MD		06/22/2023		529		(32)			(32)		498	498			
100176852	SEDONA	AZ		11/15/2024		557		(59)			(59)		498	498			
100171952	KANSAS CITY	MO		10/17/2024		284		(34)			(34)		250	498		248	248
100172321	LAWRENCEVILLE	GA		10/21/2024		535		(38)			(38)		498	498			
100173113	SACRAMENTO	CA		10/30/2024		528		(30)			(30)		498	498			
100165325	LOS ANGELES	CA		08/29/2024		692		(195)			(195)		498	498			
100173190	LOS ANGELES	CA		10/30/2024		552		(54)			(54)		498	498			
5.00005E+11	ZANDVOORT	NLD		08/28/2024		539							539	498	(41)		(41)
100038820	WICKLOW	IRL		09/27/2019		(16,925)		2,552			2,552		(14,373)	498		14,871	14,871
100167421	PORT CLINTON	OH		09/16/2024		539		(41)			(41)		498	498			
100161004	NORCROSS	GA		07/24/2024		502		(4)			(4)		498	498			
100164639	LAS VEGAS	NV		08/21/2024		537		(39)			(39)		498	498			
100150187	FORT WORTH	TX		04/30/2024		629		(130)			(130)		498	498			
100145899	ROHNERT PARK	CA		03/19/2024		617		(118)			(118)		498	498			
100165944	BERKELEY LAKE	GA		09/06/2024		626		(127)			(127)		498	498			
100168385	FORT WORTH	TX		09/25/2024		483		15			15		498	498			
100149854	SAINT LOUIS	MO		04/29/2024		524		(26)			(26)		498	498			
100172537	ARCADIA	MI		10/23/2024		564		(65)			(65)		499	499			
100146108	PITTSBURGH	PA		03/19/2024		612		(113)			(113)		499	499			
100165306	RICHMOND	CA		08/29/2024		733		(235)			(235)		499	499			
100159673	SCRANTON	PA		08/23/2024		602		(103)			(103)		499	499			
100162336	LYMAN	SC		08/06/2024		561		(62)			(62)		499	499			
100117924	EDINBURG	TX		07/20/2023		634		(135)			(135)		499	499			
100166014	SAN JOSE	CA		09/06/2024		635		(136)			(136)		499	499			
100155375	CHESAPEAKE	VA		06/18/2024		369		130			130		499	499			
100180312	VANCOUVER	WA		11/25/2024		457		42			42		499	499			
100166992	PRINCETON	TX		09/13/2024		563		(66)			(66)		498	499		1	1
100172646	GRAND PRAIRIE	TX		10/24/2024		584		(85)			(85)		499	499			
100180421	MOUNTLAKE TERRACE	WA		11/25/2024		474		25			25		499	499			
100154889	PLYMOUTH	MI		07/19/2024		545		(45)			(45)		499	499			
100163856	CHARLOTTE	NC		09/27/2024		621		(121)			(121)		500	500			
100163284	HAGERSTOWN	MD		08/13/2024		562		(63)			(63)		500	500			
100170217	ARLINGTON	MA		10/08/2024		621		(121)			(121)		500	500			
100166463	BAKERSFIELD	CA		10/31/2024		469		31			31		500	500			
100046468	NATCHITOCHES	LA		11/25/2020		547		(47)			(47)		500	500			
100168093	PROVIDENCE	RI		09/20/2024		518		(18)			(18)		500	500			
100102470	AGOURA HILLS	CA		06/07/2023		442		58			58		500	500			
100179921	LAS VEGAS	NV		11/25/2024		467		33			33		500	500			
100180783	CLOVIS	CA		11/26/2024		527		(27)			(27)		500	500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100089566	BARTO	PA		01/30/2023		544		(44)			(44)		500	500			
100166386	SCOTTSDALE	AZ		10/24/2024		531		(31)			(31)		500	500			
100164037	BRANDON	FL		08/21/2024		554		(54)			(54)		500	500			
100166137	SANTA ROSA BEACH	FL		09/09/2024		542		(42)			(42)		500	500			
100162930	KINGWOOD	WV		08/12/2024		552		(52)			(52)		500	500			
100171768	BAKERSFIELD	CA		10/17/2024		583		(83)			(83)		500	500			
100173325	MONTEBELLO	CA		10/30/2024		554		(53)			(53)		500	500			
100166008	FORTH WORTH	TX		09/06/2024		529		(29)			(29)		500	500			
100165409	YUMA	AZ		08/29/2024		569		(70)			(70)		499	500		1	1
100169820	NORTHRIDGE	CA		09/30/2024		555		(54)			(54)		500	500			
100168645	PARLIER	CA		09/25/2024		548		(47)			(47)		500	500			
100163942	CHESAPEAKE	VA		10/04/2024		601		(101)			(101)		501	501			
100159666	GRAND PRAIRIE	TX		08/23/2024		650		(150)			(150)		501	501			
100165813	FAYETTEVILLE	GA		08/29/2024		663		(162)			(162)		501	501			
100165366	ALTAMONTE SPRINGS	FL		08/29/2024		563		(62)			(62)		501	501			
100049644	MIDLAND	TX		11/20/2020		897		(396)			(396)		501	501			
100146708	WASHINGTON	DC		03/20/2024		722		(221)			(221)		501	501			
100141785	TOMS RIVER	NJ		01/30/2024		688		(186)			(186)		501	501			
100010794	MIAMI	FL		12/23/2016		449		52			52		501	501			
100172508	UNION CITY	NJ		10/23/2024		560		(59)			(59)		502	502			
100177824	O FALLON	IL		11/19/2024		537		(35)			(35)		502	502			
100044289	RICHMOND	CA		08/19/2020		566		(64)			(64)		502	502			
100168398	SAN MARCOS	TX		09/25/2024		514		(12)			(12)		502	502			
100046566	GREENTOWN	IN		11/25/2020		365		137			137		502	502			
100166109	BEND	OR		09/09/2024		558		(56)			(56)		502	502			
100083668	KOLOA	HI		06/23/2022		246		257			257		502	502			
100163311	KENNER	LA		08/13/2024		545		(43)			(43)		502	502			
100173289	MIAMI	FL		10/30/2024		529		(26)			(26)		502	502			
100145960	BATESVILLE	AR		03/19/2024		624		(121)			(121)		502	502			
100155279	ALBANY	NY		07/19/2024		668		(166)			(166)		502	502			
100170178	GATLINBURG	TN		10/08/2024		658		(156)			(156)		503	503			
100174947	TITUSVILLE	FL		10/31/2024		518		(15)			(15)		503	503			
100146390	SUN CITY CENTER	FL		03/19/2024		622		(120)			(120)		503	503			
100169641	KINGS BEACH	CA		09/30/2024		579		(76)			(76)		503	503			
100171493	SPRING HILL	TN		10/16/2024		602		(99)			(99)		503	503			
100165440	PANAMA CITY	FL		08/29/2024		553		(51)			(51)		502	503		1	1
100180414	VIRGINIA BEACH	VA		11/25/2024		479		25			25		503	503			
100141187	CLEVELAND HEIGHTS	OH		01/30/2024		531		(28)			(28)		503	503			
100087651	AMSTERDAM	NLD		09/27/2022		528						(72)	456	503	47		47
100164267	BRICK	NJ		08/21/2024		571		(68)			(68)		503	503			
100155860	FRESNO	CA		06/18/2024		647		(144)			(144)		503	503			
100151765	APPLE VALLEY	CA		05/10/2024		600		(97)			(97)		503	503			
100167417	WINDERMERE	FL		09/16/2024		605		(102)			(102)		503	503			
100150263	WEERT	NLD		04/29/2024		506							506	503	(2)		(2)
100164100	WENDELL	NC		08/21/2024		572		(68)			(68)		503	503			
100168053	BURBANK	CA		09/20/2024		625		(122)			(122)		503	503			
100164605	KANNAPOLIS	NC		08/21/2024		569		(66)			(66)		503	503			
100111638	LAKE WALES	FL		06/29/2023		289		214			214		504	504			
100179494	FAIRFAX	VA		11/21/2024		509		(6)			(6)		504	504			
100055707	DETROIT	MI		03/23/2021		799		(296)			(296)		504	504			
100149141	GAINESVILLE	FL		04/22/2024		654		(151)			(151)		504	504			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100126988	CLEVELAND	OH		08/30/2023		43		461			461		504	504			
100165029	DELAND	FL		08/28/2024		601		(97)			(97)		504	504			
100168036	DADEVILLE	AL		09/20/2024		525		(21)			(21)		504	504			
100167771	NANUET	NY		09/19/2024		559		(55)			(55)		504	504			
100171528	BOLIVIA	NC		10/16/2024		504							504	504			
100171482	RENTON	WA		10/16/2024		569		(65)			(65)		504	504			
100129868	CLEVELAND	OH		09/27/2023		134		370			370		504	504			
100113944	DURHAM	NC		06/29/2023		563		(59)			(59)		504	504			
100163007	KINGSPORT	TN		08/13/2024		552		(49)			(49)		503	504		1	1
100163446	TIJUANA	MEX		08/16/2024		504							504	504			
100129879	ATLANTIC CITY	NJ		09/27/2023		564		(60)			(60)		504	504			
100152931	GLOUCESTER CITY	NJ		06/27/2024		626		(122)			(122)		504	504			
100169739	HAYWARD	CA		09/30/2024		584		(80)			(80)		504	504			
100169041	ELLSWORTH	MI		09/27/2024		526		(23)			(23)		503	504		2	2
100055484	KANSAS CITY	MO		03/23/2021		767		(262)			(262)		504	504			
100165006	AVENTURA	FL		08/28/2024		568		(63)			(63)		505	505			
100151709	TOMS RIVER	NJ		05/10/2024		622		(118)			(118)		505	505			
100173291	NACOGDOCHES	TX		10/30/2024		552		(47)			(47)		505	505			
100146685	FORT WORTH	TX		03/20/2024		644		(139)			(139)		505	505			
100163132	WINTER PARK	FL		08/13/2024		578		(74)			(74)		504	505		1	1
100146482	NEW LONDON	CT		03/19/2024		632		(127)			(127)		505	505			
100138971	MIAMI	FL		12/21/2023		359		146			146		505	505			
100179544	SEVIERVILLE	TN		11/21/2024		527		(22)			(22)		505	505			
100159672	STOCKTON	CA		08/23/2024		665		(159)			(159)		505	505			
100165703	WILMINGTON	NC		08/29/2024		572		(67)			(67)		505	505			
100155835	FREDERICKSBURG	VA		06/18/2024		435		70			70		505	505			
100167571	SARASOTA	FL		09/19/2024		586		(80)			(80)		505	505			
100174252	PEORIA	AZ		10/31/2024		492		14			14		505	505			
100169104	HARMONY	NC		09/27/2024		539		(35)			(35)		504	505		1	1
100152983	CHICAGO	IL		06/27/2024		611		(105)			(105)		505	505			
100169725	DAVIS	CA		09/30/2024		560		(55)			(55)		505	505			
100163011	HERSHEY	PA		08/13/2024		571		(67)			(67)		504	505		1	1
100172552	LATHROP	CA		10/23/2024		582		(76)			(76)		506	506			
100171550	HALTOM CITY	TX		10/16/2024		525		(19)			(19)		506	506			
100162513	BEAVER FALLS	PA		08/12/2024		499		7			7		506	506			
100146056	LAKEVILLE	CT		03/19/2024		626		(120)			(120)		506	506			
100163841	LAS VEGAS	NV		09/27/2024		627		(121)			(121)		506	506			
100161993	MIAMI	FL		07/31/2024		641		(135)			(135)		506	506			
100047361	ARLINGTON	WA		11/20/2020		845		(339)			(339)		506	506			
100171841	THORNTON	CO		10/17/2024		315		(61)			(61)		254	506		252	252
100146392	LAS VEGAS	NV		03/19/2024		626		(120)			(120)		506	506			
100145890	HANOVER	IN		03/19/2024		630		(123)			(123)		506	506			
100146032	ALLENTON	WI		03/19/2024		631		(125)			(125)		506	506			
100163805	PHILADELPHIA	PA		09/27/2024		621		(115)			(115)		506	506			
100153825	CINCINNATI	OH		07/10/2024		557		(50)			(50)		507	507			
100170050	PLANTATION	FL		11/08/2024		591		(84)			(84)		507	507			
100170421	LOS ANGELES	CA		10/09/2024		577		(70)			(70)		507	507			
100162286	STAFFORD	VA		09/06/2024		654		(147)			(147)		507	507			
100167887	VICTORVILLE	CA		09/20/2024		555		(48)			(48)		507	507			
100164129	BLOOMINGTON	IN		08/21/2024		545		(38)			(38)		507	507			
100167640	DAYTONA BEACH	FL		09/19/2024		648		(140)			(140)		507	507			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111199	CAMBY	IN		06/29/2023		290		217			217		507	507			
100180668	WELLINGTON	FL		11/26/2024		547		(39)			(39)		507	507			
100153019	WARNER ROBINS	GA		06/27/2024		616		(108)			(108)		507	507			
100170224	MASSANUTTEN	VA		10/08/2024		610		(103)			(103)		507	507			
100141134	CLEVELAND	OH		01/30/2024		554		(47)			(47)		508	508			
100155792	LAS VEGAS	NV		06/18/2024		642		(134)			(134)		508	508			
100172399	OCALA	FL		10/23/2024		505		3			3		508	508			
100172407	KING OF PRUSSIA	PA		10/23/2024		536		(27)			(27)		508	508			
100147642	MIDDLE RIVER	MD		04/04/2024		716		(207)			(207)		508	508			
100173696	MIAMI	FL		10/30/2024		649		(141)			(141)		508	508			
100173305	NORTH LAS VEGAS	NV		10/30/2024		562		(54)			(54)		508	508			
100172132	QUINCY	MA		10/17/2024		606		(98)			(98)		508	508			
100164896	MONTICELLO	NY		08/28/2024		542		(34)			(34)		508	508			
100166254	MCKINNEY	TX		09/09/2024		473		36			36		508	508			
100173075	FLEMINGTON	NJ		10/25/2024		576		(68)			(68)		508	508			
100165448	KINGSTON	GA		08/29/2024		570		(62)			(62)		507	508		1	1
100163369	LONGVIEW	WA		09/27/2024		614		(106)			(106)		509	509			
100174357	HENDERSON	NV		10/31/2024		451		57			57		509	509			
100166956	DELANO	CA		09/13/2024		567		(60)			(60)		507	509		2	2
100168460	ANNA	TX		09/25/2024		547		(39)			(39)		509	509			
100139723	UNITED KINGDOM	GBR		12/18/2023		494						(4)	490	509		19	19
100126442	FRACKVILLE	PA		08/30/2023		334		175			175		509	509			
100169271	CUMBERLAND CENTER	ME		09/27/2024		562		(52)			(52)		509	509			
100167409	ENGLEWOOD	CO		09/16/2024		555		(46)			(46)		509	509			
100153418	MOOSIC	PA		05/30/2024		543		(33)			(33)		509	509			
100141107	LEBANON	PA		01/30/2024		545		(36)			(36)		509	509			
100163117	DYER	IN		08/13/2024		581		(73)			(73)		508	509		1	1
100114230	WAPATO	WA		06/29/2023		330		180			180		509	509			
100045292	BALTIMORE	MD		11/25/2020		514		(5)			(5)		509	509			
100174694	SPRING HILL	FL		10/31/2024		532		(22)			(22)		510	510			
100159732	AKRON	OH		08/23/2024		558		(48)			(48)		510	510			
100170396	REDLANDS	CA		10/09/2024		580		(70)			(70)		510	510			
100157984	DUNDALK	MD		07/09/2024		522		(12)			(12)		510	510			
100163325	LOMPOC	CA		08/13/2024		649		(139)			(139)		510	510			
100153034	ALBUQUERQUE	NM		06/27/2024		628		(118)			(118)		510	510			
100165455	HINSDALE	IL		08/29/2024		585		(76)			(76)		509	510		1	1
100163080	MIAMI	FL		08/13/2024		595		(85)			(85)		509	510		1	1
100164400	HALTOM CITY	TX		08/21/2024		565		(55)			(55)		510	510			
100162351	BRYANS ROAD	MD		08/06/2024		103		407			407		510	510			
100159969	MIAMI BEACH	FL		08/16/2024		617		(106)			(106)		510	510			
100154935	DAYTON	OH		07/19/2024		456		55			55		510	510			
100162897	BENTONVILLE	AR		08/12/2024		564		(54)			(54)		510	510			
100145972	CULPEPER	VA		03/19/2024		631		(120)			(120)		511	511			
100054999	JONESBOROUGH	TN		03/23/2021		405		106			106		511	511			
100167092	ORANGE PARK	FL		09/13/2024		600		(90)			(90)		511	511			
100146387	CALHOUN	GA		03/19/2024		632		(122)			(122)		511	511			
100146326	JEROME	ID		03/19/2024		632		(122)			(122)		511	511			
100053799	DENVER	IN		03/23/2021		481		30			30		511	511			
100153958	HOUSTON	TX		06/05/2024		596		(85)			(85)		511	511			
100165421	MERCED	CA		08/29/2024		567		(58)			(58)		510	511		1	1
100153402	HAMMOND	IN		05/30/2024		552		(41)			(41)		511	511			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169385	LACEY	WA		09/27/2024		613		(102)			(102)		511	511			
100165567	GLEN ALLEN	VA		08/29/2024		557		(47)			(47)		510	511		1	1
100169937	STOCKTON	CA		11/08/2024		639		(128)			(128)		511	511			
100167600	HOUSTON	TX		09/19/2024		587		(75)			(75)		511	511			
100165262	LAS VEGAS	NV		08/29/2024		538		(27)			(27)		511	511			
100115631	LUBBOCK	TX		07/19/2023		602		(91)			(91)		512	512			
100165457	ROCHESTER	MN		08/29/2024		577		(67)			(67)		511	512		1	1
100151826	PHILADELPHIA	PA		05/10/2024		631		(119)			(119)		512	512			
100146489	GLEN CARBON	IL		03/19/2024		627		(115)			(115)		512	512			
100146188	ABERDEEN	MD		03/19/2024		628		(116)			(116)		512	512			
100171234	CORONA	CA		10/16/2024		586		(74)			(74)		512	512			
100174148	OCEAN CITY	MD		10/31/2024		488		24			24		512	512			
100168323	VACAVILLE	CA		09/20/2024		556		(44)			(44)		512	512			
100173751	NASHVILLE	TN		10/30/2024		530		(18)			(18)		512	512			
100173186	BANDERA	TX		10/30/2024		564		(52)			(52)		512	512			
100173347	MANTECA	CA		10/30/2024		582		(69)			(69)		512	512			
100045818	BALTIMORE	MD		11/25/2020		371		141			141		512	512			
100171882	AUSTIN	TX		10/17/2024		299		(42)			(42)		257	513		256	256
100166972	FRESNO	CA		09/13/2024		560		(49)			(49)		511	513		2	2
100167777	KODAK	TN		09/19/2024		544		(32)			(32)		513	513			
100172248	COEUR D ALENE	ID		10/21/2024		282		(25)			(25)		257	513		256	256
100146151	GLENDALE	AZ		03/19/2024		635		(122)			(122)		513	513			
100127329	HILLSBOROUGH	NH		08/30/2023		250		263			263		513	513			
100174157	THOUSAND OAKS	CA		10/31/2024		459		54			54		513	513			
100173204	LORDS VALLEY	PA		10/30/2024		547		(34)			(34)		513	513			
100090094	OPELIKA	AL		01/13/2023		643		(130)			(130)		513	513			
100166971	GREENVILLE	SC		09/13/2024		390		(36)			(36)		354	513		159	159
100172260	AUSTIN	TX		10/21/2024		277		(20)			(20)		257	513		256	256
100162249	MIAMI GARDENS	FL		09/06/2024		527		(14)			(14)		513	513			
100154971	DETROIT	MI		07/19/2024		655		(142)			(142)		513	513			
100174165	RIVERVIEW	FL		10/31/2024		502		12			12		513	513			
100156864	LAWTON	OK		06/27/2024		537		(24)			(24)		513	513			
100154809	LIVONIA	MI		07/19/2024		620		(107)			(107)		514	514			
100149715	LAREDO	TX		04/26/2024		523		(9)			(9)		514	514			
100170173	CHATTAHOOCHEE HILLS	GA		10/08/2024		639		(126)			(126)		514	514			
100165041	LEAGUE CITY	TX		08/28/2024		610		(96)			(96)		514	514			
100117032	BALTIMORE	MD		07/20/2023		487		27			27		514	514			
100158443	PHOENIX	AZ		07/10/2024		632		(118)			(118)		514	514			
100172300	FISHERS	IN		10/21/2024		547		(33)			(33)		514	514			
100164216	FRESNO	CA		08/21/2024		676		(162)			(162)		514	514			
100168485	CARLTON	MN		09/25/2024		575		(61)			(61)		514	514			
100166146	BUDA	TX		09/09/2024		585		(71)			(71)		514	514			
100164016	PEMBROKE PINES	FL		08/21/2024		618		(104)			(104)		514	514			
100166256	WAUKEE	IA		09/09/2024		436		78			78		514	514			
100167881	OAKLAND	CA		09/20/2024		663		(149)			(149)		514	514			
100155364	LITTLE EGG HARBOR TOWNSHIP	NJ		06/18/2024		626		(112)			(112)		514	514			
100149889	OLD RIVER WINFREE	TX		04/29/2024		669		(155)			(155)		514	514			
100174184	GREENVILLE	SC		10/31/2024		408		106			106		514	514			
100145944	GLEN BURNIE	MD		03/19/2024		635		(121)			(121)		514	514			
100146308	SALEM	OR		03/19/2024		635		(121)			(121)		514	514			
100155447	FONTANA	CA		06/18/2024		665		(151)			(151)		514	514			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155710	ELIZABETHTOWN	PA		06/18/2024		630		(116)			(116)		514	514			
100164345	SAINT AUGUSTINE	FL		08/21/2024		573		(59)			(59)		515	515			
100159250	DYER	IN		07/15/2024		525		(11)			(11)		515	515			
100173112	MANCHESTER	NH		10/30/2024		589		(75)			(75)		515	515			
100173156	MARYSVILLE	WA		10/30/2024		555		(40)			(40)		515	515			
100168402	SAN MARCOS	TX		09/25/2024		478		36			36		515	515			
100162577	YOUNGSVILLE	LA		08/12/2024		479		35			35		515	515			
100172413	DILLARD	GA		10/23/2024		568		(53)			(53)		515	515			
100164006	YAKIMA	WA		08/21/2024		706		(191)			(191)		515	515			
100168396	SAN MARCOS	TX		09/25/2024		497		18			18		515	515			
100159945	KISSIMMEE	FL		08/16/2024		609		(94)			(94)		515	515			
100165431	LOUISVILLE	KY		08/29/2024		587		(73)			(73)		514	515		1	1
100175207	ORANGE BEACH	AL		11/05/2024		551		(36)			(36)		515	515			
100166120	CONWAY	SC		09/09/2024		537		(22)			(22)		515	515			
100160360	SACRAMENTO	CA		09/06/2024		680		(165)			(165)		515	515			
100155565	ATLANTA	GA		06/18/2024		579		(63)			(63)		515	515			
100161317	FORT WORTH	TX		07/25/2024		680		(164)			(164)		515	515			
100171874	CYPRESS	TX		10/17/2024		343		(35)			(35)		309	515		207	207
100170337	FLAGSTAFF	AZ		10/08/2024		573		(57)			(57)		515	515			
100049012	CREVE COEUR	IL		11/20/2020		886		(370)			(370)		516	516			
100174149	FORTUNA	CA		10/31/2024		496		20			20		516	516			
100173286	ROHNERT PARK	CA		10/30/2024		572		(56)			(56)		516	516			
100171610	BLUE RIDGE	GA		10/16/2024		566		(50)			(50)		516	516			
100172235	PASSAIC	NJ		10/21/2024		293		(34)			(34)		259	516		257	257
100160361	JACKSONVILLE	FL		09/06/2024		655		(140)			(140)		516	516			
100139357	ROCHESTER	NY		12/28/2023		539		(23)			(23)		516	516			
100159718	AKRON	OH		08/23/2024		563		(47)			(47)		516	516			
100167445	SAPPHIRE	NC		09/16/2024		548		(32)			(32)		516	516			
100146532	BESSEMER	AL		03/19/2024		635		(119)			(119)		516	516			
100112635	WARREN	MI		06/29/2023		69		447			447		516	516			
100166230	LEBANON	TN		09/09/2024		489		27			27		516	516			
100038466	DUBLIN	IRL		09/27/2019		(17,805)		5,058			5,058		(12,748)	516		13,264	13,264
100173180	GAINESVILLE	GA		10/30/2024		568		(52)			(52)		516	516			
100164488	RICHMOND	VA		08/21/2024		557		(41)			(41)		516	516			
100167849	ELKRIDGE	MD		09/20/2024		587		(71)			(71)		517	517			
100163159	SAINT GEORGE	UT		08/13/2024		611		(95)			(95)		516	517		1	1
100162935	SPRINGDALE	AR		08/12/2024		576		(59)			(59)		517	517			
100167415	WINTER PARK	FL		09/16/2024		576		(60)			(60)		517	517			
100166081	GLENDALE	AZ		09/09/2024		620		(104)			(104)		517	517			
100170413	WALDORF	MD		10/09/2024		591		(75)			(75)		517	517			
100146367	TUSCALOOSA	AL		03/19/2024		633		(116)			(116)		517	517			
100163196	DESOTO	TX		08/13/2024		633		(116)			(116)		517	517			
100113512	RACINE	WI		06/29/2023		381		136			136		517	517			
100166104	ROSEVILLE	CA		09/09/2024		584		(67)			(67)		517	517			
100146301	MARIETTA	GA		03/19/2024		636		(119)			(119)		517	517			
100088908	JACKSONVILLE	FL		11/15/2022		744		(227)			(227)		517	517			
100156703	PITTSBURGH	PA		06/26/2024		563		(46)			(46)		517	517			
100164241	WINCHESTER	VA		08/21/2024		585		(68)			(68)		517	517			
100168404	XENIA	OH		09/25/2024		525		(8)			(8)		517	517			
100148983	MESA	AZ		04/17/2024		531		(14)			(14)		517	517			
100147520	CLEVELAND	OH		04/03/2024		669		(152)			(152)		517	517			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155390	HERRIMAN	UT		06/18/2024		616		(99)			(99)		517	517			
100165965	MIDDLE RIVER	MD		09/06/2024		564		(46)			(46)		517	517			
100136845	MACON	GA		11/27/2023		570		(52)			(52)		517	517			
100168453	BETHLEHEM	GA		09/25/2024		563		(46)			(46)		517	517			
100146420	PLAINVILLE	CT		03/19/2024		638		(121)			(121)		517	517			
100166943	OREM	UT		09/13/2024		556		(40)			(40)		516	517		2	2
100164318	CAMPTON	KY		08/21/2024		581		(64)			(64)		517	517			
100164979	PARRISH	FL		08/28/2024		564		(46)			(46)		518	518			
100168405	AUBURN	GA		09/25/2024		537		(20)			(20)		518	518			
100169173	CYPRESS	TX		09/27/2024		571		(53)			(53)		518	518			
100169123	PARKER	AZ		09/27/2024		593		(75)			(75)		518	518			
100143798	TOLEDO	OH		02/28/2024		630		(112)			(112)		518	518			
100168365	DESTIN	FL		09/25/2024		526		(8)			(8)		518	518			
100046919	PAYSON	AZ		11/20/2020		995		(477)			(477)		518	518			
100165980	BERKELEY	CA		09/06/2024		604		(86)			(86)		518	518			
100172429	KISSIMMEE	FL		10/23/2024		548		(30)			(30)		518	518			
100161883	HOUSTON	TX		07/31/2024		510		8			8		518	518			
100162954	HORSESHOE BAY	TX		08/12/2024		548		(30)			(30)		518	518			
100169624	JAMUL	CA		09/30/2024		566		(48)			(48)		518	518			
100169873	MERRITT ISLAND	FL		09/30/2024		412		(65)			(65)		347	519		172	172
100165550	REYNOLDSBURG	OH		08/29/2024		583		(66)			(66)		517	519		1	1
100156339	LAWRENCEVILLE	GA		07/25/2024		683		(165)			(165)		519	519			
100164584	CONCORD	NC		08/21/2024		591		(73)			(73)		519	519			
100168381	CLEVELAND	TN		09/25/2024		583		(65)			(65)		519	519			
100164268	JACKSONVILLE	FL		08/21/2024		578		(60)			(60)		519	519			
100146288	RIO LINDA	CA		03/19/2024		641		(123)			(123)		519	519			
100146218	BOONSBORO	MD		03/19/2024		642		(123)			(123)		519	519			
100159266	FRESNO	CA		07/15/2024		574		(55)			(55)		519	519			
100164544	OSBURN	ID		08/21/2024		551		(32)			(32)		519	519			
100167809	BOUND BROOK	NJ		09/19/2024		643		(124)			(124)		519	519			
100154930	ATLANTA	GA		07/19/2024		590		(71)			(71)		519	519			
100163181	FRANKLIN	TN		08/13/2024		563		(45)			(45)		518	519		1	1
100054526	DETROIT	MI		03/23/2021		667		(148)			(148)		519	519		1	1
100164576	DACULA	GA		08/21/2024		631		(111)			(111)		519	519			
100169196	FAWNSKIN	CA		09/27/2024		533		(14)			(14)		519	519			
100162800	FLOSSMOOR	IL		08/12/2024		589		(69)			(69)		520	520			
100154168	KINGSBURG	CA		07/11/2024		602		(82)			(82)		520	520			
100165889	BROCKTON	MA		08/30/2024		627		(107)			(107)		520	520			
100169157	CENTERTON	AR		09/27/2024		547		(28)			(28)		518	520		1	1
100053706	BESSEMER	AL		03/23/2021		267		253			253		520	520			
100173215	JEFFERSON	CO		10/30/2024		527		(7)			(7)		520	520			
100164204	CHICAGO	IL		08/21/2024		537		(17)			(17)		520	520			
100155371	NEW RIVER	AZ		06/18/2024		647		(127)			(127)		520	520			
100161882	DECATUR	GA		07/31/2024		558		(38)			(38)		520	520			
100174903	BASTROP	TX		10/31/2024		521		(1)			(1)		520	520			
100166231	WILMINGTON	NC		09/09/2024		547		(26)			(26)		520	520			
100172270	IDYLLWILD	CA		10/21/2024		552		(32)			(32)		520	520			
100169121	DAVENPORT	FL		09/27/2024		556		(37)			(37)		519	520		2	2
100134634	ERIE	PA		10/30/2023		581		(61)			(61)		520	520			
100156392	CLEARWATER	FL		07/25/2024		653		(133)			(133)		520	520			
100171814	CHARLOTTE	NC		10/17/2024		563		(43)			(43)		520	520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169328	PANORAMA CITY	CA		09/27/2024		623		(102)			(102)		520	520			
100167630	GRAND RAPIDS	MN		09/19/2024		568		(48)			(48)		520	520			
100170117	EXTON	PA		10/08/2024		576		(55)			(55)		521	521			
100160428	JACKSONVILLE	FL		07/19/2024		632		(111)			(111)		521	521			
100167617	BRISTOL	CT		09/19/2024		732		(211)			(211)		521	521			
100155799	MASSILLON	OH		06/18/2024		660		(140)			(140)		521	521			
100155786	SAN GABRIEL	CA		06/18/2024		696		(175)			(175)		521	521			
100162332	ALLYN	WA		08/06/2024		580		(59)			(59)		521	521			
100149731	ELSMERE	KY		04/26/2024		548		(27)			(27)		521	521			
100169132	YUKON	OK		09/27/2024		558		(38)			(38)		519	521		2	2
100168448	EUREKA	CA		09/25/2024		545		(24)			(24)		521	521			
100146166	HILLSBORO	OR		03/19/2024		647		(126)			(126)		521	521			
100154975	ITALY	TX		07/19/2024		581		(60)			(60)		521	521			
100169275	BALDWIN	NY		09/27/2024		641		(119)			(119)		521	521			
100162896	BENTONVILLE	AR		08/12/2024		576		(55)			(55)		521	521			
100169383	OXNARD	CA		09/27/2024		583		(62)			(62)		521	521			
100163359	DANIA BEACH	FL		09/27/2024		643		(122)			(122)		521	521			
100172473	LAKE ELSINORE	CA		10/23/2024		513		9			9		522	522			
100171858	VISALIA	CA		10/17/2024		325		(63)			(63)		262	522		260	260
100165748	DAHLONEGA	GA		08/29/2024		579		(57)			(57)		522	522			
100152003	PHILADELPHIA	PA		06/14/2024		637		(115)			(115)		522	522			
100139508	TULSA	OK		12/28/2023		683		(161)			(161)		522	522			
100165629	SAINT LOUIS	MO		10/04/2024		685		(163)			(163)		522	522			
100173234	SURF CITY	NC		10/30/2024		528		(5)			(5)		522	522			
100165831	PORTLAND	OR		08/29/2024		564		(42)			(42)		522	522			
100137451	JACKSON	MI		01/11/2024		708		(186)			(186)		522	522			
100169163	PORTSMOUTH	VA		09/27/2024		388		(39)			(39)		348	522		174	174
100136055	BALTIMORE	MD		11/16/2023		648		(126)			(126)		522	522			
100174662	CHINO VALLEY	AZ		10/31/2024		464		59			59		522	522			
100161852	ATLANTIC CITY	NJ		07/31/2024		521		2			2		523	523			
100155175	WEST CHESTER	PA		07/19/2024		545		(23)			(23)		523	523			
100171237	ANAHEIM	CA		10/16/2024		704		(181)			(181)		523	523			
100134436	PHILADELPHIA	PA		10/30/2023		722		(199)			(199)		523	523			
100176698	HEMET	CA		11/15/2024		607		(84)			(84)		523	523			
100101822	MILWAUKEE	WI		03/31/2023		571		(48)			(48)		523	523			
100156006	SUNRISE	FL		06/18/2024		548		(25)			(25)		523	523			
100157608	MIAMI	FL		06/28/2024		660		(137)			(137)		523	523			
100146117	LANCASTER	WI		03/19/2024		646		(123)			(123)		523	523			
100167489	LOS ANGELES	CA		10/31/2024		440		83			83		523	523			
100150195	MOUNDS VIEW	MN		04/30/2024		672		(149)			(149)		523	523			
100145908	DECATUR	AL		03/19/2024		645		(122)			(122)		523	523			
100146076	TUCSON	AZ		03/19/2024		645		(122)			(122)		523	523			
100171446	QUEEN CREEK	AZ		10/16/2024		560		(37)			(37)		523	523			
100172214	NORWALK	CA		10/17/2024		617		(94)			(94)		523	523			
100136796	MEMPHIS	TN		11/27/2023		580		(57)			(57)		523	523			
100174560	BELFORD	NJ		10/31/2024		487		36			36		523	523			
100164126	SPRINGFIELD	MA		08/21/2024		559		(36)			(36)		523	523			
100155577	BOTHELL	WA		06/18/2024		621		(98)			(98)		523	523			
100146099	NORRISTOWN	PA		03/19/2024		658		(135)			(135)		523	523			
100154682	TAMPA	FL		07/19/2024		669		(146)			(146)		523	523			
100174390	ELMWOOD PARK	NJ		10/31/2024		531		(7)			(7)		524	524			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164995	SAN ANTONIO	TX		08/28/2024		723		(199)			(199)		524	524			
100165497	LAKELAND	FL		08/29/2024		583		(60)			(60)		523	524		1	1
100147478	BUFFALO	NY		04/03/2024		708		(184)			(184)		524	524			
100164494	LAWRENCEVILLE	GA		08/21/2024		580		(56)			(56)		524	524			
100054292	GAITHERSBURG	MD		03/23/2021		681		(156)			(156)		524	524			
100168699	SAINT PETERSBURG	FL		09/25/2024		567		(43)			(43)		524	524			
100046965	OPA LOCKA	FL		11/20/2020		1,013		(489)			(489)		524	524			
100154873	LAKE CITY	FL		07/19/2024		574		(49)			(49)		525	525			
100159986	MIRAMAR	FL		08/16/2024		632		(107)			(107)		525	525			
100173825	COLUSA	CA		10/31/2024		529		(4)			(4)		525	525			
100165018	CHARLOTTE	NC		08/28/2024		582		(57)			(57)		525	525			
100128144	BALTIMORE	MD		09/11/2023		569		(44)			(44)		525	525			
100170252	AIKEN	SC		10/08/2024		575		(50)			(50)		525	525			
100170283	NEWPORT NEWS	VA		10/08/2024		604		(78)			(78)		525	525			
100171944	AUSTIN	TX		10/17/2024		303		(40)			(40)		263	525		262	262
100167751	EAST BOSTON	MA		09/19/2024		553		(28)			(28)		525	525			
100113918	CERES	CA		06/29/2023		558		(32)			(32)		525	525			
100113133	SILER CITY	NC		06/29/2023		327		199			199		525	525			
100167088	RODANTHE	NC		09/13/2024		453		73			73		525	525			
100162512	PHILLIPSBURG	NJ		08/12/2024		570		(44)			(44)		525	525			
100153923	KANSAS CITY	KS		06/05/2024		640		(114)			(114)		525	525			
100165490	FULSHEAR	TX		08/29/2024		572		(48)			(48)		525	526		1	1
100173769	LANCASTER	PA		10/30/2024		613		(87)			(87)		526	526			
100169118	NEW ORLEANS	LA		09/27/2024		591		(67)			(67)		524	526		2	2
100154637	BURLEY	ID		07/19/2024		564		(38)			(38)		526	526			
100163430	LOS BANOS	CA		09/27/2024		605		(79)			(79)		526	526			
100174497	FORT WASHINGTON	MD		10/31/2024		543		(17)			(17)		526	526			
100154748	RIVERSIDE	CA		07/19/2024		615		(89)			(89)		526	526			
100167465	KETCHUM	ID		09/16/2024		604		(78)			(78)		526	526			
100165305	WOODBRIDGE	VA		08/29/2024		572		(46)			(46)		526	526			
100179532	SAN DIEGO	CA		11/21/2024		542		(16)			(16)		526	526			
100163168	FAYETTEVILLE	AR		08/13/2024		414		(64)			(64)		350	526		176	176
100168488	CUMMING	GA		09/25/2024		600		(74)			(74)		526	526			
100170140	PEACHTREE CITY	GA		10/08/2024		553		(27)			(27)		526	526			
100172317	SOUTH BEND	IN		10/21/2024		281		(17)			(17)		264	526		262	262
100166257	MCKINNEY	TX		09/09/2024		489		38			38		526	526			
100166228	STEPHENS CITY	VA		09/09/2024		489		37			37		526	526			
100168483	TUNNEL HILL	GA		09/25/2024		578		(51)			(51)		526	526			
100170400	ALHAMBRA	CA		10/09/2024		625		(99)			(99)		527	527			
100145901	BLOOMSBURY	NJ		03/19/2024		654		(128)			(128)		527	527			
100155466	MOONACHIE	NJ		06/18/2024		582		(55)			(55)		527	527			
100146430	ST LOUIS	MO		03/19/2024		651		(124)			(124)		527	527			
100145907	TAMPA	FL		03/19/2024		650		(123)			(123)		527	527			
100153836	JASPER	GA		07/10/2024		712		(185)			(185)		527	527			
100054583	ROCKFORD	MI		03/23/2021		810		(283)			(283)		527	527			
100171919	GRAND PRAIRIE	TX		10/17/2024		302		(38)			(38)		264	527		263	263
100167051	LEXINGTON	KY		09/13/2024		570		(43)			(43)		527	527			
100173722	COLUMBIA	SC		10/30/2024		579		(51)			(51)		527	527			
100119845	REDFORD	MI		08/08/2023		571		(43)			(43)		527	527			
100088501	EMMEN	NLD		10/27/2022		541						25	566	527	(38)		(38)
100156675	DETROIT	MI		06/24/2024		648		(120)			(120)		527	527			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161678	BREDA	NLD		07/29/2024		534							534	527	(7)		(7)
100083463	WILMINGTON	CA		06/02/2022		556		(28)			(28)		527	527			
100173177	LAKE ARIEL	PA		10/30/2024		609		(81)			(81)		528	528			
100145994	THATCHER	AZ		03/19/2024		651		(123)			(123)		528	528			
100146048	BLUE SPRINGS	MO		03/19/2024		652		(125)			(125)		528	528			
100146351	WHITE ROCK	NM		03/19/2024		652		(125)			(125)		528	528			
100171815	ALLENTOWN	PA		10/17/2024		373		(58)			(58)		315	528		213	213
100170513	PLACENTIA	CA		10/09/2024		673		(145)			(145)		528	528			
100167668	FORNEY	TX		09/19/2024		734		(206)			(206)		528	528			
100165467	FORT WORTH	TX		08/29/2024		592		(65)			(65)		527	528		1	1
100169484	RANCHO MISSION VIEJO	CA		09/30/2024		587		(59)			(59)		528	528			
100166075	ABINGTON	MA		09/09/2024		578		(50)			(50)		528	528			
100180236	BOZEMAN	MT		11/25/2024		529		(1)			(1)		528	528			
100171845	GLENSIDE	PA		10/17/2024		321		(56)			(56)		265	528		263	263
100158981	LABELLE	FL		08/15/2024		659		(131)			(131)		528	528			
100144789	UNITED KINGDOM	GBR		03/12/2024		316		199			199		515	528	13		13
100112343	HOUSTON	TX		06/29/2023		469		59			59		528	528			
100154838	LULING	LA		07/19/2024		506		22			22		528	528			
100133409	PERRIS	CA		11/21/2023		544		(15)			(15)		528	528			
100153871	BALTIMORE	MD		06/05/2024		645		(117)			(117)		529	529			
100167534	TARZANA AREA LOS ANGELES	CA		10/31/2024		450		79			79		529	529			
100165447	CONCORD	NC		08/29/2024		610		(82)			(82)		528	529		1	1
100139005	WAYNE	WV		12/21/2023		497		31			31		529	529			
100162709	FORTSON	GA		08/12/2024		599		(70)			(70)		529	529			
100164535	FORNEY	TX		08/21/2024		707		(178)			(178)		529	529			
100165763	SOMERSET	TX		08/29/2024		753		(224)			(224)		529	529			
100155333	KINGMAN	AZ		07/19/2024		657		(128)			(128)		529	529			
100149090	FLORENCE	SC		04/19/2024		652		(123)			(123)		529	529			
100172503	HOUSTON	TX		10/23/2024		594		(65)			(65)		529	529			
100101780	CAMDEN	NJ		03/31/2023		563		(34)			(34)		529	529			
100168480	AURORA	CO		09/25/2024		572		(43)			(43)		529	529			
100147385	MOORESVILLE	NC		05/08/2024		667		(137)			(137)		529	529			
100159533	PHOENIX	AZ		07/15/2024		569		(39)			(39)		529	529			
100149868	COLUMBUS	OH		04/29/2024		587		(58)			(58)		529	529			
100126732	WESTMORELAND	TN		08/30/2023		500		29			29		529	529			
100172268	BUDD LAKE	NJ		10/21/2024		588		(58)			(58)		529	529			
100078317	AMERICAN FORK	UT		02/10/2022		796		(267)			(267)		530	530			
100173746	FORT WALTON BEACH	FL		10/30/2024		624		(95)			(95)		530	530			
100155290	HUMBLE	TX		07/19/2024		613		(84)			(84)		530	530			
100153395	ATHENS	AL		05/29/2024		662		(132)			(132)		530	530			
100165024	CLE ELUM	WA		08/28/2024		612		(82)			(82)		530	530			
100158947	DAVENPORT	FL		08/15/2024		652		(122)			(122)		530	530			
100164066	WEST SPRINGFIELD	MA		08/21/2024		596		(66)			(66)		530	530			
100166198	ST CLOUD	FL		09/09/2024		573		(43)			(43)		530	530			
100165459	CHARLOTTE	NC		08/29/2024		599		(70)			(70)		529	530		1	1
100165365	MANOR	TX		08/29/2024		609		(79)			(79)		530	530			
100174541	EL PASO	TX		10/31/2024		551		(21)			(21)		530	530			
100149837	AKRON	OH		04/29/2024		645		(115)			(115)		530	530			
100157002	UNITED KINGDOM	GBR		06/27/2024		525							525	530	5		5
100155198	COCOA	FL		07/19/2024		769		(239)			(239)		530	530			
100168621	WINTER GARDEN	FL		09/25/2024		586		(56)			(56)		530	530			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172628	DULUTH	GA		10/24/2024		618		(87)			(87)		530	530			
100173776	LOS ANGELES	CA		10/30/2024		635		(105)			(105)		530	530			
100172630	PORTER	TX		10/24/2024		640		(110)			(110)		530	530			
100103869	MARION	OH		05/10/2023		591		(60)			(60)		531	531			
100147199	CHICAGO	IL		03/28/2024		555		(24)			(24)		531	531			
100171200	PACIFICA	CA		10/16/2024		695		(164)			(164)		531	531			
100151892	HOUSTON	TX		05/10/2024		823		(292)			(292)		531	531			
100133966	BALTIMORE	MD		10/25/2023		555		(24)			(24)		531	531			
100165682	SAINT LEONARD	MD		10/04/2024		529		2			2		531	531			
100167035	PLAINFIELD	IL		09/13/2024		642		(111)			(111)		531	531			
100169167	STAR	ID		09/27/2024		567		(38)			(38)		529	531		2	2
100048441	ATLANTA	GA		11/20/2020		625		(94)			(94)		531	531			
100145898	BEAUFORT	SC		03/19/2024		659		(128)			(128)		531	531			
100139006	GLENWOOD	IL		12/21/2023		196		335			335		531	531			
100173196	LAS VEGAS	NV		10/30/2024		552		(21)			(21)		531	531			
100146539	PANAMA CITY	FL		03/19/2024		649		(118)			(118)		531	531			
100168417	ARCOLA	TX		09/25/2024		539		(8)			(8)		531	531			
100165449	COLLEGE STATION	TX		08/29/2024		548		(18)			(18)		530	531		1	1
100167076	PALM COAST	FL		09/13/2024		621		(89)			(89)		531	531			
100166287	LIBERTY HILL	TX		10/23/2024		640		(108)			(108)		531	531			
100175713	CARLSBAD	CA		11/12/2024		528		3			3		531	531			
100131847	LINCOLN	NE		10/06/2023		608		(77)			(77)		531	531			
100171568	BLAIRSVILLE	GA		10/16/2024		569		(37)			(37)		531	531			
100146050	LOCKPORT	IL		03/19/2024		664		(133)			(133)		531	531			
100038589	MEATH	IRL		09/27/2019		(25,165)		7,506			7,506	(4)	(17,663)	532	(12)	18,207	18,195
100172480	NASHVILLE	TN		10/23/2024		583		(51)			(51)		532	532			
100172558	WENTZVILLE	MO		10/23/2024		580		(48)			(48)		532	532			
100164876	KNOXVILLE	TN		08/26/2024		659		(127)			(127)		532	532			
100169063	SOUTH BRISTOL	ME		09/27/2024		755		(47)			(47)		708	532		(176)	(176)
100154860	PATTERSON	NY		07/19/2024		654		(122)			(122)		532	532			
100172312	ADAIRSVILLE	GA		10/21/2024		486		46			46		532	532			
100165388	DALLAS	TX		08/29/2024		577		(46)			(46)		531	532		1	1
100174923	WEST BABYLON	NY		10/31/2024		561		(28)			(28)		532	532			
100169153	RICHMOND	TX		09/27/2024		579		(48)			(48)		531	532		2	2
100165108	UNITED KINGDOM	GBR		08/27/2024		571							571	532	(39)		(39)
100166365	PORTLAND	OR		10/24/2024		624		(91)			(91)		533	533			
100173764	EASTVALE	CA		10/30/2024		639		(106)			(106)		533	533			
100113492	WILMINGTON	DE		06/29/2023		365		168			168		533	533			
100173872	GLENDALE	NY		10/31/2024		521		12			12		533	533			
100161901	ATLANTA	GA		07/31/2024		518		15			15		533	533			
100164946	HANOVER TOWNSHIP	PA		08/28/2024		571		(39)			(39)		533	533			
100055119	EASTON	PA		03/23/2021		913		(380)			(380)		533	533			
100164769	STARBUCK	MN		08/26/2024		594		(61)			(61)		533	533			
100164546	NEWARK	NJ		08/21/2024		656		(123)			(123)		533	533			
100164627	FORNEY	TX		08/21/2024		783		(250)			(250)		533	533			
100162974	CLERMONT	FL		08/12/2024		599		(66)			(66)		533	533			
100171887	DALLAS	TX		10/17/2024		291		(24)			(24)		267	533		266	266
100171315	ROYSE CITY	TX		10/16/2024		653		(120)			(120)		533	533			
100162335	SACRAMENTO	CA		08/06/2024		574		(41)			(41)		533	533			
100108371	BUFFALO	NY		05/25/2023		583		(50)			(50)		533	533			
100173344	SUFFOLK	VA		10/30/2024		546		(13)			(13)		533	533			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168400	MCKINNEY	TX		09/25/2024		510		24			24		533	533			
100166161	NASHUA	NH		09/09/2024		617		(84)			(84)		534	534			
100169861	ZEBULON	NC		09/30/2024		408		(51)			(51)		357	534		177	177
100147599	(LAKE ARROWHEAD AREA) SKYFORES	CA		04/04/2024		683		(149)			(149)		534	534			
100171853	SCHERERVILLE	IN		10/17/2024		317		(37)			(37)		280	534		254	254
100171879	BUFORD	GA		10/17/2024		301		(34)			(34)		268	534		266	266
100154115	COLUMBUS	OH		07/11/2024		630		(96)			(96)		534	534			
100171889	PALM DESERT	CA		10/17/2024		571		(37)			(37)		534	534			
100155429	HUTTO	TX		06/18/2024		601		(67)			(67)		534	534			
100153952	HOUSTON	TX		06/05/2024		725		(191)			(191)		534	534			
100141145	CAMDEN	NJ		01/30/2024		572		(38)			(38)		534	534			
100164415	LITTLE ELM	TX		08/21/2024		597		(63)			(63)		534	534			
100164507	GALLATIN	TN		08/21/2024		645		(111)			(111)		534	534			
100164594	GALLATIN	TN		08/21/2024		645		(111)			(111)		534	534			
100173834	MIAMI	FL		10/31/2024		542		(8)			(8)		534	534			
100156843	TRENTON	NJ		06/27/2024		560		(25)			(25)		534	534			
100168113	SACRAMENTO	CA		09/20/2024		693		(159)			(159)		534	534			
100110749	JACKSONVILLE	FL		08/11/2023		826		(291)			(291)		535	535			
100159549	EAU CLAIRE	WI		07/15/2024		712		(177)			(177)		535	535			
100168707	MORENO VALLEY	CA		09/25/2024		693		(158)			(158)		535	535			
100115188	CHARLEROI	PA		07/17/2023		593		(58)			(58)		535	535			
100114370	FLORENCE	NJ		06/29/2023		467		68			68		535	535			
100174472	MANASQUAN	NJ		10/31/2024		519		16			16		535	535			
100143056	COLUMBIA	SC		02/14/2024		717		(182)			(182)		535	535			
100175291	GREER	AZ		11/05/2024		547		(12)			(12)		535	535			
100046976	SAINT PAUL	MN		11/20/2020		976		(440)			(440)		536	535		(1)	(1)
100165888	LEHIGH ACRES	FL		08/30/2024		646		(111)			(111)		535	535			
100164599	KANNAPOLIS	NC		08/21/2024		643		(108)			(108)		535	535			
100155283	ALTAMONTE SPRINGS	FL		07/19/2024		620		(85)			(85)		535	535			
100147185	CHARLOTTE	NC		03/28/2024		570		(34)			(34)		535	535			
100169155	LAKELAND	TN		09/27/2024		584		(48)			(48)		535	535			
100055591	VIDALIA	GA		03/23/2021		631		(96)			(96)		535	535			
100169126	OVERGAARD	AZ		09/27/2024		565		(32)			(32)		534	535		2	2
100172424	MARYSVILLE	WA		10/23/2024		585		(49)			(49)		536	536			
100168502	PARK RIDGE	IL		09/25/2024		622		(86)			(86)		536	536			
100180438	WILLIS	TX		11/25/2024		476		59			59		536	536			
100145850	NAPLES	FL		03/15/2024		678		(143)			(143)		536	536			
100169350	LONG BRANCH	NJ		09/27/2024		112		424			424		536	536			
100164822	DALLAS	TX		08/26/2024		602		(66)			(66)		536	536			
100112309	LOCKPORT	NY		06/29/2023		368		168			168		536	536			
100174773	ACWORTH	GA		10/31/2024		466		70			70		536	536			
100149722	GLEN LYON	PA		04/26/2024		587		(51)			(51)		536	536			
100166205	SAN ANTONIO	TX		09/09/2024		465		71			71		536	536			
100165476	ADDIS	LA		08/29/2024		549		(14)			(14)		535	536		1	1
100165445	OKLAHOMA CITY	OK		08/29/2024		577		(41)			(41)		535	536		1	1
100164953	SACRAMENTO	CA		08/28/2024		567		(31)			(31)		536	536			
100171300	SAN DIEGO	CA		10/16/2024		721		(185)			(185)		536	536			
100134859	BALTIMORE	MD		10/30/2023		599		(63)			(63)		537	537			
100045999	ARANSAS PASS	TX		11/25/2020		713		(176)			(176)		537	537			
100100306	FORT WORTH	TX		03/24/2023		584		(47)			(47)		537	537			
100174988	BOCA RATON	FL		10/31/2024		568		(31)			(31)		537	537			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100074350	GARDEN GROVE	CA		12/09/2021		1,260		(723)			(723)		537	537			
100168495	MANCHESTER	NH		09/25/2024		616		(79)			(79)		537	537			
100165695	HIALEAH	FL		08/29/2024		690		(153)			(153)		537	537			
100168194	PASADENA	CA		09/20/2024		575		(38)			(38)		537	537			
100168028	DIAMOND SPRINGS	CA		09/20/2024		576		(39)			(39)		537	537			
100147099	HOT SPRINGS VILLAGE	AR		03/28/2024		543		(5)			(5)		537	537			
100167754	FREDERICKSBURG	VA		09/19/2024		623		(86)			(86)		537	537			
100054639	AKRON	OH		03/23/2021		834		(299)			(299)		535	537		2	2
100144275	TRENTON	NJ		03/07/2024		670		(133)			(133)		537	537			
100166219	BREINIGSVILLE	PA		09/09/2024		557		(20)			(20)		537	537			
100172323	LOUISVILLE	KY		10/21/2024		310		(41)			(41)		270	537		268	268
100118769	LAGUNA BEACH	CA		07/25/2023		1,096		(558)			(558)		538	538			
100170495	NORWALK	CA		10/09/2024		634		(97)			(97)		538	538			
100112622	LANCASTER	PA		06/29/2023		407		131			131		538	538			
100174344	NASHVILLE	TN		10/31/2024		451		87			87		538	538			
100150092	STATESVILLE	NC		06/14/2024		628		(90)			(90)		538	538			
100150095	STATESVILLE	NC		06/14/2024		631		(93)			(93)		538	538			
100171707	LAWRENCEVILLE	GA		10/17/2024		640		(102)			(102)		538	538			
100167926	MIAMI	FL		09/20/2024		654		(115)			(115)		538	538			
100168062	LOS ANGELES	CA		09/20/2024		512		26			26		538	538			
100164622	BUDA	TX		08/21/2024		724		(186)			(186)		538	538			
100129759	WOODLAND HILLS	CA		09/27/2023		579		(41)			(41)		538	538			
100090276	MYRTLE BEACH	SC		01/13/2023		771		(232)			(232)		538	538			
100164282	CHARLOTTE	NC		08/21/2024		572		(33)			(33)		539	539			
100172842	VICTORVILLE	CA		10/25/2024		645		(106)			(106)		539	539			
100172284	ANNA	TX		10/21/2024		300		(30)			(30)		270	539		269	269
100132473	CLEARWATER	FL		11/03/2023		447		92			92		539	539			
100164414	VIRGINIA BEACH	VA		08/21/2024		609		(70)			(70)		539	539			
100146264	YORKTOWN	VA		03/19/2024		660		(122)			(122)		539	539			
100145946	FOND DU LAC	WI		03/19/2024		650		(111)			(111)		539	539			
100159998	JACKSONVILLE	FL		08/16/2024		577		(38)			(38)		539	539			
100169764	FULLERTON	CA		09/30/2024		593		(54)			(54)		539	539			
100108944	WESTMINSTER	MD		05/31/2023		714		(175)			(175)		539	539			
100165542	MANOR	TX		08/29/2024		585		(47)			(47)		538	539		1	1
100169860	KATY	TX		09/30/2024		429		(68)			(68)		361	539		179	179
100156710	MCHENRY	IL		06/26/2024		608		(68)			(68)		539	539			
100169409	HASTINGS ON HUDSON	NY		09/30/2024		632		(92)			(92)		540	540			
100174909	HOUSTON	TX		10/31/2024		530		10			10		540	540			
100165549	ROYSE CITY	TX		08/29/2024		553		(14)			(14)		539	540		1	1
100171588	OREM	UT		10/16/2024		570		(30)			(30)		540	540			
100153095	LA QUINTA	CA		06/27/2024		556		(16)			(16)		540	540			
100153462	MEMPHIS	TN		05/30/2024		563		(23)			(23)		540	540			
100161750	WILMINGTON	OH		07/30/2024		594		(54)			(54)		540	540			
100169079	ORLANDO	FL		09/27/2024		595		(56)			(56)		539	541		2	2
100165710	COLUMBIA	TN		08/29/2024		623		(82)			(82)		541	541			
100168481	SARASOTA	FL		09/25/2024		608		(67)			(67)		541	541			
100156225	CHESAPEAKE	VA		06/20/2024		647		(106)			(106)		541	541			
100168364	TAYLOR	TX		09/25/2024		605		(64)			(64)		541	541			
100171354	EASTVALE (MIRA LOMA AREA)	CA		10/16/2024		674		(133)			(133)		541	541			
100155858	SEATTLE	WA		06/18/2024		515		26			26		541	541			
100167161	GLENSIDE	PA		09/13/2024		593		(52)			(52)		541	541			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146221	CHEYENNE	WY		03/19/2024		669		(127)			(127)		541	541			
100137372	ONEONTA	NY		12/01/2023		648		(107)			(107)		541	541			
100174056	CHICAGO	IL		10/31/2024		516		25			25		541	541			
100161938	SPOONER	WI		07/31/2024		536		5			5		541	541			
100155304	ORMOND BEACH	FL		07/19/2024		662		(121)			(121)		541	541			
100166936	OAKLAND	MD		09/13/2024		554		(14)			(14)		540	541		2	2
100145832	FORT MYERS	FL		03/15/2024		799		(258)			(258)		542	542			
100166960	WILMINGTON	IL		09/13/2024		597		(57)			(57)		540	542		2	2
100174347	SEFFNER	FL		10/31/2024		516		25			25		542	542			
100149781	ST. LOUIS	MO		04/26/2024		593		(51)			(51)		542	542			
100146153	SUNLAND PARK	NM		03/19/2024		676		(135)			(135)		542	542			
100159499	COLLINSVILLE	OK		07/15/2024		580		(38)			(38)		542	542			
100171497	VERDI	NV		10/16/2024		663		(121)			(121)		542	542			
100174769	GREENVILLE	SC		10/31/2024		533		9			9		542	542			
100172454	FOLEY	AL		10/23/2024		557		(15)			(15)		542	542			
100152923	SAN ANTONIO	TX		05/22/2024		653		(111)			(111)		542	542			
100087630	VALKENBURG AAN DE GEUL	NLD		09/27/2022		567						(77)	490	542	52		52
100162958	SEFFNER	FL		08/12/2024		619		(77)			(77)		542	542			
100170346	BLUE RIDGE	GA		10/08/2024		670		(128)			(128)		542	542			
100163057	KILLEEN	TX		08/13/2024		552		(11)			(11)		541	542		1	1
100155647	ALBUQUERQUE	NM		06/18/2024		664		(121)			(121)		542	542			
100168484	PALM DESERT	CA		09/25/2024		586		(44)			(44)		542	542			
100050161	TARENTUM	PA		11/20/2020		810		(266)			(266)		543	543		(1)	(1)
100176922	CHARLOTTE	NC		11/15/2024		594		(51)			(51)		543	543			
100156799	BALTIMORE	MD		06/26/2024		620		(77)			(77)		543	543			
100177723	DENVER	CO		11/19/2024		597		(54)			(54)		543	543			
100159619	SUGAR LAND	TX		07/15/2024		683		(140)			(140)		543	543			
100147697	AURORA	CO		04/05/2024		577		(34)			(34)		543	543			
100162557	CALDWELL	ID		08/12/2024		589		(47)			(47)		543	543			
100156105	PHILADELPHIA	PA		06/18/2024		643		(100)			(100)		543	543			
100038905	MEATH	IRL		09/27/2019		(10,913)		373			373	(3)	(10,543)	543	(23)	11,110	11,086
100161982	AUBREY	TX		07/31/2024		671		(128)			(128)		543	543			
100164125	MERIDIAN	ID		08/21/2024		609		(66)			(66)		543	543			
100164128	MERIDIAN	ID		08/21/2024		609		(66)			(66)		543	543			
100164148	MERIDIAN	ID		08/21/2024		609		(66)			(66)		543	543			
100164104	BOISE	ID		08/21/2024		612		(69)			(69)		543	543			
100146227	EDISON	NJ		03/19/2024		664		(121)			(121)		543	543			
100163037	READING	PA		08/13/2024		618		(76)			(76)		542	543		1	1
100150104	BROOKSHIRE	TX		06/14/2024		768		(225)			(225)		543	543			
100174645	BOWLING GREEN	VA		10/31/2024		544							543	543			
100171867	BOZEMAN	MT		10/17/2024		326		(53)			(53)		273	544		271	271
100146212	HENDERSON	NV		03/19/2024		670		(127)			(127)		544	544			
100167634	SANFORD	NC		09/19/2024		602		(59)			(59)		544	544			
100163798	COLLEGE STATION	TX		09/27/2024		531		12			12		544	544			
100155251	NAVASOTA	TX		07/19/2024		631		(87)			(87)		544	544			
100158501	HALLANDALE BEACH	FL		07/10/2024		601		(57)			(57)		544	544			
100152743	PELZER	SC		05/22/2024		598		(54)			(54)		544	544			
100164411	NASHVILLE	TN		08/21/2024		609		(65)			(65)		544	544			
100164802	LAKEVILLE	PA		08/26/2024		621		(77)			(77)		544	544			
100133962	MINERSVILLE	PA		10/25/2023		593		(49)			(49)		544	544			
100099822	CHESTER	PA		02/28/2023		589		(45)			(45)		544	544			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159829	BOYNTON BEACH	FL		07/17/2024		603		(59)			(59)		545	545			
100156773	LA CROSSE	WI		06/26/2024		522		23			23		545	545			
100136821	WILMINGTON	DE		11/27/2023		592		(48)			(48)		545	545			
100166021	ABERDEEN	NC		09/06/2024		662		(117)			(117)		545	545			
100166101	BURTONSVILLE	MD		09/09/2024		613		(68)			(68)		545	545			
100054242	AKRON	OH		03/23/2021		921		(376)			(376)		545	545			
100159574	SEBRING	FL		07/15/2024		601		(56)			(56)		545	545			
100168050	INGLEWOOD	CA		09/20/2024		520		25			25		545	545			
100165646	PASCO	WA		10/04/2024		564		(20)			(20)		545	545			
100170294	WALLINGTON	NJ		10/08/2024		632		(87)			(87)		545	545			
100145912	MIAMI	FL		03/19/2024		623		(78)			(78)		545	545			
100147609	COLORADO SPRINGS	CO		04/04/2024		744		(199)			(199)		545	545			
100091502	LYNCHBURG	VA		01/20/2023		592		(47)			(47)		545	545			
100165511	CHARLOTTE	NC		08/29/2024		585		(41)			(41)		544	545		1	1
100146374	FITCHBURG	MA		03/19/2024		678		(133)			(133)		545	545			
100171640	PALM DESERT	CA		10/16/2024		652		(106)			(106)		545	545			
100168373	OWINGS MILLS	MD		09/25/2024		605		(59)			(59)		545	545			
100172578	SALT LAKE CITY	UT		10/23/2024		590		(45)			(45)		545	545			
100180311	SAN JOSE	CA		11/25/2024		523		22			22		545	545			
100173189	KIRKLAND	WA		10/30/2024		605		(60)			(60)		545	545			
100164047	MOSELEY	VA		08/21/2024		696		(151)			(151)		546	546			
100145936	GARDNER	KS		03/19/2024		666		(121)			(121)		546	546			
100146118	BERKELEY SPRINGS	WV		03/19/2024		676		(130)			(130)		546	546			
100136789	BALTIMORE	MD		11/27/2023		550		(4)			(4)		546	546			
100158823	BENTON	AR		07/10/2024		601		(55)			(55)		546	546			
100169726	AVON	NC		09/30/2024		616		(70)			(70)		546	546			
100135908	DEKALB	IL		11/13/2023		675		(129)			(129)		546	546			
100171455	PLANO	TX		10/16/2024		579		(33)			(33)		546	546			
100180223	YUCCA VALLEY	CA		11/25/2024		581		(35)			(35)		546	546			
100171554	ARGYLE	TX		10/16/2024		537		8			8		546	546			
100161906	ARLINGTON	TX		07/31/2024		568		(22)			(22)		546	546			
100146019	STANSBURY PARK	UT		03/19/2024		675		(130)			(130)		546	546			
100173144	AUSTIN	TX		10/30/2024		581		(36)			(36)		546	546			
100163371	PITTSBURGH	PA		09/27/2024		636		(90)			(90)		546	546			
100159568	NAPLES	FL		07/15/2024		671		(125)			(125)		546	546			
100172743	OLYMPIA	WA		11/21/2024		575		(29)			(29)		546	546			
100164026	BRADENTON	FL		08/21/2024		627		(81)			(81)		546	546			
100153484	PHILADELPHIA	PA		05/30/2024		597		(50)			(50)		546	546			
100101767	BALTIMORE	MD		03/31/2023		3,999		(3,452)			(3,452)		546	546			
100163803	MIRAMAR	FL		09/27/2024		622		(76)			(76)		546	546			
100133967	CLEVELAND	OH		10/25/2023		590		(43)			(43)		546	546			
100169692	LAS VEGAS	NV		09/30/2024		650		(103)			(103)		546	546			
100155740	WELLINGTON	FL		06/18/2024		619		(73)			(73)		547	547			
100146204	MILTON	FL		03/19/2024		682		(135)			(135)		547	547			
100163156	FORT WORTH	TX		08/13/2024		630		(85)			(85)		545	547		1	1
100138352	PAULSBORO	NJ		12/18/2023		667		(120)			(120)		547	547			
100167522	LODI	CA		10/31/2024		520		27			27		547	547			
100144506	PHILADELPHIA	PA		04/26/2024		672		(125)			(125)		547	547			
100111822	PLANO	IL		06/29/2023		386		161			161		547	547			
100169185	WEST CHESTER	PA		09/27/2024		582		(36)			(36)		545	547		2	2
100158547	LAKELAND	FL		07/10/2024		649		(102)			(102)		547	547			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100092070	NIAGARA FALLS	NY		02/09/2023		601		(55)			(55)		547	547			
100175114	ROCKVILLE	MD		11/05/2024		559		(12)			(12)		547	547			
100167164	PALM DESERT	CA		09/13/2024		629		(82)			(82)		547	547			
100162915	GARLAND	TX		08/12/2024		600		(53)			(53)		547	547			
100046757	INDIANAPOLIS	IN		11/20/2020		1,108		(561)			(561)		547	547			
100168487	CARY	NC		09/25/2024		607		(60)			(60)		547	547			
100167510	PHOENIX	AZ		10/31/2024		520		28			28		547	547			
100166458	CITRUS HEIGHTS	CA		10/31/2024		523		25			25		548	548			
100147689	LA PORTE	TX		04/04/2024		746		(198)			(198)		548	548			
100164152	PALM DESERT	CA		08/21/2024		660		(113)			(113)		548	548			
100172936	MORENO VALLEY	CA		10/25/2024		634		(86)			(86)		548	548			
100171861	HESPERIA	CA		10/17/2024		314		(40)			(40)		275	548		273	273
100175225	ORLANDO	FL		11/05/2024		602		(54)			(54)		548	548			
100145819	FORT LAUDERDALE	FL		05/08/2024		625		(77)			(77)		548	548			
100155417	FOREST LAKE	MN		06/18/2024		605		(57)			(57)		548	548			
100031545	VALLEY CENTER	CA		03/29/2019		226		322			322		548	548			
100164634	LONGS	SC		08/21/2024		572		(24)			(24)		548	548			
100100075	ST. CLOUD	FL		03/28/2023		865		(317)			(317)		548	548			
100175230	ROWLETT	TX		11/05/2024		576		(28)			(28)		548	548			
100145934	FOUNTAIN INN	SC		03/19/2024		682		(134)			(134)		548	548			
100165341	BAKERSFIELD	CA		08/29/2024		689		(141)			(141)		548	548			
100163355	COLUMBIA	TN		08/13/2024		649		(101)			(101)		548	548			
100166172	ROYSE CITY	TX		09/09/2024		596		(48)			(48)		548	548			
100165896	ORLANDO	FL		08/30/2024		671		(123)			(123)		548	548			
100150206	HUMBLE	TX		04/30/2024		691		(143)			(143)		548	548			
100167623	KAPOLEI	HI		09/19/2024		556		(8)			(8)		548	548			
100169744	VISTA	CA		09/30/2024		600		(52)			(52)		548	548			
100146316	SUMMIT POINT	WV		03/19/2024		686		(137)			(137)		549	549			
100119838	INDIANAPOLIS	IN		08/08/2023		607		(58)			(58)		549	549			
100167580	LAS VEGAS	NV		09/19/2024		552		(3)			(3)		549	549			
100171394	LAUREL	MD		10/16/2024		601		(52)			(52)		549	549			
100175754	NORCO	CA		11/12/2024		604		(55)			(55)		549	549			
100171757	HENRICO	NC		10/17/2024		670		(121)			(121)		549	549			
100166994	TAMARAC	FL		09/13/2024		551		(4)			(4)		548	549		1	1
100169353	WILMINGTON	DE		09/27/2024		674		(124)			(124)		549	549			
100170090	OLD HICKORY	TN		10/08/2024		625		(76)			(76)		549	549			
100168467	HOUSTON	TX		09/25/2024		617		(68)			(68)		549	549			
100146546	BAY VILLAGE	OH		03/19/2024		686		(137)			(137)		549	549			
100162300	PRYOR	OK		09/06/2024		697		(148)			(148)		549	549			
100158964	MINNEAPOLIS	MN		08/15/2024		685		(136)			(136)		549	549			
100167565	FORT WORTH	TX		09/19/2024		699		(150)			(150)		549	549			
100161861	MELBOURNE	FL		07/31/2024		531		18			18		549	549			
100159839	MIAMI	FL		08/16/2024		716		(166)			(166)		549	549			
100161766	LUSBY	MD		07/31/2024		563		(14)			(14)		549	549			
100174272	FORT LAUDERDALE	FL		10/31/2024		471		78			78		549	549			
100166258	FORT WORTH	TX		09/09/2024		507		42			42		549	549			
100162046	TRACY	CA		07/31/2024		629		(79)			(79)		550	550			
100154715	TEXARKANA	TX		07/19/2024		802		(252)			(252)		550	550			
100017635	ATLANTA	GA		04/26/2018		1,140		(590)			(590)		550	550			
100054492	SOUTH HOLLAND	IL		03/23/2021		950		(400)			(400)		550	550			
100174236	CAPE CORAL	FL		10/31/2024		525		24			24		550	550			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100141711	CLARKSBURG	WV		01/30/2024		672		(122)			(122)		550	550			
100163067	CONOWINGO	MD		08/13/2024		588		(39)			(39)		549	550		1	1
100146245	TAMPA	FL		03/19/2024		678		(128)			(128)		550	550			
100164236	FORT WORTH	TX		08/21/2024		572		(22)			(22)		550	550			
100175540	BRADENTON	FL		11/08/2024		625		(75)			(75)		550	550			
100151809	BALTIMORE	MD		05/10/2024		624		(74)			(74)		550	550			
100155689	SHADY SIDE	MD		06/18/2024		716		(166)			(166)		550	550			
100143665	TULSA	OK		02/22/2024		661		(111)			(111)		551	551			
100170220	OKLAHOMA CITY	OK		10/08/2024		605		(54)			(54)		551	551			
100173092	MCHENRY	MD		10/30/2024		608		(57)			(57)		551	551			
100091947	OCALA	FL		02/03/2023		777		(226)			(226)		551	551			
100127153	FAYETTEVILLE	NC		08/30/2023		847		(296)			(296)		551	551			
100149769	MEMPHIS	TN		04/26/2024		582		(31)			(31)		551	551			
100167608	LINDEN	NJ		09/19/2024		638		(87)			(87)		551	551			
100167831	SAN BERNARDINO	CA		09/20/2024		624		(73)			(73)		551	551			
100162313	MANASSAS	VA		08/05/2024		703		(152)			(152)		551	551			
100156858	INVERNESS	FL		06/27/2024		614		(63)			(63)		551	551			
100165400	RICHMOND	VA		08/29/2024		606		(56)			(56)		550	551		1	1
100164478	PHILADELPHIA	PA		08/21/2024		591		(39)			(39)		551	551			
100158839	MYRTLE BEACH	SC		07/12/2024		602		(50)			(50)		551	551			
100145958	KINGSBURG	CA		03/19/2024		673		(121)			(121)		551	551			
100172912	METAIRIE	LA		10/25/2024		632		(80)			(80)		552	552			
100168745	STOCKTON	CA		09/26/2024		649		(97)			(97)		552	552			
100168771	PORTLAND	OR		09/26/2024		602		(50)			(50)		552	552			
100163140	AUSTIN	TX		08/13/2024		641		(90)			(90)		551	552		1	1
100163829	PATTERSON	CA		09/27/2024		650		(98)			(98)		552	552			
100146175	CANTON	GA		03/19/2024		688		(136)			(136)		552	552			
100164817	TUSCALOOSA	AL		08/26/2024		611		(59)			(59)		552	552			
100145788	PETERSBURG	VA		05/08/2024		628		(75)			(75)		552	552			
100169534	FRANKFORT	IL		09/30/2024		622		(70)			(70)		552	552			
100156831	DETROIT	MI		06/27/2024		571		(18)			(18)		552	552			
100155632	IRMO	SC		06/18/2024		653		(101)			(101)		552	552			
100055149	MONROE	GA		03/23/2021		1,027		(474)			(474)		552	552			
100090248	PENSACOLA	FL		01/13/2023		721		(168)			(168)		553	553			
100172232	ACWORTH	GA		10/21/2024		344		(66)			(66)		277	553		275	275
100145789	HOUSTON	TX		05/08/2024		700		(148)			(148)		553	553			
100170214	BOTHELL	WA		10/08/2024		625		(73)			(73)		553	553			
100168087	LADERA RANCH	CA		09/20/2024		612		(59)			(59)		553	553			
100174316	BRADENTON	FL		10/31/2024		538		15			15		553	553			
100146407	MERRILLVILLE	IN		03/19/2024		689		(137)			(137)		553	553			
100086261	FRANKFORD	DE		09/29/2022		(17,754)		250			250		(17,503)	553		18,056	18,056
100152487	BELTSVILLE	MD		05/16/2024		587		(34)			(34)		553	553			
100162317	ATLANTA	GA		08/05/2024		597		(44)			(44)		553	553			
100157828	TAMPA	FL		08/01/2024		667		(113)			(113)		553	553			
100162296	DULUTH	GA		09/06/2024		684		(131)			(131)		553	553			
100166193	BALTIMORE	MD		09/09/2024		610		(57)			(57)		553	553			
100164405	COLUMBUS	OH		08/21/2024		617		(63)			(63)		553	553			
100164407	COLUMBUS	OH		08/21/2024		617		(63)			(63)		553	553			
100163058	MELISSA	TX		08/13/2024		647		(94)			(94)		552	553		1	1
100055719	OAKDALE	LA		03/23/2021		178		375			375		553	553			
100160523	COLORADO SPRINGS	CO		07/19/2024		561		(7)			(7)		554	554			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168355	CONWAY	SC		09/25/2024		521		33			33		554	554			
100114134	RALEIGH	NC		06/29/2023		303		251			251		554	554			
100113521	AIKEN	SC		06/29/2023		275		279			279		554	554			
100159504	BAKERSFIELD	CA		07/15/2024		618		(65)			(65)		554	554			
100155827	SMYRNA	GA		06/18/2024		687		(133)			(133)		554	554			
100146360	BARSTOW	CA		03/19/2024		688		(134)			(134)		554	554			
100148151	CLEVELAND	OH		05/15/2024		565		(11)			(11)		554	554			
100166169	CREAL SPRINGS	IL		09/09/2024		623		(69)			(69)		554	554			
100127306	WHITING	NJ		08/30/2023		349		205			205		554	554			
100145897	MONTROSS	VA		03/19/2024		680		(125)			(125)		554	554			
100171881	PRINCETON	TX		10/17/2024		322		(44)			(44)		278	554		276	276
100173225	BRASELTON	GA		10/30/2024		571		(17)			(17)		554	554			
100158440	ALLEN PARK	MI		07/10/2024		629		(75)			(75)		554	554			
100166121	NEWAYGO	MI		09/09/2024		632		(77)			(77)		554	554			
100146024	MILWAUKEE	WI		03/19/2024		676		(121)			(121)		554	554			
100166168	ATLANTA	GA		09/09/2024		660		(106)			(106)		554	554			
100159874	KISSIMMEE	FL		08/16/2024		726		(172)			(172)		554	554			
100163283	MELBOURNE	FL		08/13/2024		581		(27)			(27)		554	554			
100174888	ROWLETT	TX		10/31/2024		501		54			54		555	555			
100154557	CALEXICO	CA		06/14/2024		714		(159)			(159)		555	555			
100164993	OAKLYN	NJ		08/28/2024		589		(34)			(34)		555	555			
100154574	ZEPHYRHILLS	FL		06/14/2024		674		(119)			(119)		555	555			
100172388	RIO RANCHO	NM		10/23/2024		541		14			14		555	555			
100127387	MYRTLE BEACH	SC		08/30/2023		477		78			78		555	555			
100127244	AXTON	VA		08/30/2023		514		41			41		555	555			
100164670	ALPHARETTA	GA		08/23/2024		610		(56)			(56)		555	555			
100146030	BEAUFORT	SC		03/19/2024		676		(121)			(121)		555	555			
100166948	WATKINSVILLE	GA		09/13/2024		618		(65)			(65)		553	555		2	2
100158740	MISSION	TX		07/10/2024		581		(26)			(26)		555	555			
100158648	COLUMBUS	OH		07/10/2024		590		(35)			(35)		555	555			
100169211	TRENTON	NJ		09/27/2024		554		1			1		555	555			
100107835	SUNRISE	FL		05/19/2023		598		(43)			(43)		555	555			
100167819	MASTIC	NY		09/19/2024		656		(101)			(101)		555	555			
100170508	MANASSAS	VA		10/09/2024		699		(144)			(144)		555	555			
100174825	DELRAY BEACH	FL		10/31/2024		491		64			64		555	555			
100158566	MARTINSBURG	WV		07/10/2024		603		(47)			(47)		555	555			
100166189	HAMPTON	GA		09/09/2024		543		13			13		555	555			
100067041	FLINT	MI		08/02/2021		547		8			8		556	556			
100155334	OLYMPIA	WA		07/19/2024		765		(209)			(209)		556	556			
100174813	BROWNSVILLE	TX		10/31/2024		586		(31)			(31)		556	556			
100167941	HEMET	CA		09/20/2024		599		(43)			(43)		556	556			
100158502	BROOKSHIRE	TX		07/10/2024		799		(243)			(243)		556	556			
100162349	PRAIRIE VILLAGE	KS		08/06/2024		601		(45)			(45)		556	556			
100108437	MILWAUKEE	WI		05/25/2023		619		(63)			(63)		556	556			
100153074	MARTINSBURG	WV		06/27/2024		634		(78)			(78)		556	556			
100168572	CLEMSON	SC		09/25/2024		618		(62)			(62)		556	556			
100159955	HOLLYWOOD	FL		08/16/2024		672		(116)			(116)		556	556			
100111766	TEMPERANCE	MI		06/29/2023		479		77			77		556	556			
100167589	CHARLOTTE	NC		09/19/2024		681		(125)			(125)		556	556			
100163894	BIG SPRING	TX		09/27/2024		757		(201)			(201)		556	556			
100169243	SPICEWOOD	TX		09/27/2024		621		(65)			(65)		556	556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171904	ARGYLE	TX		10/17/2024		317		(38)			(38)		279	556		277	277
100166233	HALTOM CITY	TX		09/09/2024		462		94			94		556	556			
100149074	MERIDEN	CT		04/19/2024		618		(61)			(61)		556	556			
100167045	LAKELAND	FL		09/13/2024		758		(201)			(201)		557	557			
100143698	MANCHESTER	CT		02/22/2024		693		(137)			(137)		557	557			
100149148	HOUSTON	TX		04/22/2024		639		(82)			(82)		557	557			
100143806	LAS VEGAS	NV		02/28/2024		736		(179)			(179)		557	557			
100160440	MOSES LAKE	WA		07/19/2024		659		(102)			(102)		557	557			
100171945	AUSTIN	TX		10/17/2024		313		(33)			(33)		279	557		278	278
100171527	SALEM	OR		10/16/2024		510		47			47		557	557			
100167435	ALBUQUERQUE	NM		09/16/2024		643		(86)			(86)		557	557			
100164704	SAN DIEGO	CA		08/23/2024		606		(49)			(49)		557	557			
100152973	COLUMBIA	PA		06/27/2024		692		(135)			(135)		557	557			
100169057	BRADENTON	FL		09/27/2024		604		(48)			(48)		556	557		2	2
100175221	SANFORD	FL		11/05/2024		539		18			18		557	557			
100165404	VERONA	NJ		08/29/2024		582		(26)			(26)		556	557		1	1
100055347	AKRON	OH		03/23/2021		710		(153)			(153)		557	557			
100168452	MONROE	NC		09/25/2024		586		(29)			(29)		557	557			
100156151	INDIO	CA		07/25/2024		634		(77)			(77)		557	557			
100103834	BUFFALO	NY		05/10/2023		601		(44)			(44)		557	557			
100176914	ATLANTA	GA		11/15/2024		655		(98)			(98)		557	557			
100146064	SACRAMENTO	CA		03/19/2024		696		(139)			(139)		557	557			
100146476	HACKETTSTOWN	NJ		03/19/2024		695		(137)			(137)		557	557			
100167126	MIAMI	FL		09/13/2024		554		4			4		558	558			
100162511	BELLA VISTA	AR		08/12/2024		619		(61)			(61)		558	558			
100151810	BALTIMORE	MD		05/10/2024		696		(138)			(138)		558	558			
100055038	PHILADELPHIA	PA		03/23/2021		925		(367)			(367)		558	558			
100172348	PORTLAND	OR		10/23/2024		585		(27)			(27)		558	558			
100171756	WASHINGTON	DC		10/17/2024		590		(32)			(32)		558	558			
100161999	TUCSON	AZ		07/31/2024		677		(119)			(119)		558	558			
100111184	CHICAGO	IL		06/29/2023		485		74			74		558	558			
100111738	MOROCCO	IN		06/29/2023		528		31			31		558	558			
100173937	JERSEY CITY	NJ		10/31/2024		463		96			96		559	559			
100170133	TRUCKEE	CA		10/08/2024		619		(61)			(61)		559	559			
100169593	SANTA ROSA	CA		09/30/2024		558		1			1		559	559			
100046952	NASHVILLE	TN		11/20/2020		1,057		(498)			(498)		559	559			
100141161	WINDSOR	CT		01/30/2024		566		(7)			(7)		559	559			
100043415	CAMDEN	NJ		08/13/2020		74		484			484		559	559			
100167480	DORAL	FL		10/31/2024		476		83			83		559	559			
100152815	SNELLVILLE	GA		05/22/2024		691		(132)			(132)		559	559			
100161308	BRIDGEWATER	NJ		07/25/2024		779		(220)			(220)		559	559			
100154798	ATLANTA	GA		07/19/2024		623		(64)			(64)		559	559			
100053621	STREATOR	IL		03/23/2021		498		61			61		559	559			
100162851	ARVIN	CA		08/12/2024		612		(53)			(53)		559	559			
100170517	KYLE	TX		10/09/2024		553		6			6		559	559			
100157660	BOCA RATON	FL		06/28/2024		656		(96)			(96)		559	559			
100168073	EAST PALO ALTO	CA		09/20/2024		671		(112)			(112)		559	559			
100168700	PALM HARBOR	FL		09/25/2024		648		(89)			(89)		559	559			
100152976	COLUMBIA	PA		06/27/2024		694		(135)			(135)		559	559			
100155322	ALLENTOWN	PA		07/19/2024		665		(106)			(106)		559	559			
100146200	SOMERSWORTH	NH		03/19/2024		684		(124)			(124)		559	559			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100165372	ROCKLAND	MA		08/29/2024		534		25			25		559	559			
100155730	STEVENSVILLE	MD		06/18/2024		662		(103)			(103)		560	560			
100157996	AURORA	IL		07/09/2024		635		(75)			(75)		560	560			
100169671	EL CAJON	CA		09/30/2024		601		(42)			(42)		560	560			
100172298	NEWBERG	OR		10/21/2024		333		(52)			(52)		281	560		279	279
100161622	UNITED KINGDOM	GBR		07/29/2024		554							554	560	6		6
100173526	FLUSHING	NY		10/29/2024		711		(151)			(151)		560	560			
100164438	NAMPA	ID		08/21/2024		625		(66)			(66)		560	560			
100168395	TIOGA	TX		09/25/2024		647		(87)			(87)		560	560			
100173930	WESTON	FL		10/31/2024		538		22			22		560	560			
100175367	ANTIOCH	CA		11/05/2024		607		(47)			(47)		560	560			
100169119	WAXAHACHIE	TX		09/27/2024		621		(61)			(61)		560	560			
100154615	GARLAND	TX		06/14/2024		762		(202)			(202)		560	560			
100087647	ALMELO	NLD		09/27/2022		588						(80)	508	560	52		52
100163044	MODESTO	CA		08/13/2024		643		(84)			(84)		559	560		1	1
100048608	OAK PARK	MI		11/20/2020		1,175		(614)			(614)		560	560			
100112053	LANSING	MI		06/29/2023		216		345			345		560	560			
100171191	INCLINE VILLAGE	NV		11/22/2024		573		(13)			(13)		560	560			
100162259	LONGMONT	CO		09/06/2024		764		(204)			(204)		560	560			
100166242	MCKINNEY	TX		09/09/2024		512		49			49		561	561			
100046208	OMAHA	NE		11/25/2020		662		(101)			(101)		561	561			
100168496	BIRMINGHAM	AL		09/25/2024		640		(79)			(79)		561	561			
100151749	SAN ANTONIO	TX		05/10/2024		483		78			78		561	561			
100169786	HAYWARD	CA		09/30/2024		646		(85)			(85)		561	561			
100162668	LAND O LAKES	FL		08/12/2024		628		(67)			(67)		561	561			
100168363	INDIANAPOLIS	IN		09/25/2024		615		(54)			(54)		561	561			
100168435	ARCOLA	TX		09/25/2024		568		(7)			(7)		561	561			
100168470	WAKE FOREST	NC		09/25/2024		608		(47)			(47)		561	561			
100165510	POOLER	GA		08/29/2024		589		(29)			(29)		560	561		1	1
100151764	WOODLAKE	CA		05/10/2024		640		(79)			(79)		561	561			
100166259	SAINT GEORGE	UT		09/09/2024		640		(79)			(79)		561	561			
100159850	HIALEAH	FL		08/16/2024		671		(109)			(109)		561	561			
100171383	BROOKSHIRE	TX		10/16/2024		658		(97)			(97)		561	561			
100171855	LAS VEGAS	NV		10/17/2024		321		(39)			(39)		281	561		280	280
100164118	HUMBLE	TX		08/21/2024		549		12			12		561	561			
100166133	ANGIER	NC		09/09/2024		619		(58)			(58)		561	561			
100162843	THE WOODLANDS	TX		08/12/2024		621		(60)			(60)		561	561			
100162847	THE WOODLANDS	TX		08/12/2024		621		(60)			(60)		561	561			
100162941	SEAGOVILLE	TX		08/12/2024		612		(51)			(51)		561	561			
100165903	STOCKTON	CA		08/30/2024		691		(129)			(129)		561	561			
100103807	MUSKEGON	MI		05/10/2023		620		(59)			(59)		562	562			
100164187	SALINAS	CA		08/21/2024		601		(39)			(39)		562	562			
100146339	CLANTON	AL		03/19/2024		686		(124)			(124)		562	562			
100047135	COCONUT CREEK	FL		11/20/2020		1,031		(469)			(469)		562	562			
100110889	DEWITT	NE		06/29/2023		754		(193)			(193)		562	562			
100173093	ORLANDO	FL		10/30/2024		631		(70)			(70)		562	562			
100146429	LEXINGTON PARK	MD		03/19/2024		695		(133)			(133)		562	562			
100162043	BALTIMORE	MD		07/31/2024		581		(19)			(19)		562	562			
100053790	ABERDEEN	SD		03/23/2021		870		(308)			(308)		562	562			
100147434	KISSIMMEE	FL		04/03/2024		873		(311)			(311)		562	562			
100163155	MARYVILLE	TN		08/13/2024		570		(10)			(10)		561	562		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160504	TAMPA	FL		07/19/2024		634		(72)			(72)		562	562			
100163122	ST PETERSBURG	FL		08/13/2024		642		(81)			(81)		561	562		1	1
100119735	KILLEEN	TX		08/08/2023		605		(43)			(43)		562	562			
100032468	WESTMEATH	IRL		06/21/2019		(18,922)		(1,893)			(1,893)		(20,815)	562		21,378	21,378
100129755	DAVENPORT	FL		09/27/2023		661		(99)			(99)		562	562			
100153051	CINCINNATI	OH		06/27/2024		684		(121)			(121)		562	562			
100157754	TUSTIN	CA		07/02/2024		626		(64)			(64)		562	562			
100141612	OKLAHOMA CITY	OK		01/30/2024		724		(162)			(162)		563	563			
100175542	WINTER GARDEN	FL		11/08/2024		655		(93)			(93)		563	563			
100172602	CYPRESS	CA		10/23/2024		645		(82)			(82)		563	563			
100155510	FLORENCE	SC		06/18/2024		738		(175)			(175)		563	563			
100155508	OAK CREEK	WI		06/18/2024		688		(125)			(125)		563	563			
100163613	MIAMI BEACH	FL		08/15/2024		620		(57)			(57)		563	563			
100162901	ORLANDO	FL		08/12/2024		610		(47)			(47)		563	563			
100155674	COLUMBUS	OH		06/18/2024		617		(54)			(54)		563	563			
100134332	CLEVELAND	OH		10/27/2023		689		(126)			(126)		563	563			
100168702	POINCIANA	FL		09/25/2024		561		2			2		563	563			
100164382	GEORGETOWN	TX		08/21/2024		607		(44)			(44)		563	563			
100162952	RIVERSIDE	NJ		08/12/2024		617		(55)			(55)		563	563			
100155652	SANFORD	FL		06/18/2024		600		(37)			(37)		563	563			
100167579	LONGS	SC		09/19/2024		554		9			9		563	563			
100165229	BALTIMORE	MD		08/29/2024		645		(82)			(82)		563	563			
100157597	TOLEDO	OH		06/28/2024		760		(197)			(197)		563	563			
100163175	DULUTH	GA		08/13/2024		647		(85)			(85)		562	563		1	1
100164430	BILLERICA	MA		08/21/2024		618		(54)			(54)		563	563			
100164812	NORTH PORT	FL		08/26/2024		621		(58)			(58)		563	563			
100147545	MABLETON	GA		04/03/2024		735		(172)			(172)		563	563			
100147541	MABLETON	GA		04/03/2024		738		(174)			(174)		563	563			
100157756	ESCONDIDO	CA		07/02/2024		636		(73)			(73)		563	563			
100166209	HAMPTON	GA		09/09/2024		466		98			98		564	564			
100153739	GRONINGEN	NLD		05/30/2024		583							583	564	(19)		(19)
100083308	HEERLEN	NLD		05/27/2022		580						(16)	564	564			
100180022	PORT SAINT LUCIE	FL		11/25/2024		574		(10)			(10)		564	564			
100114378	BALTIMORE	MD		06/29/2023		366		199			199		564	564			
100162525	TOBYHANNA	PA		08/12/2024		614		(50)			(50)		564	564			
100168573	VENICE	FL		09/25/2024		642		(78)			(78)		564	564			
100087785	PHILADELPHIA	PA		11/17/2022		803		(239)			(239)		564	564			
100167619	NEWPORT NEWS	VA		09/19/2024		624		(60)			(60)		564	564			
100159553	MYRTLE BEACH	SC		07/15/2024		720		(156)			(156)		564	564			
100166953	BAKERSFIELD	CA		09/13/2024		914		(57)			(57)		856	564		(292)	(292)
100164504	FORNEY	TX		08/21/2024		613		(49)			(49)		564	564			
100171857	INDIANAPOLIS	IN		10/17/2024		334		(51)			(51)		283	564		281	281
100170397	LOS ANGELES	CA		10/09/2024		671		(106)			(106)		565	565			
100103132	MAYFIELD	PA		04/21/2023		601		(36)			(36)		565	565			
100166434	LAFAYETTE	LA		10/31/2024		526		39			39		565	565			
100099634	JACKSON	MI		04/06/2023		778		(214)			(214)		565	565			
100172623	GLENDALE	NY		10/24/2024		609		(44)			(44)		565	565			
100153422	MOORESVILLE	IN		05/30/2024		597		(32)			(32)		565	565			
100169053	DENNISON	OH		09/27/2024		397		(16)			(16)		381	565		184	184
100169754	AHWAHNEE	CA		09/30/2024		624		(59)			(59)		565	565			
100180213	SEVIERVILLE	TN		11/25/2024		566		(1)			(1)		566	566			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171673	PORTLAND	OR		10/16/2024		643		(77)			(77)		566	566			
100166232	GASTONIA	NC		09/09/2024		532		33			33		566	566			
100101720	OOSTBURG	NLD		03/30/2023		581						(7)	574	566	(8)		(8)
100155532	HAMMONTON	NJ		06/18/2024		744		(178)			(178)		566	566			
100149751	ENDICOTT	NY		04/26/2024		599		(34)			(34)		566	566			
100163138	HUTTO	TX		08/13/2024		664		(99)			(99)		565	566		1	1
100090670	DETROIT	MI		12/29/2022		596		(30)			(30)		566	566			
100045289	CAMDEN	SC		11/25/2020		(1,462)		2,028			2,028		566	566			
100168634	GARLAND	TX		09/25/2024		625		(59)			(59)		566	566			
100159867	POMPANO BEACH	FL		08/16/2024		691		(125)			(125)		566	566			
100163893	SAN ANTONIO	TX		09/27/2024		677		(110)			(110)		566	566			
100173151	RENO	NV		10/30/2024		617		(50)			(50)		566	566			
100055717	SAINT LOUIS	MO		03/23/2021		416		151			151		567	567			
100174534	BURTONSVILLE	MD		10/31/2024		539		27			27		567	567			
100168447	LAS VEGAS	NV		09/25/2024		574		(7)			(7)		567	567			
100158424	DUNELLEN	NJ		07/10/2024		733		(167)			(167)		567	567			
100151807	COLUMBUS	OH		05/10/2024		636		(70)			(70)		567	567			
100170188	NAPLES	FL		10/08/2024		644		(78)			(78)		567	567			
100163157	KANSAS CITY	MO		08/13/2024		610		(44)			(44)		567	567			
100169238	KINGSTON	PA		09/27/2024		635		(68)			(68)		567	567			
100111753	MELVINDALE	MI		06/29/2023		425		142			142		567	567			
100055502	SOUTH BEND	IN		03/23/2021		597		(30)			(30)		567	567			
100164296	PHOENIX	AZ		08/21/2024		600		(34)			(34)		567	567			
100168739	SAVANNAH	GA		09/26/2024		702		(135)			(135)		567	567			
100159544	HOUSTON	TX		07/15/2024		709		(142)			(142)		567	567			
100146274	AUSTELL	GA		03/19/2024		692		(125)			(125)		567	567			
100172241	NEWARK	DE		10/21/2024		316		(32)			(32)		284	567		283	283
100170104	LAWRENCEVILLE	GA		10/08/2024		605		(38)			(38)		567	567			
100103248	DELRAY BEACH	FL		04/27/2023		795		(227)			(227)		568	567		(1)	(1)
100173083	RIVERSIDE	NJ		10/25/2024		620		(53)			(53)		567	567			
100147211	HARRISBURG	PA		03/28/2024		608		(41)			(41)		567	567			
100156958	UNITED KINGDOM	GBR		06/27/2024		556							556	567	12		12
100055413	SAINT LOUIS	MO		03/23/2021		441		127			127		568	568			
100155654	RIO RANCHO	NM		06/18/2024		683		(115)			(115)		568	568			
100168472	FRESNO	CA		09/25/2024		601		(34)			(34)		568	568			
100162854	SAINT AUGUSTINE	FL		08/12/2024		580		(12)			(12)		568	568			
100070756	MESQUITE	TX		10/01/2021		570		(2)			(2)		568	568			
100091598	RIDGECREST	CA		03/07/2023		687		(119)			(119)		568	568			
100145988	SUMMERVILLE	SC		03/19/2024		702		(134)			(134)		568	568			
100118132	ORLANDO	FL		07/20/2023		778		(210)			(210)		568	568			
100138449	MILWAUKEE	WI		12/19/2023		623		(55)			(55)		568	568			
100161935	LOUISVILLE	KY		07/31/2024		624		(56)			(56)		568	568			
100159642	HINSDALE	IL		08/23/2024		674		(106)			(106)		568	568			
100046937	GRAND RAPIDS	MI		11/20/2020		1,139		(570)			(570)		568	568			
100126519	STOKESDALE	NC		08/30/2023		526		42			42		568	568			
100162684	KYLE	TX		08/12/2024		634		(66)			(66)		568	568			
100170438	MCDONOUGH	GA		10/09/2024		633		(65)			(65)		568	568			
100170443	MCDONOUGH	GA		10/09/2024		634		(65)			(65)		568	568			
100170441	MCDONOUGH	GA		10/09/2024		636		(68)			(68)		568	568			
100160903	JACKSONVILLE	AL		07/24/2024		574		(6)			(6)		568	568			
100163169	MURFREESBORO	TN		08/13/2024		649		(82)			(82)		567	568		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161390	FARMERSVILLE	TX		07/25/2024		709		(140)			(140)		569	569			
100133338	AURORA	IL		11/29/2023		622		(53)			(53)		569	569			
100166102	HOWE	OK		09/09/2024		633		(64)			(64)		569	569			
100160388	GOODYEAR	AZ		09/06/2024		690		(122)			(122)		569	569			
100141140	CAMDEN	NJ		01/30/2024		619		(50)			(50)		569	569			
100171456	SEGUIN	TX		10/16/2024		617		(48)			(48)		569	569			
100167613	CELINA	TX		09/19/2024		644		(75)			(75)		569	569			
100146196	SOLON	OH		03/19/2024		695		(126)			(126)		569	569			
100134021	EUCLID	OH		10/25/2023		617		(48)			(48)		569	569			
100113518	YORKVILLE	IL		06/29/2023		464		105			105		569	569			
100054726	CROSWELL	MI		03/23/2021		845		(276)			(276)		569	569			
100171932	HENDERSON	NV		10/17/2024		343		(58)			(58)		286	569		284	284
100139455	BALTIMORE	MD		12/28/2023		757		(188)			(188)		569	569			
100167797	ROOSEVELT	NY		09/19/2024		637		(67)			(67)		569	569			
100171584	SAN DIEGO	CA		10/16/2024		701		(131)			(131)		569	569			
100100044	TAMARAC	FL		03/28/2023		806		(237)			(237)		570	570			
100165266	TAMPA	FL		08/29/2024		674		(104)			(104)		570	570			
100153610	REXFORD	NY		05/31/2024		639		(70)			(70)		570	570			
100171235	SAN FRANCISCO	CA		10/16/2024		753		(183)			(183)		570	570			
100167611	TUSTIN	CA		09/19/2024		662		(92)			(92)		570	570			
100168794	PERTH AMBOY	NJ		09/26/2024		740		(170)			(170)		570	570			
100160436	FORT LAUDERDALE	FL		07/19/2024		631		(61)			(61)		570	570			
100046749	DULUTH	GA		11/20/2020		1,121		(551)			(551)		570	570			
100173977	HALLANDALE BEACH	FL		10/31/2024		577		(7)			(7)		570	570			
100174119	SOUTH LEBANON	OH		10/31/2024		578		(8)			(8)		570	570			
100089648	ALMELO	NLD		11/29/2022		589						(38)	551	570	20		20
100154641	GROSSE POINTE WOODS	MI		07/19/2024		595		(24)			(24)		571	571			
100172328	SAN MATEO	CA		10/23/2024		661		(90)			(90)		571	571			
100170470	HOMOSASSA	FL		10/09/2024		607		(36)			(36)		571	571			
100153446	MAYFIELD	PA		05/30/2024		602		(31)			(31)		571	571			
100153593	PHILADELPHIA	PA		05/31/2024		557		14			14		571	571			
100161977	BASTROP	TX		07/31/2024		790		(219)			(219)		571	571			
100111106	NEW HAVEN	MI		06/29/2023		667		(96)			(96)		571	571			
100161311	FALLS CHURCH	VA		07/25/2024		630		(59)			(59)		571	571			
100155741	WALKER	LA		06/18/2024		639		(68)			(68)		571	571			
100177873	LEESBURG	VA		11/19/2024		652		(81)			(81)		571	571			
100156296	WHEELING	IL		07/25/2024		680		(109)			(109)		571	571			
100173397	SAN DIEGO	CA		10/29/2024		666		(95)			(95)		571	571			
100173775	PLYMOUTH	MN		10/30/2024		616		(45)			(45)		571	571			
100164777	DONNELLY	ID		08/26/2024		629		(58)			(58)		571	571			
100164848	ATLANTA	GA		08/26/2024		749		(178)			(178)		571	571			
100110927	DILLWYN	VA		06/29/2023		736		(164)			(164)		571	571			
100174496	FREDERICK	MD		10/31/2024		568		3			3		571	571			
100146265	VINELAND	NJ		03/19/2024		697		(125)			(125)		572	572			
100169131	CLERMONT	FL		09/27/2024		630		(61)			(61)		570	572		2	2
100172280	COLUMBUS	OH		10/21/2024		335		(48)			(48)		287	572		285	285
100169094	HENDERSONVILLE	TN		09/27/2024		630		(60)			(60)		570	572		2	2
100155287	JUSTIN	TX		07/19/2024		873		(301)			(301)		572	572			
100155988	FORT LAUDERDALE	FL		06/18/2024		736		(164)			(164)		572	572			
100099798	SCRANTON	PA		02/28/2023		605		(33)			(33)		572	572			
100159472	WILMINGTON	NC		07/15/2024		603		(31)			(31)		572	572			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100163018	WESTFIELD	IN		08/13/2024		642		(71)			(71)		571	572		1	1
100162641	ROSHARON	TX		08/12/2024		504		68			68		572	572			
100155658	GONZALES	LA		06/18/2024		727		(155)			(155)		572	572			
100171416	BASS LAKE	CA		10/16/2024		675		(103)			(103)		572	572			
100155478	WOODBRIDGE TOWNSHIP	NJ		06/18/2024		704		(131)			(131)		572	572			
100119942	AKRON	OH		08/10/2023		595		(22)			(22)		573	573			
100158815	AURORA	IL		07/10/2024		620		(47)			(47)		573	573			
100163329	ARLINGTON	TX		08/13/2024		731		(159)			(159)		573	573			
100174555	KERMAN	CA		10/31/2024		617		(44)			(44)		573	573			
100168256	ROSEVILLE	CA		09/20/2024		595		(22)			(22)		573	573			
100165921	MONTCLAIR	CA		09/06/2024		(1,328)		1,901			1,901		573	573			
100113416	MIDLOTHIAN	IL		06/29/2023		257		316			316		573	573			
100155864	WARREN	RI		06/18/2024		714		(141)			(141)		573	573			
100167626	SANFORD	ME		09/19/2024		639		(66)			(66)		573	573			
100168668	MIAMI	FL		09/25/2024		757		(184)			(184)		573	573			
100063119	EL DORADO	KS		07/01/2021		566		7			7		573	573			
100170286	RIVERSIDE	CA		10/08/2024		647		(74)			(74)		573	573			
100155199	CHARLES TOWN	WV		07/19/2024		648		(75)			(75)		573	573			
100155202	CHARLES TOWN	WV		07/19/2024		651		(78)			(78)		573	573			
100154080	POWDER SPRINGS	GA		06/06/2024		652		(79)			(79)		573	573			
100162998	ARLINGTON HEIGHTS	IL		08/12/2024		630		(57)			(57)		573	573			
100137496	SAINT CLOUD	MN		01/11/2024		810		(236)			(236)		573	573			
100171522	BLAIRSVILLE	GA		10/16/2024		613		(40)			(40)		573	573			
100143625	BALTIMORE	MD		02/21/2024		616		(43)			(43)		573	573			
100168643	PARLIER	CA		09/25/2024		618		(45)			(45)		573	573			
100146862	DREXEL HILL	PA		03/21/2024		782		(208)			(208)		574	574			
100171337	LAS VEGAS	NV		10/16/2024		708		(135)			(135)		574	574			
100157647	HIALEAH	FL		06/28/2024		651		(78)			(78)		574	574			
100171499	CRANE HILL	AL		10/16/2024		703		(129)			(129)		574	574			
100112134	MEXICO	MO		06/29/2023		116		458			458		574	574			
100055249	SCOTTSBURG	IN		03/23/2021		676		(102)			(102)		574	574			
100169162	MCKINNEY	TX		09/27/2024		642		(70)			(70)		572	574		2	2
100143053	N CHESTERFIELD	VA		02/14/2024		793		(219)			(219)		574	574			
100158576	SAN TAN VALLEY	AZ		07/11/2024		633		(59)			(59)		574	574			
100109600	PETERSBURG	VA		06/14/2023		735		(161)			(161)		574	574			
100167920	LAWRENCE	MA		09/20/2024		627		(53)			(53)		574	574			
100047993	SALT LAKE CITY	UT		11/20/2020		642		(68)			(68)		574	574			
100169795	SACRAMENTO	CA		09/30/2024		580		(6)			(6)		574	574			
100176690	TORRANCE	CA		11/15/2024		716		(142)			(142)		574	574			
100165013	LITHIA	FL		08/28/2024		628		(54)			(54)		574	574			
100101895	OCALA	FL		04/06/2023		626		(52)			(52)		574	574			
100168705	RHINELANDER	WI		09/25/2024		637		(63)			(63)		574	574			
100171890	SPRLNGVLLLE	UT		10/17/2024		319		(32)			(32)		288	574		286	286
100161728	MONTICELLO	NY		07/30/2024		629		(55)			(55)		574	574			
100147266	CHILDS	PA		03/28/2024		(1,040)		1,614			1,614		574	574			
100162742	WIND GAP	PA		08/12/2024		630		(55)			(55)		574	574			
100169171	DURHAM	NC		09/27/2024		611		(38)			(38)		573	574		2	2
100172288	STAR	ID		10/21/2024		290		(2)			(2)		288	574		286	286
100162670	CLAYTON	NC		08/12/2024		660		(86)			(86)		574	574			
100149703	MELBOURNE	FL		04/26/2024		614		(40)			(40)		574	574			
100164378	BALTIMORE	MD		08/21/2024		633		(59)			(59)		575	575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154624	EUSTIS	FL		06/14/2024		655		(80)			(80)		575	575			
100140227	DETROIT	MI		01/11/2024		697		(122)			(122)		575	575			
100114280	BISHOPVILLE	SC		06/29/2023		209		365			365		575	575			
100146383	TREMONTON	UT		03/19/2024		714		(139)			(139)		575	575			
100147393	TRANQUILLITY	CA		05/08/2024		910		(335)			(335)		575	575			
100136637	PONTIAC	MI		11/22/2023		666		(91)			(91)		575	575			
100148641	XENIA	OH		05/15/2024		620		(46)			(46)		575	575			
100168360	BIXBY	OK		09/25/2024		610		(35)			(35)		575	575			
100162614	WOODBURY	MN		08/12/2024		646		(71)			(71)		575	575			
100171365	PRESCOTT VALLEY	AZ		10/16/2024		635		(59)			(59)		575	575			
100112853	VEVAY	IN		06/29/2023		897		(322)			(322)		575	575			
100164313	CEDAR CITY	UT		08/21/2024		591		(16)			(16)		575	575			
100146181	WINTER PARK	FL		03/19/2024		709		(134)			(134)		575	575			
100171475	ROSEVILLE	CA		10/16/2024		637		(61)			(61)		575	575			
100055588	QUARRYVILLE	PA		03/23/2021		1,137		(561)			(561)		575	575			
100173274	CAROLINA BEACH	NC		10/30/2024		625		(49)			(49)		575	575			
100164157	STOCKTON	CA		08/21/2024		618		(42)			(42)		576	576			
100170023	TAMPA	FL		11/08/2024		639		(63)			(63)		576	576			
100171378	LONDONDERRY	NH		10/16/2024		643		(67)			(67)		576	576			
100171390	AUBREY	TX		10/16/2024		628		(52)			(52)		576	576			
100158483	NORTH MIAMI	FL		07/10/2024		622		(46)			(46)		576	576			
100164553	N LAS VEGAS	NV		08/21/2024		597		(21)			(21)		576	576			
100147615	SEAGOVILLE	TX		04/04/2024		771		(195)			(195)		576	576			
100159598	MIAMI	FL		07/15/2024		624		(48)			(48)		576	576			
100167084	KILLEEN	TX		09/13/2024		669		(93)			(93)		576	576			
100180328	SAN ANTONIO	TX		11/25/2024		524		53			53		576	576			
100151736	SAINT PETERSBURG	FL		05/10/2024		599		(23)			(23)		576	576			
100147644	OAK LAWN	IL		04/04/2024		706		(130)			(130)		576	576			
100166995	PHILADELPHIA	PA		09/13/2024		423		(59)			(59)		364	577		213	213
100167577	HAW RIVER	NC		09/19/2024		483		94			94		577	577			
100141509	COLUMBUS	OH		01/30/2024		640		(64)			(64)		577	577			
100164227	PARKVILLE	MD		08/21/2024		779		(202)			(202)		577	577			
100168438	DALLAS	GA		09/25/2024		560		17			17		577	577			
100170185	BUCKEYE	AZ		10/08/2024		608		(31)			(31)		577	577			
100103152	TRENTON	NJ		04/21/2023		623		(46)			(46)		577	577			
100166153	JEFFERSONTON	VA		09/09/2024		645		(68)			(68)		577	577			
100164395	MATTHEWS	NC		08/21/2024		621		(44)			(44)		577	577			
100164404	MATTHEWS	NC		08/21/2024		621		(44)			(44)		577	577			
100087656	ALMELO	NLD		09/27/2022		605						(82)	523	577	53		53
100141506	CONVERSE	TX		01/30/2024		775		(198)			(198)		577	577			
100159959	STARKE	FL		08/16/2024		733		(156)			(156)		577	577			
100146235	BEAVER	PA		03/19/2024		704		(127)			(127)		577	577			
100146349	PALMYRA	WI		03/19/2024		703		(126)			(126)		577	577			
100158621	STOCKBRIDGE	GA		07/10/2024		618		(41)			(41)		577	577			
100157997	BALTIMORE	MD		07/09/2024		647		(70)			(70)		577	577			
100173828	MIAMI	FL		10/31/2024		586		(8)			(8)		577	577			
100168394	GRAND JUNCTION	CO		09/25/2024		655		(77)			(77)		577	577			
100171495	DOUGLASVILLE	GA		10/16/2024		623		(46)			(46)		577	577			
100172325	THOMPSONS STATION	TN		10/21/2024		307		(18)			(18)		289	577		288	288
100071430	HEERLEN	NLD		09/30/2021		586						27	613	577	(36)		(36)
100168740	GARNER	NC		09/26/2024		732		(155)			(155)		577	577			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173150	COOPERSBURG	PA		10/30/2024		548		29			29		577	577			
100090904	CORONADO	CA		01/31/2023		324		225			225		548	577		29	29
100147113	ELKTON	MD		05/08/2024		738		(160)			(160)		578	578			
100163213	ROSEMEAD	CA		08/13/2024		758		(180)			(180)		578	578			
100162914	SAN DIEGO	CA		08/12/2024		652		(74)			(74)		578	578			
100166248	LAKEVILLE	MN		09/09/2024		524		54			54		578	578			
100162733	FAYETTEVILLE	AR		08/12/2024		645		(67)			(67)		578	578			
100152879	RUTHERFORD	NJ		05/22/2024		583		(5)			(5)		578	578			
100168494	GRAHAM	WA		09/25/2024		650		(72)			(72)		578	578			
100091571	BAYTOWN	TX		03/07/2023		997		(419)			(419)		578	578			
100155442	MCKINNEY	TX		06/18/2024		688		(109)			(109)		579	579			
100168491	DEER PARK	WA		09/25/2024		648		(70)			(70)		579	579			
100166184	SENECA	SC		09/09/2024		673		(94)			(94)		579	579			
100169741	CHARLOTTE	NC		09/30/2024		635		(56)			(56)		579	579			
100171515	ALPENA	MI		10/16/2024		652		(73)			(73)		579	579			
100160595	SAN DIEGO	CA		07/19/2024		730		(151)			(151)		579	579			
100174032	HUNTINGDON VALLEY	PA		10/31/2024		553		26			26		579	579			
100150054	ELYRIA	OH		06/14/2024		647		(68)			(68)		579	579			
100163033	WICHITA FALLS	TX		08/13/2024		607		(30)			(30)		578	579		1	1
100174617	ORLANDO	FL		10/31/2024		579							579	579			
100158845	COLDSPRING	TX		07/12/2024		583		(4)			(4)		579	579			
100164832	COLEMAN	OK		08/26/2024		658		(79)			(79)		579	579			
100164791	PENSACOLA	FL		08/26/2024		605		(26)			(26)		579	579			
100156881	LAWTON	OK		06/27/2024		620		(41)			(41)		579	579			
100172224	CHESTERFIELD	NJ		10/17/2024		714		(134)			(134)		579	579			
4010078035	PITTSBURGH	PA		08/27/2024		5,430		(4,850)			(4,850)		579	579			
100156857	MILWAUKEE	WI		06/27/2024		603		(23)			(23)		580	580			
100163134	SPRINGFIELD	MA		08/13/2024		649		(71)			(71)		578	580		1	1
100168944	SCHIEDAM	NLD		09/26/2024		617							617	580	(37)		(37)
100162648	BARTLESVILLE	OK		08/12/2024		505		75			75		580	580			
100152986	KNOXVILLE	TN		06/27/2024		705		(125)			(125)		580	580			
100165783	WADING RIVER	NY		08/29/2024		670		(91)			(91)		580	580			
100154870	PHILADELPHIA	PA		07/19/2024		773		(193)			(193)		580	580			
100163167	PEA RIDGE	AR		08/13/2024		626		(47)			(47)		579	580		1	1
100157879	PERKINS	OK		07/09/2024		628		(48)			(48)		580	580			
100141168	MACON	GA		01/30/2024		618		(38)			(38)		580	580			
100162628	DALLAS	TX		08/12/2024		633		(53)			(53)		580	580			
100147246	TOLEDO	OH		03/28/2024		610		(30)			(30)		580	580			
100091294	GREAT MILLS	MD		01/31/2023		699		(119)			(119)		580	580			
100165605	AMERICAN FORK	UT		10/04/2024		736		(156)			(156)		580	580			
100136169	CHICAGO	IL		12/18/2023		637		(56)			(56)		580	580			
100161165	NILES	IL		07/25/2024		651		(71)			(71)		580	580			
100174235	PRESCOTT	AZ		10/31/2024		546		35			35		581	581			
100166236	ROSEDALE	MD		09/09/2024		610		(30)			(30)		581	581			
100153896	HOUSTON	TX		06/05/2024		669		(88)			(88)		581	581			
100046933	PATERSON	NJ		11/20/2020		1,395		(815)			(815)		581	581			
100167950	COMPTON	CA		09/20/2024		702		(121)			(121)		581	581			
100173773	SEASIDE HEIGHTS	NJ		10/30/2024		622		(42)			(42)		581	581			
100155019	STERLING	CO		07/19/2024		617		(36)			(36)		581	581			
100165734	MIAMI BEACH	FL		08/29/2024		630		(49)			(49)		581	581			
100170354	AUSTIN	TX		10/08/2024		665		(84)			(84)		581	581			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146472	CRESTWOOD	KY		03/19/2024		708		(127)			(127)		581	581			
100165146	UNITED KINGDOM	GBR		08/27/2024		641							641	581	(60)		(60)
100174629	WOODBRIDGE	VA		10/31/2024		566		15			15		581	581			
100164592	CHARLOTTE	NC		08/21/2024		686		(105)			(105)		581	581			
100155667	AUSTIN	TX		06/18/2024		600		(19)			(19)		581	581			
100173244	PALM COAST	FL		10/30/2024		643		(62)			(62)		581	581			
100111027	DETROIT	MI		06/29/2023		506		75			75		581	581			
100156862	GAFFNEY	SC		06/27/2024		611		(30)			(30)		581	581			
100167026	CELINA	TX		09/13/2024		722		(141)			(141)		581	581			
100045762	PHILADELPHIA	PA		11/25/2020		544		37			37		582	582			
100151767	DURHAM	NC		05/10/2024		734		(152)			(152)		582	582			
100168501	COVINGTON	KY		09/25/2024		651		(69)			(69)		582	582			
100173469	SUTTER CREEK	CA		10/29/2024		728		(146)			(146)		582	582			
100162928	WEST PALM BEACH	FL		08/12/2024		637		(55)			(55)		582	582			
100161175	MODESTO	CA		07/25/2024		715		(133)			(133)		582	582			
100077759	CLEVELAND	OH		01/03/2022		587		(4)			(4)		582	582			
100167767	LYNN	MA		09/19/2024		682		(99)			(99)		582	582			
100170142	WASHOUGAL	WA		10/08/2024		643		(61)			(61)		582	582			
100168015	SAINT GEORGE	UT		09/20/2024		689		(106)			(106)		582	582			
100154750	LAWRENCEVILLE	GA		07/19/2024		693		(111)			(111)		582	582			
100100214	YONKERS	NY		03/17/2023		858		(276)			(276)		582	582			
100162572	ORLANDO	FL		08/12/2024		608		(26)			(26)		582	582			
100161985	VIRGINIA BEACH	VA		07/31/2024		566		16			16		582	582			
100162710	RUSKIN	FL		08/12/2024		627		(44)			(44)		582	582			
100174053	CHICAGO	IL		10/31/2024		401		181			181		582	582			
100171507	CASTLE ROCK	CO		10/16/2024		617		(34)			(34)		582	582			
100165068	VINELAND	NJ		08/28/2024		707		(125)			(125)		583	583			
100164877	HENDERSON	NV		08/26/2024		653		(70)			(70)		583	583			
100158959	SAN ANTONIO	TX		08/15/2024		563		20			20		583	583			
100156876	GAFFNEY	SC		06/27/2024		630		(47)			(47)		583	583			
100161744	TAMPA	FL		07/30/2024		739		(156)			(156)		583	583			
100168486	WOODSTOCK	GA		09/25/2024		635		(52)			(52)		583	583			
100152915	LAS VEGAS	NV		05/22/2024		693		(110)			(110)		583	583			
100155992	MCMINNVILLE	TN		06/18/2024		695		(112)			(112)		583	583			
100174628	MIAMI	FL		10/31/2024		585		(2)			(2)		583	583			
100166223	TROUTMAN	NC		09/09/2024		528		55			55		583	583			
100149198	FOREST HILL	TX		04/22/2024		753		(170)			(170)		583	583			
100164991	ORLANDO	FL		08/28/2024		700		(117)			(117)		584	584			
100147195	HAMILTON	OH		03/28/2024		625		(42)			(42)		584	584			
100099757	CLEVELAND	OH		02/28/2023		616		(33)			(33)		584	584			
100112219	EL PASO	TX		06/29/2023		399		184			184		584	584			
100045137	EMERYVILLE	CA		11/25/2020		489		95			95		584	584			
100130015	GALLOWAY	NJ		09/27/2023		624		(40)			(40)		584	584			
100160465	WILMINGTON	NC		07/19/2024		671		(87)			(87)		584	584			
100174171	BRANCHBURG	NJ		10/31/2024		580		3			3		584	584			
100162944	LINDEN	VA		08/12/2024		657		(73)			(73)		584	584			
100174632	MIAMI	FL		10/31/2024		580		4			4		584	584			
100163001	FORT MYERS	FL		08/12/2024		651		(67)			(67)		584	584			
100053921	PONTIAC	MI		03/23/2021		657		(79)			(79)		578	584		6	6
100174202	LEAVENWORTH	WA		10/31/2024		507		77			77		584	584			
100146178	SURPRISE	AZ		03/19/2024		720		(136)			(136)		584	584			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159023	SAN ANTONIO	TX		08/15/2024		716		(132)			(132)		584	584			
100164401	MONROE	NC		08/21/2024		620		(36)			(36)		584	584			
100099908	KANSAS CITY	KS		03/28/2023		718		(134)			(134)		584	584			
100118159	DECATUR	GA		07/20/2023		803		(219)			(219)		584	584			
100158794	ROGERS	AR		07/10/2024		609		(24)			(24)		584	584			
100113365	BOYNTON BEACH	FL		06/29/2023		260		325			325		584	584			
100168584	LAKE LURE	NC		09/25/2024		591		(7)			(7)		584	584			
100153829	MISSION	TX		07/10/2024		758		(173)			(173)		584	584			
100169797	DUBLIN	CA		09/30/2024		639		(55)			(55)		584	584			
100043296	HAGERMAN	NM		08/13/2020		607		(22)			(22)		585	585			
100173137	GLEN ALLEN	VA		10/30/2024		632		(48)			(48)		585	585			
100136814	PITTSBURGH	PA		11/27/2023		640		(55)			(55)		585	585			
100164421	LEANDER	TX		08/21/2024		628		(43)			(43)		585	585			
100164655	TULARE	CA		08/23/2024		658		(74)			(74)		585	585			
100153606	KISSIMMEE	FL		05/31/2024		673		(88)			(88)		585	585			
100167962	PORT HUENEME	CA		09/20/2024		632		(48)			(48)		585	585			
100160341	WESLEY CHAPEL	FL		09/06/2024		639		(54)			(54)		585	585			
100043673	YPSILANTI	MI		08/13/2020		725		(140)			(140)		585	585		(1)	(1)
100174106	LAWRENCEVILLE	GA		10/31/2024		607		(22)			(22)		585	585			
100147247	CALUMET CITY	IL		03/28/2024		611		(26)			(26)		585	585			
100169050	CASTLE PINES	CO		09/27/2024		625		(42)			(42)		583	585		2	2
100165993	MUNDELEIN	IL		09/06/2024		693		(108)			(108)		585	585			
4010081751	AKRON	OH		08/27/2024		653		(68)			(68)		585	585			
100165660	STUDIO CITY	CA		10/04/2024		698		(113)			(113)		585	585			
100130052	CHESTER	NY		09/27/2023		633		(48)			(48)		585	585			
100109962	COLUMBUS	OH		06/22/2023		681		(96)			(96)		585	585			
100108401	CLEVELAND	OH		05/25/2023		635		(50)			(50)		585	585			
100162635	NORTH BRUNSWICK	NJ		08/12/2024		659		(74)			(74)		585	585			
100169033	CHARLOTTE	NC		09/27/2024		433		(43)			(43)		390	585		195	195
100175545	FOLSOM	CA		11/08/2024		587		(1)			(1)		585	585			
100179712	PHOENIX	AZ		11/21/2024		408		177			177		585	585			
100050339	ROTONDA WEST	FL		11/20/2020		585							585	585			
100164259	CHARLOTTE	NC		08/21/2024		603		(17)			(17)		586	586			
100164262	CHARLOTTE	NC		08/21/2024		603		(17)			(17)		586	586			
100164270	CHARLOTTE	NC		08/21/2024		603		(17)			(17)		586	586			
100164261	CHARLOTTE	NC		08/21/2024		608		(22)			(22)		586	586			
100126994	COLUMBIA	SC		08/30/2023		182		404			404		586	586			
100165870	SMYRNA	TN		08/30/2024		685		(99)			(99)		586	586			
100168601	KNOXVILLE	TN		09/25/2024		644		(59)			(59)		586	586			
100168456	COLUMBUS	OH		09/25/2024		583		3			3		586	586			
100170371	REDMOND	WA		10/08/2024		635		(49)			(49)		586	586			
100156926	READING	PA		06/27/2024		633		(47)			(47)		586	586			
100156924	READING	PA		06/27/2024		638		(52)			(52)		586	586			
100156925	READING	PA		06/27/2024		643		(57)			(57)		586	586			
100155802	CULPEPPER	VA		06/18/2024		679		(92)			(92)		586	586			
100164578	CHARLOTTE	NC		08/21/2024		657		(70)			(70)		586	586			
100164582	CHARLOTTE	NC		08/21/2024		731		(145)			(145)		586	586			
100139465	MINNEAPOLIS	MN		12/28/2023		758		(171)			(171)		587	587			
100164850	TACOMA	WA		08/26/2024		2,476		(1,889)			(1,889)		587	587			
100156327	NORTH FORT MYERS	FL		07/25/2024		762		(175)			(175)		587	587			
100099853	CHESTER	PA		02/28/2023		639		(52)			(52)		587	587			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112117	RHOME	TX		06/29/2023		587		(1)			(1)		587	587			
100129882	TORRINGTON	CT		09/27/2023		660		(73)			(73)		587	587			
100171868	LINCOLN	CA		10/17/2024		322		(28)			(28)		294	587		293	293
100173253	PORT LUDLOW	WA		10/30/2024		650		(63)			(63)		587	587			
100165368	ORLANDO	FL		08/29/2024		625		(38)			(38)		587	587			
100149748	HUNTSVILLE	AL		04/26/2024		625		(38)			(38)		587	587			
100134032	SOUTH BEND	IN		10/25/2023		626		(39)			(39)		587	587			
100175302	SAN JOSE	CA		11/05/2024		642		(55)			(55)		587	587			
100168514	CANYON LAKE	TX		09/25/2024		681		(94)			(94)		587	587			
100174995	HARLINGEN	TX		10/31/2024		624		(37)			(37)		587	587			
100166950	AUSTIN	TX		09/13/2024		673		(87)			(87)		586	587		2	2
100168508	MELISSA	TX		09/25/2024		678		(90)			(90)		588	588			
100136780	CLEVELAND	OH		11/27/2023		387		201			201		588	588			
100158785	BROKEN ARROW	OK		07/10/2024		628		(40)			(40)		588	588			
100155982	REDDING	CA		06/18/2024		759		(171)			(171)		588	588			
100155981	REDDING	CA		06/18/2024		759		(171)			(171)		588	588			
100165433	OCALA	FL		08/29/2024		589		(2)			(2)		587	588		1	1
100163136	OCALA	FL		08/13/2024		605		(18)			(18)		587	588		1	1
100174020	BOYNTON BEACH	FL		10/31/2024		597		(8)			(8)		588	588			
100161362	NASHVILLE	TN		07/25/2024		760		(171)			(171)		588	588			
100163091	RACINE	WI		08/13/2024		668		(80)			(80)		588	588			
100163317	SAN FERNANDO	CA		08/13/2024		675		(87)			(87)		588	588			
100038652	DUBLIN	IRL		09/27/2019		3,292		995			995	(2)	4,286	588	(19)	(3,678)	(3,697)
100163382	SHADY COVE	OR		09/27/2024		681		(93)			(93)		588	588			
100169528	SACRAMENTO	CA		09/30/2024		717		(128)			(128)		589	589			
100162630	FORNEY	TX		08/12/2024		644		(56)			(56)		589	589			
100159015	MESA	AZ		08/15/2024		680		(91)			(91)		589	589			
100159733	BELLINGHAM	WA		08/23/2024		683		(94)			(94)		589	589			
100072437	UKIAH	CA		11/01/2021		635		(46)			(46)		589	589			
100168253	BOUNTIFUL	UT		09/20/2024		562		27			27		589	589			
100165473	RENTON	WA		08/29/2024		652		(65)			(65)		587	589		1	1
100159657	DENAIR	CA		08/23/2024		697		(108)			(108)		589	589			
100167648	DRIPPING SPRINGS	TX		09/19/2024		642		(53)			(53)		589	589			
100054342	TUCKER	GA		03/23/2021		1,251		(662)			(662)		589	589			
100168604	DELTAVILLE	VA		09/25/2024		669		(80)			(80)		589	589			
100166457	AUSTIN	TX		10/31/2024		552		37			37		589	589			
100046508	WAVERLY	IL		11/25/2020		481		108			108		589	589			
100029354	FAIRFIELD	AL		10/26/2018		133		456			456		589	589			
100163802	LOS ANGELES	CA		09/27/2024		714		(125)			(125)		589	589			
100167995	BOWIE	MD		09/20/2024		606		(17)			(17)		589	589			
100162602	HILLIARD	OH		08/12/2024		624		(34)			(34)		589	589			
100164463	CINNAMINSON	NJ		08/21/2024		652		(63)			(63)		589	589			
100046742	ROSWELL	NM		11/20/2020		200		389			389		589	589			
100149777	WATERLOO	NY		04/26/2024		616		(27)			(27)		589	589			
100166027	BLAINE	MN		09/06/2024		687		(98)			(98)		590	590			
100136638	SAINT AUGUSTINE	FL		11/22/2023		499		91			91		590	590			
100159566	BOYNTON BEACH	FL		07/15/2024		677		(87)			(87)		590	590			
100156185	HIALEAH	FL		06/20/2024		696		(106)			(106)		590	590			
100172953	YUMA	AZ		10/25/2024		656		(66)			(66)		590	590			
100171460	CINCINNATI	OH		10/16/2024		616		(26)			(26)		590	590			
100169448	CHATSWORTH	CA		09/30/2024		679		(89)			(89)		590	590			

SCHEDULE B - PART 3

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100154903	KINGMAN	AZ		07/19/2024		546		44			44		590	590			
100110041	LONGS	SC		06/23/2023		678		(87)			(87)		590	590			
100159299	CARLISLE	PA		07/15/2024		612		(21)			(21)		590	590			
100146534	SILT	CO		03/19/2024		732		(141)			(141)		590	590			
100135643	PITTSBURGH	PA		11/09/2023		760		(169)			(169)		590	590			
100168652	RANCHO SANTA MARGARITA	CA		09/25/2024		665		(75)			(75)		590	590			
100171740	CANTON	GA		10/17/2024		498		92			92		590	590			
100148999	READING	PA		04/19/2024		704		(113)			(113)		591	591			
100166274	ROCKLIN	CA		09/09/2024		657		(66)			(66)		591	591			
100149841	SAN ANTONIO	TX		04/29/2024		419		172			172		591	591			
100173220	ROSELAND	VA		10/30/2024		609		(18)			(18)		591	591			
100161842	MORGANTOWN	WV		07/31/2024		576		15			15		591	591			
100043704	GREENWOOD LAKE	NY		08/13/2020		508		83			83		591	591			
100163177	FULSHEAR	TX		08/13/2024		674		(84)			(84)		590	591		1	1
100174699	ABILENE	TX		10/31/2024		558		33			33		591	591			
100146060	AVONDALE	AZ		03/19/2024		720		(129)			(129)		591	591			
100162881	ALBUQUERQUE	NM		08/12/2024		627		(36)			(36)		591	591			
100174842	SHIRLEY	NY		10/31/2024		577		15			15		591	591			
100014700	MEMPHIS	TN		09/27/2017		345		247			247		592	592			
100174817	KANSAS CITY	MO		10/31/2024		597		(5)			(5)		592	592			
100162809	CARMEL	IN		08/12/2024		664		(73)			(73)		592	592			
100162762	LAS VEGAS	NV		08/12/2024		657		(65)			(65)		592	592			
100162977	CHESAPEAKE	VA		08/12/2024		664		(73)			(73)		592	592			
100158564	PETERSBURG	VA		07/10/2024		686		(95)			(95)		592	592			
100157645	DALLAS	TX		06/28/2024		873		(281)			(281)		592	592			
100172534	AUSTIN	TX		10/23/2024		637		(45)			(45)		592	592			
100169809	SAN MARCOS	CA		09/30/2024		649		(57)			(57)		592	592			
100170437	FRAMINGHAM	MA		10/09/2024		693		(101)			(101)		592	592			
100155402	STONE MOUNTAIN	GA		06/18/2024		678		(86)			(86)		592	592			
100154674	MARIETTA	GA		07/19/2024		665		(73)			(73)		592	592			
100155474	TALLAHASSEE	FL		06/18/2024		732		(140)			(140)		592	592			
100146121	BROCKTON	MA		03/19/2024		727		(135)			(135)		592	592			
100154757	DETROIT	MI		07/19/2024		654		(61)			(61)		592	592			
100146726	MEMPHIS	TN		03/20/2024		796		(203)			(203)		592	592			
100153488	DAVENPORT	IA		05/30/2024		600		(8)			(8)		592	592			
100168801	MIAMI	FL		09/26/2024		773		(180)			(180)		592	592			
100153417	CEDARTOWN	GA		05/30/2024		626		(33)			(33)		593	593			
100171469	EL CAJON	CA		10/16/2024		681		(89)			(89)		593	593			
100165310	LYNNWOOD	WA		08/29/2024		588		5			5		593	593			
100171211	SAN DIEGO	CA		10/16/2024		761		(169)			(169)		593	593			
100166032	FRESNO	CA		09/06/2024		695		(102)			(102)		593	593			
100111088	PHOENIX	AZ		06/29/2023		441		152			152		593	593			
100168492	OAKLEY	CA		09/25/2024		673		(80)			(80)		593	593			
100169087	YOUNGSVILLE	NC		09/27/2024		639		(48)			(48)		591	593		2	2
100175768	LOS ANGELES	CA		11/12/2024		662		(69)			(69)		593	593			
100172208	FILLMORE	CA		10/17/2024		721		(128)			(128)		593	593			
100156029	DANVILLE	VA		06/18/2024		765		(171)			(171)		593	593			
100014912	CHERITON	VA		11/21/2017		357		237			237		594	594			
100172738	PICO RIVERA	CA		11/21/2024		638		(44)			(44)		594	594			
100166373	MOUNTLAKE TERRACE	WA		10/24/2024		731		(137)			(137)		594	594			
100147267	HARRISBURG	PA		03/28/2024		625		(31)			(31)		594	594			

SCHEDULE B - PART 3

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3310039166	BALTIMORE	MD		08/01/2022		594							594	594			
100155031	FORT WASHINGTON	MD		07/19/2024		783		(189)			(189)		594	594			
100155963	MINNEAPOLIS	MN		06/18/2024		653		(59)			(59)		594	594			
100169698	HACIENDA HEIGHTS	CA		09/30/2024		677		(83)			(83)		594	594			
100112331	GONZALES	TX		06/29/2023		539		55			55		594	594			
100101799	MILWAUKEE	WI		03/31/2023		658		(63)			(63)		594	594			
100159662	NASHVILLE	TN		08/23/2024		598		(4)			(4)		594	594			
100154751	WAYNESBORO	PA		07/19/2024		601		(6)			(6)		594	594			
100154672	WAYNESBORO	PA		07/19/2024		603		(8)			(8)		594	594			
100129984	CLEVELAND	OH		09/27/2023		627		(33)			(33)		594	594			
100168489	KANSAS CITY	MO		09/25/2024		626		(31)			(31)		594	594			
100155601	ALLENTOWN	PA		06/18/2024		733		(138)			(138)		594	594			
100155868	LEESBURG	VA		06/18/2024		794		(199)			(199)		594	594			
100091549	PITTSBURGH	PA		01/20/2023		641		(47)			(47)		594	594			
100146561	TOWNSEND	MA		03/19/2024		683		(89)			(89)		594	594			
100172205	ANAHEIM	CA		10/17/2024		693		(98)			(98)		595	595			
100146065	MOUNT AIRY	MD		03/19/2024		739		(144)			(144)		595	595			
100169683	WARREN	NJ		09/30/2024		666		(71)			(71)		595	595			
100126441	HUMBOLDT	TN		08/30/2023		637		(42)			(42)		595	595			
100129917	LAKEMORE	OH		09/27/2023		627		(32)			(32)		595	595			
100142437	TEXAS CITY	TX		03/08/2024		878		(283)			(283)		595	595			
100053521	DEPAUW	IN		03/23/2021		993		(399)			(399)		595	595			
100139411	PHILLIPSBURG	NJ		12/28/2023		654		(59)			(59)		595	595			
100162922	LEESBURG	FL		08/12/2024		630		(35)			(35)		595	595			
100120170	DAYTON	KY		08/14/2023		634		(38)			(38)		596	595		(1)	(1)
100168611	THREE RIVERS	MI		09/25/2024		654		(58)			(58)		595	595			
100174927	PROVIDENCE	RI		10/31/2024		584		12			12		595	595			
100173946	ANNAPOLIS	MD		10/31/2024		582		14			14		595	595			
100053455	DECATUR	GA		03/23/2021		896		(300)			(300)		595	595			
100146780	LAS VEGAS	NV		03/20/2024		868		(273)			(273)		596	596			
100163432	PONTE VEDRA	FL		09/27/2024		660		(65)			(65)		596	596			
100169307	ESTERO	FL		09/27/2024		724		(128)			(128)		596	596			
100138940	LEBANON	PA		12/21/2023		606		(10)			(10)		596	596			
100091275	WASHINGTON	DC		01/31/2023		752		(156)			(156)		596	596			
100146438	LAWRENCEVILLE	GA		03/19/2024		748		(153)			(153)		596	596			
100174027	HOUSTON	TX		10/31/2024		603		(7)			(7)		596	596			
100168035	YALAHA	FL		09/20/2024		697		(101)			(101)		596	596			
100165860	AUBURN	WA		08/29/2024		596							596	596			
100147384	KINGMAN	AZ		05/08/2024		755		(159)			(159)		596	596			
100165080	SAN ANTONIO	TX		08/28/2024		517		79			79		596	596			
100161940	THERMAL	CA		07/31/2024		681		(85)			(85)		596	596			
100146559	BILLINGS	MO		03/19/2024		710		(114)			(114)		596	596			
100165469	TUCSON	AZ		08/29/2024		657		(62)			(62)		595	596		1	1
100152808	AURORA	IL		05/22/2024		629		(33)			(33)		596	596			
100165458	HENRICO	VA		08/29/2024		633		(38)			(38)		595	596		1	1
100111749	EAGLE SPRINGS	NC		06/29/2023		527		70			70		596	596			
100166131	SALISBURY	MD		09/09/2024		552		44			44		596	596			
100167432	WASHINGTON	DC		09/16/2024		698		(102)			(102)		597	597			
100173859	FAIRFAX	CA		10/31/2024		484		112			112		597	597			
100157989	DECATUR	GA		07/09/2024		598		(1)			(1)		597	597			
100160065	CHESAPEAKE	VA		07/17/2024		678		(82)			(82)		596	597		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161314	SPRINGFIELD	OR		07/25/2024		648		(51)			(51)		597	597			
100158575	MERCED	CA		07/11/2024		639		(43)			(43)		597	597			
100110939	PORT HURON	MI		06/29/2023		473		123			123		597	597			
100043778	TURLOCK	CA		08/13/2020		557		39			39		597	597			
100054352	ENDICOTT	NY		03/23/2021		695		(98)			(98)		597	597			
100166293	SCOTTSDALE	AZ		10/23/2024		558		39			39		597	597			
100165198	UTRECHT	NLD		08/28/2024		618							618	597	(21)		(21)
100172641	CYPRESS	TX		10/24/2024		707		(109)			(109)		597	597			
100164315	EULESS	TX		08/21/2024		638		(40)			(40)		597	597			
100164543	CONROE	TX		08/21/2024		432		165			165		597	597			
100162337	SURPRISE	AZ		08/06/2024		648		(51)			(51)		597	597			
100169844	WILLIS	TX		09/30/2024		459		(45)			(45)		414	598		183	183
100126349	PLYMOUTH	PA		08/30/2023		628		(30)			(30)		598	598			
100149132	PLEASANTON	TX		04/22/2024		548		49			49		598	598			
100114012	MADERA	CA		06/29/2023		353		244			244		598	598			
100174155	HAMPSTEAD	NC		10/31/2024		582		16			16		598	598			
100168411	RALEIGH	NC		09/25/2024		661		(63)			(63)		598	598			
100169606	MILWAUKEE	WI		09/30/2024		646		(48)			(48)		598	598			
100147514	GARFIELD HEIGHTS	OH		04/03/2024		659		(61)			(61)		598	598			
100163010	DENTON	TX		08/13/2024		683		(87)			(87)		597	598		1	1
100150150	CEDAR HILL	TX		06/14/2024		795		(197)			(197)		598	598			
100155527	RIVERSIDE	CA		06/18/2024		708		(110)			(110)		598	598			
100164999	PALM COAST	FL		08/28/2024		708		(109)			(109)		598	598			
100167915	DANVERS	MA		09/20/2024		621		(23)			(23)		598	598			
100164862	KNOXVILLE	TN		08/26/2024		765		(167)			(167)		598	598			
100168464	ST CHARLES	IL		09/25/2024		595		3			3		598	598			
100166190	NO OAKS	MN		09/09/2024		665		(67)			(67)		598	598			
100162606	RANSON	WV		08/12/2024		669		(71)			(71)		598	598			
100167966	HYATTSVILLE	MD		09/20/2024		595		4			4		598	598			
100147648	PITTSBURGH	PA		04/04/2024		657		(59)			(59)		599	599			
100159476	SAINT LOUIS	MO		07/15/2024		681		(82)			(82)		599	599			
100165705	FERNANDINA BEACH	FL		08/29/2024		633		(34)			(34)		599	599			
100162267	WEST SACRAMENTO	CA		09/06/2024		(1,127)		1,726			1,726		599	599			
100174766	LANOKA HARBOR	NJ		10/31/2024		560		38			38		599	599			
100172252	FRESNO	CA		10/21/2024		331		(30)			(30)		300	599		299	299
100164011	WILLINGTON	CT		08/21/2024		722		(123)			(123)		599	599			
100129925	WESTLAND	MI		09/27/2023		44		555			555		599	599			
100151781	HOLLYWOOD	FL		05/10/2024		615		(16)			(16)		599	599			
100167419	SEVIERVILLE	TN		09/16/2024		637		(38)			(38)		599	599			
100164541	POMONA	CA		08/21/2024		777		(178)			(178)		599	599			
100166238	MCKINNEY	TX		09/09/2024		536		64			64		599	599			
100146028	SPOKANE VALLEY	WA		03/19/2024		739		(140)			(140)		599	599			
100169100	LAS VEGAS	NV		09/27/2024		683		(85)			(85)		597	599		2	2
100167566	TAMPA	FL		09/19/2024		762		(163)			(163)		599	599			
100146344	MENIFEE	CA		03/19/2024		740		(141)			(141)		599	599			
100157987	NORTHPORT	AL		07/09/2024		592		7			7		599	599			
100168641	PARLIER	CA		09/25/2024		648		(48)			(48)		600	600			
100168772	RIDGEFIELD	WA		09/26/2024		702		(102)			(102)		600	600			
100167598	ANNA	TX		09/19/2024		756		(156)			(156)		600	600			
100164477	ANTIOCH	TN		08/21/2024		663		(63)			(63)		600	600			
100130050	SCRANTON	PA		09/27/2023		631		(31)			(31)		600	600			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161384	CONROE	TX		07/25/2024		852		(252)			(252)		600	600			
100167610	SANTA CLARITA	CA		09/19/2024		606		(6)			(6)		600	600			
100080851	BRIGHTON	CO		03/10/2022		927		(327)			(327)		600	600			
100165425	BRYAN	TX		08/29/2024		468		(18)			(18)		450	600		150	150
100155195	SUMMERVILLE	SC		07/19/2024		670		(70)			(70)		600	600			
100162939	WILLIAMSBURG	VA		08/12/2024		674		(74)			(74)		600	600			
100155475	GUNNISON	CO		06/18/2024		788		(187)			(187)		600	600			
100166933	MILWAUKEE	WI		09/13/2024		688		(75)			(75)		613	600		(13)	(13)
100158017	GRAND RAPIDS	MI		07/09/2024		808		(59)			(59)		749	600		(148)	(148)
100158079	FORNEY	TX		07/09/2024		816		(68)			(68)		749	600		(148)	(148)
100109894	BALTIMORE	MD		06/22/2023		660		(60)			(60)		600	600			
100159036	KISSIMMEE	FL		08/15/2024		667		(66)			(66)		600	600			
100163154	HUTTO	TX		08/13/2024		659		(60)			(60)		599	600		1	1
100172277	RANCHO CORDOVA	CA		10/21/2024		325		(24)			(24)		301	600		299	299
100109676	STOCKTON	CA		06/16/2023		823		(222)			(222)		601	601		(1)	(1)
100155664	INDIANAPOLIS	IN		06/18/2024		722		(121)			(121)		601	601			
100173174	LAS VEGAS	NV		10/30/2024		603		(2)			(2)		601	601			
100162545	COLLEGE STATION	TX		08/12/2024		641		(40)			(40)		601	601			
100160115	CLARKSVILLE	TN		07/17/2024		647		(47)			(47)		600	601		1	1
100165538	TUCSON	AZ		08/29/2024		630		(30)			(30)		600	601		1	1
100111757	BALTIMORE	MD		06/29/2023		39		562			562		601	601			
100169159	BUDA	TX		09/27/2024		631		(30)			(30)		601	601			
100170377	EAGLE LAKE	FL		10/08/2024		590		11			11		601	601			
100166253	FORT WORTH	TX		09/09/2024		552		49			49		601	601			
100162601	SUWANEE	GA		08/12/2024		666		(65)			(65)		601	601			
100172416	SAINT GEORGE ISLAND	FL		10/23/2024		693		(92)			(92)		602	602			
100170356	EAGLE RIVER	WI		10/08/2024		666		(65)			(65)		602	602			
100167654	LEBANON	TN		09/19/2024		657		(55)			(55)		602	602			
100038815	WICKLOW	IRL		09/27/2019		(20,488)		3,135			3,135		(17,353)	602		17,954	17,954
100158129	RANSON	WV		07/09/2024		963		(64)			(64)		899	602		(298)	(298)
100180273	SAN LEANDRO	CA		11/25/2024		582		20			20		602	602			
100087628	VALKENBURG AAN DE GEUL	NLD		09/27/2022		630						(86)	544	602	58		58
100180758	WALPOLE	MA		11/26/2024		634		(33)			(33)		602	602			
100163874	ATWATER	CA		09/27/2024		693		(91)			(91)		602	602			
100144559	BALTIMORE	MD		04/26/2024		842		(240)			(240)		602	602			
100165340	BAKERSFIELD	CA		08/29/2024		750		(148)			(148)		602	602			
100166974	BRYAN	TX		09/13/2024		656		(56)			(56)		600	602		2	2
100162597	EAST PETERSBURG	PA		08/12/2024		658		(56)			(56)		602	602			
100164753	LAKE HARMONY	PA		08/26/2024		688		(86)			(86)		602	602			
100149021	OXON HILL	MD		04/19/2024		767		(165)			(165)		602	602			
100146255	ROCK SPRINGS	WY		03/19/2024		752		(150)			(150)		602	602			
100155339	INDIANAPOLIS	IN		07/19/2024		700		(98)			(98)		602	602			
100157689	WOODBURY	MN		06/28/2024		790		(188)			(188)		602	602			
100162991	YAMHILL	OR		08/12/2024		631		(29)			(29)		602	602			
100159577	MARIETTA	GA		07/15/2024		713		(111)			(111)		602	602			
100168353	CARTHAGE	NC		09/25/2024		547		55			55		603	603			
100180176	NORTHRIDGE	CA		11/25/2024		626		(23)			(23)		603	603			
100171418	NORTH HILLS	CA		10/16/2024		711		(109)			(109)		603	603			
100174234	TWENTYNINE PALMS	CA		10/31/2024		565		37			37		603	603			
100175249	JUSTIN	TX		11/05/2024		632		(29)			(29)		603	603			
100113932	LOGAN	OH		06/29/2023		501		102			102		603	603			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100165875	COLUMBIA	SC		08/30/2024		715		(112)			(112)		603	603			
100111518	MONTGOMERY	AL		06/29/2023		166		437			437		603	603			
100154550	INDEPENDENCE	MO		06/14/2024		680		(77)			(77)		603	603			
100169048	GLENWOOD	UT		09/27/2024		827		(42)			(42)		786	603		(183)	(183)
100160572	LAKEWOOD	CO		07/19/2024		593		10			10		603	603			
100157710	RICHMOND	VA		06/28/2024		575		28			28		603	603			
100129887	WARMINSTER	PA		09/27/2023		663		(60)			(60)		603	603			
100163939	NAPERVILLE	IL		10/04/2024		662		(58)			(58)		603	603			
100165568	PARRISH	FL		08/29/2024		683		(81)			(81)		602	603		1	1
100158001	ELGIN	TX		07/09/2024		604		(1)			(1)		603	603			
100161918	TAMPA	FL		07/31/2024		636		(33)			(33)		603	603			
100168742	FORT BRAGG	CA		09/26/2024		700		(97)			(97)		603	603			
100076555	HOLMES BEACH	FL		12/16/2021		1,378		(775)			(775)		603	603			
100054088	SUNSHINE	LA		03/23/2021		813		(210)			(210)		604	604			
100100087	FAYETTEVILLE	NC		03/28/2023		731		(127)			(127)		604	604			
100169740	FORT WALTON BEACH	FL		09/30/2024		564		39			39		604	604			
100169108	JUNEAU	AK		09/27/2024		690		(88)			(88)		602	604		2	2
100160235	NEW BRAUNFELS	TX		07/18/2024		659		(55)			(55)		604	604			
100174389	ATASCADERO	CA		10/31/2024		596		8			8		604	604			
100046186	SEAMAN	OH		11/25/2020		(2,820)		3,424			3,424		604	604			
100101773	BALTIMORE	MD		03/31/2023		4,193		(3,588)			(3,588)		604	604			
100046057	TOPOCK	AZ		11/25/2020		717		(113)			(113)		604	604			
100145924	GEORGETOWN	IN		03/19/2024		732		(128)			(128)		604	604			
100149115	ROCKPORT	TX		04/22/2024		698		(93)			(93)		604	604			
100146345	SEMINOLE	FL		03/19/2024		752		(148)			(148)		604	604			
100111547	COLUMBUS	OH		06/29/2023		121		483			483		604	604			
100108338	BRIDGETON	NJ		05/25/2023		692		(87)			(87)		604	604			
100149004	DECATUR	GA		04/19/2024		735		(131)			(131)		604	604			
100172311	RIVERTON	UT		10/21/2024		333		(30)			(30)		303	604		301	301
100164613	ROUND ROCK	TX		08/21/2024		667		(62)			(62)		604	604			
100054314	WARRIOR	AL		03/23/2021		1,158		(554)			(554)		605	605			
100129987	MAYS LANDING	NJ		09/27/2023		651		(46)			(46)		605	605			
100164110	DURHAM	NC		08/21/2024		609		(5)			(5)		605	605			
100164515	TAMPA	FL		08/21/2024		749		(144)			(144)		605	605			
100164834	NEWNAN	GA		08/26/2024		658		(54)			(54)		605	605			
100109832	LUBBOCK	TX		06/22/2023		662		(57)			(57)		605	605			
100154725	TOMBALL	TX		07/19/2024		719		(114)			(114)		605	605			
100175361	NORTH HOLLYWOOD	CA		11/05/2024		663		(58)			(58)		605	605			
100171360	SHOW LOW	AZ		10/16/2024		690		(85)			(85)		606	606			
100130267	PEMBERTON	NJ		09/28/2023		642		(37)			(37)		606	606			
100151823	BROOKLYN	MD		05/10/2024		628		(22)			(22)		606	606			
100157702	SAN BERNARDINO	CA		06/28/2024		589		17			17		606	606			
100162642	CHANDLER	TX		08/12/2024		496		110			110		606	606			
100165979	CORONADO	CA		09/06/2024		637		(31)			(31)		606	606			
100148986	CANOGA PARK	CA		04/17/2024		734		(42)			(42)		692	606		(85)	(85)
100126454	SAINT LOUIS	MO		08/30/2023		535		71			71		606	606			
100162947	HASLET	TX		08/12/2024		636		(30)			(30)		606	606			
100154331	VICTORVILLE	CA		06/07/2024		643		(36)			(36)		606	606			
100169343	GASTONIA	NC		09/27/2024		726		(120)			(120)		606	606			
100054833	WIMBERLEY	TX		03/23/2021		713		(107)			(107)		607	607			
100153956	COLUMBUS	GA		06/05/2024		585		21			21		607	607			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161419	MOUNT PROSPECT	IL		07/29/2024		647		(40)			(40)		607	607			
100165418	PENDLETON	IN		08/29/2024		670		(63)			(63)		607	607			
100154160	FULTONDALE	AL		07/11/2024		690		(83)			(83)		607	607			
100165353	LIBERTY HILL	TX		08/29/2024		727		(120)			(120)		607	607			
100149917	PORTLAND	OR		04/29/2024		755		(148)			(148)		607	607			
100159251	HALIFAX	VT		07/15/2024		572		35			35		607	607			
100155556	LAKELAND	FL		06/18/2024		755		(148)			(148)		607	607			
100169428	NAPLES	FL		09/30/2024		708		(101)			(101)		607	607			
100162786	HAMPTON	GA		08/12/2024		665		(58)			(58)		607	607			
100162487	COACHELLA	CA		08/07/2024		748		(141)			(141)		607	607			
100160040	BROKEN ARROW	OK		07/17/2024		687		(81)			(81)		606	607		1	1
100164985	NORTH LAS VEGAS	NV		08/28/2024		659		(52)			(52)		607	607			
100165582	PRINCETON	TX		08/29/2024		662		(56)			(56)		606	607		1	1
100162566	FREDERICK	MD		08/12/2024		623		(16)			(16)		607	607			
100155582	SAN BERNARDINO	CA		06/18/2024		736		(129)			(129)		607	607			
100151136	KEANSBURG	NJ		05/09/2024		665		(58)			(58)		607	607			
100156790	OKLAHOMA CITY	OK		06/26/2024		668		(61)			(61)		607	607			
100146100	ALTON	IL		03/19/2024		746		(139)			(139)		607	607			
100165757	RICHLAND HILLS	TX		08/29/2024		865		(257)			(257)		608	608			
100156388	KISSIMMEE	FL		07/25/2024		885		(278)			(278)		608	608			
100053805	ROCHESTER	NY		03/23/2021		668		(60)			(60)		608	608			
100153897	BALTIMORE	MD		06/05/2024		662		(54)			(54)		608	608			
100157673	WORCESTER	MA		06/28/2024		702		(94)			(94)		608	608			
100165345	SMITHFIELD	NC		08/29/2024		717		(109)			(109)		608	608			
100146106	BAKERSFIELD	CA		03/19/2024		741		(133)			(133)		608	608			
100164891	MONTICELLO	NY		08/28/2024		622		(15)			(15)		608	608			
100077365	CLIMAX	GA		01/03/2022		627		(19)			(19)		608	608			
100165545	SHERMAN	TX		08/29/2024		652		(45)			(45)		607	608		1	1
100147219	KIAMESHA LAKE	NY		03/28/2024		651		(43)			(43)		608	608			
100129920	ROUND LAKE BEACH	IL		09/27/2023		652		(44)			(44)		608	608			
100126348	PLYMOUTH	PA		08/30/2023		639		(31)			(31)		608	608			
100175894	FORT PIERCE	FL		11/14/2024		600		8			8		608	608			
100170434	MCDONOUGH	GA		10/09/2024		640		(32)			(32)		608	608			
100111598	MIAMI	FL		06/29/2023		299		309			309		608	608			
100171585	HOLLADAY	UT		10/16/2024		700		(91)			(91)		608	608			
100155838	ATLANTA	GA		06/18/2024		821		(213)			(213)		608	608			
100154087	DENVER	CO		07/11/2024		639		(30)			(30)		608	608			
100147254	MATHIS	TX		03/28/2024		647		(38)			(38)		608	608			
100157900	AVON	CT		07/09/2024		667		(58)			(58)		608	608			
100138673	TAMPA	FL		02/02/2024		846		(238)			(238)		609	609			
100146448	MORGANTOWN	PA		03/19/2024		750		(141)			(141)		609	609			
100155625	LORENA	TX		06/18/2024		697		(88)			(88)		609	609			
100162895	OCEAN VIEW	HI		08/12/2024		696		(88)			(88)		609	609			
100166183	SEVIERVILLE	TN		09/09/2024		682		(74)			(74)		609	609			
100158842	ANN ARBOR	MI		07/12/2024		739		(130)			(130)		609	609			
100149725	PHILADELPHIA	PA		04/26/2024		669		(60)			(60)		609	609			
100164528	FALLING WATERS	WV		08/21/2024		702		(94)			(94)		609	609			
100174375	PORT ARANSAS	TX		10/31/2024		510		99			99		609	609			
100157757	NORTH BEND	OH		07/02/2024		694		(85)			(85)		609	609			
100136142	GLOUCESTER CITY	NJ		12/18/2023		790		(181)			(181)		609	609			
100162252	WESTMINSTER	CO		09/06/2024		683		(74)			(74)		609	609			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155583	KANSAS CITY	MO		06/18/2024		741		(132)			(132)		609	609			
100171232	KANEOHE	HI		10/16/2024		725		(116)			(116)		609	609			
100165422	BAKERSFIELD	CA		08/29/2024		654		(46)			(46)		608	609		1	1
100168490	FRESNO	CA		09/25/2024		635		(25)			(25)		609	609			
100172398	FOLEY	AL		10/23/2024		608		1			1		609	609			
100165420	HOLYOKE	MA		08/29/2024		679		(71)			(71)		608	609		1	1
100156215	BOYNTON BEACH	FL		06/20/2024		746		(136)			(136)		609	609			
100165503	BENSALEM	PA		08/29/2024		678		(69)			(69)		608	610		1	1
100165922	MONTEREY PARK	CA		09/06/2024		696		(87)			(87)		610	610			
100171263	SANTA ANA	CA		10/16/2024		758		(148)			(148)		610	610			
100164981	OCRACOKE	NC		08/28/2024		712		(102)			(102)		610	610			
100173139	ALPHARETTA	GA		10/30/2024		700		(90)			(90)		610	610			
100174107	MAPLE VALLEY	WA		10/31/2024		577		33			33		610	610			
100160389	NORTH BRUNSWICK	NJ		09/06/2024		827		(217)			(217)		610	610			
100152872	KANSAS CITY	MO		05/22/2024		773		(163)			(163)		610	610			
100172237	OAKLAND	NJ		10/21/2024		668		(58)			(58)		610	610			
100156083	LAUDERHILL	FL		06/18/2024		656		(46)			(46)		610	610			
100155867	WARRENTON	VA		06/18/2024		761		(151)			(151)		610	610			
100162960	HARROGATE	TN		08/12/2024		697		(87)			(87)		610	610			
100180359	COEUR	ID		11/25/2024		599		12			12		610	610			
100164739	JACKSON	TN		08/26/2024		695		(85)			(85)		610	610			
100170151	SEVIERVILLE	TN		10/08/2024		621		(11)			(11)		610	610			
100174732	EL CAJON	CA		10/31/2024		532		78			78		610	610			
100099746	CLEVELAND	OH		02/28/2023		658		(47)			(47)		610	610			
100172310	AUSTIN	TX		10/21/2024		650		(40)			(40)		610	610			
100180303	LAS VEGAS	NV		11/25/2024		565		46			46		610	610			
100157865	CARTERSVILLE	GA		07/09/2024		657		(47)			(47)		611	611			
100153814	CARSON	CA		07/10/2024		779		(168)			(168)		611	611			
100149727	DETROIT	MI		04/26/2024		637		(26)			(26)		611	611			
100165994	CHESAPEAKE	VA		09/06/2024		728		(117)			(117)		611	611			
100163275	COMPTON	CA		08/13/2024		619		(9)			(9)		611	611			
100130394	SPENCER	OK		09/28/2023		824		(213)			(213)		611	611			
100053987	HOUSTON	TX		03/23/2021		741		(131)			(131)		611	611			
100157837	COLONIA TULUM PUEBLO	MEX		07/08/2024		611							611	611			
100166376	BRIER	WA		10/24/2024		763		(153)			(153)		611	611			
100159691	STOCKTON	CA		08/23/2024		812		(201)			(201)		611	611			
100170115	GRAND JUNCTION	CO		10/08/2024		631		(20)			(20)		611	611			
100143626	BALTIMORE	MD		02/21/2024		650		(39)			(39)		611	611			
100091503	EVANSVILLE	IN		01/20/2023		670		(58)			(58)		611	611			
100126340	PITTSTON	PA		08/30/2023		658		(46)			(46)		611	611			
100114056	INVERNESS	FL		06/29/2023		447		164			164		611	611			
100156749	CLEVELAND	GA		06/26/2024		924		(313)			(313)		611	611			
100155687	CIBOLO	TX		06/18/2024		657		(45)			(45)		611	611			
100146199	WHEELERSBURG	OH		03/19/2024		752		(140)			(140)		612	612			
100146557	UNION	OR		03/19/2024		746		(135)			(135)		612	612			
100161893	ELKRIDGE	MD		07/31/2024		732		(120)			(120)		612	612			
100129975	GARFIELD HEIGHTS	OH		09/27/2023		662		(50)			(50)		612	612			
100171862	RALEIGH	NC		10/17/2024		316		(9)			(9)		307	612		305	305
100174905	GARDEN GROVE	CA		10/31/2024		535		77			77		612	612			
100164702	ODESSA	FL		08/23/2024		677		(65)			(65)		612	612			
100154850	EDMOND	OK		07/19/2024		762		(150)			(150)		612	612			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152762	BALTIMORE	MD		05/22/2024		740		(128)			(128)		612	612			
100168471	MONROE	NC		09/25/2024		609		3			3		612	612			
100054274	BATON ROUGE	LA		03/23/2021		797		(184)			(184)		612	612			
100164174	PALM HARBOR	FL		08/21/2024		695		(83)			(83)		612	612			
100149888	RICHMOND	VA		04/29/2024		687		(75)			(75)		612	612			
100165775	LAKEWOOD	NJ		08/29/2024		702		(90)			(90)		612	612			
100154108	AUSTINTOWN	OH		07/11/2024		776		(164)			(164)		612	612			
100138013	SAN JOSE	CA		12/13/2023		1,217		4			4		1,221	612		(608)	(608)
100173653	DRACHTEN	NLD		10/29/2024		631							631	612	(19)		(19)
100143804	ST. LOUIS	MO		02/28/2024		722		(109)			(109)		613	613			
100142497	ANDERSON	SC		03/08/2024		804		(191)			(191)		613	613			
100172382	SEVIERVILLE	TN		10/23/2024		685		(72)			(72)		613	613			
100163009	DENTON	TX		08/13/2024		700		(88)			(88)		612	613		1	1
100174343	KEY WEST	FL		10/31/2024		505		108			108		613	613			
100166928	EDINBURG	TX		09/13/2024		677		(65)			(65)		611	613		2	2
100171431	BLACK BUTTE RANCH	OR		10/16/2024		700		(87)			(87)		613	613			
100163113	NASHVILLE	TN		08/13/2024		712		(98)			(98)		613	613			
100160596	GRAND PRAIRIE	TX		07/19/2024		814		(201)			(201)		613	613			
100165886	HALLANDALE BEACH	FL		08/30/2024		764		(151)			(151)		613	613			
100165464	FORT WORTH	TX		08/29/2024		641		(28)			(28)		612	613		1	1
100163363	LANCASTER	CA		09/27/2024		728		(114)			(114)		614	614			
100164068	CAPE CORAL	FL		08/21/2024		775		(162)			(162)		614	614			
100168504	DOWNINGTOWN	PA		09/25/2024		677		(63)			(63)		614	614			
100080528	LA HABRA	CA		04/12/2022		668		(55)			(55)		614	614			
100166163	CONWAY	AR		09/09/2024		729		(116)			(116)		614	614			
100159885	MIAMI	FL		08/16/2024		770		(156)			(156)		614	614			
100165598	DALLAS	TX		10/04/2024		798		(185)			(185)		614	614			
100054324	ABBEVILLE	LA		03/23/2021		1,007		(393)			(393)		614	614			
100168588	GASTONIA	NC		09/25/2024		560		54			54		614	614			
100136810	DAYTON	OH		11/27/2023		665		(50)			(50)		614	614			
100174232	ALBUQUERQUE	NM		10/31/2024		565		49			49		614	614			
100173607	ROERMOND	NLD		10/29/2024		636							636	614	(22)		(22)
100160486	LOS ANGELES	CA		07/19/2024		719		(105)			(105)		614	614			
100167811	MIAMI	FL		09/19/2024		709		(95)			(95)		614	614			
100168145	FRAMINGHAM	MA		09/20/2024		592		23			23		614	614			
100168414	KATY	TX		09/25/2024		686		(71)			(71)		615	615			
100101755	CHICAGO	IL		03/31/2023		673		(59)			(59)		615	615			
100148165	CHARLOTTE	NC		05/15/2024		734		(120)			(120)		615	615			
100172203	MISSION	TX		10/17/2024		695		(80)			(80)		615	615			
100175741	PALOS VERDES ESTATES	CA		11/12/2024		667		(51)			(51)		615	615			
100159282	AUSTIN	TX		07/15/2024		649		(34)			(34)		615	615			
100162814	CROFTON	MD		08/12/2024		673		(58)			(58)		615	615			
100166028	SAN FERNANDO	CA		09/06/2024		690		(75)			(75)		615	615			
100157985	COVINGTON	GA		07/09/2024		632		(17)			(17)		615	615			
100146543	PORTLAND	OR		03/19/2024		721		(105)			(105)		615	615			
100173346	OCEAN CITY	NJ		10/30/2024		685		(69)			(69)		615	615			
100154769	NEWPORT NEWS	VA		07/19/2024		652		(36)			(36)		615	615			
100108341	MASURY	OH		05/25/2023		672		(56)			(56)		615	615			
100136775	CLEVELAND	OH		11/27/2023		432		184			184		616	616			
100144487	CREST HILL	IL		04/26/2024		747		(131)			(131)		616	616			
100129895	CLEVELAND	OH		09/27/2023		171		445			445		616	616			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163970	KIHEI	HI		10/04/2024		719		(103)			(103)		616	616			
100164587	CONCORD	NC		08/21/2024		704		(88)			(88)		616	616			
100172196	BURBANK	CA		10/17/2024		817		(202)			(202)		616	616			
100171490	MURRELLS INLET	SC		10/16/2024		714		(98)			(98)		616	616			
100161041	MINNEAPOLIS	MN		07/24/2024		693		(77)			(77)		616	616			
100087631	VALKENBURG AAN DE GEUL	NLD		09/27/2022		644						(87)	557	616	59		59
100161731	FAIRLESS HILLS	PA		07/30/2024		656		(40)			(40)		616	616			
100166149	SARATOGA SPRINGS	UT		09/09/2024		578		38			38		616	616			
100167889	OAKLAND	CA		09/20/2024		761		(145)			(145)		616	616			
100101757	AKRON	OH		03/31/2023		647		(31)			(31)		616	616			
100165531	DEL VALLE	TX		08/29/2024		624		(9)			(9)		615	616		1	1
100171921	EUGENE	OR		10/17/2024		357		(48)			(48)		309	617		307	307
100163309	WHITE DEER	TX		08/13/2024		760		(144)			(144)		617	617			
100172369	BOZEMAN	MT		10/23/2024		724		(108)			(108)		617	617			
100141754	DAYTON	OH		01/30/2024		744		(127)			(127)		617	617			
100170369	HOLLY SPRINGS	NC		10/08/2024		671		(54)			(54)		617	617			
100151774	COLUMBUS	GA		05/10/2024		576		41			41		617	617			
100174320	PORT SAINT JOE	FL		10/31/2024		591		26			26		617	617			
100159527	MARTINEZ	GA		07/15/2024		616		1			1		617	617			
100171925	WOODBURY	MN		10/17/2024		337		(27)			(27)		309	617		308	308
100162612	FELTON	DE		08/12/2024		655		(38)			(38)		617	617			
100127650	UPPER DARBY	PA		09/08/2023		698		(80)			(80)		618	617		(1)	(1)
100136060	MILWAUKEE	WI		11/16/2023		764		(147)			(147)		617	617			
100101788	MEMPHIS	TN		03/31/2023		665		(47)			(47)		617	617			
100155853	WEST JORDAN	UT		06/18/2024		704		(86)			(86)		617	617			
100112033	NAZARETH	PA		06/29/2023		523		94			94		618	618			
100149935	DAYTONA BEACH	FL		06/07/2024		692		(74)			(74)		618	618			
100158100	OMAHA	NE		07/09/2024		834		(64)			(64)		770	618		(153)	(153)
100162955	SEASIDE HEIGHTS	NJ		08/12/2024		674		(57)			(57)		618	618			
100156320	GALVESTON	TX		07/25/2024		676		(59)			(59)		618	618			
100146069	BALTIMORE	MD		03/19/2024		741		(123)			(123)		618	618			
100169298	KENDALL PARK	NJ		09/27/2024		794		(176)			(176)		618	618			
100168081	SAN FRANCISCO	CA		09/20/2024		674		(56)			(56)		618	618			
100172452	ARVADA	CO		10/23/2024		718		(101)			(101)		618	618			
100112351	JACKSONVILLE	FL		06/29/2023		504		114			114		618	618			
100129898	CLEVELAND	OH		09/27/2023		20		598			598		618	618			
100165571	PROVIDENCE VILLAGE	TX		08/29/2024		664		(47)			(47)		617	618		1	1
100139421	BALTIMORE	MD		12/28/2023		664		(46)			(46)		618	618			
100146313	CHULA VISTA	CA		03/19/2024		660		(42)			(42)		618	618			
100137142	SALEM	NJ		11/28/2023		718		(100)			(100)		618	618			
100155360	LA HABRA	CA		06/18/2024		635		(17)			(17)		618	618			
100166064	SEVIERVILLE	TN		09/09/2024		691		(72)			(72)		618	618			
100149736	PHILADELPHIA	PA		04/26/2024		660		(42)			(42)		618	618			
100159332	WOODRUFF	SC		07/15/2024		723		(104)			(104)		619	619			
100167105	HOMESTEAD	FL		09/13/2024		750		(131)			(131)		619	619			
100152880	DELANO	CA		05/22/2024		602		16			16		619	619			
100162565	CARRABELLE	FL		08/12/2024		644		(26)			(26)		619	619			
403051411	EUCLID	OH		11/04/2024		5,208		(4,589)			(4,589)		619	619			
100161991	KEY LARGO	FL		07/31/2024		689		(70)			(70)		619	619			
100145911	READING	PA		03/19/2024		765		(146)			(146)		619	619			
100150102	STONE MOUNTAIN	GA		06/14/2024		782		(163)			(163)		619	619			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153913	ELIZABETH	NJ		06/05/2024		747		(128)			(128)		619	619			
100171485	WINTER PARK	CO		10/16/2024		719		(100)			(100)		619	619			
100126708	RIVERDALE	GA		08/30/2023		566		53			53		619	619			
100087296	BROKEN BOW	OK		10/25/2022		1,595		(976)			(976)		619	619			
100169868	COROLLA	NC		09/30/2024		699		(80)			(80)		619	619			
100160929	JOHNSTOWN	NY		07/24/2024		652		(33)			(33)		619	619			
100167774	FRANKLIN	TN		09/19/2024		815		(196)			(196)		619	619			
100146744	PENNS GROVE	NJ		03/20/2024		738		(119)			(119)		619	619			
100130004	CAMDEN	NJ		09/27/2023		67		552			552		619	619			
100172319	VICTORVILLE	CA		10/21/2024		346		(36)			(36)		311	619		309	309
100167972	CRETE	IL		09/20/2024		705		(86)			(86)		619	619			
100159899	MIAMI	FL		08/16/2024		763		(143)			(143)		619	619			
100156349	DINUBA	CA		07/25/2024		877		(258)			(258)		619	619			
100063566	HOMESTEAD	FL		07/01/2021		624		(5)			(5)		620	620			
100159444	TEMPLE	TX		07/15/2024		629		(9)			(9)		620	620			
100140821	NORTH TONAWANDA	NY		03/06/2024		993		(374)			(374)		620	620			
100160849	HAMPTON	VA		07/24/2024		752		(133)			(133)		620	620			
100146348	MONROVIA	MD		03/19/2024		778		(158)			(158)		620	620			
100166118	LAS VEGAS	NV		09/09/2024		606		14			14		620	620			
100159648	MARLTON	NJ		08/23/2024		690		(70)			(70)		620	620			
100154892	KINGMAN	AZ		07/19/2024		704		(84)			(84)		620	620			
100154951	WINTER GARDEN	FL		07/19/2024		626		(6)			(6)		620	620			
100108174	BORON	CA		05/24/2023		776		(156)			(156)		620	620			
100126364	WILKES-BARRE TOWNSHIP	PA		08/30/2023		675		(54)			(54)		620	620			
100164545	MYRTLE BEACH	SC		08/21/2024		599		22			22		620	620			
100163867	HOMESTEAD	FL		09/27/2024		391		229			229		621	621			
100054461	LEBANON	IN		03/23/2021		1,108		(487)			(487)		621	621			
100166988	ONTARIO	CA		09/13/2024		714		(95)			(95)		619	621		2	2
100111891	SULPHUR	LA		06/29/2023		319		301			301		621	621			
100114093	BELOIT	WI		06/29/2023		531		90			90		621	621			
100071470	CANYON COUNTRY	CA		10/26/2021		933		(311)			(311)		622	621		(1)	(1)
100157657	BOWDON	GA		06/28/2024		703		(82)			(82)		621	621			
100161739	NEW HAVEN	CT		07/30/2024		707		(86)			(86)		621	621			
100162339	KEAAU	HI		08/06/2024		733		(112)			(112)		621	621			
100166255	DALLAS	GA		09/09/2024		567		54			54		621	621			
100175606	SAN FRANCISCO	CA		11/12/2024		757		(136)			(136)		621	621			
100163165	HOUSTON	TX		08/13/2024		681		(61)			(61)		620	621		1	1
100169871	MONROE	NC		09/30/2024		480		(65)			(65)		415	621		206	206
100128269	COLORADO SPRINGS	CO		09/14/2023		792		(171)			(171)		621	621			
100154544	JACKSONVILLE	FL		06/14/2024		638		(17)			(17)		621	621			
100101783	CLEVELAND	OH		03/31/2023		669		(48)			(48)		621	621			
100153875	SPRINGFIELD	MA		06/05/2024		658		(37)			(37)		621	621			
100141465	BUFFALO GROVE	IL		01/30/2024		695		(74)			(74)		621	621			
100151946	WATERBURY	CT		06/14/2024		779		(158)			(158)		621	621			
100118130	PASADENA	TX		07/20/2023		871		(250)			(250)		621	621			
100044533	CHICAGO	IL		11/19/2020		608		14			14		621	622			
100102005	APPLE VALLEY	CA		04/14/2023		652		(31)			(31)		622	622			
100168432	GEORGETOWN	TX		09/25/2024		551		71			71		622	622			
100173205	APOPKA	FL		10/30/2024		680		(58)			(58)		622	622			
100162675	SAINT AUGUSTINE	FL		08/12/2024		552		69			69		622	622			
100169106	OCEAN CITY	MD		09/27/2024		668		(48)			(48)		620	622		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134014	LAWRENCE	PA		10/25/2023		702		(80)			(80)		622	622			
100108394	TROY	NY		05/25/2023		662		(40)			(40)		622	622			
100153583	UNITED KINGDOM	GBR		05/29/2024		615							615	622	7		7
100129988	HOUSTON	TX		09/27/2023		670		(47)			(47)		622	622			
100158016	STEPHENVILLE	TX		07/09/2024		813		(37)			(37)		777	623		(154)	(154)
100162886	ANNA	TX		08/12/2024		682		(59)			(59)		623	623			
100179515	KERMAN	CA		11/21/2024		622		1			1		623	623			
100158879	PORT O CONNOR	TX		07/12/2024		734		(111)			(111)		623	623			
100160406	POOLESVILLE	MD		07/19/2024		750		(128)			(128)		623	623			
100160425	POOLESVILLE	MD		07/19/2024		754		(131)			(131)		623	623			
100168633	MANSFIELD	TX		09/25/2024		700		(77)			(77)		623	623			
100146155	PIEDMONT	SC		03/19/2024		757		(134)			(134)		623	623			
100045692	SAINT CLOUD	FL		11/25/2020		944		(321)			(321)		623	623			
100103566	BRIDGEPORT	CT		05/08/2023		640		(17)			(17)		623	623			
100162918	MEMPHIS	TN		08/12/2024		667		(44)			(44)		623	623			
100164637	STOCKTON	CA		08/21/2024		655		(32)			(32)		623	623			
100156066	MARGATE	FL		06/18/2024		788		(165)			(165)		623	623			
100111972	KANNAPOLIS	NC		06/29/2023		329		294			294		623	623			
100176837	HOMESTEAD	FL		11/15/2024		667		(44)			(44)		623	623			
100168762	SAINT AUGUSTINE	FL		09/26/2024		696		(73)			(73)		623	623			
100159703	MIAMI	FL		08/23/2024		786		(163)			(163)		623	623			
100155626	LEMOORE	CA		06/18/2024		723		(100)			(100)		624	624			
100162849	GLASSBORO	NJ		08/12/2024		701		(78)			(78)		624	624			
100175018	LITTLE ROCK	AR		10/31/2024		612		12			12		624	624			
100168511	CHARLOTTE	NC		09/25/2024		700		(76)			(76)		624	624			
100168589	MILLVILLE	DE		09/25/2024		601		22			22		624	624			
100046138	LOUISVILLE	KY		11/25/2020		677		(53)			(53)		624	624			
100147641	NORMAN	OK		04/04/2024		720		(96)			(96)		624	624			
100045378	KINGMAN	IN		11/25/2020		95		529			529		624	624			
100171859	AUSTIN	TX		10/17/2024		330		(17)			(17)		313	624		311	311
100146185	HESPERIA	CA		03/19/2024		764		(140)			(140)		624	624			
100162262	NEW BRAUNFELS	TX		09/06/2024		779		(155)			(155)		624	624			
100167428	LOGAN	UT		09/16/2024		705		(80)			(80)		624	624			
100160021	ROCHESTER HILLS	MI		07/17/2024		668		(45)			(45)		624	625		1	1
100161484	FORT WORTH	TX		07/30/2024		720		(96)			(96)		624	625		1	1
100167817	LINDEN	NJ		09/19/2024		698		(74)			(74)		625	625			
100149962	LANCASTER	CA		06/07/2024		778		(154)			(154)		625	625			
100169028	SANFORD	FL		09/27/2024		665		(41)			(41)		625	625			
100088555	HEERLEN	NLD		10/27/2022		635						29	664	625	(39)		(39)
100161796	PHILADELPHIA	PA		07/31/2024		624		1			1		625	625			
100169146	LAS VEGAS	NV		09/27/2024		654		(31)			(31)		623	625		2	2
100163129	PARRISH	FL		08/13/2024		681		(58)			(58)		624	625		1	1
100173212	HENDERSON	NV		10/30/2024		651		(26)			(26)		625	625			
100154890	SALEM	VA		07/19/2024		350		275			275		625	625			
100154697	HIALEAH	FL		07/19/2024		711		(86)			(86)		625	625			
100166036	WATERBURY	CT		09/06/2024		661		(36)			(36)		625	625			
100108532	ZIERIKZEE	NLD		05/25/2023		642						(18)	624	625	2		2
100047086	AZTEC	NM		11/20/2020		1,549		(924)			(924)		625	625			
100115191	CLEVELAND	OH		07/17/2023		658		(33)			(33)		625	625			
100156745	DUNDALK	MD		06/26/2024		669		(44)			(44)		625	625			
100100617	CINCINNATI	OH		04/27/2023		708		(83)			(83)		625	625			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100174634	PORT CHARLOTTE	FL		10/31/2024		621		4			4		626	626			
100141436	LAS VEGAS	NV		01/30/2024		741		(116)			(116)		626	626			
100090233	GREER	SC		01/13/2023		720		(94)			(94)		626	626			
100028054	SPICELAND	IN		10/26/2018		75		551			551		626	626			
100044051	WYMORE	NE		08/19/2020		459		166			166		626	626			
100174643	BRONX	NY		10/31/2024		672		(46)			(46)		626	626			
100173399	MIAMI	FL		10/29/2024		721		(95)			(95)		626	626			
100143780	PHILADELPHIA	PA		02/27/2024		650		(24)			(24)		626	626			
100146364	CHESTERFIELD	VA		03/19/2024		772		(146)			(146)		626	626			
100168503	BEAUFORT	SC		09/25/2024		664		(37)			(37)		626	626			
100153917	FORT WORTH	TX		06/05/2024		749		(123)			(123)		626	626			
100159625	TUCSON	AZ		07/15/2024		759		(132)			(132)		626	626			
100164760	MILTON	FL		08/26/2024		542		85			85		627	627			
100158868	FREMONT	IN		07/12/2024		751		(124)			(124)		627	627			
100168463	MONROE	NC		09/25/2024		557		69			69		627	627			
100162752	FLORISSANT	CO		08/12/2024		702		(75)			(75)		627	627			
100164127	WALDORF	MD		08/21/2024		688		(61)			(61)		627	627			
100145930	FRESNO	CA		03/19/2024		781		(154)			(154)		627	627			
100168732	ATLANTA	GA		09/26/2024		865		(238)			(238)		627	627			
100160198	DODGE CITY	KS		07/18/2024		652		(26)			(26)		627	627			
100174364	SOUTH BEACH	OR		10/31/2024		568		59			59		627	627			
100168569	CRESTLINE	CA		09/25/2024		671		(44)			(44)		627	627			
100114021	ACWORTH	GA		06/29/2023		138		489			489		627	627			
100168465	CLINTON	MD		09/25/2024		610		17			17		627	627			
100172233	HEBER CITY	UT		10/21/2024		349		(34)			(34)		314	627		313	313
100165244	RIDGEFIELD	NJ		08/29/2024		622		5			5		627	627			
100143601	JACKSON	MS		02/21/2024		673		(46)			(46)		627	627			
100110955	HAMPTON	VA		06/29/2023		552		75			75		627	627			
100073571	AMSTERDAM	NLD		10/25/2021		637						31	668	627	(40)		(40)
100159502	TUCSON	AZ		07/15/2024		680		(53)			(53)		628	628			
100172542	SMITHVILLE	TN		10/23/2024		686		(58)			(58)		628	628			
100168507	AUSTIN	TX		09/25/2024		697		(69)			(69)		628	628			
100141958	AMSTERDAM	NY		02/29/2024		899		(271)			(271)		628	628			
100167992	LOS ANGELES	CA		09/20/2024		1,041		(413)			(413)		628	628			
100025868	LAKE ORION	MI		09/20/2018		174		454			454		628	628			
100154143	TUCSON	AZ		07/11/2024		848		(221)			(221)		628	628			
100165881	SEFFNER	FL		08/30/2024		678		(50)			(50)		628	628			
100130129	NETHERLANDS	NLD		09/26/2023		650						(28)	622	628	6		6
100164459	FLEMINGTON	NJ		08/21/2024		670		(42)			(42)		628	628			
100055478	PHILADELPHIA	PA		03/23/2021		746		(118)			(118)		628	628			
100171682	APEX	NC		10/16/2024		684		(55)			(55)		628	628			
100168407	HAMPSHIRE	IL		09/25/2024		532		96			96		628	628			
100164807	CALABASH	NC		08/26/2024		671		(42)			(42)		628	628			
100180013	PINETOP	AZ		11/25/2024		637		(8)			(8)		629	629			
100042934	SACRAMENTO	CA		05/28/2020		699		(70)			(70)		629	629			
100159427	PETERSBURG	VA		07/15/2024		731		(103)			(103)		629	629			
100155590	TEANECK	NJ		06/18/2024		815		(187)			(187)		629	629			
100157746	PEORIA	AZ		07/02/2024		682		(54)			(54)		629	629			
100171606	JASPER	TX		10/16/2024		724		(96)			(96)		629	629			
100161306	GRANDVIEW	WA		07/25/2024		711		(82)			(82)		629	629			
100076443	SAN DIEGO	CA		12/23/2021		1,538		(909)			(909)		629	629			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100164221	FRESNO	CA		08/21/2024		656		(27)			(27)		629	629			
100154828	WAKE FOREST	NC		07/19/2024		657		(28)			(28)		629	629			
100146417	WEST MILFORD	NJ		03/19/2024		781		(152)			(152)		629	629			
100103793	WATERBURY	CT		05/10/2023		700		(71)			(71)		629	629			
100164434	CLAYTON	NC		08/21/2024		649		(20)			(20)		630	630			
100173715	INDIO	CA		10/30/2024		697		(68)			(68)		630	630			
100168014	BENTONVILLE	AR		09/20/2024		756		(127)			(127)		630	630			
100046297	SAN ANTONIO	TX		11/25/2020		715		(86)			(86)		630	630			
100126940	PHILADELPHIA	PA		08/30/2023		415		214			214		630	630			
100130008	ASHLAND	KY		09/27/2023		684		(54)			(54)		630	630			
100137359	BALTIMORE	MD		12/01/2023		779		(149)			(149)		630	630			
100087662	OOSTBURG	NLD		09/27/2022		661						(90)	571	630	59		59
100171544	SCOTTSDALE	AZ		10/16/2024		634		(4)			(4)		630	630			
100137896	LAS VEGAS	NV		12/08/2023		741		(111)			(111)		630	630			
100157728	GRESHAM	OR		06/28/2024		624		6			6		630	630			
100171457	PORT ORCHARD	WA		10/16/2024		697		(66)			(66)		630	630			
100163128	WINCHESTER	VA		08/13/2024		719		(89)			(89)		630	630			
100154867	JACKSONVILLE	FL		07/19/2024		533		97			97		630	630			
100156610	PORT ROYAL	PA		06/24/2024		658		(27)			(27)		630	630			
100152922	PHARR	TX		05/22/2024		642		(11)			(11)		630	630			
100173369	SAN JOSE	CA		10/30/2024		704		(73)			(73)		630	630			
100108356	CHICAGO	IL		05/25/2023		667		(37)			(37)		630	630			
100137347	CANTON	OH		12/01/2023		687		(57)			(57)		631	631			
100148979	MADERA	CA		04/17/2024		742		(34)			(34)		708	631		(77)	(77)
100158080	KING OF PRUSSIA	PA		07/09/2024		674		(44)			(44)		630	631		1	1
100163133	WEST ALLIS	WI		08/13/2024		710		(80)			(80)		629	631		1	1
100160148	DETROIT	MI		07/17/2024		706		(77)			(77)		630	631		1	1
100165874	FREEPORT	TX		08/30/2024		776		(145)			(145)		631	631			
100174527	CYPRESS	TX		10/31/2024		657		(26)			(26)		631	631			
100164007	CHICAGO	IL		08/21/2024		707		(76)			(76)		631	631			
100166076	MADISON	TN		09/09/2024		732		(101)			(101)		631	631			
100153799	RIVIERA BEACH	FL		07/10/2024		734		(103)			(103)		631	631			
100161427	PHENIX CITY	AL		07/29/2024		563		68			68		631	631			
100142072	CINCINNATI	OH		02/29/2024		756		(125)			(125)		631	631			
100171406	BERLIN	MD		10/16/2024		689		(58)			(58)		631	631			
100162590	FREEPORT	TX		08/12/2024		692		(61)			(61)		631	631			
100157955	GREENVILLE	NC		07/09/2024		706		(74)			(74)		632	632			
100165535	SACRAMENTO	CA		08/29/2024		695		(65)			(65)		630	632		1	1
100174540	AVENTURA	FL		10/31/2024		669		(37)			(37)		632	632			
100168574	SCHERTZ	TX		09/25/2024		655		(23)			(23)		632	632			
100172247	GRASS VALLEY	CA		10/21/2024		333		(16)			(16)		317	632		315	315
100157978	BULLHEAD CITY	AZ		07/09/2024		717		(85)			(85)		632	632			
100146471	FORT LAUDERDALE	FL		03/19/2024		789		(157)			(157)		632	632			
100160418	FORT WORTH	TX		07/19/2024		849		(217)			(217)		632	632			
100134857	SAN ANTONIO	TX		10/30/2023		720		(88)			(88)		632	632			
100053571	GAFFNEY	SC		03/23/2021		693		(60)			(60)		632	632			
100169045	CELINA	OH		09/27/2024		921		(79)			(79)		841	632		(209)	(209)
100113642	RALEIGH	NC		06/29/2023		663		(31)			(31)		632	632			
100180336	BOSTON	MA		11/25/2024		631		1			1		632	632			
100163937	LEWISVILLE	TX		10/04/2024		729		(97)			(97)		632	632			
100169177	RIVERVIEW	FL		09/27/2024		603		28			28		631	632		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113267	PHILADELPHIA	PA		06/29/2023		673		(41)			(41)		632	632			
100173472	PROVIDENCE	RI		10/29/2024		648		(15)			(15)		633	633			
100160591	SUSSEX	NJ		07/19/2024		722		(89)			(89)		633	633			
100153870	CHICAGO	IL		06/05/2024		598		35			35		633	633			
100159647	NORTH PORT	FL		08/23/2024		679		(46)			(46)		633	633			
100162682	GRETNA	NE		08/12/2024		553		80			80		633	633			
100077883	EINDHOVEN	NLD		12/29/2021		645						17	662	633	(29)		(29)
100164344	BUCKEYE	AZ		08/21/2024		700		(67)			(67)		633	633			
100166155	EUFAULA	OK		09/09/2024		756		(123)			(123)		633	633			
100161996	LAS VEGAS	NV		07/31/2024		686		(53)			(53)		633	633			
100062936	ROBESONIA	PA		07/01/2021		635		(2)			(2)		633	633			
100162766	GREENVILLE	SC		08/12/2024		698		(65)			(65)		633	633			
100140667	LAS CRUCES	NM		02/08/2024		896		(263)			(263)		633	633			
100161040	PHILADELPHIA	PA		07/24/2024		711		(78)			(78)		633	633			
100149719	OLD FORGE	PA		04/26/2024		672		(39)			(39)		633	633			
100167574	ANNA	TX		09/19/2024		717		(84)			(84)		633	633			
100174704	HONOLULU	HI		10/31/2024		618		16			16		633	633			
100171760	CHINO	CA		10/17/2024		746		(113)			(113)		633	633			
100146292	KEARNEYSVILLE	WV		03/19/2024		788		(155)			(155)		633	633			
100158945	BRIDGEPORT	CT		08/15/2024		701		(68)			(68)		633	633			
100165544	LEWIS CENTER	OH		08/29/2024		687		(54)			(54)		632	634		1	1
100147218	PHILADELPHIA	PA		03/28/2024		688		(55)			(55)		634	634			
100091039	DISTRICT HEIGHTS	MD		01/31/2023		703		(70)			(70)		634	634			
100055616	GAFFNEY	SC		03/23/2021		1,219		(586)			(586)		632	634		1	1
100158069	SPRINGFIELD	MA		07/09/2024		848		(58)			(58)		790	634		(157)	(157)
100141694	ADELANTO	CA		01/30/2024		758		(124)			(124)		634	634			
100164392	RALEIGH	NC		08/21/2024		646		(12)			(12)		634	634			
100135870	TRENTON	NJ		11/13/2023		769		(135)			(135)		634	634			
100173820	PUNTA GORDA	FL		10/31/2024		610		24			24		634	634			
100166200	FORNEY	TX		09/09/2024		717		(83)			(83)		634	634			
100155317	PUNTA GORDA	FL		07/19/2024		729		(96)			(96)		634	634			
100167974	SAN BERNARDINO	CA		09/20/2024		622		12			12		634	634			
100162726	ZEPHYRHILLS	FL		08/12/2024		511		123			123		634	634			
100157897	ROUND ROCK	TX		07/09/2024		712		(78)			(78)		634	634			
100158093	WACO	TX		07/09/2024		794		(3)			(3)		791	634		(157)	(157)
100163108	WEST CHESTER	PA		08/13/2024		733		(98)			(98)		634	634			
100172501	FAIRHOPE	AL		10/23/2024		709		(74)			(74)		634	634			
100143545	PORT HURON	MI		02/21/2024		659		(25)			(25)		634	634			
100156098	SAVANNAH	GA		06/18/2024		716		(81)			(81)		634	634			
100165417	NEWNAN	GA		08/29/2024		703		(70)			(70)		633	634		1	1
100145964	COWPENS	SC		03/19/2024		788		(154)			(154)		634	634			
100166098	JACKSON	NJ		09/09/2024		724		(90)			(90)		634	634			
100166226	STEPHENS CITY	VA		09/09/2024		593		42			42		634	634			
100167488	UPLAND	CA		10/31/2024		531		104			104		634	634			
100165384	ROCKFORD	IL		08/29/2024		528		(51)			(51)		477	635		158	158
100133946	WATERBURY	CT		10/25/2023		709		(74)			(74)		635	635			
100169273	RIVERSIDE	CA		09/27/2024		771		(136)			(136)		635	635			
100164063	HOLLYWOOD	FL		08/21/2024		766		(131)			(131)		635	635			
100174286	CANYON LAKE	TX		10/31/2024		542		93			93		635	635			
100088918	HARRISBURG	PA		11/15/2022		776		(141)			(141)		635	635			
100158882	TILGHMAN	MD		07/12/2024		629		6			6		635	635			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164828	GRAVOIS MILLS	MO		08/26/2024		709		(74)			(74)		635	635			
100159936	POMPANO BEACH	FL		08/16/2024		684		(49)			(49)		635	635			
100131727	CHATTANOOGA	TN		10/06/2023		637		(2)			(2)		635	635			
100142500	PHILADELPHIA	PA		03/08/2024		915		(280)			(280)		635	635			
100169175	JACKSON	NJ		09/27/2024		668		(34)			(34)		634	636		2	2
100153041	SEAGOVILLE	TX		06/27/2024		765		(130)			(130)		636	636			
100155173	NAMPA	ID		07/19/2024		813		(177)			(177)		636	636			
100143483	BRAWLEY	CA		02/16/2024		695		(59)			(59)		636	636			
100054791	CAMDEN	NJ		03/23/2021		623		13			13		636	636			
100112969	PEMBROKE PINES	FL		06/29/2023		486		150			150		636	636			
100141740	BALTIMORE	MD		01/30/2024		721		(85)			(85)		636	636			
100164144	PENSACOLA	FL		08/21/2024		613		24			24		636	636			
100168333	FALLS CHURCH	VA		09/20/2024		720		(84)			(84)		636	636			
100161980	CANTON	MI		07/31/2024		755		(118)			(118)		636	636			
100165529	CHARLOTTE	NC		08/29/2024		691		(55)			(55)		635	637		1	1
100169139	MELBOURNE	FL		09/27/2024		682		(47)			(47)		635	637		2	2
100165484	CHICAGO	IL		08/29/2024		690		(54)			(54)		635	637		1	1
100179973	NAGS HEAD	NC		11/25/2024		636		1			1		637	637			
100169186	ARLINGTON	TN		09/27/2024		693		(59)			(59)		634	637		3	3
100172320	SACRAMENTO	CA		10/21/2024		359		(40)			(40)		319	637		318	318
100166082	WILLIS	TX		09/09/2024		671		(34)			(34)		637	637			
100161919	FREDERICK	MD		07/31/2024		663		(26)			(26)		637	637			
100177761	OAKLAND	NJ		11/19/2024		708		(71)			(71)		637	637			
100101813	MILWAUKEE	WI		03/31/2023		705		(68)			(68)		637	637			
100159734	CLEARWATER	FL		08/23/2024		852		(215)			(215)		637	637			
100127394	MIAMI	FL		08/30/2023		588		49			49		637	637			
100173145	BOISE	ID		10/30/2024		670		(32)			(32)		637	637			
100172447	STEPHENS CITY	VA		10/23/2024		679		(42)			(42)		637	637			
100162348	DENVER	CO		08/06/2024		792		(154)			(154)		637	637			
100168521	PALM SPRINGS	CA		09/25/2024		755		(117)			(117)		637	637			
100142015	SAINT PETERSBURG	FL		02/29/2024		884		(247)			(247)		638	638			
100164514	MABLETON	GA		08/21/2024		801		(164)			(164)		638	638			
100046612	BOSSIER CITY	LA		11/25/2020		389		249			249		637	638			
100176870	FORT LAUDERDALE	FL		11/15/2024		737		(100)			(100)		638	638			
100153455	DECATUR	AL		05/30/2024		663		(25)			(25)		638	638			
100155210	JOHNSTOWN	OH		07/19/2024		749		(111)			(111)		638	638			
100027918	GADSDEN	AL		10/26/2018		414		224			224		638	638			
100091853	WILMINGTON	DE		01/30/2023		704		(66)			(66)		638	638			
100140913	ORLANDO	FL		02/26/2024		791		(153)			(153)		638	638			
100139795	UNITED KINGDOM	GBR		12/18/2023		588						(5)	583	638		55	55
100164525	CHARLOTTE	NC		08/21/2024		753		(115)			(115)		638	638			
100158558	RICHMOND	VA		07/10/2024		735		(96)			(96)		638	638			
100011208	OLIVER SPRINGS	TN		12/23/2016		394		244			244		638	638			
100166934	HOUGHTON LAKE	MI		09/13/2024		728		(92)			(92)		636	638		2	2
100171303	GREENSBORO	GA		10/16/2024		820		(182)			(182)		638	638			
100126913	OLD FORGE	PA		08/30/2023		463		175			175		638	638			
100055350	WRIGHT	MN		03/23/2021		982		(344)			(344)		638	638			
100053555	SAN ANTONIO	TX		03/23/2021		1,036		(398)			(398)		638	638			
100053509	AKRON	OH		03/23/2021		873		(235)			(235)		638	638			
100165689	CONROE	TX		08/29/2024		788		(149)			(149)		638	638			
100164168	SARASOTA	FL		08/21/2024		623		15			15		638	638			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168743	TONTO BASIN	AZ		09/26/2024		769		(131)			(131)		638	638			
100164073	WALKERSVILLE	MD		08/21/2024		656		(18)			(18)		639	639			
100168806	NEW BRAUNFELS	TX		09/26/2024		896		(257)			(257)		639	639			
100066029	SAINT FRANCIS	MN		08/02/2021		647		(8)			(8)		639	639			
100175355	CARMICHAEL	CA		11/05/2024		671		(33)			(33)		639	639			
100169066	WETHERSFIELD	CT		09/27/2024		703		(64)			(64)		639	639			
100173354	JANESVILLE	WI		10/30/2024		693		(54)			(54)		639	639			
100162945	FRESNO	CA		08/12/2024		695		(56)			(56)		639	639			
100161331	FORT WORTH	TX		07/25/2024		768		(129)			(129)		639	639			
100175360	PISCATAWAY	NJ		11/05/2024		679		(40)			(40)		639	639			
100081592	ROSAMOND	CA		03/24/2022		673		(34)			(34)		639	639			
100130427	LEXINGTON PARK	MD		09/28/2023		887		(248)			(248)		639	639			
100114058	GROSSE POINTE	MI		06/29/2023		517		122			122		639	639			
100162567	JOHNSTOWN	OH		08/12/2024		699		(60)			(60)		639	639			
100164929	BRIDGEPORT	CT		08/28/2024		650		(10)			(10)		639	639			
100158789	NORTH CHESTERFIELD	VA		07/10/2024		643		(4)			(4)		639	639			
100141776	GALLOWAY	NJ		01/30/2024		770		(131)			(131)		639	639			
100159835	NORTH MIAMI	FL		08/16/2024		716		(76)			(76)		639	639			
100038830	DUBLIN	IRL		09/27/2019		(16,171)		2,671			2,671		(13,500)	639		14,140	14,140
100043893	TACOMA	WA		08/19/2020		744		(104)			(104)		639	639			
100154932	EDMOND	OK		07/19/2024		797		(158)			(158)		640	640			
100161045	HIGHLAND	IN		07/24/2024		652		(12)			(12)		640	640			
100180413	LAGUNA NIGUEL	CA		11/25/2024		643		(3)			(3)		640	640			
100136793	COHOES	NY		11/27/2023		700		(60)			(60)		640	640			
100070338	ROTTERDAM	NLD		08/31/2021		644						42	686	640	(46)		(46)
100161753	HACKETTSTOWN	NJ		07/31/2024		(1,776)		2,416			2,416		640	640			
100163170	FAIRVIEW HEIGHTS	IL		08/13/2024		551		(72)			(72)		479	640		160	160
100055691	CLEVELAND	OH		03/23/2021		909		(269)			(269)		640	640			
100030384	BATON ROUGE	LA		12/20/2018		447		192			192		640	640			
100100208	SOUTH BEND	IN		03/17/2023		700		(60)			(60)		640	640			
100164518	MCDONOUGH	GA		08/21/2024		654		(14)			(14)		640	640			
100164021	ASHEVILLE	NC		08/21/2024		745		(105)			(105)		640	640			
100159493	COLUMBIA	SC		07/15/2024		747		(107)			(107)		640	640			
100111747	FOUNTAIN INN	SC		06/29/2023		559		81			81		640	640			
100166306	SHAVERTOWN	PA		10/23/2024		827		(187)			(187)		640	640			
100169627	WHITWELL	TN		09/30/2024		698		(58)			(58)		640	640			
100160911	SAVANNAH	GA		07/24/2024		673		(32)			(32)		641	641			
100136782	CONYERS	GA		11/27/2023		670		(30)			(30)		641	641			
100101750	CLEVELAND	OH		03/31/2023		697		(56)			(56)		641	641			
100157881	BANNING	CA		07/09/2024		715		(74)			(74)		641	641			
100164351	DENTON	TX		08/21/2024		680		(39)			(39)		641	641			
100173413	BOCA RATON	FL		10/29/2024		818		(177)			(177)		641	641			
100156372	MADERA	CA		07/25/2024		764		(123)			(123)		641	641			
100168476	ARGYLE	TX		09/25/2024		624		17			17		641	641			
100156212	CHICAGO	IL		06/20/2024		783		(141)			(141)		641	641			
100179673	WINDER	GA		11/21/2024		538		104			104		641	641			
100149772	JACKSONVILLE	FL		04/26/2024		(10,133)		10,775			10,775		641	641			
100126922	TAMPA	FL		08/30/2023		310		332			332		641	641			
100156904	PHILADELPHIA	PA		06/27/2024		694		(52)			(52)		641	641			
100160163	DISTRICT HEIGHTS	MD		07/17/2024		647		(7)			(7)		640	641		1	1
100168590	FLORIDA CITY	FL		09/25/2024		633		8			8		642	642			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136133	GOODRICH	TX		12/18/2023		862		(220)			(220)		642	642			
100165344	TOMBALL	TX		08/29/2024		736		(94)			(94)		642	642			
100164552	FALLING WATERS	WV		08/21/2024		761		(119)			(119)		642	642			
100173521	LAKEWOOD	CO		10/29/2024		815		(173)			(173)		642	642			
100160009	JACKSONVILLE	FL		08/16/2024		820		(179)			(179)		642	642			
100165495	MIAMI	FL		08/29/2024		707		(66)			(66)		641	642		1	1
100173103	WESLEY CHAPEL	FL		10/30/2024		609		33			33		642	642			
100167750	WALLINGTON	NJ		09/19/2024		782		(140)			(140)		642	642			
100166191	BOKEELIA	FL		09/09/2024		732		(90)			(90)		642	642			
100137402	ANDERSON	IN		01/11/2024		919		(277)			(277)		642	642			
100162965	KISSIMMEE	FL		08/12/2024		710		(68)			(68)		642	642			
100146211	TAMPA	FL		03/19/2024		749		(107)			(107)		642	642			
100112834	CHICAGO	IL		06/29/2023		434		209			209		642	642			
100127077	RED SPRINGS	NC		08/30/2023		803		(160)			(160)		643	643			
100168603	TRUCKEE	CA		09/25/2024		689		(46)			(46)		643	643			
100171880	WESTERLY	RI		10/17/2024		363		(41)			(41)		322	643		320	320
100162528	VIRGINIA BEACH	VA		08/12/2024		647		(5)			(5)		643	643			
100111802	WICHITA	KS		06/29/2023		671		(29)			(29)		643	643			
100168347	ANN ARBOR	MI		09/25/2024		702		(59)			(59)		643	643			
100099758	CLEVELAND	OH		02/28/2023		671		(29)			(29)		643	643			
100055789	TARKIO	MO		03/23/2021		695		(52)			(52)		643	643			
100154663	ATHENS	GA		07/19/2024		695		(52)			(52)		643	643			
100134651	PARK FOREST	IL		10/30/2023		682		(39)			(39)		643	643			
100169666	BURBANK	CA		09/30/2024		783		(140)			(140)		643	643			
100153475	MEMPHIS	TN		05/30/2024		706		(62)			(62)		644	644			
100154946	UPPER DARBY	PA		07/19/2024		704		(60)			(60)		644	644			
100173728	VERO BEACH	FL		10/30/2024		722		(78)			(78)		644	644			
100101988	SAN ANTONIO	TX		04/14/2023		674		(141)			(141)		533	644		111	111
100103555	BALTIMORE	MD		05/08/2023		826		(182)			(182)		644	644			
100165686	CAPE CORAL	FL		08/29/2024		659		(14)			(14)		644	644			
100139417	MEMPHIS	TN		12/28/2023		694		(50)			(50)		644	644			
100167878	SAN DIEGO	CA		09/20/2024		790		(146)			(146)		644	644			
100046724	METAIRIE	LA		11/20/2020		1,175		(531)			(531)		644	644			
100141503	LAS VEGAS	NV		01/30/2024		778		(133)			(133)		644	644			
100155520	CHESTERFIELD	VA		06/18/2024		799		(154)			(154)		645	645			
100161346	ROSENBERG	TX		07/25/2024		874		(230)			(230)		645	645			
100163862	INGLEWOOD	CA		09/27/2024		770		(126)			(126)		645	645			
100168520	MASHPEE	MA		09/25/2024		732		(88)			(88)		645	645			
100164924	PHILADELPHIA	PA		08/28/2024		669		(25)			(25)		645	645			
100168418	ANNA	TX		09/25/2024		697		(52)			(52)		645	645			
100155408	WESLEY CHAPEL	FL		06/18/2024		850		(205)			(205)		645	645			
100172493	WEST CHESTER	PA		10/23/2024		709		(64)			(64)		645	645			
100161340	FALLING WATERS	WV		07/25/2024		725		(80)			(80)		645	645			
100174216	HUNTINGTON BEACH	CA		10/31/2024		531		114			114		645	645			
100164689	SAN DIEGO	CA		08/23/2024		748		(103)			(103)		645	645			
100156191	ORANGEVALE	CA		06/20/2024		668		(22)			(22)		646	646			
100171840	MILPITAS	CA		10/17/2024		714		(68)			(68)		646	646			
100156312	OCALA	FL		07/25/2024		701		(55)			(55)		646	646			
100165051	TIGARD	OR		08/28/2024		778		(133)			(133)		646	646			
100147499	DEL RIO	TX		04/03/2024		652		(6)			(6)		646	646			
100155828	PENNSBURG	PA		06/18/2024		858		(212)			(212)		646	646			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099926	TUCSON	AZ		03/28/2023		853		(207)			(207)		646	646			
100144282	RENSSELAER	NY		03/07/2024		877		(231)			(231)		646	646			
100164688	LINCOLN	CA		08/23/2024		688		(42)			(42)		646	646			
100163124	ORMOND BEACH	FL		08/13/2024		733		(89)			(89)		645	646		1	1
100161148	TUCSON	AZ		07/24/2024		750		(104)			(104)		646	646			
100158877	WILMINGTON	VT		07/12/2024		770		(124)			(124)		646	646			
100180403	HORSESHOE BAY	TX		11/25/2024		582		64			64		646	646			
100172430	PORT ORCHARD	WA		10/23/2024		721		(74)			(74)		646	646			
100165966	LOS ANGELES	CA		09/06/2024		757		(110)			(110)		646	646			
100158961	CUTLER BAY	FL		08/15/2024		695		(49)			(49)		646	646			
100159717	RENTON	WA		08/23/2024		696		(50)			(50)		646	646			
100166954	TAMPA	FL		09/13/2024		704		(59)			(59)		645	646		2	2
100164482	PFLUGERVILLE	TX		08/21/2024		668		(22)			(22)		646	646			
100143608	CHESTER	PA		02/21/2024		702		(56)			(56)		647	647			
100046359	BLOOMING PRAIRIE	MN		11/25/2020		953		(307)			(307)		647	647			
100160531	FORT WASHINGTON	MD		07/19/2024		697		(51)			(51)		647	647			
100146160	SUMMERVILLE	SC		03/19/2024		774		(127)			(127)		647	647			
100162676	MIDLAND	TX		08/12/2024		719		(72)			(72)		647	647			
100168606	SLIDELL	LA		09/25/2024		732		(85)			(85)		647	647			
100166087	VIRGINIA BEACH	VA		09/09/2024		700		(53)			(53)		647	647			
100171392	CHICAGO	IL		10/16/2024		725		(78)			(78)		647	647			
100164806	CALABASH	NC		08/26/2024		711		(64)			(64)		647	647			
100159942	LAUDERHILL	FL		08/16/2024		840		(193)			(193)		647	647			
100163304	SACRAMENTO	CA		08/13/2024		771		(124)			(124)		647	647			
100141869	FORT EDWARD	NY		03/27/2024		786		(139)			(139)		647	647			
100155431	TEMPLE HILLS	MD		06/18/2024		856		(209)			(209)		647	647			
100141109	TRENTON	NJ		01/30/2024		(1,268)		1,916			1,916		647	647			
100167010	WINTER PARK	FL		09/13/2024		765		(117)			(117)		647	647			
100153852	GRANITEVILLE	SC		06/05/2024		755		(108)			(108)		647	647			
100126516	RENOVO	PA		08/30/2023		638		9			9		647	647			
100166199	ROCKINGHAM	VA		09/09/2024		726		(79)			(79)		647	647			
100144484	JOLIET	IL		04/26/2024		804		(157)			(157)		647	647			
100164454	WESTERLY	RI		08/21/2024		714		(66)			(66)		647	647			
100166176	TAYLORSVILLE	UT		09/09/2024		720		(72)			(72)		647	647			
100137416	JONESBORO	AR		01/11/2024		953		(306)			(306)		648	648			
100046876	EAST WINDSOR	NJ		11/20/2020		1,300		(652)			(652)		648	648			
100147106	PHILADELPHIA	PA		03/28/2024		652		(4)			(4)		648	648			
100165032	MARIETTA	GA		08/28/2024		701		(53)			(53)		648	648			
100168612	BRANSON WEST	MO		09/25/2024		713		(64)			(64)		648	648			
100100182	BALTIMORE	MD		03/17/2023		4,450		(3,802)			(3,802)		648	648			
100155513	COVINGTON	GA		06/18/2024		786		(137)			(137)		648	648			
100164458	DALLAS	TX		08/21/2024		694		(46)			(46)		648	648			
100164452	MCKINNEY	TX		08/21/2024		705		(56)			(56)		648	648			
100100225	BALTIMORE	MD		03/17/2023		696		(47)			(47)		648	648			
100130011	CREST HILL	IL		09/27/2023		696		(47)			(47)		649	649			
100165416	NEW ORLEANS	LA		08/29/2024		700		(53)			(53)		647	649		1	1
100141491	SULPHUR	LA		01/30/2024		844		(196)			(196)		649	649			
100086879	FOUNTAIN HILLS	AZ		10/07/2022		564		84			84		648	649			
100166986	NEW ORLEANS	LA		09/13/2024		722		(75)			(75)		646	649		2	2
100077037	ALAMOGORDO	NM		01/03/2022		798		(149)			(149)		649	649			
100172345	SAN JOSE	CA		10/23/2024		725		(76)			(76)		649	649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100166157	MARICOPA	AZ		09/09/2024		584		65			65		649	649			
100137852	TAYLOR	MI		12/08/2023		739		(90)			(90)		649	649			
100054094	TERRE HAUTE	IN		03/23/2021		739		(90)			(90)		649	649			
100143963	CLEARLAKE	CA		02/29/2024		868		(219)			(219)		649	649			
100055482	CHESTER	PA		03/23/2021		652		(3)			(3)		649	649			
100166194	MILTON	GA		09/09/2024		722		(73)			(73)		649	649			
100169807	NATIONAL CITY	CA		09/30/2024		694		(45)			(45)		649	649			
100152832	ATLANTA	GA		05/22/2024		735		(86)			(86)		649	649			
100146724	PHOENIX	AZ		03/20/2024		783		(134)			(134)		649	649			
100126576	LAKELAND	FL		08/30/2023		897		(248)			(248)		649	649			
100126644	BYRON	GA		08/30/2023		537		112			112		649	649			
100158696	KNOXVILLE	TN		07/10/2024		736		(86)			(86)		649	649			
100171251	FRANKLIN SQUARE	NY		10/16/2024		754		(105)			(105)		649	649			
100163144	DENTON	TX		08/13/2024		761		(113)			(113)		648	649		1	1
100169198	PHILADELPHIA	PA		09/27/2024		674		(25)			(25)		649	649			
100159336	BROOKSVILLE	FL		07/15/2024		751		(102)			(102)		649	649			
100154728	HARTFORD	CT		07/19/2024		842		(193)			(193)		650	650			
100139129	TUCSON	AZ		12/28/2023		892		(243)			(243)		650	650			
100174248	AVON	NC		10/31/2024		616		34			34		650	650			
100092068	GARY	IN		02/09/2023		693		(44)			(44)		650	650			
100101763	CHICAGO	IL		03/31/2023		717		(67)			(67)		650	650			
100154101	AUSTIN	TX		07/11/2024		738		(88)			(88)		650	650			
100174312	HOT SPRINGS	AR		10/31/2024		630		20			20		650	650			
100155793	VAIL	AZ		06/18/2024		785		(135)			(135)		650	650			
100165891	NORCROSS	GA		08/30/2024		742		(92)			(92)		650	650			
100163815	RIVERSIDE	CA		09/27/2024		714		(64)			(64)		650	650			
100164015	ROYSE CITY	TX		08/21/2024		817		(167)			(167)		650	650			
100158928	CHADBOURN	NC		07/12/2024		677		(27)			(27)		650	650			
100165744	HOUSTON	TX		08/29/2024		728		(77)			(77)		650	650			
100146006	ROYAL PALM BEACH	FL		03/19/2024		812		(162)			(162)		651	651			
100163085	MESQUITE	TX		08/13/2024		713		(63)			(63)		649	651		1	1
100159397	MCCORDSVILLE	IN		07/15/2024		727		(77)			(77)		651	651			
100032181	LAKE WORTH	FL		03/29/2019		759		(108)			(108)		651	651			
100162745	MIDLOTHIAN	TX		08/12/2024		713		(62)			(62)		651	651			
100156240	BELLEVUE	KY		06/20/2024		756		(105)			(105)		651	651			
100154560	WEST MONROE	LA		06/14/2024		698		(47)			(47)		651	651			
100155836	FRONT ROYAL	VA		06/18/2024		747		(96)			(96)		651	651			
100146365	ST AUGUSTINE	FL		03/19/2024		668		(17)			(17)		651	651			
100126817	LEWISVILLE	NC		08/30/2023		621		30			30		651	651			
100174147	AUSTIN	TX		10/31/2024		669		(18)			(18)		651	651			
100166094	DALLAS	TX		09/09/2024		694		(43)			(43)		651	651			
100136776	MEMPHIS	TN		11/27/2023		698		(47)			(47)		651	651			
100165394	AYLETT	VA		08/29/2024		675		(24)			(24)		651	651			
100162880	CHARLOTTE	NC		08/12/2024		695		(44)			(44)		651	651			
100108400	LITTLE ROCK	AR		05/25/2023		732		(81)			(81)		651	651			
100166227	MONROE	NC		09/09/2024		553		98			98		651	651			
100112691	TROUTMAN	NC		06/29/2023		543		108			108		651	651			
100045683	HAMILTON	OH		11/25/2020		493		158			158		651	651			
100165498	FULSHEAR	TX		08/29/2024		678		(28)			(28)		650	651		1	1
100164169	CLINTON	UT		08/21/2024		709		(58)			(58)		651	651			
100165740	MIAMI	FL		08/29/2024		808		(156)			(156)		651	651			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100155003	EDMOND	OK		07/19/2024		802		(151)			(151)		651	651			
100164179	NORTH LAS VEGAS	NV		08/21/2024		663		(11)			(11)		652	652			
100134006	CHICAGO	IL		10/25/2023		724		(73)			(73)		652	652			
100143522	VINELAND	NJ		02/21/2024		701		(49)			(49)		652	652			
100142044	KATY	TX		02/29/2024		728		(76)			(76)		652	652			
100161874	LONG BEACH	CA		07/31/2024		772		(120)			(120)		652	652			
100091229	BALTIMORE	MD		01/31/2023		846		(194)			(194)		652	652			
100169150	INDIALANTIC	FL		09/27/2024		709		(59)			(59)		650	652		2	2
100166922	JEFFERSONVILLE	IN		09/13/2024		453		(68)			(68)		385	652		267	267
100141476	IDALOU	TX		01/30/2024		831		(178)			(178)		652	652			
100137417	JONESBORO	AR		01/11/2024		952		(300)			(300)		652	652			
100175257	FRAMINGHAM	MA		11/05/2024		685		(33)			(33)		652	652			
100171592	PORT ORCHARD	WA		10/16/2024		676		(24)			(24)		652	652			
100140984	MISSION HILLS	CA		03/28/2024		741		(88)			(88)		652	652			
100133400	BALTIMORE	MD		11/21/2023		764		(111)			(111)		652	652			
100160038	TUCSON	AZ		07/17/2024		719		(67)			(67)		651	652		1	1
100162884	SANTA CLARA	UT		08/12/2024		742		(89)			(89)		652	652			
100160853	KINGSLAND	GA		07/24/2024		480		172			172		652	652			
100166074	ONSET	MA		09/09/2024		782		(129)			(129)		652	652			
100147224	WARREN	OH		03/28/2024		666		(14)			(14)		652	652			
100108987	KILLEEN	TX		05/31/2023		1,006		(353)			(353)		653	653			
100180394	HAYWARD	CA		11/25/2024		615		38			38		653	653			
100155187	LAKEWOOD	CO		07/19/2024		674		(22)			(22)		653	653			
100165363	LOS ANGELES	CA		08/29/2024		705		(52)			(52)		653	653			
100164237	VALLEJO	CA		08/21/2024		747		(94)			(94)		653	653			
100117650	OCALA	FL		07/20/2023		669		(16)			(16)		653	653			
100168152	FREMONT	CA		09/20/2024		793		(140)			(140)		653	653			
100168575	SPRING HILL	FL		09/25/2024		705		(52)			(52)		653	653			
100173434	NORTH BRUNSWICK	NJ		10/29/2024		799		(146)			(146)		653	653			
100155035	ROCKLIN	CA		07/19/2024		826		(173)			(173)		653	653			
100162741	TERRE HAUTE	IN		08/12/2024		738		(85)			(85)		653	653			
100158779	ROCKVILLE	MD		07/10/2024		669		(16)			(16)		653	653			
100130051	MEMPHIS	TN		09/27/2023		145		509			509		653	653			
100149759	LIBERTY	NY		04/26/2024		686		(33)			(33)		653	653			
100142478	TAMARAC	FL		03/08/2024		951		(298)			(298)		653	653			
100168577	BRADENTON	FL		09/25/2024		659		(6)			(6)		653	653			
100109904	BALTIMORE	MD		06/22/2023		703		(50)			(50)		653	653			
100126432	BIG SPRING	TX		08/30/2023		698		(44)			(44)		653	653			
100164330	MCKINNEY	TX		08/21/2024		693		(40)			(40)		653	653			
100161086	FLOWERY BRANCH	GA		07/24/2024		740		(87)			(87)		654	654			
100171856	PALOS PARK	IL		10/17/2024		384		(56)			(56)		328	654		326	326
100174786	RED OAK	TX		10/31/2024		677		(24)			(24)		654	654			
100162664	OCALA	FL		08/12/2024		527		126			126		654	654			
100164897	DICKSON CITY	PA		08/28/2024		675		(22)			(22)		654	654			
100099839	ST. LOUIS	MO		02/28/2023		693		(39)			(39)		654	654			
100146340	FOLCROFT	PA		03/19/2024		793		(139)			(139)		654	654			
100166425	FAIRVIEW	TX		10/31/2024		638		16			16		654	654			
100158539	AURORA	IL		07/10/2024		821		(168)			(168)		654	654			
100162647	NEW BRAUNFELS	TX		08/12/2024		543		111			111		654	654			
100156660	SAN ANTONIO	TX		06/24/2024		754		(100)			(100)		654	654			
100115177	CLEVELAND	OH		07/17/2023		687		(33)			(33)		654	654			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100171915	RALEIGH	NC		10/17/2024		363		(36)			(36)		328	654		326	326
100169469	LYNNWOOD	WA		09/30/2024		687		(33)			(33)		654	654			
100055408	PITTSBURGH	PA		03/23/2021		891		(237)			(237)		654	654			
100165356	BOYNTON BEACH	FL		08/29/2024		798		(144)			(144)		654	654			
100175175	MCKINNEY	TX		11/05/2024		713		(59)			(59)		654	654			
100090702	SAN ANTONIO	TX		12/29/2022		728		(74)			(74)		654	654			
100159539	NEW ROCHELLE	NY		07/15/2024		757		(103)			(103)		654	654			
100158038	ROCKFORD	IL		07/09/2024		861		(45)			(45)		816	654		(162)	(162)
100139094	SAN JUAN	TX		12/28/2023		913		(259)			(259)		654	654			
100152971	GREENACRES	FL		06/27/2024		574		80			80		654	654			
100101789	POTTSVILLE	PA		03/31/2023		687		(33)			(33)		654	654			
100139668	ROBERT LEE	TX		12/28/2023		847		(193)			(193)		654	654			
100164095	LA VERNE	CA		08/21/2024		773		(119)			(119)		654	654			
100162951	HOUSTON	TX		08/12/2024		691		(37)			(37)		655	655			
100136797	INDIANAPOLIS	IN		11/27/2023		703		(48)			(48)		655	655			
100164120	PALM HARBOR	FL		08/21/2024		583		71			71		655	655			
100154654	LOCUST GROVE	GA		07/19/2024		706		(51)			(51)		655	655			
100076732	KATY	TX		12/30/2021		1,145		(490)			(490)		655	655			
100179482	HENDERSON	NV		11/21/2024		652		3			3		655	655			
100055736	PARMA	OH		03/23/2021		(1,556)		2,211			2,211		655	655			
100164527	NOKOMIS	FL		08/21/2024		724		(69)			(69)		655	655			
100169234	BATES CITY	MO		09/27/2024		721		(66)			(66)		655	655			
100136799	KANSAS CITY	MO		11/27/2023		699		(44)			(44)		655	655			
100160179	TAMPA	FL		07/18/2024		714		(58)			(58)		656	656			
100053845	HOLLYWOOD	FL		03/23/2021		653		3			3		656	656			
100166990	HEBER	UT		09/13/2024		669		(15)			(15)		654	656		2	2
100045489	YORK	SC		11/25/2020		954		(298)			(298)		656	656			
100161326	FORT WORTH	TX		07/25/2024		790		(135)			(135)		656	656			
100163836	WEBSTER	FL		09/27/2024		726		(71)			(71)		656	656			
100160588	MAGNA	UT		07/19/2024		737		(82)			(82)		656	656			
100102591	MEMPHIS	TN		06/07/2023		938		(282)			(282)		656	656			
100169684	NEW YORK	NY		09/30/2024		762		(106)			(106)		656	656			
100170489	ALTADENA	CA		10/09/2024		797		(141)			(141)		656	656			
100164888	SWAN LAKE	NY		08/28/2024		677		(21)			(21)		656	656			
100157545	TILBURG	NLD		06/28/2024		661							661	656	(5)		(5)
100143597	CLEVELAND	OH		02/21/2024		693		(37)			(37)		656	656			
100167024	BUCKEYE	AZ		09/13/2024		804		(148)			(148)		656	656			
100165612	WEST HILLS AREA LOS ANGELES	CA		10/04/2024		713		(57)			(57)		656	656			
100162583	HALTOM CITY	TX		08/12/2024		692		(36)			(36)		656	656			
100172307	OREM	UT		10/21/2024		379		(50)			(50)		329	656		327	327
100054004	WEST POINT	GA		03/23/2021		1,842		(1,186)			(1,186)		656	656			
100161916	EAST POINT	GA		07/31/2024		593		64			64		656	656			
100166284	AUSTIN	TX		10/23/2024		869		(213)			(213)		656	656			
100162277	SALEM	OR		09/06/2024		809		(153)			(153)		656	656			
100155677	GRAYSON	GA		06/18/2024		820		(164)			(164)		656	656			
100158491	CARTERSVILLE	GA		07/10/2024		771		(115)			(115)		657	657			
100086318	VENLO	NLD		08/29/2022		681						(66)	615	657	42		42
100169380	FORT MYERS	FL		09/27/2024		817		(161)			(161)		657	657			
100155415	BONNE TERRE	MO		06/18/2024		795		(138)			(138)		657	657			
100145920	VANCOUVER	WA		03/19/2024		814		(158)			(158)		657	657			
100143857	UNITED KINGDOM	GBR		02/28/2024		652							652	657	5		5

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161377	FALLING WATERS	WV		07/25/2024		720		(63)			(63)		657	657			
100165389	SAVANNAH	GA		08/29/2024		701		(45)			(45)		656	657		1	1
100091117	COLUMBIA	TN		01/31/2023		717		(60)			(60)		657	657			
100090136	FRANKFORT	KY		01/13/2023		906		(249)			(249)		658	658			
100172431	DALLAS	GA		10/23/2024		606		52			52		658	658			
100166162	ST AUGUSTINE	FL		09/09/2024		724		(66)			(66)		658	658			
100090705	SYRACUSE	NY		12/29/2022		6,241		(5,584)			(5,584)		658	658			
100165702	PEMBROKE PINES	FL		08/29/2024		803		(145)			(145)		658	658			
100139155	PHILADELPHIA	PA		12/28/2023		689		(31)			(31)		658	658			
100141222	JEFFERSON CITY	MO		01/30/2024		777		(120)			(120)		658	658			
100160957	FORT WORTH	TX		07/24/2024		685		(27)			(27)		658	658			
100164534	KYLE	TX		08/21/2024		700		(43)			(43)		658	658			
100161104	SAINT AUGUSTINE	FL		07/24/2024		723		(65)			(65)		658	658			
100155752	TIFTON	GA		06/18/2024		776		(118)			(118)		658	658			
100163016	ORLANDO	FL		08/13/2024		766		(110)			(110)		656	658		1	1
100024471	DOTHAN	AL		09/20/2018		248		409			409		658	658			
100147104	WALLINGFORD	PA		03/28/2024		975		(317)			(317)		658	658			
100115222	HAZEL PARK	MI		07/17/2023		692		(34)			(34)		658	658			
100100070	MYRTLE BEACH	SC		03/28/2023		793		(135)			(135)		658	658			
100167970	PATTERSON	CA		09/20/2024		654		4			4		658	658			
100157826	PLANTATION	FL		08/01/2024		776		(118)			(118)		658	658			
100163373	ALLEN	TX		09/27/2024		758		(100)			(100)		658	658			
100174137	TURLOCK	CA		10/31/2024		603		56			56		658	658			
100164419	MONROE	NC		08/21/2024		714		(56)			(56)		658	658			
100158160	PAHOA	HI		07/09/2024		859		(38)			(38)		821	658		(163)	(163)
100166997	STATESVILLE	NC		09/13/2024		614		43			43		657	658		2	2
100167553	MENIFEE	CA		09/19/2024		880		(222)			(222)		658	658			
100155266	VILLAS	NJ		07/19/2024		770		(111)			(111)		659	659			
100155643	BRADENTON	FL		06/18/2024		786		(127)			(127)		659	659			
100168505	WORCESTER	MA		09/25/2024		720		(62)			(62)		659	659			
100112190	WOODSTOCK	GA		06/29/2023		678		(19)			(19)		659	659			
100162484	OCALA	FL		08/07/2024		676		(17)			(17)		659	659			
100153483	CHICAGO	IL		05/30/2024		711		(52)			(52)		659	659			
100119786	MEMPHIS	TN		08/08/2023		705		(46)			(46)		659	659			
100162643	WESLEY CHAPEL	FL		08/12/2024		768		(109)			(109)		659	659			
100151949	FORT WHITE	FL		06/14/2024		861		(202)			(202)		659	659			
100146154	PEMBERTON TOWNSHIP	NJ		03/19/2024		812		(153)			(153)		659	659			
100173072	MORENO VALLEY	CA		10/25/2024		706		(46)			(46)		659	659			
100146085	VANCOUVER	WA		03/19/2024		814		(155)			(155)		660	660			
100166178	SALT LAKE CITY	UT		09/09/2024		733		(74)			(74)		660	660			
100136107	NEDERLAND	TX		12/18/2023		887		(227)			(227)		660	660			
100170279	LYNNWOOD	WA		10/08/2024		820		(160)			(160)		660	660			
100174614	BRADENTON	FL		10/31/2024		654		6			6		660	660			
100158046	AURORA	IL		07/09/2024		912		(89)			(89)		823	660		(163)	(163)
100155547	RICHFIELD	OH		06/18/2024		830		(170)			(170)		660	660			
100011280	MEMPHIS	TN		12/23/2016		455		205			205		660	660			
100162806	PASO ROBLES	CA		08/12/2024		745		(85)			(85)		660	660			
100154887	VICTORIA	TX		07/19/2024		738		(78)			(78)		660	660			
100146084	MOUNT JACKSON	VA		03/19/2024		807		(147)			(147)		660	660			
100168856	UNITED KINGDOM	GBR		09/26/2024		729							729	660		(68)	(68)
100055720	BRADLEY	IL		03/23/2021		624		37			37		661	661			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161529	BRYAN	TX		07/30/2024		726		(66)			(66)		660	661		1	1
100165040	KEYSTONE	CO		08/28/2024		505		156			156		661	661			
100146333	SORRENTO	FL		03/19/2024		819		(159)			(159)		661	661			
100112022	COPPERAS COVE	TX		06/29/2023		556		104			104		661	661			
100145961	VIRGINIA BEACH	VA		03/19/2024		824		(163)			(163)		661	661			
100158131	MANCHESTER	CT		07/09/2024		623		36			36		658	661		2	2
100144301	KANSAS CITY	MO		03/07/2024		857		(196)			(196)		661	661			
100163237	MIAMI	FL		08/13/2024		716		(55)			(55)		661	661			
100169864	AUSTIN	TX		09/30/2024		503		(61)			(61)		442	661		219	219
100156871	COLUMBUS	OH		06/27/2024		707		(46)			(46)		661	661			
100127353	EL PASO	TX		08/30/2023		407		254			254		661	661			
100070090	MOUNT HOLLY SPRINGS	PA		09/01/2021		624		37			37		661	661			
100163115	AUSTIN	TX		08/13/2024		745		(85)			(85)		660	661		1	1
100152975	BRADENTON	FL		06/27/2024		892		(231)			(231)		661	661			
100139780	UNITED KINGDOM	GBR		12/18/2023		640						(5)	635	661	27		27
100147383	PITTSBURGH	PA		05/08/2024		848		(187)			(187)		661	661			
100053830	PADEN	OK		03/23/2021		1,049		(386)			(386)		663	661		(1)	(1)
100102553	PHILADELPHIA	PA		06/07/2023		917		(255)			(255)		661	661			
100159551	VIRGINIA BEACH	VA		07/15/2024		700		(38)			(38)		661	661			
100166045	SAN ANTONIO	TX		09/06/2024		854		(192)			(192)		662	662			
100167820	SAN MIGUEL DE ALLENDE	MEX		09/20/2024		662							662	662			
100158495	MIAMI	FL		07/10/2024		690		(28)			(28)		662	662			
100162949	DECATUR	AL		08/12/2024		690		(29)			(29)		662	662			
100166144	FAWNSKIN	CA		09/09/2024		713		(51)			(51)		662	662			
100164775	EATONTON	GA		08/26/2024		723		(61)			(61)		662	662			
100149938	CARY	IL		06/07/2024		698		(36)			(36)		662	662			
100159506	ROEBLING	NJ		07/15/2024		704		(42)			(42)		662	662			
100153063	NEW ORLEANS	LA		06/27/2024		687		(25)			(25)		662	662			
100054378	WOODBURY HEIGHTS	NJ		03/23/2021		909		(247)			(247)		662	662			
100169223	BOWIE	MD		09/27/2024		683		(21)			(21)		662	662			
100149767	BEDFORD	OH		04/26/2024		698		(36)			(36)		662	662			
100174247	READING	PA		10/31/2024		640		22			22		662	662			
100174797	KANSAS CITY	MO		10/31/2024		712		(50)			(50)		662	662			
100165713	MARICOPA	AZ		08/29/2024		822		(160)			(160)		662	662			
100160497	CADDO MILLS	TX		07/19/2024		827		(165)			(165)		662	662			
100146548	LOCUST GROVE	GA		03/19/2024		824		(161)			(161)		663	663			
100156718	ANNISTON	AL		06/26/2024		768		(105)			(105)		663	663			
100174016	BUDA	TX		10/31/2024		668		(6)			(6)		663	663			
100164402	TAMPA	FL		08/21/2024		713		(50)			(50)		663	663			
100143022	HOUSTON	TX		02/12/2024		859		(196)			(196)		663	663			
100161319	BELLEVUE	PA		07/25/2024		636		27			27		663	663			
100165774	SPRINGFIELD	MA		08/29/2024		781		(118)			(118)		663	663			
100144483	GREER	SC		04/26/2024		771		(108)			(108)		663	663			
100138659	WAYNESVILLE	OH		02/02/2024		818		(155)			(155)		663	663			
100103103	MEMPHIS	TN		04/21/2023		731		(67)			(67)		663	663			
100159669	HANFORD	CA		08/23/2024		741		(78)			(78)		663	663			
100165504	FORT WORTH	TX		08/29/2024		691		(29)			(29)		662	663		1	1
100167410	NEW SMYRNA BEACH	FL		09/16/2024		719		(55)			(55)		664	664			
100160551	FALLS CHURCH	VA		07/19/2024		761		(98)			(98)		664	664			
100173508	WADDELL	AZ		10/29/2024		823		(159)			(159)		664	664			
100173357	EL CERRITO	CA		10/30/2024		740		(76)			(76)		664	664			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169086	CAPE CORAL	FL		09/27/2024		693		(31)			(31)		662	664		2	2
100146664	VILLAS	NJ		03/20/2024		833		(170)			(170)		664	664			
100161500	CANAL WINCHESTER	OH		07/30/2024		744		(81)			(81)		663	664		1	1
100091476	CHICAGO	IL		01/20/2023		716		(53)			(53)		664	664			
100168533	SOUTH LAKE TAHOE	CA		09/25/2024		745		(81)			(81)		664	664			
100166942	ROUND ROCK	TX		09/13/2024		591		48			48		639	664		25	25
100113388	PLANT CITY	FL		06/29/2023		101		563			563		664	664			
100168578	AUBURN	PA		09/25/2024		665		(1)			(1)		664	664			
100158020	HUDSON	FL		07/09/2024		866		(37)			(37)		828	664		(164)	(164)
100086316	GORREDIJK	NLD		08/29/2022		691						(67)	624	664	40		40
100164555	PENDERGRASS	GA		08/21/2024		606		58			58		664	664			
100159509	WOODSTOCK	GA		07/15/2024		750		(86)			(86)		664	664			
100032189	OAKLAND	CA		03/29/2019		566		98			98		664	664			
100109976	JACKSONVILLE	FL		06/22/2023		709		(45)			(45)		664	664			
100113763	CREST HILL	IL		06/29/2023		121		544			544		664	664			
100154620	HICKORY	NC		06/14/2024		870		(206)			(206)		664	664			
100108402	INDIANAPOLIS	IN		05/25/2023		707		(43)			(43)		664	664			
100161373	STATESVILLE	NC		07/25/2024		717		(53)			(53)		665	665			
100157788	EAST STROUDSBURG	PA		08/01/2024		782		(118)			(118)		665	665			
100167547	HENDERSON	NV		10/31/2024		639		26			26		665	665			
100047955	LITTLE ROCK	AR		11/20/2020		1,085		(420)			(420)		665	665			
100050251	PHILADELPHIA	PA		11/20/2020		861		(197)			(197)		665	665			
100163061	NORTH LAS VEGAS	NV		08/13/2024		694		(29)			(29)		665	665			
100162316	MESQUITE	TX		08/05/2024		696		(31)			(31)		665	665			
100141656	MEMPHIS	TN		01/30/2024		770		(105)			(105)		665	665			
100075047	BAY CITY	MI		12/01/2021		774		(109)			(109)		665	665			
100158097	NEW LONDON	CT		07/09/2024		889		(59)			(59)		829	665		(164)	(164)
100158033	BANGOR	ME		07/09/2024		718		(52)			(52)		666	665		(1)	(1)
100165282	WELLINGTON	FL		08/29/2024		813		(147)			(147)		665	665			
100154104	ORANGE	TX		07/11/2024		806		(141)			(141)		665	665			
100049611	SAN ANTONIO	TX		11/20/2020		1,319		(653)			(653)		665	665			
100179940	OAK ISLAND	NC		11/25/2024		647		18			18		665	665			
100162260	PUNTA GORDA	FL		09/06/2024		694		(29)			(29)		665	665			
100163145	PIEDMONT	SC		08/13/2024		743		(79)			(79)		664	665		2	2
100146691	POINCIANA	FL		03/20/2024		831		(165)			(165)		665	665			
100164300	BOWIE	MD		08/21/2024		649		17			17		665	665			
100044562	LEOMINSTER	MA		11/19/2020		594		71			71		666	666			
100158042	MIAMI	FL		07/09/2024		913		(83)			(83)		831	666		(165)	(165)
100127220	SHEBOYGAN	WI		08/30/2023		650		16			16		666	666			
100171674	SACRAMENTO	CA		10/16/2024		791		(125)			(125)		666	666			
100030942	WASHINGTON	DC		04/09/2019		607		59			59		666	666			
100168320	BRADLEY	CA		09/20/2024		707		(40)			(40)		666	666			
100164479	IDAHO FALLS	ID		08/21/2024		710		(44)			(44)		666	666			
100169105	APPLE VALLEY	CA		09/27/2024		741		(75)			(75)		666	666			
100143445	HILLIARD	FL		02/16/2024		873		(207)			(207)		667	667			
100164498	ANNA	TX		08/21/2024		737		(71)			(71)		667	667			
100173757	SAINT AUGUSTINE	FL		10/30/2024		765		(99)			(99)		667	667			
100158035	KYLE	TX		07/09/2024		885		(54)			(54)		832	667		(165)	(165)
100169304	NUEVO	CA		09/27/2024		785		(118)			(118)		667	667			
100162645	NEW BRAUNFELS	TX		08/12/2024		548		119			119		667	667			
100164363	COLLEGE STATION	TX		08/21/2024		631		36			36		667	667			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100168388	ATLANTA	GA		09/25/2024		714		(46)			(46)		667	667			
100171382	LAKEWOOD	NJ		10/16/2024		725		(57)			(57)		668	668			
100162727	PENDERGRASS	GA		08/12/2024		633		34			34		668	668			
100146251	MONSON	MA		03/19/2024		833		(165)			(165)		668	668			
100084633	KENNEWICK	WA		08/02/2022		721		(53)			(53)		668	668			
100170462	SAINT GEORGE	UT		10/09/2024		809		(141)			(141)		668	668			
100153921	RAYMORE	MO		06/05/2024		874		(206)			(206)		668	668			
100113467	SAVANNAH	GA		06/29/2023		431		237			237		668	668			
100167459	DURHAM	NC		09/16/2024		742		(74)			(74)		668	668			
100090268	JACKSONVILLE	FL		01/13/2023		901		(233)			(233)		668	668			
100168466	DELAWARE	OH		09/25/2024		617		51			51		668	668			
100150046	NEW BRITAIN	CT		06/07/2024		835		(167)			(167)		668	668			
100161708	NEWARK	DE		07/30/2024		730		(62)			(62)		668	668			
100152865	WINDSOR MILL	MD		05/22/2024		756		(88)			(88)		668	668			
100152742	ZEBULON	NC		05/22/2024		777		(109)			(109)		668	668			
100159495	MADISON	OH		07/15/2024		728		(60)			(60)		668	668			
100162344	PANORAMA CITY	CA		08/06/2024		761		(93)			(93)		668	668			
100161799	NORCROSS	GA		07/31/2024		657		11			11		668	668			
100153382	SANFORD	FL		05/29/2024		760		(91)			(91)		668	668			
100103837	SOUTH BEND	IN		05/10/2023		729		(60)			(60)		668	668			
100168665	WEST PALM BEACH	FL		09/25/2024		784		(116)			(116)		669	669			
100159994	ORLANDO	FL		08/16/2024		750		(81)			(81)		669	669			
100156221	ALEXANDRIA	VA		06/20/2024		615		54			54		669	669			
100169205	MIAMI	FL		09/27/2024		694		(26)			(26)		669	669			
100172239	TOMS RIVER	NJ		10/21/2024		718		(49)			(49)		669	669			
100088955	NORTH BERGEN	NJ		11/15/2022		586		82			82		669	669			
100167123	THOUSAND PALMS	CA		09/13/2024		727		(58)			(58)		669	669			
100162802	ROUND ROCK	TX		08/12/2024		728		(59)			(59)		669	669			
100153017	CORVALLIS	OR		06/27/2024		882		(213)			(213)		669	669			
100180432	TULARE	CA		11/25/2024		682		(14)			(14)		669	669			
100172444	CELINA	TX		10/23/2024		659		10			10		669	669			
100162985	ARCADIA	CA		08/12/2024		695		(26)			(26)		669	669			
100164205	SOUTH GATE	CA		08/21/2024		842		(173)			(173)		669	669			
100161174	MIDLOTHIAN	VA		07/25/2024		551		119			119		669	669			
100174900	JACKSONVILLE	FL		10/31/2024		642		27			27		669	669			
100165715	LENOIR CITY	TN		08/29/2024		853		(184)			(184)		669	669			
100136753	BALTIMORE	MD		11/27/2023		706		(36)			(36)		669	669			
100064472	WEST PORTSMOUTH	OH		07/01/2021		639		30			30		669	669			
100149783	PITTSBURGH	PA		04/26/2024		711		(42)			(42)		670	670			
100163444	EL PASO	TX		09/27/2024		797		(127)			(127)		670	670			
100115135	SAINT JOSEPH	MO		07/17/2023		702		(32)			(32)		670	670			
100160381	MIDLOTHIAN	TX		09/06/2024		790		(120)			(120)		670	670			
100146297	VINELAND	NJ		03/19/2024		816		(146)			(146)		670	670			
100168509	CHANTILLY	VA		09/25/2024		717		(48)			(48)		670	670			
100148985	LOS ALAMITOS	CA		04/17/2024		817		(53)			(53)		764	670		(94)	(94)
100145968	CHINO	CA		03/19/2024		826		(156)			(156)		670	670			
100171244	LOS ANGELES	CA		10/16/2024		767		(97)			(97)		670	670			
100159249	SAINT LOUIS	MO		07/15/2024		677		(7)			(7)		670	670			
100155374	CYPRESS	TX		06/18/2024		770		(100)			(100)		670	670			
100170126	LAKEWOOD	CA		10/08/2024		800		(130)			(130)		670	670			
100155615	BLOOMINGTON	IN		06/18/2024		801		(131)			(131)		670	670			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100130056	WARREN	MI		09/27/2023		735		(65)			(65)		670	670			
100139143	ALLENTOWN	PA		12/28/2023		836		(166)			(166)		670	670			
100110991	JANESVILLE	WI		06/29/2023		553		117			117		670	670			
100168908	UNITED KINGDOM	GBR		09/26/2024		722							722	670	(52)		(52)
100153890	NORTH CANTON	OH		06/05/2024		693		(23)			(23)		670	670			
100154863	LAKEWOOD	OH		07/19/2024		850		(179)			(179)		670	670			
100162584	ST PETERSBURG	FL		08/12/2024		716		(45)			(45)		670	670			
100169217	PHILADELPHIA	PA		09/27/2024		705		(35)			(35)		670	670			
100128778	BELLAIRE	MI		09/21/2023		941		(271)			(271)		670	671		1	1
100147128	WEST PALM BEACH	FL		05/08/2024		824		(153)			(153)		671	671			
100149216	WILKES BARRE	PA		04/22/2024		913		(242)			(242)		671	671			
100171864	SACRAMENTO	CA		10/17/2024		413		(77)			(77)		336	671		334	334
100114407	PITTSBURGH	PA		06/29/2023		453		218			218		671	671			
100045126	GAINESVILLE	FL		11/25/2020		1,296		(625)			(625)		671	671			
100171594	THORNTON	NH		10/16/2024		747		(76)			(76)		671	671			
100161715	PEORIA	AZ		07/30/2024		768		(97)			(97)		671	671			
100170095	KYLE	TX		10/08/2024		749		(78)			(78)		671	671			
100139067	MYRTLE BEACH	SC		12/28/2023		774		(103)			(103)		671	671			
100158044	SPRINGFIELD	MA		07/09/2024		802		35			35		837	671		(166)	(166)
100163198	BAKERSFIELD	CA		08/13/2024		854		(182)			(182)		671	671			
100161521	COVINGTON	GA		07/30/2024		769		(99)			(99)		670	671		1	1
100153607	WEST SENECA	NY		05/31/2024		740		(68)			(68)		671	671			
100156112	CHICAGO	IL		06/18/2024		773		(102)			(102)		671	671			
100152786	EMPIRE	MI		05/22/2024		763		(91)			(91)		671	671			
100101781	SOUTH BEND	IN		03/31/2023		713		(41)			(41)		671	671			
100162906	LAS VEGAS	NV		08/12/2024		722		(51)			(51)		672	672			
100168000	KATY	TX		09/20/2024		723		(51)			(51)		672	672			
100140674	PHILADELPHIA	PA		02/08/2024		841		(170)			(170)		672	672			
100161064	MANHATTAN	KS		07/24/2024		751		(80)			(80)		672	672			
100162318	SHAFTER	CA		08/05/2024		754		(83)			(83)		672	672			
100174709	MISSION	TX		10/31/2024		711		(39)			(39)		672	672			
100172174	ROYAL PALM BEACH	FL		10/17/2024		775		(103)			(103)		672	672			
100157979	MONTGOMERY	IL		07/09/2024		679		(8)			(8)		672	672			
100165561	CENTERTON	AR		08/29/2024		709		(38)			(38)		670	672		1	1
100160379	ROCKLAND	MA		09/06/2024		707		(35)			(35)		672	672			
100162561	TURLOCK	CA		08/12/2024		711		(39)			(39)		672	672			
100153864	NEW ORLEANS	LA		06/05/2024		793		(121)			(121)		672	672			
100164861	LA HABRA	CA		08/26/2024		731		(59)			(59)		672	672			
100111160	ALLENTOWN	PA		06/29/2023		411		261			261		672	672			
100158041	GARLAND	TX		07/09/2024		1,038		(34)			(34)		1,005	672		(332)	(332)
100055862	PROVIDENCE	RI		03/23/2021		554		119			119		673	673			
100169829	OAK ISLAND	NC		09/30/2024		767		(95)			(95)		673	673			
100153380	BALTIMORE	MD		05/29/2024		677		(5)			(5)		673	673			
100155326	MONTGOMERY	IL		07/19/2024		760		(88)			(88)		673	673			
100167815	SEATTLE	WA		09/19/2024		768		(95)			(95)		673	673			
100165001	FORT WORTH	TX		08/28/2024		719		(46)			(46)		673	673			
100169103	ANTELOPE	CA		09/27/2024		679		(8)			(8)		671	673		2	2
100161472	TOMBALL	TX		07/30/2024		723		(51)			(51)		672	673		1	1
100158045	BLACKWOOD	NJ		07/09/2024		860		(20)			(20)		839	673		(166)	(166)
100144002	MIDDLE RIVER	MD		02/29/2024		878		(204)			(204)		673	673			
100102654	DUBUQUE	IA		06/22/2023		767		(93)			(93)		673	673			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100099838	ST. LOUIS	MO		02/28/2023		724		(51)			(51)		673	673			
100174871	WAYNE	PA		10/31/2024		666		7			7		673	673			
100161983	MIRAMAR BEACH	FL		07/31/2024		740		(67)			(67)		673	673			
100153915	PARADISE	CA		06/05/2024		708		(35)			(35)		673	673			
100173303	MILLEDGEVILLE	GA		10/30/2024		642		31			31		673	673			
100046947	DEER PARK	NY		11/20/2020		1,184		(511)			(511)		673	673			
100162275	WILMINGTON	NC		09/06/2024		850		(177)			(177)		673	673			
100165360	BRIDGEPORT	CT		08/29/2024		733		(59)			(59)		674	674			
100170221	CHICAGO	IL		10/08/2024		745		(72)			(72)		674	674			
100146393	NOBLESVILLE	IN		03/19/2024		774		(100)			(100)		674	674			
100156931	UNITED KINGDOM	GBR		06/27/2024		673							673	674			
100166188	MERCED	CA		09/09/2024		648		26			26		674	674			
100160187	JACKSONVILLE	FL		07/18/2024		739		(65)			(65)		674	674			
100167976	MARGATE	FL		09/20/2024		725		(51)			(51)		674	674			
100168628	LOS ANGELES	CA		09/25/2024		749		(75)			(75)		674	674			
100165785	BEAUMONT	CA		08/29/2024		605		69			69		674	674			
100139518	ABILENE	TX		12/28/2023		978		(304)			(304)		674	674			
100158489	TERRYVILLE	CT		07/10/2024		798		(124)			(124)		675	675			
100164696	COEUR D ALENE	ID		08/23/2024		800		(126)			(126)		675	675			
100169867	LURAY	VA		09/30/2024		376		75			75		451	675		224	224
100149711	SCRANTON	PA		04/26/2024		713		(39)			(39)		675	675			
100151830	CLINTON TOWNSHIP	MI		05/10/2024		860		(186)			(186)		675	675			
100134949	GREENSBORO	NC		10/30/2023		608		67			67		675	675			
100144464	SHERMAN	TX		04/26/2024		910		(235)			(235)		675	675			
100165575	BATON ROUGE	LA		08/29/2024		744		(70)			(70)		673	675		1	1
100054287	BALTIMORE	MD		03/23/2021		232		443			443		675	675			
100161395	PRINCETON	TX		07/25/2024		894		(219)			(219)		675	675			
100090732	BALTIMORE	MD		12/29/2022		725		(50)			(50)		675	675			
100126910	MORRISTON	FL		08/30/2023		186		489			489		675	675			
100137358	NORTH TONAWANDA	NY		12/01/2023		848		(173)			(173)		675	675			
100141499	UPPER MARLBORO	MD		01/30/2024		887		(211)			(211)		675	675			
100157818	TAMPA	FL		08/01/2024		864		(188)			(188)		675	675			
100163041	MELBOURNE	FL		08/13/2024		739		(65)			(65)		674	676		2	2
4010082061	CANONSBURG	PA		09/27/2024		711		(35)			(35)		676	676			
100156337	PHOENIX	AZ		07/25/2024		748		(72)			(72)		676	676			
100161476	MELBOURNE	FL		07/30/2024		733		(58)			(58)		675	676		1	1
100156621	GREENWOOD	AR		06/24/2024		671		4			4		676	676			
100175040	DOWNEY	CA		11/05/2024		771		(95)			(95)		676	676			
100132444	MONTAGUE	NJ		11/03/2023		702		(26)			(26)		676	676			
100169065	CAPE CORAL	FL		09/27/2024		724		(48)			(48)		676	676			
100152850	ARLINGTON	TN		05/22/2024		765		(89)			(89)		676	676			
100154152	INMAN	SC		07/11/2024		799		(123)			(123)		676	676			
100146585	RICHMOND	VA		03/20/2024		791		(115)			(115)		676	676			
100134008	AMARILLO	TX		10/25/2023		734		(58)			(58)		676	676			
100162514	STOCKTON	CA		08/12/2024		768		(92)			(92)		676	676			
100165028	NEWTON	NJ		08/28/2024		573		103			103		676	676			
100171939	DALLAS	TX		10/17/2024		379		(28)			(28)		352	676		325	325
100156101	SAVANNAH	GA		06/18/2024		760		(83)			(83)		676	676			
100174929	HONOLULU	HI		10/31/2024		678		(1)			(1)		676	676			
100171616	SCOTTSDALE	AZ		10/16/2024		740		(63)			(63)		677	677			
100160964	KENNESAW	GA		07/24/2024		777		(101)			(101)		677	677			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100085074	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		705						(54)	651	677	26		26
100155775	COOLIDGE	AZ		06/18/2024		813		(136)			(136)		677	677			
100160195	FORT WAYNE	IN		07/18/2024		770		(93)			(93)		677	677			
100166039	SMYRNA	TN		09/06/2024		744		(67)			(67)		677	677			
100160201	CASSELBERRY	FL		07/18/2024		736		(59)			(59)		677	677			
100114053	OPA LOCKA	FL		06/29/2023		580		97			97		677	677			
100162724	MADISON	AL		08/12/2024		635		42			42		677	677			
100134028	DETROIT	MI		10/25/2023		733		(56)			(56)		677	677			
100134034	ENTERPRISE	AL		10/25/2023		744		(67)			(67)		677	677			
100157762	SAN DIEGO	CA		07/02/2024		733		(56)			(56)		678	678			
100165461	INDEPENDENCE	MO		08/29/2024		755		(79)			(79)		676	678		2	2
100054523	WEST LAFAYETTE	OH		03/23/2021		818		(140)			(140)		678	678			
100168515	WASHINGTON	UT		09/25/2024		740		(62)			(62)		678	678			
100143621	ZION	IL		02/21/2024		712		(34)			(34)		678	678			
100147288	NORTH CHESTERFIELD	VA		03/28/2024		747		(69)			(69)		678	678			
100099730	ROOSENDAAL	NLD		02/27/2023		699						(27)	672	678	6		6
100155433	CHURCH HILL	MD		06/18/2024		864		(186)			(186)		678	678			
100161324	FORT WORTH	TX		07/25/2024		865		(187)			(187)		678	678			
100114520	TAMPA	FL		06/29/2023		823		(145)			(145)		678	678			
100164476	CONCORD	NC		08/21/2024		710		(32)			(32)		678	678			
100155425	FAIRFIELD TOWNSHIP	OH		06/18/2024		863		(185)			(185)		678	678			
100166148	NAPLES	FL		09/09/2024		777		(99)			(99)		678	678			
100166332	PORTLAND	OR		10/24/2024		834		(156)			(156)		678	678			
100161374	MOORE	SC		07/25/2024		766		(87)			(87)		678	678			
100127277	DAVENPORT	IA		08/30/2023		538		140			140		678	678			
100163793	JACKSONVILLE	FL		09/27/2024		849		(171)			(171)		678	678			
100128432	SAN ANTONIO	TX		09/15/2023		977		(299)			(299)		679	679			
100126362	HAMMOND	IN		08/30/2023		719		(40)			(40)		679	679			
100153471	KATY	TX		05/30/2024		719		(40)			(40)		679	679			
100120384	SPRING	TX		08/18/2023		750		(72)			(72)		679	679			
100156143	GALVESTON	TX		07/25/2024		685		(6)			(6)		679	679			
100143688	SUMMERFIELD	FL		02/22/2024		948		(269)			(269)		679	679			
100136754	BALTIMORE	MD		11/27/2023		746		(67)			(67)		679	679			
100176765	TAMPA	FL		11/15/2024		782		(103)			(103)		679	679			
100032123	STOCKTON	CA		03/29/2019		550		129			129		679	679			
100159848	BOYNTON BEACH	FL		08/16/2024		868		(189)			(189)		679	679			
100145997	CLAIRTON	PA		03/19/2024		848		(168)			(168)		679	679			
100141773	KANSAS CITY	MO		01/30/2024		856		(176)			(176)		679	679			
100164366	FUQUAY VARINA	NC		08/21/2024		700		(21)			(21)		679	679			
100144451	HOUSTON	TX		04/26/2024		942		(262)			(262)		679	679			
100164041	ELGIN	IL		08/21/2024		781		(102)			(102)		679	679			
100165477	SARASOTA	FL		08/29/2024		512		(60)			(60)		452	679		227	227
100166037	NEW PORT RICHEY	FL		09/06/2024		810		(131)			(131)		679	679			
100163310	LEHIGH ACRES	FL		08/13/2024		659		20			20		679	679			
100128431	KINGSTON	PA		09/15/2023		2,033		(1,354)			(1,354)		680	680			
100160173	TOBYHANNA	PA		07/18/2024		755		(75)			(75)		680	680			
100167411	BOYNTON BEACH	FL		09/16/2024		767		(87)			(87)		680	680			
100084647	INDIANAPOLIS	IN		08/02/2022		946		(266)			(266)		680	680			
100146319	BRAINTREE	MA		03/19/2024		853		(173)			(173)		680	680			
100167594	FONTANA	CA		09/19/2024		742		(62)			(62)		680	680			
100175311	VENTURA	CA		11/05/2024		714		(34)			(34)		680	680			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162691	RICHMOND	TX		08/12/2024		644		37			37		680	680			
100166096	HOMESTEAD	FL		09/09/2024		741		(61)			(61)		680	680			
100150064	MATTHEWS	NC		06/14/2024		842		(162)			(162)		680	680			
100176573	CLARKSVILLE	TN		11/15/2024		703		(23)			(23)		680	680			
100164181	RANCHO CUCAMONGA	CA		08/21/2024		730		(49)			(49)		680	680			
100160885	ATLANTIC CITY	NJ		07/24/2024		734		(54)			(54)		680	680			
100141890	SUGAR LAND	TX		03/27/2024		782		(102)			(102)		680	680			
100169854	BENTONVILLE	AR		09/30/2024		498		(43)			(43)		455	680		226	226
100156187	SAN ANTONIO	TX		06/20/2024		723		(43)			(43)		681	681			
100112641	CALEDONIA	MO		06/29/2023		625		56			56		681	681			
100127105	GRAND RAPIDS	MI		08/30/2023		338		342			342		681	681			
100141660	CLEVELAND	OH		01/30/2024		754		(73)			(73)		681	681			
100152476	VISALIA	CA		05/16/2024		799		(119)			(119)		681	681			
100171320	MANHATTAN BEACH	CA		10/16/2024		799		(118)			(118)		681	681			
100141188	MEMPHIS	TN		01/30/2024		706		(25)			(25)		681	681			
100162355	SOUTH ELGIN	IL		08/06/2024		713		(32)			(32)		681	681			
100165880	LITTLEROCK	CA		08/30/2024		728		(47)			(47)		681	681			
100167855	CARSON CITY	NV		09/20/2024		685		(4)			(4)		681	681			
100161367	CONCORD	NC		07/25/2024		715		(34)			(34)		681	681			
100126428	FORT WORTH	TX		08/30/2023		727		(46)			(46)		681	681			
100153451	MEMPHIS	TN		05/30/2024		697		(16)			(16)		681	681			
100173393	SOUTH FULTON	GA		10/29/2024		793		(111)			(111)		681	681			
100164121	MILWAUKEE	WI		08/21/2024		758		(77)			(77)		681	681			
100161808	NEWBURGH	NY		07/31/2024		665		17			17		682	682			
100127002	HAZLETON	PA		08/30/2023		328		353			353		682	682			
100166147	AMERICAN FORK	UT		09/09/2024		623		58			58		682	682			
100167142	WATERBURY	CT		09/13/2024		747		(65)			(65)		682	682			
100168592	FUQUAY VARINA	NC		09/25/2024		658		24			24		682	682			
100155354	ALPHARETTA	GA		06/18/2024		776		(94)			(94)		682	682			
100053453	FRIES	VA		03/23/2021		940		(257)			(257)		682	682			
100171821	BALDWIN PARK	CA		10/17/2024		400		(58)			(58)		342	682		340	340
100155657	TUCSON	AZ		06/18/2024		824		(142)			(142)		682	682			
100151908	PORT LAVACA	TX		07/10/2024		826		(143)			(143)		682	682			
100161955	KANSAS CITY	KS		07/31/2024		750		(67)			(67)		682	682			
100164540	CHARLOTTE	NC		08/21/2024		780		(97)			(97)		682	682			
100109908	GALLOWAY	NJ		06/22/2023		745		(62)			(62)		682	682			
100158699	FAYETTEVILLE	NC		07/10/2024		713		(31)			(31)		682	682			
100066472	SAINT CHARLES	MO		08/02/2021		698		(16)			(16)		682	682			
100146517	EASLEY	SC		03/19/2024		814		(132)			(132)		682	682			
100138680	LUBBOCK	TX		02/02/2024		925		(242)			(242)		683	683			
100167049	NASHVILLE	TN		09/13/2024		855		(173)			(173)		683	683			
100162774	HUTTO	TX		08/12/2024		686		(3)			(3)		683	683			
100169857	BLOOMINGTON	IN		09/30/2024		567		(54)			(54)		513	683		170	170
100169317	JACKSON	NJ		09/27/2024		838		(155)			(155)		683	683			
100136841	CAPE MAY COURT HOUSE	NJ		11/27/2023		819		(136)			(136)		683	683			
100159935	MIAMI	FL		08/16/2024		794		(111)			(111)		683	683			
100153602	WILMINGTON	DE		05/31/2024		714		(31)			(31)		683	683			
100159875	SANFORD	FL		08/16/2024		850		(167)			(167)		683	683			
100091930	HOUSTON	TX		02/03/2023		911		(227)			(227)		683	683			
100159981	ORLANDO	FL		08/16/2024		869		(185)			(185)		683	683			
100153619	SAN ANTONIO	TX		05/31/2024		754		(70)			(70)		684	684			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100099955	MYRTLE BEACH	SC		03/28/2023		793		(109)			(109)		684	684			
100100080	SILER CITY	NC		03/28/2023		822		(139)			(139)		684	684			
100113968	RALEIGH	NC		06/29/2023		329		355			355		684	684			
100114044	FORT WAYNE	IN		06/29/2023		224		460			460		684	684			
100158053	FORTUNA	CA		07/09/2024		876		(23)			(23)		853	684		(169)	(169)
100053999	PORTAGE DES SIOUX	MO		03/23/2021		1,606		(922)			(922)		684	684			
100103183	EUCLID	OH		04/21/2023		733		(50)			(50)		684	684			
100103182	EUCLID	OH		04/21/2023		733		(50)			(50)		684	684			
100159318	MILLEDGEVILLE	GA		07/15/2024		752		(68)			(68)		684	684			
100161013	NEEDVILLE	TX		07/24/2024		768		(84)			(84)		684	684			
100164640	FORNEY	TX		08/21/2024		871		(187)			(187)		684	684			
100163897	EL SOBRANTE	CA		09/27/2024		773		(89)			(89)		684	684			
100175187	INLET BEACH	FL		11/05/2024		745		(61)			(61)		684	684			
100164558	LONGS	SC		08/21/2024		744		(60)			(60)		684	684			
100164298	SACRAMENTO	CA		08/21/2024		714		(30)			(30)		684	684			
100091756	GREENSBORO	NC		03/24/2023		830		(146)			(146)		684	684			
100158643	BALTIMORE	MD		07/10/2024		750		(66)			(66)		684	684			
100172293	ANN ARBOR	MI		10/21/2024		406		(54)			(54)		352	684		332	332
100143629	ARTESIA	NM		02/21/2024		733		(48)			(48)		684	684			
100164801	HILTON HEAD ISLAND	SC		08/26/2024		751		(67)			(67)		685	685			
100158834	KNOXVILLE	TN		07/12/2024		741		(56)			(56)		685	685			
100147064	VERSAILLES	KY		03/27/2024		710		(26)			(26)		685	685			
100158692	HUNTSVILLE	TX		07/10/2024		757		(72)			(72)		685	685			
100158728	LAKE CHARLES	LA		07/10/2024		769		(84)			(84)		685	685			
100158461	NAPLES	FL		07/10/2024		800		(115)			(115)		685	685			
100156941	UNITED KINGDOM	GBR		06/27/2024		670							670	685		15	15
100156942	UNITED KINGDOM	GBR		06/27/2024		670							670	685		15	15
100113752	GEORGETOWN	SC		06/29/2023		133		552			552		685	685			
100149118	POST FALLS	ID		04/22/2024		943		(258)			(258)		685	685			
100157729	HEMPSTEAD	NY		06/28/2024		670		15			15		685	685			
100155217	SANFORD	FL		07/19/2024		896		(211)			(211)		685	685			
100137209	WEST CHESTER	PA		11/28/2023		928		(244)			(244)		684	685		2	2
100175164	AIEA	HI		11/05/2024		717		(32)			(32)		685	685			
100149863	MESQUITE	TX		04/29/2024		815		(129)			(129)		685	685			
100160515	HESPERIA	CA		07/19/2024		828		(143)			(143)		685	685			
100174213	ROCKAWAY BEACH	OR		10/31/2024		652		33			33		685	685			
100146324	AUBURN	WA		03/19/2024		857		(172)			(172)		686	686			
100103832	ALBEMARLE	NC		05/10/2023		720		(34)			(34)		686	686			
100168499	WINCHESTER	VA		09/25/2024		681		5			5		686	686			
100146515	MELBOURNE	FL		03/19/2024		853		(167)			(167)		686	686			
100155683	LEXINGTON	SC		06/18/2024		838		(153)			(153)		686	686			
100155318	AUSTELL	GA		07/19/2024		926		(240)			(240)		686	686			
100154618	FISHING CREEK	MD		06/14/2024		835		(149)			(149)		686	686			
100167620	AURORA	CO		09/19/2024		610		76			76		686	686			
100149122	CAPE MAY COURT HOUSE	NJ		04/22/2024		792		(106)			(106)		686	686			
100139074	HUNTSVILLE	AL		12/28/2023		879		(193)			(193)		686	686			
100055809	DANIA	FL		03/23/2021		844		(158)			(158)		686	686			
100162820	ASHBURN	VA		08/12/2024		733		(46)			(46)		686	686			
100141093	DETROIT	MI		01/30/2024		749		(63)			(63)		686	686			
100169371	CULVER CITY	CA		09/27/2024		757		(71)			(71)		686	686			
100168512	PORT ORCHARD	WA		09/25/2024		736		(49)			(49)		686	686			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173986	MCGAHEYSVILLE	VA		10/31/2024		610		77			77		687	687			
100162039	LAS VEGAS	NV		07/31/2024		766		(79)			(79)		687	687			
100118080	CAPE CORAL	FL		07/20/2023		(2,352)		3,039			3,039		687	687			
100162919	FRESNO	CA		08/12/2024		735		(48)			(48)		687	687			
100165084	MANSFIELD TOWNSHIP	NJ		08/28/2024		813		(126)			(126)		687	687			
100156453	CENTERTON	AR		06/24/2024		704		(17)			(17)		687	687			
100130036	LENOIR	NC		09/27/2023		730		(43)			(43)		687	687			
100109910	ROCKY MOUNT	NC		06/22/2023		728		(41)			(41)		687	687			
100147230	HOUSTON	TX		03/28/2024		707		(20)			(20)		687	687			
100149098	DEL VALLE	TX		04/19/2024		888		(201)			(201)		687	687			
100169160	OVERLAND PARK	KS		09/27/2024		487		(29)			(29)		458	687		229	229
100134419	NETHERLANDS	NLD		10/27/2023		708						(30)	678	687	9		9
100091253	NEW RICHMOND	WI		01/31/2023		919		(232)			(232)		687	687			
100174543	DUNN	NC		10/31/2024		730		(43)			(43)		687	687			
100159486	LAUREL	MT		07/15/2024		770		(83)			(83)		687	687			
100174679	VICTORVILLE	CA		10/31/2024		683		5			5		687	687			
100164619	MOORE	SC		08/21/2024		697		(10)			(10)		687	687			
100147675	SEGUIN	TX		04/04/2024		784		(96)			(96)		688	688			
100180272	NORTH PALM BEACH	FL		11/25/2024		714		(27)			(27)		688	688			
100173181	HENDERSON	NV		10/30/2024		740		(52)			(52)		688	688			
100163056	FORT MYERS	FL		08/13/2024		774		(85)			(85)		688	688			
100172516	TUCSON	AZ		10/23/2024		749		(60)			(60)		688	688			
4010079066	MEMPHIS	TN		08/27/2024		5,176		(4,488)			(4,488)		688	688			
100134545	MISHAWAKA	IN		10/30/2023		804		(116)			(116)		688	688			
100161975	TAMPA	FL		07/31/2024		847		(159)			(159)		688	688			
100166241	BREMERTON	WA		09/09/2024		614		74			74		689	689			
100146859	URBANA	IL		03/21/2024		833		(145)			(145)		689	689			
100171278	LONG BEACH	CA		10/16/2024		855		(166)			(166)		689	689			
100164519	KANNAPOLIS	NC		08/21/2024		761		(72)			(72)		689	689			
100088276	CANTON	OH		10/17/2022		733		(44)			(44)		689	689			
100164263	CHESTER SPRINGS	PA		08/21/2024		718		(29)			(29)		689	689			
100146026	SALEM	OR		03/19/2024		856		(168)			(168)		689	689			
100164606	KANNAPOLIS	NC		08/21/2024		686		3			3		689	689			
100164554	KANNAPOLIS	NC		08/21/2024		674		15			15		689	689			
100166239	AMERICAN FORK	UT		09/09/2024		630		59			59		689	689			
100171924	WESTON	TX		10/17/2024		965		(50)			(50)		914	689		(226)	(226)
100171950	CHAPEL HILL	NC		10/17/2024		399		(53)			(53)		346	689		343	343
100164219	LANCASTER	CA		08/21/2024		750		(61)			(61)		689	689			
100152012	PROVO	UT		06/14/2024		750		(61)			(61)		689	689			
100138655	PALATINE	IL		02/02/2024		828		(139)			(139)		689	689			
100054224	WAUSAU	WI		03/23/2021		1,056		(367)			(367)		689	689			
100046377	SHARON HILL	PA		11/25/2020		1,122		(433)			(433)		689	689			
100153452	FRESNO	CA		05/30/2024		740		(51)			(51)		689	689			
100164409	SAN ANTONIO	TX		08/21/2024		755		(66)			(66)		689	689			
100165507	RENCEVILLE	GA		08/29/2024		719		(31)			(31)		688	689		1	1
100158625	CROWLEY	TX		07/10/2024		768		(78)			(78)		690	690			
100012117	PHILADELPHIA	PA		03/08/2017		439		250			250		690	690			
100137127	OCALA	FL		11/28/2023		824		(134)			(134)		690	690			
100024549	BUFFALO	NY		09/20/2018		23		667			667		690	690			
100164728	SANTA MARIA	CA		08/23/2024		765		(75)			(75)		690	690			
100142178	RICHARDSON	TX		02/29/2024		817		(128)			(128)		690	690			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157734	GROVETOWN	GA		06/28/2024		748		(58)			(58)		690	690			
100159221	GREENSBORO	NC		07/15/2024		722		(32)			(32)		690	690			
100155837	HAMPTON	VA		06/18/2024		839		(149)			(149)		690	690			
100088896	KANSAS CITY	KS		11/15/2022		924		(233)			(233)		690	690			
100167789	BALDWIN	NY		09/19/2024		839		(149)			(149)		690	690			
100165230	RIVERSIDE	CA		08/29/2024		801		(110)			(110)		690	690			
100126555	MACON	GA		08/30/2023		588		102			102		690	690			
100179974	WOODLAND PARK	CO		11/25/2024		604		87			87		691	691			
100159514	PARKVILLE	MO		07/15/2024		759		(68)			(68)		691	691			
100173839	WANTAGH	NY		10/31/2024		683		7			7		691	691			
100113485	STEWARTSVILLE	NJ		06/29/2023		323		368			368		691	691			
100165746	LAVON	TX		08/29/2024		757		(66)			(66)		691	691			
100160080	ROWLETT	TX		07/17/2024		753		(63)			(63)		690	691		1	1
100141150	CHICAGO	IL		01/30/2024		761		(70)			(70)		691	691			
100130209	MIDDLETOWN	OH		11/15/2023		898		(207)			(207)		691	691			
100160347	KIMBERLY	ID		09/06/2024		858		(167)			(167)		691	691			
100167448	MERCED	CA		09/16/2024		826		(135)			(135)		691	691			
100136035	HOUSTON	TX		11/16/2023		1,017		(326)			(326)		691	691			
100162322	CALEXICO	CA		08/06/2024		722		(31)			(31)		691	691			
100147441	STATEN ISLAND	NY		04/03/2024		835		(144)			(144)		691	691			
100165852	MIAMI	FL		08/29/2024		889		(198)			(198)		691	691			
100053876	FLINT	MI		03/23/2021		848		(157)			(157)		691	691			
100153609	ALEXANDRIA	VA		05/31/2024		780		(89)			(89)		691	691			
100173046	CARSON	CA		10/25/2024		830		(139)			(139)		692	692			
100158937	WEST MONROE	LA		07/12/2024		757		(66)			(66)		692	692			
100167001	CONYERS	GA		09/13/2024		766		(35)			(35)		731	692		(39)	(39)
100145874	PERRIS	CA		03/19/2024		861		(169)			(169)		692	692			
100143777	SANDY SPRINGS	GA		02/27/2024		982		(290)			(290)		692	692			
100165482	POOLER	GA		08/29/2024		734		(44)			(44)		690	692		1	1
100159420	WEST DES MOINES	IA		07/15/2024		788		(96)			(96)		692	692			
100160118	PLAINFIELD	IN		07/17/2024		762		(71)			(71)		691	692		1	1
100168497	ARGYLE	TX		09/25/2024		649		43			43		692	692			
100126359	HAMMOND	IN		08/30/2023		725		(33)			(33)		692	692			
100161826	HANOVAR	PA		07/31/2024		699		(7)			(7)		692	692			
100159889	MIAMI	FL		08/16/2024		723		(31)			(31)		692	692			
100099609	CRAIG	CO		04/06/2023		947		(254)			(254)		692	692			
100172377	SEBASTIAN	FL		10/23/2024		744		(52)			(52)		692	692			
100167067	TROUTMAN	NC		09/13/2024		834		(142)			(142)		692	692			
100088841	DALTON	GA		11/15/2022		949		(257)			(257)		692	692			
100114014	FEDERAL WAY	WA		06/29/2023		491		201			201		692	692			
100161017	LAWRENCEVILLE	GA		07/24/2024		780		(88)			(88)		692	692			
100168469	VAIL	AZ		09/25/2024		613		79			79		692	692			
100157916	LITTLE RIVER	SC		07/09/2024		747		(54)			(54)		693	693			
100160446	RIALTO	CA		07/19/2024		800		(108)			(108)		693	693			
100164570	FARMERSVILLE	TX		08/21/2024		894		(202)			(202)		693	693			
100137453	MIDDLETOWN	CT		01/11/2024		906		(214)			(214)		693	693			
100154776	FRESNO	CA		07/19/2024		674		19			19		693	693			
100143803	CHICAGO	IL		02/28/2024		807		(114)			(114)		693	693			
100151748	LARGO	FL		05/10/2024		720		(27)			(27)		693	693			
100146359	BIRDSBORO	PA		03/19/2024		864		(171)			(171)		693	693			
100160123	TAYLOR	TX		07/17/2024		795		(103)			(103)		692	693		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100166379	LOS ANGELES	CA		10/24/2024		791		(98)			(98)		693	693			
100091534	HARVEY	IL		01/20/2023		750		(56)			(56)		693	693			
100169622	HEMET	CA		09/30/2024		730		(36)			(36)		693	693			
100151848	CONROE	TX		05/10/2024		567		127			127		693	693			
100153406	ROCK HILL	NY		05/30/2024		756		(62)			(62)		693	693			
100161375	DAVENPORT	FL		07/25/2024		854		(160)			(160)		693	693			
100176893	HILTON HEAD ISLAND	SC		11/15/2024		749		(56)			(56)		693	693			
100153393	TWENTYNINE PALMS	CA		05/29/2024		865		(172)			(172)		693	693			
100047227	PAWTUCKET	RI		11/20/2020		1,410		(717)			(717)		693	693			
100143059	GRINNELL	IA		02/14/2024		879		(186)			(186)		693	693			
100150253	S-GRAVENHAGE	NLD		04/29/2024		694							694	694	(1)		(1)
100141133	WINSLOW	NJ		01/30/2024		758		(64)			(64)		694	694			
100064702	NORTH LITTLE ROCK	AR		07/14/2021		787		(94)			(94)		694	694			
100146401	SMITHFIELD	VA		03/19/2024		850		(156)			(156)		694	694			
100165977	ARLINGTON	VA		09/06/2024		832		(139)			(139)		694	694			
100171953	LAWRENCEVILLE	GA		10/17/2024		346		3			3		349	694		345	345
100171931	MONTGOMERY	TX		10/17/2024		358		(10)			(10)		348	694		346	346
100165972	PHOENIX	AZ		09/06/2024		738		(44)			(44)		694	694			
100158874	HENRICO	VA		07/12/2024		773		(79)			(79)		694	694			
100154652	BOSSIER CITY	LA		07/19/2024		853		(159)			(159)		694	694			
100100253	INKSTER	MI		03/17/2023		5,290		(4,596)			(4,596)		694	694			
100174196	REUNION	FL		10/31/2024		691		3			3		694	694			
100162841	WACONIA	MN		08/12/2024		719		(25)			(25)		695	695			
100140798	SAN LORENZO	CA		03/06/2024		869		(174)			(174)		695	695			
100164819	SOUTHERN PINES	NC		08/26/2024		748		(54)			(54)		695	695			
100169718	PHOENIX	AZ		09/30/2024		551		144			144		695	695			
100151779	ORLANDO	FL		05/10/2024		767		(73)			(73)		695	695			
100091997	GARFIELD HEIGHTS	OH		02/09/2023		759		(64)			(64)		695	695			
100164287	STRONGSVILLE	OH		08/21/2024		665		29			29		695	695			
100108074	OAK HILLS	CA		05/24/2023		800		(105)			(105)		695	695			
100099641	ALLENTOWN	PA		04/06/2023		861		(166)			(166)		695	695			
100149045	LAKELAND	FL		04/19/2024		736		(41)			(41)		695	695			
100161129	RIVERBANK	CA		07/24/2024		759		(64)			(64)		695	695			
100086658	PORT SAINT LUCIE	FL		09/30/2022		765		(69)			(69)		695	695			
100174052	TOMS RIVER	NJ		10/31/2024		702		(7)			(7)		695	695			
100110784	ALKMAAR	NLD		06/28/2023		710						(8)	702	695	(6)		(6)
100146371	CULPEPER	VA		03/19/2024		868		(172)			(172)		695	695			
100083377	HEERLEN	NLD		05/27/2022		715						(20)	695	695	1		1
100117570	WINTER HAVEN	FL		07/20/2023		702		(6)			(6)		696	696			
100175638	LA MESA	CA		11/12/2024		737		(41)			(41)		696	696			
100163127	PROVIDENCE	RI		08/13/2024		706		(12)			(12)		694	696		1	1
100169158	FORT WORTH	TX		09/27/2024		506		(42)			(42)		464	696		232	232
100172167	COLTON	CA		10/17/2024		766		(71)			(71)		696	696			
100159522	SAN ANTONIO	TX		07/15/2024		711		(16)			(16)		696	696			
100160613	AUSTIN	TX		07/19/2024		832		(136)			(136)		696	696			
100164090	BALTIMORE	MD		08/21/2024		679		17			17		696	696			
100039016	DUBLIN	IRL		09/27/2019		(7,450)		371			371	(5)	(7,084)	696	(10)	7,790	7,780
100174015	NEW PORT RICHEY	FL		10/31/2024		702		(6)			(6)		696	696			
100162340	CLEARFIELD	UT		08/06/2024		761		(65)			(65)		696	696			
100163323	AMARILLO	TX		08/13/2024		833		(137)			(137)		696	696			
100165398	WORCESTER	MA		08/29/2024		719		(24)			(24)		695	696		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100160871	ALTAMONTE SPRINGS	FL		07/24/2024		724		(28)			(28)		696	696			
100164967	RIVIERA BEACH	FL		08/28/2024		738		(41)			(41)		696	696			
100171319	SAN DIEGO	CA		10/16/2024		758		(61)			(61)		696	696			
100108353	JOHNSON CITY	NY		05/25/2023		754		(58)			(58)		696	696			
100164784	MURRELLS INLET	SC		08/26/2024		765		(69)			(69)		696	696			
100165505	FORT WORTH	TX		08/29/2024		751		(55)			(55)		695	696		1	1
100163084	MADISON	AL		08/13/2024		686		10			10		695	697		1	1
100145866	ALBANY	OR		03/15/2024		883		(186)			(186)		697	697			
100168510	ASHFORD	WA		09/25/2024		745		(48)			(48)		697	697			
100180350	TEMPLE CITY	CA		11/25/2024		684		13			13		697	697			
100159412	RIO RANCHO	NM		07/15/2024		781		(84)			(84)		697	697			
100141896	BALTIMORE	MD		03/27/2024		764		(67)			(67)		697	697			
100144509	KATY	TX		04/26/2024		991		(294)			(294)		697	697			
100153942	MOSES LAKE	WA		06/05/2024		771		(74)			(74)		697	697			
100089257	ST. PETERSBURG	FL		01/26/2023		653		44			44		698	697			
100157739	PENSACOLA	FL		07/02/2024		793		(96)			(96)		697	697			
100114073	STUYVESANT	NY		06/29/2023		274		424			424		697	697			
100163135	PALM DESERT	CA		08/13/2024		811		(116)			(116)		696	697		2	2
100180601	SEATTLE	WA		11/26/2024		627		71			71		697	697			
100146276	REISTERSTOWN	MD		03/19/2024		866		(168)			(168)		698	698			
100159277	CARTERSVILLE	GA		07/15/2024		783		(85)			(85)		698	698			
100157968	CEDAR CITY	UT		07/09/2024		686		12			12		698	698			
100163042	SPRINGFIELD	OR		08/13/2024		733		(36)			(36)		697	698		2	2
100172294	MONTGOMERY TOWNSHIP	NJ		10/21/2024		765		(67)			(67)		698	698			
100175290	INLET BEACH	FL		11/05/2024		723		(25)			(25)		698	698			
100156770	COLUMBIA FALLS	MT		06/26/2024		762		(64)			(64)		698	698			
100170326	HENDERSON	NV		10/08/2024		768		(70)			(70)		698	698			
100033335	DUBLIN	IRL		06/21/2019		521		120			120	18	659	698	(45)	84	39
100168063	CHESAPEAKE	VA		09/20/2024		707		(9)			(9)		698	698			
100158798	GARFIELD	AR		07/10/2024		796		(97)			(97)		699	699			
100151353	GULFPORT	FL		05/10/2024		817		(118)			(118)		699	699			
100149048	OWATONNA	MN		04/19/2024		828		(130)			(130)		699	699			
100148146	SAINT PAUL	MN		05/15/2024		789		(90)			(90)		699	699			
100175959	DUBLIN	CA		11/14/2024		688		10			10		699	699			
100168086	KAILUA KONA	HI		09/20/2024		883		(184)			(184)		699	699			
100111672	HOUSTON	TX		06/29/2023		569		129			129		699	699			
100158544	JENSEN BEACH	FL		07/10/2024		761		(62)			(62)		699	699			
100130208	MIDDLETOWN	OH		11/15/2023		910		(211)			(211)		699	699			
100170074	DURHAM	NC		10/08/2024		781		(82)			(82)		699	699			
100168437	LEANDER	TX		09/25/2024		752		(53)			(53)		699	699			
100100227	ELYRIA	OH		03/17/2023		729		(30)			(30)		699	699			
100164036	PEMBROKE PINES	FL		08/21/2024		789		(90)			(90)		699	699			
100165719	WAXAHACHIE	TX		08/29/2024		811		(112)			(112)		699	699			
100112299	SPRING	TX		06/29/2023		688		11			11		699	699			
100161378	WINTER GARDEN	FL		07/25/2024		969		(269)			(269)		699	699			
100161932	MODESTO	CA		07/31/2024		716		(16)			(16)		699	699			
100147265	HAMPTON	VA		03/28/2024		763		(64)			(64)		699	699			
100151776	HAGERSTOWN	MD		05/10/2024		791		(92)			(92)		699	699			
100146399	EL DORADO HILLS	CA		03/19/2024		761		(62)			(62)		699	699			
100167637	ANTIOCH	CA		09/19/2024		1,000		(301)			(301)		699	699			
100161087	VIAN	OK		07/24/2024		764		(65)			(65)		700	700			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143617	TROY	NY		02/21/2024		730		(30)			(30)		700	700			
100153869	TUCSON	AZ		06/05/2024		673		26			26		700	700			
100153910	DYER	IN		06/05/2024		666		34			34		700	700			
100163256	VAN NUYS AREA LOS ANGELES	CA		08/13/2024		785		(86)			(86)		700	700			
100161760	HACKETTSTOWN	NJ		07/31/2024		(1,990)		2,690			2,690		700	700			
100155188	MYRTLE BEACH	SC		07/19/2024		783		(83)			(83)		700	700			
100087801	GOLDEN	CO		11/17/2022		592		108			108		700	700			
100161300	HAMPSTEAD	NC		07/25/2024		694		7			7		700	700			
100173148	BASS LAKE	CA		10/30/2024		710		(9)			(9)		700	700			
100054545	NORFOLK	VA		03/23/2021		1,181		(481)			(481)		700	700			
100158760	ROCKINGHAM	VA		07/10/2024		798		(98)			(98)		700	700			
100139472	OCALA	FL		12/28/2023		884		(183)			(183)		700	700			
100141119	HARLINGEN	TX		01/30/2024		759		(58)			(58)		701	701			
100147201	SOUTH EUCLID	OH		03/28/2024		736		(35)			(35)		701	701			
100161482	FORT WORTH	TX		07/30/2024		758		(59)			(59)		700	701		1	1
100162993	PACIFIC	MO		08/12/2024		769		(68)			(68)		701	701			
100149865	GARRISON	MN		04/29/2024		844		(143)			(143)		701	701			
100138238	WARNER ROBINS	GA		12/14/2023		926		(225)			(225)		701	701			
100156398	HENDERSON	NV		07/25/2024		983		(282)			(282)		701	701			
100149667	JONESBORO	GA		04/26/2024		874		(173)			(173)		701	701			
100159989	MIAMI	FL		08/16/2024		815		(114)			(114)		701	701			
100166964	JACKSON	NJ		09/13/2024		966		(33)			(33)		933	701		(232)	(232)
100139498	NEW ALBANY	IN		12/28/2023		919		(217)			(217)		701	701			
100065903	WAGENINGEN/EDE	NLD		07/30/2021		707						49	756	701	(54)		(54)
100165082	TRACY	CA		08/28/2024		745		(44)			(44)		701	701			
100163171	GRAYSON	GA		08/13/2024		759		(59)			(59)		700	701		1	1
100141501	BALTIMORE	MD		01/30/2024		892		(191)			(191)		701	701			
100147238	SCRANTON	PA		03/28/2024		772		(71)			(71)		701	701			
100025121	MILWAUKEE	WI		09/20/2018		57		645			645		701	701			
100168796	MIAMI	FL		09/26/2024		1,016		(314)			(314)		702	702			
100163887	SANTA MARIA	CA		09/27/2024		798		(96)			(96)		702	702			
100162721	PENDERGRASS	GA		08/12/2024		682		20			20		702	702			
100160570	HAMDEN	CT		07/19/2024		712		(11)			(11)		702	702			
100164291	HOUSTON	TX		08/21/2024		757		(55)			(55)		702	702			
100158094	KISSIMMEE	FL		07/09/2024		888		(13)			(13)		875	702		(173)	(173)
100160188	SOUTH PADRE ISLAND	TX		07/18/2024		758		(56)			(56)		702	702			
100159895	MIAMI	FL		08/16/2024		881		(180)			(180)		702	702			
100100144	XENIA	OH		03/28/2023		818		(116)			(116)		702	702			
100171907	HOPELAWN	NJ		10/17/2024		717		(15)			(15)		702	702			
100135874	WEST DEPTFORD	NJ		11/13/2023		800		(99)			(99)		702	702			
100173226	MYRTLE BEACH	SC		10/30/2024		690		12			12		702	702			
100130458	HUNTINGBURG	IN		09/28/2023		894		(192)			(192)		702	702			
100153420	BALTIMORE	MD		05/30/2024		744		(42)			(42)		702	702			
100114106	BAYFIELD	WI		06/29/2023		582		121			121		702	702			
100139065	KANSAS CITY	MO		12/28/2023		894		(192)			(192)		702	702			
100146237	LAFAYETTE	IN		03/19/2024		876		(174)			(174)		702	702			
100172253	LOGANVILLE	GA		10/21/2024		351		1			1		352	702		350	350
100161468	POOLER	GA		07/30/2024		744		(42)			(42)		702	703		1	1
100161470	POOLER	GA		07/30/2024		744		(42)			(42)		702	703		1	1
100171958	FRESNO	CA		10/17/2024		429		(27)			(27)		402	703		300	300
100164143	ATLANTA	GA		08/21/2024		803		(100)			(100)		703	703			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146728	COLUMBUS	GA		03/20/2024		682		21			21		703	703			
100145877	WEST NEWTON	PA		03/19/2024		836		(133)			(133)		703	703			
100046800	LEVITTOWN	NY		11/20/2020		1,503		(799)			(799)		703	703			
100168391	KATY	TX		09/25/2024		718		(15)			(15)		703	703			
100165632	SHERMAN OAKS	CA		10/04/2024		959		(256)			(256)		703	703			
100163919	ELK GROVE	CA		10/04/2024		770		(67)			(67)		703	703			
100114124	ROSHOLT	WI		06/29/2023		558		145			145		703	703			
100169082	HOLLY SPRINGS	NC		09/27/2024		561		(59)			(59)		502	703		201	201
100143071	BURGHILL	OH		02/14/2024		873		(170)			(170)		703	703			
100146464	ROGERSVILLE	AL		03/19/2024		841		(138)			(138)		703	703			
100166127	BREINIGSVILLE	PA		09/09/2024		662		42			42		703	703			
100156741	FRIENDSWOOD	TX		06/26/2024		799		(96)			(96)		703	703			
100146706	LAREDO	TX		03/20/2024		832		(129)			(129)		703	703			
100143438	MILWAUKEE	WI		02/16/2024		977		(274)			(274)		704	704			
100163423	DEER PARK	WA		09/27/2024		852		(149)			(149)		704	704			
100163435	DEER PARK	WA		09/27/2024		854		(150)			(150)		704	704			
100046318	SELMA	VA		11/25/2020		1,061		(357)			(357)		704	704			
100129274	PORT SAINT LUCIE	FL		09/25/2023		738		(35)			(35)		704	704			
100139367	WOODRIDGE	IL		12/28/2023		739		(35)			(35)		704	704			
100153978	MELBOURNE	FL		06/05/2024		725		(21)			(21)		704	704			
100162767	SPRINGFIELD	OR		08/12/2024		782		(79)			(79)		704	704			
100169109	DAVENPORT	FL		09/27/2024		794		(91)			(91)		704	704			
100168593	GULF SHORES	AL		09/25/2024		695		9			9		704	704			
100164413	PAHOA	HI		08/21/2024		746		(43)			(43)		704	704			
100109259	TERRE HAUTE	IN		07/21/2023		867		(163)			(163)		704	704			
100087060	PLANO	TX		11/04/2022		736		(32)			(32)		704	704			
100109913	CLEVELAND	OH		06/22/2023		742		(38)			(38)		704	704			
100153595	GLADSTONE	MO		05/31/2024		794		(90)			(90)		704	704			
100173695	POOLER	GA		10/30/2024		815		(111)			(111)		704	704			
100136740	BALTIMORE	MD		11/27/2023		62		643			643		705	705			
100168513	MCKINNEY	TX		09/25/2024		754		(49)			(49)		705	705			
100168818	PALM COAST	FL		09/26/2024		748		(43)			(43)		705	705			
100160970	MESQUITE	TX		07/24/2024		773		(68)			(68)		705	705			
100130000	OKLAHOMA CITY	OK		09/27/2023		750		(45)			(45)		705	705			
100153812	SPRING HOPE	NC		07/10/2024		858		(153)			(153)		705	705			
100145954	COTTONWOOD	AZ		03/19/2024		852		(147)			(147)		705	705			
100158528	COLFAX	NC		07/10/2024		902		(196)			(196)		705	705			
100178017	LOS ANGELES	CA		11/19/2024		763		(58)			(58)		705	705			
100146283	PAGOSA SPRINGS	CO		03/19/2024		870		(165)			(165)		705	705			
100046538	JEFFERSONVILLE	IN		11/25/2020		863		(157)			(157)		706	706			
100045161	PUYALLUP	WA		11/25/2020		1,042		(337)			(337)		706	706			
100138683	PACIFIC PALISADES	CA		02/02/2024		769		(63)			(63)		706	706			
100117643	ORLANDO	FL		07/20/2023		750		(45)			(45)		706	706			
100159392	MISSOURI CITY	TX		07/15/2024		786		(80)			(80)		706	706			
100141927	SOUTH SALT LAKE	UT		03/27/2024		632		74			74		706	706			
100151761	LAKE CHARLES	LA		05/10/2024		668		37			37		706	706			
100165991	BURLINGTON	NJ		09/06/2024		793		(87)			(87)		706	706			
100161003	MARQUETTE	MI		07/24/2024		778		(72)			(72)		706	706			
100171453	NAGS HEAD	NC		10/16/2024		782		(77)			(77)		706	706			
100108141	WINCHESTER	KY		05/24/2023		826		(120)			(120)		706	706			
100158806	BOLINGBROOK	IL		07/10/2024		806		(100)			(100)		706	706			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165073	OWINGS MILLS	MD		08/28/2024		721		(14)			(14)		706	706			
100152489	SPRING	TX		05/16/2024		904		(197)			(197)		706	706			
100127210	MOUNT CARMEL	PA		08/30/2023		373		333			333		706	706			
100126735	MC CORMICK	SC		08/30/2023		561		145			145		706	706			
100163195	JEWETT CITY	CT		08/13/2024		820		(114)			(114)		706	706			
100159563	BEL AIR	MD		07/15/2024		755		(48)			(48)		707	707			
100143525	EASTPOINTE	MI		02/21/2024		791		(85)			(85)		707	707			
100156911	INDIANAPOLIS	IN		06/27/2024		759		(52)			(52)		707	707			
100076694	WESTMINSTER	CA		12/16/2021		1,438		(731)			(731)		707	707			
100168677	WALDWICK	NJ		09/25/2024		795		(88)			(88)		707	707			
100108498	FREDERICK	MD		05/25/2023		818		(112)			(112)		707	707			
100011844	BALTIMORE	MD		03/08/2017		335		372			372		707	707			
100163401	OJAI	CA		09/27/2024		751		(44)			(44)		707	707			
100152491	TELFORD	PA		05/16/2024		871		(164)			(164)		707	707			
100046539	ELDON	MO		11/25/2020		987		(280)			(280)		707	707			
100156796	NEW BRITAIN	CT		06/26/2024		764		(57)			(57)		707	707			
100158000	READING	PA		07/09/2024		800		(93)			(93)		707	707			
100149108	CHICAGO	IL		04/22/2024		782		(75)			(75)		707	707			
100166085	HOLLYWOOD	FL		09/09/2024		769		(61)			(61)		707	707			
100158150	SAINT LOUIS	MO		07/09/2024		947		(65)			(65)		882	707		(175)	(175)
100159429	KATY	TX		07/15/2024		787		(80)			(80)		707	707			
100153107	HARTFORD	CT		06/27/2024		886		(179)			(179)		707	707			
100168667	CLEARWATER	FL		09/25/2024		779		(72)			(72)		707	707			
100047634	INKSTER	MI		11/20/2020		444		264			264		707	707			
100147207	SCRANTON	PA		03/28/2024		748		(41)			(41)		708	708			
100168325	MILPITAS	CA		09/20/2024		852		(144)			(144)		708	708			
100176877	WELLINGTON	FL		11/15/2024		845		(137)			(137)		708	708			
100054298	COUNCIL BLUFFS	IA		03/23/2021		817		(109)			(109)		708	708			
100163377	MIAMI	FL		09/27/2024		716		(8)			(8)		708	708			
100169463	NEWARK	DE		09/30/2024		770		(63)			(63)		708	708			
100043566	JACKSONVILLE	FL		08/13/2020		542		165			165		707	708		1	1
100155525	ACWORTH	GA		06/18/2024		929		(221)			(221)		708	708			
100143927	PORT ARTHUR	TX		02/29/2024		788		(80)			(80)		708	708			
100173819	KELLER	TX		10/31/2024		716		(8)			(8)		708	708			
100166083	POINT PLEASANT	NJ		09/09/2024		826		(118)			(118)		708	708			
100165537	AUBREY	TX		08/29/2024		756		(50)			(50)		707	708		1	1
100147459	PENSACOLA	FL		04/03/2024		852		(144)			(144)		708	708			
100151756	ROSCOE	IL		05/10/2024		826		(118)			(118)		708	708			
100160458	FOREST HILL	MD		07/19/2024		793		(85)			(85)		708	708			
100166235	BREMERTON	WA		09/09/2024		653		55			55		708	708			
100084254	DEN HAAG	NLD		06/30/2022		731						(37)	694	708		14	14
100112521	PHILADELPHIA	PA		06/29/2023		122		587			587		708	708			
100160915	GRAND PRAIRIE	TX		07/24/2024		726		(17)			(17)		708	708			
100147268	MARIETTA	NY		03/28/2024		765		(56)			(56)		709	709			
100011275	FAYETTEVILLE	WV		12/23/2016		755		(46)			(46)		709	709			
100167816	CALVERTON	NY		09/19/2024		773		(65)			(65)		709	709			
100109902	LYNWOOD	IL		06/22/2023		766		(57)			(57)		709	709			
100147112	MEMPHIS	TN		05/08/2024		796		(87)			(87)		709	709			
100147287	DAVENPORT	IA		03/28/2024		716		(7)			(7)		709	709			
100139444	ALBANY	GA		12/28/2023		876		(167)			(167)		709	709			
100169112	JOSHUA TREE AREA	CA		09/27/2024		525		(52)			(52)		473	709		236	236

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164437	GARDEN CITY	UT		08/21/2024		782		(73)			(73)		709	709			
100146184	MIDLOTHIAN	VA		03/19/2024		866		(157)			(157)		709	709			
100141478	HAMPTON	VA		01/30/2024		806		(96)			(96)		709	709			
100153480	LEESPORT	PA		05/30/2024		773		(63)			(63)		709	709			
100174913	FONTANA	CA		10/31/2024		650		59			59		710	710			
100174266	TROUTMAN	NC		10/31/2024		606		103			103		710	710			
100143639	MEMPHIS	TN		02/21/2024		771		(61)			(61)		710	710			
100146406	TOUCHET	WA		03/19/2024		881		(171)			(171)		710	710			
100147124	GAINESVILLE	FL		05/08/2024		871		(162)			(162)		710	710			
100146236	PUNTA GORDA	FL		03/19/2024		883		(173)			(173)		710	710			
100157721	SUGAR LAND	TX		06/28/2024		850		(140)			(140)		710	710			
100101585	SYRACUSE	NY		04/26/2023		790		(79)			(79)		710	710			
100173972	COMMERCE CITY	CO		10/31/2024		697		14			14		710	710			
100155684	STOCKTON	CA		06/18/2024		850		(140)			(140)		710	710			
100156449	SPRINGFIELD	MO		06/24/2024		737		(26)			(26)		710	710			
100158744	DOWNINGTOWN	PA		07/10/2024		808		(97)			(97)		710	710			
100088089	BALTIMORE	MD		10/25/2022		789		(78)			(78)		710	710			
100158715	WINTER HAVEN	FL		07/10/2024		774		(64)			(64)		710	710			
100055241	SEBRING	FL		03/23/2021		946		(235)			(235)		710	710			
100168615	SAN DIEGO	CA		09/25/2024		780		(69)			(69)		710	710			
100167434	LOUISVILLE	KY		09/16/2024		780		(70)			(70)		711	711			
100134287	HARPER WOODS	MI		10/27/2023		874		(163)			(163)		712	711		(1)	(1)
100171892	HELOTES	TX		10/17/2024		364		(7)			(7)		356	711		354	354
100161321	RALEIGH	NC		07/25/2024		722		(11)			(11)		711	711			
100126974	ROCKFORD	IL		08/30/2023		727		(16)			(16)		711	711			
100166951	TAYLOR	TX		09/13/2024		537		(70)			(70)		466	711		245	245
100055138	NEW BRITAIN	CT		03/23/2021		464		248			248		711	711			
100171910	LAKE ELSINORE	CA		10/17/2024		432		(75)			(75)		357	711		354	354
100160074	FORT WORTH	TX		07/17/2024		809		(99)			(99)		710	711		1	1
100149716	WILKES-BARRE	PA		04/26/2024		770		(59)			(59)		711	711			
100162781	EAST STROUDSBURG	PA		08/12/2024		781		(69)			(69)		711	711			
100171937	PHOENIX	AZ		10/17/2024		343		14			14		357	711		355	355
100161692	NIJMEGEN	NLD		07/29/2024		719							719	711	(8)		(8)
100155994	NEWBURGH	NY		06/18/2024		796		(85)			(85)		711	711			
100136795	MEMPHIS	TN		11/27/2023		778		(66)			(66)		712	712			
100162600	HILTON HEAD ISLAND	SC		08/12/2024		787		(76)			(76)		712	712			
100149881	HOLIDAY	FL		04/29/2024		896		(185)			(185)		712	712			
100113993	CHESTERFIELD	MI		06/29/2023		552		160			160		712	712			
100164641	WESLEY CHAPEL	FL		08/21/2024		819		(108)			(108)		712	712			
100174941	KAILUA	HI		10/31/2024		615		96			96		712	712			
100164339	DAWSONVILLE	GA		08/21/2024		764		(53)			(53)		712	712			
100090292	GARLAND	TX		01/13/2023		973		(261)			(261)		712	712			
100119690	YOUNGSTOWN	OH		08/08/2023		769		(57)			(57)		712	712			
100143565	INDEPENDENCE	MO		02/21/2024		751		(39)			(39)		712	712			
100169199	TAMPA	FL		09/27/2024		764		(52)			(52)		712	712			
100173861	MIAMI	FL		10/31/2024		705		7			7		712	712			
100143351	SPRING	TX		02/16/2024		885		(173)			(173)		712	712			
100163835	VAIL	AZ		09/27/2024		772		(60)			(60)		712	712			
100178029	BLOOMFIELD	NJ		11/19/2024		771		(59)			(59)		712	712			
100055692	NEW OXFORD	PA		03/23/2021		1,062		(350)			(350)		712	712			
100165451	TUCSON	AZ		08/29/2024		773		(62)			(62)		711	712		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146233	PRAIRIEVILLE	LA		03/19/2024		888		(176)			(176)		712	712			
100158595	HOUSTON	TX		07/10/2024		753		(41)			(41)		712	712			
100159235	NEW BRUNSWICK	NJ		07/15/2024		741		(29)			(29)		712	712			
100167764	AVE MARIA	FL		09/19/2024		758		(46)			(46)		712	712			
100167148	BELLEVUE	WA		09/13/2024		761		(49)			(49)		713	713			
100149775	ENDICOTT	NY		04/26/2024		748		(35)			(35)		713	713			
100113221	FREMONT	MI		06/29/2023		662		51			51		713	713			
100047264	BRISTOL	CT		11/20/2020		1,164		(452)			(452)		713	713			
100151731	DAVENPORT	FL		05/10/2024		811		(98)			(98)		713	713			
100157624	BURLINGTON	NJ		06/28/2024		548		164			164		713	713			
100136127	PHOENIX	AZ		12/18/2023		833		(120)			(120)		713	713			
100163086	ANNA	TX		08/13/2024		804		(92)			(92)		712	713		1	1
100165554	WOODRIDGE	IL		08/29/2024		793		(80)			(80)		713	713			
100133954	MILWAUKEE	WI		10/25/2023		760		(47)			(47)		713	713			
100146503	MABLETON	GA		03/19/2024		887		(173)			(173)		713	713			
100142130	PHILADELPHIA	PA		02/29/2024		835		(121)			(121)		713	713			
100172536	SPRING HILL	TN		10/23/2024		765		(51)			(51)		713	713			
100162346	BRADENTON	FL		08/06/2024		795		(81)			(81)		714	714			
100155378	HAWAIIAN PARADISE PARK	HI		06/18/2024		822		(108)			(108)		714	714			
100163932	TEMPE	AZ		10/04/2024		770		(57)			(57)		714	714			
100171628	ROMULUS	MI		10/16/2024		785		(71)			(71)		714	714			
100151149	HAZLETON	PA		05/09/2024		884		(171)			(171)		714	714			
100161006	MYRTLE BEACH	SC		07/24/2024		790		(76)			(76)		714	714			
100159649	EASTON	PA		08/23/2024		867		(153)			(153)		714	714			
100166212	MADERA	CA		09/09/2024		635		79			79		714	714			
100171409	CLARKSBURG	MD		10/16/2024		811		(97)			(97)		714	714			
100167612	TEMECULA	CA		09/19/2024		793		(79)			(79)		714	714			
100143021	SUMMERTOWN	TN		02/12/2024		897		(183)			(183)		714	714			
100171288	EDWARDS	CO		10/16/2024		854		(140)			(140)		714	714			
100163065	ACWORTH	GA		08/13/2024		747		(34)			(34)		713	714		1	1
100168720	GILBERT	AZ		09/26/2024		834		(120)			(120)		714	714			
100167660	SURPRISE	AZ		09/19/2024		682		32			32		714	714			
100069499	BRIGHTON	IL		09/01/2021		732		(18)			(18)		714	714			
100172524	MORGAN HILL	CA		10/23/2024		818		(103)			(103)		715	715			
100158754	COVINGTON	GA		07/10/2024		794		(80)			(80)		715	715			
100160159	KELLER	TX		07/17/2024		804		(90)			(90)		713	715		1	1
100155223	VALRICO	FL		07/19/2024		991		(276)			(276)		715	715			
100141040	PITTSBURGH	PA		02/20/2024		913		(199)			(199)		715	715			
100139414	PHILLIPSBURG	NJ		12/28/2023		754		(40)			(40)		715	715			
100170249	SAN DIEGO	CA		10/08/2024		880		(166)			(166)		715	715			
100161528	PRINCETON	TX		07/30/2024		772		(58)			(58)		714	715		1	1
100160121	GULF BREEZE	FL		07/17/2024		757		(43)			(43)		714	715		1	1
100113262	STOCKTON	CA		06/29/2023		426		289			289		715	715			
100169253	NANTICOKE	PA		09/27/2024		753		(37)			(37)		715	715			
100167928	NEWBERG	OR		09/20/2024		744		(29)			(29)		715	715			
100174962	POMPANO BEACH	FL		10/31/2024		680		35			35		715	715			
100131895	CLINTON TOWNSHIP	MI		10/06/2023		833		(170)			(170)		663	715		52	52
100164217	GRAND JUNCTION	CO		08/21/2024		790		(74)			(74)		715	715			
100163312	ORLANDO	FL		08/13/2024		855		(139)			(139)		715	715			
100168209	NEWARK	DE		09/20/2024		784		(69)			(69)		715	715			
100162621	KATY	TX		08/12/2024		636		80			80		715	715			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174145	NAPLES	FL		10/31/2024		650		65			65		715	715			
100100634	CONYERS	GA		04/27/2023		957		(241)			(241)		716	716			
100168160	EVERETT	WA		09/20/2024		740		(24)			(24)		716	716			
100164922	HACKETTSTOWN	NJ		08/28/2024		(1,525)		2,241			2,241		716	716			
100115138	SAINT JOSEPH	MO		07/17/2023		749		(33)			(33)		716	716			
100131888	INDEPENDENCE	MO		10/06/2023		882		(166)			(166)		716	716			
100143458	ARLINGTON	TX		02/16/2024		981		(265)			(265)		716	716			
100146506	LAKELAND	FL		03/19/2024		848		(132)			(132)		716	716			
100017667	QUINCY	FL		04/26/2018		333		383			383		716	716			
100163077	COLLEGE STATION	TX		08/13/2024		766		(52)			(52)		715	716		1	1
100143615	MACON	GA		02/21/2024		771		(55)			(55)		716	716			
100140762	COLUMBIA	SC		01/22/2024		737		(20)			(20)		716	716			
100159316	CHARLOTTE	NC		07/15/2024		774		(58)			(58)		716	716			
100114225	SAINT LOUIS	MO		06/29/2023		325		391			391		716	716			
100139458	SPRING	TX		12/28/2023		847		(130)			(130)		716	716			
100164895	HACKETTSTOWN	NJ		08/28/2024		(1,565)		2,282			2,282		717	717			
100172279	CORVALLIS	OR		10/21/2024		420		(60)			(60)		359	717		357	357
4010076784	TOPEKA	KS		08/27/2024		795		(78)			(78)		717	717			
100090104	CHICAGO	IL		01/13/2023		856		(140)			(140)		717	717			
100130332	BALTIMORE	MD		09/28/2023		855		(138)			(138)		717	717			
100158631	WEST HARTFORD	CT		07/10/2024		810		(93)			(93)		717	717			
100163161	SUGAR LAND	TX		08/13/2024		813		(96)			(96)		717	717			
100166277	WOODSTOCK	GA		09/09/2024		758		(41)			(41)		717	717			
100164094	MIAMI	FL		08/21/2024		720		(3)			(3)		717	717			
100164193	GRAND JUNCTION	CO		08/21/2024		806		(89)			(89)		717	717			
100155073	ALBRIGHTSVILLE	PA		07/19/2024		792		(75)			(75)		717	717			
100149025	NORFOLK	VA		04/19/2024		949		(232)			(232)		717	717			
100054074	STRUTHERS	OH		03/23/2021		621		96			96		717	717			
100175282	SACRAMENTO	CA		11/05/2024		758		(40)			(40)		717	717			
100164836	BUCKEYE	AZ		08/26/2024		803		(86)			(86)		717	717			
100171812	AUBREY	TX		10/17/2024		467		(27)			(27)		440	718		278	278
100163083	MERIDIANVILLE	AL		08/13/2024		615		101			101		717	718		1	1
100159525	EULESS	TX		07/15/2024		791		(73)			(73)		718	718			
100072028	UPLAND	CA		11/19/2021		935		(217)			(217)		718	718			
100162749	ALBANY	OR		08/12/2024		816		(98)			(98)		718	718			
100158737	MESQUITE	TX		07/10/2024		793		(76)			(76)		718	718			
100156819	MESA	AZ		06/27/2024		830		(112)			(112)		718	718			
100169779	REDMOND	WA		09/30/2024		787		(69)			(69)		718	718			
100167518	FRESNO	CA		10/31/2024		738		(20)			(20)		718	718			
100134491	LEBANON	PA		10/30/2023		896		(178)			(178)		718	718			
100165574	MADISON	AL		08/29/2024		716							717	718		1	1
100172305	AURORA	CO		10/21/2024		290		70			70		360	718		358	358
100146735	PENSACOLA	FL		03/20/2024		514		204			204		718	718			
100161802	TUNNEL HILL	GA		07/31/2024		718							718	718			
100160430	LAS VEGAS	NV		07/19/2024		870		(152)			(152)		718	718			
100164353	BLOOMINGDALE	GA		08/21/2024		749		(31)			(31)		718	718			
100140991	AURORA	IL		01/26/2024		693		25			25		718	718			
100158867	TOMAHAWK	WI		07/12/2024		864		(145)			(145)		719	719			
100130002	PORT ORANGE	FL		09/27/2023		777		(59)			(59)		719	719			
100155542	MARGATE	FL		06/18/2024		907		(188)			(188)		719	719			
100047061	KNOXVILLE	TN		11/20/2020		1,224		(506)			(506)		719	719			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100153429	WOODRIDGE	NY		05/30/2024		783		(64)			(64)		719	719			
100154189	SAHUARITA	AZ		07/11/2024		877		(157)			(157)		719	719			
100162961	LANTANA	TX		08/12/2024		783		(64)			(64)		719	719			
100169047	FORT WORTH	TX		09/27/2024		784		(65)			(65)		719	719			
100157954	TOBYHANNA	PA		07/09/2024		752		(33)			(33)		719	719			
100165376	SAVAGE	MD		08/29/2024		765		(47)			(47)		718	719		2	2
100166072	EUGENE	OR		09/09/2024		793		(74)			(74)		720	720			
100156397	HENDERSON	NV		07/25/2024		1,008		(289)			(289)		720	720			
100155392	MYRTLE BEACH	SC		06/18/2024		880		(160)			(160)		720	720			
100164375	APEX	NC		08/21/2024		817		(98)			(98)		720	720			
100163410	MIAMI	FL		09/27/2024		728		(8)			(8)		720	720			
100152904	ALIQUIPPA	PA		05/22/2024		812		(93)			(93)		720	720			
100149851	QUANTICO	MD		04/29/2024		796		(76)			(76)		720	720			
100172181	LOS ANGELES	CA		10/17/2024		840		(120)			(120)		720	720			
100171343	AUSTIN	TX		10/16/2024		1,058		(338)			(338)		720	720			
100110072	BALTIMORE	MD		06/23/2023		742		(22)			(22)		720	720			
100162609	NASHVILLE	TN		08/12/2024		786		(66)			(66)		720	720			
100162926	KNOXVILLE	TN		08/12/2024		770		(50)			(50)		720	720			
100164340	SCOTLAND	MD		08/21/2024		774		(54)			(54)		720	720			
100117871	HOLLYWOOD	FL		07/20/2023		842		(122)			(122)		720	720			
100156923	SCRANTON	PA		06/27/2024		795		(75)			(75)		720	720			
100168531	JERSEY CITY	NJ		09/25/2024		765		(45)			(45)		720	720			
100136745	BALTIMORE	MD		11/27/2023		21		699			699		720	720			
100153385	PORT CHARLOTTE	FL		05/29/2024		735		(14)			(14)		720	720			
100165655	PALM BAY	FL		10/04/2024		844		(123)			(123)		721	721			
100111549	MEMPHIS	TN		06/29/2023		372		349			349		721	721			
100162711	LAND O LAKES	FL		08/12/2024		708		13			13		721	721			
100130398	CORPUS CHRISTI	TX		09/28/2023		977		(257)			(257)		721	721			
4010080715	HARRISBURG	PA		09/27/2024		5,014		(4,293)			(4,293)		721	721			
100163610	SPRING	TX		08/15/2024		766		(45)			(45)		721	721			
100133955	BALTIMORE	MD		10/25/2023		778		(58)			(58)		721	721			
100176557	ORANGE BEACH	AL		11/15/2024		554		167			167		721	721			
100054852	BELMONT	NC		03/23/2021		979		(258)			(258)		721	721			
100075847	ARNHEM	NLD		11/24/2021		734						11	745	721	(24)		(24)
100146379	ST LOUIS	MO		03/19/2024		875		(154)			(154)		721	721			
100156326	CAPE CORAL	FL		07/25/2024		957		(236)			(236)		721	721			
100115152	ST. LOUIS	MO		07/17/2023		771		(50)			(50)		721	721			
100163394	MORRO BAY	CA		09/27/2024		824		(103)			(103)		721	721			
100162588	ANCHORAGE	AK		08/12/2024		788		(66)			(66)		721	721			
100154940	PORT CHARLOTTE	FL		07/19/2024		855		(134)			(134)		721	721			
100169989	PLANTATION	FL		11/08/2024		856		(135)			(135)		721	721			
100174060	MAKAWAO	HI		10/31/2024		676		46			46		721	721			
100164833	VENICE	FL		08/26/2024		811		(89)			(89)		721	721			
100174539	MIAMI GARDENS	FL		10/31/2024		643		78			78		721	721			
100157684	MOBILE	AL		06/28/2024		883		(162)			(162)		721	721			
100141560	HARVEY	LA		01/30/2024		810		(89)			(89)		722	722			
100158881	PORT CHARLOTTE	FL		07/12/2024		777		(55)			(55)		722	722			
100156887	CEDAR HILL	TX		06/27/2024		723		(1)			(1)		722	722			
100155573	CORAL SPRINGS	FL		06/18/2024		741		(19)			(19)		722	722			
100141720	BALTIMORE	MD		01/30/2024		785		(63)			(63)		722	722			
100054064	BALTIMORE	MD		03/23/2021		602		120			120		722	722			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174026	MIAMI	FL		10/31/2024		657		65			65		722	722			
100158755	RIGBY	ID		07/10/2024		807		(85)			(85)		722	722			
100165466	NEW ORLEANS	LA		08/29/2024		759		(38)			(38)		721	722		1	1
100167576	PENDERGRASS	GA		09/19/2024		795		(73)			(73)		722	722			
100115220	HAMILTON	NJ		07/17/2023		780		(58)			(58)		722	722			
100139084	LAS VEGAS	NV		12/28/2023		789		(66)			(66)		722	722			
100175704	LONG BEACH	CA		11/12/2024		752		(30)			(30)		722	722			
100133994	AMBRIDGE	PA		10/25/2023		754		(31)			(31)		723	723			
100158028	WAKE FOREST	NC		07/09/2024		968		(67)			(67)		901	723		(179)	(179)
100157924	JONESBORO	AR		07/09/2024		639		84			84		723	723			
100164467	MCKINNEY	TX		08/21/2024		761		(38)			(38)		723	723			
100146475	HARTLAND	CT		03/19/2024		885		(162)			(162)		723	723			
100158492	KANSAS CITY	MO		07/10/2024		742		(19)			(19)		723	723			
100172364	MODESTO	CA		10/23/2024		786		(63)			(63)		723	723			
100134676	PHILADELPHIA	PA		10/30/2023		871		(149)			(149)		723	723			
100167439	DORRINGTON	CA		09/16/2024		850		(127)			(127)		723	723			
100053470	TRENTON	NJ		03/23/2021		(1,026)		1,750			1,750		723	723			
100164660	APPLE VALLEY	CA		08/23/2024		833		(110)			(110)		723	723			
100161088	MEMPHIS	TN		07/24/2024		795		(71)			(71)		723	723			
100166158	BLACKSBURG	VA		09/09/2024		804		(81)			(81)		723	723			
100158132	TUCSON	AZ		07/09/2024		954		(52)			(52)		902	723		(179)	(179)
100101778	KANSAS CITY	MO		03/31/2023		756		(33)			(33)		723	723			
100136749	BALTIMORE	MD		11/27/2023		11		712			712		723	723			
100168525	MADERA	CA		09/25/2024		770		(46)			(46)		723	723			
100157873	GREER	SC		07/09/2024		693		30			30		724	724			
100166070	OVERLAND PARK	KS		09/09/2024		855		(131)			(131)		724	724			
100130400	BROWNSVILLE	TX		09/28/2023		972		(249)			(249)		724	724			
100164783	PINETOP	AZ		08/26/2024		806		(82)			(82)		724	724			
100138118	NORTH MIAMI BEACH	FL		12/14/2023		756		(33)			(33)		724	724			
100112057	ORANGE PARK	FL		06/29/2023		488		236			236		724	724			
100163220	TACOMA	WA		08/13/2024		814		(90)			(90)		724	724			
100164811	HOT SPRINGS VILLAGE	AR		08/26/2024		811		(87)			(87)		724	724			
100164343	ALPHARETTA	GA		08/21/2024		784		(60)			(60)		724	724			
100165349	BENSENVILLE	IL		08/29/2024		787		(62)			(62)		725	725			
100054806	LOUISVILLE	KY		03/23/2021		977		(253)			(253)		724	725		1	1
100172593	WACONIA	MN		10/23/2024		760		(36)			(36)		725	725			
100173987	PENSACOLA	FL		10/31/2024		671		53			53		725	725			
100134918	DETROIT	MI		10/30/2023		785		(60)			(60)		725	725			
100164870	CAROL STREAM	IL		08/26/2024		787		(62)			(62)		725	725			
100164320	ANNA	TX		08/21/2024		777		(52)			(52)		725	725			
100084611	LIBBY	MT		08/02/2022		774		(49)			(49)		725	725			
100110924	LAGRANGE	GA		06/29/2023		431		294			294		725	725			
100172839	CHARLOTTE	NC		10/25/2024		841		(116)			(116)		725	725			
100153903	HIRAM	GA		06/05/2024		950		(225)			(225)		725	725			
100163380	HOUSTON	TX		09/27/2024		859		(134)			(134)		725	725			
100139418	WEST DEPTFORD	NJ		12/28/2023		795		(70)			(70)		725	725			
100140903	EAST POINT	GA		02/26/2024		929		(204)			(204)		725	725			
100159609	NEW ORLEANS	LA		07/15/2024		738		(13)			(13)		725	725			
100156093	HIALEAH	FL		06/18/2024		825		(99)			(99)		726	726			
100155967	SURPRISE	AZ		06/18/2024		831		(106)			(106)		726	726			
100156305	LOCUST	NC		07/25/2024		887		(161)			(161)		726	726			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103117	GARFIELD HEIGHTS	OH		04/21/2023		809		(84)			(84)		726	726			
100160132	LAKE WALES	FL		07/17/2024		745		(21)			(21)		725	726		1	1
100158149	RIVERVIEW	FL		07/09/2024		752		(28)			(28)		725	726		1	1
100112456	CINCINNATI	OH		06/29/2023		344		382			382		726	726			
100161050	RESTON	VA		07/24/2024		816		(90)			(90)		726	726			
100146143	FAYETTEVILLE	AR		03/19/2024		900		(174)			(174)		726	726			
100165523	FORT MYERS	FL		08/29/2024		756		(31)			(31)		724	726		1	1
100160966	SACRAMENTO	CA		07/24/2024		821		(95)			(95)		726	726			
100160136	KALISPELL	MT		07/17/2024		795		(70)			(70)		725	726		1	1
100103202	EVANSVILLE	IN		04/21/2023		776		(51)			(51)		726	726			
100161072	FAYETTEVILLE	AR		07/24/2024		810		(84)			(84)		726	726			
100166041	BLUFFTON	SC		09/06/2024		827		(101)			(101)		726	726			
100126354	WATERBURY	CT		08/30/2023		789		(62)			(62)		726	726			
100168519	PERRIS	CA		09/25/2024		804		(78)			(78)		726	726			
100126594	SPEEDWELL	TN		08/30/2023		78		648			648		726	726			
100141094	DETROIT	MI		01/30/2024		787		(60)			(60)		726	726			
100164629	MOORESVILLE	NC		08/21/2024		801		(74)			(74)		726	726			
100146732	LAS VEGAS	NV		03/20/2024		901		(174)			(174)		727	727			
100169377	KENT	WA		09/27/2024		877		(150)			(150)		727	727			
100158545	BRIDGETON	NJ		07/10/2024		782		(55)			(55)		727	727			
100171301	ATHENS	GA		10/16/2024		856		(129)			(129)		727	727			
100168500	FREDERICK	MD		09/25/2024		743		(17)			(17)		727	727			
100155037	ROCK HILL	SC		07/19/2024		880		(154)			(154)		727	727			
100045172	CLEVELAND	VA		11/25/2020		990		(263)			(263)		727	727			
100147438	ORLANDO	FL		04/03/2024		837		(110)			(110)		727	727			
100153918	HOT SPRINGS VILLAGE	AR		06/05/2024		764		(37)			(37)		727	727			
100138725	SAINT CLOUD	MN		02/02/2024		866		(138)			(138)		727	727			
100017076	CHARLOTTE	NC		04/26/2018		222		505			505		727	727			
100172291	AMERICAN FORK	UT		10/21/2024		390		(25)			(25)		365	727		363	363
100144297	COLUMBUS	OH		03/07/2024		918		(190)			(190)		727	727			
100172271	MEDINA	MN		10/21/2024		63		63			63		364	727		363	363
100159057	LAYTON	UT		08/15/2024		820		(92)			(92)		728	728			
100169197	ROELAND PARK	KS		09/27/2024		814		(86)			(86)		728	728			
100141972	HOUSTON	TX		02/29/2024		1,010		(283)			(283)		728	728			
100167449	PORT SAINT LUCIE	FL		09/16/2024		835		(108)			(108)		728	728			
100159487	SAN ANTONIO	TX		07/15/2024		751		(24)			(24)		728	728			
100162499	SCOTTSDALE	AZ		08/12/2024		820		(92)			(92)		728	728			
100158074	FORT WORTH	TX		07/09/2024		921		(13)			(13)		908	728		(180)	(180)
100164387	ADELANTO	CA		08/21/2024		788		(60)			(60)		728	728			
100162636	GAITHERSBURG	MD		08/12/2024		795		(67)			(67)		728	728			
100158609	CARTERSVILLE	GA		07/10/2024		823		(95)			(95)		728	728			
100090205	MYRTLE BEACH	SC		01/13/2023		865		(137)			(137)		728	728			
100163985	PHOENIX	AZ		08/21/2024		737		(9)			(9)		728	728			
100136785	RACINE	WI		11/27/2023		766		(38)			(38)		728	728			
100156234	ROANOKE	VA		06/20/2024		904		(175)			(175)		728	728			
100144276	INVERNESS	FL		03/07/2024		800		(72)			(72)		728	728			
100171334	DUBLIN	CA		10/16/2024		966		(237)			(237)		728	728			
100152791	LANCASTER	CA		05/22/2024		936		(207)			(207)		728	728			
100162607	NASHVILLE	TN		08/12/2024		795		(67)			(67)		728	728			
100165432	GARLAND	TX		08/29/2024		763		(36)			(36)		727	729		2	2
4010062503	YOUNGSTOWN	OH		01/10/2024		771		(42)			(42)		729	729			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100103100	MEMPHIS	TN		04/21/2023		783		(55)			(55)		729	729			
100171652	MAPLE GROVE	MN		10/16/2024		770		(41)			(41)		729	729			
100165302	ATLANTA	GA		08/29/2024		821		(91)			(91)		729	729			
100159294	COLORADO SPRINGS	CO		07/15/2024		807		(77)			(77)		729	729			
100172314	MIDLAND	TX		10/21/2024		395		(30)			(30)		366	729		364	364
100126355	HAMMOND	IN		08/30/2023		764		(35)			(35)		729	729			
100138704	FRESNO	CA		02/02/2024		891		(161)			(161)		729	729			
100060428	SAINT LOUIS	MO		06/01/2021		721		8			8		729	729			
100148981	WHITE	GA		04/17/2024		954		(122)			(122)		832	729		(103)	(103)
100155459	ROSEVILLE	CA		06/18/2024		883		(153)			(153)		729	729			
100103827	MAPLE HEIGHTS	OH		05/10/2023		793		(63)			(63)		729	729			
100159511	HICKMAN	NE		07/15/2024		822		(92)			(92)		730	730			
100169863	RIVERVIEW	FL		09/30/2024		561		(73)			(73)		488	730		242	242
100164167	LANHAM	MD		08/21/2024		861		(131)			(131)		730	730			
100130344	PEORIA	IL		09/28/2023		880		(150)			(150)		730	730			
100164491	MONROE	NC		08/21/2024		807		(77)			(77)		730	730			
100166262	SAINT CLOUD	FL		09/09/2024		739		(9)			(9)		730	730			
100150228	UNITED KINGDOM	GBR		04/29/2024		704							704	730	26		26
100161478	COLLINGSWOOD	NJ		07/30/2024		782		(53)			(53)		729	730		1	1
100138018	GREENWOOD	SC		12/13/2023		902		(172)			(172)		730	730			
100162548	DURHAM	NC		08/12/2024		774		(44)			(44)		730	730			
100163051	ROYSE CITY	TX		08/13/2024		816		(87)			(87)		729	730		1	1
100134053	LUFKIN	TX		10/25/2023		783		(53)			(53)		730	730			
100134057	LUFKIN	TX		10/25/2023		783		(53)			(53)		730	730			
100174652	WESTON	CT		10/31/2024		592		138			138		730	730			
100160855	OKLAHOMA CITY	OK		07/24/2024		940		(210)			(210)		730	730			
100029001	BATON ROUGE	LA		10/26/2018		75		655			655		730	730			
100172125	STEVENSON RANCH	CA		10/17/2024		815		(84)			(84)		730	730			
100166220	WINCHESTER	VA		09/09/2024		627		104			104		731	731			
100156374	GEORGETOWN	TX		07/25/2024		843		(113)			(113)		731	731			
100168523	NAPLES	FL		09/25/2024		830		(99)			(99)		731	731			
100160184	LAS VEGAS	NV		07/18/2024		775		(44)			(44)		731	731			
100108339	BRIDGETON	NJ		05/25/2023		821		(90)			(90)		731	731			
100172290	LITTLE ELM	TX		10/21/2024		791		(60)			(60)		731	731			
100145894	LORAIN	OH		03/19/2024		877		(146)			(146)		731	731			
100054082	INDIANAPOLIS	IN		03/23/2021		30		701			701		731	731			
100165499	HOUSTON	TX		08/29/2024		751		(21)			(21)		730	731		1	1
100165485	MONTCLAIR	CA		08/29/2024		789		(59)			(59)		730	731		1	1
100145952	TACOMA	WA		03/19/2024		903		(172)			(172)		731	731			
100165386	LOWA CITY	IA		08/29/2024		776		(46)			(46)		730	731		1	1
100151789	SEWELL	NJ		05/10/2024		901		(170)			(170)		731	731			
100053787	QUEENSBURY	NY		03/23/2021		1,303		(572)			(572)		731	731			
100046324	ROCKY MOUNT	NC		11/25/2020		792		(60)			(60)		731	731			
100141666	BROOKLYN	MD		01/30/2024		913		(181)			(181)		732	732			
100158088	SAN MARCOS	TX		07/09/2024		981		(69)			(69)		912	732		(181)	(181)
100136726	INDEPENDENCE	MO		11/27/2023		87		644			644		732	732			
100150160	TAMPA	FL		04/30/2024		942		(210)			(210)		732	732			
100166336	PROSPECT	KY		10/24/2024		797		(65)			(65)		732	732			
100157999	DALLAS	TX		07/09/2024		791		(59)			(59)		732	732			
100170164	PIGEON FORGE	TN		10/08/2024		789		(57)			(57)		732	732			
100151850	RALEIGH	NC		05/10/2024		885		(153)			(153)		732	732			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160832	BARTLETT	TN		07/24/2024		813		(81)			(81)		732	732			
100164809	RUSSELLS POINT	OH		08/26/2024		816		(85)			(85)		732	732			
100169136	MESA	AZ		09/27/2024		782		(53)			(53)		730	732		2	2
100173826	VALLEY COTTAGE	NY		10/31/2024		708		24			24		732	732			
100130385	BATON ROUGE	LA		09/28/2023		917		(185)			(185)		732	732			
100161388	FORNEY	TX		07/25/2024		832		(100)			(100)		732	732			
100160345	BAINBRIDGE ISLAND	WA		09/06/2024		881		(148)			(148)		732	732			
100164628	WINONA	TX		08/21/2024		957		(224)			(224)		733	733			
100169845	BURLESON	TX		09/30/2024		508		(18)			(18)		490	733		243	243
100153489	PHILADELPHIA	PA		05/30/2024		790		(58)			(58)		733	733			
100160135	DALTON	GA		07/17/2024		779		(48)			(48)		732	733		1	1
100130304	TRENTON	NJ		09/28/2023		765		(32)			(32)		733	733			
100152027	ATLANTA	GA		05/14/2024		789		(56)			(56)		733	733			
100158628	PORT CHARLOTTE	FL		07/10/2024		773		(40)			(40)		733	733			
100141305	DREXEL HILL	PA		01/30/2024		895		(162)			(162)		733	733			
100038904	DUBLIN	IRL		09/27/2019		(20,776)		5,295			5,295		(15,481)	734		16,214	16,214
100137494	SAINT CLOUD	MN		01/11/2024		977		(243)			(243)		734	734			
100158049	LAREDO	TX		07/09/2024		809		(74)			(74)		735	734		(1)	(1)
100174078	COMPTON	CA		10/31/2024		741		(7)			(7)		734	734			
100166947	HARPER	TX		09/13/2024		1,339		(89)			(89)		1,250	734		(516)	(516)
100082797	ALMELO	NLD		04/27/2022		756						(33)	723	734	12		12
100162518	LEHIGH ACRES	FL		08/12/2024		797		(63)			(63)		734	734			
100166061	ASHAWAY	RI		09/09/2024		823		(89)			(89)		734	734			
100149872	RICHMOND	VA		04/29/2024		812		(78)			(78)		734	734			
100157764	LEXINGTON	NC		08/01/2024		850		(116)			(116)		734	734			
100150094	YUMA	AZ		06/14/2024		861		(127)			(127)		734	734			
100161307	EAGAN	MN		07/25/2024		701		33			33		734	734			
100169367	MIAMI	FL		09/27/2024		940		(206)			(206)		734	734			
100161354	FORNEY	TX		07/25/2024		958		(224)			(224)		734	734			
100158674	BANGOR	PA		07/10/2024		770		(35)			(35)		735	735			
100169393	CORINTH	TX		09/27/2024		850		(115)			(115)		735	735			
100100195	MCKEESPORT	PA		03/17/2023		772		(37)			(37)		735	735			
100136832	BINGHAMTON	NY		11/27/2023		784		(49)			(49)		735	735			
100163221	DAVENPORT	FL		08/13/2024		777		(42)			(42)		735	735			
100103116	GARFIELD HEIGHTS	OH		04/21/2023		787		(53)			(53)		735	735			
100158596	HOUSTON	TX		07/10/2024		778		(43)			(43)		735	735			
100165913	OKLAHOMA CITY	OK		09/06/2024		803		(68)			(68)		735	735			
100168607	EASLEY	SC		09/25/2024		772		(37)			(37)		735	735			
100166395	NORRIDGE	IL		10/24/2024		762		(27)			(27)		735	735			
100159289	CHARLOTTE	NC		07/15/2024		812		(77)			(77)		735	735			
100156466	ORLANDO	FL		06/24/2024		850		(115)			(115)		735	735			
100164539	STOCKTON	CA		08/21/2024		947		(211)			(211)		735	735			
100047295	LEAVENWORTH	KS		11/20/2020		1,395		(660)			(660)		735	735			
100160183	SIMPSONVILLE	SC		07/18/2024		818		(83)			(83)		735	735			
100047642	DETROIT	MI		11/20/2020		207		529			529		735	735			
100166164	CANON CITY	CO		09/09/2024		858		(122)			(122)		736	736			
100159268	NORTH AURORA	IL		07/15/2024		822		(86)			(86)		736	736			
100168580	NAPLES	FL		09/25/2024		819		(83)			(83)		736	736			
100167456	LOUISVILLE	KY		09/16/2024		797		(61)			(61)		736	736			
100156909	DURHAM	NC		06/27/2024		787		(51)			(51)		736	736			
100168563	ARNOLD	CA		09/25/2024		786		(50)			(50)		736	736			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173961	BOERNE	TX		10/31/2024		727		10			10		736	736			
100155500	WEST PALM BEACH	FL		06/18/2024		888		(152)			(152)		736	736			
100155502	HOSCHTON	GA		06/18/2024		940		(204)			(204)		736	736			
100156307	NEWARK	NJ		07/25/2024		868		(132)			(132)		736	736			
100153873	MIAMI	FL		06/05/2024		731		5			5		736	736			
100161123	JASPER	GA		07/24/2024		830		(93)			(93)		736	736			
100158938	SANDUSKY	OH		07/12/2024		813		(76)			(76)		736	736			
100155434	LAKE MARY	FL		06/18/2024		757		(21)			(21)		736	736			
100130014	MIDDLE TOWNSHIP	NJ		09/27/2023		869		(132)			(132)		737	737			
100158676	SAINT AUGUSTINE	FL		07/10/2024		686		51			51		737	737			
100154093	EDMOND	OK		07/11/2024		926		(189)			(189)		737	737			
100166263	TEHACHAPI	CA		09/09/2024		811		(74)			(74)		737	737			
100149896	PONCHATOULA	LA		04/29/2024		974		(237)			(237)		737	737			
100164170	RIVERSIDE	CA		08/21/2024		826		(89)			(89)		737	737			
100164272	GRAND PRAIRIE	TX		08/21/2024		771		(34)			(34)		737	737			
100162771	GLENDALE	AZ		08/12/2024		784		(47)			(47)		737	737			
100135926	KISSIMMEE	FL		11/13/2023		838		(100)			(100)		737	737			
100087633	HEERLEN	NLD		09/27/2022		773						(105)	668	737	70		70
100156783	ANCHORAGE	AK		06/26/2024		933		(195)			(195)		737	737			
100167064	SPRING HILL	FL		09/13/2024		867		(129)			(129)		738	738			
100141525	YPSILANTI	MI		01/30/2024		931		(193)			(193)		738	738			
100162274	MIAMI GARDENS	FL		09/06/2024		822		(84)			(84)		738	738			
100138995	ELYRIA	OH		12/21/2023		718		20			20		738	738			
100147391	TOLEDO	OH		05/08/2024		768		(30)			(30)		738	738			
100099737	BALTIMORE	MD		02/28/2023		4,943		(4,205)			(4,205)		738	738			
100160091	JUSTIN	TX		07/17/2024		783		(46)			(46)		737	738		1	1
100143633	ARTESIA	NM		02/21/2024		791		(52)			(52)		738	738			
100167606	FOLSOM	CA		09/19/2024		896		(158)			(158)		738	738			
100163852	VALLEJO	CA		09/27/2024		932		(193)			(193)		738	738			
100146150	HELENA	MT		03/19/2024		917		(178)			(178)		738	738			
100133469	OAK PARK	MI		10/19/2023		868		(130)			(130)		738	738			
100109247	PITTSBURGH	PA		07/21/2023		1,007		(269)			(269)		738	738			
100146513	BAY POINT	CA		03/19/2024		909		(171)			(171)		739	739			
100160364	TACOMA	WA		09/06/2024		903		(165)			(165)		739	739			
100152869	COLUMBIA	SC		05/22/2024		746		(7)			(7)		739	739			
100164765	VENICE	FL		08/26/2024		748		(9)			(9)		739	739			
100100050	DAYTONA BEACH	FL		03/28/2023		917		(178)			(178)		739	739			
100165838	RICHMOND	CA		08/29/2024		837		(98)			(98)		739	739			
100043667	BROOKHAVEN	PA		08/13/2020		843		(103)			(103)		739	739			
100166180	COLUMBIA	TN		09/09/2024		797		(58)			(58)		739	739			
100168427	CONCORD	NC		09/25/2024		773		(34)			(34)		739	739			
100139066	DUDLEY	MA		12/28/2023		918		(178)			(178)		739	739			
100163054	ANNA	TX		08/13/2024		804		(66)			(66)		738	739		1	1
100156852	PHILADELPHIA	PA		06/27/2024		809		(70)			(70)		739	739			
100164299	WAKE FOREST	NC		08/21/2024		793		(54)			(54)		739	739			
100158847	CHICAGO	IL		07/12/2024		817		(78)			(78)		739	739			
100172618	SAN RAMON	CA		10/24/2024		892		(153)			(153)		740	740			
100161435	PLANO	TX		07/29/2024		771		(32)			(32)		740	740			
100147290	BIG SPRING	TX		03/28/2024		812		(72)			(72)		740	740			
100168120	TEMPLE HILLS	MD		09/20/2024		716		24			24		740	740			
100139500	EVANSVILLE	IN		12/28/2023		819		(79)			(79)		740	740			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117839	HOUSTON	TX		07/20/2023		874		(134)			(134)		740	740			
100156107	ROCKY MOUNT	NC		06/18/2024		725		15			15		740	740			
100160881	MADISON	TN		07/24/2024		846		(106)			(106)		740	740			
100165364	MENIFEE	CA		08/29/2024		846		(106)			(106)		740	740			
100161160	IRVING	TX		07/24/2024		829		(89)			(89)		740	740			
100160019	SURPRISE	AZ		07/17/2024		852		(113)			(113)		739	740		1	1
100112179	FAYETTEVILLE	GA		06/29/2023		682		58			58		740	740			
100162639	JOHNS ISLAND	SC		08/12/2024		794		(54)			(54)		740	740			
100155296	SAN DIEGO	CA		07/19/2024		991		(251)			(251)		740	740			
100177709	SCHNECKSVILLE	PA		11/19/2024		795		(55)			(55)		741	741			
100142853	GLENDALE	AZ		02/09/2024		806		(65)			(65)		741	741			
100131703	OWENSBORO	KY		10/06/2023		752		(12)			(12)		741	741			
100165483	POOLER	GA		08/29/2024		800		(60)			(60)		739	741		1	1
100164568	MCKINNEY	TX		08/21/2024		779		(38)			(38)		741	741			
100164289	PUNTA GORDA	FL		08/21/2024		826		(85)			(85)		741	741			
100141998	DAYTON	OH		02/29/2024		864		(123)			(123)		741	741			
100172634	WELLINGTON	FL		10/24/2024		843		(102)			(102)		741	741			
100139392	ST. LOUIS	MO		12/28/2023		782		(41)			(41)		741	741			
100169230	CHERRY HILL	NJ		09/27/2024		764		(22)			(22)		742	742			
100100192	MILWAUKEE	WI		03/17/2023		779		(37)			(37)		742	742			
100161098	SAINT AUGUSTINE	FL		07/24/2024		817		(75)			(75)		742	742			
100146020	OMAHA	NE		03/19/2024		891		(149)			(149)		742	742			
100157630	CONYERS	GA		06/28/2024		901		(159)			(159)		742	742			
100169319	NEW ALBANY	OH		09/27/2024		809		(67)			(67)		742	742			
100134362	PHILADELPHIA	PA		10/27/2023		938		(196)			(196)		742	742			
100135701	PHILADELPHIA	PA		11/09/2023		946		(204)			(204)		742	742			
100163865	CARROLLTON	TX		09/27/2024		839		(97)			(97)		742	742			
100155817	SNOHOMISH	WA		06/18/2024		847		(104)			(104)		742	742			
100158095	BATON ROUGE	LA		07/09/2024		952		(26)			(26)		926	743		(184)	(184)
100126571	GRAND RAPIDS	MI		08/30/2023		710		33			33		743	743			
100068831	CLEVELAND	TX		09/01/2021		785		(42)			(42)		743	743			
100147613	MERCED	CA		04/04/2024		774		(32)			(32)		743	743			
100164429	BROKEN ARROW	OK		08/21/2024		805		(62)			(62)		743	743			
100164234	BAKERSFIELD	CA		08/21/2024		844		(101)			(101)		743	743			
100113408	ALBANY	NY		06/29/2023		519		224			224		743	743			
100149175	MENIFEE	CA		04/22/2024		787		(44)			(44)		743	743			
100045703	MIAMI	FL		11/25/2020		839		(96)			(96)		743	743			
100170226	CAROLINA BEACH	NC		10/08/2024		833		(90)			(90)		743	743			
100158800	WILMINGTON	NC		07/10/2024		836		(93)			(93)		743	743			
100159233	CARLISLE	PA		07/15/2024		802		(59)			(59)		743	743			
100164808	WHITE HOUSE	TN		08/26/2024		728		15			15		743	743			
100152862	DARLINGTON	MD		05/22/2024		801		(58)			(58)		743	743			
100168530	FEDERAL WAY	WA		09/25/2024		835		(91)			(91)		743	743			
100160974	MISSOURI CITY	TX		07/24/2024		808		(64)			(64)		744	744			
100165697	ASHBURN	VA		08/29/2024		824		(80)			(80)		744	744			
100164830	GUN BARREL CITY	TX		08/26/2024		820		(76)			(76)		744	744			
100166105	LAWRENCEVILLE	GA		09/09/2024		863		(120)			(120)		744	744			
100162526	NORCROSS	GA		08/12/2024		796		(52)			(52)		744	744			
100146443	BELLA VISTA	AR		03/19/2024		921		(177)			(177)		744	744			
100154611	AVENTURA	FL		06/14/2024		857		(113)			(113)		744	744			
100165263	PALMDALE	CA		08/29/2024		761		(17)			(17)		744	744			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100162953	BOISE	ID		08/12/2024		828		(83)			(83)		744	744			
100103224	SPOKANE	WA		04/26/2023		757		(12)			(12)		744	744			
100043580	HIGH POINT	NC		08/13/2020		910		(166)			(166)		744	744			
100109971	BRIDGETON	NJ		06/22/2023		830		(86)			(86)		744	744			
100164265	SAINT PAUL	MN		08/21/2024		761		(17)			(17)		744	744			
100161328	FORT WORTH	TX		07/25/2024		798		(54)			(54)		744	744			
100043510	EAST BRUNSWICK	NJ		08/13/2020		778		(34)			(34)		744	744			
100164326	PENDERGRASS	GA		08/21/2024		706		39			39		745	745			
100158092	AVENTURA	FL		07/09/2024		1,013		(84)			(84)		929	745		(184)	(184)
100146565	LAS VEGAS	NV		03/19/2024		882		(137)			(137)		745	745			
100165392	GEORGETOWN	TX		08/29/2024		783		(40)			(40)		743	745		1	1
100164279	CHARLOTTE	NC		08/21/2024		798		(53)			(53)		745	745			
100169141	BULLHEAD CITY	AZ		09/27/2024		792		(49)			(49)		743	745		2	2
100164643	KANNAPOLIS	NC		08/21/2024		806		(61)			(61)		745	745			
100043952	GRIFFIN	GA		08/19/2020		900		(155)			(155)		745	745			
100155470	RUTHERFORD	NJ		06/18/2024		916		(171)			(171)		745	745			
100162779	FREDERICK	MD		08/12/2024		807		(62)			(62)		745	745			
100169569	SAN JUAN CAPISTRANO	CA		09/30/2024		849		(103)			(103)		745	745			
100143632	ARTESIA	NM		02/21/2024		776		(31)			(31)		745	745			
100174992	BROOKLYN	NY		10/31/2024		692		53			53		746	746			
100164190	MORENO VALLEY	CA		08/21/2024		944		(199)			(199)		746	746			
100163370	GLENDORA	CA		09/27/2024		959		(213)			(213)		746	746			
100168752	LANDRUM	SC		09/26/2024		860		(115)			(115)		746	746			
100153899	HOOVER	AL		06/05/2024		798		(52)			(52)		746	746			
100146518	FOLEY	AL		03/19/2024		879		(133)			(133)		746	746			
100147446	MAYS LANDING	NJ		04/03/2024		876		(130)			(130)		746	746			
100043560	WEST PALM BEACH	FL		08/13/2020		916		(170)			(170)		746	746			
100164726	GASTONIA	NC		08/23/2024		828		(82)			(82)		746	746			
100164899	HACKETTSTOWN	NJ		08/28/2024		(1,630)		2,377			2,377		746	746			
100157891	JACKSONVILLE	FL		07/09/2024		556		191			191		746	746			
100172275	SACRAMENTO	CA		10/21/2024		434		(59)			(59)		374	746		372	372
100174002	FAIRFIELD TOWNSHIP	OH		10/31/2024		766		(20)			(20)		746	746			
100083417	ROOSENDAAL	NLD		05/27/2022		767						(21)	746	746			
100163200	COLTON	CA		08/13/2024		861		(115)			(115)		746	746			
100143526	SCRANTON	PA		02/21/2024		786		(39)			(39)		747	747			
100111052	DALLAS	TX		06/29/2023		468		278			278		747	747			
100174799	STATEN ISLAND	NY		10/31/2024		722		24			24		747	747			
100158835	PAGE	AZ		07/12/2024		829		(82)			(82)		747	747			
100155200	PAHOA	HI		07/19/2024		946		(199)			(199)		747	747			
100158710	FORNEY	TX		07/10/2024		846		(99)			(99)		747	747			
100088047	HOLLYWOOD	FL		10/25/2022		945		(198)			(198)		747	747			
100153725	OREM	UT		07/11/2024		895		(148)			(148)		747	747			
100162830	BOSTIC	NC		08/12/2024		800		(53)			(53)		747	747			
100054607	PINE BLUFF	AR		03/23/2021		1,021		(274)			(274)		747	747			
100164633	HANAHAN	SC		08/21/2024		846		(98)			(98)		748	748			
100165651	BUCKEYE	AZ		10/04/2024		854		(106)			(106)		748	748			
100171923	PASADENA	MD		10/17/2024		512		(28)			(28)		484	748		263	263
100162705	LIBERTY HILL	TX		08/12/2024		772		(24)			(24)		748	748			
100155728	BOWIE	MD		06/18/2024		911		(163)			(163)		748	748			
100168598	FUQUAY VARINA	NC		09/25/2024		621		127			127		748	748			
100103094	ZEPHYRHILLS	FL		04/21/2023		821		(73)			(73)		748	748			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164608	RICHMOND	TX		08/21/2024		656		92			92		748	748			
100163599	POTTSTOWN	PA		08/15/2024		917		(169)			(169)		748	748			
100156292	PANAMA CITY	FL		07/25/2024		951		(202)			(202)		748	748			
100157737	HEMET	CA		07/02/2024		889		(141)			(141)		748	748			
100158707	CLAYTON	NC		07/10/2024		806		(57)			(57)		748	748			
100167955	APPLE VALLEY	CA		09/20/2024		885		(136)			(136)		748	748			
100175032	LAKE OSWEGO	OR		11/05/2024		758		(10)			(10)		748	748			
100162686	NORTH LAS VEGAS	NV		08/12/2024		751		(2)			(2)		749	749			
100167103	KNOXVILLE	TN		09/13/2024		874		(125)			(125)		749	749			
100142099	KANNAPOLIS	NC		02/29/2024		995		(246)			(246)		749	749			
100165414	ANNA	TX		08/29/2024		798		(51)			(51)		747	749		2	2
100133404	ANDERSON	IN		11/21/2023		792		(43)			(43)		749	749			
100164530	CHARLOTTE	NC		08/21/2024		818		(70)			(70)		749	749			
100162966	CENTERTON	AR		08/12/2024		760		(11)			(11)		749	749			
100167443	RIVERBANK	CA		09/16/2024		793		(44)			(44)		749	749			
100109838	MILLVILLE	NJ		06/22/2023		847		(98)			(98)		749	749			
100132738	DAYTONA BEACH	FL		11/03/2023		820		(70)			(70)		749	749			
100137894	SOUTHWICK	MA		12/08/2023		967		(217)			(217)		749	749			
100164294	AUSTIN	TX		08/21/2024		811		(62)			(62)		749	749			
100165383	ORANGE	CA		08/29/2024		774		(27)			(27)		748	749		2	2
100166243	MCKINNEY	TX		09/09/2024		707		42			42		750	750			
100143635	ARTESIA	NM		02/21/2024		803		(53)			(53)		750	750			
100152825	CHICAGO	IL		05/22/2024		648		102			102		750	750			
100047014	LODI	CA		11/20/2020		1,437		(687)			(687)		750	750			
100166221	WINCHESTER	VA		09/09/2024		686		64			64		750	750			
100161140	GREENSBORO	NC		07/24/2024		822		(72)			(72)		750	750			
100159473	SICKLERVILLE	NJ		07/15/2024		844		(93)			(93)		750	750			
100161904	BLUE SPRINGS	MO		07/31/2024		674		76			76		750	750			
100163243	BLUE SPRINGS	MO		08/13/2024		720		30			30		750	750			
100163251	BLUE SPRINGS	MO		08/13/2024		721		29			29		750	750			
100010656	SACRAMENTO	CA		12/23/2016		(1,358)		2,108			2,108		750	750			
100179583	KAPOLEI	HI		11/21/2024		811		(61)			(61)		750	750			
100161297	AUGUSTA	GA		07/25/2024		865		(115)			(115)		750	750			
100158657	CYPRESS	TX		07/10/2024		837		(86)			(86)		750	750			
100160960	FORNEY	TX		07/24/2024		789		(39)			(39)		750	750			
100159212	CHARLOTTE	NC		07/15/2024		819		(69)			(69)		751	751			
100170426	INDIANAPOLIS	IN		10/09/2024		791		(41)			(41)		751	751			
100164618	ROSENBERG	TX		08/21/2024		724		27			27		751	751			
100141129	CAPE MAY COURT HOUSE	NJ		01/30/2024		833		(82)			(82)		751	751			
100146090	ATLANTA	GA		03/19/2024		931		(180)			(180)		751	751			
100174285	SPAVINAW	OK		10/31/2024		713		38			38		751	751			
100154684	SAINT CLOUD	FL		07/19/2024		987		(236)			(236)		751	751			
100153700	IDAHO FALLS	ID		05/31/2024		932		(182)			(182)		751	751			
100166132	MEBANE	NC		09/09/2024		812		(61)			(61)		751	751			
100091875	KISSIMMEE	FL		01/30/2023		822		(71)			(71)		751	751			
100176768	HOUSTON	TX		11/15/2024		799		(48)			(48)		751	751			
100158979	COLUMBUS	OH		08/15/2024		859		(108)			(108)		751	751			
100155038	ORLANDO	FL		07/19/2024		986		(235)			(235)		751	751			
100164264	NEW BRUNSWICK	NJ		08/21/2024		794		(43)			(43)		751	751			
100146091	ROCK HILL	SC		03/19/2024		885		(133)			(133)		751	751			
100164839	FORT MYERS	FL		08/26/2024		745		7			7		751	751			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100174025	LAS VEGAS	NV		10/31/2024		638		113			113		751	751			
100180242	WHITEFISH	MT		11/25/2024		715		36			36		752	752			
100164086	HESPERIA	CA		08/21/2024		791		(39)			(39)		752	752			
100134704	SOUTH BEND	IN		10/30/2023		858		(106)			(106)		752	752			
100084613	LIBBY	MT		08/02/2022		793		(41)			(41)		752	752			
100140755	CAMDEN	NJ		01/22/2024		1,015		(263)			(263)		752	752			
100109968	CLEVELAND	OH		06/22/2023		792		(40)			(40)		752	752			
100167427	OAKLEY	CA		09/16/2024		874		(122)			(122)		752	752			
100165329	LANCASTER	CA		08/29/2024		878		(126)			(126)		752	752			
100085086	ZIERIKZEE	NLD		07/27/2022		779						(60)	719	752	33		33
100133957	CHICAGO	IL		10/25/2023		823		(71)			(71)		752	752			
100167558	GOODYEAR	AZ		09/19/2024		692		60			60		752	752			
100166078	SUGAR HILL	GA		09/09/2024		811		(59)			(59)		752	752			
100160478	DYER	IN		07/19/2024		828		(75)			(75)		752	752			
100115627	INDIO	CA		07/19/2023		851		(99)			(99)		752	752			
100157789	GLEN BURNIE	MD		08/01/2024		838		(85)			(85)		753	753			
100168585	HICKORY	NC		09/25/2024		722		31			31		753	753			
100134036	DANVILLE	VA		10/25/2023		814		(61)			(61)		753	753			
100160190	DACULA	GA		07/18/2024		810		(57)			(57)		753	753			
100159430	SAN ANTONIO	TX		07/15/2024		782		(29)			(29)		753	753			
100159406	HICKORY	NC		07/15/2024		837		(84)			(84)		753	753			
100163417	JURUPA VALLEY	CA		09/27/2024		868		(115)			(115)		753	753			
100163163	SEASIDE HEIGHTS	NJ		08/13/2024		839		(87)			(87)		752	754		2	2
100043237	SEAFORD	NY		08/13/2020		542		212			212		754	754			
100164533	POINCIANA	FL		08/21/2024		766		(12)			(12)		754	754			
100168649	SCOTTSDALE	AZ		09/25/2024		1,052		(298)			(298)		754	754			
100100184	DAYTON	OH		03/17/2023		815		(61)			(61)		754	754			
100162687	VALDOSTA	GA		08/12/2024		710		44			44		754	754			
100161485	MAGNOLIA	TX		07/30/2024		804		(51)			(51)		753	754		1	1
100142993	CULPEPPER	VA		02/12/2024		856		(102)			(102)		754	754			
100146444	SAVANNAH	GA		03/19/2024		935		(181)			(181)		754	754			
100158126	TYRONE	PA		07/09/2024		983		(26)			(26)		957	754		(203)	(203)
100153030	SACHSE	TX		06/27/2024		691		63			63		754	754			
100135036	HOUSTON	TX		10/30/2023		68		686			686		754	754			
100158776	ALEXANDRIA	VA		07/10/2024		744		10			10		754	754			
100147651	MOJAVE	CA		04/04/2024		933		(178)			(178)		754	754			
100112086	HANOVER	PA		06/29/2023		731		24			24		754	754			
100161011	EUREKA	CA		07/24/2024		802		(47)			(47)		754	754			
100167005	KITTERY	ME		09/13/2024		816		(61)			(61)		755	755			
100162263	WELLINGTON	FL		09/06/2024		896		(142)			(142)		755	755			
100147477	MINNEAPOLIS	MN		04/03/2024		892		(137)			(137)		755	755			
100156753	ELMWOOD PARK	NJ		06/26/2024		799		(44)			(44)		755	755			
100162796	OCEAN CITY	MD		08/12/2024		820		(65)			(65)		755	755			
100157915	OSAGE BEACH	MO		07/09/2024		762		(7)			(7)		755	755			
100162765	CARMEL	IN		08/12/2024		832		(78)			(78)		755	755			
100163031	KATY	TX		08/13/2024		624		(58)			(58)		566	755		189	189
100043572	HOUSTON	TX		08/13/2020		889		(134)			(134)		755	755			
100152729	SAN JACINTO	CA		05/22/2024		967		(212)			(212)		755	755			
100054871	ANDERSON	SC		03/23/2021		888		(133)			(133)		755	755			
100166327	PALM SPRINGS	CA		10/24/2024		881		(126)			(126)		755	755			
100164284	BELLINGHAM	WA		08/21/2024		789		(34)			(34)		755	755			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100151	POLK CITY	FL		03/28/2023		923		(168)			(168)		755	755			
100133945	PLEASANTVILLE	NJ		10/25/2023		857		(102)			(102)		755	755			
100099785	ENDICOTT	NY		02/28/2023		799		(43)			(43)		755	755			
100165005	MONROE	NY		08/28/2024		876		(121)			(121)		755	755			
100152907	INDEPENDENCE	MO		05/22/2024		792		(36)			(36)		756	756			
100086627	COLUMBIA	SC		09/30/2022		896		(141)			(141)		756	756			
100162769	FORNEY	TX		08/12/2024		735		21			21		756	756			
100102908	KANSAS CITY	MO		06/22/2023		1,013		(257)			(257)		756	756			
100146538	CATOOSA	OK		03/19/2024		893		(137)			(137)		756	756			
100162507	LAS VEGAS	NV		08/12/2024		787		(31)			(31)		756	756			
100170511	AZUSA	CA		10/09/2024		970		(214)			(214)		756	756			
100030261	STATESVILLE	NC		12/20/2018		751		5			5		756	756			
100114367	LONGVILLE	LA		06/29/2023		706		50			50		756	756			
100053452	ODENTON	MD		03/23/2021		795		(39)			(39)		756	756			
100053600	INGLEWOOD	CA		03/23/2021		1,017		(261)			(261)		756	756			
100165532	ANNA	TX		08/29/2024		794		(40)			(40)		755	756		1	1
100161076	PALM BAY	FL		07/24/2024		803		(47)			(47)		756	756			
100159371	HUNTERSVILLE	NC		07/15/2024		871		(114)			(114)		756	756			
100165658	FORT WORTH	TX		10/04/2024		918		(162)			(162)		756	756			
100171221	KANEOHE	HI		10/16/2024		932		(176)			(176)		756	756			
100174830	ARLINGTON	VA		10/31/2024		711		45			45		756	756			
100165486	STATELINE	NV		08/29/2024		690		65			65		755	756		1	1
100161518	WATERBURY	CT		07/30/2024		808		(53)			(53)		755	756		1	1
100163186	FRESNO	CA		08/13/2024		689		67			67		756	756			
100167755	TOTOWA	NJ		09/19/2024		870		(113)			(113)		756	756			
100101619	TERRE HAUTE	IN		04/26/2023		837		(81)			(81)		756	756			
100167590	DACULA	GA		09/19/2024		841		(85)			(85)		756	756			
100100032	STATESBORO	GA		03/28/2023		966		(209)			(209)		756	756			
100155427	LONG BEACH	CA		06/18/2024		943		(186)			(186)		756	756			
100109003	ALPINE	CA		05/31/2023		889		(133)			(133)		757	756			
100167902	TWENTYNINE PALMS	CA		09/20/2024		814		(57)			(57)		757	757			
100166225	WINCHESTER	CA		09/09/2024		692		65			65		757	757			
100167452	EL CAJON	CA		09/16/2024		861		(105)			(105)		757	757			
100103131	SCRANTON	PA		04/21/2023		814		(58)			(58)		757	757			
100165488	SURFSIDE BEACH	TX		08/29/2024		824		(67)			(67)		757	757			
100169338	WORCESTER	MA		09/27/2024		809		(52)			(52)		757	757			
100115246	GREENSBORO	NC		07/17/2023		841		(84)			(84)		757	757			
100141358	DETROIT	MI		01/30/2024		763		(6)			(6)		757	757			
100160344	PATTERSON	CA		09/06/2024		875		(118)			(118)		757	757			
100162921	WATERVLIET	MI		08/12/2024		816		(59)			(59)		757	757			
100152471	HOUSTON	TX		05/16/2024		975		(218)			(218)		757	757			
100173489	OAKLAND	CA		10/29/2024		890		(133)			(133)		757	757			
100164368	APPLE VALLEY	CA		08/21/2024		785		(27)			(27)		757	757			
100162327	MONTGOMERY	TX		08/06/2024		899		(142)			(142)		757	757			
100164461	COEUR D ALENE	ID		08/21/2024		822		(65)			(65)		757	757			
100160956	HOUSTON	TX		07/24/2024		842		(84)			(84)		757	757			
100160035	LEAGUE CITY	TX		07/17/2024		795		(39)			(39)		756	757		1	1
100159301	FORNEY	TX		07/15/2024		831		(73)			(73)		757	757			
100165555	DAVENPORT	FL		08/29/2024		1,022		(77)			(77)		946	757		(189)	(189)
100062639	INWOOD	WV		07/01/2021		768		(11)			(11)		757	757			
100162990	MINNEAPOLIS	MN		08/12/2024		851		(93)			(93)		757	757			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161477	INDIAN TRAIL	NC		07/30/2024		777		(21)			(21)		756	757		1	1
100158615	KYLE	TX		07/10/2024		805		(48)			(48)		757	757			
100055827	KNOXVILLE	TN		03/23/2021		912		(154)			(154)		758	758			
100159393	KOKOMO	IN		07/15/2024		824		(66)			(66)		758	758			
100157882	BIRMINGHAM	AL		07/09/2024		811		(53)			(53)		758	758			
100109659	BALTIMORE	MD		06/14/2023		888		(130)			(130)		758	758			
100143605	BALTIMORE	MD		02/21/2024		789		(31)			(31)		758	758			
100043678	MESA	AZ		08/13/2020		854		(96)			(96)		758	758			
100149702	WAUKEGAN	IL		04/26/2024		818		(60)			(60)		758	758			
100161456	OKLAHOMA CITY	OK		07/30/2024		815		(58)			(58)		757	758		1	1
100173407	SYLMAR	CA		10/29/2024		897		(139)			(139)		758	758			
100167857	OXNARD	CA		09/20/2024		825		(67)			(67)		758	758			
100146194	WATERBURY	CT		03/19/2024		936		(178)			(178)		758	758			
100156867	GASTONIA	NC		06/27/2024		786		(27)			(27)		758	758			
100115140	HAMMOND	IN		07/17/2023		836		(78)			(78)		758	758			
100143034	ASTOR	FL		02/12/2024		1,007		(249)			(249)		758	758			
100166179	WEST LINN	OR		09/09/2024		877		(118)			(118)		758	758			
100163068	PANAMA CITY BEACH	FL		08/13/2024		839		(82)			(82)		757	759		1	1
100161805	HACKETTSTOWN	NJ		07/31/2024		(1,269)		2,028			2,028		759	759			
100163959	JOSHUA TREE	CA		10/04/2024		781		(23)			(23)		759	759			
100146342	PORTSMOUTH	VA		03/19/2024		928		(169)			(169)		759	759			
100142312	CLIFTON	NJ		03/15/2024		804		(45)			(45)		759	759			
100112637	NEOSHO	MO		06/29/2023		634		125			125		759	759			
100151817	PASADENA	TX		05/10/2024		892		(134)			(134)		759	759			
100156671	NAUGATUCK	CT		06/24/2024		846		(87)			(87)		759	759			
100143784	WATERFORD	MI		02/27/2024		920		(161)			(161)		759	759			
100160976	ARGYLE	TX		07/24/2024		814		(55)			(55)		759	759			
100170062	SOUTH PASADENA	CA		11/08/2024		806		(47)			(47)		759	759			
100154583	CHICAGO	IL		06/14/2024		775		(16)			(16)		759	759			
100158081	GLENROCK	WY		07/09/2024		997		(50)			(50)		947	759		(188)	(188)
100152892	JACKSONVILLE	FL		05/22/2024		949		(190)			(190)		759	759			
100166207	LEHI	UT		09/09/2024		840		(81)			(81)		759	759			
100165435	AUSTIN	TX		08/29/2024		762		(4)			(4)		758	759		1	1
100157866	SACHSE	TX		07/09/2024		836		(77)			(77)		759	759			
100163174	SOUTHERN PINES	NC		08/13/2024		774		(17)			(17)		758	759		2	2
100027889	NEW IBERIA	LA		10/26/2018		344		415			415		760	760			
100163093	GAINESVILLE	FL		08/13/2024		858		(100)			(100)		758	760		2	2
100141551	HIGHLAND	CA		01/30/2024		815		(55)			(55)		760	760			
100160561	AURORA	IL		07/19/2024		881		(121)			(121)		760	760			
100158765	CARVER	MN		07/10/2024		844		(85)			(85)		760	760			
100161030	MARYVILLE	TN		07/24/2024		824		(64)			(64)		760	760			
100146101	EASLEY	SC		03/19/2024		928		(169)			(169)		760	760			
100140951	DURHAM	NC		03/28/2024		886		(126)			(126)		760	760			
100163048	EUGENE	OR		08/13/2024		847		(89)			(89)		758	760		2	2
100164210	CERES	CA		08/21/2024		775		(15)			(15)		760	760			
100158141	HILO	HI		07/09/2024		1,026		(78)			(78)		948	760		(188)	(188)
100164176	LAKE FOREST (TRABUCO CANYON AR	CA		08/21/2024		803		(42)			(42)		760	760			
100165443	STOCKTON	CA		08/29/2024		1,101		(91)			(91)		1,010	760		(250)	(250)
100135634	WINNSBORO	TX		11/09/2023		960		(200)			(200)		760	760			
100111434	YPSILANTI	MI		06/29/2023		347		414			414		760	760			
100175193	ALHAMBRA	CA		11/05/2024		836		(76)			(76)		760	760			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158152	SEVERN	MD		07/09/2024		981		(33)			(33)		948	760		(188)	(188)
100162913	AZLE	TX		08/12/2024		845		(85)			(85)		760	760			
100143735	INDIANAPOLIS	IN		02/26/2024		837		(76)			(76)		761	761			
100141548	MARRERO	LA		01/30/2024		941		(180)			(180)		761	761			
100111173	JACKSON	TN		06/29/2023		483		278			278		761	761			
100045685	KOKOMO	IN		11/25/2020		733		28			28		761	761			
100141131	PITTSTON	PA		01/30/2024		802		(41)			(41)		761	761			
100165580	JACKSONVILLE	FL		08/29/2024		744		16			16		760	761		1	1
100145959	NAPERVILLE	IL		03/19/2024		936		(176)			(176)		761	761			
100159520	CADDO MILLS	TX		07/15/2024		812		(51)			(51)		761	761			
100149988	MILWAUKEE	WI		06/07/2024		815		(54)			(54)		761	761			
100149836	OMAHA	NE		04/29/2024		837		(76)			(76)		761	761			
100143581	CLEVELAND	OH		02/21/2024		808		(47)			(47)		761	761			
100137173	MABLETON	GA		11/28/2023		1,046		(285)			(285)		761	761			
100153886	CLARKSVILLE	TN		06/05/2024		967		(206)			(206)		761	761			
100165581	AUBREY	TX		08/29/2024		770		(10)			(10)		760	761		1	1
100165513	BENTONVILLE	AR		08/29/2024		800		(40)			(40)		760	761		1	1
100046934	EPHRATA	PA		11/20/2020		1,014		(253)			(253)		761	761			
100165271	TEXAS CITY	TX		08/29/2024		721		41			41		762	762			
100149874	VENETIA	PA		04/29/2024		980		(219)			(219)		762	762			
100167978	PENRYN	CA		09/20/2024		845		(84)			(84)		762	762			
100153849	AURORA	IL		06/05/2024		776		(15)			(15)		762	762			
100103264	TRENTON	NJ		04/27/2023		945		(183)			(183)		762	762			
100133431	BALTIMORE	MD		10/19/2023		928		(167)			(167)		762	762			
100164601	HUTTO	TX		08/21/2024		1,024		(262)			(262)		762	762			
100155528	STOCKTON	CA		06/18/2024		954		(192)			(192)		762	762			
100146375	OVERLAND PARK	KS		03/19/2024		943		(182)			(182)		762	762			
100156563	GULF BREEZE	FL		06/24/2024		848		(86)			(86)		762	762			
100178322	SEVIERVILLE	TN		11/19/2024		841		(79)			(79)		762	762			
100158031	APEX	NC		07/09/2024		951							950	762		(188)	(188)
100133771	GUERNEVILLE	CA		10/20/2023		778		(15)			(15)		762	762			
100162978	EAGLE	ID		08/12/2024		856		(94)			(94)		762	762			
100161341	CONROE	TX		07/25/2024		811		(49)			(49)		762	762			
100154949	BUFFALO	MN		07/19/2024		821		(59)			(59)		762	762			
100164465	NASHVILLE	TN		08/21/2024		841		(79)			(79)		762	762			
100160415	HOUSTON	TX		07/19/2024		801		(38)			(38)		762	762			
100153066	SCOTTSDALE	AZ		06/27/2024		896		(133)			(133)		763	763			
100171895	WEST YARMOUTH	MA		10/17/2024		827		(64)			(64)		763	763			
100156499	FLEMINGTON	NJ		06/24/2024		849		(87)			(87)		763	763			
100172555	PORTLAND	ME		10/23/2024		836		(73)			(73)		763	763			
100141171	MEMPHIS	TN		01/30/2024		827		(64)			(64)		763	763			
100155998	ORLANDO	FL		06/18/2024		885		(122)			(122)		763	763			
100165327	OCALA	FL		08/29/2024		836		(73)			(73)		763	763			
100161538	AUBREY	TX		07/30/2024		858		(96)			(96)		762	763		1	1
100165750	THE COLONY	TX		08/29/2024		884		(121)			(121)		763	763			
100043277	MADISONVILLE	TN		08/13/2020		25		738			738		763	763			
100159902	FLORIDA CITY	FL		08/16/2024		833		(69)			(69)		763	763			
100168428	WASHINGTON	UT		09/25/2024		739		24			24		763	763			
100151137	PARMA	OH		05/09/2024		836		(72)			(72)		763	763			
100159419	PICKENS	SC		07/15/2024		854		(91)			(91)		763	763			
100099828	TRENTON	NJ		02/28/2023		833		(69)			(69)		764	764			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160167	SHARPSBURG	MD		07/18/2024		843		(79)			(79)		764	764			
100160520	METHUEN	MA		07/19/2024		757		7			7		764	764			
100163121	CHANDLER	AZ		08/13/2024		844		(82)			(82)		762	764		2	2
100014161	SORRENTO	FL		05/25/2017		717		47			47		764	764			
100055511	COLUMBUS	GA		03/23/2021		1,977		(1,213)			(1,213)		764	764			
100146010	LAKE IN THE HILLS	IL		03/19/2024		900		(136)			(136)		764	764			
100173505	GREAT NECK	NY		10/29/2024		924		(160)			(160)		764	764			
100161863	NAPLES	FL		07/31/2024		770		(5)			(5)		764	764			
100164342	HARRISBURG	NC		08/21/2024		785		(20)			(20)		765	765			
100164560	SARASOTA	FL		08/21/2024		852		(87)			(87)		765	765			
100100186	MAPLE HEIGHTS	OH		03/17/2023		811		(47)			(47)		765	765			
100151428	EGG HARBOR CITY	NJ		05/10/2024		787		(23)			(23)		765	765			
100174899	CELEBRATION	FL		10/31/2024		741		24			24		765	765			
100162611	MARIPOSA	CA		08/12/2024		817		(52)			(52)		765	765			
100121058	NETHERLANDS	NLD		08/28/2023		788						(16)	772	765	(8)		(8)
100163111	ANNA	TX		08/13/2024		830		(66)			(66)		763	765		2	2
100159460	ATHENS	GA		07/15/2024		834		(69)			(69)		765	765			
100162723	LAND O LAKES	FL		08/12/2024		847		(82)			(82)		765	765			
100142855	DURHAM	NC		02/08/2024		848		(83)			(83)		765	765			
100146080	HANOVER	PA		03/19/2024		950		(185)			(185)		765	765			
100132714	MEMPHIS	TN		11/03/2023		1,021		(256)			(256)		765	765			
100172302	HIGHLANDS RANCH	CO		10/21/2024		392		(8)			(8)		383	765		382	382
100115209	WATERBURY	CT		07/17/2023		884		(119)			(119)		765	765			
100164355	MUNFORD	TN		08/21/2024		696		69			69		765	765			
100126363	KANNAPOLIS	NC		08/30/2023		835		(70)			(70)		765	765			
100126426	SYRACUSE	NY		08/30/2023		804		(38)			(38)		765	765			
100170472	SEATTLE	WA		10/09/2024		883		(118)			(118)		765	765			
100162916	LAS VEGAS	NV		08/12/2024		828		(62)			(62)		765	765			
100054653	WINDBER	PA		03/23/2021		989		(224)			(224)		765	765			
100154868	BLUE ISLAND	IL		07/19/2024		955		(189)			(189)		765	765			
100171600	PROVO	UT		10/16/2024		790		(25)			(25)		766	766			
100162855	FULSHEAR	TX		08/12/2024		702		64			64		766	766			
100158043	LAKELAND	FL		07/09/2024		971		(16)			(16)		955	766		(189)	(189)
100099554	CHATTANOOGA	TN		02/17/2023		764		2			2		766	766			
100153887	SALISBURY	NC		06/05/2024		851		(85)			(85)		766	766			
100137495	SAINT CLOUD	MN		01/11/2024		1,057		(291)			(291)		766	766			
100090005	WAPATO	WA		01/13/2023		1,148		(382)			(382)		766	766			
100143531	MARKHAM	IL		02/21/2024		825		(59)			(59)		766	766			
100150802	WESTFIELD	MA		05/08/2024		825		(59)			(59)		766	766			
100174309	FENNVILLE	MI		10/31/2024		698		68			68		766	766			
100159291	MEREDITH	NH		07/15/2024		870		(104)			(104)		766	766			
100159293	WALTON	KY		07/15/2024		835		(69)			(69)		766	766			
100109955	LANSING	IL		06/22/2023		831		(65)			(65)		766	766			
100156001	BONITA SPRINGS	FL		06/18/2024		946		(180)			(180)		766	766			
100112392	SUITLAND	MD		06/29/2023		525		241			241		766	766			
100154901	PRESCOTT	AZ		07/19/2024		885		(119)			(119)		766	766			
100153617	MERIDEN	CT		05/31/2024		810		(43)			(43)		766	766			
100164362	PILOT POINT	TX		08/21/2024		690		76			76		766	766			
100153675	FORT MYERS	FL		05/31/2024		808		(42)			(42)		766	766			
100044297	EAST WINDSOR	NJ		08/19/2020		674		93			93		766	766			
100053623	CLEVELAND	OK		03/23/2021		1,085		(320)			(320)		766	766		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054349	SAINT PAUL	MN		03/23/2021		808		(41)			(41)		766	766			
100155160	HILTON HEAD ISLAND	SC		07/19/2024		854		(88)			(88)		767	767			
100091067	LEHIGHTON	PA		01/31/2023		1,042		(276)			(276)		767	767			
100165563	LAVEEN	AZ		08/29/2024		792		(26)			(26)		765	767		1	1
100176685	LOS ANGELES	CA		11/15/2024		898		(131)			(131)		767	767			
100159940	LAKE WORTH	FL		08/16/2024		892		(125)			(125)		767	767			
100088524	ALMELO	NLD		10/27/2022		777						36	813	767	(46)		(46)
100120500	ONTARIO	CA		08/18/2023		946		(179)			(179)		767	767			
100088881	IRVING	TX		11/15/2022		808		(41)			(41)		767	767			
100091803	PHILADELPHIA	PA		01/30/2023		896		(128)			(128)		768	767		(1)	(1)
100162748	SAN DIEGO	CA		08/12/2024		854		(87)			(87)		767	767			
100151948	LAKE ODESSA	MI		06/14/2024		802		(35)			(35)		767	767			
100169096	WOODLAND	CA		09/27/2024		832		(67)			(67)		765	767		2	2
100157641	ALPHARETTA	GA		06/28/2024		1,027		(260)			(260)		767	767			
100164365	VISALIA	CA		08/21/2024		718		49			49		767	767			
100127086	ATLANTA	GA		08/30/2023		316		451			451		767	767			
100161102	LURAY	VA		07/24/2024		694		73			73		767	767			
100171900	MIDVALE	UT		10/17/2024		405		(21)			(21)		385	767		383	383
100147356	ATLANTIC CITY	NJ		05/08/2024		1,110		(343)			(343)		767	767			
100170500	WOODLAND HILLS	CA		10/09/2024		946		(178)			(178)		767	767			
100163834	HOUSTON	TX		09/27/2024		838		(71)			(71)		767	767			
100169359	MIAMI	FL		09/27/2024		1,163		(396)			(396)		767	767			
100147374	MACHESNEY PARK	IL		05/08/2024		892		(125)			(125)		768	768			
100146304	NORTH FORT MYERS	FL		03/19/2024		947		(180)			(180)		768	768			
100162976	SAINT PETERS	MO		08/12/2024		844		(76)			(76)		768	768			
100053762	NEW HARTFORD	NY		03/23/2021		802		(34)			(34)		768	768			
100170284	LAWRENCE	NY		10/08/2024		854		(86)			(86)		768	768			
100171462	WASHINGTON	DC		10/16/2024		782		(14)			(14)		768	768			
100119746	BALTIMORE	MD		08/08/2023		813		(44)			(44)		769	769			
100160995	KOKOMO	IN		07/24/2024		829		(61)			(61)		769	769			
100173411	CROSBY	TX		10/29/2024		877		(108)			(108)		769	769			
100161552	FORT WORTH	TX		07/30/2024		850		(82)			(82)		768	769		1	1
100054609	LINCOLN	NE		03/23/2021		819		(50)			(50)		769	769			
100164551	DAYTONA BEACH	FL		08/21/2024		940		(171)			(171)		769	769			
100169148	WESLACO	TX		09/27/2024		816		(50)			(50)		767	769		2	2
100146540	COLUMBIA	SC		03/19/2024		943		(174)			(174)		769	769			
100155494	BOWIE	MD		06/18/2024		939		(170)			(170)		769	769			
100164617	DRIPPING SPRINGS	TX		08/21/2024		913		(144)			(144)		769	769			
100171947	LANCASTER	CA		10/17/2024		454		(30)			(30)		423	769		346	346
100158616	LYNCHBURG	VA		07/10/2024		818		(49)			(49)		770	770			
100160931	HARLEYSVILLE	PA		07/24/2024		870		(100)			(100)		770	770			
100143909	PHELAN	CA		03/06/2024		938		(168)			(168)		770	770			
100141226	ESSEX	MD		01/30/2024		958		(188)			(188)		770	770			
100108965	PHILADELPHIA	PA		05/31/2023		1,019		(249)			(249)		770	770			
100153620	PALMETTO	FL		05/31/2024		857		(87)			(87)		770	770			
100143556	NORMAN	OK		02/21/2024		833		(63)			(63)		770	770			
100043689	DES MOINES	IA		08/13/2020		977		(206)			(206)		771	770		(1)	(1)
100161433	RALEIGH	NC		07/29/2024		853		(83)			(83)		770	770			
100164626	GILBERT	AZ		08/21/2024		902		(131)			(131)		770	770			
100173128	SAN DIEGO	CA		10/30/2024		811		(41)			(41)		770	770			
100167945	HOFFMAN ESTATES	IL		09/20/2024		802		(32)			(32)		771	771			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172900	TEMECULA	CA		10/25/2024		920		(149)			(149)		771	771			
100027978	AKRON	OH		10/26/2018		367		404			404		771	771			
100163185	ADELANTO	CA		08/13/2024		726		45			45		771	771			
100090267	MOUNT DORA	FL		01/13/2023		988		(217)			(217)		771	771			
100128502	MILWAUKEE	WI		09/15/2023		840		(69)			(69)		771	771			
100160048	CLAYTON	OK		07/17/2024		856		(86)			(86)		770	771		1	1
100162677	WESLEY CHAPEL	FL		08/12/2024		824		(53)			(53)		771	771			
100157723	LOCUST GROVE	GA		06/28/2024		781		(10)			(10)		771	771			
100038987	MEATH	IRL		09/27/2019		(21,190)		(2,405)			(2,405)	(1)	(23,596)	771	5	24,362	24,367
100168529	CORAOPOLIS	PA		09/25/2024		853		(82)			(82)		771	771			
100045616	FRIERSON	LA		11/25/2020		706		65			65		771	771			
100120634	COLUMBIA	SC		08/18/2023		1,008		(237)			(237)		772	772			
100158067	WEST HAZLETON	PA		07/09/2024		1,168		(80)			(80)		1,088	772		(317)	(317)
100129934	SOUTH BEND	IN		09/27/2023		826		(54)			(54)		772	772			
100146718	MESQUITE	TX		03/20/2024		996		(224)			(224)		772	772			
100151942	BRISTOL	CT		06/14/2024		1,022		(251)			(251)		772	772			
100163973	MISSION	TX		10/04/2024		899		(127)			(127)		772	772			
100172619	FORT MYERS	FL		10/24/2024		814		(42)			(42)		772	772			
100050200	IRMO	SC		11/20/2020		1,385		(613)			(613)		772	772			
100157740	HUGHSON	CA		07/02/2024		854		(82)			(82)		772	772			
100166080	SOUTH LAKE TAHOE	CA		09/09/2024		845		(73)			(73)		772	772			
100101801	MILWAUKEE	WI		03/31/2023		840		(68)			(68)		772	772			
100159690	HUMBLE	TX		08/23/2024		823		(51)			(51)		772	772			
100158793	SUFFOLK	VA		07/10/2024		867		(95)			(95)		772	772			
100163100	THE VILLAGES	FL		08/13/2024		834		(61)			(61)		772	772			
100164080	NAPLES	FL		08/21/2024		797		(25)			(25)		772	772			
100169330	CAPE CORAL	FL		09/27/2024		888		(116)			(116)		772	772			
100153928	ATLANTA	GA		06/05/2024		797		(25)			(25)		772	772			
100153407	PHILADELPHIA	PA		05/30/2024		825		(52)			(52)		772	772			
100119751	WEISER	ID		08/08/2023		788		(15)			(15)		772	772			
100161517	AUBURN	GA		07/30/2024		858		(87)			(87)		771	772		1	1
100158116	NEW BRAUNFELS	TX		07/09/2024		926		38			38		964	773		(191)	(191)
100158930	RICHMOND	VA		07/12/2024		882		(110)			(110)		773	773			
100082033	LEIDEN	NLD		03/30/2022		789						8	797	773	(24)		(24)
100167882	BAKERSFIELD	CA		09/20/2024		901		(128)			(128)		773	773			
100100191	MILWAUKEE	WI		03/17/2023		819		(47)			(47)		773	773			
100156475	RIDGELAND	SC		06/24/2024		834		(61)			(61)		773	773			
100099808	BIG SPRING	TX		02/28/2023		836		(63)			(63)		773	773			
100143623	BALTIMORE	MD		02/21/2024		823		(50)			(50)		773	773			
100160384	LUCERNE	CA		09/06/2024		856		(83)			(83)		773	773			
100156822	TROUTDALE	OR		06/27/2024		841		(68)			(68)		773	773			
100149883	RALEIGH	NC		04/29/2024		971		(197)			(197)		773	773			
100163795	RIVERSIDE	CA		09/27/2024		892		(118)			(118)		774	774			
100111510	YOUNGSTOWN	OH		06/29/2023		140		633			633		774	774			
100164195	LOS ANGELES	CA		08/21/2024		878		(105)			(105)		774	774			
100164359	ROUND ROCK	TX		08/21/2024		815		(41)			(41)		774	774			
100164657	NEWARK	NJ		08/23/2024		763		11			11		774	774			
100162791	HOLLY SPRINGS	NC		08/12/2024		798		(24)			(24)		774	774			
100162728	SILVER SPRING	MD		08/12/2024		848		(74)			(74)		774	774			
100149131	NEW ORLEANS	LA		04/22/2024		900		(126)			(126)		774	774			
100150848	RIVERDALE	GA		05/08/2024		786		(12)			(12)		774	774			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126384	CAPE MAY COURT HOUSE	NJ		08/30/2023		906		(132)			(132)		774	774			
100043721	RIVIERA BEACH	FL		08/13/2020		994		(220)			(220)		774	774			
100164396	DEBARY	FL		08/21/2024		807		(33)			(33)		774	774			
100111271	WEST LIBERTY	KY		06/29/2023		363		412			412		774	774			
100165517	TUCSON	AZ		08/29/2024		834		(61)			(61)		773	774		2	2
100161052	TAMPA	FL		07/24/2024		828		(53)			(53)		775	775			
100163137	GEORGETOWN	TX		08/13/2024		554		(38)			(38)		516	775		259	259
100161501	BOWLING GREEN	KY		07/30/2024		1,010		(80)			(80)		930	775		(155)	(155)
100151780	BROWNSVILLE	TX		05/10/2024		891		(117)			(117)		775	775			
100158077	BUSHKILL	PA		07/09/2024		1,044		(78)			(78)		966	775		(192)	(192)
100175212	COVINA	CA		11/05/2024		844		(69)			(69)		775	775			
100164621	KISSIMMEE	FL		08/21/2024		938		(163)			(163)		775	775			
100168522	MAPLE VALLEY	WA		09/25/2024		835		(60)			(60)		775	775			
100138215	BUFORD	GA		12/14/2023		285		491			491		775	775			
100171842	SHELTON	WA		10/17/2024		457		(69)			(69)		389	775		386	386
100140892	LEHIGH ACRES	FL		02/26/2024		954		(179)			(179)		775	775			
100099655	TALLAHASSEE	FL		04/06/2023		937		(162)			(162)		775	775			
100160891	SUQUAMISH	WA		07/24/2024		864		(89)			(89)		775	775			
100131866	NEW LONDON	CT		10/06/2023		931		(155)			(155)		775	775			
100161318	DAVENPORT	FL		07/25/2024		814		(38)			(38)		776	776			
100038899	DUBLIN	IRL		09/27/2019		(18,180)		(1,986)			(1,986)		(20,167)	776		20,942	20,942
100165644	LAGUNA HILLS	CA		10/04/2024		928		(152)			(152)		776	776			
100114450	DENVILLE	NJ		06/29/2023		564		212			212		776	776			
100113305	HUNLOCK CREEK	PA		06/29/2023		158		618			618		776	776			
100162763	TEMPE	AZ		08/12/2024		792		(16)			(16)		776	776			
100167876	HUDSON	MA		09/20/2024		844		(69)			(69)		776	776			
100163848	ORLANDO	FL		09/27/2024		762		14			14		776	776			
100146125	SURPRISE	AZ		03/19/2024		961		(185)			(185)		776	776			
100143358	NORTH PROVIDENCE	RI		02/16/2024		796		(20)			(20)		776	776			
100153463	GRAND RAPIDS	MI		05/30/2024		829		(53)			(53)		776	776			
100173570	UNITED KINGDOM	GBR		10/29/2024		800							800	776	(24)		(24)
100158537	MERCED	CA		07/10/2024		917		(140)			(140)		776	776			
100168553	BRIAN HEAD	UT		09/25/2024		834		(58)			(58)		776	776			
100151474	RADCLIFF	KY		05/10/2024		761		16			16		777	777			
100142108	MILWAUKEE	WI		02/29/2024		964		(188)			(188)		777	777			
100146535	BATTLE GROUND	WA		03/19/2024		961		(184)			(184)		777	777			
100043519	INDIANAPOLIS	IN		08/13/2020		656		121			121		777	777			
100014741	ROANOKE	VA		09/27/2017		703		74			74		777	777			
100168121	NEWARK	DE		09/20/2024		781		(4)			(4)		777	777			
100134863	GRAND SALINE	TX		10/30/2023		919		(141)			(141)		777	777			
100167012	ASTORIA	NY		09/13/2024		863		(85)			(85)		777	777			
100172740	SAN JOSE	CA		11/21/2024		846		(69)			(69)		777	777			
100174140	TAMARAC	FL		10/31/2024		835		(58)			(58)		777	777			
100048029	EASLEY	SC		11/20/2020		1,191		(414)			(414)		777	777		1	1
100152274	BONHAM	TX		05/17/2024		743		35			35		777	777			
100152806	LAS VEGAS	NV		05/22/2024		875		(98)			(98)		777	777			
100111804	LITHONIA	GA		06/29/2023		270		507			507		777	777			
100112327	COTTAGE GROVE	MN		06/29/2023		617		160			160		778	778			
100026295	SAINT FRANCIS	WI		09/20/2018		477		301			301		778	778			
100158120	KYLE	TX		07/09/2024		1,005		(35)			(35)		970	778		(192)	(192)
100162574	ALLENTOWN	PA		08/12/2024		859		(81)			(81)		778	778			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115274	GALLOWAY	NJ		07/17/2023		861		(83)			(83)		778	778			
100159956	MIAMI	FL		08/16/2024		928		(150)			(150)		778	778			
100082053	SPIJKENISSE	NLD		03/30/2022		794						8	802	778	(24)		(24)
100166961	ANCHORAGE	AK		09/13/2024		611		(88)			(88)		522	778		256	256
100161450	WENDELL	NC		07/30/2024		803		(26)			(26)		777	778		1	1
100136927	PHILADELPHIA	PA		11/28/2023		748		31			31		778	778			
100164341	SAINT AUGUSTINE	FL		08/21/2024		847		(68)			(68)		778	778			
100154545	BALTIMORE	MD		06/14/2024		897		(118)			(118)		778	778			
100159238	FORT WORTH	TX		07/15/2024		878		(100)			(100)		778	778			
100143580	CLEVELAND	OH		02/21/2024		818		(40)			(40)		778	778			
100172165	VENICE	FL		10/17/2024		854		(75)			(75)		779	779			
100054508	BATTLE CREEK	MI		03/23/2021		874		(95)			(95)		779	779			
100136175	ODESSA	TX		12/18/2023		1,112		(333)			(333)		779	779			
100158758	NORTH CHESTERFIELD	VA		07/10/2024		835		(56)			(56)		779	779			
100174728	FORT WORTH	TX		10/31/2024		759		20			20		779	779			
100146403	CINCINNATI	OH		03/19/2024		920		(141)			(141)		779	779			
100163912	AUSTIN	TX		10/04/2024		906		(127)			(127)		779	779			
100169379	SAN DIEGO	CA		09/27/2024		920		(140)			(140)		779	779			
100143446	PROSPECT HEIGHTS	IL		02/16/2024		925		(146)			(146)		780	780			
100163112	RICHARDSON	TX		08/13/2024		803		(25)			(25)		778	780		2	2
100147204	FORT WORTH	TX		03/28/2024		822		(43)			(43)		780	780			
100155551	ELLICOTT CITY	MD		06/18/2024		945		(166)			(166)		780	780			
100164247	FOUNTAIN	CO		08/21/2024		965		(185)			(185)		780	780			
100101597	INDIANAPOLIS	IN		04/26/2023		866		(86)			(86)		780	780			
100141497	MELBOURNE	FL		01/30/2024		867		(88)			(88)		780	780			
100145878	GLEN BURNIE	MD		03/19/2024		962		(182)			(182)		780	780			
100160001	DORAL	FL		08/16/2024		810		(30)			(30)		780	780			
100114274	LOUISVILLE	KY		06/29/2023		712		68			68		780	780			
100153980	HOUSTON	TX		06/05/2024		920		(140)			(140)		780	780			
100038833	WICKLOW	IRL		09/27/2019		(26,489)		3,977			3,977		(22,512)	780		23,292	23,292
100155041	VICTORIA	TX		07/19/2024		854		(73)			(73)		780	780			
100171961	TEMPE	AZ		10/17/2024		420		(29)			(29)		391	780		389	389
100168528	SEDONA	AZ		09/25/2024		910		(130)			(130)		780	780			
100164322	DENTON	TX		08/21/2024		821		(40)			(40)		781	781			
100142489	OCALA	FL		03/08/2024		1,100		(319)			(319)		781	781			
100144823	UNITED KINGDOM	GBR		03/12/2024		626		149			149		775	781	6		6
100175576	SAN RAFAEL	CA		11/12/2024		846		(65)			(65)		781	781			
100134027	MISHAWAKA	IN		10/25/2023		825		(44)			(44)		781	781			
4010080751	ELYRIA	OH		09/27/2024		833		(52)			(52)		781	781			
100146238	BLAIRSTOWN	NJ		03/19/2024		969		(188)			(188)		781	781			
100167778	SAN DIEGO	CA		09/19/2024		934		(153)			(153)		781	781			
100159557	HINESVILLE	GA		07/15/2024		946		(165)			(165)		781	781			
100160922	BIRMINGHAM	AL		07/24/2024		832		(51)			(51)		781	781			
100161437	ROYSE CITY	TX		07/29/2024		857		(76)			(76)		781	781			
100047866	BYRON CENTER	MI		11/20/2020		1,338		(556)			(556)		782	782			
100165557	ELKINS PARK	PA		08/29/2024		641		(55)			(55)		587	782		195	195
100169816	LAKE FOREST	CA		09/30/2024		866		(84)			(84)		782	782			
100119835	GARY	IN		08/08/2023		827		(45)			(45)		782	782			
100112120	WILLIAMSBURG	OH		06/29/2023		634		148			148		782	782			
100153904	BREWER	ME		06/05/2024		894		(112)			(112)		782	782			
100152870	GRAFTON	WI		05/22/2024		948		(166)			(166)		782	782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050266	PALM COAST	FL		11/20/2020		1,124		(341)			(341)		783	782		(1)	(1)
100164317	PENDERGRASS	GA		08/21/2024		765		17			17		782	782			
100090237	SIMPSONVILLE	SC		01/13/2023		1,056		(274)			(274)		782	782			
100153396	CINCINNATI	OH		05/29/2024		977		(195)			(195)		782	782			
100165551	ANNA	TX		08/29/2024		792		(11)			(11)		781	782		1	1
100146495	RIO RANCHO	NM		03/19/2024		968		(186)			(186)		782	782			
100159378	BUFORD	GA		07/15/2024		904		(122)			(122)		782	782			
100167875	HYDE PARK	MA		09/20/2024		820		(38)			(38)		782	782			
100166113	IJAMSVILLE	MD		09/09/2024		885		(102)			(102)		782	782			
100162053	ROTONDA WEST	FL		07/31/2024		903		(121)			(121)		783	783			
100141732	BALTIMORE	MD		01/30/2024		819		(36)			(36)		783	783			
100029737	YOUNGSVILLE	PA		10/26/2018		454		329			329		783	783			
100162625	FAIRMOUNT HEIGHTS	MD		08/12/2024		839		(56)			(56)		783	783			
100165035	UPLAND	CA		08/28/2024		908		(126)			(126)		783	783			
100142854	CHICAGO	IL		02/08/2024		828		(45)			(45)		783	783			
100133972	NORMAN	OK		10/25/2023		841		(59)			(59)		783	783			
100136046	TAMPA	FL		11/16/2023		978		(195)			(195)		783	783			
100166060	SAINT CLOUD	FL		09/09/2024		886		(103)			(103)		783	783			
100166213	CENTREVILLE	VA		09/09/2024		855		(72)			(72)		783	783			
100047134	OWASSO	OK		11/20/2020		1,405		(622)			(622)		783	783			
100164867	SANTA ANA	CA		08/26/2024		876		(93)			(93)		783	783			
100108966	LEXINGTON	NC		05/31/2023		1,017		(234)			(234)		783	783			
100119758	FLORISSANT	MO		08/08/2023		834		(51)			(51)		783	783			
100169345	COMPTON	CA		09/27/2024		910		(126)			(126)		783	783			
100152728	HEMET	CA		05/22/2024		996		(213)			(213)		783	783			
100055643	LESLIE	GA		03/23/2021		1,261		(478)			(478)		783	783			
100091759	GREEN BAY	WI		03/24/2023		1,049		(266)			(266)		782	783		1	1
100161491	SAINT GEORGE	UT		07/30/2024		881		(99)			(99)		782	783		1	1
100158108	COCONUT CREEK	FL		07/09/2024		1,176		(81)			(81)		1,095	783		(311)	(311)
100159602	NORTH BRANFORD	CT		07/15/2024		989		(206)			(206)		783	783			
100160146	KNOXVILLE	TN		07/17/2024		859		(76)			(76)		782	783		1	1
100167509	PARKER	TX		10/31/2024		724		59			59		783	783			
100146418	LOGANVILLE	GA		03/19/2024		956		(172)			(172)		784	784			
100150231	UNITED KINGDOM	GBR		04/29/2024		731							731	784		53	53
100151906	BLOOMINGDALE	GA		07/10/2024		814		(31)			(31)		784	784			
100164883	LAS VEGAS	NV		08/26/2024		839		(55)			(55)		784	784			
100113784	ORCHARD PARK	NY		06/29/2023		493		291			291		784	784			
100158166	WOODSTOCK	GA		07/09/2024		1,051		(72)			(72)		979	784		(195)	(195)
100161812	MONTICELLO	NY		07/31/2024		(1,289)		2,073			2,073		784	784			
100175178	SAN JOSE	CA		11/05/2024		845		(61)			(61)		784	784			
100156702	HESPERIA	CA		06/26/2024		851		(67)			(67)		784	784			
100154976	VICTORVILLE	CA		07/19/2024		982		(198)			(198)		784	784			
100158708	LIBERTY HILL	TX		07/10/2024		847		(63)			(63)		784	784			
100141764	OREGON	OH		01/30/2024		949		(165)			(165)		784	784			
100155616	CHESTERFIELD	VA		06/18/2024		1,010		(226)			(226)		784	784			
100163072	MATTHEWS	NC		08/13/2024		833		(49)			(49)		784	784			
100169313	BRONX	NY		09/27/2024		868		(83)			(83)		784	784			
100145831	OCALA	FL		03/15/2024		833		(49)			(49)		784	784			
100120786	DELRAY BEACH	FL		08/25/2023		964		(180)			(180)		784	784			
100165528	FORT MYERS	FL		08/29/2024		821		(39)			(39)		783	784		2	2
100028124	SWINK	CO		10/26/2018		542		242			242		784	784			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012479	CELINA	OH		04/28/2017		646		138			138		784	784			
100130019	LUFKIN	TX		09/27/2023		848		(64)			(64)		784	784			
100153967	EDMOND	OK		06/05/2024		935		(150)			(150)		785	785			
100165048	PEMBROKE PINES	FL		08/28/2024		617		167			167		785	785			
100168685	LOS ANGELES	CA		09/25/2024		927		(143)			(143)		785	785			
100160517	LAKELAND	FL		07/19/2024		956		(171)			(171)		785	785			
100167747	HERMINIE	PA		09/19/2024		851		(66)			(66)		785	785			
100053906	MANITOWOC	WI		03/23/2021		1,073		(288)			(288)		785	785			
100159002	RIO LINDA	CA		08/15/2024		1,012		(228)			(228)		785	785			
100159216	TAMPA	FL		07/15/2024		826		(41)			(41)		785	785			
100161451	KYLE	TX		07/30/2024		813		(29)			(29)		784	785		1	1
100155737	THE VILLAGES	FL		06/18/2024		876		(91)			(91)		785	785			
100154738	LONG POND	PA		07/19/2024		928		(143)			(143)		785	785			
100163130	EAST POINT	GA		08/13/2024		1,055		(74)			(74)		981	785		(196)	(196)
100164191	GAITHERSBURG	MD		08/21/2024		811		(25)			(25)		785	785			
100147475	BOCA RATON	FL		04/03/2024		882		(96)			(96)		785	785			
100154165	CHARLOTTE	NC		07/11/2024		952		(167)			(167)		786	786			
100108359	AKRON	OH		05/25/2023		850		(64)			(64)		786	786			
100164276	WINCHESTER	CA		08/21/2024		842		(56)			(56)		786	786			
100155690	WEYMOUTH	MA		06/18/2024		931		(145)			(145)		786	786			
100161803	HACKETTSTOWN	NJ		07/31/2024		(1,458)		2,243			2,243		786	786			
100154934	TULARE	CA		07/19/2024		902		(116)			(116)		786	786			
100156119	ST PETERSBURG	FL		06/18/2024		997		(211)			(211)		786	786			
100162678	BULVERDE	TX		08/12/2024		709		77			77		786	786			
100175035	CERRITOS	CA		11/05/2024		923		(137)			(137)		786	786			
100171846	MANTECA	CA		10/17/2024		469		(75)			(75)		394	786		392	392
100087626	VALKENBURG AAN DE GEUL	NLD		09/27/2022		823						(112)	711	786	75		75
100146397	MONTGOMERY	AL		03/19/2024		942		(156)			(156)		786	786			
100130061	MILTON	FL		09/27/2023		843		(58)			(58)		786	786			
100133948	CHICAGO	IL		10/25/2023		858		(72)			(72)		786	786			
100160112	SAINT GEORGE	UT		07/17/2024		887		(103)			(103)		785	786		1	1
100113043	BALTIMORE	MD		06/29/2023		140		646			646		786	786			
100165468	PLANTATION	FL		08/29/2024		823		(38)			(38)		784	786		2	2
100154675	BEL AIR	MD		07/19/2024		943		(156)			(156)		786	786			
100152726	HEMET	CA		05/22/2024		996		(210)			(210)		786	786			
100152733	HEMET	CA		05/22/2024		999		(213)			(213)		786	786			
100152736	HEMET	CA		05/22/2024		1,001		(215)			(215)		786	786			
100152738	HEMET	CA		05/22/2024		1,001		(215)			(215)		786	786			
100152734	HEMET	CA		05/22/2024		1,002		(216)			(216)		786	786			
100162793	ANDERSON	SC		08/12/2024		810		(23)			(23)		787	787			
100143741	BUSHKILL	PA		04/05/2024		843		(56)			(56)		787	787			
100163285	MINNEAPOLIS	MN		08/13/2024		876		(89)			(89)		787	787			
100133916	BAYTOWN	TX		11/29/2023		921		(134)			(134)		787	787			
100165102	UNITED KINGDOM	GBR		08/27/2024		836							836	787	(49)		(49)
100160969	ANNA	TX		07/24/2024		856		(69)			(69)		787	787			
100155229	SANTA MARIA	CA		07/19/2024		1,022		(235)			(235)		787	787			
100159964	DEERFIELD BEACH	FL		08/16/2024		914		(127)			(127)		787	787			
100158741	HUTTO	TX		07/10/2024		862		(75)			(75)		787	787			
100147707	HOUSTON	TX		04/05/2024		952		(165)			(165)		787	787			
100045768	PLANT CITY	FL		11/25/2020		1,157		(369)			(369)		787	787			
100017199	ROCKFORD	IL		04/26/2018		333		454			454		787	787			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043823	OAKLAND	CA		08/13/2020		675		112			112		787	787			
100161329	CHARLOTTE	NC		07/25/2024		863		(75)			(75)		787	787			
100168527	PHILADELPHIA	PA		09/25/2024		846		(59)			(59)		787	787			
100159194	WINTER GARDEN	FL		07/15/2024		891		(103)			(103)		787	787			
100115217	HAMILTON	NJ		07/17/2023		847		(60)			(60)		788	788			
100116369	EAST CLEVELAND	OH		07/20/2023		762		26			26		788	788			
100161299	LAKE JACKSON	TX		07/25/2024		847		(59)			(59)		788	788			
100159401	HOMESTEAD	FL		07/15/2024		857		(69)			(69)		788	788			
100161125	LEXINGTON	KY		07/24/2024		861		(73)			(73)		788	788			
100152246	HARVEST	AL		05/17/2024		857		(69)			(69)		788	788			
100159231	CONCORD	NC		07/15/2024		855		(67)			(67)		788	788			
100163107	KISSIMMEE	FL		08/13/2024		818		(31)			(31)		786	788		2	2
100127272	HAZEL CREST	IL		08/30/2023		990		(203)			(203)		788	788			
100165514	SACRAMENTO	CA		08/29/2024		843		(57)			(57)		786	788		2	2
100155636	RIVERVIEW	FL		06/18/2024		937		(149)			(149)		788	788			
100167437	SHOW LOW	AZ		09/16/2024		825		(37)			(37)		788	788			
100120652	SPOTSWOOD	NJ		08/24/2023		878		(90)			(90)		788	788			
100155975	CORVALLIS	OR		06/18/2024		910		(122)			(122)		788	788			
100156348	PRINCETON JUNCTION	NJ		07/25/2024		995		(207)			(207)		788	788			
100156077	SMITHFIELD	RI		06/18/2024		981		(193)			(193)		788	788			
100161457	MARIETTA	GA		07/30/2024		867		(80)			(80)		787	788		1	1
100157970	SAN ANTONIO	TX		07/09/2024		811		(23)			(23)		788	788			
100161480	BOWLING GREEN	KY		07/30/2024		1,025		(79)			(79)		946	788		(158)	(158)
100101126	SPRINGFIELD	OH		04/28/2023		957		(169)			(169)		788	788			
100173629	AMERSFOORT	NLD		10/29/2024		813							813	788	(24)		(24)
100108411	TRENTON	NJ		05/25/2023		828		(40)			(40)		789	789			
100164755	NOKOMIS	FL		08/26/2024		799		(10)			(10)		789	789			
100163365	CROWNSVILLE	MD		09/27/2024		886		(97)			(97)		789	789			
100165481	LOUISVILLE	KY		08/29/2024		844		(55)			(55)		789	789			
100161051	COQUILLE	OR		07/24/2024		839		(50)			(50)		789	789			
100153884	BAKERSFIELD	CA		06/05/2024		838		(49)			(49)		789	789			
100173414	LAS VEGAS	NV		10/29/2024		813		(24)			(24)		789	789			
100168246	SHORELINE	WA		09/20/2024		1,020		(231)			(231)		789	789			
100172498	HEMET	CA		10/23/2024		811		(22)			(22)		789	789			
100053803	BEVIER	MO		03/23/2021		810		(21)			(21)		789	789			
100176563	COMSTOCK PARK	MI		11/15/2024		815		(26)			(26)		789	789			
100133915	BAYTOWN	TX		11/29/2023		898		(108)			(108)		789	789			
100147303	AMSTERDAM	NLD		03/27/2024		797							797	789	(7)		(7)
100141396	PHILADELPHIA	PA		01/30/2024		879		(89)			(89)		789	789			
100130017	LUFKIN	TX		09/27/2023		850		(60)			(60)		789	789			
100130016	LUFKIN	TX		09/27/2023		853		(64)			(64)		789	789			
100141204	ORLANDO	FL		01/30/2024		97		692			692		790	790			
100165508	ATLANTA	GA		08/29/2024		826		(38)			(38)		788	790		2	2
100158011	CHERRY HILL	NJ		07/09/2024		1,003		(19)			(19)		985	790		(195)	(195)
100168318	CHULA VISTA	CA		09/20/2024		1,032		(243)			(243)		790	790			
100173468	MONTEREY	CA		10/29/2024		892		(102)			(102)		790	790			
100162719	PENDERGRASS	GA		08/12/2024		708		82			82		790	790			
100141438	NEWPORT NEWS	VA		01/30/2024		1,058		(268)			(268)		790	790			
100170302	AUSTIN	TX		10/08/2024		855		(65)			(65)		790	790			
100159890	CUTLER BAY	FL		08/16/2024		796		(5)			(5)		790	790			
100161755	HACKETTSTOWN	NJ		07/31/2024		(1,470)		2,261			2,261		790	790			

SCHEDULE B - PART 3

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100161960	SAN BERNARDINO	CA		07/31/2024		994		(203)			(203)		790	790			
100153861	SPRINGFIELD	MA		06/05/2024		905		(114)			(114)		791	791			
100155997	WINDER	GA		06/18/2024		892		(101)			(101)		791	791			
100054856	COLUMBUS	NE		03/23/2021		1,588		(797)			(797)		791	791			
100170475	MIAMI	FL		10/09/2024		1,033		(243)			(243)		791	791			
100129998	EASTPOINTE	MI		09/27/2023		857		(67)			(67)		791	791			
100110815	HOUSTON	TX		06/29/2023		739		51			51		791	791			
100034554	LIMERICK	IRL		06/21/2019		993		(186)			(186)	25	832	791	(37)	(4)	(41)
100153152	CHICAGO	IL		05/28/2024		591		200			200		791	791			
100141546	MONTGOMERY	AL		01/30/2024		788		3			3		791	791			
100109799	TALLAHASSEE	FL		08/04/2023		906		(115)			(115)		791	791			
100164557	CONCORD	NC		08/21/2024		614		177			177		791	791			
100155714	LATHROP	CA		06/18/2024		944		(152)			(152)		791	791			
100161519	HESPERIA	CA		07/30/2024		825		(35)			(35)		790	791		1	1
100137340	LAS VEGAS	NV		12/01/2023		851		(59)			(59)		792	792			
100053945	HANOVER TOWNSHIP	PA		03/23/2021		1,504		(713)			(713)		792	792			
100111861	MANASSAS	VA		06/29/2023		617		174			174		792	792			
100174584	BETHPAGE	NY		10/31/2024		780		12			12		792	792			
100161555	PLANO	TX		07/30/2024		881		(91)			(91)		790	792		1	1
100026256	INDIANAPOLIS	IN		09/20/2018		125		667			667		792	792			
100147245	SPRINGFIELD	MA		03/28/2024		858		(66)			(66)		792	792			
100165761	GAINESVILLE	FL		08/29/2024		853		(61)			(61)		792	792			
100103111	GARFIELD HEIGHTS	OH		04/21/2023		832		(40)			(40)		792	792			
100166955	PHOENIX	AZ		09/13/2024		634		(76)			(76)		558	792		234	234
100167761	JAMAICA	NY		09/19/2024		942		(150)			(150)		792	792			
100155618	ST. PETERSBURG	FL		06/18/2024		865		(73)			(73)		792	792			
100158161	KISSIMMEE	FL		07/09/2024		916		61			61		977	792		(185)	(185)
100154547	SUITLAND	MD		06/14/2024		916		(124)			(124)		792	792			
100163298	HESPERIA	CA		08/13/2024		886		(94)			(94)		792	792			
100160126	APACHE JUNCTION	AZ		07/17/2024		794		(3)			(3)		791	792		1	1
100133947	ALLENTOWN	PA		10/25/2023		65		727			727		792	792			
100161527	FORT MYERS	FL		07/30/2024		910		(119)			(119)		791	792		1	1
100162768	HARTFORD	CT		08/12/2024		855		(63)			(63)		792	792			
100165385	CHESAPEAKE	VA		08/29/2024		877		(87)			(87)		790	792		2	2
100146435	STUART	FL		03/19/2024		969		(177)			(177)		792	792			
100144528	ORLANDO	FL		04/26/2024		1,042		(250)			(250)		792	792			
100164644	KISSIMMEE	FL		08/21/2024		811		(19)			(19)		792	792			
100156023	NEWBURGH	NY		06/18/2024		943		(151)			(151)		792	792			
100100222	ATLANTIC CITY	NJ		03/17/2023		5,901		(5,108)			(5,108)		792	792			
100143026	HARVEST	AL		02/12/2024		804		(12)			(12)		793	793			
100161361	CHARLOTTE	NC		07/25/2024		780		12			12		793	793			
100165496	HOLLY SPRINGS	NC		08/29/2024		869		(78)			(78)		791	793		2	2
100055265	ROCK HILL	SC		03/23/2021		1,163		(370)			(370)		793	793			
100165036	BALTIMORE	MD		08/28/2024		1,078		(286)			(286)		793	793			
100158052	KATY	TX		07/09/2024		1,037		(49)			(49)		989	793		(196)	(196)
100160116	DALLAS	GA		07/17/2024		848		(57)			(57)		792	793		1	1
100154926	ORLANDO	FL		07/19/2024		775		18			18		793	793			
100101093	WINTERSET	IA		04/28/2023		794		(1)			(1)		793	793			
100171959	KENT	WA		10/17/2024		441		(43)			(43)		398	793		395	395
100168691	GRANADA HILLS AREA LO	CA		09/25/2024		979		(186)			(186)		793	793			
100159309	CONYERS	GA		07/15/2024		873		(80)			(80)		793	793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055432	FLINT	MI		03/23/2021		844		(51)			(51)		793	793			
100088933	TUCSON	AZ		11/15/2022		1,250		(457)			(457)		793	793			
100049367	FORT PIERCE	FL		11/20/2020		954		(161)			(161)		793	793			
100111889	LAS VEGAS	NV		06/29/2023		251		543			543		793	793			
100148156	BAKERSFIELD	CA		05/15/2024		893		(99)			(99)		793	793			
100146560	FLORISSANT	MO		03/19/2024		998		(205)			(205)		793	793			
100156886	ENFIELD	CT		06/27/2024		856		(63)			(63)		793	793			
100165410	TIGARD	OR		08/29/2024		1,061		(7)			(7)		1,054	793		(261)	(261)
100169305	HOLLIS	NY		09/27/2024		926		(132)			(132)		793	793			
100174231	NORTH FORT MYERS	FL		10/31/2024		779		14			14		793	793			
100156370	GLENDALE	AZ		07/25/2024		918		(125)			(125)		793	793			
100120466	TEXAS CITY	TX		08/18/2023		1,053		(260)			(260)		794	794			
100114103	PEORIA	IL		06/29/2023		296		498			498		794	794			
100111527	OPA LOCKA	FL		06/29/2023		774		20			20		794	794			
100100251	CLEVELAND	OH		03/17/2023		841		(47)			(47)		794	794			
100017685	FINDLAY	OH		04/26/2018		303		491			491		794	794			
100147550	JACKSONVILLE	FL		04/03/2024		1,094		(300)			(300)		794	794			
100165742	CUTLER BAY	FL		08/29/2024		946		(153)			(153)		794	794			
100170334	MCGREGOR	MN		10/08/2024		889		(95)			(95)		794	794			
100055742	NASHVILLE	TN		03/23/2021		933		(139)			(139)		794	794			
100156729	CARROLLTON	TX		06/26/2024		1,062		(268)			(268)		794	794			
100158714	DOVER	DE		07/10/2024		864		(70)			(70)		794	794			
100178291	TAMARAC	FL		11/19/2024		808		(14)			(14)		794	794			
100166989	NEW HAVEN	CT		09/13/2024		799		(7)			(7)		792	794		3	3
100161110	HOMOSASSA	FL		07/24/2024		904		(110)			(110)		794	794			
100156209	EL PASO	TX		06/20/2024		913		(119)			(119)		794	794			
100157975	BALTIMORE	MD		07/09/2024		811		(17)			(17)		794	794			
100134324	MIDDLETOWN	OH		10/27/2023		921		(127)			(127)		794	794			
100129756	BALTIMORE	MD		09/27/2023		961		(166)			(166)		795	795			
100170192	HENDERSON	NV		10/08/2024		851		(56)			(56)		795	795			
100158107	CINCINNATI	OH		07/09/2024		1,068		(76)			(76)		991	795		(197)	(197)
100140783	ALBEMARLE	NC		01/22/2024		1,035		(240)			(240)		795	795			
100167867	NEW BEDFORD	MA		09/20/2024		774		21			21		795	795			
100158555	ZEPHYRHILLS	FL		07/10/2024		779		16			16		795	795			
100160920	LAWRENCEVILLE	GA		07/24/2024		880		(85)			(85)		795	795			
100141823	HOOGEVEEN	NLD		01/29/2024		802							802	795		(7)	(7)
100160592	CHANDLER	AZ		07/19/2024		895		(99)			(99)		796	796			
100162883	RALEIGH	NC		08/12/2024		905		(109)			(109)		796	796			
100165279	BRUNSWICK	GA		08/29/2024		883		(88)			(88)		796	796			
100014880	DETROIT	MI		11/21/2017		159		636			636		796	796			
100159428	RALEIGH	NC		07/15/2024		898		(102)			(102)		796	796			
100136784	UPPER MARLBORO	MD		11/27/2023		847		(51)			(51)		796	796			
100172892	PERRIS	CA		10/25/2024		801		(5)			(5)		796	796			
100164624	RICHMOND	TX		08/21/2024		825		(29)			(29)		796	796			
100165788	ANDERSON	SC		08/29/2024		857		(61)			(61)		796	796			
100168608	LUSBY	MD		09/25/2024		855		(59)			(59)		796	796			
100151961	PUEBLO	CO		06/14/2024		828		(32)			(32)		796	796			
100169059	DALLAS	TX		09/27/2024		570		(39)			(39)		531	796		265	265
100165237	LONG BEACH	CA		08/29/2024		870		(74)			(74)		796	796			
100154096	POST FALLS	ID		07/11/2024		971		(174)			(174)		796	796			
100158966	RIALTO	CA		08/15/2024		930		(133)			(133)		796	796			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147252	PHOENIX	NY		03/28/2024		838		(42)			(42)		797	797			
100149698	FORT LAUDERDALE	FL		04/26/2024		962		(166)			(166)		797	797			
100164600	ROSEVILLE	CA		08/21/2024		1,012		(215)			(215)		797	797			
100087998	MADISONVILLE	LA		10/25/2022		884		(87)			(87)		797	797			
100099677	BIG BEAR CITY	CA		04/06/2023		847		(50)			(50)		797	797			
100145973	GLEN ALLEN	VA		03/19/2024		981		(185)			(185)		797	797			
100159280	FAIRFAX	VA		07/15/2024		868		(72)			(72)		797	797			
100145817	HUNTINGTON	TX		05/08/2024		1,027		(230)			(230)		797	797			
100148162	AVON LAKE	OH		05/15/2024		880		(83)			(83)		797	797			
100171850	MAMMOTH LAKES	CA		10/17/2024		462		(63)			(63)		400	797		397	397
100166982	LYNN	MA		09/13/2024		1,196		(57)			(57)		1,139	797		(342)	(342)
100142444	SUMMIT	IL		03/08/2024		1,053		(256)			(256)		797	797			
100145918	JACKSONVILLE	FL		03/19/2024		986		(189)			(189)		797	797			
100156067	TAMPA	FL		06/18/2024		967		(169)			(169)		797	797			
100167852	WHITEWATER	CA		09/20/2024		812		(14)			(14)		798	798			
100155119	FLORIDA CITY	FL		07/19/2024		861		(63)			(63)		798	798			
100119754	VALDOSTA	GA		08/08/2023		885		(87)			(87)		798	798			
100054341	WEST PARK	FL		03/23/2021		1,379		(582)			(582)		798	798			
100132724	DARBY	PA		11/03/2023		958		(161)			(161)		798	798			
100162022	GLENDALE	AZ		07/31/2024		917		(120)			(120)		798	798			
100054495	SAGINAW	MI		03/23/2021		1,239		(441)			(441)		798	798			
100118854	TORRANCE	CA		08/30/2023		846		(48)			(48)		798	798			
100145905	SPOKANE	WA		03/19/2024		977		(179)			(179)		798	798			
100066330	DAVENPORT	IA		08/02/2021		813		(15)			(15)		798	798			
100166110	SUWANEE	GA		09/09/2024		850		(52)			(52)		798	798			
100159209	LEEHIGH	FL		07/15/2024		842		(43)			(43)		798	798			
100164711	RIALTO	CA		08/23/2024		964		(166)			(166)		798	798			
100160847	FRESNO	CA		07/24/2024		900		(102)			(102)		798	798			
100110853	PHILADELPHIA	PA		06/29/2023		288		510			510		798	798			
100161385	ALBEMARLE	NC		07/25/2024		779		19			19		798	798			
100158739	KATY	TX		07/10/2024		841		(42)			(42)		798	798			
100147566	MELBOURNE	FL		04/03/2024		1,042		(244)			(244)		798	798			
100149840	KATY	TX		04/29/2024		1,094		(295)			(295)		798	798			
100138066	COLUMBUS	OH		12/13/2023		806		(8)			(8)		798	798			
100134039	JACKSON	TN		10/25/2023		882		(84)			(84)		798	799			
100145987	NIXA	MO		03/19/2024		938		(140)			(140)		799	799			
100090578	HEERHUGOWAARD	NLD		12/28/2022		821						(32)	789	799	9		9
100108373	BALTIMORE	MD		05/25/2023		866		(67)			(67)		799	799			
100111961	PIQUA	OH		06/29/2023		152		647			647		799	799			
100149005	SEGUIN	TX		04/19/2024		959		(160)			(160)		799	799			
100168419	MONROE	OH		09/25/2024		884		(85)			(85)		799	799			
100156725	KNOXVILLE	TN		06/26/2024		877		(78)			(78)		799	799			
100092012	TRENTON	NJ		02/09/2023		822		(24)			(24)		799	799			
100147984	MIDDLETOWN	CT		04/10/2024		830		(31)			(31)		799	799			
100148003	LYNDONVILLE	VT		04/10/2024		858		(59)			(59)		799	799			
100162523	MIRAMAR BEACH	FL		08/12/2024		850		(51)			(51)		799	799			
100156015	CHAPARRAL	NM		06/18/2024		890		(91)			(91)		799	799			
100143593	LANSING	IL		02/21/2024		871		(72)			(72)		799	799			
100055090	DETROIT	MI		03/23/2021		998		(199)			(199)		799	799			
100164417	TUCSON	AZ		08/21/2024		716		83			83		799	799			
500005000003A	HARDERWIJK	NLD		10/29/2024		851							851	799	(52)		(52)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100170129	LEANDER	TX		10/08/2024		852		(52)			(52)		799	799			
100165049	YUCCA VALLEY	CA		08/28/2024		1,025		(226)			(226)		799	799			
100159284	STEPHENS CITY	VA		07/15/2024		846		(47)			(47)		799	799			
100163071	PHILADELPHIA	PA		08/13/2024		888		(90)			(90)		798	800		2	2
100120418	TUCSON	AZ		08/18/2023		1,132		(332)			(332)		800	800			
100084710	VALLEJO	CA		08/02/2022		955		(155)			(155)		800	800			
100147337	VELP	NLD		03/27/2024		809							809	800	(9)		(9)
100165441	BENTONVILLE	AR		08/29/2024		884		(86)			(86)		798	800		2	2
100074440	NORTH PORT	FL		12/02/2021		(12,125)		12,925			12,925		800	800			
100078597	ENSCHEDE	NLD		01/26/2022		817						14	831	800	(31)		(31)
100146267	RINCON	GA		03/19/2024		982		(182)			(182)		800	800			
100100089	RIO GRANDE CITY	TX		03/28/2023		915		(114)			(114)		800	800			
100144248	RICHMOND	TX		03/08/2024		1,090		(290)			(290)		800	800			
100146201	SPRINGFIELD	MO		03/19/2024		948		(148)			(148)		800	800			
100165526	CELINA	TX		08/29/2024		813		(14)			(14)		799	801		2	2
100161302	NEW HAVEN	CT		07/25/2024		879		(79)			(79)		801	801			
100158855	PUNTA GORDA	FL		07/12/2024		890		(89)			(89)		801	801			
100173402	IRVINE	CA		10/29/2024		1,011		(211)			(211)		801	801			
100143362	LAS VEGAS	NV		02/16/2024		1,283		(482)			(482)		801	801			
100119739	KANSAS CITY	MO		08/08/2023		836		(35)			(35)		801	801			
100013331	CLEARWATER	FL		05/25/2017		593		208			208		801	801			
100165054	WADDELL	AZ		08/28/2024		594		207			207		801	801			
100159258	RICHMOND	TX		07/15/2024		866		(65)			(65)		801	801			
100158438	TAMPA	FL		07/10/2024		966		(165)			(165)		801	801			
100152897	MODESTO	CA		05/22/2024		1,007		(206)			(206)		801	801			
100127319	HENRYVILLE	PA		08/30/2023		588		213			213		801	801			
100108360	AKRON	OH		05/25/2023		848		(47)			(47)		801	801			
100164499	PENDERGRASS	GA		08/21/2024		691		111			111		801	801			
100158036	CHICAGO HEIGHTS	IL		07/09/2024		1,160		(41)			(41)		1,120	801		(319)	(319)
100143631	UPPER MARLBORO	MD		02/21/2024		873		(72)			(72)		801	801			
100146043	WOODINVILLE	WA		03/19/2024		995		(193)			(193)		801	801			
100163073	COLUMBIA	TN		08/13/2024		648		153			153		800	801		1	1
100141149	BUFFALO	NY		01/30/2024		849		(48)			(48)		801	801			
100169838	KNOXVILLE	TN		09/30/2024		652		(50)			(50)		602	801		199	199
100158423	HUMMELSTOWN	PA		07/10/2024		882		(81)			(81)		802	802			
100165777	POST FALLS	ID		08/29/2024		935		(134)			(134)		802	802			
100160947	WORCESTER	MA		07/24/2024		867		(66)			(66)		802	802			
100149809	MOUNT AIRY	NC		04/26/2024		782		20			20		802	802			
100088803	DECATUR	GA		11/15/2022		1,004		(202)			(202)		802	802			
100161455	INDIAN TRAIL	NC		07/30/2024		858		(57)			(57)		801	802		1	1
100161151	OFALLON	MO		07/24/2024		844		(42)			(42)		802	802			
100047382	MAPLE HEIGHTS	OH		11/20/2020		333		470			470		802	802			
100158653	ACWORTH	GA		07/10/2024		880		(77)			(77)		802	802			
100164487	WENDELL	NC		08/21/2024		887		(85)			(85)		802	802			
100159901	MIAMI	FL		08/16/2024		900		(97)			(97)		802	802			
100054332	PAGELAND	SC		03/23/2021		625		178			178		803	803			
100155587	BELTON	TX		06/18/2024		867		(64)			(64)		803	803			
100159613	COLONIA	NJ		07/15/2024		986		(184)			(184)		803	803			
100174803	KANSAS CITY	MO		10/31/2024		844		(42)			(42)		803	803			
100158767	DURHAM	NC		07/10/2024		891		(88)			(88)		803	803			
100029376	NEW CASTLE	CO		10/26/2018		769		34			34		803	803			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153449	JOLIET	IL		05/30/2024		875		(72)			(72)		803	803			
100160948	MULBERRY	FL		07/24/2024		867		(64)			(64)		803	803			
100153685	LAKE WORTH	FL		05/31/2024		941		(138)			(138)		803	803			
100024439	PONTIAC	MI		09/20/2018		650		153			153		803	803			
100099921	FORT PIERCE	FL		03/28/2023		898		(95)			(95)		803	803			
100152480	LAKEWOOD RANCH	FL		05/16/2024		1,061		(258)			(258)		803	803			
100160059	MOUNT HOLLY	NC		07/17/2024		898		(95)			(95)		803	803			
100155514	BELLA VISTA	AR		06/18/2024		935		(132)			(132)		803	803			
100164583	CONCORD	NC		08/21/2024		783		20			20		803	803			
100154512	MCFARLAND	CA		06/14/2024		897		(94)			(94)		803	803			
100063372	DOUGLASVILLE	GA		07/01/2021		818		(15)			(15)		803	803			
100113222	WAIANAE	HI		06/29/2023		568		235			235		803	803			
100115148	DETROIT	MI		07/17/2023		915		(112)			(112)		803	803			
100103416	FRESNO	CA		06/16/2023		974		(171)			(171)		804	804			
100154997	GAINESVILLE	FL		07/19/2024		858		(54)			(54)		804	804			
100180226	SACRAMENTO	CA		11/25/2024		794		10			10		804	804			
100055584	ENGLISH	IN		03/23/2021		(1,690)		2,494			2,494		804	804			
100166265	LEHI	UT		09/09/2024		753		50			50		804	804			
100171820	ENCINITAS	CA		10/17/2024		909		(105)			(105)		804	804			
100160837	PORT SAINT LUCIE	FL		07/24/2024		404		399			399		804	804			
100165411	DOYLESTOWN	PA		08/29/2024		1,060		(56)			(56)		1,004	804		(200)	(200)
100157532	ARNHEM	NLD		06/28/2024		811							811	804	(7)		(7)
100119832	ISHPEMING	MI		08/08/2023		860		(56)			(56)		804	804			
100136732	HAMMOND	IN		11/27/2023		868		(64)			(64)		804	804			
4010073736	WILKES-BARRE	PA		09/27/2024		842		(38)			(38)		804	804			
100165522	BEAUMONT	CA		08/29/2024		852		(49)			(49)		803	805		2	2
100107833	ROME	GA		05/19/2023		859		(54)			(54)		805	805			
100159298	PRINCETON	TX		07/15/2024		847		(42)			(42)		805	805			
100082805	VENLO	NLD		04/27/2022		830						(36)	794	805	11		11
100150191	SEWELL	NJ		04/30/2024		872		(67)			(67)		805	805			
100163015	SLIDELL	LA		08/13/2024		888		(83)			(83)		805	805			
100171909	SPARKS	NV		10/17/2024		471		(67)			(67)		404	805		401	401
100145893	MCCORMICK	SC		03/19/2024		946		(141)			(141)		805	805			
100161089	HUNTERSVILLE	NC		07/24/2024		910		(105)			(105)		805	805			
100046081	STEUBENVILLE	OH		11/25/2020		313		492			492		805	805			
100173208	SACRAMENTO	CA		10/30/2024		889		(84)			(84)		805	805			
100101861	WEST PALM BEACH	FL		04/06/2023		861		(56)			(56)		806	806			
100168539	CRIPPLE CREEK	CO		09/25/2024		863		(58)			(58)		806	806			
100153975	GREAT MILLS	MD		06/05/2024		824		(18)			(18)		806	806			
100129807	CARSON CITY	NV		09/27/2023		940		(134)			(134)		806	806			
100157913	SLINGERLANDS	NY		07/09/2024		779		27			27		806	806			
100158493	KISSIMMEE	FL		07/10/2024		901		(96)			(96)		806	806			
100160493	KATY	TX		07/19/2024		789		17			17		806	806			
100166381	SAN BERNARDINO	CA		10/24/2024		872		(66)			(66)		806	806			
100128721	LAKE WORTH	FL		09/21/2023		934		(128)			(128)		806	806			
100164432	CHANDLER	AZ		08/21/2024		865		(59)			(59)		806	806			
100162663	MILLVILLE	DE		08/12/2024		777		29			29		806	806			
100165706	POMPANO BEACH	FL		08/29/2024		868		(62)			(62)		806	806			
100028045	ELLENWOOD	GA		10/26/2018		348		458			458		806	806			
100054781	NEWPORT	NH		03/23/2021		1,138		(332)			(332)		806	806			
100161094	LEBANON	TN		07/24/2024		768		39			39		806	806			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154559	OCALA	FL		06/14/2024		832		(25)			(25)		806	806			
100165892	OAKLAND PARK	FL		08/30/2024		997		(190)			(190)		807	807			
100087644	HEERHUGOWAARD	NLD		09/27/2022		846						(115)	731	807		76	76
100168409	ZELLWOOD	FL		09/25/2024		798		9			9		807	807			
100153822	HENRICO	VA		07/10/2024		1,045		(238)			(238)		807	807			
100043517	EATONVILLE	FL		08/13/2020		976		(170)			(170)		807	807			
100167582	HAINES CITY	FL		09/19/2024		778		29			29		807	807			
100162811	AUBURN	GA		08/12/2024		863		(56)			(56)		807	807			
100168556	TUCSON	AZ		09/25/2024		874		(67)			(67)		807	807			
100047425	NASHVILLE	TN		11/20/2020		1,235		(428)			(428)		807	807			
100156853	PHILADELPHIA	PA		06/27/2024		833		(25)			(25)		807	807			
100174783	JAMAICA	NY		10/31/2024		782		26			26		808	808			
100151855	BRIDGEPORT	CT		05/10/2024		861		(54)			(54)		808	808			
100156157	PALMETTO	FL		07/25/2024		981		(173)			(173)		808	808			
100172287	MAMMOTH LAKES	CA		10/21/2024		885		(77)			(77)		808	808			
100153412	TINLEY PARK	IL		05/30/2024		887		(79)			(79)		808	808			
100038729	DUBLIN	IRL		09/27/2019		(17,375)		17,575			17,575	(3)	197	808	(4)	615	611
100155383	ROYAL OAKS	CA		06/18/2024		920		(112)			(112)		808	808			
100140953	NAVASOTA	TX		03/28/2024		974		(166)			(166)		808	808			
100158891	MYRTLE BEACH	SC		07/12/2024		785		23			23		808	808			
100164386	RALEIGH	NC		08/21/2024		857		(49)			(49)		808	808			
100180279	LOS ANGELES	CA		11/25/2024		841		(33)			(33)		808	808			
100078552	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		823						15	838	808	(30)		(30)
100151172	RALEIGH	NC		05/09/2024		948		(140)			(140)		808	808			
100153064	MARTINSBURG	WV		06/27/2024		929		(121)			(121)		808	808			
100161440	AUBREY	TX		07/29/2024		843		(34)			(34)		808	808			
100160863	YUCAIPA	CA		07/24/2024		930		(121)			(121)		808	808			
100164520	LOGANVILLE	GA		08/21/2024		912		(104)			(104)		808	808			
100164471	DAVENPORT	FL		08/21/2024		884		(75)			(75)		809	809			
100088910	GALLOWAY	NJ		11/15/2022		1,006		(197)			(197)		809	809			
100169120	LOS ANGELES	CA		09/27/2024		839		(32)			(32)		807	809		2	2
100164082	LANCASTER	CA		08/21/2024		938		(129)			(129)		809	809			
100159398	LAS VEGAS	NV		07/15/2024		916		(107)			(107)		809	809			
100166038	LAKE WORTH	FL		09/06/2024		965		(155)			(155)		809	809			
100053796	TOPEKA	KS		03/23/2021		1,017		(208)			(208)		809	809			
100158073	DALLAS	TX		07/09/2024		1,039		(29)			(29)		1,009	809		(200)	(200)
100061238	DEXTER	MO		06/01/2021		798		11			11		809	809			
100161782	HACKETTSTOWN	NJ		07/31/2024		(1,529)		2,338			2,338		809	809			
100114107	POUND	WI		06/29/2023		392		418			418		809	809			
100166439	AUSTIN	TX		10/31/2024		715		94			94		809	809			
100149705	TRENTON	NJ		04/26/2024		845		(36)			(36)		809	809			
100157759	SIMI VALLEY	CA		07/02/2024		899		(89)			(89)		809	809			
100129959	STAFFORD	VA		09/27/2023		862		(52)			(52)		809	809			
100159421	FREDERICK	MD		07/15/2024		905		(96)			(96)		809	809			
100113232	MOUNT POCONO	PA		06/29/2023		74		736			736		810	810			
100162685	CAPE CORAL	FL		08/12/2024		742		67			67		810	810			
100158499	DETROIT	MI		07/10/2024		986		(176)			(176)		810	810			
100130165	ANDERSON	IN		11/15/2023		998		(189)			(189)		810	810			
100130161	ANDERSON	IN		11/15/2023		1,010		(201)			(201)		810	810			
100130158	ANDERSON	IN		11/15/2023		1,013		(203)			(203)		810	810			
100130155	ANDERSON	IN		11/15/2023		1,015		(205)			(205)		810	810			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100155785	CLINTON	UT		06/18/2024		955		(145)			(145)		810	810			
100134055	ODESSA	TX		10/25/2023		833		(23)			(23)		810	810			
100163092	STRATFORD	CT		08/13/2024		868		(59)			(59)		808	810		2	2
100103162	MILWAUKEE	WI		04/21/2023		866		(56)			(56)		810	810			
100043709	BOCA RATON	FL		08/13/2020		969		(159)			(159)		810	810			
100158662	HUDSON	FL		07/10/2024		883		(73)			(73)		810	810			
100172169	HUNTINGTON BEACH	CA		10/17/2024		1,075		(264)			(264)		810	810			
100165427	KANKAKEE	IL		08/29/2024		899		(91)			(91)		808	810		2	2
100044028	SHILLINGTON	PA		08/19/2020		955		(144)			(144)		810	810			
100160490	KATY	TX		07/19/2024		792		18			18		810	810			
100146427	TOMS RIVER	NJ		03/19/2024		996		(186)			(186)		810	810			
100128143	ALLENTOWN	PA		09/11/2023		827		(17)			(17)		810	810			
100169072	SAINT CLOUD	FL		09/27/2024		1,132		(53)			(53)		1,079	811		(269)	(269)
100152891	ALBUQUERQUE	NM		05/22/2024		875		(64)			(64)		811	811			
100084322	CAPELLE AAN DEN IJSSEL	NLD		06/30/2022		839						(43)	796	811	15		15
100142468	HOLIDAY	FL		03/08/2024		1,194		(383)			(383)		811	811			
100083803	FORT MOHAVE	AZ		07/12/2022		1,024		(213)			(213)		811	811			
100163925	RIVERSIDE	CA		10/04/2024		955		(144)			(144)		811	811			
100108358	AKRON	OH		05/25/2023		877		(66)			(66)		811	811			
100161520	DAVENPORT	FL		07/30/2024		892		(82)			(82)		810	811		1	1
100129979	DAYTON	OH		09/27/2023		887		(76)			(76)		811	811			
100160963	PORT ISABEL	TX		07/24/2024		919		(108)			(108)		811	811			
100102925	HAGERSTOWN	MD		06/22/2023		1,058		(247)			(247)		811	811			
100120790	NEZPERCE	ID		08/25/2023		921		(110)			(110)		811	811			
100168797	DULUTH	MN		09/26/2024		816		(5)			(5)		811	811			
100134469	FORESTPORT	NY		10/30/2023		997		(185)			(185)		812	812			
100138020	GAITHERSBURG	MD		12/13/2023		1,014		(202)			(202)		812	812			
100162576	CHARLOTTE	NC		08/12/2024		847		(35)			(35)		812	812			
100159971	COCONUT CREEK	FL		08/16/2024		879		(67)			(67)		812	812			
100140770	EGG HARBOR TOWNSHIP	NJ		01/22/2024		948		(136)			(136)		812	812			
100029159	CALDWELL	ID		10/26/2018		151		661			661		812	812			
100163026	RAEFORD	NC		08/13/2024		862		(50)			(50)		812	812			
100087015	PANAMA CITY BEACH	FL		11/04/2022		828		(16)			(16)		812	812			
100139476	LAS VEGAS	NV		12/28/2023		846		(33)			(33)		812	812			
100161838	CHICAGO	IL		07/31/2024		816		(4)			(4)		812	812			
100174128	DUARTE	CA		10/31/2024		740		73			73		812	812			
100091541	BIG SPRING	TX		01/20/2023		7,872		(7,059)			(7,059)		812	812			
100161339	CHARLOTTE	NC		07/25/2024		925		(113)			(113)		812	812			
100147188	CHICAGO	IL		03/28/2024		889		(76)			(76)		812	812			
100174713	MIAMI	FL		10/31/2024		815		(3)			(3)		813	813			
100155335	GRANITEVILLE	SC		07/19/2024		840		(27)			(27)		813	813			
100113449	HOLLYWOOD	FL		06/29/2023		553		260			260		813	813			
100157805	HYANNIS	MA		08/01/2024		954		(141)			(141)		813	813			
100130212	MIDDLETOWN	OH		11/15/2023		967		(154)			(154)		813	813			
100156640	PORT ORANGE	FL		06/24/2024		930		(117)			(117)		813	813			
100161143	SPANISH FORK	UT		07/24/2024		922		(109)			(109)		813	813			
100160004	TARPON SPRINGS	FL		08/16/2024		953		(140)			(140)		813	813			
100173480	SYOSSET	NY		10/29/2024		928		(115)			(115)		813	813			
100165309	ROCKPORT	TX		08/29/2024		964		(151)			(151)		813	813			
100160413	MIRAMAR	FL		07/19/2024		928		(115)			(115)		813	813			
100159384	RANSON	WV		07/15/2024		869		(56)			(56)		813	813			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161888	LAS VEGAS	NV		07/31/2024		946		(133)			(133)		814	814			
100158054	CHARLOTTE	NC		07/09/2024		1,008		7			7		1,015	814		(201)	(201)
100174729	WILMINGTON	NC		10/31/2024		840		(26)			(26)		814	814			
100163943	TEMPLETON	CA		10/04/2024		878		(64)			(64)		814	814			
100090217	SPRING	TX		01/13/2023		925		(111)			(111)		814	814			
100174380	SHENANDOAH	VA		10/31/2024		762		52			52		814	814			
100126353	HAMMOND	IN		08/30/2023		858		(44)			(44)		814	814			
100100583	WEST PALM BEACH	FL		04/27/2023		978		(164)			(164)		814	814			
100099841	BROOKSVILLE	FL		02/28/2023		889		(75)			(75)		814	814			
100153492	PHILADELPHIA	PA		05/30/2024		1,005		(58)			(58)		947	814		(133)	(133)
100138747	CONWAY	AR		02/02/2024		883		(69)			(69)		814	814			
100141151	ALEXANDRIA	VA		01/30/2024		836		(22)			(22)		814	814			
100155227	MANOR	TX		07/19/2024		1,048		(234)			(234)		814	814			
100160234	ALBUQUERQUE	NM		07/18/2024		909		(95)			(95)		814	814			
100055516	WARREN	OH		03/23/2021		1,732		(918)			(918)		815	814			
100161898	JURUPA VALLEY	CA		07/31/2024		910		(95)			(95)		815	815			
100134834	UTICA	NY		10/30/2023		490		325			325		815	815			
100047439	LAS VEGAS	NV		11/20/2020		1,261		(446)			(446)		815	815			
100164069	NORTH MIAMI	FL		08/21/2024		890		(76)			(76)		815	815			
100159884	BOCA RATON	FL		08/16/2024		997		(182)			(182)		815	815			
100174230	CHARLOTTE	NC		10/31/2024		762		53			53		815	815			
100133141	SAPULPA	OK		11/29/2023		879		(64)			(64)		815	815			
100048213	SODDY DAISY	TN		11/20/2020		1,720		(905)			(905)		815	815			
100155496	ABERDEEN	MD		06/18/2024		949		(134)			(134)		815	815			
100174024	CINCINNATI	OH		10/31/2024		791		24			24		815	815			
100168663	GLENDALE	AZ		09/25/2024		902		(86)			(86)		815	815			
100161423	DAWSONVILLE	GA		07/29/2024		849		(34)			(34)		815	815			
100171954	MERIDIAN	ID		10/17/2024		352		57			57		409	815		407	407
100112305	BALTIMORE	MD		06/29/2023		666		149			149		815	815			
100166404	TUSTIN	CA		10/31/2024		659		156			156		816	816			
100090667	JACKSONVILLE	FL		12/29/2022		870		(54)			(54)		816	816			
100147361	PHOENIX	AZ		05/08/2024		1,075		(259)			(259)		816	816			
100111297	YOUNGSTOWN	OH		06/29/2023		576		239			239		816	816			
100174329	ST AUGUSTINE	FL		10/31/2024		802		14			14		816	816			
100061336	NEW FRANKLIN	OH		06/01/2021		811		5			5		816	816			
100113926	HOUMA	LA		06/29/2023		662		154			154		816	816			
100168620	RALEIGH	NC		09/25/2024		828		(12)			(12)		816	816			
100148998	ATLANTIC BEACH	NY		04/19/2024		926		(110)			(110)		816	816			
100171617	PHOENIX	AZ		10/16/2024		905		(89)			(89)		816	816			
100160862	DAYTON	OH		07/24/2024		933		(117)			(117)		816	816			
100170902	GARDEN GROVE	CA		10/11/2024		1,125		(309)			(309)		816	816			
100164443	CHARLOTTE	NC		08/21/2024		903		(87)			(87)		816	816			
100161756	BELLPORT	NY		07/31/2024		867		(51)			(51)		816	816			
100162264	CHARLOTTESVILLE	VA		09/06/2024		888		(72)			(72)		816	816			
100158622	MANASSAS	VA		07/10/2024		840		(24)			(24)		816	816			
100167960	VANCOUVER	WA		09/20/2024		827		(10)			(10)		817	817			
100149900	HOUSTON	TX		04/29/2024		896		(80)			(80)		817	817			
100166999	WESTON	TX		09/13/2024		627		(42)			(42)		586	817		231	231
100161157	FREEPORT	FL		07/24/2024		946		(129)			(129)		817	817			
100151874	LAKESIDE	AZ		05/10/2024		965		(148)			(148)		817	817			
100168723	RALEIGH	NC		09/26/2024		1,005		(188)			(188)		817	817			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164803	BERLIN	MD		08/26/2024		694		123			123		817	817			
100046326	FLINT	MI		11/25/2020		566		251			251		817	817			
100162292	NOBLESVILLE	IN		09/06/2024		827		(9)			(9)		817	817			
100113608	MILWAUKEE	WI		06/29/2023		141		676			676		817	817			
100047483	FORT LAUDERDALE	FL		11/20/2020		905		(88)			(88)		817	817			
100137399	SEATTLE	WA		01/11/2024		975		(158)			(158)		817	817			
100172411	INLET BEACH	FL		10/23/2024		903		(86)			(86)		818	818			
100149861	COLUMBIA	SC		04/29/2024		905		(88)			(88)		818	818			
100138380	CAMDEN	NJ		12/18/2023		932		(115)			(115)		818	818			
100111838	GRAND RAPIDS	MI		06/29/2023		322		496			496		818	818			
100120366	OAKDALE	CA		08/18/2023		933		(115)			(115)		818	818			
100135015	BETHLEHEM	PA		10/30/2023		989		(171)			(171)		818	818			
100054170	EAST HARTFORD	CT		03/23/2021		782		36			36		818	818			
100172471	KAMUELA	HI		10/23/2024		892		(74)			(74)		818	818			
100160145	DAWSONVILLE	GA		07/17/2024		954		(137)			(137)		817	818		1	1
100159314	STALLINGS	NC		07/15/2024		860		(42)			(42)		818	818			
100165809	WILLIAMSBURG	OH		08/29/2024		926		(108)			(108)		818	818			
100171911	HOWELL	NJ		10/17/2024		470		(59)			(59)		410	818		408	408
100165923	HASTINGS	MN		09/06/2024		873		(55)			(55)		818	818			
100159217	HILLSBOROUGH	NC		07/15/2024		895		(76)			(76)		818	818			
100156422	CLARKSVILLE	TN		06/24/2024		842		(24)			(24)		818	818			
100099847	BALTIMORE	MD		02/28/2023		5,142		(4,323)			(4,323)		818	818			
100114027	ORLAND PARK	IL		06/29/2023		500		318			318		819	819			
100099648	FONTANA	CA		04/06/2023		920		(101)			(101)		819	819		(1)	(1)
100071453	VENLO	NLD		09/30/2021		831						38	869	819	(50)		(50)
100119736	HIGHLAND PARK	MI		08/08/2023		872		(54)			(54)		819	819			
100158027	CONCORD	NC		07/09/2024		1,295		(71)			(71)		1,224	819		(405)	(405)
100156834	MOUNT OLIVE TOWNSHIP	NJ		06/27/2024		(1,185)		2,004			2,004		819	819			
100154886	BETHLEHEM	PA		07/19/2024		797		22			22		819	819			
100164367	VISALIA	CA		08/21/2024		767		52			52		819	819			
100162350	MENIFEE	CA		08/06/2024		881		(62)			(62)		819	819			
100155398	FRISCO	TX		06/18/2024		864		(45)			(45)		819	819			
100164033	MODESTO	CA		08/21/2024		888		(68)			(68)		819	819			
100164480	DENVER	NC		08/21/2024		889		(69)			(69)		819	819			
100161029	CHARLOTTE	NC		07/24/2024		916		(97)			(97)		820	820			
100134922	SOUTH BEND	IN		10/30/2023		870		(51)			(51)		820	820			
100141971	HOUSTON	TX		02/29/2024		1,134		(314)			(314)		820	820			
100172963	SCOTTSDALE	AZ		10/25/2024		954		(134)			(134)		820	820			
100152840	PALMDALE	CA		05/22/2024		1,037		(217)			(217)		820	820			
100169849	COLORADO SPRINGS	CO		09/30/2024		605		(56)			(56)		548	820		272	272
100179487	STEPHENS CITY	VA		11/21/2024		817		3			3		820	820			
100174953	RIVERSIDE	CA		10/31/2024		777		43			43		820	820			
100163150	PAMPA	TX		08/13/2024		952		(132)			(132)		820	820			
100142104	OKLAHOMA CITY	OK		02/29/2024		986		(166)			(166)		820	820			
100150156	TAMPA	FL		04/30/2024		903		(82)			(82)		820	820			
100158494	CARROLLTON	TX		07/10/2024		958		(137)			(137)		820	820			
100157742	CHULA VISTA	CA		07/02/2024		936		(116)			(116)		821	821			
100130018	LUFKIN	TX		09/27/2023		883		(62)			(62)		821	821			
100173116	SAN DIEGO	CA		10/30/2024		901		(80)			(80)		821	821			
100103063	GASTONIA	NC		06/22/2023		1,111		(290)			(290)		821	821			
100099852	CHESTER	PA		02/28/2023		899		(78)			(78)		821	821			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071075	MAPLE HEIGHTS	OH		10/01/2021		826		(5)			(5)		821	821			
100153709	LOS ANGELES	CA		07/11/2024		919		(98)			(98)		821	821			
100133969	MIDDLETOWN	NY		10/25/2023		865		(44)			(44)		821	821			
100108076	HOUSTON	TX		05/24/2023		1,226		(405)			(405)		821	821			
100166185	PORT SAINT LUCIE	FL		09/09/2024		885		(64)			(64)		821	821			
100149047	WELLINGTON	OH		04/19/2024		1,084		(263)			(263)		821	821			
100167967	SAINT GEORGE ISLAND	FL		09/20/2024		900		(79)			(79)		821	821			
100141178	UNION	SC		01/30/2024		853		(32)			(32)		821	821			
100174034	SAUSALITO	CA		10/31/2024		652		169			169		821	821			
100172285	HOLLYWOOD	FL		10/21/2024		463		(51)			(51)		412	821		410	410
100011870	MARRERO	LA		03/08/2017		548		273			273		822	822			
100146228	NORTH LAS VEGAS	NV		03/19/2024		1,000		(178)			(178)		822	822			
100158422	DECATUR	AL		07/10/2024		829		(7)			(7)		822	822			
100154979	PIONEER	CA		07/19/2024		1,044		(222)			(222)		822	822			
100134492	HARRISBURG	PA		10/30/2023		999		(177)			(177)		822	822			
100128259	MIAMI	FL		09/14/2023		1,044		(282)			(282)		761	822		61	61
100156787	PHARR	TX		06/26/2024		769		53			53		822	822			
100141788	PALMYRA	NJ		01/30/2024		1,022		(200)			(200)		822	822			
100155092	LAGO VISTA	TX		07/19/2024		952		(130)			(130)		822	822			
100159278	STATESVILLE	NC		07/15/2024		849		(27)			(27)		822	822			
100136815	PITTSBURGH	PA		11/27/2023		885		(62)			(62)		822	822			
100102548	SILVER SPRING	MD		06/07/2023		1,010		(187)			(187)		822	822			
100151715	KANSAS CITY	KS		05/10/2024		1,065		(243)			(243)		822	822			
100165276	FORT LAUDERDALE	FL		08/29/2024		550		272			272		822	822			
100165286	LOS ANGELES	CA		08/29/2024		1,143		(320)			(320)		823	823			
100158118	ARLINGTON	TX		07/09/2024		1,101		(75)			(75)		1,026	823		(203)	(203)
100158840	BIG BEAR CITY	CA		07/12/2024		888		(65)			(65)		823	823			
100043309	SUMMERVILLE	SC		08/13/2020		988		(165)			(165)		823	823			
100168298	ROCKLIN	CA		09/20/2024		843		(20)			(20)		823	823			
100173269	CRYSTAL BEACH	TX		10/30/2024		913		(90)			(90)		823	823			
100173742	TRABUCO CANYON	CA		10/30/2024		1,047		(223)			(223)		823	823			
100156099	HOMESTEAD	FL		06/18/2024		939		(115)			(115)		823	823			
100162536	BURNEY	CA		08/12/2024		887		(63)			(63)		823	823			
100050091	LODI	CA		11/20/2020		1,547		(723)			(723)		823	823			
100141202	LOUISVILLE	KY		01/30/2024		945		(122)			(122)		823	823			
100179981	KAPOLEI	HI		11/25/2024		757		66			66		823	823			
100111674	UTICA	MI		06/29/2023		754		70			70		824	824			
100158915	SILVERTHORNE	CO		07/12/2024		940		(116)			(116)		824	824			
100168516	RANCHO CORDOVA	CA		09/25/2024		722		102			102		824	824			
100137845	EL PASO	TX		12/08/2023		977		(153)			(153)		824	824			
100171918	PUYALLUP	WA		10/17/2024		458		(45)			(45)		413	824		411	411
100165540	MERCED	CA		08/29/2024		863		(40)			(40)		822	824		2	2
100083661	LEBANON	PA		06/23/2022		915		(91)			(91)		824	824			
100138394	PRAIRIE VILLAGE	KS		12/18/2023		860		(36)			(36)		824	824			
100078024	POTOMAC	MD		01/12/2022		1,091		(267)			(267)		824	824			
100162480	ROSEVILLE	CA		08/07/2024		930		(106)			(106)		824	824			
100155735	ROME	GA		06/18/2024		956		(132)			(132)		824	824			
100173702	TAMPA	FL		10/30/2024		956		(132)			(132)		824	824			
100164574	FORNEY	TX		08/21/2024		990		(165)			(165)		824	824			
100090690	RALEIGH	NC		12/29/2022		883		(58)			(58)		824	824			
100149123	SHELBY TOWNSHIP	MI		04/22/2024		957		(132)			(132)		824	824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171901	MESA	AZ		10/17/2024		364		49			49		413	824		411	411
100164196	INDIO	CA		08/21/2024		985		(161)			(161)		825	825			
100163824	GILBERT	AZ		09/27/2024		894		(69)			(69)		825	825			
100163270	SARASOTA	FL		08/13/2024		949		(124)			(124)		825	825			
100160870	HOWARD	OH		07/24/2024		944		(119)			(119)		825	825			
100103654	COLLEGE STATION	TX		05/08/2023		747		77			77		824	825		1	1
100158782	SILT	CO		07/10/2024		901		(76)			(76)		825	825			
100156659	STOCKTON	CA		06/24/2024		925		(100)			(100)		825	825			
100175375	REDWOOD CITY	CA		11/05/2024		846		(22)			(22)		825	825			
100170152	SEVIERVILLE	TN		10/08/2024		850		(25)			(25)		825	825			
100174750	VALENCIA	CA		10/31/2024		799		26			26		825	825			
100158936	GUTHRIE	OK		07/12/2024		953		(128)			(128)		825	825			
100103699	TALLAHASSEE	FL		05/08/2023		1,054		(229)			(229)		825	825			
100151792	CLEVELAND	OH		05/10/2024		928		(103)			(103)		825	825			
100154920	DECATUR	GA		07/19/2024		938		(113)			(113)		825	825			
100154693	LAKE WORTH BEACH	FL		07/19/2024		821		4			4		825	825			
100078630	HOOGEVEEN	NLD		01/26/2022		842						15	857	825	(31)		(31)
100162753	STOCKTON	CA		08/12/2024		910		(85)			(85)		825	825			
100140915	SUNRISE	FL		02/26/2024		966		(141)			(141)		825	825			
100131864	MYRTLE BEACH	SC		10/06/2023		926		(100)			(100)		826	826			
100173679	AALSMEER	NLD		10/29/2024		855							855	826	(29)		(29)
100134901	PHILADELPHIA	PA		10/30/2023		899		(74)			(74)		826	826			
100155162	NEWMAN LAKE	WA		07/19/2024		1,005		(179)			(179)		826	826			
100164316	BUFORD	GA		08/21/2024		908		(82)			(82)		826	826			
100162506	ANGEL FIRE	NM		08/12/2024		916		(90)			(90)		826	826			
100164449	PORT SAINT LUCIE	FL		08/21/2024		924		(98)			(98)		826	826			
100160114	ORLANDO	FL		07/17/2024		938		(113)			(113)		825	826		1	1
100160150	CHESTER	VA		07/17/2024		864		(39)			(39)		825	826		1	1
100141693	NORTH LAS VEGAS	NV		01/30/2024		1,091		(265)			(265)		826	826			
100171832	GAINESVILLE	VA		10/17/2024		565		(50)			(50)		515	826		312	312
100169277	JAMAICA	NY		09/27/2024		932		(106)			(106)		826	826			
100168389	DAYTON	MN		09/25/2024		755		71			71		826	826			
100159339	BLOOMINGDALE	GA		07/15/2024		904		(77)			(77)		826	826			
100143724	EDMONDS	WA		02/26/2024		1,018		(192)			(192)		826	826			
100151173	KENNER	LA		05/09/2024		1,056		(229)			(229)		827	827			
100156193	LAREDO	TX		06/20/2024		938		(111)			(111)		827	827			
100167863	MIAMI	FL		09/20/2024		941		(115)			(115)		827	827			
100170156	KALAHEO	HI		10/08/2024		964		(138)			(138)		827	827			
100153924	NORTH PORT	FL		06/05/2024		829		(2)			(2)		827	827			
100092050	BUFFALO	NY		02/09/2023		917		(90)			(90)		827	827			
100156639	COLUMBUS	OH		06/24/2024		894		(67)			(67)		827	827			
100130023	ALLENTOWN	PA		09/27/2023		869		(42)			(42)		827	827			
100179504	ARGYLE	TX		11/21/2024		839		(12)			(12)		827	827			
100164250	ROYERSFORD	PA		08/21/2024		937		(110)			(110)		827	827			
100161038	CHARLEVOIX	MI		07/24/2024		940		(113)			(113)		827	827			
100044372	MONROE	LA		11/19/2020		759		68			68		827	827			
100159342	HOUSTON	TX		07/15/2024		739		89			89		827	827			
100152731	SAN JACINTO	CA		05/22/2024		962		(134)			(134)		827	827			
100164754	VERNON	NJ		08/26/2024		887		(59)			(59)		827	827			
100139396	KIRKWOOD	MO		12/28/2023		897		(70)			(70)		828	828			
100099693	CHICAGO	IL		04/06/2023		982		(154)			(154)		828	828			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158481	PLEASANT HILL	CA		07/10/2024		948		(121)			(121)		828	828			
100174104	NAPLES	FL		10/31/2024		812		16			16		828	828			
100156155	LAS VEGAS	NV		07/25/2024		825		3			3		828	828			
100149699	TEXAS CITY	TX		04/26/2024		1,032		(204)			(204)		828	828			
100083029	HOUSTON	TX		05/11/2022		1,288		(460)			(460)		829	828			
100161768	MASTIC	NY		07/31/2024		881		(53)			(53)		828	828			
100113458	LITHONIA	GA		06/29/2023		396		433			433		829	829			
100160075	TUCSON	AZ		07/17/2024		1,040		(46)			(46)		995	829		(166)	(166)
100053715	EAST SAINT LOUIS	IL		03/23/2021		887		(58)			(58)		829	829			
100154529	RANCHO CUCAMONGA	CA		06/14/2024		885		(56)			(56)		829	829			
100149185	SAINT LOUIS	MO		04/22/2024		923		(94)			(94)		829	829			
100141803	TILBURG	NLD		01/29/2024		836							836	829	(7)		(7)
100160857	ALBURQUEQUE	NM		07/24/2024		862		(33)			(33)		829	829			
100169846	WEST MELBOURNE	FL		09/30/2024		635		(80)			(80)		555	829		275	275
100151716	HACKETTSTOWN	NJ		05/10/2024		1,026		(197)			(197)		829	829			
100161431	CLOVIS	CA		07/29/2024		913		(83)			(83)		829	829			
100153916	ROCKVILLE	MD		06/05/2024		740		89			89		829	829			
100162864	PUNTA GORDA	FL		08/12/2024		743		86			86		829	829			
100153929	ATLANTA	GA		06/05/2024		895		(65)			(65)		830	830			
100164881	GILBERT	AZ		08/26/2024		913		(83)			(83)		830	830			
100161941	DUBLIN	OH		07/31/2024		1,057		(227)			(227)		830	830			
100158663	GLASSBORO	NJ		07/10/2024		927		(97)			(97)		830	830			
100161465	TEMPLE	TX		07/30/2024		934		(105)			(105)		829	830		1	1
100152771	CASTAIC	CA		05/22/2024		944		(114)			(114)		830	830			
100126403	BAKER	LA		08/30/2023		11		819			819		830	830			
100160533	CHICAGO	IL		07/19/2024		773		57			57		830	830			
100138023	SAINT JOSEPH	MO		12/13/2023		903		(73)			(73)		830	830			
100155078	ATLANTA	GA		07/19/2024		908		(78)			(78)		830	830			
100101684	BATON ROUGE	LA		04/26/2023		872		(41)			(41)		831	830		(1)	(1)
100146068	MIDDLEBURY	IN		03/19/2024		1,014		(184)			(184)		830	830			
100149147	HAZEL CREST	IL		04/22/2024		881		(51)			(51)		830	830			
100100279	CLEVELAND	OH		03/24/2023		988		(158)			(158)		830	830			
100172379	HAWTHORN WOODS	IL		10/23/2024		960		(129)			(129)		830	830			
100173184	LAS VEGAS	NV		10/30/2024		902		(71)			(71)		830	830			
100118122	DALLAS	TX		07/20/2023		1,000		(169)			(169)		831	831			
100151886	SILVER SPRING	MD		05/10/2024		833		(2)			(2)		831	831			
100169156	REDINGTON SHORES	FL		09/27/2024		895		(67)			(67)		828	831		2	2
100151960	JACKSONVILLE	FL		06/14/2024		12		819			819		831	831			
100162334	TUCSON	AZ		08/06/2024		888		(57)			(57)		831	831			
100173818	HAMBURG	NJ		10/31/2024		851		(20)			(20)		831	831			
100141098	LAKE VILLA	IL		01/30/2024		919		(88)			(88)		831	831			
100147659	SAVANNAH	GA		04/04/2024		888		(57)			(57)		831	831			
100167097	DOVER	ID		09/13/2024		912		(81)			(81)		831	831			
100143417	SHABBONA	IL		02/16/2024		844		(13)			(13)		831	831			
100172575	QUINCY	MA		10/23/2024		913		(82)			(82)		831	831			
100156004	NORTH LAUDERDALE	FL		06/18/2024		981		(150)			(150)		831	831			
100162552	RALEIGH	NC		08/12/2024		875		(44)			(44)		831	831			
100141881	BRENTWOOD	TN		03/27/2024		919		(88)			(88)		831	831			
100149804	GARLAND	TX		04/26/2024		1,147		(316)			(316)		831	831			
100170269	WOODBURY	MN		10/08/2024		925		(94)			(94)		831	831			
100165617	SHERMAN OAKS	CA		10/04/2024		1,108		(276)			(276)		831	831			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156842	PHILADELPHIA	PA		06/27/2024		924		(93)			(93)		831	831			
100166010	RIVERSIDE	CA		09/06/2024		842		(10)			(10)		831	831			
100175002	FLAGLER BEACH	FL		10/31/2024		866		(35)			(35)		831	831			
100063425	CANDOR	NY		07/01/2021		845		(14)			(14)		831	831			
100160087	FORT WORTH	TX		07/17/2024		914		(84)			(84)		830	831		1	1
100143950	BRIDGEPORT	CT		02/29/2024		952		(120)			(120)		832	832			
100156371	ROCKPORT	TX		07/25/2024		923		(91)			(91)		832	832			
100162770	ROCKWALL	TX		08/12/2024		868		(36)			(36)		832	832			
100162755	HILLSDALE	MI		08/12/2024		890		(58)			(58)		832	832			
100115249	OKLAHOMA CITY	OK		07/17/2023		910		(78)			(78)		832	832			
100117680	HANFORD	CA		07/20/2023		848		(16)			(16)		832	832			
100163319	IRVING	TX		08/13/2024		876		(44)			(44)		832	832			
100160343	MIAMI	FL		09/06/2024		1,001		(169)			(169)		832	832			
100157932	BUFFALO	NY		07/09/2024		871		(38)			(38)		833	833			
100163313	RIVERSIDE	CA		08/13/2024		848		(16)			(16)		833	833			
100157722	SUMMERVILLE	SC		06/28/2024		848		(16)			(16)		833	833			
100164113	NEVADA CITY	CA		08/21/2024		862		(29)			(29)		833	833			
100117833	HOUSTON	TX		07/20/2023		940		(107)			(107)		833	833			
100167599	TAMPA	FL		09/19/2024		1,009		(177)			(177)		833	833			
100099664	JACKSONVILLE	FL		04/06/2023		1,143		(312)			(312)		832	833		1	1
100165033	LORTON	VA		08/28/2024		615		218			218		833	833			
100154689	WILLINGBORO	NJ		07/19/2024		990		(157)			(157)		833	833			
100168773	DES PLAINES	IL		09/26/2024		926		(93)			(93)		833	833			
100152967	TIETON	WA		06/27/2024		1,089		(255)			(255)		833	833			
100164297	CHARLOTTE	NC		08/21/2024		913		(80)			(80)		833	833			
100130025	LUFKIN	TX		09/27/2023		897		(64)			(64)		833	833			
100151158	LAWRENCEVILLE	GA		05/09/2024		993		(160)			(160)		833	833			
100150830	VIRGINIA BEACH	VA		05/08/2024		831		3			3		833	833			
100064394	BALTIMORE	MD		07/01/2021		793		41			41		833	833			
100143600	MILWAUKEE	WI		02/21/2024		902		(69)			(69)		833	833			
100159629	WESLACO	TX		07/15/2024		1,020		(187)			(187)		833	833			
100109874	BRIDGETON	NJ		06/22/2023		924		(91)			(91)		834	834			
100152727	SAN JACINTO	CA		05/22/2024		1,061		(227)			(227)		834	834			
100162787	LAS VEGAS	NV		08/12/2024		907		(73)			(73)		834	834			
100154773	SMYRNA	GA		07/19/2024		856		(22)			(22)		834	834			
100090293	LAS VEGAS	NV		01/13/2023		1,061		(227)			(227)		834	834			
100138072	BALTIMORE	MD		12/13/2023		853		(19)			(19)		834	834			
100167916	APPLE VALLEY	CA		09/20/2024		935		(101)			(101)		834	834			
100161389	CONCORD	NC		07/25/2024		908		(74)			(74)		834	834			
100137310	DELRAY BEACH	FL		12/01/2023		838		(4)			(4)		834	834			
100147636	CAPE CORAL	FL		04/04/2024		1,104		(270)			(270)		834	834			
100175208	TAMPA	FL		11/05/2024		898		(64)			(64)		834	834			
100152844	NORTH RICHLAND HILLS	TX		05/22/2024		810		24			24		834	834			
100165730	AMBLER	PA		08/29/2024		909		(75)			(75)		834	834			
100159877	POMPANO BEACH	FL		08/16/2024		925		(90)			(90)		834	834			
100150852	HOUSTON	TX		05/08/2024		808		26			26		834	834			
100173363	AUSTIN	TX		10/30/2024		864		(30)			(30)		834	834			
100171946	FORT WORTH	TX		10/17/2024		596		(52)			(52)		544	834		291	291
100156120	STATEN ISLAND	NY		06/18/2024		1,055		(220)			(220)		834	834			
100117279	TUSCALOOSA	AL		07/20/2023		905		(71)			(71)		834	834			
100160841	LUMBERTON	NC		07/24/2024		900		(65)			(65)		834	834			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161161	SACRAMENTO	CA		07/24/2024		900		(65)			(65)		835	835			
100053575	EL PASO	TX		03/23/2021		1,425		(591)			(591)		835	835			
100158693	CYPRESS	TX		07/10/2024		871		(37)			(37)		835	835			
100178043	CARLSBAD	CA		11/19/2024		944		(110)			(110)		835	835			
100149133	BAKERSFIELD	CA		04/22/2024		1,014		(179)			(179)		835	835			
100143636	ARTESIA	NM		02/21/2024		890		(55)			(55)		835	835			
100138196	LANCASTER	CA		12/14/2023		893		(58)			(58)		835	835			
100141122	DETROIT	MI		01/30/2024		908		(73)			(73)		835	835			
100169107	PHOENIX	AZ		09/27/2024		912		(77)			(77)		835	835			
100159523	TULSA	OK		07/15/2024		935		(100)			(100)		835	835			
100174363	QUEEN CREEK	AZ		10/31/2024		799		36			36		835	835			
100174180	FLORENCE	AL		10/31/2024		802		34			34		835	835			
4010079699	LANSING	MI		08/27/2024		7,410		(6,575)			(6,575)		836	836			
100162533	MIAMI	FL		08/12/2024		917		(81)			(81)		836	836			
100143598	PINE HILL	NJ		02/21/2024		918		(83)			(83)		836	836			
100129997	OKLAHOMA CITY	OK		09/27/2023		877		(42)			(42)		836	836			
100119830	GARY	IN		08/08/2023		872		(36)			(36)		836	836			
100108406	GARY	IN		05/25/2023		912		(76)			(76)		836	836			
100147389	FIREBAUGH	CA		05/08/2024		1,265		(429)			(429)		836	836			
100156797	DALLAS	TX		06/26/2024		970		(134)			(134)		836	836			
100103805	BALTIMORE	MD		05/10/2023		883		(47)			(47)		836	836			
100158514	SCAPPOOSE	OR		07/10/2024		969		(133)			(133)		836	836			
100162532	RICHMOND	VA		08/12/2024		926		(90)			(90)		836	836			
100100037	EDISON	NJ		03/28/2023		979		(143)			(143)		836	836			
100165371	MCDONOUGH	GA		08/29/2024		1,084		(248)			(248)		836	836			
100136822	LUBBOCK	TX		11/27/2023		893		(57)			(57)		836	836			
100126742	VICTORIA	TX		08/30/2023		311		525			525		836	836			
100141480	ECORSE	MI		01/30/2024		951		(114)			(114)		836	836			
100150831	RINCON	GA		05/08/2024		859		(22)			(22)		836	836			
100129996	WELLSTON	OK		09/27/2023		879		(43)			(43)		836	836			
100174915	LAS VEGAS	NV		10/31/2024		832		4			4		837	837			
100157863	LAS VEGAS	NV		07/09/2024		775		62			62		837	837			
100160216	LURAY	VA		07/18/2024		716		121			121		837	837			
100156614	FAYETTEVILLE	AR		06/24/2024		937		(100)			(100)		837	837			
100142008	CINCINNATI	OH		02/29/2024		1,077		(240)			(240)		837	837			
100146428	ALTAMONTE SPRINGS	FL		03/19/2024		1,040		(204)			(204)		837	837			
100102046	PHILADELPHIA	PA		04/14/2023		1,116		(279)			(279)		837	837			
100026265	HAINES CITY	FL		09/20/2018		544		293			293		837	837			
100110791	ALMELO	NLD		06/28/2023		857						(10)	847	837	(10)		(10)
100044785	ALBUQUERQUE	NM		11/19/2020		1,052		(215)			(215)		837	837			
100161541	TAMPA	FL		07/30/2024		945		(109)			(109)		836	837		1	1
100099781	EAST SYRACUSE	NY		02/28/2023		790		47			47		837	837			
100090135	PRYOR	OK		01/13/2023		927		(90)			(90)		837	837			
100164171	RIVERSIDE	CA		08/21/2024		948		(111)			(111)		837	837			
100149163	BALTIMORE	MD		04/22/2024		999		(161)			(161)		837	837			
100144486	HOUSTON	TX		04/26/2024		1,079		(242)			(242)		837	837			
100092030	SCRANTON	PA		02/09/2023		923		(86)			(86)		837	837			
100161363	CHARLOTTE	NC		07/25/2024		944		(107)			(107)		837	837			
100161424	SUMMERVILLE	SC		07/29/2024		875		(38)			(38)		837	837			
100162875	CLERMONT	FL		08/12/2024		895		(58)			(58)		838	838			
100081907	ROTTERDAM	NLD		03/30/2022		854						8	862	838	(25)		(25)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100134878	VIDALIA	GA		10/30/2023		957		(119)			(119)		838	838			
100129939	CHICAGO	IL		09/27/2023		882		(44)			(44)		838	838			
100108443	WATERBURY	CT		05/25/2023		904		(66)			(66)		838	838			
100162833	DENVER	CO		08/12/2024		815		23			23		838	838			
100156495	COMMERCE	GA		06/24/2024		916		(78)			(78)		838	838			
100172409	SEVIERVILLE	TN		10/23/2024		943		(105)			(105)		838	838			
100147085	PHOENIX	AZ		03/28/2024		1,064		(225)			(225)		838	838			
100109891	EXETER	PA		06/22/2023		888		(50)			(50)		838	838			
100141201	FORT WORTH	TX		01/30/2024		980		(142)			(142)		839	839			
100174759	PEWAUKEE	WI		10/31/2024		784		54			54		839	839			
100163846	INMAN	SC		09/27/2024		938		(99)			(99)		839	839			
100114135	MENOMINEE	MI		06/29/2023		779		60			60		839	839			
100154878	COLUMBUS	OH		07/19/2024		950		(111)			(111)		839	839			
100146510	BAKERSFIELD	CA		03/19/2024		979		(140)			(140)		839	839			
100163345	LOS ANGELES	CA		08/13/2024		1,149		(310)			(310)		839	839			
100156159	GLASSBORO	NJ		07/25/2024		837		2			2		839	839			
100043584	ASHEVILLE	NC		08/13/2020		1,047		(207)			(207)		839	839			
100112070	LAFAYETTE	LA		06/29/2023		391		448			448		839	839			
100126367	ABSECON	NJ		08/30/2023		901		(62)			(62)		839	839			
100153404	SOUTH HOLLAND	IL		05/30/2024		874		(35)			(35)		839	839			
100159379	HOUSTON	TX		07/15/2024		756		83			83		839	839			
100013322	SAN ANTONIO	TX		05/25/2017		649		191			191		839	839			
100154614	ALEXANDRIA	VA		06/14/2024		1,097		(258)			(258)		840	840			
100165576	EDISON	NJ		08/29/2024		893		(56)			(56)		838	840		2	2
100054577	SPRING HILL	FL		03/23/2021		1,037		(197)			(197)		840	840		(1)	(1)
100151907	DULUTH	GA		07/10/2024		830		9			9		840	840			
100111756	CHICAGO	IL		06/29/2023		913		(74)			(74)		840	840			
100165439	DES PLAINES	IL		08/29/2024		909		(71)			(71)		838	840		2	2
100165569	LIBERTY HILL	TX		08/29/2024		822		16			16		838	840		2	2
100126523	OXFORD	FL		08/30/2023		769		71			71		840	840			
100157893	SUMMERVILLE	SC		07/09/2024		828		12			12		840	840			
100180331	LONG BEACH	CA		11/25/2024		820		20			20		840	840			
100164904	FALLSBURG	NY		08/28/2024		919		(78)			(78)		840	840			
100164907	FALLSBURG	NY		08/28/2024		919		(78)			(78)		840	840			
100136800	ROLLING MEADOWS	IL		11/27/2023		856		(16)			(16)		840	840			
100164875	LAS VEGAS	NV		08/26/2024		2,035		(1,195)			(1,195)		840	840			
100174000	FEDERAL WAY	WA		10/31/2024		780		61			61		840	840			
100174294	APALACHICOLA	FL		10/31/2024		798		42			42		840	840			
100157703	HOUSTON	TX		06/28/2024		840		1			1		840	840			
100164673	COLLEGE STATION	TX		08/23/2024		981		(140)			(140)		841	841			
100085039	ROTTERDAM	NLD		07/27/2022		873						(67)	806	841		34	34
100154197	ISELIN	NJ		07/11/2024		910		(70)			(70)		841	841			
100151900	PORTLAND	OR		07/10/2024		962		(121)			(121)		841	841			
100166100	ALBUQUERQUE	NM		09/09/2024		868		(27)			(27)		841	841			
100162970	PLAINFIELD	IL		08/12/2024		919		(78)			(78)		841	841			
100156486	MARIETTA	GA		06/24/2024		890		(49)			(49)		841	841			
100101830	PORT JERVIS	NY		03/31/2023		928		(87)			(87)		841	841			
100101785	HOUSTON	TX		03/31/2023		908		(67)			(67)		841	841			
100168012	BAKERSFIELD	CA		09/20/2024		1,016		(175)			(175)		841	841			
100149095	PARIS	TX		04/19/2024		1,015		(174)			(174)		841	841			
100137355	GLENDALE	AZ		12/01/2023		899		(58)			(58)		841	841			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161155	KYLE	TX		07/24/2024		922		(81)			(81)		841	841			
100147240	TRENTON	NJ		03/28/2024		905		(63)			(63)		841	841			
100118806	CRAWFORDVILLE	FL		08/30/2023		1,190		(348)			(348)		841	841			
100161789	HACKETTSTOWN	NJ		07/31/2024		(1,619)		2,461			2,461		841	841			
100161112	CAMBRIDGE	MD		07/24/2024		750		91			91		842	842			
100158014	KALAMAZOO	MI		07/09/2024		1,236		(60)			(60)		1,176	842		(335)	(335)
100102120	HAMMOND	IN		04/14/2023		999		(158)			(158)		842	842			
100129880	NORTH EAST	MD		09/27/2023		911		(69)			(69)		842	842			
100143637	PHILADELPHIA	PA		02/21/2024		894		(52)			(52)		842	842			
100133889	SAINT CHARLES	MO		11/29/2023		968		(126)			(126)		842	842			
100091005	MCALLEN	TX		01/31/2023		1,150		(308)			(308)		842	842			
4010045878	LAKE CHARLES	LA		02/02/2023		980		(138)			(138)		842	842			
100111153	JACKSONVILLE	NC		06/29/2023		1,009		(167)			(167)		842	842			
100165268	LOS ANGELES	CA		08/29/2024		906		(64)			(64)		842	842			
100169314	MANHASSET	NY		09/27/2024		978		(136)			(136)		842	842			
100160095	ATLANTA	GA		07/17/2024		866		(26)			(26)		841	842		1	1
100126772	FRANKLIN	OH		08/30/2023		509		334			334		842	842			
100163343	LYNWOOD	CA		08/13/2024		904		(62)			(62)		842	842			
100156540	MYRTLE BEACH	SC		06/24/2024		937		(95)			(95)		842	842			
100169851	PIGEON FORGE	TN		09/30/2024		635		(72)			(72)		563	842		279	279
100159391	KUNA	ID		07/15/2024		920		(77)			(77)		842	842			
100149892	GEORGETOWN	TX		04/29/2024		784		59			59		843	843			
100155385	PUNTA GORDA	FL		06/18/2024		914		(71)			(71)		843	843			
100163178	KINGSTON	GA		08/13/2024		757		(83)			(83)		674	843		169	169
100138070	BAKERSFIELD	CA		12/13/2023		873		(30)			(30)		843	843			
100044229	MABELVALE	AR		08/19/2020		469		374			374		843	843			
100145843	SILVER BAY	MN		03/15/2024		907		(64)			(64)		843	843			
100164162	MORENO VALLEY	CA		08/21/2024		894		(51)			(51)		843	843			
100146858	SEMINOLE	FL		03/21/2024		1,046		(203)			(203)		843	843			
100156413	MIDLAND	TX		06/24/2024		895		(52)			(52)		843	843			
100167152	SPRING	TX		09/13/2024		954		(111)			(111)		843	843			
100028764	WATERFORD TWP	MI		10/26/2018		405		438			438		843	843			
100146179	ROCKMART	GA		03/19/2024		1,026		(183)			(183)		843	843			
100173365	MUNDS PARK	AZ		10/30/2024		885		(41)			(41)		843	843			
100160229	LAKE GENEVA	WI		07/18/2024		914		(70)			(70)		844	844			
100054030	IRMO	SC		03/23/2021		927		(83)			(83)		844	844			
100151718	KANSAS CITY	KS		05/10/2024		1,058		(214)			(214)		844	844			
100085084	YERSEKE	NLD		07/27/2022		874						(67)	807	844		37	37
100156032	NORTH BAY VILLAGE	FL		06/18/2024		911		(67)			(67)		844	844			
100155341	MILTON	FL		07/19/2024		928		(84)			(84)		844	844			
100043671	SAN BERNARDINO	CA		08/13/2020		1,033		(189)			(189)		844	844			
100170482	CORONA	CA		10/09/2024		1,061		(217)			(217)		844	844			
100161127	JURUPA VALLEY	CA		07/24/2024		896		(52)			(52)		844	844			
100161179	NIPOMO	CA		07/25/2024		868		(24)			(24)		844	844			
100109925	ATLANTA	GA		06/22/2023		976		(132)			(132)		844	844			
100173238	ONTARIO	CA		10/30/2024		962		(118)			(118)		844	844			
100153469	TAYLOR	PA		05/30/2024		890		(46)			(46)		845	845			
100172438	WINCHESTER	CA		10/23/2024		778		66			66		845	845			
100054347	COLUMBUS	IN		03/23/2021		1,011		(166)			(166)		845	845			
100164456	TEMPE	AZ		08/21/2024		901		(56)			(56)		845	845			
100146678	CARSON CITY	NV		03/20/2024		909		(64)			(64)		845	845			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152389	LYNCHBURG	VA		05/17/2024		859		(14)			(14)		845	845			
100160540	HENDERSON	NV		07/19/2024		1,052		(207)			(207)		845	845			
100163888	VACAVILLE	CA		09/27/2024		837		8			8		845	845			
100163948	FREMONT	CA		10/04/2024		1,000		(155)			(155)		845	845			
100166985	MARYVILLE	TN		09/13/2024		844		(1)			(1)		843	845		2	2
100172606	ONTARIO	CA		10/23/2024		891		(46)			(46)		846	846			
100162899	DURHAM	NC		08/12/2024		895		(49)			(49)		846	846			
100161393	GALLATIN	TN		07/25/2024		992		(147)			(147)		846	846			
100156019	HOLLYWOD	FL		06/18/2024		857		(11)			(11)		846	846			
100088261	WILMINGTON	DE		10/17/2022		886		(40)			(40)		846	846			
100166150	SAINT CLOUD	FL		09/09/2024		894		(48)			(48)		846	846			
100126524	FT LAUDERDALE	FL		08/30/2023		696		150			150		846	846			
100111301	BRIDGEPORT	CT		06/29/2023		1,572		(726)			(726)		846	846			
100126402	BALTIMORE	MD		08/30/2023		880		(33)			(33)		846	846			
100166117	SILVER SPRING	MD		09/09/2024		882		(35)			(35)		846	846			
100147594	HOWEY IN THE HILLS	FL		04/04/2024		1,087		(240)			(240)		846	846			
100140784	DECATUR	GA		01/22/2024		1,333		(486)			(486)		846	846			
100163087	MOUNT AIRY	MD		08/13/2024		885		(40)			(40)		845	847		2	2
100154636	PANAMA CITY	FL		07/19/2024		933		(86)			(86)		847	847			
100155675	SIMSBURY	CT		06/18/2024		947		(100)			(100)		847	847			
100162934	STAR	ID		08/12/2024		913		(66)			(66)		847	847			
100162834	MESA	AZ		08/12/2024		956		(109)			(109)		847	847			
100165594	CHICAGO	IL		10/04/2024		954		(107)			(107)		847	847			
100160141	HUDSON	FL		07/17/2024		950		(104)			(104)		846	847		1	1
100101976	LA PORTE	TX		04/14/2023		1,054		(207)			(207)		847	847			
100162817	INDIO	CA		08/12/2024		906		(59)			(59)		847	847			
100164473	WELCHES	OR		08/21/2024		943		(96)			(96)		847	847			
100158781	MAGNOLIA	TX		07/10/2024		934		(87)			(87)		847	847			
100159516	FAYETTEVILLE	AR		07/15/2024		942		(95)			(95)		847	847			
100162693	KUNA	ID		08/12/2024		941		(94)			(94)		847	847			
100151751	WESLEY CHAPEL	FL		05/10/2024		1,041		(193)			(193)		847	847			
100156785	LEHIGH ACRES	FL		06/26/2024		741		107			107		847	847			
100158709	CHARLES TOWN	WV		07/10/2024		884		(36)			(36)		847	847			
100174648	STATEN ISLAND	NY		10/31/2024		836		11			11		847	847			
100155127	ATLANTA	GA		07/19/2024		959		(112)			(112)		847	847			
100163180	SAN MARCOS	TX		08/13/2024		585		50			50		635	848		212	212
100149710	SOUTH FALLSBURG	NY		04/26/2024		883		(36)			(36)		848	848			
100139322	DETROIT	MI		12/28/2023		983		(135)			(135)		848	848			
100156444	TUCSON	AZ		06/24/2024		796		52			52		848	848			
100103353	ROOSENDAAL	NLD		04/28/2023		880						(2)	878	848	(30)		(30)
100155225	HOUSTON	TX		07/19/2024		961		(113)			(113)		848	848			
100046270	EL PASO	TX		11/25/2020		1,157		(310)			(310)		848	848			
100160133	ACWORTH	GA		07/17/2024		932		(85)			(85)		847	848		1	1
100140861	PIEDMONT	SC		03/06/2024		1,047		(199)			(199)		848	848			
100138775	COLUMBUS	OH		12/21/2023		1,062		(214)			(214)		848	848			
100164288	ANNA	TX		08/21/2024		927		(79)			(79)		848	848			
100157889	SANTA ROSA BEACH	FL		07/09/2024		912		(64)			(64)		848	848			
100156267	CARTERET	NJ		07/25/2024		1,061		(213)			(213)		848	848			
100126985	HAZEL CREST	IL		08/30/2023		343		506			506		848	848			
100164805	CORPUS CHRISTI	TX		08/26/2024		832		16			16		848	848			
100166177	PLYMOUTH	MN		09/09/2024		848							848	848			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166244	LANCASTER	CA		09/09/2024		776		73			73		849	849			
100108334	INDIANAPOLIS	IN		05/25/2023		888		(40)			(40)		849	849			
100114035	THOMASTON	GA		06/29/2023		360		488			488		849	849			
100175369	BIG BEAR CITY	CA		11/05/2024		878		(29)			(29)		849	849			
100135893	BALTIMORE	MD		11/13/2023		1,196		(347)			(347)		849	849			
100159904	LAKE WORTH	FL		08/16/2024		906		(57)			(57)		849	849			
100156564	FORT PIERCE	FL		06/24/2024		958		(109)			(109)		849	849			
100136083	CLEWISTON	FL		12/18/2023		901		(52)			(52)		849	849			
100164442	TALLAHASSEE	FL		08/21/2024		923		(74)			(74)		849	849			
100079526	MARY ESTHER	FL		04/08/2022		949		(100)			(100)		849	849			
100161049	BUFFALO	MN		07/24/2024		952		(103)			(103)		849	849			
100162623	JACKSON	NJ		08/12/2024		902		(52)			(52)		849	849			
100146616	LACKAWAXEN	PA		03/20/2024		823		27			27		849	849			
100136771	LINDENWOLD	NJ		11/27/2023		152		698			698		849	849			
100103798	ARCHDALE	NC		05/10/2023		914		(65)			(65)		849	849			
100146022	WAVERLY	MN		03/19/2024		989		(139)			(139)		849	849			
100159320	SAINT AUGUSTINE	FL		07/15/2024		766		84			84		849	849			
100110770	MONROE	GA		08/11/2023		1,142		(292)			(292)		850	850			
100110771	MONROE	GA		08/11/2023		1,145		(295)			(295)		850	850			
100173761	HOLLY LAKE RANCH	TX		10/30/2024		915		(65)			(65)		850	850			
100103233	MACON	GA		04/27/2023		1,100		(250)			(250)		850	850			
100028734	PALM BAY	FL		10/26/2018		227		623			623		850	850			
100160161	BLOOMINGDALE	GA		07/17/2024		895		(47)			(47)		849	850		1	1
100160228	EMPORIA	KS		07/18/2024		951		(101)			(101)		850	850			
100168518	SAVANNAH	GA		09/25/2024		928		(78)			(78)		850	850			
100156893	TUNNEL HILL	GA		06/27/2024		840		10			10		850	850			
100156908	TUNNEL HILL	GA		06/27/2024		840		10			10		850	850			
100153384	GRAND RAPIDS	MI		05/29/2024		902		(52)			(52)		850	850			
100150015	WEBSTER	MA		06/07/2024		894		(44)			(44)		850	850			
100126286	WILSON	NC		08/30/2023		952		(102)			(102)		850	850			
100154817	SUN CITY	AZ		07/19/2024		980		(130)			(130)		850	850			
100084694	LOS ANGELES	CA		08/02/2022		1,062		(212)			(212)		851	851			
100174780	MARIETTA	GA		10/31/2024		727		124			124		851	851			
100153747	ROTTERDAM	NLD		05/30/2024		861							861	851	(10)		(10)
100167063	CHICAGO	IL		09/13/2024		904		(54)			(54)		851	851			
100164721	NEPTUNE BEACH	FL		08/23/2024		1,052		(202)			(202)		851	851			
100154742	SPOKANE	WA		07/19/2024		910		(60)			(60)		851	851			
100110778	LELYSTAD	NLD		06/28/2023		877						(10)	867	851	(16)		(16)
100139603	ATLANTA	GA		12/28/2023		1,081		(231)			(231)		851	851			
100153838	PORTLAND	OR		07/10/2024		1,128		(277)			(277)		851	851			
100148645	SURPRISE	AZ		05/15/2024		926		(75)			(75)		851	851			
100159411	ZEBULON	NC		07/15/2024		908		(57)			(57)		851	851			
100154525	BAY POINT	CA		06/14/2024		1,129		(277)			(277)		852	852			
100139425	PITTSBURGH	PA		12/28/2023		899		(47)			(47)		852	852			
100083336	ROTTERDAM	NLD		05/27/2022		876						(24)	852	852			
100153383	GRAND RAPIDS	MI		05/29/2024		926		(74)			(74)		852	852			
100158072	OAKLYN	NJ		07/09/2024		1,108		(45)			(45)		1,062	852		(211)	(211)
100151816	LOS ANGELES	CA		05/10/2024		920		(68)			(68)		852	852			
100164083	DORAL	FL		08/21/2024		836		16			16		852	852			
100139561	GREENBELT	MD		12/28/2023		1,031		(179)			(179)		852	852			
100149069	SAINT CLOUD	FL		04/19/2024		1,088		(235)			(235)		852	852			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156655	HARTFORD	CT		06/24/2024		934		(82)			(82)		852	852			
100162488	DUMFRIES	VA		08/07/2024		1,035		(182)			(182)		852	852			
100164398	MADERA	CA		08/21/2024		834		18			18		852	852			
100087055	BOLINGBROOK	IL		11/04/2022		1,093		(241)			(241)		852	852			
100165914	OKLAHOMA CITY	OK		09/06/2024		920		(68)			(68)		852	852			
100157584	GULF SHORES	AL		06/28/2024		903		(51)			(51)		852	852			
100100047	NEWPORT	OR		03/28/2023		1,426		(574)			(574)		853	853			
100139726	UNITED KINGDOM	GBR		12/18/2023		840						(7)	833	853	20		20
100175647	BURBANK	CA		11/12/2024		934		(81)			(81)		853	853			
100164252	CARY	NC		08/21/2024		902		(49)			(49)		853	853			
100162839	COLORADO SPRINGS	CO		08/12/2024		934		(81)			(81)		853	853			
100176957	RANCHO MIRAGE	CA		11/15/2024		958		(106)			(106)		853	853			
100166984	BULLARD	TX		09/13/2024		1,471		(85)			(85)		1,386	853		(533)	(533)
100146328	WINDSOR	CT		03/19/2024		1,044		(191)			(191)		853	853			
100157887	DAVENPORT	FL		07/09/2024		912		(59)			(59)		853	853			
100153966	HOUSTON	TX		06/05/2024		1,051		(198)			(198)		853	853			
100152478	WEST PALM BEACH	FL		05/16/2024		929		(76)			(76)		853	853			
100012130	SCOTTSBURG	IN		03/08/2017		626		227			227		853	853			
100169076	PALM COAST	FL		09/27/2024		873		(22)			(22)		851	853		2	2
100168106	LAGUNA BEACH	CA		09/20/2024		1,057		(203)			(203)		853	853			
100164566	CHARLOTTE	NC		08/21/2024		964		(111)			(111)		854	854			
100162879	NAMPA	ID		08/12/2024		903		(49)			(49)		854	854			
100155570	CALEXICO	CA		06/18/2024		1,054		(200)			(200)		854	854			
100055551	DECATUR	GA		03/23/2021		854							854	854			
100136823	LUBBOCK	TX		11/27/2023		912		(58)			(58)		854	854			
100155284	PINELLAS PARK	FL		07/19/2024		1,025		(171)			(171)		854	854			
100046841	REDWOOD CITY	CA		11/20/2020		1,620		(767)			(767)		854	854			
100160117	PRINCETON	TX		07/17/2024		860		(7)			(7)		853	854		1	1
100127229	MILWAUKEE	WI		08/30/2023		237		617			617		854	854			
100156156	MIAMI	FL		07/25/2024		1,019		(165)			(165)		854	854			
100138649	SOUTH EUCLID	OH		02/02/2024		1,033		(179)			(179)		854	854			
100152970	SKOKIE	IL		06/27/2024		1,048		(194)			(194)		854	854			
100141120	ROCK HILL	NY		01/30/2024		953		(99)			(99)		854	854			
100162315	LILBURN	GA		08/05/2024		933		(79)			(79)		854	854			
100099768	BALTIMORE	MD		02/28/2023		5,579		(4,725)			(4,725)		854	854			
100161590	UNITED KINGDOM	GBR		07/29/2024		846							846	854	8		8
100162696	FORT WORTH	TX		08/12/2024		812		42			42		854	854			
100111620	COVINGTON	KY		06/29/2023		305		549			549		854	854			
100164529	ANNA	TX		08/21/2024		894		(39)			(39)		854	854			
100111202	MARSHALLTOWN	IA		06/29/2023		372		482			482		854	854			
100157701	WINTER GARDEN	FL		06/28/2024		830		24			24		854	854			
100156668	MIAMI GARDENS	FL		06/24/2024		909		(55)			(55)		854	854			
100151968	PORT SAINT LUCIE	FL		06/14/2024		1,031		(177)			(177)		855	855			
100159259	MCKINNEY	TX		07/15/2024		955		(100)			(100)		855	855			
100149539	MAITLAND	FL		04/26/2024		906		(51)			(51)		855	855			
100054102	HANOVER	PA		03/23/2021		1,252		(395)			(395)		857	855		(2)	(2)
100137876	LINCOLNTON	NC		12/08/2023		1,059		(204)			(204)		855	855			
100165963	FONTANA	CA		09/06/2024		891		(37)			(37)		855	855			
100156325	NASHVILLE	TN		07/25/2024		1,022		(167)			(167)		855	855			
100055132	CLEARWATER	KS		03/23/2021		1,376		(521)			(521)		855	855			
100164273	SEVIERVILLE	TN		08/21/2024		935		(80)			(80)		855	855			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156269	OAK RIDGE	TN		07/25/2024		1,030		(175)			(175)		855	855			
100102134	EDGEWOOD	MD		04/14/2023		943		(87)			(87)		855	855			
100164096	LA VERNE	CA		08/21/2024		946		(91)			(91)		855	855			
100153713	BUFORD	GA		07/11/2024		894		(38)			(38)		855	855			
100101944	RIVERDALE	GA		04/14/2023		1,083		(227)			(227)		855	855			
100164614	STUART	FL		08/21/2024		942		(87)			(87)		855	855			
100152861	POWELL	TN		05/22/2024		1,140		(284)			(284)		856	856			
100164275	VIRGINIA BEACH	VA		08/21/2024		898		(42)			(42)		856	856			
100111496	STONE MOUNTAIN	GA		06/29/2023		413		443			443		856	856			
100100061	LAKELAND	FL		03/28/2023		1,025		(169)			(169)		856	856			
100164481	DENVER	NC		08/21/2024		922		(66)			(66)		856	856			
100078578	DEN HAAG	NLD		01/26/2022		873						15	888	856	(32)		(32)
100047131	RIVERDALE	GA		11/20/2020		863		(7)			(7)		856	856			
100158124	ORLANDO	FL		07/09/2024		1,360		(81)			(81)		1,279	856		(423)	(423)
100136825	LUBBOCK	TX		11/27/2023		914		(58)			(58)		856	856			
100017711	INDIANAPOLIS	IN		04/26/2018		316		540			540		856	856			
100103429	GOSHEN	IN		06/16/2023		1,102		(245)			(245)		856	856			
100162654	BREINIGSVILLE	PA		08/12/2024		720		136			136		856	856			
100140749	KNOXVILLE	TN		01/22/2024		909		(53)			(53)		856	856			
100155557	NEW CASTLE	DE		06/18/2024		1,081		(225)			(225)		856	856			
100151787	FORT MYERS	FL		05/10/2024		1,069		(213)			(213)		856	856			
100158838	KITTY HAWK	NC		07/12/2024		889		(32)			(32)		856	856			
100166919	KIMBERLY	ID		09/13/2024		863		(59)			(59)		803	856		53	53
100133963	INDIANAPOLIS	IN		10/25/2023		907		(50)			(50)		856	856			
100159975	MIAMI	FL		08/16/2024		895		(39)			(39)		856	856			
100114604	RAEFORD	NC		06/29/2023		1,061		(204)			(204)		856	856			
100103175	TEXARKANA	TX		04/21/2023		915		(59)			(59)		857	857			
100149826	ROCKPORT	TX		04/29/2024		811		46			46		857	857			
100158098	NORTH PORT	FL		07/09/2024		1,216		(19)			(19)		1,197	857		(341)	(341)
100160914	KISSIMMEE	FL		07/24/2024		941		(84)			(84)		857	857			
100157911	CHARLESTON	SC		07/09/2024		932		(75)			(75)		857	857			
100152896	BAKERSFIELD	CA		05/22/2024		1,002		(145)			(145)		857	857			
100126991	KANSAS CITY	KS		08/30/2023		576		281			281		857	857			
100054679	COLUMBIA	SC		03/23/2021		974		(117)			(117)		857	857			
100159659	LAKE HAVASU CITY	AZ		08/23/2024		959		(102)			(102)		857	857			
100129889	WATERBURY	CT		09/27/2023		914		(57)			(57)		857	857			
100158720	PUNTA GORDA	FL		07/10/2024		887		(30)			(30)		857	857			
100153817	LAWRENCEVILLE	GA		07/10/2024		985		(127)			(127)		857	857			
100144623	LAKEMOOR	IL		03/13/2024		1,003		(146)			(146)		857	857			
100173239	BETHEL SPRINGS	TN		10/30/2024		930		(72)			(72)		857	857			
100160878	WILLIAMSTOWN	NJ		07/24/2024		916		(58)			(58)		858	858			
100159517	AUDUBON	NJ		07/15/2024		955		(97)			(97)		858	858			
100044235	CALEXICO	CA		08/19/2020		904		(47)			(47)		858	858			
100159417	HOUSTON	TX		07/15/2024		956		(99)			(99)		858	858			
100161788	LAUDERDALE LAKES	FL		07/31/2024		841		17			17		858	858			
100157917	WILLOUGHBY	OH		07/09/2024		877		(19)			(19)		858	858			
100085076	ENSCHEDE	NLD		07/27/2022		890						(68)	822	858	36		36
100155231	BURTON	MI		07/19/2024		1,013		(155)			(155)		858	858			
100161333	CHARLOTTE	NC		07/25/2024		1,005		(147)			(147)		858	858			
100084761	MYRTLE BEACH	SC		08/02/2022		1,097		(239)			(239)		858	858			
100120454	GAINESVILLE	FL		08/18/2023		1,129		(271)			(271)		858	858			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119866	BLYTHE	CA		08/10/2023		901		(42)			(42)		858	858			
100134532	BINGHAMTON	NY		10/30/2023		1,073		(214)			(214)		858	858			
100146508	SCOTTSDALE	AZ		03/19/2024		1,000		(142)			(142)		858	858			
100088282	BALTIMORE	MD		10/17/2022		892		(34)			(34)		858	858			
100166980	RIDGECREST	CA		09/13/2024		753		(90)			(90)		663	858		195	195
100162634	NASHVILLE	TN		08/12/2024		880		(22)			(22)		858	858			
100156195	RICHMOND	VA		06/20/2024		1,022		(163)			(163)		859	859			
100112340	LEOMINSTER	MA		06/29/2023		857		2			2		859	859			
100164734	MOUNTAIN	WI		08/26/2024		976		(117)			(117)		859	859			
100158872	VERO BEACH	FL		07/12/2024		961		(102)			(102)		859	859			
100160550	SPRING	TX		07/19/2024		837		23			23		859	859			
100113981	CANONSBURG	PA		06/29/2023		219		640			640		859	859			
100160992	PACKWOOD	WA		07/24/2024		952		(92)			(92)		859	859			
100140833	BOYNTON BEACH	FL		03/06/2024		1,114		(255)			(255)		859	859			
100156888	TUNNEL HILL	GA		06/27/2024		850		10			10		860	860			
100167956	SAN DIEGO	CA		09/20/2024		971		(111)			(111)		860	860			
100076977	WOLCOTT	CT		01/03/2022		956		(96)			(96)		860	860			
100080384	ACWORTH	GA		04/14/2022		1,039		(181)			(181)		857	860		3	3
100112499	KANSAS CITY	KS		06/29/2023		373		487			487		860	860			
100165324	SCOTTSDALE	AZ		08/29/2024		962		(102)			(102)		860	860			
100156252	WILMINGTON	DE		06/20/2024		944		(84)			(84)		860	860			
100115179	BALTIMORE	MD		07/17/2023		926		(65)			(65)		860	860			
100146442	MOROCCO	IN		03/19/2024		1,068		(208)			(208)		860	860			
100130038	SOUTH BEND	IN		09/27/2023		969		(108)			(108)		861	861			
100173868	DENVER	CO		10/31/2024		806		55			55		861	861			
100162866	MYRTLE BEACH	SC		08/12/2024		845		16			16		861	861			
100167787	LAKE HAVASU CITY	AZ		09/19/2024		983		(122)			(122)		861	861			
100156073	FORT MYERS	FL		06/18/2024		1,012		(151)			(151)		861	861			
100162810	PARKER	CO		08/12/2024		964		(103)			(103)		861	861			
100167017	MADISON	WI		09/13/2024		1,012		(151)			(151)		861	861			
100169055	NASHVILLE	TN		09/27/2024		908		(50)			(50)		859	861		2	2
100158904	MARCO ISLAND	FL		07/12/2024		1,007		(146)			(146)		861	861			
100109961	LINDENWOLD	NJ		06/22/2023		925		(64)			(64)		861	861			
100168755	WHITTIER	CA		09/26/2024		1,049		(188)			(188)		861	861			
100055610	UPPER DARBY	PA		03/23/2021		862		(1)			(1)		861	861			
100158147	MOUNT AIRY	MD		07/09/2024		1,127		(52)			(52)		1,075	862		(213)	(213)
100171896	NOLANVILLE	TX		10/17/2024		491		(59)			(59)		432	862		430	430
100162646	BEVERLY HILLS	FL		08/12/2024		935		(73)			(73)		862	862			
100165257	JURUPA VALLEY	CA		08/29/2024		966		(104)			(104)		862	862			
100157930	SEBASTIAN	FL		07/09/2024		908		(46)			(46)		862	862			
100153854	HOUSTON	TX		06/05/2024		679		183			183		862	862			
100143543	WINSLOW TOWNSHIP	NJ		02/21/2024		933		(71)			(71)		862	862			
100161725	JUPITER	FL		07/30/2024		1,053		(191)			(191)		862	862			
100157904	GOODYEAR	AZ		07/09/2024		869		(7)			(7)		862	862			
100031215	BAKERSFIELD	CA		03/29/2019		1,055		(193)			(193)		862	862			
100146139	SUCCASUNNA	NJ		03/19/2024		1,060		(198)			(198)		862	862			
100161171	STOCKTON	CA		07/25/2024		983		(121)			(121)		862	862			
100161764	HACKETTSTOWN	NJ		07/31/2024		(1,553)		2,415			2,415		862	862			
100089967	BRIGHTON	MA		01/26/2023		1,476		(613)			(613)		863	863			
100157899	OCALA	FL		07/09/2024		640		222			222		863	863			
100163027	FORNEY	TX		08/13/2024		929		(65)			(65)		864	863		(1)	(1)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138376	INDIAN TRAIL	NC		12/18/2023		961		(98)			(98)		863	863			
100161490	NEW ORLEANS	LA		07/30/2024		938		(77)			(77)		862	863		1	1
100168532	SIMI VALLEY	CA		09/25/2024		930		(66)			(66)		863	863			
100171732	MENIFEE	CA		10/17/2024		1,016		(152)			(152)		863	863			
100103240	FLORENCE	AZ		04/27/2023		1,032		(168)			(168)		863	863			
100109238	MEMPHIS	TN		07/21/2023		948		(84)			(84)		864	864			
100161358	LAWRENCEVILLE	GA		07/25/2024		885		(21)			(21)		864	864			
100164521	PENDERGRASS	GA		08/21/2024		812		52			52		864	864			
100126438	INDIANAPOLIS	IN		08/30/2023		921		(57)			(57)		864	864			
100159203	GOODLETTSVILLE	TN		07/15/2024		902		(38)			(38)		864	864			
100128485	SOUTHFIELD	MI		09/15/2023		1,029		(165)			(165)		864	864			
100146144	MEDINA	OH		03/19/2024		1,010		(146)			(146)		864	864			
100160919	EASLEY	SC		07/24/2024		907		(43)			(43)		864	864			
100154140	KNOXVILLE	TN		07/11/2024		947		(83)			(83)		864	864			
100172362	TORRANCE	CA		10/23/2024		1,003		(139)			(139)		864	864			
100160028	PRINCETON	TX		07/17/2024		914		(51)			(51)		863	864		1	1
100141158	KENOSHA	WI		01/30/2024		905		(41)			(41)		864	864			
100163272	SACRAMENTO	CA		08/13/2024		856		8			8		864	864			
100154723	NORTHRIDGE	CA		07/19/2024		920		(56)			(56)		864	864			
100088580	HEERHUGOWAARD	NLD		10/27/2022		876						41	917	864	(52)		(52)
100111506	STONE MOUNTAIN	GA		06/29/2023		254		611			611		865	865			
100161436	HOUSTON	TX		07/29/2024		775		89			89		865	865			
100155656	CHOWCHILLA	CA		06/18/2024		1,007		(142)			(142)		865	865			
100160491	WILMINGTON	NC		07/19/2024		1,060		(195)			(195)		865	865			
100147345	PHOENIX	AZ		05/08/2024		1,134		(269)			(269)		865	865			
100055716	COLUMBUS	GA		03/23/2021		1,569		(704)			(704)		865	865			
100055220	NEW CASTLE	DE		03/23/2021		1,388		(523)			(523)		865	865			
100158538	SANTA CLARITA	CA		07/10/2024		959		(94)			(94)		865	865			
100139566	DADE CITY	FL		12/28/2023		951		(86)			(86)		865	865			
100159402	CLYDE	NC		07/15/2024		962		(97)			(97)		865	865			
100152871	MEMPHIS	TN		05/22/2024		939		(74)			(74)		865	865			
100055668	PORT SAINT LUCIE	FL		03/23/2021		1,030		(165)			(165)		865	865			
100153405	MIDDLETOWN	NY		05/30/2024		917		(51)			(51)		865	865			
100149890	CENTERTON	AR		04/29/2024		1,204		(339)			(339)		866	866			
100164638	FAIRFIELD	CA		08/21/2024		1,158		(292)			(292)		866	866			
100099780	EAST SYRACUSE	NY		02/28/2023		926		(60)			(60)		866	866			
100060643	CHICAGO	IL		06/01/2021		857		9			9		866	866			
100165857	PORT SAINT LUCIE	FL		08/29/2024		1,132		(266)			(266)		866	866			
100156425	GILLSVILLE	GA		06/24/2024		947		(82)			(82)		866	866			
100100288	DELRAY BEACH	FL		03/24/2023		929		(63)			(63)		866	866			
100091971	COLUMBUS	OH		02/07/2023		1,042		(176)			(176)		866	866			
100139565	CHICAGO	IL		12/28/2023		883		(17)			(17)		866	866			
100086295	ALMELO	NLD		08/29/2022		901						(87)	814	866	52		52
100169037	REHOBOTH	MA		09/27/2024		963		(97)			(97)		866	866			
100149670	KATY	TX		04/26/2024		880		(14)			(14)		866	866			
100161001	AYNOR	SC		07/24/2024		739		127			127		866	866			
100146309	TRINIDAD	CO		03/19/2024		1,037		(171)			(171)		866	866			
100144510	LUBBOCK	TX		04/26/2024		1,217		(351)			(351)		866	866			
100160006	NAPLES	FL		08/16/2024		957		(90)			(90)		867	867			
100149161	HYANNIS	MA		04/22/2024		937		(70)			(70)		867	867			
100164977	MIAMI	FL		08/28/2024		971		(104)			(104)		867	867			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159426	HUDSON	FL		07/15/2024		975		(109)			(109)		867	867			
100064651	BRIDGEPORT	CT		07/01/2021		901		(34)			(34)		867	867			
100136184	TREVOR	WI		12/18/2023		1,003		(136)			(136)		867	867			
100154518	NEW HAVEN	CT		06/14/2024		1,123		(255)			(255)		867	867			
100141010	PHILADELPHIA	PA		02/20/2024		1,031		(164)			(164)		867	867			
100173933	NEWCASTLE	WA		10/31/2024		847		20			20		867	867			
100119725	GLOUCESTER CITY	NJ		08/08/2023		934		(66)			(66)		867	867			
100164773	DEWEY	AZ		08/26/2024		874		(6)			(6)		867	867			
100138025	SAN MARCOS	TX		12/13/2023		1,105		(237)			(237)		867	867			
100168368	DAVENPORT	FL		09/25/2024		816		51			51		868	868			
100115194	FORT VALLEY	GA		07/17/2023		921		(53)			(53)		868	868			
100172163	OAK PARK	CA		10/17/2024		905		(37)			(37)		868	868			
100090050	BALTIMORE	MD		01/13/2023		915		(47)			(47)		868	868			
100163183	BEAUMONT	CA		08/13/2024		949		(81)			(81)		868	868			
100165670	DANA POINT	CA		10/04/2024		883		(15)			(15)		868	868			
100129974	CEDARTOWN	GA		09/27/2023		912		(44)			(44)		868	868			
100151801	MORGANTON	NC		05/10/2024		1,192		(323)			(323)		868	868			
100043221	SICKLERVILLE	NJ		08/13/2020		724		145			145		868	868			
100067949	TWIN LAKE	MI		09/23/2021		998		(129)			(129)		869	869			
100014681	LAUREL	DE		09/27/2017		559		310			310		869	869			
100153856	ENNIS	TX		06/05/2024		1,175		(306)			(306)		869	869			
100171763	GULF SHORES	AL		10/17/2024		871		(2)			(2)		869	869			
100161976	ROWLETT	TX		07/31/2024		938		(69)			(69)		869	869			
100129978	FAIRBORN	OH		09/27/2023		964		(95)			(95)		869	869			
100166234	WASHINGTON	UT		09/09/2024		859		10			10		869	869			
100164175	GOLD RIVER	CA		08/21/2024		877		(8)			(8)		869	869			
100169673	SAN JOSE	CA		09/30/2024		941		(71)			(71)		869	869			
100141416	NORTH POTOMAC	MD		01/30/2024		943		(74)			(74)		869	869			
100091739	FORT WORTH	TX		03/24/2023		1,236		(367)			(367)		870	870			
100140176	POWDER SPRINGS	GA		01/11/2024		951		(81)			(81)		870	870			
100133986	SOUTH FALLSBURG	NY		10/25/2023		(1,135)		2,004			2,004		870	870			
100165367	UPPER MARLBORO	MD		08/29/2024		1,010		(141)			(141)		870	870			
100164564	RIVERSIDE	CA		08/21/2024		896		(26)			(26)		870	870			
100164286	PHOENIXVILLE	PA		08/21/2024		931		(61)			(61)		870	870			
100157931	JACKSONVILLE	FL		07/09/2024		776		94			94		870	870			
100162671	FORT WORTH	TX		08/12/2024		808		62			62		870	870			
100153445	HIGHLAND	IN		05/30/2024		896		(26)			(26)		870	870			
100159051	ORANGEVALE	CA		08/15/2024		1,082		(212)			(212)		870	870			
100154899	WESLEY CHAPEL	FL		07/19/2024		895		(25)			(25)		870	870			
100115247	CHARLEROI	PA		07/17/2023		942		(72)			(72)		870	870			
100141198	MIAMISBURG	OH		01/30/2024		179		691			691		870	870			
100154694	LAS VEGAS	NV		07/19/2024		952		(82)			(82)		870	870			
100154132	BURR RIDGE	IL		07/11/2024		939		(69)			(69)		870	870			
100138715	ORLANDO	FL		02/02/2024		989		(119)			(119)		870	870			
100115323	LONG BEACH	CA		07/17/2023		1,018		(148)			(148)		871	871			
100164829	MAYNARDVILLE	TN		08/26/2024		908		(37)			(37)		871	871			
100158942	FORT MYERS	FL		07/12/2024		973		(102)			(102)		871	871			
100164860	KNIGHTDALE	NC		08/26/2024		1,023		(153)			(153)		871	871			
100153818	CONCORD	NC		07/10/2024		1,091		(221)			(221)		871	871			
100161147	WILMINGTON	NC		07/24/2024		973		(102)			(102)		871	871			
100164451	OCEAN CITY	NJ		08/21/2024		929		(59)			(59)		871	871			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066341	NORTHVALE	NJ		08/02/2021		872		(1)			(1)		871	871			
100141472	SILVER SPRING	MD		01/30/2024		1,026		(155)			(155)		871	871			
100146866	HUMBLE	TX		03/21/2024		977		(106)			(106)		871	871			
100164156	STOCKTON	CA		08/21/2024		999		(128)			(128)		871	871			
100157953	NASHVILLE	TN		07/09/2024		945		(74)			(74)		871	871			
100162065	PORT HUENEME	CA		07/31/2024		932		(61)			(61)		871	871			
100143717	PORTERVILLE	CA		02/26/2024		1,102		(231)			(231)		871	871			
100161008	VENICE	FL		07/24/2024		983		(111)			(111)		871	871			
100156458	HOLLAND	PA		06/24/2024		952		(81)			(81)		871	871			
100160143	ALBANY	OR		07/17/2024		960		(89)			(89)		871	871			
100158750	CHARLOTTE	NC		07/10/2024		971		(100)			(100)		871	871			
100149635	TIFFIN	OH		04/26/2024		1,139		(268)			(268)		871	871			
100077992	PROVO	UT		01/06/2022		981		(109)			(109)		871	871			
100160197	WACO	TX		07/18/2024		921		(49)			(49)		871	871			
100151208	KILLEEN	TX		05/10/2024		864		8			8		872	872			
100162653	LAND O LAKES	FL		08/12/2024		891		(19)			(19)		872	872			
100172229	RIVERSIDE	CA		10/21/2024		503		(65)			(65)		437	872		435	435
100143677	FLORESVILLE	TX		02/22/2024		1,140		(268)			(268)		872	872			
100163147	PHILADELPHIA	PA		08/13/2024		937		(65)			(65)		872	872			
100103821	CHICAGO	IL		05/10/2023		961		(89)			(89)		872	872			
100152745	NAPLES	FL		05/22/2024		1,011		(139)			(139)		872	872			
100146570	WILMINGTON	DE		03/19/2024		944		(72)			(72)		872	872			
100162640	PANAMA CITY BEACH	FL		08/12/2024		946		(74)			(74)		872	872			
100054775	CLEVELAND	OH		03/23/2021		1,270		(398)			(398)		872	872			
100158061	MISSOURI CITY	TX		07/09/2024		1,049		39			39		1,088	872		(216)	(216)
100167468	FRANKLIN LAKES	NJ		10/31/2024		818		55			55		872	872			
100140885	WILDWOOD	MO		01/25/2024		844		29			29		872	872			
100155455	LONGWOOD	FL		06/18/2024		867		5			5		872	872			
100173231	RENO	NV		10/30/2024		886		(14)			(14)		872	872			
100164580	SANTA CLARITA	CA		08/21/2024		904		(31)			(31)		873	873			
100164240	SPRINGDALE	AR		08/21/2024		866		7			7		873	873			
100091568	WEST COVINA	CA		03/07/2023		1,063		(190)			(190)		873	873			
100063190	BRISTOL	PA		07/01/2021		884		(11)			(11)		873	873			
100164798	KISSIMMEE	FL		08/26/2024		932		(59)			(59)		873	873			
100150801	OCALA	FL		05/08/2024		901		(28)			(28)		873	873			
100164610	GALLATIN	TN		08/21/2024		870		3			3		873	873			
100166968	NORTH AUGUSTA	SC		09/13/2024		1,122		(38)			(38)		1,084	873		(211)	(211)
100141441	JEFFERSONVILLE	IN		01/30/2024		954		(81)			(81)		873	873			
100149779	DARBY	PA		04/26/2024		900		(26)			(26)		873	873			
100162505	SOUTH OGDEN	UT		08/12/2024		881		(8)			(8)		873	873			
100154540	SACRAMENTO	CA		06/14/2024		73		800			800		873	873			
100152919	JANESVILLE	WI		05/22/2024		844		29			29		873	873			
100160224	ORMOND BEACH	FL		07/18/2024		955		(81)			(81)		874	874			
100139477	CARLISLE	IA		12/28/2023		1,092		(218)			(218)		874	874			
100164077	HOPKINTON	MA		08/21/2024		946		(73)			(73)		874	874			
100167501	NEWTOWN	PA		10/31/2024		759		115			115		874	874			
100055454	RACINE	WI		03/23/2021		1,273		(399)			(399)		874	874			
100172962	LOS ANGELES	CA		10/25/2024		1,039		(165)			(165)		874	874			
100090174	BALTIMORE	MD		01/13/2023		935		(61)			(61)		874	874			
100155161	DETROIT	MI		07/19/2024		1,039		(165)			(165)		874	874			
100159939	HIALEAH	FL		08/16/2024		931		(57)			(57)		874	874			

SCHEDULE B - PART 3

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100119720	DETROIT	MI		08/08/2023		943		(69)			(69)		874	874			
100134031	MILWAUKEE	WI		10/25/2023		932		(58)			(58)		874	874			
100112484	SAINT LOUIS	MO		06/29/2023		334		540			540		874	874			
100086319	DEN HAAG	NLD		08/29/2022		911						(88)	823	874	51		51
100160373	SAN ANTONIO	TX		09/06/2024		1,008		(134)			(134)		874	874			
100166016	NEW BRUNSWICK	NJ		09/06/2024		1,029		(155)			(155)		874	874			
100162988	PORTLAND	OR		08/12/2024		976		(102)			(102)		874	874			
100164954	WOODSTOCK	NY		08/28/2024		(1,348)		2,222			2,222		874	874			
100149832	CYPRESS	TX		04/29/2024		1,080		(205)			(205)		874	874			
100159888	MIAMI	FL		08/16/2024		931		(57)			(57)		874	874			
100084237	LELYSTAD	NLD		06/30/2022		902						(46)	856	874	18		18
100149068	YAKIMA	WA		04/19/2024		1,068		(194)			(194)		874	874			
100168599	LAS VEGAS	NV		09/25/2024		888		(14)			(14)		875	875			
100126369	BALTIMORE	MD		08/30/2023		968		(93)			(93)		875	875			
100149798	CANTON	TX		04/26/2024		1,056		(181)			(181)		875	875			
100074611	WINSTON SALEM	NC		12/01/2021		888		(13)			(13)		875	875			
100158105	MARTINEZ	GA		07/09/2024		1,101		53			53		1,155	875	(279)		(279)
100168566	GUYTON	GA		09/25/2024		946		(71)			(71)		875	875			
100165042	STATEN ISLAND	NY		08/28/2024		1,138		(263)			(263)		875	875			
100160496	FLORIDA CITY	FL		07/19/2024		1,020		(144)			(144)		875	875			
100088964	PHOENIX	AZ		11/15/2022		1,122		(246)			(246)		875	875			
100116580	ROCKVILLE	MD		07/20/2023		986		(110)			(110)		875	875			
100173078	HUNTINGTON	NY		10/25/2024		1,041		(166)			(166)		875	875			
100100121	WAUPUN	WI		03/28/2023		959		(84)			(84)		875	875			
100033754	DUBLIN	IRL		06/21/2019		1,155		(261)			(261)	27	921	876	(41)	(5)	(46)
100153641	OAKDALE	PA		05/31/2024		937		(61)			(61)		876	876			
100169297	DIX HILLS	NY		09/27/2024		993		(117)			(117)		876	876			
100112437	TEMPLE	TX		06/29/2023		415		461			461		876	876			
100136705	PALM BAY	FL		01/25/2024		1,008		(132)			(132)		876	876			
100167460	PALM COAST	FL		09/16/2024		972		(96)			(96)		876	876			
100143919	PHOENIX	AZ		02/29/2024		972		(96)			(96)		876	876			
100156489	WASILLA	AK		06/24/2024		975		(99)			(99)		876	876			
100162006	COLTON	CA		07/31/2024		913		(37)			(37)		876	876			
100162737	BAKERSFIELD	CA		08/12/2024		927		(51)			(51)		876	876			
100102516	LEXINGTON	KY		06/07/2023		1,088		(211)			(211)		876	876			
100156588	MADISON	WI		06/24/2024		932		(56)			(56)		876	876			
100082768	CAPELLE AAN DEN IJSSEL	NLD		04/27/2022		902						(39)	863	876	13		13
100127221	KALISPELL	MT		08/30/2023		427		450			450		877	877			
100162812	CELINA	TX		08/12/2024		915		(38)			(38)		877	877			
100169075	COLUMBIA FALLS	MT		09/27/2024		923		(49)			(49)		874	877		3	3
100045497	NORRISTOWN	PA		11/25/2020		698		179			179		877	877			
100156315	MIAMI	FL		07/25/2024		946		(69)			(69)		877	877			
100161156	SURPRISE	AZ		07/24/2024		953		(76)			(76)		877	877			
100161342	HOUSTON	TX		07/25/2024		1,124		(247)			(247)		877	877			
100163082	LEHI	UT		08/13/2024		914		(39)			(39)		875	877		2	2
100160908	TUCSON	AZ		07/24/2024		940		(63)			(63)		877	877			
100159912	MIAMI	FL		08/16/2024		1,048		(171)			(171)		877	877			
100161348	HOUSTON	TX		07/25/2024		1,124		(247)			(247)		877	877			
100141128	REISTERSTOWN	MD		01/30/2024		924		(47)			(47)		877	877			
100155125	EDMOND	OK		07/19/2024		1,104		(227)			(227)		877	877			
100141044	KISSIMMEE	FL		02/20/2024		937		(60)			(60)		877	877			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168535	PAUMA VALLEY	CA		09/25/2024		988		(110)			(110)		877	877			
100099850	CHESTER	PA		02/28/2023		956		(79)			(79)		877	877			
100012879	SUNRISE	FL		05/25/2017		649		228			228		877	877			
100164486	NEWARK	NJ		08/21/2024		931		(54)			(54)		877	877			
100167893	BURBANK	CA		09/20/2024		961		(83)			(83)		877	877			
100162261	EAGLE POINT	OR		09/06/2024		933		(56)			(56)		877	877			
100164496	LAKE ARIEL	PA		08/21/2024		918		(40)			(40)		878	878			
100179744	FORT WORTH	TX		11/21/2024		809		69			69		878	878			
100168224	WESTMINSTER	CA		09/20/2024		957		(80)			(80)		878	878			
100088154	FORT WORTH	TX		10/25/2022		1,065		(187)			(187)		878	878			
100168625	OAKLAND	CA		09/25/2024		1,093		(215)			(215)		878	878			
100113052	ST PETERSBURG	FL		06/29/2023		340		538			538		878	878			
100172725	WEST VALLEY CITY	UT		11/21/2024		905		(27)			(27)		878	878			
100160225	PENDERGRASS	GA		07/18/2024		866		11			11		878	878			
100161824	FRANKLIN PARK	IL		07/31/2024		879		(1)			(1)		878	878			
100167567	MABLETON	GA		09/19/2024		846		32			32		878	878			
100153447	SACRAMENTO	CA		05/30/2024		944		(66)			(66)		878	878			
100162799	JASPER	GA		08/12/2024		961		(83)			(83)		878	878			
100149666	TUCSON	AZ		04/26/2024		1,116		(238)			(238)		878	878			
100153397	HACKETTSTOWN	NJ		05/30/2024		(1,835)		2,713			2,713		878	878			
100030062	GAINESVILLE	GA		12/20/2018		769		109			109		878	878			
100173814	PLANO	TX		10/31/2024		600		278			278		878	878			
100158865	BATON ROUGE	LA		07/12/2024		1,022		(144)			(144)		878	878			
100162357	SPRING	TX		08/06/2024		1,035		(156)			(156)		878	878			
100162700	PENDERGRASS	GA		08/12/2024		857		21			21		878	878			
100150800	OCALA	FL		05/08/2024		907		(28)			(28)		878	878			
100111851	LINCOLN PARK	MI		06/29/2023		198		680			680		878	878			
100161952	HENDERSON	NV		07/31/2024		1,020		(142)			(142)		878	878			
100164779	SURPRISE	AZ		08/26/2024		882		(4)			(4)		879	879			
100174547	CLINTON	CT		10/31/2024		884		(5)			(5)		879	879			
100163104	SARASOTA	FL		08/13/2024		985		(108)			(108)		877	879		2	2
100149744	SCRANTON	PA		04/26/2024		935		(57)			(57)		879	879			
100167874	LOS ANGELES	CA		09/20/2024		1,071		(192)			(192)		879	879			
100158795	LAKE HAVASU CITY	AZ		07/10/2024		959		(80)			(80)		879	879			
100134300	HEBER SPRINGS	AR		10/27/2023		1,189		(310)			(310)		879	879			
100172276	MOLALLA	OR		10/21/2024		922		(43)			(43)		879	879			
100160051	KINGSTON	GA		07/17/2024		776		(73)			(73)		702	879		177	177
100157927	JACKSONVILLE	FL		07/09/2024		927		(48)			(48)		879	879			
100119862	SAN ANTONIO	TX		08/10/2023		1,085		(207)			(207)		878	879		1	1
100136741	MONROE	NY		11/27/2023		924		(45)			(45)		879	879			
100055363	DEARBORN	MI		03/23/2021		1,443		(564)			(564)		879	879			
100086281	CAPELLE AAN DEN IJSSEL	NLD		08/29/2022		914						(88)	826	879	54		54
100157941	MANNFORD	OK		07/09/2024		613		266			266		879	879			
100161754	HACKETTSTOWN	NJ		07/31/2024		(1,603)		2,482			2,482		879	879			
100152979	CYPRESS	TX		06/27/2024		1,050		(170)			(170)		880	880			
100143638	GARY	IN		02/21/2024		937		(57)			(57)		880	880			
100115239	COLUMBUS	GA		07/17/2023		972		(93)			(93)		880	880			
100149773	BALTIMORE	MD		04/26/2024		940		(60)			(60)		880	880			
100156439	FARMINGTON	CT		06/24/2024		960		(80)			(80)		880	880			
100109170	COLUMBUS	OH		07/21/2023		1,170		(290)			(290)		880	880			
100088274	CHARLOTTE	NC		10/17/2022		937		(57)			(57)		880	880			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162068	MODESTO	CA		07/31/2024		905		(25)			(25)		880	880			
100158911	CUBA	MO		07/12/2024		944		(64)			(64)		880	880			
100108972	MEMPHIS	TN		05/31/2023		1,024		(144)			(144)		880	880			
100170201	PASCO	WA		10/08/2024		933		(53)			(53)		880	880			
100168047	MONTVILLE	NJ		09/20/2024		856		25			25		880	880			
100153895	ALABASTER	AL		06/05/2024		885		(5)			(5)		880	880			
100154336	CHICAGO	IL		06/07/2024		979		(99)			(99)		881	881			
100143747	GREENSBORO	NC		04/05/2024		1,057		(176)			(176)		881	881			
100115261	DOLTON	IL		07/17/2023		919		(38)			(38)		881	881			
100043203	DUNCANVILLE	TX		08/13/2020		1,135		(253)			(253)		881	881			
100130045	BALTIMORE	MD		09/27/2023		946		(65)			(65)		881	881			
100141175	ALBANY	NY		01/30/2024		935		(53)			(53)		882	882			
100115508	COLUMBIA	SC		07/17/2023		1,079		(198)			(198)		882	882			
100146524	LEWISTON	ID		03/19/2024		1,035		(153)			(153)		882	882			
100143680	COLUMBUS	OH		02/22/2024		1,329		(447)			(447)		882	882			
100160579	PUNTA GORDA	FL		07/19/2024		926		(45)			(45)		882	882			
100119669	NEWNAN	GA		08/08/2023		951		(69)			(69)		882	882			
100164278	LAS VEGAS	NV		08/21/2024		920		(38)			(38)		882	882			
100151921	BLOOMINGDALE	GA		07/10/2024		886		(4)			(4)		882	882			
100158851	FREEPORT	FL		07/12/2024		1,012		(130)			(130)		882	882			
100175705	GIG HARBOR	WA		11/12/2024		1,005		(123)			(123)		882	882			
100120846	SOUTH BELOIT	IL		08/25/2023		918		(36)			(36)		882	882			
100011793	HIGHLAND SPRINGS	VA		03/08/2017		433		449			449		882	882			
100140204	IRVING	TX		01/11/2024		1,172		(290)			(290)		882	882			
100165673	LAS VEGAS	NV		10/04/2024		970		(88)			(88)		882	882			
100162938	CARY	NC		08/12/2024		985		(103)			(103)		882	882			
100168807	HOUSTON	TX		09/26/2024		1,175		(293)			(293)		882	882			
100055189	PHILADELPHIA	PA		03/23/2021		1,091		(209)			(209)		882	882			
100152812	LAKELAND	FL		05/22/2024		1,018		(136)			(136)		882	882			
100147387	DALLAS	TX		05/08/2024		864		18			18		882	882			
100158121	VENICE	FL		07/09/2024		1,204		(104)			(104)		1,101	882		(218)	(218)
4010081503	SALEM	NJ		09/27/2024		918		(36)			(36)		883	883			
100164412	COLON	MI		08/21/2024		965		(83)			(83)		883	883			
100161560	COOPER CITY	FL		07/30/2024		978		(97)			(97)		881	883		1	1
100129878	PARK FOREST	IL		09/27/2023		951		(68)			(68)		883	883			
100152740	HEMET	CA		05/22/2024		1,035		(153)			(153)		883	883			
100157990	GATLINBURG	TN		07/09/2024		959		(76)			(76)		883	883			
100158542	GLADSTONE	MO		07/10/2024		1,032		(150)			(150)		883	883			
100158856	SANFORD	FL		07/12/2024		931		(48)			(48)		883	883			
100114336	MOUND	MN		06/29/2023		623		260			260		883	883			
100145904	WALDORF	MD		03/19/2024		1,063		(180)			(180)		883	883			
100110871	ATHENS	GA		06/29/2023		555		328			328		883	883			
100164332	APEX	NC		08/21/2024		930		(47)			(47)		883	883			
100149750	BRUNSWICK	GA		04/26/2024		984		(101)			(101)		883	883			
100088243	BALTIMORE	MD		10/17/2022		948		(65)			(65)		883	883			
100134314	QUINTON	VA		10/27/2023		1,053		(170)			(170)		883	883			
100099880	SEATTLE	WA		03/28/2023		1,048		(164)			(164)		883	883			
100080294	VENLO	NLD		02/22/2022		900						22	922	883	(39)		(39)
100170478	PHOENIX	AZ		10/09/2024		999		(116)			(116)		883	883			
100149039	FORT MC COY	FL		04/19/2024		883		1			1		884	884			
100158837	LITTLE ROCK	AR		07/12/2024		984		(100)			(100)		884	884			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025796	INDEPENDENCE	MO		09/20/2018		541		343			343		884	884			
100162872	BENTONVILLE	AR		08/12/2024		934		(50)			(50)		884	884			
100155666	TAMPA	FL		06/18/2024		1,101		(217)			(217)		884	884			
100160042	EUREKA	CA		07/17/2024		937		(55)			(55)		882	884		1	1
100155805	RENO	NV		06/18/2024		985		(101)			(101)		884	884			
100167573	PINEVILLE	NC		09/19/2024		962		(78)			(78)		884	884			
100162090	LAS VEGAS	NV		07/31/2024		1,013		(129)			(129)		884	884			
100166278	RENO	NV		09/09/2024		967		(84)			(84)		884	884			
100170068	MIAMI	FL		11/08/2024		1,008		(124)			(124)		884	884			
100147506	ELK RIVER	MN		04/03/2024		1,069		(185)			(185)		884	884			
100130013	MILLVILLE	NJ		09/27/2023		932		(48)			(48)		884	884			
100174051	ISSAQUAH	WA		10/31/2024		683		201			201		884	884			
100159900	LAKE WORTH	FL		08/16/2024		1,114		(230)			(230)		884	884			
100043551	MILWAUKEE	WI		08/13/2020		986		(102)			(102)		884	884			
100173033	SIMI VALLEY	CA		10/25/2024		1,044		(159)			(159)		884	884			
100046174	LARKSVILLE	PA		11/25/2020		312		572			572		884	884			
100014491	PECULIAR	MO		09/27/2017		961		(77)			(77)		884	884			
100153960	CAPE CORAL	FL		06/05/2024		988		(104)			(104)		884	884			
100142064	FORT PIERCE	FL		02/29/2024		1,011		(126)			(126)		884	884			
100150045	YOUNGTOWN	AZ		06/07/2024		1,032		(147)			(147)		884	884			
100029515	NEWPORT NEWS	VA		10/26/2018		575		309			309		884	884			
100053821	FLORENCE	AL		03/23/2021		1,061		(177)			(177)		884	884			
100108949	PILOT POINT	TX		05/31/2023		1,248		(364)			(364)		885	885			
100113241	MILWAUKEE	WI		06/29/2023		115		769			769		885	885			
100112585	KULPMONT	PA		06/29/2023		915		(31)			(31)		885	885			
100101932	PLANO	IL		04/14/2023		993		(108)			(108)		885	885			
100146450	CHESHIRE	CT		03/19/2024		1,093		(208)			(208)		885	885			
100166276	AUSTIN	TX		09/09/2024		961		(76)			(76)		885	885			
100159434	ZEBULON	NC		07/15/2024		947		(62)			(62)		885	885			
100032019	WASHINGTON	DC		03/29/2019		812		73			73		885	885			
100180477	PARKER	AZ		11/26/2024		935		(50)			(50)		885	885			
100165792	CAPE CORAL	FL		08/29/2024		1,010		(125)			(125)		885	885			
100174689	ALPHARETTA	GA		10/31/2024		713		173			173		885	885			
100099936	CADDO MILLS	TX		03/28/2023		1,023		(138)			(138)		885	885			
100173160	COLLEGE STATION	TX		10/30/2024		938		(52)			(52)		885	885			
100164751	GREEN VALLEY	AZ		08/26/2024		975		(90)			(90)		885	885			
100159582	CHERRY VALLEY	CA		07/15/2024		1,001		(116)			(116)		886	886			
100043037	DEL REY	CA		05/28/2020		804		81			81		886	886			
100086348	UTRECHT	NLD		08/29/2022		923						(89)	834	886	52		52
100156437	BALTIMORE	MD		06/24/2024		980		(94)			(94)		886	886			
100171202	MONTEREY	CA		10/16/2024		1,064		(178)			(178)		886	886			
100160218	FRIENDSHIP	WI		07/18/2024		987		(101)			(101)		886	886			
100153651	MIDWAY	GA		05/31/2024		977		(91)			(91)		887	887			
100115322	PHOENIX	AZ		07/17/2023		943		(57)			(57)		887	887			
100115173	EAST MOLINE	IL		07/17/2023		968		(81)			(81)		887	887			
100160194	BEATTYVILLE	KY		07/18/2024		954		(67)			(67)		887	887			
100156194	NORTH CHESTERFIELD	VA		06/20/2024		1,035		(148)			(148)		887	887			
100153373	STOCKTON	CA		05/29/2024		817		70			70		887	887			
100167420	PORT HURON	MI		09/16/2024		1,002		(115)			(115)		887	887			
100156140	SHEBOYGAN	WI		07/25/2024		972		(85)			(85)		887	887			
100164333	ALEXANDRIA	VA		08/21/2024		926		(39)			(39)		887	887			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155280	SANTA FE	NM		07/19/2024		1,152		(265)			(265)		887	887			
100161512	TACOMA	WA		07/30/2024		955		(69)			(69)		886	887		1	1
100158145	NEWARK	DE		07/09/2024		1,528		(112)			(112)		1,416	887		(529)	(529)
100165022	BALTIMORE	MD		08/28/2024		966		(78)			(78)		887	887			
100013941	PHOENIX	AZ		05/25/2017		822		65			65		887	887			
100147715	HOMETOWN	IL		04/05/2024		935		(47)			(47)		888	888			
100159315	POOLER	GA		07/15/2024		980		(92)			(92)		888	888			
100046072	SHARPSVILLE	IN		11/25/2020		742		145			145		888	888			
100158135	TEMPLE	TX		07/09/2024		1,173		(66)			(66)		1,107	888		(220)	(220)
100149793	CLEVELAND	OH		04/26/2024		935		(47)			(47)		888	888			
100161763	HACKETTSTOWN	NJ		07/31/2024		(1,618)		2,506			2,506		888	888			
100162698	DALLAS	GA		08/12/2024		816		73			73		888	888			
100151742	ARLINGTON	TX		05/10/2024		1,046		(158)			(158)		888	888			
100160127	LAFAYETTE HILL	PA		07/17/2024		989		(103)			(103)		887	888		1	1
100153647	SAINT PETERSBURG	FL		05/31/2024		903		(15)			(15)		888	888			
100163023	FRISCO	TX		08/13/2024		962		(76)			(76)		886	888		2	2
100116435	ROME	GA		07/20/2023		933		(45)			(45)		888	888			
100152753	PORT RICHEY	FL		05/22/2024		1,002		(114)			(114)		888	888			
100155772	DALLAS	GA		06/18/2024		1,039		(151)			(151)		888	888			
100161515	POOLER	GA		07/30/2024		974		(87)			(87)		887	888		1	1
100128321	BALTIMORE	MD		09/14/2023		946		(57)			(57)		889	889			
100163796	DAUFUSKIE ISLAND	SC		09/27/2024		1,081		(192)			(192)		889	889			
100168567	LAS VEGAS	NV		09/25/2024		897		(8)			(8)		889	889			
100162697	ELK GROVE	CA		08/12/2024		994		(105)			(105)		889	889			
100156594	SCOTTSDALE	AZ		06/24/2024		984		(95)			(95)		889	889			
100054874	MEYERSDALE	PA		03/23/2021		1,082		(193)			(193)		889	889			
100157938	SAN MARCOS	TX		07/09/2024		833		57			57		889	889			
100110902	MIDVILLE	GA		06/29/2023		1,246		(357)			(357)		889	889			
100071455	KATWIJK	NLD		09/30/2021		900						42	942	889	(53)		(53)
100162862	GREENACRES	FL		08/12/2024		924		(35)			(35)		889	889			
100140776	BEVERLY	NJ		01/22/2024		1,028		(139)			(139)		889	889			
100111277	GREENWOOD	SC		06/29/2023		786		103			103		889	889			
100024442	OWOSSO	MI		09/20/2018		726		164			164		889	889			
100160544	WATERFORD	CA		07/19/2024		1,073		(183)			(183)		889	889			
100160535	PHOENIX	AZ		07/19/2024		1,077		(188)			(188)		889	889			
100136006	BIG BEAR CITY	CA		11/16/2023		934		(24)			(24)		911	889		(21)	(21)
100153646	LANCASTER	TX		05/31/2024		982		(92)			(92)		889	889			
100146355	TIGARD	OR		03/19/2024		1,020		(130)			(130)		889	889			
100158698	HOUSTON	TX		07/10/2024		949		(59)			(59)		890	890			
100137518	AUSTIN	TX		01/11/2024		1,165		(276)			(276)		890	890			
100113802	BLOOMINGDALE	IL		06/29/2023		178		711			711		890	890			
100150162	CLEARWATER	FL		04/30/2024		997		(108)			(108)		890	890			
100134323	COLUMBUS	GA		10/27/2023		1,111		(221)			(221)		890	890			
100101591	WARNER ROBINS	GA		04/26/2023		909		(19)			(19)		890	890			
100141534	KISSIMMEE	FL		01/30/2024		958		(68)			(68)		890	890			
100171871	MARIETTA	GA		10/17/2024		530		(61)			(61)		469	890		422	422
100139633	ROUND LAKE BEACH	IL		12/28/2023		921		(31)			(31)		890	890			
100141959	ATLANTA	GA		02/29/2024		1,056		(166)			(166)		890	890			
100149743	BOLINGBROOK	IL		04/26/2024		945		(55)			(55)		890	890			
100133345	PARKVILLE	MD		11/21/2023		1,157		(267)			(267)		890	890			
100128458	MEMPHIS	TN		09/15/2023		1,048		(157)			(157)		890	890			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173732	MIAMI	FL		10/30/2024		1,031		(141)			(141)		890	890			
100108491	BALTIMORE	MD		05/25/2023		949		(58)			(58)		891	891			
100147521	SPARTANBURG	SC		04/03/2024		1,095		(204)			(204)		891	891			
100113320	PHILADELPHIA	PA		06/29/2023		777		123			123		900	891		(10)	(10)
100159381	WAKE FOREST	NC		07/15/2024		1,000		(110)			(110)		891	891			
100178281	NATIONAL CITY	CA		11/19/2024		1,078		(188)			(188)		891	891			
100155969	TOMS RIVER	NJ		06/18/2024		981		(90)			(90)		891	891			
100162816	MANAHAWKIN	NJ		08/12/2024		967		(76)			(76)		891	891			
100108429	BALTIMORE	MD		05/25/2023		949		(58)			(58)		891	891			
100151865	EASLEY	SC		05/10/2024		985		(94)			(94)		891	891			
100141664	HOUSTON	TX		01/30/2024		1,219		(328)			(328)		891	891			
100164631	SACRAMENTO	CA		08/21/2024		972		(81)			(81)		891	891			
100110751	HAMDEN	CT		08/11/2023		1,147		(256)			(256)		891	891			
100088979	TRENTON	NJ		11/15/2022		945		(54)			(54)		891	891			
100170365	SAINT MICHAEL	MN		10/08/2024		942		(51)			(51)		891	891			
100154195	GRESHAM	OR		07/11/2024		1,068		(177)			(177)		891	891			
100159603	PORT ST LUCIE	FL		07/15/2024		1,008		(117)			(117)		891	891			
100165659	LOS ANGELES	CA		10/04/2024		1,023		(132)			(132)		891	891			
100070314	GROUW	NLD		08/31/2021		902						58	960	891	(68)		(68)
100149828	ROCKPORT	TX		04/29/2024		845		47			47		892	892			
100055191	MAHOMET	IL		03/23/2021		1,411		(518)			(518)		892	892		(1)	(1)
100055365	SAINT LOUIS	MO		03/23/2021		1,467		(576)			(576)		892	892			
100046477	PALATKA	FL		11/25/2020		982		(90)			(90)		892	892			
100102676	LOCKHART	TX		06/22/2023		1,201		(309)			(309)		892	892			
100164705	EL DORADO HILLS	CA		08/23/2024		999		(107)			(107)		892	892			
100162725	KYLE	TX		08/12/2024		744		148			148		892	892			
100158656	WAXAHACHIE	TX		07/10/2024		905		(13)			(13)		892	892			
100163375	AUBURN	GA		09/27/2024		1,064		(172)			(172)		892	892			
100170138	SAN JOSE	CA		10/08/2024		981		(88)			(88)		892	892			
100159646	WESTLAKE VILLAGE	CA		08/23/2024		1,028		(136)			(136)		892	892			
100043499	FORT WAYNE	IN		08/13/2020		1,042		(149)			(149)		892	892			
100164818	HUNTSVILLE	UT		08/26/2024		968		(75)			(75)		893	893			
100161372	MYRTLE BEACH	SC		07/25/2024		979		(86)			(86)		893	893			
100147692	MOORESTOWN	NJ		04/05/2024		1,014		(121)			(121)		893	893			
100167842	KISSIMMEE	FL		09/20/2024		834		59			59		893	893			
100167100	SAN ANTONIO	TX		09/13/2024		1,099		(206)			(206)		893	893			
100157812	GALVESTON	TX		08/01/2024		1,079		(186)			(186)		893	893			
100146021	DARIEN	IL		03/19/2024		1,084		(191)			(191)		893	893			
100119767	KOKOMO	IN		08/08/2023		924		(30)			(30)		893	893			
100156508	SPRINGFIELD	MA		06/24/2024		980		(86)			(86)		893	893			
100153426	CHICAGO	IL		05/30/2024		957		(63)			(63)		893	893			
100158849	FORT MYERS	FL		07/12/2024		951		(57)			(57)		894	894			
100152874	LAUDERHILL	FL		05/22/2024		1,105		(211)			(211)		894	894			
100103865	DAYTON	OH		05/10/2023		990		(96)			(96)		894	894			
100158723	CARTERSVILLE	GA		07/10/2024		895		(1)			(1)		894	894			
100158762	SAN ANGELO	TX		07/10/2024		962		(68)			(68)		894	894			
100162081	CLAYTON	NC		07/31/2024		1,066		(172)			(172)		894	894			
100108530	LELYSTAD	NLD		05/25/2023		923						(26)	897	894	(3)		(3)
100155405	DENVER	CO		06/18/2024		1,089		(195)			(195)		894	894			
100168564	CLAYTON	GA		09/25/2024		949		(55)			(55)		894	894			
100161046	POINCIANA	FL		07/24/2024		926		(32)			(32)		895	895			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047216	COLUMBIA CITY	IN		11/20/2020		1,612		(717)			(717)		895	895			
100155056	RICHMOND	VA		07/19/2024		994		(100)			(100)		895	895			
100171951	GATLINBURG	TN		10/17/2024		481		(32)			(32)		449	895		446	446
100054815	TUCSON	AZ		03/23/2021		1,172		(277)			(277)		895	895			
100144543	DENVER	CO		04/26/2024		965		(70)			(70)		895	895			
100154762	DAVENPORT	FL		07/19/2024		1,033		(138)			(138)		895	895			
100143052	SMITHFIELD	NC		02/14/2024		1,051		(156)			(156)		895	895			
100143789	VILLA RICA	GA		02/28/2024		1,128		(233)			(233)		895	895			
100120363	FLORISSANT	MO		08/18/2023		1,109		(214)			(214)		895	895			
100116592	FORT PIERCE	FL		07/20/2023		1,130		(234)			(234)		895	895			
100158026	CEDAR PARK	TX		07/09/2024		1,146		(29)			(29)		1,117	895		(222)	(222)
100114609	GILBERT	AZ		06/29/2023		919		(23)			(23)		896	896			
100158889	BROKEN ARROW	OK		07/12/2024		709		187			187		896	896			
100089268	OAK PARK	MI		01/26/2023		1,667		(771)			(771)		896	896			
100147261	SCRANTON	PA		03/28/2024		943		(47)			(47)		896	896			
100162860	LILLIAN	AL		08/12/2024		867		29			29		896	896			
100126842	DUBLIN	OH		08/30/2023		799		97			97		896	896			
100152032	PITTSBURG	CA		05/15/2024		993		(97)			(97)		896	896			
100170336	CHINO	CA		10/08/2024		982		(86)			(86)		896	896			
100159661	SAN DIEGO	CA		08/23/2024		1,100		(204)			(204)		896	896			
100159660	SAN DIEGO	CA		08/23/2024		1,098		(202)			(202)		896	896			
100045716	SOUTH BOSTON	VA		11/25/2020		587		309			309		896	896			
100155216	IRVINGTON	NJ		07/19/2024		1,110		(213)			(213)		896	896			
100054234	LAS VEGAS	NV		03/23/2021		1,051		(155)			(155)		896	896			
100138364	INDIANAPOLIS	IN		12/18/2023		993		(96)			(96)		896	896			
100161012	CALABASH	NC		07/24/2024		921		(25)			(25)		896	896			
100155084	LITTLE ELM	TX		07/19/2024		448		448			448		896	896			
100153070	MIDDLEBURG	FL		06/27/2024		1,034		(138)			(138)		897	897			
100151755	FORT MYERS	FL		05/10/2024		754		142			142		897	897			
100046464	ELLERBE	NC		11/25/2020		1,341		(445)			(445)		897	897			
100046199	MANCHESTER	TN		11/25/2020		1,008		(111)			(111)		897	897			
100048198	WARRENSBURG	MO		11/20/2020		1,089		(193)			(193)		897	897			
100118859	DECATUR	GA		08/30/2023		1,384		(485)			(485)		899	897		(3)	(3)
100166059	SOMERVILLE	MA		09/09/2024		982		(85)			(85)		897	897			
100044460	CHARLOTTE	NC		11/19/2020		1,151		(254)			(254)		897	897			
100161777	PHILADELPHIA	PA		07/31/2024		909		(12)			(12)		897	897			
100119876	ENTERPRISE	AL		08/10/2023		988		(91)			(91)		897	897			
100156669	PATERSON	NJ		06/24/2024		1,035		(138)			(138)		897	897			
100113253	WARREN	MI		06/29/2023		1,212		(315)			(315)		897	897			
100112588	GUYTON	GA		06/29/2023		292		606			606		897	897			
100164501	GEORGETOWN	TX		08/21/2024		919		(22)			(22)		897	897			
100172435	WAUKEE	IA		10/23/2024		927		(29)			(29)		897	897			
100054785	PHILADELPHIA	PA		03/23/2021		1,108		(211)			(211)		897	898			
100113757	HOPEWELL	VA		06/29/2023		593		305			305		898	898			
100126419	MEMPHIS	TN		08/30/2023		969		(71)			(71)		898	898			
100075853	GOUDA	NLD		11/24/2021		916						13	929	898		(31)	(31)
100160950	NEWNAN	GA		07/24/2024		993		(95)			(95)		898	898			
100167004	WAIPAHU	HI		09/13/2024		1,277		(82)			(82)		1,195	898		(297)	(297)
100114568	PHILADELPHIA	PA		06/29/2023		1,057		(159)			(159)		898	898			
100164562	FORT WORTH	TX		08/21/2024		1,100		(202)			(202)		898	898			
100158480	ORANGE COVE	CA		07/10/2024		1,006		(108)			(108)		898	898			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100159326	SAINT AUGUSTINE	FL		07/15/2024		810		88			88		898	898			
100144329	PENSACOLA	FL		03/07/2024		1,022		(123)			(123)		898	898			
100174295	SPOONER	WI		10/31/2024		830		68			68		898	898			
100048309	SAINT LOUIS	MO		11/20/2020		939		(41)			(41)		898	898			
100168559	PORT ORCHARD	WA		09/25/2024		951		(52)			(52)		898	898			
100155138	TUCSON	AZ		07/19/2024		934		(36)			(36)		898	898			
100152720	SNELLVILLE	GA		05/17/2024		941		(44)			(44)		898	898		1	1
100168729	KIRKLAND	WA		09/26/2024		1,041		(143)			(143)		899	899			
100143449	ENGLEWOOD	OH		02/16/2024		873		26			26		899	899			
100172410	SANTA CRUZ	CA		10/23/2024		1,049		(150)			(150)		899	899			
100046275	ISHPEMING	MI		11/25/2020		1,050		(151)			(151)		899	899			
100157823	BREMERTON	WA		08/01/2024		1,040		(141)			(141)		899	899			
100161735	HIALEAH	FL		07/30/2024		1,016		(117)			(117)		899	899			
100166359	LOS ANGELES	CA		10/24/2024		1,015		(116)			(116)		899	899			
100161406	ATLANTIC BEACH	NC		07/26/2024		966		(67)			(67)		899	899			
100117867	CORAL SPRINGS	FL		07/20/2023		996		(97)			(97)		899	899			
100139640	PORT SAINT LUCIE	FL		12/28/2023		965		(66)			(66)		899	899			
100165377	LA MARQUE	TX		08/29/2024		978		(79)			(79)		899	899			
100173358	ORLANDO	FL		10/30/2024		949		(49)			(49)		899	899			
100164604	PENDERGRASS	GA		08/21/2024		845		54			54		899	899			
100129992	OKLAHOMA CITY	OK		09/27/2023		944		(45)			(45)		899	899			
100159351	FRESNO	TX		07/15/2024		870		30			30		899	899			
100136627	LEXINGTON	NC		11/22/2023		1,065		(165)			(165)		899	899			
100166139	OCALA	FL		09/09/2024		808		92			92		899	899			
100161453	PFLUGERVILLE	TX		07/30/2024		817		(99)			(99)		719	900		181	181
100103642	TEMPE	AZ		05/08/2023		1,071		(171)			(171)		900	900			
100165355	MURRIETA	CA		08/29/2024		1,109		(210)			(210)		900	900			
100157939	PLAINFIELD	IL		07/09/2024		915		(16)			(16)		900	900			
100103427	WINSTON SALEM	NC		06/16/2023		1,143		(242)			(242)		901	900		(1)	(1)
100146433	MECHANICSBURG	PA		03/19/2024		1,101		(201)			(201)		900	900			
100167993	OLATHE	KS		09/20/2024		870		30			30		900	900			
100108970	SCOTTSDALE	AZ		05/31/2023		1,065		(165)			(165)		900	900			
100065606	MILWAUKEE	WI		07/28/2021		1,003		(103)			(103)		900	900			
100089680	SCHIEDAM/VLAARDINGEN	NLD		11/29/2022		934						(61)	873	900		27	27
100153664	DUNNELLON	FL		05/31/2024		910		(10)			(10)		900	900			
100149848	SPRINGFIELD	OH		04/29/2024		1,068		(168)			(168)		900	900			
100164302	PALMDALE	CA		08/21/2024		967		(67)			(67)		900	900			
100163843	LORTON	VA		09/27/2024		1,032		(131)			(131)		900	900			
100156712	CHOCOWINITY	NC		06/26/2024		941		(41)			(41)		900	900			
100156885	PHILADELPHIA	PA		06/27/2024		994		(93)			(93)		900	900			
100157859	LAS VEGAS	NV		07/09/2024		1,006		(106)			(106)		901	901			
100171477	CHARLESTON	SC		10/16/2024		1,023		(122)			(122)		901	901			
100166977	TACOMA	WA		09/13/2024		938		(40)			(40)		899	901		2	2
100153894	ANGELS CAMP	CA		06/05/2024		996		(95)			(95)		901	901			
100054604	ROANOKE	VA		03/23/2021		1,279		(378)			(378)		901	901			
100161966	AVON	MA		07/31/2024		1,107		(206)			(206)		901	901			
100149172	COLUMBUS	GA		04/22/2024		829		71			71		901	901			
100151898	MYRTLE BEACH	SC		07/10/2024		1,028		(127)			(127)		901	901			
100139264	LOUISVILLE	KY		12/28/2023		1,080		(179)			(179)		901	901			
100112313	HUTCHINSON	KS		06/29/2023		588		314			314		901	901			
100145846	STONE MOUNTAIN	GA		03/15/2024		1,023		(122)			(122)		901	901			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161394	CONCORD	NC		07/25/2024		928		(26)			(26)		902	902			
100113957	CONYERS	GA		06/29/2023		819		83			83		902	902			
100155748	RENO	NV		06/18/2024		967		(66)			(66)		902	902			
100172282	BOTHELL	WA		10/21/2024		478		(26)			(26)		452	902		450	450
100174101	ORANGE BEACH	AL		10/31/2024		847		55			55		902	902			
100161974	PALMDALE	CA		07/31/2024		1,004		(102)			(102)		902	902			
100099834	MILWAUKEE	WI		02/28/2023		975		(73)			(73)		902	902			
100147280	BETHLEHEM	PA		03/28/2024		971		(69)			(69)		902	902			
100150806	DOVER	DE		05/08/2024		938		(36)			(36)		902	902			
100162644	KATY	TX		08/12/2024		882		20			20		902	902			
100141665	BROOKLYN PARK	MD		01/30/2024		1,151		(249)			(249)		902	902			
100173942	LOS ANGELES	CA		10/31/2024		645		257			257		902	902			
100159281	PACKWOOD	WA		07/15/2024		1,013		(110)			(110)		902	902			
100143652	WILLINGBORO	NJ		02/22/2024		1,165		(262)			(262)		902	902			
100130048	AMBRIDGE	PA		09/27/2023		978		(75)			(75)		903	903			
100167057	ST JOHNS	FL		09/13/2024		1,084		(181)			(181)		903	903			
100142050	DINGMANS FERRY	PA		02/29/2024		1,150		(247)			(247)		903	903			
100149838	MILWAUKEE	WI		04/29/2024		1,059		(156)			(156)		903	903			
100148688	ACWORTH	GA		04/16/2024		1,088		(185)			(185)		903	903			
100113755	FLORISSANT	MO		06/29/2023		535		368			368		903	903			
100174207	SANTA ROSA BEACH	FL		10/31/2024		861		42			42		903	903			
100130060	DUNMORE	PA		09/27/2023		958		(55)			(55)		903	903			
100173417	CALIMESA	CA		10/29/2024		997		(94)			(94)		903	903			
100173502	SHALIMAR	FL		10/29/2024		1,161		(257)			(257)		903	903			
100127147	ST. LOUIS	MO		08/30/2023		665		239			239		903	903			
100146029	ELGIN	IL		03/19/2024		1,096		(192)			(192)		903	903			
100145981	PORT ST LUCIE	FL		03/19/2024		1,095		(192)			(192)		903	903			
100174374	LEWES	DE		10/31/2024		853		50			50		903	903			
100165572	WINTER SPRINGS	FL		08/29/2024		859		43			43		902	903		2	2
100139397	PITTSBURGH	PA		12/28/2023		959		(56)			(56)		903	903			
100090014	MULBERRY	FL		01/13/2023		1,228		(324)			(324)		903	903			
100131882	RAYTOWN	MO		10/06/2023		1,094		(190)			(190)		904	904			
100143850	UNITED KINGDOM	GBR		02/28/2024		893							893	904		11	11
100156343	BUCKEYE	AZ		07/25/2024		985		(81)			(81)		904	904			
100154567	BAKERSFIELD	CA		06/14/2024		1,288		(385)			(385)		904	904			
100131859	PURCELL	OK		10/06/2023		1,144		(240)			(240)		904	904			
100158597	MAPLE GROVE	MN		07/10/2024		999		(96)			(96)		904	904			
100158600	MAPLE GROVE	MN		07/10/2024		999		(96)			(96)		904	904			
100153672	SOUTH BOSTON	MA		05/31/2024		1,010		(106)			(106)		904	904			
100163332	SAN DIEGO	CA		08/13/2024		982		(78)			(78)		904	904			
100055246	COWETA	OK		03/23/2021		1,186		(280)			(280)		906	904		(2)	(2)
100165559	BRYSON CITY	NC		08/29/2024		911		(9)			(9)		902	904		2	2
100161397	FORNEY	TX		07/25/2024		1,079		(175)			(175)		904	904			
100160107	SACHSE	TX		07/17/2024		999		(96)			(96)		903	904		1	1
100168461	GAINESVILLE	VA		09/25/2024		938		(34)			(34)		904	904			
100159479	FARMERS BRANCH	TX		07/15/2024		1,034		(130)			(130)		904	904			
100158587	LONG POND	PA		07/10/2024		963		(59)			(59)		905	905			
100165639	CEDAR PARK	TX		10/04/2024		1,027		(122)			(122)		905	905			
100162874	STOCKTON	CA		08/12/2024		979		(74)			(74)		905	905			
100172375	WESTMINSTER	SC		10/23/2024		999		(94)			(94)		905	905			
100164723	OCOEE	FL		08/23/2024		960		(55)			(55)		905	905			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168552	HARDEEVILLE	SC		09/25/2024		1,008		(103)			(103)		905	905			
100162504	WOODRUFF	SC		08/12/2024		946		(41)			(41)		905	905			
100141079	COUNTRY CLUB HILLS	IL		01/30/2024		977		(72)			(72)		905	905			
100118056	INDEPENDENCE	MO		07/20/2023		561		344			344		905	905			
100053936	TALLAHASSEE	FL		03/23/2021		1,559		(653)			(653)		905	905			
100158848	CALABASH	NC		07/12/2024		929		(24)			(24)		905	905			
100064682	BALTIMORE	MD		07/14/2021		1,109		(204)			(204)		906	906			
100161778	HUNTINGTON STATION	NY		07/31/2024		950		(44)			(44)		906	906			
100108517	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		930						(27)	903	906	3		3
100159353	WESTAMPTON	NJ		07/15/2024		980		(74)			(74)		906	906			
100157920	BLACKSTONE	VA		07/09/2024		934		(29)			(29)		906	906			
100161369	WENDELL	NC		07/25/2024		1,040		(134)			(134)		906	906			
100153704	SHELBY TOWNSHIP	MI		07/11/2024		951		(45)			(45)		906	906			
100158747	CAMP HILL	PA		07/10/2024		988		(82)			(82)		906	906			
100154092	LAKE HAVASU CITY	AZ		07/11/2024		1,125		(220)			(220)		906	906			
100119783	RACINE	WI		08/08/2023		988		(82)			(82)		906	906			
100149543	TORRINGTON	CT		04/26/2024		882		24			24		906	906			
100127026	DALLAS	TX		08/30/2023		479		427			427		906	906			
100164017	OLYMPIA	WA		08/21/2024		1,044		(138)			(138)		906	906			
100141686	SPRINGFIELD	MA		01/30/2024		1,156		(249)			(249)		906	906			
100166920	SAVANNAH	GA		09/13/2024		1,029		(126)			(126)		904	906		3	3
100168545	JERSEY CITY	NJ		09/25/2024		971		(64)			(64)		907	907			
100043544	NORTH BERGEN	NJ		08/13/2020		1,144		(237)			(237)		907	907			
100053984	ANDREWS	SC		03/23/2021		1,240		(333)			(333)		907	907			
100111287	LAKE SUZY	FL		06/29/2023		577		330			330		907	907			
100161546	ACWORTH	GA		07/30/2024		970		(65)			(65)		905	907		1	1
100112473	PHILADELPHIA	PA		06/29/2023		231		676			676		907	907			
100160020	BLOOMINGDALE	GA		07/17/2024		943		(38)			(38)		906	907		1	1
100142819	KISSIMMEE	FL		02/08/2024		1,009		(102)			(102)		907	907			
100047688	SODDY DAISY	TN		11/20/2020		1,000		(93)			(93)		907	907			
100156557	GRAND FORKS	ND		06/24/2024		1,005		(98)			(98)		907	907			
100148975	HAYWARD	CA		04/17/2024		1,098		(63)			(63)		1,035	907		(128)	(128)
100159894	HOMESTEAD	FL		08/16/2024		976		(69)			(69)		907	907			
100136014	MARRERO	LA		11/16/2023		1,088		(181)			(181)		907	907			
100103819	CHICAGO	IL		05/10/2023		995		(88)			(88)		907	907			
100132366	PHILADELPHIA	PA		11/03/2023		997		(89)			(89)		907	907			
100113966	DUNCANVILLE	TX		06/29/2023		249		658			658		907	907			
100043898	JACKSONVILLE	FL		08/19/2020		941		(34)			(34)		907	907			
100160041	CLEVELAND	TN		07/17/2024		997		(92)			(92)		906	907		1	1
100166941	FOREST HILL	TX		09/13/2024		1,223		(15)			(15)		1,208	907		(301)	(301)
100143755	JACKSONVILLE	FL		04/05/2024		1,099		(192)			(192)		907	907			
100167047	RANCHO MIRAGE	CA		09/13/2024		1,119		(212)			(212)		907	907			
100155248	GLASGOW	KY		07/19/2024		1,111		(203)			(203)		908	908			
100136833	LUMBERTON	NJ		11/27/2023		955		(47)			(47)		908	908			
100129266	BALTIMORE	MD		11/03/2023		1,194		(287)			(287)		908	908			
100136826	LOUISVILLE	KY		11/27/2023		969		(61)			(61)		908	908			
100114108	BEAVER DAM	WI		06/29/2023		691		216			216		908	908			
100159515	ANDERSON	SC		07/15/2024		980		(72)			(72)		908	908			
100112088	SUGAR LAND	TX		06/29/2023		651		257			257		908	908			
100011773	CALHOUN	MO		03/08/2017		227		681			681		908	908			
100118880	MOORE	OK		08/30/2023		1,155		(247)			(247)		908	908			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169721	QUEEN CREEK	AZ		09/30/2024		1,017		(109)			(109)		908	908			
100134428	NETHERLANDS	NLD		10/27/2023		940						(40)	900	908	8		8
100163060	PHOENIX	AZ		08/13/2024		893		13			13		906	908		2	2
100149640	FORNEY	TX		04/26/2024		1,326		(418)			(418)		908	908			
100138069	LAS VEGAS	NV		12/13/2023		835		74			74		908	908			
100146578	GASTONIA	NC		03/20/2024		1,005		(97)			(97)		909	909			
100162546	SEATTLE	WA		08/12/2024		930		(21)			(21)		909	909			
100100064	LAKELAND	FL		03/28/2023		1,077		(168)			(168)		909	909			
100141974	SUGAR LAND	TX		02/29/2024		1,225		(316)			(316)		909	909			
100163990	CALVERTON	NY		08/21/2024		1,135		(226)			(226)		909	909			
100167466	BOSTON	MA		09/16/2024		1,039		(130)			(130)		909	909			
100120852	ROSEVILLE	MI		08/25/2023		28		884			884		911	909		(2)	(2)
100092034	MILLVILLE	NJ		02/09/2023		972		(63)			(63)		909	909			
100153597	BELLE VERNON	PA		05/31/2024		949		(40)			(40)		909	909			
100162345	PALM CITY	FL		08/06/2024		1,006		(97)			(97)		909	909			
100137371	CAMDEN	NJ		12/01/2023		1,051		(141)			(141)		909	909			
100140183	JOLIET	IL		01/11/2024		933		(24)			(24)		909	909			
100162608	FORT WORTH	TX		08/12/2024		817		93			93		909	909			
100054682	WESLEY CHAPEL	FL		03/23/2021		1,355		(446)			(446)		909	909			
100155270	SAVANNAH	GA		07/19/2024		1,102		(193)			(193)		909	909			
100155845	GLENSIDE	PA		06/18/2024		1,052		(143)			(143)		909	909			
100079546	HOLLYWOOD	SC		04/08/2022		1,324		(414)			(414)		910	910			
100165983	ROSEMEAD	CA		09/06/2024		875		35			35		910	910			
100162559	PAYSON	AZ		08/12/2024		1,014		(105)			(105)		910	910			
100086299	BERGEN OP ZOOM	NLD		08/29/2022		947						(91)	856	910	54		54
100159518	FORT WALTON BEACH	FL		07/15/2024		1,042		(133)			(133)		910	910			
100129902	EUCLID	OH		09/27/2023		952		(42)			(42)		910	910			
100159991	NORTH MIAMI	FL		08/16/2024		903		7			7		910	910			
100146215	ROUND ROCK	TX		03/19/2024		1,023		(113)			(113)		910	910			
100150243	GOOR	NLD		04/29/2024		911							911	910	(1)		(1)
100134518	BRANSON	MO		10/30/2023		1,067		(156)			(156)		910	910			
100134514	BRANSON	MO		10/30/2023		1,065		(154)			(154)		910	910			
100078598	ENSCHEDE	NLD		01/26/2022		927						16	943	910	(33)		(33)
100119012	DEKALB	IL		07/27/2023		1,130		(219)			(219)		910	910			
100146853	WANAQUE	NJ		03/21/2024		1,010		(100)			(100)		910	910			
100164360	VANCOUVER	WA		08/21/2024		862		49			49		910	910			
100128295	PASADENA	TX		09/14/2023		1,161		(250)			(250)		910	910			
100154505	LAS VEGAS	NV		06/14/2024		982		(72)			(72)		910	910			
100163790	RANCHO MISSION VIEJO	CA		09/27/2024		906		5			5		910	910			
100146666	BERRY CREEK	CA		03/20/2024		999		(88)			(88)		910	910			
100118077	CHARLOTTE	NC		07/20/2023		991		(80)			(80)		911	911			
100102349	MINNEAPOLIS	MN		06/07/2023		953		(42)			(42)		911	911			
100053475	SMYRNA	DE		03/23/2021		1,485		(575)			(575)		911	911			
100054334	BALTIMORE	MD		03/23/2021		2,052		(1,141)			(1,141)		911	911			
100157747	CHESTER	NJ		07/02/2024		1,016		(105)			(105)		911	911			
100139372	STEGER	IL		12/28/2023		979		(68)			(68)		911	911			
100160925	LEEHIGH ACRES	FL		07/24/2024		983		(72)			(72)		911	911			
100134042	SOUTH MILWAUKEE	WI		10/25/2023		983		(72)			(72)		911	911			
100151996	ATLANTA	GA		06/14/2024		1,003		(92)			(92)		911	911			
100164827	GAINESVILLE	GA		08/26/2024		972		(61)			(61)		911	911			
100170350	PORT BOLIVAR	TX		10/08/2024		1,028		(117)			(117)		911	911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158113	VENICE	FL		07/09/2024		1,521		(74)			(74)		1,447	911		(536)	(536)
100160027	MELISSA	TX		07/17/2024		998		(88)			(88)		910	911		1	1
100142418	PHILADELPHIA	PA		02/05/2024		946		(34)			(34)		912	912			
100171936	REDMOND	OR		10/17/2024		610		(53)			(53)		557	912		354	354
100159450	PARRISH	FL		07/15/2024		983		(71)			(71)		912	912			
100161337	CHARLOTTE	NC		07/25/2024		922		(10)			(10)		912	912			
100147501	PEMBROKE PINES	FL		04/03/2024		951		(39)			(39)		912	912			
100146522	FORSYTH	GA		03/19/2024		1,110		(198)			(198)		912	912			
100143549	CHARLEROI	PA		02/21/2024		952		(40)			(40)		912	912			
100158725	GRAPEVINE	TX		07/10/2024		988		(76)			(76)		912	912			
100161167	COMMERCE CITY	CO		07/25/2024		902		10			10		912	912			
100117154	FAIRFIELD	CA		07/20/2023		977		(65)			(65)		912	912			
100143557	TROY	NY		02/21/2024		984		(72)			(72)		912	912			
100113540	OMAHA	NE		06/29/2023		448		465			465		912	912			
100150665	MOUNT LAUREL	NJ		05/06/2024		1,028		(116)			(116)		912	913		1	1
100134011	BALTIMORE	MD		10/25/2023		984		(72)			(72)		913	913			
100135613	SNEADS FERRY	NC		11/09/2023		985		(72)			(72)		913	913			
100159056	BOISE	ID		08/15/2024		1,111		(199)			(199)		913	913			
100172500	CAPE CHARLES	VA		10/23/2024		1,019		(106)			(106)		913	913			
100156509	CARTERSVILLE	GA		06/24/2024		971		(58)			(58)		913	913			
100166932	HOUSTON	TX		09/13/2024		710		(100)			(100)		610	913		303	303
100162718	SAN ANTONIO	FL		08/12/2024		770		143			143		913	913			
100162699	ARNOLD	CA		08/12/2024		1,020		(107)			(107)		913	913			
100119039	HASLET	TX		07/27/2023		1,246		(333)			(333)		913	913			
100160181	BENSON	NC		07/18/2024		1,005		(92)			(92)		913	913			
100121043	CHANNELVIEW	TX		08/30/2023		950		(37)			(37)		913	913			
100078544	HEERHUGOWAARD	NLD		01/26/2022		932						16	948	913	(35)		(35)
100166218	SEMINOLE	FL		09/09/2024		1,078		(165)			(165)		913	913			
100157707	LAKE HAVASU CITY	AZ		06/28/2024		879		34			34		913	913			
100137137	KENNESAW	GA		11/28/2023		1,297		(384)			(384)		913	913			
100164879	DACULA	GA		08/26/2024		3,356		(2,443)			(2,443)		913	913			
100086697	WARREN	MI		09/30/2022		1,039		(125)			(125)		913	913			
100053742	MADRID	IA		03/23/2021		1,098		(187)			(187)		911	914		2	2
100155411	LA PINE	OR		06/18/2024		954		(41)			(41)		914	914			
100173787	PRINCETON JUNCTION	NJ		10/30/2024		975		(61)			(61)		914	914			
100165395	KYLE	TX		08/29/2024		992		(81)			(81)		912	914		2	2
100168260	BERKELEY	CA		09/20/2024		1,017		(104)			(104)		914	914			
100149984	SAINT CLOUD	FL		06/07/2024		1,192		(279)			(279)		914	914			
100159388	MANSFIELD	TX		07/15/2024		1,030		(117)			(117)		914	914			
100055380	MIDDLEBURG	FL		03/23/2021		3,001		(2,088)			(2,088)		914	914			
100133987	BUFFALO	NY		10/25/2023		970		(56)			(56)		914	914			
100160988	HOUSTON	TX		07/24/2024		883		30			30		914	914			
100175623	FORT WORTH	TX		11/12/2024		962		(48)			(48)		914	914			
100173282	CAMDENTON	MO		10/30/2024		975		(61)			(61)		914	914			
100168538	CONCORD	CA		09/25/2024		1,010		(96)			(96)		914	914			
100159290	MAGNOLIA	TX		07/15/2024		780		134			134		914	914			
100166001	OXNARD	CA		09/06/2024		953		(38)			(38)		914	914			
100086376	RANGELY	CO		09/23/2022		1,009		(95)			(95)		914	914			
100164714	OCEANSIDE	CA		08/23/2024		1,110		(195)			(195)		914	914			
100133090	DORA	AL		11/29/2023		887		28			28		915	915			
100139621	MORENO VALLEY	CA		12/28/2023		891		24			24		915	915			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173998	HOLLY HILL	FL		10/31/2024		908		6			6		915	915			
100155391	ALBUQUERQUE	NM		06/18/2024		1,048		(133)			(133)		915	915			
100164865	SUWANEE	GA		08/26/2024		1,053		(138)			(138)		915	915			
100129994	OKLAHOMA CITY	OK		09/27/2023		961		(45)			(45)		915	915			
100088030	UNION CITY	GA		10/25/2022		1,219		(303)			(303)		915	915			
100164672	SARATOGA SPRINGS	UT		08/23/2024		982		(67)			(67)		915	915			
100156556	MONTCLAIR	CA		06/24/2024		1,009		(94)			(94)		915	915			
100138432	FOREST PARK	IL		12/18/2023		1,080		(165)			(165)		915	915			
100161514	DUNEDIN	FL		07/30/2024		1,000		(87)			(87)		914	915		1	1
100169703	YONKERS	NY		09/30/2024		973		(58)			(58)		915	915			
100161031	PARRISH	FL		07/24/2024		1,013		(98)			(98)		915	915			
100131876	BALTIMORE	MD		10/06/2023		1,098		(182)			(182)		915	915			
100085095	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		951						(73)	878	915	38		38
100153448	ELMHURST	IL		05/30/2024		1,006		(90)			(90)		915	915			
100139616	GREENSBORO	MD		12/28/2023		977		(62)			(62)		916	916			
100156601	LONG BRANCH	NJ		06/24/2024		983		(67)			(67)		916	916			
100112439	WINSTON SALEM	NC		06/29/2023		278		637			637		916	916			
100054450	SOUTH BEND	IN		03/23/2021		1,319		(404)			(404)		916	916			
100173476	CALABASAS	CA		10/29/2024		994		(78)			(78)		916	916			
100161146	ELKTON	MD		07/24/2024		1,004		(88)			(88)		916	916			
100151192	WINTER SPRINGS	FL		05/10/2024		945		(29)			(29)		916	916			
100154964	SACRAMENTO	CA		07/19/2024		1,019		(104)			(104)		916	916			
100166252	NORTH LAS VEGAS	NV		09/09/2024		888		28			28		916	916			
100155071	DACULA	GA		07/19/2024		1,026		(110)			(110)		916	916			
100164810	INDIAN SHORES	FL		08/26/2024		1,048		(132)			(132)		916	916			
100153934	LANCASTER	CA		06/05/2024		996		(80)			(80)		916	916			
100155676	ST. PETERSBURG	FL		06/18/2024		932		(15)			(15)		917	917			
100168605	MONETA	VA		09/25/2024		1,008		(92)			(92)		917	917			
100158719	TRUMBULL	CT		07/10/2024		983		(66)			(66)		917	917			
100128497	LAS VEGAS	NV		09/15/2023		969		(52)			(52)		917	917			
100151797	PEARLAND	TX		05/10/2024		1,084		(168)			(168)		917	917			
100150748	MISSION	TX		05/06/2024		987		(71)			(71)		916	917		1	1
100163265	LOS ANGELES (VENICE AREA)	CA		08/13/2024		930		(13)			(13)		917	917			
100140753	CHARLOTTE	NC		01/22/2024		1,176		(259)			(259)		917	917			
100165352	VERNAL	UT		08/29/2024		1,066		(149)			(149)		917	917			
100117987	LEAGUE CITY	TX		07/20/2023		1,182		(265)			(265)		917	917			
100115260	DOLTON	IL		07/17/2023		968		(51)			(51)		917	917			
100167822	COLUMBIA	MD		09/20/2024		957		(40)			(40)		917	917			
100158599	COLORADO SPRINGS	CO		07/10/2024		944		(27)			(27)		917	917			
100091628	ATLANTA	GA		03/07/2023		1,099		(182)			(182)		917	917			
100166369	KALISPELL	MT		10/24/2024		988		(71)			(71)		917	917			
100115282	PITTSTON	PA		07/17/2023		958		(40)			(40)		917	917			
100156616	HARRISBURG	PA		06/24/2024		924		(7)			(7)		917	917			
100164035	FARMINGTON HILLS	MI		08/21/2024		1,008		(91)			(91)		917	917			
100133459	INDIANAPOLIS	IN		10/19/2023		1,082		(165)			(165)		917	917			
100148148	HOUSTON	TX		05/15/2024		1,084		(167)			(167)		917	917			
100159910	MIAMI	FL		08/16/2024		1,007		(89)			(89)		918	918			
100167021	HOMESTEAD	FL		09/13/2024		991		(74)			(74)		918	918			
100162876	ALPHARETTA	GA		08/12/2024		982		(64)			(64)		918	918			
100054223	NEWTON	NC		03/23/2021		1,139		(222)			(222)		917	918		1	1
100173438	HILTON HEAD ISLAND	SC		10/29/2024		1,011		(93)			(93)		918	918			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159667	SEABROOK	TX		08/23/2024		972		(54)			(54)		918	918			
100120422	WILKESBORO	NC		08/18/2023		1,053		(134)			(134)		918	918			
100084316	UDEN	NLD		06/30/2022		950						(48)	902	918	16		16
100109720	WINDHAM	CT		06/16/2023		1,007		(89)			(89)		918	918			
100143532	DOLTON	IL		02/21/2024		974		(55)			(55)		919	919			
100162553	CARLISLE	PA		08/12/2024		992		(73)			(73)		919	919			
100154151	LAKE WORTH	FL		07/11/2024		1,102		(184)			(184)		919	919			
100160236	SAN ANTONIO	TX		07/18/2024		990		(71)			(71)		919	919			
100161304	MERCED	CA		07/25/2024		937		(18)			(18)		919	919			
100141066	HOUSTON	TX		02/20/2024		1,009		(90)			(90)		919	919			
100089956	GALVESTON	TX		01/26/2023		1,557		(638)			(638)		919	919			
100161345	STEPHENSON	VA		07/25/2024		1,056		(137)			(137)		919	919			
100150132	HOFFMAN ESTATES	IL		06/14/2024		998		(79)			(79)		919	919			
100164324	PEORIA	AZ		08/21/2024		973		(53)			(53)		919	919			
100101579	MILWAUKEE	WI		04/26/2023		954		(35)			(35)		920	920			
100172249	AZUSA	CA		10/21/2024		506		(45)			(45)		461	920	459		459
100153596	CRANSTON	RI		05/31/2024		959		(39)			(39)		920	920			
100140476	BALTIMORE	MD		01/17/2024		940		(20)			(20)		920	920			
100161717	PORT SAINT LUCIE	FL		07/30/2024		1,060		(141)			(141)		920	920			
100174510	LAS VEGAS	NV		10/31/2024		909		10			10		920	920			
100090093	HASTINGS	FL		01/13/2023		1,109		(189)			(189)		920	920			
100160882	OAKLAND	TN		07/24/2024		1,031		(111)			(111)		920	920			
100159308	PRINCETON	TX		07/15/2024		970		(50)			(50)		920	920			
100158618	SPOKANE	WA		07/10/2024		1,004		(83)			(83)		920	920			
100114610	WESTWEGO	LA		06/29/2023		1,209		(288)			(288)		920	920			
100158927	RODANTHE	NC		07/12/2024		1,002		(81)			(81)		920	920			
100162888	KATY	TX		08/12/2024		945		(25)			(25)		920	920			
100112371	COLLEGE PLACE	WA		06/29/2023		752		168			168		920	920			
100160874	EDMOND	OK		07/24/2024		977		(57)			(57)		920	920			
100161170	MADERA	CA		07/25/2024		1,002		(81)			(81)		921	921			
100142434	PHILADELPHIA	PA		03/08/2024		1,245		(324)			(324)		921	921			
100161483	PASADENA	TX		07/30/2024		918		1			1		919	921	1		1
100112785	LUMBER BRIDGE	NC		06/29/2023		438		483			483		921	921			
100174507	JURUPA VALLEY	CA		10/31/2024		939		(18)			(18)		921	921			
100115281	HENRYETTA	OK		07/17/2023		1,003		(82)			(82)		921	921			
100120373	NEW HAVEN	CT		08/18/2023		1,170		(249)			(249)		921	921			
100164815	POOLER	GA		08/26/2024		918		3			3		921	921			
100103170	GRAND RAPIDS	MI		04/21/2023		986		(65)			(65)		921	921			
100134751	PHILADELPHIA	PA		10/30/2023		1,085		(163)			(163)		921	921			
100160026	CHICAGO	IL		07/17/2024		949		(29)			(29)		920	921		1	1
100137329	BALTIMORE	MD		12/01/2023		1,130		(209)			(209)		921	921			
100165548	KUNA	ID		08/29/2024		926		(7)			(7)		920	921		2	2
100153069	CLEVELAND	TN		06/27/2024		1,002		(81)			(81)		921	921			
100158640	JACKSON	TN		07/10/2024		999		(77)			(77)		922	922			
100159720	DALLAS	TX		08/23/2024		1,027		(105)			(105)		922	922			
100160342	INDIO	CA		09/06/2024		1,121		(199)			(199)		922	922			
100161133	PALM BAY	FL		07/24/2024		854		68			68		922	922			
100160599	OXFORD	GA		07/19/2024		1,124		(202)			(202)		922	922			
100165471	ROUND ROCK	TX		08/29/2024		859		62			62		920	922		2	2
100089694	LELYSTAD	NLD		11/29/2022		955						(62)	893	922	29		29
100174827	FAR ROCKAWAY	NY		10/31/2024		833		89			89		922	922			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100142175	LOGAN	UT		02/29/2024		1,068		(146)			(146)		922	922			
100103242	CLEARWATER	FL		04/27/2023		1,231		(309)			(309)		922	922			
100149171	COLUMBUS	GA		04/22/2024		849		73			73		922	922			
100115262	KINGSTON	NY		07/17/2023		1,021		(99)			(99)		922	922			
100160356	HENDERSON	NV		09/06/2024		1,110		(188)			(188)		922	922			
100099878	COLORADO SPRINGS	CO		03/28/2023		1,079		(157)			(157)		923	923			
100159470	WEST DES MOINES	IA		07/15/2024		995		(72)			(72)		923	923			
100144462	MCKINNEY	TX		04/26/2024		1,223		(300)			(300)		923	923			
100077900	RAALTE	NLD		12/29/2021		940						25	965	923	(42)		(42)
100142456	WICHITA	KS		03/08/2024		1,204		(281)			(281)		923	923			
100166916	CHICAGO	IL		09/13/2024		1,061		(141)			(141)		920	923	3		3
100167050	BRADENTON	FL		09/13/2024		1,061		(138)			(138)		923	923			
100158736	DURHAM	NC		07/10/2024		960		(37)			(37)		923	923			
100161814	ROOSEVELT	NJ		07/31/2024		915		8			8		923	923			
100140218	PORT RICHEY	FL		01/11/2024		1,079		(156)			(156)		923	923			
100160569	OCEANSIDE	CA		07/19/2024		1,139		(215)			(215)		923	923			
100150200	SAINT CLOUD	FL		04/30/2024		988		(65)			(65)		923	923			
100150093	TUCSON	AZ		06/14/2024		1,137		(214)			(214)		923	923			
100129955	COVINGTON	KY		09/27/2023		988		(65)			(65)		923	923			
100157619	FRISCO	TX		06/28/2024		920		3			3		923	923			
100171264	BROOKLYN	NY		10/16/2024		1,246		(322)			(322)		923	923			
100156836	HACKETTSTOWN	NJ		06/27/2024		(1,544)		2,468			2,468		923	923			
100159252	CLARKSVILLE	TN		07/15/2024		956		(33)			(33)		924	924			
100086562	HIGHLAND PARK	IL		09/30/2022		947		(24)			(24)		924	924			
100153193	EDMOND	OK		05/30/2024		934		(12)			(12)		923	924	1		1
100164945	BROCKTON	MA		08/28/2024		996		(73)			(73)		924	924			
100165808	FARMERSVILLE	TX		08/29/2024		1,056		(133)			(133)		924	924			
100149178	AUSTIN	TX		04/22/2024		1,188		(264)			(264)		924	924			
100156779	HOUSTON	TX		06/26/2024		826		98			98		924	924			
100118976	HAGERSTOWN	MD		07/27/2023		1,098		(174)			(174)		924	924			
100025360	BOWIE	MD		09/20/2018		767		157			157		924	924			
100143060	HIALEAH	FL		02/14/2024		1,030		(106)			(106)		924	924			
100147213	MIDDLE RIVER	MD		03/28/2024		1,019		(95)			(95)		924	924			
100152712	COCONUT CREEK	FL		05/17/2024		997		(74)			(74)		923	924	1		1
100165060	EDISON	NJ		08/28/2024		(1,456)		2,380			2,380		924	924			
100160899	BAKERSFIELD	CA		07/24/2024		1,002		(78)			(78)		924	924			
100161392	KANNAPOLIS	NC		07/25/2024		1,048		(124)			(124)		924	924			
100115230	PHILADELPHIA	PA		07/17/2023		983		(59)			(59)		925	925			
100150743	WEST COLUMBIA	SC		05/06/2024		988		(64)			(64)		924	925	1		1
100164184	MARYSVILLE	WA		08/21/2024		945		(20)			(20)		925	925			
100161931	LAKE HAVASU CITY	AZ		07/31/2024		1,055		(130)			(130)		925	925			
100156214	HARTFORD	CT		06/20/2024		1,005		(80)			(80)		925	925			
100160008	MIAMI	FL		08/16/2024		979		(54)			(54)		925	925			
100014385	VISTA	CA		09/27/2017		937		(12)			(12)		925	925			
100140693	EVA	AL		02/08/2024		1,129		(204)			(204)		925	925			
100172264	SANTA PAULA	CA		10/21/2024		539		(75)			(75)		464	925	461		461
100156578	WHITESTOWN	IN		06/24/2024		1,009		(84)			(84)		925	925			
100162867	PARRISH	FL		08/12/2024		885		41			41		925	925			
100151844	NORTH CHESTERFIELD	VA		05/10/2024		930		(5)			(5)		925	925			
100017178	GREENVILLE	SC		04/26/2018		372		554			554		925	925			
100164000	SAINT PETERSBURG	FL		08/21/2024		1,101		(176)			(176)		926	926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156366	LAVEEN	AZ		07/25/2024		1,093		(167)			(167)		926	926			
100152599	MAYFIELD	PA		05/17/2024		913		11			11		925	926		1	1
100143582	DOLTON	IL		02/21/2024		985		(59)			(59)		926	926			
100162959	FOREST	VA		08/12/2024		999		(73)			(73)		926	926			
100157905	ROSHARON	TX		07/09/2024		823		103			103		926	926			
100159267	FORT WORTH	TX		07/15/2024		1,012		(87)			(87)		926	926			
100168008	HAMILTON	NJ		09/20/2024		1,036		(110)			(110)		926	926			
100161493	INDIANAPOLIS	IN		07/30/2024		1,034		(109)			(109)		924	926		2	2
100164503	COOPERSBURG	PA		08/21/2024		827		99			99		926	926			
100055383	MINNEAPOLIS	MN		03/23/2021		1,217		(291)			(291)		926	926			
100087139	LUFKIN	TX		10/25/2022		779		147			147		926	926			
100159508	VAN ALSTYNE	TX		07/15/2024		1,022		(96)			(96)		926	926			
100165472	FORT LEE	NJ		08/29/2024		947		(22)			(22)		925	926		2	2
100165525	KNOXVILLE	TN		08/29/2024		1,012		(88)			(88)		925	926		2	2
100169124	LAWNDALE	CA		09/27/2024		1,031		(107)			(107)		924	927		3	3
100152578	RIDLEY PARK	PA		05/17/2024		1,002		(76)			(76)		926	927		1	1
100162815	CLINTON	CT		08/12/2024		1,014		(87)			(87)		927	927			
100120171	ROANOKE	VA		08/14/2023		1,043		(117)			(117)		927	927			
100168009	ALGONQUIN	IL		09/20/2024		1,033		(106)			(106)		927	927			
100158718	SEATTLE	WA		07/10/2024		1,011		(84)			(84)		927	927			
100055073	LEXINGTON	SC		03/23/2021		1,580		(653)			(653)		927	927			
100149520	MERCED	CA		04/26/2024		1,051		(124)			(124)		927	927			
100088996	DAYTON	OH		11/15/2022		987		(60)			(60)		927	927			
100169069	CHANDLER	AZ		09/27/2024		676		(58)			(58)		618	927		309	309
100130026	LUFKIN	TX		09/27/2023		1,001		(74)			(74)		927	927			
100116269	EUCLID	OH		07/20/2023		851		77			77		927	927			
100165406	NAPLES	FL		08/29/2024		1,014		(88)			(88)		926	928		2	2
100161347	CONCORD	NC		07/25/2024		886		41			41		928	928			
100152031	DENVER	CO		05/15/2024		981		(53)			(53)		928	928			
100151882	WARSAW	IN		05/10/2024		1,115		(187)			(187)		928	928			
100162290	WEST CHESTER	OH		09/06/2024		990		(62)			(62)		928	928			
100160495	JURUPA VALLEY	CA		07/19/2024		1,165		(237)			(237)		928	928			
100141772	CINNAMINSON	NJ		01/30/2024		1,017		(89)			(89)		928	928			
100147220	GRAND RAPIDS	MI		03/28/2024		994		(66)			(66)		928	928			
100165316	LAS VEGAS	NV		08/29/2024		1,054		(126)			(126)		928	928			
100174600	HESPERIA	CA		10/31/2024		955		(27)			(27)		928	928			
100134263	SILVER SPRING	MD		10/27/2023		1,081		(153)			(153)		928	928			
100143622	PLYMOUTH	PA		02/21/2024		(1,152)		2,080			2,080		928	928			
100152616	PLAINFIELD	IL		05/17/2024		933		(6)			(6)		927	928		1	1
100129877	PARK FOREST	IL		09/27/2023		1,000		(72)			(72)		928	928			
100111606	ORLANDO	FL		06/29/2023		476		452			452		928	928			
100164358	BRANDYWINE	MD		08/21/2024		865		63			63		928	928			
100136798	DALLAS	GA		11/27/2023		1,010		(81)			(81)		928	928			
100012240	HAMILTON	OH		04/28/2017		572		356			356		928	928			
100171308	LA CRESCENTA	CA		10/16/2024		1,153		(225)			(225)		928	928			
100141768	DELRAN	NJ		01/30/2024		985		(56)			(56)		928	928			
100113694	BALTIMORE	MD		06/29/2023		595		334			334		928	928			
100078548	ENSCHEDE	NLD		01/26/2022		947						17	964	929	(35)		(35)
100045456	WEST HARTFORD	CT		11/25/2020		628		306			306		934	929		(6)	(6)
100159248	BLUE SPRINGS	MO		07/15/2024		1,018		(90)			(90)		929	929			
100100099	KISSIMMEE	FL		03/28/2023		923		6			6		929	929			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141725	RESTON	VA		01/30/2024		1,123		(194)			(194)		929	929			
100172301	CHARLOTTE	NC		10/21/2024		501		(36)			(36)		466	929		463	463
100143604	SCRANTON	PA		02/21/2024		1,006		(77)			(77)		929	929			
100159424	SAVANNAH	GA		07/15/2024		1,014		(84)			(84)		929	929			
100168458	NORTH LAS VEGAS	NV		09/25/2024		897		32			32		929	929			
100152541	LOWA CITY	IA		05/17/2024		945		(17)			(17)		928	929		1	1
100163845	HOUSTON	TX		09/27/2024		1,096		(167)			(167)		929	929			
100044207	GLENPOOL	OK		08/19/2020		677		253			253		929	929			
100157674	VENICE	FL		06/28/2024		881		48			48		929	929			
100152425	NEWPORT	NC		05/17/2024		995		(65)			(65)		930	930			
100012097	AUBURN HILLS	MI		03/08/2017		890		39			39		930	930			
100147225	PHILADELPHIA	PA		03/28/2024		1,016		(86)			(86)		930	930			
100014780	TAMPA	FL		10/30/2017		1,065		(135)			(135)		930	930			
100174867	BRONX	NY		10/31/2024		943		(14)			(14)		930	930			
100117561	STUART	FL		07/20/2023		1,033		(103)			(103)		930	930			
100171844	PROVIDENCE	RI		10/17/2024		506		(40)			(40)		466	930		464	464
100163088	GRAPEVINE	TX		08/13/2024		1,036		(106)			(106)		930	930			
100090271	HOUSTON	TX		01/13/2023		1,186		(256)			(256)		930	930			
100100236	HIGH POINT	NC		03/17/2023		975		(45)			(45)		930	930			
100163017	RENTON	WA		08/13/2024		1,034		(106)			(106)		928	930		2	2
100140742	WINDER	GA		01/22/2024		1,053		(123)			(123)		930	930			
100162893	LEHIGH ACRES	FL		08/12/2024		979		(48)			(48)		930	930			
100151820	ROCKPORT	TX		05/10/2024		1,143		(213)			(213)		930	930			
100139461	LAREDO	TX		12/28/2023		971		(40)			(40)		930	930			
100131694	MARIETTA	GA		10/06/2023		917		12			12		930	930		1	1
100117976	MARIETTA	GA		07/20/2023		1,067		(136)			(136)		930	930			
100167430	NORTHAMPTON	MA		09/16/2024		1,049		(119)			(119)		931	931			
100168693	WAXHAW	NC		09/25/2024		1,011		(80)			(80)		931	931			
100158015	SAND SPRINGS	OK		07/09/2024		1,177		(16)			(16)		1,161	931		(230)	(230)
100153562	UNITED KINGDOM	GBR		05/29/2024		894							894	931	37		37
100164759	LITTLE RIVER	SC		08/26/2024		832		99			99		931	931			
100172236	BROKEN BOW	OK		10/21/2024		528		(61)			(61)		467	931		464	464
100156868	WOODRIDGE	NY		06/27/2024		994		(64)			(64)		931	931			
100166086	BALD HEAD ISLAND	NC		09/09/2024		1,035		(104)			(104)		931	931			
100161729	LAS VEGAS	NV		07/30/2024		1,114		(183)			(183)		931	931			
100153635	PALM BAY	FL		05/31/2024		1,067		(135)			(135)		931	931			
100176519	MOULTRIE	GA		11/15/2024		964		(32)			(32)		931	931			
100154685	ABERDEEN	WA		07/19/2024		949		(17)			(17)		932	932			
100157983	OCEAN CITY	NJ		07/09/2024		958		(26)			(26)		932	932			
100174029	WALNUT	CA		10/31/2024		885		47			47		932	932			
100091731	SAN ANTONIO	TX		03/24/2023		1,464		(533)			(533)		932	932			
100144268	STOCKTON	CA		03/07/2024		1,163		(231)			(231)		932	932			
100145829	BIRMINGHAM	AL		03/15/2024		1,089		(157)			(157)		932	932			
100102097	CRYSTAL RIVER	FL		04/14/2023		1,323		(391)			(391)		932	932			
100158085	DECATUR	GA		07/09/2024		1,176		(13)			(13)		1,163	932		(231)	(231)
100160514	CHARLESTON	SC		07/19/2024		1,095		(163)			(163)		932	932			
100156634	IDAHO FALLS	ID		06/24/2024		978		(46)			(46)		933	933			
100160897	POTTSTOWN	PA		07/24/2024		1,007		(74)			(74)		933	933			
100159601	HONOLULU	HI		07/15/2024		1,002		(70)			(70)		933	933			
100161425	DALLAS	TX		07/29/2024		998		(65)			(65)		933	933			
100131856	HOUSTON	TX		10/06/2023		1,191		(258)			(258)		933	933			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168543	LAKEWOOD	NJ		09/25/2024		1,021		(88)			(88)		933	933			
100158062	HAMDEN	CT		07/09/2024		1,147		(28)			(28)		1,120	933		(187)	(187)
100153937	RIVERDALE	MD		06/05/2024		925		8			8		933	933			
100137879	CHINA GROVE	NC		12/08/2023		1,317		(384)			(384)		933	933			
100012769	FRESNO	CA		05/25/2017		677		256			256		933	933			
100145883	TUCSON	AZ		03/19/2024		1,080		(147)			(147)		933	933			
100161706	EDGEWATER	FL		07/30/2024		974		(41)			(41)		933	933			
100174500	ELIZABETH	NJ		10/31/2024		926		7			7		933	933			
100029916	CUMBERLAND FURNACE	TN		12/20/2018		1,002		(69)			(69)		933	933			
100128272	MERIDEN	CT		09/14/2023		1,149		(216)			(216)		933	933			
100146640	RICHMOND	VA		03/20/2024		1,097		(164)			(164)		933	933			
100108945	CITRUS HEIGHTS	CA		05/31/2023		1,292		(358)			(358)		933	933			
100152606	HOUSTON	TX		05/17/2024		954		(21)			(21)		932	933		1	1
100134002	BETHLEHEM	PA		10/25/2023		1,024		(90)			(90)		934	934			
100114089	ARLINGTON	TX		06/29/2023		348		586			586		934	934			
100111758	REDFORD	MI		06/29/2023		946		(12)			(12)		934	934			
100103196	CLEVELAND	OH		04/21/2023		1,013		(79)			(79)		934	934			
100172573	SEATTLE	WA		10/23/2024		1,001		(67)			(67)		934	934			
100159297	LEHIGH ACRES	FL		07/15/2024		910		24			24		934	934			
100164186	MORENO VALLEY	CA		08/21/2024		972		(38)			(38)		934	934			
100134739	MILLVILLE	NJ		10/30/2023		1,001		(67)			(67)		934	934			
100161462	FORT PIERCE	FL		07/30/2024		958		(25)			(25)		933	934		1	1
100156806	NEWBURGH	NY		06/27/2024		989		(54)			(54)		935	935			
100152549	MOKENA	IL		05/17/2024		925		8			8		934	935		1	1
100158677	HUNTERSVILLE	NC		07/10/2024		1,023		(89)			(89)		935	935			
100163972	LOS ANGELES	CA		10/04/2024		1,096		(162)			(162)		935	935			
100114771	TALLAHASSEE	FL		07/07/2023		1,010		(76)			(76)		935	935			
100012114	NAMPA	ID		03/08/2017		821		113			113		935	935			
100168759	MIRAMAR BEACH	FL		09/26/2024		986		(51)			(51)		935	935			
100111675	LA HABRA	CA		06/29/2023		809		126			126		935	935			
100154503	SAN BERNARDINO	CA		06/14/2024		1,156		(221)			(221)		935	935			
100161452	FORNEY	TX		07/30/2024		983		(50)			(50)		934	935		1	1
100150649	POINCIANA	FL		05/06/2024		986		(52)			(52)		934	935		1	1
100112163	HOUSTON	TX		06/29/2023		524		412			412		935	935			
100141489	SALISBURY	MD		01/30/2024		1,111		(176)			(176)		935	935			
100146674	LAKELAND	FL		03/20/2024		1,171		(236)			(236)		935	935			
100170131	SAN FRANCISCO	CA		10/08/2024		1,138		(203)			(203)		935	935			
100045846	AKRON	OH		11/25/2020		886		49			49		935	935			
100168094	CONCORD	NC		09/20/2024		958		(22)			(22)		936	936			
100149664	TUSCALOOSA	AL		04/26/2024		1,091		(155)			(155)		936	936			
100156198	IRVING	TX		06/20/2024		950		(15)			(15)		936	936			
100157974	SARASOTA	FL		07/09/2024		898		38			38		936	936			
100169537	BATTLE LAKE	MN		09/30/2024		972		(36)			(36)		936	936			
100110000	ROCHESTER	NY		06/22/2023		(4,678)		163			163		(4,516)	936		5,451	5,451
100172315	JURUPA VALLEY	CA		10/21/2024		550		(80)			(80)		469	936		467	467
100013107	OXON HILL	MD		05/25/2017		1,108		(172)			(172)		936	936			
100141723	SAN RAFAEL	CA		01/30/2024		1,106		(170)			(170)		936	936			
100174660	WASHINGTON	DC		10/31/2024		894		42			42		936	936			
100128718	NEW HAVEN	IN		09/21/2023		1,082		(146)			(146)		936	936			
100147658	STOCKBRIDGE	GA		04/04/2024		1,011		(75)			(75)		936	936			
100174124	WATSONVILLE	CA		10/31/2024		935		1			1		936	936			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109905	GARY	IN		06/22/2023		1,007		(70)			(70)		936	936			
100101941	RIVERDALE	GA		04/14/2023		1,107		(171)			(171)		937	937			
100101939	RIVERDALE	GA		04/14/2023		1,143		(207)			(207)		937	937			
100166350	WALLINGFORD	CT		10/24/2024		998		(62)			(62)		937	937			
100137381	HALLANDALE BEACH	FL		12/05/2023		957		(20)			(20)		937	937			
100109251	JACKSONVILLE	FL		07/21/2023		1,099		(162)			(162)		937	937			
100102651	FAYETTEVILLE	NC		06/22/2023		1,255		(318)			(318)		937	937			
100168629	WEST CHESTER	PA		09/25/2024		1,063		(125)			(125)		937	937			
100101942	RIVERDALE	GA		04/14/2023		1,150		(213)			(213)		937	937		1	1
100120557	CANYON COUNTRY	CA		08/18/2023		906		31			31		937	937			
100129797	THORNTON	CO		09/27/2023		1,049		(112)			(112)		937	937			
100137508	NEW ORLEANS	LA		01/11/2024		1,262		(325)			(325)		937	937			
100113579	COLORADO SPRINGS	CO		06/29/2023		362		575			575		937	937			
100161705	LAS VEGAS	NV		07/30/2024		1,117		(180)			(180)		937	937			
100167028	PORT SAINT LUCIE	FL		09/13/2024		1,065		(128)			(128)		937	937			
100158787	DES MOINES	IA		07/10/2024		958		(21)			(21)		938	938			
100141521	TALLAHASSEE	FL		01/30/2024		1,178		(240)			(240)		938	938			
100154895	FESTUS	MO		07/19/2024		1,083		(145)			(145)		938	938			
100168259	SAINT GEORGE	UT		09/20/2024		941		(3)			(3)		938	938			
100147223	GARY	IN		03/28/2024		977		(39)			(39)		938	938			
100155807	TONAWANDA	NY		06/18/2024		1,065		(127)			(127)		938	938			
100140810	VIRGINIA BEACH	VA		03/06/2024		1,246		(308)			(308)		938	938			
100109824	CHICAGO	IL		06/22/2023		(2,773)		112			112		(2,661)	938		3,599	3,599
100141290	PHILADELPHIA	PA		01/30/2024		1,082		(144)			(144)		938	938			
100046075	BEDFORD	IA		11/25/2020		706		232			232		938	938			
100160900	CEDAR PARK	TX		07/24/2024		1,040		(102)			(102)		938	938			
100157790	MIAMI	FL		08/01/2024		1,091		(153)			(153)		938	938			
100103360	ENSCHEDE	NLD		04/28/2023		962						(2)	960	938	(22)		(22)
100164457	COROLLA	NC		08/21/2024		1,039		(101)			(101)		938	938			
100134283	MEMPHIS	TN		10/27/2023		1,147		(208)			(208)		938	938			
100158759	PLANO	TX		07/10/2024		999		(61)			(61)		938	938			
100011289	ALBUQUERQUE	NM		12/23/2016		256		682			682		938	938			
100043048	DALLAS	TX		05/28/2020		912		26			26		938	938			
100054409	MEMPHIS	TN		03/23/2021		1,060		(122)			(122)		939	939			
100100150	DURHAM	NC		03/28/2023		1,118		(179)			(179)		939	939			
100154555	LAS VEGAS	NV		06/14/2024		1,215		(277)			(277)		939	939			
100150838	HOLLYWOOD	FL		05/08/2024		968		(30)			(30)		939	939			
100162325	CASTLE ROCK	CO		08/06/2024		1,023		(84)			(84)		939	939			
100120476	SAN ANTONIO	TX		08/18/2023		1,567		(628)			(628)		939	939			
100164321	PENDERGRASS	GA		08/21/2024		902		37			37		939	939			
100166931	AUSTIN	TX		09/13/2024		735		(96)			(96)		639	939		300	300
100145840	HIALEAH	FL		03/15/2024		1,157		(218)			(218)		939	939			
100164067	DUCK KEY	FL		08/21/2024		1,206		(267)			(267)		939	939			
100126679	GALLOWAY	NJ		08/30/2023		551		388			388		939	939			
100156827	HACKETTSTOWN	NJ		06/27/2024		(1,423)		2,362			2,362		939	939			
100153222	QUINLAN	TX		05/30/2024		960		(22)			(22)		938	939		1	1
100171489	BLUE RIDGE	GA		10/16/2024		1,036		(97)			(97)		939	939			
100160083	VALLEJO	CA		07/17/2024		1,051		(113)			(113)		938	939		2	2
100103799	SAN ANTONIO	TX		05/10/2023		1,001		(62)			(62)		939	939			
100112819	TAHLEQUAH	OK		06/29/2023		876		63			63		939	939			
100158091	MANOR	TX		07/09/2024		1,340		(27)			(27)		1,313	939		(374)	(374)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012274	WINTER HAVEN	FL		04/28/2017		780		160			160		940	940			
100158125	CANYON	TX		07/09/2024		1,180		(48)			(48)		1,132	940		(192)	(192)
100156244	WOODBRIDGE	VA		06/20/2024		991		(52)			(52)		940	940			
100161772	BABYLON	NY		07/31/2024		995		(56)			(56)		940	940			
100162626	ANNA	TX		08/12/2024		993		(54)			(54)		940	940			
100160055	GALVESTON	TX		07/17/2024		1,075		(137)			(137)		938	940		2	2
100136089	HOUSTON	TX		12/18/2023		1,231		(292)			(292)		940	940			
100156839	HACKETTSTOWN	NJ		06/27/2024		(1,444)		2,384			2,384		940	940			
100157959	ATLANTA	GA		07/09/2024		969		(30)			(30)		940	940			
100162885	CASTLE PINES	CO		08/12/2024		983		(43)			(43)		940	940			
100168058	LAHAINA	HI		09/20/2024		983		(43)			(43)		940	940			
100090566	SCHIEDAM/VLAARDINGEN	NLD		12/28/2022		967						(38)	929	940	11		11
100030133	WESTLAND	MI		12/20/2018		862		78			78		940	940			
100146556	ELK RIDGE	UT		03/19/2024		1,099		(159)			(159)		940	940			
100151280	TUCSON	AZ		05/10/2024		1,104		(163)			(163)		940	940			
100171252	EAST BRUNSWICK	NJ		10/16/2024		1,098		(158)			(158)		941	941			
100158128	PEACHTREE CITY	GA		07/09/2024		1,197		(24)			(24)		1,173	941		(233)	(233)
100045937	FENTON	MO		11/25/2020		892		48			48		940	941		1	1
100156646	CADDO MILLS	TX		06/24/2024		1,003		(62)			(62)		941	941			
100163166	NORTHAMPTON	PA		08/13/2024		1,023		(83)			(83)		940	941		1	1
100147632	LA PUENTE	CA		04/04/2024		1,115		(174)			(174)		941	941			
100162029	KISSIMMEE	FL		07/31/2024		949		(8)			(8)		941	941			
100154865	ATLANTA	GA		07/19/2024		1,118		(177)			(177)		941	941			
100161946	DRIGGS	ID		07/31/2024		1,042		(101)			(101)		941	941			
100164797	SAN ANTONIO	TX		08/26/2024		872		69			69		941	941			
100168802	PROSPER	TX		09/26/2024		1,217		(276)			(276)		941	941			
100172951	HOMESTEAD	FL		10/25/2024		1,129		(188)			(188)		941	941			
100134141	CITRUS HEIGHTS	CA		12/08/2023		987		(45)			(45)		941	941			
100151989	KINGSPORT	TN		06/14/2024		1,072		(131)			(131)		941	941			
100101930	BRIDGEPORT	CT		04/14/2023		1,204		(263)			(263)		942	942			
100157986	BOISE	ID		07/09/2024		972		(31)			(31)		942	942			
100077058	ODESSA	TX		01/03/2022		1,049		(108)			(108)		942	942			
100164844	BALDWIN PARK	CA		08/26/2024		1,049		(108)			(108)		942	942			
100126371	DETROIT	MI		08/30/2023		1,025		(83)			(83)		942	942			
100064717	MILWAUKEE	WI		07/14/2021		1,080		(138)			(138)		942	942			
100174064	LOS ANGELES	CA		10/31/2024		930		12			12		942	942			
100154542	STRATFORD	CT		06/14/2024		1,005		(63)			(63)		942	942			
100054412	LAREDO	TX		03/23/2021		942							942	942			
100083321	ROTTERDAM	NLD		05/27/2022		968						(27)	941	942	2		2
100154734	CORINTH	TX		07/19/2024		915		27			27		942	942			
100043159	GUILFORD	IN		05/28/2020		898		44			44		942	942			
100078904	AUGUSTA	GA		02/24/2022		925		17			17		942	942			
100166917	OCEAN ISLE BEACH	NC		09/13/2024		1,113		(173)			(173)		940	942		3	3
100162578	LOUISVILLE	KY		08/12/2024		1,003		(61)			(61)		943	943			
100159218	CHARLOTTE	NC		07/15/2024		1,054		(111)			(111)		943	943			
100103808	CLEVELAND HEIGHTS	OH		05/10/2023		987		(45)			(45)		943	943			
100053996	PRINCETON	NC		03/23/2021		1,521		(579)			(579)		943	943			
100090725	LAUDERHILL	FL		12/29/2022		989		(46)			(46)		943	943			
100167971	SAN JOSE	CA		09/20/2024		1,127		(184)			(184)		943	943			
100080312	ROTTERDAM	NLD		02/22/2022		958						24	982	943		(39)	(39)
100090211	SAN ANTONIO	TX		01/13/2023		1,117		(174)			(174)		943	943			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135138	RIVIERA BEACH	FL		11/03/2023		1,210		(267)			(267)		943	943			
100164301	AUSTIN	TX		08/21/2024		1,020		(77)			(77)		943	943			
100099611	DALLAS	NC		04/06/2023		1,141		(198)			(198)		943	943			
100136802	PHILADELPHIA	PA		11/27/2023		1,003		(60)			(60)		943	943			
100130419	ROBBINSVILLE	NJ		09/28/2023		1,154		(211)			(211)		943	943			
100146466	MERRILL	WI		03/19/2024		1,097		(154)			(154)		943	943			
100139436	SALEM	OR		12/28/2023		1,153		(210)			(210)		943	943			
100068327	LEWISTOWN	IL		08/25/2021		1,006		(63)			(63)		943	943			
100054992	JOLIET	IL		03/23/2021		830		113			113		943	943			
100150843	ALBUQUERQUE	NM		05/08/2024		860		84			84		943	943			
100156695	APPLE VALLEY	CA		06/26/2024		957		(13)			(13)		944	944			
100146656	GRAND RAPIDS	MI		03/20/2024		1,026		(82)			(82)		944	944			
100165826	SALT LAKE CTY	UT		08/29/2024		847		97			97		944	944			
100151462	INDEPENDENCE	OR		05/10/2024		912		32			32		944	944			
100165546	CHANDLER	AZ		08/29/2024		936		7			7		942	944		2	2
100111324	DREXEL HILL	PA		06/29/2023		(1,959)		2,903			2,903		944	944			
100148143	VENICE	FL		05/15/2024		1,033		(88)			(88)		944	944			
100163201	GAITHERSBURG	MD		08/13/2024		885		59			59		944	944			
100162743	HAMPSHIRE	IL		08/12/2024		888		56			56		944	944			
100160176	INTERLACHEN	FL		07/18/2024		1,018		(74)			(74)		944	944			
100153171	WINTER HAVEN	FL		05/30/2024		988		(44)			(44)		943	944		1	1
100053839	DALTON	GA		03/23/2021		1,151		(207)			(207)		943	944		1	1
100168446	KNOXVILLE	TN		09/25/2024		988		(43)			(43)		945	945			
100166151	LAS VEGAS	NV		09/09/2024		1,036		(92)			(92)		945	945			
100151869	LAS VEGAS	NV		05/10/2024		1,089		(144)			(144)		945	945			
100164450	POINT PLEASANT BORO	NJ		08/21/2024		1,028		(83)			(83)		945	945			
100158810	COLLINGSWOOD	NJ		07/10/2024		1,038		(93)			(93)		945	945			
100159442	PENDERGRASS	GA		07/15/2024		914		31			31		945	945			
100141227	WINTER HAVEN	FL		01/30/2024		1,083		(138)			(138)		945	945			
100161077	MAGNOLIA	TX		07/24/2024		1,000		(55)			(55)		945	945			
100110855	WILLOW SPRING	NC		06/29/2023		688		257			257		945	945			
100159198	RICHMOND	VA		07/15/2024		1,057		(112)			(112)		945	945			
100157922	CONCORD	NC		07/09/2024		985		(40)			(40)		945	945			
100156593	ALBUQUERQUE	NM		06/24/2024		1,048		(102)			(102)		945	945			
100157718	DALLAS	TX		06/28/2024		1,128		(183)			(183)		945	945			
100156103	POINCIANA	FL		06/18/2024		1,155		(210)			(210)		945	945			
100065900	ROTTERDAM	NLD		07/30/2021		953						66	1,019	945	(73)		(73)
100161115	FORT WORTH	TX		07/24/2024		938		8			8		946	946			
100156222	WASHINGTON	DC		06/20/2024		978		(32)			(32)		946	946			
100143627	RENSSELAER	NY		02/21/2024		990		(45)			(45)		946	946			
100091989	GARFIELD HEIGHTS	OH		02/09/2023		7,138		(6,193)			(6,193)		946	946			
100161471	LEHIGH ACRES	FL		07/30/2024		1,067		(122)			(122)		946	946			
100141100	SCRANTON	PA		01/30/2024		1,014		(68)			(68)		946	946			
100138027	CONVERSE	TX		12/13/2023		959		(13)			(13)		946	946			
100101832	PORT JERVIS	NY		03/31/2023		1,013		(67)			(67)		946	946			
100161657	MEPPEL	NLD		07/29/2024		961							961	946	(15)		(15)
4010078796	AKRON	OH		07/26/2024		3,696		(2,750)			(2,750)		946	946			
100138755	WEST HARTFORD	CT		12/21/2023		1,020		(74)			(74)		946	946			
100160174	WILDWOOD	NJ		07/18/2024		991		(45)			(45)		946	946			
100138358	BALTIMORE	MD		12/18/2023		1,021		(75)			(75)		946	946			
100167523	BUFORD	GA		10/31/2024		755		191			191		946	946			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156316	FORT LAUDERDALE	FL		07/25/2024		1,130		(183)			(183)		946	946			
100169848	BURKEVILLE	TX		09/30/2024		730		(97)			(97)		633	946		314	314
100141973	ALBANY	NY		02/29/2024		1,189		(243)			(243)		947	947			
100061725	BREMEN	KY		07/01/2021		958		(11)			(11)		947	947			
100071671	COPPERAS COVE	TX		10/14/2021		1,122		(175)			(175)		947	947			
100045779	SYLACAUGA	AL		11/25/2020		436		511			511		947	947			
100159288	DAWSONVILLE	GA		07/15/2024		1,027		(80)			(80)		947	947			
100160906	WARMINSTER	PA		07/24/2024		1,040		(93)			(93)		947	947			
100169354	SUNNY ISLES BEACH	FL		09/27/2024		1,081		(134)			(134)		947	947			
100148630	SPANISH FORK	UT		05/15/2024		1,133		(185)			(185)		947	947			
100159963	ORLANDO	FL		08/16/2024		1,046		(99)			(99)		947	947			
100169214	MASTIC BEACH	NY		09/27/2024		999		(52)			(52)		947	947			
100067546	HOUSTON	TX		09/23/2021		923		25			25		947	947			
100159826	PALMDALE	CA		07/17/2024		994		(46)			(46)		947	947			
100159383	BRANDYWINE	MD		07/15/2024		888		60			60		947	947			
100138945	FORT PIERCE	FL		12/21/2023		539		409			409		947	947			
100166215	MURRIETA	CA		09/09/2024		838		110			110		947	947			
100160867	AZLE	TX		07/24/2024		1,044		(96)			(96)		948	948			
100160868	AZLE	TX		07/24/2024		1,044		(96)			(96)		948	948			
100160869	AZLE	TX		07/24/2024		1,044		(96)			(96)		948	948			
100164249	FORT LUPTON	CO		08/21/2024		1,100		(153)			(153)		948	948			
100161448	BRANDON	FL		07/30/2024		955		(9)			(9)		946	948		1	1
100119789	GARY	IN		08/08/2023		1,013		(66)			(66)		948	948			
100165565	QUEEN CREEK	AZ		08/29/2024		1,034		(88)			(88)		946	948		2	2
100161742	TARZANA	CA		07/30/2024		1,173		(225)			(225)		948	948			
100101761	KANSAS CITY	MO		03/31/2023		997		(50)			(50)		948	948			
100055580	COUNTRY CLUB HILLS	IL		03/23/2021		823		124			124		948	948			
100113008	EUCLID	OH		06/29/2023		252		696			696		948	948			
100012520	SELMER	TN		04/28/2017		1,009		(62)			(62)		948	948			
100025556	GOWEN	MI		09/20/2018		684		264			264		948	948			
100143540	PLYMOUTH	PA		02/21/2024		1,041		(93)			(93)		948	948			
100146366	AUSTIN	TX		03/19/2024		1,091		(143)			(143)		948	948			
100055608	COLUMBIA	PA		03/23/2021		1,395		(447)			(447)		948	948			
100086604	HALLANDALE BEACH	FL		09/30/2022		1,043		(94)			(94)		948	948			
100162828	ATLANTA	GA		08/12/2024		1,050		(102)			(102)		948	948			
100165588	SPOKANE	WA		10/04/2024		1,043		(94)			(94)		948	948			
100047350	MARIETTA	GA		11/20/2020		1,270		(321)			(321)		948	948			
100148669	WEST BERLIN	NJ		04/16/2024		1,005		(57)			(57)		948	948			
100157947	MONCKS CORNER	SC		07/09/2024		721		228			228		949	949			
100162047	STOCKBRIDGE	GA		07/31/2024		1,027		(79)			(79)		949	949			
100156612	AZLE	TX		06/24/2024		1,027		(79)			(79)		949	949			
100165679	ARCADIA	CA		10/04/2024		1,221		(272)			(272)		949	949			
100047197	DISPUTANTA	VA		11/20/2020		1,431		(482)			(482)		949	949			
100172942	MONROE	NC		10/25/2024		1,026		(77)			(77)		949	949			
100100165	INDIANAPOLIS	IN		03/17/2023		1,017		(65)			(65)		951	949		(2)	(2)
100077685	FORT WORTH	TX		01/03/2022		1,058		(109)			(109)		949	949			
100046873	HOUSTON	TX		11/20/2020		1,627		(678)			(678)		949	949			
100165346	RICHMOND	TX		08/29/2024		986		(36)			(36)		949	949			
100164595	BUFORD	GA		08/21/2024		1,088		(139)			(139)		949	949			
100120215	LOS ANGELES	CA		08/18/2023		1,000		(51)			(51)		949	949			
100151480	MINNEAPOLIS	MN		05/10/2024		944		6			6		949	949			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160151	NORTH RICHLAND HILLS	TX		07/17/2024		1,040		(92)			(92)		948	949		2	2
100159035	LONGWOOD	FL		08/15/2024		1,097		(147)			(147)		950	950			
100154527	CHICAGO	IL		06/14/2024		1,008		(58)			(58)		950	950			
100157942	SANFORD	FL		07/09/2024		920		30			30		950	950			
100158058	RALEIGH	NC		07/09/2024		1,352		(24)			(24)		1,328	950		(378)	(378)
100152764	OAKLAND PARK	FL		05/22/2024		1,067		(117)			(117)		950	950			
100045416	BARBOURSVILLE	WV		11/25/2020		1,018		(68)			(68)		950	950			
100148637	JACKSONVILLE	FL		05/15/2024		995		(45)			(45)		950	950			
100153932	CYPRESS	TX		06/05/2024		1,069		(119)			(119)		950	950			
100162658	BREINIGSVILLE	PA		08/12/2024		844		107			107		950	950			
100164426	LAS VEGAS	NV		08/21/2024		973		(23)			(23)		950	950			
100159529	CASTLE ROCK	CO		07/15/2024		1,138		(188)			(188)		950	950			
100156227	COMBINE	TX		06/20/2024		1,199		(249)			(249)		950	950			
100174775	SOUTH RIVER	NJ		10/31/2024		958		(8)			(8)		950	950			
100091396	BATON ROUGE	LA		02/22/2023		952		(2)			(2)		950	950			
100174945	NIXA	MO		10/31/2024		965		(15)			(15)		950	950			
100164116	LAS VEGAS	NV		08/21/2024		1,080		(130)			(130)		951	951			
100136147	SOUTHFIELD	MI		12/18/2023		1,204		(252)			(252)		952	951		(1)	(1)
100152556	LEXINGTON	SC		05/17/2024		1,025		(75)			(75)		950	951		1	1
100162838	NOKOMIS	FL		08/12/2024		961		(10)			(10)		951	951			
100130291	ALBANY	NY		09/28/2023		1,194		(243)			(243)		951	951			
100157602	BELTSVILLE	MD		06/28/2024		979		(28)			(28)		951	951			
100158691	CYPRESS	TX		07/10/2024		940		11			11		951	951			
100156189	MURFREESBORO	TN		06/20/2024		998		(47)			(47)		951	951			
100115283	MARKHAM	IL		07/17/2023		155		796			796		951	951			
100113440	MIAMI LAKES	FL		06/29/2023		365		586			586		951	951			
100164550	DACULA	GA		08/21/2024		1,033		(81)			(81)		951	951			
100063611	NEWPORT	TN		07/01/2021		1,002		(50)			(50)		952	952			
100157796	GRAND JUNCTION	CO		08/01/2024		1,093		(142)			(142)		952	952			
100160071	ANCHORAGE	AK		07/17/2024		1,048		(98)			(98)		950	952		2	2
100119670	LANDIS	NC		08/08/2023		930		21			21		952	952			
100152393	BAKERSFIELD	CA		05/17/2024		1,024		(73)			(73)		952	952			
100144312	ROGERS	AR		03/07/2024		1,199		(247)			(247)		952	952			
100086278	S-HERTOGENBOSCH	NLD		08/29/2022		994						(96)	898	952	54		54
100165351	HOUSTON	TX		08/29/2024		1,031		(79)			(79)		952	952			
100043546	PORT ST LUCIE	FL		08/13/2020		1,227		(275)			(275)		952	952			
100151875	TUCKER	GA		05/10/2024		1,176		(224)			(224)		952	952			
100148172	TUCSON	AZ		05/15/2024		1,167		(215)			(215)		952	952			
100088251	TRENTON	NJ		10/17/2022		1,051		(99)			(99)		952	952			
100046948	OAK PARK	MI		11/20/2020		1,467		(515)			(515)		952	952			
100159922	SAINT AUGUSTINE	FL		08/16/2024		1,104		(152)			(152)		952	952			
100099965	SUN CITY	AZ		03/28/2023		949		3			3		952	952			
100068509	BELLEVIEW	FL		08/25/2021		1,130		(177)			(177)		952	952			
100103797	CLEVELAND	OH		05/10/2023		1,001		(49)			(49)		952	952			
100136756	KANSAS CITY	MO		11/27/2023		980		(28)			(28)		952	952			
100153438	MONTICELLO	NY		05/30/2024		1,024		(72)			(72)		953	953			
100090111	ALEXANDRIA	VA		01/13/2023		1,231		(278)			(278)		953	953			
100172432	SNOHOMISH	WA		10/23/2024		986		(34)			(34)		953	953			
100161067	FISHERS	IN		07/24/2024		1,031		(79)			(79)		953	953			
100163395	CARROLLTON	GA		09/27/2024		1,203		(251)			(251)		953	953			
100148101	FORNEY	TX		04/10/2024		1,412		(459)			(459)		953	953			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013263	MIAMI	FL		05/25/2017		643		310			310		953	953			
100158897	BOLIVIA	NC		07/12/2024		821		132			132		953	953			
100158721	MODESTO	CA		07/10/2024		1,039		(86)			(86)		953	953			
100149954	PERRIS	CA		06/07/2024		1,036		(83)			(83)		953	953			
100167065	LOGANVILLE	GA		09/13/2024		1,124		(171)			(171)		953	953			
100147645	BALTIMORE	MD		04/04/2024		1,037		(84)			(84)		953	953			
100162910	NEWARK	NJ		08/12/2024		1,037		(83)			(83)		953	953			
100162570	TUCSON	AZ		08/12/2024		991		(37)			(37)		953	953			
100109635	BALTIMORE	MD		06/14/2023		1,148		(194)			(194)		953	953			
100162778	FONTANA AREA	CA		08/12/2024		1,088		(135)			(135)		954	954			
100134340	PANAMA CITY	FL		10/27/2023		1,115		(161)			(161)		954	954			
100143425	PHOENIX	AZ		02/16/2024		1,048		(94)			(94)		954	954			
100113374	HIALEAH	FL		06/29/2023		1,068		(114)			(114)		954	954			
100024473	MAYS LANDING	NJ		09/20/2018		79		876			876		954	954			
100082031	LEIDEN	NLD		03/30/2022		974						10	984	954	(30)		(30)
100156914	DUBLIN	GA		06/27/2024		(1,164)		2,119			2,119		954	954			
100156916	DUBLIN	GA		06/27/2024		(1,164)		2,118			2,118		954	954			
100156915	DUBLIN	GA		06/27/2024		(1,164)		2,118			2,118		954	954			
100156921	DUBLIN	GA		06/27/2024		(1,164)		2,118			2,118		954	954			
100103816	CHICAGO	IL		05/10/2023		1,043		(89)			(89)		954	954			
100011435	OAKDALE	MN		12/23/2016		801		154			154		954	954			
100154894	MIAMI	FL		07/19/2024		888		66			66		954	954			
100166042	RIVERSIDE	CA		09/06/2024		1,092		(137)			(137)		954	954			
100161028	BUENA VISTA	CO		07/24/2024		1,050		(96)			(96)		954	954			
100148011	CHICAGO	IL		04/10/2024		1,153		(198)			(198)		955	955			
100163320	PALMDALE	CA		08/13/2024		1,033		(78)			(78)		955	955			
100167056	NEW BUFFALO	MI		09/13/2024		1,052		(97)			(97)		955	955			
100161801	PAYETTE	ID		07/31/2024		994		(39)			(39)		955	955			
100154124	LUGOFF	SC		07/11/2024		1,099		(144)			(144)		955	955			
100090930	BALTIMORE	MD		01/31/2023		1,094		(139)			(139)		955	955			
100159439	ORMOND BEACH	FL		07/15/2024		947		8			8		955	955			
100146230	BENTON CITY	WA		03/19/2024		1,149		(194)			(194)		955	955			
100172246	ERIE	CO		10/21/2024		945		11			11		955	955			
100120253	SCHENECTADY	NY		08/18/2023		999		(44)			(44)		955	955			
100150855	LIBBY	MT		05/08/2024		1,006		(51)			(51)		955	955			
100173146	PHOENIX	AZ		10/30/2024		972		(16)			(16)		955	955			
100159223	SPRINGFIELD	PA		07/15/2024		1,025		(70)			(70)		955	955			
100141774	CARNESVILLE	GA		01/30/2024		1,322		(367)			(367)		955	955			
100011599	SPRING HILL	FL		03/08/2017		300		656			656		956	956			
100171335	CARSON	CA		10/16/2024		1,185		(230)			(230)		956	956			
100164680	WEST SACRAMENTO	CA		08/23/2024		1,073		(117)			(117)		956	956			
100110079	HAMLIN	NY		06/23/2023		1,017		(61)			(61)		956	956			
100111446	CLEVELAND	OH		06/29/2023		246		710			710		956	956			
100101635	MEMPHIS	TN		04/26/2023		1,075		(119)			(119)		956	956			
100091992	PHILADELPHIA	PA		02/09/2023		1,042		(86)			(86)		956	956			
100038452	DUBLIN	IRL		09/27/2019		(34,560)		(3,787)			(3,787)	(6)	(38,353)	956	(51)	39,361	39,309
100156598	POTTSTOWN	PA		06/24/2024		995		(39)			(39)		956	956			
100156828	HACKETTSTOWN	NJ		06/27/2024		(1,554)		2,510			2,510		956	956			
100149652	FORNEY	TX		04/26/2024		1,435		(479)			(479)		956	956			
100102172	FORT MYERS	FL		04/14/2023		1,113		(156)			(156)		956	956			
100150654	DECATUR	GA		05/06/2024		1,001		(45)			(45)		955	956		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100101911	PHILADELPHIA	PA		04/06/2023		1,150		(194)			(194)		956	956			
100089975	CHATTANOOGA	TN		01/26/2023		1,200		(244)			(244)		956	956			
100134295	SPRING	TX		10/27/2023		1,058		(101)			(101)		956	956			
100146337	HUMBLE	TX		03/19/2024		1,108		(152)			(152)		956	956			
100137437	FRESNO	CA		01/11/2024		1,313		(357)			(357)		956	956			
100161442	PRAIRIE GROVE	AR		07/29/2024		957							957	957			
100082795	ENSCHEDE	NLD		04/27/2022		985						(43)	942	957	15		15
100153925	MANASSAS	VA		06/05/2024		1,241		(285)			(285)		957	957			
100127066	TOLEDO	OH		08/30/2023		916		41			41		957	957			
100132395	MEMPHIS	TN		11/03/2023		843		114			114		957	957			
100172234	LA MIRADA	CA		10/21/2024		541		(62)			(62)		480	957		477	477
100162818	LAS VEGAS	NV		08/12/2024		1,048		(91)			(91)		957	957			
100012713	HOLIDAY	FL		05/25/2017		738		219			219		957	957			
100155668	JAMISON	PA		06/18/2024		1,119		(162)			(162)		957	957			
100092006	NORFOLK	VA		02/09/2023		1,033		(76)			(76)		957	957			
100143682	FORSYTH	MO		02/22/2024		1,045		(88)			(88)		957	957			
100166201	WINTER SPRINGS	FL		09/09/2024		1,018		(61)			(61)		957	957			
100091900	SCHIEDAM/VLAARDINGEN	NLD		01/27/2023		983						(15)	968	957	(11)		(11)
100160890	PORT SAINT LUCIE	FL		07/24/2024		978		(21)			(21)		957	957			
100158064	CHATTANOOGA	TN		07/09/2024		1,274		64			64		1,338	957		(381)	(381)
100159489	MIDDLETOWN	DE		07/15/2024		1,075		(118)			(118)		957	957			
100099848	BALTIMORE	MD		02/28/2023		1,006		(48)			(48)		957	957			
100160025	PENDERGRASS	GA		07/17/2024		823		133			133		956	958		1	1
100088121	BALTIMORE	MD		10/25/2022		1,064		(107)			(107)		958	958			
100086044	DETROIT	MI		08/24/2022		1,028		(71)			(71)		958	958			
100152802	KEIZER	OR		05/22/2024		989		(32)			(32)		958	958			
100120817	HUNTERSVILLE	NC		08/25/2023		914		44			44		958	958			
100174383	NORTH MIAMI	FL		10/31/2024		923		35			35		958	958			
100167505	LOS ANGELES	CA		10/31/2024		988		(30)			(30)		958	958			
100167508	LOS ANGELES	CA		10/31/2024		989		(31)			(31)		958	958			
100173661	ARNHEM	NLD		10/29/2024		992							992	958	(34)		(34)
100161449	MERIDIANVILLE	AL		07/30/2024		820		137			137		957	958		1	1
100114441	BLAINE	TN		06/29/2023		838		121			121		958	958			
100112557	FRANKFORT	IN		06/29/2023		399		559			559		958	958			
100109090	GALVESTON	TX		06/05/2023		1,065		(107)			(107)		958	958			
100119066	JOLIET	IL		07/27/2023		1,108		(150)			(150)		959	959			
100117655	MYRTLE BEACH	SC		07/20/2023		1,052		(93)			(93)		959	959			
100146357	CHESTER	VA		03/19/2024		1,153		(194)			(194)		959	959			
100116563	KISSIMMEE	FL		07/20/2023		951		8			8		959	959			
100161727	PALM COAST	FL		07/30/2024		1,099		(140)			(140)		959	959			
100126710	NORTH FORT MYERS	FL		08/30/2023		720		239			239		959	959			
100162736	BIRMINGHAM	AL		08/12/2024		1,028		(69)			(69)		959	959			
100141311	HOUSTON	TX		01/30/2024		997		(38)			(38)		959	959			
100161381	LONGS	SC		07/25/2024		955		5			5		959	959			
100169172	ELLIJAY	GA		09/27/2024		1,009		(49)			(49)		959	959			
100169061	COROLLA	NC		09/27/2024		1,089		(132)			(132)		957	960		3	3
100152630	N MYRTLE BEACH	SC		05/17/2024		1,019		(60)			(60)		959	960		1	1
100112627	CONROE	TX		06/29/2023		825		134			134		960	960			
100158642	RICHMOND HILL	GA		07/10/2024		1,065		(105)			(105)		960	960			
100170011	BRIDGEWATER	NJ		11/08/2024		1,071		(111)			(111)		960	960			
100151842	GREENSBORO	GA		05/10/2024		1,104		(144)			(144)		960	960			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167957	ALISO VIEJO	CA		09/20/2024		1,133		(173)			(173)		960	960			
100167104	SAN ANTONIO	TX		09/13/2024		1,172		(212)			(212)		960	960			
100165474	BETHLEHEM	GA		08/29/2024		988		(28)			(28)		960	960			
100137498	LAKEWAY	TX		01/11/2024		1,141		(181)			(181)		960	960			
100161572	UNITED KINGDOM	GBR		07/29/2024		974							974	960	(14)		(14)
100165607	GRANADA HILLS	CA		10/04/2024		1,161		(201)			(201)		960	960			
100159983	MIAMI	FL		08/16/2024		1,036		(76)			(76)		960	960			
100159390	PENDERGRASS	GA		07/15/2024		868		92			92		960	960			
100138746	FRESNO	CA		02/02/2024		1,273		(313)			(313)		960	960			
100167533	LAS VEGAS	NV		10/31/2024		891		69			69		960	960			
100085098	LELYSTAD	NLD		07/27/2022		997						(76)	921	960	40		40
100159358	OKLAHOMA CITY	OK		07/15/2024		869		92			92		960	960			
100168326	LOS ANGELES	CA		09/20/2024		1,050		(89)			(89)		961	961			
100135927	DOWAGIAC	MI		11/13/2023		1,286		(325)			(325)		961	961			
100126727	TEMPLE	GA		08/30/2023		660		301			301		961	961			
100164423	SAN ANTONIO	TX		08/21/2024		1,017		(56)			(56)		961	961			
100111959	CHANDLER	AZ		06/29/2023		457		504			504		961	961			
100153197	LILLINGTON	NC		05/30/2024		1,019		(59)			(59)		960	961		1	1
100156487	O FALLON	MO		06/24/2024		1,035		(73)			(73)		961	961			
100168541	RIVER EDGE	NJ		09/25/2024		1,091		(130)			(130)		961	961			
100143533	WATERBURY	CT		02/21/2024		1,123		(162)			(162)		961	961			
100031549	NAPA	CA		03/29/2019		374		588			588		961	961			
100156767	EDMOND	OK		06/26/2024		876		85			85		962	962			
100150056	DELTONA	FL		06/14/2024		1,073		(111)			(111)		962	962			
100174391	TEMECULA	CA		10/31/2024		982		(20)			(20)		962	962			
100152826	BAYTOWN	TX		05/22/2024		976		(14)			(14)		962	962			
100135951	ODESSA	TX		11/15/2023		1,309		(348)			(348)		962	962			
100144299	PINE GROVE	CA		03/07/2024		1,212		(251)			(251)		962	962			
100158743	RENO	NV		07/10/2024		1,036		(74)			(74)		962	962			
100154532	LAWTON	OK		06/14/2024		856		106			106		962	962			
100139511	COLUMBUS	GA		12/28/2023		868		94			94		962	962			
100142145	SUGAR LAND	TX		02/29/2024		1,193		(231)			(231)		962	962			
100164661	FRONT ROYAL	VA		08/23/2024		1,057		(95)			(95)		962	962			
100112511	COLUMBIA	SC		06/29/2023		397		565			565		962	962			
100070290	DEN HAAG	NLD		08/31/2021		971						63	1,034	962	(72)		(72)
100162782	LAS VEGAS	NV		08/12/2024		1,069		(107)			(107)		962	962			
100153192	NEWBURGH	IN		05/30/2024		962		(1)			(1)		961	962		1	1
100128429	NORTH MIAMI BEACH	FL		09/15/2023		993		(31)			(31)		962	962			
100166160	WEST HARTFORD	CT		09/09/2024		1,049		(87)			(87)		962	962			
100075640	CINCINNATI	OH		12/01/2021		986		(24)			(24)		963	963			
100045464	WONDER LAKE	IL		11/25/2020		1,105		(143)			(143)		963	963			
100147693	MADERA	CA		04/05/2024		1,039		(76)			(76)		963	963			
100173958	FORNEY	TX		10/31/2024		977		(15)			(15)		963	963			
100158154	OLD HICKORY	TN		07/09/2024		1,264		(63)			(63)		1,201	963		(238)	(238)
100091218	FORT MYERS	FL		01/31/2023		1,260		(297)			(297)		963	963			
100164825	SANDWICH	MA		08/26/2024		1,132		(169)			(169)		963	963			
100153857	MEMPHIS	TN		06/05/2024		1,125		(162)			(162)		963	963			
100119785	VALDOSTA	GA		08/08/2023		1,069		(106)			(106)		963	963			
100152615	WILMINGTON	NC		05/17/2024		996		(34)			(34)		962	963		1	1
100029853	SPRINGFIELD	MA		12/20/2018		852		111			111		963	963			
100139251	PHILADELPHIA	PA		12/28/2023		1,108		(145)			(145)		963	963			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156170	CAPE CANAVERAL	FL		06/20/2024		1,172		(209)			(209)		963	963			
100160232	ORLANDO	FL		07/18/2024		1,085		(122)			(122)		963	963			
100164310	BUFORD	GA		08/21/2024		1,018		(55)			(55)		963	963			
100155124	VERO BEACH	FL		07/19/2024		1,041		(77)			(77)		964	964			
100166926	DRACUT	MA		09/13/2024		1,347		(65)			(65)		1,283	964		(319)	(319)
100143561	DARBY	PA		02/21/2024		1,014		(50)			(50)		964	964			
100141736	BULLARD	TX		01/30/2024		1,167		(204)			(204)		964	964			
100076280	EL RENO	OK		01/07/2022		1,094		(131)			(131)		964	964			
100160076	MURFREESBORO	TN		07/17/2024		1,043		(81)			(81)		963	964		1	1
100160894	RUSO	ND		07/24/2024		1,039		(75)			(75)		964	964			
100158878	LEXINGTON	SC		07/12/2024		1,092		(127)			(127)		964	964			
100158546	LIVINGSTON	CA		07/10/2024		1,095		(131)			(131)		965	965			
100116172	MARSHFIELD	WI		07/20/2023		521		444			444		965	965			
100126292	CHICAGO	IL		08/30/2023		1,036		(72)			(72)		965	965			
100172158	GRANITE BAY	CA		10/17/2024		1,062		(97)			(97)		965	965			
100149522	TULARE	CA		04/26/2024		992		(27)			(27)		965	965			
100154754	LITTLE EGG HARBOR TOWNSHIP	NJ		07/19/2024		993		(28)			(28)		965	965			
4010079484	LUFKIN	TX		08/27/2024		1,082		(117)			(117)		965	965			
100043680	CINCINNATI	OH		08/13/2020		1,111		(146)			(146)		965	965			
100140697	FOX LAKE	IL		02/08/2024		1,118		(153)			(153)		965	965			
100162997	MENIFEE	CA		08/12/2024		1,024		(59)			(59)		965	965			
100164373	FRESNO	CA		08/21/2024		1,010		(45)			(45)		965	965			
100115142	WATERBURY	CT		07/17/2023		1,030		(65)			(65)		965	965			
100119774	SCRANTON	PA		08/08/2023		1,039		(74)			(74)		965	965			
100157649	ORLANDO	FL		06/28/2024		1,145		(179)			(179)		965	965			
100145811	VERO BEACH	FL		05/08/2024		1,380		(415)			(415)		965	965			
100164474	MILLIKEN	CO		08/21/2024		1,069		(104)			(104)		965	965			
100025616	TRENTON	NJ		09/20/2018		200		766			766		965	965			
100147257	CHICAGO	IL		03/28/2024		1,069		(103)			(103)		966	966			
100160492	RIALTO	CA		07/19/2024		1,137		(171)			(171)		966	966			
100113595	CLARKSTON	WA		06/29/2023		389		577			577		966	966			
100113289	TEMPE	AZ		06/29/2023		942		24			24		966	966			
100126696	HUTCHINSON	KS		08/30/2023		821		145			145		966	966			
100180417	PACIFICA	CA		11/25/2024		910		56			56		966	966			
100154888	SEBASTIAN	FL		07/19/2024		1,099		(133)			(133)		966	966			
100160405	PASADENA	CA		07/19/2024		966							966	966			
100158667	PORT SAINT LUCIE	FL		07/10/2024		1,032		(66)			(66)		966	966			
100157878	SAN CLEMENTE	CA		07/09/2024		1,003		(36)			(36)		966	966			
100086739	CONROE	TX		09/30/2022		1,146		(180)			(180)		966	966			
100164653	TRACY	CA		08/23/2024		1,083		(117)			(117)		966	966			
100100238	CHICAGO	IL		03/17/2023		1,041		(75)			(75)		966	966			
100012365	PHILADELPHIA	PA		04/28/2017		810		157			157		967	967			
100086365	VIRGINIA BEACH	VA		09/23/2022		988		(21)			(21)		967	967			
100167931	LOS ANGELES	CA		09/20/2024		1,049		(82)			(82)		967	967			
100154585	GREENVILLE	TX		06/14/2024		1,247		(281)			(281)		967	967			
100099799	TRENTON	NJ		02/28/2023		6,904		(5,937)			(5,937)		967	967			
100091904	LELYSTAD	NLD		01/27/2023		997						(15)	982	967	(16)		(16)
100119070	BROOKLYN	MD		07/27/2023		1,105		(139)			(139)		967	967			
100154943	SPRING HILL	FL		07/19/2024		871		96			96		967	967			
100162837	BUCKEYE	AZ		08/12/2024		1,010		(43)			(43)		967	967			
100150647	UVALDE	TX		05/06/2024		1,033		(67)			(67)		966	967		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053500	THOMASVILLE	GA		03/23/2021		1,375		(408)			(408)		967	967			
100168706	GARDEN GROVE	CA		09/25/2024		1,191		(224)			(224)		967	967			
100162856	ROCKPORT	TX		08/12/2024		1,031		(64)			(64)		967	967			
100149625	FORNEY	TX		04/26/2024		1,367		(399)			(399)		967	967			
100152918	FORT WORTH	TX		05/22/2024		1,012		(44)			(44)		968	968			
100152439	EDINBURG	TX		05/17/2024		939		29			29		968	968			
100162783	BELLAIRE	TX		08/12/2024		1,060		(92)			(92)		968	968			
100141020	PHILADELPHIA	PA		02/20/2024		1,152		(184)			(184)		968	968			
100134452	UPPER DARBY	PA		10/30/2023		1,134		(167)			(167)		968	968			
100160499	BAKERSFIELD	CA		07/19/2024		1,087		(119)			(119)		968	968			
100169078	JACKSON	NJ		09/27/2024		1,046		(81)			(81)		965	968		3	3
100127008	CLINTON	TN		08/30/2023		484		484			484		968	968			
100171660	PRINCETON	TX		10/16/2024		1,006		(37)			(37)		968	968			
100114464	WICHITA	KS		06/29/2023		1,055		(87)			(87)		968	968			
100166136	ST CHARLES	IL		09/09/2024		1,075		(107)			(107)		968	968			
100160030	TOMS RIVER	NJ		07/17/2024		1,022		(54)			(54)		968	968			
100160936	PITTSBURGH	PA		07/24/2024		1,047		(79)			(79)		968	968			
100159395	CANTON	GA		07/15/2024		1,078		(110)			(110)		968	968			
100159328	BAXTER	TN		07/15/2024		841		127			127		968	968			
100168251	INDIO	CA		09/20/2024		1,056		(88)			(88)		968	968			
100046779	NORTH PORT	FL		11/20/2020		1,215		(247)			(247)		968	968			
100161786	YONKERS	NY		07/31/2024		1,008		(40)			(40)		968	968			
100102024	BOILING SPRINGS	SC		04/14/2023		1,154		(186)			(186)		968	968			
100126378	KANSAS CITY	MO		08/30/2023		1,050		(82)			(82)		969	969			
100146460	TEXARKANA	TX		03/19/2024		1,099		(131)			(131)		969	969			
100129789	ANNA	TX		09/27/2023		1,068		(100)			(100)		969	969			
100160981	LITTLE RIVER	SC		07/24/2024		923		45			45		969	969			
100166937	WHITTIER	CA		09/13/2024		1,113		(147)			(147)		966	969		3	3
100166959	VERNAL	UT		09/13/2024		850		(83)			(83)		767	969		202	202
100178319	LONG BEACH	CA		11/19/2024		1,095		(126)			(126)		969	969			
100165460	DENTON	TX		08/29/2024		973		(6)			(6)		967	969		2	2
100155136	OCEANSIDE	CA		07/19/2024		347		622			622		969	969			
100176862	ALPHARETTA	GA		11/15/2024		1,091		(122)			(122)		969	969			
100013329	LAS VEGAS	NV		05/25/2017		727		242			242		969	969			
100154919	SANTA MARIA	CA		07/19/2024		1,194		(225)			(225)		969	969			
100163043	SAVANNAH	GA		08/13/2024		1,071		(104)			(104)		967	969		2	2
100152550	RALEIGH	NC		05/17/2024		1,037		(69)			(69)		968	969		1	1
100152005	EAGAN	MN		06/14/2024		1,067		(97)			(97)		969	969			
100161499	HIAWASSEE	GA		07/30/2024		1,064		(96)			(96)		968	970		2	2
100151712	KILLDEER	ND		05/10/2024		1,075		(105)			(105)		970	970			
100155917	MATTHEWS	NC		06/17/2024		1,029		(60)			(60)		968	970		1	1
100142848	FORT MYERS	FL		02/09/2024		1,086		(117)			(117)		970	970			
100159842	POMPANO BEACH	FL		08/16/2024		1,127		(157)			(157)		970	970			
100158096	LAND O LAKES	FL		07/09/2024		1,240		(31)			(31)		1,210	970		(240)	(240)
100161036	SAINT GERMAIN	WI		07/24/2024		1,082		(112)			(112)		970	970			
100100107	FAYETTEVILLE	NC		03/28/2023		1,090		(120)			(120)		970	970			
100162777	WINCHESTER	CA		08/12/2024		997		(27)			(27)		970	970			
100167794	MONROE	GA		09/19/2024		1,055		(85)			(85)		970	970			
100174922	LARGO	FL		10/31/2024		930		40			40		970	970			
100168596	KILL DEVIL HILLS	NC		09/25/2024		1,037		(67)			(67)		970	970			
100092010	MOORE	SC		02/09/2023		1,030		(60)			(60)		970	970			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168670	PLEASANT HILL	CA		09/25/2024		1,155		(185)			(185)		970	970			
100147231	PUNTA GORDA	FL		03/28/2024		1,054		(84)			(84)		970	970			
100111475	STAMFORD	CT		06/29/2023		373		597			597		970	970			
100165552	OCALA	FL		08/29/2024		1,030		(62)			(62)		968	970		2	2
100103112	MARKHAM	IL		04/21/2023		1,046		(76)			(76)		970	970			
100138644	GRAND RAPIDS	MI		02/02/2024		1,206		(236)			(236)		970	970			
100161039	HOUSTON	TX		07/24/2024		1,014		(43)			(43)		970	970			
100162734	BERNARDSVILLE	NJ		08/12/2024		1,057		(87)			(87)		971	971			
100162673	FORT WORTH	TX		08/12/2024		881		90			90		971	971			
100152673	BERKELEY	IL		05/17/2024		1,039		(69)			(69)		970	971		1	1
100146300	FORT LAUDERDALE	FL		03/19/2024		1,206		(234)			(234)		971	971			
100108344	JACKSONVILLE	FL		05/25/2023		1,043		(72)			(72)		971	971			
100148668	FORT MYERS	FL		04/16/2024		1,237		(265)			(265)		972	972			
100147364	CHICAGO	IL		05/08/2024		1,044		(72)			(72)		972	972			
100159347	JACKSON TOWNSHIP	NJ		07/15/2024		1,085		(113)			(113)		972	972			
100144662	UNITED KINGDOM	GBR		03/12/2024		(22,537)		23,507			23,507		970	972	2		2
100164741	ROTONDA WEST	FL		08/26/2024		1,083		(111)			(111)		972	972			
100149899	GARNER	NC		04/29/2024		1,180		(208)			(208)		972	972			
100144459	CHICAGO	IL		04/26/2024		1,041		(69)			(69)		973	973			
100150846	GAINESVILLE	GA		05/08/2024		960		13			13		973	973			
100171941	FORT WORTH	TX		10/17/2024		768		(30)			(30)		738	973		235	235
100030428	MONROE	LA		12/20/2018		970		3			3		973	973			
100147241	LYNCHBURG	VA		03/28/2024		1,037		(64)			(64)		973	973			
100174125	CLOVIS	CA		10/31/2024		884		90			90		973	973			
100128128	LOUISVILLE	KY		09/08/2023		932		41			41		973	973			
100103139	WEST ALLIS	WI		04/21/2023		1,058		(85)			(85)		973	973			
100165446	EUSTIS	FL		08/29/2024		908		64			64		972	973		2	2
100118901	NAPA	CA		08/30/2023		1,153		(180)			(180)		974	974			
100161526	SAINT GEORGE	UT		07/30/2024		1,061		(89)			(89)		972	974		2	2
100151468	ATLANTA	GA		05/10/2024		963		11			11		974	974			
100117682	WICHITA	KS		07/20/2023		1,171		(197)			(197)		974	974			
100153175	FISHERS	IN		05/30/2024		1,020		(47)			(47)		973	974		1	1
100111444	CLEVELAND	OH		06/29/2023		238		736			736		974	974			
100163064	COLUMBUS	OH		08/13/2024		803		(73)			(73)		730	974		244	244
100031803	PORT ST LUCIE	FL		03/29/2019		651		323			323		974	974			
100159475	WAIKOLOA	HI		07/15/2024		1,074		(100)			(100)		974	974			
100167132	YAKIMA	WA		09/13/2024		1,024		(50)			(50)		974	974			
100173436	PISCATAWAY	NJ		10/29/2024		1,112		(138)			(138)		974	974			
100043389	PHILADELPHIA	PA		08/13/2020		847		127			127		974	974			
100161007	WHITNEY	TX		07/24/2024		1,072		(98)			(98)		974	974			
100165539	HUMBLE	TX		08/29/2024		990		(16)			(16)		974	974			
100127952	ANTIOCH	TN		09/08/2023		855		120			120		975	975			
100163075	RALEIGH	NC		08/13/2024		1,112		(139)			(139)		973	975		2	2
100156905	PHILADELPHIA	PA		06/27/2024		1,037		(62)			(62)		975	975			
100047426	PHILADELPHIA	PA		11/20/2020		1,190		(215)			(215)		975	975			
100110086	SACRAMENTO	CA		06/23/2023		990		(15)			(15)		975	975			
100163120	ALEDO	TX		08/13/2024		1,258		(40)			(40)		1,218	975		(243)	(243)
100172198	SAN MARCOS	CA		10/17/2024		1,014		(39)			(39)		975	975			
100162789	LACEY	WA		08/12/2024		1,001		(26)			(26)		975	975			
100149774	JACKSONVILLE	FL		04/26/2024		(9,788)		10,763			10,763		975	975			
100044282	MIRAMAR	FL		08/19/2020		242		733			733		975	975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118052	BELOIT	WI		07/20/2023		575		401			401		975	975			
100153194	BEAUFORT	SC		05/30/2024		1,053		(78)			(78)		975	976		1	1
100047110	MARION	IN		11/20/2020		1,466		(490)			(490)		976	976		(1)	(1)
100141594	TEXARKANA	TX		01/30/2024		1,230		(254)			(254)		976	976			
100158775	SPRING CITY	PA		07/10/2024		942		34			34		976	976			
100159565	PHOENIXVILLE	PA		07/15/2024		1,141		(165)			(165)		976	976			
100143350	GRIFFIN	GA		02/16/2024		1,258		(282)			(282)		976	976			
100053760	TURTLE LAKE	WI		03/23/2021		1,076		(100)			(100)		976	976			
100153296	GULFPORT	FL		05/30/2024		1,011		(35)			(35)		976	976			
100014471	SOMERS	NY		09/27/2017		688		289			289		976	976			
100158112	PHILADELPHIA	PA		07/09/2024		1,431		(51)			(51)		1,380	976		(404)	(404)
100153188	HAMMOND	LA		05/30/2024		988		(13)			(13)		975	976		1	1
100164497	SEVIERVILLE	TN		08/21/2024		1,030		(54)			(54)		976	976			
100127155	YUKON	OK		08/30/2023		1,866		(889)			(889)		977	977			
100162712	MARICOPA	AZ		08/12/2024		917		59			59		977	977			
100148662	KATY	TX		04/15/2024		1,084		(107)			(107)		977	977			
100091514	TRENTON	NJ		01/20/2023		1,071		(95)			(95)		977	977			
100163967	HAYWARD	CA		10/04/2024		1,138		(162)			(162)		977	977			
100173815	NOVATO	CA		10/31/2024		960		17			17		977	977			
100157909	PALM COAST	FL		07/09/2024		982		(6)			(6)		977	977			
100158588	BALTIMORE	MD		07/10/2024		966		11			11		977	977			
100053626	CRESWELL	NC		03/23/2021		2,481		(1,504)			(1,504)		977	977			
100149907	BATESVILLE	AR		04/29/2024		889		88			88		977	977			
100156837	MONTICELLO	NY		06/27/2024		1,021		(44)			(44)		977	977			
100046361	HARPURSVILLE	NY		11/25/2020		856		120			120		976	977		1	1
100167946	LOS ANGELES	CA		09/20/2024		1,223		(246)			(246)		977	977			
100174682	WHITE HALL	MD		10/31/2024		989		(12)			(12)		977	977			
100162672	FORTH WORTH	TX		08/12/2024		887		90			90		977	977			
100143433	SPRING	TX		02/16/2024		1,107		(130)			(130)		977	977			
100162967	HANOVER	MD		08/12/2024		1,052		(75)			(75)		977	977			
100101621	TERRE HAUTE	IN		04/26/2023		1,071		(94)			(94)		977	977			
100129865	WEST SPRINGFIELD	MA		09/27/2023		1,090		(113)			(113)		977	977			
100084607	HUMBLE	TX		08/02/2022		1,096		(119)			(119)		977	977			
100078604	ROTTERDAM	NLD		01/26/2022		991						18	1,009	977	(31)		(31)
100045651	BYRON	MI		11/25/2020		1,315		(338)			(338)		977	977		1	1
100014665	WASHINGTON	NC		09/27/2017		1,054		(77)			(77)		977	977			
100152565	RICHMOND	TX		05/17/2024		1,046		(69)			(69)		976	977		1	1
100049907	WILLIAMSBURG	VA		11/20/2020		1,872		(895)			(895)		977	977			
100169375	BIG BEAR LAKE	CA		09/27/2024		1,055		(78)			(78)		977	977			
4010078412	MARGATE	FL		07/26/2024		1,071		(94)			(94)		978	978			
100160954	ALPHARETTA	GA		07/24/2024		1,088		(110)			(110)		978	978			
100156721	YAKIMA	WA		06/26/2024		1,137		(159)			(159)		978	978			
100055837	NEWTON	NC		03/23/2021		1,223		(245)			(245)		978	978			
100011673	LITTLE FALLS	MN		03/08/2017		948		30			30		978	978			
100141049	HOUSTON	TX		02/20/2024		1,070		(92)			(92)		978	978			
100143878	RIO VISTA	CA		03/06/2024		1,131		(153)			(153)		978	978			
100143544	CALUMET CITY	IL		02/21/2024		1,043		(65)			(65)		978	978			
100145856	TAMPA	FL		03/15/2024		1,012		(34)			(34)		978	978			
100167961	LOS ANGELES	CA		09/20/2024		1,154		(176)			(176)		978	978			
100118087	NORTH RIVERSIDE	IL		07/20/2023		1,022		(44)			(44)		978	978			
100108960	LEXINGTON	NC		05/31/2023		1,300		(322)			(322)		978	978			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162829	AURORA	CO		08/12/2024		1,004		(26)			(26)		978	978			
100159580	LAKE WORTH	FL		07/15/2024		1,080		(102)			(102)		979	979			
100048314	CHESTERFIELD	VA		11/20/2020		1,577		(599)			(599)		979	979			
100159367	CAMBRIDGE	MD		07/15/2024		919		60			60		979	979			
100162853	ABILENE	TX		08/12/2024		817		162			162		979	979			
100112144	COEUR DALENE	ID		06/29/2023		519		460			460		979	979			
100164441	COEUR D ALENE	ID		08/21/2024		1,065		(86)			(86)		979	979			
100174967	PONCE INLET	FL		10/31/2024		1,037		(58)			(58)		979	979			
100155424	MISSOURI CITY	TX		06/18/2024		1,059		(80)			(80)		979	979			
100150693	HOMESTEAD	FL		05/06/2024		1,019		(41)			(41)		978	979		1	1
100166391	NORRISTOWN	PA		10/24/2024		1,030		(51)			(51)		979	979			
100111911	LINDALE	TX		06/29/2023		550		429			429		979	979			
100067430	FARMINGTON	NM		09/23/2021		1,153		(174)			(174)		979	979			
100162319	MIAMI GARDENS	FL		08/05/2024		1,138		(158)			(158)		979	979			
100147586	GOODYEAR	AZ		04/04/2024		1,032		(53)			(53)		979	979			
100139412	KENOSHA	WI		12/28/2023		975		5			5		980	980			
100099787	GRAND RAPIDS	MI		02/28/2023		1,072		(92)			(92)		980	980			
100099788	GRAND RAPIDS	MI		02/28/2023		1,072		(92)			(92)		980	980			
100163383	KOLOA	HI		09/27/2024		1,055		(76)			(76)		980	980			
100156501	STATESVILLE	NC		06/24/2024		1,040		(60)			(60)		980	980			
100162258	OCEANSIDE	CA		09/06/2024		1,115		(134)			(134)		980	980			
100154842	GRAND LEDGE	MI		07/19/2024		1,133		(153)			(153)		980	980			
100156568	MECHANICSVILLE	VA		06/24/2024		1,078		(97)			(97)		980	980			
100157730	MANVEL	TX		06/28/2024		1,238		(258)			(258)		980	980			
100159322	SAINT AUGUSTINE	FL		07/15/2024		930		50			50		980	980			
100167082	CLINTON	CT		09/13/2024		1,020		(40)			(40)		981	981			
100133938	TRENTON	NJ		10/25/2023		1,043		(62)			(62)		981	981			
100090658	HAMLET	NC		12/29/2022		1,054		(74)			(74)		981	981			
100156547	HOOVER	AL		06/24/2024		1,060		(80)			(80)		981	981			
100171891	PARKER	CO		10/17/2024		1,046		(65)			(65)		981	981			
100162539	W HTFD	CT		08/12/2024		1,054		(74)			(74)		981	981			
100155121	SAN ANTONIO	TX		07/19/2024		1,096		(115)			(115)		981	981			
100171425	OCEAN CITY	NJ		10/16/2024		1,096		(115)			(115)		981	981			
100100263	CHICAGO	IL		03/17/2023		1,087		(106)			(106)		981	981			
100088902	OCALA	FL		11/15/2022		1,201		(220)			(220)		981	981			
100154570	WILMINGTON	DE		06/14/2024		1,135		(154)			(154)		982	982			
100091473	DAYTON	OH		01/20/2023		1,083		(101)			(101)		982	982			
100165806	DAVENPORT	FL		08/29/2024		1,137		(155)			(155)		982	982			
100166056	SAN ANTONIO	TX		09/09/2024		1,068		(86)			(86)		982	982			
100157820	MATTHEWS	NC		08/01/2024		1,111		(129)			(129)		982	982			
100149331	YUKON	OK		04/24/2024		961		21			21		982	982			
100158025	WAKE FOREST	NC		07/09/2024		1,422		(49)			(49)		1,373	983		(391)	(391)
100091908	LELYSTAD	NLD		01/27/2023		1,014						(16)	998	983	(16)		(16)
100100198	BRADDOCK	PA		03/17/2023		1,031		(48)			(48)		983	983			
100159409	PENDERGRASS	GA		07/15/2024		889		94			94		983	983			
100087996	SYRACUSE	IN		10/25/2022		1,032		(49)			(49)		983	983			
100132393	MEMPHIS	TN		11/03/2023		875		108			108		983	983			
100101880	STATESVILLE	NC		04/06/2023		1,278		(295)			(295)		983	983			
100136829	PHILADELPHIA	PA		11/27/2023		1,081		(98)			(98)		983	983			
100161428	MCALLEN	TX		07/29/2024		1,030		(47)			(47)		983	983			
100152505	ROYSE CITY	TX		05/17/2024		1,025		(43)			(43)		982	983		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143008	NEWINGTON	CT		02/12/2024		1,233		(250)			(250)		983	983			
100163032	WEST HAVEN	UT		08/13/2024		1,100		(119)			(119)		981	983		2	2
100162547	FORT WORTH	TX		08/12/2024		1,074		(91)			(91)		984	984			
100063049	GOODRICH	TX		07/01/2021		1,011		(27)			(27)		984	984			
100154138	DALHART	TX		07/11/2024		1,191		(207)			(207)		984	984			
100158647	PENDERGRASS	GA		07/10/2024		842		142			142		984	984			
100162012	SEMINOLE	FL		07/31/2024		1,076		(92)			(92)		984	984			
100113659	BONITA SPRINGS	FL		06/29/2023		540		444			444		984	984			
100161671	SCHIEDAM	NLD		07/29/2024		995							995	984	(11)		(11)
100164001	DALLAS	TX		08/21/2024		1,147		(163)			(163)		984	984			
100088135	BAREFOOT BAY	FL		10/25/2022		1,136		(152)			(152)		984	984			
100165604	SANTA BARBARA	CA		10/04/2024		1,163		(178)			(178)		984	984			
100143048	BRIDGETON	NJ		02/14/2024		1,171		(187)			(187)		984	984			
100166973	RIVERSIDE	CA		09/13/2024		1,064		(82)			(82)		982	984		3	3
100163055	EASTON	PA		08/13/2024		1,088		(106)			(106)		982	984		2	2
100165780	COMPTON	CA		08/29/2024		819		165			165		984	984			
100167939	MANTECA	CA		09/20/2024		1,092		(108)			(108)		984	984			
100160510	FLINT	TX		07/19/2024		1,183		(199)			(199)		984	984			
100136059	SMITHFIELD	NC		11/16/2023		1,130		(146)			(146)		984	984			
100114031	WAUKEGAN	IL		06/29/2023		198		787			787		985	985			
100044245	MADERA	CA		08/19/2020		529		455			455		985	985			
100127256	BELMONT	NC		08/30/2023		1,040		(56)			(56)		985	985			
100166222	MORENO VALLEY	CA		09/09/2024		900		85			85		985	985			
100014902	CHILI	NY		11/21/2017		216		768			768		985	985			
100168602	PROVINCETOWN	MA		09/25/2024		1,097		(112)			(112)		985	985			
100151804	HUMBLE	TX		05/10/2024		1,198		(213)			(213)		985	985			
100134707	DEARBORN	MI		10/30/2023		1,134		(149)			(149)		985	985			
100027941	BRICK	NJ		10/26/2018		804		181			181		985	985			
100164211	OCEANSIDE	CA		08/21/2024		1,070		(86)			(86)		985	985			
100092033	TRENTON	NJ		02/09/2023		1,053		(68)			(68)		985	985			
100154144	NORTHAMPTON	PA		07/11/2024		908		77			77		985	985			
100155473	BERGENFIELD	NJ		06/18/2024		1,038		(53)			(53)		985	985			
100164327	NAVARRE	FL		08/21/2024		1,045		(60)			(60)		985	985			
100153403	NEW WINDSOR	NY		05/30/2024		1,046		(61)			(61)		985	985			
100146131	OVERLAND PARK	KS		03/19/2024		1,218		(233)			(233)		985	985			
100149730	SWAN LAKE	NY		04/26/2024		1,040		(54)			(54)		986	986			
100152795	ANTELOPE	CA		05/22/2024		1,061		(76)			(76)		986	986			
100170467	LOS ANGELES	CA		10/09/2024		1,027		(41)			(41)		986	986			
100135625	WEST PLAINS	MO		11/09/2023		983		2			2		986	986			
100111162	HONESDALE	PA		06/29/2023		537		449			449		986	986			
100173499	LANGLEY	WA		10/29/2024		1,073		(87)			(87)		986	986			
100171851	OCEAN CITY	NJ		10/17/2024		573		(79)			(79)		494	986		492	492
100143895	GLEN ALLEN	VA		03/06/2024		1,056		(70)			(70)		986	986			
100155895	PORT WENTWORTH	GA		06/17/2024		989		(4)			(4)		985	986		1	1
100089010	RIVERDALE	GA		11/04/2022		1,314		(328)			(328)		986	986			
100156253	PALM BAY	FL		06/20/2024		1,011		(25)			(25)		986	986			
100153050	LADSON	SC		06/27/2024		1,089		(103)			(103)		986	986			
100156872	MONROE	NY		06/27/2024		1,007		(20)			(20)		986	986			
100092009	VERMILION	OH		02/09/2023		1,064		(77)			(77)		986	986			
100165453	MONTICELLO	MN		08/29/2024		1,038		(52)			(52)		986	986			
100119927	FRANKLIN SQUARE	NY		08/10/2023		1,006		(19)			(19)		987	987			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168296	SAN DIEGO	CA		09/20/2024		1,257		(270)			(270)		987	987			
100148976	NAPA	CA		04/17/2024		1,250		(125)			(125)		1,126	987		(139)	(139)
100167463	OSWEGO	IL		09/16/2024		1,022		(35)			(35)		987	987			
100159452	FREDERICK	CO		07/15/2024		1,037		(51)			(51)		987	987			
100159832	LA MARQUE	TX		07/17/2024		1,040		(53)			(53)		987	987			
100155412	MAYFLOWER	AR		06/18/2024		1,168		(181)			(181)		987	987			
100170246	MCKINNEY	TX		10/08/2024		979		8			8		987	987			
100158610	HUNTERSVILLE	NC		07/10/2024		1,049		(61)			(61)		987	987			
100160604	MYRTLE BEACH	SC		07/19/2024		985		2			2		987	987			
100060338	DUBUQUE	IA		06/01/2021		975		12			12		987	987			
100112200	MARYLAND HEIG	MO		06/29/2023		657		330			330		987	987			
100110957	DEARBORN HTS	MI		06/29/2023		1,600		(612)			(612)		987	987			
100153682	HOMESTEAD	FL		05/31/2024		974		14			14		988	988			
100165952	SAINT ALBANS	MO		09/06/2024		992		(5)			(5)		988	988			
100156488	OWASSO	OK		06/24/2024		1,121		(133)			(133)		988	988			
100149087	WILLIS	TX		04/19/2024		1,151		(163)			(163)		988	988			
100064841	BALTIMORE	MD		07/14/2021		1,066		(78)			(78)		988	988			
100143911	BAKERSFIELD	CA		03/06/2024		1,243		(255)			(255)		988	988			
100146509	COVINGTON	GA		03/19/2024		1,200		(212)			(212)		988	988			
100162852	ABILENE	TX		08/12/2024		824		163			163		988	988			
100168547	WICKENBURG	AZ		09/25/2024		1,121		(133)			(133)		988	988			
100146277	RICHMOND	VA		03/19/2024		1,178		(190)			(190)		988	988			
100162900	TUCSON	AZ		08/12/2024		834		154			154		988	988			
100162631	LAKE HAMILTON	FL		08/12/2024		1,027		(39)			(39)		988	988			
100155057	SPRING HILL	FL		07/19/2024		1,067		(79)			(79)		988	988			
100118154	MISSOURI CITY	TX		07/20/2023		1,213		(225)			(225)		988	988			
100158496	PORT SAINT LUCIE	FL		07/10/2024		1,047		(58)			(58)		988	988			
100160134	COLUMBUS	OH		07/17/2024		1,038		(51)			(51)		987	988		2	2
100141207	HUDSON	FL		01/30/2024		1,100		(112)			(112)		988	988			
100157919	ATLANTA	GA		07/09/2024		1,009		(20)			(20)		988	988			
100152748	NASHVILLE	TN		05/22/2024		1,116		(127)			(127)		989	989			
100156052	AMHERST	MA		06/18/2024		1,104		(115)			(115)		989	989			
100169084	HOUSTON	TX		09/27/2024		999		(12)			(12)		986	989		3	3
100117503	KISSIMMEE	FL		07/20/2023		(1,984)		2,973			2,973		989	989			
100141575	PORTERVILLE	CA		01/30/2024		1,036		(47)			(47)		989	989			
100160940	VALLEJO	CA		07/24/2024		1,112		(122)			(122)		989	989			
100153040	CANTON	CT		06/27/2024		1,187		(198)			(198)		989	989			
100157836	KYLE	TX		08/01/2024		1,175		(185)			(185)		989	989			
100169977	DOYLESTOWN	PA		11/08/2024		1,023		(34)			(34)		989	989			
100164311	MARION	NC		08/21/2024		1,070		(81)			(81)		989	989			
100172620	BOYNTON BEACH	FL		10/24/2024		1,062		(72)			(72)		990	990			
100111073	BUFFALO	NY		06/29/2023		543		447			447		990	990			
100176811	BLAINE	WA		11/15/2024		1,104		(114)			(114)		990	990			
100055694	BLOOMINGTON	IL		03/23/2021		1,012		(22)			(22)		990	990			
100099666	VILLA RICA	GA		04/06/2023		1,156		(166)			(166)		990	990			
100141090	AURORA	IL		01/30/2024		1,038		(48)			(48)		990	990			
100130012	CHESTER	PA		09/27/2023		1,074		(84)			(84)		990	990			
100111887	JEFFERSON	NC		06/29/2023		847		143			143		990	990			
100150151	PHOENIX	AZ		06/14/2024		1,003		(13)			(13)		990	990			
100049929	COLONIAL HEIGHTS	VA		11/20/2020		1,500		(509)			(509)		991	990			
100053510	QUEENS VILLAGE	NY		03/23/2021		1,477		(487)			(487)		991	991			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162689	NORTH FORT MYERS	FL		08/12/2024		908		82			82		991	991			
100168542	BENICIA	CA		09/25/2024		1,137		(146)			(146)		991	991			
100153473	LAKEWOOD	NJ		05/30/2024		1,066		(76)			(76)		991	991			
100153898	HAWTHORNE	CA		06/05/2024		1,173		(182)			(182)		991	991			
100053965	FLORENCE	SC		03/23/2021		1,369		(378)			(378)		991	991			
100135934	JACKSONVILLE	FL		11/15/2023		1,208		(217)			(217)		991	991			
100149847	DURHAM	NC		04/29/2024		1,220		(229)			(229)		991	991			
100168594	WILMINGTON	NC		09/25/2024		965		27			27		991	991			
100154824	GRAND RAPIDS	MI		07/19/2024		1,042		(51)			(51)		991	991			
100180731	LAKE STEVENS	WA		11/26/2024		1,098		(106)			(106)		991	991			
100139492	SOUTH YARMOUTH	MA		12/28/2023		1,185		(193)			(193)		991	991			
100160078	LANCASTER	CA		07/17/2024		1,019		(29)			(29)		990	991		1	1
100064703	HAGERSTOWN	MD		07/14/2021		1,147		(156)			(156)		991	991			
100147610	PALMDALE	CA		04/04/2024		984		8			8		992	992			
100167813	RIVERSIDE	CA		09/19/2024		1,281		(289)			(289)		992	992			
100160856	LOMPOC	CA		07/24/2024		932		60			60		992	992			
100150671	FAYETTEVILLE	AR		05/06/2024		1,115		(125)			(125)		991	992		1	1
100086355	ZALTBOMMEL	NLD		08/29/2022		1,034						(100)	934	992	58		58
100140908	ATLANTA	GA		02/26/2024		1,090		(98)			(98)		992	992			
100160211	LELAND	NC		07/18/2024		921		72			72		992	992			
100165885	MIAMI	FL		08/30/2024		1,027		(35)			(35)		992	992			
100142133	CHOCTAW	OK		02/29/2024		1,132		(139)			(139)		992	992			
100132399	MEMPHIS	TN		11/03/2023		882		110			110		992	992			
100171225	OKLAHOMA CITY	OK		10/16/2024		1,107		(114)			(114)		992	992			
100161537	KATY	TX		07/30/2024		1,086		(95)			(95)		991	992		2	2
100158448	PITTSBURGH	PA		07/10/2024		957		35			35		992	992			
4010081121	WARREN	MI		09/27/2024		1,036		(44)			(44)		993	993			
100165463	WINDSOR LOCKS	CT		08/29/2024		1,074		(81)			(81)		993	993			
100053807	LEHIGH ACRES	FL		03/23/2021		1,100		(107)			(107)		992	993		1	1
100172670	RANCHO CUCAMONGA	CA		11/21/2024		1,124		(131)			(131)		993	993			
100167968	SANTA ANA	CA		09/20/2024		1,139		(146)			(146)		993	993			
100162541	BEAVERTON	OR		08/12/2024		1,057		(64)			(64)		993	993			
100085069	VENLO	NLD		07/27/2022		1,038						(79)	959	993	34		34
100100057	GAINESVILLE	FL		03/28/2023		1,397		(404)			(404)		993	993			
100100041	STEVENS POINT	WI		03/28/2023		1,122		(129)			(129)		993	993			
100109601	SAN ANTONIO	TX		06/14/2023		1,195		(202)			(202)		993	993			
100139358	TRENTON	NJ		12/28/2023		1,010		(17)			(17)		993	993			
100167426	BAKERSFIELD	CA		09/16/2024		1,139		(145)			(145)		993	993			
100153834	LEESVILLE	SC		07/10/2024		1,142		(149)			(149)		993	993			
100156764	NORTH LAS VEGAS	NV		06/26/2024		959		35			35		993	993			
100120344	SAINT LOUIS	MO		08/18/2023		1,077		(83)			(83)		993	993			
100156341	LINDEN	NJ		07/25/2024		704		290			290		993	993			
100144466	HOUSTON	TX		04/26/2024		1,121		(128)			(128)		993	993			
100161505	BRIDGEPORT	CT		07/30/2024		1,051		(59)			(59)		992	994		2	2
100089996	DETROIT	MI		01/13/2023		1,215		(222)			(222)		994	994			
100152528	EDGEWOOD	MD		05/17/2024		1,069		(76)			(76)		993	994		1	1
100152705	SOMERVILLE	NJ		05/17/2024		997		(4)			(4)		993	994		1	1
100139063	HOUSTON	TX		12/28/2023		1,317		(323)			(323)		994	994			
100078527	ROTTERDAM	NLD		01/26/2022		1,013						18	1,031	994	(36)		(36)
100146643	LOMBARD	IL		03/20/2024		1,190		(196)			(196)		994	994			
100091501	MONTICELLO	NY		01/20/2023		1,058		(64)			(64)		994	994			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172230	DAVIS	CA		10/21/2024		1,107		(113)			(113)		994	994			
100141683	SCITUATE	RI		01/30/2024		1,209		(215)			(215)		994	994			
100162633	CHANTILLY	VA		08/12/2024		1,114		(120)			(120)		994	994			
100133958	COVINGTON	KY		10/25/2023		1,073		(79)			(79)		994	994			
100111053	COHOES	NY		06/29/2023		371		624			624		994	994			
100159329	RICHMOND	TX		07/15/2024		943		51			51		994	994			
100160147	HUTTO	TX		07/17/2024		1,097		(102)			(102)		994	994			
100160896	MIAMI	FL		07/24/2024		1,117		(122)			(122)		994	994			
100150741	SPRING	TX		05/06/2024		1,139		(146)			(146)		993	995		1	1
100141166	EAST STROUDSBURG	PA		01/30/2024		1,053		(58)			(58)		995	995			
100141638	NEW ORLEANS	LA		01/30/2024		1,149		(154)			(154)		995	995			
100156507	BAKERSFIELD	CA		06/24/2024		1,105		(110)			(110)		995	995			
100151660	CHARLOTTE	NC		05/10/2024		1,105		(110)			(110)		995	995			
100146335	ROEBUCK	SC		03/19/2024		1,200		(205)			(205)		995	995			
100163187	NEW MARKET	MD		08/13/2024		1,053		(58)			(58)		995	995			
100163004	MECHANICSVILLE	VA		08/13/2024		828		(82)			(82)		745	995		249	249
100153949	HICKORY HILLS	IL		06/05/2024		1,092		(97)			(97)		995	995			
100174931	MANORVILLE	NY		10/31/2024		920		75			75		995	995			
100114646	ATLANTA	GA		06/29/2023		1,267		(272)			(272)		995	995			
100157977	POTOMAC	MD		07/09/2024		1,064		(69)			(69)		995	995			
100141858	UPPER DARBY	PA		03/27/2024		1,043		(47)			(47)		995	995			
100160536	LAKEWOOD	WA		07/19/2024		979		16			16		995	995			
100147233	ST. PETERSBURG	FL		03/28/2024		1,028		(32)			(32)		995	995			
100171665	ARLEY	AL		10/16/2024		1,000		(4)			(4)		995	995			
100092061	EXETER	PA		02/09/2023		1,068		(72)			(72)		995	995			
100141783	LAFAYETTE	LA		01/30/2024		1,170		(174)			(174)		996	996			
100166229	BAKERSFIELD	CA		09/09/2024		978		18			18		996	996			
100128389	STUART	FL		09/15/2023		1,003		(8)			(8)		996	996			
100171942	ELK GROVE	CA		10/17/2024		533		(34)			(34)		499	996		497	497
100127654	OCALA	FL		09/08/2023		1,022		(26)			(26)		996	996			
100174897	MCKINNEY	TX		10/31/2024		911		85			85		996	996			
100161144	CANTON	GA		07/24/2024		1,106		(110)			(110)		996	996			
100107953	LAUDERHILL	FL		06/29/2023		1,133		(137)			(137)		996	996			
100161108	PALM COAST	FL		07/24/2024		913		83			83		996	996			
100136630	SIMI VALLEY	CA		11/22/2023		1,086		(90)			(90)		996	996			
100154350	CABO SAN LUCAS	MEX		06/12/2024		996							996	996			
100159414	PENDERGRASS	GA		07/15/2024		952		44			44		996	996			
100054370	MILWAUKEE	WI		03/23/2021		1,228		(231)			(231)		996	996			
100135000	CORPUS CHRISTI	TX		10/30/2023		1,141		(144)			(144)		996	996			
100063339	PORT CHARLOTTE	FL		07/01/2021		1,003		(6)			(6)		996	996			
100161327	ASHBURN	VA		07/25/2024		1,260		(264)			(264)		997	997			
100163152	SAN BERNARDIINO	CA		08/13/2024		1,092		(98)			(98)		994	997		2	2
100162904	PRESCOTT	AZ		08/12/2024		1,086		(89)			(89)		997	997			
100111951	CALERA	AL		06/29/2023		454		542			542		997	997			
100151384	STEPHENS CITY	VA		05/10/2024		1,113		(116)			(116)		997	997			
100158582	NORTH BRUNSWICK	NJ		07/10/2024		1,070		(73)			(73)		997	997			
100046532	HAMILTON	OH		11/25/2020		1,133		(136)			(136)		997	997			
100161142	INDIANAPOLIS	IN		07/24/2024		1,070		(73)			(73)		997	997			
100159632	FREMONT	CA		08/23/2024		1,017		(20)			(20)		997	997			
100156068	GROVETOWN	GA		06/18/2024		1,262		(265)			(265)		997	997			
100151940	PATERSON	NJ		06/14/2024		1,207		(210)			(210)		997	997			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150051	GLENDALE	AZ		06/14/2024		1,065		(68)			(68)		997	997			
100137499	STATESVILLE	NC		01/11/2024		1,409		(412)			(412)		998	998			
100156820	HENDERSON	CO		06/27/2024		1,024		(27)			(27)		998	998			
100090722	BALDWIN CITY	KS		12/29/2022		1,080		(83)			(83)		998	998			
100173515	FREELAND	MD		10/29/2024		1,111		(113)			(113)		998	998			
100149105	NEW CANEY	TX		04/19/2024		861		137			137		998	998			
100103824	CHICAGO	IL		05/10/2023		1,091		(93)			(93)		998	998			
100174573	WARWICK	NY		10/31/2024		970		28			28		998	998			
100146465	DENTON	MD		03/19/2024		1,179		(181)			(181)		998	998			
100159614	NEWARK	NJ		07/15/2024		1,218		(220)			(220)		998	998			
100157940	HAINES CITY	FL		07/09/2024		1,083		(85)			(85)		998	998			
100089968	KISSIMMEE	FL		01/26/2023		2,011		(1,013)			(1,013)		998	998			
100154177	BUCKEYE	AZ		07/11/2024		1,066		(68)			(68)		998	998			
100146386	CAMARILLO	CA		03/19/2024		1,210		(212)			(212)		998	998			
100142134	CLAYMONT	DE		02/29/2024		1,169		(171)			(171)		998	998			
100142129	CLAYMONT	DE		02/29/2024		1,172		(174)			(174)		998	998			
100160092	DAYTONA BEACH	FL		07/17/2024		1,083		(87)			(87)		997	998		2	2
100054075	HIBBING	MN		03/23/2021		1,436		(438)			(438)		998	998			
100113883	ATLANTA	GA		06/29/2023		198		800			800		999	999			
100146107	GRAND ISLAND	FL		03/19/2024		1,154		(155)			(155)		999	999			
100172563	LAKE OSWEGO	OR		10/23/2024		1,053		(54)			(54)		999	999			
100055539	BIRMINGHAM	AL		03/23/2021		1,156		(157)			(157)		999	999			
100154161	DES PLAINES	IL		07/11/2024		1,107		(109)			(109)		999	999			
100149878	FAIRVIEW	OR		04/29/2024		1,173		(174)			(174)		999	999			
100084632	BELVIDERE	IL		08/02/2022		1,286		(287)			(287)		999	999			
100164679	UPLAND	CA		08/23/2024		1,066		(67)			(67)		999	999			
100143541	CORPUS CHRISTI	TX		02/21/2024		1,077		(78)			(78)		999	999			
100107960	ATLANTA	GA		06/29/2023		1,252		(253)			(253)		999	999			
100011832	ALTAMONTE SPRINGS	FL		03/08/2017		602		397			397		999	999		1	1
100164319	WOODBRIDGE	VA		08/21/2024		1,059		(59)			(59)		1,000	1,000			
100168733	FRESNO	CA		09/26/2024		1,114		(114)			(114)		1,000	1,000			
100152469	BOCA RATON	FL		05/16/2024		1,163		(163)			(163)		1,000	1,000			
100159496	MIDDLETOWN	DE		07/15/2024		1,121		(122)			(122)		1,000	1,000			
100160207	BOLIVIA	NC		07/18/2024		916		84			84		1,000	1,000			
100152678	TAMPA	FL		05/17/2024		1,064		(65)			(65)		999	1,000		1	1
100062600	ROCHESTER	NY		07/01/2021		994		6			6		1,000	1,000			
100159292	ANNA	TX		07/15/2024		1,087		(87)			(87)		1,000	1,000			
100158593	DANBURY	CT		07/10/2024		1,136		(136)			(136)		1,000	1,000			
100156477	CENTERTON	AR		06/24/2024		995		5			5		1,000	1,000			
100129937	CLAYTON	NJ		09/27/2023		1,095		(95)			(95)		1,000	1,000			
100154543	WAUWATOSA	WI		06/14/2024		957		43			43		1,000	1,000			
100136022	FORT WORTH	TX		11/16/2023		998		2			2		1,000	1,000			
100179535	HUNTSVILLE	AL		11/21/2024		1,011		(11)			(11)		1,000	1,000			
100083521	LAKE ELSINORE	CA		06/06/2022		1,104		(104)			(104)		1,000	1,000			
100076595	NEVADA CITY	CA		12/30/2021		1,166		(166)			(166)		1,000	1,000			
100155048	LA MARQUE	TX		07/19/2024		1,164		(164)			(164)		1,000	1,000			
100165883	RANCHO PALOS VERDES	CA		08/30/2024		1,039		(39)			(39)		1,000	1,000			
100046066	AUGUSTA	GA		11/25/2020		585		415			415		1,000	1,000			
100055440	PHILADELPHIA	PA		03/23/2021		1,231		(231)			(231)		1,000	1,000			
100162717	DALLAS	GA		08/12/2024		844		156			156		1,000	1,000			
100166140	SOUTHLAKE	TX		09/09/2024		1,031		(31)			(31)		1,000	1,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100092000	ROCHESTER	NY		02/09/2023		1,053		(53)			(53)		1,000	1,000			
100159857	HYPOLUXO	FL		08/16/2024		904		96			96		1,000	1,000			
100152017	NORTH CHARLESTON	SC		06/14/2024		1,132		(131)			(131)		1,000	1,000			
100143072	GALLOWAY	NJ		02/14/2024		1,285		(284)			(284)		1,000	1,000			
100111545	MEMPHIS	TN		06/29/2023		790		210			210		1,001	1,001			
100158106	SAN ANTONIO	TX		07/09/2024		1,317		(69)			(69)		1,248	1,001	(247)		(247)
100141357	NORCROSS	GA		01/30/2024		1,123		(122)			(122)		1,001	1,001			
100168007	REVERE	MA		09/20/2024		1,283		(283)			(283)		1,001	1,001			
100138693	HOUSTON	TX		02/02/2024		1,451		(450)			(450)		1,001	1,001			
100156483	DURHAM	NC		06/24/2024		1,081		(80)			(80)		1,001	1,001			
100166216	WAYNESVILLE	NC		09/09/2024		1,141		(140)			(140)		1,001	1,001			
100161516	HORSHAM	PA		07/30/2024		1,040		(40)			(40)		1,000	1,001		1	1
100085130	BERGEN OP ZOOM	NLD		07/27/2022		1,040						(80)	960	1,001	41		41
100157951	SWANSBORO	NC		07/09/2024		1,077		(75)			(75)		1,001	1,001			
100152823	CLACKAMAS	OR		05/22/2024		660		341			341		1,001	1,001			
100154596	SAN BERNARDINO	CA		06/14/2024		1,182		(180)			(180)		1,001	1,001			
100146273	NEWTON	KS		03/19/2024		1,194		(193)			(193)		1,001	1,001			
100152607	SARGENT	TX		05/17/2024		1,071		(71)			(71)		1,000	1,001		1	1
100152610	HANFORD	CA		05/17/2024		1,093		(93)			(93)		1,000	1,001		1	1
100172964	VICTORIA	TX		10/25/2024		1,038		(37)			(37)		1,001	1,001			
100158761	DURHAM	NC		07/10/2024		1,053		(52)			(52)		1,001	1,001			
100119818	ODESSA	TX		08/08/2023		1,050		(48)			(48)		1,001	1,001			
100136817	KANSAS CITY	MO		11/27/2023		1,060		(58)			(58)		1,002	1,002			
100147998	SPARTANBURG	SC		04/10/2024		1,188		(186)			(186)		1,002	1,002			
100149894	PHOENIX	AZ		04/29/2024		980		22			22		1,002	1,002			
100053662	SAINT LOUIS	MO		03/23/2021		1,159		(157)			(157)		1,002	1,002			
100038693	KILKENNY	IRL		09/27/2019		(2,417)		1,150			1,150	(2)	(1,270)	1,002	(21)	2,293	2,272
100138766	FARMERS BRNCH	TX		12/21/2023		1,348		(349)			(349)		1,000	1,002		2	2
100150124	FREDERICKSBURG	VA		06/14/2024		1,171		(169)			(169)		1,002	1,002			
100127312	WILMINGTON	DE		08/30/2023		951		51			51		1,002	1,002			
100149073	PHOENIX	AZ		04/19/2024		1,117		(115)			(115)		1,002	1,002			
100029788	PORTSMOUTH	VA		10/26/2018		397		605			605		1,002	1,002			
100160589	BIG BEAR LAKE	CA		07/19/2024		1,190		(187)			(187)		1,003	1,003			
100147097	VIRGINIA BEACH	VA		03/28/2024		1,087		(84)			(84)		1,003	1,003			
100088392	COLLINSVILLE	IL		01/06/2023		1,138		(136)			(136)		1,003	1,003			
100164161	DESERT HOT SPRINGS	CA		08/21/2024		996		7			7		1,003	1,003			
100162598	RIVERSIDE	CA		08/12/2024		1,080		(77)			(77)		1,003	1,003			
100117898	BOCA RATON	FL		07/20/2023		1,138		(135)			(135)		1,003	1,003			
100166940	MIAMI	FL		09/13/2024		1,045		(45)			(45)		1,000	1,003		3	3
100088183	CHICAGO	IL		10/25/2022		1,154		(151)			(151)		1,003	1,003			
100156928	UNITED KINGDOM	GBR		06/27/2024		986							986	1,003	17		17
100152535	ESSEX	MD		05/17/2024		1,112		(110)			(110)		1,002	1,003		1	1
100173428	PORTLAND	OR		10/29/2024		1,220		(217)			(217)		1,003	1,003			
100055187	LITTLE ROCK	AR		03/23/2021		1,153		(150)			(150)		1,003	1,003			
100147227	VOORHEES TOWNSHIP	NJ		03/28/2024		1,064		(61)			(61)		1,003	1,003			
100174055	OAKLAND	CA		10/31/2024		815		188			188		1,003	1,003			
100128524	PEACHTREE COR	GA		09/15/2023		1,256		(253)			(253)		1,003	1,003			
100175698	LONG BEACH	CA		11/12/2024		1,030		(26)			(26)		1,003	1,003			
100111163	MEMPHIS	TN		06/29/2023		249		755			755		1,003	1,003			
100174011	DOUBLE OAK	TX		10/31/2024		1,018		(14)			(14)		1,003	1,003			
100163333	HESPERIA	CA		08/13/2024		1,192		(188)			(188)		1,004	1,004			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161704	ENGLEWOOD	NJ		07/30/2024		1,150		(146)			(146)		1,004	1,004			
100155054	SPARTA	MI		07/19/2024		811		193			193		1,004	1,004			
100154796	BEAVERCREEK	OH		07/19/2024		1,008		(4)			(4)		1,004	1,004			
100166182	ROUND ROCK	TX		09/09/2024		1,070		(66)			(66)		1,004	1,004			
100157870	CENTREVILLE	VA		07/09/2024		1,015		(11)			(11)		1,004	1,004			
100164837	DAVENPORT	FL		08/26/2024		873		131			131		1,004	1,004			
100113748	CARTERSVILLE	GA		06/29/2023		488		517			517		1,004	1,004			
100155985	NEW BRUNSWICK	NJ		06/18/2024		1,273		(269)			(269)		1,004	1,004			
100170323	DUXBURY	MA		10/08/2024		1,138		(133)			(133)		1,004	1,004			
100076734	KATY	TX		12/30/2021		1,321		(316)			(316)		1,005	1,005			
100160029	COLUMBIA HEIGHTS	MN		07/17/2024		985		18			18		1,003	1,005		1	1
100152959	HONOLULU	HI		06/27/2024		1,027		(22)			(22)		1,005	1,005			
100136730	TRENTON	NJ		11/27/2023		434		571			571		1,005	1,005			
100090715	WARETOWN	NJ		12/29/2022		1,103		(99)			(99)		1,005	1,005			
100173465	TAVEMIER	FL		10/29/2024		1,131		(127)			(127)		1,005	1,005			
100174057	LAKEWOOD	WA		10/31/2024		955		50			50		1,005	1,005			
100174966	KULA	HI		10/31/2024		932		73			73		1,005	1,005			
100155243	PINELLAS PARK	FL		07/19/2024		1,039		(34)			(34)		1,005	1,005			
100160542	GRAIN VALLEY	MO		07/19/2024		1,148		(143)			(143)		1,005	1,005			
100170349	SAN ANTONIO	TX		10/08/2024		1,071		(66)			(66)		1,005	1,005			
100133232	LAS VEGAS	NV		11/29/2023		200		805			805		1,005	1,005			
100161743	HOUSTON	TX		07/30/2024		1,131		(126)			(126)		1,005	1,005			
100101804	PHILADELPHIA	PA		03/31/2023		1,066		(61)			(61)		1,005	1,005			
100159700	MADERA	CA		08/23/2024		1,131		(126)			(126)		1,005	1,005			
100167632	ANNA	TX		09/19/2024		1,236		(230)			(230)		1,005	1,005			
100081945	LELYSTAD	NLD		03/30/2022		1,027						10	1,037	1,006	(31)		(31)
100142228	MADISON	TN		03/15/2024		1,267		(261)			(261)		1,006	1,006			
100071697	JOPLIN	MO		10/14/2021		1,114		(109)			(109)		1,006	1,006			
4010073661	LORAIN	OH		04/29/2024		1,120		(114)			(114)		1,006	1,006			
100126831	COLUMBUS	OH		08/30/2023		214		792			792		1,006	1,006			
100156636	SPRINGDALE	AR		06/24/2024		1,077		(71)			(71)		1,006	1,006			
100163096	METHUEN	MA		08/13/2024		1,086		(83)			(83)		1,004	1,006		2	2
100150750	CHARLOTTE	NC		05/06/2024		1,135		(130)			(130)		1,005	1,006		1	1
100165573	MOKENA	IL		08/29/2024		1,035		(31)			(31)		1,004	1,006		2	2
100150704	POCATELLO	ID		05/06/2024		1,040		(35)			(35)		1,005	1,006		1	1
100162073	OCEAN CITY	MD		07/31/2024		1,121		(115)			(115)		1,006	1,006			
100055593	RIO RICO	AZ		03/23/2021		1,035		(28)			(28)		1,006	1,006			
100107964	CORAL SPRINGS	FL		06/29/2023		1,347		(341)			(341)		1,006	1,006			
100158864	OCEAN CITY	MD		07/12/2024		1,120		(114)			(114)		1,006	1,006			
100103134	HARTFORD	CT		04/21/2023		1,118		(112)			(112)		1,006	1,006			
100128530	TALLAHASSEE	FL		09/15/2023		1,184		(178)			(178)		1,006	1,006			
100165520	FRISCO	TX		08/29/2024		1,041		(36)			(36)		1,005	1,007		2	2
100132611	MELBOURNE	FL		11/03/2023		1,024		(17)			(17)		1,007	1,007			
100160913	PORT CHARLOTTE	FL		07/24/2024		1,065		(58)			(58)		1,007	1,007			
100157661	FORT WORTH	TX		06/28/2024		1,094		(87)			(87)		1,007	1,007			
100115461	PHILLIPSBURG	NJ		07/17/2023		1,203		(196)			(196)		1,007	1,007			
100043974	NEWMARKET	NH		08/19/2020		1,308		(301)			(301)		1,007	1,007			
100161723	MIAMI BEACH	FL		07/30/2024		1,103		(96)			(96)		1,007	1,007			
100150752	ATLANTA	GA		05/06/2024		1,103		(96)			(96)		1,006	1,007		1	1
100075874	SPIJKENISSE	NLD		11/24/2021		1,027						15	1,042	1,007	(35)		(35)
100127283	ATCO	NJ		08/30/2023		406		602			602		1,008	1,008			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150701	MANITOWOC	WI		05/06/2024		1,097		(90)			(90)		1,007	1,008		1	1
100159425	CHATTANOOGA	TN		07/15/2024		1,095		(88)			(88)		1,008	1,008			
100171632	BELLINGHAM	WA		10/16/2024		1,050		(42)			(42)		1,008	1,008			
100129869	SPRINGFIELD	MA		09/27/2023		1,081		(73)			(73)		1,008	1,008			
100128290	BALTIMORE	MD		09/14/2023		1,081		(72)			(72)		1,010	1,008		(1)	(1)
100130275	SEGUIN	TX		09/28/2023		1,095		(86)			(86)		1,008	1,008			
100134012	CROWN POINT	IN		10/25/2023		1,101		(93)			(93)		1,008	1,008			
100165711	PANAMA CITY	FL		08/29/2024		1,158		(150)			(150)		1,008	1,008			
100165667	HOUSTON	TX		10/04/2024		1,552		(543)			(543)		1,008	1,008			
100179852	JACKSONVILLE	FL		11/22/2024		1,051		(43)			(43)		1,008	1,008			
100159271	DURHAM	NC		07/15/2024		1,027		(18)			(18)		1,008	1,008			
100141185	MEMPHIS	TN		01/30/2024		1,119		(110)			(110)		1,009	1,009			
100138355	INDEPENDENCE	MO		12/18/2023		1,108		(99)			(99)		1,009	1,009			
100000472	FORT KENT	ME		09/27/2016		1,200		(191)			(191)		1,009	1,009			
100153431	MONTICELLO	NY		05/30/2024		1,092		(83)			(83)		1,009	1,009			
100132613	SWARTZ CREEK	MI		11/03/2023		1,035		(26)			(26)		1,009	1,009			
100164586	MCKINNEY	TX		08/21/2024		960		48			48		1,009	1,009			
100043869	FORT WORTH	TX		08/19/2020		1,071		(63)			(63)		1,009	1,009			
100146013	PHOENIX	AZ		03/19/2024		1,245		(236)			(236)		1,009	1,009			
100128522	ORTONVILLE	MN		09/15/2023		1,118		(108)			(108)		1,009	1,009			
100152481	BOCA RATON	FL		05/16/2024		1,166		(156)			(156)		1,010	1,010			
100161508	FORT WORTH	TX		07/30/2024		1,070		(62)			(62)		1,008	1,010		2	2
100156482	WHITESTOWN	IN		06/24/2024		1,023		(13)			(13)		1,010	1,010			
100161091	NEW BRAUNFELS	TX		07/24/2024		900		110			110		1,010	1,010			
100152847	WINTER HAVEN	FL		05/22/2024		1,231		(222)			(222)		1,010	1,010			
100055188	AUGUSTA	GA		03/23/2021		968		42			42		1,010	1,010			
100141529	HOMOSASSA	FL		01/30/2024		1,146		(136)			(136)		1,010	1,010			
100155168	LAURENCE HARBOR	NJ		07/19/2024		1,115		(105)			(105)		1,010	1,010			
100141191	BUFFALO	NY		01/30/2024		(7,272)		1,500			1,500		(5,772)	1,010		6,782	6,782
100164469	BONITA SPRINGS	FL		08/21/2024		1,137		(126)			(126)		1,010	1,010			
100164764	MERRIFIELD	MN		08/26/2024		1,123		(113)			(113)		1,010	1,010			
100088021	KATY	TX		10/25/2022		1,182		(172)			(172)		1,010	1,010			
100156518	BENTONVILLE	AR		06/24/2024		1,032		(22)			(22)		1,010	1,010			
100172303	MESQUITE	NV		10/21/2024		1,116		(106)			(106)		1,010	1,010			
100054152	ROSSFORD	OH		03/23/2021		1,046		(36)			(36)		1,010	1,010			
100171657	RICHMOND	VA		10/16/2024		1,085		(75)			(75)		1,010	1,010			
100163437	PORTLAND	OR		09/27/2024		1,355		(345)			(345)		1,010	1,010			
100109248	INDEPENDENCE	MO		07/21/2023		1,252		(242)			(242)		1,010	1,010			
100161078	FISHERS	IN		07/24/2024		977		34			34		1,010	1,010			
100162747	HOPE	ME		08/12/2024		1,149		(138)			(138)		1,010	1,010			
100168345	SHARPSBURG	GA		09/25/2024		1,097		(86)			(86)		1,010	1,010			
100101793	PHILADELPHIA	PA		03/31/2023		1,077		(66)			(66)		1,011	1,011			
100161325	ALBANY	GA		07/25/2024		1,031		(20)			(20)		1,011	1,011			
100147258	LAKE WALES	FL		03/28/2024		1,091		(80)			(80)		1,011	1,011			
100155882	CUMMING	GA		06/17/2024		1,113		(104)			(104)		1,010	1,011		1	1
100109851	INDIANAPOLIS	IN		06/22/2023		1,085		(74)			(74)		1,011	1,011			
100043550	ST PETERSBURG	FL		08/13/2020		1,044		(33)			(33)		1,011	1,011			
100154617	RIALTO	CA		06/14/2024		1,229		(218)			(218)		1,011	1,011			
100161352	CHARLOTTE	NC		07/25/2024		1,146		(135)			(135)		1,011	1,011			
100166470	PARKER	TX		10/31/2024		874		137			137		1,011	1,011			
100082721	DEN HAAG	NLD		04/27/2022		1,043						(46)	997	1,011	14		14

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088315	MCALESTER	OK		11/10/2022		1,464		(453)			(453)		1,011	1,011			
100126737	DALLAS	GA		08/30/2023		742		269			269		1,011	1,011			
100102950	HAZEL CREST	IL		06/22/2023		1,335		(323)			(323)		1,011	1,011			
100064696	LADSON	SC		07/14/2021		1,180		(169)			(169)		1,012	1,012			
100156884	PHILADELPHIA	PA		06/27/2024		1,094		(82)			(82)		1,012	1,012			
100165480	GATLINBURG	TN		08/29/2024		967		43			43		1,010	1,012	2		2
100140768	KNOXVILLE	TN		01/22/2024		1,116		(105)			(105)		1,012	1,012			
100162936	GOODYEAR	AZ		08/12/2024		1,099		(87)			(87)		1,012	1,012			
100147986	PORT RICHEY	FL		04/10/2024		1,069		(57)			(57)		1,012	1,012			
100011933	CINCINNATI	OH		03/08/2017		660		352			352		1,012	1,012			
100000382	HOUSTON	TX		09/27/2016		641		372			372		1,012	1,012			
100151375	JARRELL	TX		05/10/2024		1,113		(101)			(101)		1,012	1,012			
100151679	COLUMBUS	GA		05/10/2024		1,077		(65)			(65)		1,012	1,012			
100160380	BRUSH PRAIRIE	WA		09/06/2024		1,264		(252)			(252)		1,012	1,012			
100165314	EL CAJON	CA		08/29/2024		1,298		(286)			(286)		1,012	1,012			
100141699	DAYTON	OH		01/30/2024		1,042		(29)			(29)		1,013	1,013			
100126365	ELYRIA	OH		08/30/2023		1,062		(50)			(50)		1,013	1,013			
100172949	LOS ANGELES	CA		10/25/2024		1,103		(90)			(90)		1,013	1,013			
100054837	YOUNGSTOWN	OH		03/23/2021		1,067		(54)			(54)		1,013	1,013			
100114662	MISSION	TX		06/29/2023		1,111		(98)			(98)		1,013	1,013			
100156605	AUBREY	TX		06/24/2024		1,059		(46)			(46)		1,013	1,013			
100152536	RINCON	GA		05/17/2024		1,106		(94)			(94)		1,012	1,013	1		1
100162962	BEAVERTON	OR		08/12/2024		1,098		(85)			(85)		1,013	1,013			
100157935	BREINIGSVILLE	PA		07/09/2024		865		148			148		1,013	1,013			
100112529	ALLENTOWN	PA		06/29/2023		927		86			86		1,013	1,013			
100140700	ARLINGTON	TX		02/08/2024		1,283		(270)			(270)		1,013	1,013			
100046761	WARFIELD	VA		11/20/2020		1,882		(868)			(868)		1,014	1,014			
100149674	KENNEWICK	WA		04/26/2024		1,060		(46)			(46)		1,014	1,014			
100141190	PHILADELPHIA	PA		01/30/2024		1,044		(31)			(31)		1,014	1,014			
100031166	MIAMI	FL		03/29/2019		534		480			480		1,014	1,014			
100171430	MORA	MN		10/16/2024		1,125		(111)			(111)		1,014	1,014			
100158636	CHANDLER	AZ		07/10/2024		1,082		(68)			(68)		1,014	1,014			
100160909	LITTLE ELM	TX		07/24/2024		1,078		(64)			(64)		1,014	1,014			
100161487	LEWISVILLE	TX		07/30/2024		1,101		(87)			(87)		1,014	1,014			
100064729	MAHNOMEN	MN		07/14/2021		1,160		(146)			(146)		1,014	1,014			
100063502	VIENNA	GA		07/01/2021		1,059		(45)			(45)		1,014	1,014			
100153307	TOMS RIVER	NJ		05/30/2024		1,093		(79)			(79)		1,014	1,014			
100149150	HAWTHORNE	CA		04/22/2024		1,151		(136)			(136)		1,014	1,014			
100159206	CEDAR PARK	TX		07/15/2024		991		23			23		1,014	1,014			
100174777	LEEDS	UT		10/31/2024		782		232			232		1,014	1,014			
100162650	DAHLONEGA	GA		08/12/2024		942		72			72		1,014	1,014			
100162908	TEMECULA	CA		08/12/2024		1,111		(97)			(97)		1,014	1,014			
100090281	LA QUINTA	CA		01/13/2023		1,198		(183)			(183)		1,015	1,015			
100115225	SYRACUSE	NY		07/17/2023		1,116		(102)			(102)		1,015	1,015			
100161921	SALT LAKE CITY	UT		07/31/2024		720		295			295		1,015	1,015			
100077918	AMSTERDAM	NLD		12/29/2021		1,036						28	1,063	1,015	(49)		(49)
100140992	HOUSTON	TX		01/26/2024		882		132			132		1,015	1,015			
100046859	MCDONOUGH	GA		11/20/2020		1,203		(188)			(188)		1,015	1,015			
100162005	STATEN ISLAND	NY		07/31/2024		877		138			138		1,015	1,015			
100153944	LONG BEACH	CA		06/05/2024		1,062		(47)			(47)		1,015	1,015			
100151151	GREENVILLE	SC		05/09/2024		1,207		(192)			(192)		1,015	1,015			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129949	CALUMET CITY	IL		09/27/2023		1,092		(76)			(76)		1,015	1,015			
100153185	ELMHURST	IL		05/30/2024		1,111		(97)			(97)		1,014	1,015		1	1
100156277	BRANDON	FL		07/25/2024		1,190		(174)			(174)		1,016	1,016			
100163983	JAMAICA	NY		08/21/2024		1,176		(161)			(161)		1,016	1,016			
100152452	WEST BLOOMFIELD	MI		05/17/2024		1,019		(4)			(4)		1,016	1,016			
100159927	MIAMI	FL		08/16/2024		1,142		(127)			(127)		1,016	1,016			
100128393	SNOWMASS VILLAGE	CO		09/15/2023		1,155		(139)			(139)		1,016	1,016			
100054783	LINDEN	NJ		03/23/2021		790		225			225		1,015	1,016			
100045817	SALLEY	SC		11/25/2020		956		60			60		1,016	1,016			
100164781	ROSHARON	TX		08/26/2024		1,050		(34)			(34)		1,016	1,016			
100165840	N LAS VEGAS	NV		08/29/2024		1,120		(104)			(104)		1,016	1,016			
100159465	LAUREL	MD		07/15/2024		1,081		(65)			(65)		1,016	1,016			
100173203	HENDERSON	NV		10/30/2024		899		117			117		1,016	1,016			
100158967	THE DALLES	OR		08/15/2024		1,257		(241)			(241)		1,016	1,016			
100090325	HAWTHORNE	CA		01/06/2023		(73,741)		2,303			2,303		(71,438)	1,016		72,455	72,455
100161090	NEW BRAUNFELS	TX		07/24/2024		881		136			136		1,016	1,016			
100160955	PLYMOUTH	MI		07/24/2024		1,124		(108)			(108)		1,016	1,016			
100112180	JACKSONVILLE	FL		06/29/2023		501		515			515		1,016	1,016			
100152568	HAGERSTOWN	MD		05/17/2024		1,042		(26)			(26)		1,016	1,017		1	1
100144009	LA PORTE	TX		02/29/2024		1,286		(269)			(269)		1,017	1,017			
100160577	FORT MYERS	FL		07/19/2024		1,227		(211)			(211)		1,017	1,017			
100161961	FREELAND	PA		07/31/2024		1,178		(161)			(161)		1,017	1,017			
100155353	LOS ANGELES	CA		06/18/2024		1,187		(170)			(170)		1,017	1,017			
100028018	REX	GA		10/26/2018		570		447			447		1,017	1,017			
100164866	LOS ANGELES	CA		08/26/2024		4,188		(3,171)			(3,171)		1,017	1,017			
100173279	TRINIDAD	CO		10/30/2024		1,064		(47)			(47)		1,017	1,017			
100087358	LUDLOW	KY		10/25/2022		931		86			86		1,017	1,017			
100138431	NORTH HAVEN	CT		12/18/2023		1,083		(65)			(65)		1,017	1,017			
100172286	LAGO VISTA	TX		10/21/2024		553		(43)			(43)		510	1,017		507	507
100137219	FRANKLINTON	NC		11/28/2023		1,348		(331)			(331)		1,017	1,017			
100143566	TULSA	OK		02/21/2024		1,061		(44)			(44)		1,017	1,017			
100127224	CINCINNATI	OH		08/30/2023		156		861			861		1,017	1,017			
100169288	DAVENPORT	FL		09/27/2024		1,253		(236)			(236)		1,017	1,017			
100088181	ST. JOSEPH	MO		10/25/2022		1,033		(16)			(16)		1,017	1,017			
100151883	LAKELAND	FL		05/10/2024		1,073		(55)			(55)		1,017	1,017			
100139384	SOUTH FALLSBURG	NY		12/28/2023		1,098		(80)			(80)		1,018	1,018			
100156335	BRIDGEPORT	CT		07/25/2024		1,188		(170)			(170)		1,018	1,018			
100119726	BELLMAWR	NJ		08/08/2023		1,077		(59)			(59)		1,018	1,018			
100169174	ALBUQUERQUE	NM		09/27/2024		1,107		(92)			(92)		1,015	1,018		3	3
100088931	CANTON	OH		11/15/2022		1,032		(14)			(14)		1,018	1,018			
100100140	PENSACOLA	FL		03/28/2023		1,112		(94)			(94)		1,018	1,018			
100153376	DAVENPORT	FL		05/29/2024		1,023		(5)			(5)		1,018	1,018			
100180258	LOS ANGELES	CA		11/25/2024		1,023		(5)			(5)		1,018	1,018			
100152723	HAINES CITY	FL		05/17/2024		1,075		(58)			(58)		1,017	1,018		1	1
100082729	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		1,047						(46)	1,001	1,018		17	17
100065612	BETHLEHEM	PA		07/28/2021		1,144		(125)			(125)		1,018	1,018			
100150816	APPLE VALLEY	MN		05/08/2024		1,026		(7)			(7)		1,018	1,018			
100120439	ASHLAND	KY		08/18/2023		1,094		(76)			(76)		1,018	1,018			
100159433	FORT MYERS	FL		07/15/2024		1,098		(79)			(79)		1,018	1,018			
100170267	GILROY	CA		10/08/2024		1,104		(86)			(86)		1,018	1,018			
100142833	SAN LORENZO	CA		02/09/2024		1,183		(164)			(164)		1,019	1,019			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157675	SUMMERVILLE	SC		06/28/2024		1,178		(159)			(159)		1,019	1,019			
100147608	NUEVO	CA		04/04/2024		1,055		(36)			(36)		1,019	1,019			
100150019	WEBSTER	MA		06/07/2024		1,064		(45)			(45)		1,019	1,019			
100166264	OAK ISLAND	NC		09/09/2024		1,084		(65)			(65)		1,019	1,019			
100164508	WINCHESTER	CA		08/21/2024		1,191		(172)			(172)		1,019	1,019			
100149659	WESTMONT	IL		04/26/2024		1,348		(328)			(328)		1,019	1,019			
100151719	KILLDEER	ND		05/10/2024		1,147		(128)			(128)		1,019	1,019			
100055653	ELORA	TN		03/23/2021		1,326		(307)			(307)		1,019	1,019			
100113743	ROCKFORD	IL		06/29/2023		927		92			92		1,019	1,019			
100152658	HAMPTON	VA		05/17/2024		1,083		(65)			(65)		1,018	1,019		1	1
100142137	SUGAR LAND	TX		02/29/2024		1,183		(164)			(164)		1,019	1,019			
100152504	WAUKEE	IA		05/17/2024		1,006		13			13		1,018	1,019		1	1
100067500	ROCKPORT	TX		09/23/2021		1,211		(191)			(191)		1,019	1,019			
100103546	ROANOKE	VA		05/08/2023		1,249		(230)			(230)		1,020	1,020			
100162759	TEMPE	AZ		08/12/2024		1,090		(71)			(71)		1,020	1,020			
100164579	LYNNWOOD	WA		08/21/2024		1,062		(43)			(43)		1,020	1,020			
100161830	TOBYHANNA	PA		07/31/2024		1,020							1,020	1,020			
100146652	SEVERN	MD		03/20/2024		1,206		(186)			(186)		1,020	1,020			
100159714	JUSTIN	TX		08/23/2024		1,029		(9)			(9)		1,020	1,020			
100143524	HUDSON	NY		02/21/2024		1,097		(77)			(77)		1,020	1,020			
100158654	BLACK MOUNTAIN	NC		07/10/2024		1,273		(253)			(253)		1,020	1,020			
100141518	RICHMOND	VA		01/30/2024		1,193		(173)			(173)		1,020	1,020			
100138660	CHICAGO	IL		02/02/2024		1,214		(194)			(194)		1,020	1,020			
100112176	SHELTON	CT		06/29/2023		593		428			428		1,020	1,020			
100078208	PALM SPRINGS	CA		02/10/2022		1,273		(252)			(252)		1,021	1,021			
100160543	AURORA	CO		07/19/2024		1,128		(107)			(107)		1,021	1,021			
100103097	DOLTON	IL		04/21/2023		1,106		(86)			(86)		1,021	1,021			
100162587	HOUSTON	TX		08/12/2024		1,028		(8)			(8)		1,021	1,021			
100153285	TREASURE ISLAND	FL		05/30/2024		1,013		8			8		1,021	1,021			
100156118	LAS VEGAS	NV		06/18/2024		1,052		(31)			(31)		1,021	1,021			
100152981	BETHEL	CT		06/27/2024		1,114		(93)			(93)		1,021	1,021			
100162740	BOSTON	MA		08/12/2024		1,078		(57)			(57)		1,021	1,021			
100159670	CORAL SPRINGS	FL		08/23/2024		1,169		(148)			(148)		1,021	1,021			
100152543	PHILADELPHIA	PA		05/17/2024		1,028		(8)			(8)		1,020	1,021		1	1
100155144	OVERGAARD	AZ		07/19/2024		1,308		(287)			(287)		1,021	1,021			
100054655	BLOOMFIELD	CT		03/23/2021		1,468		(447)			(447)		1,021	1,021			
100108957	KILLEEN	TX		05/31/2023		1,335		(314)			(314)		1,021	1,021			
100151169	RIVERSIDE	NJ		05/09/2024		1,214		(192)			(192)		1,021	1,021			
100161464	ANNA	TX		07/30/2024		1,088		(66)			(66)		1,022	1,022			
100064834	SCRANTON	PA		07/14/2021		1,140		(119)			(119)		1,022	1,022			
100120277	COOPER CITY	FL		08/18/2023		1,128		(107)			(107)		1,022	1,022			
100158055	ASHEVILLE	NC		07/09/2024		1,519		(56)			(56)		1,463	1,022		(442)	(442)
100160196	BAYOU VISTA	TX		07/18/2024		1,096		(75)			(75)		1,022	1,022			
100149957	NORTH CHARLESTON	SC		06/07/2024		1,174		(152)			(152)		1,022	1,022			
100158140	MARIETTA	GA		07/09/2024		1,296		(22)			(22)		1,275	1,022		(253)	(253)
100043734	MIAMI	FL		08/13/2020		1,240		(219)			(219)		1,022	1,022			
100159239	MERCED	CA		07/15/2024		1,113		(91)			(91)		1,022	1,022			
100173694	HOT SPRINGS	AR		10/30/2024		1,100		(79)			(79)		1,022	1,022			
100149859	ST. AUGUSTINE	FL		04/29/2024		1,055		(33)			(33)		1,022	1,022			
100149184	HENDERSON	NV		04/22/2024		1,078		(55)			(55)		1,022	1,022			
100119712	MATTESON	IL		08/08/2023		1,098		(76)			(76)		1,022	1,022			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148689	BAKERSFIELD	CA		04/16/2024		127		895			895		1,022	1,022			
100158853	PRAIRIEVILLE	LA		07/12/2024		1,194		(171)			(171)		1,022	1,022			
100025229	MOBILE	AL		09/20/2018		258		765			765		1,022	1,022			
100150689	PHOENIX	AZ		05/06/2024		1,135		(114)			(114)		1,021	1,022		1	1
100100171	KANSAS CITY	MO		03/17/2023		1,093		(71)			(71)		1,022	1,022			
100162657	CAPE CORAL	FL		08/12/2024		844		178			178		1,022	1,022			
100086978	LANSING	MI		10/24/2022		1,279		(257)			(257)		1,022	1,022			
100045782	PENNINGTON GAP	VA		11/25/2020		839		183			183		1,023	1,023			
100159261	AUBREY	TX		07/15/2024		1,109		(86)			(86)		1,023	1,023			
100082803	GORREDIJK	NLD		04/27/2022		1,054						(46)	1,008	1,023	14		14
100170135	SEATTLE	WA		10/08/2024		1,126		(103)			(103)		1,023	1,023			
100163013	PALMYRA	PA		08/13/2024		1,071		(48)			(48)		1,023	1,023			
100156750	LOS ANGELES	CA		06/26/2024		1,245		(222)			(222)		1,023	1,023			
100173433	WINTER PARK	FL		10/29/2024		1,331		(308)			(308)		1,023	1,023			
100159481	FARMINGTON	NM		07/15/2024		1,123		(100)			(100)		1,023	1,023			
100150669	LITHONIA	GA		05/06/2024		1,078		(56)			(56)		1,022	1,023		1	1
100128400	FORTSON	GA		09/15/2023		1,427		(404)			(404)		1,024	1,024			
100109985	COLUMBIA	SC		06/22/2023		1,084		(60)			(60)		1,024	1,024			
100165475	ORLANDO	FL		08/29/2024		1,085		(63)			(63)		1,022	1,024		2	2
100169938	AUSTIN	TX		11/08/2024		1,152		(128)			(128)		1,024	1,024			
100150716	JASPER	GA		05/06/2024		1,141		(118)			(118)		1,023	1,024		1	1
100162869	GREEN COVE SPRINGS	FL		08/12/2024		920		103			103		1,024	1,024			
100112555	TARBORO	NC		06/29/2023		232		791			791		1,024	1,024			
100156353	EVANSVILLE	IN		07/25/2024		1,155		(131)			(131)		1,024	1,024			
100166979	PEORIA	AZ		09/13/2024		1,480		(75)			(75)		1,404	1,024		(380)	(380)
100084804	REDFORD	MI		08/02/2022		1,194		(170)			(170)		1,024	1,024			
100155143	HURST	TX		07/19/2024		1,242		(218)			(218)		1,024	1,024			
100108205	SILVER SPRING	MD		05/24/2023		1,222		(197)			(197)		1,024	1,024			
100121070	NETHERLANDS	NLD		08/28/2023		1,054						(21)	1,033	1,024	(8)		(8)
100028156	NEW PORT RICHEY	FL		10/26/2018		660		364			364		1,025	1,025			
100142365	NAPLES	FL		03/15/2024		1,211		(186)			(186)		1,025	1,025			
100084460	LAS VEGAS	NV		07/14/2022		1,122		(97)			(97)		1,025	1,025			
100013928	MESA	AZ		05/25/2017		861		164			164		1,025	1,025			
100129883	CEDARVILLE	NJ		09/27/2023		1,150		(125)			(125)		1,025	1,025			
100151155	ORLANDO	FL		05/09/2024		1,236		(211)			(211)		1,025	1,025			
100141285	TEXARKANA	TX		01/30/2024		1,202		(177)			(177)		1,025	1,025			
100149732	SNELLVILLE	GA		04/26/2024		1,108		(83)			(83)		1,025	1,025			
100138197	WILMINGTON	DE		12/14/2023		1,193		(168)			(168)		1,025	1,025			
100099640	CHANDLER	AZ		04/06/2023		1,062		(37)			(37)		1,025	1,025			
100112281	WOODLAND PARK	CO		06/29/2023		429		596			596		1,025	1,025			
100160382	AUSTIN	TX		09/06/2024		1,085		(60)			(60)		1,025	1,025			
100159876	MIAMI	FL		08/16/2024		1,223		(198)			(198)		1,025	1,025			
100152559	ATLANTA	GA		05/17/2024		1,140		(116)			(116)		1,024	1,025		1	1
100139536	MCALLEN	TX		12/28/2023		1,409		(383)			(383)		1,025	1,025			
100011028	EUCLID	OH		12/23/2016		819		207			207		1,025	1,025			
100156576	SPRING HILL	FL		06/24/2024		1,021		5			5		1,026	1,026			
100153317	NORTH FORT MYERS	FL		05/30/2024		1,115		(90)			(90)		1,026	1,026			
100167416	CHIMACUM	WA		09/16/2024		1,092		(66)			(66)		1,026	1,026			
100132752	PALMDALE	CA		11/03/2023		973		53			53		1,026	1,026			
100164749	NORTH CAPE MAY	NJ		08/26/2024		1,127		(101)			(101)		1,026	1,026			
100151464	THE VILLAGES	FL		05/10/2024		1,089		(63)			(63)		1,026	1,026			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160527	ROSTRAVER TOWNSHIP	PA		07/19/2024		1,091		(65)			(65)		1,026	1,026			
100113532	COURTLAND	VA		06/29/2023		533		493			493		1,026	1,026			
100162326	SALT LAKE CITY	UT		08/06/2024		1,071		(45)			(45)		1,026	1,026			
100119733	HIGHLAND PARK	MI		08/08/2023		1,107		(81)			(81)		1,026	1,026			
100160932	CLINTON	WA		07/24/2024		1,098		(72)			(72)		1,026	1,026			
100158748	DAWSONVILLE	GA		07/10/2024		1,129		(102)			(102)		1,026	1,026			
100143389	BOWIE	MD		02/16/2024		1,053		(27)			(27)		1,026	1,026			
100164780	NOKOMIS	FL		08/26/2024		1,025		2			2		1,026	1,026			
100164446	ALBRIGHTSVILLE	PA		08/21/2024		1,126		(99)			(99)		1,026	1,026			
100112335	FERNDALE	MI		06/29/2023		817		210			210		1,026	1,026			
100159435	COOLTEWAH	TN		07/15/2024		1,138		(111)			(111)		1,026	1,026			
100088901	GRIFFIN	GA		11/15/2022		1,024		3			3		1,027	1,027			
100159931	MIAMI	FL		08/16/2024		1,162		(135)			(135)		1,027	1,027			
100154184	DALLAS	TX		07/11/2024		1,318		(291)			(291)		1,027	1,027			
100167830	LAKE WORTH	FL		09/20/2024		1,052		(26)			(26)		1,027	1,027			
100112051	CEDAR PARK	TX		06/29/2023		884		143			143		1,027	1,027			
100136028	HAGERSTOWN	MD		11/16/2023		1,151		(124)			(124)		1,027	1,027			
100136027	HAGERSTOWN	MD		11/16/2023		1,153		(127)			(127)		1,027	1,027			
100034728	MEATH	IRL		06/21/2019		1,088		(39)			(39)	31	1,080	1,027	(48)	(5)	(53)
100088805	HOOD RIVER	OR		11/15/2022		1,168		(141)			(141)		1,027	1,027			
100158522	LEHIGH ACRES	FL		07/10/2024		1,147		(120)			(120)		1,027	1,027			
100163350	INDIO	CA		08/13/2024		1,152		(125)			(125)		1,027	1,027			
100155082	OCEANSIDE	CA		07/19/2024		370		657			657		1,027	1,027			
100054047	OZONE PARK	NY		03/23/2021		1,621		(592)			(592)		1,029	1,027		(1)	(1)
100143497	MESQUITE	TX		02/21/2024		1,066		(39)			(39)		1,027	1,027			
100134767	HOUSTON	TX		10/30/2023		394		633			633		1,027	1,027			
100109829	ROEBLING	NJ		06/22/2023		1,140		(113)			(113)		1,027	1,027			
100101759	WATERBURY	CT		03/31/2023		1,069		(41)			(41)		1,027	1,027			
100141275	SPRINGFIELD	VA		01/30/2024		1,176		(148)			(148)		1,028	1,028			
100103800	DETROIT	MI		05/10/2023		1,106		(78)			(78)		1,028	1,028			
100130032	BROOKLYN	MD		09/27/2023		1,057		(30)			(30)		1,028	1,028			
100126406	BALTIMORE	MD		08/30/2023		1,064		(37)			(37)		1,028	1,028			
100147299	ZUNDERT	NLD		03/27/2024		1,038							1,038	1,028	(10)		(10)
100047360	LINCOLN CITY	OR		11/20/2020		1,507		(479)			(479)		1,028	1,028			
100159483	LOVELAND	CO		07/15/2024		1,173		(146)			(146)		1,028	1,028			
100044421	BROWNSVILLE	OH		11/19/2020		883		145			145		1,028	1,028			
100151734	LOS ANGELES	CA		05/10/2024		1,265		(237)			(237)		1,028	1,028			
100161498	PHOENIX	AZ		07/30/2024		1,115		(89)			(89)		1,026	1,028		2	2
100163030	CATHEDRAL CITY	CA		08/13/2024		1,186		(160)			(160)		1,026	1,028		2	2
100155191	ELLIJAY	GA		07/19/2024		1,177		(149)			(149)		1,028	1,028			
100150700	ROYSE CITY	TX		05/06/2024		1,097		(70)			(70)		1,027	1,028		1	1
100103855	MACON	GA		05/10/2023		1,138		(110)			(110)		1,028	1,028			
100174384	SOUTH LAKE TAHOE	CA		10/31/2024		937		91			91		1,028	1,028			
100152583	LOUISVILLE	KY		05/17/2024		1,055		(28)			(28)		1,027	1,028		1	1
100134000	POMPANO BEACH	FL		10/25/2023		1,086		(58)			(58)		1,028	1,028			
100088903	SCHENECTADY	NY		11/15/2022		1,181		(153)			(153)		1,028	1,028			
100152463	CLAYMONT	DE		05/16/2024		1,052		(24)			(24)		1,028	1,028			
100166079	MARS	PA		09/09/2024		1,089		(61)			(61)		1,028	1,028			
100120343	NORTH CHARLESTON	SC		08/18/2023		1,132		(103)			(103)		1,028	1,028			
100158175	UNITED KINGDOM	GBR		07/09/2024		(1,848)		2,855			2,855		1,008	1,028	21		21
100112370	ELK MOUND	WI		06/29/2023		934		94			94		1,028	1,028			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111777	LAS VEGAS	NV		06/29/2023		596		433			433		1,028	1,028			
100156317	DORAL	FL		07/25/2024		1,074		(45)			(45)		1,029	1,029			
100161525	DUCK CREEK VILLAGE	UT		07/30/2024		1,141		(114)			(114)		1,027	1,029		2	2
100162898	OAK RIDGE	NJ		08/12/2024		1,059		(31)			(31)		1,029	1,029			
100165479	VISALIA	CA		08/29/2024		1,364		(79)			(79)		1,285	1,029		(256)	(256)
100153627	KISSIMMEE	FL		05/31/2024		946		83			83		1,029	1,029			
100141454	CYPRESS	TX		01/30/2024		1,091		(62)			(62)		1,029	1,029			
100157925	BLUE RIDGE	GA		07/09/2024		1,068		(39)			(39)		1,029	1,029			
100167947	INGLEWOOD	CA		09/20/2024		1,135		(106)			(106)		1,029	1,029			
100155422	MIRAMAR	FL		06/18/2024		1,240		(211)			(211)		1,029	1,029			
100145690	UNITED KINGDOM	GBR		03/12/2024		(5,035)		6,076			6,076		1,041	1,029	(12)		(12)
100161737	PATCHOGUE	NY		07/30/2024		1,203		(174)			(174)		1,029	1,029			
100146089	WILLIAMSBURG	KY		03/19/2024		1,184		(154)			(154)		1,029	1,029			
100169188	PLAINFIELD	NJ		09/27/2024		(1,221)		2,250			2,250		1,029	1,029			
100169187	PLAINFIELD	NJ		09/27/2024		(1,221)		2,250			2,250		1,029	1,029			
100137143	HINESVILLE	GA		11/28/2023		1,084		(54)			(54)		1,029	1,029			
100151843	OCALA	FL		05/10/2024		991		39			39		1,030	1,030			
100151828	OCALA	FL		05/10/2024		997		33			33		1,030	1,030			
100119829	INDEPENDENCE	MO		08/08/2023		1,070		(40)			(40)		1,030	1,030			
100167975	BAKERSFIELD	CA		09/20/2024		1,139		(109)			(109)		1,030	1,030			
100136617	MONAHANS	TX		11/22/2023		1,216		(187)			(187)		1,030	1,030			
100103099	DAYTON	OH		04/21/2023		1,138		(108)			(108)		1,030	1,030			
100047551	SELINSGROVE	PA		11/20/2020		1,430		(400)			(400)		1,030	1,030			
100102430	GARLAND	TX		06/07/2023		1,300		(270)			(270)		1,030	1,030			
100163982	PERRIS	CA		08/21/2024		1,078		(48)			(48)		1,030	1,030			
100151381	KATY	TX		05/10/2024		1,076		(46)			(46)		1,030	1,030			
100151361	TROY	MI		05/10/2024		1,096		(66)			(66)		1,030	1,030			
100113255	CALUMET CITY	IL		06/29/2023		339		691			691		1,030	1,030			
100091012	CLARENDON	TX		01/31/2023		1,226		(196)			(196)		1,030	1,030			
100155900	WYLIE	TX		06/17/2024		1,095		(64)			(64)		1,030	1,030			
100171480	VENICE	CA		10/16/2024		1,185		(154)			(154)		1,030	1,030			
100168354	LA QUINTA	CA		09/25/2024		1,003		27			27		1,031	1,031			
100162842	LOS ANGELES	CA		08/12/2024		1,094		(63)			(63)		1,031	1,031			
100152600	SUMTER	SC		05/17/2024		1,036		(6)			(6)		1,030	1,031		1	1
100158792	PORTLAND	OR		07/10/2024		1,111		(80)			(80)		1,031	1,031			
100162651	CLINTON	MD		08/12/2024		945		87			87		1,031	1,031			
100161106	SAINT AUGUSTINE	FL		07/24/2024		1,121		(90)			(90)		1,031	1,031			
100153604	BROOKLYN	NY		05/31/2024		1,111		(79)			(79)		1,031	1,031			
100091618	COLUMBUS	OH		03/07/2023		1,205		(173)			(173)		1,032	1,032			
100164427	CHARLOTTE	NC		08/21/2024		1,116		(85)			(85)		1,032	1,032			
100028062	NEW PORT RICHEY	FL		10/26/2018		862		170			170		1,032	1,032			
100135990	SIMPSONVILLE	SC		11/16/2023		1,195		(163)			(163)		1,032	1,032			
100162637	LOGANVILLE	GA		08/12/2024		941		91			91		1,032	1,032			
100158139	CHICOPEE	MA		07/09/2024		1,203		20			20		1,224	1,032		(192)	(192)
100156471	DAWSONVILLE	GA		06/24/2024		1,127		(95)			(95)		1,032	1,032			
100156545	FREDERICK	MD		06/24/2024		1,072		(40)			(40)		1,032	1,032			
100156550	MADISON	AL		06/24/2024		1,072		(40)			(40)		1,032	1,032			
100165436	HOUSTON	TX		08/29/2024		1,038		(8)			(8)		1,030	1,032		2	2
100150904	PALOS HILLS	IL		05/08/2024		1,109		(77)			(77)		1,032	1,032			
100151529	PORTSMOUTH	VA		05/10/2024		1,114		(81)			(81)		1,032	1,032			
100160156	STATESVILLE	NC		07/17/2024		928		103			103		1,031	1,032		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160982	BRADENTON	FL		07/24/2024		1,164		(132)			(132)		1,032	1,032			
100156171	ATHENS	GA		06/20/2024		1,152		(120)			(120)		1,032	1,032			
100171317	PHOENIX	AZ		10/16/2024		1,071		(38)			(38)		1,032	1,032			
100158452	PALM DESERT	CA		07/10/2024		1,063		(30)			(30)		1,032	1,032			
100147284	CICERO	IL		03/28/2024		1,107		(74)			(74)		1,033	1,033			
100150703	MOBILE	AL		05/06/2024		1,157		(125)			(125)		1,032	1,033	1		1
100109269	GREENVILLE	SC		07/21/2023		1,348		(315)			(315)		1,033	1,033			
100164254	NEWARK	NJ		08/21/2024		1,115		(83)			(83)		1,033	1,033			
100164841	AGOURA HILLS	CA		08/26/2024		4,529		(3,496)			(3,496)		1,033	1,033			
100149321	MOUNT PROSPECT	IL		04/24/2024		1,070		(37)			(37)		1,033	1,033			
100166020	ANAHEIM	CA		09/06/2024		1,126		(94)			(94)		1,033	1,033			
100151800	NEVADA CITY	CA		05/10/2024		1,165		(132)			(132)		1,033	1,033			
100163997	WORCESTER	MA		08/21/2024		1,163		(130)			(130)		1,033	1,033			
100103115	CLEVELAND	OH		04/21/2023		1,100		(67)			(67)		1,033	1,033			
100167769	RIDGEWOOD	NY		09/19/2024		1,105		(72)			(72)		1,033	1,033			
100061905	HARRISON	TN		07/01/2021		1,035		(2)			(2)		1,033	1,033			
100159375	FORT WORTH	TX		07/15/2024		968		66			66		1,033	1,033			
100176826	GRANADA HILLS	CA		11/15/2024		1,190		(157)			(157)		1,033	1,033			
100146620	ANNAPOLIS	MD		03/20/2024		1,039		(5)			(5)		1,033	1,033			
100135903	CHESTER	PA		11/13/2023		1,181		(148)			(148)		1,033	1,033			
100153450	WHEATON	IL		05/30/2024		1,111		(77)			(77)		1,034	1,034			
100171572	LOUISVILLE	KY		10/16/2024		1,091		(57)			(57)		1,034	1,034			
100143453	GLEN BURNIE	MD		02/16/2024		1,069		(35)			(35)		1,034	1,034			
100142280	ORLANDO	FL		03/15/2024		1,632		(598)			(598)		1,034	1,034			
100170149	SPRING HILL	FL		10/08/2024		1,082		(48)			(48)		1,034	1,034			
100155946	YUMA	AZ		06/17/2024		1,129		(96)			(96)		1,033	1,034	1		1
100158683	DAHLONEGA	GA		07/10/2024		916		118			118		1,034	1,034			
100151635	LUSBY	MD		05/10/2024		1,076		(42)			(42)		1,034	1,034			
100167072	CHICAGO	IL		09/13/2024		1,080		(46)			(46)		1,034	1,034			
100172582	PORTLAND	OR		10/23/2024		1,088		(53)			(53)		1,034	1,034			
100139667	NORWICH	CT		12/28/2023		1,066		(31)			(31)		1,034	1,034			
100164325	CAROLINA BEACH	NC		08/21/2024		1,128		(93)			(93)		1,035	1,035			
100155745	VALLEJO	CA		06/18/2024		1,193		(159)			(159)		1,035	1,035			
100088533	ENSCHEDE	NLD		10/27/2022		1,056						49	1,105	1,035	(70)		(70)
100119071	EAST HARTFORD	CT		07/27/2023		1,176		(141)			(141)		1,035	1,035			
100055745	MAPLE HEIGHTS	OH		03/23/2021		781		254			254		1,035	1,035			
100112388	LAFAYETTE	LA		06/29/2023		304		731			731		1,035	1,035			
100147109	COVENTRY	CT		05/08/2024		1,153		(118)			(118)		1,035	1,035			
100113830	KIRKLAND	WA		06/29/2023		370		665			665		1,035	1,035			
100143965	HALETHORPE	MD		02/29/2024		1,335		(300)			(300)		1,035	1,035			
100099759	KANSAS CITY	MO		02/28/2023		1,105		(70)			(70)		1,035	1,035			
100139550	WESTLAND	MI		12/28/2023		1,223		(187)			(187)		1,035	1,035			
100166245	ROSEVILLE	CA		09/09/2024		955		81			81		1,036	1,036			
100173817	CAMAS	WA		10/31/2024		958		77			77		1,036	1,036			
100153806	DULUTH	GA		07/10/2024		1,225		(189)			(189)		1,036	1,036			
100088234	COLUMBUS	GA		10/17/2022		1,079		(44)			(44)		1,036	1,036			
100165924	MAGNA	UT		09/06/2024		1,089		(54)			(54)		1,036	1,036			
100141124	WOODRIDGE	NY		01/30/2024		1,109		(73)			(73)		1,036	1,036			
100164878	LAS VEGAS	NV		08/26/2024		1,114		(78)			(78)		1,036	1,036			
100162613	CARTERSVILLE	GA		08/12/2024		1,136		(100)			(100)		1,036	1,036			
100091683	DALLAS	TX		03/24/2023		(2,152)		(77)			(77)		(2,229)	1,036		3,265	3,265

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167903	LOS ANGELES	CA		09/20/2024		1,105		(69)			(69)		1,036	1,036			
100120195	DORAL	FL		08/18/2023		1,112		(76)			(76)		1,036	1,036			
100113565	FLAGSTAFF	AZ		06/29/2023		392		644			644		1,036	1,036			
100163300	OCEAN PINES	MD		08/13/2024		1,103		(67)			(67)		1,036	1,036			
100119705	AKRON	OH		08/08/2023		1,108		(71)			(71)		1,036	1,036			
100157719	INGLEWOOD	CA		06/28/2024		796		240			240		1,036	1,036			
100084606	INDIANAPOLIS	IN		08/02/2022		1,200		(164)			(164)		1,036	1,036			
100161153	CHARLOTTE	NC		07/24/2024		1,127		(90)			(90)		1,037	1,037			
100175273	DALLAS	TX		11/05/2024		1,054		(17)			(17)		1,037	1,037			
100156524	NEW ORLEANS	LA		06/24/2024		1,072		(35)			(35)		1,037	1,037			
100099823	CHICAGO	IL		02/28/2023		1,115		(78)			(78)		1,037	1,037			
100108361	AKRON	OH		05/25/2023		1,096		(59)			(59)		1,037	1,037			
100150720	YUKON	OK		05/06/2024		1,111		(75)			(75)		1,036	1,037		1	1
100126840	BALTIMORE	MD		08/30/2023		182		855			855		1,037	1,037			
100153094	CHERRY HILL	NJ		06/27/2024		1,062		(25)			(25)		1,037	1,037			
100165691	FONTANA	CA		08/29/2024		1,064		(27)			(27)		1,037	1,037			
100164177	GARFIELD	NJ		08/21/2024		1,108		(70)			(70)		1,037	1,037			
100043668	CHARLESTON	SC		08/13/2020		1,023		15			15		1,038	1,038		(1)	(1)
100148815	WAXHAW	NC		04/17/2024		1,197		(159)			(159)		1,038	1,038			
100158470	UNION HALL	VA		07/10/2024		1,152		(115)			(115)		1,038	1,038			
100114080	SAN GABRIEL	CA		06/29/2023		475		563			563		1,038	1,038			
100161365	MABLETON	GA		07/25/2024		1,112		(74)			(74)		1,038	1,038			
100128760	BALTIMORE	MD		09/21/2023		1,065		(27)			(27)		1,038	1,038			
100156245	DAVENPORT	FL		06/20/2024		1,184		(146)			(146)		1,038	1,038			
100160512	LAWRENCEVILLE	GA		07/19/2024		1,207		(169)			(169)		1,038	1,038			
100168546	NATIONAL CITY	CA		09/25/2024		1,071		(32)			(32)		1,039	1,039			
100152699	CRANDALL	TX		05/17/2024		1,032		6			6		1,037	1,039		1	1
100049527	JACKSONVILLE	FL		11/20/2020		563		476			476		1,039	1,039			
100089262	TEMPLE TERRACE	FL		01/26/2023		1,282		(245)			(245)		1,036	1,039		2	2
100152527	CADDO MILLS	TX		05/17/2024		1,043		(6)			(6)		1,038	1,039		1	1
100134964	KANNAPOLIS	NC		10/30/2023		1,333		(294)			(294)		1,039	1,039			
100162798	TACOMA	WA		08/12/2024		1,058		(19)			(19)		1,039	1,039			
100161494	OAK HARBOR	WA		07/30/2024		1,107		(69)			(69)		1,037	1,039		2	2
100172222	WILTON MANORS	FL		10/17/2024		1,415		(375)			(375)		1,039	1,039			
100175773	PHOENIX	AZ		11/12/2024		1,031		8			8		1,039	1,039			
100155881	EDMOND	OK		06/17/2024		1,153		(116)			(116)		1,038	1,039		1	1
100161770	MONROE	NY		07/31/2024		1,034		5			5		1,039	1,039			
100158808	LAS VEGAS	NV		07/10/2024		1,157		(118)			(118)		1,039	1,039			
100146633	HOUSTON	TX		03/20/2024		783		256			256		1,039	1,039			
100147680	NORFOLK	VA		04/04/2024		1,147		(107)			(107)		1,040	1,040			
100141899	SAVANNAH	GA		03/27/2024		1,185		(145)			(145)		1,040	1,040			
100119790	ODESSA	TX		08/08/2023		1,101		(61)			(61)		1,040	1,040			
100143734	CHATTANOOGA	TN		02/26/2024		1,192		(152)			(152)		1,040	1,040			
100160089	PASCO	WA		07/17/2024		1,087		(47)			(47)		1,040	1,040			
100138035	NEW ORLEANS	LA		12/13/2023		1,203		(163)			(163)		1,040	1,040			
100157712	CHICAGO	IL		06/28/2024		979		61			61		1,040	1,040			
100170506	LAKE ELSINORE	CA		10/09/2024		1,132		(92)			(92)		1,040	1,040			
100017624	BRADENTON	FL		04/26/2018		1,069		(29)			(29)		1,040	1,040			
100158766	WAKE FOREST	NC		07/10/2024		1,069		(29)			(29)		1,040	1,040			
100155726	CLANCY	MT		06/18/2024		1,251		(211)			(211)		1,040	1,040			
100140690	CRYSTAL LAKE	IL		02/08/2024		1,284		(244)			(244)		1,040	1,040			

SCHEDULE B - PART 3

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100126404	BALTIMORE	MD		08/30/2023		1,082		(41)			(41)		1,040	1,040			
100168183	CHANDLER	AZ		09/20/2024		1,059		(19)			(19)		1,040	1,040			
100084743	DOLTON	IL		08/02/2022		1,228		(187)			(187)		1,041	1,041			
100147249	OAK LAWN	IL		03/28/2024		1,120		(80)			(80)		1,041	1,041			
100163021	ESTERO	FL		08/13/2024		1,119		(81)			(81)		1,038	1,041		2	2
100126713	EVANSVILLE	IN		08/30/2023		1,041							1,041	1,041			
100046648	HINSDALE	NY		11/25/2020		1,063		(22)			(22)		1,041	1,041			
100155987	BLAINE	WA		06/18/2024		1,186		(145)			(145)		1,041	1,041			
100130315	FORT LAUDERDALE	FL		09/28/2023		1,258		(218)			(218)		1,041	1,041			
100054528	EDINBURG	TX		03/23/2021		1,427		(386)			(386)		1,041	1,041			
100152315	TEMPLE	TX		05/17/2024		814		227			227		1,041	1,041			
100158712	RALEIGH	NC		07/10/2024		1,051		(10)			(10)		1,041	1,041			
100091952	NEW HAVEN	CT		02/07/2023		1,278		(237)			(237)		1,041	1,041			
100117636	WATERBURY	CT		07/20/2023		1,049		(8)			(8)		1,041	1,041			
100092007	CLEVELAND	OH		02/09/2023		1,107		(65)			(65)		1,041	1,041			
100157642	SNELLVILLE	GA		06/28/2024		1,349		(308)			(308)		1,041	1,041			
403051212	BIRMINGHAM	AL		11/04/2024		6,699		(5,658)			(5,658)		1,041	1,041			
100138768	PALM BAY	FL		12/21/2023		1,051		(7)			(7)		1,044	1,041		(2)	(2)
100011967	DUNCANVILLE	TX		03/08/2017		674		368			368		1,042	1,042			
100161073	LONGBOAT KEY	FL		07/24/2024		1,092		(50)			(50)		1,042	1,042			
100126296	WATERBURY	CT		08/30/2023		1,126		(84)			(84)		1,042	1,042			
100055407	LOUISVILLE	KY		03/23/2021		1,304		(262)			(262)		1,042	1,042			
100129989	OKLAHOMA CITY	OK		09/27/2023		1,094		(52)			(52)		1,042	1,042			
100090287	OXFORD	NC		01/13/2023		1,330		(288)			(288)		1,042	1,042			
100103177	CALUMET CITY	IL		04/21/2023		1,111		(68)			(68)		1,042	1,042			
100156818	BUCKEYE	AZ		06/27/2024		1,207		(164)			(164)		1,042	1,042			
100158008	DENVER	CO		07/09/2024		1,390		(90)			(90)		1,300	1,042		(258)	(258)
100143609	FARMINGTON	NM		02/21/2024		1,077		(34)			(34)		1,042	1,042			
100152914	LAS VEGAS	NV		05/22/2024		1,150		(108)			(108)		1,042	1,042			
100161785	SAINT STEPHEN	SC		07/31/2024		1,065		(22)			(22)		1,042	1,042			
100167977	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/20/2024		1,193		(150)			(150)		1,042	1,042			
100046828	HILTON HEAD ISLAND	SC		11/20/2020		1,953		(911)			(911)		1,042	1,042			
100166159	CYPRESS	TX		09/09/2024		1,128		(86)			(86)		1,043	1,043			
100156805	MIAMI	FL		06/27/2024		1,031		12			12		1,043	1,043			
100112848	NORWICH	NY		06/29/2023		1,202		(159)			(159)		1,043	1,043			
100150618	KATY	TX		05/03/2024		1,201		(159)			(159)		1,043	1,043			
100156652	COLUMBIA	MO		06/24/2024		1,141		(98)			(98)		1,043	1,043			
100155651	PUYALLUP	WA		06/18/2024		1,226		(183)			(183)		1,043	1,043			
100151999	ROSWELL	GA		06/14/2024		1,379		(336)			(336)		1,044	1,044			
100164871	BURLESON	TX		08/26/2024		1,124		(81)			(81)		1,044	1,044			
100162903	TUCSON	AZ		08/12/2024		881		162			162		1,044	1,044			
100149514	PASCO	WA		04/26/2024		1,140		(97)			(97)		1,044	1,044			
100141159	CHATTANOOGA	TN		01/30/2024		(1,387)		2,431			2,431		1,044	1,044			
100173159	FAIRFAX	VA		10/30/2024		1,086		(42)			(42)		1,044	1,044			
100166249	FORT WORTH	TX		09/09/2024		1,012		32			32		1,044	1,044			
100157843	FALLING WATERS	WV		07/09/2024		1,099		(55)			(55)		1,044	1,044			
100142060	PHILADELPHIA	PA		02/29/2024		1,321		(277)			(277)		1,044	1,044			
100158924	VENICE	FL		07/12/2024		1,111		(67)			(67)		1,044	1,044			
100100257	WOODRIDGE	NY		03/17/2023		1,115		(70)			(70)		1,044	1,044			
100139090	DUNDALK	MD		12/28/2023		1,200		(155)			(155)		1,044	1,044			
100119027	AURORA	CO		07/27/2023		1,343		(298)			(298)		1,044	1,044			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155376	WELLINGTON	FL		06/18/2024		1,216		(172)			(172)		1,045	1,045			
100153190	FORT WORTH	TX		05/30/2024		1,065		(22)			(22)		1,043	1,045		1	1
100158783	EDMOND	OK		07/10/2024		1,162		(118)			(118)		1,045	1,045			
100070779	HANOVER TOWNSHIP	PA		10/01/2021		1,043		2			2		1,045	1,045			
100044222	BURNSVILLE	MN		08/19/2020		804		240			240		1,045	1,045			
100054284	TUCSON	AZ		03/23/2021		1,287		(242)			(242)		1,045	1,045			
100055093	STATESBORO	GA		03/23/2021		1,587		(542)			(542)		1,045	1,045			
100100015	TEXAS CITY	TX		03/28/2023		1,271		(226)			(226)		1,045	1,045			
100162750	RICHMOND	CA		08/12/2024		1,127		(81)			(81)		1,045	1,045			
100141850	ARLINGTON	TX		03/27/2024		1,261		(216)			(216)		1,045	1,045			
100148324	MORRISTOWN	AZ		04/12/2024		1,075		(30)			(30)		1,045	1,045			
100077019	HARLINGEN	TX		01/03/2022		1,071		(26)			(26)		1,045	1,045			
100136807	DOLTON	IL		11/27/2023		1,130		(85)			(85)		1,045	1,045			
100047234	WOODRUFF	WI		11/20/2020		1,669		(624)			(624)		1,045	1,045			
100102642	SURFSIDE BEACH	TX		06/22/2023		1,656		(610)			(610)		1,046	1,046			
100151784	LOS ANGELES	CA		05/10/2024		1,196		(151)			(151)		1,046	1,046			
100080268	ZALTBOMMEL	NLD		02/22/2022		1,065						26	1,091	1,046	(45)		(45)
100153711	AURORA	CO		07/11/2024		1,262		(217)			(217)		1,046	1,046			
100084244	GORINCHEM	NLD		06/30/2022		1,080						(55)	1,025	1,046	21		21
100045316	CHICAGO	IL		11/25/2020		1,186		(140)			(140)		1,047	1,047			
100109915	TRENTON	NJ		06/22/2023		1,127		(81)			(81)		1,047	1,047			
100164772	VIRGINIA BEACH	VA		08/26/2024		1,111		(64)			(64)		1,047	1,047			
100141542	PETERSBURG	VA		01/30/2024		1,017		30			30		1,047	1,047			
100054055	PINELLAS PARK	FL		03/23/2021		1,199		(152)			(152)		1,047	1,047			
100153287	LANDIS	NC		05/30/2024		1,024		24			24		1,047	1,047			
100155724	DELTONA	FL		06/18/2024		1,147		(100)			(100)		1,047	1,047			
100090008	ASTORIA	OR		01/13/2023		1,650		(603)			(603)		1,047	1,047			
100143569	CLEVELAND HEIGHTS	OH		02/21/2024		1,105		(57)			(57)		1,047	1,047			
100161467	FISHERVILLE	KY		07/30/2024		1,118		(72)			(72)		1,046	1,047		2	2
100164857	BALDWIN PARK	CA		08/26/2024		3,762		(2,715)			(2,715)		1,047	1,047			
100164820	LATHROP	CA		08/26/2024		1,197		(149)			(149)		1,048	1,048			
100134838	AVENTURA	FL		10/30/2023		297		751			751		1,048	1,048			
100159438	CONCORD	NC		07/15/2024		1,152		(105)			(105)		1,048	1,048			
100147293	SAINT JOHNS	FL		03/28/2024		1,061		(13)			(13)		1,048	1,048			
100108348	DETROIT	MI		05/25/2023		1,116		(68)			(68)		1,048	1,048			
100161738	CENTRAL ISLIP	NY		07/30/2024		1,164		(116)			(116)		1,048	1,048			
100150697	MONROE	NC		05/06/2024		1,140		(93)			(93)		1,047	1,048		1	1
100150729	MISSOURI CITY	TX		05/06/2024		1,172		(125)			(125)		1,047	1,048		1	1
100164976	EDISON	NJ		08/28/2024		1,118		(70)			(70)		1,048	1,048			
100148650	BAKERSFIELD	CA		04/15/2024		1,180		(132)			(132)		1,048	1,048			
100048303	DOUGLASVILLE	GA		11/20/2020		1,239		(191)			(191)		1,048	1,048			
100180220	SAN DIEGO	CA		11/25/2024		1,019		29			29		1,048	1,048			
100108081	APPLE VALLEY	CA		05/24/2023		1,077		(29)			(29)		1,048	1,048			
100053705	JACKSONVILLE	FL		03/23/2021		1,239		(191)			(191)		1,048	1,048			
100138046	BAKERSFIELD	CA		12/13/2023		1,158		(110)			(110)		1,048	1,048			
100158136	CHARLOTTE	NC		07/09/2024		1,333		(75)			(75)		1,258	1,048		(210)	(210)
100054796	DAVENPORT	FL		03/23/2021		1,176		(128)			(128)		1,048	1,048			
100145906	COLUMBIA	SC		03/19/2024		1,180		(131)			(131)		1,048	1,048			
100173517	CHANDLER	AZ		10/29/2024		1,218		(170)			(170)		1,048	1,048			
100077340	CENTER POINT	AL		01/03/2022		1,122		(73)			(73)		1,048	1,048			
100164856	WEST COVINA	CA		08/26/2024		1,137		(88)			(88)		1,048	1,048			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160939	DUNELLEN	NJ		07/24/2024		1,147		(99)			(99)		1,048	1,048			
100102171	NEWPORT NEWS	VA		04/14/2023		1,198		(150)			(150)		1,049	1,049			
100171641	MORENO VALLEY	CA		10/16/2024		944		104			104		1,049	1,049			
100109752	WATERBURY	CT		06/16/2023		1,127		(79)			(79)		1,049	1,049			
100173705	KIMBERLING CITY	MO		10/30/2024		906		142			142		1,049	1,049			
100102593	CLARKSVILLE	IN		06/07/2023		1,120		(71)			(71)		1,049	1,049			
100167872	KANSAS CITY	MO		09/20/2024		1,033		16			16		1,049	1,049			
100114502	REMSEN	NY		06/29/2023		828		221			221		1,049	1,049			
100113448	EL PASO	TX		06/29/2023		149		900			900		1,049	1,049			
100126851	TOLEDO	OH		08/30/2023		1,035		14			14		1,049	1,049			
100160157	LONGS	SC		07/17/2024		1,143		(94)			(94)		1,049	1,049			
100153693	CORAL SPRINGS	FL		05/31/2024		1,053		(3)			(3)		1,049	1,049			
100158902	GRANT VALKARIA	FL		07/12/2024		947		102			102		1,049	1,049			
100164357	MUNDELEIN	IL		08/21/2024		931		119			119		1,049	1,049			
100152385	MILWAUKEE	WI		05/17/2024		1,068		(19)			(19)		1,049	1,049			
100141054	HOUSTON	TX		02/20/2024		1,097		(48)			(48)		1,049	1,049			
100172967	RANCHO SANTA MARGARITA	CA		10/25/2024		1,155		(105)			(105)		1,049	1,049			
100144271	PROVIDENCE	RI		03/07/2024		964		85			85		1,050	1,050			
100145111	UNITED KINGDOM	GBR		03/12/2024		(5,306)		6,298			6,298		992	1,050	58		58
100149063	ASHLEY	OH		04/19/2024		1,285		(236)			(236)		1,050	1,050			
100155089	OCALA	FL		07/19/2024		1,304		(254)			(254)		1,050	1,050			
100159831	ATLANTA	GA		07/17/2024		1,129		(79)			(79)		1,050	1,050			
100091518	DUNDALK	MD		01/20/2023		1,126		(76)			(76)		1,050	1,050			
100161296	PORTLAND	OR		07/25/2024		1,188		(138)			(138)		1,050	1,050			
100159245	OCEAN CITY	MD		07/15/2024		1,084		(34)			(34)		1,050	1,050			
100103095	CHICAGO	IL		04/21/2023		1,147		(96)			(96)		1,050	1,050			
100161825	NEWTON	NJ		07/31/2024		1,050							1,050	1,050			
100017165	FLOWERY BRANCH	GA		04/26/2018		718		333			333		1,050	1,050			
100162731	MURRIETA	CA		08/12/2024		1,132		(82)			(82)		1,050	1,050			
100172244	LATHROP	CA		10/21/2024		1,045		5			5		1,050	1,050			
100152371	VINELAND	NJ		05/17/2024		1,076		(25)			(25)		1,050	1,050			
100163162	BRADENTON	FL		08/13/2024		1,090		(42)			(42)		1,048	1,051		2	2
100148269	HAMPTON	VA		04/12/2024		1,125		(75)			(75)		1,051	1,051			
100150715	FORT WORTH	TX		05/06/2024		1,097		(48)			(48)		1,050	1,051		1	1
100176912	RIVERSIDE	CA		11/15/2024		1,139		(88)			(88)		1,051	1,051			
100120241	ALBUQUERQUE	NM		08/18/2023		1,123		(71)			(71)		1,052	1,051		(1)	(1)
100017748	GREENSBORO	NC		04/26/2018		506		545			545		1,051	1,051			
100128824	LAKE WORTH BEACH	FL		09/21/2023		1,056		(5)			(5)		1,051	1,051			
100156226	JENSEN BEACH	FL		06/20/2024		1,171		(120)			(120)		1,051	1,051			
100078922	FORT WAYNE	IN		02/24/2022		1,087		(36)			(36)		1,051	1,051			
100139210	KNOXVILLE	TN		12/28/2023		766		285			285		1,051	1,051			
100160090	CAPE CORAL	FL		07/17/2024		1,140		(91)			(91)		1,050	1,051		2	2
100173975	HOUSTON	TX		10/31/2024		1,085		(34)			(34)		1,051	1,051			
100126918	CONROE	TX		08/30/2023		1,049		2			2		1,051	1,051			
100159368	BLOOMINGDALE	GA		07/15/2024		1,005		47			47		1,051	1,051			
100136096	SALT LAKE CITY	UT		12/18/2023		1,282		(230)			(230)		1,052	1,052			
100142174	POINCIANA	FL		02/29/2024		1,267		(215)			(215)		1,052	1,052			
100119823	OAK RIDGE	TN		08/08/2023		1,131		(79)			(79)		1,052	1,052			
100031364	PHOENIX	AZ		03/29/2019		777		275			275		1,052	1,052			
100115541	ROCKWALL	TX		07/19/2023		1,132		(80)			(80)		1,052	1,052			
100149085	POMPANO BEACH	FL		04/19/2024		1,221		(169)			(169)		1,052	1,052			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102474	JACKSONVILLE	FL		06/07/2023		1,262		(210)			(210)		1,052	1,052			
100048367	MIAMI	FL		11/20/2020		1,183		(130)			(130)		1,052	1,052			
100154680	SACRAMENTO	CA		07/19/2024		967		85			85		1,052	1,052			
100147313	S-GRAVENHAGE	NLD		03/27/2024		1,066							1,066	1,053	(13)		(13)
100113347	CHICAGO	IL		06/29/2023		184		869			869		1,053	1,053			
100155096	SAN ANTONIO	TX		07/19/2024		1,215		(163)			(163)		1,053	1,053			
100172519	GARFIELD	NJ		10/23/2024		1,076		(23)			(23)		1,053	1,053			
100028065	HARVEY	IL		10/26/2018		319		734			734		1,053	1,053			
100150128	MOUNT PLEASANT	SC		06/14/2024		1,115		(63)			(63)		1,053	1,053			
100116616	CHARLESTON	SC		07/20/2023		216		837			837		1,053	1,053			
100109869	EAST SYRACUSE	NY		06/22/2023		1,149		(96)			(96)		1,053	1,053			
100149482	OKLAHOMA CITY	OK		04/24/2024		1,063		(10)			(10)		1,053	1,053			
100153214	BOYNTON BEACH	FL		05/30/2024		1,192		13			13		1,205	1,053		(151)	(151)
100155043	CAPE CORAL	FL		07/19/2024		1,131		(77)			(77)		1,054	1,054			
100168708	SMITHTOWN	NY		09/25/2024		1,210		(157)			(157)		1,054	1,054			
100154509	ORANGE	NJ		06/14/2024		1,134		(80)			(80)		1,054	1,054			
100054964	ELLWOOD CITY	PA		03/23/2021		1,625		(570)			(570)		1,055	1,054		(1)	(1)
100153742	MIDDELBURG	NLD		05/30/2024		1,066							1,066	1,054	(12)		(12)
100172554	BEND	OR		10/23/2024		1,129		(75)			(75)		1,054	1,054			
100103511	OMAHA	NE		05/08/2023		1,206		(152)			(152)		1,054	1,054			
100169847	SEVIERVILLE	TN		09/30/2024		757		(52)			(52)		705	1,054		349	349
100165704	CARLSBAD	CA		08/29/2024		1,276		(222)			(222)		1,054	1,054			
100152523	BALTIMORE	MD		05/17/2024		1,125		(72)			(72)		1,053	1,054		1	1
100066613	XENIA	OH		08/02/2021		1,082		(28)			(28)		1,054	1,054			
100164994	AUSTELL	GA		08/28/2024		1,188		(134)			(134)		1,054	1,054			
100154605	LOS BANOS	CA		06/14/2024		1,133		(79)			(79)		1,054	1,054			
100159283	FORT WORTH	TX		07/15/2024		990		64			64		1,054	1,054			
100088093	PHOENIX	AZ		10/25/2022		1,205		(151)			(151)		1,054	1,054			
100146669	BAYTOWN	TX		03/20/2024		1,091		(36)			(36)		1,054	1,054			
100162603	EATONTON	GA		08/12/2024		1,150		(95)			(95)		1,055	1,055			
100151919	HEMET	CA		07/10/2024		1,178		(123)			(123)		1,055	1,055			
100159380	ROSENBERG	TX		07/15/2024		962		93			93		1,055	1,055			
100118201	PHOENIX	AZ		07/21/2023		1,109		(54)			(54)		1,055	1,055			
100159906	RIVERVIEW	FL		08/16/2024		1,119		(65)			(65)		1,055	1,055			
100168540	MARYSVILLE	WA		09/25/2024		1,148		(94)			(94)		1,055	1,055			
100134023	KANSAS CITY	MO		10/25/2023		1,104		(50)			(50)		1,055	1,055			
100151568	SAINT CLOUD	FL		05/10/2024		1,114		(60)			(60)		1,055	1,055			
100115265	PARK FOREST	IL		07/17/2023		1,142		(87)			(87)		1,055	1,055			
100173058	FORT LAUDERDALE	FL		10/25/2024		1,159		(104)			(104)		1,055	1,055			
100161099	ROSHARON	TX		07/24/2024		969		86			86		1,055	1,055			
100158923	ARLINGTON	TX		07/12/2024		1,134		(79)			(79)		1,055	1,055			
100136009	COLUMBUS	OH		11/16/2023		1,028		27			27		1,055	1,055			
100078915	JOANNA	SC		02/24/2022		1,146		(91)			(91)		1,055	1,055			
100151808	LILBURN	GA		05/10/2024		1,184		(128)			(128)		1,055	1,055			
100054448	LONDONDERRY	NH		03/23/2021		1,434		(379)			(379)		1,055	1,055			
100161710	AURORA	CO		07/30/2024		1,125		(70)			(70)		1,056	1,056			
100151538	BATON ROUGE	LA		05/10/2024		1,122		(66)			(66)		1,056	1,056			
100173690	LOS ANGELES	CA		10/30/2024		1,219		(164)			(164)		1,056	1,056			
100165634	MIRAMAR	FL		10/04/2024		1,283		(227)			(227)		1,056	1,056			
100132392	MEMPHIS	TN		11/03/2023		942		114			114		1,056	1,056			
100165931	LONG BEACH	CA		09/06/2024		1,140		(85)			(85)		1,056	1,056			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117306	HOUSTON	TX		07/20/2023		872		184			184		1,056	1,056			
100109116	GREENVILLE	SC		06/05/2023		1,107		(51)			(51)		1,056	1,056			
100147433	PALM BAY	FL		04/03/2024		1,210		(154)			(154)		1,056	1,056			
100161780	SAVANNAH	GA		07/31/2024		1,019		37			37		1,056	1,056			
100149046	CLEVELAND	GA		04/19/2024		1,121		(65)			(65)		1,056	1,056			
100088831	NAPLES	FL		11/15/2022		1,140		(84)			(84)		1,056	1,056			
100165541	PLANO	TX		08/29/2024		1,305		14			14		1,319	1,056		(263)	(263)
100044285	DEFORD	MI		08/19/2020		229		827			827		1,056	1,056			
100151618	SMYRNA	GA		05/10/2024		1,020		36			36		1,056	1,056			
100139560	HILTON HEAD ISLAND	SC		12/28/2023		1,296		(240)			(240)		1,056	1,056			
100162551	LAS VEGAS	NV		08/12/2024		1,112		(56)			(56)		1,056	1,056			
100138642	MIAMI GARDENS	FL		02/02/2024		1,359		(302)			(302)		1,056	1,056			
100156728	SAINT AUGUSTINE	FL		06/26/2024		1,003		53			53		1,056	1,056			
100159305	MANCHESTER	NJ		07/15/2024		1,164		(107)			(107)		1,057	1,057			
100152552	DURHAM	NC		05/17/2024		1,046		10			10		1,056	1,057		1	1
100111619	TRENTON	NJ		06/29/2023		131		926			926		1,057	1,057			
100160838	SYLMAR	CA		07/24/2024		1,082		(25)			(25)		1,057	1,057			
100168044	COSTA MESA	CA		09/20/2024		1,332		(275)			(275)		1,057	1,057			
100128933	BEREA	OH		09/22/2023		1,117		(60)			(60)		1,057	1,057			
100088130	SWEET HOME	OR		10/25/2022		1,343		(287)			(287)		1,057	1,057			
100151854	SAINT CHARLES	MO		05/10/2024		1,001		57			57		1,057	1,057			
100083434	ZALTBOMMEL	NLD		05/27/2022		1,088						(30)	1,058	1,057	(1)		(1)
100129885	OLD FORGE	PA		09/27/2023		1,096		(39)			(39)		1,057	1,057			
100074825	YOUNGSTOWN	OH		12/01/2021		1,083		(26)			(26)		1,057	1,057			
100162891	LAS VEGAS	NV		08/12/2024		1,140		(82)			(82)		1,057	1,057			
100149143	NORFOLK	VA		04/22/2024		1,324		(267)			(267)		1,057	1,057			
403048727	TOLEDO	OH		11/04/2024		3,832		(2,775)			(2,775)		1,057	1,057			
100157658	OCALA	FL		06/28/2024		1,027		31			31		1,057	1,057			
100088061	SYRACUSE	NY		10/25/2022		1,252		(195)			(195)		1,058	1,058			
100155267	PETERSBURG	AK		07/19/2024		1,210		(152)			(152)		1,058	1,058			
100134168	BOCA RATON	FL		12/08/2023		1,273		(216)			(216)		1,058	1,058			
100162027	ELMHURST	NY		07/31/2024		1,285		(228)			(228)		1,058	1,058			
100163276	SCOTTSDALE	AZ		08/13/2024		1,172		(115)			(115)		1,058	1,058			
100156883	WATERBURY	CT		06/27/2024		1,147		(89)			(89)		1,058	1,058			
100050240	BEDFORD	OH		11/20/2020		482		576			576		1,058	1,058			
100167930	BULLHEAD CITY	AZ		09/20/2024		1,179		(121)			(121)		1,058	1,058			
100158594	SURF CITY	NC		07/10/2024		1,202		(144)			(144)		1,058	1,058			
100128297	BROKEN BOW	OK		09/14/2023		1,245		(187)			(187)		1,058	1,058			
100150645	MANHEIM	PA		05/06/2024		1,174		(117)			(117)		1,057	1,058		1	1
100012432	CINCINNATI	OH		04/28/2017		567		491			491		1,058	1,058			
100156302	VISALIA	CA		07/25/2024		1,202		(144)			(144)		1,058	1,058			
100160102	STOCKTON	CA		07/17/2024		1,149		(92)			(92)		1,056	1,058		2	2
100158624	DANIA BEACH	FL		07/10/2024		1,147		(89)			(89)		1,058	1,058			
100152278	BAKERSFIELD	CA		05/17/2024		1,127		(69)			(69)		1,058	1,058			
100167029	MIAMI	FL		09/13/2024		1,166		(108)			(108)		1,058	1,058			
100143731	CHARLESTON	SC		02/26/2024		1,159		(101)			(101)		1,058	1,058			
100147243	HOMESTEAD	FL		03/28/2024		1,116		(58)			(58)		1,058	1,058			
100053368	REDFORD	MI		03/23/2021		1,022		37			37		1,058	1,058			
100129932	ONEONTA	NY		09/27/2023		1,099		(41)			(41)		1,058	1,058			
100155918	TAMPA	FL		06/17/2024		1,129		(72)			(72)		1,057	1,058		1	1
100112265	ARLINGTON HEIGHTS	IL		06/29/2023		309		750			750		1,058	1,058			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156642	HOWELL	NJ		06/24/2024		1,167		(108)			(108)		1,059	1,059			
100141950	GREENVILLE	NC		02/29/2024		204		854			854		1,059	1,059			
100142048	GREENVILLE	NC		02/29/2024		205		854			854		1,059	1,059			
100159841	BOCA RATON	FL		08/16/2024		1,286		(228)			(228)		1,059	1,059			
100164256	STANWOOD	WA		08/21/2024		1,118		(60)			(60)		1,059	1,059			
100139093	TORRINGTON	CT		12/28/2023		1,153		(94)			(94)		1,059	1,059			
100152419	COLONIAL HEIGHTS	VA		05/17/2024		1,051		8			8		1,059	1,059			
100152196	ARLINGTON	TX		05/17/2024		1,120		(61)			(61)		1,059	1,059			
100075321	LOUISVILLE	KY		12/01/2021		1,088		(29)			(29)		1,059	1,059			
100166005	CHICAGO	IL		09/06/2024		1,078		(19)			(19)		1,059	1,059			
100152768	FREEPORT	NY		05/22/2024		1,321		(262)			(262)		1,059	1,059			
100169842	STOCKTON	CA		09/30/2024		702		(64)			(64)		638	1,060		421	421
100141496	SPRING	TX		01/30/2024		1,315		(256)			(256)		1,060	1,060			
100150734	SMYRNA	TN		05/06/2024		1,124		(64)			(64)		1,060	1,060			
100159355	BLOOMINGDALE	GA		07/15/2024		1,013		47			47		1,060	1,060			
100156663	BYRON CENTER	MI		06/24/2024		1,212		(152)			(152)		1,060	1,060			
100101811	SCRANTON	PA		03/31/2023		1,115		(54)			(54)		1,060	1,060			
100081900	VALKENBURG AAN DE GEUL	NLD		03/30/2022		1,081						11	1,092	1,060	(32)		(32)
100165773	UNION	NJ		08/29/2024		906		154			154		1,060	1,060			
100152444	CADDO MILLS	TX		05/17/2024		1,006		54			54		1,060	1,060			
100158007	KISSIMMEE	FL		07/09/2024		1,396		(73)			(73)		1,323	1,061		(262)	(262)
100082737	LEIDEN	NLD		04/27/2022		1,092						(48)	1,044	1,061	17		17
100109948	CINCINNATI	OH		06/22/2023		1,137		(76)			(76)		1,061	1,061			
100129809	BAKERSFIELD	CA		09/27/2023		1,281		(220)			(220)		1,061	1,061			
100171384	SEATTLE	WA		10/16/2024		1,149		(89)			(89)		1,061	1,061			
100168636	GARDEN GROVE	CA		09/25/2024		1,198		(137)			(137)		1,061	1,061			
100141667	LINCOLN	AL		01/30/2024		1,060		1			1		1,061	1,061			
100055359	BAKERSFIELD	CA		03/23/2021		1,629		(568)			(568)		1,061	1,061			
100157906	MYRTLE BEACH	SC		07/09/2024		1,142		(81)			(81)		1,061	1,061			
100153920	NEWPORT NEWS	VA		06/05/2024		1,253		(192)			(192)		1,061	1,061			
100173673	ROERMOND	NLD		10/29/2024		1,099							1,099	1,061	(38)		(38)
100162618	KISSIMMEE	FL		08/12/2024		1,125		(64)			(64)		1,061	1,061			
100146336	LAWRENCEVILLE	GA		03/19/2024		1,271		(210)			(210)		1,061	1,061			
100128241	PHILADELPHIA	PA		09/14/2023		1,332		(271)			(271)		1,061	1,061			
100146035	ORLANDO	FL		03/19/2024		1,258		(197)			(197)		1,061	1,061			
100029730	CUYAHOGA FALLS	OH		10/26/2018		1,051		11			11		1,061	1,061			
100174164	PLYMOUTH	MA		10/31/2024		1,011		50			50		1,062	1,062			
100151150	LANCASTER	TX		05/09/2024		1,289		(227)			(227)		1,062	1,062			
100139354	HOUSTON	TX		12/28/2023		1,116		(54)			(54)		1,062	1,062			
100166181	SAN DIEGO	CA		09/09/2024		1,143		(81)			(81)		1,062	1,062			
100154720	MESA	AZ		07/19/2024		1,273		(211)			(211)		1,062	1,062			
100158639	MONTGOMERY	AL		07/10/2024		1,166		(104)			(104)		1,062	1,062			
100150714	FLOWERY BRANCH	GA		05/06/2024		1,239		(178)			(178)		1,061	1,062		1	1
100028035	CRESTVIEW	FL		10/26/2018		686		376			376		1,062	1,062			
100045369	WASECA	MN		11/25/2020		1,504		(442)			(442)		1,062	1,062			
100161018	DESOTO	TX		07/24/2024		1,177		(115)			(115)		1,062	1,062			
100162695	MONTE VISTA	CO		08/12/2024		1,198		(136)			(136)		1,062	1,062			
100078956	INDIANAPOLIS	IN		02/24/2022		1,107		(45)			(45)		1,062	1,062			
100152325	MYRTLE BEACH	SC		05/17/2024		1,130		(67)			(67)		1,062	1,062			
100030757	NEW RICHMOND	WI		04/09/2019		876		187			187		1,062	1,062			
100155276	NEW BEDFORD	MA		07/19/2024		1,085		(23)			(23)		1,062	1,062			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168810	THE COLONY	TX		09/26/2024		1,330		(267)			(267)		1,062	1,062			
100078616	ROOSENDAAL	NLD		01/26/2022		1,083						19	1,102	1,063	(39)		(39)
100160528	WINTER SPRINGS	FL		07/19/2024		1,211		(149)			(149)		1,063	1,063			
100017744	PINELLAS PARK	FL		04/26/2018		332		730			730		1,063	1,063			
100150850	SPRING	TX		05/08/2024		1,058		5			5		1,063	1,063			
100136592	MESQUITE	TX		11/22/2023		1,203		(140)			(140)		1,063	1,063			
100152283	SPRING	TX		05/17/2024		1,067		(4)			(4)		1,063	1,063			
100147084	IRVINGTON	NJ		03/28/2024		1,314		(251)			(251)		1,063	1,063			
100161005	WOODSTOCK	GA		07/24/2024		1,188		(125)			(125)		1,063	1,063			
100151542	LAND O LAKES	FL		05/10/2024		1,133		(70)			(70)		1,064	1,064			
100162558	MANOR	TX		08/12/2024		1,072		(8)			(8)		1,064	1,064			
100130369	ARLINGTON	VA		09/28/2023		1,333		(270)			(270)		1,064	1,064			
100158130	YAKIMA	WA		07/09/2024		1,373		(46)			(46)		1,327	1,064		(263)	(263)
100126695	MOLINO	FL		08/30/2023		1,040		24			24		1,064	1,064			
100092040	PHILADELPHIA	PA		02/09/2023		1,132		(68)			(68)		1,064	1,064			
100102592	BALTIMORE	MD		06/07/2023		1,387		(323)			(323)		1,064	1,064			
100163289	SCOTTSDALE	AZ		08/13/2024		1,398		(334)			(334)		1,064	1,064			
100013769	COLUMBUS	OH		05/25/2017		952		113			113		1,064	1,064			
100165442	LITTLE ELM	TX		08/29/2024		848		(50)			(50)		797	1,064		267	267
100081905	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		1,085						11	1,096	1,064	(32)		(32)
100161105	VENICE	FL		07/24/2024		1,180		(116)			(116)		1,064	1,064			
100139118	SUMMERFIELD	FL		12/28/2023		1,248		(184)			(184)		1,064	1,064			
100103842	CHICAGO	IL		05/10/2023		1,168		(104)			(104)		1,065	1,065			
100149825	ROCKPORT	TX		04/29/2024		1,004		60			60		1,065	1,065			
100149829	ROCKPORT	TX		04/29/2024		1,004		60			60		1,065	1,065			
100154178	BUCKEYE	AZ		07/11/2024		1,140		(76)			(76)		1,065	1,065			
100160226	CORCORAN	MN		07/18/2024		1,151		(86)			(86)		1,065	1,065			
100143589	FORT MYERS	FL		02/21/2024		(1,644)		2,709			2,709		1,065	1,065			
100160984	NEW BRAUNFELS	TX		07/24/2024		945		120			120		1,065	1,065			
100141712	SPENCER	IN		01/30/2024		1,250		(185)			(185)		1,065	1,065			
100144470	MACHESNEY PARK	IL		04/26/2024		1,259		(194)			(194)		1,065	1,065			
100150899	FORT WORTH	TX		05/08/2024		1,137		(72)			(72)		1,065	1,065			
100159436	KYLE	TX		07/15/2024		1,018		47			47		1,065	1,065			
100055223	HUNTSVILLE	AL		03/23/2021		2,296		(1,231)			(1,231)		1,065	1,065			
100168211	SANTA BARBARA	CA		09/20/2024		1,203		(137)			(137)		1,066	1,066			
100154779	AZUSA	CA		07/19/2024		1,301		(235)			(235)		1,066	1,066			
100115183	KANSAS CITY	MO		07/17/2023		1,118		(52)			(52)		1,066	1,066			
100054931	AKRON	OH		03/23/2021		1,387		(321)			(321)		1,066	1,066			
100151589	ATLANTIC CITY	NJ		05/10/2024		1,137		(72)			(72)		1,066	1,066			
100151633	WESTFIELD	NJ		05/10/2024		1,148		(82)			(82)		1,066	1,066			
100170452	MCDONOUGH	GA		10/09/2024		1,146		(80)			(80)		1,066	1,066			
100158802	ALTON	TX		07/10/2024		1,164		(98)			(98)		1,066	1,066			
100090263	ARROWBEAR	CA		01/13/2023		1,326		(260)			(260)		1,066	1,066			
100163327	MIAMI	FL		08/13/2024		1,232		(167)			(167)		1,066	1,066			
100156504	MADISON	WI		06/24/2024		1,114		(48)			(48)		1,066	1,066			
100169853	DAVENPORT	FL		09/30/2024		777		(83)			(83)		694	1,066		372	372
100115464	ROCK HILL	SC		07/17/2023		1,274		(208)			(208)		1,066	1,066			
100046943	NEW PARK	PA		11/20/2020		1,839		(772)			(772)		1,066	1,066			
100159360	GLASSBORO	NJ		07/15/2024		1,169		(102)			(102)		1,066	1,066			
100103178	CALUMET CITY	IL		04/21/2023		1,121		(54)			(54)		1,067	1,067			
100155736	MCMINNVILLE	OR		06/18/2024		1,191		(124)			(124)		1,067	1,067			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045554	MONTGOMERY	AL		11/25/2020		826		246			246		1,072	1,067		(5)	(5)
100137259	NETHERLANDS	NLD		11/28/2023		1,092						(5)	1,087	1,067	(20)		(20)
100153219	RICHARDSON	TX		05/30/2024		1,230		(10)			(10)		1,221	1,067		(153)	(153)
100153344	GREENVILLE	SC		05/30/2024		1,094		(27)			(27)		1,067	1,067			
100150581	MARYSVILLE	OH		05/03/2024		1,119		(52)			(52)		1,067	1,067			
100120794	NEWFIELD	NJ		08/25/2023		1,296		(228)			(228)		1,067	1,067			
100047137	MARENGO	IL		11/20/2020		1,204		(137)			(137)		1,067	1,067			
100158598	CHARLOTTE	NC		07/10/2024		1,055		12			12		1,067	1,067			
100111015	WAUKEGAN	IL		06/29/2023		(3,907)		4,975			4,975		1,067	1,067			
100168055	RICHMOND	VA		09/20/2024		1,098		(30)			(30)		1,067	1,067			
100167515	SIMI VALLEY	CA		10/31/2024		1,024		43			43		1,068	1,068			
100103188	WATERBURY	CT		04/21/2023		1,174		(106)			(106)		1,068	1,068			
100158824	ST PETERSBURG	FL		07/10/2024		1,083		(16)			(16)		1,068	1,068			
100113564	VIRGINIA BEACH	VA		06/29/2023		357		711			711		1,068	1,068			
100141653	ATLANTA	GA		01/30/2024		1,189		(121)			(121)		1,068	1,068			
100164607	ROSEVILLE	CA		08/21/2024		1,249		(181)			(181)		1,068	1,068			
100147256	SILVER SPRING	MD		03/28/2024		1,171		(103)			(103)		1,068	1,068			
100160977	CHARLOTTE	NC		07/24/2024		1,000		68			68		1,068	1,068			
100168524	LAS VEGAS	NV		09/25/2024		1,161		(93)			(93)		1,068	1,068			
100110832	MAGNOLIA	TX		06/29/2023		784		284			284		1,068	1,068			
100163095	NAVARRE	FL		08/13/2024		1,138		(70)			(70)		1,068	1,068			
100101576	CHICAGO HEIGHTS	IL		04/26/2023		1,159		(90)			(90)		1,068	1,068			
100132742	GREER	SC		11/03/2023		1,261		(193)			(193)		1,068	1,068			
100158722	MODESTO	CA		07/10/2024		1,208		(139)			(139)		1,068	1,068			
100147517	SUNNY ISLES BEACH	FL		04/03/2024		1,290		(221)			(221)		1,069	1,069			
100147591	SHEPHERD	TX		04/04/2024		1,275		(206)			(206)		1,069	1,069			
100126719	CHESTER	PA		08/30/2023		1,029		40			40		1,069	1,069			
100089021	ELGIN	IL		11/04/2022		1,278		(209)			(209)		1,069	1,069			
100152751	HOT SPRINGS	NC		05/22/2024		1,267		(198)			(198)		1,069	1,069			
100046358	WEST DOVER	VT		11/25/2020		1,549		(480)			(480)		1,069	1,069			
100151426	AURORA	IL		05/10/2024		1,075		(5)			(5)		1,069	1,069			
100154639	REGO PARK	NY		07/19/2024		1,201		(131)			(131)		1,069	1,069			
100117619	CONROE	TX		07/20/2023		1,043		26			26		1,069	1,069			
100165566	LAS VEGAS	NV		08/29/2024		1,077		(10)			(10)		1,068	1,069		2	2
100091881	DALLAS	TX		01/30/2023		1,155		(85)			(85)		1,070	1,070			
100155234	SARASOTA	FL		07/19/2024		1,170		(100)			(100)		1,070	1,070			
100140186	CLOVIS	CA		01/11/2024		1,130		(61)			(61)		1,070	1,070			
100165397	ANNA	TX		08/29/2024		1,141		(73)			(73)		1,067	1,070		3	3
100146641	GOODLETTSVILLE	TN		03/20/2024		1,165		(95)			(95)		1,070	1,070			
100088118	CHICAGO	IL		10/25/2022		1,100		(30)			(30)		1,070	1,070			
100152208	KATY	TX		05/17/2024		1,144		(74)			(74)		1,070	1,070			
100147559	DALLAS	GA		04/03/2024		1,114		(44)			(44)		1,070	1,070			
100146437	PAYSON	AZ		03/19/2024		1,283		(213)			(213)		1,070	1,070			
100162683	HOUSTON	TX		08/12/2024		991		79			79		1,071	1,071			
100088960	PLANTATION	FL		11/15/2022		1,081		(10)			(10)		1,071	1,071			
100136162	PORT RICHEY	FL		12/18/2023		1,126		(55)			(55)		1,071	1,071			
100150680	PRINCETON	TX		05/06/2024		1,183		(113)			(113)		1,070	1,071		1	1
100139069	SPRINGFIELD	MA		12/28/2023		1,159		(88)			(88)		1,071	1,071			
100046026	CHICAGO HEIGHTS	IL		11/25/2020		779		292			292		1,071	1,071			
100152804	HOUSTON	TX		05/22/2024		1,239		(168)			(168)		1,071	1,071			
4010080514	CLEVELAND	OH		08/27/2024		1,221		(150)			(150)		1,071	1,071			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154552	SILVER SPRING	MD		06/14/2024		1,142		(71)			(71)		1,071	1,071			
100173779	CARMEL	IN		10/30/2024		1,222		(151)			(151)		1,071	1,071			
100135700	PHILADELPHIA	PA		11/09/2023		1,389		(318)			(318)		1,071	1,071			
100081991	SPIJKENISSE	NLD		03/30/2022		1,092						11	1,103	1,071	(32)		(32)
100159202	ORLANDO	FL		07/15/2024		1,145		(73)			(73)		1,071	1,071			
100149712	MIDDLETOWN	NY		04/26/2024		1,159		(88)			(88)		1,072	1,072			
100109860	DOLTON	IL		06/22/2023		1,161		(89)			(89)		1,072	1,072			
100046369	MAHNOMEN	MN		11/25/2020		1,083		(11)			(11)		1,072	1,072			
100179877	MADISON	AL		11/25/2024		1,021		51			51		1,072	1,072			
100151729	MUNDELEIN	IL		05/10/2024		1,238		(166)			(166)		1,072	1,072			
100081960	AMERSFOORT	NLD		03/30/2022		1,094						11	1,105	1,072	(33)		(33)
100043211	PASADENA	TX		08/13/2020		1,258		(186)			(186)		1,072	1,072			
100139393	SCRANTON	PA		12/28/2023		1,130		(58)			(58)		1,072	1,072			
100076021	KOKOMO	IN		01/07/2022		1,177		(105)			(105)		1,072	1,072			
100156838	HACKETTSTOWN	NJ		06/27/2024		(1,731)		2,803			2,803		1,072	1,072			
100101567	TINLEY PARK	IL		04/26/2023		1,199		(126)			(126)		1,072	1,072			
100154167	ROSENBERG	TX		07/11/2024		1,303		(230)			(230)		1,072	1,072			
100154612	LAS VEGAS	NV		06/14/2024		1,141		(68)			(68)		1,072	1,072			
100047212	CHICAGO	IL		11/20/2020		1,233		(161)			(161)		1,073	1,073			
100149183	MODESTO	CA		04/22/2024		1,069		4			4		1,073	1,073			
100117024	JACKSON	TN		07/20/2023		786		287			287		1,073	1,073			
100108144	DENVER	CO		05/24/2023		1,347		(275)			(275)		1,072	1,073		1	1
100159540	KANSAS CITY	MO		07/15/2024		1,206		(133)			(133)		1,073	1,073			
100158111	LARGO	FL		07/09/2024		1,350		(11)			(11)		1,338	1,073		(265)	(265)
100054562	DARBY	PA		03/23/2021		1,108		(35)			(35)		1,073	1,073			
100045237	ILION	NY		11/25/2020		348		725			725		1,073	1,073			
100162807	LAFAYETTE HILL	PA		08/12/2024		1,137		(64)			(64)		1,073	1,073			
100158777	HOUSTON	TX		07/10/2024		1,156		(83)			(83)		1,073	1,073			
100164757	DAYTONA BEACH	FL		08/26/2024		1,182		(109)			(109)		1,073	1,073			
100168619	BIG PINE KEY	FL		09/25/2024		181		892			892		1,073	1,073			
100161535	CENTERTON	AR		07/30/2024		1,160		(89)			(89)		1,072	1,073		2	2
100043951	BROOKLYN PARK	MN		08/19/2020		1,396		(322)			(322)		1,074	1,074			
100055615	HICKORY	NC		03/23/2021		1,213		(140)			(140)		1,074	1,074			
100111897	HARRISBURG	PA		06/29/2023		516		557			557		1,074	1,074			
100158724	PHILADELPHIA	PA		07/10/2024		1,069		5			5		1,074	1,074			
100169823	SAN PEDRO	CA		09/30/2024		1,165		(91)			(91)		1,074	1,074			
100154616	COLORADO SPRINGS	CO		06/14/2024		1,149		(76)			(76)		1,074	1,074			
100101714	LELYSTAD	NLD		03/30/2023		1,099						(13)	1,086	1,074	(12)		(12)
100143568	SAVANNAH	GA		02/21/2024		1,131		(57)			(57)		1,074	1,074			
100152622	BAY CITY	TX		05/17/2024		1,045		28			28		1,073	1,074		1	1
100147209	BRIDGETON	NJ		03/28/2024		(1,908)		2,982			2,982		1,074	1,074			
100161376	HERMITAGE	TN		07/25/2024		1,183		(109)			(109)		1,074	1,074			
100160827	LONG BEACH	CA		07/24/2024		1,090		(16)			(16)		1,074	1,074			
100162519	GREELEY	CO		08/12/2024		1,152		(78)			(78)		1,074	1,074			
100103887	DETROIT	MI		05/10/2023		1,150		(75)			(75)		1,074	1,074			
100154119	HOLIDAY	FL		07/11/2024		1,225		(150)			(150)		1,074	1,074			
100120368	PARKVILLE	MD		08/18/2023		1,419		(345)			(345)		1,074	1,074			
100055290	SUNNYSIDE	WA		03/23/2021		(1,572)		224			224		(1,347)	1,075		2,422	2,422
100156536	KENNESAW	GA		06/24/2024		1,104		(29)			(29)		1,075	1,075			
100011937	DURHAM	NC		03/08/2017		919		156			156		1,075	1,075			
100148621	CLOVIS	CA		05/15/2024		1,233		(159)			(159)		1,075	1,075			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147407	HARWOOD HEIGHTS	IL		05/08/2024		1,283		(208)			(208)		1,075	1,075			
100120573	STOW	OH		08/18/2023		1,290		(216)			(216)		1,075	1,075			
100053773	TUCSON	AZ		03/23/2021		1,110		(35)			(35)		1,075	1,075			
100144311	DAVENPORT	FL		03/07/2024		1,173		(204)			(204)		969	1,075		106	106
100143778	PHOENIX	AZ		02/27/2024		1,156		(81)			(81)		1,075	1,075			
100119815	BALTIMORE	MD		08/08/2023		1,129		(54)			(54)		1,075	1,075			
100127668	MYRTLE BEACH	SC		09/08/2023		1,190		(115)			(115)		1,075	1,075			
100172531	AUSTIN	TX		10/23/2024		1,148		(73)			(73)		1,075	1,075			
100151391	INDIANAPOLIS	IN		05/10/2024		1,189		(113)			(113)		1,075	1,075			
100151392	INDIANAPOLIS	IN		05/10/2024		1,189		(113)			(113)		1,075	1,075			
100164736	STOVER	MO		08/26/2024		1,158		(82)			(82)		1,075	1,075			
100146657	JACKSONVILLE	FL		03/20/2024		1,331		(256)			(256)		1,075	1,075			
100154848	MARYVILLE	TN		07/19/2024		1,178		(103)			(103)		1,075	1,075			
100156804	ATLANTA	GA		06/27/2024		1,138		(63)			(63)		1,075	1,075			
100164308	NORMAN	OK		08/21/2024		1,139		(64)			(64)		1,075	1,075			
100156172	ATHENS	GA		06/20/2024		1,204		(128)			(128)		1,075	1,075			
100129751	HOUSTON	TX		09/27/2023		1,408		(333)			(333)		1,076	1,076			
100147250	CAPE MAY COURT HOUSE	NJ		03/28/2024		1,159		(83)			(83)		1,076	1,076			
100161856	BAY SHORE	NY		07/31/2024		1,099		(23)			(23)		1,076	1,076			
100109918	TRENTON	NJ		06/22/2023		1,159		(83)			(83)		1,076	1,076			
100175356	CHICAGO	IL		11/05/2024		994		82			82		1,076	1,076			
100077908	ENKHUIZEN/HOORN	NLD		12/29/2021		1,095						29	1,124	1,076	(48)		(48)
100159606	VANCOUVER	WA		07/15/2024		1,052		24			24		1,076	1,076			
100047291	HUNTINGTON	MA		11/20/2020		1,930		(854)			(854)		1,076	1,076			
100111019	CATHEDRAL CITY	CA		06/29/2023		79		997			997		1,076	1,076			
100076762	VERO BEACH	FL		12/30/2021		1,492		(416)			(416)		1,076	1,076			
100176903	DILLON	CO		11/15/2024		1,175		(99)			(99)		1,076	1,076			
100138658	SOUTH DAYTONA	FL		02/02/2024		1,477		(401)			(401)		1,076	1,076			
100161383	NEW BRAUNFELS	TX		07/25/2024		1,150		(74)			(74)		1,076	1,076			
100134668	UPPER DARBY	PA		10/30/2023		1,104		(28)			(28)		1,076	1,076			
100166250	SURF CITY	NC		09/09/2024		1,024		52			52		1,076	1,076			
100152427	CYPRESS	TX		05/17/2024		1,069		8			8		1,077	1,077			
100109753	MACON	GA		06/16/2023		1,166		(89)			(89)		1,077	1,077			
100163391	LOOMIS	CA		09/27/2024		1,111		(34)			(34)		1,077	1,077			
100143664	BURLESON	TX		02/22/2024		1,346		(269)			(269)		1,077	1,077			
100160034	LITTLE ELM	TX		07/17/2024		1,113		(38)			(38)		1,075	1,077		2	2
100151876	BEAUMONT	CA		05/10/2024		1,296		(219)			(219)		1,077	1,077			
100109810	LODI	CA		08/04/2023		1,203		(126)			(126)		1,077	1,077			
100139840	UNITED KINGDOM	GBR		12/18/2023		1,086						(9)	1,077	1,077			
100111923	CONCORD	NC		06/29/2023		491		586			586		1,077	1,077			
100151203	SPRING HILL	TN		05/10/2024		1,214		(137)			(137)		1,077	1,077			
100163399	LAS VEGAS	NV		09/27/2024		1,126		(49)			(49)		1,077	1,077			
100111281	PHILADELPHIA	PA		06/29/2023		667		410			410		1,077	1,077			
100159913	WEST PALM BEACH	FL		08/16/2024		1,243		(166)			(166)		1,077	1,077			
100156525	FAYETTEVILLE	AR		06/24/2024		1,063		14			14		1,077	1,077			
100155908	SCRANTON	PA		06/17/2024		1,181		(104)			(104)		1,076	1,077		1	1
100153170	HOUSTON	TX		05/30/2024		1,144		(68)			(68)		1,076	1,077		1	1
100150735	LAWRENCEVILLE	GA		05/06/2024		1,186		(110)			(110)		1,076	1,077		1	1
100147799	KELLOGG	ID		04/08/2024		1,151		(74)			(74)		1,078	1,078			
100175092	SEATTLE	WA		11/05/2024		1,303		(226)			(226)		1,078	1,078			
100047155	SKOKIE	IL		11/20/2020		1,261		(184)			(184)		1,078	1,078			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091276	ATLANTA	GA		01/31/2023		1,323		(245)			(245)		1,078	1,078			
100109938	LAKELAND	FL		06/22/2023		1,155		(77)			(77)		1,078	1,078			
100159224	AUBURN	GA		07/15/2024		1,190		(112)			(112)		1,078	1,078			
100160061	LAKE OZARK	MO		07/17/2024		1,110		(32)			(32)		1,078	1,078			
100160024	RICHLAND	WA		07/17/2024		1,173		(96)			(96)		1,076	1,078		2	2
100043914	WYOMING	IL		08/19/2020		1,338		(259)			(259)		1,078	1,078			
100141192	YORK	PA		01/30/2024		1,141		(63)			(63)		1,078	1,078			
100108350	FLORENCE	NJ		05/25/2023		1,194		(116)			(116)		1,078	1,078			
100159556	ORLANDO	FL		07/15/2024		1,200		(122)			(122)		1,078	1,078			
100088794	SPOKANE	WA		11/15/2022		1,220		(142)			(142)		1,079	1,079			
100162544	PORTLAND	OR		08/12/2024		1,138		(60)			(60)		1,079	1,079			
100091789	LOCK HAVEN	PA		01/30/2023		1,355		(276)			(276)		1,079	1,079			
100044249	MOORHEAD	MN		08/19/2020		1,042		37			37		1,079	1,079			
100167034	GARLAND	TX		09/13/2024		1,243		(164)			(164)		1,079	1,079			
100156552	MADISON	AL		06/24/2024		1,113		(33)			(33)		1,079	1,079			
100172609	FOUNTAIN HILLS	AZ		10/23/2024		1,138		(59)			(59)		1,079	1,079			
100173724	OWASSO	OK		10/30/2024		1,209		(130)			(130)		1,079	1,079			
100150589	CENTRE HALL	PA		05/03/2024		1,168		(88)			(88)		1,079	1,079			
100150079	HOUSTON	TX		06/14/2024		1,256		(176)			(176)		1,079	1,079			
100050008	CULPEPER	VA		11/20/2020		1,680		(600)			(600)		1,079	1,079			
100166925	SAN GABRIEL	CA		09/13/2024		1,200		(124)			(124)		1,076	1,079		3	3
100159985	COLEMAN	FL		08/16/2024		1,235		(156)			(156)		1,080	1,080			
100157778	DEER PARK	WA		08/01/2024		1,280		(200)			(200)		1,080	1,080			
100118075	PFLUGERVILLE	TX		07/20/2023		1,150		(70)			(70)		1,080	1,080			
100150692	CHALMETTE	LA		05/06/2024		1,205		(125)			(125)		1,080	1,080			
100162091	NASHUA	NH		07/31/2024		1,042		37			37		1,080	1,080			
100129918	ROUND LAKE BEACH	IL		09/27/2023		1,129		(49)			(49)		1,080	1,080			
100160049	AUBREY	TX		07/17/2024		1,111		(32)			(32)		1,078	1,080		2	2
100155936	MCKINNEY	TX		06/17/2024		1,178		(99)			(99)		1,079	1,080		1	1
100153634	CLERMONT	FL		05/31/2024		1,041		40			40		1,080	1,080			
100173725	FRANKLIN	MI		10/30/2024		(2,155)		3,235			3,235		1,080	1,080			
100159633	LUMBERTON	NJ		08/23/2024		1,151		(71)			(71)		1,080	1,080			
100139364	ROCK SPRINGS	WY		12/28/2023		1,138		(58)			(58)		1,080	1,080			
100114236	HOUSTON	TX		06/29/2023		914		167			167		1,080	1,080			
100081912	AMSTERDAM/AMSTELVEEN	NLD		03/30/2022		1,102						11	1,113	1,081	(32)		(32)
100129870	INDIAN ORCHARD	MA		09/27/2023		1,158		(78)			(78)		1,081	1,081			
100128735	LARGO	FL		09/21/2023		1,297		(217)			(217)		1,081	1,081			
100154855	FAIR LAWN	NJ		07/19/2024		1,325		(244)			(244)		1,081	1,081			
100152921	CLARKSVILLE	TN		05/22/2024		1,065		16			16		1,081	1,081			
100138396	ATLANTA	GA		12/18/2023		1,130		(49)			(49)		1,081	1,081			
100152420	FERNLEY	NV		05/17/2024		1,114		(33)			(33)		1,081	1,081			
100091976	MOORE	OK		02/07/2023		1,187		(106)			(106)		1,081	1,081			
100090767	GLENDALE	AZ		02/28/2023		1,289		(208)			(208)		1,081	1,081			
100157943	CAPE CORAL	FL		07/09/2024		831		250			250		1,081	1,081			
100163099	PITTSBORO	NC		08/13/2024		1,129		(49)			(49)		1,079	1,081		2	2
100152901	BRIDGEPORT	CT		05/22/2024		1,229		(148)			(148)		1,081	1,081			
100127381	CASPER	WY		08/30/2023		369		712			712		1,081	1,081			
100158078	CHARLOTTE	NC		07/09/2024		1,354		(5)			(5)		1,349	1,082		(268)	(268)
100165487	FLOWER MOUND	TX		08/29/2024		1,093		(13)			(13)		1,080	1,082		2	2
100154792	SUN CITY	AZ		07/19/2024		1,197		(115)			(115)		1,082	1,082			
100170032	GARDEN CITY	ID		11/08/2024		1,207		(125)			(125)		1,082	1,082			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164969	LOWELL	MA		08/28/2024		1,129		(48)			(48)		1,082	1,082			
100161061	PARRISH	FL		07/24/2024		1,187		(105)			(105)		1,082	1,082			
100090169	HIALEAH	FL		01/13/2023		1,453		(371)			(371)		1,082	1,082			
100155063	YUCCA VALLEY	CA		07/19/2024		923		159			159		1,082	1,082			
100167998	CHULA VISTA	CA		09/20/2024		1,281		(199)			(199)		1,082	1,082			
100152602	PANAMA CITY BEACH	FL		05/17/2024		1,045		36			36		1,081	1,082		1	1
100159340	CEDAR CITY	UT		07/15/2024		1,001		81			81		1,082	1,082			
100152899	BAKERSFIELD	CA		05/22/2024		1,084		(2)			(2)		1,082	1,082			
100155130	CARTERSVILLE	GA		07/19/2024		1,190		(108)			(108)		1,082	1,082			
100055351	OAK LAWN	IL		03/23/2021		1,389		(307)			(307)		1,082	1,082			
100160086	SAINT PAUL	MN		07/17/2024		1,389		(93)			(93)		1,296	1,082		(214)	(214)
100159466	PORTSMOUTH	VA		07/15/2024		1,162		(79)			(79)		1,082	1,082			
100150807	PUNTA GORDA	FL		05/08/2024		1,094		(11)			(11)		1,082	1,082			
100091537	TRENTON	NJ		01/20/2023		1,191		(108)			(108)		1,082	1,082			
100151953	FRESNO	CA		06/14/2024		1,198		(116)			(116)		1,083	1,083			
100156948	UNITED KINGDOM	GBR		06/27/2024		1,056							1,056	1,083		26	26
100164266	GREENBELT	MD		08/21/2024		1,190		(108)			(108)		1,083	1,083			
100057879	BROWNSVILLE	TX		06/30/2021		1,250		(167)			(167)		1,083	1,083			
100100132	HOUSTON	TX		03/28/2023		998		85			85		1,083	1,083			
100159006	MIAMI GARDENS	FL		08/15/2024		1,107		(24)			(24)		1,083	1,083			
100161509	LAS VEGAS	NV		07/30/2024		1,189		(106)			(106)		1,083	1,083			
100158602	DENVER	CO		07/10/2024		1,205		(122)			(122)		1,083	1,083			
100168614	GREENVILLE	SC		09/25/2024		1,105		(22)			(22)		1,083	1,083			
100164674	SAN JOSE	CA		08/23/2024		1,186		(103)			(103)		1,083	1,083			
100149512	WHITTIER	CA		04/26/2024		1,123		(39)			(39)		1,083	1,083			
100170328	ELK GROVE	CA		10/08/2024		1,194		(110)			(110)		1,083	1,083			
100155755	APPLE VALLEY	CA		06/18/2024		1,050		33			33		1,083	1,083			
100152554	WEST BERLIN	NJ		05/17/2024		1,251		10			10		1,261	1,083		(178)	(178)
100118183	KISSIMMEE	FL		07/20/2023		1,287		(203)			(203)		1,084	1,084			
100089276	NEW BOSTON	MI		01/26/2023		2,125		(1,041)			(1,041)		1,084	1,084			
100157808	ROSEVILLE	CA		08/01/2024		1,275		(192)			(192)		1,084	1,084			
100156502	PENDERGRASS	GA		06/24/2024		1,037		47			47		1,084	1,084			
100150907	FARMINGTON	AR		05/08/2024		1,139		(55)			(55)		1,084	1,084			
100110878	SHELBY	AL		06/29/2023		692		392			392		1,084	1,084			
100167147	LOS BANOS	CA		09/13/2024		1,240		(156)			(156)		1,084	1,084			
100053859	DENTON	MD		03/23/2021		1,638		(554)			(554)		1,084	1,084			
100055026	DADE CITY	FL		03/23/2021		1,282		(198)			(198)		1,084	1,084			
100151099	CHARLOTTE	NC		05/08/2024		1,190		(105)			(105)		1,084	1,084			
100100129	BAYTOWN	TX		03/28/2023		1,226		(142)			(142)		1,084	1,084			
100126325	SCRANTON	PA		08/30/2023		1,148		(63)			(63)		1,084	1,084			
100132789	LOS ANGELES	CA		11/03/2023		1,089		(4)			(4)		1,085	1,085			
100151404	NORWOOD	OH		05/10/2024		1,128		(43)			(43)		1,085	1,085			
100152515	LANCASTER	PA		05/17/2024		1,165		(82)			(82)		1,083	1,085		1	1
100150737	SUFFOLK	VA		05/06/2024		1,209		(126)			(126)		1,083	1,085		1	1
100155899	CLEARWATER	FL		06/17/2024		1,133		(49)			(49)		1,084	1,085		1	1
100149210	SIMI VALLEY	CA		04/22/2024		1,204		(119)			(119)		1,085	1,085			
100175592	EDWARDS	CO		11/12/2024		1,181		(96)			(96)		1,085	1,085			
100068510	HOT SPRINGS	AR		08/25/2021		1,251		(166)			(166)		1,085	1,085			
100158439	HONOLULU	HI		07/10/2024		1,113		(28)			(28)		1,085	1,085			
100156510	PORTERVILLE	CA		06/24/2024		1,145		(60)			(60)		1,085	1,085			
100102963	MIAMI GARDENS	FL		06/22/2023		1,495		(409)			(409)		1,085	1,085			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091488	BROOKLYN	NY		01/20/2023		6,900		(5,815)			(5,815)		1,085	1,085			
100160215	OCALA	FL		07/18/2024		1,147		(61)			(61)		1,085	1,085			
100145828	KISSIMMEE	FL		03/15/2024		1,214		(129)			(129)		1,085	1,085			
100150042	WESLEY CHAPEL	FL		06/07/2024		1,132		(47)			(47)		1,085	1,085			
100147590	LOS ANGELES	CA		04/04/2024		1,418		(332)			(332)		1,086	1,086			
100160168	BORREGO SPRINGS	CA		07/18/2024		1,187		(102)			(102)		1,086	1,086			
100155943	KATY	TX		06/17/2024		1,108		(23)			(23)		1,085	1,086		1	1
100140472	POMPANO BEACH	FL		01/17/2024		1,128		(42)			(42)		1,086	1,086			
100140981	HOLIDAY	FL		03/28/2024		1,082		4			4		1,086	1,086			
100099573	CAPITOL HEIGHTS	MD		04/06/2023		1,388		(302)			(302)		1,086	1,086			
100152683	TAMPA	FL		05/17/2024		1,053		32			32		1,085	1,086		1	1
100071250	HOMESTEAD	FL		10/01/2021		1,080		6			6		1,086	1,086			
100156531	MANOR	TX		06/24/2024		1,086		1			1		1,086	1,086			
100174891	WAIKOLOA	HI		10/31/2024		1,056		31			31		1,087	1,087			
100168166	SOMERVILLE	MA		09/20/2024		1,239		(152)			(152)		1,087	1,087			
100164349	ELK GROVE	CA		08/21/2024		1,135		(48)			(48)		1,087	1,087			
100171885	TRACY	CA		10/17/2024		600		(56)			(56)		545	1,087		542	542
100165313	LOS ANGELES	CA		08/29/2024		1,100		(13)			(13)		1,087	1,087			
100131891	LUBBOCK	TX		10/06/2023		1,246		(159)			(159)		1,087	1,087			
100169391	DELRAY BEACH	FL		09/27/2024		1,269		(182)			(182)		1,087	1,087			
100115561	MYRTLE BEACH	SC		07/19/2023		1,204		(117)			(117)		1,087	1,087			
100139403	LIBERTY	NY		12/28/2023		1,162		(75)			(75)		1,087	1,087			
100146504	NORTH CHARLESTON	SC		03/19/2024		1,254		(167)			(167)		1,087	1,087			
100155515	YUCAIPA	CA		06/18/2024		1,285		(198)			(198)		1,087	1,087			
100138779	MASCOTTE	FL		12/21/2023		1,266		(178)			(178)		1,087	1,087			
100155477	UMATILLA	FL		06/18/2024		1,196		(108)			(108)		1,087	1,087			
100109232	SIERRA VISTA	AZ		07/21/2023		1,241		(154)			(154)		1,087	1,087			
100165801	HAYWARD	CA		08/29/2024		1,162		(74)			(74)		1,087	1,087			
100110009	GREENVILLE	SC		06/23/2023		1,146		(59)			(59)		1,087	1,087			
100111941	UPPER DARBY	PA		06/29/2023		351		736			736		1,087	1,087			
100172871	LONG BEACH	CA		10/25/2024		1,341		(253)			(253)		1,088	1,088			
100157956	ANCHORAGE	AK		07/09/2024		1,146		(58)			(58)		1,088	1,088			
100126329	NEW CANEY	TX		08/30/2023		1,196		(109)			(109)		1,088	1,088			
100117270	PHILADELPHIA	PA		07/20/2023		1,082		6			6		1,088	1,088			
100025613	WARREN	MI		09/20/2018		505		583			583		1,088	1,088			
100154546	HENDERSON	NV		06/14/2024		1,256		(168)			(168)		1,088	1,088			
100146765	DESERT HOT SPRINGS	CA		03/20/2024		1,286		(198)			(198)		1,088	1,088			
100109876	PHILADELPHIA	PA		06/22/2023		1,156		(68)			(68)		1,088	1,088			
100169856	DECATUR	GA		09/30/2024		806		(78)			(78)		728	1,088		361	361
100055841	TUCSON	AZ		03/23/2021		1,517		(429)			(429)		1,088	1,088			
100156604	PHILADELPHIA	PA		06/24/2024		1,145		(56)			(56)		1,088	1,088			
100173791	PHOENIX	AZ		10/30/2024		1,171		(83)			(83)		1,089	1,089			
100112504	RIVERTON	IA		06/29/2023		517		571			571		1,089	1,089			
100077247	LAUDERDALE LAKES	FL		01/03/2022		1,133		(44)			(44)		1,089	1,089			
100151370	KILLEEN	TX		05/10/2024		1,123		(35)			(35)		1,089	1,089			
100164849	HAPPY VALLEY	OR		08/26/2024		1,196		(107)			(107)		1,089	1,089			
100164154	JURUPA VALLEY	CA		08/21/2024		1,120		(31)			(31)		1,089	1,089			
100143428	KISSIMMEE	FL		02/16/2024		1,215		(126)			(126)		1,089	1,089			
100084679	QUINCY	FL		08/02/2022		1,494		(405)			(405)		1,089	1,089			
100171474	BELLINGHAM	WA		10/16/2024		1,168		(79)			(79)		1,089	1,089			
100169252	IRVINGTON	NJ		09/27/2024		1,184		(95)			(95)		1,089	1,089			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156087	JOSHUA TREE	CA		06/18/2024		1,379		(290)			(290)		1,089	1,089			
100047851	GREEN BAY	WI		11/20/2020		1,394		(305)			(305)		1,089	1,089			
100054361	ROCK HILL	SC		03/23/2021		1,289		(200)			(200)		1,089	1,089			
100119756	KANSAS CITY	MO		08/08/2023		1,177		(88)			(88)		1,089	1,089			
100091467	CHICAGO	IL		01/20/2023		1,154		(65)			(65)		1,089	1,089			
100159387	OCALA	FL		07/15/2024		908		182			182		1,090	1,090			
100149879	BAKERSFIELD	CA		04/29/2024		1,066		23			23		1,090	1,090			
100101921	PALM SPRINGS	CA		04/14/2023		1,259		(169)			(169)		1,090	1,090			
100110827	CINCINNATI	OH		06/29/2023		1,037		52			52		1,090	1,090			
100172631	LAS VEGAS	NV		10/24/2024		1,245		(156)			(156)		1,090	1,090			
100161131	PENDERGRASS	GA		07/24/2024		1,031		59			59		1,090	1,090			
100159352	SHERRILLS FORD	NC		07/15/2024		1,029		61			61		1,090	1,090			
100155901	ROYSE CITY	TX		06/17/2024		1,166		(78)			(78)		1,088	1,090		1	1
100154202	CHICAGO	IL		07/11/2024		1,297		(208)			(208)		1,090	1,090			
100115263	LUTZ	FL		07/17/2023		1,180		(90)			(90)		1,090	1,090			
100158637	HOUSTON	TX		07/10/2024		1,166		(76)			(76)		1,090	1,090			
100142081	DORAL	FL		02/29/2024		1,445		(355)			(355)		1,090	1,090			
100141565	CLAYTON	NC		01/30/2024		1,187		(97)			(97)		1,090	1,090			
100082791	ENSCHEDE	NLD		04/27/2022		1,123						(49)	1,074	1,090	17		17
100168544	DENVER	CO		09/25/2024		1,192		(102)			(102)		1,090	1,090			
100114494	BIRMINGHAM	AL		06/29/2023		584		506			506		1,090	1,090			
100160429	DANBURY	CT		07/19/2024		1,269		(178)			(178)		1,090	1,090			
100154198	MIAMI	FL		07/11/2024		1,231		(140)			(140)		1,091	1,091			
100076183	MONACA	PA		01/07/2022		1,175		(84)			(84)		1,091	1,091			
100136816	BUENA	NJ		11/27/2023		1,200		(109)			(109)		1,091	1,091			
100111894	DES MOINES	IA		06/29/2023		457		634			634		1,091	1,091			
100163291	ARLETA	CA		08/13/2024		1,165		(74)			(74)		1,091	1,091			
100174495	SANTA CLARITA	CA		10/31/2024		1,090		2			2		1,091	1,091			
100172329	FILLMORE	CA		10/23/2024		1,200		(109)			(109)		1,091	1,091			
100164044	LOS ANGELES	CA		08/21/2024		1,340		(249)			(249)		1,091	1,091			
100047186	VISALIA	CA		11/20/2020		1,807		(716)			(716)		1,091	1,091			
100156114	MCALLEN	TX		06/18/2024		1,126		(35)			(35)		1,091	1,091			
100139841	UNITED KINGDOM	GBR		12/18/2023		1,101						(9)	1,092	1,091	0		0
100151608	ORLANDO	FL		05/10/2024		1,161		(69)			(69)		1,092	1,092			
100120440	PORTSMOUTH	VA		08/18/2023		1,285		(194)			(194)		1,092	1,092			
100143594	EASTON	PA		02/21/2024		1,182		(90)			(90)		1,092	1,092			
100013213	LAUDERHILL	FL		05/25/2017		811		281			281		1,092	1,092			
100164691	PARKER	CO		08/23/2024		1,384		(293)			(293)		1,092	1,092			
100158109	GROVE CITY	OH		07/09/2024		1,628		(68)			(68)		1,560	1,092		(468)	(468)
100139355	TRENTON	NJ		12/28/2023		1,111		(18)			(18)		1,092	1,092			
100158070	SOUTH GLASTONBURY	CT		07/09/2024		1,498		(74)			(74)		1,424	1,092		(332)	(332)
100171207	TARZANA	CA		10/16/2024		1,312		(220)			(220)		1,092	1,092			
100166069	SEVIERVILLE	TN		09/09/2024		1,093		(1)			(1)		1,092	1,092			
100152627	RICHMOND HILL	GA		05/17/2024		1,078		13			13		1,091	1,092		1	1
100163047	NAPLES	FL		08/13/2024		1,219		(127)			(127)		1,092	1,092			
100111683	DETROIT	MI		06/29/2023		944		148			148		1,093	1,093			
100159247	EAGLE	ID		07/15/2024		1,148		(55)			(55)		1,093	1,093			
100142303	DAVENPORT	FL		03/15/2024		1,178		(85)			(85)		1,093	1,093			
100090691	LINWOOD	PA		12/29/2022		1,178		(85)			(85)		1,093	1,093			
100146605	BABYLON	NY		03/20/2024		1,373		(280)			(280)		1,093	1,093			
100149839	PALMDALE	CA		04/29/2024		1,506		(412)			(412)		1,093	1,093			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115160	PHILADELPHIA	PA		07/17/2023		1,177		(83)			(83)		1,094	1,094			
100152575	KATY	TX		05/17/2024		1,022		71			71		1,093	1,094		1	1
100090100	CONYERS	GA		01/13/2023		1,315		(221)			(221)		1,094	1,094			
100108440	DEEPWATER	NJ		05/25/2023		1,161		(67)			(67)		1,094	1,094			
100163006	MELISSA	TX		08/13/2024		1,196		(104)			(104)		1,092	1,094		2	2
100153371	WYLIE	TX		05/30/2024		1,112		(18)			(18)		1,094	1,094			
100139152	EAST POINT	GA		12/28/2023		1,286		(192)			(192)		1,094	1,094			
100136114	CHICAGO	IL		12/18/2023		1,102		(7)			(7)		1,095	1,094		(1)	(1)
100156445	BERTHOUD	CO		06/24/2024		1,203		(109)			(109)		1,094	1,094			
100168342	HOUGHTON LAKE	MI		09/25/2024		1,217		(122)			(122)		1,094	1,094			
100161870	LOS ANGELES	CA		07/31/2024		1,317		(222)			(222)		1,094	1,094			
100108099	HOUSTON	TX		05/24/2023		1,333		(239)			(239)		1,094	1,094			
100143655	GAINESVILLE	VA		02/22/2024		1,597		(224)			(224)		1,373	1,094		(278)	(278)
100160193	ROTONDA WEST	FL		07/18/2024		1,069		26			26		1,094	1,094			
100112148	ATLANTA	GA		06/29/2023		(1,140)		2,235			2,235		1,095	1,095			
100146762	DALLAS	TX		03/20/2024		1,146		(51)			(51)		1,095	1,095			
100149103	FITCHBURG	MA		04/19/2024		1,302		(207)			(207)		1,095	1,095			
100130335	BAYTOWN	TX		09/28/2023		1,435		(340)			(340)		1,095	1,095			
100133812	TULSA	OK		10/20/2023		1,286		(191)			(191)		1,095	1,095			
100174700	SUFFIELD	CT		10/31/2024		1,031		64			64		1,095	1,095			
100135954	KATY	TX		11/15/2023		1,560		(466)			(466)		1,095	1,095			
100147511	PHILADELPHIA	PA		04/03/2024		1,439		(344)			(344)		1,095	1,095			
100049531	CORDOVA	TN		11/20/2020		1,834		(739)			(739)		1,095	1,095			
100138689	OAK RIDGE	TN		02/02/2024		1,359		(264)			(264)		1,095	1,095			
100147622	PANAMA CITY	FL		04/04/2024		1,054		41			41		1,095	1,095			
100154530	FLAGSTAFF	AZ		06/14/2024		1,218		(123)			(123)		1,095	1,095			
100116556	ROSENBERG	TX		07/20/2023		1,267		(172)			(172)		1,095	1,095			
100162669	BREMERTON	WA		08/12/2024		984		111			111		1,095	1,095			
100151840	BAKERSFIELD	CA		05/10/2024		1,213		(118)			(118)		1,095	1,095			
100162529	MARYSVILLE	WA		08/12/2024		1,105		(10)			(10)		1,095	1,095			
100164602	DALLAS	TX		08/21/2024		1,132		(36)			(36)		1,095	1,095			
100158903	CHAMPION	PA		07/12/2024		1,211		(116)			(116)		1,095	1,095			
100164957	HILO	HI		08/28/2024		1,121		(25)			(25)		1,096	1,096			
100089955	GALVESTON	TX		01/26/2023		1,839		(743)			(743)		1,096	1,096			
100164593	FAIRFIELD	CA		08/21/2024		1,318		(222)			(222)		1,096	1,096			
100171927	LEANDER	TX		10/17/2024		817		(44)			(44)		773	1,096		323	323
100113589	DELTONA	FL		06/29/2023		362		734			734		1,096	1,096			
100150717	LOCKHART	TX		05/06/2024		1,173		(78)			(78)		1,095	1,096		1	1
100164630	WEST COVINA	CA		08/21/2024		1,165		(69)			(69)		1,096	1,096			
100147496	ORLANDO	FL		04/03/2024		1,119		(23)			(23)		1,096	1,096			
100053578	MOUNT PLEASANT	MI		03/23/2021		1,356		(260)			(260)		1,096	1,096			
100154667	GULFPORT	FL		07/19/2024		1,307		(210)			(210)		1,097	1,097			
100143578	CHICAGO	IL		02/21/2024		1,198		(101)			(101)		1,097	1,097			
100031249	RANCHO SANTA MARGARI	CA		03/29/2019		3,580		(2,483)			(2,483)		1,097	1,097			
100156630	NEW ORLEANS	LA		06/24/2024		1,190		(93)			(93)		1,097	1,097			
100170491	LOS ANGELES	CA		10/09/2024		1,168		(71)			(71)		1,097	1,097			
100165454	BAKERSFIELD	CA		08/29/2024		1,148		(53)			(53)		1,095	1,097		2	2
100156199	DUNEDIN	FL		06/20/2024		1,186		(89)			(89)		1,097	1,097			
100142172	CALERA	AL		02/29/2024		1,210		(113)			(113)		1,097	1,097			
100160015	PORT ST LUCIE	FL		08/16/2024		1,058		39			39		1,097	1,097			
100054231	CHARLOTTE	NC		03/23/2021		1,284		(187)			(187)		1,097	1,097			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160937	ROSEVILLE	CA		07/24/2024		1,220		(123)			(123)		1,097	1,097			
100043503	LANCASTER	NY		08/13/2020		1,337		(239)			(239)		1,098	1,098			
100157936	LONGS	SC		07/09/2024		898		200			200		1,098	1,098			
100078621	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		1,119						20	1,139	1,098	(41)		(41)
100159519	EDINBURG	TX		07/15/2024		1,137		(39)			(39)		1,098	1,098			
100128441	DAVENPORT	FL		09/15/2023		1,230		(130)			(130)		1,099	1,098		(2)	(2)
100139303	WINTER HAVEN	FL		12/28/2023		1,249		(151)			(151)		1,098	1,098			
100148134	GURNEE	IL		04/10/2024		1,242		(144)			(144)		1,098	1,098			
100139365	SWEDESBORO	NJ		12/28/2023		1,150		(52)			(52)		1,098	1,098			
100108278	HAGERSTOWN	MD		05/24/2023		1,351		(252)			(252)		1,099	1,098		(1)	(1)
100043496	JACKSONVILLE	FL		08/13/2020		1,360		(262)			(262)		1,098	1,098			
100112695	ST PETERS	MO		06/29/2023		544		555			555		1,098	1,098			
100108070	SEASIDE PARK	NJ		05/24/2023		1,287		(188)			(188)		1,098	1,098			
100153281	PAWLEYS ISLAND	SC		05/30/2024		1,163		(65)			(65)		1,098	1,098			
100158075	CHANDLER	AZ		07/09/2024		1,375		(5)			(5)		1,370	1,098		(272)	(272)
100163069	MCKINNEY	TX		08/13/2024		1,224		(126)			(126)		1,098	1,098			
100133787	TITUSVILLE	FL		10/20/2023		1,289		(191)			(191)		1,098	1,098			
100103185	WATERBURY	CT		04/21/2023		1,210		(112)			(112)		1,098	1,098			
100132652	THERMAL	CA		11/03/2023		1,307		(208)			(208)		1,099	1,099			
100045936	MIMS	FL		11/25/2020		2,081		(983)			(983)		1,098	1,099			
100024501	SCHENECTADY	NY		09/20/2018		269		829			829		1,099	1,099			
100130040	PHILADELPHIA	PA		09/27/2023		1,173		(75)			(75)		1,099	1,099			
100068292	ALPENA	MI		08/25/2021		1,238		(139)			(139)		1,099	1,099			
100159234	TEMPE	AZ		07/15/2024		1,213		(115)			(115)		1,099	1,099			
100168549	WASHINGTON	DC		09/25/2024		1,178		(79)			(79)		1,099	1,099			
100128449	WALLINGFORD	CT		09/15/2023		1,263		(164)			(164)		1,099	1,099			
100047190	LOVELAND	CO		11/20/2020		1,682		(583)			(583)		1,099	1,099			
100113767	FAIRBURY	NE		06/29/2023		996		103			103		1,099	1,099			
100150799	SCRANTON	PA		05/08/2024		1,173		(74)			(74)		1,099	1,099			
100154174	LITTLE ELM	TX		07/11/2024		1,200		(101)			(101)		1,099	1,099			
100174335	GULF SHORES	AL		10/31/2024		1,031		68			68		1,099	1,099			
100162865	ESCONDIDO	CA		08/12/2024		1,202		(103)			(103)		1,099	1,099			
100156414	FORT LAUDERDALE	FL		06/24/2024		1,157		(58)			(58)		1,099	1,099			
100178260	SANTA MONICA	CA		11/19/2024		1,195		(95)			(95)		1,099	1,099			
100158159	LITHIA	FL		07/09/2024		1,376		(5)			(5)		1,371	1,099		(272)	(272)
100085139	UTRECHT	NLD		07/27/2022		1,145						(91)	1,054	1,099	45		45
100155912	KATY	TX		06/17/2024		1,156		(58)			(58)		1,098	1,100		1	1
100159333	PARRISH	FL		07/15/2024		1,064		36			36		1,100	1,100			
100118888	DELRAY BEACH	FL		08/30/2023		1,381		(281)			(281)		1,100	1,100			
100145785	CANFIELD	OH		05/08/2024		1,330		(230)			(230)		1,100	1,100			
100164722	SARASOTA	FL		08/23/2024		1,242		(142)			(142)		1,100	1,100			
100161712	LAS VEGAS	NV		07/30/2024		1,239		(139)			(139)		1,100	1,100			
100139272	BOWLING GREEN	FL		12/28/2023		1,118		(18)			(18)		1,100	1,100			
100139350	WILMINGTON	DE		12/28/2023		1,138		(38)			(38)		1,100	1,100			
100139655	MYRTLE CREEK	OR		12/28/2023		1,333		(232)			(232)		1,100	1,100			
100163193	FRESNO	CA		08/13/2024		1,154		(53)			(53)		1,100	1,100			
100152461	HAMILTON	NJ		05/16/2024		1,228		(128)			(128)		1,100	1,100			
100151939	SALT LAKE CITY	UT		06/14/2024		1,361		(260)			(260)		1,101	1,101			
100149981	AURORA	CO		06/07/2024		1,208		(108)			(108)		1,101	1,101			
100156581	RALEIGH	NC		06/24/2024		1,169		(68)			(68)		1,101	1,101			
100172206	GARDENA	CA		10/17/2024		1,194		(94)			(94)		1,101	1,101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173716	LAUDERHILL	FL		10/30/2024		1,173		(73)			(73)		1,101	1,101			
100053757	SCOTTSVILLE	KY		03/23/2021		1,291		(190)			(190)		1,101	1,101			
100135583	LANCASTER	TX		11/09/2023		1,276		(175)			(175)		1,101	1,101			
100172258	VENUS	TX		10/21/2024		582		(30)			(30)		552	1,101		549	549
100153460	HACKETTSTOWN	NJ		05/30/2024		(1,151)		2,252			2,252		1,101	1,101			
100164374	TAMPA	FL		08/21/2024		1,145		(44)			(44)		1,101	1,101			
100160889	BIG BEAR LAKE	CA		07/24/2024		1,182		(81)			(81)		1,101	1,101			
100091221	GRAND PRAIRIE	TX		01/31/2023		1,459		(358)			(358)		1,101	1,101			
100151556	MIAMI LAKES	FL		05/10/2024		1,146		(45)			(45)		1,101	1,101			
100153309	PORTLAND	OR		05/30/2024		1,159		(58)			(58)		1,101	1,101			
100136838	TRENTON	NJ		11/27/2023		1,189		(88)			(88)		1,101	1,101			
100153231	CINCINNATI	OH		05/30/2024		1,174		(74)			(74)		1,100	1,101		1	1
100163984	HIALEAH	FL		08/21/2024		1,174		(73)			(73)		1,101	1,101			
100101748	MIDDLETOWN	NY		03/31/2023		1,155		(54)			(54)		1,101	1,101			
100046618	JONESBORO	GA		11/25/2020		1,778		(677)			(677)		1,101	1,101			
100153199	GASTONIA	NC		05/30/2024		1,020		(78)			(78)		942	1,101		159	159
100159232	TOMS RIVER	NJ		07/15/2024		1,200		(99)			(99)		1,102	1,102			
100099813	BRIDGEPORT	CT		02/28/2023		1,147		(46)			(46)		1,102	1,102			
100152680	PALM HARBOR	FL		05/17/2024		1,121		(19)			(19)		1,102	1,102			
100161169	MIAMI	FL		07/25/2024		1,304		(202)			(202)		1,102	1,102			
100050104	BIRMINGHAM	AL		11/20/2020		1,113		(11)			(11)		1,102	1,102			
100162804	ARNOLD	CA		08/12/2024		1,100		2			2		1,102	1,102			
100150832	PEMBROKE	GA		05/08/2024		1,181		(79)			(79)		1,102	1,102			
100112625	COLUMBIA	SC		06/29/2023		738		364			364		1,102	1,102			
100155129	FOREST FALLS	CA		07/19/2024		1,152		(50)			(50)		1,102	1,102			
100065446	MEMPHIS	TN		07/28/2021		1,224		(122)			(122)		1,102	1,102			
100152962	PLAINFIELD	NJ		06/27/2024		1,183		(81)			(81)		1,102	1,102			
100154086	DENVER	NC		07/11/2024		1,265		(163)			(163)		1,102	1,102			
100055111	GONZALES	TX		03/23/2021		1,290		(188)			(188)		1,102	1,102			
100054695	NEW IBERIA	LA		03/23/2021		707		402			402		1,109	1,102		(7)	(7)
100112139	SCHENECTADY	NY		06/29/2023		514		589			589		1,102	1,102			
100151675	CASA GRANDE	AZ		05/10/2024		1,080		23			23		1,102	1,102			
100150876	SWAINSBORO	GA		05/08/2024		1,128		(26)			(26)		1,102	1,102			
100167140	AUBURN	WA		09/13/2024		1,141		(39)			(39)		1,102	1,102			
100159265	HIGHLAND	MD		07/15/2024		1,182		(80)			(80)		1,102	1,102			
100159344	MYRTLE BEACH	SC		07/15/2024		1,052		50			50		1,103	1,103			
100150074	ALBURTIS	PA		06/14/2024		1,114		(12)			(12)		1,103	1,103			
100156175	CHANDLER	TX		06/20/2024		1,241		(139)			(139)		1,103	1,103			
100126908	MABLETON	GA		08/30/2023		364		739			739		1,103	1,103			
100053942	BROOKPORT	IL		03/23/2021		1,744		(641)			(641)		1,103	1,103			
100140185	LAS VEGAS	NV		01/11/2024		1,149		(46)			(46)		1,103	1,103			
100017745	ESCONDIDO	CA		04/26/2018		1,364		(261)			(261)		1,103	1,103			
100139486	LAS VEGAS	NV		12/28/2023		1,357		(255)			(255)		1,103	1,103			
100031081	HAMILTON TWP	NJ		03/29/2019		618		485			485		1,103	1,103			
100158829	HENDERSON	NV		07/12/2024		1,194		(91)			(91)		1,103	1,103			
100162972	ORANGEBURG	SC		08/12/2024		1,128		(25)			(25)		1,103	1,103			
100055097	NORTH CHARLESTON	SC		03/23/2021		1,474		(371)			(371)		1,103	1,103			
100138406	KNOXVILLE	TN		12/18/2023		1,316		(213)			(213)		1,103	1,103			
100148640	MC KENZIE	TN		05/15/2024		1,163		(60)			(60)		1,103	1,103			
100149906	SAN JOSE	CA		04/29/2024		1,197		(94)			(94)		1,103	1,103			
100071617	LEWISTON	MI		10/14/2021		1,227		(124)			(124)		1,103	1,103			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110819	ASHLAND	OH		06/29/2023		565		538			538		1,103	1,103			
100159709	CHARLOTTE	NC		08/23/2024		1,239		(136)			(136)		1,103	1,103			
100109861	WYOMING	MI		06/22/2023		1,215		(111)			(111)		1,103	1,103			
100128111	MADISON	TN		09/08/2023		944		159			159		1,103	1,103			
100152910	ALABASTER	AL		05/22/2024		1,191		(87)			(87)		1,103	1,103			
100165061	MILLVILLE	NJ		08/28/2024		1,234		(131)			(131)		1,103	1,103			
100166186	LEAVENWORTH	WA		09/09/2024		1,197		(94)			(94)		1,103	1,103			
100157755	FONTANA	CA		07/02/2024		1,247		(144)			(144)		1,103	1,103			
100128740	BALTIMORE	MD		09/21/2023		1,251		(147)			(147)		1,104	1,103			
100156569	FONTANA	CA		06/24/2024		1,208		(105)			(105)		1,103	1,103			
100099596	FORT WALTON BEACH	FL		04/06/2023		1,466		(362)			(362)		1,103	1,103			
100141309	NEWARK	DE		01/30/2024		725		378			378		1,104	1,104			
100164348	BLOOMINGDALE	GA		08/21/2024		1,081		22			22		1,104	1,104			
100161119	MANCOS	CO		07/24/2024		1,176		(72)			(72)		1,104	1,104			
100153180	GREENVILLE	NC		05/30/2024		1,153		(49)			(49)		1,104	1,104			
100132396	MEMPHIS	TN		11/03/2023		968		135			135		1,104	1,104			
100109864	CLEVELAND	OH		06/22/2023		1,182		(78)			(78)		1,104	1,104			
100150749	MCKINNEY	TX		05/06/2024		1,205		(102)			(102)		1,103	1,104		1	1
100146311	BROOKS	GA		03/19/2024		1,260		(155)			(155)		1,104	1,104			
100160062	MIAMI GARDENS	FL		07/17/2024		1,272		(169)			(169)		1,102	1,104		2	2
100065304	MONTGOMERY	AL		07/28/2021		1,136		(32)			(32)		1,104	1,104			
100133496	MIAMI	FL		10/19/2023		1,133		(29)			(29)		1,104	1,104			
100164107	GWYNN OAK	MD		08/21/2024		1,194		(90)			(90)		1,104	1,104			
100150681	SPRING	TX		05/06/2024		1,179		(75)			(75)		1,103	1,104		1	1
100146378	TUCSON	AZ		03/19/2024		1,311		(207)			(207)		1,105	1,105			
100139292	BOYNTON BEACH	FL		12/28/2023		377		727			727		1,105	1,105			
100155012	BRADENTON	FL		07/19/2024		1,187		(82)			(82)		1,105	1,105			
100152418	NORTH MYRTLE BEACH	SC		05/17/2024		1,175		(70)			(70)		1,105	1,105			
100103365	ROTTERDAM	NLD		04/28/2023		1,137						(2)	1,135	1,105	(31)		(31)
100113787	STAFFORD	VA		06/29/2023		324		781			781		1,105	1,105			
100164853	BRADENTON	FL		08/26/2024		1,352		(247)			(247)		1,105	1,105			
100047348	JACKSONVILLE	FL		11/20/2020		1,340		(235)			(235)		1,105	1,105			
100149545	CHARLOTTE	NC		04/26/2024		1,313		(208)			(208)		1,105	1,105			
100163941	POWAY	CA		10/04/2024		1,323		(218)			(218)		1,105	1,105			
100169176	CASTLE ROCK	CO		09/27/2024		1,162		(57)			(57)		1,105	1,105			
100160172	TAMARAC	FL		07/18/2024		1,190		(85)			(85)		1,105	1,105			
100101122	JONESBOROUGH	TN		04/28/2023		1,313		(207)			(207)		1,105	1,105			
100154743	MIDDLETOWN	CT		07/19/2024		1,314		(209)			(209)		1,106	1,106			
100090060	ATLANTA	GA		01/13/2023		1,414		(309)			(309)		1,106	1,106			
100159014	PALM HARBOR	FL		08/15/2024		1,310		(204)			(204)		1,106	1,106			
100133236	AURORA	IL		11/29/2023		1,258		(153)			(153)		1,106	1,106			
100155108	KELLER	TX		07/19/2024		1,212		(106)			(106)		1,106	1,106			
100102147	FORT WORTH	TX		04/14/2023		1,403		(246)			(246)		1,157	1,106		(51)	(51)
100152538	MIDLOTHIAN	VA		05/17/2024		1,165		(61)			(61)		1,105	1,106		1	1
100147208	MIDDLETOWN	NY		03/28/2024		1,162		(56)			(56)		1,106	1,106			
100164329	COMMERCE CITY	CO		08/21/2024		1,186		(80)			(80)		1,106	1,106			
100118937	NEW CARROLLTON	MD		07/27/2023		1,359		(253)			(253)		1,106	1,106			
100152521	BELVIDERE	IL		05/17/2024		1,145		(40)			(40)		1,105	1,106		1	1
100142019	TOBYHANNA	PA		02/29/2024		1,290		(184)			(184)		1,106	1,106			
100146071	PONTE VEDRA BEACH	FL		03/19/2024		1,312		(206)			(206)		1,106	1,106			
100026237	MARION	NY		09/20/2018		608		498			498		1,106	1,106			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133154	AURORA	IL		11/29/2023		1,252		(146)			(146)		1,106	1,106			
100115258	KANSAS CITY	MO		07/17/2023		1,170		(63)			(63)		1,106	1,106			
100164523	VACAVILLE	CA		08/21/2024		1,289		(182)			(182)		1,106	1,106			
100152254	GREENVILLE	SC		05/17/2024		1,140		(34)			(34)		1,107	1,107			
100119605	HOUSTON	TX		07/31/2023		1,163		(57)			(57)		1,107	1,107			
100031416	SACRAMENTO	CA		03/29/2019		879		228			228		1,107	1,107			
100154766	CINCINNATI	OH		07/19/2024		1,395		(288)			(288)		1,107	1,107			
100158828	DANBURY	WI		07/12/2024		1,243		(136)			(136)		1,107	1,107			
100142615	MUSTANG	OK		02/08/2024		1,209		(102)			(102)		1,107	1,107			
100156352	PUNTA GORDA	FL		07/25/2024		1,256		(150)			(150)		1,107	1,107			
100119026	LAKE ISABELLA	CA		07/27/2023		1,240		(133)			(133)		1,107	1,107			
100135994	PHILADELPHIA	PA		11/16/2023		1,235		(128)			(128)		1,107	1,107			
100102207	MONROE	GA		04/14/2023		1,186		(79)			(79)		1,107	1,107			
100159053	SANTA CLARA	CA		08/15/2024		1,132		(25)			(25)		1,107	1,107			
100160233	CLEVELAND	GA		07/18/2024		1,195		(88)			(88)		1,107	1,107			
100046225	NEW BOSTON	OH		11/25/2020		1,537		(430)			(430)		1,107	1,107			
100167008	SEASIDE	CA		09/13/2024		1,293		(186)			(186)		1,108	1,108			
100156559	DENTON	TX		06/24/2024		1,159		(52)			(52)		1,108	1,108			
100156543	FISHERS	IN		06/24/2024		1,159		(52)			(52)		1,108	1,108			
100088179	OKLAHOMA CITY	OK		10/25/2022		1,432		(324)			(324)		1,108	1,108			
100158089	HAPPY VALLEY	OR		07/09/2024		1,381		1			1		1,382	1,108		(274)	(274)
100053825	MAPLE GROVE	MN		03/23/2021		1,373		(263)			(263)		1,110	1,108		(2)	(2)
100120856	MEMPHIS	TN		08/25/2023		1,288		(180)			(180)		1,108	1,108			
100150721	FORT WORTH	TX		05/06/2024		1,208		(101)			(101)		1,107	1,108		1	1
100163273	NASHVILLE	TN		08/13/2024		1,154		(46)			(46)		1,108	1,108			
100147606	LA PUENTE	CA		04/04/2024		1,521		(413)			(413)		1,108	1,108			
100117439	ELLENWOOD	GA		07/20/2023		974		134			134		1,108	1,108			
100174910	CONWAY	SC		10/31/2024		958		150			150		1,108	1,108			
100168498	FREDERICKSBURG	TX		09/25/2024		1,198		(90)			(90)		1,108	1,108			
100136074	ROYSE CITY	TX		11/16/2023		1,200		(91)			(91)		1,108	1,108			
100112260	BUSH	LA		06/29/2023		362		746			746		1,109	1,109			
100153472	ROTONDA WEST	FL		05/30/2024		1,087		21			21		1,109	1,109			
100154717	PHOENIX	AZ		07/19/2024		1,285		(177)			(177)		1,109	1,109			
100149572	PRINCETON	TX		04/26/2024		1,193		(85)			(85)		1,109	1,109			
100162020	TRUCKEE	CA		07/31/2024		1,137		(28)			(28)		1,109	1,109			
100167936	LAKE ARROWHEAD	CA		09/20/2024		1,307		(198)			(198)		1,109	1,109			
100173788	UNION CITY	CA		10/30/2024		1,295		(186)			(186)		1,109	1,109			
100045696	BEACH HAVEN	NJ		11/25/2020		1,583		(474)			(474)		1,109	1,109			
100155880	AVENTURA	FL		06/17/2024		1,226		(118)			(118)		1,107	1,109		1	1
100159960	AVENTURA	FL		08/16/2024		1,365		(255)			(255)		1,109	1,109			
100154910	NORTH MYRTLE BEACH	SC		07/19/2024		1,302		(193)			(193)		1,109	1,109			
100152775	MONROE	GA		05/22/2024		1,271		(162)			(162)		1,109	1,109			
100146695	YERINGTON	NV		03/20/2024		1,392		(283)			(283)		1,109	1,109			
100155886	FATE	TX		06/17/2024		1,179		(71)			(71)		1,108	1,109		1	1
100157862	SEVIERVILLE	TN		07/09/2024		1,167		(57)			(57)		1,109	1,109			
100152980	MARRERO	LA		06/27/2024		1,259		(150)			(150)		1,109	1,109			
100169092	BLAIRSVILLE	GA		09/27/2024		1,148		(39)			(39)		1,109	1,109			
100158127	WALLINGTON	NJ		07/09/2024		1,404		(20)			(20)		1,384	1,110		(274)	(274)
100025534	DUNCANVILLE	TX		09/20/2018		1,011		99			99		1,110	1,110			
100139345	WILLINGBORO	NJ		12/28/2023		1,205		(95)			(95)		1,110	1,110			
100155186	MYRTLE BEACH	SC		07/19/2024		1,249		(139)			(139)		1,110	1,110			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139215	ANDERSON	IN		12/28/2023		1,195		(85)			(85)		1,110	1,110			
100090219	NASHVILLE	TN		01/13/2023		1,327		(217)			(217)		1,110	1,110			
100017073	MONTEZUMA	GA		04/26/2018		620		490			490		1,110	1,110			
100156595	CARTERSVILLE	GA		06/24/2024		1,100		10			10		1,110	1,110			
100151694	CLEARWATER	FL		05/10/2024		1,056		54			54		1,110	1,110			
100174693	CHANTILLY	VA		10/31/2024		1,067		43			43		1,110	1,110			
100110981	PLYMOUTH MEETING	PA		06/29/2023		740		370			370		1,110	1,110			
100167652	EAGLE MOUNTAIN	UT		09/19/2024		1,047		63			63		1,110	1,110			
100147544	SAINT PETERSBURG	FL		04/03/2024		1,219		(109)			(109)		1,110	1,110			
100160093	VERO BEACH	FL		07/17/2024		1,043		67			67		1,110	1,110			
100161473	MURFREESBORO	TN		07/30/2024		994		(92)			(92)		901	1,110		209	209
100159498	GLENDALE	AZ		07/15/2024		1,204		(94)			(94)		1,110	1,110			
100158083	INDIALANTIC	FL		07/09/2024		1,490		(105)			(105)		1,385	1,110		(274)	(274)
100156863	COLUMBUS	OH		06/27/2024		1,162		(51)			(51)		1,110	1,110			
100140193	NAPLES	FL		01/11/2024		1,452		(341)			(341)		1,111	1,111			
100068396	CLOVIS	NM		08/25/2021		1,296		(186)			(186)		1,111	1,111			
100158753	HERRIMAN	UT		07/10/2024		1,207		(97)			(97)		1,111	1,111			
100160085	SAINT PAUL	MN		07/17/2024		1,231		(98)			(98)		1,133	1,111		(22)	(22)
100155337	FRUITLAND PARK	FL		07/19/2024		1,385		(274)			(274)		1,111	1,111			
100169903	BODEGA BAY	CA		11/08/2024		1,273		(162)			(162)		1,111	1,111			
100114966	DALLAS	TX		07/14/2023		1,238		(125)			(125)		1,113	1,111		(2)	(2)
100062443	KILLEN	AL		07/01/2021		1,114		(3)			(3)		1,111	1,111			
100159243	CHARLOTTE	NC		07/15/2024		1,121		(9)			(9)		1,111	1,111			
100168534	DENVER	CO		09/25/2024		1,274		(163)			(163)		1,111	1,111			
100150691	GARLAND	TX		05/06/2024		1,198		(88)			(88)		1,110	1,111		1	1
100147116	LEESBURG	FL		05/08/2024		1,334		(222)			(222)		1,111	1,111			
100120421	ROCK HILL	SC		08/18/2023		1,174		(62)			(62)		1,112	1,112			
100153674	GARLAND	TX		05/31/2024		1,331		(219)			(219)		1,112	1,112			
100071460	TILBURG	NLD		09/30/2021		1,127						52	1,179	1,112		(67)	(67)
100153273	LOUDON	TN		05/30/2024		1,143		(31)			(31)		1,112	1,112			
100156567	CHARLOTTE	NC		06/24/2024		1,196		(84)			(84)		1,112	1,112			
100155663	ADDISON	IL		06/18/2024		1,285		(173)			(173)		1,112	1,112			
100164986	HERNANDO BEACH	FL		08/28/2024		1,300		(188)			(188)		1,112	1,112			
100161293	CLINTON	MD		07/25/2024		1,141		(29)			(29)		1,112	1,112			
100134621	PEMBROKE PINES	FL		10/30/2023		1,225		(112)			(112)		1,112	1,112			
100165897	ALAMO	TX		08/30/2024		1,141		(29)			(29)		1,112	1,112			
100154181	JACKSONVILLE	FL		07/11/2024		1,257		(145)			(145)		1,113	1,113			
100154182	JACKSONVILLE	FL		07/11/2024		1,259		(146)			(146)		1,113	1,113			
100155910	DENTON	TX		06/17/2024		1,144		(32)			(32)		1,111	1,113		1	1
100161530	PAWTUCKET	RI		07/30/2024		1,189		(78)			(78)		1,111	1,113		2	2
100164835	AURORA	CO		08/26/2024		1,048		64			64		1,113	1,113			
100150736	NEW LONDON	CT		05/06/2024		1,131		(19)			(19)		1,112	1,113		1	1
100090959	PASADENA	TX		01/31/2023		1,482		(369)			(369)		1,113	1,113			
100091554	BAKERSFIELD	CA		03/07/2023		1,258		(145)			(145)		1,113	1,113			
100112122	FONDA	NY		06/29/2023		939		174			174		1,113	1,113			
100174319	SEVIERVILLE	TN		10/31/2024		1,045		67			67		1,113	1,113			
100091591	PINON HILLS	CA		03/07/2023		921		192			192		1,114	1,113		(1)	(1)
100149733	NEW HAVEN	CT		04/26/2024		1,151		(38)			(38)		1,113	1,113			
100140654	OCEANSIDE	CA		02/08/2024		1,268		(155)			(155)		1,113	1,113			
100169859	COLUMBIA	SC		09/30/2024		861		(68)			(68)		794	1,113		319	319
100157769	BIG PINE KEY	FL		08/01/2024		1,094		19			19		1,113	1,113			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143977	MERCED	CA		02/29/2024		1,286		(173)			(173)		1,113	1,113			
100155932	FT LAUDERDALE	FL		06/17/2024		1,250		(138)			(138)		1,112	1,113		1	1
100156670	AURORA	CO		06/24/2024		1,339		(226)			(226)		1,113	1,113			
100109882	KANSAS CITY	MO		06/22/2023		1,196		(83)			(83)		1,113	1,113			
100158541	LEHIGH ACRES	FL		07/10/2024		1,281		(168)			(168)		1,113	1,113			
100161126	NORTH CHARLESTON	SC		07/24/2024		1,195		(81)			(81)		1,113	1,113			
100128399	BALTIMORE	MD		09/15/2023		1,148		(35)			(35)		1,113	1,113			
100117679	PHILADELPHIA	PA		07/20/2023		1,232		(119)			(119)		1,113	1,113			
100088385	MIAMI	FL		01/06/2023		1,394		(280)			(280)		1,113	1,113			
100164447	WYLIE	TX		08/21/2024		1,214		(100)			(100)		1,113	1,113			
100156373	FORT LAUDERDALE	FL		07/25/2024		1,163		(50)			(50)		1,113	1,113			
100169832	CRYSTAL BEACH	TX		09/30/2024		840		(95)			(95)		745	1,114		369	369
100119788	STONE MOUNTAIN	GA		08/08/2023		1,225		(111)			(111)		1,114	1,114			
100158009	RENO	NV		07/09/2024		1,504		(115)			(115)		1,389	1,114		(275)	(275)
100000379	LA VERGNE	TN		09/27/2016		6,088		(4,975)			(4,975)		1,114	1,114			
100162758	MC GAHEYSVILLE	VA		08/12/2024		1,267		(153)			(153)		1,114	1,114			
100109998	BALTIMORE	MD		06/22/2023		1,184		(70)			(70)		1,114	1,114			
100174090	EAST WENATCHEE	WA		10/31/2024		1,111		3			3		1,114	1,114			
100169308	DAYTONA BEACH	FL		09/27/2024		1,249		(135)			(135)		1,114	1,114			
100074775	IUKA	IL		12/01/2021		1,158		(44)			(44)		1,114	1,114			
100150726	PHILADELPHIA	PA		05/06/2024		1,184		(71)			(71)		1,113	1,114		1	1
100129912	HAZEL CREST	IL		09/27/2023		1,200		(85)			(85)		1,114	1,114			
100165902	LA HABRA	CA		08/30/2024		1,300		(185)			(185)		1,114	1,114			
100158048	VANCOUVER	WA		07/09/2024		1,382		(45)			(45)		1,337	1,115		(223)	(223)
100129906	KANSAS CITY	MO		09/27/2023		1,190		(75)			(75)		1,115	1,115			
100028085	SPRING	TX		10/26/2018		1,056		59			59		1,115	1,115			
100159961	MIAMI	FL		08/16/2024		1,203		(89)			(89)		1,115	1,115			
100047505	BROOKSVILLE	FL		11/20/2020		1,377		(262)			(262)		1,115	1,115			
100103036	MIAMI	FL		06/22/2023		1,431		(316)			(316)		1,115	1,115			
100159361	WASHINGTON	UT		07/15/2024		1,032		83			83		1,115	1,115			
100173382	NEWPORT BEACH	CA		10/29/2024		1,238		(123)			(123)		1,115	1,115			
100152972	LACEY	WA		06/27/2024		1,285		(170)			(170)		1,115	1,115			
100131839	DUNDALK	MD		10/06/2023		1,210		(94)			(94)		1,115	1,115			
100154648	DADEVILLE	AL		07/19/2024		1,301		(186)			(186)		1,115	1,115			
100111335	PORT RICHEY	FL		06/29/2023		1,128		(12)			(12)		1,115	1,115			
100050175	DURYEA	PA		11/20/2020		1,194		(78)			(78)		1,115	1,115			
100103767	TAMPA	FL		05/10/2023		1,436		(320)			(320)		1,116	1,116			
100135986	ATLANTA	GA		11/16/2023		1,340		(224)			(224)		1,116	1,116			
100158685	MOBILE	AL		07/10/2024		986		129			129		1,116	1,116			
100169862	BRYSON CITY	NC		09/30/2024		914		(76)			(76)		838	1,116		278	278
100100049	LAKESIDE	AZ		03/28/2023		1,373		(257)			(257)		1,116	1,116			
100141057	BRANDON	FL		02/20/2024		1,304		(188)			(188)		1,116	1,116			
100149697	MANCHESTER	NH		04/26/2024		1,115		1			1		1,116	1,116			
100162844	PHOENIX	AZ		08/12/2024		1,240		(124)			(124)		1,116	1,116			
100160924	LAS VEGAS	NV		07/24/2024		1,190		(74)			(74)		1,116	1,116			
403051132	HOBART	IN		11/04/2024		7,712		(6,596)			(6,596)		1,116	1,116			
100139304	EL PASO	TX		12/28/2023		1,178		(62)			(62)		1,117	1,117			
100167441	SHAKER HEIGHTS	OH		09/16/2024		1,270		(153)			(153)		1,117	1,117			
100138972	SEATTLE	WA		12/21/2023		1,015		102			102		1,117	1,117			
100159025	WESTMINSTER	CO		08/15/2024		1,393		(276)			(276)		1,117	1,117			
100142094	SAN JOSE	CA		02/29/2024		1,190		(73)			(73)		1,117	1,117			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160077	LANCASTER	MA		07/17/2024		1,220		(105)			(105)		1,116	1,118		2	2
100159423	FAIR LAWN	NJ		07/15/2024		1,259		(141)			(141)		1,118	1,118			
100103271	ERIE	PA		04/27/2023		1,439		(321)			(321)		1,118	1,118			
100139224	WALNUT COVE	NC		12/28/2023		1,231		(113)			(113)		1,118	1,118			
100166065	CRYSTAL BEACH	TX		09/09/2024		1,239		(121)			(121)		1,118	1,118			
100160898	JORDAN	MN		07/24/2024		1,225		(107)			(107)		1,118	1,118			
100141232	HOUSTON	TX		01/30/2024		1,254		(136)			(136)		1,118	1,118			
100159410	WAKE FOREST	NC		07/15/2024		1,130		(12)			(12)		1,118	1,118			
100150004	CENTRAL POINT	OR		06/07/2024		1,233		(114)			(114)		1,119	1,119			
100171720	FALLING WATERS	WV		10/17/2024		1,243		(124)			(124)		1,119	1,119			
100160131	CHICAGO	IL		07/17/2024		1,256		(140)			(140)		1,117	1,119		2	2
100148399	PRINCETON	TX		04/12/2024		1,209		(90)			(90)		1,119	1,119			
100138753	CHARLOTTE	NC		12/21/2023		1,335		(216)			(216)		1,119	1,119			
100102074	SPRING	TX		04/14/2023		1,415		(296)			(296)		1,119	1,119			
100163158	ST GEORGE	UT		08/13/2024		1,204		(87)			(87)		1,117	1,119		2	2
100120254	BALTIMORE	MD		08/18/2023		1,206		(87)			(87)		1,119	1,119			
100151095	FORT WORTH	TX		05/08/2024		1,241		(122)			(122)		1,119	1,119			
100101583	SYRACUSE	NY		04/26/2023		1,205		(86)			(86)		1,119	1,119			
100155517	LITHIA SPRINGS	GA		06/18/2024		1,327		(208)			(208)		1,119	1,119			
100168669	DALLAS	TX		09/25/2024		1,278		(159)			(159)		1,119	1,119			
100143069	CORNELIUS	NC		02/14/2024		1,226		(107)			(107)		1,119	1,119			
100038516	DUBLIN	IRL		09/27/2019		(23,604)		(2,759)			(2,759)		(26,363)	1,119		27,482	27,482
100173066	WAYNE	PA		10/25/2024		1,316		(196)			(196)		1,119	1,119			
100102091	CUYAHOGA FALLS	OH		04/14/2023		1,219		(100)			(100)		1,119	1,119			
100157850	LAMBERTVILLE	NJ		07/09/2024		1,167		(47)			(47)		1,120	1,120			
100055550	MONTGOMERY	IL		03/23/2021		1,521		(402)			(402)		1,120	1,120			
100162772	ST GEORGE	UT		08/12/2024		1,187		(67)			(67)		1,120	1,120			
100151793	KISSIMMEE	FL		05/10/2024		1,050		70			70		1,120	1,120			
100150619	SAN ANTONIO	TX		05/03/2024		1,295		(175)			(175)		1,120	1,120			
100127108	DES MOINES	IA		08/30/2023		978		142			142		1,120	1,120			
100173844	DUCK	NC		10/31/2024		1,045		75			75		1,120	1,120			
100024951	WESTLAND	MI		09/20/2018		683		437			437		1,120	1,120			
100151354	LEES SUMMIT	MO		05/10/2024		1,196		(76)			(76)		1,120	1,120			
100069766	PHILADELPHIA	PA		09/01/2021		1,022		98			98		1,120	1,120			
100062704	COVINGTON	TN		07/01/2021		1,151		(30)			(30)		1,121	1,121			
100151531	TAMPA	FL		05/10/2024		1,150		(30)			(30)		1,121	1,121			
100151333	EASTON	MD		05/10/2024		1,176		(55)			(55)		1,121	1,121			
100047322	YONKERS	NY		11/20/2020		1,547		(426)			(426)		1,122	1,121		(1)	(1)
100174293	GULF SHORES	AL		10/31/2024		906		215			215		1,121	1,121			
100108387	BALTIMORE	MD		05/25/2023		1,185		(64)			(64)		1,121	1,121			
100155087	OVERGAARD	AZ		07/19/2024		1,282		(161)			(161)		1,121	1,121			
100146086	WOODBRIDGE	VA		03/19/2024		1,327		(207)			(207)		1,121	1,121			
100129872	BRIDGEPORT	CT		09/27/2023		1,220		(99)			(99)		1,121	1,121			
100163918	CARENCRO	LA		10/04/2024		1,200		(79)			(79)		1,121	1,121			
100147552	ORANGE PARK	FL		04/03/2024		1,256		(135)			(135)		1,121	1,121			
100151096	WESTFIELD	IN		05/08/2024		1,215		(94)			(94)		1,121	1,121			
100091228	SPRINGFIELD	MA		01/31/2023		1,274		(152)			(152)		1,121	1,121			
100158504	PROVO	UT		07/10/2024		1,188		(66)			(66)		1,121	1,121			
100047021	GREENFIELD	OH		11/20/2020		1,304		(182)			(182)		1,121	1,121			
100152634	ARTESIA	NM		05/17/2024		1,117		3			3		1,120	1,121		1	1
100158886	PONCHATOULA	LA		07/12/2024		934		187			187		1,121	1,121			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109877	DOLTON	IL		06/22/2023		1,198		(77)			(77)		1,121	1,121			
100148749	FORT WORTH	TX		04/17/2024		1,249		(128)			(128)		1,122	1,122			
100116382	DOLTON	IL		07/20/2023		948		174			174		1,122	1,122			
100141999	FRESNO	CA		02/29/2024		1,318		(196)			(196)		1,122	1,122			
100045544	LANSING	MI		11/25/2020		972		150			150		1,122	1,122			
100139056	BALTIMORE	MD		12/28/2023		1,293		(171)			(171)		1,122	1,122			
100133808	OKLAHOMA CITY	OK		10/20/2023		1,376		(254)			(254)		1,122	1,122			
100163994	RIVERSIDE	CA		08/21/2024		1,263		(141)			(141)		1,122	1,122			
100055315	MONMOUTH	OR		03/23/2021		1,327		(205)			(205)		1,122	1,122			
100153314	SEGUIN	TX		05/30/2024		1,101		21			21		1,122	1,122			
100111580	STRATFORD	CT		06/29/2023		281		841			841		1,123	1,123			
100111331	TUCSON	AZ		06/29/2023		441		682			682		1,123	1,123			
100100103	EVANSVILLE	IN		03/28/2023		1,201		(79)			(79)		1,123	1,123			
100156600	DURHAM	NC		06/24/2024		1,139		(16)			(16)		1,123	1,123			
100143757	HOMEDALE	ID		04/05/2024		1,270		(147)			(147)		1,123	1,123			
100054408	MIDDLETOWN	NY		03/23/2021		940		183			183		1,123	1,123			
100090978	SMYRNA	GA		01/31/2023		(16,262)		1,208			1,208		(15,054)	1,123		16,177	16,177
100090118	NEW BRAUNFELS	TX		01/13/2023		1,240		(117)			(117)		1,123	1,123			
100103205	PHILADELPHIA	PA		04/21/2023		1,176		(53)			(53)		1,123	1,123			
100147087	LAWRENCEVILLE	GA		03/28/2024		1,327		(203)			(203)		1,123	1,123			
100158880	MELBOURNE	FL		07/12/2024		1,159		(36)			(36)		1,123	1,123			
100156731	RICHMOND	TX		06/26/2024		1,185		(62)			(62)		1,123	1,123			
100161950	PENN VALLEY	CA		07/31/2024		1,289		(166)			(166)		1,123	1,123			
100103060	COS COB	CT		06/22/2023		1,250		(127)			(127)		1,123	1,123			
100053564	KALISPELL	MT		03/23/2021		1,278		(155)			(155)		1,123	1,123			
100128278	SOUTH SALT LAKE CITY	UT		09/14/2023		1,136		(13)			(13)		1,123	1,123			
100150035	COLUMBUS	OH		06/07/2024		1,219		(96)			(96)		1,124	1,124			
100065460	MEMPHIS	TN		07/28/2021		1,248		(124)			(124)		1,124	1,124			
100172316	MENIFEE	CA		10/21/2024		1,047		77			77		1,124	1,124			
100053674	ADRIAN	MI		03/23/2021		1,470		(347)			(347)		1,124	1,124			
100118665	LAKE CITY	FL		07/25/2023		1,164		(40)			(40)		1,124	1,124			
100157615	LA CENTER	WA		06/28/2024		1,257		(133)			(133)		1,124	1,124			
100159408	ZEPHYRHILLS	FL		07/15/2024		1,066		58			58		1,124	1,124			
100025676	DETROIT	MI		09/20/2018		336		787			787		1,124	1,124			
100146629	CLEARLAKE	CA		03/20/2024		1,264		(140)			(140)		1,124	1,124			
100153364	MASON	OH		05/30/2024		1,221		(97)			(97)		1,124	1,124			
100141767	HAVRE DE GRACE	MD		01/30/2024		1,273		(149)			(149)		1,124	1,124			
100147205	ALLEN	TX		03/28/2024		1,205		(81)			(81)		1,124	1,124			
100158099	MARIETTA	GA		07/09/2024		1,351		52			52		1,402	1,124		(278)	(278)
100138226	PRINCETON	TX		12/14/2023		176		948			948		1,124	1,124			
100029751	WILMINGTON	DE		10/26/2018		715		409			409		1,124	1,124			
100149125	PHOENIX	AZ		04/22/2024		1,093		31			31		1,124	1,124			
100127051	CENTERLINE	MI		08/30/2023		1,232		(108)			(108)		1,124	1,124			
100120150	PEPPER PIKE	OH		08/11/2023		1,158		(33)			(33)		1,125	1,125			
100151812	PHOENIX	AZ		05/10/2024		1,233		(108)			(108)		1,125	1,125			
100156533	CAPE CORAL	FL		06/24/2024		1,160		(35)			(35)		1,125	1,125			
100175706	BOSTON	MA		11/12/2024		1,195		(70)			(70)		1,125	1,125			
100163999	LOCUST HILL	VA		08/21/2024		1,287		(162)			(162)		1,125	1,125			
100161057	NOKOMIS	FL		07/24/2024		1,234		(109)			(109)		1,125	1,125			
100079628	WEST PALM BEACH	FL		04/25/2022		1,639		(513)			(513)		1,125	1,125			
100159585	SUNRISE	FL		07/15/2024		1,142		(17)			(17)		1,125	1,125			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110036	JOSHUA TREE	CA		06/23/2023		1,284		(158)			(158)		1,126	1,126			
100149609	PARRISH	FL		04/26/2024		1,267		(141)			(141)		1,126	1,126			
100152506	HAMPTON	GA		05/17/2024		1,035		90			90		1,125	1,126		1	1
100155410	HAINES CITY	FL		06/18/2024		1,308		(182)			(182)		1,126	1,126			
100154185	OCEANSIDE	CA		07/11/2024		1,169		(43)			(43)		1,126	1,126			
100160212	SURFSIDE BEACH	TX		07/18/2024		1,223		(97)			(97)		1,126	1,126			
100054142	PHILADELPHIA	PA		03/23/2021		1,401		(275)			(275)		1,126	1,126			
100159273	N TOPSAIL BEACH	NC		07/15/2024		1,280		(154)			(154)		1,126	1,126			
100134035	ATLANTIC CITY	NJ		10/25/2023		1,204		(78)			(78)		1,126	1,126			
100113970	DENVER	CO		06/29/2023		971		154			154		1,126	1,126			
100141117	CHICAGO	IL		01/30/2024		1,212		(86)			(86)		1,126	1,126			
100153183	NORTH VERNON	IN		05/30/2024		1,170		(45)			(45)		1,126	1,126			
100086260	SACRAMENTO	CA		09/29/2022		1,165		(39)			(39)		1,126	1,126			
100160039	MCKINNEY	TX		07/17/2024		1,197		(73)			(73)		1,124	1,126		2	2
100136094	PHILADELPHIA	PA		12/18/2023		1,648		(522)			(522)		1,126	1,126			
100150489	PALM SPRINGS	CA		05/03/2024		1,267		(141)			(141)		1,126	1,126			
100102792	WILLIAMSTOWN	NJ		06/22/2023		1,471		(345)			(345)		1,126	1,126			
100141944	KATY	TX		02/29/2024		1,519		(393)			(393)		1,126	1,126			
100134080	HOUSTON	TX		12/08/2023		1,030		96			96		1,126	1,126			
100146278	PONTE VEDRA	FL		03/19/2024		1,369		(243)			(243)		1,126	1,126			
100139463	SPRING HILL	FL		12/28/2023		1,210		(83)			(83)		1,126	1,126			
100152788	HAWTHORNE	CA		05/22/2024		1,494		(368)			(368)		1,126	1,126			
100137215	LAKELAND	FL		11/28/2023		1,335		(208)			(208)		1,126	1,126			
100159226	GARNER	NC		07/15/2024		1,199		(73)			(73)		1,126	1,126			
100174902	MIAMI	FL		10/31/2024		1,053		73			73		1,126	1,126			
100134542	COLUMBUS	OH		10/30/2023		1,398		(271)			(271)		1,126	1,126			
100119073	BALTIMORE	MD		07/27/2023		1,254		(128)			(128)		1,126	1,126			
100156064	DAYTONA BEACH	FL		06/18/2024		1,374		(247)			(247)		1,126	1,126			
100062527	PATASKALA	OH		07/01/2021		1,107		20			20		1,127	1,127			
100143064	HAINES CITY	FL		02/14/2024		1,358		(231)			(231)		1,127	1,127			
100163946	LOS ANGELES	CA		10/04/2024		1,180		(54)			(54)		1,127	1,127			
100172617	WOODLAND HILLS	CA		10/24/2024		1,251		(125)			(125)		1,127	1,127			
100140177	ORLANDO	FL		01/11/2024		1,204		(77)			(77)		1,127	1,127			
100119753	MARQUETTE	MI		08/08/2023		1,214		(87)			(87)		1,127	1,127			
100164559	ROSEVILLE	CA		08/21/2024		1,192		(65)			(65)		1,127	1,127			
100154968	SANDY	UT		07/19/2024		1,451		(324)			(324)		1,127	1,127			
100055168	OMAHA	NE		03/23/2021		1,454		(327)			(327)		1,127	1,127			
100159376	NEWBERRY	FL		07/15/2024		1,047		80			80		1,127	1,127			
100164983	POUND RIDGE	NY		08/28/2024		1,310		(183)			(183)		1,127	1,127			
100137493	VERO BEACH	FL		01/11/2024		1,558		(431)			(431)		1,127	1,127			
100168661	JERSEY CITY	NJ		09/25/2024		1,962		(835)			(835)		1,127	1,127			
100162716	MADISON	AL		08/12/2024		993		135			135		1,127	1,127			
100156597	LA VERGNE	TN		06/24/2024		1,208		(80)			(80)		1,128	1,128			
100119057	BAKERSFIELD	CA		07/27/2023		1,280		(152)			(152)		1,128	1,128			
100154626	EL PASO	TX		06/14/2024		1,398		(270)			(270)		1,128	1,128			
100130035	BUFFALO	NY		09/27/2023		1,199		(72)			(72)		1,128	1,128			
100152594	HOUSTON	TX		05/17/2024		1,102		24			24		1,127	1,128		1	1
100130436	EVANS	CO		09/28/2023		1,416		(288)			(288)		1,128	1,128			
100088924	HOLLYWOOD	FL		11/15/2022		1,161		(33)			(33)		1,128	1,128			
100132468	PITTSBURGH	PA		11/03/2023		1,166		(38)			(38)		1,128	1,128			
100169342	DOYLESTOWN	PA		09/27/2024		1,259		(131)			(131)		1,128	1,128			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141407	TALLAHASSEE	FL		01/30/2024		1,110		19			19		1,128	1,128			
100141402	TALLAHASSEE	FL		01/30/2024		1,110		18			18		1,128	1,128			
100141409	TALLAHASSEE	FL		01/30/2024		1,111		18			18		1,128	1,128			
100149875	BUCKEYE	AZ		04/29/2024		1,142		(13)			(13)		1,129	1,129			
100119797	KANSAS CITY	MO		08/08/2023		1,215		(87)			(87)		1,129	1,129			
100164740	FAIRHOPE	AL		08/26/2024		1,204		(75)			(75)		1,129	1,129			
100045144	GREENVILLE	SC		11/25/2020		106		1,023			1,023		1,129	1,129			
100129897	KANSAS CITY	MO		09/27/2023		1,185		(56)			(56)		1,129	1,129			
100140494	FAYETTEVILLE	NC		01/19/2024		1,170		(41)			(41)		1,129	1,129			
100139391	SCRANTON	PA		12/28/2023		1,220		(91)			(91)		1,129	1,129			
100113983	FEDERAL WAY	WA		06/29/2023		313		817			817		1,129	1,129			
100148007	SACRAMENTO	CA		04/10/2024		1,257		(128)			(128)		1,129	1,129			
100118702	HOUSTON	TX		07/25/2023		1,084		45			45		1,129	1,129			
100108407	KILLEEN	TX		05/25/2023		1,228		(98)			(98)		1,129	1,129			
100165234	BOYNTON BEACH	FL		08/29/2024		982		148			148		1,130	1,130			
100153073	MIAMI	FL		06/27/2024		1,378		(248)			(248)		1,130	1,130			
100162927	N TOPSAIL BEACH	NC		08/12/2024		1,273		(143)			(143)		1,130	1,130			
100146045	LIVERMORE	CA		03/19/2024		1,310		(181)			(181)		1,130	1,130			
100083051	DAVIE	FL		05/11/2022		1,284		(155)			(155)		1,128	1,130		1	1
100155914	ATLANTA	GA		06/17/2024		1,245		(117)			(117)		1,129	1,130		1	1
100165743	GERING	NE		08/29/2024		1,237		(107)			(107)		1,130	1,130			
100150612	LITTLE ELM	TX		05/03/2024		1,293		(163)			(163)		1,130	1,130			
100077873	ROTTERDAM	NLD		12/29/2021		1,149						31	1,180	1,130	(50)		(50)
100158689	FORT WORTH	TX		07/10/2024		1,002		128			128		1,130	1,130			
100138039	CHICAGO	IL		12/13/2023		1,130		1			1		1,130	1,130			
100100248	RALEIGH	NC		03/17/2023		1,211		(80)			(80)		1,130	1,130			
100173109	DURANGO	CO		10/30/2024		1,136		(6)			(6)		1,130	1,130			
100154904	EDISON	NJ		07/19/2024		1,311		(180)			(180)		1,130	1,130			
100118084	MONTAGUE	CA		07/20/2023		1,281		(150)			(150)		1,131	1,131			
100153954	SAN DIEGO	CA		06/05/2024		1,302		(172)			(172)		1,131	1,131			
100111171	ELYRIA	OH		06/29/2023		341		789			789		1,131	1,131			
100084673	HALLANDALE BEACH	FL		08/02/2022		1,481		(350)			(350)		1,131	1,131			
100166107	BEND	OR		09/09/2024		1,316		(185)			(185)		1,131	1,131			
100161334	RICHMOND	TX		07/25/2024		1,060		71			71		1,131	1,131			
100159385	SAN ANTONIO	TX		07/15/2024		1,041		90			90		1,131	1,131			
100150839	EL MIRAGE	AZ		05/08/2024		1,208		(77)			(77)		1,131	1,131			
100089988	WARRIOR	AL		01/13/2023		1,187		(56)			(56)		1,131	1,131			
100150555	MOUNT AIRY	NC		05/03/2024		1,262		(131)			(131)		1,131	1,131			
100168526	FONTANA	CA		09/25/2024		1,205		(74)			(74)		1,131	1,131			
100043522	ORLANDO	FL		08/13/2020		1,353		(221)			(221)		1,131	1,131			
100156062	KISSIMMEE	FL		06/18/2024		1,249		(117)			(117)		1,131	1,131			
100162599	PEORIA	AZ		08/12/2024		1,196		(65)			(65)		1,132	1,132			
100110050	WATERBURY	CT		06/23/2023		1,195		(63)			(63)		1,132	1,132			
100103796	WINSTON-SALEM	NC		05/10/2023		1,207		(76)			(76)		1,132	1,132			
100047078	EASTOVER	SC		11/20/2020		1,227		(96)			(96)		1,132	1,132			
100161510	FRISCO	TX		07/30/2024		1,280		(150)			(150)		1,130	1,132		2	2
100166204	FORT WORTH	TX		09/09/2024		1,016		116			116		1,132	1,132			
100148170	NEW BRITAIN	CT		05/15/2024		1,285		(153)			(153)		1,132	1,132			
100148620	FRESNO	CA		05/15/2024		1,305		(173)			(173)		1,132	1,132			
100147989	DELTONA	FL		04/10/2024		1,097		35			35		1,132	1,132			
100146587	HENRICO	VA		03/20/2024		1,204		(72)			(72)		1,132	1,132			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048649	WINTERVILLE	GA		11/20/2020		1,436		(304)			(304)		1,133	1,132		(1)	(1)
100158617	DEBARY	FL		07/10/2024		1,197		(65)			(65)		1,132	1,132			
100099786	OKLAHOMA CITY	OK		02/28/2023		1,201		(69)			(69)		1,132	1,132			
100160052	MARIETTA	GA		07/17/2024		1,115		15			15		1,131	1,132		2	2
100168551	HOWELL	NJ		09/25/2024		1,262		(130)			(130)		1,132	1,132			
100114071	SAINT LOUIS	MO		06/29/2023		804		328			328		1,132	1,132			
100151117	HAUULA	HI		05/08/2024		1,255		(123)			(123)		1,132	1,132			
100164510	MENIFEE	CA		08/21/2024		1,362		(229)			(229)		1,132	1,132			
100164512	VICTORVILLE	CA		08/21/2024		1,204		(72)			(72)		1,132	1,132			
100152181	ENGLEWOOD	FL		05/17/2024		1,220		(88)			(88)		1,132	1,132			
100151479	BRUNSWICK	GA		05/10/2024		1,112		21			21		1,132	1,132			
100151444	MOORESVILLE	NC		05/10/2024		1,119		13			13		1,132	1,132			
100139060	BALTIMORE	MD		12/28/2023		1,247		(114)			(114)		1,133	1,133			
100162692	SOUTH BEACH	OR		08/12/2024		1,234		(101)			(101)		1,133	1,133			
100149676	DEERFIELD	IL		04/26/2024		1,418		(286)			(286)		1,133	1,133			
100112441	DUNDALK	MD		06/29/2023		771		362			362		1,133	1,133			
100152534	ANGLER	NC		05/17/2024		1,155		(23)			(23)		1,132	1,133		1	1
100109223	HOUSTON	TX		07/21/2023		1,511		(378)			(378)		1,133	1,133			
100165772	HARBOR CITY	CA		08/29/2024		1,250		(117)			(117)		1,133	1,133			
100166022	LAS VEGAS	NV		09/06/2024		1,303		(170)			(170)		1,133	1,133			
100139388	PHILADELPHIA	PA		12/28/2023		1,214		(81)			(81)		1,133	1,133			
100109981	CHICAGO	IL		06/22/2023		1,228		(95)			(95)		1,133	1,133			
100146714	DALLAS	TX		03/20/2024		1,094		39			39		1,133	1,133			
100113007	OMAHA	NE		06/29/2023		1,103		30			30		1,133	1,133			
100153974	LOUISBURG	NC		06/05/2024		1,425		(292)			(292)		1,133	1,133			
100075056	SELMA	NC		12/01/2021		1,185		(52)			(52)		1,133	1,133			
100012971	MIAMI	FL		05/25/2017		959		174			174		1,133	1,133			
100158687	FORT WORTH	TX		07/10/2024		1,006		128			128		1,133	1,133			
100159977	MIAMI	FL		08/16/2024		1,233		(100)			(100)		1,134	1,134			
100158862	HATTERAS	NC		07/12/2024		1,238		(105)			(105)		1,134	1,134			
100061286	COUNCIL BLUFFS	IA		06/01/2021		1,118		16			16		1,134	1,134			
100115124	CINCINNATI	OH		07/17/2023		1,206		(72)			(72)		1,134	1,134			
100150709	KILLEEN	TX		05/06/2024		1,205		(73)			(73)		1,133	1,134		1	1
100150713	KILLEEN	TX		05/06/2024		1,205		(73)			(73)		1,133	1,134		1	1
100136783	KANSAS CITY	MO		11/27/2023		1,195		(61)			(61)		1,134	1,134			
100148291	PLAINFIELD	IL		04/12/2024		1,221		(87)			(87)		1,134	1,134			
100169866	PEARLAND	TX		09/30/2024		826		(68)			(68)		758	1,134		376	376
100146186	MILLERSVILLE	PA		03/19/2024		1,296		(162)			(162)		1,134	1,134			
100174802	KEY BISCAYNE	FL		10/31/2024		1,159		(25)			(25)		1,134	1,134			
100137891	PECULIAR	MO		12/08/2023		1,317		(182)			(182)		1,134	1,134			
100117100	LOS ANGELES	CA		07/20/2023		895		239			239		1,134	1,134			
100117628	WOODBRIDGE	VA		07/20/2023		1,241		(107)			(107)		1,134	1,134			
100091202	COCOA	FL		01/31/2023		1,401		(266)			(266)		1,134	1,134			
100126401	BALTIMORE	MD		08/30/2023		1,179		(45)			(45)		1,134	1,134			
100101877	AMERICAN CANYON	CA		04/06/2023		1,168		(33)			(33)		1,134	1,134			
100155816	VIRGINIA BEACH	VA		06/18/2024		1,281		(147)			(147)		1,134	1,134			
100146193	SURPRISE	AZ		03/19/2024		1,297		(163)			(163)		1,134	1,134			
100112536	MENTOR	OH		06/29/2023		649		485			485		1,134	1,134			
100164381	DEBARY	FL		08/21/2024		1,139		(5)			(5)		1,134	1,134			
100163125	CENTERTON	AR		08/13/2024		1,250		(118)			(118)		1,132	1,134		2	2
100165578	RIVERSIDE AREA	CA		08/29/2024		1,206		(74)			(74)		1,132	1,135		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165337	FALLBROOK	CA		08/29/2024		1,405		(271)			(271)		1,135	1,135			
100169122	VALENCIA	CA		09/27/2024		1,207		(76)			(76)		1,131	1,135		4	4
100077909	AMSTERDAM	NLD		12/29/2021		1,215						31	1,246	1,135	(111)		(111)
100114647	PROSPER	TX		06/29/2023		1,373		(239)			(239)		1,135	1,135			
100164973	YONKERS	NY		08/28/2024		1,282		(147)			(147)		1,135	1,135			
100150676	SWANNANOA	NC		05/06/2024		1,188		(54)			(54)		1,134	1,135		1	1
100117614	BOCA RATON	FL		07/20/2023		1,240		(105)			(105)		1,135	1,135			
100138029	COLUMBUS	OH		12/13/2023		1,164		(29)			(29)		1,135	1,135			
100150722	PRINCETON	TX		05/06/2024		1,099		35			35		1,134	1,135		1	1
100172190	LEESBURG	VA		10/17/2024		1,262		(126)			(126)		1,135	1,135			
100165564	HENDERSON	NV		08/29/2024		892		(42)			(42)		851	1,135		285	285
100165419	SPRING	TX		08/29/2024		847		5			5		852	1,136		284	284
100045649	BIRMINGHAM	AL		11/25/2020		1,276		(140)			(140)		1,135	1,136		1	1
100134116	WESTON	FL		12/08/2023		1,452		(316)			(316)		1,136	1,136			
100100260	CHICAGO	IL		03/17/2023		1,227		(91)			(91)		1,136	1,136			
100026249	CICERO	IL		09/20/2018		986		150			150		1,136	1,136			
100159497	CEDAR PARK	TX		07/15/2024		1,246		(110)			(110)		1,136	1,136			
100152496	DURHAM	NC		05/16/2024		1,272		(136)			(136)		1,136	1,136			
100128392	HOBART	IN		09/15/2023		1,324		(188)			(188)		1,136	1,136			
100158931	SPRING	TX		07/12/2024		1,216		(80)			(80)		1,137	1,137			
100091884	GOUDA	NLD		01/27/2023		1,166						(18)	1,147	1,137	(11)		(11)
100153168	DES MOINES	IA		05/30/2024		1,189		(52)			(52)		1,137	1,137			
100159264	UNIVERSITY PLACE	WA		07/15/2024		1,175		(39)			(39)		1,137	1,137			
100114897	HOUSTON	TX		07/13/2023		1,232		(94)			(94)		1,138	1,137		(1)	(1)
100162624	OCOEE	FL		08/12/2024		1,267		(130)			(130)		1,137	1,137			
100139488	WASHINGTON	DC		12/28/2023		1,406		(269)			(269)		1,137	1,137			
100044256	CLAYTON	NC		08/19/2020		907		230			230		1,137	1,137			
100156577	LAKEWOOD RANCH	FL		06/24/2024		1,193		(56)			(56)		1,137	1,137			
100146362	ALVA	FL		03/19/2024		1,302		(165)			(165)		1,137	1,137			
100141307	ST. PETERSBURG	FL		01/30/2024		1,366		(228)			(228)		1,137	1,137			
100130324	WATERBURY	CT		09/28/2023		1,454		(316)			(316)		1,137	1,137			
100057627	SAVANNAH	GA		06/30/2021		1,313		(176)			(176)		1,137	1,137			
100090975	WEST ALLIS	WI		01/31/2023		1,309		(172)			(172)		1,137	1,137			
100151487	SPRING	TX		05/10/2024		1,097		41			41		1,137	1,137			
100068670	SPIJKENISSE	NLD		08/30/2021		1,148						73	1,221	1,138	(84)		(84)
100157761	OCALA	FL		07/02/2024		1,301		(164)			(164)		1,138	1,138			
100164816	FORT MYERS	FL		08/26/2024		1,223		(85)			(85)		1,138	1,138			
100115228	SLIDELL	LA		07/17/2023		1,222		(84)			(84)		1,138	1,138			
100107927	LINDEN	NJ		06/29/2023		1,517		(380)			(380)		1,138	1,138			
100143610	MONTICELLO	NY		02/21/2024		1,215		(77)			(77)		1,138	1,138			
100164799	HENDERSON	NV		08/26/2024		1,091		47			47		1,138	1,138			
100090154	RIVERDALE	MD		01/13/2023		1,435		(297)			(297)		1,138	1,138			
100140745	ESSEX	MD		01/22/2024		1,123		(69)			(69)		1,054	1,138		84	84
100053657	MOJAVE	CA		03/23/2021		1,266		(128)			(128)		1,138	1,138			
100152797	BRIDGEPORT	CT		05/22/2024		1,230		(92)			(92)		1,138	1,138			
100142836	FORNEY	TX		02/09/2024		1,293		(155)			(155)		1,138	1,138			
100153218	OCALA	FL		05/30/2024		1,209		(71)			(71)		1,138	1,138			
100144576	SEFFNER	FL		04/26/2024		1,360		(221)			(221)		1,138	1,138			
100162078	PICKERINGTON	OH		07/31/2024		1,220		(82)			(82)		1,138	1,138			
100164292	ROCKLIN	CA		08/21/2024		1,282		(144)			(144)		1,138	1,138			
100113538	SALISBURY	MD		06/29/2023		610		528			528		1,138	1,138			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152557	FORT WORTH	TX		05/17/2024		1,201		(62)			(62)		1,139	1,139			
100139144	FRANKLINVILLE	NJ		12/28/2023		1,269		(131)			(131)		1,139	1,139			
100120338	NORTH CHARLESTON	SC		08/18/2023		1,262		(123)			(123)		1,139	1,139			
100141376	OKLAHOMA CITY	OK		01/30/2024		1,111		28			28		1,139	1,139			
100164206	BIG BEAR LAKE	CA		08/21/2024		1,215		(76)			(76)		1,139	1,139			
100143513	TRENTON	NJ		02/21/2024		(1,509)		2,648			2,648		1,139	1,139			
100155947	ACWORTH	GA		06/17/2024		1,186		(48)			(48)		1,138	1,139		1	1
100155485	COATESVILLE	PA		06/18/2024		1,373		(233)			(233)		1,139	1,139			
100168450	SOUTH PADRE ISLAND	TX		09/25/2024		1,220		(81)			(81)		1,139	1,139			
100149708	SOUTH FALLSBURG	NY		04/26/2024		1,178		(38)			(38)		1,139	1,139			
100120259	PEMBROKE PINES	FL		08/18/2023		1,216		(76)			(76)		1,139	1,139			
100078897	MONTGOMERY	AL		02/24/2022		1,173		(34)			(34)		1,140	1,140			
100144609	WORCESTER	MA		03/13/2024		1,303		(164)			(164)		1,140	1,140			
100133961	ERLANGER	KY		10/25/2023		1,234		(94)			(94)		1,140	1,140			
100091679	ATLANTA	GA		01/27/2023		1,252		(72)			(72)		1,180	1,140		(40)	(40)
100155357	LAKE STEVENS	WA		06/18/2024		1,368		(228)			(228)		1,140	1,140			
100144474	KISSIMMEE	FL		04/26/2024		1,295		(155)			(155)		1,140	1,140			
100108971	UNIVERSITY HEIGHTS	OH		05/31/2023		1,387		(248)			(248)		1,140	1,140			
100155007	HAWLEY	PA		07/19/2024		1,161		(21)			(21)		1,140	1,140			
100147426	TOPSHAM	ME		04/03/2024		1,402		(262)			(262)		1,140	1,140			
100103801	MIDLAND	MI		05/10/2023		1,213		(73)			(73)		1,140	1,140			
100084684	LAKELAND	FL		08/02/2022		1,238		(98)			(98)		1,140	1,140			
100149528	LAKE FOREST	CA		04/26/2024		1,171		(31)			(31)		1,140	1,140			
100153691	SPRINGFIELD	MA		05/31/2024		1,229		(89)			(89)		1,140	1,140			
100055195	SARALAND	AL		03/23/2021		1,549		(409)			(409)		1,140	1,140		1	1
100108397	CHICAGO	IL		05/25/2023		1,227		(86)			(86)		1,141	1,141			
100167433	THONOTOSASSA	FL		09/16/2024		(3,700)		4,841			4,841		1,141	1,141			
100120677	KISSIMMEE	FL		08/24/2023		1,188		(46)			(46)		1,142	1,141		(1)	(1)
100168349	CRANDALL	TX		09/25/2024		1,104		37			37		1,141	1,141			
100160565	PLANO	TX		07/19/2024		1,116		25			25		1,141	1,141			
100141359	MAGNOLIA	TX		01/30/2024		585		556			556		1,141	1,141			
100166210	SANDY	UT		09/09/2024		1,249		(108)			(108)		1,141	1,141			
100160965	SUN CITY WEST	AZ		07/24/2024		1,263		(122)			(122)		1,141	1,141			
100108551	BUSSUM/UOTHOORN/PURMEREND	NLD		05/25/2023		1,174						(34)	1,140	1,141		1	1
100000380	HOUSTON	TX		09/27/2016		1,291		(150)			(150)		1,141	1,141			
100055120	ALBURTIS	PA		03/23/2021		2,007		(863)			(863)		1,144	1,141		(3)	(3)
100153798	INWOOD	NY		07/10/2024		1,299		(158)			(158)		1,141	1,141			
100164513	TEMECULA	CA		08/21/2024		1,196		(54)			(54)		1,141	1,141			
100149721	HARVEYS LAKE	PA		04/26/2024		1,211		(70)			(70)		1,141	1,141			
100043871	DELRAY BEACH	FL		08/19/2020		1,088		54			54		1,141	1,141			
100055844	OZARK	MO		03/23/2021		1,705		(565)			(565)		1,141	1,141		1	1
100172306	NORTHRIDGE	CA		10/21/2024		636		(64)			(64)		572	1,142		569	569
100157803	MARIETTA	GA		08/01/2024		1,271		(130)			(130)		1,142	1,142			
100173213	CYPRESS	TX		10/30/2024		1,145		(4)			(4)		1,142	1,142			
100120020	NAPLES	FL		08/11/2023		1,154		(12)			(12)		1,142	1,142			
100155027	SMYRNA	GA		07/19/2024		1,219		(77)			(77)		1,142	1,142			
100012909	MESQUITE	TX		05/25/2017		220		922			922		1,142	1,142			
100169370	MIAMI	FL		09/27/2024		1,370		(228)			(228)		1,142	1,142			
100150683	GALVESTON	TX		05/06/2024		1,269		(129)			(129)		1,141	1,142		1	1
100147239	HAMILTON	NJ		03/28/2024		1,169		(27)			(27)		1,142	1,142			
100000591	SCRANTON	PA		09/27/2016		709		433			433		1,142	1,142			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100173778	WEST COVINA	CA		10/30/2024		1,261		(119)			(119)		1,142	1,142			
100092031	WILMINGTON	DE		02/09/2023		1,248		(105)			(105)		1,142	1,142			
100152280	LOCKHART	TX		05/17/2024		972		170			170		1,142	1,142			
100169541	WINTER PARK	FL		09/30/2024		1,228		(86)			(86)		1,142	1,142			
100136837	BURLINGTON	NJ		11/27/2023		(1,032)		2,175			2,175		1,142	1,142			
100116905	HAZLETON	PA		07/20/2023		1,154		(12)			(12)		1,143	1,143			
100120815	WATERBURY	CT		08/25/2023		1,239		(96)			(96)		1,143	1,143			
100088157	NEW CUYAMA	CA		10/25/2022		1,474		(331)			(331)		1,143	1,143			
100157903	LONGS	SC		07/09/2024		905		238			238		1,143	1,143			
100028091	MCDONOUGH	GA		10/26/2018		855		288			288		1,143	1,143			
100113737	MOUNT CARMEL	PA		06/29/2023		173		970			970		1,143	1,143			
100163592	MIRAMAR	FL		08/15/2024		1,403		(260)			(260)		1,143	1,143			
100141702	GEORGETOWN	TX		01/30/2024		1,402		(259)			(259)		1,143	1,143			
100119742	EUCLID	OH		08/08/2023		1,200		(57)			(57)		1,143	1,143			
100128419	BROOKSHIRE	TX		09/15/2023		1,623		(479)			(479)		1,143	1,143			
100142813	FORNEY	TX		02/08/2024		1,355		(211)			(211)		1,144	1,144			
100135962	TOBYHANNA	PA		11/16/2023		1,340		(196)			(196)		1,144	1,144			
100139387	PHILADELPHIA	PA		12/28/2023		1,228		(84)			(84)		1,144	1,144			
100151023	DIVIDE	CO		05/08/2024		1,250		(107)			(107)		1,144	1,144			
100151540	BRYAN	TX		05/10/2024		969		174			174		1,144	1,144			
100060700	WICHITA	KS		06/01/2021		1,128		16			16		1,144	1,144			
100126346	FORT LAUDERDALE	FL		08/30/2023		1,207		(63)			(63)		1,144	1,144			
100112195	LAWRENCE	KS		06/29/2023		750		394			394		1,144	1,144			
100166247	MADERA	CA		09/09/2024		1,026		118			118		1,144	1,144			
100150672	MIDLOTHIAN	VA		05/06/2024		1,288		(145)			(145)		1,143	1,144		1	1
100158606	OCALA	FL		07/10/2024		1,231		(87)			(87)		1,144	1,144			
100155271	SELDEN	NY		07/19/2024		1,381		(237)			(237)		1,144	1,144			
100054146	LAFAYETTE	LA		03/23/2021		1,212		(68)			(68)		1,144	1,144			
100112366	MERCER	PA		06/29/2023		1,035		109			109		1,144	1,144			
100153224	TEMPLE	TX		05/30/2024		1,090		54			54		1,143	1,144		1	1
100143793	DANIA BEACH	FL		02/28/2024		1,287		(142)			(142)		1,144	1,144			
100053907	COUPON	PA		03/23/2021		1,573		(428)			(428)		1,145	1,145			
100131901	BALTIMORE	MD		10/06/2023		1,142		(76)			(76)		1,066	1,145		79	79
100070844	JACKSONVILLE	FL		10/01/2021		1,190		(45)			(45)		1,145	1,145			
100163858	ANAHEIM	CA		09/27/2024		1,180		(35)			(35)		1,145	1,145			
100043450	PATTERSON	NY		08/13/2020		1,361		(216)			(216)		1,145	1,145			
100138028	SAN ANTONIO	TX		12/13/2023		1,159		(14)			(14)		1,145	1,145			
100153172	FORNEY	TX		05/30/2024		1,196		(52)			(52)		1,144	1,145		1	1
100161371	FORNEY	TX		07/25/2024		1,106		39			39		1,145	1,145			
100158023	AURORA	CO		07/09/2024		1,507		(78)			(78)		1,428	1,145		(283)	(283)
100088568	BREDA	NLD		10/27/2022		1,160						54	1,214	1,145	(69)		(69)
100141731	SUGAR LAND	TX		01/30/2024		1,243		(98)			(98)		1,145	1,145			
100149688	BLAKESLEE	PA		04/26/2024		1,295		(150)			(150)		1,145	1,145			
100151544	TAMPA	FL		05/10/2024		1,119		26			26		1,145	1,145			
100159954	MIAMI LAKES	FL		08/16/2024		1,248		(102)			(102)		1,145	1,145			
100033908	DUBLIN	IRL		06/21/2019		(11,906)		694			694	36	(11,176)	1,145	(78)	12,399	12,322
100157885	SOUTH LAKE TAHOE	CA		07/09/2024		1,194		(48)			(48)		1,146	1,146			
100141106	PHILADELPHIA	PA		01/30/2024		1,276		(131)			(131)		1,146	1,146			
100090682	TRENTON	NJ		12/29/2022		1,222		(77)			(77)		1,146	1,146			
100149834	PHOENIX	AZ		04/29/2024		1,229		(83)			(83)		1,146	1,146			
100100264	TRENTON	NJ		03/17/2023		6,589		(5,443)			(5,443)		1,146	1,146			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013779	NAMPA	ID		05/25/2017		1,091		55			55		1,146	1,146			
100144626	MONTGOMERY	IL		03/13/2024		635		511			511		1,146	1,146			
100158646	LAS VEGAS	NV		07/10/2024		1,233		(87)			(87)		1,146	1,146			
100146183	LOS ANGELES	CA		03/19/2024		1,385		(238)			(238)		1,146	1,146			
100155029	COLUMBUS	OH		07/19/2024		311		835			835		1,146	1,146			
100076182	BEAUMONT	TX		01/07/2022		1,245		(98)			(98)		1,146	1,146			
100162593	MARS HILL	NC		08/12/2024		1,233		(87)			(87)		1,146	1,146			
100151746	LOS ANGELES	CA		05/10/2024		1,212		(66)			(66)		1,146	1,146			
100084589	YORKTOWN	VA		08/02/2022		1,353		(207)			(207)		1,146	1,146			
100159348	LONGS	SC		07/15/2024		1,096		50			50		1,147	1,147			
100165321	TULARE	CA		08/29/2024		1,159		(13)			(13)		1,147	1,147			
100159546	CENTRAL ISLIP	NY		07/15/2024		1,337		(190)			(190)		1,147	1,147			
100133774	LAS VEGAS	NV		10/20/2023		1,406		(259)			(259)		1,147	1,147			
100045278	OMAHA	NE		11/25/2020		1,129		18			18		1,147	1,147			
100163368	SANTA CLARITA	CA		09/27/2024		1,358		(211)			(211)		1,147	1,147			
100162594	BALL GROUND	GA		08/12/2024		1,215		(68)			(68)		1,147	1,147			
100162981	MANASSAS PARK	VA		08/12/2024		1,221		(74)			(74)		1,147	1,147			
100149782	MONTICELLO	NY		04/26/2024		1,246		(99)			(99)		1,147	1,147			
100161139	NASHUA	NH		07/24/2024		1,269		(122)			(122)		1,147	1,147			
100158822	ROHNERT PARK	CA		07/10/2024		1,271		(124)			(124)		1,147	1,147			
100157663	DAVENPORT	FL		06/28/2024		1,205		(57)			(57)		1,148	1,148			
100141299	BATON ROUGE	LA		01/30/2024		1,368		(220)			(220)		1,148	1,148			
100169236	SELDEN	NY		09/27/2024		1,209		(62)			(62)		1,148	1,148			
100112955	JAMESVILLE	NC		06/29/2023		1,058		90			90		1,148	1,148			
100163346	GLEN BURNIE	MD		08/13/2024		1,275		(127)			(127)		1,148	1,148			
100139487	EXETER	CA		12/28/2023		1,296		(148)			(148)		1,148	1,148			
100028348	PHOENIX	AZ		10/26/2018		989		159			159		1,148	1,148			
100074584	DAYTON	OH		12/01/2021		1,340		(192)			(192)		1,148	1,148			
100156613	COLUMBUS	OH		06/24/2024		1,229		(81)			(81)		1,148	1,148			
100161298	BENTONVILLE	AR		07/25/2024		1,123		26			26		1,149	1,149			
100100175	MOUNT LAUREL	NJ		03/17/2023		1,203		(55)			(55)		1,149	1,149			
100146693	VISALIA	CA		03/20/2024		1,576		(428)			(428)		1,149	1,149			
100133437	LA MARQUE	TX		10/19/2023		1,380		(231)			(231)		1,149	1,149			
100147753	LAS VEGAS	NV		04/08/2024		1,158		(9)			(9)		1,149	1,149			
100068485	BIRMINGHAM	AL		08/25/2021		1,302		(153)			(153)		1,149	1,149			
100157795	FLAGSTAFF	AZ		08/01/2024		1,238		(89)			(89)		1,149	1,149			
100126303	OCALA	FL		08/30/2023		1,243		(94)			(94)		1,149	1,149			
100108438	DETROIT	MI		05/25/2023		1,256		(107)			(107)		1,149	1,149			
100155232	MOORESVILLE	NC		07/19/2024		1,375		(226)			(226)		1,149	1,149			
100143035	PHOENIX	AZ		02/12/2024		1,526		(377)			(377)		1,149	1,149			
100171631	SALEM	MA		10/16/2024		1,295		(146)			(146)		1,149	1,149			
100162556	PORTLAND	OR		08/12/2024		1,200		(51)			(51)		1,150	1,150			
100115204	JACKSONVILLE	AR		07/17/2023		1,202		(52)			(52)		1,150	1,150			
100160171	SAINT PETERSBURG	FL		07/18/2024		1,228		(78)			(78)		1,150	1,150			
100064352	PEORIA	IL		07/01/2021		1,053		97			97		1,150	1,150			
100137164	PORT CHARLOTTE	FL		11/28/2023		1,486		(336)			(336)		1,150	1,150			
100088993	ALBEMARLE	NC		11/15/2022		1,460		(311)			(311)		1,150	1,150			
100055666	NEW ORLEANS	LA		03/23/2021		1,301		(150)			(150)		1,151	1,150		(1)	(1)
100119782	SCRANTON	PA		08/08/2023		1,211		(61)			(61)		1,150	1,150			
100133494	MABLETON	GA		10/19/2023		1,382		(232)			(232)		1,150	1,150			
100101902	CLAYTON	NC		04/06/2023		1,270		(120)			(120)		1,150	1,150			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136049	HIRAM	GA		11/16/2023		1,489		(338)			(338)		1,150	1,150			
100133901	DETROIT	MI		11/29/2023		951		199			199		1,150	1,150			
100156781	AVONDALE	AZ		06/26/2024		1,225		(75)			(75)		1,150	1,150			
100157765	GUILFORD	CT		08/01/2024		1,225		(75)			(75)		1,150	1,150			
100026838	HIALEAH	FL		09/26/2018		989		162			162		1,151	1,151			
100139227	WOODBURY	MN		12/28/2023		1,241		(90)			(90)		1,151	1,151			
100150487	TURLOCK	CA		05/03/2024		1,289		(138)			(138)		1,151	1,151			
100160104	DALLAS	TX		07/17/2024		1,240		(91)			(91)		1,149	1,151		2	2
100085092	EMMEN	NLD		07/27/2022		1,198						(91)	1,107	1,151	44		44
100173990	CAMBRIDGE	MA		10/31/2024		1,161		(10)			(10)		1,151	1,151			
100025672	CHICAGO	IL		09/20/2018		1,000		152			152		1,151	1,151			
100102191	ORANGE	MA		04/14/2023		1,274		(122)			(122)		1,151	1,151			
100147674	JOLIET	IL		04/04/2024		1,203		(52)			(52)		1,152	1,152			
100147445	ALPHA	NJ		04/03/2024		1,378		(227)			(227)		1,152	1,152			
100054024	HAMDEN	CT		03/23/2021		2,163		(1,011)			(1,011)		1,152	1,152			
100100637	HUMBLE	TX		04/27/2023		1,385		(234)			(234)		1,150	1,152		1	1
100164774	DUCK CREEK VILLAGE	UT		08/26/2024		1,218		(67)			(67)		1,152	1,152			
100148559	BROOKLYN CENTER	MN		04/12/2024		1,208		(59)			(59)		1,149	1,152		2	2
100048689	CHARLOTTESVILLE	VA		11/20/2020		2,187		(1,035)			(1,035)		1,152	1,152			
100108130	GARLAND	TX		05/24/2023		1,344		(192)			(192)		1,152	1,152			
100153876	HESPERIA	CA		06/05/2024		1,478		(326)			(326)		1,152	1,152			
100160999	TACOMA	WA		07/24/2024		1,269		(116)			(116)		1,152	1,152			
100168558	PINETOP	AZ		09/25/2024		1,205		(53)			(53)		1,152	1,152			
100159415	CHICO	CA		07/15/2024		1,252		(100)			(100)		1,152	1,152			
100088044	BALTIMORE	MD		10/25/2022		1,406		(253)			(253)		1,152	1,152			
100150857	SPRING	TX		05/08/2024		1,088		65			65		1,153	1,153			
100175336	PLEASANT HILL	CA		11/05/2024		1,212		(59)			(59)		1,153	1,153			
100153227	DALTON	GA		05/30/2024		1,119		32			32		1,152	1,153		1	1
100163324	STOCKTON	CA		08/13/2024		1,349		(196)			(196)		1,153	1,153			
100160082	SACRAMENTO	CA		07/17/2024		1,255		(104)			(104)		1,151	1,153		2	2
100109893	EASTLAKE	OH		06/22/2023		1,208		(55)			(55)		1,153	1,153			
100161033	DEBARY	FL		07/24/2024		1,235		(82)			(82)		1,153	1,153			
100102108	WONDER LAKE	IL		04/14/2023		1,321		(168)			(168)		1,153	1,153			
100140210	WILMINGTON	NC		01/11/2024		1,298		(145)			(145)		1,153	1,153			
100053484	LAKELAND	FL		03/23/2021		1,343		(190)			(190)		1,153	1,153			
100143801	HIALEAH	FL		02/28/2024		1,255		(102)			(102)		1,153	1,153			
100138400	HOUSTON	TX		12/18/2023		1,269		(115)			(115)		1,153	1,153			
100153458	HACKETTSTOWN	NJ		05/30/2024		(1,632)		2,786			2,786		1,153	1,153			
100174994	LAS VEGAS	NV		10/31/2024		1,239		(86)			(86)		1,153	1,153			
100150040	WESLEY CHAPEL	FL		06/07/2024		1,287		(133)			(133)		1,153	1,153			
100115524	CAVE SPRINGS	AR		07/17/2023		1,288		(135)			(135)		1,154	1,154			
100155921	CHARLESTON	SC		06/17/2024		1,244		(92)			(92)		1,152	1,154		1	1
100158711	WENDELL	NC		07/10/2024		1,079		75			75		1,154	1,154			
100150910	FARMINGTON	AR		05/08/2024		1,223		(69)			(69)		1,154	1,154			
100156542	FORT WORTH	TX		06/24/2024		1,247		(93)			(93)		1,154	1,154			
100164794	MILLVILLE	DE		08/26/2024		1,150		4			4		1,154	1,154			
100103053	ROCHESTER HILLS	MI		06/22/2023		1,335		(181)			(181)		1,154	1,154			
100133974	MCHENRY	IL		10/25/2023		1,212		(58)			(58)		1,154	1,154			
100175009	LANSING	MI		10/31/2024		1,051		104			104		1,154	1,154			
100142754	ROCHESTER	NY		02/08/2024		1,236		(82)			(82)		1,154	1,154			
100153927	CATONSVILLE	MD		06/05/2024		1,241		(87)			(87)		1,154	1,154			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055201	ALLEN PARK	MI		03/23/2021		1,326		(171)			(171)		1,154	1,154			
100139375	THROOP	PA		12/28/2023		1,245		(91)			(91)		1,154	1,154			
100053739	COLUMBUS	GA		03/23/2021		1,133		21			21		1,154	1,154			
100153005	EAST ORANGE	NJ		06/27/2024		1,068		86			86		1,154	1,154			
100165794	HOLLYWOOD	FL		08/29/2024		1,280		(126)			(126)		1,154	1,154			
100151664	DECATUR	GA		05/10/2024		1,211		(56)			(56)		1,154	1,154			
100088965	ORLANDO	FL		11/15/2022		1,268		(113)			(113)		1,154	1,154			
100151613	WESTFIELD	IN		05/10/2024		1,245		(90)			(90)		1,155	1,155			
100156423	LINDEN	NJ		06/24/2024		1,233		(78)			(78)		1,155	1,155			
100160554	SOUTH LAKE TAHOE	CA		07/19/2024		1,213		(58)			(58)		1,155	1,155			
100063040	MADERA	PA		07/01/2021		1,162		(8)			(8)		1,155	1,155			
100179693	WALKERSVILLE	MD		11/21/2024		1,157		(2)			(2)		1,155	1,155			
100156183	LYNCHBURG	VA		06/20/2024		1,279		(125)			(125)		1,155	1,155			
100146555	FAIRHAVEN	MA		03/19/2024		1,322		(167)			(167)		1,155	1,155			
100162542	ISELIN	NJ		08/12/2024		1,269		(115)			(115)		1,155	1,155			
100091760	JACKSONVILLE	FL		03/24/2023		1,120		34			34		1,155	1,155			
100139611	LONGVIEW	WA		12/28/2023		1,315		(161)			(161)		1,155	1,155			
100142431	HONOLULU	HI		03/08/2024		1,443		(287)			(287)		1,155	1,155			
100014272	CHESTER	PA		09/27/2017		105		1,049			1,049		1,155	1,155			
100174023	SHERMAN OAKS	CA		10/31/2024		1,171		(16)			(16)		1,155	1,155			
100151615	BIRMINGHAM	AL		05/10/2024		1,254		(98)			(98)		1,155	1,155			
100111575	UNION CITY	GA		06/29/2023		624		531			531		1,155	1,155			
100118840	BOLINGBROOK	IL		08/30/2023		1,413		(257)			(257)		1,155	1,155			
100137833	PHILADELPHIA	PA		12/08/2023		1,275		(120)			(120)		1,155	1,155			
100054697	MIDDLETOWN	DE		03/23/2021		2,107		(951)			(951)		1,155	1,155			
100101803	PHILADELPHIA	PA		03/31/2023		1,225		(69)			(69)		1,155	1,155			
100168462	CHARLOTTE	NC		09/25/2024		1,231		(76)			(76)		1,155	1,155			
100071772	NORRISTOWN	PA		10/14/2021		1,350		(195)			(195)		1,155	1,155			
100028036	CAPE CORAL	FL		10/26/2018		606		550			550		1,155	1,155			
100151993	PAGOSA SPRINGS	CO		06/14/2024		1,289		(133)			(133)		1,155	1,155			
100155999	GOODLETTSVILLE	TN		06/18/2024		1,199		(43)			(43)		1,156	1,156			
100111251	KENOSHA	WI		06/29/2023		1,527		(372)			(372)		1,156	1,156			
100129750	BALTIMORE	MD		09/27/2023		1,295		(139)			(139)		1,156	1,156			
100130029	MILWAUKEE	WI		09/27/2023		1,242		(86)			(86)		1,156	1,156			
100168343	PORTLAND	OR		09/25/2024		1,276		(120)			(120)		1,156	1,156			
100159373	FORT WORTH	TX		07/15/2024		995		161			161		1,156	1,156			
100126779	ATHOL	MA		08/30/2023		475		681			681		1,156	1,156			
100143693	NEWTON	NJ		02/22/2024		1,292		(136)			(136)		1,156	1,156			
100173811	MIAMI	FL		10/31/2024		1,069		87			87		1,156	1,156			
100164448	LYNN	MA		08/21/2024		1,323		(166)			(166)		1,156	1,156			
100154845	EAST ORANGE	NJ		07/19/2024		1,272		(115)			(115)		1,156	1,156			
100115127	CINCINNATI	OH		07/17/2023		1,231		(74)			(74)		1,156	1,156			
100162957	MCKINNEY	TX		08/12/2024		1,200		(43)			(43)		1,156	1,156			
100159363	DALLAS	GA		07/15/2024		1,112		44			44		1,157	1,157			
100149950	SAN DIEGO	CA		06/07/2024		1,150		7			7		1,157	1,157			
100151964	CHARLOTTE	NC		06/14/2024		1,578		(422)			(422)		1,157	1,157			
100152030	SPRINGFIELD	VA		05/15/2024		1,254		(97)			(97)		1,157	1,157			
100070329	WIJCHEN	NLD		08/31/2021		1,169						75	1,244	1,157	(88)		(88)
100157933	PORT CHARLOTTE	FL		07/09/2024		1,183		(26)			(26)		1,157	1,157			
100149621	MELISSA	TX		04/26/2024		1,031		126			126		1,157	1,157			
100014727	SAN DIEGO	CA		09/27/2017		944		213			213		1,157	1,157			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156484	DURHAM	NC		06/24/2024		1,208		(51)			(51)		1,157	1,157			
100164408	POTTSBORO	TX		08/21/2024		1,322		(165)			(165)		1,157	1,157			
100013173	BOYNTON BEACH	FL		05/25/2017		918		240			240		1,157	1,157			
100089085	MODESTO	CA		01/06/2023		1,401		(240)			(240)		1,161	1,157		(4)	(4)
100152704	SHERMAN	TX		05/17/2024		1,199		(43)			(43)		1,156	1,157		1	1
100153208	SHERMAN	TX		05/30/2024		1,203		(46)			(46)		1,156	1,157		1	1
100153211	SHERMAN	TX		05/30/2024		1,203		(46)			(46)		1,156	1,157		1	1
100138064	HOLLY	MI		12/13/2023		1,164		(7)			(7)		1,157	1,157			
100114281	VISALIA	CA		06/29/2023		954		203			203		1,158	1,158			
100143862	UNITED KINGDOM	GBR		02/28/2024		1,144							1,144	1,158		14	14
100159611	NEWARK	NJ		07/15/2024		1,383		(226)			(226)		1,158	1,158			
100147918	PALM COAST	FL		04/08/2024		1,187		(29)			(29)		1,158	1,158			
100165521	LA QUINTA	CA		08/29/2024		1,620		(81)			(81)		1,538	1,158		(381)	(381)
100150032	DAYTONA BEACH	FL		06/07/2024		1,133		25			25		1,158	1,158			
100152178	HENDERSON	NV		05/17/2024		1,230		(72)			(72)		1,158	1,158			
100151436	KISSIMMEE	FL		05/10/2024		1,075		83			83		1,158	1,158			
100160370	TUCSON	AZ		09/06/2024		1,468		(310)			(310)		1,158	1,158			
100115181	RICHMOND	VA		07/17/2023		1,274		(116)			(116)		1,158	1,158			
100101798	MILWAUKEE	WI		03/31/2023		1,260		(102)			(102)		1,158	1,158			
100151145	SEBASTIAN	FL		05/09/2024		1,256		(98)			(98)		1,158	1,158			
100167020	GLENDALE	AZ		09/13/2024		1,244		(85)			(85)		1,158	1,158			
100158807	FREDERICK	MD		07/10/2024		1,283		(125)			(125)		1,158	1,158			
100043588	ORLANDO	FL		08/13/2020		1,311		(153)			(153)		1,158	1,158			
100151188	VICTORVILLE	CA		05/10/2024		1,290		(132)			(132)		1,158	1,158			
100120239	DECATUR	AL		08/18/2023		1,221		(63)			(63)		1,158	1,158			
100159286	DULUTH	GA		07/15/2024		1,276		(117)			(117)		1,158	1,158			
100024693	ORLANDO	FL		09/20/2018		926		232			232		1,158	1,158			
100048655	POMPANO BEACH	FL		11/20/2020		1,437		(279)			(279)		1,159	1,159			
100151741	WESLEY CHAPEL	FL		05/10/2024		1,355		(196)			(196)		1,159	1,159			
100091548	CINCINNATI	OH		01/20/2023		1,251		(93)			(93)		1,159	1,159			
100162848	BRIDGEPORT	CT		08/12/2024		1,190		(31)			(31)		1,159	1,159			
100155401	WINDER	GA		06/18/2024		1,394		(235)			(235)		1,159	1,159			
100159987	MIAMI	FL		08/16/2024		1,353		(194)			(194)		1,159	1,159			
100092037	WILMINGTON	DE		02/09/2023		1,208		(48)			(48)		1,159	1,159			
100013094	LANCASTER AREA	CA		05/25/2017		887		272			272		1,160	1,160			
100143065	HOUSTON	TX		02/14/2024		1,465		(305)			(305)		1,160	1,160			
100134967	CHICAGO	IL		10/30/2023		199		961			961		1,160	1,160			
100152760	EDGEWOOD	MD		05/22/2024		1,333		(174)			(174)		1,160	1,160			
100055222	CUYAHOGA FALLS	OH		03/23/2021		(2,691)		3,851			3,851		1,160	1,160			
100160191	ROME CITY	IN		07/18/2024		1,246		(86)			(86)		1,160	1,160			
100143956	LYNN HAVEN	FL		02/29/2024		1,202		(42)			(42)		1,160	1,160			
100164328	PUYALLUP	WA		08/21/2024		1,254		(94)			(94)		1,160	1,160			
100130159	LAKE MARY	FL		11/15/2023		1,374		(214)			(214)		1,160	1,160			
100032040	DEERFIELD BEACH	FL		03/29/2019		902		258			258		1,160	1,160			
100130352	GREENVILLE	MI		09/28/2023		1,419		(259)			(259)		1,160	1,160			
100089405	CROSBY	TX		11/17/2022		1,239		(79)			(79)		1,160	1,160			
100147487	HENDERSON	NV		04/03/2024		1,255		(95)			(95)		1,160	1,160			
100141163	DALLAS	TX		01/30/2024		1,172		(12)			(12)		1,160	1,160			
100055104	FAIRBORN	OH		03/23/2021		1,230		(69)			(69)		1,160	1,160			
100088563	LEIDEN	NLD		10/27/2022		1,178						55	1,233	1,160		(73)	(73)
100119778	STONE MOUNTAIN	GA		08/08/2023		1,274		(114)			(114)		1,160	1,160			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161556	GLENDALE	AZ		07/30/2024		1,229		(70)			(70)		1,159	1,160		2	2
100109098	TERRELL	TX		06/05/2023		1,259		(99)			(99)		1,160	1,160			
100045889	MOGADORE	OH		11/25/2020		1,335		(175)			(175)		1,160	1,161		1	1
100159335	VANCOUVER	WA		07/15/2024		1,093		68			68		1,161	1,161			
100149940	FRESNO	CA		06/07/2024		1,307		(147)			(147)		1,161	1,161			
100141864	CORPUS CHRISTI	TX		03/27/2024		1,199		(38)			(38)		1,161	1,161			
100126930	HARPER WOODS	MI		08/30/2023		535		626			626		1,161	1,161			
100073582	AMSTERDAM	NLD		10/25/2021		1,174						57	1,231	1,161	(70)		(70)
100017777	DELAND	FL		04/26/2018		1,169		(8)			(8)		1,161	1,161			
100109852	KANSAS CITY	MO		06/22/2023		1,215		(54)			(54)		1,161	1,161			
100160069	ROUND ROCK	TX		07/17/2024		1,137		23			23		1,160	1,161		2	2
100126377	CHICAGO HEIGHTS	IL		08/30/2023		1,251		(90)			(90)		1,161	1,161			
100151024	MESQUITE	TX		05/08/2024		1,250		(89)			(89)		1,161	1,161			
100129961	DETROIT	MI		09/27/2023		1,236		(74)			(74)		1,161	1,161			
100139234	ROSELLE	IL		12/28/2023		1,203		(42)			(42)		1,162	1,162			
100168247	MARYSVILLE	WA		09/20/2024		1,310		(148)			(148)		1,162	1,162			
100152517	LAS VEGAS	NV		05/17/2024		1,161							1,161	1,162		1	1
100156717	REDMOND	OR		06/26/2024		1,400		(238)			(238)		1,162	1,162			
100150968	HILTON HEAD ISLAND	SC		05/08/2024		1,263		(102)			(102)		1,162	1,162			
100103669	NEWBERRY SPRINGS	CA		05/08/2023		1,160		2			2		1,162	1,162			
100153215	THE VILLAGES	FL		05/30/2024		1,244		(83)			(83)		1,162	1,162			
100173714	FAYETTE	ME		10/30/2024		1,230		(67)			(67)		1,162	1,162			
100054086	MADISONVILLE	KY		03/23/2021		1,486		(324)			(324)		1,162	1,162			
100090231	TAMPA	FL		01/13/2023		1,294		(132)			(132)		1,162	1,162			
100111768	HOUSTON	TX		06/29/2023		312		850			850		1,162	1,162			
100151357	MISSOURI CITY	TX		05/10/2024		1,185		(22)			(22)		1,162	1,162			
100128401	RIO RICO	AZ		09/15/2023		1,460		(297)			(297)		1,163	1,163			
100156091	MELBOURNE	FL		06/18/2024		1,159		4			4		1,163	1,163			
100156515	AUSTIN	TX		06/24/2024		1,242		(80)			(80)		1,163	1,163			
100144249	HOUSTON	TX		03/08/2024		1,489		(326)			(326)		1,163	1,163			
100146253	SAYREVILLE	NJ		03/19/2024		1,398		(235)			(235)		1,163	1,163			
100084614	COPPERAS COVE	TX		08/02/2022		1,376		(214)			(214)		1,163	1,163			
100092053	PHILADELPHIA	PA		02/09/2023		1,222		(59)			(59)		1,163	1,163			
100149849	CHICAGO	IL		04/29/2024		1,121		42			42		1,163	1,163			
100155957	EDISON	NJ		06/17/2024		1,242		(80)			(80)		1,161	1,163		1	1
100155848	PLANTATION	FL		06/18/2024		1,263		(101)			(101)		1,163	1,163			
100173981	ROSEVILLE	CA		10/31/2024		1,056		107			107		1,163	1,163			
100143062	HOLLY HILL	FL		02/14/2024		1,204		(41)			(41)		1,163	1,163			
100141760	VENICE	FL		01/30/2024		1,279		(116)			(116)		1,163	1,163			
100110861	PLANT CITY	FL		06/29/2023		797		366			366		1,163	1,163			
100161420	CUMMING	GA		07/29/2024		1,205		(41)			(41)		1,163	1,163			
100128833	VANCOUVER	WA		09/21/2023		1,222		(58)			(58)		1,163	1,163			
100112905	DETROIT	MI		06/29/2023		51		1,113			1,113		1,164	1,164			
100174089	WOODLAND HILLS	CA		10/31/2024		1,118		46			46		1,164	1,164			
100135183	SAN ANTONIO	TX		11/07/2023		1,249		(85)			(85)		1,164	1,164			
100113673	COLUMBUS	GA		06/29/2023		1,051		112			112		1,164	1,164			
100054350	STOCKBRIDGE	GA		03/23/2021		1,508		(344)			(344)		1,164	1,164			
100155068	MESA	AZ		07/19/2024		1,303		(139)			(139)		1,164	1,164			
100139341	FLORENCE	KY		12/28/2023		(1,048)		2,212			2,212		1,164	1,164			
100151286	TIETON	WA		05/10/2024		1,243		(79)			(79)		1,164	1,164			
100064684	READING	PA		07/14/2021		1,377		(213)			(213)		1,164	1,164			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154835	WESLEY CHAPEL	FL		07/19/2024		1,184		(20)			(20)		1,164	1,164			
100143666	BEDFORD	TX		02/22/2024		1,249		(84)			(84)		1,165	1,165			
100088934	JACKSONVILLE	FL		11/15/2022		1,417		(253)			(253)		1,165	1,165			
100103001	NEW ORLEANS	LA		06/22/2023		1,619		(454)			(454)		1,165	1,165			
100043758	DALLAS	TX		08/13/2020		1,345		(181)			(181)		1,165	1,165			
100155463	ROCKWALL	TX		06/18/2024		984		180			180		1,165	1,165			
100158644	WOODBRIDGE	VA		07/10/2024		1,221		(56)			(56)		1,165	1,165			
100102526	CHARDON	OH		06/07/2023		1,480		(316)			(316)		1,165	1,165			
100151683	PLANO	TX		05/10/2024		1,202		(38)			(38)		1,165	1,165			
100103879	ANDERSON	SC		05/10/2023		1,247		(83)			(83)		1,165	1,165			
100152640	HOUSTON	TX		05/17/2024		1,176		(13)			(13)		1,164	1,165		1	1
100088333	MOORE	TX		01/06/2023		1,525		(360)			(360)		1,165	1,165			
100158613	SPOKANE	WA		07/10/2024		1,224		(59)			(59)		1,165	1,165			
100141687	DECATUR	GA		01/30/2024		1,389		(224)			(224)		1,165	1,165			
100128339	KANSAS CITY	KS		09/14/2023		1,211		(46)			(46)		1,165	1,165			
100159346	FORT WORTH	TX		07/15/2024		1,078		87			87		1,165	1,165			
100152244	BRIDGEPORT	CT		05/17/2024		1,204		(39)			(39)		1,165	1,165			
100073572	AMSTERDAM	NLD		10/25/2021		1,185						57	1,242	1,165	(77)		(77)
100138126	STURTEVANT	WI		12/14/2023		649		516			516		1,165	1,165			
100147671	KANSAS CITY	MO		04/04/2024		1,350		(184)			(184)		1,166	1,166			
100161987	WADING RIVER	NY		07/31/2024		1,326		(160)			(160)		1,166	1,166			
100109004	SAINT LOUIS	MO		05/31/2023		1,477		(311)			(311)		1,166	1,166			
100054092	CREST HILL	IL		03/23/2021		1,140		27			27		1,166	1,166		(1)	(1)
100156021	HOUSTON	TX		06/18/2024		1,342		(176)			(176)		1,166	1,166			
100169224	IRVINGTON	NJ		09/27/2024		1,187		(21)			(21)		1,166	1,166			
100161002	FORT MYERS	FL		07/24/2024		1,237		(71)			(71)		1,166	1,166			
100160106	LAWRENCEVILLE	GA		07/17/2024		1,182		(18)			(18)		1,165	1,166		2	2
100133953	HARRIMAN	NY		10/25/2023		1,272		(105)			(105)		1,166	1,166			
100013745	ARVIN	CA		05/25/2017		1,254		(88)			(88)		1,166	1,166			
100129765	FORT PIERCE	FL		09/27/2023		1,170		(3)			(3)		1,166	1,166			
100116973	PORTERVILLE	CA		07/20/2023		837		329			329		1,166	1,166			
100159377	DALLAS	GA		07/15/2024		1,101		65			65		1,166	1,166			
100115208	BEVERLY	NJ		07/17/2023		1,258		(91)			(91)		1,167	1,167			
100141967	ELIZABETHTOWN	KY		02/29/2024		867		300			300		1,167	1,167			
100164389	POTTSTOWN	PA		08/21/2024		1,116		51			51		1,167	1,167			
100131575	SALEM	OR		10/05/2023		1,172		(5)			(5)		1,167	1,167			
100151862	PALM DESERT	CA		05/10/2024		1,339		(172)			(172)		1,167	1,167			
100064375	CHICKASAW	AL		07/01/2021		1,162		5			5		1,167	1,167			
100153437	CAMPBELL HALL	NY		05/30/2024		1,261		(94)			(94)		1,167	1,167			
100146331	GARDNER	MA		03/19/2024		1,300		(133)			(133)		1,167	1,167			
100065523	MEMPHIS	TN		07/28/2021		1,313		(146)			(146)		1,167	1,167			
100115137	CHICAGO	IL		07/17/2023		1,266		(99)			(99)		1,167	1,167			
100171272	HUNTINGTON BEACH	CA		10/16/2024		1,381		(213)			(213)		1,167	1,167			
100130298	COLUMBUS	OH		09/28/2023		1,375		(208)			(208)		1,167	1,167			
100154836	APOLLO BEACH	FL		07/19/2024		1,150		17			17		1,167	1,167			
100017449	DEERFIELD BEACH	FL		04/26/2018		1,155		12			12		1,167	1,167			
100053829	SPRINGFIELD	OH		03/23/2021		1,576		(409)			(409)		1,167	1,167			
100173453	SAN DIEGO	CA		10/29/2024		1,396		(229)			(229)		1,167	1,167			
100017670	LITHONIA	GA		04/26/2018		575		593			593		1,167	1,167			
100161122	BOWIE	MD		07/24/2024		1,230		(63)			(63)		1,167	1,167			
100157682	HOLLYWOOD	FL		06/28/2024		944		223			223		1,167	1,167			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043930	BRICK TOWNSHIP	NJ		08/19/2020		1,453		(286)			(286)		1,167	1,167			
100141991	GARLAND	TX		02/29/2024		1,508		(340)			(340)		1,168	1,168			
100172245	HOUSTON	TX		10/21/2024		642		(57)			(57)		586	1,168		582	582
100171893	CLOSTER	NJ		10/17/2024		654		(68)			(68)		586	1,168		582	582
100158614	LAS VEGAS	NV		07/10/2024		1,301		(133)			(133)		1,168	1,168			
100156071	WHITE HALL	MD		06/18/2024		1,349		(181)			(181)		1,168	1,168			
100146356	BONNE TERRE	MO		03/19/2024		1,341		(173)			(173)		1,168	1,168			
100158716	SEVIERVILLE	TN		07/10/2024		1,255		(87)			(87)		1,168	1,168			
100130379	MONROE	GA		09/28/2023		1,221		(54)			(54)		1,166	1,168		2	2
100067567	HURLEY	NM		09/23/2021		1,387		(219)			(219)		1,168	1,168			
100152691	POCATELLO	ID		05/17/2024		1,141		25			25		1,167	1,168		1	1
100149843	WASHINGTON	DC		04/29/2024		1,428		(260)			(260)		1,168	1,168			
100156637	CINNAMINSON	NJ		06/24/2024		1,275		(107)			(107)		1,168	1,168			
100151893	OAKLAND	CA		05/10/2024		1,196		(28)			(28)		1,168	1,168			
100162836	MANTECA	CA		08/12/2024		1,229		(61)			(61)		1,168	1,168			
100156575	STALLINGS	NC		06/24/2024		1,209		(41)			(41)		1,168	1,168			
100055100	EL CERRITO	CA		03/23/2021		1,515		(346)			(346)		1,168	1,168			
100046353	TAMPA	FL		11/25/2020		1,352		(184)			(184)		1,168	1,168			
100161010	VIRGINIA BEACH	VA		07/24/2024		1,204		(36)			(36)		1,168	1,168			
100162530	PUYALLUP	WA		08/12/2024		1,185		(17)			(17)		1,168	1,168			
100140407	TUCSON	AZ		01/18/2024		1,257		(88)			(88)		1,168	1,168			
100100009	IOWA COLONY	TX		03/28/2023		1,396		(227)			(227)		1,169	1,169			
100153889	SAN BERNARDINO	CA		06/05/2024		1,344		(175)			(175)		1,169	1,169			
100012685	HAZEL PARK	MI		05/25/2017		859		310			310		1,169	1,169			
100128871	BURLESON	TX		09/21/2023		1,266		(97)			(97)		1,169	1,169			
100152486	NASHVILLE	TN		05/16/2024		1,232		(63)			(63)		1,169	1,169			
100139599	TOMBALL	TX		12/28/2023		1,530		(361)			(361)		1,169	1,169			
100155116	CANTON	GA		07/19/2024		1,326		(156)			(156)		1,169	1,169			
100077535	AMERICUS	GA		01/03/2022		1,244		(75)			(75)		1,169	1,169			
4010071936	TROY	NY		04/29/2024		1,294		(125)			(125)		1,170	1,170			
100154676	LOXAHATCHEE	FL		07/19/2024		1,374		(204)			(204)		1,170	1,170			
100145882	MURRIETA	CA		03/19/2024		1,377		(207)			(207)		1,170	1,170			
100162481	NORWALK	CA		08/07/2024		1,320		(150)			(150)		1,170	1,170			
100161103	WESLEY CHAPEL	FL		07/24/2024		1,297		(127)			(127)		1,170	1,170			
100162803	CUMMING	GA		08/12/2024		1,311		(140)			(140)		1,170	1,170			
100162477	NORRIDGE	IL		08/07/2024		1,277		(107)			(107)		1,171	1,171			
100156426	RALEIGH	NC		06/24/2024		1,250		(79)			(79)		1,171	1,171			
100155804	STAFFORD TOWNSHIP	NJ		06/18/2024		1,489		(318)			(318)		1,171	1,171			
100113537	AURORA	CO		06/29/2023		1,045		126			126		1,171	1,171			
100120463	CLINTON TOWNSHIP	MI		08/18/2023		1,291		(120)			(120)		1,171	1,171			
100148683	CLINTON	CT		04/16/2024		1,296		(125)			(125)		1,171	1,171			
100159337	HOUSTON	TX		07/15/2024		1,244		(73)			(73)		1,171	1,171			
100120837	DAVENPORT	FL		08/25/2023		1,217		(46)			(46)		1,171	1,171			
100135906	LABELLE	FL		11/13/2023		1,176		(5)			(5)		1,171	1,171			
100162042	MIAMI	FL		07/31/2024		1,275		(103)			(103)		1,171	1,171			
100129929	KANSAS CITY	MO		09/27/2023		1,230		(59)			(59)		1,171	1,171			
100156973	UNITED KINGDOM	GBR		06/27/2024		1,156							1,156	1,171		15	15
100160185	TWAIN HARTE	CA		07/18/2024		1,305		(133)			(133)		1,171	1,171			
100133354	KISSIMMEE	FL		11/21/2023		1,217		(46)			(46)		1,171	1,171			
100159903	MIAMI	FL		08/16/2024		1,235		(64)			(64)		1,171	1,171			
100161364	TEMECULA	CA		07/25/2024		1,249		(78)			(78)		1,171	1,171			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145929	SIDNEY	IL		03/19/2024		1,413		(242)			(242)		1,172	1,172			
100170428	HIALEAH	FL		10/09/2024		1,257		(85)			(85)		1,172	1,172			
100165968	HIALEAH	FL		09/06/2024		1,275		(103)			(103)		1,172	1,172			
100155962	ALBUQUERQUE	NM		06/18/2024		1,310		(139)			(139)		1,172	1,172			
100162894	BRENTWOOD	TN		08/12/2024		1,295		(124)			(124)		1,172	1,172			
100065324	LITTLE ROCK	AR		07/28/2021		1,299		(128)			(128)		1,172	1,172			
100153839	GREEN COVE SPRINGS	FL		07/10/2024		1,357		(185)			(185)		1,172	1,172			
100141613	CHICAGO	IL		01/30/2024		1,434		(262)			(262)		1,172	1,172			
100126651	POWDER SPRINGS	GA		08/30/2023		404		768			768		1,172	1,172			
100048873	REX	GA		11/20/2020		1,390		(216)			(216)		1,174	1,172		(2)	(2)
100028070	AUBURN HILLS	MI		10/26/2018		411		761			761		1,172	1,172			
100130027	CAPE MAY COURT HOUSE	NJ		09/27/2023		1,380		(208)			(208)		1,172	1,172			
100148083	PORTERVILLE	CA		04/10/2024		1,209		(36)			(36)		1,172	1,172			
100061827	CAMDEN	NY		07/01/2021		1,242		(69)			(69)		1,172	1,172			
100088268	TRENTON	NJ		10/17/2022		1,290		(118)			(118)		1,172	1,172			
100126394	BALTIMORE	MD		08/30/2023		1,232		(59)			(59)		1,173	1,173			
100055094	PLAINFIELD	NJ		03/23/2021		2,070		(898)			(898)		1,173	1,173			
100158661	MC DONOUGH	GA		07/10/2024		1,217		(44)			(44)		1,173	1,173			
100173470	NEWPORT BEACH	CA		10/29/2024		1,304		(131)			(131)		1,173	1,173			
100146516	TRACY	CA		03/19/2024		1,395		(222)			(222)		1,173	1,173			
100113853	MISHAWAKA	IN		06/29/2023		335		838			838		1,173	1,173			
100147710	DENVER	CO		04/05/2024		1,332		(159)			(159)		1,173	1,173			
100151554	LAKE WALES	FL		05/10/2024		1,065		109			109		1,173	1,173			
100090974	FOREST KNOLLS	CA		01/31/2023		1,215		(42)			(42)		1,173	1,173			
100144637	INDIANAPOLIS	IN		03/13/2024		1,241		(67)			(67)		1,174	1,174			
100152408	PORT RICHEY	FL		05/17/2024		1,279		(106)			(106)		1,174	1,174			
100169852	LOS ANGELES	CA		09/30/2024		831		(46)			(46)		785	1,174		389	389
100151004	GEORGETOWN	TX		05/08/2024		1,231		(58)			(58)		1,174	1,174			
100154989	AVENTURA	FL		07/19/2024		1,406		(232)			(232)		1,174	1,174			
100157980	CABOT	AR		07/09/2024		1,219		(45)			(45)		1,174	1,174			
100113577	PALM BAY	FL		06/29/2023		516		658			658		1,174	1,174			
100055078	BIRMINGHAM	AL		03/23/2021		2,264		(1,090)			(1,090)		1,174	1,174			
100044039	CHICAGO	IL		08/19/2020		1,147		27			27		1,174	1,174			
100158669	SAN ANTONIO	TX		07/10/2024		1,076		98			98		1,174	1,174			
100066415	BATON ROUGE	LA		08/02/2021		1,175		(1)			(1)		1,174	1,174			
100141662	CASA GRANDE	AZ		01/30/2024		1,292		(117)			(117)		1,174	1,174			
100162023	LAS VEGAS	NV		07/31/2024		1,279		(105)			(105)		1,174	1,174			
100146272	LOVELAND	CO		03/19/2024		1,347		(173)			(173)		1,174	1,174			
100164372	WHITEFISH	MT		08/21/2024		1,261		(87)			(87)		1,174	1,174			
100113587	RIVERDALE	GA		06/29/2023		400		775			775		1,175	1,175			
100160850	CHANDLER	AZ		07/24/2024		1,264		(89)			(89)		1,175	1,175			
100029770	BROKEN ARROW	OK		10/26/2018		848		327			327		1,175	1,175			
100109883	MORGANTOWN	WV		06/22/2023		1,278		(103)			(103)		1,175	1,175			
100130183	KLAMATH FALLS	OR		11/15/2023		1,353		(178)			(178)		1,175	1,175			
100028033	BUCKEYE	AZ		10/26/2018		815		360			360		1,175	1,175			
100151973	FARMINGTON	MN		06/14/2024		1,353		(178)			(178)		1,175	1,175			
100155777	UNION BEACH	NJ		06/18/2024		1,331		(156)			(156)		1,175	1,175			
100169386	WEST HOLLYWOOD	CA		09/27/2024		1,415		(239)			(239)		1,175	1,175			
100152689	CORAOPOLIS	PA		05/17/2024		1,086		88			88		1,174	1,175		1	1
100152186	RALEIGH	NC		05/17/2024		1,155		20			20		1,175	1,175			
100174990	MIAMI	FL		10/31/2024		1,268		(92)			(92)		1,175	1,175			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162826	NEW MARKET	VA		08/12/2024		1,238		(62)			(62)		1,176	1,176			
100012048	BEAUMONT	TX		03/08/2017		757		418			418		1,176	1,176			
100149814	JURUPA VALLEY	CA		04/29/2024		1,243		(68)			(68)		1,176	1,176			
100109901	CLEVELAND	OH		06/22/2023		1,216		(41)			(41)		1,176	1,176			
100156611	CUTLER BAY	FL		06/24/2024		1,290		(114)			(114)		1,176	1,176			
100158442	TAMPA	FL		07/10/2024		1,315		(139)			(139)		1,176	1,176			
100156431	INDIAN TRAIL	NC		06/24/2024		1,267		(91)			(91)		1,176	1,176			
100139360	CHATTANOOGA	TN		12/28/2023		(1,649)		2,825			2,825		1,176	1,176			
100012106	DAVENPORT	IA		03/08/2017		891		285			285		1,176	1,176			
100146206	TRUSSVILLE	AL		03/19/2024		1,368		(192)			(192)		1,176	1,176			
100162920	SAN ANTONIO	TX		08/12/2024		1,273		(97)			(97)		1,176	1,176			
100089990	HOMER	IL		01/13/2023		1,140		36			36		1,176	1,176			
100157743	CALABASAS	CA		07/02/2024		1,334		(158)			(158)		1,176	1,176			
100164303	ROSELAND	VA		08/21/2024		1,288		(111)			(111)		1,176	1,176			
100157884	ORANGE BEACH	AL		07/09/2024		1,208		(31)			(31)		1,176	1,176			
100043235	PHOENIX	AZ		08/13/2020		900		277			277		1,176	1,176			
100157895	MILLVILLE	DE		07/09/2024		1,280		(103)			(103)		1,177	1,177			
100154537	SALEM	OR		06/14/2024		1,371		(194)			(194)		1,177	1,177			
100168582	OAK ISLAND	NC		09/25/2024		1,310		(133)			(133)		1,177	1,177			
100017398	BALTIMORE	MD		04/26/2018		293		884			884		1,177	1,177			
100117295	MANSFIELD	NJ		07/20/2023		1,080		97			97		1,177	1,177			
100151617	BATON ROUGE	LA		05/10/2024		1,176		1			1		1,177	1,177			
100090206	MYRTLE BEACH	SC		01/13/2023		1,381		(204)			(204)		1,177	1,177			
100043253	QUEENS VILLAGE	NY		08/13/2020		2,001		(824)			(824)		1,177	1,177			
100109843	DETROIT	MI		06/22/2023		1,295		(118)			(118)		1,177	1,177			
100134025	PHILADELPHIA	PA		10/25/2023		215		962			962		1,177	1,177			
100166106	TREASURE ISLAND	FL		09/09/2024		1,341		(163)			(163)		1,177	1,177			
100164403	RANCHO CORDOVA	CA		08/21/2024		1,011		167			167		1,178	1,178			
100162056	INDIAN LAND	SC		07/31/2024		1,280		(102)			(102)		1,178	1,178			
100151570	LAKELAND	FL		05/10/2024		1,262		(84)			(84)		1,178	1,178			
100154622	BRIDGEPORT	CT		06/14/2024		1,252		(75)			(75)		1,178	1,178			
100161426	DECATUR	AL		07/29/2024		1,228		(50)			(50)		1,178	1,178			
100149924	BRADENTON	FL		04/29/2024		1,392		(214)			(214)		1,178	1,178			
100090114	AVONDALE	AZ		01/13/2023		1,295		(117)			(117)		1,178	1,178			
100086969	LANSING	MI		10/24/2022		1,474		(295)			(295)		1,178	1,178			
100133547	SOUTH HOLLAND	IL		10/19/2023		1,318		(140)			(140)		1,178	1,178			
100055204	MUSKEGON	MI		03/23/2021		1,655		(477)			(477)		1,178	1,178			
100146330	GEORGETOWN	KY		03/19/2024		1,347		(168)			(168)		1,178	1,178			
100141425	PHOENIX	AZ		01/30/2024		1,221		(43)			(43)		1,178	1,178			
100079133	WARNER ROBINS	GA		02/24/2022		1,212		(33)			(33)		1,179	1,179			
100163242	COLORADO SPRINGS	CO		08/13/2024		1,045		134			134		1,179	1,179			
100161973	LAS VEGAS	NV		07/31/2024		1,200		(21)			(21)		1,179	1,179			
100054473	NORTH CHESTERFIELD	VA		03/23/2021		1,776		(597)			(597)		1,179	1,179			
100153012	CYPRESS	TX		06/27/2024		1,377		(199)			(199)		1,179	1,179			
100102653	MINCO	OK		06/22/2023		1,232		(53)			(53)		1,179	1,179			
100158832	POCONO SUMMIT	PA		07/12/2024		1,268		(89)			(89)		1,179	1,179			
100153815	WINTER SPRINGS	FL		07/10/2024		1,448		(269)			(269)		1,179	1,179			
100155034	CANTON	GA		07/19/2024		483		696			696		1,179	1,179			
100024618	HOMESTEAD	FL		09/20/2018		1,060		119			119		1,179	1,179			
100159849	WELLINGTON	FL		08/16/2024		1,386		(207)			(207)		1,179	1,179			
100150914	MARION	TX		05/08/2024		927		252			252		1,179	1,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169064	ESTERO	FL		09/27/2024		1,266		(86)			(86)		1,179	1,179			
100078912	AUGUSTA	GA		02/24/2022		1,168		12			12		1,179	1,179			
100091634	CHICAGO	IL		03/07/2023		1,415		(236)			(236)		1,179	1,179			
100165501	CAPE CORAL	FL		08/29/2024		929							929	1,179		251	251
100160432	SAN BERNARDINO	CA		07/19/2024		1,266		(87)			(87)		1,179	1,179			
100139660	AUBURN	CA		12/28/2023		1,353		(174)			(174)		1,179	1,179			
100054225	NORMAL	IL		03/23/2021		1,147		32			32		1,180	1,180			
100166208	SUNSET BEACH	NC		09/09/2024		1,276		(96)			(96)		1,180	1,180			
100150024	CHANDLER	AZ		06/07/2024		1,241		(62)			(62)		1,180	1,180			
100155919	PRINCETON	TX		06/17/2024		1,238		(60)			(60)		1,178	1,180		1	1
100154572	PALMDALE	CA		06/14/2024		1,282		(102)			(102)		1,180	1,180			
100152497	CLAYTON	GA		05/16/2024		1,287		(107)			(107)		1,180	1,180			
100114739	WAVERLY	GA		07/07/2023		1,274		(91)			(91)		1,183	1,180		(3)	(3)
100103167	COVINGTON	KY		04/21/2023		1,258		(78)			(78)		1,180	1,180			
100118145	CORPUS CHRISTI	TX		07/20/2023		1,379		(199)			(199)		1,180	1,180			
100161458	OVERLAND PARK	KS		07/30/2024		1,295		(115)			(115)		1,180	1,180			
100068290	MACON	GA		08/25/2021		1,296		(116)			(116)		1,180	1,180			
100044157	GREENVILLE	SC		08/19/2020		1,141		40			40		1,180	1,180			
100161557	CELINA	TX		07/30/2024		1,303		(122)			(122)		1,180	1,180			
100156503	DOLORES	CO		06/24/2024		1,262		(82)			(82)		1,180	1,180			
100139190	SCHENECTADY	NY		12/28/2023		1,189		(9)			(9)		1,180	1,180			
100169850	GATLINBURG	TN		09/30/2024		873		(83)			(83)		790	1,180		391	391
100109266	FRESNO	CA		07/21/2023		1,283		(102)			(102)		1,180	1,180			
100160875	CLIFTON	CO		07/24/2024		1,322		(142)			(142)		1,180	1,180			
100085060	DEN HAAG	NLD		07/27/2022		1,225						(94)	1,131	1,181		50	50
100151520	LAS VEGAS	NV		05/10/2024		1,199		(18)			(18)		1,181	1,181			
100066701	COLLINSVILLE	AL		08/02/2021		1,205		(24)			(24)		1,181	1,181			
100152912	ISELIN	NJ		05/22/2024		1,330		(149)			(149)		1,181	1,181			
100173396	BARRINGTON	IL		10/29/2024		1,418		(237)			(237)		1,181	1,181			
100115126	CINCINNATI	OH		07/17/2023		1,257		(76)			(76)		1,181	1,181			
100141337	CARROLLTON	TX		01/30/2024		978		203			203		1,181	1,181			
100091625	JACKSONVILLE	FL		03/07/2023		1,523		(342)			(342)		1,181	1,181			
100152917	LAS VEGAS	NV		05/22/2024		1,331		(149)			(149)		1,181	1,181			
100165378	WOODSTOCK	GA		08/29/2024		1,228		(47)			(47)		1,181	1,181			
100152688	CLEARWATER	FL		05/17/2024		1,185		(5)			(5)		1,180	1,181		1	1
100148651	SAN BERNARDINO	CA		04/15/2024		1,327		(145)			(145)		1,182	1,182			
100152455	HARRISON	TN		05/17/2024		1,092		89			89		1,182	1,182			
100130003	WINTER HAVEN	FL		09/27/2023		1,271		(90)			(90)		1,182	1,182			
100156506	BUCKEYE	AZ		06/24/2024		1,264		(82)			(82)		1,182	1,182			
100114368	MACOMB	MI		06/29/2023		781		401			401		1,182	1,182			
100126472	LITCHFIELD PARK	AZ		08/30/2023		823		359			359		1,182	1,182			
100175984	FALLING WATERS	WV		11/14/2024		1,199		(17)			(17)		1,182	1,182			
100153862	IRVINGTON	NJ		06/05/2024		1,203		(21)			(21)		1,182	1,182			
100156057	GRAND PRAIRIE	TX		06/18/2024		1,513		(331)			(331)		1,182	1,182			
100153271	DAHLONEGA	GA		05/30/2024		1,205		(23)			(23)		1,182	1,182			
100057526	SAINT ANN	MO		06/30/2021		1,220		(38)			(38)		1,182	1,182			
100152291	OKLAHOMA CITY	OK		05/17/2024		980		202			202		1,182	1,182			
100143550	PHILADELPHIA	PA		02/21/2024		1,240		(58)			(58)		1,182	1,182			
100149134	VICTORVILLE	CA		04/22/2024		1,325		(143)			(143)		1,182	1,182			
100010970	LANSING	MI		12/23/2016		545		637			637		1,183	1,183			
100154141	LAKEBAY	WA		07/11/2024		1,234		(51)			(51)		1,183	1,183			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113995	STROUDSBURG	PA		06/29/2023		1,035		148			148		1,183	1,183			
100138043	NEW ORLEANS	LA		12/13/2023		1,343		(161)			(161)		1,183	1,183			
100164093	WHITTIER	CA		08/21/2024		1,406		(223)			(223)		1,183	1,183			
100101740	TRENTON	NJ		03/31/2023		1,312		(129)			(129)		1,183	1,183			
100027895	PHOENIX	AZ		10/26/2018		1,213		(30)			(30)		1,183	1,183			
100160904	ROYERSFORD	PA		07/24/2024		1,263		(80)			(80)		1,183	1,183			
100152237	OFALLON	MO		05/17/2024		1,256		(72)			(72)		1,183	1,183			
100014052	HALLS	TN		05/25/2017		1,080		104			104		1,183	1,183			
100162729	BURIEN	WA		08/12/2024		1,365		(181)			(181)		1,184	1,184			
100152644	MONCKS CORNER	SC		05/17/2024		1,193		(11)			(11)		1,182	1,184		1	1
100154601	MIAMI	FL		06/14/2024		1,144		40			40		1,184	1,184			
100046179	RANDLEMAN	NC		11/25/2020		1,337		(154)			(154)		1,184	1,184			
100139479	ATLANTA	GA		12/28/2023		1,411		(227)			(227)		1,184	1,184			
100128783	MARIETTA	GA		09/21/2023		1,557		(373)			(373)		1,184	1,184			
100101760	MAYWOOD	IL		03/31/2023		7,617		(6,433)			(6,433)		1,184	1,184			
100101829	GREENVILLE	SC		03/31/2023		1,282		(97)			(97)		1,184	1,184			
100146533	SUN LAKES	AZ		03/19/2024		1,401		(216)			(216)		1,184	1,184			
100113818	VERNON	NJ		06/29/2023		32		1,152			1,152		1,184	1,184			
100161533	MYERSVILLE	MD		07/30/2024		1,284		(99)			(99)		1,184	1,184			
100113015	RIVERVIEW	FL		06/29/2023		1,293		(108)			(108)		1,184	1,184			
100152834	ANTIOCH	CA		05/22/2024		1,384		(199)			(199)		1,184	1,184			
100136812	PAULSBORO	NJ		11/27/2023		1,357		(173)			(173)		1,185	1,185			
100153173	NEWARK	DE		05/30/2024		1,253		(68)			(68)		1,185	1,185			
100165227	ROTTERDAM	NLD		08/28/2024		1,245							1,245	1,185	(60)		(60)
100153234	FORT WORTH	TX		05/30/2024		1,181		2			2		1,184	1,185		1	1
100153236	FORT WORTH	TX		05/30/2024		1,183							1,184	1,185		1	1
100136071	ORLANDO	FL		11/16/2023		1,414		(230)			(230)		1,185	1,185			
100152927	SHELTON	CT		06/27/2024		1,392		(207)			(207)		1,185	1,185			
100156108	PALMDALE	CA		06/18/2024		1,401		(216)			(216)		1,185	1,185			
100118055	DUNDALK	MD		07/20/2023		1,326		(141)			(141)		1,185	1,185			
100146707	VIENNA	MD		03/20/2024		1,068		117			117		1,185	1,185			
100113436	POMPTON LAKES	NJ		06/29/2023		943		242			242		1,185	1,185			
100115207	BALTIMORE	MD		07/17/2023		1,252		(66)			(66)		1,185	1,185			
100149681	MOORE	SC		04/26/2024		1,166		19			19		1,185	1,185			
100156481	INDIAN TRAIL	NC		06/24/2024		1,301		(115)			(115)		1,185	1,185			
100126619	THOMPSONVIL	MI		08/30/2023		1,135		51			51		1,186	1,186			
100141099	TRENTON	NJ		01/30/2024		1,230		(45)			(45)		1,186	1,186			
100156196	STILLWATER	OK		06/20/2024		1,295		(109)			(109)		1,186	1,186			
100152609	ZION	IL		05/17/2024		1,254		(70)			(70)		1,184	1,186		1	1
100151238	SPANISH FORK	UT		05/10/2024		1,265		(79)			(79)		1,186	1,186			
100155613	NEWNAN	GA		06/18/2024		1,401		(215)			(215)		1,186	1,186			
100155529	WARREN	OH		06/18/2024		1,377		(191)			(191)		1,186	1,186			
100158426	HOUSTON	TX		07/10/2024		1,356		(170)			(170)		1,186	1,186			
100147228	HAMILTON	NJ		03/28/2024		1,247		(61)			(61)		1,186	1,186			
100151614	ATLANTA	GA		05/10/2024		1,216		(30)			(30)		1,186	1,186			
100050254	TUCSON	AZ		11/20/2020		1,327		(141)			(141)		1,186	1,186			
100027991	GRAND RAPIDS	MI		10/26/2018		1,114		72			72		1,186	1,186			
100164406	PEORIA	AZ		08/21/2024		1,305		(119)			(119)		1,186	1,186			
100049743	PITTSBURGH	PA		11/20/2020		1,425		(239)			(239)		1,186	1,186			
100161441	CEDAR PARK	TX		07/29/2024		1,204		(18)			(18)		1,186	1,186			
100112615	LANCASTER	PA		06/29/2023		173		1,013			1,013		1,186	1,186			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120580	PIKESVILLE	MD		08/18/2023		1,436		(250)			(250)		1,186	1,186			
100101969	HOUSTON	TX		04/14/2023		1,545		(359)			(359)		1,186	1,186			
100153613	BLOOMINGTON	MN		05/31/2024		1,125		62			62		1,187	1,187			
100144304	JAMESBURG	NJ		03/07/2024		1,360		(173)			(173)		1,187	1,187			
100102964	DESERT HOT SPRINGS	CA		06/22/2023		1,475		(288)			(288)		1,187	1,187			
100158681	ARDEN	NC		07/10/2024		1,120		66			66		1,187	1,187			
100162850	MANTECA	CA		08/12/2024		1,243		(56)			(56)		1,187	1,187			
100043661	ATLANTA	GA		08/13/2020		1,241		(55)			(55)		1,187	1,187			
100155819	TONGANOXIE	KS		06/18/2024		1,428		(240)			(240)		1,187	1,187			
100102934	SUSSEX	NJ		06/22/2023		1,492		(305)			(305)		1,187	1,187			
100161411	BLOOMINGTON	CA		07/26/2024		1,271		(84)			(84)		1,187	1,187			
100148145	YPSILANTI	MI		05/15/2024		1,233		(46)			(46)		1,187	1,187			
100117298	GROTON	CT		07/20/2023		1,213		(25)			(25)		1,187	1,187			
100091670	GARDNER	MA		01/27/2023		1,258		(71)			(71)		1,187	1,187			
100109595	NORFOLK	VA		06/14/2023		1,513		(325)			(325)		1,187	1,187			
100131573	MACON	GA		10/05/2023		1,227		(39)			(39)		1,188	1,188			
100138959	HOLLYWOOD	FL		12/21/2023		577		610			610		1,188	1,188			
100150057	TACOMA	WA		06/14/2024		1,487		(299)			(299)		1,188	1,188			
100157848	EL DORADO HILLS	CA		07/09/2024		1,120		68			68		1,188	1,188			
100167422	LOS ANGELES	CA		09/16/2024		1,400		(212)			(212)		1,188	1,188			
100154597	CHINO	CA		06/14/2024		1,311		(123)			(123)		1,188	1,188			
100100143	DESTIN	FL		03/28/2023		1,414		(226)			(226)		1,188	1,188			
100174837	ASPEN	CO		10/31/2024		1,180		8			8		1,188	1,188			
100114190	LAWNDALE	NC		06/29/2023		1,194		(5)			(5)		1,188	1,188			
100150638	SOLIDARIDAD	MEX		05/03/2024		1,189							1,189	1,189			
100149420	LUTZ	FL		04/24/2024		1,153		35			35		1,189	1,189			
100103705	HOUSTON	TX		05/08/2023		1,409		(221)			(221)		1,189	1,189			
100012738	TAMARAC	FL		05/25/2017		861		327			327		1,189	1,189			
100136017	WACO	TX		11/16/2023		1,448		(259)			(259)		1,189	1,189			
100046975	TUCKAHOE	NY		11/20/2020		1,777		(588)			(588)		1,189	1,189			
100151372	IDAHO FALLS	ID		05/10/2024		1,270		(81)			(81)		1,189	1,189			
100119759	SCRANTON	PA		08/08/2023		1,258		(69)			(69)		1,189	1,189			
100149649	FORNEY	TX		04/26/2024		1,516		(327)			(327)		1,189	1,189			
100174895	LAGUNA NIGUEL	CA		10/31/2024		1,155		35			35		1,189	1,189			
100126760	TOLEDO	OH		08/30/2023		387		803			803		1,190	1,190			
100141306	MISSION	TX		01/30/2024		1,422		(232)			(232)		1,190	1,190			
100165015	UNION	NJ		08/28/2024		1,289		(99)			(99)		1,190	1,190			
100102075	LOUISVILLE	KY		04/14/2023		1,359		(169)			(169)		1,190	1,190			
100053639	DURHAM	NC		03/23/2021		1,344		(154)			(154)		1,190	1,190			
100130041	KANSAS CITY	MO		09/27/2023		1,272		(81)			(81)		1,190	1,190			
100152586	KILLEEN	TX		05/17/2024		1,151		38			38		1,189	1,190		1	1
100113502	ASHEVILLE	NC		06/29/2023		1,095		95			95		1,190	1,190			
100160407	WHITTIER	CA		07/19/2024		1,476		(286)			(286)		1,191	1,191			
100158158	MARIETTA	GA		07/09/2024		1,750		30			30		1,780	1,191		(589)	(589)
100138357	NEWPORT NEWS	VA		12/18/2023		1,246		(55)			(55)		1,191	1,191			
100163957	CENTENNIAL	CO		10/04/2024		1,249		(58)			(58)		1,191	1,191			
100142187	DECATUR	GA		03/15/2024		1,277		(86)			(86)		1,191	1,191			
100152700	LEANDER	TX		05/17/2024		1,178		12			12		1,190	1,191		1	1
100178288	VALENCIA	CA		11/19/2024		1,217		(26)			(26)		1,191	1,191			
100173143	SACRAMENTO	CA		10/30/2024		1,250		(59)			(59)		1,191	1,191			
100026385	PORTERVILLE	CA		09/26/2018		1,039		152			152		1,191	1,191			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157966	LAKE OSWEGO	OR		07/09/2024		1,291		(99)			(99)		1,192	1,192			
100150767	SEVIERVILLE	TN		05/07/2024		1,279		(87)			(87)		1,192	1,192			
100153184	DAWSONVILLE	GA		05/30/2024		1,279		(89)			(89)		1,190	1,192		1	1
100142453	MONROE	NC		03/08/2024		1,346		(155)			(155)		1,192	1,192			
100139563	SAN ANTONIO	TX		12/28/2023		1,636		(445)			(445)		1,192	1,192			
100138080	PHILADELPHIA	PA		12/13/2023		1,276		(84)			(84)		1,192	1,192			
100091046	KISSIMMEE	FL		01/31/2023		1,455		(263)			(263)		1,192	1,192			
100144525	NORTH PORT	FL		04/26/2024		1,418		(226)			(226)		1,192	1,192			
100153284	MARYVILLE	TN		05/30/2024		1,175		17			17		1,192	1,192			
100150738	WYLIE	TX		05/06/2024		1,114		77			77		1,191	1,192		1	1
100168004	EL PASO	TX		09/20/2024		1,534		(342)			(342)		1,192	1,192			
100151815	BAKERSFIELD	CA		05/10/2024		1,192							1,192	1,192			
100167793	RESEDA	CA		09/19/2024		1,681		(489)			(489)		1,192	1,192			
100164893	SELDEN	NY		08/28/2024		1,210		(19)			(19)		1,192	1,192			
100111433	ELIZABETHTOWN	NC		06/29/2023		545		647			647		1,192	1,192			
100164735	FOUNTAIN HILLS	AZ		08/26/2024		1,312		(120)			(120)		1,192	1,192			
100046453	WOODWARD	OK		11/25/2020		1,556		(364)			(364)		1,192	1,192			
100085077	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		1,241						(95)	1,146	1,192	46		46
100159988	MIAMI	FL		08/16/2024		1,174		18			18		1,192	1,192			
100155221	SHORELINE	WA		07/19/2024		1,412		(220)			(220)		1,192	1,192			
100140809	AYNOR	SC		03/06/2024		1,285		(93)			(93)		1,192	1,192			
100054237	PARMA	MI		03/23/2021		1,544		(351)			(351)		1,192	1,192			
100159887	MIAMI	FL		08/16/2024		1,306		(114)			(114)		1,192	1,192			
100154630	PARADISE VALLEY	AZ		07/19/2024		1,407		(215)			(215)		1,193	1,193			
100152560	MESQUITE	TX		05/17/2024		1,168		23			23		1,191	1,193		1	1
100152510	COLUMBIA	MD		05/17/2024		1,211		(19)			(19)		1,192	1,193		1	1
100047904	PRESCOTT	WI		11/20/2020		1,526		(334)			(334)		1,193	1,193			
100025021	HOLIDAY	FL		09/20/2018		426		767			767		1,193	1,193			
100111584	WHITESBORO	NJ		06/29/2023		944		249			249		1,193	1,193			
100136100	NEDERLAND	TX		12/18/2023		1,527		(335)			(335)		1,193	1,193			
100158703	LEHIGH ACRES	FL		07/10/2024		1,256		(63)			(63)		1,193	1,193			
100160438	SOUTH RIVER	NJ		07/19/2024		1,167		26			26		1,193	1,193			
100153210	FORT MYERS	FL		05/30/2024		1,200		(7)			(7)		1,193	1,193			
100081954	ROTTERDAM	NLD		03/30/2022		1,219						12	1,231	1,193	(38)		(38)
100156854	MONROE	NY		06/27/2024		1,248		(55)			(55)		1,193	1,193			
100161649	ROTTERDAM	NLD		07/29/2024		1,234							1,234	1,193	(41)		(41)
100155604	HERNDON	VA		06/18/2024		1,258		(65)			(65)		1,193	1,193			
100099938	CARPENTERSVILLE	IL		03/28/2023		1,302		(109)			(109)		1,193	1,193			
100163287	MORENO VALLEY	CA		08/13/2024		1,337		(143)			(143)		1,193	1,193			
100159992	MIRAMAR	FL		08/16/2024		1,343		(149)			(149)		1,193	1,193			
100166965	PLANO	TX		09/13/2024		1,148		43			43		1,190	1,194		3	3
100156664	KEY COLONY BEACH	FL		06/24/2024		1,505		(311)			(311)		1,194	1,194			
100091508	WEST BEND	WI		01/20/2023		1,322		(129)			(129)		1,194	1,194			
100149058	ONTARIO	CA		04/19/2024		1,349		(155)			(155)		1,194	1,194			
100171359	LEICESTER	VT		10/16/2024		1,309		(115)			(115)		1,194	1,194			
100152944	DALLAS	TX		06/27/2024		1,374		(180)			(180)		1,194	1,194			
100151593	KYLE	TX		05/10/2024		1,218		(23)			(23)		1,194	1,194			
100151847	THOUSAND PALMS	CA		05/10/2024		1,315		(120)			(120)		1,194	1,194			
100163838	LONG BEACH	CA		09/27/2024		1,400		(205)			(205)		1,194	1,194			
100156408	BLAINE	MN		06/24/2024		1,194							1,194	1,194			
100027987	ORLANDO	FL		10/26/2018		1,125		69			69		1,194	1,194			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091257	HARVEYS LAKE	PA		01/31/2023		1,399		(204)			(204)		1,194	1,194			
100162996	LAS VEGAS	NV		08/12/2024		1,250		(55)			(55)		1,195	1,195			
100150862	COLUMBIA	MO		05/08/2024		1,227		(33)			(33)		1,195	1,195			
100159341	LAND O LAKES	FL		07/15/2024		1,262		(67)			(67)		1,195	1,195			
100114192	KIRKWOOD	NY		06/29/2023		631		563			563		1,195	1,195			
100055446	FRAZEYSBURG	OH		03/23/2021		(1,557)		2,751			2,751		1,195	1,195			
100161032	RIVIERA BEACH	FL		07/24/2024		1,322		(127)			(127)		1,195	1,195			
100172297	GROVELAND	CA		10/21/2024		1,250		(55)			(55)		1,195	1,195			
100088127	HIALEAH	FL		10/25/2022		1,212		(17)			(17)		1,195	1,195			
100160830	HOUSTON	TX		07/24/2024		1,468		(273)			(273)		1,195	1,195			
100158797	EDMOND	OK		07/10/2024		1,337		(141)			(141)		1,195	1,195			
100099968	FRISCO	TX		03/28/2023		1,406		(211)			(211)		1,195	1,195			
100160186	SEVIERVILLE	TN		07/18/2024		1,300		(105)			(105)		1,195	1,195			
100113437	LOS LUNAS	NM		06/29/2023		1,065		130			130		1,195	1,195			
100152522	GREENSBORO	NC		05/17/2024		1,177		17			17		1,194	1,195		1	1
100046670	MIAMI GARDENS	FL		11/25/2020		1,348		(152)			(152)		1,195	1,195			
100115190	KALAMAZOO	MI		07/17/2023		1,260		(64)			(64)		1,195	1,195			
100141322	PELHAM	AL		01/30/2024		1,340		(145)			(145)		1,195	1,195			
100126470	MORGANTOWN	KY		08/30/2023		1,047		149			149		1,195	1,195			
100146467	WENONAH	NJ		03/19/2024		1,414		(218)			(218)		1,196	1,196			
100156418	UNION	NJ		06/24/2024		1,277		(81)			(81)		1,196	1,196			
100130377	ARIZONA CITY	AZ		09/28/2023		1,348		(152)			(152)		1,196	1,196			
100158962	LAS VEGAS	NV		08/15/2024		1,312		(116)			(116)		1,196	1,196			
100043261	BATTLE CREEK	MI		08/13/2020		1,142		54			54		1,196	1,196			
100090700	UNIVERSITY HEIGHTS	OH		12/29/2022		1,288		(92)			(92)		1,196	1,196			
100050067	DELAND	FL		11/20/2020		1,513		(317)			(317)		1,196	1,196			
100157960	RIVIERA BEACH	FL		07/09/2024		1,248		(52)			(52)		1,196	1,196			
100010963	BAXTER	KY		12/23/2016		1,246		(50)			(50)		1,196	1,196			
100091486	LOS ANGELES	CA		01/20/2023		1,271		(75)			(75)		1,196	1,196			
100155826	HOOVER	AL		06/18/2024		1,486		(290)			(290)		1,196	1,196			
100161152	NEW TAZEWELL	TN		07/24/2024		1,329		(133)			(133)		1,196	1,196			
100152558	COLUMBUS	NC		05/17/2024		1,185		11			11		1,196	1,196			
100128341	SPRING HILL	FL		09/14/2023		1,433		(236)			(236)		1,196	1,196			
100127132	SAN ANTONIO	TX		08/30/2023		1,103		93			93		1,196	1,196			
100135136	VISALIA	CA		11/03/2023		1,309		(112)			(112)		1,197	1,197			
100149160	CENTERVILLE	UT		04/22/2024		1,211		(14)			(14)		1,197	1,197			
100101983	CHICAGO	IL		04/14/2023		1,305		(108)			(108)		1,197	1,197			
100150921	HERMITAGE	TN		05/08/2024		1,293		(96)			(96)		1,197	1,197			
100153459	HACKETTSTOWN	NJ		05/30/2024		(1,694)		2,891			2,891		1,197	1,197			
100152668	SAINT PETERSBURG	FL		05/17/2024		1,240		(44)			(44)		1,196	1,197		1	1
100152664	BREMERTON	WA		05/17/2024		1,246		(50)			(50)		1,196	1,197		1	1
100158764	APEX	NC		07/10/2024		1,248		(51)			(51)		1,197	1,197			
100160860	REEDVILLE	VA		07/24/2024		1,363		(166)			(166)		1,197	1,197			
100147102	FORT MOHAVE	AZ		03/28/2024		1,371		(173)			(173)		1,197	1,197			
100160985	ATHENS	AL		07/24/2024		1,131		66			66		1,198	1,198			
100028374	TUCKER	GA		10/26/2018		841		357			357		1,198	1,198			
100168548	MANZANITA	OR		09/25/2024		1,301		(103)			(103)		1,198	1,198			
100130305	SALISBURY	NC		09/28/2023		1,504		(306)			(306)		1,198	1,198			
100141318	CLARKSVILLE	TN		01/30/2024		1,449		(251)			(251)		1,198	1,198			
100164782	LACONIA	NH		08/26/2024		1,292		(94)			(94)		1,198	1,198			
100154594	VICTORVILLE	CA		06/14/2024		1,228		(30)			(30)		1,198	1,198			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171248	RARITAN	NJ		10/16/2024		1,371		(173)			(173)		1,198	1,198			
100173362	QUINCY	MA		10/30/2024		1,320		(122)			(122)		1,198	1,198			
100045751	HAZELWOOD	MO		11/25/2020		1,189		9			9		1,198	1,198			
100043597	HENRICO	VA		08/13/2020		1,173		24			24		1,197	1,198		1	1
100158771	PHOENIX	AZ		07/10/2024		1,093		105			105		1,198	1,198			
100166447	LAGUNA NIGUEL	CA		10/31/2024		1,169		29			29		1,198	1,198			
100152519	PORTSMOUTH	VA		05/17/2024		1,434		(64)			(64)		1,371	1,198		(172)	(172)
100162098	BROOKLYN	NY		07/31/2024		1,325		(127)			(127)		1,199	1,199			
100163420	ORLANDO	FL		09/27/2024		1,398		(199)			(199)		1,199	1,199			
100169062	MIAMI LAKES	FL		09/27/2024		1,275		(80)			(80)		1,195	1,199		3	3
100091531	HANCEVILLE	AL		01/20/2023		1,267		(68)			(68)		1,199	1,199			
100160864	LAKE FREDERICK	VA		07/24/2024		1,311		(112)			(112)		1,199	1,199			
100055759	TAYLOR	PA		03/23/2021		1,672		(472)			(472)		1,199	1,199			
100151218	FORT WASHINGTON	MD		05/10/2024		1,251		(52)			(52)		1,199	1,199			
100152787	PALMETTO	FL		05/22/2024		1,352		(153)			(153)		1,199	1,199			
100149086	FORT PIERCE	FL		04/19/2024		1,530		(331)			(331)		1,199	1,199			
100158943	POCONO LAKE	PA		07/12/2024		1,293		(94)			(94)		1,199	1,199			
100152462	BEAVERTON	OR		05/16/2024		1,418		(219)			(219)		1,199	1,199			
100067192	SAVANNAH	TN		08/02/2021		1,172		27			27		1,199	1,199			
100161559	PALM COAST	FL		07/30/2024		1,243		(46)			(46)		1,197	1,199		2	2
100136844	CAPE MAY COURT HOUSE	NJ		11/27/2023		1,312		(113)			(113)		1,199	1,199			
100112825	UPPER DARBY	PA		06/29/2023		434		765			765		1,199	1,199			
100156042	PORT SAINT LUCIE	FL		06/18/2024		1,306		(106)			(106)		1,199	1,199			
100108110	BATTLE CREEK	MI		05/24/2023		1,409		(209)			(209)		1,200	1,200			
100155874	BURLINGTON	WI		06/17/2024		1,313		(115)			(115)		1,198	1,200		2	2
100172195	LAKEWOOD	CA		10/17/2024		1,592		(393)			(393)		1,200	1,200			
100061549	DORDRECHT/DRECHTSTEDEN	NLD		06/30/2021		1,210						83	1,293	1,200	(94)		(94)
100064755	BESSEMER	AL		07/14/2021		1,361		(161)			(161)		1,200	1,200			
100148277	RADFORD	VA		04/12/2024		1,371		(171)			(171)		1,200	1,200			
100141139	WEST BERLIN	NJ		01/30/2024		1,257		(57)			(57)		1,200	1,200			
100115205	KANSAS CITY	MO		07/17/2023		1,263		(63)			(63)		1,200	1,200			
100159447	AUSTIN	TX		07/15/2024		1,269		(69)			(69)		1,200	1,200			
100146617	PLANO	TX		03/20/2024		1,456		(256)			(256)		1,200	1,200			
100082356	SAN DIEGO	CA		04/14/2022		1,340		(140)			(140)		1,200	1,200			
100099694	SCOTTSDALE	AZ		04/06/2023		1,369		(169)			(169)		1,200	1,200			
100155949	HUTTO	TX		06/17/2024		1,234		(35)			(35)		1,199	1,200		1	1
100159349	PORT WENTWORTH	GA		07/15/2024		1,108		92			92		1,200	1,200			
100149636	FORNEY	TX		04/26/2024		1,276		(76)			(76)		1,200	1,200			
100151294	BALTIMORE	MD		05/10/2024		1,247		(47)			(47)		1,200	1,200			
100159372	FORT WORTH	TX		07/15/2024		1,105		95			95		1,200	1,200			
100155189	RIVERSIDE	CA		07/19/2024		1,130		70			70		1,200	1,200			
100046810	HILLIARD	OH		11/20/2020		1,600		(399)			(399)		1,200	1,200			
100170389	SAN LUIS OBISPO	CA		10/09/2024		1,318		(118)			(118)		1,200	1,200			
100128370	NORTHFIELD	OH		09/15/2023		1,427		(226)			(226)		1,201	1,201			
100130005	ASHLAND	KY		09/27/2023		1,333		(132)			(132)		1,201	1,201			
100114566	TULSA	OK		06/29/2023		1,326		(126)			(126)		1,201	1,201			
100147222	TAMAQUA	PA		03/28/2024		1,287		(87)			(87)		1,201	1,201			
100108279	WILLIS	TX		05/24/2023		1,558		(357)			(357)		1,201	1,201			
100157724	CHAPEL HILL	NC		06/28/2024		1,168		33			33		1,201	1,201			
100111485	WINDSOR LOCKS	CT		06/29/2023		437		764			764		1,201	1,201			
100111685	LIMA	OH		06/29/2023		1,224		(23)			(23)		1,201	1,201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119847	ROCHESTER	NY		08/08/2023		1,324		(122)			(122)		1,201	1,201			
100150544	SEVERN	MD		05/03/2024		1,346		(145)			(145)		1,201	1,201			
100160122	ATLANTIC BCH	FL		07/17/2024		1,229		(29)			(29)		1,199	1,201		2	2
100114613	DECATUR	GA		06/29/2023		1,392		(191)			(191)		1,201	1,201			
100156898	POCATELLO	ID		06/27/2024		(1,418)		2,619			2,619		1,201	1,201			
100149203	PERRIS	CA		04/22/2024		1,427		(226)			(226)		1,201	1,201			
100117969	OLIVEHURST	CA		07/20/2023		1,209		(8)			(8)		1,201	1,201			
100046923	LEVITTOWN	NY		11/20/2020		2,121		(920)			(920)		1,201	1,201			
100150685	LITTLE ELM	TX		05/06/2024		1,325		(125)			(125)		1,200	1,201		1	1
100163328	SAN BERNARDINO	CA		08/13/2024		1,393		(192)			(192)		1,202	1,202			
100160124	CASTLE ROCK	CO		07/17/2024		1,358		(159)			(159)		1,200	1,202		2	2
100161356	AURORA	CO		07/25/2024		1,200		2			2		1,202	1,202			
100043604	STATEN ISLAND	NY		08/13/2020		1,533		(331)			(331)		1,202	1,202			
100156022	NORTH PORT	FL		06/18/2024		1,267		(66)			(66)		1,202	1,202			
100153174	GARNER	NC		05/30/2024		1,145		56			56		1,201	1,202		1	1
100129957	WILMINGTON	DE		09/27/2023		1,335		(133)			(133)		1,202	1,202			
100061564	MURDOCK	KS		07/01/2021		1,203		(1)			(1)		1,202	1,202			
100066292	ROCHESTER	IN		08/02/2021		1,263		(62)			(62)		1,202	1,202			
100167458	SAN JOSE	CA		09/16/2024		1,394		(192)			(192)		1,202	1,202			
100136620	COLUMBUS	OH		11/22/2023		1,205		(3)			(3)		1,202	1,202			
100074637	VALENTINE	NE		12/01/2021		1,248		(46)			(46)		1,202	1,202			
100156436	ELKRIDGE	MD		06/24/2024		1,250		(47)			(47)		1,202	1,202			
100100230	LOCKPORT	NY		03/17/2023		6,088		(4,886)			(4,886)		1,202	1,202			
100112363	WOODBRIDGE	VA		06/29/2023		1,075		127			127		1,203	1,203			
100141169	WOODRIDGE	NY		01/30/2024		1,326		(123)			(123)		1,203	1,203			
100043421	PHILADELPHIA	PA		08/13/2020		1,237		(35)			(35)		1,203	1,203			
100114383	HYATTSVILLE	MD		06/29/2023		410		792			792		1,203	1,203			
100161303	MESA	AZ		07/25/2024		1,263		(60)			(60)		1,203	1,203			
100138077	GRASS VALLEY	CA		12/13/2023		1,197		6			6		1,203	1,203			
100116873	OCALA	FL		07/20/2023		1,050		153			153		1,203	1,203			
100053615	PAINESVILLE	OH		03/23/2021		1,543		(340)			(340)		1,204	1,204			
100149626	ANNA	TX		04/26/2024		1,548		(344)			(344)		1,204	1,204			
100164996	SAINT AUGUSTINE	FL		08/28/2024		1,307		(103)			(103)		1,204	1,204			
100168622	WILSON	NC		09/25/2024		1,366		(162)			(162)		1,204	1,204			
100047214	SANDY SPRINGS	GA		11/20/2020		1,568		(365)			(365)		1,204	1,204			
100128814	CUMMING	GA		09/21/2023		1,318		(114)			(114)		1,204	1,204			
100014323	CALHOUN FALLS	SC		09/27/2017		1,191		12			12		1,204	1,204			
100028064	NEW CASTLE	PA		10/26/2018		402		802			802		1,204	1,204			
100129944	LANCASTER	PA		09/27/2023		1,268		(64)			(64)		1,204	1,204			
100155898	EULESS	TX		06/17/2024		1,210		(7)			(7)		1,203	1,204		1	1
100112929	ORLANDO	FL		06/29/2023		974		230			230		1,204	1,204			
100133937	CINCINNATI	OH		10/25/2023		1,323		(119)			(119)		1,204	1,204			
100129794	BAKERSFIELD	CA		09/27/2023		1,226		(22)			(22)		1,204	1,204			
100149985	NETCONG	NJ		06/07/2024		1,280		(76)			(76)		1,205	1,205			
100151887	KYLE	TX		05/10/2024		1,336		(132)			(132)		1,205	1,205			
100158999	FERNDALE	WA		08/15/2024		1,333		(128)			(128)		1,205	1,205			
100119016	WASHINGTON	DC		07/27/2023		1,315		(110)			(110)		1,205	1,205			
100175767	NEWPORT BEACH	CA		11/12/2024		1,387		(182)			(182)		1,205	1,205			
100147913	BENTONVILLE	AR		04/08/2024		1,179		27			27		1,205	1,205			
100109872	WARREN	NJ		06/22/2023		1,324		(118)			(118)		1,205	1,205			
100169837	SALADO	TX		09/30/2024		1,004		(98)			(98)		905	1,205		300	300

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045808	BENTON HARBOR	MI		11/25/2020		1,606		(401)			(401)		1,205	1,205			
100110949	BETHEL PARK	PA		06/29/2023		808		398			398		1,205	1,205			
100147165	UNITED KINGDOM	GBR		03/27/2024		1,169							1,169	1,206		37	37
100161466	PALM DESERT	CA		07/30/2024		1,222		(18)			(18)		1,204	1,206		2	2
100077353	SUMMERVILLE	GA		01/03/2022		1,242		(36)			(36)		1,206	1,206			
100164843	BUFORD	GA		08/26/2024		3,628		(2,422)			(2,422)		1,206	1,206			
100151863	TUCSON	AZ		05/10/2024		1,425		(219)			(219)		1,206	1,206			
100032149	STOCKTON	CA		03/29/2019		1,077		129			129		1,206	1,206			
100149671	CAPE CORAL	FL		04/26/2024		1,506		(299)			(299)		1,206	1,206			
100167060	BEND	OR		09/13/2024		1,328		(122)			(122)		1,206	1,206			
100103790	LANSING	IL		05/10/2023		1,313		(107)			(107)		1,206	1,206			
100119864	HAMPTON	VA		08/10/2023		1,348		(141)			(141)		1,206	1,206			
100144057	WYLIE	TX		03/07/2024		1,279		(73)			(73)		1,207	1,207			
100162760	LAKE ELSINORE	CA		08/12/2024		1,214		(7)			(7)		1,207	1,207			
100128797	MESQUITE	TX		09/21/2023		1,246		(40)			(40)		1,207	1,207			
100144549	WICHITA	KS		04/26/2024		1,282		(76)			(76)		1,207	1,207			
100083233	HOUSTON	TX		05/10/2022		1,637		(430)			(430)		1,207	1,207			
100154974	HUMBLE	TX		07/19/2024		1,406		(200)			(200)		1,207	1,207			
100151343	MCDONOUGH	GA		05/10/2024		1,234		(27)			(27)		1,207	1,207			
100120393	LARGO	FL		08/18/2023		1,515		(306)			(306)		1,208	1,207		(2)	(2)
100108342	EAST STROUDSBURG	PA		05/25/2023		1,326		(119)			(119)		1,207	1,207			
100161495	WOONSOCKET	RI		07/30/2024		1,267		(62)			(62)		1,205	1,207		2	2
100161438	DELAWARE	OH		07/29/2024		1,245		(38)			(38)		1,207	1,207			
100156647	LAKE PLACID	FL		06/24/2024		1,345		(138)			(138)		1,207	1,207			
100133306	KISSIMMEE	FL		11/29/2023		1,378		(171)			(171)		1,207	1,207			
100171536	CORPUS CHRISTI	TX		10/16/2024		1,234		(27)			(27)		1,207	1,207			
100178242	LAS VEGAS	NV		11/19/2024		1,174		33			33		1,207	1,207			
100151667	LYNCHBURG	VA		05/10/2024		1,248		(41)			(41)		1,207	1,207			
100176913	WYLIE	TX		11/15/2024		1,297		(90)			(90)		1,207	1,207			
100139232	EASTON	PA		12/28/2023		284		923			923		1,207	1,207			
100139230	EASTON	PA		12/28/2023		284		923			923		1,207	1,207			
100139238	EASTON	PA		12/28/2023		285		922			922		1,207	1,207			
100139236	EASTON	PA		12/28/2023		285		922			922		1,207	1,207			
100091462	COLORADO SPRINGS	CO		01/20/2023		1,257		(50)			(50)		1,207	1,207			
100158473	INDEPENDENCE	OR		07/10/2024		1,333		(126)			(126)		1,207	1,207			
100160050	BEL AIRE	KS		07/17/2024		1,150		55			55		1,206	1,207		2	2
100155015	PLATTSMOUTH	NE		07/19/2024		1,406		(198)			(198)		1,207	1,207			
100171847	SONOMA	CA		10/17/2024		717		(112)			(112)		605	1,207		602	602
100109885	CHICAGO	IL		06/22/2023		1,243		(35)			(35)		1,208	1,208			
100064727	BALTIMORE	MD		07/14/2021		1,375		(167)			(167)		1,208	1,208			
100139627	LAS VEGAS	NV		12/28/2023		1,355		(147)			(147)		1,208	1,208			
100173973	INGLEWOOD	CA		10/31/2024		1,208							1,208	1,208			
100157635	LOS ANGELES	CA		06/28/2024		1,315		(107)			(107)		1,208	1,208			
100121040	MADERA	CA		08/30/2023		1,261		(53)			(53)		1,208	1,208			
100156565	LULA	GA		06/24/2024		1,048		160			160		1,208	1,208			
100137353	WESTBURY	NY		12/01/2023		1,318		(109)			(109)		1,208	1,208			
100043706	CLARKSBURG	MD		08/13/2020		1,494		(286)			(286)		1,208	1,208			
100134977	HUMBLE	TX		10/30/2023		869		340			340		1,208	1,208			
100164209	MORENO VALLEY	CA		08/21/2024		1,367		(159)			(159)		1,208	1,208			
100163344	JURUPA VALLEY	CA		08/13/2024		1,172		36			36		1,208	1,208			
100165401	WASILLA	AK		08/29/2024		1,004		(99)			(99)		905	1,209		303	303

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091569	MILWAUKEE	WI		03/07/2023		1,284		(76)			(76)		1,209	1,209			
100134852	PICO RIVERA	CA		10/30/2023		1,318		(109)			(109)		1,209	1,209			
100134730	CARLISLE	PA		10/30/2023		1,324		(116)			(116)		1,209	1,209			
100150964	HUTTO	TX		05/08/2024		1,301		(92)			(92)		1,209	1,209			
100116396	JACKSONVILLE	FL		07/20/2023		987		222			222		1,209	1,209			
100151499	GLASSBORO	NJ		05/10/2024		1,330		(121)			(121)		1,209	1,209			
100159612	MYRTLE BEACH	SC		07/15/2024		1,468		(259)			(259)		1,209	1,209			
100091139	TEMECULA	CA		01/31/2023		1,093		116			116		1,209	1,209			
100165020	KANSAS CITY	MO		08/28/2024		1,331		(122)			(122)		1,209	1,209			
100140214	HAINES CITY	FL		01/11/2024		1,387		(178)			(178)		1,209	1,209			
100156744	MIAMI	FL		06/26/2024		1,481		(272)			(272)		1,209	1,209			
100143067	TUSCALOOSA	AL		02/14/2024		1,355		(146)			(146)		1,209	1,209			
100150660	FORT WORTH	TX		05/06/2024		1,263		(55)			(55)		1,208	1,209		1	1
100101796	MILWAUKEE	WI		03/31/2023		1,316		(107)			(107)		1,209	1,209			
100141043	KISSIMMEE	FL		02/20/2024		1,353		(144)			(144)		1,209	1,209			
100055676	HALIFAX	PA		03/23/2021		1,521		(312)			(312)		1,209	1,209			
100143676	ALBANY	NY		02/22/2024		1,362		(152)			(152)		1,210	1,210			
100101865	KNOXVILLE	TN		04/06/2023		1,176		(51)			(51)		1,124	1,210		85	85
100054782	CLEVELAND	OH		03/23/2021		1,275		(65)			(65)		1,210	1,210			
100159418	SHELTON	WA		07/15/2024		1,325		(115)			(115)		1,210	1,210			
100135880	MARIETTA	GA		11/13/2023		1,381		(171)			(171)		1,210	1,210			
100169168	CHULA VISTA	CA		09/27/2024		1,242		(36)			(36)		1,207	1,210		3	3
100143613	SCRANTON	PA		02/21/2024		1,266		(56)			(56)		1,210	1,210			
100167622	SAN FRANCISCO	CA		09/19/2024		1,332		(121)			(121)		1,210	1,210			
100150684	VAN ALSTYNE	TX		05/06/2024		1,292		(83)			(83)		1,209	1,210		1	1
100119780	LAKE PARK	GA		08/08/2023		1,341		(131)			(131)		1,210	1,210			
100148321	IDAHO FALLS	ID		04/12/2024		1,220		(10)			(10)		1,210	1,210			
100091614	CLARKSTON	WA		03/07/2023		1,474		(264)			(264)		1,210	1,210			
100160227	QUEEN CREEK	AZ		07/18/2024		1,183		28			28		1,210	1,210			
100109871	MORROW	GA		06/22/2023		1,281		(70)			(70)		1,210	1,210			
100136804	HONESDALE	PA		11/27/2023		1,315		(104)			(104)		1,211	1,211			
100155285	FOXBOROUGH	MA		07/19/2024		1,465		(255)			(255)		1,211	1,211			
100150882	VANCE	AL		05/08/2024		1,228		(17)			(17)		1,211	1,211			
100162069	PINOLE	CA		07/31/2024		1,266		(55)			(55)		1,211	1,211			
100128249	JACKSONVILLE	FL		09/14/2023		1,420		(209)			(209)		1,211	1,211			
100153553	UNITED KINGDOM	GBR		05/29/2024		1,181							1,181	1,211		30	30
100151654	GRAIN VALLEY	MO		05/10/2024		1,312		(101)			(101)		1,211	1,211			
100148722	FORT SMITH	AR		04/17/2024		1,392		(181)			(181)		1,211	1,211			
100163090	TOMBALL	TX		08/13/2024		1,312		(103)			(103)		1,209	1,211		3	3
100129935	FLORENCE	KY		09/27/2023		1,330		(119)			(119)		1,211	1,211			
100162324	MIAMI	FL		08/06/2024		1,288		(76)			(76)		1,211	1,211			
100032179	KISSIMMEE	FL		03/29/2019		864		348			348		1,211	1,211			
100155147	PHOENIX	AZ		07/19/2024		1,367		(155)			(155)		1,211	1,211			
100134045	SEMINOLE	OK		10/25/2023		1,286		(75)			(75)		1,211	1,211			
100150607	VAN ALSTYNE	TX		05/03/2024		1,387		(176)			(176)		1,211	1,211			
100135904	LEHIGH ACRES	FL		11/13/2023		1,310		(98)			(98)		1,212	1,212			
100159624	HONOLULU	HI		07/15/2024		1,434		(223)			(223)		1,212	1,212			
100025805	DES MOINES	IA		09/20/2018		765		447			447		1,212	1,212			
100161093	CAPE CORAL	FL		07/24/2024		1,241		(30)			(30)		1,212	1,212			
100138131	LAKELAND	FL		12/14/2023		1,202		10			10		1,212	1,212			
100141392	ATLANTA	GA		01/30/2024		1,448		(236)			(236)		1,212	1,212			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158684	WESLEY CHAPEL	FL		07/10/2024		1,217		(6)			(6)		1,212	1,212			
100136761	CHICAGO	IL		11/27/2023		1,310		(98)			(98)		1,212	1,212			
100143727	CORONA	CA		02/26/2024		1,447		(236)			(236)		1,212	1,212			
100162679	NORTH FORT MYERS	FL		08/12/2024		1,075		137			137		1,212	1,212			
100054684	BROOK PARK	OH		03/23/2021		1,394		(183)			(183)		1,211	1,212		1	1
100130283	DEKALB	IL		09/28/2023		1,279		(67)			(67)		1,212	1,212			
100013330	PALM BAY	FL		05/25/2017		1,084		129			129		1,212	1,212			
100139849	UNITED KINGDOM	GBR		12/18/2023		1,233						(10)	1,223	1,212	(10)		(10)
100156755	BARSTOW	CA		06/26/2024		1,409		(197)			(197)		1,212	1,212			
100085103	VENLO	NLD		07/27/2022		1,269						(97)	1,172	1,212	41		41
100143478	TAMPA	FL		02/16/2024		1,203		10			10		1,212	1,212			
100151597	PORT SAINT LUCIE	FL		05/10/2024		1,294		(82)			(82)		1,212	1,212			
100126350	ELSMERE	KY		08/30/2023		1,313		(100)			(100)		1,212	1,212			
100141875	CITRUS SPRINGS	FL		03/27/2024		1,224		(11)			(11)		1,212	1,212			
100152366	CASA GRANDE	AZ		05/17/2024		1,221		(9)			(9)		1,212	1,212			
100000384	MISSOURI CITY	TX		09/27/2016		1,433		(220)			(220)		1,213	1,213			
100154928	SALINAS	CA		07/19/2024		1,362		(149)			(149)		1,213	1,213			
100157921	SANGER	TX		07/09/2024		1,149		64			64		1,213	1,213			
100138669	MESQUITE	TX		02/02/2024		1,590		(378)			(378)		1,213	1,213			
100159350	FREDERICK	MD		07/15/2024		1,157		56			56		1,213	1,213			
100164439	NASHVILLE	TN		08/21/2024		1,285		(72)			(72)		1,213	1,213			
100147394	HALLANDALE	FL		05/08/2024		1,333		(120)			(120)		1,213	1,213			
100138078	KNIGHTDALE	NC		12/13/2023		1,470		(257)			(257)		1,213	1,213			
100115443	NORTH CHESTERFIELD	VA		07/17/2023		1,333		(120)			(120)		1,213	1,213			
100046056	DUNDALK	MD		11/25/2020		1,404		(191)			(191)		1,213	1,213			
100165331	OSAGE BEACH	MO		08/29/2024		1,377		(164)			(164)		1,213	1,213			
100156434	LEHIGH ACRES	FL		06/24/2024		1,237		(24)			(24)		1,213	1,213			
100146363	PLUMSTED	NJ		03/19/2024		1,420		(207)			(207)		1,213	1,213			
100114052	HENDERSON	NV		06/29/2023		849		364			364		1,213	1,213			
100128532	CHARLOTTE	NC		09/15/2023		1,531		(316)			(316)		1,216	1,213		(2)	(2)
100166938	SANTA ROSA	CA		09/13/2024		1,383		(174)			(174)		1,209	1,213		4	4
100143364	CHICAGO	IL		02/16/2024		1,140		73			73		1,213	1,213			
100141243	CARTERSVILLE	GA		01/30/2024		1,402		(189)			(189)		1,213	1,213			
100077585	RUSHVILLE	IN		01/03/2022		1,301		(88)			(88)		1,213	1,213			
100161734	NEW BRUNSWICK	NJ		07/30/2024		1,237		(24)			(24)		1,213	1,213			
100152267	KISSIMMEE	FL		05/17/2024		1,021		192			192		1,213	1,213			
100028603	BUENA VISTA	VA		10/26/2018		523		691			691		1,214	1,214			
100068462	SHELBY	NC		08/25/2021		1,410		(196)			(196)		1,214	1,214			
100049211	NORTH ADAMS	MA		11/20/2020		1,778		(564)			(564)		1,214	1,214			
100142028	HUMBLE	TX		02/29/2024		1,445		(231)			(231)		1,214	1,214			
100156078	HALEDON	NJ		06/18/2024		1,476		(262)			(262)		1,214	1,214			
100155445	QUINLAN	TX		06/18/2024		1,436		(222)			(222)		1,214	1,214			
100146167	CALIFORNIA	MD		03/19/2024		1,472		(257)			(257)		1,214	1,214			
100113430	MIAMI	FL		06/29/2023		691		524			524		1,214	1,214			
100120610	VICTORVILLE	CA		08/18/2023		1,477		(263)			(263)		1,214	1,214			
100146497	CHULA VISTA	CA		03/19/2024		1,429		(214)			(214)		1,214	1,214			
100126395	BALTIMORE	MD		08/30/2023		1,256		(42)			(42)		1,214	1,214			
100143334	LARGO	FL		02/16/2024		1,276		(62)			(62)		1,215	1,215			
100055772	WEST PADUCAH	KY		03/23/2021		1,702		(487)			(487)		1,215	1,215			
100157694	MAPLE GROVE	MN		06/28/2024		1,489		(274)			(274)		1,215	1,215			
100152546	BATON ROUGE	LA		05/17/2024		1,203		10			10		1,214	1,215		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147652	LITCHFIELD PARK	AZ		04/04/2024		1,236		(21)			(21)		1,215	1,215			
100154992	WORCESTER	MA		07/19/2024		1,389		(174)			(174)		1,215	1,215			
100167781	VERO BEACH	FL		09/19/2024		1,446		(231)			(231)		1,215	1,215			
100103070	FORT WORTH	TX		06/22/2023		1,574		(359)			(359)		1,215	1,215			
4010083656	DAYTON	OH		09/27/2024		9,926		(8,711)			(8,711)		1,215	1,215			
100011532	ORANGE CITY	FL		03/08/2017		(1,308)		2,523			2,523		1,215	1,215			
100032043	MADERA	CA		03/29/2019		768		448			448		1,215	1,215			
100171208	GRANITE BAY	CA		10/16/2024		1,428		(212)			(212)		1,216	1,216			
100162615	AZLE	TX		08/12/2024		1,333		(118)			(118)		1,216	1,216			
100163388	HOMELAND	CA		09/27/2024		1,372		(156)			(156)		1,216	1,216			
100054249	RICHWOOD	WV		03/23/2021		2,003		(787)			(787)		1,216	1,216			
100088936	CHIPPEWA LAKE	OH		11/15/2022		1,232		(16)			(16)		1,216	1,216			
100162858	OLYMPIA	WA		08/12/2024		1,333		(117)			(117)		1,216	1,216			
100160547	HYANNIS	MA		07/19/2024		1,336		(120)			(120)		1,216	1,216			
100160099	CHAPEL HILL	NC		07/17/2024		1,063		(91)			(91)		971	1,216		245	245
100103033	WILLIAMSTOWN	NJ		06/22/2023		1,586		(370)			(370)		1,216	1,216			
100165751	GILROY	CA		08/29/2024		1,251		(35)			(35)		1,216	1,216			
100099809	SCRANTON	PA		02/28/2023		1,274		(58)			(58)		1,216	1,216			
100158841	CHARLOTTESVILLE	VA		07/12/2024		1,360		(144)			(144)		1,216	1,216			
100161134	MEDINA	MN		07/24/2024		1,161		55			55		1,216	1,216			
100113274	ARLINGTON HEIGHTS	IL		06/29/2023		720		497			497		1,217	1,217			
100091262	MILWAUKEE	WI		01/31/2023		1,436		(219)			(219)		1,217	1,217			
100103804	GRAND RAPIDS	MI		05/10/2023		1,295		(78)			(78)		1,217	1,217			
100132637	RUSKIN	FL		11/03/2023		1,277		(60)			(60)		1,217	1,217			
100077315	DAINGERFIELD	TX		01/03/2022		1,273		(56)			(56)		1,217	1,217			
100079599	OGDEN	UT		04/25/2022		1,260		(43)			(43)		1,217	1,217			
100068318	CLEMSON	SC		08/25/2021		1,336		(119)			(119)		1,217	1,217			
100112039	STAUNTON	VA		06/29/2023		894		323			323		1,217	1,217			
100157834	WINTER GARDEN	FL		08/01/2024		1,190		27			27		1,217	1,217			
100159467	WATCHUNG	NJ		07/15/2024		1,331		(113)			(113)		1,217	1,217			
100153360	HEATHSVILLE	VA		05/30/2024		1,234		(17)			(17)		1,217	1,217			
100156824	LOS ANGELES	CA		06/27/2024		1,338		(121)			(121)		1,218	1,218			
100155537	ROYAL PALM BEACH	FL		06/18/2024		1,363		(146)			(146)		1,218	1,218			
100163992	JACKSONVILLE	FL		08/21/2024		1,456		(239)			(239)		1,218	1,218			
100133429	VIAN	OK		10/19/2023		1,403		(185)			(185)		1,218	1,218			
100173427	HUNTINGTON BEACH	CA		10/29/2024		1,399		(181)			(181)		1,218	1,218			
100112436	EDGEWOOD	MD		06/29/2023		578		640			640		1,218	1,218			
100075945	BELOIT	WI		01/07/2022		1,336		(118)			(118)		1,218	1,218			
100162591	VAIL	AZ		08/12/2024		1,301		(84)			(84)		1,218	1,218			
100055830	NEWARK	NJ		03/23/2021		1,441		(223)			(223)		1,218	1,218			
100108389	TROY	NY		05/25/2023		1,262		(43)			(43)		1,218	1,218			
100050334	TUCSON	AZ		11/20/2020		1,503		(285)			(285)		1,218	1,218			
100155075	ROCHESTER	MN		07/19/2024		1,311		(93)			(93)		1,218	1,218			
100129886	WATERBURY	CT		09/27/2023		1,316		(98)			(98)		1,218	1,218			
100111751	WILDOMAR	CA		06/29/2023		981		237			237		1,218	1,218			
100026247	MERRILLVILLE	IN		09/20/2018		1,174		45			45		1,219	1,219			
100139040	PORT ORCHARD	WA		12/22/2023		1,455		(236)			(236)		1,219	1,219			
100143457	AUBURN	WA		02/16/2024		1,459		(240)			(240)		1,219	1,219			
100167094	THOMPSONS STATION	TN		09/13/2024		1,331		(112)			(112)		1,219	1,219			
100152555	SPRING	TX		05/17/2024		1,205		13			13		1,218	1,219		1	1
100165023	RIVERBANK	CA		08/28/2024		1,308		(89)			(89)		1,219	1,219			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031643	FRESNO	CA		03/29/2019		1,163		56			56		1,219	1,219			
100067253	COLLEGE PARK	GA		08/02/2021		1,099		120			120		1,219	1,219			
100155732	SANDY	UT		06/18/2024		1,363		(144)			(144)		1,219	1,219			
100146413	VANCOUVER	WA		03/19/2024		1,480		(261)			(261)		1,219	1,219			
100160501	LOS ANGELES	CA		07/19/2024		1,472		(253)			(253)		1,219	1,219			
100133500	RICHMOND	VA		10/19/2023		1,312		(93)			(93)		1,219	1,219			
100156286	HENDERSON	NV		07/25/2024		1,517		(298)			(298)		1,219	1,219			
100159725	SEATTLE	WA		08/23/2024		1,314		(94)			(94)		1,219	1,219			
100158592	MECHANICSBURG	PA		07/10/2024		1,244		(25)			(25)		1,219	1,219			
100169335	SCRANTON	PA		09/27/2024		1,285		(66)			(66)		1,219	1,219			
100134349	RICHMOND	VA		10/27/2023		1,523		(303)			(303)		1,220	1,220			
3310035339	NORTH ADAMS	MA		08/26/2022		1,220							1,220	1,220			
100160105	BANNING	CA		07/17/2024		1,336		(119)			(119)		1,218	1,220		2	2
100163126	WINDERMERE	FL		08/13/2024		589		(99)			(99)		490	1,220		730	730
100140591	MESA	AZ		01/19/2024		1,298		(79)			(79)		1,220	1,220			
100084777	PHOENIX	AZ		08/02/2022		1,437		(217)			(217)		1,220	1,220			
100153858	VICTORVILLE	CA		06/05/2024		1,349		(129)			(129)		1,220	1,220			
100091540	GREENVILLE	SC		01/20/2023		1,253		(33)			(33)		1,220	1,220			
100126932	ERIE	PA		08/30/2023		731		489			489		1,220	1,220			
100063536	ROCHESTER	NY		07/01/2021		1,187		34			34		1,220	1,220			
100155929	BALTIMORE	MD		06/17/2024		1,334		(115)			(115)		1,219	1,220		2	2
100112041	RICHARDSON	TX		06/29/2023		847		374			374		1,220	1,220			
100149764	PHILADELPHIA	PA		04/26/2024		1,322		(101)			(101)		1,221	1,221			
100047267	DOVER	NH		11/20/2020		1,431		(211)			(211)		1,221	1,221			
100174646	ROOSEVELT	NY		10/31/2024		1,202		19			19		1,221	1,221			
100055372	GREENVILLE	NC		03/23/2021		1,349		(129)			(129)		1,220	1,221		1	1
100147843	CLEARWATER	FL		04/08/2024		1,248		(27)			(27)		1,221	1,221			
100070326	WIJCHEN	NLD		08/31/2021		1,234						79	1,313	1,221	(93)		(93)
100147597	AURORA	IL		04/04/2024		1,324		(102)			(102)		1,221	1,221			
100153275	AVERY	CA		05/30/2024		1,267		(46)			(46)		1,221	1,221			
100149768	SAN BERNARDINO	CA		04/26/2024		(1,559)		2,781			2,781		1,221	1,221			
100165547	RANDOLPH	MA		08/29/2024		1,301		(82)			(82)		1,219	1,221		2	2
100153068	SACRAMENTO	CA		06/27/2024		1,381		(160)			(160)		1,221	1,221			
100158870	GULF SHORES	AL		07/12/2024		1,366		(144)			(144)		1,221	1,221			
100091705	FRAZIER PARK	CA		03/24/2023		1,319		(98)			(98)		1,221	1,221			
100118099	LAS VEGAS	NV		07/20/2023		1,212		10			10		1,221	1,221			
100156512	MARYSVILLE	CA		06/24/2024		1,257		(36)			(36)		1,221	1,221			
100109141	MIDLAND	TX		06/09/2023		1,239		(18)			(18)		1,221	1,221			
100119863	HAMPTON	VA		08/10/2023		1,359		(138)			(138)		1,221	1,221			
100171930	LAVON	TX		10/17/2024		1,006		(31)			(31)		975	1,221		246	246
100145974	SEWELL	NJ		03/19/2024		1,486		(264)			(264)		1,222	1,222			
100090635	WATERBURY	CT		12/29/2022		1,315		(94)			(94)		1,222	1,222			
100024466	DETROIT	MI		09/20/2018		202		1,020			1,020		1,222	1,222			
100057747	EDINBURG	TX		06/30/2021		1,386		(164)			(164)		1,222	1,222			
100091416	COSBY	TN		02/22/2023		1,227		(5)			(5)		1,222	1,222			
100131894	REDLANDS	CA		10/06/2023		1,427		(205)			(205)		1,222	1,222			
100154643	HOUSTON	TX		07/19/2024		1,365		(142)			(142)		1,222	1,222			
100147974	ARDEN HILLS	MN		04/08/2024		1,318		(96)			(96)		1,222	1,222			
100164746	DAYTONA BEACH	FL		08/26/2024		1,271		(49)			(49)		1,222	1,222			
100156520	JACKSONVILLE	FL		06/24/2024		1,119		103			103		1,222	1,222			
100164038	CARMEL	NY		08/21/2024		1,361		(139)			(139)		1,223	1,223			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115159	SICKLERVILLE	NJ		07/17/2023		1,334		(112)			(112)		1,223	1,223			
100168624	NEWPORT BEACH	CA		09/25/2024		1,434		(211)			(211)		1,223	1,223			
100091235	ORLANDO	FL		01/31/2023		1,480		(257)			(257)		1,223	1,223			
100091239	ORLANDO	FL		01/31/2023		1,501		(278)			(278)		1,223	1,223			
100165387	CELINA	TX		08/29/2024		1,313		(93)			(93)		1,220	1,223		3	3
100141673	COLORADO SPRINGS	CO		01/30/2024		1,320		(97)			(97)		1,223	1,223			
100151639	CHESTER	VA		05/10/2024		1,345		(122)			(122)		1,223	1,223			
100150576	NORTH LAS VEGAS	NV		05/03/2024		1,368		(145)			(145)		1,223	1,223			
100150944	ORANGE BEACH	AL		05/08/2024		1,356		(133)			(133)		1,223	1,223			
100134007	CLARKSVILLE	TN		10/25/2023		1,293		(70)			(70)		1,223	1,223			
100076141	AUGUSTA	GA		01/07/2022		1,366		(143)			(143)		1,224	1,223			
100153598	NEW ALBANY	IN		05/31/2024		1,251		(28)			(28)		1,224	1,224			
100159270	ALGONA	WA		07/15/2024		1,354		(131)			(131)		1,224	1,224			
100147259	GROSSE POINTE PARK	MI		03/28/2024		1,308		(84)			(84)		1,224	1,224			
100149065	COCONUT CREEK	FL		04/19/2024		1,287		(63)			(63)		1,224	1,224			
100162649	BUFORD	GA		08/12/2024		1,133		91			91		1,224	1,224			
100149660	FALLING WATERS	WV		04/26/2024		1,251		(27)			(27)		1,224	1,224			
100163179	CASTLE PINES	CO		08/13/2024		1,117		105			105		1,222	1,224		2	2
100142103	KENNER	LA		02/29/2024		57		1,167			1,167		1,224	1,224			
100150902	LOVELAND	OH		05/08/2024		1,297		(73)			(73)		1,224	1,224			
100114279	FREDERICK	MD		06/29/2023		553		672			672		1,224	1,224			
100153850	ROCKLAND	MA		06/05/2024		1,354		(130)			(130)		1,224	1,224			
100053986	INDIANAPOLIS	IN		03/23/2021		1,513		(289)			(289)		1,224	1,224			
100090123	MULBERRY	FL		01/13/2023		1,511		(286)			(286)		1,224	1,224			
100162002	HAVERHILL	MA		07/31/2024		1,331		(107)			(107)		1,224	1,224			
100099742	KANSAS CITY	MO		02/28/2023		1,327		(103)			(103)		1,225	1,225			
100160521	BEAUMONT	CA		07/19/2024		1,348		(123)			(123)		1,225	1,225			
100152365	KNOXVILLE	TN		05/17/2024		1,236		(12)			(12)		1,225	1,225			
100149887	COLTEWAH	TN		04/29/2024		1,359		(134)			(134)		1,225	1,225			
100047046	OAKLAND	CA		11/20/2020		1,928		(704)			(704)		1,225	1,225			
100054698	BREWTON	AL		03/23/2021		1,268		(43)			(43)		1,225	1,225			
100134316	OCALA	FL		10/27/2023		1,284		(59)			(59)		1,225	1,225			
100158463	BETHANY	CT		07/10/2024		1,402		(177)			(177)		1,225	1,225			
100149350	MAGNOLIA	TX		04/24/2024		1,253		(27)			(27)		1,225	1,225			
100119035	FORT WORTH	TX		07/27/2023		1,468		(242)			(242)		1,225	1,225			
100130412	ATLANTIC CITY	NJ		09/28/2023		1,377		(151)			(151)		1,225	1,225			
100089964	MILWAUKEE	WI		01/26/2023		1,682		(456)			(456)		1,225	1,225			
100164766	MILLVILLE	DE		08/26/2024		1,128		97			97		1,226	1,226			
100164309	WELLINGTON	FL		08/21/2024		1,318		(93)			(93)		1,226	1,226			
100141274	DAVENPORT	FL		01/30/2024		394		832			832		1,226	1,226			
100071777	BALTIMORE	MD		10/14/2021		1,402		(176)			(176)		1,226	1,226			
100164483	FREDERICKSBURG	VA		08/21/2024		1,330		(104)			(104)		1,226	1,226			
100169183	FONTANA	CA		09/27/2024		871		(53)			(53)		817	1,226		409	409
100154508	HOUSTON	TX		06/14/2024		1,376		(150)			(150)		1,226	1,226			
100084766	HOMESTEAD	FL		08/02/2022		1,492		(266)			(266)		1,226	1,226			
100157775	BIRMINGHAM	AL		08/01/2024		1,408		(182)			(182)		1,226	1,226			
100128324	HILTON HEAD ISLAND	SC		09/14/2023		1,574		(348)			(348)		1,226	1,226			
100099665	PHOENIX	AZ		04/06/2023		1,455		(225)			(225)		1,230	1,226		(4)	(4)
100110122	BAYTOWN	TX		06/23/2023		1,311		(85)			(85)		1,226	1,226			
100114164	CARTERVILLE	MO		06/29/2023		833		394			394		1,226	1,226			
100157593	TERRELL	TX		06/28/2024		1,528		(302)			(302)		1,226	1,226			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133351	SAN ANTONIO	TX		11/21/2023		1,409		(183)			(183)		1,226	1,226			
100053437	BECKLEY	WV		03/23/2021		1,289		(63)			(63)		1,226	1,226			
100099669	SAN MARCOS	TX		04/06/2023		1,596		(369)			(369)		1,226	1,226			
100168682	RANCHO CASCADES	CA		09/25/2024		1,416		(190)			(190)		1,226	1,226			
100152570	FATE	TX		05/17/2024		1,208		17			17		1,225	1,227		1	1
100173743	LOS ANGELES	CA		10/30/2024		1,252		(26)			(26)		1,227	1,227			
100134069	LEAGUE CITY	TX		10/27/2023		1,291		(64)			(64)		1,227	1,227			
100161536	FERNANDINA BEACH	FL		07/30/2024		1,527		(55)			(55)		1,472	1,227		(245)	(245)
100088036	MIAMI BEACH	FL		10/25/2022		1,495		(268)			(268)		1,227	1,227			
100103114	HAZEL CREST	IL		04/21/2023		1,323		(96)			(96)		1,227	1,227			
100164752	BERLIN	MD		08/26/2024		1,292		(65)			(65)		1,227	1,227			
100071744	HOUSTON	TX		10/14/2021		1,481		(254)			(254)		1,227	1,227			
100162032	HOUSTON	TX		07/31/2024		1,335		(108)			(108)		1,227	1,227			
100155568	KENT	WA		06/18/2024		1,406		(179)			(179)		1,227	1,227			
100162617	PHOENIX	AZ		08/12/2024		1,063		164			164		1,227	1,227			
100153816	BEL AIR	MD		07/10/2024		1,335		(107)			(107)		1,227	1,227			
100147395	DACULA	GA		05/08/2024		1,279		(51)			(51)		1,227	1,227			
100160971	RENO	NV		07/24/2024		1,360		(132)			(132)		1,227	1,227			
100090694	UNIVERSITY HEIGHTS	OH		12/29/2022		1,332		(104)			(104)		1,227	1,227			
100138214	HOUSTON	TX		12/14/2023		1,494		(267)			(267)		1,228	1,228			
100146702	STOCKTON	CA		03/20/2024		1,382		(154)			(154)		1,228	1,228			
100101116	DETROIT	MI		04/28/2023		847		381			381		1,228	1,228			
100170905	TUSTIN	CA		10/11/2024		1,367		(139)			(139)		1,228	1,228			
100028639	DAYTON	OH		10/26/2018		595		633			633		1,228	1,228			
100150643	LEHIGH ACRES	FL		05/06/2024		1,260		(33)			(33)		1,227	1,228		1	1
100172358	LAS VEGAS	NV		10/23/2024		1,303		(74)			(74)		1,228	1,228			
100153225	BROOKSHIRE	TX		05/30/2024		1,215		13			13		1,227	1,228		1	1
100142032	PHILADELPHIA	PA		02/29/2024		1,224		4			4		1,228	1,228			
100099680	FAYETTEVILLE	NC		04/06/2023		1,438		(210)			(210)		1,228	1,228			
100047786	SACRAMENTO	CA		11/20/2020		1,576		(348)			(348)		1,228	1,228			
100157708	SILVER SPRING	MD		06/28/2024		1,471		(243)			(243)		1,228	1,228			
100126482	SYLVANIA	OH		08/30/2023		904		324			324		1,228	1,228			
100054014	LACEYS SPRING	AL		03/23/2021		2,099		(871)			(871)		1,229	1,229			
100165960	LOS ANGELES	CA		09/06/2024		1,424		(196)			(196)		1,229	1,229			
100028907	ADRIAN	MI		10/26/2018		582		646			646		1,229	1,229			
100160036	PLANO	TX		07/17/2024		1,318		(90)			(90)		1,227	1,229		2	2
100162845	GLENDALE	AZ		08/12/2024		1,313		(84)			(84)		1,229	1,229			
100150965	AUBREY	TX		05/08/2024		1,344		(115)			(115)		1,229	1,229			
100126294	WAUKEGAN	IL		08/30/2023		1,319		(90)			(90)		1,229	1,229			
100159021	ARVADA	CO		08/15/2024		1,458		(228)			(228)		1,230	1,230			
100026281	POMPANO BEACH	FL		09/20/2018		750		480			480		1,230	1,230			
100152336	OOLTEWAH	TN		05/17/2024		1,318		(88)			(88)		1,230	1,230			
100101598	CORCORAN	CA		04/26/2023		1,327		(97)			(97)		1,230	1,230			
100143764	GARLAND	TX		04/05/2024		1,444		(215)			(215)		1,230	1,230			
100054093	ATLANTA	GA		03/23/2021		1,317		(87)			(87)		1,230	1,230			
100053640	PHILADELPHIA	PA		03/23/2021		1,895		(664)			(664)		1,230	1,230			
100017410	SAUK VILLAGE	IL		04/26/2018		155		1,075			1,075		1,230	1,230			
100084621	CONWAY	SC		08/02/2022		1,339		(109)			(109)		1,230	1,230			
100155585	BENTONVILLE	AR		06/18/2024		1,344		(113)			(113)		1,230	1,230			
100155708	SPOKANE	WA		06/18/2024		1,397		(167)			(167)		1,230	1,230			
100134825	LAKE WALES	FL		10/30/2023		1,336		(105)			(105)		1,231	1,231			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144589	FARMERSVILLE	TX		03/13/2024		1,284		(53)			(53)		1,231	1,231			
100151160	SUFFERN	NY		05/09/2024		1,317		(86)			(86)		1,231	1,231			
100050204	EDINBURG	TX		11/20/2020		1,719		(488)			(488)		1,231	1,231			
100151673	NEW ALBANY	IN		05/10/2024		1,242		(11)			(11)		1,231	1,231			
100164336	ROXBURY	MA		08/21/2024		1,305		(74)			(74)		1,231	1,231			
100117040	PETERSBURG	VA		07/20/2023		1,081		150			150		1,231	1,231			
100026094	SARASOTA	FL		09/20/2018		277		954			954		1,231	1,231			
100046795	SPARKS	NV		11/20/2020		1,682		(451)			(451)		1,231	1,231			
100054834	BRONX	NY		03/23/2021		2,310		(1,079)			(1,079)		1,231	1,231			
100157687	HAVERHILL	MA		06/28/2024		1,238		(7)			(7)		1,231	1,231			
100028960	WEST MELBOURNE	FL		10/26/2018		1,109		123			123		1,231	1,231			
100133436	LA MARQUE	TX		10/19/2023		1,478		(248)			(248)		1,230	1,231		1	1
100130039	CHICAGO	IL		09/27/2023		1,333		(102)			(102)		1,231	1,231			
100159471	WILMINGTON	NC		07/15/2024		1,346		(115)			(115)		1,231	1,231			
100154664	CHARLOTTE	NC		07/19/2024		1,407		(176)			(176)		1,231	1,231			
100150974	MONT CLARE	PA		05/08/2024		1,288		(56)			(56)		1,231	1,231			
100156584	WESTFIELD	IN		06/24/2024		1,316		(84)			(84)		1,232	1,232			
100162868	SAGLE	ID		08/12/2024		1,350		(118)			(118)		1,232	1,232			
100141778	KANSAS CITY	MO		01/30/2024		1,302		(71)			(71)		1,232	1,232			
100127981	EVANSVILLE	IN		09/08/2023		1,125		107			107		1,232	1,232			
100111445	KNOXVILLE	TN		06/29/2023		589		643			643		1,232	1,232			
100101772	WILMINGTON	DE		03/31/2023		1,353		(121)			(121)		1,232	1,232			
100140855	OCALA	FL		03/06/2024		2,218		(985)			(985)		1,232	1,232			
100115629	MIAMI	FL		07/19/2023		1,288		(56)			(56)		1,232	1,232			
100076132	PHILADELPHIA	PA		01/07/2022		1,286		(53)			(53)		1,232	1,232			
100161113	ROSEVILLE	CA		07/24/2024		1,164		69			69		1,232	1,232			
100137407	WINTER HAVEN	FL		01/11/2024		1,238		(6)			(6)		1,232	1,232			
3310031591	SPRING VALLEY	NY		03/22/2022		1,233							1,233	1,233			
100148855	WILDWOOD CREST	NJ		04/17/2024		1,292		(59)			(59)		1,233	1,233			
100054209	CLINTON TOWNSHIP	MI		03/23/2021		1,283		(50)			(50)		1,232	1,233		1	1
100119766	MILLVILLE	NJ		08/08/2023		1,300		(67)			(67)		1,233	1,233			
100171920	LOGAN	OH		10/17/2024		648		(29)			(29)		618	1,233		615	615
100139449	SAINT LOUIS	MO		12/28/2023		1,455		(222)			(222)		1,233	1,233			
100173988	PENSACOLA BEACH	FL		10/31/2024		1,253		(20)			(20)		1,233	1,233			
100101777	MEMPHIS	TN		03/31/2023		1,295		(61)			(61)		1,233	1,233			
100164506	CLOVIS	CA		08/21/2024		1,276		(43)			(43)		1,233	1,233			
100086563	FLORENCE	AZ		09/30/2022		1,336		(102)			(102)		1,234	1,234			
100150710	PORT SAINT LUCIE	FL		05/06/2024		1,356		(124)			(124)		1,232	1,234		1	1
100148338	WAUKEE	IA		04/12/2024		1,189		45			45		1,234	1,234			
100173165	CORONA	CA		10/30/2024		1,274		(40)			(40)		1,234	1,234			
100141719	TAMPA	FL		01/30/2024		1,308		(74)			(74)		1,234	1,234			
100139410	WEST HARTFORD	CT		12/28/2023		1,321		(87)			(87)		1,234	1,234			
100158914	WOODRUFF	SC		07/12/2024		1,297		(63)			(63)		1,234	1,234			
100155638	MIDWAY	GA		06/18/2024		1,520		(286)			(286)		1,234	1,234			
100139280	OCOEE	FL		12/28/2023		1,337		(102)			(102)		1,234	1,234			
100169054	UPLAND	CA		09/27/2024		1,359		(124)			(124)		1,234	1,234			
100011253	PAULSBORO	NJ		12/23/2016		1,018		216			216		1,234	1,234			
100147625	MARIPOSA	CA		04/04/2024		1,486		(252)			(252)		1,234	1,234			
100045362	LOGAN	OH		11/25/2020		1,687		(453)			(453)		1,234	1,234			
100151263	ABINGDON	VA		05/10/2024		1,232		2			2		1,235	1,235			
100088241	AMENIA	NY		10/17/2022		1,365		(130)			(130)		1,235	1,235			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100172568	HAYWARD	CA		10/23/2024		1,374		(139)			(139)		1,235	1,235			
100054862	BIRMINGHAM	AL		03/23/2021		2,275		(1,040)			(1,040)		1,235	1,235			
100088082	LUTZ	FL		10/25/2022		1,674		(439)			(439)		1,235	1,235			
100108176	FITCHBURG	MA		05/24/2023		1,426		(190)			(190)		1,236	1,235		(1)	(1)
100163160	DENISON	TX		08/13/2024		1,345		(113)			(113)		1,232	1,235		3	3
100120431	PHOENIX	AZ		08/18/2023		1,550		(315)			(315)		1,235	1,235			
100050100	DALLAS	TX		11/20/2020		1,955		(720)			(720)		1,235	1,235			
100025810	WAUKEGAN	IL		09/20/2018		894		341			341		1,235	1,235			
100045547	DULUTH	MN		11/25/2020		917		318			318		1,235	1,235			
100145970	HUNTINGTON BEACH	CA		03/19/2024		1,420		(185)			(185)		1,235	1,235			
100168631	BAKERSFIELD	CA		09/25/2024		1,326		(91)			(91)		1,235	1,235			
100159400	SANTA MARIA	CA		07/15/2024		1,374		(138)			(138)		1,235	1,235			
100130340	YAKIMA	WA		09/28/2023		1,520		(285)			(285)		1,235	1,235			
100165465	LITTLE ELM	TX		08/29/2024		984		(58)			(58)		926	1,235		310	310
100155927	SURPRISE	AZ		06/17/2024		1,305		(71)			(71)		1,234	1,235		1	1
100156346	AUSTIN	TX		07/25/2024		1,385		(150)			(150)		1,235	1,235			
100151811	CHICAGO	IL		05/10/2024		1,355		(120)			(120)		1,235	1,235			
100077185	DUNNVILLE	KY		01/03/2022		1,308		(72)			(72)		1,236	1,236			
100079192	HALE	MI		02/24/2022		1,279		(43)			(43)		1,236	1,236			
100164440	ATLANTIC HIGHLANDS	NJ		08/21/2024		1,280		(45)			(45)		1,236	1,236			
100048448	STUART	FL		11/20/2020		1,620		(385)			(385)		1,236	1,236			
100148108	PLACERVILLE	CA		04/10/2024		1,497		(261)			(261)		1,236	1,236			
100142415	CLOVIS	NM		02/05/2024		1,388		(152)			(152)		1,236	1,236			
100158811	CAPE CORAL	FL		07/10/2024		1,357		(120)			(120)		1,236	1,236			
100148224	PHILADELPHIA	PA		04/12/2024		1,309		(72)			(72)		1,236	1,236			
100054279	NORTHFIELD	MN		03/23/2021		1,692		(455)			(455)		1,238	1,236		(1)	(1)
100045466	CINCINNATI	OH		11/25/2020		1,327		(90)			(90)		1,237	1,237			
100147611	RUNNINGS SPRINGS	CA		04/04/2024		1,285		(48)			(48)		1,237	1,237			
100116579	APOLLO BEACH	FL		07/20/2023		1,315		(78)			(78)		1,237	1,237			
100141615	ARABI	LA		01/30/2024		1,505		(268)			(268)		1,237	1,237			
100114654	TEHACHAPI	CA		06/29/2023		1,215		22			22		1,237	1,237			
100100233	SAVANNAH	GA		03/17/2023		1,330		(93)			(93)		1,237	1,237			
100151232	CINCINNATI	OH		05/10/2024		1,299		(62)			(62)		1,237	1,237			
100156450	GILBERT	AZ		06/24/2024		1,346		(109)			(109)		1,237	1,237			
100160160	ELK GROVE	CA		07/17/2024		1,352		(117)			(117)		1,235	1,237		2	2
100039277	GALWAY	IRL		09/27/2019		606		661			661	(8)	1,259	1,237	(20)	(2)	(22)
100028453	KENOSHA	WI		10/26/2018		446		791			791		1,237	1,237			
100136680	NORTH CHESTERFIELD	VA		01/25/2024		1,444		(207)			(207)		1,237	1,237			
100155171	CHARLEVOIX	MI		07/19/2024		1,450		(213)			(213)		1,237	1,237			
100011475	SPENCERVILLE	IN		12/23/2016		1,121		117			117		1,237	1,237			
100146530	ROUND ROCK	TX		03/19/2024		1,460		(223)			(223)		1,238	1,238			
100161716	ELIZABETH	NJ		07/30/2024		1,355		(117)			(117)		1,238	1,238			
100109920	BALTIMORE	MD		06/22/2023		1,344		(106)			(106)		1,238	1,238			
100091755	WACO	TX		03/24/2023		1,507		(269)			(269)		1,238	1,238			
100077874	ROTTERDAM	NLD		12/29/2021		1,258						34	1,292	1,238	(54)		(54)
100152248	OAKWOOD	GA		05/17/2024		1,350		(112)			(112)		1,238	1,238			
100163045	JEFFERSON CITY	TN		08/13/2024		1,352		(114)			(114)		1,238	1,238			
100055134	GREENVILLE	SC		03/23/2021		1,354		(116)			(116)		1,238	1,238			
100028154	DECATUR	GA		10/26/2018		806		432			432		1,238	1,238			
100164399	RANCHO CORDOVA	CA		08/21/2024		1,075		164			164		1,238	1,238			
100070278	SCHIEDAM/VLAARDINGEN	NLD		08/31/2021		1,250						81	1,331	1,238	(93)		(93)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048984	SAINT LOUIS	MO		11/20/2020		1,169		70			70		1,238	1,238			
100134962	BALTIMORE	MD		10/30/2023		1,338		(100)			(100)		1,238	1,238			
100141045	DOUGLASVILLE	GA		02/20/2024		1,414		(175)			(175)		1,239	1,239			
100161460	PANAMA CITY BEACH	FL		07/30/2024		1,383		(146)			(146)		1,237	1,239		2	2
100119558	EMMEN	NLD		07/28/2023		1,272						(2)	1,270	1,239	(31)		(31)
100088540	S-HERTOGENBOSCH	NLD		10/27/2022		1,260						58	1,318	1,239	(79)		(79)
100108343	KINGSTON	PA		05/25/2023		1,335		(96)			(96)		1,239	1,239			
100109849	PHILADELPHIA	PA		06/22/2023		1,317		(79)			(79)		1,239	1,239			
100054441	CRAWFORDVILLE	FL		03/23/2021		1,620		(381)			(381)		1,239	1,239			
100152757	ST JOHNS	FL		05/22/2024		(1,046)		2,285			2,285		1,239	1,239			
100045647	HUDSON	NC		11/25/2020		1,646		(407)			(407)		1,239	1,239			
100156672	PEMBROKE	MA		06/24/2024		1,470		(231)			(231)		1,239	1,239			
100131852	CHICAGO	IL		10/06/2023		1,298		(59)			(59)		1,239	1,239			
100141741	LAS VEGAS	NV		01/30/2024		1,263		(24)			(24)		1,239	1,239			
100152217	ATLANTA	GA		05/17/2024		1,333		(94)			(94)		1,239	1,239			
100054252	MAYWOOD	IL		03/23/2021		1,243		(4)			(4)		1,240	1,240			
100103518	HARVEYS LAKE	PA		05/08/2023		1,381		(141)			(141)		1,240	1,240			
100167996	LOS ANGELES	CA		09/20/2024		1,442		(202)			(202)		1,240	1,240			
100136779	KANSAS CITY	MO		11/27/2023		1,314		(74)			(74)		1,240	1,240			
100159864	MIAMI	FL		08/16/2024		1,457		(218)			(218)		1,240	1,240			
100143892	DALLAS	TX		03/06/2024		1,388		(148)			(148)		1,240	1,240			
100141391	SAVANNAH	GA		01/30/2024		1,344		(103)			(103)		1,240	1,240			
100113803	NAMPA	ID		06/29/2023		337		903			903		1,240	1,240			
100111716	JACKSON	WI		06/29/2023		1,254		(14)			(14)		1,240	1,240			
100166123	WASHINGTON	UT		09/09/2024		1,224		17			17		1,240	1,240			
100133231	KNOXVILLE	TN		11/29/2023		869		371			371		1,240	1,240			
100133992	BINGHAMTON	NY		10/25/2023		1,320		(80)			(80)		1,240	1,240			
100130030	PHILADELPHIA	PA		09/27/2023		1,349		(109)			(109)		1,240	1,240			
100151108	CLOVIS	CA		05/08/2024		1,394		(154)			(154)		1,240	1,240			
100055803	MEMPHIS	TN		03/23/2021		1,817		(576)			(576)		1,240	1,240			
100151338	RALEIGH	NC		05/10/2024		1,274		(33)			(33)		1,241	1,241			
100158652	FARMINGTON	UT		07/10/2024		1,349		(108)			(108)		1,241	1,241			
100061118	WICHITA	KS		06/01/2021		1,216		25			25		1,241	1,241			
100088250	SOUTH EUCLID	OH		10/17/2022		1,307		(66)			(66)		1,241	1,241			
100145815	MOUNT PROSPECT	IL		05/08/2024		1,217		24			24		1,241	1,241			
100162861	JOPPA	MD		08/12/2024		1,098		143			143		1,241	1,241			
100143439	SPRING	TX		02/16/2024		1,341		(100)			(100)		1,241	1,241			
100153592	RIVERSIDE	CA		05/31/2024		1,360		(119)			(119)		1,242	1,242			
100102695	BUFFALO GROVE	IL		06/22/2023		1,565		(323)			(323)		1,242	1,242			
100137139	BULLHEAD CITY	AZ		11/28/2023		1,458		(216)			(216)		1,242	1,242			
100149341	NORTH MYRTLE BEACH	SC		04/24/2024		1,185		57			57		1,242	1,242			
100135884	MADERA	CA		11/13/2023		1,623		(382)			(382)		1,242	1,242			
100030284	BRODHEAD	WI		12/20/2018		1,022		220			220		1,242	1,242			
100152824	LANCASTER	CA		05/22/2024		1,387		(146)			(146)		1,242	1,242			
100164166	WESTMINSTER	CA		08/21/2024		1,339		(97)			(97)		1,242	1,242			
100168468	OCEAN PARK	WA		09/25/2024		1,320		(79)			(79)		1,242	1,242			
100068741	RANGER	GA		09/01/2021		1,516		(274)			(274)		1,242	1,242			
100143749	PHOENIX	AZ		04/05/2024		1,358		(116)			(116)		1,242	1,242			
100151923	STERLING	VA		07/10/2024		1,326		(84)			(84)		1,242	1,242			
100090999	SEWICKLEY	PA		01/31/2023		1,435		(193)			(193)		1,242	1,242			
100147789	NORTH CHESTERFIELD	VA		04/08/2024		1,200		42			42		1,242	1,242			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148305	KILLEEN	TX		04/12/2024		1,283		(41)			(41)		1,243	1,243			
100025299	WHITAKERS	NC		09/20/2018		1,174		69			69		1,243	1,243			
100024921	ROSEVILLE	MI		09/20/2018		295		948			948		1,243	1,243			
100157791	CLAXTON	GA		08/01/2024		1,442		(199)			(199)		1,243	1,243			
100111079	COLUMBUA	OH		06/29/2023		382		861			861		1,243	1,243			
100151625	RILEYVILLE	VA		05/10/2024		1,328		(85)			(85)		1,243	1,243			
100152686	NORTH MYRTLE BEACH	SC		05/17/2024		1,261		(18)			(18)		1,243	1,243			
100126421	BALTIMORE	MD		08/30/2023		1,333		(89)			(89)		1,243	1,243			
100103193	CLEVELAND	OH		04/21/2023		1,318		(75)			(75)		1,244	1,244			
100115585	NEW CASTLE	DE		07/19/2023		1,252		(9)			(9)		1,244	1,244			
100108423	CLEVELAND	OH		05/25/2023		1,305		(61)			(61)		1,244	1,244			
100163050	WASHINGTON	DC		08/13/2024		1,340		(98)			(98)		1,242	1,244		2	2
100136042	NORTH CHESTERFIELD	VA		11/16/2023		1,341		(97)			(97)		1,244	1,244			
100055226	JACKSON	TN		03/23/2021		1,250		(6)			(6)		1,244	1,244			
100162987	TORRANCE	CA		08/12/2024		1,321		(77)			(77)		1,244	1,244			
100162989	TORRANCE	CA		08/12/2024		1,321		(77)			(77)		1,244	1,244			
100162924	SOUTH LAKE TAHOE	CA		08/12/2024		1,273		(29)			(29)		1,244	1,244			
100162516	SARASOTA	FL		08/12/2024		1,342		(98)			(98)		1,244	1,244			
100157821	KENT	WA		08/01/2024		1,401		(157)			(157)		1,244	1,244			
100149796	JEFFERSON	GA		04/26/2024		1,349		(105)			(105)		1,244	1,244			
100062618	BANKSTON	AL		07/01/2021		1,269		(25)			(25)		1,244	1,244			
100065888	TILBURG	NLD		07/30/2021		1,255						86	1,341	1,244	(97)		(97)
100146353	ANCHORAGE	AK		03/19/2024		1,401		(157)			(157)		1,244	1,244			
100172200	LEAGUE CITY	TX		10/17/2024		1,343		(99)			(99)		1,244	1,244			
100152724	FORNEY	TX		05/17/2024		1,162		81			81		1,243	1,244		1	1
100160203	MILTON	DE		07/18/2024		1,386		(142)			(142)		1,244	1,244			
100136016	HOUSTON	TX		11/16/2023		1,422		(178)			(178)		1,244	1,244			
100111968	DECATUR	GA		06/29/2023		439		805			805		1,244	1,244			
100159934	HIALEAH	FL		08/16/2024		1,345		(100)			(100)		1,244	1,244			
100141004	ALTAMONTE SPRINGS	FL		02/20/2024		1,505		(260)			(260)		1,244	1,244			
100053923	RIVERSIDE	CA		03/23/2021		1,478		(233)			(233)		1,244	1,244			
100053890	PINSON	AL		03/23/2021		1,578		(335)			(335)		1,244	1,245		1	1
100171407	ROSEVILLE	MN		10/16/2024		1,335		(90)			(90)		1,245	1,245			
100026043	LAKE WORTH	FL		09/20/2018		829		416			416		1,245	1,245			
100162314	BOCA RATON	FL		08/05/2024		1,337		(92)			(92)		1,245	1,245			
100109906	NEW CASTLE	DE		06/22/2023		1,342		(97)			(97)		1,245	1,245			
100164238	LOS BANOS	CA		08/21/2024		1,322		(77)			(77)		1,245	1,245			
100138365	PATTERSON	NY		12/18/2023		1,462		(217)			(217)		1,245	1,245			
100143914	FORT MYERS	FL		03/06/2024		1,534		(289)			(289)		1,245	1,245			
100103419	DOVER	DE		06/16/2023		1,594		(349)			(349)		1,245	1,245			
100151255	COLUMBIA	MD		05/10/2024		1,291		(45)			(45)		1,245	1,245			
100055074	LORAIN	OH		03/23/2021		1,352		(107)			(107)		1,245	1,245			
100012891	HOLLYWOOD	FL		05/25/2017		861		384			384		1,245	1,245			
100119764	MILLVILLE	NJ		08/08/2023		1,302		(57)			(57)		1,245	1,245			
100066722	BEVERLY	NJ		08/02/2021		1,276		(31)			(31)		1,245	1,245			
100152737	HEMET	CA		05/22/2024		1,494		(208)			(208)		1,285	1,245		(40)	(40)
100137411	CHARLOTTE	NC		01/11/2024		1,583		(338)			(338)		1,245	1,245			
100136643	FOUNTAIN	CO		11/22/2023		1,559		(313)			(313)		1,246	1,246			
100165130	UNITED KINGDOM	GBR		08/27/2024		1,316							1,316	1,246	(70)		(70)
100118736	VERO BEACH	FL		07/25/2023		1,371		(125)			(125)		1,246	1,246			
100084775	PEMBROKE PINES	FL		08/02/2022		1,230		16			16		1,246	1,246			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149923	ALBRIGHTSVILLE	PA		04/29/2024		1,399		(154)			(154)		1,246	1,246			
100045906	LITHONIA	GA		11/25/2020		1,210		36			36		1,246	1,246			
100138194	ST. PETERSBURG	FL		12/14/2023		1,365		(119)			(119)		1,246	1,246			
100132786	MODESTO	CA		11/03/2023		1,245		2			2		1,246	1,246			
100090349	PEORIA	AZ		02/03/2023		1,389		(142)			(142)		1,247	1,247			
100133357	LOUISVILLE	KY		11/21/2023		1,574		(327)			(327)		1,247	1,247			
100153268	OCALA	FL		05/30/2024		1,231		15			15		1,247	1,247			
100113603	ATLANTA	GA		06/29/2023		435		812			812		1,247	1,247			
100156784	MEDFORD	OR		06/26/2024		1,394		(147)			(147)		1,247	1,247			
100162909	ST AUGUSTINE	FL		08/12/2024		950		297			297		1,247	1,247			
100147583	NIXA	MO		04/04/2024		1,308		(62)			(62)		1,247	1,247			
100147585	NIXA	MO		04/04/2024		1,309		(62)			(62)		1,247	1,247			
100143946	COLTON	CA		02/29/2024		1,437		(190)			(190)		1,247	1,247			
100112491	ROMEOVILLE	IL		06/29/2023		286		961			961		1,247	1,247			
100146231	ALBUQUERQUE	NM		03/19/2024		1,418		(171)			(171)		1,247	1,247			
100130261	SHREVEPORT	LA		09/28/2023		1,410		(163)			(163)		1,247	1,247			
100153318	MURPHY	NC		05/30/2024		1,306		(59)			(59)		1,247	1,247			
100153202	VAN ALSTYNE	TX		05/30/2024		1,318		(71)			(71)		1,247	1,247			
100136669	LAS VEGAS	NV		01/25/2024		1,426		(179)			(179)		1,247	1,247			
100151788	BOWIE	MD		05/10/2024		1,341		(94)			(94)		1,247	1,247			
100157671	YORBA LINDA	CA		06/28/2024		1,285		(38)			(38)		1,247	1,247			
100118049	BALTIMORE	MD		07/20/2023		715		532			532		1,247	1,247			
100160060	WEST PALM BEACH	FL		07/17/2024		1,388		(140)			(140)		1,247	1,247			
100118783	LAFAYETTE	IN		07/25/2023		1,323		(77)			(77)		1,246	1,248		1	1
100118787	PANAMA CITY BEACH	FL		07/25/2023		1,341		(93)			(93)		1,248	1,248			
100075435	MALDEN	MO		12/01/2021		1,334		(86)			(86)		1,248	1,248			
100139628	BAYTOWN	TX		12/28/2023		1,711		(463)			(463)		1,248	1,248			
100049856	DOSWELL	VA		11/20/2020		2,193		(945)			(945)		1,248	1,248			
100102073	CAPE MAY COURT HOUSE	NJ		04/14/2023		1,320		(72)			(72)		1,248	1,248			
100153270	CRESCENT CITY	CA		05/30/2024		1,242		5			5		1,248	1,248			
100132661	PHOENIX	AZ		11/03/2023		1,297		(49)			(49)		1,248	1,248			
100156217	HATFIELD	PA		06/20/2024		1,497		(249)			(249)		1,248	1,248			
100173403	PLANTATION KEY	FL		10/29/2024		1,365		(117)			(117)		1,248	1,248			
100144478	HARTFORD	CT		04/26/2024		1,433		(185)			(185)		1,248	1,248			
100062583	ALBUQUERQUE	NM		07/01/2021		1,291		(43)			(43)		1,248	1,248			
100130028	NEW ORLEANS	LA		09/27/2023		1,339		(91)			(91)		1,248	1,248			
100162486	PEORIA	AZ		08/07/2024		1,283		(35)			(35)		1,248	1,248			
100156406	CANONSBURG	PA		06/24/2024		1,324		(76)			(76)		1,249	1,249			
100103826	PITTSTON	PA		05/10/2023		1,360		(111)			(111)		1,249	1,249			
100155351	PRINCETON	ID		06/18/2024		1,395		(146)			(146)		1,249	1,249			
100141348	ST. CLOUD	FL		01/30/2024		1,276		(28)			(28)		1,249	1,249			
100156722	AURORA	CO		06/26/2024		1,338		(89)			(89)		1,249	1,249			
100155396	HERNDON	VA		06/18/2024		1,373		(124)			(124)		1,249	1,249			
100150986	BOCA RATON	FL		05/08/2024		1,384		(136)			(136)		1,249	1,249			
100159608	TUSTIN	CA		07/15/2024		1,395		(146)			(146)		1,249	1,249			
100099745	TRENTON	NJ		02/28/2023		1,345		(96)			(96)		1,249	1,249			
100151386	MESQUITE	TX		05/10/2024		1,364		(116)			(116)		1,249	1,249			
100163794	WEST DES MOINES	IA		09/27/2024		1,285		(36)			(36)		1,249	1,249			
100133849	COLUMBIA	PA		10/20/2023		1,376		(127)			(127)		1,249	1,249			
100160502	ALISO VIEJO	CA		07/19/2024		1,424		(175)			(175)		1,249	1,249			
100114461	LATROBE	PA		06/29/2023		1,176		73			73		1,249	1,249			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140461	GANSEVOORT	NY		01/18/2024		1,329		(79)			(79)		1,249	1,249			
100133182	WINSTON SALEM	NC		11/29/2023		1,099		151			151		1,249	1,249			
100053443	AMARILLO	TX		03/23/2021		1,306		(56)			(56)		1,250	1,250			
100169669	DEARBORN	MI		09/30/2024		1,159		91			91		1,250	1,250			
100128256	SAN JACINTO	CA		09/14/2023		1,417		(167)			(167)		1,250	1,250			
100151382	AUBREY	TX		05/10/2024		1,310		(60)			(60)		1,250	1,250			
100103711	NORTH CHARLESTON	SC		05/08/2023		1,399		(149)			(149)		1,250	1,250			
100108439	SYRACUSE	NY		05/25/2023		1,337		(87)			(87)		1,250	1,250			
100109275	CHICAGO	IL		07/21/2023		1,377		(127)			(127)		1,250	1,250			
100138782	SANFORD	FL		12/21/2023		1,530		(280)			(280)		1,250	1,250			
100133973	HARTFORD	CT		10/25/2023		1,391		(141)			(141)		1,250	1,250			
100132638	DORAL	FL		11/03/2023		715		535			535		1,250	1,250			
100147618	NORTH PROVIDENCE	RI		04/04/2024		1,565		(315)			(315)		1,250	1,250			
100156491	SAINT AUGUSTINE	FL		06/24/2024		1,289		(39)			(39)		1,250	1,250			
100156201	CEDAR PARK	TX		06/20/2024		1,568		(318)			(318)		1,250	1,250			
100110020	VERO BEACH	FL		06/23/2023		1,381		(131)			(131)		1,250	1,250			
100131848	CHICAGO	IL		10/06/2023		1,300		(50)			(50)		1,250	1,250			
100150924	WENATCHEE	WA		05/08/2024		1,404		(154)			(154)		1,250	1,250			
100159330	BREINIGSVILLE	PA		07/15/2024		1,114		136			136		1,250	1,250			
100174175	NORTH CHARLESTON	SC		10/31/2024		1,243		7			7		1,251	1,251			
100025002	MEMPHIS	TN		09/20/2018		390		861			861		1,251	1,251			
100153943	LAKE ELSINORE	CA		06/05/2024		1,404		(153)			(153)		1,251	1,251			
100156590	MADISON	AL		06/24/2024		1,125		126			126		1,251	1,251			
100090313	PHOENIX	AZ		01/06/2023		1,286		(35)			(35)		1,251	1,251			
100170490	INGLEWOOD	CA		10/09/2024		1,562		(312)			(312)		1,251	1,251			
100157819	WINDERMERE	FL		08/01/2024		1,464		(213)			(213)		1,251	1,251			
100138022	KANKAKEE	IL		12/13/2023		1,426		(175)			(175)		1,251	1,251			
100153976	LAS VEGAS	NV		06/05/2024		1,403		(152)			(152)		1,251	1,251			
100115291	NORTH CHARLESTON	SC		07/17/2023		1,346		(94)			(94)		1,251	1,251			
100136811	WOODBOURNE	NY		11/27/2023		186		1,065			1,065		1,251	1,251			
100048197	GLENDALE	AZ		11/20/2020		1,417		(166)			(166)		1,251	1,251			
100119881	LAKE ZURICH	IL		08/10/2023		1,589		(337)			(337)		1,252	1,251		(1)	(1)
100132642	PENDLETON	KY		11/03/2023		1,181		71			71		1,252	1,252			
100147262	MIDDLETOWN	NY		03/28/2024		1,342		(90)			(90)		1,252	1,252			
100111960	SENOIA	GA		06/29/2023		488		764			764		1,252	1,252			
100155177	ATLANTA	GA		07/19/2024		1,407		(155)			(155)		1,252	1,252			
100079501	PONCA CITY	OK		04/25/2022		1,540		(288)			(288)		1,252	1,252			
100148200	CHARLOTTE	NC		04/12/2024		1,253		(1)			(1)		1,252	1,252			
100049858	MADISON	TN		11/20/2020		1,757		(505)			(505)		1,252	1,252			
100126433	TAMPA	FL		08/30/2023		1,361		(109)			(109)		1,252	1,252			
100061332	DOVER	OH		06/01/2021		1,235		17			17		1,252	1,252			
100152029	OAKHURST	CA		05/15/2024		1,330		(78)			(78)		1,253	1,253			
100157686	NEW ORLEANS	LA		06/28/2024		1,396		(143)			(143)		1,253	1,253			
100119944	MIAMI	FL		08/10/2023		1,372		(120)			(120)		1,252	1,253		1	1
100150025	YOSEMITE NATIONAL PARK	CA		06/07/2024		1,408		(154)			(154)		1,253	1,253			
100166981	SACRAMENTO	CA		09/13/2024		766		(49)			(49)		717	1,253		536	536
100141096	DETROIT	MI		01/30/2024		1,351		(98)			(98)		1,253	1,253			
100108375	CALUMET CITY	IL		05/25/2023		1,361		(107)			(107)		1,253	1,253			
100099797	SCRANTON	PA		02/28/2023		1,313		(59)			(59)		1,254	1,254			
100151970	MESA	AZ		06/14/2024		1,337		(84)			(84)		1,254	1,254			
100174219	SAN DIEGO	CA		10/31/2024		1,177		77			77		1,254	1,254			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134437	MERIDEN	CT		10/30/2023		1,522		(268)			(268)		1,254	1,254			
100132527	SAINT LOUIS	MO		11/03/2023		1,263		(9)			(9)		1,254	1,254			
100132530	SAINT LOUIS	MO		11/03/2023		1,274		(20)			(20)		1,254	1,254			
100118057	MARION	IN		07/20/2023		802		452			452		1,254	1,254			
100155310	NEWARK	NJ		07/19/2024		1,403		(149)			(149)		1,254	1,254			
100160219	HOUSTON	TX		07/18/2024		1,179		75			75		1,254	1,254			
100143340	RICHTON PARK	IL		02/16/2024		1,356		(102)			(102)		1,254	1,254			
100047143	AURORA	OH		11/20/2020		2,016		(762)			(762)		1,254	1,254			
100150996	CHARLOTTE	NC		05/08/2024		1,409		(155)			(155)		1,254	1,254			
100159321	ACWORTH	GA		07/15/2024		1,124		131			131		1,254	1,254			
100120528	JACKSONVILLE	FL		08/18/2023		1,514		(259)			(259)		1,254	1,254			
100158024	SUGAR LAND	TX		07/09/2024		1,544		19			19		1,563	1,255		(309)	(309)
100169334	TRACY	CA		09/27/2024		1,365		(110)			(110)		1,255	1,255			
100151359	LIBERTY HILL	TX		05/10/2024		1,241		14			14		1,255	1,255			
100047480	RIVERDALE	GA		11/20/2020		1,627		(372)			(372)		1,255	1,255			
100116458	LAKE PARK	FL		07/20/2023		1,309		(54)			(54)		1,255	1,255			
100054832	GETTYSBURG	PA		03/23/2021		2,085		(830)			(830)		1,255	1,255			
100129901	PORTAGE	IN		09/27/2023		1,358		(103)			(103)		1,255	1,255			
100062103	ELIZABETHTOWN	KY		07/01/2021		1,290		(35)			(35)		1,255	1,255			
100146275	SAN ANTONIO	TX		03/19/2024		1,399		(144)			(144)		1,255	1,255			
100102520	BALTIMORE	MD		06/07/2023		1,422		(167)			(167)		1,255	1,255			
100061275	METAIRIE	LA		06/01/2021		1,227		29			29		1,256	1,256			
100156800	LAS VEGAS	NV		06/26/2024		1,499		(243)			(243)		1,256	1,256			
100155904	BRIDGEPORT	CT		06/17/2024		1,318		(63)			(63)		1,254	1,256		1	1
100136111	CINCINNATI	OH		12/18/2023		1,411		(155)			(155)		1,256	1,256			
100139615	DAVENPORT	FL		12/28/2023		1,143		113			113		1,256	1,256			
100114447	HANOVER PARK	IL		06/29/2023		1,348		(92)			(92)		1,256	1,256			
100165928	ALEXANDRIA	VA		09/06/2024		1,307		(51)			(51)		1,256	1,256			
100028274	STOCKTON	CA		10/26/2018		1,110		146			146		1,256	1,256			
100164455	BENBROOK	TX		08/21/2024		1,308		(52)			(52)		1,256	1,256			
100151020	LILLINGTON	NC		05/08/2024		1,343		(87)			(87)		1,256	1,256			
100149317	GUTHRIE	OK		04/24/2024		1,180		77			77		1,256	1,256			
100158854	GREENVILLE	SC		07/12/2024		1,372		(115)			(115)		1,257	1,257			
100099807	SCRANTON	PA		02/28/2023		1,317		(60)			(60)		1,257	1,257			
100159327	BRADENTON	FL		07/15/2024		1,182		75			75		1,257	1,257			
100162066	CLEARWATER	FL		07/31/2024		1,279		(22)			(22)		1,257	1,257			
100048058	LAS VEGAS	NV		11/20/2020		1,721		(464)			(464)		1,257	1,257			
100164792	BRADENTON	FL		08/26/2024		1,347		(90)			(90)		1,257	1,257			
100147712	ROSENBERG	TX		04/05/2024		1,556		(299)			(299)		1,257	1,257			
100162877	FAIRHOPE	AL		08/12/2024		1,084		173			173		1,257	1,257			
100153962	BLUE SPRINGS	MO		06/05/2024		1,143		115			115		1,257	1,257			
100148181	OVERLAND PARK	KS		04/12/2024		1,295		(38)			(38)		1,257	1,257			
100152894	PAWTUCKET	RI		05/22/2024		1,319		(62)			(62)		1,257	1,257			
100103531	WEST PALM BEACH	FL		05/08/2023		1,242		15			15		1,257	1,257			
100155935	HOMESTEAD	FL		06/17/2024		1,402		(146)			(146)		1,256	1,257		2	2
100161092	HOUSTON	TX		07/24/2024		1,183		74			74		1,257	1,257			
100146095	CARSON	CA		03/19/2024		1,432		(174)			(174)		1,257	1,257			
100153345	MONTROSS	VA		05/30/2024		1,360		(103)			(103)		1,257	1,257			
100045032	OPA LOCKA	FL		11/19/2020		813		445			445		1,258	1,258			
100158996	AURORA	CO		08/15/2024		1,260		(3)			(3)		1,258	1,258			
100162870	AMESBURY	MA		08/12/2024		1,316		(59)			(59)		1,258	1,258			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164864	SUWANEE	GA		08/26/2024		1,377		(120)			(120)		1,258	1,258			
100119776	COVINGTON	KY		08/08/2023		1,370		(112)			(112)		1,258	1,258			
100152494	SAN BERNARDINO	CA		05/16/2024		1,470		(212)			(212)		1,258	1,258			
100140780	HAINES CITY	FL		01/22/2024		530		728			728		1,258	1,258			
100134268	PETERSBURG	VA		10/27/2023		1,435		(177)			(177)		1,258	1,258			
100134470	REEDLEY	CA		10/30/2023		1,356		(98)			(98)		1,258	1,258			
100146742	WAREHAM	MA		03/20/2024		1,435		(177)			(177)		1,258	1,258			
100154914	MINT HILL	NC		07/19/2024		1,312		(54)			(54)		1,258	1,258			
100156446	BERTHOUD	CO		06/24/2024		1,359		(100)			(100)		1,258	1,258			
100147466	KATY	TX		04/03/2024		1,418		(159)			(159)		1,258	1,258			
100149580	MONTGOMERY	TX		04/26/2024		1,113		145			145		1,258	1,258			
100119706	BALTIMORE	MD		08/08/2023		1,325		(66)			(66)		1,258	1,258			
100114335	LIMA	OH		06/29/2023		1,268		(9)			(9)		1,258	1,258			
100128242	CLERMONT	FL		09/14/2023		1,543		(285)			(285)		1,258	1,258			
100109203	DENTON	TX		07/21/2023		1,774		(515)			(515)		1,259	1,259			
100156574	NASHVILLE	TN		06/24/2024		1,392		(134)			(134)		1,259	1,259			
100164748	POCONO LAKE	PA		08/26/2024		1,332		(73)			(73)		1,259	1,259			
100090964	WATERBURY	CT		01/31/2023		1,367		(108)			(108)		1,259	1,259			
100142146	WATAUGA	TX		02/29/2024		1,518		(259)			(259)		1,259	1,259			
100090010	MAGNA	UT		01/13/2023		1,769		(510)			(510)		1,259	1,259			
100112753	CHICAGO	IL		06/29/2023		305		954			954		1,259	1,259			
100127039	JACKSONVILLE	FL		08/30/2023		816		443			443		1,259	1,259			
100136649	ANAHEIM	CA		01/25/2024		380		879			879		1,259	1,259			
100152774	BRANFORD	CT		05/22/2024		1,393		(134)			(134)		1,259	1,259			
100134037	EAST CHICAGO	IN		10/25/2023		1,348		(89)			(89)		1,259	1,259			
100140220	AUSTIN	TX		01/11/2024		1,671		(412)			(412)		1,259	1,259			
100158682	KILL DEVIL HILLS	MD		07/10/2024		1,365		(106)			(106)		1,259	1,259			
100150707	FORT WORTH	TX		05/06/2024		1,396		(138)			(138)		1,258	1,259		1	1
100157998	BREA	CA		07/09/2024		1,334		(74)			(74)		1,259	1,259			
100043453	KALAMAZOO	MI		08/13/2020		1,122		138			138		1,260	1,260			
100166309	REDONDO BEACH	CA		10/23/2024		1,330		(71)			(71)		1,260	1,260			
100101749	KANSAS CITY	MO		03/31/2023		1,345		(86)			(86)		1,260	1,260			
100157868	TACOMA	WA		07/09/2024		1,325		(65)			(65)		1,260	1,260			
100134359	LA MARQUE	TX		10/27/2023		1,503		(243)			(243)		1,260	1,260			
100129841	TALLAHASSEE	FL		09/27/2023		1,389		(129)			(129)		1,260	1,260			
100163608	CHARLOTTE	NC		08/15/2024		1,325		(65)			(65)		1,260	1,260			
100160567	PAHRUMP	NV		07/19/2024		1,317		(57)			(57)		1,260	1,260			
100150844	FAYETTEVILLE	NC		05/08/2024		1,205		56			56		1,260	1,260			
100144621	FORNEY	TX		03/13/2024		1,580		(320)			(320)		1,260	1,260			
100161058	AURORA	CO		07/24/2024		1,318		(57)			(57)		1,260	1,260			
100160149	WOODSTOCK	GA		07/17/2024		1,416		(158)			(158)		1,258	1,260		2	2
100161532	HILTON HEAD ISLAND	SC		07/30/2024		1,379		(121)			(121)		1,259	1,261		2	2
100101982	WASHINGTON	VA		04/14/2023		1,535		(274)			(274)		1,261	1,261			
100160530	CASA GRANDE	AZ		07/19/2024		1,307		(46)			(46)		1,261	1,261			
100162501	PUNTA GORDA	FL		08/12/2024		1,307		(46)			(46)		1,261	1,261			
100141097	DETROIT	MI		01/30/2024		1,356		(95)			(95)		1,261	1,261			
100115218	CARPENTERSVILLE	IL		07/17/2023		1,341		(81)			(81)		1,261	1,261			
100109256	GRANBURY	TX		07/21/2023		1,380		(119)			(119)		1,261	1,261			
100153965	NEWARK	NJ		06/05/2024		1,465		(204)			(204)		1,261	1,261			
100151647	SOUTH BOUND BROOK	NJ		05/10/2024		1,304		(43)			(43)		1,261	1,261			
100150818	CLERMONT	FL		05/08/2024		1,352		(91)			(91)		1,261	1,261			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141247	LAKE WALES	FL		01/30/2024		1,415		(154)			(154)		1,261	1,261			
100156409	FRESNO	CA		06/24/2024		1,299		(38)			(38)		1,261	1,261			
100134759	PORT ORANGE	FL		10/30/2023		1,352		(91)			(91)		1,261	1,261			
100134761	HOLLY HILL	FL		10/30/2023		1,353		(92)			(92)		1,261	1,261			
100157736	RESEDA	CA		07/02/2024		1,412		(151)			(151)		1,262	1,262			
100160063	CAPE CORAL	FL		07/17/2024		1,448		(186)			(186)		1,262	1,262			
100109079	TERRELL	TX		06/05/2023		1,824		(562)			(562)		1,262	1,262			
100162832	TRACY	CA		08/12/2024		1,391		(129)			(129)		1,262	1,262			
100164826	GALLATIN	TN		08/26/2024		1,315		(53)			(53)		1,262	1,262			
100120377	MIAMI	FL		08/18/2023		1,548		(286)			(286)		1,262	1,262			
100146381	ALBUQUERQUE	NM		03/19/2024		1,436		(175)			(175)		1,262	1,262			
100148058	WESLEY CHAPEL	FL		04/10/2024		1,294		(32)			(32)		1,262	1,262			
100144075	CRESTVIEW	FL		03/07/2024		1,432		(170)			(170)		1,262	1,262			
100031682	EL CENTRO	CA		03/29/2019		1,248		14			14		1,262	1,262			
100164763	HARPERS FERRY	WV		08/26/2024		1,324		(62)			(62)		1,262	1,262			
100150990	CUMMING	GA		05/08/2024		1,291		(28)			(28)		1,262	1,262			
100109712	MIAMI	FL		06/16/2023		1,407		(145)			(145)		1,262	1,262			
100086545	CANTONMENT	FL		09/30/2022		1,403		(141)			(141)		1,262	1,262			
100172894	LOS ANGELES	CA		10/25/2024		1,435		(173)			(173)		1,262	1,262			
100135681	MAGNOLIA	TX		11/09/2023		1,605		(342)			(342)		1,263	1,263			
100152776	GLEN COVE	NY		05/22/2024		1,752		(489)			(489)		1,263	1,263			
100159207	PALATINE	IL		07/15/2024		1,403		(141)			(141)		1,263	1,263			
100155795	LAS VEGAS	NV		06/18/2024		1,385		(122)			(122)		1,263	1,263			
100169869	OCALA	FL		09/30/2024		802		146			146		948	1,263		315	315
100141382	HOUSTON	TX		01/30/2024		1,550		(287)			(287)		1,263	1,263			
100167756	FARMINGDALE	NY		09/19/2024		1,415		(152)			(152)		1,263	1,263			
100156641	OWASSO	OK		06/24/2024		1,344		(81)			(81)		1,263	1,263			
100156643	OWASSO	OK		06/24/2024		1,344		(81)			(81)		1,263	1,263			
100171302	LOS ANGELES	CA		10/16/2024		1,399		(136)			(136)		1,263	1,263			
100027809	CHARLOTTE	NC		10/26/2018		1,081		182			182		1,263	1,263			
100117970	LAS VEGAS	NV		07/20/2023		1,346		(83)			(83)		1,263	1,263			
100149083	ORLANDO	FL		04/19/2024		1,707		(443)			(443)		1,263	1,263			
100091252	BALTIMORE	MD		01/31/2023		1,493		(229)			(229)		1,263	1,263			
100150827	WINTER HAVEN	FL		05/08/2024		1,344		(81)			(81)		1,263	1,263			
100155252	MILLERSVILLE	MD		07/19/2024		1,286		(22)			(22)		1,263	1,263			
100150678	SAINT AUGUSTINE	FL		05/06/2024		1,256		6			6		1,262	1,263		1	1
100151473	LAGRANGE	GA		05/10/2024		1,338		(74)			(74)		1,263	1,263			
100158892	OCALA	FL		07/12/2024		1,065		199			199		1,264	1,264			
100147602	PHELAN	CA		04/04/2024		1,273		(9)			(9)		1,264	1,264			
100150975	SAN TAN VALLEY	AZ		05/08/2024		1,338		(74)			(74)		1,264	1,264			
100156162	NIBLEY	UT		06/20/2024		1,358		(94)			(94)		1,264	1,264			
100155673	SARATOGA SPRINGS	UT		06/18/2024		1,513		(249)			(249)		1,264	1,264			
100087091	PHILADELPHIA	PA		11/04/2022		1,544		(280)			(280)		1,264	1,264			
100150658	CYPRESS	TX		05/06/2024		1,298		(36)			(36)		1,262	1,264		1	1
100101615	LAFAYETTE	IN		04/26/2023		1,363		(100)			(100)		1,264	1,264			
100149553	TEWKSBURY	MA		04/26/2024		1,397		(133)			(133)		1,264	1,264			
100126345	BRIDGETON	NJ		08/30/2023		1,441		(177)			(177)		1,264	1,264			
100155100	PHOENIX	AZ		07/19/2024		1,399		(135)			(135)		1,264	1,264			
100142846	SAN BERNARDINO	CA		02/09/2024		1,361		(97)			(97)		1,264	1,264			
100107828	JUPITER	FL		05/19/2023		1,375		(111)			(111)		1,264	1,264			
100107897	LIVONIA	MI		06/29/2023		1,432		(168)			(168)		1,264	1,264			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162665	NORTH LAS VEGAS	NV		08/12/2024		1,155		109			109		1,264	1,264			
100159276	JOHNS CREEK	GA		07/15/2024		1,339		(74)			(74)		1,265	1,265			
100100239	BALTIMORE	MD		03/17/2023		1,359		(94)			(94)		1,265	1,265			
100150898	BLOOMINGDALE	GA		05/08/2024		1,424		(159)			(159)		1,265	1,265			
100149613	DRIPPING SPRINGS	TX		04/26/2024		1,590		(325)			(325)		1,265	1,265			
100134836	ROSSVILLE	GA		10/30/2023		1,319		(54)			(54)		1,265	1,265			
100150893	BUDA	TX		05/08/2024		1,380		(115)			(115)		1,265	1,265			
100159228	LACEY	WA		07/15/2024		1,352		(86)			(86)		1,265	1,265			
100139701	UNITED KINGDOM	GBR		12/18/2023		1,276						(10)	1,266	1,265	(1)		(1)
100151432	MELBOURNE	FL		05/10/2024		1,377		(111)			(111)		1,265	1,265			
100112553	PINE BLUFF	AR		06/29/2023		1,193		73			73		1,266	1,266			
100116231	SUFFOLK	VA		07/20/2023		989		277			277		1,266	1,266			
100150212	HOLLYWOOD	FL		04/30/2024		1,534		(269)			(269)		1,266	1,266			
100163839	CAMANO ISLAND	WA		09/27/2024		1,440		(174)			(174)		1,266	1,266			
100150823	HUNTSVILLE	AL		05/08/2024		1,319		(53)			(53)		1,266	1,266			
100152582	CHARLESTON	SC		05/17/2024		1,344		(79)			(79)		1,265	1,266	1		1
100120809	GRETNA	VA		08/25/2023		1,446		(180)			(180)		1,266	1,266			
100164762	SAINT AUGUSTINE	FL		08/26/2024		1,276		(10)			(10)		1,266	1,266			
100109984	JOHNSTON	RI		06/22/2023		1,339		(73)			(73)		1,266	1,266			
100090370	SEASIDE HEIGHTS	NJ		02/03/2023		1,484		(218)			(218)		1,266	1,266			
100165200	UTRECHT	NLD		08/28/2024		1,312							1,312	1,266	(45)		(45)
100159528	DORAL	FL		07/15/2024		1,331		(64)			(64)		1,266	1,266			
100159836	MIAMI	FL		08/16/2024		1,564		(298)			(298)		1,266	1,266			
100114655	KENNER	LA		06/29/2023		1,600		(333)			(333)		1,267	1,267			
100101792	GRAND RAPIDS	MI		03/31/2023		1,344		(77)			(77)		1,267	1,267			
100045634	ROCHESTER	NY		11/25/2020		1,566		(300)			(300)		1,267	1,267			
100136744	TRENTON	NJ		11/27/2023		1,344		(77)			(77)		1,267	1,267			
100165407	AUSTIN	TX		08/29/2024		1,010		(60)			(60)		949	1,267		318	318
100162655	RICHMOND	TX		08/12/2024		1,113		154			154		1,267	1,267			
100152281	MERCED	CA		05/17/2024		1,276		(9)			(9)		1,267	1,267			
100165905	SAN DIEGO	CA		08/30/2024		1,442		(175)			(175)		1,268	1,268			
100026150	BOCA RATON	FL		09/20/2018		822		446			446		1,268	1,268			
100143947	NEW BEDFORD	MA		02/29/2024		1,268							1,268	1,268			
100159432	PALM COAST	FL		07/15/2024		1,348		(80)			(80)		1,268	1,268			
100162087	SAINT PETERSBURG	FL		07/31/2024		1,427		(159)			(159)		1,268	1,268			
100162257	INDEPENDENCE	OR		09/06/2024		1,477		(209)			(209)		1,268	1,268			
100102711	FORT PIERCE	FL		06/22/2023		1,462		(194)			(194)		1,268	1,268			
100055299	CALUMET PARK	IL		03/23/2021		1,139		129			129		1,268	1,268			
100100237	READING	PA		03/17/2023		1,402		(134)			(134)		1,269	1,269			
100151484	HUTTO	TX		05/10/2024		1,350		(81)			(81)		1,269	1,269			
100099722	DOKKUM	NLD		02/27/2023		1,311						(51)	1,260	1,269	8		8
100156631	LAKE ARIEL	PA		06/24/2024		1,343		(74)			(74)		1,269	1,269			
100061695	CUDDY	PA		07/01/2021		1,282		(13)			(13)		1,269	1,269			
100100538	MCDONOUGH	GA		04/27/2023		1,757		(488)			(488)		1,269	1,269			
100161391	STOCKTON	CA		07/25/2024		1,538		(269)			(269)		1,269	1,269			
100134348	CHARLOTTE	NC		10/27/2023		1,686		(417)			(417)		1,269	1,269			
100117323	LAWRENCE	KS		07/20/2023		1,093		176			176		1,269	1,269			
100171914	SAN DIEGO	CA		10/17/2024		770		(133)			(133)		637	1,269		633	633
100110956	WAXHAW	NC		06/29/2023		367		902			902		1,269	1,269			
100164274	WEST POINT	TX		08/21/2024		1,346		(77)			(77)		1,269	1,269			
100152377	RALEIGH	NC		05/17/2024		1,256		14			14		1,269	1,269			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011636	N LAUDERDALE	FL		03/08/2017		790		479			479		1,269	1,269			
100161368	MANTECA	CA		07/25/2024		1,420		(150)			(150)		1,269	1,269			
100174084	NORRIDGE	IL		10/31/2024		1,318		(48)			(48)		1,270	1,270			
100127307	ALTAMONTE SPRINGS	FL		08/30/2023		403		867			867		1,270	1,270			
100111043	SACRAMENTO	CA		06/29/2023		653		617			617		1,270	1,270			
100099826	SAVANNAH	GA		02/28/2023		1,316		(46)			(46)		1,270	1,270			
100128714	LAS VEGAS	NV		09/21/2023		1,463		(193)			(193)		1,270	1,270			
100157965	DURHAM	NC		07/09/2024		1,318		(48)			(48)		1,270	1,270			
100119060	LOUISVILLE	KY		07/27/2023		1,426		(156)			(156)		1,270	1,270			
100108220	ATWATER	CA		05/24/2023		1,547		(277)			(277)		1,270	1,270			
100083509	WESTLAKE	FL		06/06/2022		1,389		(119)			(119)		1,270	1,270			
100118184	MYRTLE BEACH	SC		07/20/2023		1,514		(244)			(244)		1,270	1,270			
100174021	SAN ANSELMO	CA		10/31/2024		1,006		265			265		1,270	1,270			
100053567	COLUMBUS	GA		03/23/2021		1,500		(231)			(231)		1,270	1,271		1	1
100161065	SUMMERVILLE	SC		07/24/2024		1,275		(5)			(5)		1,271	1,271			
100128247	KANSAS CITY	MO		09/14/2023		1,480		(209)			(209)		1,271	1,271			
100101694	NORTH PORT	FL		03/31/2023		1,341		(70)			(70)		1,271	1,271			
100130049	CLARKSVILLE	TN		09/27/2023		1,296		(25)			(25)		1,271	1,271			
100053905	NEW HAVEN	CT		03/23/2021		1,978		(707)			(707)		1,271	1,271			
100132739	ROCKFORD	IL		11/03/2023		1,332		(61)			(61)		1,271	1,271			
100159843	MIAMI	FL		08/16/2024		1,491		(220)			(220)		1,271	1,271			
100136735	CHICAGO	IL		11/27/2023		1,379		(108)			(108)		1,271	1,271			
100045792	MOUNT PLEASANT	SC		11/25/2020		1,498		(227)			(227)		1,271	1,271			
100174074	ATLANTA	GA		10/31/2024		1,318		(47)			(47)		1,271	1,271			
100149488	HOUSTON	TX		04/24/2024		1,390		(119)			(119)		1,271	1,271			
100161135	CROWN POINT	IN		07/24/2024		1,136		136			136		1,272	1,272			
100143730	CANYON LAKE	CA		02/26/2024		1,384		(113)			(113)		1,272	1,272			
100109917	HAMILTON	NJ		06/22/2023		1,378		(106)			(106)		1,272	1,272			
100164158	RIO VERDE	AZ		08/21/2024		1,441		(170)			(170)		1,272	1,272			
100159924	MIAMI	FL		08/16/2024		1,472		(200)			(200)		1,272	1,272			
100156554	KANAB	UT		06/24/2024		1,282		(10)			(10)		1,272	1,272			
100017451	HALLANDALE BEACH	FL		04/26/2018		1,198		74			74		1,272	1,272			
100155885	CASSELBERRY	FL		06/17/2024		1,298		(28)			(28)		1,270	1,272		2	2
100050195	MURFREESBORO	TN		11/20/2020		2,554		(1,282)			(1,282)		1,272	1,272			
100137487	LAKELAND	FL		01/11/2024		1,504		(232)			(232)		1,272	1,272			
100146343	FOLSOM	CA		03/19/2024		1,461		(189)			(189)		1,272	1,272			
100160054	AUSTIN	TX		07/17/2024		1,409		(138)			(138)		1,270	1,272		2	2
100055255	BOYNTON BEACH	FL		03/23/2021		1,418		(145)			(145)		1,272	1,272			
100144323	MADERA	CA		03/07/2024		1,381		(109)			(109)		1,272	1,272			
100147988	OKEECHOBEE	FL		04/10/2024		1,286		(13)			(13)		1,272	1,272			
100158589	FAIRBANKS	AK		07/10/2024		1,333		(60)			(60)		1,273	1,273			
100043224	KATY	TX		08/13/2020		1,305		(32)			(32)		1,273	1,273			
100044045	VILLA RICA	GA		08/19/2020		1,336		(64)			(64)		1,273	1,273			
100158666	STEPHENS CITY	VA		07/10/2024		1,178		95			95		1,273	1,273			
100145008	UNITED KINGDOM	GBR		03/12/2024		(13,656)		13,670			13,670		14	1,273	(14)	1,273	1,258
100145517	UNITED KINGDOM	GBR		03/12/2024		(2,506)		3,785			3,785		1,279	1,273	(6)		(6)
100145201	UNITED KINGDOM	GBR		03/12/2024		(56,388)		56,448			56,448		60	1,273	(60)	1,273	1,213
100145028	UNITED KINGDOM	GBR		03/12/2024		(1,717)		3,001			3,001		1,284	1,273	(12)		(12)
100148059	MCKINNEY	TX		04/10/2024		1,380		(107)			(107)		1,273	1,273			
100087604	S-HERTOGENBOSCH	NLD		09/27/2022		1,335						(181)	1,154	1,273	118		118
100156179	MELBOURNE	FL		06/20/2024		1,393		(120)			(120)		1,273	1,273			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112222	LEXINGTON	GA		06/29/2023		633		641			641		1,273	1,273			
100066353	COUNCIL BLUFFS	IA		08/02/2021		1,314		(41)			(41)		1,273	1,273			
100116068	LAUDERHILL	FL		07/20/2023		1,352		(79)			(79)		1,273	1,273			
100153828	MOUNT LAUREL	NJ		07/10/2024		1,428		(155)			(155)		1,273	1,273			
100159403	HUDSON	FL		07/15/2024		1,369		(95)			(95)		1,274	1,274			
100031454	LAKE WORTH	FL		03/29/2019		864		410			410		1,274	1,274			
100146492	BEL AIR	MD		03/19/2024		1,392		(118)			(118)		1,274	1,274			
100148628	FAIRBURN	GA		05/15/2024		1,301		(27)			(27)		1,274	1,274			
100127675	O FALLON	IL		09/08/2023		1,321		(47)			(47)		1,274	1,274			
100103641	CALIFORNIA CITY	CA		05/08/2023		1,442		(168)			(168)		1,274	1,274			
100150514	OCALA	FL		05/03/2024		1,110		164			164		1,274	1,274			
100070453	LOXLEY	AL		09/23/2021		1,410		(135)			(135)		1,274	1,274			
100079790	SUNRISE	FL		04/25/2022		1,606		(332)			(332)		1,274	1,274			
100162595	MANCHESTER	NH		08/12/2024		1,318		(44)			(44)		1,275	1,275			
100134276	MYRTLE BEACH	SC		10/27/2023		1,476		(202)			(202)		1,275	1,275			
100146768	NORRISTOWN	PA		03/20/2024		1,318		(43)			(43)		1,275	1,275			
100112238	MARINGOUIN	LA		06/29/2023		658		617			617		1,275	1,275			
100156402	APEX	NC		06/24/2024		1,340		(65)			(65)		1,275	1,275			
100156403	APEX	NC		06/24/2024		1,340		(65)			(65)		1,275	1,275			
100156404	APEX	NC		06/24/2024		1,340		(65)			(65)		1,275	1,275			
100031760	MC FARLAND	CA		03/29/2019		873		402			402		1,275	1,275			
100011448	OZARK	MO		12/23/2016		975		300			300		1,275	1,275			
100156110	PATERSON	NJ		06/18/2024		1,407		(132)			(132)		1,275	1,275			
100175363	BENTONVILLE	AR		11/05/2024		1,324		(49)			(49)		1,275	1,275			
100158801	MIDDLETOWN	DE		07/10/2024		1,353		(78)			(78)		1,275	1,275			
100150554	SAINT LOUIS	MO		05/03/2024		1,371		(96)			(96)		1,275	1,275			
100114166	SANTEE	SC		06/29/2023		89		1,186			1,186		1,275	1,275			
100126569	DORCHESTER	NJ		08/30/2023		1,926		(651)			(651)		1,275	1,275			
100088246	NASHVILLE	NC		10/17/2022		1,355		(80)			(80)		1,275	1,275			
100162892	MIAMI	FL		08/12/2024		1,406		(130)			(130)		1,275	1,275			
100129871	CLEVELAND HEIGHTS	OH		09/27/2023		1,369		(93)			(93)		1,275	1,275			
100143802	CARMEL	IN		02/28/2024		1,647		(372)			(372)		1,276	1,276			
100076037	MEMPHIS	TN		01/07/2022		1,372		(96)			(96)		1,276	1,276			
100154746	HESPERIA	CA		07/19/2024		1,283		(7)			(7)		1,276	1,276			
100160100	PHILADELPHIA	PA		07/17/2024		1,354		(81)			(81)		1,274	1,276		2	2
100119816	MIDLAND	TX		08/08/2023		1,338		(62)			(62)		1,276	1,276			
100090300	GLASSBORO	NJ		01/13/2023		1,355		(79)			(79)		1,276	1,276			
100156619	LAS VEGAS	NV		06/24/2024		1,330		(54)			(54)		1,276	1,276			
100110136	LONG POND	PA		06/29/2023		1,612		(335)			(335)		1,276	1,276			
100024551	POCONO SUMMIT	PA		09/20/2018		791		485			485		1,276	1,276			
100155761	ORANGE BEACH	AL		06/18/2024		1,460		(184)			(184)		1,276	1,276			
100103140	TRENTON	NJ		04/21/2023		1,370		(93)			(93)		1,276	1,276			
4010078411	MARGATE	FL		07/26/2024		1,387		(110)			(110)		1,277	1,277			
100157732	SUMMERVILLE	SC		06/28/2024		1,422		(145)			(145)		1,277	1,277			
100128501	TITUSVILLE	FL		09/15/2023		1,603		(326)			(326)		1,277	1,277			
100167446	CHICAGO	IL		09/16/2024		1,395		(119)			(119)		1,277	1,277			
100055630	ALEXANDRIA	MN		03/23/2021		1,467		(190)			(190)		1,277	1,277			
100165434	COLORADO SPRINGS	CO		08/29/2024		1,045		(89)			(89)		957	1,277		320	320
100146404	LA PLATA	MD		03/19/2024		1,444		(168)			(168)		1,277	1,277			
100146077	STOCKTON	CA		03/19/2024		1,405		(129)			(129)		1,277	1,277			
100114120	INDIANAPOLIS	IN		06/29/2023		1,102		175			175		1,277	1,277			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164675	KREMMLING	CO		08/23/2024		1,343		(66)			(66)		1,277	1,277			
100126799	MENTOR ON THE LAKE	OH		08/30/2023		260		1,017			1,017		1,277	1,277			
100161020	ELK	WA		07/24/2024		1,344		(67)			(67)		1,277	1,277			
100146576	DELAND	FL		03/20/2024		1,668		(391)			(391)		1,277	1,277			
100101929	FORT WORTH	TX		04/14/2023		1,708		(431)			(431)		1,277	1,277			
100141943	AVENTURA	FL		02/29/2024		1,501		(224)			(224)		1,277	1,277			
100153230	TROUTMAN	NC		05/30/2024		1,205		71			71		1,276	1,277		1	1
100128243	KEYSTONE HEIGHTS	FL		09/14/2023		1,444		(167)			(167)		1,277	1,277			
100119723	DETROIT	MI		08/08/2023		1,349		(72)			(72)		1,277	1,277			
100165907	LEANDER	TX		08/30/2024		1,391		(114)			(114)		1,277	1,277			
100162688	ANKENY	IA		08/12/2024		1,229		48			48		1,277	1,277			
100128307	LEXINGTON	KY		09/14/2023		1,471		(194)			(194)		1,277	1,277			
100152411	FERRIS	TX		05/17/2024		1,279		(1)			(1)		1,277	1,277			
100160880	KANSAS CITY	MO		07/24/2024		1,339		(62)			(62)		1,278	1,278			
100163832	NORWALK	CT		09/27/2024		1,364		(87)			(87)		1,278	1,278			
100162792	MONTCLAIR	NJ		08/12/2024		1,326		(48)			(48)		1,278	1,278			
100066177	GRANDVIEW	MO		08/02/2021		1,301		(23)			(23)		1,278	1,278			
100164140	HOUSTON	TX		08/21/2024		1,182		96			96		1,278	1,278			
100151114	RIVERTON	UT		05/08/2024		1,305		(27)			(27)		1,278	1,278			
100159512	WILDOMAR	CA		07/15/2024		1,426		(148)			(148)		1,278	1,278			
100169085	ELK GROVE	CA		09/27/2024		1,816		(114)			(114)		1,702	1,278		(423)	(423)
100164612	SALUDA	NC		08/21/2024		1,177		102			102		1,278	1,278			
100148257	LAS CRUCES	NM		04/12/2024		1,349		(71)			(71)		1,278	1,278			
100127673	NORTH CHARLESTON	SC		09/08/2023		1,427		(150)			(150)		1,277	1,278		1	1
100114667	THORNTON	CO		06/29/2023		1,357		(78)			(78)		1,278	1,278			
100108450	BRONX	NY		05/25/2023		1,340		(61)			(61)		1,278	1,278			
100161107	MYRTLE BEACH	SC		07/24/2024		1,136		143			143		1,279	1,279			
100164863	FULLERTON	CA		08/26/2024		4,358		(3,080)			(3,080)		1,279	1,279			
100163277	MCKINNEY	TX		08/13/2024		1,543		(265)			(265)		1,279	1,279			
100151252	ATLANTA	GA		05/10/2024		1,339		(60)			(60)		1,279	1,279			
100150624	BASYE	VA		05/03/2024		1,423		(144)			(144)		1,279	1,279			
100126597	MONTGOMERY	AL		08/30/2023		1,216		63			63		1,279	1,279			
100157753	TRABUCO CANYON	CA		07/02/2024		1,474		(195)			(195)		1,279	1,279			
100043377	NORFOLK	VA		08/13/2020		1,227		52			52		1,279	1,279			
100151390	HARRISBURG	PA		05/10/2024		1,325		(46)			(46)		1,279	1,279			
100092066	RICHMOND HILL	NY		02/09/2023		(168,053)		4,525			4,525		(163,528)	1,279		164,807	164,807
100155897	FORT WORTH	TX		06/17/2024		1,361		(84)			(84)		1,278	1,279		2	2
100150059	TAMARAC	FL		06/14/2024		1,296		(16)			(16)		1,279	1,279			
100110088	NORTH MIDDLETOWN	NJ		06/23/2023		1,374		(95)			(95)		1,279	1,279			
100148635	PASADENA	CA		05/15/2024		1,385		(105)			(105)		1,280	1,280			
100069438	SPRINGVILLE	PA		09/01/2021		1,319		(40)			(40)		1,280	1,280			
100049989	STONE MOUNTAIN	GA		11/20/2020		1,732		(452)			(452)		1,281	1,280		(1)	(1)
100136628	PASADENA	CA		11/22/2023		1,383		(103)			(103)		1,280	1,280			
100141398	FRESNO	CA		01/30/2024		1,605		(325)			(325)		1,280	1,280			
100077502	ATLANTA	GA		01/03/2022		1,289		(17)			(17)		1,271	1,280		9	9
100091627	POCATELLO	ID		03/07/2023		1,485		(205)			(205)		1,280	1,280			
100148721	ROCKPORT	TX		04/17/2024		1,306		(26)			(26)		1,280	1,280			
100139313	PEMBERTON	NJ		12/28/2023		1,399		(119)			(119)		1,280	1,280			
100158969	LEMOORE	CA		08/15/2024		1,509		(229)			(229)		1,280	1,280			
100120410	SAINT LOUIS	MO		08/18/2023		1,611		(331)			(331)		1,280	1,280			
100140750	SAINT PETERSBURG	FL		01/22/2024		1,487		(207)			(207)		1,280	1,280			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152287	OKLAHOMA CITY	OK		05/17/2024		1,056		224			224		1,280	1,280			
100147278	PORT REPUBLIC	NJ		03/28/2024		(1,864)		3,144			3,144		1,281	1,281			
100118905	TAYLORS	SC		08/30/2023		1,641		(360)			(360)		1,281	1,281			
100138648	RICHMOND	VA		02/02/2024		1,670		(389)			(389)		1,281	1,281			
100114548	LAS VEGAS	NV		06/29/2023		1,809		(528)			(528)		1,281	1,281			
100152613	PENSACOLA	FL		05/17/2024		1,350		(69)			(69)		1,281	1,281			
100161083	COLORADO SPRINGS	CO		07/24/2024		1,168		113			113		1,281	1,281			
100165390	WASHINGTON	DC		08/29/2024		1,686		(85)			(85)		1,601	1,281		(319)	(319)
100153332	LAKELAND	FL		05/30/2024		1,407		(125)			(125)		1,282	1,282			
100169206	NEWARK	NJ		09/27/2024		1,317		(35)			(35)		1,282	1,282			
100164338	SMYRNA	TN		08/21/2024		1,353		(71)			(71)		1,282	1,282			
100151986	KAILUA KONA	HI		06/14/2024		1,364		(82)			(82)		1,282	1,282			
100103507	MORGANTON	GA		05/08/2023		1,368		(86)			(86)		1,282	1,282			
100064910	HUNTSVILLE	AL		07/14/2021		1,703		(421)			(421)		1,282	1,282			
100157844	BOTHELL	WA		07/09/2024		1,222		60			60		1,282	1,282			
100157845	WOODINVILLE	WA		07/09/2024		1,222		60			60		1,282	1,282			
100157846	BOTHELL	WA		07/09/2024		1,222		60			60		1,282	1,282			
100157855	BOTHELL	WA		07/09/2024		1,222		60			60		1,282	1,282			
100109250	CINCINNATI	OH		07/21/2023		1,566		(284)			(284)		1,282	1,282			
100139991	GREENSBORO	NC		01/09/2024		1,392		(110)			(110)		1,282	1,282			
100134004	TAMPA	FL		10/25/2023		1,408		(125)			(125)		1,282	1,282			
100150470	SURPRISE	AZ		05/03/2024		1,335		(53)			(53)		1,282	1,282			
100161445	FORT LAUDERDALE	FL		07/30/2024		1,410		(129)			(129)		1,280	1,282		2	2
100066852	FLORENCE	AL		08/02/2021		1,308		(26)			(26)		1,282	1,282			
100149857	CONYERS	GA		04/29/2024		1,372		(89)			(89)		1,282	1,282			
100120635	WESLEY CHAPEL	FL		08/18/2023		1,622		(340)			(340)		1,283	1,283			
100141312	MISSION	TX		01/30/2024		1,338		(55)			(55)		1,283	1,283			
100047398	SAN DIEGO	CA		11/20/2020		1,597		(314)			(314)		1,283	1,283			
100165491	GRAND TERRACE	CA		08/29/2024		1,346		(63)			(63)		1,283	1,283			
100170333	SANDPOINT	ID		10/08/2024		1,373		(90)			(90)		1,283	1,283			
100161100	TROUTMAN	NC		07/24/2024		1,152		131			131		1,283	1,283			
100148934	KNIGHTDALE	NC		04/17/2024		1,423		(140)			(140)		1,283	1,283			
100044159	CHATTANOOGA	TN		08/19/2020		1,209		74			74		1,283	1,283			
100099562	BRUSH PRAIRIE	WA		02/17/2023		1,403		(120)			(120)		1,283	1,283			
100134049	NEW WINDSOR	NY		10/25/2023		1,389		(106)			(106)		1,283	1,283			
100132672	MORENO VALLEY	CA		11/03/2023		1,496		(212)			(212)		1,284	1,284			
100161035	VENICE	FL		07/24/2024		1,433		(150)			(150)		1,284	1,284			
100146624	FREEHOLD	NJ		03/20/2024		1,251		33			33		1,284	1,284			
100143489	DENVER	CO		02/21/2024		1,573		(289)			(289)		1,284	1,284			
100047271	DOLORES	CO		11/20/2020		1,986		(702)			(702)		1,284	1,284			
100145638	UNITED KINGDOM	GBR		03/12/2024		(4,224)		5,522			5,522		1,298	1,284		(14)	(14)
100143451	MESA	AZ		02/16/2024		1,368		(84)			(84)		1,284	1,284			
100134515	FORT PIERCE	FL		10/30/2023		1,409		(125)			(125)		1,284	1,284			
100160573	NORTH BRUNSWICK	NJ		07/19/2024		1,447		(163)			(163)		1,284	1,284			
100070198	CLEVELAND	OH		09/01/2021		1,164		120			120		1,284	1,284			
100161074	CLOVIS	CA		07/24/2024		1,352		(67)			(67)		1,284	1,284			
100138156	MENIFEE	CA		12/14/2023		1,299		(14)			(14)		1,284	1,284			
100049979	OWOSSO	MI		11/20/2020		1,449		(164)			(164)		1,285	1,285			
100114555	LITHONIA	GA		06/29/2023		1,591		(306)			(306)		1,285	1,285			
100091003	FORT WASHINGTON	MD		01/31/2023		1,616		(332)			(332)		1,285	1,285			
100163436	GILLSVILLE	GA		09/27/2024		1,406		(121)			(121)		1,285	1,285			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144267	EAST STROUDSBURG	PA		03/07/2024		1,337		(53)			(53)		1,285	1,285			
100164758	VIRGINIA BEACH	VA		08/26/2024		1,323		(38)			(38)		1,285	1,285			
100074522	GLASGOW	KY		12/01/2021		1,387		(102)			(102)		1,285	1,285			
100169071	SAN DIEGO	CA		09/27/2024		1,789		(79)			(79)		1,711	1,285		(426)	(426)
100155024	CANYON LAKE	TX		07/19/2024		1,353		(68)			(68)		1,285	1,285			
100168291	MAPLETON	UT		09/20/2024		1,324		(39)			(39)		1,285	1,285			
100162780	CHICAGO	IL		08/12/2024		1,376		(91)			(91)		1,285	1,285			
100155941	FORT WORTH	TX		06/17/2024		1,303		(20)			(20)		1,284	1,285		1	1
100145965	PACIFICA	CA		03/19/2024		1,355		(70)			(70)		1,285	1,285			
100127359	SOMERSET	NJ		08/30/2023		434		851			851		1,285	1,285			
100117257	ORLANDO	FL		07/20/2023		1,359		(74)			(74)		1,285	1,285			
100140664	OKLAHOMA CITY	OK		02/08/2024		1,664		(379)			(379)		1,285	1,285			
100167948	LARGO	FL		09/20/2024		1,432		(147)			(147)		1,285	1,285			
100154752	ORONOGO	MO		07/19/2024		1,211		74			74		1,286	1,286			
100154602	MAPLETON	UT		06/14/2024		1,366		(80)			(80)		1,286	1,286			
100100350	LOCH SHELDRAKE	NY		04/27/2023		1,085		201			201		1,286	1,286			
100152200	MODESTO	CA		05/17/2024		1,290		(4)			(4)		1,286	1,286			
100152247	NORTH PORT	FL		05/17/2024		1,307		(21)			(21)		1,286	1,286			
100151670	SURPRISE	AZ		05/10/2024		1,331		(45)			(45)		1,286	1,286			
100151668	SURPRISE	AZ		05/10/2024		1,331		(45)			(45)		1,286	1,286			
100151652	WATCHUNG	NJ		05/10/2024		1,397		(111)			(111)		1,286	1,286			
100135905	KNOXVILLE	TN		11/13/2023		1,678		(392)			(392)		1,286	1,286			
100141101	MILWAUKEE	WI		01/30/2024		1,359		(73)			(73)		1,286	1,286			
100155642	NEWNAN	GA		06/18/2024		1,489		(203)			(203)		1,286	1,286			
100158899	ELLENSBURG	WA		07/12/2024		1,142		144			144		1,286	1,286			
100158123	NEWARK	DE		07/09/2024		1,573		32			32		1,605	1,286		(318)	(318)
100091539	SUFFOLK	VA		01/20/2023		1,371		(84)			(84)		1,286	1,286			
100155679	CHESAPEAKE	VA		06/18/2024		1,465		(179)			(179)		1,286	1,286			
100099844	UNIVERSITY PARK	IL		02/28/2023		1,399		(112)			(112)		1,286	1,286			
100169189	IRVINGTON	NJ		09/27/2024		(1,363)		2,649			2,649		1,286	1,286			
100163804	MIAMI	FL		09/27/2024		1,569		(282)			(282)		1,286	1,286			
100135025	HAHIRA	GA		10/30/2023		1,358		(72)			(72)		1,287	1,287			
100111976	HOUSTON	TX		06/29/2023		614		673			673		1,287	1,287			
100132387	JACKSONVILLE	FL		11/03/2023		1,252		35			35		1,287	1,287			
100120868	MIAMI	FL		08/28/2023		1,332		(45)			(45)		1,287	1,287			
100091059	FRESNO	CA		01/31/2023		1,641		(354)			(354)		1,287	1,287			
100153024	CANYON LAKE	TX		06/27/2024		1,423		(136)			(136)		1,287	1,287			
100160534	GAITHERSBURG	MD		07/19/2024		1,470		(183)			(183)		1,287	1,287			
100044461	ATLANTA	GA		11/19/2020		1,339		(52)			(52)		1,287	1,287			
100109797	YUMA	AZ		08/04/2023		1,727		(440)			(440)		1,287	1,287			
100000376	SHELBYVILLE	TN		09/27/2016		1,510		(223)			(223)		1,287	1,287			
100084415	SARASOTA	FL		08/12/2022		1,895		(608)			(608)		1,287	1,287			
100153252	HUTTO	TX		05/30/2024		1,255		31			31		1,286	1,287		1	1
100054228	LAS VEGAS	NV		03/23/2021		1,470		(183)			(183)		1,287	1,287			
100152402	FRESNO	CA		05/17/2024		1,377		(90)			(90)		1,287	1,287			
100156618	SURPRISE	AZ		06/24/2024		1,358		(70)			(70)		1,288	1,288			
100139984	NIXA	MO		01/09/2024		1,353		(65)			(65)		1,288	1,288			
100148336	ROYSE CITY	TX		04/12/2024		1,335		(48)			(48)		1,288	1,288			
100174013	LIVERMORE	CA		10/31/2024		1,095		193			193		1,288	1,288			
100144631	FARMERSVILLE	TX		03/13/2024		1,344		(56)			(56)		1,288	1,288			
100053881	BIRMINGHAM	AL		03/23/2021		1,565		(276)			(276)		1,289	1,288		(1)	(1)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150927	KATY	TX		05/08/2024		1,321		(33)			(33)		1,288	1,288			
100114429	KANNAPOLIS	NC		06/29/2023		472		816			816		1,288	1,288			
100132719	SALEM	NJ		11/03/2023		1,437		(149)			(149)		1,288	1,288			
100145915	NEW RIVER	AZ		03/19/2024		1,446		(158)			(158)		1,288	1,288			
100091640	MIDLAND	NC		03/07/2023		1,715		(428)			(428)		1,286	1,288		2	2
100103873	THE BRONX	NY		05/10/2023		1,352		(64)			(64)		1,288	1,288			
100169283	MONTGOMERY	TX		09/27/2024		1,498		(210)			(210)		1,289	1,289			
100126989	BALTIMORE	MD		08/30/2023		596		693			693		1,289	1,289			
100028392	SARASOTA	FL		10/26/2018		1,290		(1)			(1)		1,289	1,289			
100128795	ORLANDO	FL		09/21/2023		1,363		(75)			(75)		1,289	1,289			
100076199	MONONGAHELA	PA		01/07/2022		1,354		(66)			(66)		1,289	1,289			
100148993	OGDEN	UT		04/19/2024		1,391		(102)			(102)		1,289	1,289			
100151431	CORNELIUS	NC		05/10/2024		1,373		(84)			(84)		1,289	1,289			
100162813	INDIANAPOLIS	IN		08/12/2024		1,266		23			23		1,289	1,289			
100159699	ARVADA	CO		08/23/2024		1,338		(49)			(49)		1,289	1,289			
100077744	KALAMAZOO	MI		01/03/2022		1,292		(3)			(3)		1,289	1,289			
100103075	FORT WORTH	TX		06/22/2023		1,534		(245)			(245)		1,289	1,289			
100148931	SAINT PAUL	MN		04/17/2024		1,455		(166)			(166)		1,289	1,289			
100160930	CLEARWATER	FL		07/24/2024		1,354		(65)			(65)		1,289	1,289			
100129922	MILTON	FL		09/27/2023		1,378		(89)			(89)		1,289	1,289			
100083816	SARASOTA	FL		07/12/2022		1,419		(130)			(130)		1,289	1,289			
100151600	SURPRISE	AZ		05/10/2024		1,378		(88)			(88)		1,289	1,289			
100147551	NORTH MIAMI	FL		04/03/2024		1,252		38			38		1,290	1,290			
100143699	DUBLIN	OH		02/22/2024		1,589		(299)			(299)		1,290	1,290			
100147824	GLASSBORO	NJ		04/08/2024		1,338		(48)			(48)		1,290	1,290			
100158921	LAS VEGAS	NV		07/12/2024		1,316		(26)			(26)		1,290	1,290			
100091301	OREM	UT		01/31/2023		1,643		(353)			(353)		1,290	1,290			
100150845	CASTLE HAYNE	NC		05/08/2024		1,353		(63)			(63)		1,290	1,290			
100159863	HIALEAH	FL		08/16/2024		1,452		(162)			(162)		1,290	1,290			
100152290	MUSTANG	OK		05/17/2024		1,065		225			225		1,290	1,290			
100113730	LOS BANOS	CA		06/29/2023		(1,492)		2,782			2,782		1,290	1,290			
100151217	SAINT AUGUSTINE	FL		05/10/2024		1,393		(103)			(103)		1,290	1,290			
100102759	CALEXICO	CA		06/22/2023		1,724		(434)			(434)		1,290	1,290			
100154827	BERGENFIELD	NJ		07/19/2024		1,447		(156)			(156)		1,290	1,290			
100128459	GAINESVILLE	FL		09/15/2023		1,404		(115)			(115)		1,289	1,290		1	1
100113209	JAMAICA	NY		06/29/2023		(2,999)		4,289			4,289		1,290	1,290			
100150540	RATHDRUM	ID		05/03/2024		1,358		(68)			(68)		1,290	1,290			
100150569	BERLIN	NJ		05/03/2024		1,449		(159)			(159)		1,290	1,290			
100062902	TOLEDO	OH		07/01/2021		1,338		(48)			(48)		1,290	1,290			
100149072	VESTAL	NY		04/19/2024		1,401		(110)			(110)		1,290	1,290			
100047715	CLAREMONT	NC		11/20/2020		1,925		(635)			(635)		1,290	1,290			
100158688	HOWELL	NJ		07/10/2024		1,410		(120)			(120)		1,291	1,291			
100155888	BELLA VISTA	AR		06/17/2024		1,380		(91)			(91)		1,289	1,291		2	2
100127344	EAST HAVEN	CT		08/30/2023		1,098		193			193		1,291	1,291			
100028469	DALTON	GA		10/26/2018		1,225		66			66		1,291	1,291			
100151229	POOLER	GA		05/10/2024		1,440		(149)			(149)		1,291	1,291			
100139199	HOUSTON	TX		12/28/2023		1,417		(126)			(126)		1,291	1,291			
100156474	FOWLER	CA		06/24/2024		1,336		(46)			(46)		1,291	1,291			
100109972	PHILADELPHIA	PA		06/22/2023		1,372		(81)			(81)		1,291	1,291			
100149531	AUSTIN	TX		04/26/2024		1,405		(114)			(114)		1,291	1,291			
100087137	BEL AIR	MD		10/25/2022		1,070		221			221		1,291	1,291			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148570	CLEARWATER	FL		04/12/2024		1,110		(39)			(39)		1,071	1,291		220	220
100143411	LAS VEGAS	NV		02/16/2024		1,227		64			64		1,291	1,291			
100055323	PLEASANTVILLE	NJ		03/23/2021		1,486		(195)			(195)		1,291	1,291			
100155956	LEANDER	TX		06/17/2024		1,630		(83)			(83)		1,548	1,291		(256)	(256)
100172299	SCOTTSDALE	AZ		10/21/2024		695		(47)			(47)		648	1,292		644	644
100152752	MILFORD	MA		05/22/2024		1,338		(46)			(46)		1,292	1,292			
100129953	MAYS LANDING	NJ		09/27/2023		1,407		(115)			(115)		1,292	1,292			
100148625	ELIZABETHPORT	NJ		05/15/2024		1,277		15			15		1,292	1,292			
100150621	VAN ALSTYNE	TX		05/03/2024		1,356		(64)			(64)		1,292	1,292			
100048599	CHICAGO	IL		11/20/2020		932		360			360		1,292	1,292			
100085141	LELYSTAD	NLD		07/27/2022		1,342						(103)	1,239	1,292	53		53
100113493	DETROIT	MI		06/29/2023		982		310			310		1,292	1,292			
100152293	OKLAHOMA CITY	OK		05/17/2024		1,052		241			241		1,293	1,293			
100148052	ROCHESTER	MN		04/10/2024		1,445		(152)			(152)		1,293	1,293			
100134830	HOUSTON	TX		10/30/2023		1,365		(72)			(72)		1,293	1,293			
100108432	LAKE WALES	FL		05/25/2023		1,343		(50)			(50)		1,293	1,293			
100129914	CHICAGO	IL		09/27/2023		1,388		(95)			(95)		1,293	1,293			
100128844	HARMONY	PA		09/21/2023		1,332		(39)			(39)		1,293	1,293			
100112697	MONTGOMERY	AL		06/29/2023		430		863			863		1,293	1,293			
100101130	HARTFORD	CT		04/28/2023		1,379		(85)			(85)		1,293	1,293			
100164046	FAIRPLAY	CO		08/21/2024		1,368		(74)			(74)		1,293	1,293			
100024898	HOLT	MI		09/20/2018		725		568			568		1,293	1,293			
100135579	ZION	IL		11/09/2023		1,317		(24)			(24)		1,294	1,294			
100159195	BOCA RATON	FL		07/15/2024		1,471		(177)			(177)		1,294	1,294			
100153357	SALUDA	NC		05/30/2024		1,374		(81)			(81)		1,294	1,294			
100163427	GILLSVILLE	GA		09/27/2024		1,400		(106)			(106)		1,294	1,294			
100049461	OAK PARK	IL		11/20/2020		781		513			513		1,294	1,294			
100168731	KAPOLEI	HI		09/26/2024		1,579		(285)			(285)		1,294	1,294			
100150533	BOGART	GA		05/03/2024		1,400		(107)			(107)		1,294	1,294			
100150687	AMERICUS	GA		05/06/2024		1,236		(106)			(106)		1,130	1,294		164	164
100138263	PANAMA CITY	FL		12/15/2023		1,524		77			77		1,601	1,294		(307)	(307)
100084723	IMPERIAL	CA		08/02/2022		1,316		(22)			(22)		1,294	1,294			
100088169	PANAMA CITY BEACH	FL		10/25/2022		1,534		(239)			(239)		1,294	1,294			
100150650	REYNOLDSBURG	OH		05/06/2024		1,288		5			5		1,293	1,294		1	1
100111040	LANSING	MI		06/29/2023		513		781			781		1,294	1,294			
100152676	SANFORD	FL		05/17/2024		1,322		(29)			(29)		1,293	1,294		1	1
100154843	OAKWOOD	GA		07/19/2024		1,623		(328)			(328)		1,294	1,294			
100142043	DREXEL HILL	PA		02/29/2024		1,367		(73)			(73)		1,294	1,294			
100017393	VIRGINIA BEACH	VA		04/26/2018		560		735			735		1,295	1,295			
100109160	HILO	HI		07/21/2023		1,608		(313)			(313)		1,295	1,295			
100108324	FRESNO	CA		05/24/2023		1,507		(212)			(212)		1,295	1,295			
100156248	SARASOTA	FL		06/20/2024		1,387		(92)			(92)		1,295	1,295			
100115155	JOHNSON CITY	TN		07/17/2023		1,396		(101)			(101)		1,295	1,295			
100163868	SAN DIEGO	CA		09/27/2024		1,379		(84)			(84)		1,295	1,295			
100156763	CHICAGO	IL		06/26/2024		1,334		(39)			(39)		1,295	1,295			
100067207	BLANCHESTER	OH		08/02/2021		1,210		86			86		1,295	1,295			
100054701	PORTSMOUTH	VA		03/23/2021		1,764		(468)			(468)		1,295	1,295			
100148789	LOCKHART	TX		04/17/2024		1,480		(185)			(185)		1,296	1,296			
100156322	HARSENS ISLAND	MI		07/25/2024		1,413		(117)			(117)		1,296	1,296			
100048509	KISSIMMEE	FL		11/20/2020		1,670		(375)			(375)		1,296	1,296			
100119685	PORT JERVIS	NY		08/08/2023		1,368		(72)			(72)		1,296	1,296			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171345	LOS ANGELES	CA		10/16/2024		1,416		(120)			(120)		1,296	1,296			
100117748	MIAMI	FL		07/20/2023		1,096		199			199		1,296	1,296			
100148771	ATLANTA	GA		04/17/2024		1,468		(172)			(172)		1,296	1,296			
100115193	PHILADELPHIA	PA		07/17/2023		1,381		(85)			(85)		1,296	1,296			
100090245	SAN BERNARDINO	CA		01/13/2023		1,615		(319)			(319)		1,296	1,296			
100141965	ELIZABETHTOWN	KY		02/29/2024		703		593			593		1,296	1,296			
100112709	SAN LUIS	AZ		06/29/2023		321		975			975		1,296	1,296			
100154961	FONTANA	CA		07/19/2024		1,581		(284)			(284)		1,296	1,296			
100144328	RICHMOND	TX		03/07/2024		1,498		(202)			(202)		1,296	1,296			
100148705	HIAWASSEE	GA		04/17/2024		1,476		(180)			(180)		1,296	1,296			
100155105	LODI	CA		07/19/2024		1,421		(125)			(125)		1,296	1,296			
100154673	MONROE	NY		07/19/2024		1,327		(30)			(30)		1,296	1,296			
100151502	DENTON	TX		05/10/2024		1,385		(89)			(89)		1,297	1,297			
100152454	GAINESVILLE	FL		05/17/2024		1,313		(17)			(17)		1,297	1,297			
100171371	HENDERSON	NV		10/16/2024		1,388		(92)			(92)		1,297	1,297			
100054201	COSBY	TN		03/23/2021		1,583		(286)			(286)		1,297	1,297			
100162907	RANCHO CORDOVA	CA		08/12/2024		1,093		204			204		1,297	1,297			
100010985	COLLINSVILLE	IL		12/23/2016		858		439			439		1,297	1,297			
100165676	SAN DIEGO	CA		10/04/2024		1,638		(341)			(341)		1,297	1,297			
100164869	CHINO	CA		08/26/2024		1,451		(154)			(154)		1,297	1,297			
100156106	EDISON	NJ		06/18/2024		1,354		(57)			(57)		1,297	1,297			
100150874	LAS VEGAS	NV		05/08/2024		1,387		(90)			(90)		1,297	1,297			
100156396	SAUSALITO	CA		07/25/2024		1,374		(77)			(77)		1,297	1,297			
100141115	HAMBURG	NJ		01/30/2024		1,363		(66)			(66)		1,297	1,297			
100150997	SOUTH ELGIN	IL		05/08/2024		1,435		(138)			(138)		1,297	1,297			
100160210	MCGAHEYSVILLE	VA		07/18/2024		1,388		(91)			(91)		1,297	1,297			
100156037	BELMONT	NC		06/18/2024		1,510		(213)			(213)		1,297	1,297			
100149741	MONROE	NY		04/26/2024		1,371		(74)			(74)		1,298	1,298			
100170327	DURHAM	NC		10/08/2024		1,403		(105)			(105)		1,298	1,298			
100089278	LITTLE ELM	TX		01/26/2023		2,523		(1,227)			(1,227)		1,296	1,298		2	2
100130387	JACKSONVILLE	FL		09/28/2023		1,555		(257)			(257)		1,298	1,298			
100145127	UNITED KINGDOM	GBR		03/12/2024		(4,202)		4,207			4,207		5	1,298	20	1,273	1,293
100141985	JACKSONVILLE	FL		02/29/2024		1,488		(190)			(190)		1,298	1,298			
100091866	LAREDO	TX		01/30/2023		1,464		(166)			(166)		1,298	1,298			
100108385	COVINGTON	KY		05/25/2023		1,381		(82)			(82)		1,298	1,298			
100154504	TRENTON	NJ		06/14/2024		1,339		(41)			(41)		1,298	1,298			
100142816	MCDONOUGH	GA		02/08/2024		1,593		(295)			(295)		1,298	1,298			
100045967	OCALA	FL		11/25/2020		(1,057)		2,356			2,356		1,298	1,298			
100119600	UNION	OH		07/31/2023		1,315		(17)			(17)		1,299	1,299			
100158749	FAIRVIEW	NJ		07/10/2024		1,459		(160)			(160)		1,299	1,299			
100170277	HURRICANE	UT		10/08/2024		1,372		(74)			(74)		1,299	1,299			
100165470	LAS VEGAS	NV		08/29/2024		1,374		(75)			(75)		1,299	1,299			
100155483	PUYALLUP	WA		06/18/2024		1,526		(227)			(227)		1,299	1,299			
100151080	MESA	AZ		05/08/2024		1,420		(121)			(121)		1,299	1,299			
100151611	LAWRENCEVILLE	GA		05/10/2024		1,364		(66)			(66)		1,299	1,299			
100103176	HOFFMAN ESTATES	IL		04/21/2023		1,384		(85)			(85)		1,299	1,299			
100158486	ANTHONY	FL		07/10/2024		1,470		(171)			(171)		1,299	1,299			
100157768	KELLER	TX		08/01/2024		1,593		(294)			(294)		1,299	1,299			
100150610	ARLINGTON	TX		05/03/2024		1,265		34			34		1,299	1,299			
4010078567	MARGATE	FL		07/26/2024		1,423		(124)			(124)		1,299	1,299			
100044807	IRVINGTON	NJ		11/19/2020		2,000		(701)			(701)		1,299	1,299			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030038	DOLAN SPRINGS	AZ		12/20/2018		1,212		87			87		1,299	1,299			
100119857	MYRTLE BEACH	SC		08/10/2023		1,458		(159)			(159)		1,299	1,299			
100111429	VALLEY STREAM	NY		06/29/2023		574		725			725		1,299	1,299			
100150940	FORT MYERS	FL		05/08/2024		1,440		(141)			(141)		1,299	1,299			
100147649	TAMARAC	FL		04/04/2024		1,596		(296)			(296)		1,300	1,300			
100111550	VINELAND	NJ		06/29/2023		1,025		274			274		1,300	1,300			
100114036	SAFFORD	AZ		06/29/2023		1,101		199			199		1,300	1,300			
100083350	DEN HAAG	NLD		05/27/2022		1,337						(37)	1,300	1,300			
100151242	NAPERVILLE	IL		05/10/2024		1,395		(96)			(96)		1,300	1,300			
100139854	UNITED KINGDOM	GBR		12/18/2023		1,286						(10)	1,276	1,300	24		24
100147672	HOUSTON	TX		04/04/2024		1,503		(204)			(204)		1,300	1,300			
100113031	DREXEL HILL	PA		06/29/2023		506		794			794		1,300	1,300			
100169577	DANA POINT	CA		09/30/2024		1,369		(69)			(69)		1,300	1,300			
100157735	YONKERS	NY		06/28/2024		1,305		(5)			(5)		1,300	1,300			
100141535	CYPRESS	TX		01/30/2024		1,423		(124)			(124)		1,300	1,300			
100149091	MIDDLETOWN	CA		04/19/2024		1,738		(438)			(438)		1,300	1,300			
100071775	MESQUITE	TX		10/14/2021		1,431		(131)			(131)		1,300	1,300			
100161117	MERCED	CA		07/24/2024		1,239		61			61		1,300	1,300			
100077987	GOLD RIVER	CA		01/06/2022		1,555		(255)			(255)		1,300	1,300			
100156555	NORTH TOPSAIL BEACH	NC		06/24/2024		1,409		(109)			(109)		1,300	1,300			
100043728	SARASOTA	FL		08/13/2020		1,678		(378)			(378)		1,300	1,300			
100108118	SMYRNA	GA		05/24/2023		1,257		44			44		1,300	1,300			
100157802	VISTA	CA		08/01/2024		1,325		(24)			(24)		1,300	1,300			
100169843	SURFSIDE BEACH	SC		09/30/2024		952		(82)			(82)		870	1,300		431	431
100113987	CHICAGO	IL		06/29/2023		200		1,101			1,101		1,301	1,301			
100151269	VAN ALSTYNE	TX		05/10/2024		1,384		(83)			(83)		1,301	1,301			
100151090	WARWICK	RI		05/08/2024		1,390		(89)			(89)		1,301	1,301			
100025230	DEARBORN HEIGHTS	MI		09/20/2018		533		767			767		1,301	1,301			
100167464	SAN RAMON	CA		09/16/2024		1,424		(123)			(123)		1,301	1,301			
100153253	PARRISH	FL		05/30/2024		1,274		25			25		1,299	1,301		1	1
100155945	CEDAR PARK	TX		06/17/2024		1,362		(62)			(62)		1,299	1,301		2	2
100111928	VISALIA	CA		06/29/2023		932		369			369		1,301	1,301			
100064046	COVE CITY	NC		07/01/2021		1,298		3			3		1,301	1,301			
100158627	SEVIERVILLE	TN		07/10/2024		1,283		18			18		1,301	1,301			
100048195	WISCONSIN RAPIDS	WI		11/20/2020		1,592		(291)			(291)		1,301	1,301			
100156297	DENVER	CO		07/25/2024		1,445		(144)			(144)		1,301	1,301			
100060520	HOT SPRINGS	AR		06/01/2021		1,290		11			11		1,301	1,301			
100031400	LAUDERHILL	FL		03/29/2019		1,440		(139)			(139)		1,301	1,301			
100116572	SAN ANTONIO	TX		07/20/2023		1,423		(121)			(121)		1,301	1,301			
100133082	HOUSTON	TX		11/29/2023		86		1,216			1,216		1,301	1,301			
100152553	SPRING HILL	TN		05/17/2024		1,302		(1)			(1)		1,300	1,302		1	1
100141771	DELRAN	NJ		01/30/2024		1,440		(139)			(139)		1,302	1,302			
100153247	DALLAS	TX		05/30/2024		1,054		247			247		1,301	1,302		1	1
100155134	NOBLESVILLE	IN		07/19/2024		1,492		(190)			(190)		1,302	1,302			
100148941	FORT PIERCE	FL		04/17/2024		1,494		(192)			(192)		1,302	1,302			
100109823	CROWN POINT	IN		06/22/2023		1,397		(95)			(95)		1,302	1,302			
100142105	LABELLE	FL		02/29/2024		1,439		(137)			(137)		1,302	1,302			
100148295	MERCHANTVILLE	NJ		04/12/2024		1,300		2			2		1,302	1,302			
100119084	ROGERS	AR		07/27/2023		1,444		(142)			(142)		1,302	1,302			
100157944	SUPERIOR	CO		07/09/2024		1,416		(114)			(114)		1,302	1,302			
100158939	BRADENTON	FL		07/12/2024		1,444		(142)			(142)		1,302	1,302			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148824	SUWANEE	GA		04/17/2024		1,455		(153)			(153)		1,302	1,302			
100143054	LITTLE RIVER	SC		02/14/2024		1,582		(280)			(280)		1,302	1,302			
100147775	SAVANNAH	GA		04/08/2024		1,248		54			54		1,302	1,302			
100167429	ALEXANDRIA	VA		09/16/2024		1,437		(135)			(135)		1,302	1,302			
100149737	MONROE	NY		04/26/2024		1,394		(92)			(92)		1,303	1,303			
100151251	KISSIMMEE	FL		05/10/2024		1,377		(74)			(74)		1,303	1,303			
100155754	SARASOTA	FL		06/18/2024		1,503		(200)			(200)		1,303	1,303			
100147823	SAN ANTONIO	TX		04/08/2024		1,324		(21)			(21)		1,303	1,303			
100158090	RANSON	WV		07/09/2024		1,397		(96)			(96)		1,301	1,303		2	2
100116840	LANSING	KS		07/20/2023		1,034		268			268		1,303	1,303			
100144449	EL PASO	TX		04/26/2024		1,709		(406)			(406)		1,303	1,303			
100155979	WEST JORDAN	UT		06/18/2024		(1,968)		3,271			3,271		1,303	1,303			
100158518	HALLANDALE BEACH	FL		07/10/2024		1,396		(93)			(93)		1,303	1,303			
100139105	PALMDALE	CA		12/28/2023		1,579		(277)			(277)		1,303	1,303			
100044496	MOBILE	AL		11/19/2020		1,304		(1)			(1)		1,303	1,303			
100163288	MENIFEE	CA		08/13/2024		1,321		(18)			(18)		1,303	1,303			
100088943	SCRANTON	PA		11/15/2022		1,402		(99)			(99)		1,303	1,303			
100158462	CLEARWATER	FL		07/10/2024		1,302		1			1		1,303	1,303			
100027997	JACKSONVILLE	FL		10/26/2018		731		573			573		1,303	1,303			
100159453	ST PETE BEACH	FL		07/15/2024		1,456		(153)			(153)		1,303	1,303			
100143487	ELK GROVE	CA		02/21/2024		1,405		(101)			(101)		1,304	1,304			
100147798	BAKERSFIELD	CA		04/08/2024		1,477		(173)			(173)		1,304	1,304			
100158421	WILDOMAR	CA		07/10/2024		1,615		(311)			(311)		1,304	1,304			
100162000	FAR ROCKAWAY	NY		07/31/2024		1,103		201			201		1,304	1,304			
100013360	BAKERSFIELD	CA		05/25/2017		826		478			478		1,304	1,304			
100029603	PHOENIX	AZ		10/26/2018		1,075		229			229		1,304	1,304			
100168768	VANCOUVER	WA		09/26/2024		1,576		(272)			(272)		1,304	1,304			
100169679	COMPTON	CA		09/30/2024		1,399		(94)			(94)		1,304	1,304			
100103787	KANSAS CITY	MO		05/10/2023		1,366		(61)			(61)		1,304	1,304			
100092062	TRENTON	NJ		02/09/2023		1,428		(123)			(123)		1,304	1,304			
100043919	CHARLOTTE	NC		08/19/2020		1,418		(113)			(113)		1,305	1,305			
100129945	KNOXVILLE	TN		09/27/2023		1,386		(81)			(81)		1,305	1,305			
100150096	STATESVILLE	NC		06/14/2024		1,475		(171)			(171)		1,305	1,305			
100121044	HOUSTON	TX		08/30/2023		1,531		(226)			(226)		1,305	1,305			
100155516	BILLINGS	MT		06/18/2024		1,481		(176)			(176)		1,305	1,305			
100154651	CINCINNATI	OH		07/19/2024		1,287		18			18		1,305	1,305			
100160005	HOMESTEAD	FL		08/16/2024		1,455		(150)			(150)		1,305	1,305			
100120598	BAKERSFIELD	CA		08/18/2023		1,565		(260)			(260)		1,305	1,305			
100159976	HIALEAH	FL		08/16/2024		1,400		(95)			(95)		1,305	1,305			
100141538	HERMITAGE	TN		01/30/2024		1,414		(109)			(109)		1,305	1,305			
100157733	CORAL SPRINGS	FL		06/28/2024		1,492		(187)			(187)		1,305	1,305			
100152183	ELLENWOOD	GA		05/17/2024		1,321		(16)			(16)		1,305	1,305			
100114721	FORT LAUDERDALE	FL		06/29/2023		1,449		(144)			(144)		1,305	1,305			
100148139	MIAMI BEACH	FL		05/15/2024		1,433		(128)			(128)		1,305	1,305			
100136613	DEVINE	TX		11/22/2023		1,347		(41)			(41)		1,306	1,306			
100091211	NORTH LAS VEGAS	NV		01/31/2023		1,587		(283)			(283)		1,304	1,306		1	1
100089600	CYPRESS	TX		01/30/2023		1,284		22			22		1,306	1,306			
100160926	LAKE WORTH BEACH	FL		07/24/2024		1,408		(103)			(103)		1,306	1,306			
100100618	BRADENTON	FL		04/27/2023		1,620		(314)			(314)		1,306	1,306			
100129778	WHITTIER	NC		09/27/2023		1,547		(241)			(241)		1,306	1,306			
100138366	BREWSTER	NY		12/18/2023		1,484		(179)			(179)		1,306	1,306			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156224	DAVENPORT	FL		06/20/2024		1,365		(59)			(59)		1,306	1,306			
100152243	SACRAMENTO	CA		05/17/2024		1,387		(81)			(81)		1,306	1,306			
100045296	GRANT	AL		11/25/2020		1,203		103			103		1,306	1,306			
100153370	FORT MYERS	FL		05/30/2024		1,297		9			9		1,306	1,306			
100120850	SAINT PETERSBURG	FL		08/25/2023		1,316		(9)			(9)		1,307	1,307			
100148158	DISCOVERY BAY	CA		05/15/2024		1,374		(68)			(68)		1,307	1,307			
100156903	FLORAL PARK	NY		06/27/2024		1,404		(97)			(97)		1,307	1,307			
100101815	CHICAGO	IL		03/31/2023		1,371		(64)			(64)		1,307	1,307			
100149905	HENDERSON	NV		04/29/2024		1,762		(455)			(455)		1,307	1,307			
100156792	CHANDLER	AZ		06/26/2024		1,430		(123)			(123)		1,307	1,307			
100151684	HENDERSON	NV		05/10/2024		1,438		(131)			(131)		1,307	1,307			
100089055	CICERO	IL		01/06/2023		1,367		(60)			(60)		1,307	1,307			
100025051	BOLINGBROOK	IL		09/20/2018		547		760			760		1,307	1,307			
100166224	STEPHENS CITY	VA		09/09/2024		1,270		38			38		1,307	1,307			
100146670	WESLEY CHAPEL	FL		03/20/2024		1,672		(364)			(364)		1,307	1,307			
100109089	CORPUS CHRISTI	TX		06/05/2023		1,381		(75)			(75)		1,307	1,308		1	1
100160162	PITTSBURGH	PA		07/17/2024		1,422		(116)			(116)		1,306	1,308		2	2
100150905	WILLIAMSBURG	VA		05/08/2024		1,415		(107)			(107)		1,308	1,308			
100159020	DANDRIDGE	TN		08/15/2024		1,487		(179)			(179)		1,308	1,308			
100158713	NORTH BRANFORD	CT		07/10/2024		1,352		(44)			(44)		1,308	1,308			
100090282	CITRUS SPRINGS	FL		01/13/2023		1,504		(196)			(196)		1,308	1,308			
100148935	STATESBORO	GA		04/17/2024		1,502		(194)			(194)		1,308	1,308			
100155873	BROKEN BOW	OK		06/17/2024		1,426		(120)			(120)		1,307	1,308		2	2
100147462	COLTON	CA		04/03/2024		1,737		(428)			(428)		1,309	1,309			
100054472	PHOENIX	AZ		03/23/2021		1,519		(210)			(210)		1,309	1,309			
100103024	MURFREESBORO	TN		06/22/2023		1,679		(370)			(370)		1,309	1,309			
100139130	XENIA	OH		12/28/2023		1,427		(118)			(118)		1,309	1,309			
100054637	OLATHE	KS		03/23/2021		1,473		(164)			(164)		1,309	1,309			
100014466	ATLANTA	GA		09/27/2017		1,024		285			285		1,309	1,309			
100162282	TRUCKEE	CA		09/06/2024		1,548		(239)			(239)		1,309	1,309			
100151231	DENTON	TX		05/10/2024		1,394		(84)			(84)		1,309	1,309			
100090570	LEIDEN	NLD		12/28/2022		1,347						(53)	1,294	1,310	15		15
100113426	MIAMI	FL		06/29/2023		534		775			775		1,310	1,310			
100152766	HOT SPRINGS	AR		05/22/2024		1,486		(176)			(176)		1,310	1,310			
100151588	GLENSHAW	PA		05/10/2024		1,390		(80)			(80)		1,310	1,310			
100150557	CHARLOTTE	NC		05/03/2024		1,274		35			35		1,310	1,310			
100143443	APPLE VALLEY	CA		02/16/2024		779		531			531		1,310	1,310			
100054052	EWING	NJ		03/23/2021		1,656		(346)			(346)		1,310	1,310			
100043276	CANTON	MI		08/13/2020		1,854		(544)			(544)		1,310	1,310			
100132734	DELAND	FL		11/03/2023		1,276		34			34		1,310	1,310			
100078279	COLUMBIA	SC		02/10/2022		1,687		(377)			(377)		1,310	1,310			
100079877	ORLANDO	FL		04/25/2022		1,711		(400)			(400)		1,310	1,310			
100149304	SAINT PETERSBURG	FL		04/24/2024		1,325		(15)			(15)		1,310	1,310			
100138177	RIVERVIEW	FL		12/14/2023		389		922			922		1,310	1,310			
100152259	MCKINNEY	TX		05/17/2024		1,356		(45)			(45)		1,310	1,310			
100156585	RALEIGH	NC		06/24/2024		1,343		(33)			(33)		1,311	1,311			
100151112	LAWRENCEVILLE	GA		05/08/2024		1,382		(72)			(72)		1,311	1,311			
100156850	MASTIC BEACH	NY		06/27/2024		1,461		(150)			(150)		1,311	1,311			
100149627	FARMERSVILLE	TX		04/26/2024		1,443		(133)			(133)		1,311	1,311			
100050108	MIAMI	FL		11/20/2020		1,420		(109)			(109)		1,311	1,311			
100164814	CARSON CITY	NV		08/26/2024		1,199		112			112		1,311	1,311			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151293	CHARLOTTE	NC		05/10/2024		1,382		(72)			(72)		1,311	1,311			
100112552	GONZALES	LA		06/29/2023		1,156		155			155		1,311	1,311			
100152375	MARICOPA	AZ		05/17/2024		1,293		18			18		1,311	1,311			
100148128	KANNAPOLIS	NC		04/10/2024		1,372		(60)			(60)		1,311	1,311			
100032805	DUBLIN	IRL		06/21/2019		1,566		(225)			(225)	39	1,380	1,311	(62)	(7)	(68)
100135586	CROYDON	PA		11/09/2023		1,368		(57)			(57)		1,311	1,311			
100103520	HOUSTON	TX		05/08/2023		1,347		(35)			(35)		1,312	1,312			
100149846	WESTPORT	MA		04/29/2024		1,423		(112)			(112)		1,312	1,312			
100153347	OCEAN CITY	MD		05/30/2024		1,373		(61)			(61)		1,312	1,312			
100139702	UNITED KINGDOM	GBR		12/18/2023		1,322						(10)	1,312	1,312	(1)		(1)
100155372	FAYETTEVILLE	GA		06/18/2024		1,546		(234)			(234)		1,312	1,312			
100137159	ATLANTA	GA		11/28/2023		1,706		(394)			(394)		1,312	1,312			
100167994	EL CAJON	CA		09/20/2024		1,487		(175)			(175)		1,312	1,312			
100158431	HOOKSETT	NH		07/10/2024		1,480		(168)			(168)		1,312	1,312			
100167934	CAMBRIA	CA		09/20/2024		1,518		(206)			(206)		1,312	1,312			
100153961	ROSEMEAD	CA		06/05/2024		1,454		(142)			(142)		1,312	1,312			
100113770	DALLAS	TX		06/29/2023		1,207		105			105		1,312	1,312			
100109623	MIDDLETOWN	OH		06/14/2023		1,500		(187)			(187)		1,312	1,312			
100046936	FRUITLAND	ID		11/20/2020		1,902		(590)			(590)		1,312	1,312			
100143865	UNITED KINGDOM	GBR		02/28/2024		1,302							1,303	1,312	10		10
100156743	HESPERIA	CA		06/26/2024		1,371		(59)			(59)		1,312	1,312			
100148435	GEORGETOWN	TX		04/12/2024		1,504		(192)			(192)		1,312	1,312			
100139235	TAMPA	FL		12/28/2023		1,352		(39)			(39)		1,312	1,312			
4010078416	MARGATE	FL		07/26/2024		1,438		(126)			(126)		1,312	1,312			
100108214	SILVER SPRING	MD		05/24/2023		1,492		(179)			(179)		1,312	1,312			
100156650	SAINT CHARLES	MO		06/24/2024		1,398		(85)			(85)		1,313	1,313			
100138127	LANCASTER	PA		12/14/2023		1,337		(25)			(25)		1,313	1,313			
100150606	PROVIDENCE VILLAGE	TX		05/03/2024		1,412		(100)			(100)		1,313	1,313			
100110023	CINCINNATI	OH		06/23/2023		1,665		(352)			(352)		1,313	1,313			
100047083	SALISBURY	NC		11/20/2020		1,586		(273)			(273)		1,313	1,313			
100160474	LAKE WORTH	FL		07/19/2024		1,444		(131)			(131)		1,313	1,313			
100162973	WAIPAHU	HI		08/12/2024		1,363		(50)			(50)		1,313	1,313			
100170381	TAYLORSVILLE	UT		10/08/2024		1,398		(85)			(85)		1,313	1,313			
100090249	LAS VEGAS	NV		01/13/2023		1,607		(294)			(294)		1,313	1,313			
100156251	WEIMAR	TX		06/20/2024		1,499		(185)			(185)		1,313	1,313			
100131850	SILVER SPRING	MD		10/06/2023		1,426		(112)			(112)		1,313	1,313			
100141218	SMYRNA	TN		01/30/2024		1,458		(145)			(145)		1,314	1,314			
100153708	DANVILLE	CA		07/11/2024		1,449		(136)			(136)		1,314	1,314			
100128371	COLUMBUS	OH		09/15/2023		1,404		(90)			(90)		1,314	1,314			
100156438	LEHIGH ACRES	FL		06/24/2024		1,328		(14)			(14)		1,314	1,314			
100117666	HESPERIA	CA		07/20/2023		1,615		(301)			(301)		1,314	1,314			
100170366	QUEEN CREEK	AZ		10/08/2024		1,447		(133)			(133)		1,314	1,314			
100126400	BALTIMORE	MD		08/30/2023		1,367		(53)			(53)		1,314	1,314			
100149835	LOS ANGELES	CA		04/29/2024		1,455		(141)			(141)		1,314	1,314			
100149893	GILBERT	AZ		04/29/2024		1,667		(353)			(353)		1,314	1,314			
100141458	ORLANDO	FL		01/30/2024		1,358		(44)			(44)		1,314	1,314			
100167015	SCOTTDALE	GA		09/13/2024		1,526		(212)			(212)		1,314	1,314			
100166344	ELMHURST	IL		10/24/2024		1,376		(62)			(62)		1,314	1,314			
100151564	MCKINNEY	TX		05/10/2024		1,388		(74)			(74)		1,314	1,314			
100153352	LORDS VALLEY	PA		05/30/2024		1,394		(80)			(80)		1,314	1,314			
100156707	ASHTON	MD		06/26/2024		1,340		(25)			(25)		1,314	1,314			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148899	FORT WORTH	TX		04/17/2024		1,570		(255)			(255)		1,315	1,315			
100147260	MONTICELLO	NY		03/28/2024		1,426		(110)			(110)		1,315	1,315			
100103187	OCEANSIDE	NY		04/21/2023		1,448		(133)			(133)		1,315	1,315			
100144060	CLEAR SPRING	MD		03/07/2024		1,399		(83)			(83)		1,315	1,315			
100151298	MOYOCK	NC		05/10/2024		1,289		27			27		1,315	1,315			
100154175	COLORADO SPRINGS	CO		07/11/2024		1,422		(107)			(107)		1,315	1,315			
100114373	COUNTRY CLUB HILLS	IL		06/29/2023		100		1,216			1,216		1,316	1,316			
100152458	SPRING HOPE	NC		05/16/2024		1,536		(221)			(221)		1,316	1,316			
100143068	MIDLOTHIAN	VA		02/14/2024		1,496		(180)			(180)		1,316	1,316			
100099997	KINGSVILLE	TX		03/28/2023		1,418		(102)			(102)		1,316	1,316			
100101566	GRETNA	LA		04/26/2023		1,446		(130)			(130)		1,316	1,316			
100046491	MARION	IN		11/25/2020		806		510			510		1,316	1,316			
100053556	ROANOKE	VA		03/23/2021		1,487		(171)			(171)		1,316	1,316			
100155611	SOUTH KINGSTOWN	RI		06/18/2024		1,585		(269)			(269)		1,316	1,316			
100175348	SAN ANTONIO	TX		11/05/2024		1,296		20			20		1,316	1,316			
100084834	CHICAGO	IL		08/02/2022		1,585		(269)			(269)		1,316	1,316			
100140875	BATON ROUGE	LA		01/25/2024		1,384		(68)			(68)		1,316	1,316			
100047693	AURORA	CO		11/20/2020		1,620		(303)			(303)		1,316	1,316			
100151351	CARTERSVILLE	GA		05/10/2024		1,260		56			56		1,316	1,316			
100152650	PORT CHARLOTTE	FL		05/17/2024		1,291		25			25		1,315	1,317		1	1
100155686	SMYRNA	GA		06/18/2024		1,532		(215)			(215)		1,317	1,317			
100024888	MAYWOOD	IL		09/20/2018		629		688			688		1,317	1,317			
100153201	NASHVILLE	TN		05/30/2024		1,382		(66)			(66)		1,317	1,317			
100155916	AUBREY	TX		06/17/2024		1,290		26			26		1,315	1,317		2	2
100091247	RICHFIELD	MN		01/31/2023		1,527		(209)			(209)		1,317	1,317			
100156832	CENTRAL ISLIP	NY		06/27/2024		1,469		(151)			(151)		1,318	1,318			
100111641	FITZGERALD	GA		06/29/2023		1,237		81			81		1,318	1,318			
100174419	MOYOCK	NC		10/31/2024		1,389		(71)			(71)		1,318	1,318			
100055173	SOMERSET	PA		03/23/2021		1,531		(214)			(214)		1,317	1,318		1	1
100158901	WILMINGTON	NC		07/12/2024		1,449		(131)			(131)		1,318	1,318			
100166343	SPRING	TX		10/24/2024		1,457		(139)			(139)		1,318	1,318			
100103817	LANSING	IL		05/10/2023		1,382		(63)			(63)		1,318	1,318			
100133448	RICHMOND	VA		10/19/2023		1,626		(308)			(308)		1,318	1,318			
100132548	EWA BEACH	HI		11/03/2023		(1,050)		2,369			2,369		1,318	1,318			
100167158	SOUTH PASADENA	CA		09/13/2024		1,449		(130)			(130)		1,318	1,318			
100150567	LINWOOD	NJ		05/03/2024		1,444		(126)			(126)		1,318	1,318			
100068223	LARKSVILLE	PA		08/25/2021		1,536		(217)			(217)		1,319	1,319			
100032182	HOMESTEAD	FL		03/29/2019		1,068		250			250		1,319	1,319			
100043080	JACKSON	MI		05/28/2020		1,284		34			34		1,319	1,319			
100155787	NORTH BRUNSWICK TOWNSHIP	NJ		06/18/2024		1,545		(226)			(226)		1,319	1,319			
100153726	ROUND ROCK	TX		07/11/2024		1,452		(133)			(133)		1,319	1,319			
100113235	HYDE PARK	MA		06/29/2023		1,255		65			65		1,319	1,319			
100138224	LEXINGTON	SC		12/14/2023		1,442		(123)			(123)		1,319	1,319			
100154627	PEARBLOSSOM	CA		06/14/2024		1,436		(117)			(117)		1,319	1,319			
100136661	PHILADELPHIA	PA		01/25/2024		1,452		(132)			(132)		1,320	1,320			
100114204	BAKERSFIELD	CA		06/29/2023		1,131		189			189		1,320	1,320			
100171704	MORGAN HILL	CA		10/17/2024		1,404		(84)			(84)		1,320	1,320			
100147579	RIVERSIDE	CA		04/04/2024		1,389		(69)			(69)		1,320	1,320			
100180392	PORTLAND	OR		11/25/2024		1,314		6			6		1,320	1,320			
100168536	DAWSONVILLE	GA		09/25/2024		1,351		(31)			(31)		1,320	1,320			
100152249	ATLANTA	GA		05/17/2024		1,305		15			15		1,320	1,320			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151581	SHERMAN	TX		05/10/2024		1,325		(5)			(5)		1,320	1,320			
100167009	BROOKLYN	NY		09/13/2024		(2,547)		3,867			3,867		1,320	1,320			
100078934	CHECOTAH	OK		02/24/2022		1,367		(46)			(46)		1,321	1,321			
100049278	OAK PARK	MI		11/20/2020		1,628		(307)			(307)		1,321	1,321			
100150532	KENNESAW	GA		05/03/2024		1,382		(61)			(61)		1,321	1,321			
100174233	PORT ANGELES	WA		10/31/2024		1,233		87			87		1,321	1,321			
100109005	MIDDLETOWN	CT		05/31/2023		1,758		(437)			(437)		1,321	1,321			
100150805	VENTNOR CITY	NJ		05/08/2024		1,380		(59)			(59)		1,321	1,321			
100146842	CHESAPEAKE	VA		03/21/2024		1,540		(218)			(218)		1,321	1,321			
100152276	LAWRENCEVILLE	GA		05/17/2024		1,340		(19)			(19)		1,321	1,321			
100161015	FRANKFORD	DE		07/24/2024		1,453		(132)			(132)		1,322	1,322			
100109957	FERNDALE	MI		06/22/2023		1,441		(120)			(120)		1,322	1,322			
100158029	FOREST HILL	TX		07/09/2024		1,513		136			136		1,649	1,322		(327)	(327)
100148742	HARPERS FERRY	WV		04/17/2024		1,452		(131)			(131)		1,322	1,322			
100156774	SOUTH PASADENA	CA		06/26/2024		1,720		(398)			(398)		1,322	1,322			
100120796	WATERBURY	CT		08/25/2023		1,577		(255)			(255)		1,322	1,322			
100151176	VICTORVILLE	CA		05/09/2024		1,326		(4)			(4)		1,322	1,322			
100171486	LITTLE ELM	TX		10/16/2024		1,379		(57)			(57)		1,322	1,322			
100141420	LAWRENCEVILLE	GA		01/30/2024		1,549		(227)			(227)		1,322	1,322			
100163189	LOS ANGELES	CA		08/13/2024		1,551		(229)			(229)		1,322	1,322			
100156734	TURLOCK	CA		06/26/2024		1,427		(105)			(105)		1,322	1,322			
100119033	SAINT LOUIS	MO		07/27/2023		1,559		(237)			(237)		1,322	1,322			
100149157	CLEBURNE	TX		04/22/2024		1,432		(110)			(110)		1,322	1,322			
100065754	MEMPHIS	TN		07/28/2021		1,465		(142)			(142)		1,323	1,322		(1)	(1)
100128763	BALTIMORE	MD		09/21/2023		1,493		(171)			(171)		1,322	1,322			
100153177	DURHAM	NC		05/30/2024		1,348		(27)			(27)		1,321	1,322		1	1
100138276	SHELTON	WA		12/18/2023		1,424		(102)			(102)		1,322	1,322			
100155894	RALEIGH	NC		06/17/2024		1,266		55			55		1,321	1,322		1	1
100139027	LAWRENCEVILLE	GA		12/22/2023		1,522		(200)			(200)		1,322	1,322			
100156766	NORTH MIAMI	FL		06/26/2024		1,454		(131)			(131)		1,322	1,322			
100159272	LEANDER	TX		07/15/2024		1,366		(44)			(44)		1,323	1,323			
100150588	KNOXVILLE	TN		05/03/2024		1,442		(119)			(119)		1,323	1,323			
100165512	BRADENTON	FL		08/29/2024		1,251		69			69		1,320	1,323		2	2
100067605	DIBOLL	TX		09/23/2021		1,544		(221)			(221)		1,323	1,323			
100151015	BALTIMORE	MD		05/08/2024		1,403		(80)			(80)		1,323	1,323			
100156041	SAN BENITO	TX		06/18/2024		1,472		(149)			(149)		1,323	1,323			
100155959	SUGARLOAF	CA		06/17/2024		1,643		(57)			(57)		1,585	1,323		(263)	(263)
100150009	YUBA CITY	CA		06/07/2024		1,652		(329)			(329)		1,323	1,323			
100134644	WINTER HAVEN	FL		10/30/2023		48		1,275			1,275		1,323	1,323			
100064681	GLOUCESTER CITY	NJ		07/14/2021		1,565		(242)			(242)		1,323	1,323			
100117077	PHILLIPSBURG	NJ		07/20/2023		969		354			354		1,323	1,323			
100152415	CARROLLTON	TX		05/17/2024		1,286		37			37		1,323	1,323			
100136007	SPRINGFIELD	LA		11/16/2023		1,536		(212)			(212)		1,323	1,323			
100135892	BALTIMORE	MD		11/13/2023		1,362		(38)			(38)		1,323	1,323			
100118685	ROYAL PALM BEACH	FL		07/25/2023		1,490		(168)			(168)		1,322	1,323		2	2
100113789	PINE BUSH	NY		06/29/2023		1,036		288			288		1,323	1,323			
100149570	PORT JEFFERSON STATION	NY		04/26/2024		1,512		(189)			(189)		1,323	1,323			
100068514	CHATTANOOGA	TN		08/25/2021		1,599		(276)			(276)		1,323	1,323			
100151133	MEMPHIS	TN		05/09/2024		1,462		(139)			(139)		1,324	1,324			
100148157	TIGARD	OR		05/15/2024		1,504		(181)			(181)		1,324	1,324			
100158830	LONDON	OH		07/12/2024		1,481		(158)			(158)		1,324	1,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139419	FORT MYERS	FL		12/28/2023		1,413		(89)			(89)		1,324	1,324			
100046467	JACKSONVILLE	FL		11/25/2020		1,417		(93)			(93)		1,324	1,324			
100160883	STONE MOUNTAIN	GA		07/24/2024		1,392		(68)			(68)		1,324	1,324			
100161917	HAYWARD	CA		07/31/2024		1,419		(94)			(94)		1,324	1,324			
100147992	POMONA	NY		04/10/2024		1,496		(171)			(171)		1,325	1,325			
100160996	SAINT AUGUSTINE	FL		07/24/2024		1,242		83			83		1,325	1,325			
100054057	JASPER	TN		03/23/2021		1,534		(210)			(210)		1,325	1,325			
100068541	ROTTERDAM	NLD		08/30/2021		1,337						85	1,422	1,325	(97)		(97)
100161415	ROSEVILLE	CA		07/29/2024		1,447		(122)			(122)		1,325	1,325			
100101100	RICHMOND	VA		04/28/2023		1,216		109			109		1,325	1,325			
100055646	CHARLESTON	WV		03/23/2021		1,810		(485)			(485)		1,325	1,325			
100158729	PALM DESERT	CA		07/10/2024		1,297		28			28		1,325	1,325			
100151119	CUMMING	GA		05/08/2024		1,476		(151)			(151)		1,325	1,325			
100100117	CHICAGO	IL		03/28/2023		1,249		76			76		1,325	1,325			
100025305	MESA	AZ		09/20/2018		1,094		231			231		1,325	1,325			
100161492	FORT MYERS BEACH	FL		07/30/2024		1,457		(134)			(134)		1,323	1,325	2		2
100151695	BREINIGSVILLE	PA		05/10/2024		1,255		70			70		1,325	1,325			
100112149	WESLEY CHAPEL	FL		06/29/2023		(3,103)		4,428			4,428		1,325	1,325			
100013555	ARROWBEAR PARK	CA		05/25/2017		1,358		(32)			(32)		1,325	1,325			
100162269	SAN DIEGO	CA		09/06/2024		1,332		(6)			(6)		1,326	1,326			
100146654	SAN ANTONIO	TX		03/20/2024		1,529		(203)			(203)		1,326	1,326			
100120586	GREER	SC		08/18/2023		1,664		(338)			(338)		1,326	1,326			
100138769	LOCKHART	TX		12/21/2023		1,722		(396)			(396)		1,326	1,326			
100128276	BORON	CA		09/14/2023		1,491		(165)			(165)		1,326	1,326			
100162788	ELK GROVE	CA		08/12/2024		1,403		(77)			(77)		1,326	1,326			
100046964	LEWIS CENTER	OH		11/20/2020		2,016		(690)			(690)		1,326	1,326			
100164370	SURF CITY	NC		08/21/2024		1,406		(80)			(80)		1,326	1,326			
100153377	NEW ROCHELLE	NY		05/29/2024		1,572		(246)			(246)		1,326	1,326			
100147724	ARLINGTON	TX		04/05/2024		1,607		(281)			(281)		1,326	1,326			
100109025	RIVERSIDE	NJ		05/31/2023		1,457		(129)			(129)		1,328	1,326	(2)		(2)
100110748	MIDDLETOWN	CT		08/11/2023		1,615		(289)			(289)		1,326	1,326			
100153615	SAINT CLOUD	FL		05/31/2024		1,471		(144)			(144)		1,326	1,326			
100160424	RIVERVIEW	FL		07/19/2024		1,407		(80)			(80)		1,326	1,326			
100156528	BLOOMINGDALE	GA		06/24/2024		1,326		1			1		1,327	1,327			
100152306	JACKSONVILLE	FL		05/17/2024		1,168		158			158		1,327	1,327			
100144167	FORT WORTH	TX		03/07/2024		1,331		(4)			(4)		1,327	1,327			
100160177	CRYSTAL BEACH	TX		07/18/2024		1,475		(148)			(148)		1,327	1,327			
100115450	NEW CANEY	TX		07/17/2023		1,597		(270)			(270)		1,327	1,327			
100158475	ORLANDO	FL		07/10/2024		1,425		(98)			(98)		1,327	1,327			
100091951	PORT CHARLOTTE	FL		02/07/2023		1,611		(283)			(283)		1,329	1,327	(2)		(2)
100012942	PORT ORANGE	FL		05/25/2017		909		419			419		1,327	1,327			
100070466	PALATKA	FL		09/23/2021		1,538		(211)			(211)		1,327	1,327			
100158756	HARVEST	AL		07/10/2024		1,366		(38)			(38)		1,328	1,328			
100146168	EASTON	PA		03/19/2024		1,560		(232)			(232)		1,328	1,328			
100126626	YOUNGSTOWN	OH		08/30/2023		1,362		(34)			(34)		1,328	1,328			
100090376	GALVESTON	TX		12/28/2022		1,392		(64)			(64)		1,328	1,328			
100159949	DORAL	FL		08/16/2024		1,439		(111)			(111)		1,328	1,328			
100054232	WATERLOO	IL		03/23/2021		1,539		(211)			(211)		1,328	1,328			
100136765	KANSAS CITY	KS		11/27/2023		1,401		(73)			(73)		1,328	1,328			
100158505	NASHVILLE	TN		07/10/2024		1,346		(18)			(18)		1,328	1,328			
100044198	DELTONA	FL		08/19/2020		1,254		74			74		1,328	1,328			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144124	LEXINGTON	KY		03/07/2024		1,328							1,328	1,328			
100148595	FRISCO	TX		04/12/2024		1,539		(212)			(212)		1,327	1,328		1	1
100131812	KNOXVILLE	TN		10/06/2023		1,591		(262)			(262)		1,328	1,328			
100143004	NORTH CHARLESTON	SC		02/12/2024		1,295		33			33		1,328	1,328			
100158926	WALLER	TX		07/12/2024		1,460		(132)			(132)		1,329	1,329			
100135043	LITHONIA	GA		10/30/2023		1,489		(160)			(160)		1,329	1,329			
100132400	MEMPHIS	TN		11/03/2023		1,177		152			152		1,329	1,329			
100112561	NEW KENT	VA		06/29/2023		317		1,012			1,012		1,329	1,329			
100151497	CANTON	GA		05/10/2024		1,356		(27)			(27)		1,329	1,329			
100138946	ORANGE PARK	FL		12/21/2023		904		425			425		1,329	1,329			
100119080	SMYRNA	DE		07/27/2023		1,578		(249)			(249)		1,329	1,329			
100140760	PERRY HALL	MD		01/22/2024		1,466		(137)			(137)		1,329	1,329			
100054904	PLEASANTVILLE	NJ		03/23/2021		1,743		(414)			(414)		1,329	1,329			
100146626	MIDLOTHIAN	VA		03/20/2024		1,498		(168)			(168)		1,329	1,329			
100159480	FRANKLIN	TN		07/15/2024		1,507		(178)			(178)		1,329	1,329			
100159454	SACRAMENTO	CA		07/15/2024		1,479		(149)			(149)		1,330	1,330			
100103639	CALIFORNIA CITY	CA		05/08/2023		1,505		(176)			(176)		1,330	1,330			
100146414	FRISCO	TX		03/19/2024		1,541		(211)			(211)		1,330	1,330			
100118136	WEST PALM BEACH	FL		07/20/2023		1,504		(174)			(174)		1,330	1,330			
100144285	NORTH PORT	FL		03/07/2024		1,438		(108)			(108)		1,330	1,330			
100163230	SAN DIMAS	CA		08/13/2024		1,504		(174)			(174)		1,330	1,330			
100155416	ELK GROVE	CA		06/18/2024		1,461		(131)			(131)		1,330	1,330			
100152333	FULSHEAR	TX		05/17/2024		1,069		261			261		1,330	1,330			
100089042	SAN ANTONIO	TX		11/04/2022		1,198		132			132		1,330	1,330			
100151366	HUTTO	TX		05/10/2024		1,415		(85)			(85)		1,330	1,330			
100043647	LEONARDO	NJ		08/13/2020		1,275		56			56		1,330	1,330			
100112130	TAMPA	FL		06/29/2023		190		1,140			1,140		1,330	1,330			
100136636	BAKERSFIELD	CA		11/22/2023		1,462		(132)			(132)		1,330	1,330			
100100134	DORAL	FL		03/28/2023		1,381		(51)			(51)		1,330	1,330			
100155135	PANAMA CITY BEACH	FL		07/19/2024		1,485		(154)			(154)		1,330	1,330			
100151658	COLORADO SPRINGS	CO		05/10/2024		1,372		(42)			(42)		1,331	1,331			
100160998	HUDDLESTON	VA		07/24/2024		1,438		(108)			(108)		1,331	1,331			
100147914	GLASTONBURY	CT		04/08/2024		1,374		(43)			(43)		1,331	1,331			
100109919	LANSING	IL		06/22/2023		1,389		(59)			(59)		1,331	1,331			
100089266	MACHESNEY PARK	IL		01/26/2023		1,472		(141)			(141)		1,331	1,331			
100153885	SPRING VALLEY	CA		06/05/2024		1,523		(192)			(192)		1,331	1,331			
100139468	PHOENIX	AZ		12/28/2023		1,557		(226)			(226)		1,331	1,331			
100147353	MARYSVILLE	WA		05/08/2024		1,459		(128)			(128)		1,331	1,331			
100102955	OCOEE	FL		06/22/2023		1,767		(436)			(436)		1,331	1,331			
100091522	BALTIMORE	MD		01/20/2023		1,415		(83)			(83)		1,332	1,332			
100155840	WASHINGTON	MO		06/18/2024		1,585		(253)			(253)		1,332	1,332			
100150609	ROYSE CITY	TX		05/03/2024		1,402		(71)			(71)		1,332	1,332			
100150847	CASTLE HAYNE	NC		05/08/2024		1,397		(65)			(65)		1,332	1,332			
100132441	FRIENDSHIP	WI		11/03/2023		1,381		(49)			(49)		1,332	1,332			
100102038	HAGERSTOWN	MD		04/14/2023		1,462		(130)			(130)		1,332	1,332			
100071446	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		1,349						63	1,412	1,332		(80)	(80)
100151259	FRESNO	CA		05/10/2024		1,419		(87)			(87)		1,332	1,332			
100128439	DERBY	CT		09/15/2023		1,489		(157)			(157)		1,332	1,332			
100151630	ROWLETT	TX		05/10/2024		1,423		(91)			(91)		1,332	1,332			
100150896	BRANDYWINE	MD		05/08/2024		1,457		(124)			(124)		1,332	1,332			
100151403	PARON	AR		05/10/2024		1,509		(177)			(177)		1,332	1,332			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155593	FRISCO	TX		06/18/2024		1,599		(267)			(267)		1,332	1,332			
100156485	SARATOGA SPRINGS	UT		06/24/2024		1,333		(1)			(1)		1,332	1,332			
100162680	WASHINGTON	UT		08/12/2024		1,223		109			109		1,332	1,332			
100158059	MYRTLE BEACH	SC		07/09/2024		1,868		(5)			(5)		1,862	1,332		(530)	(530)
100162520	BOISE	ID		08/12/2024		1,369		(36)			(36)		1,333	1,333			
100162522	BOISE	ID		08/12/2024		1,369		(36)			(36)		1,333	1,333			
100155599	MIDDLETOWN	DE		06/18/2024		1,686		(353)			(353)		1,333	1,333			
100142119	DAVENPORT	FL		02/29/2024		1,625		(292)			(292)		1,333	1,333			
100092059	CLEVELAND	OH		02/09/2023		1,442		(110)			(110)		1,333	1,333			
100141431	NORWALK	CT		01/30/2024		1,435		(102)			(102)		1,333	1,333			
100151104	CHELSEA	ME		05/08/2024		1,474		(141)			(141)		1,333	1,333			
100155521	CLAYTON	CA		06/18/2024		1,382		(49)			(49)		1,333	1,333			
100088304	STAMFORD	CT		11/10/2022		1,148		185			185		1,333	1,333			
100151054	CAPE CORAL	FL		05/08/2024		1,448		(115)			(115)		1,333	1,333			
100155944	LAGO VISTA	TX		06/17/2024		1,371		(39)			(39)		1,332	1,333		2	2
100099690	SAN ANTONIO	TX		04/06/2023		1,365		(32)			(32)		1,333	1,333			
100114940	JACKSONVILLE	FL		07/13/2023		1,478		(144)			(144)		1,333	1,333			
100162931	GERMANTOWN	TN		08/12/2024		1,377		(44)			(44)		1,333	1,333			
100155995	BRONX	NY		06/18/2024		1,444		(110)			(110)		1,334	1,334			
100025318	MEMPHIS	TN		09/20/2018		523		811			811		1,334	1,334			
100133536	LIVINGSTON MANOR	NY		10/19/2023		1,418		(84)			(84)		1,334	1,334			
100150918	EDMOND	OK		05/08/2024		1,485		(151)			(151)		1,334	1,334			
100156177	MIAMI	FL		06/20/2024		1,780		(446)			(446)		1,334	1,334			
100114006	MARTINSVILLE	VA		06/29/2023		417		917			917		1,334	1,334			
100130280	SMYRNA	TN		09/28/2023		1,500		(163)			(163)		1,336	1,334		(2)	(2)
100158977	SARASOTA	FL		08/15/2024		1,364		(30)			(30)		1,334	1,334			
100135637	MIAMI	FL		11/09/2023		1,626		(292)			(292)		1,334	1,334			
100162330	TEMECULA	CA		08/06/2024		1,419		(85)			(85)		1,334	1,334			
100012378	CHARLOTTE	NC		04/28/2017		1,262		73			73		1,334	1,334			
100065075	WATERLOO	IA		07/14/2021		1,432		(97)			(97)		1,335	1,335			
100014334	LELAND	NC		09/27/2017		1,094		241			241		1,335	1,335			
100111399	MEMPHIS	TN		06/29/2023		565		770			770		1,335	1,335			
100126485	KATY	TX		08/30/2023		1,728		(394)			(394)		1,335	1,335			
100113588	NORFOLK	VA		06/29/2023		471		864			864		1,335	1,335			
100141581	HOUSTON	TX		01/30/2024		1,533		(199)			(199)		1,335	1,335			
100091579	BATON ROUGE	LA		03/07/2023		1,671		(336)			(336)		1,335	1,335			
100146223	PFLUGERVILLE	TX		03/19/2024		1,516		(181)			(181)		1,335	1,335			
100047616	NORTH LAS VEGAS	NV		11/20/2020		1,800		(465)			(465)		1,335	1,335			
100164975	ESCONDIDO	CA		08/28/2024		1,787		(452)			(452)		1,335	1,335			
100146004	CAMAS	WA		03/19/2024		1,627		(291)			(291)		1,335	1,335			
100090979	HENRICO	VA		01/31/2023		1,520		(185)			(185)		1,335	1,335			
100091474	WYLIE	TX		01/20/2023		1,419		(84)			(84)		1,335	1,335			
100153722	AUBURN	CA		07/11/2024		1,579		(244)			(244)		1,335	1,335			
100079066	SAINT LOUIS	MO		02/24/2022		1,379		(44)			(44)		1,335	1,335			
100152626	AUSTIN	TX		05/17/2024		1,418		(84)			(84)		1,334	1,335		1	1
100068429	FARMINGTON	NM		08/25/2021		1,575		(240)			(240)		1,336	1,336			
100174908	HAYMARKET	VA		10/31/2024		1,278		58			58		1,336	1,336			
100174317	BATON ROUGE	LA		10/31/2024		1,379		(44)			(44)		1,336	1,336			
100111640	HAMBURG	NY		06/29/2023		(1,374)		2,710			2,710		1,336	1,336			
100146031	ELGIN	SC		03/19/2024		1,516		(180)			(180)		1,336	1,336			
100090167	ARLINGTON	TX		01/13/2023		1,452		(116)			(116)		1,336	1,336			

SCHEDULE B - PART 3

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100162801	NASHVILLE	TN		08/12/2024		1,488		(152)			(152)		1,336	1,336			
100090365	FRIENDSWOOD	TX		02/03/2023		1,646		(310)			(310)		1,336	1,336			
100161120	MERCED	CA		07/24/2024		1,306		30			30		1,336	1,336			
100161774	RIVERHEAD	NY		07/31/2024		1,372		(36)			(36)		1,336	1,336			
100149631	PLANTATION	FL		04/26/2024		1,519		(183)			(183)		1,336	1,336			
100109978	GARY	IN		06/22/2023		1,401		(64)			(64)		1,336	1,336			
100151111	ACWORTH	GA		05/08/2024		1,469		(132)			(132)		1,336	1,336			
100136157	SARASOTA	FL		12/18/2023		1,809		(472)			(472)		1,336	1,336			
100025077	JONESBORO	GA		09/20/2018		1,021		316			316		1,337	1,337			
100111940	ORANGE CITY	FL		06/29/2023		579		758			758		1,337	1,337			
100153196	HOUSTON	TX		05/30/2024		1,269		66			66		1,335	1,337		1	1
100118189	HOUSTON	TX		07/20/2023		1,599		(263)			(263)		1,337	1,337			
100100200	LANSING	MI		03/17/2023		1,393		(56)			(56)		1,337	1,337			
100139196	LAUREL	MD		12/28/2023		1,459		(122)			(122)		1,337	1,337			
100158633	ROSEVILLE	CA		07/10/2024		1,447		(110)			(110)		1,337	1,337			
100084655	MYRTLE BEACH	SC		08/02/2022		1,568		(231)			(231)		1,337	1,337			
100163405	EAST STROUDSBURG	PA		09/27/2024		1,455		(118)			(118)		1,337	1,337			
100161422	ROSEVILLE	CA		07/29/2024		1,410		(73)			(73)		1,337	1,337			
100158918	PALMETTO	FL		07/12/2024		1,513		(175)			(175)		1,337	1,337			
100154501	SAINT PETERSBURG	FL		06/14/2024		1,466		(129)			(129)		1,337	1,337			
100148230	FOUNTAIN	CO		04/12/2024		1,356		(19)			(19)		1,337	1,337			
100013321	BARBERTON	OH		05/25/2017		1,175		163			163		1,338	1,338			
100141238	VIRGINIA BEACH	VA		01/30/2024		1,488		(150)			(150)		1,338	1,338			
100128500	HAMPTON	VA		09/15/2023		1,563		(225)			(225)		1,338	1,338			
100150531	POOLER	GA		05/03/2024		1,428		(91)			(91)		1,338	1,338			
100152765	COLUMBUS	OH		05/22/2024		1,476		(138)			(138)		1,338	1,338			
100064675	PENSACOLA	FL		07/14/2021		1,589		(251)			(251)		1,338	1,338			
100111039	SALINEVILLE	OH		06/29/2023		1,025		313			313		1,338	1,338			
100120646	WILDWOOD CREST	NJ		08/21/2023		1,455		(117)			(117)		1,338	1,338			
100165128	UNITED KINGDOM	GBR		08/27/2024		1,414							1,414	1,338	(76)		(76)
100152362	ROUND ROCK	TX		05/17/2024		1,413		(75)			(75)		1,338	1,338			
100152323	BRADENTON	FL		05/17/2024		1,485		(147)			(147)		1,338	1,338			
100117026	JACKSON	TN		07/20/2023		918		421			421		1,338	1,338			
100141343	PEACHTREE CORNERS	GA		01/30/2024		1,501		(162)			(162)		1,339	1,339			
100148703	KENNESAW	GA		04/17/2024		1,492		(154)			(154)		1,339	1,339			
100028026	HARTVILLE	OH		10/26/2018		596		743			743		1,339	1,339			
100158909	PORT CHARLOTTE	FL		07/12/2024		1,190		148			148		1,339	1,339			
100155550	LONGVIEW	WA		06/18/2024		1,451		(112)			(112)		1,339	1,339			
100102161	PALMDALE	CA		04/14/2023		1,331		7			7		1,338	1,339		1	1
100134347	MIAMI	FL		10/27/2023		1,483		(144)			(144)		1,339	1,339			
100150858	CASTLE HAYNE	NC		05/08/2024		1,404		(65)			(65)		1,339	1,339			
100171672	REHOBOTH BEACH	DE		10/16/2024		1,463		(124)			(124)		1,339	1,339			
100155113	QUINLAN	TX		07/19/2024		1,765		(426)			(426)		1,339	1,339			
100164635	DAWSONVILLE	GA		08/21/2024		1,458		(118)			(118)		1,339	1,339			
100164416	AURORA	CO		08/21/2024		1,112		227			227		1,339	1,339			
100120403	MILWAUKEE	WI		08/18/2023		1,526		(187)			(187)		1,339	1,339			
100150988	SAINT AUGUSTINE	FL		05/08/2024		1,368		(29)			(29)		1,339	1,339			
100044964	FORT LAUDERDALE	FL		11/19/2020		1,386		(46)			(46)		1,340	1,340			
100169191	SCARSDALE	NY		09/27/2024		1,377		(37)			(37)		1,340	1,340			
100139262	LOUISVILLE	KY		12/28/2023		1,457		(117)			(117)		1,340	1,340			
100151281	GARLAND	TX		05/10/2024		1,381		(41)			(41)		1,340	1,340			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128418	CAPITOL HGTS	MD		09/15/2023		1,595		(255)			(255)		1,340	1,340			
100044868	TOMBALL	TX		11/19/2020		(2,082)		3,422			3,422		1,340	1,340			
100043515	SANFORD	FL		08/13/2020		1,325		15			15		1,340	1,340			
100150001	FOWLER	CA		06/07/2024		1,424		(84)			(84)		1,340	1,340			
100129867	WESTFIELD	MA		09/27/2023		1,430		(89)			(89)		1,340	1,340			
100110033	CUTLER BAY	FL		06/23/2023		1,421		(80)			(80)		1,340	1,340			
100151126	STOCKTON	CA		05/08/2024		1,459		(119)			(119)		1,341	1,341			
100146580	HILLSIDE	NJ		03/20/2024		1,423		(82)			(82)		1,341	1,341			
100161989	CHICAGO	IL		07/31/2024		1,230		111			111		1,341	1,341			
100088267	GASTONIA	NC		10/17/2022		1,393		(52)			(52)		1,341	1,341			
100043164	ZEPHYRHILLS	FL		05/28/2020		1,019		321			321		1,341	1,341			
100147842	SAINT CHARLES	MO		04/08/2024		1,423		(82)			(82)		1,341	1,341			
100139296	EGG HARBOR TOWNSHIP	NJ		12/28/2023		1,409		(68)			(68)		1,341	1,341			
100148374	SANFORD	NC		04/12/2024		1,322		19			19		1,341	1,341			
100172968	LOS ANGELES	CA		10/25/2024		1,735		(394)			(394)		1,341	1,341			
100066386	CUYAHOGA FALLS	OH		08/02/2021		1,356		(15)			(15)		1,341	1,341			
100091641	ATLANTA	GA		03/07/2023		1,449		(108)			(108)		1,341	1,341			
100113261	KANSAS CITY	MO		06/29/2023		664		677			677		1,341	1,341			
100163106	DESTIN	FL		08/13/2024		1,500		(162)			(162)		1,339	1,341		3	3
100155760	WESTMINSTER	CO		06/18/2024		1,071		271			271		1,341	1,341			
100066673	WICHITA	KS		08/02/2021		1,364		(23)			(23)		1,341	1,341			
100156880	SHIRLEY	NY		06/27/2024		1,472		(131)			(131)		1,341	1,341			
100126981	STEVENSVILLE	MD		08/30/2023		812		529			529		1,341	1,341			
100139944	HERNDON	VA		01/09/2024		1,487		(145)			(145)		1,341	1,341			
100175573	NAPA	CA		11/12/2024		1,391		(50)			(50)		1,342	1,342			
100160046	DAVENPORT	FL		07/17/2024		1,439		(99)			(99)		1,340	1,342		2	2
100159702	WILDOMAR	CA		08/23/2024		1,551		(210)			(210)		1,342	1,342			
100084801	DEERFIELD BEACH	FL		08/02/2022		1,547		(205)			(205)		1,342	1,342			
100131900	WILLIMANTIC	CT		10/06/2023		1,547		(205)			(205)		1,342	1,342			
100134461	HALLANDALE BEACH	FL		10/30/2023		1,594		(252)			(252)		1,342	1,342			
100114319	GLENDALE HEIGHTS	IL		06/29/2023		1,016		326			326		1,342	1,342			
100143546	HOMEWOOD	IL		02/21/2024		1,416		(74)			(74)		1,342	1,342			
100130189	SANDY	UT		11/15/2023		1,508		(166)			(166)		1,342	1,342			
100141462	BRUNSWICK	MD		01/30/2024		1,657		(315)			(315)		1,342	1,342			
100144612	FARMINGTON	CT		03/13/2024		1,396		(53)			(53)		1,342	1,342			
100135976	GARLAND	TX		11/16/2023		1,667		(324)			(324)		1,342	1,342			
100161130	BUCKEYE	AZ		07/24/2024		1,166		176			176		1,342	1,342			
100131772	BALTIMORE	MD		10/06/2023		1,395		(53)			(53)		1,342	1,342			
100115285	SARALAND	AL		07/17/2023		1,426		(84)			(84)		1,342	1,342			
100154347	PUERTO VALLARTA	MEX		06/12/2024		1,342							1,342	1,342			
100150657	CHATTANOOGA	TN		05/06/2024		1,452		(111)			(111)		1,341	1,342		1	1
100113574	THOMASVILLE	NC		06/29/2023		430		912			912		1,342	1,342			
100147750	ROSEBURG	OR		04/08/2024		1,429		(86)			(86)		1,343	1,343			
100152445	LAS VEGAS	NV		05/17/2024		1,377		(34)			(34)		1,343	1,343			
100159366	ROSEVILLE	CA		07/15/2024		1,234		109			109		1,343	1,343			
100092018	HOUSTON	TX		02/09/2023		1,415		(72)			(72)		1,343	1,343			
100138081	MORRISVILLE	PA		12/13/2023		1,514		(171)			(171)		1,343	1,343			
100119757	BETHANY	OK		08/08/2023		1,432		(89)			(89)		1,343	1,343			
100153963	CAPE CORAL	FL		06/05/2024		1,179		164			164		1,343	1,343			
100150728	CLEVELAND	OH		05/06/2024		1,436		(94)			(94)		1,342	1,343		1	1
100152222	BATON ROUGE	LA		05/17/2024		1,313		30			30		1,343	1,343			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152225	BATON ROUGE	LA		05/17/2024		1,313		30			30		1,343	1,343			
100173412	NEW YORK	NY		10/29/2024		1,574		(231)			(231)		1,343	1,343			
100158751	EMERALD ISLE	NC		07/10/2024		1,424		(81)			(81)		1,344	1,344			
100156592	PENDERGRASS	GA		06/24/2024		1,175		168			168		1,344	1,344			
100157969	SAN JOSE	CA		07/09/2024		1,333		10			10		1,344	1,344			
100143409	MEMPHIS	TN		02/16/2024		1,621		(277)			(277)		1,344	1,344			
100155150	MIAMI	FL		07/19/2024		1,501		(158)			(158)		1,344	1,344			
100169285	ALPHARETTA	GA		09/27/2024		1,587		(243)			(243)		1,344	1,344			
100031983	WEST PALM BEACH	FL		03/29/2019		937		407			407		1,344	1,344			
100155621	SAN TAN VALLEY	AZ		06/18/2024		1,443		(99)			(99)		1,344	1,344			
100157744	COOL	CA		07/02/2024		1,444		(99)			(99)		1,344	1,344			
100146034	INDIO	CA		03/19/2024		1,578		(234)			(234)		1,344	1,344			
100148699	NAPERVILLE	IL		04/17/2024		1,440		(96)			(96)		1,345	1,345			
100149319	PORT SAINT LUCIE	FL		04/24/2024		1,492		(147)			(147)		1,345	1,345			
100053808	FAR ROCKAWAY	NY		03/23/2021		2,962		(1,617)			(1,617)		1,345	1,345			
100110764	RICHMOND HILL	GA		08/11/2023		1,585		(240)			(240)		1,345	1,345			
100091527	NEWPORT NEWS	VA		01/20/2023		1,438		(93)			(93)		1,345	1,345			
100156076	WEST PALM BEACH	FL		06/18/2024		1,642		(297)			(297)		1,345	1,345			
100162097	HENDERSON	NV		07/31/2024		1,505		(160)			(160)		1,345	1,345			
100130334	ASHEBORO	NC		09/28/2023		1,567		(222)			(222)		1,345	1,345			
100111182	EASTON	PA		06/29/2023		493		852			852		1,345	1,345			
100090223	TAMPA	FL		01/13/2023		1,461		(115)			(115)		1,345	1,345			
100054281	ANSONIA	CT		03/23/2021		2,184		(839)			(839)		1,345	1,345			
100141433	BOCA RATON	FL		01/30/2024		1,410		(64)			(64)		1,345	1,345			
100169303	STATEN ISLAND	NY		09/27/2024		1,754		(409)			(409)		1,346	1,346			
100133777	DUNDALK	MD		10/20/2023		1,465		(120)			(120)		1,346	1,346			
100088367	PALM SPRINGS	CA		01/06/2023		1,442		(96)			(96)		1,346	1,346			
100131880	GRAND JUNCTION	CO		10/06/2023		1,408		(62)			(62)		1,346	1,346			
100151601	LEANDER	TX		05/10/2024		1,305		41			41		1,346	1,346			
100153908	VACAVILLE	CA		06/05/2024		1,413		(67)			(67)		1,346	1,346			
100064756	CEDAR BLUFF	AL		07/14/2021		1,518		(172)			(172)		1,346	1,346			
100119704	BALTIMORE	MD		08/08/2023		1,414		(67)			(67)		1,346	1,346			
100160500	FONTANA	CA		07/19/2024		1,586		(240)			(240)		1,346	1,346			
100153594	REDMOND	OR		05/31/2024		1,333		13			13		1,346	1,346			
100101575	LOUISVILLE	KY		04/26/2023		1,408		(61)			(61)		1,346	1,346			
100136923	EDGEWATER	FL		11/28/2023		1,476		(130)			(130)		1,346	1,346			
100143406	CHICAGO	IL		02/16/2024		1,481		(134)			(134)		1,346	1,346			
100152794	LAS VEGAS	NV		05/22/2024		1,856		(509)			(509)		1,347	1,347			
100155016	CINCINNATI	OH		07/19/2024		1,290		56			56		1,347	1,347			
100103050	STONE MOUNTAIN	GA		06/22/2023		1,809		(462)			(462)		1,347	1,347			
100168678	WHITTIER	CA		09/25/2024		1,840		(493)			(493)		1,347	1,347			
100151292	STALLINGS	NC		05/10/2024		1,388		(41)			(41)		1,347	1,347			
100112188	BROOKLYN	NY		06/29/2023		538		809			809		1,347	1,347			
100091655	BELLAIRE	MI		01/27/2023		1,481		(134)			(134)		1,347	1,347			
100088010	CANYON LAKE	TX		10/25/2022		1,493		(146)			(146)		1,347	1,347			
100103884	NORTH CHICAGO	IL		05/10/2023		1,466		(119)			(119)		1,347	1,347			
100144605	INDIAN TRAIL	NC		03/13/2024		1,413		(66)			(66)		1,347	1,347			
100108135	HOLIDAY	FL		05/24/2023		1,472		(125)			(125)		1,347	1,347			
100162790	AMHERST	MA		08/12/2024		1,429		(81)			(81)		1,347	1,347			
100148005	EDGEWOOD	KY		04/10/2024		1,342		6			6		1,347	1,347			
100013979	APOPKA	FL		05/25/2017		1,240		108			108		1,347	1,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012745	PALM HARBOR	FL		05/25/2017		1,076		271			271		1,348	1,348			
100160138	CARY	NC		07/17/2024		1,176		(100)			(100)		1,077	1,348		271	271
100075867	AMSTERDAM	NLD		11/24/2021		1,373						20	1,393	1,348	(45)		(45)
100103872	MONTICELLO	NY		05/10/2023		1,460		(112)			(112)		1,348	1,348			
100076173	GONZALES	LA		01/07/2022		1,418		(70)			(70)		1,348	1,348			
100149860	PHOENIX	AZ		04/29/2024		1,528		(180)			(180)		1,348	1,348			
100054721	MAGNETIC SPRINGS	OH		03/23/2021		2,002		(654)			(654)		1,348	1,348			
100154876	WHITTIER	CA		07/19/2024		1,520		(172)			(172)		1,348	1,348			
100140826	CHICAGO	IL		03/06/2024		1,641		(293)			(293)		1,348	1,348			
100159196	LAUDERHILL	FL		07/15/2024		1,501		(152)			(152)		1,348	1,348			
100159197	LAUDERHILL	FL		07/15/2024		1,501		(152)			(152)		1,348	1,348			
100143887	SANFORD	FL		03/06/2024		1,554		(206)			(206)		1,348	1,348			
100117989	BOCA RATON	FL		07/20/2023		1,472		(123)			(123)		1,349	1,349			
100150796	MARCO ISLAND	FL		05/08/2024		1,465		(116)			(116)		1,349	1,349			
100062763	LOUISVILLE	KY		07/01/2021		1,436		(87)			(87)		1,349	1,349			
100140586	OXNARD	CA		01/19/2024		1,531		(183)			(183)		1,349	1,349			
100150584	COLUMBIA	TN		05/03/2024		1,485		(136)			(136)		1,349	1,349			
100152816	MORENO VALLEY	CA		05/22/2024		1,582		(233)			(233)		1,349	1,349			
100159324	SAINT AUGUSTINE	FL		07/15/2024		1,283		66			66		1,349	1,349			
100150480	RIVERSIDE	CA		05/03/2024		1,500		(151)			(151)		1,349	1,349			
100103702	MILWAUKEE	WI		05/08/2023		1,509		(160)			(160)		1,349	1,349			
100145909	CHERRY HILL	NJ		03/19/2024		1,267		82			82		1,349	1,349			
100136609	COLUMBUS	OH		11/22/2023		1,317		32			32		1,349	1,349			
100053607	HENDERSON	NV		03/23/2021		1,916		(566)			(566)		1,349	1,349			
100091567	SLIDELL	LA		03/07/2023		1,853		(503)			(503)		1,349	1,349			
100091231	ORLANDO	FL		01/31/2023		1,600		(250)			(250)		1,349	1,349			
100129818	GALLATIN	TN		09/27/2023		1,414		(64)			(64)		1,350	1,350			
100110838	RIVERDALE	IL		06/29/2023		132		1,218			1,218		1,350	1,350			
100161048	MCKINNEY	TX		07/24/2024		1,347		3			3		1,350	1,350			
100151376	HENDERSON	NV		05/10/2024		1,445		(95)			(95)		1,350	1,350			
100111878	EL PASO	TX		06/29/2023		811		539			539		1,350	1,350			
100149518	CHICAGO	IL		04/26/2024		1,251		99			99		1,350	1,350			
100149869	MORENO VALLEY	CA		04/29/2024		1,796		(446)			(446)		1,350	1,350			
100152685	DAVENPORT	FL		05/17/2024		1,406		(57)			(57)		1,349	1,350		2	2
100156907	LAKEWOOD	NJ		06/27/2024		1,428		(78)			(78)		1,350	1,350			
100046312	BROOKLYN	NY		11/25/2020		1,816		(466)			(466)		1,350	1,350			
100161547	ATHENS	GA		07/30/2024		1,330		19			19		1,349	1,351		1	1
100155697	LEMOORE	CA		06/18/2024		1,190		161			161		1,351	1,351			
100141439	GARLAND	TX		01/30/2024		1,606		(255)			(255)		1,351	1,351			
100149827	MANASSAS	VA		04/29/2024		1,482		(131)			(131)		1,351	1,351			
100151545	SAVANNAH	GA		05/10/2024		1,467		(116)			(116)		1,351	1,351			
100044892	SAVANNAH	GA		11/19/2020		703		648			648		1,351	1,351			
100161626	UNITED KINGDOM	GBR		07/29/2024		1,347							1,347	1,351	4		4
100139630	HALETHORPE	MD		12/28/2023		1,365		(14)			(14)		1,351	1,351			
100144756	UNITED KINGDOM	GBR		03/12/2024		(16,404)		17,742			17,742		1,339	1,351	13		13
100147703	RIVERSIDE	CA		04/05/2024		1,524		(173)			(173)		1,351	1,351			
100156523	FORT WORTH	TX		06/24/2024		1,231		120			120		1,352	1,352			
100149574	MCKINNEY	TX		04/26/2024		1,605		(253)			(253)		1,352	1,352			
100174036	VIRGINIA BEACH	VA		10/31/2024		1,242		110			110		1,352	1,352			
100152651	IDAHO FALLS	ID		05/17/2024		1,426		(76)			(76)		1,350	1,352		1	1
100140899	RIVERVIEW	FL		02/26/2024		1,515		(163)			(163)		1,352	1,352			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161506	OAKLAND	CA		07/30/2024		1,518		(169)			(169)		1,350	1,352		2	2
100114332	NEWBURG	MO		06/29/2023		1,038		314			314		1,352	1,352			
100115187	NORMAN	OK		07/17/2023		23		1,329			1,329		1,352	1,352			
100169351	FLAGLER BEACH	FL		09/27/2024		1,504		(152)			(152)		1,352	1,352			
100025409	CRAWFORDVILLE	FL		09/20/2018		894		458			458		1,352	1,352			
100168761	MIAMI BEACH	FL		09/26/2024		1,608		(256)			(256)		1,352	1,352			
100146280	GLEN ROCK	PA		03/19/2024		1,537		(185)			(185)		1,352	1,352			
100162835	ELMWOOD PARK	NJ		08/12/2024		1,475		(122)			(122)		1,352	1,352			
100100231	BALTIMORE	MD		03/17/2023		1,472		(120)			(120)		1,352	1,352			
100053934	HIGH POINT	NC		03/23/2021		1,393		(40)			(40)		1,352	1,352			
100152682	NORFOLK	VA		05/17/2024		1,383		(31)			(31)		1,353	1,353			
100044675	SCHAUMBURG	IL		11/19/2020		391		961			961		1,353	1,353			
100160952	VICTOR	ID		07/24/2024		1,470		(117)			(117)		1,353	1,353			
100130383	LUBBOCK	TX		09/28/2023		1,651		(298)			(298)		1,353	1,353			
100100170	SHAWNEE	KS		03/17/2023		1,417		(64)			(64)		1,353	1,353			
100100078	DELRAY BEACH	FL		03/28/2023		1,550		(196)			(196)		1,353	1,353			
100150960	CHARLOTTE	NC		05/08/2024		1,474		(121)			(121)		1,353	1,353			
100000436	SLYVANIA	OH		09/27/2016		841		513			513		1,353	1,353			
100150551	BLOOMINGTON	MN		05/03/2024		1,414		(60)			(60)		1,353	1,353			
100048905	LURAY	VA		11/20/2020		1,293		60			60		1,353	1,353			
100155305	BUELLTON	CA		07/19/2024		1,496		(142)			(142)		1,353	1,353			
100158731	GLENDALE	AZ		07/10/2024		1,436		(82)			(82)		1,354	1,354			
100114652	DAVENPORT	FL		06/29/2023		1,592		(239)			(239)		1,354	1,354			
100152368	CLOVIS	CA		05/17/2024		1,385		(32)			(32)		1,354	1,354			
100084695	LAKE WORTH	FL		08/02/2022		1,635		(281)			(281)		1,354	1,354			
100161158	HENDERSON	NV		07/24/2024		1,095		259			259		1,354	1,354			
100090626	MILLVILLE	NJ		12/29/2022		9,826		(8,472)			(8,472)		1,354	1,354			
100154758	MIAMI	FL		07/19/2024		1,430		(76)			(76)		1,354	1,354			
100148286	ANTIOCH	IL		04/12/2024		1,403		(49)			(49)		1,354	1,354			
100165835	PICKERINGTON	OH		08/29/2024		1,535		(181)			(181)		1,354	1,354			
100164724	CAMARILLO	CA		08/23/2024		1,471		(117)			(117)		1,354	1,354			
100139515	SAN ANTONIO	TX		12/28/2023		1,577		(223)			(223)		1,354	1,354			
100103745	GRIFFIN	GA		05/08/2023		1,611		(257)			(257)		1,354	1,354			
100156055	DEERFIELD BEACH	FL		06/18/2024		1,591		(237)			(237)		1,354	1,354			
100143596	JACKSONVILLE	FL		02/21/2024		1,508		(153)			(153)		1,354	1,354			
100090106	MOSES LAKE	WA		01/13/2023		1,741		(386)			(386)		1,355	1,355			
100147756	DAHLONEGA	GA		04/08/2024		1,474		(119)			(119)		1,355	1,355			
100138947	OKEECHOBEE	FL		12/21/2023		915		439			439		1,355	1,355			
100169750	PRINCETON	TX		09/30/2024		1,449		(95)			(95)		1,355	1,355			
100153242	CLERMONT	FL		05/30/2024		1,341		13			13		1,353	1,355		1	1
100164239	ATASCADERO	CA		08/21/2024		1,523		(168)			(168)		1,355	1,355			
100090284	MINNEOLA	FL		01/13/2023		1,670		(315)			(315)		1,355	1,355			
100155133	HAWLEY	PA		07/19/2024		1,468		(113)			(113)		1,355	1,355			
100137515	JULIAN	CA		01/11/2024		1,762		(407)			(407)		1,355	1,355			
100146779	LYNWOOD	CA		03/20/2024		1,307		48			48		1,355	1,355			
100028869	GALLOWAY	NJ		10/26/2018		273		1,082			1,082		1,355	1,355			
100129946	CHICAGO	IL		09/27/2023		1,435		(80)			(80)		1,355	1,355			
100053508	CLEVELAND HEIGHTS	OH		03/23/2021		1,491		(135)			(135)		1,355	1,355			
100119761	CLEVELAND	OH		08/08/2023		1,409		(53)			(53)		1,355	1,355			
100162014	PHOENIX	AZ		07/31/2024		1,412		(57)			(57)		1,355	1,355			
100074544	BALTIMORE	MD		12/01/2021		1,398		(43)			(43)		1,356	1,356			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152758	ORLANDO	FL		05/22/2024		1,647		(291)			(291)		1,356	1,356			
100150605	PROVIDENCE VILLAGE	TX		05/03/2024		1,427		(71)			(71)		1,356	1,356			
100151651	HASLET	TX		05/10/2024		1,293		63			63		1,356	1,356			
100165189	ROERMOND	NLD		08/28/2024		1,429							1,429	1,356	(73)		(73)
100167000	LAKESIDE	CA		09/13/2024		1,084		(28)			(28)		1,056	1,356		300	300
100137180	PHILADELPHIA	PA		11/28/2023		1,547		(191)			(191)		1,356	1,356			
100167436	LAREDO	TX		09/16/2024		1,411		(55)			(55)		1,356	1,356			
100139982	HAMPTON	VA		01/09/2024		1,364		(8)			(8)		1,356	1,356			
100046611	LEXINGTON TOWNS	MI		11/25/2020		1,597		(241)			(241)		1,356	1,356			
100139460	COLUMBUS	OH		12/28/2023		1,273		83			83		1,356	1,356			
100130268	SAN ANTONIO	TX		09/28/2023		1,427		(71)			(71)		1,356	1,356			
100050229	NAMPA	ID		11/20/2020		1,898		(542)			(542)		1,356	1,356			
100175642	KAILUA	HI		11/12/2024		1,432		(75)			(75)		1,357	1,357			
100149799	CORDOVA	TN		04/26/2024		1,694		(338)			(338)		1,357	1,357			
100133521	GREENVILLE	SC		10/19/2023		1,516		(159)			(159)		1,357	1,357			
100163601	FAIRFIELD	CT		08/15/2024		1,471		(114)			(114)		1,357	1,357			
100117458	LOMPOC	CA		07/20/2023		1,303		53			53		1,357	1,357			
100153656	SANTA CLARITA	CA		05/31/2024		1,355		2			2		1,357	1,357			
100075947	HENRYETTA	OK		01/07/2022		1,533		(176)			(176)		1,357	1,357			
100138092	HYATTSVILLE	MD		12/13/2023		1,531		(174)			(174)		1,357	1,357			
100134558	BENNETTSVILLE	SC		10/30/2023		1,548		(191)			(191)		1,357	1,357			
100012830	PHOENIX	AZ		05/25/2017		487		870			870		1,357	1,357			
100161586	UNITED KINGDOM	GBR		07/29/2024		1,391							1,391	1,357	(34)		(34)
100086645	PALM BAY	FL		09/30/2022		(3,477)							(3,477)	1,357		4,835	4,835
100024966	PORT SAINT LUCIE	FL		09/20/2018		1,133		225			225		1,357	1,357			
100148995	PALM DESERT	CA		04/19/2024		1,567		(210)			(210)		1,357	1,357			
100028689	MIAMI	FL		10/26/2018		1,486		(129)			(129)		1,357	1,357			
100141742	LAS VEGAS	NV		01/30/2024		1,364		(6)			(6)		1,358	1,358			
100139440	THE VILLAGES	FL		12/28/2023		1,497		(139)			(139)		1,358	1,358			
100112624	MARION	VA		06/29/2023		528		829			829		1,358	1,358			
100054549	ALEXANDRIA	VA		03/23/2021		1,493		(135)			(135)		1,358	1,358			
100000400	STOCKTON	CA		09/27/2016		1,477		(120)			(120)		1,358	1,358			
100142863	POWDER SPRINGS	GA		02/08/2024		1,893		(536)			(536)		1,358	1,358			
100158894	MILLVILLE	DE		07/12/2024		1,237		121			121		1,358	1,358			
100114088	GREENWOOD	SC		06/29/2023		1,069		289			289		1,358	1,358			
100149377	MANOR	TX		04/24/2024		1,259		99			99		1,358	1,358			
100043386	BEAVER CROSSING	NE		08/13/2020		1,108		250			250		1,358	1,358			
100134046	SEMINOLE	OK		10/25/2023		1,444		(86)			(86)		1,358	1,358			
100138220	NEW BRUNSWICK	NJ		12/14/2023		1,585		(227)			(227)		1,358	1,358			
100161497	TROPHY CLUB	TX		07/30/2024		1,161		(76)			(76)		1,085	1,358		273	273
100167101	CAPE CORAL	FL		09/13/2024		1,481		(123)			(123)		1,358	1,358			
100118137	HONOLULU	HI		07/20/2023		1,696		(337)			(337)		1,358	1,358			
100031522	OAK PARK	IL		03/29/2019		817		541			541		1,358	1,358			
100155104	PINELLAS PARK	FL		07/19/2024		1,375		(17)			(17)		1,359	1,359			
100064707	COLUMBIA	SC		07/14/2021		1,570		(211)			(211)		1,359	1,359			
100109873	NEW ORLEANS	LA		06/22/2023		1,465		(106)			(106)		1,359	1,359			
100048527	DEARBORN HEIGHTS	MI		11/20/2020		1,716		(357)			(357)		1,359	1,359			
100091492	KANSAS CITY	MO		01/20/2023		1,423		(64)			(64)		1,359	1,359			
100161709	MIAMI	FL		07/30/2024		1,525		(166)			(166)		1,359	1,359			
100151303	WESLEY CHAPEL	FL		05/10/2024		1,319		41			41		1,360	1,360			
100143046	BRUNSWICK	GA		02/14/2024		1,540		(181)			(181)		1,360	1,360			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054554	CLEVELAND	OH		03/23/2021		1,079		281			281		1,360	1,360			
100091980	KATY	TX		02/07/2023		1,880		(522)			(522)		1,358	1,360		2	2
100156513	OCEAN CITY	MD		06/24/2024		1,435		(75)			(75)		1,360	1,360			
100110923	ROCK HILL	SC		06/29/2023		1,211		149			149		1,360	1,360			
100134678	ONTARIO	OR		10/30/2023		1,497		(136)			(136)		1,360	1,360			
100152696	BRYAN	TX		05/17/2024		1,274		87			87		1,360	1,360			
100090861	KYLE	TX		01/06/2023		1,437		(77)			(77)		1,361	1,361			
100055302	DETROIT	MI		03/23/2021		1,661		(301)			(301)		1,361	1,361			
100161443	ROCKY MOUNT	MO		07/30/2024		1,392		(34)			(34)		1,359	1,361		2	2
100110755	SAINT PETERSBURG	FL		08/11/2023		1,666		(305)			(305)		1,361	1,361			
100162992	BARSTOW	CA		08/12/2024		1,391		(30)			(30)		1,361	1,361			
100156420	ROSELLE	NJ		06/24/2024		1,453		(92)			(92)		1,361	1,361			
100116268	ORLANDO	FL		07/20/2023		1,107		254			254		1,361	1,361			
100160032	AUSTIN	TX		07/17/2024		1,484		(125)			(125)		1,359	1,361		2	2
100160047	PUYALLUP	WA		07/17/2024		1,465		(106)			(106)		1,359	1,361		2	2
100028736	NORTH PORT	FL		10/26/2018		1,000		361			361		1,361	1,361			
100154846	LINCOLN	CA		07/19/2024		1,487		(126)			(126)		1,361	1,361			
100149167	CASSELBERRY	FL		04/22/2024		1,403		(41)			(41)		1,361	1,361			
100107959	ZACHARY	LA		06/29/2023		1,609		(248)			(248)		1,361	1,361			
100054794	COMPTON	CA		03/23/2021		1,688		(327)			(327)		1,361	1,361			
100028394	NORTH LAS VEGAS	NV		10/26/2018		1,160		202			202		1,362	1,362			
100160058	CREWE	VA		07/17/2024		1,451		(91)			(91)		1,360	1,362		2	2
100031068	LAKELAND	FL		03/29/2019		1,287		75			75		1,362	1,362			
100145854	ATLANTIC BEACH	NC		03/15/2024		1,572		(210)			(210)		1,362	1,362			
100150084	ANAHEIM	CA		06/14/2024		1,492		(129)			(129)		1,362	1,362			
100117659	DAYTONA BEACH SHORES	FL		07/20/2023		1,438		(76)			(76)		1,362	1,362			
100158454	MOXEE	WA		07/10/2024		1,489		(127)			(127)		1,362	1,362			
100086924	GALVESTON	TX		10/24/2022		1,501		(139)			(139)		1,362	1,362			
100167607	LEWES	DE		09/19/2024		1,473		(110)			(110)		1,362	1,362			
100151655	FRONT ROYAL	VA		05/10/2024		1,388		(26)			(26)		1,362	1,362			
100146680	GERMANTOWN	MD		03/20/2024		1,491		(129)			(129)		1,363	1,363			
100151107	VAN ALSTYNE	TX		05/08/2024		1,455		(92)			(92)		1,363	1,363			
100168800	VAN NUYS	CA		09/26/2024		1,707		(343)			(343)		1,363	1,363			
100149302	BLAKESLEE	PA		04/24/2024		1,483		(120)			(120)		1,363	1,363			
100159488	KUNA	ID		07/15/2024		1,452		(89)			(89)		1,363	1,363			
100151059	SPRING HILL	TN		05/08/2024		1,444		(81)			(81)		1,363	1,363			
100141996	WALDORF	MD		02/29/2024		470		894			894		1,363	1,363			
100155905	STUART	FL		06/17/2024		1,421		(59)			(59)		1,362	1,363		2	2
100149316	NEW ORLEANS	LA		04/24/2024		1,275		89			89		1,363	1,363			
100120386	DECATUR	GA		08/18/2023		1,617		(254)			(254)		1,364	1,364			
100031341	ELGIN	IL		03/29/2019		787		577			577		1,364	1,364			
100047367	MUSKEGON	MI		11/20/2020		2,021		(657)			(657)		1,364	1,364			
100161059	ROSEVILLE	CA		07/24/2024		1,530		(165)			(165)		1,364	1,364			
100147959	MERCED	CA		04/08/2024		1,519		(155)			(155)		1,364	1,364			
100152633	BALA CYNWYD	PA		05/17/2024		1,434		(70)			(70)		1,364	1,364			
100026269	WAUKESHA	WI		09/20/2018		902		462			462		1,364	1,364			
100156760	LOS ANGELES	CA		06/26/2024		1,614		(250)			(250)		1,364	1,364			
100168760	HAYWARD	CA		09/26/2024		1,668		(304)			(304)		1,364	1,364			
100165876	SHERMAN OAKS	CA		08/30/2024		1,287		77			77		1,364	1,364			
100120819	LUBBOCK	TX		08/25/2023		1,649		(285)			(285)		1,364	1,364			
100164470	HERNDON	VA		08/21/2024		1,509		(145)			(145)		1,364	1,364			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119841	JONESBORO	GA		08/08/2023		1,494		(129)			(129)		1,364	1,364			
100158485	LAKEWOOD	OH		07/10/2024		1,407		(42)			(42)		1,364	1,364			
100147295	SOUTH FALLSBURG	NY		03/28/2024		1,457		(93)			(93)		1,364	1,364			
100151147	FOREST	VA		05/09/2024		1,644		(279)			(279)		1,365	1,365			
100143647	STUART	FL		02/22/2024		1,584		(219)			(219)		1,365	1,365			
100156467	JACKSON TOWNSHIP	NJ		06/24/2024		1,432		(67)			(67)		1,365	1,365			
100134054	LAKE VILLA	IL		10/25/2023		1,462		(97)			(97)		1,365	1,365			
100120416	BALTIMORE	MD		08/18/2023		1,577		(212)			(212)		1,365	1,365			
100149301	WASHINGTON	DC		04/24/2024		1,490		(125)			(125)		1,365	1,365			
100053605	RALEIGH	NC		03/23/2021		1,625		(260)			(260)		1,365	1,365			
100144614	FORT WORTH	TX		03/13/2024		1,515		(150)			(150)		1,365	1,365			
100151641	CASA GRANDE	AZ		05/10/2024		1,345		21			21		1,365	1,365			
100120255	NEW ORLEANS	LA		08/18/2023		1,462		(97)			(97)		1,365	1,365			
100055367	SAINT LOUIS	MO		03/23/2021		1,446		(81)			(81)		1,366	1,366			
100162969	PIGEON FORGE	TN		08/12/2024		1,445		(79)			(79)		1,366	1,366			
100075298	WILKES BARRE	PA		12/01/2021		1,468		(102)			(102)		1,366	1,366			
100101128	NEW ORLEANS	LA		04/28/2023		1,604		(238)			(238)		1,366	1,366			
100144469	KYLE	TX		04/26/2024		1,672		(307)			(307)		1,366	1,366			
100141861	CHICAGO	IL		03/27/2024		1,609		(243)			(243)		1,366	1,366			
100133368	COLORADO SPRINGS	CO		11/21/2023		481		885			885		1,366	1,366			
100055076	ROCHESTER	NY		03/23/2021		1,315		51			51		1,366	1,366			
100150077	LIBERTY HILL	TX		06/14/2024		1,344		22			22		1,366	1,366			
100135868	MIAMI	FL		11/13/2023		1,700		(334)			(334)		1,366	1,366			
100091321	SARASOTA	FL		01/13/2023		8,763		(7,393)			(7,393)		1,370	1,366		(4)	(4)
100117212	PALM CITY	FL		07/20/2023		1,295		72			72		1,366	1,366			
100133980	ATLANTIC CITY	NJ		10/25/2023		1,535		(168)			(168)		1,367	1,367			
100089249	CHICAGO	IL		01/26/2023		1,122		244			244		1,367	1,367			
100149100	MCKINNEY	TX		04/19/2024		1,810		(444)			(444)		1,367	1,367			
100115279	HENRYETTA	OK		07/17/2023		1,459		(92)			(92)		1,367	1,367			
100140946	SNELLVILLE	GA		03/28/2024		1,648		(281)			(281)		1,367	1,367			
100149547	FORT WORTH	TX		04/26/2024		1,369		(2)			(2)		1,367	1,367			
100142000	SCHAUMBURG	IL		02/29/2024		1,495		(128)			(128)		1,367	1,367			
100013608	KISSIMMEE	FL		05/25/2017		1,211		156			156		1,367	1,367			
100082727	KATWIJK	NLD		04/27/2022		1,409						(62)	1,347	1,367	21		21
100148087	LANCASTER	PA		04/10/2024		1,479		(112)			(112)		1,367	1,367			
100126347	BRIDGETON	NJ		08/30/2023		1,545		(178)			(178)		1,367	1,367			
100029009	TUCSON	AZ		10/26/2018		1,242		125			125		1,367	1,367			
100150822	BOISE	ID		05/08/2024		1,388		(21)			(21)		1,368	1,368			
100156777	HOMESTEAD	FL		06/26/2024		1,371		(3)			(3)		1,368	1,368			
100156261	BALCH SPRINGS	TX		07/25/2024		1,615		(247)			(247)		1,368	1,368			
100128514	HENDERSONVILLE	TN		09/15/2023		1,722		(354)			(354)		1,368	1,368			
100152436	MCKINNEY	TX		05/17/2024		1,345		23			23		1,368	1,368			
100151518	TOLLESON	AZ		05/10/2024		1,437		(69)			(69)		1,368	1,368			
100064408	REYNOLDSBURG	OH		07/01/2021		1,259		109			109		1,368	1,368			
100133442	BAKERSFIELD	CA		10/19/2023		1,553		(185)			(185)		1,368	1,368			
100147637	DALLAS	TX		04/04/2024		1,452		(84)			(84)		1,368	1,368			
100031055	BAKERSFIELD	CA		03/29/2019		1,501		(132)			(132)		1,368	1,368			
100126876	HIALEAH	FL		08/30/2023		473		896			896		1,369	1,369			
100026167	HOUSTON	TX		09/20/2018		1,049		320			320		1,369	1,369			
100126335	TOMS RIVER	NJ		08/30/2023		1,490		(121)			(121)		1,369	1,369			
100099774	SPRING LAKE	MI		02/28/2023		1,414		(46)			(46)		1,369	1,369			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164649	LIVERMORE	CA		08/23/2024		1,534		(166)			(166)		1,369	1,369			
100151010	PAWLEYS ISLAND	SC		05/08/2024		1,478		(110)			(110)		1,369	1,369			
100148982	SOUTH JORDAN	UT		04/17/2024		1,598		(100)			(100)		1,498	1,369		(129)	(129)
100101758	CHICAGO	IL		03/31/2023		9,028		(7,659)			(7,659)		1,369	1,369			
100130225	PANAMA CITY	FL		11/15/2023		1,694		(325)			(325)		1,369	1,369			
100147662	PEYTON	CO		04/04/2024		1,575		(206)			(206)		1,369	1,369			
100135889	ADELANTO	CA		11/13/2023		1,390		(21)			(21)		1,369	1,369			
100165462	ATLANTA	GA		08/29/2024		1,519		(152)			(152)		1,366	1,369		3	3
100090101	HOUSTON	TX		01/13/2023		1,652		(283)			(283)		1,369	1,369			
100028539	COVINGTON	KY		10/26/2018		777		592			592		1,369	1,369			
100159295	MCKINNEY	TX		07/15/2024		1,162		207			207		1,369	1,369			
100149862	SNELLVILLE	GA		04/29/2024		1,335		34			34		1,369	1,369			
100089382	NAPERVILLE	IL		11/17/2022		1,508		(139)			(139)		1,369	1,369			
100152511	WALDORF	MD		05/17/2024		1,364		4			4		1,368	1,369		1	1
100055397	SPARTANBURG	SC		03/23/2021		1,684		(316)			(316)		1,368	1,370		1	1
100127687	MIAMI	FL		09/08/2023		1,447		(78)			(78)		1,370	1,370			
100149089	KISSIMMEE	FL		04/19/2024		1,792		(422)			(422)		1,370	1,370			
100141203	BATON ROUGE	LA		01/30/2024		1,558		(188)			(188)		1,370	1,370			
100163830	BETHANY BEACH	DE		09/27/2024		1,580		(210)			(210)		1,370	1,370			
100142147	ALIQUIPPA	PA		02/29/2024		1,561		(191)			(191)		1,370	1,370			
100146653	LUTZ	FL		03/20/2024		1,531		(161)			(161)		1,370	1,370			
100131877	DALLAS	TX		10/06/2023		1,515		(145)			(145)		1,370	1,370			
100082595	GUTHRIE	OK		04/14/2022		1,481		(111)			(111)		1,370	1,370			
100174858	CHESTER SPRINGS	PA		10/31/2024		1,310		60			60		1,370	1,370			
100166311	LOS ANGELES	CA		10/23/2024		1,575		(205)			(205)		1,370	1,370			
100090301	DAVENPORT	FL		01/13/2023		1,596		(225)			(225)		1,371	1,371			
100160865	PHILADELPHIA	PA		07/24/2024		1,510		(140)			(140)		1,371	1,371			
100165050	LANSING	MI		08/28/2024		1,500		(130)			(130)		1,371	1,371			
100145992	WINTER HAVEN	FL		03/19/2024		1,587		(217)			(217)		1,371	1,371			
100156626	KAUFMAN	TX		06/24/2024		1,430		(59)			(59)		1,371	1,371			
100138374	SOUTHBRIDGE	MA		12/18/2023		1,568		(196)			(196)		1,371	1,371			
100054761	UPPER MARLBORO	MD		03/23/2021		1,498		(127)			(127)		1,371	1,371			
100112665	GREENVILLE	GA		06/29/2023		1,525		(154)			(154)		1,371	1,371			
100110763	PHOENIX	AZ		08/11/2023		1,580		(208)			(208)		1,371	1,371			
100139356	CHARLOTTE	NC		12/28/2023		1,418		(47)			(47)		1,371	1,371			
100108383	TUCKERTON	NJ		05/25/2023		1,488		(116)			(116)		1,371	1,371			
100158757	SPANAWAY	WA		07/10/2024		1,459		(87)			(87)		1,372	1,372			
100136146	GRAND PRAIRIE	TX		12/18/2023		1,856		(485)			(485)		1,372	1,372			
100139612	CONYERS	GA		12/28/2023		1,489		(118)			(118)		1,372	1,372			
100012423	THOMASVILLE	NC		04/28/2017		1,166		205			205		1,372	1,372			
100054770	NEW BRIGHTON	PA		03/23/2021		1,798		(427)			(427)		1,372	1,372			
100147573	POUGHKEEPSIE	NY		04/03/2024		1,825		(453)			(453)		1,372	1,372			
100013117	BARSTOW	CA		05/25/2017		1,089		283			283		1,372	1,372			
100063341	WARNER ROBINS	GA		07/01/2021		1,378		(6)			(6)		1,372	1,372			
100120442	HOUSTON	TX		08/18/2023		1,561		(189)			(189)		1,372	1,372			
100147787	OMAHA	NE		04/08/2024		1,477		(105)			(105)		1,372	1,372			
100148208	HILLSBOROUGH	NC		04/12/2024		1,479		(107)			(107)		1,372	1,372			
100147713	BRADENTON	FL		04/05/2024		1,633		(261)			(261)		1,372	1,372			
100164257	MAPLE VALLEY	WA		08/21/2024		1,407		(35)			(35)		1,372	1,372			
100157643	CLEARWATER	FL		06/28/2024		1,589		(217)			(217)		1,372	1,372			
100140881	ALBUQUERQUE	NM		01/25/2024		1,569		(197)			(197)		1,372	1,372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151308	KYLE	TX		05/10/2024		1,357		15			15		1,372	1,372			
100118155	ORLANDO	FL		07/20/2023		1,627		(254)			(254)		1,373	1,373			
100142610	ATLANTA	GA		02/08/2024		1,470		(97)			(97)		1,373	1,373			
100134343	MARTELLE	IA		10/27/2023		1,584		(211)			(211)		1,373	1,373			
100139135	UPPER MARLBORO	MD		12/28/2023		1,400		(27)			(27)		1,373	1,373			
100164142	SAN FRANCISCO	CA		08/21/2024		1,514		(142)			(142)		1,373	1,373			
100112876	GREENFIELD	WI		06/29/2023		1,714		(341)			(341)		1,373	1,373			
100180617	CHATSWORTH	CA		11/26/2024		1,467		(94)			(94)		1,373	1,373			
100114644	EDMOND	OK		06/29/2023		1,619		(246)			(246)		1,373	1,373			
100053795	MATTAPONI	VA		03/23/2021		(8,027)		9,400			9,400		1,374	1,374			
100078942	IOWA FALLS	IA		02/24/2022		1,345		29			29		1,374	1,374			
100174755	RANCHO MISSION VIEJO	CA		10/31/2024		1,256		118			118		1,374	1,374			
100149675	YOUNGSVILLE	NC		04/26/2024		1,539		(165)			(165)		1,374	1,374			
100148739	JOLIET	IL		04/17/2024		1,546		(172)			(172)		1,374	1,374			
100091188	DENTON	TX		01/31/2023		1,693		(319)			(319)		1,374	1,374			
100153832	SEFFNER	FL		07/10/2024		1,557		(183)			(183)		1,374	1,374			
100158478	LA QUINTA	CA		07/10/2024		1,593		(219)			(219)		1,374	1,374			
100135604	INVERNESS	FL		11/09/2023		1,500		(126)			(126)		1,374	1,374			
100011197	PHILADELPHIA	PA		12/23/2016		1,353		22			22		1,374	1,374			
100161995	TUMWATER	WA		07/31/2024		1,448		(73)			(73)		1,375	1,375			
100129904	KANSAS CITY	MO		09/27/2023		1,445		(71)			(71)		1,375	1,375			
100156283	FORT LAUDERDALE	FL		07/25/2024		1,603		(228)			(228)		1,375	1,375			
100151268	CHARLOTTE	NC		05/10/2024		1,460		(85)			(85)		1,375	1,375			
100144553	PALM BEACH GARDENS	FL		04/26/2024		1,523		(149)			(149)		1,375	1,375			
100167162	SAN JUAN CAPISTRANO	CA		09/13/2024		1,511		(136)			(136)		1,375	1,375			
100150659	CAPE MAY	NJ		05/06/2024		1,525		(151)			(151)		1,373	1,375		2	2
100140898	WILLIS	TX		02/26/2024		1,501		(126)			(126)		1,375	1,375			
100120539	PARKVILLE	MD		08/18/2023		1,693		(318)			(318)		1,375	1,375			
100171214	MILLSAP	TX		10/16/2024		1,523		(148)			(148)		1,375	1,375			
100065106	CLEVELAND	OH		07/14/2021		1,461		(85)			(85)		1,375	1,375			
100053982	LINCOLNWOOD	IL		03/23/2021		2,063		(688)			(688)		1,375	1,375			
100129926	INDEPENDENCE	MO		09/27/2023		1,442		(66)			(66)		1,376	1,376			
100091061	FONTANA	CA		01/31/2023		1,451		(75)			(75)		1,376	1,376			
100148315	SUMMERVILLE	SC		04/12/2024		1,428		(52)			(52)		1,376	1,376			
100110752	DENTON	TX		08/11/2023		1,736		(360)			(360)		1,376	1,376			
100048451	JONESBORO	GA		11/20/2020		1,841		(465)			(465)		1,376	1,376			
100160846	LONG BEACH	CA		07/24/2024		893		483			483		1,376	1,376			
100174108	BOCA RATON	FL		10/31/2024		876		501			501		1,376	1,376			
100159984	HOLLYWOOD	FL		08/16/2024		1,490		(114)			(114)		1,376	1,376			
100141715	BARNEGAT	NJ		01/30/2024		1,492		(115)			(115)		1,377	1,377			
100144291	HINSDALE	MA		03/07/2024		1,674		(298)			(298)		1,377	1,377			
100154603	LILBURN	GA		06/14/2024		1,556		(180)			(180)		1,377	1,377			
100151261	ARLINGTON	VA		05/10/2024		1,408		(31)			(31)		1,377	1,377			
100151527	FAYETTEVILLE	AR		05/10/2024		1,403		(26)			(26)		1,377	1,377			
100152677	MCKINNEY	TX		05/17/2024		1,352		23			23		1,375	1,377		1	1
100138435	STRATFORD	NJ		12/18/2023		1,643		(266)			(266)		1,377	1,377			
100152548	HUTTO	TX		05/17/2024		1,237		139			139		1,376	1,377		1	1
100050115	RICHMOND	VA		11/20/2020		2,307		(930)			(930)		1,377	1,377			
100147294	HARTFORD	CT		03/28/2024		1,434		(57)			(57)		1,377	1,377			
100045305	LADY LAKE	FL		11/25/2020		1,242		135			135		1,377	1,377			
100164034	SOMERSWORTH	NH		08/21/2024		1,475		(98)			(98)		1,377	1,377			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100595	HOUSTON	TX		04/27/2023		1,521		(144)			(144)		1,377	1,377			
100043260	HOUSTON	TX		08/13/2020		1,574		(196)			(196)		1,377	1,377			
100109850	LANSING	IL		06/22/2023		1,492		(114)			(114)		1,377	1,377			
100160519	SAN BERNARDINO	CA		07/19/2024		1,458		(80)			(80)		1,377	1,377			
100150648	EDMOND	OK		05/06/2024		1,451		(75)			(75)		1,376	1,378		2	2
100118104	WALL TOWNSHIP	NJ		07/20/2023		1,723		(345)			(345)		1,378	1,378			
100165846	LOS ANGELES	CA		08/29/2024		1,579		(201)			(201)		1,378	1,378			
100141032	VERO BEACH	FL		02/20/2024		1,720		(342)			(342)		1,378	1,378			
100140895	BLOOMINGTON	MN		02/26/2024		1,500		(122)			(122)		1,378	1,378			
100159618	JACKSONVILLE	FL		07/15/2024		1,537		(159)			(159)		1,378	1,378			
100148432	DENVER	CO		04/12/2024		1,498		(119)			(119)		1,378	1,378			
100083881	TAMPA	FL		07/12/2022		1,403		(24)			(24)		1,378	1,378			
100047429	AVONDALE	AZ		11/20/2020		1,876		(497)			(497)		1,378	1,378			
100126397	HENRICO	VA		08/30/2023		1,500		(122)			(122)		1,378	1,378			
100045330	TOLEDO	OH		11/25/2020		1,140		238			238		1,379	1,379			
100050152	CINCINNATI	OH		11/20/2020		1,751		(372)			(372)		1,379	1,379			
100168557	COLTON	CA		09/25/2024		1,408		(29)			(29)		1,379	1,379			
100159449	ELLIJAY	GA		07/15/2024		1,549		(171)			(171)		1,379	1,379			
100180031	VALLEY	AL		11/25/2024		1,394		(15)			(15)		1,379	1,379			
100111905	TELFORD	PA		06/29/2023		592		787			787		1,379	1,379			
100162024	VALRICO	FL		07/31/2024		1,465		(86)			(86)		1,379	1,379			
100152661	KNOXVILLE	TN		05/17/2024		1,430		(53)			(53)		1,378	1,379		1	1
100162632	BRIDGEWATER	NJ		08/12/2024		1,473		(93)			(93)		1,379	1,379			
100157858	COLUMBIA	MD		07/09/2024		1,405		(26)			(26)		1,379	1,379			
100113715	COWPENS	SC		06/29/2023		895		484			484		1,379	1,379			
100138749	FRESNO	CA		02/02/2024		1,696		(316)			(316)		1,379	1,379			
100111866	SAINT LOUIS	MO		06/29/2023		475		904			904		1,379	1,379			
100129893	CHICAGO	IL		09/27/2023		1,477		(98)			(98)		1,379	1,379			
100153444	NORTH FORT MYERS	FL		05/30/2024		1,408		(28)			(28)		1,379	1,379			
100113304	MANNINGTON	WV		06/29/2023		1,476		(97)			(97)		1,379	1,379			
100152230	LAWRENCEVILLE	GA		05/17/2024		1,381		(1)			(1)		1,380	1,380			
100147952	TUCSON	AZ		04/08/2024		1,476		(96)			(96)		1,380	1,380			
100157784	LAS VEGAS	NV		08/01/2024		1,456		(76)			(76)		1,380	1,380			
100013508	TAMPA	FL		05/25/2017		1,118		262			262		1,380	1,380			
100146722	IRVING	TX		03/20/2024		1,541		(161)			(161)		1,380	1,380			
100147630	TAMPA	FL		04/04/2024		1,594		(214)			(214)		1,380	1,380			
100152617	HOUSTON	TX		05/17/2024		1,362		17			17		1,379	1,381		1	1
100138960	MILLEVILLE	NJ		12/21/2023		931		450			450		1,381	1,381			
100103192	WATERBURY	CT		04/21/2023		1,471		(90)			(90)		1,381	1,381			
100159654	BUCKEYE	AZ		08/23/2024		1,592		(212)			(212)		1,381	1,381			
100164435	SALT LAKE CITY	UT		08/21/2024		1,388		(7)			(7)		1,381	1,381			
100116849	LAKELAND	FL		07/20/2023		1,366		15			15		1,381	1,381			
100160858	YARDLEY	PA		07/24/2024		1,431		(50)			(50)		1,381	1,381			
100084716	CALEXICO	CA		08/02/2022		1,528		(147)			(147)		1,381	1,381			
100100034	VIRGIN	UT		03/28/2023		1,959		(578)			(578)		1,381	1,381			
100159059	CASTAIC	CA		08/15/2024		1,721		(340)			(340)		1,381	1,381			
100010825	WALDORF	MD		12/23/2016		929		452			452		1,381	1,381			
100064438	FOREST CITY	PA		07/01/2021		1,261		121			121		1,381	1,381			
100141417	MASON	OH		01/30/2024		1,470		(88)			(88)		1,381	1,381			
100158006	CHICAGO	IL		07/09/2024		1,504		(123)			(123)		1,381	1,381			
100156045	CLIFFSIDE PARK	NJ		06/18/2024		1,688		(307)			(307)		1,381	1,381			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142098	SHAKOPEE	MN		02/29/2024		1,538		(156)			(156)		1,382	1,382			
100114621	DURHAM	NC		06/29/2023		1,590		(208)			(208)		1,382	1,382			
100132778	ORLANDO	FL		11/03/2023		1,480		(98)			(98)		1,382	1,382			
100149541	SACRAMENTO	CA		04/26/2024		1,225		157			157		1,382	1,382			
100157817	HOUSTON	TX		08/01/2024		1,575		(193)			(193)		1,382	1,382			
100126388	SALISBURY	NC		08/30/2023		1,490		(108)			(108)		1,382	1,382			
100112100	COLUMBIANA	AL		06/29/2023		621		761			761		1,382	1,382			
100148483	CLAYTON	NC		04/12/2024		1,483		(102)			(102)		1,381	1,382		1	1
100160044	PFLUGERVILLE	TX		07/17/2024		1,042		62			62		1,104	1,382		278	278
100127185	MEMPHIS	TN		08/30/2023		885		498			498		1,382	1,382			
100117624	ORLANDO	FL		07/20/2023		1,423		(41)			(41)		1,382	1,382			
100151019	LAWRENCEVILLE	GA		05/08/2024		1,500		(117)			(117)		1,382	1,382			
100150498	OCEAN VIEW	DE		05/03/2024		1,546		(164)			(164)		1,382	1,382			
100150675	PENDERGRASS	GA		05/06/2024		1,182		199			199		1,381	1,383		1	1
100046327	NEPTUNE	NJ		11/25/2020		1,887		(504)			(504)		1,383	1,383			
100152213	OKLAHOMA CITY	OK		05/17/2024		1,037		345			345		1,383	1,383			
100153939	LOS ANGELES	CA		06/05/2024		1,552		(169)			(169)		1,383	1,383			
100151836	CALIFORNIA	MD		05/10/2024		1,275		108			108		1,383	1,383			
100136645	STOCKTON	CA		11/22/2023		1,406		(24)			(24)		1,383	1,383			
100136174	BAKERSFIELD	CA		12/18/2023		1,422		(39)			(39)		1,383	1,383			
100138709	SPRING	TX		02/02/2024		1,641		(258)			(258)		1,383	1,383			
100048978	CONYERS	GA		11/20/2020		1,916		(532)			(532)		1,384	1,383		(1)	(1)
100025033	ELGIN	IL		09/20/2018		1,241		142			142		1,383	1,383			
100127010	HOUSTON	TX		08/30/2023		510		873			873		1,383	1,383			
100043997	PHOENIX	AZ		08/19/2020		1,616		(233)			(233)		1,383	1,383			
100089071	CEDAR HILL	TX		01/06/2023		1,421		(38)			(38)		1,383	1,383			
100152308	WESLEY CHAPEL	FL		05/17/2024		1,514		(131)			(131)		1,383	1,383			
100161511	MCMINNVILLE	OR		07/30/2024		1,511		(130)			(130)		1,381	1,383		2	2
100109590	ADELANTO	CA		06/14/2023		1,725		(342)			(342)		1,383	1,383			
100152373	N LAS VEGAS	NV		05/17/2024		1,501		(118)			(118)		1,383	1,383			
100173326	CARYVILLE	TN		10/30/2024		1,407		(24)			(24)		1,383	1,383			
100068298	COPPERAS COVE	TX		08/25/2021		1,654		(271)			(271)		1,383	1,383			
100148876	MINT HILL	NC		04/17/2024		1,498		(115)			(115)		1,383	1,383			
100010663	CLEVELAND HEIGHTS	OH		12/23/2016		1,204		180			180		1,383	1,383			
100010819	RED SPRINGS	NC		12/23/2016		1,623		(240)			(240)		1,383	1,383			
100147769	PHILADELPHIA	PA		04/08/2024		1,503		(119)			(119)		1,384	1,384			
100054039	RIVERDALE	GA		03/23/2021		1,419		(36)			(36)		1,384	1,384			
100054899	SALINAS	CA		03/23/2021		1,510		(126)			(126)		1,384	1,384			
100162889	LANCASTER	VA		08/12/2024		1,537		(153)			(153)		1,384	1,384			
100142026	GRAND PRAIRIE	TX		02/29/2024		1,745		(361)			(361)		1,384	1,384			
100154780	DETROIT	MI		07/19/2024		1,450		(66)			(66)		1,384	1,384			
100110132	FORT VALLEY	GA		06/29/2023		1,919		(535)			(535)		1,384	1,384			
100143116	AMHERST	NY		02/16/2024		1,514		(130)			(130)		1,384	1,384			
100156674	MT. JULIET	TN		06/24/2024		1,619		(235)			(235)		1,384	1,384			
100061105	ANDERSON	IN		06/01/2021		1,370		14			14		1,384	1,384			
100111895	MISSION	KS		06/29/2023		524		860			860		1,384	1,384			
100110706	KISSIMMEE	FL		08/11/2023		1,298		87			87		1,384	1,384			
100167444	SUNNYSIDE	NY		09/16/2024		1,437		(52)			(52)		1,385	1,385			
100150526	BRASELTON	GA		05/03/2024		1,541		(156)			(156)		1,385	1,385			
100146662	BAKERSFIELD	CA		03/20/2024		1,324		61			61		1,385	1,385			
100151407	WAUKEE	IA		05/10/2024		1,493		(108)			(108)		1,385	1,385			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114525	DALLAS	TX		06/29/2023		1,569		(184)			(184)		1,385	1,385			
100109126	FRANKLIN	NC		06/05/2023		1,613		(227)			(227)		1,385	1,385			
100090729	WILMINGTON	DE		12/29/2022		1,508		(123)			(123)		1,385	1,385			
100086719	LITHIA	FL		09/30/2022		1,497		(112)			(112)		1,385	1,385			
100147804	ALVO	NE		04/08/2024		1,475		(90)			(90)		1,385	1,385			
100054579	KINGS PARK	NY		03/23/2021		1,923		(537)			(537)		1,385	1,385			
100171290	SAN ANSELMO	CA		10/16/2024		1,618		(233)			(233)		1,385	1,385			
100156097	DURHAM	NC		06/18/2024		1,412		(26)			(26)		1,385	1,385			
100173443	MORGAN HILL	CA		10/29/2024		1,524		(139)			(139)		1,386	1,386			
100150817	MESA	AZ		05/08/2024		1,406		(20)			(20)		1,386	1,386			
100158030	ALAMO	TX		07/09/2024		2,011		61			61		2,072	1,386		(686)	(686)
100172461	PORTLAND	OR		10/23/2024		1,419		(33)			(33)		1,386	1,386			
100030841	JUPITER	FL		04/09/2019		1,041		345			345		1,386	1,386			
100151008	FORT MYERS	FL		05/08/2024		1,363		23			23		1,386	1,386			
100138048	HOUSTON	TX		12/13/2023		1,461		(75)			(75)		1,386	1,386			
100101882	AURORA	CO		04/06/2023		1,430		(44)			(44)		1,386	1,386			
100153022	AUSTIN	TX		06/27/2024		1,923		(537)			(537)		1,386	1,386			
100160155	NORTH CHARLESTON	SC		07/17/2024		1,504		(119)			(119)		1,384	1,386		2	2
100140223	HAINES CITY	FL		01/11/2024		1,627		(240)			(240)		1,387	1,387			
100152314	HENDERSON	NV		05/17/2024		1,548		(161)			(161)		1,387	1,387			
100174770	MAPLEWOOD	NJ		10/31/2024		1,343		44			44		1,387	1,387			
100152483	MIAMI	FL		05/16/2024		1,677		(291)			(291)		1,387	1,387			
100054599	STATEN ISLAND	NY		03/23/2021		1,907		(521)			(521)		1,387	1,387			
100152624	MANSFIELD	TX		05/17/2024		1,380		6			6		1,385	1,387		1	1
100156627	LAKE ARIEL	PA		06/24/2024		1,467		(80)			(80)		1,387	1,387			
100151492	VANCOUVER	WA		05/10/2024		1,485		(98)			(98)		1,387	1,387			
100136632	NEWPORT NEWS	VA		11/22/2023		1,349		38			38		1,387	1,387			
100159405	NAMPA	ID		07/15/2024		1,223		164			164		1,387	1,387			
100114645	LANCASTER	CA		06/29/2023		1,576		(189)			(189)		1,387	1,387			
100047219	CLINTON TOWNSHIP	MI		11/20/2020		1,476		(89)			(89)		1,387	1,387			
100158702	RIVERSIDE	CA		07/10/2024		1,482		(94)			(94)		1,387	1,387			
100128050	INDIANAPOLIS	IN		09/08/2023		1,437		(49)			(49)		1,388	1,388			
100148364	GLASSBORO	NJ		04/12/2024		1,547		(159)			(159)		1,388	1,388			
100161953	KELLER	TX		07/31/2024		1,622		(235)			(235)		1,388	1,388			
100149076	N TOPSAIL BEACH	NC		04/19/2024		1,522		(134)			(134)		1,388	1,388			
100137338	MIAMI BEACH	FL		12/01/2023		1,537		(150)			(150)		1,388	1,388			
100029108	HIALEAH	FL		10/26/2018		1,249		139			139		1,388	1,388			
100160022	GALVESTON	TX		07/17/2024		1,441		(55)			(55)		1,386	1,388		2	2
100165415	FRESNO	CA		08/29/2024		1,447		(62)			(62)		1,385	1,388		3	3
100151645	FORT WORTH	TX		05/10/2024		1,409		(21)			(21)		1,388	1,388			
100151532	WITTMANN	AZ		05/10/2024		1,372		16			16		1,389	1,389			
100128483	DANIA BEACH	FL		09/15/2023		1,450		(61)			(61)		1,389	1,389			
100165509	CHARLOTTESVILLE	VA		08/29/2024		1,388							1,389	1,389			
100151685	FLOWER MOUND	TX		05/10/2024		1,469		(80)			(80)		1,389	1,389			
100152381	MOUNT JULIET	TN		05/17/2024		1,389							1,389	1,389			
100117840	LOS ANGELES	CA		07/20/2023		1,697		(308)			(308)		1,389	1,389			
100156059	WINDERMERE	FL		06/18/2024		1,438		(49)			(49)		1,389	1,389			
100053956	PASADENA	TX		03/23/2021		1,533		(144)			(144)		1,389	1,389			
100153470	HILLCREST HEIGHTS	MD		05/30/2024		1,389							1,389	1,389			
100167151	WAVES	NC		09/13/2024		1,482		(93)			(93)		1,389	1,389			
100169830	ROSEVILLE	CA		09/30/2024		1,083		(38)			(38)		1,045	1,389		344	344

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142649	CLAYTON	NC		02/08/2024		1,576		(186)			(186)		1,389	1,389			
100159722	WAIMEA	HI		08/23/2024		1,479		(90)			(90)		1,390	1,390			
100148212	PHOENIX	AZ		04/12/2024		1,252		137			137		1,390	1,390			
100160214	DANVILLE	IN		07/18/2024		1,219		170			170		1,390	1,390			
100130144	AURORA	IL		11/15/2023		1,561		(171)			(171)		1,390	1,390			
100116216	HOUSTON	TX		07/20/2023		957		433			433		1,390	1,390			
100088337	TAYLORS	SC		01/06/2023		1,656		(269)			(269)		1,387	1,390		3	3
100116240	MARKHAM	IL		07/20/2023		(2,267)		3,657			3,657		1,390	1,390			
100087293	MYRTLE BEACH	SC		10/25/2022		1,158		232			232		1,390	1,390			
100112293	SABINAL	TX		06/29/2023		420		970			970		1,390	1,390			
100158022	HUNTERSVILLE	NC		07/09/2024		1,667		66			66		1,734	1,390		(344)	(344)
100065472	SAINT ROBERT	MO		07/28/2021		1,531		(141)			(141)		1,390	1,390			
100114565	TILGHMAN	MD		06/29/2023		1,650		(260)			(260)		1,390	1,390			
100126288	HAMMONTON	NJ		08/30/2023		1,525		(135)			(135)		1,390	1,390			
100076207	MEXICO	ME		01/07/2022		1,503		(113)			(113)		1,390	1,390			
100149791	FRESNO	CA		04/26/2024		1,534		(144)			(144)		1,390	1,390			
100102568	LAWRENCE	KS		06/07/2023		1,610		(220)			(220)		1,391	1,391			
100151000	BULLHEAD CITY	AZ		05/08/2024		1,514		(123)			(123)		1,391	1,391			
100160200	SEMINOLE	FL		07/18/2024		1,534		(144)			(144)		1,391	1,391			
100140295	DOVER	DE		01/18/2024		1,523		(133)			(133)		1,391	1,391			
100143805	WASHINGTON	DC		02/28/2024		1,555		(164)			(164)		1,391	1,391			
100139324	MINNEOLA	FL		12/28/2023		556		834			834		1,391	1,391			
100137817	WAUKEGAN	IL		12/08/2023		1,174		217			217		1,391	1,391			
100134677	PLANTATION	FL		10/30/2023		1,574		(184)			(184)		1,391	1,391			
100141781	POINCIANA	FL		01/30/2024		1,591		(199)			(199)		1,391	1,391			
100133508	POND EDDY	NY		10/19/2023		1,655		(264)			(264)		1,391	1,391			
100160408	LEXINGTON	KY		07/19/2024		1,541		(150)			(150)		1,391	1,391			
100091550	PHILADELPHIA	PA		01/20/2023		1,563		(171)			(171)		1,391	1,391			
100064797	JACKSONVILLE	FL		07/14/2021		1,567		(175)			(175)		1,392	1,392			
100147633	HESPERIA	CA		04/04/2024		1,630		(238)			(238)		1,392	1,392			
100149137	RIALTO	CA		04/22/2024		1,638		(247)			(247)		1,392	1,392			
100115503	FONTANA	CA		07/17/2023		1,697		(306)			(306)		1,392	1,392			
100161663	AMSTERDAM	NLD		07/29/2024		1,405							1,405	1,392	(13)		(13)
100000176	AUDUBON	NJ		09/27/2016		777		615			615		1,392	1,392			
100161042	BLUFFTON	SC		07/24/2024		1,438		(46)			(46)		1,392	1,392			
100162582	BUFORD	GA		08/12/2024		1,494		(102)			(102)		1,392	1,392			
100103850	KANSAS CITY	MO		05/10/2023		1,456		(64)			(64)		1,392	1,392			
100151211	IDAHO FALLS	ID		05/10/2024		1,410		(18)			(18)		1,392	1,392			
100134986	MOBILE	AL		10/30/2023		726		666			666		1,392	1,392			
100137455	PROVO	UT		01/11/2024		1,422		(29)			(29)		1,392	1,392			
100103172	WATERBURY	CT		04/21/2023		1,502		(109)			(109)		1,392	1,392			
100164603	PALMDALE	CA		08/21/2024		1,077		315			315		1,392	1,392			
100109114	RICHMOND	VA		06/05/2023		1,823		(431)			(431)		1,392	1,392			
100158551	BURIEN	WA		07/10/2024		1,523		(131)			(131)		1,392	1,392			
100156653	ORANGEVALE	CA		06/24/2024		1,550		(158)			(158)		1,392	1,392			
100158446	YUCCA VALLEY	CA		07/10/2024		1,446		(54)			(54)		1,393	1,393			
100166970	SANTA BARBARA	CA		09/13/2024		1,295		(76)			(76)		1,219	1,393		174	174
100115266	CHICAGO	IL		07/17/2023		1,480		(88)			(88)		1,393	1,393			
100119732	WINDSOR	CT		08/08/2023		1,464		(71)			(71)		1,393	1,393			
100111633	PHILADELPHIA	PA		06/29/2023		591		802			802		1,393	1,393			
100148871	EDGEWATER	MD		04/17/2024		1,572		(180)			(180)		1,393	1,393			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149062	STERLING	VA		04/19/2024		1,559		(167)			(167)		1,393	1,393			
100167137	DENVER	CO		09/13/2024		1,416		(23)			(23)		1,393	1,393			
100171906	LYNNWOOD	WA		10/17/2024		74		(66)			(66)		8	1,393		1,385	1,385
100043878	WOODRIDGE	IL		08/19/2020		126		1,267			1,267		1,393	1,393			
100148235	PHOENIX	AZ		04/12/2024		1,425		(32)			(32)		1,393	1,393			
100164376	RANCHO CUCAMONGA	CA		08/21/2024		1,457		(64)			(64)		1,393	1,393			
100150819	HUNTERSVILLE	NC		05/08/2024		1,473		(80)			(80)		1,393	1,393			
100025526	PAINTER	VA		09/20/2018		1,229		164			164		1,393	1,393			
100141179	STATESVILLE	NC		01/30/2024		1,467		(74)			(74)		1,393	1,393			
100141181	STATESVILLE	NC		01/30/2024		1,467		(74)			(74)		1,393	1,393			
100136864	PRINCETON	TX		11/27/2023		1,514		(121)			(121)		1,393	1,393			
100130347	CARY	IL		09/28/2023		1,484		(90)			(90)		1,393	1,393			
100049124	WENDELL	NC		11/20/2020		2,202		(808)			(808)		1,394	1,394			
100031426	MARKHAM	IL		03/29/2019		449		944			944		1,394	1,394			
100156548	BREMERTON	WA		06/24/2024		1,526		(132)			(132)		1,394	1,394			
100082045	DEN HAAG	NLD		03/30/2022		1,422						14	1,436	1,394		(42)	(42)
100142042	KATY	TX		02/29/2024		1,752		(359)			(359)		1,394	1,394			
100144310	OVIEDO	FL		03/07/2024		1,788		(394)			(394)		1,394	1,394			
100100118	KANSAS CITY	MO		03/28/2023		1,442		(48)			(48)		1,394	1,394			
100130047	RIO RANCHO	NM		09/27/2023		1,518		(123)			(123)		1,394	1,394			
100144100	ORLANDO	FL		03/07/2024		1,445		(51)			(51)		1,394	1,394			
100155329	HOFFMAN EST	IL		07/19/2024		1,435		(41)			(41)		1,394	1,394			
100149463	PHOENIX	AZ		04/24/2024		1,537		(143)			(143)		1,394	1,394			
100117424	WATERBURY	CT		07/20/2023		987		407			407		1,394	1,394			
100164964	CYPRESS	CA		08/28/2024		1,602		(208)			(208)		1,394	1,394			
100135891	TANEYTOWN	MD		11/13/2023		1,790		(396)			(396)		1,394	1,394			
100099770	CHICAGO	IL		02/28/2023		1,507		(113)			(113)		1,395	1,395			
100156208	NORTH LAUDERDALE	FL		06/20/2024		1,698		(303)			(303)		1,395	1,395			
100162971	GREENVILLE	SC		08/12/2024		1,424		(29)			(29)		1,395	1,395			
100053831	MOLINE	IL		03/23/2021		1,581		(187)			(187)		1,395	1,395			
100164770	TUFTONBORO	NH		08/26/2024		1,533		(139)			(139)		1,395	1,395			
100159040	THE SEA RANCH	CA		08/15/2024		1,571		(176)			(176)		1,395	1,395			
100109899	ATLANTIC CITY	NJ		06/22/2023		1,533		(138)			(138)		1,395	1,395			
100055274	CHICAGO	IL		03/23/2021		1,427		(32)			(32)		1,395	1,395			
100150972	PHILADELPHIA	PA		05/08/2024		1,401		(5)			(5)		1,395	1,395			
100133484	ANTIOCH	TN		10/19/2023		1,631		(236)			(236)		1,395	1,395			
100011194	EVELETH	MN		12/23/2016		1,284		111			111		1,395	1,395			
100116988	SAINT LOUIS	MO		07/20/2023		796		599			599		1,395	1,395			
100101800	AURORA	IL		03/31/2023		8,348		(6,953)			(6,953)		1,395	1,395			
100126310	TRENTON	NJ		08/30/2023		1,465		(70)			(70)		1,395	1,395			
100171502	COLLEGE STATION	TX		10/16/2024		1,481		(85)			(85)		1,395	1,395			
100044712	PLAINFIELD	IL		11/19/2020		1,299		97			97		1,395	1,395			
100146711	NORTH LAS VEGAS	NV		03/20/2024		1,565		(170)			(170)		1,395	1,395			
100113529	WEST MILFORD	NJ		06/29/2023		773		623			623		1,395	1,395			
100130396	BRUNSWICK	GA		09/28/2023		1,567		(171)			(171)		1,395	1,395			
100150534	WALESKA	GA		05/03/2024		1,426		(30)			(30)		1,396	1,396			
100151367	LEANDER	TX		05/10/2024		1,482		(86)			(86)		1,396	1,396			
100120408	KATY	TX		08/18/2023		1,579		(183)			(183)		1,396	1,396			
100144532	SARASOTA	FL		04/26/2024		1,682		(286)			(286)		1,396	1,396			
100150177	WESTMINSTER	CO		04/30/2024		1,621		(225)			(225)		1,396	1,396			
100151219	MURPHY	NC		05/10/2024		1,506		(110)			(110)		1,396	1,396			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165062	EAGLE	ID		08/28/2024		1,211		186			186		1,396	1,396			
100151475	WICHITA	KS		05/10/2024		1,439		(43)			(43)		1,396	1,396			
100151496	POOLER	GA		05/10/2024		1,440		(44)			(44)		1,396	1,396			
100163330	BUENA PARK	CA		08/13/2024		1,659		(263)			(263)		1,396	1,396			
100149526	THE VILLAGES	FL		04/26/2024		1,496		(100)			(100)		1,397	1,397			
100141144	WOODRIDGE	NY		01/30/2024		1,510		(114)			(114)		1,397	1,397			
100128848	OTHELLO	WA		09/21/2023		1,382		14			14		1,397	1,397			
100032062	BOYNTON BEACH	FL		03/29/2019		1,065		331			331		1,397	1,397			
100138176	CARTERSVILLE	GA		12/14/2023		962		435			435		1,397	1,397			
100156451	PHOENIX	AZ		06/24/2024		1,474		(77)			(77)		1,397	1,397			
100153787	VENICE	FL		07/10/2024		1,480		(83)			(83)		1,397	1,397			
100164974	MOUNT ANGEL	OR		08/28/2024		1,488		(91)			(91)		1,397	1,397			
100151634	BIG BEAR CITY	CA		05/10/2024		1,517		(120)			(120)		1,397	1,397			
100012561	SAN JOSE	CA		04/28/2017		915		482			482		1,397	1,397			
100150537	BATON ROUGE	LA		05/03/2024		1,532		(135)			(135)		1,397	1,397			
100151853	NORTH LAS VEGAS	NV		05/10/2024		1,181		216			216		1,398	1,398			
100161545	SACRAMENTO	CA		07/30/2024		1,482		(87)			(87)		1,396	1,398		2	2
100113825	BROOKLYN	NY		06/29/2023		550		848			848		1,398	1,398			
100136675	DURHAM	CT		01/25/2024		1,381		17			17		1,398	1,398			
100151277	SELBYVILLE	DE		05/10/2024		1,513		(114)			(114)		1,398	1,398			
100141030	SAN ANTONIO	TX		02/20/2024		1,558		(160)			(160)		1,398	1,398			
100136634	COLLINGSWOOD	NJ		11/22/2023		1,621		(223)			(223)		1,398	1,398			
100084720	IMPERIAL	CA		08/02/2022		1,431		(33)			(33)		1,398	1,398			
100027792	CIRCLE PINES	MN		10/26/2018		1,142		256			256		1,398	1,398			
100084250	UDEN	NLD		06/30/2022		1,444						(74)	1,370	1,398	28		28
100159694	GREER	SC		08/23/2024		1,009		389			389		1,399	1,399			
100109705	LILBURN	GA		06/16/2023		1,566		(167)			(167)		1,399	1,399			
100140939	HOUSTON	TX		03/28/2024		1,750		(352)			(352)		1,399	1,399			
100160189	FERN PARK	FL		07/18/2024		1,490		(91)			(91)		1,399	1,399			
100162720	LAS VEGAS	NV		08/12/2024		1,141		258			258		1,399	1,399			
100074881	MINNEAPOLIS	MN		12/01/2021		1,426		(27)			(27)		1,399	1,399			
100172231	CARLSBAD	CA		10/21/2024		781		(79)			(79)		701	1,399		698	698
100157926	DAVENPORT	FL		07/09/2024		1,478		(79)			(79)		1,399	1,399			
100155870	CAPE CORAL	FL		06/18/2024		1,601		(202)			(202)		1,399	1,399			
100141025	ORLANDO	FL		02/20/2024		1,736		(337)			(337)		1,399	1,399			
100162825	WYCKOFF	NJ		08/12/2024		1,537		(138)			(138)		1,399	1,399			
100133769	BALTIMORE	MD		10/20/2023		1,563		(164)			(164)		1,399	1,399			
100160854	SOLEDAD	CA		07/24/2024		1,563		(164)			(164)		1,399	1,399			
100156582	RALEIGH	NC		06/24/2024		1,426		(26)			(26)		1,399	1,399			
100167149	ANAHEIM	CA		09/13/2024		1,513		(113)			(113)		1,399	1,399			
100088559	UTRECHT	NLD		10/27/2022		1,432						66	1,499	1,400	(99)		(99)
100066685	YOUNGSTOWN	OH		08/02/2021		1,413		(13)			(13)		1,400	1,400			
100150961	AUBREY	TX		05/08/2024		1,353		46			46		1,400	1,400			
100141314	ORLANDO	FL		01/30/2024		1,501		(101)			(101)		1,400	1,400			
100103685	TULSA	OK		05/08/2023		1,624		(224)			(224)		1,400	1,400			
100150602	PFLUGERVILLE	TX		05/03/2024		1,365		35			35		1,400	1,400			
100065502	CUMBERLAND	MD		07/28/2021		1,559		(159)			(159)		1,400	1,400			
100159932	CUTLER BAY	FL		08/16/2024		1,544		(144)			(144)		1,400	1,400			
100055431	NEW CUMBERLAND	WV		03/23/2021		1,665		(265)			(265)		1,400	1,400			
100140590	MANCHESTER	CT		01/19/2024		1,563		(163)			(163)		1,400	1,400			
100149469	ROSENBERG	TX		04/24/2024		1,365		36			36		1,401	1,401			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146307	BOISE	ID		03/19/2024		1,573		(172)			(172)		1,401	1,401			
100158574	MCKINNEY	TX		07/10/2024		1,389		11			11		1,401	1,401			
100049624	PADUCAH	KY		11/20/2020		1,865		(464)			(464)		1,401	1,401			
100161034	SUN CITY WEST	AZ		07/24/2024		1,563		(162)			(162)		1,401	1,401			
100161159	CLOVIS	CA		07/24/2024		1,565		(164)			(164)		1,401	1,401			
100064706	BALTIMORE	MD		07/14/2021		1,619		(218)			(218)		1,401	1,401			
100108997	LEHIGH ACRES	FL		05/31/2023		1,732		(331)			(331)		1,401	1,401			
100153323	CONWAY	SC		05/30/2024		1,194		207			207		1,401	1,401			
100029689	HOMESTEAD	FL		10/26/2018		1,487		(85)			(85)		1,401	1,401			
100151339	RALEIGH	NC		05/10/2024		1,298		103			103		1,401	1,401			
100047327	LIVONIA	MI		11/20/2020		1,698		(297)			(297)		1,401	1,401			
100139008	WILLIAMSTOWN	NJ		12/21/2023		215		1,186			1,186		1,401	1,401			
100158012	MCALLEN	TX		07/09/2024		1,732		16			16		1,748	1,401		(347)	(347)
100109022	PACOIMA	CA		05/31/2023		1,482		(80)			(80)		1,401	1,401			
100147255	COLLEGE PARK	MD		03/28/2024		1,531		(130)			(130)		1,401	1,401			
100102144	STAMFORD	CT		04/14/2023		1,586		(185)			(185)		1,401	1,401			
100156463	HERRIMAN	UT		06/24/2024		1,459		(57)			(57)		1,401	1,401			
100169138	NAMPA	ID		09/27/2024		1,521		(124)			(124)		1,398	1,401		4	4
100087606	AMSTERDAM/AMSTELVEEN	NLD		09/27/2022		1,467						(199)	1,268	1,401	134		134
100053950	CLOVIS	CA		03/23/2021		2,052		(651)			(651)		1,401	1,401			
100108977	APTOS	CA		05/31/2023		1,500		(98)			(98)		1,402	1,402			
100011142	NEW WHITELAND	IN		12/23/2016		1,382		20			20		1,402	1,402			
100158068	CASTLE PINES	CO		07/09/2024		1,543		206			206		1,749	1,402		(347)	(347)
100155109	PORT ST JOE	FL		07/19/2024		1,560		(159)			(159)		1,402	1,402			
4010073320	AKRON	OH		04/29/2024		1,502		(100)			(100)		1,402	1,402			
100152903	KISSIMMEE	FL		05/22/2024		1,369		33			33		1,402	1,402			
100109283	SANTEE	CA		07/21/2023		1,413		(12)			(12)		1,402	1,402			
100149498	KANSAS CITY	MO		04/24/2024		1,437		(35)			(35)		1,402	1,402			
100146631	YORK	SC		03/20/2024		1,471		(69)			(69)		1,402	1,402			
100174513	WAXHAW	NC		10/31/2024		1,510		(108)			(108)		1,402	1,402			
100157912	ROSHARON	TX		07/09/2024		1,150		251			251		1,402	1,402			
100164433	PROSPER	TX		08/21/2024		1,586		(184)			(184)		1,402	1,402			
100110055	WILLINGBORO	NJ		06/23/2023		1,419		(17)			(17)		1,402	1,402			
100076050	COPPERAS COVE	TX		01/07/2022		1,526		(124)			(124)		1,402	1,402			
100088143	MYRTLE BEACH	SC		10/25/2022		1,699		(297)			(297)		1,402	1,402			
100126877	MIAMI	FL		08/30/2023		539		863			863		1,402	1,402			
100064771	TEXARKANA	TX		07/14/2021		1,587		(185)			(185)		1,402	1,402			
100088958	HARTWELL	GA		11/15/2022		1,389		13			13		1,402	1,402			
100108168	RENO	NV		05/24/2023		1,656		(254)			(254)		1,402	1,402			
100141587	KISSIMMEE	FL		01/30/2024		1,475		(73)			(73)		1,402	1,402			
100140902	GREENSBORO	NC		02/26/2024		1,592		(190)			(190)		1,402	1,402			
100099832	FORT WORTH	TX		02/28/2023		1,491		(89)			(89)		1,402	1,402			
100090218	EL CENTRO	CA		01/13/2023		1,510		(108)			(108)		1,402	1,402			
100113701	BRADENTON	FL		06/29/2023		526		876			876		1,402	1,402			
100119903	CONROE	TX		08/10/2023		1,960		(557)			(557)		1,402	1,402			
100077560	MEMPHIS	TN		01/03/2022		1,470		(67)			(67)		1,403	1,403			
100120242	HOUSTON	TX		08/18/2023		1,486		(84)			(84)		1,403	1,403			
100163348	UPLAND	CA		08/13/2024		1,527		(124)			(124)		1,403	1,403			
100165278	NATIONAL CITY	CA		08/29/2024		1,596		(193)			(193)		1,403	1,403			
100088360	CEDAR HILL	TX		01/06/2023		1,339		64			64		1,403	1,403			
100141235	HAMPDEN	ME		01/30/2024		1,433		(30)			(30)		1,403	1,403			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152413	HOLLY SPRINGS	NC		05/17/2024		1,401		2			2		1,403	1,403			
100165045	LOS ANGELES	CA		08/28/2024		1,504		(101)			(101)		1,403	1,403			
100055640	OMAHA	NE		03/23/2021		1,352		(661)			(661)		691	1,403		712	712
100150564	BRICK	NJ		05/03/2024		1,556		(152)			(152)		1,403	1,403			
100152456	COLUMBUS	OH		05/16/2024		1,691		(288)			(288)		1,403	1,403			
100160912	PEMBROKE PINES	FL		07/24/2024		1,513		(109)			(109)		1,403	1,403			
100160972	GULF SHORES	AL		07/24/2024		1,322		81			81		1,403	1,403			
100054101	CHARLOTTE	NC		03/23/2021		1,649		(246)			(246)		1,403	1,403			
100128232	MEMPHIS	TN		09/14/2023		1,448		(45)			(45)		1,403	1,403			
100146521	SPRINGFIELD	VA		03/19/2024		1,645		(242)			(242)		1,403	1,403			
100163114	DAVENPORT	FL		08/13/2024		1,350		51			51		1,401	1,404		3	3
100088802	FLORIDA CITY	FL		11/15/2022		1,576		(173)			(173)		1,404	1,404			
100149678	JERSEY CITY	NJ		04/26/2024		1,629		(226)			(226)		1,404	1,404			
100148847	COLUMBUS	OH		04/17/2024		1,583		(180)			(180)		1,404	1,404			
100053587	FINLAYSON	MN		03/23/2021		1,973		(569)			(569)		1,404	1,404			
100062411	JACKSON	TN		07/01/2021		1,461		(58)			(58)		1,404	1,404			
100115229	TOMS RIVER	NJ		07/17/2023		1,511		(107)			(107)		1,404	1,404			
100141585	LADY LAKE	FL		01/30/2024		1,559		(155)			(155)		1,404	1,404			
100153819	SIMPSONVILLE	SC		07/10/2024		1,635		(231)			(231)		1,404	1,404			
100149423	ORLANDO	FL		04/24/2024		1,522		(118)			(118)		1,404	1,404			
100143595	BROWNS MILLS	NJ		02/21/2024		1,483		(78)			(78)		1,404	1,404			
100112426	COATESVILLE	PA		06/29/2023		576		829			829		1,404	1,404			
100163400	LOS ANGELES	CA		09/27/2024		1,581		(177)			(177)		1,404	1,404			
100090677	DETROIT	MI		12/29/2022		1,533		(129)			(129)		1,404	1,404			
100152465	WHITEHALL	MI		05/16/2024		1,508		(103)			(103)		1,405	1,405			
100156840	HACKETTSTOWN	NJ		06/27/2024		(1,979)		3,384			3,384		1,405	1,405			
100136747	TRENTON	NJ		11/27/2023		1,506		(101)			(101)		1,405	1,405			
100119833	KANSAS CITY	MO		08/08/2023		1,480		(75)			(75)		1,405	1,405			
100156572	MARIETTA	GA		06/24/2024		1,368		37			37		1,405	1,405			
100012544	BOLIVAR	TN		04/28/2017		1,257		148			148		1,405	1,405			
100160989	CONCRETE	WA		07/24/2024		1,570		(165)			(165)		1,405	1,405			
100160097	HOUSTON	TX		07/17/2024		1,496		(93)			(93)		1,403	1,405		2	2
100147456	ORLANDO	FL		04/03/2024		1,564		(159)			(159)		1,406	1,406			
100164008	PEORIA	AZ		08/21/2024		1,551		(146)			(146)		1,406	1,406			
100148594	FRISCO	TX		04/12/2024		1,629		(225)			(225)		1,404	1,406		1	1
100146754	LAS VEGAS	NV		03/20/2024		1,365		41			41		1,406	1,406			
100162051	LINCOLN	CA		07/31/2024		1,433		(27)			(27)		1,406	1,406			
100161746	VISALIA	CA		07/30/2024		1,519		(113)			(113)		1,406	1,406			
100103093	KANSAS CITY	MO		04/21/2023		1,495		(88)			(88)		1,406	1,406			
100159205	HIALEAH	FL		07/15/2024		1,469		(63)			(63)		1,406	1,406			
100161757	FLANDERS	NY		07/31/2024		1,455		(49)			(49)		1,406	1,406			
100112447	SPRINGFIELD	OH		06/29/2023		662		744			744		1,407	1,407			
100154655	MESA	AZ		07/19/2024		1,439		(32)			(32)		1,407	1,407			
100141993	EDMOND	OK		02/29/2024		481		926			926		1,407	1,407			
100158586	GARLAND	TX		07/10/2024		1,505		(98)			(98)		1,407	1,407			
100100053	HONOLULU	HI		03/28/2023		1,573		(166)			(166)		1,407	1,407			
100134847	MIAMI	FL		10/30/2023		1,363		44			44		1,407	1,407			
100152339	OKLAHOMA CITY	OK		05/17/2024		1,161		246			246		1,407	1,407			
100026519	CHICAGO	IL		09/26/2018		1,271		136			136		1,407	1,407			
100171322	PLAYA DEL REY	CA		10/16/2024		1,681		(274)			(274)		1,407	1,407			
100130329	APPLE VALLEY	CA		09/28/2023		1,652		(245)			(245)		1,407	1,407			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112153	BRADFORD	NH		06/29/2023		863		.544			.544		1,407	1,407			
100148473	UNION	NE		04/12/2024		1,572		(166)			(166)		1,406	1,408		1	1
100152275	DENTON	TX		05/17/2024		1,383		.25			.25		1,408	1,408			
100143719	KENT	WA		02/26/2024		1,570		(162)			(162)		1,408	1,408			
100152319	BRYAN	TX		05/17/2024		1,072		336			336		1,408	1,408			
100155778	LAS VEGAS	NV		06/18/2024		1,568		(160)			(160)		1,408	1,408			
100158675	ROSEDALE	MD		07/10/2024		1,257		151			151		1,408	1,408			
100139494	STORRS MANSFIELD	CT		12/28/2023		1,629		(220)			(220)		1,408	1,408			
100078603	MAARSSEN	NLD		01/26/2022		1,435						25	1,460	1,408	(52)		(52)
100113775	ADDISON	IL		06/29/2023		585		823			823		1,408	1,408			
100150058	WAVERLY TWP	PA		06/14/2024		1,507		(99)			(99)		1,408	1,408			
100128506	EASTLAKE	OH		09/15/2023		1,617		(209)			(209)		1,408	1,408			
100153490	GRASS VALLEY	CA		05/30/2024		1,551		(143)			(143)		1,408	1,408			
100088068	RIVERDALE	GA		10/25/2022		1,621		(213)			(213)		1,408	1,408			
100156005	BENICIA	CA		06/18/2024		1,596		(188)			(188)		1,409	1,409			
100120657	HOT SPRINGS	AR		08/24/2023		1,532		(123)			(123)		1,409	1,409			
100156661	HOMESTEAD	FL		06/24/2024		1,623		(214)			(214)		1,409	1,409			
100156676	SNELLVILLE	GA		06/24/2024		1,426		(17)			(17)		1,409	1,409			
100158934	LA QUINTA	CA		07/12/2024		1,612		(203)			(203)		1,409	1,409			
100163003	MANTECA	CA		08/13/2024		1,593		(187)			(187)		1,406	1,409		3	3
100100243	TOBYHANNA	PA		03/17/2023		1,503		(93)			(93)		1,409	1,409			
100071441	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		1,427						66	1,493	1,409	(84)		(84)
100155033	BERWYN HEIGHTS	MD		07/19/2024		1,655		(246)			(246)		1,409	1,409			
100152997	BRADENTON	FL		06/27/2024		1,589		(179)			(179)		1,409	1,409			
100153007	PROVO	UT		06/27/2024		1,468		(58)			(58)		1,409	1,409			
100141860	CHINO	CA		03/27/2024		1,614		(205)			(205)		1,409	1,409			
100131704	MURFREESBORO	TN		10/06/2023		1,220		190			190		1,410	1,410			
100153326	PLANT CITY	FL		05/30/2024		1,388		.22			.22		1,410	1,410			
100166356	NASHVILLE	TN		10/24/2024		1,686		(276)			(276)		1,410	1,410			
100134033	LIBERTY	NY		10/25/2023		1,597		(186)			(186)		1,410	1,410			
100166125	OCALA	FL		09/09/2024		1,441		(31)			(31)		1,410	1,410			
100103128	AURORA	IL		04/21/2023		1,508		(98)			(98)		1,410	1,410			
100149099	ELLENWOOD	GA		04/19/2024		1,589		(178)			(178)		1,411	1,411			
100152234	LITTLE EGG HARBOR	NJ		05/17/2024		1,460		(49)			(49)		1,411	1,411			
100133065	ATHENS	GA		11/29/2023		502		909			909		1,411	1,411			
100167601	HARBESON	DE		09/19/2024		1,623		(212)			(212)		1,411	1,411			
100044252	PALMDALE	CA		08/19/2020		1,590		(180)			(180)		1,411	1,411			
100171209	WINNETKA	CA		10/16/2024		1,580		(169)			(169)		1,411	1,411			
100140934	MADERA	CA		03/28/2024		1,625		(214)			(214)		1,411	1,411			
100149633	JERSEY CITY	NJ		04/26/2024		1,639		(228)			(228)		1,411	1,411			
100147432	WEST WARWICK	RI		04/03/2024		1,624		(213)			(213)		1,411	1,411			
100115534	MIAMI	FL		07/19/2023		1,464		(53)			(53)		1,411	1,411			
100153922	ORLANDO	FL		06/05/2024		1,506		(95)			(95)		1,411	1,411			
100103015	FRESNO	CA		06/22/2023		1,635		(224)			(224)		1,411	1,411			
100026829	SANTA TERESA	NM		09/26/2018		1,017		.395			.395		1,411	1,411			
100136766	KANSAS CITY	MO		11/27/2023		1,468		(57)			(57)		1,411	1,411			
100156412	DEERFIELD BEACH	FL		06/24/2024		1,440		(29)			(29)		1,411	1,411			
100111796	MILWAUKEE	WI		06/29/2023		.435		976			976		1,411	1,411			
100130343	HILLSBORO	OR		09/28/2023		1,467		(56)			(56)		1,411	1,411			
100157957	CARSON CITY	NV		07/09/2024		1,197		215			215		1,412	1,412			
100112599	PHILADELPHIA	PA		06/29/2023		.532		880			880		1,412	1,412			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100082725	DEN HAAG	NLD		04/27/2022		1,455						(64)	1,391	1,412	20		20
100148504	FORT MYERS	FL		04/12/2024		1,577		(167)			(167)		1,410	1,412		1	1
100171949	SAN JOSE	CA		10/17/2024		1,536		(124)			(124)		1,412	1,412			
100172178	PLEASANT HILL	CA		10/17/2024		1,576		(164)			(164)		1,412	1,412			
100168655	CHARLOTTE	NC		09/25/2024		1,579		(167)			(167)		1,412	1,412			
100160951	APEX	NC		07/24/2024		1,494		(83)			(83)		1,412	1,412			
100164391	STOCKTON	CA		08/21/2024		1,200		212			212		1,412	1,412			
100103039	CLARKSVILLE	TN		06/22/2023		1,557		(146)			(146)		1,412	1,412			
100158935	KILLEN	AL		07/12/2024		1,583		(171)			(171)		1,412	1,412			
100128073	LOUISVILLE	KY		09/08/2023		1,356		56			56		1,412	1,412			
100147380	HARRISONBURG	VA		05/08/2024		1,511		(99)			(99)		1,412	1,412			
100156875	BRENTWOOD	NY		06/27/2024		1,494		(82)			(82)		1,412	1,412			
100087007	MEMPHIS	TN		11/04/2022		1,738		(326)			(326)		1,412	1,412			
100090053	BLACKSTONE	MA		01/13/2023		1,831		(419)			(419)		1,412	1,412			
100100054	HONOLULU	HI		03/28/2023		1,605		(192)			(192)		1,412	1,412			
100141421	ALTAMONTE SPRINGS	FL		01/30/2024		1,309		103			103		1,412	1,412			
100090024	TAMPA	FL		01/13/2023		1,437		(25)			(25)		1,412	1,412			
100130271	CHICAGO	IL		09/28/2023		1,412							1,412	1,412			
100147939	GOOSE CREEK	SC		04/08/2024		1,484		(71)			(71)		1,413	1,413			
100174651	CHATSWORTH	CA		10/31/2024		1,342		70			70		1,413	1,413			
100164072	SANTA ANA	CA		08/21/2024		1,577		(165)			(165)		1,413	1,413			
100047541	STONE MOUNTAIN	GA		11/20/2020		1,889		(476)			(476)		1,413	1,413			
100138268	DENVER	CO		12/15/2023		1,676		(263)			(263)		1,413	1,413			
100148028	CHARLOTTE	NC		04/10/2024		1,432		(19)			(19)		1,413	1,413			
100151646	SEQUIM	WA		05/10/2024		1,469		(56)			(56)		1,413	1,413			
100077334	NORFOLK	VA		01/03/2022		1,450		(37)			(37)		1,413	1,413			
100161313	PASADENA	CA		07/25/2024		1,368		45			45		1,413	1,413			
100164699	CORONA	CA		08/23/2024		1,536		(123)			(123)		1,413	1,413			
100148398	BRYAN	TX		04/12/2024		1,534		(121)			(121)		1,413	1,413			
100130282	CHARLOTTE	NC		09/28/2023		1,605		(192)			(192)		1,413	1,413			
100166111	SANTA ANA	CA		09/09/2024		1,528		(115)			(115)		1,413	1,413			
100142082	BAKERSFIELD	CA		02/29/2024		1,600		(186)			(186)		1,414	1,414			
100115182	GLENWOOD	IL		07/17/2023		1,521		(108)			(108)		1,414	1,414			
100150061	WEST HAVEN	CT		06/14/2024		1,488		(74)			(74)		1,414	1,414			
100078258	SPRING	TX		02/10/2022		2,122		(708)			(708)		1,414	1,414			
100154657	SUPPLY	NC		07/19/2024		1,651		(237)			(237)		1,414	1,414			
100112566	HERINGTON	KS		06/29/2023		1,203		210			210		1,414	1,414			
100151730	PITTSBURGH	PA		05/10/2024		1,532		(118)			(118)		1,414	1,414			
100135989	POINCIANA	FL		11/16/2023		1,656		(242)			(242)		1,414	1,414			
100012482	SAINT LOUIS	MO		04/28/2017		626		788			788		1,414	1,414			
100102648	SHELBY TOWNSHIP	MI		06/22/2023		1,677		(264)			(264)		1,414	1,414			
100102997	RIO RICO	AZ		06/22/2023		1,568		(154)			(154)		1,414	1,414			
100119796	NORTH LAUDERDALE	FL		08/08/2023		78		1,336			1,336		1,414	1,414			
100129947	ROCKFORD	TN		09/27/2023		1,493		(79)			(79)		1,414	1,414			
100164495	ELLIJAY	GA		08/21/2024		1,518		(104)			(104)		1,414	1,414			
100168565	RENTON	WA		09/25/2024		1,440		(25)			(25)		1,414	1,414			
100151365	SURPRISE	AZ		05/10/2024		1,478		(64)			(64)		1,414	1,414			
100155924	HAUULA	HI		06/17/2024		1,570		(158)			(158)		1,413	1,415		2	2
100143055	FOLEY	AL		02/14/2024		1,641		(227)			(227)		1,415	1,415			
100045208	EWA BEACH	HI		11/25/2020		1,758		(343)			(343)		1,415	1,415			
100142770	DURHAM	NC		02/08/2024		1,550		(135)			(135)		1,415	1,415			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152305	SAINT AUGUSTINE	FL		05/17/2024		1,104		311			311		1,415	1,415			
100111478	FORT WASHINGTON	MD		06/29/2023		667		748			748		1,415	1,415			
100089986	PLEASANT PRAIRIE	WI		01/13/2023		1,633		(218)			(218)		1,415	1,415			
100150682	HANFORD	CA		05/06/2024		1,591		(177)			(177)		1,414	1,415		2	2
100157831	AUSTIN	TX		08/01/2024		1,563		(147)			(147)		1,415	1,415			
100158573	MACHESNEY PARK	IL		07/10/2024		1,402		13			13		1,415	1,415			
100112623	WOODBRIDGE	VA		06/29/2023		1,473		(57)			(57)		1,415	1,415			
100154528	LANCASTER	CA		06/14/2024		1,628		(212)			(212)		1,415	1,415			
100103198	PENNS GROVE	NJ		04/21/2023		1,542		(126)			(126)		1,416	1,416			
100101601	ATHENS	TN		04/26/2023		1,518		(103)			(103)		1,416	1,416			
100163808	LA QUINTA	CA		09/27/2024		1,728		(312)			(312)		1,416	1,416			
100088990	STOCKBRIDGE	GA		11/15/2022		1,671		(255)			(255)		1,416	1,416			
100138079	ANTIOCH	TN		12/13/2023		1,517		(101)			(101)		1,416	1,416			
100108063	BOERNE	TX		05/24/2023		1,749		(332)			(332)		1,416	1,416			
100148313	BIRMINGHAM	AL		04/12/2024		1,554		(138)			(138)		1,416	1,416			
100055575	HAMPTON	VA		03/23/2021		(1,119)		2,535			2,535		1,416	1,416			
100136808	GIBBSTOWN	NJ		11/27/2023		1,564		(147)			(147)		1,416	1,416			
100113561	MCKEESPORT	PA		06/29/2023		500		916			916		1,416	1,416			
100114316	CHESAPEAKE	VA		06/29/2023		1,239		178			178		1,416	1,416			
100138055	ALLEN	TX		12/13/2023		1,579		(162)			(162)		1,416	1,416			
100117652	NEW BRAUNFELS	TX		07/20/2023		1,622		(205)			(205)		1,416	1,416			
100162932	GLENDALE	AZ		08/12/2024		1,493		(77)			(77)		1,417	1,417			
100147406	HONOLULU	HI		05/08/2024		1,579		(163)			(163)		1,417	1,417			
100165690	EASTPORT	ME		08/29/2024		1,520		(103)			(103)		1,417	1,417			
100113164	GRAND RAPIDS	MI		06/29/2023		687		730			730		1,417	1,417			
100100329	GREENSBORO	NC		04/27/2023		1,265		151			151		1,417	1,417			
100136777	DOVER	DE		11/27/2023		1,464		(47)			(47)		1,417	1,417			
100141708	VESTAL	NY		01/30/2024		1,299		117			117		1,417	1,417			
100151594	POOLER	GA		05/10/2024		1,517		(100)			(100)		1,417	1,417			
100150087	NORTH CHARLESTON	SC		06/14/2024		1,502		(86)			(86)		1,417	1,417			
100151671	ASHBURN	VA		05/10/2024		1,352		64			64		1,417	1,417			
100129762	FORT PIERCE	FL		09/27/2023		1,465		(48)			(48)		1,417	1,417			
100137221	HALLANDALE BEACH	FL		11/29/2023		1,487		(70)			(70)		1,417	1,417			
100151485	RANCHO SANTA MARGARITA	CA		05/10/2024		1,507		(90)			(90)		1,417	1,417			
100013491	CLEARWATER	FL		05/25/2017		928		489			489		1,417	1,417			
100170502	ALTADENA	CA		10/09/2024		1,583		(166)			(166)		1,417	1,417			
100152524	CAPE CORAL	FL		05/17/2024		1,376		40			40		1,416	1,417		1	1
100164428	ROSEVILLE	CA		08/21/2024		1,285		132			132		1,417	1,417			
100160073	ST. PETERSBURG	FL		07/17/2024		1,476		(61)			(61)		1,415	1,417		2	2
100074907	REDLANDS	CA		12/01/2021		1,673		(256)			(256)		1,417	1,417			
100158920	CONWAY	SC		07/12/2024		1,335		83			83		1,417	1,417			
100152397	PHOENIX	AZ		05/17/2024		1,346		71			71		1,417	1,417			
100153626	TAMPA	FL		05/31/2024		1,312		106			106		1,417	1,417			
100154852	LYNNWOOD	WA		07/19/2024		1,413		5			5		1,417	1,417			
100114285	MONTGOMERY	AL		06/29/2023		850		567			567		1,418	1,418			
100132471	WOLCOTT	CT		11/03/2023		1,326		92			92		1,418	1,418			
100109802	SNELLVILLE	GA		08/04/2023		1,519		(101)			(101)		1,418	1,418			
100044472	BRIDGEPORT	CT		11/19/2020		1,534		(117)			(117)		1,417	1,418		1	1
100113406	HIALEAH	FL		06/29/2023		419		999			999		1,418	1,418			
100172959	MIAMI	FL		10/25/2024		1,456		(38)			(38)		1,418	1,418			
100133074	STONE MOUNTAIN	GA		11/29/2023		725		693			693		1,418	1,418			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152288	OKLAHOMA CITY	OK		05/17/2024		1,159		259			259		1,418	1,418			
100143363	LEHIGH ACRES	FL		02/16/2024		1,639		(221)			(221)		1,418	1,418			
100159456	GLENDALE	AZ		07/15/2024		1,467		(49)			(49)		1,418	1,418			
100159524	MURRIETA	CA		07/15/2024		1,477		(59)			(59)		1,418	1,418			
100162911	RESEDA	CA		08/12/2024		1,581		(162)			(162)		1,418	1,418			
100133979	CHICAGO	IL		10/25/2023		1,504		(85)			(85)		1,418	1,418			
100151979	SAN MARCOS	CA		06/14/2024		1,639		(221)			(221)		1,418	1,418			
100114400	WATERFORD	CT		06/29/2023		938		480			480		1,419	1,419			
100111742	MIAMI	FL		06/29/2023		1,181		238			238		1,419	1,419			
100131869	CORPUS CHRISTI	TX		10/06/2023		1,501		(83)			(83)		1,419	1,419			
100112920	CLEARWATER	FL		06/29/2023		758		660			660		1,419	1,419			
100146911	VIRGINIA BEACH	VA		03/26/2024		1,547		(130)			(130)		1,417	1,419		1	1
100162887	QUEEN CREEK	AZ		08/12/2024		1,520		(101)			(101)		1,419	1,419			
100153062	KING OF PRUSSIA	PA		06/27/2024		1,565		(146)			(146)		1,419	1,419			
100026404	BAKERSFIELD	CA		09/26/2018		667		752			752		1,419	1,419			
100111920	AURORA	IL		06/29/2023		769		650			650		1,419	1,419			
100141294	DECATUR	GA		01/30/2024		1,551		(131)			(131)		1,419	1,419			
100109740	PEMBROKE PINES	FL		06/16/2023		1,538		(119)			(119)		1,419	1,419			
100146772	GLENDALE	AZ		03/20/2024		1,445		(25)			(25)		1,419	1,419			
100115203	HENRICO	VA		07/17/2023		1,530		(110)			(110)		1,419	1,419			
100163412	CHARLOTTE	NC		09/27/2024		1,626		(207)			(207)		1,420	1,420			
100089952	AUBURNDALE	FL		01/26/2023		2,007		(587)			(587)		1,420	1,420			
100138395	KNOXVILLE	TN		12/18/2023		1,422		(2)			(2)		1,420	1,420			
100065714	JACKSONVILLE	FL		07/28/2021		1,642		(222)			(222)		1,420	1,420			
100168399	ODESSA	TX		09/25/2024		1,496		(76)			(76)		1,420	1,420			
100156602	CLERMONT	FL		06/24/2024		1,465		(45)			(45)		1,420	1,420			
100173207	SEDONA	AZ		10/30/2024		1,452		(32)			(32)		1,420	1,420			
100162701	ANCHORAGE	AK		08/12/2024		1,494		(74)			(74)		1,420	1,420			
100133121	ANNANDALE	VA		11/29/2023		(1,041)		2,462			2,462		1,420	1,420			
100150556	GARNER	NC		05/03/2024		1,446		(26)			(26)		1,420	1,420			
100113057	WARNER ROBINS	GA		06/29/2023		465		955			955		1,420	1,420			
100149797	WILLIS	TX		04/26/2024		1,625		(205)			(205)		1,421	1,421			
100101668	GASTONIA	NC		04/26/2023		1,419		2			2		1,421	1,421			
100154650	NASHVILLE	TN		07/19/2024		1,544		(123)			(123)		1,421	1,421			
100140883	TAMPA	FL		01/25/2024		1,151		270			270		1,421	1,421			
100024911	DELHI	CA		09/20/2018		1,122		300			300		1,421	1,421			
100101821	CHICAGO	IL		03/31/2023		1,566		(144)			(144)		1,421	1,421			
100152286	MYRTLE BEACH	SC		05/17/2024		1,173		249			249		1,421	1,421			
100139179	NORTH FORT MYERS	FL		12/28/2023		697		725			725		1,421	1,421			
100139182	NORTH FORT MYERS	FL		12/28/2023		1,520		(99)			(99)		1,421	1,421			
100148073	CONCORD	NC		04/10/2024		1,542		(120)			(120)		1,421	1,421			
100158738	WHEELING	IL		07/10/2024		1,567		(146)			(146)		1,421	1,421			
100148642	OKLAHOMA CITY	OK		05/15/2024		1,363		58			58		1,421	1,421			
100043520	TAMPA	FL		08/13/2020		1,391		30			30		1,422	1,422			
100143393	LANCASTER	CA		02/16/2024		1,809		(387)			(387)		1,422	1,422			
100112264	EL MIRAGE	AZ		06/29/2023		890		532			532		1,422	1,422			
100152648	MECHANICSBURG	PA		05/17/2024		1,368		53			53		1,421	1,422		1	1
100158888	MARANA	AZ		07/12/2024		1,224		198			198		1,422	1,422			
100150695	ACWORTH	GA		05/06/2024		1,570		(148)			(148)		1,422	1,422			
100114541	BUFORD	GA		06/29/2023		1,632		(210)			(210)		1,422	1,422			
100165906	TEMECULA	CA		08/30/2024		1,685		(263)			(263)		1,422	1,422			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086294	ZIERIKZEE	NLD		08/29/2022		1,484						(143)	1,341	1,422	81		81
100162531	SEVIERVILLE	TN		08/12/2024		1,421		2			2		1,423	1,423			
100111792	TEMPLE HILLS	MD		06/29/2023		1,086		336			336		1,423	1,423			
100055136	JACKSONVILLE	FL		03/23/2021		1,733		(310)			(310)		1,423	1,423			
100084779	MODESTO	CA		08/02/2022		1,631		(208)			(208)		1,423	1,423			
100100301	BROOKSVILLE	FL		03/24/2023		1,675		(252)			(252)		1,423	1,423			
100153300	CULLMAN	AL		05/30/2024		1,432		(9)			(9)		1,423	1,423			
100149937	KEIZER	OR		06/07/2024		1,586		(163)			(163)		1,423	1,423			
100128854	SOUTH BEND	IN		09/21/2023		1,486		(62)			(62)		1,423	1,423			
100099688	PHOENIX	AZ		04/06/2023		1,791		(367)			(367)		1,423	1,423			
100174618	VISTA	CA		10/31/2024		1,334		90			90		1,423	1,423			
100045312	BONANZA	OR		11/25/2020		1,645		(222)			(222)		1,423	1,423			
100159229	CUMMING	GA		07/15/2024		1,540		(117)			(117)		1,423	1,423			
100146198	MILTON	FL		03/19/2024		1,622		(199)			(199)		1,423	1,423			
100171659	LAS VEGAS	NV		10/16/2024		1,475		(51)			(51)		1,424	1,424			
100174807	SUNNY ISLES BEACH	FL		10/31/2024		1,399		24			24		1,424	1,424			
100153421	NAPERVILLE	IL		05/30/2024		1,510		(87)			(87)		1,424	1,424			
100164493	COROLLA	NC		08/21/2024		1,518		(94)			(94)		1,424	1,424			
100024707	SEMINOLE	FL		09/20/2018		1,138		286			286		1,424	1,424			
100089590	JACKSONVILLE	FL		01/30/2023		1,731		(307)			(307)		1,424	1,424			
100160088	GILBERT	AZ		07/17/2024		1,222		(84)			(84)		1,138	1,424		287	287
100024578	GREENACRES	FL		09/20/2018		880		544			544		1,424	1,424			
100134474	FRESNO	CA		10/30/2023		1,424							1,424	1,424			
100157851	MAYFLOWER	AR		07/09/2024		1,470		(45)			(45)		1,424	1,424			
100113245	EASLEY	SC		06/29/2023		897		527			527		1,425	1,425			
100128024	CINCINNATI	OH		09/08/2023		1,477		(53)			(53)		1,425	1,425			
100149695	DENNIS PORT	MA		04/26/2024		1,562		(137)			(137)		1,425	1,425			
100029067	SAN ANTONIO	TX		10/26/2018		1,267		157			157		1,425	1,425			
100148001	LEXINGTON	KY		04/10/2024		1,534		(109)			(109)		1,425	1,425			
100168436	GRAPEVINE	TX		09/25/2024		1,540		(116)			(116)		1,425	1,425			
100168587	WILLIS	TX		09/25/2024		1,545		(120)			(120)		1,425	1,425			
100153653	BROOKLYN CENTER	MN		05/31/2024		1,407		18			18		1,425	1,425			
100079257	LAHAINA	HI		02/25/2022		1,861		(436)			(436)		1,425	1,425			
100140032	DEARBORN	MI		01/09/2024		1,543		(118)			(118)		1,425	1,425			
100148311	LAWRENCEVILLE	GA		04/12/2024		1,545		(120)			(120)		1,425	1,425			
100158913	OCEANSIDE	OR		07/12/2024		1,616		(191)			(191)		1,425	1,425			
100084762	TUCSON	AZ		08/02/2022		1,860		(435)			(435)		1,425	1,425			
100157632	PLAINFIELD	NJ		06/28/2024		1,133		293			293		1,425	1,425			
100135675	CONROE	TX		11/09/2023		1,511		(85)			(85)		1,426	1,426			
100084623	CONROE	TX		08/02/2022		1,713		(287)			(287)		1,426	1,426			
100174898	WOODSTOCK	NY		10/31/2024		1,430		(4)			(4)		1,426	1,426			
100136733	DORAVILLE	GA		11/27/2023		1,495		(70)			(70)		1,426	1,426			
100143403	CHICAGO	IL		02/16/2024		1,606		(180)			(180)		1,426	1,426			
100146731	INDEPENDENCE	MO		03/20/2024		1,421		5			5		1,426	1,426			
100154955	CITRUS HEIGHTS	CA		07/19/2024		1,459		(33)			(33)		1,426	1,426			
100117046	GREENSBORO	NC		07/20/2023		1,036		390			390		1,426	1,426			
100157972	RANCHO MIRAGE	CA		07/09/2024		1,280		146			146		1,426	1,426			
100101797	CARPENTERSVILLE	IL		03/31/2023		8,421		(6,995)			(6,995)		1,426	1,426			
100044927	FINDLAY	OH		11/19/2020		1,287		140			140		1,427	1,427			
100155934	PFLUGERVILLE	TX		06/17/2024		1,319		106			106		1,425	1,427		1	1
100115591	JACKSONVILLE	FL		07/19/2023		1,501		(74)			(74)		1,427	1,427			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144254	CORPUS CHRISTI	TX		03/08/2024		1,603		(176)			(176)		1,427	1,427			
100012676	ORLANDO	FL		05/25/2017		1,013		414			414		1,427	1,427			
100119806	SUFFOLK	VA		08/08/2023		1,552		(126)			(126)		1,427	1,427			
100143268	DENTON	TX		02/16/2024		1,433		(6)			(6)		1,427	1,427			
100155823	COLORADO SPRINGS	CO		06/18/2024		1,760		(333)			(333)		1,427	1,427			
100138209	RINGGOLD	GA		12/14/2023		1,507		(80)			(80)		1,427	1,427			
100044243	LAS VEGAS	NV		08/19/2020		1,511		(84)			(84)		1,427	1,427			
100153668	KISSIMMEE	FL		05/31/2024		1,553		(126)			(126)		1,427	1,427			
100102751	EVERETT	WA		06/22/2023		1,879		(452)			(452)		1,427	1,427			
100112171	ORLANDO	FL		06/29/2023		579		848			848		1,427	1,427			
100150751	NORMAN	OK		05/06/2024		1,260		(39)			(39)		1,221	1,427		206	206
100158142	DAVENPORT	FL		07/09/2024		1,873		(92)			(92)		1,780	1,427		(353)	(353)
100149620	HOT SPRINGS	VA		04/26/2024		1,548		(120)			(120)		1,428	1,428			
100119085	CONYERS	GA		07/27/2023		1,726		(298)			(298)		1,428	1,428			
100110866	CORAL SPRINGS	FL		06/29/2023		1,270		157			157		1,428	1,428			
100153434	SOUTH FALLSBURG	NY		05/30/2024		1,449		(21)			(21)		1,428	1,428			
100091242	BALTIMORE	MD		01/31/2023		1,647		(219)			(219)		1,428	1,428			
100161305	VENTNOR CITY	NJ		07/25/2024		1,363		65			65		1,428	1,428			
100103828	LIVERPOOL	NY		05/10/2023		1,536		(108)			(108)		1,428	1,428			
100168820	BOSTON	MA		09/26/2024		1,681		(253)			(253)		1,428	1,428			
100154595	TUSTIN	CA		06/14/2024		1,639		(211)			(211)		1,428	1,428			
100119003	HARDEEVILLE	SC		07/27/2023		1,632		(204)			(204)		1,428	1,428			
100157937	MONCKS CORNER	SC		07/09/2024		1,441		(12)			(12)		1,429	1,429			
100150586	SPRING HILL	TN		05/03/2024		1,565		(136)			(136)		1,429	1,429			
100109231	CHICAGO	IL		07/21/2023		1,699		(270)			(270)		1,429	1,429			
100031683	PHOENIX	AZ		03/29/2019		973		456			456		1,429	1,429			
100126418	BATON ROUGE	LA		08/30/2023		1,529		(100)			(100)		1,429	1,429			
100151711	PHOENIX	AZ		05/10/2024		1,349		80			80		1,429	1,429			
100149307	CHICO	CA		04/24/2024		1,587		(158)			(158)		1,429	1,429			
100160199	OCEAN PINES	MD		07/18/2024		1,525		(96)			(96)		1,429	1,429			
100148167	BONITA SPRINGS	FL		05/15/2024		1,609		(180)			(180)		1,429	1,429			
100160529	COLORADO SPRINGS	CO		07/19/2024		1,303		127			127		1,429	1,429			
100068446	FAYETTEVILLE	NC		08/25/2021		1,668		(238)			(238)		1,429	1,429			
100147166	UNITED KINGDOM	GBR		03/27/2024		1,339							1,339	1,429	90		90
100053628	SAINT MARTINVILLE	LA		03/23/2021		1,809		(380)			(380)		1,429	1,429			
100164556	LAKE ELSINORE	CA		08/21/2024		1,434		(5)			(5)		1,430	1,430			
100147961	GULF SHORES	AL		04/08/2024		1,588		(158)			(158)		1,430	1,430			
100164484	ANNANDALE	VA		08/21/2024		1,492		(63)			(63)		1,430	1,430			
100134628	PORT CHARLOTTE	FL		10/30/2023		1,467		(37)			(37)		1,430	1,430			
100142668	RALEIGH	NC		02/08/2024		1,602		(172)			(172)		1,430	1,430			
100140732	DELANO	CA		01/22/2024		1,456		(27)			(27)		1,430	1,430			
100050227	CORDOVA	TN		11/20/2020		1,925		(495)			(495)		1,430	1,430			
100150574	LAS VEGAS	NV		05/03/2024		1,562		(132)			(132)		1,430	1,430			
100137641	HENDERSONVILLE	NC		12/08/2023		1,494		(64)			(64)		1,430	1,430			
100144129	CARMEL	IN		03/07/2024		1,509		(79)			(79)		1,430	1,430			
100126936	MIAMI	FL		08/30/2023		116		1,314			1,314		1,430	1,430			
100031065	TAMPA	FL		03/29/2019		1,616		(186)			(186)		1,430	1,430			
100151347	DAVENPORT	FL		05/10/2024		1,355		76			76		1,430	1,430			
100139974	OVERGAARD	AZ		01/09/2024		1,470		(40)			(40)		1,430	1,430			
100163173	ARLINGTON	VA		08/13/2024		1,451		(23)			(23)		1,428	1,430		3	3
100141703	LEESBURG	GA		01/30/2024		1,660		(230)			(230)		1,430	1,430			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161969	SOUTH GATE	CA		07/31/2024		1,664		(234)			(234)		1,430	1,430			
100167032	WEST CHESTER	PA		09/13/2024		1,610		(179)			(179)		1,431	1,431			
100153248	MARYVILLE	TN		05/30/2024		1,476		(47)			(47)		1,429	1,431		2	2
100173202	SAN ANTONIO	TX		10/30/2024		1,506		(75)			(75)		1,431	1,431			
100144333	SPOTSYLVANIA	VA		03/07/2024		1,613		(183)			(183)		1,430	1,431		1	1
100048690	LAKELAND	FL		11/20/2020		836		595			595		1,431	1,431			
100026319	TUCSON	AZ		09/20/2018		1,116		315			315		1,431	1,431			
100057774	METAIRIE	LA		06/30/2021		1,719		(287)			(287)		1,431	1,431			
100081936	ZALTBOMMEL	NLD		03/30/2022		1,467						15	1,482	1,432	(51)		(51)
100130149	BAYTOWN	TX		11/15/2023		1,569		(137)			(137)		1,432	1,432			
100017422	BOSSIER CITY	LA		04/26/2018		1,029		403			403		1,432	1,432			
100140969	RENO	NV		03/28/2024		1,817		(385)			(385)		1,432	1,432			
100154148	YOUNGSVILLE	LA		07/11/2024		1,559		(127)			(127)		1,432	1,432			
100146748	VISALIA	CA		03/20/2024		1,773		(342)			(342)		1,432	1,432			
100148545	WEST CHESTER	PA		04/12/2024		1,579		(148)			(148)		1,430	1,432		1	1
100117188	CLEARWATER	FL		07/20/2023		1,399		33			33		1,432	1,432			
100128729	PITTSBURGH	PA		09/21/2023		1,511		(79)			(79)		1,432	1,432			
100112672	CLEVELAND	OH		06/29/2023		845		587			587		1,432	1,432			
100132712	ORLANDO	FL		11/03/2023		1,440		(8)			(8)		1,432	1,432			
100091765	MIAMI	FL		03/24/2023		1,378		54			54		1,432	1,432			
100155512	RIVERBANK	CA		06/18/2024		1,549		(117)			(117)		1,432	1,432			
100165737	ROBSTOWN	TX		08/29/2024		1,517		(85)			(85)		1,432	1,432			
100171595	LAGUNA NIGUEL	CA		10/16/2024		1,612		(180)			(180)		1,432	1,432			
100112570	ORANGE PARK	FL		06/29/2023		1,280		152			152		1,432	1,432			
100160182	ROTONDA WEST	FL		07/18/2024		1,516		(84)			(84)		1,432	1,432			
100159287	S JORDAN	UT		07/15/2024		1,614		(182)			(182)		1,432	1,432			
100013359	LARGO	FL		05/25/2017		1,049		383			383		1,432	1,432			
100143155	KATY	TX		02/16/2024		1,471		(39)			(39)		1,432	1,432			
100128465	KILLEEN	TX		09/15/2023		1,835		(403)			(403)		1,433	1,433			
100062143	NORTH VERSAILLES	PA		07/01/2021		1,432		1			1		1,433	1,433			
100103166	SCHENECTADY	NY		04/21/2023		1,559		(127)			(127)		1,433	1,433			
100146455	THORNTON	CO		03/19/2024		1,674		(241)			(241)		1,433	1,433			
100151271	WAKE FOREST	NC		05/10/2024		1,413		20			20		1,433	1,433			
100011871	HAMILTON	MO		03/08/2017		1,198		236			236		1,433	1,433			
100137878	SAINT PETERSBURG	FL		12/08/2023		1,398		35			35		1,433	1,433			
100135664	LAWRENCEVILLE	GA		11/09/2023		1,657		(222)			(222)		1,435	1,433		(2)	(2)
100170474	CHICAGO	IL		10/09/2024		1,413		20			20		1,433	1,433			
100153410	SOUTH AMBOY	NJ		05/30/2024		1,515		(82)			(82)		1,433	1,433			
100099819	ENFIELD	CT		02/28/2023		1,566		(133)			(133)		1,433	1,433			
100043542	LOUISBURG	NC		08/13/2020		1,417		17			17		1,433	1,433			
100152429	MERIDIANVILLE	AL		05/17/2024		1,562		(129)			(129)		1,433	1,433			
100147719	CONROE	TX		04/05/2024		1,541		(108)			(108)		1,433	1,433			
100128358	HARLINGEN	TX		09/14/2023		1,800		(366)			(366)		1,434	1,434			
100151911	NOVI	MI		07/10/2024		1,618		(184)			(184)		1,434	1,434			
100158004	PASCO	WA		07/09/2024		1,947		(159)			(159)		1,788	1,434		(354)	(354)
100158956	HERMOSA BEACH	CA		08/15/2024		1,495		(61)			(61)		1,434	1,434			
100158809	PORTLAND	OR		07/10/2024		1,535		(101)			(101)		1,434	1,434			
100164334	PRINCE FREDERICK	MD		08/21/2024		1,589		(155)			(155)		1,434	1,434			
100149487	NORTHPORT	AL		04/24/2024		1,492		(58)			(58)		1,434	1,434			
100100193	PHILADELPHIA	PA		03/17/2023		1,557		(123)			(123)		1,434	1,434			
100174983	QUEENS VILLAGE	NY		10/31/2024		1,503		(68)			(68)		1,434	1,434			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013317	DELAND	FL		05/25/2017		959		475			475		1,434	1,434			
100162569	KANSAS CITY	MO		08/12/2024		1,490		(56)			(56)		1,434	1,434			
100148193	MIDLOTHIAN	VA		04/12/2024		1,569		(135)			(135)		1,434	1,434			
100152507	MELISSA	TX		05/17/2024		1,436		(3)			(3)		1,433	1,434		1	1
100103831	SOUTH ABINGTON TOWNSHIP	PA		05/10/2023		1,508		(74)			(74)		1,434	1,434			
100087740	ABILENE	TX		11/17/2022		1,742		(304)			(304)		1,438	1,434		(4)	(4)
100143886	LAKELAND	FL		03/06/2024		1,829		(394)			(394)		1,434	1,434			
100144558	LAKEWAY	TX		04/26/2024		1,626		(192)			(192)		1,435	1,435			
100091091	LOS ANGELES	CA		01/31/2023		1,639		(204)			(204)		1,435	1,435			
100126412	NEW ORLEANS	LA		08/30/2023		1,540		(105)			(105)		1,435	1,435			
100152702	EUGENE	OR		05/17/2024		1,431		3			3		1,433	1,435		2	2
100169336	WESTWOOD	MA		09/27/2024		1,587		(152)			(152)		1,435	1,435			
100099916	VIDOR	TX		03/28/2023		1,767		(332)			(332)		1,435	1,435			
100135997	NEW ORLEANS	LA		11/16/2023		1,779		(344)			(344)		1,435	1,435			
100156462	CALDWELL	ID		06/24/2024		1,390		45			45		1,435	1,435			
100151191	NEW SMYRNA BEACH	FL		05/10/2024		1,501		(65)			(65)		1,435	1,435			
4010065555	ROCHESTER	NY		01/10/2024		1,621		(185)			(185)		1,436	1,436			
100172330	BUENA PARK	CA		10/23/2024		1,531		(95)			(95)		1,436	1,436			
100114292	ROMEOVILLE	IL		06/29/2023		374		1,062			1,062		1,436	1,436			
100103171	JACKSON	TN		04/21/2023		1,505		(69)			(69)		1,436	1,436			
100028135	PHOENIX	AZ		10/26/2018		1,303		133			133		1,436	1,436			
100162627	N MYRTLE BEACH	SC		08/12/2024		1,612		(176)			(176)		1,436	1,436			
100153390	LITTLE FERRY	NJ		05/29/2024		1,620		(184)			(184)		1,436	1,436			
100163851	LOS ANGELES	CA		09/27/2024		1,560		(124)			(124)		1,436	1,436			
100146751	BALTIMORE	MD		03/20/2024		1,378		58			58		1,436	1,436			
100128298	PHILADELPHIA	PA		09/14/2023		1,752		(316)			(316)		1,436	1,436			
100149030	MAINEVILLE	OH		04/19/2024		1,536		(100)			(100)		1,436	1,436			
100160526	FONTANA	CA		07/19/2024		1,528		(92)			(92)		1,436	1,436			
100168223	SHOW LOW	AZ		09/20/2024		1,500		(63)			(63)		1,436	1,436			
100131871	KISSIMMEE	FL		10/06/2023		1,691		(255)			(255)		1,436	1,436			
100172976	NAPLES	FL		10/25/2024		1,584		(148)			(148)		1,436	1,436			
100148361	OKLAHOMA CITY	OK		04/12/2024		1,195		241			241		1,436	1,436			
100151885	ORLANDO	FL		05/10/2024		1,642		(206)			(206)		1,436	1,436			
100086905	CARPENTERSVILLE	IL		09/21/2022		1,558		(122)			(122)		1,436	1,436			
100151458	CHARLOTTE	NC		05/10/2024		1,495		(59)			(59)		1,437	1,437			
100048540	POMPANO BEACH	FL		11/20/2020		1,211		225			225		1,437	1,437			
100149706	PHILADELPHIA	PA		04/26/2024		1,496		(59)			(59)		1,437	1,437			
100055638	MEADOW BRIDGE	WV		03/23/2021		1,665		(228)			(228)		1,437	1,437			
5.00005E+11	HAARLEM	NLD		03/26/2024		410							410	1,437	1,027		1,027
100149575	MELISSA	TX		04/26/2024		1,885		(448)			(448)		1,437	1,437			
100150635	TACOMA	WA		05/03/2024		1,624		(187)			(187)		1,437	1,437			
100134261	PENNSAUKEN	NJ		10/27/2023		1,378		59			59		1,437	1,437			
100137305	BARSTOW	CA		12/01/2023		1,489		(52)			(52)		1,437	1,437			
100153341	GREENVILLE	SC		05/30/2024		1,476		(39)			(39)		1,437	1,437			
100109394	CATHEDRAL CITY	CA		06/13/2023		3,488		(2,051)			(2,051)		1,437	1,437			
100024713	TUCSON	AZ		09/20/2018		1,324		114			114		1,437	1,437			
100159049	PHOENIX	AZ		08/15/2024		1,557		(120)			(120)		1,437	1,437			
100091390	ESSEX	MD		02/22/2023		1,414		24			24		1,437	1,437			
100134978	LEESBURG	FL		10/30/2023		755		682			682		1,437	1,437			
100148882	TUCSON	AZ		04/17/2024		1,545		(107)			(107)		1,437	1,437			
100024470	DETROIT	MI		09/20/2018		669		769			769		1,437	1,437			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151932	FLOSSMOOR	IL		06/14/2024		1,524		(86)			(86)		1,438	1,438			
100031204	FRESNO	CA		03/29/2019		1,673		(235)			(235)		1,438	1,438			
100140779	POMPANO BEACH	FL		01/22/2024		1,678		(240)			(240)		1,438	1,438			
100147793	PLYMOUTH	MN		04/08/2024		1,588		(150)			(150)		1,438	1,438			
100153860	WATERBURY	CT		06/05/2024		1,475		(37)			(37)		1,438	1,438			
100147614	CAYCE	SC		04/04/2024		1,641		(203)			(203)		1,438	1,438			
100046754	MONTGOMERY	PA		11/20/2020		1,574		(136)			(136)		1,438	1,438			
100077916	SCHIEDAM/VLAARDINGEN	NLD		12/29/2021		1,471						42	1,513	1,438	(75)		(75)
100147607	LAKE PARK	GA		04/04/2024		1,608		(170)			(170)		1,438	1,438			
100141412	SANGER	TX		01/30/2024		1,625		(187)			(187)		1,438	1,438			
100154205	PORT SAINT LUCIE	FL		07/11/2024		1,659		(221)			(221)		1,438	1,438			
100150627	NEWPORT NEWS	VA		05/03/2024		1,371		67			67		1,438	1,438			
100116274	HOPWOOD	PA		07/20/2023		1,226		212			212		1,438	1,438			
100114836	MYRTLE BEACH	SC		07/10/2023		657		782			782		1,438	1,438			
100152204	MONROE	NC		05/17/2024		1,498		(59)			(59)		1,438	1,438			
100159630	SHERMAN OAKS	CA		08/23/2024		1,747		(309)			(309)		1,438	1,438			
100163953	LOUISVILLE	KY		10/04/2024		1,554		(116)			(116)		1,439	1,439			
100156211	FULSHEAR	TX		06/20/2024		1,448		(9)			(9)		1,439	1,439			
100151525	VICTORVILLE	CA		05/10/2024		1,537		(98)			(98)		1,439	1,439			
100168719	SALT LAKE CITY	UT		09/26/2024		1,555		(117)			(117)		1,439	1,439			
100160873	CLIFTON	CO		07/24/2024		1,586		(147)			(147)		1,439	1,439			
100026367	ELGIN	IL		09/26/2018		900		539			539		1,439	1,439			
100099898	AVENTURA	FL		03/28/2023		1,773		(334)			(334)		1,439	1,439			
100167039	NORTH TOPSAIL BEACH	NC		09/13/2024		1,462		(23)			(23)		1,439	1,439			
100107934	LAKE HAVASU CITY	AZ		06/29/2023		1,838		(399)			(399)		1,439	1,439			
100102014	LEWISTON	ME		04/14/2023		1,646		(207)			(207)		1,439	1,439			
100149495	COLUMBUS	OH		04/24/2024		1,615		(176)			(176)		1,439	1,439			
100153636	AURORA	IL		05/31/2024		1,570		(130)			(130)		1,439	1,439			
100032042	FRESNO	CA		03/29/2019		1,108		331			331		1,439	1,439			
100149116	ELLISVILLE	MO		04/22/2024		1,426		13			13		1,439	1,439			
100114298	BOLINGBROOK	IL		06/29/2023		364		1,075			1,075		1,439	1,439			
100112896	SICKLERVILLE	NJ		06/29/2023		555		884			884		1,440	1,440			
100173713	LUBBOCK	TX		10/30/2024		1,598		(158)			(158)		1,440	1,440			
100053572	SHICKSHINNY	PA		03/23/2021		1,642		(203)			(203)		1,440	1,440			
100126491	HAMPTONVILLE	NC		08/30/2023		1,949		(509)			(509)		1,440	1,440			
100160958	KENT	WA		07/24/2024		1,581		(141)			(141)		1,440	1,440			
100077011	HOBART	IN		01/03/2022		1,793		(353)			(353)		1,440	1,440			
100088810	POMPANO BEACH	FL		11/15/2022		1,707		(267)			(267)		1,440	1,440			
100144350	SURFSIDE	FL		03/07/2024		1,634		(195)			(195)		1,439	1,440		1	1
100174250	SKY VALLEY	GA		10/31/2024		1,397		43			43		1,440	1,440			
100053878	MOBILE	AL		03/23/2021		1,235		206			206		1,442	1,441		(1)	(1)
100156739	LOS ANGELES	CA		06/26/2024		1,577		(137)			(137)		1,441	1,441			
100078357	CAPE CORAL	FL		02/10/2022		1,997		(556)			(556)		1,441	1,441			
100141437	BELLEVILLE	NJ		01/30/2024		1,664		(223)			(223)		1,441	1,441			
100127193	STPETE	FL		08/30/2023		1,374		67			67		1,441	1,441			
100141182	STATESVILLE	NC		01/30/2024		1,517		(76)			(76)		1,441	1,441			
100087120	HOUSTON	TX		01/06/2023		1,763		(322)			(322)		1,441	1,441			
100149542	CYPRESS	TX		04/26/2024		1,506		(65)			(65)		1,441	1,441			
100148356	CLAREMORE	OK		04/12/2024		1,262		180			180		1,442	1,442			
100128235	ELKTON	MD		09/14/2023		1,801		(360)			(360)		1,442	1,442			
100143163	MONTGOMERY	TX		02/16/2024		1,411		30			30		1,442	1,442			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168550	PENSACOLA BEACH	FL		09/25/2024		1,637		(195)			(195)		1,442	1,442			
100134571	DAVISON	MI		10/30/2023		1,502		(61)			(61)		1,440	1,442		1	1
100053539	DETROIT	MI		03/23/2021		2,038		(596)			(596)		1,442	1,442			
100147722	POWDER SPRINGS	GA		04/05/2024		1,502		(60)			(60)		1,442	1,442			
100161322	FORT WORTH	TX		07/25/2024		1,610		(168)			(168)		1,442	1,442			
100086265	BRUNSWICK	GA		09/29/2022		1,662		(219)			(219)		1,442	1,442			
100165899	AZUSA	CA		08/30/2024		1,620		(177)			(177)		1,442	1,442			
100147458	MIAMI GARDENS	FL		04/03/2024		1,610		(168)			(168)		1,442	1,442			
100160516	PHOENIX	AZ		07/19/2024		1,596		(153)			(153)		1,442	1,442			
100162878	ALLEN	TX		08/12/2024		1,493		(50)			(50)		1,443	1,443			
100135957	CHICAGO	IL		11/16/2023		1,496		(53)			(53)		1,443	1,443			
100157896	BRADENTON	FL		07/09/2024		1,171		271			271		1,443	1,443			
100142875	SCOTTSDALE	AZ		02/09/2024		1,435		7			7		1,442	1,443		1	1
100030694	FORT WORTH	TX		04/09/2019		929		514			514		1,443	1,443			
100084831	SHEBOYGAN	WI		08/02/2022		1,464		(21)			(21)		1,443	1,443			
100100072	KATY	TX		03/28/2023		1,828		(385)			(385)		1,443	1,443			
100144261	BOCA RATON	FL		03/08/2024		1,588		(145)			(145)		1,443	1,443			
100166918	BEND	OR		09/13/2024		1,634		(195)			(195)		1,438	1,443		5	5
100039041	KILDARE	IRL		09/27/2019		(5,195)		6,873			6,873	(10)	1,668	1,443	(22)	(203)	(225)
100026241	BURBANK	IL		09/20/2018		877		566			566		1,443	1,443			
100169237	CHICAGO	IL		09/27/2024		1,537		(93)			(93)		1,443	1,443			
100161958	ATLANTA	GA		07/31/2024		1,599		(155)			(155)		1,444	1,444			
100158680	ROSEVILLE	CA		07/10/2024		1,308		136			136		1,444	1,444			
100032165	STOCKTON	CA		03/29/2019		896		547			547		1,444	1,444			
100112166	TAVERNIER	FL		06/29/2023		1,156		288			288		1,444	1,444			
100154109	SUSSEX	WI		07/11/2024		1,611		(167)			(167)		1,444	1,444			
100156768	CYPRESS	TX		06/26/2024		1,739		(294)			(294)		1,445	1,445			
100150959	NEW SMYRNA	FL		05/08/2024		1,418		27			27		1,445	1,445			
100152635	NEWARK	DE		05/17/2024		1,467		(22)			(22)		1,445	1,445			
100152902	FORT WORTH	TX		05/22/2024		1,213		231			231		1,445	1,445			
4010067302	AKRON	OH		04/29/2024		1,557		(113)			(113)		1,445	1,445			
100163116	DENVER	CO		08/13/2024		1,449		(8)			(8)		1,441	1,445		4	4
100140511	HORACE	ND		01/19/2024		1,767		(322)			(322)		1,445	1,445			
100140620	HORACE	ND		01/19/2024		1,818		(373)			(373)		1,445	1,445			
100146709	CANON CITY	CO		03/20/2024		1,531		(87)			(87)		1,445	1,445			
100110148	LA QUINTA	CA		06/29/2023		1,899		(452)			(452)		1,446	1,445		(2)	(2)
100127358	LA PLACE	LA		08/30/2023		452		993			993		1,445	1,445			
100160128	OOLTEWAH	TN		07/17/2024		1,587		(145)			(145)		1,442	1,445		3	3
100143493	LEESBURG	FL		02/21/2024		1,518		(73)			(73)		1,445	1,445			
100120765	NORTH CHESTERFIELD	VA		08/25/2023		1,563		(116)			(116)		1,446	1,445		(1)	(1)
100174296	SUPPLY	NC		10/31/2024		1,340		105			105		1,445	1,445			
100144116	CHARLOTTE	NC		03/07/2024		1,514		(69)			(69)		1,445	1,445			
100140774	SAN BERNARDINO	CA		01/22/2024		1,569		(124)			(124)		1,445	1,445			
100114130	WINDSOR LOCKS	CT		06/29/2023		535		910			910		1,445	1,445			
100086524	WATERFORD	CT		09/30/2022		1,577		(131)			(131)		1,445	1,445			
100141183	STATESVILLE	NC		01/30/2024		1,522		(76)			(76)		1,445	1,445			
100180057	LEWES	DE		11/25/2024		1,505		(59)			(59)		1,445	1,445			
100167502	SCOTTS VALLEY	CA		10/31/2024		1,144		302			302		1,445	1,445			
100120473	RACINE	WI		08/18/2023		1,623		(178)			(178)		1,445	1,445			
100141597	DAVENPORT	FL		01/30/2024		1,552		(107)			(107)		1,445	1,445			
100150110	MONTGOMERY	TX		06/14/2024		1,639		(194)			(194)		1,445	1,445			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153238	KILLEEN	TX		05/30/2024		1,286		159			159		1,444	1,445		1	1
100028081	TAUNTON	MA		10/26/2018		1,182		263			263		1,446	1,446			
100143335	HARLEYSVILLE	PA		02/16/2024		1,457		(11)			(11)		1,446	1,446			
100148822	MINNEAPOLIS	MN		04/17/2024		1,614		(169)			(169)		1,446	1,446			
100164189	SAN PABLO	CA		08/21/2024		1,410		36			36		1,446	1,446			
100149653	GALLATIN	TN		04/26/2024		1,462		(16)			(16)		1,446	1,446			
100149654	GALLATIN	TN		04/26/2024		1,462		(16)			(16)		1,446	1,446			
100065906	WAGENINGEN/EDE	NLD		07/30/2021		1,458						100	1,558	1,446	(112)		(112)
100148880	KNIGHTDALE	NC		04/17/2024		1,581		(135)			(135)		1,446	1,446			
100012003	TOLEDO	OH		03/08/2017		1,081		365			365		1,446	1,446			
100145993	WOODBRIDGE	VA		03/19/2024		1,676		(230)			(230)		1,446	1,446			
100048494	TAMPA	FL		11/20/2020		1,435		11			11		1,446	1,446			
100161548	LOS ANGELES	CA		07/30/2024		1,921		(117)			(117)		1,804	1,446		(358)	(358)
100151745	CUTLER BAY	FL		05/10/2024		1,365		81			81		1,447	1,447			
100064818	DAVID CITY	NE		07/14/2021		1,620		(173)			(173)		1,447	1,447			
100101654	DUPONT	WA		04/26/2023		1,524		(78)			(78)		1,447	1,447			
100155327	LAS VEGAS	NV		07/19/2024		1,491		(45)			(45)		1,447	1,447			
100062445	AKRON	OH		07/01/2021		1,516		(69)			(69)		1,447	1,447			
100014761	FISHER ISLAND	NY		10/30/2017		1,430		16			16		1,447	1,447			
100128138	RICHMOND	VA		09/11/2023		1,604		(157)			(157)		1,447	1,447			
100046325	PROVIDENCE	RI		11/25/2020		1,954		(507)			(507)		1,447	1,447			
100076031	CLINTON	SC		01/07/2022		1,575		(128)			(128)		1,447	1,447			
100142450	FERNDALE	MI		03/08/2024		1,789		(343)			(343)		1,447	1,447			
100078574	ROTTERDAM	NLD		01/26/2022		1,474						26	1,500	1,447	(53)		(53)
100120407	TAFT	CA		08/18/2023		1,534		(87)			(87)		1,447	1,447			
100152755	PHILADELPHIA	PA		05/22/2024		1,505		(58)			(58)		1,447	1,447			
100143156	KATY	TX		02/16/2024		1,487		(40)			(40)		1,447	1,447			
100146298	SHEPHERDSVILLE	KY		03/19/2024		1,638		(191)			(191)		1,447	1,447			
100117269	APOPKA	FL		07/20/2023		1,491		(44)			(44)		1,447	1,447			
100143310	KNOXVILLE	TN		02/16/2024		1,398		49			49		1,447	1,447			
100152404	KNOXVILLE	TN		05/17/2024		1,449		(1)			(1)		1,447	1,447			
100075487	ROCHESTER	NY		12/01/2021		1,516		(69)			(69)		1,447	1,447			
100148706	HOLLY HILL	FL		04/17/2024		1,649		(201)			(201)		1,448	1,448			
100148240	PENDERGRASS	GA		04/12/2024		1,346		102			102		1,448	1,448			
100146461	ARGYLE	TX		03/19/2024		1,647		(199)			(199)		1,448	1,448			
100088557	UTRECHT	NLD		10/27/2022		1,482						68	1,550	1,448	(102)		(102)
100156117	HICKSVILLE	NY		06/18/2024		1,545		(97)			(97)		1,448	1,448			
100162761	JOSHUA TREE	CA		08/12/2024		1,560		(112)			(112)		1,448	1,448			
100133982	CHICAGO	IL		10/25/2023		1,529		(82)			(82)		1,448	1,448			
100151501	MONROE	NC		05/10/2024		1,528		(80)			(80)		1,448	1,448			
100154577	MOUNT VERNON	WA		06/14/2024		1,585		(136)			(136)		1,448	1,448			
100031397	BAKERSFIELD	CA		03/29/2019		959		490			490		1,449	1,449			
100155889	CHATHAM	LA		06/17/2024		1,561		(112)			(112)		1,449	1,449			
100082798	ROTTERDAM	NLD		04/27/2022		1,494						(65)	1,429	1,449	19		19
100160442	PALM SPRINGS	CA		07/19/2024		1,586		(138)			(138)		1,449	1,449			
100111642	LEESBURG	FL		06/29/2023		1,064		385			385		1,449	1,449			
100017409	DALLAS	TX		04/26/2018		1,188		261			261		1,449	1,449			
100027877	ELGIN	IL		10/26/2018		778		671			671		1,449	1,449			
100044108	MESQUITE	TX		08/19/2020		1,600		(151)			(151)		1,449	1,449			
100151364	EUGENE	OR		05/10/2024		1,551		(102)			(102)		1,449	1,449			
100025016	NORTH BERGEN	NJ		09/20/2018		1,187		262			262		1,449	1,449			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047983	MERRITT ISLAND	FL		11/20/2020		1,708		(258)			(258)		1,449	1,449			
100087983	NICE	CA		10/25/2022		1,511		(61)			(61)		1,449	1,449			
100055475	ROCKY MOUNT	NC		03/23/2021		2,160		(710)			(710)		1,449	1,449			
100101581	BALTIMORE	MD		04/26/2023		1,511		(62)			(62)		1,450	1,450			
100159010	EAGLE MOUNTAIN	UT		08/15/2024		1,696		(247)			(247)		1,450	1,450			
100126302	WATERBURY	CT		08/30/2023		1,510		(60)			(60)		1,450	1,450			
100143074	ROYAL OAK	MI		02/14/2024		1,737		(287)			(287)		1,450	1,450			
100011687	TORRINGTON	WY		03/08/2017		1,050		400			400		1,450	1,450			
100164490	GALLATIN	TN		08/21/2024		1,530		(80)			(80)		1,450	1,450			
100103127	AURORA	IL		04/21/2023		1,572		(122)			(122)		1,450	1,450			
100126343	EXETER	PA		08/30/2023		1,524		(74)			(74)		1,450	1,450			
100156216	WINTER HAVEN	FL		06/20/2024		1,576		(126)			(126)		1,450	1,450			
100138073	ORANGE PARK	FL		12/13/2023		1,488		(38)			(38)		1,450	1,450			
100168750	HOLLISTER	CA		09/26/2024		1,556		(106)			(106)		1,450	1,450			
100156146	SUNRISE	FL		07/25/2024		1,614		(163)			(163)		1,450	1,450			
100134973	FORT WALTON BEACH	FL		10/30/2023		1,474		(23)			(23)		1,450	1,450			
100164388	ERIE	CO		08/21/2024		1,300		150			150		1,450	1,450			
100147656	PARADISE VALLEY	AZ		04/04/2024		1,503		(52)			(52)		1,450	1,450			
100075872	ZALTBOMMEL	NLD		11/24/2021		1,479						21	1,500	1,450	(50)		(50)
100159897	MIAMI	FL		08/16/2024		1,568		(118)			(118)		1,450	1,450			
100127287	NEWPORT NEWS	VA		08/30/2023		250		1,201			1,201		1,450	1,450			
100100108	ORLANDO	FL		03/28/2023		1,586		(136)			(136)		1,450	1,450			
100100174	BRIDGETON	NJ		03/17/2023		1,631		(181)			(181)		1,451	1,451			
100099735	KANSAS CITY	MO		02/28/2023		1,548		(97)			(97)		1,451	1,451			
100139104	NEWBURGH	NY		12/28/2023		1,665		(214)			(214)		1,451	1,451			
100151345	RALEIGH	NC		05/10/2024		1,332		119			119		1,451	1,451			
100054498	SAN ANTONIO	TX		03/23/2021		1,685		(234)			(234)		1,451	1,451			
100159569	LA QUINTA	CA		07/15/2024		1,548		(96)			(96)		1,451	1,451			
100140007	ATLANTA	GA		01/09/2024		1,639		(187)			(187)		1,451	1,451			
100155044	PAYSON	AZ		07/19/2024		1,562		(111)			(111)		1,451	1,451			
100102103	COTTAGE GROVE	OR		04/14/2023		1,695		(244)			(244)		1,451	1,451			
100166195	AUSTIN	TX		09/09/2024		1,543		(91)			(91)		1,451	1,451			
100076624	DANVILLE	CA		12/30/2021		2,955		(1,503)			(1,503)		1,452	1,452			
100150746	PENDERGRASS	GA		05/06/2024		1,261		190			190		1,450	1,452		1	1
100070132	ATLANTA	GA		09/01/2021		1,416		36			36		1,452	1,452			
100103215	NEW LONDON	CT		04/21/2023		(7,275)		260			260		(7,015)	1,452		8,467	8,467
100156121	STATEN ISLAND	NY		06/18/2024		1,678		(227)			(227)		1,452	1,452			
100091233	ORLANDO	FL		01/31/2023		1,686		(234)			(234)		1,452	1,452			
100136125	PLAINFIELD	IL		12/18/2023		1,456		(4)			(4)		1,452	1,452			
100179640	SUTTER CREEK	CA		11/21/2024		1,514		(61)			(61)		1,452	1,452			
100011749	TOBACCOVILLE	NC		03/08/2017		897		555			555		1,452	1,452			
100142389	SANDWICH	IL		03/15/2024		1,697		(245)			(245)		1,452	1,452			
100014669	CHARLOTTE	NC		09/27/2017		1,249		203			203		1,452	1,452			
100089746	SUMMERVILLE	SC		12/02/2022		1,890		(438)			(438)		1,452	1,452			
100164197	TULARE	CA		08/21/2024		1,600		(148)			(148)		1,452	1,452			
100160205	WIMAUMA	FL		07/18/2024		1,258		194			194		1,452	1,452			
100141530	CORPUS CHRISTI	TX		01/30/2024		1,482		(30)			(30)		1,452	1,452			
100141527	SALT LAKE CITY	UT		01/30/2024		1,591		(138)			(138)		1,452	1,452			
100045656	KANSAS CITY	MO		11/25/2020		1,846		(394)			(394)		1,452	1,452			
100151205	BARSTOW	CA		05/10/2024		1,493		(40)			(40)		1,453	1,453			
100108218	EAST HAVEN	CT		05/24/2023		1,744		(291)			(291)		1,453	1,453			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120169	CITRUS SPRINGS	FL		08/14/2023		1,433		20			20		1,453	1,453			
100055388	HERNANDO	FL		03/23/2021		1,850		(397)			(397)		1,453	1,453			
100134579	DUBLIN	OH		10/30/2023		1,615		(162)			(162)		1,453	1,453			
100133956	PHILADELPHIA	PA		10/25/2023		1,578		(125)			(125)		1,453	1,453			
100152292	OKLAHOMA CITY	OK		05/17/2024		1,224		228			228		1,453	1,453			
100152294	OKLAHOMA CITY	OK		05/17/2024		1,224		228			228		1,453	1,453			
100114309	HOUSTON	TX		06/29/2023		375		1,077			1,077		1,453	1,453			
100151452	DULUTH	GA		05/10/2024		1,542		(89)			(89)		1,453	1,453			
100142835	HUBBARD LAKE	MI		02/09/2024		1,575		(122)			(122)		1,453	1,453			
100151486	ROSENBERG	TX		05/10/2024		1,493		(40)			(40)		1,453	1,453			
100115133	CHICAGO	IL		07/17/2023		1,596		(143)			(143)		1,453	1,453			
100153241	CONROE	TX		05/30/2024		1,339		113			113		1,452	1,453		1	1
100161740	DORAL	FL		07/30/2024		1,666		(213)			(213)		1,453	1,453			
100086527	WENDELL	NC		09/30/2022		1,841		(388)			(388)		1,453	1,453			
100160377	THOUSAND OAKS	CA		09/06/2024		1,638		(185)			(185)		1,453	1,453			
100112457	HAVRE	MT		06/29/2023		817		636			636		1,454	1,454			
100091583	GLEN BURNIE	MD		03/07/2023		1,846		(392)			(392)		1,454	1,454			
100147182	WAILUKU	HI		03/28/2024		1,620		(166)			(166)		1,454	1,454			
100029111	PINE BLUFF	AR		10/26/2018		212		1,242			1,242		1,454	1,454			
100134334	DAVENPORT	FL		10/27/2023		1,743		(289)			(289)		1,454	1,454			
100067868	CHESAPEAKE	VA		09/23/2021		1,687		(233)			(233)		1,454	1,454			
100153872	NEW BEDFORD	MA		06/05/2024		1,447		7			7		1,454	1,454			
100151514	LAVEEN	AZ		05/10/2024		1,489		(35)			(35)		1,454	1,454			
100141354	PORT CHARLOTTE	FL		01/30/2024		1,634		(180)			(180)		1,454	1,454			
100103069	SAINT PETERSBURG	FL		06/22/2023		1,681		(227)			(227)		1,454	1,454			
100141868	HILLSIDE	NJ		03/27/2024		1,810		(356)			(356)		1,454	1,454			
100161447	PLANO	TX		07/30/2024		1,505		(54)			(54)		1,452	1,454		2	2
100045784	RIPLEY	NY		11/25/2020		1,571		(116)			(116)		1,454	1,454			
100117039	MEMPHIS	TN		07/20/2023		1,125		329			329		1,454	1,454			
100114912	BELLEVIEW	FL		07/13/2023		1,509		(54)			(54)		1,456	1,454		(2)	(2)
100103719	HUMBLE	TX		05/08/2023		1,765		(310)			(310)		1,454	1,454			
100166055	FULSHEAR	TX		09/06/2024		1,460		(5)			(5)		1,454	1,454			
100139434	JACKSONVILLE	FL		12/28/2023		1,701		(247)			(247)		1,454	1,454			
100164014	SATELLITE BEACH	FL		08/21/2024		1,797		(343)			(343)		1,454	1,454			
100028788	NEW PORT RICHEY	FL		10/26/2018		1,244		211			211		1,455	1,455			
100141500	CAPE CORAL	FL		01/30/2024		1,541		(87)			(87)		1,455	1,455			
100151626	LAS VEGAS	NV		05/10/2024		1,530		(75)			(75)		1,455	1,455			
100100194	POUGHKEEPSIE	NY		03/17/2023		1,568		(114)			(114)		1,455	1,455			
100162036	WOODBURY	MN		07/31/2024		1,677		(222)			(222)		1,455	1,455			
100081559	MIDDLETOWN	OH		03/14/2022		1,482		(27)			(27)		1,455	1,455			
100169368	LA HABRA	CA		09/27/2024		1,520		(65)			(65)		1,455	1,455			
100151623	HUTTO	TX		05/10/2024		1,487		(32)			(32)		1,455	1,455			
100151378	DENTON	TX		05/10/2024		1,524		(69)			(69)		1,455	1,455			
100050111	BRENTWOOD	CA		11/20/2020		1,417		38			38		1,455	1,455			
100146323	PUNTA GORDA	FL		03/19/2024		1,694		(239)			(239)		1,455	1,455			
100120555	WEST POINT	CA		08/18/2023		1,697		(242)			(242)		1,455	1,455			
100162703	BOULDER	CO		08/12/2024		1,496		(40)			(40)		1,455	1,455			
100044359	CLINTON	AR		11/19/2020		1,539		(84)			(84)		1,455	1,455			
100064332	ALLENTOWN	PA		07/01/2021		1,347		99			99		1,446	1,456		10	10
100148818	NACOGDOCHES	TX		04/17/2024		1,618		(162)			(162)		1,456	1,456			
100153398	ELLENSBURG	WA		05/30/2024		1,617		(162)			(162)		1,456	1,456			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140205	SPRING	TX		01/11/2024		1,761		(305)			(305)		1,456	1,456			
100079002	BEATRICE	NE		02/24/2022		1,546		(89)			(89)		1,456	1,456			
100150828	GARLAND	TX		05/08/2024		1,532		(76)			(76)		1,456	1,456			
100150490	KREMMLING	CO		05/03/2024		1,570		(113)			(113)		1,456	1,456			
100162555	UNIVERSITY PLACE	WA		08/12/2024		1,558		(102)			(102)		1,456	1,456			
100141917	DANVILLE	IN		03/27/2024		1,490		(33)			(33)		1,456	1,456			
100061555	ROTTERDAM	NLD		06/30/2021		1,468						101	1,569	1,457	(112)		(112)
100135167	BETHLEHEM	PA		12/15/2023		1,480		(23)			(23)		1,457	1,457			
100013371	KISSIMMEE	FL		05/25/2017		940		517			517		1,457	1,457			
100151214	RALEIGH	NC		05/10/2024		1,432		26			26		1,457	1,457			
100090721	JACKSONVILLE	FL		12/29/2022		1,587		(130)			(130)		1,457	1,457			
100158752	DENVER	CO		07/10/2024		1,575		(118)			(118)		1,457	1,457			
100131879	LA CROSSE	WI		10/06/2023		1,553		(95)			(95)		1,458	1,458			
100108303	KISSIMMEE	FL		05/24/2023		1,665		(207)			(207)		1,459	1,458		(1)	(1)
100053650	ASHEBORO	NC		03/23/2021		(1,676)		3,133			3,133		1,458	1,458			
100111947	UPPER MARLBORO	MD		06/29/2023		990		468			468		1,458	1,458			
100108086	TAMPA	FL		05/24/2023		1,653		(195)			(195)		1,458	1,458			
100135871	GILCHRIST	TX		11/13/2023		1,795		(337)			(337)		1,458	1,458			
100147774	CHAPEL HILL	NC		04/08/2024		1,537		(79)			(79)		1,458	1,458			
100013349	WAUKEGAN	IL		05/25/2017		791		667			667		1,458	1,458			
100126341	COVINGTON	KY		08/30/2023		1,554		(96)			(96)		1,458	1,458			
100031342	FRESNO	CA		03/29/2019		856		602			602		1,459	1,459			
100071632	ATHENS	GA		10/14/2021		1,637		(179)			(179)		1,459	1,459			
100139239	EASTON	PA		12/28/2023		589		869			869		1,459	1,459			
100154073	PUYALLUP	WA		06/06/2024		1,548		(89)			(89)		1,459	1,459			
100053998	WARREN	MI		03/23/2021		1,828		(369)			(369)		1,459	1,459			
100174943	KATY	TX		10/31/2024		1,387		72			72		1,459	1,459			
100119821	WINTER HAVEN	FL		08/08/2023		1,576		(117)			(117)		1,459	1,459			
100159246	ROCKLIN	CA		07/15/2024		1,590		(131)			(131)		1,459	1,459			
100141650	ANTIOCH	TN		01/30/2024		1,524		(65)			(65)		1,459	1,459			
100138140	MIAMI	FL		12/14/2023		1,438		22			22		1,460	1,460			
100047111	OLMSTED FALLS	OH		11/20/2020		1,923		(463)			(463)		1,460	1,460			
100055001	MEMPHIS	TN		03/23/2021		2,324		(865)			(865)		1,460	1,460			
100155059	DURANGO	CO		07/19/2024		1,562		(102)			(102)		1,460	1,460			
100141330	CLEARWATER	FL		01/30/2024		1,147		313			313		1,460	1,460			
100159881	COOPER CITY	FL		08/16/2024		1,620		(160)			(160)		1,460	1,460			
100103613	HOUSTON	TX		05/08/2023		1,581		(121)			(121)		1,460	1,460			
100143103	ENID	OK		02/16/2024		1,485		(25)			(25)		1,460	1,460			
100130374	MORONGO VALLEY	CA		09/28/2023		1,696		(235)			(235)		1,461	1,461			
100118658	CHARLOTTE	NC		07/25/2023		1,626		(166)			(166)		1,461	1,461			
100112953	MELBOURNE	FL		06/29/2023		506		955			955		1,461	1,461			
100061938	JACKSONVILLE	FL		07/01/2021		1,543		(82)			(82)		1,461	1,461			
100068283	CENTER LINE	MI		08/25/2021		1,623		(162)			(162)		1,461	1,461			
100165492	TUCSON	AZ		08/29/2024		1,907		(82)			(82)		1,825	1,461		(364)	(364)
100161310	FUQUAY VARINA	NC		07/25/2024		1,541		(81)			(81)		1,461	1,461			
100068322	KINGWOOD	TX		08/25/2021		1,702		(241)			(241)		1,461	1,461			
100031472	SACRAMENTO	CA		03/29/2019		1,074		387			387		1,461	1,461			
100090719	BENSON	AZ		12/29/2022		1,571		(110)			(110)		1,461	1,461			
100152908	WILMINGTON	NC		05/22/2024		1,459		2			2		1,461	1,461			
100150984	GLENDALE	AZ		05/08/2024		1,492		(31)			(31)		1,461	1,461			
100114123	OAK CREEK	WI		06/29/2023		783		678			678		1,461	1,461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140248	WILMINGTON	DE		01/18/2024		1,553		(92)			(92)		1,461	1,461			
100140249	WILMINGTON	DE		01/18/2024		1,553		(92)			(92)		1,461	1,461			
100159256	FORT WORTH	TX		07/15/2024		1,563		(102)			(102)		1,461	1,461			
100151132	CAPE CORAL	FL		05/09/2024		1,506		(45)			(45)		1,461	1,461			
100128034	MONTGOMERY	AL		09/08/2023		1,311		151			151		1,461	1,461			
100161496	WILLIAMSBURG	VA		07/30/2024		1,509		(50)			(50)		1,459	1,461		2	2
100148414	SPRING	TX		04/12/2024		1,177		284			284		1,461	1,461			
100139242	WESLEY CHAPEL	FL		12/28/2023		1,470		(8)			(8)		1,461	1,461			
100160057	LAS VEGAS	NV		07/17/2024		1,481		(22)			(22)		1,459	1,462		2	2
100156468	FORT WORTH	TX		06/24/2024		1,352		109			109		1,462	1,462			
100132486	DETROIT	MI		11/03/2023		1,468		(6)			(6)		1,462	1,462			
100148203	NAPLES	FL		04/12/2024		1,552		(90)			(90)		1,462	1,462			
100109052	MACON	GA		06/05/2023		1,545		(83)			(83)		1,462	1,462			
100060884	KANSAS CITY	MO		06/01/2021		1,447		15			15		1,462	1,462			
100151360	LUMBERTON	NJ		05/10/2024		1,502		(40)			(40)		1,462	1,462			
100141002	NORTH HOLLYWOOD AREA	CA		02/20/2024		1,567		(104)			(104)		1,463	1,463			
100153900	LOMPOC	CA		06/05/2024		1,510		(47)			(47)		1,463	1,463			
100082219	SAN JOSE DEL CABO	MEX		04/14/2022		1,463							1,463	1,463			
100168517	PORT ORCHARD	WA		09/25/2024		1,531		(68)			(68)		1,463	1,463			
100144039	PILOT POINT	TX		03/07/2024		1,454		9			9		1,463	1,463			
100161150	TEMPE	AZ		07/24/2024		1,629		(167)			(167)		1,463	1,463			
100149367	PRINCETON	TX		04/24/2024		1,226		237			237		1,463	1,463			
100149368	PRINCETON	TX		04/24/2024		1,226		237			237		1,463	1,463			
100147397	MERRITT ISLAND	FL		05/08/2024		1,566		(103)			(103)		1,463	1,463			
100174695	HUNTINGTON BEACH	CA		10/31/2024		1,330		133			133		1,463	1,463			
100109895	TYLER	TX		06/22/2023		1,539		(76)			(76)		1,463	1,463			
100078973	LOUISVILLE	KY		02/24/2022		1,484		(20)			(20)		1,463	1,463			
100134772	KISSIMMEE	FL		10/30/2023		567		896			896		1,464	1,464			
100126305	TRENTON	NJ		08/30/2023		1,586		(122)			(122)		1,464	1,464			
100150969	TUSCALOOSA	AL		05/08/2024		1,314		150			150		1,464	1,464			
100152708	ZEBULON	NC		05/17/2024		1,288		175			175		1,463	1,464		1	1
100114086	CLEMENTON	NJ		06/29/2023		247		1,217			1,217		1,464	1,464			
100160907	SAINT PETERSBURG	FL		07/24/2024		1,527		(63)			(63)		1,464	1,464			
100154606	EAST FALMOUTH	MA		06/14/2024		1,455		9			9		1,464	1,464			
100128761	BALTIMORE	MD		09/21/2023		1,649		(185)			(185)		1,464	1,464			
100162093	LAKE HAVASU CITY	AZ		07/31/2024		1,498		(34)			(34)		1,464	1,464			
100147203	MONTICELLO	NY		03/28/2024		1,523		(59)			(59)		1,464	1,464			
100132553	NEDERLAND	TX		11/03/2023		1,639		(175)			(175)		1,464	1,464			
100167087	WOODINVILLE	WA		09/13/2024		1,806		(342)			(342)		1,464	1,464			
100153950	GARDNER	MA		06/05/2024		1,608		(143)			(143)		1,464	1,464			
100161524	MESA	AZ		07/30/2024		1,333		129			129		1,463	1,464		2	2
100114517	ROWLETT	TX		06/29/2023		1,820		(356)			(356)		1,464	1,464			
100114550	DEL RIO	TX		06/29/2023		1,513		(48)			(48)		1,464	1,464			
100133530	DREXEL HILL	PA		10/19/2023		1,527		(62)			(62)		1,465	1,465			
100126683	ROYAL PALM BEACH	FL		08/30/2023		1,135		330			330		1,465	1,465			
100151007	POCATELLO	ID		05/08/2024		1,486		(21)			(21)		1,465	1,465			
100103272	WILMINGTON	DE		04/27/2023		1,842		(377)			(377)		1,465	1,465			
100054282	WASHINGTON	DC		03/23/2021		1,838		(373)			(373)		1,465	1,465			
100148839	FORNEY	TX		04/17/2024		1,607		(142)			(142)		1,465	1,465			
100152309	SEGUIN	TX		05/17/2024		1,171		294			294		1,465	1,465			
100118093	KNOXVILLE	TN		07/20/2023		1,721		(256)			(256)		1,465	1,465			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132425	NORTH EAST	MD		11/03/2023		1,404		61			61		1,465	1,465			
100152239	OGDEN	UT		05/17/2024		1,556		(91)			(91)		1,465	1,465			
100134959	FRESNO	CA		10/30/2023		1,534		(69)			(69)		1,465	1,465			
100150614	MESQUITE	TX		05/03/2024		1,531		(65)			(65)		1,465	1,465			
100152470	GLENDALE	AZ		05/16/2024		1,723		(257)			(257)		1,465	1,465			
100142920	SAN ANTONIO	FL		02/09/2024		1,487		(23)			(23)		1,464	1,465		1	1
100151451	GARDNERVILLE	NV		05/10/2024		1,568		(102)			(102)		1,466	1,466			
100139112	FORT WORTH	TX		12/28/2023		1,535		(70)			(70)		1,466	1,466			
100156417	SACRAMENTO	CA		06/24/2024		1,514		(48)			(48)		1,466	1,466			
100151510	CHARLOTTE	NC		05/10/2024		1,596		(131)			(131)		1,466	1,466			
100139293	EAST PATCHOGUE	NY		12/28/2023		1,512		(46)			(46)		1,466	1,466			
100156473	JERSEY CITY	NJ		06/24/2024		1,421		45			45		1,466	1,466			
100134325	WALDO	OH		10/27/2023		1,822		(356)			(356)		1,466	1,466			
100143571	CAPE CORAL	FL		02/21/2024		(1,677)		3,143			3,143		1,466	1,466			
100143713	ORTING	WA		02/26/2024		1,627		(161)			(161)		1,466	1,466			
100127717	LAWRENCEVILLE	GA		09/08/2023		1,527		(61)			(61)		1,466	1,466			
100111179	MCCOOLE	MD		06/29/2023		275		1,192			1,192		1,466	1,466			
100110961	COLUMBUS	OH		06/29/2023		800		667			667		1,467	1,467			
100139632	LAREDO	TX		12/28/2023		1,587		(120)			(120)		1,467	1,467			
100154922	APEX	NC		07/19/2024		1,494		(27)			(27)		1,467	1,467			
100143378	DAVENPORT	FL		02/16/2024		1,554		(87)			(87)		1,467	1,467			
100028061	KEYSTONE HEIGHTS	FL		10/26/2018		914		553			553		1,467	1,467			
100164420	RENTON	WA		08/21/2024		1,554		(87)			(87)		1,467	1,467			
100141321	KISSIMMEE	FL		01/30/2024		1,501		(34)			(34)		1,467	1,467			
100138417	NORTH CHARLESTON	SC		12/18/2023		1,769		(302)			(302)		1,467	1,467			
100149101	GRANBURY	TX		04/19/2024		1,750		(282)			(282)		1,467	1,467			
100163172	ELK GROVE	CA		08/13/2024		1,607		(143)			(143)		1,464	1,467		3	3
100152929	BROOMFIELD	CO		06/27/2024		1,752		(285)			(285)		1,467	1,467			
100148515	SANTA CLARITA	CA		04/12/2024		1,667		(201)			(201)		1,466	1,467		1	1
100112532	VIRGINIA BEACH	VA		06/29/2023		565		903			903		1,468	1,468			
100150640	TUCSON	AZ		05/06/2024		1,589		(122)			(122)		1,468	1,468			
100090316	OAK RIDGE	TN		01/06/2023		1,881		(411)			(411)		1,469	1,468		(2)	(2)
100151595	SAN BERNARDINO	CA		05/10/2024		1,594		(126)			(126)		1,468	1,468			
100090038	LAS VEGAS	NV		01/13/2023		1,598		(130)			(130)		1,468	1,468			
100150753	CASA GRANDE	AZ		05/06/2024		1,349		(37)			(37)		1,312	1,468		156	156
100111591	ATLANTA	GA		06/29/2023		514		954			954		1,468	1,468			
100154799	SAN JOSE	CA		07/19/2024		1,764		(296)			(296)		1,468	1,468			
100151657	FORT WORTH	TX		05/10/2024		1,355		113			113		1,468	1,468			
4010067163	TROY	NY		02/29/2024		1,653		(185)			(185)		1,468	1,468			
100139408	WOODBOURNE	NY		12/28/2023		1,587		(119)			(119)		1,468	1,468			
100129782	FRESNO	CA		09/27/2023		1,765		(296)			(296)		1,468	1,468			
100136110	WOODRIDGE	IL		12/18/2023		1,673		(205)			(205)		1,468	1,468			
100046340	ALBION	PA		11/25/2020		1,591		(123)			(123)		1,468	1,468			
100148776	MYRTLE BEACH	SC		04/17/2024		1,640		(172)			(172)		1,468	1,468			
100012663	DISTRICT HEIGHTS	MD		05/25/2017		1,023		445			445		1,468	1,468			
100047615	CLEARWATER	FL		11/20/2020		959		509			509		1,469	1,469			
100090574	ZAANDAM	NLD		12/28/2022		1,516						(59)	1,457	1,469		12	12
100161080	TUSTIN	CA		07/24/2024		1,630		(161)			(161)		1,469	1,469			
100113996	FAIRBURN	GA		06/29/2023		847		622			622		1,469	1,469			
100153863	LAS VEGAS	NV		06/05/2024		1,796		(327)			(327)		1,469	1,469			
100029432	ELK GROVE	CA		10/26/2018		1,410		59			59		1,469	1,469			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109021	CORONA	CA		05/31/2023		1,628		(159)			(159)		1,469	1,469			
100138719	KISSIMMEE	FL		02/02/2024		1,830		(361)			(361)		1,469	1,469			
100115189	WATERBURY	CT		07/17/2023		1,609		(140)			(140)		1,469	1,469			
100071426	TILBURG	NLD		09/30/2021		1,488						69	1,557	1,469	(88)		(88)
100135206	BROKEN BOW	OK		11/07/2023		1,578		(106)			(106)		1,472	1,469		(3)	(3)
100031053	HESPERIA	CA		03/29/2019		1,282		188			188		1,469	1,469			
100128527	HIALEAH	FL		09/15/2023		1,488		(19)			(19)		1,469	1,469			
100140761	BENSALEM	PA		01/22/2024		1,694		(224)			(224)		1,469	1,469			
100013030	HANOVER PARK	IL		05/25/2017		979		490			490		1,470	1,470			
100152803	FAYETTEVILLE	GA		05/22/2024		1,932		(462)			(462)		1,470	1,470			
100147107	CASTAIC	CA		05/08/2024		1,518		(48)			(48)		1,470	1,470			
100075492	CADWELL	GA		12/01/2021		1,644		(174)			(174)		1,470	1,470			
100144106	FRESNO	CA		03/07/2024		1,465		5			5		1,470	1,470			
100061228	SAINT LOUIS	MO		06/01/2021		1,458		12			12		1,470	1,470			
100150814	CARY	NC		05/08/2024		1,569		(99)			(99)		1,470	1,470			
100149320	BREINIGSVILLE	PA		04/24/2024		1,544		(74)			(74)		1,470	1,470			
100078628	DEN HAAG	NLD		01/26/2022		1,498						27	1,525	1,470	(55)		(55)
100113046	MOUNT PLEASANT	OH		06/29/2023		1,013		347			347		1,360	1,470		110	110
100149728	TRENTON	NJ		04/26/2024		1,544		(74)			(74)		1,470	1,470			
100017717	BRIDGETON	NJ		04/26/2018		348		1,122			1,122		1,470	1,470			
100156623	SHERMAN OAKS	CA		06/24/2024		1,563		(93)			(93)		1,470	1,470			
100137900	METHUEN	MA		12/08/2023		1,713		(242)			(242)		1,470	1,470			
100111565	LITHONIA	GA		06/29/2023		441		1,030			1,030		1,470	1,470			
100128782	VIRGINIA BEACH	VA		09/21/2023		1,393		77			77		1,470	1,470			
100102100	HOUMA	LA		04/14/2023		1,620		(150)			(150)		1,471	1,471			
100148265	PLAINFIELD	IL		04/12/2024		1,592		(122)			(122)		1,471	1,471			
100127664	NICEVILLE	FL		09/08/2023		1,665		(194)			(194)		1,471	1,471			
100112567	KOKOMO	IN		06/29/2023		1,220		251			251		1,471	1,471			
100165077	ROSWELL	GA		08/28/2024		1,686		(215)			(215)		1,471	1,471			
100152321	SHERRILLS FORD	NC		05/17/2024		1,318		153			153		1,471	1,471			
100151512	KISSIMMEE	FL		05/10/2024		1,485		(14)			(14)		1,471	1,471			
100067586	ALAMO	TX		09/23/2021		1,729		(257)			(257)		1,471	1,471			
100148033	MELISSA	TX		04/10/2024		1,641		(169)			(169)		1,471	1,471			
100010996	LAUDERHILL	FL		01/27/2017		1,049		422			422		1,471	1,471			
100080772	VERO BEACH	FL		03/24/2022		1,607		(136)			(136)		1,471	1,471			
100103688	GARLAND	TX		05/08/2023		1,577		(106)			(106)		1,471	1,471			
100103122	KANSAS CITY	MO		04/21/2023		1,584		(112)			(112)		1,471	1,471			
100151301	MYRTLE BEACH	SC		05/10/2024		1,290		182			182		1,472	1,472			
100141386	HAVERTOWN	PA		01/30/2024		1,622		(151)			(151)		1,472	1,472			
100148881	CONCORD	NC		04/17/2024		1,590		(118)			(118)		1,472	1,472			
100155021	TUCKER	GA		07/19/2024		1,680		(208)			(208)		1,472	1,472			
100163800	OREGON CITY	OR		09/27/2024		1,654		(182)			(182)		1,472	1,472			
100025729	NEEDLES	CA		09/20/2018		1,417		55			55		1,472	1,472			
100114165	LAKE HAVASU CITY	AZ		06/29/2023		326		1,146			1,146		1,472	1,472			
100103043	SHAKER HEIGHTS	OH		06/22/2023		1,774		(302)			(302)		1,472	1,472			
100155042	MARIETTA	GA		07/19/2024		1,677		(205)			(205)		1,472	1,472			
100157995	ARCADIA	CA		07/09/2024		1,539		(67)			(67)		1,472	1,472			
100113159	TENAFLY	NJ		06/29/2023		1,389		83			83		1,472	1,472			
100044050	HOUMA	LA		08/19/2020		1,075		398			398		1,472	1,472			
100143894	ANNAPOLIS	MD		03/06/2024		1,777		(305)			(305)		1,472	1,472			
100091227	NEW BEDFORD	MA		01/31/2023		1,791		(318)			(318)		1,472	1,472			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100165527	CYPRESS	TX		08/29/2024		1,485		(15)			(15)		1,470	1,473		3	3
100112478	COLUMBIA	TN		06/29/2023		819		653			653		1,473	1,473			
100160222	CRESCENT LAKE	OR		07/18/2024		1,555		(83)			(83)		1,473	1,473			
100141239	HUMBLE	TX		01/30/2024		1,579		(106)			(106)		1,473	1,473			
100161044	FREDERICK	MD		07/24/2024		1,593		(120)			(120)		1,473	1,473			
100146857	PHOENIX	AZ		03/21/2024		1,545		(71)			(71)		1,473	1,473			
100055786	LEHIGH ACRES	FL		03/23/2021		2,047		(574)			(574)		1,473	1,473			
100150942	LAGRANGE	GA		05/08/2024		1,603		(130)			(130)		1,473	1,473			
100128818	PAGOSA SPRINGS	CO		09/21/2023		1,595		(122)			(122)		1,473	1,473			
100153308	ROTONDA WEST	FL		05/30/2024		1,572		(99)			(99)		1,473	1,473			
100126356	KANSAS CITY	MO		08/30/2023		1,540		(67)			(67)		1,473	1,473			
100141339	LEWIS CENTER	OH		01/30/2024		330		1,143			1,143		1,473	1,473			
100164410	WESLEY CHAPEL	FL		08/21/2024		1,532		(58)			(58)		1,473	1,473			
100143722	MIAMI	FL		02/26/2024		1,848		(374)			(374)		1,473	1,473			
100115256	SCRANTON	PA		07/17/2023		1,572		(98)			(98)		1,473	1,473			
100102155	HOUSTON	TX		04/14/2023		1,917		(443)			(443)		1,474	1,474			
100132382	FORT MOHAVE	AZ		11/03/2023		1,391		83			83		1,474	1,474			
100155933	ARVADA	CO		06/17/2024		1,539		(67)			(67)		1,472	1,474		2	2
100142572	CHARLOTTE	NC		02/08/2024		1,547		(73)			(73)		1,474	1,474			
100100277	DES PLAINES	IL		03/24/2023		1,700		(215)			(215)		1,485	1,474		(11)	(11)
100157688	NEW SMYRNA BEACH	FL		06/28/2024		1,661		(187)			(187)		1,474	1,474			
100148446	RIVERSIDE	NJ		04/12/2024		1,562		(88)			(88)		1,474	1,474			
100014163	VERO BEACH	FL		05/25/2017		1,379		95			95		1,474	1,474			
100156010	CHARLOTTE	NC		06/18/2024		1,608		(134)			(134)		1,474	1,474			
100064673	LYNCHBURG	VA		07/14/2021		1,754		(280)			(280)		1,474	1,474			
100101887	FORT LAUDERDALE	FL		04/06/2023		1,798		(323)			(323)		1,474	1,474			
100153721	LOS ANGELES (SAN PEDRO AREA)	CA		07/11/2024		1,720		(246)			(246)		1,474	1,474			
100075804	KNOXVILLE	TN		12/01/2021		1,547		(72)			(72)		1,475	1,475			
100155911	ATLANTA	GA		06/17/2024		1,319		(92)			(92)		1,227	1,475		248	248
100117892	MIAMI BEACH	FL		07/20/2023		1,761		(286)			(286)		1,475	1,475			
100100055	ATLANTA	GA		03/28/2023		1,682		(208)			(208)		1,475	1,475			
100139131	SPANISH FORK	UT		12/28/2023		1,676		(201)			(201)		1,475	1,475			
100079070	MCKENNEY	VA		02/24/2022		1,534		(59)			(59)		1,475	1,475			
100155226	OCOEE	FL		07/19/2024		1,708		(233)			(233)		1,475	1,475			
100173296	REDMOND	OR		10/30/2024		1,580		(104)			(104)		1,475	1,475			
100053727	LORETTO	PA		03/23/2021		1,727		(251)			(251)		1,475	1,475			
100165865	TOMBALL	TX		08/29/2024		1,822		(346)			(346)		1,475	1,475			
100151246	SALT LAKE CITY	UT		05/10/2024		1,562		(87)			(87)		1,475	1,475			
100136781	KANSAS CITY	MO		11/27/2023		1,555		(80)			(80)		1,475	1,475			
100152379	BENTONVILLE	AR		05/17/2024		1,581		(106)			(106)		1,476	1,476			
100091491	KANSAS CITY	MO		01/20/2023		1,546		(70)			(70)		1,476	1,476			
100140634	HASLET	TX		01/19/2024		2,078		(602)			(602)		1,476	1,476			
100031119	LAS VEGAS	NV		03/29/2019		1,017		459			459		1,476	1,476			
100152284	LANHAM	MD		05/17/2024		1,393		83			83		1,476	1,476			
100063249	ASHLAND	KY		07/01/2021		1,439		37			37		1,476	1,476			
100130308	SUMMERFIELD	FL		09/28/2023		1,777		(301)			(301)		1,476	1,476			
100110015	HYPOLUXO	FL		06/23/2023		1,739		(114)			(114)		1,625	1,476		(149)	(149)
100076073	WARREN	MI		01/07/2022		1,596		(120)			(120)		1,476	1,476			
100166029	ALPHARETTA	GA		09/06/2024		1,846		(369)			(369)		1,476	1,476			
100027793	PRESCOTT VALLEY	AZ		10/26/2018		1,488		(11)			(11)		1,476	1,476			
100151416	MELISSA	TX		05/10/2024		1,489		(12)			(12)		1,477	1,477			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141230	VALRICO	FL		01/30/2024		1,597		(120)			(120)		1,477	1,477			
100140012	WILLIAMSON	NY		01/09/2024		1,557		(80)			(80)		1,477	1,477			
100100213	WATERBURY	CT		03/17/2023		1,557		(80)			(80)		1,477	1,477			
100155101	SAN DIEGO	CA		07/19/2024		1,547		(70)			(70)		1,477	1,477			
100043908	CENTEREACH	NY		08/19/2020		1,485		(8)			(8)		1,477	1,477			
100053692	AMELIA CT HSE	VA		03/23/2021		1,210		(134)			(134)		1,076	1,477		401	401
100154775	AUSTIN	TX		07/19/2024		1,546		(69)			(69)		1,477	1,477			
100151522	NORRIDGE	IL		05/10/2024		1,586		(108)			(108)		1,477	1,477			
100136925	SAN TAN VALLEY	AZ		11/28/2023		1,474		4			4		1,477	1,477			
100158860	FERNANDINA BEACH	FL		07/12/2024		1,659		(182)			(182)		1,477	1,477			
100088031	ATLANTA	GA		10/25/2022		1,706		(228)			(228)		1,478	1,478			
100141252	WATERBURY	CT		01/30/2024		1,519		(41)			(41)		1,478	1,478			
100153650	LIBERTY HILL	TX		05/31/2024		1,657		(179)			(179)		1,478	1,478			
100151972	SUCHES	GA		06/14/2024		1,888		(410)			(410)		1,478	1,478			
100055845	LAS VEGAS	NV		03/23/2021		2,007		(530)			(530)		1,477	1,478		1	1
100152577	AUSTIN	TX		05/17/2024		1,476		1			1		1,477	1,478		2	2
100150912	WOODSTOCK	GA		05/08/2024		1,582		(104)			(104)		1,478	1,478			
100160879	LOS ANGELES	CA		07/24/2024		1,658		(180)			(180)		1,478	1,478			
100143332	ATLANTA	GA		02/16/2024		1,597		(119)			(119)		1,478	1,478			
100112837	YORK	PA		06/29/2023		466		1,013			1,013		1,479	1,479			
100147758	MANCHESTER	NH		04/08/2024		1,511		(32)			(32)		1,479	1,479			
100011513	JACKSONVILLE	FL		03/08/2017		500		979			979		1,479	1,479			
100136943	BELMONT	NC		11/28/2023		1,413		66			66		1,479	1,479			
100152231	FRESNO	CA		05/17/2024		1,492		(13)			(13)		1,479	1,479			
100153909	WARREN	MI		06/05/2024		1,675		(196)			(196)		1,479	1,479			
100053919	NEW ORLEANS	LA		03/23/2021		2,301		(822)			(822)		1,479	1,479			
100147044	DOVER	OH		03/27/2024		1,580		(101)			(101)		1,479	1,479			
100157871	PRESCOTT	AZ		07/09/2024		1,426		53			53		1,479	1,479			
100117156	PEMBROKE PINES	FL		07/20/2023		(2,384)		3,863			3,863		1,479	1,479			
100126990	NEW ORLEANS	LA		08/30/2023		621		858			858		1,479	1,479			
100075474	HILLSBORO	IN		12/01/2021		1,621		(142)			(142)		1,479	1,479			
100164707	POWAY	CA		08/23/2024		1,602		(122)			(122)		1,479	1,479			
100100137	FORT LAUDERDALE	FL		03/28/2023		1,561		(82)			(82)		1,479	1,479			
100083936	DALLAS	TX		07/12/2022		1,307		172			172		1,479	1,479			
100128108	CINCINNATI	OH		09/08/2023		1,561		(82)			(82)		1,479	1,479			
100153701	SCHERTZ	TX		05/31/2024		1,648		(168)			(168)		1,480	1,480			
100161068	SURPRISE	AZ		07/24/2024		1,265		215			215		1,480	1,480			
100163935	LOS ANGELES	CA		10/04/2024		1,685		(205)			(205)		1,480	1,480			
100101965	WARWICK	RI		04/14/2023		1,602		(123)			(123)		1,480	1,480			
100153648	MELBOURNE	FL		05/31/2024		1,607		(127)			(127)		1,480	1,480			
100133822	POINCIANA	FL		10/20/2023		1,515		(35)			(35)		1,480	1,480			
100128531	MIAMI	FL		09/15/2023		1,750		(270)			(270)		1,480	1,480			
100138739	BOCA RATON	FL		02/02/2024		1,784		(304)			(304)		1,480	1,480			
100064854	PATERSON	NJ		07/14/2021		1,648		(168)			(168)		1,480	1,480			
100047533	NILES	OH		11/20/2020		1,724		(244)			(244)		1,480	1,480			
100000511	WILMINGTON	DE		09/27/2016		1,545		(65)			(65)		1,480	1,480			
100171849	LAS VEGAS	NV		10/17/2024		1,518		(38)			(38)		1,480	1,480			
100158706	KISSIMMEE	FL		07/10/2024		1,558		(78)			(78)		1,480	1,480			
100158893	PALM BAY	FL		07/12/2024		1,256		224			224		1,480	1,480			
100049976	BEAVERTON	OR		11/20/2020		1,875		(394)			(394)		1,481	1,480		(1)	(1)
100156526	NORTH LAS VEGAS	NV		06/24/2024		1,356		124			124		1,480	1,480			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137854	MIAMI	FL		12/08/2023		1,545		(64)			(64)		1,480	1,480			
100132761	KATY	TX		11/03/2023		1,554		(74)			(74)		1,480	1,480			
100153879	FRESNO	CA		06/05/2024		1,820		(339)			(339)		1,480	1,480			
100139478	SPRING	TX		12/28/2023		1,536		(55)			(55)		1,480	1,480			
100100592	JOSHUA TREE	CA		04/27/2023		1,776		(295)			(295)		1,481	1,481			
100152015	NORTH CHARLESTON	SC		06/14/2024		1,568		(87)			(87)		1,481	1,481			
100109996	FRANKLIN TOWNSHIP	NJ		06/22/2023		1,542		(61)			(61)		1,481	1,481			
100147275	PORT CHARLOTTE	FL		03/28/2024		1,538		(57)			(57)		1,481	1,481			
100075622	FOND DU LAC	WI		12/01/2021		1,666		(186)			(186)		1,481	1,481			
100101784	THOMASVILLE	GA		03/31/2023		1,596		(115)			(115)		1,481	1,481			
100142002	PROVIDENCE VILLAGE	TX		02/29/2024		1,680		(199)			(199)		1,481	1,481			
100133826	RACINE	WI		10/20/2023		1,698		(216)			(216)		1,481	1,481			
100151827	INDIO	CA		05/10/2024		1,636		(154)			(154)		1,481	1,481			
100152533	ARLINGTON	TX		05/17/2024		1,338		142			142		1,480	1,481		1	1
100150583	MECHANICSBURG	PA		05/03/2024		1,508		(26)			(26)		1,481	1,481			
100139442	WATERBURY	CT		12/28/2023		1,642		(160)			(160)		1,482	1,482			
100149813	PAWTUCKET	RI		04/29/2024		1,562		(81)			(81)		1,482	1,482			
100091631	RIVERDALE	GA		03/07/2023		1,825		(344)			(344)		1,482	1,482			
100129804	MOHAVE VALLEY	AZ		09/27/2023		1,622		(141)			(141)		1,482	1,482			
100128312	RICHMOND	VA		09/14/2023		1,708		(226)			(226)		1,482	1,482			
100088920	EDGEWATER	FL		11/15/2022		1,862		(380)			(380)		1,482	1,482			
100146396	FAIRFIELD	CA		03/19/2024		1,741		(259)			(259)		1,482	1,482			
100134892	MONTICELLO	NY		10/30/2023		1,030		452			452		1,483	1,483			
100152025	ROCKFORD	IL		05/14/2024		1,550		(68)			(68)		1,483	1,483			
100171184	LEHI	UT		11/22/2024		1,476		6			6		1,483	1,483			
100131890	COLUMBUS	OH		10/06/2023		1,390		93			93		1,483	1,483			
100142633	ATLANTA	GA		02/08/2024		1,648		(166)			(166)		1,483	1,483			
100116249	DECATUR	GA		07/20/2023		1,060		422			422		1,483	1,483			
100135950	BAY POINT	CA		11/15/2023		1,665		(183)			(183)		1,483	1,483			
100140179	BOCA RATON	FL		01/11/2024		1,582		(99)			(99)		1,483	1,483			
100142516	WHITESBORO	TX		02/08/2024		1,476		7			7		1,483	1,483			
100109268	GREENVILLE	SC		07/21/2023		1,837		(354)			(354)		1,483	1,483			
100165323	MIDDLETOWN	CA		08/29/2024		1,491		(7)			(7)		1,483	1,483			
100148030	ROUND ROCK	TX		04/10/2024		1,511		(28)			(28)		1,483	1,483			
100151631	TOWNSEND	GA		05/10/2024		1,501		(18)			(18)		1,483	1,483			
100147814	COLLINGSWOOD	NJ		04/08/2024		1,580		(97)			(97)		1,483	1,483			
100150840	GLENDALE	AZ		05/08/2024		1,468		16			16		1,483	1,483			
100146919	WINSTON	OR		03/26/2024		1,660		(178)			(178)		1,482	1,483		1	1
100159492	ENGLEWOOD	CO		07/15/2024		1,647		(164)			(164)		1,484	1,484			
100113889	RAEFORD	NC		06/29/2023		386		1,098			1,098		1,484	1,484			
100126584	CLINTON	ME		08/30/2023		1,740		(256)			(256)		1,484	1,484			
100173187	BAKERSFIELD	CA		10/30/2024		1,556		(72)			(72)		1,484	1,484			
100114611	BELDING	MI		06/29/2023		1,624		(140)			(140)		1,484	1,484			
100164701	TORRANCE	CA		08/23/2024		1,615		(131)			(131)		1,484	1,484			
100017158	IRON STATION	NC		04/26/2018		797		687			687		1,484	1,484			
100169855	ZEPHYRHILLS	FL		09/30/2024		901		124			124		1,025	1,484		459	459
100153092	BRADENTON	FL		06/27/2024		1,427		57			57		1,484	1,484			
100049576	PHOENIX	AZ		11/20/2020		1,912		(428)			(428)		1,484	1,484			
100134475	POUGHKEEPSIE	NY		10/30/2023		1,783		(299)			(299)		1,484	1,484			
100159028	GARDENA	CA		08/15/2024		1,669		(185)			(185)		1,484	1,484			
100150699	NEW HAVEN	CT		05/06/2024		1,692		(210)			(210)		1,482	1,484		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028150	MONROE	NY		10/26/2018		1,261		224			224		1,484	1,484			
100147619	CAYCE	SC		04/04/2024		1,545		(61)			(61)		1,484	1,484			
100153298	SEYMOUR	TN		05/30/2024		1,305		179			179		1,484	1,484			
100045284	ELK CITY	OK		11/25/2020		934		550			550		1,485	1,485			
100057571	HAGERSTOWN	MD		06/30/2021		1,543		(58)			(58)		1,485	1,485			
100057510	HAGERSTOWN	MD		06/30/2021		1,583		(98)			(98)		1,485	1,485			
100060425	GREENFIELD	IN		06/01/2021		1,470		15			15		1,485	1,485			
100160217	CONWAY	SC		07/18/2024		1,462		23			23		1,485	1,485			
100161769	NEWARK	NJ		07/31/2024		1,480		5			5		1,485	1,485			
100120562	PHOENIX	AZ		08/18/2023		1,960		(475)			(475)		1,485	1,485			
100147942	ANNA	TX		04/08/2024		1,584		(99)			(99)		1,485	1,485			
100143023	BRIDGEPORT	CT		02/12/2024		1,436		49			49		1,485	1,485			
100157964	TITUSVILLE	FL		07/09/2024		1,548		(62)			(62)		1,485	1,485			
100134059	RINGWOOD	NJ		10/25/2023		1,566		(80)			(80)		1,486	1,486			
100139171	BRADENTON	FL		12/28/2023		845		641			641		1,486	1,486			
100109942	MERIDEN	CT		06/22/2023		1,620		(135)			(135)		1,486	1,486			
100153478	HEMPSTEAD	NY		05/30/2024		1,630		(144)			(144)		1,486	1,486			
100155608	NEW BRAUNFELS	TX		06/18/2024		1,598		(111)			(111)		1,486	1,486			
100161084	WINDSOR	CO		07/24/2024		1,334		152			152		1,486	1,486			
100150611	KATY	TX		05/03/2024		1,454		32			32		1,486	1,486			
100111320	MONTAGUE	NJ		06/29/2023		1,696		(210)			(210)		1,486	1,486			
100135875	MAGNOLIA	TX		11/13/2023		1,488		(2)			(2)		1,486	1,486			
100164052	RIVERSIDE	CA		08/21/2024		1,632		(146)			(146)		1,486	1,486			
100053504	ROCKY MOUNT	NC		03/23/2021		1,780		(293)			(293)		1,487	1,487			
100151116	HUMMELSTOWN	PA		05/08/2024		1,592		(106)			(106)		1,487	1,487			
100147916	DEPOE BAY	OR		04/08/2024		1,535		(48)			(48)		1,487	1,487			
100158885	BRADENTON	FL		07/12/2024		1,376		111			111		1,487	1,487			
100046360	ELDRED	NY		11/25/2020		1,310		177			177		1,487	1,487			
100013226	MORENO VALLEY	CA		05/25/2017		1,279		208			208		1,487	1,487			
100151053	BRADENTON	FL		05/08/2024		1,566		(79)			(79)		1,487	1,487			
100046098	ROUND ROCK	TX		11/25/2020		1,602		(115)			(115)		1,487	1,487			
100157655	CARLSBAD	CA		06/28/2024		1,492		(5)			(5)		1,487	1,487			
100134388	CLIFTON	NJ		10/27/2023		1,505		(18)			(18)		1,487	1,487			
100150653	PEMBROKE	FL		05/06/2024		1,624		(138)			(138)		1,486	1,487		2	2
100158517	BUENA PARK	CA		07/10/2024		1,505		(18)			(18)		1,487	1,487			
100148222	FORNEY	TX		04/12/2024		1,591		(104)			(104)		1,487	1,487			
100054035	LAKE ORION	MI		03/23/2021		2,067		(580)			(580)		1,487	1,487			
100132671	WESLEY CHAPEL	FL		11/03/2023		1,444		44			44		1,488	1,488			
100128885	LEXINGTON	KY		09/21/2023		1,627		(139)			(139)		1,488	1,488			
100153624	SAVANNAH	GA		05/31/2024		1,654		(166)			(166)		1,488	1,488			
100088894	WHITING	IN		11/15/2022		1,625		(137)			(137)		1,488	1,488			
100142068	EL PASO	TX		02/29/2024		1,704		(217)			(217)		1,488	1,488			
100153400	PATERSON	NJ		05/30/2024		1,535		(47)			(47)		1,488	1,488			
100153401	PATERSON	NJ		05/30/2024		1,535		(47)			(47)		1,488	1,488			
100100142	SAVANNAH	GA		03/28/2023		1,588		(101)			(101)		1,488	1,488			
100134096	SHASTA LAKE	CA		12/08/2023		1,640		(152)			(152)		1,488	1,488			
100166173	EMERALD ISLE	NC		09/09/2024		1,639		(151)			(151)		1,488	1,488			
100158671	WHITE HOUSE	TN		07/10/2024		1,357		131			131		1,488	1,488			
100103822	MEMPHIS	TN		05/10/2023		1,564		(76)			(76)		1,488	1,488			
100148700	SAINT SIMONS ISLAND	GA		04/17/2024		1,633		(144)			(144)		1,488	1,488			
100148061	WYLIE	TX		04/10/2024		1,784		(295)			(295)		1,489	1,489			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164103	SEBRING	FL		08/21/2024		1,419		70			70		1,489	1,489			
100140555	GLENDALE	AZ		01/19/2024		1,661		(172)			(172)		1,489	1,489			
100152954	MANDEVILLE	LA		06/27/2024		1,587		(99)			(99)		1,489	1,489			
100147845	PROVIDENCE VILLAGE	TX		04/08/2024		1,571		(82)			(82)		1,489	1,489			
100153365	BROOKVILLE	IN		05/30/2024		1,602		(114)			(114)		1,489	1,489			
100102970	JACKSONVILLE	FL		06/22/2023		1,658		(169)			(169)		1,489	1,489			
100102971	JACKSONVILLE	FL		06/22/2023		1,658		(170)			(170)		1,489	1,489			
100157631	GARDEN CITY	NY		06/28/2024		1,265		224			224		1,489	1,489			
100012072	TAMPA	FL		03/08/2017		1,347		142			142		1,489	1,489			
100152725	PORT SAINT LUCIE	FL		05/22/2024		1,627		(138)			(138)		1,489	1,489			
100160549	WORCESTER	MA		07/19/2024		1,368		121			121		1,489	1,489			
100141488	OSAWATOMIE	KS		01/30/2024		1,676		(187)			(187)		1,489	1,489			
100150860	EVANS	GA		05/08/2024		1,497		(8)			(8)		1,489	1,489			
100148299	CENTERTON	AR		04/12/2024		1,480		9			9		1,489	1,489			
100164787	OCEAN CITY	MD		08/26/2024		1,623		(134)			(134)		1,489	1,489			
100167616	MOUNT PLEASANT	SC		09/19/2024		1,452		37			37		1,489	1,489			
100080333	AMSTERDAM	NLD		02/22/2022		1,516						38	1,554	1,489	(64)		(64)
100126408	ATLANTA	GA		08/30/2023		1,588		(99)			(99)		1,489	1,489			
100074591	RICHMOND	KY		12/01/2021		1,617		(128)			(128)		1,489	1,489			
100119773	CHICAGO	IL		08/08/2023		1,624		(135)			(135)		1,490	1,490			
100165770	SANIBEL	FL		08/29/2024		1,508		(18)			(18)		1,490	1,490			
100103508	PENSACOLA	FL		05/08/2023		1,638		(149)			(149)		1,490	1,490			
100141556	SAN BERNARDINO	CA		01/30/2024		1,596		(106)			(106)		1,490	1,490			
100083979	WEEKI WACHEE	FL		07/12/2022		1,412		78			78		1,490	1,490			
100151524	CLEARWATER	FL		05/10/2024		1,437		53			53		1,490	1,490			
100070305	AMSTERDAM	NLD		08/31/2021		1,503						97	1,600	1,490	(110)		(110)
100159413	WOODSTOCK	MD		07/15/2024		1,662		(171)			(171)		1,490	1,490			
100134449	PLYMOUTH	PA		10/30/2023		1,677		(186)			(186)		1,490	1,490			
100146865	DERBY	CT		03/21/2024		1,613		(123)			(123)		1,490	1,490			
100154587	SANTA CLARITA	CA		06/14/2024		1,546		(55)			(55)		1,490	1,490			
100142273	PHOENIX	AZ		03/15/2024		1,919		(429)			(429)		1,490	1,490			
100134005	KANSAS CITY	MO		10/25/2023		1,576		(86)			(86)		1,491	1,491			
100047232	RENO	NV		11/20/2020		1,593		(102)			(102)		1,491	1,491			
100130246	COLUMBIA	SC		09/28/2023		1,828		(338)			(338)		1,491	1,491			
100143955	ELLENWOOD	GA		02/29/2024		1,831		(340)			(340)		1,491	1,491			
100119028	OCALA	FL		07/27/2023		1,810		(319)			(319)		1,491	1,491			
100158115	PROVO	UT		07/09/2024		2,055		(93)			(93)		1,963	1,491		(471)	(471)
100164971	ESTERO	FL		08/28/2024		1,776		(285)			(285)		1,491	1,491			
100109738	MARIETTA	GA		06/16/2023		1,609		(118)			(118)		1,491	1,491			
100131674	INDIANAPOLIS	IN		10/06/2023		1,526		(34)			(34)		1,491	1,491			
100103286	BURLINGTON	NJ		04/27/2023		1,601		(109)			(109)		1,491	1,491			
100063831	PARSONS	KS		07/01/2021		1,510		(19)			(19)		1,491	1,491			
100152277	SARATOGA SPRINGS	NY		05/17/2024		1,501		(9)			(9)		1,492	1,492			
100143354	BAY HARBOR ISLANDS	FL		02/16/2024		1,667		(175)			(175)		1,492	1,492			
100147810	WOODRUFF	SC		04/08/2024		1,519		(27)			(27)		1,492	1,492			
100141734	WOODSTOCK	GA		01/30/2024		1,773		(281)			(281)		1,492	1,492			
100126838	PITTSTON	PA		08/30/2023		1,315		178			178		1,492	1,492			
100157760	SEBASTOPOL	CA		07/02/2024		1,674		(181)			(181)		1,492	1,492			
100156529	HENDERSON	NV		06/24/2024		1,354		139			139		1,492	1,492			
100144278	SOMERS	NY		03/07/2024		1,554		(61)			(61)		1,492	1,492			
100091463	MEMPHIS	TN		01/20/2023		1,614		(122)			(122)		1,492	1,492			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152297	WESTAMPTON	NJ		05/17/2024		1,574		(82)			(82)		1,493	1,493			
100071798	BELLEVIEW	FL		10/14/2021		1,759		(266)			(266)		1,493	1,493			
100137915	STATESVILLE	NC		12/12/2023		1,490		3			3		1,493	1,493			
100169294	NORCO	CA		09/27/2024		1,622		(129)			(129)		1,493	1,493			
100164475	PASO ROBLES	CA		08/21/2024		1,611		(118)			(118)		1,493	1,493			
100155539	WOODBRIDGE	VA		06/18/2024		1,669		(176)			(176)		1,493	1,493			
100142533	LELAND	NC		02/08/2024		1,567		(73)			(73)		1,493	1,493			
100113922	IRVINE	CA		06/29/2023		1,640		(147)			(147)		1,493	1,493			
100152714	COLUMBUS	OH		05/17/2024		1,457		35			35		1,492	1,493		1	1
100025670	VILLA RICA	GA		09/20/2018		1,036		457			457		1,493	1,493			
100067030	ALVARADO	TX		08/02/2021		1,474		19			19		1,493	1,493			
100164057	FONTANA	CA		08/21/2024		1,671		(178)			(178)		1,493	1,493			
100013700	FORT MYERS	FL		05/25/2017		1,430		64			64		1,493	1,493			
100101671	SAN ANTONIO	TX		04/26/2023		1,555		(62)			(62)		1,493	1,493			
100159399	BOISE	ID		07/15/2024		1,650		(156)			(156)		1,494	1,494			
100159240	FUQUAY VARINA	NC		07/15/2024		1,623		(130)			(130)		1,494	1,494			
100065820	GREENBELT	MD		07/23/2021		1,663		(169)			(169)		1,494	1,494			
100126383	PHILADELPHIA	PA		08/30/2023		1,585		(91)			(91)		1,494	1,494			
100158084	FOREST HILL	TX		07/09/2024		2,075		14			14		2,088	1,494		(594)	(594)
100017600	PLAINVILLE	CT		04/26/2018		1,159		335			335		1,494	1,494			
100149604	RALEIGH	NC		04/26/2024		1,665		(171)			(171)		1,494	1,494			
100165884	TEMPLE CITY	CA		08/30/2024		1,556		(62)			(62)		1,494	1,494			
100025127	ORLANDO	FL		09/20/2018		1,145		350			350		1,494	1,494			
100150630	LAKE FREDERICK	VA		05/03/2024		1,561		(67)			(67)		1,495	1,495			
100143106	MONTEAGLE	TN		02/16/2024		1,607		(113)			(113)		1,495	1,495			
100134061	DERBY	CT		10/25/2023		1,639		(145)			(145)		1,495	1,495			
100151299	SEGUIN	TX		05/10/2024		1,292		203			203		1,495	1,495			
100138030	NEW ORLEANS	LA		12/13/2023		1,792		(298)			(298)		1,495	1,495			
100141231	IRVING	TX		01/30/2024		1,849		(354)			(354)		1,495	1,495			
100160555	WEST PALM BEACH	FL		07/19/2024		1,889		(394)			(394)		1,495	1,495			
100054489	SAN ANTONIO	TX		03/23/2021		2,190		(695)			(695)		1,495	1,495			
100138191	PLAINFIELD	IL		12/14/2023		1,569		(74)			(74)		1,495	1,495			
100151276	TAMPA	FL		05/10/2024		1,635		(140)			(140)		1,495	1,495			
100054451	BROKEN ARROW	OK		03/23/2021		1,792		(297)			(297)		1,495	1,495			
100109584	AURORA	IL		06/14/2023		1,714		(218)			(218)		1,495	1,495			
100148866	HOUSTON	TX		04/17/2024		1,723		(228)			(228)		1,495	1,495			
100138363	KATY	TX		12/18/2023		1,400		95			95		1,495	1,495			
100079162	CHICAGO	IL		02/24/2022		1,645		(150)			(150)		1,495	1,495			
100116066	RAMSEY	NJ		07/20/2023		1,822		(326)			(326)		1,495	1,495			
100168809	FREDERICK	MD		09/26/2024		1,717		(221)			(221)		1,496	1,496			
100150913	CENTENNIAL	CO		05/08/2024		1,556		(60)			(60)		1,496	1,496			
100088947	LAS VEGAS	NV		11/15/2022		1,559		(64)			(64)		1,496	1,496			
100049685	CHICAGO	IL		11/20/2020		830		666			666		1,496	1,496			
100133100	CARTERSVILLE	GA		11/29/2023		445		1,050			1,050		1,496	1,496			
100144286	NEWTON	NJ		03/07/2024		1,591		(96)			(96)		1,496	1,496			
100128810	STONE MOUNTAIN	GA		09/21/2023		1,854		(358)			(358)		1,496	1,496			
100153366	FORT MYERS	FL		05/30/2024		1,515		(19)			(19)		1,496	1,496			
100048220	COPAKE	NY		11/20/2020		2,385		(889)			(889)		1,496	1,496			
100120514	NORCROSS	GA		08/18/2023		1,762		(266)			(266)		1,496	1,496			
100151002	SUGAR LAND	TX		05/08/2024		1,524		(28)			(28)		1,496	1,496			
100024979	DES MOINES	IA		09/20/2018		853		643			643		1,496	1,496			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074747	ROME	NY		12/01/2021		1,517		(21)			(21)		1,496	1,496			
100114956	NASHVILLE	TN		07/14/2023		1,502		(6)			(6)		1,496	1,496			
100156532	TROUTMAN	NC		06/24/2024		1,316		181			181		1,497	1,497			
100120246	MOUNT PLEASANT	UT		08/18/2023		1,543		(45)			(45)		1,497	1,497			
100142513	HINESVILLE	GA		02/08/2024		1,495		2			2		1,497	1,497			
100010677	IDAHO FALLS	ID		12/23/2016		1,046		451			451		1,497	1,497			
100114684	EAST HARTFORD	CT		06/29/2023		1,540		(42)			(42)		1,497	1,497			
100046000	CLAREMONT	NC		11/25/2020		1,714		(217)			(217)		1,497	1,497			
100152968	SOUTH GATE	CA		06/27/2024		1,850		(353)			(353)		1,497	1,497			
100147427	LAWRENCEVILLE	GA		04/03/2024		1,963		(466)			(466)		1,497	1,497			
100151799	NEW ORLEANS	LA		05/10/2024		1,237		260			260		1,497	1,497			
100152295	SPRING	TX		05/17/2024		1,102		396			396		1,497	1,497			
100142124	RICHMOND	TX		02/29/2024		1,681		(184)			(184)		1,497	1,497			
100109835	NORFOLK	VA		06/22/2023		1,590		(92)			(92)		1,498	1,498			
100154853	EASTVALE	CA		07/19/2024		1,624		(126)			(126)		1,498	1,498			
100114117	WAUNAKEE	WI		06/29/2023		318		1,180			1,180		1,498	1,498			
100151453	GOLD CANYON	AZ		05/10/2024		1,545		(47)			(47)		1,498	1,498			
100169127	FAYETTEVILLE	AR		09/27/2024		1,561		(65)			(65)		1,495	1,498		2	2
403052726	WOODBURY HEIGHTS	NJ		11/04/2024		6,616		(5,118)			(5,118)		1,498	1,498			
100091200	LAKEWOOD	OH		01/31/2023		1,716		(218)			(218)		1,498	1,498			
100071292	RINCON	GA		10/01/2021		1,508		(9)			(9)		1,498	1,498			
100045536	EASTON	PA		11/25/2020		1,527		(28)			(28)		1,498	1,498			
100055003	LEXINGTON	NC		03/23/2021		3,053		(1,554)			(1,554)		1,498	1,498			
100151097	FREDERICKSBURG	VA		05/08/2024		1,684		(185)			(185)		1,499	1,499			
100147119	MIDLOTHIAN	TX		05/08/2024		1,824		(325)			(325)		1,499	1,499			
100091222	SANFORD	FL		01/31/2023		1,813		(314)			(314)		1,499	1,499			
100152422	SHERMAN	TX		05/17/2024		1,598		(100)			(100)		1,499	1,499			
100101764	TRENTON	NJ		03/31/2023		1,668		(170)			(170)		1,499	1,499			
100158482	HOUSTON	TX		07/10/2024		1,742		(243)			(243)		1,499	1,499			
100151481	YUKON	OK		05/10/2024		1,392		107			107		1,499	1,499			
100173928	SEATTLE	WA		10/31/2024		1,307		192			192		1,499	1,499			
100152859	FAYETTEVILLE	NC		05/22/2024		1,657		(157)			(157)		1,499	1,499			
100133981	CHICAGO	IL		10/25/2023		1,592		(93)			(93)		1,499	1,499			
100142153	GARDENA	CA		02/29/2024		1,727		(228)			(228)		1,499	1,499			
100055110	LOWELL	MA		03/23/2021		1,836		(337)			(337)		1,499	1,499			
100160835	SAN JOSE	CA		07/24/2024		1,556		(57)			(57)		1,499	1,499			
100076481	GARY	IN		12/21/2021		1,972		(472)			(472)		1,499	1,499			
100047079	PARTLOW	VA		11/20/2020		2,649		(1,150)			(1,150)		1,499	1,499			
100152322	SPRING	TX		05/17/2024		1,215		285			285		1,500	1,500			
100147965	CYPRESS	TX		04/08/2024		1,466		34			34		1,500	1,500			
100144702	UNITED KINGDOM	GBR		03/12/2024		(2,699)		4,203			4,203		1,504	1,500	(4)		(4)
100139266	WOODLAND HILLS AREA LOS ANGEL	CA		12/28/2023		1,491		9			9		1,500	1,500			
100132532	PENNSAUKEN	NJ		11/03/2023		1,442		58			58		1,500	1,500			
100103609	BURBANK	IL		05/08/2023		1,567		(67)			(67)		1,500	1,500			
100162044	MIAMI	FL		07/31/2024		1,517		(17)			(17)		1,500	1,500			
100157816	DEERFIELD BEACH	FL		08/01/2024		1,659		(159)			(159)		1,500	1,500			
100152701	ACWORTH	GA		05/17/2024		1,374		124			124		1,499	1,500		1	1
100102463	HOLLADAY	UT		06/07/2023		1,435		65			65		1,500	1,500			
100158875	NORTH MYRTLE BEACH	SC		07/12/2024		1,594		(94)			(94)		1,500	1,500			
100101924	BEAR LAKE	MI		04/14/2023		1,716		(216)			(216)		1,500	1,500			
100160532	CAPE MAY COURT HOUSE	NJ		07/19/2024		1,517		(17)			(17)		1,500	1,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142355	LANGHORNE	PA		03/15/2024		1,834		(334)			(334)		1,500	1,500			
100142143	OLDSMAR	FL		02/29/2024		1,978		(477)			(477)		1,500	1,500			
100113618	RIVERDALE	GA		06/29/2023		683		818			818		1,500	1,500			
100031689	BAKERSFIELD	CA		03/29/2019		591		909			909		1,501	1,501			
100151098	SAINT CLOUD	FL		05/08/2024		1,537		(37)			(37)		1,501	1,501			
100152466	MIAMI	FL		05/16/2024		1,644		(143)			(143)		1,501	1,501			
100160916	BLUE RIDGE	GA		07/24/2024		1,611		(110)			(110)		1,501	1,501			
100084862	COLUMBUS	OH		08/02/2022		1,510		(9)			(9)		1,501	1,501			
100108243	SAUGUS	MA		05/24/2023		1,698		(197)			(197)		1,501	1,501			
100150930	HENDERSON	NV		05/08/2024		1,292		209			209		1,501	1,501			
100071686	FRANKLIN	VA		10/14/2021		1,798		(297)			(297)		1,501	1,501			
100151076	POOLER	GA		05/08/2024		1,602		(101)			(101)		1,501	1,501			
100146322	EDMOND	OK		03/19/2024		1,738		(237)			(237)		1,501	1,501			
100156213	HELOTES	TX		06/20/2024		1,649		(148)			(148)		1,501	1,501			
100151310	LEBANON	TN		05/10/2024		1,171		330			330		1,502	1,502			
100053702	LOUISVILLE	KY		03/23/2021		1,958		(456)			(456)		1,502	1,502			
100064942	ABILENE	TX		07/14/2021		1,647		(146)			(146)		1,502	1,502			
100029312	DELANO	CA		10/26/2018		1,223		279			279		1,502	1,502			
100151584	BUCKEYE	AZ		05/10/2024		1,631		(129)			(129)		1,502	1,502			
100154592	SUTHERLAND	VA		06/14/2024		1,631		(130)			(130)		1,502	1,502			
100141867	DANVILLE	IN		03/27/2024		1,504		(2)			(2)		1,502	1,502			
100084423	FARMERS BRANCH	TX		08/12/2022		1,657		(155)			(155)		1,502	1,502			
100139731	UNITED KINGDOM	GBR		12/18/2023		1,511						(12)	1,499	1,502	2		2
100163981	WHITE PLAINS	GA		08/21/2024		1,655		(153)			(153)		1,502	1,502			
100118935	HOUSTON	TX		07/27/2023		1,843		(341)			(341)		1,502	1,502			
100171514	FARMERSVILLE	TX		10/16/2024		1,559		(57)			(57)		1,502	1,502			
100154330	OXNARD	CA		06/07/2024		1,616		(114)			(114)		1,502	1,502			
100152009	PHOENIX	AZ		06/14/2024		1,646		(144)			(144)		1,502	1,502			
100127057	DETROIT	MI		08/30/2023		1,296		206			206		1,502	1,502			
100080204	SCHENECTADY	NY		02/25/2022		1,782		(280)			(280)		1,502	1,502			
100140786	PROVIDENCE	RI		01/22/2024		1,860		(358)			(358)		1,502	1,502			
100148278	SANFORD	FL		04/12/2024		1,632		(130)			(130)		1,503	1,503			
100142806	CYPRESS	TX		02/08/2024		1,704		(201)			(201)		1,503	1,503			
100165672	BURBANK	IL		10/04/2024		1,620		(117)			(117)		1,503	1,503			
100150558	MOORESVILLE	NC		05/03/2024		1,587		(85)			(85)		1,503	1,503			
100134330	GULF SHORES	AL		10/27/2023		1,712		(209)			(209)		1,503	1,503			
100162819	PIGEON FORGE	TN		08/12/2024		1,535		(32)			(32)		1,503	1,503			
100157650	LIGHTHOUSE POINT	FL		06/28/2024		1,543		(41)			(41)		1,503	1,503			
100160056	WILMINGTON	NC		07/17/2024		1,610		(110)			(110)		1,500	1,503		2	2
100114471	LAKELAND	FL		06/29/2023		1,245		258			258		1,503	1,503			
100146562	FORT MILL	SC		03/19/2024		1,819		(316)			(316)		1,503	1,503			
100143642	ROSEDALE	MD		02/22/2024		1,688		(185)			(185)		1,503	1,503			
100148750	COPPERAS COVE	TX		04/17/2024		1,697		(195)			(195)		1,503	1,503			
100090393	TOMBALL	TX		12/28/2022		1,816		(313)			(313)		1,503	1,503			
100119055	NORFOLK	VA		07/27/2023		1,622		(119)			(119)		1,503	1,503			
100088986	LAS VEGAS	NV		11/15/2022		1,587		(84)			(84)		1,503	1,503			
100144102	STREAMWOOD	IL		03/07/2024		1,523		(20)			(20)		1,503	1,503			
100153840	SAN ANTONIO	TX		07/10/2024		1,777		(274)			(274)		1,503	1,503			
100136041	GARNER	NC		11/16/2023		1,884		(380)			(380)		1,503	1,503			
100010979	MAYVIEW	MO		12/23/2016		869		634			634		1,503	1,503			
100083657	WILSON	NC		06/23/2022		1,683		(180)			(180)		1,503	1,503			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149114	TOLLESON	AZ		04/22/2024		1,631		(128)			(128)		1,503	1,503			
100157699	ROOSEVELT	NY		06/28/2024		1,674		(170)			(170)		1,504	1,504			
100133122	CLACKAMAS	OR		11/29/2023		225		1,279			1,279		1,504	1,504			
100148539	DENVER	CO		04/12/2024		1,599		(97)			(97)		1,502	1,504		1	1
100150928	THE COLONY	TX		05/08/2024		1,347		157			157		1,504	1,504			
100118051	MAPLE HEIGHTS	OH		07/20/2023		827		677			677		1,504	1,504			
100119056	NORTH GROSVENORDALE	CT		07/27/2023		1,753		(250)			(250)		1,504	1,504			
100132697	CLEARWATER	FL		11/03/2023		1,482		22			22		1,504	1,504			
100118072	STRATFORD	CT		07/20/2023		1,534		(30)			(30)		1,504	1,504			
100083794	UMATILLA	FL		07/12/2022		1,686		(182)			(182)		1,504	1,504			
100043497	OREM	UT		08/13/2020		1,837		(332)			(332)		1,504	1,504			
100134749	FRESNO	CA		10/30/2023		1,636		(132)			(132)		1,504	1,504			
100128853	TAMPA	FL		09/21/2023		1,681		(177)			(177)		1,505	1,505			
100013575	MERRILLVILLE	IN		05/25/2017		1,189		315			315		1,505	1,505			
100102192	LANCASTER	CA		04/14/2023		1,516		(12)			(12)		1,505	1,505			
100136640	LEXINGTON	KY		11/22/2023		1,584		(80)			(80)		1,505	1,505			
100149658	LONGS	SC		04/26/2024		1,403		102			102		1,505	1,505			
100113735	HOUSTON	TX		06/29/2023		833		672			672		1,505	1,505			
100055777	RIO RICO	AZ		03/23/2021		2,002		(498)			(498)		1,504	1,505		1	1
100165802	CALABASAS	CA		08/29/2024		1,574		(69)			(69)		1,505	1,505			
100046434	MILWAUKEE	WI		11/25/2020		1,906		(401)			(401)		1,505	1,505			
100084602	CROSSVILLE	TN		08/02/2022		1,519		(14)			(14)		1,505	1,505			
100134058	HUDSON	NY		10/25/2023		1,559		(54)			(54)		1,505	1,505			
100133359	CELINA	TX		11/21/2023		1,884		(379)			(379)		1,505	1,505			
4010060622	FRANKFORT	IN		01/10/2024		1,679		(173)			(173)		1,505	1,505			
100103089	DETROIT	MI		04/21/2023		1,668		(163)			(163)		1,506	1,506			
100167069	BONITA SPRINGS	FL		09/13/2024		1,702		(196)			(196)		1,506	1,506			
100146234	BENSALEM	PA		03/19/2024		1,732		(226)			(226)		1,506	1,506			
100151662	HUTTO	TX		05/10/2024		1,457		49			49		1,506	1,506			
100143847	LAKEWAY	TX		02/29/2024		394		1,111			1,111		1,506	1,506			
100143846	LAKEWAY	TX		02/29/2024		395		1,110			1,110		1,506	1,506			
100148281	HUTTO	TX		04/12/2024		1,513		(7)			(7)		1,506	1,506			
100162824	SARATOGA SPRINGS	UT		08/12/2024		1,674		(168)			(168)		1,506	1,506			
100099896	CARSON CITY	NV		03/28/2023		1,695		(189)			(189)		1,506	1,506			
100115565	ATLANTA	GA		07/19/2023		1,618		(112)			(112)		1,506	1,506			
100103048	CLARKSVILLE	TN		06/22/2023		1,692		(186)			(186)		1,506	1,506			
100139703	UNITED KINGDOM	GBR		12/18/2023		1,519						(12)	1,507	1,506	(1)		(1)
100154588	HALETHORPE	MD		06/14/2024		1,634		(127)			(127)		1,506	1,506			
100151371	COLORADO SPRINGS	CO		05/10/2024		1,557		(50)			(50)		1,506	1,506			
4010063201	PHILADELPHIA	PA		04/29/2024		1,601		(94)			(94)		1,506	1,506			
100044881	TULSA	OK		11/19/2020		528		978			978		1,506	1,506			
100136098	NORTH LIBERTY	IA		12/18/2023		1,870		(363)			(363)		1,507	1,507			
100127097	STONEWOOD	WV		08/30/2023		1,748		(242)			(242)		1,507	1,507			
100119743	SCRANTON	PA		08/08/2023		1,578		(71)			(71)		1,507	1,507			
100165911	KNOXVILLE	TN		09/06/2024		1,646		(139)			(139)		1,507	1,507			
100053823	TALLAHASSEE	FL		03/23/2021		1,849		(342)			(342)		1,507	1,507			
100088156	LINCOLN	AL		10/25/2022		1,553		(46)			(46)		1,507	1,507			
100088158	LINCOLN	AL		10/25/2022		1,556		(49)			(49)		1,507	1,507			
100053638	SAINT LOUIS	MO		03/23/2021		1,808		(301)			(301)		1,507	1,507			
100156633	HURRICANE	UT		06/24/2024		1,589		(82)			(82)		1,507	1,507			
100150854	ROCKWALL	TX		05/08/2024		1,587		(80)			(80)		1,507	1,507			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152202	AUBREY	TX		05/17/2024		1,467		40			40		1,507	1,507			
100068314	LAFAYETTE	IN		08/25/2021		1,686		(179)			(179)		1,508	1,507			
100142728	ARCADIA	FL		02/08/2024		1,681		(174)			(174)		1,507	1,507			
100043454	NEW CASTLE	DE		08/13/2020		929		578			578		1,507	1,507			
100150793	EUREKA	CA		05/08/2024		1,644		(137)			(137)		1,507	1,507			
100061112	WAYCROSS	GA		06/01/2021		1,494		13			13		1,508	1,508			
100150977	ST CHARLES	ID		05/08/2024		1,596		(88)			(88)		1,508	1,508			
100149610	HUTTO	TX		04/26/2024		1,564		(56)			(56)		1,508	1,508			
100149391	GAINESVILLE	GA		04/24/2024		1,637		(129)			(129)		1,508	1,508			
100139587	WINTER HAVEN	FL		12/28/2023		1,705		(197)			(197)		1,508	1,508			
100108967	CAMERON	NC		05/31/2023		1,823		(314)			(314)		1,508	1,508			
100137312	NORTH WILDWOOD	NJ		12/01/2023		1,499		10			10		1,508	1,508			
100134652	FORT LAUDERDALE	FL		10/30/2023		131		1,377			1,377		1,508	1,508			
100133101	LONGVIEW	TX		11/29/2023		1,527		(19)			(19)		1,508	1,508			
100135916	IRVINGTON	NJ		11/13/2023		1,675		(166)			(166)		1,508	1,508			
100133811	STROUDSBURG	PA		10/20/2023		1,943		(435)			(435)		1,508	1,508			
100089261	ALLONS	TN		01/26/2023		1,832		(323)			(323)		1,509	1,509			
100150849	WEYMOUTH	MA		05/08/2024		1,559		(50)			(50)		1,509	1,509			
100091777	ARLINGTON HEIGHTS	IL		01/30/2023		1,670		(161)			(161)		1,509	1,509			
100089942	WEST CALDWELL	NJ		01/26/2023		2,503		(994)			(994)		1,509	1,509			
100053460	WILKES BARRE	PA		03/23/2021		2,354		(845)			(845)		1,509	1,509			
100160392	AUSTIN	TX		09/06/2024		1,740		(231)			(231)		1,509	1,509			
100108503	YUCCA VALLEY	CA		05/25/2023		1,539		(30)			(30)		1,509	1,509			
100160371	POMPANO BEACH	FL		09/06/2024		1,680		(171)			(171)		1,509	1,509			
100158559	NEWARK	NJ		07/10/2024		1,744		(234)			(234)		1,509	1,509			
100083403	GORREDIJK	NLD		05/27/2022		1,552						(43)	1,509	1,509			
100054043	SAINT LOUIS	MO		03/23/2021		1,674		(164)			(164)		1,509	1,509			
100109739	DETROIT	MI		06/16/2023		1,629		(118)			(118)		1,511	1,509		(2)	(2)
100161481	OXNARD	CA		07/30/2024		1,562		(55)			(55)		1,507	1,509		2	2
100078816	TOLEDO	OH		02/24/2022		1,520		(10)			(10)		1,509	1,509			
100144511	MORENO VALLEY	CA		04/26/2024		1,633		(123)			(123)		1,510	1,510			
100012828	PALMDALE	CA		05/25/2017		972		538			538		1,510	1,510			
100151018	CONWAY	SC		05/08/2024		1,651		(142)			(142)		1,510	1,510			
100174921	MONTVERDE	FL		10/31/2024		1,249		261			261		1,510	1,510			
100143401	DAVENPORT	FL		02/16/2024		1,726		(216)			(216)		1,510	1,510			
100149452	LAWRENCEVILLE	GA		04/24/2024		1,662		(152)			(152)		1,510	1,510			
100148883	MONROE	NC		04/17/2024		1,615		(104)			(104)		1,510	1,510			
100150646	DALLAS	TX		05/06/2024		1,554		(45)			(45)		1,509	1,510		1	1
100142573	FARMINGTON	AR		02/08/2024		1,676		(165)			(165)		1,510	1,510			
100062144	EAST SYRACUSE	NY		07/01/2021		1,475		35			35		1,511	1,511			
100147936	OCALA	FL		04/08/2024		1,404		107			107		1,511	1,511			
100151209	CIBOLO	TX		05/10/2024		1,311		199			199		1,511	1,511			
100103400	ALVARADO	TX		06/16/2023		1,874		(364)			(364)		1,511	1,511			
100151300	OKLAHOMA CITY	OK		05/10/2024		1,282		229			229		1,511	1,511			
100054351	HUBERT	NC		03/23/2021		1,794		(283)			(283)		1,511	1,511			
100055400	ROUND LAKE BEACH	IL		03/23/2021		1,943		(432)			(432)		1,511	1,511			
100043695	HOLLYWOOD	FL		08/13/2020		1,756		(245)			(245)		1,511	1,511			
100169170	APACHE JUNCTION	AZ		09/27/2024		1,058		73			73		1,130	1,511		381	381
100151698	SALT LAKE CITY	UT		05/10/2024		1,474		37			37		1,511	1,511			
100150865	UNION	NJ		05/08/2024		1,541		(30)			(30)		1,511	1,511			
100103158	COLLEGE PARK	GA		04/21/2023		1,644		(133)			(133)		1,511	1,511			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164422	FRANKLIN	CT		08/21/2024		1,623		(112)			(112)		1,511	1,511			
100147089	PALM BEACH GARDENS	FL		03/28/2024		1,704		(193)			(193)		1,511	1,511			
100131572	PANAMA CITY BEACH	FL		10/05/2023		1,587		(75)			(75)		1,512	1,512			
100149690	RALEIGH	NC		04/26/2024		1,664		(152)			(152)		1,512	1,512			
100134985	MIAMI	FL		10/30/2023		1,753		(241)			(241)		1,512	1,512			
100000276	CHIEFLAND	FL		09/27/2016		1,558		(46)			(46)		1,512	1,512			
100139241	LAKE CHARLES	LA		12/28/2023		1,563		(51)			(51)		1,512	1,512			
100109264	SOAP LAKE	WA		07/21/2023		1,805		(293)			(293)		1,512	1,512			
100162540	CLINTON	WA		08/12/2024		1,671		(158)			(158)		1,512	1,512			
100054870	SHEBOYGAN	WI		03/23/2021		434		1,078			1,078		1,512	1,512			
100099750	CHICAGO	IL		02/28/2023		1,672		(159)			(159)		1,513	1,513			
100126800	SANFORD	FL		08/30/2023		(2,983)		4,496			4,496		1,513	1,513			
100153881	LOS ANGELES	CA		06/05/2024		1,784		(271)			(271)		1,513	1,513			
100067238	FORT SMITH	AR		08/02/2021		1,430		83			83		1,513	1,513			
100053467	SICKLERVILLE	NJ		03/23/2021		1,543		(30)			(30)		1,513	1,513			
100168017	FLOWER MOUND	TX		09/20/2024		1,666		(154)			(154)		1,513	1,513			
100048118	LANHAM	MD		11/20/2020		1,895		(383)			(383)		1,512	1,513		1	1
100127645	SAINT PAUL	MN		09/08/2023		1,706		(194)			(194)		1,512	1,513		1	1
100102778	(TARZANA AREA) LOS ANGELES	CA		06/22/2023		1,621		(107)			(107)		1,513	1,513			
100118165	CHARLOTTE	NC		07/20/2023		1,806		(292)			(292)		1,513	1,513			
100148018	ORLANDO	FL		04/10/2024		1,566		(53)			(53)		1,513	1,513			
100150477	BAKERSFIELD	CA		05/03/2024		1,469		44			44		1,514	1,514			
100055765	BOZEMAN	MT		03/23/2021		1,764		(251)			(251)		1,514	1,514			
100083814	COMPTON	CA		07/12/2022		1,533		(19)			(19)		1,514	1,514			
100164588	MIAMI	FL		08/21/2024		1,582		(68)			(68)		1,514	1,514			
100127003	LISBON	ME		08/30/2023		567		947			947		1,514	1,514			
100150495	LITTLETON	CO		05/03/2024		1,478		36			36		1,514	1,514			
100157527	ALMELO	NLD		06/27/2024		1,527							1,527	1,514	(13)		(13)
100109903	KANSAS CITY	MO		06/22/2023		1,595		(81)			(81)		1,514	1,514			
100138643	AUSTIN	TX		02/02/2024		2,079		(565)			(565)		1,514	1,514			
100140225	SAN ANTONIO	TX		01/11/2024		1,790		(275)			(275)		1,514	1,514			
100151302	MYRTLE BEACH	SC		05/10/2024		1,328		187			187		1,515	1,515			
100137412	HAMPTON	VA		01/11/2024		1,687		(173)			(173)		1,515	1,515			
100156713	WARRENTON	OR		06/26/2024		1,742		(227)			(227)		1,515	1,515			
100148938	DACULA	GA		04/17/2024		1,663		(148)			(148)		1,515	1,515			
100144408	HUTTO	TX		03/07/2024		1,691		(178)			(178)		1,514	1,515		1	1
100148854	FORNEY	TX		04/17/2024		1,626		(111)			(111)		1,515	1,515			
100151602	ORANGE BEACH	AL		05/10/2024		1,659		(144)			(144)		1,515	1,515			
100151398	RICHMOND	VA		05/10/2024		1,665		(150)			(150)		1,515	1,515			
100109886	CHICAGO	IL		06/22/2023		1,610		(95)			(95)		1,515	1,515			
100025162	CAMDEN	SC		09/20/2018		1,229		287			287		1,515	1,515			
100055456	MEDINA	OH		03/23/2021		1,888		(372)			(372)		1,516	1,516			
100066922	FLORISSANT	MO		08/02/2021		1,515		1			1		1,516	1,516			
100147958	FORNEY	TX		04/08/2024		1,578		(63)			(63)		1,516	1,516			
100159253	COLLEGE PLACE	WA		07/15/2024		1,545		(29)			(29)		1,516	1,516			
100043254	HOUSTON	TX		08/13/2020		1,641		(125)			(125)		1,516	1,516			
100157665	SAINT SIMONS ISLAND	GA		06/28/2024		1,805		(289)			(289)		1,516	1,516			
100163821	WESLEY CHAPEL	FL		09/27/2024		1,616		(100)			(100)		1,516	1,516			
100150929	TULARE	CA		05/08/2024		1,332		184			184		1,516	1,516			
100149637	ALBEMARLE	NC		04/26/2024		1,340		176			176		1,516	1,516			
100011128	COLORADO SPRINGS	CO		12/23/2016		1,270		246			246		1,517	1,517			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153334	KATY	TX		05/30/2024		1,391		126			126		1,517	1,517			
100167799	VAN NUYS	CA		09/19/2024		1,826		(309)			(309)		1,517	1,517			
100046981	AVENEL	NJ		11/20/2020		2,698		(1,181)			(1,181)		1,517	1,517			
100137237	RIO RANCHO	NM		11/29/2023		1,580		(63)			(63)		1,517	1,517			
100114032	PLACERVILLE	CO		06/29/2023		494		1,024			1,024		1,517	1,517			
100156478	WEST CHESTER	PA		06/24/2024		1,631		(114)			(114)		1,517	1,517			
100143009	AURORA	CO		02/12/2024		1,612		(95)			(95)		1,517	1,517			
100065208	PHILADELPHIA	PA		07/14/2021		1,580		(63)			(63)		1,518	1,518			
100064679	HUDSON	FL		07/14/2021		1,793		(275)			(275)		1,518	1,518			
100049946	CAPE CORAL	FL		11/20/2020		2,447		(929)			(929)		1,518	1,518			
100137588	SAN ANTONIO	TX		12/08/2023		1,550		(32)			(32)		1,518	1,518			
100128038	FAIRDALE	KY		09/08/2023		1,390		128			128		1,518	1,518			
100126807	TAMPA	FL		08/30/2023		128		1,390			1,390		1,518	1,518			
100156754	CRANBERRY TOWNSHIP	PA		06/26/2024		1,620		(102)			(102)		1,518	1,518			
100054307	SHEFFIELD	PA		03/23/2021		2,476		(958)			(958)		1,518	1,518			
100053879	STATEN ISLAND	NY		03/23/2021		1,985		(467)			(467)		1,518	1,518			
100152434	FORT PIERCE	FL		05/17/2024		1,500		18			18		1,518	1,518			
100102517	HOLLYWOOD	FL		06/07/2023		1,474		44			44		1,518	1,518			
100139159	HESPERIA	CA		12/28/2023		1,664		(146)			(146)		1,518	1,518			
100077232	HEMET	CA		01/03/2022		1,555		(37)			(37)		1,518	1,518			
100113867	AVENTURA	FL		06/29/2023		1,402		134			134		1,537	1,518		(18)	(18)
100071785	JACKSONVILLE	FL		10/14/2021		1,809		(291)			(291)		1,519	1,519			
100138816	DECATUR	TX		12/21/2023		1,677		(158)			(158)		1,519	1,519			
100064691	BRIGANTINE	NJ		07/14/2021		1,766		(247)			(247)		1,519	1,519			
100049824	RICHTON PARK	IL		11/20/2020		1,754		(235)			(235)		1,519	1,519			
100139482	JOHNSTON	RI		12/28/2023		1,752		(233)			(233)		1,519	1,519			
100138726	DEL VALLE	TX		02/02/2024		1,810		(291)			(291)		1,519	1,519			
100055540	WEST BURLINGTON	NY		03/23/2021		1,954		(434)			(434)		1,520	1,519		(1)	(1)
100128035	STEUBEN	ME		09/08/2023		1,541		(23)			(23)		1,519	1,519			
100141112	PHILADELPHIA	PA		01/30/2024		1,586		(67)			(67)		1,519	1,519			
100161323	PHOENIX	AZ		07/25/2024		1,589		(69)			(69)		1,519	1,519			
100013036	BAKERSFIELD	CA		05/25/2017		1,032		488			488		1,519	1,519			
100157685	WINSTON	GA		06/28/2024		1,755		(236)			(236)		1,519	1,519			
100132634	LAWTEY	FL		11/03/2023		1,548		(28)			(28)		1,520	1,520			
100026264	TUCSON	AZ		09/20/2018		960		559			559		1,520	1,520			
100117297	FRESNO	CA		07/20/2023		1,543		(23)			(23)		1,520	1,520			
100126583	COMPTON	CA		08/30/2023		1,707		(187)			(187)		1,520	1,520			
100162288	SAN ANTONIO	FL		09/06/2024		1,885		(365)			(365)		1,520	1,520			
100067217	FORT WASHINGTON	MD		08/02/2021		1,413		107			107		1,520	1,520			
100171744	LEWES	DE		10/17/2024		1,660		(140)			(140)		1,520	1,520			
100171283	LOS ANGELES	CA		10/16/2024		1,739		(219)			(219)		1,520	1,520			
100141033	GRAND SALINE	TX		02/20/2024		1,880		(361)			(361)		1,520	1,520			
100149410	GARNER	NC		04/24/2024		1,641		(121)			(121)		1,520	1,520			
100161504	BRIDGEPORT	CT		07/30/2024		1,597		(79)			(79)		1,518	1,520		2	2
100148066	DAWSONVILLE	GA		04/10/2024		1,697		(177)			(177)		1,520	1,520			
100148306	DENVER	CO		04/12/2024		1,495		25			25		1,520	1,520			
100080330	HEEMSTEDE	NLD		02/22/2022		1,547						38	1,585	1,520		(65)	(65)
100070042	SAN ANTONIO	TX		09/01/2021		1,561		(41)			(41)		1,520	1,520			
100024778	PARMA HEIGHTS	OH		09/20/2018		1,483		38			38		1,520	1,520			
100045858	ALLENTOWN	PA		11/25/2020		1,448		72			72		1,520	1,520			
100165769	BRONX	NY		08/29/2024		1,288		233			233		1,520	1,520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149460	STILLWATER	OK		04/24/2024		1,620		(100)			(100)		1,520	1,520			
100054154	FREDERICKSBURG	VA		03/23/2021		3,614		(2,093)			(2,093)		1,520	1,520			
100012708	NORTH LAS VEGAS	NV		05/25/2017		1,120		401			401		1,521	1,521			
100148010	SIERRA VISTA	AZ		04/10/2024		1,538		(17)			(17)		1,521	1,521			
100012412	ORLANDO	FL		04/28/2017		889		632			632		1,521	1,521			
100012206	RIVERVIEW	FL		03/08/2017		1,194		327			327		1,521	1,521			
100099740	PHILADELPHIA	PA		02/28/2023		1,594		(73)			(73)		1,521	1,521			
100149564	CHARLOTTE	NC		04/26/2024		1,506		15			15		1,521	1,521			
100055206	BIG SPRING	TX		03/23/2021		2,257		(736)			(736)		1,521	1,521			
100071721	WESTLAND	MI		10/14/2021		1,696		(175)			(175)		1,521	1,521			
100117869	WEST PALM BEACH	FL		07/20/2023		1,622		(101)			(101)		1,521	1,521			
100048368	MAPLE SHADE	NJ		11/20/2020		1,676		(155)			(155)		1,521	1,521			
100160053	MORGANTON	GA		07/17/2024		1,641		(120)			(120)		1,521	1,521			
100013369	CHARLESTON	SC		05/25/2017		1,054		467			467		1,522	1,522			
100044224	ALBUQUERQUE	NM		08/19/2020		1,280		241			241		1,522	1,522			
100102839	ROCHESTER	MI		06/22/2023		1,666		(144)			(144)		1,522	1,522			
100146925	MONROE	NC		03/26/2024		1,573		(53)			(53)		1,521	1,522		1	1
100103141	TRENTON	NJ		04/21/2023		1,622		(100)			(100)		1,522	1,522			
100053698	PHILADELPHIA	PA		03/23/2021		1,988		(465)			(465)		1,522	1,522			
100161301	PEMBROKE PINES	FL		07/25/2024		1,662		(140)			(140)		1,522	1,522			
100114711	WALDORF	MD		06/29/2023		1,562		(40)			(40)		1,522	1,522			
100055639	BLANDON	PA		03/23/2021		1,624		(102)			(102)		1,522	1,522			
100111557	DOUGLASVILLE	GA		06/29/2023		699		823			823		1,522	1,522			
100064680	STRONGSVILLE	OH		07/14/2021		1,794		(272)			(272)		1,522	1,522			
100114314	MABLETON	GA		06/29/2023		679		844			844		1,522	1,522			
100158148	HILTON HEAD ISLAND	SC		07/09/2024		1,997		(99)			(99)		1,898	1,522		(376)	(376)
100157840	BUCKEYE	AZ		07/09/2024		1,580		(58)			(58)		1,522	1,522			
100109952	CHICAGO	IL		06/22/2023		1,679		(157)			(157)		1,522	1,522			
100049829	MIAMI	FL		11/20/2020		2,320		(797)			(797)		1,522	1,522			
100148879	CONCORD	NC		04/17/2024		1,659		(137)			(137)		1,522	1,522			
100158086	OREM	UT		07/09/2024		2,193		(66)			(66)		2,128	1,522		(605)	(605)
100148500	HOUSTON	TX		04/12/2024		1,623		(102)			(102)		1,521	1,523		1	1
100138152	JACKSONVILLE	FL		12/14/2023		1,740		(217)			(217)		1,523	1,523			
100118094	CHARLOTTE	NC		07/20/2023		1,597		(74)			(74)		1,523	1,523			
100114439	TRINITY	FL		06/29/2023		531		992			992		1,523	1,523			
100149752	TUCSON	AZ		04/26/2024		1,620		(96)			(96)		1,523	1,523			
100146487	LUSBY	MD		03/19/2024		1,720		(196)			(196)		1,523	1,523			
100112565	FORT LAUDERDALE	FL		06/29/2023		577		946			946		1,523	1,523			
100156899	SHIRLEY	NY		06/27/2024		1,521		3			3		1,524	1,524			
100149549	MOSELEY	VA		04/26/2024		1,760		(237)			(237)		1,524	1,524			
100153249	LEONARD	TX		05/30/2024		1,441		81			81		1,522	1,524		2	2
100143877	AMERICAN CANYON	CA		03/06/2024		1,624		(100)			(100)		1,524	1,524			
100139115	FORNEY	TX		12/28/2023		1,684		(160)			(160)		1,524	1,524			
100165493	LOS ANGELES	CA		08/29/2024		1,546		(25)			(25)		1,521	1,524		3	3
100055341	NEW BRITAIN	CT		03/23/2021		1,824		(300)			(300)		1,524	1,524			
100079394	PHILADELPHIA	PA		03/17/2022		2,042		(518)			(518)		1,524	1,524			
100128770	FORT MOHAVE	AZ		09/21/2023		1,758		(234)			(234)		1,524	1,524			
100149414	VILAS	NC		04/24/2024		1,624		(99)			(99)		1,524	1,524			
100053642	CLEVELAND	OH		03/23/2021		2,184		(660)			(660)		1,524	1,524			
100101791	PHILADELPHIA	PA		03/31/2023		1,611		(87)			(87)		1,524	1,524			
100148441	OCALA	FL		04/12/2024		1,396		128			128		1,524	1,524			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152338	HOUSTON	TX		05/17/2024		1,238		286			286		1,525	1,525			
100044794	FAIRFIELD	OH		11/19/2020		1,873		(349)			(349)		1,525	1,525			
100152666	MAGNOLIA	TX		05/17/2024		1,503		20			20		1,523	1,525		2	2
100164615	LEWES	DE		08/21/2024		1,714		(190)			(190)		1,525	1,525			
100144019	SAVANNAH	GA		03/07/2024		1,503		22			22		1,525	1,525			
100151813	ATLANTA	GA		05/10/2024		1,791		(266)			(266)		1,525	1,525			
100030302	HUDSON	OH		12/20/2018		1,238		287			287		1,525	1,525			
100150016	PFLUGERVILLE	TX		06/07/2024		1,634		(109)			(109)		1,525	1,525			
100010976	GRETNA	FL		12/23/2016		1,342		183			183		1,525	1,525			
100158445	COLORADO SPRINGS	CO		07/10/2024		1,666		(140)			(140)		1,525	1,525			
100162730	LOOKOUT MOUNTAIN	TN		08/12/2024		1,690		(165)			(165)		1,526	1,526			
100119064	GLEN ALLEN	VA		07/27/2023		1,722		(197)			(197)		1,526	1,526			
100143395	ATLANTA	GA		02/16/2024		1,688		(163)			(163)		1,526	1,526			
100148369	NEW BRAUNFELS	TX		04/12/2024		1,430		95			95		1,526	1,526			
100088384	READING	PA		01/06/2023		1,832		(306)			(306)		1,526	1,526			
100101913	ATWATER	CA		04/06/2023		1,654		(128)			(128)		1,526	1,526			
100115620	GRANBY	CO		07/19/2023		1,719		(193)			(193)		1,526	1,526			
100141624	ATLANTA	GA		01/30/2024		1,643		(117)			(117)		1,526	1,526			
100152657	SANTAQUIN	UT		05/17/2024		1,792		(46)			(46)		1,746	1,526		(219)	(219)
100112654	SPRINGFIELD	VT		06/29/2023		492		1,034			1,034		1,526	1,526			
100161386	WINTER GARDEN	FL		07/25/2024		1,654		(128)			(128)		1,526	1,526			
100031301	CHICAGO	IL		03/29/2019		707		819			819		1,526	1,526			
100148335	NORTH PORT	FL		04/12/2024		1,552		(25)			(25)		1,526	1,526			
100137914	GASTONIA	NC		12/12/2023		1,594		(67)			(67)		1,526	1,526			
100088176	CHICAGO	IL		10/25/2022		1,613		(86)			(86)		1,526	1,526			
100169270	STOUGHTON	MA		09/27/2024		1,687		(161)			(161)		1,527	1,527			
100091069	CHICAGO	IL		01/31/2023		1,700		(174)			(174)		1,527	1,527			
100030636	NORTH MIAMI	FL		04/09/2019		773		754			754		1,527	1,527			
100112319	POWER	MT		06/29/2023		1,638		(111)			(111)		1,527	1,527			
100169200	WESTBURY	NY		09/27/2024		1,548		(21)			(21)		1,527	1,527			
100108164	RENO	NV		05/24/2023		1,778		(250)			(250)		1,527	1,527			
100150089	NORTH CHARLESTON	SC		06/14/2024		1,549		(22)			(22)		1,528	1,528			
100066387	CORONA	CA		08/02/2021		1,513		14			14		1,528	1,528			
100169039	LEWISVILLE	TX		09/27/2024		1,631		(105)			(105)		1,526	1,528		2	2
100144117	YUKON	OK		03/07/2024		1,422		106			106		1,528	1,528			
100156873	YONKERS	NY		06/27/2024		1,628		(100)			(100)		1,528	1,528			
100148568	INDIANAPOLIS	IN		04/12/2024		1,608		(81)			(81)		1,526	1,528		1	1
100084668	MIAMI	FL		08/02/2022		1,846		(319)			(319)		1,528	1,528			
100135010	ORLANDO	FL		10/30/2023		1,453		75			75		1,528	1,528			
100138000	BUNKER HILL	WV		12/13/2023		1,499		29			29		1,528	1,528			
100132685	SOUTHGATE	MI		11/03/2023		1,699		(171)			(171)		1,528	1,528			
100115199	SCRANTON	PA		07/17/2023		1,636		(108)			(108)		1,528	1,528			
100112419	TRENTON	NJ		06/29/2023		1,180		348			348		1,528	1,528			
100089993	BROOKLYN CENTER	MN		01/13/2023		1,574		(46)			(46)		1,528	1,528			
100113575	NEWNAN	GA		06/29/2023		329		1,199			1,199		1,528	1,528			
100139429	BLISSFIELD	MI		12/06/2023		1,538		118			118		1,656	1,528		(128)	(128)
100146286	COLORADO SPRINGS	CO		03/19/2024		1,738		(209)			(209)		1,528	1,528			
100149630	DAWSONVILLE	GA		04/26/2024		1,607		(78)			(78)		1,529	1,529			
100158638	AUSTIN	TX		07/10/2024		1,628		(100)			(100)		1,529	1,529			
100127089	CLEVELAND	OH		08/30/2023		1,435		93			93		1,529	1,529			
100031445	MC FARLAND	CA		03/29/2019		110		1,419			1,419		1,529	1,529			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053672	LAKESIDE	CA		03/23/2021		1,961		(432)			(432)		1,529	1,529			
100149194	LAKE ELSINORE	CA		04/22/2024		1,677		(148)			(148)		1,529	1,529			
100053975	ABBOTTSTOWN	PA		03/23/2021		2,025		(496)			(496)		1,529	1,529			
100142998	OCALA	FL		02/12/2024		1,591		(62)			(62)		1,529	1,529			
100155036	COTTONWOOD	AZ		07/19/2024		1,592		(63)			(63)		1,529	1,529			
100169858	MENIFEE	CA		09/30/2024		845		176			176		1,022	1,529		507	507
100151139	LADSON	SC		05/09/2024		1,618		(89)			(89)		1,529	1,529			
100155928	COLUMBUS	OH		06/17/2024		1,932		(147)			(147)		1,785	1,529		(256)	(256)
100147983	CHESAPEAKE	VA		04/10/2024		1,538		(9)			(9)		1,529	1,529			
100055041	GAFFNEY	SC		03/23/2021		1,872		(342)			(342)		1,529	1,529			
100164243	LOS ANGELES	CA		08/21/2024		1,737		(207)			(207)		1,530	1,530			
100115130	LOCKLAND	OH		07/17/2023		1,628		(98)			(98)		1,530	1,530			
100167071	NEW BERLIN	WI		09/13/2024		1,619		(90)			(90)		1,530	1,530			
100108317	BALTIMORE	MD		05/24/2023		1,661		(131)			(131)		1,530	1,530			
100152690	HIALEAH	FL		05/17/2024		1,619		(91)			(91)		1,528	1,530		2	2
100149958	NORTH CHARLESTON	SC		06/07/2024		1,621		(91)			(91)		1,530	1,530			
100151513	CHANDLER	AZ		05/10/2024		1,535		(5)			(5)		1,530	1,530			
100146608	MESA	AZ		03/20/2024		1,616		(86)			(86)		1,530	1,530			
100173099	EATONTON	GA		10/30/2024		1,555		(25)			(25)		1,530	1,530			
100162549	SAN LUIS OBISPO	CA		08/12/2024		1,601		(71)			(71)		1,530	1,530			
100132573	WILKES-BARRE	PA		11/03/2023		1,471		60			60		1,530	1,530			
100079023	PAISLEY	FL		02/24/2022		1,625		(94)			(94)		1,531	1,531			
100153394	SELDEN	NY		05/29/2024		1,508		23			23		1,531	1,531			
100112074	DICKINSON	TX		06/29/2023		1,213		318			318		1,531	1,531			
100013380	PORT ST LUCIE	FL		05/25/2017		1,147		383			383		1,531	1,531			
100151957	WEATHERFORD	TX		06/14/2024		1,479		52			52		1,531	1,531			
100091254	DETROIT	MI		01/31/2023		1,741		(210)			(210)		1,531	1,531			
100151141	SARASOTA	FL		05/09/2024		1,602		(71)			(71)		1,531	1,531			
100065942	ENSCHEDE	NLD		07/30/2021		1,544						106	1,650	1,531	(119)		(119)
100150890	WESTERVILLE	OH		05/08/2024		1,634		(103)			(103)		1,531	1,531			
100115388	TAYLOR	TX		07/17/2023		1,639		(108)			(108)		1,531	1,531			
100109668	ASHEVILLE	NC		06/16/2023		1,803		(272)			(272)		1,531	1,531			
100102573	CONROE	TX		06/07/2023		1,911		(380)			(380)		1,531	1,531			
100119853	DELRAY BEACH	FL		08/10/2023		1,616		(86)			(86)		1,530	1,531		1	1
100141277	WOOLWICH TWP	NJ		01/30/2024		1,787		(255)			(255)		1,532	1,532			
100014444	LEXINGTON	NC		09/27/2017		1,420		112			112		1,532	1,532			
100066835	FLORIDA CITY	FL		08/02/2021		1,528		4			4		1,532	1,532			
100091617	LAS VEGAS	NV		03/07/2023		1,989		(457)			(457)		1,532	1,532			
100044104	LAS VEGAS	NV		08/19/2020		1,482		50			50		1,532	1,532			
100141986	HAMDEN	CT		02/29/2024		1,799		(267)			(267)		1,532	1,532			
100148397	OPELIKA	AL		04/12/2024		1,435		97			97		1,532	1,532			
100154795	LOMPOC	CA		07/19/2024		1,684		(153)			(153)		1,532	1,532			
100136001	SEBRING	FL		11/16/2023		1,736		(204)			(204)		1,532	1,532			
100109986	PLYMOUTH	PA		06/22/2023		1,583		(51)			(51)		1,532	1,532			
100114599	BAKERSFIELD	CA		06/29/2023		1,482		51			51		1,532	1,532			
100149992	OSWEGO	IL		06/07/2024		1,685		(153)			(153)		1,532	1,532			
100103536	EL MONTE	CA		05/08/2023		1,864		(332)			(332)		1,532	1,532			
100091237	ORLANDO	FL		01/31/2023		1,715		(183)			(183)		1,532	1,532			
100138918	GRAYSLAKE	IL		12/21/2023		1,705		(174)			(174)		1,531	1,532		1	1
100153660	SUN CITY CENTER	FL		05/31/2024		1,604		(72)			(72)		1,532	1,532			
100055688	LAKESHORE	FL		03/23/2021		1,712		(180)			(180)		1,532	1,532			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134487	EWING	NJ		10/30/2023		1,736		(203)			(203)		1,532	1,532			
100148572	LEANDER	TX		04/12/2024		1,669		(138)			(138)		1,531	1,533		1	1
100102812	OCALA	FL		06/22/2023		1,863		(331)			(331)		1,533	1,533			
100147539	NAPLES	FL		04/03/2024		1,911		(378)			(378)		1,533	1,533			
100153848	GOLDSBORO	NC		06/05/2024		1,686		(153)			(153)		1,533	1,533			
100024492	SACRAMENTO	CA		09/20/2018		1,501		32			32		1,533	1,533			
100140308	BLOOMINGTON	MN		01/18/2024		1,729		(196)			(196)		1,533	1,533			
100063358	BUFFALO	NY		07/01/2021		1,542		(8)			(8)		1,533	1,533			
100013037	LAS VEGAS	NV		05/25/2017		1,142		391			391		1,533	1,533			
100155323	DENNIS PORT	MA		07/19/2024		1,612		(78)			(78)		1,533	1,533			
100140182	LINCOLNTON	NC		01/11/2024		1,589		(55)			(55)		1,533	1,533			
100133858	MACOMB	MI		10/20/2023		1,571		(38)			(38)		1,534	1,534			
100071713	HORSE CAVE	KY		10/14/2021		1,817		(284)			(284)		1,534	1,534			
100150705	JACKSONVILLE	FL		05/06/2024		1,675		(142)			(142)		1,532	1,534		2	2
100153888	WEEKI WACHEE	FL		06/05/2024		1,460		74			74		1,534	1,534			
100147529	HOMESTEAD	FL		04/03/2024		1,658		(124)			(124)		1,534	1,534			
100152482	CHESAPEAKE	VA		05/16/2024		1,888		(354)			(354)		1,534	1,534			
100137820	ATHENS	GA		12/08/2023		1,574		(40)			(40)		1,534	1,534			
100151477	CUMMING	GA		05/10/2024		1,661		(127)			(127)		1,534	1,534			
100148252	BALTIMORE	MD		04/12/2024		1,566		(32)			(32)		1,534	1,534			
100099801	MILLVILLE	NJ		02/28/2023		1,613		(79)			(79)		1,534	1,534			
100062456	MIDWEST CITY	OK		07/01/2021		1,658		(123)			(123)		1,535	1,535			
100048369	PALM COAST	FL		11/20/2020		1,380		155			155		1,535	1,535			
100138318	KLAMATH FALLS	OR		12/18/2023		1,808		(273)			(273)		1,535	1,535			
100011001	TOBYHANNA	PA		12/23/2016		795		740			740		1,535	1,535			
100162475	COACHELLA	CA		08/07/2024		1,820		(285)			(285)		1,535	1,535			
100103049	INDIANAPOLIS	IN		06/22/2023		1,828		(293)			(293)		1,535	1,535			
100090236	CHICAGO	IL		01/13/2023		1,710		(175)			(175)		1,535	1,535			
100086672	COLUMBUS	GA		09/30/2022		1,633		(98)			(98)		1,535	1,535			
100117834	CLEARWATER	FL		07/20/2023		1,483		52			52		1,535	1,535			
100079053	PHILADELPHIA	PA		02/24/2022		1,578		(43)			(43)		1,535	1,535			
100164561	DALLAS	TX		08/21/2024		1,724		(188)			(188)		1,535	1,535			
100081976	ALMERE	NLD		03/30/2022		1,568						15	1,583	1,535		(47)	(47)
100114074	DETROIT	MI		06/29/2023		1,352		184			184		1,535	1,535			
100100218	CLEVELAND HEIGHTS	OH		03/17/2023		1,609		(74)			(74)		1,536	1,536			
100103410	BOCA RATON	FL		06/16/2023		1,897		(362)			(362)		1,536	1,536			
100054534	SAINT LOUIS	MO		03/23/2021		1,891		(355)			(355)		1,536	1,536			
100141103	MILWAUKEE	WI		01/30/2024		1,617		(81)			(81)		1,536	1,536			
100142114	INDIANAPOLIS	IN		02/29/2024		1,570		(35)			(35)		1,536	1,536			
100133993	SOUTH HOLLAND	IL		10/25/2023		1,644		(108)			(108)		1,536	1,536			
100089273	PHILADELPHIA	PA		01/26/2023		1,944		(408)			(408)		1,536	1,536			
100100060	OCALA	FL		03/28/2023		1,518		18			18		1,536	1,536			
100128317	JONESBORO	GA		09/14/2023		1,657		(121)			(121)		1,536	1,536			
100151067	WENDELL	NC		05/08/2024		1,465		72			72		1,536	1,536			
100147269	FREEPORT	NY		03/28/2024		1,682		(145)			(145)		1,536	1,536			
100054344	JAY PEAK	VT		03/23/2021		1,721		(185)			(185)		1,536	1,536			
100149001	BAYVILLE	NJ		04/19/2024		1,474		63			63		1,536	1,536			
100092069	LAKE CHARLES	LA		02/09/2023		1,607		(70)			(70)		1,537	1,537			
100145896	ACCOKEEK	MD		03/19/2024		1,729		(192)			(192)		1,537	1,537			
100024872	DEARBORN HEIGHTS	MI		09/20/2018		1,157		380			380		1,537	1,537			
100136682	ONTARIO	CA		01/25/2024		1,851		(314)			(314)		1,537	1,537			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136704	MORENO VALLEY	CA		01/25/2024		1,853		(316)			(316)		1,537	1,537			
100158694	GARLAND	KS		07/10/2024		1,631		(94)			(94)		1,537	1,537			
100154607	FRESNO	CA		06/14/2024		1,775		(238)			(238)		1,537	1,537			
100162738	STAMFORD	CT		08/12/2024		1,694		(157)			(157)		1,537	1,537			
100079800	ORLANDO	FL		04/25/2022		1,965		(428)			(428)		1,537	1,537			
100140096	ROCHESTER	NY		01/09/2024		1,684		(147)			(147)		1,537	1,537			
100168623	LAWNDALE	CA		09/25/2024		1,655		(117)			(117)		1,537	1,537			
100055795	CINCINNATI	OH		03/23/2021		561		976			976		1,537	1,537			
100146920	BAKERSFIELD	CA		03/26/2024		1,583		(47)			(47)		1,536	1,537		1	1
100063470	INDIANAPOLIS	IN		07/01/2021		1,618		(81)			(81)		1,537	1,537			
100028786	WINSTONSALEM	NC		10/26/2018		765		773			773		1,537	1,537			
100012677	JACKSONVILLE	FL		05/25/2017		1,276		262			262		1,537	1,537			
100111582	PEACHLAND	NC		06/29/2023		1,378		159			159		1,537	1,537			
100151666	JEANNETTE	PA		05/10/2024		1,561		(23)			(23)		1,538	1,538			
100167438	GRAND TERRACE	CA		09/16/2024		1,567		(30)			(30)		1,538	1,538			
100090092	CHICAGO	IL		01/13/2023		1,595		(57)			(57)		1,538	1,538			
100112781	BIRMINGHAM	AL		06/29/2023		1,983		(446)			(446)		1,538	1,538			
100084822	ANGIER	NC		08/02/2022		1,914		(376)			(376)		1,538	1,538			
100149969	NORTH CHARLESTON	SC		06/07/2024		1,649		(111)			(111)		1,538	1,538			
100141078	PHILADELPHIA	PA		01/30/2024		(1,987)		3,525			3,525		1,538	1,538			
100172883	NEWPORT BEACH	CA		10/25/2024		1,664		(126)			(126)		1,538	1,538			
100161553	WORCESTER	MA		07/30/2024		1,654		(118)			(118)		1,536	1,538		2	2
100161534	CINCINNATI	OH		07/30/2024		1,679		(143)			(143)		1,536	1,538		2	2
100170198	FAIRFAX	VA		10/08/2024		1,650		(112)			(112)		1,538	1,538			
100139522	OSWEGO	IL		12/28/2023		1,819		(281)			(281)		1,538	1,538			
100150062	ASTATULA	FL		06/14/2024		1,748		(210)			(210)		1,538	1,538			
100174019	STEAMBOAT SPRINGS	CO		10/31/2024		1,388		150			150		1,538	1,538			
100157958	DAVENPORT	FL		07/09/2024		1,581		(43)			(43)		1,539	1,539			
100165489	KILLEEN	TX		08/29/2024		1,593		(54)			(54)		1,539	1,539			
100111625	CHICAGO HEIGHTS	IL		06/29/2023		383		1,156			1,156		1,539	1,539			
100012280	RIO RANCHO	NM		04/28/2017		917		622			622		1,539	1,539			
100055044	SPRINGFIELD	MA		03/23/2021		1,771		(232)			(232)		1,539	1,539			
100173435	MCKINNEY	TX		10/29/2024		1,738		(199)			(199)		1,539	1,539			
100090039	WAITSBURG	WA		01/13/2023		1,614		(75)			(75)		1,539	1,539			
100126642	ST LOUIS	MO		08/30/2023		1,307		232			232		1,539	1,539			
100043994	TYLER	TX		08/19/2020		1,750		(211)			(211)		1,539	1,539			
100145816	NASHVILLE	TN		05/08/2024		1,830		(291)			(291)		1,539	1,539			
100139295	ORLANDO	FL		12/28/2023		277		1,263			1,263		1,539	1,539			
100158843	NAPLES	FL		07/12/2024		1,619		(80)			(80)		1,539	1,539			
100138818	SUMMERDALE	AL		12/21/2023		1,648		(109)			(109)		1,539	1,539			
100152235	JACKSONVILLE BEACH	FL		05/17/2024		1,625		(86)			(86)		1,539	1,539			
100064677	LAS VEGAS	NV		07/14/2021		1,810		(270)			(270)		1,540	1,540			
100151331	ROUND ROCK	TX		05/10/2024		1,656		(117)			(117)		1,540	1,540			
100166272	ALEXANDRIA	VA		09/09/2024		1,619		(80)			(80)		1,540	1,540			
100148034	HUTTO	TX		04/10/2024		1,865		(326)			(326)		1,540	1,540			
100147788	AVONDALE	AZ		04/08/2024		1,487		53			53		1,540	1,540			
100165553	BAKERSFIELD	CA		08/29/2024		1,619		(83)			(83)		1,536	1,540		4	4
100126721	VALE	NC		08/30/2023		870		670			670		1,540	1,540			
100057505	BARTLETT	TN		06/30/2021		1,541		(1)			(1)		1,540	1,540			
100148678	POMPANO BEACH	FL		04/16/2024		1,700		(160)			(160)		1,540	1,540			
100143357	BAKERSFIELD	CA		02/16/2024		1,653		(113)			(113)		1,540	1,540			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028739	POTTER	WI		10/26/2018		1,428		112			112		1,540	1,540			
100076030	TUCSON	AZ		01/07/2022		1,590		(50)			(50)		1,540	1,540			
100115257	PEMBERTON TOWNSHIP	NJ		07/17/2023		1,634		(94)			(94)		1,540	1,540			
100159490	FOLSOM	CA		07/15/2024		1,597		(57)			(57)		1,540	1,540			
100088138	ELKO	NV		10/25/2022		1,816		(276)			(276)		1,540	1,540			
100116575	LEESBURG	FL		07/20/2023		1,586		(46)			(46)		1,540	1,540			
100152351	LAS VEGAS	NV		05/17/2024		1,704		(164)			(164)		1,540	1,540			
100080170	JACKSONVILLE	FL		02/25/2022		1,862		(321)			(321)		1,540	1,540			
100165929	LOS ANGELES	CA		09/06/2024		1,731		(191)			(191)		1,540	1,540			
100139404	SOUTH FALLSBURG	NY		12/28/2023		1,674		(134)			(134)		1,540	1,540			
100161922	RICHMOND	CA		07/31/2024		1,526		15			15		1,541	1,541			
100126897	BELLMAWR	NJ		08/30/2023		(1,379)		2,919			2,919		1,541	1,541			
100154515	MIAMI	FL		06/14/2024		1,485		55			55		1,541	1,541			
100148428	SANFORD	NC		04/12/2024		1,367		173			173		1,541	1,541			
100158102	REDINGTON SHORES	FL		07/09/2024		2,034		(112)			(112)		1,921	1,541		(381)	(381)
100149584	KANNAPOLIS	NC		04/26/2024		1,693		(152)			(152)		1,541	1,541			
100114458	DECATUR	GA		06/29/2023		1,468		73			73		1,541	1,541			
100149976	NORTH CHARLESTON	SC		06/07/2024		1,664		(123)			(123)		1,541	1,541			
100152435	STAFFORD	VA		05/17/2024		1,548		(7)			(7)		1,541	1,541			
100157672	PINELLAS PARK	FL		06/28/2024		1,608		(67)			(67)		1,541	1,541			
100135912	DAYTONA BEACH	FL		11/13/2023		1,799		(258)			(258)		1,541	1,541			
100164789	CAPE CORAL	FL		08/26/2024		1,642		(101)			(101)		1,541	1,541			
100164019	INGLEWOOD	CA		08/21/2024		1,737		(196)			(196)		1,541	1,541			
100162882	SENECA	SC		08/12/2024		1,627		(85)			(85)		1,542	1,542			
100103588	DALLAS	TX		05/08/2023		1,818		(277)			(277)		1,542	1,542			
100060415	ROSWELL	NM		06/01/2021		1,533		9			9		1,542	1,542			
100164788	HERTFORD	NC		08/26/2024		1,665		(124)			(124)		1,542	1,542			
100144281	LEHIGH ACRES	FL		03/07/2024		1,560		(19)			(19)		1,542	1,542			
100161787	LAWRENCE	MA		07/31/2024		1,538		4			4		1,542	1,542			
100167424	SUNBURY	OH		09/16/2024		1,575		(34)			(34)		1,542	1,542			
100131717	WARSAW	IN		10/06/2023		1,457		85			85		1,542	1,542			
100045207	DINGMANS FERRY	PA		11/25/2020		1,634		(92)			(92)		1,542	1,542			
100091623	LAS VEGAS	NV		03/07/2023		2,079		(498)			(498)		1,581	1,542		(39)	(39)
100055451	POMPTON PLAINS	NJ		03/23/2021		2,060		(518)			(518)		1,542	1,542			
100147871	LEHIGH ACRES	FL		04/08/2024		1,603		(61)			(61)		1,542	1,542			
100164253	FOUNTAIN VALLEY	CA		08/21/2024		1,576		(33)			(33)		1,542	1,542			
100049677	HIALEAH	FL		11/20/2020		1,812		(269)			(269)		1,543	1,543			
100152710	WAKE FOREST	NC		05/17/2024		1,290		251			251		1,541	1,543		1	1
100152605	HERNANDO BEACH	FL		05/17/2024		1,233		49			49		1,282	1,543		260	260
100113648	MACON	GA		06/29/2023		1,072		471			471		1,543	1,543			
100151210	NEPTUNE	NJ		05/10/2024		1,442		101			101		1,543	1,543			
100155909	CHICAGO	IL		06/17/2024		1,599		(56)			(56)		1,543	1,543			
100130327	DERBY	CT		09/28/2023		1,708		(165)			(165)		1,543	1,543			
100155952	DANBURY	CT		06/17/2024		1,677		(136)			(136)		1,541	1,543		2	2
100089582	LA QUINTA	CA		01/30/2023		1,733		(193)			(193)		1,541	1,543		2	2
100084657	MYRTLE BEACH	SC		08/02/2022		1,842		(299)			(299)		1,543	1,543			
100148836	ODENTON	MD		04/17/2024		1,665		(122)			(122)		1,543	1,543			
100160942	SAN DIEGO	CA		07/24/2024		1,707		(163)			(163)		1,543	1,543			
100141549	CORONA	CA		01/30/2024		1,474		70			70		1,543	1,543			
100136723	MIAMI	FL		01/25/2024		1,617		(74)			(74)		1,543	1,543			
100140024	JEWETT	NY		01/09/2024		1,708		(165)			(165)		1,543	1,543			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140068	LEWISVILLE	TX		01/09/2024		1,646		(102)			(102)		1,543	1,543			
100162662	WASHINGTON	UT		08/12/2024		1,403		140			140		1,543	1,543			
100089785	FLORAL CITY	FL		12/02/2022		1,697		(153)			(153)		1,543	1,543			
100179843	IRVING	TX		11/22/2024		1,770		(227)			(227)		1,543	1,543			
100151661	GORDONSVILLE	VA		05/10/2024		1,568		(25)			(25)		1,544	1,544			
100118144	SARASOTA	FL		07/20/2023		1,765		(221)			(221)		1,544	1,544			
100144092	PROVIDENCE	UT		03/07/2024		1,677		(133)			(133)		1,544	1,544			
100153399	ASHFORD	CT		05/30/2024		1,643		(99)			(99)		1,544	1,544			
100088054	CARSON CITY	NV		10/25/2022		1,666		(122)			(122)		1,544	1,544			
100144221	CLAYTON	NC		03/07/2024		1,706		(162)			(162)		1,544	1,544			
100054442	FLORENCE	SC		03/23/2021		2,019		(477)			(477)		1,543	1,544		2	2
100103875	TRENTON	NJ		05/10/2023		1,665		(120)			(120)		1,544	1,544			
100113639	VINELAND	NJ		06/29/2023		363		1,182			1,182		1,544	1,544			
100088576	DEN HAAG	NLD		10/27/2022		1,567						73	1,640	1,544	(96)		(96)
100155691	FAIRFIELD	CA		06/18/2024		1,740		(196)			(196)		1,545	1,545			
100121065	NETHERLANDS	NLD		08/28/2023		1,586						(32)	1,553	1,545	(9)		(9)
100147987	FORT MYERS	FL		04/10/2024		1,495		50			50		1,545	1,545			
100054363	CONCORD	VA		03/23/2021		1,746		(202)			(202)		1,545	1,545			
100135963	HOMESTEAD	FL		11/16/2023		1,697		(152)			(152)		1,545	1,545			
100151278	ATLANTA	GA		05/10/2024		1,669		(124)			(124)		1,545	1,545			
100045447	HAMPTON	GA		11/25/2020		1,833		(288)			(288)		1,545	1,545			
100000398	KEESEVILLE	NY		09/27/2016		980		565			565		1,545	1,545			
100126372	DOLTON	IL		08/30/2023		1,652		(107)			(107)		1,545	1,545			
100088177	MOORE	OK		10/25/2022		1,668		(123)			(123)		1,545	1,545			
100154821	SLIDELL	LA		07/19/2024		1,728		(182)			(182)		1,545	1,545			
100150908	MELISSA	TX		05/08/2024		1,636		(91)			(91)		1,545	1,545			
100159269	VENICE	FL		07/15/2024		1,688		(143)			(143)		1,545	1,545			
100055164	MILWAUKEE	WI		03/23/2021		2,802		(1,256)			(1,256)		1,546	1,546			
100155764	CUMMING	GA		06/18/2024		1,654		(109)			(109)		1,546	1,546			
100147667	PORTLAND	TN		04/04/2024		1,483		63			63		1,546	1,546			
100153089	LAKEWAY	TX		06/27/2024		1,643		(97)			(97)		1,546	1,546			
100147616	CAYCE	SC		04/04/2024		1,772		(226)			(226)		1,546	1,546			
100118911	MISSOURI CITY	TX		07/27/2023		1,896		(350)			(350)		1,546	1,546			
100084594	ORLANDO	FL		08/02/2022		1,512		34			34		1,546	1,546			
100111213	AURORA	IN		06/29/2023		1,363		183			183		1,546	1,546			
100135180	YUCCA VALLEY	CA		11/07/2023		1,687		(141)			(141)		1,546	1,546			
100118968	DEARBORN	MI		07/27/2023		1,894		(348)			(348)		1,546	1,546			
100152348	SAN MARCOS	TX		05/17/2024		1,330		216			216		1,546	1,546			
100167011	TRACY CITY	TN		09/13/2024		1,570		(24)			(24)		1,546	1,546			
100116931	VERONA	PA		07/20/2023		938		609			609		1,546	1,546			
100158490	ORANGE BEACH	AL		07/10/2024		1,677		(131)			(131)		1,546	1,546			
100088919	DORAL	FL		11/15/2022		2,475		(929)			(929)		1,546	1,546			
100088129	SWEET HOME	OR		10/25/2022		1,867		(321)			(321)		1,546	1,546			
100158071	EDINBURG	TX		07/09/2024		2,132		31			31		2,162	1,547		(615)	(615)
100067829	REISTERSTOWN	MD		09/23/2021		1,780		(233)			(233)		1,547	1,547			
100146931	WINSTON	OR		03/26/2024		1,712		(166)			(166)		1,546	1,547		1	1
100151753	LAS VEGAS	NV		05/10/2024		1,386		162			162		1,547	1,547			
100071437	TILBURG	NLD		09/30/2021		1,567						73	1,640	1,547	(93)		(93)
100147567	LONG GROVE	IL		04/03/2024		1,575		(28)			(28)		1,548	1,548			
100110003	NEW ORLEANS	LA		06/22/2023		1,668		(120)			(120)		1,548	1,548			
100163611	FRISCO	TX		08/15/2024		1,867		(319)			(319)		1,548	1,548			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153947	HIALEAH	FL		06/05/2024		1,723		(176)			(176)		1,548	1,548			
100147954	ANKENY	IA		04/08/2024		1,637		(89)			(89)		1,548	1,548			
100148301	HENDERSON	NV		04/12/2024		1,679		(131)			(131)		1,548	1,548			
100151102	PFLUGERVILLE	TX		05/08/2024		1,706		(159)			(159)		1,548	1,548			
100100073	MEMPHIS	TN		03/28/2023		1,555		(7)			(7)		1,548	1,548			
100154781	INDIO	CA		07/19/2024		1,828		(280)			(280)		1,548	1,548			
100153391	YUCAIPA	CA		05/29/2024		1,794		(245)			(245)		1,548	1,548			
100142287	CAPE CORAL	FL		03/15/2024		1,892		(344)			(344)		1,548	1,548			
100077906	ENKHUIZEN/HOORN	NLD		12/29/2021		1,580						42	1,622	1,548	(74)		(74)
100150141	SPOKANE	WA		06/14/2024		1,752		(203)			(203)		1,548	1,548			
100179683	BAYVILLE	NJ		11/21/2024		1,474		74			74		1,548	1,548			
100013172	BAKERSFIELD (AREA)	CA		05/25/2017		1,471		78			78		1,548	1,548			
100158571	CLARENDON HILLS	IL		07/10/2024		1,640		(91)			(91)		1,548	1,548			
100148875	EL CAJON	CA		04/17/2024		1,663		(114)			(114)		1,548	1,548			
100161971	PALMDALE	CA		07/31/2024		1,873		(325)			(325)		1,548	1,548			
100153293	JASPER	GA		05/30/2024		1,656		(108)			(108)		1,549	1,549			
100151379	TOOELE	UT		05/10/2024		1,487		62			62		1,549	1,549			
100151461	FORNEY	TX		05/10/2024		1,686		(138)			(138)		1,549	1,549			
100103179	ALBANY	NY		04/21/2023		1,647		(99)			(99)		1,549	1,549			
100063225	GREECE	NY		07/01/2021		1,572		(24)			(24)		1,549	1,549			
100138954	MIAMI	FL		12/21/2023		561		988			988		1,549	1,549			
100142866	DELTON	MI		02/09/2024		1,721		(173)			(173)		1,548	1,549		1	1
100135671	AUBREY	TX		11/09/2023		(1,197)		2,746			2,746		1,549	1,549			
100167042	SAN DIMAS	CA		09/13/2024		1,786		(237)			(237)		1,549	1,549			
100045356	MINNEAPOLIS	MN		11/25/2020		1,665		(116)			(116)		1,549	1,549			
100144141	NEW HAVEN	CT		03/07/2024		1,622		(73)			(73)		1,549	1,549			
100160070	GROVELAND	FL		07/17/2024		1,286		263			263		1,549	1,549			
100156008	CHARLOTTE	NC		06/18/2024		1,688		(139)			(139)		1,549	1,549			
100132519	HOLYOKE	MA		11/03/2023		1,445		105			105		1,549	1,549			
100144111	HOUSTON	TX		03/07/2024		1,521		28			28		1,549	1,549			
100173821	ALAMO	CA		10/31/2024		1,288		262			262		1,549	1,549			
100160923	PROVIDENCE	RI		07/24/2024		1,633		(83)			(83)		1,549	1,549			
100156401	PORTLAND	OR		06/24/2024		1,643		(93)			(93)		1,550	1,550			
100147964	SOMERVILLE	TN		04/08/2024		1,584		(34)			(34)		1,550	1,550			
100155883	MCKINNEY	TX		06/17/2024		1,514		34			34		1,548	1,550		2	2
100145937	HANFORD	CA		03/19/2024		1,727		(177)			(177)		1,550	1,550			
100091358	TIJUANA	MEX		01/17/2023		1,550							1,550	1,550			
100139575	COMMERCE CITY	CO		12/28/2023		1,694		(143)			(143)		1,551	1,551			
100119011	NORTH ADAMS	MA		07/27/2023		1,567		(16)			(16)		1,551	1,551			
100149608	MABLETON	GA		04/26/2024		1,770		(219)			(219)		1,551	1,551			
100103138	LANSING	IL		04/21/2023		1,648		(97)			(97)		1,551	1,551			
100162479	WORCESTER	MA		08/07/2024		1,757		(206)			(206)		1,551	1,551			
100142900	ATLANTA	GA		02/09/2024		1,601		(51)			(51)		1,550	1,551		1	1
100164369	SAN BUENAVENTURA	CA		08/21/2024		1,557		(6)			(6)		1,551	1,551			
100061273	READING	PA		06/01/2021		1,538		13			13		1,551	1,551			
100137708	RED BANK	NJ		12/08/2023		1,679		(128)			(128)		1,551	1,551			
100149673	CONCORD	NC		04/26/2024		1,531		20			20		1,551	1,551			
100112326	BOSSIER CITY	LA		06/29/2023		372		1,179			1,179		1,551	1,551			
100017128	MEMPHIS	TN		04/26/2018		550		1,001			1,001		1,551	1,551			
100148710	CUMMING	GA		04/17/2024		1,712		(160)			(160)		1,551	1,551			
100108066	MEMPHIS	TN		05/24/2023		1,652		(98)			(98)		1,554	1,551		(3)	(3)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134946	COLUMBIA	SC		10/30/2023		1,681		(129)			(129)		1,551	1,551			
100145914	LAS VEGAS	NV		03/19/2024		1,738		(186)			(186)		1,552	1,552			
100138101	STOCKBRIDGE	GA		12/14/2023		332		1,219			1,219		1,552	1,552			
100152394	PHILADELPHIA	PA		05/17/2024		1,600		(48)			(48)		1,552	1,552			
100071746	ALAMO	TX		10/14/2021		1,816		(265)			(265)		1,552	1,552			
100148184	FALLSTON	MD		04/12/2024		1,539		13			13		1,552	1,552			
100109395	LITHONIA	GA		06/13/2023		1,647		(95)			(95)		1,552	1,552			
100129943	MONTICELLO	IN		09/27/2023		1,674		(122)			(122)		1,552	1,552			
100025869	NEW LONDON	CT		09/20/2018		247		1,305			1,305		1,552	1,552			
100149468	PARKVILLE	MD		04/24/2024		1,527		25			25		1,552	1,552			
4010081506	DAYTON	OH		09/27/2024		12,680		(11,128)			(11,128)		1,552	1,552			
100167918	LOS ANGELES	CA		09/20/2024		1,718		(166)			(166)		1,552	1,552			
100108268	BALTIMORE	MD		05/24/2023		1,763		(210)			(210)		1,553	1,553			
100091611	CLARKSTON	WA		03/07/2023		1,894		(341)			(341)		1,553	1,553			
100142807	NORTH FORT MYERS	FL		02/08/2024		1,779		(226)			(226)		1,553	1,553			
100158850	JUPITER	FL		07/12/2024		1,698		(145)			(145)		1,553	1,553			
100155950	PORTLAND	OR		06/17/2024		1,711		(160)			(160)		1,551	1,553		2	2
100153187	FORT WORTH	TX		05/30/2024		1,551							1,552	1,553		2	2
100153893	OXNARD	CA		06/05/2024		1,711		(157)			(157)		1,553	1,553			
100138911	WETHERSFIELD	CT		12/21/2023		1,664		(111)			(111)		1,552	1,553		1	1
100159607	PASADENA	CA		07/15/2024		1,925		(372)			(372)		1,553	1,553			
100014335	COLUMBIA	SC		09/27/2017		865		689			689		1,553	1,553			
100114896	ATLANTA	GA		07/13/2023		1,601		(48)			(48)		1,553	1,553			
100119031	GOOSE CREEK	SC		07/27/2023		1,614		(60)			(60)		1,553	1,553			
100151837	AUSTIN	TX		05/10/2024		1,436		117			117		1,553	1,553			
100155586	ALVA	FL		06/18/2024		1,744		(190)			(190)		1,554	1,554			
100118734	LANTANA	FL		07/25/2023		1,714		(161)			(161)		1,554	1,554			
100100625	WAYNESVILLE	NC		04/27/2023		1,852		(298)			(298)		1,554	1,554			
100134616	BRADENTON	FL		10/30/2023		762		792			792		1,554	1,554			
100055075	HUNTINGTON	WV		03/23/2021		2,792		(1,238)			(1,238)		1,554	1,554			
100135614	KRUM	TX		11/09/2023		2,021		(467)			(467)		1,554	1,554			
100154598	DANBURY	CT		06/14/2024		1,699		(145)			(145)		1,554	1,554			
100158697	MORRISON	CO		07/10/2024		1,716		(162)			(162)		1,554	1,554			
100112239	BROWNSVILLE	PA		06/29/2023		765		789			789		1,554	1,554			
100156044	COMPTON	CA		06/18/2024		1,765		(211)			(211)		1,554	1,554			
100076471	COAL CITY	IL		12/21/2021		2,061		(507)			(507)		1,554	1,554			
100158664	DAVENPORT	FL		07/10/2024		1,271		284			284		1,555	1,555			
100086327	OOSTBURG	NLD		08/29/2022		1,622						(156)	1,466	1,555		88	88
100013365	ORLANDO	FL		05/25/2017		975		580			580		1,555	1,555			
100149693	BUDA	TX		04/26/2024		1,532		22			22		1,555	1,555			
100143491	MOUNT DORA	FL		02/21/2024		1,628		(74)			(74)		1,555	1,555			
100150935	HENDERSON	NV		05/08/2024		1,283		272			272		1,555	1,555			
100103109	RACINE	WI		04/21/2023		1,638		(83)			(83)		1,555	1,555			
100088907	SAINT PETERSBURG	FL		11/15/2022		2,049		(494)			(494)		1,555	1,555			
100129753	WIMAUMA	FL		09/27/2023		1,674		(119)			(119)		1,555	1,555			
100109689	APPLE VALLEY	CA		06/16/2023		1,681		(126)			(126)		1,555	1,555			
100151193	ANTIOCH	CA		05/10/2024		1,733		(178)			(178)		1,555	1,555			
100146734	MIAMI	FL		03/20/2024		1,467		88			88		1,555	1,555			
100139283	RED OAK	TX		12/28/2023		1,672		(116)			(116)		1,555	1,555			
100102182	ROMEOVILLE	IL		04/14/2023		1,640		(84)			(84)		1,555	1,555			
100153245	BUFORD	GA		05/30/2024		1,534		20			20		1,554	1,556		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148933	KING GEORGE	VA		04/17/2024		1,690		(135)			(135)		1,556	1,556			
100127212	BETHEL	VT		08/30/2023		1,681		(125)			(125)		1,556	1,556			
100168228	THE SEA RANCH	CA		09/20/2024		1,609		(54)			(54)		1,556	1,556			
100153361	GREEN VALLEY	AZ		05/30/2024		1,637		(81)			(81)		1,556	1,556			
100128260	SPOKANE	WA		09/14/2023		1,670		(114)			(114)		1,556	1,556			
100129757	SPOKANE VALLEY	WA		09/27/2023		1,683		(128)			(128)		1,556	1,556			
100031348	AURORA	IL		03/29/2019		1,040		516			516		1,556	1,556			
100114438	NAZARETH	PA		06/29/2023		1,108		449			449		1,557	1,557			
100141571	RICHMOND	TX		01/30/2024		1,647		(90)			(90)		1,557	1,557			
100147805	VAN ALSTYNE	TX		04/08/2024		1,620		(64)			(64)		1,557	1,557			
100148152	SAN MARCOS	TX		05/15/2024		1,695		(138)			(138)		1,557	1,557			
100084669	RAWLINS	WY		08/02/2022		1,895		(338)			(338)		1,557	1,557			
100152744	TOMS RIVER	NJ		05/22/2024		1,767		(210)			(210)		1,557	1,557			
100155875	CAPE CORAL	FL		06/17/2024		1,730		(175)			(175)		1,555	1,557		2	2
100029532	CHICAGO	IL		10/26/2018		1,216		341			341		1,557	1,557			
100154959	LOXAHATCHEE	FL		07/19/2024		1,746		(189)			(189)		1,557	1,557			
100118746	BOYNTON BEACH	FL		07/25/2023		1,709		(152)			(152)		1,557	1,557			
100173939	ORANGE BEACH	AL		10/31/2024		1,597		(40)			(40)		1,557	1,557			
100118156	PANAMA CITY BEACH	FL		07/20/2023		1,821		(263)			(263)		1,557	1,557			
100055473	KENOSHA	WI		03/23/2021		1,943		(386)			(386)		1,558	1,558			
100167990	RICHMOND	CA		09/20/2024		1,740		(182)			(182)		1,558	1,558			
100174066	FALLS CHURCH	VA		10/31/2024		1,497		61			61		1,558	1,558			
100164548	MILLSBORO	DE		08/21/2024		1,723		(165)			(165)		1,558	1,558			
100158836	ELY	NV		07/12/2024		1,674		(117)			(117)		1,558	1,558			
100152310	SANTAQUIN	UT		05/17/2024		1,224		333			333		1,558	1,558			
100141831	ROTTERDAM	NLD		01/29/2024		1,570							1,570	1,558	(12)		(12)
100151490	SAN ANTONIO	TX		05/10/2024		1,345		213			213		1,558	1,558			
100068956	ERIE	PA		09/01/2021		1,605		(47)			(47)		1,558	1,558			
100117562	ALTAMONTE SPRINGS	FL		07/20/2023		1,631		(73)			(73)		1,558	1,558			
100149333	CEDAR PARK	TX		04/24/2024		1,542		17			17		1,558	1,558			
100156136	CASTLE ROCK	CO		07/25/2024		1,688		(129)			(129)		1,558	1,558			
100148234	DURHAM	NC		04/12/2024		1,731		(173)			(173)		1,558	1,558			
100091054	PORTLAND	OR		01/31/2023		1,868		(310)			(310)		1,558	1,558			
100067588	JACKSONVILLE	NC		09/23/2021		1,822		(264)			(264)		1,558	1,558			
100160541	SCOTTSDALE	AZ		07/19/2024		1,708		(150)			(150)		1,558	1,558			
100025903	EASTON	PA		09/20/2018		102		1,457			1,457		1,558	1,558			
100155693	KAHULUI	HI		06/18/2024		1,663		(105)			(105)		1,558	1,558			
100138688	WYLIE	TX		02/02/2024		1,871		(312)			(312)		1,559	1,559			
100115178	OZONE PARK	NY		07/17/2023		1,746		(187)			(187)		1,559	1,559			
100137843	PRAIRIE VIEW	TX		12/08/2023		1,861		(302)			(302)		1,559	1,559			
100174120	SANTA ROSA BEACH	FL		10/31/2024		1,451		108			108		1,559	1,559			
100099623	DACULA	GA		04/06/2023		1,701		(142)			(142)		1,559	1,559			
100047299	CYPRESS	TX		11/20/2020		1,922		(363)			(363)		1,559	1,559			
100153378	GULF SHORES	AL		05/29/2024		1,579		(20)			(20)		1,559	1,559			
100149358	LONGWOOD	FL		04/24/2024		1,703		(144)			(144)		1,559	1,559			
100147498	LAKE MARY	FL		04/03/2024		1,683		(124)			(124)		1,559	1,559			
100111367	LIVERPOOL	PA		06/29/2023		1,322		237			237		1,560	1,559			
100068482	RACINE	WI		08/25/2021		1,732		(172)			(172)		1,559	1,559			
100115197	POSEN	IL		07/17/2023		1,665		(106)			(106)		1,559	1,559			
100149433	DURHAM	NC		04/24/2024		1,661		(102)			(102)		1,559	1,559			
100066211	BLAIRSVILLE	PA		08/02/2021		1,592		(32)			(32)		1,559	1,559			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113809	LILBURN	GA		06/29/2023		498		1,062			1,062		1,559	1,559			
100130431	GAINESVILLE	FL		09/28/2023		1,803		(243)			(243)		1,560	1,560			
100150604	BASTROP	TX		05/03/2024		1,149		411			411		1,560	1,560			
100146908	GUN BARREL CITY	TX		03/26/2024		1,702		(144)			(144)		1,558	1,560		1	1
100115383	SUNRISE	FL		07/17/2023		1,629		(69)			(69)		1,560	1,560			
100163296	CHANDLER	AZ		08/13/2024		1,756		(196)			(196)		1,560	1,560			
100075222	JACKSONVILLE	NC		12/01/2021		1,640		(80)			(80)		1,560	1,560			
100149016	BOURG	LA		04/19/2024		1,620		(60)			(60)		1,560	1,560			
100091465	CEDARTOWN	GA		01/20/2023		1,661		(101)			(101)		1,560	1,560			
100112445	COLLINSVILLE	IL		06/29/2023		562		998			998		1,560	1,560			
100166367	SANTA CRUZ	CA		10/24/2024		1,824		(263)			(263)		1,560	1,560			
100109686	CHICAGO	IL		06/16/2023		1,647		(87)			(87)		1,560	1,560			
100143149	ARLINGTON	TX		02/16/2024		1,583		(22)			(22)		1,560	1,560			
100061242	HIRAM	GA		06/01/2021		1,538		22			22		1,560	1,560			
100152212	KATY	TX		05/17/2024		1,254		306			306		1,561	1,561			
100031538	TURLOCK	CA		03/29/2019		1,366		195			195		1,561	1,561			
100168479	LARGO	FL		09/25/2024		1,464		97			97		1,561	1,561			
100160018	MELBOURNE	FL		07/17/2024		1,711		(152)			(152)		1,559	1,561		2	2
100114352	RUSHVILLE	MO		06/29/2023		758		803			803		1,561	1,561			
100166275	BASALT	CO		09/09/2024		1,656		(95)			(95)		1,561	1,561			
100118081	ORLANDO	FL		07/20/2023		1,666		(104)			(104)		1,561	1,561			
100152830	SAINT PETERSBURG	FL		05/22/2024		468		1,094			1,094		1,561	1,561			
100149714	HACKETTSTOWN	NJ		04/26/2024		(2,130)		3,691			3,691		1,562	1,562			
100113362	FORT LAUDERDALE	FL		06/29/2023		626		935			935		1,562	1,562			
100151984	HOLLYWOOD	FL		06/14/2024		1,633		(71)			(71)		1,562	1,562			
100157780	WILLIAMSTOWN	NJ		08/01/2024		1,669		(107)			(107)		1,562	1,562			
100118045	PARMA	OH		07/20/2023		970		592			592		1,562	1,562			
100139376	SCRANTON	PA		12/28/2023		1,655		(93)			(93)		1,562	1,562			
100157864	BRADENTON	FL		07/09/2024		1,596		(34)			(34)		1,562	1,562			
100158900	CORRALES	NM		07/12/2024		1,732		(169)			(169)		1,562	1,562			
100136767	ATLANTA	GA		11/27/2023		1,643		(81)			(81)		1,562	1,562			
100119763	ARDMORE	PA		08/08/2023		1,639		(77)			(77)		1,562	1,562			
100071759	SAINT CLOUD	MN		10/14/2021		1,848		(286)			(286)		1,562	1,562			
100119689	BALTIMORE	MD		08/08/2023		1,664		(102)			(102)		1,562	1,562			
100147948	VAN ALSTYNE	TX		04/08/2024		1,648		(85)			(85)		1,562	1,562			
100013901	MARYSVILLE	CA		05/25/2017		1,409		153			153		1,562	1,562			
100148658	KISSIMMEE	FL		04/15/2024		1,639		(77)			(77)		1,562	1,562			
100025084	CHARLOTTE	NC		09/20/2018		1,466		97			97		1,563	1,562			
100135308	ORLANDO	FL		11/13/2023		1,598		(35)			(35)		1,563	1,563			
100048797	JOLIET	IL		11/20/2020		1,939		(376)			(376)		1,563	1,563			
100111892	LAUREL	MD		06/29/2023		719		844			844		1,563	1,563			
100149535	DAYTONA BEACH	FL		04/26/2024		1,516		47			47		1,563	1,563			
100156740	FALLBROOK	CA		06/26/2024		1,909		(347)			(347)		1,563	1,563			
100142809	ARGYLE	TX		02/08/2024		1,955		(393)			(393)		1,563	1,563			
100150608	FORT WORTH	TX		05/03/2024		1,269		294			294		1,563	1,563			
100089726	ZIERIKZEE	NLD		11/29/2022		1,618						(105)	1,513	1,563	50		50
100148978	ESCONDIDO	CA		04/17/2024		1,935		(181)			(181)		1,754	1,563		(191)	(191)
100012701	HENDERSON	NV		05/25/2017		1,022		542			542		1,563	1,563			
100017401	GARRISON	TX		04/26/2018		1,571		(8)			(8)		1,563	1,563			
100047553	SAINT CLAIR SHORES	MI		11/20/2020		1,862		(299)			(299)		1,563	1,563			
100151693	BUDA	TX		05/10/2024		1,470		93			93		1,563	1,563			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068254	KANSAS CITY	KS		08/25/2021		1,736		(173)			(173)		1,563	1,563			
100028107	JACKSONVILLE	FL		10/26/2018		1,623		(60)			(60)		1,564	1,564			
100151060	ESSEX	MD		05/08/2024		1,704		(140)			(140)		1,564	1,564			
100157847	NASHVILLE	TN		07/09/2024		1,579		(15)			(15)		1,564	1,564			
100151262	GRAYSON	GA		05/10/2024		1,755		(191)			(191)		1,564	1,564			
100138706	PAW PAW	IL		02/02/2024		1,756		(192)			(192)		1,564	1,564			
100143153	LAS CRUCES	NM		02/16/2024		1,621		(57)			(57)		1,564	1,564			
100149993	KATY	TX		06/07/2024		1,718		(154)			(154)		1,564	1,564			
100156238	LUCAS	TX		06/20/2024		1,820		(256)			(256)		1,564	1,564			
100142021	CORONA	CA		02/29/2024		1,762		(198)			(198)		1,564	1,564			
100150523	ACWORTH	GA		05/03/2024		1,657		(93)			(93)		1,564	1,564			
100148698	WOODBRIDGE	VA		04/17/2024		1,903		(168)			(168)		1,736	1,565		(171)	(171)
100150048	MIAMI	FL		06/07/2024		1,889		(324)			(324)		1,565	1,565			
100161970	POOLESVILLE	MD		07/31/2024		1,650		(86)			(86)		1,565	1,565			
100117558	INDIANAPOLIS	IN		07/20/2023		1,726		(161)			(161)		1,565	1,565			
100099816	BROWNS MILLS	NJ		02/28/2023		1,637		(72)			(72)		1,565	1,565			
100148400	MOBILE	AL		04/12/2024		1,502		63			63		1,565	1,565			
100144504	LEESBURG	FL		04/26/2024		1,813		(248)			(248)		1,565	1,565			
100147362	MATTHEWS	NC		05/08/2024		1,694		(129)			(129)		1,565	1,565			
100012690	LANSING	MI		05/25/2017		1,053		512			512		1,565	1,565			
100142406	FORKED RIVER	NJ		02/02/2024		1,721		(156)			(156)		1,565	1,565			
100132816	LAKE ISABELLA	CA		11/03/2023		1,503		62			62		1,565	1,565			
100147754	MATTHEWS	NC		04/08/2024		1,673		(108)			(108)		1,565	1,565			
4010059803	BATON ROUGE	LA		10/27/2023		1,571		(6)			(6)		1,565	1,565			
100138344	CHESTERFIELD	VA		12/18/2023		1,915		(349)			(349)		1,565	1,565			
100120558	VISALIA	CA		08/18/2023		1,929		(363)			(363)		1,566	1,566			
100143501	ROSENBERG	TX		02/21/2024		1,783		(217)			(217)		1,566	1,566			
100110987	BROOKSVILLE	FL		06/29/2023		1,394		171			171		1,566	1,566			
100173501	GREAT NECK	NY		10/29/2024		1,806		(240)			(240)		1,566	1,566			
100139572	FRONT ROYAL	VA		12/28/2023		1,695		(129)			(129)		1,566	1,566			
100150598	FULSHEAR	TX		05/03/2024		1,519		47			47		1,566	1,566			
100067602	WYOMING	PA		09/23/2021		1,851		(285)			(285)		1,566	1,566			
100161082	SEMINOLE	FL		07/24/2024		1,688		(121)			(121)		1,566	1,566			
100148045	RALEIGH	NC		04/10/2024		1,573		(6)			(6)		1,566	1,566			
100149444	HAMPTON	VA		04/24/2024		1,662		(96)			(96)		1,566	1,566			
100053685	DENHAM SPRINGS	LA		03/23/2021		1,713		(146)			(146)		1,566	1,566			
100141964	MISSOURI CITY	TX		02/29/2024		1,676		(109)			(109)		1,566	1,566			
100111265	PARK RIDGE	IL		06/29/2023		575		992			992		1,567	1,566			
100156424	LACEY	WA		06/24/2024		1,621		(54)			(54)		1,567	1,567			
100132472	FORT MYERS	FL		11/03/2023		165		1,402			1,402		1,567	1,567			
100164472	EMERALD ISLE	NC		08/21/2024		1,690		(124)			(124)		1,567	1,567			
100135887	EDGEWATER	FL		11/13/2023		1,756		(190)			(190)		1,567	1,567			
100135993	CHICAGO	IL		11/16/2023		1,719		(152)			(152)		1,567	1,567			
100151563	OAKHURST	CA		05/10/2024		1,572		(6)			(6)		1,567	1,567			
100149290	GROVELAND	CA		04/24/2024		1,750		(183)			(183)		1,567	1,567			
100130303	LAS VEGAS	NV		09/28/2023		1,645		(78)			(78)		1,567	1,567			
100027830	ALEXANDRIA	MN		10/26/2018		1,218		349			349		1,567	1,567			
100156490	ROTONDA WEST	FL		06/24/2024		1,589		(22)			(22)		1,567	1,567			
100114724	BAKERSFIELD	CA		06/29/2023		1,710		(143)			(143)		1,567	1,567			
100090026	CLEVELAND	OH		01/13/2023		1,654		(87)			(87)		1,567	1,567			
100147457	BRADENTON	FL		04/03/2024		2,075		(508)			(508)		1,567	1,567			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156239	BATTLE GROUND	WA		06/20/2024		1,677		(110)			(110)		1,567	1,567			
100024564	PHOENIX	AZ		09/20/2018		1,489		79			79		1,567	1,567			
100088094	DANIA BEACH	FL		10/25/2022		1,670		(103)			(103)		1,567	1,567			
100132404	TUCSON	AZ		11/03/2023		1,597		(29)			(29)		1,568	1,568			
100157638	BOONTON	NJ		06/28/2024		1,727		(159)			(159)		1,568	1,568			
100146642	LITTLEROCK	CA		03/20/2024		1,923		(356)			(356)		1,568	1,568			
100115144	LOCH SHELDRAKE	NY		07/17/2023		1,689		(121)			(121)		1,568	1,568			
100157572	AMSTERDAM	NLD		06/28/2024		1,572							1,572	1,568	(4)		(4)
100158769	NASHVILLE	TN		07/10/2024		1,690		(122)			(122)		1,568	1,568			
100084730	KISSIMMEE	FL		08/02/2022		2,111		(543)			(543)		1,568	1,568			
100160468	MIAMI	FL		07/19/2024		1,537		31			31		1,568	1,568			
100050166	DAVENPORT	IA		11/20/2020		1,966		(398)			(398)		1,568	1,568			
100057899	CLEARWATER	FL		06/30/2021		1,770		(201)			(201)		1,568	1,568			
100140796	LAUREL	MD		03/06/2024		1,738		(170)			(170)		1,568	1,568			
100142578	SUMMERVILLE	SC		02/08/2024		1,610		(41)			(41)		1,568	1,568			
100066568	VICTORIA	TX		08/02/2021		1,571		(3)			(3)		1,568	1,568			
100129928	CHERRY HILL	NJ		09/27/2023		1,653		(85)			(85)		1,568	1,568			
100152387	POOLER	GA		05/17/2024		1,549		20			20		1,569	1,569			
100136831	MERIDEN	CT		11/27/2023		1,704		(135)			(135)		1,569	1,569			
100048572	MEDFORD	OR		11/20/2020		2,090		(521)			(521)		1,569	1,569			
100144334	POCATELLO	ID		03/07/2024		1,746		(178)			(178)		1,568	1,569		1	1
100148990	OAK PARK	CA		04/17/2024		1,833		(148)			(148)		1,685	1,569		(116)	(116)
100066137	SAINT LOUIS	MO		08/02/2021		1,609		(40)			(40)		1,570	1,570			
100018440	PARK CITY	UT		06/27/2018		1,574		(5)			(5)		1,570	1,570			
100149606	MABLETON	GA		04/26/2024		1,701		(131)			(131)		1,570	1,570			
100028549	ANNA	TX		10/26/2018		1,561		8			8		1,570	1,570			
100126430	MISSOURI CITY	TX		08/30/2023		1,693		(123)			(123)		1,570	1,570			
100100128	CONROE	TX		03/28/2023		1,614		(45)			(45)		1,570	1,570			
100141547	FRESNO	CA		01/30/2024		1,751		(182)			(182)		1,570	1,570			
100152358	COLLEGE STATION	TX		05/17/2024		1,292		278			278		1,570	1,570			
100151314	COLLEGE STATION	TX		05/10/2024		1,376		194			194		1,570	1,570			
100146038	ATLANTIC BEACH	FL		03/19/2024		1,665		(95)			(95)		1,570	1,570			
100065960	ROTTERDAM	NLD		07/30/2021		1,584						109	1,693	1,570	(123)		(123)
100141157	COLUMBUS	OH		01/30/2024		1,574		(4)			(4)		1,570	1,570			
100049328	LANCASTER	CA		11/20/2020		2,054		(484)			(484)		1,570	1,570			
100114101	WEST ALLIS	WI		06/29/2023		1,041		529			529		1,570	1,570			
100144193	MAGNOLIA	DE		03/07/2024		1,397		174			174		1,570	1,570			
100151057	WOODLAND	CA		05/08/2024		1,735		(165)			(165)		1,570	1,570			
100158165	PEORIA	AZ		07/09/2024		1,958		1			1		1,959	1,570		(389)	(389)
100169751	PEORIA	AZ		09/30/2024		1,631		(61)			(61)		1,571	1,571			
100054184	HANCEVILLE	AL		03/23/2021		2,925		(1,354)			(1,354)		1,571	1,571			
100048394	SLEEPY HOLLOW	IL		11/20/2020		3,210		(1,639)			(1,639)		1,571	1,571			
100088909	LUTZ	FL		11/15/2022		1,925		(354)			(354)		1,571	1,571			
100013880	MEDFORD	OR		05/25/2017		1,426		145			145		1,571	1,571			
100043703	CAPITOL HEIGHTS	MD		08/13/2020		1,883		(312)			(312)		1,571	1,571			
100115206	KANSAS CITY	MO		07/17/2023		1,648		(77)			(77)		1,571	1,571			
100148102	HASLET	TX		04/10/2024		1,755		(184)			(184)		1,571	1,571			
100065586	BIRMINGHAM	AL		07/28/2021		1,780		(209)			(209)		1,571	1,571			
100151743	LAS VEGAS	NV		05/10/2024		1,433		138			138		1,572	1,572			
100115125	WATERBURY	CT		07/17/2023		1,695		(123)			(123)		1,572	1,572			
100012556	LOS BANOS	CA		04/28/2017		875		697			697		1,572	1,572			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126480	SAINT LOUIS	MO		08/30/2023		1,500		72			72		1,572	1,572			
100116865	LEAGUE CITY	TX		07/20/2023		1,513		59			59		1,572	1,572			
100138180	OAK RIDGE	TN		12/14/2023		1,567		5			5		1,572	1,572			
100156678	NIANTIC	CT		06/24/2024		1,804		(232)			(232)		1,572	1,572			
100150144	SPOKANE	WA		06/14/2024		1,766		(194)			(194)		1,572	1,572			
100158673	MARS HILL	NC		07/10/2024		1,304		269			269		1,572	1,572			
100150577	LAS VEGAS	NV		05/03/2024		1,531		41			41		1,572	1,572			
100173117	CHULA VISTA	CA		10/30/2024		1,641		(69)			(69)		1,572	1,572			
100161954	LAKELAND	FL		07/31/2024		1,779		(207)			(207)		1,572	1,572			
100138213	RICHMOND	TX		12/14/2023		1,726		(153)			(153)		1,572	1,572			
100173874	SAN FRANCISCO	CA		10/31/2024		1,259		314			314		1,573	1,573			
100156714	MIDDLE RIVER	MD		06/26/2024		1,672		(100)			(100)		1,573	1,573			
100029704	RENO	NV		10/26/2018		1,604		(31)			(31)		1,573	1,573			
100000175	HILLSBOROUGH	NC		09/27/2016		1,677		(104)			(104)		1,573	1,573			
100149922	LAKE HAVASU CITY	AZ		04/29/2024		1,677		(104)			(104)		1,573	1,573			
100100628	COLORADO SPRINGS	CO		04/27/2023		1,872		(299)			(299)		1,573	1,573			
100115287	NORTHFIELD	OH		07/17/2023		1,673		(100)			(100)		1,573	1,573			
100055726	KENOSHA	WI		03/23/2021		1,604		(31)			(31)		1,573	1,573			
100078512	NIJMEGEN	NLD		01/26/2022		1,604						28	1,632	1,573	(59)		(59)
100162089	BROOKLYN	NY		07/31/2024		1,635		(62)			(62)		1,573	1,573			
100136839	A-24 LINDEN	NJ		11/27/2023		1,658		(85)			(85)		1,573	1,573			
100164242	LOS ANGELES	CA		08/21/2024		1,773		(200)			(200)		1,573	1,573			
100139497	KISSIMMEE	FL		12/28/2023		1,667		(94)			(94)		1,573	1,573			
100012512	LYNWOOD	IL		04/28/2017		1,180		393			393		1,573	1,573			
100100058	MIAMI	FL		03/28/2023		1,875		(302)			(302)		1,573	1,573			
100088259	WATERBURY	CT		10/17/2022		1,700		(126)			(126)		1,574	1,574			
100046586	GLOUCESTER CITY	NJ		11/25/2020		914		660			660		1,574	1,574			
100161357	WINTER GARDEN	FL		07/25/2024		1,511		63			63		1,574	1,574			
100131787	DALLASTOWN	PA		10/06/2023		1,783		(325)			(325)		1,458	1,574		116	116
100017515	DAYTON	OH		04/26/2018		210		1,363			1,363		1,574	1,574			
100127659	LINDEN	NJ		09/08/2023		1,670		(96)			(96)		1,574	1,574			
100144169	ALBUQUERQUE	NM		03/07/2024		1,675		(101)			(101)		1,574	1,574			
100126608	AUGUSTA	GA		08/30/2023		1,951		(377)			(377)		1,574	1,574			
100017309	WINTER HAVEN	FL		04/26/2018		1,321		253			253		1,574	1,574			
100048983	LESTER PRAIRIE	MN		11/20/2020		2,007		(432)			(432)		1,575	1,575			
100000467	SPOKANE	WA		09/27/2016		1,229		346			346		1,575	1,575			
100120848	NEW HAVEN	IN		08/25/2023		1,816		(242)			(242)		1,575	1,575			
100017124	EFFINGHAM	SC		04/26/2018		1,626		(51)			(51)		1,575	1,575			
100162756	ORLANDO	FL		08/12/2024		1,618		(44)			(44)		1,575	1,575			
100054187	NEWBURGH	NY		03/23/2021		1,567		8			8		1,575	1,575			
100090842	DESTIN	FL		01/06/2023		1,898		(323)			(323)		1,575	1,575			
100146105	MIMS	FL		03/19/2024		1,796		(221)			(221)		1,575	1,575			
100115136	PORT JERVIS	NY		07/17/2023		1,661		(86)			(86)		1,575	1,575			
100054633	KATY	TX		03/23/2021		1,925		(350)			(350)		1,575	1,575			
100142093	LAS VEGAS	NV		02/29/2024		1,689		(114)			(114)		1,575	1,575			
100150950	NORTH CHESTERFIELD	VA		05/08/2024		1,529		46			46		1,575	1,575			
100165685	CORAL GABLES	FL		08/29/2024		1,795		(219)			(219)		1,576	1,576			
100054513	CATAWBA	NC		03/23/2021		1,763		(188)			(188)		1,575	1,576		1	1
100150516	NAVARRE	FL		05/03/2024		1,705		(130)			(130)		1,576	1,576			
100152856	DOWNEY	CA		05/22/2024		1,665		(89)			(89)		1,576	1,576			
100132708	PALM COAST	FL		11/03/2023		1,692		(116)			(116)		1,576	1,576			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112839	CHICAGO	IL		06/29/2023		520		1,056			1,056		1,576	1,576			
100137511	LAKE ARROWHEAD	CA		01/11/2024		1,805		(229)			(229)		1,576	1,576			
100140371	CAPE CORAL	FL		01/18/2024		1,683		(107)			(107)		1,576	1,576			
100088233	BRISTOL	CT		10/17/2022		1,698		(122)			(122)		1,576	1,576			
100161335	FONTANA	CA		07/25/2024		1,518		59			59		1,576	1,576			
100112014	FOLEY	AL		06/29/2023		492		1,084			1,084		1,576	1,576			
100151759	SAN BERNARDINO	CA		05/10/2024		1,907		(330)			(330)		1,576	1,576			
100079893	GAINESVILLE	FL		04/25/2022		2,108		(531)			(531)		1,576	1,576			
100128106	MARIETTA	PA		09/08/2023		1,614		(37)			(37)		1,576	1,576			
100109848	KINGSTON	PA		06/22/2023		1,755		(178)			(178)		1,576	1,576			
100160208	EUGENE	OR		07/18/2024		1,726		(150)			(150)		1,576	1,576			
100138777	ELK GROVE	CA		12/21/2023		1,811		(234)			(234)		1,577	1,576			
100127203	ELLIJAY	GA		08/30/2023		886		691			691		1,577	1,577			
100151105	AUBREY	TX		05/08/2024		1,703		(127)			(127)		1,577	1,577			
100114530	PHILADELPHIA	PA		06/29/2023		1,786		(209)			(209)		1,577	1,577			
100043437	NORTH HUNTINGDON	PA		08/13/2020		815		762			762		1,577	1,577			
100151567	NORTH LAS VEGAS	NV		05/10/2024		1,734		(158)			(158)		1,577	1,577			
100136791	KANSAS CITY	MO		11/27/2023		1,652		(75)			(75)		1,577	1,577			
100173960	TUCSON	AZ		10/31/2024		1,562		15			15		1,577	1,577			
100111470	MESA	AZ		06/29/2023		668		909			909		1,577	1,577			
100157799	OAK CREEK	WI		08/01/2024		1,662		(85)			(85)		1,577	1,577			
100161486	NARRAGANSETT	RI		07/30/2024		1,666		(91)			(91)		1,575	1,577		2	2
100133764	IRVING	TX		10/20/2023		1,582		(5)			(5)		1,578	1,578			
100161066	MERIDIAN	ID		07/24/2024		1,589		(12)			(12)		1,578	1,578			
100160031	NASHVILLE	TN		07/17/2024		1,625		(47)			(47)		1,578	1,578			
100148604	POOLER	GA		04/12/2024		1,612		(36)			(36)		1,576	1,578		1	1
100132483	WILMINGTON	NC		11/03/2023		1,512		65			65		1,578	1,578			
100141738	ORLANDO	FL		01/30/2024		1,850		(273)			(273)		1,578	1,578			
100088120	CRANSTON	RI		10/25/2022		1,642		(64)			(64)		1,578	1,578			
100147527	MESA	AZ		04/03/2024		1,634		(55)			(55)		1,578	1,578			
100172250	DOWNEY	CA		10/21/2024		900		(109)			(109)		791	1,578		787	787
100151163	ALEDO	TX		05/09/2024		1,858		(280)			(280)		1,578	1,578			
100079078	WATERFORD	MI		02/24/2022		1,663		(84)			(84)		1,578	1,578			
100102808	FORT WORTH	TX		06/22/2023		2,137		(559)			(559)		1,578	1,578			
100152509	SMITHFIELD	RI		05/17/2024		1,624		(48)			(48)		1,577	1,578		2	2
100149421	SPRINGFIELD	MA		04/24/2024		1,683		(104)			(104)		1,579	1,579			
100141313	WESLEY CHAPEL	FL		01/30/2024		392		1,187			1,187		1,579	1,579			
100156494	ALBRIGHTSVILLE	PA		06/24/2024		1,673		(94)			(94)		1,579	1,579			
100099695	KATY	TX		04/06/2023		1,971		(392)			(392)		1,579	1,579			
100138723	DUNDEE	FL		02/02/2024		1,995		(417)			(417)		1,579	1,579			
100126868	SICKLERVILLE	NJ		08/30/2023		702		877			877		1,579	1,579			
100147696	BRIGHTON	CO		04/05/2024		1,760		(182)			(182)		1,579	1,579			
100115330	BAKERSFIELD	CA		07/17/2023		1,738		(159)			(159)		1,579	1,579			
100160525	ANNAPOLIS	MD		07/19/2024		1,666		(88)			(88)		1,579	1,579			
100143259	DENVER	CO		02/16/2024		1,692		(113)			(113)		1,579	1,579			
100139306	WESTFIELD	IN		12/28/2023		1,694		(115)			(115)		1,579	1,579			
100130272	GOODYEAR	AZ		09/28/2023		1,746		(145)			(145)		1,601	1,579		(22)	(22)
100120339	BRANDON	FL		08/18/2023		1,675		(96)			(96)		1,579	1,579			
100111050	MINERVA	NY		06/29/2023		670		909			909		1,579	1,579			
100108355	KANSAS CITY	MO		05/25/2023		1,652		(73)			(73)		1,579	1,579			
100113601	PRESCOTT	AZ		06/29/2023		616		964			964		1,579	1,579			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143307	KISSIMMEE	FL		02/16/2024		1,668		(89)			(89)		1,579	1,579			
100144069	PENDERGRASS	GA		03/07/2024		1,525		55			55		1,579	1,579			
100163334	FORT LAUDERDALE	FL		08/13/2024		1,770		(191)			(191)		1,579	1,579			
100149355	WILMINGTON	NC		04/24/2024		1,657		(78)			(78)		1,580	1,580			
100128830	FOLEY	AL		09/21/2023		1,720		(141)			(141)		1,580	1,580			
100151266	KENNESAW	GA		05/10/2024		1,715		(135)			(135)		1,580	1,580			
100060486	HUNTINGTON	WV		06/01/2021		1,564		16			16		1,580	1,580			
100070257	TIEL	NLD		08/31/2021		1,597						103	1,700	1,580	(120)		(120)
100151091	PFLUGERVILLE	TX		05/08/2024		1,671		(92)			(92)		1,580	1,580			
100159310	WILMINGTON	DE		07/15/2024		1,716		(136)			(136)		1,580	1,580			
100115275	HICKORY	NC		07/17/2023		1,688		(108)			(108)		1,580	1,580			
100102398	ENTERPRISE	OR		06/07/2023		1,752		(172)			(172)		1,580	1,580			
100130439	NORWICH	CT		09/28/2023		1,915		(334)			(334)		1,580	1,580			
100151377	WAKE FOREST	NC		05/10/2024		1,585		(4)			(4)		1,580	1,580			
100046158	STREET	MD		11/25/2020		2,401		(820)			(820)		1,580	1,580			
100113674	WOODSTOCK	CT		06/29/2023		372		1,208			1,208		1,580	1,580			
100055212	GARDNER	IL		03/23/2021		2,071		(491)			(491)		1,580	1,580			
100109694	TILLAMOOK	OR		06/15/2023		1,853		(272)			(272)		1,581	1,581			
100127354	PLEASANTVILLE	NJ		08/30/2023		235		1,346			1,346		1,581	1,581			
100151591	PUNTA GORDA	FL		05/10/2024		1,683		(102)			(102)		1,581	1,581			
100014507	KATY	TX		09/27/2017		1,583		(2)			(2)		1,581	1,581			
100141871	VALLEJO	CA		03/27/2024		1,720		(139)			(139)		1,581	1,581			
100149971	NORTH CHARLESTON	SC		06/07/2024		1,688		(107)			(107)		1,581	1,581			
100110880	SAINTLOUIS	MO		06/29/2023		1,695		(114)			(114)		1,581	1,581			
100159227	NORTH WALES	PA		07/15/2024		1,745		(164)			(164)		1,581	1,581			
100026072	LINDEN	NJ		09/20/2018		45		1,536			1,536		1,581	1,581			
100155086	NEW SMYRNA BEACH	FL		07/19/2024		1,708		(127)			(127)		1,581	1,581			
100074251	FREMONT	CA		12/09/2021		2,029		(447)			(447)		1,581	1,581			
100119768	MARKHAM	IL		08/08/2023		1,676		(94)			(94)		1,581	1,581			
100012667	GARDEN CITY	MI		05/25/2017		1,371		211			211		1,581	1,581			
100136763	KANSAS CITY	MO		11/27/2023		1,636		(54)			(54)		1,582	1,582			
100075394	DELPHOS	OH		12/01/2021		1,657		(75)			(75)		1,582	1,582			
100141531	PHOENIX	AZ		01/30/2024		1,861		(279)			(279)		1,582	1,582			
100148487	AUBREY	TX		04/12/2024		1,615		(34)			(34)		1,581	1,582		1	1
100153823	DANVERS	MA		07/10/2024		1,717		(135)			(135)		1,582	1,582			
100140519	YOUNGSVILLE	NC		01/19/2024		1,919		(337)			(337)		1,582	1,582			
100013929	MIRAMAR	FL		05/25/2017		1,639		(57)			(57)		1,582	1,582			
100147189	CLINTON	SC		03/28/2024		1,646		(63)			(63)		1,582	1,582			
100043408	MILWAUKEE	WI		08/13/2020		1,327		255			255		1,582	1,582			
100161554	CHICAGO	IL		07/30/2024		1,731		(151)			(151)		1,580	1,582		3	3
100141523	ATLANTA	GA		01/30/2024		1,831		(248)			(248)		1,582	1,582			
100049271	WAYNE	MI		11/20/2020		1,749		(166)			(166)		1,582	1,582			
100061702	MATTESON	IL		07/01/2021		1,623		(41)			(41)		1,583	1,583			
100139197	PHOENIX	AZ		12/28/2023		1,710		(128)			(128)		1,583	1,583			
100091983	PLAINFIELD	NJ		02/07/2023		1,677		(94)			(94)		1,583	1,583			
100142053	NORTH FORT MYERS	FL		02/29/2024		1,754		(171)			(171)		1,583	1,583			
100149110	DALLAS	TX		04/22/2024		1,809		(225)			(225)		1,583	1,583			
100140739	PORT SAINT LUCIE	FL		01/22/2024		1,889		(305)			(305)		1,583	1,583			
100150158	PLAINFIELD	NJ		04/30/2024		1,743		(160)			(160)		1,583	1,583			
100163335	BIG BEAR LAKE	CA		08/13/2024		1,619		(36)			(36)		1,583	1,583			
100164226	LOS ANGELES	CA		08/21/2024		1,674		(91)			(91)		1,583	1,583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158925	ATLANTIC CITY	NJ		07/12/2024		1,688		(105)			(105)		1,583	1,583			
100161463	HOWELL	NJ		07/30/2024		1,743		(163)			(163)		1,581	1,583		3	3
100127694	LAS VEGAS	NV		09/08/2023		1,638		(54)			(54)		1,583	1,583			
100053776	CARLISLE	PA		03/23/2021		2,109		(525)			(525)		1,583	1,583			
100156697	SAN JOSE	CA		06/26/2024		1,859		(276)			(276)		1,584	1,584			
100055710	EDMOND	OK		03/23/2021		1,938		(355)			(355)		1,583	1,584		1	1
100126641	DAYTON	OH		08/30/2023		1,845		(262)			(262)		1,584	1,584			
100148243	SPRING HILL	FL		04/12/2024		1,546		38			38		1,584	1,584			
100013552	HIALEAH	FL		05/25/2017		1,417		167			167		1,584	1,584			
100146224	MORGANTOWN	WV		03/19/2024		1,794		(210)			(210)		1,584	1,584			
100151309	BELLEVIEW	FL		05/10/2024		1,198		386			386		1,584	1,584			
100147783	NORFOLK	VA		04/08/2024		1,735		(150)			(150)		1,584	1,584			
100148392	PALMETTO	FL		04/12/2024		1,513		71			71		1,584	1,584			
100162088	EDGEWATER	NJ		07/31/2024		1,721		(137)			(137)		1,585	1,585			
100134337	LA PORTE	IN		10/27/2023		1,853		(268)			(268)		1,585	1,585			
100140570	HORACE	ND		01/19/2024		1,871		(286)			(286)		1,585	1,585			
100115412	PALM COAST	FL		07/17/2023		1,687		(102)			(102)		1,585	1,585			
100151530	ROSENBERG	TX		05/10/2024		1,293		292			292		1,585	1,585			
100144217	LA BELLE	FL		03/07/2024		1,474		111			111		1,585	1,585			
100117031	LA PORTE	IN		07/20/2023		1,181		404			404		1,585	1,585			
100149588	YOUNGSVILLE	NC		04/26/2024		1,698		(113)			(113)		1,585	1,585			
100148499	STUART	FL		04/12/2024		1,725		(141)			(141)		1,584	1,585		1	1
100138994	CHICAGO	IL		12/21/2023		515		1,071			1,071		1,585	1,585			
100049193	MOBILE	AL		11/20/2020		1,564		21			21		1,586	1,586			
100083879	LAKELAND	FL		07/12/2022		1,758		(173)			(173)		1,586	1,586			
100066376	SHASTA LAKE	CA		08/02/2021		1,650		(64)			(64)		1,586	1,586			
100147786	CHARLOTTE	NC		04/08/2024		1,540		45			45		1,586	1,586			
100162320	CANTON	GA		08/06/2024		1,748		(162)			(162)		1,586	1,586			
100158040	SANTA FE	NM		07/09/2024		2,192		(214)			(214)		1,978	1,586		(392)	(392)
100150739	AUSTIN	TX		05/06/2024		1,642		(57)			(57)		1,585	1,586		2	2
100120793	CONYERS	GA		08/25/2023		1,979		(393)			(393)		1,586	1,586			
100078987	WATERLOO	IA		02/24/2022		1,589		(2)			(2)		1,586	1,586			
100156580	FRESNO	CA		06/24/2024		1,674		(88)			(88)		1,586	1,586			
100154111	DRIPPING SPRINGS	TX		07/11/2024		1,746		(159)			(159)		1,586	1,586			
100103606	TEMPLE HILLS	MD		05/08/2023		1,768		(181)			(181)		1,587	1,587			
100128369	BUNKER HILL	WV		09/15/2023		1,806		(219)			(219)		1,587	1,587			
100061248	VILLARD	MN		06/01/2021		1,572		15			15		1,587	1,587			
100108956	CINCINNATI	OH		05/31/2023		1,723		(136)			(136)		1,587	1,587			
100162347	LONG BEACH	CA		08/06/2024		1,817		(230)			(230)		1,587	1,587			
100148454	FORT WORTH	TX		04/12/2024		1,337		250			250		1,587	1,587			
100151592	TAMPA	FL		05/10/2024		1,426		161			161		1,587	1,587			
100115154	MIAMI BEACH	FL		07/17/2023		1,682		(95)			(95)		1,587	1,587			
100160391	SAN DIEGO	CA		09/06/2024		1,985		(398)			(398)		1,587	1,587			
100149361	LEHI	UT		04/24/2024		1,632		(45)			(45)		1,587	1,587			
100142942	POCONO LAKE	PA		02/09/2024		1,637		(49)			(49)		1,587	1,587			
100108200	BALTIMORE	MD		05/24/2023		1,624		(37)			(37)		1,587	1,587			
100152687	LAS VEGAS	NV		05/17/2024		1,573		13			13		1,586	1,587		2	2
100043429	WILKESBORO	NC		08/13/2020		1,954		(367)			(367)		1,587	1,587			
100146878	ROYAL OAK	MI		03/26/2024		1,622		(36)			(36)		1,586	1,587		1	1
100146895	CHICAGO	IL		03/26/2024		1,670		(84)			(84)		1,586	1,587		1	1
100146898	MCKINNEY	TX		03/26/2024		1,763		(177)			(177)		1,586	1,587		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146899	MCKINNEY	TX		03/26/2024		1,763		(177)			(177)		1,586	1,587		1	1
100150615	SAN ANTONIO	TX		05/03/2024		1,398		189			189		1,588	1,588			
100130274	GOODYEAR	AZ		09/28/2023		1,722		(131)			(131)		1,592	1,588		(4)	(4)
100067808	DAYTON	OH		09/23/2021		1,856		(269)			(269)		1,588	1,588			
100114213	ISLAND LAKE	IL		06/29/2023		1,560		27			27		1,588	1,588			
100141037	FORT MYERS	FL		02/20/2024		1,877		(289)			(289)		1,588	1,588			
100117919	BOTHELL	WA		07/20/2023		1,815		(227)			(227)		1,588	1,588			
100102063	ALBUQUERQUE	NM		04/14/2023		1,844		(256)			(256)		1,588	1,588			
100013893	WESLEY CHAPEL	FL		05/25/2017		1,143		445			445		1,588	1,588			
100161459	MARIETTA	GA		07/30/2024		1,685		(99)			(99)		1,586	1,588		2	2
100045820	LAS VEGAS	NV		11/25/2020		1,434		154			154		1,588	1,588			
100061428	ANSONVILLE	NC		06/01/2021		1,575		14			14		1,588	1,588			
100134893	WILMINGTON	DE		10/30/2023		1,089		500			500		1,588	1,588			
100111423	NEWPORT NEWS	VA		06/29/2023		590		998			998		1,588	1,588			
100103778	PORT SAINT LUCIE	FL		05/10/2023		1,861		(272)			(272)		1,589	1,589			
100107952	CIBOLO	TX		06/29/2023		1,594		(5)			(5)		1,589	1,589			
100165450	SANTA PAULA	CA		08/29/2024		2,108		(123)			(123)		1,985	1,589		(396)	(396)
100156687	LAS VEGAS	NV		06/24/2024		1,700		(111)			(111)		1,589	1,589			
100055292	CINCINNATI	OH		03/23/2021		2,673		(1,085)			(1,085)		1,589	1,589			
100158985	ROLESVILLE	NC		08/15/2024		1,715		(126)			(126)		1,589	1,589			
100143583	OLATHE	KS		02/21/2024		1,695		(106)			(106)		1,589	1,589			
100173996	WOODLAND HILLS	CA		10/31/2024		1,628		(39)			(39)		1,589	1,589			
100148337	STILLWATER	OK		04/12/2024		1,629		(40)			(40)		1,589	1,589			
100116525	MENTONE	CA		07/20/2023		1,248		341			341		1,589	1,589			
100090044	POMPANO BEACH	FL		01/13/2023		1,608		(19)			(19)		1,589	1,589			
100026584	OVIEDO	FL		09/26/2018		1,466		123			123		1,590	1,590			
100142583	ELIZABETH	NJ		02/08/2024		1,628		(38)			(38)		1,590	1,590			
100137837	WESLEY CHAPEL	FL		12/08/2023		1,627		(37)			(37)		1,590	1,590			
100044823	VALRICO	FL		11/19/2020		747		843			843		1,590	1,590			
100127064	CINCINNATI	OH		08/30/2023		2,614		(1,024)			(1,024)		1,590	1,590			
100102589	RENO	NV		06/07/2023		1,482		108			108		1,590	1,590			
100133460	HOUSTON	TX		10/19/2023		1,965		(375)			(375)		1,590	1,590			
100111574	COVINGTON	GA		06/29/2023		587		1,003			1,003		1,590	1,590			
100148780	ROYSE CITY	TX		04/17/2024		1,804		(214)			(214)		1,590	1,590			
100165562	QUINCY	MA		08/29/2024		1,642		(55)			(55)		1,587	1,590		3	3
100148578	KISSIMMEE	FL		04/12/2024		1,384		(63)			(63)		1,321	1,590		269	269
100064713	NEW PORT RICHEY	FL		07/14/2021		1,838		(247)			(247)		1,591	1,591			
100141641	OCALA	FL		01/30/2024		1,746		(155)			(155)		1,591	1,591			
100162508	KEY LARGO	FL		08/12/2024		1,673		(81)			(81)		1,591	1,591			
100140272	WICHITA	KS		01/18/2024		1,677		(86)			(86)		1,591	1,591			
100146478	CANTERBURY	CT		03/19/2024		1,828		(236)			(236)		1,591	1,591			
100112534	ESTILL SPRINGS	TN		06/29/2023		565		1,027			1,027		1,591	1,591			
100134854	EDEN	NC		10/30/2023		1,894		(302)			(302)		1,592	1,592			
100164283	MARIETTA	GA		08/21/2024		1,660		(68)			(68)		1,592	1,592			
100091143	HURST	TX		01/31/2023		1,472		121			121		1,593	1,592		(2)	(2)
100155907	FOWLER	CA		06/17/2024		1,718		(129)			(129)		1,590	1,592		2	2
100151472	ORLANDO	FL		05/10/2024		1,674		(82)			(82)		1,592	1,592			
100091616	LAS VEGAS	NV		03/07/2023		9,467		(7,874)			(7,874)		1,592	1,592			
100111585	NEWTON	NJ		06/29/2023		714		878			878		1,593	1,593			
100143468	PHOENIX	AZ		02/16/2024		1,684		(92)			(92)		1,593	1,593			
100168609	BELLA VISTA	AR		09/25/2024		1,681		(89)			(89)		1,593	1,593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135688	TAMPA	FL		11/09/2023		1,768		(175)			(175)		1,593	1,593			
100141259	TAMPA	FL		01/30/2024		1,787		(194)			(194)		1,593	1,593			
100111351	CHICAGO	IL		06/29/2023		864		729			729		1,593	1,593			
100153831	LOS ANGELES	CA		07/10/2024		1,728		(135)			(135)		1,593	1,593			
100055373	ROUND LAKE HEIGHTS	IL		03/23/2021		620		972			972		1,593	1,593			
100142655	WAKE FOREST	NC		02/08/2024		1,717		(124)			(124)		1,593	1,593			
100153250	AUSTIN	TX		05/30/2024		1,499		92			92		1,592	1,593		1	1
100158019	WERNERSVILLE	PA		07/09/2024		2,422		(89)			(89)		2,333	1,593		(740)	(740)
100127988	LEXINGTON	KY		09/08/2023		1,617		(24)			(24)		1,593	1,593			
100146894	BOLINGBROOK	IL		03/26/2024		1,674		(82)			(82)		1,592	1,593		1	1
100171212	NIWOT	CO		10/16/2024		1,771		(177)			(177)		1,593	1,593			
100146924	LIBERTY TWSP	OH		03/26/2024		1,716		(123)			(123)		1,592	1,594		1	1
100119892	DEARBORN HTS	MI		08/10/2023		1,815		(221)			(221)		1,594	1,594			
100139244	HAMPTON	VA		12/28/2023		1,746		(152)			(152)		1,594	1,594			
100078960	SAINT LOUIS	MO		02/24/2022		1,645		(51)			(51)		1,594	1,594			
100013257	WILLINGBORO	NJ		05/25/2017		1,395		199			199		1,594	1,594			
100113805	MIAMI	FL		06/29/2023		669		925			925		1,594	1,594			
100152328	FORT WORTH	TX		05/17/2024		1,328		266			266		1,594	1,594			
100061943	ARLINGTON	TX		07/01/2021		1,674		(79)			(79)		1,594	1,594			
100099983	LAKE HAVASU CITY	AZ		03/28/2023		1,751		(156)			(156)		1,594	1,594			
100135836	VERO BEACH	FL		11/10/2023		1,721		(126)			(126)		1,595	1,595			
100092035	VINELAND	NJ		02/09/2023		1,689		(94)			(94)		1,595	1,595			
100163944	OAK HILLS	CA		10/04/2024		1,683		(88)			(88)		1,595	1,595			
100164445	MERCED	CA		08/21/2024		1,496		99			99		1,595	1,595			
100086541	RICHMOND	KY		09/30/2022		1,673		(78)			(78)		1,595	1,595			
100029842	DECATUR	GA		10/26/2018		1,454		141			141		1,595	1,595			
100063037	SYRACUSE	NY		07/01/2021		1,544		51			51		1,595	1,595			
100161096	DENVER	NC		07/24/2024		1,386		209			209		1,595	1,595			
100146239	DECATUR	TX		03/19/2024		1,559		36			36		1,596	1,596			
100136835	SPRING	TX		11/27/2023		1,733		(138)			(138)		1,596	1,596			
100047125	HIALEAH	FL		11/20/2020		1,984		(388)			(388)		1,596	1,596			
100054568	COCOA	FL		03/23/2021		1,693		(97)			(97)		1,596	1,596			
100117862	NEWARK	NJ		07/20/2023		1,647		(51)			(51)		1,596	1,596			
100138438	SAN BERNARDINO	CA		12/18/2023		1,886		(290)			(290)		1,596	1,596			
100138430	EAST POINT	GA		12/18/2023		1,673		(77)			(77)		1,596	1,596			
100149928	TAYLORSVILLE	UT		06/07/2024		1,721		(125)			(125)		1,596	1,596			
100084624	CHICAGO	IL		08/02/2022		1,752		(156)			(156)		1,596	1,596			
100102080	LOMBARD	IL		04/14/2023		1,649		(53)			(53)		1,596	1,596			
100117215	CALHOUN	GA		07/20/2023		(3,416)		5,012			5,012		1,596	1,596			
100091290	DALLAS	TX		01/31/2023		1,822		(226)			(226)		1,596	1,596			
100139386	SANTA FE	NM		12/28/2023		1,645		(49)			(49)		1,596	1,596			
100000459	SELMA	CA		09/27/2016		1,285		311			311		1,596	1,596			
100143402	DAVENPORT	FL		02/16/2024		1,825		(228)			(228)		1,596	1,596			
100108267	MALDEN	MA		05/24/2023		1,587		10			10		1,596	1,596			
100137916	STATESVILLE	NC		12/12/2023		1,575		21			21		1,596	1,596			
100141146	SOUTH FALLSBURG	NY		01/30/2024		1,677		(81)			(81)		1,597	1,597			
100099576	SPRING HILL	FL		04/06/2023		2,041		(444)			(444)		1,597	1,597			
100150698	PHOENIX	AZ		05/06/2024		1,669		(74)			(74)		1,595	1,597		2	2
100158973	NAPLES	FL		08/15/2024		1,879		(282)			(282)		1,597	1,597			
100153102	SEATTLE	WA		06/27/2024		1,784		(187)			(187)		1,597	1,597			
100164214	PASADENA	CA		08/21/2024		1,564		33			33		1,597	1,597			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064725	BIRMINGHAM	AL		07/14/2021		1,828		(231)			(231)		1,597	1,597			
100148039	MABLETON	GA		04/10/2024		1,481		117			117		1,597	1,597			
100142122	EDMOND	OK		02/29/2024		192		1,405			1,405		1,597	1,597			
100128012	OAK RIDGE	TN		09/08/2023		1,402		195			195		1,597	1,597			
100165872	NEWPORT BEACH	CA		08/30/2024		1,592		5			5		1,597	1,597			
100146314	DAWSONVILLE	GA		03/19/2024		1,833		(236)			(236)		1,597	1,597			
100168656	SAN FRANCISCO	CA		09/25/2024		1,887		(290)			(290)		1,597	1,597			
100163849	FAIRFAX	CA		09/27/2024		1,758		(161)			(161)		1,597	1,597			
100139445	LAKEBAY	WA		12/28/2023		1,981		(384)			(384)		1,598	1,598			
100134882	EL MONTE	CA		10/30/2023		1,672		(74)			(74)		1,598	1,598			
100134311	CADDO MILLS	TX		10/27/2023		1,901		(303)			(303)		1,598	1,598			
100148413	OKLAHOMA CITY	OK		04/12/2024		1,418		180			180		1,598	1,598			
100084638	SAN BERNARDINO	CA		08/02/2022		2,279		(681)			(681)		1,598	1,598			
100149027	BUDA	TX		04/19/2024		1,960		(362)			(362)		1,598	1,598			
100099772	CLEVELAND	OH		02/28/2023		1,676		(78)			(78)		1,598	1,598			
100151822	PEYTON	CO		05/10/2024		1,806		(207)			(207)		1,598	1,598			
100117193	LABELLE	FL		07/20/2023		1,541		58			58		1,598	1,598			
100161429	REHOBOTH BEACH	DE		07/29/2024		1,739		(141)			(141)		1,598	1,598			
100134782	WINTER SPRINGS	FL		10/30/2023		1,808		(210)			(210)		1,599	1,599			
100111317	CAMDENTON	MO		06/29/2023		1,898		(299)			(299)		1,599	1,599			
100119729	RACINE	WI		08/08/2023		1,704		(105)			(105)		1,599	1,599			
100119811	BALTIMORE	MD		08/08/2023		1,668		(69)			(69)		1,599	1,599			
100102957	WINTER GARDEN	FL		06/22/2023		2,069		(470)			(470)		1,599	1,599			
100141751	EL MIRAGE	AZ		01/30/2024		1,907		(309)			(309)		1,599	1,599			
100159588	HALLANDALE BEACH	FL		07/15/2024		1,892		(293)			(293)		1,599	1,599			
100049284	DADE CITY	FL		11/20/2020		1,885		(286)			(286)		1,599	1,599			
100126311	BETHLEHEM	PA		08/30/2023		1,726		(127)			(127)		1,599	1,599			
100160154	EAGLE RIVER	AK		07/17/2024		1,732		(135)			(135)		1,597	1,599		3	3
100103212	RIVERVIEW	FL		04/21/2023		1,710		(111)			(111)		1,599	1,599			
100166292	HALEIWA	HI		10/23/2024		2,037		(438)			(438)		1,599	1,599			
100128742	BRYSON CITY	NC		09/21/2023		1,799		(199)			(199)		1,599	1,599			
100142493	JERSEY CITY	NJ		03/08/2024		2,299		(699)			(699)		1,599	1,599			
100151744	MIAMI	FL		05/10/2024		1,751		(152)			(152)		1,600	1,600			
100136179	TURLOCK	CA		12/18/2023		1,897		(298)			(298)		1,600	1,600			
100164182	WHITTIER	CA		08/21/2024		1,769		(170)			(170)		1,600	1,600			
100158581	SALINAS	CA		07/10/2024		1,784		(184)			(184)		1,600	1,600			
100173697	KISSIMMEE	FL		10/30/2024		1,779		(180)			(180)		1,600	1,600			
100139424	SOUTHAVEN	MS		12/28/2023		1,628		(29)			(29)		1,600	1,600			
100154800	PINELLAS PARK	FL		07/19/2024		1,787		(187)			(187)		1,600	1,600			
100155235	BIG PINE KEY	FL		07/19/2024		1,893		(293)			(293)		1,600	1,600			
100054167	TOLEDO	OH		03/23/2021		1,604		(4)			(4)		1,600	1,600			
100163294	GARDEN CITY	ID		08/13/2024		1,611		(11)			(11)		1,600	1,600			
100148150	KODAK	TN		05/15/2024		1,793		(193)			(193)		1,600	1,600			
100108390	PHILADELPHIA	PA		05/25/2023		54		1,546			1,546		1,600	1,600			
100153419	SALEM	NH		05/30/2024		1,669		(68)			(68)		1,600	1,600			
100131883	CHARLESTON	SC		10/06/2023		1,917		(317)			(317)		1,601	1,601			
100143383	PALM BAY	FL		02/16/2024		1,760		(160)			(160)		1,601	1,601			
100012521	LOUISVILLE	KY		04/28/2017		943		658			658		1,601	1,601			
100120609	SOUTHFIELD	MI		08/18/2023		1,768		(168)			(168)		1,601	1,601			
100173106	MOUNT LEMMON	AZ		10/30/2024		1,665		(64)			(64)		1,601	1,601			
100137510	YUBA CITY	CA		01/11/2024		1,891		(291)			(291)		1,601	1,601			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148573	TOMS RIVER	NJ		04/12/2024		1,751		(151)			(151)		1,600	1,601		1	1
100057635	JACKSONVILLE	FL		06/30/2021		1,810		(209)			(209)		1,601	1,601			
100108336	KINGSTON	PA		05/25/2023		1,779		(178)			(178)		1,601	1,601			
100131579	WILDWOOD CREST	NJ		10/05/2023		1,711		(109)			(109)		1,601	1,601			
100161060	LITTLE ROCK	AR		07/24/2024		1,698		(97)			(97)		1,601	1,601			
100091123	LOS ANGELES	CA		01/31/2023		1,837		(236)			(236)		1,601	1,601			
100050212	BROKEN ARROW	OK		11/20/2020		1,782		(181)			(181)		1,601	1,601			
100156997	UNITED KINGDOM	GBR		06/27/2024		1,587							1,587	1,601	15		15
100102177	BATAVIA	IL		04/14/2023		1,642		(40)			(40)		1,601	1,601			
100115614	BULLHEAD CITY	AZ		07/19/2023		1,583		19			19		1,601	1,601			
100143150	CHASKA	MN		02/16/2024		1,729		(127)			(127)		1,602	1,602			
100153295	BEE BRANCH	AR		05/30/2024		1,614		(12)			(12)		1,602	1,602			
100169356	VISTA	CA		09/27/2024		1,740		(139)			(139)		1,602	1,602			
100153266	HILTON HEAD ISLAND	SC		05/30/2024		1,636		(34)			(34)		1,602	1,602			
100083338	ROTTERDAM	NLD		05/27/2022		1,647						(46)	1,601	1,602	1		1
100138832	DENISON	TX		12/21/2023		1,692		(91)			(91)		1,601	1,602		1	1
100142229	SATELLITE BEACH	FL		03/15/2024		1,869		(267)			(267)		1,602	1,602			
100091728	WAIANAE	HI		03/24/2023		2,062		(460)			(460)		1,602	1,602			
100175277	SACRAMENTO	CA		11/05/2024		1,638		(36)			(36)		1,602	1,602			
100010951	MEMPHIS	TN		12/23/2016		1,693		(90)			(90)		1,602	1,602			
100143570	RIDGE	NY		02/21/2024		1,767		(164)			(164)		1,602	1,602			
100031624	CHICAGO	IL		03/29/2019		1,193		410			410		1,602	1,602			
100108351	BENSENVILLE	IL		05/25/2023		1,717		(114)			(114)		1,602	1,602			
100161085	PEMBROKE PINES	FL		07/24/2024		1,677		(75)			(75)		1,602	1,602			
100091727	WAIANAE	HI		03/24/2023		2,061		(459)			(459)		1,603	1,603			
100091726	WAIANAE	HI		03/24/2023		2,044		(442)			(442)		1,603	1,603			
100156472	BELMONT	NC		06/24/2024		1,657		(54)			(54)		1,603	1,603			
100084789	HOUSTON	TX		08/02/2022		1,913		(310)			(310)		1,603	1,603			
100150103	VICTORVILLE	CA		06/14/2024		1,775		(172)			(172)		1,603	1,603			
100077326	KANSAS CITY	MO		01/03/2022		1,652		(49)			(49)		1,603	1,603			
100143418	NORTH GRAFTON	MA		02/16/2024		1,681		(78)			(78)		1,603	1,603			
100092048	CHESAPEAKE	VA		02/09/2023		1,704		(101)			(101)		1,603	1,603			
100154915	ANNANDALE	VA		07/19/2024		1,601		2			2		1,603	1,603			
100116239	SPOTSWOOD	NJ		07/20/2023		894		710			710		1,603	1,603			
100102008	SPRINGFIELD	MA		04/14/2023		1,836		(232)			(232)		1,603	1,603			
100144195	WESTFIELD	IN		03/07/2024		1,579		24			24		1,603	1,603			
100153723	BRADENTON	FL		07/11/2024		1,563		41			41		1,603	1,603			
100014263	FRESNO	CA		09/27/2017		537		1,066			1,066		1,603	1,603			
100000596	BROCKTON	MA		09/27/2016		1,508		95			95		1,604	1,604			
100078514	DEN HAAG	NLD		01/26/2022		1,634						29	1,663	1,604	(60)		(60)
100159478	BUDA	TX		07/15/2024		1,693		(90)			(90)		1,604	1,604			
100148609	CLEBURNE	TX		04/12/2024		1,765		(163)			(163)		1,602	1,604		2	2
100050197	CORTLAND	OH		11/20/2020		1,961		(357)			(357)		1,604	1,604			
100160603	LAKEWOOD	CA		07/19/2024		1,592		11			11		1,604	1,604			
100084667	TOBYHANNA	PA		08/02/2022		1,676		(72)			(72)		1,604	1,604			
100166122	HOUSTON	TX		09/09/2024		1,592		12			12		1,604	1,604			
100146132	WHITE	GA		03/19/2024		1,806		(202)			(202)		1,604	1,604			
100140048	OWENSBORO	KY		01/09/2024		1,798		(193)			(193)		1,604	1,604			
100160113	SAINT PETE BEACH	FL		07/17/2024		1,748		(146)			(146)		1,602	1,604		3	3
100136728	TRENTON	NJ		11/27/2023		887		718			718		1,605	1,605			
100152279	PANAMA CITY BEACH	FL		05/17/2024		1,741		(136)			(136)		1,605	1,605			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010068312	BALTIMORE	MD		02/29/2024		1,752		(147)			(147)		1,605	1,605			
100079597	STARKE	FL		04/08/2022		1,945		(340)			(340)		1,605	1,605			
100149372	OCALA	FL		04/24/2024		1,298		307			307		1,605	1,605			
100161111	VIRGINIA BEACH	VA		07/24/2024		1,772		(167)			(167)		1,605	1,605			
100116937	BALTIMORE	MD		07/20/2023		1,111		494			494		1,605	1,605			
100139348	COLLINGSWOOD	NJ		12/28/2023		1,689		(84)			(84)		1,605	1,605			
100147745	RIVERVIEW	FL		04/08/2024		1,577		29			29		1,605	1,605			
100141374	ARLINGTON	TX		01/30/2024		1,866		(261)			(261)		1,605	1,605			
100017491	WINTER HAVEN	FL		04/26/2018		1,710		(105)			(105)		1,605	1,605			
100165800	MONROE	NY		08/29/2024		1,953		(348)			(348)		1,606	1,606			
100162751	CHARLOTTE	NC		08/12/2024		1,749		(143)			(143)		1,606	1,606			
100158548	HOUSTON	TX		07/10/2024		1,737		(131)			(131)		1,606	1,606			
100076940	EL PASO	TX		01/03/2022		1,711		(105)			(105)		1,606	1,606			
100174204	FLAGSTAFF	AZ		10/31/2024		1,659		(53)			(53)		1,606	1,606			
100156050	NEW SMYRNA BEACH	FL		06/18/2024		1,749		(142)			(142)		1,606	1,606			
100162746	DEER PARK	IL		08/12/2024		1,757		(151)			(151)		1,606	1,606			
100169036	TUCSON	AZ		09/27/2024		2,266		(128)			(128)		2,138	1,606		(532)	(532)
100160917	NEWPORT	RI		07/24/2024		1,759		(152)			(152)		1,606	1,606			
100043292	TOMS RIVER	NJ		08/13/2020		1,499		107			107		1,607	1,607			
100143585	VERNON	CT		02/21/2024		1,687		(80)			(80)		1,607	1,607			
100158866	CAPE CORAL	FL		07/12/2024		1,795		(187)			(187)		1,607	1,607			
100158734	ZEBULON	NC		07/10/2024		1,524		83			83		1,607	1,607			
100134732	DAVENPORT	FL		10/30/2023		613		994			994		1,607	1,607			
100128327	REISTERSTOWN	MD		09/14/2023		1,869		(261)			(261)		1,607	1,607			
100126567	WAUKESHA	WI		08/30/2023		1,006		602			602		1,607	1,607			
100100147	MEMPHIS	TN		03/28/2023		1,769		(161)			(161)		1,608	1,608			
100115593	SAN ANTONIO	TX		07/19/2023		1,695		(87)			(87)		1,608	1,608			
100074758	COLUMBIA	MO		12/01/2021		1,626		(18)			(18)		1,608	1,608			
100102902	SUFFERN	NY		06/22/2023		1,944		(336)			(336)		1,608	1,608			
100102609	SAINT LOUIS	MO		06/22/2023		1,715		(107)			(107)		1,608	1,608			
100145814	PALM SPRINGS	FL		05/08/2024		1,682		(75)			(75)		1,608	1,608			
100117935	LAS VEGAS	NV		07/20/2023		1,680		(72)			(72)		1,608	1,608			
100154653	NORTH BAY VILLAGE	FL		07/19/2024		1,488		121			121		1,608	1,608			
100057716	SWANSBORO	NC		06/30/2021		1,822		(214)			(214)		1,608	1,608			
100138807	MINNEAPOLIS	MN		12/21/2023		1,702		(95)			(95)		1,607	1,608		1	1
100054466	MIAMI	FL		03/23/2021		1,796		(187)			(187)		1,609	1,609			
100013004	PLANADA	CA		05/25/2017		1,472		137			137		1,609	1,609			
100160165	AITKIN	MN		07/18/2024		1,755		(146)			(146)		1,609	1,609			
100150877	LEWES	DE		05/08/2024		1,719		(110)			(110)		1,609	1,609			
100045583	PERU	IN		11/25/2020		1,900		(291)			(291)		1,609	1,609			
100151031	HARVEST	AL		05/08/2024		1,356		253			253		1,609	1,609			
100145253	UNITED KINGDOM	GBR		03/12/2024		(1,557)		3,171			3,171		1,614	1,609	(5)		(5)
100114136	DES MOINES	IA		06/29/2023		475		1,134			1,134		1,609	1,609			
100152176	INGLEWOOD	CA		05/17/2024		1,667		(58)			(58)		1,609	1,609			
100107861	SIMONTON	TX		06/29/2023		2,064		(455)			(455)		1,609	1,609			
100160612	CORONA	CA		07/19/2024		1,956		(347)			(347)		1,610	1,610			
100084825	KISSIMMEE	FL		08/02/2022		2,143		(533)			(533)		1,610	1,610			
100164453	SOUTHPORT	NC		08/21/2024		1,723		(113)			(113)		1,610	1,610			
100119711	MONROE	GA		08/08/2023		1,651		(41)			(41)		1,610	1,610			
100134666	PASADENA	TX		10/30/2023		1,810		(200)			(200)		1,610	1,610			
100137302	JACKSONVILLE	FL		12/01/2023		1,657		(47)			(47)		1,610	1,610			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078864	AVON PARK	FL		02/24/2022		1,733		(123)			(123)		1,610	1,610			
100049995	WASHINGTON	DC		11/20/2020		2,160		(549)			(549)		1,612	1,610		(1)	(1)
100113001	BALTIMORE	MD		06/29/2023		835		775			775		1,610	1,610			
100117632	TUCSON	AZ		07/20/2023		1,852		(241)			(241)		1,610	1,610			
100064786	HARTFORD	WI		07/14/2021		1,810		(200)			(200)		1,610	1,610			
100156846	UNIONDALE	NY		06/27/2024		1,714		(104)			(104)		1,610	1,610			
100152384	HAVERTOWN	PA		05/17/2024		1,530		81			81		1,610	1,610			
100151441	APEX	NC		05/10/2024		1,677		(66)			(66)		1,611	1,611			
100113044	DOTHAN	AL		06/29/2023		1,027		273			273		1,300	1,611		311	311
100154328	BELMONT	NC		06/07/2024		1,782		(171)			(171)		1,611	1,611			
100117739	PHILADELPHIA	PA		07/20/2023		1,612		(1)			(1)		1,611	1,611			
100066677	ALTON	IL		08/02/2021		1,671		(60)			(60)		1,611	1,611			
100091931	LAHAINA	HI		02/03/2023		1,827		(216)			(216)		1,611	1,611			
100148271	FORNEY	TX		04/12/2024		1,700		(88)			(88)		1,611	1,611			
100146913	ELLIJAY	GA		03/26/2024		1,745		(135)			(135)		1,610	1,611		1	1
100014644	RANDOLPH	MA		09/27/2017		1,085		526			526		1,611	1,611			
100113708	RIESEL	TX		06/29/2023		1,004		608			608		1,611	1,611			
100126379	TAYLORS	SC		08/30/2023		1,673		(62)			(62)		1,611	1,611			
100103296	GARLAND	TX		04/27/2023		1,717		(106)			(106)		1,611	1,611			
100149322	DOVER	FL		04/24/2024		1,662		(51)			(51)		1,612	1,612			
100142837	ORLANDO	FL		02/09/2024		1,631		(20)			(20)		1,612	1,612			
100160546	PITTSBURG	CA		07/19/2024		1,731		(120)			(120)		1,612	1,612			
100160987	MILLVILLE	DE		07/24/2024		1,464		148			148		1,612	1,612			
100140212	DURHAM	NC		01/11/2024		1,848		(236)			(236)		1,612	1,612			
100067673	NORWICH	CT		09/23/2021		1,622		(10)			(10)		1,612	1,612			
100171429	TORRANCE	CA		10/16/2024		1,741		(129)			(129)		1,612	1,612			
100156082	LAUDERDALE LAKES	FL		06/18/2024		1,862		(250)			(250)		1,612	1,612			
100048638	STREET	MD		11/20/2020		2,536		(923)			(923)		1,612	1,612			
100163222	CARSON	CA		08/13/2024		1,746		(134)			(134)		1,613	1,613			
100060483	YOUNGSTOWN	OH		06/01/2021		1,600		13			13		1,613	1,613			
100112391	CHICAGO	IL		06/29/2023		354		1,259			1,259		1,613	1,613			
100054640	MADISON	WI		03/23/2021		1,813		(200)			(200)		1,613	1,613			
100119641	CONCORD	NC		08/04/2023		1,721		(108)			(108)		1,613	1,613			
100153392	LAKE ARIEL	PA		05/29/2024		1,682		(69)			(69)		1,613	1,613			
100148113	PENDERGRASS	GA		04/10/2024		1,721		(108)			(108)		1,613	1,613			
100150708	PORT CHARLOTTE	FL		05/06/2024		1,763		(150)			(150)		1,613	1,613			
100138223	KATY	TX		12/14/2023		1,772		(159)			(159)		1,613	1,613			
100138233	CEMENT CITY	MI		12/14/2023		111		1,502			1,502		1,613	1,613			
100031776	FRESNO	CA		03/29/2019		1,109		504			504		1,614	1,614			
100088033	ROSHARON	TX		10/25/2022		1,776		(162)			(162)		1,614	1,614			
100155017	TIGARD	OR		07/19/2024		1,862		(248)			(248)		1,614	1,614			
100156788	SANTA BARBARA	CA		06/26/2024		1,651		(37)			(37)		1,614	1,614			
100118777	MIAMI	FL		07/25/2023		1,738		(124)			(124)		1,614	1,614			
100148467	PAYSON	AZ		04/12/2024		1,800		(186)			(186)		1,614	1,614			
100149407	TUSKEGEE	AL		04/24/2024		1,698		(84)			(84)		1,614	1,614			
100147488	LAKE WORTH	FL		04/03/2024		2,020		(405)			(405)		1,614	1,614			
100013113	ARNOLD	MO		05/25/2017		1,344		271			271		1,614	1,614			
100155367	PRESCOTT	AZ		06/18/2024		1,754		(140)			(140)		1,614	1,614			
100162538	SAN DIEGO	CA		08/12/2024		1,685		(71)			(71)		1,614	1,614			
100141450	PROVIDENCE	RI		01/30/2024		1,856		(242)			(242)		1,614	1,614			
100158456	LK HAVASU CTY	AZ		07/10/2024		1,658		(44)			(44)		1,615	1,615			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100169976	SAN FRANCISCO	CA		11/08/2024		1,669		(54)			(54)		1,615	1,615			
100103856	GRAND RAPIDS	MI		05/10/2023		1,779		(164)			(164)		1,615	1,615			
100049037	HOPE MILLS	NC		11/20/2020		2,098		(483)			(483)		1,615	1,615			
100025071	PHOENIX	AZ		09/20/2018		1,583		32			32		1,615	1,615			
100167564	TEMECULA	CA		09/19/2024		1,644		(29)			(29)		1,615	1,615			
100120587	BAKERSFIELD	CA		08/18/2023		1,746		(131)			(131)		1,615	1,615			
100153276	LAS VEGAS	NV		05/30/2024		1,706		(91)			(91)		1,615	1,615			
100150985	SCOTTSDALE	AZ		05/08/2024		1,815		(200)			(200)		1,615	1,615			
100109130	WILLIMANTIC	CT		06/05/2023		1,799		(184)			(184)		1,615	1,615			
100126380	HAMILTON	NJ		08/30/2023		1,759		(144)			(144)		1,615	1,615			
100168627	HUNTINGTON BEACH	CA		09/25/2024		1,877		(262)			(262)		1,615	1,615			
100026374	WIMAUMA	FL		09/26/2018		218		1,398			1,398		1,616	1,616			
100149642	KANNAPOLIS	NC		04/26/2024		1,467		148			148		1,616	1,616			
100126667	MADISON	OH		08/30/2023		839		777			777		1,616	1,616			
100103576	SUNRISE	FL		05/08/2023		1,771		(156)			(156)		1,616	1,616			
100165618	BRADLEY	CA		10/04/2024		1,753		(137)			(137)		1,616	1,616			
100149819	COLUMBIA FALLS	MT		04/29/2024		1,773		(157)			(157)		1,616	1,616			
100165882	SAN DIEGO	CA		08/30/2024		1,876		(260)			(260)		1,616	1,616			
100165153	UNITED KINGDOM	GBR		08/27/2024		1,711							1,711	1,616	(96)		(96)
100171389	LAS VEGAS	NV		10/16/2024		1,662		(46)			(46)		1,616	1,616			
100148633	WACO	TX		05/15/2024		1,631		(15)			(15)		1,616	1,616			
100010717	CLARINDA	IA		12/23/2016		1,169		448			448		1,616	1,616			
100157592	YARDLEY	PA		06/28/2024		1,825		(208)			(208)		1,616	1,616			
100159578	EDMONDS	WA		07/15/2024		2,054		(437)			(437)		1,616	1,616			
100055734	HARLINGEN	TX		03/23/2021		2,784		(1,167)			(1,167)		1,616	1,616			
100115280	HENRYETTA	OK		07/17/2023		1,708		(92)			(92)		1,616	1,616			
100154074	SAN BERNARDINO	CA		06/06/2024		1,729		(113)			(113)		1,616	1,616			
100150776	BOSTON	MA		05/07/2024		1,720		(103)			(103)		1,616	1,616			
100090927	WATERFORD	CT		01/31/2023		1,671		(55)			(55)		1,616	1,616			
100025595	NASHVILLE	TN		09/20/2018		1,354		262			262		1,616	1,616			
100116561	WINTER GARDEN	FL		07/20/2023		1,759		(142)			(142)		1,616	1,616			
100071735	LAUREL	DE		10/14/2021		1,904		(287)			(287)		1,617	1,617			
100148345	HUNTSVILLE	AL		04/12/2024		1,427		190			190		1,617	1,617			
100141224	ALLENTOWN	PA		01/30/2024		1,768		(151)			(151)		1,617	1,617			
100156848	CITY OF ORANGE	NJ		06/27/2024		(2,905)		4,522			4,522		1,617	1,617			
100049583	MIAMI	FL		11/20/2020		2,072		(456)			(456)		1,617	1,617			
100136405	MERRIAM	KS		11/20/2023		1,509		108			108		1,617	1,617			
100149624	RALEIGH	NC		04/26/2024		1,804		(187)			(187)		1,617	1,617			
100089643	HOLLYWOOD	FL		01/30/2023		2,069		(452)			(452)		1,617	1,617			
100156049	CORAL SPRINGS	FL		06/18/2024		1,836		(218)			(218)		1,617	1,617			
100162592	DAWSONVILLE	GA		08/12/2024		1,663		(45)			(45)		1,617	1,617			
100152242	CHEHALIS	WA		05/17/2024		1,698		(81)			(81)		1,617	1,617			
100160563	SPARKS	NV		07/19/2024		1,732		(114)			(114)		1,618	1,618			
100109680	SILVERTON	OR		06/16/2023		1,768		(150)			(150)		1,618	1,618			
100135653	MONROE TOWNSHIP	NJ		11/09/2023		1,686		(68)			(68)		1,618	1,618			
100066587	WARREN	MI		08/02/2021		1,685		(68)			(68)		1,618	1,618			
100150662	NORTHBRIDGE	MA		05/06/2024		1,724		(108)			(108)		1,616	1,618		2	2
100152313	CHARLOTTE	NC		05/17/2024		1,243		374			374		1,618	1,618			
100161410	ESCONDIDO	CA		07/26/2024		1,782		(164)			(164)		1,618	1,618			
100150502	GREEN COVE SPRINGS	FL		05/03/2024		1,543		75			75		1,618	1,618			
100165494	RANCHO CUCAMONGA	CA		08/29/2024		1,703		(84)			(84)		1,618	1,618			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076022	WILKES BARRE	PA		01/07/2022		1,662		(43)			(43)		1,618	1,618			
100061578	SPARTA	WI		07/01/2021		1,704		(86)			(86)		1,618	1,618			
100112271	RESTON	VA		06/29/2023		525		1,093			1,093		1,618	1,618			
100164350	SAN MARCOS	TX		08/21/2024		1,538		80			80		1,619	1,619			
100013839	QUEEN CREEK	AZ		05/25/2017		1,636		(17)			(17)		1,619	1,619			
100135169	RANDALLSTOWN	MD		12/15/2023		1,760		(142)			(142)		1,619	1,619			
100130376	DENVER	CO		09/28/2023		1,934		(315)			(315)		1,619	1,619			
100160365	FAIRFAX	VA		09/06/2024		1,779		(160)			(160)		1,619	1,619			
100128457	ROSELAND	VA		09/15/2023		1,688		(69)			(69)		1,619	1,619			
100152269	SANFORD	NC		05/17/2024		1,517		102			102		1,619	1,619			
100147943	SOMERVILLE	TN		04/08/2024		1,507		113			113		1,619	1,619			
100102993	ATLANTA	GA		06/22/2023		1,927		(308)			(308)		1,619	1,619			
100151245	EAGLE LAKE	FL		05/10/2024		1,626		(7)			(7)		1,620	1,620			
100167053	DUNELLEN	NJ		09/13/2024		1,805		(185)			(185)		1,620	1,620			
100149641	CHARLOTTE	NC		04/26/2024		1,749		(129)			(129)		1,620	1,620			
100143681	PROVIDENCE	RI		02/22/2024		1,848		(228)			(228)		1,620	1,620			
100109946	TEMPLE	TX		06/22/2023		1,696		(75)			(75)		1,620	1,620			
100159446	FARRAGUT	TN		07/15/2024		1,826		(205)			(205)		1,620	1,620			
100128470	PALM BAY	FL		09/15/2023		1,747		(127)			(127)		1,620	1,620			
100047545	WELLESLEY	MA		11/20/2020		2,260		(640)			(640)		1,620	1,620			
100148553	MARIETTA	GA		04/12/2024		1,655		(36)			(36)		1,619	1,620		1	1
100156841	ROCKLAND	MA		06/27/2024		1,757		(137)			(137)		1,620	1,620			
100134697	LAWRENCEVILLE	GA		10/30/2023		1,629		(8)			(8)		1,620	1,620			
100142155	EULESS	TX		02/29/2024		1,789		(168)			(168)		1,620	1,620			
100146636	CHENEY	WA		03/20/2024		1,572		48			48		1,621	1,621			
100160980	DELAWARE	OH		07/24/2024		1,438		183			183		1,621	1,621			
100168554	LOS ANGELES	CA		09/25/2024		1,777		(157)			(157)		1,621	1,621			
100117025	JACKSON	TN		07/20/2023		1,119		502			502		1,621	1,621			
100148176	CHARLOTTE	NC		04/12/2024		1,729		(109)			(109)		1,621	1,621			
100120426	DALLAS	TX		08/18/2023		1,634		(12)			(12)		1,621	1,621			
100076886	HUNTSVILLE	AL		01/03/2022		1,914		(293)			(293)		1,621	1,621			
100126665	PHILADELPHIA	PA		08/30/2023		492		1,129			1,129		1,621	1,621			
100045838	WARRENTON	VA		11/25/2020		2,116		(494)			(494)		1,621	1,621			
100057981	LITTLE ROCK	AR		06/30/2021		1,680		(59)			(59)		1,621	1,621			
100155146	SANTA CLARITA	CA		07/19/2024		1,799		(178)			(178)		1,621	1,621			
100152399	ZEBULON	NC		05/17/2024		1,395		227			227		1,621	1,621			
100151557	TAVERNIER	FL		05/10/2024		1,761		(139)			(139)		1,621	1,621			
100151291	RENO	NV		05/10/2024		1,737		(116)			(116)		1,621	1,621			
100049340	PLEASANTVILLE	NJ		11/20/2020		1,577		44			44		1,622	1,622			
100120560	KISSIMMEE	FL		08/18/2023		1,579		42			42		1,622	1,622			
100151430	MONROE	NC		05/10/2024		1,598		23			23		1,622	1,622			
100077702	WHITEHALL	MI		01/03/2022		1,674		(52)			(52)		1,622	1,622			
100131840	MAPLE GROVE	MN		10/06/2023		1,671		(50)			(50)		1,622	1,622			
100139172	DEL VALLE	TX		12/28/2023		1,808		(187)			(187)		1,622	1,622			
100160990	GREENVILLE	SC		07/24/2024		1,759		(137)			(137)		1,622	1,622			
100162713	DALLAS	TX		08/12/2024		1,784		(162)			(162)		1,622	1,622			
100154962	KANSAS CITY	KS		07/19/2024		1,844		(222)			(222)		1,622	1,622			
100138133	CARTERSVILLE	GA		12/14/2023		1,133		490			490		1,623	1,623			
100138132	CARTERSVILLE	GA		12/14/2023		1,133		489			489		1,623	1,623			
100138130	CARTERSVILLE	GA		12/14/2023		1,134		489			489		1,623	1,623			
100144348	RICHMOND	VA		03/07/2024		1,808		(187)			(187)		1,621	1,623		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134044	TRENTON	NJ		10/25/2023		549		1,074			1,074		1,623	1,623			
100132716	HAWORTH	NJ		11/03/2023		1,680		(57)			(57)		1,623	1,623			
100158686	LYNN	MA		07/10/2024		1,762		(139)			(139)		1,623	1,623			
100159596	SOUTH MIAMI	FL		07/15/2024		1,831		(208)			(208)		1,623	1,623			
100108417	NEW HAVEN	CT		05/25/2023		1,704		(81)			(81)		1,623	1,623			
100137426	JACKSONVILLE	FL		01/11/2024		2,287		(664)			(664)		1,623	1,623			
100076917	ALUM BRIDGE	WV		01/03/2022		1,674		(51)			(51)		1,623	1,623			
100116264	MT. PLEASANT	MI		07/20/2023		1,252		371			371		1,623	1,623			
100156622	BOISE	ID		06/24/2024		1,717		(94)			(94)		1,623	1,623			
100108171	GALVESTON	TX		05/24/2023		1,802		(179)			(179)		1,623	1,623			
100156530	MADERA	CA		06/24/2024		1,472		151			151		1,623	1,623			
100046549	HOUSTON	TX		11/25/2020		1,992		(369)			(369)		1,623	1,623		1	1
100047667	CLINTON TOWNSHIP	MI		11/20/2020		1,976		(353)			(353)		1,623	1,623			
100100587	ENGLEWOOD	FL		04/27/2023		1,978		(355)			(355)		1,623	1,623			
100090388	TULSA	OK		12/28/2022		1,840		(217)			(217)		1,623	1,623			
100158846	SOUTHPORT	NC		07/12/2024		1,677		(53)			(53)		1,623	1,623			
100158780	ASHEVILLE	NC		07/10/2024		1,666		(43)			(43)		1,624	1,624			
100054267	EUCLID	OH		03/23/2021		1,940		(317)			(317)		1,624	1,624			
100133509	MIAMI GARDENS	FL		10/19/2023		1,614		10			10		1,624	1,624			
100158898	MILLVILLE	DE		07/12/2024		1,469		155			155		1,624	1,624			
100148406	COLLEGE STATION	TX		04/12/2024		1,329		295			295		1,624	1,624			
100070617	ADDISON	NY		10/01/2021		1,677		(53)			(53)		1,624	1,624			
100152739	HEMET	CA		05/22/2024		1,889		(265)			(265)		1,624	1,624			
100139061	FAIRFIELD	NJ		12/28/2023		1,930		(306)			(306)		1,624	1,624			
100077631	SAN ANTONIO	TX		01/03/2022		1,766		(142)			(142)		1,624	1,624			
100138831	SUMTERVILLE	FL		12/21/2023		1,708		(84)			(84)		1,623	1,624		1	1
100152307	DALLAS	NC		05/17/2024		1,335		290			290		1,624	1,624			
100088219	GARFIELD HEIGHTS	OH		10/17/2022		6,763		(5,139)			(5,139)		1,625	1,625			
100047990	ANKENY	IA		11/20/2020		1,833		(209)			(209)		1,625	1,625			
100150568	NORTH LAS VEGAS	NV		05/03/2024		1,586		39			39		1,625	1,625			
100151358	CHARLOTTE	NC		05/10/2024		1,606		19			19		1,625	1,625			
100136720	SAINT CLOUD	FL		01/25/2024		1,830		(205)			(205)		1,625	1,625			
100162744	LEANDER	TX		08/12/2024		1,667		(42)			(42)		1,625	1,625			
100113026	MUSKOGEE	OK		06/29/2023		2,005		(380)			(380)		1,625	1,625			
100159244	ALEXANDER CITY	AL		07/15/2024		1,710		(85)			(85)		1,625	1,625			
100109826	CHICAGO	IL		06/22/2023		1,823		(198)			(198)		1,625	1,625			
100142890	WHITE SETTLEMENT	TX		02/09/2024		1,776		(152)			(152)		1,624	1,625		1	1
100157852	RAVENEL	SC		07/09/2024		1,719		(93)			(93)		1,625	1,625			
100083651	HARRAH	OK		06/23/2022		1,833		(207)			(207)		1,625	1,625			
100114168	OKLAHOMA CITY	OK		06/29/2023		1,617		8			8		1,625	1,625			
100156000	EL CAJON	CA		06/18/2024		1,774		(148)			(148)		1,626	1,626			
100132431	DALLAS	TX		11/03/2023		1,681		(55)			(55)		1,626	1,626			
100139380	DICKSON CITY	PA		12/28/2023		696		930			930		1,626	1,626			
100113220	ATLANTA	GA		06/29/2023		976		650			650		1,626	1,626			
100162035	HENDERSON	NV		07/31/2024		1,643		(17)			(17)		1,626	1,626			
100132546	LAKE CITY	FL		11/03/2023		1,573		53			53		1,626	1,626			
100134489	RIVERSIDE	NJ		10/30/2023		1,735		(109)			(109)		1,626	1,626			
100145825	FORT MYERS	FL		03/15/2024		1,717		(91)			(91)		1,626	1,626			
100140477	HOUSTON	TX		01/17/2024		1,690		(64)			(64)		1,626	1,626			
100102069	HIGH POINT	NC		04/14/2023		1,685		(59)			(59)		1,626	1,626			
100149685	SUGAR LAND	TX		04/26/2024		1,908		(282)			(282)		1,626	1,626			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102130	PHOENIX	AZ		04/14/2023		1,790		(163)			(163)		1,626	1,626			
100083426	TILBURG	NLD		05/27/2022		1,670						(46)	1,624	1,627	2		2
100132590	COLUMBUS	OH		11/03/2023		1,664		(38)			(38)		1,627	1,627			
100120524	GREENVILLE	NC		08/18/2023		1,726		(100)			(100)		1,627	1,627			
100161336	GEORGETOWN	TX		07/25/2024		1,756		(130)			(130)		1,627	1,627			
100111569	AUSTELL	GA		06/29/2023		694		932			932		1,627	1,627			
100149293	MCKINLEYVILLE	CA		04/24/2024		1,784		(157)			(157)		1,627	1,627			
100090235	NEW BRITAIN	CT		01/13/2023		1,822		(196)			(196)		1,627	1,627			
100089998	HOLIDAY	FL		01/13/2023		2,005		(378)			(378)		1,627	1,627			
100150979	WEST PARK	FL		05/08/2024		1,662		(35)			(35)		1,627	1,627			
100049737	OAKLAND	CA		11/20/2020		2,170		(543)			(543)		1,627	1,627			
100108304	SPRING	TX		05/24/2023		1,852		(225)			(225)		1,627	1,627			
100119721	NORTH RIDGEVILLE	OH		08/08/2023		1,715		(88)			(88)		1,627	1,627			
100111573	REX	GA		06/29/2023		421		1,206			1,206		1,627	1,627			
100152851	CLINTON	MD		05/22/2024		1,724		(97)			(97)		1,627	1,627			
100030000	LEANDER	TX		12/20/2018		1,735		(108)			(108)		1,627	1,627			
100144517	JURUPA VALLEY	CA		04/26/2024		1,817		(189)			(189)		1,627	1,627			
100153892	DALLAS	TX		06/05/2024		1,951		(323)			(323)		1,627	1,627			
100146747	SACRAMENTO	CA		03/20/2024		1,565		63			63		1,628	1,628			
100088153	DELTONA	FL		10/25/2022		1,784		(156)			(156)		1,628	1,628			
100103087	WATERBURY	CT		04/21/2023		1,707		(79)			(79)		1,628	1,628			
100136586	NEWPORT NEWS	VA		11/22/2023		1,832		(204)			(204)		1,628	1,628			
100138737	TULARE	CA		02/02/2024		1,896		(268)			(268)		1,628	1,628			
100079094	OKLAHOMA CITY	OK		02/24/2022		1,686		(58)			(58)		1,628	1,628			
100134473	LOGANVILLE	GA		10/30/2023		1,826		(197)			(197)		1,628	1,628			
100140277	ACWORTH	GA		01/18/2024		1,853		(225)			(225)		1,628	1,628			
100054722	MANSFIELD	OH		03/23/2021		1,774		(146)			(146)		1,629	1,629			
100111803	TOLEDO	OH		06/29/2023		1,576		53			53		1,629	1,629			
100128070	BELL BUCKLE	TN		09/08/2023		1,593		36			36		1,629	1,629			
100152449	POWDERLY	TX		05/17/2024		1,667		(39)			(39)		1,629	1,629			
100157651	NORTH LAUDERDALE	FL		06/28/2024		1,740		(111)			(111)		1,629	1,629			
100108301	LAUREL	MD		05/24/2023		1,824		(195)			(195)		1,629	1,629			
100174166	GULF SHORES	AL		10/31/2024		1,490		139			139		1,629	1,629			
100150553	KILL DEVIL HILLS	NC		05/03/2024		1,735		(106)			(106)		1,629	1,629			
100141882	RICHMOND	TX		03/27/2024		1,788		(159)			(159)		1,629	1,629			
100156220	PUNTA GORDA	FL		06/20/2024		2,004		(375)			(375)		1,629	1,629			
100165985	TUCSON	AZ		09/06/2024		1,710		(81)			(81)		1,629	1,629			
100141048	APOLLO BEACH	FL		02/20/2024		2,030		(401)			(401)		1,629	1,629			
100013109	ALLENTOWN	PA		05/25/2017		1,100		530			530		1,629	1,629			
100158110	SARASOTA	FL		07/09/2024		1,877		156			156		2,033	1,630		(404)	(404)
100148368	SPRING	TX		04/12/2024		1,589		41			41		1,630	1,630			
100151561	KENT	WA		05/10/2024		1,712		(82)			(82)		1,630	1,630			
100060408	OTISVILLE	MI		06/01/2021		1,613		16			16		1,630	1,630			
100143254	BEAUFORT	SC		02/16/2024		1,613		16			16		1,630	1,630			
100140313	NORTH MYRTLE BEACH	SC		01/18/2024		1,754		(124)			(124)		1,630	1,630			
100155067	RALEIGH	NC		07/19/2024		1,827		(198)			(198)		1,630	1,630			
100087965	LAWNDALE	CA		10/25/2022		(2,588)		(72)			(72)		(2,660)	1,630		4,289	4,289
100140594	MONROE	NC		01/19/2024		1,908		(278)			(278)		1,630	1,630			
100140362	BRIDGEPORT	CT		01/18/2024		1,752		(122)			(122)		1,630	1,630			
100159262	ROSEVILLE	CA		07/15/2024		1,739		(109)			(109)		1,630	1,630			
100034619	DUBLIN	IRL		06/21/2019		(46,654)		(8,406)			(8,406)		(55,060)	1,630		56,690	56,690

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148267	FORT LAUDERDALE	FL		04/12/2024		1,790		(160)			(160)		1,630	1,630			
100156480	CLOVIS	CA		06/24/2024		1,681		(51)			(51)		1,630	1,630			
100111999	NORRISTOWN	PA		06/29/2023		936		694			694		1,630	1,630			
100087597	ENSCHEDE	NLD		09/27/2022		1,711						(232)	1,479	1,630	151		151
100130201	HOUSTON	TX		11/15/2023		1,801		(171)			(171)		1,630	1,630			
100150788	ELLICOTTVILLE	NY		05/07/2024		1,690		(59)			(59)		1,630	1,630			
100103032	JONESBORO	GA		06/22/2023		1,982		(351)			(351)		1,630	1,630			
100141512	BAKERSFIELD	CA		01/30/2024		1,924		(294)			(294)		1,631	1,631			
100141554	MIDLOTHIAN	TX		01/30/2024		2,149		(518)			(518)		1,631	1,631			
100148679	RICHMOND	TX		04/16/2024		1,817		(187)			(187)		1,631	1,631			
100155184	DECATUR	GA		07/19/2024		1,885		(254)			(254)		1,631	1,631			
100087950	MUSKEGO	WI		10/25/2022		1,795		(164)			(164)		1,631	1,631			
100091284	SAN DIEGO	CA		01/31/2023		2,006		(375)			(375)		1,631	1,631			
100143293	TAMPA	FL		02/16/2024		1,575		56			56		1,631	1,631			
100162550	INGLEWOOD	CA		08/12/2024		1,703		(71)			(71)		1,631	1,631			
100075127	HUDSON FALLS	NY		12/01/2021		1,679		(48)			(48)		1,631	1,631			
100086970	FREEHOLD	NJ		10/24/2022		1,839		(208)			(208)		1,631	1,631			
100109131	SPRINGFIELD	MA		06/05/2023		1,831		(200)			(200)		1,631	1,631			
100152312	OCALA	FL		05/17/2024		1,277		354			354		1,631	1,631			
100078867	STANLEY	WI		02/24/2022		1,616		15			15		1,632	1,631			
100088938	NEW SMYRNA BEACH	FL		11/15/2022		1,742		(110)			(110)		1,632	1,632			
100152262	TOMS RIVER	NJ		05/17/2024		1,747		(115)			(115)		1,632	1,632			
100143272	EVERMAN	TX		02/16/2024		1,645		(13)			(13)		1,632	1,632			
100092023	WURTSBORO	NY		02/09/2023		1,801		(169)			(169)		1,632	1,632			
100043548	ORLANDO	FL		08/13/2020		2,083		(451)			(451)		1,632	1,632			
100113731	DECATUR	GA		06/29/2023		824		808			808		1,632	1,632			
100046667	QUAKERTOWN	PA		11/25/2020		154		1,478			1,478		1,632	1,632			
100151508	SAN MARCOS	TX		05/10/2024		1,336		297			297		1,632	1,632			
100148387	SAN ANTONIO	FL		04/12/2024		1,406		226			226		1,632	1,632			
100047308	WORCESTER	MA		11/20/2020		2,136		(504)			(504)		1,632	1,632			
100028967	CLEVELAND	OH		10/26/2018		1,125		508			508		1,632	1,632			
100160991	GRAPEVIEW	WA		07/24/2024		1,796		(164)			(164)		1,632	1,632			
100032024	RENO	NV		03/29/2019		1,179		454			454		1,632	1,632			
100099769	HOMEWOOD	IL		02/28/2023		1,774		(141)			(141)		1,633	1,633			
100149409	ROYAL	AR		04/24/2024		1,697		(64)			(64)		1,633	1,633			
100151394	ELLIJAY	GA		05/10/2024		1,664		(32)			(32)		1,633	1,633			
100143542	EAST STROUDSBURG	PA		02/21/2024		(1,985)		3,618			3,618		1,633	1,633			
100133545	KNOXVILLE	TN		10/19/2023		1,929		(295)			(295)		1,633	1,633			
100148862	CARMEL	IN		04/17/2024		1,718		(85)			(85)		1,633	1,633			
100151129	CYPRESS	TX		05/08/2024		1,706		(73)			(73)		1,633	1,633			
100110762	ALABASTER	AL		08/11/2023		1,690		(56)			(56)		1,634	1,634			
100110876	SAINT LOUIS	MO		06/29/2023		1,105		528			528		1,634	1,634			
100103593	DALLAS	TX		05/08/2023		1,932		(299)			(299)		1,634	1,634			
100155132	LIBERTY HILL	TX		07/19/2024		675		959			959		1,634	1,634			
100148088	CHARLOTTE	NC		04/10/2024		1,684		(50)			(50)		1,634	1,634			
100148302	HAPEVILLE	GA		04/12/2024		1,687		(53)			(53)		1,634	1,634			
100150887	PACIFIC BEACH	WA		05/08/2024		1,761		(127)			(127)		1,634	1,634			
100100586	FRESNO	TX		04/27/2023		1,961		(327)			(327)		1,634	1,634			
100134499	SHELTON	CT		10/30/2023		1,720		(85)			(85)		1,634	1,634			
100158087	BOCA RATON	FL		07/09/2024		2,046		(8)			(8)		2,039	1,634		(404)	(404)
100138696	SAN ANTONIO	TX		02/02/2024		2,067		(432)			(432)		1,634	1,634			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062826	LAGRANGE	GA		07/01/2021		1,685		(50)			(50)		1,634	1,634			
100152636	ANNA	TX		05/17/2024		1,573		61			61		1,633	1,635		2	2
100146951	BENSON	NC		03/26/2024		1,737		(103)			(103)		1,634	1,635		1	1
100028003	CHICAGO HEIGHTS	IL		10/26/2018		219		1,416			1,416		1,635	1,635			
100161359	MANTECA	CA		07/25/2024		1,747		(112)			(112)		1,635	1,635			
100135952	RIVERSIDE	CA		11/15/2023		1,816		(181)			(181)		1,635	1,635			
100154329	AUBURNDALE	FL		06/07/2024		1,657		(22)			(22)		1,635	1,635			
100149734	HARTFORD	CT		04/26/2024		(2,127)		3,762			3,762		1,635	1,635			
100159440	FRESNO	CA		07/15/2024		1,743		(107)			(107)		1,635	1,635			
100135171	MIAMI	FL		12/15/2023		1,580		55			55		1,636	1,636			
100154969	DOWNEY	CA		07/19/2024		1,836		(201)			(201)		1,636	1,636			
100064710	MABLETON	GA		07/14/2021		1,890		(254)			(254)		1,636	1,636			
100156442	ROSEVILLE	CA		06/24/2024		1,765		(129)			(129)		1,636	1,636			
100024729	TARPON SPRINGS	FL		09/20/2018		1,119		517			517		1,636	1,636			
100152974	LAS VEGAS	NV		06/27/2024		1,823		(187)			(187)		1,636	1,636			
100161827	PHILADELPHIA	PA		07/31/2024		1,584		52			52		1,636	1,636			
100144613	LAS VEGAS	NV		03/13/2024		1,805		(169)			(169)		1,636	1,636			
100115592	FREDERICK	MD		07/19/2023		1,715		(79)			(79)		1,636	1,636			
100064689	JACKSONVILLE	FL		07/14/2021		1,916		(280)			(280)		1,636	1,636			
100054475	N BROOKFIELD	NY		03/23/2021		2,155		(519)			(519)		1,636	1,636			
100165530	VICTORVILLE	CA		08/29/2024		1,726		(90)			(90)		1,636	1,636			
100132402	PINELLAS PARK	FL		11/03/2023		1,524		113			113		1,636	1,636			
100111613	SAINT ALBANS	ME		06/29/2023		755		882			882		1,637	1,637			
100064736	PAW PAW	MI		07/14/2021		1,868		(231)			(231)		1,637	1,637			
100150866	OXON HILL	MD		05/08/2024		1,753		(116)			(116)		1,637	1,637			
100113211	WINFIELD	KS		06/29/2023		1,475		163			163		1,637	1,637			
100160833	CEDAR HILL	TX		07/24/2024		1,858		(220)			(220)		1,637	1,637			
100141170	MONTICELLO	NY		01/30/2024		1,730		(92)			(92)		1,637	1,637			
100137755	LAKEHURST	NJ		12/08/2023		1,579		58			58		1,638	1,638			
100151778	LOS ANGELES	CA		05/10/2024		1,736		(98)			(98)		1,638	1,638			
100153233	RADCLIFF	KY		05/30/2024		1,653		(15)			(15)		1,638	1,638			
100168299	MOOSIC	PA		09/20/2024		1,701		(63)			(63)		1,638	1,638			
100120522	KYLE	TX		08/18/2023		1,932		(294)			(294)		1,638	1,638			
100113010	FOREST PARK	IL		06/29/2023		463		1,175			1,175		1,638	1,638			
100075042	ORANGE	TX		12/01/2021		1,672		(34)			(34)		1,638	1,638			
100145783	LIVINGSTON	CA		05/08/2024		1,605		34			34		1,638	1,638			
100130388	STEPHENS CITY	VA		09/28/2023		1,827		(189)			(189)		1,638	1,638			
100107868	LEAGUE CITY	TX		06/29/2023		1,675		(36)			(36)		1,638	1,638			
100113976	SUNRISE	FL		06/29/2023		1,452		186			186		1,638	1,638			
100151429	QUAKERTOWN	PA		05/10/2024		1,807		(169)			(169)		1,638	1,638			
100143193	FITCHBURG	MA		02/16/2024		1,690		(51)			(51)		1,639	1,639			
100091986	MOUNT HOLLY	NJ		02/09/2023		1,760		(121)			(121)		1,639	1,639			
100133818	EUREKA	MT		10/20/2023		1,779		(141)			(141)		1,639	1,639			
100028610	CHULA VISTA	CA		10/26/2018		1,679		(40)			(40)		1,639	1,639			
100090418	WINSLOW	AZ		12/28/2022		1,792		(153)			(153)		1,639	1,639			
100149348	KAUFMAN	TX		04/24/2024		1,347		292			292		1,639	1,639			
100103129	AURORA	IL		04/21/2023		1,727		(88)			(88)		1,639	1,639			
100091292	NORTH LAS VEGAS	NV		01/31/2023		1,903		(264)			(264)		1,639	1,639			
100068029	HERMITAGE	PA		09/23/2021		1,776		(137)			(137)		1,639	1,639			
100147917	AUBREY	TX		04/08/2024		1,723		(84)			(84)		1,639	1,639			
100165560	TACOMA	WA		08/29/2024		1,711		(76)			(76)		1,635	1,639		5	5

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148890	HOUSTON	TX		04/17/2024		1,823		(184)			(184)		1,640	1,640			
100088284	PORT NORRIS	NJ		10/17/2022		1,781		(141)			(141)		1,640	1,640			
100047603	OCONOMOWOC	WI		11/20/2020		2,496		(858)			(858)		1,638	1,640		1	1
100157949	BUCKEYE	AZ		07/09/2024		1,589		51			51		1,640	1,640			
100148605	BOYNTON BEACH	FL		04/12/2024		1,789		(151)			(151)		1,639	1,640		2	2
100164248	LOS ANGELES (PORTER RANCH AREA	CA		08/21/2024		1,828		(188)			(188)		1,640	1,640			
100149647	DRIPPING SPRINGS	TX		04/26/2024		1,989		(349)			(349)		1,640	1,640			
100116267	MONROE	LA		07/20/2023		1,300		340			340		1,640	1,640			
100117623	MYRTLE BEACH	SC		07/20/2023		1,819		(179)			(179)		1,640	1,640			
100031770	PHOENIX	AZ		03/29/2019		1,381		260			260		1,640	1,640			
100143584	KANSAS CITY	MO		02/21/2024		1,750		(110)			(110)		1,640	1,640			
100155744	HEBER CITY	UT		06/18/2024		1,739		(98)			(98)		1,641	1,641			
100144606	CONCORD	NC		03/13/2024		1,565		76			76		1,641	1,641			
100044842	NEWNAN	GA		11/19/2020		1,150		491			491		1,641	1,641			
100141689	CHARLOTTE	NC		01/30/2024		1,913		(272)			(272)		1,641	1,641			
100149313	VALDOSTA	GA		04/24/2024		1,672		(32)			(32)		1,641	1,641			
100134256	FORKED RIVER	NJ		10/27/2023		1,727		(87)			(87)		1,641	1,641			
100158922	VILLAS	NJ		07/12/2024		1,777		(136)			(136)		1,641	1,641			
100011795	LOGAN	OH		03/08/2017		839		802			802		1,641	1,641			
100150656	VIRGINIA BEACH	VA		05/06/2024		1,815		(175)			(175)		1,639	1,641		2	2
100112162	ROOSEVELT	NY		06/29/2023		1,046		596			596		1,641	1,641			
100134527	FORT WORTH	TX		10/30/2023		1,797		(156)			(156)		1,641	1,641			
100163347	AMBLER	PA		08/13/2024		1,654		(13)			(13)		1,641	1,641			
100159050	SOUTH LAKE TAHOE	CA		08/15/2024		1,799		(158)			(158)		1,641	1,641			
100164532	ANTIOCH	CA		08/21/2024		1,603		38			38		1,641	1,641			
100160170	KISSIMMEE	FL		07/18/2024		1,789		(148)			(148)		1,641	1,641			
100162048	PARK CITY	UT		07/31/2024		1,733		(92)			(92)		1,642	1,642			
100151388	BELMONT	NC		05/10/2024		1,684		(43)			(43)		1,642	1,642			
100111200	TOLLESON	AZ		06/29/2023		1,129		512			512		1,642	1,642			
100084722	CALEXICO	CA		08/02/2022		1,724		(82)			(82)		1,642	1,642			
100140419	ATLANTA	GA		01/18/2024		1,792		(150)			(150)		1,642	1,642			
100140368	ATLANTA	GA		01/18/2024		1,823		(181)			(181)		1,642	1,642			
100128255	COLUMBUS	OH		09/14/2023		1,949		(307)			(307)		1,642	1,642			
100062984	ATHENS	TN		07/01/2021		1,694		(52)			(52)		1,642	1,642			
100151839	DANBURY	CT		05/10/2024		1,646		(4)			(4)		1,642	1,642			
100054880	STEGER	IL		03/23/2021		1,822		(180)			(180)		1,642	1,642			
100086911	CRYSTAL LAKE	IL		10/24/2022		1,737		(95)			(95)		1,642	1,642			
100030967	ORLANDO	FL		03/29/2019		1,273		369			369		1,643	1,643			
100147953	HADDONFIELD	NJ		04/08/2024		1,762		(119)			(119)		1,643	1,643			
100064704	UPPER MARLBORO	MD		07/14/2021		1,869		(226)			(226)		1,643	1,643			
100155922	KISSIMMEE	FL		06/17/2024		1,806		(163)			(163)		1,643	1,643			
100129815	HOUSTON	TX		09/27/2023		1,751		(108)			(108)		1,643	1,643			
100138439	EAST ORANGE	NJ		12/18/2023		1,645		(2)			(2)		1,643	1,643			
100169324	SANTA MONICA	CA		09/27/2024		1,741		(97)			(97)		1,643	1,643			
100138172	ARLINGTON	TX		12/14/2023		1,944		(301)			(301)		1,643	1,643			
100138910	KNIGHTDALE	NC		12/21/2023		1,799		(157)			(157)		1,642	1,643		1	1
100150155	COACHELLA	CA		04/30/2024		1,916		(273)			(273)		1,644	1,644			
100149651	LARAMIE	WY		04/26/2024		1,488		155			155		1,644	1,644			
100161116	MERCED	CA		07/24/2024		1,519		124			124		1,644	1,644			
100057531	DECATUR	AL		06/30/2021		1,826		(182)			(182)		1,644	1,644			
100173141	FRESNO	CA		10/30/2024		1,699		(55)			(55)		1,644	1,644			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100167980	BREA	CA		09/20/2024		1,753		(109)			(109)		1,644	1,644			
100156357	MIAMI	FL		07/25/2024		1,881		(237)			(237)		1,644	1,644			
100148526	GAINESVILLE	FL		04/12/2024		1,777		(135)			(135)		1,643	1,644		1	1
100147370	SANDY	UT		05/08/2024		1,891		(247)			(247)		1,644	1,644			
100075175	PROPHETSTOWN	IL		12/01/2021		1,697		(53)			(53)		1,644	1,644			
100043650	HUNTSVILLE	TX		08/13/2020		1,949		(304)			(304)		1,645	1,645			
100148599	NAPLES	FL		04/12/2024		1,685		(42)			(42)		1,643	1,645		1	1
100075443	HIGGINSVILLE	MO		12/01/2021		1,697		(52)			(52)		1,645	1,645			
100162776	MCALLISTER	MT		08/12/2024		1,763		(119)			(119)		1,645	1,645			
100087931	DEERFIELD BEACH	FL		10/25/2022		1,836		(191)			(191)		1,645	1,645			
100109858	CHICAGO	IL		06/22/2023		1,788		(143)			(143)		1,645	1,645			
100172172	CORONA	CA		10/17/2024		1,825		(180)			(180)		1,645	1,645			
100064732	SEGUIN	TX		07/14/2021		1,896		(251)			(251)		1,645	1,645			
100102708	CRESTLINE	CA		06/22/2023		1,929		(284)			(284)		1,645	1,645			
100151628	ANTIOCH	TN		05/10/2024		1,655		(9)			(9)		1,645	1,645			
100143733	PERRIS	CA		02/26/2024		1,813		(168)			(168)		1,645	1,645			
100142035	RIVERVIEW	FL		02/29/2024		1,856		(211)			(211)		1,645	1,645			
100077456	CINCINNATI	OH		01/03/2022		1,785		(140)			(140)		1,646	1,646			
100152503	KANSAS CITY	MO		05/17/2024		1,703		(60)			(60)		1,644	1,646		2	2
100127933	LEXINGTON	KY		09/08/2023		1,507		138			138		1,646	1,646			
100148266	OAK RIDGE	TN		04/12/2024		1,677		(31)			(31)		1,646	1,646			
100112169	LIBERTY	MO		06/29/2023		844		802			802		1,646	1,646			
100081642	PHILLIPSBURG	NJ		03/24/2022		1,739		(93)			(93)		1,646	1,646			
100146262	MIAMI	FL		03/19/2024		1,806		(160)			(160)		1,646	1,646			
100044816	MIAMI	FL		11/19/2020		1,520		127			127		1,646	1,646			
100099553	LAKELAND	FL		02/17/2023		1,805		(159)			(159)		1,646	1,646			
100137294	UNITED KINGDOM	GBR		11/28/2023		2,159						(7)	2,152	1,646	(196)	(309)	(505)
100147274	WATERBURY	CT		03/28/2024		1,733		(87)			(87)		1,646	1,646			
100154927	FORT LAUDERDALE	FL		07/19/2024		1,595		52			52		1,646	1,646			
100150592	ANNA	TX		05/03/2024		1,604		43			43		1,646	1,646			
100054848	BELLMAWR	NJ		03/23/2021		1,584		62			62		1,646	1,646			
100043651	GILLETTE	WY		08/13/2020		2,092		(446)			(446)		1,646	1,646			
100128427	JOHNSON CITY	TN		09/15/2023		1,989		(343)			(343)		1,646	1,646			
100026274	HOUSTON	TX		09/20/2018		1,138		508			508		1,646	1,646			
100012437	PHILADELPHIA	PA		04/28/2017		1,425		221			221		1,646	1,646			
100149662	FORNEY	TX		04/26/2024		1,619		28			28		1,647	1,647			
100071741	OKLAHOMA CITY	OK		10/14/2021		1,930		(284)			(284)		1,647	1,647			
100053591	MINNEAPOLIS	MN		03/23/2021		2,055		(408)			(408)		1,647	1,647			
100138228	OCALA	FL		12/14/2023		1,672		(26)			(26)		1,647	1,647			
100072559	SAINT LOUIS	MO		11/01/2021		1,693		(46)			(46)		1,647	1,647			
100135001	BUFFALO	NY		10/30/2023		1,838		(191)			(191)		1,647	1,647			
100152453	LOS ANGELES	CA		05/17/2024		1,646		1			1		1,647	1,647			
100147981	SAINT ROBERT	MO		04/10/2024		1,794		(147)			(147)		1,647	1,647			
100156367	FORT COLLINS	CO		07/25/2024		1,799		(152)			(152)		1,647	1,647			
100153340	FORT MYERS	FL		05/30/2024		1,672		(25)			(25)		1,647	1,647			
100167077	SAVANNAH	GA		09/13/2024		1,828		(181)			(181)		1,647	1,647			
100145263	UNITED KINGDOM	GBR		03/12/2024		(1,396)		3,045			3,045		1,649	1,647	(2)		(2)
100151005	BONITA SPRINGS	FL		05/08/2024		1,782		(135)			(135)		1,647	1,647			
100024986	TUCSON	AZ		09/20/2018		1,045		602			602		1,647	1,647			
100054070	WINDSOR MILL	MD		03/23/2021		1,994		(346)			(346)		1,648	1,648			
100080316	DEN HAAG	NLD		02/22/2022		1,678						42	1,720	1,648	(72)		(72)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150192	PARRISH	FL		04/30/2024		1,913		(266)			(266)		1,648	1,648			
100146671	FONTANA	CA		03/20/2024		1,888		(240)			(240)		1,648	1,648			
100077588	BIRMINGHAM	AL		01/03/2022		1,714		(67)			(67)		1,648	1,648			
100047456	LA MIRADA	CA		11/20/2020		2,174		(526)			(526)		1,648	1,648			
100151884	LAKE WORTH	FL		05/10/2024		1,857		(209)			(209)		1,648	1,648			
100086987	JACKSON	NJ		11/04/2022		1,906		(258)			(258)		1,648	1,648			
100076185	MEMPHIS	TN		01/07/2022		1,711		(63)			(63)		1,648	1,648			
100088921	CAROLINA BEACH	NC		11/15/2022		1,701		(53)			(53)		1,648	1,648			
100108416	WACO	TX		05/25/2023		1,774		(125)			(125)		1,648	1,648			
100145863	SACRAMENTO	CA		03/15/2024		2,017		(368)			(368)		1,648	1,648			
100156203	HOUSTON	TX		06/20/2024		1,838		(190)			(190)		1,648	1,648			
100112602	COLUMBIA	KY		06/29/2023		855		794			794		1,648	1,648			
100134288	PINELLAS PARK	FL		10/27/2023		1,846		(198)			(198)		1,648	1,648			
100092016	RIVERDALE	GA		02/09/2023		1,740		(91)			(91)		1,649	1,649			
100091407	EL PASO	TX		02/22/2023		1,633		16			16		1,649	1,649			
100151539	FORT WORTH	TX		05/10/2024		1,333		316			316		1,649	1,649			
100173848	CAMBRIDGE	MA		10/31/2024		(2,561)		4,210			4,210		1,649	1,649			
100144287	STONY POINT	NY		03/07/2024		1,836		(187)			(187)		1,649	1,649			
100149324	KATY	TX		04/24/2024		1,577		72			72		1,649	1,649			
100158568	LA PUENTE	CA		07/10/2024		1,724		(75)			(75)		1,649	1,649			
100109930	MERIDEN	CT		06/22/2023		1,809		(160)			(160)		1,649	1,649			
100158508	GRASS VALLEY	CA		07/10/2024		1,793		(143)			(143)		1,649	1,649			
100140411	ATLANTA	GA		01/18/2024		1,856		(206)			(206)		1,649	1,649			
100148325	CHARLOTTE	NC		04/12/2024		1,685		(36)			(36)		1,650	1,650			
100057674	HASTINGS	NE		06/30/2021		1,809		(160)			(160)		1,650	1,650			
100141680	MAGNOLIA	TX		01/30/2024		2,027		(377)			(377)		1,650	1,650			
100013138	SEMINOLE	FL		05/25/2017		1,163		487			487		1,650	1,650			
100147797	HOUSTON	TX		04/08/2024		1,724		(74)			(74)		1,650	1,650			
100115415	FORT WORTH	TX		07/17/2023		1,892		(242)			(242)		1,650	1,650			
100013950	OAKDALE	CA		05/25/2017		1,449		202			202		1,650	1,650			
100152214	FORT WORTH	TX		05/17/2024		1,339		312			312		1,651	1,651			
100147893	RICHMOND	TX		04/08/2024		1,466		185			185		1,651	1,651			
100138856	TOLEDO	OH		12/21/2023		1,781		(131)			(131)		1,650	1,651		1	1
100155973	SOUTH GATE	CA		06/18/2024		1,931		(281)			(281)		1,651	1,651			
100088310	LANSING	MI		11/10/2022		1,806		(155)			(155)		1,651	1,651			
100046184	WILLINGBORO	NJ		11/25/2020		499		1,152			1,152		1,651	1,651			
100129921	SCRANTON	PA		09/27/2023		1,695		(45)			(45)		1,651	1,651			
100100215	SCRANTON	PA		03/17/2023		1,817		(166)			(166)		1,651	1,651			
100091367	NYACK	NY		02/22/2023		1,696		(45)			(45)		1,651	1,651			
100102016	HOUSTON	TX		04/14/2023		2,100		(448)			(448)		1,651	1,651			
100151318	FRESNO	TX		05/10/2024		1,378		274			274		1,651	1,651			
100151579	LAS VEGAS	NV		05/10/2024		1,750		(98)			(98)		1,651	1,651			
100099617	LITCHFIELD PARK	AZ		04/06/2023		1,809		(158)			(158)		1,651	1,651			
100148114	MELISSA	TX		04/10/2024		1,597		54			54		1,651	1,651			
100048903	JACKSON	MI		11/20/2020		2,277		(625)			(625)		1,652	1,652			
100144367	TOMS RIVER	NJ		03/07/2024		1,854		(204)			(204)		1,650	1,652		1	1
100072228	MARIETTA	GA		11/01/2021		1,773		(122)			(122)		1,652	1,652			
100139240	EASTON	PA		12/28/2023		386		1,266			1,266		1,652	1,652			
100145777	MILFORD	CT		05/08/2024		1,803		(151)			(151)		1,652	1,652			
100107931	SENECA	SC		06/29/2023		1,910		(258)			(258)		1,652	1,652			
100142016	BROKEN ARROW	OK		02/29/2024		1,770		(117)			(117)		1,652	1,652			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130009	BLOOMINGBURG	NY		09/27/2023		1,782		(130)			(130)		1,652	1,652			
100159389	ROSEVILLE	CA		07/15/2024		1,564		88			88		1,652	1,652			
100157902	OCEAN CITY	MD		07/09/2024		1,720		(68)			(68)		1,653	1,653			
100132509	NEW MARKET	AL		11/03/2023		1,857		(204)			(204)		1,653	1,653			
100113964	LA SALLE	IL		06/29/2023		1,452		201			201		1,653	1,653			
100012759	YUMA	AZ		05/25/2017		1,094		559			559		1,653	1,653			
100148381	UNION CITY	GA		04/12/2024		1,675		(22)			(22)		1,653	1,653			
100149366	JARRELL	TX		04/24/2024		1,335		318			318		1,653	1,653			
100050061	WEST JORDAN	UT		11/20/2020		1,836		(183)			(183)		1,653	1,653			
100137365	DELTONA	FL		12/01/2023		1,816		(163)			(163)		1,653	1,653			
100088126	ORO VALLEY	AZ		10/25/2022		1,615		39			39		1,653	1,653			
100136068	SMITHFIELD	NC		11/16/2023		1,827		(174)			(174)		1,653	1,653			
100048412	FRESNO	CA		11/20/2020		2,613		(959)			(959)		1,654	1,654			
100150023	SANTA FE SPRINGS	CA		06/07/2024		1,870		(217)			(217)		1,654	1,654			
100128835	SPRINGFIELD	TN		09/21/2023		1,628		26			26		1,654	1,654			
100162735	MCDONOUGH	GA		08/12/2024		1,795		(141)			(141)		1,654	1,654			
100109868	NEWTON	NJ		06/22/2023		1,783		(129)			(129)		1,654	1,654			
100071773	SAN ANTONIO	TX		10/14/2021		1,960		(306)			(306)		1,654	1,654			
100162890	WHITEFISH	MT		08/12/2024		1,790		(137)			(137)		1,654	1,654			
100088142	MILTON	FL		10/25/2022		1,815		(161)			(161)		1,654	1,654			
100129931	LOCKPORT	IL		09/27/2023		1,767		(113)			(113)		1,654	1,654			
100047352	SAINT CLOUD	FL		11/20/2020		2,175		(521)			(521)		1,654	1,654			
100064738	CLEVELAND	OH		07/14/2021		1,890		(235)			(235)		1,654	1,654			
100151327	NEW BRAUNFELS	TX		05/10/2024		1,340		314			314		1,654	1,654			
100053901	MILWAUKEE	WI		03/23/2021		2,094		(440)			(440)		1,655	1,655			
100159313	NORTH MASSAPEQUA	NY		07/15/2024		1,786		(131)			(131)		1,655	1,655			
100149343	CLAREMORE	OK		04/24/2024		1,335		319			319		1,655	1,655			
100173858	BELLEVUE	WA		10/31/2024		1,392		263			263		1,655	1,655			
100071608	MEMPHIS	TN		10/14/2021		1,809		(154)			(154)		1,655	1,655			
100088891	MYRTLE BEACH	SC		11/15/2022		1,914		(259)			(259)		1,655	1,655			
100120324	DELAND	FL		08/18/2023		1,749		(94)			(94)		1,655	1,655			
100013873	FRASER	MI		05/25/2017		1,537		118			118		1,655	1,655			
100120543	LIBERTY HILL	TX		08/18/2023		1,968		(313)			(313)		1,655	1,655			
100078932	NORTH MYRTLE BEACH	SC		02/24/2022		1,629		26			26		1,655	1,655			
100153784	LONG BEACH	CA		07/10/2024		1,731		(77)			(77)		1,655	1,655			
100133428	SNEADS FERRY	NC		10/19/2023		1,781		(126)			(126)		1,655	1,655			
100148468	RIVERVIEW	FL		04/12/2024		1,750		(95)			(95)		1,655	1,655			
100138796	WAYNESBORO	PA		12/21/2023		1,789		(135)			(135)		1,654	1,655		1	1
100143607	BLOOMINGBURG	NY		02/21/2024		1,788		(133)			(133)		1,655	1,655			
100046840	YONKERS	NY		11/20/2020		3,559		(1,904)			(1,904)		1,655	1,655			
100116270	PITTSBURGH	PA		07/20/2023		1,492		163			163		1,655	1,655			
100149757	SCRANTON	PA		04/26/2024		(1,384)		3,039			3,039		1,655	1,655			
100126879	MIAMI	FL		08/30/2023		394		1,261			1,261		1,655	1,655			
100108989	TUCSON	AZ		05/31/2023		1,969		(313)			(313)		1,655	1,655			
100045704	KOKOMO	IN		11/25/2020		1,601		54			54		1,655	1,655		1	1
100057542	ALBUQUERQUE	NM		06/30/2021		1,916		(261)			(261)		1,656	1,656			
100054795	MILWAUKEE	WI		03/23/2021		1,987		(332)			(332)		1,656	1,656			
100138062	ROSAMOND	CA		12/13/2023		1,700		(45)			(45)		1,656	1,656			
100055087	DURHAM	NC		03/23/2021		1,293		363			363		1,656	1,656			
100119894	FALLS CHURCH	VA		08/10/2023		1,855		(199)			(199)		1,656	1,656			
100113688	TOWER	MN		06/29/2023		1,698		(42)			(42)		1,656	1,656			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143709	ORMOND BEACH	FL		02/23/2024		1,518		138			138		1,656	1,656			
100152324	LAS VEGAS	NV		05/17/2024		1,380		276			276		1,656	1,656			
100061575	SAN ANTONIO	TX		07/01/2021		1,713		(56)			(56)		1,656	1,656			
100157861	BRENTWOOD	CA		07/09/2024		1,420		237			237		1,656	1,656			
100154988	DENVER	CO		07/19/2024		1,742		(86)			(86)		1,656	1,656			
100151332	SAINT GEORGE ISLAND	FL		05/10/2024		1,699		(43)			(43)		1,656	1,656			
100148598	BUDA	TX		04/12/2024		1,653		2			2		1,655	1,656		2	2
100111099	BLOOMINGTON	CA		06/29/2023		1,303		353			353		1,656	1,656			
100140155	LANDOVER HILLS	MD		01/09/2024		1,755		(99)			(99)		1,657	1,657			
100047628	MAULDIN	SC		11/20/2020		2,116		(460)			(460)		1,656	1,657		1	1
100102106	FREEHOLD	NJ		04/14/2023		1,794		(137)			(137)		1,657	1,657			
100158863	MANITOWISH WATERS	WI		07/12/2024		1,800		(143)			(143)		1,657	1,657			
4010076754	MILWAUKEE	WI		08/27/2024		13,177		(11,520)			(11,520)		1,657	1,657			
100102764	RUNNING SPRINGS	CA		06/22/2023		1,956		(299)			(299)		1,657	1,657			
100103076	FORT WORTH	TX		06/22/2023		1,912		(255)			(255)		1,657	1,657			
100012657	WEST PALM BEACH	FL		05/25/2017		1,251		406			406		1,657	1,657			
100155158	BOYNTON BEACH	FL		07/19/2024		1,841		(183)			(183)		1,657	1,657			
100142906	WICHITA	KS		02/09/2024		1,757		(100)			(100)		1,657	1,657			
100146219	HIGHLANDS RANCH	CO		03/19/2024		1,890		(232)			(232)		1,657	1,657			
100114170	HOWARD CITY	MI		06/29/2023		1,058		599			599		1,657	1,657			
100054005	GREENSBORO	PA		03/23/2021		2,925		(1,268)			(1,268)		1,657	1,657			
100055782	FORT EDWARD	NY		03/23/2021		1,805		(148)			(148)		1,658	1,657			
100153032	MIAMI	FL		06/27/2024		1,836		(179)			(179)		1,657	1,657			
100068245	BUTLER	PA		08/25/2021		1,924		(266)			(266)		1,658	1,658			
100148320	CONROE	TX		04/12/2024		1,739		(81)			(81)		1,658	1,658			
100149309	CALHOUN	GA		04/24/2024		1,799		(142)			(142)		1,658	1,658			
100142433	NEW ORLEANS	LA		03/08/2024		1,926		(268)			(268)		1,658	1,658			
100146217	PALMDALE	CA		03/19/2024		1,829		(172)			(172)		1,658	1,658			
100071799	SPRINGVILLE	CA		10/14/2021		1,904		(246)			(246)		1,658	1,658			
100053375	BALTIMORE	MD		03/23/2021		2,057		(399)			(399)		1,658	1,658			
100084700	CHICAGO	IL		08/02/2022		1,802		(144)			(144)		1,658	1,658			
100153387	NORTH MIAMI BEACH	FL		05/29/2024		1,750		(92)			(92)		1,658	1,658			
100151239	APEX	NC		05/10/2024		1,833		(175)			(175)		1,658	1,658			
100140565	CHARLOTTE	NC		01/19/2024		1,918		(260)			(260)		1,658	1,658			
100149665	LONGS	SC		04/26/2024		1,568		90			90		1,658	1,658			
100075446	HUDSON	FL		12/01/2021		1,738		(80)			(80)		1,658	1,658			
100112741	DAWSONVILLE	GA		06/29/2023		774		884			884		1,658	1,658			
100108067	TAMPA	FL		05/24/2023		1,862		(203)			(203)		1,658	1,658			
100026291	AURORA	IL		09/20/2018		1,310		349			349		1,659	1,659			
100142634	DALLAS	TX		02/08/2024		1,820		(162)			(162)		1,659	1,659			
100111457	PORTSMOUTH	VA		06/29/2023		526		1,133			1,133		1,659	1,659			
100112164	CASSELBERRY	FL		06/29/2023		745		914			914		1,659	1,659			
100174362	CAPE CORAL	FL		10/31/2024		1,687		(28)			(28)		1,659	1,659			
100147855	GLASSBORO	NJ		04/08/2024		1,754		(96)			(96)		1,659	1,659			
100144273	NEWARK	NJ		03/07/2024		1,682		(23)			(23)		1,659	1,659			
100047676	LA VERGNE	TN		11/20/2020		2,052		(393)			(393)		1,659	1,659			
100152220	FORT WORTH	TX		05/17/2024		1,345		314			314		1,659	1,659			
100143893	ACWORTH	GA		03/06/2024		1,943		(284)			(284)		1,659	1,659			
100158814	BRADENTON	FL		07/10/2024		1,814		(154)			(154)		1,659	1,659			
100103691	HALETHORPE	MD		05/08/2023		1,842		(183)			(183)		1,659	1,659			
100147018	AUSTIN	TX		03/27/2024		1,797		(138)			(138)		1,659	1,659			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147885	PRINCETON	TX		04/08/2024		1,626		33			33		1,659	1,659			
100153381	FORT MYERS BEACH	FL		05/29/2024		1,944		(285)			(285)		1,659	1,659			
100091533	WEST BABYLON	NY		01/20/2023		1,805		(145)			(145)		1,659	1,659			
100154562	PERRIS	CA		06/14/2024		1,928		(268)			(268)		1,659	1,659			
100026811	DANA POINT	CA		09/26/2018		850		810			810		1,660	1,660			
100144294	PHOENIX	AZ		03/07/2024		1,831		(171)			(171)		1,660	1,660			
100141246	HENDERSON	NV		01/30/2024		36		1,624			1,624		1,660	1,660			
100168346	PANAMA CITY BEACH	FL		09/25/2024		1,759		(99)			(99)		1,660	1,660			
100142407	FRESNO	CA		02/02/2024		1,808		(148)			(148)		1,660	1,660			
100109636	VERNON	CT		06/14/2023		2,085		(425)			(425)		1,660	1,660			
100100493	KILLEEN	TX		04/27/2023		1,535		125			125		1,660	1,660			
100110873	HOUSTON	TX		06/29/2023		1,855		(195)			(195)		1,660	1,660			
100167127	HENDERSON	NV		09/13/2024		1,845		(185)			(185)		1,660	1,660			
100111908	SAINT MICHAELS	MD		06/29/2023		885		775			775		1,660	1,660			
100155721	BEL AIR	MD		06/18/2024		1,874		(214)			(214)		1,660	1,660			
100054454	CAMP MEEKER	CA		03/23/2021		2,287		(627)			(627)		1,660	1,660			
100108978	WINTER GARDEN	FL		05/31/2023		1,908		(248)			(248)		1,660	1,660			
100171687	FOLEY	AL		10/16/2024		1,666		(6)			(6)		1,660	1,660			
100013090	MIAMI	FL		05/25/2017		1,192		468			468		1,660	1,660			
100138854	DAVENPORT	FL		12/21/2023		1,808		(148)			(148)		1,659	1,660		1	1
100047537	WINFIELD	MO		11/20/2020		2,043		(383)			(383)		1,660	1,660			
100155102	GRANT-VALKARIA	FL		07/19/2024		1,922		(262)			(262)		1,660	1,660			
100149805	TURLOCK	CA		04/26/2024		1,738		(78)			(78)		1,661	1,661			
100118657	OCALA	FL		07/25/2023		1,698		(38)			(38)		1,661	1,661			
100136090	MUNSTER	IN		12/18/2023		1,926		(265)			(265)		1,661	1,661			
100156724	OAKLAND	CA		06/26/2024		1,935		(275)			(275)		1,661	1,661			
100109619	PALM BAY	FL		06/14/2023		1,980		(319)			(319)		1,661	1,661			
100136583	CORPUS CHRISTI	TX		11/22/2023		1,718		(57)			(57)		1,661	1,661			
100118153	CORDOVA	TN		07/20/2023		1,718		(57)			(57)		1,661	1,661			
100148081	KANNAPOLIS	NC		04/10/2024		1,499		162			162		1,661	1,661			
100054804	PENSACOLA	FL		03/23/2021		2,145		(483)			(483)		1,662	1,662			
100054573	WHITEHALL	PA		03/23/2021		2,051		(389)			(389)		1,662	1,662			
100148443	SAINT PAUL	MN		04/12/2024		1,828		(167)			(167)		1,662	1,662			
100143535	FLOSSMOOR	IL		02/21/2024		1,757		(95)			(95)		1,662	1,662			
100013103	SACRAMENTO	CA		05/25/2017		1,310		352			352		1,662	1,662			
100076007	NORTH LAS VEGAS	NV		01/07/2022		1,800		(137)			(137)		1,663	1,662			
100159693	RICHMOND	TX		08/23/2024		1,863		(200)			(200)		1,663	1,663			
100028025	ROLLING MEADOWS	IL		10/26/2018		737		925			925		1,663	1,663			
100054725	WAYNESBORO	VA		03/23/2021		1,886		(223)			(223)		1,663	1,663			
100144869	UNITED KINGDOM	GBR		03/12/2024		(1,561)		3,226			3,226		1,665	1,663	(2)		(2)
100142118	WEST CHESTER	OH		02/29/2024		1,876		(213)			(213)		1,663	1,663			
100154632	HOMESTEAD	FL		07/19/2024		1,953		(290)			(290)		1,663	1,663			
100044300	OKLAHOMA CITY	OK		08/19/2020		467		1,196			1,196		1,663	1,663			
100107829	ZEPHYRHILLS	FL		05/19/2023		1,811		(146)			(146)		1,665	1,663		(2)	(2)
100156219	PANAMA CITY BEACH	FL		06/20/2024		1,602		61			61		1,663	1,663			
100057755	MARTINSBURG	WV		06/30/2021		1,722		(59)			(59)		1,663	1,663			
100048196	FORT LAUDERDALE	FL		11/20/2020		1,903		(240)			(240)		1,663	1,663			
100099971	BAKERSFIELD	CA		03/28/2023		1,912		(249)			(249)		1,663	1,663			
100025710	HAMMOND	IN		09/20/2018		1,043		620			620		1,663	1,663			
100150525	BLOOMINGDALE	GA		05/03/2024		1,578		85			85		1,664	1,664			
100151389	TURLOCK	CA		05/10/2024		1,801		(137)			(137)		1,664	1,664			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158658	DALLAS	TX		07/10/2024		1,821		(158)			(158)		1,664	1,664			
100163038	CEDAR PARK	TX		08/13/2024		1,766		(104)			(104)		1,662	1,664		2	2
100162999	EVERETT	WA		08/12/2024		1,677		(13)			(13)		1,664	1,664			
100109889	KANSAS CITY	MO		06/22/2023		1,819		(155)			(155)		1,664	1,664			
100133096	CARTERSVILLE	GA		11/29/2023		1,165		499			499		1,664	1,664			
100101790	PHILADELPHIA	PA		03/31/2023		1,751		(87)			(87)		1,664	1,664			
100047901	PORT SAINT LUCIE	FL		11/20/2020		2,272		(607)			(607)		1,664	1,664			
100155064	BLACK HAWK	CO		07/19/2024		1,823		(159)			(159)		1,664	1,664			
100138309	GREAT CACAPON	WV		12/18/2023		1,749		(85)			(85)		1,664	1,664			
100156229	TAMPA	FL		06/20/2024		1,906		(242)			(242)		1,664	1,664			
100147091	TRACY	CA		03/28/2024		1,696		(32)			(32)		1,664	1,664			
100055117	MARIETTA	GA		03/23/2021		1,780		(116)			(116)		1,664	1,664			
100128811	HALTOM CITY	TX		09/21/2023		1,923		(259)			(259)		1,665	1,665			
100156447	SURFSIDE BEACH	SC		06/24/2024		1,747		(83)			(83)		1,665	1,665			
100068258	ROCHESTER	NY		08/25/2021		1,950		(285)			(285)		1,665	1,665			
100152735	STOCKTON	NJ		05/22/2024		1,871		(206)			(206)		1,665	1,665			
100086666	STUART	FL		09/30/2022		1,729		(64)			(64)		1,665	1,665			
100151196	AUSTIN	TX		05/10/2024		1,855		(190)			(190)		1,665	1,665			
100134102	ROEBUCK	SC		12/08/2023		1,696		(30)			(30)		1,665	1,665			
100149043	WEST PALM BEACH	FL		04/19/2024		1,951		(286)			(286)		1,665	1,665			
100136380	CHARLES TOWN	WV		11/20/2023		1,681		(15)			(15)		1,665	1,665			
100150837	ATLANTA	GA		05/08/2024		1,822		(156)			(156)		1,665	1,665			
100157877	ALEXANDRIA	VA		07/09/2024		1,683		(17)			(17)		1,665	1,665			
100134917	GREENSBORO	NC		10/30/2023		1,832		(167)			(167)		1,666	1,666			
100147234	WATERBURY	CT		03/28/2024		1,780		(114)			(114)		1,666	1,666			
100153262	COCONUT CREEK	FL		05/30/2024		1,810		(144)			(144)		1,666	1,666			
100158726	INDIO	CA		07/10/2024		1,849		(183)			(183)		1,666	1,666			
100166165	ROYSE CITY	TX		09/09/2024		1,726		(61)			(61)		1,666	1,666			
100067255	NORTH VERNON	IN		08/02/2021		1,589		76			76		1,666	1,666			
100112306	AURORA	CO		06/29/2023		432		1,234			1,234		1,666	1,666			
100114583	JACKSONVILLE	FL		06/29/2023		1,583		82			82		1,666	1,666			
100153106	OCEAN ISLE BEACH	NC		06/27/2024		1,860		(194)			(194)		1,666	1,666			
100060807	ELWOOD	IN		06/01/2021		1,649		17			17		1,666	1,666			
100032139	AURORA	CO		03/29/2019		1,673		(7)			(7)		1,666	1,666			
100103316	MCALLEN	TX		04/28/2023		1,829		(162)			(162)		1,666	1,666			
100071729	LEBANON	PA		10/14/2021		1,952		(285)			(285)		1,666	1,666			
100068499	SILVER CITY	NM		08/25/2021		1,957		(291)			(291)		1,667	1,667			
100081068	NEWPORT NEWS	VA		03/18/2022		1,653		14			14		1,667	1,667			
100119620	VISALIA	CA		07/31/2023		1,662		5			5		1,667	1,667			
100047114	HENDERSON	NV		11/20/2020		2,374		(707)			(707)		1,667	1,667			
100150939	HENDERSON	NV		05/08/2024		1,376		291			291		1,667	1,667			
100148041	LANCASTER	PA		04/10/2024		1,748		(81)			(81)		1,667	1,667			
100156696	ESCONDIDO	CA		06/26/2024		1,785		(118)			(118)		1,667	1,667			
100113582	AZTEC	NM		06/29/2023		488		1,179			1,179		1,667	1,667			
100147549	ORLANDO	FL		04/03/2024		1,946		(279)			(279)		1,667	1,667			
100150879	COLLIERVILLE	TN		05/08/2024		1,873		(206)			(206)		1,667	1,667			
100133804	WATERBURY	CT		10/20/2023		1,870		(203)			(203)		1,667	1,667			
100065933	DEN HAAG	NLD		07/30/2021		1,680						116	1,796	1,667	(129)		(129)
100025838	OPA LOCKA	FL		09/20/2018		1,252		415			415		1,667	1,667			
100156410	KAILUA-KONA	HI		06/24/2024		1,654		13			13		1,667	1,667			
100063397	GODDARD	KS		07/01/2021		1,673		(5)			(5)		1,667	1,667			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134710	TAMPA	FL		10/30/2023		125		1,542			1,542		1,667	1,667			
100162004	LOS ANGELES	CA		07/31/2024		1,783		(115)			(115)		1,668	1,668			
100174919	WESTON	FL		10/31/2024		1,619		50			50		1,668	1,668			
100149419	NAPERVILLE	IL		04/24/2024		1,759		(91)			(91)		1,668	1,668			
100128467	CORAL SPRINGS	FL		09/15/2023		2,009		(342)			(342)		1,667	1,668		2	2
100091281	EAST PROVIDENCE	RI		01/31/2023		2,040		(372)			(372)		1,668	1,668			
100099843	KANSAS CITY	MO		02/28/2023		1,795		(127)			(127)		1,669	1,669			
100141062	CONROE	TX		02/20/2024		1,725		(56)			(56)		1,669	1,669			
100116436	HIALEAH	FL		07/20/2023		1,507		162			162		1,669	1,669			
100137194	ATLANTA	GA		11/28/2023		1,943		(274)			(274)		1,669	1,669			
100130273	BUCKEYE	AZ		09/28/2023		1,835		(147)			(147)		1,689	1,669		(20)	(20)
100146745	MEMPHIS	TN		03/20/2024		1,839		(170)			(170)		1,669	1,669			
100120232	NEW ORLEANS	LA		08/18/2023		1,727		(58)			(58)		1,669	1,669			
100092027	TRENTON	NJ		02/09/2023		11,819		(10,150)			(10,150)		1,669	1,669			
100111482	EUCLID	OH		06/29/2023		519		1,150			1,150		1,669	1,669			
100139483	FONTANA	CA		12/28/2023		1,763		(93)			(93)		1,669	1,669			
100032188	MODESTO	CA		03/29/2019		495		1,174			1,174		1,669	1,669			
100062620	CEDARTOWN	GA		07/01/2021		1,686		(17)			(17)		1,669	1,669			
100141380	GARLAND	TX		01/30/2024		1,976		(307)			(307)		1,669	1,669			
100129790	SACRAMENTO	CA		09/27/2023		1,973		(304)			(304)		1,669	1,669			
100164244	LOS ANGELES	CA		08/21/2024		1,920		(250)			(250)		1,669	1,669			
100043992	FORT WORTH	TX		08/19/2020		1,975		(305)			(305)		1,669	1,669			
100134947	WINTER HAVEN	FL		10/30/2023		86		1,583			1,583		1,670	1,670			
100148248	WOLFFORTH	TX		04/12/2024		1,714		(44)			(44)		1,670	1,670			
100150522	LOGANVILLE	GA		05/03/2024		1,506		163			163		1,670	1,670			
100134835	GARDEN GROVE	CA		10/30/2023		1,634		36			36		1,670	1,670			
100147969	ATLANTA	GA		04/08/2024		1,739		(69)			(69)		1,670	1,670			
100063757	PENSACOLA	FL		07/01/2021		1,680		(10)			(10)		1,670	1,670			
100049475	STERLING HEIGHTS	MI		11/20/2020		145		1,525			1,525		1,670	1,670			
100141362	FLEMING ISLAND	FL		01/30/2024		1,727		(57)			(57)		1,670	1,670			
100161016	VISALIA	CA		07/24/2024		1,808		(138)			(138)		1,670	1,670			
100100899	SAN ANTONIO	TX		04/28/2023		1,803		(133)			(133)		1,670	1,670			
100149035	BRUSH PRAIRIE	WA		04/19/2024		1,695		(25)			(25)		1,670	1,670			
100128087	SEVIERVILLE	TN		09/08/2023		1,725		(55)			(55)		1,670	1,670			
100108347	KANSAS CITY	MO		05/25/2023		1,765		(95)			(95)		1,670	1,670			
100148828	LAUDERDALE LAKES	FL		04/17/2024		1,842		(172)			(172)		1,670	1,670			
100140339	BOISE	ID		01/18/2024		1,799		(128)			(128)		1,671	1,671			
100099825	PEMBERTON	NJ		02/28/2023		1,758		(87)			(87)		1,671	1,671			
100046492	LAREDO	TX		11/25/2020		2,083		(413)			(413)		1,671	1,671			
100055032	TOPEKA	KS		03/23/2021		2,274		(603)			(603)		1,671	1,671			
100164609	HAYWARD	CA		08/21/2024		1,913		(242)			(242)		1,671	1,671			
100138100	WINTER GARDEN	FL		12/14/2023		246		1,425			1,425		1,671	1,671			
100160962	MURRIETA	CA		07/24/2024		1,807		(136)			(136)		1,671	1,671			
100155241	MILFORD	CT		07/19/2024		1,901		(230)			(230)		1,671	1,671			
100137855	APEX	NC		12/08/2023		403		1,268			1,268		1,671	1,671			
100129853	PALMDALE	CA		09/27/2023		1,724		(53)			(53)		1,671	1,671			
100012802	SEBRING	FL		05/25/2017		1,427		244			244		1,671	1,671			
100149018	LOS ANGELES	CA		04/19/2024		1,858		(187)			(187)		1,671	1,671			
100145962	HACIENDA HEIGHTS	CA		03/19/2024		1,880		(209)			(209)		1,671	1,671			
100055395	SAINT LOUIS	MO		03/23/2021		2,081		(410)			(410)		1,671	1,671			
100153251	WENDELL	NC		05/30/2024		1,504		166			166		1,670	1,671		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012824	BEAUMONT	CA		05/25/2017		1,157		514			514		1,671	1,671			
100148119	KATY	TX		04/10/2024		1,769		(98)			(98)		1,671	1,671			
100142077	SAN JOSE	CA		02/29/2024		1,830		(159)			(159)		1,671	1,671			
100158060	MONTEREY PARK	CA		07/09/2024		2,200		(115)			(115)		2,085	1,672		(413)	(413)
100136635	CLEARWATER	FL		11/22/2023		1,883		(211)			(211)		1,672	1,672			
100011904	ALBUQUERQUE	NM		03/08/2017		1,313		359			359		1,672	1,672			
100060706	CAMPBELLSVILLE	KY		06/01/2021		1,654		18			18		1,672	1,672			
100077664	PHILADELPHIA	PA		01/03/2022		1,838		(165)			(165)		1,672	1,672			
100150976	LEHI	UT		05/08/2024		1,746		(73)			(73)		1,672	1,672			
100148907	RALEIGH	NC		04/17/2024		1,758		(86)			(86)		1,672	1,672			
100148505	CUMMING	GA		04/12/2024		1,710		(39)			(39)		1,671	1,673		1	1
100140746	SUGAR LAND	TX		01/22/2024		2,066		(393)			(393)		1,673	1,673			
100135883	WASILLA	AK		11/13/2023		2,042		(369)			(369)		1,673	1,673			
100076150	SPRINGFIELD	OH		01/07/2022		1,807		(134)			(134)		1,673	1,673			
100141292	KATY	TX		01/30/2024		1,784		(111)			(111)		1,673	1,673			
100162474	CRESSKILL	NJ		08/07/2024		1,910		(237)			(237)		1,673	1,673			
100113130	FORT SMITH	AR		06/29/2023		1,547		126			126		1,673	1,673			
100084791	PORT CHARLOTTE	FL		08/02/2022		2,152		(478)			(478)		1,673	1,673			
100113600	SHAWNEE	KS		06/29/2023		526		1,147			1,147		1,673	1,673			
100108178	LANCASTER	CA		05/24/2023		2,164		(491)			(491)		1,673	1,673			
100101742	BRIDGETON	NJ		03/31/2023		1,830		(157)			(157)		1,673	1,673			
100054657	MILWAUKEE	WI		03/23/2021		2,081		(408)			(408)		1,674	1,674			
100136415	ALBUQUERQUE	NM		11/20/2023		1,603		70			70		1,674	1,674			
100126492	EUREKA	CA		08/30/2023		1,640		34			34		1,674	1,674			
100152188	CAPE CORAL	FL		05/17/2024		1,568		106			106		1,674	1,674			
100142113	DAVENPORT	FL		02/29/2024		1,899		(225)			(225)		1,674	1,674			
100131686	LOUISVILLE	KY		10/06/2023		1,422		252			252		1,674	1,674			
100165191	ARNHEM	NLD		08/28/2024		1,766							1,766	1,674	(92)		(92)
100150833	ELKRIDGE	MD		05/08/2024		1,671		3			3		1,674	1,674			
100055109	JESSUP	MD		03/23/2021		1,759		(85)			(85)		1,674	1,674			
100144801	UNITED KINGDOM	GBR		03/12/2024		(1,349)		3,024			3,024		1,675	1,674	(1)		(1)
100141584	GLEN BURNIE	MD		01/30/2024		1,745		(71)			(71)		1,674	1,674			
100153283	LAND O LAKES	FL		05/30/2024		1,592		82			82		1,674	1,674			
100137442	MYRTLE BEACH	SC		01/11/2024		2,071		(397)			(397)		1,674	1,674			
100141132	CORRYTON	TN		01/30/2024		1,739		(65)			(65)		1,674	1,674			
100146347	BOCA RATON	FL		03/19/2024		2,024		(350)			(350)		1,674	1,674			
100143876	MARATHON	FL		03/06/2024		1,930		(256)			(256)		1,674	1,674			
100155154	BEND	OR		07/19/2024		1,913		(239)			(239)		1,674	1,674			
100108097	RIVERDALE	GA		05/24/2023		1,906		(231)			(231)		1,675	1,675			
100151077	BAYSE	VA		05/08/2024		1,810		(135)			(135)		1,675	1,675			
100029168	KNIGHTSTOWN	IN		10/26/2018		889		786			786		1,675	1,675			
100064719	DAYTONA BEACH	FL		07/14/2021		1,928		(253)			(253)		1,675	1,675			
100137698	CARSON CITY	NV		12/08/2023		1,760		(85)			(85)		1,675	1,675			
100164737	BEND	OR		08/26/2024		1,857		(182)			(182)		1,675	1,675			
100175590	DELRAY BEACH	FL		11/12/2024		1,706		(31)			(31)		1,675	1,675			
100141270	WOODBRIDGE	VA		01/30/2024		1,879		(204)			(204)		1,675	1,675			
100151284	PASCO	WA		05/10/2024		1,858		(183)			(183)		1,675	1,675			
100054825	NORTH VERSAILLES	PA		03/23/2021		2,155		(480)			(480)		1,674	1,675		1	1
100120632	SAN ANTONIO	TX		08/18/2023		1,663		12			12		1,675	1,675			
100133862	PALM BAY	FL		10/20/2023		1,714		(38)			(38)		1,675	1,675			
100164207	LADERA RANCH	CA		08/21/2024		1,685		(10)			(10)		1,675	1,675			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155938	WEEKI WACHEE	FL		06/17/2024		1,770		(96)			(96)		1,673	1,675		2	2
100148469	PEORIA	AZ		04/12/2024		1,817		(141)			(141)		1,675	1,675			
100147956	SNELLVILLE	GA		04/08/2024		1,777		(102)			(102)		1,676	1,676			
100149294	COTTAGE GROVE	MN		04/24/2024		1,807		(131)			(131)		1,676	1,676			
100166963	SAN FRANCISCO	CA		09/13/2024		1,501		(125)			(125)		1,376	1,676		299	299
100150563	PLAINFIELD	NJ		05/03/2024		1,874		(198)			(198)		1,676	1,676			
100148593	APPLE VALLEY	CA		04/12/2024		1,999		(112)			(112)		1,887	1,676		(211)	(211)
100045498	BAY CITY	MI		11/25/2020		1,065		611			611		1,676	1,676			
100102999	GALVESTON	TX		06/22/2023		2,257		(581)			(581)		1,676	1,676			
100151342	DECATUR	GA		05/10/2024		1,848		(172)			(172)		1,676	1,676			
100163142	KNOXVILLE	TN		08/13/2024		1,760		(88)			(88)		1,672	1,676		4	4
100013556	PHOENIX	AZ		05/25/2017		1,499		177			177		1,676	1,676			
100054731	WEIR	KS		03/23/2021		1,834		(158)			(158)		1,676	1,676			
100116053	PALMDALE	CA		07/20/2023		1,762		(86)			(86)		1,676	1,676			
100054747	KOKOMO	IN		03/23/2021		1,981		(305)			(305)		1,676	1,676			
100063144	GARLAND	TX		07/01/2021		1,697		(21)			(21)		1,676	1,676			
100149356	PLANO	TX		04/24/2024		1,715		(39)			(39)		1,676	1,676			
100102944	TAMPA	FL		06/22/2023		2,092		(415)			(415)		1,677	1,677			
100115221	HALETHORPE	MD		07/17/2023		1,732		(55)			(55)		1,677	1,677			
100135202	OWATONNA	MN		11/07/2023		1,617		59			59		1,677	1,677			
100147350	PANAMA CITY BEACH	FL		05/08/2024		1,884		(207)			(207)		1,677	1,677			
100149193	LEXINGTON	SC		04/22/2024		1,947		(270)			(270)		1,677	1,677			
100115240	GARLAND	TX		07/17/2023		1,824		(147)			(147)		1,677	1,677			
100091238	ORLANDO	FL		01/31/2023		1,807		(130)			(130)		1,677	1,677			
100167006	CHINO HILLS	CA		09/13/2024		1,877		(200)			(200)		1,677	1,677			
100160935	IMPERIAL BEACH	CA		07/24/2024		1,896		(219)			(219)		1,677	1,677			
100114615	ORANGE PARK	FL		06/29/2023		1,838		(161)			(161)		1,677	1,677			
100141148	THE BRONX	NY		01/30/2024		1,821		(144)			(144)		1,678	1,678			
100159200	MESA	AZ		07/15/2024		1,794		(117)			(117)		1,678	1,678			
100147705	FORT WORTH	TX		04/05/2024		1,899		(221)			(221)		1,678	1,678			
100155572	ST. PETERSBURG	FL		06/18/2024		1,683		(5)			(5)		1,678	1,678			
100025989	MESA	AZ		09/20/2018		1,613		65			65		1,678	1,678			
100134072	COHUTTA	GA		10/27/2023		1,750		(72)			(72)		1,678	1,678			
100156362	AUSTIN	TX		07/25/2024		2,032		(354)			(354)		1,678	1,678			
100099994	DUNCANVILLE	TX		03/28/2023		1,792		(114)			(114)		1,678	1,678			
100153209	WENDELL	NC		05/30/2024		1,466		211			211		1,677	1,678		1	1
100169390	VENTURA	CA		09/27/2024		1,811		(132)			(132)		1,678	1,678			
100161713	ROSEVILLE	CA		07/30/2024		1,748		(70)			(70)		1,678	1,678			
100109233	PHOENIX	AZ		07/21/2023		2,041		(363)			(363)		1,678	1,678			
100157950	VENTNOR CITY	NJ		07/09/2024		1,724		(45)			(45)		1,678	1,678			
100111799	PINE PLAINS	NY		06/29/2023		1,534		144			144		1,678	1,678			
100169216	BROOKLYN	NY		09/27/2024		1,670		9			9		1,679	1,679			
100029837	LAGRANGE	GA		10/26/2018		1,210		469			469		1,679	1,679			
100149146	SHELBY TOWNSHIP	MI		04/22/2024		2,058		(379)			(379)		1,679	1,679			
100101571	FAYETTEVILLE	NC		04/26/2023		1,754		(75)			(75)		1,679	1,679			
100083299	NIJMEGEN	NLD		05/27/2022		1,728						(48)	1,680	1,679		(1)	(1)
100149885	LOS ANGELES	CA		04/29/2024		1,915		(236)			(236)		1,679	1,679			
100151553	NASHVILLE	TN		05/10/2024		1,772		(92)			(92)		1,679	1,679			
100150895	CENTREVILLE	VA		05/08/2024		1,828		(149)			(149)		1,679	1,679			
100155106	MESQUITE	NV		07/19/2024		894		785			785		1,680	1,680			
100113271	SIMPSONVILLE	SC		06/29/2023		494		1,185			1,185		1,680	1,680			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143686	WHEATLEY HEIGHTS	NY		02/22/2024		2,318		(639)			(639)		1,680	1,680			
100074813	LEXINGTON	SC		12/01/2021		1,732		(52)			(52)		1,680	1,680			
100112847	WILKES BARRE	PA		06/29/2023		2,012		(332)			(332)		1,680	1,680			
100143298	KATY	TX		02/16/2024		1,767		(87)			(87)		1,680	1,680			
100065013	DEARBORN	MI		07/14/2021		1,822		(142)			(142)		1,680	1,680			
100064045	MARION	IN		07/01/2021		1,550		130			130		1,680	1,680			
100151448	SARASOTA	FL		05/10/2024		1,649		31			31		1,680	1,680			
100151073	HERRIMAN	UT		05/08/2024		1,804		(124)			(124)		1,680	1,680			
100173816	MASSAPEQUA	NY		10/31/2024		1,548		133			133		1,680	1,680			
100140806	EAST MEADOW	NY		03/06/2024		2,226		(546)			(546)		1,680	1,680			
100043729	SEVIERVILLE	TN		08/13/2020		2,139		(456)			(456)		1,683	1,680		(3)	(3)
100172629	SAN FRANCISCO	CA		10/24/2024		1,792		(111)			(111)		1,680	1,680			
100164821	LEAGUE CITY	TX		08/26/2024		1,419		262			262		1,680	1,680			
100011980	BOYNTON BEACH	FL		03/08/2017		1,221		460			460		1,680	1,680			
100173073	HENDERSON	NV		10/25/2024		1,988		(307)			(307)		1,681	1,681			
100134923	LAKELAND	FL		10/30/2023		1,834		(153)			(153)		1,681	1,681			
100143089	HUNTSVILLE	AL		02/16/2024		1,664		17			17		1,681	1,681			
100100123	WEST HAVEN	CT		03/28/2023		1,623		58			58		1,681	1,681			
100110095	DISTRICT HEIGHTS	MD		06/23/2023		1,754		(73)			(73)		1,681	1,681			
100046812	MONROE	LA		11/20/2020		1,818		(137)			(137)		1,681	1,681			
100143209	HOUSTON	TX		02/16/2024		1,757		(76)			(76)		1,681	1,681			
100156514	PLYMOUTH	MI		06/24/2024		1,831		(150)			(150)		1,681	1,681			
100141026	POMPANO BEACH	FL		02/20/2024		1,844		(162)			(162)		1,681	1,681			
100152818	NORTH CHESTERFIELD	VA		05/22/2024		1,765		(83)			(83)		1,682	1,682			
100128340	FORT WASHINGTON	MD		09/14/2023		1,633		49			49		1,682	1,682			
100012869	SAINT PETERSBURG	FL		05/25/2017		486		1,196			1,196		1,682	1,682			
100155892	SAN DIEGO	CA		06/17/2024		1,766		(84)			(84)		1,682	1,682			
100082060	DEN HAAG	NLD		03/30/2022		1,716						17	1,733	1,682	(51)		(51)
100111896	CHATTANOOGA	TN		06/29/2023		751		931			931		1,682	1,682			
100032076	MESA	AZ		03/29/2019		1,594		89			89		1,682	1,682			
5.00005E+11	VLISSINGEN	NLD		06/25/2024		510							510	1,683	1,173		1,173
100014056	GRAHAM	NC		05/25/2017		1,644		39			39		1,683	1,683			
100164852	TORRANCE	CA		08/26/2024		1,815		(132)			(132)		1,683	1,683			
100153355	PIMA	AZ		05/30/2024		1,649		33			33		1,683	1,683			
100144600	FALLING WATERS	WV		03/13/2024		1,846		(163)			(163)		1,683	1,683			
100151036	WINTER GARDEN	FL		05/08/2024		1,785		(102)			(102)		1,683	1,683			
100054662	CRUMPLER	NC		03/23/2021		2,089		(406)			(406)		1,683	1,683			
100153324	CONWAY	SC		05/30/2024		1,285		398			398		1,683	1,683			
100068619	ROTTERDAM	NLD		08/30/2021		1,699						108	1,807	1,683	(124)		(124)
100043666	APOPKA	FL		08/13/2020		1,542		141			141		1,683	1,683			
100148187	PITTSBURGH	PA		04/12/2024		1,756		(73)			(73)		1,683	1,683			
100074500	BELPRE	OH		12/01/2021		1,847		(164)			(164)		1,683	1,683			
100173823	FORT MYERS	FL		10/31/2024		1,762		(78)			(78)		1,683	1,683			
100101209	BATTLE CREEK	MI		04/28/2023		1,679		5			5		1,684	1,684			
100162859	DORR	MI		08/12/2024		1,777		(93)			(93)		1,684	1,684			
100024648	WINTER SPRINGS	FL		09/20/2018		1,415		269			269		1,684	1,684			
100178364	DENVER	CO		11/20/2024		1,918		(234)			(234)		1,684	1,684			
100128511	LAS VEGAS	NV		09/15/2023		1,783		(99)			(99)		1,684	1,684			
100148535	CLAYTON	NC		04/12/2024		1,705		(23)			(23)		1,682	1,684		1	1
100130434	FORT LAUDERDALE	FL		09/28/2023		1,868		(184)			(184)		1,684	1,684			
100118724	HENDERSON	NV		07/25/2023		1,736		(52)			(52)		1,684	1,684			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144384	LEANDER	TX		03/07/2024		1,792		(109)			(109)		1,683	1,684		1	1
100138057	ARLINGTON	TX		12/13/2023		1,596		88			88		1,684	1,684			
100140413	GREENVILLE	NC		01/18/2024		1,827		(143)			(143)		1,684	1,684			
100158844	GREGORY	MI		07/12/2024		1,830		(146)			(146)		1,684	1,684			
100142847	MIAMI	FL		02/09/2024		1,862		(177)			(177)		1,684	1,684			
100116984	CHICAGO	IL		07/20/2023		1,098		587			587		1,685	1,685			
100152539	HAMILTON TOWNSHIP	NJ		05/17/2024		1,813		(131)			(131)		1,682	1,685		3	3
100112612	YUMA	AZ		06/29/2023		1,476		209			209		1,685	1,685			
100024832	MADISON HEIGHTS	MI		09/20/2018		1,584		101			101		1,685	1,685			
100149882	WEST LINN	OR		04/29/2024		1,796		(111)			(111)		1,685	1,685			
100086958	PLANTATION	FL		10/24/2022		1,958		(273)			(273)		1,685	1,685			
100151040	SAN MARCOS	TX		05/08/2024		1,443		242			242		1,685	1,685			
100159365	ROSEVILLE	CA		07/15/2024		1,569		116			116		1,685	1,685			
100161136	TAHUYA	WA		07/24/2024		1,836		(150)			(150)		1,685	1,685			
100030587	DETROIT	MI		12/20/2018		1,526		160			160		1,685	1,685			
100101618	LAS VEGAS	NV		04/26/2023		1,852		(167)			(167)		1,686	1,686			
100152645	NORTHLAKE	TX		05/17/2024		1,684		2			2		1,686	1,686			
100159652	CINCINNATI	OH		08/23/2024		1,897		(211)			(211)		1,686	1,686			
100086617	BOYNTON BEACH	FL		09/30/2022		1,935		(249)			(249)		1,686	1,686			
100161444	ESTERO	FL		07/30/2024		1,841		(158)			(158)		1,683	1,686		3	3
100154621	STOCKTON	CA		06/14/2024		1,869		(183)			(183)		1,686	1,686			
100131756	WOODSTOCK	VA		10/06/2023		1,535		151			151		1,686	1,686			
100156250	SARASOTA	FL		06/20/2024		1,763		(77)			(77)		1,686	1,686			
100164379	COCOA BEACH	FL		08/21/2024		1,725		(39)			(39)		1,686	1,686			
100045116	EL PASO	TX		11/19/2020		1,583		103			103		1,686	1,686			
100146945	ALBUQUERQUE	NM		03/26/2024		1,789		(104)			(104)		1,685	1,686		1	1
100017606	PELZER	SC		04/26/2018		1,696		(10)			(10)		1,686	1,686			
100100223	SCRANTON	PA		03/17/2023		1,727		(41)			(41)		1,687	1,687			
100062906	FOUNTAIN	NC		07/01/2021		1,727		(40)			(40)		1,687	1,687			
100060641	DADEVILLE	MO		06/01/2021		1,670		17			17		1,687	1,687			
100128517	MIAMI	FL		09/15/2023		2,090		(403)			(403)		1,687	1,687			
100143104	EDEN PRAIRIE	MN		02/16/2024		1,666		21			21		1,687	1,687			
100114649	CHARLOTTE	NC		06/29/2023		2,105		(418)			(418)		1,687	1,687			
100147853	DURHAM	NC		04/08/2024		1,770		(83)			(83)		1,687	1,687			
100120342	ELOY	AZ		08/18/2023		1,712		(25)			(25)		1,687	1,687			
100110045	ANSONIA	CT		06/23/2023		1,748		(61)			(61)		1,687	1,687			
100155931	MC ALLEN	TX		06/17/2024		1,725		(40)			(40)		1,685	1,687		2	2
100147236	WATERBURY	CT		03/28/2024		1,803		(116)			(116)		1,687	1,687			
100148638	GALT	CA		05/15/2024		2,120		(433)			(433)		1,687	1,687			
100148740	EVANSTON	IL		04/17/2024		1,824		(137)			(137)		1,687	1,687			
100109643	MAGNOLIA	TX		06/14/2023		1,713		(26)			(26)		1,687	1,687			
100116656	PLAINSBORO	NJ		07/20/2023		1,310		377			377		1,687	1,687			
100157603	HESPERIA	CA		06/28/2024		1,832		(145)			(145)		1,687	1,687			
100144994	UNITED KINGDOM	GBR		03/12/2024		(3,728)		4,149			4,149		421	1,688	(6)	1,273	1,266
100161684	FARSUM	NLD		07/29/2024		1,703							1,703	1,688	(16)		(16)
100025949	CHICAGO RIDGE	IL		09/20/2018		656		1,032			1,032		1,688	1,688			
100160574	ORTING	WA		07/19/2024		2,129		(441)			(441)		1,688	1,688			
100079821	GREEN BAY	WI		04/08/2022		2,007		(319)			(319)		1,688	1,688			
100099789	IRMO	SC		02/28/2023		1,839		(151)			(151)		1,688	1,688			
100127157	WEST PALM BEACH	FL		08/30/2023		1,569		119			119		1,688	1,688			
100135168	GWYNN OAK	MD		12/15/2023		1,837		(149)			(149)		1,688	1,688			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141440	DALLAS	TX		01/30/2024		884		(218)			(218)		666	1,688		1,023	1,023
100057603	CHATTANOOGA	TN		06/30/2021		1,956		(268)			(268)		1,688	1,688			
100100265	PHILADELPHIA	PA		03/17/2023		1,811		(122)			(122)		1,689	1,689			
100109631	WRIGHT CITY	MO		06/14/2023		1,935		(246)			(246)		1,689	1,689			
100055469	JUPITER	FL		03/23/2021		1,816		(127)			(127)		1,689	1,689			
100147276	KENNEWICK	WA		03/28/2024		1,804		(115)			(115)		1,689	1,689			
100111815	FAYETTEVILLE	GA		06/29/2023		759		930			930		1,689	1,689			
100088538	ROTTERDAM	NLD		10/27/2022		1,711						79	1,790	1,689	(102)		(102)
100161414	VANCOUVER	WA		07/29/2024		1,754		(65)			(65)		1,689	1,689			
100141745	MASTIC BEACH	NY		01/30/2024		1,731		(42)			(42)		1,689	1,689			
100132558	CASA GRANDE	AZ		11/03/2023		1,773		(84)			(84)		1,689	1,689			
100135987	OAK LAWN	IL		11/16/2023		1,779		(90)			(90)		1,689	1,689			
100086273	AMSTERDAM	NLD		08/29/2022		1,756						(169)	1,587	1,689	102		102
100120315	MORROW	GA		08/18/2023		1,700		(10)			(10)		1,689	1,689			
100147762	WEAVERVILLE	NC		04/08/2024		1,793		(103)			(103)		1,689	1,689			
100156358	LOS ANGELES	CA		07/25/2024		1,838		(149)			(149)		1,690	1,690			
100149485	AVON LAKE	OH		04/24/2024		1,834		(145)			(145)		1,690	1,690			
100156735	WEST SACRAMENTO	CA		06/26/2024		1,872		(182)			(182)		1,690	1,690			
100161075	RALEIGH	NC		07/24/2024		1,717		(27)			(27)		1,690	1,690			
100128804	SACRAMENTO	CA		09/21/2023		1,856		(166)			(166)		1,690	1,690			
100126778	SOUTH WINDSOR	CT		08/30/2023		1,453		237			237		1,690	1,690			
100146962	ZEPHYRHILLS	FL		03/26/2024		1,779		(90)			(90)		1,689	1,690		1	1
100088937	KISSIMMEE	FL		11/15/2022		1,791		(101)			(101)		1,690	1,690			
100099893	CARSON CITY	NV		03/28/2023		1,877		(187)			(187)		1,690	1,690			
100068288	INGLESIDE	IL		08/25/2021		1,856		(165)			(165)		1,690	1,690			
100139683	UNITED KINGDOM	GBR		12/18/2023		1,689						(13)	1,676	1,690	14		14
100164824	PLANT CITY	FL		08/26/2024		1,828		(137)			(137)		1,690	1,690			
100152707	WENDELL	NC		05/17/2024		1,440		249			249		1,689	1,690		1	1
100140284	LAKE ALFRED	FL		01/18/2024		1,752		(61)			(61)		1,690	1,690			
100147795	CAMP HILL	PA		04/08/2024		1,724		(33)			(33)		1,691	1,691			
100140057	ROSHARON	TX		01/09/2024		1,783		(92)			(92)		1,691	1,691			
100162515	WILTON MANORS	FL		08/12/2024		1,823		(133)			(133)		1,691	1,691			
100033230	CORK	IRL		06/21/2019		1,580		129			129	49	1,758	1,691	(84)	17	(67)
100119887	WAYNESVILLE	OH		08/10/2023		1,971		(280)			(280)		1,691	1,691			
100150938	VANCOUVER	WA		05/08/2024		1,563		128			128		1,691	1,691			
100150943	VANCOUVER	WA		05/08/2024		1,563		128			128		1,691	1,691			
100054840	SPRING	TX		03/23/2021		2,135		(441)			(441)		1,694	1,691		(3)	(3)
100152211	AUBREY	TX		05/17/2024		1,626		65			65		1,691	1,691			
100162805	WAIANAE	HI		08/12/2024		1,765		(74)			(74)		1,691	1,691			
100152698	BAY MINETTE	AL		05/17/2024		1,564		371			371		1,934	1,691		(243)	(243)
100152846	VICTORVILLE	CA		05/22/2024		1,773		(82)			(82)		1,692	1,692			
100151369	RATHDRUM	ID		05/10/2024		1,800		(109)			(109)		1,692	1,692			
100153105	FERNDALE	CA		06/27/2024		1,849		(157)			(157)		1,692	1,692			
100119907	ST PETE BEACH	FL		08/10/2023		1,812		(120)			(120)		1,692	1,692			
100128515	MELBOURNE	FL		09/15/2023		1,830		(138)			(138)		1,692	1,692			
100150864	GREENVILLE	SC		05/08/2024		1,711		(19)			(19)		1,692	1,692			
100011928	WESTERVILLE	OH		03/08/2017		1,311		381			381		1,692	1,692			
100139359	SANTA FE	NM		12/28/2023		1,708		(16)			(16)		1,693	1,693			
100109085	DENVER	CO		06/05/2023		1,770		(77)			(77)		1,693	1,693			
100054100	BENNINGTON	VT		03/23/2021		1,674		19			19		1,693	1,693			
100147006	WOODLAKE	CA		03/27/2024		1,842		(149)			(149)		1,693	1,693			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100163139	FORT WORTH	TX		08/13/2024		1,856		(167)			(167)		1,689	1,693		4	4
100043530	PITTSBURGH	PA		08/13/2020		2,013		(320)			(320)		1,693	1,693			
100144228	ZEBULON	NC		03/07/2024		1,779		(86)			(86)		1,693	1,693			
100152252	LAS VEGAS	NV		05/17/2024		1,796		(103)			(103)		1,693	1,693			
100147854	GLASSBORO	NJ		04/08/2024		1,837		(144)			(144)		1,693	1,693			
100133874	TAMPA	FL		10/24/2023		1,780		(87)			(87)		1,693	1,693			
100144151	PRINCETON	TX		03/07/2024		1,404		289			289		1,693	1,693			
100151599	MENTONE	CA		05/10/2024		1,822		(128)			(128)		1,693	1,693			
100024847	STOCKTON	CA		09/20/2018		1,512		181			181		1,693	1,693			
100044464	CHICAGO	IL		11/19/2020		1,310		383			383		1,693	1,693			
100129793	SAN BERNARDINO	CA		09/27/2023		1,924		(231)			(231)		1,693	1,693			
100111273	KALAMAZOO	MI		06/29/2023		1,876		(183)			(183)		1,693	1,693			
100161071	POTTSTOWN	PA		07/24/2024		1,577		116			116		1,693	1,693			
100142788	NORCROSS	GA		02/08/2024		1,669		24			24		1,693	1,693			
100133845	GRAND PRAIRIE	TX		10/20/2023		1,740		(46)			(46)		1,694	1,694			
100065974	GREEN BAY	WI		08/02/2021		1,760		(65)			(65)		1,694	1,694			
100084828	BIG BEAR LAKE	CA		08/02/2022		1,783		(89)			(89)		1,694	1,694			
100148667	PORT SAINT LUCIE	FL		04/16/2024		1,955		(260)			(260)		1,694	1,694			
100126755	MUNHALL	PA		08/30/2023		2,056		(362)			(362)		1,694	1,694			
100079215	WASHINGTON	DC		02/24/2022		1,832		(138)			(138)		1,694	1,694			
100130397	ATLANTA	GA		09/28/2023		2,054		(360)			(360)		1,694	1,694			
100063383	ROCK SPRING	GA		07/01/2021		1,732		(37)			(37)		1,694	1,694			
100090222	HOUSTON	TX		01/13/2023		1,971		(276)			(276)		1,695	1,695			
100141297	NAPERVILLE	IL		01/30/2024		1,754		(59)			(59)		1,695	1,695			
100154593	GLENDALE	CA		06/14/2024		1,873		(178)			(178)		1,695	1,695			
100148055	CLIFFSIDE PARK	NJ		04/10/2024		2,041		(346)			(346)		1,695	1,695			
100141050	CALABASAS	CA		02/20/2024		1,872		(178)			(178)		1,695	1,695			
100161027	FARMINGTON	MN		07/24/2024		1,749		(54)			(54)		1,695	1,695			
100149786	OAKLAND	CA		04/26/2024		1,740		(45)			(45)		1,695	1,695			
100157782	AUSTIN	TX		08/01/2024		2,034		(339)			(339)		1,695	1,695			
100165031	MORGAN HILL	CA		08/28/2024		1,181		514			514		1,695	1,695			
100162485	SOUTHWEST RANCHES	FL		08/07/2024		1,814		(119)			(119)		1,695	1,695			
100165790	UNION CITY	CA		08/29/2024		1,890		(194)			(194)		1,695	1,695			
100139031	EVERETT	WA		12/22/2023		1,739		(44)			(44)		1,695	1,695			
100141567	DRIPPING SPRINGS	TX		01/30/2024		1,987		(291)			(291)		1,695	1,695			
100013490	VERO BEACH	FL		05/25/2017		1,633		63			63		1,695	1,695			
100054927	O FALLON	IL		03/23/2021		3,544		(1,848)			(1,848)		1,696	1,696			
100012245	NEPHI	UT		04/28/2017		1,126		569			569		1,696	1,696			
100131730	ALLENTOWN	PA		10/06/2023		1,619		77			77		1,696	1,696			
100113284	PHILADELPHIA	PA		06/29/2023		1,471		225			225		1,696	1,696			
100075470	HAMPTON	VA		12/01/2021		1,971		(276)			(276)		1,696	1,696			
100025441	MIAMI	FL		09/20/2018		1,024		672			672		1,696	1,696			
100029447	HIALEAH	FL		10/26/2018		1,695		1			1		1,696	1,696			
100159312	BUFFALO GROVE	IL		07/15/2024		1,835		(139)			(139)		1,696	1,696			
100169792	SACRAMENTO	CA		09/30/2024		1,783		(87)			(87)		1,696	1,696			
100047473	SUNNYSIDE	WA		11/20/2020		2,792		(1,096)			(1,096)		1,696	1,696			
100142479	BRIGHTON	CO		03/08/2024		1,992		(296)			(296)		1,696	1,696			
100055232	SACRAMENTO	CA		03/23/2021		1,609		87			87		1,696	1,696			
100160859	VIRGINIA BEACH	VA		07/24/2024		1,888		(191)			(191)		1,696	1,696			
100091255	LEHIGH ACRES	FL		01/31/2023		1,960		(264)			(264)		1,697	1,697			
100111412	PENSACOLA	FL		06/29/2023		751		945			945		1,697	1,697			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138860	MISSOURI CITY	TX		12/21/2023		1,835		(139)			(139)		1,696	1,697		1	1
100108372	PHILADELPHIA	PA		05/25/2023		1,868		(171)			(171)		1,697	1,697			
100140005	READING	PA		01/09/2024		1,663		34			34		1,697	1,697			
100174538	PETALUMA	CA		10/31/2024		1,648		49			49		1,697	1,697			
100169192	BROOKLYN	NY		09/27/2024		1,745		(48)			(48)		1,697	1,697			
100154071	RIALTO	CA		06/06/2024		1,813		(116)			(116)		1,697	1,697			
100156680	BAYTOWN	TX		06/24/2024		1,770		(73)			(73)		1,697	1,697			
100110920	ALTOONA	AL		06/29/2023		1,850		(153)			(153)		1,697	1,697			
100148006	CHARLOTTE	NC		04/10/2024		1,694		3			3		1,697	1,697			
100079615	MIDWAY	UT		04/08/2022		1,938		(241)			(241)		1,697	1,697			
100062494	MORROW	GA		07/01/2021		1,730		(32)			(32)		1,698	1,698			
100136193	GALVESTON	TX		11/20/2023		1,975		(130)			(130)		1,845	1,698		(147)	(147)
100140635	ROSWELL	NM		01/19/2024		1,977		(279)			(279)		1,698	1,698			
100014577	TALLASSEE	AL		09/27/2017		956		742			742		1,698	1,698			
100030289	HOUSTON	TX		12/20/2018		1,105		593			593		1,698	1,698			
100148612	MIDDLETOWN	DE		04/12/2024		1,798		(102)			(102)		1,696	1,698		2	2
100148127	EDISON	NJ		04/10/2024		1,957		(259)			(259)		1,698	1,698			
100142765	CYPRESS	TX		02/08/2024		1,817		(119)			(119)		1,698	1,698			
100031389	FRESNO	CA		03/29/2019		1,362		337			337		1,698	1,698			
100063133	ANDOVER	NY		07/01/2021		1,647		51			51		1,699	1,699			
100139149	WOODSTOCK	GA		12/28/2023		1,782		(159)			(159)		1,623	1,699		76	76
100158883	KENT	WA		07/12/2024		1,839		(140)			(140)		1,699	1,699			
100148534	MCKINNEY	TX		04/12/2024		1,756		(59)			(59)		1,697	1,699		1	1
100148080	MIAMI	FL		04/10/2024		1,875		(176)			(176)		1,699	1,699			
100161461	AUSTIN	TX		07/30/2024		1,623		74			74		1,696	1,699		2	2
100083904	BAKERSFIELD	CA		07/12/2022		1,837		(138)			(138)		1,699	1,699			
100159220	SEATTLE	WA		07/15/2024		1,913		(214)			(214)		1,699	1,699			
100144615	LAS VEGAS	NV		03/13/2024		1,694		6			6		1,699	1,699			
100114111	GRESHAM	WI		06/29/2023		1,501		198			198		1,699	1,699			
100017788	GOOCHLAND	VA		04/26/2018		1,470		229			229		1,699	1,699			
100031763	MESA	AZ		03/29/2019		1,656		43			43		1,699	1,699			
100158786	STILLWATER	OK		07/10/2024		1,662		37			37		1,700	1,700			
100045245	ORLANDO	FL		11/25/2020		1,669		30			30		1,700	1,700			
100146591	CIBOLO	TX		03/20/2024		2,156		(457)			(457)		1,700	1,700			
100071783	CLEVELAND	OH		10/14/2021		1,978		(279)			(279)		1,700	1,700			
100147838	RINCON	GA		04/08/2024		1,804		(105)			(105)		1,700	1,700			
100076308	GALLOWAY	NJ		01/07/2022		1,848		(148)			(148)		1,700	1,700			
100157659	SANTA CLARITA	CA		06/28/2024		1,918		(218)			(218)		1,700	1,700			
100162656	FORT WORTH	TX		08/12/2024		1,598		102			102		1,700	1,700			
100141630	HOLIDAY	FL		01/30/2024		1,951		(251)			(251)		1,700	1,700			
100128862	FRANKLIN	TN		09/21/2023		1,775		(75)			(75)		1,700	1,700			
100025239	SYLMAR	CA		09/20/2018		921		779			779		1,700	1,700			
100144130	TEMPE	AZ		03/07/2024		1,856		(155)			(155)		1,700	1,700			
100128246	HARRISONBURG	VA		09/14/2023		1,778		(78)			(78)		1,700	1,700			
100047652	ELGIN	IL		11/20/2020		1,353		347			347		1,700	1,700			
100138208	KATY	TX		12/14/2023		1,967		(267)			(267)		1,700	1,700			
100152450	CHARLESTON	SC		05/17/2024		1,471		230			230		1,701	1,701			
100163445	CABO SAN LUCAS	MEX		08/16/2024		1,701							1,701	1,701			
100054826	MONROEVILLE	PA		03/23/2021		2,283		(583)			(583)		1,700	1,701		1	1
100136324	HOUSTON	TX		11/20/2023		1,608		93			93		1,701	1,701			
100146933	TEMPLE TERRACE	FL		03/26/2024		1,727		(28)			(28)		1,700	1,701		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011765	PHILADELPHIA	PA		03/08/2017		385		1,317			1,317		1,702	1,701		(1)	(1)
100157612	FORT MYERS	FL		06/28/2024		1,792		(90)			(90)		1,702	1,702			
100144343	RICHMOND	VA		03/07/2024		1,927		(227)			(227)		1,700	1,702		1	1
100142838	LAWRENCEVILLE	GA		02/09/2024		1,691		11			11		1,702	1,702			
100148858	GOODYEAR	AZ		04/17/2024		1,833		(131)			(131)		1,702	1,702			
100017715	NEWTON	NC		04/26/2018		1,253		449			449		1,702	1,702			
100140230	GERMANTOWN	MD		01/11/2024		1,860		(158)			(158)		1,702	1,702			
100149525	PILLAGER	MN		04/26/2024		1,780		(78)			(78)		1,702	1,702			
100148503	MASCOTTE	FL		04/12/2024		1,865		(162)			(162)		1,702	1,702			
100027850	LONGVIEW	WA		10/26/2018		1,531		171			171		1,702	1,702			
100156173	GENEVA	IL		06/20/2024		1,994		(292)			(292)		1,702	1,702			
100091988	DETROIT	MI		02/09/2023		11,963		(10,261)			(10,261)		1,702	1,702			
100143555	EULESS	TX		02/21/2024		(2,828)		4,530			4,530		1,702	1,702			
100048917	BALTIMORE	MD		11/20/2020		1,697		6			6		1,702	1,702			
100144416	AURORA	CO		03/07/2024		1,887		(186)			(186)		1,701	1,702		1	1
100142080	MIAMI LAKES	FL		02/29/2024		1,835		(133)			(133)		1,702	1,702			
100160098	NEW BRUNSWICK	NJ		07/17/2024		1,757		(57)			(57)		1,700	1,702		2	2
100148795	ROSHARON	TX		04/17/2024		1,527		175			175		1,702	1,702			
100149351	SAN ANTONIO	FL		04/24/2024		1,427		276			276		1,703	1,703			
100143455	HYATTSVILLE	MD		02/16/2024		1,815		(112)			(112)		1,703	1,703			
100142531	ST. GEORGE	UT		02/08/2024		1,693		9			9		1,703	1,703			
100044508	SAN DIEGO	CA		11/19/2020		1,606		97			97		1,703	1,703			
100054071	CHARLOTTE	NC		03/23/2021		2,009		(306)			(306)		1,703	1,703			
100112410	WYANDANCH	NY		06/29/2023		1,464		238			238		1,703	1,703			
100152999	COCONUT CREEK	FL		06/27/2024		1,814		(111)			(111)		1,703	1,703			
100138808	JOSHUA TREE	CA		12/21/2023		1,861		(158)			(158)		1,703	1,703			
100174012	RIVERSIDE	CA		10/31/2024		1,701		2			2		1,703	1,703			
100127268	WALKER	WV		08/30/2023		668		1,035			1,035		1,703	1,703			
100043581	RANDOLPH	MA		08/13/2020		1,937		(234)			(234)		1,703	1,703			
100153042	FULSHEAR	TX		06/27/2024		2,050		(347)			(347)		1,703	1,703			
100144270	MONROE	GA		03/07/2024		1,930		(227)			(227)		1,703	1,703			
100101570	AMES	IA		04/26/2023		1,783		(80)			(80)		1,703	1,703			
100154571	LA PUENTE	CA		06/14/2024		1,888		(184)			(184)		1,704	1,704			
100140857	HENDERSON	NV		03/06/2024		1,886		(182)			(182)		1,704	1,704			
100103146	DETROIT	MI		04/21/2023		1,847		(143)			(143)		1,704	1,704			
100043477	SAINT CHARLES	IL		08/13/2020		1,550		154			154		1,704	1,704			
4010063499	CLEVELAND	OH		01/10/2024		1,723		(18)			(18)		1,704	1,704			
100172180	MANHATTAN BEACH	CA		10/17/2024		2,272		(568)			(568)		1,704	1,704			
100108069	MANOR	TX		05/24/2023		2,295		(590)			(590)		1,704	1,704			
100149386	BOISE	ID		04/24/2024		1,820		(116)			(116)		1,705	1,705			
100055276	WRENTHAM	MA		03/23/2021		2,674		(963)			(963)		1,711	1,705		(7)	(7)
100154768	LOXLEY	AL		07/19/2024		1,986		(282)			(282)		1,705	1,705			
100064734	RITZVILLE	WA		07/14/2021		1,950		(245)			(245)		1,705	1,705			
100149434	CENTERTON	AR		04/24/2024		1,760		(55)			(55)		1,705	1,705			
100151775	TAMPA	FL		05/10/2024		1,694		11			11		1,705	1,705			
100117776	FORT WALTON BEACH	FL		07/20/2023		1,784		(79)			(79)		1,705	1,705			
100129985	ATLANTIC CITY	NJ		09/27/2023		1,940		(235)			(235)		1,705	1,705			
100090214	HONOLULU	HI		01/13/2023		1,900		(195)			(195)		1,705	1,705			
100113664	TUCSON	AZ		06/29/2023		912		793			793		1,705	1,705			
100043862	HACKETTSTOWN	NJ		08/19/2020		1,153		552			552		1,705	1,705			
100013786	ROGERS	AR		05/25/2017		1,509		196			196		1,705	1,705			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141206	BOYNTON BEACH	FL		01/30/2024		1,700		5			5		1,705	1,705			
100148946	REDLANDS	CA		04/17/2024		1,914		(209)			(209)		1,705	1,705			
100151283	ANDERSON	SC		05/10/2024		1,922		(216)			(216)		1,705	1,705			
100148582	SPOKANE	WA		04/12/2024		1,767		(63)			(63)		1,704	1,705		1	1
100085126	DEN HAAG	NLD		07/27/2022		1,769						(135)	1,634	1,705		71	71
100119873	SUMMERTOWN	TN		08/10/2023		2,001		(296)			(296)		1,705	1,705			
100090888	AURORA	IL		01/31/2023		1,719		(13)			(13)		1,706	1,706			
100150597	LEANDER	TX		05/03/2024		1,894		(188)			(188)		1,706	1,706			
100119931	SENECA	SC		08/10/2023		1,826		(120)			(120)		1,706	1,706			
100071872	MERIDEN	CT		10/14/2021		1,989		(284)			(284)		1,706	1,706			
100152647	PRINCETON	TX		05/17/2024		1,680		24			24		1,704	1,706		2	2
100112986	JACKSONVILLE	FL		06/29/2023		805		901			901		1,706	1,706			
100154730	SEVIERVILLE	TN		07/19/2024		1,513		194			194		1,706	1,706			
100011868	RICHMOND	VA		03/08/2017		1,546		160			160		1,706	1,706			
100147101	HOLLYWOOD	FL		03/28/2024		1,873		(167)			(167)		1,706	1,706			
100026228	HOLIDAY	FL		09/20/2018		1,369		338			338		1,706	1,706			
100152779	VENTURA	CA		05/22/2024		1,732		(26)			(26)		1,706	1,706			
100150955	HAMPTON	GA		05/08/2024		1,503		203			203		1,706	1,706			
100151692	MARIETTA	GA		05/10/2024		1,710		(4)			(4)		1,707	1,707			
100141553	SAINT PETERSBURG	FL		01/30/2024		1,896		(190)			(190)		1,707	1,707			
100087150	TAMPA	FL		10/25/2022		1,624		82			82		1,707	1,707			
100142403	HIGHLAND PARK	IL		02/02/2024		1,859		(152)			(152)		1,707	1,707			
100153936	FAIR OAKS	CA		06/05/2024		2,032		(325)			(325)		1,707	1,707			
100091489	KANSAS CITY	MO		01/20/2023		1,789		(82)			(82)		1,707	1,707			
100030186	LONGWOOD	FL		12/20/2018		1,633		74			74		1,707	1,707			
100149920	FONTANA	CA		04/29/2024		1,890		(183)			(183)		1,707	1,707			
100141762	PEMBROKE PINES	FL		01/30/2024		1,894		(187)			(187)		1,707	1,707			
100165339	WHITTIER	CA		08/29/2024		1,953		(245)			(245)		1,707	1,707			
100127079	GARY	IN		08/30/2023		1,948		(241)			(241)		1,707	1,707			
100147604	OWASSO	OK		04/04/2024		1,623		85			85		1,707	1,707			
100149136	INDIO	CA		04/22/2024		1,979		(271)			(271)		1,707	1,707			
100099754	CHICAGO	IL		02/28/2023		1,832		(125)			(125)		1,707	1,707			
100101989	AUSTIN	TX		04/14/2023		1,812		(105)			(105)		1,707	1,707			
100120577	COLORADO SPRINGS	CO		08/18/2023		1,978		(270)			(270)		1,707	1,707			
100147685	GREELEY	CO		04/04/2024		1,909		(202)			(202)		1,708	1,708			
100147924	LAKEMONT	GA		04/08/2024		1,713		(5)			(5)		1,708	1,708			
100146073	BILLINGS	MT		03/19/2024		1,909		(200)			(200)		1,708	1,708			
100166077	UNION CITY	CA		09/09/2024		1,831		(123)			(123)		1,708	1,708			
100019779	EAST STROUDSBURG	PA		07/26/2018		1,790		(82)			(82)		1,708	1,708			
100165764	CYPRESS	TX		08/29/2024		1,855		(147)			(147)		1,708	1,708			
100029006	CANTON	OH		10/26/2018		1,197		512			512		1,709	1,709			
100160094	GAITHERSBURG	MD		07/17/2024		1,828		(122)			(122)		1,706	1,709		3	3
100141095	LAKE ARIEL	PA		01/30/2024		1,737		(29)			(29)		1,709	1,709			
100117030	JACKSONVILLE	FL		07/20/2023		922		787			787		1,709	1,709			
100137327	MIAMI	FL		12/01/2023		1,980		(270)			(270)		1,709	1,709			
100013043	MARGATE	FL		05/25/2017		1,471		238			238		1,709	1,709			
100117047	GREELEY	CO		07/20/2023		1,358		351			351		1,709	1,709			
100150622	SARATOGA SPRINGS	UT		05/03/2024		1,638		72			72		1,709	1,709			
100159211	VALENCIA	CA		07/15/2024		1,827		(118)			(118)		1,710	1,710			
100149655	ANNA	TX		04/26/2024		1,911		(202)			(202)		1,710	1,710			
100128230	OXFORD	MA		09/14/2023		1,826		(116)			(116)		1,710	1,710			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114068	HARWOOD HEIGHTS	IL		06/29/2023		317		1,393			1,393		1,710	1,710			
100119634	CLEVELAND	OH		08/04/2023		1,894		(183)			(183)		1,710	1,710			
100153277	KNOXVILLE	TN		05/30/2024		1,782		(71)			(71)		1,710	1,710			
100115414	KNOXVILLE	TN		07/17/2023		1,971		(261)			(261)		1,710	1,710			
100012639	BAKERSFIELD	CA		05/25/2017		1,088		622			622		1,710	1,710			
100148782	WESTAMPTON	NJ		04/17/2024		1,815		(105)			(105)		1,710	1,710			
100114091	MONTOURSVILLE	PA		06/29/2023		362		1,348			1,348		1,710	1,710			
100046750	SAN JOSE	CA		11/20/2020		2,710		(999)			(999)		1,710	1,710			
100153228	LEHIGH ACRES	FL		05/30/2024		1,677		32			32		1,709	1,711		2	2
100116886	HYATTSVILLE	MD		07/20/2023		1,662		48			48		1,711	1,711			
100131746	INDIANAPOLIS	IN		10/06/2023		1,629		82			82		1,711	1,711			
100047726	WINSTON SALEM	NC		11/20/2020		2,097		(387)			(387)		1,710	1,711		1	1
100162521	LA JOLLA	CA		08/12/2024		1,773		(62)			(62)		1,711	1,711			
100163408	DULUTH	GA		09/27/2024		1,817		(106)			(106)		1,711	1,711			
100076052	LUMBERTON	TX		01/07/2022		1,902		(191)			(191)		1,711	1,711			
100135090	HOMOSASSA	FL		11/01/2023		1,687		24			24		1,711	1,711			
100141278	PALMDALE	CA		01/30/2024		1,806		(95)			(95)		1,711	1,711			
100112909	PHOENIX	AZ		06/29/2023		1,495		216			216		1,711	1,711			
100152828	BUCKEYE	AZ		05/22/2024		1,555		157			157		1,711	1,711			
100054776	FLINT	MI		03/23/2021		2,500		(788)			(788)		1,711	1,711			
100148445	BREMERTON	WA		04/12/2024		1,787		(75)			(75)		1,711	1,711			
100090275	OCALA	FL		01/13/2023		1,934		(223)			(223)		1,711	1,711			
100084617	WEST DOVER	VT		08/02/2022		(2,683)		(108)			(108)		(2,792)	1,712		4,503	4,503
100137357	HILTON HEAD ISLAND	SC		12/01/2023		1,819		(107)			(107)		1,712	1,712			
100101133	KILLEEN	TX		04/28/2023		2,063		(351)			(351)		1,712	1,712			
100143908	STUDIO CITY	CA		03/06/2024		1,939		(228)			(228)		1,712	1,712			
100100765	HUMBLE	TX		04/28/2023		1,851		(140)			(140)		1,712	1,712			
100103091	KANSAS CITY	MO		04/21/2023		1,799		(87)			(87)		1,712	1,712			
100127065	BALTIMORE	MD		08/30/2023		1,892		(180)			(180)		1,712	1,712			
100148519	PRINCETON	TX		04/12/2024		1,872		(162)			(162)		1,710	1,712		2	2
100142485	BOCA RATON	FL		03/08/2024		1,872		(160)			(160)		1,712	1,712			
100138212	PLAINFIELD	IL		12/14/2023		1,783		(71)			(71)		1,712	1,712			
100144025	PROVIDENCE	RI		03/07/2024		1,707		5			5		1,712	1,712			
100150712	OAK POINT	TX		05/06/2024		1,649		62			62		1,711	1,712		2	2
100126701	BIRMINGHAM	AL		08/30/2023		599		1,113			1,113		1,712	1,712			
100114509	DECATUR	GA		06/29/2023		513		1,199			1,199		1,712	1,712			
100143563	MONTICELLO	NY		02/21/2024		1,823		(111)			(111)		1,712	1,712			
100083037	CICERO	IL		05/11/2022		1,848		(136)			(136)		1,712	1,712			
100146847	KINGSTON	MA		03/21/2024		2,037		(325)			(325)		1,712	1,712			
100152721	JASPER	AL		05/17/2024		1,584		374			374		1,958	1,712		(246)	(246)
100100077	BONITA SPRINGS	FL		03/28/2023		1,927		(214)			(214)		1,712	1,712			
100014159	VERO BEACH	FL		05/25/2017		1,572		141			141		1,712	1,712			
100166175	WAXHAW	NC		09/09/2024		1,800		(88)			(88)		1,712	1,712			
100160231	ALBUQUERQUE	NM		07/18/2024		1,891		(178)			(178)		1,713	1,713			
100133097	SPRING VALLEY	NY		11/29/2023		1,736		(24)			(24)		1,713	1,713			
100014614	OKLAHOMA CITY	OK		09/27/2017		1,660		52			52		1,713	1,713			
100088987	BOLINGBROOK	IL		11/15/2022		1,804		(92)			(92)		1,713	1,713			
100155331	DOWNEY	CA		07/19/2024		2,045		(332)			(332)		1,713	1,713			
100171590	AURORA	CO		10/16/2024		1,741		(28)			(28)		1,713	1,713			
100064741	MONTGOMERY	AL		07/14/2021		1,951		(238)			(238)		1,713	1,713			
100144142	MYRTLE BEACH	SC		03/07/2024		1,853		(140)			(140)		1,713	1,713			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139490	TWIN FALLS	ID		12/28/2023		1,812		(99)			(99)		1,713	1,713			
100054603	LAS VEGAS	NV		03/23/2021		1,926		(212)			(212)		1,713	1,713			
100174686	SAN JOSE	CA		10/31/2024		1,598		116			116		1,713	1,713			
100114557	WALLINGFORD	CT		06/29/2023		2,074		(360)			(360)		1,713	1,713			
100149510	VAN NUYS	CA		04/26/2024		1,822		(108)			(108)		1,713	1,713			
100156723	KENNESAW	GA		06/26/2024		1,983		(270)			(270)		1,714	1,714			
100152197	HAMPTON	GA		05/17/2024		1,357		357			357		1,714	1,714			
100138370	PANAMA CITY	FL		12/18/2023		1,910		(197)			(197)		1,714	1,714			
100043717	MOUNT PLEASANT	SC		08/13/2020		2,166		(452)			(452)		1,714	1,714			
100146737	LOS ANGELES	CA		03/20/2024		1,859		(144)			(144)		1,714	1,714			
4010081798	CHILLICOTHE	OH		09/27/2024		1,855		(141)			(141)		1,714	1,714			
100157994	ENCINITAS	CA		07/09/2024		1,694		20			20		1,714	1,714			
100140374	EVERGREEN PARK	IL		01/18/2024		1,861		(146)			(146)		1,714	1,714			
100055122	LANSDOWNE	PA		03/23/2021		2,269		(554)			(554)		1,714	1,714			
100141102	SHIRLEY	NY		01/30/2024		1,861		(146)			(146)		1,715	1,715			
100142749	EL CENTRO	CA		02/08/2024		1,795		(80)			(80)		1,715	1,715			
100032858	CORK	IRL		06/21/2019		1,241		580			580	41	1,862	1,715	(98)	(49)	(147)
100140493	LEHIGH ACRES	FL		01/19/2024		1,763		(48)			(48)		1,715	1,715			
100140496	LEHIGH ACRES	FL		01/19/2024		1,763		(48)			(48)		1,715	1,715			
100171217	LOS ALTOS	CA		10/16/2024		2,137		(422)			(422)		1,715	1,715			
100151125	RENO	NV		05/08/2024		1,901		(186)			(186)		1,715	1,715			
100060580	ALLEN PARK	MI		06/01/2021		1,698		18			18		1,715	1,715			
100024455	MEMPHIS	TN		09/20/2018		1,154		561			561		1,715	1,715			
100108149	ARLINGTON	VA		05/24/2023		1,949		(234)			(234)		1,715	1,715			
100134692	CARTERSVILLE	GA		10/30/2023		427		1,289			1,289		1,715	1,715			
100044134	WILLMAR	MN		08/19/2020		2,017		(301)			(301)		1,715	1,715			
100079575	MYRTLE BEACH	SC		04/25/2022		2,239		(524)			(524)		1,715	1,715			
100142960	LIVINGSTON	MT		02/09/2024		1,936		(222)			(222)		1,714	1,715		1	1
100126456	HOMER	NY		08/30/2023		1,139		576			576		1,716	1,716			
100063085	SWAINSBORO	GA		07/01/2021		1,782		(66)			(66)		1,716	1,716			
100146097	MANSFIELD	TX		03/19/2024		2,015		(299)			(299)		1,716	1,716			
100108161	COLLEGE PARK	MD		05/24/2023		1,987		(271)			(271)		1,716	1,716			
100108335	KANSAS CITY	MO		05/25/2023		1,815		(98)			(98)		1,716	1,716			
100144638	STUART	FL		03/13/2024		1,770		(54)			(54)		1,716	1,716			
100139136	HAZLET	NJ		12/28/2023		1,984		(268)			(268)		1,716	1,716			
100151084	BOZEMAN	MT		05/08/2024		1,806		(90)			(90)		1,716	1,716			
100150616	DALLAS	TX		05/03/2024		1,923		(207)			(207)		1,716	1,716			
100130145	CHICAGO	IL		11/15/2023		2,053		(337)			(337)		1,716	1,716			
100127260	SAGINAW	MI		08/30/2023		1,651		66			66		1,716	1,716			
100117603	LOUISVILLE	KY		07/20/2023		1,853		(137)			(137)		1,717	1,717			
100152301	COLUMBUS	OH		05/17/2024		1,310		407			407		1,717	1,717			
100139474	WETHERSFIELD	CT		12/28/2023		1,707		9			9		1,717	1,717			
100129881	MIAMI	FL		09/27/2023		1,898		(181)			(181)		1,717	1,717			
100151838	FORT WASHINGTON	MD		05/10/2024		1,775		(58)			(58)		1,717	1,717			
100077041	HAMPTON	GA		01/03/2022		1,762		(45)			(45)		1,717	1,717			
100160081	CLEARFIELD	UT		07/17/2024		1,873		(159)			(159)		1,715	1,717		3	3
100163995	EAST BRUNSWICK	NJ		08/21/2024		1,962		(244)			(244)		1,717	1,717			
100141289	SALINAS	CA		01/30/2024		2,010		(293)			(293)		1,717	1,717			
100138857	HOLIDAY	FL		12/21/2023		1,853		(137)			(137)		1,716	1,717		1	1
100138274	BELLEVUE	WA		12/18/2023		1,958		(240)			(240)		1,717	1,717			
100111236	PATERSON	NJ		06/29/2023		1,011		706			706		1,717	1,717			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155094	TEMPE	AZ		07/19/2024		803		914			914		1,717	1,717			
100142683	BASTROP	TX		02/08/2024		1,700		18			18		1,718	1,718			
100148376	COLUMBIA	TN		04/12/2024		1,429		288			288		1,718	1,718			
100159570	SAN DIEGO	CA		07/15/2024		1,845		(128)			(128)		1,718	1,718			
100153773	GRONINGEN	NLD		05/30/2024		1,742							1,742	1,718	(24)		(24)
100069315	TULSA	OK		09/01/2021		1,721		(3)			(3)		1,718	1,718			
100147866	ROSENBERG	TX		04/08/2024		1,499		219			219		1,718	1,718			
100025962	TUCSON	AZ		09/20/2018		1,570		148			148		1,718	1,718			
100148527	LIMINGTON	ME		04/12/2024		1,682		34			34		1,717	1,718		2	2
100064829	LAFAYETTE	LA		07/14/2021		1,927		(209)			(209)		1,718	1,718			
100136108	WACO	TX		12/18/2023		2,030		(312)			(312)		1,718	1,718			
100157946	MARICOPA	AZ		07/09/2024		1,826		(108)			(108)		1,718	1,718			
100012684	FORT MYERS	FL		05/25/2017		1,215		504			504		1,718	1,718			
100010952	BIRMINGHAM	AL		12/23/2016		2,071		(352)			(352)		1,719	1,719			
100142173	WYLIE	TX		02/29/2024		2,104		(386)			(386)		1,719	1,719			
100090173	GREENACRES	FL		01/13/2023		1,649		69			69		1,719	1,719			
100139406	KILLINGLY	CT		12/28/2023		1,815		(97)			(97)		1,719	1,719			
100148314	HARKER HEIGHTS	TX		04/12/2024		1,588		131			131		1,719	1,719			
100084683	JACKSONVILLE	FL		08/02/2022		1,989		(271)			(271)		1,719	1,719			
100091085	BURRILLVILLE	RI		01/31/2023		1,970		(251)			(251)		1,719	1,719			
100109669	WINNSBORO	SC		06/16/2023		2,027		(309)			(309)		1,718	1,719		1	1
100144597	RALEIGH	NC		03/13/2024		1,810		(91)			(91)		1,719	1,719			
100144620	RALEIGH	NC		03/13/2024		1,810		(91)			(91)		1,719	1,719			
100117079	LAKE PLACID	FL		07/20/2023		1,198		522			522		1,719	1,719			
100114927	PHELAN	CA		07/13/2023		1,805		(86)			(86)		1,719	1,719			
100079760	LAKE CITY	FL		04/08/2022		2,135		(415)			(415)		1,719	1,719			
100149459	TIETON	WA		04/24/2024		1,720		(1)			(1)		1,719	1,719			
100114561	CHICAGO	IL		06/29/2023		1,812		(93)			(93)		1,719	1,719			
100148751	TOLLESON	AZ		04/17/2024		1,800		(80)			(80)		1,719	1,719			
100151355	BAKERSFIELD	CA		05/10/2024		1,826		(106)			(106)		1,719	1,719			
100048149	MEDFORD	NY		11/20/2020		2,918		(1,199)			(1,199)		1,720	1,720			
100155224	FONTANA	CA		07/19/2024		1,901		(181)			(181)		1,720	1,720			
100044843	CHARLOTTE	NC		11/19/2020		233		1,487			1,487		1,720	1,720			
100025027	MCKINNEY	TX		09/20/2018		1,228		492			492		1,720	1,720			
100158540	COROLLA	NC		07/10/2024		1,874		(154)			(154)		1,720	1,720			
100134742	ALTAMONTE SPRINGS	FL		10/30/2023		1,709		10			10		1,720	1,720			
100148015	WINTER GARDEN	FL		04/10/2024		1,932		(213)			(213)		1,720	1,720			
4010081505	DAYTON	OH		09/27/2024		14,053		(12,333)			(12,333)		1,720	1,720			
100080309	AMSTERDAM	NLD		02/22/2022		1,749						43	1,792	1,720	(72)		(72)
100144231	HOUSTON	TX		03/07/2024		1,703		17			17		1,720	1,720			
100148865	MERIDIAN	ID		04/17/2024		1,823		(103)			(103)		1,720	1,720			
100103838	BALTIMORE	MD		05/10/2023		1,868		(148)			(148)		1,720	1,720			
100140268	ROGERS	AR		01/18/2024		1,938		(218)			(218)		1,720	1,720			
100162080	KIHEI	HI		07/31/2024		1,757		(36)			(36)		1,720	1,720			
100152382	FAIRFAX	VA		05/17/2024		1,810		(90)			(90)		1,720	1,720			
100111443	WASHINGTON	DC		06/29/2023		294		1,426			1,426		1,720	1,720			
100145453	UNITED KINGDOM	GBR		03/12/2024		(1,431)		3,154			3,154		1,723	1,720	(3)		(3)
100151038	DALLAS	GA		05/08/2024		1,474		247			247		1,720	1,720			
100047152	RAMONA	CA		11/20/2020		2,785		(1,065)			(1,065)		1,720	1,720			
100103206	POUGHKEEPSIE	NY		04/21/2023		1,855		(135)			(135)		1,721	1,721			
100146243	CLARKSBURG	MD		03/19/2024		2,012		(291)			(291)		1,721	1,721			

SCHEDULE B - PART 3

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100114728	LA PUENTE	CA		06/29/2023		1,567		153			153		1,721	1,721			
100142067	BOCA RATON	FL		02/29/2024		1,944		(223)			(223)		1,721	1,721			
100149379	MANOR	TX		04/24/2024		1,835		(114)			(114)		1,721	1,721			
100148241	MILTON	NH		04/12/2024		1,608		113			113		1,721	1,721			
100134189	GOODYEAR	AZ		12/08/2023		1,639		82			82		1,721	1,721			
100146456	TAMPA	FL		03/19/2024		1,988		(267)			(267)		1,721	1,721			
100000289	ANDERSON	SC		09/27/2016		1,613		108			108		1,721	1,721			
100147215	FALLSBURG	NY		03/28/2024		1,794		(72)			(72)		1,721	1,721			
100166006	ONTARIO	CA		09/06/2024		1,926		(205)			(205)		1,721	1,721			
100109652	GLEN BURNIE	MD		06/14/2023		1,846		(124)			(124)		1,721	1,721			
100128013	ROANOKE	VA		09/08/2023		1,544		178			178		1,721	1,721			
100032033	SPARKS	NV		03/29/2019		1,225		496			496		1,721	1,721			
100154625	PETALUMA	CA		06/14/2024		1,768		(47)			(47)		1,721	1,721			
100028313	LAS VEGAS	NV		10/26/2018		1,387		335			335		1,721	1,721			
100101886	GRANBURY	TX		04/06/2023		2,073		(352)			(352)		1,721	1,721			
100068285	NORTH MYRTLE BEACH	SC		08/25/2021		1,954		(233)			(233)		1,722	1,722			
100155930	COLLEGE STATION	TX		06/17/2024		1,812		(90)			(90)		1,722	1,722			
100128300	TWENTYNINE PALMS	CA		09/14/2023		1,788		(66)			(66)		1,722	1,722			
100103861	PHILADELPHIA	PA		05/10/2023		1,820		(98)			(98)		1,722	1,722			
100158101	MIAMI	FL		07/09/2024		2,169		(21)			(21)		2,148	1,722		(426)	(426)
100156205	ESCALON	CA		06/20/2024		1,712		10			10		1,722	1,722			
100164397	HENDERSON	NV		08/21/2024		1,572		150			150		1,722	1,722			
100120374	HORIZON CITY	TX		08/18/2023		1,928		(204)			(204)		1,724	1,722		(1)	(1)
100134958	FORT LEE	NJ		10/30/2023		925		798			798		1,722	1,722			
100053636	TOLEDO	OH		03/23/2021		1,986		(264)			(264)		1,722	1,722			
100109812	LADSON	SC		06/22/2023		1,873		(150)			(150)		1,723	1,723			
100148490	ESTERO	FL		04/12/2024		1,882		(161)			(161)		1,721	1,723		1	1
100054835	RICHMOND	VA		03/23/2021		1,904		(181)			(181)		1,723	1,723			
100149473	CLARKSVILLE	TN		04/24/2024		1,820		(97)			(97)		1,723	1,723			
100084305	SPIJKENISSE	NLD		06/30/2022		1,781						(91)	1,690	1,723		33	33
100128019	LOUISVILLE	KY		09/08/2023		1,569		154			154		1,723	1,723			
100103147	DETROIT	MI		04/21/2023		1,869		(146)			(146)		1,724	1,724			
100117911	GLENDALE	AZ		07/20/2023		1,850		(126)			(126)		1,724	1,724			
100171637	DURHAM	NC		10/16/2024		1,800		(77)			(77)		1,724	1,724			
100138401	FORT WORTH	TX		12/18/2023		1,958		(234)			(234)		1,724	1,724			
100011433	SAND LAKE	MI		01/27/2017		1,587		137			137		1,724	1,724			
100065655	BIRDSBORO	PA		07/28/2021		1,882		(159)			(159)		1,724	1,724			
100148807	LAKE LURE	NC		04/17/2024		1,853		(129)			(129)		1,724	1,724			
100142409	SANTAQUIN	UT		02/02/2024		1,923		(200)			(200)		1,724	1,724			
100151702	MONROE	NC		05/10/2024		1,711		13			13		1,724	1,724			
100012839	SUNRISE	FL		05/25/2017		1,394		330			330		1,724	1,724			
100140425	RALEIGH	NC		01/18/2024		1,872		(148)			(148)		1,724	1,724			
100147966	PORT CHARLOTTE	FL		04/08/2024		1,734		(10)			(10)		1,724	1,724			
100129936	KANSAS CITY	MO		09/27/2023		1,837		(113)			(113)		1,724	1,724			
100100268	CHICAGO	IL		03/24/2023		1,926		(202)			(202)		1,724	1,724			
100151127	MELISSA	TX		05/08/2024		1,769		(45)			(45)		1,724	1,724			
100143115	CHARLOTTE	NC		02/16/2024		1,722		3			3		1,724	1,724			
100032102	MERCED	CA		03/29/2019		1,421		303			303		1,724	1,724			
100137336	ORLANDO	FL		12/01/2023		1,683		42			42		1,725	1,725			
100147857	PINGREE GROVE	IL		04/08/2024		1,398		327			327		1,725	1,725			
100047257	AURORA	CO		11/20/2020		2,429		(705)			(705)		1,725	1,725			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142473	LAS VEGAS	NV		03/08/2024		1,837		(112)			(112)		1,725	1,725			
100153229	COLUMBUS	OH		05/30/2024		1,675		49			49		1,723	1,725		2	2
100147947	ANTIOCH	CA		04/08/2024		1,758		(33)			(33)		1,725	1,725			
100138750	EL CAJON	CA		12/21/2023		1,848		(123)			(123)		1,725	1,725			
100091678	LAKE ELSINORE	CA		01/27/2023		1,764		(34)			(34)		1,731	1,725		(5)	(5)
100136742	HAMILTON	NJ		11/27/2023		1,875		(150)			(150)		1,725	1,725			
100130033	EAGLE RIVER	AK		09/27/2023		1,834		(109)			(109)		1,725	1,725			
100160223	HEBER CITY	UT		07/18/2024		1,857		(131)			(131)		1,725	1,725			
100118692	SAINT PAUL	MN		07/25/2023		1,831		(105)			(105)		1,726	1,726			
100130330	PHOENIX	AZ		09/28/2023		1,855		(129)			(129)		1,726	1,726			
100043088	PERRIS	CA		05/28/2020		1,959		(233)			(233)		1,726	1,726			
100148411	CHARLOTTE	NC		04/12/2024		1,539		187			187		1,726	1,726			
100149363	SAN ANTONIO	TX		04/24/2024		1,768		(42)			(42)		1,726	1,726			
100113192	CLEVELAND	OH		06/29/2023		1,606		120			120		1,726	1,726			
100045055	POMPANO BEACH	FL		11/19/2020		505		1,221			1,221		1,726	1,726			
100088119	KELSEYVILLE	CA		10/25/2022		2,005		(279)			(279)		1,726	1,726			
100119831	CEDARVILLE	NJ		08/08/2023		1,927		(201)			(201)		1,726	1,726			
100139281	NORTH RICHLAND HILLS	TX		12/28/2023		2,008		(282)			(282)		1,726	1,726			
100110982	PASO ROBLES	CA		06/29/2023		1,320		406			406		1,726	1,726			
100132508	PASCO	WA		11/03/2023		1,829		(102)			(102)		1,726	1,726			
100156780	BIG BEAR CITY	CA		06/26/2024		1,772		(45)			(45)		1,726	1,726			
100134479	CAPE CORAL	FL		10/30/2023		1,905		(179)			(179)		1,726	1,726			
100142022	NAPLES	FL		02/29/2024		1,963		(236)			(236)		1,727	1,727			
100055403	ATLANTA	GA		03/23/2021		1,978		(251)			(251)		1,727	1,727			
100141189	SHIRLEY	NY		01/30/2024		1,834		(107)			(107)		1,727	1,727			
100156917	HAUPPAUGE	NY		06/27/2024		1,763		(36)			(36)		1,727	1,727			
100000206	CHICAGO	IL		09/27/2016		629		1,098			1,098		1,727	1,727			
100061395	CINCINNATI	OH		06/01/2021		1,715		12			12		1,727	1,727			
100149375	FRESNO	TX		04/24/2024		1,512		215			215		1,727	1,727			
100148375	FAYETTEVILLE	AR		04/12/2024		1,736		(9)			(9)		1,727	1,727			
100159364	NORTH LAS VEGAS	NV		07/15/2024		1,629		99			99		1,727	1,727			
100162968	WOODINVILLE	WA		08/12/2024		1,825		(98)			(98)		1,727	1,727			
100013193	LAS VEGAS	NV		05/25/2017		1,295		432			432		1,728	1,728			
100152628	ACWORTH	GA		05/17/2024		1,719		6			6		1,726	1,728		2	2
100138405	PHILADELPHIA	PA		12/18/2023		1,957		(229)			(229)		1,728	1,728			
100148801	SAN ANTONIO	TX		04/17/2024		1,573		155			155		1,728	1,728			
100109989	NORCROSS	GA		06/22/2023		1,873		(145)			(145)		1,728	1,728			
100119760	WILLIAMSBURG	VA		08/08/2023		1,856		(129)			(129)		1,728	1,728			
100143606	ORANGE CITY	FL		02/21/2024		1,742		(14)			(14)		1,728	1,728			
100017544	DES MOINES	IA		04/26/2018		1,665		63			63		1,728	1,728			
100162571	MISSION VIEJO	CA		08/12/2024		1,865		(137)			(137)		1,728	1,728			
100028207	OAKDALE	CA		10/26/2018		1,712		16			16		1,728	1,728			
100102009	BROCKTON	MA		04/14/2023		1,839		(111)			(111)		1,728	1,728			
100162510	NEW SMYRNA BEACH	FL		08/12/2024		1,767		(39)			(39)		1,728	1,728			
100159445	CENTENNIAL	CO		07/15/2024		1,985		(257)			(257)		1,728	1,728			
100044883	PLACERVILLE	CA		11/19/2020		703		1,025			1,025		1,728	1,728			
100134618	CORPUS CHRISTI	TX		10/30/2023		782		946			946		1,728	1,728			
100171269	BELVEDERE TIBURON	CA		10/16/2024		1,897		(168)			(168)		1,728	1,728			
100048390	LAKE OSWEGO	OR		11/20/2020		1,919		(189)			(189)		1,729	1,728		(1)	(1)
100136513	WALLINGFORD	CT		11/20/2023		1,759		(31)			(31)		1,728	1,728			
100134113	NORTH CHESTERFIELD	VA		12/08/2023		1,608		121			121		1,729	1,729			

SCHEDULE B - PART 3

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100158601	LAWRENCEVILLE	GA		07/10/2024		1,852		(124)			(124)		1,729	1,729			
100064709	PETERSBURG	VA		07/14/2021		1,990		(262)			(262)		1,729	1,729			
100120290	LAKE WORTH	TX		08/18/2023		1,752		(23)			(23)		1,729	1,729			
100120425	FORNEY	TX		08/18/2023		2,233		(504)			(504)		1,729	1,729			
100140376	FULSHEAR	TX		01/18/2024		1,919		(190)			(190)		1,729	1,729			
100155192	BROOKINGS	OR		07/19/2024		1,817		(88)			(88)		1,729	1,729			
100050122	PLANT CITY	FL		11/20/2020		2,476		(747)			(747)		1,729	1,729			
100148872	NASHVILLE	TN		04/17/2024		1,873		(144)			(144)		1,729	1,729			
100158733	AURORA	CO		07/10/2024		1,318		411			411		1,729	1,729			
100158695	WAYNESVILLE	NC		07/10/2024		1,881		(151)			(151)		1,730	1,730			
100155937	TOLLESON	AZ		06/17/2024		1,478		250			250		1,728	1,730		2	2
100062469	PLATTE CITY	MO		07/01/2021		1,775		(46)			(46)		1,730	1,730			
100155049	EDGEWOOD	WA		07/19/2024		1,927		(198)			(198)		1,730	1,730			
100138988	BETHEL	OH		12/21/2023		(2,204)		3,933			3,933		1,730	1,730			
100136063	CRYSTAL LAKE	IL		11/16/2023		1,740		(10)			(10)		1,730	1,730			
100148110	STANLEY	NC		04/10/2024		1,826		(96)			(96)		1,730	1,730			
100158858	NAPLES	FL		07/12/2024		1,390		340			340		1,730	1,730			
100147900	COLLEGE STATION	TX		04/08/2024		1,414		316			316		1,730	1,730			
100079617	MIAMI	FL		04/25/2022		2,350		(619)			(619)		1,730	1,730			
100025751	VALLEY	AL		09/20/2018		1,025		706			706		1,730	1,730			
100111064	WILDWOOD	NJ		06/29/2023		545		1,185			1,185		1,730	1,730			
100149808	PRINCETON	TX		04/26/2024		1,780		(50)			(50)		1,730	1,730			
100147235	WATERBURY	CT		03/28/2024		1,849		(119)			(119)		1,730	1,730			
100126797	BLOOMING PRAIRIE	MN		08/30/2023		807		923			923		1,730	1,730			
100147057	ALLENTOWN	PA		03/27/2024		1,807		(77)			(77)		1,730	1,730			
100068276	ASBURY PARK	NJ		08/25/2021		1,943		(213)			(213)		1,730	1,730			
100126853	KIMBALL	MI		08/30/2023		882		849			849		1,731	1,731			
100148758	HANFORD	CA		04/17/2024		1,881		(150)			(150)		1,731	1,731			
100140194	RICHARDSON	TX		01/11/2024		1,932		(202)			(202)		1,731	1,731			
100135915	PHILADELPHIA	PA		11/13/2023		1,969		(238)			(238)		1,731	1,731			
100120656	GOLD BEACH	OR		08/24/2023		1,787		(56)			(56)		1,731	1,731			
100171533	PROVO	UT		10/16/2024		1,736		(5)			(5)		1,731	1,731			
100142525	LEXINGTON	KY		02/08/2024		1,648		83			83		1,731	1,731			
100099587	EDGEWATER PARK	NJ		04/06/2023		1,937		(206)			(206)		1,731	1,731			
100086499	WAUKEGAN	IL		09/30/2022		1,815		(83)			(83)		1,731	1,731			
100048877	CAYCE	SC		11/20/2020		2,427		(697)			(697)		1,730	1,731		1	1
100147780	COLONIAL BEACH	VA		04/08/2024		1,695		36			36		1,731	1,731			
100162775	SILER CITY	NC		08/12/2024		1,908		(176)			(176)		1,732	1,732			
100137121	SUWANEE	GA		11/28/2023		1,935		(204)			(204)		1,732	1,732			
100153100	MIAMI	FL		06/27/2024		1,951		(219)			(219)		1,732	1,732			
100151758	LOS ANGELES AREA OF CHATSWORT	CA		05/10/2024		1,879		(148)			(148)		1,732	1,732			
100130299	NORTH LAS VEGAS	NV		09/28/2023		1,810		(78)			(78)		1,732	1,732			
100116866	MIAMI	FL		07/20/2023		1,781		(49)			(49)		1,732	1,732			
100108246	HYATTSVILLE	MD		05/24/2023		1,958		(225)			(225)		1,732	1,732			
100112974	HYATTSVILLE	MD		06/29/2023		(1,518)		3,250			3,250		1,732	1,732			
100142832	ANNA	TX		02/09/2024		2,101		(368)			(368)		1,733	1,733			
100054777	FOWLER	CA		03/23/2021		2,190		(457)			(457)		1,733	1,733			
100138861	CLEVELAND HEIGHTS	OH		12/21/2023		1,876		(145)			(145)		1,732	1,733		1	1
100013981	PHOENIX	AZ		05/25/2017		1,533		199			199		1,733	1,733			
100055637	WEST DECATUR	PA		03/23/2021		2,173		(440)			(440)		1,732	1,733			
10004371 9	CHANDLER	AZ		08/13/2020		1,940		(207)			(207)		1,733	1,733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137787	VICTORVILLE	CA		12/08/2023		1,800		(67)			(67)		1,733	1,733			
100024554	SOUTHFIELD	MI		09/20/2018		1,430		303			303		1,733	1,733			
100112774	SHREVEPORT	LA		06/29/2023		1,837		(104)			(104)		1,733	1,733			
100152317	ELK GROVE	CA		05/17/2024		1,890		(157)			(157)		1,733	1,733			
100109744	SAN LEANDRO	CA		06/16/2023		(3,068)		4,805			4,805		1,737	1,733		(4)	(4)
100091225	SPARTA	TN		01/31/2023		1,916		(182)			(182)		1,733	1,733			
100115582	GAFFNEY	SC		07/19/2023		1,934		(201)			(201)		1,733	1,733			
100149486	FREDERICK	MD		04/24/2024		1,918		(185)			(185)		1,734	1,734			
100152177	LAS VEGAS	NV		05/17/2024		1,734		(1)			(1)		1,734	1,734			
100173984	CUMMING	GA		10/31/2024		1,750		(17)			(17)		1,734	1,734			
100152957	CORAL SPRINGS	FL		06/27/2024		1,986		(252)			(252)		1,734	1,734			
100087913	BENBROOK	TX		10/18/2022		1,842		(109)			(109)		1,734	1,734			
100113349	CINCINNATI	OH		06/29/2023		1,641		93			93		1,734	1,734			
100146960	PHARR	TX		03/26/2024		1,656		(118)			(118)		1,538	1,734		196	196
100067027	LOUISVILLE	KY		08/02/2021		1,655		79			79		1,734	1,734			
100162589	LAWRENCEVILLE	GA		08/12/2024		1,825		(91)			(91)		1,734	1,734			
100130338	HELOTES	TX		09/28/2023		2,239		(507)			(507)		1,731	1,734		3	3
100160423	PALM DESERT	CA		07/19/2024		1,929		(195)			(195)		1,734	1,734			
100114584	ELMWOOD PARK	IL		06/29/2023		1,756		(21)			(21)		1,734	1,734			
100152224	VICTORVILLE	CA		05/17/2024		1,844		(109)			(109)		1,734	1,734			
100130278	GRAYSLAKE	IL		09/28/2023		1,895		(160)			(160)		1,735	1,735			
100088832	CHARLOTTE	NC		11/15/2022		1,879		(145)			(145)		1,735	1,735			
100148759	BALTIMORE	MD		04/17/2024		1,931		(196)			(196)		1,735	1,735			
100140379	EVANSTON	WY		01/18/2024		1,856		(121)			(121)		1,735	1,735			
100150804	FONTANA	CA		05/08/2024		1,787		(52)			(52)		1,735	1,735			
100139214	DAVENPORT	FL		12/28/2023		1,705		30			30		1,735	1,735			
100071065	DARBY	PA		10/01/2021		1,714		21			21		1,735	1,735			
100141316	GRAND PRAIRIE	TX		01/30/2024		1,953		(218)			(218)		1,735	1,735			
100132491	SOUTH PADRE ISLAND	TX		11/03/2023		1,949		(213)			(213)		1,736	1,736			
100026224	PALOS HILLS	IL		09/20/2018		835		900			900		1,736	1,736			
100143388	IRVING	TX		02/16/2024		1,955		(220)			(220)		1,736	1,736			
100155627	WASHINGTON	DC		06/18/2024		1,857		(122)			(122)		1,736	1,736			
100142970	BRIDGEPORT	CT		02/09/2024		1,832		(97)			(97)		1,734	1,736		1	1
100176941	PORTER RANCH	CA		11/15/2024		1,856		(120)			(120)		1,736	1,736			
100077416	FLORISSANT	MO		01/03/2022		1,774		(38)			(38)		1,736	1,736			
100143122	ACWORTH	GA		02/16/2024		1,938		(202)			(202)		1,736	1,736			
100156651	ARLINGTON	VA		06/24/2024		1,856		(120)			(120)		1,736	1,736			
100109587	LA FAYETTE	GA		06/14/2023		2,122		(386)			(386)		1,736	1,736			
100076989	EL DORADO	AR		01/03/2022		1,785		(49)			(49)		1,736	1,736			
100148097	FULSHEAR	TX		04/10/2024		2,132		(396)			(396)		1,736	1,736			
100108419	PHILADELPHIA	PA		05/25/2023		1,861		(125)			(125)		1,736	1,736			
100076051	GRIFFIN	GA		01/07/2022		1,912		(176)			(176)		1,736	1,736			
100148394	SAN ANTONIO	FL		04/12/2024		1,422		314			314		1,736	1,736			
100038694	KILKENNY	IRL		09/27/2019		1,317		480			480	(13)	1,783	1,736	(29)	(18)	(47)
100129942	PHILADELPHIA	PA		09/27/2023		1,847		(111)			(111)		1,736	1,736			
100160221	POCASSET	MA		07/18/2024		1,859		(123)			(123)		1,736	1,736			
100113387	ORLANDO	FL		06/29/2023		678		1,059			1,059		1,737	1,737			
100108964	CHARLOTTE	NC		05/31/2023		2,010		(273)			(273)		1,737	1,737			
100011946	MIDLOTHIAN	TX		03/08/2017		1,792		(55)			(55)		1,737	1,737			
100152814	PACOIMA	CA		05/22/2024		2,033		(296)			(296)		1,737	1,737			
100143691	LOS ANGELES	CA		02/22/2024		2,028		(291)			(291)		1,737	1,737			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114489	HAMILTON	MO		06/29/2023		1,676		61			61		1,737	1,737			
100160983	COACHELLA	CA		07/24/2024		1,612		125			125		1,737	1,737			
100152719	AUBREY	TX		05/17/2024		1,765		(30)			(30)		1,735	1,737		2	2
100100038	DAVENPORT	FL		03/28/2023		2,090		(353)			(353)		1,737	1,737			
100164361	BATON ROUGE	LA		08/21/2024		1,884		(147)			(147)		1,737	1,737			
100111484	HOUSTON	TX		06/29/2023		410		1,327			1,327		1,737	1,737			
100137405	RICHMOND	TX		01/11/2024		2,087		(350)			(350)		1,737	1,737			
100111036	HOBART	IN		06/29/2023		1,451		286			286		1,737	1,737			
100128410	SEBASTIAN	FL		09/15/2023		2,166		(429)			(429)		1,737	1,737			
100142651	HERMITAGE	TN		02/08/2024		1,843		(105)			(105)		1,737	1,737			
100133426	NEWARK	DE		10/19/2023		1,931		(194)			(194)		1,738	1,738			
100054219	NORWALK	CT		03/23/2021		1,993		(256)			(256)		1,738	1,738			
100129817	LONG BEACH	CA		09/27/2023		2,159		(421)			(421)		1,738	1,738			
100174692	KATY	TX		10/31/2024		1,872		(135)			(135)		1,738	1,738			
100137568	OMAHA	NE		12/08/2023		1,772		(34)			(34)		1,738	1,738			
100136881	AMHERST	MA		11/27/2023		1,832		(94)			(94)		1,738	1,738			
100113683	ANTIOCH	TN		06/29/2023		654		1,084			1,084		1,738	1,738			
100146119	HOMESTEAD	FL		03/19/2024		1,752		(14)			(14)		1,738	1,738			
100167043	AMBLER	PA		09/13/2024		1,996		(258)			(258)		1,738	1,738			
100156048	SCOTTSDALE	AZ		06/18/2024		1,875		(137)			(137)		1,738	1,738			
100148561	VAN ALSTYNE	TX		04/12/2024		1,821		(84)			(84)		1,737	1,738		1	1
100057701	PALATINE	IL		06/30/2021		1,796		(58)			(58)		1,738	1,738			
100154079	FRESNO	CA		06/06/2024		1,810		(72)			(72)		1,738	1,738			
100119118	ROUND LAKE	IL		07/28/2023		1,758		(20)			(20)		1,738	1,738			
100013650	CHICAGO	IL		05/25/2017		1,718		20			20		1,738	1,738			
100154156	WINCHESTER	TN		07/11/2024		1,982		(243)			(243)		1,739	1,739			
100139732	UNITED KINGDOM	GBR		12/18/2023		1,732						(14)	1,718	1,739	20		20
100152835	HOMESTEAD	FL		05/22/2024		1,750		(12)			(12)		1,739	1,739			
100079201	BEAUMONT	TX		02/24/2022		1,796		(57)			(57)		1,739	1,739			
100116235	PORTSMOUTH	VA		07/20/2023		998		740			740		1,739	1,739			
100137475	MODESTO	CA		01/11/2024		2,254		(515)			(515)		1,739	1,739			
100091516	CHICAGO	IL		01/20/2023		13,618		(11,879)			(11,879)		1,739	1,739			
100148997	SANTA ANA	CA		04/19/2024		1,963		(224)			(224)		1,739	1,739			
100153639	REISTERSTOWN	MD		05/31/2024		1,759		(20)			(20)		1,739	1,739			
100092019	PHILADELPHIA	PA		02/09/2023		1,916		(177)			(177)		1,739	1,739			
100140446	MEMPHIS	TN		01/18/2024		1,915		(176)			(176)		1,739	1,739			
100162338	LIVERMORE	CA		08/06/2024		1,894		(155)			(155)		1,739	1,739			
100133975	NAUGATUCK	CT		10/25/2023		1,890		(151)			(151)		1,739	1,739			
100150138	FOUNTAIN HILLS	AZ		06/14/2024		1,795		(56)			(56)		1,740	1,740			
100153368	VENICE	FL		05/30/2024		1,871		(131)			(131)		1,740	1,740			
100134270	HAINES CITY	FL		10/27/2023		1,915		(175)			(175)		1,740	1,740			
100048383	WHITESBORO	NY		11/20/2020		2,200		(460)			(460)		1,740	1,740			
100115604	CRESTLINE	CA		07/19/2023		1,825		(85)			(85)		1,740	1,740			
100083968	CARMEL	IN		07/12/2022		1,928		(188)			(188)		1,740	1,740			
100126487	SAN ANTONIO	TX		08/30/2023		1,836		(95)			(95)		1,740	1,740			
100115224	KANSAS CITY	MO		07/17/2023		1,837		(97)			(97)		1,740	1,740			
100147902	SAN MARCOS	TX		04/08/2024		1,477		263			263		1,740	1,740			
100102730	SPRING	TX		06/22/2023		1,968		(227)			(227)		1,740	1,740			
100151585	AUSTIN	TX		05/10/2024		1,830		(89)			(89)		1,741	1,741			
100055480	FRANKLIN SQUARE	NY		03/23/2021		2,093		(352)			(352)		1,741	1,741			
100146692	WINCHESTER	CA		03/20/2024		1,881		(140)			(140)		1,741	1,741			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140666	TAMPA	FL		02/08/2024		1,920		(179)			(179)		1,741	1,741			
100129814	THREE OAKS	MI		09/27/2023		2,043		(302)			(302)		1,741	1,741			
100099751	WOODBINE	NJ		02/28/2023		(26,647)		1,223			1,223		(25,425)	1,741		27,165	27,165
100091944	DECATUR	GA		02/03/2023		2,198		(457)			(457)		1,741	1,741			
100151368	WOODLAND	CA		05/10/2024		1,838		(96)			(96)		1,741	1,741			
100152343	FORT WORTH	TX		05/17/2024		1,345		396			396		1,741	1,741			
100070491	WEST MIFFLIN	PA		09/23/2021		2,058		(317)			(317)		1,741	1,741			
100145917	CHESTERFIELD	MO		03/19/2024		2,015		(273)			(273)		1,741	1,741			
100061970	HUBER HEIGHTS	OH		07/01/2021		1,828		(87)			(87)		1,742	1,742			
100146713	VALPARAISO	IN		03/20/2024		1,695		47			47		1,742	1,742			
100165878	HUNTINGTON BEACH	CA		08/30/2024		1,847		(106)			(106)		1,742	1,742			
100165784	TAMARAC	FL		08/29/2024		1,900		(158)			(158)		1,742	1,742			
100166966	LOS ANGELES WOODLAND HILLS AR	CA		09/13/2024		2,683		(186)			(186)		2,497	1,742		(755)	(755)
100136375	GILBERT	AZ		11/20/2023		1,699		43			43		1,742	1,742			
100120493	CORINNA	ME		08/18/2023		1,696		46			46		1,742	1,742			
100171280	LOS ANGELES	CA		10/16/2024		2,297		(555)			(555)		1,742	1,742			
100048344	FORT WORTH	TX		11/20/2020		2,060		(318)			(318)		1,742	1,742			
100130034	ARLINGTON	TX		09/27/2023		1,810		(68)			(68)		1,742	1,742			
100138200	STAFFFORD	TX		12/14/2023		1,884		(141)			(141)		1,743	1,743			
100043210	MT PLEASANT	SC		08/13/2020		2,182		(440)			(440)		1,743	1,743			
100100901	WEST PALM BCH	FL		04/28/2023		1,967		(224)			(224)		1,743	1,743			
100133525	HOUSTON	TX		10/19/2023		1,713		30			30		1,743	1,743			
100134444	BROOKLYN	NY		10/30/2023		2,097		(354)			(354)		1,743	1,743			
100160142	CANUTILLO	TX		07/17/2024		1,778		(39)			(39)		1,739	1,743		4	4
100152984	CHELSEA	AL		06/27/2024		1,902		(159)			(159)		1,743	1,743			
100155978	SIMI VALLEY	CA		06/18/2024		1,928		(184)			(184)		1,743	1,743			
100162079	MIAMI	FL		07/31/2024		1,775		(32)			(32)		1,743	1,743			
100133129	LAWRENCEVILLE	GA		11/29/2023		1,933		(190)			(190)		1,743	1,743			
100143325	FRESNO	CA		02/16/2024		1,801		(58)			(58)		1,743	1,743			
100129938	KANSAS CITY	MO		09/27/2023		1,859		(116)			(116)		1,744	1,744			
100029750	JOHNS ISLAND	SC		10/26/2018		1,439		305			305		1,744	1,744			
100108436	STATESVILLE	NC		05/25/2023		1,886		(142)			(142)		1,744	1,744			
100013251	CULPEPER	VA		05/25/2017		1,084		660			660		1,744	1,744			
100152216	ANKENY	IA		05/17/2024		1,413		331			331		1,744	1,744			
100128850	CASPER	WY		09/21/2023		1,804		(60)			(60)		1,744	1,744			
100163229	LAS VEGAS	NV		08/13/2024		1,761		(17)			(17)		1,744	1,744			
100154333	JACKSONVILLE	FL		06/07/2024		1,825		(81)			(81)		1,744	1,744			
100141695	HILLSBORO	OR		01/30/2024		2,012		(268)			(268)		1,744	1,744			
100151933	MERIDIAN	ID		06/14/2024		2,019		(275)			(275)		1,744	1,744			
100149008	BAKERSFIELD	CA		04/19/2024		2,107		(362)			(362)		1,744	1,744			
100054754	SAINT PETERS	MO		03/23/2021		2,124		(379)			(379)		1,744	1,744			
100145871	LAS VEGAS	NV		03/15/2024		2,090		(346)			(346)		1,744	1,744			
100120153	WOODBURN	OR		08/11/2023		2,222		(478)			(478)		1,744	1,744			
100141256	TAMPA	FL		01/30/2024		1,930		(186)			(186)		1,744	1,744			
100099984	HOMESTEAD	FL		03/28/2023		1,894		(150)			(150)		1,744	1,744			
100148379	COLUMBIA	TN		04/12/2024		1,553		191			191		1,744	1,744			
100148060	GRAHAM	NC		04/10/2024		1,592		153			153		1,745	1,745			
100148075	LAS VEGAS	NV		04/10/2024		1,682		62			62		1,745	1,745			
100144836	UNITED KINGDOM	GBR		03/12/2024		(1,633)		3,380			3,380		1,747	1,745	(3)		(3)
100153476	BALTIMORE	MD		05/30/2024		1,790		(45)			(45)		1,745	1,745			
100139448	TUCKERTON	NJ		12/28/2023		2,065		(320)			(320)		1,745	1,745			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154942	NASHVILLE	TN		07/19/2024		1,729		16			16		1,745	1,745			
100150758	EUGENE	OR		05/07/2024		1,846		(101)			(101)		1,745	1,745			
100109944	PHILLIPSBURG	NJ		06/22/2023		1,881		(136)			(136)		1,745	1,745			
100046573	PHILA	PA		11/25/2020		1,937		(192)			(192)		1,745	1,745			
100045421	GEORGETOWN	SC		11/25/2020		1,328		417			417		1,745	1,745			
100114608	LEOMINSTER	MA		06/29/2023		1,924		(179)			(179)		1,746	1,746			
100159711	MILTON	WA		08/23/2024		2,043		(298)			(298)		1,746	1,746			
100148864	MERIDIANVILLE	AL		04/17/2024		1,587		159			159		1,746	1,746			
100044158	RICHMOND HILLS	NY		08/19/2020		1,721		25			25		1,746	1,746			
100013171	TWENTYNINE PALMS	CA		05/25/2017		1,433		313			313		1,746	1,746			
100147876	BLOOMINGDALE	GA		04/08/2024		1,544		202			202		1,746	1,746			
100147949	ANNA	TX		04/08/2024		1,855		(109)			(109)		1,746	1,746			
100091868	FLORENCE	KY		01/30/2023		1,951		(205)			(205)		1,746	1,746			
4010081464	SHIRLEY	NY		08/27/2024		1,970		(223)			(223)		1,746	1,746			
100120487	SPRING	TX		08/18/2023		1,767		(21)			(21)		1,746	1,746			
100060698	BARLOW	KY		06/01/2021		1,732		14			14		1,746	1,746			
100012392	HOMESTEAD	FL		04/28/2017		1,172		575			575		1,746	1,746			
100148037	PORT SAINT LUCIE	FL		04/10/2024		2,083		(336)			(336)		1,746	1,746			
100171296	CARLSBAD	CA		10/16/2024		2,101		(355)			(355)		1,746	1,746			
100147507	MARIETTA	GA		04/03/2024		2,130		(384)			(384)		1,746	1,746			
100120359	CLEARLAKE	CA		08/18/2023		1,890		(143)			(143)		1,747	1,747			
100128091	NASHVILLE	TN		09/08/2023		1,597		149			149		1,747	1,747			
100120213	SANDSTON	VA		08/18/2023		1,786		(39)			(39)		1,747	1,747			
100025825	CLEMENTON	NJ		09/20/2018		573		1,173			1,173		1,747	1,747			
100103124	AURORA	IL		04/21/2023		1,871		(124)			(124)		1,747	1,747			
100151413	PANAMA CITY BEACH	FL		05/10/2024		1,850		(103)			(103)		1,747	1,747			
100139637	LOS ANGELES	CA		12/28/2023		1,958		(210)			(210)		1,747	1,747			
100034699	DUBLIN	IRL		06/21/2019		3,316		(628)			(628)	56	2,744	1,748	(98)	(899)	(996)
100158497	MADISON	NJ		07/10/2024		1,943		(195)			(195)		1,748	1,748			
100144062	AMHERST	NY		03/07/2024		1,746		1			1		1,748	1,748			
100153292	TUCSON	AZ		05/30/2024		1,763		(16)			(16)		1,748	1,748			
100148838	CAPE CORAL	FL		04/17/2024		1,975		(227)			(227)		1,748	1,748			
100128758	PORTLAND	OR		09/21/2023		2,041		(293)			(293)		1,748	1,748			
100130389	THE VILLAGES	FL		09/28/2023		1,966		(218)			(218)		1,748	1,748			
100173426	LA CANADA FLINTRIDGE	CA		10/29/2024		1,850		(101)			(101)		1,748	1,748			
100136967	HAGERSTOWN	MD		11/28/2023		1,730		18			18		1,748	1,748			
100076119	GALION	OH		01/07/2022		1,936		(188)			(188)		1,748	1,748			
100147069	BELFAIR	WA		03/27/2024		1,796		(48)			(48)		1,748	1,748			
100142973	ROY	UT		02/09/2024		1,921		(174)			(174)		1,747	1,748		1	1
100027894	BISCOE	NC		10/26/2018		1,641		108			108		1,748	1,748			
100135913	INDIO	CA		11/13/2023		2,053		(305)			(305)		1,749	1,749			
100064398	DES MOINES	IA		07/01/2021		1,597		152			152		1,749	1,749			
100132448	MICCO	FL		11/03/2023		1,625		123			123		1,749	1,749			
100148244	NORFOLK	VA		04/12/2024		1,909		(160)			(160)		1,749	1,749			
100143772	OREGON CITY	OR		02/27/2024		1,883		(134)			(134)		1,749	1,749			
100084726	GALVESTON	TX		08/02/2022		1,961		(212)			(212)		1,749	1,749			
100147413	PHILADELPHIA	PA		05/08/2024		2,035		(285)			(285)		1,749	1,749			
100150888	RALEIGH	NC		05/08/2024		1,937		(188)			(188)		1,749	1,749			
100136299	LADY LAKE	FL		11/20/2023		1,784		(35)			(35)		1,749	1,749			
100119775	ORLANDO	FL		08/08/2023		1,927		(177)			(177)		1,750	1,750			
100087966	TAYLORS	SC		10/25/2022		1,776		(26)			(26)		1,750	1,750			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143217	CAPE CORAL	FL		02/16/2024		1,911		(161)			(161)		1,750	1,750			
100149308	GEORGETOWN	TX		04/24/2024		1,873		(123)			(123)		1,750	1,750			
100167753	NAPLES	FL		09/19/2024		2,011		(262)			(262)		1,750	1,750			
100115442	LONG BEACH	CA		07/17/2023		1,776		(26)			(26)		1,750	1,750			
100118974	NORFOLK	VA		07/27/2023		2,031		(281)			(281)		1,750	1,750			
100158869	MUNDS PARK	AZ		07/12/2024		1,951		(201)			(201)		1,750	1,750			
100135992	(NORTH HILLS AREA) LOS ANGELE	CA		11/16/2023		1,936		(186)			(186)		1,750	1,750			
100055370	EAST HARTFORD	CT		03/23/2021		2,120		(370)			(370)		1,750	1,750			
100150718	MELISSA	TX		05/06/2024		1,855		(104)			(104)		1,750	1,750			
100131580	SALEM	OR		10/05/2023		1,757		(7)			(7)		1,750	1,750			
100170179	SAINT AUGUSTINE	FL		10/08/2024		1,887		(136)			(136)		1,750	1,750			
100148660	PALMETTO BAY	FL		04/15/2024		1,878		(127)			(127)		1,750	1,750			
100149094	MIAMI	FL		04/19/2024		1,929		(178)			(178)		1,750	1,750			
100154764	CROCKETT	CA		07/19/2024		1,887		(137)			(137)		1,750	1,750			
100101840	CONROE	TX		04/06/2023		2,255		(505)			(505)		1,751	1,751			
100140011	YAPHANK	NY		01/09/2024		1,900		(149)			(149)		1,751	1,751			
100159241	EVERETT	WA		07/15/2024		1,795		(44)			(44)		1,751	1,751			
100133893	BOYNTON BEACH	FL		11/29/2023		1,998		(247)			(247)		1,751	1,751			
100103266	SCOTTSDALE	AZ		04/27/2023		1,814		(63)			(63)		1,751	1,751			
100133863	PALMDALE	CA		10/20/2023		1,864		(114)			(114)		1,751	1,751			
100160033	MARIETTA	GA		07/17/2024		1,806		(56)			(56)		1,750	1,751		1	1
100075380	COUNCIL BLUFFS	IA		12/01/2021		1,809		(58)			(58)		1,751	1,751			
100091712	LOUISBURG	NC		03/24/2023		1,937		(186)			(186)		1,751	1,751			
100083353	LELYSTAD	NLD		05/27/2022		1,799						(50)	1,749	1,751	2		2
100103644	HAMPTON	GA		05/08/2023		1,897		(150)			(150)		1,747	1,751		4	4
100057582	PHILADELPHIA	PA		06/30/2021		1,816		(65)			(65)		1,751	1,751			
100159651	MIAMI	FL		08/23/2024		2,146		(395)			(395)		1,751	1,751			
100127299	EAST HARTFORD	CT		08/30/2023		460		1,291			1,291		1,751	1,751			
100135864	FITCHBURG	MA		11/13/2023		1,825		(74)			(74)		1,751	1,751			
100111775	BENZONIA	MI		06/29/2023		1,655		96			96		1,752	1,752			
100139351	WATERBURY	CT		12/28/2023		1,883		(131)			(131)		1,752	1,752			
100084691	MIAMI	FL		08/02/2022		2,315		(563)			(563)		1,752	1,752			
100115223	SPRING HILL	FL		07/17/2023		1,910		(159)			(159)		1,752	1,752			
100128101	LOUISVILLE	KY		09/08/2023		1,596		156			156		1,752	1,752			
100112948	MIAMI	FL		06/29/2023		1,653		99			99		1,752	1,752			
100079625	TEHACHAPI	CA		04/25/2022		1,816		(65)			(65)		1,752	1,752			
100173243	ELLIJAY	GA		10/30/2024		1,785		(33)			(33)		1,752	1,752			
100043942	PLANTATION	FL		08/19/2020		2,060		(308)			(308)		1,752	1,752			
100060895	SAN BENITO	TX		06/01/2021		1,729		23			23		1,752	1,752			
100108121	STONE MOUNTAIN	GA		05/24/2023		1,885		(133)			(133)		1,752	1,752			
100158678	PORT ORCHARD	WA		07/10/2024		1,588		164			164		1,752	1,752			
100112778	CHICAGO	IL		06/29/2023		111		1,642			1,642		1,752	1,752			
100088055	PULASKI	NY		10/25/2022		1,832		(79)			(79)		1,752	1,752			
100077044	HUMBLE	TX		01/03/2022		1,842		(89)			(89)		1,752	1,752			
100064866	BALTIMORE	MD		07/14/2021		1,948		(196)			(196)		1,753	1,753			
100013144	OVERTON	NV		05/25/2017		1,208		545			545		1,753	1,753			
100152218	RICHMOND	TX		05/17/2024		1,295		458			458		1,753	1,753			
100114616	GREAT FALLS	MT		06/29/2023		1,943		(189)			(189)		1,755	1,753		(2)	(2)
100151221	DURHAM	NC		05/10/2024		1,393		361			361		1,753	1,753			
100153844	BAY POINT	CA		06/05/2024		1,900		(146)			(146)		1,753	1,753			
100064376	BRIDGETON	NJ		07/01/2021		1,716		38			38		1,754	1,754			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083824	LARGO	FL		07/12/2022		2,037		(283)			(283)		1,754	1,754			
100102920	WATERBURY	CT		06/22/2023		2,211		(457)			(457)		1,754	1,754			
100053806	SAN DIEGO	CA		03/23/2021		2,034		(281)			(281)		1,754	1,754			
100165939	HAWAIIAN GARDENS	CA		09/06/2024		1,844		(90)			(90)		1,754	1,754			
100076019	PETERSBURG	VA		01/07/2022		1,943		(189)			(189)		1,754	1,754			
100151086	YELM	WA		05/08/2024		1,930		(175)			(175)		1,754	1,754			
100146885	OAKWOOD	GA		03/26/2024		1,775		(22)			(22)		1,753	1,755		1	1
100146210	SAVANNAH	GA		03/19/2024		2,013		(258)			(258)		1,755	1,755			
100153379	NEWTON	NJ		05/29/2024		1,986		(231)			(231)		1,755	1,755			
100153226	PENSACOLA	FL		05/30/2024		1,716		37			37		1,753	1,755		2	2
100166129	PARRISH	FL		09/09/2024		1,753		2			2		1,755	1,755			
100139650	STOCKTON	CA		12/28/2023		1,805		(50)			(50)		1,755	1,755			
100149152	LAS VEGAS	NV		04/22/2024		1,803		(47)			(47)		1,755	1,755			
100079802	MELROSE PARK	IL		04/25/2022		2,002		(247)			(247)		1,755	1,755			
100170271	MCDONOUGH	GA		10/08/2024		1,886		(131)			(131)		1,755	1,755			
100153204	FORT WORTH	TX		05/30/2024		1,754							1,754	1,756		2	2
100116600	DINUBA	CA		07/20/2023		1,908		(153)			(153)		1,756	1,756			
100064804	DES MOINES	IA		07/14/2021		1,973		(217)			(217)		1,756	1,756			
100148322	PHOENIX	AZ		04/12/2024		1,913		(157)			(157)		1,756	1,756			
100158037	LUBBOCK	TX		07/09/2024		2,337		(53)			(53)		2,284	1,756		(528)	(528)
100173437	NEBO	NC		10/29/2024		1,935		(179)			(179)		1,756	1,756			
100046196	NAUGATUCK	CT		11/25/2020		1,774		(18)			(18)		1,756	1,756			
100100850	BAKERSFIELD	CA		04/28/2023		1,793		(37)			(37)		1,756	1,756			
100148388	BUCKEYE	AZ		04/12/2024		1,874		(118)			(118)		1,756	1,756			
100127204	LAKE PARK	GA		08/30/2023		1,785		(29)			(29)		1,756	1,756			
100138088	GERMANTOWN	MD		12/13/2023		1,834		(77)			(77)		1,756	1,756			
100147034	LOUISVILLE	KY		03/27/2024		1,898		(142)			(142)		1,756	1,756			
100102044	CHARLOTTE	NC		04/14/2023		1,752		5			5		1,756	1,756			
100151003	GLENDALE	AZ		05/08/2024		1,903		(147)			(147)		1,756	1,756			
100159302	CHARLESTON	SC		07/15/2024		1,964		(208)			(208)		1,756	1,756			
100054839	BROOKLYN	NY		03/23/2021		3,034		(1,278)			(1,278)		1,756	1,756			
100133080	PORTOLA	CA		11/29/2023		1,899		(143)			(143)		1,757	1,757			
100135998	RICHARDSVILLE	VA		11/16/2023		1,750		6			6		1,757	1,757			
100108192	SEBRING	FL		05/24/2023		1,882		(126)			(126)		1,757	1,757			
100117019	JACKSON	TN		07/20/2023		1,180		577			577		1,757	1,757			
100140302	FORT WORTH	TX		01/18/2024		1,953		(196)			(196)		1,757	1,757			
100107872	MELISSA	TX		06/29/2023		2,363		(606)			(606)		1,757	1,757			
100138969	OPA LOCKA	FL		12/21/2023		(1,346)		3,103			3,103		1,757	1,757			
100138641	NASHVILLE	TN		02/02/2024		2,205		(448)			(448)		1,757	1,757			
100158634	PEACHTREE CORNERS	GA		07/10/2024		1,867		(110)			(110)		1,757	1,757			
100157667	DELRAY BEACH	FL		06/28/2024		1,933		(176)			(176)		1,757	1,757			
100139519	ASHEBORO	NC		12/28/2023		2,048		(291)			(291)		1,757	1,757			
100140275	LINCOLN	NE		01/18/2024		1,956		(199)			(199)		1,757	1,757			
100064698	WILMINGTON	DE		07/14/2021		2,036		(279)			(279)		1,757	1,757			
100115350	PUEBLO	CO		07/17/2023		1,628		130			130		1,757	1,757			
100118083	FRESNO	CA		07/20/2023		1,702		56			56		1,758	1,758			
100138186	KISSIMMEE	FL		12/14/2023		1,817		(59)			(59)		1,758	1,758			
100135764	CHESAPEAKE	VA		11/10/2023		1,807		(49)			(49)		1,758	1,758			
100126479	PALMDALE	CA		08/30/2023		2,563		(806)			(806)		1,758	1,758			
100047236	COLUMBIA	SC		11/20/2020		2,420		(662)			(662)		1,758	1,758			
100136011	GRETNA	LA		11/16/2023		1,970		(212)			(212)		1,758	1,758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115361	HARDEEVILLE	SC		07/17/2023		1,915		(157)			(157)		1,758	1,758			
100103142	BOLINGBROOK	IL		04/21/2023		1,963		(205)			(205)		1,758	1,758			
100139826	UNITED KINGDOM	GBR		12/18/2023		1,731						(14)	1,717	1,758		41	41
100055466	BELLE GLADE	FL		03/23/2021		2,056		(297)			(297)		1,758	1,758			
100147779	HAMPTON	VA		04/08/2024		1,731		27			27		1,759	1,759			
100145869	NORTH PORT	FL		03/15/2024		2,195		(436)			(436)		1,759	1,759			
100149442	NOKOMIS	FL		04/24/2024		1,827		(68)			(68)		1,759	1,759			
100119696	DOLTON	IL		08/08/2023		1,849		(90)			(90)		1,759	1,759			
100126508	MONTGOMERY	AL		08/30/2023		2,390		(631)			(631)		1,759	1,759			
100114620	SAINT PAUL	MN		06/29/2023		2,051		(292)			(292)		1,759	1,759			
100160139	DUPONT	WA		07/17/2024		1,870		(114)			(114)		1,756	1,759		3	3
100026165	CAPITOL HEIGHTS	MD		09/20/2018		1,873		(113)			(113)		1,759	1,759			
100155878	PROSPER	TX		06/17/2024		1,716		41			41		1,757	1,759		2	2
100082771	ROTTERDAM	NLD		04/27/2022		1,811						(79)	1,732	1,759	27		27
100156440	SPOKANE	WA		06/24/2024		1,867		(108)			(108)		1,759	1,759			
100114414	DES MOINES	IA		06/29/2023		1,149		610			610		1,759	1,759			
100115403	DAWSONVILLE	GA		07/17/2023		2,092		(332)			(332)		1,759	1,759			
100121077	NETHERLANDS	NLD		08/28/2023		1,805						(36)	1,769	1,759	(9)		(9)
100142778	CHARLOTTE	NC		02/08/2024		1,853		(94)			(94)		1,760	1,760			
100148482	VENTURA	CA		04/12/2024		1,825		(67)			(67)		1,758	1,760		1	1
100100477	ROCHESTER	NY		04/27/2023		1,217		543			543		1,760	1,760			
100171236	SEATTLE	WA		10/16/2024		1,847		(87)			(87)		1,760	1,760			
100150925	LAS VEGAS	NV		05/08/2024		1,583		177			177		1,760	1,760			
100138428	SAN ANTONIO	TX		12/18/2023		2,057		(297)			(297)		1,760	1,760			
100140421	COLUMBUS	OH		01/18/2024		1,942		(182)			(182)		1,760	1,760			
100156013	SHASTA LAKE	CA		06/18/2024		1,934		(174)			(174)		1,760	1,760			
100154918	LONG BEACH	CA		07/19/2024		1,868		(108)			(108)		1,760	1,760			
100149327	ROCKAWAY BEACH	OR		04/24/2024		1,883		(123)			(123)		1,760	1,760			
100150778	LEESVILLE	SC		05/07/2024		1,846		(85)			(85)		1,761	1,761			
100112225	WILLINGBORO	NJ		06/29/2023		626		1,135			1,135		1,761	1,761			
100134098	SHASTA LAKE	CA		12/08/2023		2,030		(269)			(269)		1,761	1,761			
100114333	FLAGSTAFF	AZ		06/29/2023		1,542		219			219		1,761	1,761			
100101775	LAKEHURST	NJ		03/31/2023		1,852		(91)			(91)		1,761	1,761			
100148410	OKLAHOMA CITY	OK		04/12/2024		1,500		260			260		1,761	1,761			
100054128	CROSBY	MN		03/23/2021		2,015		(254)			(254)		1,761	1,761			
100017078	CHARLOTTE	NC		04/26/2018		1,201		560			560		1,761	1,761			
100147946	FLORENCE	AZ		04/08/2024		1,848		(87)			(87)		1,761	1,761			
100113390	CHICAGO	IL		06/29/2023		748		1,013			1,013		1,761	1,761			
100148225	CENTERTON	AR		04/12/2024		1,896		(135)			(135)		1,761	1,761			
100089707	KATWIJK	NLD		11/29/2022		1,856						(121)	1,734	1,761	27		27
100164859	SAN GABRIEL	CA		08/26/2024		1,938		(177)			(177)		1,761	1,761			
100153358	DIBOLL	TX		05/30/2024		1,848		(87)			(87)		1,761	1,761			
100145891	SAINT PETERS	MO		03/19/2024		1,980		(218)			(218)		1,761	1,761			
100156427	BOISE	ID		06/24/2024		1,862		(101)			(101)		1,762	1,762			
100151507	CAPE CORAL	FL		05/10/2024		1,393		369			369		1,762	1,762			
100136819	SOLDOTNA	AK		11/27/2023		1,835		(73)			(73)		1,762	1,762			
100136818	SOLDOTNA	AK		11/27/2023		1,841		(79)			(79)		1,762	1,762			
100147766	MCKINNEY	TX		04/08/2024		1,791		(29)			(29)		1,762	1,762			
100086646	DORAL	FL		09/30/2022		2,022		(260)			(260)		1,762	1,762			
100147811	WILLIAMSBURG	VA		04/08/2024		1,842		(80)			(80)		1,762	1,762			
100152228	STAR	ID		05/17/2024		1,393		369			369		1,762	1,762			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147926	LAS VEGAS	NV		04/08/2024		1,803		(41)			(41)		1,762	1,762			
100100159	BUCKEYE	AZ		03/17/2023		1,796		(34)			(34)		1,762	1,762			
100143480	COMPTON	CA		02/16/2024		1,915		(153)			(153)		1,762	1,762			
100109211	MOUNT PROSPECT	IL		07/21/2023		1,898		(136)			(136)		1,762	1,762			
100071736	TORRINGTON	CT		10/14/2021		2,110		(348)			(348)		1,762	1,762			
100099662	LIVE OAK	TX		04/06/2023		1,948		(186)			(186)		1,762	1,762			
100128305	WOODBRIDGE	VA		09/14/2023		1,953		(190)			(190)		1,763	1,763			
100148192	LAS VEGAS	NV		04/12/2024		1,914		(152)			(152)		1,763	1,763			
100136567	SAN BERNARDINO	CA		11/22/2023		1,980		(217)			(217)		1,763	1,763			
100100615	SURFSIDE BEACH	SC		04/27/2023		2,031		(268)			(268)		1,763	1,763			
100140747	ORLANDO	FL		01/22/2024		2,076		(312)			(312)		1,763	1,763			
100164842	MONTROSE	CA		08/26/2024		1,963		(200)			(200)		1,763	1,763			
100136623	ARLINGTON	TX		11/22/2023		1,728		35			35		1,763	1,763			
100155215	LODI	NJ		07/19/2024		1,971		(208)			(208)		1,763	1,763			
100153938	LOS ANGELES	CA		06/05/2024		2,042		(278)			(278)		1,763	1,763			
100140386	CONCORD	NC		01/18/2024		1,968		(204)			(204)		1,763	1,763			
100078601	HEERLEN	NLD		01/26/2022		1,799						32	1,831	1,763	(67)		(67)
100088133	PORT WENTWORTH	GA		10/25/2022		1,779		(16)			(16)		1,764	1,764			
100048652	CHICAGO RIDGE	IL		11/20/2020		1,349		415			415		1,764	1,764			
100112389	MORRISON	TN		06/29/2023		1,749		15			15		1,764	1,764			
100047498	LAS VEGAS	NV		11/20/2020		2,250		(487)			(487)		1,764	1,764			
100143134	ACWORTH	GA		02/16/2024		1,970		(206)			(206)		1,764	1,764			
100057633	PHILADELPHIA	PA		06/30/2021		1,972		(208)			(208)		1,764	1,764			
100137609	TEMPLE	TX		12/08/2023		1,846		(82)			(82)		1,764	1,764			
100171277	CANTON	GA		10/16/2024		1,819		(55)			(55)		1,764	1,764			
100149619	HUTTO	TX		04/26/2024		1,879		(115)			(115)		1,764	1,764			
100159331	PARRISH	FL		07/15/2024		1,708		56			56		1,764	1,764			
100128228	SANFORD	MI		09/14/2023		2,066		(302)			(302)		1,764	1,764			
100047996	RIVERHEAD	NY		11/20/2020		2,284		(519)			(519)		1,765	1,765			
100150593	CYPRESS	TX		05/03/2024		1,760		5			5		1,765	1,765			
100135165	HAMDEN	CT		12/15/2023		1,743		22			22		1,765	1,765			
100138272	MILLERTON	NY		12/15/2023		1,620		145			145		1,765	1,765			
100164384	ROYSE CITY	TX		08/21/2024		1,827		(62)			(62)		1,765	1,765			
100174590	MANASSAS	VA		10/31/2024		1,749		16			16		1,765	1,765			
100143300	MILFORD	MA		02/16/2024		1,925		(160)			(160)		1,765	1,765			
100046891	PALM BAY	FL		11/20/2020		1,938		(173)			(173)		1,766	1,765			
100013844	LAS VEGAS	NV		05/25/2017		1,760		6			6		1,765	1,765			
100147999	BELLINGHAM	WA		04/10/2024		1,979		(214)			(214)		1,765	1,765			
100144363	CLEMSON	SC		03/07/2024		1,799		(35)			(35)		1,764	1,765		1	1
100113380	PINELLAS PARK	FL		06/29/2023		637		1,129			1,129		1,766	1,766			
100147951	LAS VEGAS	NV		04/08/2024		1,895		(129)			(129)		1,766	1,766			
100116517	TULSA	OK		07/20/2023		1,291		475			475		1,766	1,766			
100144109	FRESNO	CA		03/07/2024		1,747		19			19		1,766	1,766			
100128323	HOUSTON	TX		09/14/2023		2,193		(428)			(428)		1,766	1,766			
100055228	BALTIMORE	MD		03/23/2021		2,210		(444)			(444)		1,766	1,766			
100140597	ANNA	TX		01/19/2024		1,896		(130)			(130)		1,766	1,766			
100071749	SAN ANTONIO	TX		10/14/2021		2,115		(350)			(350)		1,766	1,766			
100112303	RIVERDALE	GA		06/29/2023		540		1,226			1,226		1,766	1,766			
100163303	HOLLISTER	CA		08/13/2024		1,975		(209)			(209)		1,766	1,766			
100152790	BAKERSFIELD	CA		05/22/2024		1,928		(162)			(162)		1,766	1,766			
100057970	HOCKLEY	TX		06/30/2021		1,825		(59)			(59)		1,766	1,766			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113632	MOUNT PROSPECT	IL		06/29/2023		(1,102)		2,868			2,868		1,766	1,766			
100153327	ZEPHYRHILLS	FL		05/30/2024		1,485		281			281		1,766	1,766			
100149212	MESA	AZ		04/22/2024		1,858		(92)			(92)		1,766	1,766			
100161790	NEWARK	NJ		07/31/2024		1,768		(2)			(2)		1,766	1,766			
100091523	LINDENWOLD	NJ		01/20/2023		1,838		(72)			(72)		1,766	1,766			
100130059	FORT WAYNE	IN		09/27/2023		1,837		(70)			(70)		1,766	1,766			
100120682	WAXAHACHIE	TX		08/24/2023		1,825		(59)			(59)		1,766	1,766			
100117620	GAINESVILLE	GA		07/20/2023		1,555		211			211		1,766	1,766			
100163892	GRANADA HILLS	CA		09/27/2024		1,908		(141)			(141)		1,766	1,766			
100146651	SOUTH SAN FRANCISCO	CA		03/20/2024		965		802			802		1,766	1,766			
100147392	LAKEWOOD	CO		05/08/2024		1,936		(169)			(169)		1,766	1,766			
100172304	SEATTLE	WA		10/21/2024		1,028		(141)			(141)		886	1,767		880	880
100150688	AUBURN	GA		05/06/2024		1,508		257			257		1,765	1,767		1	1
100030053	LAUDERDALE LAKES	FL		12/20/2018		1,702		64			64		1,767	1,767			
100151747	LOS ANGELES	CA		05/10/2024		1,890		(123)			(123)		1,767	1,767			
100119698	CHICAGO	IL		08/08/2023		1,903		(136)			(136)		1,767	1,767			
100119734	CHICAGO	IL		08/08/2023		1,950		(183)			(183)		1,767	1,767			
100146884	LITTLE ELM	TX		03/26/2024		1,768		(3)			(3)		1,765	1,767		1	1
100149497	APEX	NC		04/24/2024		1,963		(196)			(196)		1,767	1,767			
100127994	COLUMBIA	TN		09/08/2023		1,615		151			151		1,767	1,767			
100140440	ATLANTA	GA		01/18/2024		1,962		(195)			(195)		1,767	1,767			
100150919	ATHENS	AL		05/08/2024		1,483		283			283		1,767	1,767			
100155046	COLVILLE	WA		07/19/2024		1,860		(93)			(93)		1,767	1,767			
100079010	FREMONT	NE		02/24/2022		1,802		(36)			(36)		1,767	1,767			
100083495	CAPE CORAL	FL		06/06/2022		2,177		(410)			(410)		1,767	1,767			
100067830	GREENVILLE	NC		09/23/2021		2,055		(288)			(288)		1,767	1,767			
100150521	OAKWOOD	GA		05/03/2024		1,636		131			131		1,767	1,767			
100152684	SEBASTIAN	FL		05/17/2024		1,725		40			40		1,765	1,767		2	2
100110107	LAKELAND	FL		06/23/2023		1,846		(79)			(79)		1,767	1,767			
100148367	FORT WORTH	TX		04/12/2024		1,485		282			282		1,767	1,767			
100150889	HEBRON	IN		05/08/2024		1,837		(69)			(69)		1,768	1,768			
100128766	GRAND RAPIDS	MI		09/21/2023		2,114		(347)			(347)		1,768	1,768			
100102210	CABO SAN LUCAS	MEX		04/17/2023		1,768							1,768	1,768			
100144324	GARDEN GROVE	CA		03/07/2024		2,017		(249)			(249)		1,768	1,768			
100147663	CHICAGO	IL		04/04/2024		1,803		(35)			(35)		1,768	1,768			
100027917	DAVENPORT	FL		10/26/2018		1,441		327			327		1,768	1,768			
100126425	ALBANY	NY		08/30/2023		1,892		(124)			(124)		1,768	1,768			
100046950	ROCHESTER	NY		11/20/2020		3,001		(1,232)			(1,232)		1,768	1,768			
100113030	LOCUST FORK	AL		06/29/2023		1,256		246			246		1,503	1,768		266	266
100127286	RICHMOND	VA		08/30/2023		477		1,291			1,291		1,768	1,768			
100150953	TUCSON	AZ		05/08/2024		1,503		265			265		1,769	1,769			
100139993	OXFORD	AL		01/09/2024		1,851		(82)			(82)		1,769	1,769			
100026362	ORLANDO	FL		09/26/2018		1,528		241			241		1,769	1,769			
100014776	TARPON SPRINGS	FL		10/30/2017		1,495		274			274		1,769	1,769			
100064532	REMSEN	NY		07/01/2021		1,582		187			187		1,769	1,769			
100108093	TAMPA	FL		05/24/2023		1,906		(137)			(137)		1,769	1,769			
100088125	LAS VEGAS	NV		10/25/2022		1,906		(137)			(137)		1,769	1,769			
100112458	EAST AMHERST	NY		06/29/2023		851		918			918		1,769	1,769			
100150068	LAKEVILLE	MN		06/14/2024		1,805		(36)			(36)		1,769	1,769			
100148330	FOLSOM	CA		04/12/2024		1,970		(200)			(200)		1,770	1,770			
100129810	KANSAS CITY	MO		09/27/2023		2,021		(251)			(251)		1,770	1,770			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164645	INDIO	CA		08/23/2024		2,037		(268)			(268)		1,770	1,770			
100013749	FRESNO	CA		05/25/2017		1,758		12			12		1,770	1,770			
100164793	MYRTLE BEACH	SC		08/26/2024		1,878		(108)			(108)		1,770	1,770			
100162333	LOCUST GROVE	GA		08/06/2024		1,890		(120)			(120)		1,770	1,770			
100142009	GLENDALE	CA		02/29/2024		2,080		(310)			(310)		1,770	1,770			
100143369	WHITMAN	MA		02/16/2024		1,875		(105)			(105)		1,770	1,770			
100138242	KISSIMMEE	FL		12/14/2023		1,952		(182)			(182)		1,770	1,770			
100158861	LAKEWOOD	PA		07/12/2024		1,955		(184)			(184)		1,770	1,770			
100054367	GRAVOIS MILLS	MO		03/23/2021		2,059		(289)			(289)		1,770	1,770			
100112009	CHERRYVILLE	NC		06/29/2023		1,708		62			62		1,770	1,770			
100116560	KISSIMMEE	FL		07/20/2023		1,773		(3)			(3)		1,770	1,770			
100154623	NORTH LAS VEGAS	NV		06/14/2024		1,970		(200)			(200)		1,771	1,771			
100160108	ANAHEIM	CA		07/17/2024		1,831		(63)			(63)		1,768	1,771		3	3
100144236	FOUR OAKS	NC		03/07/2024		1,856		(86)			(86)		1,771	1,771			
100174177	KENMORE	WA		10/31/2024		1,632		139			139		1,771	1,771			
100088095	OPA LOCKA	FL		10/25/2022		1,915		(144)			(144)		1,771	1,771			
100148404	COLLEGE STATION	TX		04/12/2024		1,549		222			222		1,771	1,771			
100115602	CRESTLINE	CA		07/19/2023		1,857		(86)			(86)		1,771	1,771			
100090019	TAMPA	FL		01/13/2023		1,786		(15)			(15)		1,771	1,771			
100062105	CONWAY	SC		07/01/2021		1,838		(66)			(66)		1,772	1,772			
100148563	NAPERVILLE	IL		04/12/2024		2,155		(159)			(159)		1,995	1,772		(224)	(224)
100138799	FORT WORTH	TX		12/21/2023		1,925		(154)			(154)		1,771	1,772		1	1
100011628	POMPANO BEACH	FL		03/08/2017		1,038		734			734		1,772	1,772			
100153302	AVONDALE	AZ		05/30/2024		1,632		140			140		1,772	1,772			
100102991	ORLANDO	FL		06/22/2023		2,220		(447)			(447)		1,772	1,772			
4010082204	SELDEN	NY		09/27/2024		14,441		(12,669)			(12,669)		1,772	1,772			
100136223	HEDGESVILLE	WV		11/20/2023		1,725		47			47		1,772	1,772			
100147851	BREMERTON	WA		04/08/2024		1,786		(14)			(14)		1,772	1,772			
100140918	MIAMI	FL		02/26/2024		1,963		(191)			(191)		1,772	1,772			
100150599	FORT WORTH	TX		05/03/2024		1,428		345			345		1,773	1,773			
100054009	AUBURN	NY		03/23/2021		1,312		461			461		1,773	1,773			
100103862	ST. PETERSBURG	FL		05/10/2023		1,912		(140)			(140)		1,773	1,773			
100143212	FUQUAY VARINA	NC		02/16/2024		1,813		(41)			(41)		1,773	1,773			
100053863	KINGSBURY	TX		03/23/2021		1,840		(67)			(67)		1,773	1,773			
100081950	LEIDEN	NLD		03/30/2022		1,811						18	1,829	1,773	(56)		(56)
100154991	CLIFTON PARK	NY		07/19/2024		1,936		(163)			(163)		1,773	1,773			
100148450	MCKINNEY	TX		04/12/2024		1,540		233			233		1,773	1,773			
100152692	PROSPER	TX		05/17/2024		1,722		49			49		1,771	1,773		2	2
100139282	KISSIMMEE	FL		12/28/2023		1,921		(148)			(148)		1,773	1,773			
100152730	HEMET	CA		05/22/2024		2,027		(254)			(254)		1,773	1,773			
100064321	CREVE COEUR	IL		07/01/2021		1,641		132			132		1,773	1,773			
100116380	MOORE	OK		07/20/2023		1,348		425			425		1,773	1,773			
100115563	CONCORD	NC		07/19/2023		1,844		(71)			(71)		1,773	1,773			
100102057	ROSENBERG	TX		04/14/2023		2,340		(567)			(567)		1,773	1,773			
100152592	OCALA	FL		05/17/2024		1,660		114			114		1,773	1,773			
100043649	CHILTON	WI		08/13/2020		1,859		(86)			(86)		1,773	1,773			
100137128	BALTIMORE	MD		11/28/2023		1,752		21			21		1,774	1,774			
100111639	SHREVEPORT	LA		06/29/2023		1,803		(29)			(29)		1,774	1,774			
100141304	WACO	TX		01/30/2024		1,931		(157)			(157)		1,774	1,774			
100167154	AUSTIN	TX		09/13/2024		1,912		(138)			(138)		1,774	1,774			
100138762	LAWTON	OK		12/21/2023		1,946		(172)			(172)		1,774	1,774			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064925	SHERWOOD	AR		07/14/2021		1,959		(185)			(185)		1,774	1,774			
100116587	BLANCHARD	OK		07/20/2023		2,168		(394)			(394)		1,774	1,774			
100156719	(ENCINO AREA) LOS ANGELES	CA		06/26/2024		1,855		(81)			(81)		1,774	1,774			
100024831	MEMPHIS	TN		09/20/2018		1,226		548			548		1,775	1,775			
100143738	SAINT AUGUSTINE	FL		04/05/2024		1,958		(184)			(184)		1,775	1,775			
100162255	HOLLADAY	UT		09/06/2024		2,051		(277)			(277)		1,775	1,775			
100091199	MEMPHIS	TN		01/31/2023		2,124		(349)			(349)		1,775	1,775			
100151488	WEST ORANGE	NJ		05/10/2024		1,835		(60)			(60)		1,775	1,775			
100144284	LEHIGH ACRES	FL		03/07/2024		1,991		(216)			(216)		1,775	1,775			
100133384	WARNER ROBINS	GA		11/21/2023		2,055		(280)			(280)		1,775	1,775			
100055770	DAVENPORT	FL		03/23/2021		2,522		(747)			(747)		1,775	1,775			
100150706	ASHEVILLE	NC		05/06/2024		1,644		(125)			(125)		1,519	1,776		257	257
100140206	RIVERVIEW	FL		01/11/2024		2,036		(261)			(261)		1,776	1,776			
100117078	LANCASTER	TX		07/20/2023		1,387		388			388		1,776	1,776			
100153325	PALM BAY	FL		05/30/2024		1,355		421			421		1,776	1,776			
100147548	LITHIA SPRINGS	GA		04/03/2024		2,023		(248)			(248)		1,776	1,776			
100012598	SAINT PETERSBURG	FL		05/25/2017		1,467		308			308		1,776	1,776			
100054934	MAYSVILLE	KY		03/23/2021		2,987		(1,211)			(1,211)		1,776	1,776			
100156742	BEDFORD	NH		06/26/2024		1,888		(112)			(112)		1,776	1,776			
100087280	POCOMOKE CITY	MD		10/25/2022		1,592		184			184		1,776	1,776			
100156308	OAKHURST	NJ		07/25/2024		2,030		(254)			(254)		1,776	1,776			
100147729	LEWISVILLE	TX		04/05/2024		1,829		(53)			(53)		1,776	1,776			
100053708	KEENE	TX		03/23/2021		3,335		(1,559)			(1,559)		1,776	1,776			
100114722	HAYFORK	CA		06/29/2023		1,963		(186)			(186)		1,776	1,776			
100144128	RUSKIN	FL		03/07/2024		1,924		(147)			(147)		1,776	1,776			
100150529	MABLETON	GA		05/03/2024		1,550		227			227		1,777	1,777			
100146909	ORMOND BEACH	FL		03/26/2024		1,917		(141)			(141)		1,775	1,777		1	1
100164468	CALDWELL	ID		08/21/2024		1,901		(124)			(124)		1,777	1,777			
100108424	HAZEL CREST	IL		05/25/2023		1,877		(101)			(101)		1,777	1,777			
100091423	WESTMINSTER	CO		02/22/2023		1,953		(176)			(176)		1,777	1,777			
100060909	MOUNDVILLE	AL		06/01/2021		1,760		17			17		1,777	1,777			
100091386	HOFFMAN ESTATES	IL		02/22/2023		1,733		45			45		1,778	1,777			
100148251	COLLEGE STATION	TX		04/12/2024		1,850		(73)			(73)		1,777	1,777			
100117259	MANASSAS	VA		07/20/2023		1,659		119			119		1,777	1,777			
100026276	HUMBLE	TX		09/20/2018		1,641		137			137		1,778	1,778			
100161967	SHERMAN OAKS	CA		07/31/2024		2,115		(337)			(337)		1,778	1,778			
100076965	FORT WORTH	TX		01/03/2022		2,209		(431)			(431)		1,778	1,778			
100152318	FORT WORTH	TX		05/17/2024		1,434		345			345		1,778	1,778			
100138801	GRANITEVILLE	SC		12/21/2023		1,771		6			6		1,777	1,778		1	1
100111140	DOVER	DE		06/29/2023		752		1,027			1,027		1,778	1,778			
100143715	SUWANEE	GA		02/26/2024		1,208		571			571		1,778	1,778			
100151941	CONROE	TX		06/14/2024		1,989		(211)			(211)		1,778	1,778			
100143978	FISHERS	IN		02/29/2024		2,030		(251)			(251)		1,778	1,778			
100141009	DAVENPORT	FL		02/20/2024		2,138		(359)			(359)		1,779	1,779			
100151056	SHERRILLS FORD	NC		05/08/2024		1,475		304			304		1,779	1,779			
100028525	ANSONIA	CT		10/26/2018		1,272		507			507		1,779	1,779			
100114582	VICTORVILLE	CA		06/29/2023		1,979		(200)			(200)		1,779	1,779			
100138794	ALLENTOWN	PA		12/21/2023		1,854		(77)			(77)		1,778	1,779		1	1
100154199	LOS ANGELES (SUNLAND AREA)	CA		07/11/2024		1,986		(207)			(207)		1,779	1,779			
100127116	DESMOINES	IA		08/30/2023		1,684		95			95		1,779	1,779			
100155789	NEW PORT RICHEY	FL		06/18/2024		2,130		(351)			(351)		1,779	1,779			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109154	SAINT GEORGE	UT		07/21/2023		2,026		(247)			(247)		1,779	1,779			
100126863	APOPKA	FL		08/30/2023		1,708		71			71		1,779	1,779			
100149560	LINDA	CA		04/26/2024		2,080		(301)			(301)		1,779	1,779			
100087667	ALBRIGHTSVILLE	PA		09/29/2022		1,747		32			32		1,779	1,779			
100141228	WEYMOUTH	MA		01/30/2024		1,978		(199)			(199)		1,779	1,779			
100143006	EGG HARBOR TOWNSHIP	NJ		02/12/2024		1,799		(20)			(20)		1,779	1,779			
100143121	STILWELL	KS		02/16/2024		1,942		(163)			(163)		1,780	1,780			
100149562	CHARLOTTE	NC		04/26/2024		1,766		13			13		1,780	1,780			
100064435	SARANAC	NY		07/01/2021		1,533		246			246		1,780	1,780			
100158507	PARKER	CO		07/10/2024		1,836		(57)			(57)		1,780	1,780			
100064768	READING	PA		07/14/2021		1,984		(204)			(204)		1,780	1,780			
100064412	BALTIMORE	MD		07/01/2021		1,617		163			163		1,780	1,780			
100129784	KATY	TX		09/27/2023		1,905		(125)			(125)		1,780	1,780			
100046744	LAKELAND	FL		11/20/2020		1,686		94			94		1,780	1,780			
100043702	PULASKI	TN		08/13/2020		1,928		(148)			(148)		1,780	1,780			
100148691	VERNON TWP	NJ		04/16/2024		2,005		(225)			(225)		1,780	1,780			
100133432	COLUMBUS	OH		10/19/2023		2,038		(258)			(258)		1,780	1,780			
100141780	NORFOLK	VA		01/30/2024		1,866		(85)			(85)		1,780	1,780			
100138806	HEPHZIBAH	GA		12/21/2023		1,945		(166)			(166)		1,780	1,781		1	1
100161811	POMONA	NY		07/31/2024		(3,472)		5,253			5,253		1,781	1,781			
100044395	PHILADELPHIA	PA		11/19/2020		2,164		(384)			(384)		1,780	1,781		1	1
100148726	KATY	TX		04/17/2024		1,849		(68)			(68)		1,781	1,781			
100164831	NORTHPORT	AL		08/26/2024		1,785		(4)			(4)		1,781	1,781			
100150596	PRINCETON	TX		05/03/2024		1,344		437			437		1,781	1,781			
100141627	FRESNO	CA		01/30/2024		2,249		(468)			(468)		1,781	1,781			
100134982	NEW LONDON	CT		10/30/2023		1,792		(11)			(11)		1,781	1,781			
100147643	LAS VEGAS	NV		04/04/2024		1,814		(33)			(33)		1,781	1,781			
100117003	MEMPHIS	TN		07/20/2023		1,194		587			587		1,781	1,781			
100078944	CENTER POINT	AL		02/24/2022		1,829		(47)			(47)		1,781	1,781			
100158668	MORENO VALLEY	CA		07/10/2024		1,482		299			299		1,782	1,782			
100117005	PHOENIX	AZ		07/20/2023		1,152		629			629		1,782	1,782			
100149554	CHARLOTTE	NC		04/26/2024		2,048		(267)			(267)		1,782	1,782			
100150813	APOPKA	FL		05/08/2024		1,973		(191)			(191)		1,782	1,782			
100159825	VALENCIA AREA	CA		07/17/2024		1,920		(138)			(138)		1,782	1,782			
100060623	MOUNT HOLLY	NC		06/01/2021		1,764		17			17		1,782	1,782			
100031281	BAKERSFIELD	CA		03/29/2019		1,275		507			507		1,782	1,782			
100151165	BALTIMORE	MD		05/09/2024		1,955		(173)			(173)		1,782	1,782			
100151315	MYRTLE BEACH	SC		05/10/2024		1,492		289			289		1,782	1,782			
100137589	GREELEY	CO		12/08/2023		1,868		(87)			(87)		1,782	1,782			
100108190	OVERLAND PARK	KS		05/24/2023		1,969		(188)			(188)		1,782	1,782			
100120091	VANCOUVER	WA		08/11/2023		1,774		7			7		1,782	1,782			
100087065	SAN DIEGO	CA		11/04/2022		2,114		(332)			(332)		1,782	1,782			
100156522	LEBANON	TN		06/24/2024		1,586		196			196		1,782	1,782			
100151558	SPANAWAY	WA		05/10/2024		1,822		(40)			(40)		1,782	1,782			
100138175	LINCOLN	RI		12/14/2023		942		840			840		1,782	1,782			
100113839	HOMESTEAD	FL		06/29/2023		1,699		83			83		1,782	1,782			
100120867	MIAMI BEACH	FL		08/28/2023		1,872		(90)			(90)		1,782	1,782			
100068310	LAFAYETTE	IN		08/25/2021		1,839		(57)			(57)		1,782	1,782			
100138851	MCALLEN	TX		12/21/2023		1,879		(98)			(98)		1,781	1,782		1	1
100152205	LOCUST	NC		05/17/2024		1,444		339			339		1,782	1,782			
100091259	JOSHUA TREE	CA		01/31/2023		2,147		(364)			(364)		1,782	1,782			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111789	TRUCKEE	CA		06/29/2023		1,510		272			272		1,782	1,782			
100101769	CHICAGO	IL		03/31/2023		1,919		(137)			(137)		1,782	1,782			
100142831	INDIO	CA		02/09/2024		2,093		(311)			(311)		1,782	1,782			
100140373	MONUMENT	CO		01/18/2024		1,984		(201)			(201)		1,782	1,782			
100139020	FISHERS	IN		12/22/2023		1,809		(26)			(26)		1,783	1,783			
100012281	VERO BEACH	FL		04/28/2017		534		1,249			1,249		1,783	1,783			
100043707	ANSONIA	CT		08/13/2020		2,001		(218)			(218)		1,783	1,783			
100045572	MILFORD	CT		11/25/2020		1,945		(162)			(162)		1,783	1,783			
100113206	LA MARQUE	TX		06/29/2023		810		973			973		1,783	1,783			
100067837	FORT WAYNE	IN		09/23/2021		2,065		(282)			(282)		1,783	1,783			
100144108	MCKINNEY	TX		03/07/2024		1,839		(55)			(55)		1,783	1,783			
100144187	KISSIMMEE	FL		03/07/2024		1,847		(64)			(64)		1,783	1,783			
100135389	FAIR PLAY	SC		11/13/2023		1,875		(92)			(92)		1,783	1,783			
100149453	ZEBULON	NC		04/24/2024		1,595		188			188		1,783	1,783			
100152370	DURHAM	NC		05/17/2024		1,499		284			284		1,783	1,783			
100054759	FISHKILL	NY		03/23/2021		2,198		(414)			(414)		1,784	1,784			
100077135	TEXARKANA	TX		01/03/2022		1,859		(75)			(75)		1,784	1,784			
100158732	GOODYEAR	AZ		07/10/2024		1,550		234			234		1,784	1,784			
100140172	GRAND RAPIDS	MI		01/09/2024		1,939		(155)			(155)		1,784	1,784			
100151241	STAMFORD	CT		05/10/2024		1,925		(140)			(140)		1,784	1,784			
100055848	HAMMOND	IN		03/23/2021		2,263		(479)			(479)		1,784	1,784			
100155178	WESLEY CHAPEL	FL		07/19/2024		1,920		(136)			(136)		1,784	1,784			
100064859	KENOSHA	WI		07/14/2021		1,981		(197)			(197)		1,784	1,784			
100137434	PHOENIX	AZ		01/11/2024		2,015		(231)			(231)		1,784	1,784			
100147889	WESLEY CHAPEL	FL		04/08/2024		1,854		(70)			(70)		1,784	1,784			
100147777	AURORA	CO		04/08/2024		1,865		(81)			(81)		1,784	1,784			
100012656	BELTSVILLE	MD		05/25/2017		1,152		633			633		1,785	1,785			
100115048	RIO RANCHO	NM		07/14/2023		1,932		(147)			(147)		1,785	1,785			
100103844	MIAMI BEACH	FL		05/10/2023		1,861		(77)			(77)		1,785	1,785			
100132627	HEDGESVILLE	WV		11/03/2023		1,615		170			170		1,785	1,785			
100031620	DELTONA	FL		03/29/2019		1,486		299			299		1,785	1,785			
100163316	HERNANDO	FL		08/13/2024		1,794		(9)			(9)		1,785	1,785			
100148684	PHOENIX	AZ		04/16/2024		1,895		(110)			(110)		1,785	1,785			
100117777	NEW CANEY	TX		07/20/2023		(1,054)		2,839			2,839		1,785	1,785			
100128425	SANFORD	FL		09/15/2023		1,907		(122)			(122)		1,785	1,785			
100148851	JACKSON	NJ		04/17/2024		1,944		(159)			(159)		1,785	1,785			
100152608	LEHIGH ACRES	FL		05/17/2024		1,759		25			25		1,784	1,786		2	2
100152374	CLERMONT	FL		05/17/2024		1,920		(135)			(135)		1,786	1,786			
100156698	LOS ANGELES	CA		06/26/2024		2,103		(317)			(317)		1,786	1,786			
100088018	WASHINGTON	DC		10/25/2022		2,140		(354)			(354)		1,786	1,786			
100116377	JACKSONVILLE	FL		07/20/2023		1,242		544			544		1,786	1,786			
100133168	ORLANDO	FL		11/29/2023		1,666		121			121		1,786	1,786			
100100937	PORT CHARLOTTE	FL		04/28/2023		2,010		(224)			(224)		1,786	1,786			
100034801	SLIGO	IRL		06/21/2019		1,979		(154)			(154)	54	1,880	1,786	(84)	(10)	(93)
100012139	DURHAM	NC		03/08/2017		1,599		188			188		1,786	1,786			
100117482	FORT WALTON BEACH	FL		07/20/2023		2,021		(234)			(234)		1,787	1,787			
100156624	HUTTO	TX		06/24/2024		1,873		(87)			(87)		1,787	1,787			
100010750	UPPER MARLBORO	MD		12/23/2016		903		883			883		1,787	1,787			
100118161	LONG BEACH	CA		07/20/2023		1,761		26			26		1,787	1,787			
100141747	LONG BEACH	CA		01/30/2024		2,035		(248)			(248)		1,787	1,787			
100012823	OCALA	FL		05/25/2017		1,637		150			150		1,787	1,787			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137601	LEHIGH ACRES	FL		12/08/2023		1,931		(144)			(144)		1,787	1,787			
100159485	TAMPA	FL		07/15/2024		1,895		(107)			(107)		1,787	1,787			
100151083	PROVIDENCE	RI		05/08/2024		1,826		(39)			(39)		1,787	1,787			
100150891	LAS VEGAS	NV		05/08/2024		1,944		(156)			(156)		1,787	1,787			
100151113	MIAMI	FL		05/08/2024		1,949		(162)			(162)		1,787	1,787			
100128537	RICHMOND	VA		09/18/2023		1,786		78			78		1,864	1,787		(77)	(77)
100164285	TRACY	CA		08/21/2024		1,850		(63)			(63)		1,787	1,787			
100144043	KUNA	ID		03/07/2024		1,899		(111)			(111)		1,787	1,787			
100128421	TAYLOR	TX		09/15/2023		2,141		(353)			(353)		1,787	1,787			
100151157	ZEPHYRHILLS	FL		05/09/2024		2,101		(314)			(314)		1,788	1,788			
100140540	FORNEY	TX		01/19/2024		2,298		(510)			(510)		1,788	1,788			
100159921	TALLAHASSEE	FL		08/16/2024		1,979		(191)			(191)		1,788	1,788			
100117963	PALMDALE	CA		07/20/2023		1,675		113			113		1,788	1,788			
100133133	ORLANDO	FL		11/29/2023		1,860		(71)			(71)		1,788	1,788			
100136003	JERSEY CITY	NJ		11/16/2023		2,151		(363)			(363)		1,788	1,788			
100162573	DAYTON	OH		08/12/2024		1,804		(16)			(16)		1,788	1,788			
100156233	WINTER GARDEN	FL		06/20/2024		1,981		(192)			(192)		1,789	1,789			
100174123	NOBLESVILLE	IN		10/31/2024		1,756		33			33		1,789	1,789			
100160975	SAINT AUGUSTINE	FL		07/24/2024		1,642		147			147		1,789	1,789			
100092032	NORRISTOWN	PA		02/09/2023		11,351		(9,562)			(9,562)		1,789	1,789			
100091609	PAWTUCKET	RI		03/07/2023		2,083		(296)			(296)		1,787	1,789		2	2
100070864	OZARK	AL		10/01/2021		1,801		(12)			(12)		1,789	1,789			
100118675	JACKSONVILLE	FL		07/25/2023		2,004		(215)			(215)		1,789	1,789			
100150543	FREDERICK	MD		05/03/2024		1,626		163			163		1,789	1,789			
100133935	COLLINGDALE	PA		10/25/2023		1,899		(110)			(110)		1,789	1,789			
100113412	MIAMI	FL		06/29/2023		1,276		513			513		1,789	1,789			
100045494	MISSOURI CITY	TX		11/25/2020		2,255		(466)			(466)		1,789	1,789			
100151648	CELINA	TX		05/10/2024		1,818		(29)			(29)		1,789	1,789			
100146610	WOODHAVEN	NY		03/20/2024		2,128		(339)			(339)		1,789	1,789			
100149450	WAKE FOREST	NC		04/24/2024		1,698		92			92		1,790	1,790			
100113224	GREEN BAY	WI		06/29/2023		1,746		43			43		1,790	1,790			
100149392	KILLEEN	TX		04/24/2024		1,806		(16)			(16)		1,790	1,790			
100153354	LAUGHLIN	NV		05/30/2024		1,856		(67)			(67)		1,790	1,790			
100118707	NEW LONDON	CT		07/25/2023		1,902		(112)			(112)		1,790	1,790			
100076473	ST PETERSBURG	FL		12/21/2021		2,439		(650)			(650)		1,790	1,790			
100148069	YOUNGSVILLE	NC		04/10/2024		1,877		(87)			(87)		1,790	1,790			
100146338	BROOKSVILLE	FL		03/19/2024		2,009		(219)			(219)		1,790	1,790			
100157894	PORT SAINT JOE	FL		07/09/2024		1,331		459			459		1,790	1,790			
100158584	KEARNY	NJ		07/10/2024		1,859		(69)			(69)		1,790	1,790			
100090947	LOS ANGELES	CA		01/31/2023		1,964		(174)			(174)		1,790	1,790			
100126393	BATON ROUGE	LA		08/30/2023		1,890		(100)			(100)		1,790	1,790			
100061805	SAINT PETERSBURG	FL		07/01/2021		1,824		(34)			(34)		1,790	1,790			
100089732	PUERTO VALLARTA	MEX		12/02/2022		1,790							1,790	1,790			
100148606	ANNA	TX		04/12/2024		1,817		(28)			(28)		1,789	1,791		2	2
100108172	COCOA	FL		05/24/2023		1,868		(77)			(77)		1,791	1,791			
100126279	FORT MEADE	FL		08/30/2023		1,934		(143)			(143)		1,791	1,791			
100012631	HIALEAH	FL		05/25/2017		1,568		223			223		1,791	1,791			
4010068035	MAPLE HEIGHTS	OH		02/29/2024		1,966		(175)			(175)		1,791	1,791			
100134989	FORT WORTH	TX		10/30/2023		1,806		(15)			(15)		1,791	1,791			
100029254	SACRAMENTO	CA		10/26/2018		726		1,065			1,065		1,791	1,791			
100115598	INDIAN LAND	SC		07/19/2023		1,855		(65)			(65)		1,791	1,791			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081609	BEECH MOUNTAIN	NC		03/24/2022		2,138		(347)			(347)		1,791	1,791			
100100185	BALTIMORE	MD		03/17/2023		1,833		(42)			(42)		1,791	1,791			
100139588	CORONA	CA		12/28/2023		2,072		(281)			(281)		1,791	1,791			
100079600	WINTER GARDEN	FL		04/25/2022		2,253		(462)			(462)		1,791	1,791			
100161350	MANTECA	CA		07/25/2024		1,855		(63)			(63)		1,791	1,791			
100126787	LIGONIER	IN		08/30/2023		1,671		120			120		1,791	1,791			
100067126	HIGH POINT	NC		08/02/2021		1,774		18			18		1,791	1,791			
100151656	SUMMERVILLE	SC		05/10/2024		1,826		(34)			(34)		1,792	1,792			
100158887	WASHINGTON	UT		07/12/2024		1,609		182			182		1,792	1,792			
100143539	SCRANTON	PA		02/21/2024		1,871		(80)			(80)		1,792	1,792			
100038887	WICKLOW	IRL		09/27/2019		(20,406)		8,609			8,609	(6)	(11,803)	1,792	(25)	13,619	13,595
100090625	WESTBROOKVILLE	NY		12/29/2022		13,854		(12,062)			(12,062)		1,792	1,792			
100162694	EAGLE	ID		08/12/2024		1,759		33			33		1,792	1,792			
100156607	LAGUNA HILLS	CA		06/24/2024		1,869		(77)			(77)		1,792	1,792			
100161513	ONTARIO	CA		07/30/2024		1,935		(146)			(146)		1,789	1,792		3	3
100130290	PORT SAINT LUCIE	FL		09/28/2023		2,047		(254)			(254)		1,792	1,792			
100159382	WESLEY CHAPEL	FL		07/15/2024		1,942		(150)			(150)		1,792	1,792			
100140356	KILMARNOCK	VA		01/18/2024		1,819		(27)			(27)		1,793	1,793			
100140331	ANNA	TX		01/18/2024		1,942		(149)			(149)		1,793	1,793			
100119745	HYATTSVILLE	MD		08/08/2023		1,869		(76)			(76)		1,793	1,793			
100139573	ROCKPORT	TX		12/28/2023		2,166		(373)			(373)		1,793	1,793			
100152396	LITTLETON	CO		05/17/2024		1,929		(136)			(136)		1,793	1,793			
100154814	ANAHOLA	HI		07/19/2024		1,968		(175)			(175)		1,793	1,793			
100140017	MURFREESBORO	TN		01/09/2024		1,937		(144)			(144)		1,793	1,793			
100103213	SALISBURY	MD		04/21/2023		1,891		(98)			(98)		1,793	1,793			
100142541	WESLEY CHAPEL	FL		02/08/2024		1,844		(51)			(51)		1,793	1,793			
100132629	RIO RICO	AZ		11/03/2023		1,831		(37)			(37)		1,793	1,793			
100057762	PENSACOLA	FL		06/30/2021		2,021		(227)			(227)		1,793	1,793			
100134433	PORT SAINT LUCIE	FL		10/30/2023		1,933		(140)			(140)		1,793	1,793			
100130411	TACOMA	WA		09/28/2023		2,149		(355)			(355)		1,793	1,793			
100156085	CANTONMENT	FL		06/18/2024		2,005		(212)			(212)		1,793	1,793			
100157886	MOULTONBORO	NH		07/09/2024		1,852		(59)			(59)		1,793	1,793			
100099761	CAMERON	NC		02/28/2023		1,856		(63)			(63)		1,793	1,793			
100151363	SOUTH JORDAN	UT		05/10/2024		1,828		(35)			(35)		1,794	1,794			
100127941	HENDERSONVILLE	TN		09/08/2023		1,470		323			323		1,794	1,794			
100048117	WINTER SPRINGS	FL		11/20/2020		2,251		(457)			(457)		1,794	1,794			
100151120	LAKE FREDERICK	VA		05/08/2024		1,765		29			29		1,794	1,794			
100148403	FREEPORT	FL		04/12/2024		1,440		354			354		1,794	1,794			
100159532	SPRINGFIELD	NJ		07/15/2024		1,908		(114)			(114)		1,794	1,794			
100133819	WATERBURY	CT		10/20/2023		2,040		(246)			(246)		1,794	1,794			
100148250	KANSAS CITY	MO		04/12/2024		1,633		161			161		1,794	1,794			
100024437	ROCHELLE	VA		09/20/2018		1,386		409			409		1,794	1,794			
100143336	PALMETTO	FL		02/16/2024		1,804		(10)			(10)		1,795	1,795			
100031413	STOCKTON	CA		03/29/2019		1,532		263			263		1,795	1,795			
100147995	LAKE WYLIE	SC		04/10/2024		1,473		322			322		1,795	1,795			
100077655	ANDERSON	SC		01/03/2022		1,899		(104)			(104)		1,795	1,795			
100120516	MAXWELL	TX		08/18/2023		1,893		(98)			(98)		1,795	1,795			
100151254	FRISCO	TX		05/10/2024		1,948		(153)			(153)		1,795	1,795			
100132782	MIAMI	FL		11/03/2023		1,873		(78)			(78)		1,795	1,795			
100083220	NORTHPORT	AL		05/26/2022		2,062		(267)			(267)		1,795	1,795			
100118073	OGDEN	UT		07/20/2023		1,924		(129)			(129)		1,795	1,795			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161343	MONTGOMERY	TX		07/25/2024		1,791		5			5		1,795	1,795			
100155926	MADISON	WI		06/17/2024		1,925		(129)			(129)		1,795	1,795			
100086998	MIAMI	FL		11/04/2022		2,129		(342)			(342)		1,788	1,796		8	8
100091886	ROTTERDAM	NLD		01/27/2023		1,844						(29)	1,815	1,796	(19)		(19)
100109070	KISSIMMEE	FL		06/05/2023		1,908		(113)			(113)		1,796	1,796			
100139684	UNITED KINGDOM	GBR		12/18/2023		1,794						(14)	1,780	1,796	16		16
100140138	EDMOND	OK		01/09/2024		1,884		(88)			(88)		1,796	1,796			
100144552	WESLEY CHAPEL	FL		04/26/2024		1,922		(126)			(126)		1,796	1,796			
100120810	PANAMA CITY BEACH	FL		08/25/2023		2,021		(226)			(226)		1,796	1,796			
100054206	PAXTON	IL		03/23/2021		2,226		(430)			(430)		1,796	1,796			
100165851	BOSTON	MA		08/29/2024		1,896		(101)			(101)		1,796	1,796			
100062924	CRESTWOOD	KY		07/01/2021		1,785		11			11		1,796	1,796			
100148233	CLINTON	MD		04/12/2024		1,807		(11)			(11)		1,796	1,796			
100141588	DAVENPORT	FL		01/30/2024		1,878		(82)			(82)		1,796	1,796			
100102122	FORNEY	TX		04/14/2023		2,341		(545)			(545)		1,796	1,796			
100099794	GREENWOOD	IN		02/28/2023		1,882		(86)			(86)		1,796	1,796			
100086582	TAMPA	FL		09/30/2022		1,859		(62)			(62)		1,796	1,796			
100147526	ESTERO	FL		04/03/2024		1,848		(52)			(52)		1,796	1,796			
100144419	CAPE CORAL	FL		03/07/2024		1,957		(162)			(162)		1,795	1,796		1	1
100126816	BREWERTON	NY		08/30/2023		119		1,678			1,678		1,796	1,796			
100167016	MURFREESBORO	TN		09/13/2024		1,971		(174)			(174)		1,797	1,797			
100151039	HENDERSON	NV		05/08/2024		1,525		272			272		1,797	1,797			
100133156	VIRGINIA BEACH	VA		11/29/2023		1,876		(79)			(79)		1,797	1,797			
100153953	LOS ANGELES	CA		06/05/2024		1,944		(147)			(147)		1,797	1,797			
100164198	HAWTHORNE	CA		08/21/2024		2,200		(404)			(404)		1,797	1,797			
100090295	MIAMI	FL		01/13/2023		2,268		(471)			(471)		1,797	1,797			
100049491	LITHONIA	GA		11/20/2020		2,330		(532)			(532)		1,797	1,797			
100071852	ABILENE	TX		10/14/2021		2,017		(219)			(219)		1,797	1,797			
100011986	RAMSEUR	NC		03/08/2017		693		1,104			1,104		1,798	1,798			
100043432	GRAND RAPIDS	MI		08/13/2020		2,205		(407)			(407)		1,798	1,798			
100151279	SPRINGTOWN	TX		05/10/2024		1,956		(158)			(158)		1,798	1,798			
100114708	NORTH PORT	FL		06/29/2023		2,067		(269)			(269)		1,798	1,798			
100083994	LAKELAND	FL		07/12/2022		1,880		(82)			(82)		1,798	1,798			
100116554	CAMDEN	SC		07/20/2023		1,034		764			764		1,798	1,798			
100147931	RALEIGH	NC		04/08/2024		1,694		104			104		1,798	1,798			
100127267	ROCHESTER	PA		08/30/2023		1,558		240			240		1,798	1,798			
100029301	EAST BERLIN	PA		10/26/2018		1,696		102			102		1,798	1,798			
100147041	TWAIN HARTE	CA		03/27/2024		1,917		(119)			(119)		1,798	1,798			
100156470	GEORGETOWN	TX		06/24/2024		1,773		25			25		1,798	1,798			
100148562	MELISSA	TX		04/12/2024		1,789		8			8		1,797	1,798		1	1
100099943	VIRGINIA BEACH	VA		03/28/2023		1,866		(68)			(68)		1,798	1,798			
100115447	SAINT GEORGE	UT		07/17/2023		1,629		170			170		1,798	1,798			
100117288	CHEEKTOWAGA	NY		07/20/2023		1,691		108			108		1,799	1,799			
100012760	GURNEE	IL		05/25/2017		1,455		343			343		1,799	1,799			
100146011	CHETEK	WI		03/19/2024		2,017		(218)			(218)		1,799	1,799			
100140416	PACE	FL		01/18/2024		2,008		(210)			(210)		1,799	1,799			
100027979	PERRY	IA		10/26/2018		1,778		21			21		1,799	1,799			
100128331	CAPITOL HEIGHTS	MD		09/14/2023		2,013		(215)			(215)		1,799	1,799			
100100751	TRENTON	NJ		04/28/2023		1,798							1,799	1,799			
100144540	GARDENA	CA		04/26/2024		1,965		(166)			(166)		1,799	1,799			
100099915	SALINAS	CA		03/28/2023		1,894		(95)			(95)		1,799	1,799			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152209	NEW SMYRNA BEACH	FL		05/17/2024		1,554		245			245		1,799	1,799			
100116389	LAKELAND	FL		07/20/2023		(1,746)		3,545			3,545		1,799	1,799			
100133192	SUGAR HILL	GA		11/29/2023		1,749		50			50		1,799	1,799			
100169042	VOLCANO	HI		09/27/2024		2,021		(39)			(39)		1,982	1,799		(182)	(182)
100028724	HOLIDAY	FL		10/26/2018		1,298		501			501		1,799	1,799			
100159213	MORRISVILLE	NC		07/15/2024		1,880		(80)			(80)		1,800	1,800			
100148275	FERRIS	TX		04/12/2024		1,858		(58)			(58)		1,800	1,800			
100154787	OSSINING	NY		07/19/2024		2,002		(203)			(203)		1,800	1,800			
100117059	BRICK	NJ		07/20/2023		1,272		528			528		1,800	1,800			
100150917	AUSTIN	TX		05/08/2024		1,879		(79)			(79)		1,800	1,800			
100137822	MARCUS HOOK	PA		12/08/2023		1,903		(103)			(103)		1,800	1,800			
100153243	AVONDALE	AZ		05/30/2024		1,781		18			18		1,798	1,800		2	2
100062282	DENHAM SPRINGS	LA		07/01/2021		1,883		(83)			(83)		1,800	1,800			
100054797	MIAMI	FL		03/23/2021		2,264		(463)			(463)		1,800	1,800			
100071869	ALTON	TX		10/14/2021		2,145		(344)			(344)		1,800	1,800			
100152398	LAS VEGAS	NV		05/17/2024		1,912		(112)			(112)		1,800	1,800			
100145659	UNITED KINGDOM	GBR		03/12/2024		(7,610)		9,397			9,397		1,788	1,801	13		13
100145656	UNITED KINGDOM	GBR		03/12/2024		(7,605)		9,393			9,393		1,788	1,801	13		13
100126798	SARATOGA SPGS	NY		08/30/2023		451		1,350			1,350		1,801	1,801			
100136369	TOWSON	MD		11/20/2023		1,751		50			50		1,801	1,801			
100132536	MONTVILLE	NJ		11/03/2023		1,729		72			72		1,801	1,801			
100088390	FORT MITCHELL	AL		01/06/2023		1,860		(59)			(59)		1,801	1,801			
100143762	CUMMING	GA		04/05/2024		2,012		(211)			(211)		1,801	1,801			
100160178	SAUTEE NACOOCHEE	GA		07/18/2024		1,739		62			62		1,801	1,801			
100163326	REDWOOD CITY	CA		08/13/2024		2,114		(313)			(313)		1,801	1,801			
100138855	PENSACOLA	FL		12/21/2023		1,980		(180)			(180)		1,800	1,801		1	1
100081894	DEN HAAG	NLD		03/30/2022		1,840						18	1,858	1,801	(57)		(57)
100148416	FLORESVILLE	TX		04/12/2024		1,481		320			320		1,801	1,801			
100114361	CANTON	OH		06/29/2023		1,454		347			347		1,801	1,801			
100144212	SILOAM SPRINGS	AR		03/07/2024		1,675		127			127		1,802	1,802			
100108366	THOMPSON	NY		05/25/2023		1,888		(86)			(86)		1,802	1,802			
100099689	CABOT	AR		04/06/2023		1,861		(48)			(48)		1,814	1,802		(12)	(12)
100074459	NEWPORT	KY		12/02/2021		2,217		(415)			(415)		1,802	1,802			
100134269	PATERSON	NJ		10/27/2023		1,997		(193)			(193)		1,805	1,802		(3)	(3)
100114041	WINTER GARDEN	FL		06/29/2023		1,024		778			778		1,802	1,802			
100133813	OCALA	FL		10/20/2023		1,956		(154)			(154)		1,802	1,802			
100128713	PHILADELPHIA	PA		09/21/2023		2,074		(272)			(272)		1,802	1,802			
100154149	SURPRISE	AZ		07/11/2024		1,741		61			61		1,802	1,802			
100139470	LEHIGH ACRES	FL		12/28/2023		1,926		(123)			(123)		1,802	1,802			
100154095	SACRAMENTO	CA		07/11/2024		2,171		(369)			(369)		1,803	1,803			
100137954	NEW ORLEANS	LA		12/13/2023		1,875		(73)			(73)		1,803	1,803			
100127018	SAN ANTONIO	TX		08/30/2023		861		1,068			1,068		1,929	1,803		(126)	(126)
100026145	BLUFFTON	SC		09/20/2018		1,793		10			10		1,803	1,803			
100071726	BARTOW	FL		10/14/2021		2,061		(258)			(258)		1,803	1,803			
100120371	ATLANTA	GA		08/18/2023		2,332		(525)			(525)		1,807	1,803		(4)	(4)
100159883	DORAL	FL		08/16/2024		1,864		(61)			(61)		1,803	1,803			
100061196	PORT ARTHUR	TX		06/01/2021		1,782		21			21		1,803	1,803			
100128934	CLEVELAND	OH		09/22/2023		1,951		(148)			(148)		1,803	1,803			
100013386	ORANGE PARK	FL		05/25/2017		1,284		519			519		1,803	1,803			
100151393	COROLLA	NC		05/10/2024		1,994		(191)			(191)		1,803	1,803			
100028827	PENSACOLA	FL		10/26/2018		1,276		528			528		1,804	1,804			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055675	GREEN LANE	PA		03/23/2021		2,272		(468)			(468)		1,804	1,804			
100141154	TEXARKANA	TX		01/30/2024		(1,448)		3,252			3,252		1,804	1,804			
100083852	WEATHERFORD	TX		07/12/2022		1,937		(133)			(133)		1,804	1,804			
100112841	CARPENTERSVILLE	IL		06/29/2023		1,104		700			700		1,804	1,804			
100169044	HAMILTON	NJ		09/27/2024		1,872		(73)			(73)		1,799	1,804		5	5
100141303	KISSIMMEE	FL		01/30/2024		1,919		(115)			(115)		1,804	1,804			
100120787	WINFIELD	KS		08/25/2023		2,009		(204)			(204)		1,804	1,804			
100143848	YORKVILLE	IL		02/29/2024		1,825		(21)			(21)		1,804	1,804			
100065209	SAN ANTONIO	TX		07/14/2021		1,877		(72)			(72)		1,804	1,804			
100130194	SAINT CLAIR SHORES	MI		11/15/2023		1,979		(175)			(175)		1,804	1,804			
100146872	WHITE STONE	VA		03/26/2024		1,958		(156)			(156)		1,803	1,804		1	1
100132516	LOCUST GROVE	GA		11/03/2023		1,649		155			155		1,804	1,804			
100110056	NAPLES	FL		06/23/2023		1,864		(60)			(60)		1,804	1,804			
100126836	BASTROP	LA		08/30/2023		1,794		13			13		1,807	1,805		(3)	(3)
100151162	POTTSTOWN	PA		05/09/2024		2,032		(227)			(227)		1,805	1,805			
100154905	FRESNO	CA		07/19/2024		2,063		(259)			(259)		1,805	1,805			
100087367	MYRTLE BEACH	SC		10/25/2022		1,666		139			139		1,805	1,805			
100164785	BUMPASS	VA		08/26/2024		1,873		(68)			(68)		1,805	1,805			
100025675	HAGERSTOWN	MD		09/20/2018		736		1,069			1,069		1,805	1,805			
100153487	COPIAGUE	NY		05/30/2024		1,906		(101)			(101)		1,805	1,805			
100013545	STOCKTON	CA		05/25/2017		1,948		(143)			(143)		1,805	1,805			
100155476	OCALA	FL		06/18/2024		2,128		(323)			(323)		1,805	1,805			
100148220	PIGEON FORGE	TN		04/12/2024		1,911		(106)			(106)		1,805	1,805			
100159550	RALEIGH	NC		07/15/2024		2,022		(217)			(217)		1,805	1,805			
100091626	HOUSTON	TX		03/07/2023		1,820		(336)			(336)		1,485	1,805		321	321
100150174	PORT CHARLOTTE	FL		04/30/2024		2,001		(195)			(195)		1,806	1,806			
100138434	GIBSONTON	FL		12/18/2023		1,959		(153)			(153)		1,806	1,806			
100142926	NORMAL	IL		02/09/2024		1,899		(94)			(94)		1,804	1,806		1	1
100103648	CALIFORNIA CITY	CA		05/08/2023		1,988		(182)			(182)		1,806	1,806			
100128220	GARLAND	TX		09/14/2023		1,928		(122)			(122)		1,806	1,806			
100133358	BRIDGEPORT	CT		11/21/2023		1,851		(45)			(45)		1,806	1,806			
100079306	GRANBURY	TX		02/28/2022		2,206		(400)			(400)		1,806	1,806			
100137161	FORNEY	TX		11/28/2023		2,122		(316)			(316)		1,806	1,806			
100163098	SAINT LOUIS	MO		08/13/2024		1,943		(142)			(142)		1,801	1,806		5	5
100136629	BAKERSFIELD	CA		11/22/2023		1,871		(65)			(65)		1,807	1,807			
100152809	MOUNT AIRY	MD		05/22/2024		1,940		(134)			(134)		1,807	1,807			
100146655	VIRGINIA BEACH	VA		03/20/2024		2,053		(247)			(247)		1,807	1,807			
100148529	COLLINSVILLE	CT		04/12/2024		2,009		(204)			(204)		1,805	1,807		2	2
100103571	SANFORD	FL		05/08/2023		1,853		(46)			(46)		1,807	1,807			
100144145	KISSIMMEE	FL		03/07/2024		1,944		(137)			(137)		1,807	1,807			
100151079	HIGHLANDS RANCH	CO		05/08/2024		1,886		(79)			(79)		1,807	1,807			
100158556	FOREST PARK	GA		07/10/2024		1,663		145			145		1,807	1,807			
100158561	FOREST PARK	GA		07/10/2024		1,669		139			139		1,807	1,807			
100158560	FOREST PARK	GA		07/10/2024		1,700		107			107		1,807	1,807			
100119687	SLOATSBURG	NY		08/08/2023		1,913		(106)			(106)		1,807	1,807			
100130422	RANDALLSTOWN	MD		09/28/2023		2,132		(325)			(325)		1,807	1,807			
100142511	ACWORTH	GA		02/08/2024		1,972		(165)			(165)		1,807	1,807			
100158114	AUSTIN	TX		07/09/2024		2,319		(109)			(109)		2,210	1,807		(402)	(402)
100139370	WATERBURY	CT		12/28/2023		1,931		(123)			(123)		1,807	1,807			
100139371	WATERBURY	CT		12/28/2023		1,996		(188)			(188)		1,807	1,807			
100100864	WATERBURY	CT		04/28/2023		1,913		(104)			(104)		1,809	1,807		(2)	(2)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025659	CHICAGO HEIGHTS	IL		09/20/2018		1,157		650			650		1,807	1,807			
100134573	LAS VEGAS	NV		10/30/2023		1,993		(186)			(186)		1,808	1,808			
100145812	NICEVILLE	FL		05/08/2024		2,044		(236)			(236)		1,808	1,808			
100152858	LIVONIA	MI		05/22/2024		1,971		(163)			(163)		1,808	1,808			
100061224	BALTIMORE	MD		06/01/2021		1,790		18			18		1,808	1,808			
100136310	BALTIC	CT		11/20/2023		1,773		35			35		1,808	1,808			
100141563	BALTIMORE	MD		01/30/2024		2,068		(260)			(260)		1,808	1,808			
100158827	LA FOLLETTE	TN		07/12/2024		2,041		(233)			(233)		1,808	1,808			
100013115	NORTH MIAMI BEACH	FL		05/25/2017		1,498		310			310		1,808	1,808			
100062119	SAVANNA	IL		07/01/2021		1,821		(13)			(13)		1,808	1,808			
100112118	NEW KENSINGTON	PA		06/29/2023		1,665		143			143		1,808	1,808			
100110844	TALLADEGA	AL		06/29/2023		1,989		(181)			(181)		1,808	1,808			
100147764	SAVANNAH	GA		04/08/2024		1,987		(178)			(178)		1,808	1,808			
100012664	JACKSONVILLE	FL		05/25/2017		1,233		576			576		1,809	1,809			
100071747	TITUSVILLE	FL		10/14/2021		2,078		(269)			(269)		1,809	1,809			
100163409	LA CANADA FLINTRIDGE	CA		09/27/2024		1,995		(187)			(187)		1,809	1,809			
100102771	SPICEWOOD	TX		06/22/2023		2,173		(364)			(364)		1,809	1,809			
100135621	THORNTON	CO		11/09/2023		1,945		(136)			(136)		1,809	1,809			
100027767	SUSANVILLE	CA		10/26/2018		1,680		129			129		1,809	1,809			
100113208	SALISBURY	MD		06/29/2023		1,316		493			493		1,809	1,809			
100134556	VINELAND	NJ		10/30/2023		2,086		(277)			(277)		1,809	1,809			
100148344	LEANDER	TX		04/12/2024		2,000		(191)			(191)		1,809	1,809			
100054855	RAMSEY	MN		03/23/2021		1,939		(130)			(130)		1,809	1,809			
100144239	GRAND RAPIDS	MI		03/07/2024		1,893		(84)			(84)		1,809	1,809			
100149521	PLUMAS LAKE	CA		04/26/2024		1,806		3			3		1,809	1,809			
100151050	HENDERSON	NV		05/08/2024		1,493		316			316		1,809	1,809			
100025839	PALM COAST	FL		09/20/2018		1,571		239			239		1,809	1,809			
100102895	ORANGE PARK	FL		06/22/2023		1,920		(110)			(110)		1,809	1,809			
100160037	KAMAS	UT		07/17/2024		1,917		(108)			(108)		1,809	1,809			
100159507	GARDEN GROVE	CA		07/15/2024		2,010		(201)			(201)		1,809	1,809			
100142964	BIG BEAR CITY	CA		02/09/2024		2,005		(197)			(197)		1,808	1,809		1	1
100148160	PITTSBURGH	PA		05/15/2024		1,838		(29)			(29)		1,809	1,809			
100102921	HOUSTON	TX		06/22/2023		2,506		(697)			(697)		1,809	1,809			
100138346	BAKERSFIELD	CA		12/18/2023		2,057		(248)			(248)		1,810	1,810			
100144596	LEES SUMMIT	MO		03/13/2024		1,725		85			85		1,810	1,810			
100017120	JACKSONVILLE	NC		04/26/2018		1,019		791			791		1,810	1,810			
100147850	SAN ANTONIO	TX		04/08/2024		1,816		(6)			(6)		1,810	1,810			
100151621	GEORGETOWN	TX		05/10/2024		1,808		2			2		1,810	1,810			
100057763	SAN ANTONIO	TX		06/30/2021		2,058		(248)			(248)		1,810	1,810			
100069803	EAST ORANGE	NJ		09/01/2021		1,724		86			86		1,810	1,810			
100138267	TUCSON	AZ		12/15/2023		1,761		49			49		1,810	1,810			
100144074	HOUSTON	TX		03/07/2024		1,889		(79)			(79)		1,810	1,810			
100152296	ROSHARON	TX		05/17/2024		1,388		423			423		1,810	1,810			
100143687	HICKSVILLE	NY		02/22/2024		1,856		(45)			(45)		1,810	1,810			
100136949	PALM BAY	FL		11/28/2023		1,830		(20)			(20)		1,810	1,810			
100135730	VOLCANO	HI		11/10/2023		1,936		(125)			(125)		1,811	1,811			
100030639	BOYNTON BEACH	FL		04/09/2019		501		1,310			1,310		1,811	1,811			
100077107	BONITA	CA		01/03/2022		1,810							1,811	1,811			
100148354	MYRTLE BEACH	SC		04/12/2024		1,854		(44)			(44)		1,811	1,811			
100148263	AUSTIN	TX		04/12/2024		1,871		(61)			(61)		1,811	1,811			
100151290	DOWNINGTOWN	PA		05/10/2024		1,846		(35)			(35)		1,811	1,811			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144544	OLYMPIA	WA		04/26/2024		1,979		(168)			(168)		1,811	1,811			
100013597	BRADENTON	FL		05/25/2017		1,676		135			135		1,811	1,811			
100158567	ROSCOE	IL		07/10/2024		1,892		(81)			(81)		1,811	1,811			
100091302	HOUSTON	TX		01/31/2023		1,918		(107)			(107)		1,811	1,811			
100120370	CHARLOTTE	NC		08/18/2023		2,163		(351)			(351)		1,812	1,812			
100143324	WILMINGTON	DE		02/16/2024		1,837		(26)			(26)		1,812	1,812			
100143997	PORT SAINT LUCIE	FL		02/29/2024		2,005		(194)			(194)		1,812	1,812			
100102102	WALDORF	MD		04/14/2023		2,192		(380)			(380)		1,812	1,812			
100080208	SCHENECTADY	NY		02/25/2022		2,154		(342)			(342)		1,812	1,812			
100111461	KENOSHA	WI		06/29/2023		397		1,415			1,415		1,812	1,812			
100152335	SARATOGA SPRINGS	UT		05/17/2024		1,419		393			393		1,812	1,812			
100148452	AVE MARIA	FL		04/12/2024		1,702		110			110		1,812	1,812			
100148326	ROCKAWAY	NJ		04/12/2024		1,887		(74)			(74)		1,812	1,812			
100109865	OKLAHOMA CITY	OK		06/22/2023		1,956		(144)			(144)		1,812	1,812			
100133152	ASTON	PA		11/29/2023		527		1,285			1,285		1,812	1,812			
100091140	SOUTH DAYTONA	FL		01/31/2023		1,728		85			85		1,812	1,812			
100134338	CHESTER	VA		10/27/2023		2,260		(448)			(448)		1,812	1,812			
100102584	MARYVILLE	TN		06/07/2023		1,986		(173)			(173)		1,812	1,812			
100148524	MIAMI	FL		04/12/2024		2,001		(190)			(190)		1,811	1,812		2	2
100152457	SHEPHERD	TX		05/16/2024		2,069		(256)			(256)		1,813	1,813			
100151606	MIDVALE	UT		05/10/2024		1,870		(57)			(57)		1,813	1,813			
100047949	VALLEJO	CA		11/20/2020		2,704		(892)			(892)		1,813	1,813			
100113101	LITHONIA	GA		06/29/2023		562		1,251			1,251		1,813	1,813			
100088889	HOUSTON	TX		11/15/2022		2,073		(260)			(260)		1,813	1,813			
100139049	REDWOOD CITY	CA		12/28/2023		1,815		(2)			(2)		1,813	1,813			
100159201	RALEIGH	NC		07/15/2024		1,921		(108)			(108)		1,813	1,813			
100109324	KATY	TX		06/12/2023		1,888		(75)			(75)		1,813	1,813			
100026292	RUTHER GLEN	VA		09/20/2018		1,569		244			244		1,813	1,813			
100148012	FULSHEAR	TX		04/10/2024		1,695		118			118		1,813	1,813			
100133434	STUART	FL		10/19/2023		2,048		(238)			(238)		1,810	1,813		3	3
100053675	SILVIS	IL		03/23/2021		2,072		(259)			(259)		1,813	1,813			
100112114	PORT JERVIS	NY		06/29/2023		275		1,538			1,538		1,813	1,813			
100156206	KAPAA	HI		06/20/2024		2,117		(304)			(304)		1,813	1,813			
100086925	HANOVER PARK	IL		10/24/2022		1,698		115			115		1,814	1,814			
100146705	DESERT HOT SPRINGS	CA		03/20/2024		2,132		(318)			(318)		1,814	1,814			
100027916	DULUTH	GA		10/26/2018		1,484		329			329		1,814	1,814			
100167447	MOUNTAIN HOUSE	CA		09/16/2024		2,009		(195)			(195)		1,814	1,814			
100141399	BARTLESVILLE	OK		01/30/2024		1,961		(147)			(147)		1,814	1,814			
100148548	PHOENIX	AZ		04/12/2024		2,144		(71)			(71)		2,073	1,814		(259)	(259)
100028060	DURHAM	NC		10/26/2018		1,292		522			522		1,814	1,814			
100011999	MCALLEN	TX		03/08/2017		1,579		236			236		1,814	1,814			
100134017	PHILADELPHIA	PA		10/25/2023		1,956		(141)			(141)		1,814	1,814			
100140076	OCALA	FL		01/09/2024		1,816		(2)			(2)		1,814	1,814			
100066313	INDIANAPOLIS	IN		08/02/2021		1,874		(60)			(60)		1,815	1,815			
100068814	GRAND BLANC	MI		09/01/2021		1,811		3			3		1,815	1,815			
100024843	RIVERVIEW	FL		09/20/2018		1,784		31			31		1,815	1,815			
100091168	CALDWELL	ID		01/31/2023		1,738		81			81		1,819	1,815		(4)	(4)
100136769	INDIANAPOLIS	IN		11/27/2023		1,450		365			365		1,815	1,815			
100156775	LOS ANGELES	CA		06/26/2024		1,997		(182)			(182)		1,815	1,815			
100111707	OSAGE BEACH	MO		06/29/2023		533		1,282			1,282		1,815	1,815			
100135902	LAS VEGAS	NV		11/13/2023		2,003		(188)			(188)		1,815	1,815			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132600	PLAINS TOWNSHIP	PA		11/03/2023		1,713		102			102		1,815	1,815			
100148307	LEANDER	TX		04/12/2024		1,834		(19)			(19)		1,815	1,815			
100110983	HIALEAH	FL		06/29/2023		723		1,092			1,092		1,815	1,815			
100142221	CROFTON	MD		03/15/2024		2,164		(349)			(349)		1,815	1,815			
4010067151	TRENTON	NJ		02/29/2024		1,829		(13)			(13)		1,815	1,815			
100054985	HENDERSON	KY		03/23/2021		2,433		(617)			(617)		1,816	1,816			
100137897	ORLANDO	FL		12/08/2023		2,019		(203)			(203)		1,816	1,816			
100149389	PUNTA GORDA	FL		04/24/2024		1,590		226			226		1,816	1,816			
100109845	ORLANDO	FL		06/22/2023		1,901		(85)			(85)		1,816	1,816			
100161745	NORTHLAKE	TX		07/30/2024		2,019		(203)			(203)		1,816	1,816			
100149595	HUTTO	TX		04/26/2024		1,858		(42)			(42)		1,816	1,816			
100142400	PALMDALE	CA		02/02/2024		2,027		(210)			(210)		1,817	1,817			
100148298	ALPHARETTA	GA		04/12/2024		1,953		(136)			(136)		1,817	1,817			
100142871	WAKE FOREST	NC		02/09/2024		1,969		(153)			(153)		1,817	1,817			
100135030	SUGAR HILL	GA		10/30/2023		13		1,804			1,804		1,817	1,817			
100043486	DELTONA	FL		08/13/2020		1,872		(55)			(55)		1,817	1,817			
100156505	DULUTH	GA		06/24/2024		1,927		(110)			(110)		1,817	1,817			
100064699	SAN ANTONIO	TX		07/14/2021		2,110		(293)			(293)		1,817	1,817			
100139148	NASHVILLE	TN		12/28/2023		2,064		(247)			(247)		1,817	1,817			
100133942	WATERBURY	CT		10/25/2023		2,093		(276)			(276)		1,817	1,817			
100011009	DALLAS	TX		12/23/2016		1,346		472			472		1,817	1,817			
100138842	TAMPA	FL		12/21/2023		1,999		(183)			(183)		1,816	1,817		1	1
100090718	MOUNT LAUREL TOWNSHIP	NJ		12/29/2022		1,923		(106)			(106)		1,817	1,817			
100048116	CITRUS HEIGHTS	CA		11/20/2020		2,434		(616)			(616)		1,817	1,817			
100161154	RENO	NV		07/24/2024		1,971		(154)			(154)		1,817	1,817			
100108126	JACKSONVILLE	FL		05/24/2023		1,770		48			48		1,817	1,817			
100103223	PANAMA CITY	FL		04/26/2023		1,850		(32)			(32)		1,818	1,818			
100148386	SAN DIEGO	CA		04/12/2024		2,018		(201)			(201)		1,818	1,818			
100043051	MONROE	NC		05/28/2020		1,626		192			192		1,818	1,818			
100117430	CATHEDRAL CITY	CA		07/20/2023		1,687		130			130		1,818	1,818			
100165986	SAN DIEGO	CA		09/06/2024		2,595		(777)			(777)		1,818	1,818			
100126507	MABELVALE	AR		08/30/2023		(2,369)		4,187			4,187		1,818	1,818			
100142092	SACRAMENTO	CA		02/29/2024		2,140		(322)			(322)		1,818	1,818			
100158047	COLUMBUS	OH		07/09/2024		2,231		(92)			(92)		2,139	1,819		(320)	(320)
100156551	FRIPP ISLAND	SC		06/24/2024		1,880		(62)			(62)		1,819	1,819			
100149466	MIDDLEBURG	VA		04/24/2024		1,815		4			4		1,819	1,819			
100013528	ARLINGTON	TX		05/25/2017		1,540		278			278		1,819	1,819			
100120323	HILTON HEAD ISLAND	SC		08/18/2023		2,058		(240)			(240)		1,819	1,819			
100100249	BERKELEY TOWNSHIP	NJ		03/17/2023		1,932		(113)			(113)		1,819	1,819			
100146041	BURBANK	CA		03/19/2024		1,765		54			54		1,819	1,819			
100154117	VENTURA	CA		07/11/2024		2,114		(295)			(295)		1,819	1,819			
100083326	AMSTERDAM/AMSTELVEEN	NLD		05/27/2022		1,872						(52)	1,820	1,819	(1)		(1)
100113977	AKRON	OH		06/29/2023		1,785		34			34		1,819	1,819			
100159905	MIAMI	FL		08/16/2024		2,077		(258)			(258)		1,819	1,819			
100144420	WOLFFORTH	TX		03/07/2024		1,931		(113)			(113)		1,818	1,820		1	1
100143109	VISALIA	CA		02/16/2024		1,919		(100)			(100)		1,820	1,820			
100029796	TACOMA	WA		10/26/2018		1,783		37			37		1,820	1,820			
100025255	LILBURN	GA		09/20/2018		1,674		146			146		1,820	1,820			
100053612	BUFFALO	NY		03/23/2021		2,009		(189)			(189)		1,820	1,820			
100119839	CHICAGO	IL		08/08/2023		1,936		(116)			(116)		1,820	1,820			
100151978	BROOMFIELD	CO		06/14/2024		1,966		(146)			(146)		1,820	1,820			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120578	ROUND LAKE BEACH	IL		08/18/2023		1,801		19			19		1,820	1,820			
100076128	WINSTON SALEM	NC		01/07/2022		1,973		(153)			(153)		1,820	1,820			
100157625	MASSAPEQUA	NY		06/28/2024		1,861		(41)			(41)		1,820	1,820			
100159591	CLEARWATER	FL		07/15/2024		2,130		(310)			(310)		1,820	1,820			
100044925	HOUSTON	TX		11/19/2020		2,316		(495)			(495)		1,820	1,820			
100159255	SILVERTHORNE	CO		07/15/2024		2,008		(188)			(188)		1,820	1,820			
100067827	SPRING HILL	FL		09/23/2021		2,100		(280)			(280)		1,820	1,820			
100012439	LOUISVILLE	KY		04/28/2017		1,469		351			351		1,821	1,821			
100127950	FORT WAYNE	IN		09/08/2023		1,660		160			160		1,821	1,821			
100154619	DOWNEY	CA		06/14/2024		1,912		(91)			(91)		1,821	1,821			
100114666	LAKE PARK	FL		06/29/2023		2,090		(269)			(269)		1,821	1,821			
100111517	BEDMINSTER	NJ		06/29/2023		1,066		755			755		1,821	1,821			
100151288	TRACY	CA		05/10/2024		1,903		(82)			(82)		1,821	1,821			
100168356	VERO BEACH	FL		09/25/2024		1,766		55			55		1,821	1,821			
100112493	MANSFIELD	MA		06/29/2023		974		848			848		1,821	1,821			
100117847	KATY	TX		07/20/2023		1,895		(74)			(74)		1,821	1,821			
100149385	KAUFMAN	TX		04/24/2024		1,554		268			268		1,821	1,821			
100140082	MANCHESTER	CT		01/09/2024		1,959		(138)			(138)		1,821	1,821			
100031238	DANIA	FL		03/29/2019		1,341		481			481		1,822	1,822			
100113113	DALTON	GA		06/29/2023		1,070		751			751		1,822	1,822			
100013634	WEST VALLEY CITY	UT		05/25/2017		1,891		(69)			(69)		1,822	1,822			
100155145	SANDY	UT		07/19/2024		2,042		(220)			(220)		1,822	1,822			
100077343	FRESNO	CA		01/03/2022		1,947		(124)			(124)		1,822	1,822			
100079063	NORTH PLATTE	NE		02/24/2022		1,898		(76)			(76)		1,822	1,822			
100071444	AMSTERDAM/AMSTELVEEN	NLD		09/30/2021		1,845						86	1,931	1,822	(109)		(109)
100049270	ORLANDO	FL		11/20/2020		2,338		(515)			(515)		1,823	1,823			
100063413	MULLICA HILL	NJ		07/01/2021		1,874		(51)			(51)		1,823	1,823			
100086514	PALMDALE	CA		09/30/2022		1,880		(57)			(57)		1,823	1,823			
100064766	CHATTANOOGA	TN		07/14/2021		2,062		(239)			(239)		1,823	1,823			
100127200	BALTIMORE	MD		08/30/2023		2,101		(278)			(278)		1,823	1,823			
100029317	OXON HILL	MD		10/26/2018		1,557		266			266		1,823	1,823			
100146978	DENVER	CO		03/26/2024		1,933		(111)			(111)		1,822	1,823		1	1
100148106	NORTH BRUNSWICK	NJ		04/10/2024		2,143		(319)			(319)		1,824	1,824			
100148816	JUPITER	FL		04/17/2024		1,990		(167)			(167)		1,824	1,824			
100140327	CHARLOTTESVILLE	VA		01/18/2024		1,909		(86)			(86)		1,824	1,824			
100076032	LUBBOCK	TX		01/07/2022		2,056		(232)			(232)		1,824	1,824			
100173383	RAMONA	CA		10/29/2024		1,919		(95)			(95)		1,824	1,824			
100144566	FEDERAL WAY	WA		04/26/2024		2,115		(291)			(291)		1,824	1,824			
100119902	DUNELLEN	NJ		08/10/2023		1,886		(61)			(61)		1,824	1,824			
100068086	SIOUX FALLS	SD		09/23/2021		1,948		(124)			(124)		1,824	1,824			
100127019	ALBUQUERQUE	NM		08/30/2023		1,297		674			674		1,971	1,824		(147)	(147)
100150017	GLEN ALLEN	VA		06/07/2024		2,151		(327)			(327)		1,824	1,824			
100144378	WILMINGTON	DE		03/07/2024		1,924		(101)			(101)		1,823	1,824		1	1
100076147	ESSEX	IL		01/07/2022		1,998		(174)			(174)		1,824	1,824			
100108114	BETHLEHEM	CT		05/24/2023		2,019		(194)			(194)		1,824	1,824			
100139270	ARLINGTON	TX		12/28/2023		2,074		(250)			(250)		1,824	1,824			
100131791	PALMETTO	FL		10/06/2023		2,095		(271)			(271)		1,824	1,824			
100101958	KISSIMMEE	FL		04/14/2023		2,398		(573)			(573)		1,825	1,824		(1)	(1)
100163840	WINDSOR	CO		09/27/2024		2,137		(313)			(313)		1,824	1,824			
100134051	ABSECON	NJ		10/25/2023		1,982		(157)			(157)		1,824	1,824			
100167431	BAILEY	CO		09/16/2024		1,964		(140)			(140)		1,824	1,824			

SCHEDULE B - PART 3

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100151406	ROYERSFORD	PA		05/10/2024		1,836		(11)			(11)		1,825	1,825			
100063713	ATLANTIC CITY	NJ		07/01/2021		1,781		44			44		1,825	1,825			
100047766	AURORA	CO		11/20/2020		2,190		(366)			(366)		1,824	1,825		1	1
100088395	ROCK HILL	SC		01/06/2023		2,149		(324)			(324)		1,825	1,825			
100119939	LAKE BUTLER	FL		08/10/2023		1,953		(128)			(128)		1,825	1,825			
100109093	CAIRO	NY		06/05/2023		1,891		(65)			(65)		1,825	1,825			
100155148	DENVER	CO		07/19/2024		2,111		(286)			(286)		1,825	1,825			
100101515	BAYTOWN	TX		04/26/2023		1,701		124			124		1,825	1,825			
100157758	OXNARD	CA		07/02/2024		1,935		(110)			(110)		1,825	1,825			
100114465	LONGVIEW	TX		06/29/2023		767		1,059			1,059		1,826	1,826			
100171819	FORT WORTH	TX		10/17/2024		1,718		(78)			(78)		1,640	1,826		186	186
100079047	MILWAUKEE	WI		02/24/2022		1,847		(21)			(21)		1,826	1,826			
100148508	IRVING	TX		04/12/2024		1,972		(147)			(147)		1,824	1,826		2	2
100148348	LOCKHART	TX		04/12/2024		1,555		271			271		1,826	1,826			
100148455	PENDERGRASS	GA		04/12/2024		1,499		327			327		1,826	1,826			
100164010	LAGUNA HILLS	CA		08/21/2024		2,105		(278)			(278)		1,826	1,826			
100100217	ORANGE	NJ		03/17/2023		1,982		(156)			(156)		1,826	1,826			
100130215	BALTIMORE	MD		11/15/2023		2,034		(208)			(208)		1,826	1,826			
100158705	CAPE CORAL	FL		07/10/2024		1,849		(22)			(22)		1,827	1,827			
100119842	CHICAGO	IL		08/08/2023		1,947		(120)			(120)		1,827	1,827			
100134587	GULF BREEZE	FL		10/30/2023		1,927		(100)			(100)		1,827	1,827			
100176790	RICHMOND HILL	GA		11/15/2024		2,164		(337)			(337)		1,827	1,827			
100146897	CHICAGO	IL		03/26/2024		1,901		(75)			(75)		1,825	1,827		1	1
100144610	CAPE CORAL	FL		03/13/2024		1,498		329			329		1,827	1,827			
100126850	CORDOVA	SC		08/30/2023		1,239		588			588		1,827	1,827			
100140418	KUNKLETOWN	PA		01/18/2024		2,016		(189)			(189)		1,827	1,827			
100154891	JACKSONVILLE	FL		07/19/2024		2,066		(239)			(239)		1,827	1,827			
100064737	FAYETTEVILLE	NC		07/14/2021		2,056		(228)			(228)		1,827	1,827			
100147968	PENDERGRASS	GA		04/08/2024		1,620		208			208		1,827	1,827			
100144065	TWIN FALLS	ID		03/07/2024		1,964		(136)			(136)		1,827	1,827			
100147921	ACWORTH	GA		04/08/2024		1,824		4			4		1,827	1,827			
100161997	ALPHARETTA	GA		07/31/2024		2,034		(206)			(206)		1,827	1,827			
100077565	BATAVIA	NY		01/03/2022		1,889		(61)			(61)		1,828	1,828			
100115549	INDIANAPOLIS	IN		07/19/2023		2,000		(172)			(172)		1,828	1,828			
100154524	LOS ANGELES	CA		06/14/2024		1,908		(81)			(81)		1,828	1,828			
100113098	VAN ETTEN	NY		06/29/2023		621		1,207			1,207		1,828	1,828			
100149480	MC ALLEN	TX		04/24/2024		2,019		(191)			(191)		1,828	1,828			
100075065	ALBANY	GA		12/01/2021		1,940		(112)			(112)		1,828	1,828			
100054137	LAS VEGAS	NV		03/23/2021		2,393		(564)			(564)		1,828	1,828			
100147910	POOLER	GA		04/08/2024		1,713		115			115		1,828	1,828			
100130342	OCALA	FL		09/28/2023		1,938		(109)			(109)		1,828	1,828			
100131785	LAKE ELSINORE	CA		10/06/2023		2,083		(255)			(255)		1,829	1,829			
100149180	SACRAMENTO	CA		04/22/2024		1,996		(167)			(167)		1,829	1,829			
100140741	MIRAMAR	FL		01/22/2024		1,903		(74)			(74)		1,829	1,829			
100152326	FAYETTEVILLE	AR		05/17/2024		1,495		333			333		1,829	1,829			
100150570	HENDERSON	NV		05/03/2024		1,650		179			179		1,829	1,829			
100140825	PALM DESERT	CA		03/06/2024		2,047		(218)			(218)		1,829	1,829			
100111646	WASHINGTON	DC		06/29/2023		915		914			914		1,829	1,829			
100136570	LAS VEGAS	NV		11/22/2023		1,980		(151)			(151)		1,829	1,829			
100130284	KISSIMMEE	FL		09/28/2023		1,995		(166)			(166)		1,829	1,829			
100111408	REDFORD	MI		06/29/2023		613		1,217			1,217		1,829	1,829			

SCHEDULE B - PART 3

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100140453	CLAYTON	NC		01/18/2024		1,955		(126)			(126)		1,829	1,829			
100141356	DUBLIN	CA		01/30/2024		1,906		(76)			(76)		1,830	1,830			
100138657	PEMBROKE PINES	FL		02/02/2024		2,427		(598)			(598)		1,830	1,830			
100162831	ONTARIO	CA		08/12/2024		1,865		(35)			(35)		1,830	1,830			
100108111	PASADENA	TX		05/24/2023		2,123		(294)			(294)		1,830	1,830			
100031277	SUNRISE	FL		03/29/2019		2,029		(199)			(199)		1,830	1,830			
100151264	TOMBALL	TX		05/10/2024		1,951		(121)			(121)		1,830	1,830			
100054749	VERNON HILLS	IL		03/23/2021		2,226		(398)			(398)		1,829	1,830		1	1
100117854	RUSKIN	FL		07/20/2023		2,142		(312)			(312)		1,830	1,830			
100158908	LATHROP	CA		07/12/2024		1,729		101			101		1,830	1,830			
100148555	LAKEWOOD	NJ		04/12/2024		1,883		(55)			(55)		1,828	1,830		2	2
100133816	BAKERSFIELD	CA		10/20/2023		1,886		(56)			(56)		1,830	1,830			
100139405	MONROE	NY		12/28/2023		1,912		(82)			(82)		1,830	1,830			
100127068	PHILADELPHIA	PA		08/30/2023		1,213		617			617		1,830	1,830			
100151947	WHITTIER	CA		06/14/2024		2,104		(273)			(273)		1,830	1,830			
100161309	WASHINGTON	DC		07/25/2024		1,856		(25)			(25)		1,830	1,830			
100136510	ELGIN	IL		11/20/2023		1,801		30			30		1,830	1,830			
100119765	LANSING	IL		08/08/2023		1,925		(94)			(94)		1,830	1,830			
100160978	HENDERSON	NV		07/24/2024		1,685		146			146		1,830	1,830			
100078652	MANITOWOC	WI		02/02/2022		2,266		(435)			(435)		1,830	1,830			
100047697	SUMMERTOWN	TN		11/20/2020		2,210		(378)			(378)		1,832	1,831		(2)	(2)
100031771	SEBASTIAN	FL		03/29/2019		1,181		649			649		1,831	1,831			
100147603	LOS ANGELES	CA		04/04/2024		1,962		(131)			(131)		1,831	1,831			
100142596	PHILADELPHIA	PA		02/08/2024		1,935		(104)			(104)		1,831	1,831			
100087608	HEERLEN	NLD		09/27/2022		1,927						(261)	1,666	1,831	165		165
100043837	QUEENS VILLAGE	NY		08/19/2020		2,192		(361)			(361)		1,831	1,831			
100149977	RICHMOND	TX		06/07/2024		2,047		(216)			(216)		1,831	1,831			
100108177	BOWIE	MD		05/24/2023		2,007		(176)			(176)		1,831	1,831			
100126445	SHELBY	NC		08/30/2023		1,661		170			170		1,831	1,831			
100142065	RICHMOND	TX		02/29/2024		2,027		(196)			(196)		1,831	1,831			
100119926	MIDDLE RIVER	MD		08/10/2023		1,894		(62)			(62)		1,832	1,832			
100159306	WASHINGTON TOWNSHIP	NJ		07/15/2024		1,943		(112)			(112)		1,832	1,832			
100065637	MONTGOMERY	TX		07/28/2021		2,017		(186)			(186)		1,832	1,832			
100147800	MELISSA	TX		04/08/2024		1,837		(5)			(5)		1,832	1,832			
100101548	SCRANTON	PA		04/26/2023		1,877		(45)			(45)		1,832	1,832			
100136633	WEST JORDAN	UT		11/22/2023		1,954		(123)			(123)		1,832	1,832			
4010068064	TRENTON	NJ		02/29/2024		1,949		(117)			(117)		1,832	1,832			
100054588	CALUMET CITY	IL		03/23/2021		2,288		(455)			(455)		1,832	1,832			
100083645	MIDLAND	TX		07/25/2022		2,214		(382)			(382)		1,832	1,832			
100141229	HOUSTON	TX		01/30/2024		1,967		(134)			(134)		1,832	1,832			
100133909	ROCKY HILL	CT		11/29/2023		1,707		126			126		1,833	1,833			
100158905	GRANDY	NC		07/12/2024		1,981		(148)			(148)		1,833	1,833			
100151976	CARSON	CA		06/14/2024		2,032		(199)			(199)		1,833	1,833			
100081099	MEMPHIS	TN		03/18/2022		1,704		129			129		1,833	1,833			
100110092	GALVESTON	TX		06/23/2023		1,866		(36)			(36)		1,830	1,833		3	3
100129857	BUFORD	GA		09/27/2023		2,180		(347)			(347)		1,833	1,833			
100164823	DOYLESTOWN	PA		08/26/2024		1,908		(75)			(75)		1,833	1,833			
100137802	HAMPTON	NH		12/08/2023		1,946		(113)			(113)		1,833	1,833			
100136280	GILBERT	AZ		11/20/2023		1,798		35			35		1,833	1,833			
100091004	LOS ANGELES	CA		01/31/2023		1,935		(102)			(102)		1,833	1,833			
100151495	ROUND ROCK	TX		05/10/2024		1,835		(2)			(2)		1,833	1,833			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064658	SCHENECTADY	NY		07/01/2021		1,626		207			207		1,833	1,833			
100024545	AUBURN	WA		09/20/2018		1,715		118			118		1,833	1,833			
100144364	PHILADELPHIA	PA		03/07/2024		1,944		(112)			(112)		1,832	1,833		1	1
100070916	MARSHFIELD	WI		10/01/2021		1,840		(7)			(7)		1,833	1,833			
100116548	CAMILLUS	NY		07/20/2023		1,349		484			484		1,834	1,834			
100142580	THONOTOSASSA	FL		02/08/2024		1,949		(115)			(115)		1,834	1,834			
100128388	SAN ANTONIO	TX		09/15/2023		1,837		(3)			(3)		1,834	1,834			
100088292	MYRTLE BEACH	SC		10/24/2022		1,843		(10)			(10)		1,834	1,834			
100062933	HIXSON	TN		07/01/2021		1,913		(80)			(80)		1,834	1,834			
100103413	COLUMBUS	OH		06/16/2023		2,220		(387)			(387)		1,834	1,834			
100050214	SLIDELL	LA		11/20/2020		2,318		(484)			(484)		1,834	1,834			
100165753	RIVERSIDE	CA		08/29/2024		2,158		(324)			(324)		1,834	1,834			
100133527	PLAINFIELD CITY	NJ		10/19/2023		1,961		(127)			(127)		1,834	1,834			
100133058	HOUSTON	TX		11/29/2023		208		1,626			1,626		1,834	1,834			
100090043	MIAMI GARDENS	FL		01/13/2023		2,076		(242)			(242)		1,834	1,834			
100149347	ANCHORAGE	AK		04/24/2024		1,940		(106)			(106)		1,834	1,834			
100141364	WILMINGTON	NC		01/30/2024		1,759		75			75		1,834	1,834			
100147126	COLORADO SPRINGS	CO		05/08/2024		1,798		37			37		1,835	1,835			
100101129	HARTFORD	CT		04/28/2023		2,045		(211)			(211)		1,835	1,835			
100071508	CORPUS CHRISTI	TX		10/19/2021		1,991		(157)			(157)		1,834	1,835		1	1
100144203	MOUNT HOLLY	NC		03/07/2024		1,974		(139)			(139)		1,835	1,835			
100148488	BARNETT	MO		04/12/2024		1,961		(127)			(127)		1,834	1,835		2	2
100132478	DAPHNE	AL		11/03/2023		1,858		(22)			(22)		1,835	1,835			
100076045	CORPUS CHRISTI	TX		01/07/2022		2,081		(245)			(245)		1,835	1,835			
100164685	MESA	AZ		08/23/2024		1,887		(52)			(52)		1,835	1,835			
100113680	MINERAL RIDGE	OH		06/29/2023		1,063		772			772		1,835	1,835			
100152662	SEWICKLEY	PA		05/17/2024		1,906		(72)			(72)		1,834	1,836		2	2
100139542	TEMPLE HILLS	MD		12/28/2023		2,020		(185)			(185)		1,836	1,836			
100148349	FRESNO	TX		04/12/2024		1,628		208			208		1,836	1,836			
100150572	HENDERSON	NV		05/03/2024		1,756		79			79		1,836	1,836			
100047734	HICKORY	NC		11/20/2020		2,386		(551)			(551)		1,836	1,836			
100141165	LAKEWOOD	NJ		01/30/2024		1,928		(92)			(92)		1,836	1,836			
100012644	MIAMI	FL		05/25/2017		1,391		445			445		1,836	1,836			
100154188	FRANKLIN	TN		07/11/2024		2,080		(244)			(244)		1,836	1,836			
100156430	ESCONDIDO	CA		06/24/2024		2,016		(180)			(180)		1,836	1,836			
100054585	ADAMSVILLE	AL		03/23/2021		1,797		39			39		1,836	1,836			
100155278	SACRAMENTO	CA		07/19/2024		1,900		(64)			(64)		1,836	1,836			
100066855	MIDDLEPOINT	NY		08/02/2021		1,826		10			10		1,836	1,836			
100068592	HAARLEM	NLD		08/30/2021		1,852						118	1,970	1,836	(133)		(133)
100156188	LAS VEGAS	NV		06/20/2024		2,077		(241)			(241)		1,837	1,837			
100088973	KISSIMMEE	FL		11/15/2022		2,034		(197)			(197)		1,837	1,837			
100071738	PALMERTON	PA		10/14/2021		2,112		(275)			(275)		1,837	1,837			
100030453	BALTIMORE	MD		12/20/2018		1,924		(87)			(87)		1,837	1,837			
4010061658	BALTIMORE	MD		01/10/2024		2,012		(175)			(175)		1,837	1,837			
100028042	LAND O LAKES	FL		10/26/2018		1,717		120			120		1,837	1,837			
100014497	TICKFAW	LA		09/27/2017		1,245		592			592		1,837	1,837			
100069161	OCALA	FL		09/01/2021		1,865		(28)			(28)		1,837	1,837			
100146202	GRAND JUNCTION	CO		03/19/2024		1,965		(128)			(128)		1,837	1,837			
100174512	WINTER GARDEN	FL		10/31/2024		1,766		71			71		1,837	1,837			
100115210	TAMPA	FL		07/17/2023		1,926		(89)			(89)		1,837	1,837			
100081110	FLORISSANT	MO		03/18/2022		1,738		99			99		1,837	1,837			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120572	FRESNO	CA		08/18/2023		1,974		(137)			(137)		1,837	1,837			
100043887	CHEEKTOWAGA	NY		08/19/2020		1,824		13			13		1,837	1,837			
100135699	DECATUR	GA		11/09/2023		2,149		(312)			(312)		1,838	1,838			
100014451	DURHAM	ME		09/27/2017		1,600		238			238		1,838	1,838			
100156906	ASBURY PARK	NJ		06/27/2024		1,926		(88)			(88)		1,838	1,838			
100150591	WESTON	TX		05/03/2024		1,793		45			45		1,838	1,838			
100141872	WEBSTER	TX		03/27/2024		1,843		(5)			(5)		1,838	1,838			
100112267	CASPER	WY		06/29/2023		797		1,041			1,041		1,838	1,838			
100054563	GALLOWAY	NJ		03/23/2021		2,265		(427)			(427)		1,838	1,838			
100079536	CLAYTON	GA		04/08/2022		2,279		(441)			(441)		1,838	1,838			
100139301	SAN FRANCISCO	CA		12/28/2023		1,931		(93)			(93)		1,838	1,838			
100030666	CLAYTON	NC		04/09/2019		1,443		395			395		1,838	1,838			
100135894	DALLAS	TX		11/13/2023		1,858		(20)			(20)		1,838	1,838			
100025618	COACHELLA	CA		09/20/2018		1,637		201			201		1,838	1,838			
100074911	LIZELLA	GA		12/01/2021		1,850		(12)			(12)		1,838	1,838			
100077666	MORRILL	NE		01/03/2022		1,932		(93)			(93)		1,839	1,839			
100054150	AMELIA COURT HOUSE	VA		03/23/2021		2,897		(1,058)			(1,058)		1,839	1,839			
100113154	COCONUT CREEK	FL		06/29/2023		1,759		80			80		1,839	1,839			
100025551	LAS VEGAS	NV		09/20/2018		1,631		208			208		1,839	1,839			
100120203	SOUTHINGTON	CT		08/18/2023		1,950		(111)			(111)		1,839	1,839			
100010744	MT MORRIS	MI		12/23/2016		2,032		(193)			(193)		1,839	1,839			
403051775	NEWFIELD	NJ		11/04/2024		8,688		(6,848)			(6,848)		1,840	1,840			
100092011	TRENTON	NJ		02/09/2023		1,940		(100)			(100)		1,840	1,840			
100149426	PENDERGRASS	GA		04/24/2024		1,663		176			176		1,840	1,840			
100147772	MURFREESBORO	TN		04/08/2024		2,014		(174)			(174)		1,840	1,840			
100103598	BURBANK	IL		05/08/2023		2,020		(180)			(180)		1,840	1,840			
100144144	MURRAY	UT		03/07/2024		1,913		(72)			(72)		1,840	1,840			
100144022	GAITHERSBURG	MD		03/07/2024		1,837		3			3		1,840	1,840			
100120875	SANTA ANA	CA		08/28/2023		1,959		(119)			(119)		1,840	1,840			
100136760	SHARON HILL	PA		11/27/2023		1,920		(79)			(79)		1,840	1,840			
100136966	DURHAM	NC		11/28/2023		1,912		(72)			(72)		1,840	1,840			
100142074	CYPRESS	TX		02/29/2024		2,018		(178)			(178)		1,840	1,840			
100102064	SACRAMENTO	CA		04/14/2023		1,917		(76)			(76)		1,841	1,841			
100164042	WESTON	FL		08/21/2024		2,137		(296)			(296)		1,841	1,841			
100148579	MARY ESTHER	FL		04/12/2024		1,994		(154)			(154)		1,839	1,841		2	2
100111723	WILMINGTON	DE		06/29/2023		362		1,479			1,479		1,841	1,841			
100137409	BONAIRE	GA		01/11/2024		2,142		(301)			(301)		1,841	1,841			
100151055	FAYETTEVILLE	AR		05/08/2024		1,586		255			255		1,841	1,841			
100143969	ALLEN	TX		02/29/2024		1,886		(45)			(45)		1,841	1,841			
100141351	AUBREY	TX		01/30/2024		1,928		(87)			(87)		1,841	1,841			
100102041	PARKVILLE	MD		04/14/2023		1,938		(97)			(97)		1,841	1,841			
100134813	HIDEAWAY	TX		10/30/2023		2,068		(226)			(226)		1,841	1,841			
100053847	TEMPLETON	MA		03/23/2021		2,282		(440)			(440)		1,841	1,841			
100029401	PERRIS	CA		10/26/2018		1,387		454			454		1,841	1,841			
100136886	PALM COAST	FL		11/27/2023		1,658		184			184		1,841	1,841			
100145864	MINEOLA	NY		03/15/2024		2,234		(392)			(392)		1,841	1,841			
100162074	BEND	OR		07/31/2024		1,904		(63)			(63)		1,842	1,842			
100133050	DORAL	FL		11/29/2023		1,938		(96)			(96)		1,842	1,842			
100061184	INDEPENDENCE	MO		06/01/2021		1,823		19			19		1,842	1,842			
100114181	LAKELAND	FL		06/29/2023		1,436		406			406		1,842	1,842			
100149776	SOUTH FALLSBURG	NY		04/26/2024		1,941		(99)			(99)		1,842	1,842			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047512	SMYRNA	GA		11/20/2020		2,598		(756)			(756)		1,842	1,842			
100152311	FELTON	DE		05/17/2024		1,360		482			482		1,842	1,842			
100147714	DURHAM	NC		04/05/2024		1,998		(156)			(156)		1,842	1,842			
100077608	TALLAPOOSA	GA		01/03/2022		1,953		(111)			(111)		1,842	1,842			
100146621	FORT WASHINGTON	MD		03/20/2024		1,865		(23)			(23)		1,842	1,842			
100148095	CHARLOTTE	NC		04/10/2024		1,829		13			13		1,842	1,842			
100025600	CORDOVA	TN		09/20/2018		1,528		315			315		1,842	1,842			
100153673	SARASOTA	FL		05/31/2024		2,000		(158)			(158)		1,842	1,842			
100063607	BARNESVILLE	GA		07/01/2021		1,898		(56)			(56)		1,842	1,842			
100049625	JACKSONVILLE	FL		11/20/2020		2,360		(518)			(518)		1,842	1,842			
100150973	WILMINGTON	DE		05/08/2024		1,981		(139)			(139)		1,842	1,842			
100148448	FRONT ROYAL	VA		04/12/2024		2,013		(170)			(170)		1,842	1,842			
100141310	KATY	TX		01/30/2024		1,980		(138)			(138)		1,842	1,842			
100139046	DEERFIELD BEACH	FL		12/22/2023		1,858		(16)			(16)		1,843	1,843			
100142385	RAHWAY	NJ		03/15/2024		1,989		(146)			(146)		1,843	1,843			
100101971	DELRAY BEACH	FL		04/14/2023		2,192		(349)			(349)		1,843	1,843			
100089275	ROSENBERG	TX		01/26/2023		2,468		(626)			(626)		1,843	1,843			
100171273	VANCOUVER	WA		10/16/2024		1,899		(56)			(56)		1,843	1,843			
100120409	LAKE FOREST	CA		08/18/2023		1,828		14			14		1,843	1,843			
100076260	ANTIOCH	IL		01/07/2022		1,960		(117)			(117)		1,843	1,843			
100153008	HIGHLAND BEACH	FL		06/27/2024		2,139		(296)			(296)		1,843	1,843			
100092002	FRANKLIN	OH		02/09/2023		(18,685)		1,739			1,739		(16,946)	1,843		18,789	18,789
100044409	BALTIMORE	MD		11/19/2020		2,307		(464)			(464)		1,843	1,843			
100078231	HURON	OH		02/10/2022		2,227		(384)			(384)		1,843	1,843			
100049714	AURORA	IL		11/20/2020		1,453		391			391		1,843	1,843			
100153169	HIALEAH	FL		05/30/2024		1,833		8			8		1,841	1,843		2	2
100012257	LOUISVILLE	KY		04/28/2017		826		1,017			1,017		1,843	1,843			
100136263	TONEY	AL		11/20/2023		1,786		57			57		1,843	1,843			
100031096	ALTAMONTE SPRINGS	FL		03/29/2019		1,752		92			92		1,844	1,844			
100126476	THONOTOSASSA	FL		08/30/2023		1,166		678			678		1,844	1,844			
100139928	NETHERLANDS	NLD		12/28/2023		1,887						4	1,891	1,844	(47)		(47)
100055004	ROANOKE	VA		03/23/2021		3,017		(1,173)			(1,173)		1,844	1,844			
100024459	VISTA	CA		09/20/2018		1,941		(97)			(97)		1,844	1,844			
100064730	SANTA ANA	CA		07/14/2021		2,118		(274)			(274)		1,844	1,844			
100017693	LEHIGH ACRES	FL		04/26/2018		1,717		127			127		1,844	1,844			
100138096	DAMASCUS	MD		12/13/2023		1,921		(76)			(76)		1,845	1,845			
100141701	OAK POINT	TX		01/30/2024		2,208		(363)			(363)		1,845	1,845			
100050101	CHATSWORTH	CA		11/20/2020		1,787		58			58		1,845	1,845			
100013476	BAKERSFIELD	CA		05/25/2017		1,172		673			673		1,845	1,845			
100147564	BOYNTON BEACH	FL		04/03/2024		2,110		(265)			(265)		1,845	1,845			
100139950	NEW BRAUNFELS	TX		01/09/2024		1,946		(101)			(101)		1,845	1,845			
100143281	BEL AIRE	KS		02/16/2024		1,981		(136)			(136)		1,845	1,845			
100147664	HENDERSON	NV		04/04/2024		2,194		(349)			(349)		1,845	1,845			
100127677	MASTIC	NY		09/08/2023		1,969		(123)			(123)		1,845	1,845			
100165729	LAREDO	TX		08/29/2024		2,082		(236)			(236)		1,845	1,845			
100146102	PALM BAY	FL		03/19/2024		2,069		(223)			(223)		1,846	1,846			
100143277	LEANDER	TX		02/16/2024		2,012		(167)			(167)		1,846	1,846			
100148062	WYLIE	TX		04/10/2024		2,213		(367)			(367)		1,846	1,846			
100146583	NEW BEDFORD	MA		03/20/2024		1,842		4			4		1,846	1,846			
100116875	CONWAY	AR		07/20/2023		1,473		372			372		1,846	1,846			
100133073	NEWARK	DE		11/29/2023		1,062		783			783		1,846	1,846			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136307	ALANSON	MI		11/20/2023		1,876		(30)			(30)		1,846	1,846			
100127504	HOUSTON	TX		09/08/2023		1,887		(41)			(41)		1,846	1,846			
100160140	KENNEWICK	WA		07/17/2024		1,968		(125)			(125)		1,843	1,846		3	3
100142117	SIMPSONVILLE	SC		02/29/2024		1,917		(70)			(70)		1,846	1,846			
100144263	PHILADELPHIA	PA		03/08/2024		1,847							1,847	1,847			
100136255	RICHLANDS	NC		11/20/2023		1,720		127			127		1,847	1,847			
100167085	NATIONAL CITY	CA		09/13/2024		2,053		(206)			(206)		1,847	1,847			
100137644	FORT WORTH	TX		12/08/2023		1,919		(72)			(72)		1,847	1,847			
100029820	GORDON	GA		10/26/2018		1,473		374			374		1,847	1,847			
100100197	ATLANTA	GA		03/17/2023		1,937		(89)			(89)		1,847	1,847			
100156606	DUNEDIN	FL		06/24/2024		2,037		(190)			(190)		1,847	1,847			
100161543	JACKSON	NJ		07/30/2024		2,012		(167)			(167)		1,844	1,847		3	3
100149585	LEANDER	TX		04/26/2024		1,930		(83)			(83)		1,847	1,847			
100048498	MIAMI	FL		11/20/2020		2,712		(865)			(865)		1,847	1,847			
100112143	JUSTIN	TX		06/29/2023		428		1,419			1,419		1,847	1,847			
100061126	GARDENDALE	AL		06/01/2021		1,829		18			18		1,848	1,848			
100061916	NORTH EAST	PA		07/01/2021		1,868		(21)			(21)		1,848	1,848			
100156782	OAK HILLS	CA		06/26/2024		2,031		(183)			(183)		1,848	1,848			
100115446	ESSEX	MD		07/17/2023		2,197		(349)			(349)		1,848	1,848			
100138369	NEW HAVEN	CT		12/18/2023		1,926		(78)			(78)		1,848	1,848			
100127961	PORTLAND	TN		09/08/2023		1,780		68			68		1,848	1,848			
100155623	MYRTLE BEACH	SC		06/18/2024		2,241		(393)			(393)		1,848	1,848			
100100879	PHOENIX	AZ		04/28/2023		1,871		(23)			(23)		1,848	1,848			
100133342	LIVE OAK	TX		11/29/2023		1,892		(44)			(44)		1,848	1,848			
100110120	CHATTAHOOCHEE HILLS	GA		06/23/2023		1,878		(29)			(29)		1,848	1,848			
100151033	MONROE	NC		05/08/2024		1,623		225			225		1,848	1,848			
100144243	WESTERVILLE	OH		03/08/2024		2,221		(373)			(373)		1,848	1,848			
100054658	WESTFIELD	NJ		03/23/2021		2,127		(278)			(278)		1,848	1,848			
100148300	MILLTOWN	NJ		04/12/2024		1,986		(138)			(138)		1,848	1,848			
100081239	GRAND BLANC	MI		03/18/2022		1,741		107			107		1,849	1,849			
100147178	PAHRUMP	NV		03/28/2024		1,927		(79)			(79)		1,849	1,849			
100049936	BOTHELL	WA		11/20/2020		2,830		(977)			(977)		1,852	1,849		(3)	(3)
100117654	HOUSTON	TX		07/20/2023		1,836		12			12		1,849	1,849			
100163267	SONOMA	CA		08/13/2024		1,991		(142)			(142)		1,849	1,849			
100013991	CREST HILL	IL		05/25/2017		1,590		259			259		1,849	1,849			
100148036	KANNAPOLIS	NC		04/10/2024		1,641		207			207		1,849	1,849			
100146954	TOOELE	UT		03/26/2024		1,796		(156)			(156)		1,640	1,849		209	209
100152447	VIRGINIA BEACH	VA		05/17/2024		1,915		(66)			(66)		1,849	1,849			
100148194	CHARLOTTE	NC		04/12/2024		1,998		(149)			(149)		1,849	1,849			
100163595	KIHEI	HI		08/15/2024		2,165		(316)			(316)		1,849	1,849			
100111603	BESSEMER	AL		06/29/2023		825		1,025			1,025		1,849	1,849			
100128757	PORTLAND	OR		09/21/2023		2,237		(388)			(388)		1,849	1,849			
100031774	OROVILLE	CA		03/29/2019		1,642		208			208		1,850	1,850			
100137187	CEDAR SPRINGS	MI		11/28/2023		2,015		(166)			(166)		1,850	1,850			
100129780	HOLYOKE	MA		09/27/2023		2,158		(308)			(308)		1,850	1,850			
100113653	PINE BLUFF	AR		06/29/2023		1,715		135			135		1,850	1,850			
100013629	OCEAN VIEW	HI		05/25/2017		1,774		76			76		1,850	1,850			
100048589	BROOKLYN	NY		11/20/2020		3,372		(1,522)			(1,522)		1,850	1,850			
100149853	ATLANTA	GA		04/29/2024		1,827		23			23		1,850	1,850			
100126739	MELFA	VA		08/30/2023		1,300		550			550		1,850	1,850			
100164485	SENECA	SC		08/21/2024		1,986		(135)			(135)		1,850	1,850			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111712	UPPER DARBY	PA		06/29/2023		1,676		175			175		1,850	1,850			
100152782	HESPERIA	CA		05/22/2024		1,929		(78)			(78)		1,851	1,851			
100130131	NETHERLANDS	NLD		09/26/2023		1,905						(81)	1,824	1,851	26		26
100078962	ARDMORE	OK		02/24/2022		1,897		(46)			(46)		1,851	1,851			
100053489	BROOKLYN	NY		03/23/2021		2,383		(532)			(532)		1,851	1,851			
100112044	MILWAUKEE	WI		06/29/2023		454		1,397			1,397		1,851	1,851			
100025325	PUYALLUP	WA		09/20/2018		1,583		267			267		1,851	1,851			
100043441	CENTRAL SQUARE	NY		08/13/2020		1,119		731			731		1,851	1,851			
100150506	NAPLES	FL		05/03/2024		1,759		92			92		1,851	1,851			
100119817	HAZEL CREST	IL		08/08/2023		1,981		(130)			(130)		1,851	1,851			
100138687	BAKERSFIELD	CA		02/02/2024		2,366		(515)			(515)		1,851	1,851			
100153151	NORRISTOWN	PA		05/28/2024		1,320		532			532		1,851	1,851			
100155890	CARLSBAD	CA		06/17/2024		1,928		(79)			(79)		1,849	1,851		2	2
100126805	BLUE ISLAND	IL		08/30/2023		1,024		827			827		1,851	1,851			
100150826	DOYLESTOWN	PA		05/08/2024		2,029		(177)			(177)		1,852	1,852			
100168366	KENNESAW	GA		09/25/2024		1,970		(118)			(118)		1,852	1,852			
100152518	FEDERAL WAY	WA		05/17/2024		1,960		(110)			(110)		1,850	1,852		2	2
100030884	CHARLOTTE	NC		04/09/2019		1,177		675			675		1,852	1,852			
100146985	ORMOND BEACH	FL		03/26/2024		1,867		(16)			(16)		1,851	1,852		1	1
100111845	SPRINGFIELD GARDENS	NY		06/29/2023		1,516		336			336		1,852	1,852			
100143097	BAKERSFIELD	CA		02/16/2024		1,956		(104)			(104)		1,852	1,852			
100113237	PENSACOLA	FL		06/29/2023		1,416		436			436		1,852	1,852			
100142724	HAINES CITY	FL		02/08/2024		1,977		(125)			(125)		1,852	1,852			
100159678	ORLANDO	FL		08/23/2024		2,049		(197)			(197)		1,852	1,852			
100151846	DAVIE	FL		05/10/2024		1,836		16			16		1,852	1,852			
100103563	TAMPA	FL		05/08/2023		1,858		(6)			(6)		1,852	1,852			
100152380	STOCKTON	CA		05/17/2024		1,957		(104)			(104)		1,852	1,852			
100011891	CHICAGO	IL		03/08/2017		958		895			895		1,852	1,852			
100026098	PATTERSON	NY		09/20/2018		715		1,138			1,138		1,853	1,853			
100089209	MUNDELEIN	IL		11/18/2022		1,809		45			45		1,854	1,853		(2)	(2)
100087329	MYRTLE BEACH	SC		10/25/2022		1,743		110			110		1,853	1,853			
100147886	TROUTMAN	NC		04/08/2024		1,853							1,853	1,853			
100174091	INLET BEACH	FL		10/31/2024		1,745		107			107		1,853	1,853			
100138713	MAPLETON	UT		02/02/2024		2,009		(157)			(157)		1,853	1,853			
100161539	BELGRADE	MT		07/30/2024		1,984		(133)			(133)		1,851	1,853		2	2
100130182	OMAHA	NE		11/15/2023		2,145		(292)			(292)		1,853	1,853			
100013965	SAINT PAUL	MN		05/25/2017		1,529		324			324		1,853	1,853			
100139740	UNITED KINGDOM	GBR		12/18/2023		1,842						(15)	1,827	1,853	26		26
100099988	EDMONDS	WA		03/28/2023		2,183		(330)			(330)		1,853	1,853			
100099796	BARNEGAT	NJ		02/28/2023		2,015		(162)			(162)		1,853	1,853			
100162473	PLACERVILLE	CA		08/07/2024		2,058		(204)			(204)		1,853	1,853			
100134939	GLASSBORO	NJ		10/30/2023		1,146		708			708		1,853	1,853			
100173949	MILPITAS	CA		10/31/2024		64		1,790			1,790		1,854	1,854			
100136998	COLUMBUS	OH		11/28/2023		1,903		(49)			(49)		1,854	1,854			
100135762	ATLANTA	GA		11/10/2023		1,992		(138)			(138)		1,854	1,854			
4010064485	MILWAUKEE	WI		01/10/2024		2,060		(206)			(206)		1,854	1,854			
100142528	PHOENIXVILLE	PA		02/08/2024		1,951		(97)			(97)		1,854	1,854			
100148434	FLORESVILLE	TX		04/12/2024		1,460		394			394		1,854	1,854			
100046365	PINNACLE	NC		11/25/2020		2,272		(417)			(417)		1,854	1,854			
100138819	LAREDO	TX		12/21/2023		1,929		(75)			(75)		1,854	1,854			
100174691	EAST QUOGUE	NY		10/31/2024		1,809		45			45		1,854	1,854			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013479	MIRAMAR	FL		05/25/2017		1,775		79			79		1,854	1,854			
100154849	BROOKLYN	NY		07/19/2024		1,964		(109)			(109)		1,854	1,854			
100149816	SANTA CLARITA	CA		04/29/2024		1,955		(101)			(101)		1,855	1,855			
100139206	EDMOND	OK		12/28/2023		442		1,413			1,413		1,855	1,855			
100141424	LAS VEGAS	NV		01/30/2024		1,912		(57)			(57)		1,855	1,855			
100158591	FALLS CHURCH	VA		07/10/2024		2,031		(176)			(176)		1,855	1,855			
100148549	OLYMPIA	WA		04/12/2024		2,022		(169)			(169)		1,853	1,855		2	2
100139373	WATERBURY	CT		12/28/2023		2,048		(193)			(193)		1,855	1,855			
100136412	JAMESTOWN	TN		11/20/2023		1,859		(4)			(4)		1,855	1,855			
4010085754	MASTIC BEACH	NY		09/27/2024		2,008		(153)			(153)		1,855	1,855			
100143202	SAN ANTONIO	TX		02/16/2024		1,872		(16)			(16)		1,855	1,855			
100143165	NORFOLK	VA		02/16/2024		1,975		(120)			(120)		1,855	1,855			
100142584	GOOCHLAND	VA		02/08/2024		2,019		(164)			(164)		1,855	1,855			
100138685	KISSIMMEE	FL		02/02/2024		2,083		(228)			(228)		1,855	1,855			
100060767	SNOW CAMP	NC		06/01/2021		1,835		20			20		1,855	1,855			
100044208	BOWIE	MD		08/19/2020		1,597		258			258		1,855	1,855			
100153969	CARSON	CA		06/05/2024		1,948		(92)			(92)		1,856	1,856			
100013746	PORT ST LUCIE	FL		05/25/2017		1,731		125			125		1,856	1,856			
100138712	SAN TAN VALLEY	AZ		02/02/2024		2,013		(157)			(157)		1,856	1,856			
100147709	FAIRFIELD	CA		04/05/2024		2,064		(208)			(208)		1,856	1,856			
100140604	LITITZ	PA		01/19/2024		1,920		(64)			(64)		1,856	1,856			
100153408	STATEN ISLAND	NY		05/30/2024		1,964		(107)			(107)		1,856	1,856			
100134319	HOUSTON	TX		10/27/2023		2,202		(346)			(346)		1,856	1,856			
100127930	CLARKSVILLE	TN		09/08/2023		1,700		156			156		1,856	1,856			
100026130	SPRING HILL	FL		09/20/2018		1,649		207			207		1,856	1,856			
100000358	GARNER	NC		09/27/2016		1,281		576			576		1,857	1,857			
100130187	HOUSTON	TX		11/15/2023		2,588		(731)			(731)		1,857	1,857			
100143989	LAGUNA NIGUEL	CA		02/29/2024		1,875		(18)			(18)		1,857	1,857			
100153286	PHOENIX	AZ		05/30/2024		1,881		(24)			(24)		1,857	1,857			
100142675	GLASSBORO	NJ		02/08/2024		1,993		(136)			(136)		1,857	1,857			
100148063	NEW YORK	NY		04/10/2024		2,282		(424)			(424)		1,857	1,857			
100148585	SURPRISE	AZ		04/12/2024		1,959		(103)			(103)		1,856	1,857		2	2
100054936	CHICAGO	IL		03/23/2021		2,374		(517)			(517)		1,857	1,857			
100146146	WILDER	ID		03/19/2024		2,044		(187)			(187)		1,857	1,857			
100017126	ALIQUIPPA	PA		04/26/2018		967		890			890		1,857	1,857			
100138798	BALTIMORE	MD		12/21/2023		1,991		(134)			(134)		1,857	1,858		1	1
100101776	NORTH CHARLESTON	SC		03/31/2023		1,946		(88)			(88)		1,858	1,858			
100160600	SOUTH PASADENA	CA		07/19/2024		1,941		(83)			(83)		1,858	1,858			
100146926	FRESNO	CA		03/26/2024		1,952		(95)			(95)		1,856	1,858		1	1
100075128	ALBANY	GA		12/01/2021		1,918		(60)			(60)		1,858	1,858			
100112682	ALTAMONTE SPRINGS	FL		06/29/2023		468		1,390			1,390		1,858	1,858			
100143614	ELIZABETH	NJ		02/21/2024		2,050		(192)			(192)		1,858	1,858			
100091566	LITTLEROCK	CA		03/07/2023		2,186		(328)			(328)		1,858	1,858			
100043964	PALM COAST	FL		08/19/2020		2,286		(428)			(428)		1,858	1,858			
100112052	DADEVILLE	AL		06/29/2023		2,033		(175)			(175)		1,858	1,858			
100168002	MORRISTOWN	NJ		09/20/2024		2,037		(178)			(178)		1,859	1,859			
100053458	HENRYETTA	OK		03/23/2021		2,239		(380)			(380)		1,859	1,859			
100141288	YANTIS	TX		01/30/2024		2,259		(400)			(400)		1,859	1,859			
100045939	GRAND RAPIDS	MI		11/25/2020		1,933		(74)			(74)		1,859	1,859			
100160153	AUSTIN	TX		07/17/2024		1,872		(13)			(13)		1,859	1,859			
100140001	ACWORTH	GA		01/09/2024		2,023		(164)			(164)		1,859	1,859			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137326	WEBSTER	MA		12/01/2023		1,958		(99)			(99)		1,859	1,859			
100140122	MIDDLE RIVER	MD		01/09/2024		1,923		(64)			(64)		1,859	1,859			
100134303	KENNER	LA		10/27/2023		2,149		(290)			(290)		1,859	1,859			
100047853	SHERRILLS FORD	NC		11/20/2020		2,337		(478)			(478)		1,859	1,859			
100146675	HIGHLAND LAKES	NJ		03/20/2024		2,136		(276)			(276)		1,859	1,859			
100119067	LAS VEGAS	NV		07/27/2023		2,112		(253)			(253)		1,859	1,859			
100140997	EFFORT	PA		02/20/2024		2,105		(245)			(245)		1,859	1,859			
100114105	BONDUEL	WI		06/29/2023		1,746		113			113		1,860	1,860			
100140363	RALEIGH	NC		01/18/2024		2,050		(191)			(191)		1,860	1,860			
100152706	DURHAM	NC		05/17/2024		1,501		358			358		1,858	1,860		2	2
100156400	BERKELEY	CA		06/24/2024		1,985		(126)			(126)		1,860	1,860			
100011409	SAINT LOUIS	MO		12/23/2016		1,950		(90)			(90)		1,860	1,860			
100110102	GULFPORT	FL		06/23/2023		1,969		(107)			(107)		1,862	1,860		(2)	(2)
100028995	SUSANVILLE	CA		10/26/2018		1,674		186			186		1,860	1,860			
4010053289	BUFFALO	NY		08/24/2023		2,085		(224)			(224)		1,860	1,860			
100079376	BANNER ELK	NC		03/17/2022		2,106		(245)			(245)		1,861	1,861			
100142808	GREENFIELD	MA		02/08/2024		2,025		(164)			(164)		1,861	1,861			
100149465	NAZARETH	PA		04/24/2024		1,785		76			76		1,861	1,861			
100148589	KANSAS CITY	MO		04/12/2024		2,002		(142)			(142)		1,859	1,861		2	2
100044177	LONGWOOD	FL		08/19/2020		1,742		119			119		1,861	1,861			
100162622	GRANITE BAY	CA		08/12/2024		2,029		(168)			(168)		1,861	1,861			
100142732	OCEAN VIEW	DE		02/08/2024		1,973		(112)			(112)		1,861	1,861			
100114295	GLENDALE	AZ		06/29/2023		624		1,237			1,237		1,861	1,861			
100162995	LAGUNA HILLS	CA		08/12/2024		2,005		(144)			(144)		1,861	1,861			
100090049	KENNESAW	GA		01/13/2023		2,209		(347)			(347)		1,861	1,861			
100151206	GAINESVILLE	FL		05/10/2024		1,778		83			83		1,861	1,861			
100144356	SACRAMENTO	CA		03/07/2024		2,022		(162)			(162)		1,860	1,862		1	1
100152709	AVONDALE	AZ		05/17/2024		1,580		280			280		1,860	1,862		2	2
100054908	SPARTANSBURG	PA		03/23/2021		1,979		(118)			(118)		1,861	1,862		1	1
100150193	HAZLET	NJ		04/30/2024		2,128		(266)			(266)		1,862	1,862			
100119808	EAST CHICAGO	IN		08/08/2023		1,954		(92)			(92)		1,862	1,862			
100167143	CHICAGO	IL		09/13/2024		1,912		(50)			(50)		1,862	1,862			
100150967	SUGAR GROVE	NC		05/08/2024		1,937		(76)			(76)		1,862	1,862			
100140566	MILLSBORO	DE		01/19/2024		2,169		(307)			(307)		1,862	1,862			
100143203	SAN ANTONIO	TX		02/16/2024		1,879		(17)			(17)		1,862	1,862			
100128387	TALLAHASSEE	FL		09/15/2023		2,239		(377)			(377)		1,862	1,862			
100134292	PHOENIX	AZ		10/27/2023		1,987		(125)			(125)		1,862	1,862			
100137075	ATLANTA	GA		11/28/2023		1,824		38			38		1,862	1,862			
100062049	RICHLAND	MO		07/01/2021		1,944		(82)			(82)		1,862	1,862			
100064722	BRADLEY	ME		07/14/2021		2,132		(270)			(270)		1,862	1,862			
100046585	BLOOMFIELD	CT		11/25/2020		414		1,448			1,448		1,862	1,862			
100112947	CLEVELAND	OK		06/29/2023		1,783		79			79		1,862	1,862			
100138835	MIDDLEVILLE	MI		12/21/2023		2,132		(111)			(111)		2,021	1,862		(159)	(159)
100140554	ALBRIGHTSVILLE	PA		01/19/2024		2,215		(352)			(352)		1,863	1,863			
100117812	WASHINGTON	NC		07/20/2023		1,769		94			94		1,863	1,863			
100144593	HUTTO	TX		03/13/2024		2,162		(299)			(299)		1,863	1,863			
100174136	VIRGINIA BEACH	VA		10/31/2024		1,654		209			209		1,863	1,863			
100161000	CAMDENTON	MO		07/24/2024		1,947		(84)			(84)		1,863	1,863			
100146996	BYRAM TWP	NJ		03/27/2024		1,900		(36)			(36)		1,863	1,863			
100151043	FORT WORTH	TX		05/08/2024		1,651		212			212		1,863	1,863			
100110919	ELKHART	IN		06/29/2023		2,138		(275)			(275)		1,863	1,863			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153611	CAPE CORAL	FL		05/31/2024		1,978		(115)			(115)		1,863	1,863			
100154658	BUCKEYE	AZ		07/19/2024		2,209		(345)			(345)		1,864	1,864			
100126416	FORT LAUDERDALE	FL		08/30/2023		1,968		(104)			(104)		1,864	1,864			
100160949	IRVINE	CA		07/24/2024		2,091		(227)			(227)		1,864	1,864			
100112032	MILWAUKEE	WI		06/29/2023		678		1,185			1,185		1,864	1,864			
100012716	MIAMI GARDENS	FL		05/25/2017		1,368		495			495		1,864	1,864			
100103106	MEDFORD	NY		04/21/2023		2,029		(165)			(165)		1,864	1,864			
100134350	TYLER	TX		10/27/2023		2,143		(279)			(279)		1,864	1,864			
100064900	WHITING	IN		07/14/2021		2,061		(197)			(197)		1,864	1,864			
100144583	RIVERSIDE	CA		04/26/2024		2,202		(339)			(339)		1,864	1,864			
100135890	STOCKTON	CA		11/13/2023		1,915		(51)			(51)		1,864	1,864			
100149942	RIO RANCHO	NM		06/07/2024		1,899		(35)			(35)		1,864	1,864			
100147031	SUNSET BEACH	NC		03/27/2024		1,901		(36)			(36)		1,864	1,864			
100152488	VICTORVILLE	CA		05/16/2024		1,917		(52)			(52)		1,864	1,864			
100146876	PITTSBURGH	PA		03/26/2024		1,933		(69)			(69)		1,864	1,864			
100111824	CHATSWORTH	CA		06/29/2023		618		1,246			1,246		1,864	1,864			
100112528	LA PORTE	IN		06/29/2023		631		1,233			1,233		1,864	1,864			
100091680	ARIZONA CITY	AZ		01/27/2023		1,716		148			148		1,864	1,864			
100069447	HILLSVILLE	VA		09/01/2021		1,907		(43)			(43)		1,864	1,864			
100143921	REISTERSTOWN	MD		02/29/2024		1,963		(98)			(98)		1,864	1,864			
100132274	WATAUGA	TX		10/13/2023		1,571		293			293		1,865	1,865			
100091668	SURPRISE	AZ		01/27/2023		981		883			883		1,865	1,865			
100140357	BAYTOWN	TX		01/18/2024		1,972		(107)			(107)		1,865	1,865			
100067937	NORMAN	OK		09/23/2021		2,086		(221)			(221)		1,865	1,865			
100013061	WEST PALM BEACH	FL		05/25/2017		1,502		363			363		1,865	1,865			
100043677	PALOS HEIGHTS	IL		08/13/2020		2,108		(243)			(243)		1,865	1,865			
100151101	LAVEEN	AZ		05/08/2024		1,811		55			55		1,865	1,865			
100054965	BRIDGEPORT	CT		03/23/2021		2,100		(235)			(235)		1,865	1,865			
100137066	HAGERSTOWN	MD		11/28/2023		1,849		17			17		1,865	1,865			
100158859	GOODYEAR	AZ		07/12/2024		1,964		(98)			(98)		1,865	1,865			
100120417	LUSBY	MD		08/18/2023		2,007		(142)			(142)		1,865	1,865			
100149017	PORTLAND	OR		04/19/2024		1,953		(87)			(87)		1,865	1,865			
100126736	PHILADELPHIA	PA		08/30/2023		1,396		470			470		1,866	1,866			
100109593	GREELEY	CO		06/14/2023		2,125		(260)			(260)		1,866	1,866			
100140848	MIAMI	FL		03/06/2024		2,353		(487)			(487)		1,866	1,866			
100149963	NORTH CHARLESTON	SC		06/07/2024		1,833		32			32		1,866	1,866			
100163052	SIMI VALLEY	CA		08/13/2024		1,521		(123)			(123)		1,398	1,866		468	468
100149812	EMPIRE	CA		04/26/2024		1,717		149			149		1,866	1,866			
100071118	EI DORADO	AR		10/01/2021		1,907		(41)			(41)		1,866	1,866			
100160892	GARDEN VALLEY	ID		07/24/2024		1,971		(105)			(105)		1,866	1,866			
100024440	ROMULUS	MI		09/20/2018		1,725		142			142		1,866	1,866			
100142774	HAINES CITY	FL		02/08/2024		1,990		(123)			(123)		1,867	1,867			
100045896	CHICAGO	IL		11/25/2020		2,237		(370)			(370)		1,867	1,867			
100153303	RED ROCK	AZ		05/30/2024		1,501		366			366		1,867	1,867			
100148736	MCKINNEY	TX		04/17/2024		1,995		(128)			(128)		1,867	1,867			
100144446	MARCO ISLAND	FL		04/26/2024		2,402		(535)			(535)		1,867	1,867			
100164102	LOS ANGELES	CA		08/21/2024		2,100		(233)			(233)		1,867	1,867			
100151311	ROSEVILLE	CA		05/10/2024		2,070		(203)			(203)		1,867	1,867			
100140887	JACKSONVILLE	FL		01/25/2024		1,849		19			19		1,867	1,867			
100138665	FORT WORTH	TX		02/02/2024		2,208		(341)			(341)		1,867	1,867			
100147888	PINGREE GROVE	IL		04/08/2024		1,584		284			284		1,867	1,867			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024736	TUCSON	AZ		09/20/2018		1,330		538			538		1,867	1,867			
100154820	BROOKLYN	NY		07/19/2024		1,859		9			9		1,867	1,867			
100048299	EUGENE	OR		11/20/2020		2,119		(251)			(251)		1,867	1,867			
100154841	FAIRFAX	VA		07/19/2024		1,928		(61)			(61)		1,867	1,867			
100066003	PORT SAINT LUCIE	FL		08/02/2021		1,889		(21)			(21)		1,868	1,868			
100158873	PORT SAINT LUCIE	FL		07/12/2024		1,919		(51)			(51)		1,868	1,868			
100131754	MEMPHIS	TN		10/06/2023		1,690		177			177		1,868	1,868			
100060384	HAMMOND	IN		06/01/2021		1,849		19			19		1,868	1,868			
100064767	ALBANY	NY		07/14/2021		2,116		(248)			(248)		1,868	1,868			
100142487	KISSIMMEE	FL		03/08/2024		2,115		(247)			(247)		1,868	1,868			
100100558	WILLIS	TX		04/27/2023		2,579		(711)			(711)		1,868	1,868			
100100560	WILLIS	TX		04/27/2023		2,582		(714)			(714)		1,868	1,868			
100087798	ONTARIO	CA		11/17/2022		1,880		(12)			(12)		1,868	1,868			
100117994	ZEPHYRHILLS	FL		07/20/2023		1,947		(79)			(79)		1,868	1,868			
100150216	RESEDA	CA		04/30/2024		2,255		(387)			(387)		1,868	1,868			
100100794	BARNEGAT	NJ		04/28/2023		1,782		86			86		1,868	1,868			
100152749	LOMPOC	CA		05/22/2024		2,103		(235)			(235)		1,868	1,868			
100140073	NORRISTOWN	PA		01/09/2024		1,997		(129)			(129)		1,868	1,868			
100102160	CROSBY	TX		04/14/2023		2,168		(300)			(300)		1,868	1,868			
100144153	ARDMORE	PA		03/07/2024		1,962		(94)			(94)		1,869	1,869			
100165728	HONOLULU	HI		08/29/2024		1,948		(80)			(80)		1,869	1,869			
100146697	YPSILANTI	MI		03/20/2024		2,125		(256)			(256)		1,869	1,869			
100083317	ROTTERDAM	NLD		05/27/2022		1,956						(52)	1,904	1,869	(13)	(22)	(35)
100054950	SALEM	NJ		03/23/2021		71		1,797			1,797		1,869	1,869			
100055059	ELMONT	NY		03/23/2021		2,204		(335)			(335)		1,869	1,869			
100117042	SPRINGFIELD	GA		07/20/2023		1,253		615			615		1,869	1,869			
100152693	LONGMONT	CO		05/17/2024		1,947		(80)			(80)		1,867	1,869		2	2
100180476	HOUSTON	TX		11/26/2024		1,936		(67)			(67)		1,869	1,869			
100090321	DALLAS	TX		01/06/2023		2,194		(325)			(325)		1,869	1,869			
100164651	WOODLAND HILLS	CA		08/23/2024		2,125		(256)			(256)		1,869	1,869			
100154990	VISTA	CA		07/19/2024		2,293		(424)			(424)		1,869	1,869			
100137473	LONG BEACH	CA		01/11/2024		2,018		(148)			(148)		1,869	1,869			
100101907	STOCKTON	CA		04/06/2023		1,836		33			33		1,870	1,870			
100149845	SAUGUS	MA		04/29/2024		2,096		(226)			(226)		1,870	1,870			
100032184	OAKLAND	CA		03/29/2019		1,084		786			786		1,870	1,870			
100148614	ACWORTH	GA		04/12/2024		1,818		50			50		1,869	1,870		1	1
100064735	IONE	WA		07/14/2021		2,139		(269)			(269)		1,870	1,870			
100128407	SURPRISE	AZ		09/15/2023		1,963		(93)			(93)		1,870	1,870			
100149594	VISALIA	CA		04/26/2024		2,051		(181)			(181)		1,870	1,870			
100150510	DAVENPORT	FL		05/03/2024		2,056		(186)			(186)		1,870	1,870			
100154679	ROXBURY	MA		07/19/2024		2,347		(477)			(477)		1,870	1,870			
100157779	QUEEN CREEK	AZ		08/01/2024		2,064		(194)			(194)		1,870	1,870			
100145838	MISSOURI CITY	TX		03/15/2024		2,306		(436)			(436)		1,870	1,870			
100142076	KATY	TX		02/29/2024		2,010		(139)			(139)		1,871	1,871			
100143111	PRINCETON	TX		02/16/2024		2,032		(162)			(162)		1,871	1,871			
100135768	PHOENIX	AZ		11/10/2023		1,890		(20)			(20)		1,871	1,871			
100076027	FAYETTEVILLE	NC		01/07/2022		2,049		(178)			(178)		1,871	1,871			
100085031	DORDRECHT/DRECHTSTEDEN	NLD		07/27/2022		1,941						(149)	1,792	1,871	79		79
100109068	UPPER CHICHESTER	PA		06/05/2023		2,030		(157)			(157)		1,874	1,871		(3)	(3)
100025383	BIRMINGHAM	AL		09/20/2018		945		926			926		1,871	1,871			
100119804	LOCUST GROVE	GA		08/08/2023		2,018		(147)			(147)		1,871	1,871			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144081	LAS VEGAS	NV		03/07/2024		1,875		(4)			(4)		1,871	1,871			
100144067	RICHMOND HILL	GA		03/07/2024		1,947		(76)			(76)		1,871	1,871			
100047789	USK	WA		11/20/2020		1,946		(77)			(77)		1,869	1,871		2	2
100160472	ONTARIO	CA		07/19/2024		1,916		(45)			(45)		1,871	1,871			
100109932	KANSAS CITY	MO		06/22/2023		1,963		(91)			(91)		1,871	1,871			
100138141	ROCKWALL	TX		12/14/2023		1,922		(50)			(50)		1,871	1,871			
100129991	POUGHKEEPSIE	NY		09/27/2023		2,024		(153)			(153)		1,871	1,871			
100150508	MIDDLETOWN	DE		05/03/2024		1,734		138			138		1,872	1,872			
100103319	MANSFIELD	TX		04/28/2023		1,960		(88)			(88)		1,872	1,872			
100136678	HOMESTEAD	FL		01/25/2024		1,559		313			313		1,872	1,872			
100031942	PEMBROKE PINES	FL		03/29/2019		1,126		745			745		1,872	1,872			
100144095	EDEN PRAIRIE	MN		03/07/2024		1,922		(50)			(50)		1,872	1,872			
100151888	LOS ANGELES	CA		05/10/2024		1,905		(33)			(33)		1,872	1,872			
100047469	MOUNT PLEASANT	SC		11/20/2020		2,153		(280)			(280)		1,873	1,872		(1)	(1)
100161939	RIVERSIDE	CA		07/31/2024		1,890		(18)			(18)		1,872	1,872			
100076043	FAYETTEVILLE	NC		01/07/2022		2,122		(250)			(250)		1,872	1,872			
100158651	EL CAJON	CA		07/10/2024		1,968		(96)			(96)		1,872	1,872			
100130392	GRANBY	CT		09/28/2023		2,201		(329)			(329)		1,872	1,872			
100013984	SPANAWAY	WA		05/25/2017		1,616		256			256		1,872	1,872			
100109591	MIAMI	FL		06/14/2023		2,095		(222)			(222)		1,873	1,873			
100140151	RALEIGH	NC		01/09/2024		2,053		(180)			(180)		1,873	1,873			
100145892	WALANAE	HI		03/19/2024		2,028		(155)			(155)		1,873	1,873			
100028873	MODESTO	CA		10/26/2018		1,587		286			286		1,873	1,873			
100149329	POOLER	GA		04/24/2024		1,961		(88)			(88)		1,873	1,873			
100135276	VERNON	AZ		11/08/2023		1,905		(32)			(32)		1,873	1,873			
100156411	LAUDERHILL	FL		06/24/2024		1,911		(38)			(38)		1,873	1,873			
100117808	LOGANVILLE	GA		07/20/2023		1,879		(6)			(6)		1,873	1,873			
100047816	CHURCHVILLE	MD		11/20/2020		2,762		(889)			(889)		1,873	1,873			
100101997	NEWARK	NJ		04/14/2023		2,092		(218)			(218)		1,874	1,874			
100147891	PRINCETON	TX		04/08/2024		1,589		285			285		1,874	1,874			
100142618	PHOENIX	AZ		02/08/2024		1,967		(93)			(93)		1,874	1,874			
100045617	QUAKERTOWN	PA		11/25/2020		2,325		(451)			(451)		1,874	1,874			
100140545	ANNA	TX		01/19/2024		2,421		(547)			(547)		1,874	1,874			
100153056	AUBURN	WA		06/27/2024		2,312		(438)			(438)		1,874	1,874			
100140632	OCEAN CITY	MD		01/19/2024		1,943		(69)			(69)		1,874	1,874			
100055496	BALTIMORE	MD		03/23/2021		2,223		(349)			(349)		1,874	1,874			
100154578	SANTA CLARITA	CA		06/14/2024		2,368		(493)			(493)		1,874	1,874			
100087174	BROOKSHIRE	TX		10/25/2022		1,717		158			158		1,874	1,874			
100103283	WHITESBORO	TX		04/27/2023		2,197		(322)			(322)		1,874	1,874			
100148772	OVERLAND PARK	KS		04/17/2024		2,013		(139)			(139)		1,874	1,874			
100137319	BAYONNE	NJ		12/01/2023		1,875		(1)			(1)		1,875	1,875			
100091610	WINCHESTER	KY		03/07/2023		2,220		(346)			(346)		1,875	1,875			
100054610	KANKAKEE	IL		03/23/2021		2,211		(336)			(336)		1,875	1,875			
100013616	ORLANDO	FL		05/25/2017		1,706		169			169		1,875	1,875			
100117322	BAKERSFIELD	CA		07/20/2023		811		1,064			1,064		1,875	1,875			
100142943	ANNA	TX		02/09/2024		2,065		(191)			(191)		1,874	1,875		1	1
100139856	UNITED KINGDOM	GBR		12/18/2023		1,867						(15)	1,852	1,875	23		23
100143558	COPIAGUE	NY		02/21/2024		2,004		(129)			(129)		1,875	1,875			
100000368	SIX LAKES	MI		09/27/2016		1,364		511			511		1,875	1,875			
100155358	ACWORTH	GA		06/18/2024		2,078		(203)			(203)		1,875	1,875			
100144134	GREENVILLE	NC		03/07/2024		1,540		335			335		1,875	1,875			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068286	SARASOTA	FL		08/25/2021		2,001		(125)			(125)		1,875	1,875			
100142126	GRAYSON	GA		02/29/2024		2,061		(185)			(185)		1,875	1,875			
100053707	EAST PEORIA	IL		03/23/2021		1,922		(46)			(46)		1,875	1,875			
100164424	KUNA	ID		08/21/2024		1,903		(28)			(28)		1,875	1,875			
100079158	TUSCALOOSA	AL		02/24/2022		2,069		(194)			(194)		1,875	1,875			
100151228	FORT WORTH	TX		05/10/2024		1,556		319			319		1,875	1,875			
100142913	UNION	NJ		02/09/2024		2,006		(132)			(132)		1,874	1,875		2	2
100148673	WEATHERFORD	TX		04/16/2024		2,138		(263)			(263)		1,875	1,875			
100068055	OCALA	FL		09/23/2021		2,178		(302)			(302)		1,876	1,876			
100127293	VIRGINIA BEACH	VA		08/30/2023		252		1,623			1,623		1,876	1,876			
100169178	SEATTLE	WA		09/27/2024		1,901		(30)			(30)		1,871	1,876		5	5
100017457	PANAMA CITY	FL		04/26/2018		2,030		(154)			(154)		1,876	1,876			
100075305	ST LOUIS	MO		12/01/2021		1,935		(59)			(59)		1,876	1,876			
100046025	PHILADELPHIA	PA		11/25/2020		1,906		(30)			(30)		1,876	1,876			
100144632	RALEIGH	NC		03/13/2024		1,975		(99)			(99)		1,876	1,876			
100117859	MENIFEE	CA		07/20/2023		2,022		(146)			(146)		1,876	1,876			
100130341	OCALA	FL		09/28/2023		1,961		(85)			(85)		1,876	1,876			
100133453	OCALA	FL		10/19/2023		1,999		(123)			(123)		1,876	1,876			
100165879	REDLANDS	CA		08/30/2024		1,985		(109)			(109)		1,876	1,876			
100168506	SALADO	TX		09/25/2024		1,987		(111)			(111)		1,876	1,876			
100108273	POMPANO BEACH	FL		05/24/2023		2,280		(403)			(403)		1,877	1,876		(1)	(1)
100029818	PROVO	UT		10/26/2018		1,804		73			73		1,876	1,876			
100076135	WAYNE	MI		01/07/2022		2,115		(238)			(238)		1,876	1,876			
100147232	CHICAGO	IL		03/28/2024		(1,729)		3,606			3,606		1,877	1,877			
100120533	GRANBURY	TX		08/18/2023		2,309		(432)			(432)		1,877	1,877			
100054301	SPRINGFIELD	MA		03/23/2021		2,150		(273)			(273)		1,877	1,877			
100139543	WOODLAND	CA		12/28/2023		1,988		(111)			(111)		1,877	1,877			
100088043	HAINES CITY	FL		10/25/2022		2,102		(225)			(225)		1,877	1,877			
100113617	DEFUNIAK SPRINGS	FL		06/29/2023		656		1,221			1,221		1,877	1,877			
100137368	WESTAMPTON	NJ		12/01/2023		2,152		(275)			(275)		1,877	1,877			
100103812	BROWNS MILLS	NJ		05/10/2023		2,019		(142)			(142)		1,877	1,877			
100144361	LAS VEGAS	NV		03/07/2024		2,118		(242)			(242)		1,876	1,877		2	2
100108306	AMELIA	OH		05/24/2023		2,111		(233)			(233)		1,878	1,877		(1)	(1)
100143656	PHILADELPHIA	PA		02/22/2024		1,977		(100)			(100)		1,877	1,877			
100149383	FORT WORTH	TX		04/24/2024		1,719		158			158		1,877	1,877			
100043807	CHICAGO	IL		08/13/2020		1,601		276			276		1,877	1,877			
100148690	BALTIMORE	MD		04/16/2024		2,229		(352)			(352)		1,877	1,877			
100013110	MINNEAPOLIS	MN		05/25/2017		1,820		58			58		1,877	1,877			
100134657	HANFORD	CA		10/30/2023		2,148		(270)			(270)		1,877	1,877			
100119069	MODESTO	CA		07/27/2023		2,042		(164)			(164)		1,877	1,877			
100076143	NOGALES	AZ		01/07/2022		2,056		(179)			(179)		1,877	1,877			
100126323	TORRINGTON	CT		08/30/2023		1,973		(95)			(95)		1,878	1,878			
100102794	ODESSA	TX		06/22/2023		2,264		(386)			(386)		1,878	1,878			
100136946	KATY	TX		11/28/2023		1,793		85			85		1,878	1,878			
100163403	DUBLIN	CA		09/27/2024		1,962		(84)			(84)		1,878	1,878			
100161432	ARVADA	CO		07/29/2024		1,841		37			37		1,878	1,878			
100049728	BOLINGBROOK	IL		11/20/2020		1,655		223			223		1,878	1,878			
4010067287	HOUSTON	TX		02/29/2024		2,003		(125)			(125)		1,878	1,878			
100103627	OCALA	FL		05/08/2023		1,745		133			133		1,878	1,878			
100054521	BROOKLYN	NY		03/23/2021		2,849		(971)			(971)		1,878	1,878			
100143047	COLLEGE STATION	TX		02/14/2024		2,181		(302)			(302)		1,878	1,878			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157549	AMSTERDAM	NLD		06/28/2024		1,887							1,887	1,878	(9)		(9)
100146639	PERRIS	CA		03/20/2024		2,253		(375)			(375)		1,878	1,878			
100152580	WEST PALM BEACH	FL		05/17/2024		1,974		(98)			(98)		1,876	1,879		2	2
100139751	UNITED KINGDOM	GBR		12/18/2023		1,857						(15)	1,842	1,879	36		36
100152638	AUBURN	GA		05/17/2024		1,838		310			310		2,148	1,879		(270)	(270)
100148767	OWENS CROSS ROADS	AL		04/17/2024		1,689		189			189		1,879	1,879			
100176953	WINDERMERE	FL		11/15/2024		2,137		(259)			(259)		1,879	1,879			
100030773	CLEARFIELD	UT		04/09/2019		1,909		(30)			(30)		1,879	1,879			
100130242	MARIETTA	GA		09/28/2023		2,556		(677)			(677)		1,879	1,879			
100063401	SCOTIA	NY		07/01/2021		1,937		(58)			(58)		1,879	1,879			
100025165	NORTH LAUDERDALE	FL		09/20/2018		1,260		619			619		1,879	1,879			
100139509	PALMDALE	CA		12/28/2023		2,178		(299)			(299)		1,879	1,879			
100115393	JACKSONVILLE	FL		07/17/2023		1,892		(13)			(13)		1,879	1,879			
100151313	NAPLES	FL		05/10/2024		1,653		227			227		1,879	1,879			
100138103	KISSIMMEE	FL		12/14/2023		272		1,608			1,608		1,880	1,880			
100111185	WIXOM	MI		06/29/2023		912		967			967		1,880	1,880			
100055792	OSAWATOMIE	KS		03/23/2021		2,437		(557)			(557)		1,880	1,880			
100050035	CALIFORNIA CITY	CA		11/20/2020		2,236		(356)			(356)		1,880	1,880			
100024690	CLOVIS	CA		09/20/2018		1,745		135			135		1,880	1,880			
100148284	LAS VEGAS	NV		04/12/2024		1,962		(82)			(82)		1,880	1,880			
100038249	SOUTH HOLLAND	IL		11/15/2019		2,202		(322)			(322)		1,880	1,880			
100090877	BOLINGBROOK	IL		01/31/2023		1,768		112			112		1,880	1,880			
100026135	BAKERSFIELD	CA		09/20/2018		2,002		(122)			(122)		1,880	1,880			
100084597	ELYRIA	OH		08/02/2022		1,931		(51)			(51)		1,880	1,880			
100146970	MCKINNEY	TX		03/26/2024		2,027		(147)			(147)		1,880	1,880			
100012560	NORTH LAUDERDALE	FL		04/28/2017		1,636		245			245		1,880	1,880			
100118089	HAINES CITY	FL		07/20/2023		1,982		(101)			(101)		1,880	1,880			
100128291	REISTERSTOWN	MD		09/14/2023		2,153		(273)			(273)		1,881	1,881			
100087929	KILLINGWORTH	CT		10/25/2022		1,889		(9)			(9)		1,881	1,881			
100028407	TACOMA	WA		10/26/2018		1,736		145			145		1,881	1,881			
100127979	GREENBRIER	TN		09/08/2023		1,816		65			65		1,881	1,881			
100146703	MORENO VALLEY	CA		03/20/2024		2,167		(285)			(285)		1,881	1,881			
100108280	NAVARRE	FL		05/24/2023		2,273		(391)			(391)		1,881	1,881			
100141027	ROCKWALL	TX		02/20/2024		2,124		(243)			(243)		1,881	1,881			
100147883	PRINCETON	TX		04/08/2024		1,596		286			286		1,881	1,881			
100114256	LENOIR	NC		06/29/2023		1,394		487			487		1,881	1,881			
100074676	BROWNS MILLS	NJ		12/01/2021		1,985		(104)			(104)		1,882	1,882			
100144008	BAKERSFIELD	CA		02/29/2024		2,006		(124)			(124)		1,882	1,882			
100101563	TOMS RIVER	NJ		04/26/2023		1,994		(112)			(112)		1,882	1,882			
100152233	MORGANTON	GA		05/17/2024		1,863		19			19		1,882	1,882			
100076951	WYANDOTTE	MI		01/03/2022		1,921		(39)			(39)		1,882	1,882			
100031744	BAKERSFIELD	CA		03/29/2019		1,627		256			256		1,882	1,882			
100142097	GRAYSON	GA		02/29/2024		2,065		(183)			(183)		1,882	1,882			
100162527	LAS VEGAS	NV		08/12/2024		1,938		(56)			(56)		1,882	1,882			
100151013	ANNAPOLIS	MD		05/08/2024		1,958		(75)			(75)		1,882	1,882			
100127326	READING	PA		08/30/2023		1,521		361			361		1,882	1,882			
100167068	POTTSTOWN	PA		09/13/2024		1,962		(80)			(80)		1,882	1,882			
100158876	SUNRIVER	OR		07/12/2024		2,101		(218)			(218)		1,883	1,883			
100010902	WINSTON SALEM	NC		12/23/2016		1,356		526			526		1,883	1,883			
100118841	LAKE ARROWHEAD	CA		08/30/2023		2,222		(339)			(339)		1,883	1,883			
100144561	PASO ROBLES	CA		04/26/2024		2,240		(357)			(357)		1,883	1,883			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148253	LEANDER	TX		04/12/2024		2,059		(175)			(175)		1,883	1,883			
100070482	SOUTH EUCLID	OH		09/23/2021		2,167		(284)			(284)		1,883	1,883			
100101599	MEMPHIS	TN		04/26/2023		1,988		(104)			(104)		1,884	1,884			
100108083	CHICAGO	IL		05/24/2023		2,017		(134)			(134)		1,884	1,884			
100135162	JONESBORO	GA		12/15/2023		1,745		138			138		1,884	1,884			
100152193	GEORGETOWN	TX		05/17/2024		1,776		108			108		1,884	1,884			
100138375	EAST STROUDSBURG	PA		12/18/2023		2,077		(193)			(193)		1,884	1,884			
100024493	ACWORTH	GA		09/20/2018		1,382		502			502		1,884	1,884			
100102534	COLORADO SPRINGS	CO		06/07/2023		2,081		(199)			(199)		1,882	1,884		2	2
100150208	IDYLLWILD	CA		04/30/2024		2,070		(186)			(186)		1,884	1,884			
100071780	IRMO	SC		10/14/2021		2,130		(246)			(246)		1,884	1,884			
100071841	TUCSON	AZ		10/14/2021		2,182		(298)			(298)		1,884	1,884			
100055177	BLAKESLEE	PA		03/23/2021		2,445		(561)			(561)		1,884	1,884			
100143574	MONROE	NY		02/21/2024		(1,924)		3,808			3,808		1,884	1,884			
100111234	DELRAY BEACH	FL		06/29/2023		1,685		199			199		1,884	1,884			
100099954	MIAMI	FL		03/28/2023		1,917		(33)			(33)		1,884	1,884			
100112183	QUINCY	FL		06/29/2023		923		962			962		1,884	1,884			
100112205	HARTSELLE	AL		06/29/2023		1,347		537			537		1,884	1,884			
100151325	EAGLE MOUNTAIN	UT		05/10/2024		1,939		(54)			(54)		1,885	1,885			
100150175	MIAMI	FL		04/30/2024		1,974		(89)			(89)		1,885	1,885			
100102503	GLOUCESTER CITY	NJ		06/07/2023		1,967		(82)			(82)		1,885	1,885			
100126704	SPENCERPORT	NY		08/30/2023		2,186		(301)			(301)		1,885	1,885			
100161069	AURORA	CO		07/24/2024		1,590		295			295		1,885	1,885			
100028027	MOUNT PROSPECT	IL		10/26/2018		1,679		206			206		1,885	1,885			
100134929	LAWRENCEVILLE	GA		10/30/2023		2,007		(122)			(122)		1,885	1,885			
100032170	CHINO	CA		03/29/2019		1,080		805			805		1,885	1,885			
100024846	FESTUS	MO		09/20/2018		1,538		347			347		1,885	1,885			
100062713	BLYTHE	CA		07/01/2021		1,940		(54)			(54)		1,885	1,885			
100130192	GREENVILLE	TX		11/15/2023		2,518		(633)			(633)		1,885	1,885			
100148463	MADISON	AL		04/12/2024		1,606		279			279		1,886	1,886			
100168431	ACWORTH	GA		09/25/2024		1,904		(18)			(18)		1,886	1,886			
100137235	WINTER PARK	CO		11/29/2023		2,098		(212)			(212)		1,886	1,886			
100025667	ELGIN	IL		09/20/2018		1,556		330			330		1,886	1,886			
100108374	COVINGTON	KY		05/25/2023		2,065		(179)			(179)		1,886	1,886			
100137532	DURHAM	NC		12/08/2023		1,966		(81)			(81)		1,886	1,886			
100149456	HELENA	MT		04/24/2024		2,034		(148)			(148)		1,886	1,886			
100111919	WHEATON	IL		06/29/2023		1,307		579			579		1,886	1,886			
100079264	TAMPA	FL		02/28/2022		1,906		(22)			(22)		1,884	1,886		3	3
100152438	ORLANDO	FL		05/17/2024		1,764		122			122		1,886	1,886			
100131779	WESTWEGO	LA		10/06/2023		1,696		190			190		1,886	1,886			
100127331	GADSDEN	AL		08/30/2023		727		1,159			1,159		1,886	1,886			
100090687	HAMILTON	NJ		12/29/2022		2,037		(151)			(151)		1,887	1,887			
100064833	HAZELWOOD	MO		07/14/2021		2,109		(222)			(222)		1,887	1,887			
100136621	WHITTIER	CA		11/22/2023		2,042		(156)			(156)		1,887	1,887			
100148919	SAINT LOUIS	MO		04/17/2024		2,006		(119)			(119)		1,887	1,887			
100038258	RIVERVIEW	FL		11/15/2019		2,205		(318)			(318)		1,887	1,887			
100089759	CARBONDALE	CO		12/02/2022		1,879		8			8		1,887	1,887			
100136064	HOUSTON	TX		11/16/2023		2,233		(346)			(346)		1,887	1,887			
100159279	N TOPSAIL BEACH	NC		07/15/2024		2,141		(254)			(254)		1,887	1,887			
100055545	LANTANA	FL		03/23/2021		2,238		(350)			(350)		1,887	1,887			
100137460	PFLUGERVILLE	TX		01/11/2024		2,162		(275)			(275)		1,887	1,887			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088343	MANSFIELD	TX		01/06/2023		(3,845)		17			17		(3,828)	1,888		5,715	5,715
100032187	PHOENIX	AZ		03/29/2019		2,026		(139)			(139)		1,888	1,888			
100086972	PHILADELPHIA	PA		10/24/2022		2,179		(291)			(291)		1,888	1,888			
100151348	DALLAS	TX		05/10/2024		2,140		(252)			(252)		1,888	1,888			
100143447	MCHENRY	IL		02/16/2024		2,044		(156)			(156)		1,888	1,888			
100168688	SAN BRUNO	CA		09/25/2024		2,245		(357)			(357)		1,888	1,888			
100149818	BORING	OR		04/29/2024		2,247		(359)			(359)		1,888	1,888			
100159837	MIAMI	FL		08/16/2024		2,299		(411)			(411)		1,888	1,888			
100109054	HEMET	CA		06/05/2023		2,008		(120)			(120)		1,888	1,888			
100025174	RICHMOND	VA		09/20/2018		1,480		408			408		1,888	1,888			
100152210	FORT COLLINS	CO		05/17/2024		1,614		274			274		1,888	1,888			
100102028	MARICOPA	AZ		04/14/2023		2,080		(192)			(192)		1,888	1,888			
100152446	ARLINGTON	WA		05/17/2024		1,936		(48)			(48)		1,888	1,888			
100012324	NEW ALBANY	PA		04/28/2017		1,650		239			239		1,889	1,889			
100159513	SAINT JAMES CITY	FL		07/15/2024		2,071		(182)			(182)		1,889	1,889			
100149479	COLUMBIA	SC		04/24/2024		1,997		(108)			(108)		1,889	1,889			
100137002	EDEN PRAIRIE	MN		11/28/2023		1,879		10			10		1,889	1,889			
100136876	MESQUITE	TX		11/27/2023		1,802		87			87		1,889	1,889			
4010060715	BALTIMORE	MD		10/27/2023		2,085		(195)			(195)		1,889	1,889			
100149053	LAWRENCEVILLE	GA		04/19/2024		2,154		(264)			(264)		1,889	1,889			
100014136	CRETE	IL		05/25/2017		1,420		469			469		1,889	1,889			
100156496	JACKSONVILLE BEACH	FL		06/24/2024		1,989		(99)			(99)		1,890	1,890			
100148940	BASTROP	TX		04/17/2024		1,592		298			298		1,890	1,890			
100147763	HUTTO	TX		04/08/2024		1,904		(15)			(15)		1,890	1,890			
100055774	SAINT MATTHEWS	SC		03/23/2021		2,420		(530)			(530)		1,890	1,890			
100137202	DULUTH	GA		11/28/2023		2,200		(311)			(311)		1,890	1,890			
100151058	RIDGEFIELD	WA		05/08/2024		1,675		215			215		1,890	1,890			
100132610	WILLIAMSBURG	VA		11/03/2023		1,793		97			97		1,890	1,890			
100152432	PUYALLUP	WA		05/17/2024		1,901		(11)			(11)		1,890	1,890			
100029129	LAS VEGAS	NV		10/26/2018		1,656		234			234		1,890	1,890			
100146645	HEBRON	OH		03/20/2024		2,147		(256)			(256)		1,890	1,890			
100131729	ESSEX	MD		10/06/2023		1,573		318			318		1,890	1,890			
100091471	ZEPHYRHILLS	FL		01/20/2023		2,037		(146)			(146)		1,890	1,890			
100053959	STOUGHTON	MA		03/23/2021		2,154		(264)			(264)		1,890	1,890			
100127265	BLAIR	OK		08/30/2023		1,957		(66)			(66)		1,890	1,890			
100025447	WOONSOCKET	RI		09/20/2018		1,579		311			311		1,890	1,890			
100136295	TOWSON	MD		11/20/2023		1,904		(13)			(13)		1,890	1,890			
100174790	SAN DIEGO	CA		10/31/2024		1,920		(29)			(29)		1,890	1,890			
100115243	MILWAUKEE	WI		07/17/2023		2,023		(133)			(133)		1,891	1,891			
100024503	SAN DIEGO	CA		09/20/2018		2,071		(180)			(180)		1,891	1,891			
100137463	FORT MYERS	FL		01/11/2024		2,092		(201)			(201)		1,891	1,891			
100147533	LAS VEGAS	NV		04/03/2024		1,907		(16)			(16)		1,891	1,891			
100151070	KENNESAW	GA		05/08/2024		2,019		(128)			(128)		1,891	1,891			
100024630	ORLANDO	FL		09/20/2018		1,792		99			99		1,891	1,891			
100126673	PHOENIX	AZ		08/30/2023		1,633		258			258		1,891	1,891			
100150469	GROVELAND	CA		05/03/2024		1,848		43			43		1,891	1,891			
100088132	PORT WENTWORTH	GA		10/25/2022		1,924		(32)			(32)		1,891	1,891			
100144127	RICHMOND	TX		03/07/2024		1,921		(29)			(29)		1,891	1,891			
100060411	DOLOMITE	AL		06/01/2021		1,873		18			18		1,891	1,891			
100111665	JOHNSTON	RI		06/29/2023		439		1,452			1,452		1,891	1,891			
100079182	GRAND RAPIDS	MI		02/24/2022		1,984		(93)			(93)		1,891	1,891			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140526	DAWSONVILLE	GA		01/19/2024		2,011		(120)			(120)		1,891	1,891			
100154956	DUNEDIN	FL		07/19/2024		2,258		(366)			(366)		1,892	1,892			
100158122	WHITTIER	CA		07/09/2024		2,379		(22)			(22)		2,357	1,892		(465)	(465)
100132733	FREDERICKSBURG	VA		11/03/2023		2,133		(242)			(242)		1,892	1,892			
100068275	TRENTON	NJ		08/25/2021		2,211		(319)			(319)		1,892	1,892			
100137585	LOGAN	OH		12/08/2023		1,961		(69)			(69)		1,892	1,892			
100047593	SANFORD	FL		11/20/2020		2,519		(628)			(628)		1,892	1,892		1	1
100150636	EAST WENATCHEE	WA		05/03/2024		1,763		129			129		1,892	1,892			
100010977	PETERSBURG	VA		12/23/2016		1,888		5			5		1,893	1,893			
100109006	PANAMA CITY	FL		05/31/2023		2,499		(606)			(606)		1,893	1,893			
100147844	SARASOTA	FL		04/08/2024		2,093		(200)			(200)		1,893	1,893			
100102873	TAMPA	FL		06/22/2023		2,002		(109)			(109)		1,893	1,893			
100137168	SAN MARTIN	CA		11/28/2023		2,055		(162)			(162)		1,893	1,893			
100118120	PUNTA GORDA	FL		07/20/2023		2,214		(320)			(320)		1,893	1,893			
100162534	LAS VEGAS	NV		08/12/2024		1,949		(56)			(56)		1,893	1,893			
100103882	IRVINGTON	NJ		05/10/2023		1,988		(94)			(94)		1,893	1,893			
100140378	KAILUA KONA	HI		01/18/2024		2,124		(231)			(231)		1,893	1,893			
100046246	TALLAHASSEE	FL		11/25/2020		1,908		(15)			(15)		1,894	1,894			
100141442	PLYMOUTH	MA		01/30/2024		1,990		(97)			(97)		1,894	1,894			
100149505	LODI	CA		04/26/2024		1,987		(93)			(93)		1,894	1,894			
100138347	FORT PIERCE	FL		12/18/2023		2,035		(141)			(141)		1,894	1,894			
100148791	DAVENPORT	FL		04/17/2024		2,025		(131)			(131)		1,894	1,894			
100088034	ORLANDO	FL		10/25/2022		2,316		(422)			(422)		1,894	1,894			
100163292	SAN LUIS	AZ		08/13/2024		2,071		(177)			(177)		1,894	1,894			
100113998	COLORADO SPRINGS	CO		06/29/2023		1,702		192			192		1,894	1,894			
100144240	VAN ALSTYNE	TX		03/07/2024		1,927		(33)			(33)		1,894	1,894			
100151994	SUN CITY	AZ		06/14/2024		2,156		(262)			(262)		1,894	1,894			
100144518	ASHEVILLE	NC		04/26/2024		2,195		(301)			(301)		1,894	1,894			
100127692	LAS VEGAS	NV		09/08/2023		2,027		(133)			(133)		1,894	1,894			
100161474	IRVINE	CA		07/30/2024		2,053		(162)			(162)		1,891	1,894		3	3
100133936	GOLDSBORO	NC		10/25/2023		1,969		(75)			(75)		1,894	1,894			
100154633	LAKEWOOD	NJ		07/19/2024		1,993		(98)			(98)		1,895	1,895			
100025917	NORTH CHICAGO	IL		09/20/2018		1,206		689			689		1,895	1,895			
100151337	SAN FRANCISCO	CA		05/10/2024		1,656		239			239		1,895	1,895			
100120432	GLENWOOD	NJ		08/18/2023		2,160		(265)			(265)		1,895	1,895			
100112640	DALLAS	TX		06/29/2023		1,437		458			458		1,895	1,895			
100046062	LAKE WORTH	FL		11/25/2020		2,055		(160)			(160)		1,895	1,895			
100129813	CHICAGO	IL		09/27/2023		1,929		(33)			(33)		1,895	1,895			
100140055	OCEAN CITY	MD		01/09/2024		2,060		(165)			(165)		1,895	1,895			
100076125	HARRISBURG	PA		01/07/2022		2,110		(215)			(215)		1,895	1,895			
100013210	TAMARAC	FL		05/25/2017		1,410		485			485		1,895	1,895			
100076177	PIQUA	OH		01/07/2022		1,969		(74)			(74)		1,895	1,895			
100146690	LAS VEGAS	NV		03/20/2024		2,215		(319)			(319)		1,895	1,895			
100080325	AMSTERDAM/AMSTELVEEN	NLD		02/22/2022		1,929						48	1,977	1,895	(82)		(82)
100113272	LEMOORE	CA		06/29/2023		2,515		(620)			(620)		1,895	1,895			
100050036	CINCINNATI	OH		11/20/2020		2,005		(109)			(109)		1,896	1,896			
100130221	SAINT AUGUSTINE	FL		11/15/2023		2,082		(187)			(187)		1,896	1,896			
100148340	DAPHNE	AL		04/12/2024		1,714		182			182		1,896	1,896			
100013544	LAKE HUGHES	CA		05/25/2017		1,590		306			306		1,896	1,896			
100053378	KOKOMO	IN		03/23/2021		2,345		(449)			(449)		1,896	1,896			
100149746	BLOOMINGBURG	NY		04/26/2024		2,059		(163)			(163)		1,896	1,896			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148117	CORINTH	TX		04/10/2024		1,800		96			96		1,896	1,896			
100135988	DANIA BEACH	FL		11/16/2023		2,134		(237)			(237)		1,896	1,896			
100131713	EVANSVILLE	IN		10/06/2023		1,783		113			113		1,896	1,896			
100012875	PUNTA GORDA	FL		05/25/2017		1,491		406			406		1,896	1,896			
100013542	SACRAMENTO	CA		05/25/2017		1,746		151			151		1,897	1,897			
100000612	PHOENIX	AZ		09/27/2016		1,744		153			153		1,897	1,897			
100130203	TAMPA	FL		11/15/2023		2,062		(165)			(165)		1,897	1,897			
100077985	BOYNTON BEACH	FL		02/18/2022		2,551		(653)			(653)		1,898	1,897		(1)	(1)
100148746	BROKEN BOW	OK		04/17/2024		2,063		(166)			(166)		1,897	1,897			
100142677	PENDERGRASS	GA		02/08/2024		1,899		(2)			(2)		1,897	1,897			
100047430	ROSELLE	IL		11/20/2020		2,285		(388)			(388)		1,897	1,897			
100068305	SOCORRO	NM		08/25/2021		2,009		(112)			(112)		1,897	1,897			
100055007	VOLUNTOWN	CT		03/23/2021		2,729		(831)			(831)		1,898	1,898			
100144125	EL RENO	OK		03/07/2024		1,888		10			10		1,898	1,898			
100012634	ROMEOVILLE	IL		05/25/2017		1,649		249			249		1,898	1,898			
100139989	SMITHVILLE	TX		01/09/2024		2,054		(156)			(156)		1,898	1,898			
100064750	COLUMBIA	MO		07/14/2021		2,155		(257)			(257)		1,898	1,898			
100142167	DACULA	GA		02/29/2024		2,163		(265)			(265)		1,898	1,898			
100112821	ROANOKE	VA		06/29/2023		2,244		(346)			(346)		1,898	1,898			
100103840	PITTSFIELD	MA		05/10/2023		1,939		(41)			(41)		1,898	1,898			
100089645	GRONINGEN	NLD		11/29/2022		1,965						(128)	1,837	1,898		61	61
100031169	MARKHAM	IL		03/29/2019		563		1,336			1,336		1,898	1,898			
100152190	BRADENTON	FL		05/17/2024		2,069		(170)			(170)		1,898	1,898			
100135876	FREEPORT	NY		11/13/2023		2,123		(224)			(224)		1,898	1,898			
100086650	SAINT CLOUD	FL		09/30/2022		1,899							1,899	1,899			
100160079	RIVERTON	UT		07/17/2024		2,028		(132)			(132)		1,896	1,899		3	3
100012655	TAVARES	FL		05/25/2017		1,174		725			725		1,899	1,899			
100134691	CARTERSVILLE	GA		10/30/2023		580		1,319			1,319		1,899	1,899			
100139589	OCALA	FL		12/28/2023		1,819		80			80		1,899	1,899			
100024452	HAMILTON	OH		09/20/2018		1,705		194			194		1,899	1,899			
100120472	CHARLESTON	SC		08/18/2023		2,056		(157)			(157)		1,899	1,899			
100148183	SARASOTA	FL		04/12/2024		2,049		(149)			(149)		1,900	1,900			
100144027	NORTH BERGEN	NJ		03/07/2024		1,880		20			20		1,900	1,900			
100156587	HENDERSON	NV		06/24/2024		1,956		(56)			(56)		1,900	1,900			
100116387	BLUE RIDGE	GA		07/20/2023		(12,997)		14,897			14,897		1,900	1,900			
100129892	WILMINGTON	DE		09/27/2023		2,006		(106)			(106)		1,900	1,900			
100151029	NAPLES	FL		05/08/2024		1,876		25			25		1,900	1,900			
100112497	KANSAS CITY	MO		06/29/2023		1,203		697			697		1,900	1,900			
100114600	HOUSTON	TX		06/29/2023		2,345		(445)			(445)		1,900	1,900			
100091682	MUKILTEO	WA		03/24/2023		2,055		(159)			(159)		1,896	1,900		4	4
100142748	RIVERVIEW	FL		02/08/2024		2,042		(142)			(142)		1,900	1,900			
100114457	CAPE MAY COURT HOUSE	NJ		06/29/2023		207		1,694			1,694		1,901	1,901			
100156727	DALLAS	GA		06/26/2024		2,102		(201)			(201)		1,901	1,901			
100087070	BALTIMORE	MD		11/04/2022		2,402		(501)			(501)		1,901	1,901			
100134648	MESQUITE	TX		10/30/2023		1,896		5			5		1,901	1,901			
100159463	BREWSTER	NY		07/15/2024		2,016		(115)			(115)		1,901	1,901			
100131885	CHOWCHILLA	CA		10/06/2023		1,783		118			118		1,901	1,901			
100152180	GRESHAM	OR		05/17/2024		1,851		50			50		1,901	1,901			
100031987	BAKERSFIELD	CA		03/29/2019		1,487		414			414		1,901	1,901			
100136653	BARTLETT	TN		01/25/2024		2,146		(245)			(245)		1,901	1,901			
100134768	BRADENTON	FL		10/30/2023		1,918		(17)			(17)		1,901	1,901			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142801	SARASOTA	FL		02/08/2024		1,924		(23)			(23)		1,901	1,901			
100150067	EAST HAVEN	CT		06/14/2024		2,251		(350)			(350)		1,901	1,901			
100135188	STONE MOUNTAIN	GA		11/07/2023		1,773		(23)			(23)		1,750	1,901		151	151
100157875	OLYMPIA	WA		07/09/2024		1,789		112			112		1,901	1,901			
100130348	TOBYHANNA	PA		09/28/2023		2,214		(313)			(313)		1,901	1,901			
100138724	HAYWARD	CA		02/02/2024		2,092		(190)			(190)		1,902	1,902			
100159616	DORAL	FL		07/15/2024		2,274		(373)			(373)		1,902	1,902			
100146644	WOONSOCKET	RI		03/20/2024		2,165		(264)			(264)		1,902	1,902			
100160220	LAS VEGAS	NV		07/18/2024		1,353		549			549		1,902	1,902			
100013760	HOMESTEAD	FL		05/25/2017		1,626		276			276		1,902	1,902			
100076157	COLUMBIA	SC		01/07/2022		2,086		(184)			(184)		1,902	1,902			
100139291	DAYTONA BEACH	FL		12/28/2023		1,987		(85)			(85)		1,902	1,902			
100100091	CHICAGO	IL		03/28/2023		1,998		(96)			(96)		1,902	1,902			
100044967	ELGIN	IL		11/19/2020		2,318		(416)			(416)		1,902	1,902			
100156002	CARSON CITY	NV		06/18/2024		2,012		(110)			(110)		1,902	1,902			
100159970	NORTH BAY VILLAGE	FL		08/16/2024		2,092		(189)			(189)		1,902	1,902			
100025843	BARSTOW	CA		09/20/2018		1,914		(11)			(11)		1,902	1,902			
100146700	CHICAGO	IL		03/20/2024		2,109		(207)			(207)		1,903	1,903			
100138985	OZONE PARK	NY		12/21/2023		(2,061)		3,964			3,964		1,903	1,903			
100156407	WALDWICK	NJ		06/24/2024		2,010		(108)			(108)		1,903	1,903			
100152551	DALLAS	GA		05/17/2024		1,559		342			342		1,901	1,903		2	2
100050236	NEWBURGH	NY		11/20/2020		2,511		(609)			(609)		1,903	1,903			
100049180	CHARLOTTE	NC		11/20/2020		3,205		(1,302)			(1,302)		1,903	1,903			
100119686	HAMILTON TOWNSHIP	NJ		08/08/2023		2,012		(110)			(110)		1,903	1,903			
100135521	KNOXVILLE	TN		11/13/2023		1,925		(22)			(22)		1,903	1,903			
100071222	DARBY	PA		10/01/2021		1,885		17			17		1,903	1,903			
100152442	HYATTSVILLE	MD		05/17/2024		1,842		61			61		1,903	1,903			
100144496	HIGHLAND VILLAGE	TX		04/26/2024		2,211		(308)			(308)		1,903	1,903			
100162873	SAN LUIS OBISPO	CA		08/12/2024		1,987		(84)			(84)		1,903	1,903			
100137998	PORT ORANGE	FL		12/13/2023		1,906		(2)			(2)		1,903	1,903			
100130190	WILSON	WI		11/15/2023		2,124		(220)			(220)		1,903	1,903			
100025899	TAMPA	FL		09/20/2018		1,242		662			662		1,904	1,904			
100153081	COLUMBUS	OH		06/27/2024		2,149		(245)			(245)		1,904	1,904			
100132687	MARYSVILLE	WA		11/03/2023		2,040		(136)			(136)		1,904	1,904			
100140771	DAVENPORT	FL		01/22/2024		2,160		(257)			(257)		1,904	1,904			
100026112	MIAMI	FL		09/20/2018		1,552		352			352		1,904	1,904			
100026270	MADISON HEIGHTS	MI		09/20/2018		1,679		225			225		1,904	1,904			
100054214	DALLASTOWN	PA		03/23/2021		2,164		(258)			(258)		1,906	1,904		(2)	(2)
100102071	CLEARWATER	FL		04/14/2023		2,126		(222)			(222)		1,904	1,904			
100150995	CUMMING	GA		05/08/2024		2,053		(149)			(149)		1,904	1,904			
100151317	HOUSTON	TX		05/10/2024		1,586		318			318		1,904	1,904			
100063805	CRUM LYNNE	PA		07/01/2021		1,891		13			13		1,904	1,904			
100099824	ATLANTA	GA		02/28/2023		1,984		(80)			(80)		1,904	1,904			
100156866	MONTICELLO	NY		06/27/2024		1,986		(82)			(82)		1,904	1,904			
100150573	KEANSBURG	NJ		05/03/2024		1,949		(44)			(44)		1,904	1,904			
100169318	LAGUNA NIGUEL	CA		09/27/2024		2,147		(243)			(243)		1,904	1,904			
100108968	PISCATAWAY	NJ		05/31/2023		2,316		(411)			(411)		1,904	1,904			
100086623	SUNNY ISLES BEACH	FL		09/30/2022		1,926		(21)			(21)		1,904	1,904			
100053782	DUNDALK	MD		03/23/2021		2,165		(260)			(260)		1,905	1,905			
100030363	GRANTS PASS	OR		12/20/2018		1,690		215			215		1,905	1,905			
100108106	LEAGUE CITY	TX		05/24/2023		2,116		(212)			(212)		1,905	1,905			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047747	CLEVELAND	OH		11/20/2020		2,524		(619)			(619)		1,905	1,905			
100045459	GRAND BAY	AL		11/25/2020		1,722		182			182		1,904	1,905		1	1
100151212	WASHINGTON	DC		05/10/2024		1,832		73			73		1,905	1,905			
100144314	TEMECULA	CA		03/07/2024		2,143		(238)			(238)		1,905	1,905			
100013195	PERRIS	CA		05/25/2017		1,290		616			616		1,905	1,905			
100053897	CHARLOTTE	NC		03/23/2021		2,815		(909)			(909)		1,905	1,905			
100135965	PORT SAINT LUCIE	FL		11/16/2023		1,938		(32)			(32)		1,905	1,905			
100147571	WESTLAKE	FL		04/03/2024		2,177		(271)			(271)		1,906	1,906			
100142686	CARTHAGE	NC		02/08/2024		1,683		223			223		1,906	1,906			
100045411	CHICAGO	IL		11/25/2020		1,178		728			728		1,906	1,906			
100114444	LAFAYETTE	LA		06/29/2023		1,743		163			163		1,906	1,906			
100148857	WAKE FOREST	NC		04/17/2024		1,980		(74)			(74)		1,906	1,906			
100163306	UKIAH	CA		08/13/2024		2,066		(160)			(160)		1,906	1,906			
100090103	LONG BEACH	WA		01/13/2023		2,183		(277)			(277)		1,906	1,906			
100012845	FOWLERVILLE	MI		05/25/2017		1,822		84			84		1,906	1,906			
100012752	MELROSE PARK	IL		05/25/2017		1,742		164			164		1,906	1,906			
100025764	LAS VEGAS	NV		09/20/2018		1,447		459			459		1,906	1,906			
100103397	TOMS RIVER	NJ		06/16/2023		1,997		(91)			(91)		1,906	1,906			
100114980	BAKERSFIELD	CA		07/14/2023		1,983		(77)			(77)		1,906	1,906			
100115001	ORO VALLEY	AZ		07/14/2023		2,151		(245)			(245)		1,906	1,906			
100071986	TALLAHASSEE	FL		10/29/2021		2,392		(486)			(486)		1,906	1,906			
100079055	CENTER LINE	MI		02/24/2022		1,969		(62)			(62)		1,906	1,906			
100142639	BRADENTON	FL		02/08/2024		2,122		(216)			(216)		1,906	1,906			
100144492	DENVER	CO		04/26/2024		2,372		(465)			(465)		1,907	1,907			
100079609	SUNNY ISLES BEACH	FL		04/25/2022		2,358		(451)			(451)		1,907	1,907			
100137613	CLIFTON	NJ		12/08/2023		1,947		(40)			(40)		1,907	1,907			
100156009	ROCKVILLE	MD		06/18/2024		2,223		(316)			(316)		1,907	1,907			
100140603	PINEVILLE	NC		01/19/2024		1,917		(10)			(10)		1,907	1,907			
100152184	WINSTON SALEM	NC		05/17/2024		1,932		(25)			(25)		1,907	1,907			
100162986	RANCHO PALOS VERDES	CA		08/12/2024		2,017		(110)			(110)		1,907	1,907			
100091632	LEVERETT	MA		03/07/2023		2,138		(231)			(231)		1,907	1,907			
100160582	CORONA	CA		07/19/2024		2,232		(324)			(324)		1,907	1,907			
100148362	SAINT AUGUSTINE	FL		04/12/2024		1,712		195			195		1,907	1,907			
100117980	STRATFORD	CT		07/20/2023		2,317		(410)			(410)		1,907	1,907			
100149592	HAW RIVER	NC		04/26/2024		1,864		43			43		1,907	1,907			
100141076	LAS VEGAS	NV		02/20/2024		2,251		(344)			(344)		1,907	1,907			
100135522	DANVILLE	IN		11/13/2023		2,004		(96)			(96)		1,907	1,907			
100079936	TUCSON	AZ		04/08/2022		2,332		(425)			(425)		1,907	1,907			
100137583	NORMAN	OK		12/08/2023		1,852		55			55		1,908	1,908			
100148575	DURHAM	NC		04/12/2024		2,006		(100)			(100)		1,906	1,908		2	2
100141906	PALMDALE	CA		03/27/2024		2,100		(192)			(192)		1,908	1,908			
100144443	FORT MYERS	FL		04/26/2024		2,092		(184)			(184)		1,908	1,908			
100112031	BURLESON	TX		06/29/2023		657		1,251			1,251		1,908	1,908			
100046740	COLLEGEVILLE	PA		11/20/2020		2,100		(192)			(192)		1,908	1,908			
100048476	DETROIT	MI		11/20/2020		2,365		(457)			(457)		1,908	1,908			
100031607	WEST ORANGE	NJ		03/29/2019		1,393		516			516		1,908	1,908			
100071622	JACKSON	TN		10/14/2021		2,104		(196)			(196)		1,908	1,908			
100140528	BOLIVIA	NC		01/19/2024		1,780		129			129		1,908	1,908			
100162863	BRADENTON	FL		08/12/2024		1,802		107			107		1,909	1,909			
100049598	LAWRENCEVILLE	GA		11/20/2020		2,371		(462)			(462)		1,909	1,909			
100140071	WINDSOR	WI		01/09/2024		2,027		(118)			(118)		1,909	1,909			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144161	CHARLOTTE	NC		03/07/2024		2,013		(104)			(104)		1,909	1,909			
100144164	CHARLOTTE	NC		03/07/2024		2,012		(103)			(103)		1,909	1,909			
100137311	NEWARK	NJ		12/01/2023		1,933		(24)			(24)		1,909	1,909			
100050026	NEW ORLEANS	LA		11/20/2020		2,031		(122)			(122)		1,909	1,909			
100057579	SAN ANTONIO	TX		06/30/2021		2,145		(236)			(236)		1,909	1,909			
100088977	SCOTTSDALE	AZ		11/15/2022		1,927		(18)			(18)		1,909	1,909			
100139981	PAHOA	HI		01/09/2024		2,097		(188)			(188)		1,909	1,909			
100068311	LAFAYETTE	IN		08/25/2021		1,971		(61)			(61)		1,909	1,909			
100055230	LOUISVILLE	KY		03/23/2021		3,144		(1,237)			(1,237)		1,907	1,910		3	3
100167090	CHICAGO	IL		09/13/2024		2,006		(96)			(96)		1,910	1,910			
100143562	NEW ORLEANS	LA		02/21/2024		(2,262)		4,171			4,171		1,910	1,910			
100025350	CHICAGO	IL		09/20/2018		422		1,488			1,488		1,910	1,910			
100055654	CALHOUN FALLS	SC		03/23/2021		2,374		(464)			(464)		1,910	1,910			
100165855	YORBA LINDA	CA		08/29/2024		1,821		89			89		1,910	1,910			
100109067	FRANKLIN PARK	IL		06/05/2023		2,167		(255)			(255)		1,912	1,910		(2)	(2)
100084835	HOLLYWOOD	FL		08/02/2022		2,146		(236)			(236)		1,910	1,910			
100026833	FRESNO	CA		09/26/2018		1,577		333			333		1,910	1,910			
100028066	KENNESAW	GA		10/26/2018		1,468		442			442		1,910	1,910			
100152713	MORENO VALLEY	CA		05/17/2024		1,894		14			14		1,908	1,910		2	2
100150851	IRVINGTON	NJ		05/08/2024		1,873		37			37		1,910	1,910			
100130421	RANDALLSTOWN	MD		09/28/2023		2,243		(333)			(333)		1,911	1,911			
100156278	LAS VEGAS	NV		07/25/2024		2,135		(224)			(224)		1,911	1,911			
100144030	HOLTVILLE	CA		03/07/2024		2,016		(105)			(105)		1,911	1,911			
100109596	BALTIMORE	MD		06/14/2023		2,159		(248)			(248)		1,911	1,911			
100138904	KNIGHTDALE	NC		12/21/2023		2,073		(164)			(164)		1,910	1,911		1	1
100126436	CHICAGO HEIGHTS	IL		08/30/2023		2,042		(131)			(131)		1,911	1,911			
100140535	TOMS RIVER	NJ		01/19/2024		2,259		(347)			(347)		1,911	1,911			
100164246	LOS ANGELES	CA		08/21/2024		2,026		(114)			(114)		1,911	1,911			
100126352	WATERBURY	CT		08/30/2023		2,052		(140)			(140)		1,911	1,911			
100118952	TUTTLE	OK		07/27/2023		2,127		(216)			(216)		1,912	1,912			
100168473	SACRAMENTO	CA		09/25/2024		2,041		(129)			(129)		1,912	1,912			
100159688	MISSION VIEJO	CA		08/23/2024		2,312		(401)			(401)		1,912	1,912			
100136618	SAN BERNARDINO	CA		11/22/2023		2,220		(309)			(309)		1,912	1,912			
100132461	KISSIMMEE	FL		11/03/2023		1,643		269			269		1,912	1,912			
100157860	ISSAQUAH	WA		07/09/2024		1,615		298			298		1,912	1,912			
100080000	WOODBRIDGE	VA		04/08/2022		2,473		(561)			(561)		1,912	1,912			
100135863	MADERA	CA		11/13/2023		2,111		(199)			(199)		1,912	1,912			
100156620	JACKSONVILLE BEACH	FL		06/24/2024		2,038		(126)			(126)		1,912	1,912			
100159521	INGLEWOOD	CA		07/15/2024		2,023		(110)			(110)		1,913	1,913			
100143119	NORMAN	OK		02/16/2024		1,994		(81)			(81)		1,913	1,913			
100152571	FRISCO	TX		05/17/2024		1,871		40			40		1,911	1,913		2	2
100144122	EL RENO	OK		03/07/2024		1,927		(14)			(14)		1,913	1,913			
100141655	DULUTH	GA		01/30/2024		2,271		(358)			(358)		1,913	1,913			
100068504	CANON CITY	CO		08/25/2021		2,259		(346)			(346)		1,913	1,913			
100119050	PHOENIX	AZ		07/27/2023		2,219		(306)			(306)		1,913	1,913			
100175596	NEWTOWN	PA		11/12/2024		2,025		(112)			(112)		1,913	1,913			
100148264	LEANDER	TX		04/12/2024		2,032		(119)			(119)		1,913	1,913			
100140066	KENNESAW	GA		01/09/2024		2,060		(146)			(146)		1,913	1,913			
100149078	CLIFTON	NJ		04/19/2024		2,080		(167)			(167)		1,913	1,913			
100066421	SYLACAUGA	AL		08/02/2021		1,949		(35)			(35)		1,914	1,914			
100138866	WILMINGTON	DE		12/21/2023		2,114		(201)			(201)		1,912	1,914		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148031	CONROE	TX		04/10/2024		1,999		(85)			(85)		1,914	1,914			
100130425	TULSA	OK		09/28/2023		2,019		(106)			(106)		1,914	1,914			
100126497	LITHIA	FL		08/30/2023		1,882		32			32		1,914	1,914			
100111209	PLAINS	MT		06/29/2023		808		1,106			1,106		1,914	1,914			
100109853	ORLANDO	FL		06/22/2023		2,036		(122)			(122)		1,914	1,914			
100141125	BALTIMORE	MD		01/30/2024		346		1,568			1,568		1,914	1,914			
100153049	COLORADO SPRINGS	CO		06/27/2024		1,932		(18)			(18)		1,914	1,914			
100111459	MEMPHIS	TN		06/29/2023		696		1,219			1,219		1,914	1,914			
100146738	LAPEL	IN		03/20/2024		1,991		(77)			(77)		1,915	1,915			
100120283	ATLANTA	GA		08/18/2023		2,086		(172)			(172)		1,915	1,915			
100013831	BOYNTON BEACH	FL		05/25/2017		1,670		245			245		1,915	1,915			
100151017	DEERFIELD BEACH	FL		05/08/2024		2,074		(160)			(160)		1,915	1,915			
100135843	CHATTANOOGA	TN		11/10/2023		2,012		(97)			(97)		1,915	1,915			
100103021	WATERBURY	CT		06/22/2023		2,180		(265)			(265)		1,915	1,915			
100139437	PASADENA	TX		12/28/2023		1,649		266			266		1,915	1,915			
100141456	PLYMOUTH	MA		01/30/2024		2,060		(145)			(145)		1,915	1,915			
100133840	GREENWOOD	IN		10/20/2023		1,998		(84)			(84)		1,915	1,915			
100046323	SUGARLOAF	PA		11/25/2020		2,833		(918)			(918)		1,915	1,915			
100161062	VENICE	FL		07/24/2024		2,052		(138)			(138)		1,915	1,915			
100088016	MIAMI	FL		10/25/2022		2,174		(259)			(259)		1,915	1,915			
100158916	NORTH MYRTLE BEACH	SC		07/12/2024		2,120		(205)			(205)		1,915	1,915			
100055108	HIXSON	TN		03/23/2021		2,246		(329)			(329)		1,917	1,915		(1)	(1)
100151401	READING	PA		05/10/2024		2,059		(143)			(143)		1,915	1,915			
100141913	KATY	TX		03/27/2024		2,103		(187)			(187)		1,915	1,915			
100076104	COLUMBUS	OH		01/07/2022		2,133		(217)			(217)		1,916	1,916			
100068655	TILBURG	NLD		08/30/2021		1,932						123	2,055	1,916	(139)		(139)
100162015	BAITING HOLLOW	NY		07/31/2024		2,016		(101)			(101)		1,916	1,916			
100147066	GALVESTON	TX		03/27/2024		2,030		(114)			(114)		1,916	1,916			
100136053	GAINESVILLE	GA		11/16/2023		1,838		78			78		1,916	1,916			
100067361	EDNA	TX		08/02/2021		1,900		16			16		1,916	1,916			
100126542	FLORENCE	SC		08/30/2023		846		1,070			1,070		1,916	1,916			
100068351	GROVETOWN	GA		08/25/2021		2,239		(323)			(323)		1,916	1,916			
100025372	SANFORD	FL		09/20/2018		1,656		260			260		1,916	1,916			
100147469	ORLANDO	FL		04/03/2024		2,195		(279)			(279)		1,916	1,916			
100066180	BUENA VISTA	VA		08/02/2021		1,982		(66)			(66)		1,916	1,916			
100144104	SHERMAN	TX		03/07/2024		1,920		(3)			(3)		1,917	1,917			
100137898	HILTON HEAD ISLAND	SC		12/08/2023		2,181		(264)			(264)		1,917	1,917			
100148259	SAN ANTONIO	TX		04/12/2024		1,978		(61)			(61)		1,917	1,917			
100067813	SEMINOLE	TX		09/23/2021		2,240		(323)			(323)		1,917	1,917			
100103795	WALDEN	NY		05/10/2023		2,015		(98)			(98)		1,917	1,917			
100128416	COOKEVILLE	TN		09/15/2023		2,055		(138)			(138)		1,917	1,917			
100153699	OVIEDO	FL		05/31/2024		1,869		48			48		1,917	1,917			
100144194	PRINCETON	TX		03/07/2024		1,902		15			15		1,917	1,917			
100131870	PUNTA GORDA	FL		10/06/2023		2,090		(173)			(173)		1,918	1,918			
100144214	BLOOMINGDALE	GA		03/07/2024		1,918		(1)			(1)		1,918	1,918			
100049159	WAUKEGAN	IL		11/20/2020		2,471		(554)			(554)		1,918	1,918			
100148226	HOUSTON	TX		04/12/2024		1,950		(32)			(32)		1,918	1,918			
100135606	SALINE	MI		11/09/2023		2,027		(109)			(109)		1,918	1,918			
100146537	STOCKTON	CA		03/19/2024		2,187		(269)			(269)		1,918	1,918			
100054162	PELL CITY	AL		03/23/2021		3,491		(1,573)			(1,573)		1,918	1,918			
100026273	POSEN	IL		09/20/2018		750		1,169			1,169		1,918	1,918			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153320	PORT CHARLOTTE	FL		05/30/2024		1,676		242			242		1,918	1,918			
100143185	SAVANNAH	GA		02/16/2024		2,060		(141)			(141)		1,919	1,919			
100146891	FORT WORTH	TX		03/26/2024		1,877		41			41		1,917	1,919		1	1
100141174	FORT WORTH	TX		01/30/2024		1,960		(41)			(41)		1,919	1,919			
100138663	FRESNO	CA		02/02/2024		2,213		(294)			(294)		1,919	1,919			
100043998	WOONSOCKET	RI		08/19/2020		2,387		(468)			(468)		1,919	1,919			
100174334	PORT CHARLOTTE	FL		10/31/2024		1,937		(18)			(18)		1,919	1,919			
100143043	SAN MARCOS	TX		02/14/2024		1,927		(8)			(8)		1,919	1,919			
100088029	CAPE CORAL	FL		10/25/2022		2,522		(603)			(603)		1,919	1,919			
100139504	HAZLET TOWNSHIP	NJ		12/28/2023		2,081		(162)			(162)		1,919	1,919			
100174731	RESEDA	CA		10/31/2024		1,853		66			66		1,919	1,919			
100173124	VALLEJO	CA		10/30/2024		1,933		(13)			(13)		1,919	1,919			
100068767	MUSKEGON	MI		09/01/2021		1,962		(43)			(43)		1,919	1,919			
100117537	CLARKSVILLE	TN		07/20/2023		1,573		347			347		1,919	1,919			
100071768	TULSA	OK		10/14/2021		2,195		(275)			(275)		1,920	1,919			
100061124	JACKSON	MO		06/01/2021		1,900		19			19		1,920	1,920			
100049098	SHREVEPORT	LA		11/20/2020		2,126		(207)			(207)		1,920	1,920			
100139326	NEVADA CITY	CA		12/28/2023		2,203		(283)			(283)		1,920	1,920			
100148905	MT JULIET	TN		04/17/2024		2,082		(162)			(162)		1,920	1,920			
100077486	DOUGLASVILLE	GA		01/03/2022		2,122		(202)			(202)		1,920	1,920			
100139110	NEWBURGH	NY		12/28/2023		1,919		1			1		1,920	1,920			
100118701	MCKINLEYVILLE	CA		07/25/2023		2,117		(200)			(200)		1,918	1,921		3	3
100138378	MIAMI	FL		12/18/2023		2,169		(248)			(248)		1,921	1,921			
100137154	PALM BAY	FL		11/28/2023		2,125		(205)			(205)		1,921	1,921			
100137141	ANN ARBOR	MI		11/28/2023		2,047		(126)			(126)		1,921	1,921			
100103305	GAINESVILLE	GA		04/27/2023		2,040		(119)			(119)		1,921	1,921			
100043828	MERRITT ISLAND	FL		08/13/2020		1,635		285			285		1,921	1,921			
100156264	BISBEE	AZ		07/25/2024		2,100		(179)			(179)		1,921	1,921			
100142395	SALINAS	CA		02/02/2024		2,176		(255)			(255)		1,921	1,921			
100174110	DOWNEY	CA		10/31/2024		1,778		143			143		1,921	1,921			
100090201	ANDERSON	SC		01/13/2023		2,055		(134)			(134)		1,921	1,921			
100090202	ANDERSON	SC		01/13/2023		2,063		(142)			(142)		1,921	1,921			
100173676	AMSTERDAM	NLD		10/29/2024		1,990							1,990	1,921	(68)		(68)
100149154	HENDERSON	NV		04/22/2024		1,693		228			228		1,921	1,921			
100138773	ANTIOCH	TN		12/21/2023		2,040		(119)			(119)		1,921	1,921			
100142811	ALBUQUERQUE	NM		02/08/2024		2,023		(102)			(102)		1,922	1,922			
100031750	VALLEJO	CA		03/29/2019		2,122		(201)			(201)		1,922	1,922			
100148994	WINCHESTER	CA		04/19/2024		2,018		(97)			(97)		1,922	1,922			
100160872	PITTSBURGH	PA		07/24/2024		2,020		(98)			(98)		1,922	1,922			
100043694	TAFT	CA		08/13/2020		2,016		(94)			(94)		1,922	1,922			
100155977	WHITESTONE	NY		06/18/2024		2,019		(97)			(97)		1,922	1,922			
100101922	JAMESTOWN	CA		04/14/2023		2,229		(307)			(307)		1,922	1,922			
100134750	GAINESVILLE	FL		10/30/2023		1,936		(14)			(14)		1,922	1,922			
100171601	LAS VEGAS	NV		10/16/2024		1,950		(28)			(28)		1,922	1,922			
100149532	AUSTIN	TX		04/26/2024		2,017		(95)			(95)		1,922	1,922			
100070414	TUCSON	AZ		09/23/2021		2,135		(213)			(213)		1,922	1,922			
100071771	TORRINGTON	CT		10/14/2021		2,197		(275)			(275)		1,922	1,922			
100017321	MILLBORO	VA		04/26/2018		2,259		(337)			(337)		1,922	1,922			
100158635	MILLCREEK	UT		07/10/2024		2,103		(181)			(181)		1,922	1,922			
100150069	KERRVILLE	TX		06/14/2024		2,112		(189)			(189)		1,922	1,922			
100160852	PHOENIX	AZ		07/24/2024		1,492		431			431		1,923	1,923			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115613	HOLLYWOOD	FL		07/19/2023		2,031		(108)			(108)		1,923	1,923			
100118750	PLANTATION	FL		07/25/2023		2,096		(175)			(175)		1,921	1,923		2	2
100135566	CAMDENTON	MO		11/13/2023		2,004		(81)			(81)		1,923	1,923			
100126605	TOLEDO	OH		08/30/2023		1,368		555			555		1,923	1,923			
100137348	BUCKEYE	AZ		12/01/2023		2,090		(167)			(167)		1,923	1,923			
100100559	LONG BRANCH	NJ		04/27/2023		2,404		(478)			(478)		1,926	1,923		(3)	(3)
100031424	ORLANDO	FL		03/29/2019		1,397		526			526		1,923	1,923			
100099588	PHOENIX	AZ		04/06/2023		2,230		(304)			(304)		1,926	1,923		(2)	(2)
100152300	DALLAS	GA		05/17/2024		1,567		357			357		1,923	1,923			
100142996	PHILADELPHIA	PA		02/12/2024		2,080		(156)			(156)		1,923	1,923			
100113468	PORTAGE	PA		06/29/2023		1,084		840			840		1,924	1,924			
100144374	PROVIDENCE VILLAGE	TX		03/07/2024		1,988		(65)			(65)		1,922	1,924		2	2
100066695	SARASOTA	FL		08/02/2021		2,059		(135)			(135)		1,924	1,924			
100126514	EL PASO	TX		08/30/2023		2,053		(129)			(129)		1,924	1,924			
100080219	KILLEEN	TX		02/25/2022		2,627		(703)			(703)		1,924	1,924			
100126520	BUFFALO	NY		08/30/2023		1,785		139			139		1,924	1,924			
100103614	ORLANDO	FL		05/08/2023		1,883		41			41		1,924	1,924			
100155167	KIRKLAND	WA		07/19/2024		2,177		(253)			(253)		1,924	1,924			
100158660	SPRINGVILLE	UT		07/10/2024		2,045		(121)			(121)		1,924	1,924			
100024991	LOWELL	MA		09/20/2018		1,800		124			124		1,924	1,924			
100151419	PARAMUS	NJ		05/10/2024		2,043		(119)			(119)		1,924	1,924			
100148029	GULF SHORES	AL		04/10/2024		2,268		(344)			(344)		1,924	1,924			
100140207	DENISON	TX		01/11/2024		2,418		(494)			(494)		1,924	1,924			
100061588	JOLIET	IL		07/01/2021		2,030		(105)			(105)		1,924	1,924			
100151140	TUCSON	AZ		05/09/2024		2,092		(168)			(168)		1,924	1,924			
100099744	SOUTH FALLSBURG	NY		02/28/2023		1,987		(63)			(63)		1,924	1,924			
100146704	SHALLOTTE	NC		03/20/2024		1,185		740			740		1,924	1,924			
100057962	CLEVELAND	OH		06/30/2021		2,211		(286)			(286)		1,924	1,924			
100140285	SUMMIT	IL		01/18/2024		2,138		(213)			(213)		1,925	1,925			
100088277	MERRILLVILLE	IN		10/17/2022		2,042		(117)			(117)		1,925	1,925			
100165999	LINCOLNSHIRE	IL		09/06/2024		2,192		(267)			(267)		1,925	1,925			
100149566	HAW RIVER	NC		04/26/2024		1,823		102			102		1,925	1,925			
100128014	MEMPHIS	TN		09/08/2023		1,783		142			142		1,925	1,925			
100135578	JACKSONVILLE	FL		11/13/2023		2,035		(110)			(110)		1,925	1,925			
100139662	NORTH GRAFTON	MA		12/28/2023		1,831		94			94		1,925	1,925			
100156603	HATTERAS	NC		06/24/2024		2,081		(156)			(156)		1,925	1,925			
100140141	GARLAND	TX		01/09/2024		2,078		(153)			(153)		1,925	1,925			
100148365	STATESVILLE	NC		04/12/2024		1,652		273			273		1,926	1,926			
100134942	HENDERSON	NV		10/30/2023		1,925		1			1		1,926	1,926			
100156561	SOUTH EL MONTE	CA		06/24/2024		2,024		(98)			(98)		1,926	1,926			
100149513	COMMERCE CITY	CO		04/26/2024		2,024		(98)			(98)		1,926	1,926			
100101543	MESQUITE	TX		04/26/2023		2,033		(107)			(107)		1,926	1,926			
100091735	CHICAGO	IL		03/24/2023		2,059		(133)			(133)		1,926	1,926			
100147873	STEPHENS CITY	VA		04/08/2024		1,901		25			25		1,926	1,926			
100147872	STEPHENS CITY	VA		04/08/2024		1,910		16			16		1,926	1,926			
100025788	GRAND PRAIRIE	TX		09/20/2018		1,652		274			274		1,926	1,926			
100131818	SAN JACINTO	CA		10/06/2023		2,015		(89)			(89)		1,926	1,926			
100146987	SALEM	UT		03/26/2024		1,987		(61)			(61)		1,926	1,926			
100011614	TAMARAC	FL		03/08/2017		264		1,663			1,663		1,926	1,926			
100136029	HAGERSTOWN	MD		11/16/2023		2,148		(222)			(222)		1,926	1,926			
100142856	GREENVILLE	SC		02/08/2024		2,321		(394)			(394)		1,926	1,926			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077804	BAKERSFIELD	CA		12/23/2021		2,642		(715)			(715)		1,927	1,927			
100060567	CINCINNATI	OH		06/01/2021		1,906		20			20		1,927	1,927			
100142935	BLUE SPRINGS	MO		02/09/2024		2,142		(216)			(216)		1,925	1,927		1	1
100158784	OAKHURST	CA		07/10/2024		2,136		(209)			(209)		1,927	1,927			
100115101	EAGLE MOUNTAIN	UT		07/14/2023		1,943		(16)			(16)		1,927	1,927			
100153632	CLEARWATER	FL		05/31/2024		2,059		(133)			(133)		1,927	1,927			
100144045	TAMPA	FL		03/07/2024		1,831		96			96		1,927	1,927			
100150170	NAPLES	FL		04/30/2024		2,223		(296)			(296)		1,927	1,927			
100141543	PHOENIX	AZ		01/30/2024		2,209		(281)			(281)		1,927	1,927			
100132795	CHELTENHAM	PA		11/03/2023		1,960		(33)			(33)		1,927	1,927			
100120331	WARNER ROBINS	GA		08/18/2023		1,992		(64)			(64)		1,927	1,927			
100153299	WESLEY CHAPEL	FL		05/30/2024		2,053		(126)			(126)		1,927	1,927			
100099835	DALLAS	TX		02/28/2023		2,153		(226)			(226)		1,927	1,927			
100148889	FREDERICKSBURG	TX		04/17/2024		2,153		(225)			(225)		1,927	1,927			
100090054	POMONA	CA		01/13/2023		2,094		(167)			(167)		1,927	1,927			
100153342	VALPARAISO	FL		05/30/2024		1,831		97			97		1,928	1,928			
100156479	WEST ALLIS	WI		06/24/2024		2,049		(121)			(121)		1,928	1,928			
100140896	NORTHRIDGE	CA		02/26/2024		2,286		(358)			(358)		1,928	1,928			
100151244	SANTA MARIA	CA		05/10/2024		1,889		39			39		1,928	1,928			
100155639	SAINT LEONARD	MD		06/18/2024		2,057		(129)			(129)		1,929	1,929			
100012358	NORFOLK	VA		04/28/2017		1,235		694			694		1,929	1,929			
100137700	MELISSA	TX		12/08/2023		2,021		(92)			(92)		1,929	1,929			
100151868	BELLFLOWER	CA		05/10/2024		2,416		(487)			(487)		1,929	1,929			
100139540	MIAMI	FL		12/28/2023		2,160		(231)			(231)		1,929	1,929			
100130326	LEHIGH ACRES	FL		09/28/2023		2,190		(261)			(261)		1,929	1,929			
100152221	MESA	AZ		05/17/2024		1,946		(17)			(17)		1,929	1,929			
100144564	PASO ROBLES	CA		04/26/2024		2,331		(402)			(402)		1,929	1,929			
100026282	MESA	AZ		09/20/2018		1,795		134			134		1,929	1,929			
100140557	WHITEFIELD	NH		01/19/2024		2,339		(410)			(410)		1,929	1,929			
100151087	SAN ANTONIO	TX		05/08/2024		1,930		(1)			(1)		1,929	1,929			
100141929	LAS VEGAS	NV		03/27/2024		2,124		(195)			(195)		1,929	1,929			
100142812	TAMPA	FL		02/08/2024		2,165		(235)			(235)		1,929	1,929			
100140777	BOWIE	MD		01/22/2024		2,237		(308)			(308)		1,930	1,930			
100102846	MARIETTA	GA		06/22/2023		2,139		(209)			(209)		1,930	1,930			
100152400	OAK ISLAND	NC		05/17/2024		1,951		(21)			(21)		1,930	1,930			
100138361	DUNDALK	MD		12/18/2023		2,065		(135)			(135)		1,930	1,930			
100148696	SALT LAKE CITY	UT		04/17/2024		2,096		(166)			(166)		1,930	1,930			
100117108	LOS ANGELES	CA		07/20/2023		1,009		921			921		1,930	1,930			
100012712	MODESTO	CA		05/25/2017		1,372		559			559		1,930	1,930			
100061166	SAINT LOUIS	MO		06/01/2021		1,905		26			26		1,931	1,931			
100000314	WASHINGTON	DC		09/27/2016		1,382		548			548		1,931	1,931			
100107951	POMPANO BEACH	FL		06/29/2023		2,395		(464)			(464)		1,931	1,931			
100118775	POINCIANA	FL		07/25/2023		2,018		(87)			(87)		1,931	1,931			
100011577	LAS VEGAS	NM		03/08/2017		68		1,863			1,863		1,931	1,931			
100151505	HENDERSON	NV		05/10/2024		1,555		376			376		1,931	1,931			
100144739	UNITED KINGDOM	GBR		03/12/2024		(1,812)		3,746			3,746		1,934	1,931		(3)	(3)
100162714	VENICE	FL		08/12/2024		2,003		(72)			(72)		1,931	1,931			
100055806	DAYTON	OH		03/23/2021		2,018		(87)			(87)		1,931	1,931			
100146683	LAKE FOREST	CA		03/20/2024		2,032		(100)			(100)		1,931	1,931			
100089745	BELLE ISLE	FL		12/02/2022		1,895		36			36		1,931	1,931			
100151925	FONTANA	CA		07/10/2024		2,216		(285)			(285)		1,931	1,931			

SCHEDULE B - PART 3

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100027800	MILWAUKEE	WI		10/26/2018		1,679		253			253		1,931	1,931			
100149492	MCKINNEY	TX		04/24/2024		2,045		(113)			(113)		1,931	1,931			
100157617	MONTCLAIR	CA		06/28/2024		2,089		(157)			(157)		1,931	1,931			
100151489	WESTPORT	WA		05/10/2024		1,894		37			37		1,931	1,931			
100115554	LEOMINSTER	MA		07/19/2023		1,952		(21)			(21)		1,931	1,931			
100024805	NORCROSS	GA		09/20/2018		1,076		856			856		1,931	1,931			
100147181	TAMPA	FL		03/28/2024		2,091		(160)			(160)		1,931	1,931			
100144256	STOCKTON	CA		03/08/2024		2,235		(304)			(304)		1,931	1,931			
100162579	ATHENS	TX		08/12/2024		2,044		(112)			(112)		1,931	1,931			
100150881	NAGS HEAD	NC		05/08/2024		2,165		(233)			(233)		1,931	1,931			
100137634	LAKE IN THE HILLS	IL		12/08/2023		2,112		(181)			(181)		1,932	1,932			
100159503	SPANAWAY	WA		07/15/2024		2,092		(160)			(160)		1,932	1,932			
100169465	JERSEY CITY	NJ		09/30/2024		2,140		(208)			(208)		1,932	1,932			
100014116	PHOENIX	AZ		05/25/2017		2,044		(112)			(112)		1,932	1,932			
100029802	SOUTH HOLLAND	IL		10/26/2018		706		1,226			1,226		1,932	1,932			
100103859	PHILADELPHIA	PA		05/10/2023		2,053		(121)			(121)		1,932	1,932			
100102504	PACE	FL		06/07/2023		2,229		(295)			(295)		1,934	1,932		(2)	(2)
100076178	HOT SPRINGS VILLAGE	AR		01/07/2022		2,085		(152)			(152)		1,932	1,932			
100131784	SPLENDORA	TX		10/06/2023		1,939		(6)			(6)		1,932	1,932			
100146849	BERGENFIELD	NJ		03/21/2024		2,178		(246)			(246)		1,932	1,932			
100161488	FLOWER MOUND	TX		07/30/2024		1,871		(131)			(131)		1,741	1,932		192	192
100120490	NIPOMO	CA		08/18/2023		1,933		(1)			(1)		1,933	1,933			
100055760	WINSTON SALEM	NC		03/23/2021		2,485		(553)			(553)		1,932	1,933		1	1
100141371	FAYETTEVILLE	NC		01/30/2024		2,111		(178)			(178)		1,933	1,933			
100043742	DEVILLE	LA		08/13/2020		1,964		(31)			(31)		1,933	1,933			
100044880	HOUSTON	TX		11/19/2020		2,219		(286)			(286)		1,933	1,933			
100112587	TURBEVILLE	SC		06/29/2023		433		1,499			1,499		1,933	1,933			
100115107	ROYSE CITY	TX		07/14/2023		2,125		(192)			(192)		1,933	1,933			
100127296	STOCKTON	CA		08/30/2023		767		1,166			1,166		1,933	1,933			
100084681	HONOLULU	HI		08/02/2022		2,087		(154)			(154)		1,933	1,933			
100119076	BURBANK	IL		07/27/2023		2,106		(173)			(173)		1,933	1,933			
100100694	LOCKPORT	IL		04/28/2023		2,050		(117)			(117)		1,933	1,933			
100148537	NASHVILLE	TN		04/12/2024		1,986		(54)			(54)		1,931	1,933		2	2
100049204	CANTONMENT	FL		11/20/2020		2,066		(133)			(133)		1,933	1,933			
100039228	CORK	IRL		09/27/2019		630		1,348			1,348	(13)	1,965	1,933		(31)	(1) (32)
100160826	SACRAMENTO	CA		07/24/2024		1,636		297			297		1,933	1,933			
100055530	NEWTON	IA		03/23/2021		2,387		(454)			(454)		1,933	1,933			
100148327	DECATUR	GA		04/12/2024		2,071		(138)			(138)		1,933	1,933			
100151534	LAKEVILLE	MN		05/10/2024		1,565		369			369		1,933	1,933			
100140877	MIRAMAR	FL		01/25/2024		1,907		26			26		1,933	1,933			
100108113	ASHLAND	VA		05/24/2023		2,193		(259)			(259)		1,934	1,934			
100029121	LAS VEGAS	NV		10/26/2018		1,845		89			89		1,934	1,934			
100148560	HOUSTON	TX		04/12/2024		1,988		(56)			(56)		1,932	1,934		2	2
100138437	HIGHTSTOWN	NJ		12/18/2023		1,992		(58)			(58)		1,934	1,934			
100154813	PORT SAINT LUCIE	FL		07/19/2024		2,274		(341)			(341)		1,934	1,934			
100133473	SCHAUMBURG	IL		10/19/2023		2,027		(93)			(93)		1,934	1,934			
100060394	NIXA	MO		06/01/2021		1,917		17			17		1,934	1,934			
100140765	DAVENPORT	FL		01/22/2024		2,186		(252)			(252)		1,934	1,934			
100044265	ROANOKE	VA		08/19/2020		769		1,166			1,166		1,934	1,934			
100100111	HAUULA	HI		03/28/2023		2,226		(292)			(292)		1,934	1,934			
100010670	LAS VEGAS	NV		12/23/2016		1,816		118			118		1,934	1,934			

SCHEDULE B - PART 3

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100103051	GLOUCESTER CITY	NJ		06/22/2023		2,204		(270)			(270)		1,934	1,934			
100143044	AUSTIN	TX		02/14/2024		2,472		(538)			(538)		1,934	1,934			
100146968	KATY	TX		03/26/2024		2,072		(139)			(139)		1,933	1,935		2	2
100047477	LAS VEGAS	NV		11/20/2020		2,698		(763)			(763)		1,935	1,935			
100064923	DAYTON	OH		07/14/2021		2,134		(199)			(199)		1,935	1,935			
100147929	HAMPTON	GA		04/08/2024		1,740		195			195		1,935	1,935			
100140282	SURFSIDE BEACH	SC		01/18/2024		2,036		(101)			(101)		1,935	1,935			
100111339	NORTH MIAMI	FL		06/29/2023		1,650		285			285		1,935	1,935			
100100172	CHICAGO	IL		03/17/2023		2,091		(156)			(156)		1,935	1,935			
100013851	RIVERVIEW	FL		05/25/2017		1,781		154			154		1,935	1,935			
100024591	SURPRISE	AZ		09/20/2018		1,660		275			275		1,935	1,935			
100149121	PALM HARBOR	FL		04/22/2024		2,199		(263)			(263)		1,935	1,935			
100085106	ROOSENDAAL	NLD		07/27/2022		2,011						(154)	1,857	1,935		79	79
100150546	TAYLORSVILLE	NC		05/03/2024		2,069		(134)			(134)		1,936	1,936			
100111134	TUSCALOOSA	AL		06/29/2023		2,022		(87)			(87)		1,936	1,936			
100143154	PHOENIX	AZ		02/16/2024		2,006		(70)			(70)		1,936	1,936			
100070926	COLLINSVILLE	IL		10/01/2021		1,998		(63)			(63)		1,936	1,936			
100100604	SACRAMENTO	CA		04/27/2023		2,176		(243)			(243)		1,933	1,936		2	2
100013055	LAS VEGAS	NV		05/25/2017		1,291		645			645		1,936	1,936			
100150763	DURHAM	NC		05/07/2024		1,996		(60)			(60)		1,936	1,936			
100147875	FORT WORTH	TX		04/08/2024		1,919		17			17		1,936	1,936			
100054229	BOGALUSA	LA		03/23/2021		2,148		(212)			(212)		1,936	1,936			
100046408	GROVETOWN	GA		11/25/2020		2,468		(532)			(532)		1,936	1,936			
100139558	SPRING	TX		12/28/2023		2,045		(109)			(109)		1,936	1,936			
100084674	GARDNERVILLE	NV		08/02/2022		2,048		(111)			(111)		1,936	1,936			
100137339	KATY	TX		12/01/2023		2,157		(221)			(221)		1,937	1,937			
100134477	PARKVILLE	MD		10/30/2023		2,086		(150)			(150)		1,937	1,937			
100152331	CHARLOTTE	NC		05/17/2024		1,994		(58)			(58)		1,937	1,937			
100013135	FREDERICK	MD		05/25/2017		1,543		393			393		1,937	1,937			
100112954	OHATCHEE	AL		06/29/2023		1,969		(32)			(32)		1,937	1,937			
100148099	HUTTO	TX		04/10/2024		1,938		(1)			(1)		1,937	1,937			
100161714	ROSLYN HEIGHTS	NY		07/30/2024		2,050		(113)			(113)		1,937	1,937			
100159441	BRIDGEPORT	PA		07/15/2024		1,803		133			133		1,937	1,937			
100126723	APOPKA	FL		08/30/2023		1,991		(54)			(54)		1,937	1,937			
100143278	LOGAN	UT		02/16/2024		1,978		(41)			(41)		1,937	1,937			
100141353	LAS VEGAS	NV		01/30/2024		2,089		(152)			(152)		1,937	1,937			
100148730	CLERMONT	FL		04/17/2024		2,114		(177)			(177)		1,937	1,937			
100129314	CHARLOTTE	NC		09/25/2023		1,879		58			58		1,937	1,937			
100111342	TULARE	CA		06/29/2023		1,621		316			316		1,937	1,937			
100112432	MEMPHIS	TN		06/29/2023		1,083		854			854		1,937	1,937			
100054372	NORWALK	IA		03/23/2021		2,672		(736)			(736)		1,936	1,937		1	1
100157952	GATLINBURG	TN		07/09/2024		1,997		(60)			(60)		1,937	1,937			
100126375	COSHOCTON	OH		08/30/2023		624		1,313			1,313		1,938	1,938			
100138780	LEXINGTON	KY		12/21/2023		2,164		(226)			(226)		1,938	1,938			
100054543	LAKELAND	GA		03/23/2021		2,807		(869)			(869)		1,938	1,938			
100126344	HOLLYWOOD	FL		08/30/2023		2,054		(116)			(116)		1,938	1,938			
100084630	MOUNT JOY	PA		08/02/2022		2,337		(399)			(399)		1,938	1,938			
100146912	CHINO	CA		03/26/2024		1,930		6			6		1,937	1,938		1	1
100140002	ACWORTH	GA		01/09/2024		2,151		(213)			(213)		1,938	1,938			
100061404	HOMESTEAD	PA		06/01/2021		1,916		22			22		1,938	1,938			
100126656	ROCKY MOUNT	NC		08/30/2023		2,388		(450)			(450)		1,938	1,938			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045504	BALTIMORE	MD		11/25/2020		1,896		43			43		1,938	1,938			
100067667	RICHMOND	VA		09/23/2021		2,102		(164)			(164)		1,938	1,938			
100145858	BRUNSWICK	GA		03/15/2024		2,281		(343)			(343)		1,938	1,938			
100048072	SCHILLER PARK	IL		11/20/2020		2,444		(505)			(505)		1,938	1,938			
100151202	EAGLE	ID		05/10/2024		1,965		(26)			(26)		1,939	1,939			
100026105	PORT WENTWORTH	GA		09/20/2018		1,639		300			300		1,939	1,939			
100117664	BEAUMONT	CA		07/20/2023		2,065		(126)			(126)		1,939	1,939			
100156591	PORT SAINT JOE	FL		06/24/2024		1,920		19			19		1,939	1,939			
100069118	ALBUQUERQUE	NM		09/01/2021		2,016		(77)			(77)		1,939	1,939			
100103237	DALLAS	TX		04/27/2023		2,175		(236)			(236)		1,939	1,939			
100136413	LARGO	FL		11/20/2023		1,893		47			47		1,939	1,939			
100078213	SAN FRANCISCO	CA		02/10/2022		2,425		(485)			(485)		1,939	1,939			
100137646	RALEIGH	NC		12/08/2023		2,042		(103)			(103)		1,939	1,939			
100143227	BRENHAM	TX		02/16/2024		1,825		115			115		1,939	1,939			
100148310	VANCOUVER	WA		04/12/2024		2,018		(78)			(78)		1,939	1,939			
100151385	HOUSTON	TX		05/10/2024		1,995		(55)			(55)		1,940	1,940			
100146749	ORLANDO	FL		03/20/2024		1,943		(3)			(3)		1,940	1,940			
100064753	VACAVILLE	CA		07/14/2021		2,197		(257)			(257)		1,940	1,940			
100138305	WILMINGTON	DE		12/18/2023		1,918		22			22		1,940	1,940			
100158534	EDINBURG	TX		07/10/2024		2,006		(66)			(66)		1,940	1,940			
100061551	ROTTERDAM	NLD		06/30/2021		1,964						134	2,098	1,940	(158)		(158)
100137547	PFLUGERVILLE	TX		12/08/2023		1,932		8			8		1,940	1,940			
100136736	SANTA FE	NM		11/27/2023		2,062		(122)			(122)		1,940	1,940			
100141302	KISSIMMEE	FL		01/30/2024		2,075		(135)			(135)		1,940	1,940			
100138990	JEFFERSONVILLE	IN		12/21/2023		1,778		162			162		1,940	1,940			
100114189	LOS ANGELES	CA		06/29/2023		1,813		127			127		1,940	1,940			
100161181	FORT MYERS	FL		07/25/2024		2,325		(384)			(384)		1,940	1,940			
100103207	PHILADELPHIA	PA		04/21/2023		2,033		(93)			(93)		1,940	1,940			
100140607	FALLING WATERS	WV		01/19/2024		2,021		(81)			(81)		1,941	1,941			
100146955	SANGER	TX		03/26/2024		1,743		(12)			(12)		1,730	1,941		210	210
100147877	CONWAY	SC		04/08/2024		1,911		30			30		1,941	1,941			
100138790	SANGER	TX		12/21/2023		2,137		(198)			(198)		1,940	1,941		1	1
100140333	MORRISTOWN	TN		01/18/2024		2,114		(173)			(173)		1,941	1,941			
100146246	WEST BOUNTIFUL	UT		03/19/2024		2,175		(235)			(235)		1,941	1,941			
100153867	COLUMBUS	GA		06/05/2024		1,865		75			75		1,941	1,941			
100137401	LAWRENCEVILLE	GA		01/11/2024		2,524		(583)			(583)		1,941	1,941			
100149533	OAKLAND	CA		04/26/2024		2,039		(98)			(98)		1,941	1,941			
100148607	BAYOU VISTA	TX		04/12/2024		2,108		(168)			(168)		1,939	1,941		2	2
100102559	DALLAS	TX		06/07/2023		1,873		68			68		1,941	1,941			
100053855	BIG LAKE	MN		03/23/2021		2,459		(517)			(517)		1,941	1,941			
100149999	LOS ANGELES (NORTHRIDGE AREA)	CA		06/07/2024		2,147		(205)			(205)		1,941	1,941			
100149454	WACO	TX		04/24/2024		2,051		(109)			(109)		1,942	1,942			
100111135	CHICAGO	IL		06/29/2023		1,000		942			942		1,942	1,942			
100030671	DANVILLE	IN		04/09/2019		1,038		904			904		1,942	1,942			
100113201	HOUSTON	TX		06/29/2023		1,794		148			148		1,942	1,942			
100141682	LEOMINSTER	MA		01/30/2024		1,977		(35)			(35)		1,942	1,942			
100151028	BUFORD	GA		05/08/2024		1,703		239			239		1,942	1,942			
100013521	PRINCETON	MN		05/25/2017		1,844		98			98		1,942	1,942			
100135143	MARATHON	FL		11/03/2023		2,192		(250)			(250)		1,942	1,942			
100143160	GOLDEN	CO		02/16/2024		2,113		(171)			(171)		1,942	1,942			
100031564	KISSIMMEE	FL		03/29/2019		1,438		505			505		1,942	1,942			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137078	VASS	NC		11/28/2023		1,939		3			3		1,942	1,942			
100150519	OAKWOOD	GA		05/03/2024		1,817		125			125		1,942	1,942			
100044143	REMINGTON	VA		08/19/2020		1,992		(50)			(50)		1,942	1,942			
4010066794	COLUMBUS	GA		02/29/2024		1,958		(15)			(15)		1,942	1,942			
100134662	ATLANTA	GA		10/30/2023		1,945		(2)			(2)		1,943	1,943			
100115495	GAINESVILLE	GA		07/17/2023		2,079		(136)			(136)		1,943	1,943			
100064812	JACKSON	TN		07/14/2021		2,182		(239)			(239)		1,943	1,943			
100149858	LOS ANGELES	CA		04/29/2024		2,168		(225)			(225)		1,943	1,943			
100054886	CRESTON	OH		03/23/2021		2,287		(344)			(344)		1,943	1,943			
100024857	MINNEAPOLIS	MN		09/20/2018		1,356		587			587		1,943	1,943			
100167033	LAKE MARY	FL		09/13/2024		2,147		(205)			(205)		1,943	1,943			
100044716	WEST PARK	FL		11/19/2020		1,731		212			212		1,943	1,943			
100134562	WOODBRIDGE	VA		10/30/2023		1,905		38			38		1,943	1,943			
100162509	LEONIA	NJ		08/12/2024		2,046		(103)			(103)		1,943	1,943			
100136038	RALEIGH	NC		11/16/2023		2,293		(350)			(350)		1,943	1,943			
100151750	CLEARLAKE	CA		05/10/2024		2,108		(165)			(165)		1,943	1,943			
100046470	DECATUR	GA		11/25/2020		1,752		192			192		1,944	1,944			
100048036	CANTON	NC		11/20/2020		2,129		(185)			(185)		1,944	1,944			
100024685	PERRYSBURG	OH		09/20/2018		1,525		418			418		1,944	1,944			
100087071	STERLING HEIGHTS	MI		11/04/2022		2,135		(191)			(191)		1,944	1,944			
100025413	LAUDERDALE LAKES	FL		09/20/2018		1,534		410			410		1,944	1,944			
100108238	HOUMA	LA		05/24/2023		2,140		(196)			(196)		1,944	1,944			
100146575	PLANO	TX		03/20/2024		2,136		(192)			(192)		1,944	1,944			
100156389	MILL VALLEY	CA		07/25/2024		2,075		(131)			(131)		1,944	1,944			
100138312	RALEIGH	NC		12/18/2023		2,109		(165)			(165)		1,944	1,944			
100101990	STOCKTON	CA		04/14/2023		2,278		(334)			(334)		1,944	1,944			
100020138	PHOENIX	AZ		07/17/2018		2,058		(114)			(114)		1,944	1,944			
100132510	MELBOURNE	FL		11/03/2023		2,113		(169)			(169)		1,944	1,944			
100126300	BATH	PA		08/30/2023		2,081		(136)			(136)		1,944	1,944			
100126366	MCLOUD	OK		08/30/2023		2,054		(110)			(110)		1,944	1,944			
100152780	INGLEWOOD	CA		05/22/2024		2,108		(163)			(163)		1,944	1,944			
100072257	WAXAHACHIE	TX		11/01/2021		2,140		(196)			(196)		1,944	1,944			
100146491	PHOENIX	AZ		03/19/2024		2,139		(194)			(194)		1,945	1,945			
100134041	HIGHLAND MILLS	NY		10/25/2023		2,132		(188)			(188)		1,945	1,945			
100160016	NAPLES	FL		07/17/2024		2,188		(247)			(247)		1,941	1,945		3	3
100146750	SPRINGFIELD	MA		03/20/2024		2,322		(377)			(377)		1,945	1,945			
100162616	ORANGE BEACH	AL		08/12/2024		1,733		212			212		1,945	1,945			
100071842	WILMINGTON	NC		10/14/2021		2,183		(238)			(238)		1,945	1,945			
100055029	YORBA LINDA	CA		03/23/2021		2,251		(306)			(306)		1,945	1,945			
100120532	VICTORVILLE	CA		08/18/2023		2,185		(240)			(240)		1,945	1,945			
100113947	WICHITA	KS		06/29/2023		1,891		54			54		1,945	1,945			
100047868	HOLT	MI		11/20/2020		2,371		(426)			(426)		1,945	1,945			
100117502	GIG HARBOR	WA		07/20/2023		1,848		98			98		1,945	1,945			
100148228	APEX	NC		04/12/2024		2,118		(173)			(173)		1,945	1,945			
100013203	FRESNO	CA		05/25/2017		1,655		291			291		1,945	1,945			
100173154	MESA	AZ		10/30/2024		2,009		(63)			(63)		1,946	1,946			
100136849	YOUNGSVILLE	NC		11/27/2023		1,870		76			76		1,946	1,946			
100128238	MICANOPY	FL		09/14/2023		2,388		(442)			(442)		1,946	1,946			
100127985	SHELBYVILLE	TN		09/08/2023		1,685		261			261		1,946	1,946			
100141752	OCEANSIDE	NY		01/30/2024		2,557		(399)			(399)		2,158	1,946		(212)	(212)
100143282	ORMOND BEACH	FL		02/16/2024		2,084		(138)			(138)		1,946	1,946			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147971	NORTH CHARLESTON	SC		04/08/2024		1,683		264			264		1,946	1,946			
100060750	CLEVELAND HEIGHTS	OH		06/01/2021		1,927		19			19		1,946	1,946			
100152621	KISSIMMEE	FL		05/17/2024		1,902		42			42		1,945	1,946		2	2
100133959	WATERBURY	CT		10/25/2023		2,084		(137)			(137)		1,946	1,946			
100013870	GLENDALE	AZ		05/25/2017		1,712		235			235		1,947	1,947			
100151533	LAKEVILLE	MN		05/10/2024		1,575		371			371		1,947	1,947			
100127095	WINDSOR	VA		08/30/2023		2,092		(146)			(146)		1,947	1,947			
100075436	ARNOLD	MO		12/01/2021		2,017		(70)			(70)		1,947	1,947			
100115033	BAKERSFIELD	CA		07/14/2023		2,133		(186)			(186)		1,947	1,947			
100063784	MASSILLON	OH		07/01/2021		1,854		93			93		1,947	1,947			
100111624	GARY	IN		06/29/2023		1,728		219			219		1,947	1,947			
100146590	HOUSTON	TX		03/20/2024		1,923		24			24		1,947	1,947			
100150809	SAINT LOUIS	MO		05/08/2024		1,975		(28)			(28)		1,947	1,947			
100152761	PIONEERTOWN	CA		05/22/2024		1,987		(40)			(40)		1,947	1,947			
100057789	WACO	TX		06/30/2021		2,182		(235)			(235)		1,947	1,947			
100076775	GALVESTON	TX		12/27/2021		2,425		(478)			(478)		1,947	1,947			
100064816	DES MOINES	IA		07/14/2021		2,185		(238)			(238)		1,947	1,947			
100012461	PARKVILLE	MO		04/28/2017		1,710		238			238		1,948	1,948			
100174005	SAN DIEGO	CA		10/31/2024		1,964		(17)			(17)		1,948	1,948			
100127001	VERNON	CT		08/30/2023		1,168		780			780		1,948	1,948			
100138313	MIDLOTHIAN	VA		12/18/2023		2,158		(210)			(210)		1,948	1,948			
100148724	ATLANTA	GA		04/17/2024		2,118		(170)			(170)		1,948	1,948			
100155791	FREDERICKSBURG	VA		06/18/2024		2,199		(251)			(251)		1,948	1,948			
100120471	ROSEBURG	OR		08/18/2023		2,385		(437)			(437)		1,948	1,948			
100111419	REEDSVILLE	WI		06/29/2023		607		1,342			1,342		1,948	1,948			
100054315	JENKS	OK		03/23/2021		2,114		(166)			(166)		1,948	1,948			
100157967	SEASIDE HEIGHTS	NJ		07/09/2024		1,968		(19)			(19)		1,948	1,948			
100136566	COLUMBIA	MD		11/22/2023		2,046		(98)			(98)		1,949	1,949			
100140543	BUTLER	NJ		01/19/2024		2,503		(554)			(554)		1,949	1,949			
100158066	RANCHO CORDOVA	CA		07/09/2024		2,498		417			417		2,915	1,949		(967)	(967)
100161417	HOMESTEAD	FL		07/29/2024		2,080		(131)			(131)		1,949	1,949			
100154945	MILWAUKEE	WI		07/19/2024		2,274		(325)			(325)		1,949	1,949			
100140613	ANNA	TX		01/19/2024		2,342		(393)			(393)		1,949	1,949			
100151860	MIRAMAR	FL		05/10/2024		2,075		(126)			(126)		1,949	1,949			
100119019	SELMA	TX		07/27/2023		1,850		99			99		1,949	1,949			
100144417	WILDWOOD	NJ		03/07/2024		2,145		(198)			(198)		1,947	1,949		2	2
100119699	BALTIMORE	MD		08/08/2023		2,055		(106)			(106)		1,949	1,949			
100012771	LAS VEGAS	NV		05/25/2017		1,328		621			621		1,949	1,949			
100151506	MONROE	NC		05/10/2024		1,606		343			343		1,949	1,949			
100133523	HAVANA	FL		10/19/2023		2,103		(153)			(153)		1,949	1,949			
100143297	FLOWERY BRANCH	GA		02/16/2024		2,049		(99)			(99)		1,949	1,949			
100160202	SAINT JOHNS	FL		07/18/2024		1,743		207			207		1,949	1,949			
100165334	OVIEDO	FL		08/29/2024		2,023		(73)			(73)		1,949	1,949			
100149192	GRAPEVINE	TX		04/22/2024		2,246		(296)			(296)		1,949	1,949			
100062043	KILLEEN	TX		07/01/2021		1,989		(40)			(40)		1,949	1,949			
100057764	TULSA	OK		06/30/2021		2,196		(247)			(247)		1,950	1,950			
100113815	CHICAGO HEIGHTS	IL		06/29/2023		553		1,396			1,396		1,950	1,950			
100113945	HOUSTON	TX		06/29/2023		743		1,207			1,207		1,950	1,950			
100115353	HENDERSON	NV		07/17/2023		1,933		17			17		1,950	1,950			
100030988	MORENO VALLEY	CA		03/29/2019		1,601		349			349		1,950	1,950			
100101600	COLUMBIA	SC		04/26/2023		2,023		(73)			(73)		1,950	1,950			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115444	SANTA ANA	CA		07/17/2023		1,908		42			42		1,950	1,950			
100025919	VISTA	CA		09/20/2018		1,597		353			353		1,950	1,950			
100087949	CHICAGO	IL		10/25/2022		2,009		(59)			(59)		1,950	1,950			
100049515	BAKERSFIELD	CA		11/20/2020		2,401		(451)			(451)		1,950	1,950			
100055662	COLORADO SPRINGS	CO		03/23/2021		2,371		(421)			(421)		1,950	1,950			
100011587	MEMPHIS	TN		03/08/2017		1,433		518			518		1,950	1,950			
100100898	BALTIMORE	MD		04/28/2023		1,993		(43)			(43)		1,949	1,951		1	1
100061268	CAMILLA	GA		06/01/2021		1,935		16			16		1,951	1,951			
100147785	HIALEAH GARDENS	FL		04/08/2024		2,047		(96)			(96)		1,951	1,951			
100151901	ARCADIA	CA		07/10/2024		2,241		(290)			(290)		1,951	1,951			
100148860	WAKE FOREST	NC		04/17/2024		2,020		(69)			(69)		1,951	1,951			
100138192	NEWNAN	GA		12/14/2023		2,040		(89)			(89)		1,951	1,951			
100100013	SHELTON	CT		03/28/2023		1,971		(20)			(20)		1,951	1,951			
100028077	SCHUYLERVILLE	NY		10/26/2018		408		1,543			1,543		1,951	1,951			
100108125	COCOA	FL		05/24/2023		2,056		(104)			(104)		1,952	1,951		(1)	(1)
100114320	RICHLAND	NJ		06/29/2023		360		1,591			1,591		1,951	1,951			
100011445	O FALLON	MO		12/23/2016		1,867		85			85		1,951	1,951			
100148309	WILSONVILLE	OR		04/12/2024		2,180		(229)			(229)		1,951	1,951			
100151103	FRAMINGHAM	MA		05/08/2024		2,173		(221)			(221)		1,951	1,951			
100130444	ARTESIA	CA		09/28/2023		2,295		(344)			(344)		1,952	1,952			
100043340	HOUSTON	TX		08/13/2020		1,743		209			209		1,952	1,952			
100013972	HOUSTON	TX		05/25/2017		1,843		109			109		1,952	1,952			
100142933	HARTFORD	CT		02/09/2024		2,142		(192)			(192)		1,950	1,952		1	1
100126867	CHICAGO	IL		08/30/2023		1,629		322			322		1,952	1,952			
100156635	NEW WILMINGTON	PA		06/24/2024		1,929		23			23		1,952	1,952			
100029144	DES MOINES	IA		10/26/2018		1,659		293			293		1,952	1,952			
100151603	HESPERIA	CA		05/10/2024		2,069		(117)			(117)		1,952	1,952			
100025300	BROWNSTOWN	MI		09/20/2018		1,826		126			126		1,952	1,952			
100046367	BEDFORD	KY		11/25/2020		2,899		(946)			(946)		1,952	1,952			
100163295	HAMEL	MN		08/13/2024		2,143		(191)			(191)		1,952	1,952			
100157640	LA QUINTA	CA		06/28/2024		2,146		(194)			(194)		1,952	1,952			
100091688	MCKINNEY	TX		03/24/2023		2,586		(633)			(633)		1,952	1,952			
100099820	MIAMI	FL		02/28/2023		2,089		(136)			(136)		1,952	1,952			
100148581	CAPE CANAVERAL	FL		04/12/2024		2,028		(77)			(77)		1,951	1,952		2	2
100147414	SANTA MARIA	CA		05/08/2024		2,243		(290)			(290)		1,952	1,952			
100134342	PHOENIX	AZ		10/27/2023		2,225		(273)			(273)		1,952	1,952			
100012668	WINTER GARDEN	FL		05/25/2017		1,376		577			577		1,953	1,953			
100141269	CHAMPIONS GATE	FL		01/30/2024		2,087		(134)			(134)		1,953	1,953			
100025347	JACKSONVILLE	FL		09/20/2018		1,349		604			604		1,953	1,953			
100054693	ST ALBANS	VT		03/23/2021		2,702		(750)			(750)		1,953	1,953			
100053917	DELANO	CA		03/23/2021		2,576		(624)			(624)		1,953	1,953			
100126322	TORRINGTON	CT		08/30/2023		2,057		(104)			(104)		1,953	1,953			
100126411	COLUMBUS	OH		08/30/2023		2,048		(95)			(95)		1,953	1,953			
100100769	WILLINGBORO	NJ		04/28/2023		2,175		(221)			(221)		1,955	1,953		(2)	(2)
100024537	LAS VEGAS	NV		09/20/2018		2,197		(243)			(243)		1,953	1,953			
100133486	CHICAGO	IL		10/19/2023		2,078		(125)			(125)		1,953	1,953			
100120401	NORTH EASTON	MA		08/18/2023		1,784		170			170		1,953	1,953			
100113716	WESTBROOK	ME		06/29/2023		1,110		843			843		1,953	1,953			
100010710	YORK	SC		12/23/2016		1,514		439			439		1,953	1,953			
100143732	KISSIMMEE	FL		02/26/2024		2,209		(255)			(255)		1,954	1,954			
100135869	BRADENTON BEACH	FL		11/13/2023		2,354		(400)			(400)		1,954	1,954			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152424	CAPE CORAL	FL		05/17/2024		2,102		(148)			(148)		1,954	1,954			
100100115	BAYONNE	NJ		03/28/2023		1,952		2			2		1,954	1,954			
100145947	WAYNESBORO	VA		03/19/2024		2,240		(286)			(286)		1,954	1,954			
100169300	BROOKLYN	NY		09/27/2024		2,178		(224)			(224)		1,954	1,954			
100043532	FARMVILLE	NC		08/13/2020		2,437		(483)			(483)		1,954	1,954			
100091291	MCDONOUGH	GA		01/31/2023		2,285		(330)			(330)		1,954	1,954			
100119960	RAHWAY	NJ		08/11/2023		1,847		107			107		1,954	1,954			
100029496	PORT RICHEY	FL		10/26/2018		1,451		503			503		1,954	1,954			
100069550	SALISBURY	MD		09/01/2021		2,024		(70)			(70)		1,954	1,954			
100110030	NORTH LAUDERDALE	FL		06/23/2023		2,025		(71)			(71)		1,954	1,954			
100110051	NORTH LAUDERDALE	FL		06/23/2023		2,037		(82)			(82)		1,954	1,954			
100068439	GROVETOWN	GA		08/25/2021		2,265		(310)			(310)		1,954	1,954			
100165399	MIAMI	FL		08/29/2024		2,108		(158)			(158)		1,950	1,954		4	4
100103653	MISSION	TX		05/08/2023		1,829		126			126		1,954	1,954			
100053709	CARLISLE	OH		03/23/2021		1,981		(26)			(26)		1,955	1,955			
100028989	NORTH CHARLESTON	SC		10/26/2018		1,872		83			83		1,955	1,955			
100103586	PALM COAST	FL		05/08/2023		2,038		(221)			(221)		1,817	1,955		138	138
100142949	MECHANICSBURG	PA		02/09/2024		2,084		(131)			(131)		1,953	1,955		1	1
100029452	SPENCER	IA		10/26/2018		1,883		72			72		1,955	1,955			
100152540	MIAMI	FL		05/17/2024		2,011		(58)			(58)		1,953	1,955		2	2
100152270	RIVERBANK	CA		05/17/2024		1,921		34			34		1,955	1,955			
100112362	SPOKANE	WA		06/29/2023		352		1,604			1,604		1,956	1,956			
100060859	ATLANTA	GA		06/01/2021		1,936		20			20		1,956	1,956			
100135310	REEDLEY	CA		11/13/2023		2,033		(77)			(77)		1,956	1,956			
100142982	HUNTINGTON BEACH	CA		02/09/2024		2,401		(446)			(446)		1,956	1,956			
100013343	MERIDIAN	CA		05/25/2017		1,519		436			436		1,956	1,956			
100109644	FAIRBURN	GA		06/14/2023		2,263		(307)			(307)		1,956	1,956			
100071876	DAYTON	OH		10/14/2021		2,188		(232)			(232)		1,956	1,956			
100112686	HAMPTON	VA		06/29/2023		2,295		(339)			(339)		1,956	1,956			
100130010	MONTGOMERY	NY		09/27/2023		2,106		(150)			(150)		1,956	1,956			
100147880	MADERA	CA		04/08/2024		1,974		(18)			(18)		1,956	1,956			
100139058	NEW ROCHELLE	NY		12/28/2023		1,918		38			38		1,956	1,956			
100138878	JACKSONVILLE	FL		12/21/2023		2,056		(100)			(100)		1,955	1,956		1	1
100099810	NEW HAVEN	CT		02/28/2023		2,055		(99)			(99)		1,956	1,956			
100080020	VANCOUVER	WA		04/08/2022		1,914		42			42		1,956	1,956			
100111174	ELKTON	MD		06/29/2023		1,123		834			834		1,957	1,957			
100099840	PLEASANTVILLE	NJ		02/28/2023		2,091		(134)			(134)		1,957	1,957			
100055298	MORENO VALLEY	CA		03/23/2021		2,804		(847)			(847)		1,957	1,957			
100045948	PHILADELPHIA	PA		11/25/2020		2,484		(528)			(528)		1,956	1,957			
100067195	RIVERDALE	GA		08/02/2021		1,954		2			2		1,957	1,957			
100063193	COPPERAS COVE	TX		07/01/2021		2,079		(122)			(122)		1,957	1,957			
100148002	ONTARIO	CA		04/10/2024		2,355		(398)			(398)		1,957	1,957			
100064728	YORK	PA		07/14/2021		2,201		(244)			(244)		1,957	1,957			
100148111	TOBYHANNA	PA		04/10/2024		2,073		(116)			(116)		1,957	1,957			
100112240	STOUTSVILLE	OH		06/29/2023		455		1,503			1,503		1,957	1,957			
100110381	DICKINSON	TX		06/30/2023		1,995		(38)			(38)		1,957	1,957			
100114331	ROCK HILL	SC		06/29/2023		1,683		274			274		1,957	1,957			
100111743	SPOKANE	WA		06/29/2023		806		1,152			1,152		1,958	1,958			
100109628	WIMAUMA	FL		06/14/2023		1,977		(20)			(20)		1,958	1,958			
100046236	SAINT LOUIS	MO		11/25/2020		1,995		(37)			(37)		1,959	1,958		(1)	(1)
100115128	CINCINNATI	OH		07/17/2023		2,084		(126)			(126)		1,958	1,958			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153240	MADEIRA BEACH	FL		05/30/2024		1,885		71			71		1,956	1,958		2	2
100152566	CHICAGO	IL		05/17/2024		1,937		22			22		1,959	1,958		(1)	(1)
100143752	BIRMINGHAM	MI		04/05/2024		2,168		(209)			(209)		1,958	1,958			
100142452	BELLEVUE	WA		03/08/2024		2,271		(312)			(312)		1,958	1,958			
100155013	TAHOE VISTA	CA		07/19/2024		2,089		(131)			(131)		1,958	1,958			
100142592	WARRINGTON	PA		02/08/2024		2,066		(108)			(108)		1,959	1,959			
100053696	SAINT LOUIS	MO		03/23/2021		2,153		(195)			(195)		1,959	1,959			
100164590	LAS VEGAS	NV		08/21/2024		1,915		44			44		1,959	1,959			
100116686	ORLANDO	FL		07/20/2023		1,002		956			956		1,959	1,959			
100028423	MIAMI	FL		10/26/2018		1,680		278			278		1,959	1,959			
100151777	EL CENTRO	CA		05/10/2024		2,197		(238)			(238)		1,959	1,959			
100090931	SAN BERNARDINO	CA		01/31/2023		2,114		(155)			(155)		1,959	1,959			
100055528	SAYLORSBURG	PA		03/23/2021		2,519		(560)			(560)		1,959	1,959			
100158510	PISMO BEACH	CA		07/10/2024		2,076		(116)			(116)		1,959	1,959			
100156096	HAYWARD	CA		06/18/2024		2,453		(494)			(494)		1,959	1,959			
100109947	BERLIN	NJ		06/22/2023		2,069		(110)			(110)		1,959	1,959			
100113843	SUNNY ISLES	FL		06/29/2023		1,792		168			168		1,959	1,959			
100137316	ISLIP TERRACE	NY		12/01/2023		2,131		(171)			(171)		1,960	1,960			
100109235	CHICAGO	IL		07/21/2023		2,142		(183)			(183)		1,960	1,960			
100172898	VICTORVILLE	CA		10/25/2024		1,995		(35)			(35)		1,960	1,960			
100013448	PHOENIX	AZ		05/25/2017		1,927		33			33		1,960	1,960			
100144608	WINTER GARDEN	FL		03/13/2024		2,076		(116)			(116)		1,960	1,960			
100144630	WINTER GARDEN	FL		03/13/2024		2,076		(116)			(116)		1,960	1,960			
100113686	TONAWANDA	NY		06/29/2023		1,765		195			195		1,960	1,960			
100135771	MIDDLE ISLAND	NY		11/10/2023		1,930		29			29		1,960	1,960			
100142785	GARNER	NC		02/08/2024		2,051		(91)			(91)		1,960	1,960			
100109931	PHILADELPHIA	PA		06/22/2023		2,092		(132)			(132)		1,960	1,960			
100151975	CHARLOTTESVILLE	VA		06/14/2024		2,014		(54)			(54)		1,960	1,960			
100141237	SILVER SPRING	MD		01/30/2024		1,944		17			17		1,960	1,960			
100132803	PALM SPRINGS	CA		11/03/2023		1,850		110			110		1,960	1,960			
100132722	RENO	NV		11/03/2023		1,864		97			97		1,960	1,960			
100108232	PORTLAND	OR		05/24/2023		2,267		(307)			(307)		1,960	1,960			
100100671	EGG HARBOR TOWNSHIP	NJ		04/28/2023		1,774		186			186		1,960	1,960			
100140301	LAS VEGAS	NV		01/18/2024		2,193		(232)			(232)		1,961	1,961			
100077252	LYNDHURST	OH		01/03/2022		2,036		(75)			(75)		1,961	1,961			
100117016	JACKSON	TN		07/20/2023		1,333		628			628		1,961	1,961			
100148624	CATHEDRAL CITY	CA		05/15/2024		1,943		19			19		1,961	1,961			
100153877	LOS ANGELES	CA		06/05/2024		1,979		(17)			(17)		1,961	1,961			
100152508	LEXINGTON	KY		05/17/2024		2,317		(34)			(34)		2,282	1,961		(321)	(321)
100151569	NEPTUNE BEACH	FL		05/10/2024		2,109		(147)			(147)		1,961	1,961			
100075062	SAN ANTONIO	TX		12/01/2021		2,125		(163)			(163)		1,962	1,962			
100072543	DANBURY	CT		11/01/2021		1,997		(35)			(35)		1,962	1,962			
100134895	KANSAS CITY	MO		10/30/2023		2,315		(353)			(353)		1,962	1,962			
100091261	INDIO	CA		01/31/2023		2,295		(332)			(332)		1,962	1,962			
100061807	PALM BAY	FL		07/01/2021		1,989		(27)			(27)		1,962	1,962			
100108470	COCONUT CREEK	FL		05/25/2023		2,059		(97)			(97)		1,962	1,962			
100151256	VENICE	FL		05/10/2024		2,022		(59)			(59)		1,962	1,962			
100083038	PALM DESERT	CA		05/11/2022		2,249		(287)			(287)		1,963	1,963			
100147009	AUSTIN	TX		03/27/2024		2,070		(108)			(108)		1,963	1,963			
100134048	SCRANTON	PA		10/25/2023		2,072		(109)			(109)		1,963	1,963			
100138845	RICHMOND	VA		12/21/2023		2,133		(172)			(172)		1,962	1,963		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100736	AURORA	IL		04/28/2023		1,850		113			113		1,963	1,963			
100160959	CANADENSIS	PA		07/24/2024		1,998		(36)			(36)		1,963	1,963			
100081918	WEERT	NLD		03/30/2022		2,004						20	2,023	1,963	(61)		(61)
100126414	FORT LAUDERDALE	FL		08/30/2023		2,077		(114)			(114)		1,963	1,963			
100151610	FYFFE	AL		05/10/2024		1,961		2			2		1,963	1,963			
100103186	WATERBURY	CT		04/21/2023		2,106		(143)			(143)		1,963	1,963			
100140078	ATLANTA	GA		01/09/2024		2,056		(93)			(93)		1,963	1,963			
100164882	MENIFEE	CA		08/26/2024		2,083		(120)			(120)		1,963	1,963			
100150920	ROSEVILLE	CA		05/08/2024		2,180		(217)			(217)		1,963	1,963			
100069773	ASHTABULA	OH		09/01/2021		1,795		168			168		1,963	1,963			
100011802	EDINBURG	TX		03/08/2017		1,456		507			507		1,963	1,963			
100112455	OTIS ORCHARDS	WA		06/29/2023		1,168		795			795		1,963	1,963			
100055612	PEQUOT LAKES	MN		03/23/2021		2,304		(341)			(341)		1,963	1,963			
100143382	LAKE ARROWHEAD	CA		02/16/2024		2,195		(232)			(232)		1,963	1,963			
100148449	LITTLE RIVER	SC		04/12/2024		2,062		(99)			(99)		1,963	1,963			
100143875	WEST HAVEN	CT		03/06/2024		2,179		(216)			(216)		1,964	1,964			
100077363	NORRISTOWN	PA		01/03/2022		2,004		(41)			(41)		1,964	1,964			
100159501	RENTON	WA		07/15/2024		2,222		(258)			(258)		1,964	1,964			
100139602	DAVENPORT	FL		12/28/2023		2,052		(88)			(88)		1,964	1,964			
100141975	ANCHORAGE	AK		02/29/2024		2,379		(415)			(415)		1,964	1,964			
100092043	HOUSTON	TX		02/09/2023		2,077		(113)			(113)		1,964	1,964			
100111659	DAYTON	OH		06/29/2023		1,830		134			134		1,964	1,964			
100055233	TEMECULA	CA		03/23/2021		981		983			983		1,964	1,964			
100156079	CELINA	TX		06/18/2024		2,245		(281)			(281)		1,964	1,964			
100112177	MIDLOTHIAN	VA		06/29/2023		924		1,040			1,040		1,965	1,965			
100119820	ST. CLOUD	FL		08/08/2023		2,122		(157)			(157)		1,965	1,965			
100120307	MOBILE	AL		08/18/2023		2,069		(104)			(104)		1,965	1,965			
100130279	ROSELLE	NJ		09/28/2023		2,049		(85)			(85)		1,965	1,965			
100070465	BONAIRE	GA		09/23/2021		2,254		(289)			(289)		1,965	1,965			
100140606	BREMERTON	WA		01/19/2024		2,008		(43)			(43)		1,965	1,965			
100065633	GREEN BAY	WI		07/28/2021		2,201		(236)			(236)		1,965	1,965			
100135635	MEMPHIS	TN		11/09/2023		2,175		(210)			(210)		1,965	1,965			
100169834	CRYSTAL BEACH	TX		09/30/2024		1,616		(140)			(140)		1,476	1,965		489	489
100148926	STALLINGS	NC		04/17/2024		2,076		(110)			(110)		1,965	1,965			
100084652	MIAMI GARDENS	FL		08/02/2022		2,192		(226)			(226)		1,965	1,965			
100061972	CHICAGO	IL		07/01/2021		2,010		(45)			(45)		1,965	1,965			
100012263	EASTON	MD		04/28/2017		1,546		420			420		1,965	1,965			
100148067	BOGART	GA		04/10/2024		1,996		(30)			(30)		1,966	1,966			
100151663	SHELTON	CT		05/10/2024		2,008		(43)			(43)		1,966	1,966			
100149694	KANNAPOLIS	NC		04/26/2024		1,587		378			378		1,966	1,966			
100140423	WINCHESTER	VA		01/18/2024		2,110		(144)			(144)		1,966	1,966			
100151011	SEVIERVILLE	TN		05/08/2024		2,165		(199)			(199)		1,966	1,966			
100160566	DELAWARE	OH		07/19/2024		2,049		(84)			(84)		1,966	1,966			
100091144	DAVENPORT	FL		01/31/2023		1,640		326			326		1,966	1,966			
100101673	HAMILTON TOWNSHIP	NJ		04/26/2023		2,029		(62)			(62)		1,966	1,966			
100146385	LADERA RANCH	CA		03/19/2024		2,175		(209)			(209)		1,966	1,966			
100115165	MONROE	NY		07/17/2023		2,109		(142)			(142)		1,966	1,966			
100055549	FLORENCE	OR		03/23/2021		2,273		(306)			(306)		1,966	1,966			
100152215	SPANISH FORK	UT		05/17/2024		1,478		488			488		1,967	1,967			
100137599	MYRTLE BEACH	SC		12/08/2023		2,037		(71)			(71)		1,967	1,967			
100142878	WEATHERFORD	TX		02/09/2024		2,122		(157)			(157)		1,965	1,967		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127042	LINCOLNVILLE	KS		08/30/2023		1,811		156			156		1,967	1,967			
100140580	CHARLOTTE	NC		01/19/2024		2,273		(306)			(306)		1,967	1,967			
100103013	BRIDGEPORT	CT		06/22/2023		2,411		(444)			(444)		1,967	1,967			
100146981	NEWPORT	KY		03/26/2024		2,016		(50)			(50)		1,966	1,967		1	1
100025273	DAVENPORT	FL		09/20/2018		1,785		182			182		1,967	1,967			
100141088	WATERBURY	CT		01/30/2024		2,082		(114)			(114)		1,968	1,968			
100117294	TIVERTON	RI		07/20/2023		1,945		23			23		1,968	1,968			
100078534	HEEMSTEDE	NLD		01/26/2022		2,005						36	2,041	1,968	(74)		(74)
100013314	MESA	AZ		05/25/2017		1,751		217			217		1,968	1,968			
100158005	RUIDOSO	NM		07/09/2024		2,676		(126)			(126)		2,550	1,968		(582)	(582)
100024942	OCOEE	FL		09/20/2018		1,101		867			867		1,968	1,968			
100142904	LIBERTY HILL	TX		02/09/2024		2,176		(209)			(209)		1,967	1,968		1	1
100151046	ANTIOCH	TN		05/08/2024		1,690		278			278		1,968	1,968			
100049903	TEANECK	NJ		11/20/2020		2,482		(514)			(514)		1,968	1,968			
100156197	CAPE CORAL	FL		06/20/2024		2,170		(202)			(202)		1,969	1,969			
100160213	WITTMANN	AZ		07/18/2024		1,856		113			113		1,969	1,969			
100153707	DULUTH	GA		07/11/2024		2,417		(448)			(448)		1,969	1,969			
100149169	LAS VEGAS	NV		04/22/2024		2,462		(493)			(493)		1,969	1,969			
100136870	FALLING WATERS	WV		11/27/2023		1,891		78			78		1,969	1,969			
100147818	AUSTIN	TX		04/08/2024		2,037		(68)			(68)		1,969	1,969			
100136276	PLANTATION	FL		11/20/2023		1,898		71			71		1,969	1,969			
100102907	FORT WALTON BEACH	FL		06/22/2023		1,006		963			963		1,969	1,969			
100111809	INDIO	CA		06/29/2023		1,624		345			345		1,969	1,969			
100030798	DURHAM	NC		04/09/2019		1,489		480			480		1,969	1,969			
100073422	MEMPHIS	TN		11/01/2021		2,017		(48)			(48)		1,969	1,969			
100126852	PHOENIX	AZ		08/30/2023		1,153		816			816		1,969	1,969			
100135166	NEWARK	NJ		12/15/2023		2,065		(95)			(95)		1,969	1,969			
100133109	BAKERSFIELD	CA		11/29/2023		2,060		(90)			(90)		1,969	1,969			
100134670	TEMPLE	TX		10/30/2023		2,200		(231)			(231)		1,969	1,969			
100064716	MOORE	OH		07/14/2021		2,227		(257)			(257)		1,970	1,970			
100090756	KATY	TX		02/28/2023		2,147		(177)			(177)		1,970	1,970			
100150719	SACRAMENTO	CA		05/06/2024		2,030		(62)			(62)		1,968	1,970		2	2
100135822	PORT CLINTON	OH		11/10/2023		1,808		162			162		1,970	1,970			
100130216	FORT MOHAVE	AZ		11/15/2023		2,086		(116)			(116)		1,970	1,970			
100116570	BOKEELIA	FL		07/20/2023		1,839		131			131		1,970	1,970			
100133911	TAMPA	FL		11/29/2023		1,845		125			125		1,970	1,970			
100062845	OAK RIDGE	TN		07/01/2021		1,975		(5)			(5)		1,970	1,970			
100158641	NAPLES	FL		07/10/2024		2,103		(133)			(133)		1,970	1,970			
100068316	LAFAYETTE	IN		08/25/2021		2,025		(55)			(55)		1,970	1,970			
100065492	COPPERAS COVE	TX		07/28/2021		2,107		(137)			(137)		1,970	1,970			
100026103	ORLANDO	FL		09/20/2018		1,652		319			319		1,971	1,971			
100148312	PFLUGERVILLE	TX		04/12/2024		2,148		(177)			(177)		1,971	1,971			
100045521	HAMPTON	VA		11/25/2020		1,285		686			686		1,971	1,971			
100083937	GLENDALE HEIGHTS	IL		07/12/2022		2,031		(60)			(60)		1,971	1,971			
100088045	DORAL	FL		10/25/2022		2,032		(61)			(61)		1,971	1,971			
100150945	LAKE FREDERICK	VA		05/08/2024		1,938		33			33		1,971	1,971			
100084706	CORNVILLE	AZ		08/02/2022		2,075		(104)			(104)		1,971	1,971			
100144180	PLANO	TX		03/07/2024		1,951		20			20		1,971	1,971			
100109982	NEWBURGH	NY		06/22/2023		2,084		(113)			(113)		1,971	1,971			
100103786	BARNEGAT	NJ		05/10/2023		2,120		(149)			(149)		1,971	1,971			
100108380	BARNEGAT	NJ		05/25/2023		2,120		(149)			(149)		1,971	1,971			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126334	BALTIMORE	MD		08/30/2023		2,052		(81)			(81)		1,972	1,972			
100111532	FAIRHAVEN	MA		06/29/2023		679		1,292			1,292		1,972	1,972			
100138388	FORNEY	TX		12/18/2023		2,213		(241)			(241)		1,972	1,972			
100043363	WOODSTOCK VALLEY	CT		08/13/2020		1,898		74			74		1,972	1,972			
100087611	KATWIJK	NLD		09/27/2022		2,070						(281)	1,789	1,972	183		183
100026323	PHOENIX	AZ		09/20/2018		1,440		531			531		1,972	1,972			
100049100	STOCKTON	CA		11/20/2020		2,207		(235)			(235)		1,972	1,972			
100150931	DAWSONVILLE	GA		05/08/2024		1,666		307			307		1,972	1,972			
100128507	NORTH LAS VEGAS	NV		09/15/2023		2,059		(87)			(87)		1,972	1,972			
100076582	SAINT CLAIR SHORES	MI		12/16/2021		2,497		(524)			(524)		1,972	1,972			
100090622	NEWARK	NJ		12/29/2022		2,237		(265)			(265)		1,972	1,972			
100023845	MEMPHIS	TN		09/04/2018		2,154		(182)			(182)		1,973	1,973			
100112636	DALTON	GA		06/29/2023		749		1,224			1,224		1,973	1,973			
100013212	MIAMI	FL		05/25/2017		1,537		436			436		1,973	1,973			
100118918	PALMDALE	CA		07/27/2023		2,215		(241)			(241)		1,974	1,973		(1)	(1)
100143224	WINTER HAVEN	FL		02/16/2024		1,856		117			117		1,973	1,973			
100160419	BERKELEY	CA		07/19/2024		2,284		(311)			(311)		1,973	1,973			
100144171	MURRIETA	CA		03/07/2024		1,957		16			16		1,973	1,973			
100062110	THOMASVILLE	NC		07/01/2021		2,012		(38)			(38)		1,973	1,973			
100162072	THE HILLS	TX		07/31/2024		2,199		(226)			(226)		1,973	1,973			
100158770	PARKER	CO		07/10/2024		1,578		395			395		1,973	1,973			
100135879	ORLANDO	FL		11/13/2023		2,129		(155)			(155)		1,973	1,973			
100136322	LOVELAND	CO		11/20/2023		2,042		(68)			(68)		1,974	1,974			
100153099	LIBERTY HILL	TX		06/27/2024		2,251		(278)			(278)		1,974	1,974			
100025816	SOUTHPORT	NC		09/20/2018		1,746		227			227		1,974	1,974			
100160545	RESEDA	CA		07/19/2024		2,256		(282)			(282)		1,974	1,974			
100136032	BURLINGTON	NC		11/16/2023		1,990		(16)			(16)		1,974	1,974			
100061331	LEWISBURG	OH		06/01/2021		1,948		26			26		1,974	1,974			
100152189	ROSEVILLE	CA		05/17/2024		2,009		(34)			(34)		1,974	1,974			
100143075	BALTIMORE	MD		02/14/2024		2,328		(354)			(354)		1,974	1,974			
100148496	DALLAS	TX		04/12/2024		1,797		(110)			(110)		1,688	1,974		287	287
100118105	BAKERSFIELD	CA		07/20/2023		2,377		(403)			(403)		1,974	1,974			
100137116	ANNAPOLIS	MD		11/28/2023		2,284		(309)			(309)		1,974	1,974			
100163005	LEXINGTON	KY		08/13/2024		2,109		(139)			(139)		1,970	1,975		4	4
100140437	FLOWERY BRANCH	GA		01/18/2024		2,149		(174)			(174)		1,975	1,975			
100147002	NAPLES	FL		03/27/2024		2,032		(58)			(58)		1,975	1,975			
100164796	PORT CHARLOTTE	FL		08/26/2024		1,876		99			99		1,975	1,975			
100053714	POESTENKILL	NY		03/23/2021		3,601		(1,626)			(1,626)		1,975	1,975			
100117010	PHILADELPHIA	PA		07/20/2023		1,311		664			664		1,975	1,975			
100103600	BAKERSFIELD	CA		05/08/2023		2,054		(80)			(80)		1,975	1,975			
100153878	PERRIS	CA		06/05/2024		2,173		(198)			(198)		1,975	1,975			
100061898	GREENVILLE	SC		07/01/2021		2,062		(87)			(87)		1,975	1,975			
100143972	SANTA ROSA	CA		02/29/2024		2,214		(239)			(239)		1,975	1,975			
100152441	RANDLE	WA		05/17/2024		1,929		47			47		1,975	1,975			
100066191	ZACHARY	LA		08/02/2021		2,000		(25)			(25)		1,975	1,975			
100150121	ELK RIVER	MN		06/14/2024		2,038		(63)			(63)		1,975	1,975			
100091161	SEASIDE HEIGHTS	NJ		01/31/2023		1,785		190			190		1,975	1,975			
100091226	INDIO	CA		01/31/2023		2,488		(512)			(512)		1,975	1,975			
100165052	LONG BEACH	CA		08/28/2024		1,348		627			627		1,976	1,976			
100141250	LAWRENCEVILLE	GA		01/30/2024		2,204		(228)			(228)		1,976	1,976			
100108146	LAS VEGAS	NV		05/24/2023		2,190		(214)			(214)		1,976	1,976			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150181	SAN ANTONIO	TX		04/30/2024		2,232		(255)			(255)		1,976	1,976			
100167156	CORONA	CA		09/13/2024		2,230		(254)			(254)		1,976	1,976			
100128733	DAYTONA BEACH	FL		09/21/2023		2,373		(397)			(397)		1,976	1,976			
100083330	EINDHOVEN	NLD		05/27/2022		2,033						(56)	1,977	1,976	(1)		(1)
100148202	NORFOLK	VA		04/12/2024		2,023		(46)			(46)		1,977	1,977			
100156056	VERO BEACH	FL		06/18/2024		2,211		(234)			(234)		1,977	1,977			
100139205	FORT MYERS	FL		12/28/2023		2,028		(51)			(51)		1,977	1,977			
100144073	SARATOGA SPRINGS	UT		03/07/2024		2,081		(104)			(104)		1,977	1,977			
100137869	METUCHEN	NJ		12/08/2023		2,045		(67)			(67)		1,977	1,977			
100153289	SAN SABA	TX		05/30/2024		2,030		(53)			(53)		1,977	1,977			
100062514	DOVER	DE		07/01/2021		2,006		(29)			(29)		1,977	1,977			
100154765	LOXAHATCHEE	FL		07/19/2024		2,012		(35)			(35)		1,978	1,978			
100047663	MUSKEGON	MI		11/20/2020		2,459		(481)			(481)		1,978	1,978			
100071134	JACKSON	MI		10/01/2021		1,987		(9)			(9)		1,978	1,978			
100148262	MIDLOTHIAN	VA		04/12/2024		2,202		(224)			(224)		1,978	1,978			
100142546	WILMINGTON	DE		02/08/2024		2,096		(118)			(118)		1,978	1,978			
100066958	ALBANY	GA		08/02/2021		1,932		46			46		1,978	1,978			
100063708	DETROIT	MI		07/01/2021		2,022		(44)			(44)		1,978	1,978			
100134409	NETHERLANDS	NLD		10/27/2023		2,038						(87)	1,951	1,979	28		28
100078817	TOLEDO	OH		02/24/2022		1,993		(14)			(14)		1,979	1,979			
100013170	CHICAGO	IL		05/25/2017		1,470		509			509		1,979	1,979			
100024467	OPA LOCKA	FL		09/20/2018		1,747		232			232		1,979	1,979			
100132385	VENICE	FL		11/03/2023		1,851		129			129		1,979	1,979			
100064688	CLARKSTON	GA		07/14/2021		2,284		(305)			(305)		1,980	1,979			
100142623	PORTLAND	OR		02/08/2024		2,179		(200)			(200)		1,979	1,979			
100064726	BROWNSVILLE	TX		07/14/2021		2,268		(288)			(288)		1,979	1,979			
100146883	ATTLEBORO	MA		03/26/2024		2,193		(215)			(215)		1,978	1,979		2	2
100162554	BIG BEAR LAKE	CA		08/12/2024		2,051		(71)			(71)		1,980	1,980			
100076118	SAINT LOUIS	MO		01/07/2022		2,107		(127)			(127)		1,980	1,980			
100133934	WEBSTER	MA		10/25/2023		2,117		(137)			(137)		1,980	1,980			
100149968	ORLANDO	FL		06/07/2024		2,196		(217)			(217)		1,980	1,980			
100142977	KENNER	LA		02/09/2024		2,162		(184)			(184)		1,978	1,980		1	1
100146638	EVANSTON	IL		03/20/2024		2,151		(170)			(170)		1,980	1,980			
100074671	WOODBURY	TN		12/01/2021		2,179		(199)			(199)		1,980	1,980			
100174671	BELCAMP	MD		10/31/2024		2,053		(73)			(73)		1,980	1,980			
100088071	RIDGECREST	CA		10/25/2022		2,206		(226)			(226)		1,980	1,980			
100139534	WEST MILFORD	NJ		12/28/2023		2,286		(306)			(306)		1,980	1,980			
100160866	TWIN FALLS	ID		07/24/2024		2,093		(112)			(112)		1,980	1,980			
100023393	APOLLO BEACH	FL		08/16/2018		2,110		(129)			(129)		1,981	1,981			
100133960	WATERBURY	CT		10/25/2023		2,121		(140)			(140)		1,981	1,981			
100147251	QUEENS	NY		03/28/2024		2,111		(130)			(130)		1,981	1,981			
100164163	LAKE FOREST	CA		08/21/2024		2,287		(306)			(306)		1,981	1,981			
100169646	COMMERCE	CA		09/30/2024		2,068		(86)			(86)		1,981	1,981			
100118199	INDIANAPOLIS	IN		07/21/2023		2,167		(186)			(186)		1,981	1,981			
100165429	OCEANSIDE	CA		08/29/2024		2,057		(79)			(79)		1,977	1,981		4	4
100011517	ALBUQUERQUE	NM		03/08/2017		1,229		752			752		1,981	1,981			
100129950	HOUMA	LA		09/27/2023		2,062		(81)			(81)		1,981	1,981			
100140617	LAS VEGAS	NV		01/19/2024		1,311		670			670		1,982	1,982			
100143288	GRAND JUNCTION	CO		02/16/2024		2,074		(92)			(92)		1,982	1,982			
100045314	CROYDON	PA		11/25/2020		2,122		(140)			(140)		1,982	1,982			
100147055	SCOTTSDALE	AZ		03/27/2024		2,074		(93)			(93)		1,982	1,982			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139971	FRESNO	CA		01/09/2024		2,157		(175)			(175)		1,982	1,982			
100141419	LAS VEGAS	NV		01/30/2024		2,247		(265)			(265)		1,982	1,982			
100128056	MEMPHIS	TN		09/08/2023		2,048		(66)			(66)		1,982	1,982			
100144247	FRANKFORT	IL		03/08/2024		2,209		(226)			(226)		1,982	1,982			
100140329	ARDEN	NC		01/18/2024		2,068		(86)			(86)		1,982	1,982			
100071613	BROKEN ARROW	OK		10/14/2021		2,223		(241)			(241)		1,982	1,982			
100156336	MIRAMAR	FL		07/25/2024		2,252		(270)			(270)		1,982	1,982			
100161434	GLENDORA	CA		07/29/2024		2,058		(76)			(76)		1,982	1,982			
100151324	LEHI	UT		05/10/2024		2,117		(134)			(134)		1,983	1,983			
100139263	OVIEDO	FL		12/28/2023		637		1,345			1,345		1,983	1,983			
100168734	SAN JOSE	CA		09/26/2024		2,273		(290)			(290)		1,983	1,983			
100076142	DULUTH	MN		01/07/2022		2,183		(201)			(201)		1,983	1,983			
100075364	BLOOMFIELD	CT		12/01/2021		2,020		(37)			(37)		1,983	1,983			
100141619	STAFFORD	VA		01/30/2024		2,237		(255)			(255)		1,983	1,983			
100060512	MOORE	OK		06/01/2021		1,963		20			20		1,983	1,983			
100158579	RANCHO MISSION VIEJO	CA		07/10/2024		2,211		(228)			(228)		1,983	1,983			
100150875	MELISSA	TX		05/08/2024		2,101		(118)			(118)		1,983	1,983			
100131857	MENIFEE	CA		10/06/2023		2,042		(59)			(59)		1,983	1,983			
100133770	ESCONDIDO	CA		10/20/2023		2,037		(54)			(54)		1,983	1,983			
100061327	STONE MOUNTAIN	GA		06/01/2021		1,963		20			20		1,984	1,984			
100090265	SUNNY ISLES BEACH	FL		01/13/2023		2,564		(580)			(580)		1,984	1,984			
100117586	LA PORTE	TX		07/20/2023		(1,220)		3,204			3,204		1,984	1,984			
100117639	MASTIC	NY		07/20/2023		1,723		261			261		1,984	1,984			
100151575	BLAIRSVILLE	GA		05/10/2024		2,154		(170)			(170)		1,984	1,984			
100132700	MECHANICSVILLE	VA		11/03/2023		2,196		(212)			(212)		1,984	1,984			
100063680	WADENA	MN		07/01/2021		1,983		1			1		1,984	1,984			
100111158	MACON	GA		06/29/2023		1,507		477			477		1,984	1,984			
100113717	PAW PAW TWP	MI		06/29/2023		1,770		214			214		1,984	1,984			
100114034	LADERA RANCH	CA		06/29/2023		584		1,400			1,400		1,984	1,984			
100153267	SAN ANTONIO	TX		05/30/2024		1,884		100			100		1,984	1,984			
100146940	LAKE HAVASU CITY	AZ		03/26/2024		2,112		(129)			(129)		1,983	1,984		2	2
100088824	MONROE	NC		11/15/2022		2,101		(117)			(117)		1,984	1,984			
100114482	COLUMBUS	OH		06/29/2023		1,204		780			780		1,984	1,984			
100150536	OAK PARK	IL		05/03/2024		2,051		(67)			(67)		1,984	1,984			
100013507	FRESNO	CA		05/25/2017		1,435		549			549		1,984	1,984			
100091251	LAKEWOOD	WA		01/31/2023		2,304		(231)			(231)		2,074	1,985		(89)	(89)
100120717	PRINCETON	TX		08/25/2023		2,209		(224)			(224)		1,985	1,985			
100091557	DUNDALK	MD		03/07/2023		2,250		(345)			(345)		1,906	1,985		79	79
100119542	CHICAGO	IL		07/28/2023		2,112		(127)			(127)		1,985	1,985			
100143985	CLACKAMAS	OR		02/29/2024		2,141		(157)			(157)		1,985	1,985			
100126775	EL PASO	TX		08/30/2023		1,892		93			93		1,985	1,985			
100138149	CLEARWATER	FL		12/14/2023		1,944		41			41		1,985	1,985			
100151922	TEMPLE CITY	CA		07/10/2024		2,108		(123)			(123)		1,985	1,985			
100112467	PAHRUMP	NV		06/29/2023		508		1,477			1,477		1,985	1,985			
100111333	POMPANO BEACH	FL		06/29/2023		108		1,877			1,877		1,985	1,985			
100082754	SPIJKENISSE	NLD		04/27/2022		2,049						(90)	1,959	1,985		26	26
100152437	RENTON	WA		05/17/2024		2,108		(123)			(123)		1,985	1,985			
100144050	BYRDSTOWN	TN		03/07/2024		2,152		(167)			(167)		1,985	1,985			
100162983	KILL DEVIL HILLS	NC		08/12/2024		2,010		(25)			(25)		1,985	1,985			
100140022	CHARLOTTESVILLE	VA		01/09/2024		2,123		(137)			(137)		1,985	1,985			
100030076	CONROE	TX		12/20/2018		1,968		18			18		1,985	1,985			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149109	MIAMI	FL		04/22/2024		2,191		(205)			(205)		1,985	1,985			
100012402	SYCAMORE	IL		04/28/2017		1,363		622			622		1,986	1,986			
100025530	BROCKTON	MA		09/20/2018		1,675		311			311		1,986	1,986			
100141413	GREER	SC		01/30/2024		906		1,079			1,079		1,986	1,986			
100068249	NEWPORT NEWS	VA		08/25/2021		2,217		(231)			(231)		1,986	1,986			
100161542	MERIDIAN	ID		07/30/2024		1,678		308			308		1,986	1,986			
100055559	GLENWOOD	IL		03/23/2021		2,245		(260)			(260)		1,986	1,986			
100119911	TEMPE	AZ		08/10/2023		2,324		(338)			(338)		1,986	1,986			
100112702	NEWPORT NEWS	VA		06/29/2023		1,014		972			972		1,986	1,986			
100024557	MODESTO	CA		09/20/2018		1,822		164			164		1,986	1,986			
100147841	MCKINNEY	TX		04/08/2024		2,105		(119)			(119)		1,986	1,986			
100113275	NORTH CHARLESTON	SC		06/29/2023		2,380		(394)			(394)		1,986	1,986			
100156519	SPARKS	NV		06/24/2024		1,732		254			254		1,986	1,986			
100010816	JACKSONVILLE	FL		01/27/2017		2,117		(131)			(131)		1,986	1,986			
100024288	SNELLVILLE	GA		09/20/2018		2,105		(119)			(119)		1,986	1,986			
100144409	NEWTON	NC		03/07/2024		2,150		(166)			(166)		1,984	1,986	2		2
100151334	RALEIGH	NC		05/10/2024		1,958		28			28		1,986	1,986			
100088974	PHOENIX	AZ		11/15/2022		2,013		(27)			(27)		1,986	1,986			
100154702	MANASSAS	VA		07/19/2024		2,308		(321)			(321)		1,986	1,986			
100031702	KATY	TX		03/29/2019		902		1,085			1,085		1,987	1,987			
100142346	HACIENDA HEIGHTS	CA		03/15/2024		2,512		(525)			(525)		1,987	1,987			
100153058	SACRAMENTO	CA		06/27/2024		2,384		(397)			(397)		1,987	1,987			
100152732	ROYAL PALM BEACH	FL		05/22/2024		1,938		49			49		1,987	1,987			
100057866	MEMPHIS	TN		06/30/2021		2,259		(272)			(272)		1,987	1,987			
100120372	LAS VEGAS	NV		08/18/2023		1,972		15			15		1,987	1,987			
100168784	RANCHO PALOS VERDES	CA		09/26/2024		2,159		(172)			(172)		1,987	1,987			
100142891	MESA	AZ		02/09/2024		2,224		(238)			(238)		1,985	1,987	2		2
100090051	SANTA ROSA	CA		01/13/2023		1,972		15			15		1,987	1,987			
100133199	LOS ANGELES (WHITTIER AREA)	CA		11/29/2023		2,094		(107)			(107)		1,987	1,987			
100117260	MANASSAS	VA		07/20/2023		1,849		139			139		1,987	1,987			
100091389	MONTAGUE	NJ		02/22/2023		1,875		112			112		1,987	1,987			
100086977	SANTA BARBARA	CA		10/24/2022		2,766		(778)			(778)		1,987	1,987			
100043937	DINUBA	CA		08/19/2020		2,451		(464)			(464)		1,987	1,987			
100151041	CONWAY	SC		05/08/2024		1,779		208			208		1,987	1,987			
100153442	MOUNT VERNON	NY		05/30/2024		2,086		(99)			(99)		1,987	1,987			
100091344	CIUDAD DE MEXICO	MEX		01/17/2023		1,988							1,988	1,988			
100135438	PELL CITY	AL		11/13/2023		1,992		(4)			(4)		1,988	1,988			
100139369	WATERBURY	CT		12/28/2023		2,080		(92)			(92)		1,988	1,988			
100148431	SACRAMENTO	CA		04/12/2024		2,242		(254)			(254)		1,988	1,988			
100113103	FLORISSANT	MO		06/29/2023		1,052		936			936		1,988	1,988			
100171869	CHARLOTTE	NC		10/17/2024		2,458		(86)			(86)		2,372	1,988		(384)	(384)
100012887	LAS VEGAS	NV		05/25/2017		1,108		881			881		1,989	1,988			
100136227	CRANSTON	RI		11/20/2023		2,016		(27)			(27)		1,989	1,989			
100103333	BERGEN OP ZOOM	NLD		04/28/2023		2,035						(4)	2,031	1,989	(42)		(42)
100091741	GAINESVILLE	GA		03/24/2023		2,416		(427)			(427)		1,989	1,989			
100012675	TUCSON	AZ		05/25/2017		1,494		495			495		1,989	1,989			
100170209	RICHMOND	TX		10/08/2024		1,845		144			144		1,989	1,989			
100120851	FORT MYERS	FL		08/25/2023		2,140		(153)			(153)		1,987	1,989	2		2
100140008	COLUMBIA	MD		01/09/2024		2,039		(50)			(50)		1,989	1,989			
100117823	CENTRAL ISLIP	NY		07/20/2023		1,857		133			133		1,989	1,989			
100086918	BOERNE	TX		10/24/2022		2,450		(461)			(461)		1,989	1,989			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012085	DENVER	CO		03/08/2017		1,867		122			122		1,989	1,989			
100029012	PALM BAY	FL		10/26/2018		1,828		162			162		1,989	1,989			
4010085713	FREEPORT	NY		09/27/2024		2,154		(164)			(164)		1,989	1,989			
100148546	HOUSTON	TX		04/12/2024		2,030		(42)			(42)		1,988	1,989		2	2
100089292	LONG BEACH	CA		01/26/2023		2,517		(527)			(527)		1,990	1,990			
100111323	SCRANTON	PA		06/29/2023		2,447		(458)			(458)		1,990	1,990			
100149369	ROSEMOUNT	MN		04/24/2024		1,766		224			224		1,990	1,990			
100140244	CLEMENTON	NJ		01/18/2024		2,115		(126)			(126)		1,990	1,990			
100113058	FORT LAUDERDALE	FL		06/29/2023		632		1,116			1,116		1,748	1,990		242	242
100160067	PANAMA CITY BEACH	FL		07/17/2024		2,141		(151)			(151)		1,990	1,990			
100143200	ROYSE CITY	TX		02/16/2024		1,993		(3)			(3)		1,990	1,990			
100134874	QUEENSBURY	NY		10/30/2023		123		1,867			1,867		1,990	1,990			
100115363	DESTREHAN	LA		07/17/2023		2,248		(258)			(258)		1,990	1,990			
100053864	SAN ANTONIO	NM		03/23/2021		2,283		(293)			(293)		1,990	1,990			
100133537	BLUE RIDGE	GA		10/19/2023		2,120		(130)			(130)		1,990	1,990			
100138403	BOWIE	MD		12/18/2023		2,318		(327)			(327)		1,990	1,990			
100163396	LOS ANGELES	CA		09/27/2024		2,134		(143)			(143)		1,990	1,990			
100160209	WASHINGTON	UT		07/18/2024		1,816		174			174		1,990	1,990			
100068393	EASTON	PA		08/25/2021		2,315		(325)			(325)		1,991	1,991			
100067060	NEW PORT RICHEY	FL		08/02/2021		1,907		83			83		1,991	1,991			
100070818	TROTWOOD	OH		10/01/2021		2,044		(53)			(53)		1,991	1,991			
100147912	HOUSTON	TX		04/08/2024		1,862		129			129		1,991	1,991			
100086276	ROOSENDAAL	NLD		08/29/2022		2,074						(200)	1,874	1,991	116		116
100108346	BARNEGAT TOWNSHIP	NJ		05/25/2023		2,148		(157)			(157)		1,991	1,991			
100154662	SPRINGFIELD	VA		07/19/2024		2,165		(174)			(174)		1,991	1,991			
100151803	PALMDALE	CA		05/10/2024		1,988		3			3		1,991	1,991			
100143907	CROFTON	MD		03/06/2024		2,356		(365)			(365)		1,991	1,991			
100120742	AURORA	CO		08/25/2023		1,841		150			150		1,991	1,991			
100116281	WALDORF	MD		07/20/2023		1,952		40			40		1,991	1,991			
100142405	SALEM	UT		02/02/2024		2,205		(214)			(214)		1,991	1,991			
100043999	OROVILLE	CA		08/19/2020		2,121		(130)			(130)		1,991	1,991			
100148571	MURFREESBORO	TN		04/12/2024		2,122		(133)			(133)		1,990	1,991		2	2
100045865	LAKELAND	FL		11/25/2020		1,994		(3)			(3)		1,992	1,992			
100057712	BLACKWOOD	NJ		06/30/2021		2,185		(193)			(193)		1,992	1,992			
100148663	PHOENIX	AZ		04/15/2024		2,062		(70)			(70)		1,992	1,992			
100067776	GEORGETOWN	KY		09/23/2021		2,300		(307)			(307)		1,992	1,992			
100024180	LEAGUE CITY	TX		09/20/2018		2,164		(172)			(172)		1,992	1,992			
100127971	JEFFERSONVILLE	IN		09/08/2023		1,674		317			317		1,991	1,992		2	2
100146984	NAPLES	FL		03/26/2024		2,130		(137)			(137)		1,993	1,993			
100086520	CHICAGO	IL		09/30/2022		2,089		(96)			(96)		1,993	1,993			
100141214	CLACKAMAS	OR		01/30/2024		2,058		(65)			(65)		1,993	1,993			
100117341	GROVETOWN	GA		07/20/2023		1,010		983			983		1,993	1,993			
100117489	POCONO LAKE	PA		07/20/2023		1,918		75			75		1,993	1,993			
100026119	SPRINGFIELD	OR		09/20/2018		1,821		173			173		1,993	1,993			
100014516	RIVERDALE	IL		09/27/2017		920		1,073			1,073		1,993	1,993			
100112669	WINGATE	NC		06/29/2023		2,009		(16)			(16)		1,994	1,993			
100143063	INMAN	SC		02/14/2024		2,223		(229)			(229)		1,994	1,994			
100134391	CHICAGO	IL		10/27/2023		2,059		(65)			(65)		1,994	1,994			
100134889	COLUMBUS	OH		10/30/2023		311		1,683			1,683		1,994	1,994			
100024517	MANTECA	CA		09/20/2018		2,172		(178)			(178)		1,994	1,994			
100139327	LAS VEGAS	NV		12/28/2023		771		1,223			1,223		1,994	1,994			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139328	LAS VEGAS	NV		12/28/2023		777		1,217			1,217		1,994	1,994			
100138287	CHARLOTTE	NC		12/18/2023		1,811		183			183		1,994	1,994			
100147007	LAS VEGAS	NV		03/27/2024		2,070		(76)			(76)		1,994	1,994			
100129781	WATAUGA	TX		09/27/2023		2,214		(220)			(220)		1,994	1,994			
100078313	GRESHAM	OR		02/10/2022		2,450		(455)			(455)		1,994	1,994			
100011381	HIALEAH	FL		12/23/2016		1,641		353			353		1,994	1,994			
100131823	PALMDALE	CA		10/06/2023		2,093		(99)			(99)		1,994	1,994			
100140624	BAKERSFIELD	CA		01/19/2024		2,388		(394)			(394)		1,994	1,994			
100159995	MIAMI	FL		08/16/2024		2,068		(74)			(74)		1,994	1,994			
100143423	BAY POINT	CA		02/16/2024		1,950		44			44		1,994	1,994			
100114045	NORTH HOLLYWOOD	CA		06/29/2023		1,511		483			483		1,995	1,995			
100024871	OROVILLE	CA		09/20/2018		1,583		412			412		1,995	1,995			
100088369	DOUGLASVILLE	GA		01/06/2023		2,328		(333)			(333)		1,995	1,995			
100127202	DECATUR	GA		08/30/2023		2,106		(111)			(111)		1,995	1,995			
100084771	FERNANDINA BEACH	FL		08/02/2022		2,442		(447)			(447)		1,995	1,995			
100109244	LOS ANGELES	CA		07/21/2023		1,923		72			72		1,995	1,995			
100151858	BAKERSFIELD	CA		05/10/2024		2,197		(201)			(201)		1,995	1,995			
100143407	DULUTH	GA		02/16/2024		2,376		(381)			(381)		1,995	1,995			
100143051	PORT CHARLOTTE	FL		02/14/2024		2,150		(155)			(155)		1,995	1,995			
100144207	MYRTLE BEACH	SC		03/07/2024		1,996		(1)			(1)		1,995	1,995			
100079694	FRIENDSWOOD	TX		04/25/2022		2,771		(776)			(776)		1,995	1,995			
100143346	CHICAGO	IL		02/16/2024		1,799		196			196		1,995	1,995			
100115386	MESA	AZ		07/17/2023		2,394		(399)			(399)		1,995	1,995			
100140059	GLEN ALLEN	VA		01/09/2024		2,213		(218)			(218)		1,996	1,996			
100142709	OKLAHOMA CITY	OK		02/08/2024		1,942		54			54		1,996	1,996			
100031190	ORLANDO	FL		03/29/2019		1,992		4			4		1,996	1,996			
100136597	SAN JACINTO	CA		11/22/2023		2,144		(148)			(148)		1,996	1,996			
100133207	ARLINGTON	TX		11/29/2023		2,158		(162)			(162)		1,996	1,996			
100088028	SCOTTSDALE	AZ		10/25/2022		2,264		(269)			(269)		1,996	1,996			
100089265	EL PASO	TX		01/26/2023		3,289		(1,294)			(1,294)		1,996	1,996			
100027899	HIALEAH	FL		10/26/2018		1,908		88			88		1,996	1,996			
100155902	CHENEY	WA		06/17/2024		2,076		(82)			(82)		1,993	1,996		3	3
100109577	SARASOTA	FL		06/14/2023		2,346		(350)			(350)		1,996	1,996			
100010674	TWIN FALLS	ID		12/23/2016		1,219		777			777		1,996	1,996			
100165789	JACKSONVILLE BEACH	FL		08/29/2024		2,211		(215)			(215)		1,996	1,996			
100049630	AURORA	CO		11/20/2020		2,455		(459)			(459)		1,996	1,996			
100087948	CHICAGO	IL		10/25/2022		2,059		(63)			(63)		1,996	1,996			
100158608	LA MESA	CA		07/10/2024		2,081		(85)			(85)		1,997	1,997			
100138822	TAYLOR	PA		12/21/2023		2,201		(204)			(204)		1,997	1,997			
100153930	SALINAS	CA		06/05/2024		2,230		(234)			(234)		1,997	1,997			
100151859	CATHEDRAL CITY	CA		05/10/2024		2,053		(57)			(57)		1,997	1,997			
100000372	BONNEY LAKE	WA		09/27/2016		1,895		102			102		1,997	1,997			
100140516	CHARLOTTE	NC		01/19/2024		2,189		(192)			(192)		1,997	1,997			
100024270	BEECHER	IL		09/20/2018		2,151		(154)			(154)		1,997	1,997			
100025693	CLEARWATER	FL		09/20/2018		1,293		704			704		1,997	1,997			
100142950	MURFREESBORO	TN		02/09/2024		2,053		(58)			(58)		1,995	1,997		1	1
100014719	YUBA CITY	CA		09/27/2017		1,987		10			10		1,997	1,997			
100103148	BARNEGAT	NJ		04/21/2023		2,144		(147)			(147)		1,997	1,997			
100159356	WOODRUFF	SC		07/15/2024		2,090		(93)			(93)		1,997	1,997			
100147806	HEMET	CA		04/08/2024		2,054		(57)			(57)		1,997	1,997			
100066457	HAMPTON	VA		08/02/2021		2,065		(68)			(68)		1,997	1,997			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156210	PORT ST LUCIE	FL		06/20/2024		2,346		(349)			(349)		1,997	1,997			
100053865	SWEETWATER	TX		03/23/2021		2,663		(665)			(665)		1,997	1,997			
100135735	HENDERSON HARBOR	NY		11/10/2023		2,152		(154)			(154)		1,998	1,998			
100136529	SAFETY HARBOR	FL		11/20/2023		1,939		59			59		1,998	1,998			
100069620	PORT HURON	MI		09/01/2021		1,998							1,998	1,998			
100162660	PLAINFIELD	IL		08/12/2024		1,883		114			114		1,998	1,998			
100155400	WEST PALM BEACH	FL		06/18/2024		2,228		(231)			(231)		1,998	1,998			
100092064	WARETOWN	NJ		02/09/2023		2,134		(136)			(136)		1,998	1,998			
100067898	NEW YORK MILLS	NY		09/23/2021		2,341		(343)			(343)		1,998	1,998			
100151240	PLANO	TX		05/10/2024		2,128		(131)			(131)		1,998	1,998			
100101980	HESPERIA	CA		04/14/2023		2,209		(211)			(211)		1,998	1,998			
100144360	WACO	TX		03/07/2024		2,017		(21)			(21)		1,996	1,998		2	2
100146676	MONTCLAIR	CA		03/20/2024		2,267		(269)			(269)		1,998	1,998			
100149344	BAKERSFIELD	CA		04/24/2024		2,026		(28)			(28)		1,998	1,998			
100141735	COLTON	CA		01/30/2024		2,004		(5)			(5)		1,998	1,998			
4010085891	SOUND BEACH	NY		09/27/2024		2,163		(165)			(165)		1,998	1,998			
100063184	STATESBORO	GA		07/01/2021		2,005		(6)			(6)		1,999	1,999			
100144404	VENICE	FL		03/07/2024		2,248		(251)			(251)		1,997	1,999		2	2
100067861	CANYON	TX		09/23/2021		2,316		(317)			(317)		1,999	1,999			
100154072	WASHINGTON	DC		06/06/2024		2,082		(83)			(83)		1,999	1,999			
100028657	VISALIA	CA		10/26/2018		1,526		473			473		1,999	1,999			
100136976	HAMPSTEAD	NC		11/28/2023		2,004		(5)			(5)		1,999	1,999			
100077235	PORTSMOUTH	VA		01/03/2022		2,071		(72)			(72)		1,999	1,999			
100147083	THOUSAND OAKS	CA		03/28/2024		2,432		(433)			(433)		1,999	1,999			
100089287	SEQUIM	WA		01/26/2023		2,433		(433)			(433)		2,000	2,000			
100140483	PITTSBORO	NC		01/19/2024		2,331		(138)			(138)		2,193	2,000		(194)	(194)
100089406	ABILENE	TX		11/17/2022		2,081		(81)			(81)		2,000	2,000			
100137457	KISSIMMEE	FL		01/11/2024		2,108		(108)			(108)		2,000	2,000			
100102583	CLIFTON	NJ		06/07/2023		1,963		37			37		2,000	2,000			
100147184	PHOENIX	AZ		03/28/2024		2,033		(33)			(33)		2,000	2,000			
100171215	BUFORD	GA		10/16/2024		2,179		(179)			(179)		2,000	2,000			
100072010	DENVER	CO		10/29/2021		2,276		(276)			(276)		2,000	2,000			
100153367	BRANDON	MN		05/30/2024		2,003		(3)			(3)		2,000	2,000			
100031275	RENO	NV		03/29/2019		1,377		623			623		2,000	2,000			
100113038	CANTON	GA		06/29/2023		1,077		608			608		1,685	2,000		316	316
100084401	GRAND RAPIDS	MI		08/12/2022		2,664		(663)			(663)		2,000	2,000			
100142897	TOMS RIVER	NJ		02/09/2024		2,226		(227)			(227)		1,999	2,000		2	2
100130410	NORRISTOWN	PA		09/28/2023		2,260		(259)			(259)		2,001	2,001			
100117742	YORKVILLE	IL		07/20/2023		(1,036)		3,036			3,036		2,001	2,001			
100028534	HOLLYWOOD	FL		10/26/2018		1,576		425			425		2,001	2,001			
100154897	COLTON	CA		07/19/2024		2,194		(193)			(193)		2,001	2,001			
100140522	ANNA	TX		01/19/2024		2,495		(495)			(495)		2,001	2,001			
100147896	FORT WORTH	TX		04/08/2024		1,676		325			325		2,001	2,001			
100047583	BRIDGEPORT	CT		11/20/2020		2,209		(208)			(208)		2,001	2,001			
100103324	SAINT PETERSBURG	FL		04/28/2023		2,088		(86)			(86)		2,001	2,001			
100146982	PORT SAINT LUCIE	FL		03/26/2024		2,112		(113)			(113)		2,000	2,001		2	2
100078783	HOUSTON	TX		02/24/2022		2,011		(9)			(9)		2,001	2,001			
100165698	MIAMI	FL		08/29/2024		2,223		(222)			(222)		2,002	2,002			
100099631	BISMARCK	ND		04/06/2023		2,039		(37)			(37)		2,002	2,002			
100156072	INGLEWOOD	CA		06/18/2024		2,341		(340)			(340)		2,002	2,002			
100126845	FREEDOM	IN		08/30/2023		1,314		688			688		2,002	2,002			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151306	ROSEVILLE	CA		05/10/2024		1,741		261			261		2,002	2,002			
100131814	MOUNT VERNON	WA		10/06/2023		2,070		(68)			(68)		2,002	2,002			
100152407	ORLANDO	FL		05/17/2024		1,793		209			209		2,002	2,002			
100062965	LAREDO	TX		07/01/2021		2,039		(37)			(37)		2,002	2,002			
100156570	DOWNINGTOWN	PA		06/24/2024		2,141		(139)			(139)		2,002	2,002			
100155213	LOS ANGELES	CA		07/19/2024		2,303		(300)			(300)		2,002	2,002			
100142710	OKLAHOMA CITY	OK		02/08/2024		1,948		54			54		2,002	2,002			
100049151	IRVINGTON	NJ		11/20/2020		2,617		(615)			(615)		2,002	2,002			
100156100	LYNWOOD	CA		06/18/2024		2,375		(373)			(373)		2,002	2,002			
100147508	PLEASANT PRAIRIE	WI		04/03/2024		220		1,782			1,782		2,003	2,003			
100147037	KISSIMMEE	FL		03/27/2024		2,007		(5)			(5)		2,003	2,003			
100146496	SANTA CLARITA	CA		03/19/2024		2,216		(213)			(213)		2,003	2,003			
100133767	MENIFEE	CA		10/20/2023		2,014		(11)			(11)		2,003	2,003			
100043301	SOUTH ORANGE	NJ		08/13/2020		2,498		(495)			(495)		2,003	2,003			
100134969	SACRAMENTO	CA		10/30/2023		2,210		(207)			(207)		2,003	2,003			
100120542	CHICAGO	IL		08/18/2023		2,212		(209)			(209)		2,003	2,003			
100064855	CLINTON	IL		07/14/2021		2,226		(223)			(223)		2,003	2,003			
100064857	CLINTON	IL		07/14/2021		2,226		(223)			(223)		2,003	2,003			
100064858	CLINTON	IL		07/14/2021		2,226		(223)			(223)		2,003	2,003			
100064860	CLINTON	IL		07/14/2021		2,226		(223)			(223)		2,003	2,003			
100064861	CLINTON	IL		07/14/2021		2,226		(223)			(223)		2,003	2,003			
100011649	FAYETTEVILLE	AR		03/08/2017		124		1,880			1,880		2,003	2,003			
100082781	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		2,063						(90)	1,973	2,003	30		30
100140547	CHARLOTTE	NC		01/19/2024		2,000		4			4		2,003	2,003			
100147963	BETHLEHEM	GA		04/08/2024		1,973		31			31		2,003	2,003			
100113481	WATERBURY	CT		06/29/2023		559		1,445			1,445		2,004	2,004			
100151092	SARGENT	TX		05/08/2024		1,975		28			28		2,004	2,004			
100115276	HENRYETTA	OK		07/17/2023		2,111		(107)			(107)		2,004	2,004			
100084658	SPRINGFIELD	IL		08/02/2022		2,076		(72)			(72)		2,004	2,004			
100157681	MIAMI	FL		06/28/2024		2,403		(399)			(399)		2,004	2,004			
100120631	JACKSONVILLE	FL		08/18/2023		2,192		(188)			(188)		2,004	2,004			
100043240	EXETER	NH		08/13/2020		4,393		(2,389)			(2,389)		2,004	2,004			
100088225	EAST ORANGE	NJ		10/17/2022		2,163		(159)			(159)		2,004	2,004			
100092014	CHICAGO	IL		02/09/2023		2,154		(150)			(150)		2,004	2,004			
100120521	MILWAUKEE	WI		08/18/2023		2,109		(104)			(104)		2,004	2,004			
100109574	FRESNO	TX		06/14/2023		2,255		(250)			(250)		2,004	2,004			
100011438	CHAMBERSBURG	PA		12/23/2016		1,015		989			989		2,004	2,004			
100099806	KINGSTON	NY		02/28/2023		2,141		(137)			(137)		2,004	2,004			
100043644	CHICAGO	IL		08/13/2020		1,411		594			594		2,005	2,005			
100135580	LANCASTER	CA		11/09/2023		2,081		(76)			(76)		2,005	2,005			
100100273	KISSIMMEE	FL		03/24/2023		2,449		(444)			(444)		2,005	2,005			
100149055	GREENACRES	FL		04/19/2024		2,072		(67)			(67)		2,005	2,005			
100165648	LOS ANGELES	CA		10/04/2024		2,167		(162)			(162)		2,005	2,005			
100167066	WASHINGTON	DC		09/13/2024		2,155		(150)			(150)		2,005	2,005			
100138869	PANAMA CITY BEACH	FL		12/21/2023		2,081		(77)			(77)		2,004	2,005		1	1
100067039	MEMPHIS	TN		08/02/2021		1,944		61			61		2,005	2,005			
100144154	CLOVIS	CA		03/07/2024		2,000		5			5		2,005	2,005			
100158583	EDISON	NJ		07/10/2024		2,106		(100)			(100)		2,005	2,005			
100063424	DAYTON	KY		07/01/2021		2,008		(2)			(2)		2,006	2,006			
100142796	AUSTIN	TX		02/08/2024		2,050		(45)			(45)		2,006	2,006			
100139505	CHAPEL HILL	TN		12/28/2023		2,137		(131)			(131)		2,006	2,006			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148402	BAKERSFIELD	CA		04/12/2024		2,053		(48)			(48)		2,006	2,006			
100013828	HIALEAH	FL		05/25/2017		2,018		(12)			(12)		2,006	2,006			
100110843	GRIFFIN	GA		06/29/2023		2,195		(189)			(189)		2,006	2,006			
100103227	LAS VEGAS	NV		04/26/2023		2,086		(81)			(81)		2,004	2,006		2	2
100142539	WESLEY CHAPEL	FL		02/08/2024		2,102		(96)			(96)		2,006	2,006			
100150952	GARDEN GROVE	CA		05/08/2024		2,073		(66)			(66)		2,006	2,006			
100025272	PARLIER	CA		09/20/2018		1,319		687			687		2,006	2,006			
100156493	LAKE HARMONY	PA		06/24/2024		2,126		(120)			(120)		2,007	2,007			
100136166	BAKERSFIELD	CA		12/18/2023		2,203		(196)			(196)		2,007	2,007			
100120767	BATON ROUGE	LA		08/25/2023		1,997		9			9		2,007	2,007			
100030229	SELAH	WA		12/20/2018		1,042		964			964		2,007	2,007			
100010856	MONTGOMERY	AL		12/23/2016		1,371		635			635		2,007	2,007			
100138266	CIBOLO	TX		12/15/2023		2,148		(141)			(141)		2,007	2,007			
100043843	BERWYN	IL		08/19/2020		2,412		(406)			(406)		2,007	2,007			
100114579	BAKERSFIELD	CA		06/29/2023		2,223		(217)			(217)		2,007	2,007			
100151253	GLENDALE	AZ		05/10/2024		1,770		237			237		2,007	2,007			
100013815	MIAMI	FL		05/25/2017		1,784		223			223		2,007	2,007			
100151235	LAKE TOXAWAY	NC		05/10/2024		2,128		(121)			(121)		2,007	2,007			
100113952	BOSSIER CITY	LA		06/29/2023		1,862		145			145		2,007	2,007			
100160918	AUSTIN	TX		07/24/2024		2,110		(103)			(103)		2,007	2,007			
100064715	UNION CITY	GA		07/14/2021		2,308		(301)			(301)		2,007	2,007			
100136578	LITHIA SPRINGS	GA		11/22/2023		2,069		(62)			(62)		2,007	2,007			
100141023	ROSENBERG	TX		02/20/2024		2,120		(113)			(113)		2,007	2,007			
100156024	POMONA	CA		06/18/2024		2,210		(202)			(202)		2,007	2,007			
100102086	MARANA	AZ		04/14/2023		2,275		(267)			(267)		2,007	2,007			
100048235	ANCHORAGE	AK		11/20/2020		2,524		(516)			(516)		2,007	2,007			
100141127	LAKE ELSINORE	CA		01/30/2024		(1,899)		3,906			3,906		2,007	2,007			
100159879	MIAMI	FL		08/16/2024		2,267		(259)			(259)		2,007	2,007			
100131881	HERNANDO BEACH	FL		10/06/2023		2,293		(286)			(286)		2,008	2,008			
100156511	LAS VEGAS	NV		06/24/2024		2,080		(72)			(72)		2,008	2,008			
100127245	LAKE CHARLES	LA		08/30/2023		2,391		(383)			(383)		2,008	2,008			
100160230	FRAMINGHAM	MA		07/18/2024		2,207		(199)			(199)		2,008	2,008			
100014388	MORTON	PA		09/27/2017		1,628		379			379		2,008	2,008			
100137596	CHICAGO	IL		12/08/2023		2,111		(103)			(103)		2,008	2,008			
100151500	HENDERSON	NV		05/10/2024		2,093		(85)			(85)		2,008	2,008			
100136862	PONDER	TX		11/27/2023		1,835		174			174		2,008	2,008			
100140548	HAMILTON	NJ		01/19/2024		2,034		(25)			(25)		2,009	2,009			
100075918	NAZARETH	PA		01/07/2022		2,183		(174)			(174)		2,009	2,009			
100146980	HENRICO	VA		03/26/2024		1,998		9			9		2,007	2,009		1	1
100167150	BUELLTON	CA		09/13/2024		2,012		(4)			(4)		2,009	2,009			
100046205	TINLEY PARK	IL		11/25/2020		3,449		(1,441)			(1,441)		2,009	2,009			
100144004	RIVERSIDE	CA		02/29/2024		2,359		(350)			(350)		2,009	2,009			
100165536	STAMFORD	CT		08/29/2024		1,578		(73)			(73)		1,505	2,009		504	504
100136358	CENTERTON	AR		11/20/2023		1,866		143			143		2,009	2,009			
100133401	GASTONIA	NC		11/21/2023		(2,556)		4,566			4,566		2,009	2,009			
100114183	ATLANTA	GA		06/29/2023		1,213		797			797		2,009	2,009			
100120509	CLINTON	CT		08/18/2023		2,271		(262)			(262)		2,009	2,009			
100091288	FORT MORGAN	CO		01/31/2023		2,573		(564)			(564)		2,010	2,010			
100152363	MERCED	CA		05/17/2024		2,052		(42)			(42)		2,010	2,010			
100066058	RUTHER GLEN	VA		08/02/2021		2,064		(55)			(55)		2,010	2,010			
100078886	DELRAY BEACH	FL		02/24/2022		2,122		(112)			(112)		2,010	2,010			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134765	LAKE HIAWATHA	NJ		10/30/2023		2,171		(161)			(161)		2,010	2,010			
100053870	MORRISVILLE	PA		03/23/2021		2,211		(201)			(201)		2,010	2,010			
100164886	GREAT NECK	NY		08/28/2024		2,098		(88)			(88)		2,010	2,010			
100126512	MONTGOMERY	AL		08/30/2023		2,154		(144)			(144)		2,010	2,010			
100119769	BLUE ISLAND	IL		08/08/2023		2,133		(123)			(123)		2,010	2,010			
100049833	EL PASO	TX		11/20/2020		2,434		(424)			(424)		2,010	2,010			
100155325	GRAND LAKE	CO		07/19/2024		2,046		(36)			(36)		2,010	2,010			
100148973	PRINCETON	TX		04/17/2024		1,836		174			174		2,010	2,010			
100118913	TEHACHAPI	CA		07/27/2023		2,139		(129)			(129)		2,010	2,010			
100110141	MIAMI	FL		06/29/2023		2,575		(564)			(564)		2,011	2,011			
100078983	MEMPHIS	TN		02/24/2022		2,057		(46)			(46)		2,011	2,011			
100169358	MCDONOUGH	GA		09/27/2024		2,353		(343)			(343)		2,011	2,011			
100134656	MONROE	NJ		10/30/2023		2,120		(110)			(110)		2,011	2,011			
100086297	EMMELOORD	NLD		08/29/2022		2,092						(202)	1,890	2,011	121		121
100013153	LAKE ELSINORE	CA		05/25/2017		1,454		556			556		2,011	2,011			
100146879	LAKEWOOD	NJ		03/26/2024		2,094		(85)			(85)		2,009	2,011		1	1
100140051	SEAGOVILLE	TX		01/09/2024		2,044		(33)			(33)		2,011	2,011			
100119802	POUGHKEEPSIE	NY		08/08/2023		2,142		(131)			(131)		2,011	2,011			
100082745	LELYSTAD	NLD		04/27/2022		2,076						(91)	1,985	2,011	26		26
100148378	LOCKHART	TX		04/12/2024		1,757		255			255		2,011	2,011			
100142505	RALEIGH	NC		02/08/2024		2,145		(134)			(134)		2,011	2,011			
100120030	CAPE CORAL	FL		08/11/2023		2,171		(160)			(160)		2,011	2,011			
100138269	CAPE CORAL	FL		12/15/2023		2,085		(74)			(74)		2,011	2,011			
100151042	CONROE	TX		05/08/2024		1,760		251			251		2,011	2,011			
100108420	INDIANAPOLIS	IN		05/25/2023		2,114		(102)			(102)		2,011	2,011			
100078814	ROCHESTER	NH		02/24/2022		2,101		(90)			(90)		2,012	2,012			
100111159	ERIE	PA		06/29/2023		1,218		794			794		2,012	2,012			
100111114	ORLANDO	FL		06/29/2023		411		1,601			1,601		2,012	2,012			
100151460	CARMICHAEL	CA		05/10/2024		2,097		(85)			(85)		2,012	2,012			
100128420	OWINGS MILLS	MD		09/15/2023		2,182		(170)			(170)		2,012	2,012			
100158119	SAN JOSE	CA		07/09/2024		2,616		(107)			(107)		2,510	2,012		(498)	(498)
100064888	GREER	SC		07/14/2021		2,230		(218)			(218)		2,012	2,012			
100113296	NEWPORT NEWS	VA		06/29/2023		1,554		458			458		2,012	2,012			
100146774	BAYTOWN	TX		03/20/2024		1,969		43			43		2,012	2,012			
100144215	KATY	TX		03/07/2024		1,868		144			144		2,012	2,012			
100164233	LAKE OSWEGO	OR		08/21/2024		2,371		(359)			(359)		2,012	2,012			
100147277	ELIZABETH	NJ		03/28/2024		2,099		(87)			(87)		2,013	2,013			
100142558	CAPE CORAL	FL		02/08/2024		2,116		(104)			(104)		2,013	2,013			
100126563	JACKSONVILLE	FL		08/30/2023		2,384		(372)			(372)		2,013	2,013			
100142941	WELLS	ME		02/09/2024		2,166		(154)			(154)		2,011	2,013		2	2
100148788	UNIONTOWN	OH		04/17/2024		1,644		369			369		2,013	2,013			
100065061	SAINT LOUIS	MO		07/14/2021		2,166		(153)			(153)		2,013	2,013			
100044096	MEMPHIS	TN		08/19/2020		1,996		17			17		2,013	2,013			
100118121	JOELTON	TN		07/20/2023		2,084		(71)			(71)		2,013	2,013			
100143205	MARIETTA	GA		02/16/2024		2,135		(122)			(122)		2,013	2,013			
100143906	CROFTON	MD		03/06/2024		2,378		(365)			(365)		2,013	2,013			
100141498	MIRAMAR	FL		01/30/2024		2,421		(408)			(408)		2,013	2,013			
100062737	SUNBURY	PA		07/01/2021		1,970		44			44		2,014	2,014			
100081233	GRAND BLANC	MI		03/18/2022		1,903		111			111		2,014	2,014			
100151466	SPRINGFIELD	GA		05/10/2024		1,946		68			68		2,014	2,014			
100161836	EAST ELMHURST	NY		07/31/2024		(3,509)		5,523			5,523		2,014	2,014			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143514	AMITYVILLE	NY		02/21/2024		2,252		(238)			(238)		2,014	2,014			
100031132	TUCSON	AZ		03/29/2019		1,218		796			796		2,014	2,014			
100117934	LOS ANGELES	CA		07/20/2023		1,908		105			105		2,014	2,014			
100152303	PUNTA GORDA	FL		05/17/2024		1,702		312			312		2,014	2,014			
100100635	RIVERSIDE	NJ		04/27/2023		2,435		(422)			(422)		2,014	2,014			
100155122	PICO RIVERA	CA		07/19/2024		2,101		(87)			(87)		2,014	2,014			
100147186	WATERBURY	CT		03/28/2024		(2,112)		4,126			4,126		2,014	2,014			
100151528	LORENA	TX		05/10/2024		1,722		292			292		2,014	2,014			
100147723	SANTA CLARITA	CA		04/05/2024		2,162		(148)			(148)		2,014	2,014			
100133512	PUYALLUP	WA		10/19/2023		2,107		(92)			(92)		2,015	2,014		(1)	(1)
100049110	CARROLLTON	TX		11/20/2020		2,212		(198)			(198)		2,014	2,014			
100144644	FORT WORTH	TX		03/13/2024		2,144		(130)			(130)		2,014	2,014			
100142915	ORLANDO	FL		02/09/2024		2,211		(198)			(198)		2,013	2,014		1	1
100167954	BOCA RATON	FL		09/20/2024		2,133		(119)			(119)		2,015	2,015			
100146957	FORT WORTH	TX		03/26/2024		2,001		14			14		2,015	2,015			
100068383	PHILADELPHIA	PA		08/25/2021		2,085		(70)			(70)		2,015	2,015			
100169032	PORT SAINT LUCIE	FL		09/27/2024		2,095		(86)			(86)		2,008	2,015		7	7
100140074	MERIDIAN	ID		01/09/2024		2,098		(83)			(83)		2,015	2,015			
100076361	BAYVILLE	NJ		12/23/2021		2,538		(523)			(523)		2,015	2,015			
100173974	LUMBERTON	NC		10/31/2024		2,088		(73)			(73)		2,015	2,015			
100048472	BALTIMORE	MD		11/20/2020		2,481		(467)			(467)		2,014	2,015		1	1
100089097	EASLEY	SC		01/06/2023		2,126		(110)			(110)		2,015	2,015			
100136947	OWENS CROSS ROADS	AL		11/28/2023		2,102		(87)			(87)		2,015	2,015			
100151336	RALEIGH	NC		05/10/2024		1,960		55			55		2,015	2,015			
100112005	SAINT LOUIS	MO		06/29/2023		1,180		835			835		2,015	2,015			
100017372	CAMDEN	NJ		04/26/2018		2,129		(114)			(114)		2,015	2,015			
100079929	TROUTMAN	NC		04/25/2022		2,462		(446)			(446)		2,016	2,016			
100152631	GREEN COVE SPRINGS	FL		05/17/2024		2,003		10			10		2,014	2,016		2	2
100152659	DOWNINGTOWN	PA		05/17/2024		2,003		11			11		2,014	2,016		2	2
100012797	SANTA ANA	CA		05/25/2017		1,903		113			113		2,016	2,016			
100119879	AVENTURA	FL		08/10/2023		2,163		(147)			(147)		2,016	2,016			
100075924	AUGUSTA	GA		01/07/2022		2,204		(188)			(188)		2,016	2,016			
100043266	SAINT CHARLES	MO		08/13/2020		2,432		(416)			(416)		2,016	2,016			
100149034	ORANGE BEACH	AL		04/19/2024		2,362		(346)			(346)		2,016	2,016			
100049734	OAK LAWN	IL		11/20/2020		2,213		(197)			(197)		2,016	2,016			
100111435	POMPANO BEACH	FL		06/29/2023		969		1,048			1,048		2,016	2,016			
100091103	LOS ANGELES	CA		01/31/2023		2,379		(362)			(362)		2,016	2,016			
100137658	TUCSON	AZ		12/08/2023		2,093		(77)			(77)		2,016	2,016			
100067901	LITTLE ROCK	AR		09/23/2021		2,263		(247)			(247)		2,016	2,016			
100148239	SPRING HILL	FL		04/12/2024		2,144		(127)			(127)		2,016	2,016			
100031347	BAKERSFIELD	CA		03/29/2019		1,997		20			20		2,016	2,016			
4010063351	CLEVELAND HEIGHTS	OH		01/10/2024		2,215		(198)			(198)		2,017	2,017			
100086526	HARDEEVILLE	SC		09/30/2022		2,137		(121)			(121)		2,017	2,017			
100000562	IVINS	UT		09/27/2016		1,686		331			331		2,017	2,017			
100135575	SOMERSET	CO		11/13/2023		2,060		(43)			(43)		2,017	2,017			
100091184	CARSON CITY	NV		01/31/2023		2,144		(127)			(127)		2,017	2,017			
100117850	ORLANDO	FL		07/20/2023		2,149		(132)			(132)		2,017	2,017			
100108242	PORTLAND	OR		05/24/2023		2,318		(291)			(291)		2,027	2,017		(10)	(10)
100068412	CHEEKTOWAGA	NY		08/25/2021		2,368		(351)			(351)		2,017	2,017			
100158917	TRUCKEE	CA		07/12/2024		2,208		(191)			(191)		2,017	2,017			
100031724	TINLEY PARK	IL		03/29/2019		611		1,407			1,407		2,017	2,017			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142727	HOUSTON	TX		02/08/2024		2,102		(85)			(85)		2,017	2,017			
100143554	LEESBURG	GA		02/21/2024		2,074		(57)			(57)		2,018	2,018			
100137560	ROCK STREAM	NY		12/08/2023		1,926		91			91		2,018	2,018			
100132476	FRESNO	CA		11/03/2023		1,889		129			129		2,018	2,018			
100157869	JERSEY CITY	NJ		07/09/2024		1,803		215			215		2,018	2,018			
100031260	FRESNO	CA		03/29/2019		1,496		522			522		2,018	2,018			
100136803	WATERBURY	CT		11/27/2023		2,125		(107)			(107)		2,018	2,018			
100145845	NAPLES	FL		03/15/2024		2,515		(496)			(496)		2,018	2,018			
100135145	PORT SAINT LUCIE	FL		11/03/2023		2,094		(75)			(75)		2,018	2,018			
100109583	PORTER	TX		06/14/2023		2,274		(255)			(255)		2,018	2,018			
100102556	CLIFTON	NJ		06/07/2023		1,988		30			30		2,019	2,019			
100113279	PENDLETON	SC		06/29/2023		1,112		907			907		2,019	2,019			
100103190	BRICK	NJ		04/21/2023		2,123		(104)			(104)		2,019	2,019			
100110885	CELORON	NY		06/29/2023		2,109		(91)			(91)		2,019	2,019			
100140673	PALERMO	CA		02/08/2024		2,312		(293)			(293)		2,019	2,019			
100139004	ACWORTH	GA		12/21/2023		225		1,794			1,794		2,019	2,019			
100138889	CHICAGO	IL		12/21/2023		2,201		(183)			(183)		2,018	2,019		1	1
100012688	OCALA	FL		05/25/2017		1,572		447			447		2,019	2,019			
100025478	MOBILE	AL		09/20/2018		1,446		573			573		2,019	2,019			
100140794	WESLEY CHAPEL	FL		03/06/2024		2,516		(497)			(497)		2,019	2,019			
100054471	ROBBINS	NC		03/23/2021		3,101		(1,082)			(1,082)		2,019	2,019			
100174037	SHORT HILLS	NJ		10/31/2024		1,886		133			133		2,019	2,019			
100079857	PANAMA CITY BEACH	FL		04/08/2022		2,674		(655)			(655)		2,019	2,019			
100146923	KISSIMMEE	FL		03/26/2024		2,146		(128)			(128)		2,018	2,019		2	2
100129832	ORLANDO	FL		09/27/2023		2,170		(150)			(150)		2,020	2,020			
100103019	HOMESTEAD	FL		06/22/2023		2,350		(330)			(330)		2,020	2,020			
100048396	RIVERSIDE	CA		11/20/2020		2,337		(317)			(317)		2,020	2,020			
100151405	LOS ANGELES	CA		05/10/2024		2,012		8			8		2,020	2,020			
100130437	FALL RIVER	MA		09/28/2023		2,179		(159)			(159)		2,020	2,020			
100167022	TAYLORSVILLE	UT		09/13/2024		2,136		(116)			(116)		2,020	2,020			
100148748	WAKE FOREST	NC		04/17/2024		2,095		(75)			(75)		2,020	2,020			
100151422	HORSESHOE BAY	TX		05/10/2024		2,193		(173)			(173)		2,020	2,020			
100091050	CROWLEY	TX		01/31/2023		2,649		(629)			(629)		2,020	2,020			
100026366	MIAMI	FL		09/26/2018		1,725		296			296		2,020	2,020			
100169256	BROOKLYN	NY		09/27/2024		2,013		8			8		2,021	2,021			
100120552	SANTA ROSA BEACH	FL		08/18/2023		2,236		(215)			(215)		2,021	2,021			
100156609	WORCESTER	MA		06/24/2024		2,092		(71)			(71)		2,021	2,021			
100156492	RIVERSIDE	CA		06/24/2024		2,161		(139)			(139)		2,021	2,021			
100075869	ROTTERDAM	NLD		11/24/2021		2,060						30	2,090	2,021	(69)		(69)
100026518	MORENO VALLEY	CA		09/26/2018		2,258		(237)			(237)		2,021	2,021			
100141086	WATERBURY	CT		01/30/2024		2,134		(113)			(113)		2,021	2,021			
100025658	LAKE ARROWHEAD	CA		09/20/2018		1,885		137			137		2,022	2,022			
100066801	FORT MYERS	FL		08/02/2021		2,026		(5)			(5)		2,022	2,022			
100063506	DOUGLASVILLE	GA		07/01/2021		2,025		(3)			(3)		2,022	2,022			
100119074	STOW	MA		07/27/2023		2,227		(205)			(205)		2,022	2,022			
100142944	STRAWN	TX		02/09/2024		1,992		29			29		2,020	2,022		2	2
100055157	MANCHESTER	NH		03/23/2021		2,436		(413)			(413)		2,022	2,022			
100131862	JOLIET	IL		10/06/2023		1,983		39			39		2,022	2,022			
100143313	FORT MILL	SC		02/16/2024		2,005		17			17		2,022	2,022			
100053624	LUBBOCK	TX		03/23/2021		3,782		(1,760)			(1,760)		2,022	2,022			
100012992	PHOENIX	AZ		05/25/2017		1,629		394			394		2,022	2,022			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047276	JAMAICA	NY		11/20/2020		3,493		(1,470)			(1,470)		2,022	2,022			
100147863	DALLAS	GA		04/08/2024		1,765		258			258		2,023	2,023			
100023219	JACKSONVILLE	FL		08/16/2018		2,219		(196)			(196)		2,023	2,023			
100136860	WINTER SPRINGS	FL		11/27/2023		2,008		15			15		2,023	2,023			
100137543	DENVER	CO		12/08/2023		2,169		(146)			(146)		2,023	2,023			
100146594	NORTH CHARLESTON	SC		03/20/2024		2,189		(166)			(166)		2,023	2,023			
100049223	PASADENA	MD		11/20/2020		3,008		(985)			(985)		2,023	2,023			
100090031	NEW SMYRNA BEACH	FL		01/13/2023		2,153		(130)			(130)		2,023	2,023			
100134440	LAKE PEEKSKILL	NY		10/30/2023		2,189		(166)			(166)		2,023	2,023			
100137659	PHOENIX	AZ		12/08/2023		2,172		(148)			(148)		2,023	2,023			
100147036	RAHWAY	NJ		03/27/2024		2,150		(126)			(126)		2,024	2,024			
100111045	WEST BERLIN	NJ		06/29/2023		1,306		717			717		2,024	2,024			
100060314	CHESAPEAKE	VA		06/25/2021		2,171		(147)			(147)		2,024	2,024			
100140093	LEVITTOWN	PA		01/09/2024		2,204		(180)			(180)		2,024	2,024			
100111930	FEDERALSBURG	MD		06/29/2023		902		1,121			1,121		2,024	2,024			
100025241	CHICAGO	IL		09/20/2018		1,930		94			94		2,024	2,024			
100158932	BRICK	NJ		07/12/2024		2,267		(243)			(243)		2,024	2,024			
100148359	WESLEY CHAPEL	FL		04/12/2024		2,190		(166)			(166)		2,024	2,024			
100012946	LAKE WORTH	FL		05/25/2017		1,929		96			96		2,024	2,024			
100150795	EAST FALMOUTH	MA		05/08/2024		2,133		(108)			(108)		2,024	2,024			
100151414	MOREHEAD CITY	NC		05/10/2024		2,191		(167)			(167)		2,024	2,024			
100100148	TOMBALL	TX		03/28/2023		2,142		(118)			(118)		2,024	2,024			
100144046	MONROE	NC		03/07/2024		2,008		17			17		2,024	2,024			
100149081	SAN LEANDRO	CA		04/19/2024		2,218		(193)			(193)		2,024	2,024			
100027981	LEWISVILLE	TX		10/26/2018		1,277		748			748		2,024	2,024			
100079648	WOODRIDGE	IL		04/08/2022		2,229		(204)			(204)		2,024	2,024			
100146109	PHOENIX	AZ		03/19/2024		2,252		(227)			(227)		2,025	2,025			
100140273	KILL DEVIL HILLS	NC		01/18/2024		2,248		(223)			(223)		2,025	2,025			
100143495	VALRICO	FL		02/21/2024		2,355		(331)			(331)		2,025	2,025			
100140354	MESA	AZ		01/18/2024		2,172		(147)			(147)		2,025	2,025			
100157948	TULSA	OK		07/09/2024		2,097		(72)			(72)		2,025	2,025			
100024570	MIAMI	FL		09/20/2018		2,227		(202)			(202)		2,025	2,025			
100030568	CHARLOTTE	NC		12/20/2018		1,868		157			157		2,025	2,025			
100141123	QUEENS	NY		01/30/2024		2,039		(14)			(14)		2,025	2,025			
100025939	LAKELAND	FL		09/20/2018		1,681		344			344		2,025	2,025			
100148923	SPOKANE	WA		04/17/2024		1,780		245			245		2,025	2,025			
100155903	OVIEDO	FL		06/17/2024		2,102		(77)			(77)		2,026	2,026			
100148859	RALEIGH	NC		04/17/2024		2,091		(66)			(66)		2,026	2,026			
100012963	PHOENIX	AZ		05/25/2017		1,716		310			310		2,026	2,026			
100147847	ROGERS	AR		04/08/2024		2,115		(89)			(89)		2,026	2,026			
100148608	NOKOMIS	FL		04/12/2024		2,100		(75)			(75)		2,025	2,026		2	2
100134904	SAN LEANDRO	CA		10/30/2023		2,210		(184)			(184)		2,026	2,026			
100139959	OCEAN CITY	MD		01/09/2024		2,155		(128)			(128)		2,027	2,027			
100151687	DECATUR	GA		05/10/2024		1,977		50			50		2,027	2,027			
100138106	DAVENPORT	FL		12/14/2023		809		1,218			1,218		2,027	2,027			
100135873	ENFIELD	CT		11/13/2023		2,064		(37)			(37)		2,027	2,027			
100139832	UNITED KINGDOM	GBR		12/18/2023		2,001						(16)	1,985	2,027	42		42
100147737	BROOMFIELD	CO		04/08/2024		2,027							2,027	2,027			
100128453	GRAND HAVEN	MI		09/15/2023		2,052		(25)			(25)		2,027	2,027			
100128750	MIDDLETOWN	CT		09/21/2023		2,471		(444)			(444)		2,027	2,027			
100164713	ANAHEIM	CA		08/23/2024		2,424		(397)			(397)		2,027	2,027			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135932	LANCASTER	CA		11/15/2023		2,391		(364)			(364)		2,027	2,027			
100047876	NEWBURGH	NY		11/20/2020		1,664		364			364		2,027	2,027			
100049831	NEWTON	NJ		11/20/2020		1,725		303			303		2,027	2,027			
100150180	DENNIS PORT	MA		04/30/2024		2,061		(33)			(33)		2,028	2,028			
100043209	DESERT HOT SPRINGS	CA		08/13/2020		1,981		47			47		2,028	2,028			
100024670	MIAMI	FL		09/20/2018		1,851		177			177		2,028	2,028			
100148363	MERCED	CA		04/12/2024		2,077		(49)			(49)		2,028	2,028			
100030692	RIO	WI		04/09/2019		1,511		517			517		2,028	2,028			
100140167	PORTLAND	OR		01/09/2024		2,238		(210)			(210)		2,028	2,028			
100150794	EAST FALMOUTH	MA		05/08/2024		2,133		(105)			(105)		2,028	2,028			
100074380	HEERLEN	NLD		11/16/2021		2,054						91	2,145	2,028	(117)		(117)
100148198	AUBREY	TX		04/12/2024		2,089		(60)			(60)		2,029	2,029			
100152175	ROTONDA WEST	FL		05/17/2024		2,032		(3)			(3)		2,029	2,029			
100175557	NANTUCKET	MA		11/12/2024		2,116		(87)			(87)		2,029	2,029			
100083004	EASTPOINT	FL		05/05/2022		2,071		(41)			(41)		2,030	2,029		(1)	(1)
100136253	RICHMOND	TX		11/20/2023		1,780		249			249		2,029	2,029			
100064946	SAINT PETERSBURG	FL		07/14/2021		2,224		(195)			(195)		2,029	2,029			
100111011	RICHMOND	MO		06/29/2023		1,880		150			150		2,029	2,029			
100148188	MINNEAPOLIS	MN		04/12/2024		2,131		(102)			(102)		2,029	2,029			
100091606	STILWELL	OK		03/07/2023		2,218		(189)			(189)		2,030	2,030			
100100633	MIAMI	FL		04/27/2023		2,504		(474)			(474)		2,030	2,030			
100136282	CANTONMENT	FL		11/20/2023		2,108		(78)			(78)		2,030	2,030			
100047340	FAR ROCKAWAY	NY		11/20/2020		3,286		(1,256)			(1,256)		2,030	2,030			
100144376	PFLUGERVILLE	TX		03/07/2024		2,093		(65)			(65)		2,029	2,030		2	2
100114374	POUGHKEEPSIE	NY		06/29/2023		447		1,583			1,583		2,030	2,030			
100140238	VICTORIA	MN		01/18/2024		2,187		(156)			(156)		2,030	2,030			
100152257	QUEEN CREEK	AZ		05/17/2024		2,006		24			24		2,030	2,030			
100154737	PLANTATION	FL		07/19/2024		2,289		(259)			(259)		2,030	2,030			
100151138	PRESCOTT	AZ		05/09/2024		2,260		(230)			(230)		2,031	2,031			
100148282	ROUND ROCK	TX		04/12/2024		2,017		13			13		2,031	2,031			
100148360	FORT WORTH	TX		04/12/2024		1,879		152			152		2,031	2,031			
100157726	STOCKTON	CA		06/28/2024		2,262		(231)			(231)		2,031	2,031			
100129821	DACULA	GA		09/27/2023		2,301		(271)			(271)		2,031	2,031			
100139011	SORRENTO	FL		12/21/2023		884		1,147			1,147		2,031	2,031			
100027794	BOTHELL	WA		10/26/2018		2,065		(34)			(34)		2,031	2,031			
100045830	ROLLING MEADOWS	IL		11/25/2020		1,359		672			672		2,031	2,031			
100138879	VICTORIA	TX		12/21/2023		2,181		(151)			(151)		2,030	2,031		1	1
100060498	CLARKSVILLE	TN		06/01/2021		2,017		14			14		2,031	2,031			
100117730	LUBBOCK	TX		07/20/2023		1,513		518			518		2,031	2,031			
100158585	PORTLAND	OR		07/10/2024		2,151		(120)			(120)		2,031	2,031			
100146881	COPPELL	TX		03/26/2024		2,147		(117)			(117)		2,030	2,031		2	2
100148942	JACKSONVILLE	FL		04/17/2024		2,096		(65)			(65)		2,031	2,031			
100023542	BLACKLICK	OH		09/04/2018		2,165		(134)			(134)		2,032	2,032			
100055231	LANCASTER	CA		03/23/2021		480		1,552			1,552		2,032	2,032			
100011287	MIAMI	FL		01/27/2017		1,719		313			313		2,032	2,032			
100091857	BOISE	ID		01/30/2023		2,264		(232)			(232)		2,032	2,032			
100046535	WILMINGTON	DE		11/25/2020		2,130		(97)			(97)		2,033	2,032		(1)	(1)
100055798	HARRISVILLE	WV		03/23/2021		2,511		(479)			(479)		2,032	2,032			
100013008	NORTH LAUDERDALE	FL		05/25/2017		1,675		357			357		2,032	2,032			
100140406	AUBURNDALE	FL		01/18/2024		2,194		(162)			(162)		2,032	2,032			
100146302	ALPINE	CA		03/19/2024		2,218		(186)			(186)		2,032	2,032			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128011	KNOXVILLE	TN		09/08/2023		1,870		162			162		2,032	2,032			
100054708	PLEASANTVILLE	NJ		03/23/2021		2,791		(759)			(759)		2,033	2,033			
100060405	FULTONDALE	AL		06/01/2021		2,011		22			22		2,033	2,033			
100099811	FORKED RIVER	NJ		02/28/2023		2,177		(144)			(144)		2,033	2,033			
100100240	SCOTT TOWNSHIP	PA		03/17/2023		2,167		(134)			(134)		2,033	2,033			
100144400	COROLLA	NC		03/07/2024		2,267		(236)			(236)		2,031	2,033		2	2
100148207	HILLSBORO	OR		04/12/2024		2,165		(132)			(132)		2,033	2,033			
100131842	SUISUN CITY	CA		10/06/2023		2,032		1			1		2,033	2,033			
100143899	REDLANDS	CA		03/06/2024		2,135		(102)			(102)		2,033	2,033			
100028659	FRESNO	CA		10/26/2018		2,052		(19)			(19)		2,033	2,033			
100025279	NORTH MYRTLE BEACH	SC		09/20/2018		1,488		545			545		2,033	2,033			
100089733	MONTERREY	MEX		12/02/2022		2,033							2,033	2,033			
100160553	PALOS VERDES ESTATES	CA		07/19/2024		2,631		(597)			(597)		2,033	2,033			
100063052	COATESVILLE	PA		07/01/2021		2,095		(62)			(62)		2,033	2,033			
100138063	SAN BERNARDINO	CA		12/13/2023		2,095		(62)			(62)		2,034	2,034			
100132312	CLEVELAND	OH		10/13/2023		2,086		(53)			(53)		2,034	2,034			
100149189	SOMERSET	MA		04/22/2024		2,106		(72)			(72)		2,034	2,034			
100154691	SARATOGA SPRINGS	UT		07/19/2024		2,011		23			23		2,034	2,034			
100154806	MILWAUKEE	WI		07/19/2024		2,363		(329)			(329)		2,034	2,034			
100153294	FORT MYERS	FL		05/30/2024		2,118		(83)			(83)		2,034	2,034			
100116409	KISSIMMEE	FL		07/20/2023		1,609		425			425		2,034	2,034			
100068092	KERNERSVILLE	NC		09/23/2021		1,756		279			279		2,034	2,034			
100101118	NORTH CHARLESTON	SC		04/28/2023		2,059		(24)			(24)		2,035	2,035			
100142408	OREGON CITY	OR		02/02/2024		2,189		(154)			(154)		2,035	2,035			
100111855	MUNSTER	IN		06/29/2023		564		1,471			1,471		2,035	2,035			
100141060	WYLIE	TX		02/20/2024		2,240		(205)			(205)		2,035	2,035			
100142041	BROOMALL	PA		02/29/2024		2,248		(213)			(213)		2,035	2,035			
100149502	MAZATLAN	MEX		04/24/2024		2,035							2,035	2,035			
100139996	COLLIERVILLE	TN		01/09/2024		2,199		(164)			(164)		2,035	2,035			
100064832	CHICAGO	IL		07/14/2021		2,274		(239)			(239)		2,035	2,035			
100013220	DINUBA	CA		05/25/2017		1,566		469			469		2,035	2,035			
100091038	RANCHO CUCAMONGA	CA		01/31/2023		2,124		(89)			(89)		2,035	2,035			
100167440	GRAFTON	WV		09/16/2024		2,049		(14)			(14)		2,035	2,035			
100100187	NAMPA	ID		03/17/2023		2,200		(165)			(165)		2,035	2,035			
100141372	GLENDALE	AZ		01/30/2024		2,186		(151)			(151)		2,035	2,035			
100111594	PRINCETON	NJ		06/29/2023		1,922		113			113		2,035	2,035			
100160017	ENGLEWOOD	FL		07/17/2024		2,002		(174)			(174)		1,828	2,035		207	207
100159370	PORT ORCHARD	WA		07/15/2024		1,943		93			93		2,036	2,036			
100146969	RICHARDSON	TX		03/26/2024		2,140		(104)			(104)		2,036	2,036			
100159491	INLET BEACH	FL		07/15/2024		2,283		(248)			(248)		2,036	2,036			
100048462	RENO	NV		11/20/2020		2,505		(469)			(469)		2,036	2,036			
100132364	ELLICOTT CITY	MD		11/03/2023		1,600		436			436		2,036	2,036			
100147474	HACKENSACK	NJ		04/03/2024		2,362		(326)			(326)		2,036	2,036			
100049011	INVER GROVE HEIGHTS	MN		11/20/2020		2,504		(468)			(468)		2,036	2,036			
100143329	APPLE VALLEY	CA		02/16/2024		2,211		(175)			(175)		2,036	2,036			
100055670	PARKS	AR		03/23/2021		2,337		(301)			(301)		2,037	2,037			
100108061	TAVARES	FL		05/24/2023		2,317		(281)			(281)		2,037	2,037			
100103673	BROOKFIELD	CT		05/08/2023		2,245		(208)			(208)		2,037	2,037			
100138788	LAKE ARIEL	PA		12/21/2023		2,203		(168)			(168)		2,035	2,037		1	1
100154711	HIGHLAND MILLS	NY		07/19/2024		2,190		(153)			(153)		2,037	2,037			
100084839	OCALA	FL		08/02/2022		2,154		(117)			(117)		2,037	2,037			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118723	PALM COAST	FL		07/25/2023		2,271		(234)			(234)		2,037	2,037			
100156012	FARMINGDALE	NY		06/18/2024		2,223		(186)			(186)		2,037	2,037			
100147928	OCALA	FL		04/08/2024		1,737		300			300		2,037	2,037			
100114157	STANLEY	NC		06/29/2023		2,271		(234)			(234)		2,037	2,037			
100151319	CLEARFIELD	UT		05/10/2024		2,131		(94)			(94)		2,037	2,037			
100140551	CHARLOTTE	NC		01/19/2024		1,927		110			110		2,037	2,037			
100133142	DAVENPORT	FL		11/29/2023		446		1,591			1,591		2,037	2,037			
100160986	RANCHO SANTA MARGARITA	CA		07/24/2024		2,141		(104)			(104)		2,037	2,037			
100000272	FLORENCE	AZ		09/27/2016		1,889		148			148		2,037	2,037			
100132290	KATY	TX		10/13/2023		2,034		3			3		2,037	2,037			
100057782	MOORESVILLE	NC		06/30/2021		2,322		(284)			(284)		2,037	2,037			
100146165	SAN LEANDRO	CA		03/19/2024		2,410		(372)			(372)		2,037	2,037			
100054586	OMAHA	NE		03/23/2021		2,026		12			12		2,038	2,038			
100129288	CHAUMONT	NY		09/25/2023		1,870		167			167		2,038	2,038			
100000618	EVANSTON	IL		09/27/2016		(1,915)		3,952			3,952		2,038	2,038			
100165843	NEWTON	MA		08/29/2024		2,277		(239)			(239)		2,038	2,038			
100151459	MANCHESTER	NH		05/10/2024		2,175		(137)			(137)		2,038	2,038			
100120591	PHOENIX	AZ		08/18/2023		1,982		56			56		2,038	2,038			
100174087	ORANGE BEACH	AL		10/31/2024		1,852		186			186		2,038	2,038			
100026204	CHICAGO	IL		09/20/2018		1,854		184			184		2,038	2,038			
100070797	JENKINS TOWNSHIP	PA		10/01/2021		2,132		(94)			(94)		2,038	2,038			
100017536	BREWTON	AL		04/26/2018		1,754		285			285		2,038	2,038			
100138280	CINNAMINSON	NJ		12/18/2023		2,057		(19)			(19)		2,038	2,038			
100138326	MELISSA	TX		12/18/2023		2,265		(226)			(226)		2,038	2,038			
100146723	APPLE VALLEY	CA		03/20/2024		1,999		40			40		2,038	2,038			
100142656	NAPLES	FL		02/08/2024		2,050		(11)			(11)		2,038	2,038			
100151297	CORALVILLE	IA		05/10/2024		2,105		(66)			(66)		2,038	2,038			
100156180	LIGHTHOUSE POINT	FL		06/20/2024		2,229		(190)			(190)		2,039	2,039			
100025078	PROVIDENCE	RI		09/20/2018		1,522		517			517		2,039	2,039			
100136997	CAPE CORAL	FL		11/28/2023		2,051		(12)			(12)		2,039	2,039			
100109655	ORLANDO	FL		06/14/2023		1,871		168			168		2,039	2,039			
100134255	BEVERLY HILLS	FL		10/27/2023		2,132		(93)			(93)		2,039	2,039			
100082228	PUERTO VALLARTA	MEX		04/14/2022		2,039							2,039	2,039			
100043502	RUTHERFORDTON	NC		08/13/2020		2,513		(474)			(474)		2,039	2,039			
100114350	FLORISSANT	MO		06/29/2023		570		1,469			1,469		2,039	2,039			
100169081	CAMDEN WYOMING	DE		09/27/2024		2,123		(90)			(90)		2,034	2,040		6	6
100099580	BIG BEAR LAKE	CA		04/06/2023		2,382		(343)			(343)		2,040	2,040			
100064721	MIAMI	FL		07/14/2021		2,331		(292)			(292)		2,040	2,040			
100138716	HOUSTON	TX		02/02/2024		2,572		(532)			(532)		2,040	2,040			
100128886	CARY	NC		09/21/2023		2,081		(41)			(41)		2,040	2,040			
100067929	STANLEY	VA		09/23/2021		2,369		(329)			(329)		2,040	2,040			
100174741	NASHVILLE	TN		10/31/2024		1,912		128			128		2,040	2,040			
100134289	MIAMI	FL		10/27/2023		2,397		(356)			(356)		2,040	2,040			
100130173	GARDNER	MA		11/15/2023		2,338		(297)			(297)		2,041	2,041			
100112882	REDFORD	MI		06/29/2023		1,833		207			207		2,041	2,041			
100088913	MALDEN	MA		11/15/2022		2,153		(113)			(113)		2,041	2,041			
100126581	BALTIMORE	MD		08/30/2023		2,349		(308)			(308)		2,041	2,041			
100140154	RALEIGH	NC		01/09/2024		2,189		(148)			(148)		2,041	2,041			
100141172	PATERSON	NJ		01/30/2024		2,153		(111)			(111)		2,041	2,041			
100046507	CHESTERFIELD	VA		11/25/2020		4,074		(2,033)			(2,033)		2,041	2,041			
100175601	HENDERSON	NV		11/12/2024		2,155		(114)			(114)		2,042	2,042			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045729	COLUMBIA	SC		11/25/2020		2,142		(100)			(100)		2,042	2,042			
100014245	UPPER MARLBORO	MD		09/27/2017		1,852		190			190		2,042	2,042			
100119904	SAN TAN VALLEY	AZ		08/10/2023		2,425		(384)			(384)		2,042	2,042			
100060581	LUBBOCK	TX		06/01/2021		2,023		19			19		2,042	2,042			
100120718	SAN ANTONIO	TX		08/25/2023		2,162		(120)			(120)		2,042	2,042			
100126573	DALLAS	TX		08/30/2023		2,531		(489)			(489)		2,042	2,042			
100044956	BALLWIN	MO		11/19/2020		2,414		(372)			(372)		2,042	2,042			
100020345	BARNEGAT	NJ		07/17/2018		2,278		(236)			(236)		2,042	2,042			
100165072	MASPETH	NY		08/28/2024		2,158		(116)			(116)		2,042	2,042			
100140402	SAINT CLOUD	FL		01/18/2024		2,065		(23)			(23)		2,042	2,042			
100101677	MARQUETTE	MI		04/26/2023		2,090		(48)			(48)		2,042	2,042			
100068372	DALLAS	TX		08/25/2021		2,269		(227)			(227)		2,042	2,042			
100024697	CHICAGO	IL		09/20/2018		1,701		341			341		2,042	2,042			
100161162	CORAL SPRINGS	FL		07/24/2024		2,189		(146)			(146)		2,042	2,042			
100043129	LOS ANGELES	CA		05/28/2020		2,048		(6)			(6)		2,043	2,043			
100153207	RICHARDSON	TX		05/30/2024		1,976		64			64		2,041	2,043		2	2
100133072	LA GRANGE	KY		11/29/2023		491		1,552			1,552		2,043	2,043			
100159199	ALBRIGHTSVILLE	PA		07/15/2024		2,251		(208)			(208)		2,043	2,043			
100152952	SEATTLE	WA		06/27/2024		2,304		(261)			(261)		2,043	2,043			
100110899	FRIENDSHIP	TN		06/29/2023		2,161		(118)			(118)		2,043	2,043			
100065141	WILLIAMSBURG	VA		07/14/2021		2,164		(121)			(121)		2,043	2,043			
100161936	BURBANK	CA		07/31/2024		2,650		(607)			(607)		2,043	2,043			
100149683	ANNA	TX		04/26/2024		2,370		(327)			(327)		2,043	2,043			
100148922	MARICOPA	AZ		04/17/2024		1,797		246			246		2,043	2,043			
100134505	FEEDING HILLS	MA		10/30/2023		2,368		(325)			(325)		2,043	2,043			
100086966	BLACKFOOT	ID		10/24/2022		2,439		(392)			(392)		2,047	2,044		(3)	(3)
100150184	LOS ANGELES	CA		04/30/2024		2,085		(41)			(41)		2,044	2,044			
100151109	ELK PARK	NC		05/08/2024		2,246		(202)			(202)		2,044	2,044			
100102807	MIDDLETOWN	OH		06/22/2023		2,323		(279)			(279)		2,044	2,044			
100144176	LIBERTY HILL	TX		03/07/2024		2,009		35			35		2,044	2,044			
100135084	CHINCOTEAGUE ISLAND	VA		11/01/2023		1,898		146			146		2,044	2,044			
100047418	JAMAICA	NY		11/20/2020		3,223		(1,179)			(1,179)		2,044	2,044			
100149190	LOS ANGELES	CA		04/22/2024		2,137		(93)			(93)		2,044	2,044			
100055513	PAINTER	VA		03/23/2021		3,110		(1,066)			(1,066)		2,044	2,044			
100091585	LANCASTER	CA		03/07/2023		2,538		(493)			(493)		2,044	2,044			
100054942	LOS ANGELES	CA		03/23/2021		2,709		(665)			(665)		2,044	2,044			
100147767	SEVIERVILLE	TN		04/08/2024		1,985		60			60		2,044	2,044			
100134617	JENSEN BEACH	FL		10/30/2023		607		1,438			1,438		2,045	2,045			
100028092	PHILADELPHIA	PA		10/26/2018		1,928		117			117		2,045	2,045			
100148417	HENDERSON	NV		04/12/2024		1,844		201			201		2,045	2,045			
100023959	MOUNT DORA	FL		09/10/2018		2,277		(232)			(232)		2,045	2,045			
100146867	NEW SMYRNA BEACH	FL		03/21/2024		2,243		(198)			(198)		2,045	2,045			
100158466	MOORESVILLE	NC		07/10/2024		2,136		(91)			(91)		2,046	2,046			
100134549	SAN BERNARDINO	CA		10/30/2023		2,246		(201)			(201)		2,046	2,046			
100014174	BANNING	CA		05/25/2017		1,837		208			208		2,046	2,046			
100158603	NEWARK	DE		07/10/2024		2,157		(111)			(111)		2,046	2,046			
100100712	ZION	IL		04/28/2023		1,892		154			154		2,046	2,046			
100127271	BIRMINGHAM	AL		08/30/2023		2,451		(405)			(405)		2,046	2,046			
100141430	LOS ANGELES	CA		01/30/2024		2,190		(144)			(144)		2,046	2,046			
100031692	FRESNO	CA		03/29/2019		1,551		495			495		2,046	2,046			
100150545	SILVER SPRING	MD		05/03/2024		2,215		(169)			(169)		2,046	2,046			

SCHEDULE B - PART 3

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100024002	NEW PORT RICHEY	FL		09/10/2018		2,217		(171)			(171)		2,046	2,046			
100140510	HUTTO	TX		01/19/2024		2,638		(591)			(591)		2,046	2,046			
100156069	LEAGUE CITY	TX		06/18/2024		2,297		(251)			(251)		2,046	2,046			
100155972	JERSEY CITY	NJ		06/18/2024		2,199		(152)			(152)		2,046	2,046			
100113483	DOUGLASSVILLE	PA		06/29/2023		580		1,467			1,467		2,046	2,046			
100142818	RICHMOND	TX		02/08/2024		2,195		(148)			(148)		2,047	2,047			
100128867	CHESHIRE	CT		09/21/2023		2,081		(34)			(34)		2,047	2,047			
100139265	LAS VEGAS	NV		12/28/2023		533		1,514			1,514		2,047	2,047			
100143729	LANCASTER	CA		02/26/2024		2,267		(220)			(220)		2,047	2,047			
100167453	GLENDALE	CA		09/16/2024		2,343		(296)			(296)		2,047	2,047			
100068256	NORMAN	OK		08/25/2021		2,364		(317)			(317)		2,047	2,047			
100141258	WINTER GARDEN	FL		01/30/2024		2,230		(183)			(183)		2,047	2,047			
100014055	YUMA	AZ		05/25/2017		1,894		153			153		2,047	2,047			
100076865	WASHINGTON	DC		01/03/2022		2,107		(60)			(60)		2,047	2,047			
100044953	SAINT CHARLES	MO		11/19/2020		1,977		71			71		2,047	2,047			
100101753	KANSAS CITY	MO		03/31/2023		2,148		(101)			(101)		2,047	2,047			
100143213	WESLEY CHAPEL	FL		02/16/2024		2,211		(163)			(163)		2,048	2,048			
100152266	IRVINGTON	NJ		05/17/2024		2,008		39			39		2,048	2,048			
100111056	BRADENTON	FL		06/29/2023		799		1,249			1,249		2,048	2,048			
100043352	FRESNO	CA		08/13/2020		2,452		(404)			(404)		2,048	2,048			
100146958	BENSALEM	PA		03/26/2024		2,052		(6)			(6)		2,046	2,048		1	1
100148811	SPRING CITY	TN		04/17/2024		2,226		(178)			(178)		2,048	2,048			
100161421	LAKESIDE	CA		07/29/2024		2,109		(61)			(61)		2,048	2,048			
100171833	SUNNYVALE	CA		10/17/2024		1,390		(112)			(112)		1,277	2,048		771	771
100149060	CHATTANOOGA	TN		04/19/2024		2,326		(278)			(278)		2,048	2,048			
100140116	NEW MARKET	AL		01/09/2024		1,874		174			174		2,048	2,048			
100131990	SPOKANE	WA		10/13/2023		2,132		(84)			(84)		2,048	2,048			
100165701	BRENTWOOD	TN		08/29/2024		2,427		(378)			(378)		2,049	2,049			
100141395	RICHMOND	TX		01/30/2024		2,166		(117)			(117)		2,049	2,049			
100113596	RINGWOOD	NJ		06/29/2023		604		1,445			1,445		2,049	2,049			
100014848	QUEEN CREEK	AZ		11/21/2017		1,531		516			516		2,047	2,049		2	2
100144080	HOUSTON	TX		03/07/2024		2,035		15			15		2,049	2,049			
100126373	SPRING VALLEY	NY		08/30/2023		2,174		(125)			(125)		2,049	2,049			
100102077	STOCKTON	CA		04/14/2023		2,202		(152)			(152)		2,049	2,049			
100031676	VALLEY STREAM	NY		03/29/2019		2,111		(62)			(62)		2,049	2,049			
100101088	POTTSTOWN	PA		04/28/2023		1,499		550			550		2,049	2,049			
100131685	LOUISVILLE	KY		10/06/2023		1,833		216			216		2,049	2,049			
100060655	COUNCIL BLUFFS	IA		06/01/2021		2,033		17			17		2,049	2,049			
100148725	OKLAHOMA CITY	OK		04/17/2024		2,154		(105)			(105)		2,049	2,049			
100132682	MANSFIELD	TX		11/03/2023		2,242		(193)			(193)		2,050	2,050			
100055414	SPRINGFIELD	MA		03/23/2021		2,715		(665)			(665)		2,050	2,050			
100014121	SOUTHGATE	MI		05/25/2017		1,756		294			294		2,050	2,050			
100064672	HIALEAH	FL		07/14/2021		2,403		(353)			(353)		2,050	2,050			
100116498	TWENTYNINE PALMS	CA		07/20/2023		1,904		146			146		2,050	2,050			
100013415	CAVE CREEK	AZ		05/25/2017		1,060		990			990		2,050	2,050			
100090108	FORT MILL	SC		01/13/2023		2,320		(270)			(270)		2,050	2,050			
100144655	UNITED KINGDOM	GBR		03/12/2024		(3,468)		5,518			5,518		2,050	2,050	1		1
100149581	THE VILLAGES	FL		04/26/2024		2,057		(7)			(7)		2,050	2,050			
100024873	DAHLONEGA	GA		09/20/2018		2,250		(199)			(199)		2,050	2,050			
100083914	ORMOND BEACH	FL		07/12/2022		2,220		(169)			(169)		2,051	2,051			
100109924	WARETOWN	NJ		06/22/2023		2,221		(171)			(171)		2,051	2,051			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054038	MARIETTA	GA		03/23/2021		2,674		(623)			(623)		2,051	2,051			
100144641	CHARLOTTE	NC		03/13/2024		1,980		71			71		2,051	2,051			
100138890	INDIANAPOLIS	IN		12/21/2023		2,273		(223)			(223)		2,050	2,051		1	1
100152532	ALPHARETTA	GA		05/17/2024		2,138		(87)			(87)		2,051	2,051			
100028399	FT. LAUDERDALE	FL		10/26/2018		1,749		303			303		2,051	2,051			
100112907	DES MOINES	IA		06/29/2023		1,839		212			212		2,051	2,051			
100138291	SAINT CLOUD	FL		12/18/2023		2,103		(52)			(52)		2,051	2,051			
100025267	BOYNTON BEACH	FL		09/20/2018		767		1,284			1,284		2,051	2,051			
100149092	EDGEWOOD	WA		04/19/2024		2,246		(195)			(195)		2,051	2,051			
100113663	ROCHESTER	NY		06/29/2023		2,166		(114)			(114)		2,052	2,052			
100112643	BATON ROUGE	LA		06/29/2023		1,549		502			502		2,052	2,052			
100113586	TAMPA	FL		06/29/2023		919		1,132			1,132		2,052	2,052			
100162562	SAVANNAH	GA		08/12/2024		2,036		15			15		2,052	2,052			
100137092	HOUSTON	TX		11/28/2023		2,101		(49)			(49)		2,052	2,052			
100147138	BEALETON	VA		05/08/2024		2,092		(40)			(40)		2,052	2,052			
100043513	YUCCA VALLEY	CA		08/13/2020		2,346		(294)			(294)		2,052	2,052			
100135600	DAYT BCH SH	FL		11/09/2023		2,299		(247)			(247)		2,052	2,052			
100099989	MADRAS	OR		03/28/2023		2,316		(264)			(264)		2,052	2,052			
100131645	PRAIRIE VIEW	TX		10/06/2023		1,994		58			58		2,052	2,052			
100111418	NEWPORT NEWS	VA		06/29/2023		538		1,515			1,515		2,052	2,052			
100025122	SLIDELL	LA		09/20/2018		1,739		314			314		2,052	2,052			
100134570	BRADENTON	FL		10/30/2023		2,227		(175)			(175)		2,052	2,052			
100028583	SANTA ANA	CA		10/26/2018		2,240		(187)			(187)		2,052	2,052			
100043605	IDAHO FALLS	ID		08/13/2020		2,312		(260)			(260)		2,052	2,052			
100139514	ORLANDO	FL		12/28/2023		2,289		(237)			(237)		2,053	2,053			
100117309	MIAMI	FL		07/20/2023		1,276		777			777		2,053	2,053			
100156323	WINTER GARDEN	FL		07/25/2024		2,259		(206)			(206)		2,053	2,053			
100031752	MESA	AZ		03/29/2019		1,884		169			169		2,053	2,053			
100103528	EUGENE	OR		05/08/2023		2,662		(609)			(609)		2,053	2,053			
100113734	BROOKLYN	MI		06/29/2023		1,032		1,021			1,021		2,053	2,053			
100043026	SPRINGFIELD	MA		05/28/2020		1,820		234			234		2,053	2,053			
100083608	HASLET	TX		07/25/2022		2,181		(127)			(127)		2,053	2,053			
100142066	ELKINS PARK	PA		02/29/2024		2,166		(113)			(113)		2,053	2,053			
100117601	SEVIERVILLE	TN		07/20/2023		2,294		(240)			(240)		2,053	2,053			
100147289	CHICAGO	IL		03/28/2024		2,308		(254)			(254)		2,054	2,054			
100053828	LONE JACK	MO		03/23/2021		2,517		(464)			(464)		2,054	2,054			
100135203	ATTLEBORO	MA		11/07/2023		2,115		(62)			(62)		2,054	2,054			
100074559	HAMMOND	IN		12/01/2021		2,197		(143)			(143)		2,054	2,054			
100144424	JURUPA VALLEY	CA		03/07/2024		2,150		(98)			(98)		2,052	2,054		2	2
100140596	YOUNGSVILLE	NC		01/19/2024		2,235		(182)			(182)		2,054	2,054			
100144433	LAKELAND	FL		03/07/2024		2,045		7			7		2,052	2,054		1	1
100053370	PHILADELPHIA	PA		03/23/2021		2,492		(438)			(438)		2,054	2,054			
100103645	SAN ANTONIO	TX		05/08/2023		2,180		(125)			(125)		2,055	2,054		(1)	(1)
100086869	TARPON SPRINGS	FL		10/07/2022		2,166		(113)			(113)		2,054	2,054			
100155830	BOYNTON BEACH	FL		06/18/2024		2,202		(149)			(149)		2,054	2,054			
100069537	SAINT CLOUD	FL		09/01/2021		2,050		4			4		2,054	2,054			
100088252	PHILADELPHIA	PA		10/17/2022		2,146		(92)			(92)		2,054	2,054			
100055665	GLADE VALLEY	NC		03/23/2021		2,301		(246)			(246)		2,054	2,054			
100126413	COLUMBUS	OH		08/30/2023		2,109		(55)			(55)		2,054	2,054			
100140080	BROOKHAVEN	GA		01/09/2024		2,162		(107)			(107)		2,054	2,054			
100054485	WEST WARWICK	RI		03/23/2021		2,232		(178)			(178)		2,054	2,054			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134307	TUCSON	AZ		10/27/2023		2,401		(347)			(347)		2,055	2,055			
100140574	OAKTON	VA		01/19/2024		2,473		(419)			(419)		2,055	2,055			
100126314	TORRINGTON	CT		08/30/2023		2,174		(119)			(119)		2,055	2,055			
100023342	BURNET	TX		08/16/2018		2,245		(190)			(190)		2,055	2,055			
100068088	SIOUX FALLS	SD		09/23/2021		2,152		(97)			(97)		2,055	2,055			
100011944	MIAMI	FL		03/08/2017		893		1,162			1,162		2,055	2,055			
100032098	OCALA	FL		03/29/2019		1,045		1,010			1,010		2,055	2,055			
100115429	YAKIMA	WA		07/17/2023		2,283		(228)			(228)		2,055	2,055			
100135439	MECHANICSVILLE	VA		11/13/2023		2,128		(73)			(73)		2,055	2,055			
100152778	FORT MYERS	FL		05/22/2024		2,200		(145)			(145)		2,055	2,055			
100055521	BALTIMORE	MD		03/23/2021		2,525		(472)			(472)		2,053	2,055		2	2
100150872	SARASOTA	FL		05/08/2024		2,194		(138)			(138)		2,055	2,055			
100054790	TARBORO	NC		03/23/2021		2,585		(529)			(529)		2,056	2,056			
100108079	NAPA	CA		05/24/2023		2,057		(1)			(1)		2,056	2,056			
100109735	FAIRVIEW	NJ		06/16/2023		2,118		(62)			(62)		2,056	2,056			
100143986	LOS ANGELES	CA		02/29/2024		2,351		(295)			(295)		2,056	2,056			
100079549	CHICAGO	IL		04/25/2022		2,338		(283)			(283)		2,056	2,056			
100017202	ROANOKE	VA		04/26/2018		135		1,920			1,920		2,056	2,056			
100103794	WALDORF	MD		05/10/2023		2,213		(157)			(157)		2,056	2,056			
100143742	HONOLULU	HI		04/05/2024		2,133		(77)			(77)		2,056	2,056			
100028948	FRESNO	CA		10/26/2018		1,650		406			406		2,056	2,056			
100028093	ORLAND HILLS	IL		10/26/2018		834		1,222			1,222		2,056	2,056			
100117721	BROWNSVILLE	TX		07/20/2023		2,038		18			18		2,056	2,056			
100117874	ORLANDO	FL		07/20/2023		2,106		(50)			(50)		2,056	2,056			
100025759	MIAMI	FL		09/20/2018		2,000		56			56		2,056	2,056			
100054089	DINUBA	CA		03/23/2021		1,824		232			232		2,057	2,057			
100159416	ERIE	CO		07/15/2024		1,807		250			250		2,057	2,057			
100060779	WYOMING	MI		06/01/2021		2,037		20			20		2,057	2,057			
100012784	TAMPA	FL		05/25/2017		1,416		641			641		2,057	2,057			
100088262	BALTIMORE	MD		10/17/2022		2,182		(125)			(125)		2,057	2,057			
100144119	RIO RANCHO	NM		03/07/2024		1,890		168			168		2,057	2,057			
100116400	TITUSVILLE	FL		07/20/2023		1,389		669			669		2,057	2,057			
100137006	WINSTON SALEM	NC		11/28/2023		2,032		25			25		2,057	2,057			
100109228	ALTAMONTE SPRINGS	FL		07/21/2023		2,285		(228)			(228)		2,057	2,057			
100129819	DACULA	GA		09/27/2023		2,277		(220)			(220)		2,058	2,058			
100146936	SALADO	TX		03/26/2024		2,101		(43)			(43)		2,058	2,058			
100074401	SEBRING	FL		12/02/2021		2,394		(336)			(336)		2,058	2,058			
100137300	MIAMI	FL		12/01/2023		2,258		(200)			(200)		2,058	2,058			
100054566	DOLTON	IL		03/23/2021		1,828		230			230		2,058	2,058			
100161947	PORT CHARLOTTE	FL		07/31/2024		2,351		(293)			(293)		2,058	2,058			
100025584	TUCSON	AZ		09/20/2018		1,608		450			450		2,058	2,058			
100133140	GRAYSON	GA		11/29/2023		1,955		104			104		2,058	2,058			
100142914	MADERA	CA		02/09/2024		2,275		(216)			(216)		2,058	2,058			
100139510	PLAINFIELD	NJ		12/28/2023		2,277		(219)			(219)		2,058	2,058			
100087997	CHESTER	NH		10/25/2022		2,068		(9)			(9)		2,058	2,058			
100075263	WYOMING	MI		12/01/2021		2,125		(66)			(66)		2,058	2,058			
100159716	BREVARD	NC		08/23/2024		2,280		(222)			(222)		2,059	2,059			
100084696	HOLIDAY	FL		08/02/2022		2,208		(149)			(149)		2,059	2,059			
100165661	DUBLIN	CA		10/04/2024		2,205		(146)			(146)		2,059	2,059			
100153375	MARIETTA	GA		05/29/2024		2,158		(99)			(99)		2,059	2,059			
100088925	PALM BEACH	FL		11/15/2022		2,316		(257)			(257)		2,059	2,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061276	PITTSFIELD	NH		06/01/2021		2,044		15			15		2,059	2,059			
100077004	BUCHANAN	MI		01/03/2022		2,153		(94)			(94)		2,059	2,059			
100136004	BRAWLEY	CA		11/16/2023		2,235		(175)			(175)		2,059	2,059			
100135814	GREENVILLE	TX		11/10/2023		2,341		(282)			(282)		2,060	2,060			
100078938	COLUMBIA	MO		02/24/2022		2,140		(80)			(80)		2,060	2,060			
100164998	PHOENIX	AZ		08/28/2024		2,227		(167)			(167)		2,060	2,060			
100064799	PENSACOLA	FL		07/14/2021		2,317		(257)			(257)		2,060	2,060			
100151427	MORENO VALLEY	CA		05/10/2024		2,174		(113)			(113)		2,060	2,060			
100147925	WESTON	TX		04/08/2024		2,076		(15)			(15)		2,060	2,060			
100168561	NORWALK	CA		09/25/2024		2,230		(169)			(169)		2,060	2,060			
100091272	BENBROOK	TX		01/31/2023		2,093		(33)			(33)		2,061	2,061			
100023741	GREENSBORO	NC		09/04/2018		2,249		(188)			(188)		2,061	2,061			
100057543	POTTSTOWN	PA		06/30/2021		2,288		(226)			(226)		2,061	2,061			
100090048	MERCED	CA		01/13/2023		2,206		(145)			(145)		2,061	2,061			
100145837	PHILADELPHIA	PA		03/15/2024		2,279		(217)			(217)		2,061	2,061			
100148078	CROSBY	TX		04/10/2024		1,860		202			202		2,062	2,062			
100128454	LITTLETON	CO		09/15/2023		2,381		(320)			(320)		2,062	2,062			
100148358	FORT WORTH	TX		04/12/2024		1,890		172			172		2,062	2,062			
100134685	OCALA	FL		10/30/2023		1,093		969			969		2,062	2,062			
100164795	MARGATE	NJ		08/26/2024		2,138		(76)			(76)		2,062	2,062			
100017277	MIAMI	FL		04/26/2018		1,710		352			352		2,062	2,062			
100111230	CALEXICO	CA		06/29/2023		885		1,177			1,177		2,062	2,062			
100144183	VANCOUVER	WA		03/07/2024		2,075		(13)			(13)		2,062	2,062			
100126915	CHESTER	MD		08/30/2023		1,920		142			142		2,062	2,062			
100117337	ORLANDO	FL		07/20/2023		1,182		880			880		2,062	2,062			
100174501	WESLEY CHAPEL	FL		10/31/2024		2,114		(52)			(52)		2,062	2,062			
100131889	CHOWCHILLA	CA		10/06/2023		1,933		130			130		2,062	2,062			
100131887	CHOWCHILLA	CA		10/06/2023		1,935		128			128		2,062	2,062			
100049412	HOLTSVILLE	NY		11/20/2020		2,606		(542)			(542)		2,064	2,062		(2)	(2)
100143033	MYRTLE BEACH	SC		02/12/2024		2,200		(137)			(137)		2,063	2,063			
100142750	PORT SAINT LUCIE	FL		02/08/2024		2,112		(49)			(49)		2,063	2,063			
100019585	SHERWOOD	AR		07/26/2018		2,221		(158)			(158)		2,063	2,063			
100100130	MIAMI	FL		03/28/2023		2,002		61			61		2,063	2,063			
100054443	GREENVILLE	PA		03/23/2021		2,352		(289)			(289)		2,063	2,063			
100136639	ONTARIO	CA		11/22/2023		1,899		164			164		2,063	2,063			
100013926	OXFORD	MI		05/25/2017		2,090		(27)			(27)		2,063	2,063			
100036022	DETROIT	MI		08/27/2019		2,295		(232)			(232)		2,063	2,063			
100136225	EDEN PRAIRIE	MN		11/20/2023		1,973		91			91		2,063	2,063			
100138795	NEWPORT	NC		12/21/2023		2,260		(197)			(197)		2,062	2,063		1	1
100164444	GLEN ALLEN	VA		08/21/2024		2,203		(139)			(139)		2,064	2,064			
100029257	PITTSBURG	CA		10/26/2018		1,611		453			453		2,064	2,064			
100014771	MIAMI GARDENS	FL		10/30/2017		1,059		1,005			1,005		2,064	2,064			
100146501	WOODBURN	OR		03/19/2024		2,341		(277)			(277)		2,064	2,064			
100138248	LAUDERDALE LAKES	FL		12/14/2023		2,035		29			29		2,064	2,064			
100068521	WESLACO	TX		08/25/2021		2,339		(274)			(274)		2,064	2,064			
100050235	BURGAW	NC		11/20/2020		2,249		(184)			(184)		2,064	2,064			
100137208	HOUSTON	TX		11/28/2023		2,206		(142)			(142)		2,065	2,065			
100082061	ROTTERDAM	NLD		03/30/2022		2,106						21	2,127	2,065		(62)	(62)
100109125	NEPTUNE	NJ		06/05/2023		2,298		(233)			(233)		2,065	2,065			
100060803	BROWNSVILLE	TX		06/01/2021		2,043		22			22		2,065	2,065			
100152426	MARYSVILLE	WA		05/17/2024		2,166		(101)			(101)		2,065	2,065			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144140	CHICAGO	IL		03/07/2024		2,104		(39)			(39)		2,065	2,065			
100138045	GEORGETOWN	TX		12/13/2023		2,239		(173)			(173)		2,065	2,065			
100055699	SANTA ROSA BEACH	FL		03/23/2021		2,989		(924)			(924)		2,065	2,065			
100108249	NORTH LAS VEGAS	NV		05/24/2023		2,791		(726)			(726)		2,065	2,065			
100126912	JACKSON	OH		08/30/2023		1,144		921			921		2,065	2,065			
100162929	VERO BEACH	FL		08/12/2024		2,198		(132)			(132)		2,066	2,066			
100048852	FORT LAUDERDALE	FL		11/20/2020		2,477		(411)			(411)		2,066	2,066			
100062953	MARRERO	LA		07/01/2021		2,111		(45)			(45)		2,066	2,066			
100070502	KEMP	TX		09/23/2021		2,397		(331)			(331)		2,066	2,066			
100024199	DALLAS	TX		09/20/2018		2,228		(162)			(162)		2,066	2,066			
100092044	HOUSTON	TX		02/09/2023		12,015		(9,949)			(9,949)		2,066	2,066			
100055343	HAIKU	HI		03/23/2021		2,234		(168)			(168)		2,066	2,066			
100140429	RALEIGH	NC		01/18/2024		2,221		(154)			(154)		2,066	2,066			
100153280	BUNNELL	FL		05/30/2024		1,916		151			151		2,066	2,066			
100084768	MIAMI	FL		08/02/2022		2,371		(305)			(305)		2,066	2,066			
100133206	ROCKVILLE	MD		11/29/2023		2,227		(161)			(161)		2,066	2,066			
100137827	BROWNSVILLE	TX		12/08/2023		2,228		(161)			(161)		2,067	2,067			
100154343	JOHNS CREEK	GA		06/12/2024		2,120		(53)			(53)		2,067	2,067			
100152982	HIDDEN VALLEY LAKE	CA		06/27/2024		2,348		(282)			(282)		2,067	2,067			
100138797	GLEN ALLEN	VA		12/21/2023		2,182		(116)			(116)		2,066	2,067		1	1
100132133	BATON ROUGE	LA		10/13/2023		2,064		3			3		2,067	2,067			
100083786	LAKELAND	FL		07/12/2022		2,070		(3)			(3)		2,067	2,067			
100080755	AVENTURA	FL		03/10/2022		2,170		(103)			(103)		2,067	2,067			
100012916	SANTA ROSA	CA		05/25/2017		336		1,731			1,731		2,067	2,067			
100141934	DAVENPORT	FL		03/27/2024		1,981		86			86		2,067	2,067			
100054760	JACKSONVILLE	FL		03/23/2021		2,893		(825)			(825)		2,067	2,067			
100147894	STEPHENS CITY	VA		04/08/2024		2,064		4			4		2,068	2,068			
100112545	ELKMONT	AL		06/29/2023		1,883		185			185		2,068	2,068			
100102961	TAMPA	FL		06/22/2023		2,460		(392)			(392)		2,068	2,068			
100103565	KISSIMMEE	FL		05/08/2023		2,127		(60)			(60)		2,068	2,068			
100111876	SNEADS	FL		06/29/2023		1,955		113			113		2,068	2,068			
100151590	ATTLEBORO	MA		05/10/2024		2,117		(49)			(49)		2,068	2,068			
100147904	RICHMOND	VA		04/08/2024		2,273		(205)			(205)		2,068	2,068			
100150987	TIMNATH	CO		05/08/2024		1,642		426			426		2,068	2,068			
100146975	AUBURN	AL		03/26/2024		2,242		(175)			(175)		2,066	2,068		2	2
100118924	ALPHARETTA	GA		07/27/2023		2,017		51			51		2,068	2,068			
100115049	WENTZVILLE	MO		07/14/2023		2,100		(32)			(32)		2,068	2,068			
100171933	GOLDEN	CO		10/17/2024		1,109		(72)			(72)		1,037	2,068		1,031	1,031
100153205	LAS VEGAS	NV		05/30/2024		2,065		2			2		2,066	2,068		2	2
100140348	PORT SAINT LUCIE	FL		01/18/2024		2,155		(86)			(86)		2,068	2,068			
100119551	ZIMMERMAN	MN		07/28/2023		2,130		(61)			(61)		2,068	2,068			
100153328	NORTH FORT MYERS	FL		05/30/2024		1,604		464			464		2,069	2,069			
100149404	FRISCO	TX		04/24/2024		2,281		(213)			(213)		2,069	2,069			
100111630	GOSHEN	IN		06/29/2023		1,238		830			830		2,069	2,069			
100133950	NANUET	NY		10/25/2023		2,298		(230)			(230)		2,069	2,069			
100119021	GRETNA	LA		07/27/2023		2,184		(115)			(115)		2,069	2,069			
100153329	ONANCOCK	VA		05/30/2024		2,270		(201)			(201)		2,069	2,069			
100112659	ROCKVILLE	MD		06/29/2023		1,598		471			471		2,069	2,069			
100081833	HAMDEN	CT		04/27/2022		2,399		(331)			(331)		2,069	2,069			
100137567	COLUMBUS	OH		12/08/2023		2,050		19			19		2,069	2,069			
100108289	LINDALE	TX		05/24/2023		2,100		(31)			(31)		2,069	2,069			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139737	UNITED KINGDOM	GBR		12/18/2023		2,021						(16)	2,005	2,069	64		64
100149401	CHARLOTTE	NC		04/24/2024		2,160		(91)			(91)		2,069	2,069			
100157962	SAND SPRINGS	OK		07/09/2024		2,134		(65)			(65)		2,069	2,069			
100141678	COLUMBUS	OH		01/30/2024		2,077		(8)			(8)		2,069	2,069			
100144391	ROCKPORT	TX		03/07/2024		2,297		(228)			(228)		2,069	2,069			
100150465	QUEEN CREEK	AZ		05/03/2024		2,023		46			46		2,070	2,070			
100047609	TRAFFORD	PA		11/20/2020		2,200		(130)			(130)		2,070	2,070			
100137564	HOUSTON	TX		12/08/2023		1,952		117			117		2,070	2,070			
100138729	BRIDGEPORT	CT		02/02/2024		2,337		(268)			(268)		2,070	2,070			
100062082	VALDOSTA	GA		07/01/2021		2,087		(17)			(17)		2,070	2,070			
100138104	NORTH FORT MYERS	FL		12/14/2023		638		1,432			1,432		2,070	2,070			
100133835	DALLAS	TX		10/20/2023		2,067		3			3		2,070	2,070			
100152423	KYLE	TX		05/17/2024		2,165		(95)			(95)		2,070	2,070			
100030170	FAIRVIEW HEIGHTS	IL		12/20/2018		1,838		233			233		2,070	2,070			
100103693	AZLE	TX		05/08/2023		1,920		148			148		2,069	2,070		2	2
100103696	AZLE	TX		05/08/2023		1,922		146			146		2,069	2,070		2	2
100158820	COROLLA	NC		07/10/2024		2,261		(191)			(191)		2,070	2,070			
100103721	GUSTINE	CA		05/08/2023		2,214		(144)			(144)		2,070	2,070			
100149910	CARMICHAEL	CA		04/29/2024		2,154		(83)			(83)		2,071	2,071			
100081499	EDMOND	OK		03/18/2022		2,003		68			68		2,071	2,071			
100135528	HAMDEN	CT		11/13/2023		2,101		(30)			(30)		2,071	2,071			
100092036	BALTIMORE	MD		02/09/2023		2,150		(80)			(80)		2,071	2,071			
100090336	MODESTO	CA		12/22/2022		2,160		(89)			(89)		2,071	2,071			
100055534	COLD SPRING	MN		03/23/2021		2,478		(407)			(407)		2,071	2,071			
100156596	CLAYTON	NC		06/24/2024		2,047		24			24		2,071	2,071			
100023857	DALLAS	TX		09/10/2018		2,183		(112)			(112)		2,071	2,071			
100025965	WHEELER	WI		09/20/2018		1,675		396			396		2,071	2,071			
100156546	TRUCKEE	CA		06/24/2024		2,159		(87)			(87)		2,071	2,071			
100165752	SHINGLE SPRINGS	CA		08/29/2024		2,364		(293)			(293)		2,071	2,071			
100155887	HORSESHOE BAY	TX		06/17/2024		2,260		(189)			(189)		2,071	2,071			
100143929	EL MONTE	CA		02/29/2024		2,075		(3)			(3)		2,071	2,071			
100029309	PELHAM	AL		10/26/2018		1,894		177			177		2,072	2,072			
100127158	PHILADELPHIA	PA		08/30/2023		1,998		74			74		2,072	2,072			
100153851	WASHINGTON	DC		06/05/2024		2,235		(163)			(163)		2,072	2,072			
100149614	MOORESVILLE	NC		04/26/2024		1,718		354			354		2,072	2,072			
100129896	MONROE	NC		09/27/2023		2,348		(276)			(276)		2,072	2,072			
100155939	PRESCOTT VALLEY	AZ		06/17/2024		2,213		(143)			(143)		2,070	2,072		2	2
100146961	MILTON	GA		03/26/2024		2,080		(9)			(9)		2,071	2,072		2	2
100149605	CHARLOTTE	NC		04/26/2024		2,093		(21)			(21)		2,072	2,072			
100011852	AMELIA	OH		03/08/2017		1,460		612			612		2,072	2,072			
100134254	NEW CARROLLTN	MD		10/27/2023		2,197		(124)			(124)		2,072	2,072			
100028118	LAS VEGAS	NV		10/26/2018		1,873		199			199		2,072	2,072			
100109120	CAPE CORAL	FL		06/05/2023		2,218		(145)			(145)		2,073	2,073			
100142121	FEDERAL WAY	WA		02/29/2024		1,368		705			705		2,073	2,073			
100143922	MORENO VALLEY	CA		02/29/2024		2,387		(315)			(315)		2,073	2,073			
100017402	PHILADELPHIA	PA		04/26/2018		2,258		(185)			(185)		2,073	2,073			
100109140	MIDLAND	TX		06/09/2023		2,192		(119)			(119)		2,073	2,073			
100153321	MILLVILLE	DE		05/30/2024		1,891		182			182		2,073	2,073			
100153333	COLORADO SPRINGS	CO		05/30/2024		2,081		(8)			(8)		2,073	2,073			
100148219	NASHVILLE	TN		04/12/2024		1,960		113			113		2,073	2,073			
100043642	CLEVELAND	TN		08/13/2020		2,537		(464)			(464)		2,073	2,073			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148179	TACOMA	WA		04/12/2024		2,165		(92)			(92)		2,073	2,073			
100143183	GLEN ALLEN	VA		02/16/2024		2,215		(141)			(141)		2,073	2,073			
100150122	PALMDALE	CA		06/14/2024		2,379		(305)			(305)		2,073	2,073			
100062121	BATON ROUGE	LA		07/01/2021		2,117		(44)			(44)		2,073	2,073			
100114539	PROVIDENCE	RI		06/29/2023		2,389		(315)			(315)		2,073	2,073			
100027995	EATONVILLE	WA		10/26/2018		2,148		(74)			(74)		2,074	2,074			
100120523	BELLEFONTE	PA		08/18/2023		2,387		(312)			(312)		2,075	2,074		(1)	(1)
100045941	SALISBURY	MD		11/25/2020		2,042		32			32		2,074	2,074			
100140999	MENIFEE	CA		02/20/2024		2,529		(455)			(455)		2,074	2,074			
100140457	LEHI	UT		01/18/2024		2,112		(38)			(38)		2,074	2,074			
100146699	FINKSBURG	MD		03/20/2024		2,429		(355)			(355)		2,074	2,074			
100100743	AURORA	IL		04/28/2023		1,911		163			163		2,074	2,074			
100143416	LAUREL	MD		02/16/2024		2,074							2,074	2,074			
100077217	BARNHART	MO		01/03/2022		2,082		(7)			(7)		2,074	2,074			
100137656	FRESNO	CA		12/08/2023		2,231		(156)			(156)		2,074	2,074			
100140514	SNELLVILLE	GA		01/19/2024		2,303		(229)			(229)		2,074	2,074			
100169357	ORLANDO	FL		09/27/2024		2,142		(68)			(68)		2,074	2,074			
100088494	AMSTERDAM	NLD		10/27/2022		2,107						97	2,204	2,074	(130)		(130)
100160522	HAMPSHIRE	IL		07/19/2024		2,260		(186)			(186)		2,074	2,074			
100135161	BOILING SPRINGS	SC		12/15/2023		2,107		(32)			(32)		2,075	2,075			
100158745	ROANOKE	VA		07/10/2024		2,206		(131)			(131)		2,075	2,075			
100067496	CANAAN	NH		09/23/2021		2,429		(355)			(355)		2,075	2,075			
100044176	RICHLAND	IN		08/19/2020		1,744		331			331		2,075	2,075			
100024495	LAS VEGAS	NV		09/20/2018		2,066		9			9		2,075	2,075			
100128822	SEMINOLE	FL		09/21/2023		2,286		(212)			(212)		2,075	2,075			
100018093	CHAPEL HILL	NC		06/08/2018		2,192		(117)			(117)		2,075	2,075			
100047201	CONYERS	GA		11/20/2020		2,304		(230)			(230)		2,075	2,075			
100036007	TOMBALL	TX		08/27/2019		2,324		(250)			(250)		2,075	2,075			
100088239	NEWARK	NJ		10/17/2022		2,238		(163)			(163)		2,075	2,075			
100152623	HOMELAND	CA		05/17/2024		1,879		194			194		2,073	2,075		2	2
100116363	SMITHFIELD	NC		07/20/2023		(2,533)		4,608			4,608		2,075	2,075			
100151400	NEWARK	NJ		05/10/2024		2,154		(79)			(79)		2,075	2,075			
100013198	LAS VEGAS	NV		05/25/2017		1,310		766			766		2,075	2,075			
100149201	HEMET	CA		04/22/2024		2,095		(20)			(20)		2,075	2,075			
100055560	CALLAHAN	FL		03/23/2021		2,728		(653)			(653)		2,075	2,075			
100067865	SOPHIA	NC		09/23/2021		2,397		(322)			(322)		2,076	2,075			
100043526	BIRMINGHAM	AL		08/13/2020		2,034		42			42		2,076	2,076			
100045229	ARDMORE	OK		11/25/2020		2,260		(184)			(184)		2,076	2,076			
100140533	PELHAM	NH		01/19/2024		2,560		(485)			(485)		2,076	2,076			
100133433	RIVERSIDE	CA		10/19/2023		2,062		14			14		2,076	2,076			
100049730	FRASER	MI		11/20/2020		2,406		(330)			(330)		2,076	2,076			
100047485	PEN ARGYL	PA		11/20/2020		2,794		(718)			(718)		2,076	2,076			
100101175	ORLANDO	FL		04/28/2023		2,016		61			61		2,076	2,076			
100167013	WILTON	CT		09/13/2024		2,137		(61)			(61)		2,076	2,076			
100091170	POOLER	GA		01/31/2023		2,202		(125)			(125)		2,076	2,076			
100099574	CONROE	TX		04/06/2023		2,452		(376)			(376)		2,076	2,076			
100013201	MIAMI	FL		05/25/2017		1,825		252			252		2,077	2,077			
100120737	WINSTON SALEM	NC		08/25/2023		2,056		21			21		2,077	2,077			
100148071	KETCHUM	ID		04/10/2024		2,237		(160)			(160)		2,077	2,077			
100025060	MESICK	MI		09/20/2018		1,825		252			252		2,077	2,077			
100134564	LAND O' LAKES	FL		10/30/2023		2,228		(152)			(152)		2,077	2,077			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151006	LAURELVILLE	OH		05/08/2024		2,252		(175)			(175)		2,077	2,077			
100146402	PONTE VEDRA BEACH	FL		03/19/2024		2,479		(402)			(402)		2,077	2,077			
100146668	LOS ANGELES	CA		03/20/2024		2,141		(64)			(64)		2,077	2,077			
100144431	ATLANTA	GA		03/07/2024		2,010		66			66		2,076	2,077		2	2
100174531	COSTA MESA	CA		10/31/2024		2,096		(19)			(19)		2,077	2,077			
100133378	ARROYO GRANDE	CA		11/21/2023		2,186		(108)			(108)		2,078	2,078			
100028228	LAS VEGAS	NV		10/26/2018		2,017		61			61		2,078	2,078			
100143492	ANNA	TX		02/21/2024		2,137		(59)			(59)		2,078	2,078			
100158768	COROLLA	NC		07/10/2024		2,157		(79)			(79)		2,078	2,078			
100142594	AYNOR	SC		02/08/2024		2,126		(48)			(48)		2,078	2,078			
100144616	NEW HAVEN	CT		03/13/2024		1,915		163			163		2,078	2,078			
100078467	ANGOLA	NY		01/25/2022		2,413		(335)			(335)		2,078	2,078			
100152201	ATLANTA	GA		05/17/2024		2,265		(187)			(187)		2,078	2,078			
100165869	YORBA LINDA	CA		08/30/2024		2,401		(323)			(323)		2,078	2,078			
100142928	WOODBURN	OR		02/09/2024		2,168		(90)			(90)		2,078	2,078			
100109717	DAVENPORT	FL		06/16/2023		2,343		(265)			(265)		2,078	2,078			
100134568	BONAIRE	GA		10/30/2023		2,240		(162)			(162)		2,078	2,078			
100012890	PERRIS	CA		05/25/2017		1,392		687			687		2,078	2,078			
100139275	HUNTSVILLE	AL		12/28/2023		2,227		(149)			(149)		2,078	2,078			
100103612	BALTIMORE	MD		05/08/2023		2,278		(199)			(199)		2,078	2,078			
100128252	KATY	TX		09/14/2023		2,298		(219)			(219)		2,079	2,079			
100131849	BALTIMORE	MD		10/06/2023		2,070		9			9		2,079	2,079			
100120154	ATTALLA	AL		08/14/2023		2,180		(101)			(101)		2,079	2,079			
100100290	PHOENIX	AZ		03/24/2023		2,139		(60)			(60)		2,079	2,079			
100100768	SPRING	TX		04/28/2023		2,259		(180)			(180)		2,079	2,079			
100049931	CLARK FORK	ID		11/20/2020		2,432		(353)			(353)		2,079	2,079			
100152643	ATOKA	OK		05/17/2024		1,980		97			97		2,077	2,079		2	2
100026853	PHOENIX	AZ		09/26/2018		1,562		517			517		2,079	2,079			
100164656	BONITA SPRINGS	FL		08/23/2024		2,079							2,079	2,079			
100161835	WAIANAE	HI		07/31/2024		2,122		(43)			(43)		2,079	2,079			
100079018	ROANOKE	VA		02/24/2022		2,208		(129)			(129)		2,079	2,079			
100077406	LEHIGH ACRES	FL		01/03/2022		2,177		(97)			(97)		2,079	2,079			
100081924	ROTTERDAM	NLD		03/30/2022		2,121						21	2,142	2,079	(62)		(62)
100131963	MEDINA	OH		10/13/2023		2,123		(43)			(43)		2,080	2,080			
100111330	DECATUR	IL		06/29/2023		1,146		934			934		2,080	2,080			
100089992	LAWTON	OK		01/13/2023		2,109		(29)			(29)		2,080	2,080			
100137592	PORTSMOUTH	VA		12/08/2023		2,258		(178)			(178)		2,080	2,080			
100165591	CHARLOTTE	NC		10/04/2024		2,628		(549)			(549)		2,080	2,080			
100146959	ANNA	TX		03/26/2024		1,995		83			83		2,078	2,080		1	1
100156537	DELRAY BEACH	FL		06/24/2024		2,186		(106)			(106)		2,080	2,080			
100151061	TUCSON	AZ		05/08/2024		1,822		258			258		2,080	2,080			
100143140	MELISSA	TX		02/16/2024		2,272		(192)			(192)		2,080	2,080			
100167786	KODAK	TN		09/19/2024		2,145		(64)			(64)		2,080	2,080			
100145157	UNITED KINGDOM	GBR		03/12/2024		(3,684)		5,680			5,680		1,997	2,080	84		84
100165506	PALMETTO	FL		08/29/2024		2,127		(50)			(50)		2,077	2,081		4	4
100018229	HACKENSACK	NJ		06/08/2018		2,183		(102)			(102)		2,081	2,081			
100148451	LAND O LAKES	FL		04/12/2024		1,985		96			96		2,081	2,081			
100143287	FRESNO	CA		02/16/2024		2,124		(43)			(43)		2,081	2,081			
100099868	QUINCY	WA		03/28/2023		2,478		(397)			(397)		2,081	2,081			
100102747	ATLANTA	GA		06/22/2023		2,648		(567)			(567)		2,081	2,081			
100025499	CALERA	AL		09/20/2018		1,523		559			559		2,081	2,081			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144131	SAN ANTONIO	TX		03/07/2024		1,606		475			475		2,081	2,081			
100024484	LOWELL	MA		09/20/2018		2,028		53			53		2,081	2,081			
100115601	FRESNO	TX		07/19/2023		2,142		(60)			(60)		2,081	2,081			
100116576	NORTH LAS VEGAS	NV		07/20/2023		2,102		(21)			(21)		2,082	2,082			
100147725	SALINAS	CA		04/05/2024		2,439		(357)			(357)		2,082	2,082			
100144238	HARDEEVILLE	SC		03/07/2024		2,140		(58)			(58)		2,082	2,082			
100144101	FORNEY	TX		03/07/2024		1,873		209			209		2,082	2,082			
100150281	HAARLEM	NLD		04/29/2024		2,079							2,079	2,082	3		3
100164990	LAKEVILLE	PA		08/28/2024		2,289		(207)			(207)		2,083	2,083			
100068186	ARLINGTON	VA		08/25/2021		2,424		(341)			(341)		2,083	2,083			
100153671	FRENCHTOWN	MT		05/31/2024		2,041		42			42		2,083	2,083			
100158833	MONTGOMERY	TX		07/12/2024		2,166		(83)			(83)		2,083	2,083			
100116266	MIAMI	FL		07/20/2023		1,622		461			461		2,083	2,083			
100017292	JACKSONVILLE	FL		04/26/2018		1,425		658			658		2,083	2,083			
100148027	DAWSONVILLE	GA		04/10/2024		1,908		175			175		2,083	2,083			
100071826	DETROIT	MI		10/14/2021		2,336		(253)			(253)		2,083	2,083			
100137812	EDMOND	OK		12/08/2023		136		1,948			1,948		2,084	2,084			
100112459	ELBERTON	GA		06/29/2023		653		1,431			1,431		2,084	2,084			
100148664	MYRTLE BEACH	SC		04/15/2024		2,207		(123)			(123)		2,084	2,084			
100013759	WHEELING	IL		05/25/2017		2,047		37			37		2,084	2,084			
100132112	LANCASTER	PA		10/13/2023		2,172		(88)			(88)		2,084	2,084			
100017447	ORLANDO	FL		04/26/2018		2,257		(173)			(173)		2,084	2,084			
100146129	LINCOLNTON	GA		03/19/2024		2,248		(164)			(164)		2,084	2,084			
100063205	MONTGOMERY	AL		07/01/2021		2,052		32			32		2,084	2,084			
100136944	COLLINSVILLE	OK		11/28/2023		2,106		(21)			(21)		2,085	2,084			
100156455	PORTLAND	OR		06/24/2024		2,211		(127)			(127)		2,084	2,084			
100120233	FORT LAUDERDALE	FL		08/18/2023		2,296		(212)			(212)		2,084	2,084			
100158895	ELIZABETH	CO		07/12/2024		1,892		192			192		2,084	2,084			
100081791	FLORISSANT	MO		03/30/2022		1,976		108			108		2,084	2,084			
100148155	SANTA CLARITA	CA		05/15/2024		2,086		(1)			(1)		2,084	2,084			
100015320	SAINT MARYS	PA		12/14/2017		946		1,138			1,138		2,084	2,084			
100119710	MOORESTOWN	NJ		08/08/2023		2,180		(95)			(95)		2,084	2,084			
100038597	DUBLIN	IRL		09/27/2019		(70,099)		19,031			19,031	(14)	(51,081)	2,085	(94)	53,260	53,166
100111353	RANDOLPH	AL		06/29/2023		2,178		(45)			(45)		2,132	2,085		(48)	(48)
100100086	WAYNE	PA		03/28/2023		2,465		(380)			(380)		2,085	2,085			
100150989	GILBERT	AZ		05/08/2024		2,257		(172)			(172)		2,085	2,085			
100054631	LISMAN	AL		03/23/2021		3,874		(1,789)			(1,789)		2,085	2,085			
100024746	SAVANNAH	GA		09/20/2018		2,337		(252)			(252)		2,085	2,085			
100076850	WATERTOWN	WI		12/27/2021		2,492		(407)			(407)		2,085	2,085			
100063434	ATHENS	GA		07/01/2021		2,104		(19)			(19)		2,085	2,085			
100143678	DOVER	DE		02/22/2024		2,242		(156)			(156)		2,085	2,085			
100142687	TAMPA	FL		02/08/2024		2,283		(198)			(198)		2,085	2,085			
100028002	SALINE	MI		10/26/2018		2,071		14			14		2,085	2,085			
100147491	BALTIMORE	MD		04/03/2024		2,168		(82)			(82)		2,086	2,086			
100013872	SAN BERNARDINO	CA		05/25/2017		2,030		56			56		2,086	2,086			
100055787	ALBRIGHTSVILLE	PA		03/23/2021		2,090		(4)			(4)		2,086	2,086			
100088840	BLUFFTON	SC		11/15/2022		2,151		(65)			(65)		2,086	2,086			
100140853	SAVANNAH	GA		03/06/2024		2,290		(204)			(204)		2,086	2,086			
100055098	NEWARK	NJ		03/23/2021		3,291		(1,205)			(1,205)		2,086	2,086			
100152772	WHITTIER	CA		05/22/2024		2,314		(228)			(228)		2,086	2,086			
100151184	MARYSVILLE	WA		05/10/2024		2,233		(147)			(147)		2,086	2,086			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136293	CARTERSVILLE	GA		11/20/2023		1,966		121			121		2,086	2,086			
100141001	SANTA CLARITA	CA		02/20/2024		2,376		(289)			(289)		2,086	2,086			
100141261	STERLING	VA		01/30/2024		2,278		(191)			(191)		2,086	2,086			
100110008	DETROIT	MI		06/22/2023		2,211		(125)			(125)		2,086	2,086			
100030766	POM FRET	MD		04/09/2019		1,894		195			195		2,089	2,086		(2)	(2)
100138237	PHILADELPHIA	PA		12/14/2023		155		1,932			1,932		2,087	2,087			
100063334	SODUS	NY		07/01/2021		2,053		34			34		2,087	2,087			
100090784	TINLEY PARK	IL		02/28/2023		2,309		(223)			(223)		2,087	2,087			
100044001	TYNER	NC		08/19/2020		1,581		506			506		2,087	2,087			
100149916	LAS VEGAS	NV		04/29/2024		2,441		(355)			(355)		2,087	2,087			
100046814	MCHENRY	IL		11/20/2020		2,610		(523)			(523)		2,087	2,087			
100090789	NOLANVILLE	TX		02/28/2023		2,410		(323)			(323)		2,087	2,087			
100140232	WACO	TX		01/11/2024		1,957		130			130		2,087	2,087			
100043731	WINTER PARK	FL		08/13/2020		2,308		(221)			(221)		2,087	2,087			
100068335	CATONSVILLE	MD		08/25/2021		2,352		(264)			(264)		2,087	2,087			
100126676	MORTON GROVE	IL		08/30/2023		1,096		992			992		2,088	2,088			
100144395	ANDERSON	CA		03/07/2024		2,291		(204)			(204)		2,088	2,088			
100131843	HYANNIS	MA		10/06/2023		2,336		(248)			(248)		2,088	2,088			
100025589	ALLEN	KY		09/20/2018		843		1,245			1,245		2,088	2,088			
100046685	WENONAH	NJ		11/25/2020		1,915		173			173		2,088	2,088			
100144603	CHARLOTTE	NC		03/13/2024		2,134		(46)			(46)		2,088	2,088			
100137424	UNION	NJ		01/11/2024		1,941		147			147		2,088	2,088			
100086522	LAS VEGAS	NV		09/30/2022		2,190		(102)			(102)		2,088	2,088			
100147329	AMSTERDAM	NLD		03/27/2024		2,106							2,106	2,088	(18)		(18)
100018017	CHESAPEAKE	VA		05/22/2018		2,299		(211)			(211)		2,088	2,088			
100152852	PETALUMA	CA		05/22/2024		2,079		9			9		2,088	2,088			
100143643	PANAMA CITY	FL		02/22/2024		2,297		(208)			(208)		2,088	2,088			
100088983	DORAL	FL		11/15/2022		2,201		(112)			(112)		2,088	2,088			
100165814	NEW ORLEANS	LA		08/29/2024		2,117		(28)			(28)		2,089	2,089			
100053494	ISELIN	NJ		03/23/2021		2,390		(303)			(303)		2,088	2,089		1	1
100141379	FLORENCE	SC		01/30/2024		2,259		(171)			(171)		2,089	2,089			
100140707	LITTLETON	CO		02/08/2024		2,431		(342)			(342)		2,089	2,089			
100012819	ORLANDO	FL		05/25/2017		195		1,894			1,894		2,089	2,089			
100100124	LAS VEGAS	NV		03/28/2023		2,052		37			37		2,089	2,089			
100143257	TUCSON	AZ		02/16/2024		2,112		(23)			(23)		2,089	2,089			
100110768	DEARBORN	MI		08/11/2023		2,447		(358)			(358)		2,089	2,089			
100014536	WEST MEMPHIS	AR		09/27/2017		1,839		250			250		2,089	2,089			
100117524	LAS VEGAS	NV		07/20/2023		1,932		158			158		2,090	2,090			
100010938	GRAND SALINE	TX		12/23/2016		2,430		(340)			(340)		2,090	2,090			
100148462	MAPLE GROVE	MN		04/12/2024		1,776		314			314		2,090	2,090			
100112096	HOUSTON	TX		06/29/2023		2,121		(31)			(31)		2,090	2,090			
100100255	NEPTUNE	NJ		03/17/2023		2,202		(112)			(112)		2,090	2,090			
100146694	HYATTSVILLE	MD		03/20/2024		2,206		(116)			(116)		2,090	2,090			
100064191	BOARDMAN	OH		07/01/2021		1,958		132			132		2,090	2,090			
100165760	KILLEEN	TX		08/29/2024		2,281		(191)			(191)		2,090	2,090			
100027843	HARTFORD	CT		10/26/2018		1,767		323			323		2,090	2,090			
100103265	LOS ANGELES	CA		04/27/2023		2,553		(463)			(463)		2,090	2,090			
100135065	SHERMAN	TX		11/01/2023		1,973		117			117		2,090	2,090			
100159558	LONG BEACH	CA		07/15/2024		2,199		(109)			(109)		2,090	2,090			
100061699	BELTON	TX		07/01/2021		2,201		(111)			(111)		2,091	2,091			
100120121	MINNEAPOLIS	MN		08/11/2023		2,251		(161)			(161)		2,091	2,091			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024934	RICHMOND	VA		09/20/2018		1,556		534			534		2,091	2,091			
100141977	PHOENIX	AZ		02/29/2024		2,344		(254)			(254)		2,091	2,091			
100165799	LAKE MARY	FL		08/29/2024		2,307		(216)			(216)		2,091	2,091			
100126900	CHESAPEAKE	WV		08/30/2023		2,041		50			50		2,091	2,091			
100138422	CHESAPEAKE	VA		12/18/2023		2,227		(136)			(136)		2,091	2,091			
100115511	LAS VEGAS	NV		07/17/2023		2,385		(294)			(294)		2,091	2,091			
100070496	CLOVER	SC		09/23/2021		2,393		(302)			(302)		2,091	2,091			
100156960	UNITED KINGDOM	GBR		06/27/2024		2,065							2,065	2,091	26		26
100116431	ANDERSON	CA		07/20/2023		1,827		264			264		2,091	2,091			
100091385	WASHINGTON	DC		02/22/2023		2,089		2			2		2,091	2,091			
100150634	VANCOUVER	WA		05/03/2024		1,957		134			134		2,091	2,091			
100140628	CHARLOTTE	NC		01/19/2024		2,371		(280)			(280)		2,091	2,091			
100135287	CHICAGO	IL		11/13/2023		2,096		(5)			(5)		2,091	2,091			
100054559	BELLWOOD	IL		03/23/2021		(2,165)		4,257			4,257		2,092	2,092			
100115643	KISSIMMEE	FL		07/19/2023		2,292		(201)			(201)		2,092	2,092			
100135245	WINTER HAVEN	FL		11/08/2023		2,020		72			72		2,092	2,092			
100134741	STUART	FL		10/30/2023		2,240		(148)			(148)		2,092	2,092			
100061815	HILTON	NY		07/01/2021		2,336		(245)			(245)		2,092	2,092			
100048930	HOLLYWOOD	FL		11/20/2020		2,465		(373)			(373)		2,092	2,092			
100102951	FULLERTON	CA		06/22/2023		2,349		(257)			(257)		2,092	2,092			
100142509	WARNER SPRINGS	CA		02/08/2024		2,191		(99)			(99)		2,092	2,092			
100143783	HAMPTON	VA		02/27/2024		2,520		(428)			(428)		2,092	2,092			
100089392	ASHEVILLE	NC		11/17/2022		2,582		(490)			(490)		2,092	2,092			
100138222	PEMBROKE PINES	FL		12/14/2023		2,402		(309)			(309)		2,092	2,092			
100120260	CLARKSVILLE	TN		08/18/2023		2,251		(159)			(159)		2,092	2,092			
100029422	LAS VEGAS	NV		10/26/2018		2,254		(162)			(162)		2,092	2,092			
100067872	GARLAND	TX		09/23/2021		2,394		(302)			(302)		2,092	2,092			
100025139	KISSIMMEE	FL		09/20/2018		1,855		237			237		2,093	2,093			
100151705	FRESNO	TX		05/10/2024		2,117		(24)			(24)		2,093	2,093			
100144013	BLACKLICK	OH		03/07/2024		2,280		(187)			(187)		2,093	2,093			
100029476	STOCKTON	CA		10/26/2018		2,114		(21)			(21)		2,093	2,093			
100100623	ROCHESTER	WA		04/27/2023		2,353		(260)			(260)		2,093	2,093			
100053784	SAINT LOUIS	MO		03/23/2021		4,261		(2,168)			(2,168)		2,093	2,093			
100140060	OCEAN VIEW	DE		01/09/2024		2,206		(113)			(113)		2,093	2,093			
100100052	POCONO SUMMIT	PA		03/28/2023		2,309		(216)			(216)		2,093	2,093			
100067617	JACKSONVILLE	FL		09/23/2021		2,399		(306)			(306)		2,094	2,094			
100079013	ROANOKE	VA		02/24/2022		2,223		(130)			(130)		2,094	2,094			
100075779	COOPERSVILLE	MI		12/01/2021		2,141		(47)			(47)		2,094	2,094			
100118638	CLARENCE	NY		07/25/2023		2,130		(36)			(36)		2,094	2,094			
100088971	KISSIMMEE	FL		11/15/2022		1,986		108			108		2,094	2,094			
100103135	HOMEWOOD	IL		04/21/2023		2,226		(132)			(132)		2,094	2,094			
100143839	AMSTERDAM	NLD		02/27/2024		2,118							2,118	2,094	(24)		(24)
100101849	SUWANEE	GA		04/06/2023		2,399		(304)			(304)		2,094	2,094			
100069434	COLUMBUS	OH		09/01/2021		2,081		13			13		2,094	2,094			
100136758	WATERBURY	CT		11/27/2023		2,125		(31)			(31)		2,094	2,094			
100055558	NEWBERRY	SC		03/23/2021		2,426		(331)			(331)		2,094	2,094			
100053912	CHINO	CA		03/23/2021		2,781		(687)			(687)		2,094	2,094			
100054542	VALLEY CENTER	KS		03/23/2021		2,352		(258)			(258)		2,095	2,095			
100152240	LAKE MARY	FL		05/17/2024		2,112		(17)			(17)		2,095	2,095			
100120529	THE DALLES	OR		08/18/2023		2,416		(321)			(321)		2,095	2,095			
100140592	RALEIGH	NC		01/19/2024		2,253		(158)			(158)		2,095	2,095			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144096	LEBANON	OR		03/07/2024		2,113		(18)			(18)		2,095	2,095			
100116564	WESLEY CHAPEL	FL		07/20/2023		1,756		339			339		2,095	2,095			
100028975	ORANGE CITY	FL		10/26/2018		2,109		(14)			(14)		2,095	2,095			
100120458	CHAPEL HILL	NC		08/18/2023		2,275		(180)			(180)		2,095	2,095			
100049522	GRAND RAPIDS	MI		11/20/2020		2,929		(834)			(834)		2,095	2,095			
100148371	FORT WORTH	TX		04/12/2024		1,895		200			200		2,095	2,095			
100025818	SAN BERNARDINO	CA		09/20/2018		2,240		(145)			(145)		2,095	2,095			
100115506	STOCKTON	CA		07/17/2023		2,290		(195)			(195)		2,095	2,095			
100114973	MARANA	AZ		07/14/2023		2,236		(141)			(141)		2,095	2,095			
100100004	PHELAN	CA		03/28/2023		2,027		68			68		2,096	2,096			
100055133	VICTORVILLE	CA		03/23/2021		2,732		(636)			(636)		2,096	2,096			
100111975	PEARSON	GA		06/29/2023		1,150		946			946		2,096	2,096			
100148566	CANYON LAKE	TX		04/12/2024		2,134		(40)			(40)		2,094	2,096		2	2
100147895	POOLER	GA		04/08/2024		1,884		212			212		2,096	2,096			
100156571	MESA	AZ		06/24/2024		2,122		(26)			(26)		2,096	2,096			
100149537	MILLSBORO	DE		04/26/2024		2,368		(272)			(272)		2,096	2,096			
100137663	SAINT LOUIS	MO		12/08/2023		2,239		(142)			(142)		2,096	2,096			
100155655	TAMARAC	FL		06/18/2024		2,299		(202)			(202)		2,096	2,096			
100138862	ANNA	TX		12/21/2023		2,208		(113)			(113)		2,095	2,096		1	1
100135195	UPPER MARLBORO	MD		11/07/2023		2,176		(80)			(80)		2,096	2,096			
100112940	BATON ROUGE	LA		06/29/2023		2,816		(719)			(719)		2,097	2,097			
100159914	SOUTH MIAMI	FL		08/16/2024		2,349		(253)			(253)		2,097	2,097			
100046537	NEWBURG	NY		11/25/2020		3,020		(923)			(923)		2,097	2,097			
100148874	PLEASANT HILL	CA		04/17/2024		2,188		(91)			(91)		2,097	2,097			
100060806	FERGUSON	MO		06/01/2021		2,078		18			18		2,097	2,097			
100152353	BAKERSFIELD	CA		05/17/2024		1,715		382			382		2,097	2,097			
100150194	ELK GROVE	CA		04/30/2024		2,123		(26)			(26)		2,097	2,097			
100119660	LAS VEGAS	NV		08/08/2023		2,197		(101)			(101)		2,097	2,097			
100151521	CANYON LAKE	CA		05/10/2024		2,199		(103)			(103)		2,097	2,097			
100108215	GARLAND	TX		05/24/2023		2,428		(331)			(331)		2,097	2,097			
100076909	LAKE ELSINORE	CA		01/03/2022		2,447		(350)			(350)		2,097	2,097			
100132120	SAINT AUGUSTINE	FL		10/13/2023		2,211		(113)			(113)		2,097	2,097			
100147821	ALPHARETTA	GA		04/08/2024		2,272		(175)			(175)		2,097	2,097			
100101593	BRIDGEPORT	PA		04/26/2023		2,217		(120)			(120)		2,097	2,097			
100153278	BRIDGMAN	MI		05/30/2024		2,226		(128)			(128)		2,098	2,098			
100092065	TOMS RIVER	NJ		02/09/2023		2,257		(159)			(159)		2,098	2,098			
100135687	ALEXANDRIA	VA		11/09/2023		2,528		(430)			(430)		2,098	2,098			
100137934	PORTERVILLE	CA		12/13/2023		1,989		109			109		2,098	2,098			
100164245	LOS ANGELES	CA		08/21/2024		2,394		(296)			(296)		2,098	2,098			
100137571	DECATUR	GA		12/08/2023		2,185		(87)			(87)		2,098	2,098			
100149558	WINTER GARDEN	FL		04/26/2024		2,280		(182)			(182)		2,098	2,098			
100139117	RANDALLSTOWN	MD		12/28/2023		2,253		(155)			(155)		2,098	2,098			
100150901	CANTON	GA		05/08/2024		2,356		(258)			(258)		2,098	2,098			
100053980	CLAREMONT	NH		03/23/2021		2,617		(520)			(520)		2,097	2,098		1	1
100164524	ANGOLA	IN		08/21/2024		2,250		(151)			(151)		2,098	2,098			
100160836	OAK PARK	CA		07/24/2024		860		1,238			1,238		2,098	2,098			
100067581	RIVERDALE	GA		09/23/2021		2,344		(246)			(246)		2,098	2,098			
100065167	INDEPENDENCE	MO		07/14/2021		2,201		(103)			(103)		2,099	2,098			
100120595	LAKE ELSINORE	CA		08/18/2023		2,380		(281)			(281)		2,098	2,098			
100143891	MONSEY	NY		03/06/2024		2,419		(320)			(320)		2,098	2,098			
100101097	PHILADELPHIA	PA		04/28/2023		1,512		587			587		2,098	2,098			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120710	PRINCETON	TX		08/25/2023		2,243		(145)			(145)		2,098	2,098			
100159307	WESTON	FL		07/15/2024		2,323		(225)			(225)		2,099	2,099			
100115042	SANGER	CA		07/14/2023		2,243		(144)			(144)		2,099	2,099			
100152596	EL MIRAGE	AZ		05/17/2024		2,065		32			32		2,097	2,099		2	2
100047958	SALIDA	CA		11/20/2020		2,683		(584)			(584)		2,099	2,099			
100162963	SAINT GEORGE ISLAND	FL		08/12/2024		2,297		(198)			(198)		2,099	2,099			
100084653	RICHMOND	TX		08/02/2022		2,908		(809)			(809)		2,099	2,099			
100090025	SAINT CLOUD	MN		01/13/2023		2,032		67			67		2,099	2,099			
100031369	LONG BEACH	CA		03/29/2019		1,534		566			566		2,099	2,099			
100111325	MUSKOGEE	OK		06/29/2023		2,411		(311)			(311)		2,099	2,099			
100129976	SPARROW BUSH	NY		09/27/2023		2,267		(167)			(167)		2,099	2,099			
100057678	HAW RIVER	NC		06/30/2021		2,340		(241)			(241)		2,099	2,099			
100103814	CINCINNATI	OH		05/10/2023		2,263		(164)			(164)		2,100	2,100			
100148334	HERRIMAN	UT		04/12/2024		2,209		(109)			(109)		2,100	2,100			
100170102	ACWORTH	GA		10/08/2024		2,190		(90)			(90)		2,100	2,100			
100164880	ANAHEIM	CA		08/26/2024		6,982		(4,882)			(4,882)		2,100	2,100			
100151124	OCEANSIDE	CA		05/08/2024		2,307		(206)			(206)		2,100	2,100			
100154127	SAINT PETERSBURG	FL		07/11/2024		2,191		(90)			(90)		2,100	2,100			
100038197	YPSILANTI	MI		11/15/2019		2,417		(316)			(316)		2,100	2,100			
100119042	PINE MOUNTAIN CLUB	CA		07/27/2023		2,003		97			97		2,101	2,101			
100174080	PASADENA	CA		10/31/2024		1,953		148			148		2,101	2,101			
100142997	MIAMI	FL		02/12/2024		2,381		(281)			(281)		2,101	2,101			
4010059672	RIDGELAND	MS		02/29/2024		2,325		(224)			(224)		2,101	2,101			
100147832	STERLING	VA		04/08/2024		2,224		(123)			(123)		2,101	2,101			
100025304	HENRYVILLE	PA		09/20/2018		1,645		815			815		2,459	2,101		(358)	(358)
100135810	FRANKLIN PARK	NJ		11/10/2023		2,188		(87)			(87)		2,101	2,101			
100061067	HOBOKEN	GA		06/01/2021		2,081		20			20		2,101	2,101			
100148518	WINOOSKI	VT		04/12/2024		2,250		(151)			(151)		2,099	2,101		2	2
100152448	EVERETT	WA		05/17/2024		2,192		(91)			(91)		2,101	2,101			
100174095	SAINT MICHAELS	MD		10/31/2024		2,072		30			30		2,101	2,101			
100043775	STOCKTON	CA		08/13/2020		2,483		(381)			(381)		2,101	2,101			
100151305	ASHEVILLE	NC		05/10/2024		2,070		32			32		2,102	2,102			
100103851	SUMMERVILLE	SC		05/10/2023		2,202		(101)			(101)		2,102	2,102			
100079961	SUNRISE	FL		04/25/2022		2,292		(191)			(191)		2,102	2,102			
100137239	STRATFORD	CT		11/29/2023		2,219		(117)			(117)		2,102	2,102			
100120148	DESTIN	FL		08/11/2023		2,654		(552)			(552)		2,102	2,102			
100084636	MIDDLEBURG	FL		08/02/2022		2,251		(149)			(149)		2,102	2,102			
100152611	EL MIRAGE	AZ		05/17/2024		2,059		41			41		2,100	2,102		2	2
100148216	RALEIGH	NC		04/12/2024		2,160		(58)			(58)		2,102	2,102			
100111449	SPARKS	NV		06/29/2023		1,167		935			935		2,102	2,102			
100148565	WALLINGFORD	CT		04/12/2024		2,124		(24)			(24)		2,100	2,102		2	2
100142422	NAPA	CA		03/08/2024		2,257		(155)			(155)		2,102	2,102			
100026144	CHICAGO	IL		09/20/2018		1,716		387			387		2,102	2,102			
100063123	ANDERSON	SC		07/01/2021		2,151		(49)			(49)		2,102	2,102			
100132506	DAVENPORT	FL		11/03/2023		1,500		602			602		2,102	2,102			
100133786	SPRING	TX		10/20/2023		2,340		(238)			(238)		2,102	2,102			
100134714	DORAL	FL		10/30/2023		2,138		(36)			(36)		2,102	2,102			
100152537	ROUND ROCK	TX		05/17/2024		1,759		342			342		2,101	2,102		2	2
100117033	GREENVILLE	SC		07/20/2023		1,324		779			779		2,103	2,103			
100127138	GIDEON	MO		08/30/2023		2,536		(434)			(434)		2,103	2,103			
100140375	SAN ANTONIO	TX		01/18/2024		2,288		(186)			(186)		2,103	2,103			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089736	LA PAZ	MEX		12/02/2022		2,103							2,103	2,103			
100025601	MIAMI BEACH	FL		09/20/2018		1,739		364			364		2,103	2,103			
100117513	WINTER HAVEN	FL		07/20/2023		1,862		241			241		2,103	2,103			
100120667	ORLANDO	FL		08/24/2023		2,259		(156)			(156)		2,103	2,103			
100161053	SCOTTSDALE	AZ		07/24/2024		2,333		(230)			(230)		2,103	2,103			
100162535	SAN FRANCISCO	CA		08/12/2024		2,118		(15)			(15)		2,103	2,103			
100151476	HIGHLAND	UT		05/10/2024		1,663		440			440		2,103	2,103			
100064477	GARFIELD HEIGHTS	OH		07/01/2021		1,941		162			162		2,103	2,103			
100053737	STATEN ISLAND	NY		03/23/2021		2,751		(648)			(648)		2,103	2,103			
100116854	LOS ANGELES AREA	CA		07/20/2023		1,615		489			489		2,104	2,104			
100127330	EVANSVILLE	IN		08/30/2023		1,468		636			636		2,104	2,104			
100014540	MIRAMAR	FL		09/27/2017		2,091		13			13		2,104	2,104			
100141447	WINNETKA	CA		01/30/2024		2,258		(154)			(154)		2,104	2,104			
100153793	AUSTIN	TX		07/10/2024		2,198		(95)			(95)		2,104	2,104			
100024308	CLARKSVILLE	TN		09/20/2018		2,248		(144)			(144)		2,104	2,104			
100053746	O FALLON	MO		03/23/2021		2,563		(459)			(459)		2,104	2,104			
100137932	SPRING	TX		12/13/2023		2,153		(49)			(49)		2,104	2,104			
100132641	LYNNWOOD	WA		11/03/2023		2,238		(134)			(134)		2,104	2,104			
100163366	LOOMIS	CA		09/27/2024		2,354		(250)			(250)		2,104	2,104			
100116426	RANGER	GA		07/20/2023		(3,770)		5,875			5,875		2,104	2,104			
100147846	MELISSA	TX		04/08/2024		2,155		(51)			(51)		2,104	2,104			
100130127	NETHERLANDS	NLD		09/26/2023		2,158						(93)	2,065	2,104	40		40
100163397	TAMPA	FL		09/27/2024		2,248		(143)			(143)		2,105	2,105			
100160180	CRYSTAL BEACH	TX		07/18/2024		2,245		(141)			(141)		2,105	2,105			
100025793	BATON ROUGE	LA		09/20/2018		1,402		703			703		2,105	2,105			
100011419	CHAPMANSBORO	TN		12/23/2016		1,677		428			428		2,105	2,105			
100012601	SPRING HILL	FL		05/25/2017		1,840		265			265		2,105	2,105			
100091576	PAYSON	UT		03/07/2023		2,258		(153)			(153)		2,105	2,105			
100047411	WOONSOCKET	RI		11/20/2020		2,366		(261)			(261)		2,105	2,105			
100087515	MARLTON	NJ		10/25/2022		1,995		110			110		2,105	2,105			
100140197	PANAMA CITY BEACH	FL		01/11/2024		2,367		(262)			(262)		2,105	2,105			
100116385	SOMERDALE	NJ		07/20/2023		1,561		544			544		2,105	2,105			
100149789	GLENDALE	AZ		04/26/2024		2,189		(84)			(84)		2,105	2,105			
100126887	LENOIR	NC		08/30/2023		2,016		90			90		2,105	2,105			
100025425	GLENDALE HEIGHTS	IL		09/20/2018		1,446		659			659		2,105	2,105			
100158906	CORONA	CA		07/12/2024		2,062		43			43		2,105	2,105			
100120638	MURFREESBORO	TN		08/21/2023		2,231		(126)			(126)		2,105	2,105			
100152654	GEORGETOWN	TX		05/17/2024		2,192		(89)			(89)		2,103	2,105		2	2
100120642	TUCSON	AZ		08/21/2023		2,137		(31)			(31)		2,106	2,106			
100143880	ATASCADERO	CA		03/06/2024		2,248		(142)			(142)		2,106	2,106			
100057685	NEW PORT RICHEY	FL		06/30/2021		2,413		(306)			(306)		2,107	2,106		(1)	(1)
100088227	POUGHKEEPSIE	NY		10/17/2022		2,186		(80)			(80)		2,106	2,106			
100107830	LAKE WORTH BEACH	FL		05/19/2023		2,249		(143)			(143)		2,106	2,106			
100157914	LAS VEGAS	NV		07/09/2024		2,242		(136)			(136)		2,106	2,106			
100143269	FORT WORTH	TX		02/16/2024		2,061		45			45		2,106	2,106			
100161871	LAS VEGAS	NV		07/31/2024		2,166		(60)			(60)		2,106	2,106			
100159009	CLEARWATER	FL		08/15/2024		2,362		(256)			(256)		2,106	2,106			
100136105	ABILENE	TX		12/18/2023		2,368		(262)			(262)		2,106	2,106			
100064977	RICHWOOD	OH		07/14/2021		2,288		(182)			(182)		2,106	2,106			
100143519	IRVINGTON	NJ		02/21/2024		2,225		(118)			(118)		2,106	2,106			
100134506	FEEDING HILLS	MA		10/30/2023		2,440		(333)			(333)		2,106	2,106			

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100117445	DANBURY	CT		07/20/2023		1,937		170			170		2,106	2,106			
100150600	DALLAS	TX		05/03/2024		2,323		(217)			(217)		2,106	2,106			
100110419	MAYWOOD	IL		06/30/2023		2,252		(146)			(146)		2,106	2,106			
100086580	CUMMING	GA		09/30/2022		2,426		(319)			(319)		2,107	2,107			
100137138	LAKELAND	FL		11/28/2023		2,607		(501)			(501)		2,107	2,107			
100133068	HOUSTON	TX		11/29/2023		2,153		(47)			(47)		2,107	2,107			
100149506	HEATH	OH		04/26/2024		2,356		(249)			(249)		2,107	2,107			
100126424	FISHERVILLE	KY		08/30/2023		2,252		(145)			(145)		2,107	2,107			
100060848	PETERSBURG	VA		06/01/2021		2,085		22			22		2,107	2,107			
100012700	SAN BERNARDINO	CA		05/25/2017		1,833		274			274		2,107	2,107			
100129338	POMPANO BEACH	FL		09/25/2023		2,040		67			67		2,107	2,107			
100155005	ARVADA	CO		07/19/2024		2,390		(283)			(283)		2,107	2,107			
100026854	BAKERSFIELD	CA		09/26/2018		1,103		1,005			1,005		2,108	2,108			
100111169	CANTON	MI		06/29/2023		1,024		1,083			1,083		2,108	2,108			
100067263	MONAHANS	TX		08/02/2021		2,034		74			74		2,108	2,108			
100139109	DALLAS	TX		12/28/2023		2,306		(198)			(198)		2,108	2,108			
100163339	CEDAR PARK	TX		08/13/2024		2,003		104			104		2,108	2,108			
100126496	SANFORD	FL		08/30/2023		1,669		439			439		2,108	2,108			
100154193	POMPANO BEACH	FL		07/11/2024		2,294		(186)			(186)		2,108	2,108			
100091526	HARTFORD	CT		01/20/2023		2,337		(229)			(229)		2,108	2,108			
100144327	MANOR	TX		03/07/2024		2,338		(230)			(230)		2,108	2,108			
100112943	PITTSBURGH	PA		06/29/2023		1,967		141			141		2,108	2,108			
100145782	SEABECK	WA		05/08/2024		2,273		(165)			(165)		2,108	2,108			
100151341	SAN FRANCISCO	CA		05/10/2024		1,747		361			361		2,108	2,108			
100114686	LITCHFIELD PARK	AZ		06/29/2023		2,239		(131)			(131)		2,108	2,108			
100142777	CORNELIUS	NC		02/08/2024		2,271		(162)			(162)		2,109	2,109			
100110930	SAN BERNARDINO	CA		06/29/2023		960		1,149			1,149		2,109	2,109			
100138841	CORCORAN	CA		12/21/2023		2,129		(201)			(201)		1,928	2,109		181	181
100142772	TUCSON	AZ		02/08/2024		2,066		43			43		2,109	2,109			
100017857	FORT WORTH	TX		05/30/2018		2,302		(193)			(193)		2,109	2,109			
100103803	IRWIN	PA		05/10/2023		2,191		(82)			(82)		2,109	2,109			
100164160	LOS ANGELES	CA		08/21/2024		2,560		(451)			(451)		2,109	2,109			
100136522	DAYTONA BEACH SHORES	FL		11/20/2023		1,916		193			193		2,109	2,109			
100155971	MONROE	NY		06/18/2024		2,237		(128)			(128)		2,109	2,109			
100134900	BROOKSVILLE	FL		10/30/2023		2,227		(118)			(118)		2,109	2,109			
100135995	PHOENIX	AZ		11/16/2023		2,243		(134)			(134)		2,109	2,109			
100153705	PASADENA	CA		07/11/2024		2,365		(256)			(256)		2,109	2,109			
100100935	KATY	TX		04/28/2023		2,371		(262)			(262)		2,109	2,109			
100128412	GREENLEAF	WI		09/15/2023		2,265		(156)			(156)		2,109	2,109			
100090045	WEST ORANGE	NJ		01/13/2023		2,194		(85)			(85)		2,109	2,109			
100141580	SAN MARCOS	TX		01/30/2024		2,420		(311)			(311)		2,109	2,109			
100141620	EAST ORANGE	NJ		01/30/2024		2,379		(269)			(269)		2,110	2,110			
100091862	RICHMOND	KY		01/30/2023		2,212		(103)			(103)		2,110	2,110			
100157907	FLAGSTAFF	AZ		07/09/2024		2,205		(96)			(96)		2,110	2,110			
100031939	CATHEDRAL CITY	CA		03/29/2019		1,962		148			148		2,110	2,110			
100119375	ACWORTH	GA		07/31/2023		2,154		(44)			(44)		2,110	2,110			
100121013	WINSTON SALEM	NC		08/30/2023		2,201		(91)			(91)		2,110	2,110			
100011914	JACKSONVILLE	FL		03/08/2017		1,424		686			686		2,110	2,110			
100055434	NORFOLK	VA		03/23/2021		3,106		(996)			(996)		2,110	2,110			
4010083902	AMITYVILLE	NY		09/27/2024		15,799		(13,689)			(13,689)		2,110	2,110			
100115986	BENBROOK	TX		07/20/2023		2,328		(217)			(217)		2,111	2,111			

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100116020	SAINT LOUIS	MO		07/20/2023		2,332		(221)			(221)		2,111	2,111			
100101096	PHILADELPHIA	PA		04/28/2023		1,515		596			596		2,111	2,111			
100100818	HAMILTON	NJ		04/28/2023		1,988		123			123		2,111	2,111			
100149929	MONEE	IL		06/07/2024		2,025		86			86		2,111	2,111			
100135085	DAVENPORT	FL		11/01/2023		2,105		6			6		2,111	2,111			
100109726	NAPLES	FL		06/16/2023		2,369		(258)			(258)		2,111	2,111			
100091166	MERRIAM WOODS VILLAGE	MO		01/31/2023		1,788		323			323		2,111	2,111			
100146904	BAKERSFIELD	CA		03/26/2024		2,272		(163)			(163)		2,109	2,111		2	2
100091477	WESTBURY	NY		01/20/2023		12,416		(10,305)			(10,305)		2,111	2,111			
100103823	CHICAGO	IL		05/10/2023		2,326		(215)			(215)		2,111	2,111			
100180772	PINECREST	FL		11/26/2024		2,173		(61)			(61)		2,111	2,111			
100109927	WEISER	ID		06/22/2023		2,274		(163)			(163)		2,111	2,111			
100147043	NAMPA	ID		03/27/2024		2,226		(114)			(114)		2,111	2,111			
100108145	MILWAUKEE	WI		05/24/2023		2,164		(52)			(52)		2,111	2,111			
100148794	SAN MARCOS	TX		04/17/2024		1,692		419			419		2,111	2,111			
100149844	ABINGTON	MA		04/29/2024		2,478		(367)			(367)		2,112	2,112			
100155328	PHOENIX	AZ		07/19/2024		2,238		(127)			(127)		2,112	2,112			
100043390	PORT SAINT LUCIE	FL		08/13/2020		598		1,514			1,514		2,112	2,112			
100025991	CRESCO	PA		09/20/2018		1,321		791			791		2,112	2,112			
100160192	KATY	TX		07/18/2024		2,209		(97)			(97)		2,112	2,112			
100143285	EL RENO	OK		02/16/2024		2,145		(33)			(33)		2,112	2,112			
100126304	CLEVELAND	OH		08/30/2023		2,179		(67)			(67)		2,112	2,112			
100115466	LAS VEGAS	NV		07/17/2023		2,376		(264)			(264)		2,112	2,112			
100151304	WINCHESTER	CA		05/10/2024		1,924		188			188		2,112	2,112			
100044628	TUJUNGA	CA		11/19/2020		2,235		(122)			(122)		2,112	2,112			
100158735	AURORA	CO		07/10/2024		1,620		492			492		2,113	2,113			
100145818	KAILUA KONA	HI		05/08/2024		2,136		(23)			(23)		2,113	2,113			
100055318	MOUNT PLEASANT	TN		03/23/2021		2,716		(603)			(603)		2,113	2,113			
100141914	MENIFEE	CA		03/27/2024		2,275		(162)			(162)		2,113	2,113			
100120757	PHILADELPHIA	PA		08/25/2023		2,181		(68)			(68)		2,113	2,113			
100133685	BOONE	NC		10/23/2023		2,086		27			27		2,113	2,113			
100159260	KENT	WA		07/15/2024		2,237		(124)			(124)		2,113	2,113			
100049789	RIO RANCHO	NM		11/20/2020		2,587		(474)			(474)		2,113	2,113			
100025008	JACKSONVILLE	FL		09/20/2018		1,543		570			570		2,113	2,113			
100113402	HOFFMAN ESTATES	IL		06/29/2023		427		1,686			1,686		2,113	2,113			
100156762	SAN DIEGO	CA		06/26/2024		2,585		(472)			(472)		2,113	2,113			
100149680	NEW PRAGUE	MN		04/26/2024		2,090		23			23		2,113	2,113			
100150565	PAPILLION	NE		05/03/2024		2,025		88			88		2,113	2,113			
100100366	ROCKFORD	IL		04/27/2023		1,878		238			238		2,116	2,113		(3)	(3)
100132305	PRINCETON	TX		10/13/2023		2,300		(187)			(187)		2,113	2,113			
100162278	SUWANEE	GA		09/06/2024		2,403		(290)			(290)		2,113	2,113			
100028976	ORLANDO	FL		10/26/2018		2,113		1			1		2,114	2,114			
100048064	NAPLES	FL		11/20/2020		2,801		(688)			(688)		2,114	2,114			
100158487	FAIRFIELD	CA		07/10/2024		2,201		(88)			(88)		2,114	2,114			
100120576	PERRYSBURG	OH		08/18/2023		2,293		(179)			(179)		2,114	2,114			
100087062	RIVIERA BEACH	FL		11/04/2022		2,404		(290)			(290)		2,114	2,114			
100162321	WEST CHESTER	PA		08/06/2024		2,302		(188)			(188)		2,114	2,114			
100055334	DAVIE	FL		03/23/2021		2,682		(568)			(568)		2,114	2,114			
100146574	PORT SAINT LUCIE	FL		03/20/2024		2,355		(240)			(240)		2,114	2,114			
100028324	WEST PALM BEACH	FL		10/26/2018		1,828		286			286		2,115	2,115			
100066827	CUMBERLAND	MD		08/02/2021		2,112		3			3		2,115	2,115			

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100012262	BALTIMORE	MD		04/28/2017		1,956		159			159		2,115	2,115			
100012637	ORLANDO	FL		05/25/2017		1,393		722			722		2,115	2,115			
100140852	MIAMI	FL		03/06/2024		2,663		(547)			(547)		2,115	2,115			
100028483	RIVERSIDE	CA		10/26/2018		2,172		(57)			(57)		2,115	2,115			
100139638	SAN ANTONIO	TX		12/28/2023		2,211		(96)			(96)		2,115	2,115			
100103697	EASTON	MD		05/08/2023		2,420		(304)			(304)		2,115	2,115			
100078890	CHARLOTTE	NC		02/24/2022		2,110		5			5		2,115	2,115			
100029250	PHOENIX	AZ		10/26/2018		1,508		607			607		2,116	2,116			
100129298	AURORA	IL		09/25/2023		2,075		41			41		2,116	2,116			
100150677	RICHARDSON	TX		05/06/2024		2,154		(40)			(40)		2,114	2,116		2	2
100132702	LOS ANGELES	CA		11/03/2023		2,032		84			84		2,116	2,116			
100070470	SAINT JOSEPH	MI		09/23/2021		2,366		(250)			(250)		2,116	2,116			
100028982	OAKLAND	CA		10/26/2018		2,047		69			69		2,116	2,116			
100151075	SANTAQUIN	UT		05/08/2024		2,201		(85)			(85)		2,116	2,116			
100066586	PESHTIGO	WI		08/02/2021		2,144		(27)			(27)		2,116	2,116			
100158013	FOREST HILL	TX		07/09/2024		2,993		(34)			(34)		2,958	2,116		(842)	(842)
100117483	GOULDSBORO	PA		07/20/2023		2,144		(28)			(28)		2,116	2,116			
100147985	TACOMA	WA		04/10/2024		2,061		56			56		2,117	2,117			
100100771	PARK CITY	IL		04/28/2023		2,236		(119)			(119)		2,117	2,117			
100055696	METAMORA	IL		03/23/2021		2,469		(353)			(353)		2,117	2,117			
100017739	ORLANDO	FL		04/26/2018		2,138		(21)			(21)		2,117	2,117			
100148920	FORT WORTH	TX		04/17/2024		1,763		354			354		2,117	2,117			
100116011	LEXINGTON PARK	MD		07/20/2023		2,166		(49)			(49)		2,117	2,117			
100142768	CEDAR CITY	UT		02/08/2024		2,215		(98)			(98)		2,117	2,117			
100135960	GRAND JUNCTION	CO		11/16/2023		2,441		(324)			(324)		2,117	2,117			
100147409	LAKEWOOD	CA		05/08/2024		2,153		(36)			(36)		2,117	2,117			
100147192	BAY SHORE	NY		03/28/2024		2,211		(94)			(94)		2,117	2,117			
100112498	VERONA	PA		06/29/2023		1,850		268			268		2,118	2,118			
100110248	NAPERVILLE	IL		06/30/2023		2,330		(212)			(212)		2,118	2,118			
100134713	MERCED	CA		10/30/2023		2,401		(283)			(283)		2,118	2,118			
100148917	DURHAM	NC		04/17/2024		1,894		224			224		2,118	2,118			
100054578	YUBA CITY	CA		03/23/2021		2,939		(821)			(821)		2,118	2,118			
100132007	LOCKHART	TX		10/13/2023		2,205		(87)			(87)		2,118	2,118			
100132315	STOUGHTON	WI		10/13/2023		2,293		(175)			(175)		2,118	2,118			
100046168	DENTON	MD		11/25/2020		3,944		(1,826)			(1,826)		2,118	2,118			
100127028	NIAGARA FALLS	NY		08/30/2023		(1,874)		3,992			3,992		2,118	2,118			
100143528	FITCHBURG	MA		02/21/2024		2,317		(198)			(198)		2,119	2,119			
100137557	CONCORD	CA		12/08/2023		2,176		(57)			(57)		2,119	2,119			
100112808	GARDEN CITY	MI		06/29/2023		626		1,494			1,494		2,119	2,119			
100156599	MENIFEE	CA		06/24/2024		1,898		221			221		2,119	2,119			
100174122	SAN RAMON	CA		10/31/2024		2,055		64			64		2,119	2,119			
100047831	CAMARILLO	CA		11/20/2020		2,071		48			48		2,119	2,119			
100071874	LEWISTON	ME		10/14/2021		2,437		(317)			(317)		2,119	2,119			
100147596	DARTMOUTH	MA		04/04/2024		2,245		(125)			(125)		2,120	2,120			
100113396	NORTH BERGEN	NJ		06/29/2023		771		1,349			1,349		2,120	2,120			
100142619	GALVESTON	TX		02/08/2024		2,284		(165)			(165)		2,120	2,120			
100024305	EL PASO	TX		09/20/2018		2,264		(145)			(145)		2,120	2,120			
100113244	NEW BEDFORD	MA		06/29/2023		822		1,298			1,298		2,120	2,120			
100075331	GAINESBORO	TN		12/01/2021		2,291		(171)			(171)		2,120	2,120			
100149529	COEUR D ALENE	ID		04/26/2024		2,204		(84)			(84)		2,120	2,120			
100120362	ROCKFORD	MI		08/18/2023		2,233		(113)			(113)		2,120	2,120			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150821	ANAHEIM	CA		05/08/2024		2,214		(94)			(94)		2,120	2,120			
100024665	SOUTHFIELD	MI		09/20/2018		1,792		328			328		2,120	2,120			
100081234	OKLAHOMA CITY	OK		03/18/2022		2,003		117			117		2,120	2,120			
100061231	PHILADELPHIA	PA		06/01/2021		2,099		21			21		2,120	2,120			
100119803	NEW ORLEANS	LA		08/08/2023		2,118		2			2		2,120	2,120			
100133061	CARMEL	ME		11/29/2023		98		2,022			2,022		2,120	2,120			
100138714	ROUND ROCK	TX		02/02/2024		2,272		(152)			(152)		2,120	2,120			
100027936	SANTA MARIA	CA		10/26/2018		1,972		148			148		2,120	2,120			
100134957	MURRAY	UT		10/30/2023		187		1,934			1,934		2,120	2,120			
100028275	LAS VEGAS	NV		10/26/2018		2,070		51			51		2,120	2,120			
100013568	RIO RANCHO	NM		05/25/2017		1,650		470			470		2,120	2,120			
100012220	HAINES CITY	FL		04/28/2017		818		1,302			1,302		2,120	2,120			
100152841	DELANO	CA		05/22/2024		2,485		(365)			(365)		2,121	2,121			
100112434	CEDAR RAPIDS	IA		06/29/2023		696		1,424			1,424		2,121	2,121			
100112698	BRADENTON	FL		06/29/2023		834		1,287			1,287		2,121	2,121			
100054544	EL MONTE	CA		03/23/2021		3,390		(1,269)			(1,269)		2,121	2,121			
100155633	DAVENPORT	FL		06/18/2024		2,157		(36)			(36)		2,121	2,121			
100112207	MARIETTA	OH		06/29/2023		1,316		806			806		2,122	2,122			
100131732	HARRISONBURG	VA		10/06/2023		1,850		272			272		2,122	2,122			
100120084	ROSEVILLE	MN		08/11/2023		2,210		(88)			(88)		2,122	2,122			
100139124	TRAVELERS REST	SC		12/28/2023		(1,129)		3,252			3,252		2,122	2,122			
100055479	MONTEBELLO	CA		03/23/2021		2,333		(211)			(211)		2,122	2,122			
100013833	RICHMOND	VA		05/25/2017		1,774		348			348		2,122	2,122			
100114524	PHILADELPHIA	PA		06/29/2023		2,489		(366)			(366)		2,122	2,122			
100108388	JACKSONVILLE	FL		05/25/2023		2,255		(133)			(133)		2,122	2,122			
100029025	HANOVER PARK	IL		10/26/2018		1,856		266			266		2,122	2,122			
100137216	MISSOURI CITY	TX		11/28/2023		2,407		(285)			(285)		2,123	2,123			
100114102	MADISON	WI		06/29/2023		2,308		(186)			(186)		2,123	2,123			
100150954	RIVERVIEW	FL		05/08/2024		1,778		344			344		2,123	2,123			
100088048	VISALIA	CA		10/25/2022		2,113		10			10		2,123	2,123			
100133741	HANOVER	MD		10/23/2023		2,210		(87)			(87)		2,123	2,123			
403051362	HOLLY HILL	FL		11/04/2024		10,847		(8,724)			(8,724)		2,123	2,123			
100136624	HILLBORO	OR		11/22/2023		1,953		170			170		2,123	2,123			
100139502	BALTIMORE	MD		12/28/2023		2,324		(201)			(201)		2,123	2,123			
100144200	HOUSTON	TX		03/07/2024		2,008		115			115		2,123	2,123			
100112428	POLK CITY	FL		06/29/2023		850		1,273			1,273		2,123	2,123			
100159334	LATHROP	CA		07/15/2024		2,005		118			118		2,123	2,123			
100147881	TROUTMAN	NC		04/08/2024		2,123							2,123	2,123			
100061721	CENTRAL CITY	KY		07/01/2021		2,127		(3)			(3)		2,123	2,123			
100068331	NEW BRITAIN	CT		08/25/2021		2,189		(66)			(66)		2,124	2,124			
100043187	SANTA ROSA	CA		05/28/2020		1,752		371			371		2,124	2,124			
100023263	JACKSONVILLE	FL		08/16/2018		2,323		(200)			(200)		2,124	2,124			
100062019	LEXINGTON	KY		07/01/2021		2,194		(70)			(70)		2,124	2,124			
100138708	LOS ANGELES (VAN NUYS AREA)	CA		02/02/2024		2,327		(203)			(203)		2,124	2,124			
100138744	MILWAUKIE	OR		02/02/2024		2,212		(88)			(88)		2,124	2,124			
100141647	CYPRESS	TX		01/30/2024		2,123		1			1		2,124	2,124			
100030753	ANTIOCH	TN		04/09/2019		1,476		648			648		2,124	2,124			
100145499	UNITED KINGDOM	GBR		03/12/2024		(14,086)		16,125			16,125		2,039	2,124	85		85
100126493	HUMBLE	TX		08/30/2023		2,612		(487)			(487)		2,124	2,124			
100024539	HARVARD	IL		09/20/2018		1,692		432			432		2,124	2,124			
100126986	HARTSVILLE	SC		08/30/2023		2,153		(28)			(28)		2,124	2,124			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159230	BONNEY LAKE	WA		07/15/2024		2,217		(92)			(92)		2,124	2,124			
100090033	RIVERVIEW	FL		01/13/2023		2,235		(110)			(110)		2,125	2,125			
100079012	CLEVELAND	OH		02/24/2022		2,247		(123)			(123)		2,125	2,125			
100149177	LOS ANGELES	CA		04/22/2024		2,697		(573)			(573)		2,125	2,125			
100110857	MUSKEGON	MI		06/29/2023		1,241		884			884		2,125	2,125			
100117277	WARRINGTON	PA		07/20/2023		1,896		229			229		2,125	2,125			
100137046	BEAUFORT	SC		11/28/2023		2,100		26			26		2,125	2,125			
100028406	REDMOND	OR		10/26/2018		2,134		(9)			(9)		2,125	2,125			
100047167	RADCLIFF	KY		11/20/2020		2,438		(312)			(312)		2,126	2,126			
100150732	MADISON	AL		05/06/2024		1,758		366			366		2,124	2,126		1	1
100020301	MARTINSBURG	WV		07/17/2018		2,262		(137)			(137)		2,126	2,126			
100156573	LAS VEGAS	NV		06/24/2024		2,153		(27)			(27)		2,126	2,126			
100079272	HOQUIAM	WA		02/28/2022		2,477		(346)			(346)		2,131	2,126		(5)	(5)
100153304	CYPRESS	TX		05/30/2024		1,872		254			254		2,126	2,126			
100083654	AURORA	CO		06/23/2022		2,683		(559)			(559)		2,124	2,126		2	2
100119519	WEST COVINA	CA		07/28/2023		2,534		(408)			(408)		2,126	2,126			
100150841	REHOBOTH BEACH	DE		05/08/2024		2,294		(168)			(168)		2,126	2,126			
100055190	PONTE VEDRA BEACH	FL		03/23/2021		2,347		(220)			(220)		2,126	2,126			
100140084	FORT MYERS	FL		01/09/2024		2,324		(198)			(198)		2,126	2,126			
100130024	CITY OF ORANGE	NJ		09/27/2023		2,233		(106)			(106)		2,126	2,126			
100078865	TOLEDO	OH		02/24/2022		2,235		(108)			(108)		2,127	2,126		(1)	(1)
100147572	ADAIRSVILLE	GA		04/03/2024		2,451		(324)			(324)		2,127	2,127			
100080835	CLEARWATER	FL		04/22/2022		2,800		(674)			(674)		2,127	2,127			
100126374	BAY SHORE	NY		08/30/2023		2,290		(163)			(163)		2,127	2,127			
100141941	BROOKLYN	NY		02/29/2024		2,327		(200)			(200)		2,127	2,127			
100068859	MILLPORT	NY		09/01/2021		2,171		(45)			(45)		2,127	2,127			
100156936	UNITED KINGDOM	GBR		06/27/2024		2,107							2,107	2,127	20		20
100117766	ARLINGTON	TX		07/20/2023		2,093		34			34		2,127	2,127			
100150868	ASHFORD	WA		05/08/2024		2,245		(118)			(118)		2,127	2,127			
100079524	WAUCONDA	IL		04/25/2022		2,401		(274)			(274)		2,127	2,127			
100119597	GARDENA	CA		07/31/2023		2,186		(59)			(59)		2,127	2,127			
100113619	NORCROSS	GA		06/29/2023		950		1,177			1,177		2,127	2,127			
100150631	RIDGEFIELD	WA		05/03/2024		1,980		147			147		2,127	2,127			
100088978	HALLANDALE BEACH	FL		11/15/2022		2,247		(120)			(120)		2,127	2,127			
100152302	GRANVILLE	OH		05/17/2024		1,617		510			510		2,127	2,127			
100158953	METAIRIE	LA		08/15/2024		2,258		(130)			(130)		2,128	2,128			
100147868	WOODBURY	MN		04/08/2024		1,912		215			215		2,128	2,128			
100057848	HOUSTON	TX		06/30/2021		2,358		(230)			(230)		2,128	2,128			
100157628	OAKLAND	CA		06/28/2024		2,425		(297)			(297)		2,128	2,128			
100165478	PARAMOUNT	CA		08/29/2024		2,319		(195)			(195)		2,123	2,128		4	4
100142793	STAR	ID		02/08/2024		2,189		(61)			(61)		2,128	2,128			
100135369	POINCIANA	FL		11/13/2023		1,995		133			133		2,128	2,128			
100024664	JACKSONVILLE	FL		09/20/2018		1,825		303			303		2,128	2,128			
100151285	KENNEWICK	WA		05/10/2024		2,231		(103)			(103)		2,128	2,128			
100143230	BRENHAM	TX		02/16/2024		2,011		117			117		2,128	2,128			
100117265	SAINT CLOUD	FL		07/20/2023		2,120		8			8		2,128	2,128			
100153272	MORGANTON	GA		05/30/2024		2,185		(56)			(56)		2,129	2,129			
100149339	SAINT AUGUSTINE	FL		04/24/2024		1,835		294			294		2,129	2,129			
100129412	NORWOOD	NC		09/29/2023		2,275		(147)			(147)		2,129	2,129			
100142159	KATY	TX		02/29/2024		1,577		552			552		2,129	2,129			
100151009	MARSHALL	NC		05/08/2024		2,318		(189)			(189)		2,129	2,129			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118082	KISSIMMEE	FL		07/20/2023		2,307		(178)			(178)		2,129	2,129			
100031586	HIALEAH	FL		03/29/2019		1,460		670			670		2,129	2,129			
100049258	LAND O LAKES	FL		11/20/2020		2,839		(710)			(710)		2,129	2,129			
100131594	OCALA	FL		10/06/2023		2,066		63			63		2,129	2,129			
100135756	CHARLOTTE	NC		11/10/2023		1,880		250			250		2,130	2,130			
100119387	KIMBERLY	AL		07/31/2023		2,174		(45)			(45)		2,130	2,130			
100119075	GAITHERSBURG	MD		07/27/2023		2,410		(281)			(281)		2,130	2,130			
100108938	WOODWAY	TX		05/31/2023		2,663		(533)			(533)		2,130	2,130			
100100092	SWANNANOA	NC		03/28/2023		2,312		(182)			(182)		2,130	2,130			
100150981	SHERWOOD	OR		05/08/2024		2,175		(46)			(46)		2,130	2,130			
100071748	TIMBERVILLE	VA		10/14/2021		2,432		(302)			(302)		2,130	2,130			
100144071	MCGAHEYSVILLE	VA		03/07/2024		2,326		(196)			(196)		2,130	2,130			
100118151	MYRTLE BEACH	SC		07/20/2023		2,530		(400)			(400)		2,130	2,130			
100139643	WILTON MANORS	FL		12/28/2023		2,487		(356)			(356)		2,130	2,130			
100147980	SAN JOSE	CA		04/10/2024		2,256		(126)			(126)		2,130	2,130			
100120630	GARDENA	CA		08/18/2023		2,213		(83)			(83)		2,130	2,130			
100140471	MYRTLE BEACH	SC		01/17/2024		2,376		(246)			(246)		2,131	2,131			
100087984	OLIVEHURST	CA		10/25/2022		(5,508)		(30)			(30)		(5,537)	2,131		7,668	7,668
100112596	MIAMI	FL		06/29/2023		466		1,664			1,664		2,131	2,131			
100156874	RAMSEY	NJ		06/27/2024		2,176		(46)			(46)		2,131	2,131			
100110840	N LAUDERDALE	FL		06/29/2023		781		1,350			1,350		2,131	2,131			
100032169	PHOENIX	AZ		03/29/2019		2,027		104			104		2,131	2,131			
100151417	TAMPA	FL		05/10/2024		2,212		(81)			(81)		2,131	2,131			
100152525	DALLAS	TX		05/17/2024		1,818		311			311		2,129	2,131		2	2
100020221	BILLINGS	MT		07/17/2018		2,343		(211)			(211)		2,131	2,131			
100164648	INDIO	CA		08/23/2024		2,372		(241)			(241)		2,131	2,131			
100153351	NOKOMIS	FL		05/30/2024		2,210		(79)			(79)		2,131	2,131			
100151627	MESA	AZ		05/10/2024		2,277		(146)			(146)		2,131	2,131			
100100051	GEORGETOWN	DE		03/28/2023		2,382		(250)			(250)		2,132	2,132			
100045206	ORLANDO	FL		11/25/2020		2,348		(218)			(218)		2,131	2,132		1	1
100153883	PALOS VERDES ESTATES	CA		06/05/2024		2,783		(652)			(652)		2,132	2,132			
100026376	LEHIGH ACRES	FL		09/26/2018		25		2,107			2,107		2,132	2,132			
100102810	TANNERSVILLE	PA		06/22/2023		2,548		(415)			(415)		2,132	2,132			
100126972	PARKLAND	FL		08/30/2023		(1,510)		3,643			3,643		2,132	2,132			
100144800	UNITED KINGDOM	GBR		03/12/2024		(7,957)		10,079			10,079		2,122	2,133	10		10
100150863	SALT LAKE CITY	UT		05/08/2024		2,253		(120)			(120)		2,133	2,133			
100142054	RICHMOND	TX		02/29/2024		2,523		(390)			(390)		2,133	2,133			
100142892	MIDLOTHIAN	VA		02/09/2024		2,184		(53)			(53)		2,132	2,133		1	1
100061164	SAINT PAUL	MN		06/01/2021		2,111		21			21		2,133	2,133			
100020160	WILMINGTON	DE		07/17/2018		2,319		(186)			(186)		2,133	2,133			
100068297	EVANS	CO		08/25/2021		2,403		(270)			(270)		2,133	2,133			
100152342	FORT WORTH	TX		05/17/2024		1,630		503			503		2,133	2,133			
100147711	LAWRENCEVILLE	GA		04/05/2024		2,172		(39)			(39)		2,133	2,133			
100143016	JAMAICA	NY		02/12/2024		2,499		(365)			(365)		2,134	2,134			
100138944	SANDPOINT	ID		12/21/2023		1,093		1,040			1,040		2,134	2,134			
100114522	CHICAGO	IL		06/29/2023		2,345		(211)			(211)		2,134	2,134			
100071770	TORRINGTON	CT		10/14/2021		2,475		(342)			(342)		2,134	2,134			
100070500	SAN ANTONIO	TX		09/23/2021		2,490		(356)			(356)		2,134	2,134			
100155299	ALVA	FL		07/19/2024		2,208		(74)			(74)		2,134	2,134			
100024980	SPENCER	MA		09/20/2018		1,414		720			720		2,134	2,134			
100140420	OCALA	FL		01/18/2024		2,274		(140)			(140)		2,134	2,134			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138421	NAVARRE	FL		12/18/2023		2,396		(262)			(262)		2,134	2,134			
100089947	LAS VEGAS	NV		01/26/2023		2,521		(387)			(387)		2,134	2,134			
100114865	VERO BEACH	FL		07/10/2023		2,310		(176)			(176)		2,134	2,134			
100140978	LARGO	FL		03/28/2024		2,204		(70)			(70)		2,134	2,134			
100165745	SOLANA BEACH	CA		08/29/2024		2,287		(153)			(153)		2,134	2,134			
100091023	MORENO VALLEY	CA		01/31/2023		2,521		(386)			(386)		2,135	2,135		(1)	(1)
100108444	BERLIN	NJ		05/25/2023		2,268		(133)			(133)		2,135	2,135			
100152513	RIVERSIDE	CA		05/17/2024		2,181		(46)			(46)		2,135	2,135			
100139014	BARTOW	FL		12/21/2023		388		1,746			1,746		2,135	2,135			
100018384	FERNLEY	NV		06/27/2018		2,317		(183)			(183)		2,135	2,135			
100159338	FORT WORTH	TX		07/15/2024		1,937		198			198		2,135	2,135			
100128445	HUNTINGTON STATION	NY		09/15/2023		2,409		(274)			(274)		2,135	2,135			
100079072	PORTSMOUTH	VA		02/24/2022		2,228		(93)			(93)		2,135	2,135			
100020275	MURFREESBORO	TN		07/17/2018		2,295		(160)			(160)		2,135	2,135			
100103204	CHICAGO	IL		04/21/2023		2,333		(198)			(198)		2,135	2,135			
100024208	NASHVILLE	TN		09/20/2018		2,204		(69)			(69)		2,135	2,135			
100133726	PEACHTREE CITY	GA		10/23/2023		2,129		7			7		2,135	2,135			
100066691	DERBY	KS		08/02/2021		2,176		(41)			(41)		2,135	2,135			
100148270	ROGERS	AR		04/12/2024		2,275		(140)			(140)		2,135	2,135			
100108363	CENTRALIA	WA		05/25/2023		2,303		(168)			(168)		2,135	2,135			
100144241	BIG BEAR LAKE	CA		03/07/2024		2,167		(31)			(31)		2,135	2,135			
100090107	SOQUEL	CA		01/13/2023		2,282		(146)			(146)		2,136	2,136			
100120469	BENSALEM	PA		08/18/2023		2,447		(312)			(312)		2,136	2,136			
100142839	DALLAS	GA		02/09/2024		2,162		(26)			(26)		2,136	2,136			
100055250	URBANNA	VA		03/23/2021		2,626		(491)			(491)		2,136	2,136			
100135508	MANCHESTER	CT		11/13/2023		2,125		10			10		2,136	2,136			
100055557	FRANKLIN	VA		03/23/2021		4,419		(2,284)			(2,284)		2,136	2,136			
100127025	NORTH VERNON	IN		08/30/2023		1,682		454			454		2,136	2,136			
100152174	SEATTLE	WA		05/17/2024		2,147		(11)			(11)		2,136	2,136			
100102879	GATLINBURG	TN		06/22/2023		2,425		(289)			(289)		2,136	2,136			
100137501	AGOURA HILLS	CA		01/11/2024		2,636		(500)			(500)		2,136	2,136			
100026303	PHOENIX	AZ		09/20/2018		2,021		115			115		2,136	2,136			
100079180	NEW FRANKLIN	OH		02/24/2022		2,129		7			7		2,136	2,136			
100134805	HOUSTON	TX		10/30/2023		2,097		39			39		2,136	2,136			
100055583	SAINT LOUIS	MO		03/23/2021		2,343		(207)			(207)		2,136	2,136			
100043737	COCOA	FL		08/13/2020		2,424		(288)			(288)		2,136	2,136			
100028706	PALM BAY	FL		10/26/2018		1,884		253			253		2,137	2,137			
100110872	COLUMBIA	SC		06/29/2023		2,719		(583)			(583)		2,137	2,137			
100161121	UPLAND	CA		07/24/2024		2,293		(156)			(156)		2,137	2,137			
100054846	MIAMI	FL		03/23/2021		2,307		(170)			(170)		2,137	2,137			
100047312	SAINT LOUIS	MO		11/20/2020		2,543		(407)			(407)		2,137	2,137			
100084455	CABO SAN LUCAS	MEX		07/11/2022		2,137							2,137	2,137			
100153369	DAUPHIN ISLAND	AL		05/30/2024		2,169		(32)			(32)		2,137	2,137			
100026302	MIAMI GARDENS	FL		09/20/2018		2,160		(23)			(23)		2,137	2,137			
100161021	BRENHAM	TX		07/24/2024		2,347		(210)			(210)		2,137	2,137			
100148796	SHERRILLS FORD	NC		04/17/2024		1,859		278			278		2,137	2,137			
100149031	NAPLES	FL		04/19/2024		2,076		61			61		2,137	2,137			
100136924	LOS ANGELES	CA		11/28/2023		2,282		(145)			(145)		2,137	2,137			
100130211	SEATTLE	WA		11/15/2023		2,174		(36)			(36)		2,138	2,138			
100138957	LAKE PANASOFFKEE	FL		12/21/2023		1,123		1,015			1,015		2,138	2,138			
100113126	PHILADELPHIA	PA		06/29/2023		1,044		1,093			1,093		2,138	2,138			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115425	NEW BRAUNFELS	TX		07/17/2023		2,157		(19)			(19)		2,138	2,138			
100135346	ROYSE CITY	TX		11/13/2023		2,174		(36)			(36)		2,138	2,138			
100026548	CHICAGO	IL		09/26/2018		2,133		5			5		2,138	2,138			
100159204	FAR ROCKAWAY	NY		07/15/2024		2,239		(101)			(101)		2,138	2,138			
100128320	RIVERDALE	MD		09/14/2023		2,356		(218)			(218)		2,138	2,138			
100048802	TAMPA	FL		11/20/2020		2,650		(512)			(512)		2,139	2,139			
100132119	SAINT AUGUSTINE	FL		10/13/2023		2,271		(133)			(133)		2,139	2,139			
100144410	PITTSBURGH	PA		03/07/2024		2,301		(164)			(164)		2,137	2,139		1	1
100144202	FORT WORTH	TX		03/07/2024		1,960		178			178		2,139	2,139			
100148727	GARLAND	TX		04/17/2024		2,350		(211)			(211)		2,139	2,139			
100155645	LA QUINTA	CA		06/18/2024		2,396		(258)			(258)		2,139	2,139			
100068381	ALBUQUERQUE	NM		08/25/2021		2,415		(276)			(276)		2,139	2,139			
100156583	SAINT CLOUD	FL		06/24/2024		1,977		162			162		2,139	2,139			
100138165	MAGGIE VALLEY	NC		12/14/2023		2,221		(82)			(82)		2,139	2,139			
100138110	ROCKVILLE	MD		12/14/2023		2,282		(143)			(143)		2,139	2,139			
100079511	ALMA	MI		04/25/2022		2,314		(175)			(175)		2,139	2,139			
100025102	HOUSTON	TX		09/20/2018		264		1,875			1,875		2,139	2,139			
100134580	COLUMBUS	OH		10/30/2023		2,365		(226)			(226)		2,139	2,139			
100131860	ORLANDO	FL		10/06/2023		2,299		(160)			(160)		2,139	2,139			
100075399	SAN ANTONIO	TX		12/01/2021		2,267		(127)			(127)		2,139	2,139			
100127669	GOOSE CREEK	SC		09/08/2023		2,270		(130)			(130)		2,139	2,139			
100149036	MIAMI	FL		04/19/2024		2,497		(357)			(357)		2,140	2,140			
100115410	ORLANDO	FL		07/17/2023		2,115		25			25		2,140	2,140			
100144191	FAYETTEVILLE	AR		03/07/2024		2,003		137			137		2,140	2,140			
100014686	SUNRISE	FL		09/27/2017		1,906		234			234		2,140	2,140			
100103284	HICKORY CREEK	TX		04/27/2023		2,339		(199)			(199)		2,140	2,140			
100144036	MANOR	TX		03/07/2024		2,126		14			14		2,140	2,140			
100120640	SAN BERNARDINO	CA		08/21/2023		2,205		(64)			(64)		2,140	2,140			
100136859	LEOMINSTER	MA		11/27/2023		2,306		(165)			(165)		2,141	2,141			
100131932	ARVADA	CO		10/13/2023		2,266		(125)			(125)		2,141	2,141			
100026101	SMYRNA	GA		09/20/2018		1,952		189			189		2,141	2,141			
100137366	BROOKLYN	NY		12/01/2023		2,256		(115)			(115)		2,141	2,141			
100100733	RIVERSIDE	NJ		04/28/2023		1,999		143			143		2,141	2,141			
100065793	SANFORD	FL		07/28/2021		2,208		(67)			(67)		2,141	2,141			
100091725	GAINESVILLE	GA		03/24/2023		2,534		(392)			(392)		2,141	2,141			
100025417	PLAINFIELD	NJ		09/20/2018		1,289		853			853		2,141	2,141			
100143905	CROFTON	MD		03/06/2024		2,454		(312)			(312)		2,142	2,142			
100126317	EAST ORANGE	NJ		08/30/2023		2,284		(142)			(142)		2,142	2,142			
100088851	ELKTON	MD		11/15/2022		2,073		69			69		2,142	2,142			
100147833	STOCKTON	CA		04/08/2024		2,286		(144)			(144)		2,142	2,142			
100111453	CENTREVILLE	VA		06/29/2023		722		1,420			1,420		2,142	2,142			
100161128	WAYNE	NJ		07/24/2024		2,177		(35)			(35)		2,142	2,142			
100138302	DAWSONVILLE	GA		12/18/2023		2,067		75			75		2,143	2,143			
100135512	CONWAY	SC		11/13/2023		2,086		56			56		2,143	2,143			
100148753	GULF SHORES	AL		04/17/2024		1,894		249			249		2,143	2,143			
100138138	WHITTIER	NC		12/14/2023		2,277		(134)			(134)		2,143	2,143			
100154345	BROOKLYN	NY		06/12/2024		2,172		(29)			(29)		2,143	2,143			
100137717	STOCKTON	CA		12/08/2023		2,182		(38)			(38)		2,143	2,143			
100143304	AURORA	CO		02/16/2024		2,348		(204)			(204)		2,143	2,143			
100085064	DEN HAAG	NLD		07/27/2022		2,221						(170)	2,051	2,143	92		92
100053660	VANCEBORO	NC		03/23/2021		2,574		(432)			(432)		2,141	2,143		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153083	CUTLER BAY	FL		06/27/2024		2,286		(142)			(142)		2,144	2,144			
100113161	HOLIDAY	FL		06/29/2023		1,007		1,137			1,137		2,144	2,144			
100127602	TUCSON	AZ		09/08/2023		2,160		(16)			(16)		2,144	2,144			
100127707	DAVENPORT	FL		09/08/2023		2,405		(261)			(261)		2,144	2,144			
100100599	ODENVILLE	AL		04/27/2023		2,126		18			18		2,144	2,144			
100086236	ORANGE BEACH	AL		09/29/2022		2,349		(169)			(169)		2,181	2,144		(37)	(37)
100012026	CARSON CITY	MI		03/08/2017		1,650		494			494		2,144	2,144			
100108128	PEORIA	AZ		05/24/2023		2,386		(242)			(242)		2,144	2,144			
100141978	TAMARAC	FL		02/29/2024		2,696		(552)			(552)		2,144	2,144			
100151273	CUMMING	GA		05/10/2024		2,277		(132)			(132)		2,144	2,144			
100119540	BOYNTON BEACH	FL		07/28/2023		2,323		(178)			(178)		2,144	2,144			
100116891	FLOWER MOUND	TX		07/20/2023		1,851		293			293		2,144	2,144			
100062661	BUTLER	PA		07/01/2021		2,169		(25)			(25)		2,145	2,145			
100099891	HILLSBOROUGH	NJ		03/28/2023		2,362		(218)			(218)		2,145	2,145			
100152805	LAS VEGAS	NV		05/22/2024		2,487		(343)			(343)		2,145	2,145			
100156689	RIVERSIDE	CA		06/24/2024		2,337		(192)			(192)		2,145	2,145			
100114589	TOMBALL	TX		06/29/2023		2,095		50			50		2,145	2,145			
100144156	LODI	CA		03/07/2024		2,228		(83)			(83)		2,145	2,145			
100146967	TALLAHASSEE	FL		03/26/2024		2,285		(140)			(140)		2,145	2,145			
100116365	PLYMOUTH	PA		07/20/2023		(2,567)		4,712			4,712		2,145	2,145			
100029390	SACRAMENTO	CA		10/26/2018		1,822		324			324		2,145	2,145			
100149174	MIAMI	FL		04/22/2024		2,612		(467)			(467)		2,145	2,145			
100115120	PHILADELPHIA	PA		07/17/2023		2,182		(37)			(37)		2,145	2,145			
100119482	LITHIA	FL		07/31/2023		2,157		(11)			(11)		2,145	2,145			
100153481	FREEPORT	NY		05/30/2024		2,237		(91)			(91)		2,145	2,145			
100024774	MIAMI	FL		09/20/2018		1,521		625			625		2,145	2,145			
100145775	UNITED KINGDOM	GBR		03/12/2024		(2,014)		4,163			4,163		2,148	2,146	(3)		(3)
100161988	LA QUINTA	CA		07/31/2024		2,027		118			118		2,146	2,146			
100084697	BEAVERTON	OR		08/02/2022		2,163		(18)			(18)		2,146	2,146			
100066802	JACKSONVILLE	NC		08/02/2021		2,213		(67)			(67)		2,146	2,146			
100129417	KATY	TX		09/29/2023		2,265		(119)			(119)		2,146	2,146			
100155877	BROKEN BOW	OK		06/17/2024		2,246		(103)			(103)		2,143	2,146		2	2
100100668	STAFFORD	VA		04/28/2023		2,219		(73)			(73)		2,146	2,146			
100148418	ROSEVILLE	CA		04/12/2024		2,350		(204)			(204)		2,146	2,146			
100120771	AURORA	IL		08/25/2023		2,279		(133)			(133)		2,146	2,146			
100154582	FRESNO	CA		06/14/2024		2,359		(213)			(213)		2,146	2,146			
100160861	KIMBERLY	ID		07/24/2024		2,300		(154)			(154)		2,146	2,146			
100047168	FLOWERY BRANCH	GA		11/20/2020		3,259		(1,113)			(1,113)		2,146	2,146			
100061340	BATON ROUGE	LA		06/01/2021		2,128		19			19		2,146	2,146			
100134953	LAWRENCEVILLE	GA		10/30/2023		2,211		(65)			(65)		2,146	2,146			
100112333	KAUKAUNA	WI		06/29/2023		1,813		333			333		2,146	2,146			
100064825	PLEASANT GROVE	AL		07/14/2021		2,404		(257)			(257)		2,147	2,147			
100148547	ROWLETT	TX		04/12/2024		2,168		(22)			(22)		2,147	2,147			
100160893	ANTHEM	AZ		07/24/2024		2,310		(164)			(164)		2,147	2,147			
100155733	BOCA RATON	FL		06/18/2024		2,282		(135)			(135)		2,147	2,147			
100109731	LANCASTER	SC		06/16/2023		2,400		(254)			(254)		2,147	2,147			
100139450	HENDERSON	NV		12/28/2023		2,584		(437)			(437)		2,147	2,147			
100138121	NEW SCOTLAND	NY		12/14/2023		363		1,784			1,784		2,147	2,147			
100164043	FAIR HAVEN	NJ		08/21/2024		2,613		(466)			(466)		2,147	2,147			
100055215	CHATTANOOGA	TN		03/23/2021		2,705		(558)			(558)		2,147	2,147			
100111828	LINDEN	NJ		06/29/2023		917		1,230			1,230		2,147	2,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119716	CHICAGO	IL		08/08/2023		2,283		(136)			(136)		2,147	2,147			
100029699	CLARKSVILLE	TN		10/26/2018		2,039		108			108		2,147	2,147			
100130031	BLOOMINGDALE	IL		09/27/2023		2,211		(63)			(63)		2,148	2,148			
100148542	NAGS HEAD	NC		04/12/2024		2,299		(153)			(153)		2,146	2,148		2	2
4010065637	BALTIMORE	MD		01/30/2024		2,343		(196)			(196)		2,148	2,148			
100102598	KEANSBURG	NJ		06/07/2023		2,282		(134)			(134)		2,148	2,148			
100151861	MONROE	WA		05/10/2024		2,283		(135)			(135)		2,148	2,148			
100150820	CHARLOTTE	NC		05/08/2024		2,237		(89)			(89)		2,148	2,148			
100141205	ZEPHYRHILLS	FL		01/30/2024		22		2,126			2,126		2,148	2,148			
4010062924	BALTIMORE	MD		11/29/2023		2,148							2,148	2,148			
100013494	LAS VEGAS	NV		05/25/2017		1,533		615			615		2,148	2,148			
100146055	WASHINGTON	DC		03/19/2024		2,409		(261)			(261)		2,148	2,148			
100083407	EMMELOORD	NLD		05/27/2022		2,209						(61)	2,148	2,148	1		1
100083409	EMMELOORD	NLD		05/27/2022		2,209						(61)	2,148	2,148	1		1
100066270	OCALA	FL		08/02/2021		2,195		(47)			(47)		2,148	2,148			
100162094	LONG BRANCH	NJ		07/31/2024		2,157		(9)			(9)		2,148	2,148			
100151152	PORT SAINT LUCIE	FL		05/09/2024		2,378		(230)			(230)		2,148	2,148			
100030787	SAN ANTONIO	TX		04/09/2019		(1,009)		3,158			3,158		2,149	2,149			
100133534	MIAMI	FL		10/19/2023		2,480		(332)			(332)		2,149	2,149			
100131773	GASTON	SC		10/06/2023		1,958		191			191		2,149	2,149			
100118086	MIAMI	FL		07/20/2023		2,505		(356)			(356)		2,149	2,149			
100055778	CENTER LINE	MI		03/23/2021		2,497		(349)			(349)		2,149	2,149			
100120601	COLUMBIA	TN		08/18/2023		2,599		(450)			(450)		2,149	2,149			
100055107	ROSEBURG	OR		03/23/2021		2,873		(726)			(726)		2,147	2,149		2	2
100155546	FORT WORTH	TX		06/18/2024		2,397		(248)			(248)		2,149	2,149			
100118098	BROOKLYN	NY		07/20/2023		2,318		(169)			(169)		2,149	2,149			
100109246	GREENVILLE	SC		07/21/2023		2,371		(222)			(222)		2,149	2,149			
100162661	SARATOGA SPRINGS	UT		08/12/2024		1,973		176			176		2,149	2,149			
100108354	NORTH CHARLESTON	SC		05/25/2023		2,248		(99)			(99)		2,149	2,149			
100011022	BALTIMORE	MD		12/23/2016		1,729		420			420		2,150	2,150			
100077251	PALM BAY	FL		01/03/2022		2,199		(49)			(49)		2,150	2,150			
100149359	HENDERSON	NV		04/24/2024		2,318		(168)			(168)		2,150	2,150			
100134003	HARRIMAN	NY		10/25/2023		2,375		(226)			(226)		2,150	2,150			
100116880	PITTSBURGH	PA		07/20/2023		1,856		294			294		2,150	2,150			
100025735	CALEXICO	CA		09/20/2018		2,124		26			26		2,150	2,150			
100049203	CHARLESTON	SC		11/20/2020		2,770		(621)			(621)		2,150	2,150			
100138150	DANIA BEACH	FL		12/14/2023		2,105		45			45		2,150	2,150			
100114788	CHICAGO	IL		07/07/2023		2,349		(199)			(199)		2,150	2,150			
100132264	DAVENPORT	FL		10/13/2023		2,055		95			95		2,150	2,150			
100131945	FORT WORTH	TX		10/13/2023		2,170		(20)			(20)		2,150	2,150			
100152350	ROSEVILLE	CA		05/17/2024		1,758		392			392		2,150	2,150			
100130112	NETHERLANDS	NLD		09/26/2023		2,248						(94)	2,154	2,150	(4)		(4)
100028772	OCALA	FL		10/26/2018		1,525		625			625		2,150	2,150			
100013412	FONTANA	CA		05/25/2017		1,990		160			160		2,150	2,150			
100055579	MASSILLON	OH		03/23/2021		3,319		(1,169)			(1,169)		2,150	2,150			
100149686	MESA	AZ		04/26/2024		2,336		(186)			(186)		2,150	2,150			
100120456	FORT WASHINGTON	MD		08/18/2023		2,412		(262)			(262)		2,150	2,150			
100142968	RALEIGH	NC		02/09/2024		2,327		(177)			(177)		2,150	2,150			
100119921	PHOENIX	AZ		08/10/2023		2,276		(125)			(125)		2,151	2,151			
100119925	PHOENIX	AZ		08/10/2023		2,276		(125)			(125)		2,151	2,151			
100115532	PHOENIX	AZ		07/19/2023		2,291		(141)			(141)		2,151	2,151			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151642	COLUMBUS	OH		05/10/2024		2,345		(194)			(194)		2,151	2,151			
100049503	MIAMI	FL		11/20/2020		2,805		(654)			(654)		2,151	2,151			
100151566	LOGANVILLE	GA		05/10/2024		1,972		180			180		2,151	2,151			
100147347	TEMPLETON	CA		05/08/2024		2,414		(263)			(263)		2,151	2,151			
100134285	BEAVERCREEK	OH		10/27/2023		2,186		(35)			(35)		2,151	2,151			
100149428	SAINT CLOUD	FL		04/24/2024		2,041		111			111		2,151	2,151			
100149394	LAVEEN	AZ		04/24/2024		2,224		(73)			(73)		2,151	2,151			
100147859	BLOOMINGDALE	GA		04/08/2024		2,135		17			17		2,151	2,151			
100068507	JACKSONVILLE	FL		08/25/2021		2,443		(292)			(292)		2,151	2,151			
100024977	NEW CASTLE	DE		09/20/2018		1,173		979			979		2,152	2,152			
100117728	WEST VALLEY CITY	UT		07/20/2023		1,958		194			194		2,152	2,152			
100113570	BOWIE	MD		06/29/2023		798		1,353			1,353		2,152	2,152			
100068373	BROWNSVILLE	TX		08/25/2021		2,491		(339)			(339)		2,152	2,152			
100079724	MINNEAPOLIS	MN		04/25/2022		2,366		(214)			(214)		2,152	2,152			
100101795	LAKEWOOD	OH		03/31/2023		2,250		(98)			(98)		2,152	2,152			
100138703	MELISSA	TX		02/02/2024		2,657		(505)			(505)		2,152	2,152			
100055488	DUNKIRK	MD		03/23/2021		2,464		(312)			(312)		2,152	2,152			
100110989	DAVENPORT	FL		06/29/2023		1,770		382			382		2,152	2,152			
100117837	PORT SAINT LUCIE	FL		07/20/2023		2,213		(61)			(61)		2,152	2,152			
100136962	MARANA	AZ		11/28/2023		2,128		25			25		2,152	2,152			
100151223	VANCOUVER	WA		05/10/2024		1,778		375			375		2,152	2,152			
100133747	RALEIGH	NC		10/23/2023		2,230		(78)			(78)		2,152	2,152			
100129638	LYNCHBURG	VA		09/29/2023		2,303		(151)			(151)		2,152	2,152			
100061012	GAINESVILLE	GA		06/01/2021		2,132		21			21		2,152	2,152			
100148430	RIO RANCHO	NM		04/12/2024		1,816		336			336		2,152	2,152			
100043124	PUEBLO	CO		05/28/2020		2,132		20			20		2,152	2,152			
100144064	NEWNAN	GA		03/07/2024		2,310		(158)			(158)		2,153	2,153			
100140247	FORNEY	TX		01/18/2024		2,264		(111)			(111)		2,153	2,153			
100164251	BOSTON	MA		08/21/2024		2,340		(187)			(187)		2,153	2,153			
100164383	ZEBULON	NC		08/21/2024		2,262		(109)			(109)		2,153	2,153			
100130260	AUBURN	WA		09/28/2023		2,285		(132)			(132)		2,153	2,153			
100149384	FAYETTEVILLE	AR		04/24/2024		1,908		245			245		2,153	2,153			
100068497	MESQUITE	TX		08/25/2021		2,546		(392)			(392)		2,153	2,153			
100138354	BIG SANDY	TX		12/18/2023		2,580		(426)			(426)		2,153	2,153			
100043600	CHICAGO HEIGHTS	IL		08/13/2020		2,739		(586)			(586)		2,153	2,153			
100068634	HILVERSUM	NLD		08/30/2021		2,172						139	2,311	2,153	(158)		(158)
100049073	CAMBRIA HEIGHTS	NY		11/20/2020		3,507		(1,354)			(1,354)		2,153	2,153			
100102949	MIAMI GARDENS	FL		06/22/2023		2,618		(464)			(464)		2,153	2,153			
100135911	ROTONDA WEST	FL		11/13/2023		2,270		(117)			(117)		2,153	2,153			
100158659	JACKSON	NH		07/10/2024		2,309		(155)			(155)		2,153	2,153			
100139122	MIAMI	FL		12/28/2023		2,338		(184)			(184)		2,154	2,154			
100013147	MIRAMAR	FL		05/25/2017		1,945		209			209		2,154	2,154			
100079839	NEW MILFORD	CT		04/08/2022		2,187		(33)			(33)		2,154	2,154			
100138843	JEFFERSON	NC		12/21/2023		2,292		(139)			(139)		2,152	2,154		1	1
100137611	BEDMINSTER	NJ		12/08/2023		2,189		(35)			(35)		2,154	2,154			
100099951	PALM COAST	FL		03/28/2023		2,026		128			128		2,154	2,154			
100117017	JACKSON	TN		07/20/2023		1,471		683			683		2,154	2,154			
100057865	BLUE JAY	CA		06/30/2021		2,460		(306)			(306)		2,154	2,154			
100063200	HUTCHINSON	MN		07/01/2021		2,159		(5)			(5)		2,154	2,154			
100151963	MIAMI BEACH	FL		06/14/2024		2,226		(72)			(72)		2,154	2,154			
100115558	NORTH LAS VEGAS	NV		07/19/2023		2,269		(115)			(115)		2,154	2,154			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153353	FORT MYERS	FL		05/30/2024		2,258		(104)			(104)		2,154	2,154			
100053924	ATTLEBORO	MA		03/23/2021		1,612		542			542		2,154	2,154			
100153163	BEAUFORT	NC		05/30/2024		2,247		(95)			(95)		2,152	2,154		2	2
100116202	DELTONA	FL		07/20/2023		1,264		890			890		2,154	2,154			
100135815	GREENVILLE	TX		11/10/2023		2,453		(299)			(299)		2,154	2,154			
100075266	COOKEVILLE	TN		12/01/2021		2,181		(27)			(27)		2,154	2,154			
100108123	SAN BERNARDINO	CA		05/24/2023		2,561		(406)			(406)		2,155	2,155			
100102051	WHITMAN	MA		04/14/2023		2,237		(83)			(83)		2,155	2,155			
100140973	SALINAS	CA		03/28/2024		2,193		(38)			(38)		2,155	2,155			
100012425	NORTH LAS VEGAS	NV		04/28/2017		1,885		270			270		2,155	2,155			
100067506	FT MYERS	FL		09/23/2021		2,175		(20)			(20)		2,155	2,155			
100111001	OVIEDO	FL		06/29/2023		1,020		1,136			1,136		2,155	2,155			
100141114	CHICAGO	IL		01/30/2024		2,326		(171)			(171)		2,155	2,155			
100148916	FRISCO	TX		04/17/2024		2,319		(164)			(164)		2,155	2,155			
100053728	REHOBOTH	MA		03/23/2021		2,365		(209)			(209)		2,155	2,155			
100141928	LAS VEGAS	NV		03/27/2024		2,332		(176)			(176)		2,156	2,156			
100149955	ELIZABETH	NJ		06/07/2024		2,254		(99)			(99)		2,156	2,156			
100147191	NESCONSET	NY		03/28/2024		2,333		(177)			(177)		2,156	2,156			
100028000	MONROE	OH		10/26/2018		1,947		209			209		2,156	2,156			
100066955	JONESBORO	AR		08/02/2021		2,089		67			67		2,156	2,156			
100029530	WOODSTOCK	GA		10/26/2018		1,890		266			266		2,156	2,156			
100142627	LONGWOOD	FL		02/08/2024		2,310		(154)			(154)		2,156	2,156			
100153338	KEY WEST	FL		05/30/2024		2,146		11			11		2,156	2,156			
100153274	BACKUS	MN		05/30/2024		2,152		4			4		2,156	2,156			
100135948	DENVER	CO		11/15/2023		2,532		(376)			(376)		2,156	2,156			
100131701	BALTIMORE	MD		10/06/2023		1,866		290			290		2,157	2,157			
100102081	PORT SAINT LUCIE	FL		04/14/2023		2,308		(151)			(151)		2,157	2,157			
100000369	NEWBURGH	NY		09/27/2016		698		1,459			1,459		2,157	2,157			
100130020	COLUMBUS	OH		09/27/2023		2,283		(126)			(126)		2,157	2,157			
100063772	SYRACUSE	NY		07/01/2021		2,045		113			113		2,157	2,157			
100053913	SHARPSVILLE	PA		03/23/2021		2,557		(400)			(400)		2,157	2,157			
100151396	LOS ANGELES	CA		05/10/2024		2,332		(175)			(175)		2,157	2,157			
100147975	FAIRFAX	VA		04/08/2024		2,157							2,157	2,157			
100143270	FORT WORTH	TX		02/16/2024		2,157							2,157	2,157			
100148466	ROSELAND	NJ		04/12/2024		2,406		(249)			(249)		2,157	2,157			
100141791	AMSTERDAM	NLD		01/29/2024		2,174							2,174	2,157	(16)		(16)
100078979	MEMPHIS	TN		02/24/2022		2,206		(48)			(48)		2,158	2,157		(1)	(1)
100153724	CHINO HILLS	CA		07/11/2024		2,373		(216)			(216)		2,158	2,158			
100026210	BALTIMORE	MD		09/20/2018		1,389		769			769		2,158	2,158			
100133332	LAS VEGAS	NV		11/29/2023		188		1,969			1,969		2,158	2,158			
100011012	COLUMBUS	OH		12/23/2016		1,133		1,025			1,025		2,158	2,158			
100115147	SCRANTON	PA		07/17/2023		2,275		(117)			(117)		2,158	2,158			
100147372	VALLEJO	CA		05/08/2024		2,426		(268)			(268)		2,158	2,158			
100112739	GILBERT	AZ		06/29/2023		1,071		1,087			1,087		2,158	2,158			
100152646	TEMPE	AZ		05/17/2024		2,007		149			149		2,156	2,158		2	2
100144232	APEX	NC		03/07/2024		2,313		(154)			(154)		2,158	2,158			
100139180	HOMESTEAD	FL		12/28/2023		2,221		(63)			(63)		2,158	2,158			
100117201	PANAMA CITY BEACH	FL		07/20/2023		2,345		(187)			(187)		2,158	2,158			
100153103	STAMFORD	CT		06/27/2024		2,464		(306)			(306)		2,158	2,158			
100142719	HOUSTON	TX		02/08/2024		2,074		84			84		2,158	2,158			
100084778	HONOLULU	HI		08/02/2022		2,011		148			148		2,158	2,158			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138811	INDIANAPOLIS	IN		12/21/2023		2,331		(174)			(174)		2,157	2,158		1	1
100139576	MENIFEE	CA		12/28/2023		2,434		(275)			(275)		2,158	2,158			
100100234	WALDEN	NY		03/17/2023		2,258		(99)			(99)		2,159	2,159			
100119709	CHICAGO	IL		08/08/2023		2,353		(194)			(194)		2,159	2,159			
100025926	MESA	AZ		09/20/2018		2,034		125			125		2,159	2,159			
100102178	DENVER	CO		04/14/2023		2,380		(221)			(221)		2,159	2,159			
100108094	TAMPA	FL		05/24/2023		2,253		(94)			(94)		2,159	2,159			
100108376	MONTICELLO	NY		05/25/2023		2,263		(104)			(104)		2,159	2,159			
100069375	PALMYRA	NJ		09/01/2021		2,179		(20)			(20)		2,159	2,159			
100017013	SAN ANTONIO	TX		05/16/2018		2,327		(168)			(168)		2,159	2,159			
100012041	WASHINGTON	IL		03/08/2017		1,551		608			608		2,159	2,159			
100135525	LIVINGSTON	MT		11/13/2023		2,194		(35)			(35)		2,159	2,159			
100143233	NAMPA	ID		02/16/2024		2,286		(127)			(127)		2,159	2,159			
100136069	BEECH MOUNTAIN	NC		11/16/2023		2,543		(384)			(384)		2,159	2,159			
100102033	ELIZABETH	NJ		04/14/2023		2,396		(237)			(237)		2,159	2,159			
100101090	PHILADELPHIA	PA		04/28/2023		1,542		618			618		2,160	2,160			
100148814	UPLAND	CA		04/17/2024		2,279		(120)			(120)		2,160	2,160			
100117889	WOODLAND PARK	NJ		07/20/2023		2,347		(187)			(187)		2,160	2,160			
100103617	ALEXANDRIA	VA		05/08/2023		2,433		(274)			(274)		2,160	2,160			
100055214	LYNWOOD	CA		03/23/2021		2,841		(681)			(681)		2,160	2,160			
100159468	WAIKOLOA	HI		07/15/2024		2,415		(256)			(256)		2,160	2,160			
100120895	OCEAN CITY	MD		08/30/2023		2,048		112			112		2,160	2,160			
100103422	SARASOTA	FL		06/16/2023		2,493		(335)			(335)		2,158	2,160		2	2
100140460	SOUTH PADRE ISLAND	TX		01/18/2024		2,225		(65)			(65)		2,160	2,160			
100139089	KEARNY	NJ		12/28/2023		2,307		(147)			(147)		2,160	2,160			
100127206	ST LOUIS	MO		08/30/2023		2,397		(237)			(237)		2,160	2,160			
100140866	LITITZ	PA		03/06/2024		2,390		(230)			(230)		2,160	2,160			
100060535	MARIETTA	GA		06/01/2021		2,143		18			18		2,160	2,160			
100140438	OTSEGO	MN		01/18/2024		2,062		98			98		2,160	2,160			
100141696	LAS VEGAS	NV		01/30/2024		2,064		96			96		2,160	2,160			
100108507	LAKE HAVASU CITY	AZ		05/25/2023		2,231		(71)			(71)		2,160	2,160			
100031213	LOXAHATCHEE	FL		03/29/2019		2,232		(72)			(72)		2,161	2,161			
100126417	LAUDERHILL	FL		08/30/2023		2,249		(88)			(88)		2,161	2,161			
100142781	POOLER	GA		02/08/2024		2,300		(139)			(139)		2,161	2,161			
100077794	CLEARWATER	FL		12/23/2021		2,832		(671)			(671)		2,161	2,161			
100090143	ORLANDO	FL		01/13/2023		1,566		596			596		2,161	2,161			
100147909	FORT WORTH	TX		04/08/2024		1,925		237			237		2,161	2,161			
100151399	ROSEVILLE	CA		05/10/2024		2,402		(241)			(241)		2,162	2,162			
100137343	AUSTIN	TX		12/01/2023		2,416		(255)			(255)		2,162	2,162			
100047039	CLEAR LAKE	MN		11/20/2020		3,184		(1,023)			(1,023)		2,162	2,162			
100060476	HARVARD	IL		06/01/2021		2,141		21			21		2,162	2,162			
100076110	EL PASO	TX		01/07/2022		2,404		(242)			(242)		2,162	2,162			
100054613	BLAKESLEE	PA		03/23/2021		2,750		(588)			(588)		2,162	2,162			
100045733	PLAINFIELD	IL		11/25/2020		1,066		1,096			1,096		2,162	2,162			
100173851	PARK RIDGE	IL		10/31/2024		239		1,924			1,924		2,162	2,162			
100149019	HOLLYWOOD	FL		04/19/2024		2,523		(360)			(360)		2,163	2,163			
100136936	STANARDSVILLE	VA		11/28/2023		2,072		91			91		2,163	2,163			
100129290	OCALA	FL		09/25/2023		2,180		(17)			(17)		2,163	2,163			
100164745	FREELAND	WA		08/26/2024		2,273		(110)			(110)		2,163	2,163			
100136801	DECATUR	TX		11/27/2023		2,311		(148)			(148)		2,163	2,163			
100102834	WESLEY CHAPEL	FL		06/22/2023		2,515		(352)			(352)		2,163	2,163			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020025	MARANA	AZ		07/30/2018		2,369		(206)			(206)		2,163	2,163			
100126979	DORCHESTER	MA		08/30/2023		1,273		890			890		2,163	2,163			
100139318	FORT WORTH	TX		12/28/2023		2,221		(58)			(58)		2,163	2,163			
100048496	TUCSON	AZ		11/20/2020		2,778		(614)			(614)		2,163	2,163			
100028218	CARTERET	NJ		10/26/2018		1,371		792			792		2,163	2,163			
100045626	MARLBOROUGH	MA		11/25/2020		2,177		(14)			(14)		2,163	2,163			
100127584	MESQUITE	TX		09/08/2023		2,111		53			53		2,164	2,164			
100014390	SMITHFIELD	NC		09/27/2017		1,553		611			611		2,164	2,164			
100065372	HOUSTON	TX		07/28/2021		2,403		(239)			(239)		2,164	2,164			
100138853	LEHIGHTON	PA		12/21/2023		2,315		(152)			(152)		2,163	2,164		1	1
100112982	MIAMI	FL		06/29/2023		1,016		1,148			1,148		2,164	2,164			
100136268	AVONDALE	AZ		11/20/2023		2,277		(113)			(113)		2,164	2,164			
100127007	MILLVILLE	NJ		08/30/2023		2,526		(362)			(362)		2,165	2,165			
100129684	POCATELLO	ID		09/29/2023		2,197		(33)			(33)		2,165	2,165			
100128455	MCALLEN	TX		09/15/2023		2,332		(168)			(168)		2,165	2,165			
100151425	FREDERICK	MD		05/10/2024		2,346		(182)			(182)		2,165	2,165			
100151471	RED BANK	NJ		05/10/2024		2,378		(214)			(214)		2,165	2,165			
100129335	OCALA	FL		09/25/2023		1,952		213			213		2,165	2,165			
100143219	LAWRENCEVILLE	GA		02/16/2024		2,157		8			8		2,165	2,165			
100100232	CHICAGO	IL		03/17/2023		2,277		(112)			(112)		2,165	2,165			
100109966	PHOENIX	AZ		06/22/2023		2,320		(155)			(155)		2,165	2,165			
100138340	CHICAGO	IL		12/18/2023		2,378		(213)			(213)		2,165	2,165			
100137667	PENNSAUKEN	NJ		12/08/2023		2,239		(74)			(74)		2,165	2,165			
100164124	JERSEY CITY	NJ		08/21/2024		2,304		(139)			(139)		2,165	2,165			
100067478	ALLENTOWN	PA		09/23/2021		2,414		(249)			(249)		2,165	2,165			
100144411	ASTON	PA		03/07/2024		2,173		(9)			(9)		2,164	2,165		2	2
100155876	COLUMBIA	MO		06/17/2024		2,329		(164)			(164)		2,165	2,165			
100025451	SPRINGFIELD	MA		09/20/2018		1,318		848			848		2,166	2,166			
100101670	LINCOLN	NE		04/26/2023		2,277		(111)			(111)		2,166	2,166			
100075192	HORN LAKE	MS		12/01/2021		2,235		(70)			(70)		2,166	2,166			
100156700	LOS ANGELES (NORTHRIDGE AREA)	CA		06/26/2024		2,566		(400)			(400)		2,166	2,166			
100013258	LONE PINE	CA		05/25/2017		2,192		(26)			(26)		2,166	2,166			
100088263	SCHENECTADY	NY		10/17/2022		2,394		(229)			(229)		2,166	2,166			
100100295	TEMPE	AZ		03/24/2023		2,210		(45)			(45)		2,166	2,166			
100129542	SAINT AUGUSTINE	FL		09/29/2023		2,301		(135)			(135)		2,166	2,166			
100131612	SPRINGFIELD	MA		10/06/2023		2,148		18			18		2,166	2,166			
100129540	SAINT AUGUSTINE	FL		09/29/2023		2,317		(151)			(151)		2,166	2,166			
100091453	CATAWBA	NC		01/20/2023		2,255		(87)			(87)		2,168	2,166		(2)	(2)
100133405	SACRAMENTO	CA		11/21/2023		2,287		(122)			(122)		2,166	2,166			
100103028	NATIONAL CITY	CA		06/22/2023		2,431		(265)			(265)		2,166	2,166			
100162596	TAVERNIER	FL		08/12/2024		2,358		(192)			(192)		2,166	2,166			
100128402	GALVESTON	TX		09/15/2023		2,429		(263)			(263)		2,166	2,166			
100028196	LAS VEGAS	NV		10/26/2018		1,830		337			337		2,166	2,166			
100129803	ANTIOCH	CA		09/27/2023		2,086		81			81		2,166	2,166			
100060992	BROWN DEER	WI		06/01/2021		2,148		18			18		2,166	2,166			
100113203	JEFFERSON CITY	MO		06/29/2023		1,281		885			885		2,167	2,167			
100064979	RAVENNA	OH		07/14/2021		2,356		(189)			(189)		2,167	2,167			
100141643	BAKERSFIELD	CA		01/30/2024		2,255		(88)			(88)		2,167	2,167			
100084664	OCALA	FL		08/02/2022		2,253		(86)			(86)		2,167	2,167			
100031646	ADELANTO	CA		03/29/2019		1,438		729			729		2,167	2,167			
100044822	BAKERSFIELD	CA		11/19/2020		3,258		(1,090)			(1,090)		2,168	2,168			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128488	GASTONIA	NC		09/15/2023		2,533		(365)			(365)		2,168	2,168			
100153643	LAKEWOOD	CO		05/31/2024		2,323		(155)			(155)		2,168	2,168			
100140332	WOLFFORTH	TX		01/18/2024		2,294		(126)			(126)		2,168	2,168			
100148120	ANNA	TX		04/10/2024		2,420		(252)			(252)		2,168	2,168			
100141397	WINDERMERE	FL		01/30/2024		2,364		(196)			(196)		2,168	2,168			
100142640	PORT SAINT LUCIE	FL		02/08/2024		2,437		(268)			(268)		2,168	2,168			
100130296	LAS VEGAS	NV		09/28/2023		2,469		(301)			(301)		2,168	2,168			
100129363	KAPOLEI	HI		09/25/2023		2,348		(179)			(179)		2,168	2,168			
100138791	WEST DEPTFORD	NJ		12/21/2023		2,324		(157)			(157)		2,167	2,168		1	1
100152361	SAN MARCOS	TX		05/17/2024		1,706		462			462		2,169	2,169			
100144245	BEND	OR		03/08/2024		2,538		(369)			(369)		2,169	2,169			
100137826	EDMOND	OK		12/08/2023		707		1,462			1,462		2,169	2,169			
100160072	EULESS	TX		07/17/2024		2,305		(141)			(141)		2,165	2,169		4	4
100099779	LAKEHURST	NJ		02/28/2023		2,293		(125)			(125)		2,169	2,169			
100128191	BLAIRSVILLE	GA		09/18/2023		2,082		87			87		2,169	2,169			
100090013	SAN DIEGO	CA		01/13/2023		2,446		(276)			(276)		2,169	2,169			
100128905	OXFORD	GA		09/21/2023		2,187		(18)			(18)		2,169	2,169			
100062464	SAN ANTONIO	TX		07/01/2021		2,262		(93)			(93)		2,169	2,169			
100049178	ROUND LAKE BEACH	IL		11/20/2020		2,295		(125)			(125)		2,169	2,169			
100117966	NEW LONDON	CT		07/20/2023		2,273		(103)			(103)		2,169	2,169			
100113975	MONROE TOWNSHIP	NJ		06/29/2023		580		1,589			1,589		2,169	2,169			
100025166	BOYNTON BEACH	FL		09/20/2018		2,098		71			71		2,169	2,169			
100043324	WESTFORD	MA		08/13/2020		2,741		(572)			(572)		2,169	2,169			
100117442	LAS VEGAS	NV		07/20/2023		1,869		300			300		2,169	2,169			
100064690	LAS VEGAS	NV		07/14/2021		2,535		(366)			(366)		2,170	2,170			
100101747	WATERBURY	CT		03/31/2023		2,298		(128)			(128)		2,170	2,170			
100012972	LAS VEGAS	NV		05/25/2017		1,634		536			536		2,170	2,170			
100148513	BRIDGEPORT	PA		04/12/2024		1,981		187			187		2,168	2,170		2	2
100160927	RENTON	WA		07/24/2024		2,261		(92)			(92)		2,170	2,170			
100133830	PHOENIX	AZ		10/20/2023		2,353		(183)			(183)		2,170	2,170			
100043346	COVENTRY	RI		08/13/2020		1,892		278			278		2,170	2,170			
100061434	CHICAGO	IL		06/01/2021		2,142		28			28		2,170	2,170			
100099905	COCONUT CREEK	FL		03/28/2023		2,229		(59)			(59)		2,170	2,170			
100173516	NAPLES	FL		10/29/2024		2,305		(135)			(135)		2,170	2,170			
100100638	MIAMI	FL		04/27/2023		2,490		(320)			(320)		2,170	2,170			
100158484	GULF BREEZE	FL		07/10/2024		2,263		(93)			(93)		2,170	2,170			
100142923	OAKDALE	CA		02/09/2024		2,571		(210)			(210)		2,361	2,170		(191)	(191)
100011638	HUDSON	FL		03/08/2017		1,389		782			782		2,170	2,170			
100076198	MEMPHIS	TN		01/07/2022		2,326		(155)			(155)		2,170	2,170			
100147032	LYNNWOOD	WA		03/27/2024		2,124		47			47		2,171	2,171			
100166024	SAN DIEGO	CA		09/06/2024		2,444		(274)			(274)		2,171	2,171			
100048002	PORTLAND	OR		11/20/2020		2,733		(562)			(562)		2,171	2,171			
100113610	BRUNSWICK	MD		06/29/2023		961		1,210			1,210		2,171	2,171			
100028645	BEAVERTON	OR		10/26/2018		2,432		(261)			(261)		2,171	2,171			
100141969	COMPTON	CA		02/29/2024		2,518		(347)			(347)		2,171	2,171			
100136235	STERLING	VA		11/20/2023		2,106		65			65		2,171	2,171			
100065757	WILKES BARRE	PA		07/28/2021		2,362		(191)			(191)		2,171	2,171			
100084259	VENLO	NLD		06/30/2022		2,239						(114)	2,125	2,171		46	46
100139132	WARREN	NJ		12/28/2023		2,173		(2)			(2)		2,171	2,171			
100143771	PHOENIX	AZ		02/27/2024		2,347		(176)			(176)		2,171	2,171			
100101794	WOODBINE	NJ		03/31/2023		(19,520)		933			933		(18,587)	2,171		20,758	20,758

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130353	JEWETT	TX		09/28/2023		2,530		(359)			(359)		2,171	2,171			
100013388	PHOENIX	AZ		05/25/2017		1,877		295			295		2,171	2,171			
100064746	COVINGTON	GA		07/14/2021		2,468		(297)			(297)		2,171	2,171			
100148177	MOUNT DESERT	ME		04/12/2024		2,298		(126)			(126)		2,171	2,171			
100111483	SUMTER	SC		06/29/2023		631		1,541			1,541		2,171	2,171			
100117250	SUNRISE	FL		07/20/2023		2,267		(96)			(96)		2,172	2,172			
100061057	WICHITA	KS		06/01/2021		2,151		21			21		2,172	2,172			
100065144	WARNER ROBINS	GA		07/14/2021		2,301		(130)			(130)		2,172	2,172			
100068296	COVINGTON	KY		08/25/2021		2,392		(221)			(221)		2,172	2,172			
100086676	LAS VEGAS	NV		09/30/2022		2,534		(362)			(362)		2,172	2,172			
100043242	BELLINGHAM	WA		08/13/2020		2,389		(217)			(217)		2,172	2,172			
100129223	OCALA	FL		11/03/2023		2,282		(110)			(110)		2,172	2,172			
100138917	PROVIDENCE VILLAGE	TX		12/21/2023		2,101		69			69		2,171	2,172		1	1
100148236	ANNA	TX		04/12/2024		2,265		(93)			(93)		2,172	2,172			
100139646	ROSEVILLE	CA		12/28/2023		2,329		(157)			(157)		2,172	2,172			
100136869	DORAL	FL		11/27/2023		2,117		55			55		2,172	2,172			
100140616	ARLINGTON	WA		01/19/2024		2,528		(355)			(355)		2,173	2,173			
100100012	KISSIMMEE	FL		03/28/2023		2,417		(244)			(244)		2,173	2,173			
100112204	MONTGOMERY	AL		06/29/2023		1,445		728			728		2,173	2,173			
100117299	HOMESTEAD	FL		07/20/2023		2,589		(416)			(416)		2,173	2,173			
100084242	ROTTERDAM	NLD		06/30/2022		2,185						(112)	2,073	2,173	100		100
100144206	WASHINGTON	UT		03/07/2024		1,986		187			187		2,173	2,173			
100140026	SAVANNAH	GA		01/09/2024		2,320		(147)			(147)		2,173	2,173			
100158516	SPRING BRANCH	TX		07/10/2024		2,304		(131)			(131)		2,173	2,173			
100141962	CELINA	TX		02/29/2024		2,463		(289)			(289)		2,173	2,173			
100024990	HIALEAH	FL		09/20/2018		1,884		290			290		2,173	2,173			
100053488	EDINA	MN		03/23/2021		2,917		(743)			(743)		2,174	2,174			
100140469	PLANO	TX		01/17/2024		2,380		(207)			(207)		2,174	2,174			
100147479	ANTIOCH	CA		04/03/2024		2,457		(283)			(283)		2,174	2,174			
100135515	SPOKANE	WA		11/13/2023		2,300		(127)			(127)		2,174	2,174			
100168804	SANTA CLARITA	CA		09/26/2024		2,612		(438)			(438)		2,174	2,174			
100159407	CEDAR LAKE	IN		07/15/2024		2,334		(160)			(160)		2,174	2,174			
100133637	CORPUS CHRISTI	TX		10/23/2023		2,218		(44)			(44)		2,174	2,174			
100146949	VENICE	FL		03/26/2024		2,211		(38)			(38)		2,173	2,174		2	2
100031505	SAN JUAN CAPISTRANO	CA		03/29/2019		1,646		529			529		2,174	2,174			
100132699	COLUMBUS	OH		11/03/2023		2,246		(72)			(72)		2,174	2,174			
100030951	JACKSONVILLE	FL		03/29/2019		1,009		1,165			1,165		2,174	2,174			
100131673	TUCSON	AZ		10/06/2023		2,162		12			12		2,174	2,174			
100013620	PARMA	OH		05/25/2017		1,890		285			285		2,174	2,174			
100126382	ABSECON	NJ		08/30/2023		2,375		(200)			(200)		2,174	2,174			
100136960	REPUBLIC	MO		11/28/2023		1,959		216			216		2,175	2,175			
100148601	TAMPA	FL		04/12/2024		2,352		(177)			(177)		2,175	2,175			
100148948	DAVENPORT	FL		04/17/2024		2,041		134			134		2,175	2,175			
100032060	SAN DIEGO	CA		03/29/2019		2,037		138			138		2,175	2,175			
100014865	AVON PARK	FL		11/21/2017		174		2,001			2,001		2,175	2,175			
100077250	PORTSMOUTH	VA		01/03/2022		2,222		(47)			(47)		2,175	2,175			
100143294	VAN ALSTYNE	TX		02/16/2024		2,349		(173)			(173)		2,175	2,175			
100161315	SEATTLE	WA		07/25/2024		2,324		(148)			(148)		2,176	2,176			
100054601	ALGONQUIN	IL		03/23/2021		1,995		180			180		2,176	2,176			
100156053	MYRTLE BEACH	SC		06/18/2024		2,452		(276)			(276)		2,176	2,176			
100010876	STOCKTON	CA		12/23/2016		1,853		323			323		2,176	2,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048709	SALT LAKE CITY	UT		11/20/2020		2,536		(360)			(360)		2,176	2,176			
100053820	LILBURN	GA		03/23/2021		2,935		(759)			(759)		2,176	2,176			
100049581	UMATILLA	FL		11/20/2020		3,078		(902)			(902)		2,176	2,176			
100151215	LAS VEGAS	NV		05/10/2024		1,827		349			349		2,176	2,176			
100152372	MECHANICSBURG	PA		05/17/2024		2,250		(73)			(73)		2,176	2,176			
100152603	WEST PALM BEACH	FL		05/17/2024		2,044		130			130		2,174	2,176		2	2
100148211	NORTH LAS VEGAS	NV		04/12/2024		1,964		212			212		2,176	2,176			
100090383	TEMPLE	TX		12/28/2022		2,398		(222)			(222)		2,177	2,177			
100153729	ATWATER	CA		07/11/2024		2,422		(246)			(246)		2,177	2,177			
100109083	KISSIMMEE	FL		06/05/2023		2,329		(153)			(153)		2,177	2,177			
100012030	BRADENTON	FL		03/08/2017		1,342		835			835		2,177	2,177			
100081691	VALENCIA	CA		03/21/2022		3,215		(1,039)			(1,039)		2,177	2,177			
100079626	MYRTLE BEACH	SC		04/08/2022		2,320		(144)			(144)		2,177	2,177			
100028904	DELRAY BEACH	FL		10/26/2018		2,112		65			65		2,177	2,177			
100065650	JACKSONVILLE	FL		07/28/2021		2,363		(186)			(186)		2,177	2,177			
100131742	COLUMBIA	TN		10/06/2023		1,984		193			193		2,177	2,177			
100028824	MOUNT DORA	FL		10/26/2018		1,962		215			215		2,177	2,177			
100043552	RAVENNA	OH		08/13/2020		2,335		(158)			(158)		2,177	2,177			
100158428	LEESBURG	FL		07/10/2024		2,261		(84)			(84)		2,177	2,177			
100144346	PORUM	OK		03/07/2024		2,258		(81)			(81)		2,177	2,177			
100085999	MX	MEX		08/19/2022		2,178							2,178	2,178			
100148773	MESA	AZ		04/17/2024		2,253		(75)			(75)		2,178	2,178			
100147927	WESTON	TX		04/08/2024		2,173		5			5		2,178	2,178			
100144642	LAWRENCEVILLE	GA		03/13/2024		1,921		257			257		2,178	2,178			
100119078	SEMINOLE	FL		07/27/2023		2,443		(265)			(265)		2,178	2,178			
100109965	DETROIT	MI		06/22/2023		(9,277)		150			150		(9,127)	2,178		11,305	11,305
100091955	NEW HAVEN	CT		02/07/2023		2,585		(407)			(407)		2,178	2,178			
100139003	WEST PALM BEACH	FL		12/21/2023		446		1,732			1,732		2,178	2,178			
100132090	BORDENTOWN	NJ		10/13/2023		2,259		(81)			(81)		2,178	2,178			
100127976	WINSTON	GA		09/08/2023		2,261		(83)			(83)		2,178	2,178			
100023518	TUCSON	AZ		09/04/2018		2,409		(231)			(231)		2,178	2,178			
100139279	SAN JOSE	CA		12/28/2023		522		1,656			1,656		2,178	2,178			
100168727	FREMONT	CA		09/26/2024		2,364		(186)			(186)		2,178	2,178			
100149467	VENTNOR CITY	NJ		04/24/2024		2,214		(36)			(36)		2,178	2,178			
100025464	ALLENTOWN	PA		09/20/2018		1,821		357			357		2,178	2,178			
100144288	DALLAS	TX		03/07/2024		2,440		(261)			(261)		2,178	2,178			
100100949	CONROE	TX		04/28/2023		2,070		109			109		2,178	2,178			
100155040	CONIFER	CO		07/19/2024		2,247		(68)			(68)		2,178	2,178			
100030401	PORT ST LUCIE	FL		12/20/2018		2,271		(93)			(93)		2,179	2,179			
100031193	LIVINGSTON	CA		03/29/2019		1,582		596			596		2,179	2,179			
100064894	CASA GRANDE	AZ		07/14/2021		2,415		(237)			(237)		2,179	2,179			
100113093	ALBUQUERQUE	NM		06/29/2023		1,065		1,113			1,113		2,179	2,179			
100147263	CAPE CORAL	FL		03/28/2024		(2,708)		4,887			4,887		2,179	2,179			
100049658	DEARBORN	MI		11/20/2020		2,517		(338)			(338)		2,179	2,179			
100141273	PEMBROKE PINES	FL		01/30/2024		384		1,795			1,795		2,179	2,179			
100153614	LOS ANGELES	CA		05/31/2024		2,417		(238)			(238)		2,179	2,179			
100132327	LUTZ	FL		11/03/2023		1,218		961			961		2,179	2,179			
100159304	LAS VEGAS	NV		07/15/2024		2,206		(27)			(27)		2,179	2,179			
100142419	NAPLES	FL		02/05/2024		2,337		(158)			(158)		2,179	2,179			
100135977	LAS VEGAS	NV		11/16/2023		2,120		59			59		2,179	2,179			
100160583	WEST PALM BEACH	FL		07/19/2024		2,545		(366)			(366)		2,179	2,179			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103624	LAS VEGAS	NV		05/08/2023		2,292		(113)			(113)		2,180	2,180			
100082758	SPIJKENISSE	NLD		04/27/2022		2,249						(98)	2,151	2,180	28		28
100060782	MERRILLVILLE	IN		06/01/2021		2,166		14			14		2,180	2,180			
100154883	PHILADELPHIA	PA		07/19/2024		2,245		(65)			(65)		2,180	2,180			
100144326	OKLAHOMA CITY	OK		03/07/2024		2,532		(352)			(352)		2,180	2,180			
100127285	SAINT PETERSBURG	FL		08/30/2023		918		1,262			1,262		2,180	2,180			
100112007	STATEN ISLAND	NY		06/29/2023		944		1,236			1,236		2,180	2,180			
100102450	ALBRIGHTSVILLE	PA		06/07/2023		2,404		(226)			(226)		2,179	2,180		2	2
100049472	MIAMI	FL		11/20/2020		2,686		(506)			(506)		2,180	2,180			
100129476	GRANITE SHLS	TX		09/29/2023		2,200		(19)			(19)		2,181	2,181			
100119059	SCHILLER PARK	IL		07/27/2023		2,207		(26)			(26)		2,181	2,181			
100100403	COLD BROOK	NY		04/27/2023		1,734		447			447		2,181	2,181			
100049040	ATHOL	MA		11/20/2020		3,084		(903)			(903)		2,181	2,181			
100138285	MOSELEY	VA		12/18/2023		2,282		(101)			(101)		2,181	2,181			
100156802	ORO VALLEY	AZ		06/27/2024		2,322		(141)			(141)		2,181	2,181			
100127493	ATLANTA	GA		09/08/2023		2,203		(22)			(22)		2,181	2,181			
100133464	LAKE WORTH	FL		10/19/2023		2,259		(76)			(76)		2,183	2,181		(2)	(2)
100090958	HUDSON	MA		01/31/2023		2,518		(336)			(336)		2,181	2,181			
100137777	BEREA	KY		12/08/2023		2,191		(9)			(9)		2,181	2,181			
100026840	SHAFTER	CA		09/26/2018		1,684		498			498		2,182	2,182			
100045914	ROGERS	AR		11/25/2020		2,413		(232)			(232)		2,182	2,182			
100110529	NEWINGTON	CT		06/30/2023		2,299		(117)			(117)		2,182	2,182			
100138144	FORT MYERS	FL		12/14/2023		2,232		(50)			(50)		2,182	2,182			
100138146	FORT MYERS	FL		12/14/2023		2,236		(54)			(54)		2,182	2,182			
100150088	NORTH CHARLESTON	SC		06/14/2024		2,339		(157)			(157)		2,182	2,182			
100088111	POMPANO BEACH	FL		10/25/2022		2,318		(136)			(136)		2,182	2,182			
100128342	SAVANNAH	GA		09/14/2023		2,432		(248)			(248)		2,184	2,182		(2)	(2)
100023994	KNOXVILLE	TN		09/10/2018		2,362		(180)			(180)		2,182	2,182			
100063265	ESPERANCE	NY		07/01/2021		2,193		(11)			(11)		2,182	2,182			
100078976	PORTSMOUTH	VA		02/24/2022		2,267		(85)			(85)		2,182	2,182			
100135227	MANILA	UT		11/08/2023		2,169		13			13		2,182	2,182			
100126276	MANCHESTER	NH		08/30/2023		2,431		(248)			(248)		2,182	2,182			
100049256	ARVIN	CA		11/20/2020		2,711		(528)			(528)		2,183	2,182		(1)	(1)
100168662	SAN FRANCISCO	CA		09/25/2024		2,356		(173)			(173)		2,182	2,182			
100076017	HOUSTON	TX		01/07/2022		2,344		(161)			(161)		2,182	2,182			
100068747	LAWRENCEVILLE	GA		09/01/2021		2,247		(65)			(65)		2,182	2,182			
100119505	CHARLOTTE	NC		07/28/2023		2,368		(186)			(186)		2,183	2,183			
100079610	IRRIGON	OR		04/08/2022		2,587		(405)			(405)		2,183	2,183			
100126720	ROSEVILLE	MI		08/30/2023		2,190		(7)			(7)		2,183	2,183			
100024760	GLENDALE	AZ		09/20/2018		2,151		32			32		2,183	2,183			
100088285	HOUSTON	TX		10/17/2022		2,304		(121)			(121)		2,183	2,183			
100064769	CHAMBERSBURG	PA		07/14/2021		2,476		(293)			(293)		2,183	2,183			
100084666	ORLANDO	FL		08/02/2022		2,298		(115)			(115)		2,183	2,183			
100112368	WEST HELENA	AR		06/29/2023		1,885		298			298		2,183	2,183			
100113066	OKLAHOMA CITY	OK		06/29/2023		1,123		712			712		1,835	2,184		348	348
100136806	WATERBURY	CT		11/27/2023		2,319		(136)			(136)		2,184	2,184			
100071836	MILWAUKEE	WI		10/14/2021		2,491		(307)			(307)		2,184	2,184			
100116869	TORRANCE	CA		07/20/2023		1,857		327			327		2,184	2,184			
100167496	MILL VALLEY	CA		10/31/2024		1,697		487			487		2,184	2,184			
100136395	ROYSE CITY	TX		11/20/2023		2,060		124			124		2,184	2,184			
100137710	YAKIMA	WA		12/08/2023		2,165		19			19		2,184	2,184			

SCHEDULE B - PART 3

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100108478	KISSIMMEE	FL		05/25/2023		2,588		(403)			(403)		2,184	2,184			
100126854	SELDEN	NY		08/30/2023		2,151		34			34		2,184	2,184			
100075366	STANFORD	KY		12/01/2021		2,302		(118)			(118)		2,184	2,184			
100148845	LEHI	UT		04/17/2024		2,230		(46)			(46)		2,185	2,185			
100136370	MANCHESTER	TN		11/20/2023		2,283		(98)			(98)		2,185	2,185			
100140538	CORINTH	TX		01/19/2024		2,508		(323)			(323)		2,185	2,185			
100151321	DALLAS	GA		05/10/2024		1,797		388			388		2,185	2,185			
100062607	MACON	GA		07/01/2021		2,195		(10)			(10)		2,185	2,185			
100013924	WESTLAND	MI		05/25/2017		1,819		366			366		2,185	2,185			
100032118	RIVERSIDE	CA		03/29/2019		2,104		81			81		2,185	2,185			
100135323	GLENSIDE	PA		11/13/2023		2,194		(9)			(9)		2,185	2,185			
100143331	PORTLAND	OR		02/16/2024		2,299		(114)			(114)		2,185	2,185			
100060755	WICHITA	KS		06/01/2021		2,162		23			23		2,185	2,185			
100062492	MOUNT JULIET	TN		07/01/2021		2,247		(62)			(62)		2,186	2,186			
100080288	MAASTRICHT	NLD		02/22/2022		2,225						55	2,280	2,186	(94)		(94)
100054405	KANSAS CITY	MO		03/23/2021		3,483		(1,297)			(1,297)		2,186	2,186			
100026011	OPA LOCKA	FL		09/20/2018		1,707		480			480		2,186	2,186			
100025153	COLUMBIA	MD		09/20/2018		1,504		682			682		2,186	2,186			
100062767	LANCASTER	KY		07/01/2021		2,249		(63)			(63)		2,186	2,186			
100155913	RANCHO CORDOVA	CA		06/17/2024		2,139		45			45		2,184	2,187		2	2
100011941	DELTONA	FL		03/08/2017		1,262		924			924		2,187	2,187			
100128197	PLATTSBURG	MO		09/18/2023		2,129		58			58		2,187	2,187			
100054056	MASTIC	NY		03/23/2021		2,468		(282)			(282)		2,187	2,187			
100147665	KIMBERLY	ID		04/04/2024		2,290		(104)			(104)		2,187	2,187			
100135975	SOMERSET	NJ		11/16/2023		2,153		34			34		2,187	2,187			
100091100	SANDY SPRINGS	GA		01/31/2023		2,654		(467)			(467)		2,187	2,187			
100148587	FAWNSKIN	CA		04/12/2024		2,207		(22)			(22)		2,185	2,187		2	2
100133772	BLUE ISLAND	IL		10/20/2023		2,263		(76)			(76)		2,187	2,187			
100140685	PARK RIDGE	IL		02/08/2024		2,651		(464)			(464)		2,187	2,187			
100143184	NEW ORLEANS	LA		02/16/2024		2,364		(177)			(177)		2,187	2,187			
100047379	DURHAM	NC		11/20/2020		2,645		(458)			(458)		2,187	2,187			
100114421	HILLSBORO	ND		06/29/2023		1,052		1,136			1,136		2,187	2,187			
100132717	ODENTON	MD		11/03/2023		2,312		(124)			(124)		2,188	2,188			
100050276	XENIA	OH		11/20/2020		2,397		(208)			(208)		2,189	2,189			
100160576	LAS VEGAS	NV		07/19/2024		2,455		(267)			(267)		2,189	2,189			
100130310	BUFFALO	WY		09/28/2023		2,071		118			118		2,189	2,189			
100019593	PENSACOLA	FL		07/26/2018		2,279		(90)			(90)		2,189	2,189			
100023328	OKLAHOMA CITY	OK		08/16/2018		2,362		(173)			(173)		2,189	2,189			
100161439	NORTH MYRTLE BEACH	SC		07/29/2024		2,348		(159)			(159)		2,189	2,189			
100114984	PRINCETON	TX		07/14/2023		2,310		(121)			(121)		2,189	2,189			
100064948	FORT WORTH	TX		07/14/2021		2,399		(210)			(210)		2,189	2,189			
100142620	DULUTH	GA		02/08/2024		2,366		(176)			(176)		2,189	2,189			
100134576	PANAMA CITY BEACH	FL		10/30/2023		2,274		(85)			(85)		2,189	2,189			
100077366	DANVILLE	VA		01/03/2022		2,337		(148)			(148)		2,189	2,189			
100055483	SOUTHPORT	NC		03/23/2021		2,642		(453)			(453)		2,189	2,189			
100148842	LEHI	UT		04/17/2024		2,237		(47)			(47)		2,189	2,189			
100148844	LEHI	UT		04/17/2024		2,235		(46)			(46)		2,189	2,189			
100131817	VIRGINIA BEACH	VA		10/06/2023		2,283		(94)			(94)		2,189	2,189			
100144148	EAST PROVIDENCE	RI		03/07/2024		2,340		(150)			(150)		2,190	2,190			
100140787	EAST PATCHOGUE	NY		01/22/2024		2,440		(250)			(250)		2,190	2,190			
100110636	PHOENIX	AZ		06/30/2023		2,334		(144)			(144)		2,190	2,190			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055394	TOPEKA	KS		03/23/2021		2,837		(647)			(647)		2,190	2,190			
100151438	CEDAR PARK	TX		05/10/2024		2,173		17			17		2,190	2,190			
100081898	DEN HAAG	NLD		03/30/2022		2,237						22	2,259	2,190	(69)		(69)
100060820	FRANKFORT	KY		06/01/2021		2,169		21			21		2,190	2,190			
100135294	MADISON LAKE	MN		11/13/2023		2,221		(31)			(31)		2,191	2,190		(1)	(1)
100054903	PHOENIX	AZ		03/23/2021		2,333		(142)			(142)		2,190	2,190			
100061833	CHEEKTOWAGA	NY		07/01/2021		2,228		(67)			(67)		2,162	2,190		29	29
100163976	TORRANCE	CA		10/04/2024		2,264		(73)			(73)		2,191	2,191			
100043794	LOS BANOS	CA		08/13/2020		2,397		(206)			(206)		2,191	2,191			
100053699	CLEVELAND	OH		03/23/2021		2,093		98			98		2,191	2,191			
100143437	VALLEJO	CA		02/16/2024		2,183		8			8		2,191	2,191			
100111267	CLINTON	SC		06/29/2023		2,416		(225)			(225)		2,191	2,191			
100140488	GALVESTON	TX		01/19/2024		2,556		21			21		2,576	2,191		(385)	(385)
100054820	CLITHERALL	MN		03/23/2021		2,650		(459)			(459)		2,191	2,191			
100043042	RICHMOND	VA		05/28/2020		1,646		545			545		2,191	2,191			
100155340	MIAMI	FL		07/19/2024		2,666		(475)			(475)		2,191	2,191			
100158665	BRADENTON	FL		07/10/2024		2,243		(52)			(52)		2,191	2,191			
100168243	CANTON	GA		09/20/2024		2,335		(144)			(144)		2,191	2,191			
100055257	MIAMI	FL		03/23/2021		3,040		(849)			(849)		2,191	2,191			
100164380	SALISBURY	NC		08/21/2024		2,320		(128)			(128)		2,191	2,191			
100135405	CHARLOTTE	NC		11/13/2023		2,159		32			32		2,191	2,191			
100048620	FARMINGTON	CT		11/20/2020		2,124		68			68		2,192	2,192			
100042952	RHINEBECK	NY		05/28/2020		2,011		181			181		2,192	2,192			
100055504	ATHENS	AL		03/23/2021		3,538		(1,346)			(1,346)		2,192	2,192			
100157901	DENVER	NC		07/09/2024		1,723		469			469		2,192	2,192			
100142716	SAINT AUGUSTINE	FL		02/08/2024		2,079		113			113		2,192	2,192			
100147454	DANIA	FL		04/03/2024		2,509		(317)			(317)		2,192	2,192			
100078581	DEN HAAG	NLD		01/26/2022		2,235						40	2,275	2,192	(83)		(83)
100140588	RALEIGH	NC		01/19/2024		2,379		(186)			(186)		2,192	2,192			
100132563	CLEARWATER	FL		11/03/2023		1,938		255			255		2,193	2,193			
100031247	WINTER GARDEN	FL		03/29/2019		1,665		528			528		2,193	2,193			
100121033	RALEIGH	NC		08/30/2023		2,106		87			87		2,193	2,193			
100140038	HALETHORPE	MD		01/09/2024		2,145		48			48		2,193	2,193			
100127308	RIVERBANK	CA		08/30/2023		721		1,472			1,472		2,193	2,193			
100134638	BEDFORD	TX		10/30/2023		2,172		21			21		2,193	2,193			
100017333	LAKE ELSINORE	CA		04/26/2018		2,579		(385)			(385)		2,193	2,193			
100144184	SURPRISE	AZ		03/07/2024		2,230		(36)			(36)		2,193	2,193			
100068380	LAS VEGAS	NV		08/25/2021		2,490		(297)			(297)		2,193	2,193			
100013012	MIAMI	FL		05/25/2017		1,528		665			665		2,193	2,193			
100108068	HOUSTON	TX		05/24/2023		2,510		(316)			(316)		2,194	2,194			
100025424	LAUREL	MD		09/20/2018		1,713		481			481		2,194	2,194			
100131896	BROCKTON	MA		10/06/2023		2,253		(59)			(59)		2,194	2,194			
100135120	REDDICK	FL		11/01/2023		2,096		98			98		2,194	2,194			
100127599	GARNER	NC		09/08/2023		2,208		(15)			(15)		2,194	2,194			
100102576	NORTH PORT	FL		06/07/2023		2,243		(53)			(53)		2,190	2,194		4	4
100128005	MEMPHIS	TN		09/08/2023		2,106		88			88		2,194	2,194			
100155503	PUEBLO	CO		06/18/2024		2,522		(328)			(328)		2,194	2,194			
100140283	TAMPA	FL		01/18/2024		2,385		(191)			(191)		2,194	2,194			
100142912	FRISCO	TX		02/09/2024		2,442		(248)			(248)		2,194	2,194			
100150482	ROSEVILLE	CA		05/03/2024		2,269		(75)			(75)		2,194	2,194			
100103373	SALT LAKE CITY	UT		06/16/2023		2,521		(326)			(326)		2,194	2,194			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091165	ELY	NV		01/31/2023		1,899		296			296		2,194	2,194			
100142870	MISSOURI CITY	TX		02/09/2024		2,289		(97)			(97)		2,193	2,194		2	2
100087214	DANIA BEACH	FL		10/25/2022		1,906		288			288		2,195	2,195			
100146976	ANNA	TX		03/26/2024		2,204		(11)			(11)		2,193	2,195		2	2
100113937	FORT LAUDERDALE	FL		06/29/2023		2,266		(71)			(71)		2,195	2,195			
100148116	EL DORADO HILLS	CA		04/10/2024		2,275		(80)			(80)		2,195	2,195			
100144387	SEBRING	FL		03/07/2024		2,368		(174)			(174)		2,193	2,195		2	2
100029676	BOISE	ID		10/26/2018		2,163		32			32		2,195	2,195			
100142481	ATLANTA	GA		03/08/2024		2,558		(362)			(362)		2,195	2,195			
100151762	BUFFALO	MN		05/10/2024		2,271		(75)			(75)		2,195	2,195			
100063638	LITHONIA	GA		07/01/2021		2,220		(25)			(25)		2,195	2,195			
100050141	DAYTON	OH		11/20/2020		3,437		(1,241)			(1,241)		2,195	2,195			
100101915	PERRIS	CA		04/14/2023		2,474		(279)			(279)		2,196	2,196			
100101751	WATERBURY	CT		03/31/2023		2,333		(137)			(137)		2,196	2,196			
100133745	THE VILLAGES	FL		10/23/2023		2,170		25			25		2,196	2,196			
100025954	VERO BEACH	FL		09/20/2018		1,512		684			684		2,196	2,196			
100145996	SAN MARCOS	CA		03/19/2024		2,405		(209)			(209)		2,196	2,196			
100047717	EUGENE	OR		11/20/2020		2,435		(239)			(239)		2,196	2,196			
100090368	KANNAPOLIS	NC		02/03/2023		2,476		(280)			(280)		2,196	2,196			
100140521	MARICOPA	AZ		01/19/2024		1,997		199			199		2,196	2,196			
100115009	BARSTOW	CA		07/14/2023		2,215		(19)			(19)		2,196	2,196			
100120050	PRIOR LAKE	MN		08/11/2023		2,317		(121)			(121)		2,196	2,196			
100054474	PHILADELPHIA	PA		03/23/2021		2,653		(457)			(457)		2,196	2,196			
100141739	COLORADO SPRINGS	CO		01/30/2024		2,103		93			93		2,196	2,196			
100164255	WILMINGTON	CA		08/21/2024		2,360		(164)			(164)		2,196	2,196			
100142932	CAPE CORAL	FL		02/09/2024		2,423		(227)			(227)		2,196	2,196			
100139985	SAN ANTONIO	TX		01/09/2024		2,413		(217)			(217)		2,196	2,196			
100156382	CEDAR CREEK	TX		07/25/2024		2,481		(285)			(285)		2,197	2,197			
100012666	PUNTA GORDA	FL		05/25/2017		1,749		448			448		2,197	2,197			
100017969	PORT ORANGE	FL		05/22/2018		2,332		(135)			(135)		2,197	2,197			
100112671	CHARLESTON	SC		06/29/2023		559		1,638			1,638		2,197	2,197			
100055081	BESSEMER	AL		03/23/2021		3,282		(1,085)			(1,085)		2,197	2,197			
100150198	PALM HARBOR	FL		04/30/2024		2,347		(149)			(149)		2,197	2,197			
100116673	HOUSTON	TX		07/20/2023		1,314		883			883		2,197	2,197			
100042989	CUTLER	CA		05/28/2020		1,733		464			464		2,197	2,197			
100110168	HYPOLUXO	FL		06/30/2023		2,312		(115)			(115)		2,197	2,197			
100119997	SUMMERVILLE	SC		08/11/2023		2,384		(187)			(187)		2,197	2,197			
100028421	GLENDALE	AZ		10/26/2018		2,182		15			15		2,197	2,197			
100115373	FREEDOM	NH		07/17/2023		2,180		17			17		2,197	2,197			
100024189	SAINT JOHNS	FL		09/20/2018		2,364		(167)			(167)		2,197	2,197			
100166393	TAMPA	FL		10/24/2024		2,716		(519)			(519)		2,197	2,197			
100010953	MONTGOMERY	AL		12/23/2016		2,634		(437)			(437)		2,197	2,197			
100144485	PUNTA GORDA	FL		04/26/2024		2,313		(116)			(116)		2,197	2,197			
100077526	WOOSTER	OH		01/03/2022		2,345		(148)			(148)		2,198	2,198			
100166035	SARASOTA	FL		09/06/2024		2,761		(564)			(564)		2,198	2,198			
100114674	ANNAPOLIS	MD		06/29/2023		2,402		(204)			(204)		2,198	2,198			
100156562	VANCOUVER	WA		06/24/2024		2,263		(65)			(65)		2,198	2,198			
100156443	RANCHO PALOS VERDES	CA		06/24/2024		2,351		(153)			(153)		2,198	2,198			
100128201	SLATYFORK	WV		09/18/2023		2,111		88			88		2,198	2,198			
100013003	LAS VEGAS	NV		05/25/2017		1,830		368			368		2,198	2,198			
100148329	KYLE	TX		04/12/2024		1,836		362			362		2,198	2,198			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133789	YUKON	OK		10/20/2023		2,271		(72)			(72)		2,198	2,198			
100137678	GAINESVILLE	GA		12/08/2023		2,385		(186)			(186)		2,198	2,198			
100134740	FRISCO	TX		10/30/2023		2,625		(426)			(426)		2,198	2,198			
100112273	HOLLYWOOD	SC		06/29/2023		1,397		802			802		2,198	2,198			
100135626	JACKSONVILLE	NC		11/09/2023		2,428		(230)			(230)		2,198	2,198			
100139556	MOORHEAD	MN		12/28/2023		2,219		(21)			(21)		2,198	2,198			
100148752	GULF SHORES	AL		04/17/2024		2,370		(172)			(172)		2,198	2,198			
100143661	CARLSBAD	CA		02/22/2024		2,574		(375)			(375)		2,198	2,198			
100152836	BRIGHTON	CO		05/22/2024		2,289		(91)			(91)		2,199	2,199			
100157637	PASSAIC	NJ		06/28/2024		2,347		(148)			(148)		2,199	2,199			
100167775	JAMUL	CA		09/19/2024		2,504		(305)			(305)		2,199	2,199			
100013442	MINNEAPOLIS	MN		05/25/2017		1,999		200			200		2,199	2,199			
100100101	MANSFIELD	TX		03/28/2023		2,563		(364)			(364)		2,199	2,199			
100112869	DEARBORN HEIGHTS	MI		06/29/2023		1,973		226			226		2,199	2,199			
100135744	WESLEY CHAPEL	FL		11/10/2023		2,188		11			11		2,199	2,199			
100065082	HIXSON	TN		07/14/2021		2,358		(159)			(159)		2,199	2,199			
100018462	SAVANNAH	GA		06/27/2018		2,296		(97)			(97)		2,199	2,199			
100020341	LONGVIEW	TX		07/17/2018		2,429		(230)			(230)		2,199	2,199			
100064801	HOUSTON	TX		07/14/2021		2,475		(275)			(275)		2,199	2,199			
100138243	DAVENPORT	FL		12/14/2023		1,924		275			275		2,199	2,199			
100103058	CLINTON	CT		06/22/2023		2,294		(94)			(94)		2,200	2,200			
100088097	BOYNTON BEACH	FL		10/25/2022		2,461		(261)			(261)		2,200	2,200			
100088932	CUDJOE KEY	FL		11/15/2022		1,954		246			246		2,200	2,200			
100118686	RIVERSIDE	CT		07/25/2023		2,424		(224)			(224)		2,200	2,200			
100102897	FORT LAUDERDALE	FL		06/22/2023		2,341		(141)			(141)		2,200	2,200			
100152520	KENNESAW	GA		05/17/2024		2,176		22			22		2,198	2,200		2	2
100138865	WILMINGTON	DE		12/21/2023		2,417		(218)			(218)		2,199	2,201		1	1
100070486	COATESVILLE	PA		09/23/2021		2,564		(363)			(363)		2,201	2,201			
100029719	OVIEDO	FL		10/26/2018		2,212		(11)			(11)		2,201	2,201			
100149186	BLOOMINGTON	CA		04/22/2024		2,397		(196)			(196)		2,201	2,201			
100101656	EAST STROUDSBURG	PA		04/26/2023		2,208		(7)			(7)		2,201	2,201			
100142739	PORT ST LUCIE	FL		02/08/2024		2,346		(144)			(144)		2,202	2,202			
100139651	STOCKTON	CA		12/28/2023		2,553		(351)			(351)		2,202	2,202			
100088260	BALTIMORE	MD		10/17/2022		2,321		(119)			(119)		2,202	2,202			
100147861	WESTAMPTON	NJ		04/08/2024		2,176		26			26		2,202	2,202			
100150880	MIAMI	FL		05/08/2024		2,387		(185)			(185)		2,202	2,202			
100111392	PATERSON	NJ		06/29/2023		(16,106)		18,307			18,307		2,202	2,202			
100112679	THOROFARE	NJ		06/29/2023		681		1,521			1,521		2,202	2,202			
100077805	BAKERSFIELD	CA		12/23/2021		3,191		(989)			(989)		2,202	2,202			
100100492	PRAIRIE GROVE	AR		04/27/2023		2,048		154			154		2,202	2,202			
100147732	CREST HILL	IL		04/08/2024		2,412		(209)			(209)		2,202	2,202			
100101905	KISSIMMEE	FL		04/06/2023		2,437		(234)			(234)		2,202	2,202			
100088247	GALLOWAY	NJ		10/17/2022		2,342		(140)			(140)		2,202	2,202			
100148254	WAKE FOREST	NC		04/12/2024		2,366		(164)			(164)		2,202	2,202			
100148221	MARANA	AZ		04/12/2024		2,279		(77)			(77)		2,203	2,203			
100162975	LEANDER	TX		08/12/2024		2,228		(26)			(26)		2,203	2,203			
100012062	GALLATIN	TN		03/08/2017		1,878		325			325		2,203	2,203			
100064773	CHATTANOOGA	TN		07/14/2021		2,495		(292)			(292)		2,203	2,203			
100147118	RANDOLPH	MA		05/08/2024		2,242		(39)			(39)		2,203	2,203			
100114063	CRANSTON	RI		06/29/2023		2,074		129			129		2,203	2,203			
100119384	MESQUITE	TX		07/31/2023		2,232		(29)			(29)		2,203	2,203			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043393	PROVIDENCE	RI		08/13/2020		2,182		22			22		2,203	2,203			
100079198	LARGO	FL		02/24/2022		2,366		(163)			(163)		2,203	2,203			
100153067	AZUSA	CA		06/27/2024		2,500		(297)			(297)		2,203	2,203			
100091031	WHITTIER	CA		01/31/2023		2,233		(30)			(30)		2,203	2,203			
100061774	ABINGDON	VA		07/01/2021		2,298		(95)			(95)		2,203	2,203			
100108245	DAVENPORT	FL		05/24/2023		2,673		(470)			(470)		2,203	2,203			
100102138	JURUPA VALLEY	CA		04/14/2023		2,500		(297)			(297)		2,203	2,203			
100159590	CARSON CITY	NV		07/15/2024		2,435		(232)			(232)		2,203	2,203			
100159571	MIAMI	FL		07/15/2024		2,477		(273)			(273)		2,203	2,203			
100060889	CROSBY	TX		06/01/2021		2,184		20			20		2,204	2,204			
100149202	SOUTH GATE	CA		04/22/2024		2,590		(386)			(386)		2,204	2,204			
100062452	MOORHEAD	MN		07/01/2021		2,209		(6)			(6)		2,204	2,204			
100120326	DEERFIELD BEACH	FL		08/18/2023		2,305		(101)			(101)		2,204	2,204			
100110037	PARKVILLE	MD		06/23/2023		2,415		(211)			(211)		2,204	2,204			
100062250	FINLEYVILLE	PA		07/01/2021		2,140		64			64		2,204	2,204			
100115597	POMPANO BEACH	FL		07/19/2023		2,275		(71)			(71)		2,204	2,204			
100137322	WORCESTER	MA		12/01/2023		2,246		(42)			(42)		2,205	2,204		(1)	(1)
100054277	NORTH LIBERTY	IA		03/23/2021		2,688		(485)			(485)		2,203	2,204		1	1
100066117	KOKOMO	IN		08/02/2021		2,214		(10)			(10)		2,204	2,204			
100127254	NAVARRE	FL		08/30/2023		1,877		328			328		2,204	2,204			
100088122	PHOENIX	AZ		10/25/2022		2,147		58			58		2,204	2,204			
100163602	BROOKFIELD	IL		08/15/2024		2,313		(109)			(109)		2,204	2,204			
100130406	PORT SAINT LUCIE	FL		09/28/2023		2,231		(27)			(27)		2,204	2,204			
100102518	SAINT PETERSBURG	FL		06/07/2023		2,494		(289)			(289)		2,205	2,205			
100142763	PENDERGRASS	GA		02/08/2024		2,091		114			114		2,205	2,205			
100114486	APPLE VALLEY	CA		06/29/2023		1,885		320			320		2,205	2,205			
100101903	MIAMI	FL		04/06/2023		2,462		(258)			(258)		2,205	2,205			
100146649	LOS ANGELES	CA		03/20/2024		2,470		(265)			(265)		2,205	2,205			
100132107	LAKELAND	FL		10/13/2023		2,257		(52)			(52)		2,205	2,205			
100132108	LAKELAND	FL		10/13/2023		2,257		(52)			(52)		2,205	2,205			
100086930	PAWLEYS ISLAND	SC		10/24/2022		2,375		(170)			(170)		2,205	2,205			
100164905	CARBONDALE	PA		08/28/2024		2,279		(74)			(74)		2,205	2,205			
100142764	HUNTSVILLE	AL		02/08/2024		2,200		6			6		2,205	2,205			
100011632	CHICAGO	IL		03/08/2017		1,500		706			706		2,205	2,205			
100100275	NEW HAVEN	CT		03/24/2023		2,487		(282)			(282)		2,205	2,205			
100107818	GOLD CANYON	AZ		05/19/2023		2,395		(191)			(191)		2,203	2,206		2	2
100136644	HESPERIA	CA		11/22/2023		2,115		91			91		2,206	2,206			
100137150	CLERMONT	FL		11/28/2023		2,402		(198)			(198)		2,204	2,206		2	2
100126488	STRINGTOWN	OK		08/30/2023		2,358		(153)			(153)		2,206	2,206			
100158929	GEORGETOWN	TX		07/12/2024		2,504		(298)			(298)		2,206	2,206			
100135788	EXETER	CA		11/10/2023		2,024		182			182		2,206	2,206			
100091587	SILVER SPRING	MD		03/07/2023		2,399		(193)			(193)		2,206	2,206			
100149991	BOYNTON BEACH	FL		06/07/2024		2,324		(118)			(118)		2,206	2,206			
100157876	THONOTOSASSA	FL		07/09/2024		2,330		(124)			(124)		2,206	2,206			
100031248	MADERA	CA		03/29/2019		1,923		283			283		2,206	2,206			
100142738	ARNOLD	MD		02/08/2024		2,377		(171)			(171)		2,206	2,206			
100119197	MOHAVE VALLEY	AZ		07/31/2023		2,233		(27)			(27)		2,206	2,206			
100135333	HALETHORPE	MD		11/13/2023		2,223		(16)			(16)		2,207	2,207			
100133692	GULFPORT	FL		10/23/2023		2,258		(51)			(51)		2,207	2,207			
100055679	LATROBE	PA		03/23/2021		2,795		(588)			(588)		2,207	2,207			
100132604	WILMINGTON	DE		11/03/2023		2,267		(60)			(60)		2,207	2,207			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100165836	GRANADA HILLS	CA		08/29/2024		2,515		(308)			(308)		2,207	2,207			
100147837	ARLINGTON	VA		04/08/2024		2,371		(164)			(164)		2,207	2,207			
100067503	LEES SUMMIT	MO		09/23/2021		2,493		(286)			(286)		2,207	2,207			
100108225	CUTLER BAY	FL		05/24/2023		2,404		(197)			(197)		2,207	2,207			
100113616	BERKELEY	IL		06/29/2023		348		1,859			1,859		2,207	2,207			
100134799	HOUSTON	TX		10/30/2023		2,227		(19)			(19)		2,207	2,207			
100136521	VENTNOR CITY	NJ		11/20/2023		2,258		(51)			(51)		2,207	2,207			
100139217	SUWANEE	GA		12/28/2023		721		1,487			1,487		2,207	2,207			
100111541	PHILADELPHIA	PA		06/29/2023		2,036		172			172		2,208	2,208			
4010059000	LORAIN	OH		09/28/2023		2,373		(165)			(165)		2,208	2,208			
100080004	MINNEAPOLIS	MN		04/08/2022		2,641		(433)			(433)		2,208	2,208			
100138185	KISSIMMEE	FL		12/14/2023		2,382		(174)			(174)		2,208	2,208			
100088067	VIRGINIA BEACH	VA		10/25/2022		2,461		(253)			(253)		2,208	2,208			
100089101	FORT WORTH	TX		01/06/2023		2,406		(198)			(198)		2,208	2,208			
100164729	GUADALUPE	CA		08/23/2024		2,358		(150)			(150)		2,208	2,208			
100144029	CHARLOTTE	NC		03/07/2024		2,341		(133)			(133)		2,208	2,208			
100112294	MILWAUKEE	WI		06/29/2023		1,984		225			225		2,209	2,209			
100079038	ROCK HILL	SC		02/24/2022		2,272		(63)			(63)		2,209	2,209			
100014147	KISSIMMEE	FL		05/25/2017		1,780		429			429		2,209	2,209			
100108298	MANASSAS	VA		05/24/2023		2,481		(273)			(273)		2,209	2,209			
100166389	FALLBROOK	CA		10/24/2024		2,326		(118)			(118)		2,209	2,209			
100120499	VISALIA	CA		08/18/2023		2,420		(211)			(211)		2,209	2,209			
100146650	PALMDALE	CA		03/20/2024		2,345		(136)			(136)		2,209	2,209			
100061144	KNOXVILLE	TN		06/01/2021		2,188		21			21		2,209	2,209			
100055047	MAYSVILLE	GA		03/23/2021		2,577		(367)			(367)		2,209	2,209			
4010061173	BRIDGETON	NJ		10/27/2023		2,637		(428)			(428)		2,209	2,209			
100062691	EMPORIA	KS		07/01/2021		2,272		(63)			(63)		2,210	2,210			
100120122	MONROE	NC		08/11/2023		2,387		(178)			(178)		2,210	2,210			
100151447	HONOLULU	HI		05/10/2024		2,358		(149)			(149)		2,210	2,210			
100087932	COVINGTON	GA		10/25/2022		2,377		(168)			(168)		2,210	2,210			
100148408	HENDERSON	NV		04/12/2024		1,906		304			304		2,210	2,210			
100147962	NATCHEZ	LA		04/08/2024		2,308		(98)			(98)		2,210	2,210			
100141769	LAMBERTVILLE	NJ		01/30/2024		2,129		81			81		2,210	2,210			
100140262	CONYERS	GA		01/18/2024		2,338		(128)			(128)		2,210	2,210			
100143114	RALEIGH	NC		02/16/2024		2,322		(111)			(111)		2,210	2,210			
100029859	SPRINGFIELD	MA		12/20/2018		1,851		359			359		2,210	2,210			
100146250	SIMPSONVILLE	SC		03/19/2024		2,505		(295)			(295)		2,210	2,210			
100054629	SYLVANIA	GA		03/23/2021		3,207		(997)			(997)		2,210	2,210			
100112322	MIAMI	FL		06/29/2023		602		1,609			1,609		2,210	2,210			
100151187	MIAMI	FL		05/10/2024		2,448		(237)			(237)		2,210	2,210			
100120506	FOREST HILL	MD		08/18/2023		2,591		(381)			(381)		2,211	2,211			
100119513	PRINCETON	TX		07/28/2023		2,355		(144)			(144)		2,211	2,211			
100119500	PRINCETON	TX		07/28/2023		2,404		(193)			(193)		2,211	2,211			
100024790	PIKESVILLE	MD		09/20/2018		1,786		425			425		2,211	2,211			
100149921	SAN BERNARDINO	CA		04/29/2024		2,186		25			25		2,211	2,211			
100146075	POCONO SUMMIT	PA		03/19/2024		2,406		(195)			(195)		2,211	2,211			
100171417	PEACHTREE CITY	GA		10/16/2024		2,307		(96)			(96)		2,211	2,211			
100140715	ALBUQUERQUE	NM		02/08/2024		2,267		(56)			(56)		2,211	2,211			
100119473	ARLINGTON	TX		07/31/2023		2,329		(118)			(118)		2,211	2,211			
100067766	SANFORD	FL		09/23/2021		2,568		(357)			(357)		2,211	2,211			
100028015	EARLEVILLE	MD		10/26/2018		1,993		218			218		2,211	2,211			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151435	LYNDEN	WA		05/10/2024		2,171		40			40		2,211	2,211			
100150725	GILBERT	AZ		05/06/2024		1,732		478			478		2,210	2,212		2	2
100030816	KISSIMMEE	FL		04/09/2019		1,396		816			816		2,212	2,212			
100027867	HANOVER PARK	IL		10/26/2018		646		1,565			1,565		2,212	2,212			
100146929	CHARLOTTE	NC		03/26/2024		2,360		(150)			(150)		2,210	2,212		2	2
100113032	PALM BAY	FL		06/29/2023		864		1,348			1,348		2,212	2,212			
100140269	DURHAM	NC		01/18/2024		2,390		(178)			(178)		2,212	2,212			
100100416	PHILADELPHIA	PA		04/27/2023		1,755		457			457		2,212	2,212			
100134466	ATLANTA	GA		10/30/2023		2,466		(254)			(254)		2,212	2,212			
100050103	FRESNO	CA		11/20/2020		2,209		4			4		2,212	2,212			
100062771	PONCA CITY	OK		07/01/2021		2,211		1			1		2,212	2,212			
100155023	CONROE	TX		07/19/2024		228		1,984			1,984		2,212	2,212			
100111778	BATON ROUGE	LA		06/29/2023		936		1,276			1,276		2,213	2,213			
100155812	WESTBOROUGH	MA		06/18/2024		2,332		(120)			(120)		2,213	2,213			
100077280	CHATSWORTH	GA		01/03/2022		2,361		(149)			(149)		2,213	2,213			
100143102	ATLANTA	GA		02/16/2024		2,197		16			16		2,213	2,213			
100139658	LAS VEGAS	NV		12/28/2023		2,362		(149)			(149)		2,213	2,213			
100084688	TUCSON	AZ		08/02/2022		2,957		(744)			(744)		2,213	2,213			
403050660	YORK	PA		06/28/2024		4,022		(1,808)			(1,808)		2,213	2,213			
100154098	FOUNTAIN HILLS	AZ		07/11/2024		2,306		(93)			(93)		2,214	2,214			
100099684	KNOXVILLE	TN		04/06/2023		2,494		(281)			(281)		2,214	2,214			
100111262	ANNISTON	AL		06/29/2023		2,457		(243)			(243)		2,214	2,214			
100161097	OCALA	FL		07/24/2024		2,121		93			93		2,214	2,214			
100016415	BEREA	KY		04/05/2018		2,275		(61)			(61)		2,214	2,214			
100084610	SAINT CHARLES	MO		08/02/2022		2,357		(143)			(143)		2,214	2,214			
100013096	FORT LAUDERDALE	FL		05/25/2017		1,923		291			291		2,214	2,214			
100043465	VILLAGE OF PALMETT	FL		08/13/2020		(1,556)		3,770			3,770		2,214	2,214			
100148643	OGDEN	UT		05/15/2024		2,292		(78)			(78)		2,214	2,214			
100120026	SAINT LOUIS	MO		08/11/2023		2,252		(38)			(38)		2,214	2,214			
100114727	KISSIMMEE	FL		06/29/2023		2,196		18			18		2,214	2,214			
100090337	MARIPOSA	CA		12/22/2022		2,294		(54)			(54)		2,240	2,214		(26)	(26)
100101638	DELAND	FL		04/26/2023		2,402		(188)			(188)		2,214	2,214			
100086673	JACKSON	GA		09/30/2022		2,306		(92)			(92)		2,214	2,214			
100045265	PARKER	AZ		11/25/2020		2,580		(366)			(366)		2,214	2,214			
100151578	GEORGETOWN	SC		05/10/2024		2,436		(221)			(221)		2,215	2,215			
100155965	UNIONDALE	NY		06/18/2024		2,413		(198)			(198)		2,215	2,215			
100012982	ORLANDO	FL		05/25/2017		1,443		771			771		2,215	2,215			
100013158	FRESNO	CA		05/25/2017		1,527		687			687		2,215	2,215			
100092013	WATERBURY	CT		02/09/2023		2,347		(133)			(133)		2,215	2,215			
100136867	AUBURNDALE	FL		11/27/2023		2,332		(117)			(117)		2,215	2,215			
100155045	GLENDALE	AZ		07/19/2024		2,337		(122)			(122)		2,215	2,215			
100031093	CHICAGO	IL		03/29/2019		2,533		(318)			(318)		2,215	2,215			
100119077	THOUSAND OAKS	CA		07/27/2023		2,374		(159)			(159)		2,215	2,215			
100131716	CONCORD	NC		10/06/2023		2,054		161			161		2,215	2,215			
100158941	ROGERSVILLE	AL		07/12/2024		2,347		(131)			(131)		2,215	2,215			
100150500	JACKSONVILLE BEACH	FL		05/03/2024		2,289		(74)			(74)		2,216	2,216			
100079103	ABSECON	NJ		02/24/2022		2,236		(21)			(21)		2,216	2,216			
100091431	COLORADO SPRINGS	CO		02/22/2023		2,259		(43)			(43)		2,216	2,216			
100060542	CORPUS CHRISTI	TX		06/01/2021		2,194		22			22		2,216	2,216			
100151183	CHARLOTTE	NC		05/10/2024		2,361		(145)			(145)		2,216	2,216			
100150784	LAOTTO	IN		05/07/2024		2,350		(134)			(134)		2,216	2,216			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079785	AVONDALE	AZ		04/08/2022		2,286		(70)			(70)		2,216	2,216			
100062090	TUSCALOOSA	AL		07/01/2021		2,194		22			22		2,216	2,216			
100141121	SAN BERNARDINO	CA		01/30/2024		(2,297)		4,513			4,513		2,216	2,216			
100050037	BANNING	CA		11/20/2020		2,585		(369)			(369)		2,216	2,216			
100114408	LUTZ	FL		06/29/2023		1,303		913			913		2,216	2,216			
100028317	KEAAU	HI		10/26/2018		1,891		325			325		2,216	2,216			
100128516	MIAMI	FL		09/15/2023		2,388		(171)			(171)		2,216	2,216			
100101602	FLORIDA CITY	FL		04/26/2023		2,399		(182)			(182)		2,216	2,216			
100017034	COLUMBIA	TN		05/16/2018		2,414		(197)			(197)		2,217	2,217			
100155951	BONITA SPRINGS	FL		06/17/2024		2,413		(199)			(199)		2,214	2,217		3	3
100142642	FRESNO	CA		02/08/2024		2,300		(83)			(83)		2,217	2,217			
100164492	NORTH ABINGTON TOWNSHIP	PA		08/21/2024		2,410		(193)			(193)		2,217	2,217			
100102929	KEAAU	HI		06/22/2023		2,676		(459)			(459)		2,217	2,217			
100113471	WEST PALM BEACH	FL		06/29/2023		1,038		1,179			1,179		2,217	2,217			
100028705	BRENTWOOD	MD		10/26/2018		2,001		216			216		2,218	2,218			
100141072	BATON ROUGE	LA		02/20/2024		2,315		(97)			(97)		2,218	2,218			
100115927	AURORA	CO		07/20/2023		2,409		(191)			(191)		2,218	2,218			
100119510	CHARLOTTE	NC		07/28/2023		2,355		(137)			(137)		2,218	2,218			
100024264	CHICAGO	IL		09/20/2018		2,321		(103)			(103)		2,218	2,218			
100101640	HOLLY HILL	FL		04/26/2023		2,318		(100)			(100)		2,218	2,218			
100102655	PALMDALE	CA		06/22/2023		1,675		543			543		2,218	2,218			
100141651	MIAMI GARDENS	FL		01/30/2024		2,679		(461)			(461)		2,218	2,218			
100136118	NORTHFIELD	IL		12/18/2023		2,450		(232)			(232)		2,218	2,218			
100157698	LAKESIDE	CA		06/28/2024		2,310		(91)			(91)		2,219	2,219			
100088874	TAMPA	FL		11/15/2022		2,199		20			20		2,219	2,219			
100148323	HENDERSON	NV		04/12/2024		2,387		(169)			(169)		2,219	2,219			
100127510	FOX LAKE	IL		09/08/2023		2,355		(137)			(137)		2,219	2,219			
100133420	SAN PEDRO	CA		10/19/2023		2,391		(172)			(172)		2,219	2,219			
100055555	NEW CUMBERLAND	PA		03/23/2021		2,237		(18)			(18)		2,219	2,219			
100110882	CHICAGO	IL		06/29/2023		1,166		1,054			1,054		2,219	2,219			
100115559	LAS VEGAS	NV		07/19/2023		2,338		(119)			(119)		2,219	2,219			
100043610	SPRINGFIELD	MO		08/13/2020		6,363		(4,143)			(4,143)		2,219	2,219			
100017177	LITTLE ROCK	AR		04/26/2018		2,337		(117)			(117)		2,220	2,220			
100143692	RIVERHEAD	NY		02/22/2024		2,466		(247)			(247)		2,220	2,220			
100130435	DAVENPORT	FL		09/28/2023		2,219		1			1		2,220	2,220			
100152352	MERCED	CA		05/17/2024		1,816		404			404		2,220	2,220			
100111697	MIAMI	FL		06/29/2023		2,104		116			116		2,220	2,220			
100120821	ELOY	AZ		08/25/2023		2,582		(362)			(362)		2,220	2,220			
100043508	CLERMONT	FL		08/13/2020		2,520		(300)			(300)		2,220	2,220			
100103214	CHICAGO	IL		04/21/2023		2,392		(172)			(172)		2,220	2,220			
100146612	LOS ANGELES	CA		03/20/2024		2,304		(84)			(84)		2,220	2,220			
100055819	ESCONDIDO	CA		03/23/2021		2,463		(241)			(241)		2,222	2,220		(2)	(2)
100147090	LAS VEGAS	NV		03/28/2024		2,267		(46)			(46)		2,220	2,220			
100147493	RESEDA	CA		04/03/2024		2,602		(382)			(382)		2,220	2,220			
100129315	CENTRALIA	WA		09/25/2023		2,178		42			42		2,220	2,220			
100026304	GREENSBORO	NC		09/20/2018		1,284		937			937		2,220	2,220			
100131970	MURFREESBORO	TN		10/13/2023		2,312		(91)			(91)		2,221	2,221			
100132143	WILMINGTON	NC		10/13/2023		2,365		(145)			(145)		2,221	2,221			
100142023	DESERT HOT SPRINGS	CA		02/29/2024		2,744		(524)			(524)		2,221	2,221			
100102917	KISSIMMEE	FL		06/22/2023		2,463		(243)			(243)		2,221	2,221			
100081318	HINESVILLE	GA		03/18/2022		2,098		123			123		2,221	2,221			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141485	VICTORVILLE	CA		01/30/2024		2,499		(278)			(278)		2,221	2,221			
100012800	MINNEAPOLIS	MN		05/25/2017		2,073		148			148		2,221	2,221			
100013246	LISBON FALLS	ME		05/25/2017		2,076		145			145		2,221	2,221			
100146939	BREMERTON	WA		03/26/2024		2,248		(29)			(29)		2,219	2,221		2	2
100043109	LA HABRA	CA		05/28/2020		2,127		94			94		2,221	2,221			
4010065295	BALTIMORE	MD		01/30/2024		2,397		(176)			(176)		2,221	2,221			
100126389	CHESAPEAKE	VA		08/30/2023		2,364		(143)			(143)		2,221	2,221			
100091573	GAITHERSBURG	MD		03/07/2023		2,610		(389)			(389)		2,221	2,221			
100144088	VANCOUVER	WA		03/07/2024		2,348		(127)			(127)		2,221	2,221			
100045336	FRIANT	CA		11/25/2020		2,713		(492)			(492)		2,221	2,221			
100155055	INLET BEACH	FL		07/19/2024		2,282		(61)			(61)		2,221	2,221			
100053978	CALLICOON	NY		03/23/2021		2,237		(15)			(15)		2,222	2,222			
100055561	VINELAND	NJ		03/23/2021		2,405		(184)			(184)		2,222	2,222			
100152632	WEST PALM BEACH	FL		05/17/2024		2,140		80			80		2,220	2,222		2	2
100140980	PORT SAINT LUCIE	FL		03/28/2024		2,449		(228)			(228)		2,222	2,222			
100120569	SACRAMENTO	CA		08/18/2023		2,606		(384)			(384)		2,222	2,222			
100131606	ROCKLEDGE	FL		10/06/2023		2,237		(15)			(15)		2,222	2,222			
100142753	WALDORF	MD		02/08/2024		2,290		(69)			(69)		2,222	2,222			
100149689	DAWSONVILLE	GA		04/26/2024		2,405		(183)			(183)		2,222	2,222			
100135734	MIDLOTHIAN	VA		11/10/2023		2,303		(81)			(81)		2,222	2,222			
100138976	EWING	NJ		12/21/2023		721		1,501			1,501		2,222	2,222			
100048788	OPA LOCKA	FL		11/20/2020		2,936		(714)			(714)		2,222	2,222			
100150549	WENTZVILLE	MO		05/03/2024		2,181		41			41		2,222	2,222			
100043713	FORT WORTH	TX		08/13/2020		2,528		(306)			(306)		2,223	2,222			
100136994	KNOXVILLE	TN		11/28/2023		2,025		198			198		2,222	2,222			
100167412	VENICE	FL		09/16/2024		2,216		7			7		2,222	2,222			
100162478	GARLAND	TX		08/07/2024		2,477		(255)			(255)		2,223	2,223			
100143128	HENDERSON	NV		02/16/2024		2,343		(121)			(121)		2,223	2,223			
100148843	LEHI	UT		04/17/2024		2,268		(45)			(45)		2,223	2,223			
100132129	SHERMAN	TX		10/13/2023		2,220		3			3		2,223	2,223			
100112506	CLEVELAND	OH		06/29/2023		713		1,510			1,510		2,223	2,223			
100099910	ALBANY	OR		03/28/2023		2,587		(364)			(364)		2,223	2,223			
100023911	RICEVILLE	TN		09/10/2018		2,403		(180)			(180)		2,223	2,223			
100151257	LINCOLN	NH		05/10/2024		2,440		(217)			(217)		2,223	2,223			
100129941	WATERBURY	CT		09/27/2023		2,336		(113)			(113)		2,223	2,223			
100165347	SIMI VALLEY	CA		08/29/2024		2,518		(295)			(295)		2,223	2,223			
100131959	RICHMOND HILL	GA		10/13/2023		2,325		(102)			(102)		2,223	2,223			
100148898	BEECH MOUNTAIN	NC		04/17/2024		2,384		(161)			(161)		2,223	2,223			
100110073	RANDALLSTOWN	MD		06/23/2023		2,405		(181)			(181)		2,223	2,223			
100024438	NORTH CANTON	OH		09/20/2018		1,896		327			327		2,223	2,223			
100068261	HANOVER	PA		08/25/2021		2,520		(297)			(297)		2,223	2,223			
100068262	HANOVER	PA		08/25/2021		2,520		(297)			(297)		2,223	2,223			
100023622	PHOENIX	AZ		09/04/2018		2,709		(486)			(486)		2,223	2,223			
100144264	BLUFFTON	SC		03/07/2024		2,341		(117)			(117)		2,224	2,224			
100030187	OXON HILL	MD		12/20/2018		1,655		568			568		2,224	2,224			
100115716	HALLANDALE BEACH	FL		07/20/2023		2,422		(198)			(198)		2,224	2,224			
100127251	NORWICH	CT		08/30/2023		1,586		637			637		2,224	2,224			
100134264	MARGATE	FL		10/27/2023		2,401		(177)			(177)		2,224	2,224			
100129952	GOSHEN	NY		09/27/2023		2,343		(119)			(119)		2,224	2,224			
100023500	LAS VEGAS	NV		09/04/2018		2,491		(266)			(266)		2,224	2,224			
100078955	OKLAHOMA CITY	OK		02/24/2022		2,178		46			46		2,224	2,224			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013396	SALINAS	CA		05/25/2017		1,882		342			342		2,224	2,224			
100024712	ORO VALLEY	AZ		09/20/2018		1,717		508			508		2,224	2,224			
100053977	HOLLY SPRINGS	NC		03/23/2021		2,359		(137)			(137)		2,222	2,225		3	3
100150824	MIAMI	FL		05/08/2024		2,379		(155)			(155)		2,225	2,225			
100114614	SARASOTA	FL		06/29/2023		2,663		(438)			(438)		2,225	2,225			
100110268	RICHMOND HILL	GA		06/30/2023		2,349		(124)			(124)		2,225	2,225			
100083490	DALLAS	TX		06/06/2022		2,524		(299)			(299)		2,225	2,225			
100138871	FORSYTH	GA		12/21/2023		2,439		(215)			(215)		2,224	2,225		1	1
100045579	ROSEBUSH	MI		11/25/2020		1,983		242			242		2,225	2,225			
100057754	NAPLES	FL		06/30/2021		2,573		(348)			(348)		2,225	2,225			
100054096	PORT ORANGE	FL		03/23/2021		2,759		(534)			(534)		2,225	2,225			
100065668	ALBUQUERQUE	NM		07/28/2021		2,480		(255)			(255)		2,225	2,225			
100136165	CHELAN	WA		12/18/2023		2,334		(108)			(108)		2,225	2,225			
100108357	MASTIC BEACH	NY		05/25/2023		2,506		(280)			(280)		2,225	2,225			
100090087	HOMESTEAD	FL		01/13/2023		2,449		(223)			(223)		2,226	2,226			
100141524	SEVERANCE	CO		01/30/2024		2,031		195			195		2,226	2,226			
100142046	ELK GROVE	CA		02/29/2024		2,439		(213)			(213)		2,226	2,226			
100114992	CHICAGO	IL		07/14/2023		2,402		(176)			(176)		2,226	2,226			
100174811	SUNNY ISLES BEACH	FL		10/31/2024		2,194		31			31		2,226	2,226			
100133443	CINCINNATI	OH		10/19/2023		2,525		(299)			(299)		2,226	2,226			
100138195	EDMOND	OK		12/14/2023		2,592		(366)			(366)		2,226	2,226			
100025756	DOUGLAS	AZ		09/20/2018		1,869		357			357		2,226	2,226			
100111933	HUGO	MN		06/29/2023		878		1,348			1,348		2,226	2,226			
100109645	TOMBALL	TX		06/14/2023		2,219		7			7		2,226	2,226			
100135803	MESA	AZ		11/10/2023		2,318		(92)			(92)		2,226	2,226			
100060882	MOBILE	AL		06/01/2021		2,205		22			22		2,226	2,226			
100156737	UPLAND	CA		06/26/2024		2,628		(401)			(401)		2,226	2,226			
100055316	GENEVA	NY		03/23/2021		2,598		(371)			(371)		2,226	2,226			
100148592	FORT MYERS	FL		04/12/2024		2,402		(178)			(178)		2,225	2,227		2	2
100164045	FRISCO	TX		08/21/2024		2,787		(560)			(560)		2,227	2,227			
100055853	BLUFFTON	SC		03/23/2021		2,602		(375)			(375)		2,227	2,227			
100127258	HIALEAH	FL		08/30/2023		2,060		167			167		2,227	2,227			
100111909	SAINT PETERS	MO		06/29/2023		1,073		1,154			1,154		2,227	2,227			
100140900	PHOENIX	AZ		02/26/2024		2,591		(364)			(364)		2,227	2,227			
100149961	WELLINGTON	FL		06/07/2024		2,556		(328)			(328)		2,227	2,227			
100159584	RIALTO	CA		07/15/2024		2,383		(155)			(155)		2,227	2,227			
100050241	CHICOPEE	MA		11/20/2020		2,975		(747)			(747)		2,228	2,228			
100141036	MANSFIELD	TX		02/20/2024		2,716		(488)			(488)		2,228	2,228			
100053733	ROMEOVILLE	IL		03/23/2021		2,264		(36)			(36)		2,228	2,228			
100108185	CAVE CREEK	AZ		05/24/2023		2,105		123			123		2,228	2,228			
100060917	HARLINGEN	TX		06/01/2021		2,206		22			22		2,228	2,228			
100101978	ALBUQUERQUE	NM		04/14/2023		2,386		(158)			(158)		2,228	2,228			
100071791	PITTSBURGH	PA		10/14/2021		2,494		(266)			(266)		2,228	2,228			
100030662	LAKELAND	FL		04/09/2019		1,362		867			867		2,228	2,228			
100115989	RICHMOND	VA		07/20/2023		2,286		(57)			(57)		2,228	2,228			
100131768	SUMMERTOWN	TN		10/06/2023		2,008		220			220		2,228	2,228			
100162674	SARATOGA SPRINGS	UT		08/12/2024		2,128		100			100		2,228	2,228			
100149166	WEATHERFORD	TX		04/22/2024		2,850		(622)			(622)		2,228	2,228			
100148044	LAWRENCEVILLE	GA		04/10/2024		2,189		39			39		2,228	2,228			
100143234	FORT WORTH	TX		02/16/2024		2,124		104			104		2,228	2,228			
100029487	LAFAYETTE	TN		10/26/2018		2,164		64			64		2,229	2,229			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055538	JASPER	GA		03/23/2021		2,620		(391)			(391)		2,229	2,229			
100064906	COLUMBIA	SC		07/14/2021		2,469		(240)			(240)		2,229	2,229			
100146542	MASCOTTE	FL		03/19/2024		2,491		(262)			(262)		2,229	2,229			
100140595	BAKERSFIELD	CA		01/19/2024		2,655		(427)			(427)		2,229	2,229			
100024333	WOODSTOCK	IL		09/20/2018		2,355		(127)			(127)		2,229	2,229			
100063472	FERNANDINA BEACH	FL		07/01/2021		2,356		(127)			(127)		2,229	2,229			
100054140	TUCSON	AZ		03/23/2021		2,766		(537)			(537)		2,229	2,229			
100153330	COLUMBIA FALLS	MT		05/30/2024		2,266		(37)			(37)		2,229	2,229			
100135511	HOLLY SPRINGS	NC		11/13/2023		2,253		(24)			(24)		2,229	2,229			
100149179	LAS VEGAS	NV		04/22/2024		2,176		53			53		2,229	2,229			
100054182	BRIDGEPORT	CT		03/23/2021		1,958		272			272		2,229	2,229			
100138319	PETERBOROUGH	NH		12/18/2023		2,965		(736)			(736)		2,230	2,230			
100150213	SARASOTA	FL		04/30/2024		2,527		(297)			(297)		2,230	2,230			
100120724	KATY	TX		08/25/2023		2,167		62			62		2,230	2,230			
100065087	MILWAUKEE	WI		07/14/2021		2,388		(158)			(158)		2,230	2,230			
100050261	ATLANTA	GA		11/20/2020		2,672		(442)			(442)		2,230	2,230			
100077891	TILBURG	NLD		12/29/2021		2,270						61	2,331	2,230	(101)		(101)
100137211	KISSIMMEE	FL		11/28/2023		2,151		79			79		2,230	2,230			
100074063	VENTANAS DEL MAR	MEX		11/05/2021		2,230							2,230	2,230			
100141658	MESA	AZ		01/30/2024		2,333		(103)			(103)		2,230	2,230			
100144223	ELGIN	TX		03/07/2024		1,935		295			295		2,230	2,230			
100087514	SALEM	WV		10/25/2022		2,025		205			205		2,230	2,230			
100135860	CLERMONT	GA		11/13/2023		2,367		(136)			(136)		2,230	2,230			
100082042	DEN HAAG	NLD		03/30/2022		2,277						23	2,300	2,230	(70)		(70)
100134024	LIBERTY	NY		10/25/2023		154		2,076			2,076		2,230	2,230			
100141750	LYNWOOD	CA		01/30/2024		2,489		(259)			(259)		2,230	2,230			
100013228	CLEVELAND	OH		05/25/2017		1,970		260			260		2,230	2,230			
100099656	HESPERIA	CA		04/06/2023		2,342		(111)			(111)		2,230	2,230			
100154660	ONTARIO	CA		07/19/2024		2,410		(179)			(179)		2,230	2,230			
100136945	LAKE HARMONY	PA		11/28/2023		2,260		(29)			(29)		2,231	2,231			
100068410	CRUM LYNNE	PA		08/25/2021		2,315		(84)			(84)		2,231	2,231			
100066720	SEWELL	NJ		08/02/2021		2,264		(33)			(33)		2,231	2,231			
100076202	LONGVIEW	TX		01/07/2022		2,318		(87)			(87)		2,231	2,231			
100119004	VALRICO	FL		07/27/2023		2,690		(458)			(458)		2,231	2,231			
100154907	JACKSONVILLE	FL		07/19/2024		2,512		(280)			(280)		2,231	2,231			
4010068564	HAMMOND	IN		04/29/2024		2,409		(177)			(177)		2,231	2,231			
100110274	NOTTINGHAM	PA		06/30/2023		2,270		(39)			(39)		2,230	2,231		1	1
100142733	OCEAN CITY	MD		02/08/2024		2,360		(128)			(128)		2,232	2,232			
100154640	SPRING VALLEY	NY		07/19/2024		2,322		(90)			(90)		2,232	2,232			
100101745	TRENTON	NJ		03/31/2023		2,480		(248)			(248)		2,232	2,232			
100045360	KELLYTON	AL		11/25/2020		907		1,325			1,325		2,232	2,232			
100086946	TAMPA	FL		10/24/2022		2,710		(478)			(478)		2,232	2,232			
100025769	YORK	SC		09/20/2018		1,998		234			234		2,232	2,232			
100138442	LINCOLN	RI		12/19/2023		2,388		(155)			(155)		2,232	2,232			
100012859	ELK GROVE	CA		05/25/2017		2,731		(499)			(499)		2,232	2,232			
100011590	ERWIN	TN		03/08/2017		799		1,433			1,433		2,233	2,233			
100113776	MACOMB	MI		06/29/2023		797		1,437			1,437		2,233	2,233			
100144042	MCKINNEY	TX		03/07/2024		2,239		(6)			(6)		2,233	2,233			
100025958	GLENVIEW	IL		09/20/2018		212		2,021			2,021		2,233	2,233			
100102619	SPOKANE VALLEY	WA		06/22/2023		1,602		631			631		2,233	2,233			
100149964	TARPON SPRINGS	FL		06/07/2024		2,223		10			10		2,233	2,233			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152669	LEHI	UT		05/17/2024		2,225		6			6		2,231	2,233		2	2
100119496	LAWRENCEVILLE	GA		07/28/2023		2,507		(273)			(273)		2,233	2,233			
100067545	FORT MYERS	FL		09/23/2021		2,442		(208)			(208)		2,234	2,234			
100103717	BLUFFTON	SC		05/08/2023		2,410		(176)			(176)		2,234	2,234			
100154349	TULUM	MEX		06/12/2024		2,234							2,234	2,234			
100148894	ORLANDO	FL		04/17/2024		2,451		(217)			(217)		2,234	2,234			
100084682	JACKSONVILLE	FL		08/02/2022		2,500		(266)			(266)		2,234	2,234			
100144230	TUCSON	AZ		03/07/2024		2,069		165			165		2,234	2,234			
100031673	PALMDALE	CA		03/29/2019		1,789		445			445		2,234	2,234			
100132443	LAKE PLACID	NY		11/03/2023		1,713		521			521		2,234	2,234			
100156685	FRESNO	CA		06/24/2024		2,324		(89)			(89)		2,234	2,234			
100148065	ONTARIO	CA		04/10/2024		2,469		(234)			(234)		2,234	2,234			
100135552	WOODSTOCK	GA		11/13/2023		2,303		(69)			(69)		2,234	2,234			
100114573	MANOR	TX		06/29/2023		2,874		(640)			(640)		2,234	2,234			
100152388	YUKON	OK		05/17/2024		2,358		(124)			(124)		2,234	2,234			
100011873	GASTONIA	NC		03/08/2017		2,049		186			186		2,235	2,235			
100127588	LAWRENCEVILLE	GA		09/08/2023		2,358		(123)			(123)		2,235	2,235			
100157910	SURFSIDE BEACH	SC		07/09/2024		2,344		(109)			(109)		2,235	2,235			
100136481	NEWBERRY	FL		11/20/2023		2,188		47			47		2,235	2,235			
100128096	LOUISVILLE	KY		09/08/2023		2,038		197			197		2,235	2,235			
100013421	ANDERSON	CA		05/25/2017		2,258		(23)			(23)		2,235	2,235			
100065463	ATHENS	GA		07/28/2021		2,308		(73)			(73)		2,235	2,235			
100114064	DENTON	TX		06/29/2023		1,047		1,188			1,188		2,235	2,235			
100065989	MACEDONIA	OH		08/02/2021		2,233		2			2		2,235	2,235			
100139664	MIDDLEBORO	MA		12/28/2023		2,120		116			116		2,235	2,235			
100043945	CHINA GROVE	NC		08/19/2020		2,625		(389)			(389)		2,236	2,236			
100140258	TAMPA	FL		01/18/2024		2,300		(65)			(65)		2,236	2,236			
100012955	PRINCETON	MN		05/25/2017		1,995		241			241		2,236	2,236			
100142416	MANVEL	TX		02/05/2024		2,473		(237)			(237)		2,236	2,236			
100024468	BREWSTER	NY		09/20/2018		1,646		590			590		2,236	2,236			
100081428	CITRUS HEIGHTS	CA		03/18/2022		2,125		111			111		2,236	2,236			
100146907	MURFREESBORO	TN		03/26/2024		2,585		(149)			(149)		2,437	2,236		(201)	(201)
100133336	KISSIMMEE	FL		11/29/2023		2,095		141			141		2,236	2,236			
100020225	CAPE CORAL	FL		07/17/2018		2,435		(199)			(199)		2,236	2,236			
100138922	HOUSTON	TX		12/21/2023		2,429		(194)			(194)		2,235	2,236		1	1
100079773	NORTH MYRTLE BEACH	SC		04/08/2022		2,449		(212)			(212)		2,236	2,236			
100117509	PALMDALE	CA		07/20/2023		1,764		473			473		2,236	2,236			
100083665	PHOENIX	AZ		06/23/2022		2,450		(213)			(213)		2,237	2,237			
100154944	SPRINGVILLE	UT		07/19/2024		2,574		(337)			(337)		2,237	2,237			
100130375	OCALA	FL		09/28/2023		2,410		(173)			(173)		2,237	2,237			
100088069	KILLEEN	TX		10/25/2022		2,479		(242)			(242)		2,237	2,237			
100146877	FRISCO	TX		03/26/2024		2,272		(37)			(37)		2,235	2,237		2	2
100137238	HOWELL	NJ		11/29/2023		2,504		(267)			(267)		2,237	2,237			
100000267	OVIEDO	FL		09/27/2016		1,473		763			763		2,237	2,237			
100137195	AVON LAKE	OH		11/28/2023		2,564		(327)			(327)		2,237	2,237			
100137857	ELKINS PARK	PA		12/08/2023		2,476		(239)			(239)		2,237	2,237			
4010075336	LUFKIN	TX		07/26/2024		2,409		(172)			(172)		2,237	2,237			
100019846	VISALIA	CA		07/30/2018		2,451		(213)			(213)		2,237	2,237			
100143144	BLUFF DALE	TX		02/16/2024		2,454		(217)			(217)		2,237	2,237			
100112836	CAROL STREAM	IL		06/29/2023		685		1,553			1,553		2,238	2,238			
100144373	BONITA SPRINGS	FL		03/07/2024		2,380		(142)			(142)		2,238	2,238			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012046	NORTH MIAMI	FL		03/08/2017		1,983		255			255		2,238	2,238			
100131613	SCRANTON	PA		10/06/2023		2,220		18			18		2,238	2,238			
100030410	PHOENIX	AZ		12/20/2018		1,249		988			988		2,238	2,238			
100115378	MANCHESTER	PA		07/17/2023		2,403		(166)			(166)		2,238	2,238			
100066572	WARR ACRES	OK		08/02/2021		2,295		(57)			(57)		2,238	2,238			
100111336	KANNAPOLIS	NC		06/29/2023		2,310		(72)			(72)		2,238	2,238			
100130281	SAN JACINTO	CA		09/28/2023		2,352		(112)			(112)		2,241	2,238		(3)	(3)
100142705	WINCHESTER	VA		02/08/2024		2,196		42			42		2,238	2,238			
100155896	ALLEN	TX		06/17/2024		2,230		5			5		2,235	2,238		3	3
100151665	KNOXVILLE	TN		05/10/2024		2,326		(88)			(88)		2,238	2,238			
100154070	LOS ANGELES	CA		06/06/2024		2,366		(128)			(128)		2,238	2,238			
100148383	BROWNSBURG	IN		04/12/2024		2,317		(79)			(79)		2,238	2,238			
100067562	STEPHENVILLE	TX		09/23/2021		2,565		(327)			(327)		2,238	2,238			
100057694	PHOENIX	AZ		06/30/2021		2,422		(183)			(183)		2,238	2,238			
100079057	IMPERIAL	MO		02/24/2022		2,340		(101)			(101)		2,239	2,239			
100165910	RIVERSIDE	CA		09/06/2024		2,332		(93)			(93)		2,239	2,239			
100103568	CLINTON	CT		05/08/2023		2,402		(164)			(164)		2,239	2,239			
100144383	OCEAN VIEW	DE		03/07/2024		2,400		(162)			(162)		2,237	2,239		2	2
100099699	HESPERIA	CA		02/28/2023		2,410		(170)			(170)		2,240	2,240			
100132704	NORFOLK	VA		11/03/2023		2,156		84			84		2,240	2,240			
100084314	SPIJKENISSE	NLD		06/30/2022		2,315						(118)	2,197	2,240		43	43
100135379	SCARBOROUGH	ME		11/13/2023		2,251		(11)			(11)		2,240	2,240			
100129692	GREENSBORO	NC		09/29/2023		2,377		(137)			(137)		2,240	2,240			
100060585	MUSKOGEE	OK		06/01/2021		2,217		23			23		2,240	2,240			
100047908	WEST PALM BEACH	FL		11/20/2020		2,993		(752)			(752)		2,240	2,240			
100134699	APPLE VALLEY	CA		10/30/2023		2,259		(19)			(19)		2,240	2,240			
100136264	KISSIMMEE	FL		11/20/2023		2,194		47			47		2,240	2,240			
100137041	FUQUAY VARINA	NC		11/28/2023		2,216		25			25		2,240	2,240			
100049525	PLAINFIELD	IL		11/20/2020		2,646		(405)			(405)		2,241	2,241			
100139533	HOUSTON	TX		12/28/2023		2,653		(412)			(412)		2,241	2,241			
100152271	TUCSON	AZ		05/17/2024		2,320		(79)			(79)		2,241	2,241			
100065321	HIALEAH	FL		07/28/2021		2,529		(289)			(289)		2,241	2,241			
100011913	DALLAS	TX		03/08/2017		1,244		997			997		2,241	2,241			
100159193	HIAWASSEE	GA		07/15/2024		2,549		(308)			(308)		2,241	2,241			
100164542	ASHLAND	MA		08/21/2024		2,420		(179)			(179)		2,241	2,241			
100077419	HASTINGS	NE		01/03/2022		2,306		(64)			(64)		2,241	2,241			
100020132	HARRISVILLE	UT		07/17/2018		2,447		(205)			(205)		2,241	2,241			
100147050	MOAB	UT		03/27/2024		2,280		(39)			(39)		2,241	2,241			
100064882	NORTH LAS VEGAS	NV		07/14/2021		2,487		(246)			(246)		2,241	2,241			
100064747	REX	GA		07/14/2021		2,548		(306)			(306)		2,241	2,241			
100045725	DILLON	SC		11/25/2020		1,562		680			680		2,242	2,242			
100141065	RIDGECREST	CA		02/20/2024		2,492		(251)			(251)		2,242	2,242			
100062010	BARTLETT	TN		07/01/2021		2,335		(93)			(93)		2,242	2,242			
100050190	LITTLE ROCK	AR		11/20/2020		2,998		(757)			(757)		2,242	2,242			
100157683	RIVIERA BEACH	FL		06/28/2024		2,556		(314)			(314)		2,242	2,242			
100060612	RALEIGH	NC		06/01/2021		2,223		19			19		2,242	2,242			
100100928	HOUSTON	TX		04/28/2023		2,433		(191)			(191)		2,242	2,242			
100103274	KILLEEN	TX		04/27/2023		2,716		(474)			(474)		2,242	2,242			
100144617	OCEAN CITY	MD		03/13/2024		2,318		(76)			(76)		2,242	2,242			
100144619	OCEAN CITY	MD		03/13/2024		2,318		(76)			(76)		2,242	2,242			
100061485	BAKERSFIELD	CA		06/01/2021		2,213		30			30		2,242	2,242			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144093	FREDERICK	MD		03/07/2024		2,442		(199)			(199)		2,242	2,242			
100138391	GUTTENBERG	NJ		12/18/2023		2,466		(224)			(224)		2,243	2,243			
100024066	PACE	FL		09/10/2018		2,460		(217)			(217)		2,243	2,243			
100137573	ROUND ROCK	TX		12/08/2023		2,303		(60)			(60)		2,243	2,243			
100159396	CHANDLER	AZ		07/15/2024		1,917		326			326		2,243	2,243			
100137321	CONWAY	AR		12/01/2023		2,461		(218)			(218)		2,243	2,243			
100067603	WEST WARWICK	RI		09/23/2021		2,524		(281)			(281)		2,243	2,243			
100136646	WEST MELBOURNE	FL		11/22/2023		2,287		(44)			(44)		2,243	2,243			
100126987	LAWRENCEVILLE	GA		08/30/2023		1,594		649			649		2,243	2,243			
100162563	SAN ANTONIO	TX		08/12/2024		2,240		4			4		2,243	2,243			
100070508	PLYMOUTH	WI		09/23/2021		2,556		(313)			(313)		2,244	2,244			
100140304	LAS VEGAS	NV		01/18/2024		2,392		(149)			(149)		2,244	2,244			
100054306	PIKESVILLE	MD		03/23/2021		2,867		(623)			(623)		2,244	2,244			
100137345	FRESNO	CA		12/01/2023		2,395		(151)			(151)		2,244	2,244			
100115997	ROCKWALL	TX		07/20/2023		2,363		(119)			(119)		2,244	2,244			
100134686	COMPTON	CA		10/30/2023		2,299		(55)			(55)		2,244	2,244			
100144362	SPRINGFIELD	MA		03/07/2024		2,393		(151)			(151)		2,242	2,244		2	2
100128025	LEMOORE	CA		09/08/2023		2,048		196			196		2,244	2,244			
100143620	NANUET	NY		02/21/2024		2,474		(230)			(230)		2,244	2,244			
100048350	MIDDLEVILLE	MI		11/20/2020		2,701		(457)			(457)		2,244	2,244			
100139055	MIAMI	FL		12/28/2023		2,241		4			4		2,244	2,244			
100144197	GREENSBORO	NC		03/07/2024		2,044		200			200		2,244	2,244			
100144429	NEW BEDFORD	MA		03/07/2024		2,466		(224)			(224)		2,242	2,244		2	2
100148784	LITTLE ELM	TX		04/17/2024		2,610		(365)			(365)		2,244	2,244			
100014054	YUMA	AZ		05/25/2017		1,959		286			286		2,244	2,244			
100045267	FERNLEY	NV		11/25/2020		2,407		(158)			(158)		2,248	2,245		(4)	(4)
100155923	HARRAH	OK		06/17/2024		2,336		(92)			(92)		2,245	2,245			
100143567	CHICAGO	IL		02/21/2024		2,393		(148)			(148)		2,245	2,245			
100100823	PASADENA	MD		04/28/2023		1,953		292			292		2,245	2,245			
100159311	CAPE MAY	NJ		07/15/2024		2,553		(309)			(309)		2,245	2,245			
100046882	COLUMBUS	OH		11/20/2020		3,341		(1,096)			(1,096)		2,245	2,245			
100144158	NEWTOWN	PA		03/07/2024		2,275		(30)			(30)		2,245	2,245			
100028548	WOODBURY	MN		10/26/2018		1,792		453			453		2,245	2,245			
100142790	MURFREESBORO	TN		02/08/2024		2,380		(135)			(135)		2,245	2,245			
100156149	EVERGREEN	CO		07/25/2024		2,406		(161)			(161)		2,245	2,245			
100135792	GREENVILLE	SC		11/10/2023		2,113		132			132		2,245	2,245			
100139007	NILES	OH		12/21/2023		1,318		927			927		2,245	2,245			
100025969	LILBURN	GA		09/20/2018		2,035		210			210		2,245	2,245			
100113614	OXFORD	GA		06/29/2023		802		1,444			1,444		2,245	2,245			
100118757	CAPE CANAVERAL	FL		07/25/2023		2,266		(21)			(21)		2,245	2,245			
100115491	LAKE SAINT LOUIS	MO		07/17/2023		2,249		(4)			(4)		2,245	2,245			
100061831	VESTAL	NY		07/01/2021		2,317		(71)			(71)		2,245	2,245			
100091695	SHAVER LAKE	CA		03/24/2023		2,523		(278)			(278)		2,245	2,245			
100130007	GOSHEN	NY		09/27/2023		2,408		(162)			(162)		2,246	2,246			
100136199	TOMS RIVER	NJ		11/20/2023		2,203		42			42		2,246	2,246			
100135217	PARIS	ID		11/08/2023		2,261		(15)			(15)		2,246	2,246			
100102726	PALATINE	IL		06/22/2023		2,806		(560)			(560)		2,246	2,246			
100012537	MIAMI	FL		04/28/2017		1,175		1,071			1,071		2,246	2,246			
100120449	FORT LAUDERDALE	FL		08/18/2023		2,289		(43)			(43)		2,246	2,246			
100120666	EDGEWATER	FL		08/24/2023		2,354		(108)			(108)		2,247	2,246		(1)	(1)
100080964	THOMASTON	GA		03/18/2022		2,221		26			26		2,246	2,246			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054700	DAYTON	OH		03/23/2021		3,064		(818)			(818)		2,246	2,246			
100154548	SANDY	UT		06/14/2024		2,301		(55)			(55)		2,246	2,246			
100119406	DENVER	CO		07/31/2023		2,320		(73)			(73)		2,247	2,247			
100138930	NEW CASTLE	PA		12/21/2023		2,592		(345)			(345)		2,247	2,247			
100053552	VASS	NC		03/23/2021		2,844		(597)			(597)		2,247	2,247			
100137503	IRVING	TX		01/11/2024		2,666		(419)			(419)		2,247	2,247			
100024451	TROY	OH		09/20/2018		2,287		(40)			(40)		2,247	2,247			
100102546	RICHARDSON	TX		06/07/2023		2,881		(634)			(634)		2,247	2,247			
100148357	ROSEMOUNT	MN		04/12/2024		1,934		313			313		2,247	2,247			
100048517	HIGHTSTOWN	NJ		11/20/2020		2,645		(398)			(398)		2,247	2,247		1	1
100137958	WEST PALM BEACH	FL		12/13/2023		2,143		105			105		2,248	2,248			
100024030	PHOENIX	AZ		09/10/2018		2,433		(186)			(186)		2,248	2,248			
100030783	CATHEDRAL CITY	CA		04/09/2019		372		1,876			1,876		2,248	2,248			
100043255	ELGIN	TX		08/13/2020		2,675		(427)			(427)		2,248	2,248			
100118829	FRESNO	CA		08/30/2023		2,401		(153)			(153)		2,248	2,248			
100169668	PISCATAWAY	NJ		09/30/2024		2,362		(114)			(114)		2,248	2,248			
100134802	ORLANDO	FL		10/30/2023		2,440		(192)			(192)		2,248	2,248			
100023524	HENDERSONVILLE	NC		09/04/2018		2,459		(211)			(211)		2,248	2,248			
100136325	SUGARLOAF	CA		11/20/2023		2,248		1			1		2,248	2,248			
100102547	SARASOTA	FL		06/07/2023		2,050		198			198		2,248	2,248			
100117029	GRAND RAPIDS	MI		07/20/2023		1,717		531			531		2,248	2,248			
100135949	MORENO VALLEY	CA		11/15/2023		2,523		(274)			(274)		2,249	2,249			
100148901	LAKELAND	FL		04/17/2024		2,375		(126)			(126)		2,249	2,249			
100011708	FORKED RIVER	NJ		03/08/2017		1,078		1,171			1,171		2,249	2,249			
100112854	ROCK RAPIDS	IA		06/29/2023		2,144		105			105		2,249	2,249			
100140344	MCKINNEY	TX		01/18/2024		2,406		(157)			(157)		2,249	2,249			
100118074	LAKE WORTH	FL		07/20/2023		2,161		88			88		2,249	2,249			
100115096	PHILADELPHIA	PA		07/14/2023		2,347		(98)			(98)		2,249	2,249			
100133943	HARTFORD	CT		10/25/2023		2,379		(130)			(130)		2,249	2,249			
100117883	TAMARAC	FL		07/20/2023		2,288		(39)			(39)		2,249	2,249			
100107850	TAMPA	FL		05/23/2023		2,486		(232)			(232)		2,254	2,249		(5)	(5)
100149398	CHARLOTTE	NC		04/24/2024		2,289		(39)			(39)		2,249	2,249			
100012923	CONCORD	CA		05/25/2017		1,604		646			646		2,249	2,249			
100142588	SARASOTA	FL		02/08/2024		2,452		(203)			(203)		2,249	2,249			
100137220	BONITA SPRINGS	FL		11/29/2023		2,513		(264)			(264)		2,249	2,249			
100064705	ELKHART	IN		07/14/2021		2,525		(276)			(276)		2,249	2,249			
100144397	SAN ANTONIO	TX		03/07/2024		2,342		(94)			(94)		2,248	2,249		2	2
100044366	LAYTON	UT		11/19/2020		2,522		(273)			(273)		2,250	2,250			
100081625	CORAL SPRINGS	FL		03/24/2022		2,451		(202)			(202)		2,250	2,250			
100062837	PORTSMOUTH	VA		07/01/2021		2,324		(75)			(75)		2,250	2,250			
100062925	SAINT LOUIS	MO		07/01/2021		2,314		(65)			(65)		2,250	2,250			
100029435	HAYDEN	ID		10/26/2018		2,070		181			181		2,250	2,250			
100142506	MANOR	TX		02/08/2024		2,362		(111)			(111)		2,251	2,251			
100081312	FULLERTON	CA		03/18/2022		2,177		74			74		2,251	2,251			
100119327	CRESTONE	CO		07/31/2023		2,208		43			43		2,251	2,251			
100142702	FORT WORTH	TX		02/08/2024		2,260		(9)			(9)		2,251	2,251			
100137234	CANDLER	NC		11/29/2023		2,368		(117)			(117)		2,251	2,251			
100137189	BEAR	DE		11/28/2023		2,512		(260)			(260)		2,251	2,251			
100152990	SAN ANTONIO	TX		06/27/2024		2,390		(139)			(139)		2,251	2,251			
100049302	MOORESVILLE	NC		11/20/2020		2,599		(347)			(347)		2,251	2,251			
100020006	TUCSON	AZ		07/30/2018		2,454		(202)			(202)		2,251	2,251			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077423	CLAY	NY		01/03/2022		2,284		(33)			(33)		2,252	2,252			
100079041	SAINT PETERS	MO		02/24/2022		2,366		(115)			(115)		2,252	2,252			
100067804	SPRINGFIELD	MA		09/23/2021		2,589		(337)			(337)		2,252	2,252			
100100126	MIAMI	FL		03/28/2023		2,358		(106)			(106)		2,252	2,252			
100066509	GODFREY	IL		08/02/2021		2,283		(32)			(32)		2,252	2,252			
100054468	PHILADELPHIA	PA		03/23/2021		4,024		(1,772)			(1,772)		2,252	2,252			
100043835	BERKELEY TOWNSHIP	NJ		08/19/2020		2,776		(524)			(524)		2,252	2,252			
100151832	TAMPA	FL		05/10/2024		2,427		(175)			(175)		2,252	2,252			
100132009	BIGELOW	AR		10/13/2023		2,266		(14)			(14)		2,252	2,252			
100143710	MIAMI	FL		02/23/2024		2,377		(124)			(124)		2,252	2,252			
100043755	SUWANEE	GA		08/13/2020		1,752		500			500		2,252	2,252			
100087244	LAS VEGAS	NV		10/25/2022		1,769		483			483		2,252	2,252			
100130455	STOCKTON	CA		09/28/2023		2,223		30			30		2,252	2,252			
100130440	STUART	FL		09/28/2023		2,676		(424)			(424)		2,253	2,253			
100032011	TAMPA	FL		03/29/2019		2,138		115			115		2,253	2,253			
100031567	SACRAMENTO	CA		03/29/2019		2,234		19			19		2,253	2,253			
100075334	LITHONIA	GA		12/01/2021		2,347		(94)			(94)		2,253	2,253			
100099800	NEW HAVEN	CT		02/28/2023		2,376		(124)			(124)		2,253	2,253			
100152820	PINEHURST	TX		05/22/2024		2,599		(346)			(346)		2,253	2,253			
100128523	GRANTS PASS	OR		09/15/2023		2,315		(62)			(62)		2,253	2,253			
100064487	GREEN BAY	WI		07/01/2021		2,078		175			175		2,253	2,253			
100113585	FLORENCE	AZ		06/29/2023		703		1,550			1,550		2,253	2,253			
100149345	FARMINGTON	AR		04/24/2024		2,080		174			174		2,253	2,253			
100148425	WEST RICHLAND	WA		04/12/2024		1,987		266			266		2,253	2,253			
100146063	MORAGA	CA		03/19/2024		2,407		(153)			(153)		2,253	2,253			
100101927	BEAR LAKE	MI		04/14/2023		2,445		(192)			(192)		2,253	2,253			
100133456	LEANDER	TX		10/19/2023		2,531		(278)			(278)		2,253	2,253			
100091346	CABO SAN LUCAS	MEX		01/17/2023		2,253							2,253	2,253			
100129320	PRINCETON	TX		09/25/2023		2,483		(229)			(229)		2,254	2,254			
100159636	SANTA ROSA BEACH	FL		08/23/2024		2,491		(237)			(237)		2,254	2,254			
100078969	PARK FOREST	IL		02/24/2022		2,336		(82)			(82)		2,254	2,254			
100140270	NAPERVILLE	IL		01/18/2024		2,331		(76)			(76)		2,254	2,254			
100084851	MOUNT DORA	FL		08/02/2022		2,208		47			47		2,254	2,254			
100099608	SANFORD	FL		04/06/2023		2,620		(366)			(366)		2,254	2,254			
100114287	SPRINGFIELD	MO		06/29/2023		2,341		(87)			(87)		2,254	2,254			
100159222	EVERETT	MA		07/15/2024		2,346		(92)			(92)		2,254	2,254			
100071610	EL PASO	TX		10/14/2021		2,528		(273)			(273)		2,255	2,255			
100159296	CORONA	CA		07/15/2024		2,485		(230)			(230)		2,255	2,255			
100132102	FORT MYERS	FL		10/13/2023		2,323		(68)			(68)		2,255	2,255			
100129685	WARREN	OH		09/29/2023		2,385		(131)			(131)		2,255	2,255			
100136887	LEESBURG	FL		11/27/2023		1,950		304			304		2,255	2,255			
100135729	DORAL	FL		11/10/2023		2,316		(61)			(61)		2,255	2,255			
100137721	BAYTOWN	TX		12/08/2023		2,211		45			45		2,255	2,255			
100137723	BAYTOWN	TX		12/08/2023		2,211		45			45		2,255	2,255			
100162795	SOUTHERN SHORES	NC		08/12/2024		2,443		(188)			(188)		2,255	2,255			
100113264	CLINTON TOWNSHIP	MI		06/29/2023		675		1,580			1,580		2,256	2,256			
100075226	SAN ANGELO	TX		12/01/2021		2,355		(99)			(99)		2,256	2,256			
100103000	PHILADELPHIA	PA		06/22/2023		2,693		(438)			(438)		2,256	2,256			
100137447	PENN VALLEY	CA		01/11/2024		2,362		(107)			(107)		2,256	2,256			
100149052	EUGENE	OR		04/19/2024		2,479		(224)			(224)		2,256	2,256			
100055712	TOLLAND	CT		03/23/2021		2,605		(349)			(349)		2,256	2,256			

SCHEDULE B - PART 3

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100143900	SEWELL	NJ		03/06/2024		2,335		(79)			(79)		2,256	2,256			
100142922	YUBA CITY	CA		02/09/2024		2,522		(267)			(267)		2,256	2,256			
100115413	BRAWLEY	CA		07/17/2023		2,425		(169)			(169)		2,256	2,256			
100032815	DUBLIN	IRL		06/21/2019		2,000		341			341	61	2,402	2,256	(104)	(41)	(146)
100118771	OAK LAWN	IL		07/25/2023		2,416		(160)			(160)		2,256	2,256			
100134734	ROCKLEDGE	FL		10/30/2023		2,429		(173)			(173)		2,256	2,256			
100031212	PATTERSON	CA		03/29/2019		2,595		(339)			(339)		2,256	2,256			
100082225	PLAYAS DE ROSARITO	MEX		04/14/2022		2,256							2,256	2,256			
100014900	ROCKFORD	IL		11/21/2017		985		1,272			1,272		2,256	2,256			
100011410	FONTANA	CA		12/23/2016		1,780		476			476		2,256	2,256			
100151350	ATLANTA	GA		05/10/2024		2,289		(33)			(33)		2,256	2,256			
100150501	OCEAN VIEW	DE		05/03/2024		2,321		(65)			(65)		2,257	2,257			
100116735	ORLANDO	FL		07/20/2023		1,331		926			926		2,257	2,257			
100152746	ROCKLAND	MA		05/22/2024		2,213		45			45		2,257	2,257			
100157607	MIAMI	FL		06/28/2024		1,982		275			275		2,257	2,257			
100135541	RALEIGH	NC		11/13/2023		2,239		18			18		2,257	2,257			
100055428	MILWAUKIE	OR		03/23/2021		1,850		407			407		2,257	2,257			
100137759	LENOIR CITY	TN		12/08/2023		2,216		42			42		2,257	2,257			
100130286	HOMESTEAD	FL		09/28/2023		2,489		(232)			(232)		2,257	2,257			
100067527	HUBERT	NC		09/23/2021		2,516		(259)			(259)		2,257	2,257			
100116003	CAPE CORAL	FL		07/20/2023		2,437		(180)			(180)		2,257	2,257			
100161114	RIVERSIDE	WA		07/24/2024		2,400		(143)			(143)		2,258	2,258			
100151032	LAS VEGAS	NV		05/08/2024		1,964		294			294		2,258	2,258			
100156435	LAKE STEVENS	WA		06/24/2024		2,327		(69)			(69)		2,258	2,258			
100064754	LISLE	IL		07/14/2021		2,529		(271)			(271)		2,258	2,258			
100012169	THORNTON	CO		03/08/2017		2,110		148			148		2,258	2,258			
100117965	WARMINSTER	PA		07/20/2023		2,117		141			141		2,258	2,258			
100063312	UTICA	NY		07/01/2021		2,330		(72)			(72)		2,258	2,258			
100091449	HOUSTON	TX		02/22/2023		2,151		109			109		2,260	2,258		(2)	(2)
100067345	MOBILE	AL		08/02/2021		2,086		172			172		2,258	2,258			
100147377	PHOENIX	AZ		05/08/2024		2,405		(147)			(147)		2,258	2,258			
100047602	ATLANTIC CITY	NJ		11/20/2020		2,321		(62)			(62)		2,258	2,258			
100154704	VALLEY STREAM	NY		07/19/2024		2,583		(324)			(324)		2,259	2,259			
100168011	SAN ANTONIO	TX		09/20/2024		2,362		(103)			(103)		2,259	2,259			
100113400	CHICAGO	IL		06/29/2023		15		2,244			2,244		2,259	2,259			
100126337	BALTIMORE	MD		08/30/2023		2,286		(27)			(27)		2,259	2,259			
100079039	CUYAHOGA FALLS	OH		02/24/2022		2,325		(66)			(66)		2,259	2,259			
100136357	PORT CHARLOTTE	FL		11/20/2023		2,154		105			105		2,259	2,259			
100025820	TUCSON	AZ		09/20/2018		2,006		253			253		2,259	2,259			
100173492	SAN DIEGO	CA		10/29/2024		2,405		(145)			(145)		2,259	2,259			
100118655	CAPE CORAL	FL		07/25/2023		2,364		(104)			(104)		2,259	2,259			
100076970	WACO	TX		01/03/2022		2,524		(264)			(264)		2,259	2,259			
100119621	OCEANSIDE	CA		07/31/2023		(2,479)		4,738			4,738		2,259	2,259			
100153290	WILDWOOD	NJ		05/30/2024		2,239		20			20		2,259	2,259			
100149807	SALINAS	CA		04/26/2024		2,355		(95)			(95)		2,259	2,259			
100143151	CHARLOTTE	NC		02/16/2024		2,391		(132)			(132)		2,259	2,259			
100011863	ROCHESTER	NY		03/08/2017		1,673		587			587		2,260	2,260			
100115034	FLORIDA CITY	FL		07/14/2023		2,295		(36)			(36)		2,260	2,260			
100107971	LAKELAND	FL		05/22/2023		2,392		(132)			(132)		2,260	2,260			
100140114	COLUMBIA	TN		01/09/2024		1,985		275			275		2,260	2,260			
100133674	MONROE	NC		10/23/2023		2,151		109			109		2,260	2,260			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133801	SPRING	TX		10/20/2023		2,503		(243)			(243)		2,260	2,260			
100148296	PALM COAST	FL		04/12/2024		2,084		176			176		2,260	2,260			
100111814	WASHINGTON	IN		06/29/2023		2,221		39			39		2,260	2,260			
100135382	TWIN PEAKS	CA		11/13/2023		2,268		(8)			(8)		2,260	2,260			
100047694	CHICAGO	IL		11/20/2020		3,041		(781)			(781)		2,260	2,260			
100120491	DAVENPORT	FL		08/18/2023		2,557		(297)			(297)		2,260	2,260			
100151195	MIAMI	FL		05/10/2024		2,327		(67)			(67)		2,260	2,260			
100141029	DALY CITY	CA		02/20/2024		2,418		(158)			(158)		2,260	2,260			
100024973	YUCAIPA	CA		09/20/2018		2,192		68			68		2,260	2,260			
100060823	LOUISVILLE	KY		06/01/2021		2,239		22			22		2,260	2,260			
100086965	SAINT PAUL	MN		10/24/2022		2,461		(200)			(200)		2,260	2,260			
100027970	VALRICO	FL		10/26/2018		1,600		661			661		2,260	2,260			
100013512	FORT LAUDERDALE	FL		05/25/2017		2,091		170			170		2,261	2,261			
100142952	WAYMART	PA		02/09/2024		2,497		(236)			(236)		2,261	2,261			
100110492	ADELANTO	CA		06/30/2023		2,303		(43)			(43)		2,261	2,261			
100080418	SACRAMENTO	CA		04/14/2022		2,452		(191)			(191)		2,261	2,261			
100134637	HOUSTON	TX		10/30/2023		1,232		1,029			1,029		2,261	2,261			
100067301	MUSKEGO	WI		08/02/2021		2,164		97			97		2,261	2,261			
100109992	LANCASTER	TX		06/22/2023		2,357		(96)			(96)		2,261	2,261			
100148091	LAWRENCEVILLE	GA		04/10/2024		2,315		(54)			(54)		2,261	2,261			
100031749	MESA	AZ		03/29/2019		1,658		603			603		2,261	2,261			
100161741	WALNUT	CA		07/30/2024		2,577		(316)			(316)		2,261	2,261			
100142934	ROSSVILLE	GA		02/09/2024		2,502		(241)			(241)		2,261	2,261			
100155893	PANAMA CITY BEACH	FL		06/17/2024		2,389		(130)			(130)		2,259	2,261		3	3
100140393	WHITEFISH	MT		01/18/2024		2,412		(151)			(151)		2,261	2,261			
100044863	CASSELBERRY	FL		11/19/2020		1,685		577			577		2,262	2,262			
100071434	ROTTERDAM	NLD		09/30/2021		2,291						106	2,397	2,262	(135)		(135)
100084615	YUKON	OK		08/02/2022		2,321		(59)			(59)		2,262	2,262			
100119694	HARTFORD	CT		08/08/2023		2,467		(205)			(205)		2,262	2,262			
100173765	HANOVER	MD		10/30/2024		2,389		(127)			(127)		2,262	2,262			
100156429	WEST HILLS	CA		06/24/2024		2,409		(147)			(147)		2,262	2,262			
100146900	CHATTANOOGA	TN		03/26/2024		2,288		(26)			(26)		2,262	2,262			
100146905	CHATTANOOGA	TN		03/26/2024		2,290		(27)			(27)		2,262	2,262			
100067703	BALTIMORE	MD		09/23/2021		2,391		(128)			(128)		2,262	2,262			
100135332	NASHVILLE	TN		11/13/2023		2,351		(89)			(89)		2,263	2,263			
100158670	CLINTON	MD		07/10/2024		1,963		300			300		2,263	2,263			
100028166	WEST PALM BEACH	FL		10/26/2018		2,037		226			226		2,263	2,263			
100140769	SAN TAN VALLEY	AZ		01/22/2024		2,414		(152)			(152)		2,263	2,263			
100149181	SAN DIEGO	CA		04/22/2024		2,424		(161)			(161)		2,263	2,263			
100141013	MCKINNEY	TX		02/20/2024		2,473		(210)			(210)		2,263	2,263			
100120536	MARIETTA	GA		08/18/2023		2,581		(318)			(318)		2,263	2,263			
100151131	HURST	TX		05/09/2024		2,560		(297)			(297)		2,263	2,263			
100147028	BIG BEAR LAKE	CA		03/27/2024		2,327		(64)			(64)		2,263	2,263			
100147898	RICHMOND HILL	GA		04/08/2024		2,259		4			4		2,263	2,263			
100119738	CHICAGO	IL		08/08/2023		2,414		(150)			(150)		2,263	2,263			
100146134	PERRYSBURG	OH		03/19/2024		2,571		(308)			(308)		2,263	2,263			
100163422	DULUTH	GA		09/27/2024		2,637		(374)			(374)		2,264	2,264			
100102524	KISSIMMEE	FL		06/07/2023		2,386		(120)			(120)		2,266	2,264		(2)	(2)
100116497	WOFFORD HEIGHTS	CA		07/20/2023		1,929		335			335		2,264	2,264			
100154629	NAPLES	FL		07/19/2024		2,660		(396)			(396)		2,264	2,264			
100075679	MANTUA	NJ		12/01/2021		2,328		(65)			(65)		2,264	2,264			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147568	SHOREHAM	NY		04/03/2024		2,530		(267)			(267)		2,264	2,264			
100135055	WILMINGTON	DE		11/01/2023		2,128		136			136		2,264	2,264			
100068313	LAFAYETTE	IN		08/25/2021		2,452		(188)			(188)		2,264	2,264			
100135526	DURHAM	NC		11/13/2023		2,246		18			18		2,264	2,264			
100024360	EUREKA	CA		09/20/2018		2,332		(68)			(68)		2,264	2,264			
100115856	RIO RANCHO	NM		07/20/2023		2,426		(162)			(162)		2,264	2,264			
100011150	POTTSTOWN	PA		01/27/2017		2,248		16			16		2,264	2,264			
100100096	LAKEWOOD RANCH	FL		03/28/2023		2,276		(12)			(12)		2,264	2,264			
100139834	UNITED KINGDOM	GBR		12/18/2023		2,262						(18)	2,244	2,264	20		20
100133149	HOUSTON	TX		11/29/2023		2,557		(293)			(293)		2,264	2,264			
100151249	SEABROOK ISLAND	SC		05/10/2024		2,526		(261)			(261)		2,265	2,265			
100143221	MONTGOMERY	AL		02/16/2024		2,300		(36)			(36)		2,265	2,265			
100116989	BUSHKILL	PA		07/20/2023		1,611		654			654		2,265	2,265			
100065072	NORTH CHARLESTON	SC		07/14/2021		2,433		(169)			(169)		2,265	2,265			
100117673	HILTON HEAD ISLAND	SC		07/20/2023		2,439		(175)			(175)		2,265	2,265			
100156432	HOT SPRINGS	AR		06/24/2024		2,366		(101)			(101)		2,265	2,265			
100050013	CHICAGO	IL		11/20/2020		3,292		(1,027)			(1,027)		2,265	2,265			
100140561	CHARLOTTE	NC		01/19/2024		2,492		(226)			(226)		2,265	2,265			
100088244	NEW HAVEN	CT		10/17/2022		2,371		(105)			(105)		2,266	2,266			
100012317	NORFOLK CITY	VA		04/28/2017		1,516		749			749		2,266	2,266			
100126995	PLYMOUTH	NC		08/30/2023		2,215		51			51		2,266	2,266			
100111003	NATHALIE	VA		06/29/2023		2,332		(66)			(66)		2,266	2,266			
100129499	SAN ANTONIO	TX		09/29/2023		2,220		46			46		2,266	2,266			
100117014	UPPER DARBY	PA		07/20/2023		1,281		985			985		2,266	2,266			
100134353	CONOVER	NC		10/27/2023		2,517		(251)			(251)		2,266	2,266			
100031949	WEST COVINA	CA		03/29/2019		1,769		497			497		2,266	2,266			
100115480	SNELLVILLE	GA		07/17/2023		2,536		(269)			(269)		2,266	2,266			
100071855	TAMPA	FL		10/14/2021		2,633		(367)			(367)		2,266	2,266			
100102570	VESTAVIA HILLS	AL		06/07/2023		2,380		(114)			(114)		2,266	2,266			
100144150	AUSTIN	TX		03/07/2024		2,322		(55)			(55)		2,266	2,266			
100030785	OKLAHOMA CITY	OK		04/09/2019		1,676		591			591		2,266	2,266			
100063384	COVINGTON	GA		07/01/2021		2,312		(45)			(45)		2,267	2,267			
100057951	ALEXANDRIA	VA		06/30/2021		2,515		(248)			(248)		2,267	2,267			
100137566	COMMERCE CITY	CO		12/08/2023		2,334		(67)			(67)		2,267	2,267			
100016599	MESA	AZ		04/10/2018		2,499		(233)			(233)		2,267	2,267			
100102201	KISSIMMEE	FL		04/14/2023		2,289		(22)			(22)		2,267	2,267			
100030430	JACKSONVILLE	FL		12/20/2018		2,052		215			215		2,267	2,267			
100081232	OKLAHOMA CITY	OK		03/18/2022		2,098		169			169		2,267	2,267			
100156665	VALLEJO	CA		06/24/2024		2,431		(163)			(163)		2,267	2,267			
100138916	EDINA	MN		12/21/2023		2,469		(202)			(202)		2,267	2,267			
100137126	CHESTERFIELD	VA		11/28/2023		2,460		(193)			(193)		2,267	2,267			
100153206	WESTBROOK	ME		05/30/2024		2,207		58			58		2,265	2,268		2	2
100117092	ASHEVILLE	NC		07/20/2023		(2,584)		4,851			4,851		2,268	2,268			
100154118	AVALON	CA		07/11/2024		2,455		(187)			(187)		2,268	2,268			
100013841	LAS VEGAS	NV		05/25/2017		2,311		(43)			(43)		2,268	2,268			
100108116	BLOOMINGTON	CA		05/24/2023		2,549		(281)			(281)		2,268	2,268			
100135096	NAVARRE	FL		11/01/2023		2,213		55			55		2,268	2,268			
100112957	LOS ANGELES	CA		06/29/2023		1,892		376			376		2,268	2,268			
100127566	JACKSONVILLE	FL		09/08/2023		2,302		(34)			(34)		2,268	2,268			
100119520	FORT WALTON BEACH	FL		07/28/2023		2,491		(223)			(223)		2,268	2,268			
100115075	PRINCETON	TX		07/14/2023		2,526		(258)			(258)		2,268	2,268			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077193	FORT WORTH	TX		01/03/2022		2,519		(251)			(251)		2,268	2,268			
100146947	ROSEBURG	OR		03/26/2024		2,414		(148)			(148)		2,266	2,268		2	2
100068013	DALLAS	TX		09/23/2021		2,585		(317)			(317)		2,268	2,268			
100012260	PHILADELPHIA	PA		04/28/2017		1,338		930			930		2,268	2,268			
100146554	CATAWBA	SC		03/19/2024		2,541		(273)			(273)		2,269	2,269			
100101974	HESPERIA	CA		04/14/2023		2,702		(432)			(432)		2,269	2,269		(1)	(1)
100120134	SMITHFIELD	NC		08/11/2023		2,407		(139)			(139)		2,269	2,269			
100108180	ROSEDALE	MD		05/24/2023		2,549		(280)			(280)		2,269	2,269			
100024632	SYLMAR	CA		09/20/2018		1,926		343			343		2,269	2,269			
100026232	MINNEAPOLIS	MN		09/20/2018		1,974		295			295		2,269	2,269			
100143192	CYPRESS	TX		02/16/2024		2,484		(214)			(214)		2,269	2,269			
100164431	WEST JORDAN	UT		08/21/2024		2,363		(94)			(94)		2,270	2,270			
100129683	FORNEY	TX		09/29/2023		2,346		(76)			(76)		2,270	2,270			
100151166	ELMONT	NY		05/09/2024		2,463		(192)			(192)		2,270	2,270			
100134909	DURHAM	NC		10/30/2023		357		1,913			1,913		2,270	2,270			
100077267	HAMILTON	AL		01/03/2022		2,347		(76)			(76)		2,271	2,271			
100144444	ORLANDO	FL		04/26/2024		2,597		(326)			(326)		2,271	2,271			
100090073	PLANO	TX		01/13/2023		2,434		(163)			(163)		2,271	2,271			
100102558	DALLAS	TX		06/07/2023		2,193		78			78		2,271	2,271			
100149557	SACRAMENTO	CA		04/26/2024		2,306		(35)			(35)		2,271	2,271			
100135340	WEST PALM BEACH	FL		11/13/2023		2,195		76			76		2,271	2,271			
100137615	DESTIN	FL		12/08/2023		2,327		(56)			(56)		2,271	2,271			
100140512	RALEIGH	NC		01/19/2024		2,522		(251)			(251)		2,271	2,271			
100110060	PIKESVILLE	MD		06/23/2023		2,419		(147)			(147)		2,271	2,271			
100014074	TUCSON	AZ		05/25/2017		2,076		196			196		2,271	2,271			
100044169	VICTORVILLE	CA		08/19/2020		2,284		(13)			(13)		2,271	2,271			
100049595	CHICAGO	IL		11/20/2020		1,878		394			394		2,272	2,272			
100109675	KANNAPOLIS	NC		06/16/2023		2,466		(194)			(194)		2,272	2,272			
100112027	FORT MILL	SC		06/29/2023		1,873		399			399		2,272	2,272			
100050277	HIALEAH	FL		11/20/2020		2,686		(414)			(414)		2,272	2,272			
100149417	DENVER	CO		04/24/2024		2,410		(138)			(138)		2,272	2,272			
100013580	SAN BERNARDINO	CA		05/25/2017		2,131		141			141		2,272	2,272			
100151737	COMPTON	CA		05/10/2024		2,472		(200)			(200)		2,272	2,272			
100049360	DEWEY	AZ		11/20/2020		3,269		(999)			(999)		2,270	2,272		3	3
100141423	BUFORD	GA		01/30/2024		2,556		(284)			(284)		2,272	2,272			
100114385	LAFAYETTE	LA		06/29/2023		879		1,393			1,393		2,272	2,272			
100153080	WELLINGTON	FL		06/27/2024		2,467		(194)			(194)		2,272	2,272			
100067122	KISSIMMEE	FL		08/02/2021		2,150		123			123		2,273	2,273			
100044751	LINDEN	NJ		11/19/2020		2,334		(61)			(61)		2,273	2,273			
100148800	SAN MARCOS	TX		04/17/2024		1,878		395			395		2,273	2,273			
100139108	NEWBURGH	NY		12/28/2023		2,413		(140)			(140)		2,273	2,273			
100047871	HENDERSON	NV		11/20/2020		2,654		(381)			(381)		2,273	2,273			
100113019	RIPLEY	TN		06/29/2023		2,663		(390)			(390)		2,273	2,273			
100148109	MARYSVILLE	WA		04/10/2024		2,404		(131)			(131)		2,273	2,273			
100084625	TAMPA	FL		08/02/2022		2,559		(286)			(286)		2,273	2,273			
100155179	SILVERTHORNE	CO		07/19/2024		2,407		(134)			(134)		2,273	2,273			
100029489	GREENE	ME		10/26/2018		1,804		469			469		2,273	2,273			
100087790	AUSTIN	TX		11/17/2022		2,590		(317)			(317)		2,273	2,273			
100149214	INDIO	CA		04/22/2024		2,596		(322)			(322)		2,274	2,274			
100141116	TALLAHASSEE	FL		01/30/2024		2,315		(41)			(41)		2,274	2,274			
100108490	BRUNSWICK	GA		05/25/2023		2,290		(17)			(17)		2,274	2,274			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074680	SHREVEPORT	LA		12/01/2021		2,396		(122)			(122)		2,274	2,274			
100129332	INDIO	CA		09/25/2023		2,025		249			249		2,274	2,274			
100148779	MENIFEE	CA		04/17/2024		2,451		(177)			(177)		2,274	2,274			
100138760	CORAL SPRINGS	FL		12/21/2023		1,791		483			483		2,274	2,274			
100151047	MUNDELEIN	IL		05/08/2024		2,036		238			238		2,274	2,274			
100153311	BONNEY LAKE	WA		05/30/2024		1,919		355			355		2,274	2,274			
100137176	NEW BEDFORD	MA		11/28/2023		2,493		(219)			(219)		2,274	2,274			
100018449	BLUE SPRINGS	MO		06/27/2018		2,376		(102)			(102)		2,274	2,274			
100119181	WAUWATOSA	WI		07/31/2023		2,294		(20)			(20)		2,274	2,274			
100101689	VICTORVILLE	CA		03/31/2023		2,467		(192)			(192)		2,274	2,274			
100048000	LAS VEGAS	NV		11/20/2020		2,577		(303)			(303)		2,274	2,274			
100140121	OKLAHOMA CITY	OK		01/09/2024		2,050		224			224		2,274	2,274			
100140265	MIAMI GARDENS	FL		01/18/2024		2,441		(166)			(166)		2,274	2,274			
100100911	HYATTSVILLE	MD		04/28/2023		2,031		243			243		2,274	2,274			
100067248	ALLENTOWN	PA		08/02/2021		2,105		170			170		2,275	2,275			
100163141	SANFORD	FL		08/13/2024		2,375		(100)			(100)		2,275	2,275			
100112350	DESERT HOT SPRINGS	CA		06/29/2023		520		1,755			1,755		2,275	2,275			
100128336	ORLANDO	FL		09/14/2023		2,690		(415)			(415)		2,275	2,275			
100055028	INGLESIDE	IL		03/23/2021		1,966		309			309		2,275	2,275			
100023786	VISALIA	CA		09/04/2018		2,498		(222)			(222)		2,275	2,275			
100131634	LANDERS	CA		10/06/2023		2,149		127			127		2,275	2,275			
100144370	HENDERSON	NV		03/07/2024		2,248		26			26		2,274	2,276		2	2
100047666	PHILADELPHIA	PA		11/20/2020		3,540		(1,264)			(1,264)		2,276	2,276			
100078907	FAYETTEVILLE	NC		02/24/2022		2,420		(145)			(145)		2,276	2,276			
100151045	VANCOUVER	WA		05/08/2024		2,001		275			275		2,276	2,276			
100120306	AUSTIN	TX		08/18/2023		2,548		(272)			(272)		2,276	2,276			
100139216	DULUTH	GA		12/28/2023		742		1,534			1,534		2,276	2,276			
100055116	TOLLESON	AZ		03/23/2021		3,113		(837)			(837)		2,276	2,276			
100139361	MASTIC BEACH	NY		12/28/2023		2,552		(276)			(276)		2,276	2,276			
100012692	MARICOPA	AZ		05/25/2017		1,554		722			722		2,276	2,276			
100154335	EDINBURG	TX		06/07/2024		2,572		(295)			(295)		2,277	2,277			
100134321	LAKEWOOD	CO		10/27/2023		2,761		(485)			(485)		2,277	2,277			
100140316	CYPRESS	TX		01/18/2024		2,449		(172)			(172)		2,277	2,277			
100120450	LAS VEGAS	NV		08/18/2023		2,534		(255)			(255)		2,279	2,277		(2)	(2)
100017056	MESA	AZ		05/16/2018		2,491		(215)			(215)		2,277	2,277			
100088989	OXNARD	CA		11/15/2022		2,453		(176)			(176)		2,277	2,277			
100142867	WAKE FOREST	NC		02/09/2024		2,466		(189)			(189)		2,277	2,277			
100144369	HURRICANE	UT		03/07/2024		2,405		(130)			(130)		2,275	2,277		2	2
100026416	WEST PALM BEACH	FL		09/26/2018		2,119		158			158		2,277	2,277			
100115430	FORT LAUDERDALE	FL		07/17/2023		2,139		138			138		2,277	2,277			
100151890	GOLDEN	CO		05/10/2024		2,450		(173)			(173)		2,277	2,277			
100147808	SANDPOINT	ID		04/08/2024		2,433		(156)			(156)		2,277	2,277			
100148261	EL SEGUNDO	CA		04/12/2024		2,473		(196)			(196)		2,277	2,277			
100162619	NORTH EASTON	MA		08/12/2024		2,476		(198)			(198)		2,277	2,277			
100148447	LEESBURG	VA		04/12/2024		2,431		(153)			(153)		2,277	2,277			
100149599	WENDELL	NC		04/26/2024		2,099		178			178		2,277	2,277			
100142857	FEDERAL WAY	WA		02/08/2024		2,880		(602)			(602)		2,277	2,277			
100132317	MIAMI	FL		10/13/2023		2,647		(369)			(369)		2,277	2,277			
100113725	PHILADELPHIA	PA		06/29/2023		2,101		176			176		2,277	2,277			
100143286	TAMPA	FL		02/16/2024		2,384		(106)			(106)		2,277	2,277			
100045983	PETERSBURG	VA		11/25/2020		2,671		(1,657)			(1,657)		1,014	2,277		1,264	1,264

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028897	CHICAGO	IL		10/26/2018		1,543		735			735		2,278	2,278			
100169526	VANCOUVER	WA		09/30/2024		2,352		(74)			(74)		2,278	2,278			
100011450	HOMESTEAD	FL		12/23/2016		697		1,581			1,581		2,278	2,278			
100117370	LOS ANGELES	CA		07/20/2023		1,668		610			610		2,278	2,278			
100152443	EVERETT	WA		05/17/2024		2,303		(25)			(25)		2,278	2,278			
100119063	BAKERSFIELD	CA		07/27/2023		2,494		(216)			(216)		2,278	2,278			
100025005	OCALA	FL		09/20/2018		1,616		663			663		2,278	2,278			
100116509	TULSA	OK		07/20/2023		1,755		523			523		2,278	2,278			
100090086	WEST VALLEY CITY	UT		01/13/2023		2,379		(100)			(100)		2,278	2,278			
100137995	BLUE RIDGE	GA		12/13/2023		2,310		(31)			(31)		2,278	2,278			
100047918	LAS VEGAS	NV		11/20/2020		2,845		(566)			(566)		2,279	2,279			
100139294	FORT LAUDERDALE	FL		12/28/2023		939		1,340			1,340		2,279	2,279			
100066264	HAINES CITY	FL		08/02/2021		2,316		(37)			(37)		2,279	2,279			
100101139	ALLENTOWN	PA		04/28/2023		1,372		907			907		2,279	2,279			
100078536	UTRECHT	NLD		01/26/2022		2,324						41	2,365	2,279	(86)		(86)
100144055	NEW BRUNSWICK	NJ		03/07/2024		2,464		(185)			(185)		2,279	2,279			
100071538	WINTER HAVEN	FL		10/14/2021		2,480		(201)			(201)		2,279	2,279			
100120584	HEMET	CA		08/18/2023		2,302		(23)			(23)		2,279	2,279			
100136647	MARGATE	FL		11/22/2023		2,465		(186)			(186)		2,279	2,279			
100115453	AURORA	CO		07/17/2023		2,038		242			242		2,279	2,279			
100148000	WEST PALM BCH	FL		04/10/2024		2,579		(300)			(300)		2,279	2,279			
100138844	ABILENE	TX		12/21/2023		2,464		(186)			(186)		2,278	2,279		1	1
100129833	NEW BRIGHTON	MN		09/27/2023		2,206		74			74		2,280	2,280			
100013471	BROOKLYN PARK	MN		05/25/2017		1,633		647			647		2,280	2,280			
100136352	JASPER	GA		11/20/2023		2,012		268			268		2,280	2,280			
100109805	NAUGATUCK	CT		08/04/2023		2,701		(421)			(421)		2,280	2,280			
100115870	READING	PA		07/20/2023		2,369		(89)			(89)		2,280	2,280			
100013035	MESA	AZ		05/25/2017		2,119		161			161		2,280	2,280			
100087061	FULLERTON	CA		11/04/2022		2,498		(218)			(218)		2,280	2,280			
100148812	ALVA	FL		04/17/2024		1,888		392			392		2,280	2,280			
100148502	LIBERTY HILL	TX		04/12/2024		2,130		148			148		2,279	2,280		2	2
100071760	JACKSONVILLE	FL		10/14/2021		2,528		(248)			(248)		2,280	2,280			
100132115	COLTEWAH	TN		10/13/2023		2,354		(74)			(74)		2,280	2,280			
100156683	MIAMI	FL		06/24/2024		2,384		(104)			(104)		2,280	2,280			
100086361	SAN JOSE DEL CABO	MEX		09/01/2022		2,280							2,280	2,280			
100090178	PASADENA	TX		01/13/2023		2,025		256			256		2,280	2,280			
100028924	LAKE WORTH	FL		10/26/2018		2,150		131			131		2,281	2,281			
100142428	BRADENTON	FL		03/08/2024		2,682		(402)			(402)		2,281	2,281			
100135134	PLACITAS	NM		11/03/2023		2,404		(124)			(124)		2,281	2,281			
100129714	CAPE CORAL	FL		09/29/2023		2,313		(33)			(33)		2,281	2,281			
100168815	MINNEOLA	FL		09/26/2024		2,469		(188)			(188)		2,281	2,281			
100147440	RUIDOSO	NM		04/03/2024		2,423		(142)			(142)		2,281	2,281			
100157872	ASHBURN	VA		07/09/2024		2,336		(55)			(55)		2,281	2,281			
100120053	BOISE	ID		08/11/2023		2,337		(56)			(56)		2,281	2,281			
100147197	RIVERHEAD	NY		03/28/2024		2,531		(250)			(250)		2,281	2,281			
100113620	CLEARLAKE	CA		06/29/2023		1,328		953			953		2,281	2,281			
100043314	MIDDLETOWN	NY		08/13/2020		2,224		57			57		2,281	2,281			
100144259	ADDISON	IL		03/08/2024		2,417		(136)			(136)		2,281	2,281			
100141383	WINCHESTER	CA		01/30/2024		2,303		(22)			(22)		2,281	2,281			
100079696	AVENTURA	FL		04/08/2022		2,750		(469)			(469)		2,281	2,281			
100111201	DAVISON	MI		06/29/2023		1,012		1,270			1,270		2,281	2,281			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147075	COARSEGOLD	CA		03/28/2024		2,413		(132)			(132)		2,281	2,281			
100135299	PHILADELPHIA	PA		11/13/2023		2,232		49			49		2,281	2,281			
100043956	NEWMAN	CA		08/19/2020		2,794		(512)			(512)		2,282	2,282			
100136365	FRESNO	CA		11/20/2023		2,282							2,282	2,282			
100138011	CONROE	TX		12/13/2023		2,493		(211)			(211)		2,282	2,282			
100011943	CHICAGO	IL		03/08/2017		2,111		170			170		2,282	2,282			
100147534	LAKE WORTH BEACH	FL		04/03/2024		2,484		(202)			(202)		2,282	2,282			
100025203	PALMDALE	CA		09/20/2018		1,810		472			472		2,282	2,282			
100134375	COLUMBUS	OH		10/27/2023		2,347		(65)			(65)		2,282	2,282			
100138289	ANNA	TX		12/18/2023		2,461		(179)			(179)		2,282	2,282			
100077042	CHARLOTTE	NC		01/03/2022		2,361		(79)			(79)		2,282	2,282			
100140254	NEW ALBANY	OH		01/18/2024		2,494		(212)			(212)		2,282	2,282			
100060440	SAVANNAH	MO		06/01/2021		2,260		23			23		2,282	2,282			
100152716	LITTLE ELM	TX		05/17/2024		2,231		50			50		2,280	2,283		2	2
100138247	WEATHERFORD	TX		12/14/2023		2,437		(155)			(155)		2,283	2,283			
100062512	TUPELO	MS		07/01/2021		2,322		(39)			(39)		2,283	2,283			
100142975	ATLANTA	GA		02/09/2024		2,405		(123)			(123)		2,281	2,283		2	2
100026926	PALMDALE	CA		09/26/2018		1,610		673			673		2,283	2,283			
100054650	PERKINS	OK		03/23/2021		2,630		(347)			(347)		2,283	2,283			
100143204	DOUGLAS	MI		02/16/2024		2,500		(217)			(217)		2,283	2,283			
100064153	PITTSBURGH	PA		07/01/2021		2,234		49			49		2,283	2,283			
100025466	SAINT LOUIS	MO		09/20/2018		1,011		1,272			1,272		2,283	2,283			
100153186	PLEASANT HILL	IA		05/30/2024		2,322		(39)			(39)		2,283	2,283			
100119307	LAYTON	UT		07/31/2023		2,419		(135)			(135)		2,283	2,283			
100119318	CHARLOTTE	NC		07/31/2023		2,432		(148)			(148)		2,283	2,283			
100152831	MORENO VALLEY	CA		05/22/2024		2,783		(499)			(499)		2,283	2,283			
100136058	AZLE	TX		11/16/2023		2,207		77			77		2,284	2,284			
100090878	LYNWOOD	CA		01/31/2023		2,123		161			161		2,284	2,284			
100026859	FRESNO	CA		09/26/2018		2,052		232			232		2,284	2,284			
100011567	LAUDERHILL	FL		03/08/2017		34		2,250			2,250		2,284	2,284			
100143560	WYANDANCH	NY		02/21/2024		2,505		(221)			(221)		2,284	2,284			
100014050	BRADENTON	FL		05/25/2017		2,470		(186)			(186)		2,284	2,284			
100128100	HOUSTON	TX		09/08/2023		1,920		363			363		2,284	2,284			
100119564	ROTTERDAM	NLD		07/28/2023		2,354						(4)	2,350	2,284	(66)		(66)
100050220	SPARKS	NV		11/20/2020		2,732		(448)			(448)		2,284	2,284			
100023581	GRAND RAPIDS	MI		09/04/2018		2,467		(183)			(183)		2,284	2,284			
100048221	SPRINGFIELD	MA		11/20/2020		3,135		(851)			(851)		2,284	2,284			
4010060177	NEW ORLEANS	LA		02/29/2024		2,551		(267)			(267)		2,284	2,284			
100147634	CORNELIUS	OR		04/04/2024		2,692		(407)			(407)		2,284	2,284			
100150517	RICHMOND HILL	GA		05/03/2024		1,918		367			367		2,285	2,285			
100115294	STRATFORD	CT		07/17/2023		2,395		(111)			(111)		2,285	2,285			
100100177	LAKEHURST	NJ		03/17/2023		2,399		(114)			(114)		2,285	2,285			
100047618	PITTSBURG	CA		11/20/2020		3,004		(719)			(719)		2,285	2,285			
100012849	YUBA CITY	CA		05/25/2017		2,145		140			140		2,285	2,285			
100152652	OVERLAND PARK	KS		05/17/2024		2,169		113			113		2,283	2,285		2	2
100031404	FRESNO	CA		03/29/2019		1,308		977			977		2,285	2,285			
100089623	SURPRISE	AZ		01/30/2023		2,321		(36)			(36)		2,285	2,285			
100091334	OLYMPIA	WA		01/13/2023		2,415		(130)			(130)		2,285	2,285			
100028145	COLUMBIA HEIGHTS	MN		10/26/2018		1,939		347			347		2,285	2,285			
100113812	LAKEWOOD	OH		06/29/2023		958		1,327			1,327		2,285	2,285			
100070445	FORT PIERCE	FL		09/23/2021		2,401		(115)			(115)		2,285	2,285			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135565	SAINT CLOUD	FL		11/13/2023		2,322		(36)			(36)		2,285	2,285			
100024957	LUCERNE	CA		09/20/2018		1,958		328			328		2,285	2,285			
100028231	CAPE CORAL	FL		10/26/2018		226		2,059			2,059		2,286	2,286			
100081236	OKLAHOMA CITY	OK		03/18/2022		2,152		133			133		2,286	2,286			
100026297	LADY LAKE	FL		09/20/2018		2,021		265			265		2,286	2,286			
100153026	SAINT PETERSBURG	FL		06/27/2024		2,607		(322)			(322)		2,286	2,286			
100138207	GARLAND	TX		12/14/2023		1,400		885			885		2,286	2,286			
100153855	MONTEBELLO	CA		06/05/2024		2,455		(169)			(169)		2,286	2,286			
100111499	LADERA RANCH	CA		06/29/2023		729		1,557			1,557		2,286	2,286			
100138002	SAN ANTONIO	TX		12/13/2023		1,757		529			529		2,286	2,286			
100055769	OVIEDO	FL		03/23/2021		2,935		(649)			(649)		2,286	2,286			
100146758	HESPERIA	CA		03/20/2024		2,261		25			25		2,286	2,286			
100114476	BALTIMORE	MD		06/29/2023		82		2,204			2,204		2,286	2,286			
100156560	NORTH LAS VEGAS	NV		06/24/2024		2,302		(15)			(15)		2,286	2,286			
100017180	CAROL STREAM	IL		04/26/2018		2,175		112			112		2,286	2,286			
100140630	HAVERHILL	MA		01/19/2024		2,562		(276)			(276)		2,286	2,286			
100162823	CORVALLIS	OR		08/12/2024		2,336		(49)			(49)		2,287	2,287			
100140350	GILBERT	AZ		01/18/2024		2,510		(223)			(223)		2,287	2,287			
100043865	WINTERS	CA		08/19/2020		2,674		(387)			(387)		2,287	2,287			
100111321	OCALA	FL		06/29/2023		2,219		68			68		2,287	2,287			
100069649	TWENTYNINE PALMS	CA		09/01/2021		2,299		(12)			(12)		2,287	2,287			
100016464	OKLAHOMA CITY	OK		04/05/2018		2,409		(122)			(122)		2,287	2,287			
100135387	MADISON	WI		11/13/2023		2,324		(37)			(37)		2,287	2,287			
100127264	PRESCOTT	AZ		08/30/2023		2,100		187			187		2,287	2,287			
100115501	LAKELAND	FL		07/17/2023		2,542		(255)			(255)		2,287	2,287			
100119308	DELAWARE	OH		07/31/2023		2,357		(70)			(70)		2,287	2,287			
100136854	ARDMORE	PA		11/27/2023		2,329		(42)			(42)		2,287	2,287			
100029988	PHILADELPHIA	PA		12/20/2018		2,272		15			15		2,287	2,287			
100110695	POMPANO BEACH	FL		08/11/2023		2,473		(186)			(186)		2,287	2,287			
100090149	SPOKANE	WA		01/13/2023		2,508		(221)			(221)		2,287	2,287			
100024213	NASHVILLE	TN		09/20/2018		2,412		(125)			(125)		2,287	2,287			
100031498	PORTERVILLE	CA		03/29/2019		1,757		531			531		2,288	2,288			
100149911	LANCASTER	CA		04/29/2024		2,565		(277)			(277)		2,288	2,288			
100164489	RIVERVIEW	FL		08/21/2024		2,355		(67)			(67)		2,288	2,288			
100115470	ELKRIDGE	MD		07/17/2023		2,310		(23)			(23)		2,288	2,288			
100070430	SURFSIDE BEACH	SC		09/23/2021		2,491		(203)			(203)		2,288	2,288			
100164547	LAWRENCEVILLE	GA		08/21/2024		2,536		(248)			(248)		2,288	2,288			
100079713	PORT CHARLOTTE	FL		04/08/2022		2,898		(610)			(610)		2,288	2,288			
100119198	WINCHESTER	VA		07/31/2023		2,343		(55)			(55)		2,288	2,288			
100055673	CLE ELUM	WA		03/23/2021		3,046		(758)			(758)		2,288	2,288			
100140970	FRISCO	TX		03/28/2024		2,510		(222)			(222)		2,288	2,288			
100063588	BRISTOL	VA		07/01/2021		2,404		(116)			(116)		2,288	2,288			
100145272	UNITED KINGDOM	GBR		03/12/2024		(2,214)		4,509			4,509		2,295	2,289	(7)		(7)
100137862	KISSIMMEE	FL		12/08/2023		1,941		348			348		2,289	2,289			
100115241	DANBURY	CT		07/17/2023		2,469		(180)			(180)		2,289	2,289			
100149546	WINTER GARDEN	FL		04/26/2024		2,494		(205)			(205)		2,289	2,289			
100026444	CAPE CORAL	FL		09/26/2018		1,031		1,259			1,259		2,289	2,289			
100128452	SPOKANE	WA		09/15/2023		2,551		(262)			(262)		2,289	2,289			
100135536	LEXINGTON	KY		11/13/2023		2,301		(12)			(12)		2,289	2,289			
100111257	PETERSBURG	IN		06/29/2023		2,670		(380)			(380)		2,289	2,289			
100114627	OWINGS MILLS	MD		06/29/2023		2,421		(132)			(132)		2,289	2,289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100166009	CLEBURNE	TX		09/06/2024		2,753		(464)			(464)		2,289	2,289			
100138105	KAPOLEI	HI		12/14/2023		210		2,080			2,080		2,289	2,289			
100102089	HUNTINGTON PARK	CA		04/14/2023		2,445		(155)			(155)		2,289	2,289			
100163392	SCOTTSDALE	AZ		09/27/2024		2,344		(55)			(55)		2,290	2,290			
100075028	FLORENCE	AL		12/01/2021		2,442		(152)			(152)		2,290	2,290			
100144143	DENVER	CO		03/07/2024		2,354		(64)			(64)		2,290	2,290			
100078859	SOUTHBURY	CT		02/24/2022		2,331		(41)			(41)		2,290	2,290			
100141408	FONTANA	CA		01/30/2024		2,466		(176)			(176)		2,290	2,290			
100164371	OCEAN CITY	MD		08/21/2024		2,360		(70)			(70)		2,290	2,290			
100112554	GASTONIA	NC		06/29/2023		2,158		133			133		2,290	2,290			
100013685	SUITLAND	MD		05/25/2017		2,210		81			81		2,291	2,291			
100120101	WELLFORD	SC		08/11/2023		2,276		15			15		2,291	2,291			
100148339	NORTH LAS VEGAS	NV		04/12/2024		2,325		(34)			(34)		2,291	2,291			
100119819	HOUSTON	TX		08/08/2023		2,438		(148)			(148)		2,291	2,291			
100018019	WATERBURY	CT		05/22/2018		2,471		(180)			(180)		2,291	2,291			
100132418	CLARKSTON	GA		11/03/2023		2,264		26			26		2,291	2,291			
100137490	LA HABRA	CA		01/11/2024		2,764		(473)			(473)		2,291	2,291			
100031417	STOCKTON	CA		03/29/2019		2,032		259			259		2,291	2,291			
100149806	CHANDLER	AZ		04/26/2024		2,323		(32)			(32)		2,291	2,291			
100077741	HAZLETON	PA		01/03/2022		2,357		(66)			(66)		2,291	2,291			
100012868	LYNWOOD	CA		05/25/2017		1,854		437			437		2,291	2,291			
100117540	PALMDALE	CA		07/20/2023		2,116		175			175		2,292	2,292			
100110641	LAS VEGAS	NV		06/30/2023		2,406		(115)			(115)		2,292	2,292			
4010065110	MOBILE	AL		01/10/2024		2,510		(218)			(218)		2,292	2,292			
100134789	TAMPA	FL		10/30/2023		59		2,233			2,233		2,292	2,292			
100112483	RANDALLSTOWN	MD		06/29/2023		1,142		1,150			1,150		2,292	2,292			
100151773	MILLBURY	MA		05/10/2024		2,382		(90)			(90)		2,292	2,292			
100024519	BAKERSFIELD	CA		09/20/2018		2,326		(34)			(34)		2,292	2,292			
100127555	GRETNA	LA		09/08/2023		2,428		(136)			(136)		2,292	2,292			
100133603	EUSTIS	FL		10/23/2023		2,206		86			86		2,292	2,292			
100116280	KISSIMMEE	FL		07/20/2023		2,338		(46)			(46)		2,292	2,292			
100140583	BAKERSFIELD	CA		01/19/2024		2,507		(215)			(215)		2,292	2,292			
100136240	TALLAHASSEE	FL		11/20/2023		1,959		334			334		2,292	2,292			
100139250	WINDSOR MILL	MD		12/28/2023		2,317		(25)			(25)		2,292	2,292			
100135738	TEANECK	NJ		11/10/2023		2,245		48			48		2,293	2,293			
100028957	HILLSBORO	OR		10/26/2018		1,919		373			373		2,293	2,293			
100148249	JACKSON	NJ		04/12/2024		2,507		(214)			(214)		2,293	2,293			
100160887	MARIETTA	GA		07/24/2024		2,500		(207)			(207)		2,293	2,293			
100146123	PHOENIX	AZ		03/19/2024		2,538		(245)			(245)		2,293	2,293			
100115259	GLOUCESTER TOWNSHIP	NJ		07/17/2023		2,509		(215)			(215)		2,293	2,293			
100061642	PORT NECHES	TX		07/01/2021		2,452		(159)			(159)		2,293	2,293			
100143662	MOUNT VERNON	NY		02/22/2024		2,460		(167)			(167)		2,293	2,293			
100137105	PFLUGERVILLE	TX		11/28/2023		2,267		27			27		2,294	2,294			
100136197	NORTH CHESTERFIELD	VA		11/20/2023		2,292		1			1		2,294	2,294			
100131884	NEWARK	NJ		10/06/2023		2,463		(169)			(169)		2,294	2,294			
100166428	SALIDA	CA		10/31/2024		2,393		(98)			(98)		2,295	2,295			
100156287	CHICAGO	IL		07/25/2024		2,475		(180)			(180)		2,295	2,295			
100014765	CAPE CORAL	FL		10/30/2017		1,393		902			902		2,295	2,295			
100147504	MCKINNEY	TX		04/03/2024		2,331		(36)			(36)		2,295	2,295			
100099805	SHAKER HEIGHTS	OH		02/28/2023		2,422		(127)			(127)		2,295	2,295			
100028833	RIVERVIEW	FL		10/26/2018		1,752		543			543		2,295	2,295			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111104	THE COLONY	TX		06/29/2023		2,823		(528)			(528)		2,295	2,295			
100055831	SUMMERDALE	AL		03/23/2021		2,568		(273)			(273)		2,295	2,295			
100017526	HAUGHTON	LA		04/26/2018		2,047		248			248		2,295	2,295			
100060452	COON RAPIDS	MN		06/01/2021		2,276		19			19		2,295	2,295			
100162773	GRAPEVINE	TX		08/12/2024		2,308		(13)			(13)		2,295	2,295			
100025445	WESTLAND	MI		09/20/2018		2,316		(20)			(20)		2,295	2,295			
100130244	WILLS POINT	TX		09/28/2023		2,554		(259)			(259)		2,295	2,295			
100139953	AUSTIN	TX		01/09/2024		2,444		(148)			(148)		2,295	2,295			
100054824	TALLEYVILLE	DE		03/23/2021		2,611		(315)			(315)		2,296	2,296			
100086791	EL PASO	TX		10/04/2022		2,454		(158)			(158)		2,296	2,296			
100132023	FORT WORTH	TX		10/13/2023		2,402		(106)			(106)		2,296	2,296			
100108476	MADISON	CT		05/25/2023		2,340		(44)			(44)		2,296	2,296			
100148347	DENTON	TX		04/12/2024		2,197		99			99		2,296	2,296			
100102578	TOBYHANNA	PA		06/07/2023		2,329		(33)			(33)		2,296	2,296			
100112049	PHILADELPHIA	PA		06/29/2023		1,183		1,114			1,114		2,296	2,296			
100025846	LAKE WORTH	FL		09/20/2018		2,135		161			161		2,296	2,296			
100053961	CHICAGO	IL		03/23/2021		2,619		(323)			(323)		2,296	2,296			
100082756	SPIJKENISSE	NLD		04/27/2022		2,370						(104)	2,266	2,296	30		30
100128072	LA VERGNE	TN		09/08/2023		1,917		380			380		2,298	2,296		(1)	(1)
100012264	STILWELL	OK		04/28/2017		1,503		793			793		2,296	2,296			
100132470	HANFORD	CA		11/03/2023		1,969		327			327		2,296	2,296			
100144083	DENTON	TX		03/07/2024		2,304		(8)			(8)		2,297	2,297			
100149011	HUNTINGTON STATION	NY		04/19/2024		2,599		(302)			(302)		2,297	2,297			
100114113	ROCKFORD	IL		06/29/2023		1,179		1,117			1,117		2,297	2,297			
100134095	LAS VEGAS	NV		12/08/2023		2,224		72			72		2,297	2,297			
100115060	AUBURN	CA		07/14/2023		2,311		(14)			(14)		2,297	2,297			
100115164	CICERO	IL		07/17/2023		2,491		(194)			(194)		2,297	2,297			
100013657	AVONDALE	AZ		05/25/2017		1,944		353			353		2,297	2,297			
100148597	ROCKWALL	TX		04/12/2024		2,442		(148)			(148)		2,295	2,297		2	2
100049498	BURBANK	IL		11/20/2020		2,798		(501)			(501)		2,297	2,297			
100048343	TRENTON	NJ		11/20/2020		1,615		682			682		2,297	2,297			
100151537	ROSEVILLE	CA		05/10/2024		1,842		455			455		2,297	2,297			
100102607	FAIRBURN	GA		06/22/2023		2,256		42			42		2,297	2,297			
100062828	EL PASO	TX		07/01/2021		2,395		(97)			(97)		2,298	2,298			
100119180	COLUMBUS	OH		07/31/2023		2,242		55			55		2,298	2,298			
100064500	OAKBORO	NC		07/01/2021		2,240		58			58		2,298	2,298			
100088956	SCOTTSDALE	AZ		11/15/2022		2,750		(453)			(453)		2,298	2,298			
100120437	SUGAR LAND	TX		08/18/2023		2,862		(565)			(565)		2,298	2,298			
100147899	NEW PALESTINE	IN		04/08/2024		1,819		478			478		2,298	2,298			
100114703	LAS VEGAS	NV		06/29/2023		2,066		232			232		2,298	2,298			
100154791	SPRING VALLEY	NY		07/19/2024		2,632		(334)			(334)		2,298	2,298			
100137886	ZOLFO SPRINGS	FL		12/08/2023		2,440		(141)			(141)		2,298	2,298			
100013072	HIALEAH GARDENS	FL		05/25/2017		1,579		719			719		2,298	2,298			
100133689	CARTERSVILLE	GA		10/23/2023		2,185		114			114		2,298	2,298			
100012818	GIBSONTON	FL		05/25/2017		1,915		384			384		2,298	2,298			
100148124	FAIR OAKS	CA		04/10/2024		2,558		(260)			(260)		2,298	2,298			
100114311	SACRAMENTO	CA		06/29/2023		1,269		1,030			1,030		2,299	2,299			
100153322	LAS VEGAS	NV		05/30/2024		2,371		(72)			(72)		2,299	2,299			
100148701	PALMDALE	CA		04/17/2024		2,454		(156)			(156)		2,299	2,299			
100043741	HICKORY	NC		08/13/2020		2,897		(599)			(599)		2,299	2,299			
100053472	MINT HILL	NC		03/23/2021		2,667		(369)			(369)		2,299	2,299			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156527	ESTES PARK	CO		06/24/2024		2,504		(205)			(205)		2,299	2,299			
100025712	SPRINGFIELD	MA		09/20/2018		1,959		340			340		2,299	2,299			
100162715	MADISON	AL		08/12/2024		2,253		46			46		2,299	2,299			
100117590	KATY	TX		07/20/2023		(1,400)		3,700			3,700		2,299	2,299			
100133755	STONE MOUNTAIN	GA		10/23/2023		2,329		(29)			(29)		2,299	2,299			
100163989	RENO	NV		08/21/2024		2,610		(310)			(310)		2,299	2,299			
100161469	MISSOULA	MT		07/30/2024		2,320		(20)			(20)		2,300	2,300			
100055762	VANCOUVER	WA		03/23/2021		2,569		(268)			(268)		2,301	2,300		(1)	(1)
100170515	PORTLAND	OR		10/09/2024		(8,530)		10,829			10,829		2,300	2,300			
100024012	WINTER HAVEN	FL		09/10/2018		2,492		(192)			(192)		2,300	2,300			
100054138	OPA LOCKA	FL		03/23/2021		3,274		(974)			(974)		2,300	2,300			
100138331	CHARLOTTE	NC		12/18/2023		2,497		(197)			(197)		2,300	2,300			
100068006	OCALA	FL		09/23/2021		2,617		(317)			(317)		2,300	2,300			
100028113	BURTCHVILLE	MI		10/26/2018		2,132		168			168		2,300	2,300			
100152530	CHULA VISTA	CA		05/17/2024		2,008		290			290		2,298	2,300		2	2
100116972	DAWSONVILLE	GA		07/20/2023		1,363		937			937		2,300	2,300			
100153702	LIVE OAK	TX		05/31/2024		2,423		(123)			(123)		2,300	2,300			
100046686	HENRICO	VA		11/25/2020		2,072		230			230		2,302	2,300		(1)	(1)
100019811	VILAS	NC		07/26/2018		2,427		(127)			(127)		2,301	2,301			
100101746	NEWBURGH	NY		03/31/2023		21,733		(19,433)			(19,433)		2,301	2,301			
100120699	CHARLOTTE	NC		08/25/2023		2,383		(82)			(82)		2,301	2,301			
100115036	FLORIDA CITY	FL		07/14/2023		2,338		(37)			(37)		2,301	2,301			
100135374	LAS VEGAS	NV		11/13/2023		2,098		203			203		2,301	2,301			
100044182	PALM HARBOR	FL		08/19/2020		2,192		108			108		2,301	2,301			
100135049	ORLANDO	FL		11/01/2023		2,184		117			117		2,301	2,301			
100102416	TUCSON	AZ		06/07/2023		2,450		(152)			(152)		2,299	2,301		2	2
100115656	DEERFIELD BEACH	FL		07/19/2023		2,538		(237)			(237)		2,301	2,301			
100115995	KENNEWICK	WA		07/20/2023		2,469		(168)			(168)		2,301	2,301			
100149726	WEST HARTFORD	CT		04/26/2024		2,357		(56)			(56)		2,301	2,301			
100160511	CORAL SPRINGS	FL		07/19/2024		2,624		(323)			(323)		2,301	2,301			
100151546	HENDERSON	NV		05/10/2024		1,914		388			388		2,301	2,301			
100024142	LEWISVILLE	TX		09/10/2018		2,522		(221)			(221)		2,301	2,301			
100143473	SANTA PAULA	CA		02/16/2024		2,743		(442)			(442)		2,301	2,301			
100012960	LAMONT	CA		05/25/2017		1,336		965			965		2,301	2,301			
100012689	CAPE CORAL	FL		05/25/2017		1,889		413			413		2,301	2,301			
100156448	LAKE ELSINORE	CA		06/24/2024		2,459		(157)			(157)		2,302	2,302			
100064815	MERRILLVILLE	IN		07/14/2021		2,585		(284)			(284)		2,302	2,302			
100167413	CHAPEL HILL	NC		09/16/2024		2,057		245			245		2,302	2,302			
100113332	COATESVILLE	PA		06/29/2023		1,148		1,154			1,154		2,302	2,302			
100152663	AUSTIN	TX		05/17/2024		2,220		80			80		2,300	2,302		2	2
100025474	ALEXANDRIA	VA		09/20/2018		2,078		224			224		2,302	2,302			
100151409	ROSEVILLE	CA		05/10/2024		2,456		(154)			(154)		2,302	2,302			
100077208	NORTH HIGHLANDS	CA		01/03/2022		2,348		(46)			(46)		2,302	2,302			
100151735	FORT WORTH	TX		05/10/2024		2,822		(520)			(520)		2,302	2,302			
100090429	CORONA	CA		12/28/2022		2,411		(109)			(109)		2,302	2,302			
100128349	DECATUR	GA		09/14/2023		2,243		60			60		2,303	2,303			
100143844	NORTH PORT	FL		02/29/2024		2,493		(190)			(190)		2,303	2,303			
100157731	MIAMI	FL		06/28/2024		2,549		(247)			(247)		2,303	2,303			
100132270	MARICOPA	AZ		10/13/2023		2,113		189			189		2,303	2,303			
100075087	WEAVER	AL		12/01/2021		2,370		(67)			(67)		2,303	2,303			
100127141	BOLIVAR	TN		08/30/2023		2,209		94			94		2,303	2,303			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117324	PAWLEYS ISLAND	SC		07/20/2023		1,355		948			948		2,303	2,303			
100135130	NORTHWOOD	NH		11/01/2023		2,275		28			28		2,303	2,303			
100129492	MURRELLS INLET	SC		09/29/2023		2,414		(110)			(110)		2,303	2,303			
100128062	FRESNO	CA		09/08/2023		1,966		337			337		2,303	2,303			
100156419	DONNELLY	ID		06/24/2024		2,429		(125)			(125)		2,304	2,304			
100116423	MARYSVILLE	CA		07/20/2023		1,643		660			660		2,304	2,304			
100120095	ANCHORAGE	AK		08/11/2023		2,406		(103)			(103)		2,304	2,304			
100156694	LA VERNE	CA		06/26/2024		2,520		(216)			(216)		2,304	2,304			
100076455	LABELLE	FL		12/23/2021		3,057		(753)			(753)		2,304	2,304			
100046264	CHICAGO	IL		11/25/2020		3,016		(712)			(712)		2,304	2,304			
100011820	OLDSMAR	FL		03/08/2017		1,711		593			593		2,304	2,304			
100120048	HARTFORD	CT		08/11/2023		2,441		(137)			(137)		2,304	2,304			
100127336	WINDSOR	CA		08/30/2023		824		1,480			1,480		2,304	2,304			
100065607	MORENO VALLEY	CA		07/28/2021		2,587		(283)			(283)		2,304	2,304			
100064952	VERMILLION	SD		07/14/2021		2,524		(220)			(220)		2,304	2,304			
100043094	ROME	OH		05/28/2020		2,610		(305)			(305)		2,305	2,305			
100137764	PAWTUCKET	RI		12/08/2023		2,440		(136)			(136)		2,305	2,305			
100134839	RALEIGH	NC		10/30/2023		2,264		41			41		2,305	2,305			
100135778	ANTIOCH	CA		11/10/2023		2,010		295			295		2,305	2,305			
100138124	LEHIGH ACRES	FL		12/14/2023		2,130		174			174		2,305	2,305			
100139992	NORTH POTOMAC	MD		01/09/2024		2,516		(212)			(212)		2,305	2,305			
100048526	MACUNGIE	PA		11/20/2020		2,838		(533)			(533)		2,305	2,305			
100115738	TULARE	CA		07/20/2023		2,555		(253)			(253)		2,301	2,305		4	4
100142663	WESTERVILLE	OH		02/08/2024		2,454		(148)			(148)		2,305	2,305			
100143337	LINCOLNWOOD	IL		02/16/2024		2,537		(231)			(231)		2,306	2,306			
100152792	OLYMPIA	WA		05/22/2024		2,409		(103)			(103)		2,306	2,306			
100062848	BARBERTON	OH		07/01/2021		2,303		3			3		2,306	2,306			
100092029	FARMINGVILLE	NY		02/09/2023		2,542		(237)			(237)		2,306	2,306			
100127477	SAVANNAH	GA		09/08/2023		2,339		(33)			(33)		2,306	2,306			
100136194	PARKER	CO		11/20/2023		2,247		59			59		2,306	2,306			
100111530	FREDERICK	MD		06/29/2023		1,114		1,192			1,192		2,306	2,306			
100070493	COLUMBIA	SC		09/23/2021		2,574		(268)			(268)		2,306	2,306			
100150983	LACKAWAXEN	PA		05/08/2024		2,466		(160)			(160)		2,306	2,306			
100115095	GEORGETOWN	TX		07/14/2023		2,370		(64)			(64)		2,306	2,306			
100116504	CALABASAS	CA		07/20/2023		2,183		124			124		2,306	2,306			
100084650	HERMISTON	OR		08/02/2022		2,393		(86)			(86)		2,306	2,306			
100100450	GOULDSBORO	PA		04/27/2023		2,532		(225)			(225)		2,306	2,306			
100150991	MESQUITE	TX		05/08/2024		2,360		(53)			(53)		2,307	2,307			
100131695	PALMYRA	VA		10/06/2023		2,274		33			33		2,307	2,307			
100142956	DOUGLASVILLE	GA		02/09/2024		2,202		(131)			(131)		2,071	2,307		236	236
100108077	SONORA	CA		05/24/2023		2,648		(341)			(341)		2,307	2,307			
100026493	MORENO VALLEY	CA		09/26/2018		2,212		96			96		2,307	2,307			
100089599	DENVER	CO		01/30/2023		2,735		(428)			(428)		2,308	2,308			
100130277	DURHAM	NC		09/28/2023		2,502		(194)			(194)		2,308	2,308			
100142606	POINT	TX		02/08/2024		2,484		(176)			(176)		2,308	2,308			
100109760	HOUSTON	TX		06/16/2023		2,495		(186)			(186)		2,308	2,308			
100135386	AUBREY	TX		11/13/2023		2,317		(9)			(9)		2,308	2,308			
100120915	GULF SHORES	AL		08/30/2023		2,178		130			130		2,308	2,308			
100133561	SANTA ROSA	CA		10/23/2023		2,350		(42)			(42)		2,308	2,308			
100074707	PHILADELPHIA	PA		12/01/2021		2,394		(85)			(85)		2,309	2,309			
100118059	SAINT BERNARD	OH		07/20/2023		1,468		841			841		2,309	2,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164846	CONCORD	CA		08/26/2024		2,428		(120)			(120)		2,309	2,309			
100130407	AUSTIN	TX		09/28/2023		2,927		(618)			(618)		2,309	2,309			
100136024	MAUGANSVILLE	MD		11/16/2023		2,324		(15)			(15)		2,309	2,309			
100149451	ROCKVILLE	MD		04/24/2024		2,453		(144)			(144)		2,309	2,309			
100114415	BATON ROUGE	LA		06/29/2023		1,269		1,040			1,040		2,309	2,309			
100049175	CANTERBURY	CT		11/20/2020		2,972		(663)			(663)		2,309	2,309			
100143377	LAKELAND	FL		02/16/2024		2,450		(141)			(141)		2,309	2,309			
100013237	EL CENTRO	CA		05/25/2017		962		1,347			1,347		2,309	2,309			
100115510	DALLAS	TX		07/17/2023		2,334		(24)			(24)		2,310	2,310			
100159579	YOUNGSVILLE	NC		07/15/2024		2,640		(331)			(331)		2,310	2,310			
100149425	TUCSON	AZ		04/24/2024		1,989		321			321		2,310	2,310			
100148464	LAS VEGAS	NV		04/12/2024		2,073		237			237		2,310	2,310			
100055281	SPARTA	NJ		03/23/2021		2,847		(537)			(537)		2,310	2,310			
100148480	NAPLES	FL		04/12/2024		2,562		(254)			(254)		2,308	2,310		2	2
100115433	TAMPA	FL		07/17/2023		2,221		89			89		2,310	2,310			
100147381	DALLAS	TX		05/08/2024		2,495		(185)			(185)		2,310	2,310			
100131965	CASA GRANDE	AZ		10/13/2023		2,400		(90)			(90)		2,310	2,310			
100131923	BOISE	ID		10/13/2023		2,319		(9)			(9)		2,310	2,310			
100168694	LEADVILLE	CO		09/25/2024		2,382		(71)			(71)		2,310	2,310			
100161132	MARGATE CITY	NJ		07/24/2024		2,514		(204)			(204)		2,310	2,310			
100144342	WINCHESTER	TN		03/07/2024		2,599		(33)			(33)		2,565	2,310		(255)	(255)
100164337	BONITA SPRINGS	FL		08/21/2024		2,423		(112)			(112)		2,311	2,311			
100133671	PARLIN	NJ		10/23/2023		2,340		(29)			(29)		2,311	2,311			
100079034	MADISON HEIGHTS	MI		02/24/2022		2,381		(71)			(71)		2,311	2,311			
100144170	PLANO	TX		03/07/2024		2,389		(78)			(78)		2,311	2,311			
100061202	LOUISVILLE	KY		06/01/2021		2,282		29			29		2,311	2,311			
100143124	NAPLES	FL		02/16/2024		2,095		216			216		2,311	2,311			
100148186	BRICK	NJ		04/12/2024		2,293		18			18		2,311	2,311			
100146701	HOUSTON	TX		03/20/2024		2,621		(310)			(310)		2,311	2,311			
100140498	JOSHUA TREE	CA		01/19/2024		2,228		94			94		2,322	2,311		(11)	(11)
100149191	SALT LAKE CITY	UT		04/22/2024		2,525		(214)			(214)		2,311	2,311			
100100896	SAN ANTONIO	TX		04/28/2023		(6,061)		(9)			(9)		(6,070)	2,311		8,381	8,381
100113553	NEW ORLEANS	LA		06/29/2023		588		1,723			1,723		2,311	2,311			
100075941	CHARLOTTE	NC		01/07/2022		2,352		(40)			(40)		2,312	2,312			
100076286	GREENSBORO	NC		01/07/2022		2,413		(101)			(101)		2,312	2,312			
100119485	WALTON	KY		07/31/2023		2,355		(44)			(44)		2,312	2,312			
100148653	STEVENSON RANCH	CA		04/15/2024		2,449		(138)			(138)		2,312	2,312			
100088966	OCALA	FL		11/15/2022		2,293		19			19		2,312	2,312			
100088800	SINKING SPRING	PA		11/15/2022		2,607		(295)			(295)		2,312	2,312			
100148092	POINT PLEASANT BORO	NJ		04/10/2024		2,484		(172)			(172)		2,312	2,312			
100142986	PORT SAINT LUCIE	FL		02/09/2024		2,412		(100)			(100)		2,312	2,312			
100139045	SPRING LAKE	MI		12/22/2023		2,269		44			44		2,312	2,312			
100148896	MELISSA	TX		04/17/2024		2,538		(226)			(226)		2,312	2,312			
100135154	MONROE	NY		12/15/2023		2,116		196			196		2,312	2,312			
100118866	FORT MYERS	FL		08/30/2023		2,554		(242)			(242)		2,312	2,312			
100090852	DEERFIELD BEACH	FL		01/06/2023		2,661		(349)			(349)		2,312	2,312			
100102461	DAVENPORT	FL		06/07/2023		2,219		93			93		2,313	2,313			
100140598	MEXICO BEACH	FL		01/19/2024		2,796		(483)			(483)		2,313	2,313			
100147503	CHARLOTTE	NC		04/03/2024		2,452		(139)			(139)		2,313	2,313			
100147505	CHARLOTTE	NC		04/03/2024		2,455		(142)			(142)		2,313	2,313			
100110266	RICHMOND	VA		06/30/2023		2,357		(44)			(44)		2,313	2,313			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140998	GLADSTONE	OR		02/20/2024		2,654		(341)			(341)		2,313	2,313			
100134145	VALLEJO	CA		12/08/2023		2,440		(128)			(128)		2,313	2,313			
100153955	GILROY	CA		06/05/2024		2,583		(270)			(270)		2,313	2,313			
100151443	REHOBOTH BEACH	DE		05/10/2024		2,343		(31)			(31)		2,313	2,313			
100025119	LAKELAND	FL		09/20/2018		1,410		903			903		2,313	2,313			
100138919	BERRYVILLE	VA		12/21/2023		2,533		(221)			(221)		2,312	2,313		2	2
100103592	NAPLES	FL		05/08/2023		2,693		(380)			(380)		2,313	2,313			
100048686	OPA LOCKA	FL		11/20/2020		2,491		(177)			(177)		2,314	2,313			
100120920	UPPER ARLINGTON	OH		08/30/2023		2,407		(93)			(93)		2,314	2,314			
100140169	EAGLE LAKE	FL		01/09/2024		2,067		247			247		2,314	2,314			
100147852	THOUSAND OAKS	CA		04/08/2024		2,382		(68)			(68)		2,314	2,314			
100149196	TURLOCK	CA		04/22/2024		2,491		(177)			(177)		2,314	2,314			
100057766	LUBBOCK	TX		06/30/2021		2,597		(284)			(284)		2,314	2,314			
100152357	MANTECA	CA		05/17/2024		2,457		(143)			(143)		2,314	2,314			
100012854	ORLANDO	FL		05/25/2017		1,989		325			325		2,314	2,314			
100091665	SARASOTA	FL		01/27/2023		2,449		(135)			(135)		2,314	2,314			
100136315	OLD ORCHD BCH	ME		11/20/2023		2,290		24			24		2,314	2,314			
100146341	CHICAGO	IL		03/19/2024		2,430		(116)			(116)		2,314	2,314			
100112950	MIDDLETOWN	NY		06/29/2023		401		1,914			1,914		2,314	2,314			
100160845	(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024		2,574		(260)			(260)		2,314	2,314			
100025242	PHOENIX	AZ		09/20/2018		1,384		930			930		2,314	2,314			
100019904	MERCED	CA		07/30/2018		2,536		(222)			(222)		2,314	2,314			
100135616	KELSEYVILLE	CA		11/09/2023		2,214		100			100		2,314	2,314			
100102767	FORT WORTH	TX		06/22/2023		2,872		(558)			(558)		2,315	2,315			
100157623	VIRGINIA BEACH	VA		06/28/2024		2,547		(232)			(232)		2,315	2,315			
100150723	LAS VEGAS	NV		05/06/2024		1,893		421			421		2,313	2,315		2	2
100151449	GARFIELD	NJ		05/10/2024		2,311		5			5		2,315	2,315			
100075636	COVINGTON	GA		12/01/2021		2,604		(289)			(289)		2,315	2,315			
100054060	ELLENWOOD	GA		03/23/2021		2,941		(625)			(625)		2,315	2,315			
100120733	LAS VEGAS	NV		08/25/2023		2,542		(226)			(226)		2,316	2,316			
100120083	POCONO LAKE	PA		08/11/2023		2,454		(138)			(138)		2,316	2,316			
100023975	WINCHESTER	CT		09/10/2018		2,514		(198)			(198)		2,316	2,316			
100090342	SALIDA	CA		12/22/2022		2,663		(347)			(347)		2,316	2,316			
100148550	LOS ANGELES	CA		04/12/2024		2,484		(170)			(170)		2,314	2,316		2	2
100018082	EL PASO	TX		06/08/2018		2,500		(184)			(184)		2,316	2,316			
100110766	LITHONIA	GA		08/11/2023		2,598		(282)			(282)		2,316	2,316			
100013101	HIALEAH	FL		05/25/2017		1,808		508			508		2,316	2,316			
100028437	PORT RICHEY	FL		10/26/2018		1,320		997			997		2,316	2,316			
100048644	GEORGETOWN	KY		11/20/2020		2,558		(242)			(242)		2,316	2,316			
100143101	BLOOMINGDALE	GA		02/16/2024		2,343		(27)			(27)		2,316	2,316			
100068062	CORPUS CHRISTI	TX		09/23/2021		2,429		(112)			(112)		2,316	2,316			
4010056932	TROY	NY		08/24/2023		2,444		(127)			(127)		2,316	2,316			
100047596	PORT ORANGE	FL		11/20/2020		2,936		(619)			(619)		2,317	2,317			
100144359	MILTON	MA		03/07/2024		2,486		(171)			(171)		2,315	2,317		2	2
100134450	WILLIS	TX		10/30/2023		2,809		(492)			(492)		2,317	2,317			
100053932	MILLSTADT	IL		03/23/2021		4,331		(2,013)			(2,013)		2,318	2,317			
100083835	ACWORTH	GA		07/12/2022		2,652		(334)			(334)		2,317	2,317			
100133402	CONCORD	NC		11/21/2023		2,537		(220)			(220)		2,317	2,317			
100111524	ETHEL	LA		06/29/2023		981		1,336			1,336		2,317	2,317			
100048583	BALTIMORE	MD		11/20/2020		2,516		(199)			(199)		2,317	2,317			
100090221	LEXINGTON	KY		01/13/2023		2,650		(332)			(332)		2,317	2,317			

SCHEDULE B - PART 3

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100071723	LUBBOCK	TX		10/14/2021		2,599		(281)			(281)		2,317	2,317			
100013497	NORTH HIGHLANDS AREA	CA		05/25/2017		1,726		592			592		2,318	2,318			
100159615	SEGUIN	TX		07/15/2024		2,601		(283)			(283)		2,318	2,318			
100145376	UNITED KINGDOM	GBR		03/12/2024		(2,206)		4,528			4,528		2,322	2,318	(4)		(4)
100158649	CLE ELUM	WA		07/10/2024		2,476		(158)			(158)		2,318	2,318			
100118706	DUNCAN	SC		07/25/2023		2,511		(193)			(193)		2,318	2,318			
100110368	BESSEMER CITY	NC		06/30/2023		2,403		(85)			(85)		2,318	2,318			
100136654	COACHELLA	CA		01/25/2024		2,647		(329)			(329)		2,318	2,318			
100082589	MIDDLEBURG HEIGHTS	OH		04/14/2022		2,469		(150)			(150)		2,319	2,319			
100049275	MASTIC	NY		11/20/2020		2,591		(272)			(272)		2,319	2,319			
100149432	DURHAM	NC		04/24/2024		2,435		(117)			(117)		2,319	2,319			
100134996	ALLEN	TX		10/30/2023		2,270		49			49		2,319	2,319			
100110577	LAS VEGAS	NV		06/30/2023		2,425		(106)			(106)		2,319	2,319			
100167089	WEST DOVER	VT		09/13/2024		2,456		(137)			(137)		2,319	2,319			
100043404	VISALIA	CA		08/13/2020		2,292		28			28		2,319	2,319			
100047296	SAGINAW	MI		11/20/2020		2,682		(362)			(362)		2,319	2,319			
100133669	MONROE	NC		10/23/2023		2,194		126			126		2,319	2,319			
100147776	WALDEN	TX		04/08/2024		2,224		96			96		2,319	2,319			
100144224	MONTGOMERY	TX		03/07/2024		2,225		94			94		2,319	2,319			
100129651	SUNNY ISLES BEACH	FL		09/29/2023		2,409		(89)			(89)		2,320	2,320			
100133690	VIRGINIA BEACH	VA		10/23/2023		2,333		(14)			(14)		2,320	2,320			
100126896	WILMINGTON	NC		08/30/2023		1,377		943			943		2,320	2,320			
100088101	NORTH RICHLAND HILLS	TX		10/25/2022		2,401		(81)			(81)		2,320	2,320			
100086539	KEIZER	OR		09/30/2022		2,602		(282)			(282)		2,320	2,320			
100141726	HARTLY	DE		01/30/2024		2,414		(95)			(95)		2,320	2,320			
100110681	SPRING CITY	TN		06/30/2023		2,400		(80)			(80)		2,320	2,320			
100088237	NEW HAVEN	CT		10/17/2022		2,468		(147)			(147)		2,320	2,320			
100131608	MURRELLS INLET	SC		10/06/2023		2,299		22			22		2,320	2,320			
100115964	LELAND	NC		07/20/2023		2,379		(59)			(59)		2,320	2,320			
100146974	MCKINNEY	TX		03/26/2024		2,259		60			60		2,319	2,321		2	2
100149515	PAYSON	UT		04/26/2024		2,603		(282)			(282)		2,321	2,321			
100130451	MIDLAND	TX		09/28/2023		2,539		(218)			(218)		2,321	2,321			
100109755	COLUMBUS	OH		06/16/2023		2,556		(235)			(235)		2,321	2,321			
100151247	EL PRADO	NM		05/10/2024		2,326		(5)			(5)		2,321	2,321			
100142391	TROY	OH		03/15/2024		2,578		(257)			(257)		2,321	2,321			
100147941	BELGRADE	MT		04/08/2024		2,380		(59)			(59)		2,321	2,321			
100012649	MIAMI	FL		05/25/2017		2,426		(104)			(104)		2,322	2,321		(1)	(1)
100151122	SANTA FE	NM		05/08/2024		2,461		(139)			(139)		2,322	2,322			
100120970	SICKLERVILLE	NJ		08/30/2023		2,230		92			92		2,322	2,322			
100129646	MCKINNEY	TX		09/29/2023		2,452		(131)			(131)		2,322	2,322			
100087078	SAN JOSE DEL CABO	MEX		09/26/2022		2,322							2,322	2,322			
100162502	GUTTENBERG	NJ		08/12/2024		2,416		(94)			(94)		2,322	2,322			
100049443	CHICAGO	IL		11/20/2020		1,181		1,141			1,141		2,322	2,322			
100131654	HOT SPRINGS	AR		10/06/2023		2,405		(83)			(83)		2,322	2,322			
100135444	CASPER	WY		11/13/2023		2,312		10			10		2,322	2,322			
100126560	AMERICAN CANYON	CA		08/30/2023		2,364		(42)			(42)		2,322	2,322			
100161291	SEATTLE	WA		07/25/2024		2,557		(235)			(235)		2,322	2,322			
100146953	NAVARRE	FL		03/26/2024		2,432		(112)			(112)		2,320	2,322		2	2
100143774	LAS VEGAS	NV		02/27/2024		2,308		14			14		2,322	2,322			
100055464	BAINBRIDGE	GA		03/23/2021		2,893		(571)			(571)		2,322	2,322			
100149295	COLLEGE STATION	TX		04/24/2024		2,549		(227)			(227)		2,322	2,322			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132464	WILMINGTON	NC		11/03/2023		2,258		65			65		2,323	2,323			
100077410	RINGGOLD	GA		01/03/2022		2,412		(89)			(89)		2,323	2,323			
100084845	AVONDALE	AZ		08/02/2022		2,884		(561)			(561)		2,323	2,323			
100101131	SAINT CHARLES	MO		04/28/2023		2,220		103			103		2,323	2,323			
100107891	LUDLOW FALLS	OH		06/29/2023		2,763		(440)			(440)		2,323	2,323			
100136070	(PACOIMA AREA) LOS ANGELES	CA		11/16/2023		2,289		34			34		2,323	2,323			
100109044	HARLINGEN	TX		06/05/2023		2,442		(119)			(119)		2,323	2,323			
100162754	ROME CITY	IN		08/12/2024		2,431		(108)			(108)		2,323	2,323			
100067183	PHILADELPHIA	PA		08/02/2021		2,238		85			85		2,323	2,323			
100129669	MERIDIAN	ID		09/29/2023		2,454		(131)			(131)		2,323	2,323			
100060591	OAK HILLS	CA		06/01/2021		2,310		14			14		2,323	2,323			
100081799	HUTCHINSON ISLAND	FL		04/27/2022		2,489		(173)			(173)		2,316	2,323		7	7
100142536	MANOR	TX		02/08/2024		2,352		(28)			(28)		2,324	2,324			
100130413	HOLLYWOOD	FL		09/28/2023		2,846		(522)			(522)		2,324	2,324			
100120956	NATCHITOCHES	LA		08/30/2023		2,399		(75)			(75)		2,324	2,324			
100055674	BELFORD	NJ		03/23/2021		2,827		(503)			(503)		2,324	2,324			
100119555	CHARLOTTE	NC		07/28/2023		2,404		(81)			(81)		2,324	2,324			
100088270	STANHOPE	NJ		10/17/2022		2,522		(198)			(198)		2,324	2,324			
100115539	BROWNSBURG	IN		07/19/2023		2,285		39			39		2,324	2,324			
100142673	JACKSON TOWNSHIP	NJ		02/08/2024		2,526		(202)			(202)		2,324	2,324			
100079003	LEWISBURG	TN		02/24/2022		2,425		(101)			(101)		2,324	2,324			
100139209	SUNNY ISLES BEACH	FL		12/28/2023		2,554		(230)			(230)		2,324	2,324			
100142598	LAS VEGAS	NV		02/08/2024		2,539		(215)			(215)		2,324	2,324			
100152376	TRINIDAD	TX		05/17/2024		2,350		(26)			(26)		2,324	2,324			
100055614	LITTLE ROCK	AR		03/23/2021		2,985		(661)			(661)		2,324	2,324			
100140370	KNIGHTDALE	NC		01/18/2024		2,417		(93)			(93)		2,324	2,324			
100030468	MABLETON	GA		12/20/2018		2,472		(147)			(147)		2,324	2,324			
100129496	HALETHORPE	MD		09/29/2023		2,364		(40)			(40)		2,324	2,324			
100133421	MIAMI BEACH	FL		10/19/2023		2,538		(213)			(213)		2,325	2,325			
100158912	BEAUFORT	SC		07/12/2024		2,504		(179)			(179)		2,325	2,325			
100072003	COLLEGE STATION	TX		10/29/2021		2,959		(634)			(634)		2,325	2,325			
100102674	MIAMI	FL		06/22/2023		2,709		(384)			(384)		2,325	2,325			
100057985	HARVEST	AL		06/30/2021		2,588		(263)			(263)		2,325	2,325			
100115976	BEAUFORT	SC		07/20/2023		2,537		(212)			(212)		2,325	2,325			
100028923	STOCKTON	CA		10/26/2018		1,952		373			373		2,325	2,325			
100128301	MIRAMAR BEACH	FL		09/14/2023		2,694		(369)			(369)		2,325	2,325			
100148870	GULF SHORES	AL		04/17/2024		2,075		250			250		2,326	2,326			
100135713	RICHBURG	SC		11/10/2023		2,253		72			72		2,326	2,326			
100140914	NORTH MYRTLE BEACH	SC		02/26/2024		2,417		(91)			(91)		2,326	2,326			
100143429	HIALEAH	FL		02/16/2024		2,587		(261)			(261)		2,326	2,326			
100027927	MEMPHIS	TN		10/26/2018		1,504		822			822		2,326	2,326			
100112680	DANIA BEACH	FL		06/29/2023		789		1,538			1,538		2,326	2,326			
100067178	PALM BAY	FL		08/02/2021		2,184		142			142		2,326	2,326			
100129905	RIVERHEAD	NY		09/27/2023		2,520		(193)			(193)		2,326	2,326			
100152198	NORTH MYRTLE BEACH	SC		05/17/2024		2,445		(119)			(119)		2,327	2,327			
100135749	DRIPPING SPRINGS	TX		11/10/2023		1,834		493			493		2,327	2,327			
100137750	SMYRNA	TN		12/08/2023		2,346		(20)			(20)		2,327	2,327			
100133423	MIDLAND	TX		10/19/2023		2,758		(431)			(431)		2,327	2,327			
100163890	ARLINGTON	VA		09/27/2024		2,358		(31)			(31)		2,327	2,327			
100087940	DALLAS	TX		10/25/2022		2,286		41			41		2,327	2,327			
100067514	TULSA	OK		09/23/2021		2,557		(230)			(230)		2,327	2,327			

SCHEDULE B - PART 3

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100109308	MEMPHIS	TN		06/12/2023		2,533		(206)			(206)		2,327	2,327			
100119044	SAFETY HARBOR	FL		07/27/2023		2,356		(29)			(29)		2,327	2,327			
100060280	HUNTSVILLE	TX		06/25/2021		2,549		(222)			(222)		2,327	2,327			
100144209	POOLER	GA		03/07/2024		2,208		119			119		2,327	2,327			
100158630	SAFETY HARBOR	FL		07/10/2024		2,334		(6)			(6)		2,327	2,327			
100065474	COLUMBIA	MO		07/28/2021		2,508		(180)			(180)		2,328	2,328		(1)	(1)
100128248	APPLE VALLEY	CA		09/14/2023		2,571		(240)			(240)		2,331	2,328		(3)	(3)
100057620	KANSAS CITY	MO		06/30/2021		2,587		(259)			(259)		2,328	2,328			
100153166	IPSWICH	MA		05/30/2024		2,508		(182)			(182)		2,325	2,328		3	3
100117873	MISSOURI CITY	TX		07/20/2023		2,425		(97)			(97)		2,328	2,328			
100119015	BALTIMORE	MD		07/27/2023		2,583		(255)			(255)		2,328	2,328			
100139475	BURNET	TX		12/28/2023		2,528		(199)			(199)		2,328	2,328			
100138425	TAMARAC	FL		12/18/2023		2,508		(180)			(180)		2,328	2,328			
100077321	JACKSON	TN		01/03/2022		2,388		(59)			(59)		2,328	2,328			
100091359	ARLINGTON	VA		02/22/2023		2,309		19			19		2,328	2,328			
100155555	MIAMI	FL		06/18/2024		2,606		(277)			(277)		2,329	2,329			
100120354	BOCA RATON	FL		08/18/2023		2,424		(96)			(96)		2,329	2,329			
100141058	TEMECULA	CA		02/20/2024		2,497		(168)			(168)		2,329	2,329			
100128069	SHELBYVILLE	TN		09/08/2023		2,212		117			117		2,329	2,329			
100102489	MONTVERDE	FL		06/07/2023		2,533		(205)			(205)		2,329	2,329			
100111770	TUCSON	AZ		06/29/2023		666		1,663			1,663		2,329	2,329			
100146667	LOGANVILLE	GA		03/20/2024		2,460		(131)			(131)		2,329	2,329			
100147404	MONTEBELLO	CA		05/08/2024		2,540		(211)			(211)		2,329	2,329			
100011798	BALTIMORE	MD		03/08/2017		1,611		718			718		2,329	2,329			
100016585	INDIALANTIC	FL		04/10/2018		2,519		(190)			(190)		2,329	2,329			
100029940	PERALTA	NM		12/20/2018		1,559		770			770		2,329	2,329			
100025480	YORK	PA		09/20/2018		1,980		349			349		2,330	2,330			
100112928	AUGUSTA	GA		06/29/2023		2,483		(153)			(153)		2,330	2,330			
100079148	PITTSBURGH	PA		02/24/2022		2,384		(54)			(54)		2,330	2,330			
100114936	HOUSTON	TX		07/13/2023		2,492		(162)			(162)		2,330	2,330			
100115273	NEW ORLEANS	LA		07/17/2023		2,490		(160)			(160)		2,330	2,330			
100111430	ALPHARETTA	GA		06/29/2023		1,139		1,192			1,192		2,331	2,331			
100066106	ORLANDO	FL		08/02/2021		2,398		(67)			(67)		2,331	2,331			
100120647	HALLANDALE BEACH	FL		08/21/2023		2,246		85			85		2,331	2,331			
100142955	NORTH PLAINFIELD	NJ		02/09/2024		2,337		(7)			(7)		2,329	2,331		2	2
100068115	FORT MYERS	FL		08/25/2021		2,673		(342)			(342)		2,331	2,331			
100140454	SARATOGA SPRINGS	UT		01/18/2024		2,473		(141)			(141)		2,332	2,332			
100120740	RANCHO MIRAGE	CA		08/25/2023		2,430		(98)			(98)		2,332	2,332			
100158890	SAN ANTONIO	FL		07/12/2024		2,354		(22)			(22)		2,332	2,332			
100026384	PALM BAY	FL		09/26/2018		2,244		88			88		2,332	2,332			
100063113	LINCOLN	NE		07/01/2021		2,316		16			16		2,332	2,332			
100112621	BALTIMORE	MD		06/29/2023		2,010		322			322		2,332	2,332			
100083911	ORMOND BEACH	FL		07/12/2022		2,501		(169)			(169)		2,332	2,332			
100144618	PARRISH	FL		03/13/2024		2,385		(53)			(53)		2,332	2,332			
100140342	HARDEEVILLE	SC		01/18/2024		2,260		72			72		2,332	2,332			
100060335	SNEADS FERRY	NC		06/01/2021		2,301		31			31		2,332	2,332			
100063818	RAYTOWN	MO		07/01/2021		2,465		(132)			(132)		2,332	2,332			
100148877	LEHI	UT		04/17/2024		2,373		(40)			(40)		2,332	2,332			
100114223	HOLIDAY	FL		06/29/2023		2,755		(422)			(422)		2,332	2,332			
100013617	SURPRISE	AZ		05/25/2017		2,119		213			213		2,332	2,332			
100150629	ARLINGTON	TX		05/03/2024		2,284		49			49		2,333	2,333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109282	PHILADELPHIA	PA		07/21/2023		2,771		(439)			(439)		2,333	2,333			
100049192	CRYSTAL LAKE	IL		11/20/2020		2,113		219			219		2,333	2,333			
100137171	KREMMLING	CO		11/28/2023		2,393		(60)			(60)		2,333	2,333			
100129593	AMARILLO	TX		09/29/2023		2,376		(43)			(43)		2,333	2,333			
100127101	RICHMOND	VA		08/30/2023		2,176		157			157		2,333	2,333			
100070458	TUCSON	AZ		09/23/2021		2,634		(301)			(301)		2,333	2,333			
100141074	SUWANEE	GA		02/20/2024		2,793		(459)			(459)		2,333	2,333			
100012415	PEKIN	IL		04/28/2017		1,336		998			998		2,333	2,333			
100131635	SHIRLEY	NY		10/06/2023		2,292		41			41		2,334	2,334			
100028410	MIAMI	FL		10/26/2018		2,343		(9)			(9)		2,334	2,334			
100148909	FRESNO	CA		04/17/2024		2,495		(161)			(161)		2,334	2,334			
100084981	LEANDER	TX		09/29/2022		2,624		(290)			(290)		2,334	2,334			
100074740	BAKER	LA		12/01/2021		2,458		(124)			(124)		2,334	2,334			
100136238	PADUCAH	KY		11/20/2023		1,866		468			468		2,334	2,334			
100135710	SURPRISE	AZ		11/10/2023		2,574		(241)			(241)		2,334	2,334			
100144421	SAINT CLOUD	FL		03/07/2024		2,419		(85)			(85)		2,334	2,334			
100142631	CYPRESS	TX		02/08/2024		2,325		9			9		2,334	2,334			
100148346	MADERA	CA		04/12/2024		2,140		195			195		2,334	2,334			
100039733	MINNEAPOLIS	MN		10/28/2019		2,562		(228)			(228)		2,334	2,334			
100114362	SOUTH GIBSON	PA		06/29/2023		588		1,746			1,746		2,334	2,334			
100118721	BAKERSFIELD	CA		07/25/2023		2,606		(272)			(272)		2,334	2,334			
100038232	WILLIAMSON	GA		11/15/2019		2,546		(212)			(212)		2,335	2,335			
100152330	NEW BRAUNFELS	TX		05/17/2024		2,020		315			315		2,335	2,335			
100110085	PHOENIX	AZ		06/23/2023		2,432		(97)			(97)		2,335	2,335			
100138967	BROOKLYN	NY		12/21/2023		2,238		97			97		2,335	2,335			
100162328	PETALUMA	CA		08/06/2024		2,468		(133)			(133)		2,335	2,335			
100031502	FRESNO	CA		03/29/2019		1,113		1,223			1,223		2,335	2,335			
100140383	NEWARK	DE		01/18/2024		2,400		(65)			(65)		2,335	2,335			
100069774	WYOMING	MI		09/01/2021		2,208		127			127		2,335	2,335			
100054125	MAPLE VALLEY	WA		03/23/2021		2,944		(609)			(609)		2,335	2,335			
100148478	ESTERO	FL		04/12/2024		2,581		(247)			(247)		2,333	2,336		2	2
100166034	SAN DIEGO	CA		09/06/2024		2,667		(331)			(331)		2,336	2,336			
100131741	WINDSOR MILL	MD		10/06/2023		2,210		126			126		2,336	2,336			
100116330	INDIANAPOLIS	IN		07/20/2023		1,268		1,068			1,068		2,336	2,336			
100109933	WATERBURY	CT		06/22/2023		2,466		(130)			(130)		2,336	2,336			
100013659	WESTLAND	MI		05/25/2017		2,260		76			76		2,336	2,336			
100152604	GALVESTON	TX		05/17/2024		2,418		(84)			(84)		2,334	2,336		2	2
100115849	FORT COLLINS	CO		07/20/2023		2,471		(135)			(135)		2,336	2,336			
100023996	OREM	UT		09/10/2018		2,569		(233)			(233)		2,337	2,337			
100126391	MARIETTA	GA		08/30/2023		2,391		(54)			(54)		2,337	2,337			
100127033	DAYTONA BEACH	FL		08/30/2023		2,166		171			171		2,337	2,337			
100118956	SAN TAN VALLEY	AZ		07/27/2023		2,656		(318)			(318)		2,337	2,337			
100065605	COLUMBIA	MO		07/28/2021		2,518		(180)			(180)		2,338	2,337		(1)	(1)
100018096	GEORGETOWN	TX		06/08/2018		2,477		(140)			(140)		2,337	2,337			
100138317	GRANBURY	TX		12/18/2023		2,133		205			205		2,337	2,337			
100150702	TIGARD	OR		05/06/2024		1,925		411			411		2,336	2,337		2	2
100114318	SAINT LOUIS	MO		06/29/2023		2,288		50			50		2,337	2,337			
100055685	WOODBURY	NJ		03/23/2021		2,579		(242)			(242)		2,337	2,337			
100111391	STOCKTON	CA		06/29/2023		1,909		428			428		2,338	2,338			
100147655	EVERETT	WA		04/04/2024		2,746		(409)			(409)		2,338	2,338			
100113425	MIAMI GARDENS	FL		06/29/2023		938		1,399			1,399		2,338	2,338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148852	WEST LONG BRANCH	NJ		04/17/2024		2,498		(161)			(161)		2,338	2,338			
100020134	BENTON	AR		07/17/2018		2,564		(227)			(227)		2,338	2,338			
100088844	RICHMOND	CA		11/15/2022		2,394		(56)			(56)		2,338	2,338			
100089220	BEAUFORT	SC		11/18/2022		2,572		(234)			(234)		2,338	2,338			
100116443	SAN DIEGO	CA		07/20/2023		2,246		92			92		2,338	2,338			
100054141	FRESNO	CA		03/23/2021		2,864		(526)			(526)		2,338	2,338			
100148906	ORLANDO	FL		04/17/2024		2,551		(212)			(212)		2,338	2,338			
100078508	UTRECHT	NLD		01/26/2022		2,382						42	2,424	2,338	(86)		(86)
100011543	BALTIMORE	MD		03/08/2017		835		1,503			1,503		2,338	2,338			
100067699	EDINBURG	TX		09/23/2021		2,558		(219)			(219)		2,338	2,338			
100117237	HOUSTON	TX		07/20/2023		989		1,350			1,350		2,338	2,338			
100147373	DELRAY BEACH	FL		05/08/2024		2,293		46			46		2,338	2,338			
100151511	IDAHO FALLS	ID		05/10/2024		2,516		(178)			(178)		2,339	2,339			
100151552	VICTORVILLE	CA		05/10/2024		1,651		688			688		2,339	2,339			
100118869	LAKE GENEVA	WI		08/30/2023		2,478		(139)			(139)		2,339	2,339			
100031686	PORT ST LUCIE	FL		03/29/2019		2,160		179			179		2,339	2,339			
100120164	KNOXVILLE	TN		08/14/2023		2,502		(163)			(163)		2,339	2,339			
100158468	DEARBORN HEIGHTS	MI		07/10/2024		2,520		(181)			(181)		2,339	2,339			
100143954	PHILADELPHIA	PA		02/29/2024		2,279		60			60		2,339	2,339			
100136301	SEASIDE HEIGHTS	NJ		11/20/2023		2,200		139			139		2,339	2,339			
100128045	MEMPHIS	TN		09/08/2023		2,122		217			217		2,339	2,339			
100141564	LOS ANGELES	CA		01/30/2024		2,607		(268)			(268)		2,339	2,339			
100129637	SOLDOTNA	AK		09/29/2023		2,379		(40)			(40)		2,339	2,339			
100136872	COEUR D ALENE	ID		11/27/2023		2,446		(107)			(107)		2,339	2,339			
100147717	COLORADO SPRINGS	CO		04/05/2024		2,487		(147)			(147)		2,340	2,340			
100168125	RICHMOND	CA		09/20/2024		2,310		29			29		2,340	2,340			
100080942	ELLWOOD CITY	PA		04/01/2022		2,907		(567)			(567)		2,340	2,340			
100024546	DEARBORN HEIGHTS	MI		09/20/2018		2,240		100			100		2,340	2,340			
100119648	LINDENWOLD	NJ		08/04/2023		2,482		(143)			(143)		2,340	2,340			
100045132	BLOOMFIELD	NJ		11/25/2020		2,432		(92)			(92)		2,340	2,340			
100147970	FORT WORTH	TX		04/08/2024		1,894		446			446		2,340	2,340			
100134306	MONTVERDE	FL		10/27/2023		2,497		(157)			(157)		2,340	2,340			
100156648	SEATTLE	WA		06/24/2024		2,459		(119)			(119)		2,340	2,340			
100017898	SUNRIVER	OR		05/30/2018		2,571		(231)			(231)		2,340	2,340			
100025380	SHREVEPORT	LA		09/20/2018		1,964		376			376		2,340	2,340			
100172262	BAKERSFIELD	CA		10/21/2024		1,884		(81)			(81)		1,803	2,340		537	537
100148741	STOCKTON	CA		04/17/2024		2,495		(154)			(154)		2,340	2,340			
100110850	HOLLISTER	MO		06/29/2023		2,801		(461)			(461)		2,340	2,340			
100082746	LELYSTAD	NLD		04/27/2022		2,416						(106)	2,310	2,340	31		31
100120395	HESPERIA	CA		08/18/2023		2,394		(54)			(54)		2,340	2,340			
100111034	MOUNT MORRIS	MI		06/29/2023		2,170		171			171		2,341	2,341			
100078651	PIOCHE	NV		02/02/2022		2,668		(328)			(328)		2,341	2,341			
100134272	PALMDALE	CA		10/27/2023		2,565		(224)			(224)		2,341	2,341			
100127123	N CHARLESTON	SC		08/30/2023		1,527		814			814		2,341	2,341			
100140034	LAKEWOOD	WA		01/09/2024		2,645		(304)			(304)		2,341	2,341			
100043308	TAYLORS FALLS	MN		08/13/2020		2,640		(299)			(299)		2,341	2,341			
100151295	SAINT AUGUSTINE	FL		05/10/2024		2,110		231			231		2,341	2,341			
100115766	PALMER	AK		07/20/2023		2,374		(33)			(33)		2,341	2,341			
100144355	TOMS RIVER	NJ		03/07/2024		2,436		(97)			(97)		2,339	2,341		2	2
100129696	ELMWOOD PARK	IL		09/29/2023		2,463		(122)			(122)		2,341	2,341			
100152327	RIDGEFIELD	WA		05/17/2024		1,854		487			487		2,341	2,341			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026567	MORENO VALLEY	CA		09/26/2018		1,788		553			553		2,341	2,341			
100136237	MIAMI BEACH	FL		11/20/2023		2,137		205			205		2,341	2,341			
100077528	REX	GA		01/03/2022		2,420		(79)			(79)		2,342	2,342			
4010061168	BRIDGETON	NJ		10/27/2023		2,780		(438)			(438)		2,342	2,342			
100130309	DENVER	CO		09/28/2023		2,735		(392)			(392)		2,342	2,342			
100064751	LAUREL	DE		07/14/2021		2,661		(319)			(319)		2,342	2,342			
100067213	EDWARDSVILLE	IL		08/02/2021		2,195		147			147		2,342	2,342			
100026052	PITTSBURG	CA		09/20/2018		2,417		(75)			(75)		2,342	2,342			
100031403	ANDERSON	CA		03/29/2019		2,298		44			44		2,342	2,342			
100016406	TUCSON	AZ		04/05/2018		2,486		(144)			(144)		2,342	2,342			
100137665	DAYTON	NJ		12/08/2023		2,448		(106)			(106)		2,343	2,343			
100134794	LAND O' LAKES	FL		10/30/2023		2,391		(49)			(49)		2,343	2,343			
100142621	CAPE CORAL	FL		02/08/2024		2,585		(243)			(243)		2,343	2,343			
100112384	MCDONOUGH	GA		06/29/2023		578		1,764			1,764		2,343	2,343			
100165515	PEARL CITY	HI		08/29/2024		2,462		(124)			(124)		2,338	2,343		5	5
100142725	SAINT GEORGE	UT		02/08/2024		2,510		(167)			(167)		2,343	2,343			
100140326	BERWYN	IL		01/18/2024		2,520		(177)			(177)		2,343	2,343			
100137657	GLEN ALLEN	VA		12/08/2023		2,483		(140)			(140)		2,343	2,343			
100151380	MILTON	GA		05/10/2024		2,312		31			31		2,343	2,343			
100119492	ATLANTA	GA		07/28/2023		2,266		78			78		2,343	2,343			
100079566	NORTH MYRTLE BEACH	SC		04/25/2022		2,941		(598)			(598)		2,343	2,343			
100100499	SICKLERVILLE	NJ		04/27/2023		2,212		131			131		2,343	2,343			
100075575	CHARLOTTE	NC		12/01/2021		2,440		(97)			(97)		2,343	2,343			
100109923	GLASSBORO	NJ		06/22/2023		2,494		(150)			(150)		2,343	2,343			
100075697	SWEET HOME	OR		12/01/2021		2,374		(31)			(31)		2,343	2,343			
100135159	MOORESVILLE	NC		12/15/2023		2,698		(354)			(354)		2,343	2,343			
100141135	KINGSTON	NY		01/30/2024		2,475		(131)			(131)		2,344	2,344			
100119176	PALM COAST	FL		07/31/2023		2,344							2,344	2,344			
100129444	BRUNSWICK	GA		09/29/2023		2,363		(19)			(19)		2,344	2,344			
100120085	TUCSON	AZ		08/11/2023		2,335		9			9		2,344	2,344			
100118962	PANAMA CITY BEACH	FL		07/27/2023		2,743		(399)			(399)		2,344	2,344			
100147669	PLEASANTON	CA		04/04/2024		2,364		(19)			(19)		2,344	2,344			
100133148	LAWRENCEVILLE	GA		11/29/2023		2,267		78			78		2,345	2,345			
100132625	CLEARWATER	FL		11/03/2023		2,441		(96)			(96)		2,345	2,345			
100136222	NAPERVILLE	IL		11/20/2023		2,332		13			13		2,345	2,345			
100162050	LAS VEGAS	NV		07/31/2024		2,648		(303)			(303)		2,345	2,345			
100020267	ODENVILLE	AL		07/17/2018		2,521		(176)			(176)		2,345	2,345			
100151543	BRADENTON	FL		05/10/2024		1,898		447			447		2,345	2,345			
100126692	FORTWORTH	TX		08/30/2023		2,313		32			32		2,345	2,345			
100100780	BALTIMORE	MD		04/28/2023		2,183		162			162		2,345	2,345			
100131996	CROFTON	MD		10/13/2023		2,399		(54)			(54)		2,345	2,345			
100012991	CHICAGO	IL		05/25/2017		1,849		496			496		2,345	2,345			
100112626	MONTROSE	MI		06/29/2023		2,126		219			219		2,345	2,345			
100091990	WATERBURY	CT		02/09/2023		2,529		(183)			(183)		2,346	2,346			
100101722	DOETINCHEM	NLD		03/30/2023		2,414						(28)	2,386	2,346	(40)		(40)
100135550	RICHMOND	VA		11/13/2023		2,370		(24)			(24)		2,346	2,346			
100134632	FRIENDSWOOD	TX		10/30/2023		2,649		(303)			(303)		2,346	2,346			
100067520	JUPITER	FL		09/23/2021		2,682		(336)			(336)		2,346	2,346			
100141595	WORCESTER	MA		01/30/2024		2,576		(230)			(230)		2,346	2,346			
100143770	BEAUMONT	CA		02/27/2024		2,726		(380)			(380)		2,346	2,346			
100090032	LAKE WALES	FL		01/13/2023		2,261		85			85		2,346	2,346			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025623	HIGHLAND	CA		09/20/2018		1,788		558			558		2,346	2,346			
100115761	LAKE LURE	NC		07/20/2023		2,574		(228)			(228)		2,346	2,346			
100150541	ROCKVILLE	MD		05/03/2024		2,477		(130)			(130)		2,346	2,346			
100148925	LOGANVILLE	GA		04/17/2024		2,028		318			318		2,347	2,347			
100163176	AUSTIN	TX		08/13/2024		2,443		(100)			(100)		2,342	2,347		5	5
100136056	CINCINNATI	OH		11/16/2023		2,213		134			134		2,347	2,347			
100074409	OCEAN VIEW	DE		12/02/2021		(17,345)		19,692			19,692		2,347	2,347			
100074966	SHAWSVILLE	VA		12/01/2021		2,384		(37)			(37)		2,347	2,347			
100157981	MONTEREY	CA		07/09/2024		2,396		(48)			(48)		2,347	2,347			
100025343	MARDELA SPRINGS	MD		09/20/2018		661		1,686			1,686		2,347	2,347			
100149687	YOUNGSVILLE	NC		04/26/2024		2,288		59			59		2,347	2,347			
100090791	ESCONDIDO	CA		02/28/2023		2,372		(24)			(24)		2,347	2,347			
100140312	BALTIMORE	MD		01/18/2024		2,544		(197)			(197)		2,348	2,348			
100142909	FALLS CHURCH	VA		02/09/2024		2,598		(252)			(252)		2,346	2,348		2	2
100142669	CHATTANOOGA	TN		02/08/2024		2,466		(118)			(118)		2,348	2,348			
100111264	HEMET	CA		06/29/2023		2,339		9			9		2,348	2,348			
100116466	VERDI	NV		07/20/2023		2,535		(187)			(187)		2,348	2,348			
100132022	YUMA	AZ		10/13/2023		2,395		(46)			(46)		2,348	2,348			
100119047	MCDONOUGH	GA		07/27/2023		2,667		(319)			(319)		2,348	2,348			
100142612	SHERWOOD	AR		02/08/2024		2,566		(217)			(217)		2,348	2,348			
100103061	IRVING	TX		06/22/2023		2,739		(390)			(390)		2,348	2,348			
100154209	BOTHELL	WA		07/11/2024		2,564		(216)			(216)		2,348	2,348			
100063741	LUFKIN	TX		07/01/2021		2,486		(137)			(137)		2,348	2,348			
100070487	WEST READING	PA		09/23/2021		2,724		(376)			(376)		2,348	2,348			
100136250	LIBERTY HILL	TX		11/20/2023		2,233		115			115		2,348	2,348			
100112522	BALTIMORE	MD		06/29/2023		1,524		824			824		2,348	2,348			
100018346	COLDWATER	MI		06/27/2018		2,494		(146)			(146)		2,349	2,349			
100077065	LEES SUMMIT	MO		01/03/2022		2,406		(57)			(57)		2,349	2,349			
100025546	MAPLE VALLEY	WA		09/20/2018		2,472		(123)			(123)		2,349	2,349			
100107975	BRADENTON	FL		05/22/2023		2,459		(110)			(110)		2,349	2,349			
100126814	NEWARK	NJ		08/30/2023		19		2,330			2,330		2,349	2,349			
100064950	MEBANE	NC		07/14/2021		2,573		(224)			(224)		2,349	2,349			
100147444	PEASTER	TX		04/03/2024		2,651		(302)			(302)		2,349	2,349			
100151274	MATTHEWS	NC		05/10/2024		2,433		(84)			(84)		2,349	2,349			
100148944	ALPHARETTA	GA		04/17/2024		2,515		(166)			(166)		2,349	2,349			
100114146	SAN ANTONIO	TX		06/29/2023		2,435		(86)			(86)		2,349	2,349			
100057563	BALTIMORE	MD		06/30/2021		2,488		(138)			(138)		2,350	2,350			
100101975	FONTANA	CA		04/14/2023		2,905		(555)			(555)		2,350	2,350			
100137689	TUCSON	AZ		12/08/2023		2,498		(148)			(148)		2,350	2,350			
100115232	HAVERSTRAW	NY		07/17/2023		2,464		(114)			(114)		2,350	2,350			
100117273	BIG BEAR CITY	CA		07/20/2023		2,600		(250)			(250)		2,350	2,350			
100111381	SHELLMAN	GA		06/29/2023		2,490		(140)			(140)		2,350	2,350			
100013108	ORLANDO	FL		05/25/2017		2,083		267			267		2,350	2,350			
100155126	GLENDALE	CA		07/19/2024		2,393		(44)			(44)		2,350	2,350			
100055574	READING	PA		03/23/2021		3,686		(1,336)			(1,336)		2,350	2,350			
100084849	TITUSVILLE	FL		08/02/2022		2,599		(249)			(249)		2,350	2,350			
100103651	KATY	TX		05/08/2023		2,715		(365)			(365)		2,350	2,350			
100012785	SOUTH GATE	CA		05/25/2017		1,055		1,296			1,296		2,350	2,350			
100061249	KANSAS CITY	MO		06/01/2021		2,326		24			24		2,350	2,350			
100133592	POINT VENTURE	TX		10/23/2023		2,251		100			100		2,350	2,350			
100133593	POINT VENTURE	TX		10/23/2023		2,251		100			100		2,350	2,350			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133607	POINT VENTURE	TX		10/23/2023		2,251		100			100		2,350	2,350			
100110776	MIAMI	FL		08/11/2023		2,108		242			242		2,350	2,350			
100117617	CHARLOTTE	NC		07/20/2023		2,492		(142)			(142)		2,351	2,351			
100139496	ROSELLE	NJ		12/28/2023		2,495		(144)			(144)		2,351	2,351			
100045438	OCALA	FL		11/25/2020		2,713		(362)			(362)		2,351	2,351			
100127947	ANTIOCH	TN		09/08/2023		1,917		434			434		2,351	2,351			
100173824	GLENDALE	CA		10/31/2024		2,319		32			32		2,351	2,351			
100129644	SAN ANTONIO	TX		09/29/2023		2,342		9			9		2,351	2,351			
100146553	FREDERICK	MD		03/19/2024		2,595		(244)			(244)		2,351	2,351			
100156241	MONTGOMERY	TX		06/20/2024		2,714		(362)			(362)		2,351	2,351			
100140050	LOCKHART	TX		01/09/2024		1,974		377			377		2,351	2,351			
100102022	HOUSTON	TX		04/14/2023		2,451		(102)			(102)		2,349	2,351		2	2
100142704	LAS VEGAS	NV		02/08/2024		2,380		(28)			(28)		2,351	2,351			
100012342	WORCESTER	MA		04/28/2017		1,778		573			573		2,351	2,351			
100064745	SAN ANTONIO	TX		07/14/2021		2,671		(320)			(320)		2,351	2,351			
100129441	YOUNGSTOWN	FL		09/29/2023		2,381		(29)			(29)		2,351	2,351			
100152264	RIVERSIDE	CA		05/17/2024		2,427		(76)			(76)		2,351	2,351			
100142693	FAIRHOPE	AL		02/08/2024		2,245		106			106		2,351	2,351			
100119462	KINGSLAND	GA		07/31/2023		2,374		(23)			(23)		2,351	2,351			
100158619	CHICAGO	IL		07/10/2024		2,493		(141)			(141)		2,352	2,352			
100147997	DENVER	CO		04/10/2024		2,567		(215)			(215)		2,352	2,352			
100149696	NEW YORK	NY		04/26/2024		2,573		(221)			(221)		2,352	2,352			
100167749	SEDONA	AZ		09/19/2024		2,639		(287)			(287)		2,352	2,352			
100146914	SPRINGFIELD	OR		03/26/2024		2,487		(137)			(137)		2,350	2,352		2	2
100119647	MODESTO	CA		08/04/2023		2,443		(92)			(92)		2,352	2,352			
100133679	HUTTO	TX		10/23/2023		2,258		94			94		2,352	2,352			
100102136	ENGLEWOOD	FL		04/14/2023		2,479		(127)			(127)		2,352	2,352			
100162254	CAVE CREEK	AZ		09/06/2024		2,378		(26)			(26)		2,352	2,352			
100159966	HIALEAH	FL		08/16/2024		2,450		(98)			(98)		2,352	2,352			
100067040	ELIZABETH	PA		08/02/2021		2,242		110			110		2,352	2,352			
100120564	MINNEAPOLIS	MN		08/18/2023		2,542		(189)			(189)		2,352	2,352			
100025314	ORLANDO	FL		09/20/2018		2,467		(115)			(115)		2,353	2,353			
100120797	HOUSTON	TX		08/25/2023		2,641		(289)			(289)		2,353	2,353			
100108254	MERRILLVILLE	IN		05/24/2023		2,709		(356)			(356)		2,353	2,353		(1)	(1)
100152500	ESTERO	FL		05/17/2024		2,287		64			64		2,350	2,353		3	3
100012941	ARBUNDALE	FL		05/25/2017		1,969		384			384		2,353	2,353			
100055499	LAWRENCEBURG	IN		03/23/2021		2,222		131			131		2,353	2,353			
100109375	OREM	UT		06/12/2023		2,537		(184)			(184)		2,353	2,353			
100156476	SUWANEE	GA		06/24/2024		2,410		(57)			(57)		2,353	2,353			
100134762	CYPRESS	TX		10/30/2023		189		2,164			2,164		2,353	2,353			
100120109	SAINT AUGUSTINE	FL		08/11/2023		2,447		(94)			(94)		2,353	2,353			
100133540	MENIFEE	CA		10/19/2023		2,721		(368)			(368)		2,353	2,353			
100119364	HASTINGS	MN		07/31/2023		2,285		68			68		2,353	2,353			
100014297	DETROIT	MI		09/27/2017		1,432		921			921		2,353	2,353		1	1
100155050	HIGHLANDS	NC		07/19/2024		2,392		(38)			(38)		2,354	2,354			
100146854	ACTON	CA		03/21/2024		2,748		(395)			(395)		2,354	2,354			
100089972	OKEECHOBEE	FL		01/26/2023		2,614		(260)			(260)		2,354	2,354			
100127526	WILMINGTON	DE		09/08/2023		2,429		(75)			(75)		2,354	2,354			
100029038	LANCASTER	CA		10/26/2018		1,928		426			426		2,354	2,354			
100118934	FONTANA	CA		07/27/2023		2,568		(214)			(214)		2,354	2,354			
100138898	COLUMBUS	OH		12/21/2023		2,577		(224)			(224)		2,353	2,354		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010055886	WATERLOO	NY		11/29/2023		2,354							2,354	2,354			
100153176	SUNLAND	CA		05/30/2024		2,439		(87)			(87)		2,352	2,355		3	3
100165974	SPARKS	NV		09/06/2024		2,307		47			47		2,355	2,355			
100148655	COLUMBIA	SC		04/15/2024		2,496		(141)			(141)		2,355	2,355			
100136037	SAN PABLO	CA		11/16/2023		2,392		(37)			(37)		2,355	2,355			
100032134	CORONA	CA		03/29/2019		2,040		315			315		2,355	2,355			
100044268	RICHMOND	VA		08/19/2020		(1,286)		3,641			3,641		2,355	2,355			
100025885	MADERA	CA		09/20/2018		1,946		409			409		2,355	2,355			
100158552	PALMETTO	FL		07/10/2024		2,695		(340)			(340)		2,355	2,355			
100088046	YUCCA VALLEY	CA		10/25/2022		2,453		(97)			(97)		2,355	2,355			
100087925	CATHEDRAL CITY	CA		10/25/2022		2,490		(135)			(135)		2,355	2,355			
100100297	TOMBALL	TX		03/24/2023		2,622		(267)			(267)		2,356	2,356			
100158488	HEALDSBURG	CA		07/10/2024		2,465		(109)			(109)		2,356	2,356			
100089603	PALOS HILLS	IL		01/30/2023		2,388		(33)			(33)		2,356	2,356			
100080512	WEST PALM BEACH	FL		03/10/2022		2,809		(454)			(454)		2,356	2,356			
100138099	MURFREESBORO	TN		12/14/2023		1,299		1,056			1,056		2,356	2,356			
100156793	LOS ANGELES	CA		06/26/2024		2,452		(96)			(96)		2,356	2,356			
100148185	HOWELL	NJ		04/12/2024		2,338		18			18		2,356	2,356			
100103775	KISSIMMEE	FL		05/10/2023		2,571		(214)			(214)		2,357	2,356		(1)	(1)
100137033	ORLANDO	FL		11/28/2023		2,415		(59)			(59)		2,356	2,356			
100103591	OCALA	FL		05/08/2023		2,355		1			1		2,356	2,356			
100140426	WAKE FOREST	NC		01/18/2024		2,528		(171)			(171)		2,356	2,356			
100075295	HOUSTON	TX		12/01/2021		2,485		(129)			(129)		2,356	2,356			
100012414	ADAMS	MA		04/28/2017		1,487		870			870		2,357	2,357			
100110821	WESLEY CHAPEL	FL		06/29/2023		976		1,381			1,381		2,357	2,357			
100110817	LAS VEGAS	NV		06/29/2023		622		1,735			1,735		2,357	2,357			
100161416	LUTHER	OK		07/29/2024		2,515		(158)			(158)		2,357	2,357			
100099795	LAS VEGAS	NV		02/28/2023		2,577		(220)			(220)		2,357	2,357			
100067227	SPRINGFIELD	MA		08/02/2021		2,248		109			109		2,357	2,357			
100153002	NASHVILLE	TN		06/27/2024		2,864		(507)			(507)		2,357	2,357			
100147933	ATHENS	AL		04/08/2024		2,196		162			162		2,357	2,357			
100054246	STATEN ISLAND	NY		03/23/2021		3,722		(1,364)			(1,364)		2,357	2,357			
100141324	MARANA	AZ		01/30/2024		2,399		(42)			(42)		2,358	2,358			
100065071	MAPLETON	MN		07/14/2021		2,533		(175)			(175)		2,358	2,358			
100110475	SAN ANTONIO	TX		06/30/2023		2,333		25			25		2,358	2,358			
100142834	OAKDALE	CA		02/09/2024		3,249		(891)			(891)		2,358	2,358			
100129727	QUINTON	VA		09/29/2023		2,338		20			20		2,358	2,358			
100147874	RICHMOND HILL	GA		04/08/2024		2,117		241			241		2,358	2,358			
100102633	SARASOTA	FL		06/22/2023		2,765		(407)			(407)		2,358	2,358			
100044401	VALRICO	FL		11/19/2020		2,571		(213)			(213)		2,358	2,358			
100142917	MONTE	CA		02/09/2024		2,377		(20)			(20)		2,357	2,358		2	2
100136317	BOYNTON BEACH	FL		11/20/2023		2,220		138			138		2,359	2,359			
100029158	RIVERSIDE	CA		10/26/2018		2,314		44			44		2,359	2,359			
100046338	VINELAND	NJ		11/25/2020		1,708		651			651		2,359	2,359			
100119507	WEEKI WACHEE	FL		07/28/2023		2,581		(222)			(222)		2,359	2,359			
100147187	TOTOWA	NJ		03/28/2024		2,519		(160)			(160)		2,359	2,359			
100147938	BIRMINGHAM	MI		04/08/2024		2,446		(87)			(87)		2,359	2,359			
100078961	MULBERRY	FL		02/24/2022		2,423		(64)			(64)		2,359	2,359			
100115767	MAPLE SHADE	NJ		07/20/2023		2,531		(172)			(172)		2,359	2,359			
100167821	CABO SAN LUCAS	MEX		09/20/2024		2,359							2,359	2,359			
100119381	WESTAMPTON	NJ		07/31/2023		2,499		(139)			(139)		2,359	2,359			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147354	SPICEWOOD	TX		05/08/2024		2,891		(531)			(531)		2,360	2,360			
100139300	SPRINGFIELD	OR		12/28/2023		2,683		(323)			(323)		2,360	2,360			
100159325	FEDERAL WAY	WA		07/15/2024		2,467		(107)			(107)		2,360	2,360			
100064926	GLENVIEW	IL		07/14/2021		2,599		(239)			(239)		2,360	2,360			
100142717	SAN MARCOS	TX		02/08/2024		2,292		68			68		2,360	2,360			
100137818	PEARLAND	TX		12/08/2023		2,683		(324)			(324)		2,360	2,360			
100135123	NEW SMYRNA BEACH	FL		11/01/2023		2,281		79			79		2,360	2,360			
100129307	CHARLOTTE	NC		09/25/2023		2,356		4			4		2,360	2,360			
100100757	CINNAMINSON	NJ		04/28/2023		2,569		(209)			(209)		2,360	2,360			
100110386	FAYETTEVILLE	AR		06/30/2023		2,567		(207)			(207)		2,360	2,360			
100058006	OLD HICKORY	TN		06/30/2021		2,652		(292)			(292)		2,360	2,360			
100111893	POTTSTOWN	PA		06/29/2023		1,131		1,229			1,229		2,360	2,360			
100127295	LAWRENCEBURG	KY		08/30/2023		616		1,744			1,744		2,360	2,360			
100055489	MERRIMACK	NH		03/23/2021		2,822		(462)			(462)		2,360	2,360			
100149790	LOS ANGELES	CA		04/26/2024		2,574		(214)			(214)		2,360	2,360			
100127513	GRAND JUNCTION	CO		09/08/2023		2,384		(23)			(23)		2,360	2,360			
100066930	RAHWAY	NJ		08/02/2021		2,361							2,360	2,360			
100012864	LAS VEGAS	NV		05/25/2017		1,418		943			943		2,360	2,360			
100028023	.EATON RAPIDS	MI		10/26/2018		2,412		(51)			(51)		2,361	2,361			
100147878	JACKSON TOWNSHIP	NJ		04/08/2024		2,369		(8)			(8)		2,361	2,361			
100062523	STARKE	FL		07/01/2021		2,421		(60)			(60)		2,361	2,361			
100142387	PATERSON	NJ		03/15/2024		2,792		(431)			(431)		2,361	2,361			
100137079	TAMPA	FL		11/28/2023		2,329		32			32		2,361	2,361			
100134643	DEARBORN	MI		10/30/2023		2,376		(15)			(15)		2,361	2,361			
100013672	SOUTH AMBOY	NJ		05/25/2017		1,800		561			561		2,361	2,361			
100144430	KATY	TX		03/07/2024		2,366		(6)			(6)		2,360	2,361		2	2
100088905	ORLANDO	FL		11/15/2022		2,324		37			37		2,361	2,361			
100087006	KNOXVILLE	TN		11/04/2022		2,617		(255)			(255)		2,361	2,361			
100133224	MOORE	OK		11/29/2023		2,089		272			272		2,362	2,362			
100029744	NORTH PLAINFIELD	NJ		10/26/2018		2,330		32			32		2,362	2,362			
100028929	MIAMI	FL		10/26/2018		2,433		(71)			(71)		2,362	2,362			
100090373	SAN ANTONIO	TX		02/03/2023		3,070		(709)			(709)		2,362	2,362			
100144450	THORNDALE	TX		04/26/2024		2,424		(63)			(63)		2,362	2,362			
100140501	LONG BEACH	CA		01/19/2024		2,580		(105)			(105)		2,475	2,362		(113)	(113)
100142714	DAPHNE	AL		02/08/2024		2,320		42			42		2,362	2,362			
100043361	NEW ORLEANS	LA		08/13/2020		2,929		(567)			(567)		2,362	2,362			
100151016	MIAMI	FL		05/08/2024		2,506		(144)			(144)		2,362	2,362			
100128355	ATLANTA	GA		09/14/2023		2,310		53			53		2,363	2,363			
100111554	JAMAICA	NY		06/29/2023		344		2,019			2,019		2,363	2,363			
100089949	TEHACHAPI	CA		01/26/2023		2,878		(515)			(515)		2,363	2,363			
100132083	TEMPLE	TX		10/13/2023		2,370		(7)			(7)		2,363	2,363			
100149638	BEAUMONT	CA		04/26/2024		2,627		(263)			(263)		2,363	2,363			
100150948	WOODLAND	CA		05/08/2024		2,024		339			339		2,363	2,363			
100103258	PALM DESERT	CA		04/27/2023		2,757		(394)			(394)		2,363	2,363			
100013325	SOMERTON	AZ		05/25/2017		1,995		368			368		2,363	2,363			
100078822	FRESNO	CA		02/24/2022		2,406		(42)			(42)		2,364	2,364			
100138867	KANSAS CITY	MO		12/21/2023		2,546		(184)			(184)		2,362	2,364		1	1
100112985	CHICAGO	IL		06/29/2023		1,331		1,033			1,033		2,364	2,364			
100120924	SMITHVILLE	TN		08/30/2023		2,331		34			34		2,364	2,364			
100057727	ATHENS	GA		06/30/2021		2,699		(334)			(334)		2,364	2,364			
100128118	NASHVILLE	TN		09/08/2023		2,010		354			354		2,364	2,364			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115791	KODAK	TN		07/20/2023		2,510		(146)			(146)		2,364	2,364			
100047796	PHILADELPHIA	PA		11/20/2020		2,620		(256)			(256)		2,364	2,364			
100025237	SAINT CLAIR SHORES	MI		09/20/2018		1,676		688			688		2,364	2,364			
100159538	LIVERMORE	CA		07/15/2024		2,617		(252)			(252)		2,365	2,365			
100025448	NORTH MIAMI	FL		09/20/2018		2,140		225			225		2,365	2,365			
100171481	BELMAR	NJ		10/16/2024		2,470		(105)			(105)		2,365	2,365			
100116857	SUGAR LAND	TX		07/20/2023		1,953		412			412		2,365	2,365			
100108154	ATLANTA	GA		05/24/2023		2,530		(164)			(164)		2,365	2,365			
100108261	KENNESAW	GA		05/24/2023		2,676		(311)			(311)		2,365	2,365			
100062169	DUNDALK	MD		07/01/2021		2,488		(123)			(123)		2,365	2,365			
100138735	NEWPORT BEACH	CA		02/02/2024		2,699		(334)			(334)		2,365	2,365			
100129323	ROSWELL	NM		09/25/2023		2,419		(54)			(54)		2,365	2,365			
100120389	ANTIOCH	TN		08/18/2023		2,394		(28)			(28)		2,365	2,365			
100116256	CLIFTON HEIGHTS	PA		07/20/2023		1,496		869			869		2,366	2,366			
100141786	PEMBROKE PINES	FL		01/30/2024		2,399		(33)			(33)		2,366	2,366			
100142156	CLOVIS	CA		02/29/2024		2,558		(192)			(192)		2,366	2,366			
100029503	BLUFFTON	SC		10/26/2018		1,972		394			394		2,366	2,366			
100100996	KANKAKEE	IL		04/28/2023		1,864		503			503		2,366	2,366			
100167917	WHITTIER	CA		09/20/2024		2,681		(315)			(315)		2,366	2,366			
100153712	HOLLYWOOD	FL		07/11/2024		2,638		(271)			(271)		2,367	2,367			
100029658	LAKELAND	FL		10/26/2018		2,216		151			151		2,367	2,367			
100140107	FLORESVILLE	TX		01/09/2024		1,991		376			376		2,367	2,367			
100131995	BOERNE	TX		10/13/2023		2,466		(99)			(99)		2,367	2,367			
100017085	NEWTONSVILLE	OH		04/26/2018		3,082		(715)			(715)		2,367	2,367			
100047504	WILMINGTON	MA		11/20/2020		2,974		(607)			(607)		2,367	2,367			
100112959	DETROIT	MI		06/29/2023		2,959		(592)			(592)		2,367	2,367			
100147016	LEHIGH	OK		03/27/2024		2,386		(19)			(19)		2,367	2,367			
100114595	LUTZ	FL		06/29/2023		2,418		(51)			(51)		2,367	2,367			
100076833	WINCHESTER	KY		12/27/2021		2,781		(414)			(414)		2,367	2,367			
100072221	PHOENIX	AZ		11/01/2021		2,691		(323)			(323)		2,367	2,367			
100012131	CHARLOTTE	NC		03/08/2017		1,957		411			411		2,367	2,367			
100128738	GREECE	NY		09/21/2023		2,327		41			41		2,367	2,367			
100142720	DAPHNE	AL		02/08/2024		2,261		107			107		2,368	2,368			
100120947	SOUTH KINGSTOWN	RI		08/30/2023		2,447		(80)			(80)		2,368	2,368			
100159534	RIVERSIDE	CA		07/15/2024		2,793		(425)			(425)		2,368	2,368			
100047058	GREENVILLE	SC		11/20/2020		2,743		(376)			(376)		2,368	2,368			
100140323	SACRAMENTO	CA		01/18/2024		2,545		(177)			(177)		2,368	2,368			
100150765	PARAMUS	NJ		05/07/2024		2,477		(109)			(109)		2,368	2,368			
100135137	IDAHO FALLS	ID		11/03/2023		2,574		(206)			(206)		2,368	2,368			
100100584	CHULA VISTA	CA		04/27/2023		2,726		(358)			(358)		2,368	2,368			
100131836	SOUTH YARMOUTH	MA		10/06/2023		2,335		33			33		2,368	2,368			
100129578	SARGENT	TX		09/29/2023		2,359		10			10		2,368	2,368			
100111556	NEW ORLEANS	LA		06/29/2023		855		1,514			1,514		2,369	2,369			
100112422	ORLANDO	FL		06/29/2023		1,506		862			862		2,369	2,369			
100164838	LIBERTY HILL	TX		08/26/2024		2,315		54			54		2,369	2,369			
100153940	CARMEL	CA		06/05/2024		2,464		(96)			(96)		2,369	2,369			
100141793	ROTTERDAM	NLD		01/29/2024		2,391							2,391	2,369	(23)		(23)
100120684	ANNA	TX		08/25/2023		2,786		(418)			(418)		2,369	2,369			
100164231	GREENVILLE	SC		08/21/2024		2,485		(116)			(116)		2,369	2,369			
100108962	MIAMI	FL		05/31/2023		2,695		(326)			(326)		2,369	2,369			
100012783	COMPTON	CA		05/25/2017		1,809		560			560		2,369	2,369			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139086	BUHL	ID		12/28/2023		2,718		(349)			(349)		2,369	2,369			
100102468	JACKSON	NJ		06/07/2023		2,455		(86)			(86)		2,369	2,369			
100148712	CHICAGO	IL		04/17/2024		2,499		(130)			(130)		2,369	2,369			
100153837	ORLANDO	FL		07/10/2024		2,556		(187)			(187)		2,369	2,369			
100108921	PORT SAINT JOE	FL		05/31/2023		2,772		(403)			(403)		2,369	2,369			
100120541	GROTON	CT		08/18/2023		2,828		(458)			(458)		2,370	2,370			
100111009	WAPELLO	IA		06/29/2023		2,438		(69)			(69)		2,370	2,370			
100099998	TUCSON	AZ		03/28/2023		2,673		(303)			(303)		2,370	2,370			
100029845	CHICAGO	IL		10/26/2018		2,203		167			167		2,370	2,370			
100147051	MYRTLE BEACH	SC		03/27/2024		2,462		(92)			(92)		2,370	2,370			
100067801	IDALOU	TX		09/23/2021		2,729		(359)			(359)		2,370	2,370			
100088051	SAN MARCOS	TX		10/25/2022		2,136		235			235		2,370	2,370			
100134636	MANSFIELD	TX		10/30/2023		205		2,166			2,166		2,370	2,370			
100149097	MCCALL	ID		04/19/2024		2,616		(246)			(246)		2,370	2,370			
100064892	PORTERVILLE	CA		07/14/2021		2,625		(255)			(255)		2,370	2,370			
100012366	PELL CITY	AL		04/28/2017		2,286		84			84		2,370	2,371			
100119379	PENINSULA	OH		07/31/2023		2,473		(102)			(102)		2,371	2,371			
100159562	MAITLAND	FL		07/15/2024		2,670		(299)			(299)		2,371	2,371			
100142730	SARASOTA	FL		02/08/2024		2,580		(209)			(209)		2,371	2,371			
100024904	OXON HILL	MD		09/20/2018		1,682		689			689		2,371	2,371			
100129586	NORFOLK	VA		09/29/2023		2,493		(122)			(122)		2,371	2,371			
100101665	HOUSTON	TX		04/26/2023		2,329		42			42		2,371	2,371			
100140524	ANGIER	NC		01/19/2024		2,439		(68)			(68)		2,371	2,371			
100090021	AGOURA HILLS	CA		01/13/2023		2,384		(13)			(13)		2,371	2,371			
100142654	HOWEY IN THE HILLS	FL		02/08/2024		2,466		(94)			(94)		2,371	2,371			
100047657	PARK RIDGE	IL		11/20/2020		2,925		(553)			(553)		2,372	2,372			
100120434	MONTGOMERY	TX		08/18/2023		2,693		(321)			(321)		2,372	2,372			
100119727	ORLANDO	FL		08/08/2023		2,485		(113)			(113)		2,372	2,372			
100067962	HOUSTON	TX		09/23/2021		2,732		(360)			(360)		2,372	2,372			
100073402	AMARILLO	TX		11/01/2021		2,436		(64)			(64)		2,372	2,372			
100060741	THROOP	PA		06/01/2021		2,344		28			28		2,372	2,372			
100129697	GRANBURY	TX		09/29/2023		2,524		(152)			(152)		2,372	2,372			
100146128	DELAWARE	OH		03/19/2024		2,780		(407)			(407)		2,372	2,372			
100101586	PALMYRA	NJ		04/26/2023		2,498		(126)			(126)		2,372	2,372			
100141267	CHAMPIONS GATE	FL		01/30/2024		2,385		(12)			(12)		2,372	2,372			
100076180	TAMPA	FL		01/07/2022		2,509		(134)			(134)		2,375	2,373		(2)	(2)
100137045	LAS VEGAS	NV		11/28/2023		2,357		16			16		2,373	2,373			
100138694	ATASCOSA	TX		02/02/2024		2,775		(402)			(402)		2,373	2,373			
100046194	HENDERSON	NV		11/25/2020		2,902		(529)			(529)		2,373	2,373			
100012438	MIAMI	FL		04/28/2017		2,171		202			202		2,373	2,373			
100110151	COTTONWOOD	AZ		06/29/2023		2,725		(352)			(352)		2,373	2,373			
100126501	ARLINGTON	TX		08/30/2023		2,208		166			166		2,374	2,374			
100144250	SEATTLE	WA		03/08/2024		2,336		38			38		2,374	2,374			
100060595	SAN ANTONIO	TX		06/01/2021		2,354		20			20		2,374	2,374			
100091684	HAMMONTON	NJ		03/24/2023		2,563		(189)			(189)		2,374	2,374			
100138859	GEORGETOWN	TX		12/21/2023		2,613		(240)			(240)		2,372	2,374		1	1
100031954	WINTON	CA		03/29/2019		2,263		111			111		2,374	2,374			
100114805	MINNEAPOLIS	MN		07/10/2023		2,448		(74)			(74)		2,374	2,374			
100169384	NOVATO	CA		09/27/2024		2,613		(239)			(239)		2,374	2,374			
100088950	AVON PARK	FL		11/15/2022		2,460		(86)			(86)		2,374	2,374			
100012045	CLEARWATER	FL		03/08/2017		2,230		145			145		2,374	2,374			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102757	CHARLOTTE	NC		06/22/2023		2,725		(351)			(351)		2,374	2,374			
100135404	TOWNSEND	TN		11/13/2023		2,334		41			41		2,375	2,375			
100140261	TOMS RIVER	NJ		01/18/2024		2,514		(139)			(139)		2,375	2,375			
100115993	WESTAMPTON	NJ		07/20/2023		2,578		(204)			(204)		2,375	2,375			
100115691	APPLE VALLEY	CA		07/20/2023		2,492		(117)			(117)		2,375	2,375			
100141607	SOUTH YARMOUTH	MA		01/30/2024		2,509		(134)			(134)		2,375	2,375			
100117913	UNION CITY	CA		07/20/2023		2,725		(350)			(350)		2,375	2,375			
100102475	MIRAMAR BEACH	FL		06/07/2023		2,405		(30)			(30)		2,375	2,375			
100110591	SAN ANTONIO	TX		06/30/2023		2,400		(25)			(25)		2,375	2,375			
100143191	SEDRO WOOLLEY	WA		02/16/2024		2,509		(134)			(134)		2,375	2,375			
100101172	WINCHESTER	VA		04/28/2023		1,392		983			983		2,375	2,375			
100148206	JACKSONVILLE	OR		04/12/2024		2,547		(171)			(171)		2,375	2,375			
100134933	ORLAND PARK	IL		10/30/2023		2,596		(221)			(221)		2,376	2,376			
100049209	MIAMI	FL		11/20/2020		2,804		(428)			(428)		2,376	2,376			
100161137	RANCHO CORDOVA	CA		07/24/2024		2,269		107			107		2,376	2,376			
100120129	DAWSONVILLE	GA		08/11/2023		2,472		(96)			(96)		2,376	2,376			
100000409	NORTH BRANCH	MI		09/27/2016		1,182		1,194			1,194		2,376	2,376			
100067461	SACHSE	TX		09/23/2021		2,733		(357)			(357)		2,376	2,376			
100049987	MADISON	TN		11/20/2020		2,525		(149)			(149)		2,376	2,376			
100011612	BELLWOOD	IL		03/08/2017		981		1,395			1,395		2,376	2,376			
100013154	LAKE WORTH	FL		05/25/2017		1,894		483			483		2,377	2,376			
100049117	BROCKTON	MA		11/20/2020		2,654		(278)			(278)		2,376	2,376			
100141418	LAS VEGAS	NV		01/30/2024		2,581		(204)			(204)		2,376	2,376			
100047474	PLATTSBURGH	NY		11/20/2020		2,385		(9)			(9)		2,377	2,377			
100114443	LAWRENCEVILLE	GA		06/29/2023		916		1,460			1,460		2,377	2,377			
100109650	ENGLEWOOD	FL		06/14/2023		2,537		(160)			(160)		2,377	2,377			
100150497	NEW SMYRNA BEACH	FL		05/03/2024		2,574		(197)			(197)		2,377	2,377			
100134354	MODESTO	CA		10/27/2023		2,780		(403)			(403)		2,377	2,377			
100115985	CHATTANOOGA	TN		07/20/2023		2,463		(87)			(87)		2,377	2,377			
100126811	BANGOR	ME		08/30/2023		688		1,690			1,690		2,377	2,377			
100067850	MEMPHIS	TN		09/23/2021		2,767		(390)			(390)		2,377	2,377			
100144159	WEST DEPTFORD	NJ		03/07/2024		2,610		(232)			(232)		2,377	2,377			
100144219	FORT WORTH	TX		03/07/2024		1,989		388			388		2,377	2,377			
100088098	GREENVILLE	SC		10/25/2022		2,443		(66)			(66)		2,378	2,378			
100128462	PHILADELPHIA	PA		09/15/2023		2,286		92			92		2,378	2,378			
100153104	CHULA VISTA	CA		06/27/2024		2,412		(35)			(35)		2,378	2,378			
100150798	EL DORADO HILLS	CA		05/08/2024		2,427		(49)			(49)		2,378	2,378			
100070440	LAPEER	MI		09/23/2021		2,523		(145)			(145)		2,378	2,378			
100037993	TUCSON	AZ		09/16/2019		2,694		(315)			(315)		2,378	2,378			
100137672	GARDNER	MA		12/08/2023		2,387		(9)			(9)		2,378	2,378			
100025066	LAS VEGAS	NV		09/20/2018		2,323		56			56		2,379	2,378			
100113312	COLUMBUS	OH		06/29/2023		1,389		990			990		2,379	2,379			
100143133	AUBURN	WA		02/16/2024		2,591		(213)			(213)		2,379	2,379			
100135760	CHARLOTTE	NC		11/10/2023		1,918		461			461		2,379	2,379			
100142694	CAPE CORAL	FL		02/08/2024		2,337		42			42		2,379	2,379			
100024581	RIO RANCHO	NM		09/20/2018		1,745		634			634		2,379	2,379			
100025374	HOUSTON	TX		09/20/2018		2,361		18			18		2,379	2,379			
100150825	SAN PABLO	CA		05/08/2024		2,577		(198)			(198)		2,379	2,379			
100090356	FRANKFORT	KY		02/03/2023		2,394		(15)			(15)		2,379	2,379			
100148419	MUNDELEIN	IL		04/12/2024		2,116		263			263		2,379	2,379			
100101089	PHILADELPHIA	PA		04/28/2023		1,725		654			654		2,379	2,379			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142109	MISSION VIEJO	CA		02/29/2024		2,561		(181)			(181)		2,379	2,379			
100126818	DAPHNE	AL		08/30/2023		1,249		1,130			1,130		2,379	2,379			
100079179	FAYETTEVILLE	NC		02/24/2022		2,455		(76)			(76)		2,379	2,379			
100115038	NORTH BRANCH	MN		07/14/2023		2,343		37			37		2,380	2,380			
100060726	MEMPHIS	TN		06/01/2021		2,357		22			22		2,380	2,380			
100012387	SLIDELL	LA		04/28/2017		1,011		1,369			1,369		2,380	2,380			
100161177	SUMMERVILLE	SC		07/25/2024		2,548		(168)			(168)		2,380	2,380			
100140345	PEMBROKE PINES	FL		01/18/2024		2,593		(213)			(213)		2,380	2,380			
100149880	SCOTTSDALE	AZ		04/29/2024		2,369		11			11		2,380	2,380			
100133687	VERO BEACH	FL		10/23/2023		2,410		(30)			(30)		2,380	2,380			
100031978	BEAUMONT	CA		03/29/2019		1,771		609			609		2,380	2,380			
100064803	FLORISSANT	MO		07/14/2021		2,636		(256)			(256)		2,380	2,380			
100083918	ORMOND BEACH	FL		07/12/2022		2,544		(164)			(164)		2,380	2,380			
100088256	VINELAND	NJ		10/17/2022		2,479		(99)			(99)		2,380	2,380			
100129888	FONTANA	CA		09/27/2023		2,500		(120)			(120)		2,381	2,381			
100133541	SNOHOMISH	WA		10/19/2023		2,638		(257)			(257)		2,381	2,381			
100075915	BRISTOL	CT		01/07/2022		2,523		(142)			(142)		2,381	2,381			
100101940	NORFOLK	VA		04/14/2023		2,327		54			54		2,381	2,381			
100134305	FRANKLIN	TN		10/27/2023		2,582		(201)			(201)		2,381	2,381			
100101203	HOLLYWOOD	FL		04/28/2023		2,100		281			281		2,381	2,381			
100117998	MERIDEN	CT		07/20/2023		2,368		13			13		2,381	2,381			
100062736	PACKWOOD	IA		07/01/2021		2,449		(68)			(68)		2,381	2,381			
100148459	HENDERSON	NV		04/12/2024		2,159		222			222		2,381	2,381			
100013432	BOYNTON BEACH	FL		05/25/2017		1,880		501			501		2,382	2,382			
100107970	MILWAUKIE	OR		05/22/2023		2,541		(159)			(159)		2,382	2,382			
100138320	MIAMI BEACH	FL		12/18/2023		2,548		(166)			(166)		2,382	2,382			
100044765	BROOKSVILLE	FL		11/19/2020		3,267		(885)			(885)		2,382	2,382			
100067552	MOUNT LAUREL	NJ		09/23/2021		2,660		(278)			(278)		2,382	2,382			
100028938	CHICAGO	IL		10/26/2018		1,964		419			419		2,383	2,383			
100127711	FULSHEAR	TX		09/08/2023		2,299		84			84		2,383	2,383			
100154078	FRESNO	CA		06/06/2024		2,529		(146)			(146)		2,383	2,383			
100137832	FARMINGTON HILLS	MI		12/08/2023		2,495		(112)			(112)		2,383	2,383			
100068523	MACON	GA		08/25/2021		2,442		(59)			(59)		2,383	2,383			
100109047	PLANTATION	FL		06/05/2023		2,502		(119)			(119)		2,383	2,383			
100100621	NEW BRITAIN	CT		04/27/2023		2,816		(433)			(433)		2,383	2,383			
100153265	RODANTHE	NC		05/30/2024		2,424		(42)			(42)		2,383	2,383			
100134778	SACRAMENTO	CA		10/30/2023		2,190		192			192		2,383	2,383			
100057809	COPPERAS COVE	TX		06/30/2021		2,449		(66)			(66)		2,383	2,383			
100129777	CHARLOTTE	NC		09/27/2023		2,439		(56)			(56)		2,383	2,383			
100108169	MESA	AZ		05/24/2023		2,728		(345)			(345)		2,383	2,383			
100018424	SPRINGVILLE	CA		06/27/2018		2,578		(195)			(195)		2,383	2,383			
100043968	INDIANAPOLIS	IN		08/19/2020		2,384		(1)			(1)		2,383	2,383			
100119809	PORTSMOUTH	VA		08/08/2023		2,535		(152)			(152)		2,383	2,383			
100148396	PLAINFIELD	NJ		04/12/2024		2,434		(51)			(51)		2,383	2,383			
100147840	ROCKVILLE	MD		04/08/2024		2,476		(93)			(93)		2,383	2,383			
100135362	HOLLY LAKE RANCH	TX		11/13/2023		2,402		(18)			(18)		2,383	2,383			
100116287	MIRAMAR	FL		07/20/2023		2,058		326			326		2,383	2,383			
100143084	HIGHTSTOWN	NJ		02/16/2024		2,558		(174)			(174)		2,384	2,384			
100043591	SATELLITE BCH	FL		08/13/2020		2,440		(56)			(56)		2,384	2,384			
100092026	LINDEN	NJ		02/09/2023		2,571		(188)			(188)		2,384	2,384			
100054244	NORFOLK	VA		03/23/2021		2,728		(344)			(344)		2,384	2,384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014732	MENLO	IA		09/27/2017		2,360		24			24		2,384	2,384			
100108240	REUNION	FL		05/24/2023		2,633		(249)			(249)		2,384	2,384			
100031672	TAMPA	FL		03/29/2019		2,218		166			166		2,384	2,384			
100136062	MEDFORD	OR		11/16/2023		2,810		(425)			(425)		2,384	2,384			
100150933	OCALA	FL		05/08/2024		1,987		398			398		2,384	2,384			
100129647	CENTERTON	AR		09/29/2023		2,393		(9)			(9)		2,384	2,384			
100135754	ANNA	TX		11/10/2023		2,210		174			174		2,385	2,385			
403050591	MILWAUKEE	WI		06/28/2024		3,393		(1,008)			(1,008)		2,385	2,385			
100139123	MARIETTA	GA		12/28/2023		2,594		(209)			(209)		2,385	2,385			
100167115	HIGHLAND PARK	IL		09/13/2024		2,473		(88)			(88)		2,385	2,385			
100152026	LAKE WORTH BEACH	FL		05/14/2024		2,939		(163)			(163)		2,776	2,385		(391)	(391)
100136813	KANSAS CITY	KS		11/27/2023		410		1,974			1,974		2,385	2,385			
100074974	TOLLESON	AZ		12/01/2021		2,439		(54)			(54)		2,385	2,385			
100079486	SAINT CLOUD	MN		04/08/2022		2,713		(328)			(328)		2,385	2,385			
100083969	BELLA VISTA	AR		07/12/2022		2,575		(190)			(190)		2,385	2,385			
100128036	ZEBULON	NC		09/08/2023		2,129		256			256		2,385	2,385			
100152022	RANCHO MIRAGE	CA		05/14/2024		2,491		(105)			(105)		2,385	2,385			
100063366	BESSEMER	AL		07/01/2021		2,489		(104)			(104)		2,385	2,385			
100111448	BALTIMORE	MD		06/29/2023		697		1,688			1,688		2,386	2,386			
100151596	RANCHO CORDOVA	CA		05/10/2024		2,012		374			374		2,386	2,386			
100101806	BRICK TOWNSHIP	NJ		03/31/2023		2,506		(121)			(121)		2,386	2,386			
100137930	LEHIGH ACRES	FL		12/13/2023		2,563		(176)			(176)		2,386	2,386			
100012493	ERIE	PA		04/28/2017		2,408		(20)			(20)		2,389	2,386		(2)	(2)
100164840	BREA	CA		08/26/2024		2,554		(167)			(167)		2,387	2,387			
100149645	FORNEY	TX		04/26/2024		2,466		(80)			(80)		2,387	2,387			
100053744	WYOMING	MN		03/23/2021		2,957		(573)			(573)		2,384	2,387		3	3
100154818	SCOTTSDALE	AZ		07/19/2024		2,796		(409)			(409)		2,387	2,387			
100067600	COLUMBUS	GA		09/23/2021		2,734		(347)			(347)		2,387	2,387			
100157880	DANA POINT	CA		07/09/2024		2,407		(20)			(20)		2,387	2,387			
100151934	LEHI	UT		06/14/2024		2,641		(254)			(254)		2,387	2,387			
100025661	MIAMI	FL		09/20/2018		2,444		(56)			(56)		2,387	2,387			
100023691	SAINT CLAIR SHORES	MI		09/04/2018		2,577		(190)			(190)		2,387	2,387			
100075732	OCALA	FL		12/01/2021		2,403		(16)			(16)		2,387	2,387			
100120045	SURFSIDE BEACH	SC		08/11/2023		2,538		(151)			(151)		2,387	2,387			
100167135	NEWHALL	CA		09/13/2024		2,728		(341)			(341)		2,387	2,387			
100063154	LANSING	IL		07/01/2021		2,388		(1)			(1)		2,388	2,388			
100116203	MESA	AZ		07/20/2023		(3,032)		5,419			5,419		2,388	2,388			
100149946	LAS VEGAS	NV		06/07/2024		2,643		(255)			(255)		2,388	2,388			
100142567	BRASELTON	GA		02/08/2024		2,546		(159)			(159)		2,388	2,388			
100019757	MURFREESBORO	TN		07/26/2018		2,584		(196)			(196)		2,388	2,388			
100017661	MORRIS	NY		04/26/2018		1,624		763			763		2,388	2,388			
100109030	HALLANDALE BEACH	FL		05/31/2023		2,343		45			45		2,388	2,388			
100145860	CAPE CORAL	FL		03/15/2024		2,728		(340)			(340)		2,388	2,388			
100067855	SPARTANBURG	SC		09/23/2021		2,710		(322)			(322)		2,388	2,388			
100148521	WILMINGTON	DE		04/12/2024		2,400		(12)			(12)		2,388	2,388			
100160901	CELINA	TX		07/24/2024		2,522		(134)			(134)		2,388	2,388			
100160166	HOLMES BEACH	FL		07/18/2024		2,569		(181)			(181)		2,388	2,388			
100111243	HOUSTON	TX		06/29/2023		2,137		251			251		2,388	2,388			
100102149	SAN ANTONIO	TX		04/14/2023		2,220		168			168		2,388	2,388			
100151078	PHOENIX	AZ		05/08/2024		2,500		(111)			(111)		2,388	2,388			
100108988	SUPPLY	NC		05/31/2023		2,873		(485)			(485)		2,388	2,388			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132475	PALM HARBOR	FL		11/03/2023		2,243		145			145		2,388	2,388			
100055514	GLASSBORO	NJ		03/23/2021		2,313		75			75		2,388	2,388			
100147070	ELK GROVE	CA		03/27/2024		2,447		(58)			(58)		2,388	2,388			
100164050	SANTA ANA	CA		08/21/2024		2,590		(202)			(202)		2,388	2,388			
100086967	ALLENTOWN	PA		10/24/2022		2,535		(146)			(146)		2,388	2,388			
100030734	LOVELAND	OH		04/09/2019		1,554		834			834		2,389	2,389			
4010066291	BALTIMORE	MD		01/10/2024		2,409		(20)			(20)		2,389	2,389			
100049918	BALTIMORE	MD		11/20/2020		2,555		(166)			(166)		2,389	2,389			
100013149	MIAMI	FL		05/25/2017		1,942		447			447		2,389	2,389			
100159012	MOUNT PLEASANT	SC		08/15/2024		2,453		(64)			(64)		2,389	2,389			
100136857	ORLANDO	FL		11/27/2023		2,319		69			69		2,389	2,389			
100155330	GALT	CA		07/19/2024		2,505		(116)			(116)		2,389	2,389			
100137760	DURHAM	NC		12/08/2023		2,561		(172)			(172)		2,389	2,389			
100102067	HOUSTON	TX		04/14/2023		2,738		(349)			(349)		2,389	2,389			
100148825	TAMPA	FL		04/17/2024		2,609		(220)			(220)		2,389	2,389			
100131909	CHENEY	WA		10/13/2023		2,387		2			2		2,389	2,389			
100101847	FONTANA	CA		04/06/2023		2,717		(128)			(128)		2,589	2,389		(200)	(200)
100062854	WYNNE	AR		07/01/2021		2,453		(64)			(64)		2,389	2,389			
100128001	MANOR	TX		09/08/2023		2,399		(10)			(10)		2,390	2,390			
100062824	EUFAULA	AL		07/01/2021		2,513		(123)			(123)		2,390	2,390			
100162354	KILLEEN	TX		08/06/2024		2,525		(135)			(135)		2,390	2,390			
100128027	NASHVILLE	TN		09/08/2023		2,157		233			233		2,390	2,390			
100053617	WHITE OAK	PA		03/23/2021		2,190		200			200		2,390	2,390			
100143723	SCOTTSDALE	AZ		02/26/2024		2,602		(212)			(212)		2,390	2,390			
100136331	WESTAMPTON	NJ		11/20/2023		2,395		(5)			(5)		2,390	2,390			
100077277	GASTONIA	NC		01/03/2022		2,512		(122)			(122)		2,390	2,390			
100144097	LAGUNA NIGUEL	CA		03/07/2024		2,508		(118)			(118)		2,390	2,390			
100110156	SAN ANTONIO	TX		06/29/2023		3,114		(724)			(724)		2,390	2,390			
100091925	ZIERIKZEE	NLD		01/27/2023		2,455						(38)	2,417	2,390	(27)		(27)
100091622	ALBUQUERQUE	NM		03/07/2023		2,565		(175)			(175)		2,390	2,390			
100115543	PROVIDENCE	RI		07/19/2023		2,504		(114)			(114)		2,390	2,390			
100054861	GARY	IN		03/23/2021		3,842		(1,451)			(1,451)		2,390	2,390			
100149013	BEND	OR		04/19/2024		2,650		(259)			(259)		2,390	2,390			
100129707	SHERMAN	TX		09/29/2023		2,542		(151)			(151)		2,391	2,391			
100018297	HARTFORD	CT		06/27/2018		2,581		(191)			(191)		2,391	2,391			
100099991	LAKE PARK	FL		03/28/2023		2,312		79			79		2,391	2,391			
100046572	EL CAJON	CA		11/25/2020		3,093		(702)			(702)		2,391	2,391			
100011536	BATON ROUGE	LA		03/08/2017		581		1,811			1,811		2,391	2,391			
100020027	OVERLAND PARK	KS		07/30/2018		2,591		(200)			(200)		2,391	2,391			
100154579	BAKERSFIELD	CA		06/14/2024		2,741		(350)			(350)		2,391	2,391			
100135337	ROCK HILL	SC		11/13/2023		2,394		(3)			(3)		2,391	2,391			
100103294	STOCKTON	CA		04/27/2023		2,593		(202)			(202)		2,391	2,391			
100012614	COCONUT CREEK	FL		05/25/2017		2,498		(106)			(106)		2,392	2,392			
100142637	DAVENPORT	FL		02/08/2024		2,632		(240)			(240)		2,392	2,392			
100100039	SEASIDE HEIGHTS	NJ		03/28/2023		2,667		(275)			(275)		2,392	2,392			
100114695	SAN JACINTO	CA		06/29/2023		2,503		(111)			(111)		2,392	2,392			
100054540	VISALIA	CA		03/23/2021		2,871		(479)			(479)		2,392	2,392			
100110363	WATAUGA	TX		06/30/2023		2,363		29			29		2,392	2,392			
100054625	CONVERSE	TX		03/23/2021		4,152		(1,760)			(1,760)		2,392	2,392			
100109615	CHICAGO	IL		06/14/2023		2,559		(167)			(167)		2,392	2,392			
100032542	SLIGO	IRL		06/21/2019		2,086		382			382	64	2,532	2,392	(103)	(37)	(140)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030979	DISTRICT HEIGHTS	MD		03/29/2019		1,333		1,060			1,060		2,392	2,392			
100063013	NEW CASTLE	DE		07/01/2021		2,454		(61)			(61)		2,392	2,392			
100141268	HORSHAM	PA		01/30/2024		2,466		(73)			(73)		2,392	2,392			
100063267	CARROLLTON	GA		07/01/2021		2,479		(86)			(86)		2,392	2,392			
100151969	SEATTLE	WA		06/14/2024		2,015		377			377		2,393	2,393			
100143651	CAPE CORAL	FL		02/22/2024		2,452		(60)			(60)		2,393	2,393			
100011135	SHIRLEY	NY		12/23/2016		956		1,436			1,436		2,393	2,393			
100163341	LORTON	VA		08/13/2024		2,448		(55)			(55)		2,393	2,393			
100150915	EVERETT	WA		05/08/2024		2,597		(204)			(204)		2,393	2,393			
100160994	BAKERSFIELD	CA		07/24/2024		2,529		(136)			(136)		2,393	2,393			
100144639	CHARLOTTE	NC		03/13/2024		1,887		506			506		2,393	2,393			
100147461	ENGLEWOOD	FL		04/03/2024		2,503		(110)			(110)		2,393	2,393			
100149291	PORT ARANSAS	TX		04/24/2024		2,639		(245)			(245)		2,393	2,393			
100149406	MEADOW VISTA	CA		04/24/2024		2,507		(114)			(114)		2,393	2,393			
100149629	JERSEY CITY	NJ		04/26/2024		2,525		(131)			(131)		2,393	2,393			
100140352	PROSPER	TX		01/18/2024		2,620		(227)			(227)		2,393	2,393			
100131633	BATTLE GROUND	WA		10/06/2023		2,474		(80)			(80)		2,393	2,393			
100120735	LIBERTY HILL	TX		08/25/2023		2,378		16			16		2,394	2,394			
100046932	BROOKLYN	NY		11/20/2020		2,965		(571)			(571)		2,394	2,394			
100116397	ALTAMONTE SPRINGS	FL		07/20/2023		1,434		959			959		2,394	2,394			
100120987	BRUNSWICK	ME		08/30/2023		2,445		(51)			(51)		2,394	2,394			
100129649	WEST SPRINGFIELD	MA		09/29/2023		2,452		(58)			(58)		2,394	2,394			
100091319	INGLESIDE	IL		01/13/2023		2,346		48			48		2,394	2,394			
100103662	PALMDALE	CA		05/08/2023		2,754		(360)			(360)		2,394	2,394			
100030777	LAS VEGAS	NV		04/09/2019		2,170		224			224		2,394	2,394			
100028109	MIAMI	FL		10/26/2018		2,179		215			215		2,394	2,394			
100162307	TEMECULA	CA		08/05/2024		2,498		(103)			(103)		2,394	2,394			
100151068	LAS VEGAS	NV		05/08/2024		1,949		445			445		2,394	2,394			
100012643	FRESNO	CA		05/25/2017		2,177		217			217		2,394	2,394			
100061568	LAWTON	OK		07/01/2021		2,547		(152)			(152)		2,394	2,394			
100066412	NEW IBERIA	LA		08/02/2021		2,449		(55)			(55)		2,395	2,395			
100089418	AHWAHNEE	CA		11/18/2022		2,623		(228)			(228)		2,395	2,395			
100133814	AVONDALE	AZ		10/20/2023		2,420		(25)			(25)		2,395	2,395			
100032620	MEATH	IRL		06/21/2019		(9,433)		(1,319)			(1,319)	45	(10,707)	2,395	(82)	13,184	13,102
100129433	WICHITA	KS		09/29/2023		2,508		(113)			(113)		2,395	2,395			
100149898	WHITTIER	CA		04/29/2024		2,553		(158)			(158)		2,395	2,395			
100115828	GLENDALE	AZ		07/20/2023		2,538		(143)			(143)		2,395	2,395			
100147094	LYNNWOOD	WA		03/28/2024		2,449		(54)			(54)		2,395	2,395			
100146938	TWENTYNINE PALMS	CA		03/26/2024		2,766		(102)			(102)		2,664	2,395		(268)	(268)
100135507	RIVERVIEW	FL		11/13/2023		2,403		(8)			(8)		2,396	2,396			
100101743	VERNON	NJ		03/31/2023		(21,848)		604			604		(21,244)	2,396		23,639	23,639
100141219	HOMESTEAD	FL		01/30/2024		2,657		(261)			(261)		2,396	2,396			
100054178	DORAVILLE	GA		03/23/2021		2,684		(289)			(289)		2,396	2,396			
100150742	DURHAM	NC		05/06/2024		2,013		383			383		2,396	2,396			
100029700	HUMBLE	TX		10/26/2018		2,488		(92)			(92)		2,396	2,396			
100088258	BALTIMORE	MD		10/17/2022		2,502		(106)			(106)		2,396	2,396			
100120097	WORCESTER	MA		08/11/2023		2,460		(64)			(64)		2,396	2,396			
100031194	ROSEVILLE	CA		03/29/2019		2,560		(164)			(164)		2,396	2,396			
100126970	PHILADELPHIA	PA		08/30/2023		2,567		(171)			(171)		2,396	2,396			
100027841	PETERSBURG	VA		10/26/2018		1,839		557			557		2,396	2,396			
100142679	OAKDALE	MN		02/08/2024		2,237		159			159		2,396	2,396			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084719	ORLANDO	FL		08/02/2022		2,653		(257)			(257)		2,396	2,396			
100088311	DORAL	FL		11/10/2022		2,493		(97)			(97)		2,396	2,396			
100133466	OMAHA	NE		10/19/2023		2,717		(320)			(320)		2,397	2,397			
100120358	PEARLAND	TX		08/18/2023		2,649		(247)			(247)		2,402	2,397		(5)	(5)
100128077	FRANKLIN	KY		09/08/2023		2,179		218			218		2,397	2,397			
100100812	HOUSTON	TX		04/28/2023		2,349		49			49		2,397	2,397			
100152629	UNIONVILLE	CT		05/17/2024		2,647		95			95		2,742	2,397		(344)	(344)
100159605	ATLANTA	GA		07/15/2024		2,740		(343)			(343)		2,397	2,397			
100049183	DECATUR	GA		11/20/2020		2,947		(551)			(551)		2,397	2,397		1	1
100127247	MUSKOGEE	OK		08/30/2023		2,650		(253)			(253)		2,397	2,397			
100143659	PEMBROKE PINES	FL		02/22/2024		2,588		(190)			(190)		2,398	2,398			
100137044	RIO RANCHO	NM		11/28/2023		2,473		(76)			(76)		2,398	2,398			
100157908	SAN GABRIEL	CA		07/09/2024		2,512		(114)			(114)		2,398	2,398			
100025959	LAWRENCEVILLE	GA		09/20/2018		1,831		567			567		2,398	2,398			
100061934	BARTLESVILLE	OK		07/01/2021		2,374		24			24		2,398	2,398			
100147726	FRESNO	CA		04/05/2024		2,700		(301)			(301)		2,398	2,398			
100133584	WESTAMPTON	NJ		10/23/2023		2,444		(46)			(46)		2,398	2,398			
4010063700	YOUNGSTOWN	OH		01/30/2024		2,612		(214)			(214)		2,398	2,398			
100083680	CHULUOTA	FL		06/21/2022		2,694		(296)			(296)		2,398	2,398			
100088228	HOUSTON	TX		10/17/2022		2,510		(111)			(111)		2,399	2,399			
100165142	UNITED KINGDOM	GBR		08/27/2024		2,489							2,489	2,399	(90)		(90)
100024577	WEST CHICAGO	IL		09/20/2018		1,294		1,105			1,105		2,399	2,399			
100012822	NORTHBRIDGE	MA		05/25/2017		2,478		(79)			(79)		2,399	2,399			
100131737	ANTIOCH	TN		10/06/2023		2,200		199			199		2,399	2,399			
100054212	GEORGETOWN	CO		03/23/2021		2,845		(446)			(446)		2,399	2,399			
100120716	CHARLOTTE	NC		08/25/2023		2,557		(158)			(158)		2,399	2,399			
100116195	SEABROOK	TX		07/20/2023		1,249		1,151			1,151		2,399	2,399			
100013614	ROHNERT PARK	CA		05/25/2017		2,165		234			234		2,399	2,399			
100140346	SAINT LOUIS	MO		01/18/2024		2,627		(228)			(228)		2,400	2,400			
100135970	ORIENT	OH		11/16/2023		2,633		(233)			(233)		2,400	2,400			
100055705	WEST PALM BEACH	FL		03/23/2021		2,760		(360)			(360)		2,400	2,400			
100107958	LAKE GENEVA	WI		06/29/2023		2,417		(18)			(18)		2,400	2,400			
100024038	DENVER	CO		09/10/2018		2,523		(123)			(123)		2,400	2,400			
100111844	BARRINGTON	IL		06/29/2023		1,653		747			747		2,400	2,400			
100086938	SHELLEY	ID		10/24/2022		2,279		121			121		2,400	2,400			
100102878	ROWLETT	TX		06/22/2023		2,461		(61)			(61)		2,400	2,400			
100140729	SAN LORENZO	CA		02/08/2024		2,492		(92)			(92)		2,400	2,400			
100071472	ISLE OF PALMS	SC		10/26/2021		3,132		(732)			(732)		2,400	2,400			
100071905	HOLLADAY	UT		11/19/2021		3,239		(839)			(839)		2,400	2,400			
100089959	MESA	AZ		01/26/2023		2,889		(489)			(489)		2,400	2,400			
100067783	JACKSONVILLE	FL		09/23/2021		2,731		(331)			(331)		2,400	2,400			
100079772	DAVENPORT	FL		04/08/2022		2,942		(542)			(542)		2,400	2,400			
100100469	LOS ANGELES	CA		04/27/2023		1,619		782			782		2,400	2,400			
100134831	LOS ANGELES	CA		10/30/2023		2,822		(422)			(422)		2,400	2,400			
100055049	DAVIE	FL		03/23/2021		3,222		(821)			(821)		2,400	2,400			
100131981	TURLOCK	CA		10/13/2023		2,584		(183)			(183)		2,401	2,401			
100057680	PHILADELPHIA	PA		06/30/2021		2,700		(299)			(299)		2,401	2,401			
100170231	GLENN DALE	MD		10/08/2024		2,363		38			38		2,401	2,401			
100143279	AUSTIN	TX		02/16/2024		2,552		(151)			(151)		2,401	2,401			
100136902	SIGNAL MOUNTAIN	TN		11/27/2023		2,426		(25)			(25)		2,401	2,401			
100136901	SIGNAL MOUNTAIN	TN		11/27/2023		2,428		(27)			(27)		2,401	2,401			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103843	GLENDALE HEIGHTS	IL		05/10/2023		2,557		(156)			(156)		2,401	2,401			
100143222	HENDERSON	NV		02/16/2024		2,161		240			240		2,401	2,401			
100148583	NEW ORLEANS	LA		04/12/2024		2,601		(202)			(202)		2,399	2,401		2	2
100140481	GRAND PRAIRIE	TX		01/19/2024		3,107		(239)			(239)		2,868	2,401		(467)	(467)
100134294	LEHIGH ACRES	FL		10/27/2023		2,642		(241)			(241)		2,401	2,401			
100138880	HURON	OH		12/21/2023		2,679		(279)			(279)		2,400	2,402		1	1
100111885	MYRTLE BEACH	SC		06/29/2023		558		1,844			1,844		2,402	2,402			
100120727	RALEIGH	NC		08/25/2023		2,397		5			5		2,402	2,402			
100150595	GRAPEVINE	TX		05/03/2024		2,660		(258)			(258)		2,402	2,402			
100116839	CHESTERFIELD	VA		07/20/2023		1,755		647			647		2,402	2,402			
100018111	URBANDALE	IA		06/08/2018		2,469		(67)			(67)		2,402	2,402			
100144422	COSTA MESA	CA		03/07/2024		2,496		(96)			(96)		2,400	2,402		2	2
100120703	KERHONKSON	NY		08/25/2023		2,368		34			34		2,402	2,402			
100063811	PENSACOLA	FL		07/01/2021		2,483		(81)			(81)		2,402	2,402			
100120405	CONROE	TX		08/18/2023		2,451		(49)			(49)		2,402	2,402			
100012386	VIRGINIA BEACH	VA		04/28/2017		2,233		169			169		2,402	2,402			
100133833	GLENBURN	ME		10/20/2023		2,431		(29)			(29)		2,403	2,403			
100156830	BOONE	NC		06/27/2024		928		1,475			1,475		2,403	2,403			
100140219	WILLIS	TX		01/11/2024		2,547		(145)			(145)		2,403	2,403			
100146972	HOMESTEAD	FL		03/26/2024		2,371		29			29		2,401	2,403		2	2
100136565	LOS ANGELES	CA		11/22/2023		2,489		(87)			(87)		2,403	2,403			
100155032	CROSSLAKE	MN		07/19/2024		2,525		(123)			(123)		2,403	2,403			
100110317	FLAGSTAFF	AZ		06/30/2023		2,314		88			88		2,403	2,403			
100139960	OCALA	FL		01/09/2024		2,303		100			100		2,403	2,403			
100151373	GRAND LAKE	CO		05/10/2024		2,529		(126)			(126)		2,403	2,403			
100014298	DETROIT	MI		09/27/2017		1,298		1,105			1,105		2,403	2,403			
100116923	SOMERSET	PA		07/20/2023		1,204		1,199			1,199		2,403	2,403			
100053974	MIAMI	FL		03/23/2021		2,738		(335)			(335)		2,403	2,403			
100068250	BALTIMORE	MD		08/25/2021		2,757		(354)			(354)		2,403	2,403			
100137088	WAKE FOREST	NC		11/28/2023		2,326		78			78		2,403	2,403			
100153652	ORLANDO	FL		05/31/2024		2,228		175			175		2,403	2,403			
100118856	WEST PALM BEACH	FL		08/30/2023		2,628		(225)			(225)		2,403	2,403			
100112883	CHICKASAW	AL		06/29/2023		2,802		(399)			(399)		2,404	2,404			
100078866	VIRGINIA BEACH	VA		02/24/2022		2,588		(184)			(184)		2,404	2,404			
100088319	PROSPECT PARK	PA		11/10/2022		2,483		(79)			(79)		2,404	2,404			
100150486	NORTH HOLLYWOOD	CA		05/03/2024		2,494		(90)			(90)		2,404	2,404			
100155438	GIG HARBOR	WA		06/18/2024		2,568		(164)			(164)		2,404	2,404			
100131699	GREENSBORO	MD		10/06/2023		2,129		275			275		2,404	2,404			
100141320	BRIDGEWATER	MA		01/30/2024		2,406		(2)			(2)		2,404	2,404			
100152320	ARGYLE	TX		05/17/2024		1,973		431			431		2,404	2,404			
100013679	LAS VEGAS	NV		05/25/2017		2,312		93			93		2,405	2,405			
100139320	IRMO	SC		12/28/2023		310		2,095			2,095		2,405	2,405			
100029265	MIAMI	FL		10/26/2018		2,051		354			354		2,405	2,405			
100126658	BRADENTON	FL		08/30/2023		1,346		1,059			1,059		2,405	2,405			
100136843	AURORA	IL		11/27/2023		2,478		(73)			(73)		2,405	2,405			
100055340	HELENA	MT		03/23/2021		2,749		(344)			(344)		2,405	2,405			
100133990	BUFFALO	NY		10/25/2023		2,508		(103)			(103)		2,405	2,405			
100149569	MANTECA	CA		04/26/2024		2,701		(296)			(296)		2,405	2,405			
100114026	ELMWOOD PARK	NJ		06/29/2023		595		1,810			1,810		2,405	2,405			
100013335	GRIDLEY	CA		05/25/2017		1,779		626			626		2,405	2,405			
4010062450	BALTIMORE	MD		11/29/2023		2,552		(146)			(146)		2,405	2,405			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140581	ANNA	TX		01/19/2024		2,910		(504)			(504)		2,406	2,406			
100129874	SAVANNAH	GA		09/27/2023		(29,964)		2,513			2,513		(27,451)	2,406		29,856	29,856
100043285	ROCKY MOUNT	NC		08/13/2020		1,683		723			723		2,406	2,406			
100151998	LOMA LINDA	CA		06/14/2024		2,644		(238)			(238)		2,406	2,406			
100111373	KANSAS CITY	MO		06/29/2023		2,085		321			321		2,406	2,406			
100129308	NORTH PORT	FL		09/25/2023		2,273		133			133		2,406	2,406			
100024936	KISSIMMEE	FL		09/20/2018		2,024		383			383		2,406	2,406			
100156686	MESA	AZ		06/24/2024		2,557		(151)			(151)		2,406	2,406			
100013241	LEOMINSTER	MA		05/25/2017		1,712		695			695		2,406	2,406			
100142731	EAGLE RIVER	AK		02/08/2024		2,551		(145)			(145)		2,406	2,406			
100148869	SPRING CITY	PA		04/17/2024		2,261		145			145		2,406	2,406			
100018020	BAKERSFIELD	CA		05/22/2018		2,654		(248)			(248)		2,406	2,406			
100146358	ST CLOUD	FL		03/19/2024		2,781		(375)			(375)		2,406	2,406			
100132024	NEWARK	NJ		10/13/2023		2,505		(98)			(98)		2,407	2,407			
100020374	MILTON	FL		07/27/2018		2,642		(236)			(236)		2,407	2,407			
100134260	LEHIGH ACRES	FL		10/27/2023		2,724		(318)			(318)		2,407	2,407			
100017932	CHATTANOOGA	TN		05/22/2018		2,423		(16)			(16)		2,407	2,407			
100141370	FULLERTON	CA		01/30/2024		2,550		(144)			(144)		2,407	2,407			
100143744	FORT LAUDERDALE	FL		04/05/2024		2,359		48			48		2,407	2,407			
100150786	FULLERTON	CA		05/07/2024		2,463		(56)			(56)		2,407	2,407			
100053550	GREENVILLE	NC		03/23/2021		3,205		(798)			(798)		2,407	2,407			
100133580	FORT MITCHELL	AL		10/23/2023		2,211		196			196		2,407	2,407			
100142880	WINTER HAVEN	FL		02/09/2024		2,571		(165)			(165)		2,405	2,407		2	2
100133825	TOLLESON	AZ		10/20/2023		2,457		(50)			(50)		2,407	2,407			
100129321	MANOR	TX		09/25/2023		2,483		(75)			(75)		2,407	2,407			
100120704	ANNA	TX		08/25/2023		2,516		(109)			(109)		2,407	2,407			
100128725	FLETCHER	NC		09/21/2023		2,544		(137)			(137)		2,408	2,408			
100099564	DACULA	GA		02/17/2023		2,508		(100)			(100)		2,408	2,408			
100156018	SCOTTSDALE	AZ		06/18/2024		2,932		(525)			(525)		2,408	2,408			
100143235	MERCED	CA		02/16/2024		2,448		(40)			(40)		2,408	2,408			
100145862	JACKSON	NJ		03/15/2024		2,868		(460)			(460)		2,408	2,408			
100112081	HAMMOND	IN		06/29/2023		1,271		1,136			1,136		2,408	2,408			
100057869	CAPE CORAL	FL		06/30/2021		2,656		(249)			(249)		2,408	2,408			
100091401	BRADENTON	FL		02/22/2023		2,386		22			22		2,408	2,408			
100146963	MELISSA	TX		03/26/2024		2,586		(180)			(180)		2,406	2,408		2	2
100129623	FORT WORTH	TX		09/29/2023		2,541		(133)			(133)		2,408	2,408			
100013264	PEPPERELL	MA		05/25/2017		2,364		44			44		2,408	2,408			
100115143	ANDOVER	NJ		07/17/2023		2,619		(211)			(211)		2,408	2,408			
100119503	LAVEEN	AZ		07/28/2023		2,699		(291)			(291)		2,409	2,409			
100157807	EDMONDS	WA		08/01/2024		2,443		(35)			(35)		2,409	2,409			
100141242	DAVENPORT	FL		01/30/2024		2,291		118			118		2,409	2,409			
100091956	SAN BERNARDINO	CA		02/07/2023		2,683		(274)			(274)		2,409	2,409			
100103730	FREDERICK	MD		05/08/2023		2,565		(156)			(156)		2,409	2,409			
100147718	MORENO VALLEY	CA		04/05/2024		2,629		(220)			(220)		2,409	2,409			
100064939	KANSAS CITY	MO		07/14/2021		2,642		(233)			(233)		2,409	2,409			
100047385	EVERETT	WA		11/20/2020		2,579		(170)			(170)		2,409	2,409			
100136319	APPLETON	WI		11/20/2023		2,165		244			244		2,409	2,409			
100120289	STATESBORO	GA		08/18/2023		2,647		(238)			(238)		2,409	2,409			
100141167	STATEN ISLAND	NY		01/30/2024		2,563		(154)			(154)		2,409	2,409			
100016397	AMERICAN CANYON	CA		04/05/2018		2,563		(154)			(154)		2,409	2,409			
100029345	WINDER	GA		10/26/2018		2,109		300			300		2,409	2,409			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063274	OCALA	FL		07/01/2021		2,473		(63)			(63)		2,409	2,409			
100143226	HENDERSON	NV		02/16/2024		2,303		106			106		2,409	2,409			
100143658	CARROLLTON	TX		02/22/2024		2,489		(79)			(79)		2,409	2,409			
100143025	HAYWARD	CA		02/12/2024		2,319		90			90		2,409	2,409			
100128834	LITHIA	FL		09/21/2023		2,712		(303)			(303)		2,409	2,409			
100048761	HENDERSON	NV		11/20/2020		2,409							2,409	2,409			
100149156	BUENA PARK	CA		04/22/2024		2,733		(323)			(323)		2,409	2,409			
100019945	HAVERTOWN	PA		07/30/2018		2,501		(91)			(91)		2,410	2,410			
100048573	FONTANA	CA		11/20/2020		3,005		(596)			(596)		2,410	2,410			
100044415	NORTH CHARLESTON	SC		11/19/2020		2,203		207			207		2,410	2,410			
100135651	PALM HARBOR	FL		11/09/2023		2,368		42			42		2,410	2,410			
100165016	MILL VALLEY	CA		08/28/2024		1,582		828			828		2,410	2,410			
100110592	SAN ANTONIO	TX		06/30/2023		2,487		(77)			(77)		2,410	2,410			
100089248	NEW BRITAIN	CT		01/26/2023		2,869		(459)			(459)		2,410	2,410			
100135513	WAKE FOREST	NC		11/13/2023		2,412		(2)			(2)		2,410	2,410			
100127471	MECHANICSBURG	PA		09/08/2023		2,524		(114)			(114)		2,410	2,410			
100115352	OAKLAND	CA		07/17/2023		2,873		(463)			(463)		2,410	2,410			
100138787	TERRELL	NC		12/21/2023		2,801		(185)			(185)		2,616	2,410		(205)	(205)
100044202	OLIVEHURST	CA		08/19/2020		2,109		301			301		2,410	2,410			
100163915	CARLSBAD	CA		10/04/2024		2,628		(217)			(217)		2,410	2,410			
100070464	EAST HARTFORD	CT		09/23/2021		2,690		(279)			(279)		2,411	2,411			
100091650	KYLE	TX		01/27/2023		2,552		(141)			(141)		2,411	2,411			
100155114	WILMINGTON	CA		07/19/2024		2,541		(130)			(130)		2,411	2,411			
100126740	SAINT STEPHEN	SC		08/30/2023		1,925		486			486		2,411	2,411			
100117657	NASHVILLE	TN		07/20/2023		2,414		(3)			(3)		2,411	2,411			
100103524	HOUSTON	TX		05/08/2023		2,581		(170)			(170)		2,411	2,411			
100155940	GULF SHORES	AL		06/17/2024		2,470		(62)			(62)		2,408	2,411		3	3
100012129	PALM BAY	FL		03/08/2017		2,264		147			147		2,411	2,411			
100109980	MANAHAWKIN	NJ		06/22/2023		2,524		(113)			(113)		2,411	2,411			
100146677	OAK RIDGE	NC		03/20/2024		2,666		(255)			(255)		2,411	2,411			
100120649	WESTMINSTER	MD		08/24/2023		2,590		(179)			(179)		2,411	2,411			
100135731	CONROE	TX		11/10/2023		2,207		205			205		2,411	2,411			
100013472	TAMPA	FL		05/25/2017		1,974		438			438		2,411	2,411			
100149591	KANNAPOLIS	NC		04/26/2024		2,316		95			95		2,411	2,411			
100067570	OCEAN CITY	MD		09/23/2021		2,720		(309)			(309)		2,411	2,411			
100029228	NORTH FORK	CA		10/26/2018		1,530		881			881		2,412	2,412			
100030945	MIAMI	FL		03/29/2019		2,716		(305)			(305)		2,412	2,412			
100146637	MANTECA	CA		03/20/2024		2,632		(220)			(220)		2,412	2,412			
100028479	MAITLAND	FL		10/26/2018		1,888		524			524		2,412	2,412			
100135558	BIG BEAR CITY	CA		11/13/2023		2,304		108			108		2,412	2,412			
100148420	LACEY	WA		04/12/2024		2,549		(137)			(137)		2,412	2,412			
100043512	SOUTH DAYTONA	FL		08/13/2020		2,253		159			159		2,412	2,412			
100142691	MILLVILLE	DE		02/08/2024		2,368		44			44		2,412	2,412			
100013357	LEHIGH ACRES	FL		05/25/2017		1,518		894			894		2,412	2,412			
100108264	EAGLE MOUNTAIN	UT		05/24/2023		2,631		(218)			(218)		2,412	2,412			
100081482	STERLING HTS	MI		03/18/2022		2,411		1			1		2,412	2,412			
100103667	ALBANY	OR		05/08/2023		2,146		268			268		2,414	2,412		(2)	(2)
100136374	UNION PIER	MI		11/20/2023		2,566		(154)			(154)		2,412	2,412			
100084856	SNELLVILLE	GA		08/02/2022		2,653		(241)			(241)		2,412	2,412			
100084725	HUNTINGTON PARK	CA		08/02/2022		2,672		(259)			(259)		2,412	2,412			
100078863	OSHKOSH	WI		02/24/2022		2,523		(111)			(111)		2,412	2,412			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136217	MORTON GROVE	IL		11/20/2023		2,487		(75)			(75)		2,413	2,413			
100110004	MIDDLE ISLAND	NY		06/22/2023		2,558		(145)			(145)		2,413	2,413			
100109751	NAUGATUCK	CT		06/16/2023		2,494		(81)			(81)		2,412	2,413			
100090757	JACKSONVILLE	FL		02/28/2023		2,700		(288)			(288)		2,413	2,413			
100115954	YREKA	CA		07/20/2023		2,541		(128)			(128)		2,413	2,413			
100057530	WILDER	ID		06/30/2021		2,507		(94)			(94)		2,413	2,413			
100079940	LAFAYETTE	IN		04/25/2022		2,973		(560)			(560)		2,413	2,413			
100046204	BEAVERTON	OR		11/25/2020		2,964		(551)			(551)		2,413	2,413			
100158465	BONITA SPRINGS	FL		07/10/2024		2,509		(96)			(96)		2,413	2,413			
100110255	NEWARK	NJ		06/30/2023		2,350		64			64		2,413	2,413			
100029715	VERNON HILLS	IL		10/26/2018		2,100		314			314		2,413	2,413			
100158451	NEDERLAND	CO		07/10/2024		2,546		(132)			(132)		2,413	2,413			
100047909	LILBURN	GA		11/20/2020		2,319		95			95		2,414	2,414			
100025508	LA PLACE	LA		09/20/2018		2,271		142			142		2,414	2,414			
100140623	MABLETON	GA		01/19/2024		2,661		(247)			(247)		2,414	2,414			
100159319	SAINT AUGUSTINE	FL		07/15/2024		2,551		(137)			(137)		2,414	2,414			
100047105	CHICAGO	IL		11/20/2020		1,471		942			942		2,414	2,414			
100116405	PHILADELPHIA	PA		07/20/2023		1,671		743			743		2,414	2,414			
100147869	MERCED	CA		04/08/2024		2,167		247			247		2,414	2,414			
100156535	ASHLAND CITY	TN		06/24/2024		2,578		(164)			(164)		2,414	2,414			
100151093	OLD TAPPAN	NJ		05/08/2024		2,518		(104)			(104)		2,414	2,414			
100136852	ANNA	TX		11/27/2023		2,524		(110)			(110)		2,414	2,414			
100113761	CHICAGO HEIGHTS	IL		06/29/2023		712		1,702			1,702		2,414	2,414			
100084820	DAYTONA BEACH	FL		08/02/2022		2,270		144			144		2,414	2,414			
100049055	NORTH AUGUSTA	SC		11/20/2020		2,611		(196)			(196)		2,414	2,414			
100151118	SEWICKLEY	PA		05/08/2024		2,640		(226)			(226)		2,414	2,414			
100156608	JERSEY CITY	NJ		06/24/2024		2,405		9			9		2,415	2,415			
100136912	ANNA	TX		11/27/2023		2,308		106			106		2,415	2,415			
100060582	MCDONOUGH	GA		06/01/2021		2,385		30			30		2,415	2,415			
100137743	JACKSONVILLE	FL		12/08/2023		1,839		576			576		2,415	2,415			
100146526	DENVER	CO		03/19/2024		2,606		(192)			(192)		2,415	2,415			
100055393	O FALLON	IL		03/23/2021		3,220		(805)			(805)		2,415	2,415			
100134663	LAKEVILLE	PA		10/30/2023		707		1,708			1,708		2,415	2,415			
100120729	PRINCETON	TX		08/25/2023		2,590		(174)			(174)		2,415	2,415			
100117020	JACKSON	TN		07/20/2023		1,625		791			791		2,415	2,415			
100131643	KYLE	TX		10/06/2023		2,395		21			21		2,415	2,415			
100149483	ROSEVILLE	CA		04/24/2024		2,715		(300)			(300)		2,416	2,416			
100019747	DOWNINGTOWN	PA		07/26/2018		2,515		(100)			(100)		2,416	2,416			
100151177	SAN LUIS OBISPO	CA		05/10/2024		2,692		(276)			(276)		2,416	2,416			
100078949	CHATTANOOGA	TN		02/24/2022		2,485		(69)			(69)		2,416	2,416			
100020262	RALEIGH	NC		07/17/2018		2,591		(176)			(176)		2,416	2,416			
100048828	MIAMI	FL		11/20/2020		2,900		(485)			(485)		2,415	2,416		1	1
100079085	ELLISVILLE	MO		02/24/2022		2,514		(98)			(98)		2,416	2,416			
100133977	LOUISVILLE	KY		10/25/2023		2,515		(99)			(99)		2,416	2,416			
100043136	CATHEDRAL CITY	CA		05/28/2020		1,986		430			430		2,416	2,416			
100144434	SANFORD	FL		03/07/2024		2,489		(73)			(73)		2,416	2,416			
100147546	PUNTA GORDA	FL		04/03/2024		2,661		(245)			(245)		2,416	2,416			
100112945	SAINT LOUIS	MO		06/29/2023		2,043		373			373		2,417	2,417			
100091333	ROCHELLE PARK	NJ		01/13/2023		2,234		183			183		2,417	2,417			
100064835	WICHITA	KS		07/14/2021		2,699		(283)			(283)		2,417	2,417			
100129958	CENTRAL ISLIP	NY		09/27/2023		2,693		(276)			(276)		2,417	2,417			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103860	VERO BEACH	FL		05/10/2023		(1,149)		3,565			3,565		2,417	2,417			
100120468	HIALEAH	FL		08/18/2023		2,282		135			135		2,417	2,417			
100115782	WAUWATOSA	WI		07/20/2023		2,542		(125)			(125)		2,417	2,417			
100099897	CLERMONT	FL		03/28/2023		2,604		(186)			(186)		2,417	2,417			
100132123	DAYTONA BEACH	FL		10/13/2023		2,554		(137)			(137)		2,417	2,417			
100047171	KALKASKA	MI		11/20/2020		2,585		(168)			(168)		2,417	2,417			
100101881	PINGREE GROVE	IL		04/06/2023		2,551		(134)			(134)		2,417	2,417			
100154159	LAFAYETTE	CA		07/11/2024		2,483		(66)			(66)		2,418	2,418			
100012155	MORENO VALLEY	CA		03/08/2017		1,580		838			838		2,418	2,418			
100088091	JACKSONVILLE	FL		10/25/2022		2,538		(120)			(120)		2,418	2,418			
100146572	CASTLE ROCK	CO		03/19/2024		2,515		(98)			(98)		2,418	2,418			
100090361	CHARLOTTE	NC		02/03/2023		2,671		(253)			(253)		2,418	2,418			
100043065	DOVER TOWNSHIP	NJ		05/28/2020		1,904		514			514		2,418	2,418			
100144460	FRESNO	CA		04/26/2024		2,744		(326)			(326)		2,418	2,418			
100137781	MANCHESTER	CT		12/08/2023		2,562		(144)			(144)		2,418	2,418			
100146719	NEWARK	NJ		03/20/2024		2,695		(276)			(276)		2,418	2,418			
100152576	OCEAN ISLE BEACH	NC		05/17/2024		2,659		155			155		2,814	2,418		(396)	(396)
100061410	BETTENDORF	IA		06/01/2021		2,397		21			21		2,418	2,418			
100110076	BUDA	TX		06/23/2023		2,586		(167)			(167)		2,419	2,419			
100029003	PITTSBURGH	PA		10/26/2018		2,094		324			324		2,419	2,419			
100087189	GREENVILLE	TX		10/25/2022		2,283		136			136		2,419	2,419			
100114369	DETROIT	MI		06/29/2023		2,258		161			161		2,419	2,419			
100150766	LEESBURG	FL		05/07/2024		2,461		(42)			(42)		2,419	2,419			
100126415	FORT LAUDERDALE	FL		08/30/2023		2,507		(87)			(87)		2,419	2,419			
100133852	WAXHAW	NC		10/20/2023		2,770		(351)			(351)		2,419	2,419			
100144339	KISSIMMEE	FL		03/07/2024		2,676		(259)			(259)		2,417	2,419		2	2
100115024	KNOXVILLE	TN		07/14/2023		2,424		(4)			(4)		2,419	2,419			
100144155	LEESBURG	VA		03/07/2024		2,537		(117)			(117)		2,419	2,419			
100127681	PLANO	TX		09/08/2023		2,538		(119)			(119)		2,419	2,419			
100136897	PUNTA GORDA	FL		11/27/2023		2,301		118			118		2,419	2,419			
100134752	PARRISH	FL		10/30/2023		2,585		(165)			(165)		2,420	2,420			
100028851	LEHIGH ACRES	FL		10/26/2018		1,727		693			693		2,420	2,420			
100135807	NOKOMIS	FL		11/10/2023		2,235		185			185		2,420	2,420			
100141840	GLENDALE	CA		03/27/2024		2,595		(175)			(175)		2,420	2,420			
100141945	MIAMI	FL		02/29/2024		2,877		(457)			(457)		2,420	2,420			
100131858	FORT WORTH	TX		10/06/2023		2,514		(94)			(94)		2,420	2,420			
100012739	FRESNO	CA		05/25/2017		1,811		609			609		2,420	2,420			
100013921	CAPITOL HEIGHTS	MD		05/25/2017		1,960		460			460		2,420	2,420			
100103694	DALLAS	TX		05/08/2023		2,537		(117)			(117)		2,420	2,420			
100045832	MAHWAH	NJ		11/25/2020		2,485		(64)			(64)		2,421	2,421			
100135335	LAKE HARMONY	PA		11/13/2023		2,496		(76)			(76)		2,421	2,421			
100064845	SOUTHAMPTON	NJ		07/14/2021		2,699		(278)			(278)		2,421	2,421			
100153255	SAN ANTONIO	TX		05/30/2024		2,367		51			51		2,418	2,421		2	2
100142762	EATONTON	GA		02/08/2024		2,634		(214)			(214)		2,421	2,421			
100142685	FORT MYERS	FL		02/08/2024		2,452		(31)			(31)		2,421	2,421			
100013770	HIALEAH GARDEN	FL		05/25/2017		2,296		125			125		2,421	2,421			
100157982	KANEOHE	HI		07/09/2024		2,339		82			82		2,421	2,421			
100120308	MONROEVILLE	PA		08/18/2023		2,733		(311)			(311)		2,422	2,422			
100129610	NEWBERRY	FL		09/29/2023		2,259		163			163		2,422	2,422			
100119343	SAINT LOUIS	MO		07/31/2023		2,501		(79)			(79)		2,422	2,422			
100149360	ISLAND PARK	ID		04/24/2024		2,631		(209)			(209)		2,422	2,422			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158104	KINGS MOUNTAIN	NC		07/09/2024		2,957		295			295		3,252	2,422		(830)	(830)
100148873	DURHAM	NC		04/17/2024		1,958		464			464		2,422	2,422			
100137716	TOMBALL	TX		12/08/2023		2,373		49			49		2,422	2,422			
100029415	CORONA	CA		10/26/2018		2,482		(60)			(60)		2,422	2,422			
100045965	KEYSTONE HEIGHTS	FL		11/25/2020		1,936		487			487		2,422	2,422			
100101138	ALLENTOWN	PA		04/28/2023		1,489		934			934		2,422	2,422			
100028782	PHOENIX	AZ		10/26/2018		2,519		(96)			(96)		2,422	2,422			
100161141	WEEKI WACHEE	FL		07/24/2024		2,425		(2)			(2)		2,423	2,423			
100100557	HOUSTON	TX		04/27/2023		2,886		(464)			(464)		2,423	2,423			
100141484	LITTLEROCK	CA		01/30/2024		2,626		(203)			(203)		2,423	2,423			
100013416	HOLLYWOOD	FL		05/25/2017		1,697		727			727		2,423	2,423			
100132646	YAKIMA	WA		11/03/2023		2,334		90			90		2,423	2,423			
100115066	PRINCETON	TX		07/14/2023		2,522		(98)			(98)		2,423	2,423			
100026325	RIVERDALE	GA		09/20/2018		1,599		825			825		2,423	2,423			
100135518	LARGO	FL		11/13/2023		2,353		70			70		2,424	2,424			
100128176	CHARLOTTE	NC		09/18/2023		2,343		81			81		2,424	2,424			
100149824	MIAMI	FL		04/29/2024		2,970		(546)			(546)		2,424	2,424			
100138757	AUSTIN	TX		12/21/2023		2,695		(271)			(271)		2,424	2,424			
100088104	LOWELL	MA		10/25/2022		2,383		41			41		2,424	2,424			
100028377	BLUFFTON	SC		10/26/2018		2,457		(34)			(34)		2,424	2,424			
100060419	HOUSTON	TX		06/01/2021		2,399		25			25		2,424	2,424			
100025489	CAMBRIDGE	MN		09/20/2018		2,420		4			4		2,424	2,424			
100147045	REISTERSTOWN	MD		03/27/2024		2,568		(144)			(144)		2,424	2,424			
100108248	LOS ANGELES	CA		05/24/2023		2,564		(140)			(140)		2,424	2,424			
100126330	DETROIT	MI		08/30/2023		2,588		(164)			(164)		2,424	2,424			
100127980	ANTIOCH	TN		09/08/2023		2,304		120			120		2,424	2,424			
100099753	WATERBURY	CT		02/28/2023		2,555		(131)			(131)		2,424	2,424			
100137233	SOLON	OH		11/29/2023		2,517		(93)			(93)		2,424	2,424			
100142883	POCONO LAKE	PA		02/09/2024		2,604		(182)			(182)		2,423	2,424		2	2
100139739	UNITED KINGDOM	GBR		12/18/2023		2,440						(19)	2,421	2,424	3		3
100048674	CHARLOTTE	NC		11/20/2020		3,018		(593)			(593)		2,424	2,424			
100000461	BETHLEHEM	PA		09/27/2016		1,854		571			571		2,425	2,425			
100164394	LAS VEGAS	NV		08/21/2024		2,170		255			255		2,425	2,425			
100062926	BELLEVILLE	IL		07/01/2021		2,402		23			23		2,425	2,425			
100144352	AUBREY	TX		03/07/2024		2,549		(125)			(125)		2,423	2,425		2	2
100019806	CONROE	TX		07/26/2018		2,624		(199)			(199)		2,425	2,425			
100166126	OLD LYME	CT		09/09/2024		2,561		(136)			(136)		2,425	2,425			
100155798	MIDDLETOWN	PA		06/18/2024		2,737		(312)			(312)		2,425	2,425			
100131983	CLARKSVILLE	TN		10/13/2023		2,308		118			118		2,425	2,425			
100024472	DETROIT	MI		09/20/2018		1,277		1,149			1,149		2,425	2,425			
100143405	LYNN	MA		02/16/2024		2,536		(111)			(111)		2,425	2,425			
100110541	PRESCOTT	AZ		06/30/2023		2,569		(143)			(143)		2,426	2,426			
100158523	SATELLITE BEACH	FL		07/10/2024		2,706		(280)			(280)		2,426	2,426			
100113634	FREDERICK	MD		06/29/2023		1,265		1,161			1,161		2,426	2,426			
100136650	CLEARWATER	FL		01/25/2024		2,516		(90)			(90)		2,426	2,426			
100151418	FORT WORTH	TX		05/10/2024		2,588		(163)			(163)		2,426	2,426			
100012242	MIAMI	FL		04/28/2017		1,553		873			873		2,426	2,426			
100110898	MAXTON	NC		06/29/2023		3,221		(795)			(795)		2,426	2,426			
100084741	HYATTSVILLE	MD		08/02/2022		2,482		(56)			(56)		2,426	2,426			
100119899	LITTLE RIVER	SC		08/10/2023		2,491		(66)			(66)		2,425	2,426		2	2
100116674	CALERA	AL		07/20/2023		1,294		1,132			1,132		2,426	2,426			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028669	PALM COAST	FL		10/26/2018		2,231		195			195		2,426	2,426			
100137551	SMITHFIELD	NC		12/08/2023		2,351		75			75		2,426	2,426			
100167073	KEYSTONE	CO		09/13/2024		2,587		(160)			(160)		2,427	2,427			
100156803	LAKESIDE	CA		06/27/2024		2,570		(144)			(144)		2,427	2,427			
100158907	WEST PALM BEACH	FL		07/12/2024		2,638		(211)			(211)		2,427	2,427			
100046851	PLANTATION	FL		11/20/2020		3,311		(884)			(884)		2,427	2,427			
100088086	LAS VEGAS	NV		10/25/2022		2,810		(383)			(383)		2,427	2,427			
100172591	EULESS	TX		10/23/2024		2,538		(111)			(111)		2,427	2,427			
100112075	TOPEKA	KS		06/29/2023		1,444		983			983		2,427	2,427			
100091052	HIALEAH	FL		01/31/2023		3,036		(609)			(609)		2,427	2,427			
100014164	PALMETTO	FL		05/25/2017		2,097		330			330		2,427	2,427			
100149550	MANTECA	CA		04/26/2024		2,470		(42)			(42)		2,427	2,427			
100111745	SEATTLE	WA		06/29/2023		776		1,651			1,651		2,427	2,427			
100139481	JONESBORO	GA		12/28/2023		2,503		(76)			(76)		2,428	2,428			
100109798	LAVEEN	AZ		08/04/2023		2,514		(87)			(87)		2,428	2,428			
100140311	BREMERTON	WA		01/18/2024		2,676		(248)			(248)		2,428	2,428			
100138805	HOWELL	NJ		12/21/2023		2,602		(176)			(176)		2,426	2,428		2	2
100084783	WAUKESHA	WI		08/02/2022		2,574		(147)			(147)		2,428	2,428			
100141616	WOOSTER	OH		01/30/2024		2,374		54			54		2,428	2,428			
100109745	AUSTIN	TX		06/16/2023		2,600		(172)			(172)		2,428	2,428			
100137486	SACRAMENTO	CA		01/11/2024		2,431		(2)			(2)		2,428	2,428			
100057710	DAPHNE	AL		06/30/2021		2,704		(276)			(276)		2,428	2,428			
100114217	NORFOLK	VA		06/29/2023		1,447		981			981		2,428	2,428			
100140458	PENDERGRASS	GA		01/18/2024		2,395		33			33		2,428	2,428			
100013665	COMSTOCK PARK	MI		05/25/2017		2,063		366			366		2,429	2,429			
100078752	BEL AIR	MD		02/25/2022		3,090		(661)			(661)		2,429	2,429			
100014042	COUNCIL BLUFFS	IA		05/25/2017		1,873		556			556		2,429	2,429			
100070484	SCRANTON	PA		09/23/2021		2,834		(405)			(405)		2,429	2,429			
100143792	CONROE	TX		02/28/2024		2,780		(351)			(351)		2,429	2,429			
100140330	ALPHARETTA	GA		01/18/2024		2,565		(136)			(136)		2,429	2,429			
100064828	BELTON	SC		07/14/2021		2,714		(285)			(285)		2,429	2,429			
100136540	MYRTLE BEACH	SC		11/20/2023		2,453		(24)			(24)		2,429	2,429			
100127148	SCHAUMBURG	IL		08/30/2023		(2,654)		5,083			5,083		2,429	2,429			
100143129	NEWNAN	GA		02/16/2024		2,601		(172)			(172)		2,429	2,429			
100173091	LAKE HARMONY	PA		10/30/2024		2,525		(95)			(95)		2,429	2,429			
100127987	HIXSON	TN		09/08/2023		2,261		168			168		2,429	2,429			
100148389	PENDERGRASS	GA		04/12/2024		2,104		325			325		2,429	2,429			
100103372	STEPHENVILLE	TX		06/16/2023		2,684		(254)			(254)		2,429	2,429			
100026168	MIAMI GARDENS	FL		09/20/2018		2,437		(8)			(8)		2,429	2,429			
100138300	ARGYLE	TX		12/18/2023		2,743		(314)			(314)		2,429	2,429			
100044752	PHILADELPHIA	PA		11/19/2020		2,318		111			111		2,430	2,430			
100135776	MONTICELLO	FL		11/10/2023		1,624		806			806		2,430	2,430			
100078608	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		2,475						44	2,519	2,430	(89)		(89)
100136259	PORTSMOUTH	VA		11/20/2023		2,337		93			93		2,430	2,430			
4010057058	TRENTON	NJ		08/24/2023		2,569		(139)			(139)		2,430	2,430			
100055243	FRESNO	CA		03/23/2021		2,827		(397)			(397)		2,430	2,430			
100071792	GALVESTON	TX		10/14/2021		2,776		(345)			(345)		2,430	2,430			
100136714	AUBURN	WA		01/25/2024		2,787		(356)			(356)		2,431	2,431			
100090196	DELTONA	FL		01/13/2023		2,474		(44)			(44)		2,431	2,431			
100090120	VERNAL	UT		01/13/2023		2,263		168			168		2,431	2,431			
100030833	GRAND PRAIRIE	TX		04/09/2019		1,839		592			592		2,431	2,431			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054863	MONTGOMERY	AL		03/23/2021		2,140		291			291		2,431	2,431			
100138701	ORMOND BEACH	FL		02/02/2024		2,525		(94)			(94)		2,431	2,431			
100111241	BOCA RATON	FL		06/29/2023		2,155		276			276		2,431	2,431			
100148352	BAKERSFIELD	CA		04/12/2024		2,066		365			365		2,431	2,431			
100026095	LONG BEACH	CA		09/20/2018		2,261		170			170		2,431	2,431			
100148861	PHOENIX	AZ		04/17/2024		2,358		74			74		2,431	2,431			
100055294	APOLLO BEACH	FL		03/23/2021		2,677		(246)			(246)		2,431	2,431			
100043555	KISSIMMEE	FL		08/13/2020		1,792		640			640		2,431	2,431			
100109857	WATERBURY	CT		06/22/2023		(1,631)		4,063			4,063		2,432	2,432			
100103009	SEVIERVILLE	TN		06/22/2023		2,824		(392)			(392)		2,432	2,432			
100027801	HENRYVILLE	PA		10/26/2018		2,098		334			334		2,432	2,432			
100153657	MIAMI	FL		05/31/2024		2,399		33			33		2,432	2,432			
100126506	CRAWFORDSVILLE	IN		08/30/2023		2,833		(402)			(402)		2,432	2,432			
100137838	FORT MYERS	FL		12/08/2023		2,275		157			157		2,432	2,432			
100090162	ENGLEWOOD	FL		01/13/2023		2,471		(39)			(39)		2,432	2,432			
100139574	FONTANA	CA		12/28/2023		2,584		(152)			(152)		2,432	2,432			
100136170	SIMPSONVILLE	SC		12/18/2023		2,578		(146)			(146)		2,432	2,432			
100060228	OMAHA	NE		06/25/2021		2,623		(191)			(191)		2,432	2,432			
100013163	CENTER LINE	MI		05/25/2017		1,653		779			779		2,432	2,432			
100013464	TEMPLE HILLS	MD		05/25/2017		2,086		347			347		2,432	2,432			
100143273	ZEPHYRHILLS	FL		02/16/2024		2,351		82			82		2,432	2,432			
100141300	BELLAIRE	TX		01/30/2024		2,869		(437)			(437)		2,432	2,432			
100119681	WATERBURY	CT		08/08/2023		2,693		(261)			(261)		2,432	2,432			
100131955	RIGGINS	ID		10/13/2023		2,517		(84)			(84)		2,433	2,433			
100109859	SOUTH FALLSBURG	NY		06/22/2023		2,549		(116)			(116)		2,433	2,433			
100153439	GARDEN CITY	NY		05/30/2024		2,610		(177)			(177)		2,433	2,433			
100136548	BALCH SPRINGS	TX		11/20/2023		2,387		46			46		2,433	2,433			
100149573	GILBERT	AZ		04/26/2024		2,463		(30)			(30)		2,433	2,433			
100078052	ASBURY PARK	NJ		01/21/2022		2,731		(298)			(298)		2,433	2,433			
100139286	EAGLEVILLE	PA		12/28/2023		1,903		530			530		2,433	2,433			
100128212	ARGYLE	TX		09/18/2023		2,555		(122)			(122)		2,433	2,433			
100101569	PORTLAND	OR		04/26/2023		2,578		(145)			(145)		2,434	2,434			
100025639	HOFFMAN ESTATES	IL		09/20/2018		1,832		602			602		2,434	2,434			
100012626	JUPITER	FL		05/25/2017		1,647		787			787		2,434	2,434			
100148735	REEDLEY	CA		04/17/2024		2,575		(141)			(141)		2,434	2,434			
100138190	RESEDA	CA		12/14/2023		2,650		(216)			(216)		2,434	2,434			
100077329	HUNTINGTON	WV		01/03/2022		2,535		(101)			(101)		2,434	2,434			
100067533	LYNCHBURG	VA		09/23/2021		2,768		(334)			(334)		2,434	2,434			
100156457	RANCHO CORDOVA	CA		06/24/2024		1,989		445			445		2,434	2,434			
100025177	PALMYRA	VA		09/20/2018		862		1,572			1,572		2,434	2,434			
100118042	HAMILTON	NJ		07/20/2023		1,417		1,017			1,017		2,434	2,434			
100117634	FRESH MEADOWS	NY		07/20/2023		2,458		(24)			(24)		2,435	2,435			
100087977	MONROE	CT		10/25/2022		2,476		(42)			(42)		2,435	2,435			
100134810	ORLANDO	FL		10/30/2023		2,357		78			78		2,435	2,435			
100155519	BAKERSFIELD	CA		06/18/2024		2,537		(101)			(101)		2,435	2,435			
100157892	HOT SPRINGS	AR		07/09/2024		2,482		(47)			(47)		2,435	2,435			
100146124	SALEM	NH		03/19/2024		2,704		(268)			(268)		2,435	2,435			
100108227	MIAMI	FL		05/24/2023		1,818		(168)			(168)		1,651	2,435		784	784
100028083	FAIRBURN	GA		10/26/2018		2,271		165			165		2,435	2,435			
100118832	FORT LAUDERDALE	FL		08/30/2023		2,862		(426)			(426)		2,435	2,435			
100065601	CHICAGO	IL		07/28/2021		2,686		(250)			(250)		2,436	2,436			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137516	TALENT	OR		01/11/2024		2,808		(372)			(372)		2,436	2,436			
100148255	ASHBURN	VA		04/12/2024		2,581		(145)			(145)		2,436	2,436			
100119933	LAS VEGAS	NV		08/10/2023		2,741		(305)			(305)		2,436	2,436			
100024817	PERRIS	CA		09/20/2018		2,442		(6)			(6)		2,436	2,436			
100147736	MIAMI	FL		04/08/2024		2,632		(196)			(196)		2,436	2,436			
100143180	ALLEN	TX		02/16/2024		2,545		(109)			(109)		2,436	2,436			
100084300	ZOETERMEER	NLD		06/30/2022		2,516						(128)	2,388	2,436	48		48
100132484	LOGANVILLE	GA		11/03/2023		2,626		(190)			(190)		2,436	2,436			
100137360	LOS ANGELES	CA		12/01/2023		2,505		(68)			(68)		2,436	2,436			
100138148	STERLING	VA		12/14/2023		598		1,839			1,839		2,437	2,437			
100018340	MIDDLETOWN	PA		06/27/2018		2,596		(159)			(159)		2,437	2,437			
100084635	HIALEAH	FL		08/02/2022		15,515		(13,078)			(13,078)		2,437	2,437			
100115774	COLUMBIA	SC		07/20/2023		2,557		(120)			(120)		2,437	2,437			
100127556	TULARE	CA		09/08/2023		2,558		(121)			(121)		2,437	2,437			
100143265	SOUTH KINGSTOWN	RI		02/16/2024		2,530		(93)			(93)		2,437	2,437			
100115820	HOUSTON	TX		07/20/2023		2,627		(190)			(190)		2,437	2,437			
100149424	MARICOPA	AZ		04/24/2024		1,968		469			469		2,437	2,437			
100149299	CATHEDRAL CITY	CA		04/24/2024		2,647		(210)			(210)		2,437	2,437			
100148497	SAINT AUGUSTINE	FL		04/12/2024		2,896		(151)			(151)		2,745	2,437		(307)	(307)
100157676	VALENCIA	CA		06/28/2024		2,484		(46)			(46)		2,438	2,438			
100148112	RIO RICO	AZ		04/10/2024		2,687		(249)			(249)		2,438	2,438			
100133660	MONROE	NC		10/23/2023		2,370		68			68		2,438	2,438			
100014371	FAIRBURN	GA		09/27/2017		2,056		381			381		2,438	2,438			
100064945	LAKELAND	FL		07/14/2021		2,680		(243)			(243)		2,438	2,438			
100151644	CAPE CORAL	FL		05/10/2024		2,645		(207)			(207)		2,438	2,438			
100088160	HOFFMAN ESTATES	IL		10/25/2022		2,295		143			143		2,438	2,438			
100148032	PINEVILLE	NC		04/10/2024		2,314		124			124		2,438	2,438			
100144258	BOCA RATON	FL		03/08/2024		2,481		(43)			(43)		2,438	2,438			
100114508	CLAREMORE	OK		06/29/2023		1,496		942			942		2,438	2,438			
100131738	LEXINGTON	SC		10/06/2023		2,107		332			332		2,439	2,439			
100103818	BRIDGEVIEW	IL		05/10/2023		2,579		(141)			(141)		2,439	2,439			
100054373	BLUFFTON	SC		03/23/2021		2,733		(294)			(294)		2,439	2,439			
100114669	BALTIMORE	MD		06/29/2023		2,631		(193)			(193)		2,439	2,439			
100138211	VISTA	CA		12/14/2023		2,724		(285)			(285)		2,439	2,439			
100142698	FORT WORTH	TX		02/08/2024		2,366		73			73		2,439	2,439			
100011529	COLUMBIA	SC		03/08/2017		1,303		1,136			1,136		2,439	2,439			
100092008	NEWARK	NJ		02/09/2023		2,611		(172)			(172)		2,439	2,439			
100013836	PALMDALE	CA		05/25/2017		2,214		225			225		2,439	2,439			
100154805	ROSWELL	GA		07/19/2024		2,840		(401)			(401)		2,439	2,439			
100133155	LAKE ALFRED	FL		11/29/2023		2,317		122			122		2,439	2,439			
100031872	SACRAMENTO	CA		03/29/2019		2,162		277			277		2,439	2,439			
100016554	ACWORTH	GA		04/10/2018		2,667		(227)			(227)		2,440	2,440			
100153809	PALM BEACH GARDENS	FL		07/10/2024		2,773		(334)			(334)		2,440	2,440			
100100593	GILBERT	AZ		04/27/2023		2,763		(324)			(324)		2,440	2,440			
100100778	FRESNO	CA		04/28/2023		1,930		510			510		2,440	2,440			
100032088	OCEANSIDE	CA		03/29/2019		2,116		324			324		2,440	2,440			
100154204	BEE CAVE	TX		07/11/2024		2,645		(205)			(205)		2,440	2,440			
100116598	PERRIS	CA		07/20/2023		2,680		(241)			(241)		2,440	2,440			
100136302	POINCIANA	FL		11/20/2023		2,410		30			30		2,440	2,440			
100060760	MUSCLE SHOALS	AL		06/01/2021		2,419		21			21		2,440	2,440			
100077643	CLEARFIELD	UT		01/03/2022		2,793		(353)			(353)		2,440	2,440			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030658	AUBURN	WA		04/09/2019		1,573		866			866		2,439	2,441		2	2
100049161	EGG HARBOR TOWNSHIP	NJ		11/20/2020		2,335		105			105		2,441	2,441			
100150133	SANTA ROSA BEACH	FL		06/14/2024		2,682		(241)			(241)		2,441	2,441			
100010955	MEMPHIS	TN		12/23/2016		2,324		117			117		2,441	2,441			
100131709	DECATUR	GA		10/06/2023		2,306		137			137		2,443	2,441		(2)	(2)
100142535	PHOENIX	AZ		02/08/2024		2,620		(178)			(178)		2,441	2,441			
100126351	MONTICELLO	NY		08/30/2023		2,606		(165)			(165)		2,441	2,441			
100147836	HOPEWELL TOWNSHIP	NJ		04/08/2024		2,528		(87)			(87)		2,442	2,442			
100013783	WASHINGTON	DC		05/25/2017		2,448		(6)			(6)		2,442	2,442			
100099651	LANCASTER	CA		04/06/2023		2,360		81			81		2,442	2,442			
100011702	LAKELAND	FL		03/08/2017		1,198		1,244			1,244		2,442	2,442			
100020004	HUMBLE	TX		07/30/2018		2,721		(279)			(279)		2,442	2,442			
100112899	LONG BEACH	CA		06/29/2023		1,499		943			943		2,442	2,442			
100090765	ANNA	TX		02/28/2023		3,067		(624)			(624)		2,442	2,442			
100057541	MISSOURI CITY	TX		06/30/2021		2,619		(177)			(177)		2,442	2,442			
100113354	WHITEFIELD	ME		06/29/2023		1,539		903			903		2,442	2,442			
100117450	BROOKLYN	NY		07/20/2023		2,320		122			122		2,442	2,442			
100084631	GERVAIS	OR		08/02/2022		2,796		(354)			(354)		2,442	2,442			
100157839	EWA BEACH	HI		07/09/2024		2,498		(56)			(56)		2,443	2,443			
100023478	VIRGINIA BEACH	VA		09/04/2018		2,644		(201)			(201)		2,443	2,443			
100075208	ORANGE	TX		12/01/2021		2,652		(210)			(210)		2,443	2,443			
100080169	ELKTON	MD		02/25/2022		2,521		(78)			(78)		2,443	2,443			
100131656	THE VILLAGES	FL		10/06/2023		2,240		203			203		2,443	2,443			
100127507	ST SIMONS ISLAND	GA		09/08/2023		2,585		(142)			(142)		2,443	2,443			
100100762	WINDSOR MILL	MD		04/28/2023		2,330		114			114		2,443	2,443			
100111705	WOODBRIDGE	VA		06/29/2023		1,192		1,252			1,252		2,443	2,443			
100076457	MELBOURNE	FL		12/21/2021		2,866		(423)			(423)		2,443	2,443			
100138145	DAVENPORT	FL		12/14/2023		2,520		(77)			(77)		2,444	2,444			
100137572	SILVER SPRING	MD		12/08/2023		2,526		(83)			(83)		2,444	2,444			
100026056	UPLAND	CA		09/20/2018		2,550		(107)			(107)		2,444	2,444			
100137660	RALEIGH	NC		12/08/2023		2,488		(44)			(44)		2,444	2,444			
100111314	CHAPMAN	NE		06/29/2023		1,872		572			572		2,444	2,444			
100139167	FALL RIVER	MA		12/28/2023		2,754		(310)			(310)		2,444	2,444			
100084923	RICHMOND	TX		09/29/2022		2,538		(94)			(94)		2,444	2,444			
100046516	ENFIELD	CT		11/25/2020		2,162		282			282		2,444	2,444			
100023472	KATY	TX		09/04/2018		2,614		(170)			(170)		2,444	2,444			
100137773	KISSIMMEE	FL		12/08/2023		2,451		(7)			(7)		2,444	2,444			
100129439	VIRGINIA BEACH	VA		09/29/2023		2,387		57			57		2,445	2,445			
100134990	WEST WARWICK	RI		10/30/2023		480		1,964			1,964		2,445	2,445			
100137228	SANTA MARIA	CA		11/29/2023		2,571		(126)			(126)		2,445	2,445			
100138122	HOLLYWOOD	FL		12/14/2023		2,518		(74)			(74)		2,445	2,445			
100154788	LANCASTER	CA		07/19/2024		2,848		(403)			(403)		2,445	2,445			
100114428	MARTINSBURG	WV		06/29/2023		932		1,513			1,513		2,445	2,445			
100140878	BREMERTON	WA		01/25/2024		2,647		(202)			(202)		2,445	2,445			
100086963	MANCHESTER	NH		10/24/2022		2,708		(263)			(263)		2,445	2,445			
100143076	JACKSONVILLE	FL		02/14/2024		2,699		(254)			(254)		2,445	2,445			
100044768	KAPOLEI	HI		11/19/2020		2,816		(371)			(371)		2,445	2,445			
100013368	NORTH LAS VEGAS	NV		05/25/2017		2,175		270			270		2,445	2,445			
100136398	COLTEWAH	TN		11/20/2023		2,333		112			112		2,445	2,445			
100140422	RIVER RIDGE	LA		01/18/2024		2,693		(248)			(248)		2,445	2,445			
100144053	NEWBERRY	FL		03/07/2024		2,042		404			404		2,445	2,445			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136751	GREELEY	CO		11/27/2023		2,575		(130)			(130)		2,445	2,445			
100126461	PHILADELPHIA	PA		08/30/2023		2,354		92			92		2,446	2,446			
100138006	LAKEVILLE	MN		12/13/2023		2,624		(178)			(178)		2,446	2,446			
100133653	BLUE SPRINGS	MO		10/23/2023		2,381		65			65		2,446	2,446			
100027915	FRANKLIN SQUARE	NY		10/26/2018		1,362		1,084			1,084		2,446	2,446			
100081588	KATY	TX		03/30/2022		2,799		(353)			(353)		2,446	2,446			
100133702	WESTAMPTON	NJ		10/23/2023		2,494		(48)			(48)		2,446	2,446			
100115680	MINNEAPOLIS	MN		07/20/2023		2,530		(84)			(84)		2,446	2,446			
100019998	PHILADELPHIA	PA		07/30/2018		2,549		(103)			(103)		2,446	2,446			
100148333	OXNARD	CA		04/12/2024		2,649		(203)			(203)		2,446	2,446			
100138964	MIAMI	FL		12/21/2023		778		1,669			1,669		2,446	2,446			
100156141	FORT LAUDERDALE	FL		07/25/2024		2,613		(166)			(166)		2,446	2,446			
100023211	MIAMI	FL		08/16/2018		2,630		(183)			(183)		2,446	2,446			
100147428	NEW ORLEANS	LA		04/03/2024		2,612		(166)			(166)		2,446	2,446			
100151335	FRESNO	CA		05/10/2024		2,545		(99)			(99)		2,446	2,446			
100128125	ROSSVILLE	GA		09/08/2023		2,190		257			257		2,447	2,447			
100060325	CUDAHY	WI		06/25/2021		2,649		(203)			(203)		2,447	2,447			
100147882	RENO	NV		04/08/2024		2,410		37			37		2,447	2,447			
100110697	LEHIGH ACRES	FL		08/11/2023		2,799		(352)			(352)		2,447	2,447			
100140077	ATLANTA	GA		01/09/2024		2,561		(114)			(114)		2,447	2,447			
100137797	WESTERVILLE	OH		12/08/2023		2,464		(17)			(17)		2,447	2,447			
100149411	PEACHTREE CITY	GA		04/24/2024		2,178		269			269		2,447	2,447			
100101686	SPRING VALLEY	NY		04/26/2023		2,520		(73)			(73)		2,447	2,447			
100054728	BEAVERTON	OR		03/23/2021		2,597		(147)			(147)		2,450	2,447		(3)	(3)
100149766	SPRING VALLEY	NY		04/26/2024		(3,235)		5,682			5,682		2,447	2,447			
100088146	ROCKPORT	TX		10/25/2022		3,098		(651)			(651)		2,447	2,447			
100047472	SACRAMENTO	CA		11/20/2020		3,211		(764)			(764)		2,447	2,447			
100047441	MIAMI	FL		11/20/2020		3,156		(708)			(708)		2,448	2,447		(1)	(1)
100139277	SMYRNA	TN		12/28/2023		2,573		(126)			(126)		2,447	2,447			
100115420	ATLANTA	GA		07/17/2023		2,446		1			1		2,448	2,448			
100113084	SNELLVILLE	GA		06/29/2023		1,340		1,108			1,108		2,448	2,448			
100143587	CENTRAL ISLIP	NY		02/21/2024		(2,746)		5,193			5,193		2,448	2,448			
100115492	POOLER	GA		07/17/2023		2,407		41			41		2,448	2,448			
100066471	PEORIA	IL		08/02/2021		2,490		(41)			(41)		2,448	2,448			
100132593	MURRELLS INLET	SC		11/03/2023		2,514		(66)			(66)		2,448	2,448			
100090937	LAUREL	MD		01/31/2023		2,580		(132)			(132)		2,448	2,448			
100054440	ORLANDO	FL		03/23/2021		2,780		(332)			(332)		2,448	2,448			
100136953	SINKING SPRING	PA		11/28/2023		2,471		(22)			(22)		2,448	2,448			
100167131	LONG BEACH	CA		09/13/2024		2,636		(187)			(187)		2,449	2,449			
100030036	FORT MADISON	IA		12/20/2018		2,560		(111)			(111)		2,449	2,449			
100150923	OCEAN ISLE BEACH	NC		05/08/2024		2,713		(264)			(264)		2,449	2,449			
100013604	FORT WASHINGTON	MD		05/25/2017		2,224		225			225		2,449	2,449			
100043468	LITTLE EGG HARBO	NJ		08/13/2020		1,725		724			724		2,449	2,449			
100084842	PANAMA CITY BEACH	FL		08/02/2022		2,885		(436)			(436)		2,449	2,449			
100025603	FAIRBANKS	AK		09/20/2018		1,803		646			646		2,449	2,449			
100090924	PORTLAND	OR		01/31/2023		2,620		(170)			(170)		2,449	2,449			
100121030	MUSTANG	OK		08/30/2023		2,294		155			155		2,449	2,449			
100152618	LAKE WORTH	FL		05/17/2024		1,821		627			627		2,448	2,450		2	2
100115950	HILTON HEAD ISLAND	SC		07/20/2023		2,531		(82)			(82)		2,450	2,450			
100119494	KANNAPOLIS	NC		07/28/2023		2,358		92			92		2,450	2,450			
100147054	LONG POND	PA		03/27/2024		2,515		(65)			(65)		2,450	2,450			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113360	PEMBROKE PINES	FL		06/29/2023		1,389		1,061			1,061		2,450	2,450			
100110488	KLAMATH FALLS	OR		06/30/2023		2,466		(16)			(16)		2,450	2,450			
100151421	RENTON	WA		05/10/2024		2,291		159			159		2,450	2,450			
100023937	FOX ISLAND	WA		09/10/2018		2,667		(217)			(217)		2,450	2,450			
100135060	MECHANICSVILLE	VA		11/01/2023		2,363		87			87		2,450	2,450			
100132054	FORT LAUDERDALE	FL		10/13/2023		2,484		(33)			(33)		2,450	2,450			
100109072	METAIRIE	LA		06/05/2023		2,530		(79)			(79)		2,450	2,450			
100149448	PLANO	TX		04/24/2024		2,592		(142)			(142)		2,450	2,450			
100112579	PHILADELPHIA	PA		06/29/2023		2,568		(118)			(118)		2,450	2,450			
100129276	CAMDEN	ME		09/25/2023		2,685		(235)			(235)		2,450	2,450			
100149593	BOCA RATON	FL		04/26/2024		2,773		(323)			(323)		2,450	2,450			
100137047	LENOIR CITY	TN		11/28/2023		2,434		16			16		2,450	2,450			
100147828	KENT	WA		04/08/2024		2,568		(117)			(117)		2,451	2,451			
100136218	RALEIGH	NC		11/20/2023		2,346		105			105		2,451	2,451			
100076478	CHICAGO	IL		12/21/2021		3,078		(627)			(627)		2,451	2,451			
100148436	ROSEVILLE	CA		04/12/2024		2,256		195			195		2,451	2,451			
100029657	GARDNER	KS		10/26/2018		2,559		(108)			(108)		2,451	2,451			
100132243	DAYTONA BEACH	FL		10/13/2023		2,390		61			61		2,451	2,451			
100152356	WINCHESTER	CA		05/17/2024		1,940		511			511		2,451	2,451			
100137199	HOMESTEAD	FL		11/28/2023		2,817		(366)			(366)		2,451	2,451			
100064423	LEWIS	NY		07/01/2021		2,272		180			180		2,451	2,451			
100091070	HARTFORD	CT		01/31/2023		2,760		(327)			(327)		2,433	2,451		18	18
100172938	LAS VEGAS	NV		10/25/2024		3,013		(561)			(561)		2,452	2,452			
100020227	GREENWOOD	IN		07/17/2018		2,707		(255)			(255)		2,452	2,452			
100102010	LAKE ARROWHEAD	CA		04/14/2023		2,941		(489)			(489)		2,452	2,452			
100152542	HOUSTON	TX		05/17/2024		2,589		(140)			(140)		2,449	2,452		3	3
100153835	PHILADELPHIA	PA		07/10/2024		2,562		(110)			(110)		2,452	2,452			
100149692	KEY BISCAYNE	FL		04/26/2024		2,520		(68)			(68)		2,452	2,452			
100140573	BRASELTON	GA		01/19/2024		2,675		(223)			(223)		2,452	2,452			
100087173	MYRTLE BEACH	SC		10/25/2022		2,150		302			302		2,452	2,452			
100140013	ATLANTA	GA		01/09/2024		2,599		(147)			(147)		2,452	2,452			
100137014	GREENWOOD	IN		11/28/2023		2,508		(56)			(56)		2,452	2,452			
100109610	BALTIMORE	MD		06/14/2023		1,400		(149)			(149)		1,251	2,452		1,201	1,201
100152785	LOMBARD	IL		05/22/2024		2,530		(78)			(78)		2,452	2,452			
100120879	ALVIN	TX		08/28/2023		2,565		(112)			(112)		2,452	2,452			
100135943	PHOENIX	AZ		11/15/2023		3,074		(621)			(621)		2,453	2,453			
100084713	BOYNTON BEACH	FL		08/02/2022		2,652		(199)			(199)		2,453	2,453			
100031814	PORT ST LUCIE	FL		03/29/2019		1,917		536			536		2,453	2,453			
100100675	LAS VEGAS	NV		04/28/2023		2,201		252			252		2,453	2,453			
100044733	BROOKLYN	NY		11/19/2020		2,773		(320)			(320)		2,453	2,453			
100139009	ORLANDO	FL		12/21/2023		708		1,745			1,745		2,453	2,453			
100135644	DAVIDSONVILLE	MD		11/09/2023		2,431		23			23		2,453	2,453			
100110635	KEIZER	OR		06/30/2023		2,572		(119)			(119)		2,454	2,454			
100144188	SAVANNAH	GA		03/07/2024		2,523		(69)			(69)		2,454	2,454			
100047556	HESPERIA	CA		11/20/2020		2,468		(14)			(14)		2,454	2,454			
100137181	MEBANE	NC		11/28/2023		2,597		(143)			(143)		2,454	2,454			
100155112	ST PETERSBURG	FL		07/19/2024		2,066		388			388		2,454	2,454			
100000476	INDIANAPOLIS	IN		09/27/2016		1,208		1,246			1,246		2,454	2,454			
100014350	RICHMOND	VA		09/27/2017		2,555		(101)			(101)		2,454	2,454			
100091770	DENVER	NC		01/30/2023		2,725		(270)			(270)		2,454	2,454			
100128099	CINCINNATI	OH		09/08/2023		2,183		273			273		2,456	2,454		(2)	(2)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141540	SAN BERNARDINO	CA		01/30/2024		2,624		(170)			(170)		2,454	2,454			
100115862	AURORA	IL		07/20/2023		2,504		(50)			(50)		2,454	2,454			
100152179	SAN DIEGO	CA		05/17/2024		2,443		12			12		2,455	2,455			
100029087	TEMPE	AZ		10/26/2018		2,339		116			116		2,455	2,455			
100140456	SARATOGA SPRINGS	UT		01/18/2024		2,604		(149)			(149)		2,455	2,455			
100112449	CHESHIRE	CT		06/29/2023		965		1,491			1,491		2,455	2,455			
100143246	INDIAN ROCKS BEACH	FL		02/16/2024		2,645		(189)			(189)		2,456	2,456			
100057959	CHARLESTON	SC		06/30/2021		2,754		(299)			(299)		2,456	2,456			
100136428	NORTH FORT MYERS	FL		11/20/2023		2,392		63			63		2,456	2,456			
100152223	ARGYLE	TX		05/17/2024		1,777		679			679		2,456	2,456			
100044782	APOPKA	FL		11/19/2020		3,402		(946)			(946)		2,456	2,456			
100129715	BEAUFORT	SC		09/29/2023		2,479		(23)			(23)		2,456	2,456			
100140734	ROCKWALL	TX		01/22/2024		2,415		41			41		2,456	2,456			
100164743	BRADENTON	FL		08/26/2024		2,658		(202)			(202)		2,456	2,456			
100132797	PORT ST. LUCIE	FL		11/03/2023		2,233		223			223		2,456	2,456			
100047164	ARCADIA	FL		11/20/2020		2,612		(156)			(156)		2,456	2,456			
100082010	ZALTBOMMEL	NLD		03/30/2022		2,517						25	2,542	2,456	(86)		(86)
100156500	NEWARK	NJ		06/24/2024		2,433		23			23		2,456	2,456			
100135305	ARLINGTON	TX		11/13/2023		2,417		39			39		2,456	2,456			
100133562	OTTAWA	OH		10/23/2023		2,466		(10)			(10)		2,456	2,456			
100131958	ALLEN	TX		10/13/2023		2,540		(84)			(84)		2,456	2,456			
100134620	NORTH HALEDON	NJ		10/30/2023		196		2,260			2,260		2,457	2,457			
100031089	CHICAGO	IL		03/29/2019		362		2,094			2,094		2,457	2,457			
100151770	PALMDALE	CA		05/10/2024		2,655		(198)			(198)		2,457	2,457			
100030650	FREDERICKSBURG	VA		04/09/2019		2,124		333			333		2,457	2,457			
100074760	ROANOKE	VA		12/01/2021		2,590		(133)			(133)		2,457	2,457			
100138837	FORT WORTH	TX		12/21/2023		2,599		(143)			(143)		2,455	2,457		2	2
100061084	BURLINGTON	NC		06/01/2021		2,429		28			28		2,457	2,457			
100120108	TAKOMA PARK	MD		08/11/2023		2,567		(110)			(110)		2,457	2,457			
100127643	SPRING	TX		09/08/2023		2,421		36			36		2,457	2,457			
100088172	FORT PIERCE	FL		10/25/2022		2,575		(118)			(118)		2,457	2,457			
100048989	RIO RANCHO	NM		11/20/2020		2,831		(374)			(374)		2,457	2,457		1	1
100024976	MINNEAPOLIS	MN		09/20/2018		2,340		118			118		2,457	2,457			
100148427	LAS VEGAS	NV		04/12/2024		2,252		205			205		2,458	2,458			
100139258	LEXINGTON	SC		12/28/2023		971		1,486			1,486		2,458	2,458			
100151577	MILFORD	DE		05/10/2024		2,542		(84)			(84)		2,458	2,458			
100151374	VENTURA	CA		05/10/2024		2,688		(230)			(230)		2,458	2,458			
100149661	FALLING WATERS	WV		04/26/2024		2,542		(85)			(85)		2,458	2,458			
100139140	KISSIMMEE	FL		12/28/2023		2,402		56			56		2,458	2,458			
100161934	NORTH HILLS	CA		07/31/2024		2,771		(312)			(312)		2,458	2,458			
100127580	WHITE BEAR TOWNSHIP	MN		09/08/2023		2,578		(120)			(120)		2,458	2,458			
100163413	SAN ANSELMO	CA		09/27/2024		2,020		439			439		2,458	2,458			
100137106	CHICAGO	IL		11/28/2023		2,515		(56)			(56)		2,458	2,458			
100126899	FAYETTEVILLE	NC		08/30/2023		2,278		181			181		2,458	2,458			
100133900	PHILADELPHIA	PA		11/29/2023		2,280		178			178		2,458	2,458			
100071859	CLEMENTON	NJ		10/14/2021		2,785		(327)			(327)		2,459	2,459			
100139951	PALMDALE	CA		01/09/2024		2,563		(104)			(104)		2,459	2,459			
100011261	SANTA ROSA	CA		12/23/2016		2,635		(176)			(176)		2,459	2,459			
100148951	BIG BEAR LAKE	CA		04/17/2024		2,624		(165)			(165)		2,459	2,459			
100118139	HEMET	CA		07/20/2023		2,667		(208)			(208)		2,459	2,459			
100017604	KISSIMMEE	FL		04/26/2018		2,039		420			420		2,459	2,459			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081443	MORRISTOWN	TN		03/18/2022		2,309		150			150		2,459	2,459			
100117522	GALVESTON	TX		07/20/2023		2,136		324			324		2,459	2,459			
100054400	FAIRMONT	NC		03/23/2021		2,405		54			54		2,459	2,459			
100137037	RESTON	VA		11/28/2023		2,401		58			58		2,459	2,459			
100148848	CAPE ELIZABETH	ME		04/17/2024		2,570		(110)			(110)		2,459	2,459			
100054041	HOLDEN	MO		03/23/2021		2,923		(464)			(464)		2,459	2,459			
100141863	BURKE	VA		03/27/2024		2,675		(215)			(215)		2,460	2,460			
100135008	RIVERDALE	GA		10/30/2023		2,490		(30)			(30)		2,460	2,460			
100137902	RIALTO	CA		12/08/2023		2,529		(69)			(69)		2,460	2,460			
100151825	INDIANAPOLIS	IN		05/10/2024		2,223		237			237		2,460	2,460			
100139175	WEST VALLEY CITY	UT		12/28/2023		2,548		(88)			(88)		2,460	2,460			
100142585	CYPRESS	TX		02/08/2024		2,680		(220)			(220)		2,460	2,460			
100128326	CHANDLER	AZ		09/14/2023		2,768		(307)			(307)		2,461	2,461			
100135673	DAVENPORT	FL		11/09/2023		2,653		(192)			(192)		2,461	2,461			
100140320	MESA	AZ		01/18/2024		2,688		(228)			(228)		2,461	2,461			
100144640	ELGIN	TX		03/13/2024		2,722		(261)			(261)		2,461	2,461			
100143739	NAPLES	FL		04/05/2024		2,739		(278)			(278)		2,461	2,461			
100135667	OAKLAND	RI		11/09/2023		2,784		(324)			(324)		2,461	2,461			
100071839	ABILENE	TX		10/14/2021		2,746		(285)			(285)		2,461	2,461			
100128168	NOVI	MI		09/18/2023		2,439		22			22		2,461	2,461			
100083513	MIAMI	FL		06/06/2022		3,170		(709)			(709)		2,461	2,461			
100110994	OKLAHOMA CITY	OK		06/29/2023		2,773		(312)			(312)		2,461	2,461			
100162341	GOLD CANYON	AZ		08/06/2024		2,698		(237)			(237)		2,461	2,461			
100140120	FORT WORTH	TX		01/09/2024		2,245		217			217		2,461	2,461			
100120650	PARRISH	FL		08/24/2023		2,616		(154)			(154)		2,461	2,461			
100046912	BRADENTON	FL		11/20/2020		3,473		(1,012)			(1,012)		2,461	2,461			
100031844	JUPITER	FL		03/29/2019		2,260		201			201		2,461	2,461			
100120231	NORTH HUNTINGDON	PA		08/18/2023		2,639		(177)			(177)		2,462	2,462			
100061464	FLORENCE	AL		06/01/2021		2,451		11			11		2,462	2,462			
100077695	TULSA	OK		01/03/2022		2,567		(105)			(105)		2,462	2,462			
100054962	FAIRBURN	GA		03/23/2021		2,846		(384)			(384)		2,462	2,462			
100148819	KENNER	LA		04/17/2024		2,728		(266)			(266)		2,462	2,462			
100000274	WASHINGTON	DC		09/27/2016		1,826		636			636		2,462	2,462			
100119164	SANTA ROSA BEACH	FL		07/31/2023		2,449		13			13		2,462	2,462			
100030201	BOLINGBROOK	IL		12/20/2018		2,261		201			201		2,462	2,462			
100127720	HOWELL	NJ		09/08/2023		2,687		(224)			(224)		2,462	2,462			
100103708	OKLAHOMA CITY	OK		05/08/2023		2,621		(159)			(159)		2,462	2,462			
100133502	NEWARK	NJ		10/19/2023		2,225		238			238		2,463	2,463			
100144405	ALLENTOWN	PA		03/07/2024		2,452		9			9		2,461	2,463		2	2
100016516	MARYLAND HEIGHTS	MO		04/10/2018		2,598		(135)			(135)		2,463	2,463			
100108452	CITY OF ORANGE	NJ		05/25/2023		2,579		(116)			(116)		2,463	2,463			
100144426	SEASIDE HEIGHTS	NJ		03/07/2024		2,571		(110)			(110)		2,461	2,463		2	2
100135252	LITTLE RIVER	SC		11/08/2023		2,367		96			96		2,463	2,463			
100078785	DALLAS	TX		02/24/2022		2,338		126			126		2,464	2,464			
100151180	PUNTA GORDA	FL		05/10/2024		2,631		(167)			(167)		2,464	2,464			
100055051	LOVELAND	OH		03/23/2021		2,912		(449)			(449)		2,464	2,464			
100013422	TAMARAC	FL		05/25/2017		1,931		533			533		2,464	2,464			
100142676	PENDERGRASS	GA		02/08/2024		2,200		264			264		2,464	2,464			
100120692	SACRAMENTO	CA		08/25/2023		2,543		(80)			(80)		2,464	2,464			
100128075	HOPKINS	SC		09/08/2023		2,243		221			221		2,464	2,464			
100149402	MOUNT JULIET	TN		04/24/2024		2,593		(129)			(129)		2,464	2,464			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100072000	STOCKBRIDGE	GA		10/29/2021		2,798		(334)			(334)		2,464	2,464			
100112481	GLENDALE HEIGHTS	IL		06/29/2023		1,129		1,335			1,335		2,464	2,464			
100091687	KISSIMMEE	FL		03/24/2023		2,675		(211)			(211)		2,465	2,465			
100116998	JACKSONVILLE	FL		07/20/2023		1,671		794			794		2,465	2,465			
100028774	LAUDERHILL	FL		10/26/2018		2,248		217			217		2,465	2,465			
100128165	VINELAND	NJ		09/18/2023		2,372		93			93		2,465	2,465			
100129443	ROTONDA WEST	FL		09/29/2023		2,623		(158)			(158)		2,465	2,465			
100071846	BOSSIER CITY	LA		10/14/2021		2,759		(294)			(294)		2,465	2,465			
100083496	NEWARK	NJ		06/06/2022		2,339		125			125		2,464	2,465		1	1
100020212	JACKSONVILLE	FL		07/17/2018		2,717		(251)			(251)		2,465	2,465			
100018290	PORTSMOUTH	RI		06/27/2018		2,620		(155)			(155)		2,465	2,465			
100024481	ANTIOCH	CA		09/20/2018		1,668		797			797		2,465	2,465			
100043739	SAYREVILLE	NJ		08/13/2020		3,033		(568)			(568)		2,465	2,465			
100132378	SPRING HILL	FL		11/03/2023		2,397		68			68		2,465	2,465			
100127538	WINDSOR MILL	MD		09/08/2023		2,610		(144)			(144)		2,465	2,465			
100113636	MCDONOUGH	GA		06/29/2023		1,110		1,355			1,355		2,466	2,466			
100136351	CHARLOTTE	NC		11/20/2023		2,416		50			50		2,466	2,466			
100014605	CHULA VISTA	CA		09/27/2017		2,978		(513)			(513)		2,466	2,466			
100149821	BERGENFIELD	NJ		04/29/2024		2,773		(307)			(307)		2,466	2,466			
100128120	HOUSTON	TX		09/08/2023		2,263		203			203		2,466	2,466			
100139666	LAS VEGAS	NV		12/28/2023		2,922		(456)			(456)		2,466	2,466			
100147784	LAS VEGAS	NV		04/08/2024		2,676		(210)			(210)		2,466	2,466			
100142780	CELINA	TX		02/08/2024		2,747		(281)			(281)		2,467	2,467			
100139964	COLUMBUS	OH		01/09/2024		2,679		(212)			(212)		2,467	2,467			
100067448	GARDINER	ME		09/23/2021		2,830		(363)			(363)		2,467	2,467			
100154993	WEST COVINA	CA		07/19/2024		2,366		101			101		2,467	2,467			
100065050	LANCASTER	PA		07/14/2021		2,664		(197)			(197)		2,467	2,467			
100128196	LURAY	VA		09/18/2023		2,325		142			142		2,467	2,467			
100130288	MIAMI	FL		09/28/2023		2,692		(225)			(225)		2,467	2,467			
100129357	PRINCETON	TX		09/25/2023		2,459		8			8		2,467	2,467			
100102959	PHOENIX	AZ		06/22/2023		2,825		(358)			(358)		2,467	2,467			
100109123	PHILADELPHIA	PA		06/05/2023		2,738		(270)			(270)		2,468	2,468			
100142779	KERRVILLE	TX		02/08/2024		2,730		(262)			(262)		2,468	2,468			
100140209	CHANDLER	AZ		01/11/2024		2,715		(248)			(248)		2,468	2,468			
100091429	HOUSTON	TX		02/22/2023		2,333		135			135		2,468	2,468			
100061171	ENTERPRISE	AL		06/01/2021		2,446		22			22		2,468	2,468			
100141633	GRESHAM	OR		01/30/2024		2,396		72			72		2,468	2,468			
100146986	CHARLESTON	SC		03/26/2024		2,480		(14)			(14)		2,466	2,468		2	2
100129603	NEWBERRY	FL		09/29/2023		2,302		166			166		2,468	2,468			
100029362	TURLOCK	CA		10/26/2018		1,905		564			564		2,469	2,469			
100067539	LUBBOCK	TX		09/23/2021		2,845		(377)			(377)		2,469	2,469			
100148159	OCEANSIDE	CA		05/15/2024		2,651		(183)			(183)		2,469	2,469			
100151560	SANTA ROSA	CA		05/10/2024		2,637		(169)			(169)		2,469	2,469			
100013482	STOCKTON	CA		05/25/2017		1,809		660			660		2,469	2,469			
100083909	ORMOND BEACH	FL		07/12/2022		2,658		(189)			(189)		2,469	2,469			
100149153	MABLETON	GA		04/22/2024		2,626		(157)			(157)		2,469	2,469			
100139825	UNITED KINGDOM	GBR		12/18/2023		2,428						(20)	2,408	2,469	61		61
100129664	GARNER	NC		09/29/2023		2,558		(89)			(89)		2,469	2,469			
100150474	COACHELLA	CA		05/03/2024		2,346		123			123		2,469	2,469			
100100662	EAST ORANGE	NJ		04/28/2023		2,531		(62)			(62)		2,469	2,469			
100113647	LAKE HAVASU CITY	AZ		06/29/2023		1,611		858			858		2,470	2,470			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142684	HAMPTON	GA		02/08/2024		2,358		112			112		2,470	2,470			
100154332	MYRTLE BEACH	SC		06/07/2024		2,470							2,470	2,470			
100055430	DUBOIS	PA		03/23/2021		3,788		(1,318)			(1,318)		2,470	2,470			
100065059	GLENDALE	AZ		07/14/2021		2,664		(193)			(193)		2,470	2,470			
100156666	PORT SAINT LUCIE	FL		06/24/2024		2,692		(222)			(222)		2,470	2,470			
100011010	BERWYN	IL		12/23/2016		897		1,574			1,574		2,470	2,470			
100088080	WINTER HAVEN	FL		10/25/2022		2,450		21			21		2,470	2,470			
100053476	PHILADELPHIA	PA		03/23/2021		3,014		(544)			(544)		2,470	2,470			
100142224	DELRAY BEACH	FL		03/15/2024		2,679		(208)			(208)		2,470	2,470			
100129310	CHARLOTTE	NC		09/25/2023		2,354		116			116		2,471	2,471			
100147451	TAMPA	FL		04/03/2024		2,791		(321)			(321)		2,471	2,471			
100121025	NASHVILLE	TN		08/30/2023		2,387		83			83		2,471	2,471			
100100313	GRANVILLE	NY		04/27/2023		2,040		430			430		2,471	2,471			
100140353	DUENWEG	MO		01/18/2024		2,600		(129)			(129)		2,471	2,471			
100134481	KENNER	LA		10/30/2023		2,463		8			8		2,471	2,471			
100129652	CINCINNATI	OH		09/29/2023		2,304		167			167		2,471	2,471			
100129839	RIALTO	CA		09/27/2023		2,862		(391)			(391)		2,471	2,471			
100054756	NORFOLK	MA		03/23/2021		2,968		(500)			(500)		2,468	2,471		3	3
100137241	CYPRESS	TX		11/29/2023		2,614		(143)			(143)		2,471	2,471			
100011283	ST. CLAIRESVILLE	OH		12/23/2016		1,993		479			479		2,471	2,471			
100135821	CHARLOTTE	NC		11/10/2023		2,519		(48)			(48)		2,471	2,471			
100100266	HOMESTEAD	FL		03/17/2023		2,599		(127)			(127)		2,471	2,471			
100011533	WESLEY CHAPEL	FL		03/08/2017		1,187		1,285			1,285		2,472	2,472			
100077323	GRANITE FALLS	NC		01/03/2022		2,605		(133)			(133)		2,472	2,472			
100080756	VALRICO	FL		03/10/2022		2,650		(179)			(179)		2,472	2,472			
100054823	MONROE	MI		03/23/2021		2,992		(521)			(521)		2,472	2,472			
100086713	GURNEE	IL		09/30/2022		2,520		(49)			(49)		2,472	2,472			
100114988	CHARLOTTE	NC		07/14/2023		2,683		(211)			(211)		2,472	2,472			
100138447	LAS VEGAS	NV		12/19/2023		2,645		(173)			(173)		2,472	2,472			
100091169	BRANSON WEST	MO		01/31/2023		2,106		366			366		2,472	2,472			
100146015	VANCOUVER	WA		03/19/2024		2,739		(267)			(267)		2,472	2,472			
100109220	MIAMI	FL		07/21/2023		2,770		(297)			(297)		2,472	2,472			
100139422	PAULSBORO	NJ		12/28/2023		2,660		(187)			(187)		2,472	2,472			
100119662	FRESNO	TX		08/08/2023		2,586		(113)			(113)		2,473	2,473			
100079499	PHILADELPHIA	PA		04/25/2022		2,711		(238)			(238)		2,473	2,473			
100109201	RIVIERA BEACH	FL		07/21/2023		2,811		(339)			(339)		2,473	2,473			
100038233	WILLIAMSON	GA		11/15/2019		2,697		(224)			(224)		2,473	2,473			
100139256	DAVENPORT	FL		12/28/2023		2,797		(324)			(324)		2,473	2,473			
100150535	STOUGHTON	MA		05/03/2024		2,577		(104)			(104)		2,473	2,473			
100150730	WOODLAND	CA		05/06/2024		1,951		521			521		2,472	2,473		2	2
100138349	HAMPSTEAD	NC		12/18/2023		2,457		16			16		2,474	2,474			
100138004	KISSIMMEE	FL		12/13/2023		2,565		(91)			(91)		2,474	2,474			
100149381	COLLEGE STATION	TX		04/24/2024		2,126		348			348		2,474	2,474			
100016505	PHILADELPHIA	PA		04/10/2018		2,619		(145)			(145)		2,474	2,474			
100147744	EDINBURG	TX		04/08/2024		2,414		60			60		2,474	2,474			
100137156	NORTH MYRTLE BEACH	SC		11/28/2023		2,875		(401)			(401)		2,474	2,474			
100045230	SAGINAW	MI		11/25/2020		2,880		(405)			(405)		2,475	2,474		(1)	(1)
100160944	NORCO	CA		07/24/2024		2,667		(192)			(192)		2,474	2,474			
100067862	NEW BRUNSWICK	NJ		09/23/2021		2,739		(265)			(265)		2,475	2,475			
100137512	TACOMA	WA		01/11/2024		2,932		(457)			(457)		2,475	2,475			
100154703	SCOTTSDALE	AZ		07/19/2024		2,719		(245)			(245)		2,475	2,475			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090703	WEST BABYLON	NY		12/29/2022		2,734		(259)			(259)		2,475	2,475			
100103866	YONKERS	NY		05/10/2023		2,742		(267)			(267)		2,475	2,475			
100140148	CELINA	TX		01/09/2024		2,687		(213)			(213)		2,475	2,475			
100024849	STOCKBRIDGE	GA		09/20/2018		2,181		294			294		2,475	2,475			
100063775	KANSAS CITY	KS		07/01/2021		2,489		(14)			(14)		2,475	2,475			
100115768	CAPE CORAL	FL		07/20/2023		2,560		(85)			(85)		2,475	2,475			
100088052	KISSIMMEE	FL		10/25/2022		2,711		(236)			(236)		2,475	2,475			
100102181	SAN DIEGO	CA		04/14/2023		2,557		(82)			(82)		2,475	2,475			
100079099	PASADENA	TX		02/24/2022		2,526		(51)			(51)		2,475	2,475			
100081035	SAN BRUNO	CA		03/18/2022		2,219		256			256		2,476	2,476			
100087102	DESOTO	TX		11/04/2022		2,720		(245)			(245)		2,476	2,476			
100012865	FT WALTON BEACH	FL		05/25/2017		1,851		625			625		2,476	2,476			
100109841	ST. LOUIS	MO		06/22/2023		2,613		(137)			(137)		2,476	2,476			
100141895	UPPER DARBY	PA		03/27/2024		2,633		(157)			(157)		2,476	2,476			
100031729	MODESTO	CA		03/29/2019		2,070		406			406		2,476	2,476			
100174798	DUVALL	WA		10/31/2024		2,131		346			346		2,476	2,476			
100113764	MINNEAPOLIS	MN		06/29/2023		1,546		931			931		2,477	2,477			
100078984	TULSA	OK		02/24/2022		2,518		(41)			(41)		2,477	2,477			
100014661	MYRTLE BEACH	SC		09/27/2017		2,264		213			213		2,477	2,477			
100133760	NEW ORLEANS	LA		10/23/2023		2,524		(46)			(46)		2,477	2,477			
100165787	ARROYO GRANDE	CA		08/29/2024		2,656		(179)			(179)		2,477	2,477			
100074398	RAEFORD	NC		12/02/2021		3,142		(664)			(664)		2,478	2,478			
100010991	OSSEO	MI		12/23/2016		1,716		761			761		2,478	2,478			
100023411	RIO RANCHO	NM		08/16/2018		2,674		(196)			(196)		2,478	2,478			
100156051	MIAMI	FL		06/18/2024		2,847		(369)			(369)		2,478	2,478			
100131903	DEL VALLE	TX		10/13/2023		2,521		(43)			(43)		2,478	2,478			
100063771	KENDALL	NY		07/01/2021		2,357		121			121		2,478	2,478			
100111066	STATEN ISLAND	NY		06/29/2023		714		1,764			1,764		2,478	2,478			
100100224	NEWBURGH	NY		03/17/2023		17,330		(14,852)			(14,852)		2,478	2,478			
100136270	AUSTELL	GA		11/20/2023		2,449		29			29		2,478	2,478			
100151025	TAMPA	FL		05/08/2024		2,597		(119)			(119)		2,478	2,478			
100111555	FORT LAUDERDALE	FL		06/29/2023		2,240		238			238		2,478	2,478			
100115308	INDIO	CA		07/17/2023		2,611		(132)			(132)		2,478	2,478			
100140290	CICERO	IL		01/18/2024		2,675		(197)			(197)		2,479	2,479			
100115371	PARK RAPIDS	MN		07/17/2023		2,635		(156)			(156)		2,479	2,479			
100146474	HOLIDAY	FL		03/19/2024		2,745		(266)			(266)		2,479	2,479			
100079205	BUFFALO	NY		02/24/2022		2,572		(94)			(94)		2,479	2,479			
100145786	LAKE HAVASU CITY	AZ		05/08/2024		2,247		232			232		2,479	2,479			
100149461	POMPANO BEACH	FL		04/24/2024		2,700		(221)			(221)		2,479	2,479			
100025116	MELBOURNE	FL		09/20/2018		2,418		60			60		2,479	2,479			
100164022	SANTA BARBARA	CA		08/21/2024		2,727		(248)			(248)		2,479	2,479			
100064872	STOW	OH		07/14/2021		2,760		(281)			(281)		2,479	2,479			
100120755	WESLEY CHAPEL	FL		08/25/2023		2,321		158			158		2,479	2,479			
100142795	APEX	NC		02/08/2024		2,641		(163)			(163)		2,479	2,479			
100152854	LOS ANGELES	CA		05/22/2024		2,590		(111)			(111)		2,479	2,479			
100111677	PARAMOUNT	CA		06/29/2023		2,196		282			282		2,479	2,479			
100117855	TACOMA	WA		07/20/2023		2,678		(199)			(199)		2,479	2,479			
100099975	BOCA RATON	FL		03/28/2023		2,462		17			17		2,479	2,479			
100013563	NORTH PORT	FL		05/25/2017		2,106		373			373		2,479	2,479			
100083855	PLANTATION	FL		07/12/2022		2,599		(119)			(119)		2,479	2,479			
100108150	PHOENIX	AZ		05/24/2023		2,635		(155)			(155)		2,479	2,479			

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100136201	SACRAMENTO	CA		11/20/2023		2,386		94			94		2,480	2,480			
100143527	MONROE	NY		02/21/2024		2,485		(6)			(6)		2,480	2,480			
100151706	LOS ANGELES	CA		05/10/2024		2,522		(42)			(42)		2,480	2,480			
100120916	PINETOP	AZ		08/30/2023		2,346		134			134		2,480	2,480			
100014053	JACKSONVILLE	FL		05/25/2017		2,361		118			118		2,480	2,480			
100139956	GILBERT	AZ		01/09/2024		2,624		(144)			(144)		2,480	2,480			
100110629	BOGART	GA		06/30/2023		2,492		(12)			(12)		2,480	2,480			
100047318	LITTLE ELM	TX		11/20/2020		3,046		(566)			(566)		2,480	2,480			
100048330	STAMFORD	CT		11/20/2020		3,099		(619)			(619)		2,480	2,480			
100114993	RICHMOND	TX		07/14/2023		2,418		62			62		2,480	2,480			
100013260	WOONSOCKET	RI		05/25/2017		1,756		725			725		2,481	2,481			
100153098	ATLANTA	GA		06/27/2024		2,646		(166)			(166)		2,481	2,481			
100151168	WOODSIDE	NY		05/09/2024		2,803		(322)			(322)		2,481	2,481			
100128147	COOLIDGE	AZ		09/18/2023		2,328		153			153		2,481	2,481			
100119416	SPRINGFIELD	MA		07/31/2023		2,581		(100)			(100)		2,481	2,481			
100142006	SACRAMENTO	CA		02/29/2024		2,637		(156)			(156)		2,481	2,481			
100014770	PALM COAST	FL		10/30/2017		1,591		890			890		2,481	2,481			
100115583	VENICE	FL		07/19/2023		2,641		(160)			(160)		2,481	2,481			
100118995	DEERFIELD BEACH	FL		07/27/2023		2,838		(356)			(356)		2,482	2,482			
100154064	SCOTTSDALE	AZ		06/06/2024		2,633		(151)			(151)		2,482	2,482			
100067160	SAGINAW	TX		08/02/2021		2,370		112			112		2,482	2,482			
100132755	LOS ANGELES	CA		11/03/2023		2,567		(85)			(85)		2,482	2,482			
100132674	AVONDALE	AZ		11/03/2023		2,663		(181)			(181)		2,482	2,482			
100057861	LAS VEGAS	NV		06/30/2021		2,576		(94)			(94)		2,482	2,482			
100150655	PANAMA CITY BEACH	FL		05/06/2024		2,523		(43)			(43)		2,480	2,482		2	2
100049556	EAST ORANGE	NJ		11/20/2020		2,481		1			1		2,482	2,483		1	1
100112999	SAN BERNARDINO	CA		06/29/2023		1,399		1,084			1,084		2,483	2,483			
100135307	BEAVERTON	OR		11/13/2023		2,507		(25)			(25)		2,483	2,483			
100169738	CONCORD	CA		09/30/2024		2,544		(61)			(61)		2,483	2,483			
100025723	STOCKBRIDGE	GA		09/20/2018		1,575		908			908		2,483	2,483			
100120990	FAIR OAKS	CA		08/30/2023		2,414		69			69		2,483	2,483			
100134484	WEST MILFORD	NJ		10/30/2023		2,749		(266)			(266)		2,483	2,483			
100132482	GREENVILLE	SC		11/03/2023		2,385		98			98		2,483	2,483			
100130453	CENTRAL ISLIP	NY		09/28/2023		2,653		(170)			(170)		2,483	2,483			
100135156	TAMPA	FL		12/15/2023		2,302		182			182		2,483	2,483			
100111728	MEMPHIS	TN		06/29/2023		2,450		34			34		2,484	2,484			
100090191	HALLANDALE BEACH	FL		01/13/2023		2,449		35			35		2,484	2,484			
100055353	CLEVELAND	TX		03/23/2021		2,963		(479)			(479)		2,484	2,484			
100032064	SANTA MARIA	CA		03/29/2019		2,095		389			389		2,484	2,484			
100142605	BIG BEAR LAKE	CA		02/08/2024		2,657		(173)			(173)		2,484	2,484			
100049584	WEST YARMOUTH	MA		11/20/2020		3,090		(607)			(607)		2,484	2,484			
100139073	CINCINNATI	OH		12/28/2023		2,620		(135)			(135)		2,484	2,484			
100136507	GEORGETOWN	SC		11/20/2023		2,423		61			61		2,484	2,484			
100054928	MONTGOMERY	IL		03/23/2021		1,955		529			529		2,484	2,484			
100142402	PAYSON	UT		02/02/2024		2,888		(404)			(404)		2,484	2,484			
100061351	SIDNEY	MT		06/01/2021		2,464		20			20		2,484	2,484			
100155386	ELLENTON	FL		06/18/2024		2,493		(9)			(9)		2,485	2,485			
100018420	HIALEAH	FL		06/27/2018		2,675		(190)			(190)		2,485	2,485			
100136631	LAS VEGAS	NV		11/22/2023		2,029		456			456		2,485	2,485			
100018075	TUCSON	AZ		06/08/2018		2,602		(117)			(117)		2,485	2,485			
100151519	LATHROP	CA		05/10/2024		2,661		(176)			(176)		2,485	2,485			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136501	WAKE FOREST	NC		11/20/2023		2,202		283			283		2,485	2,485			
100119619	PERRIS	CA		07/31/2023		2,693		(208)			(208)		2,485	2,485			
100076448	SUNNY ISLES BEACH	FL		12/23/2021		3,009		(524)			(524)		2,485	2,485			
100163131	HANFORD	CA		08/13/2024		2,592		(111)			(111)		2,481	2,485		4	4
100137555	ORLANDO	FL		12/08/2023		2,366		120			120		2,485	2,485			
100126603	HEBRON	CT		08/30/2023		1,446		1,039			1,039		2,485	2,485			
100046132	INDEPENDENCE	MO		11/25/2020		3,209		(723)			(723)		2,486	2,485			
100142681	PENDERGRASS	GA		02/08/2024		2,235		250			250		2,486	2,486			
100079807	JACKSONVILLE	FL		04/08/2022		3,194		(708)			(708)		2,486	2,486			
100014178	GREENBACKVILLE	VA		05/25/2017		2,272		214			214		2,486	2,486			
100135632	STROUDSBURG	PA		11/09/2023		2,774		(288)			(288)		2,486	2,486			
100012948	LAUDERHILL	FL		05/25/2017		2,164		322			322		2,486	2,486			
100140474	CELINA	TX		01/17/2024		2,621		(135)			(135)		2,486	2,486			
100143765	FORT MYERS	FL		04/05/2024		2,427		59			59		2,486	2,486			
100091649	RATHDRUM	ID		01/27/2023		2,755		(268)			(268)		2,486	2,486			
100091714	PLEASANT RIDGE	MI		03/24/2023		2,945		(459)			(459)		2,486	2,486			
100160045	KATY	TX		07/17/2024		2,464		18			18		2,482	2,486		4	4
100149914	LAKE HAVASU CITY	AZ		04/29/2024		2,938		(452)			(452)		2,486	2,486			
100148421	RICHMOND HILL	GA		04/12/2024		2,279		208			208		2,486	2,486			
100129726	GARNER	NC		09/29/2023		2,646		(160)			(160)		2,486	2,486			
100133881	HALTOM CITY	TX		10/24/2023		2,551		(65)			(65)		2,486	2,486			
100152395	SURFSIDE BEACH	TX		05/17/2024		2,521		(35)			(35)		2,487	2,487			
100017369	NORTH LITTLE ROCK	AR		04/26/2018		2,423		63			63		2,487	2,487			
100100611	SALEM	OR		04/27/2023		2,885		(398)			(398)		2,487	2,487			
100147519	WEST PALM BEACH	FL		04/03/2024		2,736		(249)			(249)		2,487	2,487			
100103863	PATERSON	NJ		05/10/2023		(1,004)		3,490			3,490		2,487	2,487			
100120226	SURPRISE	AZ		08/18/2023		2,802		(315)			(315)		2,487	2,487			
100140772	THE VILLAGES	FL		01/22/2024		2,750		(264)			(264)		2,487	2,487			
100142899	BLUFFTON	SC		02/09/2024		2,490		(6)			(6)		2,485	2,487		2	2
100088106	JACKSON	CA		10/25/2022		2,726		(240)			(240)		2,487	2,487			
100102710	GRAND PRAIRIE	TX		06/22/2023		3,039		(552)			(552)		2,487	2,487			
100010818	INDIANAPOLIS	IN		12/23/2016		2,361		126			126		2,487	2,487			
100070442	HENRICO	VA		09/23/2021		2,651		(164)			(164)		2,487	2,487			
100031508	NORTH HIGHLANDS	CA		03/29/2019		1,666		822			822		2,487	2,487			
100063273	MARTHASVILLE	MO		07/01/2021		2,544		(56)			(56)		2,487	2,487			
100139034	SUN CITY CENTER	FL		12/22/2023		2,568		(81)			(81)		2,487	2,487			
100089290	JOSHUA TREE	CA		01/26/2023		2,683		(196)			(196)		2,487	2,487			
100103108	PHILADELPHIA	PA		04/21/2023		2,744		(256)			(256)		2,488	2,488			
100147430	BROOKLYN	NY		04/03/2024		2,622		(134)			(134)		2,488	2,488			
100137488	MANCHESTER	CT		01/11/2024		2,548		(60)			(60)		2,488	2,488			
100083812	GARLAND	UT		07/12/2022		2,633		(145)			(145)		2,488	2,488			
100108199	DAVENPORT	FL		05/24/2023		3,233		(744)			(744)		2,489	2,488		(2)	(2)
100129414	ROLLING MEADOWS	IL		09/29/2023		2,604		(116)			(116)		2,488	2,488			
100078964	LINCOLN	NE		02/24/2022		2,570		(82)			(82)		2,488	2,488			
100149852	LOS ANGELES	CA		04/29/2024		2,711		(223)			(223)		2,488	2,488			
100027860	LYMAN	WY		10/26/2018		1,797		691			691		2,488	2,488			
100140020	CAPE MAY	NJ		01/09/2024		2,636		(148)			(148)		2,488	2,488			
100144216	FUQUAY VARINA	NC		03/07/2024		2,328		161			161		2,488	2,488			
100142967	WESTMINSTER	CO		02/09/2024		2,724		(237)			(237)		2,487	2,488		2	2
100140263	WASHINGTON	DC		01/18/2024		2,692		(203)			(203)		2,488	2,488			
100113594	WINDSOR MILL	MD		06/29/2023		525		1,963			1,963		2,489	2,489			

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100161037	THOUSAND OAKS	CA		07/24/2024		2,703		(215)			(215)		2,489	2,489			
100135357	WOODBURY	MN		11/13/2023		2,394		94			94		2,489	2,489			
100129631	RICHMOND	TX		09/29/2023		2,578		(90)			(90)		2,489	2,489			
100143413	PAYSON	AZ		02/16/2024		2,662		(173)			(173)		2,489	2,489			
100089987	WINTER GARDEN	FL		01/13/2023		3,290		(802)			(802)		2,489	2,489			
100013216	BAKERSFIELD	CA		05/25/2017		1,562		927			927		2,489	2,489			
100026279	STOCKBRIDGE	GA		09/20/2018		2,603		(115)			(115)		2,489	2,489			
100164335	LOS ANGELES	CA		08/21/2024		2,632		(143)			(143)		2,489	2,489			
100116189	SACRAMENTO	CA		07/20/2023		1,464		1,025			1,025		2,489	2,489			
100156369	CLAREMONT	CA		07/25/2024		2,671		(182)			(182)		2,489	2,489			
100044101	BEAVER DAM	WI		08/19/2020		2,344		145			145		2,489	2,489			
100066700	MOUNTAIN TOP	PA		08/02/2021		2,635		(146)			(146)		2,489	2,489			
100113933	CALLAHAN	FL		06/29/2023		2,573		(84)			(84)		2,489	2,489			
100158605	KIRKLAND	WA		07/10/2024		2,645		(156)			(156)		2,489	2,489			
100101016	MINNEAPOLIS	MN		04/28/2023		2,267		222			222		2,489	2,489			
100119508	PRINCETON	TX		07/28/2023		2,528		(39)			(39)		2,489	2,489			
100091316	KISSIMMEE	FL		01/13/2023		2,761		(268)			(268)		2,493	2,489		(4)	(4)
100080186	NOBLESVILLE	IN		02/25/2022		2,715		(226)			(226)		2,489	2,489			
100088148	BIG BEAR CITY	CA		10/25/2022		2,563		(73)			(73)		2,489	2,489			
100157841	MINERAL BLUFF	GA		07/09/2024		2,558		(68)			(68)		2,490	2,490			
100149012	PHOENIX	AZ		04/19/2024		2,683		(193)			(193)		2,490	2,490			
100043571	JAMAICA	NY		08/13/2020		3,174		(686)			(686)		2,488	2,490		2	2
100134271	MYRTLE BEACH	SC		10/27/2023		2,277		214			214		2,490	2,490			
100119935	GERMANTOWN	MD		08/10/2023		2,629		(139)			(139)		2,490	2,490			
100137335	MILFORD	CT		12/01/2023		2,363		128			128		2,490	2,490			
100128717	ROYAL PALM BEACH	FL		09/21/2023		2,940		(449)			(449)		2,490	2,490			
100012756	FRESNO	CA		05/25/2017		1,930		560			560		2,490	2,490			
100129588	LAS VEGAS	NV		09/29/2023		2,552		(61)			(61)		2,491	2,491			
100143228	FORT WORTH	TX		02/16/2024		2,412		79			79		2,491	2,491			
100143469	LOS ANGELES	CA		02/16/2024		2,597		(106)			(106)		2,491	2,491			
100143983	CUTLER BAY	FL		02/29/2024		3,079		(588)			(588)		2,491	2,491			
100142171	HELENDALE	CA		02/29/2024		2,888		(397)			(397)		2,491	2,491			
100133810	BALTIMORE	MD		10/20/2023		2,697		(206)			(206)		2,491	2,491			
100153164	TRUCKEE	CA		05/30/2024		2,575		(87)			(87)		2,489	2,491		3	3
100161721	SETAUKET	NY		07/30/2024		2,631		(140)			(140)		2,491	2,491			
100023785	YOUNGSVILLE	LA		09/04/2018		2,664		(173)			(173)		2,491	2,491			
100147378	ANAHEIM	CA		05/08/2024		2,560		(69)			(69)		2,491	2,491			
100047638	CAPE CORAL	FL		11/20/2020		2,784		(292)			(292)		2,491	2,491			
100080771	VERNON	CT		03/24/2022		3,118		(626)			(626)		2,491	2,491			
100080310	LEEUWARDEN	NLD		02/22/2022		2,533						63	2,596	2,491	(105)		(105)
100084724	PHOENIX	AZ		08/02/2022		2,972		(481)			(481)		2,492	2,492			
100049023	LAKELAND	FL		11/20/2020		3,019		(529)			(529)		2,490	2,492		1	1
100141052	ORLANDO	FL		02/20/2024		2,640		(149)			(149)		2,492	2,492			
100152585	DUCK KEY	FL		05/17/2024		2,330		159			159		2,489	2,492		3	3
100019804	BAKERSFIELD	CA		07/26/2018		2,649		(157)			(157)		2,492	2,492			
100099642	FORT MYERS	FL		04/06/2023		2,617		(125)			(125)		2,492	2,492			
100044674	FREDERICK	MD		11/19/2020		2,732		(240)			(240)		2,492	2,492			
100137034	OGUNQUIT	ME		11/28/2023		2,575		(83)			(83)		2,492	2,492			
100146927	BURLEY	ID		03/26/2024		2,528		(37)			(37)		2,491	2,492		2	2
100133850	CENTER CONWAY	NH		10/20/2023		2,625		(133)			(133)		2,492	2,492			
100025886	AVERY	CA		09/20/2018		2,016		477			477		2,493	2,493			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082761	KATWIJK	NLD		04/27/2022		2,582						(113)	2,469	2,493	24		24
100026394	LAVEEN	AZ		09/26/2018		2,446		47			47		2,493	2,493			
100120400	HOUSTON	TX		08/18/2023		2,749		(256)			(256)		2,493	2,493			
100025641	LAS VEGAS	NV		09/20/2018		2,217		276			276		2,493	2,493			
100049651	LEESBURG	FL		11/20/2020		2,880		(387)			(387)		2,493	2,493			
100011530	PROVIDENCE	RI		03/08/2017		877		1,616			1,616		2,493	2,493			
100055423	CONROE	TX		03/23/2021		2,980		(487)			(487)		2,493	2,493			
100114072	AUBURN	MA		06/29/2023		1,804		690			690		2,493	2,493			
100108955	MIAMI	FL		05/31/2023		2,795		(302)			(302)		2,494	2,494			
100078951	ARNOLD	MO		02/24/2022		2,472		21			21		2,494	2,494			
100151270	LOWELL	MA		05/10/2024		2,724		(230)			(230)		2,494	2,494			
100142682	STATESVILLE	NC		02/08/2024		2,273		221			221		2,494	2,494			
100100007	PORTLAND	OR		03/28/2023		2,705		(211)			(211)		2,494	2,494			
100129792	BAKERSFIELD	CA		09/27/2023		2,705		(211)			(211)		2,494	2,494			
100158821	LAS VEGAS	NV		07/10/2024		2,654		(160)			(160)		2,494	2,494			
100054193	FREEPORT	TX		03/23/2021		2,772		(278)			(278)		2,494	2,494			
100102682	IRVING	TX		06/22/2023		3,182		(688)			(688)		2,494	2,494			
100100016	TRUMBULL	CT		03/28/2023		2,563		(69)			(69)		2,494	2,494			
100025310	CARSON CITY	NV		09/20/2018		2,211		283			283		2,494	2,494			
100150113	SCHAUMBURG	IL		06/14/2024		2,679		(184)			(184)		2,495	2,495			
100032816	DUBLIN	IRL		06/21/2019		2,845		(297)			(297)	77	2,625	2,495	(125)	(5)	(130)
100137752	ROSHARON	TX		12/08/2023		2,293		202			202		2,495	2,495			
100136359	ODESSA	FL		11/20/2023		2,354		141			141		2,495	2,495			
100155180	BRONX	NY		07/19/2024		2,932		(437)			(437)		2,495	2,495			
100156497	NEWARK	NJ		06/24/2024		2,400		96			96		2,495	2,495			
100151727	SAN DIEGO	CA		05/10/2024		2,814		(319)			(319)		2,495	2,495			
100138761	DAVENPORT	FL		12/21/2023		2,377		118			118		2,495	2,495			
100139170	MILFORD	CT		12/28/2023		2,626		(130)			(130)		2,496	2,496			
100075926	HEMET	CA		01/07/2022		2,753		(257)			(257)		2,496	2,496			
100137544	STATEN ISLAND	NY		12/08/2023		2,394		102			102		2,497	2,496		(1)	(1)
100140065	BOISE	ID		01/09/2024		2,735		(239)			(239)		2,496	2,496			
100119695	HARTFORD	CT		08/08/2023		2,658		(162)			(162)		2,496	2,496			
100112127	HAMPDEN	ME		06/29/2023		1,538		958			958		2,496	2,496			
100136343	CEDAR CITY	UT		11/20/2023		2,350		146			146		2,496	2,496			
100149437	TAMPA	FL		04/24/2024		2,347		149			149		2,496	2,496			
100140886	PALM BAY	FL		01/25/2024		2,010		486			486		2,496	2,496			
100071861	DUNDALK	MD		10/14/2021		2,874		(377)			(377)		2,496	2,496			
100113718	GRANDY	NC		06/29/2023		1,630		867			867		2,496	2,496			
100156855	YONKERS	NY		06/27/2024		2,649		(153)			(153)		2,497	2,497			
100029529	OAKLAND	CA		10/26/2018		2,282		215			215		2,497	2,497			
100100098	MYRTLE BEACH	SC		03/28/2023		2,773		(276)			(276)		2,497	2,497			
100047704	BARRE	MA		11/20/2020		2,567		(70)			(70)		2,497	2,497			
100139954	SPANAWAY	WA		01/09/2024		2,533		(37)			(37)		2,497	2,497			
100077793	DEARBORN HEIGHTS	MI		12/23/2021		3,119		(622)			(622)		2,497	2,497			
100080941	WESTMINSTER	SC		03/17/2022		3,223		(726)			(726)		2,497	2,497			
100116073	MIAMI GARDENS	FL		07/20/2023		2,507		(10)			(10)		2,497	2,497			
100140118	ROSHARON	TX		01/09/2024		2,266		231			231		2,497	2,497			
100126534	KNOWLESVILLE	NY		08/30/2023		2,751		(254)			(254)		2,497	2,497			
100142697	SANFORD	NC		02/08/2024		2,495		3			3		2,497	2,497			
100127682	PARRISH	FL		09/08/2023		2,607		(111)			(111)		2,495	2,497		2	2
100117034	VISALIA	CA		07/20/2023		1,855		643			643		2,497	2,497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013323	DORAL	FL		05/25/2017		2,379		118			118		2,497	2,497			
100109011	GRAND PRAIRIE	TX		05/31/2023		2,839		(342)			(342)		2,497	2,497			
100148149	LONG BEACH	CA		05/15/2024		3,041		(544)			(544)		2,497	2,497			
100142629	LAS VEGAS	NV		02/08/2024		2,603		(105)			(105)		2,497	2,497			
100164178	MESQUITE	TX		08/21/2024		2,624		(126)			(126)		2,497	2,497			
100118047	SCRANTON	PA		07/20/2023		1,237		1,261			1,261		2,498	2,498			
100168696	TAMPA	FL		09/25/2024		2,956		(458)			(458)		2,498	2,498			
100087420	VAN	TX		10/25/2022		2,352		146			146		2,498	2,498			
100049291	LOGANVILLE	GA		11/20/2020		3,430		(932)			(932)		2,498	2,498			
100146380	JANESVILLE	WI		03/19/2024		2,784		(287)			(287)		2,498	2,498			
100142689	MANTECA	CA		02/08/2024		2,691		(193)			(193)		2,498	2,498			
100057545	SARASOTA	FL		06/30/2021		2,737		(239)			(239)		2,498	2,498			
100135189	CHESTER	MD		11/07/2023		2,653		(154)			(154)		2,498	2,498			
100047173	MIAMI BEACH	FL		11/20/2020		2,914		(415)			(415)		2,498	2,498			
100149334	DAUPHIN ISLAND	AL		04/24/2024		2,665		(166)			(166)		2,498	2,498			
100120574	SOUTH FULTON	GA		08/18/2023		2,859		(360)			(360)		2,499	2,499			
100140117	WACO	TX		01/09/2024		2,369		130			130		2,499	2,499			
100061587	PINE BLUFF	AR		07/01/2021		2,638		(139)			(139)		2,499	2,499			
100061475	HOUSTON	TX		06/01/2021		2,481		18			18		2,499	2,499			
100076297	CALHOUN	GA		01/07/2022		2,692		(193)			(193)		2,499	2,499			
100024916	BALTIMORE	MD		09/20/2018		2,183		316			316		2,499	2,499			
100111543	PHILADELPHIA	PA		06/29/2023		2,319		180			180		2,499	2,499			
100142658	TUCSON	AZ		02/08/2024		2,344		155			155		2,499	2,499			
100142782	LEHI	UT		02/08/2024		2,577		(78)			(78)		2,499	2,499			
100086750	PITTSBURGH	PA		09/30/2022		2,576		(77)			(77)		2,499	2,499			
100132088	MESQUITE	TX		10/13/2023		2,581		(82)			(82)		2,499	2,499			
100111161	BIRMINGHAM	AL		06/29/2023		1,667		832			832		2,499	2,499			
100134572	MERIDIAN	ID		10/30/2023		2,653		(154)			(154)		2,499	2,499			
100138896	HOUSTON	TX		12/21/2023		2,703		(205)			(205)		2,498	2,499		2	2
100114196	DEARBORN	MI		06/29/2023		2,250		250			250		2,499	2,499			
100043892	PALM HARBOR	FL		08/19/2020		2,124		375			375		2,500	2,500			
100161540	MALDEN	MA		07/30/2024		2,651		(155)			(155)		2,496	2,500		4	4
100026250	FRANKLIN PARK	IL		09/20/2018		2,112		387			387		2,500	2,500			
100147760	ST. PETERSBURG	FL		04/08/2024		2,520		(20)			(20)		2,500	2,500			
100127118	LA PINE	OR		08/30/2023		2,096		404			404		2,500	2,500			
100084773	MIAMI	FL		08/02/2022		3,591		(1,091)			(1,091)		2,500	2,500			
100119412	WATERFORD	NY		07/31/2023		2,489		11			11		2,500	2,500			
100179804	BATON ROUGE	LA		11/21/2024		2,617		(117)			(117)		2,500	2,500			
100140912	SEATTLE	WA		02/26/2024		2,677		(177)			(177)		2,500	2,500			
100113251	PHILADELPHIA	PA		06/29/2023		1,149		1,351			1,351		2,500	2,500			
100110649	ROUND ROCK	TX		06/30/2023		2,593		(93)			(93)		2,500	2,500			
100076305	FAIRVIEW HEIGHTS	IL		01/07/2022		2,637		(137)			(137)		2,500	2,500			
100012140	FRESNO	CA		03/08/2017		1,874		626			626		2,500	2,500			
100026397	KISSIMMEE	FL		09/26/2018		1,081		1,419			1,419		2,500	2,500			
100132389	AURORA	CO		11/03/2023		2,393		108			108		2,501	2,501			
100044576	HOUSTON	TX		11/19/2020		2,443		58			58		2,501	2,501			
100151201	FLAGSTAFF	AZ		05/10/2024		2,715		(214)			(214)		2,501	2,501			
100144201	SALEM	OR		03/07/2024		2,481		20			20		2,501	2,501			
100147867	WOODBURY	MN		04/08/2024		2,232		269			269		2,501	2,501			
100147865	WOODBURY	MN		04/08/2024		2,232		269			269		2,501	2,501			
100148210	SHELTON	WA		04/12/2024		2,744		(243)			(243)		2,501	2,501			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112307	MEMPHIS	TN		06/29/2023		2,287		215			215		2,501	2,501			
100101858	SAN FERNANDO	CA		04/06/2023		2,706		(205)			(205)		2,501	2,501			
100129285	PHOENIX	AZ		09/25/2023		2,332		169			169		2,501	2,501			
100141582	ANNA	TX		01/30/2024		2,707		(205)			(205)		2,502	2,502			
100144054	DURHAM	NC		03/07/2024		2,145		357			357		2,502	2,502			
100132701	LAS VEGAS	NV		11/03/2023		117		2,385			2,385		2,502	2,502			
100141200	TAMPA	FL		01/30/2024		2,724		(222)			(222)		2,502	2,502			
100114231	DOUGLASVILLE	GA		06/29/2023		1,918		584			584		2,502	2,502			
100119974	MAGNA	UT		08/11/2023		2,618		(116)			(116)		2,502	2,502			
100135316	BRANDON	FL		11/13/2023		2,425		77			77		2,502	2,502			
100062508	MONTGOMERY	AL		07/01/2021		2,592		(90)			(90)		2,502	2,502			
100102645	NEW BRAUNFELS	TX		06/22/2023		3,366		(864)			(864)		2,503	2,503			
100133517	PHOENIX	AZ		10/19/2023		2,732		(229)			(229)		2,503	2,503			
100168788	MARGATE CITY	NJ		09/26/2024		2,695		(192)			(192)		2,503	2,503			
100049490	SAN BERNARDINO	CA		11/20/2020		3,005		(502)			(502)		2,503	2,503			
100128162	CAPE MAY	NJ		09/18/2023		2,542		(39)			(39)		2,503	2,503			
100120736	HERMITAGE	TN		08/25/2023		2,604		(101)			(101)		2,503	2,503			
100032127	SACRAMENTO	CA		03/29/2019		2,348		155			155		2,503	2,503			
100013923	WILMINGTON	NC		05/25/2017		2,098		405			405		2,503	2,503			
100146681	SAN DIEGO	CA		03/20/2024		2,655		(152)			(152)		2,503	2,503			
100153319	ELLIJAY	GA		05/30/2024		2,299		204			204		2,503	2,503			
100114569	MANTECA	CA		06/29/2023		2,866		(362)			(362)		2,503	2,503			
100117478	OCEAN CITY	MD		07/20/2023		2,396		108			108		2,503	2,503			
100070503	VIRGINIA BEACH	VA		09/23/2021		2,857		(353)			(353)		2,504	2,504			
100142872	AUSTIN	TX		02/09/2024		2,785		(283)			(283)		2,502	2,504		2	2
100110545	WESLEY CHAPEL	FL		06/30/2023		2,519		(15)			(15)		2,504	2,504			
100055269	PEORIA	IL		03/23/2021		2,686		(182)			(182)		2,504	2,504			
100143108	KILL DEVIL HILLS	NC		02/16/2024		2,672		(168)			(168)		2,504	2,504			
100090047	LAKE WORTH	FL		01/13/2023		2,617		(112)			(112)		2,504	2,504			
100143094	WEST BLOOMFIELD	MI		02/16/2024		2,595		(91)			(91)		2,504	2,504			
100108073	YORBA LINDA	CA		05/24/2023		(1,372)		3,876			3,876		2,504	2,504			
100130405	TAMARAC	FL		09/28/2023		2,624		(119)			(119)		2,504	2,504			
100127321	LAWRENCEVILLE	GA		08/30/2023		1,260		1,244			1,244		2,505	2,505			
100152256	MESA	AZ		05/17/2024		2,508		(3)			(3)		2,505	2,505			
100063379	SAINT LOUIS	MO		07/01/2021		2,567		(62)			(62)		2,505	2,505			
100165909	LOS ANGELES	CA		09/06/2024		2,706		(202)			(202)		2,505	2,505			
100054665	HOLLYWOOD	SC		03/23/2021		3,333		(828)			(828)		2,505	2,505			
100116406	CALERA	AL		07/20/2023		1,427		1,077			1,077		2,505	2,505			
100064038	HATTIESBURG	MS		07/01/2021		2,337		168			168		2,505	2,505			
100148719	RALEIGH	NC		04/17/2024		2,609		(104)			(104)		2,505	2,505			
100087956	PHOENIX	AZ		10/25/2022		2,601		(96)			(96)		2,505	2,505			
100069360	BERLIN HEIGHTS	OH		09/01/2021		2,517		(12)			(12)		2,505	2,505			
100062849	MARIETTA	OH		07/01/2021		2,637		(132)			(132)		2,505	2,505			
100081235	OKLAHOMA CITY	OK		03/18/2022		2,359		146			146		2,505	2,505			
100024803	SICKLERVILLE	NJ		09/20/2018		1,689		816			816		2,505	2,505			
100156517	LAS VEGAS	NV		06/24/2024		2,476		30			30		2,505	2,505			
100071925	ORANGE	CA		01/21/2022		3,085		(579)			(579)		2,506	2,506			
100126586	WINDHAM	ME		08/30/2023		1,083		1,423			1,423		2,506	2,506			
100142752	OAKWOOD	GA		02/08/2024		2,475		31			31		2,506	2,506			
100012732	BAKERSFIELD	CA		05/25/2017		1,555		951			951		2,506	2,506			
100139081	KEY BISCAYNE	FL		12/28/2023		2,750		(244)			(244)		2,506	2,506			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142678	PENDERGRASS	GA		02/08/2024		2,263		243			243		2,506	2,506			
100110152	MANOR	TX		06/29/2023		2,580		(74)			(74)		2,506	2,506			
100029759	BALTIMORE	MD		10/26/2018		1,698		808			808		2,506	2,506			
100078471	GILROY	CA		01/25/2022		2,741		(234)			(234)		2,507	2,507			
100143179	MOSES LAKE	WA		02/16/2024		2,673		(166)			(166)		2,507	2,507			
100054427	LAUREL	MD		03/23/2021		2,691		(184)			(184)		2,507	2,507			
100144175	NORTH KINGSTOWN	RI		03/07/2024		2,680		(172)			(172)		2,507	2,507			
100031143	SHAFTER	CA		03/29/2019		1,912		595			595		2,507	2,507			
100143130	BRADENTON	FL		02/16/2024		2,707		(200)			(200)		2,507	2,507			
100060920	SAN BENITO	TX		06/01/2021		2,482		25			25		2,507	2,507			
100012825	SAN BERNARDINO	CA		05/25/2017		530		1,977			1,977		2,507	2,507			
100138350	WASHINGTON	DC		12/18/2023		3,146		(639)			(639)		2,508	2,508			
100140439	OTSEGO	MN		01/18/2024		2,412		95			95		2,508	2,508			
100120034	RICHMOND	VA		08/11/2023		2,719		(211)			(211)		2,508	2,508			
100147908	ROSEVILLE	CA		04/08/2024		2,251		256			256		2,508	2,508			
100168003	MASHPEE	MA		09/20/2024		2,554		(46)			(46)		2,508	2,508			
100143231	LOCUST GROVE	VA		02/16/2024		2,394		114			114		2,508	2,508			
100013219	RIO RICO	AZ		05/25/2017		1,901		607			607		2,508	2,508			
100148501	NAPLES	TX		04/12/2024		2,489		17			17		2,506	2,508		2	2
100132248	DAYTONA BEACH	FL		10/13/2023		2,554		(46)			(46)		2,508	2,508			
100143249	RIVERTON	UT		02/16/2024		2,626		(117)			(117)		2,509	2,509			
100128935	LAWRENCEVILLE	GA		09/22/2023		2,647		(139)			(139)		2,509	2,509			
100065006	TELFORD	PA		07/14/2021		2,728		(219)			(219)		2,509	2,509			
100062941	MONTICELLO	GA		07/01/2021		2,519		(10)			(10)		2,509	2,509			
100078645	PALM BCH GDNS	FL		02/02/2022		3,040		(531)			(531)		2,509	2,509			
100054263	IRVINE	CA		03/23/2021		2,666		(157)			(157)		2,509	2,509			
100151821	ELKHORN	NE		05/10/2024		2,272		237			237		2,510	2,510			
100158471	BLACKSBURG	VA		07/10/2024		2,665		(156)			(156)		2,510	2,510			
100137631	FORT WORTH	TX		12/08/2023		2,307		203			203		2,510	2,510			
100143195	AUSTIN	TX		02/16/2024		2,589		(79)			(79)		2,510	2,510			
100152192	COMO	CO		05/17/2024		2,344		166			166		2,510	2,510			
100148600	FORT WORTH	TX		04/12/2024		2,668		(161)			(161)		2,508	2,510		2	2
100148603	FORT WORTH	TX		04/12/2024		2,668		(161)			(161)		2,508	2,510		2	2
100137323	BETHLEHEM	GA		12/01/2023		2,583		(73)			(73)		2,510	2,510			
100141648	CORONA	CA		01/30/2024		2,907		(397)			(397)		2,510	2,510			
100053355	INMAN	SC		03/23/2021		4,661		(2,150)			(2,150)		2,510	2,510			
100026902	TURLOCK	CA		09/26/2018		2,503		8			8		2,510	2,510			
100138443	PANAMA CITY BEACH	FL		12/19/2023		2,725		(215)			(215)		2,511	2,511			
100154745	SAN DIEGO	CA		07/19/2024		2,852		(341)			(341)		2,511	2,511			
100135728	NAPLES	FL		11/10/2023		2,366		145			145		2,511	2,511			
100135761	VICTORVILLE	CA		11/10/2023		2,664		(152)			(152)		2,511	2,511			
100148287	MIRAMAR BEACH	FL		04/12/2024		2,623		(111)			(111)		2,511	2,511			
100120309	REHOBOTH BEACH	DE		08/18/2023		2,544		(33)			(33)		2,511	2,511			
100119238	PLAINFIELD	IL		07/31/2023		2,612		(101)			(101)		2,511	2,511			
100149500	UPLAND	CA		04/24/2024		2,702		(191)			(191)		2,511	2,511			
100132259	CHARLOTTE	NC		10/13/2023		2,379		132			132		2,511	2,511			
100087242	VERNON	NJ		10/25/2022		2,370		142			142		2,512	2,512			
100103045	PHOENIX	AZ		06/22/2023		2,803		(292)			(292)		2,512	2,512			
100110534	COLLINGSWOOD	NJ		06/30/2023		2,460		51			51		2,512	2,512			
100024640	BAKERSFIELD	CA		09/20/2018		1,814		699			699		2,512	2,512			
100120279	LEHIGH ACRES	FL		08/18/2023		2,688		(176)			(176)		2,512	2,512			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158826	BEECH MOUNTAIN	NC		07/12/2024		2,727		(214)			(214)		2,512	2,512			
100142632	FT LAUDERDALE	FL		02/08/2024		2,816		(304)			(304)		2,512	2,512			
100026532	HOLLYWOOD	FL		09/26/2018		2,550		(37)			(37)		2,512	2,512			
100078914	PHILADELPHIA	PA		02/24/2022		2,566		(53)			(53)		2,512	2,512			
100150530	IDAHO FALLS	ID		05/03/2024		2,717		(205)			(205)		2,512	2,512			
100120345	ROCKLEDGE	FL		08/18/2023		2,658		(145)			(145)		2,512	2,512			
100136202	TAMPA	FL		11/20/2023		2,423		89			89		2,512	2,512			
100078798	LYNN	MA		02/24/2022		2,404		108			108		2,512	2,512			
100120746	SACRAMENTO	CA		08/25/2023		2,511		1			1		2,513	2,513			
100135592	LANCASTER	CA		11/09/2023		2,662		(149)			(149)		2,513	2,513			
100012997	WINTER SPRINGS	FL		05/25/2017		1,967		546			546		2,513	2,513			
100109312	ROCKVALE	TN		06/12/2023		2,668		(156)			(156)		2,513	2,513			
100019986	SAINT PAUL	MN		07/30/2018		2,729		(216)			(216)		2,513	2,513			
100129582	OCONOMOWOC	WI		09/29/2023		2,546		(34)			(34)		2,513	2,513			
100158535	NEW BRITAIN	CT		07/10/2024		2,833		(320)			(320)		2,513	2,513			
100112156	SAINT CLOUD	FL		06/29/2023		977		1,535			1,535		2,513	2,513			
100159576	LAUDERDALE BY THE SEA	FL		07/15/2024		2,953		(441)			(441)		2,513	2,513			
100024058	LAS VEGAS	NV		09/10/2018		2,768		(255)			(255)		2,513	2,513			
100067604	VIRGINIA BEACH	VA		09/23/2021		2,877		(364)			(364)		2,513	2,513			
100148540	HALLANDALE BEACH	FL		04/12/2024		2,624		(113)			(113)		2,511	2,513		2	2
100108999	GRASS VALLEY	CA		05/31/2023		2,953		(440)			(440)		2,513	2,513			
100112560	LITHONIA	GA		06/29/2023		1,033		1,480			1,480		2,513	2,513			
100136385	TYLER	TX		11/20/2023		2,461		53			53		2,513	2,513			
100055254	PINECREST	FL		03/23/2021		2,751		(238)			(238)		2,513	2,513			
100149556	LAS VEGAS	NV		04/26/2024		2,536		(23)			(23)		2,513	2,513			
100100079	MIAMI	FL		03/28/2023		2,817		(304)			(304)		2,513	2,513			
100055283	DOUBLE OAK	TX		03/23/2021		3,817		(1,303)			(1,303)		2,513	2,513			
100141373	CHINO	CA		01/30/2024		2,785		(272)			(272)		2,514	2,514			
100047138	BIG LAKE	AK		11/20/2020		3,019		(505)			(505)		2,514	2,514			
100108954	GLENDALE	AZ		05/31/2023		3,012		(498)			(498)		2,514	2,514			
100048879	LAS VEGAS	NV		11/20/2020		3,233		(719)			(719)		2,514	2,514			
100018149	SAN ANTONIO	TX		06/08/2018		2,611		(97)			(97)		2,514	2,514			
100119017	ROSEDALE	MD		07/27/2023		2,746		(232)			(232)		2,514	2,514			
100079675	SURFSIDE BEACH	SC		04/25/2022		3,018		(504)			(504)		2,514	2,514			
100000291	CARLSBAD	CA		09/27/2016		2,303		211			211		2,515	2,515			
100155099	PORTER RANCH	CA		07/19/2024		2,607		(93)			(93)		2,515	2,515			
100134913	LAND O'LAKES	FL		10/30/2023		2,650		(135)			(135)		2,515	2,515			
100142873	HOUSTON	TX		02/09/2024		2,655		(141)			(141)		2,513	2,515		2	2
100116442	SAN DIEGO	CA		07/20/2023		2,413		102			102		2,515	2,515			
100156638	DECATUR	GA		06/24/2024		2,746		(231)			(231)		2,515	2,515			
100054000	WOODLAND	CA		03/23/2021		4,189		(1,674)			(1,674)		2,515	2,515			
100129469	CANTON	GA		09/29/2023		2,623		(108)			(108)		2,516	2,516			
100101831	NEW HYDE PARK	NY		03/31/2023		2,724		(208)			(208)		2,516	2,516			
100091388	ROUND ROCK	TX		02/22/2023		2,610		(95)			(95)		2,516	2,516			
100043977	RANCHOS DE TAOS	NM		08/19/2020		2,987		(471)			(471)		2,516	2,516			
100155111	WASHINGTON	DC		07/19/2024		1,645		871			871		2,516	2,516			
100135295	ASHEVILLE	NC		11/13/2023		2,504		12			12		2,516	2,516			
100143125	GLENDALE	CA		02/16/2024		2,817		(301)			(301)		2,516	2,516			
100117611	PORTER	TX		07/20/2023		2,624		(107)			(107)		2,516	2,516			
100137881	OAKLAND	CA		12/08/2023		2,466		50			50		2,516	2,516			
100079204	FAIRPORT	NY		02/24/2022		2,648		(132)			(132)		2,516	2,516			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081514	PHILADELPHIA	PA		03/18/2022		2,367		150			150		2,516	2,516			
100054900	ORLANDO	FL		03/23/2021		2,621		(105)			(105)		2,517	2,517			
100130430	LOS ANGELES	CA		09/28/2023		2,697		(181)			(181)		2,517	2,517			
100140763	BROOKLYN	NY		01/22/2024		2,532		(15)			(15)		2,517	2,517			
100151637	COOPER CITY	FL		05/10/2024		2,595		(79)			(79)		2,517	2,517			
100079101	CHICAGO	IL		02/24/2022		2,632		(116)			(116)		2,517	2,517			
100144529	KIHEI	HI		04/26/2024		2,653		(136)			(136)		2,517	2,517			
100013429	NORTH PORT	FL		05/25/2017		1,938		579			579		2,517	2,517			
100138038	BURTONSVILLE	MD		12/13/2023		2,485		32			32		2,517	2,517			
100150871	ROSEVILLE	CA		05/08/2024		2,491		26			26		2,517	2,517			
100149200	ORLANDO	FL		04/22/2024		2,706		(189)			(189)		2,517	2,517			
100049968	TULSA	OK		11/20/2020		2,951		(434)			(434)		2,517	2,517			
100139520	WILDWOOD	NJ		12/28/2023		2,702		(184)			(184)		2,517	2,517			
100013648	ROSELLE	NJ		05/25/2017		2,237		280			280		2,517	2,517			
100080458	HOMEDALE	ID		03/10/2022		2,725		(209)			(209)		2,516	2,517		1	1
100075158	COUNCIL BLUFFS	IA		12/01/2021		2,563		(45)			(45)		2,517	2,517			
100131622	DALLAS	TX		10/06/2023		2,505		13			13		2,517	2,517			
100159484	CORVALLIS	OR		07/15/2024		2,706		(188)			(188)		2,518	2,518			
100028136	HIALEAH	FL		10/26/2018		2,135		383			383		2,518	2,518			
100103567	MALDEN	MA		05/08/2023		2,776		(258)			(258)		2,518	2,518		(1)	(1)
100012762	BAKERSFIELD	CA		05/25/2017		1,782		735			735		2,518	2,518			
100138933	EDINBURG	TX		12/21/2023		3,193		(675)			(675)		2,518	2,518			
100120761	HELEN	GA		08/25/2023		2,756		(238)			(238)		2,518	2,518			
100089742	COLUMBUS	OH		12/02/2022		2,498		20			20		2,518	2,518			
100016548	BRYN MAWR	PA		04/10/2018		2,653		(135)			(135)		2,518	2,518			
100129875	NEW WINDSOR	NY		09/27/2023		2,628		(110)			(110)		2,518	2,518			
100152747	JACKSON	GA		05/22/2024		2,646		(127)			(127)		2,518	2,518			
100136195	APOLLO BEACH	FL		11/20/2023		2,374		145			145		2,519	2,519			
100129451	BELTON	MO		09/29/2023		2,551		(32)			(32)		2,519	2,519			
100053537	ALBANY	GA		03/23/2021		3,535		(1,016)			(1,016)		2,519	2,519			
100100378	HUNTINGTON	NY		04/27/2023		2,359		163			163		2,522	2,519		(3)	(3)
100139377	DALLAS	TX		12/28/2023		2,545		(26)			(26)		2,519	2,519			
100146874	GLEN BURNIE	MD		03/26/2024		2,677		(160)			(160)		2,517	2,519		3	3
100014027	GOLD CANYON	AZ		05/25/2017		2,213		306			306		2,519	2,519			
100013001	REDDING	CA		05/25/2017		2,110		409			409		2,519	2,519			
100028215	COUNCIL BLUFFS	IA		10/26/2018		2,063		456			456		2,519	2,519			
100143740	EVERETT	WA		04/05/2024		2,727		(208)			(208)		2,519	2,519			
100128525	FORT WORTH	TX		09/15/2023		2,934		(412)			(412)		2,522	2,519		(2)	(2)
100018222	WELLINGTON	FL		06/08/2018		2,709		(190)			(190)		2,519	2,519			
100075634	RIPLEY	TN		12/01/2021		2,582		(63)			(63)		2,519	2,519			
100110005	SOUTHBURY	CT		06/22/2023		2,729		(209)			(209)		2,520	2,520			
100159214	LYNN	MA		07/15/2024		2,595		(75)			(75)		2,520	2,520			
100068437	PRIMOS	PA		08/25/2021		2,861		(341)			(341)		2,520	2,520			
100111621	PLANT CITY	FL		06/29/2023		1,916		603			603		2,520	2,520			
100053813	PARKVILLE	MD		03/23/2021		3,436		(916)			(916)		2,520	2,520			
100163593	OREM	UT		08/15/2024		2,915		(395)			(395)		2,520	2,520			
100151225	FORT WORTH	TX		05/10/2024		2,091		429			429		2,520	2,520			
100112357	EL PASO	TX		06/29/2023		2,514		6			6		2,520	2,520			
100024619	ROXBURY	MA		09/20/2018		2,488		33			33		2,520	2,520			
100044926	KATY	TX		11/19/2020		1,747		773			773		2,520	2,520			
100024974	NORTH MIAMI BEACH	FL		09/20/2018		1,292		1,229			1,229		2,520	2,520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111152	TIPTONVILLE	TN		06/29/2023		2,517		3			3		2,520	2,520			
100025256	APOPKA	FL		09/20/2018		2,088		433			433		2,521	2,521			
100148738	VISALIA	CA		04/17/2024		2,635		(114)			(114)		2,521	2,521			
100029773	SPARKS	NV		10/26/2018		2,410		111			111		2,521	2,521			
100053989	ORLANDO	FL		03/23/2021		2,709		(189)			(189)		2,519	2,521		2	2
100136537	GREENSBORO	NC		11/20/2023		2,421		101			101		2,521	2,521			
100136880	HUTTO	TX		11/27/2023		2,423		99			99		2,522	2,522			
100169215	PITTSBURGH	PA		09/27/2024		2,642		(121)			(121)		2,522	2,522			
100136450	COLUMBIA	TN		11/20/2023		1,990		532			532		2,522	2,522			
100090077	SACRAMENTO	CA		01/13/2023		2,762		(240)			(240)		2,522	2,522			
100088037	BLACKWOOD	NJ		10/25/2022		2,603		(81)			(81)		2,522	2,522			
100077693	BELLEVUE	NE		01/03/2022		2,605		(82)			(82)		2,522	2,522			
100112685	HAMPTON	VA		06/29/2023		2,437		85			85		2,522	2,522			
100117828	EAST BRUNSWICK	NJ		07/20/2023		2,482		41			41		2,522	2,522			
100046313	INDIAN ORCHARD	MA		11/25/2020		2,289		234			234		2,522	2,522			
100140255	MYRTLE BEACH	SC		01/18/2024		2,816		(293)			(293)		2,522	2,522			
100063380	BONIFAY	FL		07/01/2021		2,581		(59)			(59)		2,522	2,522			
100134106	HOMESTEAD	FL		12/08/2023		2,543		(20)			(20)		2,523	2,523			
100082027	SPIJKENISSE	NLD		03/30/2022		2,575						26	2,601	2,523	(78)		(78)
100082014	SPIJKENISSE	NLD		03/30/2022		2,577						26	2,603	2,523	(80)		(80)
100134785	VICTORVILLE	CA		10/30/2023		2,716		(193)			(193)		2,523	2,523			
100017936	ATLANTA	GA		05/22/2018		2,653		(130)			(130)		2,523	2,523			
100031072	DINUBA	CA		03/29/2019		2,316		207			207		2,523	2,523			
100135403	ESTERO	FL		11/13/2023		2,410		113			113		2,523	2,523			
100085053	GRONINGEN	NLD		07/27/2022		2,577						(194)	2,383	2,523	140		140
100110186	TUCSON	AZ		06/30/2023		2,651		(128)			(128)		2,523	2,523			
100110187	TUCSON	AZ		06/30/2023		2,651		(128)			(128)		2,523	2,523			
100110188	TUCSON	AZ		06/30/2023		2,651		(128)			(128)		2,523	2,523			
100110190	TUCSON	AZ		06/30/2023		2,651		(128)			(128)		2,523	2,523			
100000360	POTTSTOWN	PA		09/27/2016		1,797		726			726		2,523	2,523			
100070540	MONTGOMERY	AL		10/01/2021		2,591		(67)			(67)		2,523	2,523			
100129299	LIVERMORE	CA		09/25/2023		2,438		86			86		2,523	2,523			
100089596	BANNER ELK	NC		01/30/2023		2,640		(116)			(116)		2,524	2,524			
100150632	MILTON	WA		05/03/2024		2,664		(140)			(140)		2,524	2,524			
100116603	ORANGE PARK	FL		07/20/2023		1,905		619			619		2,524	2,524			
100017424	MOULTONBOROUGH	NH		04/26/2018		2,237		287			287		2,524	2,524			
100116877	UPPER CHICHESTER	PA		07/20/2023		2,169		355			355		2,524	2,524			
100146844	WAYNE	NJ		03/21/2024		2,858		(334)			(334)		2,524	2,524			
100127096	PRAIRIEVILLE	LA		08/30/2023		2,792		(268)			(268)		2,524	2,524			
100117009	ALBUQUERQUE	NM		07/20/2023		1,710		814			814		2,524	2,524			
100127390	COSTA MESA	CA		08/30/2023		2,237		287			287		2,524	2,524			
100113283	WALLINGFORD	CT		06/29/2023		1,050		1,474			1,474		2,524	2,524			
100115999	TEMPE	AZ		07/20/2023		2,731		(207)			(207)		2,524	2,524			
100014526	LAKELAND	FL		09/27/2017		2,405		120			120		2,524	2,524			
100025150	BRADENTON	FL		09/20/2018		2,065		460			460		2,524	2,524			
100064810	EASLEY	SC		07/14/2021		2,840		(315)			(315)		2,525	2,525			
100110392	GULF SHORES	AL		06/30/2023		2,624		(99)			(99)		2,525	2,525			
100163356	KATY	TX		08/13/2024		2,640		(115)			(115)		2,525	2,525			
100167102	NAPERVILLE	IL		09/13/2024		2,539		(14)			(14)		2,525	2,525			
100055590	EGG HARBOR TOWNSHIP	NJ		03/23/2021		3,369		(844)			(844)		2,525	2,525			
100081676	HAINES CITY	FL		03/21/2022		2,649		(124)			(124)		2,525	2,525			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135672	ALTAMONTE SPG	FL		11/09/2023		2,805		(280)			(280)		2,525	2,525			
100110945	LEBANON	VA		06/29/2023		2,191		334			334		2,525	2,525			
100142465	REDONDO BEACH	CA		03/08/2024		2,719		(194)			(194)		2,525	2,525			
100116963	HOUSTON	TX		07/20/2023		1,528		997			997		2,525	2,525			
100140744	CORAL SPRINGS	FL		01/22/2024		2,699		(174)			(174)		2,525	2,525			
100159730	STOCKTON	CA		08/23/2024		2,673		(148)			(148)		2,525	2,525			
100116009	SACRAMENTO	CA		07/20/2023		2,622		(97)			(97)		2,525	2,525			
100148806	DELANO	MN		04/17/2024		2,150		375			375		2,525	2,525			
100054392	BARTLETT	IL		03/23/2021		2,816		(290)			(290)		2,526	2,526			
100126822	LAS VEGAS	NV		08/30/2023		13		2,513			2,513		2,526	2,526			
100154837	SAN DIEGO	CA		07/19/2024		2,451		74			74		2,526	2,526			
100038055	TUCSON	AZ		11/15/2019		2,825		(299)			(299)		2,526	2,526			
100033561	KILDARE	IRL		06/21/2019		(7,074)		381			381	44	(6,649)	2,526	(112)	9,287	9,175
100155620	LONGMONT	CO		06/18/2024		2,418		109			109		2,526	2,526			
100119165	ORLANDO	FL		07/31/2023		2,440		87			87		2,526	2,526			
100149340	ROSEVILLE	CA		04/24/2024		2,240		286			286		2,526	2,526			
100047588	SEATTLE	WA		11/20/2020		3,164		(637)			(637)		2,526	2,526			
100152964	LOS ANGELES	CA		06/27/2024		2,755		(229)			(229)		2,527	2,527			
100157606	CORAL SPRINGS	FL		06/28/2024		2,759		(233)			(233)		2,527	2,527			
100141012	AUBURN	GA		02/20/2024		2,714		(187)			(187)		2,527	2,527			
100115866	CHANDLER	AZ		07/20/2023		2,522		4			4		2,527	2,527			
100076479	CHICOPEE	MA		12/21/2021		3,120		(593)			(593)		2,527	2,527			
100151186	BOTHELL	WA		05/10/2024		2,641		(115)			(115)		2,527	2,527			
100111559	MARLTON	NJ		06/29/2023		1,969		558			558		2,527	2,527			
100067696	LEHIGH ACRES	FL		09/23/2021		2,687		(160)			(160)		2,527	2,527			
100156534	GRASS VALLEY	CA		06/24/2024		2,642		(114)			(114)		2,527	2,527			
100042931	NORTH LAS VEGAS	NV		05/28/2020		2,141		387			387		2,527	2,527			
100141600	CANYON LAKE	CA		01/30/2024		2,837		(310)			(310)		2,527	2,527			
100054181	PONCA CITY	OK		03/23/2021		2,042		486			486		2,527	2,527			
100079026	GRANDVIEW	MO		02/24/2022		2,599		(72)			(72)		2,527	2,527			
100138281	OCOEE	FL		12/18/2023		2,655		(127)			(127)		2,528	2,528			
100109320	LIBERTY HILL	TX		06/12/2023		2,723		(195)			(195)		2,528	2,528			
100055460	TOWNSEND	DE		03/23/2021		3,464		(936)			(936)		2,528	2,528			
100119054	DESOTO	TX		07/27/2023		2,499		29			29		2,528	2,528			
100140532	BAKERSFIELD	CA		01/19/2024		2,764		(236)			(236)		2,528	2,528			
100119382	CAPE CORAL	FL		07/31/2023		2,554		(26)			(26)		2,528	2,528			
100090035	OAKLAND	CA		01/13/2023		2,739		(211)			(211)		2,528	2,528			
100070457	ARKADELPHIA	AR		09/23/2021		2,805		(277)			(277)		2,528	2,528			
100131962	HENDERSONVILLE	NC		10/13/2023		2,655		(127)			(127)		2,528	2,528			
100019849	MIAMI	FL		07/30/2018		2,710		(182)			(182)		2,528	2,528			
100148341	STEPHENS CITY	VA		04/12/2024		2,229		299			299		2,528	2,528			
100147903	SPOKANE	WA		04/08/2024		2,125		403			403		2,528	2,528			
100070890	BALTIMORE	MD		10/01/2021		2,617		(88)			(88)		2,528	2,528			
100079594	LAS VEGAS	NV		04/08/2022		2,622		(93)			(93)		2,528	2,528			
100132134	ROGERS	AR		10/13/2023		2,565		(37)			(37)		2,528	2,528			
100068438	PRIMOS	PA		08/25/2021		2,870		(341)			(341)		2,529	2,529			
100102499	PANAMA CITY BEACH	FL		06/07/2023		2,953		(425)			(425)		2,529	2,529			
100156459	MENDOCINO	CA		06/24/2024		2,797		(268)			(268)		2,529	2,529			
100055330	SUGAR LAND	TX		03/23/2021		2,947		(418)			(418)		2,529	2,529			
100127631	WEST DES MOINES	IA		09/08/2023		2,496		32			32		2,529	2,529			
100010642	LAPORTE	IN		12/23/2016		2,322		207			207		2,529	2,529			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068306	CINCINNATI	OH		08/25/2021		2,805		(276)			(276)		2,529	2,529			
100049479	WANATAH	IN		11/20/2020		3,370		(841)			(841)		2,529	2,529			
100091194	WORCESTER	MA		01/31/2023		2,748		(219)			(219)		2,529	2,529			
100153791	BONITA SPRINGS	FL		07/10/2024		2,567		(38)			(38)		2,529	2,529			
100029534	HENDERSON	NV		10/26/2018		2,340		189			189		2,529	2,529			
100164385	QUEEN CREEK	AZ		08/21/2024		2,393		137			137		2,530	2,530			
100115574	BALTIMORE	MD		07/19/2023		2,590		(60)			(60)		2,530	2,530			
100151272	WINDERMERE	FL		05/10/2024		2,501		29			29		2,530	2,530			
100141636	BAKERSFIELD	CA		01/30/2024		2,794		(264)			(264)		2,530	2,530			
100148342	ROSEVILLE	CA		04/12/2024		2,319		211			211		2,530	2,530			
100118127	PORT SAINT LUCIE	FL		07/20/2023		2,835		(305)			(305)		2,530	2,530			
4010053295	WOODRUFF	SC		06/20/2023		2,873		(343)			(343)		2,530	2,530			
100136989	SAINT LOUIS	MO		11/28/2023		2,625		(95)			(95)		2,530	2,530			
100135862	NEW BEDFORD	MA		11/13/2023		2,726		(195)			(195)		2,530	2,530			
100108276	HUDSON	FL		05/24/2023		3,052		(521)			(521)		2,530	2,530			
100053981	BOONE	IA		03/23/2021		2,795		(264)			(264)		2,530	2,530			
100135808	YUCAIPA	CA		11/10/2023		2,783		(252)			(252)		2,531	2,531			
100142062	WESTMINSTER	CA		02/29/2024		2,777		(246)			(246)		2,531	2,531			
100087149	HARTFORD	CT		10/25/2022		1,769		762			762		2,531	2,531			
100084291	LELYSTAD	NLD		06/30/2022		2,611						(133)	2,478	2,531	53		53
100137376	OCEAN VIEW	DE		12/05/2023		2,566		(35)			(35)		2,531	2,531			
100026246	DESOTO	TX		09/20/2018		2,032		499			499		2,531	2,531			
100164218	WEST PALM BEACH	FL		08/21/2024		2,768		(237)			(237)		2,531	2,531			
100162840	FREMONT	CA		08/12/2024		2,586		(55)			(55)		2,531	2,531			
100141405	GULF SHORES	AL		01/30/2024		2,407		125			125		2,531	2,531			
100129894	HARTFORD	CT		09/27/2023		2,664		(133)			(133)		2,531	2,531			
100155176	SOUTHAMPTON	PA		07/19/2024		2,747		(215)			(215)		2,531	2,531			
100133119	HOLBROOK	MA		11/29/2023		2,581		(50)			(50)		2,531	2,531			
100091246	LAS VEGAS	NV		01/31/2023		2,969		(437)			(437)		2,532	2,532			
100112108	VINELAND	NJ		06/29/2023		613		1,918			1,918		2,532	2,532			
100064868	CHOCTAW	OK		07/14/2021		2,817		(285)			(285)		2,532	2,532			
100138324	CHARLOTTE	NC		12/18/2023		2,116		415			415		2,532	2,532			
100140300	CHARLOTTE	NC		01/18/2024		2,739		(207)			(207)		2,532	2,532			
100151555	WASHINGTON	DC		05/10/2024		2,400		132			132		2,532	2,532			
100020016	AUSTIN	TX		07/30/2018		2,750		(218)			(218)		2,532	2,532			
100070472	GOODING	ID		09/23/2021		2,843		(311)			(311)		2,532	2,532			
100115062	YOUNGSVILLE	NC		07/14/2023		2,413		119			119		2,532	2,532			
100117239	SUGAR LAND	TX		07/20/2023		1,545		988			988		2,532	2,532			
100081844	WEST ALLIS	WI		03/30/2022		2,583		(51)			(51)		2,532	2,532			
100013162	LODI	CA		05/25/2017		1,611		921			921		2,532	2,532			
100155742	BETHEL PARK	PA		06/18/2024		2,840		(307)			(307)		2,532	2,532			
100127586	CEDAR CITY	UT		09/08/2023		2,539		(6)			(6)		2,532	2,532			
100119976	GULF BREEZE	FL		08/11/2023		2,549		(17)			(17)		2,532	2,532			
100090183	STATEN ISLAND	NY		01/13/2023		2,758		(225)			(225)		2,533	2,533			
100084781	THORNTON	CO		08/02/2022		2,708		(175)			(175)		2,533	2,533			
100149663	TALLAHASSEE	FL		04/26/2024		2,461		72			72		2,533	2,533			
100116455	MIAMI	FL		07/20/2023		2,602		(62)			(62)		2,540	2,533		(7)	(7)
100126999	SYRACUSE	NY		08/30/2023		2,380		153			153		2,533	2,533			
100132016	SAINT AUGUSTINE	FL		10/13/2023		2,540		(6)			(6)		2,533	2,533			
100148086	EAGLE RIVER	AK		04/10/2024		2,652		(119)			(119)		2,533	2,533			
100119646	PHELAN	CA		08/04/2023		2,797		(264)			(264)		2,534	2,534			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136337	BRADENTON	FL		11/20/2023		2,453		81			81		2,534	2,534			
100142746	LINDEN	NJ		02/08/2024		2,822		(288)			(288)		2,534	2,534			
100136504	CLOVIS	CA		11/20/2023		2,438		95			95		2,534	2,534			
100140459	CAPE CORAL	FL		01/18/2024		2,782		(248)			(248)		2,534	2,534			
100025154	SANFORD	FL		09/20/2018		2,176		358			358		2,534	2,534			
100054130	SYLMAR	CA		03/23/2021		3,122		(589)			(589)		2,534	2,534			
100030569	SURPRISE	AZ		12/20/2018		2,567		(33)			(33)		2,534	2,534			
100152754	ORLANDO	FL		05/22/2024		2,826		(292)			(292)		2,534	2,534			
100165776	VIRGINIA BEACH	VA		08/29/2024		2,211		323			323		2,534	2,534			
100089264	ELGIN	IL		01/26/2023		2,700		(166)			(166)		2,534	2,534			
100159357	NORTH LAS VEGAS	NV		07/15/2024		2,464		71			71		2,534	2,534			
100064712	HOUSTON	TX		07/14/2021		2,894		(359)			(359)		2,534	2,534			
100044248	LITHONIA	GA		08/19/2020		2,520		14			14		2,534	2,534			
100067622	CONCORD	NC		09/23/2021		2,902		(368)			(368)		2,535	2,535			
100030699	POMONA	CA		04/09/2019		2,137		397			397		2,535	2,535			
100091094	DELRAY BEACH	FL		01/31/2023		2,674		(139)			(139)		2,535	2,535			
100135105	MARIETTA	GA		11/01/2023		2,349		186			186		2,535	2,535			
100120841	HILLSBORO BEACH	FL		08/25/2023		2,848		(316)			(316)		2,531	2,535		3	3
100070416	KNOXVILLE	TN		09/23/2021		2,759		(225)			(225)		2,535	2,535			
100144368	ST PETERSBURG	FL		03/07/2024		2,612		(80)			(80)		2,533	2,535		2	2
100128066	CLAYTON	NC		09/08/2023		2,470		64			64		2,535	2,535			
100100738	MCHENRY	IL		04/28/2023		2,295		240			240		2,535	2,535			
100141493	SMYRNA	GA		01/30/2024		2,788		(253)			(253)		2,535	2,535			
100140417	LAGO VISTA	TX		01/18/2024		2,686		(151)			(151)		2,535	2,535			
100049663	HARWOOD HEIGHTS	IL		11/20/2020		2,004		531			531		2,535	2,535			
100043047	DAVENPORT	FL		05/28/2020		2,284		251			251		2,535	2,535			
100150613	GRAFORD	TX		05/03/2024		2,594		(58)			(58)		2,535	2,535			
100148686	SPARTA	NJ		04/16/2024		2,617		(81)			(81)		2,535	2,535			
100129283	PRINCETON	TX		09/25/2023		2,354		181			181		2,535	2,535			
100136112	EWING	NJ		12/18/2023		2,690		(154)			(154)		2,535	2,535			
100147817	PORTLAND	OR		04/08/2024		2,712		(176)			(176)		2,535	2,535			
100120078	NEW BRAUNFELS	TX		08/11/2023		2,496		40			40		2,536	2,536			
100140569	EAGAN	MN		01/19/2024		2,915		(379)			(379)		2,536	2,536			
100075912	BROOKWOOD	AL		01/07/2022		2,700		(165)			(165)		2,536	2,536			
100026547	LANCASTER	CA		09/26/2018		2,903		(367)			(367)		2,536	2,536			
100142010	TAMPA	FL		02/29/2024		2,608		(72)			(72)		2,536	2,536			
100147221	THE BRONX	NY		03/28/2024		2,842		(305)			(305)		2,536	2,536			
100148395	HUMBLE	TX		04/12/2024		2,598		(62)			(62)		2,536	2,536			
100137055	CHELMSFORD	MA		11/28/2023		2,519		18			18		2,537	2,537			
100054648	MCHENRY	IL		03/23/2021		3,113		(576)			(576)		2,537	2,537			
100100114	MIAMI	FL		03/28/2023		2,771		(234)			(234)		2,537	2,537			
100000454	HOPKINS	SC		09/27/2016		2,174		363			363		2,537	2,537			
100127936	CLARKSVILLE	TN		09/08/2023		2,270		267			267		2,537	2,537			
100053583	MELBOURNE	FL		03/23/2021		3,652		(1,115)			(1,115)		2,537	2,537			
100117566	SPRING	TX		07/20/2023		2,585		(48)			(48)		2,537	2,537			
100127129	INGLEWOOD	CA		08/30/2023		2,227		310			310		2,537	2,537			
100110997	DENVER	CO		06/29/2023		(3,815)		6,352			6,352		2,537	2,537			
100108362	HICKSVILLE	NY		05/25/2023		(3,168)		(6,238)			(6,238)		(9,406)	2,538		11,944	11,944
100119901	KISSIMMEE	FL		08/10/2023		2,691		(153)			(153)		2,538	2,538			
100129273	CROMWELL	MN		09/25/2023		2,650		(110)			(110)		2,541	2,538		(3)	(3)
100026885	SACRAMENTO	CA		09/26/2018		340		2,198			2,198		2,538	2,538			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111133	MURPHYSBORO	IL		06/29/2023		2,581		(42)			(42)		2,538	2,538			
100140110	BRADENTON	FL		01/09/2024		2,709		(171)			(171)		2,538	2,538			
100174103	MILTON	GA		10/31/2024		2,559		(20)			(20)		2,538	2,538			
100132306	EUGENE	OR		10/13/2023		2,218		320			320		2,539	2,539			
100137314	OCALA	FL		12/01/2023		2,598		(59)			(59)		2,539	2,539			
100109648	PANAMA CITY BEACH	FL		06/14/2023		2,749		(211)			(211)		2,539	2,539			
100144041	PEORIA	AZ		03/07/2024		2,584		(45)			(45)		2,539	2,539			
100134622	WESLEY CHAPEL	FL		10/30/2023		591		1,948			1,948		2,539	2,539			
100133266	KATY	TX		11/29/2023		2,634		(95)			(95)		2,539	2,539			
100148293	TROUTMAN	NC		04/12/2024		2,333		207			207		2,540	2,540			
100132692	LAWRENCEVILLE	GA		11/03/2023		774		1,766			1,766		2,540	2,540			
100089737	BAHIA DE BANDERAS	MEX		12/02/2022		2,540							2,540	2,540			
100108194	PLANTATION	FL		05/24/2023		2,620		(284)			(284)		2,336	2,540		204	204
100137231	WEST GROVE	PA		11/29/2023		2,632		(93)			(93)		2,540	2,540			
100064320	BALTIMORE	MD		07/01/2021		2,523		17			17		2,540	2,540			
100119136	LITTLE RIVER	SC		07/31/2023		2,437		103			103		2,540	2,540			
100109722	FARMINGTON	NY		06/16/2023		2,804		(264)			(264)		2,540	2,540			
100120863	EDGECLIFF VILLAGE	TX		08/28/2023		2,592		(52)			(52)		2,540	2,540			
100103526	COLTON	CA		05/08/2023		2,653		(112)			(112)		2,540	2,540			
100139994	ARRINGTON	TN		01/09/2024		2,649		(109)			(109)		2,540	2,540			
100132237	CHARLOTTE	NC		10/13/2023		2,657		(117)			(117)		2,541	2,541			
100067749	JACKSONVILLE	FL		09/23/2021		2,852		(311)			(311)		2,541	2,541			
100026343	BOLINGBROOK	IL		09/20/2018		2,038		503			503		2,541	2,541			
100119553	PHOENIX	OR		07/28/2023		2,598		(58)			(58)		2,541	2,541			
100157883	ASHBURN	VA		07/09/2024		2,602		(62)			(62)		2,541	2,541			
100017228	PHILADELPHIA	PA		04/26/2018		2,216		325			325		2,541	2,541			
100012720	TAMPA	FL		05/25/2017		2,528		13			13		2,541	2,541			
100103287	WEST HARTFORD	CT		04/27/2023		2,696		(153)			(153)		2,543	2,541		(2)	(2)
100114425	DANIELSON	CT		06/29/2023		1,010		1,531			1,531		2,541	2,541			
100147598	BLOOMINGTON	CA		04/04/2024		2,698		(157)			(157)		2,541	2,541			
100031866	COLTON	CA		03/29/2019		1,764		778			778		2,541	2,541			
100108049	VERO BEACH	FL		05/25/2023		2,570		(29)			(29)		2,542	2,542			
100141415	LYMAN	SC		01/30/2024		2,592		(50)			(50)		2,542	2,542			
100140242	HONOLULU	HI		01/18/2024		2,640		(98)			(98)		2,542	2,542			
100012801	CITRUS HEIGHTS	CA		05/25/2017		554		1,988			1,988		2,542	2,542			
100148803	ROSEVILLE	CA		04/17/2024		2,407		135			135		2,542	2,542			
100079632	MOLALLA	OR		04/08/2022		2,755		(213)			(213)		2,542	2,542			
100142617	COLUMBIA	MO		02/08/2024		2,754		(212)			(212)		2,542	2,542			
100079009	PHILADELPHIA	PA		02/24/2022		2,607		(65)			(65)		2,542	2,542			
100156428	SEATTLE	WA		06/24/2024		2,688		(146)			(146)		2,542	2,542			
100156539	BALTIMORE	MD		06/24/2024		2,622		(80)			(80)		2,542	2,542			
100110304	SAINT PETERS	MO		06/30/2023		2,688		(146)			(146)		2,542	2,542			
100112874	TOBYHANNA	PA		06/29/2023		449		2,094			2,094		2,542	2,542			
100163286	SANTA ANA	CA		08/13/2024		2,657		(115)			(115)		2,542	2,542			
100135847	MATTHEWS	NC		11/10/2023		2,246		297			297		2,542	2,542			
100145787	SAN ANTONIO	FL		05/08/2024		2,751		(208)			(208)		2,543	2,543			
100165085	ATLANTA	GA		08/28/2024		3,097		(554)			(554)		2,543	2,543			
100079467	SCOTTDALE	GA		03/17/2022		3,843		(1,300)			(1,300)		2,543	2,543			
100150781	SOUTHINGTON	CT		05/07/2024		2,614		(71)			(71)		2,543	2,543			
100024251	OAK GROVE	MO		09/20/2018		2,681		(138)			(138)		2,543	2,543			
100156344	BAY POINT	CA		07/25/2024		2,806		(262)			(262)		2,543	2,543			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159548	MISSION	TX		07/15/2024		2,924		(380)			(380)		2,544	2,544			
100099900	SPOKANE	WA		03/28/2023		2,852		(308)			(308)		2,544	2,544			
100019612	TAYLORS	SC		07/26/2018		2,645		(101)			(101)		2,544	2,544			
100088873	KING OF PRUSSIA	PA		11/15/2022		2,726		(182)			(182)		2,544	2,544			
100090341	LOS LUNAS	NM		12/22/2022		2,410		139			139		2,549	2,544		(5)	(5)
100013754	WALLA WALLA	WA		05/25/2017		2,394		150			150		2,544	2,544			
100148977	JURAPA VALLEY (MIRA LOMA AREA	CA		04/17/2024		2,522		180			180		2,702	2,544		(158)	(158)
100017302	RICHMOND	VA		04/26/2018		2,543		1			1		2,544	2,544			
100134577	GALVESTON	TX		10/30/2023		2,686		(142)			(142)		2,544	2,544			
100026387	BAKERSFIELD	CA		09/26/2018		2,397		148			148		2,544	2,544			
100031352	BAKERSFIELD	CA		03/29/2019		3,002		(458)			(458)		2,544	2,544			
100099777	TRENTON	NJ		02/28/2023		2,665		(121)			(121)		2,544	2,544			
100138752	CHARLOTTE	NC		12/21/2023		2,614		(70)			(70)		2,544	2,544			
100135519	RANCHO CORDOVA	CA		11/13/2023		2,615		(71)			(71)		2,544	2,544			
100138899	MCGAHEYSVILLE	VA		12/21/2023		2,777		(234)			(234)		2,543	2,545		2	2
100165438	ARLINGTON	TX		08/29/2024		2,692		(148)			(148)		2,543	2,545		1	1
100089961	OAKLAND	CA		01/26/2023		3,505		(960)			(960)		2,545	2,545			
100109318	LIBERTY HILL	TX		06/12/2023		2,742		(197)			(197)		2,546	2,546			
100065715	MODESTO	CA		07/28/2021		2,919		(373)			(373)		2,546	2,546			
100054160	SADDLE BROOK	NJ		03/23/2021		1,491		1,055			1,055		2,546	2,546			
100025289	AVONDALE	AZ		09/20/2018		2,238		308			308		2,546	2,546			
100128157	OCALA	FL		09/18/2023		2,323		224			224		2,546	2,546			
100126309	CENTRAL ISLIP	NY		08/30/2023		2,842		(296)			(296)		2,546	2,546			
100153845	BELLFLOWER	CA		06/05/2024		2,968		(422)			(422)		2,546	2,546			
100144146	SAN ANTONIO	TX		03/07/2024		2,542		4			4		2,547	2,547			
100116322	MOUNT LAUREL	NJ		07/20/2023		1,607		939			939		2,547	2,547			
100168415	CONCORD	NC		09/25/2024		608		(60)			(60)		548	2,547		1,999	1,999
100148830	CAPE CORAL	FL		04/17/2024		2,824		(277)			(277)		2,547	2,547			
100017307	MIAMI	FL		04/26/2018		2,698		(151)			(151)		2,547	2,547			
100028357	BAKERSFIELD	CA		10/26/2018		2,095		452			452		2,547	2,547			
100156918	EAST ELMHURST	NY		06/27/2024		2,847		(300)			(300)		2,547	2,547			
100136262	PLANT CITY	FL		11/20/2023		2,346		202			202		2,547	2,547			
100048833	EFFORT	PA		11/20/2020		2,264		283			283		2,547	2,547			
100067778	LITTLE ELM	TX		09/23/2021		2,635		(87)			(87)		2,547	2,547			
100070460	OCALA	FL		09/23/2021		2,907		(360)			(360)		2,547	2,547			
100064486	GRANBY	NY		07/01/2021		2,411		136			136		2,547	2,547			
100128137	MANVEL	TX		09/11/2023		2,644		(97)			(97)		2,548	2,548			
100127607	SAN ANGELO	TX		09/08/2023		2,428		120			120		2,548	2,548			
100064915	GARLAND	TX		07/14/2021		2,815		(267)			(267)		2,548	2,548			
100090311	PITTSBURGH	PA		01/06/2023		2,784		(236)			(236)		2,548	2,548			
100141995	APOPKA	FL		02/29/2024		906		1,642			1,642		2,548	2,548			
100029795	CHICAGO	IL		10/26/2018		1,463		1,085			1,085		2,548	2,548			
100046956	KENNESAW	GA		11/20/2020		3,113		(565)			(565)		2,547	2,548		1	1
100144399	RIALTO	CA		03/07/2024		2,524		22			22		2,546	2,548		2	2
100110029	PROSPECT PARK	PA		06/23/2023		2,539		9			9		2,548	2,548			
100132571	STOCKTON	CA		11/03/2023		2,391		158			158		2,549	2,549			
100140135	LEHI	UT		01/09/2024		2,736		(187)			(187)		2,549	2,549			
100018080	KANSAS CITY	MO		06/08/2018		3,103		(555)			(555)		2,549	2,549			
100028582	EL CAJON	CA		10/26/2018		2,524		25			25		2,549	2,549			
100044520	SAN DIEGO	CA		11/19/2020		2,570		(21)			(21)		2,549	2,549			
100063747	OMAHA	NE		07/01/2021		2,559		(10)			(10)		2,549	2,549			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140827	WEST PALM BEACH	FL		03/06/2024		2,951		(402)			(402)		2,549	2,549			
100090938	SALEM	MA		01/31/2023		2,478		71			71		2,549	2,549			
100057718	RICHMOND	TX		06/30/2021		2,813		(264)			(264)		2,549	2,549			
100074717	WATERVILLE	ME		12/01/2021		2,604		(54)			(54)		2,549	2,549			
100026492	SACRAMENTO	CA		09/26/2018		731		1,818			1,818		2,549	2,549			
100062041	HINESVILLE	GA		07/01/2021		2,694		(145)			(145)		2,550	2,550			
100152889	SANTA ANA	CA		05/22/2024		2,654		(104)			(104)		2,550	2,550			
100064503	WICHITA	KS		07/01/2021		2,450		100			100		2,550	2,550			
100151724	LOS ANGELES	CA		05/10/2024		2,794		(244)			(244)		2,550	2,550			
100099597	IONE	CA		04/06/2023		2,427		123			123		2,550	2,550			
100028158	LAS VEGAS	NV		10/26/2018		2,788		(238)			(238)		2,550	2,550			
100126575	HAZEL CREST	IL		08/30/2023		3,094		(544)			(544)		2,550	2,550			
100016409	BRYAN	TX		04/05/2018		2,746		(195)			(195)		2,550	2,550			
100090780	MIAMI	FL		02/28/2023		2,809		(259)			(259)		2,550	2,550			
100143559	HAVERSTRAW	NY		02/21/2024		2,662		(112)			(112)		2,550	2,550			
100156662	MURRIETA	CA		06/24/2024		2,869		(319)			(319)		2,550	2,550			
100013676	HOOKSETT	NH		05/25/2017		2,484		66			66		2,550	2,550			
100053419	TUSKEGEE	AL		03/23/2021		3,155		(604)			(604)		2,551	2,551			
100135242	SURPRISE	AZ		11/08/2023		2,360		191			191		2,551	2,551			
100137350	CHARLOTTE	NC		12/01/2023		2,665		(114)			(114)		2,551	2,551			
100050029	MIAMI	FL		11/20/2020		3,045		(493)			(493)		2,551	2,551			
100047085	NIAGARA FALLS	NY		11/20/2020		3,260		(709)			(709)		2,551	2,551			
100012136	SOUTH BEND	IN		03/08/2017		2,163		388			388		2,551	2,551			
100012878	WATERFORD	CA		05/25/2017		871		1,680			1,680		2,551	2,551			
100135361	GAINESVILLE	GA		11/13/2023		2,489		63			63		2,552	2,552			
100148778	LITTLETON	CO		04/17/2024		2,853		(301)			(301)		2,552	2,552			
100158569	POMONA	CA		07/10/2024		2,681		(129)			(129)		2,552	2,552			
100060901	BESSEMER	AL		06/01/2021		2,524		28			28		2,552	2,552			
100101679	CHULA VISTA	CA		04/26/2023		2,659		(107)			(107)		2,552	2,552			
100147410	SILVER SPRING	MD		05/08/2024		2,987		(435)			(435)		2,552	2,552			
100112915	MODESTO	CA		06/29/2023		2,211		341			341		2,552	2,552			
100028155	GREEN COVE SPRINGS	FL		10/26/2018		2,556		(4)			(4)		2,552	2,552			
100084413	BRADENTON	FL		08/12/2022		3,334		(777)			(777)		2,557	2,552		(4)	(4)
100031547	CHICO	CA		03/29/2019		2,675		(122)			(122)		2,553	2,553			
100101967	DALLAS	TX		04/14/2023		3,181		(628)			(628)		2,553	2,553			
100054026	VAIL	AZ		03/23/2021		2,984		(431)			(431)		2,553	2,553			
100101683	SAVANNAH	GA		04/26/2023		2,726		(173)			(173)		2,553	2,553			
100088886	LAS VEGAS	NV		11/15/2022		2,493		60			60		2,553	2,553			
100014107	AURORA	IL		05/25/2017		2,389		164			164		2,553	2,553			
100137955	LITTLE EGG HARBOR	NJ		12/13/2023		2,530		24			24		2,553	2,553			
100039809	HURST	TX		10/28/2019		2,885		(332)			(332)		2,553	2,553			
100081542	OKLAHOMA CITY	OK		03/18/2022		2,363		191			191		2,554	2,554			
100143263	MERCED	CA		02/16/2024		2,664		(110)			(110)		2,554	2,554			
100153165	HURRICANE	UT		05/30/2024		2,616		(65)			(65)		2,551	2,554		3	3
100067838	OCALA	FL		09/23/2021		2,898		(344)			(344)		2,554	2,554			
100060558	SAVANNAH	GA		06/01/2021		2,533		21			21		2,554	2,554			
100114656	CLAYTON	NC		06/29/2023		2,389		165			165		2,554	2,554			
100149082	MOORESVILLE	NC		04/19/2024		2,943		(389)			(389)		2,554	2,554			
100132411	HOUSTON	TX		11/03/2023		2,400		154			154		2,554	2,554			
100014566	ROSWELL	GA		09/27/2017		2,583		(29)			(29)		2,554	2,554			
100101588	WASHINGTON	UT		04/26/2023		2,704		(150)			(150)		2,555	2,555			

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100133118	VIRGINIA BEACH	VA		11/29/2023		2,470		84			84		2,555	2,555			
100118767	LARGO	FL		07/25/2023		2,720		(165)			(165)		2,555	2,555			
100139070	PEMBROKE PINES	FL		12/28/2023		2,459		96			96		2,555	2,555			
100063315	ABERDEEN	MD		07/01/2021		2,605		(50)			(50)		2,555	2,555			
100156615	NAGS HEAD	NC		06/24/2024		2,707		(152)			(152)		2,555	2,555			
100157591	MARATHON	FL		06/28/2024		3,011		(456)			(456)		2,555	2,555			
100129632	LAVON	TX		09/29/2023		2,697		(142)			(142)		2,555	2,555			
100159505	KISSIMMEE	FL		07/15/2024		2,758		(203)			(203)		2,555	2,555			
100146896	REDDING	CA		03/26/2024		2,701		(146)			(146)		2,555	2,555			
100090995	MISSOURI CITY	TX		01/31/2023		3,138		(582)			(582)		2,555	2,555			
100114987	PUEBLO	CO		07/14/2023		2,351		204			204		2,555	2,555			
100026504	LAS VEGAS	NV		09/26/2018		2,578		(23)			(23)		2,555	2,555			
100145800	APPLE VALLEY	CA		05/08/2024		2,709		(154)			(154)		2,556	2,556			
100102375	FLORENCE	KY		06/07/2023		2,669		(114)			(114)		2,556	2,556			
100025004	PRESCOTT	AZ		09/20/2018		3,031		(475)			(475)		2,556	2,556			
100117495	CARSON	CA		07/20/2023		1,958		598			598		2,556	2,556			
100100180	SHIRLEY	NY		03/17/2023		2,720		(164)			(164)		2,556	2,556			
100135329	SAN MARCOS	TX		11/13/2023		2,454		102			102		2,556	2,556			
100054830	COPAKE FALLS	NY		03/23/2021		3,017		(460)			(460)		2,557	2,556		(1)	(1)
100119157	TOMS RIVER	NJ		07/31/2023		2,517		39			39		2,556	2,556			
100158444	CELINA	TX		07/10/2024		2,883		(327)			(327)		2,556	2,556			
100066178	BEDFORD	OH		08/02/2021		2,600		(44)			(44)		2,556	2,556			
100137677	HUTTO	TX		12/08/2023		2,665		(108)			(108)		2,556	2,556			
100011877	CAPE CORAL	FL		03/08/2017		2,145		411			411		2,556	2,556			
100110565	EAST POINT	GA		06/30/2023		2,503		54			54		2,557	2,557			
100156174	GROVELAND	FL		06/20/2024		2,765		(208)			(208)		2,557	2,557			
100136139	KISSIMMEE	FL		12/18/2023		2,719		(162)			(162)		2,557	2,557			
100120599	LANHAM	MD		08/18/2023		2,673		(116)			(116)		2,557	2,557			
100128513	JOSHUA TREE	CA		09/15/2023		2,978		(421)			(421)		2,557	2,557			
100109039	LAS VEGAS	NV		06/02/2023		2,700		(143)			(143)		2,557	2,557			
100143240	TUCSON	AZ		02/16/2024		2,481		76			76		2,557	2,557			
100147013	BROOKINGS	OR		03/27/2024		2,685		(128)			(128)		2,557	2,557			
100090695	SHIRLEY	NY		12/29/2022		2,755		(197)			(197)		2,557	2,557			
100049570	FAYETTEVILLE	GA		11/20/2020		3,060		(502)			(502)		2,558	2,558			
100150663	PRINCENTON	TX		05/06/2024		2,642		(85)			(85)		2,558	2,558			
100043730	CLIFTON PARK	NY		08/13/2020		1,587		970			970		2,558	2,558			
100150471	SCOTTSDALE	AZ		05/03/2024		2,473		85			85		2,558	2,558			
100026244	VALLEJO	CA		09/20/2018		2,119		439			439		2,558	2,558			
100067188	HUNTSVILLE	AL		08/02/2021		2,508		50			50		2,558	2,558			
100018260	LUBBOCK	TX		06/27/2018		2,670		(111)			(111)		2,558	2,558			
100103516	CLERMONT	FL		05/08/2023		2,879		(321)			(321)		2,558	2,558			
100025336	BIDDEFORD	ME		09/20/2018		1,692		867			867		2,559	2,559			
100054483	GAINESVILLE	FL		03/23/2021		3,790		(1,231)			(1,231)		2,559	2,559			
100128122	ALABASTER	AL		09/08/2023		2,419		140			140		2,559	2,559			
100055259	MEMPHIS	TN		03/23/2021		2,859		(299)			(299)		2,560	2,559		(1)	(1)
100010972	BALTIMORE	MD		12/23/2016		1,497		1,062			1,062		2,559	2,559			
100064759	CENTRAL CITY	SD		07/14/2021		2,835		(274)			(274)		2,561	2,559		(2)	(2)
100137125	EL CAJON	CA		11/28/2023		2,847		(288)			(288)		2,559	2,559			
100136410	RALEIGH	NC		11/20/2023		2,455		104			104		2,560	2,560			
100162956	MIRAMAR BEACH	FL		08/12/2024		2,696		(136)			(136)		2,560	2,560			
100149909	HOUSTON	TX		04/29/2024		2,854		(294)			(294)		2,560	2,560			

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100149335	AUSTIN	TX		04/24/2024		2,703		(143)			(143)		2,560	2,560			
100114455	HARTFORD CITY	IN		06/29/2023		2,933		(372)			(372)		2,560	2,560			
100067611	TALLAHASSEE	FL		09/23/2021		2,826		(266)			(266)		2,560	2,560			
100144208	SALEM	OR		03/07/2024		2,326		234			234		2,560	2,560			
100141718	HACKENSACK	NJ		01/30/2024		2,905		(344)			(344)		2,560	2,560			
100063074	PITTSBURG	PA		07/01/2021		2,611		(51)			(51)		2,561	2,561			
100048718	AUBURN	AL		11/20/2020		3,264		(703)			(703)		2,561	2,561			
100113456	FORT MILL	SC		06/29/2023		1,198		1,363			1,363		2,561	2,561			
100025306	CHESAPEAKE	VA		09/20/2018		1,590		971			971		2,561	2,561			
100050323	PHOENIX	AZ		11/20/2020		3,443		(882)			(882)		2,561	2,561			
100078929	SAINT LOUIS	MO		02/24/2022		2,574		(13)			(13)		2,561	2,561			
100027814	STERLING	CT		10/26/2018		2,086		475			475		2,561	2,561			
100028053	RICHFIELD	MN		10/26/2018		2,578		(17)			(17)		2,561	2,561			
100126717	LAWNSIDE	NJ		08/30/2023		3,200		(638)			(638)		2,562	2,562			
100156178	ATLANTA	GA		06/20/2024		2,813		(252)			(252)		2,562	2,562			
100128192	ELIZABETH CITY	NC		09/18/2023		2,343		218			218		2,562	2,562			
100110067	LA BELLE	FL		06/23/2023		2,504		58			58		2,562	2,562			
100087172	MELBOURNE	FL		10/25/2022		2,130		432			432		2,562	2,562			
100147001	TACOMA	WA		03/27/2024		2,638		(76)			(76)		2,562	2,562			
100028829	RICHFIELD	MN		10/26/2018		2,495		67			67		2,562	2,562			
100129668	LANDERS	CA		09/29/2023		2,697		(135)			(135)		2,562	2,562			
100131592	AURORA	CO		10/06/2023		2,514		48			48		2,562	2,562			
100131922	ROCKWALL	TX		10/13/2023		2,690		(128)			(128)		2,562	2,562			
100150550	RED LODGE	MT		05/03/2024		2,656		(93)			(93)		2,562	2,562			
100119009	LOWELL	MA		07/27/2023		2,327		235			235		2,562	2,562			
100133658	ORLANDO	FL		10/23/2023		2,594		(31)			(31)		2,562	2,562			
100115547	SACRAMENTO	CA		07/19/2023		2,684		(122)			(122)		2,562	2,562			
100139271	WINTER GARDEN	FL		12/28/2023		351		2,212			2,212		2,563	2,563			
100148232	CHARLOTTE	NC		04/12/2024		2,758		(195)			(195)		2,563	2,563			
100151181	SEVIERVILLE	TN		05/10/2024		2,727		(164)			(164)		2,563	2,563			
100135313	CLARKSVILLE	TN		11/13/2023		2,461		102			102		2,563	2,563			
100163308	LOS ANGELES	CA		08/13/2024		3,534		(971)			(971)		2,563	2,563			
100064495	CADIZ	KY		07/01/2021		2,343		220			220		2,563	2,563			
100164199	TULARE	CA		08/21/2024		2,762		(199)			(199)		2,563	2,563			
100133657	CHARLOTTE	NC		10/23/2023		2,611		(48)			(48)		2,563	2,563			
100110849	WARNER ROBINS	GA		06/29/2023		2,958		(394)			(394)		2,563	2,563			
100132342	SAINT CHARLES	MO		11/03/2023		2,294		269			269		2,563	2,563			
100134062	SANTA CLARITA	CA		10/27/2023		2,706		(142)			(142)		2,564	2,564			
100152468	LYNDHURST	NJ		05/16/2024		2,594		(30)			(30)		2,564	2,564			
100137101	HENDERSONVILLE	NC		11/28/2023		2,534		30			30		2,564	2,564			
100103544	INGLEWOOD	CA		05/08/2023		2,482		81			81		2,564	2,564			
100055101	PHILADELPHIA	PA		03/23/2021		3,084		(521)			(521)		2,564	2,564			
100109319	LEBANON	TN		06/12/2023		2,737		(173)			(173)		2,564	2,564			
100165995	LOS ANGELES	CA		09/06/2024		2,894		(330)			(330)		2,564	2,564			
100126643	HARTFORD	CT		08/30/2023		2,008		556			556		2,564	2,564			
100114343	PEEBLES	OH		06/29/2023		2,354		211			211		2,564	2,564			
100142965	FORT MYERS	FL		02/09/2024		2,666		(103)			(103)		2,563	2,564		2	2
100140243	CAPE CORAL	FL		01/18/2024		2,707		(143)			(143)		2,564	2,564			
100065154	PALMETTO	FL		07/14/2021		2,717		(152)			(152)		2,564	2,564			
100148391	NOKOMIS	FL		04/12/2024		2,547		18			18		2,565	2,565			
100016411	ATHENS	GA		04/05/2018		2,543		22			22		2,565	2,565			

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100135697	BRANSON	MO		11/09/2023		2,745		(180)			(180)		2,565	2,565			
100171955	NOBLESVILLE	IN		10/17/2024		2,221		13			13		2,233	2,565		332	332
100151549	OVIEDO	FL		05/10/2024		2,670		(104)			(104)		2,565	2,565			
100112175	ORLANDO	FL		06/29/2023		982		1,584			1,584		2,565	2,565			
100060357	PEARLAND	TX		06/01/2021		2,535		31			31		2,565	2,565			
100133083	ROYAL PALM BEACH	FL		11/29/2023		2,735		(169)			(169)		2,565	2,565			
100047208	LA GRANGE PARK	IL		11/20/2020		3,700		(1,135)			(1,135)		2,565	2,565			
100067056	BEAUMONT	TX		08/02/2021		2,441		125			125		2,565	2,565			
100132002	KATY	TX		10/13/2023		2,681		(116)			(116)		2,565	2,565			
100000630	WEST HEMPSTEAD	NY		09/27/2016		2,695		(130)			(130)		2,565	2,565			
100112863	FERNLEY	NV		06/29/2023		3,137		(571)			(571)		2,566	2,566			
100120394	CLOVIS	CA		08/18/2023		2,423		142			142		2,566	2,566			
100064849	EDEN	ID		07/14/2021		2,860		(294)			(294)		2,566	2,566			
100131649	DAGSBORO	DE		10/06/2023		2,617		(51)			(51)		2,566	2,566			
100013092	MIAMI	FL		05/25/2017		1,742		824			824		2,566	2,566			
100142336	SUFFERN	NY		03/15/2024		3,136		(570)			(570)		2,566	2,566			
100028063	SOMERSET	CA		10/26/2018		2,085		481			481		2,566	2,566			
100119052	CHICAGO	IL		07/27/2023		2,742		(176)			(176)		2,566	2,566			
100119407	NEW ORLEANS	LA		07/31/2023		2,592		(25)			(25)		2,566	2,566			
100127957	CLARKSVILLE	TN		09/08/2023		2,317		250			250		2,566	2,566			
100140464	PENDERGRASS	GA		01/18/2024		2,307		260			260		2,566	2,566			
100142034	MADERA	CA		02/29/2024		2,851		(285)			(285)		2,566	2,566			
100086875	DE LEON SPRINGS	FL		10/07/2022		2,743		(176)			(176)		2,567	2,567			
100149399	WEST CHESTER	PA		04/24/2024		2,623		(56)			(56)		2,567	2,567			
100025542	SUFFOLK	VA		09/20/2018		2,072		494			494		2,567	2,567			
100133651	MEMPHIS	TN		10/23/2023		2,613		(46)			(46)		2,567	2,567			
100135081	CEDAR CITY	UT		11/01/2023		2,526		41			41		2,567	2,567			
100128817	BERKELEY	NJ		09/21/2023		2,705		(138)			(138)		2,567	2,567			
100127624	DELRAY BEACH	FL		09/08/2023		2,727		(160)			(160)		2,567	2,567			
100152349	COACHELLA	CA		05/17/2024		2,002		565			565		2,567	2,567			
100132609	PHOENIX	AZ		11/03/2023		2,256		311			311		2,567	2,567			
100148247	ATLANTA	GA		04/12/2024		2,650		(83)			(83)		2,567	2,567			
100087507	MIAMI	FL		10/25/2022		2,246		321			321		2,567	2,567			
100151450	SAVANNAH	GA		05/10/2024		2,624		(57)			(57)		2,567	2,567			
100010921	ESCANABA	MI		12/23/2016		2,558		9			9		2,567	2,567			
100101846	WINCHESTER	CA		04/06/2023		3,041		(473)			(473)		2,567	2,567			
100077415	CAPE MAY COURT HOUSE	NJ		01/03/2022		2,633		(65)			(65)		2,567	2,567			
100013888	PALMDALE	CA		05/25/2017		2,504		63			63		2,567	2,567			
100089744	SCOTTSDALE	AZ		12/02/2022		2,806		(238)			(238)		2,568	2,568			
100013272	LYNWOOD	CA		05/25/2017		2,678		(110)			(110)		2,568	2,568			
100114830	OCEAN PINES	MD		07/10/2023		2,643		(75)			(75)		2,568	2,568			
100144033	PITTSBURG	CA		03/07/2024		2,678		(111)			(111)		2,568	2,568			
100150791	COTTAGE GROVE	MN		05/08/2024		2,728		(160)			(160)		2,568	2,568			
100120205	BROCKTON	MA		08/18/2023		2,712		(144)			(144)		2,568	2,568			
100148385	POMPANO BEACH	FL		04/12/2024		2,798		(230)			(230)		2,568	2,568			
100111244	OCEANSIDE	CA		06/29/2023		2,341		227			227		2,568	2,568			
100084802	MAGNA	UT		08/02/2022		2,790		(221)			(221)		2,569	2,569			
100103119	KANSAS CITY	MO		04/21/2023		2,694		(126)			(126)		2,569	2,569			
100154339	WINNETKA	CA		06/12/2024		2,797		(228)			(228)		2,569	2,569			
100110470	ASHEVILLE	NC		06/30/2023		2,581		(12)			(12)		2,569	2,569			
100153237	MOUNTAIN CENTER AREA	CA		05/30/2024		2,653		(87)			(87)		2,566	2,569		3	3

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063582	FLAGLER BEACH	FL		07/01/2021		2,627		(59)			(59)		2,569	2,569			
100043913	BIRMINGHAM	AL		08/19/2020		3,024		(455)			(455)		2,569	2,569			
100140063	SAINT AUGUSTINE	FL		01/09/2024		2,246		323			323		2,569	2,569			
100084231	HOOGEVEEN	NLD		06/30/2022		2,654						(135)	2,519	2,569	50		50
100126681	BRISTOL	FL		08/30/2023		2,814		(245)			(245)		2,569	2,569			
100119523	LAWRENCEVILLE	GA		07/28/2023		2,460		109			109		2,569	2,569			
100053914	MENOMONEE FALLS	WI		03/23/2021		2,977		(408)			(408)		2,569	2,569			
100067488	GREENSBORO	NC		09/23/2021		2,899		(329)			(329)		2,569	2,569			
100055127	COCHRANVILLE	PA		03/23/2021		2,865		(296)			(296)		2,569	2,569			
100111523	HARTSFIELD	GA		06/29/2023		2,379		190			190		2,569	2,569			
100112251	MOUNTLAKE TERRACE	WA		06/29/2023		1,355		1,214			1,214		2,569	2,569			
100137701	FRISCO	TX		12/08/2023		2,752		(182)			(182)		2,569	2,569			
100040099	PENDLETON	IN		01/28/2020		2,872		(302)			(302)		2,569	2,569			
100119446	CYPRESS	TX		07/31/2023		2,721		(152)			(152)		2,570	2,570			
100064782	MEMPHIS	TN		07/14/2021		2,895		(325)			(325)		2,570	2,570			
100151720	WESTWOOD	NJ		05/10/2024		2,614		(44)			(44)		2,570	2,570			
100148258	LINCOLN CITY	OR		04/12/2024		2,903		(334)			(334)		2,570	2,570			
100119615	SURPRISE	AZ		07/31/2023		2,678		(108)			(108)		2,570	2,570			
100149602	WINCHESTER	CA		04/26/2024		2,399		171			171		2,570	2,570			
100142547	GEORGETOWN	TX		02/08/2024		2,654		(84)			(84)		2,570	2,570			
100131979	PALISADE	CO		10/13/2023		2,730		(160)			(160)		2,570	2,570			
100147111	TAMPA	FL		05/08/2024		3,010		(440)			(440)		2,570	2,570			
100055280	CHICAGO	IL		03/23/2021		2,097		473			473		2,570	2,570			
100016544	SACRAMENTO	CA		04/10/2018		2,848		(278)			(278)		2,570	2,570			
100128026	PORTLAND	TN		09/08/2023		2,305		265			265		2,571	2,571			
100136489	FOUNTAIN INN	SC		11/20/2023		2,194		376			376		2,571	2,571			
100117814	DESTIN	FL		07/20/2023		2,336		235			235		2,571	2,571			
100099604	BOCA RATON	FL		04/06/2023		2,586		(15)			(15)		2,571	2,571			
100029685	ORANGE PARK	FL		10/26/2018		2,458		113			113		2,571	2,571			
100133210	PARRISH	FL		11/29/2023		2,812		(241)			(241)		2,571	2,571			
100064151	MANDAN	ND		07/01/2021		2,474		97			97		2,571	2,571			
100142699	ARGYLE	TX		02/08/2024		2,583		(12)			(12)		2,571	2,571			
100139192	SACRAMENTO	CA		12/28/2023		2,808		(237)			(237)		2,571	2,571			
100155140	DUNCANVILLE	TX		07/19/2024		3,031		(460)			(460)		2,571	2,571			
100053775	CHICAGO	IL		03/23/2021		3,879		(1,308)			(1,308)		2,571	2,571			
100153244	LUTZ	FL		05/30/2024		2,469		100			100		2,569	2,571	2		2
100138792	TACOMA	WA		12/21/2023		2,775		(205)			(205)		2,570	2,571	1		1
100025429	LOS ANGELES	CA		09/20/2018		2,592		(20)			(20)		2,571	2,571			
100154756	NAPLES	FL		07/19/2024		2,368		204			204		2,571	2,571			
100011867	WESTON	FL		03/08/2017		1,970		601			601		2,571	2,571			
100120839	YUMA	AZ		08/25/2023		2,907		(336)			(336)		2,571	2,571			
100115838	GLASSBORO	NJ		07/20/2023		2,636		(64)			(64)		2,571	2,571			
100151411	SHORELINE	WA		05/10/2024		2,764		(193)			(193)		2,571	2,571			
100080912	FORT MYERS	FL		03/10/2022		2,853		(281)			(281)		2,572	2,572			
100161956	AROMAS	CA		07/31/2024		2,702		(131)			(131)		2,572	2,572			
100131766	CHICAGO	IL		10/06/2023		2,498		74			74		2,572	2,572			
100138678	SACRAMENTO	CA		02/02/2024		2,978		(407)			(407)		2,572	2,572			
100115073	MELROSE PARK	IL		07/14/2023		2,652		(81)			(81)		2,572	2,572			
100165859	KENMORE	WA		08/29/2024		2,997		(425)			(425)		2,572	2,572			
100135368	ROCKINGHAM	VA		11/13/2023		2,488		84			84		2,572	2,572			
100079044	NORFOLK	VA		02/24/2022		2,694		(122)			(122)		2,572	2,572			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126307	CORAM	NY		08/30/2023		2,802		(230)			(230)		2,572	2,572			
100169147	LONGWOOD	FL		09/27/2024		2,624		(59)			(59)		2,565	2,572		7	7
100149139	FREDERICKSBURG	TX		04/22/2024		3,021		(449)			(449)		2,572	2,572			
100147957	SYLVA	NC		04/08/2024		2,725		(152)			(152)		2,572	2,572			
100099657	PORT RICHEY	FL		04/06/2023		2,509		63			63		2,573	2,573			
100142614	JOHNSTOWN	CO		02/08/2024		2,796		(224)			(224)		2,573	2,573			
100068243	BAKERSFIELD	CA		08/25/2021		2,842		(270)			(270)		2,573	2,573			
100141432	LAKE WORTH	FL		01/30/2024		2,776		(204)			(204)		2,573	2,573			
100157928	PARMA	OH		07/09/2024		2,716		(143)			(143)		2,573	2,573			
100137263	NETHERLANDS	NLD		11/28/2023		2,632						(12)	2,620	2,573		(47)	(47)
100143650	VENTNOR CITY	NJ		02/22/2024		2,834		(261)			(261)		2,573	2,573			
100013303	HENDERSON	NV		05/25/2017		1,637		936			936		2,573	2,573			
100132726	SPOKANE VALLEY	WA		11/03/2023		2,567		6			6		2,573	2,573			
100031118	PALM COAST	FL		03/29/2019		1,521		1,052			1,052		2,574	2,574			
100137577	TITUSVILLE	FL		12/08/2023		2,675		(101)			(101)		2,574	2,574			
100151227	DENVER	CO		05/10/2024		2,822		(248)			(248)		2,574	2,574			
100137690	HOSCHTON	GA		12/08/2023		2,727		(154)			(154)		2,574	2,574			
100086043	MATTHEWS	NC		08/24/2022		2,670		(96)			(96)		2,574	2,574			
100128221	AMERICAN CANYON	CA		09/14/2023		2,461		113			113		2,574	2,574			
100156285	WIMBERLEY	TX		07/25/2024		2,633		(59)			(59)		2,574	2,574			
100149388	LAS VEGAS	NV		04/24/2024		2,299		275			275		2,574	2,574			
100114051	ONTARIO	CA		06/29/2023		1,970		605			605		2,574	2,574			
100132673	CARROLLTON	TX		11/03/2023		2,637		(63)			(63)		2,574	2,574			
100079926	COALINGA	CA		04/25/2022		2,715		(140)			(140)		2,574	2,574			
100120613	PHOENIX	AZ		08/18/2023		2,872		(280)			(280)		2,592	2,575		(17)	(17)
100053543	GREENSBORO	NC		03/23/2021		3,968		(1,394)			(1,394)		2,575	2,575			
100064970	NEW PRAGUE	MN		07/14/2021		2,813		(238)			(238)		2,575	2,575			
100012988	HOLLYWOOD	FL		05/25/2017		1,707		868			868		2,575	2,575			
100142874	LEWISTON	ME		02/09/2024		2,779		(206)			(206)		2,573	2,575		2	2
100146688	OXNARD	CA		03/20/2024		2,850		(275)			(275)		2,575	2,575			
100068487	DECATUR	TX		08/25/2021		2,929		(354)			(354)		2,575	2,575			
100067930	NORTH CHARLESTON	SC		09/23/2021		2,845		(270)			(270)		2,575	2,575			
100067630	NORCROSS	GA		09/23/2021		2,935		(360)			(360)		2,575	2,575			
100064784	CANTONMENT	FL		07/14/2021		2,901		(326)			(326)		2,575	2,575			
100152298	SAN ANTONIO	TX		05/17/2024		2,271		304			304		2,575	2,575			
100112927	DAYTON	OH		06/29/2023		2,434		141			141		2,575	2,575			
100118063	CHATTANOOGA	TN		07/20/2023		1,487		1,088			1,088		2,575	2,575			
100160839	CORONA	CA		07/24/2024		2,809		(234)			(234)		2,576	2,576			
100149724	ASBURY PARK	NJ		04/26/2024		2,700		(124)			(124)		2,576	2,576			
100091507	TOMS RIVER	NJ		01/20/2023		2,703		(127)			(127)		2,576	2,576			
100079527	LAFAYETTE	LA		04/25/2022		2,717		(142)			(142)		2,576	2,576			
100111827	LEVITTOWN	NY		06/29/2023		2,106		470			470		2,576	2,576			
100129569	AVON	OH		09/29/2023		2,693		(117)			(117)		2,576	2,576			
100061180	ELIZABETHTON	TN		06/01/2021		2,549		28			28		2,576	2,576			
100134392	PATERSON	NJ		10/27/2023		2,418		158			158		2,576	2,576			
100090323	CAMAS	WA		01/06/2023		2,928		(349)			(349)		2,579	2,576		(3)	(3)
100139254	PALM BEACH GARDENS	FL		12/28/2023		2,707		(130)			(130)		2,576	2,576			
100086501	LAS VEGAS	NV		09/30/2022		2,816		(239)			(239)		2,576	2,576			
100047428	JACKSONVILLE	FL		11/20/2020		2,934		(358)			(358)		2,576	2,576			
100115779	CAPTAIN COOK	HI		07/20/2023		2,581		(5)			(5)		2,577	2,577			
100060825	CHATSWORTH	GA		06/01/2021		2,550		26			26		2,577	2,577			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112617	HOUMA	LA		06/29/2023		1,018		1,558			1,558		2,577	2,577			
100080774	ORLANDO	FL		03/15/2022		3,210		(633)			(633)		2,577	2,577			
100055498	ELLENWOOD	GA		03/23/2021		3,463		(886)			(886)		2,577	2,577			
100134009	BAY SHORE	NY		10/25/2023		2,660		(83)			(83)		2,577	2,577			
100160552	OWINGS MILLS	MD		07/19/2024		2,723		(146)			(146)		2,577	2,577			
100152299	SAN ANTONIO	TX		05/17/2024		2,276		302			302		2,577	2,577			
100108057	GRAND PRAIRIE	TX		05/24/2023		2,756		(178)			(178)		2,578	2,578			
100146400	COVINGTON	GA		03/19/2024		2,879		(301)			(301)		2,578	2,578			
100083953	PHOENIX	AZ		07/12/2022		2,799		(221)			(221)		2,578	2,578			
100120072	ASTON	PA		08/11/2023		2,627		(48)			(48)		2,578	2,578			
100076310	MILFORD	DE		01/07/2022		2,742		(164)			(164)		2,578	2,578			
100091392	ORMOND BEACH	FL		02/22/2023		2,563		15			15		2,578	2,578			
100011322	PLYMOUTH MTG	PA		01/27/2017		2,612		(34)			(34)		2,578	2,578			
100140589	HENDERSON	NV		01/19/2024		2,870		(291)			(291)		2,578	2,578			
100029074	LAS VEGAS	NV		10/26/2018		2,847		(269)			(269)		2,578	2,578			
100133665	MONROE	NC		10/23/2023		2,488		91			91		2,578	2,578			
100135936	ORLANDO	FL		11/15/2023		2,523		56			56		2,578	2,578			
100010784	COLUMBIA	SC		12/23/2016		1,367		1,212			1,212		2,579	2,579			
100014176	SACRAMENTO	CA		05/25/2017		2,356		223			223		2,579	2,579			
100111190	LAS VEGAS	NV		06/29/2023		802		1,776			1,776		2,579	2,579			
100110362	BLUE RIDGE	GA		06/30/2023		2,575		4			4		2,579	2,579			
100060912	CORDOVA	TN		06/01/2021		2,553		26			26		2,579	2,579			
100144477	ORLANDO	FL		04/26/2024		2,800		(221)			(221)		2,579	2,579			
100149476	DENVER	CO		04/24/2024		2,758		(179)			(179)		2,579	2,579			
100018355	SAN ANTONIO	TX		06/27/2018		2,691		(112)			(112)		2,579	2,579			
100137467	LOS ANGELES	CA		01/11/2024		2,705		(125)			(125)		2,579	2,579			
100050074	BRUNSWICK	OH		11/20/2020		2,675		(96)			(96)		2,579	2,579			
100143808	ROTTERDAM	NLD		10/25/2021		2,613						127	2,740	2,579	(161)		(161)
100147922	RICHARDSON	TX		04/08/2024		2,799		(220)			(220)		2,579	2,579			
100141722	DELAND	FL		01/30/2024		3,078		(499)			(499)		2,579	2,579			
100029318	LEVITTOWN	PA		10/26/2018		1,873		707			707		2,580	2,580			
100088078	CUTLER BAY	FL		10/25/2022		2,825		(245)			(245)		2,580	2,580			
100144542	BABCOCK RANCH	FL		04/26/2024		2,525		54			54		2,580	2,580			
100135301	ALBUQUERQUE	NM		11/13/2023		2,556		24			24		2,580	2,580			
100054348	ALLENTOWN	PA		03/23/2021		3,056		(476)			(476)		2,580	2,580			
100113383	ALTAMONTE SPRINGS	FL		06/29/2023		297		2,283			2,283		2,580	2,580			
100019791	PROVIDENCE	RI		07/26/2018		2,760		(180)			(180)		2,580	2,580			
100026225	COUNTRY CLUB HILLS	IL		09/20/2018		1,478		1,102			1,102		2,580	2,580			
100142791	SAINT AUGUSTINE	FL		02/08/2024		2,623		(43)			(43)		2,580	2,580			
100146441	RIVERSIDE	CA		03/19/2024		2,817		(237)			(237)		2,580	2,580			
100027906	CINCINNATI	OH		10/26/2018		1,915		665			665		2,580	2,580			
100143210	GERMANTOWN	TN		02/16/2024		2,633		(52)			(52)		2,580	2,580			
100112212	CHICAGO	IL		06/29/2023		1,691		890			890		2,581	2,581			
100140325	AURORA	CO		01/18/2024		2,796		(215)			(215)		2,581	2,581			
100077031	SEDGWICK	KS		01/03/2022		2,865		(284)			(284)		2,581	2,581			
100119370	HARVEST	AL		07/31/2023		2,575		5			5		2,581	2,581			
100156070	HADDONFIELD	NJ		06/18/2024		2,973		(393)			(393)		2,581	2,581			
100084609	WENDELL	NC		08/02/2022		2,892		(311)			(311)		2,581	2,581			
100075649	KINGSTON	PA		12/01/2021		2,720		(139)			(139)		2,581	2,581			
100023783	DACULA	GA		09/04/2018		2,883		(302)			(302)		2,581	2,581			
100134975	WEATHERFORD	TX		10/30/2023		2,521		60			60		2,581	2,581			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120064	PHOENIX	AZ		08/11/2023		2,560		21			21		2,582	2,582			
100128163	HAINES CITY	FL		09/18/2023		2,542		40			40		2,582	2,582			
100144541	SUNLAND	CA		04/26/2024		2,924		(342)			(342)		2,582	2,582			
100024777	ELK GROVE VILLAGE	IL		09/20/2018		2,151		431			431		2,582	2,582			
100152783	SAUGUS	MA		05/22/2024		2,651		(69)			(69)		2,582	2,582			
100111017	MESA	AZ		06/29/2023		2,264		318			318		2,582	2,582			
100141067	ANAHEIM	CA		02/20/2024		2,651		(68)			(68)		2,582	2,582			
100134128	ATLANTA	GA		12/08/2023		2,363		219			219		2,582	2,582			
100115507	KENNEWICK	WA		07/17/2023		2,583							2,582	2,582			
100083596	JACKSONVILLE	FL		07/25/2022		2,862		(279)			(279)		2,582	2,582			
100025286	PORT RICHEY	FL		09/20/2018		747		1,836			1,836		2,582	2,582			
100057516	FORT WORTH	TX		06/30/2021		2,697		(114)			(114)		2,583	2,583			
100145885	LOXAHATCHEE	FL		03/19/2024		2,877		(295)			(295)		2,583	2,583			
100133347	WESTON	FL		11/21/2023		2,497		86			86		2,583	2,583			
100030976	MATTESON	IL		03/29/2019		2,224		359			359		2,583	2,583			
100134468	CINNAMINSON	NJ		10/30/2023		2,641		(58)			(58)		2,583	2,583			
100126789	MIDDLETOWN	RI		08/30/2023		2,490		240			240		2,730	2,583		(147)	(147)
100053991	DENHAM SPRINGS	LA		03/23/2021		3,112		(528)			(528)		2,583	2,583			
100055552	CLEMSON	SC		03/23/2021		2,803		(219)			(219)		2,583	2,583			
100120706	PRINCETON	TX		08/25/2023		2,671		(88)			(88)		2,583	2,583			
100117876	PHILADELPHIA	PA		07/20/2023		2,665		(82)			(82)		2,583	2,583			
100147773	LAWRENCEVILLE	GA		04/08/2024		2,619		(35)			(35)		2,584	2,584			
100100521	ROYAL PALM BEACH	FL		04/27/2023		2,942		(361)			(361)		2,581	2,584		3	3
100134743	ORLANDO	FL		10/30/2023		2,809		(225)			(225)		2,584	2,584			
100141763	WESLEY CHAPEL	FL		01/30/2024		2,635		(51)			(51)		2,584	2,584			
100156144	DRAPER	UT		07/25/2024		2,744		(160)			(160)		2,584	2,584			
100151265	MIRAMAR BEACH	FL		05/10/2024		2,864		(280)			(280)		2,584	2,584			
100086920	BEACH PARK	IL		10/24/2022		2,528		56			56		2,584	2,584			
100143276	PORTLAND	OR		02/16/2024		2,541		44			44		2,584	2,584			
100010978	WICKLIFFE	OH		12/23/2016		2,642		(58)			(58)		2,584	2,584			
100088303	HUNTINGTON BEACH	CA		11/10/2022		2,677		(93)			(93)		2,584	2,584			
100115489	WEST CHICAGO	IL		07/17/2023		2,685		(101)			(101)		2,584	2,584			
100045753	KINGSLAND	GA		11/25/2020		2,814		(230)			(230)		2,585	2,585			
100071377	LAKELAND	FL		10/01/2021		2,523		62			62		2,585	2,585			
100054413	FORT ASHBY	WV		03/23/2021		2,690		(105)			(105)		2,585	2,585			
100101155	NORCO	CA		04/28/2023		2,078		507			507		2,585	2,585			
100136608	CAPE CORAL	FL		11/22/2023		2,691		(105)			(105)		2,585	2,585			
100161402	MARIETTA	GA		07/26/2024		2,935		(350)			(350)		2,585	2,585			
100117849	FULSHEAR	TX		07/20/2023		2,900		(315)			(315)		2,585	2,585			
100139194	KISSIMMEE	FL		12/28/2023		894		1,691			1,691		2,585	2,585			
100101091	PHILADELPHIA	PA		04/28/2023		1,842		744			744		2,586	2,586			
100119472	OAKLAND	TN		07/31/2023		2,546		39			39		2,586	2,586			
100137973	NORTH MYRTLE BEACH	SC		12/13/2023		2,638		(52)			(52)		2,586	2,586			
100068479	CHEYENNE	WY		08/25/2021		2,839		(253)			(253)		2,586	2,586			
100135594	WESTON	FL		11/09/2023		2,773		(187)			(187)		2,586	2,586			
100137172	MIDDLESEX	VT		11/28/2023		2,575		11			11		2,586	2,586			
100138120	COLTEWAH	TN		12/14/2023		2,738		(152)			(152)		2,586	2,586			
100142794	GLENWOOD SPRINGS	CO		02/08/2024		2,905		(319)			(319)		2,586	2,586			
100031453	LAUDERHILL	FL		03/29/2019		1,363		1,223			1,223		2,586	2,586			
100148438	YORKVILLE	IL		04/12/2024		2,799		(213)			(213)		2,586	2,586			
100029934	EL PASO	TX		12/20/2018		2,625		(39)			(39)		2,586	2,586			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119741	PATERSON	NJ		08/08/2023		2,808		(221)			(221)		2,587	2,587			
100148774	RIVERSIDE	CA		04/17/2024		2,699		(112)			(112)		2,587	2,587			
100117162	HOUSTON	TX		07/20/2023		1,760		827			827		2,587	2,587			
100159943	SARASOTA	FL		08/16/2024		2,751		(164)			(164)		2,587	2,587			
100118664	NORRIDGE	IL		07/25/2023		2,725		(138)			(138)		2,587	2,587			
100147934	NORTH LAS VEGAS	NV		04/08/2024		2,205		382			382		2,587	2,587			
100024229	RANCHO CUCAMONGA	CA		09/20/2018		2,793		(206)			(206)		2,587	2,587			
100161972	RANCHO CUCAMONGA	CA		07/31/2024		2,904		(317)			(317)		2,587	2,587			
100153362	LAS VEGAS	NV		05/30/2024		2,604		(16)			(16)		2,588	2,588			
100119147	PORT SAINT LUCIE	FL		07/31/2023		2,517		70			70		2,588	2,588			
100013286	LOMPOC	CA		05/25/2017		2,510		77			77		2,588	2,588			
100134624	CASSELBERRY	FL		10/30/2023		892		1,696			1,696		2,588	2,588			
100137929	NORCROSS	GA		12/13/2023		2,432		156			156		2,588	2,588			
100011727	GLENDALE	AZ		03/08/2017		1,615		973			973		2,588	2,588			
100017866	ACWORTH	GA		05/30/2018		2,778		(190)			(190)		2,588	2,588			
100120612	FORT LAUDERDALE	FL		08/18/2023		3,017		(428)			(428)		2,588	2,588			
100127713	DEER PARK	TX		09/08/2023		2,719		(130)			(130)		2,589	2,589		(1)	(1)
100113035	RIDGECREST	CA		06/29/2023		2,154		164			164		2,318	2,589		270	270
100137197	LOS ANGELES	CA		11/28/2023		2,681		(93)			(93)		2,589	2,589			
100023427	MIAMI	FL		08/16/2018		2,778		(189)			(189)		2,589	2,589			
100066099	WICHITA	KS		08/02/2021		2,619		(30)			(30)		2,589	2,589			
100127031	BUTLER	PA		08/30/2023		2,415		174			174		2,589	2,589			
100144475	BOERNE	TX		04/26/2024		2,963		(374)			(374)		2,589	2,589			
100064851	FOUNTAIN HILLS	AZ		07/14/2021		2,882		(293)			(293)		2,589	2,589			
100100178	NEW BRITAIN	CT		03/17/2023		2,711		(122)			(122)		2,589	2,589			
100150810	LONG POND	PA		05/08/2024		2,817		(228)			(228)		2,589	2,589			
100129512	PAGOSA SPRINGS	CO		09/29/2023		2,714		(126)			(126)		2,589	2,589			
100143573	CLEVELAND	OH		02/21/2024		(2,653)		5,242			5,242		2,589	2,589			
100087937	SUFFOLK	VA		10/25/2022		2,662		(73)			(73)		2,589	2,589			
100049061	MIAMI	FL		11/20/2020		2,711		(122)			(122)		2,589	2,589			
100080497	RYE	CO		03/10/2022		2,874		(285)			(285)		2,589	2,589			
100138261	WIMAUMA	FL		12/15/2023		2,989		(162)			(162)		2,827	2,589		(237)	(237)
100025935	PLAINFIELD	NJ		09/20/2018		2,079		511			511		2,589	2,589			
100129674	KISSIMMEE	FL		09/29/2023		2,724		(134)			(134)		2,590	2,590			
100028854	LAKE WORTH	FL		10/26/2018		2,275		314			314		2,590	2,590			
100135510	CHARLOTTE	NC		11/13/2023		2,443		147			147		2,590	2,590			
4010063217	RICHMOND	IN		01/30/2024		2,831		(241)			(241)		2,590	2,590			
100139101	COMMERCE CITY	CO		12/28/2023		2,565		25			25		2,590	2,590			
100115677	FOUNTAIN	CO		07/20/2023		2,685		(94)			(94)		2,591	2,590			
100011053	IDABEL	OK		12/23/2016		2,041		549			549		2,590	2,590			
100108181	CAPE MAY COURT HOUSE	NJ		05/24/2023		2,843		(252)			(252)		2,591	2,591			
100133662	CHARLOTTE	NC		10/23/2023		2,608		(18)			(18)		2,591	2,591			
403049954	ST. JOSEPH	MO		06/28/2024		9,508		(6,917)			(6,917)		2,591	2,591			
100064540	CINCINNATI	OH		07/01/2021		2,294		297			297		2,591	2,591			
100135103	DOUGLASVILLE	GA		11/01/2023		2,411		180			180		2,591	2,591			
100120697	LAS VEGAS	NV		08/25/2023		2,494		98			98		2,591	2,591			
100030377	OXON HILL	MD		12/20/2018		2,291		301			301		2,591	2,591			
100129608	NEWBERRY	FL		09/29/2023		2,417		175			175		2,591	2,591			
100012252	DUNNELLON	FL		04/28/2017		2,075		516			516		2,591	2,591			
100130381	WINTER GARDEN	FL		09/28/2023		2,904		(313)			(313)		2,591	2,591			
100134344	DAUPHIN ISLAND	AL		10/27/2023		2,716		(124)			(124)		2,592	2,592			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120747	PRINCETON	TX		08/25/2023		2,720		(128)			(128)		2,592	2,592			
100143767	PHOENIX	AZ		04/05/2024		2,799		(208)			(208)		2,592	2,592			
100135458	PENSACOLA	FL		11/13/2023		2,348		244			244		2,592	2,592			
100028749	LELAND	NC		10/26/2018		2,390		202			202		2,592	2,592			
100127527	GILBERT	AZ		09/08/2023		2,602		(9)			(9)		2,593	2,593			
100054297	AMERICUS	GA		03/23/2021		2,871		(278)			(278)		2,593	2,593			
100055176	OKLAHOMA CITY	OK		03/23/2021		3,256		(663)			(663)		2,593	2,593			
100028244	CHICAGO	IL		10/26/2018		2,601		(8)			(8)		2,593	2,593			
100089100	EASLEY	SC		01/06/2023		2,782		(189)			(189)		2,593	2,593			
100137806	CARTERSVILLE	GA		12/08/2023		2,514		79			79		2,593	2,593			
100079181	FAYETTEVILLE	NC		02/24/2022		2,623		(30)			(30)		2,593	2,593			
100152195	SURPRISE	AZ		05/17/2024		1,727		866			866		2,593	2,593			
100013294	CHICAGO	IL		05/25/2017		2,033		561			561		2,594	2,594			
100054801	MOYOCK	NC		03/23/2021		3,179		(584)			(584)		2,594	2,594			
100134534	PALM COAST	FL		10/30/2023		2,689		(95)			(95)		2,594	2,594			
100129249	HOUSTON	TX		11/03/2023		2,747		(152)			(152)		2,594	2,594			
100145985	NORTH LAS VEGAS	NV		03/19/2024		2,865		(270)			(270)		2,594	2,594			
100150892	ASHEVILLE	NC		05/08/2024		2,297		297			297		2,594	2,594			
100153461	BROOKLYN	NY		05/30/2024		2,711		(116)			(116)		2,595	2,595			
100078881	SCHERERVILLE	IN		02/24/2022		2,684		(89)			(89)		2,595	2,595			
100113475	GLENSIDE	PA		06/29/2023		1,258		1,337			1,337		2,595	2,595			
100109719	HOUSTON	TX		06/16/2023		2,854		(259)			(259)		2,595	2,595			
100089979	KISSIMMEE	FL		01/13/2023		4,290		(1,695)			(1,695)		2,595	2,595			
100139137	PANAMA CITY BEACH	FL		12/28/2023		2,730		(135)			(135)		2,595	2,595			
100137113	ANNAPOLIS	MD		11/28/2023		2,893		(297)			(297)		2,595	2,595			
100111058	MADISON	AL		06/29/2023		2,395		200			200		2,595	2,595			
100119936	CREAM RIDGE	NJ		08/10/2023		2,698		(103)			(103)		2,595	2,595			
100070730	DES MOINES	WA		10/01/2021		2,628		(33)			(33)		2,596	2,596			
100013738	TURLOCK	CA		05/25/2017		2,718		(122)			(122)		2,596	2,596			
100055062	PINE BROOK	NJ		03/23/2021		3,601		(1,005)			(1,005)		2,596	2,596			
100053997	SANTA MARIA	CA		03/23/2021		3,299		(703)			(703)		2,596	2,596			
100120397	HIGHLAND	CA		08/18/2023		2,678		(82)			(82)		2,596	2,596			
100087990	WESTON	FL		10/25/2022		2,740		(144)			(144)		2,596	2,596			
100064853	HARVEY	LA		07/14/2021		2,867		(271)			(271)		2,596	2,596			
100109967	PHOENIX	AZ		06/22/2023		2,702		(105)			(105)		2,596	2,596			
100141111	MASTIC BEACH	NY		01/30/2024		2,777		(180)			(180)		2,596	2,596			
100039225	DUBLIN	IRL		09/27/2019		1,629		1,042			1,042	(18)	2,653	2,596	(42)	(15)	(57)
100109306	NORTH RICHLAND HILLS	TX		06/12/2023		2,584		13			13		2,597	2,597			
100048534	BEVERLY HILLS	MI		11/20/2020		3,110		(513)			(513)		2,597	2,597			
100140800	MERCED	CA		03/06/2024		2,899		(303)			(303)		2,597	2,597			
100011783	PLAINFIELD	IL		03/08/2017		956		1,641			1,641		2,597	2,597			
100117518	MIAMI	FL		07/20/2023		1,997		600			600		2,597	2,597			
100110563	LAKELAND	FL		06/30/2023		2,702		(105)			(105)		2,597	2,597			
100063051	LOUISVILLE	KY		07/01/2021		2,593		4			4		2,597	2,597			
100031375	MIRAMAR	FL		03/29/2019		1,978		619			619		2,597	2,597			
100076189	LAKE CHARLES	LA		01/07/2022		2,735		(137)			(137)		2,597	2,597			
100142695	MERCED	CA		02/08/2024		2,608		(11)			(11)		2,597	2,597			
100112584	HESPERIA	CA		06/29/2023		663		1,934			1,934		2,597	2,597			
100147542	PALM COAST	FL		04/03/2024		2,821		(224)			(224)		2,597	2,597			
100137015	STEPHENS CITY	VA		11/28/2023		2,580		18			18		2,597	2,597			
100128029	ANTIOCH	TN		09/08/2023		2,191		405			405		2,596	2,597		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080399	JACKSONVILLE	FL		04/14/2022		3,545		(947)			(947)		2,597	2,597			
100114226	COWETA	OK		06/29/2023		2,792		(195)			(195)		2,597	2,597			
100050294	MARYVILLE	TN		11/20/2020		4,676		(2,078)			(2,078)		2,598	2,598			
100054966	SEAFORD	DE		03/23/2021		3,203		(604)			(604)		2,600	2,598		(2)	(2)
100017543	WALDORF	MD		04/26/2018		2,314		284			284		2,599	2,599			
100071840	VIRGINIA BEACH	VA		10/14/2021		2,889		(291)			(291)		2,599	2,599			
100010897	BOAZ	AL		01/27/2017		1,601		998			998		2,599	2,599			
100067450	MASON	OH		09/23/2021		2,874		(275)			(275)		2,599	2,599			
100103239	SAN ANTONIO	TX		04/27/2023		3,141		(542)			(542)		2,599	2,599			
100086557	CUTLER BAY	FL		09/30/2022		3,138		(539)			(539)		2,599	2,599			
100065165	SAINT PAUL	MN		07/14/2021		2,747		(148)			(148)		2,599	2,599			
100144629	KANNAPOLIS	NC		03/13/2024		2,227		372			372		2,599	2,599			
100161962	LOS ANGELES	CA		07/31/2024		2,730		(130)			(130)		2,599	2,599			
100048661	FORT LAUDERDALE	FL		11/20/2020		3,227		(627)			(627)		2,599	2,599			
100151598	LATHROP	CA		05/10/2024		2,794		(195)			(195)		2,599	2,599			
100088280	DYER	IN		10/17/2022		2,718		(119)			(119)		2,599	2,599			
100074378	UTRECHT	NLD		11/16/2021		2,633						117	2,750	2,600	(150)		(150)
100173415	MIAMI BEACH	FL		10/29/2024		3,047		(447)			(447)		2,600	2,600			
100115854	GRAFTON	OH		07/20/2023		2,699		(99)			(99)		2,600	2,600			
100080947	GREER	SC		03/17/2022		2,647		(47)			(47)		2,600	2,600			
100110918	CONNEAUT	OH		06/29/2023		2,553		46			46		2,600	2,600			
100054555	CHICAGO	IL		03/23/2021		2,803		(203)			(203)		2,600	2,600			
100013868	FRESNO	CA		05/25/2017		2,382		218			218		2,600	2,600			
100135359	CHARLOTTE	NC		11/13/2023		2,459		141			141		2,600	2,600			
100140431	WILLISTON	FL		01/18/2024		2,403		197			197		2,600	2,600			
100147759	DAYTONA BEACH	FL		04/08/2024		2,840		(240)			(240)		2,600	2,600			
100144365	JACKSON	NJ		03/07/2024		2,817		(219)			(219)		2,598	2,600		2	2
100139076	EVERETT	MA		12/28/2023		2,888		(287)			(287)		2,600	2,600			
100088562	SCHIEDAM/VLAARDINGEN	NLD		10/27/2022		2,636						122	2,757	2,601	(157)		(157)
100109934	PHILADELPHIA	PA		06/22/2023		2,721		(120)			(120)		2,601	2,601			
100054318	GOODWATER	AL		03/23/2021		3,624		(1,023)			(1,023)		2,601	2,601			
100137686	RALEIGH	NC		12/08/2023		2,480		121			121		2,601	2,601			
100089768	PORT SAINT LUCIE	FL		12/02/2022		2,672		(71)			(71)		2,601	2,601			
100036016	BLOOMINGTON	IN		08/27/2019		2,941		(340)			(340)		2,601	2,601			
100129366	RALEIGH	NC		09/25/2023		2,391		210			210		2,601	2,601			
100133579	MIDVALE	UT		10/23/2023		2,457		145			145		2,602	2,602			
100129732	ORANGE CITY	FL		09/29/2023		2,557		44			44		2,602	2,602			
100077668	MINDEN	LA		01/03/2022		2,650		(48)			(48)		2,602	2,602			
100143317	APEX	NC		02/16/2024		2,733		(131)			(131)		2,602	2,602			
100135974	KANSAS CITY	MO		11/16/2023		3,029		(428)			(428)		2,602	2,602			
100031250	SACRAMENTO	CA		03/29/2019		1,895		707			707		2,602	2,602			
100147292	MONTICELLO	NY		03/28/2024		2,753		(151)			(151)		2,602	2,602			
100117332	PALMDALE	CA		07/20/2023		1,576		1,026			1,026		2,602	2,602			
100078959	MOBILE	AL		02/24/2022		2,595		7			7		2,602	2,602			
100152601	MORENO VALLEY	CA		05/17/2024		2,720		(120)			(120)		2,599	2,602		3	3
100086185	DEER PARK	TX		10/07/2022		2,913		(311)			(311)		2,602	2,602			
100024351	ALBUQUERQUE	NM		09/20/2018		2,823		(220)			(220)		2,602	2,602			
100164972	COLD SPRING HARBOR	NY		08/28/2024		3,221		(619)			(619)		2,603	2,603			
100114121	WAUWATOSA	WI		06/29/2023		2,003		600			600		2,603	2,603			
100137848	SAGINAW	MI		12/08/2023		2,558		44			44		2,603	2,603			
100047772	DEARBORN HEIGHTS	MI		11/20/2020		2,639		(36)			(36)		2,603	2,603			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062504	MESQUITE	TX		07/01/2021		2,715		(112)			(112)		2,603	2,603			
100131925	WINSTON SALEM	NC		10/13/2023		2,631		(29)			(29)		2,603	2,603			
100143027	FREDERICK	MD		02/12/2024		1,497		1,106			1,106		2,603	2,603			
100111084	EL PASO	TX		06/29/2023		2,430		173			173		2,603	2,603			
100136851	ANGIER	NC		11/27/2023		2,270		333			333		2,603	2,603			
100143477	HENDERSON	NV		02/16/2024		2,603							2,603	2,603			
100151798	SAN ANTONIO	TX		05/10/2024		2,958		73			73		3,031	2,603		(428)	(428)
100090352	DALLAS	TX		02/03/2023		3,002		(399)			(399)		2,603	2,603			
100055731	SCHENECTADY	NY		03/23/2021		2,572		32			32		2,603	2,603			
100127606	DETROIT	MI		09/08/2023		2,607		(3)			(3)		2,604	2,604			
100133731	PORT ST LUCIE	FL		10/23/2023		2,467		137			137		2,604	2,604			
100049690	WILDOMAR	CA		11/20/2020		3,423		(819)			(819)		2,604	2,604			
100076267	SANDSTON	VA		01/07/2022		2,917		(313)			(313)		2,604	2,604			
100140081	BANNER ELK	NC		01/09/2024		2,884		(280)			(280)		2,604	2,604			
100055182	NOGALES	AZ		03/23/2021		2,745		(140)			(140)		2,604	2,604			
100129351	EDEN PRAIRIE	MN		09/25/2023		2,324		280			280		2,604	2,604			
100025681	BALTIMORE	MD		09/20/2018		2,466		138			138		2,604	2,604			
100151962	KENNESAW	GA		06/14/2024		3,087		(483)			(483)		2,604	2,604			
100117081	DELTONA	FL		07/20/2023		1,682		923			923		2,604	2,604			
100140757	BALTIMORE	MD		01/22/2024		2,834		(230)			(230)		2,605	2,605			
100129618	ALLENTOWN	PA		09/29/2023		2,590		15			15		2,605	2,605			
100143284	ROGERS	AR		02/16/2024		2,818		(213)			(213)		2,605	2,605			
100148520	KATY	TX		04/12/2024		2,967		(33)			(33)		2,934	2,605		(329)	(329)
100025719	ORLANDO	FL		09/20/2018		2,468		137			137		2,605	2,605			
100150467	PISMO BEACH	CA		05/03/2024		2,542		64			64		2,605	2,605			
100028940	LAWRENCEVILLE	GA		10/26/2018		2,412		194			194		2,605	2,605			
100084332	AMSTERDAM/AMSTELVEEN	NLD		06/30/2022		2,689						(137)	2,552	2,606	54		54
100061458	ARLINGTON	TX		06/01/2021		2,572		34			34		2,606	2,606			
100100708	CHICAGO	IL		04/28/2023		2,534		71			71		2,606	2,606			
100017400	SAYRE	PA		04/26/2018		2,572		34			34		2,606	2,606			
100013259	ARNOLD	MO		05/25/2017		2,418		188			188		2,606	2,606			
100057978	ALBUQUERQUE	NM		06/30/2021		2,919		(313)			(313)		2,606	2,606			
100068323	CLEARWATER	FL		08/25/2021		2,951		(344)			(344)		2,606	2,606			
100024638	DEARBORN HEIGHTS	MI		09/20/2018		1,958		648			648		2,606	2,606			
100119426	QUINTON	VA		07/31/2023		2,516		90			90		2,606	2,606			
100082926	MESQUITE	TX		05/17/2022		3,360		(752)			(752)		2,608	2,606		(2)	(2)
100136988	SAINT LOUIS	MO		11/28/2023		2,704		(98)			(98)		2,606	2,606			
100132030	PHILADELPHIA	PA		10/13/2023		2,593		14			14		2,607	2,606			
100053761	SHELTON	CT		03/23/2021		3,267		(661)			(661)		2,606	2,606			
100060420	WINTHROP	MN		06/01/2021		2,573		33			33		2,606	2,606			
100018402	PASO ROBLES	CA		06/27/2018		2,734		(128)			(128)		2,607	2,607			
100107821	INDIO	CA		05/19/2023		2,727		(121)			(121)		2,607	2,607			
100019816	THE WOODLANDS	TX		07/26/2018		2,665		(58)			(58)		2,607	2,607			
100028189	FORT LAUDERDALE	FL		10/26/2018		2,911		(304)			(304)		2,607	2,607			
100140296	WESTON	TX		01/18/2024		2,664		(58)			(58)		2,607	2,607			
100130417	SUFFERN	NY		09/28/2023		2,722		(115)			(115)		2,607	2,607			
100110904	PALMDALE	CA		06/29/2023		1,498		1,110			1,110		2,607	2,607			
100126746	FREDERICKSBRG	VA		08/30/2023		2,299		309			309		2,607	2,607			
100064765	SURFSIDE BEACH	SC		07/14/2021		2,954		(347)			(347)		2,608	2,608			
100137597	BONAIRE	GA		12/08/2023		2,633		(25)			(25)		2,608	2,608			
100156027	SANTA CLARITA	CA		06/18/2024		2,870		(262)			(262)		2,608	2,608			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140168	LAND O LAKES	FL		01/09/2024		2,811		(203)			(203)		2,608	2,608			
100019729	TUCSON	AZ		07/26/2018		2,760		(152)			(152)		2,608	2,608			
100116058	GULF SHORES	AL		07/20/2023		2,632		(24)			(24)		2,608	2,608			
100030755	DALLAS	TX		04/09/2019		2,434		174			174		2,608	2,608			
100078898	OCALA	FL		02/24/2022		2,571		37			37		2,608	2,608			
100068353	HOMESTEAD	FL		08/25/2021		2,861		(252)			(252)		2,608	2,608			
100102421	RICHMOND	TX		06/07/2023		3,153		(545)			(545)		2,608	2,608			
100138897	CEDAR PARK	TX		12/21/2023		2,823		(216)			(216)		2,607	2,609		2	2
100028184	GREEN COVE SPRINGS	FL		10/26/2018		2,275		334			334		2,609	2,609			
100142421	GLENDALE	AZ		02/05/2024		2,625		(16)			(16)		2,609	2,609			
100087815	COLORADO SPRINGS	CO		11/17/2022		2,775		(166)			(166)		2,609	2,609			
100049513	SAINT PETERSBURG	FL		11/20/2020		3,270		(661)			(661)		2,609	2,609			
100062741	SAN ANTONIO	TX		07/01/2021		2,768		(159)			(159)		2,609	2,609			
100112666	WALDEN	NY		06/29/2023		69		2,540			2,540		2,609	2,609			
100140102	OAKLAND	TN		01/09/2024		2,558		51			51		2,609	2,609			
100099592	CLEVELAND	TX		04/06/2023		3,041		(432)			(432)		2,609	2,609			
100143943	MERCED	CA		02/29/2024		2,729		(120)			(120)		2,609	2,609			
100116678	LAS VEGAS	NV		07/20/2023		1,371		1,238			1,238		2,609	2,609			
100112937	HOWARD	PA		06/29/2023		2,564		46			46		2,610	2,610			
100048136	LITTLE ELM	TX		11/20/2020		2,955		(345)			(345)		2,610	2,610			
100018393	CELINA	TX		06/27/2018		2,748		(139)			(139)		2,610	2,610			
100060341	PORTAGE	IN		06/01/2021		2,579		31			31		2,610	2,610			
100130292	RIVERVIEW	FL		09/28/2023		2,897		(287)			(287)		2,610	2,610			
100135832	LITTLE EGG HARBOR TWP	NJ		11/10/2023		2,826		(216)			(216)		2,610	2,610			
100138125	DAVENPORT	FL		12/14/2023		2,715		(105)			(105)		2,610	2,610			
100144579	NORCO	CA		04/26/2024		2,646		(36)			(36)		2,610	2,610			
100067764	NORTH FORT MYERS	FL		09/23/2021		3,038		(428)			(428)		2,610	2,610			
100108482	SOMERSET	NJ		05/25/2023		2,869		(259)			(259)		2,610	2,610			
100113605	SAINT LOUIS	MO		06/29/2023		1,151		1,460			1,460		2,610	2,610			
100102814	GOODLETTSVILLE	TN		06/22/2023		2,984		(374)			(374)		2,610	2,610			
100014602	MURRAY	KY		09/27/2017		2,356		255			255		2,611	2,610			
100140094	PLANT CITY	FL		01/09/2024		2,835		(224)			(224)		2,611	2,611			
100013222	GRIDLEY	CA		05/25/2017		2,010		601			601		2,611	2,611			
100011542	FITCHBURG	MA		03/08/2017		1,286		1,325			1,325		2,611	2,611			
100061823	GALVESTON	IN		07/01/2021		2,671		(60)			(60)		2,611	2,611			
100126486	CLAYTON	IN		08/30/2023		3,024		(413)			(413)		2,611	2,611			
100151482	MARINA	CA		05/10/2024		2,789		(178)			(178)		2,611	2,611			
100149648	FORNEY	TX		04/26/2024		2,944		(333)			(333)		2,611	2,611			
100148303	INDIALANTIC	FL		04/12/2024		2,794		(183)			(183)		2,611	2,611			
100150747	FORT WORTH	TX		05/06/2024		2,689		(81)			(81)		2,608	2,611		3	3
100030956	TULARE	CA		03/29/2019		2,103		508			508		2,611	2,611			
100091078	CALEXICO	CA		01/31/2023		2,904		(292)			(292)		2,612	2,611		(1)	(1)
100137587	TULSA	OK		12/08/2023		2,384		227			227		2,612	2,612			
100133483	NORTH PORT	FL		10/19/2023		2,781		(170)			(170)		2,612	2,612			
100080984	BALTIMORE	MD		03/18/2022		2,367		245			245		2,612	2,612			
100080980	BALTIMORE	MD		03/18/2022		2,367		245			245		2,612	2,612			
100152759	MISSOURI CITY	TX		05/22/2024		3,021		(409)			(409)		2,612	2,612			
100030668	LAS VEGAS	NV		04/09/2019		1,281		1,331			1,331		2,612	2,612			
100030081	SYRACUSE	NY		12/20/2018		2,870		(258)			(258)		2,612	2,612			
100119538	LAS VEGAS	NV		07/28/2023		2,648		(36)			(36)		2,612	2,612			
100013937	LANCASTER	CA		05/25/2017		2,458		154			154		2,612	2,612			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138800	DREXEL HILL	PA		12/21/2023		2,789		(179)			(179)		2,610	2,612		2	2
100026342	GRANTSVILLE	UT		09/20/2018		2,385		227			227		2,612	2,612			
100127630	CONVERSE	TX		09/08/2023		2,752		(140)			(140)		2,612	2,612			
100144132	MARIETTA	GA		03/07/2024		2,591		21			21		2,612	2,612			
100013401	LAKE MARY	FL		05/25/2017		2,361		252			252		2,612	2,612			
100081004	BAKERSFIELD	CA		03/18/2022		2,525		88			88		2,612	2,612			
100129287	LAS VEGAS	NV		09/25/2023		2,642		(29)			(29)		2,612	2,612			
100084732	GRAND PRAIRIE	TX		08/02/2022		2,661		(49)			(49)		2,612	2,612			
100151541	LAS VEGAS	NV		05/10/2024		2,174		439			439		2,612	2,612			
100089272	WATKINS	CO		01/26/2023		3,190		(577)			(577)		2,613	2,613			
100108179	ATHENS	GA		05/24/2023		2,609		4			4		2,613	2,613			
100030877	KENT	WA		04/09/2019		2,259		354			354		2,613	2,613			
100127492	WALDORF	MD		09/08/2023		2,708		(95)			(95)		2,613	2,613			
100089254	SLIDELL	LA		01/26/2023		2,149		464			464		2,613	2,613			
100063025	YUMA	AZ		07/01/2021		2,690		(77)			(77)		2,613	2,613			
100043987	SUTHERLIN	OR		08/19/2020		3,260		(647)			(647)		2,613	2,613			
100166967	PHARR	TX		09/13/2024		2,622		(17)			(17)		2,605	2,613		8	8
100075540	CENTER POINT	AL		12/01/2021		2,833		(220)			(220)		2,613	2,613			
100132616	TAMPA	FL		11/03/2023		2,833		(220)			(220)		2,613	2,613			
100161024	BONDVILLE	VT		07/24/2024		2,715		(102)			(102)		2,613	2,613			
100031450	CHICAGO	IL		03/29/2019		2,330		283			283		2,613	2,613			
100143871	LONG BEACH	CA		03/06/2024		3,110		(497)			(497)		2,613	2,613			
100139154	BROOKLYN	NY		12/28/2023		2,963		(350)			(350)		2,613	2,613			
100064913	QUINLAN	TX		07/14/2021		2,888		(275)			(275)		2,613	2,613			
100063968	GLOBE	AZ		07/01/2021		2,585		28			28		2,613	2,613			
100064964	ONALASKA	WI		07/14/2021		2,837		(224)			(224)		2,614	2,613			
100144110	BLUFFTON	SC		03/07/2024		2,759		(146)			(146)		2,614	2,614			
100099986	AVENTURA	FL		03/28/2023		2,599		15			15		2,614	2,614			
100028823	NAUGATUCK	CT		10/26/2018		1,724		889			889		2,614	2,614			
100014247	TAUNTON	MA		09/27/2017		(1,257)		3,870			3,870		2,614	2,614			
100135397	ROYSE CITY	TX		11/13/2023		2,665		(51)			(51)		2,614	2,614			
100132001	DURHAM	NC		10/13/2023		2,523		91			91		2,614	2,614			
4010046212	COLUMBUS	OH		03/22/2023		2,731		(117)			(117)		2,614	2,614			
100026321	DAVENPORT	FL		09/20/2018		2,134		481			481		2,614	2,614			
100151674	CHICAGO	IL		05/10/2024		2,811		(197)			(197)		2,614	2,614			
100047833	SAN DIEGO	CA		11/20/2020		3,391		(777)			(777)		2,614	2,614			
100011479	RAHWAY	NJ		12/23/2016		1,359		1,256			1,256		2,615	2,615			
100053951	FAIRBURN	GA		03/23/2021		2,833		(218)			(218)		2,615	2,615			
100089070	SEVIERVILLE	TN		01/06/2023		2,916		(301)			(301)		2,615	2,615			
100151287	HUNTERSVILLE	NC		05/10/2024		2,702		(87)			(87)		2,615	2,615			
100135759	CHARLOTTE	NC		11/10/2023		2,360		255			255		2,615	2,615			
100087991	LULING	TX		10/25/2022		3,010		(395)			(395)		2,615	2,615			
100154084	GEORGETOWN	TX		07/11/2024		3,057		(442)			(442)		2,615	2,615			
100013857	TUCSON	AZ		05/25/2017		2,237		379			379		2,615	2,615			
100067999	SAN ANTONIO	TX		09/23/2021		2,698		(83)			(83)		2,615	2,615			
100016517	VALLEJO	CA		04/10/2018		2,903		(287)			(287)		2,615	2,615			
100129416	TOMBALL	TX		09/29/2023		2,775		(160)			(160)		2,616	2,616			
100131623	OCALA	FL		10/06/2023		2,466		150			150		2,616	2,616			
100152340	SPRING	TX		05/17/2024		2,287		329			329		2,616	2,616			
100014642	CHARLOTTE	NC		09/27/2017		1,739		877			877		2,616	2,616			
100132376	SPARKS	NV		11/03/2023		2,649		(33)			(33)		2,616	2,616			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128471	EAST STROUDSBURG	PA		09/15/2023		2,753		(137)			(137)		2,616	2,616			
100141225	ORLANDO	FL		01/30/2024		2,430		186			186		2,616	2,616			
100064981	TRUTH OR CONSEQUENCES	NM		07/14/2021		2,782		(166)			(166)		2,616	2,616			
100012659	TOWNSHIP HILLSIDE	NJ		05/25/2017		1,748		868			868		2,616	2,616			
100150030	LAGO VISTA	TX		06/07/2024		2,861		(244)			(244)		2,617	2,617			
100012128	TAMPA	FL		03/08/2017		2,323		294			294		2,617	2,617			
100132522	RANCHO CUCAMONGA	CA		11/03/2023		2,437		180			180		2,617	2,617			
100103608	REISTERSTOWN	MD		05/08/2023		2,719		(102)			(102)		2,617	2,617			
100136257	PUNTA GORDA	FL		11/20/2023		2,511		106			106		2,617	2,617			
100045365	ST LOUIS	MO		11/25/2020		2,435		182			182		2,617	2,617			
100119237	GEORGETOWN	TX		07/31/2023		2,562		55			55		2,617	2,617			
100147242	CITY OF ORANGE	NJ		03/28/2024		2,716		(99)			(99)		2,617	2,617			
100012478	BENSON	AZ		04/28/2017		2,258		359			359		2,617	2,617			
100148797	SAN ANTONIO	TX		04/17/2024		2,263		354			354		2,617	2,617			
100061274	FARMINGTON HILLS	MI		06/01/2021		2,590		28			28		2,617	2,617			
100137888	NAMPA	ID		12/08/2023		2,735		(118)			(118)		2,617	2,617			
100156361	WEST HOLLYWOOD	CA		07/25/2024		2,942		(324)			(324)		2,618	2,618			
100142911	AUSTIN	TX		02/09/2024		2,879		(263)			(263)		2,616	2,618		2	2
100076963	ADKINS	TX		01/03/2022		2,888		(270)			(270)		2,618	2,618			
100013370	ROUND LAKE	IL		05/25/2017		1,493		1,126			1,126		2,618	2,618			
100064968	KNOXVILLE	TN		07/14/2021		2,860		(242)			(242)		2,619	2,619			
100119671	PORT ORANGE	FL		08/08/2023		2,768		(149)			(149)		2,619	2,619			
100142974	CLIFTON	NJ		02/09/2024		2,822		(205)			(205)		2,617	2,619		2	2
100044896	EFFORT	PA		11/19/2020		2,253		366			366		2,619	2,619			
100114975	KISSIMMEE	FL		07/14/2023		2,931		(312)			(312)		2,619	2,619			
100148429	ASHBURN	VA		04/12/2024		2,967		(348)			(348)		2,619	2,619			
100150503	WEST PALM BEACH	FL		05/03/2024		2,540		79			79		2,619	2,619			
100079981	OCALA	FL		04/25/2022		3,038		(419)			(419)		2,619	2,619			
100135129	MAUREPAS	LA		11/01/2023		2,531		88			88		2,619	2,619			
100148437	NASHVILLE	TN		04/12/2024		2,827		(207)			(207)		2,619	2,619			
100148439	NASHVILLE	TN		04/12/2024		2,827		(207)			(207)		2,619	2,619			
100173293	BERWYN	IL		10/30/2024		2,752		(133)			(133)		2,620	2,620			
100149579	ROSEVILLE	CA		04/26/2024		2,684		(64)			(64)		2,620	2,620			
100017930	PHILADELPHIA	PA		05/22/2018		2,665		(45)			(45)		2,620	2,620			
100068344	CHALMETTE	LA		08/25/2021		2,943		(323)			(323)		2,620	2,620			
100100553	DESERT HOT SPRINGS	CA		04/27/2023		2,818		(198)			(198)		2,620	2,620			
100135793	MELISSA	TX		11/10/2023		2,538		82			82		2,620	2,620			
100054491	DOWNINGTOWN	PA		03/23/2021		(3,226)		5,846			5,846		2,620	2,620			
100140626	FLAGLER BEACH	FL		01/19/2024		2,783		(163)			(163)		2,620	2,620			
100148929	EAGLE MOUNTAIN	UT		04/17/2024		2,776		(156)			(156)		2,620	2,620			
100025329	ORLANDO	FL		09/20/2018		2,036		585			585		2,620	2,620			
100137728	DURHAM	NC		12/08/2023		2,702		(82)			(82)		2,620	2,620			
100089430	ATLANTA	GA		11/18/2022		2,744		(123)			(123)		2,620	2,620			
100131698	NASHVILLE	TN		10/06/2023		2,494		126			126		2,621	2,621			
100031995	CHULA VISTA	CA		03/29/2019		2,077		544			544		2,621	2,621			
100133711	CEDAR CITY	UT		10/23/2023		2,545		76			76		2,621	2,621			
100018162	CLOVIS	CA		06/08/2018		2,775		(154)			(154)		2,621	2,621			
100017759	GULFPORT	MS		04/26/2018		2,772		(151)			(151)		2,621	2,621			
100143301	LOGANVILLE	GA		02/16/2024		2,522		99			99		2,621	2,621			
100141482	COMMERCE	CA		01/30/2024		2,989		(369)			(369)		2,621	2,621			
100013506	LAS VEGAS	NV		05/25/2017		2,136		485			485		2,621	2,621			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090299	HOUSTON	TX		01/13/2023		2,641		(20)			(20)		2,621	2,621			
100057532	WINSTON SALEM	NC		06/30/2021		2,610		12			12		2,622	2,622			
100111593	RICHMOND	VA		06/29/2023		638		1,984			1,984		2,622	2,622			
100113837	ST PETERSBURG	FL		06/29/2023		2,417		205			205		2,622	2,622			
100048559	JACKSONVILLE	FL		11/20/2020		3,257		(635)			(635)		2,622	2,622			
100148457	GEORGETOWN	TX		04/12/2024		2,243		379			379		2,622	2,622			
100141486	COMMERCE	CA		01/30/2024		3,025		(403)			(403)		2,622	2,622			
100147897	LA PLATA	MD		04/08/2024		2,287		335			335		2,622	2,622			
100057772	HASTINGS	NE		06/30/2021		2,927		(305)			(305)		2,623	2,622			
100133588	TRAVERSE CITY	MI		10/23/2023		2,750		(128)			(128)		2,622	2,622			
100025358	RIVERDALE	MD		09/20/2018		1,734		888			888		2,622	2,622			
100158430	RED LODGE	MT		07/10/2024		2,768		(146)			(146)		2,622	2,622			
100012267	PORT SAINT LUCIE	FL		04/28/2017		1,636		986			986		2,622	2,622			
100103424	CHARLOTTE	NC		06/16/2023		2,909		(286)			(286)		2,622	2,622			
100028169	NEW BERLIN	WI		10/26/2018		2,914		(291)			(291)		2,623	2,623			
100154076	KANNAPOLIS	NC		06/06/2024		2,730		(107)			(107)		2,623	2,623			
100153811	LORTON	VA		07/10/2024		2,985		(362)			(362)		2,623	2,623			
100140266	HILTON HEAD ISLAND	SC		01/18/2024		2,914		(291)			(291)		2,623	2,623			
100136893	MELISSA	TX		11/27/2023		2,248		375			375		2,623	2,623			
100143206	CANYON	TX		02/16/2024		2,708		(85)			(85)		2,623	2,623			
100028499	FONTANA AREA	CA		10/26/2018		1,947		675			675		2,623	2,623			
100144218	KYLE	TX		03/07/2024		2,454		169			169		2,623	2,623			
100062188	MATTESON	IL		07/01/2021		2,640		(17)			(17)		2,623	2,623			
100088997	CABO SAN LUCAS	MEX		11/04/2022		2,623							2,623	2,623			
100136899	MYRTLE BEACH	SC		11/27/2023		2,126		497			497		2,623	2,623			
100091581	RANCHO CUCAMONGA	CA		03/07/2023		3,220		(597)			(597)		2,623	2,623			
100110338	AUSTIN	TX		06/30/2023		2,614		9			9		2,623	2,623			
100084634	KISSIMMEE	FL		08/02/2022		3,711		(1,088)			(1,088)		2,623	2,623			
100148103	SMYRNA	GA		04/10/2024		2,330		293			293		2,623	2,623			
100110124	PLAYAS DE ROSARITO	MEX		06/27/2023		2,623							2,623	2,623			
100128287	CAROLINA BEACH	NC		09/14/2023		2,969		(336)			(336)		2,633	2,623		(9)	(9)
100141728	NORTH MIDDLETOWN	NJ		01/30/2024		2,811		(188)			(188)		2,623	2,623			
100159587	WESTLAKE	FL		07/15/2024		2,687		(64)			(64)		2,624	2,624			
100065220	INDIANAPOLIS	IN		07/14/2021		2,733		(110)			(110)		2,624	2,624			
100031305	SUNRISE	FL		03/29/2019		1,974		650			650		2,624	2,624			
100101636	HUNTSVILLE	AL		04/26/2023		2,780		(156)			(156)		2,624	2,624			
100100345	LITTLE ROCK	AR		04/27/2023		2,317		307			307		2,624	2,624			
100072005	CAPE NEDDICK	ME		10/29/2021		3,110		(489)			(489)		2,621	2,624		3	3
100109879	BRENTWOOD	NY		06/22/2023		2,764		(140)			(140)		2,624	2,624			
100146871	OKLAHOMA CITY	OK		03/26/2024		2,934		(312)			(312)		2,622	2,624		2	2
100055339	MARIETTA	GA		03/23/2021		3,042		(418)			(418)		2,624	2,624			
100024601	FRAMINGHAM	MA		09/20/2018		2,689		(65)			(65)		2,624	2,624			
100135587	EATONTOWN	NJ		11/09/2023		2,611		13			13		2,624	2,624			
100043932	SAN DIEGO	CA		08/19/2020		3,198		(574)			(574)		2,624	2,624			
100136724	LILBURN	GA		11/27/2023		(1,163)		3,787			3,787		2,624	2,624			
100060880	JACKSBORO	TN		06/01/2021		2,599		25			25		2,624	2,624			
100101827	CLINTON TOWNSHIP	NJ		03/31/2023		2,830		(206)			(206)		2,624	2,624			
100147684	LAS VEGAS	NV		04/04/2024		2,454		171			171		2,624	2,624			
100108975	COLORADO SPRINGS	CO		05/31/2023		2,811		(187)			(187)		2,624	2,624			
100112488	RIVER EDGE	NJ		06/29/2023		1,650		975			975		2,625	2,625			
100110043	TEMPLE HILLS	MD		06/23/2023		2,701		(76)			(76)		2,625	2,625			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110290	CHARLOTTE	NC		06/30/2023		2,646		(21)			(21)		2,625	2,625			
100011722	VINCENT	OH		03/08/2017		1,609		1,016			1,016		2,625	2,625			
100068411	CHARLOTTE	NC		08/25/2021		2,867		(242)			(242)		2,625	2,625			
100083659	CERES	CA		06/23/2022		2,741		(115)			(115)		2,625	2,625			
100110655	LARGO	FL		06/30/2023		2,705		(80)			(80)		2,625	2,625			
100011384	BALTIMORE	MD		12/23/2016		2,879		(254)			(254)		2,625	2,625			
100000159	REEDLEY	CA		09/27/2016		1,094		1,531			1,531		2,625	2,625			
100029026	MANASSAS	VA		10/26/2018		2,211		415			415		2,626	2,626			
100148915	DURHAM	NC		04/17/2024		2,167		459			459		2,626	2,626			
100163290	MESA	AZ		08/13/2024		2,641		(16)			(16)		2,626	2,626			
4010064885	WILLIAMSTOWN	NJ		01/30/2024		2,969		(343)			(343)		2,626	2,626			
100103584	CINCINNATI	OH		05/08/2023		2,882		(256)			(256)		2,626	2,626			
100153659	MOBILE	AL		05/31/2024		2,536		90			90		2,626	2,626			
100110527	CARROLLTON	TX		06/30/2023		2,651		(25)			(25)		2,626	2,626			
100135533	CANYON LAKE	TX		11/13/2023		2,466		161			161		2,627	2,627			
100111239	WEST DES MOINES	IA		06/29/2023		1,118		1,508			1,508		2,627	2,627			
100120701	PRINCETON	TX		08/25/2023		2,789		(162)			(162)		2,627	2,627			
100146317	STUART	FL		03/19/2024		2,908		(281)			(281)		2,627	2,627			
100131924	BARTLETT	IL		10/13/2023		2,545		82			82		2,627	2,627			
100128836	ROCHESTER	MN		09/21/2023		2,641		(13)			(13)		2,627	2,627			
100117262	MONROE	NC		07/20/2023		2,738		(110)			(110)		2,627	2,627			
100133762	NAVARRE	FL		10/23/2023		2,697		(69)			(69)		2,627	2,627			
100090634	MARYSVILLE	CA		12/29/2022		2,802		(174)			(174)		2,627	2,627			
100091332	JONESBORO	GA		01/13/2023		2,649		(21)			(21)		2,627	2,627			
100160829	(SHERMAN OAKS AREA) LOS ANGELE	CA		07/24/2024		2,735		(108)			(108)		2,628	2,628			
100144398	ANCHORAGE	AK		03/07/2024		2,854		(229)			(229)		2,625	2,628		2	2
100100950	SCOTTSDALE	AZ		04/28/2023		1,924		704			704		2,628	2,628			
100115760	BASTROP	TX		07/20/2023		2,886		(258)			(258)		2,628	2,628			
100013345	LANSING	MI		05/25/2017		2,333		295			295		2,628	2,628			
100114278	SUMMERHILL	PA		06/29/2023		1,832		796			796		2,628	2,628			
100156460	ONTARIO	CA		06/24/2024		2,701		(73)			(73)		2,628	2,628			
100065055	CLARKSVILLE	TN		07/14/2021		2,832		(204)			(204)		2,628	2,628			
100126566	CHICAGO	IL		08/30/2023		2,912		(284)			(284)		2,628	2,628			
100061115	WAUKESHA	WI		06/01/2021		2,602		26			26		2,628	2,628			
100023983	SMYRNA	TN		09/10/2018		2,831		(202)			(202)		2,628	2,628			
100113140	ORISKANY FALLS	NY		06/29/2023		2,649		(21)			(21)		2,628	2,628			
100150475	ROSEVILLE	CA		05/03/2024		2,081		547			547		2,628	2,628			
100091260	HALLANDALE BEACH	FL		01/31/2023		2,969		(340)			(340)		2,629	2,629			
100053481	SOUTH HOLLAND	IL		03/23/2021		2,651		(22)			(22)		2,629	2,629			
100134378	GREENACRES	FL		10/27/2023		2,642		(13)			(13)		2,629	2,629			
100128110	SPRINGFIELD	TN		09/08/2023		2,505		124			124		2,629	2,629			
100102668	DESERT HOT SPRINGS	CA		06/22/2023		2,900		(270)			(270)		2,629	2,629			
100120567	AURORA	CO		08/18/2023		2,681		(52)			(52)		2,629	2,629			
100132494	NEWBERRY	FL		11/03/2023		2,505		124			124		2,629	2,629			
100044772	BRIDGEPORT	CT		11/19/2020		3,090		(461)			(461)		2,629	2,629			
100055385	NEW ROCHELLE	NY		03/23/2021		3,541		(914)			(914)		2,627	2,629		2	2
100137731	DURHAM	NC		12/08/2023		2,681		(52)			(52)		2,629	2,629			
100138830	WESTON	TX		12/21/2023		2,871		(242)			(242)		2,630	2,630			
100115968	SEASIDE HEIGHTS	NJ		07/20/2023		2,780		(150)			(150)		2,630	2,630			
100086904	MODESTO	CA		09/21/2022		2,833		(203)			(203)		2,630	2,630			
100159626	VIRGINIA BEACH	VA		07/15/2024		3,010		(380)			(380)		2,630	2,630			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057580	LINWOOD	PA		06/30/2021		2,906		(276)			(276)		2,630	2,630			
100113094	ADAIRSVILLE	GA		06/29/2023		2,109		521			521		2,630	2,630			
4010056501	CARBONDALE	PA		11/29/2023		2,744		(114)			(114)		2,630	2,630			
100129822	VICTORVILLE	CA		09/27/2023		2,857		(227)			(227)		2,630	2,630			
100054884	WALDORF	MD		03/23/2021		3,094		(467)			(467)		2,627	2,630		4	4
100091746	ROCKBRIDGE	OH		03/24/2023		2,891		(261)			(261)		2,630	2,630			
100128363	KENNER	LA		09/14/2023		2,973		(342)			(342)		2,630	2,630			
100162309	PORTLAND	OR		08/05/2024		2,889		(259)			(259)		2,631	2,631			
100148551	SPOKANE	WA		04/12/2024		2,665		(36)			(36)		2,628	2,631		2	2
100151526	PORT SAINT LUCIE	FL		05/10/2024		2,728		(98)			(98)		2,631	2,631			
100127709	CANTON	GA		09/08/2023		2,881		(250)			(250)		2,631	2,631			
100057576	MEMPHIS	TN		06/30/2021		2,729		(98)			(98)		2,631	2,631			
100151121	SANTA ROSA	CA		05/08/2024		2,930		(300)			(300)		2,631	2,631			
4010046416	TRENTON	NJ		03/22/2023		2,934		(303)			(303)		2,631	2,631			
100012665	LAS VEGAS	NV		05/25/2017		1,950		681			681		2,631	2,631			
100142688	DENTON	TX		02/08/2024		2,452		179			179		2,631	2,631			
100141842	NORCO	CA		03/27/2024		2,862		(231)			(231)		2,631	2,631			
100113629	GREENWOOD	SC		06/29/2023		2,966		(335)			(335)		2,631	2,631			
100136249	NORTH PORT	FL		11/20/2023		2,533		98			98		2,631	2,631			
100148813	AGRA	OK		04/17/2024		2,748		(116)			(116)		2,631	2,631			
100061781	LOUISVILLE	KY		07/01/2021		2,700		(69)			(69)		2,631	2,631			
100129729	GEORGETOWN	TX		09/29/2023		2,791		(159)			(159)		2,631	2,631			
100155294	CHICAGO	IL		07/19/2024		2,991		(359)			(359)		2,631	2,631			
100120830	SEVIERVILLE	TN		08/25/2023		2,646		(15)			(15)		2,631	2,631			
100149455	CHICAGO	IL		04/24/2024		2,777		(145)			(145)		2,632	2,632			
100017289	PATRICK SPRINGS	VA		04/26/2018		2,391		240			240		2,632	2,632			
100079017	ROANOKE	VA		02/24/2022		2,775		(143)			(143)		2,632	2,632			
100120052	PHOENIX	AZ		08/11/2023		2,722		(90)			(90)		2,632	2,632			
100143456	NEW MILFORD	CT		02/16/2024		2,790		(157)			(157)		2,632	2,632			
100031335	ORLANDO	FL		03/29/2019		1,157		1,475			1,475		2,633	2,633			
100147027	SUNBURY	NC		03/27/2024		2,739		(107)			(107)		2,633	2,633			
100017947	PHILADELPHIA	PA		05/22/2018		2,833		(201)			(201)		2,633	2,633			
100101631	MENOMONEE FALLS	WI		04/26/2023		2,704		(71)			(71)		2,633	2,633			
100133462	CLOVIS	CA		10/19/2023		2,908		(275)			(275)		2,633	2,633			
100023623	LAFAYETTE	LA		09/04/2018		2,869		(236)			(236)		2,633	2,633			
100146937	FOREST GROVE	OR		03/26/2024		2,709		(78)			(78)		2,631	2,633		2	2
100140677	LAVEEN	AZ		02/08/2024		2,924		(291)			(291)		2,633	2,633			
100115578	LOXAHATCHEE	FL		07/19/2023		2,781		(147)			(147)		2,633	2,633			
100150623	MANASSAS	VA		05/03/2024		2,870		(237)			(237)		2,634	2,634			
100087813	CANYON LAKE	TX		11/17/2022		2,964		(331)			(331)		2,634	2,634			
100155002	VALLEY VILLAGE	CA		07/19/2024		2,666		(33)			(33)		2,634	2,634			
100100744	MUNDELEIN	IL		04/28/2023		2,443		191			191		2,634	2,634			
100119518	HOUSTON	TX		07/28/2023		2,577		57			57		2,634	2,634			
100147424	BAYVILLE	NJ		04/03/2024		2,888		(254)			(254)		2,634	2,634			
100128184	FORESTVILLE	CA		09/18/2023		2,520		114			114		2,635	2,635			
100023312	EAST POINT	GA		08/16/2018		2,776		(141)			(141)		2,635	2,635			
100031182	LAS VEGAS	NV		03/29/2019		2,638		(3)			(3)		2,635	2,635			
100109875	CLINTON TOWNSHIP	MI		06/22/2023		2,783		(148)			(148)		2,635	2,635			
100131615	WESTFIELD	IN		10/06/2023		2,443		192			192		2,635	2,635			
100087391	COATESVILLE	PA		10/25/2022		2,231		404			404		2,635	2,635			
100139968	MCKINNEY	TX		01/09/2024		2,736		(101)			(101)		2,635	2,635			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103718	HAGERSTOWN	MD		05/08/2023		2,842		(207)			(207)		2,635	2,635			
100069562	COLUMBIA CITY	OR		09/01/2021		2,640		(5)			(5)		2,635	2,635			
100115200	HUNTINGTON STATION	NY		07/17/2023		2,960		(324)			(324)		2,635	2,635			
100146047	NAPLES	FL		03/19/2024		2,958		(323)			(323)		2,635	2,635			
100142501	DUBLIN	OH		02/08/2024		2,906		(270)			(270)		2,636	2,636			
100091978	SEVERN	MD		02/07/2023		2,974		(339)			(339)		2,636	2,636			
100153288	LORDS VALLEY	PA		05/30/2024		2,773		(138)			(138)		2,636	2,636			
100043081	COMPTON	CA		05/28/2020		2,047		589			589		2,636	2,636			
100141925	LAS VEGAS	NV		03/27/2024		2,974		(338)			(338)		2,636	2,636			
100050137	SHELBYVILLE	IN		11/20/2020		2,685		(49)			(49)		2,636	2,636			
100119858	PITTSBURGH	PA		08/10/2023		2,882		(246)			(246)		2,636	2,636			
100143175	WINFIELD	IN		02/16/2024		2,397		239			239		2,636	2,636			
100065040	SAN JACINTO	CA		07/14/2021		3,022		(386)			(386)		2,636	2,636			
100127085	GREENCASTLE	IN		08/30/2023		2,941		(304)			(304)		2,636	2,636			
100044467	MIAMI	FL		11/19/2020		2,069		567			567		2,636	2,636			
100064778	OAK PARK	MI		07/14/2021		2,974		(338)			(338)		2,636	2,636			
100069871	MINNEAPOLIS	MN		09/01/2021		2,533		103			103		2,637	2,637			
100137763	WASHINGTON	UT		12/08/2023		2,775		(139)			(139)		2,637	2,637			
100047794	ALPHARETTA	GA		11/20/2020		3,012		(375)			(375)		2,637	2,637			
100023302	MC KEES ROCKS	PA		08/16/2018		2,857		(221)			(221)		2,637	2,637			
100141679	SAN MARCOS	TX		01/30/2024		2,951		(314)			(314)		2,637	2,637			
100107982	CHARLOTTE	NC		05/25/2023		2,558		79			79		2,637	2,637			
100061120	INDIANAPOLIS	IN		06/01/2021		2,611		26			26		2,637	2,637			
100109687	GILROY	CA		06/16/2023		2,842		(205)			(205)		2,637	2,637			
100150464	SAN DIEGO	CA		05/03/2024		2,769		(132)			(132)		2,637	2,637			
100054104	MAYBROOK	NY		03/23/2021		3,062		(427)			(427)		2,636	2,638		2	2
100151082	BURLESON	TX		05/08/2024		2,642		(4)			(4)		2,638	2,638			
100044545	AURORA	CO		11/19/2020		2,507		131			131		2,638	2,638			
100062997	BRISTOL	PA		07/01/2021		2,599		39			39		2,638	2,638			
100062980	BALTIMORE	MD		07/01/2021		2,692		(54)			(54)		2,638	2,638			
100102131	WEST YARMOUTH	MA		04/14/2023		2,702		(63)			(63)		2,638	2,638			
100146627	HENDERSON	NV		03/20/2024		2,667		(28)			(28)		2,638	2,638			
100018004	COLORADO SPRINGS	CO		05/22/2018		2,839		(201)			(201)		2,638	2,638			
100114289	AUBURN	GA		06/29/2023		1,126		1,512			1,512		2,638	2,638			
100029291	HOLLYWOOD	FL		10/26/2018		2,063		576			576		2,638	2,638			
100100817	SAN ANTONIO	TX		04/28/2023		2,471		168			168		2,638	2,638			
100046391	RIALTO	CA		11/25/2020		2,847		(208)			(208)		2,639	2,639			
100054099	PORT SAINT LUCIE	FL		03/23/2021		3,452		(813)			(813)		2,639	2,639			
100126592	FULLERTON	CA		08/30/2023		793		1,845			1,845		2,639	2,639			
100109106	LEESBURG	VA		06/05/2023		2,965		(326)			(326)		2,639	2,639			
100100146	RIVERVIEW	FL		03/28/2023		2,456		183			183		2,639	2,639			
100119981	NORTH WALES	PA		08/11/2023		2,565		75			75		2,639	2,639			
100048256	TAMPA	FL		11/20/2020		3,043		(404)			(404)		2,639	2,639			
100074902	MARTINEZ	GA		12/01/2021		2,816		(177)			(177)		2,639	2,639			
100060213	MOYOCK	NC		06/25/2021		2,893		(254)			(254)		2,639	2,639			
100131939	NAMPA	ID		10/13/2023		2,642		(3)			(3)		2,640	2,640			
100081908	ZALTBOMMEL	NLD		03/30/2022		2,693						27	2,719	2,640	(80)		(80)
100045991	TULSA	OK		11/25/2020		2,741		(101)			(101)		2,640	2,640			
100043619	SALISBURY	NC		08/13/2020		2,977		(338)			(338)		2,640	2,640			
100075931	MOORHEAD	MN		01/07/2022		2,785		(145)			(145)		2,640	2,640			
100115975	HUTTO	TX		07/20/2023		2,687		(47)			(47)		2,640	2,640			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100032035	COLTON	CA		03/29/2019		2,429		211			211		2,640	2,640			
100076691	CULVER CITY	CA		12/30/2021		3,294		(650)			(650)		2,644	2,640		(4)	(4)
100013678	NEW BEDFORD	MA		05/25/2017		2,395		245			245		2,641	2,641			
100101885	HOUSTON	TX		04/06/2023		2,437		204			204		2,641	2,641			
100108195	MISSION	TX		05/24/2023		2,950		(308)			(308)		2,642	2,641		(1)	(1)
100133952	NANUET	NY		10/25/2023		2,873		(233)			(233)		2,641	2,641			
100144168	SACRAMENTO	CA		03/07/2024		2,735		(94)			(94)		2,641	2,641			
100050252	FALL RIVER	MA		11/20/2020		2,825		(184)			(184)		2,641	2,641			
100163434	BRECKENRIDGE	CO		09/27/2024		3,039		(398)			(398)		2,641	2,641			
100019977	CANTON	GA		07/30/2018		2,832		(192)			(192)		2,640	2,641		1	1
100112490	PHILADELPHIA	PA		06/29/2023		2,118		524			524		2,641	2,641			
100119223	MONROE	NY		07/31/2023		2,545		96			96		2,641	2,641			
100028022	MIAMI	FL		10/26/2018		1,942		699			699		2,641	2,641			
100090954	EVERETT	WA		01/31/2023		2,949		(307)			(307)		2,642	2,642			
100148927	WHITTIER	NC		04/17/2024		2,732		(91)			(91)		2,642	2,642			
100060141	NEW CASTLE	DE		06/25/2021		2,807		(165)			(165)		2,642	2,642			
100119661	DADE CITY	FL		08/08/2023		2,797		(155)			(155)		2,642	2,642			
100120144	DEARBORN	MI		08/11/2023		3,064		(422)			(422)		2,642	2,642			
100023999	COOS BAY	OR		09/10/2018		2,836		(194)			(194)		2,642	2,642			
100000453	BEECH CREEK	PA		09/27/2016		1,784		858			858		2,642	2,642			
100024906	NAPLES	FL		09/20/2018		2,460		182			182		2,642	2,642			
100132046	JOSHUA TREE	CA		10/13/2023		2,733		(91)			(91)		2,642	2,642			
100060651	WESTLAND	MI		06/01/2021		2,615		27			27		2,642	2,642			
100138299	HERMITAGE	TN		12/18/2023		2,509		133			133		2,642	2,642			
100081041	JACKSONVILLE	NC		03/18/2022		2,430		213			213		2,642	2,642			
100150021	NORTH CHARLESTON	SC		06/07/2024		2,702		(59)			(59)		2,642	2,642			
100136696	MORENO VALLEY	CA		01/25/2024		2,740		(98)			(98)		2,642	2,642			
100054635	LITHIA SPRINGS	GA		03/23/2021		3,448		(806)			(806)		2,642	2,642			
100168803	LOS ANGELES (SHERMAN OAKS AREA	CA		09/26/2024		2,664		(21)			(21)		2,643	2,643			
100148729	ROSWELL	GA		04/17/2024		2,857		(214)			(214)		2,643	2,643			
100024522	WYANDANCH	NY		09/20/2018		1,506		1,137			1,137		2,643	2,643			
100025280	PAHRUMP	NV		09/20/2018		2,101		542			542		2,643	2,643			
100146901	NORTH LAS VEGAS	NV		03/26/2024		2,653		(10)			(10)		2,643	2,643			
100156266	GUERNEVILLE	CA		07/25/2024		3,059		(416)			(416)		2,643	2,643			
100061915	ROCHESTER	NY		07/01/2021		2,622		21			21		2,643	2,643			
100176932	MIROMAR LAKES	FL		11/15/2024		3,040		(397)			(397)		2,643	2,643			
100133566	TOMS RIVER	NJ		10/23/2023		2,550		93			93		2,643	2,643			
100136959	MERIDIAN	ID		11/28/2023		2,623		20			20		2,643	2,643			
100151052	SAN JACINTO	CA		05/08/2024		2,198		446			446		2,644	2,644			
100120628	WOODBRIDGE	VA		08/18/2023		2,663		(19)			(19)		2,644	2,644			
100100201	CLEVELAND HEIGHTS	OH		03/17/2023		2,716		(72)			(72)		2,644	2,644			
100160357	KAILUA	HI		09/06/2024		3,066		(422)			(422)		2,644	2,644			
100067997	HOLLY HILL	FL		09/23/2021		2,973		(329)			(329)		2,644	2,644			
100135703	AVE MARIA	FL		11/10/2023		2,768		(124)			(124)		2,644	2,644			
100117038	ACWORTH	GA		07/20/2023		2,021		623			623		2,644	2,644			
100113505	IMPERIAL	MO		06/29/2023		942		1,702			1,702		2,644	2,644			
100079830	KISSIMMEE	FL		04/08/2022		3,213		(568)			(568)		2,644	2,644			
100048153	RANCHO CUCAMONGA	CA		11/20/2020		3,321		(676)			(676)		2,644	2,644			
100163349	LOS ANGELES	CA		08/13/2024		2,542		103			103		2,644	2,644			
100043570	SAUGUS	MA		08/13/2020		3,310		(666)			(666)		2,645	2,645			
100082217	CABO SAN LUCAS	MEX		04/14/2022		2,645							2,645	2,645			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136968	WEST JEFFERSON	NC		11/28/2023		2,571		73			73		2,645	2,645			
100148175	CORAL SPRINGS	FL		04/12/2024		2,858		(214)			(214)		2,645	2,645			
100108014	KENNESAW	GA		05/25/2023		2,844		(199)			(199)		2,645	2,645			
100090943	HARRISON	NJ		01/31/2023		2,978		(334)			(334)		2,645	2,645			
100146588	FRAMINGHAM	MA		03/20/2024		2,756		(111)			(111)		2,645	2,645			
100012408	RICHMOND	VA		04/28/2017		1,552		1,092			1,092		2,645	2,645			
100127931	MANASSAS	VA		09/08/2023		2,534		111			111		2,645	2,645			
100157809	PALM BEACH GARDENS	FL		08/01/2024		2,726		(81)			(81)		2,645	2,645			
100160464	SACRAMENTO	CA		07/19/2024		2,866		(221)			(221)		2,645	2,645			
100149305	LAKE STEVENS	WA		04/24/2024		2,878		(233)			(233)		2,645	2,645			
100045600	AURORA	IL		11/25/2020		2,635		10			10		2,645	2,645			
100143512	ROSELLE	NJ		02/21/2024		(3,077)		5,723			5,723		2,645	2,645			
100134979	ATLANTA	GA		10/30/2023		1,702		943			943		2,645	2,645			
100150249	LELYSTAD	NLD		04/29/2024		2,651							2,651	2,645	(5)		(5)
100150694	CHICAGO	IL		05/06/2024		2,766		(123)			(123)		2,643	2,645		2	2
100061357	LOUISVILLE	KY		06/01/2021		2,629		17			17		2,645	2,645			
100135779	CHESTER	VA		11/10/2023		2,244		402			402		2,646	2,646			
100019740	LITTLETON	CO		07/26/2018		2,847		(202)			(202)		2,646	2,646			
100048916	BAYVILLE	NJ		11/20/2020		2,644		2			2		2,646	2,646			
100077407	HOUMA	LA		01/03/2022		2,737		(91)			(91)		2,646	2,646			
100147273	SOMERSET	NJ		03/28/2024		2,837		(191)			(191)		2,646	2,646			
100100647	BAKERSFIELD	CA		04/28/2023		2,955		(312)			(312)		2,644	2,646		2	2
100121020	SOUTHPORT	NC		08/30/2023		2,695		(49)			(49)		2,646	2,646			
100118174	DESTIN	FL		07/20/2023		3,355		(709)			(709)		2,646	2,646			
100142123	CYPRESS	TX		02/29/2024		2,879		(233)			(233)		2,646	2,646			
100149508	INDIO	CA		04/26/2024		2,179		467			467		2,646	2,646			
100110457	WINNABOW	NC		06/30/2023		2,814		(167)			(167)		2,646	2,646			
100129480	MIAMI BEACH	FL		09/29/2023		2,850		(204)			(204)		2,646	2,646			
100168680	HUNTINGTON	NY		09/25/2024		3,266		(619)			(619)		2,647	2,647			
100144086	GLENDALE	AZ		03/07/2024		2,544		103			103		2,647	2,647			
100115475	COEUR D'ALENE	ID		07/17/2023		2,947		(300)			(300)		2,647	2,647			
100134509	MORTON	PA		10/30/2023		2,934		(286)			(286)		2,647	2,647			
100111180	RENTON	WA		06/29/2023		1,496		1,151			1,151		2,647	2,647			
100077542	CLIO	MI		01/03/2022		2,896		(249)			(249)		2,648	2,648			
100076024	BALTIMORE	MD		01/07/2022		2,904		(256)			(256)		2,648	2,648			
100013814	GOOSE CREEK	SC		05/25/2017		2,303		345			345		2,648	2,648			
100165519	GREENVILLE	SC		08/29/2024		2,761		(119)			(119)		2,642	2,648		5	5
100161531	CHULA VISTA	CA		07/30/2024		2,857		(214)			(214)		2,644	2,648		4	4
100152703	ERIE	CO		05/17/2024		2,012		634			634		2,646	2,648		2	2
100136209	PASSAIC	NJ		11/20/2023		2,448		200			200		2,648	2,648			
100129812	WOODBURN	OR		09/27/2023		2,827		(178)			(178)		2,648	2,648			
100000606	BRADENTON	FL		09/27/2016		2,236		412			412		2,648	2,648			
100082896	FRESNO	CA		05/17/2022		2,892		(243)			(243)		2,649	2,649			
100140336	SOUTH AMBOY	NJ		01/18/2024		2,876		(228)			(228)		2,649	2,649			
100142896	FLAGLER BEACH	FL		02/09/2024		2,905		(256)			(256)		2,649	2,649			
100057629	CLARKSVILLE	TN		06/30/2021		2,950		(301)			(301)		2,649	2,649			
100133659	ORLANDO	FL		10/23/2023		2,671		(22)			(22)		2,649	2,649			
100116551	MIDLOTHIAN	VA		07/20/2023		1,526		1,123			1,123		2,649	2,649			
100150639	TEGA CAY	SC		05/06/2024		2,804		(156)			(156)		2,647	2,649		2	2
100014014	SULTAN	WA		05/25/2017		2,506		143			143		2,649	2,649			
100084810	FRESNO	CA		08/02/2022		2,707		(57)			(57)		2,649	2,649			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028326	LANSING	MI		10/26/2018		2,260		389			389		2,649	2,649			
100144234	WILMINGTON	NC		03/07/2024		2,751		(102)			(102)		2,649	2,649			
100069082	STOCKBRIDGE	GA		09/01/2021		2,727		(77)			(77)		2,650	2,650			
100149597	ROSEVILLE	CA		04/26/2024		2,758		(108)			(108)		2,650	2,650			
100047604	ATLANTA	GA		11/20/2020		3,708		(1,057)			(1,057)		2,651	2,650		(2)	(2)
100115868	PORT RICHEY	FL		07/20/2023		2,708		(58)			(58)		2,650	2,650			
100116448	PALMDALE	CA		07/20/2023		2,161		489			489		2,650	2,650			
100133831	CALEXICO	CA		10/20/2023		2,909		(259)			(259)		2,650	2,650			
100072112	SUN VALLEY	NV		11/01/2021		2,782		(132)			(132)		2,650	2,650			
100103105	CENTEREACH	NY		04/21/2023		2,836		(186)			(186)		2,650	2,650			
100151340	MANTECA	CA		05/10/2024		2,898		(248)			(248)		2,650	2,650			
100112440	HAVERTOWN	PA		06/29/2023		1,344		1,307			1,307		2,650	2,650			
100111170	UNIVERSITY PARK	IL		06/29/2023		270		2,381			2,381		2,650	2,650			
100116010	FORT WORTH	TX		07/20/2023		2,640		10			10		2,651	2,651			
100103261	WALLER	TX		04/27/2023		3,498		(848)			(848)		2,651	2,651			
100010892	ALTAMAHAW	NC		12/23/2016		2,418		233			233		2,651	2,651			
100128424	NEW RIVER	AZ		09/15/2023		2,925		(274)			(274)		2,651	2,651			
100079516	DECATUR	AL		04/08/2022		2,810		(159)			(159)		2,651	2,651			
100141724	LAUDERHILL	FL		01/30/2024		2,774		(123)			(123)		2,651	2,651			
100120033	LEHIGH ACRES	FL		08/11/2023		2,619		32			32		2,651	2,651			
100143260	MONROE	WA		02/16/2024		2,830		(179)			(179)		2,651	2,651			
100084739	DEBARY	FL		08/02/2022		3,139		(488)			(488)		2,651	2,651			
100086948	BUCKEYE	AZ		10/24/2022		2,918		(267)			(267)		2,651	2,651			
100136231	ST. GEORGE	UT		11/20/2023		2,742		(91)			(91)		2,651	2,651			
100080176	POMPANO BEACH	FL		02/25/2022		2,786		(134)			(134)		2,651	2,651			
100163603	DENVER	CO		08/15/2024		2,568		84			84		2,652	2,652			
100117899	MANASSAS	VA		07/20/2023		2,403		248			248		2,652	2,652			
100142410	OAK HILLS	CA		02/02/2024		2,826		(174)			(174)		2,652	2,652			
100157785	BEVERLY HILLS	MI		08/01/2024		2,711		(59)			(59)		2,652	2,652			
100136576	GLENDALE	AZ		11/22/2023		2,917		(265)			(265)		2,652	2,652			
100113965	HYNDMAN	PA		06/29/2023		2,589		64			64		2,652	2,652			
100120890	CONWAY	SC		08/30/2023		2,673		(21)			(21)		2,652	2,652			
100068844	WEST VALLEY CITY	UT		09/01/2021		2,710		(58)			(58)		2,652	2,652			
100101681	RAHWAY	NJ		04/26/2023		2,847		(194)			(194)		2,653	2,652			
100054288	FRESNO	CA		03/23/2021		3,434		(783)			(783)		2,651	2,653		1	1
100144571	TEMECULA	CA		04/26/2024		2,870		(218)			(218)		2,653	2,653			
100129527	DUMFRIES	VA		09/29/2023		2,709		(56)			(56)		2,653	2,653			
100167130	SAN RAFAEL	CA		09/13/2024		2,857		(205)			(205)		2,653	2,653			
100110355	LANSDALE	PA		06/30/2023		2,727		(74)			(74)		2,653	2,653			
100152940	LAS CRUCES	NM		06/27/2024		2,781		(128)			(128)		2,653	2,653			
100154569	DALLAS	TX		06/14/2024		2,849		(196)			(196)		2,653	2,653			
100143485	LAKEWOOD	CO		02/21/2024		2,749		(96)			(96)		2,653	2,653			
100152855	LA PUENTE	CA		05/22/2024		2,909		(256)			(256)		2,653	2,653			
100136895	AUBURNDALE	FL		11/27/2023		1,607		1,046			1,046		2,653	2,653			
100047706	SPRINGFIELD	OH		11/20/2020		1,892		762			762		2,653	2,653			
100142972	HAVERHILL	MA		02/09/2024		2,917		(266)			(266)		2,651	2,653		2	2
100126483	SPRINGFIELD	MO		08/30/2023		2,510		144			144		2,653	2,653			
100152584	VICTORVILLE	CA		05/17/2024		2,733		297			297		3,030	2,654		(377)	(377)
100017014	NORTH PORT	FL		05/16/2018		2,730		(77)			(77)		2,654	2,654			
100060372	TOMBALL	TX		06/01/2021		2,625		29			29		2,654	2,654			
100152718	PALM DESERT	CA		05/17/2024		2,139		513			513		2,652	2,654		2	2

SCHEDULE B - PART 3

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100148631	MESA	AZ		05/15/2024		2,683		(29)			(29)		2,654	2,654			
100135595	LANCASTER	CA		11/09/2023		2,784		(130)			(130)		2,654	2,654			
100161475	HAYWARD	CA		07/30/2024		2,854		(204)			(204)		2,650	2,654		4	4
100118204	ATLANTA	GA		07/21/2023		2,951		(297)			(297)		2,654	2,654			
100024946	WORCESTER	MA		09/20/2018		1,557		1,097			1,097		2,654	2,654			
100108103	SILVER SPRING	MD		05/24/2023		2,877		(223)			(223)		2,654	2,654			
100136905	HUTTO	TX		11/27/2023		2,568		87			87		2,655	2,655			
100018060	LACEY	WA		06/08/2018		2,846		(191)			(191)		2,655	2,655			
100147587	RINGGOLD	LA		04/04/2024		2,751		(96)			(96)		2,655	2,655			
100113079	CHICAGO	IL		06/29/2023		937		1,373			1,373		2,310	2,655		345	345
100011746	DORAL	FL		03/08/2017		1,171		1,484			1,484		2,655	2,655			
100063172	RAFFORD	NC		07/01/2021		2,747		(92)			(92)		2,655	2,655			
100085170	LUBBOCK	TX		09/21/2022		3,087		(432)			(432)		2,655	2,655			
100108986	CHARLOTTE	NC		05/31/2023		2,924		(268)			(268)		2,656	2,656			
100119313	ISLAND LAKE	IL		07/31/2023		2,655		1			1		2,656	2,656			
100023580	GREENACRES	FL		09/04/2018		2,875		(220)			(220)		2,656	2,656			
100054688	DETROIT	MI		03/23/2021		3,680		(1,024)			(1,024)		2,656	2,656			
100108469	PHILADELPHIA	PA		05/25/2023		2,745		(89)			(89)		2,656	2,656			
100079674	ZEPHYRHILLS	FL		04/08/2022		2,885		(229)			(229)		2,656	2,656			
100043328	MANSFIELD	TX		08/13/2020		3,270		(614)			(614)		2,656	2,656			
100109002	KISSIMMEE	FL		05/31/2023		3,195		(538)			(538)		2,656	2,656			
100144213	SPARKS	NV		03/07/2024		2,377		279			279		2,656	2,656			
100140334	LAS VEGAS	NV		01/18/2024		2,582		75			75		2,656	2,656			
100108140	CHARLOTTE	NC		05/24/2023		2,910		(252)			(252)		2,658	2,656		(2)	(2)
100082118	PEARLAND	TX		04/14/2022		3,566		(909)			(909)		2,656	2,656			
100081433	PFAFFTOWN	NC		03/18/2022		2,456		201			201		2,657	2,657			
100078988	WILMINGTON	NC		02/24/2022		2,640		16			16		2,657	2,657			
100013452	OCALA	FL		05/25/2017		1,944		713			713		2,657	2,657			
100114153	BALTIMORE	MD		06/29/2023		1,466		1,191			1,191		2,657	2,657			
100078965	AKRON	OH		02/24/2022		2,598		59			59		2,657	2,657			
100063160	CINCINNATI	OH		07/01/2021		2,672		(15)			(15)		2,657	2,657			
100028480	COCONUT CREEK	FL		10/26/2018		2,519		138			138		2,657	2,657			
100119194	BROOKLYN PARK	MN		07/31/2023		2,623		34			34		2,657	2,657			
100010799	SAN ANTONIO	TX		12/23/2016		3,081		(424)			(424)		2,657	2,657			
100110229	JOHNS ISLAND	SC		06/30/2023		2,553		104			104		2,657	2,657			
100144222	CHARLESTON	SC		03/07/2024		2,747		(89)			(89)		2,658	2,658			
100060607	MARRERO	LA		06/01/2021		2,638		20			20		2,658	2,658			
100113675	FAIRFIELD	CA		06/29/2023		(4,006)		6,664			6,664		2,658	2,658			
100149067	STATEN ISLAND	NY		04/19/2024		3,011		(353)			(353)		2,658	2,658			
100078565	ALMERE	NLD		01/26/2022		2,713						48	2,761	2,658	(103)		(103)
100091159	REPUBLIC	MO		01/31/2023		2,388		270			270		2,658	2,658			
100137297	BROWNWOOD	TX		12/01/2023		2,902		(243)			(243)		2,658	2,658			
100049338	MIDDLE RIVER	MD		11/20/2020		3,144		(485)			(485)		2,658	2,658			
100147626	WHITTIER	CA		04/04/2024		2,986		(328)			(328)		2,658	2,658			
100100783	BAKERSFIELD	CA		04/28/2023		2,178		480			480		2,659	2,659			
100136974	ROSLYN	WA		11/28/2023		2,779		(121)			(121)		2,659	2,659			
100116977	PINEVILLE	NC		07/20/2023		1,612		1,047			1,047		2,659	2,659			
100020388	ANOKA	MN		07/27/2018		2,886		(227)			(227)		2,659	2,659			
100012775	ORLANDO	FL		05/25/2017		2,736		(77)			(77)		2,659	2,659			
100135093	DESTIN	FL		11/01/2023		2,575		85			85		2,660	2,660			
100131968	BLAIRSVILLE	GA		10/13/2023		2,731		(71)			(71)		2,660	2,660			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011037	CLEVELAND	OH		12/23/2016		3,403		(744)			(744)		2,660	2,660			
100077441	CANTON	GA		01/03/2022		2,713		(53)			(53)		2,660	2,660			
100013145	FRESNO	CA		05/25/2017		1,848		812			812		2,660	2,660			
100113783	ARKANSAS CITY	KS		06/29/2023		2,432		228			228		2,660	2,660			
100129474	AVONDALE	AZ		09/29/2023		2,783		(123)			(123)		2,660	2,660			
100139644	CLINTON	CT		12/28/2023		3,050		(390)			(390)		2,660	2,660			
100144427	SHAVER LAKE	CA		03/07/2024		2,771		(112)			(112)		2,658	2,661		2	2
100130368	POTTSBORO	TX		09/28/2023		2,954		(293)			(293)		2,661	2,661			
100134898	BUFORD	GA		10/30/2023		1,542		1,119			1,119		2,661	2,661			
100144321	LOS ANGELES	CA		03/07/2024		3,219		(558)			(558)		2,661	2,661			
100049607	SANTA FE	NM		11/20/2020		3,505		(844)			(844)		2,661	2,661			
100131956	ORO VALLEY	AZ		10/13/2023		2,773		(112)			(112)		2,661	2,661			
100115658	NAVARRE	FL		07/19/2023		3,019		(358)			(358)		2,661	2,661			
100138691	BAKERSFIELD	CA		02/02/2024		2,721		(59)			(59)		2,662	2,662			
100143657	JUPITER	FL		02/22/2024		3,032		(371)			(371)		2,662	2,662			
100151224	EVERETT	WA		05/10/2024		2,226		436			436		2,662	2,662			
100048259	VENICE	FL		11/20/2020		3,046		(384)			(384)		2,662	2,662			
100144076	ERIE	CO		03/07/2024		2,730		(68)			(68)		2,662	2,662			
100057634	GUTHRIE	OK		06/30/2021		2,983		(321)			(321)		2,662	2,662			
100132298	MOORESVILLE	NC		10/13/2023		2,758		(96)			(96)		2,662	2,662			
100101812	BROWNS MILLS, PEMBERTON TOWNSH	NJ		03/31/2023		2,770		(108)			(108)		2,662	2,662			
100126301	MASTIC BEACH	NY		08/30/2023		2,854		(192)			(192)		2,662	2,662			
100126540	BEAUMONT	TX		08/30/2023		2,795		(133)			(133)		2,663	2,663			
100134327	SPOKANE VALLEY	WA		10/27/2023		2,694		(31)			(31)		2,663	2,663			
100143579	HARTFORD	CT		02/21/2024		2,872		(210)			(210)		2,663	2,663			
100148268	PEMBROKE PINES	FL		04/12/2024		2,816		(154)			(154)		2,663	2,663			
100144344	FRESNO	CA		03/07/2024		2,885		(222)			(222)		2,663	2,663			
100141444	BELLEVILLE	NJ		01/30/2024		2,757		(95)			(95)		2,663	2,663			
100152207	FRESNO	TX		05/17/2024		2,258		405			405		2,663	2,663			
100138328	BRIDGEWATER	MA		12/18/2023		2,446		217			217		2,663	2,663			
100048455	YUMA	AZ		11/20/2020		2,789		(125)			(125)		2,664	2,663		(1)	(1)
100150992	RIVIERA BEACH	FL		05/08/2024		2,847		(184)			(184)		2,663	2,663			
100172947	ATLANTA	GA		10/25/2024		3,817		(1,154)			(1,154)		2,663	2,663			
100128156	WEST WILDWOOD	NJ		09/18/2023		2,663		1			1		2,663	2,663			
100147026	BOZEMAN	MT		03/27/2024		2,826		(162)			(162)		2,663	2,663			
100103680	VICTORVILLE	CA		05/08/2023		2,772		(108)			(108)		2,664	2,664			
100151236	LONG BEACH	CA		05/10/2024		2,740		(76)			(76)		2,664	2,664			
100148802	ROSEVILLE	CA		04/17/2024		2,414		250			250		2,664	2,664			
100151062	MURRELLS INLET	SC		05/08/2024		3,007		(343)			(343)		2,664	2,664			
100150903	BRENTWOOD	TN		05/08/2024		3,021		(357)			(357)		2,664	2,664			
100091855	JACKSONVILLE	FL		01/30/2023		2,678		(11)			(11)		2,667	2,664		(3)	(3)
100132019	PANAMA CITY	FL		10/13/2023		2,621		43			43		2,664	2,664			
100070495	LUFKIN	TX		09/23/2021		3,060		(396)			(396)		2,664	2,664			
100143239	SPARKS	NV		02/16/2024		2,542		122			122		2,664	2,664			
100138772	SUGAR LAND	TX		12/21/2023		3,134		(469)			(469)		2,664	2,664			
100100650	LIMMOKALEE	FL		04/28/2023		2,403		261			261		2,665	2,665			
100143236	PROVO	UT		02/16/2024		2,680		(15)			(15)		2,665	2,665			
100101859	HALLANDALE BEACH	FL		04/06/2023		11,492		(9,001)			(9,001)		2,491	2,665		173	173
100135193	WEST PALM BEACH	FL		11/07/2023		2,895		(230)			(230)		2,665	2,665			
100132269	MONTGOMERY CENTER	VT		10/13/2023		2,814		(149)			(149)		2,665	2,665			
100055463	MILWAUKEE	WI		03/23/2021		3,372		(708)			(708)		2,665	2,665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064983	JONESBORO	AR		07/14/2021		2,907		(242)			(242)		2,665	2,665			
100170189	AUSTIN	TX		10/08/2024		2,806		(142)			(142)		2,665	2,665			
100145830	DALLAS	TX		03/15/2024		2,784		(119)			(119)		2,665	2,665			
100117891	BAKERSFIELD	CA		07/20/2023		2,774		(109)			(109)		2,665	2,665			
100079036	OMAHA	NE		02/24/2022		2,734		(68)			(68)		2,665	2,665			
100108129	BARSTOW	CA		05/24/2023		2,924		(258)			(258)		2,666	2,666			
100035512	MOUNT PLEASANT	SC		08/21/2019		3,009		(343)			(343)		2,666	2,666			
100111196	MIAMI	FL		06/29/2023		1,127		1,538			1,538		2,666	2,666			
100147879	SPARKS	NV		04/08/2024		2,373		293			293		2,666	2,666			
100133670	GAINESVILLE	GA		10/23/2023		2,597		69			69		2,666	2,666			
100081067	GREENSBORO	NC		03/18/2022		2,555		111			111		2,666	2,666			
100028685	RIO RICO	AZ		10/26/2018		1,707		959			959		2,666	2,666			
100109137	PALM BAY	FL		06/09/2023		2,810		(144)			(144)		2,666	2,666			
100137134	BUENA VISTA	GA		11/28/2023		2,858		(194)			(194)		2,664	2,666		3	3
100139310	HESPERIA	CA		12/28/2023		2,886		(220)			(220)		2,666	2,666			
100117663	ORLANDO	FL		07/20/2023		2,822		(156)			(156)		2,666	2,666			
100134647	GRANGER	IN		10/30/2023		2,750		(84)			(84)		2,666	2,666			
100130206	ELK GROVE VILLAGE	IL		11/15/2023		2,868		(202)			(202)		2,666	2,666			
100120982	NASHVILLE	TN		08/30/2023		2,605		61			61		2,666	2,666			
100126616	DETROIT	MI		08/30/2023		1,790		877			877		2,666	2,666			
100063327	DANVILLE	VA		07/01/2021		2,785		(118)			(118)		2,666	2,666			
100142394	SALINAS	CA		02/02/2024		2,853		(187)			(187)		2,667	2,667			
100063064	HAMILTON	OH		07/01/2021		2,706		(39)			(39)		2,667	2,667			
100167418	SAN GABRIEL	CA		09/16/2024		2,966		(299)			(299)		2,667	2,667			
100100770	OWINGS MILLS	MD		04/28/2023		2,737		(70)			(70)		2,667	2,667			
100132798	DALY CITY	CA		11/03/2023		2,592		75			75		2,667	2,667			
100026447	DEERFIELD BEACH	FL		09/26/2018		1,835		832			832		2,667	2,667			
100000599	MIAMI	FL		09/27/2016		2,700		(33)			(33)		2,667	2,667			
100100670	PENNSAUKEN	NJ		04/28/2023		2,415		252			252		2,667	2,667			
100010950	JACKSONVILLE	FL		12/23/2016		1,738		930			930		2,668	2,668			
100134291	LAKE FOREST	CA		10/27/2023		2,963		(292)			(292)		2,671	2,668		(3)	(3)
100138270	LAKE ELSINORE	CA		12/15/2023		2,817		(149)			(149)		2,668	2,668			
100107885	COVINGTON	GA		06/29/2023		3,084		(416)			(416)		2,668	2,668			
100113461	TURLOCK	CA		06/29/2023		1,019		1,649			1,649		2,668	2,668			
100148048	CASCADE	CO		04/10/2024		2,939		(270)			(270)		2,668	2,668			
100160844	HOUSTON	TX		07/24/2024		2,486		183			183		2,669	2,669			
100157854	CHELSEA	MA		07/09/2024		2,579		90			90		2,669	2,669			
100140567	FULLERTON	CA		01/19/2024		3,136		(467)			(467)		2,669	2,669			
4010044997	BALTIMORE	MD		03/22/2023		2,859		(190)			(190)		2,669	2,669			
100066031	SPENCER	MA		08/02/2021		2,727		(59)			(59)		2,669	2,669			
100070489	ALLENTOWN	PA		09/23/2021		3,082		(413)			(413)		2,669	2,669			
100110202	SPARKS	NV		06/30/2023		2,696		(27)			(27)		2,669	2,669			
100132794	PHOENIX	AZ		11/03/2023		2,557		112			112		2,669	2,669			
100166043	VESTAVIA HILLS	AL		09/06/2024		2,791		(122)			(122)		2,669	2,669			
100100145	MYRTLE BEACH	SC		03/28/2023		2,853		(183)			(183)		2,669	2,669			
100137633	ROSHARON	TX		12/08/2023		2,447		222			222		2,669	2,669			
100081692	SAN DIMAS	CA		03/21/2022		2,777		(107)			(107)		2,669	2,669			
100133113	CAIRO	NY		11/29/2023		2,467		203			203		2,669	2,669			
100110227	BENTONVILLE	AR		06/30/2023		2,693		(23)			(23)		2,670	2,670			
100117758	MERIDIAN	ID		07/20/2023		(5,186)		7,855			7,855		2,670	2,670			
100126574	BASTROP	LA		08/30/2023		2,851		(181)			(181)		2,670	2,670			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148107	NOVATO	CA		04/10/2024		2,563		107			107		2,670	2,670			
100155769	PALM CITY	FL		06/18/2024		2,111		559			559		2,670	2,670			
100136898	AVONDALE	AZ		11/27/2023		2,159		512			512		2,670	2,670			
100128842	CHARLOTTESVILLE	VA		09/21/2023		2,932		(262)			(262)		2,670	2,670			
100079763	KISSIMMEE	FL		04/25/2022		3,191		(521)			(521)		2,671	2,671			
100139165	CARROLLTON	TX		12/28/2023		2,749		(78)			(78)		2,671	2,671			
100130185	SAN DIEGO	CA		11/15/2023		2,570		100			100		2,671	2,671			
100113175	PEMBROKE PINES	FL		06/29/2023		2,721		(51)			(51)		2,671	2,671			
100136585	MANTECA	CA		11/22/2023		2,700		(29)			(29)		2,671	2,671			
100146147	JACKSONVILLE	FL		03/19/2024		2,952		(281)			(281)		2,671	2,671			
100020151	FORT MILL	SC		07/17/2018		2,822		(151)			(151)		2,671	2,671			
100129361	ZEBULON	NC		09/25/2023		2,468		203			203		2,671	2,671			
100119959	YUMA	AZ		08/11/2023		2,721		(50)			(50)		2,672	2,671			
100151387	CHANDLER	AZ		05/10/2024		2,749		(78)			(78)		2,671	2,671			
100135253	FORT MOHAVE	AZ		11/08/2023		2,439		232			232		2,671	2,671			
100113469	CHICAGO	IL		06/29/2023		1,728		944			944		2,671	2,671			
100137480	UNION CITY	CA		01/11/2024		3,090		(419)			(419)		2,671	2,671			
100142013	CATHEDRAL CITY	CA		02/29/2024		3,253		(581)			(581)		2,672	2,672			
100103610	HOUSTON	TX		05/08/2023		2,986		(315)			(315)		2,672	2,672			
100114857	OCEAN ISLE BEACH	NC		07/10/2023		2,670		1			1		2,672	2,672			
100048854	CHICAGO	IL		11/20/2020		3,325		(654)			(654)		2,672	2,672			
100111194	SANFORD	FL		06/29/2023		390		2,282			2,282		2,672	2,672			
100156628	SEATTLE	WA		06/24/2024		2,635		36			36		2,672	2,672			
100053547	FAYETTEVILLE	NC		03/23/2021		3,808		(1,136)			(1,136)		2,672	2,672			
100103263	SAN ANTONIO	TX		04/27/2023		3,295		(623)			(623)		2,672	2,672			
100153859	NEWARK	NJ		06/05/2024		2,745		(73)			(73)		2,672	2,672			
100143766	FOLSOM	CA		04/05/2024		2,618		54			54		2,672	2,672			
100114305	PHILADELPHIA	PA		06/29/2023		634		2,039			2,039		2,673	2,673			
100135752	ANNA	TX		11/10/2023		3,022		(349)			(349)		2,673	2,673			
100048052	WEST BLOOMFIELD	MI		11/20/2020		3,208		(536)			(536)		2,673	2,673			
100120059	PHOENIX	AZ		08/11/2023		2,651		22			22		2,673	2,673			
100043090	MIRAMAR	FL		05/28/2020		2,080		593			593		2,673	2,673			
100115759	TAMPA	FL		07/20/2023		2,824		(151)			(151)		2,673	2,673			
100143126	MANCHESTER	NH		02/16/2024		2,838		(165)			(165)		2,673	2,673			
100028521	NORTH PORT	FL		10/26/2018		2,105		568			568		2,673	2,673			
100127644	SAINT GEORGE	UT		09/08/2023		2,594		79			79		2,673	2,673			
100031991	CAPE CORAL	FL		03/29/2019		2,559		114			114		2,673	2,673			
100130098	NETHERLANDS	NLD		09/26/2023		2,755						(117)	2,638	2,673	35		35
100139051	BOERNE	TX		12/28/2023		3,088		(415)			(415)		2,673	2,673			
100138872	MONROE	GA		12/21/2023		2,919		(247)			(247)		2,672	2,674		2	2
100064933	BAY VILLAGE	OH		07/14/2021		2,927		(253)			(253)		2,674	2,674			
100133322	MORENO VALLEY	CA		11/29/2023		2,920		(246)			(246)		2,674	2,674			
100144527	CORAL SPRINGS	FL		04/26/2024		3,010		(336)			(336)		2,674	2,674			
100044295	SAINT LOUIS	MO		08/19/2020		3,078		(404)			(404)		2,674	2,674			
100103713	BELTON	MO		05/08/2023		2,490		184			184		2,674	2,674			
100148506	KILL DEVIL HILLS	NC		04/12/2024		2,882		(209)			(209)		2,672	2,675		2	2
100117910	SAN JOSE	CA		07/20/2023		3,010		(335)			(335)		2,675	2,675			
100079605	PORT SAINT LUCIE	FL		04/25/2022		3,468		(793)			(793)		2,675	2,675			
100140541	MELISSA	TX		01/19/2024		3,046		(371)			(371)		2,675	2,675			
100161994	KENNEBUNKPORT	ME		07/31/2024		2,489		186			186		2,675	2,675			
100010667	WILLIAMSTON	MI		12/23/2016		3,643		(967)			(967)		2,675	2,675			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140808	FRANKFORT	IL		03/06/2024		2,817		(142)			(142)		2,675	2,675			
100119459	VIRGINIA BEACH	VA		07/31/2023		2,804		(129)			(129)		2,676	2,676			
100119234	MINNEAPOLIS	MN		07/31/2023		2,765		(90)			(90)		2,676	2,676			
100140343	FORT WORTH	TX		01/18/2024		2,632		44			44		2,676	2,676			
100099958	PHOENIX	AZ		03/28/2023		2,959		(283)			(283)		2,676	2,676			
100135806	FORT WORTH	TX		11/10/2023		2,056		620			620		2,676	2,676			
100053683	LA GRANGE	IL		03/23/2021		3,265		(588)			(588)		2,676	2,676			
100152265	LITTLETON	CO		05/17/2024		2,688		(11)			(11)		2,676	2,676			
100066148	WEST CHESTER	OH		08/02/2021		2,695		(19)			(19)		2,676	2,676			
100047994	STAMFORD	CT		11/20/2020		3,399		(722)			(722)		2,677	2,677			
100028852	GREEN COVE SPRINGS	FL		10/26/2018		2,123		554			554		2,677	2,677			
100127563	BRYANT	AR		09/08/2023		2,762		(86)			(86)		2,677	2,677			
100110167	HENDERSONVILLE	NC		06/30/2023		2,519		158			158		2,677	2,677			
100155058	CYPRESS	TX		07/19/2024		2,813		(136)			(136)		2,677	2,677			
100119971	SMYRNA	GA		08/11/2023		2,807		(130)			(130)		2,677	2,677			
100148019	NOVATO	CA		04/10/2024		2,899		(222)			(222)		2,677	2,677			
100132283	TOMBALL	TX		10/13/2023		2,541		136			136		2,677	2,677			
100147741	CLIFTON	NJ		04/08/2024		2,797		(120)			(120)		2,677	2,677			
100100838	EASTON	MD		04/28/2023		2,594		83			83		2,677	2,677			
100103163	TRUCKSVILLE	PA		04/21/2023		2,813		(136)			(136)		2,677	2,677			
100031159	FAIRFIELD	CA		03/29/2019		2,570		107			107		2,677	2,677			
100030634	KISSIMMEE	FL		04/09/2019		967		1,711			1,711		2,678	2,678			
100117238	HOUSTON	TX		07/20/2023		(2,884)		5,562			5,562		2,678	2,678			
100149028	ALHAMBRA	CA		04/19/2024		2,802		(124)			(124)		2,678	2,678			
100129773	SLATINGTON	PA		09/27/2023		2,811		(133)			(133)		2,679	2,679			
100114329	ATLANTA	GA		06/29/2023		1,065		1,613			1,613		2,679	2,679			
100119435	COLLEYVILLE	TX		07/31/2023		2,688		(9)			(9)		2,679	2,679			
100135407	FREEPORT	FL		11/13/2023		2,524		155			155		2,679	2,679			
100013829	TACOMA	WA		05/25/2017		2,525		154			154		2,679	2,679			
100066818	NORTH HAVEN	CT		08/02/2021		2,677		2			2		2,679	2,679			
100119363	PFLUGERVILLE	TX		07/31/2023		2,698		(19)			(19)		2,679	2,679			
100168713	AUSTIN	TX		09/25/2024		2,973		(294)			(294)		2,679	2,679			
100061151	SODDY DAISY	TN		06/01/2021		2,654		26			26		2,679	2,679			
100087673	MADERO	MEX		10/03/2022		2,679							2,679	2,679			
100071856	CHARLESTON	WV		10/14/2021		3,083		(404)			(404)		2,679	2,679			
100133564	SAVANNAH	GA		10/23/2023		2,603		76			76		2,680	2,680			
100103854	HAVERSTRAW	NY		05/10/2023		2,804		(124)			(124)		2,680	2,680			
100137984	EAGLE LAKE	FL		12/13/2023		2,102		577			577		2,680	2,680			
100069638	SAN BENITO	TX		09/01/2021		2,747		(67)			(67)		2,680	2,680			
100108045	MANASSAS PARK	VA		05/25/2023		2,854		(174)			(174)		2,680	2,680			
100119337	CHESTNUT HILL COVE	MD		07/31/2023		2,673		7			7		2,680	2,680			
100138849	MIAMI	FL		12/21/2023		3,055		(146)			(146)		2,909	2,680		(229)	(229)
100169372	CAMPBELL	CA		09/27/2024		2,940		(259)			(259)		2,680	2,680			
100137725	LOWELL	MA		12/08/2023		2,818		(137)			(137)		2,681	2,681			
100118761	MULBERRY	FL		07/25/2023		2,833		(152)			(152)		2,681	2,681			
100138094	JURUPA VALLEY	CA		12/13/2023		2,805		(124)			(124)		2,681	2,681			
100115512	STOCKTON	CA		07/17/2023		2,521		160			160		2,681	2,681			
100161930	MALIBU	CA		07/31/2024		2,924		(243)			(243)		2,681	2,681			
100054593	ORLANDO	FL		03/23/2021		3,392		(711)			(711)		2,681	2,681			
100154133	CYPRESS	CA		07/11/2024		3,006		(325)			(325)		2,681	2,681			
100136599	FONTANA	CA		11/22/2023		2,885		(204)			(204)		2,681	2,681			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057689	CHESAPEAKE	VA		06/30/2021		2,954		(273)			(273)		2,681	2,681			
100115858	CHARLOTTE	NC		07/20/2023		2,741		(60)			(60)		2,681	2,681			
100152194	CENTRAL FALLS	RI		05/17/2024		2,778		(97)			(97)		2,681	2,681			
100135331	TOMS RIVER	NJ		11/13/2023		2,525		156			156		2,681	2,681			
100153891	WOODSTOCK	MD		06/05/2024		2,997		(315)			(315)		2,681	2,681			
100133106	SPRINGFIELD	VA		11/29/2023		2,754		(72)			(72)		2,681	2,681			
100070473	BALTIMORE	MD		09/23/2021		3,097		(416)			(416)		2,681	2,681			
100138117	LEANDER	TX		12/14/2023		2,741		(59)			(59)		2,681	2,681			
100109614	DAVENPORT	FL		06/14/2023		3,083		(401)			(401)		2,682	2,682			
100127521	AUBREY	TX		09/08/2023		2,737		(55)			(55)		2,682	2,682			
100127614	GREELEY	CO		09/08/2023		2,782		(100)			(100)		2,682	2,682			
100045052	BLAINE	MN		11/19/2020		2,630		52			52		2,682	2,682			
100079703	CHICAGO	IL		04/25/2022		3,137		(455)			(455)		2,682	2,682			
100152191	FAIRFAX	VA		05/17/2024		2,644		37			37		2,682	2,682			
100099948	INDIO	CA		03/28/2023		2,742		(60)			(60)		2,682	2,682			
100146579	CLOVIS	CA		03/20/2024		2,909		(227)			(227)		2,682	2,682			
100024532	STOW	OH		09/20/2018		2,104		578			578		2,682	2,682			
100142787	LAKE WORTH BEACH	FL		02/08/2024		2,806		(123)			(123)		2,682	2,682			
100062567	BARTLESVILLE	OK		07/01/2021		2,720		(37)			(37)		2,682	2,682			
100173333	LIBERTY HILL	TX		10/30/2024		2,445		238			238		2,682	2,682			
100135529	WASHINGTON	UT		11/13/2023		2,684		(2)			(2)		2,683	2,683			
100148765	NASHVILLE	TN		04/17/2024		2,896		(214)			(214)		2,683	2,683			
100043594	TALALA	OK		08/13/2020		3,227		(544)			(544)		2,683	2,683			
100090192	AUGUSTA	GA		01/13/2023		2,443		240			240		2,683	2,683			
100066766	MOUNT LAUREL	NJ		08/02/2021		2,775		(92)			(92)		2,683	2,683			
100128052	SPRINGFIELD	TN		09/08/2023		2,449		234			234		2,683	2,683			
100049791	LANCASTER	CA		11/20/2020		2,919		(236)			(236)		2,683	2,683			
100114081	FALL CREEK	WI		06/29/2023		1,946		737			737		2,683	2,683			
100018175	LAFAYETTE	LA		06/08/2018		2,785		(102)			(102)		2,683	2,683			
100014386	PORTSMOUTH	VA		09/27/2017		1,836		847			847		2,683	2,683			
100146049	BALDWIN	WI		03/19/2024		3,009		(326)			(326)		2,683	2,683			
100115623	WESTERVILLE	OH		07/19/2023		3,011		(328)			(328)		2,683	2,683			
100143252	TARPON SPRINGS	FL		02/16/2024		2,623		60			60		2,683	2,683			
100014011	GLENDALE	AZ		05/25/2017		2,733		(50)			(50)		2,683	2,683			
100148903	GALVESTON	TX		04/17/2024		2,815		(131)			(131)		2,684	2,684			
100031139	POSEN	IL		03/29/2019		2,381		302			302		2,684	2,684			
100158690	SAINT AUGUSTINE	FL		07/10/2024		2,514		170			170		2,684	2,684			
100131689	MESA	AZ		10/06/2023		2,727		(43)			(43)		2,684	2,684			
100050295	LEESBURG	FL		11/20/2020		3,344		(660)			(660)		2,684	2,684			
100108897	LAKESIDE	CA		05/31/2023		2,804		(120)			(120)		2,684	2,684			
100013227	STOCKTON	CA		05/25/2017		2,066		618			618		2,684	2,684			
100109310	HILLSBORO	OR		06/12/2023		2,750		(66)			(66)		2,684	2,684			
100068251	CASSELBERRY	FL		08/25/2021		3,080		(395)			(395)		2,684	2,684			
100137096	LIBERTY	TN		11/28/2023		2,720		(36)			(36)		2,684	2,684			
100132711	DENVER	CO		11/03/2023		2,558		126			126		2,684	2,684			
100127545	ANTIOCH	TN		09/08/2023		2,627		57			57		2,685	2,685			
100130346	DAVENPORT	FL		09/28/2023		2,876		(191)			(191)		2,685	2,685			
100100081	MIAMI	FL		03/28/2023		2,993		(308)			(308)		2,685	2,685			
100158530	WAIKOLOA	HI		07/10/2024		2,828		(143)			(143)		2,685	2,685			
100150971	WATERFORD	NY		05/08/2024		2,611		74			74		2,685	2,685			
100120923	SANTA ROSA BEACH	FL		08/30/2023		2,774		(89)			(89)		2,685	2,685			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011785	JERSEY CITY	NJ		03/08/2017		833		1,852			1,852		2,685	2,685			
100055818	RIVERBANK	CA		03/23/2021		3,021		(335)			(335)		2,686	2,685		(1)	(1)
100129453	MURFREESBORO	TN		09/29/2023		2,795		(110)			(110)		2,685	2,685			
100113162	MIAMI	FL		06/29/2023		2,447		238			238		2,685	2,685			
100044671	WEST VALLEY CITY	UT		11/19/2020		2,706		(21)			(21)		2,685	2,685			
100082024	SPIJKENISSE	NLD		03/30/2022		2,741						27	2,768	2,685	(82)		(82)
100140655	SPOKANE VALLEY	WA		02/08/2024		3,240		(555)			(555)		2,685	2,685			
100139039	SAN BERNARDINO	CA		12/22/2023		2,934		(249)			(249)		2,685	2,685			
100144425	LOS ANGELES	CA		03/07/2024		2,900		(217)			(217)		2,683	2,686		2	2
100014463	WINDER	GA		09/27/2017		2,519		166			166		2,686	2,686			
100079307	APOPKA	FL		02/28/2022		2,667		19			19		2,686	2,686			
100138335	TEMECULA	CA		12/18/2023		3,096		(410)			(410)		2,686	2,686			
100158432	FREMONT	CA		07/10/2024		3,012		(326)			(326)		2,686	2,686			
100091315	DETRIOT	MI		01/13/2023		2,734		(49)			(49)		2,686	2,686			
100030035	ELKHART	IN		12/20/2018		2,655		30			30		2,686	2,686			
100115079	PARRISH	FL		07/14/2023		2,676		10			10		2,686	2,686			
100103506	RICHMOND	TX		05/08/2023		2,958		(272)			(272)		2,686	2,686			
100101550	GALLATIN	TN		04/26/2023		2,764		(79)			(79)		2,686	2,686			
100079086	BRIDGEPORT	PA		02/24/2022		2,674		12			12		2,686	2,686			
4010056850	BALTIMORE	MD		08/24/2023		2,885		(199)			(199)		2,686	2,686			
100166923	BROADVIEW	IL		09/13/2024		527		(68)			(68)		459	2,686		2,227	2,227
100025642	LOMPOC	CA		09/20/2018		2,404		282			282		2,686	2,686			
100060589	SAVANNAH	GA		06/01/2021		2,660		27			27		2,686	2,686			
100152810	WEST NEW YORK	NJ		05/22/2024		3,175		(489)			(489)		2,686	2,686			
100108230	JACKSONVILLE	FL		05/24/2023		3,107		(420)			(420)		2,687	2,687			
100019632	PLEASANTON	TX		07/26/2018		2,878		(191)			(191)		2,687	2,687			
100023553	FORT WORTH	TX		09/04/2018		2,943		(256)			(256)		2,687	2,687			
100025082	FONTANA	CA		09/20/2018		2,711		(24)			(24)		2,687	2,687			
100137754	KATY	TX		12/08/2023		2,351		336			336		2,687	2,687			
100066176	ALTUS	OK		08/02/2021		2,802		(115)			(115)		2,687	2,687			
100111863	GREENVILLE	AL		06/29/2023		1,825		862			862		2,687	2,687			
100140259	NEWPORT	OR		01/18/2024		2,955		(268)			(268)		2,687	2,687			
100133482	KATY	TX		10/19/2023		3,021		(333)			(333)		2,687	2,687			
100070849	ALEX CITY	AL		10/01/2021		2,759		(72)			(72)		2,688	2,688			
100026174	MOUNTAIN VIEW	HI		09/20/2018		2,183		505			505		2,688	2,688			
100132110	PEACHTREE CITY	GA		10/13/2023		2,594		94			94		2,688	2,688			
100115706	HARTFORD	CT		07/20/2023		2,846		(158)			(158)		2,688	2,688			
100054596	PINCONNING	MI		03/23/2021		3,213		(525)			(525)		2,688	2,688			
100023698	MORENO VALLEY	CA		09/04/2018		2,832		(143)			(143)		2,688	2,688			
100136587	UPPER MARLBORO	MD		11/22/2023		2,606		83			83		2,688	2,688			
100157767	ATLANTA	GA		08/01/2024		3,145		(457)			(457)		2,688	2,688			
100162285	AURORA	CO		09/06/2024		2,980		(291)			(291)		2,688	2,688			
100150829	ST. PETERSBURG	FL		05/08/2024		2,778		(90)			(90)		2,689	2,689			
100112678	DESERT HOT SPRINGS	CA		06/29/2023		16		2,673			2,673		2,689	2,689			
100131980	GERMANTOWN	TN		10/13/2023		2,607		81			81		2,689	2,689			
100053493	NEWINGTON	CT		03/23/2021		2,907		(216)			(216)		2,691	2,689		(2)	(2)
100079788	HOMESTEAD	FL		04/25/2022		2,744		(55)			(55)		2,689	2,689			
100143253	LUTZ	FL		02/16/2024		2,800		(111)			(111)		2,689	2,689			
100024267	BEND	OR		09/20/2018		2,870		(181)			(181)		2,689	2,689			
100086906	LANCASTER	CA		09/21/2022		2,870		(181)			(181)		2,689	2,689			
100115339	VANCOUVER	WA		07/17/2023		3,108		(418)			(418)		2,689	2,689			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148790	GREENSBORO	NC		04/17/2024		2,363		327			327		2,690	2,690			
100011998	BELMONT	OH		03/08/2017		2,075		615			615		2,690	2,690			
100136792	YONKERS	NY		11/27/2023		2,820		(130)			(130)		2,690	2,690			
100057971	CYPRESS	TX		06/30/2021		3,018		(328)			(328)		2,690	2,690			
100057598	FRANKLIN	OH		06/30/2021		3,028		(338)			(338)		2,690	2,690			
100146622	BEAUMONT	CA		03/20/2024		2,797		(107)			(107)		2,690	2,690			
100117001	DEER PARK	TX		07/20/2023		1,961		729			729		2,690	2,690			
100133636	EAST FALMOUTH	MA		10/23/2023		2,638		52			52		2,690	2,690			
100151144	BRONX	NY		05/09/2024		3,247		(557)			(557)		2,690	2,690			
100082171	KATY	TX		04/14/2022		3,285		(595)			(595)		2,690	2,690			
100110001	BERKELEY TOWNSHIP	NJ		06/22/2023		2,839		(149)			(149)		2,690	2,690			
100064842	SOUTHGATE	KY		07/14/2021		3,002		(311)			(311)		2,691	2,691			
100120686	ANNA	TX		08/25/2023		2,804		(113)			(113)		2,691	2,691			
100017868	RAPID CITY	SD		05/30/2018		2,915		(225)			(225)		2,691	2,691			
100127517	PORT SAINT JOE	FL		09/08/2023		2,859		(168)			(168)		2,691	2,691			
100014078	ODENVILLE	AL		05/25/2017		2,564		126			126		2,691	2,691			
100166206	CYPRESS	TX		09/09/2024		2,468		223			223		2,691	2,691			
100127091	CAPE CORAL	FL		08/30/2023		2,478		213			213		2,691	2,691			
100137131	PORT SAINT LUCIE	FL		11/28/2023		2,874		(183)			(183)		2,691	2,691			
100047821	RANCHO CUCAMONGA	CA		11/20/2020		3,265		(574)			(574)		2,691	2,691			
100029677	INDIO	CA		10/26/2018		2,504		187			187		2,691	2,691			
100140166	HUTTO	TX		01/09/2024		2,549		143			143		2,691	2,691			
100011562	CHARLOTTE	NC		03/08/2017		1,779		912			912		2,691	2,691			
100064836	NAVARRE	FL		07/14/2021		3,002		(310)			(310)		2,691	2,691			
100066668	GREECE	NY		08/02/2021		2,706		(15)			(15)		2,691	2,691			
100047982	NAPLES	FL		11/20/2020		3,297		(605)			(605)		2,691	2,691			
100135748	RALEIGH	NC		11/10/2023		2,323		368			368		2,692	2,692			
100103585	CONROE	TX		05/08/2023		2,647		(153)			(153)		2,494	2,692		197	197
100055178	MONROE	NC		03/23/2021		2,887		(195)			(195)		2,692	2,692			
100100776	FORT LAUDERDALE	FL		04/28/2023		2,568		124			124		2,692	2,692			
100067990	LAS VEGAS	NV		09/23/2021		2,966		(274)			(274)		2,692	2,692			
100048548	MONTGOMERY VILLAGE	MD		11/20/2020		3,009		(317)			(317)		2,692	2,692			
100068293	NORFOLK	VA		08/25/2021		3,086		(394)			(394)		2,692	2,692			
100079660	CAPE CORAL	FL		04/08/2022		2,830		(137)			(137)		2,693	2,693			
100111631	ATLANTA	GA		06/29/2023		497		2,195			2,195		2,693	2,693			
100014715	TAUNTON	MA		09/27/2017		2,700		(7)			(7)		2,693	2,693			
100160568	RANCHO CORDOVA	CA		07/19/2024		2,679		14			14		2,693	2,693			
100115713	YARDLEY	PA		07/20/2023		2,763		(70)			(70)		2,693	2,693			
100110911	TOLEDO	OH		06/29/2023		2,627		66			66		2,693	2,693			
100134454	SYLVANIA	OH		10/30/2023		3,006		(313)			(313)		2,693	2,693			
100120029	LEHIGH ACRES	FL		08/11/2023		2,660		33			33		2,693	2,693			
100120035	LEHIGH ACRES	FL		08/11/2023		2,660		33			33		2,693	2,693			
100128472	EAST STROUDSBURG	PA		09/15/2023		3,009		(316)			(316)		2,693	2,693			
100159916	MIAMI	FL		08/16/2024		2,719		(25)			(25)		2,694	2,694			
100111000	EAST SAINT LOUIS	IL		06/29/2023		2,071		622			622		2,694	2,694			
100129324	DAWSONVILLE	GA		09/25/2023		2,665		29			29		2,694	2,694			
100135237	KNOXVILLE	TN		11/08/2023		2,297		397			397		2,694	2,694			
100010680	HIALEAH	FL		12/23/2016		1,716		978			978		2,694	2,694			
100120675	GARDNER	MA		08/24/2023		2,832		(138)			(138)		2,694	2,694			
100158434	PROSPER	TX		07/10/2024		2,990		(296)			(296)		2,694	2,694			
100120563	ATLANTA	GA		08/18/2023		3,016		(322)			(322)		2,694	2,694			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141352	LOS ANGELES	CA		01/30/2024		2,905		(211)			(211)		2,694	2,694			
100135031	DACULA	GA		10/30/2023		2,620		74			74		2,694	2,694			
100020294	RUSSELLVILLE	AR		07/17/2018		2,927		(233)			(233)		2,694	2,694			
100137783	FORNEY	TX		12/08/2023		2,756		(62)			(62)		2,694	2,694			
100044852	MINNEAPOLIS	MN		11/19/2020		3,857		(1,162)			(1,162)		2,694	2,694			
100062251	PORT MONMOUTH	NJ		07/01/2021		2,582		112			112		2,694	2,694			
100109703	NORTHPORT	AL		06/16/2023		2,877		(183)			(183)		2,694	2,694			
100173635	BREDA	NLD		10/29/2024		2,777							2,777	2,695	(82)		(82)
100151829	BAKERSFIELD	CA		05/10/2024		2,958		(263)			(263)		2,695	2,695			
100084727	LAVEEN	AZ		08/02/2022		3,148		(454)			(454)		2,695	2,695			
100078891	COVINGTON	GA		02/24/2022		2,899		(204)			(204)		2,695	2,695			
100029453	LITTLEROCK	CA		10/26/2018		2,928		(233)			(233)		2,695	2,695			
100135560	CORPUS CHRISTI	TX		11/13/2023		2,709		(14)			(14)		2,695	2,695			
100091310	GOODLETTSVILLE	TN		01/13/2023		2,782		(86)			(86)		2,695	2,695			
100136834	EAST FISHKILL	NY		11/27/2023		2,730		(35)			(35)		2,695	2,695			
100140112	JOLIET	IL		01/09/2024		2,260		436			436		2,695	2,695			
100090110	HEMET	CA		01/13/2023		2,899		(204)			(204)		2,695	2,695			
100129628	FARMERSVILLE	TX		09/29/2023		2,861		(166)			(166)		2,695	2,695			
100169116	CHICAGO	IL		09/27/2024		2,527		(164)			(164)		2,364	2,695		332	332
100071848	PROVIDENCE	RI		10/14/2021		3,127		(431)			(431)		2,695	2,695			
100148632	FORNEY	TX		05/15/2024		2,770		(74)			(74)		2,696	2,696			
100077959	FREEPORT	TX		02/18/2022		3,370		(674)			(674)		2,696	2,696			
100061308	COVINGTON	LA		06/01/2021		2,670		26			26		2,696	2,696			
100136392	LEHI	UT		11/20/2023		2,429		267			267		2,696	2,696			
100161998	BROOKLYN	NY		07/31/2024		2,834		(138)			(138)		2,696	2,696			
100026328	CLOSTER	NJ		09/20/2018		2,397		300			300		2,696	2,696			
100013289	FRANKFORD	DE		05/25/2017		1,885		811			811		2,696	2,696			
100108112	GALVESTON	TX		05/24/2023		2,923		(227)			(227)		2,696	2,696			
100075005	HOUSE SPRINGS	MO		12/01/2021		2,784		(88)			(88)		2,696	2,696			
100156028	LOS ANGELES	CA		06/18/2024		3,351		(655)			(655)		2,696	2,696			
100136850	ANNA	TX		11/27/2023		2,764		(67)			(67)		2,697	2,697			
100119521	HOUSTON	TX		07/28/2023		2,838		(142)			(142)		2,697	2,697			
100091180	BRANSON	MO		01/31/2023		2,344		352			352		2,697	2,697			
100109342	JUPITER	FL		06/12/2023		2,843		(147)			(147)		2,697	2,697			
100078894	SCHERERVILLE	IN		02/24/2022		2,790		(93)			(93)		2,697	2,697			
100131930	SARASOTA	FL		10/13/2023		2,665		32			32		2,697	2,697			
100113273	GREER	SC		06/29/2023		3,091		(394)			(394)		2,697	2,697			
100128353	ATLANTA	GA		09/14/2023		2,650		47			47		2,697	2,697			
100012266	CASCO	ME		04/28/2017		2,233		464			464		2,697	2,697			
100135326	GULF SHORES	AL		11/13/2023		2,558		139			139		2,697	2,697			
100110638	ORLANDO	FL		06/30/2023		2,889		(192)			(192)		2,697	2,697			
100012294	LOVES PARK	IL		04/28/2017		2,162		535			535		2,697	2,697			
100148675	MARIETTA	GA		04/16/2024		2,818		(121)			(121)		2,697	2,697			
100055379	DENHAM SPRINGS	LA		03/23/2021		2,979		(282)			(282)		2,697	2,697			
100134496	FRONT ROYAL	VA		10/30/2023		2,722		(24)			(24)		2,698	2,697		(1)	(1)
100013176	BUSHWOOD	MD		05/25/2017		2,065		633			633		2,698	2,698			
100131907	PASSAIC	NJ		10/13/2023		2,718		(21)			(21)		2,698	2,698			
100061027	LUMBERTON	NC		06/01/2021		2,672		26			26		2,698	2,698			
100063497	DES MOINES	IA		07/01/2021		2,773		(76)			(76)		2,698	2,698			
100148820	DUBLIN	OH		04/17/2024		2,866		(168)			(168)		2,698	2,698			
100088174	MIAMI	FL		10/25/2022		2,964		(266)			(266)		2,698	2,698			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136084	MADERA	CA		12/18/2023		2,800		(102)			(102)		2,698	2,698			
100046515	FORT WORTH	TX		11/25/2020		3,555		(857)			(857)		2,698	2,698			
100115253	DAPHNE	AL		07/17/2023		2,909		(211)			(211)		2,698	2,698			
100143262	SURPRISE	AZ		02/16/2024		2,861		(162)			(162)		2,698	2,698			
100141644	MANTECA	CA		01/30/2024		2,897		(199)			(199)		2,698	2,698			
100113022	CHICAGO	IL		06/29/2023		531		2,167			2,167		2,699	2,699			
100136983	LAS VEGAS	NV		11/28/2023		2,668		31			31		2,699	2,699			
100102006	PALMER	TX		04/14/2023		3,187		(488)			(488)		2,699	2,699			
100141505	HEMET	CA		01/30/2024		3,156		(458)			(458)		2,699	2,699			
100150900	FONTANA	CA		05/08/2024		2,987		(288)			(288)		2,699	2,699			
100120925	MOUNT PLEASANT	SC		08/30/2023		2,582		117			117		2,699	2,699			
100079804	TAMPA	FL		04/08/2022		3,387		(688)			(688)		2,699	2,699			
100130193	SIMI VALLEY	CA		11/15/2023		2,993		(294)			(294)		2,699	2,699			
100128405	ORLANDO	FL		09/15/2023		3,145		(446)			(446)		2,699	2,699			
100134552	FREEPORT	NY		10/30/2023		2,791		(92)			(92)		2,699	2,699			
100142469	DENVER	CO		03/08/2024		2,744		(45)			(45)		2,699	2,699			
100111016	SAN ANGELO	TX		06/29/2023		2,946		(247)			(247)		2,699	2,699			
100136381	CHARLOTTE	NC		11/20/2023		2,535		165			165		2,699	2,699			
100135833	FLEMING ISLAND	FL		11/10/2023		2,920		(220)			(220)		2,699	2,699			
100080425	ORLANDO	FL		04/14/2022		2,757		(53)			(53)		2,704	2,699		(5)	(5)
100152620	SAN JACINTO	CA		05/17/2024		2,705		(8)			(8)		2,697	2,699		3	3
100140101	SAN MARCOS	TX		01/09/2024		2,426		273			273		2,700	2,700			
100144157	PFLUGERVILLE	TX		03/07/2024		2,701		(1)			(1)		2,700	2,700			
100114886	HOUSTON	TX		07/13/2023		2,841		(141)			(141)		2,700	2,700			
100151763	LAKEWOOD	CA		05/10/2024		3,439		(739)			(739)		2,700	2,700			
100067598	ALLIANCE	OH		09/23/2021		3,112		(411)			(411)		2,700	2,700			
100130146	VILLA PARK	IL		11/15/2023		2,719		(19)			(19)		2,700	2,700			
100011005	SAINT CLOUD	FL		12/23/2016		1,416		1,284			1,284		2,700	2,700			
100127634	LANDISVILLE	NJ		09/08/2023		2,835		(134)			(134)		2,701	2,701			
100136130	LEANDER	TX		12/18/2023		3,138		(437)			(437)		2,701	2,701			
100063739	CLAY	NY		07/01/2021		2,697		4			4		2,701	2,701			
100132759	LAS VEGAS	NV		11/03/2023		2,812		(111)			(111)		2,701	2,701			
100111316	CHICAGO	IL		06/29/2023		2,191		510			510		2,701	2,701			
100061068	OAK HILL	OH		06/01/2021		2,675		27			27		2,702	2,702			
100142680	ST AUGUSTINE	FL		02/08/2024		2,277		425			425		2,702	2,702			
100135750	MARICOPA	AZ		11/10/2023		2,247		455			455		2,702	2,702			
100151134	CARVER	MA		05/09/2024		2,944		(242)			(242)		2,702	2,702			
100134258	NORCROSS	GA		10/27/2023		3,014		(312)			(312)		2,702	2,702			
100025547	PHOENIX	AZ		09/20/2018		2,833		(131)			(131)		2,702	2,702			
100086002	LOS CABOS	MEX		08/19/2022		2,702							2,702	2,702			
100084622	PORTER	TX		08/02/2022		2,885		(183)			(183)		2,702	2,702			
100080809	DAVENPORT	FL		03/01/2022		3,427		(725)			(725)		2,702	2,702			
100144636	WENDELL	NC		03/13/2024		2,170		533			533		2,703	2,703			
100165793	DAVIE	FL		08/29/2024		2,889		(186)			(186)		2,703	2,703			
100129891	NEW HAVEN	CT		09/27/2023		2,829		(127)			(127)		2,703	2,703			
100127121	RICHMOND	VA		08/30/2023		2,236		467			467		2,703	2,703			
100114870	SURPRISE	AZ		07/10/2023		2,663		40			40		2,703	2,703			
100142696	ARGYLE	TX		02/08/2024		2,599		104			104		2,703	2,703			
100030740	PORT ORANGE	FL		04/09/2019		1,800		903			903		2,703	2,703			
100133059	AMHERST	NY		11/29/2023		2,689		14			14		2,703	2,703			
100102732	KISSIMMEE	FL		06/22/2023		3,169		(466)			(466)		2,703	2,703			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012558	MIAMI	FL		04/28/2017		2,275		428			428		2,703	2,703			
100115364	EAST ORANGE	NJ		07/17/2023		2,817		(113)			(113)		2,704	2,704			
100144135	ROCKVILLE	MD		03/07/2024		2,782		(79)			(79)		2,704	2,704			
100119557	HEERLEN	NLD		07/28/2023		2,763						(4)	2,759	2,704	(56)		(56)
100110532	DAVENPORT	FL		06/30/2023		2,764		(60)			(60)		2,704	2,704			
100029468	MEDFORD	OR		10/26/2018		2,748		(44)			(44)		2,704	2,704			
100140359	SUMMERVILLE	SC		01/18/2024		2,634		70			70		2,704	2,704			
100144296	COMPTON	CA		03/07/2024		2,912		(208)			(208)		2,704	2,704			
100139127	LOMA LINDA	CA		12/28/2023		3,263		(558)			(558)		2,704	2,704			
100158051	OCALA	FL		07/09/2024		3,950		(34)			(34)		3,915	2,704	(1,211)		(1,211)
100140752	LINDEN	NJ		01/22/2024		2,993		(289)			(289)		2,705	2,705			
100164800	HEMPHILL	TX		08/26/2024		2,845		(140)			(140)		2,705	2,705			
100108060	MISSOURI CITY	TX		05/24/2023		3,039		(334)			(334)		2,705	2,705			
100148213	NORCO	CA		04/12/2024		2,774		(70)			(70)		2,705	2,705			
100137255	NETHERLANDS	NLD		11/28/2023		2,772						(13)	2,759	2,705	(54)		(54)
100100267	BROOKHAVEN	NY		03/17/2023		2,914		(209)			(209)		2,705	2,705			
100148173	OAKLAND	CA		04/12/2024		2,929		(224)			(224)		2,705	2,705			
100102627	LOS ANGELES	CA		06/22/2023		3,041		(336)			(336)		2,705	2,705			
100087525	WESTON	FL		10/25/2022		2,565		140			140		2,705	2,705			
100112583	BUSHKILL	PA		06/29/2023		449		2,256			2,256		2,705	2,705			
100061842	SOUTH PARK	PA		07/01/2021		2,727		(22)			(22)		2,705	2,705			
100157590	AUBURN	CA		06/28/2024		2,410		296			296		2,705	2,705			
100090760	LEBANON	NJ		02/28/2023		2,970		(265)			(265)		2,705	2,705			
100142726	PORT SAINT LUCIE	FL		02/08/2024		2,825		(120)			(120)		2,705	2,705			
100128484	FRESNO	CA		09/15/2023		3,002		(296)			(296)		2,706	2,706			
100166929	KNOXVILLE	TN		09/13/2024		2,550		(83)			(83)		2,466	2,706	240		240
100141241	DAVENPORT	FL		01/30/2024		3,162		(456)			(456)		2,706	2,706			
100141879	GLENDALE	CA		03/27/2024		2,883		(177)			(177)		2,706	2,706			
100109315	HAWLEY	PA		06/12/2023		2,956		(250)			(250)		2,706	2,706			
100057540	AUGUSTA	GA		06/30/2021		2,806		(99)			(99)		2,706	2,706			
100144112	NORWALK	CT		03/07/2024		2,819		(112)			(112)		2,706	2,706			
100119826	DECATUR	GA		08/08/2023		2,921		(215)			(215)		2,706	2,706			
100119252	MANHATTAN	KS		07/31/2023		2,690		16			16		2,707	2,707			
100079035	LINCOLN	NE		02/24/2022		2,823		(116)			(116)		2,707	2,707			
100136160	NEW MILFORD	CT		12/18/2023		2,840		(133)			(133)		2,707	2,707			
100116969	PHOENIX	AZ		07/20/2023		2,191		516			516		2,707	2,707			
100076059	PORT CHARLOTTE	FL		01/07/2022		2,965		(258)			(258)		2,707	2,707			
100142150	WINTER PARK	FL		02/29/2024		3,235		(528)			(528)		2,707	2,707			
100099790	LANTANA	FL		02/28/2023		14,034		(11,327)			(11,327)		2,707	2,707			
100136026	MAUMEE	OH		11/16/2023		2,699		8			8		2,707	2,707			
100111508	KAUNAKAKAI	HI		06/29/2023		857		1,850			1,850		2,707	2,707			
100138864	WILMINGTON	DE		12/21/2023		2,957		(250)			(250)		2,707	2,707			
100111750	WYNCOTE	PA		06/29/2023		844		1,863			1,863		2,707	2,707			
100128343	VIRGINIA BEACH	VA		09/14/2023		2,844		(137)			(137)		2,707	2,707			
100018160	LEHIGH ACRES	FL		06/08/2018		2,907		(199)			(199)		2,707	2,707			
100100866	LOGAN	UT		04/28/2023		2,614		94			94		2,707	2,707			
100108285	BEAVERTON	OR		05/24/2023		3,215		(507)			(507)		2,707	2,707			
100044072	LANTANA	FL		08/19/2020		2,880		(172)			(172)		2,708	2,708			
100110842	TAYLORSVILLE	NC		06/29/2023		3,125		(417)			(417)		2,708	2,708			
100131655	MOHAVE VALLEY	AZ		10/06/2023		2,487		221			221		2,708	2,708			
100063206	ABSECON	NJ		07/01/2021		2,723		(16)			(16)		2,708	2,708			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126895	EAST SAINT LOUIS	IL		08/30/2023		1,619		1,089			1,089		2,708	2,708			
100109337	GALLATIN	TN		06/12/2023		2,786		(78)			(78)		2,708	2,708			
100151676	TYBEE ISLAND	GA		05/10/2024		2,645		63			63		2,708	2,708			
100109846	PHILADELPHIA	PA		06/22/2023		2,992		(284)			(284)		2,708	2,708			
100149803	MESA	AZ		04/26/2024		2,940		(232)			(232)		2,708	2,708			
100120433	HOUSTON	TX		08/18/2023		3,129		(421)			(421)		2,708	2,708			
100162040	SAN DIEGO	CA		07/31/2024		2,986		(278)			(278)		2,708	2,708			
100147907	DENVER	CO		04/08/2024		2,812		(103)			(103)		2,709	2,709			
100047434	DUVALL	WA		11/20/2020		3,414		(705)			(705)		2,709	2,709			
100091600	MURRAYVILLE	GA		03/07/2023		2,918		(388)			(388)		2,531	2,709		178	178
100025936	LAKELAND	FL		09/20/2018		2,069		639			639		2,709	2,709			
100133823	ORLANDO	FL		10/20/2023		2,632		77			77		2,709	2,709			
100060439	MOBILE	AL		06/01/2021		2,684		25			25		2,709	2,709			
100030641	JAMAICA	NY		04/09/2019		(2,125)		4,834			4,834		2,709	2,709			
100047089	GADSDEN	AL		11/20/2020		3,306		(596)			(596)		2,710	2,710			
100128765	PORTERVILLE	CA		09/21/2023		3,084		(374)			(374)		2,710	2,710			
100140829	SAVANNAH	GA		03/06/2024		3,148		(438)			(438)		2,710	2,710			
100136236	LITTLE ELM	TX		11/20/2023		2,605		105			105		2,710	2,710			
100014253	PALM COAST	FL		09/27/2017		1,987		722			722		2,709	2,710		1	1
100043867	FLANDERS	NY		08/19/2020		3,161		(451)			(451)		2,710	2,710			
100111617	ROGERS	AR		06/29/2023		2,716		(5)			(5)		2,710	2,710			
100049696	LANCASTER	CA		11/20/2020		3,559		(849)			(849)		2,710	2,710			
100126457	ALTOONA	PA		08/30/2023		2,058		653			653		2,710	2,710			
100057785	AVENUE	MD		06/30/2021		2,901		(191)			(191)		2,710	2,710			
100026417	ST. PAUL	MN		09/26/2018		2,679		32			32		2,710	2,710			
100075398	SPARTANBURG	SC		12/01/2021		2,839		(129)			(129)		2,710	2,710			
100115914	MIAMI	FL		07/20/2023		2,838		(128)			(128)		2,710	2,710			
100141296	WESTERVILLE	OH		01/30/2024		1,272		1,438			1,438		2,710	2,710			
100057788	BLANCHARD	OK		06/30/2021		2,847		(137)			(137)		2,710	2,710			
100013426	BRADENTON	FL		05/25/2017		1,900		811			811		2,711	2,711			
100064809	BENSENVILLE	IL		07/14/2021		3,030		(319)			(319)		2,711	2,711			
100013631	SANTA CLARITA	CA		05/25/2017		2,422		289			289		2,711	2,711			
100012776	MIAMI	FL		05/25/2017		2,532		179			179		2,711	2,711			
100129590	DUENWEG	MO		09/29/2023		2,757		(45)			(45)		2,712	2,712			
100030638	LOS ANGELES	CA		04/09/2019		(4,337)		7,049			7,049		2,712	2,712			
100141281	SANTA ANA	CA		01/30/2024		3,001		(289)			(289)		2,712	2,712			
100110260	HALTOM CITY	TX		06/30/2023		2,653		60			60		2,712	2,712			
100030513	NOBLESVILLE	IN		12/20/2018		2,388		324			324		2,713	2,713			
100130197	STUART	FL		11/15/2023		3,077		(364)			(364)		2,713	2,713			
100135773	LAS VEGAS	NV		11/10/2023		2,498		215			215		2,713	2,713			
100030969	FRESNO	CA		03/29/2019		2,046		667			667		2,713	2,713			
100155115	KENTFIELD	CA		07/19/2024		3,096		(383)			(383)		2,713	2,713			
100080839	BONITA SPRINGS	FL		03/10/2022		(29,404)		1,813			1,813		(27,591)	2,713		30,304	30,304
100101114	PENNS GROVE	NJ		04/28/2023		2,515		199			199		2,713	2,713			
100144181	PEORIA	AZ		03/07/2024		2,698		16			16		2,713	2,713			
100115728	RENTON	WA		07/20/2023		2,743		(29)			(29)		2,713	2,713			
100135885	AVENTURA	FL		11/13/2023		2,949		(235)			(235)		2,714	2,714			
100137758	HENDERSON	NV		12/08/2023		2,390		324			324		2,714	2,714			
100084770	APPLE VALLEY	CA		08/02/2022		2,742		(28)			(28)		2,714	2,714			
100023227	PENSACOLA	FL		08/16/2018		2,756		(42)			(42)		2,714	2,714			
100038393	ELK RIVER	MN		11/15/2019		2,916		(202)			(202)		2,714	2,714			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144051	WADDELL	AZ		03/07/2024		2,443		271			271		2,714	2,714			
100134951	LAS VEGAS	NV		10/30/2023		2,751		(37)			(37)		2,714	2,714			
100016577	ATLANTA	GA		04/10/2018		2,802		(88)			(88)		2,714	2,714			
100064685	FORT WORTH	TX		07/14/2021		3,078		(364)			(364)		2,715	2,715			
100141319	PALM HARBOR	FL		01/30/2024		3,095		(380)			(380)		2,715	2,715			
100158437	VICTORVILLE	CA		07/10/2024		2,876		(161)			(161)		2,715	2,715			
100010845	LYONS	IL		12/23/2016		2,036		679			679		2,715	2,715			
100152838	PERRIS	CA		05/22/2024		3,004		(289)			(289)		2,715	2,715			
100013046	ATWATER	CA		05/25/2017		2,424		291			291		2,715	2,715			
100140920	MIAMI	FL		02/26/2024		3,228		(513)			(513)		2,715	2,715			
100024011	AUSTIN	TX		09/10/2018		3,001		(285)			(285)		2,715	2,715			
100042972	MAYODAN	NC		05/28/2020		2,941		(226)			(226)		2,716	2,716			
100084731	MYRTLE BEACH	SC		08/02/2022		2,946		(230)			(230)		2,716	2,716			
100121037	SAN ANTONIO	TX		08/30/2023		2,597		119			119		2,716	2,716			
100043516	DANBURY	CT		08/13/2020		1,864		852			852		2,716	2,716			
100116585	LOS ANGELES	CA		07/20/2023		2,911		(195)			(195)		2,716	2,716			
100135286	LAVON	TX		11/13/2023		2,700		17			17		2,717	2,716		(1)	(1)
100133576	KENNEWICK	WA		10/23/2023		2,649		67			67		2,716	2,716			
100067269	EAST ALTON	IL		08/02/2021		2,554		162			162		2,716	2,716			
100053474	APPLING	GA		03/23/2021		3,180		(467)			(467)		2,713	2,716		3	3
100137944	BAKERSFIELD	CA		12/13/2023		2,891		(175)			(175)		2,716	2,716			
100165717	LEESBURG	VA		08/29/2024		3,051		(335)			(335)		2,716	2,716			
100140033	NEW BEDFORD	MA		01/09/2024		2,857		(140)			(140)		2,716	2,716			
100077713	WILLINGBORO	NJ		01/03/2022		2,894		(178)			(178)		2,716	2,716			
100055644	ROCHESTER	NY		03/23/2021		3,855		(1,138)			(1,138)		2,717	2,717			
100148757	SAINT AUGUSTINE	FL		04/17/2024		2,090		627			627		2,717	2,717			
100144035	SANTA ROSA	CA		03/07/2024		2,753		(36)			(36)		2,717	2,717			
100155955	GATLINBURG	TN		06/17/2024		2,805		(91)			(91)		2,714	2,717		3	3
100132241	ANNA	TX		10/13/2023		2,873		(156)			(156)		2,717	2,717			
100065048	MCCLOUD	CA		07/14/2021		2,930		(212)			(212)		2,717	2,717			
100119522	DAWSONVILLE	GA		07/28/2023		2,536		182			182		2,718	2,718			
100054243	CHESAPEAKE	VA		03/23/2021		3,316		(598)			(598)		2,718	2,718			
100132316	JOHNSTOWN	CO		10/13/2023		2,511		207			207		2,718	2,718			
100114811	LEWES	DE		07/10/2023		2,756		(38)			(38)		2,718	2,718			
100043089	NATIONAL CITY	CA		05/28/2020		2,282		436			436		2,718	2,718			
100013736	DUNEDIN	FL		05/25/2017		2,408		310			310		2,718	2,718			
100113697	PETERSBURG	VA		06/29/2023		3,405		(687)			(687)		2,718	2,718			
100135239	CONWAY	SC		11/08/2023		2,202		516			516		2,719	2,719			
100118927	WOODBRIDGE	VA		07/27/2023		3,084		(365)			(365)		2,719	2,719			
100000456	ENTERPRISE	AL		09/27/2016		2,678		40			40		2,719	2,719			
100053461	MYRTLE BEACH	SC		03/23/2021		3,026		(307)			(307)		2,719	2,719			
100057621	HUGO	MN		06/30/2021		2,830		(111)			(111)		2,719	2,719			
100147827	RANCHO CORDOVA	CA		04/08/2024		2,844		(125)			(125)		2,719	2,719			
100012930	HESPERIA	CA		05/25/2017		2,755		(35)			(35)		2,719	2,719			
100013397	CHULA VISTA	CA		05/25/2017		466		2,253			2,253		2,719	2,719			
100143201	DENVER	CO		02/16/2024		3,012		(293)			(293)		2,719	2,719			
100156223	KEY WEST	FL		06/20/2024		3,038		(319)			(319)		2,719	2,719			
100126782	NEW ORLEANS	LA		08/30/2023		870		1,849			1,849		2,719	2,719			
100130184	PUEBLO	CO		11/15/2023		2,988		(269)			(269)		2,719	2,719			
100060619	GREENSBORO	NC		06/01/2021		2,697		23			23		2,720	2,720			
100126874	TAMPA	FL		08/30/2023		801		1,919			1,919		2,720	2,720			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119990	LANCASTER	MA		08/11/2023		2,808		(89)			(89)		2,720	2,720			
100154916	GRANADA HILLS	CA		07/19/2024		3,100		(380)			(380)		2,720	2,720			
100132554	SHAWNEE	OK		11/03/2023		2,676		44			44		2,720	2,720			
100010689	LAS VEGAS	NV		12/23/2016		2,382		338			338		2,720	2,720			
100120617	VANCOUVER	WA		08/18/2023		2,718		2			2		2,720	2,720			
100140585	EASTVALE	CA		01/19/2024		3,748		(1,028)			(1,028)		2,720	2,720			
100100811	SPRINGFIELD	VA		04/28/2023		2,672		48			48		2,720	2,720			
100128088	COLUMBIA	TN		09/08/2023		2,481		239			239		2,720	2,720			
100152567	LAKEWOOD	CO		05/17/2024		2,722							2,722	2,720		(2)	(2)
100128348	ATLANTA	GA		09/14/2023		2,659		61			61		2,720	2,720			
100043723	FALL RIVER	MA		08/13/2020		3,082		(361)			(361)		2,720	2,720			
100075960	TUCSON	AZ		01/07/2022		2,903		(182)			(182)		2,721	2,721			
100129616	JERSEY CITY	NJ		09/29/2023		2,945		(224)			(224)		2,721	2,721			
100066724	KIMBERLY	AL		08/02/2021		2,743		(22)			(22)		2,721	2,721			
100062787	GRAND RIDGE	IL		07/01/2021		2,824		(103)			(103)		2,721	2,721			
100115012	LAS VEGAS	NV		07/14/2023		2,582		139			139		2,721	2,721			
100045339	ANTELOPE	CA		11/25/2020		2,982		(260)			(260)		2,721	2,721			
100141645	GLENVILLE	NC		01/30/2024		2,825		(104)			(104)		2,721	2,721			
100088224	HOLLYWOOD	FL		10/17/2022		2,941		(219)			(219)		2,721	2,721			
100090651	HACKETTSTOWN	NJ		12/29/2022		2,810		(89)			(89)		2,721	2,721			
100143975	UPLAND	CA		02/29/2024		2,891		(170)			(170)		2,721	2,721			
100067477	ROCKVILLE	MD		09/23/2021		2,826		(105)			(105)		2,722	2,722			
100157961	WOODLAND	CA		07/09/2024		2,492		229			229		2,722	2,722			
100153301	BRADENTON	FL		05/30/2024		2,603		119			119		2,722	2,722			
100109243	HOLLYWOOD	FL		07/21/2023		3,180		(458)			(458)		2,722	2,722			
100119515	MONCKS CORNER	SC		07/28/2023		2,611		111			111		2,722	2,722			
100119539	TOBYHANNA	PA		07/28/2023		2,659		63			63		2,722	2,722			
100126588	RIVERDALE	GA		08/30/2023		1,954		768			768		2,722	2,722			
100150552	MONROE	NC		05/03/2024		2,897		(175)			(175)		2,722	2,722			
100103090	ROOSEVELT	NY		04/21/2023		3,035		(313)			(313)		2,722	2,722			
100030859	MIAMI	FL		04/09/2019		2,567		155			155		2,722	2,722			
100114911	ODESSA	TX		07/13/2023		2,745		(23)			(23)		2,722	2,722			
100143303	CAPE CORAL	FL		02/16/2024		2,765		(42)			(42)		2,722	2,722			
100068219	LONGVIEW	TX		08/25/2021		3,003		(280)			(280)		2,722	2,722			
100064805	ST. JOHNS	FL		07/14/2021		2,770		(16)			(16)		2,754	2,722		(31)	(31)
100078480	ANNA	TX		02/02/2022		3,615		(893)			(893)		2,722	2,722			
100044292	VENICE	FL		08/19/2020		3,080		(357)			(357)		2,723	2,723			
100146950	HILLSBORO	OR		03/26/2024		2,673		48			48		2,721	2,723		2	2
100116057	LAS VEGAS	NV		07/20/2023		2,908		(186)			(186)		2,723	2,723			
100126762	MERRILLVILLE	IN		08/30/2023		1,661		1,061			1,061		2,723	2,723			
100143327	LOGANVILLE	GA		02/16/2024		2,315		408			408		2,723	2,723			
100089296	MANOR	TX		01/26/2023		3,165		(442)			(442)		2,723	2,723			
100127652	SAINT AUGUSTINE	FL		09/08/2023		2,791		(70)			(70)		2,720	2,723		2	2
100129621	LAS VEGAS	NV		09/29/2023		2,921		(198)			(198)		2,723	2,723			
100017649	RANGER	GA		04/26/2018		1,922		801			801		2,723	2,723			
100067260	HANOVER	PA		08/02/2021		2,571		152			152		2,723	2,723			
100112211	CLOVER	SC		06/29/2023		1,386		1,337			1,337		2,723	2,723			
100140387	OVIEDO	FL		01/18/2024		2,764		(40)			(40)		2,723	2,723			
100128161	ATLANTA	GA		09/18/2023		2,427		296			296		2,723	2,723			
100120266	CHATTANOOGA	TN		08/18/2023		2,859		(136)			(136)		2,723	2,723			
100152531	MC KINNEY	TX		05/17/2024		2,793		(73)			(73)		2,721	2,723		3	3

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113184	BOCA RATON	FL		06/29/2023		2,717		7			7		2,723	2,723			
100103744	NEW CARROLLTON	MD		05/08/2023		2,712		12			12		2,723	2,723			
100117712	LOS ANGELES	CA		07/20/2023		2,361		362			362		2,724	2,724			
100014031	PERRIS	CA		05/25/2017		3,254		(531)			(531)		2,724	2,724			
100153059	LA QUINTA	CA		06/27/2024		2,943		(219)			(219)		2,724	2,724			
100112713	GAINESVILLE	GA		06/29/2023		884		1,840			1,840		2,724	2,724			
100116176	FORT PIERCE	FL		07/20/2023		1,982		742			742		2,724	2,724			
100143229	SUMMERVILLE	SC		02/16/2024		2,490		234			234		2,724	2,724			
100152695	BIG PINE KEY	FL		05/17/2024		2,578		144			144		2,722	2,724		3	3
100053834	LAMBERTVILLE	MI		03/23/2021		3,341		(616)			(616)		2,725	2,725			
100147516	SANTA BARBARA	CA		04/03/2024		2,931		(207)			(207)		2,725	2,725			
100110393	AUBREY	TX		06/30/2023		2,735		(10)			(10)		2,725	2,725			
100156645	FORT LAUDERDALE	FL		06/24/2024		2,899		(174)			(174)		2,725	2,725			
100016419	SPRINGFIELD	VA		04/05/2018		2,747		(22)			(22)		2,725	2,725			
100138738	CAPE CORAL	FL		02/02/2024		2,749		(24)			(24)		2,725	2,725			
100091156	REPUBLIC	MO		01/31/2023		2,446		279			279		2,725	2,725			
100068512	BOYNTON BEACH	FL		08/25/2021		3,040		(315)			(315)		2,725	2,725			
100135082	RICHMOND	TX		11/01/2023		2,669		56			56		2,725	2,725			
100077597	WARNER ROBINS	GA		01/03/2022		3,041		(316)			(316)		2,725	2,725			
100142758	WENDELL	NC		02/08/2024		2,545		180			180		2,725	2,725			
100115669	BASYE	VA		07/20/2023		2,859		(133)			(133)		2,726	2,726			
100084288	LELYSTAD	NLD		06/30/2022		2,816						(144)	2,672	2,726	54		54
100119570	ALMERE	NLD		07/28/2023		2,787						(4)	2,783	2,726	(57)		(57)
100102365	MIDDLEBURG	FL		06/07/2023		2,661		66			66		2,726	2,726			
100014041	BILLINGS	MT		05/25/2017		2,120		607			607		2,726	2,726			
100118648	PLANTATION	FL		07/25/2023		3,042		(316)			(316)		2,726	2,726			
100113195	MIAMI BEACH	FL		06/29/2023		2,367		359			359		2,727	2,727			
100062038	LEXINGTON	KY		07/01/2021		2,790		(63)			(63)		2,727	2,727			
100064937	DALLAS	GA		07/14/2021		2,999		(272)			(272)		2,727	2,727			
100153346	WEST PALM BEACH	FL		05/30/2024		2,777		(50)			(50)		2,727	2,727			
100120685	CLIFTON	NJ		08/25/2023		3,021		(294)			(294)		2,727	2,727			
100148863	BUCKEYE	AZ		04/17/2024		2,315		412			412		2,727	2,727			
100054211	WALDORF	MD		03/23/2021		3,970		(1,243)			(1,243)		2,727	2,727			
100119332	DEBARY	FL		07/31/2023		2,757		(30)			(30)		2,727	2,727			
100129544	DAVENPORT	FL		09/29/2023		2,741		(13)			(13)		2,727	2,727			
100138999	COLUMBUS	GA		12/21/2023		2,205		522			522		2,727	2,727			
100110203	LEESBURG	FL		06/30/2023		2,758		(30)			(30)		2,727	2,727			
100024220	SAINT CLOUD	FL		09/20/2018		2,932		(205)			(205)		2,727	2,727			
100159033	LOS ANGELES (SHERMAN OAKS AREA	CA		08/15/2024		3,108		(381)			(381)		2,728	2,728			
100115057	SPRING HILL	FL		07/14/2023		2,505		222			222		2,728	2,728			
100102943	HILLSBOROUGH	CA		06/22/2023		2,918		(191)			(191)		2,728	2,728			
100063077	NUNDA	NY		07/01/2021		2,758		(30)			(30)		2,728	2,728			
100080010	OCALA	FL		04/25/2022		3,324		(596)			(596)		2,728	2,728			
100091101	SYCAMORE	IL		01/31/2023		2,967		(240)			(240)		2,728	2,728			
100028660	MIAMI	FL		10/26/2018		2,564		164			164		2,728	2,728			
100065150	LAKE VILLA	IL		07/14/2021		2,890		(162)			(162)		2,728	2,728			
100099577	WILLISTON	FL		04/06/2023		2,802		(83)			(83)		2,720	2,728		9	9
100152890	SEASIDE	CA		05/22/2024		3,089		(361)			(361)		2,728	2,728			
100026188	SACRAMENTO	CA		09/20/2018		2,400		328			328		2,728	2,728			
100147467	PATTERSON	CA		04/03/2024		2,823		(95)			(95)		2,729	2,729			
100129486	RALEIGH	NC		09/29/2023		2,776		(47)			(47)		2,729	2,729			

SCHEDULE B - PART 3

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100142168	VICTORVILLE	CA		02/29/2024		2,037		693			693		2,729	2,729			
100115212	HIGHLAND MILLS	NY		07/17/2023		2,820		(91)			(91)		2,729	2,729			
100119770	ANCHORAGE	AK		08/08/2023		3,047		(317)			(317)		2,729	2,729			
100045822	ST. LOUIS	MO		11/25/2020		2,693		36			36		2,729	2,729			
100119963	NASHVILLE	TN		08/11/2023		2,641		88			88		2,729	2,729			
100138321	BEND	OR		12/18/2023		2,995		(266)			(266)		2,729	2,729			
100136308	MCKINNEY	TX		11/20/2023		2,748		(18)			(18)		2,729	2,729			
100054647	ELGIN	IL		03/23/2021		3,279		(549)			(549)		2,730	2,730			
100136677	WELLINGTON	FL		01/25/2024		2,906		(177)			(177)		2,730	2,730			
100090334	NEWNAN	GA		12/22/2022		2,948		(219)			(219)		2,730	2,730			
100137766	WILDWOOD	NJ		12/08/2023		2,824		(95)			(95)		2,730	2,730			
100141757	PALMDALE	CA		01/30/2024		2,870		(141)			(141)		2,730	2,730			
100063104	STOCKBRIDGE	GA		07/01/2021		2,734		(4)			(4)		2,730	2,730			
100147578	LOS ANGELES	CA		04/04/2024		2,927		(197)			(197)		2,730	2,730			
100078925	PHILADELPHIA	PA		02/24/2022		2,785		(55)			(55)		2,730	2,730			
100150476	IRVINE	CA		05/03/2024		2,872		(142)			(142)		2,730	2,730			
100027001	LOS ANGELES	CA		09/26/2018		2,013		717			717		2,730	2,730			
100066854	NORTH ADAMS	MA		08/02/2021		2,734		(4)			(4)		2,730	2,730			
100091164	DESERT HOT SPRINGS	CA		01/31/2023		2,489		241			241		2,730	2,730			
100154142	LONGBOAT KEY	FL		07/11/2024		3,234		(504)			(504)		2,730	2,730			
100133797	MOLALLA	OR		10/20/2023		3,084		(353)			(353)		2,730	2,730			
100164517	RALEIGH	NC		08/21/2024		2,817		(86)			(86)		2,731	2,731			
100031794	CARSON	CA		03/29/2019		1,937		793			793		2,731	2,731			
100135745	RALEIGH	NC		11/10/2023		2,347		383			383		2,731	2,731			
100062065	KENNER	LA		07/01/2021		2,829		(98)			(98)		2,731	2,731			
100154885	BROOKLYN	NY		07/19/2024		3,295		(564)			(564)		2,731	2,731			
100081545	SOUTHPORT	NC		03/18/2022		2,572		159			159		2,731	2,731			
100144192	PORT ORCHARD	WA		03/07/2024		2,709		22			22		2,731	2,731			
100133791	TAMPA	FL		10/20/2023		3,276		(545)			(545)		2,731	2,731			
100055684	ERIE	PA		03/23/2021		3,149		(418)			(418)		2,731	2,731			
100054300	SANFORD	FL		03/23/2021		3,444		(713)			(713)		2,731	2,731			
100130168	SCHILLER PARK	IL		11/15/2023		2,724		7			7		2,731	2,731			
100174206	PALM DESERT	CA		10/31/2024		2,713		18			18		2,731	2,731			
100131933	KATY	TX		10/13/2023		2,648		83			83		2,731	2,731			
100050365	HOPEWELL JUNCTION	NY		11/20/2020		2,904		(173)			(173)		2,731	2,731			
100087433	SPRINGFIELD	OR		10/25/2022		2,571		160			160		2,732	2,732			
100030245	KANSAS CITY	KS		12/20/2018		2,642		90			90		2,732	2,732			
100118069	ALTAMONTE SPRINGS	FL		07/20/2023		2,831		(99)			(99)		2,732	2,732			
100011452	CANTON	CT		12/23/2016		2,098		634			634		2,732	2,732			
100148407	MERCED	CA		04/12/2024		2,543		189			189		2,732	2,732			
100091132	BLUFFTON	SC		01/31/2023		2,680		52			52		2,732	2,732			
100133698	COATESVILLE	PA		10/23/2023		2,673		59			59		2,732	2,732			
100137757	MELISSA	TX		12/08/2023		2,869		(137)			(137)		2,732	2,732			
100100020	HAWTHORNE	CA		03/28/2023		3,020		(288)			(288)		2,732	2,732			
100142115	CYPRESS	TX		02/29/2024		2,977		(245)			(245)		2,732	2,732			
100148093	FRIENDSWOOD	TX		04/10/2024		2,807		(74)			(74)		2,732	2,732			
100055145	MASSILLON	OH		03/23/2021		3,493		(760)			(760)		2,733	2,733			
100137017	STEPHENS CITY	VA		11/28/2023		2,716		17			17		2,733	2,733			
100129478	PORTERVILLE	CA		09/29/2023		2,817		(84)			(84)		2,733	2,733			
100108203	BROCKTON	MA		05/24/2023		3,008		(274)			(274)		2,735	2,733		(2)	(2)
100164312	DUARTE	CA		08/21/2024		2,647		86			86		2,733	2,733			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100147670	KISSIMMEE	FL		04/04/2024		2,737		(4)			(4)		2,733	2,733			
100148133	STEILACOOM	WA		04/10/2024		3,103		(369)			(369)		2,733	2,733			
100088092	DENVER	CO		10/25/2022		3,048		(315)			(315)		2,734	2,734			
100115960	WESTFIELD	IN		07/20/2023		2,724		10			10		2,734	2,734			
100013011	SPRING HILL	FL		05/25/2017		1,610		1,124			1,124		2,734	2,734			
100062296	MONTGOMERY	AL		07/01/2021		2,829		(95)			(95)		2,734	2,734			
100029416	LEVITTOWN	PA		10/26/2018		2,137		597			597		2,734	2,734			
100150548	MINNEAPOLIS	MN		05/03/2024		2,837		(103)			(103)		2,734	2,734			
100011981	PHILADELPHIA	PA		03/08/2017		2,456		278			278		2,734	2,734			
100100690	HANOVER PARK	IL		04/28/2023		2,554		181			181		2,734	2,734			
100148530	LOS ANGELES	CA		04/12/2024		2,657		76			76		2,732	2,735		2	2
100152581	MENIFEE	CA		05/17/2024		2,221		512			512		2,732	2,735		2	2
100152956	SALT LAKE CITY	UT		06/27/2024		2,991		(256)			(256)		2,735	2,735			
100113143	ROCKPORT	MA		06/29/2023		1,603		1,132			1,132		2,735	2,735			
100062755	ROANOKE	VA		07/01/2021		2,813		(79)			(79)		2,735	2,735			
100115319	SUNRISE	FL		07/17/2023		2,640		95			95		2,735	2,735			
100065805	LAS VEGAS	NV		07/28/2021		3,059		(324)			(324)		2,735	2,735			
100062426	PIEDMONT	OK		07/01/2021		2,834		(99)			(99)		2,735	2,735			
100149571	BELLEROSE	NY		04/26/2024		3,081		(346)			(346)		2,735	2,735			
100133481	BRIDGEPORT	CT		10/19/2023		2,877		(142)			(142)		2,735	2,735			
100112103	BESSEMER	AL		06/29/2023		1,184		1,552			1,552		2,736	2,736			
100159457	METAIRIE	LA		07/15/2024		2,954		(218)			(218)		2,736	2,736			
100119638	TOMBALL	TX		08/04/2023		2,908		(173)			(173)		2,736	2,736			
100043825	NEW BERLIN	WI		08/13/2020		2,763		(27)			(27)		2,736	2,736			
100028815	WHITE HALL	MD		10/26/2018		2,661		75			75		2,736	2,736			
100072015	CARLISLE	PA		10/29/2021		2,859		(123)			(123)		2,736	2,736			
100117497	SANFORD	FL		07/20/2023		2,434		302			302		2,736	2,736			
100108460	FAIRHOPE	AL		05/25/2023		3,047		(311)			(311)		2,736	2,736			
100100655	CHARLOTTE	NC		04/28/2023		2,759		(22)			(22)		2,737	2,737			
100114308	DENVER	CO		06/29/2023		1,065		1,671			1,671		2,737	2,737			
100149362	PHOENIX	AZ		04/24/2024		2,903		(166)			(166)		2,737	2,737			
100160064	WESTMINSTER	CA		07/17/2024		2,433		(247)			(247)		2,186	2,737		551	551
100135110	DURHAM	NC		11/01/2023		2,506		231			231		2,737	2,737			
100066352	PARSONS	KS		08/02/2021		2,878		(141)			(141)		2,737	2,737			
100091114	NEW FAIRVIEW	TX		01/31/2023		3,200		(463)			(463)		2,737	2,737			
100152595	LYNN	MA		05/17/2024		2,805		(71)			(71)		2,734	2,737		3	3
100132591	MURRELLS INLET	SC		11/03/2023		2,819		(82)			(82)		2,737	2,737			
100091196	CLEARWATER	FL		01/31/2023		3,249		(512)			(512)		2,737	2,737			
100134393	VALLEY SPGS	CA		10/27/2023		2,852		(115)			(115)		2,737	2,737			
100025812	LAS VEGAS	NV		09/20/2018		2,506		232			232		2,737	2,737			
100120193	HOMESTEAD	FL		08/18/2023		2,984		(246)			(246)		2,738	2,738			
100028941	LAS VEGAS	NV		10/26/2018		1,972		766			766		2,738	2,738			
100078994	PIEDMONT	AL		02/24/2022		2,859		(122)			(122)		2,738	2,738			
100075646	RUTLEDGE	TN		12/01/2021		2,915		(177)			(177)		2,738	2,738			
100028041	ADDISON	IL		10/26/2018		2,769		(31)			(31)		2,738	2,738			
100113338	SANFORD	NC		06/29/2023		2,475		263			263		2,738	2,738			
100137703	WINTER HAVEN	FL		12/08/2023		2,034		704			704		2,738	2,738			
100026053	ORLANDO	FL		09/20/2018		1,830		908			908		2,738	2,738			
100150473	LA PUENTE	CA		05/03/2024		2,604		134			134		2,738	2,738			
100149855	(WINNETKA AREA) LOS ANGELES	CA		04/29/2024		3,113		(375)			(375)		2,738	2,738			
100149657	LATHROP	CA		04/26/2024		3,078		(340)			(340)		2,738	2,738			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028735	SAN BERNARDINO	CA		10/26/2018		2,712		26			26		2,738	2,738			
100118820	AUBURN	GA		08/30/2023		3,225		(487)			(487)		2,738	2,738			
100055050	WASHINGTON	MO		03/23/2021		3,147		(408)			(408)		2,739	2,739			
100126699	CHICAGO HEIGHTS	IL		08/30/2023		1,261		1,478			1,478		2,739	2,739			
100099842	CHICAGO	IL		02/28/2023		2,902		(163)			(163)		2,739	2,739			
100025278	LAKELAND	FL		09/20/2018		1,844		895			895		2,739	2,739			
100141365	WINDER	GA		01/30/2024		3,013		(275)			(275)		2,739	2,739			
100140170	BALL GROUND	GA		01/09/2024		2,601		138			138		2,739	2,739			
100083516	MIAMI	FL		06/06/2022		3,218		(479)			(479)		2,739	2,739			
100088336	RIVERSIDE	CA		01/06/2023		3,048		(309)			(309)		2,739	2,739			
100126538	PHILADELPHIA	PA		08/30/2023		2,441		298			298		2,739	2,739			
100110480	MODESTO	CA		06/30/2023		2,907		(168)			(168)		2,739	2,739			
100147035	MONROE	WA		03/27/2024		2,910		(170)			(170)		2,739	2,739			
100129358	PRINCETON	TX		09/25/2023		2,741		(2)			(2)		2,739	2,739			
100111167	BOYNE CITY	MI		06/29/2023		1,715		1,025			1,025		2,739	2,739			
100163877	ANSON	TX		09/27/2024		2,671		68			68		2,740	2,740			
100091314	FRESNO	CA		01/13/2023		2,740							2,740	2,740			
100018143	BLACKSBURG	VA		06/08/2018		2,911		(171)			(171)		2,740	2,740			
100078539	ROTTERDAM	NLD		01/26/2022		2,795						49	2,844	2,740	(104)		(104)
100151446	HOUSTON	TX		05/10/2024		2,708		32			32		2,740	2,740			
100149504	SANTA ANA	CA		04/26/2024		3,021		(281)			(281)		2,740	2,740			
100108064	HOUSTON	TX		05/24/2023		2,850		(110)			(110)		2,740	2,740			
100142670	ARTESIA	CA		02/08/2024		2,863		(123)			(123)		2,740	2,740			
100143132	KAILUA KONA	HI		02/16/2024		2,957		(217)			(217)		2,740	2,740			
100019771	ROYSE CITY	TX		07/26/2018		2,838		(98)			(98)		2,740	2,740			
100150789	RALEIGH	NC		05/07/2024		2,838		(98)			(98)		2,740	2,740			
100144843	UNITED KINGDOM	GBR		03/12/2024		95		2,653			2,653		2,748	2,740	(8)		(8)
100102700	KATY	TX		06/22/2023		3,273		(533)			(533)		2,740	2,740			
100142690	NORTH LAS VEGAS	NV		02/08/2024		2,738		2			2		2,740	2,740			
100102528	WARRENTON	VA		06/07/2023		2,783		(43)			(43)		2,740	2,740			
100140106	JOLIET	IL		01/09/2024		2,298		443			443		2,741	2,741			
100100711	SACRAMENTO	CA		04/28/2023		2,547		194			194		2,741	2,741			
100156521	MILLVILLE	DE		06/24/2024		2,392		349			349		2,741	2,741			
100070760	NAMPA	ID		10/01/2021		2,743		(2)			(2)		2,741	2,741			
100010980	MILLSTADT	IL		12/23/2016		2,609		132			132		2,741	2,741			
100119196	LEESBURG	FL		07/31/2023		2,624		117			117		2,741	2,741			
100135327	TULARE	CA		11/13/2023		2,323		418			418		2,741	2,741			
100079261	TAMARAC	FL		02/28/2022		2,823		(82)			(82)		2,741	2,741			
100126459	ALBANY	GA		08/30/2023		3,383		(641)			(641)		2,741	2,741			
100131819	LIVONIA	MI		10/06/2023		2,898		(157)			(157)		2,741	2,741			
100151198	MARIETTA	GA		05/10/2024		2,996		(254)			(254)		2,741	2,741			
100119201	HATTERAS	NC		07/31/2023		2,731		11			11		2,741	2,741			
100120106	HOUSTON	TX		08/11/2023		2,790		(48)			(48)		2,741	2,741			
100060458	DELMONT	PA		06/01/2021		2,716		25			25		2,742	2,742			
100044171	GREENVILLE	SC		08/19/2020		2,515		227			227		2,742	2,742			
100129389	KNOXVILLE	TN		09/26/2023		2,653		89			89		2,742	2,742			
100159242	LEESBURG	VA		07/15/2024		2,908		(166)			(166)		2,742	2,742			
100142708	SALEM	OR		02/08/2024		2,773		(31)			(31)		2,742	2,742			
100078879	TWENTYNINE PALMS	CA		02/24/2022		2,820		(78)			(78)		2,742	2,742			
100099599	GRAND PRAIRIE	TX		04/06/2023		3,139		(397)			(397)		2,742	2,742			
100109270	OCALA	FL		07/21/2023		3,117		(375)			(375)		2,743	2,743			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133951	DETROIT	MI		10/25/2023		2,899		(156)			(156)		2,743	2,743			
100010815	STOCKTON	CA		12/23/2016		3,050		(307)			(307)		2,743	2,743			
100143264	COLORADO SPRINGS	CO		02/16/2024		2,828		(85)			(85)		2,743	2,743			
100127714	ROSELLE	NJ		09/08/2023		2,897		(154)			(154)		2,743	2,743			
100091008	LAS VEGAS	NV		01/31/2023		3,071		(327)			(327)		2,744	2,743		(1)	(1)
100138914	OAK ISLAND	NC		12/21/2023		2,921		(180)			(180)		2,741	2,743		2	2
100110242	NOBLESVILLE	IN		06/30/2023		2,845		(102)			(102)		2,743	2,743			
100129980	MASTIC	NY		09/27/2023		2,951		(207)			(207)		2,743	2,743			
100032095	SALINAS	CA		03/29/2019		1,642		1,101			1,101		2,743	2,743			
100030882	EAST BOSTON	MA		04/09/2019		1,813		931			931		2,743	2,743			
100029239	SACRAMENTO	CA		10/26/2018		2,510		233			233		2,743	2,743			
100127470	HOLLY SPRINGS	NC		09/08/2023		2,877		(133)			(133)		2,743	2,743			
100143736	THATCHER	AZ		04/05/2024		3,050		(307)			(307)		2,744	2,744			
100103726	LOS ANGELES	CA		05/08/2023		2,974		(230)			(230)		2,744	2,744			
100018267	GAITHERSBURG	MD		06/27/2018		2,832		(88)			(88)		2,744	2,744			
100013398	MESA	AZ		05/25/2017		2,061		683			683		2,744	2,744			
100148781	HIGHLAND	UT		04/17/2024		2,400		344			344		2,744	2,744			
100090792	FULSHEAR	TX		02/28/2023		2,967		(222)			(222)		2,745	2,745			
100090023	NAPLES	FL		01/13/2023		2,989		(244)			(244)		2,745	2,745			
100129806	HOLLYWOOD	FL		09/27/2023		2,904		(159)			(159)		2,745	2,745			
100147048	INDIANAPOLIS	IN		03/27/2024		2,689		56			56		2,745	2,745			
100138943	MONTICELLO	FL		12/21/2023		1,821		924			924		2,745	2,745			
100013182	OAKLAND PARK	FL		05/25/2017		2,076		669			669		2,745	2,745			
100067810	LAS VEGAS	NV		09/23/2021		3,115		(370)			(370)		2,745	2,745			
100077579	EL PASO	TX		01/03/2022		2,908		(162)			(162)		2,745	2,745			
100115865	MANCHESTER	MO		07/20/2023		2,866		(121)			(121)		2,745	2,745			
100144407	VENICE	FL		03/07/2024		2,832		(89)			(89)		2,743	2,745		3	3
100089205	BURLESON	TX		11/18/2022		3,114		(368)			(368)		2,746	2,746			
100161025	SAN TAN VALLEY	AZ		07/24/2024		2,452		294			294		2,746	2,746			
100044042	FRESNO	CA		08/19/2020		2,739		7			7		2,746	2,746			
100139995	MERCED	CA		01/09/2024		3,048		(302)			(302)		2,746	2,746			
100013413	STOCKTON	CA		05/25/2017		2,427		320			320		2,746	2,746			
100127927	BARTLETT	TN		09/08/2023		2,625		121			121		2,746	2,746			
100149323	SAN FRANCISCO	CA		04/24/2024		2,976		(230)			(230)		2,747	2,747			
100144198	ROSEVILLE	CA		03/07/2024		2,583		163			163		2,747	2,747			
100137549	WEST PALM BEACH	FL		12/08/2023		2,823		(76)			(76)		2,747	2,747			
100137582	DURHAM	NC		12/08/2023		2,868		(121)			(121)		2,747	2,747			
100084819	GAITHERSBURG	MD		08/02/2022		2,746		1			1		2,747	2,747			
100060997	CHATTANOOGA	TN		06/01/2021		2,720		27			27		2,747	2,747			
100131975	GILBERT	AZ		10/13/2023		2,918		(171)			(171)		2,748	2,748			
100043078	MIAMI	FL		05/28/2020		2,605		143			143		2,748	2,748			
100063890	PENNS GROVE	NJ		07/01/2021		2,742		5			5		2,748	2,748			
100147794	LA MESA	CA		04/08/2024		2,890		(142)			(142)		2,748	2,748			
100066436	SPRINGFIELD	MA		08/02/2021		2,804		(56)			(56)		2,748	2,748			
100134493	HIALEAH	FL		10/30/2023		2,878		(130)			(130)		2,748	2,748			
100075961	POCONO LAKE	PA		01/07/2022		2,883		(135)			(135)		2,748	2,748			
100126331	WESTFIELD	MA		08/30/2023		2,931		(182)			(182)		2,748	2,748			
100077054	FORT WORTH	TX		01/03/2022		2,873		(124)			(124)		2,748	2,748			
100154561	NORTH LAS VEGAS	NV		06/14/2024		2,893		(145)			(145)		2,748	2,748			
100047029	CLEMSON	SC		11/20/2020		2,942		(194)			(194)		2,749	2,749			
100144173	BAILEY	CO		03/07/2024		2,995		(246)			(246)		2,749	2,749			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156649	HONOLULU	HI		06/24/2024		2,979		(230)			(230)		2,749	2,749			
100120133	CHESAPEAKE	VA		08/11/2023		2,854		(105)			(105)		2,749	2,749			
100024715	CHICAGO	IL		09/20/2018		2,240		509			509		2,749	2,749			
100143353	QUINCY	MA		02/16/2024		2,900		(151)			(151)		2,749	2,749			
100054462	MAHWAH	NJ		03/23/2021		3,299		(550)			(550)		2,749	2,749			
100087958	ROSEVILLE	CA		10/25/2022		2,887		(138)			(138)		2,750	2,750			
100135846	LAWRENCEVILLE	GA		11/10/2023		2,342		407			407		2,750	2,750			
100076074	CHATTANOOGA	TN		01/07/2022		3,012		(262)			(262)		2,750	2,750			
100136330	VENICE	FL		11/20/2023		2,627		123			123		2,750	2,750			
100048529	MERRIMACK	NH		11/20/2020		3,771		(1,021)			(1,021)		2,750	2,750			
100165423	APOLLO BEACH	FL		08/29/2024		2,840		(96)			(96)		2,745	2,750		5	5
100119950	ST SIMONS ISLAND	GA		08/11/2023		2,789		(38)			(38)		2,750	2,750			
100136214	SEASIDE HEIGHTS	NJ		11/20/2023		2,698		52			52		2,750	2,750			
100078838	SUMMERFIELD	FL		02/24/2022		2,774		(24)			(24)		2,750	2,750			
100120922	CAPE CORAL	FL		08/30/2023		2,731		19			19		2,750	2,750			
100109369	NEW ORLEANS	LA		06/12/2023		2,870		(120)			(120)		2,750	2,750			
100165079	FLUSHING	NY		08/28/2024		3,063		(313)			(313)		2,751	2,751			
100100752	FRIENDSWOOD	TX		04/28/2023		2,722		28			28		2,751	2,751			
100043239	MIRAMAR	FL		08/13/2020		2,296		454			454		2,751	2,751			
100013653	FRESNO	CA		05/25/2017		2,366		385			385		2,751	2,751			
100055595	CARPENTERSVILLE	IL		03/23/2021		2,705		46			46		2,751	2,751			
100149408	EWA BEACH	HI		04/24/2024		3,035		(284)			(284)		2,751	2,751			
100120748	SAN TAN VALLEY	AZ		08/25/2023		2,676		76			76		2,751	2,751			
100129653	SALT LAKE CTY	UT		09/29/2023		2,853		(101)			(101)		2,751	2,751			
100081472	SOUTH JORDAN	UT		03/18/2022		2,685		67			67		2,752	2,752			
100090312	PITTSBURGH	PA		01/06/2023		2,995		(243)			(243)		2,752	2,752			
100126390	BALTIMORE	MD		08/30/2023		2,941		(189)			(189)		2,752	2,752			
100013500	LA QUINTA	CA		05/25/2017		2,222		530			530		2,752	2,752			
100151296	FRESNO	TX		05/10/2024		2,521		231			231		2,752	2,752			
100137204	SAN ANTONIO	TX		11/28/2023		3,122		(371)			(371)		2,752	2,752			
100091982	CLIFTON	NJ		02/07/2023		2,928		(176)			(176)		2,752	2,752			
100023624	ROYAL OAK	MI		09/04/2018		2,918		(166)			(166)		2,752	2,752			
100102681	AVENTURA	FL		06/22/2023		3,157		(405)			(405)		2,752	2,752			
100161023	ROUND ROCK	TX		07/24/2024		2,862		(110)			(110)		2,752	2,752			
100137562	MCKINNEY	TX		12/08/2023		2,740		12			12		2,752	2,752			
100148627	SHERMAN OAKS	CA		05/15/2024		2,651		101			101		2,752	2,752			
100129333	MANOR	TX		09/25/2023		2,867		(115)			(115)		2,752	2,752			
100129665	LEANDER	TX		09/29/2023		2,789		(37)			(37)		2,752	2,752			
100126338	DAVENPORT	FL		08/30/2023		2,884		(132)			(132)		2,752	2,752			
100049568	SACRAMENTO	CA		11/20/2020		2,832		(80)			(80)		2,753	2,753			
100101572	DAVENPORT	FL		04/26/2023		2,880		(127)			(127)		2,753	2,753			
100066278	LAKE ARIEL	PA		08/02/2021		2,766		(13)			(13)		2,753	2,753			
100070492	WEST WARWICK	RI		09/23/2021		3,174		(421)			(421)		2,753	2,753			
100047763	ABERDEEN	MD		11/20/2020		3,267		(514)			(514)		2,753	2,753			
100111910	LOXAHATCHEE	FL		06/29/2023		1,913		840			840		2,753	2,753			
100024371	DENVER	CO		09/20/2018		2,907		(153)			(153)		2,753	2,753			
100047625	STOCKTON	CA		11/20/2020		2,772		(18)			(18)		2,754	2,754			
100153004	FAIRFAX	VA		06/27/2024		3,003		(249)			(249)		2,754	2,754			
100114540	NIANTIC	CT		06/29/2023		2,960		(206)			(206)		2,754	2,754			
100049538	HOUSTON	TX		11/20/2020		4,350		(1,596)			(1,596)		2,754	2,754			
100115516	STOCKTON	CA		07/17/2023		2,582		172			172		2,754	2,754			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127590	ROCKLEDGE	FL		09/08/2023		2,837		(83)			(83)		2,754	2,754			
100139769	UNITED KINGDOM	GBR		12/18/2023		2,786						(22)	2,764	2,755	(9)		(9)
100135260	ROCKLEDGE	FL		11/08/2023		2,713		42			42		2,755	2,755			
100162942	NAPLES	FL		08/12/2024		2,853		(99)			(99)		2,755	2,755			
100117284	HOUSTON	TX		07/20/2023		2,589		166			166		2,755	2,755			
100026910	SALIDA	CA		09/26/2018		3,007		(252)			(252)		2,755	2,755			
100060091	MERCED	CA		06/25/2021		2,928		(173)			(173)		2,755	2,755			
100131918	GLEN ELLYN	IL		10/13/2023		2,974		(219)			(219)		2,755	2,755			
100128777	NORWALK	CT		09/21/2023		2,946		(191)			(191)		2,755	2,755			
100140299	LOGANVILLE	GA		01/18/2024		2,655		101			101		2,756	2,756			
100084843	GLENDALE	AZ		08/02/2022		3,021		(265)			(265)		2,756	2,756			
100081049	MCDONOUGH	GA		03/18/2022		2,564		192			192		2,756	2,756			
100129617	VICTORVILLE	CA		09/29/2023		2,777		(21)			(21)		2,756	2,756			
100042929	NEW BEDFORD	MA		05/28/2020		3,061		(305)			(305)		2,756	2,756			
100000520	VANCOUVER	WA		09/27/2016		3,011		(255)			(255)		2,756	2,756			
4010043477	CENTER POINT	AL		03/22/2023		3,014		(258)			(258)		2,756	2,756			
100081505	SCHERTZ	TX		03/18/2022		2,479		277			277		2,756	2,756			
100116982	PINEVILLE	NC		07/20/2023		1,618		1,138			1,138		2,756	2,756			
100116979	PINEVILLE	NC		07/20/2023		1,650		1,106			1,106		2,756	2,756			
100149462	HUGHESVILLE	MD		04/24/2024		2,897		(141)			(141)		2,756	2,756			
100046656	BAYSHORE	NY		11/25/2020		2,132		624			624		2,756	2,756			
100110364	IRVINE	CA		06/30/2023		2,801		(44)			(44)		2,757	2,757			
100140738	SICKLERVILLE	NJ		01/22/2024		2,932		(176)			(176)		2,757	2,757			
100132034	DAWSONVILLE	GA		10/13/2023		2,817		(60)			(60)		2,757	2,757			
100110049	MCALLEN	TX		06/23/2023		2,908		(151)			(151)		2,757	2,757			
100062772	AUSTELL	GA		07/01/2021		2,775		(18)			(18)		2,757	2,757			
100013027	PHELAN	CA		05/25/2017		2,236		521			521		2,757	2,757			
100144627	CAREY	ID		03/13/2024		2,954		(197)			(197)		2,757	2,757			
100091307	EL CENTRO	CA		01/13/2023		3,045		(288)			(288)		2,757	2,757			
100141349	LAS VEGAS	NV		01/30/2024		3,055		(298)			(298)		2,757	2,757			
100063463	NORTH LAUDERDALE	FL		07/01/2021		2,914		(156)			(156)		2,758	2,758			
100110839	ST. LOUIS	MO		06/29/2023		2,806		(48)			(48)		2,758	2,758			
100146040	SANTEE	CA		03/19/2024		2,955		(197)			(197)		2,758	2,758			
100028676	RICHFIELD	MN		10/26/2018		2,747		11			11		2,758	2,758			
100110674	TUCSON	AZ		06/30/2023		2,850		(92)			(92)		2,758	2,758			
100115003	STOCKTON	CA		07/14/2023		2,922		(165)			(165)		2,758	2,758			
100033857	DUBLIN	IRL		06/21/2019		2,565		268			268	76	2,908	2,758	(130)	(21)	(151)
100139654	HENDERSON	NV		12/28/2023		3,357		(600)			(600)		2,758	2,758			
100061931	PITTSBURGH	PA		07/01/2021		2,906		(147)			(147)		2,758	2,758			
100142937	MCCALL	ID		02/09/2024		3,066		(310)			(310)		2,756	2,758		2	2
100142555	NEW BRAUNFELS	TX		02/08/2024		2,881		(122)			(122)		2,759	2,759			
100012399	BOLINGBROOK	IL		04/28/2017		2,149		609			609		2,759	2,759			
100157842	KANEOHE	HI		07/09/2024		2,966		(207)			(207)		2,759	2,759			
100091075	PALMDALE	CA		01/31/2023		3,100		(341)			(341)		2,759	2,759			
100158162	PORT ORCHARD	WA		07/09/2024		3,587		(22)			(22)		3,564	2,759		(805)	(805)
100044382	YONKERS	NY		11/19/2020		2,829		(70)			(70)		2,759	2,759			
100011349	CAMDEN	OH		12/23/2016		2,777		(18)			(18)		2,759	2,759			
100120891	MCDONOUGH	GA		08/30/2023		2,646		115			115		2,761	2,759		(1)	(1)
100168681	NORCO	CA		09/25/2024		2,946		(186)			(186)		2,759	2,759			
100127362	DURANGO	CO		08/30/2023		1,455		1,304			1,304		2,759	2,759			
100132236	DENTON	TX		10/13/2023		2,843		(83)			(83)		2,760	2,760			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115052	CHARLESTON	SC		07/14/2023		2,932		(173)			(173)		2,760	2,760			
100112634	GRAY	GA		06/29/2023		1,771		988			988		2,760	2,760			
100152694	ELK RIDGE	UT		05/17/2024		3,242		(92)			(92)		3,150	2,760		(390)	(390)
100115777	MALVERN	PA		07/20/2023		2,847		(87)			(87)		2,760	2,760			
100013539	ANDERSON	IN		05/25/2017		2,258		502			502		2,760	2,760			
100012269	WEST PARK	FL		04/28/2017		1,647		1,114			1,114		2,760	2,760			
100140412	KATY	TX		01/18/2024		2,844		(84)			(84)		2,760	2,760			
100117334	HOUSTON	TX		07/20/2023		2,009		752			752		2,760	2,760			
100150966	GASTONIA	NC		05/08/2024		2,883		(122)			(122)		2,761	2,761			
100017786	ELLABELL	GA		04/26/2018		2,331		429			429		2,761	2,761			
100115145	WATERBURY	CT		07/17/2023		2,890		(129)			(129)		2,761	2,761			
100103273	MENIFEE	CA		04/27/2023		3,180		(419)			(419)		2,761	2,761			
100062900	WARNER ROBINS	GA		07/01/2021		2,814		(53)			(53)		2,761	2,761			
100027985	MAYWOOD	IL		10/26/2018		2,298		463			463		2,761	2,761			
100137695	GLENDALE	AZ		12/08/2023		2,913		(152)			(152)		2,761	2,761			
100160968	NORMAN	OK		07/24/2024		2,802		(41)			(41)		2,761	2,761			
100057877	FRESNO	CA		06/30/2021		2,857		(96)			(96)		2,762	2,762			
100060978	AUBURN	GA		06/01/2021		2,736		26			26		2,762	2,762			
100144023	KENILWORTH	NJ		03/07/2024		2,800		(38)			(38)		2,762	2,762			
100112831	WESLACO	TX		06/29/2023		2,954		(192)			(192)		2,762	2,762			
100043007	TULARE	CA		05/28/2020		2,452		311			311		2,762	2,762			
100029586	DACULA	GA		10/26/2018		2,524		239			239		2,762	2,762			
100150547	CAROLINA BEACH	NC		05/03/2024		2,907		(145)			(145)		2,762	2,762			
100147826	HOUSTON	TX		04/08/2024		2,801		(39)			(39)		2,762	2,762			
100054612	FREDERICK	MD		03/23/2021		3,855		(1,093)			(1,093)		2,762	2,762			
100013150	MODESTO	CA		05/25/2017		2,652		111			111		2,762	2,762			
100151307	BAKERSFIELD	CA		05/10/2024		2,359		403			403		2,762	2,762			
100032022	FAIRFIELD	CA		03/29/2019		1,967		795			795		2,763	2,763			
100120327	LONGMONT	CO		08/18/2023		2,893		(130)			(130)		2,763	2,763			
100126387	BALTIMORE	MD		08/30/2023		2,834		(71)			(71)		2,763	2,763			
100091656	LAKEWOOD	CO		01/27/2023		2,742		21			21		2,763	2,763			
100169027	MIAMI	FL		09/27/2024		2,896		(132)			(132)		2,763	2,763			
100045030	WINTER SPRINGS	FL		11/19/2020		708		2,055			2,055		2,763	2,763			
100142877	HOWELL	NJ		02/09/2024		3,036		(275)			(275)		2,761	2,763		2	2
100011812	BETHESDA	MD		03/08/2017		1,832		932			932		2,763	2,763			
100071995	NAPERVILLE	IL		10/29/2021		3,267		(504)			(504)		2,763	2,763			
100055690	HUDSON	IL		03/23/2021		2,845		(82)			(82)		2,763	2,763		1	1
100157633	NAPLES	FL		06/28/2024		2,909		(146)			(146)		2,764	2,764			
100109384	FORT BRAGG	CA		06/13/2023		3,084		(320)			(320)		2,764	2,764			
100026601	SAN PABLO	CA		09/26/2018		2,697		67			67		2,764	2,764			
100077218	SAN BERNARDINO	CA		01/03/2022		2,949		(185)			(185)		2,764	2,764			
100118092	CHAMPIONS GATE	FL		07/20/2023		2,617		147			147		2,764	2,764			
100086344	HOOGEVEEN	NLD		08/29/2022		2,882						(278)	2,604	2,764		160	160
100102816	BIRMINGHAM	AL		06/22/2023		2,813		(49)			(49)		2,764	2,764			
100137816	RICHMOND	TX		12/08/2023		2,779		(15)			(15)		2,764	2,764			
100019722	PHOENIX	AZ		07/26/2018		2,919		(155)			(155)		2,764	2,764			
100140105	CONROE	TX		01/09/2024		2,465		299			299		2,764	2,764			
100137986	BOLIVIA	NC		12/13/2023		2,280		484			484		2,764	2,764			
100075995	PROVIDENCE	RI		01/07/2022		3,101		(336)			(336)		2,764	2,764			
100116581	PORTLAND	OR		07/20/2023		2,755		10			10		2,764	2,764			
100115894	CYPRESS	TX		07/20/2023		2,841		(77)			(77)		2,765	2,765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010046844	CLEVELAND	OH		03/22/2023		3,037		(272)			(272)		2,765	2,765			
100049746	COVINA	CA		11/20/2020		4,001		(1,236)			(1,236)		2,765	2,765			
100054303	DALLAS	TX		03/23/2021		3,524		(759)			(759)		2,765	2,765			
100026155	WINTER HAVEN	FL		09/20/2018		1,953		812			812		2,765	2,765			
100031938	EAST ORANGE	NJ		03/29/2019		1,864		901			901		2,765	2,765			
100130171	MANSFIELD	TX		11/15/2023		2,779		(14)			(14)		2,765	2,765			
100135781	COLUMBIA FALLS	MT		11/10/2023		2,612		153			153		2,766	2,766			
100112826	LITTLE ROCK	AR		06/29/2023		3,527		(761)			(761)		2,766	2,766			
100072012	ORLANDO	FL		10/29/2021		3,019		(253)			(253)		2,766	2,766		(1)	(1)
100067467	LAS VEGAS	NV		09/23/2021		3,078		(313)			(313)		2,766	2,766			
100071815	PACE	FL		10/14/2021		3,185		(419)			(419)		2,766	2,766			
100107825	MANSFIELD	TX		05/19/2023		2,890		(124)			(124)		2,766	2,766			
100127304	CREAM RIDGE	NJ		08/30/2023		1,249		1,517			1,517		2,766	2,766			
100111984	ABILENE	TX		06/29/2023		1,563		1,204			1,204		2,766	2,766			
100063185	JEFFERSON CITY	TN		07/01/2021		2,878		(112)			(112)		2,766	2,766			
100055543	ROCKY MOUNT	MO		03/23/2021		3,346		(580)			(580)		2,767	2,767			
100100484	NEW CASTLE	DE		04/27/2023		2,238		529			529		2,767	2,767			
100100681	HOUSTON	TX		04/28/2023		2,733		34			34		2,767	2,767			
100118751	BLUE SPRINGS	MO		07/25/2023		2,895		(128)			(128)		2,767	2,767			
100132118	DAVENPORT	FL		10/13/2023		2,826		(59)			(59)		2,767	2,767			
100120596	HOUSTON	TX		08/18/2023		2,929		(163)			(163)		2,767	2,767			
100031517	CATHEDRAL CITY	CA		03/29/2019		2,346		421			421		2,767	2,767			
100162482	SANTA BARBARA	CA		08/07/2024		3,248		(481)			(481)		2,767	2,767			
100132301	ST AUGUSTINE	FL		10/13/2023		2,528		239			239		2,767	2,767			
100129690	CASA GRANDE	AZ		09/29/2023		2,912		(145)			(145)		2,767	2,767			
100140306	TEMPE	AZ		01/18/2024		3,072		(305)			(305)		2,767	2,767			
100151456	RALEIGH	NC		05/10/2024		2,980		(213)			(213)		2,767	2,767			
100129636	NEW ORLEANS	LA		09/29/2023		2,791		(24)			(24)		2,767	2,767			
100031471	EL CENTRO	CA		03/29/2019		2,444		323			323		2,768	2,768			
100135825	ROSHARON	TX		11/10/2023		2,377		390			390		2,768	2,768			
100127508	LADSON	SC		09/08/2023		2,893		(125)			(125)		2,768	2,768			
100120005	HERMITAGE	TN		08/11/2023		2,965		(197)			(197)		2,768	2,768			
100120167	GALENA	OH		08/14/2023		2,976		(208)			(208)		2,768	2,768			
100079915	MYRTLE BEACH	SC		04/25/2022		2,683		85			85		2,768	2,768			
100054763	MIRAMAR	FL		03/23/2021		3,862		(1,094)			(1,094)		2,768	2,768			
100142540	WEST JORDAN	UT		02/08/2024		2,831		(63)			(63)		2,768	2,768			
100150690	KAPOLEI	HI		05/06/2024		2,925		(160)			(160)		2,765	2,768		3	3
100115546	LEHIGH ACRES	FL		07/19/2023		2,943		(174)			(174)		2,768	2,768			
100120451	CHICAGO	IL		08/18/2023		2,927		(159)			(159)		2,768	2,768			
100110607	METAIRIE	LA		06/30/2023		2,766		2			2		2,768	2,768			
100134667	LEHIGH ACRES	FL		10/30/2023		2,683		85			85		2,768	2,768			
100113366	LYNCHBURG	VA		06/29/2023		1,978		791			791		2,768	2,768			
100148574	BUMPASS	VA		04/12/2024		3,011		(245)			(245)		2,766	2,768		3	3
100151551	NEWTON	NJ		05/10/2024		2,981		(212)			(212)		2,768	2,768			
100019709	NOKOMIS	FL		07/26/2018		2,925		(156)			(156)		2,769	2,769			
100054503	COLUMBUS	NJ		03/23/2021		3,451		(683)			(683)		2,769	2,769			
100043906	SAN PABLO	CA		08/19/2020		3,387		(619)			(619)		2,769	2,769			
100120318	RICHARDSON	TX		08/18/2023		3,073		(304)			(304)		2,769	2,769			
100062124	SCHENECTADY	NY		07/01/2021		2,794		(25)			(25)		2,769	2,769			
100101842	COTTONWOOD	CA		04/06/2023		3,104		(334)			(334)		2,771	2,769		(1)	(1)
100043622	MIAMI	FL		08/13/2020		3,191		(422)			(422)		2,769	2,769			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020148	YOUNGSVILLE	LA		07/17/2018		2,925		(156)			(156)		2,769	2,769			
100133642	KEAAU	HI		10/23/2023		2,689		80			80		2,769	2,769			
100133719	GARDEN VALLEY	ID		10/23/2023		2,698		71			71		2,769	2,769			
100156625	NORTH BERGEN	NJ		06/24/2024		2,905		(136)			(136)		2,770	2,770			
100066992	KATY	TX		08/02/2021		2,649		121			121		2,770	2,770			
100148332	CAROLINA BEACH	NC		04/12/2024		3,050		(280)			(280)		2,770	2,770			
100120038	MIDLAND	TX		08/11/2023		2,864		(94)			(94)		2,770	2,770			
100129360	CHARLOTTE	NC		09/25/2023		2,419		351			351		2,770	2,770			
100118643	BROOKLYN	NY		07/25/2023		2,883		(113)			(113)		2,770	2,770			
100141340	LOS ANGELES	CA		01/30/2024		2,832		(62)			(62)		2,770	2,770			
100043193	OCEANSIDE	CA		05/28/2020		2,605		166			166		2,771	2,771			
100024612	WEST PALM BEACH	FL		09/20/2018		2,505		266			266		2,771	2,771			
100153350	WILMINGTON	NC		05/30/2024		2,873		(102)			(102)		2,771	2,771			
100102715	CARVER	MA		06/22/2023		3,151		(381)			(381)		2,771	2,771			
100136866	LONGS	SC		11/27/2023		2,437		334			334		2,771	2,771			
100121023	ROCKPORT	TX		08/30/2023		2,828		(57)			(57)		2,771	2,771			
100076140	PACIFICA	CA		01/07/2022		3,127		(356)			(356)		2,771	2,771			
100031429	STOCKTON	CA		03/29/2019		3,137		(365)			(365)		2,772	2,772			
100149490	LAS VEGAS	NV		04/24/2024		2,951		(180)			(180)		2,772	2,772			
100012741	BAKERSFIELD	CA		05/25/2017		1,765		1,007			1,007		2,772	2,772			
100025200	GILMANTON	NH		09/20/2018		2,218		554			554		2,772	2,772			
100138203	LAS VEGAS	NV		12/14/2023		3,054		(281)			(281)		2,772	2,772			
100129359	NORTH PORT	FL		09/25/2023		2,756		16			16		2,772	2,772			
100047869	FRESNO	CA		11/20/2020		3,477		(704)			(704)		2,772	2,772			
100048400	MIAMI	FL		11/20/2020		3,767		(995)			(995)		2,773	2,773			
100119449	AURORA	IL		07/31/2023		2,758		15			15		2,773	2,773			
100109252	FORT WORTH	TX		07/21/2023		2,735		38			38		2,773	2,773			
100148936	CLIFFSIDE PK	NJ		04/17/2024		2,980		(207)			(207)		2,773	2,773			
100173442	HUNTINGTON BEACH	CA		10/29/2024		2,920		(147)			(147)		2,773	2,773			
100167146	BETHESDA	MD		09/13/2024		2,873		(100)			(100)		2,773	2,773			
100067057	CHEEKTOWAGA	NY		08/02/2021		2,619		154			154		2,773	2,773			
100152936	CHATSWORTH	CA		06/27/2024		3,168		(394)			(394)		2,773	2,773			
100140087	YUBA CITY	CA		01/09/2024		2,912		(139)			(139)		2,773	2,773			
100055563	HAMMOND	IN		03/23/2021		3,687		(913)			(913)		2,773	2,773			
100024485	SAINT MICHAEL	MN		09/20/2018		1,903		871			871		2,773	2,773			
100071743	PALATKA	FL		10/14/2021		3,152		(379)			(379)		2,773	2,773			
100142715	SALEM	OR		02/08/2024		2,805		(31)			(31)		2,774	2,774			
100011464	VISALIA	CA		12/23/2016		2,168		605			605		2,774	2,774			
100071850	OCALA	FL		10/14/2021		3,076		(302)			(302)		2,774	2,774			
100029547	PHOENIX	AZ		10/26/2018		2,959		(185)			(185)		2,774	2,774			
100159374	BRADENTON	FL		07/15/2024		2,540		234			234		2,774	2,774			
100150098	STAMFORD	CT		06/14/2024		3,035		(261)			(261)		2,774	2,774			
100103750	CRYSTAL	MN		05/08/2023		2,732		42			42		2,774	2,774			
100110888	OGEMA	WI		06/29/2023		2,343		432			432		2,774	2,774			
100055398	AURORA	IL		03/23/2021		3,216		(442)			(442)		2,774	2,774			
100118718	DECATUR	GA		07/25/2023		2,971		(197)			(197)		2,775	2,774			
100147807	MURFREESBORO	TN		04/08/2024		2,829		(55)			(55)		2,774	2,774			
100024315	BURKE	VA		09/20/2018		2,848		(74)			(74)		2,774	2,774			
100119373	MONROE	NC		07/31/2023		2,750		25			25		2,774	2,774			
100145827	SAINT SIMONS ISLAND	GA		03/15/2024		3,257		(482)			(482)		2,775	2,775			
100141602	MOAB	UT		01/30/2024		2,971		(196)			(196)		2,775	2,775			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053545	MIAMI	FL		03/23/2021		1,855		920			920		2,775	2,775			
100149303	HOLLYWOOD	FL		04/24/2024		2,843		(68)			(68)		2,775	2,775			
100154972	SAFETY HARBOR	FL		07/19/2024		3,089		(314)			(314)		2,775	2,775			
100148377	WESLEY CHAPEL	FL		04/12/2024		3,002		(226)			(226)		2,775	2,775			
100067573	NORTH LITTLE ROCK	AR		09/23/2021		3,077		(302)			(302)		2,775	2,775			
100147588	BERWYN HEIGHTS	MD		04/04/2024		3,342		(567)			(567)		2,775	2,775			
100136509	ATHENS	AL		11/20/2023		2,239		536			536		2,775	2,775			
100143080	MINNEAPOLIS	MN		02/16/2024		2,895		(119)			(119)		2,775	2,775			
100115687	DULUTH	MN		07/20/2023		2,607		168			168		2,776	2,776			
100150463	SAN DIEGO	CA		05/03/2024		2,933		(157)			(157)		2,776	2,776			
100174980	TIMNATH	CO		10/31/2024		2,722		54			54		2,776	2,776			
100075174	INDEPENDENCE	MO		12/01/2021		2,861		(84)			(84)		2,776	2,776			
100030080	EL MIRAGE	AZ		12/20/2018		2,551		226			226		2,777	2,777			
100133475	JERSEY CITY	NJ		10/19/2023		3,071		(291)			(291)		2,780	2,777		(3)	(3)
100134760	KISSIMMEE	FL		10/30/2023		2,773		4			4		2,777	2,777			
100151014	RICHMOND	VA		05/08/2024		2,824		(47)			(47)		2,777	2,777			
100067541	COUNCIL BLUFFS	IA		09/23/2021		3,138		(361)			(361)		2,777	2,777			
100111949	STUART	FL		06/29/2023		944		1,833			1,833		2,777	2,777			
100084383	RICHMOND	TX		08/12/2022		2,686		92			92		2,777	2,777			
100138036	JURUPA VALLEY	CA		12/13/2023		2,951		(173)			(173)		2,778	2,778			
100168005	RICHMOND	CA		09/20/2024		2,875		(97)			(97)		2,778	2,778			
100031318	GOLD CANYON	AZ		03/29/2019		2,073		705			705		2,778	2,778			
100079146	HINESVILLE	GA		02/24/2022		2,883		(105)			(105)		2,778	2,778			
100115633	HEMET	CA		07/19/2023		2,934		(156)			(156)		2,778	2,778			
100044431	TARPON SPRINGS	FL		11/19/2020		2,444		334			334		2,778	2,778			
100142930	BIDDEFORD	ME		02/09/2024		3,063		(287)			(287)		2,776	2,778		2	2
100068060	ENNIS	TX		09/23/2021		2,988		(210)			(210)		2,778	2,778			
100133920	KYBURZ	CA		10/25/2023		2,844		(66)			(66)		2,778	2,778			
100043172	FORT WORTH	TX		05/28/2020		2,832		(54)			(54)		2,778	2,778			
100113497	PICO RIVERA	CA		06/29/2023		1,224		1,554			1,554		2,778	2,778			
100011585	THONOTOSASSA	FL		03/08/2017		957		1,822			1,822		2,778	2,778			
100140128	BLOOMINGDALE	GA		01/09/2024		2,485		293			293		2,778	2,778			
100053670	SALEM	OR		03/23/2021		3,235		(459)			(459)		2,777	2,778		2	2
100030287	SAYLORSBURG	PA		12/20/2018		2,146		632			632		2,778	2,778			
100064831	CLINTON	TN		07/14/2021		3,113		(335)			(335)		2,778	2,778			
100054764	LEAGUE CITY	TX		03/23/2021		4,527		(1,748)			(1,748)		2,779	2,779			
100151680	CAROLINA BEACH	NC		05/10/2024		2,964		(186)			(186)		2,779	2,779			
100139267	ONTARIO	CA		12/28/2023		2,907		(128)			(128)		2,779	2,779			
100141759	TOLEDO	OH		01/30/2024		2,866		(87)			(87)		2,779	2,779			
100144481	BRADENTON	FL		04/26/2024		2,816		(37)			(37)		2,779	2,779			
100118989	HOUMA	LA		07/27/2023		3,035		(256)			(256)		2,779	2,779			
100054198	DETROIT LAKES	MN		03/23/2021		3,200		(421)			(421)		2,779	2,779			
100107815	THE VILLAGES	FL		05/19/2023		2,843		(63)			(63)		2,779	2,779			
100065051	HIALEAH	FL		07/14/2021		3,006		(227)			(227)		2,779	2,779			
100110964	SOUTHAMPTON	PA		06/29/2023		1,818		962			962		2,779	2,779			
100061096	KNOXVILLE	TN		06/01/2021		2,758		22			22		2,780	2,780			
100144028	SAN BERNARDINO	CA		03/07/2024		2,747		33			33		2,780	2,780			
100148484	EMERALD ISLE	NC		04/12/2024		3,023		(246)			(246)		2,777	2,780		3	3
100129650	CHARLOTTE	NC		09/29/2023		2,730		49			49		2,780	2,780			
100030504	WICHITA	KS		12/20/2018		2,567		213			213		2,780	2,780			
100018237	DACULA	GA		06/08/2018		2,839		(59)			(59)		2,780	2,780			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136827	BINGHAMTON	NY		11/27/2023		2,885		(105)			(105)		2,780	2,780			
100164715	FORT LAUDERDALE	FL		08/23/2024		3,098		(318)			(318)		2,780	2,780			
100135094	AVONDALE	AZ		11/01/2023		2,706		74			74		2,780	2,780			
100142918	HUTTO	TX		02/09/2024		3,041		(263)			(263)		2,778	2,780		2	2
100046343	ROANOKE	VA		11/25/2020		2,311		469			469		2,780	2,780			
100129850	SILVER SPRING	MD		09/27/2023		2,806		(26)			(26)		2,780	2,780			
100134560	LANHAM	MD		10/30/2023		2,756		24			24		2,780	2,780			
100026888	BAKERSFIELD	CA		09/26/2018		2,544		236			236		2,780	2,780			
100024733	RESTON	VA		09/20/2018		1,546		1,234			1,234		2,781	2,781			
100113198	MESQUITE	TX		06/29/2023		2,576		205			205		2,781	2,781			
100108219	JURUPA VALLEY	CA		05/24/2023		3,271		(491)			(491)		2,781	2,781			
100053751	POTTERVILLE	MI		03/23/2021		3,029		(248)			(248)		2,781	2,781			
100142545	SAVANNAH	GA		02/08/2024		2,907		(126)			(126)		2,781	2,781			
100088359	GEORGETOWN	TX		01/06/2023		3,003		(223)			(223)		2,781	2,781			
100057871	ARIZONA CITY	AZ		06/30/2021		2,871		(90)			(90)		2,781	2,781			
100111101	HOSTETTER	PA		06/29/2023		2,553		228			228		2,781	2,781			
100079707	SPRING	TX		04/08/2022		3,123		(342)			(342)		2,781	2,781			
100023376	BRYAN	TX		08/16/2018		2,965		(184)			(184)		2,781	2,781			
100134856	MIAMI	FL		10/30/2023		183		2,599			2,599		2,781	2,781			
100138010	YORKVILLE	IL		12/13/2023		2,659		122			122		2,781	2,781			
100063532	HAMPTON	GA		07/01/2021		2,814		(33)			(33)		2,781	2,781			
100100090	CHICAGO	IL		03/28/2023		2,890		(108)			(108)		2,781	2,781			
100119834	WYANDANCH	NY		08/08/2023		2,948		(166)			(166)		2,781	2,781			
100017066	WOONSOCKET	RI		04/26/2018		1,500		1,282			1,282		2,782	2,782			
100117474	SAVANNAH	GA		07/20/2023		2,865		(83)			(83)		2,782	2,782			
100150499	MIAMI	FL		05/03/2024		3,126		(344)			(344)		2,782	2,782			
100011631	EASTHAMPTON	MA		03/08/2017		486		2,296			2,296		2,782	2,782			
100141248	GLEN COVE	NY		01/30/2024		2,920		(138)			(138)		2,782	2,782			
100055333	WELLINGTON	FL		03/23/2021		2,926		(142)			(142)		2,784	2,782		(1)	(1)
100047051	LAGUNA WOODS	CA		11/20/2020		3,063		(280)			(280)		2,783	2,783			
100147476	SPRING VALLEY	CA		04/03/2024		2,976		(194)			(194)		2,783	2,783			
100140280	LAKE HAVASU CITY	AZ		01/18/2024		2,907		(125)			(125)		2,783	2,783			
100110279	RENTON	WA		06/30/2023		2,691		92			92		2,783	2,783			
100137200	PONCHA SPRINGS	CO		11/28/2023		2,746		37			37		2,783	2,783			
100102590	BECHTELSVILLE	PA		06/07/2023		2,729		54			54		2,783	2,783			
100146485	VOLO	IL		03/19/2024		3,097		(314)			(314)		2,783	2,783			
100100031	BALTIMORE	MD		03/28/2023		2,594		189			189		2,783	2,783			
100050085	WOODBRIDGE	VA		11/20/2020		3,578		(795)			(795)		2,783	2,783			
100025339	PATERSON	NJ		09/20/2018		738		2,045			2,045		2,784	2,784			
100110992	FRANKLIN	KY		06/29/2023		2,404		380			380		2,784	2,784			
100135770	FARMINGTON	MN		11/10/2023		2,774		10			10		2,784	2,784			
100141070	FLOWERY BRANCH	GA		02/20/2024		3,148		(365)			(365)		2,784	2,784			
100115385	NORTH LAUDERDALE	FL		07/17/2023		2,887		(103)			(103)		2,784	2,784			
100080278	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		2,832						70	2,902	2,784	(118)		(118)
100025100	FRANKLIN PARK	IL		09/20/2018		2,528		256			256		2,784	2,784			
100135784	MELISSA	TX		11/10/2023		2,842		(58)			(58)		2,784	2,784			
100115031	PORT ARANSAS	TX		07/14/2023		2,742		43			43		2,784	2,784			
100139947	SUNRISE	FL		01/09/2024		2,885		(101)			(101)		2,784	2,784			
100129643	TROY	MI		09/29/2023		2,946		(161)			(161)		2,785	2,785			
100131994	BENTONVILLE	AR		10/13/2023		2,932		(147)			(147)		2,785	2,785			
100130132	NETHERLANDS	NLD		09/26/2023		2,886						(123)	2,763	2,785	22		22

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142947	DENVER	CO		02/09/2024		3,031		(248)			(248)		2,783	2,785		2	2
100159684	MISSION VIEJO	CA		08/23/2024		3,047		(262)			(262)		2,785	2,785			
100086959	DORAL	FL		10/24/2022		3,097		(312)			(312)		2,785	2,785			
100115106	WILMINGTON	NC		07/14/2023		2,689		97			97		2,785	2,785			
100159359	VANCOUVER	WA		07/15/2024		2,684		101			101		2,785	2,785			
100119220	PERTH AMBOY	NJ		07/31/2023		2,911		(126)			(126)		2,785	2,785			
100115824	TUCSON	AZ		07/20/2023		2,866		(81)			(81)		2,785	2,785			
100157646	SCOTTSDALE	AZ		06/28/2024		3,234		(448)			(448)		2,786	2,786			
100101979	SPRING	TX		04/14/2023		3,183		(398)			(398)		2,786	2,786			
100142526	SYRACUSE	UT		02/08/2024		2,854		(68)			(68)		2,786	2,786			
100014884	HAMILTON	NJ		11/21/2017		470		2,315			2,315		2,786	2,786			
100049079	NAPERVILLE	IL		11/20/2020		3,287		(501)			(501)		2,786	2,786			
100068272	SEGUIN	TX		08/25/2021		3,210		(425)			(425)		2,786	2,786			
100128715	ANDERSONVILLE	TN		09/21/2023		3,074		(288)			(288)		2,786	2,786			
100142755	LOGANVILLE	GA		02/08/2024		2,748		38			38		2,786	2,786			
100111059	SAN ANTONIO	TX		06/29/2023		2,740		46			46		2,786	2,786			
100012420	ROMULUS	MI		04/28/2017		2,632		154			154		2,786	2,786			
100028050	RAMONA	CA		10/26/2018		3,194		(408)			(408)		2,786	2,786			
100014369	MUSCODA	WI		09/27/2017		2,471		315			315		2,786	2,786			
100031320	VENICE	FL		03/29/2019		3,114		(328)			(328)		2,786	2,786			
100174297	PORT ISABEL	TX		10/31/2024		2,795		(9)			(9)		2,786	2,786			
100019674	HENRICO	VA		07/26/2018		2,991		(205)			(205)		2,786	2,786			
100129534	BIG BEAR LAKE	CA		09/29/2023		2,953		(167)			(167)		2,786	2,786			
100116772	CORAL SPRINGS	FL		07/20/2023		(3,353)		6,140			6,140		2,786	2,786			
100169149	WESLACO	TX		09/27/2024		2,865		(87)			(87)		2,778	2,786		8	8
100063330	LOUISVILLE	KY		07/01/2021		2,857		(71)			(71)		2,786	2,786			
100064788	PINEHURST	TX		07/14/2021		3,134		(347)			(347)		2,787	2,787			
100129686	ROGERS	AR		09/29/2023		2,910		(123)			(123)		2,787	2,787			
100151420	EVERETT	WA		05/10/2024		2,473		314			314		2,787	2,787			
100086186	CONROE	TX		10/07/2022		3,141		(354)			(354)		2,787	2,787			
100120770	DALLAS	TX		08/25/2023		3,084		(297)			(297)		2,787	2,787			
100115408	RALEIGH	NC		07/17/2023		2,785		2			2		2,787	2,787			
100082339	MONTGOMERY	TX		04/14/2022		3,071		(284)			(284)		2,787	2,787			
100136189	CLARKDALE	AZ		11/20/2023		2,921		(133)			(133)		2,787	2,787			
100128437	HARTFORD	CT		09/15/2023		3,079		(292)			(292)		2,788	2,788			
100112690	MILWAUKEE	WI		06/29/2023		1,548		1,239			1,239		2,788	2,788			
100064796	JACKSONVILLE	NC		07/14/2021		3,083		(296)			(296)		2,788	2,788			
100115887	NORTH PORT	FL		07/20/2023		2,884		(97)			(97)		2,788	2,788			
100064846	TOWSON	MD		07/14/2021		3,106		(318)			(318)		2,788	2,788			
100155156	JONESTOWN	TX		07/19/2024		3,111		(323)			(323)		2,788	2,788			
100100024	FAIRFIELD	CA		03/28/2023		2,925		(137)			(137)		2,788	2,788			
100131948	CASA GRANDE	AZ		10/13/2023		2,683		105			105		2,788	2,788			
100028360	LAS CRUCES	NM		10/26/2018		1,974		814			814		2,788	2,788			
100137528	MANOR	TX		12/08/2023		2,719		69			69		2,788	2,788			
100047798	WEST HAVEN	CT		11/20/2020		3,424		(636)			(636)		2,788	2,788			
100029293	BAKERSFIELD	CA		10/26/2018		2,152		636			636		2,788	2,788			
100113712	JOURDANTON	TX		06/29/2023		2,831		(42)			(42)		2,789	2,789			
100130119	NETHERLANDS	NLD		09/26/2023		2,869						(122)	2,747	2,789		42	42
100163596	SIMI VALLEY	CA		08/15/2024		2,981		(193)			(193)		2,789	2,789			
100164260	RICHMOND	VA		08/21/2024		2,882		(93)			(93)		2,789	2,789			
100110321	MESA	AZ		06/30/2023		2,795		(6)			(6)		2,789	2,789			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062659	LAWRENCEBURG	TN		07/01/2021		2,838		(49)			(49)		2,789	2,789			
100135290	VIRGINIA BEACH	VA		11/13/2023		2,645		143			143		2,789	2,789			
100111734	LANCASTER	CA		06/29/2023		716		2,073			2,073		2,789	2,789			
100055368	DEKALB	IL		03/23/2021		3,066		(277)			(277)		2,789	2,789			
100140921	ENGLEWOOD	FL		02/26/2024		2,721		68			68		2,789	2,789			
100018352	TEMPE	AZ		06/27/2018		3,031		(242)			(242)		2,789	2,789			
100135424	OSSIPEE	NH		11/13/2023		2,783		6			6		2,789	2,789			
100057906	LITTLE ROCK	AR		06/30/2021		3,078		(289)			(289)		2,789	2,789			
100141042	ODESSA	FL		02/20/2024		2,919		(130)			(130)		2,789	2,789			
100076044	TOMBALL	TX		01/07/2022		3,028		(239)			(239)		2,789	2,789			
100129403	SALT LAKE CITY	UT		09/26/2023		2,847		(60)			(60)		2,787	2,790		3	3
100110938	SAINT CLAIR	PA		06/29/2023		2,740		49			49		2,790	2,790			
100143295	SEVIERVILLE	TN		02/16/2024		2,968		(178)			(178)		2,790	2,790			
100119644	HESPERIA	CA		08/04/2023		2,980		(190)			(190)		2,790	2,790			
100024060	HARLINGEN	TX		09/10/2018		3,062		(272)			(272)		2,790	2,790			
100128206	SUWANEE	GA		09/18/2023		2,757		34			34		2,790	2,790			
100138951	WOLCOTT	CT		12/21/2023		1,349		1,441			1,441		2,790	2,790			
100100846	NETCONG	NJ		04/28/2023		2,232		558			558		2,790	2,790			
100110698	SAINT PETERSBURG	FL		08/11/2023		3,350		(559)			(559)		2,791	2,791			
100076307	COLUMBUS	GA		01/07/2022		2,928		(137)			(137)		2,791	2,791			
100111509	STANDISH	ME		06/29/2023		1,161		1,630			1,630		2,791	2,791			
100151509	MANTECA	CA		05/10/2024		2,602		189			189		2,791	2,791			
100141593	SKOKIE	IL		01/30/2024		2,761		30			30		2,791	2,791			
100012788	W PALM BEACH	FL		05/25/2017		3,089		(298)			(298)		2,791	2,791			
100053482	CRAIG	CO		03/23/2021		3,511		(720)			(720)		2,791	2,791			
100086593	MIAMI	FL		09/30/2022		2,875		(83)			(83)		2,792	2,792			
100017068	EVANSVILLE	IN		04/26/2018		2,146		646			646		2,792	2,792			
100137632	RALEIGH	NC		12/08/2023		2,694		98			98		2,792	2,792			
100117599	ELLICOTT CITY	MD		07/20/2023		2,739		53			53		2,792	2,792			
100119502	ANNA	TX		07/28/2023		2,984		(192)			(192)		2,792	2,792			
100048939	LAND O LAKES	FL		11/20/2020		3,311		(519)			(519)		2,792	2,792			
100115965	LILBURN	GA		07/20/2023		2,912		(120)			(120)		2,792	2,792			
100129842	COLTON	CA		09/27/2023		3,012		(220)			(220)		2,792	2,792			
100120355	AUBURN	GA		08/18/2023		2,978		(184)			(184)		2,793	2,792		(1)	(1)
100043394	VIRGINIA BEACH	VA		08/13/2020		2,300		492			492		2,792	2,792			
100127014	STUART	FL		08/30/2023		1,924		1,062			1,062		2,986	2,792		(194)	(194)
100108165	FORT PIERCE	FL		05/24/2023		3,015		(222)			(222)		2,792	2,792			
100013855	WORCESTER	MA		05/25/2017		2,398		395			395		2,793	2,793			
100111451	TEMPLE HILLS	MD		06/29/2023		1,222		1,571			1,571		2,793	2,793			
100144059	SHORELINE	WA		03/07/2024		3,049		(256)			(256)		2,793	2,793			
100079892	PORT SAINT LUCIE	FL		04/08/2022		2,881		(88)			(88)		2,793	2,793			
100108392	BELLEVILLE	NJ		05/25/2023		3,004		(211)			(211)		2,793	2,793			
100084780	LILBURN	GA		08/02/2022		2,829		(36)			(36)		2,793	2,793			
100017899	GREENVILLE	SC		05/30/2018		3,215		(422)			(422)		2,793	2,793			
100108396	BAYVILLE	NJ		05/25/2023		2,923		(130)			(130)		2,793	2,793			
100119488	GEORGETOWN	ME		07/28/2023		3,262		(468)			(468)		2,794	2,794			
100064743	CHARLOTTE	NC		07/14/2021		3,128		(334)			(334)		2,795	2,794		(1)	(1)
100133890	SURPRISE	AZ		11/29/2023		2,616		177			177		2,794	2,794			
100112787	MEMPHIS	TN		06/29/2023		2,505		288			288		2,794	2,794			
100028820	JACKSONVILLE	FL		10/26/2018		1,902		892			892		2,794	2,794			
100020302	FRESNO	CA		07/17/2018		3,033		(238)			(238)		2,794	2,794			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131595	SANTEE	CA		10/06/2023		2,759		35			35		2,794	2,794			
100133989	TAMPA	FL		10/25/2023		2,878		(84)			(84)		2,794	2,794			
100115699	LAKEWOOD	NJ		07/20/2023		2,830		(36)			(36)		2,794	2,794			
100113935	TERRE HAUTE	IN		06/29/2023		2,806		(12)			(12)		2,794	2,794			
100108104	HOUSTON	TX		05/24/2023		2,577		(284)			(284)		2,293	2,794		502	502
100115981	REDLANDS	CA		07/20/2023		2,835		(40)			(40)		2,795	2,795			
100071257	SPRING HILL	FL		10/01/2021		2,772		23			23		2,795	2,795			
100150215	SEAL BEACH	CA		04/30/2024		3,072		(277)			(277)		2,795	2,795			
100091138	BRADENTON	FL		01/31/2023		2,754		41			41		2,794	2,795		1	1
100091870	WELLINGTON	FL		01/30/2023		3,032		(237)			(237)		2,796	2,796			
100141466	CORONA	CA		01/30/2024		3,026		(230)			(230)		2,796	2,796			
100128119	FLORENCE	KY		09/08/2023		2,536		259			259		2,796	2,796			
100141911	UPPER DARBY	PA		03/27/2024		2,893		(97)			(97)		2,796	2,796			
100141375	KATY	TX		01/30/2024		3,063		(267)			(267)		2,796	2,796			
100126771	MARRERO	LA		08/30/2023		2,370		426			426		2,796	2,796			
100109346	MELISSA	TX		06/12/2023		3,041		(245)			(245)		2,796	2,796			
100086533	MODESTO	CA		09/30/2022		2,938		(142)			(142)		2,796	2,796			
100075455	SALEM	OR		12/01/2021		2,884		(88)			(88)		2,796	2,796			
100077811	MARSHALL	MI		12/23/2021		3,384		(588)			(588)		2,796	2,796			
100109297	FARMERS BRANCH	TX		06/12/2023		2,855		(58)			(58)		2,797	2,797			
100140385	CONCORD	NC		01/18/2024		3,036		(239)			(239)		2,797	2,797			
100150936	HIXSON	TN		05/08/2024		2,370		427			427		2,797	2,797			
100044032	ONTARIO	CA		08/19/2020		3,042		(245)			(245)		2,797	2,797			
100017942	WEST ALLIS	WI		05/22/2018		2,996		(199)			(199)		2,797	2,797			
100089041	INGLEWOOD	CA		11/04/2022		2,719		78			78		2,797	2,797			
100112247	LA MARQUE	TX		06/29/2023		780		2,018			2,018		2,797	2,797			
100142151	LA VERNE	CA		02/29/2024		2,937		(140)			(140)		2,797	2,797			
100146946	BEAVERTON	OR		03/26/2024		2,680		115			115		2,795	2,797		2	2
100020155	FORNEY	TX		07/17/2018		2,999		(202)			(202)		2,797	2,797			
100152667	AUSTIN	TX		05/17/2024		2,736		58			58		2,794	2,797		3	3
100160928	EVERETT	WA		07/24/2024		3,042		(245)			(245)		2,797	2,797			
100053946	PALATKA	FL		03/23/2021		2,823		(25)			(25)		2,797	2,797			
100091707	SPARTANBURG	SC		03/24/2023		2,963		(166)			(166)		2,797	2,797			
100135347	POTTSTOWN	PA		11/13/2023		2,798		(1)			(1)		2,797	2,797			
100078623	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		2,851						51	2,902	2,798	(104)		(104)
100062098	NEWNAN	GA		07/01/2021		2,942		(144)			(144)		2,798	2,798			
100079695	MINNEAPOLIS	MN		04/08/2022		3,086		(288)			(288)		2,798	2,798			
100046118	BERLIN	NJ		11/25/2020		3,412		(614)			(614)		2,798	2,798			
100146729	LAWRENCE	MA		03/20/2024		3,131		(332)			(332)		2,798	2,798			
100142666	ASHBURN	VA		02/08/2024		2,941		(143)			(143)		2,798	2,798			
100148770	BUFORD	GA		04/17/2024		2,967		(169)			(169)		2,799	2,799			
100136013	LOS ANGELES	CA		11/16/2023		2,790		9			9		2,799	2,799			
100044583	FOREST GROVE	OR		11/19/2020		2,940		(141)			(141)		2,799	2,799			
100011622	PATERSON	NJ		03/08/2017		1,662		1,137			1,137		2,799	2,799			
100151094	AUSTIN	TX		05/08/2024		2,980		(181)			(181)		2,799	2,799			
100080486	NEWARK	NJ		03/10/2022		3,172		(373)			(373)		2,799	2,799			
100114276	CLEARWATER	KS		06/29/2023		2,727		72			72		2,799	2,799			
100147495	MIAMI	FL		04/03/2024		2,941		(142)			(142)		2,799	2,799			
100115612	FRESNO	CA		07/19/2023		3,000		(201)			(201)		2,799	2,799			
100057856	RAPID CITY	SD		06/30/2021		2,819		(20)			(20)		2,799	2,799			
100112571	MOUNT LAUREL	NJ		06/29/2023		660		2,139			2,139		2,799	2,799			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044071	FONTANA	CA		08/19/2020		3,134		(333)			(333)		2,801	2,799		(2)	(2)
100115971	MARIETTA	GA		07/20/2023		2,835		(35)			(35)		2,799	2,799			
100127479	WEST GROVE	PA		09/08/2023		2,842		(43)			(43)		2,799	2,799			
100089242	FINDLAY	OH		01/26/2023		3,300		(501)			(501)		2,799	2,799			
100133470	SAN DIEGO	CA		10/19/2023		3,054		(254)			(254)		2,799	2,799			
100120089	WELLINGTON	FL		08/11/2023		2,728		72			72		2,799	2,799			
100135006	TEXAS CITY	TX		10/30/2023		2,924		(124)			(124)		2,800	2,800			
100117054	ARNOLD	MO		07/20/2023		2,153		646			646		2,800	2,800			
100103720	TAMPA	FL		05/08/2023		3,145		80			80		3,225	2,800		(425)	(425)
100088088	KISSIMMEE	FL		10/25/2022		3,218		(418)			(418)		2,800	2,800			
100100845	HAGERSTOWN	MD		04/28/2023		3,025		(225)			(225)		2,800	2,800			
100078485	SAN ANTONIO	TX		02/02/2022		3,096		(296)			(296)		2,800	2,800			
100132281	CHERRY HILL	NJ		10/13/2023		2,999		(199)			(199)		2,800	2,800			
100137885	LOXAHATCHEE	FL		12/08/2023		2,480		320			320		2,800	2,800			
100081206	DURHAM	NC		03/18/2022		2,519		281			281		2,800	2,800			
100055391	PLANO	IL		03/23/2021		3,515		(714)			(714)		2,800	2,800			
100132428	WEST PALM BEACH	FL		11/03/2023		2,733		67			67		2,800	2,800			
100134828	SUGAR LAND	TX		10/30/2023		116		2,684			2,684		2,801	2,801			
100139939	PIGEON FORGE	TN		01/09/2024		2,961		(160)			(160)		2,801	2,801			
100084711	APACHE JUNCTION	AZ		08/02/2022		2,851		(50)			(50)		2,801	2,801			
100150951	SALEM	OR		05/08/2024		2,621		180			180		2,801	2,801			
100115325	PASADENA	TX		07/17/2023		3,083		(280)			(280)		2,802	2,801		(1)	(1)
100155152	BOERNE	TX		07/19/2024		3,106		(305)			(305)		2,801	2,801			
100133649	BARTLETT	NH		10/23/2023		2,817		(16)			(16)		2,801	2,801			
100161454	ROSENBERG	TX		07/30/2024		2,488		79			79		2,567	2,801		234	234
100027826	CRESCENT CITY	CA		10/26/2018		2,409		392			392		2,801	2,801			
100137720	APEX	NC		12/08/2023		2,822		(21)			(21)		2,802	2,802			
100062727	RIVERVIEW	FL		07/01/2021		2,819		(18)			(18)		2,802	2,802			
100103200	MOUNT VERNON	NY		04/21/2023		3,078		(276)			(276)		2,802	2,802			
100078945	NEW ORLEANS	LA		02/24/2022		2,707		95			95		2,802	2,802			
100067591	WILMINGTON	DE		09/23/2021		3,162		(360)			(360)		2,802	2,802			
100144149	LOS ANGELES	CA		03/07/2024		2,882		(80)			(80)		2,802	2,802			
100132075	MONSEY	NY		10/13/2023		2,494		308			308		2,802	2,802			
100137988	RIDGELAND	SC		12/13/2023		2,292		510			510		2,802	2,802			
100136541	LOGANVILLE	GA		11/20/2023		2,458		345			345		2,802	2,802			
100152421	LAND O LAKES	FL		05/17/2024		2,378		425			425		2,803	2,803			
100078762	VAN NUYS	CA		01/31/2022		3,031		(228)			(228)		2,803	2,803			
100075479	GRIFFITH	IN		12/01/2021		2,937		(134)			(134)		2,803	2,803			
100048621	VICTORVILLE	CA		11/20/2020		3,243		(440)			(440)		2,803	2,803			
100057573	RICHMOND HILL	GA		06/30/2021		3,040		(237)			(237)		2,803	2,803			
100141661	LAS VEGAS	NV		01/30/2024		3,079		(276)			(276)		2,803	2,803			
100054255	WILKES BARRE	PA		03/23/2021		3,725		(921)			(921)		2,803	2,803			
100113385	VENTNOR CITY	NJ		06/29/2023		637		2,166			2,166		2,803	2,803			
100142662	LONG BEACH	CA		02/08/2024		2,956		(153)			(153)		2,803	2,803			
100133560	MANOR	TX		10/23/2023		2,705		98			98		2,803	2,803			
100048962	FORT WASHINGTON	MD		11/20/2020		3,402		(599)			(599)		2,803	2,803			
100152344	COLTEWAH	TN		05/17/2024		2,204		599			599		2,803	2,803			
100133435	PORT ARANSAS	TX		10/19/2023		3,126		(323)			(323)		2,803	2,803			
100028188	SAINT CLOUD	FL		10/26/2018		2,429		375			375		2,803	2,803			
100146665	BOWIE	MD		03/20/2024		2,986		(182)			(182)		2,804	2,804			
100127658	WEST PALM BEACH	FL		09/08/2023		2,930		(127)			(127)		2,804	2,804			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133558	BLUE RIDGE	GA		10/23/2023		2,800		3			3		2,804	2,804			
100079739	SEASIDE	OR		04/25/2022		3,152		(348)			(348)		2,804	2,804			
100083348	HEEMSTEDE	NLD		05/27/2022		2,880						(80)	2,800	2,804		4	4
100054738	RUTLEDGE	TN		03/23/2021		3,085		(280)			(280)		2,804	2,804			
100067608	MCKNIGHTSTOWN	PA		09/23/2021		3,138		(333)			(333)		2,804	2,804			
100130362	MYRTLE BEACH	SC		09/28/2023		2,937		(132)			(132)		2,804	2,804			
100140882	PHOENIX	AZ		01/25/2024		2,734		70			70		2,804	2,804			
100151197	DAUPHIN ISLAND	AL		05/10/2024		3,008		(204)			(204)		2,805	2,805			
100075354	HAMMOND	LA		12/01/2021		2,936		(131)			(131)		2,805	2,805			
100084595	JIM THORPE	PA		08/02/2022		2,691		114			114		2,805	2,805			
100137666	KENNESAW	GA		12/08/2023		2,956		(151)			(151)		2,805	2,805			
100135727	FORT WORTH	TX		11/10/2023		2,116		689			689		2,805	2,805			
100080019	PORTSMOUTH	VA		04/08/2022		3,666		(861)			(861)		2,805	2,805			
100100969	GREENSBORO	NC		04/28/2023		2,652		154			154		2,805	2,805			
100107972	BAYFIELD	CO		05/22/2023		2,946		(140)			(140)		2,805	2,805			
100128151	PEMBROKE PINES	FL		09/18/2023		2,648		157			157		2,805	2,805			
100086502	GRASS VALLEY	CA		09/30/2022		3,011		(206)			(206)		2,805	2,805			
100115749	HOUSTON	TX		07/20/2023		2,761		44			44		2,805	2,805			
100148764	LOVELAND	CO		04/17/2024		2,392		414			414		2,806	2,806			
100110383	FAYETTEVILLE	AR		06/30/2023		2,772		34			34		2,806	2,806			
100116980	CINCINNATI	OH		07/20/2023		1,842		964			964		2,806	2,806			
100129705	HAVERSTRAW	NY		09/29/2023		2,821		(15)			(15)		2,806	2,806			
100055150	JACKSONVILLE	FL		03/23/2021		3,858		(1,049)			(1,049)		2,808	2,806		(3)	(3)
100070768	FORT WAYNE	IN		10/01/2021		2,817		(11)			(11)		2,806	2,806			
100148522	PHILADELPHIA	PA		04/12/2024		2,947		(144)			(144)		2,803	2,806		2	2
100116919	SAN ANTONIO	TX		07/20/2023		1,692		1,113			1,113		2,806	2,806			
100110464	FREDERICK	CO		06/30/2023		2,863		(57)			(57)		2,806	2,806			
100064908	REYNOLDSBURG	OH		07/14/2021		3,094		(288)			(288)		2,806	2,806			
100116903	TIVERTON	RI		07/20/2023		2,721		86			86		2,806	2,806			
100012485	LYNCHBURG	OH		04/28/2017		2,466		341			341		2,807	2,807			
100114986	RALEIGH	NC		07/14/2023		3,029		(222)			(222)		2,807	2,807			
100120380	CLEARFIELD	UT		08/18/2023		3,101		(294)			(294)		2,807	2,807			
100049553	JACKSONVILLE	FL		11/20/2020		1,889		918			918		2,808	2,808			
100143476	SAN BERNARDINO	CA		02/16/2024		2,792		15			15		2,808	2,808			
100017966	LARGO	FL		05/22/2018		3,024		(216)			(216)		2,808	2,808			
100157585	ATLANTA	GA		06/28/2024		2,395		413			413		2,808	2,808			
100060255	LEBANON	PA		06/25/2021		3,028		(220)			(220)		2,808	2,808			
100049477	ELMONT	NY		11/20/2020		3,474		(666)			(666)		2,808	2,808			
4010046062	PHILADELPHIA	PA		03/22/2023		3,040		(232)			(232)		2,808	2,808			
100149496	PEORIA	AZ		04/24/2024		3,076		(268)			(268)		2,808	2,808			
100132740	VALLEJO	CA		11/03/2023		345		2,463			2,463		2,808	2,808			
100117759	BUFORD	GA		07/20/2023		3,019		(210)			(210)		2,808	2,808			
100163260	HAGERSTOWN	MD		08/13/2024		2,882		(74)			(74)		2,808	2,808			
100128482	EAST HARTFORD	CT		09/15/2023		2,887		(78)			(78)		2,809	2,809			
100147348	THERMAL	CA		05/08/2024		2,920		(112)			(112)		2,809	2,809			
100067024	GLENS FALLS	NY		08/02/2021		2,757		52			52		2,809	2,809			
100114639	LOS ANGELES	CA		06/29/2023		2,820		(11)			(11)		2,809	2,809			
100133882	NORTH MIAMI BEACH	FL		10/24/2023		3,095		(286)			(286)		2,809	2,809			
100060496	STERLING HEIGHTS	MI		06/01/2021		2,782		27			27		2,809	2,809			
100126810	POMONA	CA		08/30/2023		901		1,909			1,909		2,809	2,809			
100078997	ROANOKE	VA		02/24/2022		2,920		(110)			(110)		2,810	2,810			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030931	GLEN ARM	MD		04/09/2019		1,794		1,016			1,016		2,810	2,810			
100060069	AUBURN	AL		06/25/2021		3,043		(233)			(233)		2,810	2,810			
100128098	BOWLING GREEN	KY		09/08/2023		2,548		262			262		2,810	2,810			
100141779	RINARD	IL		01/30/2024		3,112		(302)			(302)		2,810	2,810			
100049729	PLAINFIELD	NJ		11/20/2020		3,541		(731)			(731)		2,810	2,810			
100140097	SAN MARCOS	TX		01/09/2024		2,483		327			327		2,810	2,810			
100081290	SNEADS FERRY	NC		03/18/2022		2,640		170			170		2,811	2,811			
100078993	HOWELL	MI		02/24/2022		2,811		(1)			(1)		2,811	2,811			
100119596	SAN DIEGO	CA		07/31/2023		2,992		(182)			(182)		2,811	2,811			
100119476	WILMINGTON	NC		07/31/2023		2,874		(64)			(64)		2,811	2,811			
100067565	FREDERICKSBURG	VA		09/23/2021		3,185		(374)			(374)		2,811	2,811			
100143396	APACHE JUNCTION	AZ		02/16/2024		3,052		(241)			(241)		2,811	2,811			
100110555	TUCSON	AZ		06/30/2023		2,910		(99)			(99)		2,811	2,811			
100143251	SACRAMENTO	CA		02/16/2024		3,035		(224)			(224)		2,811	2,811			
100025707	PROSPECT	OR		09/20/2018		2,878		(67)			(67)		2,811	2,811			
100132077	AVENTURA	FL		10/13/2023		2,892		(81)			(81)		2,811	2,811			
100010962	BATTLE CREEK	MI		12/23/2016		2,739		72			72		2,812	2,812			
100120955	METHUEN	MA		08/30/2023		2,849		(38)			(38)		2,812	2,812			
100131637	LANCASTER	CA		10/06/2023		2,771		41			41		2,812	2,812			
100120621	BALTIMORE	MD		08/18/2023		2,847		(35)			(35)		2,812	2,812			
100066365	HANOVER TWP	PA		08/02/2021		2,860		(48)			(48)		2,812	2,812			
100159422	MERIDIAN	ID		07/15/2024		2,995		(182)			(182)		2,812	2,812			
100146999	TUSTIN	CA		03/27/2024		2,931		(119)			(119)		2,812	2,812			
100113666	RIVERDALE	GA		06/29/2023		1,348		1,464			1,464		2,812	2,812			
100133633	BRENHAM	TX		10/23/2023		2,342		470			470		2,813	2,813			
100054417	SAGINAW	MI		03/23/2021		2,920		(107)			(107)		2,813	2,813			
100119714	TOMS RIVER	NJ		08/08/2023		2,949		(136)			(136)		2,813	2,813			
100060665	BARDSTOWN	KY		06/01/2021		2,795		18			18		2,813	2,813			
100174077	SEATTLE	WA		10/31/2024		2,914		(101)			(101)		2,813	2,813			
100047582	RIVERSIDE	CA		11/20/2020		3,143		(329)			(329)		2,813	2,813			
100128498	EATON	CO		09/15/2023		2,964		(151)			(151)		2,813	2,813			
100100562	FORT WORTH	TX		04/27/2023		3,456		(643)			(643)		2,813	2,813			
100110239	LAS VEGAS	NV		06/30/2023		2,641		173			173		2,814	2,814			
100120162	SHERMAN OAKS	CA		08/14/2023		3,030		(216)			(216)		2,814	2,814			
100131951	CAPE CORAL	FL		10/13/2023		2,878		(64)			(64)		2,814	2,814			
100102714	MARIETTA	GA		06/22/2023		3,325		(510)			(510)		2,814	2,814			
100062782	NORTH BROOKFIELD	MA		07/01/2021		2,940		(125)			(125)		2,814	2,814			
100101102	DISTRICT HEIGHTS	MD		04/28/2023		2,535		279			279		2,814	2,814			
100132424	MODESTO	CA		11/03/2023		3,170		(356)			(356)		2,814	2,814			
100100113	ARCADIA	FL		03/28/2023		2,613		202			202		2,815	2,815			
100061986	NORTH LAUDERDALE	FL		07/01/2021		2,882		(67)			(67)		2,815	2,815			
100115476	CHARLOTTE	NC		07/17/2023		2,913		(98)			(98)		2,815	2,815			
100149646	DRIPPING SPRINGS	TX		04/26/2024		3,237		(422)			(422)		2,815	2,815			
100151943	HEMPSTEAD	TX		06/14/2024		3,162		(347)			(347)		2,815	2,815			
100164040	NORTHRIDGE	CA		08/21/2024		6,580		(3,765)			(3,765)		2,815	2,815			
100133697	BUDA	TX		10/23/2023		2,846		(30)			(30)		2,815	2,815			
100012108	BATTLE CREEK	MI		03/08/2017		2,373		443			443		2,816	2,816			
100111834	VALLEY STREAM	NY		06/29/2023		2,510		305			305		2,816	2,816			
100111147	BETHLEHEM	PA		06/29/2023		2,348		467			467		2,816	2,816			
100120494	RESEDA	CA		08/18/2023		2,681		135			135		2,816	2,816			
100060541	ARLINGTON	TX		06/01/2021		2,789		27			27		2,816	2,816			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065124	HAZEL CREST	IL		07/14/2021		3,001		(186)			(186)		2,816	2,816			
100102043	DESERT HOT SPRINGS	CA		04/14/2023		3,112		(296)			(296)		2,816	2,816			
100102019	DESERT HOT SPRINGS	CA		04/14/2023		3,099		(283)			(283)		2,816	2,816			
100156231	PANAMA CITY BEACH	FL		06/20/2024		2,787		29			29		2,816	2,816			
100066300	BLACKWOOD	NJ		08/02/2021		2,916		(99)			(99)		2,817	2,817			
100134431	ROWLETT	TX		10/30/2023		2,831		(14)			(14)		2,817	2,817			
100055121	KENNESAW	GA		03/23/2021		3,260		(443)			(443)		2,817	2,817			
100129448	KANNAPOLIS	NC		09/29/2023		3,017		(200)			(200)		2,818	2,818			
100064044	SATSUMA	AL		07/01/2021		2,810		8			8		2,818	2,818			
100127249	PLEASANT GROV	AL		08/30/2023		4,098		(1,280)			(1,280)		2,818	2,818			
100064856	RICHMOND HEIGHTS	MO		07/14/2021		3,091		(273)			(273)		2,818	2,818			
100136954	POOLER	GA		11/28/2023		2,690		128			128		2,818	2,818			
100110249	ELLENSBURG	WA		06/30/2023		2,747		71			71		2,818	2,818			
100091157	REPUBLIC	MO		01/31/2023		2,529		289			289		2,818	2,818			
100065057	DURHAM	NC		07/14/2021		3,034		(216)			(216)		2,818	2,818			
100137450	PHOENIX	AZ		01/11/2024		3,422		(604)			(604)		2,818	2,818			
100152273	RIVERTON	UT		05/17/2024		2,865		(47)			(47)		2,818	2,818			
100013087	NORWALK	CA		05/25/2017		1,917		901			901		2,818	2,818			
100026909	SAN PABLO	CA		09/26/2018		2,134		685			685		2,819	2,819			
100060885	ABERDEEN	MD		06/01/2021		2,781		38			38		2,819	2,819			
100075519	JONESBORO	GA		12/01/2021		2,967		(148)			(148)		2,819	2,819			
100133380	WOODSTOCK	GA		11/21/2023		2,972		(153)			(153)		2,819	2,819			
100069792	MACON	GA		09/01/2021		2,725		94			94		2,819	2,819			
100149380	FORT WORTH	TX		04/24/2024		2,568		251			251		2,819	2,819			
100147831	BRADENTON	FL		04/08/2024		2,873		(54)			(54)		2,819	2,819			
100109348	MELISSA	TX		06/12/2023		2,952		(132)			(132)		2,819	2,819			
100118765	ROSEVILLE	CA		07/25/2023		3,046		(170)			(170)		2,876	2,820		(57)	(57)
100141077	WEST HAVERSTRAW	NY		01/30/2024		(3,363)		6,183			6,183		2,820	2,820			
100140293	LOGANVILLE	GA		01/18/2024		2,764		56			56		2,820	2,820			
100152589	ORLANDO	FL		05/17/2024		2,942		(125)			(125)		2,817	2,820		3	3
100064891	CLINTON TOWNSHIP	MI		07/14/2021		3,144		(324)			(324)		2,820	2,820			
100011996	GREENSBORO	NC		03/08/2017		2,478		343			343		2,820	2,820			
100025080	HEMET	CA		09/20/2018		1,934		887			887		2,820	2,820			
100030490	FORT WORTH	TX		12/20/2018		2,885		(64)			(64)		2,820	2,820			
100115883	HUTTO	TX		07/20/2023		2,800		21			21		2,821	2,821			
100143225	ROSEVILLE	CA		02/16/2024		2,838		(16)			(16)		2,821	2,821			
100147993	FRESNO	CA		04/10/2024		1,842		980			980		2,821	2,821			
100151691	PORT SAINT LUCIE	FL		05/10/2024		2,478		344			344		2,822	2,822			
100027784	OAKLAND	CA		10/26/2018		2,801		21			21		2,822	2,822			
100156081	BELL GARDENS	CA		06/18/2024		2,925		(103)			(103)		2,822	2,822			
100137539	DENVER	CO		12/08/2023		2,830		(9)			(9)		2,822	2,822			
100088988	MIAMI	FL		11/15/2022		3,323		(501)			(501)		2,822	2,822			
100135360	ORLANDO	FL		11/13/2023		2,756		66			66		2,822	2,822			
100109043	WAYNESBORO	VA		06/05/2023		2,847		(26)			(26)		2,822	2,822			
100131682	HOPKINS	SC		10/06/2023		2,546		276			276		2,822	2,822			
100102078	BAKERSFIELD	CA		04/14/2023		2,951		(127)			(127)		2,824	2,822		(2)	(2)
100013302	ORLANDO	FL		05/25/2017		2,124		698			698		2,822	2,822			
100099594	MARIETTA	GA		04/06/2023		3,365		(544)			(544)		2,822	2,822			
100091397	WINSTON	GA		02/22/2023		3,003		(181)			(181)		2,822	2,822			
100154523	HAWAIIAN GARDENS	CA		06/14/2024		3,394		(572)			(572)		2,822	2,822			
100156202	DENVER	NC		06/20/2024		3,116		(294)			(294)		2,822	2,822			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148122	CORONA	CA		04/10/2024		3,077		(255)			(255)		2,822	2,822			
100147589	LOMPOC	CA		04/04/2024		3,152		(330)			(330)		2,822	2,822			
100076079	OCALA	FL		01/07/2022		3,114		(292)			(292)		2,822	2,822			
100179766	CHICAGO	IL		11/21/2024		2,957		(135)			(135)		2,822	2,822			
100153075	LAS VEGAS	NV		06/27/2024		3,058		(236)			(236)		2,823	2,823			
100047493	GRIFFIN	GA		11/20/2020		2,903		(80)			(80)		2,823	2,823			
100091339	ROSARITO	MEX		01/17/2023		2,823							2,823	2,823			
100061143	NEWPORT	NC		06/01/2021		2,796		27			27		2,823	2,823			
100083790	MANDEVILLE	LA		07/12/2022		3,121		(298)			(298)		2,823	2,823			
100023767	OXFORD	NJ		09/04/2018		3,137		(313)			(313)		2,823	2,823			
100065090	STATESVILLE	NC		07/14/2021		3,024		(200)			(200)		2,824	2,824			
100148442	AUBURN	GA		04/12/2024		2,534		290			290		2,824	2,824			
100115463	SAINT CLOUD	FL		07/17/2023		2,667		157			157		2,824	2,824			
100159041	LAGUNA BEACH	CA		08/15/2024		3,160		(337)			(337)		2,824	2,824			
100148921	NEWARK	NJ		04/17/2024		2,978		(154)			(154)		2,824	2,824			
100089294	ROSEVILLE	CA		01/26/2023		3,397		(573)			(573)		2,824	2,824			
100135666	FORT MYERS	FL		11/09/2023		2,819		5			5		2,824	2,824			
100156690	RANCHO CUCAMONGA	CA		06/24/2024		3,006		(182)			(182)		2,824	2,824			
100111292	LITTLE ROCK	AR		06/29/2023		2,982		(158)			(158)		2,824	2,824			
100127613	RALEIGH	NC		09/08/2023		2,977		(153)			(153)		2,824	2,824			
100110191	TROY	MI		06/30/2023		2,913		(88)			(88)		2,824	2,824			
100101629	AURORA	CO		04/26/2023		3,031		(207)			(207)		2,825	2,825			
100136871	LONGS	SC		11/27/2023		2,037		788			788		2,825	2,825			
100115941	JACKSONVILLE	FL		07/20/2023		2,904		(79)			(79)		2,825	2,825			
100100796	RALEIGH	NC		04/28/2023		2,730		95			95		2,825	2,825			
100079702	WESTON	FL		04/25/2022		3,308		(483)			(483)		2,825	2,825			
100067047	IMPERIAL	PA		08/02/2021		2,573		252			252		2,825	2,825			
100159824	PROSPERITY	SC		07/17/2024		2,945		(119)			(119)		2,825	2,825			
100146469	SAVANNAH	GA		03/19/2024		2,991		(166)			(166)		2,825	2,825			
100137004	LEANDER	TX		11/28/2023		2,544		281			281		2,826	2,826			
100149530	REDMOND	OR		04/26/2024		2,904		(79)			(79)		2,826	2,826			
100100315	BELGRADE	ME		04/27/2023		2,622		203			203		2,826	2,826			
100028673	NEW DURHAM	NH		10/26/2018		2,786		40			40		2,826	2,826			
100138436	PITTSBURG	CA		12/18/2023		2,997		(171)			(171)		2,826	2,826			
100070468	ANTIOCH	IL		09/23/2021		3,138		(312)			(312)		2,826	2,826			
100127154	SOMERSET	NJ		08/30/2023		1,518		1,308			1,308		2,826	2,826			
100062672	LAREDO	TX		07/01/2021		2,919		(93)			(93)		2,826	2,826			
100035949	SAVAGE	MN		08/27/2019		3,178		(352)			(352)		2,826	2,826			
100060096	FRESNO	CA		06/25/2021		3,097		(271)			(271)		2,826	2,826			
100139586	WAUCONDA	IL		12/28/2023		2,986		(160)			(160)		2,826	2,826			
100117584	HERRIMAN	UT		07/20/2023		2,971		(144)			(144)		2,826	2,826			
100134756	ODESSA	FL		10/30/2023		3,113		(287)			(287)		2,826	2,826			
100133567	MEDIA	PA		10/23/2023		2,769		57			57		2,827	2,827			
100154925	DAVIE	FL		07/19/2024		3,100		(273)			(273)		2,827	2,827			
100103208	EAST ORANGE	NJ		04/21/2023		3,102		(275)			(275)		2,827	2,827			
100148887	HOUSTON	TX		04/17/2024		3,059		(232)			(232)		2,827	2,827			
100142166	WATSONVILLE	CA		02/29/2024		3,132		(305)			(305)		2,827	2,827			
100132421	HOUSTON	TX		11/03/2023		2,562		266			266		2,827	2,827			
100140485	AURORA	CO		01/19/2024		3,342		(241)			(241)		3,101	2,827		(274)	(274)
100013827	TACOMA	WA		05/25/2017		2,651		177			177		2,827	2,827			
100115714	CHICKASHA	OK		07/20/2023		2,918		(91)			(91)		2,827	2,827			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133941	NEWARK	NJ		10/25/2023		2,982		(155)			(155)		2,827	2,827			
100135535	MINT HILL	NC		11/13/2023		2,819		9			9		2,827	2,827			
100119509	ANNA	TX		07/28/2023		3,096		(269)			(269)		2,828	2,828			
100045334	CONVERSE	IN		11/25/2020		2,415		413			413		2,828	2,828			
100079746	GREEN BAY	WI		04/25/2022		2,985		(157)			(157)		2,828	2,828			
100127661	WOBURN	MA		09/08/2023		3,021		(193)			(193)		2,828	2,828			
100129385	LAS VEGAS	NV		09/26/2023		2,805		23			23		2,828	2,828			
100045648	WEST PALM BEACH	FL		11/25/2020		3,058		(230)			(230)		2,829	2,829			
100139767	UNITED KINGDOM	GBR		12/18/2023		2,811						(22)	2,789	2,829	39		39
100054893	PORTLAND	OR		03/23/2021		3,601		(772)			(772)		2,829	2,829			
100066382	BALTIMORE	MD		08/02/2021		2,909		(80)			(80)		2,829	2,829			
100142564	ANTELOPE	CA		02/08/2024		2,962		(133)			(133)		2,829	2,829			
100115708	TUCKER	GA		07/20/2023		2,877		(48)			(48)		2,829	2,829			
100079891	ZEPHYRHILLS	FL		04/08/2022		3,055		(226)			(226)		2,829	2,829			
100113290	AURORA	IL		06/29/2023		2,536		293			293		2,829	2,829			
100101120	LARGO	FL		04/28/2023		2,980		(150)			(150)		2,830	2,830			
100138325	TUCSON	AZ		12/18/2023		2,653		177			177		2,830	2,830			
100068454	PATERSON	NJ		08/25/2021		3,144		(314)			(314)		2,830	2,830			
100076319	OKLAHOMA CITY	OK		01/07/2022		2,954		(125)			(125)		2,830	2,830			
100064875	CLAWSON	MI		07/14/2021		3,140		(310)			(310)		2,830	2,830			
100023646	FORT WORTH	TX		09/04/2018		3,059		(229)			(229)		2,830	2,830			
100120583	PALMDALE	CA		08/18/2023		3,093		(263)			(263)		2,830	2,830			
100110184	CLERMONT	FL		06/30/2023		2,806		24			24		2,830	2,830			
100112913	VALRICO	FL		06/29/2023		687		2,144			2,144		2,830	2,830			
100028866	LAS VEGAS	NV		10/26/2018		2,551		279			279		2,830	2,830			
100049154	HIALEAH	FL		11/20/2020		2,892		(62)			(62)		2,830	2,830			
100110734	WEST PALM BEACH	FL		08/11/2023		3,157		(326)			(326)		2,830	2,830			
100132005	CUMMING	GA		10/13/2023		2,764		67			67		2,831	2,831			
100046133	PORTLAND	OR		11/25/2020		3,226		(396)			(396)		2,831	2,831			
100157618	HONOLULU	HI		06/28/2024		2,736		94			94		2,831	2,831			
100062158	GUSTON	KY		07/01/2021		2,782		48			48		2,831	2,831			
100091320	BERLIN	CT		01/13/2023		2,926		(95)			(95)		2,831	2,831			
100103618	CHARLOTTE	NC		05/08/2023		2,920		(89)			(89)		2,831	2,831			
100028247	TURLOCK	CA		10/26/2018		2,502		329			329		2,831	2,831			
100130138	SAN MATEO	CA		11/15/2023		3,149		(318)			(318)		2,831	2,831			
100044971	ALBUQUERQUE	NM		11/19/2020		3,433		(602)			(602)		2,831	2,831			
100061141	SWAINSBORO	GA		06/01/2021		2,806		25			25		2,831	2,831			
100076745	AUBURN	CA		12/30/2021		3,772		(941)			(941)		2,831	2,831			
100071829	KEISER	AR		10/14/2021		3,182		(351)			(351)		2,831	2,831			
100111138	RIGBY	ID		06/29/2023		2,480		351			351		2,831	2,831			
100120968	OCALA	FL		08/30/2023		2,706		125			125		2,832	2,832			
100067214	BAYTOWN	TX		08/02/2021		2,819		13			13		2,832	2,832			
100113138	SAN YSIDRO	CA		06/29/2023		1,569		1,263			1,263		2,832	2,832			
100080322	DEN HAAG	NLD		02/22/2022		2,881						72	2,953	2,832	(121)		(121)
100023608	FLORIDA CITY	FL		09/04/2018		3,048		(216)			(216)		2,832	2,832			
100138384	CAPE CORAL	FL		12/18/2023		2,908		(76)			(76)		2,832	2,832			
100048506	SAN BERNARDINO	CA		11/20/2020		3,343		(511)			(511)		2,832	2,832			
100112700	LEXINGTON	SC		06/29/2023		2,122		710			710		2,832	2,832			
100115674	JACKSONVILLE	FL		07/20/2023		2,831		1			1		2,832	2,832			
100057672	OMAHA	NE		06/30/2021		2,951		(119)			(119)		2,832	2,832			
100000387	PHOENIX	AZ		09/27/2016		(2,089)		4,922			4,922		2,832	2,832			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127620	UNITY	NH		09/08/2023		2,957		(125)			(125)		2,832	2,832			
100136106	HENDERSON	NV		12/18/2023		3,118		(285)			(285)		2,832	2,832			
100133123	LAS VEGAS	NV		11/29/2023		1,003		1,829			1,829		2,832	2,832			
100147271	EAST ORANGE	NJ		03/28/2024		3,032		(200)			(200)		2,832	2,832			
100143618	CORAM	NY		02/21/2024		3,048		(216)			(216)		2,832	2,832			
100086217	MADERA	CA		10/07/2022		2,867		(34)			(34)		2,833	2,833			
100101173	LAS VEGAS	NV		04/28/2023		1,783		1,050			1,050		2,833	2,833			
100078725	OLIVEHURST	CA		02/25/2022		2,922		(89)			(89)		2,833	2,833			
100142786	KNOXVILLE	TN		02/08/2024		2,902		(69)			(69)		2,833	2,833			
100137873	WINTER GARDEN	FL		12/08/2023		2,961		(128)			(128)		2,833	2,833			
100151725	SAN DIEGO	CA		05/10/2024		2,965		(132)			(132)		2,833	2,833			
100110830	TAYLOR	MI		06/29/2023		2,097		736			736		2,833	2,833			
100143079	SEVIERVILLE	TN		02/16/2024		2,968		(134)			(134)		2,833	2,833			
100139343	MONROE	NY		12/28/2023		157		2,676			2,676		2,833	2,833			
100118991	HOUSTON	TX		07/27/2023		3,235		(402)			(402)		2,833	2,833			
100131591	KISSIMMEE	FL		10/06/2023		2,720		113			113		2,833	2,833			
100168697	OXNARD	CA		09/25/2024		3,072		(239)			(239)		2,833	2,833			
100144599	HAINES CITY	FL		03/13/2024		2,864		(31)			(31)		2,833	2,833			
100144090	MONROE	OH		03/07/2024		3,080		(246)			(246)		2,833	2,833			
100088015	ROWLETT	TX		10/25/2022		3,194		(360)			(360)		2,833	2,833			
100026093	COLTON	CA		09/20/2018		3,250		(416)			(416)		2,833	2,833			
100062165	HUNTSVILLE	AR		07/01/2021		2,928		(94)			(94)		2,834	2,834			
100048290	CLEVELAND	OH		11/20/2020		3,030		(196)			(196)		2,834	2,834			
100060719	BATON ROUGE	LA		06/01/2021		2,809		25			25		2,834	2,834			
100000560	PLAINFIELD	IL		09/27/2016		2,753		81			81		2,834	2,834			
100136313	RICHMOND	VA		11/20/2023		2,806		28			28		2,834	2,834			
100076195	RIO RANCHO	NM		01/07/2022		3,039		(205)			(205)		2,834	2,834			
100140245	SAN JACINTO	CA		01/18/2024		2,973		(139)			(139)		2,834	2,834			
100110474	ORLANDO	FL		06/30/2023		2,803		32			32		2,834	2,834			
100135746	ANNA	TX		11/10/2023		2,577		257			257		2,835	2,835			
100079941	ARROYO GRANDE	CA		04/08/2022		2,821		14			14		2,835	2,835			
100119999	LAS VEGAS	NV		08/11/2023		2,772		63			63		2,835	2,835			
100136086	HOLLAND	MI		12/18/2023		3,126		(294)			(294)		2,831	2,835		4	4
100091172	NEW BRAUNFELS	TX		01/31/2023		2,608		227			227		2,835	2,835			
100120981	ELLIJAY	GA		08/30/2023		2,701		134			134		2,835	2,835			
100109791	KEY LARGO	FL		08/04/2023		3,002		(167)			(167)		2,835	2,835			
100119506	VANCOUVER	WA		07/28/2023		3,014		(179)			(179)		2,835	2,835			
100026851	BAKERSFIELD	CA		09/26/2018		2,169		666			666		2,835	2,835			
100071830	LANDOVER	MD		10/14/2021		3,105		(270)			(270)		2,835	2,835			
100112875	NEWBERRY SPRINGS	CA		06/29/2023		2,915		(80)			(80)		2,835	2,835			
100044368	STONE MOUNTAIN	GA		11/19/2020		2,713		122			122		2,835	2,835			
100028080	CHICAGO	IL		10/26/2018		2,061		775			775		2,836	2,835		(1)	(1)
100116061	THE VILLAGES	FL		07/20/2023		2,841		(6)			(6)		2,835	2,835			
100136787	SHIRLEY	NY		11/27/2023		3,085		(250)			(250)		2,836	2,836			
100067803	BOZRAH	CT		09/23/2021		3,217		(382)			(382)		2,836	2,836			
100128179	MCKINNEY	TX		09/18/2023		2,461		375			375		2,836	2,836			
100014721	SEBASTIAN	FL		09/27/2017		2,795		40			40		2,836	2,836			
100091311	ATLANTA	GA		01/13/2023		23,924		(21,089)			(21,089)		2,836	2,836			
100149815	GLENDALE	AZ		04/29/2024		3,217		(381)			(381)		2,836	2,836			
100136425	JACKSONVILLE	FL		11/20/2023		2,397		439			439		2,836	2,836			
100019681	SAN ANTONIO	TX		07/26/2018		3,099		(263)			(263)		2,837	2,837			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144380	HIGH RIDGE	MO		03/07/2024		3,168		(334)			(334)		2,834	2,837		2	2
100028607	BOISE	ID		10/26/2018		2,627		209			209		2,837	2,837			
100090384	TUSTIN	CA		12/28/2022		3,155		(322)			(322)		2,833	2,837		4	4
100143172	SAINT AUGUSTINE	FL		02/16/2024		2,426		411			411		2,837	2,837			
100140552	LAKE LEELANAU	MI		01/19/2024		3,126		(289)			(289)		2,837	2,837			
100062099	ROANOKE	VA		07/01/2021		2,924		(87)			(87)		2,837	2,837			
100099674	DAVENPORT	FL		04/06/2023		2,868		(31)			(31)		2,837	2,837			
100147812	RARITAN	NJ		04/08/2024		2,948		(111)			(111)		2,837	2,837			
100031671	PALM COAST	FL		03/29/2019		2,313		524			524		2,837	2,837			
100111051	OCEAN GROVE	NJ		06/29/2023		870		1,968			1,968		2,837	2,837			
100134679	BALTIMORE	MD		10/30/2023		3,095		(258)			(258)		2,837	2,837			
100018266	GERMANTOWN	MD		06/27/2018		2,929		(92)			(92)		2,838	2,837			
100023935	FARMINGTON HILLS	MI		09/10/2018		3,081		(243)			(243)		2,838	2,838			
100054812	CANTON	OH		03/23/2021		3,741		(903)			(903)		2,838	2,838			
100025426	MEDFORD	OR		09/20/2018		2,384		454			454		2,838	2,838			
100141730	SYOSSET	NY		01/30/2024		3,089		(251)			(251)		2,838	2,838			
100029141	EPHRATA	PA		10/26/2018		2,775		63			63		2,838	2,838			
100067911	BRENHAM	TX		09/23/2021		3,250		(412)			(412)		2,838	2,838			
100110891	OAK FOREST	IL		06/29/2023		(1,401)		4,239			4,239		2,838	2,838			
100128884	IDAHO FALLS	ID		09/21/2023		2,975		(137)			(137)		2,838	2,838			
100025292	HYATTSVILLE	MD		09/20/2018		2,954		(116)			(116)		2,838	2,838			
100128397	SURFSIDE BEACH	TX		09/15/2023		3,091		(253)			(253)		2,838	2,838			
100047054	PITTSBURGH	PA		11/20/2020		3,489		(651)			(651)		2,838	2,838			
100136527	WINDERMERE	FL		11/20/2023		2,625		214			214		2,838	2,838			
100153297	NORTH MYRTLE BEACH	SC		05/30/2024		2,909		(70)			(70)		2,839	2,839			
100137363	HOWELL	NJ		12/01/2023		3,043		(204)			(204)		2,839	2,839			
100101628	SHOW LOW	AZ		04/26/2023		2,876		(37)			(37)		2,839	2,839			
100101893	TALLAHASSEE	FL		04/06/2023		2,799		40			40		2,839	2,839			
100101892	TALLAHASSEE	FL		04/06/2023		2,800		39			39		2,839	2,839			
100134812	CEDAR HILL	TX		10/30/2023		2,824		15			15		2,839	2,839			
100069444	GOOSE CREEK	SC		09/01/2021		2,837		3			3		2,839	2,839			
100115264	KINGSTON	NY		07/17/2023		(6,092)		182			182		(5,910)	2,840		8,750	8,750
100107988	FREDERICKSBURG	VA		05/25/2023		2,913		(73)			(73)		2,840	2,840			
100044279	SACRAMENTO	CA		08/19/2020		2,010		829			829		2,840	2,840			
100140723	EL CAJON	CA		02/08/2024		3,058		(219)			(219)		2,840	2,840			
100025342	RICHMOND HILL	NY		09/20/2018		395		2,445			2,445		2,840	2,840			
100020131	ACWORTH	GA		07/17/2018		3,046		(206)			(206)		2,840	2,840			
100055851	MUSTANG	OK		03/23/2021		4,082		(1,242)			(1,242)		2,840	2,840			
100132419	CAPE CORAL	FL		11/03/2023		2,551		289			289		2,840	2,840			
100138163	CHAMPIONS GATE	FL		12/14/2023		413		2,427			2,427		2,840	2,840			
100031975	CATHEDRAL CITY	CA		03/29/2019		2,523		317			317		2,840	2,840			
100019984	HOUSTON	TX		07/30/2018		3,052		(212)			(212)		2,841	2,841			
100088171	PARK CITY	UT		10/25/2022		3,025		(184)			(184)		2,841	2,841			
100088915	KATY	TX		11/15/2022		3,809		(969)			(969)		2,841	2,841			
100047457	PLYMOUTH	MA		11/20/2020		3,839		(998)			(998)		2,841	2,841			
100152715	RANCHO CORDOVA	CA		05/17/2024		2,175		663			663		2,839	2,841		2	2
100013715	COLTON	CA		05/25/2017		3,087		(246)			(246)		2,841	2,841			
100054106	SLOATSBURG	NY		03/23/2021		3,653		(812)			(812)		2,841	2,841			
100165452	STOCKTON	CA		08/29/2024		2,893		(57)			(57)		2,836	2,842		5	5
100137030	LOGANVILLE	GA		11/28/2023		2,609		233			233		2,842	2,842			
100068195	KENAI	AK		08/25/2021		3,159		(317)			(317)		2,842	2,842			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029137	TAMPA	FL		10/26/2018		2,101		741			741		2,842	2,842			
100110170	TOMS RIVER	NJ		06/30/2023		2,767		76			76		2,842	2,842			
100025519	LAKE IN THE HILLS	IL		09/20/2018		1,351		1,491			1,491		2,842	2,842			
100140748	RIVERSIDE	CA		01/22/2024		3,285		(443)			(443)		2,842	2,842			
100143242	SALEM	OR		02/16/2024		2,661		181			181		2,842	2,842			
100133753	JACKSONVILLE	FL		10/23/2023		2,790		52			52		2,842	2,842			
100135211	BRANSON WEST	MO		11/08/2023		2,879		(36)			(36)		2,842	2,842			
100154575	RESEDA	CA		06/14/2024		3,018		(175)			(175)		2,842	2,842			
100100687	WINGATE	NC		04/28/2023		2,658		184			184		2,843	2,843			
100075942	BAY CITY	TX		01/07/2022		2,875		(33)			(33)		2,843	2,843			
100079503	WASHOUGAL	WA		04/25/2022		2,758		85			85		2,843	2,843			
100151352	RANCHO CORDOVA	CA		05/10/2024		2,462		381			381		2,843	2,843			
100115630	TULARE	CA		07/19/2023		3,040		(198)			(198)		2,843	2,843			
100082012	CASTRICUM	NLD		03/30/2022		2,901						29	2,930	2,843	(88)		(88)
100071703	MYRTLE BEACH	SC		10/14/2021		3,084		(241)			(241)		2,843	2,843			
100031198	DEERFIELD BEACH	FL		03/29/2019		1,965		878			878		2,843	2,843			
100149787	COLORADO SPRINGS	CO		04/26/2024		2,931		(88)			(88)		2,843	2,843			
100013461	MIAMI GARDENS	FL		05/25/2017		924		1,920			1,920		2,843	2,843			
100143161	DAVENPORT	FL		02/16/2024		2,638		205			205		2,843	2,843			
100136731	PATERSON	NJ		11/27/2023		2,814		30			30		2,843	2,843			
100164855	MOKENA	IL		08/26/2024		2,949		(106)			(106)		2,843	2,843			
100131927	MANAHAWKIN	NJ		10/13/2023		2,989		(145)			(145)		2,844	2,844			
100150886	ANNAPOLIS	MD		05/08/2024		2,956		(112)			(112)		2,844	2,844			
100100181	OVIEDO	FL		03/17/2023		20,046		(17,202)			(17,202)		2,844	2,844			
100141569	BONHAM	TX		01/30/2024		3,092		(248)			(248)		2,844	2,844			
100110558	UHLAND	TX		06/30/2023		2,825		19			19		2,844	2,844			
100129577	MANTECA	CA		09/29/2023		2,877		(33)			(33)		2,844	2,844			
100063416	RAWLINS	WY		07/01/2021		2,958		(114)			(114)		2,845	2,845			
100054037	FRESNO	CA		03/23/2021		3,676		(832)			(832)		2,845	2,845			
100129487	FERNDALE	WA		09/29/2023		3,005		(160)			(160)		2,845	2,845			
100117870	PANAMA CITY BEACH	FL		07/20/2023		3,272		(427)			(427)		2,845	2,845			
100148343	PARKER	CO		04/12/2024		2,914		(69)			(69)		2,845	2,845			
100136156	MARYSVILLE	WA		12/18/2023		3,006		(161)			(161)		2,845	2,845			
100053664	ADDISON	IL		03/23/2021		3,215		(370)			(370)		2,845	2,845			
100131931	ASHEVILLE	NC		10/13/2023		2,883		(38)			(38)		2,845	2,845			
100047544	PALATINE	IL		11/20/2020		3,204		(358)			(358)		2,845	2,845			
100064798	LOS BANOS	CA		07/14/2021		3,157		(312)			(312)		2,846	2,846			
100012154	ORLANDO	FL		03/08/2017		2,806		40			40		2,846	2,846			
100136161	HIALEAH	FL		12/18/2023		2,974		(129)			(129)		2,846	2,846			
100141251	SPRING VALLEY	NY		01/30/2024		3,073		(227)			(227)		2,846	2,846			
100112894	DELTONA	FL		06/29/2023		2,735		111			111		2,846	2,846			
100046541	ORLANDO	FL		11/25/2020		3,510		(664)			(664)		2,846	2,846			
100114098	MADISON	WI		06/29/2023		2,183		664			664		2,846	2,846			
100151805	SANGER	TX		05/10/2024		3,233		(386)			(386)		2,846	2,846			
100089228	EAGLE	ID		01/26/2023		3,590		(744)			(744)		2,846	2,846			
100132246	ANNA	TX		10/13/2023		2,927		(81)			(81)		2,847	2,847			
100117048	ALEXANDRIA	VA		07/20/2023		2,145		702			702		2,847	2,847			
100101666	ROCKY RIVER	OH		04/26/2023		2,840		7			7		2,847	2,847			
100108031	VISALIA	CA		05/25/2023		2,979		(131)			(131)		2,847	2,847			
100053643	WOOD DALE	IL		03/23/2021		3,336		(489)			(489)		2,847	2,847			
100079673	GARLAND	TX		04/25/2022		3,488		(640)			(640)		2,847	2,847			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134815	DELTONA	FL		10/30/2023		1,046		1,802			1,802		2,847	2,847			
100112912	MONTGOMERY	AL		06/29/2023		3,016		(169)			(169)		2,847	2,847			
100136545	MYRTLE BEACH	SC		11/20/2023		2,744		104			104		2,848	2,848			
100157678	RANCHO CUCAMONGA	CA		06/28/2024		3,132		(284)			(284)		2,848	2,848			
100150590	MURFREESBORO	TN		05/03/2024		3,022		(174)			(174)		2,848	2,848			
100151682	WASHINGTON	DC		05/10/2024		2,922		(74)			(74)		2,848	2,848			
100102691	FRESNO	CA		06/22/2023		2,977		(129)			(129)		2,848	2,848			
100045801	ELKTON	MD		11/25/2020		2,668		180			180		2,848	2,848			
100079529	SAN LUCAS	CA		04/08/2022		3,244		(395)			(395)		2,848	2,848			
100148591	TIGARD	OR		04/12/2024		2,644		203			203		2,846	2,848		2	2
100103225	LOUISVILLE	CO		04/26/2023		3,052		(204)			(204)		2,848	2,848			
100111662	BOGALUSA	LA		06/29/2023		2,155		693			693		2,849	2,849			
100162279	OAK PARK	CA		09/06/2024		3,124		(275)			(275)		2,849	2,849			
100090913	DENVER	CO		01/31/2023		2,876		(27)			(27)		2,849	2,849			
100119450	ENGLEWOOD	CO		07/31/2023		2,763		87			87		2,849	2,849			
100160164	LONG BEACH TOWNSHIP	NJ		07/18/2024		2,890		(40)			(40)		2,849	2,849			
100079826	LAKE GENEVA	WI		04/08/2022		3,091		(242)			(242)		2,849	2,849			
100120921	KISSIMMEE	FL		08/30/2023		2,760		90			90		2,849	2,849			
100114412	WINDSOR MILL	MD		06/29/2023		1,115		1,735			1,735		2,850	2,850			
100151344	CHANDLER	AZ		05/10/2024		2,621		229			229		2,850	2,850			
100046479	DANBURY	CT		11/25/2020		1,540		1,309			1,309		2,850	2,850			
100120369	LOS ANGELES	CA		08/18/2023		3,634		(784)			(784)		2,850	2,850			
100139002	MIAMI	FL		12/21/2023		985		1,865			1,865		2,850	2,850			
100160355	SURPRISE	AZ		09/06/2024		2,904		(53)			(53)		2,850	2,850			
100113503	SAINT LOUIS	MO		06/29/2023		1,330		1,521			1,521		2,850	2,850			
100012847	SUMPTER TOWNSHIP	MI		05/25/2017		2,246		604			604		2,851	2,850		(1)	(1)
100141479	HOUSTON	TX		01/30/2024		3,227		(377)			(377)		2,850	2,850			
100047699	MIAMI	FL		11/20/2020		3,054		(205)			(205)		2,849	2,851		1	1
100140239	PLAINSBORO	NJ		01/18/2024		3,022		(172)			(172)		2,851	2,851			
100074435	MIAMI	FL		12/02/2021		3,774		(924)			(924)		2,851	2,851			
100137735	FORT WORTH	TX		12/08/2023		2,337		513			513		2,851	2,851			
100070296	AMSTERDAM	NLD		08/31/2021		2,876						185	3,061	2,851	(211)		(211)
100118969	VENICE	FL		07/27/2023		3,021		(170)			(170)		2,851	2,851			
100162305	BRENTWOOD	CA		08/05/2024		3,096		(246)			(246)		2,851	2,851			
100119116	ROUND ROCK	TX		07/28/2023		1,843		1,008			1,008		2,851	2,851			
100153698	FRISCO	TX		05/31/2024		3,193		(342)			(342)		2,851	2,851			
100153686	BROOKLYN	NY		05/31/2024		2,685		167			167		2,851	2,851			
100144105	FAIR OAKS RANCH	TX		03/07/2024		2,751		100			100		2,851	2,851			
100028470	MIAMI	FL		10/26/2018		2,564		288			288		2,851	2,851			
100137795	SEVIERVILLE	TN		12/08/2023		2,923		(72)			(72)		2,851	2,851			
100136101	KANSAS CITY	KS		12/18/2023		3,181		(330)			(330)		2,852	2,852			
100025109	MARTINEZ	CA		09/20/2018		3,110		(258)			(258)		2,852	2,852			
100140286	CRYSTAL BEACH	TX		01/18/2024		3,147		(295)			(295)		2,852	2,852			
100117350	SAN DIEGO	CA		07/20/2023		1,237		1,615			1,615		2,852	2,852			
100086235	GULF SHORES	AL		09/29/2022		2,925		(73)			(73)		2,852	2,852			
100103723	RIALTO	CA		05/08/2023		3,164		(312)			(312)		2,852	2,852			
100030505	NEWARK	NJ		12/20/2018		2,028		824			824		2,852	2,852			
100138654	MADISON	TN		02/02/2024		3,106		(254)			(254)		2,852	2,852			
100101901	HOLLYWOOD	FL		04/06/2023		3,098		(246)			(246)		2,852	2,852			
100030730	SACRAMENTO	CA		04/09/2019		2,253		599			599		2,852	2,852			
100060572	ALPINE	AL		06/01/2021		2,826		26			26		2,852	2,852			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068547	DEDEMSVAART	NLD		08/30/2021		2,878						184	3,062	2,852	(210)		(210)
100055346	WEST CHESTER	PA		03/23/2021		3,200		(347)			(347)		2,853	2,853			
100154533	HAWTHORNE	CA		06/14/2024		2,996		(143)			(143)		2,853	2,853			
100117950	HOUSTON	TX		07/20/2023		1,583		1,269			1,269		2,853	2,853			
100131961	DECATUR	GA		10/13/2023		2,885		(32)			(32)		2,853	2,853			
100115729	VIRGINIA BEACH	VA		07/20/2023		2,925		(72)			(72)		2,853	2,853			
100115799	MURRELLS INLET	SC		07/20/2023		2,964		(111)			(111)		2,853	2,853			
100025815	HIALEAH	FL		09/20/2018		2,378		475			475		2,853	2,853			
100110253	NEW ORLEANS	LA		06/30/2023		2,802		51			51		2,853	2,853			
100121000	OCEAN CITY	MD		08/30/2023		2,837		17			17		2,854	2,854			
100137668	CLOVIS	CA		12/08/2023		2,982		(129)			(129)		2,854	2,854			
100140171	PISCATAWAY	NJ		01/09/2024		2,918		(64)			(64)		2,854	2,854			
100126980	CHARLESTON	WV		08/30/2023		2,124		729			729		2,854	2,854			
100119953	SANTA ROSA	CA		08/11/2023		2,793		61			61		2,854	2,854			
100103088	EAST PATCHOGUE	NY		04/21/2023		3,096		(241)			(241)		2,854	2,854			
100114773	HEMET	CA		07/07/2023		2,937		(82)			(82)		2,854	2,854			
100030698	CARY	IL		04/09/2019		2,651		204			204		2,854	2,854			
100165669	FAIR OAKS	CA		10/04/2024		3,127		(273)			(273)		2,854	2,854			
100127140	MEMPHIS	TN		08/30/2023		2,500		354			354		2,855	2,855			
100046254	GEORGETOWN	KY		11/25/2020		3,379		(524)			(524)		2,855	2,855			
100091411	FLAGLER BEACH	FL		02/22/2023		2,915		(60)			(60)		2,855	2,855			
100137525	DAWSONVILLE	GA		12/08/2023		3,026		(171)			(171)		2,855	2,855			
100075338	MORRISTOWN	TN		12/01/2021		2,946		(91)			(91)		2,855	2,855			
100136277	LOCKHART	TX		11/20/2023		2,003		852			852		2,855	2,855			
100136278	LOCKHART	TX		11/20/2023		2,003		852			852		2,855	2,855			
100110298	RICHMOND	VA		06/30/2023		2,960		(105)			(105)		2,855	2,855			
100119970	CHARLOTTE	NC		08/11/2023		2,858		(3)			(3)		2,855	2,855			
100088858	YULEE	FL		11/15/2022		2,892		(37)			(37)		2,855	2,855			
100088039	WASHINGTON	DC		10/25/2022		3,162		(306)			(306)		2,855	2,855			
100066562	YORK	PA		08/02/2021		2,908		(53)			(53)		2,856	2,856			
100017915	RIALTO	CA		05/30/2018		2,969		(113)			(113)		2,856	2,856			
100136321	THE WOODLANDS	TX		11/20/2023		2,756		100			100		2,856	2,856			
100158963	MADERA	CA		08/15/2024		3,198		(342)			(342)		2,856	2,856			
100047662	SOUTHFIELD	MI		11/20/2020		3,998		(1,142)			(1,142)		2,856	2,856			
100063815	ALBUQUERQUE	NM		07/01/2021		2,805		51			51		2,856	2,856			
100082788	HEERLEN	NLD		04/27/2022		2,946						(129)	2,817	2,856	39		39
100119188	NORTH LAS VEGAS	NV		07/31/2023		2,888		(32)			(32)		2,856	2,856			
100120220	NORTH HALEDON	NJ		08/18/2023		3,130		(273)			(273)		2,857	2,857			
100000489	FULTON	MO		09/27/2016		2,464		392			392		2,857	2,857			
100000490	FULTON	MO		09/27/2016		2,909		(52)			(52)		2,857	2,857			
100143214	LA PLATA	MD		02/16/2024		2,872		(15)			(15)		2,857	2,857			
100137023	LEANDER	TX		11/28/2023		2,613		244			244		2,857	2,857			
100135804	MELISSA	TX		11/10/2023		2,992		(135)			(135)		2,857	2,857			
100091979	VALLEJO	CA		02/07/2023		3,346		(488)			(488)		2,857	2,857			
100057771	TUCSON	AZ		06/30/2021		3,161		(304)			(304)		2,857	2,857			
100025247	MEMPHIS	TN		09/20/2018		2,121		737			737		2,857	2,857			
100019902	ASHEVILLE	NC		07/30/2018		3,060		(202)			(202)		2,858	2,858			
100148868	DURHAM	NC		04/17/2024		2,334		524			524		2,858	2,858			
100107961	VANCOUVER	WA		06/29/2023		3,516		(658)			(658)		2,858	2,858			
100067158	VENICE	FL		08/02/2021		2,676		182			182		2,858	2,858			
100045452	DANIELSON	CT		11/25/2020		2,764		94			94		2,858	2,858			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075731	CONYERS	GA		12/01/2021		2,942		(83)			(83)		2,859	2,859			
100115835	DAVENPORT	FL		07/20/2023		2,894		(36)			(36)		2,859	2,859			
100158032	SLIDELL	LA		07/09/2024		3,063		27			27		3,090	2,859		(231)	(231)
100109105	KISSIMMEE	FL		06/05/2023		2,981		(123)			(123)		2,859	2,859			
100063054	TRENTON	NJ		07/01/2021		2,874		(15)			(15)		2,859	2,859			
100115438	FORT LAUDERDALE	FL		07/17/2023		2,682		177			177		2,859	2,859			
100057952	MEMPHIS	TN		06/30/2021		3,174		(314)			(314)		2,859	2,859			
100087077	PUERTO ESCONDIDO	MEX		09/26/2022		2,859							2,859	2,859			
100142736	BRADENTON	FL		02/08/2024		2,903		(43)			(43)		2,859	2,859			
100086303	KATWIJK	NLD		08/29/2022		2,979						(287)	2,692	2,859	167		167
100061480	CORPUS CHRISTI	TX		06/01/2021		2,831		28			28		2,859	2,859			
100131861	BROOKFIELD	CT		10/06/2023		2,893		(33)			(33)		2,860	2,860			
100169327	FLUSHING	NY		09/27/2024		3,032		(173)			(173)		2,860	2,860			
100141576	BALDWIN PARK	CA		01/30/2024		2,987		(127)			(127)		2,860	2,860			
100132297	OVERLAND PARK	KS		10/13/2023		2,831		28			28		2,860	2,860			
100078854	RICHMOND	TX		02/24/2022		2,881		(21)			(21)		2,860	2,860			
100024498	HENDERSON	NV		09/20/2018		2,784		76			76		2,860	2,860			
100113364	STATEN ISLAND	NY		06/29/2023		1,294		1,566			1,566		2,860	2,860			
100143910	LOS ANGELES	CA		03/06/2024		3,025		(165)			(165)		2,860	2,860			
100067833	NORTH PORT	FL		09/23/2021		3,205		(345)			(345)		2,860	2,860			
100055203	CROMWELL	CT		03/23/2021		3,209		(349)			(349)		2,860	2,860			
100157888	SAINT AUGUSTINE	FL		07/09/2024		2,742		118			118		2,860	2,860			
100136399	VANCOUVER	WA		11/20/2023		2,824		37			37		2,860	2,860			
100028116	LAWRENCEVILLE	GA		10/26/2018		2,785		75			75		2,860	2,860			
100145834	FERNANDINA BEACH	FL		03/15/2024		2,911		(51)			(51)		2,861	2,861			
4010046745	TRENTON	NJ		05/31/2023		3,107		(246)			(246)		2,861	2,861			
100135917	MIAMI	FL		11/13/2023		2,976		(116)			(116)		2,861	2,861			
100136674	LOS ANGELES	CA		01/25/2024		3,107		(246)			(246)		2,861	2,861			
100064969	COLUMBUS	OH		07/14/2021		3,125		(264)			(264)		2,861	2,861			
100127376	MIAMI	FL		08/30/2023		588		2,273			2,273		2,861	2,861			
100054410	HANOVER	VA		03/23/2021		2,593		268			268		2,861	2,861			
100135152	BURIEN	WA		12/15/2023		2,874		(13)			(13)		2,862	2,862			
100066798	WICHITA	KS		08/02/2021		2,861							2,862	2,862			
100075911	PHILADELPHIA	PA		01/07/2022		3,111		(250)			(250)		2,862	2,862			
100111113	DOLTON	IL		06/29/2023		1,973		889			889		2,862	2,862			
100087155	SAN ANTONIO	TX		10/25/2022		2,403		459			459		2,862	2,862			
100115872	GORE	OK		07/20/2023		3,052		(190)			(190)		2,862	2,862			
100044354	FAYETTEVILLE	AR		11/19/2020		2,845		18			18		2,862	2,862			
100023428	JACKSONVILLE	FL		08/16/2018		2,988		(126)			(126)		2,862	2,862			
100151469	PARKER	CO		05/10/2024		2,210		652			652		2,862	2,862			
100077632	TAYLORVILLE	IL		01/03/2022		2,972		(110)			(110)		2,862	2,862			
100126295	MEDFORD	NY		08/30/2023		3,076		(214)			(214)		2,862	2,862			
100012352	LARGO	FL		04/28/2017		1,903		960			960		2,863	2,863		(1)	(1)
100046214	EAST BRIDGEWATER	MA		11/25/2020		2,689		173			173		2,863	2,863			
100150949	RANCHO MISSION VIEJO	CA		05/08/2024		2,335		527			527		2,863	2,863			
100099763	MEDFORD	NY		02/28/2023		3,076		(213)			(213)		2,863	2,863			
100131683	GWYNN OAK	MD		10/06/2023		2,626		237			237		2,863	2,863			
100075747	OCALA	FL		12/01/2021		2,915		(52)			(52)		2,863	2,863			
100127617	OCEAN CITY	MD		09/08/2023		2,972		(109)			(109)		2,863	2,863			
100140377	FRESNO	CA		01/18/2024		3,022		(159)			(159)		2,863	2,863			
100110675	MANOR	TX		06/30/2023		2,806		57			57		2,863	2,863			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131604	APACHE JUNCTION	AZ		10/06/2023		2,808		55			55		2,863	2,863			
100137005	HAMILTON TWP	NJ		11/28/2023		2,728		135			135		2,863	2,863			
100143029	MIAMI	FL		02/12/2024		2,960		(97)			(97)		2,863	2,863			
100067170	SPANAWAY	WA		08/02/2021		2,714		150			150		2,863	2,863			
100119637	YUMA	AZ		08/04/2023		3,250		(386)			(386)		2,863	2,863			
100130351	PORT SAINT LUCIE	FL		09/28/2023		3,124		(257)			(257)		2,866	2,863		(3)	(3)
100109112	DANBURY	CT		06/05/2023		3,129		(266)			(266)		2,863	2,863			
100149396	MARYSVILLE	WA		04/24/2024		2,936		(73)			(73)		2,864	2,864			
100024303	DALLAS	TX		09/20/2018		3,065		(201)			(201)		2,864	2,864			
100148525	CHARLOTTE	NC		04/12/2024		2,994		(133)			(133)		2,861	2,864		2	2
100063888	LOUDON	TN		07/01/2021		2,870		(6)			(6)		2,864	2,864			
100151467	JURUPA VALLEY	CA		05/10/2024		3,104		(240)			(240)		2,864	2,864			
100083257	KATY	TX		05/10/2022		3,296		(432)			(432)		2,864	2,864			
100148756	GULF SHORES	AL		04/17/2024		2,037		827			827		2,864	2,864			
100115900	GLASSBORO	NJ		07/20/2023		2,823		41			41		2,865	2,865			
100113375	OXNARD	CA		06/29/2023		1,819		1,045			1,045		2,865	2,865			
100055305	GLENFORD	OH		03/23/2021		3,347		(482)			(482)		2,865	2,865			
100126607	SEBRING	FL		08/30/2023		2,787		78			78		2,865	2,865			
100144165	WORCESTER	MA		03/07/2024		3,062		(197)			(197)		2,865	2,865			
100129579	DENTON	TX		09/29/2023		2,954		(89)			(89)		2,865	2,865			
100137839	LITTLE ELM	TX		12/08/2023		3,084		(219)			(219)		2,865	2,865			
100102536	SPRING	TX		06/07/2023		2,716		149			149		2,865	2,865			
100064967	KNOXVILLE	TN		07/14/2021		3,128		(263)			(263)		2,865	2,865			
100121010	SAINT ALBANS	ME		08/30/2023		2,768		98			98		2,865	2,865			
100053765	BUFORD	GA		03/23/2021		3,394		(528)			(528)		2,866	2,866			
100102348	DAVENPORT	FL		06/07/2023		3,017		(152)			(152)		2,866	2,866			
100043113	PEARLAND	TX		05/28/2020		2,607		259			259		2,866	2,866			
100135532	HOMESTEAD	FL		11/13/2023		2,901		(35)			(35)		2,866	2,866			
100102541	FRONT ROYAL	VA		06/07/2023		3,218		(353)			(353)		2,866	2,866			
100044490	SAN JOSE	CA		11/19/2020		3,173		(307)			(307)		2,866	2,866			
100111644	WEST MEMPHIS	AR		06/29/2023		2,265		601			601		2,866	2,866			
100012939	OAK HILLS	CA		05/25/2017		2,189		677			677		2,866	2,866			
100139044	ATLANTA	GA		12/22/2023		2,945		(78)			(78)		2,866	2,866			
100111047	SADDLE BROOK	NJ		06/29/2023		1,654		1,212			1,212		2,866	2,866			
100013174	RIVERSIDE	CA		05/25/2017		2,283		584			584		2,867	2,867			
100140576	BAKERSFIELD	CA		01/19/2024		3,173		(306)			(306)		2,867	2,867			
100066617	MORRISTOWN	TN		08/02/2021		2,987		(120)			(120)		2,867	2,867			
100102539	KISSIMMEE	FL		06/07/2023		3,175		(309)			(309)		2,867	2,867			
100030228	PARKER	CO		12/20/2018		2,860		7			7		2,867	2,867			
100120475	LOS ANGELES	CA		08/18/2023		3,126		(257)			(257)		2,869	2,867		(2)	(2)
100101959	CALIMESA	CA		04/14/2023		3,460		(593)			(593)		2,867	2,867			
100025591	OWINGS MILLS	MD		09/20/2018		2,705		162			162		2,867	2,867			
100149382	SAN ANTONIO	TX		04/24/2024		2,637		230			230		2,867	2,867			
100147849	CASA GRANDE	AZ		04/08/2024		2,500		368			368		2,867	2,867			
100075860	AMSTERDAM	NLD		11/24/2021		2,925						42	2,967	2,867	(99)		(99)
100152304	SPRING	TX		05/17/2024		2,784		84			84		2,867	2,867			
100129816	PENDLETON	IN		09/27/2023		3,077		(209)			(209)		2,867	2,867			
100014864	ORLANDO	FL		11/21/2017		2,860		8			8		2,868	2,868			
100115551	FLORENCE	OR		07/19/2023		3,034		(167)			(167)		2,868	2,868			
100108330	CHERRY HILL	NJ		05/25/2023		3,001		(134)			(134)		2,868	2,868			
100150148	LOS ANGELES	CA		06/14/2024		3,598		(731)			(731)		2,868	2,868			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100160129	LONG BEACH	CA		07/17/2024		3,076		(212)			(212)		2,863	2,868		4	4
100086264	RIVERDALE	GA		09/29/2022		3,214		(347)			(347)		2,867	2,868		1	1
100120123	PATERSON	NJ		08/11/2023		2,921		(53)			(53)		2,868	2,868			
100054533	BATESBURG	SC		03/23/2021		2,802		66			66		2,868	2,868			
100010671	CHICAGO	IL		12/23/2016		3,244		(376)			(376)		2,868	2,868			
100102733	FAIRBURN	GA		06/22/2023		3,383		(515)			(515)		2,868	2,868			
100153258	WESTPORT	MA		05/30/2024		2,890		(21)			(21)		2,868	2,868			
100055704	RIVERSIDE	CA		03/23/2021		3,734		(866)			(866)		2,869	2,869			
100031662	HEMET	CA		03/29/2019		2,286		583			583		2,869	2,869			
100108315	HENDERSON	NV		05/24/2023		2,641		228			228		2,869	2,869		(1)	(1)
100032089	NAPLES	FL		03/29/2019		2,702		167			167		2,869	2,869			
100129296	JACKSONVILLE	OR		09/25/2023		2,806		63			63		2,869	2,869			
100129767	AREA OF OLIVEHURST	CA		09/27/2023		2,893		(24)			(24)		2,869	2,869			
100111571	OLD LYME	CT		06/29/2023		830		2,039			2,039		2,869	2,869			
100081437	ASHEVILLE	NC		03/18/2022		2,625		244			244		2,869	2,869			
100149300	AUSTIN	TX		04/24/2024		2,987		(118)			(118)		2,869	2,869			
100029833	PORTLAND	OR		10/26/2018		2,673		196			196		2,869	2,869			
100132505	BAKERSFIELD	CA		11/03/2023		2,824		45			45		2,869	2,869			
100127982	DURHAM	NC		09/08/2023		2,942		(73)			(73)		2,869	2,869			
100138906	ORLANDO	FL		12/21/2023		2,976		(108)			(108)		2,867	2,869		2	2
100110621	RIO RANCHO	NM		06/30/2023		2,573		296			296		2,870	2,870			
100154191	RANCHO CUCAMONGA	CA		07/11/2024		3,098		(229)			(229)		2,870	2,870			
100131601	PAWLING	NY		10/06/2023		2,935		(66)			(66)		2,870	2,870			
100135246	CANON CITY	CO		11/08/2023		2,855		15			15		2,870	2,870			
100120099	HARRISBURG	NC		08/11/2023		2,987		(117)			(117)		2,870	2,870			
100030688	HONOLULU	HI		04/09/2019		952		1,918			1,918		2,870	2,870			
100013041	COMPTON	CA		05/25/2017		2,264		606			606		2,870	2,870			
100131745	CLARKSVILLE	TN		10/06/2023		2,604		266			266		2,870	2,870			
100012630	CHICAGO	IL		05/25/2017		2,784		86			86		2,870	2,870			
100084661	KISSIMMEE	FL		08/02/2022		3,503		(632)			(632)		2,870	2,870			
100127297	BROAD BROOK	CT		08/30/2023		450		2,421			2,421		2,871	2,871			
100014111	COON RAPIDS	MN		05/25/2017		2,804		67			67		2,871	2,871			
100169161	SAN ANTONIO	TX		09/27/2024		2,954		(86)			(86)		2,868	2,871		3	3
100150926	MONCKS CORNER	SC		05/08/2024		2,978		(107)			(107)		2,871	2,871			
100115004	LADY LAKE	FL		07/14/2023		2,899		(28)			(28)		2,871	2,871			
100143188	SAINT AUGUSTINE	FL		02/16/2024		3,141		(270)			(270)		2,871	2,871			
100142626	CORCORAN	MN		02/08/2024		2,991		(120)			(120)		2,871	2,871			
100151580	FT WORTH	TX		05/10/2024		2,878		(7)			(7)		2,871	2,871			
100140497	DESOTO	TX		01/19/2024		3,108		(120)			(120)		2,989	2,872		(117)	(117)
100128302	WOODBRIDGE	VA		09/14/2023		3,111		(239)			(239)		2,872	2,872			
100128116	CLARKSVILLE	TN		09/08/2023		2,586		286			286		2,872	2,872			
100062091	LOUISBURG	NC		07/01/2021		2,980		(108)			(108)		2,872	2,872			
100152359	DURHAM	NC		05/17/2024		2,500		372			372		2,872	2,872			
100115080	ARLINGTON	TX		07/14/2023		3,087		(214)			(214)		2,872	2,872			
100149373	LEANDER	TX		04/24/2024		2,910		(38)			(38)		2,873	2,873			
100110509	TOMS RIVER	NJ		06/30/2023		2,865		7			7		2,873	2,873			
100115047	LAVEEN	AZ		07/14/2023		2,933		(60)			(60)		2,873	2,873			
100152848	SPARKS	NV		05/22/2024		3,135		(262)			(262)		2,873	2,873			
100064758	HUMBLE	TX		07/14/2021		3,261		(388)			(388)		2,873	2,873			
100019854	PHOENIX	AZ		07/30/2018		2,956		(83)			(83)		2,873	2,873			
100017939	GREENVILLE	TX		05/22/2018		3,072		(199)			(199)		2,873	2,873			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111693	LANCASTER	SC		06/29/2023		2,574		299			299		2,873	2,873			
100161807	THE BRONX	NY		07/31/2024		2,900		(26)			(26)		2,873	2,873			
100012440	VINCENT	AL		04/28/2017		1,720		1,154			1,154		2,873	2,873			
100080819	KISSIMMEE	FL		03/15/2022		3,598		(724)			(724)		2,874	2,874			
100129404	NASHVILLE	TN		09/26/2023		2,716		158			158		2,874	2,874			
100064943	COLUMBIA	NJ		07/14/2021		3,156		(281)			(281)		2,874	2,874			
100161948	SAN MARTIN	CA		07/31/2024		2,850		25			25		2,874	2,874			
100132779	FAYETTEVILLE	NC		11/03/2023		2,863		11			11		2,874	2,874			
100049632	LOS ANGELES	CA		11/20/2020		3,379		(504)			(504)		2,875	2,875			
100135139	WESTMONT	IL		11/03/2023		2,911		(36)			(36)		2,875	2,875			
100050321	TAMPA	FL		11/20/2020		2,212		663			663		2,875	2,875			
100108102	NASHVILLE	TN		05/24/2023		(7,378)		10,252			10,252		2,874	2,875		1	1
100118043	BALTIMORE	MD		07/20/2023		1,504		1,372			1,372		2,876	2,876			
100155065	TRUCKEE	CA		07/19/2024		3,168		(292)			(292)		2,876	2,876			
100115018	NEW BRAUNFELS	TX		07/14/2023		2,797		79			79		2,876	2,876			
100118810	HOLMES BEACH	FL		08/30/2023		3,111		(235)			(235)		2,876	2,876			
100068255	SAINT JOSEPH	MO		08/25/2021		3,236		(360)			(360)		2,876	2,876			
100057765	CHANDLER	AZ		06/30/2021		3,056		(180)			(180)		2,876	2,876			
100150493	COMMERCE CITY	CO		05/03/2024		2,186		690			690		2,876	2,876			
100064111	MONTGOMERY	AL		07/01/2021		2,868		8			8		2,876	2,876			
100087037	HOMESTEAD	FL		11/04/2022		3,115		(238)			(238)		2,876	2,876			
100141952	SAN BERNARDINO	CA		02/29/2024		3,257		(381)			(381)		2,876	2,876			
100011221	CHICAGO	IL		12/23/2016		2,479		397			397		2,877	2,877			
100110465	CHARLOTTE	NC		06/30/2023		2,864		12			12		2,877	2,877			
100126689	FORSYTH	GA		08/30/2023		2,208		669			669		2,877	2,877			
100066910	STATESBORO	GA		08/02/2021		2,878		(2)			(2)		2,877	2,877			
100138339	BRASELTON	GA		12/18/2023		2,736		141			141		2,877	2,877			
100048775	BRANDON	FL		11/20/2020		3,260		(383)			(383)		2,877	2,877			
100139362	PATCHOGUE	NY		12/28/2023		3,115		(238)			(238)		2,877	2,877			
100110195	YUCCA VALLEY	CA		06/30/2023		2,987		(110)			(110)		2,877	2,877			
100164965	MCLEAN	VA		08/28/2024		3,418		(540)			(540)		2,878	2,878			
100126806	CHICAGO	IL		08/30/2023		987		1,890			1,890		2,878	2,878			
100134076	HANFORD	CA		10/27/2023		3,019		(141)			(141)		2,878	2,878			
100114079	MILWAUKEE	WI		06/29/2023		1,364		1,514			1,514		2,878	2,878			
100099569	CABO SAN LUCAS	MEX		02/17/2023		2,878							2,878	2,878			
100115372	LOS ANGELES	CA		07/17/2023		2,939		(61)			(61)		2,878	2,878			
100140127	MERCED	CA		01/09/2024		2,814		64			64		2,878	2,878			
100132004	WEST JORDAN	UT		10/13/2023		3,037		(159)			(159)		2,878	2,878			
100014104	SEBRING	FL		05/25/2017		2,452		426			426		2,878	2,878			
100047453	BRISTOL	NH		11/20/2020		3,547		(668)			(668)		2,879	2,879			
100133246	HENDERSON	NV		11/29/2023		2,822		56			56		2,879	2,879			
100127156	PHILADELPHIA	PA		08/30/2023		3,061		(183)			(183)		2,879	2,879			
100091446	FRUITA	CO		02/22/2023		2,930		(51)			(51)		2,879	2,879			
100149353	SAN TAN VALLEY	AZ		04/24/2024		2,357		522			522		2,879	2,879			
100032101	MESA	AZ		03/29/2019		2,221		658			658		2,879	2,879			
100062044	CANTON	GA		07/01/2021		2,984		(105)			(105)		2,879	2,879			
100062942	NEENAH	WI		07/01/2021		2,972		(93)			(93)		2,879	2,879			
100137556	MANHATTAN	KS		12/08/2023		2,954		(75)			(75)		2,879	2,879			
100019796	THE COLONY	TX		07/26/2018		3,052		(173)			(173)		2,879	2,879			
100112991	MILWAUKEE	WI		06/29/2023		2,068		811			811		2,879	2,879			
100084616	TWENTYNINE PALMS	CA		08/02/2022		2,847		32			32		2,880	2,880			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120113	SHERMAN	TX		08/11/2023		2,668		212			212		2,880	2,880			
100112964	AMITYVILLE	NY		06/29/2023		3,813		(933)			(933)		2,880	2,880			
100066336	MISSION	TX		08/02/2021		2,914		(34)			(34)		2,880	2,880			
100101851	RICHMOND	TX		04/06/2023		3,013		(133)			(133)		2,880	2,880			
100101582	OCOEE	FL		04/26/2023		2,835		45			45		2,880	2,880			
100057600	HAGERSTOWN	MD		06/30/2021		3,119		(239)			(239)		2,880	2,880			
100116703	ATLANTA	GA		07/20/2023		2,476		404			404		2,880	2,880			
100103623	CLERMONT	FL		05/08/2023		3,088		(208)			(208)		2,880	2,880			
100126290	WATERBURY	CT		08/30/2023		3,019		(139)			(139)		2,880	2,880			
100090749	HIALEAH	FL		01/09/2023		3,144		(264)			(264)		2,881	2,881			
100133569	FORT LAUDERDALE	FL		10/23/2023		2,715		166			166		2,881	2,881			
100062968	PHILADELPHIA	PA		07/01/2021		2,964		(83)			(83)		2,881	2,881			
100054686	CHICAGO	IL		03/23/2021		2,171		710			710		2,881	2,881			
100119937	CLOVIS	CA		08/10/2023		2,997		(125)			(125)		2,871	2,881		10	10
100111452	LOWELL	MI		06/29/2023		1,374		1,507			1,507		2,881	2,881			
100137203	HANOVER	MD		11/28/2023		3,202		(320)			(320)		2,881	2,881			
100102391	MILLBURY	MA		06/07/2023		3,250		(368)			(368)		2,881	2,881			
100073555	YUCCA VALLEY	CA		11/19/2021		2,881							2,881	2,881			
100109323	SAINT LOUIS	MO		06/12/2023		2,995		(113)			(113)		2,882	2,882			
100013433	PALMDALE	CA		05/25/2017		2,833		48			48		2,882	2,882			
100063055	BEEVILLE	TX		07/01/2021		2,956		(74)			(74)		2,882	2,882			
100047151	HOUSTON	TX		11/20/2020		3,333		(451)			(451)		2,882	2,882			
100084641	WHARTON	NJ		08/02/2022		3,124		(241)			(241)		2,883	2,883			
100109023	COLTON	CA		05/31/2023		3,106		(223)			(223)		2,883	2,883			
100100210	JACKSONVILLE	FL		03/17/2023		3,090		(207)			(207)		2,883	2,883			
100062666	OSAKIS	MN		07/01/2021		2,988		(105)			(105)		2,883	2,883			
100043931	NEPTUNE	NJ		08/19/2020		3,533		(649)			(649)		2,883	2,883			
100066981	SYLVESTER	GA		08/02/2021		2,783		100			100		2,883	2,883			
100144635	TORRINGTON	CT		03/13/2024		2,842		42			42		2,883	2,883			
100048047	STATEN ISLAND	NY		11/20/2020		3,806		(922)			(922)		2,884	2,884			
100064568	SOUTH HOLLAND	IL		07/01/2021		2,522		361			361		2,884	2,884			
100030015	DUNCANVILLE	TX		12/20/2018		2,601		282			282		2,884	2,884			
100031220	CRANSTON	RI		03/29/2019		2,138		745			745		2,884	2,884			
100055455	GLEN MILLS	PA		03/23/2021		3,621		(735)			(735)		2,886	2,884		(3)	(3)
100120906	OXFORD	FL		08/30/2023		2,789		95			95		2,884	2,884			
100030801	RIDGE	NY		04/09/2019		1,198		1,686			1,686		2,884	2,884			
100044931	OLATHE	KS		11/19/2020		1,363		1,521			1,521		2,884	2,884			
100081671	BIG BEAR LAKE	CA		03/21/2022		3,165		(284)			(284)		2,881	2,884		3	3
100078982	PONCHATOULA	LA		02/24/2022		2,947		(63)			(63)		2,884	2,884			
100142354	SANFORD	FL		03/15/2024		3,268		(384)			(384)		2,884	2,884			
100055433	PHILADELPHIA	PA		03/23/2021		2,765		119			119		2,884	2,884			
100152843	LAS VEGAS	NV		05/22/2024		3,401		(517)			(517)		2,884	2,884			
100049566	NEWARK	NJ		11/20/2020		3,244		(360)			(360)		2,884	2,884			
100130429	HEMPSTEAD	NY		09/28/2023		2,892		(8)			(8)		2,884	2,884			
100031572	MODESTO	CA		03/29/2019		2,686		199			199		2,884	2,884			
100143020	MELVILLE	NY		02/12/2024		3,068		(183)			(183)		2,885	2,885			
100079491	ORLANDO	FL		04/25/2022		3,037		(152)			(152)		2,885	2,885			
100000447	SPARKS	NV		09/27/2016		2,561		324			324		2,885	2,885			
100091599	BRYAN	TX		03/07/2023		3,976		(1,091)			(1,091)		2,885	2,885			
100103733	LITTLE FALLS	NJ		05/08/2023		3,100		(215)			(215)		2,885	2,885			
100139184	NORTHRIDGE	CA		12/28/2023		2,953		(67)			(67)		2,885	2,885			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144166	BRANFORD	CT		03/07/2024		3,056		(171)			(171)		2,885	2,885			
100064806	TALLAHASSEE	FL		07/14/2021		3,265		(327)			(327)		2,938	2,885		(52)	(52)
100025587	PROSPECT	ME		09/20/2018		1,515		1,371			1,371		2,885	2,885			
100062108	GRIFFITH	IN		07/01/2021		2,881		4			4		2,885	2,885			
100099624	SCOTTSDALE	AZ		04/06/2023		2,978		(92)			(92)		2,886	2,886			
100048304	LODI	CA		11/20/2020		4,025		(1,140)			(1,140)		2,886	2,886			
100149066	NORTH PORT	FL		04/19/2024		3,118		(233)			(233)		2,886	2,886			
100140095	KINGSPORT	TN		01/09/2024		3,040		(154)			(154)		2,886	2,886			
100117567	KISSIMMEE	FL		07/20/2023		2,892		(6)			(6)		2,886	2,886			
100110588	CANONSBURG	PA		06/30/2023		2,854		32			32		2,886	2,886			
100145793	FREMONT	CA		05/08/2024		2,862		24			24		2,886	2,886			
100169194	BROOKLYN	NY		09/27/2024		2,960		(73)			(73)		2,887	2,887			
100132042	ANGIER	NC		10/13/2023		2,946		(59)			(59)		2,887	2,887			
100137351	CHARLOTTE	NC		12/01/2023		3,368		(481)			(481)		2,887	2,887			
100115455	WEST PALM BEACH	FL		07/17/2023		2,689		198			198		2,887	2,887			
4010046675	TRENTON	NJ		03/22/2023		2,965		(78)			(78)		2,887	2,887			
100060857	LAWSON	MO		06/01/2021		2,850		37			37		2,888	2,888			
100137619	FORT WORTH	TX		12/08/2023		2,432		456			456		2,888	2,888			
100012465	MURRAY	UT		04/28/2017		2,343		545			545		2,888	2,888			
100143372	JURUPA VALLEY	CA		02/16/2024		2,770		117			117		2,888	2,888			
100061328	HASTINGS	MN		06/01/2021		2,850		37			37		2,888	2,888			
100114972	ANNA	TX		07/14/2023		3,223		(335)			(335)		2,888	2,888			
100129397	WILMINGTON	DE		09/26/2023		2,933		(45)			(45)		2,888	2,888			
100112633	MIDLAND	TX		06/29/2023		2,657		231			231		2,888	2,888			
100100923	CREST HILL	IL		04/28/2023		2,603		286			286		2,888	2,888			
100088011	FAIRFIELD	CA		10/25/2022		2,996		(108)			(108)		2,888	2,888			
100108134	INDIO	CA		05/24/2023		2,778		110			110		2,888	2,888			
100165758	VERO BEACH	FL		08/29/2024		3,145		(257)			(257)		2,888	2,888			
100128477	PROSPER	TX		09/15/2023		2,971		(83)			(83)		2,888	2,888			
100114104	MILWAUKEE	WI		06/29/2023		1,699		1,190			1,190		2,889	2,889			
100128263	RIALTO	CA		09/14/2023		3,240		(351)			(351)		2,889	2,889			
100151220	DENTON	TX		05/10/2024		2,952		(64)			(64)		2,889	2,889			
100119748	HARTFORD	CT		08/08/2023		3,028		(139)			(139)		2,889	2,889			
100103549	DESERT HOT SPRINGS	CA		05/08/2023		2,830		59			59		2,889	2,889			
100148793	WINCHESTER	CA		04/17/2024		2,523		366			366		2,889	2,889			
100141908	PASADENA	MD		03/27/2024		2,952		(63)			(63)		2,889	2,889			
100043405	FAIRVIEW HEIGHTS	IL		08/13/2020		2,046		843			843		2,889	2,889			
100066185	THEODORE	AL		08/02/2021		2,913		(24)			(24)		2,889	2,889			
100079574	CANYON COUNTRY	CA		04/08/2022		3,449		(560)			(560)		2,889	2,889			
100151494	CLAYTON	NC		05/10/2024		2,641		248			248		2,889	2,889			
100133201	HOUSTON	TX		11/29/2023		2,963		(74)			(74)		2,889	2,889			
100149446	STERLING	VA		04/24/2024		3,090		(201)			(201)		2,889	2,889			
100148552	HOWELL	NJ		04/12/2024		2,955		(68)			(68)		2,887	2,890		3	3
100025345	MIAMI	FL		09/20/2018		2,546		343			343		2,890	2,890			
100027773	DASSEL	MN		10/26/2018		2,647		243			243		2,890	2,890			
100141946	MIAMI	FL		02/29/2024		3,395		(505)			(505)		2,890	2,890			
100115877	SEMINOLE	FL		07/20/2023		3,139		(249)			(249)		2,890	2,890			
100087224	SAN ANTONIO	TX		10/25/2022		2,444		446			446		2,890	2,890			
100141578	LOS ANGELES	CA		01/30/2024		3,393		(503)			(503)		2,890	2,890			
100156354	LAFAYETTE	LA		07/25/2024		3,144		(254)			(254)		2,890	2,890			
100138155	ALEXANDRIA	VA		12/14/2023		3,059		(169)			(169)		2,890	2,890			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101549	RALEIGH	NC		04/26/2023		2,952		(62)			(62)		2,890	2,890			
100055714	MEMPHIS	TN		03/23/2021		3,811		(921)			(921)		2,890	2,890			
100068390	CLEBURNE	TX		08/25/2021		3,070		(180)			(180)		2,891	2,891			
4010064652	MAPLE HEIGHTS	OH		02/29/2024		2,891							2,891	2,891			
100080182	DUMONT	NJ		02/25/2022		3,474		(584)			(584)		2,891	2,891			
100024244	ANTIOCH	TN		09/20/2018		3,133		(242)			(242)		2,891	2,891			
100119397	DOWNINGTOWN	PA		07/31/2023		2,922		(31)			(31)		2,891	2,891			
100027851	PHILADELPHIA	PA		10/26/2018		2,543		348			348		2,891	2,891			
100024616	SURPRISE	AZ		09/20/2018		2,717		174			174		2,891	2,891			
100160507	CANOGA PARK AREA CITY OF LOS	CA		07/19/2024		3,139		(247)			(247)		2,892	2,892			
100134286	MIAMI	FL		10/27/2023		3,014		(122)			(122)		2,892	2,892			
100113693	DETROIT	MI		06/29/2023		2,512		379			379		2,892	2,892			
100147698	SAN JOSE	CA		04/05/2024		3,170		(278)			(278)		2,892	2,892			
100000626	CAMBY	IN		09/27/2016		2,797		94			94		2,892	2,892			
100111520	FREETOWN	IN		06/29/2023		2,817		75			75		2,892	2,892			
100140835	CHAGRIN FALLS	OH		03/06/2024		2,806		86			86		2,892	2,892			
100137782	CHARLOTTE	NC		12/08/2023		2,886		7			7		2,892	2,892			
100143090	SOMERSET	NJ		02/16/2024		2,961		(68)			(68)		2,893	2,893			
100152722	NORTH LITTLE ROCK	AR		05/17/2024		3,002		(111)			(111)		2,892	2,893		1	1
100060897	NASHVILLE	TN		06/01/2021		2,864		28			28		2,893	2,893			
100151483	AUSTIN	TX		05/10/2024		3,013		(120)			(120)		2,893	2,893			
100142152	RIVERSIDE	CA		02/29/2024		3,182		(289)			(289)		2,893	2,893			
100012427	CHARLOTTE	NC		04/28/2017		2,383		510			510		2,893	2,893			
100113728	LA PUENTE	CA		06/29/2023		808		2,085			2,085		2,893	2,893			
100109911	SHIRLEY	NY		06/22/2023		3,111		(217)			(217)		2,893	2,893			
100130360	PHOENIX	AZ		09/28/2023		3,160		(267)			(267)		2,893	2,893			
100143216	HENDERSON	NV		02/16/2024		2,791		102			102		2,893	2,893			
100108210	ALEXANDRIA	VA		05/24/2023		3,060		(165)			(165)		2,895	2,893		(2)	(2)
100128219	RED BANK	NJ		09/14/2023		2,911		(18)			(18)		2,893	2,893			
100012309	ORLANDO	FL		04/28/2017		2,338		555			555		2,893	2,893			
100069008	STAFFORD	TX		09/01/2021		2,987		(94)			(94)		2,894	2,894			
100144402	MILLCREEK	UT		03/07/2024		3,063		(171)			(171)		2,891	2,894		2	2
100147739	TAMPA	FL		04/08/2024		2,973		(79)			(79)		2,894	2,894			
100114689	CORPUS CHRISTI	TX		06/29/2023		3,350		(457)			(457)		2,894	2,894			
100109336	MIDLAND	TX		06/12/2023		3,082		(188)			(188)		2,894	2,894			
100048316	JACKSONVILLE	FL		11/20/2020		3,468		(574)			(574)		2,894	2,894			
100110613	ENGLEWOOD	FL		06/30/2023		3,016		(122)			(122)		2,894	2,894			
100138702	CLOVIS	CA		02/02/2024		3,111		(217)			(217)		2,894	2,894			
100047781	PORT SAINT LUCIE	FL		11/20/2020		3,351		(456)			(456)		2,894	2,894			
100076011	DENVER	CO		01/07/2022		3,140		(246)			(246)		2,894	2,894			
100147500	STILLWATER	MN		04/03/2024		3,256		(361)			(361)		2,894	2,894			
100048227	PORT SAINT LUCIE	FL		11/20/2020		3,690		(795)			(795)		2,894	2,894			
100159003	TALLAHASSEE	FL		08/15/2024		3,001		(106)			(106)		2,895	2,895			
100144182	RATHDRUM	ID		03/07/2024		3,001		(107)			(107)		2,895	2,895			
100136140	TEHACHAPI	CA		12/18/2023		3,169		(274)			(274)		2,895	2,895			
100144233	KELLER	TX		03/07/2024		3,154		(259)			(259)		2,895	2,895			
100143261	HOWELL	NJ		02/16/2024		3,026		(131)			(131)		2,895	2,895			
100102790	PENDLETON	IN		06/22/2023		3,188		(293)			(293)		2,895	2,895			
100149915	LIVERMORE	CA		04/29/2024		2,902		(6)			(6)		2,895	2,895			
100139830	UNITED KINGDOM	GBR		12/18/2023		2,895						(23)	2,872	2,895		23	23
100077903	AMSTERDAM/AMSTELVEEN	NLD		12/29/2021		2,944						79	3,023	2,895	(127)		(127)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100148849	SPOKANE	WA		04/17/2024		3,101		(205)			(205)		2,895	2,895			
100100663	PHOENIX	AZ		04/28/2023		2,344		552			552		2,896	2,896			
100135930	SANTA MONICA	CA		11/15/2023		3,302		(407)			(407)		2,896	2,896			
100108329	RICHMOND	VA		05/25/2023		3,178		(283)			(283)		2,896	2,896			
100087332	MOORESVILLE	IN		10/25/2022		2,519		377			377		2,896	2,896			
100102824	RED OAK	TX		06/22/2023		3,508		(612)			(612)		2,896	2,896			
100054670	WESLEY CHAPEL	FL		03/23/2021		4,085		(1,188)			(1,188)		2,896	2,896			
100159008	BEVERLY HILLS	CA		08/15/2024		3,772		(875)			(875)		2,896	2,896			
100113524	LANSING	MI		06/29/2023		2,406		490			490		2,897	2,897			
100162025	SAN DIEGO	CA		07/31/2024		2,830		67			67		2,897	2,897			
100028666	BAKERSFIELD	CA		10/26/2018		2,773		124			124		2,897	2,897			
100129317	WILLITS	CA		09/25/2023		2,688		209			209		2,897	2,897			
100146851	DELAPLANE	VA		03/21/2024		2,916		(19)			(19)		2,897	2,897			
100012210	PHILADELPHIA	PA		03/08/2017		2,343		554			554		2,897	2,897		1	1
100140405	N LAS VEGAS	NV		01/18/2024		3,062		(164)			(164)		2,897	2,897			
100129627	INDIANAPOLIS	IN		09/29/2023		2,872		25			25		2,898	2,898			
100140365	LOGANVILLE	GA		01/18/2024		2,625		273			273		2,898	2,898			
100079734	SEASIDE	OR		04/25/2022		3,156		(258)			(258)		2,898	2,898			
100025833	HIALEAH	FL		09/20/2018		2,917		(19)			(19)		2,898	2,898			
100024723	MIAMI	FL		09/20/2018		2,221		677			677		2,898	2,898			
100067685	SANDY SPRINGS	GA		09/23/2021		2,973		(74)			(74)		2,898	2,898			
100050077	PHILADELPHIA	PA		11/20/2020		3,564		(665)			(665)		2,898	2,898			
100134736	PANORAMA CITY AREA LOS ANGELE	CA		10/30/2023		3,473		(574)			(574)		2,898	2,898			
100174059	RED OAK	TX		10/31/2024		2,998		(100)			(100)		2,899	2,899			
100113548	ENTERPRISE	AL		06/29/2023		1,556		1,343			1,343		2,899	2,899			
100014044	COLONIAL HEIGHTS	VA		05/25/2017		2,527		372			372		2,899	2,899			
100111245	TUCSON	AZ		06/29/2023		2,616		284			284		2,899	2,899			
100042945	FRANKLIN PARK	IL		05/28/2020		2,638		262			262		2,899	2,899			
100107826	GLEN BURNIE	MD		05/19/2023		3,031		(132)			(132)		2,899	2,899			
100136204	SAVANNAH	GA		11/20/2023		2,742		157			157		2,900	2,899			
100114291	EGG HARBOR TOWNSHIP	NJ		06/29/2023		610		2,290			2,290		2,900	2,900			
100017880	WINCHESTER	VA		05/30/2018		3,044		(144)			(144)		2,900	2,900			
100103604	OAKLAND	CA		05/08/2023		2,897		(220)			(220)		2,677	2,900		223	223
100161019	MAGNOLIA	TX		07/24/2024		2,489		411			411		2,900	2,900			
100120511	FORT WORTH	TX		08/18/2023		2,835		65			65		2,900	2,900			
100110564	KENNESAW	GA		06/30/2023		2,954		(54)			(54)		2,900	2,900			
100114833	CRESTVIEW	FL		07/10/2023		2,871		30			30		2,901	2,901			
100024487	CHICAGO	IL		09/20/2018		2,606		295			295		2,901	2,901			
100043387	SUMMERVILLE	SC		08/13/2020		2,451		450			450		2,901	2,901			
100136999	LAGRANGE	GA		11/28/2023		2,968		(67)			(67)		2,901	2,901			
100161168	DANBURY	CT		07/25/2024		3,137		(236)			(236)		2,901	2,901			
100119383	MELISSA	TX		07/31/2023		2,900		1			1		2,901	2,901			
100110575	CHARLOTTE	NC		06/30/2023		2,879		23			23		2,901	2,901			
100147639	RICHMOND	CA		04/04/2024		3,181		(280)			(280)		2,901	2,901			
100135551	FORT LAUDERDALE	FL		11/13/2023		2,796		106			106		2,902	2,902			
100132304	LAKE ARIEL	PA		10/13/2023		2,943		(41)			(41)		2,902	2,902			
100111041	ROCK CITY	IL		06/29/2023		1,121		1,781			1,781		2,902	2,902			
100088883	SMYRNA	GA		11/15/2022		3,034		(132)			(132)		2,902	2,902			
100018274	ATHENS	GA		06/27/2018		2,925		(23)			(23)		2,902	2,902			
100146607	WINTER GARDEN	FL		03/20/2024		3,166		(264)			(264)		2,902	2,902			
100154815	ALISO VIEJO	CA		07/19/2024		3,217		(315)			(315)		2,902	2,902			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012888	FORT MYERS	FL		05/25/2017		2,418		484			484		2,902	2,902			
100110538	LANCASTER	CA		06/30/2023		2,872		31			31		2,903	2,903			
100000433	TUCSON	AZ		09/27/2016		1,874		1,029			1,029		2,903	2,903			
100054115	STRATFORD	CT		03/23/2021		3,793		(890)			(890)		2,903	2,903			
100141559	LOS ANGELES	CA		01/30/2024		3,148		(245)			(245)		2,903	2,903			
100115845	BENTONVILLE	AR		07/20/2023		2,938		(35)			(35)		2,903	2,903			
100100212	JACKSONVILLE	FL		03/17/2023		3,111		(208)			(208)		2,903	2,903			
100060503	JEFFERSON CITY	MO		06/01/2021		2,879		24			24		2,903	2,903			
100148918	GLENDALE	AZ		04/17/2024		2,464		440			440		2,903	2,903			
100115084	PRINCETON	TX		07/14/2023		2,983		(80)			(80)		2,903	2,903			
100000597	LONGWOOD	FL		09/27/2016		2,293		611			611		2,904	2,904			
100135365	PLACERVILLE	CA		11/13/2023		2,878		26			26		2,904	2,904			
100120293	DENVER	CO		08/18/2023		3,063		(160)			(160)		2,904	2,904			
100031180	DELRAY BEACH	FL		03/29/2019		2,365		539			539		2,904	2,904			
100081202	TULSA	OK		03/18/2022		2,868		36			36		2,904	2,904			
100132242	ANNA	TX		10/13/2023		3,066		(162)			(162)		2,904	2,904			
100023835	STEWARTSVILLE	NJ		09/04/2018		3,104		(200)			(200)		2,904	2,904			
100158790	NORTH MYRTLE BEACH	SC		07/10/2024		3,127		(223)			(223)		2,904	2,904			
100111785	LAS VEGAS	NV		06/29/2023		367		2,537			2,537		2,904	2,904			
100120107	BLACK DIAMOND	WA		08/11/2023		3,084		(180)			(180)		2,904	2,904			
100062917	HAMILTON	NJ		07/01/2021		2,945		(41)			(41)		2,904	2,904			
100063449	HAMBURG	NY		07/01/2021		2,880		24			24		2,904	2,904			
100067831	AMARILLO	TX		09/23/2021		3,231		(327)			(327)		2,904	2,904			
100078868	SPRING	TX		02/24/2022		2,986		(82)			(82)		2,905	2,905			
100129719	LEANDER	TX		09/29/2023		2,998		(93)			(93)		2,905	2,905			
100154344	JAMAICA	NY		06/12/2024		3,162		(257)			(257)		2,905	2,905			
100100494	BALTIMORE	MD		04/27/2023		2,649		256			256		2,905	2,905			
100139098	SARASOTA	FL		12/28/2023		3,063		(158)			(158)		2,905	2,905			
100119878	SARTELL	MN		08/10/2023		3,209		(304)			(304)		2,905	2,905			
100137775	CLOVIS	CA		12/08/2023		3,036		(131)			(131)		2,905	2,905			
100089243	FULSHEAR	TX		01/26/2023		3,164		(250)			(250)		2,915	2,905		(10)	(10)
100109301	PUYALLUP	WA		06/12/2023		2,974		(69)			(69)		2,905	2,905			
100099791	HARTFORD	CT		02/28/2023		2,999		(94)			(94)		2,905	2,905			
100130297	SAINT AUGUSTINE	FL		09/28/2023		3,393		(485)			(485)		2,908	2,905		(3)	(3)
100135844	LEBANON	TN		11/10/2023		2,875		30			30		2,905	2,905			
100079898	WINTER GARDEN	FL		04/08/2022		3,403		(498)			(498)		2,905	2,905			
100133856	LIBERTY HILL	TX		10/20/2023		3,367		(461)			(461)		2,906	2,906			
100054215	LAFAYETTE	LA		03/23/2021		3,328		(422)			(422)		2,906	2,906			
100144003	OXFORD	GA		02/29/2024		3,231		(325)			(325)		2,906	2,906			
100071754	PENSACOLA	FL		10/14/2021		3,159		(252)			(252)		2,907	2,906			
100057705	BRIDGEPORT	CT		06/30/2021		3,211		(305)			(305)		2,906	2,906			
100144602	PALM SPRINGS	CA		03/13/2024		3,036		(130)			(130)		2,907	2,907			
100140751	BATON ROUGE	LA		01/22/2024		3,047		(140)			(140)		2,907	2,907			
100140735	HATTERAS	NC		01/22/2024		3,025		(119)			(119)		2,907	2,907			
100110487	BANGOR	ME		06/30/2023		2,955		(49)			(49)		2,907	2,907			
100077871	MAARSSEN	NLD		12/29/2021		2,956						80	3,036	2,907		(130)	(130)
100100281	BOWLING GREEN	KY		03/24/2023		3,324		(417)			(417)		2,907	2,907			
100117037	DALLAS	TX		07/20/2023		2,241		666			666		2,907	2,907			
100032129	ANTIOCH	CA		03/29/2019		2,450		457			457		2,907	2,907			
100115852	BIG BEAR LAKE	CA		07/20/2023		2,992		(85)			(85)		2,907	2,907			
100132031	DURHAM	NC		10/13/2023		2,865		42			42		2,907	2,907			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116728	BELL	CA		07/20/2023		2,229		678			678		2,907	2,907			
100016418	ARLINGTON	TN		04/05/2018		3,080		(173)			(173)		2,907	2,907			
100029290	TULARE	CA		10/26/2018		2,876		32			32		2,907	2,907			
100137333	BOULDER	WY		12/01/2023		3,077		(170)			(170)		2,908	2,908			
100113567	LAS VEGAS	NV		06/29/2023		1,214		1,694			1,694		2,908	2,908			
100128293	DENTON	TX		09/14/2023		3,096		(187)			(187)		2,908	2,908		(1)	(1)
100114977	ANNA	TX		07/14/2023		2,760		148			148		2,908	2,908			
100127226	PORT ST LUCIE	FL		08/30/2023		1,360		1,548			1,548		2,908	2,908			
100029729	WEST VALLEY	UT		10/26/2018		2,732		177			177		2,908	2,908			
100053819	BAYVILLE	NJ		03/23/2021		3,547		(638)			(638)		2,908	2,908			
100111193	SPRINGFIELD	PA		06/29/2023		1,181		1,728			1,728		2,908	2,908			
100119152	PINEDALE	AZ		07/31/2023		2,754		154			154		2,908	2,908			
100091447	SEBRING	FL		02/22/2023		2,927		(18)			(18)		2,909	2,908			
100078799	ZEPHYRHILLS	FL		02/24/2022		2,941		(32)			(32)		2,909	2,909			
100147801	PHILADELPHIA	PA		04/08/2024		3,012		(103)			(103)		2,909	2,909			
100126407	HAVERSTRAW	NY		08/30/2023		3,050		(141)			(141)		2,909	2,909			
100031160	APPLE VALLEY	CA		03/29/2019		2,540		369			369		2,909	2,909			
100154085	CAPE CORAL	FL		07/11/2024		3,213		(304)			(304)		2,909	2,909			
100025983	ANNAPOLIS	MD		09/20/2018		2,384		526			526		2,909	2,909			
100025232	WHITEWATER	CA		09/20/2018		2,279		631			631		2,909	2,909			
100140139	AURORA	CO		01/09/2024		3,066		(157)			(157)		2,910	2,910			
100071745	GRAND PRAIRIE	TX		10/14/2021		3,347		(437)			(437)		2,910	2,910			
100077121	PACE	FL		01/03/2022		2,975		(65)			(65)		2,910	2,910			
100131920	LIBERTY HILL	TX		10/13/2023		2,825		85			85		2,910	2,910			
100031211	DEERFIELD BEACH	FL		03/29/2019		3,121		(211)			(211)		2,910	2,910			
100112936	CHICAGO	IL		06/29/2023		3,273		(363)			(363)		2,910	2,910			
100149337	RIALTO	CA		04/24/2024		3,126		(216)			(216)		2,910	2,910			
100024816	RANDALLSTOWN	MD		09/20/2018		2,554		356			356		2,910	2,910			
100087282	TUCSON	AZ		10/25/2022		2,494		412			412		2,906	2,911		4	4
100129306	ZEPHYRHILLS	FL		09/25/2023		2,411		499			499		2,911	2,911			
100077245	NORCROSS	GA		01/03/2022		3,057		(147)			(147)		2,911	2,911			
100026627	CARSON	CA		09/26/2018		2,947		(36)			(36)		2,911	2,911			
100136421	HENDERSON	NV		11/20/2023		2,656		255			255		2,911	2,911			
100119414	APOLLO BEACH	FL		07/31/2023		2,981		(70)			(70)		2,911	2,911			
100068319	PHILADELPHIA	PA		08/25/2021		3,335		(424)			(424)		2,911	2,911			
100028395	RIVERVIEW	FL		10/26/2018		2,458		453			453		2,911	2,911			
100054963	CHICAGO	IL		03/23/2021		3,118		(207)			(207)		2,911	2,911			
100152547	HOPEWELL TOWNSHIP	NJ		05/17/2024		2,159		750			750		2,909	2,911		2	2
100118163	DORAL	FL		07/20/2023		3,217		(305)			(305)		2,912	2,912			
100119320	PORT ORANGE	FL		07/31/2023		2,742		170			170		2,912	2,912			
100019642	SEVIERVILLE	TN		07/26/2018		3,067		(155)			(155)		2,912	2,912			
100137029	DENTON	TX		11/28/2023		2,401		511			511		2,912	2,912			
100047314	BALDWIN	NY		11/20/2020		3,129		(217)			(217)		2,913	2,913			
100130414	SUFFERN	NY		09/28/2023		2,990		(78)			(78)		2,913	2,913			
100142769	CAPE CORAL	FL		02/08/2024		2,982		(69)			(69)		2,913	2,913			
100068488	CAPE CORAL	FL		08/25/2021		3,232		(319)			(319)		2,913	2,913			
100120945	HANOVER	PA		08/30/2023		2,794		119			119		2,913	2,913			
100054328	CHICAGO	IL		03/23/2021		3,178		(265)			(265)		2,913	2,913			
100139686	UNITED KINGDOM	GBR		12/18/2023		2,915						(23)	2,892	2,913	21		21
100084748	HOLLYWOOD	FL		08/02/2022		3,283		(370)			(370)		2,913	2,913			
100061022	SAN ANTONIO	TX		06/01/2021		2,887		26			26		2,913	2,913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057544	OXNARD	CA		06/30/2021		3,195		(282)			(282)		2,914	2,914			
100143012	NAPLES	FL		02/12/2024		3,435		(521)			(521)		2,914	2,914			
100161138	MEDINA	MN		07/24/2024		2,842		72			72		2,914	2,914			
100028688	WALDORF	MD		10/26/2018		2,633		281			281		2,914	2,914			
100149908	MIAMI	FL		04/29/2024		3,212		(298)			(298)		2,914	2,914			
100053767	HANOVER PARK	IL		03/23/2021		3,888		(973)			(973)		2,915	2,915			
100044299	ANDALUSIA	AL		08/19/2020		1,309		1,606			1,606		2,915	2,915			
100062502	VIRGINIA BEACH	VA		07/01/2021		3,047		(132)			(132)		2,915	2,915			
100133172	LOS ANGELES AREA OF VAN NUYS	CA		11/29/2023		2,945		(29)			(29)		2,915	2,915			
100129913	PATERSON	NJ		09/27/2023		2,989		(74)			(74)		2,915	2,915			
100088149	PFLUGERVILLE	TX		10/25/2022		3,017		(102)			(102)		2,915	2,915			
100157668	LAS VEGAS	NV		06/28/2024		3,095		(180)			(180)		2,915	2,915			
100126956	PALMYRA	VA		08/30/2023		2,016		899			899		2,915	2,915			
100111384	PROSPECT PARK	NJ		06/29/2023		1,482		1,434			1,434		2,915	2,915			
100134803	ANAHEIM	CA		10/30/2023		3,016		(101)			(101)		2,915	2,915			
100148174	CARLSBAD	CA		04/12/2024		3,086		(170)			(170)		2,915	2,915			
100043144	SANDIA PARK	NM		05/28/2020		2,635		281			281		2,916	2,916			
100091412	SAHUARITA	AZ		02/22/2023		2,944		(28)			(28)		2,916	2,916			
100150962	PITTSBURG	CA		05/08/2024		2,904		12			12		2,916	2,916			
100018132	ORLANDO	FL		06/08/2018		2,951		(35)			(35)		2,916	2,916			
100076317	COLUMBIA	MO		01/07/2022		3,042		(126)			(126)		2,916	2,916			
100137084	LOCKHART	TX		11/28/2023		2,157		759			759		2,916	2,916			
100031336	MESA	AZ		03/29/2019		2,446		470			470		2,916	2,916			
100163299	ALLEN	TX		08/13/2024		3,019		(103)			(103)		2,916	2,916			
100157929	BRANDON	FL		07/09/2024		2,826		90			90		2,916	2,916			
100013503	FORT LAUDERDALE	FL		05/25/2017		2,326		590			590		2,916	2,916			
100013278	MIRAMAR	FL		05/25/2017		1,996		921			921		2,917	2,917			
100143148	STERLING	VA		02/16/2024		3,057		(140)			(140)		2,917	2,917			
100131798	NEPTUNE	NJ		10/06/2023		3,084		(168)			(168)		2,917	2,917			
100060259	PHILADELPHIA	PA		06/25/2021		3,059		(142)			(142)		2,917	2,917			
100078888	LEESBURG	FL		02/24/2022		3,000		(83)			(83)		2,917	2,917			
100136426	CONOVER	NC		11/20/2023		2,219		698			698		2,917	2,917			
100116019	HILLSBORO	OR		07/20/2023		2,988		(71)			(71)		2,917	2,917			
100055452	HANOVER PARK	IL		03/23/2021		3,457		(540)			(540)		2,917	2,917			
100013832	ROSEVILLE	CA		05/25/2017		3,041		(124)			(124)		2,917	2,917			
100012680	RENO	NV		05/25/2017		2,137		780			780		2,917	2,917			
100068120	MERIDEN	CT		08/25/2021		3,252		(334)			(334)		2,918	2,917			
100088928	FLOWERY BRANCH	GA		11/15/2022		3,047		(129)			(129)		2,918	2,918			
100017719	PATERSON	NJ		04/26/2018		1,374		1,543			1,543		2,918	2,918			
100154638	LA MIRADA	CA		07/19/2024		3,019		(101)			(101)		2,918	2,918			
100115692	WALDORF	MD		07/20/2023		2,867		51			51		2,918	2,918			
100137860	CITRUS SPRINGS	FL		12/08/2023		3,143		(225)			(225)		2,918	2,918			
100132287	TUJUNGA	CA		10/13/2023		2,819		99			99		2,918	2,918			
100164771	GLACIER	WA		08/26/2024		2,806		112			112		2,918	2,918			
100134746	WINCHESTER	CA		10/30/2023		2,944		(25)			(25)		2,918	2,918			
100168675	BAY HARBOR ISLANDS	FL		09/25/2024		3,383		(464)			(464)		2,918	2,918			
100062668	SAVANNAH	TN		07/01/2021		2,991		(72)			(72)		2,918	2,918			
100000414	LA PINE	OR		09/27/2016		2,904		14			14		2,918	2,918			
100026187	BELVIDERE	IL		09/20/2018		2,107		811			811		2,919	2,919			
100155685	SAVANNAH	GA		06/18/2024		3,271		(352)			(352)		2,919	2,919			
100149336	DRIPPING SPRINGS	TX		04/24/2024		3,013		(94)			(94)		2,919	2,919			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161401	FOUNTAIN VALLEY	CA		07/26/2024		3,270		(351)			(351)		2,919	2,919			
100130198	SAINT AUGUSTINE	FL		11/15/2023		3,467		(548)			(548)		2,919	2,919			
100074461	VICTORVILLE	CA		12/02/2021		3,878		(959)			(959)		2,919	2,919			
100153789	KAILUA-KONA	HI		07/10/2024		2,972		(52)			(52)		2,919	2,919			
100089241	PONDER	TX		01/26/2023		2,774		145			145		2,919	2,919			
100155273	CHELSEA	MA		07/19/2024		3,333		(414)			(414)		2,919	2,919			
100057700	SUMTER	SC		06/30/2021		3,177		(257)			(257)		2,919	2,919			
100062178	DULUTH	MN		07/01/2021		2,912		7			7		2,920	2,920			
100149403	BLUFFTON	SC		04/24/2024		3,119		(200)			(200)		2,920	2,920			
100111205	NEW ORLEANS	LA		06/29/2023		2,582		337			337		2,920	2,920			
100110311	HAMDEN	CT		06/30/2023		2,984		(64)			(64)		2,920	2,920			
100090346	LAKE WORTH	FL		12/22/2022		3,012		(92)			(92)		2,920	2,920			
100013658	FREDERICKSBURG	VA		05/25/2017		2,309		611			611		2,920	2,920			
100071064	SAN ANTONIO	TX		10/01/2021		2,966		(46)			(46)		2,920	2,920			
100115817	SANTA ROSA BEACH	FL		07/20/2023		3,114		(194)			(194)		2,920	2,920			
100143289	MONROE	NC		02/16/2024		3,086		(166)			(166)		2,920	2,920			
100136900	LAVALLETTE	NJ		11/27/2023		3,260		(339)			(339)		2,921	2,921			
100117155	CLERMONT	FL		07/20/2023		(4,940)		7,860			7,860		2,921	2,921			
100144403	ROYAL OAK	MI		03/07/2024		3,029		(111)			(111)		2,918	2,921		3	3
100110971	BALL GROUND	GA		06/29/2023		2,154		767			767		2,921	2,921			
100071857	SAN ANTONIO	TX		10/14/2021		3,255		(335)			(335)		2,921	2,921			
100067459	POCATELLO	ID		09/23/2021		3,315		(394)			(394)		2,921	2,921			
100152236	MANASSAS	VA		05/17/2024		2,968		(47)			(47)		2,921	2,921			
100115953	WAREHAM	MA		07/20/2023		3,090		(169)			(169)		2,921	2,921			
100112705	UKIAH	CA		06/29/2023		2,521		400			400		2,921	2,921			
100115056	DAVENPORT	FL		07/14/2023		2,699		222			222		2,921	2,921			
100150082	CORONA	CA		06/14/2024		3,166		(244)			(244)		2,922	2,922			
100067754	LAKE WORTH BEACH	FL		09/23/2021		3,306		(384)			(384)		2,923	2,922		(1)	(1)
100116981	PINEVILLE	NC		07/20/2023		1,742		1,179			1,179		2,922	2,922			
100116983	PINEVILLE	NC		07/20/2023		1,754		1,168			1,168		2,922	2,922			
100135782	ANTIOCH	CA		11/10/2023		2,334		588			588		2,922	2,922			
100115068	CHARLOTTE	NC		07/14/2023		2,711		211			211		2,922	2,922			
100151170	KUNKLETOWN	PA		05/09/2024		3,070		(148)			(148)		2,922	2,922			
100024809	LAS VEGAS	NV		09/20/2018		2,497		425			425		2,922	2,922			
100154760	IRVINE	CA		07/19/2024		3,028		(106)			(106)		2,922	2,922			
100129342	GARNER	NC		09/25/2023		2,483		439			439		2,922	2,922			
100143266	WEST ORANGE	NJ		02/16/2024		3,101		(179)			(179)		2,922	2,922			
100119772	BRONX	NY		08/08/2023		3,217		(295)			(295)		2,922	2,922			
100053385	TAYLORSVILLE	NC		03/23/2021		3,861		(939)			(939)		2,922	2,922			
100131986	CONWAY	AR		10/13/2023		3,071		(148)			(148)		2,923	2,923			
100156360	MIAMI	FL		07/25/2024		3,290		(368)			(368)		2,923	2,923			
100014057	WARREN	RI		05/25/2017		2,681		243			243		2,923	2,923			
100030545	HOUSTON	TX		12/20/2018		3,154		(231)			(231)		2,923	2,923			
100149704	NEWARK	NJ		04/26/2024		3,100		(176)			(176)		2,923	2,923			
100029990	ATLANTA	GA		12/20/2018		2,617		306			306		2,923	2,923			
100043321	CHICAGO	IL		08/13/2020		1,361		1,563			1,563		2,924	2,924			
100164698	MURRIETA	CA		08/23/2024		3,184		(260)			(260)		2,924	2,924			
100048800	GERMANTOWN	MD		11/20/2020		3,718		(796)			(796)		2,922	2,924		1	1
100030707	CHICAGO	IL		04/09/2019		2,412		512			512		2,924	2,924			
100090966	CHINA	MI		01/31/2023		3,106		(182)			(182)		2,924	2,924			
100118141	RENTON	WA		07/20/2023		3,116		(192)			(192)		2,924	2,924			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025047	LAS VEGAS	NV		09/20/2018		2,753		172			172		2,924	2,924			
100084808	PARRISH	FL		08/02/2022		2,804		121			121		2,925	2,925			
100091417	GLEN HAVEN	CO		02/22/2023		3,102		(177)			(177)		2,925	2,925			
100061227	BRIGHAM CITY	UT		06/01/2021		2,895		30			30		2,925	2,925			
100144162	SANFORD	NC		03/07/2024		2,791		133			133		2,925	2,925			
100142889	SACRAMENTO	CA		02/09/2024		3,020		(97)			(97)		2,923	2,925		2	2
100099743	NESCONSET	NY		02/28/2023		3,124		(199)			(199)		2,925	2,925			
100149639	JERSEY CITY	NJ		04/26/2024		3,236		(311)			(311)		2,925	2,925			
100044003	SUNNYVALE	CA		08/19/2020		3,136		(211)			(211)		2,925	2,925			
100135488	CASA GRANDE	AZ		11/13/2023		2,696		229			229		2,925	2,925			
100143146	PEABODY	MA		02/16/2024		3,167		(242)			(242)		2,926	2,926			
100081797	NORTH MIAMI	FL		03/30/2022		3,171		(246)			(246)		2,926	2,926			
100076172	HIXSON	TN		01/07/2022		3,229		(303)			(303)		2,926	2,926			
100091482	BROOKLYN	NY		01/20/2023		3,170		(244)			(244)		2,926	2,926			
100153269	HUTCHINSON ISLAND	FL		05/30/2024		2,906		20			20		2,926	2,926			
100113013	WORCESTER	MA		06/29/2023		1,705		1,221			1,221		2,926	2,926			
100027829	EVERETT	WA		10/26/2018		2,782		144			144		2,926	2,926			
100153902	LOS BANOS	CA		06/05/2024		3,189		(263)			(263)		2,926	2,926			
100016501	COLORADO SPRINGS	CO		04/10/2018		3,106		(179)			(179)		2,926	2,926			
100019798	FORT WORTH	TX		07/26/2018		3,107		(180)			(180)		2,926	2,926			
100126615	DETROIT	MI		08/30/2023		3,009		(82)			(82)		2,926	2,926			
100018192	THE COLONY	TX		06/08/2018		3,065		(139)			(139)		2,926	2,926			
100013862	BROOKLYN PARK	MN		05/25/2017		2,516		410			410		2,927	2,927			
100136573	BAILEY	CO		11/22/2023		8,279		(5,352)			(5,352)		2,927	2,927			
100043307	CEDAR HILL	MO		08/13/2020		3,248		(321)			(321)		2,927	2,927			
100128123	HERMITAGE	TN		09/08/2023		2,777		150			150		2,927	2,927			
100142803	RANDOLPH	MA		02/08/2024		3,051		(124)			(124)		2,927	2,927			
100111996	BISBEE	AZ		06/29/2023		1,638		1,289			1,289		2,927	2,927			
100062245	LEHIGH ACRES	FL		07/01/2021		2,856		71			71		2,927	2,927			
100087023	BELLINGHAM	WA		11/04/2022		3,092		(164)			(164)		2,928	2,928			
100101996	DALLAS	TX		04/14/2023		3,154		(226)			(226)		2,928	2,928			
100091106	FONTANA	CA		01/31/2023		3,155		(227)			(227)		2,928	2,928			
100148556	LAKEWOOD	NJ		04/12/2024		2,996		(71)			(71)		2,925	2,928		3	3
100115943	PORT CHARLOTTE	FL		07/20/2023		2,963		(35)			(35)		2,928	2,928			
100119348	DENVER	CO		07/31/2023		2,847		82			82		2,928	2,928			
100102115	CYPRESS	TX		04/14/2023		3,132		(203)			(203)		2,928	2,928			
100146248	TUCSON	AZ		03/19/2024		3,182		(254)			(254)		2,929	2,929			
100064938	BENTONVILLE	AR		07/14/2021		3,221		(292)			(292)		2,929	2,929			
100159343	FERNLEY	NV		07/15/2024		2,828		101			101		2,929	2,929			
100141360	PUNTA GORDA	FL		01/30/2024		2,932		(3)			(3)		2,929	2,929			
100088019	TRINITY	FL		10/25/2022		3,320		(391)			(391)		2,929	2,929			
100012899	ROYAL PALM BEACH	FL		05/25/2017		2,007		922			922		2,929	2,929			
100110436	JOHNSTON	RI		06/30/2023		3,072		(142)			(142)		2,929	2,929			
100115313	PALM COAST	FL		07/17/2023		3,007		(78)			(78)		2,929	2,929			
100119993	YAKIMA	WA		08/11/2023		2,902		28			28		2,929	2,929			
100134019	CAROL STREAM	IL		10/25/2023		3,016		(86)			(86)		2,930	2,930			
100137010	NEW MARKET	AL		11/28/2023		2,306		624			624		2,930	2,930			
100018130	CRANSTON	RI		06/08/2018		3,161		(231)			(231)		2,930	2,930			
100134705	COLUMBIA	SC		10/30/2023		3,213		(282)			(282)		2,930	2,930			
100141019	MILFORD	CT		02/20/2024		3,142		(211)			(211)		2,930	2,930			
100029201	LAS VEGAS	NV		10/26/2018		2,364		566			566		2,931	2,931			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137230	NAPLES	FL		11/29/2023		2,979		(48)			(48)		2,931	2,931			
100023551	DES MOINES	IA		09/04/2018		3,072		(141)			(141)		2,931	2,931			
100066694	VINELAND	NJ		08/02/2021		3,029		(98)			(98)		2,931	2,931			
100026259	KEYES	CA		09/20/2018		2,677		254			254		2,931	2,931			
100013761	INGLEWOOD	CA		05/25/2017		3,088		(157)			(157)		2,931	2,931			
100155368	WASHINGTON	DC		06/18/2024		3,172		(241)			(241)		2,931	2,931			
100100216	LAKEWOOD	NJ		03/17/2023		3,073		(142)			(142)		2,931	2,931			
100137734	FLORIDA CITY	FL		12/08/2023		2,764		167			167		2,931	2,931			
100144139	JACKSON	NJ		03/07/2024		3,042		(110)			(110)		2,932	2,932			
100084837	PUNTA GORDA	FL		08/02/2022		3,173		(241)			(241)		2,932	2,932			
100120223	ROCKPORT	TX		08/18/2023		3,313		(381)			(381)		2,932	2,932			
100013050	CHICAGO	IL		05/25/2017		2,050		882			882		2,932	2,932			
100115231	BLOOMINGBURG	NY		07/17/2023		3,164		(232)			(232)		2,932	2,932			
100078832	HOUSTON	TX		02/24/2022		2,956		(24)			(24)		2,932	2,932			
100138377	MOBILE	AL		12/18/2023		3,135		(202)			(202)		2,932	2,932			
100129552	KYLE	TX		09/29/2023		2,723		210			210		2,933	2,933			
100111746	FAIRFIELD	AL		06/29/2023		1,850		1,083			1,083		2,933	2,933			
100133086	MORENO VALLEY	CA		11/29/2023		2,952		(19)			(19)		2,933	2,933			
100014122	STREAMWOOD	IL		05/25/2017		2,377		556			556		2,933	2,933			
100144189	PORT ORCHARD	WA		03/07/2024		2,910		23			23		2,933	2,933			
100100311	CHEEKTOWAGA	NY		04/27/2023		2,381		552			552		2,934	2,934			
100043795	SAINT PAUL	MN		08/13/2020		2,823		111			111		2,934	2,934			
100134351	PEACHTREE COR	GA		10/27/2023		3,137		(203)			(203)		2,934	2,934			
100120353	PORT SAINT LUCIE	FL		08/18/2023		3,082		(148)			(148)		2,934	2,934			
100129731	WELDON SPRING	MO		09/29/2023		3,137		(203)			(203)		2,934	2,934			
100036249	MIAMI	FL		08/27/2019		3,322		(387)			(387)		2,934	2,934			
100046082	CRYSTAL	MN		11/25/2020		2,079		857			857		2,936	2,934		(2)	(2)
100132258	LEBANON	TN		10/13/2023		2,875		59			59		2,935	2,935			
100014286	WEBSTER	NY		09/27/2017		1,959		976			976		2,935	2,935			
100119389	PALM BAY	FL		07/31/2023		2,874		60			60		2,934	2,935			
100030838	STORMVILLE	NY		04/09/2019		2,039		895			895		2,935	2,935			
100029280	LAS VEGAS	NV		10/26/2018		2,409		526			526		2,935	2,935			
100084769	SPRING HILL	FL		08/02/2022		3,121		(186)			(186)		2,935	2,935			
100148279	JACKSONVILLE BEACH	FL		04/12/2024		3,120		(185)			(185)		2,935	2,935			
100127948	SMYRNA	TN		09/08/2023		2,803		132			132		2,935	2,935			
100025036	COTTONWOOD	CA		09/20/2018		1,999		937			937		2,935	2,935			
100026630	ROMOLAND	CA		09/26/2018		3,124		(189)			(189)		2,935	2,935			
100152591	BOCA RATON	FL		05/17/2024		3,053		(115)			(115)		2,938	2,936		(2)	(2)
100114224	KANSAS CITY	MO		06/29/2023		2,522		414			414		2,936	2,936			
100148557	PITTSBURGH	PA		04/12/2024		3,182		(246)			(246)		2,936	2,936			
100029777	PLANT CITY	FL		10/26/2018		2,351		585			585		2,936	2,936			
100127167	LOUISVILLE	KY		08/30/2023		3,533		(597)			(597)		2,936	2,936			
100136497	MCKINNEY	TX		11/20/2023		2,343		594			594		2,936	2,936			
100019780	WINTER PARK	FL		07/26/2018		3,084		(148)			(148)		2,936	2,936			
100141091	ROSELLE	NJ		01/30/2024		3,147		(211)			(211)		2,936	2,936			
100137628	DURHAM	NC		12/08/2023		2,518		419			419		2,936	2,936			
100142701	SAN ANTONIO	TX		02/08/2024		2,808		129			129		2,936	2,936			
100126306	NEW BRITAIN	CT		08/30/2023		3,060		(124)			(124)		2,937	2,937			
100132586	HENDERSON	NV		11/03/2023		2,836		101			101		2,937	2,937			
100133091	HONOLULU	HI		11/29/2023		734		2,203			2,203		2,937	2,937			
100057593	KANSAS CITY	KS		06/30/2021		3,124		(187)			(187)		2,938	2,937		(1)	(1)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110753	CHICAGO	IL		08/11/2023		3,384		(447)			(447)		2,937	2,937			
100141522	RIVERSIDE	CA		01/30/2024		3,394		(457)			(457)		2,937	2,937			
100025716	SALEM	OR		09/20/2018		2,442		495			495		2,937	2,937			
100061446	GALENA	MO		06/01/2021		2,909		28			28		2,937	2,937			
100111551	LORAIN	OH		06/29/2023		2,600		337			337		2,937	2,937			
100115254	DAPHNE	AL		07/17/2023		3,168		(231)			(231)		2,937	2,937			
100142711	DALLAS	GA		02/08/2024		2,685		253			253		2,937	2,937			
100088980	TREASURE ISLAND	FL		11/15/2022		3,029		(92)			(92)		2,938	2,938			
100118660	CLARKDALE	AZ		07/25/2023		3,270		(332)			(332)		2,938	2,938			
100167973	SUQUAMISH	WA		09/20/2024		2,453		485			485		2,938	2,938			
100100755	HOUSTON	TX		04/28/2023		3,189		(251)			(251)		2,938	2,938			
100046677	BOISE	ID		11/25/2020		3,128		(190)			(190)		2,938	2,938			
100118804	ROUND ROCK	TX		08/30/2023		3,377		(439)			(439)		2,938	2,938			
100070971	PLATTEVILLE	WI		10/01/2021		3,029		(91)			(91)		2,938	2,938			
100087300	MYRTLE BEACH	SC		10/25/2022		2,499		439			439		2,938	2,938			
100048246	MORENO VALLEY	CA		11/20/2020		3,567		(629)			(629)		2,938	2,938			
100120965	BARRINGTON	NH		08/30/2023		2,758		180			180		2,938	2,938			
100045803	NEWTON	NJ		11/25/2020		3,368		(429)			(429)		2,938	2,938			
100136969	ELK GROVE	CA		11/28/2023		2,874		65			65		2,938	2,938			
100119290	AUSTIN	TX		07/31/2023		2,794		144			144		2,938	2,938			
100144341	DALE	TX		03/07/2024		3,148		(212)			(212)		2,936	2,938		3	3
100102432	ORLANDO	FL		06/07/2023		3,075		(137)			(137)		2,938	2,938			
100141082	MONTICELLO	NY		01/30/2024		3,040		(101)			(101)		2,939	2,939			
100012727	STOCKTON	CA		05/25/2017		2,392		547			547		2,939	2,939			
100076472	CAPE CORAL	FL		12/21/2021		3,441		(502)			(502)		2,939	2,939			
100043068	CHICAGO	IL		05/28/2020		3,178		(239)			(239)		2,939	2,939			
100167052	CERRITOS	CA		09/13/2024		3,266		(327)			(327)		2,939	2,939			
100128776	SIMPSONVILLE	SC		09/21/2023		2,888		52			52		2,939	2,939			
100164212	LOS GATOS	CA		08/21/2024		3,247		(307)			(307)		2,939	2,939			
100129785	DULUTH	GA		09/27/2023		3,031		(92)			(92)		2,939	2,939			
100020371	VIRGINIA BEACH	VA		07/27/2018		3,155		(216)			(216)		2,939	2,939			
100079753	GUTTENBERG	NJ		04/08/2022		2,948		(9)			(9)		2,940	2,940			
100133451	JORDAN	MN		10/19/2023		3,107		(167)			(167)		2,940	2,940			
100071845	LAS CRUCES	NM		10/14/2021		3,281		(341)			(341)		2,940	2,940			
100042971	BENICIA	CA		05/28/2020		2,659		281			281		2,940	2,940			
100077499	ROCHESTER	IN		01/03/2022		2,968		(28)			(28)		2,940	2,940			
100141000	BUCKEYE	AZ		02/20/2024		3,067		(126)			(126)		2,940	2,940			
100149507	DENVER	CO		04/26/2024		2,529		411			411		2,940	2,940			
100011906	PLANT CITY	FL		03/08/2017		2,425		515			515		2,940	2,940			
100136134	BRISTOL	CT		12/18/2023		3,149		(209)			(209)		2,940	2,940			
100137104	LILBURN	GA		11/28/2023		2,834		107			107		2,940	2,940			
100136154	EDGEWOOD	WA		12/18/2023		3,146		(203)			(203)		2,943	2,940		(3)	(3)
100079762	OSWEGO	IL		04/25/2022		3,454		(514)			(514)		2,940	2,940			
100111531	DECATUR	GA		06/29/2023		1,456		1,485			1,485		2,941	2,941			
100148077	BROOMFIELD	CO		04/10/2024		2,748		192			192		2,941	2,941			
100120065	TEMPE	AZ		08/11/2023		3,137		(197)			(197)		2,941	2,941			
100109257	TUCSON	AZ		07/21/2023		3,054		(113)			(113)		2,941	2,941			
100067618	RICHMOND	VA		09/23/2021		3,390		(449)			(449)		2,941	2,941			
100115436	ANAHEIM	CA		07/17/2023		3,322		(381)			(381)		2,941	2,941			
100088324	FRAMINGHAM	MA		11/10/2022		3,295		(354)			(354)		2,941	2,941			
100112559	RED LION	PA		06/29/2023		877		2,064			2,064		2,941	2,941			

SCHEDULE B - PART 3

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100148401	KYLE	TX		04/12/2024		2,986		(45)			(45)		2,941	2,941			
100011689	MASTIC BEACH	NY		03/08/2017		2,272		670			670		2,941	2,941			
100160842	ORANGE	CA		07/24/2024		1,863		1,079			1,079		2,941	2,941			
100067350	CRUM LYNNE	PA		08/02/2021		2,831		110			110		2,942	2,942			
100028318	LOS ANGELES	CA		10/26/2018		3,044		(102)			(102)		2,942	2,942			
100143147	STERLING	VA		02/16/2024		3,083		(141)			(141)		2,942	2,942			
100120007	ROSWELL	GA		08/11/2023		3,125		(183)			(183)		2,942	2,942			
100110218	OWINGS MILLS	MD		06/30/2023		2,916		26			26		2,942	2,942			
100126381	BELLEVILLE	NJ		08/30/2023		3,084		(142)			(142)		2,942	2,942			
100129436	RICHLAND	WA		09/29/2023		2,982		(40)			(40)		2,942	2,942			
100160506	LOS ANGELES	CA		07/19/2024		3,416		(474)			(474)		2,942	2,942			
100143787	HOMESTEAD	FL		02/28/2024		3,325		(383)			(383)		2,942	2,942			
100053747	CHULA VISTA	CA		03/23/2021		3,299		(361)			(361)		2,938	2,942		4	4
100066840	PENSACOLA	FL		08/02/2021		2,959		(16)			(16)		2,943	2,943			
100101151	NORTH MIAMI	FL		04/28/2023		1,831		1,112			1,112		2,943	2,943			
100128767	MANASSAS	VA		09/21/2023		3,066		(123)			(123)		2,943	2,943			
100110435	LAS VEGAS	NV		06/30/2023		3,143		(199)			(199)		2,943	2,943			
100137662	COTTONWOOD	AZ		12/08/2023		2,952		(8)			(8)		2,943	2,943			
100133511	POUGHKEEPSIE	NY		10/19/2023		2,989		(45)			(45)		2,944	2,944			
100063044	HOOVER	AL		07/01/2021		2,964		(19)			(19)		2,944	2,944			
100143070	ANTIOCH	CA		02/14/2024		3,355		(411)			(411)		2,944	2,944			
100147761	GILBERT	AZ		04/08/2024		2,924		20			20		2,944	2,944			
100112577	GRAY	ME		06/29/2023		1,384		1,561			1,561		2,945	2,945			
100012673	SKOKIE	IL		05/25/2017		1,744		1,200			1,200		2,945	2,945			
100068518	FREDERICKSBURG	VA		08/25/2021		3,358		(413)			(413)		2,945	2,945			
100080963	SANTA ROSA	CA		03/18/2022		2,827		118			118		2,945	2,945			
100142824	WOODLAND HILLS	CA		02/08/2024		3,018		(73)			(73)		2,945	2,945			
100110216	FARMERS BRANCH	TX		06/30/2023		2,867		78			78		2,945	2,945			
100110385	WOODSTOCK	GA		06/30/2023		2,901		45			45		2,946	2,946			
100086962	LAS VEGAS	NV		10/24/2022		3,334		(389)			(389)		2,946	2,946			
100119342	LAKE DALLAS	TX		07/31/2023		3,037		(92)			(92)		2,946	2,946			
100118815	JURUPA VALLEY	CA		08/30/2023		3,508		(562)			(562)		2,946	2,946			
100136012	POWELL	TN		11/16/2023		3,101		(155)			(155)		2,946	2,946			
100050055	DANBURY	CT		11/20/2020		3,552		(607)			(607)		2,946	2,946			
100117992	LAKE WYLIE	SC		07/20/2023		3,178		(232)			(232)		2,946	2,946			
100140088	ORONOGO	MO		01/09/2024		2,972		(27)			(27)		2,946	2,946			
100067613	WEEMS	VA		09/23/2021		3,291		(345)			(345)		2,946	2,946			
100120928	LEWES	DE		08/30/2023		2,886		61			61		2,946	2,946			
100100408	RIVERSIDE	CA		04/27/2023		2,693		254			254		2,947	2,947			
100128803	SAN ANTONIO	TX		09/21/2023		2,952		(6)			(6)		2,947	2,947			
100055721	STATEN ISLAND	NY		03/23/2021		3,225		(278)			(278)		2,947	2,947			
100091559	LANCASTER	CA		03/07/2023		3,344		(398)			(398)		2,947	2,947			
100050255	EAST ORANGE	NJ		11/20/2020		3,512		(565)			(565)		2,947	2,947			
100110243	LAS VEGAS	NV		06/30/2023		2,914		33			33		2,947	2,947			
100151106	MELBOURNE	FL		05/08/2024		3,057		(109)			(109)		2,947	2,947			
100146932	WATERBURY	CT		03/26/2024		2,998		(53)			(53)		2,945	2,947		2	2
100151194	SAN DIEGO	CA		05/10/2024		3,194		(247)			(247)		2,947	2,947			
100071740	ABERDEEN	MD		10/14/2021		3,274		(327)			(327)		2,947	2,947			
100030407	STATEN ISLAND	NY		12/20/2018		1,473		1,474			1,474		2,948	2,948			
100147417	FULLERTON	CA		04/03/2024		3,177		(229)			(229)		2,948	2,948			
100128924	APPLE VALLEY	CA		09/22/2023		2,948							2,948	2,948			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025257	HIALEAH	FL		09/20/2018		2,697		251			251		2,948	2,948			
100158788	BERWYN	IL		07/10/2024		3,139		(191)			(191)		2,948	2,948			
100091593	FALLS CHURCH	VA		03/07/2023		3,566		(618)			(618)		2,948	2,948			
100114220	PHILADELPHIA	PA		06/29/2023		3,037		(88)			(88)		2,949	2,948		(1)	(1)
100077317	HIXSON	TN		01/03/2022		3,076		(127)			(127)		2,949	2,949			
100088188	PICKERINGTON	OH		10/13/2022		3,184		(236)			(236)		2,949	2,949			
100077571	JOHNSTOWN	PA		01/03/2022		3,140		(191)			(191)		2,949	2,949			
100044255	SWEDESBORO	NJ		08/19/2020		1,536		1,413			1,413		2,949	2,949			
100100362	CHICAGO	IL		04/27/2023		2,742		207			207		2,949	2,949			
100067843	LUBBOCK	TX		09/23/2021		3,275		(326)			(326)		2,949	2,949			
100136320	BULLHEAD CITY	AZ		11/20/2023		2,907		42			42		2,949	2,949			
100138137	ORLANDO	FL		12/14/2023		3,192		(243)			(243)		2,949	2,949			
100148809	MONUMENT	CO		04/17/2024		2,801		148			148		2,949	2,949			
100133715	ROSHARON	TX		10/23/2023		2,390		560			560		2,949	2,949			
100062226	PALM BAY	FL		07/01/2021		2,939		11			11		2,949	2,949			
100019793	THE COLONY	TX		07/26/2018		3,127		(177)			(177)		2,950	2,950			
100115504	AUSTIN	TX		07/17/2023		3,638		(689)			(689)		2,950	2,950			
100127218	WAUKEGAN	IL		08/30/2023		657		2,292			2,292		2,950	2,950			
100127180	HIALEAH GARDENS	FL		08/30/2023		1,625		1,325			1,325		2,950	2,950			
100062224	APOPKA	FL		07/01/2021		2,951		(1)			(1)		2,950	2,950			
100073527	BALTIMORE	MD		11/01/2021		2,734		216			216		2,950	2,950			
100135463	BOLIVIA	NC		11/13/2023		2,291		659			659		2,950	2,950			
100114712	LOS ANGELES	CA		06/29/2023		2,923		27			27		2,950	2,950			
100028634	SACRAMENTO	CA		10/26/2018		2,887		63			63		2,950	2,950			
100155139	LAKE SHORE	MN		07/19/2024		3,050		(100)			(100)		2,950	2,950			
100047468	LESAGE	WV		11/20/2020		3,506		(556)			(556)		2,950	2,950			
100012855	SARASOTA	FL		05/25/2017		2,791		159			159		2,950	2,950			
100060994	KANSAS CITY	KS		06/01/2021		2,937		13			13		2,950	2,950			
100012035	VICTORVILLE	CA		03/08/2017		2,620		330			330		2,950	2,950			
100159627	FORT LAUDERDALE	FL		07/15/2024		3,576		(626)			(626)		2,950	2,950			
100108430	HAVERSTRAW	NY		05/25/2023		3,180		(229)			(229)		2,951	2,951			
100100826	PHOENIX	AZ		04/28/2023		2,513		438			438		2,951	2,951			
100114816	WILLOW SPRING	NC		07/10/2023		2,955		(4)			(4)		2,951	2,951			
100115044	LANCASTER	CA		07/14/2023		3,157		(206)			(206)		2,951	2,951			
100063513	WINSTON	GA		07/01/2021		3,235		(284)			(284)		2,951	2,951			
100147096	INDIO	CA		03/28/2024		3,071		(120)			(120)		2,951	2,951			
100136873	ANNA	TX		11/27/2023		2,665		287			287		2,951	2,951			
100152563	PLANO	TX		05/17/2024		2,932		12			12		2,944	2,952		8	8
100133596	WEST PALM BEACH	FL		10/23/2023		2,866		86			86		2,952	2,952			
100113268	BENTON	AR		06/29/2023		2,822		129			129		2,952	2,952			
100103595	RIVERSIDE	CA		05/08/2023		3,263		(311)			(311)		2,952	2,952			
100101837	CONROE	TX		04/06/2023		8,533		(5,583)			(5,583)		2,950	2,952		2	2
100127928	LOUISVILLE	KY		09/08/2023		2,847		104			104		2,952	2,952			
100142399	CHICAGO	IL		02/02/2024		3,026		(74)			(74)		2,952	2,952			
100126636	RICHMOND	VA		08/30/2023		3,236		(284)			(284)		2,952	2,952			
100062802	CONCHO	AZ		07/01/2021		3,017		(65)			(65)		2,952	2,952			
100010848	CARTHAGE	MO		01/27/2017		3,618		(666)			(666)		2,952	2,952			
100013781	LIVINGSTON	CA		05/25/2017		3,052		(100)			(100)		2,952	2,952			
100119945	AUGUSTA	GA		08/11/2023		3,019		(66)			(66)		2,952	2,952			
100137924	FORT LAUDERDALE	FL		12/13/2023		2,960		(8)			(8)		2,952	2,952			
100119447	TUCSON	AZ		07/31/2023		2,983		(30)			(30)		2,952	2,952			

SCHEDULE B - PART 3

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100135689	PLAINFIELD	NJ		11/09/2023		3,112		(160)			(160)		2,952	2,952			
100143888	SEWICKLEY	PA		03/06/2024		3,149		(197)			(197)		2,952	2,952			
100082813	PALMDALE	CA		04/28/2022		3,211		(258)			(258)		2,953	2,953			
100089232	NORTH PALM BEACH	FL		01/26/2023		3,399		(447)			(447)		2,953	2,953			
100114809	MARIPOSA	CA		07/10/2023		3,012		(60)			(60)		2,953	2,953			
100139548	REISTERSTOWN	MD		12/28/2023		3,139		(186)			(186)		2,953	2,953			
100068359	LIBERTY	MO		08/25/2021		3,213		(260)			(260)		2,953	2,953			
100024969	MANTECA	CA		09/20/2018		3,195		(242)			(242)		2,953	2,953			
100065092	BLUE ISLAND	IL		07/14/2021		3,157		(204)			(204)		2,953	2,953			
100153217	ANCHORAGE	AK		05/30/2024		2,876		73			73		2,950	2,953		3	3
100120713	CAPE CORAL	FL		08/25/2023		2,777		176			176		2,953	2,953			
100128352	ATLANTA	GA		09/14/2023		2,898		56			56		2,954	2,954			
100169322	BROOKLYN	NY		09/27/2024		3,663		(709)			(709)		2,954	2,954			
100102972	SAN FRANCISCO	CA		06/22/2023		2,973		(19)			(19)		2,954	2,954			
100025741	IMPERIAL	CA		09/20/2018		2,490		464			464		2,954	2,954			
100112296	ALEXANDRIA	VA		06/29/2023		721		2,233			2,233		2,954	2,954			
100148272	BRIGANTINE	NJ		04/12/2024		3,215		(261)			(261)		2,954	2,954			
100081669	FORT WORTH	TX		03/21/2022		3,182		(227)			(227)		2,954	2,954			
100023706	ALBUQUERQUE	NM		09/04/2018		3,188		(234)			(234)		2,954	2,954			
100150894	ST PETERSBURG	FL		05/08/2024		3,201		(246)			(246)		2,954	2,954			
100027804	TACOMA	WA		10/26/2018		2,442		513			513		2,955	2,955			
100119865	PALM DESERT	CA		08/10/2023		2,995		(40)			(40)		2,955	2,955			
100115929	PHOENIX	AZ		07/20/2023		2,977		(22)			(22)		2,955	2,955			
100127569	RICHMOND	VA		09/08/2023		2,948		7			7		2,955	2,955			
100118813	HIALEAH	FL		08/30/2023		2,787		168			168		2,955	2,955			
100114155	FORT LAUDERDALE	FL		06/29/2023		2,920		35			35		2,955	2,955			
100138329	SALINAS	CA		12/18/2023		3,247		(291)			(291)		2,955	2,955			
100047345	ELK GROVE	CA		11/20/2020		3,400		(444)			(444)		2,955	2,955			
100111364	BROOKFIELD	WI		06/29/2023		3,629		(673)			(673)		2,956	2,956			
100111390	FREEDOM	PA		06/29/2023		2,574		381			381		2,956	2,956			
100043133	JACKSONVILLE	FL		05/28/2020		2,800		156			156		2,956	2,956			
100060795	HUNTSVILLE	AL		06/01/2021		2,928		28			28		2,956	2,956			
100136245	RALEIGH	NC		11/20/2023		2,915		41			41		2,956	2,956			
100079267	SUN CITY CENTER	FL		02/28/2022		3,136		(179)			(179)		2,956	2,956			
100135629	PLANO	TX		11/09/2023		3,347		(391)			(391)		2,956	2,956			
100119840	LINCOLNSHIRE	IL		08/08/2023		3,110		(153)			(153)		2,956	2,956			
100115910	HUTTO	TX		07/20/2023		2,992		(36)			(36)		2,956	2,956			
100025860	MEMPHIS	TN		09/20/2018		3,084		(128)			(128)		2,956	2,956			
100014173	CITRUS HEIGHTS	CA		05/25/2017		2,854		103			103		2,957	2,957			
100012058	SAINT CLAIR	MO		03/08/2017		2,922		35			35		2,957	2,957			
100159572	DORAL	FL		07/15/2024		3,229		(272)			(272)		2,957	2,957			
100077464	CANTON	GA		01/03/2022		3,091		(134)			(134)		2,957	2,957			
100013820	DES MOINES	IA		05/25/2017		2,467		490			490		2,957	2,957			
100139844	UNITED KINGDOM	GBR		12/18/2023		2,986						(23)	2,963	2,957	(6)		(6)
100064520	GRANDVIEW	MO		07/01/2021		2,811		113			113		2,924	2,957		33	33
100143098	OKLAHOMA CITY	OK		02/16/2024		3,304		(347)			(347)		2,957	2,957			
100143800	LAS VEGAS	NV		02/28/2024		3,224		(267)			(267)		2,957	2,957			
100117264	CASSELBERRY	FL		07/20/2023		(5,956)		8,913			8,913		2,957	2,957			
100149563	TEMECULA	CA		04/26/2024		2,947		10			10		2,957	2,957			
100064714	WICKLIFFE	OH		07/14/2021		3,293		(335)			(335)		2,957	2,957			
100026935	FAIRFIELD	CA		09/26/2018		2,786		171			171		2,958	2,958			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129595	WEST CHESTER	PA		09/29/2023		2,925		32			32		2,958	2,958			
100138050	LOS ANGELES	CA		12/13/2023		3,160		(202)			(202)		2,958	2,958			
100137627	LAND O LAKES	FL		12/08/2023		2,584		374			374		2,958	2,958			
100026509	WOODBRIDGE	VA		09/26/2018		1,140		1,818			1,818		2,958	2,958			
100100573	FLORAL CITY	FL		04/27/2023		3,505		(547)			(547)		2,958	2,958			
100102426	GULF SHORES	AL		06/07/2023		3,097		(138)			(138)		2,958	2,958			
100148285	PFLUGERVILLE	TX		04/12/2024		3,003		(45)			(45)		2,958	2,958			
100137625	GULF SHORES	AL		12/08/2023		2,523		436			436		2,959	2,959			
100112425	LOS ANGELES	CA		06/29/2023		1,449		1,510			1,510		2,959	2,959			
100088867	SANTA ROSA BEACH	FL		11/15/2022		3,040		(81)			(81)		2,959	2,959			
100120114	DAPHNE	AL		08/11/2023		2,657		302			302		2,959	2,959			
100038360	FOUNTAIN	CO		11/15/2019		3,291		(332)			(332)		2,959	2,959			
100115085	ROXBORO	NC		07/14/2023		2,911		48			48		2,959	2,959			
100135680	WINTER HAVEN	FL		11/09/2023		3,143		(184)			(184)		2,959	2,959			
100140797	CHARLOTTE	NC		03/06/2024		3,119		(160)			(160)		2,959	2,959			
100129706	MADISON	AL		09/29/2023		2,562		397			397		2,959	2,959			
100142940	UPLAND	CA		02/09/2024		3,358		(401)			(401)		2,957	2,959		2	2
100126655	MEMPHIS	TN		08/30/2023		2,733		227			227		2,960	2,960			
100120467	LOS ANGELES	CA		08/18/2023		2,913		46			46		2,960	2,960			
100013005	MATTESON	IL		05/25/2017		2,014		945			945		2,960	2,960			
100079084	WAUKESHA	WI		02/24/2022		3,141		(181)			(181)		2,960	2,960			
100057998	BATON ROUGE	LA		06/30/2021		3,250		(290)			(290)		2,960	2,960			
100049805	COTTAGE GROVE	OR		11/20/2020		4,041		(1,081)			(1,081)		2,960	2,960			
100100252	TOMS RIVER	NJ		03/17/2023		3,101		(141)			(141)		2,960	2,960			
100026354	FRESNO	CA		09/26/2018		2,862		99			99		2,960	2,960			
100055271	TAUNTON	MA		03/23/2021		3,380		(419)			(419)		2,961	2,961			
100150147	LOS ANGELES	CA		06/14/2024		3,576		(615)			(615)		2,961	2,961			
100111397	PHOENIX	AZ		06/29/2023		2,307		654			654		2,961	2,961			
100048586	BETHEL	MN		11/20/2020		3,153		(192)			(192)		2,961	2,961			
100150083	AUSTIN	TX		06/14/2024		3,079		(118)			(118)		2,961	2,961			
100126754	UPPER DARBY	PA		08/30/2023		3,067		(106)			(106)		2,961	2,961			
100038544	DUBLIN	IRL		09/27/2019		(70,365)		(4,006)			(4,006)		(74,370)	2,961		77,331	77,331
100101589	WAKE FOREST	NC		04/26/2023		3,150		(189)			(189)		2,961	2,961			
100128493	DENVER	CO		09/15/2023		3,105		(144)			(144)		2,961	2,961			
100128486	MURRELLS INLET	SC		09/15/2023		2,985		(24)			(24)		2,961	2,961			
100129280	ANNA	TX		09/25/2023		2,935		26			26		2,961	2,961			
100132240	ANNA	TX		10/13/2023		3,135		(174)			(174)		2,961	2,961			
100012764	REYNOLDSBURG	OH		05/25/2017		2,101		861			861		2,961	2,961			
100012912	VICTORVILLE	CA		05/25/2017		2,538		424			424		2,962	2,962			
100165725	MIAMI	FL		08/29/2024		3,107		(146)			(146)		2,962	2,962			
100110282	CHALMETTE	LA		06/30/2023		2,803		159			159		2,962	2,962			
100066423	PALMYRA	NY		08/02/2021		2,997		(35)			(35)		2,962	2,962			
100144229	BRIDGEPORT	PA		03/07/2024		2,425		537			537		2,962	2,962			
100139955	LATHROP	CA		01/09/2024		3,264		(302)			(302)		2,962	2,962			
100064607	NEWPORT	ME		07/01/2021		2,666		296			296		2,962	2,962			
100023374	LANCASTER	TX		08/16/2018		3,197		(234)			(234)		2,962	2,962			
100012135	SAN PEDRO	CA		03/08/2017		2,956		7			7		2,962	2,962			
100108020	LAS VEGAS	NV		05/25/2023		3,112		(149)			(149)		2,963	2,963			
100132504	KYLE	TX		11/03/2023		2,946		17			17		2,963	2,963			
100062026	MOUNT IDA	AR		07/01/2021		3,068		(105)			(105)		2,963	2,963			
100127168	GARY	IN		08/30/2023		3,252		(289)			(289)		2,963	2,963			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054881	CEDAR GROVE	NJ		03/23/2021		3,467		(505)			(505)		2,963	2,963			
100140364	FRESNO	CA		01/18/2024		2,921		42			42		2,963	2,963			
100147349	SAN ANTONIO	FL		05/08/2024		3,131		(168)			(168)		2,963	2,963			
100030582	LEAGUE CITY	TX		12/20/2018		2,503		461			461		2,963	2,963			
100120104	LITTLE ELM	TX		08/11/2023		3,021		(58)			(58)		2,963	2,963			
100115717	PHILADELPHIA	PA		07/20/2023		3,048		(85)			(85)		2,963	2,963			
100116965	SNELLVILLE	GA		07/20/2023		1,427		1,536			1,536		2,963	2,963			
100149458	MUNSTER	IN		04/24/2024		2,958		5			5		2,963	2,963			
100149583	SEYMOUR	CT		04/26/2024		3,377		(414)			(414)		2,963	2,963			
100048424	LOS LUNAS	NM		11/20/2020		4,061		(1,097)			(1,097)		2,963	2,963			
100108166	SAN BERNARDINO	CA		05/24/2023		3,084		(121)			(121)		2,964	2,964			
100090980	VICTORVILLE	CA		01/31/2023		3,167		(203)			(203)		2,964	2,964			
100077558	LEHIGH ACRES	FL		01/03/2022		3,264		(300)			(300)		2,964	2,964			
100136557	LEHI	UT		11/20/2023		3,012		(48)			(48)		2,964	2,964			
100143003	AMHERST	NY		02/12/2024		2,979		(15)			(15)		2,964	2,964			
100026064	PHARR	TX		09/20/2018		2,189		775			775		2,964	2,964			
100137616	FORT WORTH	TX		12/08/2023		2,404		560			560		2,964	2,964			
100074471	OKLAHOMA CITY	OK		12/02/2021		3,683		(719)			(719)		2,965	2,965			
100048463	RIVERSIDE	CA		11/20/2020		3,684		(720)			(720)		2,965	2,965			
100013455	FREDERICKSBURG	VA		05/25/2017		2,249		716			716		2,965	2,965			
100136948	MASTIC BEACH	NY		11/28/2023		2,643		322			322		2,965	2,965			
100076083	MICHIGAN CITY	IN		01/07/2022		3,272		(307)			(307)		2,965	2,965			
100025467	SHOREWOOD	IL		09/20/2018		2,437		528			528		2,965	2,965			
100102105	ORLANDO	FL		04/14/2023		3,014		(47)			(47)		2,968	2,965		(2)	(2)
100063567	LITHONIA	GA		07/01/2021		3,106		(141)			(141)		2,965	2,965			
100076406	CORAL SPRINGS	FL		12/23/2021		3,443		(478)			(478)		2,965	2,965			
100063390	OPELIKA	AL		07/01/2021		2,994		(29)			(29)		2,966	2,966			
100068278	MARRERO	LA		08/25/2021		3,337		(371)			(371)		2,966	2,966			
100049017	HOMESTEAD	FL		11/20/2020		2,077		888			888		2,966	2,966			
100101012	OCALA	FL		04/28/2023		2,269		697			697		2,966	2,966			
100061021	EAST CHICAGO	IN		06/01/2021		2,938		28			28		2,966	2,966			
100119428	INDIANAPOLIS	IN		07/31/2023		3,021		(53)			(53)		2,968	2,966		(2)	(2)
100126745	PORT HURON	MI		08/30/2023		2,689		277			277		2,966	2,966			
100028787	SAINT PETERSBURG	FL		10/26/2018		2,580		387			387		2,967	2,967			
100079787	DESTIN	FL		04/25/2022		3,156		(189)			(189)		2,967	2,967			
100108435	BURBANK	CA		05/25/2023		3,188		(222)			(222)		2,967	2,967			
100136296	LAS VEGAS	NV		11/20/2023		2,708		259			259		2,967	2,967			
100090427	SAN DIEGO	CA		12/28/2022		3,114		(147)			(147)		2,967	2,967			
100026525	RIVERSIDE	CA		09/26/2018		25		2,942			2,942		2,967	2,967			
100128049	LA VERGNE	TN		09/08/2023		2,824		144			144		2,967	2,967			
100139473	FRESNO	CA		12/28/2023		2,855		112			112		2,967	2,967			
100143232	RIO RANCHO	NM		02/16/2024		2,771		196			196		2,968	2,968			
100147682	LOS ANGELES	CA		04/04/2024		3,240		(273)			(273)		2,968	2,968			
100148523	SEDONA	AZ		04/12/2024		3,145		(180)			(180)		2,965	2,968		3	3
100117735	MELISSA	TX		07/20/2023		2,381		587			587		2,968	2,968			
100141758	TOLEDO	OH		01/30/2024		3,057		(89)			(89)		2,968	2,968			
100138705	OAKDALE	CA		02/02/2024		3,581		(613)			(613)		2,968	2,968			
100112132	MIAMI	FL		06/29/2023		1,559		1,409			1,409		2,968	2,968			
100150012	KINGWOOD	TX		06/07/2024		3,089		(121)			(121)		2,968	2,968			
100000627	ORANGE BEACH	AL		09/27/2016		2,009		959			959		2,968	2,968			
100140625	ROCKVILLE	MD		01/19/2024		3,261		(293)			(293)		2,968	2,968			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083965	MODESTO	CA		07/12/2022		3,175		(207)			(207)		2,969	2,969			
100055771	ANN ARBOR	MI		03/23/2021		3,585		(617)			(617)		2,969	2,969			
100062699	COLUMBUS	GA		07/01/2021		3,103		(134)			(134)		2,969	2,969			
100152341	RIDGEFIELD	WA		05/17/2024		2,378		591			591		2,969	2,969			
100031576	YUBA CITY	CA		03/29/2019		1,690		1,279			1,279		2,969	2,969			
100079732	CHERRY LOG	GA		04/08/2022		3,308		(339)			(339)		2,969	2,969			
100016565	MCGAHEYSVILLE	VA		04/10/2018		3,175		(205)			(205)		2,970	2,970			
100081431	FAYETTEVILLE	AR		03/18/2022		2,681		288			288		2,970	2,970			
100140468	ATLANTA	GA		01/17/2024		3,160		(189)			(189)		2,970	2,970			
100120513	LOS ANGELES	CA		08/18/2023		3,170		(199)			(199)		2,970	2,970			
100140153	PARRISH	FL		01/09/2024		3,089		(119)			(119)		2,971	2,971			
100119491	PLYMOUTH	MN		07/28/2023		2,792		179			179		2,971	2,971			
100120066	MIDDLETON	WI		08/11/2023		2,853		118			118		2,971	2,971			
100116243	KEY LARGO	FL		07/20/2023		1,867		1,104			1,104		2,971	2,971			
100113336	SYLVESTER	GA		06/29/2023		3,279		(308)			(308)		2,971	2,971			
100111155	CHASE MILLS	NY		06/29/2023		1,247		1,724			1,724		2,971	2,971			
100148494	PC BEACH	FL		04/12/2024		3,175		(206)			(206)		2,969	2,971		3	3
100038682	DUBLIN	IRL		09/27/2019		3,044						(26)	3,018	2,972	(39)	(7)	(46)
100091149	HOUSTON	TX		01/31/2023		2,814		158			158		2,972	2,972			
100111708	WILMINGTON	NC		06/29/2023		2,883		89			89		2,972	2,972			
100128053	CLARKSVILLE	TN		09/08/2023		2,712		260			260		2,972	2,972			
100108501	CEDAR GLEN	CA		05/25/2023		2,907		65			65		2,972	2,972			
100024563	MIAMI	FL		09/20/2018		2,568		405			405		2,972	2,972			
100043391	CHICAGO	IL		08/13/2020		2,098		875			875		2,972	2,972			
100080180	ALBUQUERQUE	NM		02/25/2022		3,265		(194)			(194)		3,071	2,972		(99)	(99)
100135475	MYRTLE BEACH	SC		11/13/2023		2,364		608			608		2,972	2,972			
100137356	YPSILANTI	MI		12/01/2023		3,256		(284)			(284)		2,972	2,972			
100109661	EL PASO	TX		06/14/2023		3,460		(487)			(487)		2,973	2,973			
100070477	CHARLOTTE	NC		09/23/2021		3,291		(317)			(317)		2,973	2,973			
100131928	SPRING HILL	TN		10/13/2023		3,053		(79)			(79)		2,973	2,973			
100148810	ROSEVILLE	CA		04/17/2024		2,571		402			402		2,974	2,974			
100103514	SANGER	CA		05/08/2023		3,163		(189)			(189)		2,974	2,974			
100088347	OCOEE	FL		01/06/2023		3,506		(532)			(532)		2,974	2,974			
100064985	SHARPSBURG	GA		07/14/2021		3,241		(267)			(267)		2,974	2,974			
100046803	AMESBURY	MA		11/20/2020		4,694		(1,720)			(1,720)		2,974	2,974			
100030960	NAPLES	FL		03/29/2019		3,222		(248)			(248)		2,974	2,974			
100110828	YOUNGSVILLE	LA		06/29/2023		2,946		28			28		2,974	2,974			
100045366	DETROIT	MI		11/25/2020		3,451		(477)			(477)		2,974	2,974			
100114898	LAUDERHILL	FL		07/13/2023		3,154		(180)			(180)		2,974	2,974			
100079007	OMAHA	NE		02/24/2022		3,002		(28)			(28)		2,974	2,974			
100033139	WICKLOW	IRL		06/21/2019		3,097		6			6	87	3,190	2,974	(158)	(58)	(216)
100032004	SAN DIEGO	CA		03/29/2019		2,349		626			626		2,974	2,974			
100143112	WADDELL	AZ		02/16/2024		2,871		103			103		2,975	2,975			
100032055	INGLEWOOD	CA		03/29/2019		3,184		(209)			(209)		2,975	2,975			
100079488	FORT PIERCE	FL		04/25/2022		3,353		(378)			(378)		2,975	2,975			
100079489	FORT PIERCE	FL		04/25/2022		3,357		(382)			(382)		2,975	2,975			
100135300	CINCINNATI	OH		11/13/2023		2,791		184			184		2,975	2,975			
100129501	MINNEAPOLIS	MN		09/29/2023		3,116		(140)			(140)		2,975	2,975			
100132257	DEEPHAVEN	MN		10/13/2023		3,136		(161)			(161)		2,975	2,975			
100130289	ATLANTIC BEACH	SC		09/28/2023		3,343		(370)			(370)		2,973	2,975		3	3
100024283	LEANDER	TX		09/20/2018		3,146		(171)			(171)		2,975	2,975			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137614	CHARLOTTE	NC		12/08/2023		2,993		(17)			(17)		2,975	2,975			
100049561	FRESNO	CA		11/20/2020		3,776		(801)			(801)		2,975	2,975			
100112048	SKOKIE	IL		06/29/2023		1,444		1,532			1,532		2,975	2,975			
100100614	PHOENIX	AZ		04/27/2023		3,340		(364)			(364)		2,976	2,976			
100132731	CHESAPEAKE BEACH	MD		11/03/2023		3,109		(133)			(133)		2,976	2,976			
100013622	YUBA CITY	CA		05/25/2017		2,662		314			314		2,976	2,976			
100090730	BRIDGEPORT	CT		12/29/2022		3,156		(180)			(180)		2,976	2,976			
100126611	CHICAGO	IL		08/30/2023		3,382		(406)			(406)		2,976	2,976			
403052556	ORLANDO	FL		11/04/2024		15,876		(12,900)			(12,900)		2,976	2,976			
100065693	BRISTOL	CT		07/28/2021		3,060		(83)			(83)		2,976	2,976			
100119618	TACOMA	WA		07/31/2023		3,373		(396)			(396)		2,976	2,976			
100141215	GARDEN GROVE	CA		01/30/2024		3,100		(124)			(124)		2,976	2,976			
100138868	TAMPA	FL		12/21/2023		3,185		(210)			(210)		2,975	2,976		1	1
100065015	ABERDEEN	WA		07/14/2021		3,235		(259)			(259)		2,976	2,976			
100135742	ANNA	TX		11/10/2023		2,958		18			18		2,977	2,977			
100142994	OXNARD	CA		02/12/2024		3,019		(42)			(42)		2,977	2,977			
100014308	GREENWOOD	SC		09/27/2017		3,080		(106)			(106)		2,975	2,977		2	2
100077496	KNOXVILLE	TN		01/03/2022		3,083		(106)			(106)		2,977	2,977			
100102887	BEACHWOOD	NJ		06/22/2023		3,017		(40)			(40)		2,977	2,977			
100013136	GERMANTOWN	MD		05/25/2017		2,337		640			640		2,977	2,977			
100150625	ALEXANDRIA	VA		05/03/2024		3,249		(271)			(271)		2,977	2,977			
100110754	HEATH	OH		08/11/2023		2,947		30			30		2,977	2,977			
100029114	PLAINFIELD	NJ		10/26/2018		1,624		1,353			1,353		2,977	2,977			
100048366	SOMERTON	AZ		11/20/2020		3,822		(844)			(844)		2,977	2,977			
100140736	GREENLAWN	NY		01/22/2024		3,152		(174)			(174)		2,977	2,977			
100103031	CLINTON	MA		06/22/2023		3,275		(298)			(298)		2,978	2,978			
100064774	GRAND PRAIRIE	TX		07/14/2021		3,323		(345)			(345)		2,978	2,978			
100168724	ENCINO	CA		09/26/2024		3,067		(89)			(89)		2,978	2,978			
100116254	HICKORY	NC		07/20/2023		(3,793)		6,771			6,771		2,978	2,978			
100131775	ANTIOCH	TN		10/06/2023		2,675		303			303		2,978	2,978			
100108131	OCOEE	FL		05/24/2023		2,977		1			1		2,978	2,978			
100011682	BOCA RATON	FL		03/08/2017		1,274		1,704			1,704		2,978	2,978			
100081830	LAKE HAVASU CITY	AZ		03/30/2022		3,395		(417)			(417)		2,978	2,978			
100053993	ROANOKE RAPIDS	NC		03/23/2021		2,656		322			322		2,978	2,978			
100127045	NEWPORT	KY		08/30/2023		2,709		269			269		2,978	2,978			
100044607	SAN LORENZO	CA		11/19/2020		3,401		(423)			(423)		2,979	2,979			
100113640	UPPER MARLBORO	MD		06/29/2023		885		2,094			2,094		2,979	2,979			
100069256	AURORA	CO		09/01/2021		3,064		(85)			(85)		2,979	2,979			
100141286	SEATTLE	WA		01/30/2024		3,091		(112)			(112)		2,979	2,979			
100133654	GEORGETOWN	TX		10/23/2023		2,931		48			48		2,979	2,979			
100148274	HARRISON	NJ		04/12/2024		3,299		(319)			(319)		2,979	2,979			
100144089	SUWANEE	GA		03/07/2024		3,129		(150)			(150)		2,979	2,979			
100087988	NORTH BAY VILLAGE	FL		10/25/2022		3,095		(116)			(116)		2,980	2,980			
100081587	DEERFIELD BEACH	FL		03/24/2022		3,208		(229)			(229)		2,980	2,980			
100047188	MIAMI	FL		11/20/2020		3,646		(666)			(666)		2,980	2,980			
100129479	FAIRMOUNT HEIGHTS	MD		09/29/2023		2,901		79			79		2,980	2,980			
100077026	CROWLEY	TX		01/03/2022		3,127		(148)			(148)		2,980	2,980			
100133907	BRADENTON	FL		11/29/2023		2,618		362			362		2,980	2,980			
100127967	SPRINGFIELD	TN		09/08/2023		2,602		378			378		2,980	2,980			
100143143	ALEXANDRIA	VA		02/16/2024		3,155		(175)			(175)		2,980	2,980			
100113615	MIAMI	FL		06/29/2023		1,016		1,964			1,964		2,981	2,981			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139969	WESTMINSTER	CO		01/09/2024		2,952		29			29		2,981	2,981			
100076003	PORT CHARLOTTE	FL		01/07/2022		3,348		(367)			(367)		2,981	2,981			
100112809	FORT LAUDERDALE	FL		06/29/2023		2,704		277			277		2,981	2,981			
100133379	SPRING CITY	PA		11/21/2023		3,101		(120)			(120)		2,981	2,981			
100076491	PFLUGERVILLE	TX		12/21/2021		3,732		(751)			(751)		2,981	2,981			
100047771	EVERETT	MA		11/20/2020		3,377		(396)			(396)		2,981	2,981			
4010058786	TRENTON	NJ		09/28/2023		3,248		(266)			(266)		2,981	2,981			
100064403	MILWAUKEE	WI		07/01/2021		2,629		353			353		2,982	2,982			
100165759	ORLANDO	FL		08/29/2024		3,273		(291)			(291)		2,982	2,982			
100012057	MIAMI	FL		03/08/2017		2,778		204			204		2,982	2,982			
100016432	LOVELAND	CO		04/05/2018		3,114		(132)			(132)		2,982	2,982			
100109335	AUSTIN	TX		06/12/2023		3,194		(212)			(212)		2,982	2,982			
100154872	GARDEN CITY	MI		07/19/2024		3,088		(106)			(106)		2,982	2,982			
100151153	MT PLEASANT	SC		05/09/2024		3,441		(458)			(458)		2,982	2,982			
100087129	MILILANI	HI		11/04/2022		3,199		(217)			(217)		2,982	2,982			
100115328	HOLLY HILL	FL		07/17/2023		3,116		(134)			(134)		2,982	2,982			
100133625	LOCKHART	TX		10/23/2023		2,464		519			519		2,982	2,982			
100153256	PEORIA	AZ		05/30/2024		3,150		(167)			(167)		2,982	2,982			
100023416	HENDERSON	NV		08/16/2018		3,291		(308)			(308)		2,983	2,983			
100049372	WASHINGTON	DC		11/20/2020		3,485		(502)			(502)		2,983	2,983			
100153167	CAPE CORAL	FL		05/30/2024		3,263		(283)			(283)		2,979	2,983		3	3
100086796	STOCKTON	NJ		10/04/2022		3,205		(222)			(222)		2,983	2,983			
100143915	BALDWIN	NY		03/06/2024		3,479		(496)			(496)		2,983	2,983			
100139952	OAK ISLAND	NC		01/09/2024		3,287		(304)			(304)		2,983	2,983			
100048205	ELIZABETHPORT	NJ		11/20/2020		3,539		(555)			(555)		2,983	2,983			
100028515	MIAMI	FL		10/26/2018		2,870		114			114		2,983	2,983			
100070497	SAN ANTONIO	TX		09/23/2021		3,398		(415)			(415)		2,983	2,983			
100138419	FONTANA	CA		12/18/2023		3,561		(577)			(577)		2,983	2,983			
100108223	MESQUITE	TX		05/24/2023		(1,442)		(194)			(194)		(1,636)	2,984		4,619	4,619
100100942	MANASSAS	VA		04/28/2023		3,314		(330)			(330)		2,984	2,984			
100063789	FISHERTOWN	PA		07/01/2021		2,936		48			48		2,984	2,984			
100028287	VAN NUYS AREA	CA		10/26/2018		2,778		206			206		2,984	2,984			
100053752	PASADENA	TX		03/23/2021		3,581		(597)			(597)		2,984	2,984			
100137621	LEHIGH ACRES	FL		12/08/2023		2,399		585			585		2,984	2,984			
100120751	ANNA	TX		08/25/2023		3,184		(200)			(200)		2,984	2,984			
100061301	MARRERO	LA		06/01/2021		2,954		30			30		2,984	2,984			
100136384	ALEDO	TX		11/20/2023		3,019		(35)			(35)		2,984	2,984			
100109640	HOLIDAY	FL		06/14/2023		3,271		(287)			(287)		2,984	2,984			
100065662	SILVER CITY	NM		07/28/2021		3,211		(226)			(226)		2,985	2,984		(1)	(1)
100023897	MONTGOMERY	TX		09/10/2018		3,205		(220)			(220)		2,984	2,984			
100065222	LAFAYETTE	LA		07/14/2021		3,109		(124)			(124)		2,984	2,984			
100080986	BALTIMORE	MD		03/18/2022		2,707		278			278		2,985	2,985			
100117408	HOUSTON	TX		07/20/2023		1,363		1,622			1,622		2,985	2,985			
100046679	DALLAS	TX		11/25/2020		3,033		(48)			(48)		2,985	2,985			
100013997	TRUSSVILLE	AL		05/25/2017		2,740		245			245		2,985	2,985			
100090775	TOOELE	UT		02/28/2023		3,108		(123)			(123)		2,985	2,985			
100091602	SAN JACINTO	CA		03/07/2023		3,199		(214)			(214)		2,985	2,985			
100043018	DELRAY BEACH	FL		05/28/2020		2,984		1			1		2,985	2,985			
100080767	LONGVIEW	TX		03/10/2022		3,220		(235)			(235)		2,985	2,985			
100134738	JACKSON	NJ		10/30/2023		395		2,590			2,590		2,985	2,985			
100118830	WEST PALM BEACH	FL		08/30/2023		3,347		(361)			(361)		2,985	2,985			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142537	BROOMFIELD	CO		02/08/2024		3,117		(131)			(131)		2,986	2,986			
100100485	FORT MYERS	FL		04/27/2023		2,318		667			667		2,986	2,986			
100112444	WEST COVINA	CA		06/29/2023		1,518		1,468			1,468		2,986	2,986			
100139321	WESTMINSTER	MD		12/28/2023		2,925		61			61		2,986	2,986			
100101935	DAVENPORT	FL		04/14/2023		2,904		85			85		2,989	2,986		(3)	(3)
100143663	WAXHAW	NC		02/22/2024		3,055		(69)			(69)		2,986	2,986			
100160560	SICKLERVILLE	NJ		07/19/2024		3,050		(64)			(64)		2,986	2,986			
100112106	CALDWELL	ID		06/29/2023		2,825		161			161		2,986	2,986			
100127377	OPA LOCKA	FL		08/30/2023		320		2,666			2,666		2,986	2,986			
100045787	KENT LAKES	NY		11/25/2020		2,568		419			419		2,987	2,987			
100011753	BLOOMINGTON	CA		03/08/2017		1,219		1,768			1,768		2,987	2,987			
100043115	EAU CLAIRE	WI		05/28/2020		2,651		336			336		2,987	2,987			
100071796	MACON	GA		10/14/2021		3,212		(225)			(225)		2,987	2,987			
100102953	VIRGINIA BEACH	VA		06/22/2023		3,327		(340)			(340)		2,987	2,987			
100110619	CAMERON	NC		06/30/2023		2,931		57			57		2,987	2,987			
100133673	LAS VEGAS	NV		10/23/2023		3,021		(34)			(34)		2,987	2,987			
100139221	WILLIAMSBURG	VA		12/28/2023		3,265		(278)			(278)		2,987	2,987			
100111055	SAINT ALBANS	NY		06/29/2023		1,292		1,695			1,695		2,988	2,988			
100028201	LAS VEGAS	NV		10/26/2018		2,861		127			127		2,988	2,988			
100043332	WASHINGTON	DC		08/13/2020		3,217		(230)			(230)		2,988	2,988			
100079865	SAINT CLOUD	FL		04/25/2022		3,369		(381)			(381)		2,988	2,988			
100148289	ITASCA	IL		04/12/2024		3,040		(53)			(53)		2,988	2,988			
100079493	ATLANTA	GA		04/25/2022		2,804		184			184		2,988	2,988			
100077563	WICHITA	KS		01/03/2022		3,143		(154)			(154)		2,988	2,988			
100029336	JACKSONVILLE	FL		10/26/2018		2,553		436			436		2,989	2,989			
100131845	PERRIS	CA		10/06/2023		2,840		149			149		2,989	2,989			
100080900	TAMPA	FL		04/01/2022		3,702		(711)			(711)		2,991	2,989		(2)	(2)
100103194	MANCHESTER	NJ		04/21/2023		(1,541)		4,530			4,530		2,989	2,989			
100127209	HICKORY	NC		08/30/2023		3,033		(44)			(44)		2,989	2,989			
100077203	VICTORVILLE	CA		01/03/2022		3,136		(147)			(147)		2,989	2,989			
100161332	RANCHO MISSION VIEJO	CA		07/25/2024		2,940		49			49		2,989	2,989			
100149754	WASHINGTON	DC		04/26/2024		(2,900)		5,889			5,889		2,990	2,990			
100060112	MERCED	CA		06/25/2021		3,302		(312)			(312)		2,990	2,990			
100132245	ANNA	TX		10/13/2023		3,080		(90)			(90)		2,990	2,990			
100143475	NORTH DINWIDDIE	VA		02/16/2024		3,038		(47)			(47)		2,990	2,990			
100019802	LAKE HARMONY	PA		07/26/2018		3,173		(183)			(183)		2,990	2,990			
100127968	INDIANAPOLIS	IN		09/08/2023		3,088		(98)			(98)		2,990	2,990			
100132753	SAN BERNARDINO	CA		11/03/2023		3,456		(466)			(466)		2,990	2,990			
100146635	RICHWOOD	TX		03/20/2024		3,381		(390)			(390)		2,990	2,990			
100151115	WORCESTER	MA		05/08/2024		3,123		(133)			(133)		2,990	2,990			
100140358	LAND O LAKES	FL		01/18/2024		3,003		(12)			(12)		2,990	2,990			
100136778	ALBUQUERQUE	NM		11/27/2023		879		2,111			2,111		2,990	2,990			
100129382	MCKINNEY	TX		09/26/2023		2,887		104			104		2,990	2,990			
100017993	MODESTO	CA		05/22/2018		3,212		(221)			(221)		2,991	2,991			
100070481	RUNNEMEDE	NJ		09/23/2021		3,361		(370)			(370)		2,991	2,991			
100147369	CONIFER	CO		05/08/2024		3,235		(244)			(244)		2,991	2,991			
100057699	CRANBERRY TOWNSHIP	PA		06/30/2021		3,315		(324)			(324)		2,991	2,991			
100150080	DALLAS	TX		06/14/2024		3,166		(175)			(175)		2,991	2,991			
4010060729	BALTIMORE	MD		10/27/2023		2,991							2,991	2,991			
100135236	LINDEN	TN		11/08/2023		2,983		8			8		2,992	2,992			
100111607	FAYETTEVILLE	GA		06/29/2023		1,505		1,487			1,487		2,992	2,992			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028241	BIRMINGHAM	AL		10/26/2018		3,225		(234)			(234)		2,992	2,992			
100087970	STAFFORD	VA		10/25/2022		3,135		(143)			(143)		2,992	2,992			
100030591	SMITHS GROVE	KY		12/20/2018		2,919		73			73		2,992	2,992			
100160905	LAKE HAVASU CITY	AZ		07/24/2024		3,144		(152)			(152)		2,992	2,992			
100079024	SPRINGFIELD	MA		02/24/2022		2,973		19			19		2,992	2,992			
100128794	CYPRESS	TX		09/21/2023		2,941		51			51		2,992	2,992			
100159386	DELAVAN	WI		07/15/2024		3,177		(184)			(184)		2,992	2,992			
100134578	ANCHORAGE	AK		10/30/2023		3,060		(68)			(68)		2,992	2,992			
100135717	PALM DESERT	CA		11/10/2023		2,791		201			201		2,992	2,992			
100114740	FREDERICK	MD		07/07/2023		3,172		(180)			(180)		2,993	2,993			
100167048	LAKE OSWEGO	OR		09/13/2024		3,402		(409)			(409)		2,993	2,993			
100126606	ORMOND BEACH	FL		08/30/2023		2,910		82			82		2,993	2,993			
100048677	OLYMPIA	WA		11/20/2020		3,441		(448)			(448)		2,993	2,993			
100043197	VANCOUVER	WA		05/28/2020		2,488		504			504		2,993	2,993			
100140113	MERCED	CA		01/09/2024		2,858		135			135		2,993	2,993			
100148590	HOMELAND	CA		04/12/2024		2,789		202			202		2,991	2,993		2	2
100071776	MIAMI	FL		10/14/2021		3,205		(212)			(212)		2,993	2,993			
100100832	BOLINGBROOK	IL		04/28/2023		2,780		213			213		2,993	2,993			
100054482	MILWAUKEE	WI		03/23/2021		2,781		212			212		2,993	2,993			
100154180	ENCINITAS	CA		07/11/2024		3,168		(175)			(175)		2,993	2,993			
100012218	WILMINGTON	DE		04/28/2017		1,713		1,281			1,281		2,993	2,993			
100099736	WYANDANCH	NY		02/28/2023		3,267		(273)			(273)		2,993	2,993			
100054821	ALTAMONTE SPRINGS	FL		03/23/2021		2,786		208			208		2,993	2,993			
100061089	BAYTOWN	TX		06/01/2021		2,965		29			29		2,994	2,994			
100087032	CONROE	TX		11/04/2022		3,323		(329)			(329)		2,994	2,994			
100068942	FARMVILLE	NC		09/01/2021		3,084		(90)			(90)		2,994	2,994			
100014070	COLFAX	CA		05/25/2017		3,259		(264)			(264)		2,994	2,994			
100067988	INMAN	SC		09/23/2021		3,317		(323)			(323)		2,994	2,994			
100117027	CONYERS	GA		07/20/2023		2,120		875			875		2,995	2,995			
100153033	NORTHRIDGE	CA		06/27/2024		3,606		(611)			(611)		2,995	2,995			
100171671	SACRAMENTO	CA		10/16/2024		2,931		63			63		2,995	2,995			
100133895	CIBOLO	TX		11/29/2023		3,029		(34)			(34)		2,995	2,995			
100142850	CLOVIS	CA		02/09/2024		3,193		(198)			(198)		2,995	2,995			
100115334	BOYNTON BEACH	FL		07/17/2023		3,029		(34)			(34)		2,995	2,995			
100028540	HIALEAH	FL		10/26/2018		2,562		433			433		2,995	2,995			
100115632	VENTNOR CITY	NJ		07/19/2023		3,106		(110)			(110)		2,995	2,995			
100143818	GRONINGEN	NLD		02/27/2024		2,940							2,940	2,995	56		56
100120951	GOULDSBORO	PA		08/30/2023		2,815		181			181		2,995	2,995			
100102065	HIGHLAND	CA		04/14/2023		2,964		32			32		2,995	2,995			
100128732	PITTSBURG	CA		09/21/2023		3,386		(154)			(154)		3,232	2,995		(237)	(237)
100090000	MIAMI	FL		01/13/2023		3,374		(378)			(378)		2,996	2,996			
100102522	NORTH PORT	FL		06/07/2023		3,118		(122)			(122)		2,996	2,996			
100117316	LAS VEGAS	NV		07/20/2023		1,515		1,481			1,481		2,996	2,996			
100154556	WHITTIER	CA		06/14/2024		3,374		(378)			(378)		2,996	2,996			
100060586	HIGHLAND PARK	IL		06/01/2021		2,955		41			41		2,996	2,996			
100137950	VAN NUYS	CA		12/13/2023		2,998		(2)			(2)		2,996	2,996			
100137828	DORAL	FL		12/08/2023		2,962		34			34		2,996	2,996			
100114660	HENDERSON	NV		06/29/2023		3,024		(28)			(28)		2,996	2,996			
100043230	KENNER	LA		08/13/2020		2,323		673			673		2,996	2,996			
100065235	LUBBOCK	TX		07/14/2021		3,096		(100)			(100)		2,996	2,996			
100049048	DETROIT	MI		11/20/2020		2,316		680			680		2,996	2,996		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025645	PALMDALE	CA		09/20/2018		2,281		716			716		2,996	2,996			
100165723	NEWTOWN SQUARE	PA		08/29/2024		3,249		(253)			(253)		2,997	2,997			
100012126	SPRING HILL	FL		03/08/2017		2,653		344			344		2,997	2,997			
100148426	LATHROP	CA		04/12/2024		3,178		(182)			(182)		2,997	2,997			
100127642	EDGEWATER	MD		09/08/2023		2,923		74			74		2,997	2,997			
100089953	SCOTTSDALE	AZ		01/26/2023		3,791		(794)			(794)		2,997	2,997			
100137001	PERTH AMBOY	NJ		11/28/2023		2,944		53			53		2,997	2,997			
100127263	OWATONNA	MN		08/30/2023		2,969		29			29		2,997	2,997			
100091384	MARRERO	LA		02/22/2023		2,948		49			49		2,997	2,997			
100134690	DEARBORN HEIGHTS	MI		10/30/2023		3,132		(135)			(135)		2,997	2,997			
100111767	SILVER SPRING	MD		06/29/2023		1,285		1,712			1,712		2,997	2,997			
100102537	SAINT ALBANS	NY		06/07/2023		2,763		234			234		2,997	2,997			
100055311	AZUSA	CA		03/23/2021		3,252		(255)			(255)		2,998	2,998			
100102551	LAS CRUCES	NM		06/07/2023		2,751		246			246		2,998	2,998			
100043764	SALT LAKE CITY	UT		08/13/2020		3,292		(293)			(293)		2,998	2,998			
100045587	EASLEY	SC		11/25/2020		3,232		(234)			(234)		2,998	2,998			
100048411	SOUTHFIELD	MI		11/20/2020		2,803		195			195		2,998	2,998			
100140288	NEWARK	DE		01/18/2024		3,261		(262)			(262)		2,998	2,998			
100062176	DULUTH	MN		07/01/2021		2,987		11			11		2,998	2,998			
100136524	OAKWOOD	GA		11/20/2023		2,671		327			327		2,998	2,998			
100114995	RALEIGH	NC		07/14/2023		2,814		184			184		2,999	2,999			
100024003	LAWRENCEVILLE	GA		09/10/2018		3,219		(221)			(221)		2,999	2,999			
100090916	KISSIMMEE	FL		01/31/2023		3,073		(73)			(73)		2,999	2,999		(1)	(1)
100136185	OAKLEY	CA		12/18/2023		3,107		(108)			(108)		2,999	2,999			
100115741	LAWRENCEVILLE	GA		07/20/2023		3,043		(44)			(44)		2,999	2,999			
100137607	CAPE CORAL	FL		12/08/2023		2,558		442			442		3,000	3,000			
100136461	LOGANVILLE	GA		11/20/2023		2,635		364			364		3,000	3,000			
100131821	KNIGHTDALE	NC		10/06/2023		3,287		(287)			(287)		3,000	3,000			
100102586	LAKE GROVE	NY		06/07/2023		2,792		208			208		3,000	3,000			
100139584	APOPKA	FL		12/28/2023		3,203		(203)			(203)		3,000	3,000			
100114998	AUBURN	CA		07/14/2023		3,016		(16)			(16)		3,000	3,000			
100126870	NEWMAN	CA		08/30/2023		2,061		939			939		3,000	3,000			
100113842	HALLANDALE BEACH	FL		06/29/2023		2,784		216			216		3,000	3,000			
100099556	ROWLETT	TX		02/17/2023		3,035		(35)			(35)		3,000	3,000			
100076001	ORLANDO	FL		01/07/2022		3,149		(149)			(149)		3,000	3,000			
100131977	PORT ARANSAS	TX		10/13/2023		3,015		(15)			(15)		3,001	3,001			
100114526	BAYVILLE	NJ		06/29/2023		2,937		66			66		3,003	3,001		(2)	(2)
100081006	LAFAYETTE	LA		03/18/2022		2,661		340			340		3,001	3,001			
100142876	COLLEGE STATION	TX		02/09/2024		3,255		(257)			(257)		2,998	3,001		2	2
100026313	HOLLYWOOD	FL		09/20/2018		2,399		601			601		3,001	3,001			
100013911	SACRAMENTO	CA		05/25/2017		2,490		511			511		3,001	3,001			
100132577	DES PLAINES	IL		11/03/2023		2,869		132			132		3,001	3,001			
100068517	LAS VEGAS	NV		08/25/2021		3,394		(393)			(393)		3,001	3,001			
100100676	SEMINOLE	FL		04/28/2023		2,663		338			338		3,002	3,002			
100100709	HOUSTON	TX		04/28/2023		2,813		189			189		3,002	3,002			
100049120	NORTH LAUDERDALE	FL		11/20/2020		3,094		(92)			(92)		3,002	3,002			
100152430	WASHINGTON	DC		05/17/2024		3,285		(282)			(282)		3,002	3,002			
100145256	UNITED KINGDOM	GBR		03/12/2024		595		2,418			2,418		3,013	3,003	(10)		(10)
100025038	JUPITER	FL		09/20/2018		2,952		51			51		3,003	3,003			
100141197	LAVEEN	AZ		01/30/2024		2,927		76			76		3,003	3,003			
100063722	CLARKSVILLE	TN		07/01/2021		3,028		(25)			(25)		3,003	3,003			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044433	VALRICO	FL		11/19/2020		3,238		(235)			(235)		3,003	3,003			
100140367	SAN MARCOS	TX		01/18/2024		2,760		243			243		3,003	3,003			
100080174	LONG BRANCH	NJ		02/25/2022		3,130		(127)			(127)		3,003	3,003			
100089387	HOLLYWOOD	FL		11/17/2022		3,221		(217)			(217)		3,003	3,003			
100137648	PHOENIX	AZ		12/08/2023		3,067		(63)			(63)		3,004	3,004			
100086708	DESTIN	FL		09/30/2022		3,243		(239)			(239)		3,004	3,004			
100110693	CYPRESS	TX		08/11/2023		3,468		(464)			(464)		3,004	3,004			
100079005	OMAHA	NE		02/24/2022		3,032		(28)			(28)		3,004	3,004			
100071832	LEAGUE CITY	TX		10/14/2021		3,396		(392)			(392)		3,004	3,004			
100120420	KELSEYVILLE	CA		08/18/2023		3,224		(220)			(220)		3,004	3,004			
100148260	WEST NEW YORK	NJ		04/12/2024		3,237		(233)			(233)		3,004	3,004			
100130314	ZEPHYRHILLS	FL		09/28/2023		3,199		(195)			(195)		3,004	3,004			
100137600	EL PASO	TX		12/08/2023		2,903		101			101		3,004	3,004			
100113962	SPRINGFIELD	IL		06/29/2023		2,918		87			87		3,004	3,004			
100076015	AVONDALE	AZ		01/07/2022		3,374		(370)			(370)		3,004	3,004			
100111240	ASBURY PARK	NJ		06/29/2023		2,609		395			395		3,004	3,004			
100049118	SANTA MARIA	CA		11/20/2020		3,736		(732)			(732)		3,004	3,004			
100114709	SPOTSYLVANIA	VA		06/29/2023		3,237		(232)			(232)		3,004	3,004			
100113559	INDIANAPOLIS	IN		06/29/2023		1,017		1,987			1,987		3,004	3,004			
100139978	FORT WORTH	TX		01/09/2024		3,279		(274)			(274)		3,005	3,005			
100028994	SURPRISE	AZ		10/26/2018		2,729		277			277		3,005	3,005			
100025378	CHICAGO	IL		09/20/2018		2,745		260			260		3,005	3,005			
100136148	SAINT AUGUSTINE	FL		12/18/2023		3,302		(296)			(296)		3,005	3,005			
100139260	FORT MILL	SC		12/28/2023		1,220		1,786			1,786		3,005	3,005			
100031044	DES PLAINES	IL		03/29/2019		2,582		423			423		3,006	3,006			
100023998	SAINT SIMONS ISLAND	GA		09/10/2018		3,181		(175)			(175)		3,006	3,006			
4010062177	CAMDEN	NJ		11/29/2023		3,410		(404)			(404)		3,006	3,006			
100136484	KATY	TX		11/20/2023		2,480		526			526		3,006	3,006			
100141155	BUFFALO	NY		01/30/2024		3,226		(220)			(220)		3,006	3,006			
100012710	SONORA	CA		05/25/2017		2,713		293			293		3,006	3,006			
100120991	OCEAN PINES	MD		08/30/2023		3,002		4			4		3,006	3,006			
100128730	JACKSONVILLE	FL		09/21/2023		2,986		20			20		3,006	3,006			
100012246	TAMPA	FL		04/28/2017		2,288		718			718		3,006	3,006			
5.00004E+11	S-GRAVENHAGE	NLD		02/26/2024		235							235	3,006	2,772		2,772
100076870	WEST ST PAUL	MN		01/03/2022		3,123		(117)			(117)		3,006	3,006			
100064785	WICHITA FALLS	TX		07/14/2021		3,290		(283)			(283)		3,006	3,007			
100151824	SALINAS	CA		05/10/2024		3,364		(357)			(357)		3,007	3,007			
100118900	VENICE AREA LOS ANGELES	CA		08/30/2023		3,227		(220)			(220)		3,007	3,007			
100132121	WOODBRIDGE	VA		10/13/2023		3,205		(198)			(198)		3,007	3,007			
100136990	MCALLEN	TX		11/28/2023		3,122		(115)			(115)		3,007	3,007			
100135456	SURF CITY	NC		11/13/2023		2,330		677			677		3,007	3,007			
100026253	PINE BUSH	NY		09/20/2018		1,544		1,463			1,463		3,007	3,007			
100148744	SAN BERNARDINO	CA		04/17/2024		3,209		(201)			(201)		3,008	3,008			
100148479	EL CAJON	CA		04/12/2024		3,283		(277)			(277)		3,005	3,008		3	3
100148476	EL CAJON	CA		04/12/2024		3,282		(277)			(277)		3,005	3,008		3	3
100011629	NEW PORT RICHEY	FL		03/08/2017		1,588		1,419			1,419		3,008	3,008			
100130262	AZUSA	CA		09/28/2023		3,188		(180)			(180)		3,008	3,008			
100139843	UNITED KINGDOM	GBR		12/18/2023		3,052						(24)	3,028	3,008	(20)		(20)
100148380	WASHINGTON	UT		04/12/2024		2,747		262			262		3,008	3,008			
100149338	KENNEWICK	WA		04/24/2024		2,812		196			196		3,008	3,008			
100115757	KISSIMMEE	FL		07/20/2023		3,184		(176)			(176)		3,008	3,008			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129265	GREEN VALLEY	AZ		11/03/2023		3,533		(525)			(525)		3,008	3,008			
100110525	JUSTIN	TX		06/30/2023		3,009		(1)			(1)		3,009	3,009			
100161558	PORT SAINT LUCIE	FL		07/30/2024		3,077		(70)			(70)		3,007	3,009		1	1
100071837	ROSEVILLE	CA		10/14/2021		3,433		(424)			(424)		3,009	3,009			
100069545	MOUNT EPHRAIM	NJ		09/01/2021		3,021		(12)			(12)		3,009	3,009			
100113280	KENT	WA		06/29/2023		3,663		(654)			(654)		3,009	3,009			
100121041	VALLEJO	CA		08/30/2023		3,020		(11)			(11)		3,009	3,009			
100149056	VENUS	TX		04/19/2024		3,690		(681)			(681)		3,009	3,009			
100114925	SAN ANTONIO	TX		07/13/2023		3,206		(197)			(197)		3,009	3,009			
100140529	GRAHAM	NC		01/19/2024		2,754		255			255		3,009	3,009			
100120378	HOUSTON	TX		08/18/2023		3,278		(269)			(269)		3,010	3,010			
100024950	PALMDALE	CA		09/20/2018		2,714		295			295		3,010	3,010			
100031574	DUNEDIN	FL		03/29/2019		1,001		2,009			2,009		3,010	3,010			
100063105	FAIRBURN	GA		07/01/2021		3,141		(132)			(132)		3,010	3,010			
100070906	WETUMPKA	AL		10/01/2021		3,111		(101)			(101)		3,010	3,010			
100030515	CHARLOTTE	NC		12/20/2018		3,124		(114)			(114)		3,010	3,010			
100126722	BOWIE	MD		08/30/2023		1,574		1,436			1,436		3,010	3,010			
100061864	CLOVER	SC		07/01/2021		3,129		(119)			(119)		3,010	3,010			
100148328	SEVIERVILLE	TN		04/12/2024		3,155		(145)			(145)		3,010	3,010			
100151517	RIVIERA BEACH	FL		05/10/2024		3,033		(23)			(23)		3,010	3,010			
100079565	FOLSOM	CA		04/25/2022		3,556		(546)			(546)		3,010	3,010			
100129659	SKIATOOK	OK		09/29/2023		3,057		(47)			(47)		3,010	3,010			
100131657	SARASOTA	FL		10/06/2023		2,941		70			70		3,010	3,010			
100108910	EAST STROUDSBURG	PA		05/31/2023		3,225		(214)			(214)		3,010	3,010			
100079505	PARIS	TN		04/25/2022		3,192		(181)			(181)		3,011	3,011			
100013969	SPRINGFIELD	OR		05/25/2017		2,839		172			172		3,011	3,011			
100117520	HAINES CITY	FL		07/20/2023		2,758		253			253		3,011	3,011			
100060948	WESLACO	TX		06/01/2021		2,982		29			29		3,011	3,011			
100012078	MIAMI	FL		03/08/2017		2,660		351			351		3,011	3,011			
100115089	DAWSONVILLE	GA		07/14/2023		2,839		172			172		3,011	3,011			
100130270	LITCHFIELD PARK	AZ		09/28/2023		3,233		(201)			(201)		3,032	3,012		(20)	(20)
100147386	STOCKTON	CA		05/08/2024		3,491		(479)			(479)		3,012	3,012			
100111432	MENIFEE	CA		06/29/2023		1,771		1,240			1,240		3,012	3,012			
100136360	TAYLOR	TX		11/20/2023		2,597		415			415		3,012	3,012			
100146619	BAY SHORE	NY		03/20/2024		2,963		49			49		3,012	3,012			
100100870	HARVARD	IL		04/28/2023		2,199		813			813		3,012	3,012			
100013579	RIVERSIDE	CA		05/25/2017		2,747		265			265		3,012	3,012			
100071231	ENDICOTT	NY		10/01/2021		2,987		26			26		3,012	3,012			
100127597	OLIVEHURST	CA		09/08/2023		3,138		(126)			(126)		3,013	3,013			
100133356	SAINT JOHNS	FL		11/21/2023		2,930		83			83		3,013	3,013			
100083837	LAKE WORTH	FL		07/12/2022		3,239		(226)			(226)		3,013	3,013			
100134494	NORTH MIDDLETOWN	NJ		10/30/2023		3,216		(203)			(203)		3,013	3,013			
100013326	MILFORD	PA		05/25/2017		2,538		475			475		3,013	3,013			
100119524	GEORGETOWN	TX		07/28/2023		2,504		510			510		3,013	3,013			
100132052	MERCED	CA		10/13/2023		3,050		(36)			(36)		3,013	3,013			
100110890	ACWORTH	GA		06/29/2023		3,560		(547)			(547)		3,013	3,013			
100078211	BEECH MOUNTAIN	NC		02/10/2022		3,771		(757)			(757)		3,014	3,014			
100120198	GUSTINE	CA		08/18/2023		3,210		(196)			(196)		3,014	3,014			
100119601	GAINESVILLE	FL		07/31/2023		3,267		(253)			(253)		3,014	3,014			
100131721	ODENTON	MD		10/06/2023		2,835		178			178		3,014	3,014			
100137550	FAYETTEVILLE	AR		12/08/2023		3,078		(64)			(64)		3,014	3,014			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128177	PALM SPRINGS	CA		09/18/2023		2,856		160			160		3,016	3,014		(2)	(2)
100071875	CHALMETTE	LA		10/14/2021		3,405		(391)			(391)		3,014	3,014			
100110313	ELIZABETH CITY	NC		06/30/2023		2,993		21			21		3,014	3,014			
100141672	SAN ANTONIO	TX		01/30/2024		3,475		(460)			(460)		3,014	3,014			
100114116	FAYETTEVILLE	NC		06/29/2023		3,119		(104)			(104)		3,015	3,015			
100115736	LUTZ	FL		07/20/2023		2,992		22			22		3,015	3,015			
100111407	CHICAGO	IL		06/29/2023		1,670		1,345			1,345		3,015	3,015			
100136340	SOMERVILLE	TN		11/20/2023		2,294		721			721		3,015	3,015			
100134328	CHARLESTON	SC		10/27/2023		3,493		(478)			(478)		3,015	3,015			
100087307	RIVER GROVE	IL		10/25/2022		2,612		403			403		3,015	3,015			
100079813	CYPRESS	TX		04/25/2022		3,810		(795)			(795)		3,015	3,015			
100148290	TIGARD	OR		04/12/2024		2,910		105			105		3,016	3,016			
100048647	COBBS CREEK	VA		11/20/2020		4,189		(1,173)			(1,173)		3,016	3,016			
100120027	EUREKA	CA		08/11/2023		2,980		36			36		3,016	3,016			
100019911	WILMINGTON	DE		07/30/2018		3,123		(108)			(108)		3,016	3,016			
100024799	OPA LOCKA	FL		09/20/2018		3,249		(234)			(234)		3,016	3,016			
100078545	ENSCHEDE	NLD		01/26/2022		3,077						54	3,131	3,016	(115)		(115)
100148507	PHOENIX	AZ		04/12/2024		3,219		(206)			(206)		3,013	3,016		3	3
100086688	EUGENE	OR		09/30/2022		3,395		(379)			(379)		3,016	3,016			
100147802	SCOTTSDALE	AZ		04/08/2024		3,300		(284)			(284)		3,016	3,016			
100134793	HARRINGTON PARK	NJ		10/30/2023		215		2,801			2,801		3,016	3,016			
100150052	FLOWER MOUND	TX		06/14/2024		1,051		1,965			1,965		3,016	3,016			
100110696	COACHELLA	CA		08/11/2023		3,329		(316)			(316)		3,013	3,016		4	4
100048830	LANHAM	MD		11/20/2020		2,316		701			701		3,017	3,017			
100076320	OMAHA	NE		01/07/2022		3,096		(80)			(80)		3,017	3,017			
100141743	GLEN COVE	NY		01/30/2024		3,851		(834)			(834)		3,017	3,017			
100091869	MIAMI GARDENS	FL		01/30/2023		3,054		(37)			(37)		3,017	3,017			
100086589	TAMPA	FL		09/30/2022		3,063		(46)			(46)		3,017	3,017			
100049796	EL MONTE	CA		11/20/2020		3,668		(651)			(651)		3,017	3,017			
100115920	LINCOLN	RI		07/20/2023		3,205		(188)			(188)		3,017	3,017			
100074976	EL PASO	TX		12/01/2021		3,158		(141)			(141)		3,017	3,017			
100128028	CINCINNATI	OH		09/08/2023		2,716		301			301		3,017	3,017			
100127548	VICTORIA	TX		09/08/2023		3,022		(5)			(5)		3,017	3,017			
100127472	OAKLAND	CA		09/08/2023		3,174		(156)			(156)		3,017	3,017			
100133600	LAS VEGAS	NV		10/23/2023		2,464		554			554		3,017	3,017			
100024314	KEANSBURG	NJ		09/20/2018		3,219		(202)			(202)		3,017	3,017			
100086721	CASA GRANDE	AZ		09/30/2022		3,182		(165)			(165)		3,018	3,018			
100150993	GRANADA HILLS AREA LOS ANGELE	CA		05/08/2024		3,082		(65)			(65)		3,018	3,018			
100099821	MANCHESTER	NJ		02/28/2023		3,200		(182)			(182)		3,018	3,018			
100137642	BELGRADE	MT		12/08/2023		3,254		(236)			(236)		3,018	3,018			
100117738	AUSTIN	TX		07/20/2023		3,279		(261)			(261)		3,018	3,018			
100067580	KISSIMMEE	FL		09/23/2021		3,327		(309)			(309)		3,019	3,019			
100147673	PARKER	CO		04/04/2024		3,283		(264)			(264)		3,019	3,019			
100120678	TAMPA	FL		08/24/2023		3,204		(185)			(185)		3,019	3,019			
100151783	BETHESDA	MD		05/10/2024		3,262		(243)			(243)		3,019	3,019			
100067694	WINSTED	CT		09/23/2021		3,225		(206)			(206)		3,019	3,019			
100049229	STAMFORD	CT		11/20/2020		3,209		(190)			(190)		3,019	3,019			
100091871	SEATTLE	WA		01/30/2023		3,373		(354)			(354)		3,019	3,019			
100126882	MIAMI	FL		08/30/2023		1,262		1,757			1,757		3,019	3,019			
100142924	PORTLAND	ME		02/09/2024		3,335		(318)			(318)		3,017	3,019		2	2
100068011	SPRINGFIELD	MA		09/23/2021		3,323		(304)			(304)		3,019	3,019			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061203	TONGANOXIE	KS		06/01/2021		2,988		31			31		3,019	3,019			
100151620	RENTON	WA		05/10/2024		3,196		(177)			(177)		3,019	3,019			
100115000	FRESNO	CA		07/14/2023		2,901		119			119		3,019	3,019			
100047940	BOLINGBROOK	IL		11/20/2020		3,066		(47)			(47)		3,020	3,020			
100136600	LAUREL	MT		11/22/2023		3,525		(505)			(505)		3,020	3,020			
100083314	ROTTERDAM	NLD		05/27/2022		3,103						(86)	3,017	3,020	3		3
100151237	FORT WORTH	TX		05/10/2024		2,730		290			290		3,020	3,020			
100029599	TURLOCK	CA		10/26/2018		2,953		67			67		3,020	3,020			
100138182	LILBURN	GA		12/14/2023		3,165		(145)			(145)		3,020	3,020			
100154211	HOLLISTER	CA		07/11/2024		3,370		(349)			(349)		3,020	3,020			
100135786	FORT WORTH	TX		11/10/2023		2,100		920			920		3,021	3,021			
100110286	LOS ANGELES	CA		06/30/2023		2,998		23			23		3,021	3,021			
100116921	SAN ANTONIO	TX		07/20/2023		1,991		1,030			1,030		3,021	3,021			
100057743	OCALA	FL		06/30/2021		3,384		(363)			(363)		3,021	3,021			
100064787	TUCSON	AZ		07/14/2021		3,407		(386)			(386)		3,021	3,021			
100075325	JACKSON	TN		12/01/2021		3,182		(160)			(160)		3,021	3,021			
100110944	CLOVIS	NM		06/29/2023		2,908		114			114		3,021	3,021			
100078996	PITTSBURGH	PA		02/24/2022		3,062		(41)			(41)		3,022	3,022			
4010048318	WATERBURY	CT		03/22/2023		3,246		(224)			(224)		3,022	3,022			
100116103	FORNEY	TX		07/20/2023		1,681		1,340			1,340		3,022	3,022			
100158940	SAINT JOHNS	FL		07/12/2024		3,311		(289)			(289)		3,022	3,022			
100057729	LAFAYETTE	LA		06/30/2021		3,326		(304)			(304)		3,022	3,022			
100155976	MASPETH	NY		06/18/2024		3,616		(594)			(594)		3,022	3,022			
100109391	NEW HAVEN	CT		06/13/2023		3,241		(219)			(219)		3,022	3,022			
100149170	LAS VEGAS	NV		04/22/2024		2,964		59			59		3,022	3,022			
100116951	PERRIS	CA		07/20/2023		1,715		1,308			1,308		3,023	3,023			
100135283	DAVENPORT	FL		11/08/2023		2,739		284			284		3,023	3,023			
100112867	WICHITA	KS		06/29/2023		2,971		52			52		3,023	3,023			
100138134	MENIFEE	CA		12/14/2023		2,090		933			933		3,023	3,023			
100114704	KEMPNER	TX		06/29/2023		3,456		(433)			(433)		3,023	3,023			
100076490	POMPANO BEACH	FL		12/21/2021		3,940		(917)			(917)		3,023	3,023			
100013550	SAINT LOUIS	MO		05/25/2017		2,657		367			367		3,024	3,023			
100127539	KATY	TX		09/08/2023		3,094		(71)			(71)		3,024	3,024			
100063115	PLYMOUTH	MN		07/01/2021		2,993		30			30		3,024	3,024			
100055843	NORTH ANDOVER	MA		03/23/2021		3,830		(806)			(806)		3,024	3,024			
100067499	LAS VEGAS	NV		09/23/2021		3,427		(403)			(403)		3,024	3,024			
100115972	SHOREWOOD	MN		07/20/2023		3,112		(88)			(88)		3,024	3,024			
100024520	MONTROSE	MN		09/20/2018		3,040		(15)			(15)		3,025	3,025			
100013499	CERES	CA		05/25/2017		2,810		215			215		3,025	3,025			
100156433	GARDEN GROVE	CA		06/24/2024		3,267		(242)			(242)		3,025	3,025			
100127481	AUSTIN	TX		09/08/2023		2,978		48			48		3,025	3,025			
100137186	BOSTON	MA		11/28/2023		3,361		(339)			(339)		3,022	3,026		3	3
100147264	BROOKLYN	NY		03/28/2024		(2,379)		5,404			5,404		3,026	3,026			
100083205	MARBLETON	WY		05/26/2022		3,026							3,026	3,026			
100145707	UNITED KINGDOM	GBR		03/12/2024		(10,661)		13,568			13,568		2,906	3,026	119		119
100142712	ROSEVILLE	CA		02/08/2024		2,912		114			114		3,026	3,026			
100102050	HIDDEN VALLEY LAKE	CA		04/14/2023		3,319		(294)			(294)		3,026	3,026			
100153010	AURORA	CO		06/27/2024		3,384		(358)			(358)		3,026	3,026			
100142740	HAWTHORNE	CA		02/08/2024		3,208		(182)			(182)		3,026	3,026			
100110724	SAN ANTONIO	TX		08/11/2023		3,092		(66)			(66)		3,026	3,026			
100120196	SYLMAR	CA		08/18/2023		3,187		(161)			(161)		3,026	3,026			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131816	APPLE VALLEY	CA		10/06/2023		3,317		(290)			(290)		3,026	3,026			
100080387	DENISON	TX		04/14/2022		3,265		(239)			(239)		3,027	3,027			
100126659	DOVER	NH		08/30/2023		1,256		1,771			1,771		3,027	3,027			
100017662	COLUMBIA	SC		04/26/2018		2,352		675			675		3,027	3,027			
100108234	PALERMO	CA		05/24/2023		3,321		(294)			(294)		3,027	3,027			
100018258	IRVING	TX		06/27/2018		3,261		(234)			(234)		3,027	3,027			
100118048	QUAKERTOWN	PA		07/20/2023		1,619		1,408			1,408		3,027	3,027			
100119208	PANAMA CITY BEACH	FL		07/31/2023		3,140		(113)			(113)		3,027	3,027			
100079069	SAINT LOUIS	MO		02/24/2022		3,143		(115)			(115)		3,028	3,028			
100077444	HANOVER	PA		01/03/2022		3,112		(84)			(84)		3,028	3,028			
100031835	COLTON	CA		03/29/2019		2,244		784			784		3,028	3,028			
100138111	AURORA	CO		12/14/2023		981		2,047			2,047		3,028	3,028			
100079441	HOUSTON	TX		03/17/2022		3,544		(516)			(516)		3,028	3,028			
100134345	JEFFERSON	GA		10/27/2023		2,983		46			46		3,028	3,028			
100025026	NORTH LAS VEGAS	NV		09/20/2018		2,867		162			162		3,028	3,028			
100147940	MURRIETA	CA		04/08/2024		3,206		(177)			(177)		3,028	3,028			
100012297	HAMMOND	IN		04/28/2017		1,729		1,299			1,299		3,028	3,028			
100115192	BROOKHAVEN	NY		07/17/2023		3,331		(303)			(303)		3,028	3,028			
100112801	DANVILLE	IL		06/29/2023		1,159		1,869			1,869		3,028	3,028			
100029994	BENTON	AR		12/20/2018		3,126		(98)			(98)		3,028	3,028			
100064493	DENTON	TX		07/01/2021		2,910		119			119		3,028	3,028			
100014133	ONTARIO	CA		05/25/2017		2,999		29			29		3,029	3,029			
100136141	THE COLONY	TX		12/18/2023		3,299		(270)			(270)		3,029	3,029			
100149735	SPRING VALLEY	NY		04/26/2024		(4,442)		7,470			7,470		3,029	3,029			
100129599	CHICAGO	IL		09/29/2023		3,126		(97)			(97)		3,029	3,029			
100014075	WESTMINSTER	MD		05/25/2017		3,095		(66)			(66)		3,029	3,029			
100144394	WINTER GARDEN	FL		03/07/2024		2,722		305			305		3,027	3,029		2	2
100110234	HOUSTON	TX		06/30/2023		2,965		65			65		3,029	3,029			
100156845	THE BRONX	NY		06/27/2024		3,224		(195)			(195)		3,029	3,029			
100109831	EAST ORANGE	NJ		06/22/2023		(1,552)		4,581			4,581		3,029	3,029			
100013690	NORTH PORT	FL		05/25/2017		2,806		224			224		3,030	3,030			
100077392	STEM	NC		01/03/2022		3,183		(153)			(153)		3,030	3,030			
100081939	LEEUWARDEN	NLD		03/30/2022		3,090						31	3,121	3,030	(91)		(91)
100102775	RICHMOND	TX		06/22/2023		3,390		(360)			(360)		3,030	3,030			
100088024	REUNION	FL		10/25/2022		3,783		(752)			(752)		3,030	3,030			
100110285	AUSTIN	TX		06/30/2023		2,982		49			49		3,030	3,030			
100140184	HAWAIIAN GARDENS	CA		01/11/2024		3,265		(234)			(234)		3,030	3,030			
100139610	SAN ANTONIO	TX		12/28/2023		3,390		(360)			(360)		3,031	3,031			
100110430	SAN ANTONIO	TX		06/30/2023		2,973		58			58		3,031	3,031			
100128505	SEATTLE	WA		09/15/2023		3,520		(489)			(489)		3,031	3,031			
100111458	HALLANDALE	FL		06/29/2023		690		2,341			2,341		3,031	3,031			
100132630	PUYALLUP	WA		11/03/2023		2,812		219			219		3,031	3,031			
100120311	RIVERDALE	GA		08/18/2023		3,101		(70)			(70)		3,031	3,031			
100026395	MECHANICSVILLE	MD		09/26/2018		2,630		401			401		3,031	3,031			
100017909	WOODBRIDGE	CA		05/30/2018		3,148		(117)			(117)		3,031	3,031			
100144531	LAKEWOOD	OH		04/26/2024		3,094		(63)			(63)		3,031	3,031			
100049349	RIVERSIDE	CA		11/20/2020		4,085		(1,053)			(1,053)		3,031	3,031			
100137038	VICTORVILLE	CA		11/28/2023		2,858		174			174		3,032	3,032			
100063108	LEWISTON	NY		07/01/2021		2,980		53			53		3,032	3,032			
100101503	HERRIN	IL		04/26/2023		3,246		(213)			(213)		3,033	3,033			
100010773	GENTRYVILLE	IN		12/23/2016		3,082		(50)			(50)		3,033	3,033			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137741	SAINT JOHN	IN		12/08/2023		2,599		434			434		3,033	3,033			
100120014	BLOOMINGDALE	GA		08/11/2023		2,674		358			358		3,033	3,033			
100029350	QUEEN CREEK	AZ		10/26/2018		2,923		110			110		3,033	3,033			
100135061	SAINT PAUL	MN		11/01/2023		2,920		113			113		3,033	3,033			
100136603	SCHWENKSVILLE	PA		11/22/2023		3,325		(292)			(292)		3,033	3,033			
100083734	PUERTO VALLARTA	MEX		06/28/2022		3,033							3,033	3,033			
100111991	BUFFALO	NY		06/29/2023		1,500		1,533			1,533		3,033	3,033			
100137801	LAND O LAKES	FL		12/08/2023		3,095		(62)			(62)		3,033	3,033			
100055533	GARDNER	MA		03/23/2021		4,443		(1,410)			(1,410)		3,033	3,033			
100081549	PELHAM	AL		03/18/2022		2,677		356			356		3,033	3,033			
100027807	ROCKAWAY BEACH	NY		10/26/2018		2,085		948			948		3,033	3,033			
100108403	BAYTOWN	TX		05/25/2023		3,209		(175)			(175)		3,033	3,033			
100045007	HILLIARD	OH		11/19/2020		2,091		943			943		3,034	3,034			
100019815	BRADENTON	FL		07/26/2018		3,247		(213)			(213)		3,034	3,034			
100110217	YUCCA VALLEY	CA		06/30/2023		3,116		(82)			(82)		3,034	3,034			
100120844	DESERT HOT SPRINGS	CA		08/25/2023		3,365		(330)			(330)		3,034	3,034			
100013305	OAKDALE	MN		05/25/2017		2,314		720			720		3,034	3,034			
100117206	SAVANNAH	GA		07/20/2023		2,826		209			209		3,034	3,034			
100140518	LAWRENCEVILLE	GA		01/19/2024		2,992		42			42		3,034	3,034			
100164646	HIGHLAND PARK	CA		08/23/2024		3,349		(315)			(315)		3,035	3,035			
100137603	PELHAM	NH		12/08/2023		3,344		(309)			(309)		3,035	3,035			
100100704	CHICAGO	IL		04/28/2023		2,790		245			245		3,035	3,035			
100120415	HOUSTON	TX		08/18/2023		2,788		246			246		3,035	3,035			
100146256	HAZEL GREEN	AL		03/19/2024		3,455		(420)			(420)		3,035	3,035			
100115772	PRESCOTT VALLEY	AZ		07/20/2023		3,246		(212)			(212)		3,035	3,035			
100135240	WASHINGTON	UT		11/08/2023		3,011		24			24		3,035	3,035			
100108156	TIGARD	OR		05/24/2023		3,290		(255)			(255)		3,035	3,035			
100110654	CLERMONT	FL		06/30/2023		2,964		71			71		3,035	3,035			
100119236	RIVERSIDE	CA		07/31/2023		3,135		(100)			(100)		3,035	3,035			
100114991	HORSHAM	PA		07/14/2023		3,111		(76)			(76)		3,035	3,035			
100147792	SUWANEE	GA		04/08/2024		3,223		(188)			(188)		3,035	3,035			
100133682	WILMORE	KY		10/23/2023		3,108		(73)			(73)		3,035	3,035			
100099762	SPRINGFIELD	MA		02/28/2023		2,995		41			41		3,035	3,035			
100047288	NORTH LAS VEGAS	NV		11/20/2020		3,524		(488)			(488)		3,035	3,035			
100012115	PORTLAND	MI		03/08/2017		1,957		1,078			1,078		3,036	3,036			
100140144	CHANDLER	AZ		01/09/2024		3,200		(164)			(164)		3,036	3,036			
100143781	MILTON	DE		02/27/2024		3,051		(16)			(16)		3,036	3,036			
100025041	ORMOND BEACH	FL		09/20/2018		2,627		409			409		3,036	3,036			
100064959	TAYLORS	SC		07/14/2021		3,323		(287)			(287)		3,036	3,036			
100150999	COEUR D ALENE	ID		05/08/2024		2,981		55			55		3,036	3,036			
100126919	CHARLOTTE	NC		08/30/2023		1,362		1,674			1,674		3,036	3,036			
100128709	LYNDHURST	NJ		09/21/2023		3,200		(164)			(164)		3,036	3,036			
100149079	GOSHEN	NY		04/19/2024		2,959		77			77		3,036	3,036			
100142508	OVIEDO	FL		02/08/2024		3,218		(181)			(181)		3,037	3,037			
100147747	GLENDALE	AZ		04/08/2024		3,144		(107)			(107)		3,037	3,037			
100151638	JARRELL	TX		05/10/2024		3,141		(104)			(104)		3,037	3,037			
100060561	COVINGTON	KY		06/01/2021		3,010		27			27		3,037	3,037			
100054983	CHICAGO	IL		03/23/2021		4,207		(1,170)			(1,170)		3,037	3,037			
100146942	AMERICAN FORK	UT		03/26/2024		3,073		(38)			(38)		3,035	3,037		2	2
100060499	MULVANE	KS		06/01/2021		3,012		26			26		3,038	3,038			
100142568	ATLANTA	GA		02/08/2024		3,199		(161)			(161)		3,038	3,038			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114791	MESA	AZ		07/07/2023		3,240		(202)			(202)		3,038	3,038			
100107991	HENDERSON	NV		05/25/2023		2,996		42			42		3,038	3,038			
100150507	KISSIMMEE	FL		05/03/2024		3,347		(309)			(309)		3,038	3,038			
100024654	WEST MELBOURNE	FL		09/20/2018		2,611		427			427		3,038	3,038			
100071811	BAKERSFIELD	CA		10/14/2021		3,355		(317)			(317)		3,038	3,038			
100156657	ORLANDO	FL		06/24/2024		3,034		4			4		3,038	3,038			
100055096	KEARNY	NJ		03/23/2021		3,864		(826)			(826)		3,038	3,038			
100029947	NORCROSS	GA		12/20/2018		2,689		349			349		3,038	3,038			
100057776	BATON ROUGE	LA		06/30/2021		3,346		(307)			(307)		3,038	3,038			
100061405	DALLAS	GA		06/01/2021		3,016		22			22		3,038	3,038			
100138008	NOVATO	CA		12/13/2023		3,308		(270)			(270)		3,039	3,039			
100159918	HOMESTEAD	FL		08/16/2024		3,239		(200)			(200)		3,039	3,039			
100013242	TOLLESON	AZ		05/25/2017		3,057		(18)			(18)		3,039	3,039			
100138850	WEST PARK	FL		12/21/2023		3,230		(193)			(193)		3,037	3,039		2	2
100048201	BOCA RATON	FL		11/20/2020		3,678		(639)			(639)		3,039	3,039			
100055067	SANDUSKY	OH		03/23/2021		4,178		(1,138)			(1,138)		3,039	3,039			
100127495	DURHAM	NC		09/08/2023		2,750		289			289		3,039	3,039			
100116214	ORANGE PARK	FL		07/20/2023		1,579		1,460			1,460		3,039	3,039			
100031120	PEORIA	AZ		03/29/2019		2,620		420			420		3,039	3,039			
100135437	MIAMI	FL		11/13/2023		2,755		285			285		3,039	3,039			
100131999	MATAGORDA	TX		10/13/2023		3,039		1			1		3,039	3,039			
100088792	BLUE RIDGE	GA		11/15/2022		2,843		196			196		3,039	3,039			
100165779	HUNTINGTON BEACH	CA		08/29/2024		3,160		(120)			(120)		3,040	3,040			
100152756	HOUSTON	TX		05/22/2024		3,382		(342)			(342)		3,040	3,040			
100159941	HIALEAH	FL		08/16/2024		3,224		(185)			(185)		3,040	3,040			
100142979	WATSONVILLE	CA		02/09/2024		3,110		(70)			(70)		3,040	3,040			
100026042	SPANAWAY	WA		09/20/2018		3,135		(95)			(95)		3,040	3,040			
100111358	SAN JOSE	CA		06/29/2023		2,568		472			472		3,040	3,040			
100067590	CHALMETTE	LA		09/23/2021		3,406		(365)			(365)		3,040	3,040			
100057860	PHILADELPHIA	PA		06/30/2021		3,183		(142)			(142)		3,041	3,041			
100050309	HILTON HEAD ISLAND	SC		11/20/2020		3,332		(292)			(292)		3,041	3,041			
100115747	BAKERSFIELD	CA		07/20/2023		3,164		(123)			(123)		3,041	3,041			
100148076	CORONA	CA		04/10/2024		3,462		(421)			(421)		3,041	3,041			
100120051	CASTLE ROCK	CO		08/11/2023		2,941		100			100		3,041	3,041			
100137753	FORT WORTH	TX		12/08/2023		2,644		397			397		3,041	3,041			
100016538	NORTH LAS VEGAS	NV		04/10/2018		3,231		(190)			(190)		3,041	3,041			
100147915	FAYETTEVILLE	AR		04/08/2024		3,103		(62)			(62)		3,041	3,041			
100140605	BEAUMONT	CA		01/19/2024		3,399		(357)			(357)		3,041	3,041			
100143427	ABINGTON	MA		02/16/2024		3,224		(183)			(183)		3,041	3,041			
100136335	BRADENTON	FL		11/20/2023		3,004		37			37		3,042	3,042			
100068149	OMAHA	NE		08/25/2021		3,199		(157)			(157)		3,042	3,042			
100048562	MINNEAPOLIS	MN		11/20/2020		4,004		(962)			(962)		3,042	3,042			
100012915	NAPLES	FL		05/25/2017		2,320		723			723		3,042	3,042			
100113838	MIAMI	FL		06/29/2023		3,019		23			23		3,042	3,042			
100135714	HERMITAGE	TN		11/10/2023		2,829		213			213		3,042	3,042			
100111063	MEMPHIS	TN		06/29/2023		3,073		(30)			(30)		3,042	3,042			
100088859	FARMINGTON	MN		11/15/2022		3,091		(49)			(49)		3,043	3,043			
100137578	EDMOND	OK		12/08/2023		2,951		91			91		3,043	3,043			
100108920	FRISCO	TX		05/31/2023		3,456		(413)			(413)		3,043	3,043			
100043183	REDDING	CA		05/28/2020		2,925		118			118		3,043	3,043			
100146241	AURORA	OR		03/19/2024		3,272		(229)			(229)		3,043	3,043			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111377	PITCAIRA	PA		06/29/2023		3,075		(32)			(32)		3,043	3,043			
100079843	OROVILLE	CA		04/08/2022		3,735		(692)			(692)		3,043	3,043			
100060945	TUCSON	AZ		06/01/2021		3,011		32			32		3,043	3,043			
100013333	SAINT CLOUD	FL		05/25/2017		2,580		464			464		3,043	3,043			
100120024	STOCKTON	CA		08/11/2023		3,211		(168)			(168)		3,043	3,043			
100135732	SAVANNAH	GA		11/10/2023		2,913		130			130		3,044	3,044			
100153833	SAN DIEGO	CA		07/10/2024		3,216		(172)			(172)		3,044	3,044			
100054042	ORLANDO	FL		03/23/2021		3,349		(304)			(304)		3,044	3,044			
100132278	LAKE LURE	NC		10/13/2023		2,770		274			274		3,044	3,044			
100139427	BOCA RATON	FL		12/06/2023		4,725		(682)			(682)		4,043	3,044		(999)	(999)
100115888	SAINT CLOUD	FL		07/20/2023		3,060		(16)			(16)		3,044	3,044			
100082230	SAYULITA	MEX		04/14/2022		3,044							3,044	3,044			
100126976	MILWAUKEE	WI		08/30/2023		3,131		(86)			(86)		3,045	3,045			
100101968	KATY	TX		04/14/2023		3,386		(341)			(341)		3,045	3,045			
100130222	KATY	TX		11/15/2023		3,403		(359)			(359)		3,045	3,045			
100144017	EWA BEACH	HI		03/07/2024		3,253		(208)			(208)		3,045	3,045			
100110893	GRIFTON	NC		06/29/2023		3,772		(728)			(728)		3,045	3,045			
100110688	SAN ANTONIO	TX		08/11/2023		3,813		(769)			(769)		3,045	3,045			
100077207	GAINESVILLE	GA		01/03/2022		3,203		(158)			(158)		3,045	3,045			
100114197	STOCKTON	CA		06/29/2023		2,695		351			351		3,045	3,045			
100132101	ROCKVILLE	IN		10/13/2023		3,175		(129)			(129)		3,045	3,045			
100159979	MIAMI	FL		08/16/2024		3,378		(333)			(333)		3,045	3,045			
100080451	BRICK	NJ		03/10/2022		3,326		(281)			(281)		3,045	3,045			
100144061	BIG BEAR LAKE	CA		03/07/2024		3,067		(21)			(21)		3,046	3,046			
100133757	PITTSBORO	NC		10/23/2023		3,202		(156)			(156)		3,046	3,046			
100027828	TUKWILA	WA		10/26/2018		3,197		(151)			(151)		3,046	3,046			
100065176	DEPTFORD	NJ		07/14/2021		3,202		(156)			(156)		3,046	3,046			
100062228	FAYETTEVILLE	GA		07/01/2021		3,102		(57)			(57)		3,046	3,046			
4010060734	BALTIMORE	MD		10/27/2023		3,046							3,046	3,046			
100151320	RIVERTON	UT		05/10/2024		3,222		(176)			(176)		3,046	3,046			
100110495	PITTSBURGH	PA		06/30/2023		3,051		(5)			(5)		3,046	3,046			
100102881	LITHONIA	GA		06/22/2023		3,042		4			4		3,046	3,046			
100068150	BLUE RIDGE	GA		08/25/2021		3,268		(222)			(222)		3,046	3,046			
100112274	SCARBOROUGH	ME		06/29/2023		2,381		665			665		3,046	3,046			
100146321	STUART	FL		03/19/2024		3,345		(299)			(299)		3,046	3,046			
100140602	EQUINUNK	PA		01/19/2024		3,384		(338)			(338)		3,046	3,046			
100055725	CHICAGO	IL		03/23/2021		3,399		(353)			(353)		3,046	3,046			
100146127	MIDDLETOWN	DE		03/19/2024		3,352		(305)			(305)		3,046	3,046			
100142706	SAN JACINTO	CA		02/08/2024		3,109		(62)			(62)		3,047	3,047			
100147253	NANUET	NY		03/28/2024		3,248		(202)			(202)		3,047	3,047			
100081029	FORNEY	TX		03/18/2022		2,590		457			457		3,047	3,047			
100054516	NEW ALBANY	IN		03/23/2021		3,365		(318)			(318)		3,047	3,047			
100133624	BLOOMINGDALE	GA		10/23/2023		2,454		593			593		3,047	3,047			
100119458	PAWTUCKET	RI		07/31/2023		3,029		19			19		3,048	3,048			
100156122	MISSION VIEJO	CA		07/25/2024		3,190		(142)			(142)		3,048	3,048			
100164526	MCKINNEY	TX		08/21/2024		3,240		(192)			(192)		3,048	3,048			
100111095	SAVANNAH	GA		06/29/2023		2,154		894			894		3,048	3,048			
100076133	BIG BEAR LAKE	CA		01/07/2022		3,378		(330)			(330)		3,048	3,048			
100130247	DAVENPORT	FL		09/28/2023		3,183		(134)			(134)		3,049	3,049			
100114688	HENRICO	VA		06/29/2023		3,243		(194)			(194)		3,049	3,049			
100140146	HAMPTON	GA		01/09/2024		2,511		538			538		3,049	3,049			

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100113399	CHICAGO	IL		06/29/2023		1,084		1,966			1,966		3,049	3,049			
100110535	MONROE	WA		06/30/2023		2,940		110			110		3,049	3,049			
100012796	HIALEAH	FL		05/25/2017		2,318		732			732		3,050	3,050			
100063346	OMAHA	NE		07/01/2021		3,092		(42)			(42)		3,050	3,050			
100154590	RAY CITY	GA		06/14/2024		3,441		(392)			(392)		3,050	3,050			
100067587	MARIETTA	GA		09/23/2021		3,240		(190)			(190)		3,050	3,050			
100135919	LOS ANGELES	CA		11/13/2023		3,081		(32)			(32)		3,050	3,050			
100135702	LIBERTY HILL	TX		11/10/2023		2,379		671			671		3,050	3,050			
100067871	KANNAPOLIS	NC		09/23/2021		3,412		(362)			(362)		3,050	3,050			
100103868	BROOKLYN	NY		05/10/2023		3,392		(341)			(341)		3,050	3,050			
100154709	LAS VEGAS	NV		07/19/2024		3,232		(182)			(182)		3,050	3,050			
100110378	EAGLE MOUNTAIN	UT		06/30/2023		3,138		(88)			(88)		3,050	3,050			
100133723	SHELBYVILLE	KY		10/23/2023		2,928		123			123		3,050	3,050			
100139728	UNITED KINGDOM	GBR		12/18/2023		3,019						(24)	2,995	3,050	56		56
100048746	UNIONDALE	NY		11/20/2020		3,371		(322)			(322)		3,049	3,051		1	1
100137671	DALLAS	GA		12/08/2023		2,687		364			364		3,051	3,051			
100115153	MASTIC BEACH	NY		07/17/2023		3,270		(220)			(220)		3,051	3,051			
100057625	GRAND RAPIDS	MI		06/30/2021		3,382		(327)			(327)		3,055	3,051		(4)	(4)
100053423	AVONDALE ESTATES	GA		03/23/2021		2,977		73			73		3,051	3,051			
100135985	NEPTUNE	NJ		11/16/2023		3,027		24			24		3,051	3,051			
100131800	IRVING	TX		10/06/2023		3,327		(276)			(276)		3,051	3,051			
100141038	SUGAR LAND	TX		02/20/2024		3,298		(247)			(247)		3,051	3,051			
100063411	BLUFF CITY	TN		07/01/2021		3,157		(106)			(106)		3,051	3,051			
100154123	NEVADA CITY	CA		07/11/2024		3,293		(242)			(242)		3,051	3,051			
100126468	DUNCANVILLE	TX		08/30/2023		2,612		439			439		3,051	3,051			
100013013	PERRIS	CA		05/25/2017		2,939		112			112		3,051	3,051			
100026076	LAS VEGAS	NV		09/20/2018		3,050		1			1		3,051	3,051			
100119217	DUGSPUR	VA		07/31/2023		3,013		39			39		3,051	3,051			
100076741	BULLHEAD CITY	AZ		12/30/2021		3,939		(888)			(888)		3,052	3,052			
100142078	GILBERT	AZ		02/29/2024		3,293		(242)			(242)		3,052	3,052			
100133510	SOUTHPORT	NC		10/19/2023		2,966		86			86		3,052	3,052		(1)	(1)
100043834	HARLINGEN	TX		08/19/2020		2,853		199			199		3,052	3,052			
100049190	FOUNTAIN	CO		11/20/2020		3,521		(469)			(469)		3,052	3,052			
100144225	PENSACOLA BEACH	FL		03/07/2024		3,120		(69)			(69)		3,052	3,052			
100139546	BERMUDA DUNES	CA		12/28/2023		3,462		(410)			(410)		3,052	3,052			
100091056	SAN BERNARDINO	CA		01/31/2023		3,487		(435)			(435)		3,052	3,052			
100140527	BUDA	TX		01/19/2024		2,929		123			123		3,052	3,052			
100029964	GRAND PRAIRIE	TX		12/20/2018		3,217		(165)			(165)		3,052	3,052			
100151498	WASILLA	AK		05/10/2024		3,267		(215)			(215)		3,052	3,052			
100136908	SHIPPENSBURG	PA		11/27/2023		2,890		162			162		3,052	3,052			
100135455	BATON ROUGE	LA		11/13/2023		2,380		672			672		3,053	3,053			
100109592	DALLAS	TX		06/14/2023		3,506		(453)			(453)		3,053	3,053		(1)	(1)
100140372	WESTFIELD	IN		01/18/2024		2,934		118			118		3,053	3,053			
100030633	FRANKLIN	WI		04/09/2019		2,210		842			842		3,053	3,053			
100028510	WHITE WATER	CA		10/26/2018		2,155		898			898		3,053	3,053			
100043487	MIAMI	FL		08/13/2020		2,926		128			128		3,053	3,053			
100144981	UNITED KINGDOM	GBR		03/12/2024		(2,856)		5,911			5,911		3,055	3,053	(1)		(1)
100159215	BURBANK	CA		07/15/2024		3,200		(147)			(147)		3,053	3,053			
100139113	CAPE CORAL	FL		12/28/2023		3,054		(1)			(1)		3,053	3,053			
100110544	HOSCHTON	GA		06/30/2023		2,831		222			222		3,053	3,053			
100049870	WHARTON	NJ		11/20/2020		4,134		(1,081)			(1,081)		3,053	3,053			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100136362	COLUMBIA	TN		11/20/2023		2,237		816			816		3,054	3,054			
100167074	SAN FRANCISCO	CA		09/13/2024		3,140		(86)			(86)		3,054	3,054			
100148939	LATHROP	CA		04/17/2024		3,260		(206)			(206)		3,054	3,054			
100014317	TACOMA	WA		09/27/2017		3,440		(386)			(386)		3,054	3,054			
100050210	BISHOP	CA		11/20/2020		3,813		(759)			(759)		3,054	3,054			
100120711	LAWRENCEVILLE	GA		08/25/2023		3,202		(148)			(148)		3,054	3,054			
100135078	VON ORMY	TX		11/01/2023		2,495		559			559		3,054	3,054			
100115755	WARWICK	RI		07/20/2023		3,075		(21)			(21)		3,054	3,054			
100119994	PITTSBURGH	PA		08/11/2023		2,857		197			197		3,054	3,054			
100115721	COLUMBUS	OH		07/20/2023		3,104		(49)			(49)		3,055	3,055			
100013548	BAKERSFIELD	CA		05/25/2017		2,659		396			396		3,055	3,055			
100120396	ERDA	UT		08/18/2023		3,664		(609)			(609)		3,055	3,055			
100053394	MOBILE	AL		03/23/2021		3,981		(926)			(926)		3,055	3,055			
100116277	DAVENPORT	FL		07/20/2023		3,111		(56)			(56)		3,055	3,055			
100139501	MIDLAND	TX		12/28/2023		3,452		(397)			(397)		3,055	3,055			
100154986	PEMBROKE PINES	FL		07/19/2024		3,236		(181)			(181)		3,055	3,055			
100025128	MIAMI	FL		09/20/2018		1,560		1,495			1,495		3,055	3,055			
100026849	HANOVER PARK	IL		09/26/2018		1,905		1,150			1,150		3,055	3,055			
100136252	MIRAMAR BEACH	FL		11/20/2023		3,034		22			22		3,055	3,055			
100135406	MALVERN	PA		11/13/2023		3,041		14			14		3,055	3,055			
100108019	KISSIMMEE	FL		05/25/2023		3,014		42			42		3,055	3,055			
100112729	SAINT GEORGE	SC		06/29/2023		2,216		114			114		2,330	3,056		726	726
100054926	FRANKLINVILLE	NJ		03/23/2021		3,707		(653)			(653)		3,054	3,056		1	1
100143944	BLOWING ROCK	NC		02/29/2024		3,543		(487)			(487)		3,056	3,056			
100103306	SAN ANGELO	TX		04/27/2023		3,180		(124)			(124)		3,056	3,056			
100113063	COVINGTON	GA		06/29/2023		1,566		986			986		2,552	3,056		504	504
100120441	SAN BERNARDINO	CA		08/18/2023		3,293		(237)			(237)		3,056	3,056			
100142879	HERNDON	VA		02/09/2024		3,205		(151)			(151)		3,054	3,056		2	2
100137786	RENO	NV		12/08/2023		2,814		242			242		3,056	3,056			
100154206	ARVADA	CO		07/11/2024		3,398		(342)			(342)		3,056	3,056			
100026533	RIALTO	CA		09/26/2018		2,997		59			59		3,057	3,057			
100044448	CARSON	WA		11/19/2020		3,297		(240)			(240)		3,057	3,057			
100064514	FOLCROFT	PA		07/01/2021		2,810		247			247		3,057	3,057			
100023965	CIBOLO	TX		09/10/2018		3,264		(207)			(207)		3,057	3,057			
100128051	COLUMBIA	TN		09/08/2023		2,824		234			234		3,057	3,057			
100057616	HAMBURG	PA		06/30/2021		3,156		(99)			(99)		3,058	3,058			
100019713	HANFORD	CA		07/26/2018		3,184		(126)			(126)		3,058	3,058			
100119848	ST. PETERSBURG	FL		08/08/2023		3,267		(209)			(209)		3,058	3,058			
100142602	KNOXVILLE	TN		02/08/2024		2,970		88			88		3,058	3,058			
100111310	FRANKLIN	VA		06/29/2023		3,197		(139)			(139)		3,058	3,058			
100031165	STOCKTON	CA		03/29/2019		2,705		353			353		3,058	3,058			
100086971	AURORA	IL		10/24/2022		3,266		(208)			(208)		3,058	3,058			
100174973	SANDS POINT	NY		10/31/2024		2,897		161			161		3,058	3,058			
100048883	LAS VEGAS	NV		11/20/2020		3,560		(502)			(502)		3,058	3,058			
100101192	OAKHURST	NJ		04/28/2023		(1,134)		4,192			4,192		3,058	3,058			
100137049	DURHAM	NC		11/28/2023		3,074		(15)			(15)		3,058	3,058			
100115434	VISALIA	CA		07/17/2023		2,922		137			137		3,059	3,059			
100126862	MERRICK	NY		08/30/2023		154		2,905			2,905		3,059	3,059			
100137158	KNOXVILLE	TN		11/28/2023		3,210		(152)			(152)		3,059	3,059			
100110685	OMAHA	NE		08/11/2023		3,623		(568)			(568)		3,055	3,059		4	4
100136930	GULF SHORES	AL		11/28/2023		2,869		190			190		3,059	3,059			

SCHEDULE B - PART 3

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100062179	SAVANNAH	GA		07/01/2021		3,074		(15)			(15)		3,059	3,059			
100043370	OKLAHOMA CITY	OK		08/13/2020		3,760		(701)			(701)		3,059	3,059			
100147919	GARFIELD	NJ		04/08/2024		3,048		11			11		3,059	3,059			
100135324	EAST PROVIDENCE	RI		11/13/2023		3,140		(80)			(80)		3,059	3,059			
100053928	ALLENTOWN	PA		03/23/2021		5,140		(2,081)			(2,081)		3,059	3,059			
100071757	MERIDEN	CT		10/14/2021		3,500		(441)			(441)		3,059	3,059			
100049790	PHOENIX	AZ		11/20/2020		3,444		(385)			(385)		3,059	3,059			
100154816	BROOKLYN	NY		07/19/2024		3,323		(263)			(263)		3,060	3,060			
100151632	FAYETTEVILLE	AR		05/10/2024		3,198		(138)			(138)		3,060	3,060			
100127973	MEMPHIS	TN		09/08/2023		2,672		388			388		3,060	3,060			
100045887	CORDOVA	TN		11/25/2020		3,682		(622)			(622)		3,060	3,060			
100142767	FOLSOM	CA		02/08/2024		3,301		(241)			(241)		3,060	3,060			
100142160	WHITTIER	CA		02/29/2024		3,430		(370)			(370)		3,060	3,060			
100054078	HAMPTON	VA		03/23/2021		3,652		(592)			(592)		3,060	3,060			
100087723	PERRIS	CA		10/07/2022		3,239		(179)			(179)		3,060	3,060			
100028859	ATLANTA	GA		10/26/2018		2,902		158			158		3,060	3,060			
100141572	BROKEN ARROW	OK		01/30/2024		3,177		(117)			(117)		3,060	3,060			
100110834	PHILADELPHIA	PA		06/29/2023		3,069		(9)			(9)		3,060	3,060			
100091413	MINNEAPOLIS	MN		02/22/2023		3,152		(92)			(92)		3,060	3,060			
100144038	RICHARDSON	TX		03/07/2024		3,044		16			16		3,060	3,060			
100127216	HENDERSON	NC		08/30/2023		1,829		1,232			1,232		3,060	3,060			
100055170	MOBILE	AL		03/23/2021		3,763		(702)			(702)		3,060	3,060			
100063287	GRAND RAPIDS	MN		07/01/2021		3,183		(122)			(122)		3,061	3,061			
100063045	SUSSEX	NJ		07/01/2021		3,045		16			16		3,061	3,061			
100091666	PASADENA	MD		01/27/2023		3,286		(222)			(222)		3,064	3,061		(4)	(4)
100057619	PORT SAINT LUCIE	FL		06/30/2021		3,400		(340)			(340)		3,061	3,061			
100113410	HIALEAH	FL		06/29/2023		2,609		452			452		3,061	3,061			
100132021	KISSIMMEE	FL		10/13/2023		3,044		17			17		3,061	3,061			
100129471	GUNTER	TX		09/29/2023		3,262		(201)			(201)		3,061	3,061			
100132810	MIAMI	FL		11/03/2023		2,879		183			183		3,061	3,061			
100084007	MIAMI	FL		06/27/2022		3,377		(316)			(316)		3,061	3,061			
100066748	MIDDLETOWN	PA		08/02/2021		3,182		(121)			(121)		3,061	3,061			
100109364	GEORGETOWN	TX		06/12/2023		3,044		17			17		3,061	3,061			
100102023	BEAUMONT	CA		04/14/2023		3,225		(164)			(164)		3,061	3,061			
100136010	POMFRET CENTER	CT		11/16/2023		3,538		(477)			(477)		3,061	3,061			
100144014	CHANDLER	AZ		03/07/2024		3,069		(8)			(8)		3,061	3,061			
100048863	KISSIMMEE	FL		11/20/2020		3,673		(611)			(611)		3,061	3,061			
100143572	HARTFORD	CT		02/21/2024		3,324		(263)			(263)		3,061	3,061			
100126747	FILLMORE	NY		08/30/2023		2,062		999			999		3,062	3,062			
100131831	RIVERSIDE	CA		10/06/2023		3,155		(94)			(94)		3,062	3,062			
100160508	ENCINITAS	CA		07/19/2024		3,198		(136)			(136)		3,062	3,062			
100148461	BRIDGEPORT	PA		04/12/2024		2,666		396			396		3,062	3,062			
100053570	RIALTO	CA		03/23/2021		4,029		(968)			(968)		3,062	3,062			
100119175	ROSHARON	TX		07/31/2023		2,641		421			421		3,062	3,062			
100116102	FORNEY	TX		07/20/2023		1,721		1,341			1,341		3,062	3,062			
100135339	CLIFTON	NJ		11/13/2023		3,112		(50)			(50)		3,062	3,062			
100120070	SARASOTA	FL		08/11/2023		3,071		(9)			(9)		3,062	3,062			
100063500	CLERMONT	FL		07/01/2021		3,130		(68)			(68)		3,062	3,062			
100153803	CHEVY CHASE	MD		07/10/2024		3,339		(276)			(276)		3,062	3,062			
100031901	RIVERSIDE	CA		03/29/2019		2,802		260			260		3,062	3,062			
100054673	TRENTON	NJ		03/23/2021		3,349		(287)			(287)		3,062	3,063		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133422	MONROE	NC		10/19/2023		3,077		(17)			(17)		3,060	3,063		3	3
100132512	FRESNO	CA		11/03/2023		2,921		142			142		3,063	3,063			
100049727	APOPKA	FL		11/20/2020		3,483		(420)			(420)		3,063	3,063			
100129311	DAWSONVILLE	GA		09/25/2023		2,741		322			322		3,063	3,063			
100146921	FRISCO	TX		03/26/2024		3,074		(13)			(13)		3,060	3,063		2	2
100101564	OAK ISLAND	NC		04/26/2023		3,144		(81)			(81)		3,063	3,063			
100101574	SOUND BEACH	NY		04/26/2023		3,194		(131)			(131)		3,063	3,063			
100127044	MILWAUKEE	WI		08/30/2023		3,277		(214)			(214)		3,063	3,063			
100148084	LATHROP	CA		04/10/2024		2,952		112			112		3,063	3,063			
100108212	WICHITA	KS		05/24/2023		2,907		156			156		3,063	3,063			
100074460	RONKONKOMA	NY		12/02/2021		3,879		(816)			(816)		3,063	3,063			
100132279	CYPRESS	TX		10/13/2023		2,832		232			232		3,063	3,063			
100061899	EASLEY	SC		07/01/2021		3,168		(105)			(105)		3,063	3,063			
100115077	FORT WORTH	TX		07/14/2023		2,846		218			218		3,064	3,064			
4010049486	CAMDEN	NJ		05/31/2023		3,397		(333)			(333)		3,064	3,064			
100126848	LAWRENCEVILLE	GA		08/30/2023		2,689		375			375		3,064	3,064			
100139583	TRACY	CA		12/28/2023		3,074		(11)			(11)		3,064	3,064			
100137620	PHOENIX	AZ		12/08/2023		3,036		28			28		3,064	3,064			
100117058	NAUGATUCK	CT		07/20/2023		(4,011)		7,075			7,075		3,064	3,064			
100110342	CENTRALIA	WA		06/30/2023		3,186		(122)			(122)		3,064	3,064			
100029938	PEARLAND	TX		12/20/2018		2,955		109			109		3,064	3,064			
100137445	OLYMPIA	WA		01/11/2024		3,459		(395)			(395)		3,064	3,064			
100013694	PEORIA	AZ		05/25/2017		2,838		226			226		3,064	3,064			
100120998	FERNANDINA BEACH	FL		08/30/2023		3,142		(78)			(78)		3,064	3,064			
100082306	PINE	CO		04/14/2022		3,413		(349)			(349)		3,064	3,064			
100023729	CHENEY	WA		09/04/2018		3,282		(218)			(218)		3,064	3,064			
100080866	PHOENIX	AZ		03/10/2022		4,033		(968)			(968)		3,065	3,065			
100080865	PHOENIX	AZ		03/10/2022		4,084		(1,019)			(1,019)		3,065	3,065			
100119985	CINCINNATI	OH		08/11/2023		3,088		(24)			(24)		3,065	3,065			
100150582	BEND	OR		05/03/2024		3,204		(139)			(139)		3,065	3,065			
100017189	CRANSTON	RI		04/26/2018		2,418		647			647		3,065	3,065			
100019590	WELLS	ME		07/26/2018		3,181		(116)			(116)		3,065	3,065			
100012442	HAWTHORNE	CA		04/28/2017		3,046		20			20		3,066	3,066			
100139552	BOCA RATON	FL		12/28/2023		3,247		(181)			(181)		3,066	3,066			
100054207	RENO	NV		03/23/2021		4,024		(958)			(958)		3,066	3,066			
100133602	AURORA	CO		10/23/2023		3,153		(86)			(86)		3,066	3,066			
100064775	GEORGETOWN	SC		07/14/2021		3,464		(398)			(398)		3,066	3,066			
100139604	LAS VEGAS	NV		12/28/2023		3,186		(119)			(119)		3,067	3,067			
100156324	HOUSTON	TX		07/25/2024		3,371		(305)			(305)		3,067	3,067			
100060382	BLACKLICK	OH		06/01/2021		3,034		33			33		3,067	3,067			
100117615	SPRING	TX		07/20/2023		3,165		(99)			(99)		3,067	3,067			
100024704	JACKSONVILLE	FL		09/20/2018		2,327		740			740		3,067	3,067			
100070801	LEHIGH ACRES	FL		10/01/2021		3,156		(89)			(89)		3,067	3,067			
100128923	SAN PABLO	CA		09/22/2023		3,307		(240)			(240)		3,067	3,067			
100117011	MELBOURNE	FL		07/20/2023		2,077		990			990		3,067	3,067			
100067836	WATERTOWN	CT		09/23/2021		3,533		(465)			(465)		3,067	3,067			
100013838	COLTON	CA		05/25/2017		2,838		230			230		3,067	3,067			
100049653	SOLEDAD	CA		11/20/2020		3,829		(762)			(762)		3,067	3,067			
100113504	MIAMI	FL		06/29/2023		915		2,153			2,153		3,068	3,068			
100030274	MONTGOMERY	AL		12/20/2018		2,653		415			415		3,068	3,068			
100068394	JACKSONVILLE	FL		08/25/2021		3,480		(412)			(412)		3,068	3,068			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024536	NORTH LAS VEGAS	NV		09/20/2018		2,198		871			871		3,068	3,068			
100114996	SAN ANTONIO	TX		07/14/2023		3,231		(163)			(163)		3,068	3,068			
100028476	LORTON	VA		10/26/2018		2,857		212			212		3,068	3,068			
100024328	BIGFORK	MT		09/20/2018		3,240		(172)			(172)		3,068	3,068			
100053661	HEBER	CA		03/23/2021		3,761		(693)			(693)		3,068	3,068			
100079623	NASHVILLE	TN		04/08/2022		3,457		(389)			(389)		3,068	3,068			
100140463	LOGANVILLE	GA		01/18/2024		2,962		107			107		3,068	3,068			
100157833	DALLAS	TX		08/01/2024		3,380		(312)			(312)		3,069	3,069			
100043800	VANCOUVER	WA		08/13/2020		354		2,715			2,715		3,069	3,069			
100149393	LAKEWOOD	CO		04/24/2024		3,216		(147)			(147)		3,069	3,069			
100014523	COMPTON	CA		09/27/2017		2,992		77			77		3,069	3,069			
100031345	SACRAMENTO	CA		03/29/2019		2,184		885			885		3,069	3,069			
100161584	UNITED KINGDOM	GBR		07/29/2024		3,018							3,018	3,069	51		51
100140075	HUTTO	TX		01/09/2024		2,805		264			264		3,069	3,069			
100088872	BRIGHTON	CO		11/15/2022		3,179		(110)			(110)		3,069	3,069			
100150878	BUENA PARK	CA		05/08/2024		3,160		(90)			(90)		3,069	3,069			
100131570	CASA GRANDE	AZ		10/05/2023		3,147		(78)			(78)		3,069	3,069			
100025497	VICTORVILLE	CA		09/20/2018		2,550		520			520		3,069	3,069			
100061443	BAKERSFIELD	CA		06/01/2021		3,039		30			30		3,069	3,069			
100069165	LAKE CHARLES	LA		09/01/2021		2,949		120			120		3,069	3,069			
100064941	CHICOPEE	MA		07/14/2021		3,371		(302)			(302)		3,069	3,069			
100099867	LOGANVILLE	GA		03/28/2023		3,387		(317)			(317)		3,069	3,069			
100086267	KATWIJK	NLD		08/29/2022		3,199						(308)	2,891	3,070	178		178
4010054500	SPARTA	MI		07/27/2023		3,269		(199)			(199)		3,070	3,070			
100031911	RANCHO CUCAMONGA	CA		03/29/2019		2,370		700			700		3,070	3,070			
100130447	NAPLES	FL		09/28/2023		3,427		(357)			(357)		3,070	3,070			
100117807	PEORIA	AZ		07/20/2023		2,832		238			238		3,070	3,070			
100086481	MODESTO	CA		09/30/2022		3,122		(52)			(52)		3,070	3,070			
100026299	CHICAGO	IL		09/20/2018		1,431		1,640			1,640		3,070	3,070			
100113061	JONES	AL		06/29/2023		1,606		1,091			1,091		2,698	3,070		373	373
100109192	HOUSTON	TX		07/21/2023		3,672		(602)			(602)		3,070	3,070			
100071304	CORPUS CHRISTI	TX		10/01/2021		3,125		(55)			(55)		3,070	3,070			
100113707	EUHARLEE	GA		06/29/2023		2,472		598			598		3,070	3,070			
100138666	LEANDER	TX		02/02/2024		3,469		(398)			(398)		3,071	3,071			
100150970	SAN LEANDRO	CA		05/08/2024		3,342		(271)			(271)		3,071	3,071			
100090770	DACULA	GA		02/28/2023		3,408		(337)			(337)		3,071	3,071			
100067845	DESERT HOT SPRINGS	CA		09/23/2021		3,448		(377)			(377)		3,071	3,071			
100062113	LEXINGTON	SC		07/01/2021		3,196		(125)			(125)		3,071	3,071			
100128838	SAINT AUGUSTINE	FL		09/21/2023		3,254		(183)			(183)		3,071	3,071			
100050044	FLINT	MI		11/20/2020		3,409		(338)			(338)		3,071	3,071			
100150014	SACRAMENTO	CA		06/07/2024		3,107		(36)			(36)		3,071	3,071			
100152416	SADDLE BROOK	NJ		05/17/2024		3,247		(176)			(176)		3,071	3,071			
100045872	PALATINE	IL		11/25/2020		2,857		212			212		3,070	3,071		2	2
100053669	HYDE PARK	MA		03/23/2021		3,753		(681)			(681)		3,071	3,071			
100102840	CARROLLTON	TX		06/22/2023		3,237		(166)			(166)		3,071	3,071			
100078215	BEECH MOUNTAIN	NC		02/10/2022		3,786		(714)			(714)		3,072	3,072			
100013586	AVENTURA	FL		05/25/2017		2,755		316			316		3,072	3,072			
100110708	SACRAMENTO	CA		08/11/2023		3,176		(105)			(105)		3,072	3,072			
100023294	LAKEWOOD	CO		08/16/2018		3,137		(65)			(65)		3,072	3,072			
100154201	SAN DIEGO	CA		07/11/2024		3,153		(81)			(81)		3,072	3,072			
100127109	MIRAMAR	FL		08/30/2023		2,708		364			364		3,072	3,072			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143117	SAN LUIS OBISPO	CA		02/16/2024		3,306		(234)			(234)		3,072	3,072			
100061111	STOCKTON	CA		06/01/2021		3,043		29			29		3,072	3,072			
100147839	UNION CITY	NJ		04/08/2024		3,216		(144)			(144)		3,072	3,072			
100127945	MURFREESBORO	TN		09/08/2023		2,580		492			492		3,072	3,072			
100089011	HIALEAH	FL		11/04/2022		3,635		(563)			(563)		3,073	3,073			
100070443	CONYERS	GA		09/23/2021		3,191		(118)			(118)		3,073	3,073			
100082329	LA HABRA HEIGHTS	CA		04/14/2022		3,557		(484)			(484)		3,073	3,073			
100132656	AUBURN	WA		11/03/2023		3,211		(138)			(138)		3,073	3,073			
100025527	KISSIMMEE	FL		09/20/2018		2,412		661			661		3,073	3,073			
100030491	HOUSTON	TX		12/20/2018		2,966		106			106		3,073	3,073			
100081856	PALM BCH GDNS	FL		04/12/2022		3,345		(271)			(271)		3,074	3,073		(1)	(1)
100091382	JEFFERSON	LA		02/22/2023		2,885		188			188		3,073	3,073			
100067851	MIDLAND	TX		09/23/2021		3,450		(376)			(376)		3,074	3,073		(1)	(1)
100013489	ADELANTO	CA		05/25/2017		2,137		937			937		3,073	3,073			
100110440	DENTON	TX		06/30/2023		2,919		155			155		3,073	3,073			
100112858	TRENTON	NJ		06/29/2023		3,220		(147)			(147)		3,073	3,073			
100114871	ATLANTIC BEACH	NC		07/10/2023		3,238		(165)			(165)		3,074	3,074			
100082180	LEXINGTON	SC		04/14/2022		3,478		(405)			(405)		3,074	3,074			
100132096	JACKSONVILLE	FL		10/13/2023		2,769		305			305		3,074	3,074			
100148304	ERIE	CO		04/12/2024		2,716		358			358		3,074	3,074			
100064781	ORLANDO	FL		07/14/2021		3,452		(378)			(378)		3,074	3,074			
100126564	BRIDGEPORT	NJ		08/30/2023		4,234		(1,160)			(1,160)		3,074	3,074			
100088992	BROOKHAVEN	GA		11/15/2022		3,461		(387)			(387)		3,074	3,074			
100062728	ASHLAND	NE		07/01/2021		3,103		(29)			(29)		3,074	3,074			
100010992	SPRINGFIELD	NJ		12/23/2016		1,285		1,789			1,789		3,074	3,074			
100136485	FORT WORTH	TX		11/20/2023		2,456		619			619		3,075	3,075			
100067794	RICHMOND	VA		09/23/2021		3,388		(314)			(314)		3,075	3,075			
100131598	SUNSET BEACH	NC		10/06/2023		3,199		(124)			(124)		3,075	3,075			
100060969	CLARKSVILLE	TN		06/01/2021		3,045		30			30		3,075	3,075			
100151282	LA QUINTA	CA		05/10/2024		3,236		(161)			(161)		3,075	3,075			
100127087	MEMPHIS	TN		08/30/2023		2,869		206			206		3,075	3,075			
100049887	MELROSE PARK	IL		11/20/2020		4,028		(953)			(953)		3,075	3,075			
100173813	TAMPA	FL		10/31/2024		2,699		376			376		3,075	3,075			
100043121	BOILING SPRINGS	SC		05/28/2020		2,884		191			191		3,075	3,075			
100141377	MURPHY	TX		01/30/2024		3,149		(74)			(74)		3,075	3,075			
100156405	MIAMI	FL		06/24/2024		3,190		(115)			(115)		3,076	3,076			
100077516	AMANDA	OH		01/03/2022		3,202		(127)			(127)		3,076	3,076			
100110443	SHERMAN	TX		06/30/2023		3,091		(15)			(15)		3,076	3,076			
100138876	NASHVILLE	TN		12/21/2023		3,248		(174)			(174)		3,074	3,076		2	2
100115810	WESLEY CHAPEL	FL		07/20/2023		2,805		271			271		3,076	3,076			
100148596	DANIA BEACH	FL		04/12/2024		3,248		(174)			(174)		3,073	3,076		3	3
100118705	LOGANDALE	NV		07/25/2023		3,375		(298)			(298)		3,076	3,076			
100017208	BENSON	AZ		04/26/2018		2,760		316			316		3,076	3,076			
100156176	KENNESAW	GA		06/20/2024		3,308		(232)			(232)		3,076	3,076			
100011545	EUSTIS	FL		03/08/2017		2,120		956			956		3,076	3,076			
100136416	NORTHAMPTON	PA		11/20/2023		2,415		662			662		3,076	3,076			
100110309	NASHVILLE	TN		06/30/2023		3,042		34			34		3,077	3,077			
100077347	CHOCTAW	OK		01/03/2022		3,167		(91)			(91)		3,077	3,077			
100137683	WASILLA	AK		12/08/2023		2,988		88			88		3,077	3,077			
100144160	HENDERSON	NV		03/07/2024		2,922		155			155		3,077	3,077			
100148615	DOWNINGTOWN	PA		04/12/2024		2,650		425			425		3,075	3,077		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030106	NORTH PLAINFIELD	NJ		12/20/2018		1,814		1,263			1,263		3,077	3,077			
100144489	PETALUMA	CA		04/26/2024		3,554		(477)			(477)		3,077	3,077			
100026349	DES PLAINES	IL		09/20/2018		2,421		656			656		3,077	3,077			
100153679	CAPE CHARLES	VA		05/31/2024		2,609		468			468		3,077	3,077			
100101872	BLUE BELL	PA		04/06/2023		2,987		(129)			(129)		2,858	3,077		219	219
100115907	CONROE	TX		07/20/2023		3,022		55			55		3,077	3,077			
100155142	PRESCOTT	AZ		07/19/2024		3,402		(324)			(324)		3,077	3,077			
100139839	UNITED KINGDOM	GBR		12/18/2023		3,029						(24)	3,005	3,077		73	73
100078918	KILLEEN	TX		02/24/2022		3,302		(224)			(224)		3,078	3,078			
100064356	LEAGUE CITY	TX		07/01/2021		3,011		67			67		3,078	3,078			
100057676	AUDUBON	NJ		06/30/2021		3,185		(107)			(107)		3,078	3,078			
100115833	SAINT AUGUSTINE	FL		07/20/2023		2,963		116			116		3,078	3,078			
100102469	JACKSONVILLE	FL		06/07/2023		3,059		20			20		3,078	3,078			
100153065	FREMONT	CA		06/27/2024		3,318		(239)			(239)		3,079	3,079			
100148823	NORTH RICHLAND HILLS	TX		04/17/2024		3,430		(351)			(351)		3,079	3,079			
100135191	MIAMI	FL		11/07/2023		3,393		(313)			(313)		3,079	3,079			
100146597	CHICAGO	IL		03/20/2024		3,129		(50)			(50)		3,079	3,079			
100075362	CORPUS CHRISTI	TX		12/01/2021		3,309		(229)			(229)		3,079	3,079			
100017531	LOS ANGELES	CA		04/26/2018		2,833		247			247		3,080	3,080			
100119099	SUGAR LAND	TX		07/28/2023		(1,386)		4,466			4,466		3,080	3,080			
100127490	OGDEN	UT		09/08/2023		3,164		(84)			(84)		3,080	3,080			
100057722	SAPULPA	OK		06/30/2021		3,390		(310)			(310)		3,080	3,080			
100115584	BAY POINT	CA		07/19/2023		3,453		(373)			(373)		3,080	3,080			
100143517	NEWARK	NJ		02/21/2024		3,239		(159)			(159)		3,080	3,080			
100143410	VICTORVILLE	CA		02/16/2024		2,940		140			140		3,080	3,080			
100091512	HOLLYWOOD	FL		01/20/2023		3,323		(242)			(242)		3,081	3,081			
100049505	JACKSON	AL		11/20/2020		3,336		(255)			(255)		3,081	3,081			
100013762	MONTGOMERY	IL		05/25/2017		2,597		484			484		3,081	3,081			
100120659	KISSIMMEE	FL		08/24/2023		3,168		(88)			(88)		3,081	3,081			
100017111	ALBEMARLE	NC		04/26/2018		2,430		651			651		3,081	3,081			
100138297	BLUE RIDGE	GA		12/18/2023		3,340		(259)			(259)		3,081	3,081			
100076312	SALEM	OR		01/07/2022		3,227		(146)			(146)		3,082	3,081			
100137389	VILLA RICA	GA		12/05/2023		3,190		(107)			(107)		3,084	3,081		(2)	(2)
100030745	CHULA VISTA	CA		04/09/2019		1,678		1,404			1,404		3,082	3,082			
100109035	BEND	OR		06/02/2023		3,259		(177)			(177)		3,082	3,082			
100135296	WINTER PARK	FL		11/13/2023		3,024		58			58		3,082	3,082			
100117901	VICTORVILLE	CA		07/20/2023		3,487		(406)			(406)		3,082	3,082			
100157814	INLET BEACH	FL		08/01/2024		3,682		(600)			(600)		3,082	3,082			
100148554	LAKEWOOD	NJ		04/12/2024		3,152		(73)			(73)		3,079	3,082		3	3
100115611	CASTALIAN SPRINGS	TN		07/19/2023		3,249		(167)			(167)		3,082	3,082			
100053577	SOMERSET	NJ		03/23/2021		3,474		(391)			(391)		3,082	3,082			
100067928	EAST POINT	GA		09/23/2021		3,471		(389)			(389)		3,082	3,082			
100063508	DEARBORN	MI		07/01/2021		3,203		(121)			(121)		3,083	3,083			
100049841	MIAMI	FL		11/20/2020		3,925		(843)			(843)		3,083	3,083			
100087425	LAKE WORTH	FL		10/25/2022		2,955		128			128		3,083	3,083			
100067620	DENISON	TX		09/23/2021		3,378		(295)			(295)		3,083	3,083			
100160487	WEST COVINA	CA		07/19/2024		3,530		(447)			(447)		3,083	3,083			
100139596	RIVERSIDE	CA		12/28/2023		3,135		(52)			(52)		3,083	3,083			
100115788	PAYSON	AZ		07/20/2023		3,082		1			1		3,083	3,083			
100070463	LA QUINTA	CA		09/23/2021		3,491		(408)			(408)		3,083	3,083			
100148775	NAPLES	FL		04/17/2024		3,281		(197)			(197)		3,084	3,084			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043399	RALEIGH	NC		08/13/2020		3,231		(147)			(147)		3,084	3,084			
100079194	ROCHESTER	NY		02/24/2022		3,235		(151)			(151)		3,084	3,084			
100064697	MULBERRY	FL		07/14/2021		3,573		(489)			(489)		3,084	3,084		(1)	(1)
100151175	NORCO	CA		05/09/2024		3,207		(123)			(123)		3,084	3,084			
100045835	WOODLAND	CA		11/25/2020		3,703		(619)			(619)		3,084	3,084			
100099686	NEW SMYRNA BEACH	FL		04/06/2023		2,909		176			176		3,084	3,084			
100060432	RANDALLSTOWN	MD		06/01/2021		3,043		41			41		3,084	3,084			
100133556	DANBURY	CT		10/19/2023		3,333		(249)			(249)		3,084	3,084			
100147522	MERRITT ISLAND	FL		04/03/2024		3,540		(455)			(455)		3,084	3,084			
100013099	ORLANDO	FL		05/25/2017		2,403		681			681		3,085	3,085			
100111476	ARLINGTON	TX		06/29/2023		887		2,198			2,198		3,085	3,085			
100050253	FORT LAUDERDALE	FL		11/20/2020		3,855		(770)			(770)		3,085	3,085			
100115905	MESQUITE	TX		07/20/2023		2,838		247			247		3,085	3,085			
100045397	BROOME	NY		11/25/2020		3,571		(486)			(486)		3,085	3,085			
3410000526	CLEVELAND	OH		09/24/2024		3,085							3,085	3,085			
100044526	SAN DIEGO	CA		11/19/2020		1,962		1,123			1,123		3,085	3,085			
100135464	LELAND	NC		11/13/2023		2,413		672			672		3,085	3,085			
100071795	COLUMBIA	PA		10/14/2021		3,536		(451)			(451)		3,085	3,085			
100138382	WAUKESHA	WI		12/18/2023		3,248		(162)			(162)		3,086	3,086			
100111726	RICHMOND HILL	GA		06/29/2023		2,709		377			377		3,086	3,086			
100133748	HICKORY	NC		10/23/2023		2,913		172			172		3,086	3,086			
100148050	JACKSON	MI		04/10/2024		3,093		(8)			(8)		3,086	3,086			
100118936	FORT PIERCE	FL		07/27/2023		3,928		(842)			(842)		3,086	3,086			
100057591	WINDER	GA		06/30/2021		3,182		(96)			(96)		3,086	3,086			
100057675	WINDER	GA		06/30/2021		3,182		(96)			(96)		3,086	3,086			
100079956	PANAMA CITY BEACH	FL		04/25/2022		3,733		(647)			(647)		3,086	3,086			
100127986	LAS VEGAS	NV		09/08/2023		2,520		566			566		3,086	3,086			
100057711	ATLANTA	GA		06/30/2021		3,410		(323)			(323)		3,087	3,086			
100038573	DUBLIN	IRL		09/27/2019		1,060		1,284			1,284	(23)	2,321	3,087	(40)	805	766
100023191	CHARLOTTE	NC		08/16/2018		3,219		(133)			(133)		3,087	3,087			
100114129	ABBEVILLE	LA		06/29/2023		2,321		765			765		3,087	3,087			
100135375	SUNSET BEACH	NC		11/13/2023		3,140		(53)			(53)		3,087	3,087			
100138188	CLIFTON	NJ		12/14/2023		3,116		(29)			(29)		3,087	3,087			
100130152	OXFORD	NJ		11/15/2023		3,502		(415)			(415)		3,087	3,087			
100151944	WALLER	TX		06/14/2024		3,355		(268)			(268)		3,087	3,087			
100164346	SAINT AUGUSTINE	FL		08/21/2024		3,216		(129)			(129)		3,087	3,087			
100100697	ELKRIDGE	MD		04/28/2023		2,873		215			215		3,087	3,087			
100119875	DAVIE	FL		08/10/2023		3,249		(162)			(162)		3,087	3,087			
100029172	WATERBURY	CT		10/26/2018		1,202		1,886			1,886		3,088	3,088			
100115037	NAMPA	ID		07/14/2023		3,292		(204)			(204)		3,088	3,088			
100119499	LAWRENCEVILLE	GA		07/28/2023		3,057		31			31		3,088	3,088			
100031263	HESPERIA	CA		03/29/2019		2,274		815			815		3,088	3,088			
100091460	PHOENIX	AZ		01/20/2023		2,936		153			153		3,088	3,088			
100055761	HIGHLAND MILLS	NY		03/23/2021		3,572		(484)			(484)		3,088	3,088			
100086929	KISSIMMEE	FL		10/24/2022		3,062		26			26		3,089	3,089			
100135769	WEST WARWICK	RI		11/10/2023		2,692		397			397		3,089	3,089			
100115653	DAVENPORT	FL		07/19/2023		3,309		(220)			(220)		3,089	3,089			
100114347	NAMPA	ID		06/29/2023		2,803		286			286		3,089	3,089			
100128345	MIAMI	FL		09/14/2023		3,167		(78)			(78)		3,089	3,089			
100136856	WAKE FOREST	NC		11/27/2023		2,791		298			298		3,089	3,089			
100132012	LUTZ	FL		10/13/2023		3,166		(73)			(73)		3,093	3,089		(4)	(4)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091497	FLORAL PARK	NY		01/20/2023		3,424		(335)			(335)		3,089	3,089			
100018349	WINTER SPRINGS	FL		06/27/2018		3,307		(218)			(218)		3,089	3,089			
100046190	GREENVILLE	RI		11/25/2020		3,578		(488)			(488)		3,089	3,089			
100110322	ANNA	TX		06/30/2023		3,177		(87)			(87)		3,090	3,090			
100019754	FORT WORTH	TX		07/26/2018		3,498		(409)			(409)		3,090	3,090			
100109352	SCRANTON	PA		06/12/2023		3,218		(128)			(128)		3,090	3,090			
100132280	MIAMI	FL		10/13/2023		2,640		450			450		3,090	3,090			
100019767	CLOVIS	CA		07/26/2018		3,319		(229)			(229)		3,090	3,090			
100077950	CHANDLER	AZ		01/13/2022		3,579		(489)			(489)		3,090	3,090			
100061087	LAS VEGAS	NV		06/01/2021		3,062		28			28		3,090	3,090			
100091445	TORRANCE	CA		02/22/2023		3,089		1			1		3,090	3,090			
100024087	NEWARK	DE		09/10/2018		3,200		(110)			(110)		3,090	3,090			
100079518	ATHENS	AL		04/25/2022		3,151		(60)			(60)		3,090	3,090			
100159210	SAN FRANCISCO	CA		07/15/2024		3,372		(281)			(281)		3,091	3,091			
100086544	MYRTLE BEACH	SC		09/30/2022		3,077		14			14		3,091	3,091			
100127637	MEMPHIS	TN		09/08/2023		3,215		(124)			(124)		3,091	3,091			
100080009	NORTHVILLE	MI		04/25/2022		3,213		(122)			(122)		3,091	3,091			
100054944	MIDDLE ISLAND	NY		03/23/2021		3,366		(274)			(274)		3,092	3,091		(1)	(1)
100138743	VACAVILLE	CA		02/02/2024		3,384		(293)			(293)		3,091	3,091			
100043583	LOS ANGELES	CA		08/13/2020		3,823		(732)			(732)		3,091	3,091			
100078802	SALISBURY	NC		02/24/2022		3,019		72			72		3,091	3,091			
100043028	FRESNO	CA		05/28/2020		2,981		111			111		3,091	3,091			
100064870	DENVER	PA		07/14/2021		3,440		(348)			(348)		3,091	3,091			
100133581	DENTON	TX		10/23/2023		2,924		167			167		3,092	3,092			
100071819	NORMAN	OK		10/14/2021		3,398		(306)			(306)		3,092	3,092			
100115935	CAPE CORAL	FL		07/20/2023		3,128		(36)			(36)		3,092	3,092			
100130229	NORWALK	CA		11/15/2023		3,178		(86)			(86)		3,092	3,092			
100151619	SARASOTA	FL		05/10/2024		2,806		286			286		3,092	3,092			
100132097	WYOMING	MI		10/13/2023		2,945		148			148		3,092	3,092			
100127958	MESA	AZ		09/08/2023		3,056		37			37		3,093	3,093			
100068302	MOUNT LAUREL	NJ		08/25/2021		3,388		(295)			(295)		3,093	3,093			
100118883	CHICAGO	IL		08/30/2023		3,391		(298)			(298)		3,093	3,093			
100147540	MESA	AZ		04/03/2024		3,204		(111)			(111)		3,093	3,093			
100142079	CUMMING	GA		02/29/2024		3,749		(656)			(656)		3,093	3,093			
100151258	ORLANDO	FL		05/10/2024		3,309		(216)			(216)		3,093	3,093			
100038673	CLARE	IRL		09/27/2019		1,897		1,358			1,358	(20)	3,235	3,093	(49)	(93)	(142)
100154586	LA PUENTE	CA		06/14/2024		3,204		(111)			(111)		3,093	3,093			
100078239	PUEBLO	CO		02/10/2022		4,121		(1,027)			(1,027)		3,093	3,093			
100054065	LOS ANGELES	CA		03/23/2021		3,826		(733)			(733)		3,094	3,094			
100107979	PIGEON FORGE	TN		05/25/2023		3,101		(8)			(8)		3,094	3,094			
100054742	RIVERSIDE	IL		03/23/2021		4,211		(1,119)			(1,119)		3,092	3,094		2	2
100143105	ROCKFORD	IL		02/16/2024		3,377		(283)			(283)		3,094	3,094			
100126942	EAST SAINT LOUIS	IL		08/30/2023		3,512		(418)			(418)		3,094	3,094			
100120779	BUENA VISTA	CO		08/25/2023		3,167		(73)			(73)		3,094	3,094			
100139626	GILBERT	AZ		12/28/2023		3,306		(211)			(211)		3,095	3,095			
100112472	LITTLESTOWN	PA		06/29/2023		1,624		1,470			1,470		3,095	3,095			
100050151	MONROE	LA		11/20/2020		3,739		(644)			(644)		3,095	3,095			
100044851	SEBRING	FL		11/19/2020		3,345		(250)			(250)		3,095	3,095			
100065242	WINDER	GA		07/14/2021		3,192		(97)			(97)		3,095	3,095			
100137919	BATTLE GROUND	IN		12/12/2023		3,212		(117)			(117)		3,095	3,095			
100026215	ENGLEWOOD	NJ		09/20/2018		2,550		545			545		3,095	3,095			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011212	CHAMBERSBURG	PA		12/23/2016		1,750		1,345			1,345		3,095	3,095			
100019914	AUSTIN	TX		07/30/2018		3,317		(222)			(222)		3,095	3,095			
100144592	FORT WORTH	TX		03/13/2024		3,169		(74)			(74)		3,095	3,095			
100112480	WATERVILLE	OH		06/29/2023		1,922		1,173			1,173		3,095	3,095			
100140672	COCOA	FL		02/08/2024		3,172		(77)			(77)		3,096	3,096			
100064893	GRAPEVINE	TX		07/14/2021		3,433		(337)			(337)		3,096	3,096			
100133193	LOS ANGELES	CA		11/29/2023		3,265		(168)			(168)		3,096	3,096			
100110215	OGDEN	UT		06/30/2023		3,049		48			48		3,096	3,096			
100149144	BAKERSFIELD	CA		04/22/2024		3,333		(236)			(236)		3,096	3,096			
100144435	MIAMI	FL		03/07/2024		3,291		(197)			(197)		3,094	3,096		2	2
100143797	LONGWOOD	FL		02/28/2024		3,542		(445)			(445)		3,096	3,096			
100135567	TOWSON	MD		11/13/2023		3,218		(121)			(121)		3,096	3,096			
100146009	PARK CITY	UT		03/19/2024		3,254		(158)			(158)		3,096	3,096			
100154613	UPPERCO	MD		06/14/2024		3,337		(240)			(240)		3,097	3,097			
100126547	PEORIA	IL		08/30/2023		3,086		11			11		3,097	3,097			
100019661	FALL RIVER	MA		07/26/2018		3,257		(161)			(161)		3,097	3,097			
100076240	VALRICO	FL		01/07/2022		3,289		(192)			(192)		3,097	3,097			
100032190	SAN BERNARDINO	CA		03/29/2019		2,932		165			165		3,097	3,097			
100055300	VENICE	FL		03/23/2021		4,387		(1,290)			(1,290)		3,097	3,097			
100120608	ORLANDO	FL		08/18/2023		3,032		66			66		3,098	3,098			
100055447	EAST ORANGE	NJ		03/23/2021		3,812		(714)			(714)		3,098	3,098			
100112465	MONTGOMERY	AL		06/29/2023		2,192		906			906		3,098	3,098			
100115527	FLORIDA CITY	FL		07/17/2023		3,186		(88)			(88)		3,098	3,098			
100109777	OCALA	FL		08/04/2023		3,262		(165)			(165)		3,098	3,098			
100084310	ZOETERMEER	NLD		06/30/2022		3,193						(163)	3,030	3,098	68		68
100141654	ELKRIDGE	MD		01/30/2024		3,213		(116)			(116)		3,098	3,098			
100118954	SPOKANE	WA		07/27/2023		3,294		(196)			(196)		3,098	3,098			
100136447	NAPLES	FL		11/20/2023		2,708		390			390		3,098	3,098			
100115255	ATLANTIC CITY	NJ		07/17/2023		3,428		(330)			(330)		3,098	3,098			
100110659	HENRICO	VA		06/30/2023		3,198		(100)			(100)		3,098	3,098			
100102402	TALLAHASSEE	FL		06/07/2023		3,594		(496)			(496)		3,098	3,098			
100060166	HAMPTON	GA		06/25/2021		3,364		(266)			(266)		3,098	3,098			
100142908	GRAPEVINE	TX		02/09/2024		3,426		(331)			(331)		3,096	3,098		2	2
100118958	LOMPOC	CA		07/27/2023		3,501		(403)			(403)		3,098	3,098			
100067168	CALIFORNIA CITY	CA		08/02/2021		3,028		70			70		3,099	3,099			
100144703	UNITED KINGDOM	GBR		03/12/2024		(1,632)		4,735			4,735		3,103	3,099	(4)		(4)
100075429	COLUMBIA	TN		12/01/2021		3,276		(177)			(177)		3,099	3,099			
100065551	RIO RANCHO	NM		07/28/2021		3,528		(429)			(429)		3,099	3,099			
100128074	MC MINNVILLE	TN		09/08/2023		2,823		276			276		3,099	3,099			
100140389	SOUTH ELGIN	IL		01/18/2024		2,809		290			290		3,099	3,099			
100149877	TRUCKEE	CA		04/29/2024		3,634		(535)			(535)		3,099	3,099			
100025510	NORTH LAS VEGAS	NV		09/20/2018		2,532		567			567		3,099	3,099			
100111214	KATY	TX		06/29/2023		2,786		314			314		3,099	3,099			
100023451	PERRIS	CA		08/16/2018		3,329		(229)			(229)		3,100	3,100			
100119173	MERIDIAN	ID		07/31/2023		3,065		35			35		3,100	3,100			
100108911	WEST PALM BEACH	FL		05/31/2023		3,310		(210)			(210)		3,100	3,100			
100102116	TAMPA	FL		04/14/2023		3,255		(155)			(155)		3,100	3,100			
100141777	MIAMI	FL		01/30/2024		3,269		(169)			(169)		3,100	3,100			
100110608	LAUDERHILL	FL		06/30/2023		3,122		(21)			(21)		3,101	3,100		(1)	(1)
100012620	WASHINGTON	DC		05/25/2017		2,873		227			227		3,100	3,100			
100140361	ROSEVILLE	CA		01/18/2024		3,417		(317)			(317)		3,100	3,100			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149149	INDIAN WELLS	CA		04/22/2024		3,266		(165)			(165)		3,101	3,101			
100114351	WESTWEGO	LA		06/29/2023		2,763		338			338		3,101	3,101			
100134585	AUSTIN	TX		10/30/2023		3,301		(201)			(201)		3,101	3,101			
100055237	ORLANDO	FL		03/23/2021		3,180		(80)			(80)		3,101	3,101			
100137704	HILLSBORO	OR		12/08/2023		3,150		(49)			(49)		3,101	3,101			
100168744	KIRKLAND	WA		09/26/2024		3,253		(153)			(153)		3,101	3,101			
100067053	BUTLER	PA		08/02/2021		2,919		182			182		3,101	3,101			
100054850	OAKRIDGE	OR		03/23/2021		3,337		(236)			(236)		3,101	3,101			
100137295	LEOLA	PA		12/01/2023		3,276		(175)			(175)		3,101	3,101			
100131837	SEABROOK	TX		10/06/2023		3,830		(729)			(729)		3,101	3,101			
100109027	GRESHAM	OR		05/31/2023		3,402		(301)			(301)		3,101	3,101			
100143113	NATICK	MA		02/16/2024		3,336		(235)			(235)		3,101	3,101			
100131720	HANOVER PARK	IL		10/06/2023		2,704		398			398		3,101	3,101			
100110759	CALDWELL	ID		08/11/2023		3,373		(271)			(271)		3,101	3,101			
100142905	OAKLAND	CA		02/09/2024		3,445		(345)			(345)		3,099	3,102		2	2
100140341	RIO RANCHO	NM		01/18/2024		2,738		364			364		3,102	3,102			
100142514	BOUND BROOK	NJ		02/08/2024		3,256		(154)			(154)		3,102	3,102			
100086765	ROSELLE	NJ		10/04/2022		13,531		(10,429)			(10,429)		3,102	3,102			
100146856	MIAMI	FL		03/21/2024		3,474		(373)			(373)		3,102	3,102			
100088223	KENVIL	NJ		10/17/2022		3,244		(142)			(142)		3,102	3,102			
100065049	JACKSONVILLE	FL		07/14/2021		3,345		(243)			(243)		3,102	3,102			
100028375	BOYNTON BEACH	FL		10/26/2018		3,095		7			7		3,102	3,102			
100079287	DAVENPORT	FL		02/28/2022		3,906		(804)			(804)		3,102	3,102			
100081216	MOREHEAD CITY	NC		03/18/2022		2,953		150			150		3,102	3,102			
100046101	WASHINGTON CROSSING	PA		11/25/2020		3,506		(404)			(404)		3,102	3,102			
100119483	GREENVILLE	TX		07/31/2023		3,250		(147)			(147)		3,103	3,103			
100017701	FORT WAYNE	IN		04/26/2018		3,360		(257)			(257)		3,103	3,103			
100074118	COACHELLA	CA		12/09/2021		3,962		(859)			(859)		3,103	3,103			
100134574	SAINT PETERSBURG	FL		10/30/2023		3,301		(198)			(198)		3,103	3,103			
100120137	DAWSONVILLE	GA		08/11/2023		3,271		(168)			(168)		3,103	3,103			
100083678	KISSIMMEE	FL		06/21/2022		3,703		(599)			(599)		3,103	3,103			
100083370	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		3,194						(88)	3,106	3,103	(2)		(2)
100149926	MOSELEY	VA		06/07/2024		3,421		(317)			(317)		3,104	3,104			
100131647	EDGEWATER	FL		10/06/2023		2,783		320			320		3,104	3,104			
100148769	IRVINGTON	NJ		04/17/2024		3,366		(262)			(262)		3,104	3,104			
100119547	DAWSONVILLE	GA		07/28/2023		2,714		390			390		3,104	3,104			
100140061	TACOMA	WA		01/09/2024		3,351		(247)			(247)		3,104	3,104			
100057770	FREDERICKSBURG	VA		06/30/2021		3,429		(325)			(325)		3,104	3,104			
100135493	ROSHARON	TX		11/13/2023		2,396		709			709		3,104	3,104			
100079528	CHARLOTTE	NC		04/25/2022		3,397		(292)			(292)		3,105	3,105			
100140409	RALEIGH	NC		01/18/2024		3,399		(294)			(294)		3,105	3,105			
100119174	GREELEY	CO		07/31/2023		3,074		31			31		3,105	3,105			
100136762	EDGEWATER	NJ		11/27/2023		3,268		(163)			(163)		3,105	3,105			
100067934	FAYETTEVILLE	NC		09/23/2021		3,550		(443)			(443)		3,107	3,105		(2)	(2)
100110199	DURHAM	NC		06/30/2023		3,136		(31)			(31)		3,105	3,105			
100071801	WATERBURY	CT		10/14/2021		3,507		(402)			(402)		3,105	3,105			
100069484	CEDARVILLE	OH		09/01/2021		3,181		(76)			(76)		3,105	3,105			
100151437	COMPTON	CA		05/10/2024		2,909		196			196		3,105	3,105			
100114846	SAN ANTONIO	TX		07/10/2023		2,716		390			390		3,105	3,105			
100111882	MARCUS HOOK	PA		06/29/2023		1,321		1,784			1,784		3,105	3,105			
100069670	HEMET	CA		09/01/2021		3,029		77			77		3,105	3,105			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067659	ALEXANDRIA	VA		09/23/2021		3,235		(130)			(130)		3,106	3,106			
100110517	COMMERCE CITY	CO		06/30/2023		2,972		134			134		3,106	3,106			
100070498	KATY	TX		09/23/2021		3,520		(414)			(414)		3,106	3,106			
100055542	VANCOUVER	WA		03/23/2021		3,836		(730)			(730)		3,106	3,106			
100025978	LOS ANGELES	CA		09/20/2018		3,214		(108)			(108)		3,106	3,106			
100091964	LAKEWOOD RANCH	FL		02/07/2023		3,168		(62)			(62)		3,106	3,106			
100112011	GRAND JUNCTION	CO		06/29/2023		2,860		246			246		3,106	3,106			
100126880	MIAMI	FL		08/30/2023		1,377		1,729			1,729		3,106	3,106			
100120211	LARGO	FL		08/18/2023		3,387		(281)			(281)		3,106	3,106			
100079620	CLARKDALE	AZ		04/08/2022		3,129		(22)			(22)		3,106	3,106			
100043786	LEVITTOWN	PA		08/13/2020		3,490		(383)			(383)		3,107	3,107			
100138367	ACTON	CA		12/18/2023		3,323		(216)			(216)		3,107	3,107			
100116273	DENISON	TX		07/20/2023		2,361		746			746		3,107	3,107			
100141537	GLENDORA	CA		01/30/2024		3,374		(267)			(267)		3,107	3,107			
100112431	FISKDALE	MA		06/29/2023		1,897		1,210			1,210		3,107	3,107			
100012528	WARREN	MI		04/28/2017		2,373		734			734		3,107	3,107			
100055083	CHICAGO	IL		03/23/2021		3,080		27			27		3,107	3,107			
100090369	SURPRISE	AZ		02/03/2023		3,385		(278)			(278)		3,107	3,107			
100057806	FORT MYERS	FL		06/30/2021		3,195		(88)			(88)		3,108	3,108			
100131835	DESTIN	FL		10/06/2023		3,156		(48)			(48)		3,108	3,108			
100117056	SARASOTA	FL		07/20/2023		(3,988)		7,096			7,096		3,108	3,108			
100135462	COATESVILLE	PA		11/13/2023		2,553		555			555		3,108	3,108			
100101918	LOS ANGELES	CA		04/14/2023		3,507		(399)			(399)		3,108	3,108			
100080862	OTISVILLE	MI		03/10/2022		3,745		(636)			(636)		3,108	3,108			
100071802	JUNCTION CITY	KS		10/14/2021		3,491		(383)			(383)		3,108	3,108			
100152417	THE VILLAGES	FL		05/17/2024		3,225		(116)			(116)		3,109	3,109			
100077555	UNIONVILLE	VA		01/03/2022		3,297		(189)			(189)		3,109	3,109			
100030760	BOYNTON BEACH	FL		04/09/2019		3,091		18			18		3,109	3,109			
100129466	FERNANDINA BEACH	FL		09/29/2023		3,310		(201)			(201)		3,109	3,109			
100132691	BAYONNE	NJ		11/03/2023		3,315		(206)			(206)		3,109	3,109			
100147363	MIAMI	FL		05/08/2024		3,418		(310)			(310)		3,109	3,109			
100166271	WESTMINSTER	CO		09/09/2024		3,197		(88)			(88)		3,109	3,109			
100071675	LOS ANGELES	CA		10/14/2021		3,423		(314)			(314)		3,109	3,109			
100135799	MELISSA	TX		11/10/2023		2,958		152			152		3,109	3,109			
100100183	ROOSEVELT	NY		03/17/2023		3,310		(200)			(200)		3,110	3,110			
100018351	HERNDON	VA		06/27/2018		3,187		(77)			(77)		3,110	3,110			
100110341	GILBERT	AZ		06/30/2023		3,072		38			38		3,110	3,110			
100115898	KYLE	TX		07/20/2023		3,020		90			90		3,110	3,110			
100064960	BLUE RIVER	CO		07/14/2021		3,404		(294)			(294)		3,110	3,110			
100114933	HOUSTON	TX		07/13/2023		3,192		(82)			(82)		3,110	3,110			
100013017	FORT WASHINGTON	MD		05/25/2017		2,385		726			726		3,111	3,111			
100156290	SOUTHLAKE	TX		07/25/2024		3,208		(97)			(97)		3,111	3,111			
100060601	WATERFORD	MI		06/01/2021		3,079		32			32		3,111	3,111			
100028078	VILLA PARK	IL		10/26/2018		2,511		600			600		3,111	3,111			
100134460	PEACHTREE CORNERS	GA		10/30/2023		3,351		(241)			(241)		3,111	3,111			
100029813	MOHAVE VALLEY	AZ		10/26/2018		3,308		(197)			(197)		3,111	3,111			
100148661	PORTLAND	OR		04/15/2024		3,230		(119)			(119)		3,111	3,111			
100143142	PHOENIX	AZ		02/16/2024		2,820		291			291		3,111	3,111			
100077295	KANSAS CITY	KS		01/03/2022		3,199		(87)			(87)		3,111	3,111			
100013391	WINTON	CA		05/25/2017		2,721		391			391		3,111	3,111			
100019937	NORFOLK	VA		07/30/2018		3,140		(29)			(29)		3,112	3,112			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142622	SONOMA	CA		02/08/2024		3,352		(240)			(240)		3,112	3,112			
100111618	PORTLAND	OR		06/29/2023		753		2,360			2,360		3,112	3,112			
100139568	CUTLER BAY	FL		12/28/2023		3,066		46			46		3,112	3,112			
100118802	DAVENPORT	FL		08/30/2023		3,387		(275)			(275)		3,112	3,112			
100055245	CONCORD	CA		03/23/2021		3,655		(542)			(542)		3,113	3,113			
100115016	NAVARRE	FL		07/14/2023		3,112							3,113	3,113			
100117436	DESTIN	FL		07/20/2023		2,769		344			344		3,113	3,113			
100149499	SEATTLE	WA		04/24/2024		3,433		(320)			(320)		3,113	3,113			
100133424	MC KEES ROCKS	PA		10/19/2023		3,338		(225)			(225)		3,113	3,113			
100043820	DAYTONA BEACH	FL		08/13/2020		2,490		653			653		3,143	3,113		(30)	(30)
100129489	PERRY HALL	MD		09/29/2023		3,271		(158)			(158)		3,113	3,113			
100043339	FORT ATKINSON	WI		08/13/2020		3,372		(259)			(259)		3,113	3,113			
100031216	HIALEAH	FL		03/29/2019		2,938		175			175		3,114	3,114			
100029810	KENOSHA	WI		10/26/2018		2,759		355			355		3,114	3,114		(1)	(1)
100151802	WASHINGTON	DC		05/10/2024		3,188		(75)			(75)		3,114	3,114			
100045743	SPOTSWOOD	NJ		11/25/2020		3,322		(208)			(208)		3,114	3,114			
100049782	GLOUCESTER CITY	NJ		11/20/2020		2,920		196			196		3,115	3,114		(1)	(1)
100077757	BROWNSVILLE	TX		01/03/2022		3,185		(70)			(70)		3,114	3,114			
100050378	WHITESBURG	GA		11/20/2020		3,443		(329)			(329)		3,114	3,114			
100148626	MAKAWAO	HI		05/15/2024		3,346		(231)			(231)		3,115	3,115			
100030924	LA PUENTE	CA		04/09/2019		2,415		700			700		3,115	3,115			
100061192	DENHAM SPRINGS	LA		06/01/2021		3,089		26			26		3,115	3,115			
100136544	CLOVIS	CA		11/20/2023		2,630		485			485		3,115	3,115			
100114847	FRANKLIN	TX		07/10/2023		3,282		(167)			(167)		3,115	3,115			
100147600	COUGAR	WA		04/04/2024		3,120		(5)			(5)		3,115	3,115			
100063128	BALTIMORE	MD		07/01/2021		3,220		(105)			(105)		3,115	3,115			
100138087	GRESHAM	OR		12/13/2023		2,706		410			410		3,115	3,115			
100011268	ANTHONY	NM		12/23/2016		3,217		(101)			(101)		3,115	3,115			
100136773	BRIDGEPORT	CT		11/27/2023		3,271		(155)			(155)		3,115	3,115			
100147359	OAK PARK	IL		05/08/2024		3,275		(159)			(159)		3,116	3,116			
100043162	VALLEJO	CA		05/28/2020		3,562		(446)			(446)		3,116	3,116			
100091800	ELK GROVE	CA		01/30/2023		3,358		(242)			(242)		3,116	3,116			
100054021	SYRACUSE	NY		03/23/2021		3,671		(556)			(556)		3,116	3,116			
100141474	MIDDLETON	ID		01/30/2024		3,474		(358)			(358)		3,116	3,116			
100165393	GREENVILLE	NC		08/29/2024		3,202		(86)			(86)		3,116	3,116			
100076927	ODESSA	TX		01/03/2022		3,191		(75)			(75)		3,116	3,116			
100126550	WINDSOR	CT		08/30/2023		1,490		1,626			1,626		3,116	3,116			
100077791	ATLANTA	GA		12/23/2021		3,852		(735)			(735)		3,116	3,116			
100074182	READING	PA		12/09/2021		3,741		(624)			(624)		3,116	3,116			
100078839	MESA	AZ		02/24/2022		3,179		(62)			(62)		3,117	3,117			
100029640	CREEDMOOR	NC		10/26/2018		2,616		501			501		3,117	3,117			
100100542	SANTA ROSA	CA		04/27/2023		3,419		(302)			(302)		3,117	3,117			
100161145	COOPER CITY	FL		07/24/2024		3,273		(156)			(156)		3,117	3,117			
100135706	PARRISH	FL		11/10/2023		2,708		409			409		3,117	3,117			
100162248	DAVIE	FL		09/06/2024		3,652		(535)			(535)		3,117	3,117			
100057653	WINDHAM	CT		06/30/2021		3,299		(182)			(182)		3,117	3,117			
100138337	PORT ORCHARD	WA		12/18/2023		2,642		475			475		3,117	3,117			
100067805	NAPLES	FL		09/23/2021		3,225		(108)			(108)		3,117	3,117			
100115754	CAROLINA BEACH	NC		07/20/2023		3,151		(33)			(33)		3,118	3,118			
100100856	SEATTLE	WA		04/28/2023		2,529		589			589		3,118	3,118			
100132036	GLENDALE	AZ		10/13/2023		3,151		(33)			(33)		3,118	3,118			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100148079	CORONA	CA		04/10/2024		3,547		(429)			(429)		3,118	3,118			
100064947	LAKEWOOD	NJ		07/14/2021		3,423		(305)			(305)		3,118	3,118			
100076151	FORT LAUDERDALE	FL		01/07/2022		3,418		(299)			(299)		3,118	3,118			
100064808	WEST DEPTFORD	NJ		07/14/2021		3,483		(365)			(365)		3,118	3,118			
100141685	PORTLAND	OR		01/30/2024		3,256		(137)			(137)		3,119	3,119			
100143720	PLACERVILLE	CA		02/26/2024		3,730		(611)			(611)		3,119	3,119			
100119543	WEST SACRAMENTO	CA		07/28/2023		3,299		(180)			(180)		3,119	3,119			
100062028	LUCEDALE	MS		07/01/2021		3,200		(81)			(81)		3,119	3,119			
100079504	REISTERSTOWN	MD		04/25/2022		2,782		337			337		3,119	3,119			
100132265	DAYTONA BEACH	FL		10/13/2023		2,660		459			459		3,119	3,119			
100128067	ANTIOCH	TN		09/08/2023		2,761		358			358		3,119	3,119			
100110680	DUBLIN	OH		06/30/2023		2,988		132			132		3,119	3,119			
100091858	BOSTON	MA		01/30/2023		3,318		(202)			(202)		3,117	3,120		3	3
100081030	WASILLA	AK		03/18/2022		2,776		343			343		3,120	3,120			
100102373	MYRTLE BEACH	SC		06/07/2023		3,137		(17)			(17)		3,120	3,120			
100053949	REPUBLIC	MO		03/23/2021		3,211		(91)			(91)		3,120	3,120			
100156617	DEWEY BEACH	DE		06/24/2024		3,273		(153)			(153)		3,120	3,120			
100129858	HARRISBURG	PA		09/27/2023		3,301		(181)			(181)		3,120	3,120			
100079944	HOUSTON	TX		04/25/2022		3,868		(747)			(747)		3,120	3,120			
100143917	LOS ANGELES	CA		02/29/2024		3,226		(105)			(105)		3,121	3,121			
100116860	MINNEAPOLIS	MN		07/20/2023		(4,758)		7,878			7,878		3,121	3,121			
100067729	KATY	TX		09/23/2021		3,270		(149)			(149)		3,121	3,121			
100112361	REDFORD	MI		06/29/2023		2,928		193			193		3,121	3,121			
100089201	SCOTTSDALE	AZ		11/18/2022		3,165		(44)			(44)		3,121	3,121			
100079006	OMAHA	NE		02/24/2022		3,151		(29)			(29)		3,122	3,122			
100119461	RALEIGH	NC		07/31/2023		2,880		241			241		3,122	3,122			
100084824	COLTON	CA		08/02/2022		3,196		(74)			(74)		3,122	3,122			
100119357	MELISSA	TX		07/31/2023		3,186		(63)			(63)		3,122	3,122			
100133861	MADERA	CA		10/20/2023		3,114		8			8		3,122	3,122			
100086199	CYPRESS	TX		10/07/2022		3,579		(457)			(457)		3,122	3,122			
100133281	LOS ANGELES	CA		11/29/2023		3,361		(238)			(238)		3,122	3,122			
100090338	SAINT CLOUD	FL		12/22/2022		3,350		(228)			(228)		3,122	3,122			
100136508	PRINCETON	TX		11/20/2023		2,588		534			534		3,122	3,122			
100065067	NORTH WALES	PA		07/14/2021		3,358		(236)			(236)		3,123	3,123			
100064515	HIGH RIDGE	MO		07/01/2021		2,968		154			154		3,123	3,123			
100101616	PENSACOLA	FL		04/26/2023		3,158		(35)			(35)		3,123	3,123			
100148831	BROKEN BOW	OK		04/17/2024		3,287		(164)			(164)		3,123	3,123			
100025351	SACRAMENTO	CA		09/20/2018		2,614		508			508		3,123	3,123			
100144379	PURCELLVILLE	VA		03/07/2024		3,436		(316)			(316)		3,120	3,123		3	3
100162984	GERMANTOWN	MD		08/12/2024		3,289		(166)			(166)		3,123	3,123			
100120691	TEMECULA	CA		08/25/2023		3,115		8			8		3,123	3,123			
100115344	NEWARK	NJ		07/17/2023		2,994		129			129		3,123	3,123			
100115078	FORT WORTH	TX		07/14/2023		2,857		266			266		3,123	3,123			
100065218	HOUSTON	TX		07/14/2021		3,254		(131)			(131)		3,123	3,123			
100049622	FLORISSANT	MO		11/20/2020		3,940		(816)			(816)		3,123	3,123			
100120023	DAVENPORT	FL		08/11/2023		3,118		6			6		3,123	3,123			
100063264	NEWARK	DE		07/01/2021		3,300		(176)			(176)		3,123	3,123			
100110329	GEORGETOWN	TX		06/30/2023		2,896		228			228		3,124	3,124			
100060900	HOUSTON	TX		06/01/2021		3,092		31			31		3,124	3,124			
100117842	KATY	TX		07/20/2023		3,361		(238)			(238)		3,124	3,124			
100128378	LEHIGH ACRES	FL		09/15/2023		3,313		(189)			(189)		3,124	3,124			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024225	NORTHLAKE	TX		09/20/2018		3,360		(237)			(237)		3,124	3,124			
100032136	PITTSBURG	CA		03/29/2019		2,364		760			760		3,124	3,124			
100137160	FONTANA	CA		11/28/2023		3,654		(530)			(530)		3,124	3,124			
100067773	LAS CRUCES	NM		09/23/2021		3,527		(402)			(402)		3,124	3,124			
100117706	RIVERTON	UT		07/20/2023		2,684		440			440		3,124	3,124			
100029565	ANNAPOLIS	MD		10/26/2018		2,920		204			204		3,124	3,124			
100119885	EAST ELMHURST	NY		08/10/2023		3,887		(762)			(762)		3,124	3,124			
100155968	LOCUST VALLEY	NY		06/18/2024		3,361		(236)			(236)		3,125	3,125			
100013526	LAKE IN THE HILLS	IL		05/25/2017		2,360		765			765		3,125	3,125			
100030469	COLLINSVILLE	VA		12/20/2018		1,455		1,670			1,670		3,125	3,125			
100091181	BRANSON WEST	MO		01/31/2023		2,634		491			491		3,125	3,125			
100091174	BRANSON WEST	MO		01/31/2023		2,637		488			488		3,125	3,125			
100115560	RIVERSIDE	NJ		07/19/2023		3,338		(213)			(213)		3,125	3,125			
100063203	FLORENCE	SC		07/01/2021		3,338		(213)			(213)		3,125	3,125			
100043943	LANCASTER	CA		08/19/2020		3,854		(729)			(729)		3,125	3,125			
100102871	WAPPINGERS FALLS	NY		06/22/2023		2,524		601			601		3,125	3,125			
100110524	KISSIMMEE	FL		06/30/2023		3,325		(200)			(200)		3,125	3,125			
100133571	SKOKIE	IL		10/23/2023		3,078		47			47		3,125	3,125			
100086374	DANBURY	CT		09/23/2022		3,208		(82)			(82)		3,126	3,126			
100031638	STOCKTON	CA		03/29/2019		2,561		565			565		3,126	3,126			
100061023	PHILADELPHIA	PA		06/01/2021		3,099		27			27		3,126	3,126			
100141005	MIAMI	FL		02/20/2024		3,433		(307)			(307)		3,126	3,126			
100138672	OLATHE	KS		02/02/2024		3,295		(169)			(169)		3,126	3,126			
100048193	MIAMI	FL		11/20/2020		3,823		(697)			(697)		3,126	3,126			
100088017	DORAL	FL		10/25/2022		3,282		(156)			(156)		3,126	3,126			
100024672	HIALEAH	FL		09/20/2018		2,741		386			386		3,127	3,127			
100083735	NUEVO VALLARTA NAY	MEX		06/28/2022		3,127							3,127	3,127			
100048881	TAMPA	FL		11/20/2020		3,643		(517)			(517)		3,127	3,127			
100128200	MENAHGA	MN		09/18/2023		2,956		172			172		3,127	3,127			
100044238	ATCHISON	KS		08/19/2020		2,423		704			704		3,127	3,127			
100120043	CLEARWATER	FL		08/11/2023		3,023		105			105		3,127	3,127			
100152459	INDIO	CA		05/16/2024		3,450		(322)			(322)		3,127	3,127			
100066374	EUGENE	OR		08/02/2021		3,192		(64)			(64)		3,128	3,128			
100062480	APPLETON	WI		07/01/2021		3,232		(104)			(104)		3,128	3,128			
100053559	POST FALLS	ID		03/23/2021		3,375		(247)			(247)		3,128	3,128			
100136241	NORTHLAKE	TX		11/20/2023		3,175		(47)			(47)		3,128	3,128			
100126750	STONE MOUNTAIN	GA		08/30/2023		3,038		90			90		3,128	3,128			
100137115	BROOKLET	GA		11/28/2023		3,277		(148)			(148)		3,128	3,128			
100132132	SARATOGA SPRINGS	UT		10/13/2023		3,042		87			87		3,128	3,128			
100026969	VALLEJO	CA		09/26/2018		2,153		976			976		3,128	3,128			
100151831	CARSON	CA		05/10/2024		3,242		(113)			(113)		3,128	3,128			
100119468	HARRISBURG	PA		07/31/2023		2,858		271			271		3,129	3,129			
100128727	MEDFORD	NY		09/21/2023		3,291		(164)			(164)		3,126	3,129		2	2
100026455	PLUM BORO	PA		09/26/2018		2,163		966			966		3,129	3,129			
100147077	LANGHORNE	PA		03/28/2024		3,291		(163)			(163)		3,129	3,129			
100142630	ROSEVILLE	CA		02/08/2024		2,911		218			218		3,129	3,129			
100026939	SALINAS	CA		09/26/2018		3,129							3,129	3,129			
100148370	BRADENTON	FL		04/12/2024		2,874		255			255		3,129	3,129			
4010047947	MEMPHIS	TN		03/22/2023		3,349		(220)			(220)		3,129	3,129			
100030499	HOUSTON	TX		12/20/2018		2,929		200			200		3,129	3,129			
100062060	CARENCRO	LA		07/01/2021		3,205		(76)			(76)		3,129	3,129			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151440	GREENWICH	CT		05/10/2024		3,244		(115)			(115)		3,129	3,129			
100028351	LAS VEGAS	NV		10/26/2018		3,684		(554)			(554)		3,130	3,130			
100150505	JACKSONVILLE	FL		05/03/2024		2,958		172			172		3,130	3,130			
100026008	ALBRIGHTSVILLE	PA		09/20/2018		1,306		1,824			1,824		3,130	3,130			
100017870	LAUREL	MD		05/30/2018		3,369		(239)			(239)		3,131	3,131			
100126650	CLEVELAND	OH		08/30/2023		2,545		586			586		3,131	3,131			
100148817	SPRINGTOWN	TX		04/17/2024		3,425		(295)			(295)		3,131	3,131			
100025408	OAKLEY	CA		09/20/2018		2,901		230			230		3,131	3,131			
100063163	CARLOS	MN		07/01/2021		3,256		(124)			(124)		3,132	3,132			
100135765	BULLHEAD CITY	AZ		11/10/2023		2,803		329			329		3,132	3,132			
100134060	BROOKLYN	NY		10/25/2023		3,264		(132)			(132)		3,132	3,132			
100035590	PROVIDENCE VILLAGE	TX		08/21/2019		3,398		(266)			(266)		3,132	3,132			
100156046	KATY	TX		06/18/2024		3,172		(40)			(40)		3,132	3,132			
100116021	BRASELTON	GA		07/20/2023		3,177		(45)			(45)		3,132	3,132			
100129688	ATOKA	TN		09/29/2023		2,886		246			246		3,132	3,132			
100131748	ORANGE BEACH	AL		10/06/2023		2,621		511			511		3,132	3,132			
100120932	PENSACOLA	FL		08/30/2023		2,907		225			225		3,132	3,132			
100100449	AVENTURA	FL		04/27/2023		2,566		566			566		3,132	3,132			
100078978	SAINT LOUIS	MO		02/24/2022		3,297		(164)			(164)		3,132	3,132			
100078986	SAINT LOUIS	MO		02/24/2022		3,297		(164)			(164)		3,132	3,132			
100031186	MORENO VALLEY	CA		03/29/2019		2,227		905			905		3,132	3,132			
100149831	WHITEFISH	MT		04/29/2024		3,350		(218)			(218)		3,133	3,133			
100026517	LOMPOC	CA		09/26/2018		154		2,979			2,979		3,133	3,133			
100054656	PAWLING	NY		03/23/2021		3,804		(671)			(671)		3,133	3,133			
100112107	SMYRNA	DE		06/29/2023		1,154		1,979			1,979		3,133	3,133			
100088835	BARDONIA	NY		11/15/2022		2,743		391			391		3,133	3,133			
100128016	CLARKSVILLE	TN		09/08/2023		2,868		266			266		3,133	3,133			
100068350	FORT WASHINGTON	MD		08/25/2021		3,394		(260)			(260)		3,134	3,134			
100110206	NEWARK	NJ		06/30/2023		3,276		(143)			(143)		3,134	3,134			
100111526	LENOIR	NC		06/29/2023		3,033		101			101		3,134	3,134			
100128042	MC MINNVILLE	TN		09/08/2023		2,828		306			306		3,134	3,134			
100054435	AUBURN	MA		03/23/2021		4,366		(1,232)			(1,232)		3,134	3,134			
100061269	OAKDALE	MN		06/01/2021		3,103		32			32		3,134	3,134			
100109950	ALLENTOWN	PA		06/22/2023		3,277		(142)			(142)		3,134	3,134			
100115739	SCHWENKSVILLE	PA		07/20/2023		3,155		(21)			(21)		3,134	3,134			
100078707	SHELBY	NC		02/02/2022		3,497		(362)			(362)		3,135	3,135			
100099632	LAVERGNE	TN		04/06/2023		2,984		151			151		3,135	3,135			
100071366	SOUTH CHESTERFIELD	VA		10/01/2021		3,226		(91)			(91)		3,135	3,135			
100118627	GARLAND	TX		07/25/2023		3,465		(331)			(331)		3,135	3,135			
100115753	FORT WORTH	TX		07/20/2023		3,335		(200)			(200)		3,135	3,135			
100085144	SACRAMENTO	CA		09/21/2022		3,174		(39)			(39)		3,135	3,135			
100043925	SWANNANOA	NC		08/19/2020		3,683		(548)			(548)		3,135	3,135			
100091578	CHICAGO	IL		03/07/2023		3,478		(343)			(343)		3,136	3,136			
100050201	LAKE VILLA	IL		11/20/2020		3,345		(207)			(207)		3,137	3,136		(2)	(2)
100110126	RARITAN	NJ		06/29/2023		3,763		(627)			(627)		3,136	3,136			
100026942	NORTH WILDWOOD	NJ		09/26/2018		1,136		2,000			2,000		3,136	3,136			
100100540	CHARLOTTE	NC		04/27/2023		3,508		(372)			(372)		3,136	3,136			
100031922	GLENDALE	AZ		03/29/2019		2,723		413			413		3,136	3,136			
100075967	WASHINGTON	DC		01/07/2022		3,243		(107)			(107)		3,136	3,136			
100140010	KEAAU	HI		01/09/2024		3,420		(284)			(284)		3,136	3,136			
100076112	AKRON	OH		01/07/2022		3,430		(293)			(293)		3,136	3,136			

SCHEDULE B - PART 3

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100109347	SONOITA	AZ		06/12/2023		3,381		(244)			(244)		3,136	3,136			
100025186	VICTORVILLE	CA		09/20/2018		2,967		169			169		3,137	3,137			
100151536	NEW BRAUNFELS	TX		05/10/2024		2,683		454			454		3,137	3,137			
100078830	BALTIMORE	MD		02/24/2022		3,108		29			29		3,137	3,137			
100138252	LITHOPOLIS	OH		12/15/2023		3,459		(102)			(102)		3,357	3,137		(220)	(220)
100144044	PITTSBURGH	PA		03/07/2024		3,370		(233)			(233)		3,137	3,137			
100112406	SANFORD	FL		06/29/2023		1,176		1,961			1,961		3,137	3,137			
100151027	MESA	AZ		05/08/2024		3,234		(96)			(96)		3,137	3,137			
100099675	NIPOMO	CA		04/06/2023		3,172		(35)			(35)		3,137	3,137			
100069557	AUBURN	NY		09/01/2021		3,139		(1)			(1)		3,138	3,138			
100011528	LITHIA	FL		03/08/2017		(3,813)		6,951			6,951		3,138	3,138			
100013292	LANCASTER	CA		05/25/2017		2,506		632			632		3,138	3,138			
100082585	CAPE CORAL	FL		04/14/2022		3,392		(254)			(254)		3,138	3,138			
100084733	FEDERAL WAY	WA		08/02/2022		3,151		(13)			(13)		3,138	3,138			
100088848	WORTHINGTON	OH		11/15/2022		2,930		208			208		3,138	3,138			
100067986	GLOBE	AZ		09/23/2021		3,468		(330)			(330)		3,138	3,138			
100129557	SAINT AUGUSTINE	FL		09/29/2023		2,801		337			337		3,138	3,138			
100120482	MANGONIA PARK	FL		08/18/2023		2,940		198			198		3,138	3,138			
100054972	HILLMAN	MN		03/23/2021		3,616		(477)			(477)		3,139	3,139			
100025841	ATLANTA	GA		09/20/2018		1,211		1,928			1,928		3,139	3,139			
100135393	SEBRING	FL		11/13/2023		3,032		107			107		3,139	3,139			
100135314	AUGUSTA	GA		11/13/2023		3,023		116			116		3,139	3,139			
100138638	BAL HARBOUR	FL		02/02/2024		3,891		(752)			(752)		3,139	3,139			
100025176	ORLANDO	FL		09/20/2018		2,867		272			272		3,139	3,139			
100139652	BAKERSFIELD	CA		12/28/2023		3,502		(363)			(363)		3,139	3,139			
100127537	ROSHARON	TX		09/08/2023		2,604		535			535		3,139	3,139			
100150227	UNITED KINGDOM	GBR		04/29/2024		3,075							3,075	3,139	65		65
100031080	PEMBROKE PINES	FL		03/29/2019		3,092		47			47		3,139	3,139			
100132433	OXNARD	CA		11/03/2023		2,809		330			330		3,139	3,139			
100101608	SAINT CLOUD	FL		04/26/2023		3,319		(179)			(179)		3,139	3,139			
100151636	NORTH MYRTLE BEACH	SC		05/10/2024		3,327		(187)			(187)		3,140	3,140			
100135524	WAKE FOREST	NC		11/13/2023		2,834		306			306		3,140	3,140			
100143323	NORTH LAS VEGAS	NV		02/16/2024		2,851		289			289		3,140	3,140			
100090012	SANTA MARIA	CA		01/13/2023		3,050		91			91		3,140	3,140			
100142723	SCAPPOOSE	OR		02/08/2024		2,994		146			146		3,140	3,140			
100159695	KIHEI	HI		08/23/2024		940		2,200			2,200		3,140	3,140			
100143472	OCEANSIDE	CA		02/16/2024		3,370		(230)			(230)		3,141	3,141			
100054360	CHESAPEAKE	VA		03/23/2021		4,080		(940)			(940)		3,141	3,141			
100049577	CHICAGO	IL		11/20/2020		3,560		(419)			(419)		3,141	3,141			
100133548	STAFFORD	VA		10/19/2023		3,312		(170)			(170)		3,142	3,141		(1)	(1)
100109709	RANCHO CUCAMONGA	CA		06/16/2023		3,333		(193)			(193)		3,141	3,141			
100137595	WASHINGTON	DC		12/08/2023		3,294		(153)			(153)		3,141	3,141			
100109034	LOGANVILLE	GA		06/02/2023		3,236		(96)			(96)		3,141	3,141			
100049713	TEMPLE HILLS	MD		11/20/2020		3,964		(823)			(823)		3,141	3,141			
100110354	GLEN ST MARY	FL		06/30/2023		3,159		(18)			(18)		3,141	3,141			
100116885	BAKERSFIELD	CA		07/20/2023		2,623		519			519		3,141	3,141			
100107813	PERRIS	CA		05/19/2023		3,111		30			30		3,141	3,141			
100127558	GLENDALE	AZ		09/08/2023		3,204		(62)			(62)		3,142	3,142			
100031925	PORT ST LUCIE	FL		03/29/2019		2,461		680			680		3,142	3,142			
100152750	SAN DIEGO	CA		05/22/2024		3,598		(456)			(456)		3,142	3,142			
100173843	CHICAGO	IL		10/31/2024		3,113		29			29		3,142	3,142			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043222	PHOENIXVILLE	PA		08/13/2020		3,175		(33)			(33)		3,142	3,142			
100133792	SANTEE	CA		10/20/2023		3,455		(313)			(313)		3,142	3,142			
100146943	ATTLEBORO	MA		03/26/2024		3,146		(6)			(6)		3,140	3,142		2	2
100053947	LAUDERHILL	FL		03/23/2021		3,550		(408)			(408)		3,142	3,142			
100103037	HOUSTON	TX		06/22/2023		3,673		(530)			(530)		3,142	3,142			
100060175	POCATELLO	ID		06/25/2021		3,465		(322)			(322)		3,142	3,142			
100120728	ELK GROVE VILLAGE	IL		08/25/2023		3,472		(329)			(329)		3,142	3,142			
100025770	MAYWOOD	IL		09/20/2018		2,979		163			163		3,143	3,143			
100055823	KATY	TX		03/23/2021		3,558		(416)			(416)		3,143	3,143			
100024962	ALABASTER	AL		09/20/2018		3,074		69			69		3,143	3,143			
100152499	ESTERO	FL		05/17/2024		3,116		23			23		3,140	3,143		3	3
100142466	BOCA RATON	FL		03/08/2024		3,429		(286)			(286)		3,143	3,143			
100115860	POOLER	GA		07/20/2023		3,293		(150)			(150)		3,143	3,143			
100140340	RIO RANCHO	NM		01/18/2024		2,775		368			368		3,143	3,143			
100013239	LOS ANGELES	CA		05/25/2017		2,972		172			172		3,143	3,143			
100148514	LOXAHATCHEE	FL		04/12/2024		3,147		(7)			(7)		3,141	3,143		3	3
100013587	PINSON	AL		05/25/2017		2,852		291			291		3,143	3,143			
100079669	WESTPORT	WA		04/08/2022		3,540		(397)			(397)		3,143	3,143			
100054416	GLENDALE	AZ		03/23/2021		3,280		(137)			(137)		3,143	3,143			
100100481	PHILADELPHIA	PA		04/27/2023		2,137		1,006			1,006		3,143	3,143			
100115041	QUARTZ HILL	CA		07/14/2023		3,325		(181)			(181)		3,143	3,143			
100154669	PRINCEVILLE	HI		07/19/2024		3,344		(201)			(201)		3,143	3,143			
100054895	CANAL WINCHESTER	OH		03/23/2021		3,564		(420)			(420)		3,144	3,144			
100118698	WALNUT CREEK	CA		07/25/2023		3,466		(323)			(323)		3,144	3,144			
100128031	ANTIOCH	TN		09/08/2023		2,763		381			381		3,144	3,144			
100130219	FRESNO	CA		11/15/2023		3,595		(451)			(451)		3,144	3,144			
100062931	NORTH AUGUSTA	SC		07/01/2021		3,143							3,144	3,144			
100012454	APOPKA	FL		04/28/2017		2,264		880			880		3,144	3,144			
100070439	GRAVOIS MILLS	MO		09/23/2021		3,370		(225)			(225)		3,144	3,144			
100142887	AUSTIN	TX		02/09/2024		3,336		(194)			(194)		3,143	3,144		2	2
100013953	TAUNTON	MA		05/25/2017		2,888		257			257		3,145	3,145			
100160169	MELBOURNE BEACH	FL		07/18/2024		3,302		(157)			(157)		3,145	3,145			
100118053	BALTIMORE	MD		07/20/2023		1,770		1,374			1,374		3,145	3,145			
100049410	RUNNING SPRINGS	CA		11/20/2020		3,669		(524)			(524)		3,145	3,145			
100129322	CHARLOTTE	NC		09/25/2023		3,060		86			86		3,145	3,145			
100070462	VALPARAISO	FL		09/23/2021		3,580		(435)			(435)		3,146	3,146			
100012613	EVERETT	WA		05/25/2017		2,612		534			534		3,146	3,146			
100131989	OREM	UT		10/13/2023		3,255		(109)			(109)		3,146	3,146			
100107992	CHOWCHILLA	CA		05/25/2023		3,334		(188)			(188)		3,146	3,146			
100057994	OCALA	FL		06/30/2021		3,198		(52)			(52)		3,146	3,146			
100110422	CENTERTON	AR		06/30/2023		2,928		217			217		3,146	3,146			
100064909	HIALEAH	FL		07/14/2021		3,435		(289)			(289)		3,146	3,146			
100067859	NORFOLK	VA		09/23/2021		3,550		(404)			(404)		3,146	3,146			
100110571	BRADENTON	FL		06/30/2023		3,061		85			85		3,146	3,146			
100087225	FORT LAUDERDALE	FL		10/25/2022		2,635		511			511		3,146	3,146			
100109658	ESTERO	FL		06/14/2023		3,516		(370)			(370)		3,146	3,146			
100048979	MIAMI	FL		11/20/2020		3,643		(496)			(496)		3,146	3,146			
100109358	EUSTIS	FL		06/12/2023		3,178		(31)			(31)		3,147	3,147			
100071797	NEWTON	NC		10/14/2021		3,514		(367)			(367)		3,147	3,147			
100114797	LAS VEGAS	NV		07/10/2023		3,093		53			53		3,147	3,147			
100067746	HALTOM CITY	TX		09/23/2021		3,267		(121)			(121)		3,147	3,147			

SCHEDULE B - PART 3

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100029264	MODESTO	CA		10/26/2018		2,647		500			500		3,147	3,147			
100152428	ROMEOVILLE	IL		05/17/2024		3,216		(69)			(69)		3,147	3,147			
100110466	JOHNS ISLAND	SC		06/30/2023		3,220		(73)			(73)		3,148	3,148			
100067202	ABINGTON	PA		08/02/2021		2,969		178			178		3,148	3,148			
100110602	ENGLEWOOD	FL		06/30/2023		3,018		129			129		3,148	3,148			
100053792	CAMP HILL	AL		03/23/2021		4,240		(1,092)			(1,092)		3,148	3,148			
100155157	CASTLE ROCK	CO		07/19/2024		3,587		(440)			(440)		3,148	3,148			
100044483	BAYONNE	NJ		11/19/2020		2,457		691			691		3,148	3,148			
100074841	SIMPSONVILLE	SC		12/01/2021		3,192		(44)			(44)		3,148	3,148			
100077399	ROUND ROCK	TX		01/03/2022		3,270		(122)			(122)		3,148	3,148			
100071635	CLARKSVILLE	TN		10/14/2021		3,254		(106)			(106)		3,148	3,148			
100139811	UNITED KINGDOM	GBR		12/18/2023		3,153						(25)	3,128	3,148	20		20
100091028	CLEVELAND	TN		01/31/2023		3,529		(380)			(380)		3,148	3,148			
100063283	CONYERS	GA		07/01/2021		3,265		(117)			(117)		3,148	3,148			
100120806	WEST YARMOUTH	MA		08/25/2023		3,301		(153)			(153)		3,148	3,148			
100017192	SACRAMENTO	CA		04/26/2018		2,639		509			509		3,148	3,148			
100012729	NORTH HILLS	CA		05/25/2017		3,026		123			123		3,149	3,149			
100147021	HENDERSON	NV		03/27/2024		3,091		57			57		3,149	3,149			
100089024	PORTLAND	OR		11/04/2022		3,381		(233)			(233)		3,149	3,149			
100149352	ROSEVILLE	CA		04/24/2024		2,598		551			551		3,149	3,149			
100070504	ROANOKE	VA		09/23/2021		3,549		(400)			(400)		3,149	3,149			
100137065	FORESTHILL	CA		11/28/2023		3,109		41			41		3,150	3,150			
100087943	DORAL	FL		10/25/2022		3,433		(283)			(283)		3,150	3,150			
100138221	HOLLISTER	CA		12/14/2023		3,199		(49)			(49)		3,150	3,150			
100168666	LILBURN	GA		09/25/2024		3,470		(320)			(320)		3,150	3,150			
100047830	BRONX	NY		11/20/2020		3,670		(520)			(520)		3,150	3,150			
100113337	AKRON	OH		06/29/2023		2,851		299			299		3,151	3,151			
100053390	EVANSVILLE	IN		03/23/2021		4,629		(1,478)			(1,478)		3,151	3,151			
100136078	BOULDER CREEK	CA		12/18/2023		3,499		(348)			(348)		3,151	3,151			
100100309	KATY	TX		03/24/2023		3,301		(149)			(149)		3,151	3,151			
100116067	MARYSVILLE	WA		07/20/2023		3,147		4			4		3,151	3,151			
100048893	LAKELAND	FL		11/20/2020		3,918		(767)			(767)		3,151	3,151			
100131757	BAKERSFIELD	CA		10/06/2023		2,620		532			532		3,151	3,151			
100091480	KEARNY	NJ		01/20/2023		3,299		(148)			(148)		3,152	3,152			
100136066	SAN TAN VALLEY	AZ		11/16/2023		3,326		(175)			(175)		3,152	3,152			
100131588	BROKEN BOW	OK		10/06/2023		3,009		143			143		3,152	3,152			
100053477	RUTLEDGE	GA		03/23/2021		3,475		(324)			(324)		3,151	3,152		1	1
100111553	SPRINGFIELD	MA		06/29/2023		2,207		945			945		3,152	3,152			
100153091	LOS ANGELES	CA		06/27/2024		3,527		(376)			(376)		3,152	3,152			
100147681	JACKSONVILLE	FL		04/04/2024		2,871		281			281		3,152	3,152			
100110845	BOAZ	AL		06/29/2023		3,799		(648)			(648)		3,152	3,152			
100026886	MIAMI	FL		09/26/2018		2,391		761			761		3,152	3,152			
100116000	SARATOGA SPRINGS	UT		07/20/2023		2,907		245			245		3,152	3,152			
100054600	SAINT ROSE	LA		03/23/2021		3,754		(601)			(601)		3,152	3,152			
100078858	SCOTT	LA		02/24/2022		3,261		(109)			(109)		3,152	3,152			
100060687	SPRING	TX		06/01/2021		3,121		31			31		3,152	3,152			
100112250	KANSAS CITY	MO		06/29/2023		1,806		1,346			1,346		3,153	3,153			
100049951	JACKSONVILLE	FL		11/20/2020		3,556		(403)			(403)		3,153	3,153		(1)	(1)
100047892	SAINT CLAIR SHORES	MI		11/20/2020		3,587		(435)			(435)		3,153	3,153			
100164647	KOLOA	HI		08/23/2024		3,441		(288)			(288)		3,153	3,153			
100030718	WHITE PLAINS	NY		04/09/2019		1,487		1,666			1,666		3,153	3,153			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062913	TUSCALOOSA	AL		07/01/2021		3,240		(87)			(87)		3,153	3,153			
100088229	NEW BRUNSWICK	NJ		10/17/2022		3,375		(222)			(222)		3,153	3,153			
100053804	PITTSBURGH	PA		03/23/2021		3,132		22			22		3,153	3,153			
100142235	PINECREST	FL		03/15/2024		3,697		(544)			(544)		3,154	3,154			
100151650	JACKSON	NJ		05/10/2024		3,350		(197)			(197)		3,154	3,154			
100011524	ELGIN	IL		03/08/2017		1,065		2,089			2,089		3,154	3,154			
100113925	HOUMA	LA		06/29/2023		3,111		43			43		3,154	3,154			
100127604	KEAAU	HI		09/08/2023		3,181		(27)			(27)		3,154	3,154			
100126617	GRAND RAPIDS	MI		08/30/2023		2,719		435			435		3,154	3,154			
100061119	CHATTANOOGA	TN		06/01/2021		3,129		25			25		3,154	3,154			
100137943	COLUMBUS	OH		12/13/2023		3,289		(134)			(134)		3,154	3,154			
100117494	HELENA	MT		07/20/2023		2,989		166			166		3,154	3,154			
100084796	HENDERSON	NV		08/02/2022		3,321		(167)			(167)		3,155	3,155			
100013711	HYATTSVILLE	MD		05/25/2017		2,944		211			211		3,155	3,155			
100102842	MATHER	CA		06/22/2023		3,636		(481)			(481)		3,155	3,155			
100132489	LOS ANGELES	CA		11/03/2023		3,050		105			105		3,155	3,155			
100110665	WINSTON SALEM	NC		06/30/2023		3,154		1			1		3,155	3,155			
100147067	GLACIER	WA		03/27/2024		3,107		48			48		3,155	3,155			
100137774	CHICAGO	IL		12/08/2023		3,355		(199)			(199)		3,155	3,155			
100132720	BEND	OR		11/03/2023		3,139		16			16		3,155	3,155			
100152574	SISTERS	OR		05/17/2024		3,112		40			40		3,152	3,155		3	3
100119814	CHICAGO	IL		08/08/2023		3,082		73			73		3,155	3,155			
100114533	HILLSBORO	IL		06/29/2023		3,369		(213)			(213)		3,155	3,155			
100115695	OMAHA	NE		07/20/2023		3,161		(5)			(5)		3,155	3,155			
100071793	LANCASTER	CA		10/14/2021		3,480		(324)			(324)		3,155	3,155			
100140133	WENDELL	NC		01/09/2024		2,902		254			254		3,156	3,156			
100152337	CORPUS CHRISTI	TX		05/17/2024		2,820		336			336		3,156	3,156			
100025490	GLENDALE	AZ		09/20/2018		2,808		347			347		3,156	3,156			
100150757	BOULDER	CO		05/07/2024		3,323		(167)			(167)		3,156	3,156			
100140621	SANTA MARIA	CA		01/19/2024		3,634		(478)			(478)		3,156	3,156			
100110550	SAINT AUGUSTINE	FL		06/30/2023		2,956		200			200		3,156	3,156			
100148218	NASHVILLE	TN		04/12/2024		3,526		(369)			(369)		3,157	3,157			
100076107	SPRING	TX		01/07/2022		3,418		(261)			(261)		3,157	3,157			
100067502	CAPE CORAL	FL		09/23/2021		3,571		(414)			(414)		3,157	3,157			
100152837	MESQUITE	TX		05/22/2024		3,395		(238)			(238)		3,157	3,157			
100115090	CANTON	MA		07/14/2023		2,939		218			218		3,157	3,157			
100025250	JEFFERSON	LA		09/20/2018		2,695		462			462		3,157	3,157			
100064874	SUMMERVILLE	SC		07/14/2021		3,507		(350)			(350)		3,157	3,157			
4010074025	MASTIC BEACH	NY		04/29/2024		3,627		(469)			(469)		3,158	3,158			
100043816	HAYWARD	CA		08/13/2020		3,187		(7)			(7)		3,180	3,158		(22)	(22)
100143100	MIAMI	FL		02/16/2024		3,330		(173)			(173)		3,158	3,158			
100158082	SACRAMENTO	CA		07/09/2024		4,457		(43)			(43)		4,414	3,158		(1,256)	(1,256)
100083897	BAKERSFIELD	CA		07/12/2022		3,283		(124)			(124)		3,158	3,158			
100149159	CARSON	CA		04/22/2024		3,269		(111)			(111)		3,158	3,158			
100149493	RANCHO CORDOVA	CA		04/24/2024		3,471		(312)			(312)		3,159	3,159			
100149471	MOUNT LAUREL	NJ		04/24/2024		3,327		(168)			(168)		3,159	3,159			
100017157	MIAMI	FL		04/26/2018		2,879		281			281		3,159	3,159			
100136283	HENDERSON	NV		11/20/2023		2,449		711			711		3,159	3,159			
100061101	PARMA	OH		06/01/2021		3,131		29			29		3,159	3,159			
100079868	PHOENIX	AZ		04/25/2022		3,866		(706)			(706)		3,160	3,160			
100068072	SIOUX FALLS	SD		09/23/2021		3,121		38			38		3,160	3,160			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018028	LEWISVILLE	TX		05/22/2018		3,429		(270)			(270)		3,160	3,160			
100135841	ELK GROVE	CA		11/10/2023		3,306		(146)			(146)		3,160	3,160			
100114877	CLERMONT	FL		07/10/2023		3,252		(92)			(92)		3,160	3,160			
100067000	HARLINGEN	TX		08/02/2021		3,109		51			51		3,160	3,160			
100012074	PERRIS	CA		03/08/2017		2,122		1,038			1,038		3,160	3,160			
100128395	EAST STROUDSBURG	PA		09/15/2023		3,318		(158)			(158)		3,160	3,160			
100011477	HYDE PARK	MA		12/23/2016		2,556		604			604		3,160	3,160			
100151690	OCEANSIDE	CA		05/10/2024		3,380		(220)			(220)		3,160	3,160			
100031698	VALLEJO	CA		03/29/2019		3,089		71			71		3,160	3,160			
100118977	BLUFFDALE	UT		07/27/2023		2,951		209			209		3,160	3,160			
100112217	BALTIMORE	MD		06/29/2023		2,673		487			487		3,160	3,160			
100132819	GATLINBURG	TN		11/03/2023		3,285		(124)			(124)		3,160	3,160			
100048959	VENICE	FL		11/20/2020		4,096		(936)			(936)		3,160	3,160			
100045181	TORNILLO	TX		11/25/2020		3,093		68			68		3,161	3,161			
100131599	FREDERICK	MD		10/06/2023		3,220		(60)			(60)		3,161	3,161			
100151454	CAPE MAY	NJ		05/10/2024		3,269		(109)			(109)		3,161	3,161			
100150524	SAVANNAH	GA		05/03/2024		3,397		(236)			(236)		3,161	3,161			
100133618	BARNEGAT	NJ		10/23/2023		3,070		91			91		3,161	3,161			
100047034	FRANKLIN	MI		11/20/2020		4,056		(895)			(895)		3,161	3,161			
100131631	ALTUS	OK		10/06/2023		2,955		205			205		3,161	3,161			
100088543	DEN HAAG	NLD		10/27/2022		3,201						149	3,350	3,161	(189)		(189)
100116820	WILDWOOD	FL		07/20/2023		2,257		904			904		3,161	3,161			
100118737	BOYNTON BEACH	FL		07/25/2023		3,258		(97)			(97)		3,161	3,161			
100156306	SANTA ANA	CA		07/25/2024		3,353		(192)			(192)		3,161	3,161			
100133838	BAKERSFIELD	CA		10/20/2023		3,136		25			25		3,162	3,162			
100121024	EDGEWATER	FL		08/30/2023		3,092		69			69		3,162	3,162			
100133430	WILLIAMSTOWN	KY		10/19/2023		3,409		(247)			(247)		3,162	3,162			
100129517	WASHINGTON	UT		09/29/2023		3,116		46			46		3,162	3,162			
100148481	WEST CAPE MAY	NJ		04/12/2024		3,248		(88)			(88)		3,159	3,162		3	3
100057862	CHARLOTTE	NC		06/30/2021		3,286		(124)			(124)		3,162	3,162			
100156549	LEHIGH ACRES	FL		06/24/2024		3,216		(54)			(54)		3,162	3,162			
100103096	BAY SHORE	NY		04/21/2023		3,378		(215)			(215)		3,162	3,162			
100149980	WESTLAKE VILLAGE	CA		06/07/2024		3,364		(201)			(201)		3,163	3,163			
100025091	LYNWOOD	CA		09/20/2018		3,250		(87)			(87)		3,163	3,163			
100071529	WARWICK	RI		10/14/2021		3,533		(371)			(371)		3,163	3,163			
100147163	UNITED KINGDOM	GBR		03/27/2024		3,043							3,043	3,163	119		119
100111546	RIDGEWOOD	NY		06/29/2023		2,949		214			214		3,163	3,163			
100150835	CHATSWORTH	CA		05/08/2024		3,317		(154)			(154)		3,163	3,163			
100100707	NORTH CHARLESTON	SC		04/28/2023		2,853		310			310		3,163	3,163			
100061304	VINELAND	NJ		06/01/2021		3,138		26			26		3,163	3,163			
100024474	PITTSBURGH	PA		09/20/2018		2,534		629			629		3,163	3,163			
100032093	IRVING	TX		03/29/2019		2,100		1,064			1,064		3,164	3,164			
100103596	GREENSBORO	GA		05/08/2023		3,034		130			130		3,164	3,164			
100092056	BRENTWOOD	NY		02/09/2023		3,395		(232)			(232)		3,164	3,164			
100114567	BEACH PARK	IL		06/29/2023		3,204		(40)			(40)		3,164	3,164			
100029974	TULSA	OK		12/20/2018		2,991		173			173		3,164	3,164			
100111720	CHICAGO	IL		06/29/2023		776		2,388			2,388		3,164	3,164			
100100763	UNION	NJ		04/28/2023		3,013		151			151		3,164	3,164			
100053563	GLOVERSVILLE	NY		03/23/2021		3,871		(707)			(707)		3,165	3,165			
100156826	PAYSON	UT		06/27/2024		3,454		(289)			(289)		3,165	3,165			
4010045915	TRENTON	NJ		03/22/2023		3,518		(353)			(353)		3,165	3,165			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129700	LAS VEGAS	NV		09/29/2023		3,199		(34)			(34)		3,165	3,165			
100132249	CASA GRANDE	AZ		10/13/2023		2,579		586			586		3,165	3,165			
100149374	DOWNINGTOWN	PA		04/24/2024		2,679		486			486		3,165	3,165			
100148766	WENTZVILLE	MO		04/17/2024		3,396		(231)			(231)		3,165	3,165			
100135498	SAINT AUGUSTINE	FL		11/13/2023		2,478		687			687		3,165	3,165			
100128105	PETERSBURG	TN		09/08/2023		2,835		330			330		3,165	3,165			
100064839	BRAWLEY	CA		07/14/2021		3,507		(342)			(342)		3,165	3,165			
100119120	BIG BEAR CITY	CA		07/28/2023		3,072		94			94		3,165	3,165			
100133666	DURHAM	NC		10/23/2023		2,951		214			214		3,165	3,165			
100029407	TEMPLE CITY	CA		10/26/2018		2,501		664			664		3,166	3,166			
100054531	SAINT PAUL	MN		03/23/2021		3,792		(626)			(626)		3,166	3,166			
100076950	DAVENPORT	FL		01/03/2022		3,258		(93)			(93)		3,166	3,166			
100076040	ST AUGUSTINE	FL		01/07/2022		3,504		(338)			(338)		3,166	3,166			
100148646	SANTA ANA	CA		05/15/2024		3,149		17			17		3,166	3,166			
100100110	PALM BEACH GARDENS	FL		03/28/2023		3,120		46			46		3,166	3,166			
100147376	LODI	CA		05/08/2024		3,452		(286)			(286)		3,166	3,166			
100118928	PAHRUMP	NV		07/27/2023		3,142		25			25		3,166	3,166			
100017835	ONTARIO	CA		05/30/2018		3,339		(172)			(172)		3,166	3,166			
100120624	SOUTH GATE	CA		08/18/2023		3,236		(69)			(69)		3,167	3,167			
100013858	SAINT ROSE	LA		05/25/2017		2,649		517			517		3,167	3,167			
100013071	LOS ANGELES	CA		05/25/2017		3,051		116			116		3,167	3,167			
100091024	MORENO VALLEY	CA		01/31/2023		3,416		(253)			(253)		3,163	3,167		4	4
100149990	SANTA CRUZ	CA		06/07/2024		3,590		(423)			(423)		3,167	3,167			
100139203	BAYSIDE HILLS	NY		12/28/2023		3,148		19			19		3,167	3,167			
100140291	CHICAGO	IL		01/18/2024		3,480		(313)			(313)		3,167	3,167			
100135753	WADDELL	AZ		11/10/2023		2,428		739			739		3,167	3,167			
100049042	WINTER PARK	FL		11/20/2020		4,205		(1,038)			(1,038)		3,167	3,167			
100151707	NORTH HILLS	CA		05/10/2024		3,540		(373)			(373)		3,167	3,167			
100137956	PHOENIX	AZ		12/13/2023		2,697		471			471		3,168	3,168			
100017834	GLENDALE	AZ		05/30/2018		3,315		(148)			(148)		3,168	3,168			
100118782	CONROE	TX		07/25/2023		(1,457)		4,625			4,625		3,168	3,168			
100014656	LANOKA HARBOR	NJ		09/27/2017		1,561		1,607			1,607		3,168	3,168			
100140563	GASTONIA	NC		01/19/2024		3,460		(291)			(291)		3,168	3,168			
100143141	SAINT AUGUSTINE	FL		02/16/2024		2,856		313			313		3,168	3,168			
100139319	DAVENPORT	FL		12/28/2023		3,129		39			39		3,168	3,168			
100018331	BERLIN	CT		06/27/2018		3,337		(169)			(169)		3,168	3,168			
100133157	BRENTWOOD	CA		11/29/2023		174		2,994			2,994		3,168	3,168			
100143360	CHICAGO	IL		02/16/2024		3,241		(72)			(72)		3,168	3,168			
100152588	BROKEN BOW	OK		05/17/2024		3,417		279			279		3,697	3,169		(528)	(528)
100080466	MIAMI BEACH	FL		03/10/2022		3,567		(399)			(399)		3,169	3,169			
100101688	BIG BEAR LAKE	CA		03/31/2023		3,394		(225)			(225)		3,169	3,169			
100079586	WINTER GARDEN	FL		04/25/2022		3,745		(576)			(576)		3,169	3,169			
100084803	MYRTLE BEACH	SC		08/02/2022		3,768		(599)			(599)		3,169	3,169			
100077694	GERMANTOWN	OH		01/03/2022		3,312		(143)			(143)		3,169	3,169			
100119224	NORTH CHESTERFIELD	VA		07/31/2023		3,068		102			102		3,169	3,169			
100100164	TAMPA	FL		03/17/2023		3,133		37			37		3,169	3,169			
100117083	BUFFALO	NY		07/20/2023		(3,864)		7,034			7,034		3,170	3,170			
100024959	PATERSON	NJ		09/20/2018		683		2,487			2,487		3,170	3,170			
100076258	MARRERO	LA		01/07/2022		3,375		(205)			(205)		3,170	3,170			
100137452	HOLLYWOOD	FL		01/11/2024		3,832		(663)			(663)		3,170	3,170			
100111118	ANAHEIM	CA		06/29/2023		3,028		142			142		3,170	3,170			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143359	MEDWAY	MA		02/16/2024		3,397		(227)			(227)		3,171	3,171			
100070711	CLEARWATER	FL		10/01/2021		3,171		(1)			(1)		3,171	3,171			
100084827	MIAMI GARDENS	FL		08/02/2022		3,527		(357)			(357)		3,171	3,171			
100086649	HALLANDALE BEACH	FL		09/30/2022		3,237		(67)			(67)		3,171	3,171			
100017386	WEST HARTFORD	CT		04/26/2018		3,152		20			20		3,171	3,171			
100112415	OLD BRIDGE	NJ		06/29/2023		1,869		1,302			1,302		3,171	3,171			
100054346	FARMINGTON HILLS	MI		03/23/2021		3,748		(575)			(575)		3,173	3,172		(1)	(1)
100013424	MIAMI	FL		05/25/2017		2,563		608			608		3,172	3,172			
100019582	SHERWOOD	AR		07/26/2018		3,372		(200)			(200)		3,172	3,172			
100161984	GREENVILLE	SC		07/31/2024		3,031		141			141		3,172	3,172			
100013462	FRONT ROYAL	VA		05/25/2017		2,780		392			392		3,172	3,172			
100142624	LOS ANGELES	CA		02/08/2024		3,304		(132)			(132)		3,172	3,172			
100110098	ELIZABETH	NJ		06/23/2023		3,288		(115)			(115)		3,173	3,172		(1)	(1)
100149397	MARYSVILLE	WA		04/24/2024		3,253		(80)			(80)		3,172	3,172			
100147733	APEX	NC		04/08/2024		3,280		(108)			(108)		3,172	3,172			
100091107	SAN BERNARDINO	CA		01/31/2023		3,357		(190)			(190)		3,167	3,172		5	5
100088839	VICTORVILLE	CA		11/15/2022		3,163		10			10		3,172	3,172			
100109305	NAPLES	FL		06/12/2023		3,188		(16)			(16)		3,173	3,173			
100078999	BARBERTON	OH		02/24/2022		3,215		(43)			(43)		3,173	3,173			
100045947	SHAKOPEE	MN		11/25/2020		3,679		(506)			(506)		3,173	3,173			
100134387	TEMPLE	NH		10/27/2023		3,461		(289)			(289)		3,173	3,173			
100135736	JENSEN BEACH	FL		11/10/2023		2,704		469			469		3,173	3,173			
100074521	BOONEVILLE	AR		12/01/2021		3,214		(41)			(41)		3,173	3,173			
100121036	CHARLOTTE	NC		08/30/2023		3,133		40			40		3,173	3,173			
100119531	MINNEOLA	FL		07/28/2023		3,095		78			78		3,173	3,173			
100019872	FORNEY	TX		07/30/2018		3,468		(294)			(294)		3,173	3,173			
100101642	EAST WENATCHEE	WA		04/26/2023		3,400		(227)			(227)		3,174	3,174			
100046847	EL PASO	TX		11/20/2020		3,842		(669)			(669)		3,174	3,174			
100084628	HEMET	CA		08/02/2022		3,591		(418)			(418)		3,174	3,174			
100118999	SANTA CLARITA	CA		07/27/2023		3,678		(504)			(504)		3,174	3,174			
100147435	HIALEAH	FL		04/03/2024		3,709		(535)			(535)		3,174	3,174			
100024588	WEWAHITCHKA	FL		09/20/2018		2,874		300			300		3,174	3,174			
100017317	HYATTSVILLE	MD		04/26/2018		3,143		32			32		3,174	3,174			
100020247	PLANT CITY	FL		07/17/2018		3,370		(195)			(195)		3,174	3,174			
100150755	CHARLOTTESVILLE	VA		05/07/2024		3,349		(174)			(174)		3,175	3,175			
100062846	MANLEY	NE		07/01/2021		3,276		(102)			(102)		3,175	3,175			
100091141	NORTH PORT	FL		01/31/2023		2,924		250			250		3,175	3,175			
100026406	MIAMI	FL		09/26/2018		2,073		1,102			1,102		3,175	3,175			
100029179	NORTH SAINT PAUL	MN		10/26/2018		2,403		773			773		3,175	3,175			
100119228	MINERAL	VA		07/31/2023		3,214		(39)			(39)		3,176	3,176			
100011697	ORLANDO	FL		03/08/2017		214		2,962			2,962		3,176	3,176			
100141216	ELIZABETH	NJ		01/30/2024		1,491		1,685			1,685		3,176	3,176			
100054481	PENSACOLA	FL		03/23/2021		3,539		(363)			(363)		3,176	3,176			
100155974	SAN JUAN CAPISTRANO	CA		06/18/2024		3,187		(11)			(11)		3,176	3,176			
100079080	MARLTON	NJ		02/24/2022		3,181		(5)			(5)		3,176	3,176			
100152619	HARTFORD	CT		05/17/2024		3,193		(21)			(21)		3,172	3,176		4	4
100151535	CHARLOTTE	NC		05/10/2024		3,308		(132)			(132)		3,176	3,176			
100115921	WASHINGTON	DC		07/20/2023		3,199		(23)			(23)		3,176	3,176			
100068155	PORT RICHEY	FL		08/25/2021		3,470		(293)			(293)		3,177	3,177			
100060777	MORGANTOWN	WV		06/01/2021		3,145		31			31		3,177	3,177			
100126702	SCHERERVILLE	IN		08/30/2023		1,591		1,585			1,585		3,177	3,177			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144710	UNITED KINGDOM	GBR		03/12/2024		721		2,465			2,465		3,185	3,177	(9)		(9)
100149987	BOYNTON BEACH	FL		06/07/2024		3,424		(248)			(248)		3,177	3,177			
100101674	WEST PARK	FL		04/26/2023		3,115		62			62		3,177	3,177			
100068307	COLORADO SPRINGS	CO		08/25/2021		3,439		(262)			(262)		3,177	3,177			
100129502	SPRINGVILLE	CA		09/29/2023		3,356		(179)			(179)		3,177	3,177			
100024226	LEWISVILLE	TX		09/20/2018		3,379		(202)			(202)		3,177	3,177			
100078943	CLARKSVILLE	TN		02/24/2022		3,148		29			29		3,177	3,177			
100078950	CLARKSVILLE	TN		02/24/2022		3,148		29			29		3,177	3,177			
100076773	LONGMONT	CO		12/27/2021		3,343		(165)			(165)		3,178	3,177		(1)	(1)
100085052	GRONINGEN	NLD		07/27/2022		3,246						(244)	3,002	3,178	176		176
100119478	MARYVILLE	TN		07/31/2023		3,285		(107)			(107)		3,178	3,178			
100139147	CHANDLER	AZ		12/28/2023		3,316		(138)			(138)		3,178	3,178			
100137890	TULSA	OK		12/08/2023		3,233		(55)			(55)		3,178	3,178			
100138393	EL CAJON	CA		12/18/2023		3,456		(278)			(278)		3,178	3,178			
100128789	CONROE	TX		09/21/2023		3,207		(29)			(29)		3,178	3,178			
100133722	LOGANVILLE	GA		10/23/2023		3,090		88			88		3,178	3,178			
100028523	MCDONOUGH	GA		10/26/2018		2,675		504			504		3,178	3,178			
100101648	HAINES CITY	FL		04/26/2023		3,110		68			68		3,179	3,178		(1)	(1)
100153901	NEW CARROLLTON	MD		06/05/2024		3,380		(201)			(201)		3,178	3,178			
100145852	SAVANNAH	GA		03/15/2024		3,378		(200)			(200)		3,178	3,178			
100127621	LAUREL	MD		09/08/2023		3,051		128			128		3,178	3,178			
100062203	LEWISTON	ID		07/01/2021		3,275		(97)			(97)		3,178	3,178			
100100528	HOLLYWOOD	FL		04/27/2023		3,299		(120)			(120)		3,178	3,178			
100140124	MERCED	CA		01/09/2024		3,163		15			15		3,179	3,179			
100067798	FREDERICKSBURG	VA		09/23/2021		3,480		(302)			(302)		3,179	3,179			
100127395	NEWPORT NEWS	VA		08/30/2023		922		2,256			2,256		3,179	3,179			
100120501	SAN JACINTO	CA		08/18/2023		3,128		51			51		3,179	3,179			
100119231	HONOLULU	HI		07/31/2023		3,222		(42)			(42)		3,179	3,179			
100136612	HARTFORD	CT		11/22/2023		3,214		(35)			(35)		3,179	3,179			
100137384	SMYRNA	GA		12/05/2023		3,095		84			84		3,179	3,179			
100109159	BAKERSFIELD	CA		07/21/2023		3,357		(178)			(178)		3,179	3,179			
100128827	BAY HARBOR ISLANDS	FL		09/21/2023		3,191		(12)			(12)		3,179	3,179			
100055014	PITTSFIELD	IL		03/23/2021		3,637		(457)			(457)		3,180	3,180			
100082133	OJAI	CA		04/14/2022		3,065		115			115		3,180	3,180			
100149447	HEBER CITY	UT		04/24/2024		3,536		(356)			(356)		3,180	3,180			
100140264	CLOVIS	CA		01/18/2024		2,924		256			256		3,180	3,180			
100046540	ROCHELLE	IL		11/25/2020		2,930		250			250		3,180	3,180			
100142659	RALEIGH	NC		02/08/2024		2,936		245			245		3,181	3,181			
100120957	WINTER GARDEN	FL		08/30/2023		3,172		9			9		3,181	3,181			
100149326	OKLAHOMA CITY	OK		04/24/2024		3,342		(160)			(160)		3,181	3,181			
100127715	SHELTON	CT		09/08/2023		3,306		(124)			(124)		3,182	3,182			
100115333	MINNEOLA	FL		07/17/2023		3,434		(252)			(252)		3,182	3,182			
100109279	LITTLE SILVER	NJ		07/21/2023		2,999		182			182		3,182	3,182			
100111512	RIVERSIDE	CA		06/29/2023		1,343		1,839			1,839		3,182	3,182			
100116589	SAN FRANCISCO	CA		07/20/2023		3,303		(121)			(121)		3,182	3,182			
100117720	PLANO	TX		07/20/2023		2,917		265			265		3,182	3,182			
100101870	SAVANNAH	GA		04/06/2023		3,174		8			8		3,182	3,182			
100114477	GLENSIDE	PA		06/29/2023		2,108		1,074			1,074		3,182	3,182			
100047444	TOLEDO	OH		11/20/2020		3,982		(801)			(801)		3,182	3,182			
100165026	GRAY	GA		08/28/2024		3,167		15			15		3,182	3,182			
100152679	NEW MARKET	AL		05/17/2024		3,294		(116)			(116)		3,178	3,182		4	4

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144185	AUSTIN	TX		03/07/2024		3,032		150			150		3,182	3,182			
100128041	SMYRNA	TN		09/08/2023		3,030		152			152		3,182	3,182			
100013612	ANTIOCH	CA		05/25/2017		3,099		83			83		3,182	3,182			
100078698	SPIRIT LAKE	IA		02/02/2022		3,598		(415)			(415)		3,182	3,182			
100133785	STAFFORD	VA		10/20/2023		3,468		(286)			(286)		3,182	3,182			
100136433	GULF SHORES	AL		11/20/2023		2,477		705			705		3,183	3,183			
100064927	BOSTON	MA		07/14/2021		3,512		(329)			(329)		3,183	3,183			
100119210	MYRTLE BEACH	SC		07/31/2023		3,296		(113)			(113)		3,183	3,183			
100026577	COOPER CITY	FL		09/26/2018		3,066		117			117		3,183	3,183			
100140448	WESTFIELD	IN		01/18/2024		3,036		148			148		3,183	3,183			
100129639	LANCASTER	CA		09/29/2023		3,350		(166)			(166)		3,183	3,183			
100067522	HOMESTEAD	FL		09/23/2021		3,523		(339)			(339)		3,184	3,184			
100151503	REDMOND	WA		05/10/2024		3,365		(181)			(181)		3,184	3,184			
100012974	PERRIS	CA		05/25/2017		1,850		1,334			1,334		3,184	3,184			
100103791	THE BRONX	NY		05/10/2023		3,536		(352)			(352)		3,184	3,184			
100067498	HOPE	ME		09/23/2021		3,563		(379)			(379)		3,184	3,184			
100113417	RANDALLSTOWN	MD		06/29/2023		678		2,506			2,506		3,184	3,184			
100055124	TUCKER	GA		03/23/2021		4,163		(978)			(978)		3,184	3,184			
100087029	MCKINNEY	TX		11/04/2022		3,111		74			74		3,185	3,185			
100046610	TRACY	CA		11/25/2020		4,184		(999)			(999)		3,185	3,185			
100132481	VERO BEACH	FL		11/03/2023		(2,480)		5,665			5,665		3,185	3,185			
100126680	TWO RIVERS	WI		08/30/2023		3,467		(282)			(282)		3,185	3,185			
100090697	CENTRAL ISLIP	NY		12/29/2022		3,517		(332)			(332)		3,185	3,185			
100109298	MCKINNEY	TX		06/12/2023		3,215		(30)			(30)		3,185	3,185			
100044231	CATHEDRAL CITY	CA		08/19/2020		2,267		919			919		3,185	3,185			
100026657	AZUSA	CA		09/26/2018		2,489		696			696		3,185	3,185			
100165766	MONTEREY PARK	CA		08/29/2024		3,396		(211)			(211)		3,186	3,186			
100100938	KISSIMMEE	FL		04/28/2023		2,680		506			506		3,186	3,186			
100023282	CORINTH	TX		08/16/2018		3,319		(134)			(134)		3,186	3,186			
100102945	GUTTENBERG	NJ		06/22/2023		3,907		(721)			(721)		3,186	3,186			
100102849	FUQUAY VARINA	NC		06/22/2023		3,575		(389)			(389)		3,186	3,186			
100142090	HAPPY VALLEY	OR		02/29/2024		3,614		(428)			(428)		3,186	3,186			
100116402	LEESBURG	FL		07/20/2023		2,182		1,004			1,004		3,186	3,186			
100081531	CHAMBERSBURG	PA		03/18/2022		2,971		216			216		3,186	3,186			
100081538	CHAMBERSBURG	PA		03/18/2022		2,971		216			216		3,186	3,186			
100147822	EDGEWOOD	WA		04/08/2024		3,393		(207)			(207)		3,186	3,186			
100060258	HORSHAM	PA		06/25/2021		3,555		(368)			(368)		3,187	3,186			
100066143	NEWARK	OH		08/02/2021		3,227		(40)			(40)		3,187	3,187			
100012495	BROOKVILLE	OH		04/28/2017		3,077		109			109		3,187	3,187			
100111701	MILWAUKEE	WI		06/29/2023		1,807		1,380			1,380		3,187	3,187			
100137844	PHILADELPHIA	PA		12/08/2023		3,408		(221)			(221)		3,187	3,187			
100128286	MIAMI	FL		09/14/2023		3,371		(184)			(184)		3,187	3,187			
100049303	FRESNO	CA		11/20/2020		3,662		(474)			(474)		3,187	3,187			
100045541	WAYCROSS	GA		11/25/2020		3,521		(333)			(333)		3,187	3,187			
100139517	WARRENTON	VA		12/28/2023		3,590		(402)			(402)		3,187	3,187			
100129543	GALIVANTS FERRY	SC		09/29/2023		3,310		(123)			(123)		3,188	3,188			
100084495	LAWRENCEVILLE	GA		09/02/2022		3,328		(140)			(140)		3,188	3,188			
100054699	CROSSVILLE	TN		03/23/2021		3,825		(637)			(637)		3,188	3,188			
100048823	TALLMADGE	OH		11/20/2020		3,747		(559)			(559)		3,188	3,188			
100118916	VICTORVILLE	CA		07/27/2023		3,429		(241)			(241)		3,188	3,188			
100117747	KATY	TX		07/20/2023		3,479		(290)			(290)		3,188	3,188			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131718	MONTGOMERY VILLAGE	MD		10/06/2023		2,823		365			365		3,188	3,188			
100132113	JACKSON	NJ		10/13/2023		3,353		(164)			(164)		3,189	3,189			
100084675	MIAMI	FL		08/02/2022		3,213		(24)			(24)		3,189	3,189			
100078849	MELBOURNE	FL		02/24/2022		3,175		14			14		3,189	3,189			
100100761	HOMEWOOD	IL		04/28/2023		3,205		(16)			(16)		3,189	3,189			
100030653	TRINITY	NC		04/09/2019		2,391		798			798		3,189	3,189			
100061051	BETHLEHEM	GA		06/01/2021		3,169		20			20		3,189	3,189			
100137960	WESTBROOK	ME		12/13/2023		3,220		(31)			(31)		3,189	3,189			
100151465	LINDEN	NJ		05/10/2024		3,193		(3)			(3)		3,189	3,189			
100100800	HAGERSTOWN	MD		04/28/2023		3,069		121			121		3,189	3,189			
100084285	ALMELO	NLD		06/30/2022		3,296						(168)	3,128	3,190	61		61
100164804	GULF SHORES	AL		08/26/2024		3,017		172			172		3,190	3,190			
100128474	AURORA	CO		09/15/2023		3,480		(290)			(290)		3,190	3,190			
100142127	CITY OF GARDEN GROVE	CA		02/29/2024		3,405		(215)			(215)		3,190	3,190			
100068106	WEST PALM BCH	FL		08/25/2021		3,361		(171)			(171)		3,190	3,190			
100156182	ORMOND BEACH	FL		06/20/2024		3,461		(271)			(271)		3,190	3,190			
100028519	VICTORVILLE	CA		10/26/2018		2,738		452			452		3,190	3,190			
100028516	SANTA MARIA	CA		10/26/2018		2,445		745			745		3,190	3,190			
100112992	CHICAGO	IL		06/29/2023		2,868		323			323		3,190	3,190			
100013327	MIAMI	FL		05/25/2017		3,022		168			168		3,191	3,191			
100115032	PALM SPRINGS	CA		07/14/2023		3,313		(123)			(123)		3,191	3,191			
100131600	MCKINNEY	TX		10/06/2023		3,085		106			106		3,191	3,191			
100089018	CADILLAC	MI		11/04/2022		3,764		(573)			(573)		3,191	3,191			
100047179	FRISCO	TX		11/20/2020		3,827		(636)			(636)		3,191	3,191			
100032046	LAKEWOOD	CO		03/29/2019		2,393		798			798		3,191	3,191			
100164872	VIRGINIA BCH	VA		08/26/2024		3,318		(127)			(127)		3,191	3,191			
100139624	HAYWARD	CA		12/28/2023		3,194		(3)			(3)		3,191	3,191			
100053736	KEENE	NH		03/23/2021		3,683		(491)			(491)		3,192	3,192			
100165912	DUCK KEY	FL		09/06/2024		3,635		(443)			(443)		3,192	3,192			
100130443	LAS VEGAS	NV		09/28/2023		2,982		210			210		3,192	3,192			
100114624	CHICAGO	IL		06/29/2023		3,314		(122)			(122)		3,193	3,193			
100137089	WOLFFORTH	TX		11/28/2023		2,716		477			477		3,193	3,193			
100153109	REDINGTON BEACH	FL		06/27/2024		3,640		(447)			(447)		3,193	3,193			
100065255	SPRING	TX		07/14/2021		3,219		(26)			(26)		3,193	3,193			
100127636	NORTH LAS VEGAS	NV		09/08/2023		3,067		126			126		3,193	3,193			
100143748	BRIDGEPORT	CT		04/05/2024		3,350		(157)			(157)		3,193	3,193			
100048374	GLENWOOD	NJ		11/20/2020		3,956		(762)			(762)		3,193	3,193			
100161056	HILLSBORO	OR		07/24/2024		3,028		165			165		3,193	3,193			
100109693	SAN DIEGO	CA		06/15/2023		3,270		(73)			(73)		3,196	3,194		(3)	(3)
100075720	ROCKWELL	NC		12/01/2021		3,241		(47)			(47)		3,194	3,194			
100115055	WAIKOLOA	HI		07/14/2023		3,355		(162)			(162)		3,194	3,194			
100135858	CANTON	GA		11/13/2023		3,366		(172)			(172)		3,194	3,194			
100068387	MARYSVILLE	CA		08/25/2021		3,553		(359)			(359)		3,194	3,194			
100055599	STOCKTON	CA		03/23/2021		3,643		(449)			(449)		3,194	3,194			
100013549	SILVER SPRING	MD		05/25/2017		2,930		265			265		3,195	3,195			
100117203	COTTONWOOD	AZ		07/20/2023		3,268		(73)			(73)		3,195	3,195			
100023290	LEXINGTON	KY		08/16/2018		3,325		(130)			(130)		3,195	3,195			
100024560	ROMEOVILLE	IL		09/20/2018		3,244		(50)			(50)		3,195	3,195			
100113099	DALLAS	GA		06/29/2023		858		2,337			2,337		3,195	3,195			
100062289	FAYETTEVILLE	NC		07/01/2021		3,260		(64)			(64)		3,196	3,196			
100119846	SYRACUSE	NY		08/08/2023		3,324		(128)			(128)		3,196	3,196			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012838	SALINAS	CA		05/25/2017		2,613		583			583		3,196	3,196			
100031786	CLOVIS	CA		03/29/2019		3,041		154			154		3,196	3,196			
100139178	CYPRESS	TX		12/28/2023		3,438		(242)			(242)		3,196	3,196			
100158572	LONG GROVE	IL		07/10/2024		3,128		68			68		3,196	3,196			
100054446	MC DONALD	PA		03/23/2021		3,803		(607)			(607)		3,196	3,196			
100119443	HOUSTON	TX		07/31/2023		3,376		(180)			(180)		3,196	3,196			
100129801	HIGHLAND	CA		09/27/2023		3,225		(29)			(29)		3,196	3,196			
100103203	PASSAIC	NJ		04/21/2023		3,317		(121)			(121)		3,196	3,196			
100113690	SAN DIEGO	CA		06/29/2023		1,502		1,694			1,694		3,196	3,196			
100115886	NEW ORLEANS	LA		07/20/2023		3,357		(160)			(160)		3,196	3,196			
100113049	TONEY	AL		06/29/2023		2,407		429			429		2,836	3,196		361	361
100120423	WOLCOTT	CT		08/18/2023		3,415		(219)			(219)		3,196	3,196			
100013559	LEMOORE	CA		05/25/2017		2,770		426			426		3,197	3,197			
100117690	ALLEN	TX		07/20/2023		(3,060)		6,257			6,257		3,197	3,197			
100133672	JUSTIN	TX		10/23/2023		3,191		7			7		3,197	3,197			
100088032	NORTH HOLLYWOOD AREA CITY OF	CA		10/25/2022		3,533		(336)			(336)		3,197	3,197			
100128152	FORT WORTH	TX		09/18/2023		3,020		177			177		3,197	3,197			
100138730	MIAMI	FL		02/02/2024		3,595		(397)			(397)		3,197	3,197			
100099559	LYNN	MA		02/17/2023		3,419		(221)			(221)		3,197	3,197			
100043198	BELLE PLAINE	MN		05/28/2020		3,095		103			103		3,198	3,198			
100144205	PORT ORCHARD	WA		03/07/2024		3,174		23			23		3,198	3,198			
100133373	FLANDERS	NY		11/21/2023		3,072		125			125		3,198	3,198			
100057617	KANSAS CITY	MO		06/30/2021		3,482		(284)			(284)		3,198	3,198			
100057681	KANSAS CITY	MO		06/30/2021		3,482		(284)			(284)		3,198	3,198			
100057815	CEDAR CITY	UT		06/30/2021		3,501		(303)			(303)		3,198	3,198			
100044010	CORCORAN	CA		08/19/2020		3,159		39			39		3,198	3,198			
100060430	NICE	CA		06/01/2021		3,167		31			31		3,198	3,198			
100133724	MADISON	AL		10/23/2023		2,606		592			592		3,198	3,198			
100064955	RALEIGH	NC		07/14/2021		3,459		(261)			(261)		3,198	3,198			
100135496	DURHAM	NC		11/13/2023		2,627		571			571		3,198	3,198			
100137875	ORLANDO	FL		12/08/2023		3,158		41			41		3,199	3,199			
100100716	LANDOVER	MD		04/28/2023		2,936		263			263		3,199	3,199			
100024650	RIVERSIDE	CA		09/20/2018		3,169		30			30		3,199	3,199			
100129465	CUMMING	GA		09/29/2023		3,361		(162)			(162)		3,199	3,199			
100048687	CORAL SPRINGS	FL		11/20/2020		3,022		179			179		3,201	3,199		(1)	(1)
100135423	SHREWSBURY	MA		11/13/2023		3,354		(154)			(154)		3,200	3,200			
100064210	BETHLEHEM	GA		07/01/2021		2,988		212			212		3,200	3,200			
100029893	ALBUQUERQUE	NM		12/20/2018		3,385		(186)			(186)		3,200	3,200			
100100749	FRANKLIN PARK	IL		04/28/2023		2,936		265			265		3,202	3,200		(2)	(2)
100142636	CUMMING	GA		02/08/2024		3,285		(86)			(86)		3,200	3,200			
100102369	LITCHFIELD	NH		06/07/2023		3,096		103			103		3,200	3,200			
100133388	LOS ANGELES	CA		11/21/2023		3,358		(159)			(159)		3,200	3,200			
100109296	MEDICAL LAKE	WA		06/12/2023		3,265		(65)			(65)		3,200	3,200			
100078041	VAIL	CO		01/12/2022		3,731		(531)			(531)		3,200	3,200			
100053882	PISCATAWAY	NJ		03/23/2021		2,085		1,115			1,115		3,200	3,200			
100142163	BUFORD	GA		02/29/2024		3,460		(260)			(260)		3,200	3,200			
100055536	WINSTED	MN		03/23/2021		4,080		(880)			(880)		3,200	3,200			
100047984	LOS ANGELES	CA		11/20/2020		3,724		(524)			(524)		3,200	3,200			
100065136	CROSBY	TX		07/14/2021		3,402		(202)			(202)		3,200	3,200			
100053926	MARTINSVILLE	VA		03/23/2021		3,019		182			182		3,201	3,201			
100127656	WEST PALM BEACH	FL		09/08/2023		3,293		(92)			(92)		3,201	3,201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049129	SUISUN CITY	CA		11/20/2020		4,307		(1,106)			(1,106)		3,201	3,201			
100102488	HUMBLE	TX		06/07/2023		3,333		(132)			(132)		3,202	3,202			
100117946	SUN CITY CENTER	FL		07/20/2023		(3,700)		6,902			6,902		3,202	3,202			
100152479	GRAND RAPIDS	MI		05/16/2024		3,370		(168)			(168)		3,202	3,202			
100060568	OMAHA	NE		06/01/2021		3,170		32			32		3,202	3,202			
100126431	PATERSON	NJ		08/30/2023		3,323		(121)			(121)		3,202	3,202			
100013743	PALM COAST	FL		05/25/2017		2,775		427			427		3,202	3,202			
100163351	MISSOURI CITY	TX		08/13/2024		3,538		(336)			(336)		3,202	3,202			
100134455	PROVINCETOWN	MA		10/30/2023		3,247		(45)			(45)		3,202	3,202			
100157745	QUEEN CREEK	AZ		07/02/2024		3,289		(87)			(87)		3,202	3,202			
100153263	ROCKY POINT	NC		05/30/2024		3,256		(54)			(54)		3,202	3,202			
100138174	HOSCHTON	GA		12/14/2023		3,360		(157)			(157)		3,203	3,203			
100047578	CAVE CREEK	AZ		11/20/2020		3,841		(638)			(638)		3,203	3,203			
100128271	NORFOLK	VA		09/14/2023		3,547		(344)			(344)		3,203	3,203			
100143107	WEST PALM BEACH	FL		02/16/2024		3,387		(183)			(183)		3,203	3,203			
100117018	MIAMI	FL		07/20/2023		2,018		1,185			1,185		3,203	3,203			
100128044	BALTIMORE	MD		09/08/2023		2,852		352			352		3,203	3,203			
100031739	RANCHO CUCAMONGA	CA		03/29/2019		2,978		226			226		3,203	3,203			
100140044	ARLINGTON	TX		01/09/2024		3,376		(172)			(172)		3,203	3,203			
100017938	GREENVILLE	TX		05/22/2018		3,425		(221)			(221)		3,203	3,203			
100031642	PITTSBURG	CA		03/29/2019		2,662		541			541		3,203	3,203			
100101018	WESTWOOD	CA		04/28/2023		2,302		902			902		3,204	3,204			
100076792	CHEYENNE	WY		12/27/2021		4,031		(799)			(799)		3,232	3,204		(28)	(28)
100030087	WINCHENDON	MA		12/20/2018		3,215		(10)			(10)		3,204	3,204			
100120988	HOUSTON	TX		08/30/2023		3,280		(76)			(76)		3,204	3,204			
100129884	EAST QUOGUE	NY		09/27/2023		3,535		(331)			(331)		3,204	3,204			
100063706	ELLENWOOD	GA		07/01/2021		3,180		25			25		3,204	3,204			
100155421	TRABUCO CANYON	CA		06/18/2024		3,489		(285)			(285)		3,205	3,205			
100054194	CONCORD	CA		03/23/2021		3,465		(260)			(260)		3,205	3,205			
100144172	WYLIE	TX		03/07/2024		3,212		(8)			(8)		3,205	3,205			
100147809	AUSTIN	TX		04/08/2024		3,429		(224)			(224)		3,205	3,205			
100119441	CLINTON	CT		07/31/2023		3,296		(91)			(91)		3,205	3,205			
100064119	RICHMOND	TX		07/01/2021		3,176		29			29		3,205	3,205			
100170121	SARASOTA	FL		10/08/2024		3,353		(148)			(148)		3,205	3,205			
100142515	FORT LAUDERDALE	FL		02/08/2024		3,230		(25)			(25)		3,205	3,205			
100163792	LOS ANGELES	CA		09/27/2024		3,480		(274)			(274)		3,205	3,205			
100019916	FLOWER MOUND	TX		07/30/2018		3,368		(163)			(163)		3,205	3,205			
100102542	COALVILLE	UT		06/07/2023		3,480		(274)			(274)		3,205	3,205			
100156879	MALAGA	NJ		06/27/2024		3,301		(96)			(96)		3,205	3,205			
100023231	MURFREESBORO	TN		08/16/2018		3,326		(121)			(121)		3,205	3,205			
100109573	LEOMINSTER	MA		06/14/2023		3,428		(222)			(222)		3,205	3,205			
100109255	PALM BAY	FL		07/21/2023		3,130		70			70		3,200	3,206		6	6
100060620	CHATHAM	LA		06/01/2021		3,172		34			34		3,206	3,206			
100100995	MIAMI	FL		04/28/2023		2,437		766			766		3,203	3,206		3	3
100113080	COVINGTON	GA		06/29/2023		1,542		1,142			1,142		2,684	3,206		522	522
100110228	MINNEAPOLIS	MN		06/30/2023		3,301		(95)			(95)		3,206	3,206			
100030054	CHULA VISTA	CA		12/20/2018		2,742		464			464		3,207	3,207			
100140767	UPPER MARLBORO	MD		01/22/2024		3,466		(259)			(259)		3,207	3,207			
100101553	JENSEN BEACH	FL		04/26/2023		3,294		(87)			(87)		3,207	3,207			
100149365	BRIDGEPORT	PA		04/24/2024		2,623		584			584		3,207	3,207			
100066820	ABINGDON	MD		08/02/2021		3,227		(20)			(20)		3,207	3,207			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126911	ST CLAIR SHORES	MI		08/30/2023		3,781		(573)			(573)		3,207	3,207			
100049560	SEATTLE	WA		11/20/2020		4,307		(1,100)			(1,100)		3,207	3,207			
100149995	GLENDALE	CA		06/07/2024		3,643		(436)			(436)		3,207	3,207			
100064975	LOS ANGELES	CA		07/14/2021		3,504		(296)			(296)		3,207	3,207			
100131950	PANAMA CITY BEACH	FL		10/13/2023		3,012		195			195		3,207	3,207			
100139625	LOS ANGELES	CA		12/28/2023		3,705		(498)			(498)		3,207	3,207			
100102639	PERRIS	CA		06/22/2023		857		2,351			2,351		3,207	3,207			
100054394	LEXINGTON	SC		03/23/2021		4,075		(868)			(868)		3,207	3,207			
100140682	MECHANICSBURG	PA		02/08/2024		3,448		(240)			(240)		3,208	3,208			
100136824	CHICAGO	IL		11/27/2023		3,375		(167)			(167)		3,208	3,208			
100054729	BELFAIR	WA		03/23/2021		4,217		(1,009)			(1,009)		3,208	3,208			
100013938	RICHMOND	CA		05/25/2017		3,057		151			151		3,208	3,208			
100077796	WEST PALM BEACH	FL		12/23/2021		4,013		(805)			(805)		3,208	3,208			
100155389	ARLINGTON	VA		06/18/2024		3,338		(130)			(130)		3,208	3,208			
100144546	LOS ANGELES	CA		04/26/2024		3,774		(566)			(566)		3,208	3,208			
100088376	MIAMI	FL		01/06/2023		3,124		84			84		3,208	3,208			
100114745	CATHEDRAL CITY	CA		07/07/2023		3,414		(206)			(206)		3,208	3,208			
100065117	PHOENIX	AZ		07/14/2021		3,427		(219)			(219)		3,208	3,208			
100148622	LIBERTY HILL	TX		05/15/2024		3,233		(25)			(25)		3,208	3,208			
100031832	SAN YSIDRO	CA		03/29/2019		2,939		269			269		3,208	3,208			
100100131	RICHMOND	CA		03/28/2023		3,126		82			82		3,209	3,209			
100087311	MYRTLE BEACH	SC		10/25/2022		2,993		216			216		3,209	3,209			
100141765	NEW BRUNSWICK	NJ		01/30/2024		2,930		279			279		3,209	3,209			
100139253	LA PUENTE	CA		12/28/2023		3,498		(288)			(288)		3,209	3,209			
100149188	CAMAS	WA		04/22/2024		2,246		964			964		3,209	3,209			
100138307	PITTSBORO	NC		12/18/2023		3,217		(8)			(8)		3,209	3,209			
100013465	DUARTE	CA		05/25/2017		2,982		228			228		3,210	3,210			
100091748	SYLMAR	CA		03/24/2023		3,084		126			126		3,210	3,210			
100144179	DALLAS	TX		03/07/2024		3,108		102			102		3,210	3,210			
100054914	WEST HAVERSTRAW	NY		03/23/2021		4,398		(1,188)			(1,188)		3,210	3,210			
100119852	LAS VEGAS	NV		08/10/2023		3,213		(2)			(2)		3,210	3,210			
100137676	ST PETERSBURG	FL		12/08/2023		3,110		100			100		3,210	3,210			
100088906	HOUSTON	TX		11/15/2022		4,153		(942)			(942)		3,211	3,211			
100163964	SAN RAMON	CA		10/04/2024		3,193		17			17		3,211	3,211			
100114537	JUNCTION CITY	OR		06/29/2023		3,603		(392)			(392)		3,211	3,211			
100042992	INGLEWOOD	CA		05/28/2020		3,641		(431)			(431)		3,211	3,211			
100024387	FEDERAL WAY	WA		09/20/2018		3,373		(162)			(162)		3,211	3,211			
100135109	NORTH FORT MYERS	FL		11/01/2023		2,914		298			298		3,211	3,211			
100168683	BOW	WA		09/25/2024		3,487		(275)			(275)		3,212	3,212			
100012375	CHESAPEAKE	VA		04/28/2017		2,006		1,206			1,206		3,212	3,212			
100027872	WEST CHESTER	PA		10/26/2018		2,025		1,187			1,187		3,212	3,212			
100044288	SACRAMENTO	CA		08/19/2020		2,954		258			258		3,212	3,212			
100091594	ROYAL PALM BEACH	FL		03/07/2023		3,695		(483)			(483)		3,212	3,212			
100128373	PLANO	TX		09/15/2023		3,460		(248)			(248)		3,212	3,212			
100048938	CHICAGO	IL		11/20/2020		4,316		(1,107)			(1,107)		3,209	3,212		3	3
100068126	ELKINS	AR		08/25/2021		3,278		(66)			(66)		3,212	3,212			
100084799	VANCOUVER	WA		08/02/2022		3,157		55			55		3,212	3,212			
100152998	MERCED	CA		06/27/2024		3,654		(441)			(441)		3,212	3,212			
100088935	MURRELLS INLET	SC		11/15/2022		3,282		(69)			(69)		3,213	3,213			
100081440	MURFREESBORO	TN		03/18/2022		3,012		200			200		3,213	3,213			
100028031	WEST ST. PAUL	MN		10/26/2018		3,447		(234)			(234)		3,213	3,213			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044620	AUBURN	CA		11/19/2020		3,897		(684)			(684)		3,213	3,213			
100026355	MIAMI	FL		09/26/2018		2,946		267			267		3,213	3,213			
100060564	CUMMING	GA		06/01/2021		3,183		30			30		3,213	3,213			
100120002	MANHATTAN	KS		08/11/2023		3,280		(67)			(67)		3,213	3,213			
100074619	CORPUS CHRISTI	TX		12/01/2021		3,315		(101)			(101)		3,213	3,213			
100131664	VIRGINIA BEACH	VA		10/06/2023		3,089		124			124		3,214	3,214			
100030518	CHARLOTTE	NC		12/20/2018		1,503		1,711			1,711		3,214	3,214			
100115846	NEW MARKET	AL		07/20/2023		2,847		367			367		3,214	3,214			
100116100	FORNEY	TX		07/20/2023		1,800		1,413			1,413		3,214	3,214			
100079040	ANNAPOLIS	MD		02/24/2022		3,323		(109)			(109)		3,214	3,214			
100110374	CENTREVILLE	VA		06/30/2023		3,245		(31)			(31)		3,214	3,214			
100152817	HERNDON	VA		05/22/2024		3,676		(462)			(462)		3,214	3,214			
100120665	DUNCANVILLE	TX		08/24/2023		3,433		(219)			(219)		3,214	3,214			
100031711	CITRUS HEIGHTS	CA		03/29/2019		3,061		153			153		3,214	3,214			
100100317	FRANKLIN	IN		04/27/2023		2,736		479			479		3,214	3,214			
100135281	WOODSTOCK	GA		11/08/2023		3,184		30			30		3,215	3,215			
100127962	SPRINGFIELD	TN		09/08/2023		3,088		127			127		3,215	3,215			
100025107	RIVERSIDE	CA		09/20/2018		3,346		(131)			(131)		3,215	3,215			
100148409	LOCKHART	TX		04/12/2024		2,899		316			316		3,215	3,215			
100075509	LIBERTY	SC		12/01/2021		3,368		(153)			(153)		3,215	3,215			
100128189	NAPLES	FL		09/18/2023		3,075		140			140		3,215	3,215			
100152406	MIDLOTHIAN	VA		05/17/2024		3,351		(136)			(136)		3,215	3,215			
100118129	CONGERS	NY		07/20/2023		3,169		47			47		3,215	3,215			
100159729	MISSION VIEJO	CA		08/23/2024		3,526		(311)			(311)		3,216	3,216			
100071476	HOUSTON	TX		10/26/2021		4,112		(897)			(897)		3,216	3,216			
100134056	ELIZABETH	NJ		10/25/2023		3,450		(234)			(234)		3,216	3,216			
100025690	COOPER CITY	FL		09/20/2018		3,187		29			29		3,216	3,216			
100057547	DALLAS	TX		06/30/2021		3,326		(110)			(110)		3,216	3,216			
100060935	HAMPTON	VA		06/01/2021		3,191		25			25		3,216	3,216			
100128033	KNOXVILLE	TN		09/08/2023		2,939		277			277		3,216	3,216			
100057913	CICERO	IL		06/30/2021		3,282		(66)			(66)		3,216	3,216			
100064895	COVINGTON	GA		07/14/2021		3,566		(350)			(350)		3,216	3,216			
100068465	EAST PROVIDENCE	RI		08/25/2021		3,675		(458)			(458)		3,217	3,217			
100064512	SAVANNAH	GA		07/01/2021		3,135		82			82		3,217	3,217			
100158997	VENTURA	CA		08/15/2024		3,279		(62)			(62)		3,217	3,217			
100120294	LAUDERDALE	FL		08/18/2023		3,181		36			36		3,217	3,217			
100115928	ELK GROVE VILLAGE	IL		07/20/2023		3,346		(128)			(128)		3,217	3,217			
100087974	ARLINGTON	TX		10/25/2022		3,254		(36)			(36)		3,218	3,218			
100063012	REDDING	CA		07/01/2021		3,265		(48)			(48)		3,218	3,218			
100111143	TAHLEQUAH	OK		06/29/2023		3,188		30			30		3,218	3,218			
100132142	CRESSON	TX		10/13/2023		3,281		(63)			(63)		3,218	3,218			
100031932	PALM BAY	FL		03/29/2019		2,527		691			691		3,218	3,218			
100068236	PEORIA	AZ		08/25/2021		3,564		(345)			(345)		3,218	3,218			
100138167	CATONSVILLE	MD		12/14/2023		2,156		1,062			1,062		3,218	3,218			
100012291	YUBA CITY	CA		04/28/2017		2,184		1,034			1,034		3,218	3,218			
100063097	MONTGOMERY	AL		07/01/2021		3,289		(71)			(71)		3,218	3,218			
100136402	BERTHOUD	CO		11/20/2023		3,246		(27)			(27)		3,218	3,218			
100150906	VIENNA	VA		05/08/2024		3,521		(302)			(302)		3,219	3,219			
100028142	VALLEJO	CA		10/26/2018		3,207		12			12		3,219	3,219			
100091030	LOS ANGELES	CA		01/31/2023		3,812		(593)			(593)		3,219	3,219			
100066289	JACKSONVILLE	FL		08/02/2021		3,261		(42)			(42)		3,219	3,219			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150496	PARKER	CO		05/03/2024		2,511		708			708		3,219	3,219			
100117945	KATY	TX		07/20/2023		3,061		158			158		3,219	3,219			
100068108	WEST PALM BEACH	FL		08/25/2021		3,397		(177)			(177)		3,219	3,219			
100131584	YOUNGSVILLE	NC		10/06/2023		3,226		(4)			(4)		3,222	3,219		(3)	(3)
100028809	KISSIMMEE	FL		10/26/2018		2,898		321			321		3,219	3,219			
100077463	DUNCANVILLE	TX		01/03/2022		3,419		(200)			(200)		3,220	3,220			
100133522	PISCATAWAY	NJ		10/19/2023		3,352		(132)			(132)		3,220	3,220			
100054449	CADILLAC	MI		03/23/2021		3,533		(314)			(314)		3,220	3,220			
100028386	EAGLE LAKE	FL		10/26/2018		3,527		(308)			(308)		3,220	3,220			
100024964	GERMANTOWN	MD		09/20/2018		3,075		144			144		3,220	3,220			
100031896	OCEANSIDE	CA		03/29/2019		2,734		485			485		3,220	3,220			
100126572	EAST POINT	GA		08/30/2023		2,802		418			418		3,220	3,220			
100075958	OAKLAND	CA		01/07/2022		3,395		(175)			(175)		3,220	3,220			
100130245	INDIAN RIVER	MI		09/28/2023		3,863		(642)			(642)		3,220	3,220			
100024527	STRATFORD	CT		09/20/2018		3,035		185			185		3,220	3,220			
100138001	CLEARWATER	FL		12/13/2023		3,127		93			93		3,220	3,220			
100090164	HOFFMAN ESTATES	IL		01/13/2023		3,501		(281)			(281)		3,220	3,220			
100019789	SAN DIEGO	CA		07/26/2018		3,455		(235)			(235)		3,220	3,220			
100111637	SEVERN	MD		06/29/2023		(4,579)		7,800			7,800		3,221	3,221			
100144345	SAINT GEORGE	UT		03/07/2024		3,358		(140)			(140)		3,218	3,221		2	2
100017934	CORPUS CHRISTI	TX		05/22/2018		3,393		(172)			(172)		3,221	3,221			
100057974	MCALLEN	TX		06/30/2021		3,418		(197)			(197)		3,221	3,221			
100151689	SAN DIEGO	CA		05/10/2024		3,497		(276)			(276)		3,221	3,221			
100163149	COLLEGE STATION	TX		08/13/2024		3,397		(176)			(176)		3,221	3,221			
100078936	RALEIGH	NC		02/24/2022		3,324		(103)			(103)		3,221	3,221			
100078971	STOW	OH		02/24/2022		3,255		(34)			(34)		3,221	3,221			
100000432	GRAND RAPIDS	MI		09/27/2016		3,322		(100)			(100)		3,222	3,222			
100153687	BROOKLYN	NY		05/31/2024		3,534		(312)			(312)		3,222	3,222			
100075569	LEXINGTON	OH		12/01/2021		3,412		(190)			(190)		3,222	3,222			
100012837	ROYAL OAK	MI		05/25/2017		2,226		996			996		3,222	3,222			
100129758	ATLANTA	GA		09/27/2023		3,303		(81)			(81)		3,222	3,222			
100174885	ELIZABETH	CO		10/31/2024		3,108		114			114		3,222	3,222			
100113651	REYNOLDSVILLE	PA		06/29/2023		2,826		396			396		3,222	3,222			
100030989	LENNOX	CA		03/29/2019		2,715		507			507		3,222	3,222			
100120908	DANBURY	WI		08/30/2023		3,160		62			62		3,222	3,222			
100163438	SCOTTSDALE	AZ		09/27/2024		3,484		(261)			(261)		3,223	3,223			
100074873	CLEVELAND	TN		12/01/2021		3,387		(164)			(164)		3,223	3,223			
100138881	TEHACHAPI	CA		12/21/2023		3,453		(232)			(232)		3,221	3,223		2	2
100141291	IRVINE	CA		01/30/2024		3,383		(160)			(160)		3,223	3,223			
100113021	MONTICELLO	AR		06/29/2023		3,163		60			60		3,223	3,223			
100064620	AMHERST	NY		07/01/2021		2,750		474			474		3,223	3,223			
100117810	RANDOLPH	MA		07/20/2023		(1,368)		4,591			4,591		3,223	3,223			
100110512	GALVESTON	TX		06/30/2023		3,519		(295)			(295)		3,224	3,224			
100160111	JUPITER	FL		07/17/2024		4,039		(222)			(222)		3,818	3,224		(594)	(594)
100107905	LEONARD	TX		06/29/2023		3,758		(534)			(534)		3,224	3,224			
100012648	SPRING HILL	FL		05/25/2017		2,370		854			854		3,224	3,224			
100140099	SANTAQUIN	UT		01/09/2024		3,353		(129)			(129)		3,224	3,224			
100101926	JOSHUA TREE	CA		04/14/2023		3,399		(174)			(174)		3,224	3,224			
100128018	THOMPSONS STATION	TN		09/08/2023		3,135		90			90		3,224	3,224			
100078550	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		3,285						58	3,343	3,224		(118)	(118)
100064227	OCOEE	FL		07/01/2021		2,892		332			332		3,225	3,225			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126694	CATLETTSBURG	KY		08/30/2023		3,098		127			127		3,225	3,225			
100137733	HAMPTON	GA		12/08/2023		2,697		528			528		3,225	3,225			
100135328	RALEIGH	NC		11/13/2023		3,200		25			25		3,225	3,225			
100045940	EAST STROUDSBURG	PA		11/25/2020		2,714		511			511		3,225	3,225			
100031226	DELANO	CA		03/29/2019		2,660		565			565		3,225	3,225			
100071965	DES PLAINES	IL		10/29/2021		3,599		(374)			(374)		3,225	3,225			
100010949	DAYTON	OH		12/23/2016		3,037		188			188		3,225	3,225			
100074172	WILTON MANORS	FL		12/09/2021		4,167		(941)			(941)		3,225	3,225			
100114009	BRIGHTON	UT		06/29/2023		934		2,292			2,292		3,226	3,226			
100047372	AURORA	CO		11/20/2020		3,677		(450)			(450)		3,227	3,226		(1)	(1)
100133796	BEAUMONT	CA		10/20/2023		3,300		(74)			(74)		3,226	3,226			
100133079	WASHINGTON	CT		11/29/2023		3,316		(90)			(90)		3,226	3,226			
100160946	OCEAN CITY	NJ		07/24/2024		3,493		(266)			(266)		3,226	3,226			
100135824	NAPLES	FL		11/10/2023		3,433		(206)			(206)		3,226	3,226			
100131693	MURFREESBORO	TN		10/06/2023		3,081		145			145		3,226	3,226			
100131834	MULLICA HILL	NJ		10/06/2023		3,328		(101)			(101)		3,226	3,226			
100137681	HIALEAH	FL		12/08/2023		3,341		(115)			(115)		3,227	3,227			
100147640	LOS ANGELES	CA		04/04/2024		3,841		(614)			(614)		3,227	3,227			
100028981	NAPLES	FL		10/26/2018		2,411		816			816		3,227	3,227			
100076291	SAN ANTONIO	TX		01/07/2022		3,490		(263)			(263)		3,227	3,227			
100139363	MASTIC BEACH	NY		12/28/2023		3,548		(321)			(321)		3,227	3,227			
100132111	WOONSOCKET	RI		10/13/2023		3,277		(50)			(50)		3,227	3,227			
100145861	ERIE	CO		03/15/2024		3,458		(230)			(230)		3,228	3,228			
100127491	CRYSTAL BEACH	TX		09/08/2023		3,242		(15)			(15)		3,228	3,228			
100114187	BALTIMORE	MD		06/29/2023		2,922		306			306		3,228	3,228			
100131617	RIO RANCHO	NM		10/06/2023		3,143		85			85		3,228	3,228			
100047818	NORTH PROVIDENCE	RI		11/20/2020		3,386		(160)			(160)		3,226	3,228		2	2
100114228	LOUISVILLE	KY		06/29/2023		3,363		(135)			(135)		3,228	3,228			
100139645	RIDDLE	OR		12/28/2023		3,238		(10)			(10)		3,228	3,228			
100161054	HILTON HEAD ISLAND	SC		07/24/2024		3,379		(151)			(151)		3,228	3,228			
100128063	LA VERGNE	TN		09/08/2023		3,075		153			153		3,228	3,228			
100075966	SCHERERVILLE	IN		01/07/2022		3,532		(304)			(304)		3,228	3,228			
100138639	FREDERICKSBURG	TX		02/02/2024		3,513		(284)			(284)		3,229	3,229			
100132422	FOUNTAIN HILLS	AZ		11/03/2023		3,097		132			132		3,229	3,229			
100135677	KENT	WA		11/09/2023		3,171		59			59		3,229	3,229			
100068240	MILWAUKEE	WI		08/25/2021		3,505		(276)			(276)		3,229	3,229			
100084736	FEDERAL WAY	WA		08/02/2022		3,241		(12)			(12)		3,229	3,229			
100135218	UNION HALL	VA		11/08/2023		3,020		210			210		3,230	3,230			
100127150	ELKHART	IN		08/30/2023		3,197		33			33		3,230	3,230			
100126690	PHILADELPHIA	PA		08/30/2023		3,200		35			35		3,235	3,230		(5)	(5)
100115683	LAS VEGAS	NV		07/20/2023		3,126		104			104		3,230	3,230			
100127110	LAUDERHILL	FL		08/30/2023		2,633		597			597		3,230	3,230			
100119884	MIAMI	FL		08/10/2023		3,161		69			69		3,230	3,230			
100139134	SAN BERNARDINO	CA		12/28/2023		3,461		(231)			(231)		3,230	3,230			
100103391	PHOENIX	AZ		06/16/2023		3,328		(98)			(98)		3,230	3,230			
100109366	BRADENTON	FL		06/12/2023		3,418		(187)			(187)		3,230	3,230			
100066808	LAWNSIDE	NJ		08/02/2021		3,222		8			8		3,231	3,231			
100043718	LAKE GROVE	NY		08/13/2020		(2,792)		6,023			6,023		3,231	3,231			
100158447	NEWTOWN SQUARE	PA		07/10/2024		3,428		(197)			(197)		3,231	3,231			
100141068	MODESTO	CA		02/20/2024		3,792		(561)			(561)		3,231	3,231			
100030646	LAS VEGAS	NV		04/09/2019		1,432		1,799			1,799		3,231	3,231			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100658	MARTINEZ	CA		04/28/2023		2,828		403			403		3,231	3,231			
100135289	CHERRY LOG	GA		11/13/2023		3,110		121			121		3,231	3,231			
100119227	NASHVILLE	TN		07/31/2023		3,184		47			47		3,232	3,232			
100091167	DEDHAM	MA		01/31/2023		3,066		166			166		3,232	3,232			
100130409	CORTLANDT MANOR	NY		09/28/2023		3,397		(165)			(165)		3,232	3,232			
100063314	ELBERTON	GA		07/01/2021		3,245		(13)			(13)		3,232	3,232			
100043539	RALEIGH	NC		08/13/2020		3,646		(414)			(414)		3,232	3,232			
100061388	OTTUMWA	IA		06/01/2021		3,200		32			32		3,232	3,232			
100119452	WESLEY CHAPEL	FL		07/31/2023		3,240		(8)			(8)		3,232	3,232			
100055102	TOBYHANNA	PA		03/23/2021		3,699		(467)			(467)		3,232	3,232			
100064625	CANBRIA	NY		07/01/2021		2,832		400			400		3,232	3,232			
100135427	WILSONVILLE	OR		11/13/2023		3,324		(92)			(92)		3,232	3,232			
100148038	MELISSA	TX		04/10/2024		3,613		(381)			(381)		3,232	3,232			
100113465	OCEANSIDE	CA		06/29/2023		2,605		627			627		3,233	3,233			
100031199	PLAINFIELD	IL		03/29/2019		2,966		266			266		3,233	3,233			
100068414	BATON ROUGE	LA		08/25/2021		3,513		(280)			(280)		3,233	3,233			
100152360	WINFIELD	IN		05/17/2024		2,527		706			706		3,233	3,233			
100135186	LAS VEGAS	NV		11/07/2023		3,210		23			23		3,233	3,233			
100120602	ACTON	CA		08/18/2023		3,322		(89)			(89)		3,233	3,233			
100026892	SELMA	CA		09/26/2018		1,639		1,594			1,594		3,233	3,233			
100062136	MILWAUKEE	WI		07/01/2021		3,365		(132)			(132)		3,233	3,233			
100148161	HALLANDALE	FL		05/15/2024		3,242		(8)			(8)		3,234	3,234			
100067713	KILLEEN	TX		09/23/2021		3,398		(164)			(164)		3,234	3,234			
100162980	LAS VEGAS	NV		08/12/2024		3,276		(42)			(42)		3,234	3,234			
100129708	LEHI	UT		09/29/2023		3,428		(195)			(195)		3,234	3,234			
100128876	GRANBURY	TX		09/21/2023		3,469		(235)			(235)		3,234	3,234			
100167952	LORENA	TX		09/20/2024		3,384		(149)			(149)		3,235	3,235			
100150603	ROSENBERG	TX		05/03/2024		3,323		(88)			(88)		3,235	3,235			
100103771	MIAMI	FL		05/10/2023		3,398		(163)			(163)		3,235	3,235			
100150815	VENUS	TX		05/08/2024		3,352		(117)			(117)		3,235	3,235			
100025220	KIRKLAND	WA		09/20/2018		3,173		62			62		3,235	3,235			
100136957	AUBREY	TX		11/28/2023		3,021		214			214		3,235	3,235			
100099784	SCOTTSDALE	AZ		02/28/2023		20,385		(17,150)			(17,150)		3,235	3,235			
100111938	MIDDLE RIVER	MD		06/29/2023		1,319		1,916			1,916		3,235	3,235			
100139211	QUINCY	MA		12/28/2023		3,180		56			56		3,235	3,235			
100016455	NEW BRAUNFELS	TX		04/05/2018		3,466		(231)			(231)		3,235	3,235			
100136888	ATLANTA	GA		11/27/2023		3,331		(95)			(95)		3,236	3,236			
100130382	BRIDGEPORT	CT		09/28/2023		3,630		(394)			(394)		3,236	3,236			
100090841	BOUND BROOK	NJ		01/06/2023		3,365		(129)			(129)		3,236	3,236			
100068173	OWINGS MILLS	MD		08/25/2021		3,442		(206)			(206)		3,236	3,236			
100054960	LINDENHURST	NY		03/23/2021		3,644		(408)			(408)		3,236	3,236			
100071523	ANKENY	IA		10/14/2021		3,616		(379)			(379)		3,236	3,236			
100150679	STEVENS	PA		05/06/2024		3,324		(89)			(89)		3,235	3,236		1	1
100112297	BALTIMORE	MD		06/29/2023		2,988		249			249		3,236	3,236			
100127337	NORFOLK	VA		08/30/2023		2,904		333			333		3,237	3,237			
100063094	SPRINGFIELD	MA		07/01/2021		3,299		(62)			(62)		3,237	3,237			
100128790	WHITE PLAINS	NY		09/21/2023		3,548		(310)			(310)		3,237	3,237			
100025302	GRAND JUNCTION	CO		09/20/2018		3,057		180			180		3,237	3,237			
100017742	LOS ANGELES	CA		04/26/2018		2,800		437			437		3,237	3,237			
100046577	PHILADELPHIA	PA		11/25/2020		2,984		253			253		3,237	3,237			
100134981	NUEVO	CA		10/30/2023		3,145		92			92		3,237	3,237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100154334	NORTH LAS VEGAS	NV		06/07/2024		3,329		(91)			(91)		3,237	3,237			
100151576	BROOKHAVEN	GA		05/10/2024		3,375		(138)			(138)		3,237	3,237			
100120778	MANASSAS	VA		08/25/2023		3,584		(347)			(347)		3,237	3,237			
100064817	INDIANAPOLIS	IN		07/14/2021		3,537		(300)			(300)		3,237	3,237			
100135003	VACAVILLE	CA		10/30/2023		3,360		(122)			(122)		3,238	3,238			
100069041	THE COLONY	TX		09/01/2021		3,315		(77)			(77)		3,238	3,238			
100161724	SUNLAND	CA		07/30/2024		3,652		(414)			(414)		3,238	3,238			
100151089	EDMONDS	WA		05/08/2024		3,164		74			74		3,238	3,238			
100119388	DAPHNE	AL		07/31/2023		2,765		473			473		3,238	3,238			
100077814	GRIFFIN	GA		12/23/2021		3,707		(469)			(469)		3,238	3,238			
100148209	LYNNWOOD	WA		04/12/2024		3,401		(163)			(163)		3,238	3,238			
100088887	ORLANDO	FL		11/15/2022		3,344		(106)			(106)		3,238	3,238			
100067517	FREDERICKSBURG	VA		09/23/2021		3,649		(411)			(411)		3,238	3,238			
100135457	SUMMERVILLE	SC		11/13/2023		2,578		666			666		3,244	3,239		(6)	(6)
100135395	CARMEL	IN		11/13/2023		3,206		33			33		3,239	3,239			
100031842	VALLEY CENTER	CA		03/29/2019		2,872		367			367		3,239	3,239			
100132017	MURFREESBORO	TN		10/13/2023		3,086		153			153		3,239	3,239			
100078834	HOUSTON	TX		02/24/2022		3,349		(109)			(109)		3,239	3,239			
100147735	KAILUA-KONA	HI		04/08/2024		3,386		(147)			(147)		3,239	3,239			
100147420	HIGHLAND PARK	IL		04/03/2024		3,440		(201)			(201)		3,239	3,239			
100076072	LAS VEGAS	NV		01/07/2022		3,630		(391)			(391)		3,240	3,240			
100150775	PHILADELPHIA	PA		05/07/2024		3,397		(157)			(157)		3,240	3,240			
100050271	WINDSOR MILL	MD		11/20/2020		3,548		(308)			(308)		3,240	3,240			
100088001	PORTLAND	OR		10/25/2022		3,197		43			43		3,240	3,240			
100116083	THORNTON	CO		07/20/2023		2,319		921			921		3,240	3,240			
100090955	SANTA ANA	CA		01/31/2023		3,519		(279)			(279)		3,240	3,240			
100091395	RICHMOND	TX		02/22/2023		3,244		(4)			(4)		3,240	3,240			
100114293	BROOKLYN	NY		06/29/2023		910		2,330			2,330		3,240	3,240			
100127505	LANHAM	MD		09/08/2023		3,411		(171)			(171)		3,240	3,240			
100068010	WINTERVILLE	GA		09/23/2021		3,580		(340)			(340)		3,240	3,240			
100055582	DALLAS	OR		03/23/2021		3,553		(312)			(312)		3,240	3,240			
100079909	BOLINGBROOK	IL		04/25/2022		3,714		(473)			(473)		3,240	3,240			
100109773	OAKHURST	CA		08/04/2023		3,499		(255)			(255)		3,244	3,241		(3)	(3)
100139012	FLUSHING	NY		12/21/2023		1,143		2,098			2,098		3,241	3,241			
100148382	OAKLAND	FL		04/12/2024		2,976		265			265		3,241	3,241			
100127926	OAK RIDGE	TN		09/08/2023		3,085		156			156		3,241	3,241			
100135946	PORT SAINT JOE	FL		11/15/2023		3,015		226			226		3,241	3,241			
100128806	LOS ANGELES	CA		09/21/2023		3,441		(200)			(200)		3,241	3,241			
100135935	FULSHEAR	TX		11/15/2023		3,659		(418)			(418)		3,241	3,241			
100047610	GREENVILLE	SC		11/20/2020		3,865		(624)			(624)		3,241	3,241			
100119956	HENDERSON	NV		08/11/2023		3,007		234			234		3,241	3,241			
100150937	CAPE CORAL	FL		05/08/2024		3,004		237			237		3,241	3,241			
100045303	NAPLES	FL		11/25/2020		3,820		(579)			(579)		3,242	3,242			
100055000	MEMPHIS	TN		03/23/2021		4,076		(834)			(834)		3,242	3,242			
100014514	KENMORE	NY		09/27/2017		2,690		552			552		3,242	3,242			
100080412	MESA	AZ		04/14/2022		3,454		(212)			(212)		3,242	3,242			
100141272	HAVERTOWN	PA		01/30/2024		3,439		(197)			(197)		3,242	3,242			
100119652	MIAMI SPRINGS	FL		08/08/2023		3,401		(159)			(159)		3,242	3,242			
100127131	BIRMINGHAM	AL		08/30/2023		3,259		(17)			(17)		3,243	3,243			
100076000	MURRELLS INLET	SC		01/07/2022		3,586		(344)			(344)		3,243	3,243			
100100283	BAYONNE	NJ		03/24/2023		3,663		(421)			(421)		3,243	3,243			

SCHEDULE B - PART 3

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100153389	RUMSON	NJ		05/29/2024		3,685		(442)			(442)		3,243	3,243			
100115804	RALEIGH	NC		07/20/2023		3,002		241			241		3,243	3,243			
100079000	ZAPATA	TX		02/24/2022		3,394		(151)			(151)		3,244	3,243			
100132095	TIVERTON	RI		10/13/2023		3,279		(36)			(36)		3,243	3,243			
100040106	MARIETTA	GA		01/28/2020		3,575		(331)			(331)		3,244	3,244			
100079983	VENICE	FL		04/25/2022		3,608		(365)			(365)		3,244	3,244			
100071071	ORLANDO	FL		10/01/2021		3,327		(83)			(83)		3,244	3,244			
100117406	FRESNO	CA		07/20/2023		2,444		799			799		3,244	3,244			
100156464	SUMAS	WA		06/24/2024		3,286		(42)			(42)		3,244	3,244			
100137013	CHARLOTTE	NC		11/28/2023		3,132		112			112		3,244	3,244			
100068403	GALLUP	NM		08/25/2021		3,373		(129)			(129)		3,244	3,244			
100101659	RICHARDSON	TX		04/26/2023		3,275		(30)			(30)		3,244	3,244			
100029728	VICTORVILLE	CA		10/26/2018		2,946		298			298		3,245	3,245			
100133361	ROYAL PALM BEACH	FL		11/21/2023		3,559		(314)			(314)		3,245	3,245			
4010055716	TRENTON	NJ		09/28/2023		3,477		(232)			(232)		3,245	3,245			
100110773	SALT LAKE CITY	UT		08/11/2023		3,439		(194)			(194)		3,245	3,245			
100091996	NEW HAVEN	CT		02/09/2023		17,094		(13,849)			(13,849)		3,245	3,245			
100129681	FORT WALTON BEACH	FL		09/29/2023		3,367		(122)			(122)		3,245	3,245			
100146614	FORT MYERS	FL		03/20/2024		3,615		(369)			(369)		3,246	3,246			
100031441	FONTANA	CA		03/29/2019		2,508		738			738		3,246	3,246			
100127529	SAN MARCOS	TX		09/08/2023		2,886		360			360		3,246	3,246			
100048076	PHOENIX	AZ		11/20/2020		3,900		(655)			(655)		3,245	3,246		1	1
100079663	PARMA	MI		04/08/2022		3,339		(93)			(93)		3,246	3,246			
100088170	GALT	CA		10/25/2022		3,570		(324)			(324)		3,246	3,246			
100156821	MILLBRAE	CA		06/27/2024		3,391		(145)			(145)		3,246	3,246			
100102828	CHARLOTTE	NC		06/22/2023		3,744		(498)			(498)		3,246	3,246			
100139225	HEATH	TX		12/28/2023		3,575		(328)			(328)		3,246	3,246			
100126320	NEWARK	NJ		08/30/2023		(1,682)		4,929			4,929		3,247	3,247			
100111420	KILLINGWORTH	CT		06/29/2023		586		2,661			2,661		3,247	3,247			
100154187	CHULA VISTA	CA		07/11/2024		3,402		(155)			(155)		3,247	3,247			
100067321	LUTZ	FL		08/02/2021		3,034		213			213		3,247	3,247			
100011401	SAN JOSE	CA		12/23/2016		54		3,193			3,193		3,247	3,247			
100023476	ARLINGTON	TX		09/04/2018		3,543		(296)			(296)		3,247	3,247			
100135968	SANTA FE SPRINGS	CA		11/16/2023		3,350		(102)			(102)		3,248	3,248			
100144413	PROVO	UT		03/07/2024		3,342		(97)			(97)		3,245	3,248		2	2
100050332	HIALEAH	FL		11/20/2020		3,931		(683)			(683)		3,248	3,248			
100116181	MORENO VALLEY	CA		07/20/2023		1,906		1,342			1,342		3,248	3,248			
100129309	JENSEN BEACH	FL		09/25/2023		3,290		(42)			(42)		3,248	3,248			
100120286	MIAMI	FL		08/18/2023		3,284		(36)			(36)		3,248	3,248			
100110158	RAHWAY	NJ		06/30/2023		3,335		(88)			(88)		3,248	3,248			
100024565	CAPE CORAL	FL		09/20/2018		2,549		699			699		3,248	3,248			
100084818	TAMPA	FL		08/02/2022		3,414		(166)			(166)		3,248	3,248			
100089957	MAYWOOD	CA		01/26/2023		4,184		(936)			(936)		3,248	3,248			
100061062	CARROLLTON	TX		06/01/2021		3,204		44			44		3,248	3,248			
100142609	BRADENTON	FL		02/08/2024		3,533		(285)			(285)		3,249	3,249			
100101925	TOMBALL	TX		04/14/2023		4,022		(773)			(773)		3,249	3,249			
100023333	ASHEVILLE	NC		08/16/2018		3,446		(198)			(198)		3,249	3,249			
100031597	PARRISH	FL		03/29/2019		2,245		1,004			1,004		3,249	3,249			
100032173	SALINAS	CA		03/29/2019		3,103		146			146		3,249	3,249			
100127591	ROSELLE	NJ		09/08/2023		3,230		19			19		3,250	3,250			
100147365	OAKLAND PARK	FL		05/08/2024		3,620		(370)			(370)		3,250	3,250			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071282	JOPLIN	MO		10/01/2021		3,303		(53)			(53)		3,250	3,250			
100120367	KISSIMMEE	FL		08/18/2023		3,481		(232)			(232)		3,250	3,250			
100120590	LAS VEGAS	NV		08/18/2023		3,352		(102)			(102)		3,250	3,250			
100128354	ATLANTA	GA		09/14/2023		3,172		78			78		3,250	3,250			
100166403	CULVER CITY	CA		10/31/2024		3,387		(137)			(137)		3,250	3,250			
100078819	RALEIGH	NC		02/24/2022		3,323		(73)			(73)		3,250	3,250			
100078824	RALEIGH	NC		02/24/2022		3,323		(73)			(73)		3,250	3,250			
100137559	NORTH RICHLAND HILLS	TX		12/08/2023		3,311		(61)			(61)		3,250	3,250			
100075064	ACWORTH	GA		12/01/2021		3,385		(135)			(135)		3,250	3,250			
100156262	OCEAN CITY	NJ		07/25/2024		4,010		(760)			(760)		3,250	3,250			
100115380	FREDERICKSBURG	VA		07/17/2023		3,507		(256)			(256)		3,251	3,251			
100028223	SAN DIEGO	CA		10/26/2018		3,026		225			225		3,251	3,251			
100075678	BESSEMER CITY	NC		12/01/2021		3,421		(170)			(170)		3,251	3,251			
100110289	KISSIMMEE	FL		06/30/2023		3,309		(58)			(58)		3,252	3,252			
100116233	NEWARK	NJ		07/20/2023		2,898		354			354		3,252	3,252			
100113508	PASO ROBLES	CA		06/29/2023		1,574		1,678			1,678		3,252	3,252			
100113820	ASHBURN	VA		06/29/2023		1,134		2,118			2,118		3,252	3,252			
100110561	SMYRNA	GA		06/30/2023		3,482		(230)			(230)		3,252	3,252			
100116535	PHILADELPHIA	PA		07/20/2023		2,063		1,190			1,190		3,252	3,252			
100048560	DES PLAINES	IL		11/20/2020		1,848		1,405			1,405		3,252	3,252			
100112155	MIAMI	FL		06/29/2023		1,251		2,002			2,002		3,253	3,253			
100066714	LEBANON	PA		08/02/2021		3,259		(7)			(7)		3,253	3,253			
100091343	LOS BARRILES	MEX		01/17/2023		3,253							3,253	3,253			
100143171	BUFORD	GA		02/16/2024		3,409		(156)			(156)		3,253	3,253			
100148707	MIAMI	FL		04/17/2024		3,450		(197)			(197)		3,253	3,253			
100065254	LAFAYETTE	LA		07/14/2021		3,305		(52)			(52)		3,253	3,253			
100053369	WEST DEPTFORD	NJ		03/23/2021		3,194		60			60		3,254	3,253		(1)	(1)
100028362	COLUMBUS	GA		10/26/2018		3,081		172			172		3,253	3,253			
100109651	SACRAMENTO	CA		06/14/2023		3,496		(243)			(243)		3,253	3,253			
100119334	SOMERS POINT	NJ		07/31/2023		3,168		85			85		3,253	3,253			
100142653	AUSTIN	TX		02/08/2024		3,393		(139)			(139)		3,253	3,253			
100013059	ORANGEVALE	CA		05/25/2017		3,363		(110)			(110)		3,254	3,253			
100115967	BEAUMONT	CA		07/20/2023		3,347		(94)			(94)		3,254	3,254			
100054123	MODESTO	CA		03/23/2021		4,128		(874)			(874)		3,254	3,254			
100176858	JACKSONVILLE	FL		11/15/2024		3,441		(187)			(187)		3,254	3,254			
100089989	CLOVIS	CA		01/13/2023		3,612		(358)			(358)		3,254	3,254			
100049880	NORTH HOLLYWOOD	CA		11/20/2020		4,098		(843)			(843)		3,254	3,254			
100152793	MIRAMAR	FL		05/22/2024		3,613		(359)			(359)		3,254	3,254			
100136435	BULVERDE	TX		11/20/2023		2,315		939			939		3,254	3,254			
100064042	PHILADELPHIA	PA		07/01/2021		3,132		123			123		3,255	3,255			
100068027	EL PASO	TX		09/23/2021		3,338		(83)			(83)		3,255	3,255			
100067756	BOILING SPRINGS	SC		09/23/2021		3,606		(351)			(351)		3,255	3,255			
100103144	TRENTON	NJ		04/21/2023		3,454		(198)			(198)		3,255	3,255			
100148288	APACHE JUNCTION	AZ		04/12/2024		3,439		(184)			(184)		3,255	3,255			
100167984	CUDJOE KEY	FL		09/20/2024		4,084		(829)			(829)		3,256	3,256			
100167061	TORRANCE	CA		09/13/2024		3,653		(398)			(398)		3,256	3,256			
100136868	KENAI	AK		11/27/2023		2,722		533			533		3,256	3,256			
100155131	BEND	OR		07/19/2024		289		2,967			2,967		3,256	3,256			
100141960	GARDEN GROVE	CA		02/29/2024		3,462		(206)			(206)		3,256	3,256			
100013818	CENTRAL ISLIP	NY		05/25/2017		3,170		86			86		3,256	3,256			
100150559	NEW PROVIDENCE	NJ		05/03/2024		3,375		(119)			(119)		3,256	3,256			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168635	LOS ANGELES	CA		09/25/2024		3,742		(485)			(485)		3,256	3,256			
100062629	COLUMBIA	MO		07/01/2021		3,356		(100)			(100)		3,257	3,257			
100055381	BAY SHORE	NY		03/23/2021		3,865		(609)			(609)		3,257	3,257			
100115401	BOWIE	MD		07/17/2023		3,491		(234)			(234)		3,257	3,257			
100054018	HIGHLAND	IN		03/23/2021		4,052		(795)			(795)		3,257	3,257			
100116302	WOODBRIDGE	NJ		07/20/2023		2,057		1,200			1,200		3,257	3,257			
100134645	GARDENA AREA CITY OF LOS ANGE	CA		10/30/2023		3,352		(95)			(95)		3,257	3,257			
100049836	LEESVILLE	SC		11/20/2020		4,473		(1,216)			(1,216)		3,257	3,257			
100115151	SHIRLEY	NY		07/17/2023		3,502		(245)			(245)		3,257	3,257			
100111067	WEST BEND	WI		06/29/2023		3,877		(620)			(620)		3,257	3,257			
100137990	ROSEMOUNT	MN		12/13/2023		2,644		613			613		3,257	3,257			
100115575	BALTIMORE	MD		07/19/2023		3,421		(164)			(164)		3,258	3,258			
100115830	NORTH PORT	FL		07/20/2023		3,119		139			139		3,258	3,258			
100000517	SAN JOSE	CA		09/27/2016		(1,756)		5,014			5,014		3,258	3,258			
100113479	WELLSVILLE	OH		06/29/2023		1,996		1,262			1,262		3,258	3,258			
100026544	YUCAIPA	CA		09/26/2018		2,688		570			570		3,258	3,258			
100064944	OVIEDO	FL		07/14/2021		3,481		(222)			(222)		3,258	3,258			
100136950	WOODSTOCK	GA		11/28/2023		3,259		(1)			(1)		3,258	3,258			
100127119	JACKSONVILLE	FL		08/30/2023		3,011		247			247		3,258	3,258			
100031542	SALIDA	CA		03/29/2019		2,465		794			794		3,259	3,259			
100129698	MT ANGEL	OR		09/29/2023		3,467		(208)			(208)		3,259	3,259			
100108367	HOLYOKE	MA		05/25/2023		3,410		(151)			(151)		3,259	3,259			
100068058	LINCOLN CITY	OR		09/23/2021		3,400		(141)			(141)		3,259	3,259			
100126537	CARBONDALE	PA		08/30/2023		2,644		616			616		3,259	3,259			
100113822	TOMS RIVER	NJ		06/29/2023		1,058		2,202			2,202		3,260	3,260			
100044734	MOHNTON	PA		11/19/2020		3,243		17			17		3,260	3,260			
100133375	NORTH LAS VEGAS	NV		11/21/2023		3,483		(223)			(223)		3,260	3,260			
100140447	WEST ORANGE	NJ		01/18/2024		3,571		(311)			(311)		3,260	3,260			
100146890	SARASOTA	FL		03/26/2024		3,538		(281)			(281)		3,257	3,260		3	3
100135238	MYRTLE BEACH	SC		11/08/2023		2,592		668			668		3,260	3,260			
100057508	BALTIMORE	MD		06/30/2021		3,381		(121)			(121)		3,260	3,260			
100045482	ALLENTOWN	PA		11/25/2020		3,377		(117)			(117)		3,260	3,260			
100129716	NEWARK	NJ		09/29/2023		3,367		(106)			(106)		3,260	3,260			
100064850	FORT WORTH	TX		07/14/2021		3,624		(364)			(364)		3,260	3,260			
100115881	OAK ISLAND	NC		07/20/2023		3,469		(208)			(208)		3,261	3,261			
100026315	MENIFEE	CA		09/20/2018		2,499		761			761		3,261	3,261			
100143679	BROOKLYN	NY		02/22/2024		3,855		(278)			(278)		3,577	3,261		(317)	(317)
100137674	LOGANVILLE	GA		12/08/2023		2,913		348			348		3,261	3,261			
100048708	KISSIMMEE	FL		11/20/2020		4,163		(902)			(902)		3,261	3,261			
100081787	STEAMBOAT SPRINGS	CO		03/30/2022		3,492		(231)			(231)		3,261	3,261			
100077339	NORTH CANTON	OH		01/03/2022		3,368		(106)			(106)		3,261	3,261			
100010873	ONTARIO	CA		01/27/2017		2,869		393			393		3,261	3,261			
100031418	HUNTINGTON STATION	NY		03/29/2019		2,328		934			934		3,262	3,262			
100031867	LEVITTOWN	NY		03/29/2019		3,072		189			189		3,262	3,262			
100114431	NORTH RIVERSIDE	IL		06/29/2023		536		2,726			2,726		3,262	3,262			
100134992	STOCKTON	CA		10/30/2023		1,676		1,586			1,586		3,262	3,262			
100146329	FAIRFAX	SC		03/19/2024		3,720		(458)			(458)		3,262	3,262			
100127608	POUGHKEEPSIE	NY		09/08/2023		3,108		154			154		3,262	3,262			
100045402	WILLISTON	SC		11/25/2020		2,908		355			355		3,262	3,262			
100127596	SAN ANTONIO	TX		09/08/2023		3,239		24			24		3,262	3,262			
100063859	VINELAND	NJ		07/01/2021		3,275		(13)			(13)		3,263	3,263			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137576	POCATELLO	ID		12/08/2023		3,305		(43)			(43)		3,263	3,263			
100126728	PALM BAY	FL		08/30/2023		2,431		831			831		3,263	3,263			
100067250	CLINTON	MD		08/02/2021		3,159		104			104		3,263	3,263			
100143170	KISSIMMEE	FL		02/16/2024		3,401		(138)			(138)		3,263	3,263			
100026558	TRACY	CA		09/26/2018		3,116		147			147		3,263	3,263			
100160518	SAN CLEMENTE	CA		07/19/2024		3,612		(349)			(349)		3,263	3,263			
100139569	HESPERIA	CA		12/28/2023		3,299		(36)			(36)		3,263	3,263			
100147654	MIAMI	FL		04/04/2024		3,276		(13)			(13)		3,263	3,263			
100054896	COTTAGE GROVE	OR		03/23/2021		3,758		(494)			(494)		3,263	3,263			
100120460	JACKSONVILLE	FL		08/18/2023		3,373		(110)			(110)		3,263	3,263			
100115825	NORTH MYRTLE BEACH	SC		07/20/2023		3,132		131			131		3,264	3,264			
100087479	CROSBY	TX		10/25/2022		2,517		745			745		3,263	3,264		1	1
100127350	GIG HARBOR	WA		08/30/2023		2,812		452			452		3,264	3,264			
100102195	PUEBLO	CO		04/14/2023		3,072		192			192		3,264	3,264			
100142713	LAKE OSWEGO	OR		02/08/2024		3,416		(152)			(152)		3,264	3,264			
100169293	NEW ORLEANS	LA		09/27/2024		3,227		38			38		3,265	3,265			
100117218	WINDERMERE	FL		07/20/2023		2,890		375			375		3,265	3,265			
100146983	ANNA	TX		03/26/2024		3,102		161			161		3,263	3,265		2	2
100013886	DORAL	FL		05/25/2017		3,181		84			84		3,265	3,265			
100013225	DEERFIELD BEACH	FL		05/25/2017		2,688		577			577		3,265	3,265			
100152173	GAINESVILLE	GA		05/17/2024		3,277		(12)			(12)		3,265	3,265			
100160586	DALLAS	TX		07/19/2024		3,825		(560)			(560)		3,265	3,265			
100076184	MIRAMAR BEACH	FL		01/07/2022		3,532		(267)			(267)		3,265	3,265			
100013262	POQUOSON	VA		05/25/2017		2,612		654			654		3,265	3,265			
100141344	ORANGE	CA		01/30/2024		3,478		(213)			(213)		3,266	3,266			
100150230	UNITED KINGDOM	GBR		04/29/2024		3,044							3,044	3,266	222		222
100129376	STAFFORD TOWNSHIP	NJ		09/26/2023		3,266							3,266	3,266			
100013006	YPSILANTI	MI		05/25/2017		2,388		878			878		3,266	3,266			
100013744	RIALTO	CA		05/25/2017		3,162		104			104		3,266	3,266			
100045185	CINCINNATI	OH		11/25/2020		4,273		(1,007)			(1,007)		3,266	3,266			
100143884	ORLANDO	FL		03/06/2024		3,734		(467)			(467)		3,266	3,266			
100063516	PINSON	AL		07/01/2021		3,334		(67)			(67)		3,267	3,267			
100043336	CAMERON	NC		08/13/2020		3,114		152			152		3,267	3,267			
100117340	HAMPTON	GA		07/20/2023		1,597		1,670			1,670		3,267	3,267			
100108004	CHICAGO	IL		05/25/2023		3,265		2			2		3,267	3,267			
100138295	HERMITAGE	TN		12/18/2023		3,362		(95)			(95)		3,267	3,267			
100131828	PASO ROBLES	CA		10/06/2023		3,217		51			51		3,267	3,267			
100070467	COLUMBUS	GA		09/23/2021		3,697		(429)			(429)		3,267	3,268			
100149315	CHARLESTON	SC		04/24/2024		3,225		42			42		3,268	3,268			
100140235	MURRIETA	CA		01/18/2024		3,604		(336)			(336)		3,268	3,268			
100014586	CARMICHAEL	CA		09/27/2017		2,919		349			349		3,268	3,268			
100100291	ROCKFORD	TN		03/24/2023		3,490		(222)			(222)		3,268	3,268			
100129990	FARMINGVILLE	NY		09/27/2023		3,429		(161)			(161)		3,268	3,268			
100126475	TOMS RIVER	NJ		08/30/2023		1,435		1,834			1,834		3,268	3,268			
100135350	DUNELLEN	NJ		11/13/2023		3,252		16			16		3,268	3,268			
100115930	LEWISVILLE	TX		07/20/2023		3,399		(130)			(130)		3,268	3,268			
100137069	AURORA	CO		11/28/2023		2,806		462			462		3,269	3,269			
100137814	WINTER GARDEN	FL		12/08/2023		787		2,482			2,482		3,269	3,269			
100013334	LAUDERDALE LAKES	FL		05/25/2017		2,586		683			683		3,269	3,269			
100045159	JEFFERSON CITY	TN		11/25/2020		3,588		(319)			(319)		3,269	3,269			
100137083	CHARLOTTE	NC		11/28/2023		2,715		555			555		3,269	3,269			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063356	SEMMES	AL		07/01/2021		3,215		55			55		3,270	3,270			
100133790	NEW BRUNSWICK	NJ		10/20/2023		3,180		89			89		3,270	3,270			
100030334	CENTERVILLE	MA		12/20/2018		2,628		642			642		3,270	3,270			
100025598	CARMEL	NY		09/20/2018		2,399		871			871		3,270	3,270			
100142446	GREENVILLE	NC		03/08/2024		3,521		(251)			(251)		3,270	3,270			
100118066	ORLANDO	FL		07/20/2023		3,010		260			260		3,270	3,270			
100136479	FORT WORTH	TX		11/20/2023		2,783		487			487		3,270	3,270			
100114848	CLAREMONT	NC		07/10/2023		3,505		(235)			(235)		3,270	3,270			
100111944	PORTLAND	OR		06/29/2023		1,191		2,080			2,080		3,270	3,270			
100088796	MANSFIELD	TX		11/15/2022		3,552		(281)			(281)		3,270	3,270			
100152403	RUSKIN	FL		05/17/2024		3,253		18			18		3,271	3,271			
100119477	VILLA RICA	GA		07/31/2023		3,451		(180)			(180)		3,271	3,271			
100064291	ORLANDO	FL		07/01/2021		2,923		348			348		3,271	3,271			
100103543	MORENO VALLEY	CA		05/08/2023		3,621		(351)			(351)		3,271	3,271			
100044123	MINNEAPOLIS	MN		08/19/2020		2,832		439			439		3,271	3,271			
100146673	RIVERSIDE	CA		03/20/2024		3,504		(233)			(233)		3,271	3,271			
100115748	OPELIKA	AL		07/20/2023		3,325		(54)			(54)		3,271	3,271			
100068239	SAINT PAUL	MN		08/25/2021		3,376		(105)			(105)		3,271	3,271			
100135135	FORT MILL	SC		11/03/2023		3,155		116			116		3,272	3,272			
100129373	IDAHO FALLS	ID		09/25/2023		3,184		88			88		3,272	3,272			
100090230	TAMPA	FL		01/13/2023		3,590		(319)			(319)		3,272	3,272			
100136483	FORT WORTH	TX		11/20/2023		2,685		587			587		3,272	3,272			
100136309	SACRAMENTO	CA		11/20/2023		3,232		40			40		3,272	3,272			
100031799	PROVIDENCE	RI		03/29/2019		2,696		576			576		3,272	3,272			
100076190	LINCOLN	NE		01/07/2022		3,513		(241)			(241)		3,272	3,272			
100108209	ORLANDO	FL		05/24/2023		3,403		(129)			(129)		3,274	3,272		(2)	(2)
100103594	BALTIMORE	MD		05/08/2023		3,921		(649)			(649)		3,272	3,272			
100076648	FORT MYERS	FL		12/16/2021		3,942		(670)			(670)		3,273	3,273			
100127081	IMLER	PA		08/30/2023		3,149		124			124		3,273	3,273			
100138293	TEMECULA	CA		12/18/2023		3,295		(22)			(22)		3,273	3,273			
100132039	SUWANEE	GA		10/13/2023		3,281		(8)			(8)		3,273	3,273			
100149124	LANCASTER	CA		04/22/2024		3,710		(437)			(437)		3,273	3,273			
100053398	MOUNDSVILLE	WV		03/23/2021		3,367		(92)			(92)		3,275	3,273		(2)	(2)
100078847	ERWIN	NC		02/24/2022		3,387		(114)			(114)		3,273	3,273			
100043804	HAMDEN	CT		08/13/2020		2,377		896			896		3,273	3,273			
100135200	NORTH PORT	FL		11/07/2023		3,427		(154)			(154)		3,274	3,274			
100129559	TEMPLE	TX		09/29/2023		2,885		388			388		3,274	3,274			
100146618	ISLIP TERRACE	NY		03/20/2024		3,359		(85)			(85)		3,274	3,274			
100091190	PHOENIX	AZ		01/31/2023		2,920		354			354		3,274	3,274			
100024196	BAKERSFIELD	CA		09/20/2018		3,462		(188)			(188)		3,274	3,274			
100152819	CANTON	GA		05/22/2024		3,996		(722)			(722)		3,274	3,274			
100128268	STOCKTON	CA		09/14/2023		3,931		(657)			(657)		3,274	3,274			
100023485	KATY	TX		09/04/2018		3,378		(104)			(104)		3,274	3,274			
100061055	CHICAGO	IL		06/01/2021		3,242		32			32		3,274	3,274			
100141508	BAKERSFIELD	CA		01/30/2024		3,661		(387)			(387)		3,274	3,274			
100071005	MAYS LANDING	NJ		10/01/2021		3,381		(106)			(106)		3,275	3,275			
100091752	GRAND RAPIDS	MI		03/24/2023		3,798		(523)			(523)		3,275	3,275			
100135615	FT LAUDERDALE	FL		11/09/2023		3,511		(237)			(237)		3,275	3,275			
100119480	MIDLAND	TX		07/31/2023		3,089		186			186		3,275	3,275			
100010823	JAMESTOWN	SC		01/27/2017		2,316		959			959		3,275	3,275			
100047370	HARWICH	MA		11/20/2020		3,452		(177)			(177)		3,275	3,275			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112906	OPA LOCKA	FL		06/29/2023		2,991		284			284		3,276	3,276			
100115397	LAKE GENEVA	WI		07/17/2023		3,056		220			220		3,276	3,276			
100135447	RIDGEFIELD	WA		11/13/2023		3,389		(113)			(113)		3,276	3,276			
100143503	EL CAJON	CA		02/21/2024		3,558		(282)			(282)		3,276	3,276			
100128007	SHELBYVILLE	TN		09/08/2023		2,856		420			420		3,276	3,276			
100169181	TOMBALL	TX		09/27/2024		3,352		(86)			(86)		3,266	3,276		10	10
100013205	LAS VEGAS	NV		05/25/2017		2,286		990			990		3,276	3,276			
100151504	ORLANDO	FL		05/10/2024		3,555		(279)			(279)		3,276	3,276			
100110553	PENNSBURG	PA		06/30/2023		3,023		253			253		3,276	3,276			
100026572	BONITA SPRINGS	FL		09/26/2018		3,217		59			59		3,277	3,277			
100013882	O FALLON	MO		05/25/2017		2,855		422			422		3,277	3,277			
100173084	NEW YORK	NY		10/25/2024		3,418		(141)			(141)		3,277	3,277			
100147816	LA PUENTE	CA		04/08/2024		3,470		(193)			(193)		3,277	3,277			
100019635	AUBURN	AL		07/26/2018		3,502		(224)			(224)		3,277	3,277			
100119079	GLENDALE	AZ		07/27/2023		3,463		(185)			(185)		3,278	3,278			
100108345	HENDERSON	NV		05/25/2023		3,506		(229)			(229)		3,278	3,278			
100146979	LEANDER	TX		03/26/2024		3,453		(178)			(178)		3,275	3,278		3	3
100076276	LA VISTA	NE		01/07/2022		3,352		(74)			(74)		3,278	3,278			
100019809	BREINIGSVILLE	PA		07/26/2018		3,393		(114)			(114)		3,279	3,279			
100068421	BATON ROUGE	LA		08/25/2021		3,558		(279)			(279)		3,279	3,279			
100086588	SAN DIEGO	CA		09/30/2022		3,427		(148)			(148)		3,279	3,279			
100061600	WILLSBORO	NY		07/01/2021		3,418		(139)			(139)		3,279	3,279			
100144103	NEWBERRY	FL		03/07/2024		2,954		326			326		3,279	3,279			
100137626	FORT WORTH	TX		12/08/2023		2,686		594			594		3,279	3,279			
100023945	ALBUQUERQUE	NM		09/10/2018		3,498		(219)			(219)		3,279	3,279			
100112191	COTTAGE GROVE	MN		06/29/2023		2,406		874			874		3,280	3,280			
100060720	BALTIMORE	MD		06/01/2021		3,263		16			16		3,280	3,280			
100109786	LOS ANGELES	CA		08/04/2023		3,461		(182)			(182)		3,280	3,280			
100112208	WETMORE	MI		06/29/2023		2,757		523			523		3,280	3,280			
100013621	SAINT AUGUSTINE	FL		05/25/2017		2,599		681			681		3,280	3,280			
100078788	MCGREGOR	TX		02/24/2022		3,260		20			20		3,280	3,280			
100112846	LIBERTY	NY		06/29/2023		3,747		(467)			(467)		3,280	3,280			
100128261	SAN ANTONIO	TX		09/14/2023		3,363		(83)			(83)		3,280	3,280			
100044091	CLARK TOWNSHIP	NJ		08/19/2020		3,223		57			57		3,280	3,280			
100120216	LEESBURG	FL		08/18/2023		3,392		(112)			(112)		3,280	3,280			
100084008	PORT MURRAY	NJ		06/27/2022		3,569		(288)			(288)		3,281	3,281			
100029196	ATLANTIC BEACH	FL		10/26/2018		2,328		953			953		3,281	3,281			
100129560	NEW MARKET	AL		09/29/2023		2,894		387			387		3,281	3,281			
100119177	PORT SAINT JOE	FL		07/31/2023		3,247		34			34		3,281	3,281			
100148512	BERMUDA DUNES	CA		04/12/2024		3,397		(119)			(119)		3,278	3,281		3	3
100013067	SAN FERNANDO	CA		05/25/2017		2,805		476			476		3,281	3,281			
100076149	GREENWOOD	SC		01/07/2022		3,557		(275)			(275)		3,282	3,281		(1)	(1)
100142703	LOS BANOS	CA		02/08/2024		3,152		130			130		3,282	3,282			
100131844	FAIRFIELD	CA		10/06/2023		3,213		69			69		3,282	3,282			
100134945	POTOMAC	MD		10/30/2023		3,363		(82)			(82)		3,282	3,282			
100110459	MAGNOLIA	TX		06/30/2023		2,941		340			340		3,282	3,282			
100049862	CARY	IL		11/20/2020		3,946		(663)			(663)		3,283	3,282		(1)	(1)
100108032	DURHAM	NC		05/25/2023		3,268		14			14		3,282	3,282			
100117443	NEWARK	NJ		07/20/2023		2,209		1,073			1,073		3,282	3,282			
100013196	PHOENIX	AZ		05/25/2017		3,100		182			182		3,282	3,282			
100155020	OAKLAND	CA		07/19/2024		3,344		(62)			(62)		3,282	3,282			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136159	CASTRO VALLEY	CA		12/18/2023		3,640		(358)			(358)		3,282	3,282			
100049772	BRECKENRIDGE	CO		11/20/2020		1,572		1,710			1,710		3,281	3,283		2	2
100067752	TUCSON	AZ		09/23/2021		3,666		(383)			(383)		3,283	3,283			
100047707	GRAND RAPIDS	MI		11/20/2020		3,863		(580)			(580)		3,283	3,283			
100160110	EDINBURG	TX		07/17/2024		3,336		(58)			(58)		3,278	3,283		5	5
4010053836	TROY	NY		06/20/2023		3,517		(234)			(234)		3,283	3,283			
100175228	KATY	TX		11/05/2024		3,405		(122)			(122)		3,283	3,283			
100120392	FONTANA	CA		08/18/2023		3,751		(468)			(468)		3,283	3,283			
100029996	MYERSVILLE	MD		12/20/2018		2,771		512			512		3,283	3,283			
100142646	HOMEWOOD	AL		02/08/2024		3,504		(221)			(221)		3,283	3,283			
100114801	OAKLAND PARK	FL		07/10/2023		3,312		(29)			(29)		3,283	3,283			
100139926	NETHERLANDS	NLD		12/28/2023		3,358						7	3,365	3,283	(82)		(82)
100043770	TUCKAHOE	NY		08/13/2020		3,124		160			160		3,283	3,283			
100064420	MOODY	AL		07/01/2021		3,145		138			138		3,284	3,284			
100146952	TINNATH	CO		03/26/2024		3,041		612			612		3,652	3,284		(368)	(368)
100112236	MIDDLETOWN	OH		06/29/2023		2,513		771			771		3,284	3,284			
100148147	ORLANDO	FL		05/15/2024		3,459		(175)			(175)		3,284	3,284			
100142591	UPPER MARLBORO	MD		02/08/2024		3,634		(350)			(350)		3,284	3,284			
100028662	RIALTO	CA		10/26/2018		2,179		1,106			1,106		3,285	3,285			
100127708	EFFORT	PA		09/08/2023		3,467		(182)			(182)		3,285	3,285			
100127552	ORLANDO	FL		09/08/2023		3,420		(135)			(135)		3,285	3,285			
100139471	KENNER	LA		12/28/2023		3,303		(17)			(17)		3,285	3,285			
100113285	ORANGEBURG	SC		06/29/2023		2,297		988			988		3,285	3,285			
100060234	RIO RANCHO	NM		06/25/2021		3,590		(305)			(305)		3,285	3,285			
100068184	ROSWELL	GA		08/25/2021		3,467		(182)			(182)		3,285	3,285			
100074450	STOCKTON SPRINGS	ME		12/02/2021		3,550		(264)			(264)		3,285	3,285			
100114268	WINTERVILLE	NC		06/29/2023		2,939		346			346		3,285	3,285			
100140982	LOS ANGELES	CA		03/28/2024		3,067		219			219		3,285	3,285			
100060240	FLORENCE	NJ		06/25/2021		3,449		(163)			(163)		3,285	3,285			
100141570	DECATUR	GA		01/30/2024		3,540		(254)			(254)		3,286	3,286			
100155942	WHITESTOWN	IN		06/17/2024		3,096		(39)			(39)		3,057	3,286		228	228
100000365	DES MOINES	IA		09/27/2016		3,061		225			225		3,286	3,286			
100116162	LAWRENCEVILLE	GA		07/20/2023		(4,864)		8,150			8,150		3,286	3,286			
100047698	ELMWOOD PARK	IL		11/20/2020		3,313		(27)			(27)		3,286	3,286		(1)	(1)
100043830	SANTA MARIA	CA		08/19/2020		2,813		473			473		3,286	3,286			
100148808	LATHROP	CA		04/17/2024		3,460		(174)			(174)		3,286	3,286			
100076313	CHARLOTTE	NC		01/07/2022		3,517		(230)			(230)		3,287	3,287			
100080437	N LAS VEGAS	NV		03/10/2022		3,924		(638)			(638)		3,287	3,287			
100044449	STEVENSVILLE	MT		11/19/2020		3,343		(56)			(56)		3,287	3,287			
100030007	CHARLOTTE	NC		12/20/2018		2,982		305			305		3,287	3,287			
100077408	SAN ANTONIO	TX		01/03/2022		3,428		(141)			(141)		3,287	3,287			
100049582	MINERVA	OH		11/20/2020		3,646		(359)			(359)		3,287	3,287			
100000608	NAMPA	ID		09/27/2016		3,284		4			4		3,287	3,287			
100067717	JACKSONVILLE	FL		09/23/2021		3,694		(407)			(407)		3,287	3,287			
100112387	OAKLAND	CA		06/29/2023		2,465		822			822		3,287	3,287			
100109671	MIAMI	FL		06/16/2023		3,804		(516)			(516)		3,287	3,287			
100129437	RICHMOND	TX		09/29/2023		3,451		(164)			(164)		3,287	3,287			
100100552	NORTH EAST	PA		04/27/2023		3,624		(336)			(336)		3,288	3,288			
100136602	LANCASTER	CA		11/22/2023		3,307		(20)			(20)		3,288	3,288			
100044558	TAMARAC	FL		11/19/2020		3,294		(7)			(7)		3,288	3,288			
100091443	CHARLOTTE	NC		02/22/2023		3,383		(95)			(95)		3,288	3,288			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103321	ARLINGTON	TX		04/28/2023		3,574		(286)			(286)		3,288	3,288			
100076264	LINCOLNTON	NC		01/07/2022		3,619		(331)			(331)		3,288	3,288			
100137048	SAN JUAN	TX		11/28/2023		3,091		197			197		3,288	3,288			
100046759	GRETNA	LA		11/20/2020		3,893		(605)			(605)		3,288	3,288			
100116004	COARSEGOLD	CA		07/20/2023		3,377		(88)			(88)		3,288	3,288			
100153706	KIHEI	HI		07/11/2024		3,681		(392)			(392)		3,288	3,288			
100114697	GREELEY	CO		06/29/2023		3,693		(404)			(404)		3,289	3,289			
100103886	SHIRLEY	NY		05/10/2023		3,531		(242)			(242)		3,289	3,289			
100070437	PITTSBURGH	PA		09/23/2021		3,465		(175)			(175)		3,289	3,289			
100119550	JENSEN BEACH	FL		07/28/2023		3,000		289			289		3,289	3,289			
100102484	SAN ANTONIO	TX		06/07/2023		3,270		19			19		3,289	3,289			
100147790	MONROVIA	CA		04/08/2024		3,541		(251)			(251)		3,290	3,290			
100162028	SHAKOPEE	MN		07/31/2024		3,412		(123)			(123)		3,290	3,290			
100148833	PHOENIX	AZ		04/17/2024		3,454		(164)			(164)		3,290	3,290			
100139223	LOGANVILLE	GA		12/28/2023		3,542		(252)			(252)		3,290	3,290			
100129580	DALLAS	TX		09/29/2023		3,481		(191)			(191)		3,290	3,290			
100049695	MIRAMAR	FL		11/20/2020		2,646		644			644		3,290	3,290			
100109303	LIBERTY	NY		06/12/2023		3,373		(83)			(83)		3,290	3,290			
100112135	PHILADELPHIA	PA		06/29/2023		992		2,299			2,299		3,291	3,291			
100135232	PALM COAST	FL		11/08/2023		2,575		716			716		3,291	3,291			
100119358	BOCA RATON	FL		07/31/2023		3,129		162			162		3,291	3,291			
100155011	BUENA PARK	CA		07/19/2024		(2,103)		5,394			5,394		3,291	3,291			
100117153	CENTEREACH	NY		07/20/2023		(6,200)		9,491			9,491		3,291	3,291			
100132062	LOGANVILLE	GA		10/13/2023		3,188		103			103		3,291	3,291			
100149618	SPOKANE VALLEY	WA		04/26/2024		3,434		(143)			(143)		3,291	3,291			
100149617	SPOKANE VALLEY	WA		04/26/2024		3,434		(143)			(143)		3,291	3,291			
100149616	SPOKANE VALLEY	WA		04/26/2024		3,434		(143)			(143)		3,291	3,291			
100149615	SPOKANE VALLEY	WA		04/26/2024		3,436		(145)			(145)		3,291	3,291			
100108393	ASHEVILLE	NC		05/25/2023		3,503		(212)			(212)		3,291	3,291			
100064887	PORT ORANGE	FL		07/14/2021		3,637		(346)			(346)		3,291	3,291			
100141298	TEMPLE CITY	CA		01/30/2024		3,456		(165)			(165)		3,291	3,291			
100151455	LOS ANGELES	CA		05/10/2024		3,483		(192)			(192)		3,291	3,291			
100063063	BROWNSVILLE	TN		07/01/2021		3,317		(26)			(26)		3,291	3,291			
100025705	RANCHO CORDOVA	CA		09/20/2018		3,337		(45)			(45)		3,291	3,291			
100154786	SANTA ROSA	CA		07/19/2024		3,473		(182)			(182)		3,291	3,291			
100070895	INMAN	SC		10/01/2021		3,448		(156)			(156)		3,291	3,291			
100046248	SOUTH BEND	IN		11/25/2020		3,291							3,291	3,291			
100082783	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		3,390						(148)	3,242	3,292	49		49
100161507	FAYETTEVILLE	NC		07/30/2024		3,215		74			74		3,289	3,292		3	3
100019727	ANN ARBOR	MI		07/26/2018		3,491		(199)			(199)		3,292	3,292			
100065062	PHILADELPHIA	PA		07/14/2021		3,537		(245)			(245)		3,292	3,292			
100055636	MONTGOMERY	AL		03/23/2021		4,310		(1,018)			(1,018)		3,292	3,292			
100137087	POCONO LAKE	PA		11/28/2023		3,287		5			5		3,292	3,292			
100120398	BOSTON	MA		08/18/2023		3,499		(206)			(206)		3,292	3,292			
100025580	SACRAMENTO	CA		09/20/2018		3,319		(26)			(26)		3,292	3,292			
100135823	DENTON	TX		11/10/2023		3,007		286			286		3,292	3,292			
100061123	SAINT LOUIS	MO		06/01/2021		3,266		27			27		3,293	3,293			
100133700	WILMINGTON	NC		10/23/2023		2,878		415			415		3,293	3,293			
100129648	HOLLY SPRINGS	GA		09/29/2023		3,368		(75)			(75)		3,293	3,293			
100047432	CHESTER	SC		11/20/2020		3,828		(535)			(535)		3,293	3,293			
100109960	CONYERS	GA		06/22/2023		3,608		(315)			(315)		3,293	3,293			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117109	ATLANTA	GA		07/20/2023		2,293		1,000			1,000		3,293	3,293			
100120041	BALTIMORE	MD		08/11/2023		3,387		(93)			(93)		3,293	3,293			
100012628	WINTER PARK	FL		05/25/2017		2,173		1,121			1,121		3,294	3,294			
100147011	FREMONT	CA		03/27/2024		3,611		(318)			(318)		3,294	3,294			
100071547	PORTLAND	OR		10/14/2021		3,682		(389)			(389)		3,294	3,294			
100067515	NEWPORT	MN		09/23/2021		3,642		(347)			(347)		3,294	3,294			
100013663	FREMONT	NH		05/25/2017		2,736		558			558		3,294	3,294			
100099987	TROUTDALE	OR		03/28/2023		3,114		181			181		3,294	3,294			
100027907	MIRAMAR	FL		10/26/2018		2,928		367			367		3,294	3,294			
100062339	HAMPTON	VA		07/01/2021		3,468		(173)			(173)		3,295	3,295			
100079175	BAKERSFIELD	CA		02/24/2022		3,396		(101)			(101)		3,295	3,295			
100118988	PALMDALE	CA		07/27/2023		3,631		(336)			(336)		3,295	3,295			
100068026	MURFREESBORO	TN		09/23/2021		3,568		(273)			(273)		3,295	3,295			
100113193	DEERFIELD BEACH	FL		06/29/2023		2,214		1,081			1,081		3,295	3,295			
100164258	CORAL GABLES	FL		08/21/2024		3,432		(137)			(137)		3,295	3,295			
100079283	SACRAMENTO	CA		02/28/2022		3,663		(368)			(368)		3,295	3,295			
100057575	RIVERSIDE	NJ		06/30/2021		3,408		(112)			(112)		3,296	3,296			
100101657	SAINT PETERSBURG	FL		04/26/2023		3,082		214			214		3,296	3,296			
100061962	BUTLER	PA		07/01/2021		3,391		(95)			(95)		3,296	3,296			
100013830	SALINAS	CA		05/25/2017		3,115		181			181		3,296	3,296			
100067385	SAN MIGUEL DE ALLENDE	MEX		08/13/2021		3,296							3,296	3,296			
100014007	BLOOMINGTON	CA		05/25/2017		2,943		354			354		3,296	3,296			
100135619	VICTOR	ID		11/09/2023		3,550		(250)			(250)		3,299	3,296		(3)	(3)
100149354	BRIDGEPORT	PA		04/24/2024		2,885		411			411		3,297	3,297			
100151216	ANAHEIM	CA		05/10/2024		3,337		(40)			(40)		3,297	3,297			
100147423	SOUTH OZONE PARK	NY		04/03/2024		3,647		(350)			(350)		3,297	3,297			
100136429	RIDGELAND	SC		11/20/2023		2,289		1,008			1,008		3,297	3,297			
100084784	SPRINGFIELD	OR		08/02/2022		3,293		5			5		3,297	3,297			
100091440	NUTLEY	NJ		02/22/2023		3,381		(83)			(83)		3,298	3,297		(1)	(1)
100091152	VICTORVILLE	CA		01/31/2023		2,886		412			412		3,298	3,298			
100103326	PONTE VEDRA	FL		04/28/2023		3,560		(262)			(262)		3,298	3,298			
100010801	CHARLOTTE	NC		12/23/2016		3,244		54			54		3,298	3,298			
100012874	ORLANDO	FL		05/25/2017		3,519		(221)			(221)		3,298	3,298			
100014129	ORANGE PARK	FL		05/25/2017		3,084		214			214		3,298	3,298			
100063309	LENEXA	KS		07/01/2021		3,431		(133)			(133)		3,298	3,298			
100013956	ORLANDO	FL		05/25/2017		2,871		427			427		3,298	3,298			
100146596	MESA	AZ		03/20/2024		3,346		(48)			(48)		3,298	3,298			
100136734	NEWARK	NJ		11/27/2023		3,390		(91)			(91)		3,298	3,298			
100101152	NEW HAVEN	CT		04/28/2023		2,112		1,186			1,186		3,298	3,298			
100054558	COLLEGE STATION	TX		03/23/2021		4,018		(720)			(720)		3,298	3,298			
100100816	BEACH PARK	IL		04/28/2023		2,985		316			316		3,301	3,298		(3)	(3)
100066491	FREDERICK	MD		08/02/2021		3,258		41			41		3,299	3,299			
100043646	LANSING	MI		08/13/2020		3,362		(62)			(62)		3,300	3,299		(1)	(1)
100084790	DALLAS	GA		08/02/2022		3,413		(114)			(114)		3,299	3,299			
100117220	KATY	TX		07/20/2023		(3,458)		6,757			6,757		3,299	3,299			
100064827	AUBURN	CA		07/14/2021		3,692		(393)			(393)		3,299	3,299			
100077549	TUSCALOOSA	AL		01/03/2022		3,495		(196)			(196)		3,299	3,299			
100128175	SEVIERVILLE	TN		09/18/2023		3,176		123			123		3,299	3,299			
100044930	HIGHLAND MILLS	NY		11/19/2020		3,164		136			136		3,299	3,299			
100062322	SAGINAW	TX		07/01/2021		3,380		(80)			(80)		3,299	3,299			
100066913	CAMDEN	NJ		08/02/2021		3,289		11			11		3,300	3,300			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110287	OCEAN ISLE	NC		06/30/2023		3,275		25			25		3,300	3,300			
100067786	TAMPA	FL		09/23/2021		3,477		(177)			(177)		3,300	3,300			
100087379	MIAMI	FL		10/25/2022		2,850		450			450		3,300	3,300			
100112196	CHICAGO	IL		06/29/2023		2,626		674			674		3,300	3,300			
100117080	FAYETTEVILLE	NC		07/20/2023		(4,358)		7,658			7,658		3,300	3,300			
100152741	FORT LAUDERDALE	FL		05/22/2024		3,557		(256)			(256)		3,301	3,301			
100064298	MINNEOLA	FL		07/01/2021		2,935		366			366		3,301	3,301			
100153802	ESTERO	FL		07/10/2024		3,315		(15)			(15)		3,301	3,301			
100091977	LOS ANGELES	CA		02/07/2023		3,429		(128)			(128)		3,301	3,301			
4010049372	TRENTON	NJ		04/26/2023		3,301							3,301	3,301			
100062894	WEST SENECA	NY		07/01/2021		3,343		(41)			(41)		3,301	3,301			
100138408	RIVERSIDE	CA		12/18/2023		3,354		(53)			(53)		3,301	3,301			
100109359	FRESNO	CA		06/12/2023		3,484		(183)			(183)		3,301	3,301			
100144418	FRAMINGHAM	MA		03/07/2024		3,467		(169)			(169)		3,299	3,302		3	3
100046668	NORTH MIAMI	FL		11/25/2020		3,458		(156)			(156)		3,302	3,302			
100014046	SPRING	TX		05/25/2017		2,909		393			393		3,302	3,302			
100078787	PLANO	IL		02/24/2022		3,330		(28)			(28)		3,302	3,302		(1)	(1)
100120505	RENO	NV		08/18/2023		3,522		(220)			(220)		3,302	3,302			
100128879	BRICK TOWNSHIP	NJ		09/21/2023		3,700		(398)			(398)		3,302	3,302			
100152909	BELLFLOWER	CA		05/22/2024		3,360		(58)			(58)		3,302	3,302			
100064793	SCOTTSDALE	AZ		07/14/2021		3,724		(422)			(422)		3,302	3,302			
100013419	BRIDGEPORT	CT		05/25/2017		2,065		1,238			1,238		3,302	3,302			
100099602	TITUSVILLE	FL		04/06/2023		3,432		(130)			(130)		3,303	3,303			
100127679	ACWORTH	GA		09/08/2023		3,592		(290)			(290)		3,303	3,303			
100153013	REDONDO BEACH	CA		06/27/2024		4,217		(915)			(915)		3,303	3,303			
100112701	BRANDYWINE	MD		06/29/2023		1,174		2,129			2,129		3,303	3,303			
100077206	SQUAW VALLEY	CA		01/03/2022		3,367		(64)			(64)		3,303	3,303			
100149376	SAN ANTONIO	TX		04/24/2024		2,975		328			328		3,303	3,303			
100135834	MELISSA	TX		11/10/2023		2,977		327			327		3,303	3,303			
100148516	REHOBOTH BEACH	DE		04/12/2024		3,230		71			71		3,301	3,303		2	2
100044685	GLOUCESTER TWP	NJ		11/19/2020		305		2,999			2,999		3,303	3,303			
100023289	MESA	AZ		08/16/2018		3,532		(229)			(229)		3,303	3,303			
100079916	BROKEN ARROW	OK		04/08/2022		3,156		148			148		3,304	3,304			
100057546	INDEPENDENCE	MO		06/30/2021		3,418		(114)			(114)		3,304	3,304			
100025694	PORT SAINT LUCIE	FL		09/20/2018		2,929		375			375		3,304	3,304			
100160888	RICHMOND	CA		07/24/2024		3,289		15			15		3,304	3,304			
100066805	PHILADELPHIA	PA		08/02/2021		3,312		(8)			(8)		3,304	3,304			
100028766	STOCKTON	CA		10/26/2018		3,107		197			197		3,304	3,304			
100128115	CLARKSVILLE	TN		09/08/2023		3,137		167			167		3,304	3,304			
100143379	LUTZ	FL		02/16/2024		3,390		(86)			(86)		3,305	3,305			
100109772	CHANDLER	AZ		08/04/2023		3,386		(81)			(81)		3,305	3,305			
100060356	SAN ANTONIO	TX		06/01/2021		3,274		31			31		3,305	3,305			
100099933	GEORGETOWN	TX		03/28/2023		3,476		(171)			(171)		3,305	3,305			
100111490	ENGLEWOOD	NJ		06/29/2023		1,117		2,188			2,188		3,305	3,305			
100086016	TEMECULA	CA		09/02/2022		3,650		(345)			(345)		3,305	3,305			
100086952	SAINT CLOUD	FL		10/24/2022		3,193		110			110		3,303	3,305		2	2
100119984	WAKE FOREST	NC		08/11/2023		3,160		145			145		3,305	3,305			
100110240	COLUMBUS	OH		06/30/2023		3,147		158			158		3,305	3,305			
100147497	LOS ANGELES	CA		04/03/2024		4,029		(724)			(724)		3,305	3,305			
100144094	NASHVILLE	TN		03/07/2024		3,542		(236)			(236)		3,305	3,305			
100076085	WORCESTER	MA		01/07/2022		3,361		(55)			(55)		3,305	3,305			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025858	ORLAND PARK	IL		09/20/2018		2,544		761			761		3,305	3,305			
100010826	WATERBURY	CT		12/23/2016		1,825		1,481			1,481		3,306	3,306			
100159950	MIRAMAR	FL		08/16/2024		3,462		(156)			(156)		3,306	3,306			
100149412	FOLSOM	CA		04/24/2024		3,556		(250)			(250)		3,306	3,306			
100132502	LAS VEGAS	NV		11/03/2023		3,263		43			43		3,307	3,307			
4010043124	TRENTON	NY		02/02/2023		3,690		(384)			(384)		3,307	3,307			
100115392	ATLANTA	GA		07/17/2023		3,128		179			179		3,307	3,307			
100115395	ATLANTA	GA		07/17/2023		3,128		179			179		3,307	3,307			
100115394	ATLANTA	GA		07/17/2023		3,129		178			178		3,307	3,307			
100115390	ATLANTA	GA		07/17/2023		3,129		178			178		3,307	3,307			
100115396	ATLANTA	GA		07/17/2023		3,130		177			177		3,307	3,307			
100132323	POWDER SPRINGS	GA		11/03/2023		2,448		859			859		3,307	3,307			
100131830	CYPRESS	TX		10/06/2023		3,731		(424)			(424)		3,307	3,307			
100043971	DES PLAINES	IL		08/19/2020		3,652		(345)			(345)		3,307	3,307			
100012133	LYNN	MA		03/08/2017		946		2,361			2,361		3,307	3,307			
100089966	BRUNSWICK	ME		01/26/2023		3,614		(307)			(307)		3,307	3,307			
100136408	ELLIJAY	GA		11/20/2023		3,311		(3)			(3)		3,307	3,307			
100121001	HOT SPRINGS	AR		08/30/2023		3,403		(95)			(95)		3,308	3,308			
100054859	MADISON HEIGHTS	VA		03/23/2021		6,003		(2,695)			(2,695)		3,308	3,308			
100032100	OAKLAND	CA		03/29/2019		2,599		709			709		3,308	3,308			
100011169	HARRISVILLE	PA		01/27/2017		2,989		319			319		3,308	3,308			
100110894	KENTON	DE		06/29/2023		3,290		19			19		3,308	3,308			
100126881	MIAMI	FL		08/30/2023		463		2,845			2,845		3,308	3,308			
100053602	BELTSVILLE	MD		03/23/2021		3,694		(386)			(386)		3,308	3,308			
100116064	NORWALK	CT		07/20/2023		3,481		(173)			(173)		3,308	3,308			
100126481	DECATUR	GA		08/30/2023		3,242		67			67		3,309	3,309			
100143174	MILFORD	NH		02/16/2024		3,567		(258)			(258)		3,309	3,309			
100115097	VALENCIA	CA		07/14/2023		2,872		437			437		3,309	3,309			
100060409	SAN ANTONIO	TX		06/01/2021		3,283		26			26		3,309	3,309			
100128292	ODESSA	FL		09/14/2023		3,501		(192)			(192)		3,309	3,309			
100026221	TALLAHASSEE	FL		09/20/2018		3,172		137			137		3,309	3,309			
100129485	HENDERSON	NV		09/29/2023		3,412		(103)			(103)		3,309	3,309			
100064108	LAWRENCE	KS		07/01/2021		3,194		115			115		3,309	3,309			
100091409	LEHIGH ACRES	FL		02/22/2023		3,194		116			116		3,309	3,309			
100150135	COCONUT CREEK	FL		06/14/2024		3,462		(152)			(152)		3,309	3,309			
100055804	CLEVELAND	OH		03/23/2021		3,372		(63)			(63)		3,310	3,310			
100076273	SAINT CHARLES	MO		01/07/2022		3,378		(69)			(69)		3,310	3,310			
100101667	GLENDALE	AZ		04/26/2023		3,414		(105)			(105)		3,310	3,310			
100103307	LAKELAND	FL		04/27/2023		3,435		(125)			(125)		3,310	3,310			
100148475	LONG BEACH	CA		04/12/2024		3,829		(523)			(523)		3,307	3,310		3	3
100110656	WESTMINSTER	CO		06/30/2023		3,324		(14)			(14)		3,310	3,310			
100013047	MIAMI	FL		05/25/2017		2,643		667			667		3,310	3,310			
100138882	FORNEY	TX		12/21/2023		3,434		(126)			(126)		3,308	3,310		2	2
100137144	PARRISH	FL		11/28/2023		3,373		(67)			(67)		3,306	3,310		4	4
100146973	RICHARDSON	TX		03/26/2024		3,228		80			80		3,308	3,310		2	2
100102446	ESSEX	MD		06/07/2023		3,562		(252)			(252)		3,310	3,310			
100078851	BALTIMORE	MD		02/24/2022		3,383		(72)			(72)		3,311	3,311			
100012832	PERRIS	CA		05/25/2017		385		2,926			2,926		3,311	3,311			
100053454	HUNTSVILLE	AL		03/23/2021		4,204		(893)			(893)		3,311	3,311			
100057696	BROOKHAVEN	PA		06/30/2021		3,443		(132)			(132)		3,311	3,311			
100011892	NEW BEDFORD	MA		03/08/2017		2,268		1,043			1,043		3,311	3,311			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110372	AUSTIN	TX		06/30/2023		3,246		65			65		3,312	3,312			
100148423	STEPHENS CITY	VA		04/12/2024		3,350		(38)			(38)		3,312	3,312			
100043670	TAMPA	FL		08/13/2020		3,832		(520)			(520)		3,312	3,312			
100024970	VACAVILLE	CA		09/20/2018		3,326		(14)			(14)		3,312	3,312			
100031177	BRADENTON	FL		03/29/2019		3,050		262			262		3,312	3,312			
100133832	LAS VEGAS	NV		10/20/2023		3,501		(189)			(189)		3,312	3,312			
403048682	WARNER ROBINS	GA		06/28/2024		8,448		(5,136)			(5,136)		3,312	3,312			
100129405	INDIANAPOLIS	IN		09/26/2023		3,261		53			53		3,314	3,312		(2)	(2)
100091269	TAMPA	FL		01/31/2023		3,733		(421)			(421)		3,313	3,313			
100135790	VOLCANO	HI		11/10/2023		3,449		(136)			(136)		3,313	3,313			
100080966	CHARLOTTE	NC		03/18/2022		3,118		195			195		3,313	3,313			
100139075	CYPRESS	TX		12/28/2023		3,545		(232)			(232)		3,313	3,313			
100060457	FRESNO	TX		06/01/2021		3,288		25			25		3,314	3,314			
100128211	WESLEY CHAPEL	FL		09/18/2023		3,057		257			257		3,314	3,314			
100132477	DALLAS	TX		11/03/2023		2,992		321			321		3,314	3,314			
100119245	AUSTIN	TX		07/31/2023		3,304		10			10		3,314	3,314			
100131653	PORTLAND	OR		10/06/2023		3,338		(25)			(25)		3,314	3,314			
100113645	EDENTON	NC		06/29/2023		3,348		(34)			(34)		3,314	3,314			
100115814	BIG BEAR LAKE	CA		07/20/2023		3,604		(290)			(290)		3,314	3,314			
100144377	CENTENNIAL	CO		03/07/2024		3,348		(36)			(36)		3,312	3,314		3	3
100180365	CEDAR KNOLLS	NJ		11/25/2024		3,324		(10)			(10)		3,314	3,314			
100053366	SINKS GROVE	WV		03/23/2021		3,278		37			37		3,315	3,315			
100019755	GREENBRIER	TN		07/26/2018		3,547		(232)			(232)		3,315	3,315			
100026379	MIAMI	FL		09/26/2018		2,847		468			468		3,315	3,315			
100082751	DEN HAAG	NLD		04/27/2022		3,419						(149)	3,270	3,315		45	45
100147357	LAKEWAY	TX		05/08/2024		3,889		(574)			(574)		3,315	3,315			
100153336	PHOENIX	AZ		05/30/2024		2,695		620			620		3,315	3,315			
100140335	JOHNSTON	IA		01/18/2024		2,966		349			349		3,315	3,315			
100112651	INDIANA	PA		06/29/2023		3,111		204			204		3,315	3,315			
100129691	AUBREY	TX		09/29/2023		3,148		167			167		3,315	3,315			
100028001	DESOTO	TX		10/26/2018		3,058		257			257		3,316	3,316			
100060292	SAN ANTONIO	TX		06/25/2021		3,427		(111)			(111)		3,316	3,316			
100078219	CELINA	TX		02/10/2022		4,238		(923)			(923)		3,316	3,316			
100067821	FRESNO	CA		09/23/2021		3,673		(358)			(358)		3,316	3,316			
100030239	FLORENCE	KY		12/20/2018		2,760		555			555		3,316	3,316			
100067529	BLUE SPRINGS	MO		09/23/2021		3,663		(347)			(347)		3,316	3,316			
100047804	SANTA FE	NM		11/20/2020		3,686		(369)			(369)		3,316	3,316			
100155306	BELMONT	MA		07/19/2024		3,550		(233)			(233)		3,316	3,316			
100107845	BEAVERTON	OR		05/23/2023		3,510		(193)			(193)		3,317	3,317			
100048699	EVERETT	WA		11/20/2020		3,506		(189)			(189)		3,317	3,317			
100018053	ALBUQUERQUE	NM		06/08/2018		3,553		(236)			(236)		3,317	3,317			
100011130	LEXINGTON	KY		12/23/2016		3,352		(35)			(35)		3,317	3,317			
100013533	RIVERSIDE	CA		05/25/2017		3,016		301			301		3,317	3,317			
100142645	OAKLAND	TN		02/08/2024		3,532		(215)			(215)		3,317	3,317			
100020189	CARROLLTON	TX		07/17/2018		3,544		(227)			(227)		3,317	3,317			
100109077	WILMINGTON	DE		06/05/2023		3,379		(61)			(61)		3,318	3,317		(1)	(1)
100081101	LITTLE ROCK	AR		03/18/2022		3,218		99			99		3,317	3,317			
100160590	NIPOMO	CA		07/19/2024		3,611		(294)			(294)		3,317	3,317			
100054391	LAS VEGAS	NV		03/23/2021		3,719		(401)			(401)		3,318	3,318			
100076164	PHOENIX	AZ		01/07/2022		3,593		(275)			(275)		3,318	3,318			
100109051	ATLANTA	GA		06/05/2023		3,541		(223)			(223)		3,318	3,318			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109667	FERNANDINA BEACH	FL		06/16/2023		3,703		(385)			(385)		3,318	3,318			
100076060	LINCOLN	NE		01/07/2022		3,633		(315)			(315)		3,318	3,318			
100030536	GAINESVILLE	GA		12/20/2018		3,249		69			69		3,318	3,318			
100057594	GROVETOWN	GA		06/30/2021		3,391		(73)			(73)		3,318	3,318			
100127524	BLOOMINGDALE	GA		09/08/2023		2,917		401			401		3,318	3,318			
100144137	ROSEVILLE	CA		03/07/2024		3,187		131			131		3,318	3,318			
100142031	DALLAS	TX		02/29/2024		3,844		(526)			(526)		3,318	3,318			
100129344	WADDELL	AZ		09/25/2023		3,291		27			27		3,318	3,318			
100011039	JACKSONVILLE	FL		12/23/2016		3,308		10			10		3,318	3,318			
100131878	MIAMI GARDENS	FL		10/06/2023		3,292		27			27		3,318	3,318			
100111270	ATLANTA	GA		06/29/2023		3,005		314			314		3,318	3,318			
100149449	WAKE FOREST	NC		04/24/2024		3,134		185			185		3,319	3,319			
100131662	MIAMI	FL		10/06/2023		3,088		231			231		3,319	3,319			
100101879	KATY	TX		04/06/2023		3,366		(50)			(50)		3,316	3,319		3	3
100061904	KATY	TX		07/01/2021		3,444		(125)			(125)		3,319	3,319			
100077274	PLANTATION	FL		01/03/2022		3,415		(96)			(96)		3,319	3,319			
100118745	DAVENPORT	FL		07/25/2023		3,454		(134)			(134)		3,319	3,319			
100115051	KINGSLAND	GA		07/14/2023		3,383		(64)			(64)		3,319	3,319			
100114207	LAUDERDILL	FL		06/29/2023		3,230		89			89		3,319	3,319			
100076026	RALEIGH	NC		01/07/2022		3,701		(382)			(382)		3,319	3,319			
100119526	GEORGETOWN	TX		07/28/2023		3,113		206			206		3,320	3,320			
100142603	SALT LAKE CITY	UT		02/08/2024		3,477		(157)			(157)		3,320	3,320			
100047573	JACKSONVILLE	FL		11/20/2020		3,477		(157)			(157)		3,320	3,320			
100115015	MAPLE GROVE	MN		07/14/2023		3,427		(107)			(107)		3,320	3,320			
100025778	PERRIS	CA		09/20/2018		3,401		(81)			(81)		3,320	3,320			
100127579	SPRINGFIELD	OR		09/08/2023		3,339		(18)			(18)		3,321	3,321			
100111278	KANSAS CITY	MO		06/29/2023		3,141		179			179		3,321	3,321			
100127047	WILLIS	TX		08/30/2023		3,778		(457)			(457)		3,321	3,321			
100120127	REDDING	CA		08/11/2023		3,427		(106)			(106)		3,321	3,321			
100134555	LOS ANGELES	CA		10/30/2023		3,155		167			167		3,321	3,321			
100120039	EAST RUTHERFORD	NJ		08/11/2023		3,253		68			68		3,321	3,321			
100119303	SMYRNA	GA		07/31/2023		3,330		(8)			(8)		3,321	3,321			
100025578	CUTLER BAY	FL		09/20/2018		2,660		661			661		3,322	3,322			
100060111	LONG BEACH	CA		06/25/2021		3,649		(327)			(327)		3,322	3,322			
100100312	KIMBOLTON	OH		04/27/2023		2,706		616			616		3,322	3,322			
100079138	SOUTHFIELD	MI		02/24/2022		3,394		(73)			(73)		3,322	3,322			
100117151	SAVANNAH	GA		07/20/2023		1,942		1,379			1,379		3,322	3,322			
100043041	CHICAGO	IL		05/28/2020		2,835		487			487		3,322	3,322			
100115615	GAITHERSBURG	MD		07/19/2023		3,429		(107)			(107)		3,322	3,322			
100148826	WOODLAND HILLS	CA		04/17/2024		3,509		(187)			(187)		3,322	3,322			
100141901	SAN JOSE	CA		03/27/2024		3,501		(179)			(179)		3,322	3,322			
100146887	PALM SPRINGS	CA		03/26/2024		3,430		(110)			(110)		3,320	3,323		3	3
100115081	SAINT CLOUD	FL		07/14/2023		3,152		171			171		3,323	3,323			
100119825	ORLANDO	FL		08/08/2023		3,468		(145)			(145)		3,323	3,323			
100134890	CHESAPEAKE	VA		10/30/2023		3,337		(14)			(14)		3,323	3,323			
100069535	MEDINA	OH		09/01/2021		3,461		(138)			(138)		3,323	3,323			
100138336	ANNA	TX		12/18/2023		3,398		(75)			(75)		3,323	3,323			
100101807	BRIDGEPORT	CT		03/31/2023		(15,645)		385			385		(15,260)	3,323		18,583	18,583
100117549	ROUND ROCK	TX		07/20/2023		(2,533)		5,857			5,857		3,323	3,323			
100025540	EVANSTON	IL		09/20/2018		1,724		1,600			1,600		3,324	3,324			
100061121	COON RAPIDS	MN		06/01/2021		3,307		17			17		3,324	3,324			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151771	BETHESDA	MD		05/10/2024		3,548		(224)			(224)		3,324	3,324			
100064878	PHOENIX	AZ		07/14/2021		3,663		(338)			(338)		3,325	3,324			
100147973	AURORA	CO		04/08/2024		2,737		588			588		3,325	3,325			
100060149	TAMPA	FL		06/25/2021		3,427		(103)			(103)		3,325	3,325			
100117505	OAK LAWN	IL		07/20/2023		2,801		524			524		3,325	3,325			
100140145	GILBERT	AZ		01/09/2024		3,567		(243)			(243)		3,325	3,325			
100047847	FERNDALE	MI		11/20/2020		3,779		(454)			(454)		3,325	3,325			
100101531	EDGECLIFF VILLAGE	TX		04/26/2023		3,269		56			56		3,325	3,325			
100110424	FERNANDINA BEACH	FL		06/30/2023		3,370		(45)			(45)		3,325	3,325			
100071922	YUMA	AZ		11/19/2021		4,235		(910)			(910)		3,325	3,325			
100064417	DOTHAN	AL		07/01/2021		3,272		54			54		3,325	3,325			
100116050	HALLANDALE BEACH	FL		07/20/2023		3,385		(59)			(59)		3,325	3,325			
100137214	PARADISE	TX		11/28/2023		3,758		(432)			(432)		3,326	3,326			
100116841	PORTLAND	OR		07/20/2023		2,322		1,004			1,004		3,326	3,326			
100084832	YUKON	OK		08/02/2022		3,136		190			190		3,326	3,326			
100137904	WOODBINE	MD		12/08/2023		3,572		(241)			(241)		3,331	3,326		(5)	(5)
100062927	ASHVILLE	OH		07/01/2021		3,441		(114)			(114)		3,326	3,326			
100151878	LAKEWOOD	CA		05/10/2024		3,764		(438)			(438)		3,326	3,326			
100155489	SEATTLE	WA		06/18/2024		3,386		(59)			(59)		3,326	3,326			
100028517	COMPTON	CA		10/26/2018		3,098		228			228		3,326	3,326			
100065785	PEORIA	AZ		07/28/2021		3,663		(337)			(337)		3,326	3,326			
100082641	JACKSONVILLE	FL		04/14/2022		3,373		(46)			(46)		3,327	3,327			
100120712	MOORESVILLE	NC		08/25/2023		3,014		313			313		3,327	3,327			
100067144	STOCKTON	CA		08/02/2021		3,197		130			130		3,327	3,327			
100110294	WINDERMERE	FL		06/30/2023		3,245		83			83		3,327	3,327			
100031221	WESTON	FL		03/29/2019		2,468		860			860		3,328	3,328			
100149623	FOLSOM	CA		04/26/2024		3,396		(69)			(69)		3,328	3,328			
100076106	RIO RANCHO	NM		01/07/2022		3,578		(250)			(250)		3,328	3,328			
100090320	BRIDGEPORT	CT		01/06/2023		3,315		13			13		3,328	3,328			
100090971	OCEAN ISLE BEACH	NC		01/31/2023		3,564		(236)			(236)		3,328	3,328			
100087151	BETHANY	OK		10/25/2022		2,994		334			334		3,328	3,328			
100084764	NILES	IL		08/02/2022		3,331		(3)			(3)		3,328	3,328			
100142608	STERLING	VA		02/08/2024		3,493		(165)			(165)		3,328	3,328			
100155047	GALVESTON	TX		07/19/2024		3,369		(41)			(41)		3,328	3,328			
100137522	ARVADA	CO		12/08/2023		3,571		(243)			(243)		3,328	3,328			
100049485	ORLANDO	FL		11/20/2020		3,939		(610)			(610)		3,329	3,329			
100128126	WALDORF	MD		09/08/2023		3,026		303			303		3,329	3,329			
100114152	KINSALE	VA		06/29/2023		3,126		202			202		3,329	3,329			
100147049	ERIE	PA		03/27/2024		3,389		(60)			(60)		3,329	3,329			
100110897	SALEM	NJ		06/29/2023		3,478		(149)			(149)		3,329	3,329			
100054208	SIMI VALLEY	CA		03/23/2021		4,039		(710)			(710)		3,329	3,329			
100067856	CORDOVA	TN		09/23/2021		3,457		(128)			(128)		3,329	3,329			
100048764	TUCSON	AZ		11/20/2020		4,252		(923)			(923)		3,329	3,329			
100024881	LAS VEGAS	NV		09/20/2018		3,762		(432)			(432)		3,329	3,329			
100114985	LAWRENCEVILLE	GA		07/14/2023		3,661		(332)			(332)		3,329	3,329			
100108453	AMITYVILLE	NY		05/25/2023		3,487		(157)			(157)		3,330	3,330			
100162045	BONSALL	CA		07/31/2024		3,843		(513)			(513)		3,330	3,330			
100132302	ORLANDO	FL		10/13/2023		3,542		(212)			(212)		3,330	3,330			
100031361	STOCKTON	CA		03/29/2019		2,324		1,006			1,006		3,330	3,330			
100099627	INDIO	CA		04/06/2023		3,744		(413)			(413)		3,330	3,330			
100137882	MORGANTON	GA		12/08/2023		3,942		(612)			(612)		3,331	3,331			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134832	DAYTONA BEACH	FL		10/30/2023		3,417		(86)			(86)		3,331	3,331			
100149484	SAINT SIMONS ISLAND	GA		04/24/2024		3,627		(296)			(296)		3,331	3,331			
100071566	CHARLOTTE	NC		10/14/2021		3,724		(393)			(393)		3,331	3,331			
100030678	WINTER PARK	FL		04/09/2019		888		2,444			2,444		3,332	3,331			
100133612	AUBREY	TX		10/23/2023		3,237		95			95		3,332	3,332			
100102523	DAVENPORT	FL		06/07/2023		3,030		302			302		3,332	3,332			
100083430	ZALTBOMMEL	NLD		05/27/2022		3,427						(95)	3,332	3,332			
100054031	PHOENIX	AZ		03/23/2021		4,213		(881)			(881)		3,332	3,332			
100107995	CLERMONT	FL		05/25/2023		3,353		(21)			(21)		3,332	3,332			
100119536	MIDLOTHIAN	VA		07/28/2023		3,443		(111)			(111)		3,332	3,332			
100110062	HOUSTON	TX		06/23/2023		3,393		(60)			(60)		3,332	3,332			
100116567	MURRIETA	CA		07/20/2023		3,442		(109)			(109)		3,333	3,333			
100127721	EASTON	PA		09/08/2023		3,546		(228)			(228)		3,318	3,333		14	14
100135576	SARATOGA SPRINGS	UT		11/13/2023		3,142		191			191		3,333	3,333			
100146152	OAK GROVE	MO		03/19/2024		3,675		(342)			(342)		3,333	3,333			
100031647	LYNWOOD	CA		03/29/2019		2,679		654			654		3,333	3,333			
100090771	LOS ANGELES	CA		02/28/2023		3,940		(607)			(607)		3,333	3,333			
100014524	HANFORD	CA		09/27/2017		2,950		384			384		3,333	3,333			
100113811	NORWOOD	MA		06/29/2023		1,498		1,835			1,835		3,334	3,334			
100133126	HOUSTON	TX		11/29/2023		3,837		(503)			(503)		3,334	3,334			
100131984	DURHAM	NC		10/13/2023		3,373		(39)			(39)		3,334	3,334			
100089072	LAKE ELSINORE	CA		01/06/2023		3,691		(357)			(357)		3,334	3,334			
100011799	DANBURY	CT		03/08/2017		2,023		1,311			1,311		3,334	3,334			
100013860	GREENACRES	FL		05/25/2017		2,901		433			433		3,334	3,334			
100045250	CORDOVA	TN		11/25/2020		3,558		(223)			(223)		3,334	3,334			
100155088	DECATUR	GA		07/19/2024		3,489		(154)			(154)		3,334	3,334			
100103582	KISSIMMEE	FL		05/08/2023		3,370		(35)			(35)		3,335	3,335			
100129401	MISSION	TX		09/26/2023		3,268		66			66		3,335	3,335			
100132078	MUSCOY	CA		10/13/2023		3,484		(149)			(149)		3,335	3,335			
100031317	ELIZABETH	NJ		03/29/2019		2,391		944			944		3,335	3,335			
100119374	ROCKPORT	TX		07/31/2023		3,504		(168)			(168)		3,336	3,336			
100119154	SEDONA	AZ		07/31/2023		3,268		67			67		3,336	3,336			
100132566	HOMESTEAD	FL		11/03/2023		2,728		608			608		3,336	3,336			
100100221	BROOKLYN	NY		03/17/2023		3,694		(359)			(359)		3,336	3,336			
100012950	MORENO VALLEY	CA		05/25/2017		2,909		427			427		3,336	3,336			
100061839	CHEEKTOWAGA	NY		07/01/2021		3,427		(91)			(91)		3,336	3,336			
100087162	GLEN BURNIE	MD		10/25/2022		2,646		690			690		3,336	3,336			
100078789	WINTER HAVEN	FL		02/24/2022		3,258		78			78		3,336	3,336			
100137736	ANTIOCH	TN		12/08/2023		3,026		311			311		3,337	3,337			
100161884	LAKEVILLE	MN		07/31/2024		3,429		(92)			(92)		3,337	3,337			
100100861	SILVER SPRING	MD		04/28/2023		3,084		253			253		3,337	3,337			
100017802	LAKE WORTH	FL		05/30/2018		3,359		(22)			(22)		3,337	3,337			
4010072740	MASTIC	NY		04/29/2024		3,843		(505)			(505)		3,338	3,338			
100148711	KINGS BEACH	CA		04/17/2024		3,385		(47)			(47)		3,338	3,338			
100055814	CHICAGO	IL		03/23/2021		5,213		(1,875)			(1,875)		3,338	3,338			
100026407	STOCKTON	CA		09/26/2018		2,991		347			347		3,338	3,338			
100079219	BUFFALO	NY		02/24/2022		3,560		(222)			(222)		3,338	3,338			
100013574	BEAVERTON	OR		05/25/2017		3,296		42			42		3,338	3,338			
100110620	ALMOND	NC		06/30/2023		3,408		(70)			(70)		3,338	3,338			
100100353	PHILADELPHIA	PA		04/27/2023		2,900		438			438		3,338	3,338			
100143728	HONOLULU	HI		02/26/2024		3,526		(188)			(188)		3,338	3,338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054032	CHURCHVILLE	MD		03/23/2021		4,061		(725)			(725)		3,336	3,339		3	3
100112064	MIAMI	FL		06/29/2023		3,050		288			288		3,339	3,339			
100029667	CHICAGO	IL		10/26/2018		3,056		283			283		3,339	3,339			
100141716	LOXAHATCHEE	FL		01/30/2024		3,545		(206)			(206)		3,339	3,339			
100026067	BRANDON	FL		09/20/2018		3,354		(14)			(14)		3,339	3,339			
100135724	BEND	OR		11/10/2023		3,368		(28)			(28)		3,339	3,339			
100055686	NEW BOSTON	NH		03/23/2021		3,846		(506)			(506)		3,340	3,340			
100150189	LEWISVILLE	TX		04/30/2024		3,541		(201)			(201)		3,340	3,340			
100115780	MORENO VALLEY	CA		07/20/2023		3,505		(165)			(165)		3,340	3,340			
100100659	LAKE VILLA	IL		04/28/2023		3,049		291			291		3,340	3,340			
100100905	COALINGA	CA		04/28/2023		2,944		396			396		3,341	3,341			
100152711	ERIE	CO		05/17/2024		2,314		1,024			1,024		3,338	3,341		3	3
100114243	WICHITA	KS		06/29/2023		3,106		235			235		3,341	3,341			
100083964	SCOTTSDALE	AZ		07/12/2022		3,369		(28)			(28)		3,341	3,341			
100137400	OROVILLE	CA		01/11/2024		3,427		(86)			(86)		3,341	3,341			
100144625	PALMER	AK		03/13/2024		3,653		(312)			(312)		3,341	3,341			
100140823	WEST HEMPSTEAD	NY		03/06/2024		3,698		(357)			(357)		3,341	3,341			
100087004	KNOXVILLE	TN		11/04/2022		3,786		(445)			(445)		3,341	3,341			
100087003	KNOXVILLE	TN		11/04/2022		3,837		(496)			(496)		3,341	3,341			
100138206	GLENDALE	CA		12/14/2023		3,879		(538)			(538)		3,341	3,341			
100120565	SURPRISE	AZ		08/18/2023		3,611		(270)			(270)		3,341	3,341			
100026974	BAKERSFIELD	CA		09/26/2018		3,276		65			65		3,342	3,342			
100083948	SAINT LEONARD	MD		07/12/2022		3,413		(72)			(72)		3,342	3,342			
100065214	FRESNO	CA		07/14/2021		3,484		(142)			(142)		3,342	3,342			
100110984	DULUTH	GA		06/29/2023		2,785		557			557		3,342	3,342			
100089047	LODI	CA		11/04/2022		3,433		(88)			(88)		3,345	3,342		(3)	(3)
100133162	ARLINGTON	TX		11/29/2023		3,425		(83)			(83)		3,342	3,342			
100115793	WESTON	TX		07/20/2023		3,633		(291)			(291)		3,342	3,342			
100118764	LA MESA	CA		07/25/2023		3,664		(321)			(321)		3,343	3,343			
100063156	WESTLAKE	LA		07/01/2021		3,268		75			75		3,343	3,343			
100158050	RICHMOND	TX		07/09/2024		4,784		(112)			(112)		4,672	3,343		(1,329)	(1,329)
100024784	MANTECA	CA		09/20/2018		2,837		507			507		3,343	3,343			
100043459	MEMPHIS	TN		08/13/2020		1,556		1,787			1,787		3,343	3,343			
100174096	SAN DIEGO	CA		10/31/2024		3,248		96			96		3,344	3,344			
100148910	BOISE	ID		04/17/2024		3,451		(107)			(107)		3,344	3,344			
100151190	ALTADENA	CA		05/10/2024		3,528		(184)			(184)		3,344	3,344			
100031513	MORENO VALLEY	CA		03/29/2019		3,219		125			125		3,344	3,344			
100165039	CARLSBAD	CA		08/28/2024		3,689		(345)			(345)		3,344	3,344			
100110476	SAN ANTONIO	TX		06/30/2023		3,515		(171)			(171)		3,344	3,344			
100064617	LILBURN	GA		07/01/2021		3,108		236			236		3,344	3,344			
100055677	SAYLORSBURG	PA		03/23/2021		4,095		(751)			(751)		3,344	3,344			
100116834	HOMESTEAD	FL		07/20/2023		2,253		1,091			1,091		3,344	3,344			
100127954	WILLIAMSBURG	VA		09/08/2023		3,110		235			235		3,345	3,345			
100131688	OAKLEY	CA		10/06/2023		3,125		220			220		3,345	3,345			
100102141	EDGEWATER	MD		04/14/2023		3,572		(228)			(228)		3,345	3,345			
100061182	ROCKFORD	IL		06/01/2021		3,319		26			26		3,345	3,345			
100159638	SHINGLE SPRINGS	CA		08/23/2024		3,676		(330)			(330)		3,345	3,345			
100080844	HOLLYWOOD	FL		03/10/2022		4,349		(1,001)			(1,001)		3,348	3,346		(3)	(3)
100087240	TEXARKANA	AR		10/25/2022		2,741		605			605		3,346	3,346			
100055842	GODDARD	KS		03/23/2021		3,731		(385)			(385)		3,346	3,346			
100075375	TUCSON	AZ		12/01/2021		3,492		(146)			(146)		3,346	3,346			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127618	ATHOL	ID		09/08/2023		3,447		(101)			(101)		3,346	3,346			
100048705	COMPTON	CA		11/20/2020		3,944		(598)			(598)		3,346	3,346			
100049210	NEWARK	NJ		11/20/2020		3,924		(578)			(578)		3,347	3,347			
100066485	VINE GROVE	KY		08/02/2021		3,348		(1)			(1)		3,347	3,347			
100155961	LINDEN	NJ		06/18/2024		3,704		(357)			(357)		3,347	3,347			
100071867	SAN ANTONIO	TX		10/14/2021		3,708		(361)			(361)		3,347	3,347			
100112568	BOWIE	MD		06/29/2023		1,179		2,168			2,168		3,347	3,347			
100076797	IRVINGTON	NJ		12/27/2021		3,924		(577)			(577)		3,346	3,347		1	1
100043384	RANDALLSTOWN	MD		08/13/2020		2,206		1,142			1,142		3,347	3,347			
100076744	FEDERAL WAY	WA		12/30/2021		4,090		(743)			(743)		3,348	3,348			
100171488	PROSPER	TX		10/16/2024		3,495		(147)			(147)		3,348	3,348			
100066965	SUMTER	SC		08/02/2021		3,232		116			116		3,348	3,348			
100141753	MOUNT LAUREL	NJ		01/30/2024		3,635		(286)			(286)		3,348	3,348			
100110348	OAK ISLAND	NC		06/30/2023		3,342		7			7		3,349	3,349			
100140211	SPRINGTOWN	TX		01/11/2024		3,694		(345)			(345)		3,349	3,349			
100137027	FORT WORTH	TX		11/28/2023		2,631		718			718		3,349	3,349			
100026365	STOCKTON	CA		09/26/2018		2,625		725			725		3,349	3,349			
100147950	GREER	SC		04/08/2024		3,360		(11)			(11)		3,350	3,350			
100138153	NEW SMYRNA BEACH	FL		12/14/2023		3,617		(267)			(267)		3,350	3,350			
100144575	NASHVILLE	TN		04/26/2024		3,597		(247)			(247)		3,350	3,350			
100116590	MIAMI BEACH	FL		07/20/2023		3,587		(237)			(237)		3,350	3,350			
100145780	CORONA	CA		05/08/2024		3,760		(410)			(410)		3,350	3,350			
100079029	GRAND PRAIRIE	TX		02/24/2022		3,509		(159)			(159)		3,350	3,350			
100026287	NEWPORT	MN		09/20/2018		2,974		376			376		3,350	3,350			
100101680	CAROLINA BEACH	NC		04/26/2023		3,452		(102)			(102)		3,351	3,351			
100103858	HUNTINGTON STATION	NY		05/10/2023		(13,425)		338			338		(13,087)	3,351		16,438	16,438
100064823	LONG BEACH	CA		07/14/2021		3,751		(401)			(401)		3,351	3,351			
100047733	WINDER	GA		11/20/2020		3,454		(103)			(103)		3,351	3,351			
100090884	WINDSOR	CT		01/31/2023		3,384		64			64		3,447	3,351		(96)	(96)
100055264	NAUGATUCK	CT		03/23/2021		3,683		(332)			(332)		3,351	3,351			
100119610	LOS ANGELES	CA		07/31/2023		3,665		(313)			(313)		3,351	3,351			
100119968	MANASSAS	VA		08/11/2023		3,432		(81)			(81)		3,351	3,351			
100129977	NANUET	NY		09/27/2023		3,632		(281)			(281)		3,352	3,352			
100028780	PALMDALE	CA		10/26/2018		3,763		(411)			(411)		3,352	3,352			
100026203	BELLEVUE	ID		09/20/2018		3,308		44			44		3,352	3,352			
100112407	HIGHLAND	IL		06/29/2023		2,877		475			475		3,352	3,352			
100120833	DAVIE	FL		08/25/2023		3,595		(243)			(243)		3,352	3,352			
100050239	FORT LAUDERDALE	FL		11/20/2020		3,682		(330)			(330)		3,352	3,352			
100147447	DORAL	FL		04/03/2024		3,668		(316)			(316)		3,352	3,352			
100100682	CHICAGO	IL		04/28/2023		2,978		375			375		3,352	3,352			
100131646	LIBERTY HILL	TX		10/06/2023		3,249		103			103		3,352	3,352			
100025999	SPRINGFIELD	MA		09/20/2018		2,558		795			795		3,353	3,353			
100131874	UPPER MARLBORO	MD		10/06/2023		3,788		(435)			(435)		3,353	3,353			
100129473	KILLEEN	TX		09/29/2023		3,354		(1)			(1)		3,353	3,353			
100067444	CAPE CORAL	FL		09/23/2021		3,752		(399)			(399)		3,353	3,353			
100028691	GOOSE CREEK	SC		10/26/2018		2,819		534			534		3,353	3,353			
100116140	ORLANDO	FL		07/20/2023		(3,536)		6,889			6,889		3,353	3,353			
100136465	LEHI	UT		11/20/2023		2,966		388			388		3,353	3,353			
100018182	BOZEMAN	MT		06/08/2018		3,570		(216)			(216)		3,354	3,354			
100119326	TOOELE	UT		07/31/2023		3,335		19			19		3,354	3,354			
100164868	ORLANDO	FL		08/26/2024		5,334		(1,980)			(1,980)		3,354	3,354			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149996	MISSOURI CITY	TX		06/07/2024		3,447		(93)			(93)		3,354	3,354			
100115076	HUTTO	TX		07/14/2023		2,673		681			681		3,354	3,354			
100091060	FORT MYERS	FL		01/31/2023		3,470		(116)			(116)		3,354	3,354			
100157620	SHERMAN OAKS	CA		06/28/2024		2,943		411			411		3,354	3,354			
100029118	RESEDA	CA		10/26/2018		3,396		(42)			(42)		3,354	3,354			
100133680	PFLUGERVILLE	TX		10/23/2023		2,735		619			619		3,354	3,354			
100137767	MILLCREEK	UT		12/08/2023		3,263		91			91		3,355	3,355			
100084699	NAMPA	ID		08/02/2022		3,480		(125)			(125)		3,355	3,355			
100071693	BENBROOK	TX		10/14/2021		3,656		(301)			(301)		3,355	3,355			
100114571	CHICAGO	IL		06/29/2023		3,459		(104)			(104)		3,355	3,355			
100100700	LAS VEGAS	NV		04/28/2023		3,626		(271)			(271)		3,355	3,355			
100143258	MADERA	CA		02/16/2024		3,345		10			10		3,355	3,355			
100160571	TULSA	OK		07/19/2024		3,555		(200)			(200)		3,355	3,355			
100033361	DUBLIN	IRL		06/21/2019		3,718		(289)			(289)	102	3,531	3,356	(158)	(18)	(175)
100137225	PENSACOLA	FL		11/29/2023		3,526		(170)			(170)		3,356	3,356			
100155397	VISALIA	CA		06/18/2024		3,639		(284)			(284)		3,356	3,356			
100141164	STATEN ISLAND	NY		01/30/2024		3,477		(121)			(121)		3,356	3,356			
100147058	MOUNT VERNON	WA		03/27/2024		3,455		(99)			(99)		3,356	3,356			
100083932	PELZER	SC		07/12/2022		3,375		(19)			(19)		3,356	3,356			
100028754	FRAMINGHAM	MA		10/26/2018		3,006		350			350		3,356	3,356			
100088065	PHILADELPHIA	PA		10/25/2022		3,553		(197)			(197)		3,356	3,356			
100109373	TUCSON	AZ		06/12/2023		3,368		(11)			(11)		3,356	3,356			
100149494	FONTANA	CA		04/24/2024		3,731		(375)			(375)		3,356	3,356			
100115795	PALM COAST	FL		07/20/2023		3,378		(22)			(22)		3,357	3,357			
100136922	WEST PARK	FL		11/28/2023		3,506		(150)			(150)		3,357	3,357			
100075937	WICHITA	KS		01/07/2022		3,617		(260)			(260)		3,357	3,357			
100057991	PETERSBURG	VA		06/30/2021		3,452		(95)			(95)		3,357	3,357			
100044901	LEHIGH ACRES	FL		11/19/2020		3,737		(380)			(380)		3,357	3,357			
100145685	UNITED KINGDOM	GBR		03/12/2024		(5,682)		9,030			9,030		3,349	3,357	9		9
100081104	LITTLE ROCK	AR		03/18/2022		3,258		100			100		3,357	3,357			
100114733	PORT SAINT LUCIE	FL		07/07/2023		3,496		(141)			(141)		3,355	3,357		3	3
100048890	NEWARK	NJ		11/20/2020		4,270		(914)			(914)		3,356	3,357		2	2
100113551	WALDORF	MD		06/29/2023		667		2,691			2,691		3,358	3,358			
100047404	NORTH HILLS	CA		11/20/2020		4,366		(1,008)			(1,008)		3,358	3,358			
100151383	MIAMI	FL		05/10/2024		3,321		37			37		3,358	3,358			
100024800	WOODLAND	CA		09/20/2018		2,143		1,215			1,215		3,358	3,358			
100023711	EULESS	TX		09/04/2018		3,580		(222)			(222)		3,358	3,358			
100137155	STOCKTON	CA		11/28/2023		3,234		124			124		3,358	3,358			
100091742	RIVERSIDE	CA		03/24/2023		3,633		(275)			(275)		3,358	3,358			
100136991	MCALLEN	TX		11/28/2023		3,457		(98)			(98)		3,359	3,359			
100128164	PALMETTO	FL		09/18/2023		3,477		(118)			(118)		3,359	3,359			
100111255	CHICAGO HEIGHTS	IL		06/29/2023		3,694		(335)			(335)		3,359	3,359			
100127289	BIRMINGHAM	AL		08/30/2023		879		2,480			2,480		3,359	3,359			
100147482	CHULA VISTA	CA		04/03/2024		3,496		(137)			(137)		3,359	3,359			
100107840	AGOURA HILLS	CA		05/23/2023		3,618		(259)			(259)		3,359	3,359			
100068397	BETHLEHEM	PA		08/25/2021		3,696		(337)			(337)		3,359	3,359			
100116024	CELEBRATION	FL		07/20/2023		(9,101)		12,461			12,461		3,360	3,360			
100031259	CARSON	CA		03/29/2019		2,467		893			893		3,360	3,360			
100133705	FORT WORTH	TX		10/23/2023		2,801		558			558		3,360	3,360			
100143168	DAVENPORT	FL		02/16/2024		3,533		(173)			(173)		3,360	3,360			
100081436	KINGMAN	AZ		03/18/2022		3,140		220			220		3,360	3,360			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061265	SAND LAKE	MI		06/01/2021		3,325		35			35		3,360	3,360			
100130179	NORTH MIAMI	FL		11/15/2023		3,433		(72)			(72)		3,360	3,360			
100050117	BOWIE	AZ		11/20/2020		3,607		(246)			(246)		3,360	3,360			
100087284	ALLEN	TX		10/25/2022		3,122		239			239		3,360	3,360			
100063099	BOURBONNAIS	IL		07/01/2021		3,373		(13)			(13)		3,361	3,361			
100128845	NORTH LAUDERDALE	FL		09/21/2023		3,424		(63)			(63)		3,361	3,361			
100063174	NORTH CHESTERFIELD	VA		07/01/2021		3,425		(64)			(64)		3,361	3,361			
100134826	SAN DIEGO	CA		10/30/2023		3,653		(292)			(292)		3,361	3,361			
100137342	PALMDALE	CA		12/01/2023		3,425		(64)			(64)		3,361	3,361			
100137590	WALLER	TX		12/08/2023		3,343		19			19		3,362	3,362			
100012271	PLANTATION	FL		04/28/2017		2,628		733			733		3,362	3,362			
100151902	OCEANSIDE	CA		07/10/2024		3,364		(2)			(2)		3,362	3,362			
100081323	YUKON	OK		03/18/2022		3,127		235			235		3,362	3,362			
100156701	WAILUKU	HI		06/26/2024		3,450		(87)			(87)		3,362	3,362			
100045319	VIRGINIA BEACH	VA		11/25/2020		3,702		(340)			(340)		3,362	3,362			
100134074	INDIANAPOLIS	IN		10/27/2023		3,611		(249)			(249)		3,362	3,362			
100158002	MIAMI BEACH	FL		07/09/2024		3,343		20			20		3,363	3,363			
100080199	LAKE WORTH	FL		02/25/2022		3,863		(500)			(500)		3,363	3,363			
100131638	ZIONSVILLE	IN		10/06/2023		3,153		210			210		3,363	3,363			
100138418	HENDERSON	NV		12/18/2023		3,513		(150)			(150)		3,363	3,363			
100131969	LAS VEGAS	NV		10/13/2023		3,283		80			80		3,363	3,363			
100143872	BIG BEAR LAKE	CA		03/06/2024		3,746		(383)			(383)		3,363	3,363			
100132480	VERO BEACH	FL		11/03/2023		(2,608)		5,971			5,971		3,363	3,363			
100060343	SYLACAUGA	AL		06/01/2021		3,331		32			32		3,363	3,363			
100061377	KNOXVILLE	TN		06/01/2021		3,328		35			35		3,363	3,363			
100147202	YONKERS	NY		03/28/2024		3,584		(221)			(221)		3,363	3,363			
100120082	MESQUITE	TX		08/11/2023		3,429		(66)			(66)		3,364	3,363			
100090102	KANSAS CITY	MO		01/13/2023		3,488		(124)			(124)		3,364	3,364			
100134880	WEST PALM BEACH	FL		10/30/2023		3,121		243			243		3,364	3,364			
100140142	OAKLAND PARK	FL		01/09/2024		3,486		(122)			(122)		3,364	3,364			
100140090	NAPLES	FL		01/09/2024		3,655		(291)			(291)		3,365	3,365			
100143218	VANCOUVER	WA		02/16/2024		3,214		151			151		3,365	3,365			
100077447	MADISON	TN		01/03/2022		3,510		(145)			(145)		3,365	3,365			
100111038	LITHONIA	GA		06/29/2023		3,072		293			293		3,365	3,365			
100137768	MOUNTAIN GREEN	UT		12/08/2023		3,274		91			91		3,365	3,365			
100154068	FALLBROOK	CA		06/06/2024		3,570		(205)			(205)		3,365	3,365			
100148805	FREDERICK	MD		04/17/2024		2,907		459			459		3,365	3,365			
100057724	OCALA	FL		06/30/2021		3,676		(311)			(311)		3,365	3,365			
100131972	COLUMBIA	MD		10/13/2023		3,419		(53)			(53)		3,366	3,366			
100144068	LOGANVILLE	GA		03/07/2024		3,038		328			328		3,366	3,366			
100136474	MOBILE	AL		11/20/2023		2,328		1,038			1,038		3,366	3,366			
100115740	SCHWENKSVILLE	PA		07/20/2023		3,386		(21)			(21)		3,366	3,366			
100011901	ORLANDO	FL		03/08/2017		2,391		974			974		3,366	3,366			
100013789	ALABASTER	AL		05/25/2017		2,967		399			399		3,366	3,366			
100102740	RIVERSIDE	CA		06/22/2023		4,108		(742)			(742)		3,366	3,366			
100128059	EVANSVILLE	IN		09/08/2023		3,357		9			9		3,366	3,366			
100137730	MONROE	GA		12/08/2023		3,587		(220)			(220)		3,366	3,366			
100112390	ITASCA	IL		06/29/2023		2,555		811			811		3,366	3,366			
100116187	FLORIDA CITY	FL		07/20/2023		2,113		1,254			1,254		3,366	3,366			
100136975	TRACY CITY	TN		11/28/2023		3,395		(28)			(28)		3,366	3,366			
100023274	BALTIMORE	MD		08/16/2018		3,333		33			33		3,367	3,367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151442	KISSIMMEE	FL		05/10/2024		3,520		(153)			(153)		3,367	3,367			
100117920	RALEIGH	NC		07/20/2023		3,693		(326)			(326)		3,367	3,367			
100132545	NORTH LAUDERDALE	FL		11/03/2023		2,946		421			421		3,367	3,367			
100078786	SPRINGTOWN	TX		02/24/2022		3,321		46			46		3,367	3,367			
100078803	SPRINGTOWN	TX		02/24/2022		3,321		46			46		3,367	3,367			
100129398	CELINA	TX		09/26/2023		3,348		19			19		3,367	3,367			
100029420	PARLIER	CA		10/26/2018		2,891		476			476		3,367	3,367			
100156274	LA MESA	CA		07/25/2024		3,667		(300)			(300)		3,367	3,367			
100043341	VERO BEACH	FL		08/13/2020		3,925		(557)			(557)		3,367	3,367			
100135417	FRESNO	CA		11/13/2023		3,252		115			115		3,367	3,367			
100137593	LAS VEGAS	NV		12/08/2023		3,614		(247)			(247)		3,368	3,368			
100116676	TUCSON	AZ		07/20/2023		1,586		1,782			1,782		3,368	3,368			
100164058	LIDO BEACH	NY		08/21/2024		3,957		(589)			(589)		3,368	3,368			
100137952	AUSTIN	TX		12/13/2023		3,349		19			19		3,368	3,368			
100086886	POMPANO BEACH	FL		10/07/2022		3,508		(140)			(140)		3,368	3,368			
100133565	TAMPA	FL		10/23/2023		3,317		51			51		3,368	3,368			
100148728	NEW ORLEANS	LA		04/17/2024		3,540		(172)			(172)		3,369	3,369			
100111069	SANTA MARIA	CA		06/29/2023		1,347		2,022			2,022		3,369	3,369			
100126796	HADDON TOWN	NJ		08/30/2023		1,506		1,863			1,863		3,369	3,369			
100054614	PLAINWELL	MI		03/23/2021		4,058		(689)			(689)		3,369	3,369			
100054975	SAINT PAUL	MN		03/23/2021		4,520		(1,152)			(1,152)		3,369	3,369			
100159537	GREENACRES	FL		07/15/2024		3,607		(238)			(238)		3,369	3,369			
100152008	MANTECA	CA		06/14/2024		3,702		(333)			(333)		3,369	3,369			
100127609	INDIANAPOLIS	IN		09/08/2023		3,536		(167)			(167)		3,369	3,369			
100048319	CLEARWATER	FL		11/20/2020		3,126		244			244		3,370	3,370			
100043227	DREXEL	NC		08/13/2020		3,549		(180)			(180)		3,370	3,370			
100115792	ROGERS	AR		07/20/2023		3,555		(185)			(185)		3,370	3,370			
100136043	MIAMI	FL		11/16/2023		3,596		(227)			(227)		3,370	3,370			
100127627	MODESTO	CA		09/08/2023		3,314		57			57		3,372	3,370		(2)	(2)
100081373	ROCHESTER	NH		03/18/2022		3,268		102			102		3,370	3,370			
100078809	RALEIGH	NC		02/24/2022		3,446		(76)			(76)		3,370	3,370			
100078823	RALEIGH	NC		02/24/2022		3,446		(76)			(76)		3,370	3,370			
100078825	RALEIGH	NC		02/24/2022		3,446		(76)			(76)		3,370	3,370			
100087138	RICHMOND	RI		10/25/2022		2,820		550			550		3,371	3,371			
100057843	SMYRNA	DE		06/30/2021		3,699		(328)			(328)		3,371	3,371			
100047239	BRIGHTON	MI		11/20/2020		2,484		887			887		3,371	3,371			
100013905	EL CAJON	CA		05/25/2017		3,059		312			312		3,371	3,371			
100138198	AUSTIN	TX		12/14/2023		3,558		(187)			(187)		3,371	3,371			
100142759	HOLLISTON	MA		02/08/2024		3,633		(262)			(262)		3,371	3,371			
100013878	FEDERAL WAY	WA		05/25/2017		3,079		292			292		3,371	3,371			
100101542	LAS VEGAS	NV		04/26/2023		3,401		(30)			(30)		3,371	3,371			
100080798	OAK HILLS	CA		03/15/2022		3,797		(424)			(424)		3,373	3,371		(2)	(2)
100164201	PASADENA	CA		08/21/2024		3,623		(252)			(252)		3,372	3,372			
100147515	TAMPA	FL		04/03/2024		3,682		(310)			(310)		3,372	3,372			
100164418	HENDERSON	NV		08/21/2024		3,185		187			187		3,372	3,372			
100147819	COROLLA	NC		04/08/2024		3,413		(41)			(41)		3,372	3,372			
100147061	WINNETKA	CA		03/27/2024		3,558		(186)			(186)		3,372	3,372			
100115837	FORT WORTH	TX		07/20/2023		3,153		219			219		3,372	3,372			
100111528	BELLINGHAM	WA		06/29/2023		1,825		1,547			1,547		3,372	3,372			
100115021	WINTER GARDEN	FL		07/14/2023		3,484		(112)			(112)		3,372	3,372			
100117167	MERCED	CA		07/20/2023		2,858		514			514		3,372	3,372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112001	FORT WORTH	TX		06/29/2023		2,984		388			388		3,372	3,372			
100152597	UNION CITY	CA		05/17/2024		3,358		11			11		3,369	3,373		3	3
100046731	AMITYVILLE	NY		11/20/2020		4,020		(647)			(647)		3,373	3,373			
100119391	FORT WORTH	TX		07/31/2023		3,072		301			301		3,373	3,373			
100115733	WEST HAVEN	CT		07/20/2023		3,240		133			133		3,373	3,373			
100111467	ASHLAND	OR		06/29/2023		1,022		2,351			2,351		3,373	3,373			
100143502	SACRAMENTO	CA		02/21/2024		3,585		(212)			(212)		3,374	3,374			
100110157	BEAVERTON	OR		06/30/2023		3,454		(81)			(81)		3,374	3,374			
100156394	LYNNWOOD	WA		07/25/2024		3,714		(341)			(341)		3,374	3,374			
100137732	GLENDALE	AZ		12/08/2023		3,009		365			365		3,375	3,375			
100080996	CITRUS SPRINGS	FL		03/18/2022		3,146		229			229		3,375	3,375			
100120115	ROSHARON	TX		08/11/2023		2,815		560			560		3,375	3,375			
100028369	SACRAMENTO	CA		10/26/2018		3,858		(483)			(483)		3,375	3,375			
100017213	VIRGINIA BEACH	VA		04/26/2018		2,933		442			442		3,375	3,375			
100132811	LEWISVILLE	TX		11/03/2023		3,184		191			191		3,375	3,375			
100128443	HOLLYWOOD	FL		09/15/2023		3,695		(317)			(317)		3,378	3,375		(3)	(3)
100114185	GRAND JUNCTION	IA		06/29/2023		3,555		(180)			(180)		3,375	3,375			
100101562	NORTH BERGEN	NJ		04/26/2023		3,264		112			112		3,375	3,375			
100116465	AUSTIN	TX		07/20/2023		3,011		364			364		3,375	3,375			
100115902	WESLEY CHAPEL	FL		07/20/2023		3,393		(17)			(17)		3,376	3,376			
100076216	HOUSTON	TX		01/07/2022		3,649		(274)			(274)		3,376	3,376			
100110144	LEONARD	TX		06/29/2023		3,909		(534)			(534)		3,376	3,376			
100162964	ALBANY	OR		08/12/2024		3,509		(133)			(133)		3,376	3,376			
100088193	ALLEN	TX		10/13/2022		3,711		(335)			(335)		3,376	3,376			
100070461	LEESBURG	FL		09/23/2021		3,763		(386)			(386)		3,377	3,377			
100090739	CATSKILL	NY		01/09/2023		3,342		35			35		3,377	3,377			
100012809	APPLE VALLEY	CA		05/25/2017		3,429		(52)			(52)		3,377	3,377			
100140658	SNELLVILLE	GA		02/08/2024		3,645		(268)			(268)		3,377	3,377			
100048109	ADA	MI		11/20/2020		4,602		(1,226)			(1,226)		3,377	3,377			
100064770	GULF BREEZE	FL		07/14/2021		3,810		(434)			(434)		3,377	3,377			
100138839	LAS VEGAS	NV		12/21/2023		3,625		(250)			(250)		3,375	3,377		2	2
100079110	BOSSIER CITY	LA		02/24/2022		3,341		36			36		3,377	3,377			
100030526	HUMBLE	TX		12/20/2018		3,371		6			6		3,377	3,377			
100053880	LORTON	VA		03/23/2021		4,190		(813)			(813)		3,377	3,377			
100100010	PANAMA CITY BEACH	FL		03/28/2023		3,474		(97)			(97)		3,377	3,377			
100066068	OGDENSBURG	WI		08/02/2021		3,468		(91)			(91)		3,377	3,377			
100054622	SHELBY	NC		03/23/2021		4,856		(1,478)			(1,478)		3,377	3,377			
100120320	CELINA	TX		08/18/2023		3,599		(222)			(222)		3,378	3,378			
100055589	OAKLAND	CA		03/23/2021		3,645		(268)			(268)		3,378	3,378			
100018407	MERIDIAN	ID		06/27/2018		3,568		(191)			(191)		3,378	3,378			
100029731	MIAMI	FL		10/26/2018		3,205		173			173		3,378	3,378			
100147005	OCEAN CITY	MD		03/27/2024		3,470		(92)			(92)		3,378	3,378			
100155159	STERLING HEIGHTS	MI		07/19/2024		3,820		(442)			(442)		3,378	3,378			
100132056	TAMPA	FL		10/13/2023		3,216		162			162		3,378	3,378			
100054937	TYLER	TX		03/23/2021		5,097		(1,718)			(1,718)		3,378	3,378			
100140911	CHARLOTTE	NC		02/26/2024		3,673		(295)			(295)		3,378	3,378			
100079980	CHICAGO	IL		04/25/2022		3,504		(125)			(125)		3,379	3,379			
100133693	LAS VEGAS	NV		10/23/2023		3,260		118			118		3,379	3,379			
100083093	PHELAN	CA		05/26/2022		3,812		(433)			(433)		3,379	3,379			
100045086	PALM DESERT	CA		11/19/2020		3,057		323			323		3,379	3,379			
100031054	BANNING	CA		03/29/2019		2,682		697			697		3,379	3,379			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152364	PARKER	CO		05/17/2024		2,466		913			913		3,380	3,380			
100130240	LEXINGTON	SC		09/28/2023		3,688		(309)			(309)		3,380	3,380			
100156242	SAN FRANCISCO	CA		06/20/2024		3,449		(70)			(70)		3,380	3,380			
100141605	BOLINGBROOK	IL		01/30/2024		3,538		(158)			(158)		3,380	3,380			
100112790	EDGEWOOD	MD		06/29/2023		2,348		1,032			1,032		3,380	3,380			
100140134	FRESNO	CA		01/09/2024		3,476		(96)			(96)		3,380	3,380			
100031101	SALIDA	CA		03/29/2019		3,136		245			245		3,380	3,380			
100142244	PLANT CITY	FL		03/15/2024		3,768		(388)			(388)		3,380	3,380			
100127553	BRASELTON	GA		09/08/2023		3,129		251			251		3,380	3,380			
100148195	BEECH MOUNTAIN	NC		04/12/2024		3,382		(2)			(2)		3,380	3,380			
100146315	BENNINGTON	NE		03/19/2024		3,908		(528)			(528)		3,380	3,380			
100057534	INDIO	CA		06/30/2021		3,720		(339)			(339)		3,381	3,381			
100147768	LAS VEGAS	NV		04/08/2024		3,489		(108)			(108)		3,381	3,381			
100127600	VALDEZ	NM		09/08/2023		3,361		21			21		3,381	3,381			
100119872	MIAMI BEACH	FL		08/10/2023		3,916		(535)			(535)		3,381	3,381			
100043282	DISTRICT HEIGHTS	MD		08/13/2020		4,270		(889)			(889)		3,381	3,381			
100066024	BAY SHORE	NY		08/02/2021		3,434		(52)			(52)		3,381	3,381			
100127646	VERO BEACH	FL		09/08/2023		3,698		(317)			(317)		3,381	3,381			
100077886	ROTTERDAM	NLD		12/29/2021		3,437						93	3,530	3,381	(149)		(149)
100061668	WEST HAVEN	CT		07/01/2021		3,524		(142)			(142)		3,381	3,381			
100013637	APPLE VALLEY	CA		05/25/2017		3,138		244			244		3,382	3,382			
100047799	SEWAREN	NJ		11/20/2020		4,229		(847)			(847)		3,382	3,382			
100141855	ORLANDO	FL		03/27/2024		3,745		(362)			(362)		3,383	3,383			
100018076	PEACHTREE CITY	GA		06/08/2018		3,533		(150)			(150)		3,383	3,383			
100067947	LAKEWOOD	NJ		09/23/2021		3,408		(25)			(25)		3,383	3,383			
100062873	ATLANTA	GA		07/01/2021		3,513		(130)			(130)		3,383	3,383			
100054634	GRAND PRAIRIE	TX		03/23/2021		4,305		(922)			(922)		3,383	3,383			
100076410	WILMINGTON	DE		12/23/2021		4,253		(870)			(870)		3,383	3,383			
100131725	DEMOSSVILLE	KY		10/06/2023		3,144		239			239		3,383	3,383			
100049953	LESLIE	MO		11/20/2020		4,544		(1,160)			(1,160)		3,383	3,383			
100071977	FRIENDSWOOD	TX		10/29/2021		4,199		(819)			(819)		3,379	3,384		4	4
100119437	WHEELER	OR		07/31/2023		3,505		(122)			(122)		3,384	3,384			
100087432	CLARKSTON	GA		10/25/2022		3,136		247			247		3,384	3,384			
100076156	FAIRHOPE	AL		01/07/2022		3,664		(280)			(280)		3,384	3,384			
100113557	FLORENCE	SC		06/29/2023		788		2,596			2,596		3,384	3,384			
100147296	BROOKLYN	NY		03/28/2024		3,707		(323)			(323)		3,384	3,384			
100142570	CAMBRIDGE	MA		02/08/2024		3,681		(297)			(297)		3,384	3,384			
100074396	INDIAN LAKE ESTATES	FL		12/02/2021		3,870		(485)			(485)		3,385	3,384		(1)	(1)
100083032	BAYVILLE	NJ		05/11/2022		3,312		73			73		3,385	3,384		(1)	(1)
100119068	SANTA ROSA	CA		07/27/2023		3,288		96			96		3,384	3,384			
100147352	DENTON	TX		05/08/2024		3,701		(317)			(317)		3,384	3,384			
100071784	MISSION	TX		10/14/2021		3,832		(447)			(447)		3,385	3,385			
100110907	MAIDENROCK	WI		06/29/2023		3,067		318			318		3,385	3,385			
100114516	ACTON AREA	CA		06/29/2023		3,855		(470)			(470)		3,385	3,385			
100012877	SAN DIEGO	CA		05/25/2017		375		3,011			3,011		3,385	3,385			
100111388	DELRAY BEACH	FL		06/29/2023		2,820		565			565		3,385	3,385			
100044827	BROOKLYN	NY		11/19/2020		3,723		(338)			(338)		3,386	3,386			
100028955	RENTON	WA		10/26/2018		3,366		20			20		3,386	3,386			
100064898	RIO RANCHO	NM		07/14/2021		3,720		(334)			(334)		3,386	3,386			
100109121	DEERFIELD BEACH	FL		06/05/2023		3,518		(132)			(132)		3,386	3,386			
100080214	ROCKVILLE	MD		02/25/2022		3,908		(522)			(522)		3,386	3,386			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079258	WESTPORT	WA		02/25/2022		3,770		(382)			(382)		3,389	3,386		(2)	(2)
100061093	OAKLAND	MD		06/01/2021		3,344		43			43		3,386	3,386			
100132698	BRADENTON	FL		11/03/2023		3,259		128			128		3,387	3,387			
100129999	PHILADELPHIA	PA		09/27/2023		3,611		(224)			(224)		3,387	3,387			
100132496	KATY	TX		11/03/2023		3,140		247			247		3,387	3,387			
100047384	SULTAN	WA		11/20/2020		3,985		(598)			(598)		3,387	3,387			
100063458	WHITAKERS	NC		07/01/2021		3,519		(132)			(132)		3,387	3,387			
100078049	DETROIT	MI		01/21/2022		3,500		(113)			(113)		3,387	3,387			
100139268	POCATELLO	ID		12/28/2023		3,313		75			75		3,387	3,387			
100110250	WHITTIER	CA		06/30/2023		3,200		188			188		3,387	3,387			
100049044	SAINT CHARLES	IL		11/20/2020		3,916		(529)			(529)		3,388	3,388			
100142775	MILFORD	CT		02/08/2024		3,832		(444)			(444)		3,388	3,388			
100064254	PITTSBURGH	PA		07/01/2021		3,097		291			291		3,388	3,388			
100139946	BAYONNE	NJ		01/09/2024		3,625		(237)			(237)		3,388	3,388			
100115974	LAMOINE	ME		07/20/2023		3,661		(273)			(273)		3,388	3,388			
100152241	SARASOTA	FL		05/17/2024		3,481		(93)			(93)		3,388	3,388			
100045249	WEST CHESTER	PA		11/25/2020		3,880		(492)			(492)		3,388	3,388			
100109242	PALM COAST	FL		07/21/2023		3,195		193			193		3,388	3,388			
100171560	MADERA	CA		10/16/2024		3,371		17			17		3,388	3,388			
100135442	SARATOGA SPRINGS	UT		11/13/2023		3,183		205			205		3,388	3,388			
100152187	VINEYARD	UT		05/17/2024		3,333		56			56		3,389	3,389			
100012943	PALM COAST	FL		05/25/2017		2,196		1,192			1,192		3,389	3,389			
100167099	KIRKLAND	WA		09/13/2024		3,633		(244)			(244)		3,389	3,389			
100119360	CUMMING	GA		07/31/2023		3,444		(56)			(56)		3,389	3,389			
100061365	PANGUITCH	UT		06/01/2021		3,345		44			44		3,389	3,389			
100115202	HUNTINGTON	NY		07/17/2023		3,771		(381)			(381)		3,389	3,389			
100102760	ALVIN	TX		06/22/2023		3,744		(355)			(355)		3,390	3,390			
100115518	STOCKTON	CA		07/17/2023		3,197		193			193		3,390	3,390			
100101739	ELIZABETH	NJ		03/31/2023		3,676		(286)			(286)		3,390	3,390			
100143523	ELIZABETH	NJ		02/21/2024		3,719		(329)			(329)		3,390	3,390			
100135212	VILLA RICA	GA		11/08/2023		3,404		(14)			(14)		3,390	3,390			
100068960	NEW ORLEANS	LA		09/01/2021		3,470		(80)			(80)		3,390	3,390			
100046506	SOUTH AMBOY	NJ		11/25/2020		4,056		(666)			(666)		3,390	3,390			
100126434	CRANSTON	RI		08/30/2023		3,726		(336)			(336)		3,390	3,390			
100119643	WESTCHESTER	IL		08/04/2023		3,461		(70)			(70)		3,390	3,390			
100134540	EAST ISLIP	NY		10/30/2023		3,442		(52)			(52)		3,390	3,390			
100081922	EMMELOORD	NLD		03/30/2022		3,459						34	3,493	3,390	(103)		(103)
100148470	PLUMAS LAKE	CA		04/12/2024		3,077		313			313		3,390	3,390			
100112608	YUCCA VALLEY	CA		06/29/2023		899		2,491			2,491		3,390	3,390			
100108275	MANTECA	CA		05/24/2023		3,585		(195)			(195)		3,391	3,391			
100142613	CARSON CITY	NV		02/08/2024		2,961		430			430		3,391	3,391			
100132138	FORT WORTH	TX		10/13/2023		2,986		405			405		3,391	3,391			
100148884	LEANDER	TX		04/17/2024		3,686		(295)			(295)		3,391	3,391			
100046834	NEWTON	NC		11/20/2020		3,460		(69)			(69)		3,391	3,391			
100024742	HIGHLAND	CA		09/20/2018		3,521		(130)			(130)		3,392	3,392			
100102153	ROCKLAND	MA		04/14/2023		3,328		64			64		3,392	3,392			
100067282	CRANE	TX		08/02/2021		3,226		166			166		3,392	3,392			
100158620	COSTA MESA	CA		07/10/2024		3,478		(86)			(86)		3,392	3,392			
100129318	VANCOUVER	WA		09/25/2023		3,179		212			212		3,392	3,392			
100127301	TYLER	TX		08/30/2023		982		2,410			2,410		3,392	3,392			
100054497	CARTERET	NJ		03/23/2021		2,381		1,012			1,012		3,392	3,392			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065260	PORT ORANGE	FL		07/14/2021		3,449		(57)			(57)		3,392	3,392			
100057615	PORT ORANGE	FL		06/30/2021		3,449		(57)			(57)		3,392	3,392			
100149415	WESTON	FL		04/24/2024		3,570		(178)			(178)		3,392	3,392			
100119986	LAKE WALES	FL		08/11/2023		3,235		158			158		3,393	3,393			
100107916	ELIZABETH	NJ		06/29/2023		3,967		(574)			(574)		3,393	3,393			
100054924	LAGRANGE	GA		03/23/2021		4,915		(1,522)			(1,522)		3,393	3,393			
100062003	PHILADELPHIA	PA		07/01/2021		3,407		(14)			(14)		3,393	3,393			
100111535	CUMMING	GA		06/29/2023		3,133		260			260		3,393	3,393			
100143602	NEW BRITAIN	CT		02/21/2024		(3,756)		7,149			7,149		3,393	3,393			
100053405	YUMA	AZ		03/23/2021		3,711		(318)			(318)		3,393	3,393			
100175906	BUFORD	GA		11/14/2024		3,398		(4)			(4)		3,393	3,393			
100025076	BROOKFIELD	IL		09/20/2018		2,214		1,180			1,180		3,394	3,394			
100119663	RANCHO MISSION VIEJO	CA		08/08/2023		296		3,097			3,097		3,394	3,394			
100109576	JACKSONVILLE	FL		06/14/2023		3,664		(270)			(270)		3,394	3,394			
100139949	BROCKTON	MA		01/09/2024		3,595		(201)			(201)		3,394	3,394			
100157973	KIRKLAND	WA		07/09/2024		3,308		87			87		3,394	3,394			
100078821	RALEIGH	NC		02/24/2022		3,456		(62)			(62)		3,394	3,394			
100140462	LOGANVILLE	GA		01/18/2024		3,232		162			162		3,395	3,395			
100135372	OAK POINT	TX		11/13/2023		3,455		(60)			(60)		3,395	3,395			
100108485	HOUSTON	TX		05/25/2023		3,765		(374)			(374)		3,390	3,395		4	4
100081222	ASHBURN	VA		03/18/2022		3,183		211			211		3,395	3,395			
100013407	HOLLYWOOD	FL		05/25/2017		2,223		1,172			1,172		3,395	3,395			
100135062	LAS CRUCES	NM		11/01/2023		3,173		222			222		3,395	3,395			
100063375	SOUTH MILWAUKEE	WI		07/01/2021		3,505		(110)			(110)		3,395	3,395			
100071762	TEMPLE HILLS	MD		10/14/2021		3,756		(361)			(361)		3,395	3,395			
100131571	TUJUNGA	CA		10/05/2023		3,524		(129)			(129)		3,395	3,395			
100012636	PEMBROKE PINES	FL		05/25/2017		3,323		72			72		3,395	3,395			
100067532	SILOAM SPRINGS	AR		09/23/2021		3,525		(130)			(130)		3,395	3,395			
100067631	MADISON	AL		09/23/2021		3,719		(324)			(324)		3,396	3,396			
100175751	RIVERSIDE	CA		11/12/2024		3,383		13			13		3,396	3,396			
100017716	ROSSVILLE	IN		04/26/2018		2,395		1,001			1,001		3,396	3,396			
100101920	MILILANI	HI		04/14/2023		3,915		(519)			(519)		3,396	3,396			
100054814	MIDDLE RIVER	MD		03/23/2021		3,935		(539)			(539)		3,396	3,396			
100076408	LAS VEGAS	NV		12/23/2021		3,672		(276)			(276)		3,396	3,396			
100162979	PHILADELPHIA	PA		08/12/2024		3,545		(149)			(149)		3,397	3,397			
100026051	ATLANTIC CITY	NJ		09/20/2018		777		2,620			2,620		3,397	3,397			
100030153	ROCK HILL	SC		12/20/2018		2,050		1,347			1,347		3,397	3,397			
100017921	LOMPOC	CA		05/30/2018		3,490		(93)			(93)		3,397	3,397			
100117959	HOUSTON	TX		07/20/2023		3,544		(147)			(147)		3,397	3,397			
100128021	CHAPMANSBORO	TN		09/08/2023		3,223		174			174		3,397	3,397			
100141668	SAN JOSE	CA		01/30/2024		3,679		(282)			(282)		3,397	3,397			
100112243	EVERETT	WA		06/29/2023		1,512		1,885			1,885		3,397	3,397			
100153661	WINTER GARDEN	FL		05/31/2024		2,875		523			523		3,397	3,397			
100110486	LIBERTY HILL	TX		06/30/2023		3,208		190			190		3,398	3,398			
100071806	COLUMBIA	SC		10/14/2021		3,725		(327)			(327)		3,398	3,398			
100149015	SIMI VALLEY	CA		04/19/2024		3,357		41			41		3,398	3,398			
100134520	EVERETT	WA		10/30/2023		3,404		(6)			(6)		3,398	3,398			
100023345	HACKETTSTOWN	NJ		08/16/2018		3,554		(156)			(156)		3,398	3,398			
100132597	PHOENIX	AZ		11/03/2023		3,195		203			203		3,398	3,398			
100025359	NEW BEDFORD	MA		09/20/2018		2,579		820			820		3,399	3,399			
100169070	SEBRING	FL		09/27/2024		3,524		(144)			(144)		3,380	3,399		19	19

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029632	SMYRNA	GA		10/26/2018		2,955		444			444		3,399	3,399			
100129713	GRAND RAPIDS	MI		09/29/2023		3,502		(102)			(102)		3,400	3,399		(1)	(1)
100149440	SANTA CLARITA	CA		04/24/2024		3,675		(276)			(276)		3,399	3,399			
100112997	HUDSON	FL		06/29/2023		2,191		1,208			1,208		3,399	3,399			
100048307	SUN VALLEY	CA		11/20/2020		4,352		(953)			(953)		3,399	3,399			
100148456	ERIE	CO		04/12/2024		2,712		687			687		3,399	3,399			
100151185	GOLD BAR	WA		05/10/2024		3,610		(211)			(211)		3,399	3,399			
100026368	MESA	AZ		09/26/2018		3,272		127			127		3,399	3,399			
100083799	BRIGHTON	CO		07/12/2022		3,563		(164)			(164)		3,399	3,399			
100108492	KISSIMMEE	FL		05/25/2023		3,943		(543)			(543)		3,400	3,400			
100116534	CHICAGO	IL		07/20/2023		1,672		1,727			1,727		3,400	3,400			
100054144	BUCKEYE	AZ		03/23/2021		4,719		(1,319)			(1,319)		3,400	3,400			
100064949	FORT WALTON BEACH	FL		07/14/2021		3,736		(336)			(336)		3,400	3,400			
100151931	MARINA	CA		06/14/2024		3,827		(427)			(427)		3,400	3,400			
100126802	PROVINCETOWN	MA		08/30/2023		(1,327)		4,727			4,727		3,400	3,400			
100086496	SEATAC	WA		09/30/2022		3,519		(118)			(118)		3,400	3,400			
100026875	OCALA	FL		09/26/2018		3,029		372			372		3,401	3,401			
100137872	BRYSON CITY	NC		12/08/2023		3,450		(49)			(49)		3,401	3,401			
100113443	MILWAUKEE	WI		06/29/2023		2,155		1,246			1,246		3,401	3,401			
100043553	ORLANDO	FL		08/13/2020		3,804		(403)			(403)		3,401	3,401			
100112952	WESTON	FL		06/29/2023		2,828		573			573		3,401	3,401			
100063483	HOPE MILLS	NC		07/01/2021		3,491		(89)			(89)		3,402	3,402			
100030916	LOS ANGELES	CA		04/09/2019		2,475		924			924		3,399	3,402		3	3
100138674	MIAMI	FL		02/02/2024		4,120		(718)			(718)		3,402	3,402			
100081568	HIGHLAND LAKES	NJ		03/14/2022		3,638		(236)			(236)		3,402	3,402			
100061306	ORANGE COVE	CA		06/01/2021		3,367		35			35		3,402	3,402			
100119163	LENEXA	KS		07/31/2023		3,385		18			18		3,402	3,402			
100139983	MARTINSBURG	WV		01/09/2024		3,490		(88)			(88)		3,402	3,402			
100102015	HIGHLAND VILLAGE	TX		04/14/2023		3,408		(6)			(6)		3,402	3,402			
100142370	GLEN OAKS	NY		03/15/2024		3,842		(439)			(439)		3,402	3,402			
100071691	VIRGINIA BEACH	VA		10/14/2021		3,722		(319)			(319)		3,403	3,403			
100134335	WOODBURY	NY		10/27/2023		3,642		(239)			(239)		3,403	3,403			
100101559	CANDLER	NC		04/26/2023		3,449		(46)			(46)		3,403	3,403			
100086010	GILBERT	AZ		09/02/2022		3,701		(298)			(298)		3,403	3,403			
100120855	MIAMI	FL		08/25/2023		3,767		(363)			(363)		3,403	3,403			
100067150	TAYLORSVILLE	UT		08/02/2021		3,297		107			107		3,403	3,403			
100071854	CARLISLE	PA		10/14/2021		3,650		(246)			(246)		3,404	3,403			
100111315	TUSCALOOSA	AL		06/29/2023		4,076		(672)			(672)		3,404	3,404			
100102938	BRONX	NY		06/22/2023		4,355		(951)			(951)		3,404	3,404			
100028396	PAWTUCKET	RI		10/26/2018		2,125		1,280			1,280		3,404	3,404			
100144120	COPPELL	TX		03/07/2024		3,709		(305)			(305)		3,404	3,404			
100150571	BROKEN BOW	OK		05/03/2024		3,592		(188)			(188)		3,404	3,404			
100046304	PORT SAINT LUCIE	FL		11/25/2020		2,866		538			538		3,404	3,404			
100011693	TURNERSVILLE	NJ		03/08/2017		2,456		949			949		3,404	3,404			
100159362	RIDGEFIELD	WA		07/15/2024		3,301		103			103		3,404	3,404			
100115802	RENO	NV		07/20/2023		3,352		53			53		3,404	3,404			
100031595	SACRAMENTO	CA		03/29/2019		2,625		780			780		3,405	3,405			
100030704	BRADENTON	FL		04/09/2019		603		2,802			2,802		3,405	3,405			
100067854	OCALA	FL		09/23/2021		3,829		(424)			(424)		3,405	3,405			
100067874	OCALA	FL		09/23/2021		3,829		(424)			(424)		3,405	3,405			
100079588	SAINT CLOUD	FL		04/25/2022		4,146		(741)			(741)		3,405	3,405			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138284	VANCOUVER	WA		12/18/2023		3,192		213			213		3,405	3,405			
100137157	ELLIJAY	GA		11/28/2023		3,937		(531)			(531)		3,405	3,405			
100119156	MOUNT PLEASANT	SC		07/31/2023		3,357		48			48		3,405	3,405			
100011927	RIVERSIDE	CA		03/08/2017		3,109		296			296		3,405	3,405			
100081913	EINDHOVEN	NLD		03/30/2022		3,471						35	3,506	3,406	(101)		(101)
100118192	SHAWNEE	KS		07/20/2023		3,558		(152)			(152)		3,406	3,406			
100091420	WOODBRIDGE	VA		02/22/2023		3,544		(138)			(138)		3,406	3,406			
100138902	ANN ARBOR	MI		12/21/2023		3,516		(112)			(112)		3,404	3,406		2	2
100102433	MURFREESBORO	TN		06/07/2023		3,285		121			121		3,406	3,406			
100019579	JACKSONVILLE	FL		07/26/2018		3,478		(72)			(72)		3,407	3,407			
100132567	CLERMONT	FL		11/03/2023		3,183		224			224		3,407	3,407			
100070095	WEST COLUMBIA	SC		09/01/2021		3,461		(54)			(54)		3,407	3,407			
100113554	MADISON	MO		06/29/2023		2,261		1,146			1,146		3,407	3,407			
100053872	STRAWBERRY	CA		03/23/2021		1,221		2,186			2,186		3,407	3,407			
100116457	PATERSON	NJ		07/20/2023		3,722		(315)			(315)		3,407	3,407			
100113720	BALTIMORE	MD		06/29/2023		3,286		121			121		3,407	3,407			
100100321	WYNNEWOOD	PA		04/27/2023		2,795		613			613		3,407	3,407			
100127269	CHICAGO	IL		08/30/2023		3,115		293			293		3,407	3,407			
100119380	SAN JACINTO	CA		07/31/2023		3,395		13			13		3,408	3,408			
100155118	HUNTINGTON BEACH	CA		07/19/2024		3,933		(526)			(526)		3,408	3,408			
100134379	COLLEGE STATION	TX		10/27/2023		2,978		430			430		3,408	3,408			
100065018	FORT WORTH	TX		07/14/2021		3,691		(283)			(283)		3,408	3,408			
100100945	ROSENBURG	TX		04/28/2023		3,570		(162)			(162)		3,408	3,408			
100165768	CANYON LAKE	TX		08/29/2024		3,845		(437)			(437)		3,408	3,408			
100081087	OMAHA	NE		03/18/2022		3,006		402			402		3,408	3,408			
100068205	SHELTON	WA		08/25/2021		3,782		(374)			(374)		3,408	3,408			
100065206	MINNEAPOLIS	MN		07/14/2021		3,562		(154)			(154)		3,408	3,408			
100139613	CLEVELAND	GA		12/28/2023		3,566		(157)			(157)		3,408	3,408			
100024463	SLIDELL	LA		09/20/2018		2,205		1,203			1,203		3,409	3,409			
100065005	BALTIMORE	MD		07/14/2021		3,704		(296)			(296)		3,409	3,409			
100071570	CHARLOTTESVILLE	VA		10/14/2021		3,777		(369)			(369)		3,409	3,409			
100141516	LOS ANGELES	CA		01/30/2024		3,978		(569)			(569)		3,409	3,409			
100110485	GRANBURY	TX		06/30/2023		3,528		(119)			(119)		3,409	3,409			
100064623	CLIFTON HEIGHTS	PA		07/01/2021		3,179		230			230		3,409	3,409			
100148444	KIRKLAND	WA		04/12/2024		3,689		(280)			(280)		3,409	3,409			
100102862	CORAL SPRINGS	FL		06/22/2023		(1,348)		4,757			4,757		3,409	3,409			
100067963	KATY	TX		09/23/2021		3,769		(360)			(360)		3,409	3,409			
100111341	MOBILE	AL		06/29/2023		2,910		499			499		3,409	3,409			
100065159	WEST NEW YORK	NJ		07/14/2021		3,603		(194)			(194)		3,409	3,409			
100061187	LIMA	OH		06/01/2021		3,379		30			30		3,409	3,409			
100129418	SAVANNAH	GA		09/29/2023		3,536		(127)			(127)		3,409	3,409			
100057812	NORTH CHESTERFIELD	VA		06/30/2021		3,609		(200)			(200)		3,409	3,409			
100054868	ANTIOCH	CA		03/23/2021		3,180		230			230		3,410	3,410			
100055556	NORWICH	NY		03/23/2021		3,725		(315)			(315)		3,410	3,410			
100028445	STUART	FL		10/26/2018		2,752		658			658		3,410	3,410			
100024841	LAS VEGAS	NV		09/20/2018		3,798		(388)			(388)		3,410	3,410			
100129672	WILMINGTON	NC		09/29/2023		3,460		(49)			(49)		3,410	3,410			
100091377	MIAMI	FL		02/22/2023		3,377		34			34		3,410	3,410			
100064118	BALTIMORE	MD		07/01/2021		3,360		51			51		3,411	3,411			
100011488	SARASOTA	FL		12/23/2016		2,425		986			986		3,411	3,411			
100090879	POINCIANA	FL		01/31/2023		3,258		153			153		3,411	3,411			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024811	HILMAR	CA		09/20/2018		3,317		93			93		3,411	3,411			
100102076	LAUREL	MD		04/14/2023		3,543		(132)			(132)		3,411	3,411			
100090615	RONKONKOMA	NY		12/29/2022		20,095		(16,684)			(16,684)		3,411	3,411			
100091457	LOMA LINDA	CA		01/20/2023		3,745		(330)			(330)		3,415	3,411		(4)	(4)
100135108	SALEM	OR		11/01/2023		3,241		171			171		3,411	3,411			
100081471	AUGUSTA	GA		03/18/2022		3,082		330			330		3,412	3,412			
100112768	WENTZVILLE	MO		06/29/2023		1,349		2,063			2,063		3,412	3,412			
100142543	SAN DIEGO	CA		02/08/2024		3,716		(304)			(304)		3,412	3,412			
100133110	DAVENPORT	FL		11/29/2023		3,073		339			339		3,412	3,412			
100115932	EXPORT	PA		07/20/2023		3,431		(19)			(19)		3,412	3,412			
100111100	FRAKES	KY		06/29/2023		3,952		(540)			(540)		3,412	3,412			
100000579	WEIKERT	PA		09/27/2016		2,250		1,163			1,163		3,412	3,412			
100010981	ALLIANCE	OH		12/23/2016		3,179		233			233		3,412	3,412			
100027852	LACEY	WA		10/26/2018		3,104		308			308		3,412	3,412			
100128450	N CHARLESTON	SC		09/15/2023		3,640		(228)			(228)		3,413	3,413			
100103788	WEST HAVEN	CT		05/10/2023		3,795		(382)			(382)		3,413	3,413			
100012603	HENDERSON	NV		05/25/2017		2,396		1,017			1,017		3,413	3,413			
100115589	BROOKELAND	TX		07/19/2023		3,476		(63)			(63)		3,413	3,413			
100043396	WASHINGTON	DC		08/13/2020		3,340		73			73		3,413	3,413			
100112551	CLEVELAND	OH		06/29/2023		2,496		917			917		3,413	3,413			
100135441	JACKSON TOWNSHIP	NJ		11/13/2023		3,353		61			61		3,414	3,414			
100136530	SURPRISE	AZ		11/20/2023		3,015		399			399		3,414	3,414			
100110467	HENDERSONVILLE	TN		06/30/2023		3,344		70			70		3,414	3,414			
100061961	ALTOONA	PA		07/01/2021		3,572		(158)			(158)		3,414	3,414			
100119965	ALLEN	TX		08/11/2023		3,517		(103)			(103)		3,414	3,414			
100156058	GREENVILLE	NC		06/18/2024		3,728		(314)			(314)		3,414	3,414			
100119444	HENDERSON	NV		07/31/2023		2,918		497			497		3,415	3,415			
100117760	LAKELAND	FL		07/20/2023		(1,672)		5,087			5,087		3,415	3,415			
100087295	WOONSOCKET	RI		10/25/2022		2,710		705			705		3,415	3,415			
100023804	MIDDLETOWN	PA		09/04/2018		3,717		(302)			(302)		3,415	3,415			
100135665	FERNANDINA BEACH	FL		11/09/2023		3,841		(421)			(421)		3,420	3,415		(5)	(5)
100129410	ELK GROVE	CA		09/26/2023		3,534		(118)			(118)		3,415	3,415			
100156454	LOS ANGELES	CA		06/24/2024		3,647		(231)			(231)		3,415	3,415			
100043367	LAREDO	TX		08/13/2020		3,865		(449)			(449)		3,416	3,416			
100014775	HOUSTON	TX		10/30/2017		3,398		18			18		3,416	3,416			
100148895	HILLSIDE	NJ		04/17/2024		3,645		(230)			(230)		3,416	3,416			
100110232	LEBANON	OR		06/30/2023		3,283		133			133		3,417	3,416		(1)	(1)
100128061	SPRINGFIELD	TN		09/08/2023		3,244		172			172		3,416	3,416			
100099996	LAS VEGAS	NV		03/28/2023		3,473		(57)			(57)		3,416	3,416			
100135351	MYRTLE BEACH	SC		11/13/2023		3,513		(97)			(97)		3,416	3,416			
100077984	SAN DIEGO	CA		01/06/2022		4,106		(684)			(684)		3,422	3,416		(6)	(6)
100079031	PIKE ROAD	AL		02/24/2022		3,448		(32)			(32)		3,416	3,416			
100089413	BAKERSFIELD	CA		11/18/2022		3,405		11			11		3,416	3,416			
100100651	LAS VEGAS	NV		04/28/2023		3,079		337			337		3,416	3,416			
100110416	HINGHAM	MA		06/30/2023		3,564		(148)			(148)		3,416	3,416			
100016396	AMBLER	PA		04/05/2018		3,503		(86)			(86)		3,416	3,416			
100048731	ROYAL PALM BEACH	FL		11/20/2020		3,843		(426)			(426)		3,417	3,417			
100158988	LOS OLIVOS	CA		08/15/2024		3,853		(436)			(436)		3,417	3,417			
100074475	PHILADELPHIA	PA		12/02/2021		4,523		(1,106)			(1,106)		3,417	3,417			
100024780	UPPER MARLBORO	MD		09/20/2018		2,395		1,023			1,023		3,417	3,417			
100138776	IRVINE	CA		12/21/2023		3,748		(331)			(331)		3,417	3,417			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049819	ROSELLE	NJ		11/20/2020		4,083		(666)			(666)		3,417	3,417			
100112034	CITRUS HEIGHTS	CA		06/29/2023		304		3,113			3,113		3,417	3,417			
100147562	GRANBURY	TX		04/03/2024		3,814		(396)			(396)		3,417	3,417			
100142141	ELK GROVE	CA		02/29/2024		3,956		(538)			(538)		3,418	3,418			
100091994	PATERSON	NJ		02/09/2023		3,542		(124)			(124)		3,418	3,418			
100045385	SANTA ROSA	CA		11/25/2020		2,782		640			640		3,421	3,418		(3)	(3)
100070459	EXETER	CA		09/23/2021		3,884		(466)			(466)		3,418	3,418			
100131758	BOWLING GREEN	KY		10/06/2023		3,389		30			30		3,418	3,418			
100101580	PRESCOTT VALLEY	AZ		04/26/2023		3,443		(25)			(25)		3,419	3,419			
100012289	WINSTON-SALEM	NC		04/28/2017		2,918		501			501		3,419	3,419			
100143366	HUNTINGTON BEACH	CA		02/16/2024		3,799		(380)			(380)		3,419	3,419			
100113054	ALACHUA	FL		06/29/2023		1,709		1,291			1,291		3,000	3,419		419	419
100016430	LOVELAND	CO		04/05/2018		3,571		(151)			(151)		3,419	3,419			
100076057	ROCK HILL	SC		01/07/2022		3,497		(78)			(78)		3,419	3,419			
100120453	WASHINGTON	DC		08/18/2023		3,770		(350)			(350)		3,420	3,420			
100062071	LOVELAND	CO		07/01/2021		3,511		(91)			(91)		3,420	3,420			
100137117	NASHVILLE	TN		11/28/2023		3,625		(205)			(205)		3,420	3,420			
100128017	MOUNT AIRY	MD		09/08/2023		3,229		191			191		3,420	3,420			
100084400	SAN BERNARDINO	CA		08/12/2022		3,656		(236)			(236)		3,420	3,420			
100150161	FLORENCE	SC		04/30/2024		3,758		(338)			(338)		3,420	3,420			
100088049	LAS VEGAS	NV		10/25/2022		3,170		251			251		3,420	3,420			
100067585	DALTON	GA		09/23/2021		3,841		(419)			(419)		3,421	3,420		(1)	(1)
100017634	ARMUCHEE	GA		04/26/2018		3,679		(258)			(258)		3,421	3,421			
100046637	SAINT LOUIS	MO		11/25/2020		2,768		652			652		3,421	3,421			
100065002	CHARLOTTE	NC		07/14/2021		3,718		(297)			(297)		3,421	3,421			
100136616	CHICAGO	IL		11/22/2023		3,481		(61)			(61)		3,421	3,421			
100033753	DONEGAL	IRL		06/21/2019		5,034		(1,540)			(1,540)	106	3,600	3,422	(160)	(18)	(179)
100068374	RIO RANCHO	NM		08/25/2021		3,546		(124)			(124)		3,422	3,422			
100140228	NORWALK	CT		01/11/2024		3,611		(189)			(189)		3,422	3,422			
100107816	OCEAN CITY	MD		05/19/2023		3,450		(28)			(28)		3,422	3,422			
100023503	RICHLAND	WA		09/04/2018		3,695		(273)			(273)		3,422	3,422			
100136971	SAN DIEGO	CA		11/28/2023		3,514		(92)			(92)		3,422	3,422			
100135342	ADDISON	PA		11/13/2023		3,293		129			129		3,422	3,422			
100151629	MONROE	NC		05/10/2024		3,454		(32)			(32)		3,422	3,422			
100067475	PENSACOLA	FL		09/23/2021		3,813		(391)			(391)		3,422	3,422			
100127628	SACRAMENTO	CA		09/08/2023		3,592		(170)			(170)		3,422	3,422			
100013982	VENICE	FL		05/25/2017		3,087		336			336		3,423	3,423			
100115848	ATLANTA	GA		07/20/2023		3,459		(37)			(37)		3,423	3,423			
100067578	SAN BERNARDINO	CA		09/23/2021		3,767		(344)			(344)		3,423	3,423			
100016471	WETHERSFIELD	CT		04/05/2018		3,610		(187)			(187)		3,423	3,423			
100100648	ELIZABETH	NJ		04/28/2023		3,249		174			174		3,423	3,423			
100132293	LOGANVILLE	GA		10/13/2023		3,150		273			273		3,423	3,423			
100144077	NORTH WILDWOOD	NJ		03/07/2024		3,592		(168)			(168)		3,423	3,423			
100132109	PUYALLUP	WA		10/13/2023		3,436		(12)			(12)		3,424	3,424			
100091580	OWINGS MILLS	MD		03/07/2023		3,724		(300)			(300)		3,424	3,424			
100158590	JERSEY CITY	NJ		07/10/2024		3,545		(121)			(121)		3,424	3,424			
100068455	BROWNSVILLE	TX		08/25/2021		3,842		(418)			(418)		3,424	3,424			
100068456	BROWNSVILLE	TX		08/25/2021		3,842		(418)			(418)		3,424	3,424			
100154811	JOSHUA TREE	CA		07/19/2024		4,050		(626)			(626)		3,424	3,424			
100129551	MYRTLE BEACH	SC		09/29/2023		2,840		584			584		3,424	3,424			
100156736	WHITTIER	CA		06/26/2024		3,977		(553)			(553)		3,425	3,425			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069902	DESOTO	TX		09/01/2021		3,307		118			118		3,425	3,425			
100110951	PALMDALE	CA		06/29/2023		2,513		911			911		3,425	3,425			
100031661	LOMPOC	CA		03/29/2019		2,461		964			964		3,425	3,425			
100069409	CHICAGO	IL		09/01/2021		3,474		(49)			(49)		3,425	3,425			
100013042	HOLLYWOOD	FL		05/25/2017		2,195		1,230			1,230		3,425	3,425			
100156047	CAVE CREEK	AZ		06/18/2024		3,682		(257)			(257)		3,425	3,425			
100066429	COLUMBIA	KY		08/02/2021		3,436		(11)			(11)		3,425	3,425			
100060860	DISTRICT HEIGHTS	MD		06/01/2021		3,377		49			49		3,426	3,426			
100018259	KENNEDALE	TX		06/27/2018		3,596		(170)			(170)		3,426	3,426			
100055336	AMENIA	NY		03/23/2021		3,517		(91)			(91)		3,426	3,426			
100131736	KNOXVILLE	TN		10/06/2023		2,929		496			496		3,426	3,426			
100154826	LA PALMA	CA		07/19/2024		3,651		(225)			(225)		3,426	3,426			
100159254	DURHAM	NC		07/15/2024		3,548		(121)			(121)		3,426	3,426			
100140126	MERCED	CA		01/09/2024		3,412		15			15		3,427	3,427			
100057907	BAKERSFIELD	CA		06/30/2021		3,544		(117)			(117)		3,427	3,427			
100013423	CAPITOL HEIGHTS	MD		05/25/2017		353		3,074			3,074		3,427	3,427			
100060193	METAIRIE	LA		06/25/2021		3,693		(267)			(267)		3,427	3,427			
100023267	VIRGINIA BCH	VA		08/16/2018		3,635		(208)			(208)		3,427	3,427			
100117784	MIAMI	FL		07/20/2023		3,076		351			351		3,427	3,427			
100083346	ROTTERDAM	NLD		05/27/2022		3,519						(97)	3,422	3,427	5		5
100142158	HENDERSON	NV		02/29/2024		3,696		(269)			(269)		3,427	3,427			
100150166	BERKELEY TOWNSHIP	NJ		04/30/2024		3,502		(75)			(75)		3,427	3,427			
100049891	BONNEY LAKE	WA		11/20/2020		4,113		(686)			(686)		3,427	3,427			
100127626	PHOENIX	AZ		09/08/2023		3,480		(52)			(52)		3,427	3,427			
100120212	LAS VEGAS	NV		08/18/2023		3,706		(279)			(279)		3,427	3,427			
100110327	NASHVILLE	TN		06/30/2023		3,348		79			79		3,428	3,428			
100013024	VOLO	IL		05/25/2017		2,269		1,158			1,158		3,428	3,428			
100129365	MIAMI	FL		09/25/2023		2,902		525			525		3,428	3,428			
100159345	ORANGE BEACH	AL		07/15/2024		3,050		378			378		3,428	3,428			
100076379	SPRING	TX		12/23/2021		4,558		(1,130)			(1,130)		3,428	3,428			
100073557	LIVE OAK	CA		11/19/2021		3,949		(521)			(521)		3,428	3,428			
100126601	BILLINGS	MO		08/30/2023		2,653		775			775		3,428	3,428			
100132485	MANTECA	CA		11/03/2023		3,274		155			155		3,428	3,428			
100129301	HERCULES	CA		09/25/2023		3,319		109			109		3,428	3,428			
100070422	SCOTTSDALE	AZ		09/23/2021		3,603		(174)			(174)		3,429	3,429			
100111005	HAMPTON	VA		06/29/2023		3,850		(421)			(421)		3,429	3,429			
100079706	SUN VALLEY	NV		04/25/2022		3,921		(492)			(492)		3,429	3,429			
100132523	NEW BRAUNFELS	TX		11/03/2023		3,103		326			326		3,429	3,429			
100116823	LAS VEGAS	NV		07/20/2023		(4,930)		8,359			8,359		3,429	3,429			
100043274	NEW KENSINGTON	PA		08/13/2020		3,669		(240)			(240)		3,429	3,429			
100053349	LAKE FOREST	CA		03/23/2021		4,407		(978)			(978)		3,430	3,430			
100028408	MONTCLAIR	CA		10/26/2018		3,570		(140)			(140)		3,430	3,430			
100079814	LIBERTY	MO		04/25/2022		3,971		(541)			(541)		3,430	3,430			
100049694	FAIRFIELD	CA		11/20/2020		4,816		(1,386)			(1,386)		3,430	3,430			
100025777	OPA LOCKA	FL		09/20/2018		1,975		1,455			1,455		3,430	3,430			
100067839	BALTIMORE	MD		09/23/2021		3,552		(122)			(122)		3,430	3,430			
100139219	FORT LAWN	SC		12/28/2023		783		2,648			2,648		3,431	3,431			
100156688	CASSELBERRY	FL		06/24/2024		3,560		(129)			(129)		3,431	3,431			
100024905	MANASSAS	VA		09/20/2018		2,790		641			641		3,431	3,431			
100110458	KYLE	TX		06/30/2023		3,317		114			114		3,431	3,431			
100129721	PARKVILLE	MD		09/29/2023		3,280		151			151		3,431	3,431			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119828	MANVILLE	NJ		08/08/2023		3,506		(75)			(75)		3,431	3,431			
100128775	ROUND ROCK	TX		09/21/2023		3,602		(171)			(171)		3,431	3,431			
100012638	ARLETA	CA		05/25/2017		3,310		121			121		3,431	3,431			
100109184	HOUSTON	TX		07/21/2023		3,863		(432)			(432)		3,431	3,431			
100014383	NEWARK	DE		09/27/2017		3,430		2			2		3,432	3,432			
100135798	LAKE WORTH	FL		11/10/2023		3,540		(108)			(108)		3,432	3,432			
100114215	MESQUITE	TX		06/29/2023		3,002		430			430		3,432	3,432			
100054961	LONG POND	PA		03/23/2021		3,582		(150)			(150)		3,432	3,432			
100017751	GAFFNEY	SC		04/26/2018		3,822		(390)			(390)		3,432	3,432			
100159880	POMPANO BEACH	FL		08/16/2024		3,543		(110)			(110)		3,433	3,433			
100136008	LAS CRUCES	NM		11/16/2023		3,436		(3)			(3)		3,433	3,433			
100143518	NEWARK	NJ		02/21/2024		3,626		(194)			(194)		3,433	3,433			
100143520	NEWARK	NJ		02/21/2024		3,626		(194)			(194)		3,433	3,433			
100050292	AMITYVILLE	NY		11/20/2020		6,048		(2,615)			(2,615)		3,433	3,433			
100074883	ISLIP	NY		12/01/2021		3,487		(54)			(54)		3,433	3,433			
100114772	COLORADO SPRINGS	CO		07/07/2023		3,486		(53)			(53)		3,434	3,434			
100110339	ALLEN	TX		06/30/2023		3,505		(67)			(67)		3,438	3,434		(4)	(4)
100118031	HERNDON	VA		07/20/2023		3,000		434			434		3,434	3,434			
100127518	SAHUARITA	AZ		09/08/2023		3,639		(205)			(205)		3,434	3,434			
100031598	PALMDALE	CA		03/29/2019		2,612		822			822		3,435	3,435			
100076501	TAMPA	FL		12/21/2021		4,246		(811)			(811)		3,435	3,435			
100111033	BUXTON	ME		06/29/2023		3,335		100			100		3,435	3,435			
100126939	LIVERPOOL	NY		08/30/2023		2,826		609			609		3,435	3,435			
100116959	MADISON	AL		07/20/2023		1,677		1,758			1,758		3,435	3,435			
100118715	SHIRLEY	NY		07/25/2023		3,716		(281)			(281)		3,435	3,435			
100117035	VANCOUVER	WA		07/20/2023		2,257		1,178			1,178		3,436	3,436			
100012052	TERREBONNE	OR		03/08/2017		2,900		536			536		3,436	3,436			
100025172	HAGERSTOWN	MD		09/20/2018		2,542		893			893		3,436	3,436			
100030528	COLUMBIA	SC		12/20/2018		3,262		174			174		3,436	3,436			
100136451	MYRTLE BEACH	SC		11/20/2023		2,661		775			775		3,436	3,436			
100060631	SAN ANTONIO	TX		06/01/2021		3,399		37			37		3,436	3,436			
100147731	WINCHESTER	CA		04/08/2024		3,756		(320)			(320)		3,436	3,436			
100080424	HOLLY HILL	FL		04/14/2022		4,099		(662)			(662)		3,436	3,436			
100053373	UNION BEACH	NJ		03/23/2021		3,449		(12)			(12)		3,436	3,436			
100114529	BAKERSFIELD	CA		06/29/2023		3,666		(229)			(229)		3,436	3,436			
100133888	LAS VEGAS	NV		11/29/2023		3,449		(13)			(13)		3,437	3,437			
100156003	MOORESVILLE	NC		06/18/2024		3,827		(390)			(390)		3,437	3,437			
100137483	CORAL SPRINGS	FL		01/11/2024		3,596		(159)			(159)		3,437	3,437			
100119611	SPRING	TX		07/31/2023		3,518		(81)			(81)		3,437	3,437			
100150980	PARKER	CO		05/08/2024		2,623		815			815		3,437	3,437			
100046393	LAS VEGAS	NV		11/25/2020		3,818		(380)			(380)		3,438	3,438			
100062115	DU BOIS	PA		07/01/2021		3,401		36			36		3,438	3,438			
100062057	DAYTON	OH		07/01/2021		3,591		(153)			(153)		3,438	3,438			
100129386	PLANO	TX		09/26/2023		3,278		160			160		3,438	3,438			
100131671	JERSEY CITY	NJ		10/06/2023		3,468		(30)			(30)		3,438	3,438			
100127577	MIAMI	FL		09/08/2023		3,649		(211)			(211)		3,438	3,438			
100065024	CEDAR CITY	UT		07/14/2021		3,726		(288)			(288)		3,438	3,438			
100133918	ALBRIGHTSVILLE	PA		10/25/2023		3,686		(245)			(245)		3,441	3,438		(3)	(3)
100126498	MIAMI	FL		08/30/2023		4,199		(761)			(761)		3,438	3,438			
100082767	DEN HAAG	NLD		04/27/2022		3,539						(155)	3,384	3,438		55	55
100014520	AVON PARK	FL		09/27/2017		3,628		(189)			(189)		3,438	3,438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100136019	ROWLETT	TX		11/16/2023		3,348		91			91		3,438	3,438			
100049473	TANEYTOWN	MD		11/20/2020		4,182		(744)			(744)		3,438	3,438			
100136417	TRUMANSBURG	NY		11/20/2023		3,209		230			230		3,438	3,438			
100114641	HENDERSON	NV		06/29/2023		3,544		(106)			(106)		3,439	3,439			
100150869	PORT ARANSAS	TX		05/08/2024		3,558		(119)			(119)		3,439	3,439			
100013457	MIAMI	FL		05/25/2017		495		2,944			2,944		3,439	3,439			
100047817	ALBERTSON	NY		11/20/2020		4,311		(872)			(872)		3,439	3,439			
100119909	ARVADA	CO		08/10/2023		3,790		(351)			(351)		3,439	3,439			
100029681	LAS VEGAS	NV		10/26/2018		2,887		552			552		3,439	3,439			
100172193	HOUSTON	TX		10/17/2024		3,685		(246)			(246)		3,439	3,439			
100153374	PHOENIX	AZ		05/29/2024		3,822		(383)			(383)		3,439	3,439			
100149096	MIRAMAR	FL		04/19/2024		3,838		(399)			(399)		3,439	3,439			
100115770	LAS VEGAS	NV		07/20/2023		3,391		48			48		3,439	3,439			
100043469	FT LAUDERDALE	FL		08/13/2020		1,136		2,303			2,303		3,439	3,439			
100126282	IRVINGTON	NJ		08/30/2023		(1,883)		5,322			5,322		3,440	3,440			
100013183	RIVERHEAD	NY		05/25/2017		1,304		2,136			2,136		3,440	3,440			
100144147	DUCK	NC		03/07/2024		3,611		(172)			(172)		3,440	3,440			
100140916	MORRIS PLAINS	NJ		02/26/2024		3,976		(536)			(536)		3,440	3,440			
100100026	CHARLOTTE	NC		03/28/2023		3,940		(500)			(500)		3,440	3,440			
100012748	LAS VEGAS	NV		05/25/2017		2,048		1,392			1,392		3,440	3,440			
100151349	SURF CITY	NC		05/10/2024		3,448		(8)			(8)		3,441	3,441			
100138759	LAS VEGAS	NV		12/21/2023		3,495		(55)			(55)		3,441	3,441			
100049496	FORT LAUDERDALE	FL		11/20/2020		3,325		116			116		3,441	3,441			
100141622	MISSOURI CITY	TX		01/30/2024		3,876		(435)			(435)		3,441	3,441			
100025720	NEW HAVEN	CT		09/20/2018		2,591		850			850		3,441	3,441			
100111157	MEMPHIS	TN		06/29/2023		3,210		231			231		3,441	3,441			
100119886	JOLIET	IL		08/10/2023		3,295		146			146		3,441	3,441			
100138330	SANTA ANA	CA		12/18/2023		4,224		(783)			(783)		3,441	3,441			
100148528	SPRINGFIELD	MO		04/12/2024		3,637		(199)			(199)		3,438	3,441		3	3
100026589	OXNARD	CA		09/26/2018		3,006		436			436		3,441	3,441			
100076018	NAPLES	FL		01/07/2022		3,716		(274)			(274)		3,442	3,442			
100115043	GALVESTON	TX		07/14/2023		3,605		(163)			(163)		3,442	3,442			
100148745	MARQUEZ	TX		04/17/2024		3,821		(379)			(379)		3,442	3,442			
100063350	SPRINGFIELD	MA		07/01/2021		3,559		(117)			(117)		3,442	3,442			
100138102	ORLANDO	FL		12/14/2023		2,167		1,275			1,275		3,442	3,442			
100091929	CONCORD	CA		02/03/2023		3,773		(331)			(331)		3,442	3,442			
100156733	CAMPOBELLO	SC		06/26/2024		3,753		(311)			(311)		3,442	3,442			
100132318	ELK GROVE	CA		10/13/2023		3,642		(200)			(200)		3,443	3,443			
100144494	PETALUMA	CA		04/26/2024		3,974		(532)			(532)		3,443	3,443			
100135751	PORT ORCHARD	WA		11/10/2023		2,404		1,039			1,039		3,443	3,443			
100120096	LACKAWAXEN	PA		08/11/2023		3,566		(123)			(123)		3,443	3,443			
100130390	PALMETTO	FL		09/28/2023		3,753		(310)			(310)		3,443	3,443			
100120111	AZLE	TX		08/11/2023		2,953		490			490		3,444	3,444			
100028448	ANTELOPE	CA		10/26/2018		3,524		(81)			(81)		3,444	3,444			
100029329	LOS ANGELES	CA		10/26/2018		3,060		384			384		3,444	3,444			
100079817	WINTER GARDEN	FL		04/25/2022		4,170		(726)			(726)		3,444	3,444			
100165984	BRANDON	FL		09/06/2024		3,667		(223)			(223)		3,444	3,444			
100046298	REDMOND	OR		11/25/2020		3,749		(304)			(304)		3,444	3,444			
100057976	NORTHPORT	AL		06/30/2021		3,783		(339)			(339)		3,444	3,444			
100132361	GEORGETOWN	TX		11/03/2023		2,695		749			749		3,444	3,444			
100048965	FORT WORTH	TX		11/20/2020		3,842		(398)			(398)		3,445	3,445			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063046	PHILADELPHIA	PA		07/01/2021		3,486		(42)			(42)		3,445	3,445			
100110108	DORAL	FL		06/23/2023		3,312		133			133		3,445	3,445			
100109300	FORT LAUDERDALE	FL		06/12/2023		3,493		(48)			(48)		3,445	3,445			
100100563	CORONA	CA		04/27/2023		3,883		(425)			(425)		3,458	3,445		(13)	(13)
100109994	HAVERSTRAW	NY		06/22/2023		3,628		(183)			(183)		3,445	3,445			
100157797	KIHEI	HI		08/01/2024		4,104		(658)			(658)		3,445	3,445			
100151156	AUSTIN	TX		05/09/2024		3,518		(72)			(72)		3,446	3,446			
100045857	HOUGHTON LAKE	MI		11/25/2020		4,098		(652)			(652)		3,446	3,446			
100013133	MANCHESTER	NH		05/25/2017		2,703		743			743		3,446	3,446			
100127322	PHILLIPSBURG	NJ		08/30/2023		734		2,712			2,712		3,446	3,446			
100110598	SOUTH PADRE ISLAND	TX		06/30/2023		3,251		195			195		3,446	3,446			
100109898	BRENTWOOD	NY		06/22/2023		3,737		(290)			(290)		3,447	3,447			
100077434	ATLANTA	GA		01/03/2022		3,610		(164)			(164)		3,447	3,447			
100147765	COSTA MESA	CA		04/08/2024		3,615		(168)			(168)		3,447	3,447			
100119274	BRIGHTON	CO		07/31/2023		3,637		(190)			(190)		3,447	3,447			
100115977	CLEMSON	SC		07/20/2023		3,721		(274)			(274)		3,447	3,447			
100012091	CLEARWATER	FL		03/08/2017		2,978		469			469		3,447	3,447			
100043894	HARRISBURG	PA		08/19/2020		3,825		(378)			(378)		3,447	3,447			
100068405	COLORADO SPRINGS	CO		08/25/2021		3,797		(350)			(350)		3,447	3,447			
100067465	ELIZABETH	NJ		09/23/2021		3,921		(474)			(474)		3,447	3,447			
100134430	PALM CITY	FL		10/30/2023		3,378		69			69		3,447	3,447			
100162794	KIRKLAND	WA		08/12/2024		3,563		(116)			(116)		3,447	3,447			
100077128	CARTERSVILLE	GA		01/03/2022		3,572		(124)			(124)		3,447	3,447			
100126834	CLEARWATER	FL		08/30/2023		1,272		2,176			2,176		3,447	3,447			
100127083	DOUGLAS	GA		08/30/2023		3,728		(280)			(280)		3,448	3,448			
100013952	FOLSOM	CA		05/25/2017		3,040		408			408		3,448	3,448			
100064708	PETERSBURG	VA		07/14/2021		3,822		(374)			(374)		3,448	3,448		(1)	(1)
100128533	YOUNGSTOWN	OH		09/15/2023		3,612		(165)			(165)		3,448	3,448			
100013625	HONOKAA	HI		05/25/2017		3,207		241			241		3,448	3,448			
100054890	ORANGE PARK	FL		03/23/2021		4,330		(882)			(882)		3,448	3,448			
100148697	HAYWARD	CA		04/17/2024		3,617		(169)			(169)		3,448	3,448			
100028462	CHICAGO	IL		10/26/2018		2,515		933			933		3,448	3,448			
100144252	SCOTTSDALE	AZ		03/08/2024		3,462		(13)			(13)		3,448	3,448			
100090983	HEMET	CA		01/31/2023		4,007		(559)			(559)		3,448	3,448			
100089297	HENDERSON	NV		01/26/2023		4,483		(1,039)			(1,039)		3,444	3,449		4	4
100091019	LOS ANGELES	CA		01/31/2023		3,995		(547)			(547)		3,449	3,449			
100026921	OLNEY	MD		09/26/2018		2,050		1,399			1,399		3,449	3,449			
100047910	RANDOLPH	MA		11/20/2020		4,237		(788)			(788)		3,449	3,449			
100103839	TAMPA	FL		05/10/2023		3,567		(118)			(118)		3,449	3,449			
100141410	RANCHO CUCAMONGA	CA		01/30/2024		3,781		(332)			(332)		3,449	3,449			
100025801	GAITHERSBURG	MD		09/20/2018		3,603		(153)			(153)		3,449	3,449			
100103403	FRESNO	CA		06/16/2023		3,922		(480)			(480)		3,443	3,449		7	7
100101587	NAPLES	FL		04/26/2023		3,620		(171)			(171)		3,450	3,450			
100140922	LAKE HAVASU CITY	AZ		02/26/2024		3,819		(369)			(369)		3,450	3,450			
100147860	LATHROP	CA		04/08/2024		3,465		(15)			(15)		3,450	3,450			
100025261	CORONA	CA		09/20/2018		3,089		361			361		3,450	3,450			
100045243	ATLANTA	GA		11/25/2020		3,805		(355)			(355)		3,450	3,450			
100140162	CYPRESS	TX		01/09/2024		3,207		243			243		3,450	3,450			
100135554	SAN BERNARDINO	CA		11/13/2023		3,259		192			192		3,450	3,450			
100061252	CHICKASAW	AL		06/01/2021		3,420		30			30		3,450	3,450			
100044236	SAN BERNARDINO	CA		08/19/2020		3,158		292			292		3,450	3,450			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100055295	MAPLE HEIGHTS	OH		03/23/2021		5,147		(1,696)			(1,696)		3,450	3,450			
100025560	HUNTINGTON PARK	CA		09/20/2018		3,472		(22)			(22)		3,450	3,450			
100127159	MIAMI	FL		08/30/2023		2,903		548			548		3,451	3,451			
100061287	MEMPHIS	TN		06/01/2021		3,423		27			27		3,451	3,451			
100133425	LANCASTER	CA		10/19/2023		3,680		(229)			(229)		3,451	3,451			
100081293	GROSSE POINTE PARK	MI		03/18/2022		3,365		85			85		3,451	3,451			
100143223	HEMET	CA		02/16/2024		3,272		179			179		3,451	3,451			
100100860	GRANITE FALLS	WA		04/28/2023		3,525		(74)			(74)		3,451	3,451			
100044181	UKIAH	CA		08/19/2020		3,278		173			173		3,451	3,451			
100115718	SPOKANE	WA		07/20/2023		3,629		(178)			(178)		3,451	3,451			
100013347	SACRAMENTO	CA		05/25/2017		2,971		480			480		3,451	3,451			
100043086	LAKEPORT	CA		05/28/2020		3,192		259			259		3,451	3,451			
100152386	COTUIT	MA		05/17/2024		3,393		59			59		3,452	3,452			
100067480	GREENCASTLE	PA		09/23/2021		3,801		(350)			(350)		3,452	3,452			
100133634	FAIRHOPE	AL		10/23/2023		2,828		623			623		3,452	3,452			
100101540	KATY	TX		04/26/2023		3,231		221			221		3,452	3,452			
100135707	KAHUKU	HI		11/10/2023		2,890		561			561		3,452	3,452			
100152369	CAPE CORAL	FL		05/17/2024		3,012		439			439		3,452	3,452			
100043057	ANTIOCH	CA		05/28/2020		3,530		(78)			(78)		3,452	3,452			
100136404	HERNANDO	FL		11/20/2023		3,313		139			139		3,452	3,452			
100171508	BUDA	TX		10/16/2024		3,610		(158)			(158)		3,452	3,452			
100145851	RANCHO MISSION VIEJO	CA		03/15/2024		3,631		(179)			(179)		3,452	3,452			
100146906	CARROLLTON	TX		03/26/2024		3,550		(98)			(98)		3,452	3,452			
100066488	CAPE CORAL	FL		08/02/2021		3,528		(76)			(76)		3,452	3,452			
100139972	OCEANSIDE	CA		01/09/2024		3,714		(261)			(261)		3,452	3,452			
100053429	MUSKEGON	MI		03/23/2021		3,716		(263)			(263)		3,452	3,452			
100031485	NORTH MIAMI BEACH	FL		03/29/2019		2,774		679			679		3,452	3,452			
100141511	GENEVA	FL		01/30/2024		3,608		(156)			(156)		3,453	3,453			
100060973	WAYNESBORO	VA		06/01/2021		3,420		33			33		3,453	3,453			
100129745	LOS ANGELES	CA		09/27/2023		3,784		(332)			(332)		3,453	3,453			
100133860	LAS VEGAS	NV		10/20/2023		3,327		126			126		3,453	3,453			
100141467	SAN FERNANDO	CA		01/30/2024		3,619		(165)			(165)		3,453	3,453			
100010861	KERNERSVILLE	NC		12/23/2016		2,891		562			562		3,453	3,453			
100111479	SOMERSET	NJ		06/29/2023		729		2,725			2,725		3,453	3,453			
100014495	VICTORIA	TX		09/27/2017		3,461		(7)			(7)		3,453	3,453			
100027962	RIVERDALE	MD		10/26/2018		2,792		662			662		3,454	3,454			
100141721	ESTILL SPRINGS	TN		01/30/2024		3,670		(217)			(217)		3,454	3,454			
100135848	RENO	NV		11/10/2023		3,520		(66)			(66)		3,454	3,454			
100137028	FORT WORTH	TX		11/28/2023		2,604		850			850		3,454	3,454			
100130139	MCKINNEY	TX		11/15/2023		3,648		(194)			(194)		3,454	3,454			
100061982	SAN ANTONIO	TX		07/01/2021		3,566		(112)			(112)		3,454	3,454			
100116870	HOUSTON	TX		07/20/2023		2,650		804			804		3,454	3,454			
100026515	SCHERTZ	TX		09/26/2018		3,859		(405)			(405)		3,454	3,454			
100089586	TAMPA	FL		01/30/2023		3,882		(428)			(428)		3,454	3,454			
100043941	DYKE	VA		08/19/2020		4,065		(611)			(611)		3,454	3,454			
100128208	FLAGSTAFF	AZ		09/18/2023		3,490		(36)			(36)		3,454	3,454			
100025148	CAROL STREAM	IL		09/20/2018		2,693		762			762		3,455	3,455			
100031874	LODI	CA		03/29/2019		2,515		940			940		3,455	3,455			
100174814	PORTSMOUTH	VA		10/31/2024		3,679		(224)			(224)		3,455	3,455			
100110075	BEND	OR		06/23/2023		3,766		(311)			(311)		3,455	3,455			
100102901	TOBYHANNA	PA		06/22/2023		3,652		(197)			(197)		3,455	3,455			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128178	MERIDIAN	ID		09/18/2023		3,193		262			262		3,455	3,455			
100020222	GALVESTON	TX		07/17/2018		3,718		(263)			(263)		3,455	3,455			
100019763	CLOVIS	CA		07/26/2018		3,641		(185)			(185)		3,456	3,456			
100025610	NORTH LAUDERDALE	FL		09/20/2018		2,713		743			743		3,456	3,456			
100115040	MALAKOFF	TX		07/14/2023		3,472		(16)			(16)		3,456	3,456			
100013085	SAN DIEGO	CA		05/25/2017		3,961		(505)			(505)		3,456	3,456			
100115879	OAK ISLAND	NC		07/20/2023		3,589		(133)			(133)		3,456	3,456			
100065205	MINNEAPOLIIS	MN		07/14/2021		3,612		(156)			(156)		3,456	3,456			
100151424	SEATTLE	WA		05/10/2024		3,764		(308)			(308)		3,457	3,457			
100113543	TYRONE	GA		06/29/2023		2,151		1,306			1,306		3,457	3,457			
100134910	(PACOIMA AREA) LOS ANGELES	CA		10/30/2023		1,049		2,408			2,408		3,457	3,457			
100054569	WYNNEWOOD	PA		03/23/2021		4,125		(673)			(673)		3,452	3,457		5	5
100113020	WESLEY CHAPEL	FL		06/29/2023		1,840		1,617			1,617		3,457	3,457			
100044830	LEESBURG	TX		11/19/2020		4,057		(600)			(600)		3,457	3,457			
100139930	NETHERLANDS	NLD		12/28/2023		3,553						8	3,561	3,458	(103)		(103)
100102442	JACKSONVILLE	FL		06/07/2023		3,839		(387)			(387)		3,451	3,458		6	6
100025412	JACKSONVILLE	FL		09/20/2018		3,009		448			448		3,458	3,458			
100069091	AMHERST	VA		09/01/2021		3,524		(67)			(67)		3,458	3,458			
100144001	CORONA	CA		02/29/2024		3,606		(149)			(149)		3,458	3,458			
100083939	CYPRESS	TX		07/12/2022		3,474		(16)			(16)		3,458	3,458			
100088123	SUNNY ISLES BEACH	FL		10/25/2022		3,687		(229)			(229)		3,458	3,458			
100153658	LAGUNA NIGUEL	CA		05/31/2024		3,189		269			269		3,458	3,458			
100159451	RANCHO CUCAMONGA	CA		07/15/2024		3,805		(347)			(347)		3,458	3,458			
100141541	PERRIS	CA		01/30/2024		3,682		(224)			(224)		3,458	3,458			
100113012	FOREST PARK	IL		06/29/2023		224		3,234			3,234		3,458	3,458			
100063964	HARVEST	AL		07/01/2021		3,425		33			33		3,458	3,458			
100114698	BENNETT	CO		06/29/2023		3,698		(240)			(240)		3,458	3,458			
100089630	VACAVILLE	CA		01/30/2023		3,834		(376)			(376)		3,458	3,458			
100129786	LAS VEGAS	NV		09/27/2023		3,676		(218)			(218)		3,458	3,458			
100127075	CLEVELAND	OH		08/30/2023		3,104		355			355		3,458	3,458			
100080955	HOUSTON	TX		03/18/2022		3,118		341			341		3,459	3,459			
100137899	ROYAL PALM BEACH	FL		12/08/2023		3,828		(370)			(370)		3,459	3,459			
100115917	SPRING HILL	FL		07/20/2023		3,494		(35)			(35)		3,459	3,459			
100063036	INDIANAPOLIS	IN		07/01/2021		3,484		(25)			(25)		3,459	3,459			
100133751	PORT SAINT LUCIE	FL		10/23/2023		2,905		554			554		3,459	3,459			
100152777	LAWRENCEVILLE	GA		05/22/2024		3,524		(65)			(65)		3,459	3,459			
100088982	RIVIERA BEACH	FL		11/15/2022		3,565		(106)			(106)		3,459	3,459			
100101814	PERTH AMBOY	NJ		03/31/2023		3,660		(201)			(201)		3,459	3,459			
100114612	ELLIJAY	GA		06/29/2023		3,351		108			108		3,459	3,459			
100130395	ORLANDO	FL		09/28/2023		3,669		(210)			(210)		3,459	3,459			
100140023	EPWORTH	GA		01/09/2024		3,715		(256)			(256)		3,459	3,459			
100030972	CHESAPEAKE	VA		03/29/2019		2,516		943			943		3,459	3,459			
100149677	SAN DIEGO	CA		04/26/2024		3,649		(189)			(189)		3,460	3,460			
100154516	VICTORVILLE	CA		06/14/2024		3,443		17			17		3,460	3,460			
100129279	WOODSTOCK	GA		09/25/2023		3,274		186			186		3,460	3,460			
100060515	WARREN	MI		06/01/2021		3,426		34			34		3,460	3,460			
100115764	ROSHARON	TX		07/20/2023		2,970		490			490		3,460	3,460			
100144070	BLAINE	WA		03/07/2024		3,645		(184)			(184)		3,461	3,461			
100140390	DURHAM	NC		01/18/2024		3,157		304			304		3,461	3,461			
100136367	SAN ANTONIO	TX		11/20/2023		2,492		969			969		3,461	3,461			
100060886	SCOTTSVILLE	KY		06/01/2021		3,430		31			31		3,461	3,461			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115798	DURHAM	NC		07/20/2023		3,487		(25)			(25)		3,461	3,461			
100114840	SAINT MARYS	GA		07/10/2023		3,138		323			323		3,461	3,461			
100135712	LOMPOC	CA		11/10/2023		3,555		(93)			(93)		3,462	3,462			
100152285	NASHVILLE	TN		05/17/2024		3,269		193			193		3,462	3,462			
100070501	POQUOSON	VA		09/23/2021		3,895		(433)			(433)		3,462	3,462			
100140879	SALINAS	CA		01/25/2024		3,565		(103)			(103)		3,462	3,462			
100114233	CORPUS CHRISTI	TX		06/29/2023		3,021		442			442		3,462	3,462			
100133855	RIALTO	CA		10/20/2023		3,479		(17)			(17)		3,462	3,462			
100164269	SAN JOSE	CA		08/21/2024		3,593		(130)			(130)		3,463	3,463			
100049436	LAS VEGAS	NV		11/20/2020		4,276		(814)			(814)		3,463	3,463			
100053852	CHICAGO	IL		03/23/2021		4,263		(799)			(799)		3,463	3,463			
100128403	BRADENTON	FL		09/15/2023		3,535		(71)			(71)		3,463	3,463			
100047050	WATKINSVILLE	GA		11/20/2020		3,995		(532)			(532)		3,464	3,464			
100087246	OLYMPIA	WA		10/25/2022		2,970		494			494		3,464	3,464			
100151154	EATONTOWN	NJ		05/09/2024		3,668		(204)			(204)		3,464	3,464			
100062317	COSBY	TN		07/01/2021		3,534		(69)			(69)		3,464	3,464			
100024912	SACRAMENTO	CA		09/20/2018		3,760		(296)			(296)		3,465	3,465			
100127029	HIALEAH	FL		08/30/2023		1,908		1,557			1,557		3,465	3,465			
100112318	BLOOMINGTON	IL		06/29/2023		3,001		464			464		3,465	3,465			
100049369	BRAWLEY	CA		11/20/2020		4,087		(622)			(622)		3,465	3,465			
100126781	EL PASO	TX		08/30/2023		2,056		1,410			1,410		3,465	3,465			
100091186	SAN DIEGO	CA		01/31/2023		3,605		(143)			(143)		3,462	3,465		3	3
100011880	PAOLI	PA		03/08/2017		2,357		1,108			1,108		3,465	3,465			
100057641	GREENVILLE	SC		06/30/2021		3,543		(78)			(78)		3,465	3,465			
100128078	BOWIE	MD		09/08/2023		3,085		380			380		3,465	3,465			
100083045	HONOLULU	HI		05/11/2022		3,925		(460)			(460)		3,466	3,466			
100046634	GRAND BLANC	MI		11/25/2020		3,795		(329)			(329)		3,466	3,466			
100044504	PAWTUCKET	RI		11/19/2020		4,196		(730)			(730)		3,466	3,466			
100099802	TRENTON	NJ		02/28/2023		3,611		(145)			(145)		3,466	3,466			
100026380	POMPANO BEACH	FL		09/26/2018		2,265		1,201			1,201		3,466	3,466			
100149370	LAS VEGAS	NV		04/24/2024		3,105		361			361		3,466	3,466			
100091373	CHAMPLIN	MN		02/22/2023		3,487		(21)			(21)		3,466	3,466			
100145841	CHARLOTTE	NC		03/15/2024		3,730		(264)			(264)		3,466	3,466			
100025632	MOORPARK	CA		09/20/2018		3,476		(10)			(10)		3,466	3,466			
100090347	AURORA	CO		02/03/2023		3,518		(51)			(51)		3,467	3,467			
100138202	LAKEVILLE	MN		12/14/2023		3,525		(59)			(59)		3,467	3,467			
100120795	DENVER	CO		08/25/2023		3,811		(344)			(344)		3,467	3,467			
100063904	CLEVELAND	TN		07/01/2021		3,387		80			80		3,467	3,467			
100063484	STATESVILLE	NC		07/01/2021		3,608		(141)			(141)		3,467	3,467			
100163340	BOCA RATON	FL		08/13/2024		3,301		167			167		3,467	3,467			
100109618	LOS ANGELES	CA		06/14/2023		3,945		(478)			(478)		3,467	3,467			
100158645	JUPITER	FL		07/10/2024		3,614		(147)			(147)		3,467	3,467			
100120690	GOODLETTSVILLE	TN		08/25/2023		3,266		201			201		3,467	3,467			
100012587	ANTIOCH	CA		05/25/2017		3,004		463			463		3,467	3,467			
100136651	HUNTINGTON BEACH	CA		01/25/2024		3,525		(57)			(57)		3,468	3,468			
100012371	JOLIET	IL		04/28/2017		2,925		543			543		3,468	3,468			
100044251	ROOSEVELT	NY		08/19/2020		3,321		146			146		3,468	3,468			
100150002	CHARLOTTE	NC		06/07/2024		3,552		(84)			(84)		3,468	3,468			
100110497	POMONA	CA		06/30/2023		3,442		26			26		3,468	3,468			
100031386	HIGHLAND	CA		03/29/2019		3,408		60			60		3,468	3,468			
100068174	TALLAHASSEE	FL		08/25/2021		3,765		(296)			(296)		3,469	3,469			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065475	MOUNT HOLLY	NC		07/28/2021		3,762		(294)			(294)		3,469	3,469			
100118812	HOMESTEAD	FL		08/30/2023		3,792		(323)			(323)		3,469	3,469			
100109353	WEST PALM BEACH	FL		06/12/2023		3,788		(319)			(319)		3,469	3,469			
100044004	LOS ANGELES	CA		08/19/2020		3,954		(485)			(485)		3,469	3,469			
100150587	GATLINBURG	TN		05/03/2024		3,791		(322)			(322)		3,469	3,469			
100114872	KISSIMMEE	FL		07/10/2023		3,355		114			114		3,469	3,469			
100129355	POST FALLS	ID		09/25/2023		2,735		734			734		3,469	3,469			
100055065	CARROLLTON	TX		03/23/2021		3,630		(161)			(161)		3,469	3,469			
100042978	GERMANTOWN	MD		05/28/2020		3,437		32			32		3,469	3,469			
100062973	VERNON	NJ		07/01/2021		3,513		(43)			(43)		3,469	3,469			
100120545	MORENO VALLEY	CA		08/18/2023		3,971		(502)			(502)		3,469	3,469			
100026529	STOCKTON	CA		09/26/2018		1,469		2,001			2,001		3,470	3,470			
100115355	LITTLEROCK	CA		07/17/2023		3,766		(296)			(296)		3,470	3,470			
100148196	LYNNWOOD	WA		04/12/2024		3,613		(143)			(143)		3,470	3,470			
100119309	LANCASTER	CA		07/31/2023		3,631		(161)			(161)		3,470	3,470			
100153810	CHARLESTON	SC		07/10/2024		3,453		17			17		3,470	3,470			
100102913	LONG BEACH	WA		06/22/2023		4,233		(763)			(763)		3,470	3,470			
100049932	HILLSIDE	NJ		11/20/2020		3,032		439			439		3,470	3,470			
100136172	LILBURN	GA		12/18/2023		4,032		(561)			(561)		3,470	3,470			
100119355	MCKINNEY	TX		07/31/2023		3,413		57			57		3,471	3,471			
100127393	RICHMOND	VA		08/30/2023		3,232		238			238		3,471	3,471			
100043921	TEMPLE CITY	CA		08/19/2020		3,900		(430)			(430)		3,471	3,471			
100012742	CENTRAL ISLIP	NY		05/25/2017		2,326		1,145			1,145		3,471	3,471			
100050258	CINCINNATI	OH		11/20/2020		3,951		(480)			(480)		3,471	3,471			
100136853	FRAMINGHAM	MA		11/27/2023		3,426		45			45		3,471	3,471			
100171364	N CHELMSFORD	MA		10/16/2024		3,632		(161)			(161)		3,471	3,471			
100146846	SUGAR LAND	TX		03/21/2024		3,673		(202)			(202)		3,471	3,471			
100136977	SAINT LOUIS	MO		11/28/2023		3,561		(89)			(89)		3,471	3,471			
100110384	WEST ORANGE	NJ		06/30/2023		3,363		108			108		3,471	3,471			
100111168	GARDNERVILLE	NV		06/29/2023		1,478		1,994			1,994		3,472	3,472			
100011156	DOVER	FL		12/23/2016		3,573		(101)			(101)		3,472	3,472			
100102399	SACRAMENTO	CA		06/07/2023		3,936		(464)			(464)		3,472	3,472			
100120769	PHOENIX	AZ		08/25/2023		3,717		(248)			(248)		3,469	3,472		3	3
100011234	RUSKIN	FL		12/23/2016		1,850		1,622			1,622		3,472	3,472			
100129400	FORT WORTH	TX		09/26/2023		3,496		(23)			(23)		3,472	3,472			
100127571	SACRAMENTO	CA		09/08/2023		3,646		(173)			(173)		3,472	3,472			
100075965	HUFFMAN	TX		01/07/2022		3,633		(161)			(161)		3,472	3,472			
100045307	GREENTOWN	PA		11/25/2020		3,917		(445)			(445)		3,473	3,473			
100164023	ISSAQUAH	WA		08/21/2024		3,529		(56)			(56)		3,473	3,473			
100129340	WINTERS	CA		09/25/2023		3,321		152			152		3,473	3,473			
100011826	RIVERVIEW	FL		03/08/2017		2,538		935			935		3,473	3,473			
100031928	PARAMOUNT	CA		03/29/2019		2,622		851			851		3,473	3,473			
100060604	BURTON	MI		06/01/2021		3,443		30			30		3,473	3,473			
100063636	GATES	NY		07/01/2021		3,484		(10)			(10)		3,473	3,473			
100152649	KILA	MT		05/17/2024		3,203		268			268		3,470	3,473		3	3
100075959	MOUNT LAUREL	NJ		01/07/2022		3,611		(138)			(138)		3,473	3,473			
100126894	LAFAYETTE	LA		08/30/2023		3,264		210			210		3,474	3,474			
100147635	PETALUMA	CA		04/04/2024		3,708		(234)			(234)		3,474	3,474			
100080970	HAINES CITY	FL		03/18/2022		3,285		189			189		3,474	3,474			
100120119	PORT ARANSAS	TX		08/11/2023		3,435		39			39		3,474	3,474			
100083991	HOMESTEAD	FL		07/12/2022		3,611		(137)			(137)		3,474	3,474			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117091	ASHEVILLE	NC		07/20/2023		(4,048)		7,522			7,522		3,474	3,474			
100101651	MODESTO	CA		04/26/2023		3,459		15			15		3,474	3,474			
100102146	TERRELL	TX		04/14/2023		3,745		(270)			(270)		3,474	3,474			
100012740	PITTSBURG	CA		05/25/2017		2,956		518			518		3,474	3,474			
100079266	DECATUR	GA		02/28/2022		4,030		(556)			(556)		3,474	3,474			
100165038	MILL VALLEY	CA		08/28/2024		2,946		528			528		3,474	3,474			
100062872	GRAND RAPIDS	MI		07/01/2021		3,572		(97)			(97)		3,475	3,475			
100137222	NASHVILLE	TN		11/29/2023		3,769		(294)			(294)		3,475	3,475			
100174631	OLD WESTBURY	NY		10/31/2024		3,323		152			152		3,475	3,475			
100024502	HIALEAH	FL		09/20/2018		3,422		53			53		3,475	3,475			
100119249	SURPRISE	AZ		07/31/2023		3,643		(168)			(168)		3,475	3,475			
100024185	AZLE	TX		09/20/2018		3,666		(191)			(191)		3,475	3,475			
100119762	MIAMI	FL		08/08/2023		3,705		(230)			(230)		3,475	3,475			
100055706	EVERGREEN PARK	IL		03/23/2021		4,079		(603)			(603)		3,476	3,475			
100118687	SCOTTSDALE	AZ		07/25/2023		3,736		(261)			(261)		3,475	3,475			
100024824	PALMDALE	CA		09/20/2018		3,701		(226)			(226)		3,476	3,476			
100134846	DAVENPORT	FL		10/30/2023		1,332		2,143			2,143		3,476	3,476			
100109354	VENICE	FL		06/12/2023		3,666		(191)			(191)		3,476	3,476			
100131702	GOODLETTSVILLE	TN		10/06/2023		2,948		527			527		3,476	3,476			
100057518	CARTERSVILLE	GA		06/30/2021		3,619		(143)			(143)		3,476	3,476			
100011556	SPARKS GLENCOE	MD		03/08/2017		966		2,510			2,510		3,476	3,476			
100113462	MORENO VALLEY	CA		06/29/2023		1,509		1,968			1,968		3,477	3,477			
100088115	NEW PORT RICHEY	FL		10/25/2022		3,844		(367)			(367)		3,477	3,477			
100060158	LAKE WORTH	FL		06/25/2021		3,779		(303)			(303)		3,477	3,477			
100030863	WATSONVILLE	CA		04/09/2019		3,277		199			199		3,477	3,477			
100013130	LOCUST GROVE	VA		05/25/2017		2,843		633			633		3,477	3,477			
100113769	FORT LAUDERDALE	FL		06/29/2023		824		2,653			2,653		3,477	3,477			
100061463	DES MOINES	IA		06/01/2021		3,442		35			35		3,477	3,477			
100049883	MOUNT VERNON	WA		11/20/2020		4,398		(921)			(921)		3,477	3,477			
100067035	FORT WORTH	TX		08/02/2021		3,474		3			3		3,477	3,477			
100032158	NORTH MIAMI BEACH	FL		03/29/2019		3,348		130			130		3,477	3,477			
100133716	DURHAM	NC		10/23/2023		3,023		454			454		3,477	3,477			
100087927	MYRTLE BEACH	SC		10/25/2022		3,359		119			119		3,477	3,477			
100132639	OSSINING	NY		11/03/2023		3,390		87			87		3,478	3,478			
100143326	CHARLOTTE	NC		02/16/2024		3,609		(131)			(131)		3,478	3,478			
100062100	HARVARD	IL		07/01/2021		3,525		(47)			(47)		3,478	3,478			
100026424	BRENTWOOD	MD		09/26/2018		2,699		779			779		3,478	3,478			
100013052	ZIMMERMAN	MN		05/25/2017		3,570		(92)			(92)		3,478	3,478			
100128237	BISHOP	CA		09/14/2023		3,815		(337)			(337)		3,478	3,478			
100075707	MUSKEGON	MI		12/01/2021		3,575		(97)			(97)		3,478	3,478			
100142741	VIRGINIA BEACH	VA		02/08/2024		3,761		(283)			(283)		3,478	3,478			
100031903	RIVERSIDE	CA		03/29/2019		2,876		603			603		3,478	3,478			
100126460	COCHRAN	GA		08/30/2023		3,508		(30)			(30)		3,478	3,478			
100060801	UNION POINT	GA		06/01/2021		3,446		32			32		3,478	3,478			
100024198	FORT WORTH	TX		09/20/2018		3,678		(199)			(199)		3,478	3,478			
100144414	FORT WORTH	TX		03/07/2024		3,343		133			133		3,476	3,479		2	2
100024915	LAS VEGAS	NV		09/20/2018		3,087		393			393		3,479	3,479			
100147212	NEWARK	NJ		03/28/2024		3,675		(196)			(196)		3,479	3,479			
100087226	FORT LAUDERDALE	FL		10/25/2022		2,918		561			561		3,479	3,479			
100115996	CAPE CORAL	FL		07/20/2023		3,441		38			38		3,479	3,479			
100136336	CIBOLO	TX		11/20/2023		2,493		987			987		3,479	3,479			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132282	MAHWAH	NJ		10/13/2023		3,018		462			462		3,479	3,479			
100173692	NUEVO	CA		10/30/2024		3,697		(218)			(218)		3,479	3,479			
100151971	MYAKKA CITY	FL		06/14/2024		3,900		(421)			(421)		3,479	3,479			
100065237	HUMBLE	TX		07/14/2021		3,581		(101)			(101)		3,479	3,479			
100068130	BOLINGBROOK	IL		08/25/2021		3,711		(232)			(232)		3,479	3,479			
100117605	SURF CITY	NC		07/20/2023		3,615		(135)			(135)		3,480	3,480			
100152514	GROVETOWN	GA		05/17/2024		3,590		(115)			(115)		3,476	3,480		4	4
100114559	ATWATER	CA		06/29/2023		4,002		(521)			(521)		3,481	3,480		(1)	(1)
100019748	TEMPE	AZ		07/26/2018		3,603		(123)			(123)		3,480	3,480			
100046908	DODGE CITY	KS		11/20/2020		4,818		(1,339)			(1,339)		3,479	3,480		1	1
100064748	CAPE CORAL	FL		07/14/2021		3,938		(457)			(457)		3,480	3,480			
100012670	MORENO VALLEY	CA		05/25/2017		2,654		826			826		3,480	3,480			
100136298	TULARE	CA		11/20/2023		3,395		86			86		3,480	3,480			
100000293	FORESTHILL	CA		09/27/2016		2,789		692			692		3,481	3,481			
100026903	MORENO VALLEY	CA		09/26/2018		3,440		40			40		3,481	3,481			
100111507	AUSTIN	TX		06/29/2023		853		2,627			2,627		3,481	3,481			
100111077	JACKSONVILLE	FL		06/29/2023		4,179		(698)			(698)		3,481	3,481			
100131778	ANTIOCH	TN		10/06/2023		3,287		194			194		3,481	3,481			
100136496	CLOVIS	CA		11/20/2023		2,765		716			716		3,481	3,481			
100147464	BRONX	NY		04/03/2024		3,837		(355)			(355)		3,481	3,481			
100130287	SAINT CLAIR SHORES	MI		09/28/2023		3,813		(331)			(331)		3,481	3,481			
100102018	DUNNELLON	FL		04/14/2023		3,764		(282)			(282)		3,482	3,482			
100067811	LANCASTER	SC		09/23/2021		3,825		(343)			(343)		3,482	3,482			
100091342	CABO SAN LUCAS	MEX		01/17/2023		3,482							3,482	3,482			
100110505	MODESTO	CA		06/30/2023		3,653		(171)			(171)		3,482	3,482			
100087050	SAN ANTONIO	TX		11/04/2022		3,791		(309)			(309)		3,482	3,482			
100139647	HEARTLAND	TX		12/28/2023		3,758		(276)			(276)		3,482	3,482			
100026856	KEYES	CA		09/26/2018		2,569		914			914		3,482	3,482			
100134456	NORTH ARLINGTON	NJ		10/30/2023		3,826		(344)			(344)		3,482	3,482			
100117086	ROBBINSVILLE	NJ		07/20/2023		2,486		997			997		3,482	3,482			
100150978	ANNAPOLIS	MD		05/08/2024		3,723		(241)			(241)		3,483	3,483			
100025608	METHUEN	MA		09/20/2018		3,128		355			355		3,483	3,483			
100135540	PHOENIX	AZ		11/13/2023		2,823		659			659		3,483	3,483			
100132544	CONCORD	CA		11/03/2023		3,154		328			328		3,483	3,483			
100115175	ELMWOOD PARK	IL		07/17/2023		3,760		(277)			(277)		3,483	3,483			
100101544	ROSANKY	TX		04/26/2023		3,515		(32)			(32)		3,483	3,483			
100151688	THE WOODLANDS	TX		05/10/2024		3,593		(110)			(110)		3,483	3,483			
100140983	LOS ANGELES	CA		03/28/2024		3,821		(338)			(338)		3,483	3,483			
100109733	KENNEWICK	WA		06/16/2023		3,781		(297)			(297)		3,483	3,483			
100010973	HIALEAH	FL		12/23/2016		2,644		839			839		3,483	3,483			
100150932	HENDERSON	NV		05/08/2024		3,245		238			238		3,483	3,483			
100109646	COLLEGE PARK	MD		06/14/2023		3,750		(267)			(267)		3,484	3,484			
100135117	POCONO LAKE	PA		11/01/2023		3,328		155			155		3,484	3,484			
100103281	AZUSA	CA		04/27/2023		3,826		(342)			(342)		3,484	3,484			
100111615	SALISBURY	NC		06/29/2023		3,997		(513)			(513)		3,484	3,484			
100081229	MADISON	SD		03/18/2022		3,300		183			183		3,484	3,484			
100131765	MANCHESTER	TN		10/06/2023		3,130		354			354		3,484	3,484			
100141083	EAST ORANGE	NJ		01/30/2024		3,700		(216)			(216)		3,484	3,484			
100142482	WORCESTER	MA		03/08/2024		4,028		(544)			(544)		3,484	3,484			
100083134	LYNWOOD	CA		05/26/2022		3,985		(501)			(501)		3,484	3,484			
100142868	PLANTATION	FL		02/09/2024		3,848		(366)			(366)		3,482	3,484		3	3

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100050005	WATERVILLE	OH		11/20/2020		3,726		(241)			(241)		3,484	3,484			
100139013	PLAINFIELD	IL		12/21/2023		1,957		1,528			1,528		3,485	3,485			
100014013	OREGON CITY	OR		05/25/2017		3,415		70			70		3,485	3,485			
100044183	WHITTIER	CA		08/19/2020		3,720		(235)			(235)		3,485	3,485			
100150494	SEMINOLE	FL		05/03/2024		3,542		(57)			(57)		3,485	3,485			
100060264	QUAKERTOWN	PA		06/25/2021		3,614		(129)			(129)		3,485	3,485			
100134695	YUBA CITY	CA		10/30/2023		3,415		70			70		3,485	3,485			
100155953	SAINT LOUIS	MO		06/17/2024		3,334		140			140		3,474	3,485		11	11
100151677	BELLEAIR BEACH	FL		05/10/2024		3,356		130			130		3,486	3,486			
100031235	APOPKA	FL		03/29/2019		2,580		906			906		3,486	3,486			
100031447	REDLANDS	CA		03/29/2019		2,792		694			694		3,486	3,486			
100067494	SEWELL	NJ		09/23/2021		3,854		(368)			(368)		3,486	3,486			
100054111	DES PLAINES	IL		03/23/2021		3,822		(336)			(336)		3,487	3,487			
100029519	BATON ROUGE	LA		10/26/2018		2,641		846			846		3,487	3,487			
100043027	WINDSOR	CA		05/28/2020		3,148		339			339		3,487	3,487			
100130199	GRANT VALKARIA	FL		11/15/2023		3,734		(246)			(246)		3,487	3,487			
100127676	SARASOTA	FL		09/08/2023		3,770		(281)			(281)		3,489	3,487		(2)	(2)
100111560	BROKEN ARROW	OK		06/29/2023		3,417		70			70		3,487	3,487			
100133622	MIAMI	FL		10/23/2023		2,811		676			676		3,487	3,487			
100013104	CLARKSBURG	MD		05/25/2017		3,725		(238)			(238)		3,487	3,487			
100110054	SARASOTA	FL		06/23/2023		3,642		(155)			(155)		3,487	3,487			
100163074	LEWISVILLE	TX		08/13/2024		3,678		(198)			(198)		3,480	3,487		7	7
100101092	TANNERSVILLE	PA		04/28/2023		2,715		773			773		3,488	3,488			
100060944	KING WILLIAM	VA		06/01/2021		3,446		42			42		3,488	3,488			
100166156	WOODBURY	MN		09/09/2024		3,575		(87)			(87)		3,488	3,488			
100054175	MONTGOMERY	AL		03/23/2021		3,471		17			17		3,488	3,488			
100136956	MORRISVILLE	NC		11/28/2023		3,563		(75)			(75)		3,488	3,488			
100135319	CEDAR PARK	TX		11/13/2023		3,134		355			355		3,488	3,488			
100114406	COLUMBIA FALLS	MT		06/29/2023		2,909		579			579		3,488	3,488			
100032162	ANAHEIM	CA		03/29/2019		2,130		1,359			1,359		3,488	3,488			
100133271	SCOTTSDALE	AZ		11/29/2023		3,811		(323)			(323)		3,488	3,488			
100150179	BRADENTON	FL		04/30/2024		3,925		(437)			(437)		3,488	3,488			
100117149	MATHER	CA		07/20/2023		(6,500)		9,988			9,988		3,489	3,489			
100014440	TRACY	CA		09/27/2017		2,818		671			671		3,489	3,489			
100110552	ROSHARON	TX		06/30/2023		2,947		542			542		3,489	3,489			
100119642	HERRIMAN	UT		08/04/2023		3,489							3,489	3,489			
100100241	NEWARK	NJ		03/17/2023		15,407		(11,918)			(11,918)		3,489	3,489			
100054437	WOODBURN	OR		03/23/2021		4,574		(1,085)			(1,085)		3,489	3,489			
100114999	KANSAS CITY	MO		07/14/2023		3,490		(1)			(1)		3,489	3,489			
100062056	FORT WORTH	TX		07/01/2021		3,673		(183)			(183)		3,490	3,490			
100158831	ALEXANDER CITY	AL		07/12/2024		3,681		(192)			(192)		3,490	3,490			
100142574	BROKEN BOW	OK		02/08/2024		3,800		(310)			(310)		3,490	3,490			
100103267	KISSIMMEE	FL		04/27/2023		3,828		(338)			(338)		3,490	3,490			
100112430	FARMINGTON	MI		06/29/2023		1,613		1,877			1,877		3,490	3,490			
100068345	HERMITAGE	TN		08/25/2021		3,924		(434)			(434)		3,490	3,490			
100144634	LAKE BLUFF	IL		03/13/2024		3,313		178			178		3,490	3,490			
100113519	WOODBRIDGE	VA		06/29/2023		1,193		2,297			2,297		3,490	3,490			
100068349	DALLAS	TX		08/25/2021		3,830		(340)			(340)		3,490	3,490			
100101676	SAN DIEGO	CA		04/26/2023		3,563		(73)			(73)		3,490	3,490			
100114023	FULLERTON	CA		06/29/2023		2,608		882			882		3,491	3,491			
4010059015	ST. LOUIS	MO		10/27/2023		3,728		(237)			(237)		3,491	3,491			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130380	PINOLE	CA		09/28/2023		3,701		(211)			(211)		3,491	3,491			
100023654	DORAL	FL		09/04/2018		3,511		(21)			(21)		3,491	3,491			
100134013	HEMPSTEAD	NY		10/25/2023		3,567		(77)			(77)		3,491	3,491			
100140703	OAKLEY	CA		02/08/2024		3,795		(304)			(304)		3,491	3,491			
100156158	CLEARWATER	FL		07/25/2024		3,987		(496)			(496)		3,491	3,491			
100053910	SPRING HILL	FL		03/23/2021		4,020		(529)			(529)		3,492	3,492			
100133647	EAST WENATCHEE	WA		10/23/2023		3,549		(57)			(57)		3,492	3,492			
100064687	CONVERSE	TX		07/14/2021		3,956		(465)			(465)		3,492	3,492			
100025238	SLATINGTON	PA		09/20/2018		3,298		193			193		3,492	3,492			
100137212	TAHOE CITY	CA		11/28/2023		4,035		(544)			(544)		3,492	3,492			
100057954	BALTIMORE	MD		06/30/2021		3,511		(19)			(19)		3,492	3,492			
100014332	ELK GROVE	CA		09/27/2017		3,634		(142)			(142)		3,492	3,492			
100029645	ELKRIDGE	MD		10/26/2018		2,881		611			611		3,492	3,492			
100030652	WEST HEMPSTEAD	NY		04/09/2019		1,494		1,998			1,998		3,492	3,492			
100067184	ORLANDO	FL		08/02/2021		3,307		185			185		3,493	3,493			
4010044711	WALLINGFORD	CT		02/02/2023		3,904		(411)			(411)		3,493	3,493			
100130236	LYNWOOD	CA		09/28/2023		3,671		(178)			(178)		3,493	3,493			
100023651	KISSIMMEE	FL		09/04/2018		3,681		(188)			(188)		3,493	3,493			
100112893	FLAGLER BEACH	FL		06/29/2023		1,191		2,303			2,303		3,494	3,494			
100025400	MIRAMAR	FL		09/20/2018		3,353		141			141		3,494	3,494			
100132612	PALMDALE	CA		11/03/2023		3,557		(63)			(63)		3,494	3,494			
100067070	CEDARPINES PARK AREA	CA		08/02/2021		3,400		94			94		3,494	3,494			
100134275	FULSHEAR	TX		10/27/2023		3,711		(217)			(217)		3,494	3,494			
100023560	OWINGS MILLS	MD		09/04/2018		3,648		(154)			(154)		3,494	3,494			
100137165	WHITEWRIGHT	TX		11/28/2023		3,948		(454)			(454)		3,494	3,494			
100137538	KALISPELL	MT		12/08/2023		3,630		(135)			(135)		3,495	3,495			
100144196	CHARLOTTE	NC		03/07/2024		3,688		(194)			(194)		3,495	3,495			
100075403	CONSTANTIA	NY		12/01/2021		3,486		9			9		3,495	3,495			
100030629	MIAMI	FL		04/09/2019		2,386		1,108			1,108		3,495	3,495			
100116445	PLANO	TX		07/20/2023		2,866		629			629		3,495	3,495			
100113183	AVENTURA	FL		06/29/2023		3,252		243			243		3,495	3,495			
100132071	LOGANVILLE	GA		10/13/2023		3,383		112			112		3,495	3,495			
100149439	MARYSVILLE	WA		04/24/2024		3,574		(79)			(79)		3,495	3,495			
100043365	FARIBAULT	MN		08/13/2020		4,217		(721)			(721)		3,496	3,496			
100110756	CHARLOTTE	NC		08/11/2023		3,873		(377)			(377)		3,496	3,496			
100171220	SCOTTSDALE	AZ		10/16/2024		3,878		(382)			(382)		3,496	3,496			
100150780	TRACY	CA		05/07/2024		3,550		(54)			(54)		3,496	3,496			
100055235	TOKELAND	WA		03/23/2021		4,542		(1,046)			(1,046)		3,496	3,496			
100088870	LANCASTER	KY		11/15/2022		3,458		39			39		3,496	3,496			
100135577	JASPER	GA		11/13/2023		3,501		(4)			(4)		3,496	3,496			
100064972	NEWMAN	CA		07/14/2021		3,826		(330)			(330)		3,497	3,497			
100135494	WHITE HOUSE	TN		11/13/2023		2,777		720			720		3,497	3,497			
100135618	MIAMI	FL		11/09/2023		3,473		23			23		3,497	3,497			
100128865	HIALEAH	FL		09/21/2023		3,679		(182)			(182)		3,497	3,497			
100120939	POINCIANA	FL		08/30/2023		3,247		250			250		3,497	3,497			
100043504	SAINT CHARLES	MO		08/13/2020		3,904		(407)			(407)		3,497	3,497			
100090243	BUMPASS	VA		01/13/2023		3,801		(304)			(304)		3,497	3,497			
100090229	MIAMI	FL		01/13/2023		3,849		(352)			(352)		3,497	3,497			
100139635	SANTA ANA	CA		12/28/2023		3,605		(108)			(108)		3,497	3,497			
100162580	DEBARY	FL		08/12/2024		3,611		(114)			(114)		3,497	3,497			
100110496	BEAUFORT	NC		06/30/2023		3,270		227			227		3,497	3,497			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138184	CENTENNIAL	CO		12/14/2023		2,462		1,035			1,035		3,497	3,497			
100065056	BALTIMORE	MD		07/14/2021		3,767		(270)			(270)		3,497	3,497			
100113613	RIVERSIDE	NJ		06/29/2023		425		3,072			3,072		3,497	3,497			
100113580	WHITTIER	CA		06/29/2023		1,311		2,187			2,187		3,498	3,498			
100147911	INGRAM	TX		04/08/2024		3,607		(109)			(109)		3,498	3,498			
100011026	LAS VEGAS	NV		12/23/2016		2,011		1,487			1,487		3,498	3,498			
100045800	HAM LAKE	MN		11/25/2020		4,011		(512)			(512)		3,498	3,498			
100131940	LANCASTER	CA		10/13/2023		3,507		(9)			(9)		3,498	3,498			
100019720	DES MOINES	IA		07/26/2018		3,554		(56)			(56)		3,498	3,498			
100151523	PORTLAND	OR		05/10/2024		3,696		(198)			(198)		3,499	3,499			
100138294	GEORGETOWN	TX		12/18/2023		3,680		(180)			(180)		3,499	3,499			
100063022	ABILENE	TX		07/01/2021		3,606		(107)			(107)		3,499	3,499			
100077606	EL MIRAGE	AZ		01/03/2022		3,637		(138)			(138)		3,499	3,499			
100103394	SACRAMENTO	CA		06/16/2023		3,907		(407)			(407)		3,500	3,500			
100150686	FOREST HILL	TX		05/06/2024		3,617		(121)			(121)		3,496	3,500		3	3
100070788	MILFORD	PA		10/01/2021		3,504		(4)			(4)		3,500	3,500			
100131936	SUWANEE	GA		10/13/2023		3,188		312			312		3,500	3,500			
100109881	BERWYN	IL		06/22/2023		896		2,604			2,604		3,500	3,500			
100076504	HOLLYWOOD	FL		12/21/2021		3,712		(212)			(212)		3,500	3,500			
100063368	SICKLERVILLE	NJ		07/01/2021		3,468		32			32		3,500	3,500			
100151433	ANCHORAGE	AK		05/10/2024		3,514		(14)			(14)		3,500	3,500			
100137246	SAN DIEGO	CA		11/29/2023		3,688		(188)			(188)		3,501	3,501			
100064973	GERMANTOWN	MD		07/14/2021		3,824		(323)			(323)		3,501	3,501			
100136605	LOS ANGELES	CA		11/22/2023		3,754		(253)			(253)		3,501	3,501			
100145859	ANAHEIM	CA		03/15/2024		3,868		(367)			(367)		3,501	3,501			
100091071	MOORPARK	CA		01/31/2023		3,650		(148)			(148)		3,501	3,501			
100025977	COMPTON	CA		09/20/2018		3,361		140			140		3,502	3,502			
100057698	SAN ANTONIO	TX		06/30/2021		3,808		(306)			(306)		3,502	3,502			
100101934	BILLERICA	MA		04/14/2023		3,896		(394)			(394)		3,502	3,502			
100049552	DES PLAINES	IL		11/20/2020		3,899		(397)			(397)		3,502	3,502			
100137433	CHINO HILLS	CA		01/11/2024		3,740		(239)			(239)		3,502	3,502			
100088801	LAKE ELSINORE	CA		11/15/2022		3,754		(253)			(253)		3,502	3,502			
100043948	PONTE VEDRA BEACH	FL		08/19/2020		4,391		(890)			(890)		3,502	3,502			
100029655	LINCOLN CITY	OR		10/26/2018		3,618		(116)			(116)		3,502	3,502			
100063550	INDIANAPOLIS	IN		07/01/2021		3,583		(80)			(80)		3,502	3,502			
100082600	WAREHAM	MA		04/14/2022		3,495		8			8		3,502	3,502			
100081477	BAKERSFIELD	CA		03/18/2022		3,284		218			218		3,503	3,503			
100060120	ARBUCKLE	CA		06/25/2021		3,735		(232)			(232)		3,503	3,503			
100060222	OMAHA	NE		06/25/2021		3,765		(262)			(262)		3,503	3,503			
100114478	BETHEL	CT		06/29/2023		219		3,283			3,283		3,503	3,503			
100120011	NEW BRAUNFELS	TX		08/11/2023		3,573		(70)			(70)		3,503	3,503			
100141429	WATSONVILLE	CA		01/30/2024		3,778		(275)			(275)		3,503	3,503			
100046928	REEDLEY	CA		11/20/2020		4,123		(620)			(620)		3,503	3,503			
100128849	GLENVIEW	IL		09/21/2023		3,682		(179)			(179)		3,503	3,503			
100119169	MYRTLE BEACH	SC		07/31/2023		3,486		17			17		3,503	3,503			
100137749	LAS VEGAS	NV		12/08/2023		2,702		801			801		3,504	3,504			
100044783	MIAMI	FL		11/19/2020		4,546		(1,042)			(1,042)		3,504	3,504			
100013850	LADSON	SC		05/25/2017		3,074		430			430		3,504	3,504			
100107812	WIMAUMA	FL		05/19/2023		3,581		(77)			(77)		3,504	3,504			
100046334	PHILADELPHIA	PA		11/25/2020		3,479		25			25		3,504	3,504			
100067918	WEST MELBOURNE	FL		09/23/2021		3,834		(329)			(329)		3,504	3,504			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054550	MILWAUKEE	WI		03/23/2021		4,668		(1,164)			(1,164)		3,505	3,505			
100091095	SANTA CLARITA	CA		01/31/2023		3,955		(450)			(450)		3,505	3,505			
100029694	DILLON	CO		10/26/2018		2,439		1,066			1,066		3,505	3,505			
100144303	BROOKLYN	NY		03/07/2024		3,781		(276)			(276)		3,505	3,505			
100118030	MCDONOUGH	GA		07/20/2023		3,115		390			390		3,505	3,505			
100140130	LOGANVILLE	GA		01/09/2024		3,070		435			435		3,505	3,505			
100071864	CAPE CORAL	FL		10/14/2021		3,888		(383)			(383)		3,505	3,505			
100054735	CLOVIS	CA		03/23/2021		4,471		(965)			(965)		3,505	3,505			
100076298	FORT WORTH	TX		01/07/2022		3,730		(225)			(225)		3,506	3,506			
100050358	ELKHART	IN		11/20/2020		5,712		(2,206)			(2,206)		3,506	3,506			
100114410	KAUKAUNA	WI		06/29/2023		3,002		504			504		3,506	3,506			
100120077	GULF SHORES	AL		08/11/2023		2,955		551			551		3,507	3,507			
100135492	LAS VEGAS	NV		11/13/2023		2,763		744			744		3,507	3,507			
100131611	SPOKANE	WA		10/06/2023		3,618		(112)			(112)		3,507	3,507			
100084456	SAN FRANCISCO	MEX		07/11/2022		3,507							3,507	3,507			
100135486	RHOME	TX		11/13/2023		2,817		690			690		3,507	3,507			
100128085	SANTA ANA	CA		09/08/2023		2,948		559			559		3,507	3,507			
100135366	FRISCO	TX		11/13/2023		3,552		(45)			(45)		3,507	3,507			
100165716	EDWARDSVILLE	IL		08/29/2024		3,585		(78)			(78)		3,507	3,507			
100119121	SAN ANTONIO	TX		07/28/2023		2,385		1,122			1,122		3,507	3,507			
100150479	GLENDORA	CA		05/03/2024		3,641		(134)			(134)		3,507	3,507			
100013428	MT DORA	FL		05/25/2017		3,055		452			452		3,507	3,507			
100076223	GENOA	IL		01/07/2022		3,770		(263)			(263)		3,507	3,507			
100064912	JACKSONVILLE	FL		07/14/2021		3,878		(370)			(370)		3,508	3,508			
100144357	NASHVILLE	TN		03/07/2024		3,747		(242)			(242)		3,505	3,508		3	3
100137836	FONTANA	CA		12/08/2023		3,713		(206)			(206)		3,508	3,508			
100120872	MIAMI	FL		08/28/2023		3,656		(148)			(148)		3,508	3,508			
100077823	MIAMI	FL		01/14/2022		4,024		(516)			(516)		3,508	3,508			
100012475	HOUSTON	TX		04/28/2017		2,558		950			950		3,508	3,508			
100128889	NORTH CHARLESTON	SC		09/21/2023		3,538		(30)			(30)		3,508	3,508			
100115934	OVIEDO	FL		07/20/2023		3,535		(27)			(27)		3,508	3,508			
100028032	WHEATON	IL		10/26/2018		2,960		548			548		3,508	3,508			
100155423	HERNDON	VA		06/18/2024		3,620		(112)			(112)		3,508	3,508			
100050120	CHATTANOOGA	TN		11/20/2020		4,467		(959)			(959)		3,508	3,508			
100038745	MEATH	IRL		09/27/2019		671						(30)	641	3,509	(85)	2,953	2,868
100081319	IRVING	TX		03/18/2022		3,271		238			238		3,509	3,509			
100103241	NORCO	CA		04/27/2023		3,830		(321)			(321)		3,509	3,509			
100141756	OXNARD	CA		01/30/2024		4,215		(705)			(705)		3,509	3,509			
100158512	GATLINBURG	TN		07/10/2024		3,725		(215)			(215)		3,509	3,509			
100151548	KATY	TX		05/10/2024		3,231		278			278		3,509	3,509			
100114119	MINOCQUA	WI		06/29/2023		2,560		950			950		3,509	3,509			
100120074	FRISCO	TX		08/11/2023		3,608		(99)			(99)		3,510	3,510			
100060524	POOLER	GA		06/01/2021		3,476		34			34		3,510	3,510			
100127041	KNOXVILLE	TN		08/30/2023		2,097		1,413			1,413		3,510	3,510			
100114139	ZEPHYRHILLS	FL		06/29/2023		1,297		2,214			2,214		3,510	3,510			
100116688	RICHMOND	TX		07/20/2023		(4,101)		7,611			7,611		3,510	3,510			
100144091	ERIE	CO		03/07/2024		2,986		524			524		3,510	3,510			
100111366	ROCKY MOUNT	VA		06/29/2023		3,497		13			13		3,510	3,510			
100080786	CALIFORNIA CITY	CA		03/15/2022		3,965		(454)			(454)		3,511	3,511			
100071293	PHENIX CITY	AL		10/01/2021		3,416		95			95		3,511	3,511			
100019950	FREDERICK	MD		07/30/2018		3,653		(142)			(142)		3,511	3,511			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114218	THOMSON	GA		06/29/2023		3,466		47			47		3,513	3,511		(2)	(2)
100064864	CAPE CORAL	FL		07/14/2021		3,896		(385)			(385)		3,511	3,511			
100147398	LOS ANGELES (WOODLAND HILLS AR	CA		05/08/2024		4,303		(792)			(792)		3,512	3,512			
100120954	SILVER SPRING	MD		08/30/2023		3,388		124			124		3,512	3,512			
100030575	GLEN GARDNER	NJ		12/20/2018		2,799		713			713		3,512	3,512			
100079630	LAS VEGAS	NV		04/08/2022		3,367		145			145		3,512	3,512			
100055382	BATTLE GROUND	WA		03/23/2021		4,060		(548)			(548)		3,512	3,512			
100143321	HOUSTON	TX		02/16/2024		3,667		(155)			(155)		3,512	3,512			
100044726	SUMMERFIELD	NC		11/19/2020		4,012		(500)			(500)		3,512	3,512			
100102090	THOUSAND OAKS	CA		04/14/2023		3,457		56			56		3,513	3,513			
100147029	AUSTIN	TX		03/27/2024		3,780		(267)			(267)		3,513	3,513			
100114163	MARION	KY		06/29/2023		2,864		649			649		3,513	3,513			
100159225	SAN JOSE	CA		07/15/2024		3,835		(322)			(322)		3,513	3,513			
100115773	HOMESTEAD	FL		07/20/2023		3,617		(104)			(104)		3,513	3,513			
100024508	ATCO	NJ		09/20/2018		670		2,844			2,844		3,513	3,513			
100127469	GOODYEAR	AZ		09/08/2023		3,559		(45)			(45)		3,514	3,513		(1)	(1)
100028271	TAMPA	FL		10/26/2018		3,065		449			449		3,514	3,513			
100084772	MOSES LAKE	WA		08/02/2022		3,375		139			139		3,514	3,514			
100100843	ROSELLE PARK	NJ		04/28/2023		3,082		432			432		3,514	3,514			
100128469	BURNET	TX		09/15/2023		3,753		(236)			(236)		3,517	3,514		(3)	(3)
100140990	LEVITTOWN	NY		01/26/2024		3,467		47			47		3,514	3,514			
100142586	BERGENFIELD	NJ		02/08/2024		3,787		(272)			(272)		3,514	3,514			
100119219	LAS VEGAS	NV		07/31/2023		3,079		436			436		3,515	3,515			
100048844	DOUGLASVILLE	GA		11/20/2020		4,093		(578)			(578)		3,515	3,515			
100030732	MOLT	MT		04/09/2019		1,800		1,715			1,715		3,515	3,515			
100024882	PORT SAINT LUCIE	FL		09/20/2018		3,540		(24)			(24)		3,515	3,515			
100017106	SALEM	OR		04/26/2018		2,553		962			962		3,515	3,515			
100127561	ANTIOCH	CA		09/08/2023		3,591		(75)			(75)		3,516	3,516			
100110633	SUN CITY WEST	AZ		06/30/2023		3,581		(65)			(65)		3,516	3,516			
100131690	ANTIOCH	TN		10/06/2023		3,233		282			282		3,516	3,516			
100133524	LOS ANGELES	CA		10/19/2023		3,989		(473)			(473)		3,516	3,516			
100142962	LOS ANGELES	CA		02/09/2024		3,729		(215)			(215)		3,513	3,516		3	3
100166237	ACWORTH	GA		09/09/2024		3,385		131			131		3,516	3,516			
100013235	LOS ANGELES	CA		05/25/2017		3,004		513			513		3,516	3,516			
100140905	SAN LUIS OBISPO	CA		02/26/2024		3,868		(352)			(352)		3,516	3,516			
100132332	HOMESTEAD	FL		11/03/2023		3,011		505			505		3,516	3,516			
100069833	MERRILL	OR		09/01/2021		3,301		215			215		3,517	3,517			
100013898	SAN DIEGO	CA		05/25/2017		3,326		191			191		3,517	3,517			
100084972	LIVONIA	MI		09/29/2022		3,756		(239)			(239)		3,517	3,517			
100048487	INGLEWOOD	CA		11/20/2020		3,799		(282)			(282)		3,517	3,517			
100024842	SPARKS	NV		09/20/2018		3,452		65			65		3,517	3,517			
100136480	FORT WORTH	TX		11/20/2023		2,887		630			630		3,517	3,517			
100119973	DALLAS	TX		08/11/2023		3,445		72			72		3,518	3,518			
100119701	ATLANTIC CITY	NJ		08/08/2023		3,953		(435)			(435)		3,518	3,518			
100011679	ELWOOD	IL		03/08/2017		1,366		2,152			2,152		3,518	3,518			
100128841	BELTSVILLE	MD		09/21/2023		3,639		(121)			(121)		3,518	3,518			
100110560	ROSHARON	TX		06/30/2023		2,878		640			640		3,518	3,518			
100108889	ESTERO	FL		05/31/2023		3,691		(173)			(173)		3,518	3,518			
100107800	SAINT JOHNS	FL		05/19/2023		3,214		304			304		3,518	3,518			
100049683	BROOKLYN	NY		11/20/2020		4,428		(909)			(909)		3,518	3,518			
100061009	INDIO	CA		06/01/2021		3,471		48			48		3,519	3,519			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145955	ALPHARETTA	GA		03/19/2024		3,875		(357)			(357)		3,519	3,519			
100018188	WALDPORT	OR		06/08/2018		3,572		(54)			(54)		3,519	3,519			
100088279	IRVINGTON	NJ		10/17/2022		3,681		(161)			(161)		3,519	3,519			
100110551	ROSHARON	TX		06/30/2023		2,954		567			567		3,521	3,520		(1)	(1)
100053970	HAMMOND	IN		03/23/2021		3,781		(262)			(262)		3,519	3,520		1	1
100024499	NASHVILLE	TN		09/20/2018		3,167		353			353		3,520	3,520			
100049810	COMPTON	CA		11/20/2020		4,115		(595)			(595)		3,520	3,520			
100127313	CONNERSVILLE	IN		08/30/2023		3,166		355			355		3,520	3,520			
100112248	SACRAMENTO	CA		06/29/2023		1,017		2,504			2,504		3,520	3,520			
100087302	PORT CHARLOTTE	FL		10/25/2022		2,856		664			664		3,521	3,521			
100139592	YUCAIPA	CA		12/28/2023		3,651		(130)			(130)		3,521	3,521			
100136978	ASHBURN	VA		11/28/2023		3,513		8			8		3,521	3,521			
100145795	RIVERSIDE	CA		05/08/2024		3,767		(246)			(246)		3,521	3,521			
100101950	CONROE	TX		04/14/2023		4,174		(653)			(653)		3,522	3,522			
100140455	WORCESTER	MA		01/18/2024		3,813		(291)			(291)		3,522	3,522			
100119273	BAKERSFIELD	CA		07/31/2023		3,533		(10)			(10)		3,522	3,522			
100130452	SAINT CLOUD	FL		09/28/2023		3,472		51			51		3,522	3,522			
100129666	KISSIMMEE	FL		09/29/2023		3,409		113			113		3,522	3,522			
100147537	GLEN MILLS	PA		04/03/2024		3,783		(259)			(259)		3,523	3,523			
100044903	PROVIDENCE	RI		11/19/2020		1,976		1,547			1,547		3,523	3,523			
100135173	GAITHERSBURG	MD		11/07/2023		3,618		(95)			(95)		3,523	3,523			
100062024	MOBILE	AL		07/01/2021		3,569		(46)			(46)		3,523	3,523			
100010664	COHOES	NY		12/23/2016		1,291		2,232			2,232		3,523	3,523			
100143882	AVENTURA	FL		03/06/2024		3,723		(200)			(200)		3,523	3,523			
100119456	GRASS VALLEY	CA		07/31/2023		3,682		(158)			(158)		3,524	3,524			
100110276	HURRICANE	UT		06/30/2023		3,625		(102)			(102)		3,524	3,524			
100111319	BALTIMORE	MD		06/29/2023		4,081		(557)			(557)		3,524	3,524			
100107938	GAINESVILLE	FL		06/29/2023		4,029		(505)			(505)		3,524	3,524			
100141347	PHILADELPHIA	PA		01/30/2024		3,656		(132)			(132)		3,524	3,524			
100166084	DAVENPORT	FL		09/09/2024		3,630		(106)			(106)		3,524	3,524			
100061592	HOBBS	NM		07/01/2021		3,591		(67)			(67)		3,524	3,524			
100150515	GAINESVILLE	GA		05/03/2024		3,312		212			212		3,524	3,524			
100053389	BLUE ISLAND	IL		03/23/2021		4,417		(892)			(892)		3,524	3,524			
100112412	TRENTON	NJ		06/29/2023		3,030		495			495		3,525	3,525			
100133546	HOT SPRINGS	AR		10/19/2023		3,415		107			107		3,522	3,525		3	3
100019926	CARROLLTON	TX		07/30/2018		3,764		(239)			(239)		3,525	3,525			
100060378	KNOXVILLE	TN		06/01/2021		3,495		30			30		3,525	3,525			
100024917	GREELEY	CO		09/20/2018		3,770		(245)			(245)		3,526	3,526			
100055529	LAKEWOOD	NJ		03/23/2021		4,233		(708)			(708)		3,526	3,526			
100114974	DRIPPING SPRINGS	TX		07/14/2023		3,342		184			184		3,526	3,526			
100128788	LONG BEACH	CA		09/21/2023		3,872		(346)			(346)		3,526	3,526			
100049351	MIAMI	FL		11/20/2020		4,342		(818)			(818)		3,524	3,526		2	2
100073120	BELCAMP	MD		11/01/2021		3,663		(137)			(137)		3,526	3,526			
100079108	SAN ANTONIO	TX		02/24/2022		3,525		1			1		3,526	3,526			
100026962	WEST SACRAMENTO	CA		09/26/2018		3,393		133			133		3,526	3,526			
100099643	PHOENIX	AZ		04/06/2023		3,603		(77)			(77)		3,526	3,526			
100069522	WIMAUMA	FL		09/01/2021		3,602		(76)			(76)		3,526	3,526			
100113733	MINNEAPOLIS	MN		06/29/2023		3,129		398			398		3,526	3,526			
100054692	CITRUS SPRINGS	FL		03/23/2021		3,488		39			39		3,527	3,527			
100162629	EULESS	TX		08/12/2024		3,683		(156)			(156)		3,527	3,527			
100088139	SANTA ANA	CA		10/25/2022		4,121		(594)			(594)		3,527	3,527			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148670	AMAGANSETT	NY		04/16/2024		3,939		(411)			(411)		3,527	3,527			
100030594	COUNTRY CLUB HILLS	IL		12/20/2018		3,699		(172)			(172)		3,527	3,527			
100113793	ATHOL	MA		06/29/2023		3,217		312			312		3,529	3,528		(1)	(1)
100071545	CHARLOTTE	NC		10/14/2021		3,937		(409)			(409)		3,528	3,528			
4010056553	GLOUCESTER CITY	NJ		08/24/2023		3,718		(189)			(189)		3,528	3,528			
100135472	FORT WORTH	TX		11/13/2023		2,740		788			788		3,529	3,529			
100143671	AUBURN	WA		02/22/2024		3,935		(406)			(406)		3,529	3,529			
100055366	MASTIC BEACH	NY		03/23/2021		4,266		(737)			(737)		3,529	3,529			
100132774	PEMBROKE PINES	FL		11/03/2023		3,241		288			288		3,529	3,529			
100112509	DOWNS	IL		06/29/2023		1,798		1,731			1,731		3,529	3,529			
100029920	WASHINGTON	DC		12/20/2018		2,560		969			969		3,529	3,529			
100073549	FLOWER MOUND	TX		11/19/2021		3,801		(271)			(271)		3,529	3,529			
100110431	BRIGANTINE	NJ		06/30/2023		3,435		94			94		3,529	3,529			
100026398	PHOENIX	AZ		09/26/2018		3,337		192			192		3,529	3,529			
100116941	HAMPTON	VA		07/20/2023		1,691		1,839			1,839		3,530	3,530			
100115092	SMYRNA	GA		07/14/2023		3,452		78			78		3,530	3,530			
100148485	PAIA	HI		04/12/2024		3,718		(192)			(192)		3,527	3,530		3	3
100129605	LOGANVILLE	GA		09/29/2023		3,201		328			328		3,530	3,530			
100139185	MIAMI	FL		12/28/2023		3,476		54			54		3,530	3,530			
100086726	HERRIMAN	UT		09/30/2022		(5,633)		(172)			(172)		(5,805)	3,530		9,335	9,335
100119257	KISSIMMEE	FL		07/31/2023		3,553		(22)			(22)		3,530	3,530			
100108985	MANALAPAN	NJ		05/31/2023		3,708		(178)			(178)		3,530	3,530			
100114738	CAPE CORAL	FL		07/07/2023		3,670		(139)			(139)		3,531	3,531			
100154665	MASPETH	NY		07/19/2024		3,859		(328)			(328)		3,531	3,531			
100049163	MOAPA	NV		11/20/2020		4,869		(1,339)			(1,339)		3,529	3,531		1	1
100030077	HOLLYWOOD	FL		12/20/2018		2,781		749			749		3,531	3,531			
100025469	CHICAGO	IL		09/20/2018		2,969		562			562		3,531	3,531			
100143306	QUEEN CREEK	AZ		02/16/2024		3,469		62			62		3,531	3,531			
100143374	OAK BLUFFS	MA		02/16/2024		3,807		(276)			(276)		3,531	3,531			
100107780	FOLEY	AL		05/19/2023		3,007		524			524		3,531	3,531			
100111018	PHOENIX	AZ		06/29/2023		3,316		216			216		3,532	3,532			
100151616	MONTGOMERY	TX		05/10/2024		3,688		(157)			(157)		3,532	3,532			
100043467	MIAMI	FL		08/13/2020		(6,516)		10,048			10,048		3,532	3,532			
100028203	HOOD RIVER	OR		10/26/2018		2,560		971			971		3,532	3,532			
100135383	BEAVERTON	OR		11/13/2023		3,469		63			63		3,532	3,532			
100121019	TRACY CITY	TN		08/30/2023		3,574		(42)			(42)		3,532	3,532			
100031306	PALMDALE	CA		03/29/2019		2,727		805			805		3,532	3,532			
100139979	ROSEVILLE	CA		01/09/2024		3,595		(63)			(63)		3,532	3,532			
100127160	ROCKY FORD	GA		08/30/2023		3,699		(167)			(167)		3,533	3,533			
100141887	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024		3,656		(124)			(124)		3,533	3,533			
100143092	JACKSON	NJ		02/16/2024		3,589		(56)			(56)		3,533	3,533			
100140608	MIAMI	FL		01/19/2024		3,872		(339)			(339)		3,533	3,533			
100047363	PHILLIPS	WI		11/20/2020		4,342		(809)			(809)		3,533	3,533			
100147778	VIRGINIA BEACH	VA		04/08/2024		3,605		(72)			(72)		3,533	3,533			
100155316	LITCHFIELD PARK	AZ		07/19/2024		3,577		(44)			(44)		3,533	3,533			
100055217	DETROIT	MI		03/23/2021		3,791		(258)			(258)		3,533	3,533			
100127347	LAFAYETTE	LA		08/30/2023		3,164		369			369		3,533	3,533			
100066744	CLIMAX	MI		08/02/2021		3,583		(50)			(50)		3,533	3,533			
100131593	DACONO	CO		10/06/2023		3,452		81			81		3,533	3,533			
100140287	SAN DIEGO	CA		01/18/2024		3,847		(313)			(313)		3,533	3,533			
100068263	PHILADELPHIA	PA		08/25/2021		3,625		(91)			(91)		3,534	3,534			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115572	STERLING	MA		07/19/2023		3,740		(208)			(208)		3,532	3,534		2	2
100129995	SPRING VALLEY	NY		09/27/2023		3,816		(282)			(282)		3,534	3,534			
100132117	SOUTH YARMOUTH	MA		10/13/2023		3,573		(39)			(39)		3,534	3,534			
100137217	SEATTLE	WA		11/28/2023		3,919		(385)			(385)		3,534	3,534			
100057986	MEMPHIS	TN		06/30/2021		3,806		(271)			(271)		3,536	3,534		(2)	(2)
100140775	EDISON	NJ		01/22/2024		3,645		(111)			(111)		3,534	3,534			
100112126	GREENSBORO	NC		06/29/2023		3,277		257			257		3,534	3,534			
100089016	NORTH TOPSAIL BEACH	NC		11/04/2022		4,120		(585)			(585)		3,535	3,535			
100031892	VACAVILLE	CA		03/29/2019		2,897		638			638		3,535	3,535			
100152573	DENTON	TX		05/17/2024		3,530		7			7		3,537	3,535		(2)	(2)
100129924	UNIONDALE	NY		09/27/2023		3,786		(252)			(252)		3,535	3,535			
100114209	OAKLAND	CA		06/29/2023		3,057		478			478		3,535	3,535			
100127499	ROSWELL	GA		09/08/2023		3,374		161			161		3,535	3,535			
100023810	CARROLLTON	TX		09/04/2018		3,777		(242)			(242)		3,535	3,535			
100127989	ANTIOCH	TN		09/08/2023		3,185		350			350		3,535	3,535			
100053520	LOUISIANA	MO		03/23/2021		4,306		(770)			(770)		3,536	3,536			
100116489	WALLINGFORD	PA		07/20/2023		2,860		676			676		3,536	3,536			
100025498	PORTLAND	OR		09/20/2018		3,820		(283)			(283)		3,536	3,536			
100023450	SAN DIEGO	CA		08/16/2018		3,658		(122)			(122)		3,536	3,536			
100042939	ALBUQUERQUE	NM		05/28/2020		3,650		(114)			(114)		3,536	3,536			
100167007	PALMETTO BAY	FL		09/13/2024		3,972		(436)			(436)		3,537	3,537			
100120605	VACAVILLE	CA		08/18/2023		3,707		(170)			(170)		3,537	3,537			
100099877	WOODBRIDGE	VA		03/28/2023		3,887		(350)			(350)		3,537	3,537			
100135791	DENTON	TX		11/10/2023		2,828		709			709		3,537	3,537			
100146684	PALMDALE	CA		03/20/2024		3,752		(215)			(215)		3,537	3,537			
100088178	DENVER	CO		10/25/2022		3,246		291			291		3,537	3,537			
100084914	SCOTTSDALE	AZ		09/29/2022		3,621		(84)			(84)		3,537	3,537			
100140400	SURPRISE	AZ		01/18/2024		3,801		(264)			(264)		3,537	3,537			
100079533	GRAYSON	GA		04/08/2022		3,754		(217)			(217)		3,537	3,537			
100079721	PANAMA CITY BEACH	FL		04/08/2022		3,627		(89)			(89)		3,538	3,538			
100044923	SPARKS	NV		11/19/2020		4,534		(996)			(996)		3,538	3,538			
100054752	BRICK	NJ		03/23/2021		4,020		(482)			(482)		3,538	3,538			
100116145	ALACHUA	FL		07/20/2023		(1,327)		4,865			4,865		3,538	3,538			
100142517	ANAHEIM	CA		02/08/2024		3,795		(257)			(257)		3,538	3,538			
100118716	WEST COVINA	CA		07/25/2023		3,808		(270)			(270)		3,539	3,539			
100066791	BALDWIN	MI		08/02/2021		3,660		(121)			(121)		3,539	3,539			
100081426	AUBURN	AL		03/18/2022		3,383		156			156		3,539	3,539			
100013776	APOLLO BEACH	FL		05/25/2017		3,195		344			344		3,539	3,539			
100139649	PRESCOTT	AZ		12/28/2023		3,879		(340)			(340)		3,539	3,539			
100064686	FLOWER MOUND	TX		07/14/2021		4,044		(504)			(504)		3,539	3,539			
100141628	SANTA ROSA	CA		01/30/2024		3,530		10			10		3,540	3,540			
100102832	LAS VEGAS	NV		06/22/2023		4,027		(487)			(487)		3,540	3,540			
100017035	FORT LEE	NJ		05/16/2018		3,644		(103)			(103)		3,540	3,540			
100129530	HYATTSVILLE	MD		09/29/2023		3,757		(216)			(216)		3,541	3,541			
100151703	LYNNWOOD	WA		05/10/2024		3,405		136			136		3,541	3,541			
100083919	PEORIA	AZ		07/12/2022		3,722		(181)			(181)		3,541	3,541			
100078872	MABLETON	GA		02/24/2022		3,734		(194)			(194)		3,541	3,541			
100024716	LOMPOC	CA		09/20/2018		3,334		207			207		3,541	3,541			
100066207	ANDOVER	KS		08/02/2021		3,555		(13)			(13)		3,541	3,541			
100138998	HOLLYWOOD	FL		12/21/2023		921		2,620			2,620		3,541	3,541			
100137712	SAN FRANCISCO	CA		12/08/2023		3,816		(274)			(274)		3,542	3,542			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100131666	POMONA	CA		10/06/2023		3,277		266			266		3,542	3,542			
100079688	MIAMI	FL		04/08/2022		4,580		(1,037)			(1,037)		3,542	3,542			
100086991	SAINT AUGUSTINE	FL		11/04/2022		4,004		(458)			(458)		3,546	3,542		(3)	(3)
100100545	MORENO VALLEY	CA		04/27/2023		3,859		(316)			(316)		3,543	3,543			
100028438	PINON HILLS	CA		10/26/2018		3,308		235			235		3,543	3,543			
100057670	FORT WORTH	TX		06/30/2021		3,724		(181)			(181)		3,543	3,543			
100103121	BELLPORT	NY		04/21/2023		3,745		(202)			(202)		3,543	3,543			
100158536	NATRONA HEIGHTS	PA		07/10/2024		3,852		(309)			(309)		3,543	3,543			
100153411	MOUNT VERNON	NY		05/30/2024		3,716		(172)			(172)		3,543	3,543			
100061775	FORT WORTH	TX		07/01/2021		3,670		(126)			(126)		3,544	3,544			
100044918	ELDORADO	WI		11/19/2020		3,770		(225)			(225)		3,545	3,545			
100100351	STRONGSVILLE	OH		04/27/2023		3,279		265			265		3,545	3,545			
100068370	CARTERSVILLE	GA		08/25/2021		3,666		(121)			(121)		3,545	3,545			
100120696	LAGRANGE	GA		08/25/2023		3,042		504			504		3,545	3,545			
100136487	MERCED	CA		11/20/2023		2,906		640			640		3,545	3,545			
100048700	WEST END	NC		11/20/2020		4,380		(835)			(835)		3,545	3,545			
100087964	PHOENIX	AZ		10/25/2022		3,530		15			15		3,546	3,546			
100120664	NAVARRE	FL		08/24/2023		3,746		(200)			(200)		3,546	3,546			
100138142	MONTEBELLO	CA		12/14/2023		3,493		53			53		3,546	3,546			
100012452	DESOTO	TX		04/28/2017		3,670		(125)			(125)		3,546	3,546			
100025687	LOS ANGELES	CA		09/20/2018		2,590		956			956		3,546	3,546			
100119328	DULUTH	GA		07/31/2023		3,530		16			16		3,546	3,546			
100145119	UNITED KINGDOM	GBR		03/12/2024		(1,133)		3,423			3,423		2,291	3,546	(17)	1,273	1,256
100020226	SANTA CLARITA	CA		07/17/2018		3,820		(274)			(274)		3,546	3,546			
4010072741	MASTIC BEACH	NY		04/29/2024		4,082		(536)			(536)		3,547	3,547			
100116934	LEWISVILLE	TX		07/20/2023		1,873		1,674			1,674		3,547	3,547			
100137688	MYRTLE BEACH	SC		12/08/2023		2,745		802			802		3,547	3,547			
100109333	APEX	NC		06/12/2023		3,698		(151)			(151)		3,547	3,547			
100110699	ORANGE CITY	FL		08/11/2023		4,002		(456)			(456)		3,547	3,547			
100143376	RIVERSIDE	CA		02/16/2024		3,954		(407)			(407)		3,547	3,547			
100079666	HOLLYWOOD	FL		04/08/2022		3,683		(136)			(136)		3,547	3,547			
100079687	HOLLYWOOD	FL		04/08/2022		3,683		(136)			(136)		3,547	3,547			
100055453	BOSSIER CITY	LA		03/23/2021		3,992		(445)			(445)		3,547	3,547			
100102831	NAPLES	FL		06/22/2023		3,993		(446)			(446)		3,547	3,547			
100014118	PEORIA	AZ		05/25/2017		2,787		761			761		3,547	3,547			
100151085	SAN DIEGO	CA		05/08/2024		3,567		(19)			(19)		3,547	3,547			
100150785	REDWOOD CITY	CA		05/07/2024		3,893		(345)			(345)		3,548	3,548			
100101533	DURHAM	NC		04/26/2023		3,434		114			114		3,548	3,548			
100063673	COLUMBUS	OH		07/01/2021		3,585		(37)			(37)		3,548	3,548			
100044755	BOCA RATON	FL		11/19/2020		3,630		(81)			(81)		3,549	3,549			
100135384	WOODBRIDGE	VA		11/13/2023		3,540		9			9		3,549	3,549			
100126766	EDWARDSVILLE	IL		08/30/2023		4,110		(561)			(561)		3,549	3,549			
100060887	BLUE SPRINGS	MO		06/01/2021		3,515		34			34		3,549	3,549			
100103406	SOUTH PADRE ISLAND	TX		06/16/2023		4,193		(644)			(644)		3,549	3,549			
100132286	LEBANON	TN		10/13/2023		3,624		(75)			(75)		3,549	3,549			
100000205	FORTUNA	CA		09/27/2016		2,149		1,400			1,400		3,549	3,549			
100130108	NETHERLANDS	NLD		09/26/2023		3,657						(155)	3,502	3,549		48	48
100155670	POTOMAC	MD		06/18/2024		3,848		(299)			(299)		3,549	3,549			
100100006	ANNAPOLIS	MD		03/28/2023		3,656		(107)			(107)		3,550	3,550			
100150483	COACHELLA	CA		05/03/2024		3,687		(137)			(137)		3,550	3,550			
100100804	STAFFORD	VA		04/28/2023		3,682		(132)			(132)		3,550	3,550			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140317	MARYSVILLE	WA		01/18/2024		3,840		(290)			(290)		3,550	3,550			
100031172	STOCKTON	CA		03/29/2019		3,836		(287)			(287)		3,550	3,550			
100019685	PHOENIX	AZ		07/26/2018		3,841		(291)			(291)		3,550	3,550			
100147025	ROCK HALL	MD		03/27/2024		3,614		(65)			(65)		3,550	3,550			
100078846	SAINT PETERSBURG	FL		02/24/2022		3,627		(77)			(77)		3,550	3,550			
100076123	DYER	IN		01/07/2022		3,715		(164)			(164)		3,550	3,550			
100140480	CHATSWORTH	CA		01/19/2024		3,955		(62)			(62)		3,893	3,550		(343)	(343)
100089760	SOUTH ELGIN	IL		12/02/2022		3,559		(9)			(9)		3,550	3,550			
100054336	MOORE	SC		03/23/2021		4,132		(581)			(581)		3,550	3,550			
100062217	EL PASO	TX		07/01/2021		3,700		(150)			(150)		3,550	3,550			
100164623	MABLETON	GA		08/21/2024		3,664		(114)			(114)		3,550	3,550			
100129319	DAWSONVILLE	GA		09/25/2023		2,869		682			682		3,551	3,551			
100076538	INGLEWOOD	CA		01/04/2022		4,317		(766)			(766)		3,551	3,551			
100110526	SURPRISE	AZ		06/30/2023		3,628		(77)			(77)		3,551	3,551			
100109355	SALT LAKE CITY	UT		06/12/2023		3,722		(171)			(171)		3,551	3,551			
100063493	PORT SAINT LUCIE	FL		07/01/2021		3,592		(41)			(41)		3,551	3,551			
100062185	SCHENECTADY	NY		07/01/2021		3,599		(47)			(47)		3,551	3,551			
100115673	PHOENIX	AZ		07/20/2023		3,662		(111)			(111)		3,551	3,551			
100061048	SAVANNAH	GA		06/01/2021		3,516		36			36		3,551	3,551			
100141092	MONROE	NY		01/30/2024		(2,908)		6,459			6,459		3,552	3,552			
100150204	MANVEL	TX		04/30/2024		4,047		(495)			(495)		3,552	3,552			
100119168	KATY	TX		07/31/2023		3,136		416			416		3,552	3,552			
100110729	DEERFIELD BEACH	FL		08/11/2023		3,800		(249)			(249)		3,552	3,552			
100029215	FLORENCE	MA		10/26/2018		2,877		675			675		3,552	3,552			
100110373	NORTH POTOMAC	MD		06/30/2023		3,660		(108)			(108)		3,552	3,552			
100138981	DETROIT	MI		12/21/2023		4,561		(1,010)			(1,010)		3,552	3,552			
100054439	DECATUR	TN		03/23/2021		4,569		(1,017)			(1,017)		3,553	3,552		(1)	(1)
100064954	RED OAK	TX		07/14/2021		3,880		(328)			(328)		3,552	3,552			
100149538	MILLSBORO	DE		04/26/2024		3,871		(319)			(319)		3,552	3,552			
100127670	BOYNTON BEACH	FL		09/08/2023		3,829		(276)			(276)		3,552	3,552			
100019777	BOISE	ID		07/26/2018		3,832		(279)			(279)		3,552	3,552			
100151766	KATY	TX		05/10/2024		3,658		(105)			(105)		3,552	3,552			
100141461	CAMARILLO	CA		01/30/2024		3,567		(15)			(15)		3,552	3,552			
100025106	BROCKTON	MA		09/20/2018		3,461		92			92		3,553	3,553			
100138903	CLERMONT	FL		12/21/2023		3,657		(107)			(107)		3,550	3,553		3	3
100131672	JERSEY CITY	NJ		10/06/2023		3,584		(31)			(31)		3,553	3,553			
100103126	WEST HARTFORD	CT		04/21/2023		3,682		(129)			(129)		3,553	3,553			
100118682	ZEPHYR COVE	NV		07/25/2023		3,758		(205)			(205)		3,553	3,553			
100110343	JOHNS CREEK	GA		06/30/2023		3,652		(99)			(99)		3,553	3,553			
100083283	SAN MIGUEL DE ALLENDE GUANAJUA	MEX		05/12/2022		3,553							3,553	3,553			
100045283	ROCKLEDGE	GA		11/25/2020		3,552		2			2		3,554	3,554			
100119989	PROVIDENCE	RI		08/11/2023		3,693		(139)			(139)		3,554	3,554			
100102165	LAKE ELSINORE	CA		04/14/2023		3,431		123			123		3,554	3,554			
100025872	SEATTLE	WA		09/20/2018		3,716		(162)			(162)		3,554	3,554			
100108331	SELDEN	NY		05/25/2023		3,924		(371)			(371)		3,554	3,554			
100065053	OCEAN ISLE BEACH	NC		07/14/2021		3,810		(256)			(256)		3,554	3,554			
100089772	KISSIMMEE	FL		12/02/2022		3,970		(415)			(415)		3,554	3,554			
100117820	JAMAICA	NY		07/20/2023		3,658		(104)			(104)		3,554	3,554			
100135215	KILL DEVIL HILLS	NC		11/08/2023		3,544		11			11		3,555	3,555			
100065672	SAINT LOUIS	MO		07/28/2021		3,921		(366)			(366)		3,555	3,555			
100127944	JEFFERSONTOWN	KY		09/08/2023		3,626		(70)			(70)		3,555	3,555			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100013955	ORLANDO	FL		05/25/2017		3,491		64			64		3,555	3,555			
100159834	COCONUT CREEK	FL		08/16/2024		4,022		(466)			(466)		3,555	3,555			
100137166	OLATHE	KS		11/28/2023		3,991		(436)			(436)		3,556	3,556			
100137792	LANCASTER	CA		12/08/2023		3,631		(75)			(75)		3,556	3,556			
100107797	SAINT AUGUSTINE	FL		05/19/2023		3,335		221			221		3,556	3,556			
100148613	CAPE CORAL	FL		04/12/2024		3,428		125			125		3,553	3,556		3	3
100066242	STOCKHOLM	NJ		08/02/2021		3,595		(38)			(38)		3,556	3,556			
100126435	PATERSON	NJ		08/30/2023		3,694		(138)			(138)		3,557	3,557			
100119258	COLUMBUS	OH		07/31/2023		3,546		11			11		3,557	3,557			
100055052	SAYREVILLE	NJ		03/23/2021		4,064		(507)			(507)		3,557	3,557			
100147706	PARKER	TX		04/05/2024		4,088		(531)			(531)		3,557	3,557			
100111793	CLEVELAND	OH		06/29/2023		3,697		(140)			(140)		3,557	3,557			
100088790	MISHAWAKA	IN		11/15/2022		3,734		(177)			(177)		3,557	3,557			
100110405	SAN TAN VALLEY	AZ		06/30/2023		3,491		66			66		3,557	3,557			
100111700	NEWMARKET	NH		06/29/2023		1,937		1,620			1,620		3,557	3,557			
100135264	PARRISH	FL		11/08/2023		2,799		758			758		3,557	3,557			
100128226	MORENO VALLEY	CA		09/14/2023		3,669		(111)			(111)		3,557	3,557			
100142745	BERLIN	MD		02/08/2024		3,799		(241)			(241)		3,557	3,557			
100061764	GRAND BLANC	MI		07/01/2021		3,601		(44)			(44)		3,557	3,557			
100048748	WEST PALM BEACH	FL		11/20/2020		3,239		318			318		3,558	3,558			
100136047	ODESSA	TX		11/16/2023		3,945		(387)			(387)		3,558	3,558			
100118711	FARMINGDALE	NY		07/25/2023		3,758		(200)			(200)		3,558	3,558			
100114716	BRASELTON	GA		06/29/2023		3,947		(389)			(389)		3,558	3,558			
100032133	HOLLYWOOD	FL		03/29/2019		3,249		310			310		3,559	3,559			
100139590	BUENA PARK	CA		12/28/2023		3,917		(358)			(358)		3,559	3,559			
100053358	KERNERSVILLE	NC		03/23/2021		4,188		(629)			(629)		3,559	3,559			
100090952	BAKERSFIELD	CA		01/31/2023		3,750		(191)			(191)		3,559	3,559			
100079776	DRAIN	OR		04/25/2022		3,614		(55)			(55)		3,559	3,559			
100064057	PLEASANT VALLEY	NY		07/01/2021		3,354		206			206		3,560	3,560			
100010696	DUMONT	NJ		12/23/2016		759		2,802			2,802		3,561	3,560		(1)	(1)
100057737	CUMMING	GA		06/30/2021		3,867		(307)			(307)		3,560	3,560			
100067755	OCALA	FL		09/23/2021		3,937		(377)			(377)		3,560	3,560			
100162902	CALIFORNIA	MD		08/12/2024		3,619		(59)			(59)		3,560	3,560			
100026604	DIAMOND BAR	CA		09/26/2018		3,344		216			216		3,560	3,560			
100061148	TONEY	AL		06/01/2021		3,533		27			27		3,560	3,560			
100087160	DULUTH	GA		10/25/2022		3,010		550			550		3,561	3,561			
100080392	DENISON	TX		04/14/2022		3,764		(203)			(203)		3,561	3,561			
100139653	GLENDALE	CA		12/28/2023		3,472		88			88		3,561	3,561			
100114575	RED BLUFF	CA		06/29/2023		3,779		(218)			(218)		3,561	3,561			
100013146	LAS VEGAS	NV		05/25/2017		2,089		1,472			1,472		3,561	3,561			
100154830	BRICK	NJ		07/19/2024		3,437		124			124		3,561	3,561			
100031440	MORENO VALLEY	CA		03/29/2019		3,130		430			430		3,561	3,561			
100013592	PALMDALE	CA		05/25/2017		3,358		203			203		3,561	3,561			
100117479	KINGSTON	NY		07/20/2023		3,357		204			204		3,561	3,561			
100047144	HAMPTONVILLE	NC		11/20/2020		4,645		(1,084)			(1,084)		3,561	3,561			
100110418	NAPLES	FL		06/30/2023		3,677		(115)			(115)		3,561	3,561			
100030390	STOCKBRIDGE	GA		12/20/2018		4,347		(786)			(786)		3,561	3,561			
100112485	LILBURN	GA		06/29/2023		2,969		593			593		3,562	3,562			
100129394	SHASTA LAKE	CA		09/26/2023		3,512		49			49		3,562	3,562			
100114160	RENFREW	PA		06/29/2023		2,623		939			939		3,562	3,562			
100127371	SACRAMENTO	CA		08/30/2023		1,088		2,474			2,474		3,562	3,562			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100111246	COLUMBIA	MD		06/29/2023		3,258		304			304		3,562	3,562			
100068483	CHEYENNE	WY		08/25/2021		3,938		(375)			(375)		3,562	3,562			
100049785	VICTORVILLE	CA		11/20/2020		4,190		(627)			(627)		3,562	3,562			
100017787	PEORIA	AZ		04/26/2018		2,610		953			953		3,562	3,562			
100108299	TEMPE	AZ		05/24/2023		4,013		(450)			(450)		3,562	3,562			
100138886	GLENDALE	AZ		12/21/2023		3,831		(271)			(271)		3,560	3,562	2		2
100066183	HOUSTON	TX		08/02/2021		3,630		(68)			(68)		3,562	3,562			
100128215	BELLINGHAM	WA		09/18/2023		3,600		(37)			(37)		3,563	3,563			
100130122	NETHERLANDS	NLD		09/26/2023		3,669						(156)	3,513	3,563	51		51
100054541	HARLEM	GA		03/23/2021		5,326		(1,763)			(1,763)		3,563	3,563			
100143308	QUEEN CREEK	AZ		02/16/2024		3,500		63			63		3,563	3,563			
100014773	PINEHURST	TX		10/30/2017		3,648		(85)			(85)		3,563	3,563			
100026277	MCDONOUGH	GA		09/20/2018		3,186		377			377		3,564	3,564			
100174659	FLORISSANT	CO		10/31/2024		3,466		97			97		3,564	3,564			
100116723	HOMESTEAD	FL		07/20/2023		2,714		850			850		3,564	3,564			
100054087	WHITTIER	CA		03/23/2021		121		3,443			3,443		3,564	3,564			
100152232	OVIEDO	FL		05/17/2024		3,592		(28)			(28)		3,564	3,564			
100048749	JOLIET	IL		11/20/2020		3,790		(226)			(226)		3,564	3,564			
100047030	PHOENIX	AZ		11/20/2020		4,602		(1,038)			(1,038)		3,564	3,564			
100102193	HOUSTON	TX		04/14/2023		3,672		(108)			(108)		3,564	3,564			
100081105	ORLANDO	FL		03/18/2022		3,343		222			222		3,565	3,565			
100160509	VISTA	CA		07/19/2024		4,009		(444)			(444)		3,565	3,565			
100137085	FRESNO	CA		11/28/2023		3,257		308			308		3,565	3,565			
100110087	MALIBU	CA		06/23/2023		3,721		(156)			(156)		3,565	3,565			
100054696	EAST SAINT LOUIS	IL		03/23/2021		3,521		44			44		3,565	3,565			
100146910	HOT SPRINGS	AR		03/26/2024		3,721		(158)			(158)		3,563	3,565	3		3
100114059	FAIRFIELD	ID		06/29/2023		3,279		286			286		3,565	3,565			
100131724	WASHINGTON	DC		10/06/2023		3,167		399			399		3,566	3,566			
100110438	ROSHARON	TX		06/30/2023		3,012		553			553		3,566	3,566			
100043549	SAN BERNARDINO	CA		08/13/2020		3,969		(403)			(403)		3,566	3,566			
100144316	LA HABRA	CA		03/07/2024		4,012		(446)			(446)		3,566	3,566			
100054546	LANCASTER	PA		03/23/2021		5,414		(1,848)			(1,848)		3,566	3,566			
100115198	ELIZABETH	NJ		07/17/2023		3,778		(212)			(212)		3,566	3,566			
100111343	SAINT LOUIS	MO		06/29/2023		3,674		(108)			(108)		3,566	3,566			
100109995	HAVERSTRAW	NY		06/22/2023		3,754		(188)			(188)		3,566	3,566			
100139168	CHARLOTTE	NC		12/28/2023		2,834		732			732		3,566	3,566			
100102954	WAYNE	PA		06/22/2023		3,935		(369)			(369)		3,566	3,566			
100061208	INDEPENDENCE	MO		06/01/2021		3,531		35			35		3,566	3,566			
100129555	HENDERSON	NV		09/29/2023		3,057		509			509		3,567	3,567			
100151987	PORTLAND	OR		06/14/2024		3,974		(408)			(408)		3,567	3,567			
100062484	PORTSMOUTH	VA		07/01/2021		3,761		(194)			(194)		3,567	3,567			
100129353	GARNER	NC		09/25/2023		2,846		721			721		3,567	3,567			
100028646	ESSEX	MD		10/26/2018		3,248		319			319		3,567	3,567			
100087289	PEABODY	MA		10/25/2022		3,202		365			365		3,567	3,567			
100046525	SACRAMENTO	CA		11/25/2020		3,471		96			96		3,568	3,568			
100031908	CLOVERDALE	CA		03/29/2019		3,707		(139)			(139)		3,568	3,568			
100120934	GOLDSBORO	NC		08/30/2023		3,224		344			344		3,568	3,568			
100086305	AMSTERDAM	NLD		08/29/2022		3,708						(358)	3,350	3,568	218		218
100012550	FORT GRATIOT	MI		04/28/2017		3,172		396			396		3,568	3,568			
100114266	REDWOOD	NY		06/29/2023		3,188		380			380		3,568	3,568			
100078801	HENDERSONVILLE	NC		02/24/2022		3,763		(195)			(195)		3,568	3,568			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137205	PORTER	TX		11/28/2023		3,808		(240)			(240)		3,568	3,568			
100131938	KYLE	TX		10/13/2023		3,020		548			548		3,568	3,568			
100139114	EL CAJON	CA		12/28/2023		3,846		(277)			(277)		3,568	3,568			
100136464	FORT WORTH	TX		11/20/2023		2,806		762			762		3,568	3,568			
100129919	BAYPORT	NY		09/27/2023		3,836		(268)			(268)		3,569	3,569			
100133444	FORT WORTH	TX		10/19/2023		3,773		(204)			(204)		3,569	3,569			
100151207	FOREST HILL	TX		05/10/2024		3,650		(82)			(82)		3,569	3,569			
100062055	CLATSKANIE	OR		07/01/2021		3,659		(90)			(90)		3,569	3,569			
100066745	SPRING	TX		08/02/2021		3,684		(114)			(114)		3,569	3,569			
100076250	PENSACOLA	FL		01/07/2022		3,868		(298)			(298)		3,569	3,569			
100067468	ALBUQUERQUE	NM		09/23/2021		4,011		(442)			(442)		3,570	3,570			
100024613	BENSALEM	PA		09/20/2018		3,274		296			296		3,570	3,570			
100023491	FRANKLIN	NC		09/04/2018		3,785		(215)			(215)		3,570	3,570			
100171540	LATHROP	CA		10/16/2024		3,730		(160)			(160)		3,570	3,570			
100045615	CONNELLY SPRINGS	NC		11/25/2020		2,964		606			606		3,570	3,570			
100134763	WINCHESTER	CA		10/30/2023		3,812		(242)			(242)		3,570	3,570			
100156516	SAN DIEGO	CA		06/24/2024		3,698		(128)			(128)		3,570	3,570			
100013308	SAINT CLOUD	FL		05/25/2017		2,178		1,393			1,393		3,570	3,570			
100132045	SPANAWAY	WA		10/13/2023		3,557		13			13		3,570	3,570			
100062180	ANNISTON	AL		07/01/2021		3,688		(117)			(117)		3,570	3,570			
100120993	MELBOURNE	FL		08/30/2023		3,464		107			107		3,571	3,571			
100119141	NEPTUNE BEACH	FL		07/31/2023		3,265		306			306		3,571	3,571			
100135228	ROTONDA WEST	FL		11/08/2023		3,546		25			25		3,571	3,571			
100120001	HANOVER	MD		08/11/2023		3,704		(133)			(133)		3,571	3,571			
4010052534	DETROIT	MI		07/27/2023		3,926		(354)			(354)		3,571	3,571			
100142518	TRACY	CA		02/08/2024		3,883		(311)			(311)		3,571	3,571			
100140897	BUENA PARK	CA		02/26/2024		4,184		(612)			(612)		3,571	3,571			
100111455	SAN DIEGO	CA		06/29/2023		1,215		2,356			2,356		3,572	3,572			
100062612	KILLEEN	TX		07/01/2021		3,695		(123)			(123)		3,572	3,572			
100063328	LITTLE ELM	TX		07/01/2021		3,705		(133)			(133)		3,572	3,572			
100047678	BAYVILLE	NY		11/20/2020		4,248		(676)			(676)		3,572	3,572			
100071638	COLLEGE STATION	TX		10/14/2021		3,749		(177)			(177)		3,572	3,572			
100110058	STOCKTON	CA		06/23/2023		3,590		(18)			(18)		3,572	3,572			
100135040	BATON ROUGE	LA		10/30/2023		3,673		(100)			(100)		3,572	3,572			
100146776	LONG BEACH	CA		03/20/2024		3,925		(352)			(352)		3,572	3,572			
100010742	HOUSTON	TX		12/23/2016		2,976		597			597		3,573	3,573			
100053380	WHITMAN	MA		03/23/2021		3,634		(61)			(61)		3,573	3,573			
100075885	DORDRECHT/DRECHTSTEDEN	NLD		11/24/2021		3,640						53	3,693	3,573	(120)		(120)
100102580	PALM BEACH GARDENS	FL		06/07/2023		3,451		122			122		3,573	3,573			
100148586	LINDEN	NJ		04/12/2024		3,649		(80)			(80)		3,570	3,573		3	3
100120732	LEBANON	TN		08/25/2023		3,504		69			69		3,573	3,573			
100089053	DESERT HOT SPRINGS	CA		01/06/2023		3,743		(169)			(169)		3,574	3,574			
100079997	HOLLYWOOD	FL		04/25/2022		3,405		169			169		3,574	3,574			
100083826	CENTRAL POINT	OR		07/12/2022		3,965		(391)			(391)		3,574	3,574			
100117481	GULF SHORES	AL		07/20/2023		3,510		65			65		3,574	3,574			
100112930	MIDWEST CITY	OK		06/29/2023		3,731		(156)			(156)		3,576	3,574		(1)	(1)
100026579	VANCOUVER	WA		09/26/2018		2,990		584			584		3,574	3,574			
100050065	WACO	TX		11/20/2020		3,675		(101)			(101)		3,574	3,574			
100140157	DURHAM	NC		01/09/2024		3,131		443			443		3,574	3,574			
100161418	PEMBROKE PINES	FL		07/29/2024		3,669		(95)			(95)		3,575	3,575			
100141059	NAPLES	FL		02/20/2024		3,851		(276)			(276)		3,575	3,575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113792	DELTONA	FL		06/29/2023		3,291		284			284		3,575	3,575			
100114504	LEHIGHTON	PA		06/29/2023		3,025		550			550		3,575	3,575			
100017243	ELKTON	MD		04/26/2018		3,214		361			361		3,575	3,575			
100136579	LAS VEGAS	NV		11/22/2023		4,187		(612)			(612)		3,575	3,575			
100030926	NEW YORK	NY		04/09/2019		3,295		281			281		3,575	3,575			
100115938	GARNET VALLEY	PA		07/20/2023		3,688		(112)			(112)		3,575	3,575			
100142860	CASTAIC	CA		02/08/2024		3,498		78			78		3,576	3,576			
100150897	SAN LUIS OBISPO	CA		05/08/2024		3,937		(361)			(361)		3,576	3,576			
100014162	LOS ANGELES	CA		05/25/2017		3,885		(310)			(310)		3,576	3,576			
100119192	FORT WORTH	TX		07/31/2023		3,124		452			452		3,576	3,576			
100109028	BAKERSFIELD	CA		05/31/2023		3,857		(282)			(282)		3,576	3,576			
100084752	ROY	UT		08/02/2022		3,541		35			35		3,576	3,576			
100114264	INDIANAPOLIS	IN		06/29/2023		3,058		518			518		3,576	3,576			
100117658	LAS VEGAS	NV		07/20/2023		3,760		(184)			(184)		3,576	3,576			
100115211	BOISE	ID		07/17/2023		3,774		(198)			(198)		3,576	3,576			
100114853	COOLIN	ID		07/10/2023		3,524		52			52		3,576	3,576			
100075205	TUCSON	AZ		12/01/2021		3,652		(76)			(76)		3,576	3,576			
100100100	MONETA	VA		03/28/2023		3,515		61			61		3,576	3,576			
100140445	DURHAM	NC		01/18/2024		3,208		368			368		3,577	3,577			
100142667	LAS VEGAS	NV		02/08/2024		3,748		(171)			(171)		3,577	3,577			
100062998	COLLEGE PARK	GA		07/01/2021		3,668		(91)			(91)		3,577	3,577			
100092039	NORTH CASTLE	NY		02/09/2023		3,853		(277)			(277)		3,577	3,577			
100147344	NAPA	CA		05/08/2024		4,421		(844)			(844)		3,577	3,577			
100142427	RANDOLPH	MA		03/08/2024		3,575		2			2		3,577	3,577			
100115163	PATERSON	NJ		07/17/2023		3,858		(281)			(281)		3,577	3,577			
100067199	SAN ANTONIO	TX		08/02/2021		3,451		126			126		3,577	3,577			
100111832	RAVENNA	OH		06/29/2023		3,202		375			375		3,577	3,577			
100111080	RIVERSIDE	CA		06/29/2023		3,104		473			473		3,577	3,577			
100053619	DYER	IN		03/23/2021		3,097		481			481		3,578	3,578			
100049500	HIALEAH	FL		11/20/2020		4,255		(677)			(677)		3,578	3,578			
100042944	MODESTO	CA		05/28/2020		2,774		846			846		3,620	3,578		(42)	(42)
100112987	BURBANK	IL		06/29/2023		1,874		1,704			1,704		3,578	3,578			
100088846	BAL HARBOUR	FL		11/15/2022		3,650		(71)			(71)		3,579	3,579			
100150803	KAILUA KONA	HI		05/08/2024		3,953		(375)			(375)		3,579	3,579			
100074102	LAKELAND	FL		12/09/2021		4,050		(471)			(471)		3,579	3,579			
100075970	PORTERVILLE	CA		01/07/2022		3,831		(252)			(252)		3,579	3,579			
100150853	PEA RIDGE	AR		05/08/2024		3,384		195			195		3,579	3,579			
100127665	STATEN ISLAND	NY		09/08/2023		3,530		50			50		3,580	3,579		(1)	(1)
100150008	IRVINE	CA		06/07/2024		3,570		10			10		3,579	3,579			
100075025	SHARPSVILLE	IN		12/01/2021		3,735		(155)			(155)		3,579	3,579			
100129774	DALLAS	TX		09/27/2023		3,726		(146)			(146)		3,580	3,580			
100074103	LAKELAND	FL		12/09/2021		4,056		(476)			(476)		3,580	3,580			
100120948	OAK ISLAND	NC		08/30/2023		3,405		175			175		3,580	3,580			
100132458	RANCHO CORDOVA	CA		11/03/2023		3,380		200			200		3,580	3,580			
100063430	HUMBLE	TX		07/01/2021		3,744		(164)			(164)		3,580	3,580			
100139581	TEMPE	AZ		12/28/2023		4,022		(442)			(442)		3,580	3,580			
100137370	NORTH ARLINGTON	NJ		12/01/2023		3,799		(219)			(219)		3,580	3,580			
100026834	BAKERSFIELD	CA		09/26/2018		3,385		195			195		3,580	3,580			
100065252	BALTIMORE	MD		07/14/2021		3,652		(72)			(72)		3,580	3,580			
100086190	AUSTIN	TX		10/07/2022		(13,996)		236			236		(13,759)	3,581		17,340	17,340
100068513	GARLAND	TX		08/25/2021		3,988		(407)			(407)		3,581	3,581			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117770	RENTON	WA		07/20/2023		1,722		1,859			1,859		3,581	3,581			
100111791	PHOENIX	AZ		06/29/2023		3,347		234			234		3,581	3,581			
100068237	KINGWOOD	TX		08/25/2021		3,849		(268)			(268)		3,581	3,581			
100148190	THOUSAND OAKS	CA		04/12/2024		3,784		(203)			(203)		3,581	3,581			
100064957	GREENFIELD	WI		07/14/2021		3,923		(342)			(342)		3,581	3,581			
100165647	LITTLETON	CO		10/04/2024		3,833		(251)			(251)		3,581	3,581			
100148246	MARIETTA	GA		04/12/2024		3,850		(268)			(268)		3,581	3,581			
100135501	FORT WORTH	TX		11/13/2023		2,876		705			705		3,582	3,582			
100065121	FOUNTAIN INN	SC		07/14/2021		3,817		(236)			(236)		3,582	3,582			
100140103	FREDERICK	MD		01/09/2024		3,512		70			70		3,582	3,582			
100127363	WILLIAMSBURG	VA		08/30/2023		958		2,624			2,624		3,582	3,582			
100026077	PRESCOTT	AZ		09/20/2018		3,153		428			428		3,582	3,582			
100108108	MURRELLS INLET	SC		05/24/2023		3,566		16			16		3,582	3,582			
100012215	LYNN	MA		03/08/2017		1,815		1,767			1,767		3,582	3,582			
100136368	FOLEY	AL		11/20/2023		3,020		562			562		3,582	3,582			
100014595	PALMDALE	CA		09/27/2017		2,567		1,016			1,016		3,582	3,582			
100091130	EAST PROVIDENCE	RI		01/31/2023		3,357		226			226		3,583	3,583			
100029923	EMERYVILLE	CA		12/20/2018		3,580		3			3		3,583	3,583			
100112775	CONYERS	GA		06/29/2023		3,855		(273)			(273)		3,583	3,583			
100047056	MAUMEE	OH		11/20/2020		3,681		(99)			(99)		3,583	3,583			
100127056	LEBANON JCT	KY		08/30/2023		3,585		(2)			(2)		3,583	3,583			
100048996	BALTIMORE	MD		11/20/2020		4,627		(1,044)			(1,044)		3,583	3,583			
100140136	SACRAMENTO	CA		01/09/2024		3,885		(301)			(301)		3,584	3,584			
100143296	CAMERON	NC		02/16/2024		3,744		(161)			(161)		3,584	3,584			
100126984	SPRINGBORO	OH		08/30/2023		4,012		(428)			(428)		3,584	3,584			
100133346	FAIRFIELD	CA		11/21/2023		3,717		(133)			(133)		3,584	3,584			
100067528	LOCKHART	TX		09/23/2021		3,984		(400)			(400)		3,584	3,584			
100142718	NORTHGLENN	CO		02/08/2024		3,579		5			5		3,584	3,584			
100012850	PALMDALE	CA		05/25/2017		3,716		(131)			(131)		3,584	3,584			
100155211	LOS ANGELES	CA		07/19/2024		3,849		(264)			(264)		3,585	3,585			
100065004	BATON ROUGE	LA		07/14/2021		3,900		(315)			(315)		3,585	3,585			
100092001	NEWARK	NJ		02/09/2023		21,775		(18,190)			(18,190)		3,585	3,585			
100120625	LOS ANGELES	CA		08/18/2023		3,808		(223)			(223)		3,585	3,585			
100110494	MARANA	AZ		06/30/2023		3,541		44			44		3,585	3,585			
100145849	HAWTHORNE	CA		03/15/2024		4,139		(554)			(554)		3,585	3,585			
100145823	CAMARILLO	CA		03/15/2024		3,953		(367)			(367)		3,585	3,585			
100144479	HORSESHOE BAY	TX		04/26/2024		4,296		(711)			(711)		3,585	3,585			
100126992	MABLETON	GA		08/30/2023		3,036		550			550		3,586	3,586			
100013200	GULF SHORES	AL		05/25/2017		2,994		592			592		3,586	3,586			
100110596	RANCHO SANTA MARGARITA	CA		06/30/2023		3,730		(144)			(144)		3,586	3,586			
100054930	LINCOLNTON	NC		03/23/2021		4,397		(811)			(811)		3,586	3,586			
100000306	HOUSTON	TX		09/27/2016		2,812		774			774		3,586	3,586			
100016524	NEVADA CITY	CA		04/10/2018		3,677		(91)			(91)		3,586	3,586			
100063412	SUMRALL	MS		07/01/2021		3,695		(109)			(109)		3,586	3,586			
100013691	FREDERICK	MD		05/25/2017		2,564		1,023			1,023		3,586	3,586			
100133485	BLAIRSVILLE	GA		10/19/2023		3,845		(258)			(258)		3,587	3,587			
100066497	BATH	ME		08/02/2021		3,599		(12)			(12)		3,587	3,587			
100017696	SAN ANTONIO	TX		04/26/2018		4,246		(659)			(659)		3,587	3,587			
100140324	TROPHY CLUB	TX		01/18/2024		3,888		(301)			(301)		3,587	3,587			
100072544	PHOENIX	AZ		11/01/2021		3,706		(119)			(119)		3,588	3,588			
100018304	MONTGOMERY VILLAGE	MD		06/27/2018		3,791		(204)			(204)		3,588	3,588			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069058	TUSCOLA	TX		09/01/2021		3,683		(95)			(95)		3,588	3,588			
100148022	WINCHESTER	CA		04/10/2024		3,394		194			194		3,588	3,588			
100071252	LEOMINSTER	MA		10/01/2021		3,550		38			38		3,588	3,588			
100028111	OPA LOCKA	FL		10/26/2018		3,176		412			412		3,588	3,588			
100047356	ALBUQUERQUE	NM		11/20/2020		4,294		(705)			(705)		3,589	3,589			
100011979	MIAMI	FL		03/08/2017		2,322		1,266			1,266		3,589	3,589			
100159461	CLAYTON	NC		07/15/2024		3,677		(88)			(88)		3,589	3,589			
100030935	LOS ANGELES	CA		04/09/2019		2,570		1,019			1,019		3,589	3,589			
100157781	MELBOURNE	FL		08/01/2024		3,823		(234)			(234)		3,589	3,589			
100089963	NEWARK	NJ		01/26/2023		3,843		(254)			(254)		3,589	3,589			
100119298	RIVERBANK	CA		07/31/2023		3,650		(61)			(61)		3,590	3,589		(1)	(1)
100074893	GREECE	NY		12/01/2021		3,689		(100)			(100)		3,589	3,589			
100084757	ELK GROVE	CA		08/02/2022		3,605		(16)			(16)		3,589	3,589			
100164742	OCEAN CITY	NJ		08/26/2024		3,780		(190)			(190)		3,589	3,589			
100045788	SHERIDAN	CA		11/25/2020		4,692		(1,103)			(1,103)		3,589	3,589			
100071607	MINNEAPOLIS	MN		10/14/2021		3,846		(257)			(257)		3,589	3,589			
100128915	TALLAHASSEE	FL		09/21/2023		3,944		(355)			(355)		3,589	3,589			
100112644	RINGWOOD	NJ		06/29/2023		823		2,766			2,766		3,590	3,590			
100048450	CLOVER	SC		11/20/2020		4,630		(1,040)			(1,040)		3,590	3,590			
100146494	ST AUGUSTINE	FL		03/19/2024		4,065		(475)			(475)		3,590	3,590			
100136220	DES PLAINES	IL		11/20/2023		3,602		(13)			(13)		3,590	3,590			
100146252	FORT WASHINGTON	MD		03/19/2024		3,948		(358)			(358)		3,590	3,590			
100116724	ORLANDO	FL		07/20/2023		(4,654)		8,244			8,244		3,590	3,590			
100045582	PITTSFORD	NY		11/25/2020		4,006		(416)			(416)		3,590	3,590			
100128731	AURORA	CO		09/21/2023		3,793		(203)			(203)		3,590	3,590			
100147666	SAN DIEGO	CA		04/04/2024		3,842		(252)			(252)		3,590	3,590			
100159870	MIAMI	FL		08/16/2024		3,887		(296)			(296)		3,590	3,590			
100148217	SAVANNAH	GA		04/12/2024		3,836		(245)			(245)		3,591	3,591			
100110138	LOS BANOS	CA		06/29/2023		3,944		(353)			(353)		3,591	3,591			
100079050	ZION	IL		02/24/2022		3,585		6			6		3,591	3,591			
100127544	VOLCANO	HI		09/08/2023		3,419		172			172		3,591	3,591			
100060514	DULUTH	MN		06/01/2021		3,556		35			35		3,591	3,591			
100136350	DENTON	TX		11/20/2023		2,617		974			974		3,591	3,591			
100057844	BALTIMORE	MD		06/30/2021		3,692		(101)			(101)		3,591	3,591			
100113343	LADSON	SC		06/29/2023		3,071		520			520		3,591	3,591			
100083674	ORLANDO	FL		06/21/2022		3,970		(377)			(377)		3,593	3,592		(2)	(2)
100081522	ALLEN	TX		03/18/2022		3,313		278			278		3,592	3,592			
100148930	EAGLE RIVER	AK		04/17/2024		3,853		(262)			(262)		3,592	3,592			
100061146	HOUSTON	TX		06/01/2021		3,556		36			36		3,592	3,592			
100028797	STATEN ISLAND	NY		10/26/2018		2,435		1,157			1,157		3,592	3,592			
100138262	KING CITY	CA		12/15/2023		4,212		69			69		4,281	3,592		(688)	(688)
100086144	HERRIMAN	UT		10/07/2022		3,632		(40)			(40)		3,592	3,592			
100044287	SACRAMENTO	CA		08/19/2020		3,853		(261)			(261)		3,592	3,592			
100082872	STREETSBORO	OH		05/17/2022		3,807		(212)			(212)		3,595	3,592		(3)	(3)
100057750	MINNEAPOLIS	MN		06/30/2021		3,899		(306)			(306)		3,592	3,592			
100120933	LELAND	NC		08/30/2023		3,129		464			464		3,593	3,593			
100013002	HENDERSON	NV		05/25/2017		3,022		571			571		3,593	3,593			
100127162	JOHNSON CITY	NY		08/30/2023		2,418		1,174			1,174		3,593	3,593			
100126847	LAMONT	CA		08/30/2023		3,862		(268)			(268)		3,593	3,593			
100048313	MIAMI	FL		11/20/2020		4,433		(839)			(839)		3,593	3,593			
100060796	DALLAS	NC		06/01/2021		3,559		35			35		3,594	3,594			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064256	WINTER HAVEN	FL		07/01/2021		3,290		304			304		3,594	3,594			
100133594	NEWARK	NJ		10/23/2023		3,502		92			92		3,594	3,594			
100158474	DALLAS	TX		07/10/2024		1,724		1,869			1,869		3,594	3,594			
100071753	CHICAGO	IL		10/14/2021		4,030		(436)			(436)		3,595	3,594		(1)	(1)
100134619	COMMERCE CITY	CO		10/30/2023		3,754		(160)			(160)		3,594	3,594			
100011710	PETERSBURG	VA		03/08/2017		2,226		1,368			1,368		3,594	3,594			
100011747	KUNA	ID		03/08/2017		1,883		1,711			1,711		3,594	3,594			
100074612	CONVERSE	TX		12/01/2021		3,700		(106)			(106)		3,595	3,595			
100054556	ELSA	TX		03/23/2021		3,309		286			286		3,595	3,595			
100150010	VAN NUYS	CA		06/07/2024		3,950		(355)			(355)		3,595	3,595			
100139591	PICO RIVERA	CA		12/28/2023		3,841		(246)			(246)		3,595	3,595			
100030759	AVENTURA	FL		04/09/2019		1,714		1,881			1,881		3,595	3,595			
100156544	BRENTWOOD	CA		06/24/2024		3,516		80			80		3,595	3,595			
100115497	PALISADE	CO		07/17/2023		3,967		(372)			(372)		3,595	3,595			
100089291	SMITHVILLE	TX		01/26/2023		3,829		(233)			(233)		3,596	3,596			
100147556	EVERETT	WA		04/03/2024		4,143		(548)			(548)		3,596	3,596			
100120722	MONROE	NC		08/25/2023		3,682		(86)			(86)		3,596	3,596			
100064848	DAVIDSON	NC		07/14/2021		3,963		(367)			(367)		3,596	3,596			
100136219	PLEASANT GROVE	UT		11/20/2023		3,375		221			221		3,596	3,596			
100159823	DANIEL ISLAND	SC		07/17/2024		3,932		(336)			(336)		3,596	3,596			
100113163	MIAMI	FL		06/29/2023		3,699		(103)			(103)		3,596	3,596			
100079109	LAKEWOOD	OH		02/24/2022		3,628		(32)			(32)		3,596	3,596			
100012553	FERNANDINA BEACH	FL		04/28/2017		1,932		1,664			1,664		3,596	3,596			
100028030	OAK PARK	CA		10/26/2018		2,744		852			852		3,596	3,596			
100126297	BRONX	NY		08/30/2023		4,028		(432)			(432)		3,596	3,596			
100141598	SOMERSET	MA		01/30/2024		3,709		(113)			(113)		3,596	3,596			
100110306	PEORIA	AZ		06/30/2023		3,593		4			4		3,596	3,596			
100138809	LAS VEGAS	NV		12/21/2023		3,950		(356)			(356)		3,594	3,596		2	2
100131630	ROTONDA WEST	FL		10/06/2023		3,340		257			257		3,596	3,596			
100110292	PEORIA	AZ		06/30/2023		3,593		4			4		3,596	3,596			
100029193	AUBURN	WA		10/26/2018		3,577		19			19		3,596	3,596			
100020156	NAMPA	ID		07/17/2018		3,970		(373)			(373)		3,596	3,596			
100078372	BRANDON	FL		02/10/2022		4,531		(934)			(934)		3,597	3,597			
100113118	MADISON	AL		06/29/2023		2,574		1,023			1,023		3,597	3,597			
100149600	AUBURNDALE	FL		04/26/2024		3,032		565			565		3,597	3,597			
100109959	ATLANTA	GA		06/22/2023		3,868		(271)			(271)		3,597	3,597			
100116895	GLENDALE	AZ		07/20/2023		(3,217)		6,814			6,814		3,597	3,597			
100129372	GARNER	NC		09/25/2023		3,126		471			471		3,597	3,597			
100160158	MIDLOTHIAN	VA		07/17/2024		3,241		99			99		3,340	3,597		257	257
100137785	FORT WORTH	TX		12/08/2023		3,905		(307)			(307)		3,597	3,597			
100054460	BALLSTON LAKE	NY		03/23/2021		4,389		(791)			(791)		3,598	3,598			
100119487	MEBANE	NC		07/28/2023		3,469		128			128		3,598	3,598			
100138936	FRANKLIN	VA		12/21/2023		3,427		171			171		3,598	3,598			
100055357	MABANK	TX		03/23/2021		4,040		(443)			(443)		3,598	3,598			
100042956	ZOLFO SPRINGS	FL		05/28/2020		3,930		(333)			(333)		3,598	3,598			
100028074	JACKSONVILLE	FL		10/26/2018		3,107		491			491		3,598	3,598			
100030514	HORIZON CITY	TX		12/20/2018		3,290		308			308		3,598	3,598			
100119251	JEROME	ID		07/31/2023		3,805		(207)			(207)		3,598	3,598			
100060368	AUSTIN	TX		06/01/2021		3,566		33			33		3,598	3,598			
100103557	LAKEWOOD	CA		05/08/2023		3,742		(143)			(143)		3,599	3,599			
100024355	LOS BANOS	CA		09/20/2018		3,597		2			2		3,599	3,599			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055369	ELK GROVE	CA		03/23/2021		4,769		(1,170)			(1,170)		3,599	3,599			
100076012	LAKELAND	TN		01/07/2022		3,948		(349)			(349)		3,599	3,599			
100060736	BATON ROUGE	LA		06/01/2021		3,563		36			36		3,599	3,599			
100114813	THE VILLAGES	FL		07/10/2023		3,578		21			21		3,599	3,599			
100024890	CHICAGO	IL		09/20/2018		2,837		762			762		3,600	3,600			
100066610	MECHANICSVILLE	VA		08/02/2021		3,608		(8)			(8)		3,600	3,600			
100077661	MESA	AZ		01/03/2022		3,729		(129)			(129)		3,600	3,600			
100026059	CUMMING	GA		09/20/2018		3,643		(43)			(43)		3,600	3,600			
100138923	WALDEN	NY		12/21/2023		(11,510)		15,110			15,110		3,600	3,600			
100087090	BOCA RATON	FL		11/04/2022		2,923		677			677		3,600	3,600			
100091823	ANTIOCH	CA		01/30/2023		3,558		42			42		3,600	3,600			
100074175	MOUNT PLEASANT	SC		12/09/2021		4,790		(1,190)			(1,190)		3,600	3,600			
100140520	TEMECULA	CA		01/19/2024		3,921		(321)			(321)		3,600	3,600			
100012299	WESLACO	TX		04/28/2017		2,861		739			739		3,600	3,600			
100065000	LEXINGTON	KY		07/14/2021		3,919		(310)			(310)		3,608	3,600		(8)	(8)
100011737	FREDERICK	MD		03/08/2017		2,266		1,334			1,334		3,600	3,600			
100091361	ELIZABETH	NJ		02/22/2023		3,706		(106)			(106)		3,600	3,600			
100011454	HACKENSACK	NJ		12/23/2016		1,992		1,609			1,609		3,600	3,600			
100055325	WAKEFIELD	MA		03/23/2021		4,569		(968)			(968)		3,600	3,600			
100155788	COLUMBUS	OH		06/18/2024		3,978		(378)			(378)		3,601	3,601			
100063721	TAYLORVILLE	IL		07/01/2021		3,758		(157)			(157)		3,601	3,601			
100013996	LAS VEGAS	NV		05/25/2017		3,193		408			408		3,601	3,601			
100113230	CHERRY HILL	NJ		06/29/2023		1,026		2,574			2,574		3,601	3,601			
100088272	ORLANDO	FL		10/17/2022		3,842		(241)			(241)		3,601	3,601			
100164354	ARGYLE	TX		08/21/2024		3,487		114			114		3,601	3,601			
100078892	LAS VEGAS	NV		02/24/2022		3,664		(63)			(63)		3,601	3,601			
100146995	OCEAN CITY	MD		03/27/2024		3,547		54			54		3,601	3,601			
100070411	N LAS VEGAS	NV		09/23/2021		3,850		(249)			(249)		3,601	3,601			
100165724	FRESNO	CA		08/29/2024		3,965		(364)			(364)		3,601	3,601			
100012765	NORTH BEACH	MD		05/25/2017		2,782		820			820		3,602	3,602			
100102045	SPOKANE	WA		04/14/2023		3,755		(153)			(153)		3,602	3,602			
100116737	JACKSONVILLE	FL		07/20/2023		2,656		946			946		3,602	3,602			
100137545	LAS VEGAS	NV		12/08/2023		3,559		43			43		3,602	3,602			
100062716	GLENROCK	WY		07/01/2021		3,610		(8)			(8)		3,602	3,602			
100028843	PORT ORANGE	FL		10/26/2018		3,090		512			512		3,602	3,602			
100164589	SAINT CLOUD	FL		08/21/2024		3,769		(167)			(167)		3,602	3,602			
100046211	LAWRENCEBURG	IN		11/25/2020		4,195		(593)			(593)		3,602	3,602			
100037893	PISCATAWAY	NJ		09/16/2019		3,908		(306)			(306)		3,602	3,602			
100140351	LITTLE RIVER	SC		01/18/2024		3,122		480			480		3,602	3,602		1	1
100024930	LAKE ELSINORE	CA		09/20/2018		3,667		(65)			(65)		3,603	3,603			
100147835	RENTON	WA		04/08/2024		3,691		(88)			(88)		3,603	3,603			
100099981	DAVENPORT	FL		03/28/2023		3,662		(59)			(59)		3,603	3,603			
100088265	CLIFTON	NJ		10/17/2022		3,830		(227)			(227)		3,603	3,603			
100032194	SAN MATEO	CA		03/29/2019		3,190		413			413		3,603	3,603			
100101610	KAILUA KONA	HI		04/26/2023		3,635		(32)			(32)		3,603	3,603			
100128194	PENSACOLA	FL		09/18/2023		2,796		808			808		3,603	3,603			
100153703	MIAMI LAKES	FL		07/11/2024		3,706		(103)			(103)		3,603	3,603			
100055018	COLUMBIA	MD		03/23/2021		4,151		(545)			(545)		3,606	3,603		(3)	(3)
100113445	CHANDLER	AZ		06/29/2023		2,763		840			840		3,604	3,604			
100115195	THE BRONX	NY		07/17/2023		3,944		(340)			(340)		3,604	3,604			
100132100	CHELAN	WA		10/13/2023		3,694		(90)			(90)		3,604	3,604			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139657	WHITTIER	CA		12/28/2023		3,666		(62)			(62)		3,604	3,604			
100069587	ACWORTH	GA		09/01/2021		3,475		129			129		3,604	3,604			
100029334	CATONSVILLE	MD		10/26/2018		2,746		858			858		3,604	3,604			
100126795	INMAN	SC		08/30/2023		3,141		463			463		3,604	3,604			
100148902	WILDOMAR	CA		04/17/2024		3,786		(182)			(182)		3,604	3,604			
100079982	SURPRISE	AZ		04/25/2022		3,932		(327)			(327)		3,604	3,604			
100143588	SUFFERN	NY		02/21/2024		3,838		(233)			(233)		3,605	3,605			
100109958	LAS VEGAS	NV		06/22/2023		3,842		(236)			(236)		3,605	3,605			
100060252	ALBANY	OR		06/25/2021		3,930		(325)			(325)		3,605	3,605			
100067824	HOUSTON	TX		09/23/2021		3,973		(368)			(368)		3,605	3,605			
100111502	CRYSTAL BEACH	FL		06/29/2023		1,829		1,777			1,777		3,606	3,605			
100081380	GLENPOOL	OK		03/18/2022		3,474		131			131		3,606	3,606			
100031191	LOS ANGELES	CA		03/29/2019		3,152		454			454		3,606	3,606			
100120899	HARDEEVILLE	SC		08/30/2023		3,633		(27)			(27)		3,606	3,606			
100143283	SNOQUALMIE PASS	WA		02/16/2024		3,894		(288)			(288)		3,606	3,606			
100079571	LAS VEGAS	NV		04/25/2022		3,844		(238)			(238)		3,606	3,606			
100114424	COHOES	NY		06/29/2023		2,004		1,602			1,602		3,606	3,606			
100159275	FLOWER MOUND	TX		07/15/2024		3,803		(196)			(196)		3,606	3,606			
100079561	CHICAGO	IL		04/25/2022		3,517		90			90		3,606	3,606			
100131621	ATLANTA	GA		10/06/2023		3,563		44			44		3,607	3,607			
100129477	LOXAHATCHEE	FL		09/29/2023		3,791		(185)			(185)		3,607	3,607			
100043331	LITHONIA	GA		08/13/2020		3,313		294			294		3,607	3,607			
100060523	DENVER	CO		06/01/2021		3,584		23			23		3,607	3,607			
100117693	SANTA CLARITA	CA		07/20/2023		3,279		328			328		3,607	3,607			
100113923	ATLANTA	GA		06/29/2023		2,378		1,230			1,230		3,607	3,607			
100055209	MONTGOMERY VILLAGE	MD		03/23/2021		4,979		(1,371)			(1,371)		3,608	3,608			
100026195	ANTIOCH	CA		09/20/2018		3,468		140			140		3,608	3,608			
100151226	WENDELL	NC		05/10/2024		3,294		313			313		3,608	3,608			
100154348	LOS CABOS	MEX		06/12/2024		3,608							3,608	3,608			
100108441	NEWARK	NJ		05/25/2023		3,644		(36)			(36)		3,608	3,608			
100148674	RHINEBECK	NY		04/16/2024		3,773		(164)			(164)		3,608	3,608			
100025485	COPIAGUE	NY		09/20/2018		3,824		(215)			(215)		3,609	3,609			
100031619	COCONUT CREEK	FL		03/29/2019		3,354		254			254		3,609	3,609			
100030637	BAKERSFIELD	CA		04/09/2019		742		2,867			2,867		3,609	3,609			
100045097	FORT WORTH	TX		11/19/2020		3,094		515			515		3,609	3,609			
100102107	MINTURN	CO		04/14/2023		3,751		(142)			(142)		3,609	3,609			
100012718	PINE MOUNTAIN CLUB	CA		05/25/2017		2,578		1,032			1,032		3,610	3,610			
100013750	EVERETT	WA		05/25/2017		3,491		118			118		3,610	3,610			
100046581	ARLINGTON	TX		11/25/2020		3,618		(8)			(8)		3,610	3,610			
100078862	FAIRBANKS	AK		02/24/2022		3,642		(32)			(32)		3,610	3,610			
100158857	PORTOLA	CA		07/12/2024		3,928		(318)			(318)		3,610	3,610			
100132060	MELISSA	TX		10/13/2023		3,619		(9)			(9)		3,610	3,610			
4010074027	MASTIC BEACH	NY		04/29/2024		4,136		(526)			(526)		3,610	3,610			
100110308	OLDSMAR	FL		06/30/2023		3,369		242			242		3,610	3,610			
100155091	PORTER RANCH	CA		07/19/2024		1,782		1,828			1,828		3,610	3,610			
100061976	COXS CREEK	KY		07/01/2021		3,683		(72)			(72)		3,610	3,610			
100043480	TALLAHASSEE	FL		08/13/2020		(4,612)		8,222			8,222		3,611	3,611			
100100721	CHICAGO	IL		04/28/2023		3,153		457			457		3,611	3,611			
100011637	NEWARK	DE		03/08/2017		1,875		1,735			1,735		3,611	3,611			
100086955	BOCA RATON	FL		10/24/2022		3,960		(349)			(349)		3,611	3,611			
100055331	NEPTUNE	NJ		03/23/2021		4,136		(525)			(525)		3,611	3,611			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100028841	LAS VEGAS	NV		10/26/2018		3,407		205			205		3,611	3,611			
100067045	BELLMAWR	NJ		08/02/2021		3,393		218			218		3,611	3,611			
100113494	SANTA ANA	CA		06/29/2023		1,277		2,335			2,335		3,611	3,611			
4010055714	MILWAUKEE	WI		08/24/2023		3,792		(181)			(181)		3,612	3,612			
100054333	BERGENFIELD	NJ		03/23/2021		3,184		428			428		3,612	3,612			
100137745	STEPHENS CITY	VA		12/08/2023		3,137		475			475		3,612	3,612			
100149559	CHARLOTTE	NC		04/26/2024		3,768		(156)			(156)		3,612	3,612			
100078524	WEERT	NLD		01/26/2022		3,684						65	3,749	3,612	(137)		(137)
100075969	MILFORD	OH		01/07/2022		3,613		(1)			(1)		3,612	3,612			
100135107	DAUPHIN ISLAND	AL		11/01/2023		3,347		265			265		3,612	3,612			
100129572	MEDFORD	OR		09/29/2023		3,697		(84)			(84)		3,612	3,612			
100141639	WESTMINSTER	MD		01/30/2024		3,891		(278)			(278)		3,612	3,612			
100158450	LAKEWOOD	CO		07/10/2024		3,689		(77)			(77)		3,612	3,612			
100028674	CORAL SPRINGS	FL		10/26/2018		2,901		712			712		3,613	3,613			
100031326	MURRIETA	CA		03/29/2019		2,757		856			856		3,613	3,613			
100048108	GREENSBORO	NC		11/20/2020		3,722		(109)			(109)		3,613	3,613			
100110933	GREEN COVE SP	FL		06/29/2023		3,405		208			208		3,613	3,613			
100132335	MCDONOUGH	GA		11/03/2023		2,900		713			713		3,613	3,613			
100116767	EAST BRUNSWICK	NJ		07/20/2023		2,444		1,169			1,169		3,613	3,613			
100060697	SYLACAUGA	AL		06/01/2021		3,579		34			34		3,613	3,613			
100120492	LITTLEROCK	CA		08/18/2023		3,805		(192)			(192)		3,613	3,613			
100081103	MORRISTOWN	TN		03/18/2022		3,429		185			185		3,613	3,613			
100064994	COLUMBIA	MD		07/14/2021		3,930		(316)			(316)		3,614	3,614			
100084637	PROVO	UT		08/02/2022		3,662		(48)			(48)		3,614	3,614			
100100957	NAVARRE	FL		04/28/2023		3,338		275			275		3,614	3,614			
100099969	WASHINGTON	DC		03/28/2023		3,700		(86)			(86)		3,614	3,614			
100151200	ANNA	TX		05/10/2024		3,784		(171)			(171)		3,614	3,614			
100060932	ALBANY	GA		06/01/2021		3,579		35			35		3,614	3,614			
100067511	ANOKA	MN		09/23/2021		4,009		(395)			(395)		3,614	3,614			
100120653	MIAMI	FL		08/24/2023		3,722		(107)			(107)		3,614	3,614			
100076493	FORT LAUDERDALE	FL		12/21/2021		4,615		(1,000)			(1,000)		3,614	3,614			
100062781	FRESNO	CA		07/01/2021		3,816		(202)			(202)		3,614	3,614			
100119367	BRASELTON	GA		07/31/2023		3,356		258			258		3,614	3,614			
100049601	UPPER MARLBORO	MD		11/20/2020		3,773		(159)			(159)		3,615	3,615			
100129624	NASHVILLE	TN		09/29/2023		3,657		(42)			(42)		3,615	3,615			
100129379	AUBREY	TX		09/26/2023		3,543		71			71		3,615	3,615			
100012642	LONGWOOD	FL		05/25/2017		2,376		1,239			1,239		3,615	3,615			
100157629	WALNUT CREEK	CA		06/28/2024		3,990		(375)			(375)		3,615	3,615			
100067912	VERO BEACH	FL		09/23/2021		4,074		(459)			(459)		3,615	3,615			
100141369	SUN VALLEY AREA LOS ANGELES	CA		01/30/2024		3,831		(216)			(216)		3,615	3,615			
100064940	POMPANO BEACH	FL		07/14/2021		3,964		(349)			(349)		3,615	3,615			
100071981	SCHAUMBURG	IL		10/29/2021		4,287		(672)			(672)		3,615	3,615			
100079604	NEWARK	DE		04/25/2022		3,935		(319)			(319)		3,615	3,615			
100067353	PINE HILL	NJ		08/02/2021		3,405		210			210		3,616	3,616			
100055503	FREDERICKSBURG	VA		03/23/2021		4,583		(967)			(967)		3,616	3,616			
100120110	FORT WORTH	TX		08/11/2023		3,099		517			517		3,616	3,616			
100054418	OAKLAND	CA		03/23/2021		4,120		(502)			(502)		3,618	3,616		(2)	(2)
100103572	COLUMBIA	MD		05/08/2023		3,667		(51)			(51)		3,616	3,616			
100115933	REEDVILLE	VA		07/20/2023		3,764		(148)			(148)		3,616	3,616			
100120730	SAN ANTONIO	TX		08/25/2023		3,258		358			358		3,616	3,616			
100063147	GARDENDALE	AL		07/01/2021		3,645		(28)			(28)		3,617	3,617			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126489	LOCKPORT	IL		08/30/2023		3,901		(285)			(285)		3,617	3,617			
100147176	GRAFTON	MA		03/28/2024		3,381		236			236		3,617	3,617			
100081405	CHICAGO	IL		03/18/2022		3,445		172			172		3,617	3,617			
100110420	THE WOODLANDS	TX		06/30/2023		3,578		39			39		3,617	3,617			
100060421	UPPER MARLBORO	MD		06/01/2021		3,596		22			22		3,617	3,617			
100102870	PHILADELPHIA	PA		06/22/2023		3,232		386			386		3,617	3,617			
100164130	BOCA RATON	FL		08/21/2024		3,948		(330)			(330)		3,618	3,618			
100041193	DURHAM	NC		03/02/2020		3,900		(282)			(282)		3,618	3,618			
100137060	ANCHORAGE	AK		11/28/2023		3,593		25			25		3,618	3,618			
100065249	MIDLAND	GA		07/14/2021		3,706		(88)			(88)		3,618	3,618			
100132707	QUEEN CREEK	AZ		11/03/2023		3,872		(254)			(254)		3,618	3,618			
100047515	MCDONOUGH	GA		11/20/2020		4,134		(516)			(516)		3,618	3,618			
100055740	LAWRENCEVILLE	GA		03/23/2021		4,238		(619)			(619)		3,618	3,618			
100153684	BROOKLYN	NY		05/31/2024		3,860		(242)			(242)		3,618	3,618			
100050207	STAMFORD	CT		11/20/2020		4,527		(908)			(908)		3,619	3,619			
100016434	NEW BRUNSWICK	NJ		04/05/2018		3,855		(236)			(236)		3,619	3,619			
100086521	COVINGTON	WA		09/30/2022		3,795		(176)			(176)		3,619	3,619			
100061708	LOUISVILLE	KY		07/01/2021		3,703		(83)			(83)		3,620	3,620			
100116641	LEAGUE CITY	TX		07/20/2023		2,738		881			881		3,620	3,620			
100137983	ZEPHYRHILLS	FL		12/13/2023		2,748		872			872		3,620	3,620			
100101647	KISSIMMEE	FL		04/26/2023		3,410		210			210		3,620	3,620			
100068336	LARGO	FL		08/25/2021		3,998		(378)			(378)		3,620	3,620			
100045193	AVONDALE	AZ		11/25/2020		4,444		(824)			(824)		3,620	3,620			
100030404	ATLANTA	GA		12/20/2018		2,932		688			688		3,620	3,620			
100156461	LOS ANGELES	CA		06/24/2024		3,840		(220)			(220)		3,620	3,620			
100100616	SAINT AUGUSTINE	FL		04/27/2023		3,753		(133)			(133)		3,620	3,620			
100100487	PEMBROKE PINES	FL		04/27/2023		3,030		591			591		3,620	3,620			
100147905	SAN DIEGO	CA		04/08/2024		4,016		(395)			(395)		3,620	3,620			
100108431	HAVERSTRAW	NY		05/25/2023		3,780		(159)			(159)		3,621	3,621			
100014069	BENSENVILLE	IL		05/25/2017		3,518		103			103		3,621	3,621			
100113936	BRAINERD	MN		06/29/2023		3,654		(33)			(33)		3,621	3,621			
100118677	AUBURN	CA		07/25/2023		3,884		(263)			(263)		3,621	3,621			
100084120	PHOENIXVILLE	PA		09/02/2022		3,603		19			19		3,621	3,621			
100149729	MIDDLETOWN	NY		04/26/2024		3,946		(324)			(324)		3,622	3,622			
100016499	GREER	SC		04/10/2018		3,696		(74)			(74)		3,622	3,622			
100130163	ATLANTA	GA		11/15/2023		3,769		(147)			(147)		3,622	3,622			
100149475	PINEVILLE	NC		04/24/2024		3,842		(220)			(220)		3,622	3,622			
100086242	PHILADELPHIA	PA		09/29/2022		3,735		(111)			(111)		3,623	3,622		(1)	(1)
100137517	GILBERT	AZ		01/11/2024		3,904		(282)			(282)		3,622	3,622			
100115871	BELTON	MO		07/20/2023		3,405		218			218		3,623	3,623			
100020236	COLORADO SPRINGS	CO		07/17/2018		3,828		(206)			(206)		3,623	3,623			
100065219	GLENN HEIGHTS	TX		07/14/2021		3,777		(154)			(154)		3,623	3,623			
100099621	ROHNERT PARK	CA		04/06/2023		3,291		332			332		3,623	3,623			
100049213	POMONA	CA		11/20/2020		4,144		(521)			(521)		3,623	3,623			
100065041	SAN BERNARDINO	CA		07/14/2021		3,911		(288)			(288)		3,623	3,623			
100113121	DALLAS	TX		06/29/2023		2,561		1,062			1,062		3,623	3,623			
100128504	MIRAMAR	FL		09/15/2023		3,473		151			151		3,623	3,623			
100031986	OAKLEY	CA		03/29/2019		3,330		293			293		3,623	3,623			
100063245	MANOR	TX		07/01/2021		3,791		(167)			(167)		3,624	3,624			
100024923	PAHRUMP	NV		09/20/2018		3,143		480			480		3,624	3,624			
100084715	OTTAWA	IL		08/02/2022		3,601		23			23		3,624	3,624			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054050	PARLIN	NJ		03/23/2021		4,058		(434)			(434)		3,624	3,624			
100065648	NORTH RICHLAND HILLS	TX		07/28/2021		3,991		(367)			(367)		3,624	3,624			
100119183	JOSHUA	TX		07/31/2023		3,522		102			102		3,624	3,624			
100132064	COLUMBIA	MO		10/13/2023		3,795		(170)			(170)		3,624	3,624			
100025567	ONTARIO	CA		09/20/2018		3,840		(216)			(216)		3,624	3,624			
100064757	SEMINOLE	FL		07/14/2021		4,113		(488)			(488)		3,624	3,624			
100112038	GLEN BURNIE	MD		06/29/2023		680		2,945			2,945		3,624	3,624			
100126565	ARLINGTON	TX		08/30/2023		3,895		(271)			(271)		3,625	3,625			
100031442	FAIRFIELD	CA		03/29/2019		3,748		(123)			(123)		3,625	3,625			
100100401	GLEN COVE	NY		04/27/2023		2,964		661			661		3,625	3,625			
100129744	LOS ANGELES	CA		09/27/2023		3,959		(334)			(334)		3,625	3,625			
100026913	CAMP SPRINGS	MD		09/26/2018		1,623		2,002			2,002		3,625	3,625			
100110507	HENDERSON	NV		06/30/2023		3,051		574			574		3,625	3,625			
100100452	SCOTRUN	PA		04/27/2023		3,639		(14)			(14)		3,625	3,625			
100116013	SUGAR LAND	TX		07/20/2023		3,383		243			243		3,625	3,625			
100090915	CRESTVIEW	FL		01/31/2023		3,783		(158)			(158)		3,625	3,625			
100012338	WAKE FOREST	NC		04/28/2017		2,858		768			768		3,626	3,626			
100153696	CHARLESTON	SC		05/31/2024		3,699		(73)			(73)		3,626	3,626			
100049499	LOS ANGELES	CA		11/20/2020		3,476		150			150		3,626	3,626			
100137964	COLUMBUS	OH		12/13/2023		3,102		523			523		3,626	3,626			
100143488	GRAND PRAIRIE	TX		02/21/2024		3,938		(312)			(312)		3,626	3,626			
100100961	BRISTOL	TN		04/28/2023		2,819		807			807		3,626	3,626			
100132294	GRAYSLAKE	IL		10/13/2023		3,471		155			155		3,626	3,626			
100012951	CLERMONT	FL		05/25/2017		2,645		981			981		3,626	3,626			
100154724	LONG BEACH	CA		07/19/2024		3,893		(267)			(267)		3,626	3,626			
100102677	FULSHEAR	TX		06/22/2023		4,103		(476)			(476)		3,627	3,627			
100151001	ARVADA	CO		05/08/2024		3,752		(126)			(126)		3,627	3,627			
100148671	PORT SAINT LUCIE	FL		04/16/2024		3,511		117			117		3,627	3,627			
100087498	PASADENA	MD		10/25/2022		3,157		470			470		3,627	3,627			
100129457	SCHAUMBURG	IL		09/29/2023		3,734		(107)			(107)		3,627	3,627			
100071820	PHILADELPHIA	PA		10/14/2021		4,020		(392)			(392)		3,627	3,627			
100030055	TUCSON	AZ		12/20/2018		3,887		(260)			(260)		3,628	3,628			
100080956	CARY	NC		03/18/2022		3,555		73			73		3,628	3,628			
100120452	PORT SAINT LUCIE	FL		08/18/2023		3,649		(21)			(21)		3,628	3,628			
100117694	WEST HARTFORD	CT		07/20/2023		2,738		890			890		3,628	3,628			
100067812	BRIDGEPORT	CT		09/23/2021		3,958		(330)			(330)		3,628	3,628			
100012384	BRIDGETON	MO		04/28/2017		2,923		704			704		3,628	3,628			
100114145	PIPERSVILLE	PA		06/29/2023		2,495		1,133			1,133		3,628	3,628			
100045324	BURLINGTON	NC		11/25/2020		4,717		(1,088)			(1,088)		3,628	3,628			
100068452	WOODBRIDGE	VA		08/25/2021		3,958		(330)			(330)		3,628	3,628			
100138900	LA PALMA	CA		12/21/2023		3,973		(344)			(344)		3,629	3,629			
100141533	HOLLYWOOD	FL		01/30/2024		4,052		(424)			(424)		3,629	3,629			
100115082	SALEM	OR		07/14/2023		3,426		203			203		3,629	3,629			
100154608	BREA	CA		06/14/2024		3,930		(301)			(301)		3,630	3,630			
100109191	MORENO VALLEY	CA		07/21/2023		3,876		(247)			(247)		3,630	3,630			
100115569	KISSIMMEE	FL		07/19/2023		3,898		(268)			(268)		3,630	3,630			
100054921	ROCK HILL	SC		03/23/2021		5,424		(1,794)			(1,794)		3,630	3,630			
100163336	MARATHON	FL		08/13/2024		3,842		(212)			(212)		3,630	3,630			
100132313	PORT ORCHARD	WA		10/13/2023		3,104		527			527		3,630	3,630			
100031267	FONTANA	CA		03/29/2019		2,532		1,098			1,098		3,630	3,630			
100101786	NEWARK	NJ		03/31/2023		3,815		(185)			(185)		3,630	3,630			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049495	ALABASTER	AL		11/20/2020		4,122		(491)			(491)		3,630	3,630			
100143516	NEWARK	NJ		02/21/2024		3,826		(195)			(195)		3,631	3,631			
100151233	ROSEMOUNT	MN		05/10/2024		3,226		405			405		3,631	3,631			
100127317	KEARNY	NJ		08/30/2023		425		3,206			3,206		3,631	3,631			
100112487	HIGHLAND MILLS	NY		06/29/2023		2,421		1,211			1,211		3,631	3,631			
100103423	SCOTTSDALE	AZ		06/16/2023		4,188		(556)			(556)		3,631	3,631			
100091422	OLATHE	KS		02/22/2023		3,806		(174)			(174)		3,631	3,631			
100067616	ROSHARON	TX		09/23/2021		4,009		(378)			(378)		3,632	3,632			
100078909	MIAMI	FL		02/24/2022		3,830		(199)			(199)		3,632	3,632			
100074848	HOUSTON	TX		12/01/2021		3,761		(128)			(128)		3,632	3,632			
100087142	ALEXANDRIA	LA		10/25/2022		2,807		826			826		3,633	3,633			
100049176	FRAZIER PARK	CA		11/20/2020		4,568		(935)			(935)		3,633	3,633			
100147791	ALHAMBRA	CA		04/08/2024		3,908		(276)			(276)		3,633	3,633			
100128362	PHOENIX	AZ		09/14/2023		3,613		(248)			(248)		3,364	3,633		268	268
100116139	FISHERS	IN		07/20/2023		2,835		798			798		3,633	3,633			
100012917	OCALA	FL		05/25/2017		3,261		372			372		3,633	3,633			
100129514	CRYSTAL	MN		09/29/2023		3,648		(15)			(15)		3,633	3,633			
100150033	LA HONDA	CA		06/07/2024		3,922		(289)			(289)		3,633	3,633			
100048137	CHICAGO	IL		11/20/2020		4,691		(1,058)			(1,058)		3,633	3,633			
100141081	NEWARK	NJ		01/30/2024		3,869		(235)			(235)		3,633	3,633			
100031039	CORONA	CA		03/29/2019		2,568		1,065			1,065		3,633	3,633			
100068962	HOFFMAN ESTATES	IL		09/01/2021		3,625		8			8		3,633	3,633			
100152010	FRIDLEY	MN		06/14/2024		3,848		(215)			(215)		3,634	3,634			
100091451	FULSHEAR	TX		01/20/2023		3,888		(255)			(255)		3,634	3,634			
100110091	PEMBROKE PINES	FL		06/23/2023		(5,274)		8,908			8,908		3,634	3,634			
100013477	FRESNO	CA		05/25/2017		2,232		1,402			1,402		3,634	3,634			
100115745	OLDSMAR	FL		07/20/2023		3,475		158			158		3,634	3,634			
100120702	PRINCETON	TX		08/25/2023		3,753		(119)			(119)		3,634	3,634			
100158472	RCH CUCAMONGA	CA		07/10/2024		3,838		(204)			(204)		3,634	3,634			
100112266	SPRINGBORO	OH		06/29/2023		1,741		1,893			1,893		3,634	3,634			
100118703	MCKINLEYVILLE	CA		07/25/2023		3,994		(360)			(360)		3,635	3,635			
100053979	ARLINGTON HEIGHTS	IL		03/23/2021		4,730		(1,096)			(1,096)		3,635	3,635			
100131753	MAINEVILLE	OH		10/06/2023		3,272		363			363		3,635	3,635			
100152020	THOUSAND OAKS	CA		05/14/2024		4,648		(418)			(418)		4,231	3,635		(596)	(596)
100156061	WOODLAND HILLS	CA		06/18/2024		4,080		(445)			(445)		3,635	3,635			
100114754	SEVIERVILLE	TN		07/07/2023		3,886		(251)			(251)		3,635	3,635			
100136333	CIBOLO	TX		11/20/2023		2,760		876			876		3,635	3,635			
100014168	FRESNO	CA		05/25/2017		3,325		310			310		3,636	3,636			
100090905	LOS ANGELES	CA		01/31/2023		3,531		105			105		3,636	3,636			
100111256	INDIANAPOLIS	IN		06/29/2023		3,226		409			409		3,636	3,636			
100013395	CAPE CORAL	FL		05/25/2017		2,564		1,073			1,073		3,636	3,636			
100108012	ATLANTA	GA		05/25/2023		3,629		7			7		3,636	3,636			
100050330	DAVENPORT	FL		11/20/2020		4,310		(674)			(674)		3,636	3,636			
100069316	LAKELAND	FL		09/01/2021		3,715		(78)			(78)		3,636	3,636			
100013373	DELAND	FL		05/25/2017		3,027		610			610		3,636	3,636			
100120032	FRESNO	CA		08/11/2023		3,774		(137)			(137)		3,637	3,637			
100063015	SAPULPA	OK		07/01/2021		3,837		(200)			(200)		3,637	3,637			
100136044	TRACY	CA		11/16/2023		3,687		(49)			(49)		3,637	3,637			
100118628	ELK GROVE	CA		07/25/2023		3,847		(210)			(210)		3,637	3,637			
100127073	NASHVILLE	TN		08/30/2023		3,676		(39)			(39)		3,637	3,637			
100120120	FORT WORTH	TX		08/11/2023		3,049		589			589		3,637	3,637			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127983	CLARKSVILLE	TN		09/08/2023		3,462		176			176		3,638	3,638			
100061452	SAINT CLAIR SHORES	MI		06/01/2021		3,602		36			36		3,638	3,638			
100088254	PENSACOLA	FL		10/17/2022		3,733		(95)			(95)		3,638	3,638			
100084850	HOUSTON	TX		08/02/2022		4,063		(424)			(424)		3,638	3,638			
100158533	GLENDALE	CA		07/10/2024		4,464		(825)			(825)		3,639	3,639			
100048277	UNION CITY	NJ		11/20/2020		4,396		(758)			(758)		3,639	3,639			
100133686	KISSIMMEE	FL		10/23/2023		3,466		173			173		3,639	3,639			
100079735	HOUSTON	TX		04/25/2022		4,467		(828)			(828)		3,639	3,639			
100053730	MARTHASVILLE	MO		03/23/2021		4,058		(419)			(419)		3,639	3,639			
100026049	HOMESTEAD	FL		09/20/2018		3,763		(124)			(124)		3,640	3,640			
100139467	CORAL SPRINGS	FL		12/28/2023		4,006		(366)			(366)		3,640	3,640			
100013274	SOLEDAD	CA		05/25/2017		2,991		648			648		3,640	3,640			
100090671	BROOKLYN	NY		12/29/2022		3,778		(138)			(138)		3,640	3,640			
100109017	ROYSE CITY	TX		05/31/2023		4,117		(477)			(477)		3,640	3,640			
100126284	LITTLE FERRY	NJ		08/30/2023		3,827		(187)			(187)		3,640	3,640			
100062383	SEGUIN	TX		07/01/2021		3,730		(89)			(89)		3,640	3,640			
100060785	DECATUR	AL		06/01/2021		3,608		33			33		3,640	3,640			
100111375	DETROIT	MI		06/29/2023		4,004		(364)			(364)		3,640	3,640			
100077190	SAN ANTONIO	TX		01/03/2022		3,856		(215)			(215)		3,641	3,641			
100137606	HEATHSVILLE	VA		12/08/2023		3,636		5			5		3,641	3,641			
100115682	FRANKLIN	TN		07/20/2023		3,664		(24)			(24)		3,641	3,641			
100027808	CLEVELAND	GA		10/26/2018		3,116		525			525		3,641	3,641			
100133718	LEHI	UT		10/23/2023		3,386		255			255		3,641	3,641			
100143118	CROCKETT	CA		02/16/2024		3,938		(298)			(298)		3,641	3,641			
100133681	BELMONT	NC		10/23/2023		3,687		(46)			(46)		3,641	3,641			
100115893	KATY	TX		07/20/2023		3,681		(40)			(40)		3,641	3,641			
100114629	LANCASTER	CA		06/29/2023		3,792		(151)			(151)		3,641	3,641			
100128902	LAUREL	MD		09/21/2023		3,935		(294)			(294)		3,641	3,641			
100128751	UPLAND	CA		09/21/2023		3,837		(196)			(196)		3,641	3,641			
100087314	ABERDEEN	WA		10/25/2022		3,000		641			641		3,641	3,641			
100064873	MODESTO	CA		07/14/2021		4,049		(408)			(408)		3,641	3,641			
100057842	BELMONT	NC		06/30/2021		3,642		(1)			(1)		3,641	3,641			
100026893	SACRAMENTO	CA		09/26/2018		3,987		(345)			(345)		3,642	3,642			
100029611	NORTH HIGHLANDS	CA		10/26/2018		3,119		523			523		3,642	3,642			
100115234	HAVERSTRAW	NY		07/17/2023		3,817		(176)			(176)		3,642	3,642			
100084792	BOISE	ID		08/02/2022		4,158		(516)			(516)		3,642	3,642			
100076271	BELMONT	NC		01/07/2022		3,757		(115)			(115)		3,642	3,642			
100133650	MELISSA	TX		10/23/2023		3,642		1			1		3,643	3,643			
100114799	HEBER	UT		07/10/2023		3,499		143			143		3,643	3,643			
100113156	VANCOUVER	WA		06/29/2023		1,483		2,160			2,160		3,643	3,643			
100071781	CONVERSE	TX		10/14/2021		3,969		(326)			(326)		3,643	3,643			
100088890	RICHFIELD	UT		11/15/2022		3,821		(178)			(178)		3,643	3,643			
100031880	TOLLESON	AZ		03/29/2019		3,385		258			258		3,643	3,643			
100061873	DOVER	DE		07/01/2021		3,699		(55)			(55)		3,644	3,644			
100129364	DAWSONVILLE	GA		09/25/2023		3,278		366			366		3,644	3,644			
100135249	PALMETTO	FL		11/08/2023		3,701		(57)			(57)		3,644	3,644			
100133919	SAN FRANCISCO	CA		10/25/2023		3,784		(140)			(140)		3,644	3,644			
100103616	PALMDALE	CA		05/08/2023		3,566		78			78		3,644	3,644			
100053411	ARNOLD	MO		03/23/2021		4,536		(892)			(892)		3,644	3,644			
100068100	MEDFORD	OR		08/25/2021		3,800		(155)			(155)		3,644	3,644			
100079100	BARTLETT	TN		02/24/2022		3,767		(122)			(122)		3,644	3,644			

SCHEDULE B - PART 3

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100071756	FORT WORTH	TX		10/14/2021		4,052		(407)			(407)		3,645	3,644			
100063783	FREDERICKTOWN	OH		07/01/2021		3,723		(79)			(79)		3,645	3,645			
100011860	CHICAGO	IL		03/08/2017		2,803		841			841		3,644	3,645		1	1
100111820	DODGE CITY	KS		06/29/2023		3,519		126			126		3,645	3,645			
100136511	GIDDINGS	TX		11/20/2023		3,468		177			177		3,645	3,645			
100100686	CULPEPER	VA		04/28/2023		3,384		261			261		3,645	3,645			
100071530	CITRUS SPGS	FL		10/14/2021		3,886		(241)			(241)		3,645	3,645			
100128046	LA VERGNE	TN		09/08/2023		3,577		68			68		3,645	3,645			
100126649	PUEBLO	CO		08/30/2023		3,376		269			269		3,645	3,645			
100150652	GLASSBORO	NJ		05/06/2024		3,735		(91)			(91)		3,644	3,645		1	1
100149390	OKLAHOMA CITY	OK		04/24/2024		3,289		357			357		3,646	3,646			
100054746	PLAINFIELD	NJ		03/23/2021		4,124		(479)			(479)		3,646	3,646			
100091693	MIAMI	FL		03/24/2023		3,853		(207)			(207)		3,646	3,646			
100155831	COVINGTON	GA		06/18/2024		3,978		(331)			(331)		3,646	3,646			
100088946	BOLTON	CT		11/15/2022		3,546		100			100		3,646	3,646			
100114623	FONTANA	CA		06/29/2023		3,729		(82)			(82)		3,646	3,646			
100017651	MILWAUKEE	WI		04/26/2018		2,408		1,238			1,238		3,647	3,647			
100112531	LOUISVILLE	KY		06/29/2023		1,137		2,509			2,509		3,647	3,647			
100055597	RIVERDALE	MD		03/23/2021		4,082		(435)			(435)		3,647	3,647			
100117914	WEST PALM BEACH	FL		07/20/2023		3,782		(135)			(135)		3,647	3,647			
100067123	VANCOUVER	WA		08/02/2021		3,492		155			155		3,647	3,647			
100026377	PERRIS	CA		09/26/2018		3,346		301			301		3,647	3,647			
100157697	SAN JOSE	CA		06/28/2024		3,787		(140)			(140)		3,647	3,647			
100139329	KISSIMMEE	FL		12/28/2023		3,093		554			554		3,647	3,647			
100045124	BIRMINGHAM	AL		11/25/2020		3,777		(427)			(427)		3,350	3,647		297	297
100061094	CHARLOTTE	NC		06/01/2021		3,612		35			35		3,647	3,647			
100140366	PEORIA	AZ		01/18/2024		3,792		(145)			(145)		3,647	3,647			
100068399	EAST CHICAGO	IN		08/25/2021		3,988		(340)			(340)		3,648	3,648			
100024300	COLORADO SPRINGS	CO		09/20/2018		3,783		(136)			(136)		3,648	3,648			
100078852	WINTER HAVEN	FL		02/24/2022		3,610		38			38		3,648	3,648			
100109708	RANCHO CUCAMONGA	CA		06/16/2023		3,906		(258)			(258)		3,648	3,648			
100172965	FALLBROOK	CA		10/25/2024		3,790		(142)			(142)		3,648	3,648			
100076206	HELOTES	TX		01/07/2022		3,991		(343)			(343)		3,649	3,649			
100120941	PORT SAINT JOE	FL		08/30/2023		3,715		(67)			(67)		3,649	3,649			
100134495	DAVENPORT	FL		10/30/2023		3,624		25			25		3,649	3,649			
100112492	JAMAICA	NY		06/29/2023		1,839		1,810			1,810		3,649	3,649			
100108253	LANCASTER	CA		05/24/2023		3,801		(152)			(152)		3,649	3,649			
100054645	BETHPAGE	NY		03/23/2021		4,352		(703)			(703)		3,649	3,649			
100128496	HIALEAH	FL		09/15/2023		3,857		(207)			(207)		3,649	3,649			
100152516	MIAMI	FL		05/17/2024		3,431		216			216		3,647	3,650		2	2
100131919	NORTH MYRTLE BEACH	SC		10/13/2023		3,692		(42)			(42)		3,650	3,650			
100111166	ADAMS	MN		06/29/2023		1,293		2,357			2,357		3,650	3,650			
100132799	MONETA	VA		11/03/2023		3,689		(39)			(39)		3,650	3,650			
100132362	ALLEN	TX		11/03/2023		3,265		385			385		3,650	3,650			
100061255	JACKSONVILLE	FL		06/01/2021		3,620		30			30		3,650	3,650			
100117556	STOCKTON	CA		07/20/2023		1,966		1,684			1,684		3,650	3,650			
100113376	MIAMI	FL		06/29/2023		1,482		2,168			2,168		3,650	3,650			
100111994	ATLANTA	GA		06/29/2023		2,507		1,143			1,143		3,650	3,650			
100088821	MORRISTOWN	VT		11/15/2022		3,510		140			140		3,650	3,650			
100014570	EAST AMHERST	NY		09/27/2017		2,196		1,454			1,454		3,650	3,650			
100137064	AUSTIN	TX		11/28/2023		3,665		(14)			(14)		3,651	3,651			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120510	FORT LAUDERDALE	FL		08/18/2023		3,877		(226)			(226)		3,651	3,651			
100068218	PHILADELPHIA	PA		08/25/2021		3,903		(252)			(252)		3,652	3,652			
100025291	FAYETTEVILLE	NC		09/20/2018		3,788		(136)			(136)		3,652	3,652			
100116015	BLOOMINGTON	MN		07/20/2023		3,736		(85)			(85)		3,652	3,652			
100103845	ROOSEVELT	NY		05/10/2023		3,869		(217)			(217)		3,652	3,652			
100115684	BAKERSFIELD	CA		07/20/2023		3,730		(78)			(78)		3,652	3,652			
100057527	FAIRFAX	VA		06/30/2021		3,997		(345)			(345)		3,652	3,652			
100147334	BRIELLE	NLD		03/27/2024		3,685							3,685	3,652	(33)		(33)
100135197	PROSPER	TX		11/07/2023		3,888		(192)			(192)		3,696	3,652		(43)	(43)
100066761	HENRIETTA	NY		08/02/2021		3,814		(162)			(162)		3,652	3,652			
100091551	STATEN ISLAND	NY		01/20/2023		3,740		(87)			(87)		3,652	3,652			
100112256	RENTON	WA		06/29/2023		1,765		1,887			1,887		3,653	3,653			
100029332	ONTARIO	CA		10/26/2018		3,992		(340)			(340)		3,653	3,653			
100019976	MARIETTA	GA		07/30/2018		3,872		(219)			(219)		3,653	3,653			
100000377	MANOR	TX		09/27/2016		4,170		(517)			(517)		3,653	3,653			
100148013	CHULA VISTA	CA		04/10/2024		3,927		(274)			(274)		3,653	3,653			
100083785	PEORIA	AZ		07/12/2022		3,809		(155)			(155)		3,654	3,654			
100143988	RIVERSIDE	CA		02/29/2024		3,996		(342)			(342)		3,654	3,654			
100113146	LA PLACE	LA		06/29/2023		3,350		304			304		3,654	3,654			
100049440	UTICA	MI		11/20/2020		4,180		(526)			(526)		3,654	3,654			
100110632	CHANDLER	AZ		06/30/2023		3,608		46			46		3,654	3,654			
100053359	LOS ANGELES	CA		03/23/2021		3,809		(154)			(154)		3,654	3,654			
100054048	TEXARKANA	TX		03/23/2021		4,093		(438)			(438)		3,654	3,654			
100116229	VERO BEACH	FL		07/20/2023		2,992		662			662		3,654	3,654			
100076262	LA PLACE	LA		01/07/2022		3,878		(224)			(224)		3,655	3,655			
100100510	GODLEY	TX		04/27/2023		4,081		(426)			(426)		3,655	3,655			
100126856	PLEASANTVILLE	NJ		08/30/2023		3,129		526			526		3,655	3,655			
100017976	CARROLLTON	TX		05/22/2018		3,920		(265)			(265)		3,655	3,655			
100132556	LOXAHATCHEE	FL		11/03/2023		3,352		303			303		3,655	3,655			
100077153	PFLUGERVILLE	TX		01/03/2022		3,797		(142)			(142)		3,655	3,655			
100129589	HOUSTON	TX		09/29/2023		3,788		(133)			(133)		3,655	3,655			
100061888	WILLINGBORO	NJ		07/01/2021		3,914		(259)			(259)		3,655	3,655			
100071778	WALLA WALLA	WA		10/14/2021		4,172		(516)			(516)		3,656	3,656			
100065635	MAPLE SHADE	NJ		07/28/2021		3,784		(128)			(128)		3,656	3,656			
100161733	SAN JOSE	CA		07/30/2024		3,984		(328)			(328)		3,656	3,656			
100127215	TRAFFORD	AL		08/30/2023		3,015		641			641		3,656	3,656			
100013449	TRIANGLE	VA		05/25/2017		2,718		939			939		3,656	3,656			
100146291	FAIRFAX	VA		03/19/2024		3,988		(331)			(331)		3,656	3,656			
100071546	WOODBURY	MN		10/14/2021		3,899		(242)			(242)		3,656	3,656			
100091970	LA PUENTE	CA		02/07/2023		4,274		(617)			(617)		3,656	3,656			
100060993	TUCSON	AZ		06/01/2021		3,630		27			27		3,657	3,657			
100133568	LAWRENCEVILLE	GA		10/23/2023		3,459		198			198		3,657	3,657			
100110197	DURHAM	NC		06/30/2023		3,660		(3)			(3)		3,657	3,657			
100029764	SAN PABLO	CA		10/26/2018		3,427		230			230		3,657	3,657			
100149811	(NEWHALL AREA) SANTA CLARITA	CA		04/26/2024		3,529		128			128		3,657	3,657			
100142520	TRACY	CA		02/08/2024		3,976		(319)			(319)		3,657	3,657			
100064963	REDDING	CA		07/14/2021		4,011		(353)			(353)		3,658	3,657		(1)	(1)
100135095	SADDLE BROOK	NJ		11/01/2023		3,551		106			106		3,657	3,657			
100048103	HUNTERSVILLE	NC		11/20/2020		4,557		(900)			(900)		3,657	3,657			
100101954	LAKE FOREST	CA		04/14/2023		3,999		(341)			(341)		3,657	3,657			
100086954	SAINT CLOUD	FL		10/24/2022		3,488		166			166		3,655	3,657		3	3

SCHEDULE B - PART 3

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100091115	CICERO	IL		01/31/2023		3,981		(323)			(323)		3,657	3,657			
4010067318	WATERBURY	CT		02/29/2024		3,955		(298)			(298)		3,657	3,657			
100049609	JACKSON	NJ		11/20/2020		4,700		(1,042)			(1,042)		3,658	3,658			
100113350	CORAM	NY		06/29/2023		864		2,794			2,794		3,658	3,658			
100174794	NEWPORT BEACH	CA		10/31/2024		3,326		332			332		3,658	3,658			
100119471	LOGANVILLE	GA		07/31/2023		3,377		281			281		3,658	3,658			
100049942	PALOS HEIGHTS	IL		11/20/2020		4,830		(1,172)			(1,172)		3,658	3,658			
100117535	CHICAGO	IL		07/20/2023		3,398		260			260		3,658	3,658			
100020303	JACKSON	CA		07/17/2018		3,762		(104)			(104)		3,658	3,658			
100141766	ELMONT	NY		01/30/2024		3,778		(119)			(119)		3,659	3,659			
100148610	MIAMI	FL		04/12/2024		3,691		(35)			(35)		3,656	3,659		3	3
100030754	BILLERICA	MA		04/09/2019		214		3,444			3,444		3,659	3,659			
100067307	CANTONMENT	FL		08/02/2021		3,495		164			164		3,659	3,659			
100138640	WASHINGTON	DC		02/02/2024		4,003		(344)			(344)		3,659	3,659			
100031222	APPLE VALLEY	CA		03/29/2019		3,155		504			504		3,659	3,659			
100064740	HOUSTON	TX		07/14/2021		4,169		(509)			(509)		3,660	3,659			
100054157	NEW ORLEANS	LA		03/23/2021		5,225		(1,566)			(1,566)		3,659	3,659			
100136226	ARNOLD	CA		11/20/2023		3,672		(12)			(12)		3,660	3,660			
100114384	BRENTWOOD	NY		06/29/2023		998		2,661			2,661		3,660	3,660			
100081834	CYPRESS	CA		03/30/2022		3,525		134			134		3,660	3,660			
100077141	PHOENIX	AZ		01/03/2022		3,760		(99)			(99)		3,660	3,660			
100030918	BRONX	NY		04/09/2019		2,574		1,087			1,087		3,660	3,660			
100099985	LAS VEGAS	NV		03/28/2023		3,481		180			180		3,660	3,660			
100031951	SAN DIEGO	CA		03/29/2019		3,380		281			281		3,661	3,661			
100165694	MARSEILLES	IL		08/29/2024		4,076		(415)			(415)		3,661	3,661			
100114693	HILLSBORO	OR		06/29/2023		3,692		(32)			(32)		3,661	3,661			
100012935	ORLANDO	FL		05/25/2017		3,156		506			506		3,661	3,661			
100156090	BROOKLYN	NY		06/18/2024		4,161		(499)			(499)		3,662	3,662			
100068475	LEMOORE	CA		08/25/2021		4,060		(398)			(398)		3,662	3,662			
100128409	GUYTON	GA		09/15/2023		3,744		(82)			(82)		3,662	3,662			
100117651	PARKLAND	FL		07/20/2023		3,858		(196)			(196)		3,662	3,662			
100119359	MELISSA	TX		07/31/2023		3,643		20			20		3,663	3,663			
100047157	TEXARKANA	AR		11/20/2020		4,467		(804)			(804)		3,663	3,663			
100135562	ROUND ROCK	TX		11/13/2023		3,532		131			131		3,663	3,663			
100115349	CYPRESS	TX		07/17/2023		3,834		(171)			(171)		3,663	3,663			
100043768	JAMAICA	NY		08/13/2020		(2,658)		6,321			6,321		3,663	3,663			
100062993	PITTSBURGH	PA		07/01/2021		3,717		(54)			(54)		3,664	3,664			
100053785	GLOCESTER	RI		03/23/2021		4,102		(438)			(438)		3,664	3,664			
100151051	ATLANTA	GA		05/08/2024		3,274		390			390		3,664	3,664			
100065047	PHILADELPHIA	PA		07/14/2021		3,958		(294)			(294)		3,664	3,664			
100133749	NEW BRITAIN	PA		10/23/2023		3,604		61			61		3,665	3,665			
100031391	GLENDALE HEIGHTS	IL		03/29/2019		3,355		310			310		3,665	3,665			
100084608	HARVEY	LA		08/02/2022		3,582		83			83		3,665	3,665			
100101153	NEW HAVEN	CT		04/28/2023		2,254		1,410			1,410		3,665	3,665			
100081237	MYRTLE BEACH	SC		03/18/2022		3,406		259			259		3,665	3,665			
100055569	FOREST HILL	TX		03/23/2021		3,579		86			86		3,665	3,665			
100030978	FRESNO	CA		03/29/2019		3,325		341			341		3,665	3,665			
100065233	HOUSTON	TX		07/14/2021		3,791		(126)			(126)		3,665	3,665			
100111830	NEWNAN	GA		06/29/2023		3,075		591			591		3,665	3,665			
100012834	MIAMI	FL		05/25/2017		3,280		385			385		3,665	3,665			
100155501	FARMINGTON	NM		06/18/2024		3,918		(252)			(252)		3,666	3,666			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082598	SEABROOK	TX		04/14/2022		3,920		(254)			(254)		3,666	3,666			
100013951	COMPTON	CA		05/25/2017		3,299		367			367		3,666	3,666			
100079832	MANASSAS	VA		04/08/2022		3,805		(139)			(139)		3,666	3,666			
100133595	SUMMERVILLE	SC		10/23/2023		2,959		708			708		3,667	3,667			
100117102	ALBANY	NY		07/20/2023		2,752		915			915		3,667	3,667			
100031278	MIAMI	FL		03/29/2019		2,434		1,233			1,233		3,667	3,667			
100031604	VAN NUYS	CA		03/29/2019		3,334		333			333		3,667	3,667			
100134950	TAMPA	FL		10/30/2023		3,764		(97)			(97)		3,667	3,667			
100089969	MERRITT ISLAND	FL		01/26/2023		3,912		(245)			(245)		3,667	3,667			
100071320	THORNTON	CO		10/01/2021		3,552		115			115		3,667	3,667			
100142737	ANAHEIM	CA		02/08/2024		3,943		(276)			(276)		3,667	3,667			
100128040	NASHVILLE	TN		09/08/2023		3,378		289			289		3,667	3,667			
100133921	NASHVILLE	TN		10/25/2023		3,613		152			152		3,765	3,667		(98)	(98)
100043806	EVERETT	MA		08/13/2020		(1,535)		5,202			5,202		3,667	3,667			
100110411	NEWTON	NC		06/30/2023		3,895		(228)			(228)		3,667	3,667			
100063751	DECATUR	AL		07/01/2021		3,643		25			25		3,668	3,668			
100130361	PHOENIX	AZ		09/28/2023		4,479		(811)			(811)		3,668	3,668			
100030121	SUMMERVILLE	SC		12/20/2018		2,571		1,097			1,097		3,668	3,668			
100128887	WILLIAMSTON	SC		09/21/2023		3,933		(265)			(265)		3,668	3,668			
100081118	HOUSTON	TX		03/18/2022		3,306		362			362		3,668	3,668			
100065031	CONYERS	GA		07/14/2021		3,979		(311)			(311)		3,668	3,668			
100128805	FALL RIVER	MA		09/21/2023		3,930		(261)			(261)		3,669	3,669			
100134389	PHOENIX	AZ		10/27/2023		3,892		(223)			(223)		3,669	3,669			
100133821	LAKELAND	FL		10/20/2023		3,786		(117)			(117)		3,670	3,670			
100152561	HIALEAH	FL		05/17/2024		3,807		(139)			(139)		3,667	3,670		2	2
100026035	PALMDALE	CA		09/20/2018		3,293		377			377		3,670	3,670			
100156164	WEST PALM BCH	FL		06/20/2024		4,150		(480)			(480)		3,670	3,670			
100112799	WAIALUA	HI		06/29/2023		3,222		448			448		3,670	3,670			
100118710	SPARTANBURG	SC		07/25/2023		3,976		(306)			(306)		3,670	3,670			
100081934	AMSTERDAM	NLD		03/30/2022		3,749						37	3,786	3,670		(115)	(115)
100023718	NIANTIC	CT		09/04/2018		3,621		50			50		3,670	3,670			
100160593	NEWARK	CA		07/19/2024		3,843		(172)			(172)		3,670	3,670			
100138058	COLUMBIA	MD		12/13/2023		3,897		(227)			(227)		3,670	3,670			
100091082	MISSION VIEJO	CA		01/31/2023		3,887		(216)			(216)		3,671	3,671			
100134747	INGLEWOOD	CA		10/30/2023		2,273		1,398			1,398		3,671	3,671			
100128117	SMYRNA	TN		09/08/2023		3,431		239			239		3,671	3,671			
100049871	ELGIN	IL		11/20/2020		2,701		971			971		3,672	3,671		(1)	(1)
100143883	LAKE WALES	FL		03/06/2024		3,966		(295)			(295)		3,671	3,671			
100060526	ZACHARY	LA		06/01/2021		3,653		18			18		3,671	3,671			
100116625	SUGAR LAND	TX		07/20/2023		(5,398)		9,069			9,069		3,671	3,671			
100029483	COACHELLA	CA		10/26/2018		2,939		732			732		3,671	3,671			
100043472	HOMESTEAD	FL		08/13/2020		822		2,849			2,849		3,671	3,671			
100070408	CHARLOTTE	NC		09/23/2021		4,072		(401)			(401)		3,671	3,671			
100074370	PALM SPRINGS	CA		11/19/2021		3,865		(192)			(192)		3,674	3,671		(3)	(3)
100032857	DUBLIN	IRL		06/21/2019		4,506		(681)			(681)	114	3,938	3,671	(250)	(17)	(267)
100043916	ELLENWOOD	GA		08/19/2020		4,277		(606)			(606)		3,672	3,672			
100147008	WASHINGTON	DC		03/27/2024		3,709		(37)			(37)		3,672	3,672			
100135479	NORTH LAS VEGAS	NV		11/13/2023		2,833		839			839		3,672	3,672			
100117187	HOBOKEN	NJ		07/20/2023		(1,483)		5,155			5,155		3,672	3,672			
100087982	REDMOND	OR		10/25/2022		3,850		(178)			(178)		3,672	3,672			
100112184	GREENCASTLE	PA		06/29/2023		3,442		230			230		3,672	3,672			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010851	MEMPHIS	TN		12/23/2016		2,521		1,151			1,151		3,672	3,672			
100079665	HOLLYWOOD	FL		04/08/2022		3,700		(27)			(27)		3,672	3,672			
100031820	MISSION VIEJO	CA		03/29/2019		3,033		639			639		3,672	3,672			
100136355	MIAMI	FL		11/20/2023		3,806		(134)			(134)		3,672	3,672			
100044220	SAN FRANCISCO	CA		08/19/2020		3,147		526			526		3,672	3,672			
100075191	KATY	TX		12/01/2021		3,947		(274)			(274)		3,673	3,673			
100115462	LITCHFIELD PARK	AZ		07/17/2023		3,607		66			66		3,673	3,673			
100029428	SAN DIEGO	CA		10/26/2018		3,744		(71)			(71)		3,673	3,673			
100132038	LAS VEGAS	NV		10/13/2023		3,592		81			81		3,673	3,673			
100078848	DAVENPORT	FL		02/24/2022		3,572		101			101		3,673	3,673			
100115542	CORAL SPRINGS	FL		07/19/2023		3,897		(224)			(224)		3,673	3,673			
100062511	RUSSELL SPRINGS	KY		07/01/2021		3,666		7			7		3,673	3,673			
100011563	NORTH LITTLE ROCK	AR		03/08/2017		2,603		1,070			1,070		3,673	3,673			
100045442	DALTON	GA		11/25/2020		3,603		70			70		3,673	3,673			
100110643	FLEMINGTON	NJ		06/30/2023		3,835		(162)			(162)		3,673	3,673			
100049347	HIALEAH	FL		11/20/2020		3,958		(284)			(284)		3,674	3,674			
100129963	FARMINGDALE	NY		09/27/2023		4,086		(413)			(413)		3,674	3,674			
100053503	CEDAR HILL	MO		03/23/2021		4,258		(584)			(584)		3,674	3,674			
100151547	ROSEMEAD	CA		05/10/2024		3,706		(32)			(32)		3,674	3,674			
100136885	LINCOLN	CA		11/27/2023		3,695		(21)			(21)		3,674	3,674			
100157711	HILLIARD	OH		06/28/2024		3,925		(251)			(251)		3,674	3,674			
100025191	SAN BERNARDINO	CA		09/20/2018		564		3,110			3,110		3,674	3,674			
100156715	SAN DIEGO	CA		06/26/2024		3,788		(113)			(113)		3,674	3,674			
100071944	UNIVERSAL CITY	TX		11/19/2021		5,043		(1,368)			(1,368)		3,674	3,674			
100049005	SAINT GEORGE	UT		11/20/2020		4,142		(467)			(467)		3,675	3,675			
100152409	ROSEVILLE	CA		05/17/2024		3,783		(108)			(108)		3,675	3,675			
100120042	MADISON	AL		08/11/2023		3,012		663			663		3,675	3,675			
100119470	MADISON	AL		07/31/2023		3,080		595			595		3,675	3,675			
100030554	WOONSOCKET	RI		12/20/2018		3,015		660			660		3,675	3,675			
100144611	WOODBRIDGE	VA		03/13/2024		3,406		270			270		3,675	3,675			
100134814	COMPTON	CA		10/30/2023		3,919		(244)			(244)		3,675	3,675			
100155319	CLAYTON	CA		07/19/2024		3,939		(263)			(263)		3,676	3,676			
100100839	MONTGOMERY VILLAGE	MD		04/28/2023		3,181		493			493		3,674	3,676		2	2
100112977	PERTH AMBOY	NJ		06/29/2023		2,321		1,355			1,355		3,676	3,676			
100119666	REDLANDS	CA		08/08/2023		3,839		(163)			(163)		3,676	3,676			
100147460	BELLFLOWER	CA		04/03/2024		4,104		(428)			(428)		3,677	3,677			
100163910	BURBANK	CA		10/04/2024		3,801		(125)			(125)		3,677	3,677			
100136388	BUCKEYE	AZ		11/20/2023		3,167		510			510		3,677	3,677			
100135231	STOVER	MO		11/08/2023		3,528		149			149		3,677	3,677			
100137022	DENTON	TX		11/28/2023		2,926		751			751		3,677	3,677			
100129481	ELK GROVE	CA		09/29/2023		3,868		(191)			(191)		3,677	3,677			
4010047432	DETROIT	MI		03/22/2023		3,967		(290)			(290)		3,677	3,677			
100011337	CRIDERSVILLE	OH		12/23/2016		3,932		(254)			(254)		3,677	3,677			
100027869	PATERSON	NJ		10/26/2018		1,812		1,866			1,866		3,678	3,678			
100054547	GREENWOOD	IN		03/23/2021		4,260		(582)			(582)		3,678	3,678			
100115351	PATERSON	NJ		07/17/2023		4,243		(565)			(565)		3,678	3,678			
100063445	BELLEVUE	NE		07/01/2021		3,918		(240)			(240)		3,678	3,678			
100133515	BRONX	NY		10/19/2023		3,925		(247)			(247)		3,678	3,678			
100148458	PARKER	CO		04/12/2024		2,996		682			682		3,678	3,678			
100138383	ROCKY POINT	NY		12/18/2023		3,562		116			116		3,678	3,678			
100110562	DUNWOODY	GA		06/30/2023		3,763		(84)			(84)		3,679	3,678			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065229	SAN ANTONIO	TX		07/14/2021		3,821		(143)			(143)		3,679	3,679			
100136033	COMPTON	CA		11/16/2023		3,817		(138)			(138)		3,679	3,679			
100031167	STOCKTON	CA		03/29/2019		2,647		1,031			1,031		3,679	3,679			
100057697	NORTH RICHLAND HILLS	TX		06/30/2021		4,080		(401)			(401)		3,679	3,679			
100119276	HOSCHTON	GA		07/31/2023		3,220		459			459		3,679	3,679			
100165047	LOS ANGELES	CA		08/28/2024		2,843		836			836		3,679	3,679			
100044194	WILMINGTON	CA		08/19/2020		4,258		(579)			(579)		3,680	3,680			
100024853	FAIRVIEW PARK	OH		09/20/2018		3,354		326			326		3,680	3,680			
100076113	BOWLING GREEN	KY		01/07/2022		3,850		(170)			(170)		3,680	3,680			
100120849	SEATTLE	WA		08/25/2023		3,731		(52)			(52)		3,680	3,680			
4010062448	PORTSMOUTH	VA		01/30/2024		3,680							3,680	3,680			
100026505	OLIVEHURST	CA		09/26/2018		2,772		908			908		3,680	3,680			
100119533	SNELLVILLE	GA		07/28/2023		3,642		38			38		3,680	3,680			
100113473	BETHLEHEM	PA		06/29/2023		2,932		748			748		3,680	3,680			
100110407	DURHAM	NC		06/30/2023		3,626		55			55		3,680	3,680			
100115776	SMITHVILLE	TN		07/20/2023		3,813		(133)			(133)		3,681	3,681			
100112505	TAMPA	FL		06/29/2023		2,207		1,474			1,474		3,681	3,681			
100144126	MURRIETA	CA		03/07/2024		3,419		261			261		3,681	3,681			
100128084	CAMPOBELLO	SC		09/08/2023		3,194		489			489		3,683	3,681		(2)	(2)
100049616	MIAMI	FL		11/20/2020		4,631		(951)			(951)		3,681	3,681			
100078877	BELOIT	WI		02/24/2022		3,773		(92)			(92)		3,681	3,681			
100120962	CHARLOTTE	NC		08/30/2023		3,155		526			526		3,681	3,681			
100068490	STUART	FL		08/25/2021		4,126		(445)			(445)		3,681	3,681			
100068493	STUART	FL		08/25/2021		4,126		(445)			(445)		3,681	3,681			
100079132	HASTINGS	MN		02/24/2022		3,753		(71)			(71)		3,681	3,681			
100067495	AMARILLO	TX		09/23/2021		4,083		(402)			(402)		3,681	3,681			
100134744	RIVERSIDE	CA		10/30/2023		1,094		2,588			2,588		3,681	3,681			
100061956	SLIDELL	LA		07/01/2021		3,838		(156)			(156)		3,681	3,681			
100084709	HAWTHORNE	FL		08/02/2022		4,320		(638)			(638)		3,682	3,682			
100043911	SOUTH GATE	CA		08/19/2020		4,584		(902)			(902)		3,682	3,682			
100143408	PALM SPRINGS	CA		02/16/2024		3,663		19			19		3,682	3,682			
100127550	ALEXANDRIA	VA		09/08/2023		3,880		(198)			(198)		3,682	3,682			
100108307	OAKLAND	CA		05/24/2023		4,280		(598)			(598)		3,682	3,682			
100113136	HAMILTON	OH		06/29/2023		2,747		935			935		3,682	3,682			
100110735	MIAMI	FL		08/11/2023		3,752		(69)			(69)		3,682	3,682			
100113714	HARTFORD	CT		06/29/2023		1,658		2,024			2,024		3,683	3,683			
100079043	WORCESTER	MA		02/24/2022		3,759		(77)			(77)		3,683	3,683			
100013821	ORLANDO	FL		05/25/2017		3,585		98			98		3,683	3,683			
100139218	WEST ROXBURY	MA		12/28/2023		4,090		(408)			(408)		3,683	3,683			
100047153	BUSHKILL	PA		11/20/2020		4,702		(1,019)			(1,019)		3,683	3,683			
100000203	HOLLAND	MI		09/27/2016		3,797		(114)			(114)		3,683	3,683			
100090105	CONSHOHOCKEN	PA		01/13/2023		3,972		(289)			(289)		3,683	3,683			
100020349	PLAINFIELD	NJ		07/27/2018		4,339		(656)			(656)		3,683	3,683			
100143825	ROTTERDAM	NLD		02/27/2024		3,724							3,724	3,684	(40)		(40)
100135304	MURRIETA	CA		11/13/2023		3,609		75			75		3,684	3,684			
100076541	UNION CITY	CA		01/04/2022		3,871		(187)			(187)		3,684	3,684			
100074894	BALTIMORE	MD		12/01/2021		3,728		(44)			(44)		3,684	3,684			
100062658	VACHERIE	LA		07/01/2021		3,727		(42)			(42)		3,685	3,685			
100110325	MAYWOOD	NJ		06/30/2023		3,719		(34)			(34)		3,685	3,685			
100070405	REXBURG	ID		09/23/2021		3,990		(305)			(305)		3,685	3,685			
100140587	CORONA	CA		01/19/2024		3,615		70			70		3,685	3,685			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026883	NAPLES	FL		09/26/2018		2,205		1,481			1,481		3,685	3,685			
100117746	ELK GROVE	CA		07/20/2023		3,401		285			285		3,686	3,686			
100100292	HOUSTON	TX		03/24/2023		3,992		(306)			(306)		3,686	3,686			
100133348	FARMINGVILLE	NY		11/21/2023		3,494		192			192		3,686	3,686			
100054953	RIVERSIDE	CA		03/23/2021		4,419		(733)			(733)		3,686	3,686			
100026440	PORT SAINT LUCIE	FL		09/26/2018		3,566		120			120		3,686	3,686			
100071562	LAKE HAVASU CITY	AZ		10/14/2021		4,122		(436)			(436)		3,686	3,686			
100025454	RAYMOND	NH		09/20/2018		2,837		849			849		3,686	3,686			
100044141	EL CENTRO	CA		08/19/2020		3,347		339			339		3,686	3,686			
100091364	WINTER HAVEN	FL		02/22/2023		3,543		144			144		3,687	3,687			
100149040	SAVANNAH	GA		04/19/2024		3,408		279			279		3,687	3,687			
100054719	CHICAGO	IL		03/23/2021		2,368		1,319			1,319		3,687	3,687			
100012647	CHICAGO	IL		05/25/2017		3,404		283			283		3,687	3,687			
100133597	LADSON	SC		10/23/2023		2,976		712			712		3,688	3,688			
100071807	PALM BAY	FL		10/14/2021		3,999		(311)			(311)		3,688	3,688			
100063288	TUCSON	AZ		07/01/2021		3,741		(54)			(54)		3,688	3,688			
100045796	HENDERSON	NV		11/25/2020		4,152		(465)			(465)		3,688	3,688			
100132374	SPRING HILL	FL		11/03/2023		2,301		1,386			1,386		3,688	3,688			
100131815	DUMFRIES	VA		10/06/2023		3,606		82			82		3,688	3,688			
100086578	CHICAGO	IL		09/30/2022		3,658		30			30		3,688	3,688			
100109236	DAVENPORT	FL		07/21/2023		3,747		(58)			(58)		3,689	3,689			
100117681	DURANGO	CO		07/20/2023		(7,182)		10,870			10,870		3,689	3,689			
100153221	WHITTIER	CA		05/30/2024		3,530		155			155		3,685	3,689		4	4
100137226	CENTERTON	AR		11/29/2023		3,847		(158)			(158)		3,689	3,689			
100148835	OAK ISLAND	NC		04/17/2024		3,888		(199)			(199)		3,689	3,689			
100131652	INDIO	CA		10/06/2023		3,811		(121)			(121)		3,689	3,689			
100154599	KENSINGTON	MD		06/14/2024		4,426		(736)			(736)		3,690	3,690			
100114921	AURORA	CO		07/13/2023		3,915		(225)			(225)		3,690	3,690			
100101625	PLANT CITY	FL		04/26/2023		3,937		(247)			(247)		3,690	3,690		(1)	(1)
100115058	ANCHORAGE	AK		07/14/2023		3,972		(282)			(282)		3,690	3,690			
100031628	VAN NUYS	CA		03/29/2019		2,785		905			905		3,690	3,690			
100133366	SARATOGA	CA		11/21/2023		4,218		(528)			(528)		3,690	3,690			
100113151	MIAMI	FL		06/29/2023		3,613		78			78		3,690	3,690			
100011553	PHILADELPHIA	PA		03/08/2017		2,176		1,514			1,514		3,690	3,690			
100115019	CELINA	TX		07/14/2023		3,810		(119)			(119)		3,690	3,690			
100119191	ALPHARETTA	GA		07/31/2023		3,765		(74)			(74)		3,690	3,690			
100108333	NEWARK	NJ		05/25/2023		3,990		(300)			(300)		3,690	3,690			
100055392	PHILADELPHIA	PA		03/23/2021		4,488		(797)			(797)		3,691	3,691			
100081311	PRINCETON	TX		03/18/2022		3,450		241			241		3,691	3,691			
100138820	RIVERVIEW	FL		12/21/2023		3,696		(8)			(8)		3,689	3,691		2	2
100067530	CYPRESS	TX		09/23/2021		3,922		(231)			(231)		3,691	3,691			
100013384	LAS VEGAS	NV		05/25/2017		2,448		1,243			1,243		3,691	3,691			
100102419	MIAMI LAKES	FL		06/07/2023		4,157		(466)			(466)		3,691	3,691			
100162059	SAMMAMISH	WA		07/31/2024		3,688		3			3		3,691	3,691			
100117283	ANTIOCH	TN		07/20/2023		3,802		(110)			(110)		3,691	3,691			
100099681	GLENDALE	AZ		04/06/2023		3,869		(177)			(177)		3,691	3,691			
100062350	APACHE JUNCTION	AZ		07/01/2021		3,804		(112)			(112)		3,692	3,692			
100141015	WHITTIER	CA		02/20/2024		3,948		(256)			(256)		3,692	3,692			
100057854	ODENTON	MD		06/30/2021		3,883		(192)			(192)		3,692	3,692			
100111049	MOUNT ARLINGTON	NJ		06/29/2023		855		2,837			2,837		3,692	3,692			
100114812	MAGGIE VALLEY	NC		07/10/2023		3,615		77			77		3,692	3,692			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129622	LELAND	NC		09/29/2023		3,840		(148)			(148)		3,692	3,692			
100143901	RANCHO SANTA MARGARITA	CA		03/06/2024		4,108		(416)			(416)		3,692	3,692			
100045568	PITTSFIELD	MA		11/25/2020		3,801		(109)			(109)		3,692	3,692			
100012354	BROOKSVILLE	FL		04/28/2017		3,134		559			559		3,693	3,692		(1)	(1)
100070409	KNOXVILLE	TN		09/23/2021		4,027		(335)			(335)		3,692	3,692			
100000435	PALMETTO	FL		09/27/2016		3,340		352			352		3,693	3,693			
100138958	BIRMINGHAM	AL		12/21/2023		3,033		660			660		3,693	3,693			
100091459	MONTEREY PARK	CA		01/20/2023		3,961		(269)			(269)		3,693	3,693			
100017314	GARDENDALE	AL		04/26/2018		4,478		(785)			(785)		3,693	3,693			
100126530	BALTIMORE	MD		08/30/2023		3,476		217			217		3,693	3,693			
100150511	CUMMING	GA		05/03/2024		4,059		(366)			(366)		3,693	3,693			
100134915	GAINESVILLE	FL		10/30/2023		3,604		90			90		3,693	3,693			
100055462	EVANS	GA		03/23/2021		4,639		(945)			(945)		3,693	3,693			
100120376	CORVALLIS	OR		08/18/2023		3,733		(39)			(39)		3,693	3,693			
100054022	BRIDGEPORT	CT		03/23/2021		3,864		(171)			(171)		3,694	3,694			
100060528	WOODBRIDGE	VA		06/01/2021		3,647		47			47		3,694	3,694			
100116950	ROSENBERG	TX		07/20/2023		1,765		1,929			1,929		3,694	3,694			
100067993	JACKSONVILLE	FL		09/23/2021		4,067		(373)			(373)		3,694	3,694			
100077513	THOMASVILLE	AL		01/03/2022		3,782		(87)			(87)		3,694	3,694			
100103376	COLORADO SPRINGS	CO		06/16/2023		4,126		(431)			(431)		3,695	3,695			
100136341	SARATOGA SPRINGS	UT		11/20/2023		3,056		639			639		3,695	3,695			
100079087	TULSA	OK		02/24/2022		3,793		(98)			(98)		3,695	3,695			
100102634	LAS VEGAS	NV		06/22/2023		4,372		(677)			(677)		3,695	3,695			
100157991	WYOMING	MI		07/09/2024		3,952		(257)			(257)		3,695	3,695			
100137458	STUART	FL		01/11/2024		3,815		(120)			(120)		3,695	3,695			
100031825	BAKERSFIELD	CA		03/29/2019		2,447		1,248			1,248		3,695	3,695			
100010720	FORT LAUDERDALE	FL		12/23/2016		3,387		308			308		3,695	3,695			
100137972	MOUNT CARMEL	UT		12/13/2023		3,569		127			127		3,696	3,696			
100114866	AUSTIN	TX		07/10/2023		3,541		155			155		3,696	3,696			
100068709	ROTTERDAM	NLD		08/30/2021		3,727						238	3,965	3,696	(269)		(269)
100099876	ELK GROVE	CA		03/28/2023		3,761		(64)			(64)		3,696	3,696			
100100282	REUNION	FL		03/24/2023		4,020		(324)			(324)		3,696	3,696			
100031438	NORTH BERGEN	NJ		03/29/2019		2,401		1,296			1,296		3,696	3,696			
100140669	REDONDO BEACH	CA		02/08/2024		3,996		(299)			(299)		3,697	3,697			
100023929	MONUMENT	CO		09/10/2018		3,925		(228)			(228)		3,697	3,697			
100057539	BURLESON	TX		06/30/2021		3,806		(109)			(109)		3,697	3,697			
100071536	NEWPORT NEWS	VA		10/14/2021		3,964		(267)			(267)		3,697	3,697			
100013128	LOMPOC	CA		05/25/2017		3,289		408			408		3,697	3,697			
100014447	LANCASTER	OH		09/27/2017		3,171		526			526		3,697	3,697			
100138253	LAKE ELSINORE	CA		12/15/2023		3,902		(205)			(205)		3,697	3,697			
100027775	WOODBINE	GA		10/26/2018		3,057		640			640		3,697	3,697			
100014594	GOSHEN	IN		09/27/2017		3,774		(76)			(76)		3,698	3,698			
100135269	GROESBECK	TX		11/08/2023		3,633		64			64		3,698	3,698			
100131744	MANCHESTER	TN		10/06/2023		3,365		333			333		3,698	3,698			
100117190	DAVENPORT	FL		07/20/2023		2,314		1,384			1,384		3,698	3,698			
100016520	COLLEGE STATION	TX		04/10/2018		3,825		(127)			(127)		3,698	3,698			
100143280	SAINT CLOUD	FL		02/16/2024		3,780		(82)			(82)		3,698	3,698			
100136493	BUCKEYE	AZ		11/20/2023		3,006		692			692		3,698	3,698			
100142828	LAS VEGAS	NV		02/09/2024		4,026		(328)			(328)		3,698	3,698			
100043044	HONOKAA	HI		05/28/2020		3,253		445			445		3,698	3,698			
100128526	MELBOURNE	FL		09/15/2023		3,909		(210)			(210)		3,698	3,698			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140424	LUBBOCK	TX		01/18/2024		3,730		(32)			(32)		3,698	3,698			
100126639	FRANKLIN	AL		08/30/2023		3,543		156			156		3,698	3,698			
100045401	EL PASO	TX		11/25/2020		3,876		(177)			(177)		3,698	3,698			
100127255	OPA LOCKA	FL		08/30/2023		3,446		253			253		3,698	3,698			
100150861	APACHE JUNCTION	AZ		05/08/2024		3,710		(12)			(12)		3,699	3,699			
100045669	LONG BEACH	CA		11/25/2020		4,477		(778)			(778)		3,699	3,699			
100132757	BELL	CA		11/03/2023		3,948		(249)			(249)		3,699	3,699			
100011966	CHARLOTTE	NC		03/08/2017		3,499		201			201		3,699	3,699			
100110556	PORT SAINT JOE	FL		06/30/2023		3,252		447			447		3,699	3,699			
100017304	KISSIMMEE	FL		04/26/2018		3,601		99			99		3,700	3,700			
100146934	LOS ANGELES	CA		03/26/2024		3,775		(78)			(78)		3,697	3,700		3	3
100082291	LONG BEACH	CA		04/14/2022		3,428		272			272		3,700	3,700			
100049614	ROSEDALE	NY		11/20/2020		4,393		(692)			(692)		3,700	3,700			
100074445	CRETE	IL		12/02/2021		4,014		(315)			(315)		3,699	3,700		2	2
100154186	PETALUMA	CA		07/11/2024		4,932		(1,231)			(1,231)		3,700	3,700			
100151146	LONGBOAT KEY	FL		05/09/2024		4,206		(506)			(506)		3,701	3,701			
100162707	SUMMERVILLE	SC		08/12/2024		3,853		(152)			(152)		3,701	3,701			
100132275	FREDERICK	MD		10/13/2023		3,659		42			42		3,701	3,701			
100049742	MIAMI	FL		11/20/2020		5,137		(1,436)			(1,436)		3,701	3,701			
100080184	FRESNO	CA		02/25/2022		4,117		(416)			(416)		3,701	3,701			
100054912	LAS VEGAS	NV		03/23/2021		4,741		(1,039)			(1,039)		3,701	3,701			
100138255	ANTIOCH	CA		12/15/2023		4,196		(170)			(170)		4,027	3,701		(326)	(326)
100063210	DECATUR	GA		07/01/2021		3,704		(3)			(3)		3,701	3,701			
100153689	NEW YORK	NY		05/31/2024		3,725		(24)			(24)		3,701	3,701			
100112237	WAUKESHA	WI		06/29/2023		2,136		1,565			1,565		3,701	3,701			
100110387	LEMON GROVE	CA		06/30/2023		3,749		(48)			(48)		3,701	3,701			
100077169	PHOENIX	AZ		01/03/2022		3,834		(132)			(132)		3,702	3,702			
100024901	GARDEN GROVE	CA		09/20/2018		2,829		873			873		3,702	3,702			
100013874	JACKSONVILLE	FL		05/25/2017		3,011		691			691		3,702	3,702			
100111915	BRONX	NY		06/29/2023		1,632		2,070			2,070		3,702	3,702			
100065118	HUNTERSVILLE	NC		07/14/2021		3,954		(252)			(252)		3,702	3,702			
100109363	STATEN ISLAND	NY		06/12/2023		3,885		(184)			(184)		3,702	3,702			
100031287	CLEARLAKE	CA		03/29/2019		3,531		171			171		3,702	3,702			
100054371	WEST PALM BEACH	FL		03/23/2021		4,102		(400)			(400)		3,702	3,702			
100090099	CERES	CA		01/13/2023		4,031		(329)			(329)		3,702	3,702			
100115711	KATY	TX		07/20/2023		3,735		(33)			(33)		3,702	3,702			
100111302	MCALLEN	TX		06/29/2023		4,540		(837)			(837)		3,703	3,703			
100031757	BANNING	CA		03/29/2019		3,550		153			153		3,703	3,703			
100091586	ROSWELL	GA		03/07/2023		4,092		(389)			(389)		3,703	3,703			
100137472	LAKE ARROWHEAD	CA		01/11/2024		4,197		(494)			(494)		3,703	3,703			
100028443	MURRIETTA	CA		10/26/2018		3,590		114			114		3,704	3,704			
100083684	CHULA VISTA	CA		06/21/2022		(113,907)		2,562			2,562		(111,346)	3,704		115,049	115,049
100030761	LAMONT	FL		04/09/2019		1,935		1,769			1,769		3,704	3,704			
100150542	LOWELL	MA		05/03/2024		3,762		(58)			(58)		3,704	3,704			
100053562	YUBA CITY	CA		03/23/2021		4,352		(648)			(648)		3,704	3,704			
100120021	VINEYARD	UT		08/11/2023		3,811		(107)			(107)		3,704	3,704			
100025313	UPPER MARLBORO	MD		09/20/2018		3,606		98			98		3,704	3,704			
100111275	NEWBURGH HEIGHTS	OH		06/29/2023		3,581		123			123		3,704	3,704			
100143096	MIAMI	FL		02/16/2024		3,773		(69)			(69)		3,704	3,704			
100065202	MINNEAPOLIS	MN		07/14/2021		3,872		(167)			(167)		3,705	3,705			
100115108	JENSEN BEACH	FL		07/14/2023		3,324		381			381		3,705	3,705			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115800	LAKE ARROWHEAD	CA		07/20/2023		3,814		(110)			(110)		3,705	3,705			
100057682	MURFREESBORO	TN		06/30/2021		3,812		(107)			(107)		3,705	3,705			
100137009	PORT SAINT JOE	FL		11/28/2023		3,151		554			554		3,705	3,705			
100062967	CORRYTON	TN		07/01/2021		3,787		(82)			(82)		3,705	3,705			
100137747	NORTH LAS VEGAS	NV		12/08/2023		3,410		295			295		3,705	3,705			
100131632	STRASBURG	CO		10/06/2023		3,675		30			30		3,705	3,705			
100108906	OCALA	FL		05/31/2023		4,026		(321)			(321)		3,705	3,705			
100091363	MAGNOLIA	TX		02/22/2023		3,474		232			232		3,706	3,706			
100081223	O FALLON	MO		03/18/2022		3,510		196			196		3,706	3,706			
100076245	BAKERSFIELD	CA		01/07/2022		3,966		(260)			(260)		3,706	3,706			
100137227	PANAMA CITY BEACH	FL		11/29/2023		3,777		(71)			(71)		3,706	3,706			
100011818	RIVERVIEW	FL		03/08/2017		3,092		614			614		3,706	3,706			
100032126	SONOMA	CA		03/29/2019		3,545		162			162		3,707	3,707			
100161707	ORLANDO	FL		07/30/2024		4,085		(378)			(378)		3,707	3,707			
100091249	SAINT LOUIS	MO		01/31/2023		4,109		(402)			(402)		3,707	3,707			
100101606	FRISCO	TX		04/26/2023		3,867		(150)			(150)		3,717	3,707		(10)	(10)
100103707	INDIO	CA		05/08/2023		3,717		(10)			(10)		3,707	3,707			
100068367	ATLANTA	GA		08/25/2021		4,012		(305)			(305)		3,707	3,707			
100135840	MINNEAPOLIS	MN		11/10/2023		3,637		70			70		3,707	3,707			
100120017	AUSTIN	AR		08/11/2023		3,854		(147)			(147)		3,708	3,708			
100148541	ROME	GA		04/12/2024		3,896		(191)			(191)		3,705	3,708		3	3
100027806	PALMDALE	CA		10/26/2018		3,318		390			390		3,708	3,708			
100048359	UNIONDALE	NY		11/20/2020		4,592		(884)			(884)		3,708	3,708			
100062162	SAN ANTONIO	TX		07/01/2021		3,838		(130)			(130)		3,708	3,708			
100164213	DEERFIELD BEACH	FL		08/21/2024		3,810		(103)			(103)		3,708	3,708			
100147082	TAMPA	FL		03/28/2024		4,044		(336)			(336)		3,708	3,708			
100119664	WEEKI WACHEE	FL		08/08/2023		3,824		(116)			(116)		3,708	3,708			
100081475	MELISSA	TX		03/18/2022		3,412		296			296		3,708	3,708			
100119427	NEPTUNE	NJ		07/31/2023		3,892		(183)			(183)		3,708	3,708			
100074808	LAREDO	TX		12/01/2021		3,950		(241)			(241)		3,708	3,708			
100081464	PHEONIX	AZ		03/18/2022		3,370		338			338		3,708	3,708			
100071786	KISSIMMEE	FL		10/14/2021		4,082		(373)			(373)		3,708	3,708			
100144624	KIHEI	HI		03/13/2024		3,996		(288)			(288)		3,709	3,709			
100114875	FORT WORTH	TX		07/10/2023		3,820		(111)			(111)		3,709	3,709			
100029618	LOS ANGELES	CA		10/26/2018		3,890		(181)			(181)		3,709	3,709			
100133413	HOUSTON	TX		11/21/2023		3,737		(28)			(28)		3,709	3,709			
100044954	HONOLULU	HI		11/19/2020		1,562		2,147			2,147		3,709	3,709			
100143440	VENTURA	CA		02/16/2024		3,919		(210)			(210)		3,709	3,709			
100062880	ABERDEEN	MD		07/01/2021		3,844		(135)			(135)		3,710	3,710			
100114808	PALM BAY	FL		07/10/2023		3,253		456			456		3,710	3,710			
100013529	SANDY	OR		05/25/2017		3,228		482			482		3,710	3,710			
100067995	GREENACRES	FL		09/23/2021		4,039		(329)			(329)		3,710	3,710			
100066915	PAW PAW	MI		08/02/2021		3,716		(6)			(6)		3,710	3,710			
100132091	JERSEY CITY	NJ		10/13/2023		3,797		(87)			(87)		3,710	3,710			
100143186	AUSTIN	TX		02/16/2024		3,751		(41)			(41)		3,710	3,710			
100108927	VANCOUVER	WA		05/31/2023		4,107		(396)			(396)		3,711	3,711			
100075273	CHICAGO	IL		12/01/2021		3,809		(98)			(98)		3,711	3,711			
100136327	TWAIN HARTE	CA		11/20/2023		3,607		104			104		3,711	3,711			
100057939	FORT WORTH	TX		06/30/2021		3,825		(113)			(113)		3,711	3,711			
100014109	LAS VEGAS	NV		05/25/2017		3,142		569			569		3,711	3,711			
100109194	FAIRBURN	GA		07/21/2023		4,122		(411)			(411)		3,711	3,711			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048784	GYPSUM	CO		11/20/2020		4,009		(298)			(298)		3,711	3,711			
100081837	HOMESTEAD	FL		03/30/2022		3,502		209			209		3,712	3,712			
100067832	SAINT AUGUSTINE	FL		09/23/2021		4,044		(333)			(333)		3,712	3,712			
100114938	WAUSAU	WI		07/13/2023		3,800		(88)			(88)		3,712	3,712			
100076282	HENDERSON	NV		01/07/2022		4,142		(430)			(430)		3,712	3,712			
100077877	DEVENTER	NLD		12/29/2021		3,773						102	3,874	3,712	(162)		(162)
100154589	LOS ANGELES	CA		06/14/2024		4,272		(559)			(559)		3,712	3,712			
100131749	NASHVILLE	TN		10/06/2023		3,517		195			195		3,712	3,712			
100030200	DAYTONA BEACH	FL		12/20/2018		3,136		576			576		3,713	3,713			
100018330	DAVENPORT	IA		06/27/2018		3,745		(33)			(33)		3,713	3,713			
100031816	FONTANA	CA		03/29/2019		2,734		979			979		3,713	3,713			
100138992	FAIR LAWN	NJ		12/21/2023		693		3,020			3,020		3,713	3,713			
100025842	CENTRAL ISLIP	NY		09/20/2018		2,905		808			808		3,713	3,713			
100032103	LOS ANGELES	CA		03/29/2019		3,448		265			265		3,713	3,713			
100136963	ELLIJAY	GA		11/28/2023		3,591		122			122		3,713	3,713			
100153843	HANSON	MA		06/05/2024		3,556		157			157		3,713	3,713			
100151395	ANAHEIM	CA		05/10/2024		4,034		(320)			(320)		3,713	3,713			
100128149	PUYALLUP	WA		09/18/2023		3,681		32			32		3,714	3,714			
100048551	LEMONT	IL		11/20/2020		4,730		(1,015)			(1,015)		3,715	3,714		(2)	(2)
100025209	QUAIL VALLEY	CA		09/20/2018		3,845		(131)			(131)		3,714	3,714			
100153720	SKOKIE	IL		07/11/2024		3,881		(167)			(167)		3,714	3,714			
100012990	MIAMI	FL		05/25/2017		3,583		132			132		3,714	3,714			
100046951	EL PASO	TX		11/20/2020		4,138		(424)			(424)		3,714	3,714			
4010074667	TRENTON	NJ		08/27/2024		27,730		(24,015)			(24,015)		3,714	3,714			
100066512	PERRYVILLE	KY		08/02/2021		3,793		(78)			(78)		3,714	3,714			
100114729	MINNEAPOLIS	MN		07/07/2023		318		3,396			3,396		3,715	3,715			
100134565	INGLEWOOD	CA		10/30/2023		3,673		41			41		3,715	3,715			
100013165	GLENDALE	AZ		05/25/2017		3,285		429			429		3,715	3,715			
100065078	OXON HILL	MD		07/14/2021		3,986		(272)			(272)		3,715	3,715			
100113368	NORTH BRUNSWICK	NJ		06/29/2023		1,253		2,462			2,462		3,715	3,715			
100080440	CHESTERBROOK	PA		03/10/2022		4,223		(508)			(508)		3,715	3,715			
100071827	FRESNO	CA		10/14/2021		4,117		(401)			(401)		3,716	3,716			
100146249	BELLINGHAM	MA		03/19/2024		4,085		(369)			(369)		3,716	3,716			
100011560	ALTAMONTE SPRINGS	FL		03/08/2017		2,169		1,547			1,547		3,716	3,716			
100013250	POUGHKEEPSIE	NY		05/25/2017		2,918		798			798		3,716	3,716			
100048853	MANCHESTER TOWNSHIP	NJ		11/20/2020		3,699		17			17		3,716	3,716			
100070436	MIDLAND	TX		09/23/2021		4,109		(393)			(393)		3,716	3,716			
100054366	NOTTINGHAM	MD		03/23/2021		4,192		(476)			(476)		3,716	3,716			
100047230	SANTA CLARITA	CA		11/20/2020		4,329		(613)			(613)		3,716	3,716			
100081060	MESA	AZ		03/18/2022		3,571		145			145		3,716	3,716			
100137132	LUNENBURG	MA		11/28/2023		3,984		(268)			(268)		3,716	3,716			
100108198	ANTIOCH	CA		05/24/2023		4,200		(484)			(484)		3,716	3,716			
100064333	HAMPTON	GA		07/01/2021		3,449		268			268		3,716	3,716			
100076371	LIBERTY HILL	TX		12/23/2021		5,209		(1,492)			(1,492)		3,716	3,716			
100079818	CYPRESS	TX		04/25/2022		4,436		(720)			(720)		3,717	3,717			
100119728	EAST ORANGE	NJ		08/08/2023		3,933		(216)			(216)		3,717	3,717			
100133397	WATERLOO	SC		11/21/2023		3,332		385			385		3,717	3,717			
100131820	DERWOOD	MD		10/06/2023		3,642		76			76		3,718	3,718			
100031735	ESCONDIDO	CA		03/29/2019		3,072		645			645		3,718	3,718			
100026620	ESCONDIDO	CA		09/26/2018		3,206		511			511		3,718	3,718			
100118747	TRUCKEE	CA		07/25/2023		4,003		(289)			(289)		3,714	3,718		4	4

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141080	NEWARK	NJ		01/30/2024		3,948		(230)			(230)		3,718	3,718			
100165614	MALIBU	CA		10/04/2024		4,435		(717)			(717)		3,718	3,718			
100032117	RENO	NV		03/29/2019		3,600		119			119		3,719	3,719			
100159535	POMPANO BEACH	FL		07/15/2024		4,215		(497)			(497)		3,719	3,719			
100149003	BRONX	NY		04/19/2024		3,874		(155)			(155)		3,719	3,719			
100082221	CABO SAN LUCAS	MEX		04/14/2022		3,719							3,719	3,719			
100088287	ONTARIO	CA		10/24/2022		3,794		(75)			(75)		3,719	3,719			
100075994	RUSKIN	FL		01/07/2022		4,069		(350)			(350)		3,720	3,720			
100164180	GILROY	CA		08/21/2024		4,094		(374)			(374)		3,720	3,720			
100129969	YONKERS	NY		09/27/2023		(1,907)		5,627			5,627		3,720	3,720			
100060203	PLEASANT HILL	MO		06/25/2021		4,076		(356)			(356)		3,720	3,720			
100085025	ROTTERDAM	NLD		07/27/2022		3,858						(295)	3,563	3,721	158		158
100013184	GURNEE	IL		05/25/2017		3,430		291			291		3,721	3,721			
100029836	GROVELAND	FL		10/26/2018		3,118		603			603		3,721	3,721			
100136577	WOODLAND PARK	NJ		11/22/2023		3,804		(84)			(84)		3,721	3,721			
100054230	COLUMBUS	OH		03/23/2021		3,941		(220)			(220)		3,721	3,721			
100079715	RIVERVIEW	FL		04/25/2022		4,014		(293)			(293)		3,721	3,721			
100045913	WESTMINSTER	MD		11/25/2020		3,459		263			263		3,721	3,721			
100117607	MANCHESTER	NH		07/20/2023		3,552		170			170		3,721	3,721			
100049329	TACOMA	WA		11/20/2020		4,759		(1,037)			(1,037)		3,721	3,721			
100086202	HUNTSVILLE	TX		10/07/2022		4,208		(482)			(482)		3,726	3,722		(4)	(4)
100030772	BARTLETT	IL		04/09/2019		2,613		1,109			1,109		3,722	3,722			
100107795	FRANKLIN	VA		05/19/2023		3,027		695			695		3,722	3,722			
100116394	FORT WASHINGTON	MD		07/20/2023		3,007		715			715		3,722	3,722			
100113668	PHOENIX	AZ		06/29/2023		2,066		1,656			1,656		3,722	3,722			
100025566	HOFFMAN ESTATES	IL		09/20/2018		2,689		1,033			1,033		3,722	3,722			
100138147	PORT WASHINGTON	NY		12/14/2023		625		3,097			3,097		3,722	3,722			
100127612	DENVER	CO		09/08/2023		3,862		(140)			(140)		3,722	3,722			
100126579	MORRILL	ME		08/30/2023		5,097		(1,374)			(1,374)		3,722	3,722			
100048824	RENO	NV		11/20/2020		4,470		(747)			(747)		3,723	3,723			
100133704	HENDERSON	NV		10/23/2023		3,258		465			465		3,723	3,723			
100091121	LITHIA	FL		01/31/2023		4,024		(302)			(302)		3,723	3,723			
100011840	FORT LAUDERDALE	FL		03/08/2017		2,571		1,152			1,152		3,723	3,723			
100101844	MACON	GA		04/06/2023		4,252		(533)			(533)		3,719	3,723		4	4
100164509	CHARLOTTE	NC		08/21/2024		3,954		(231)			(231)		3,723	3,723			
100030733	GAINESVILLE	VA		04/09/2019		1,687		2,036			2,036		3,723	3,723			
100167757	WAKEFIELD	MA		09/19/2024		4,140		(417)			(417)		3,723	3,723			
100087934	DENVER	CO		10/25/2022		3,789		(66)			(66)		3,723	3,723			
100148276	WASHINGTON	DC		04/12/2024		3,848		(124)			(124)		3,724	3,724			
100113959	HOUSTON	TX		06/29/2023		3,526		198			198		3,724	3,724			
100044531	RIVERSIDE	CA		11/19/2020		3,875		(151)			(151)		3,724	3,724			
100074621	ANNISTON	AL		12/01/2021		3,836		(112)			(112)		3,724	3,724			
100137823	SARASOTA	FL		12/08/2023		3,890		(166)			(166)		3,724	3,724			
100142106	SAN DIEGO	CA		02/29/2024		3,924		(200)			(200)		3,724	3,724			
100112091	INDIANAPOLIS	IN		06/29/2023		2,102		1,622			1,622		3,724	3,724			
100078795	HENDERSONVILLE	NC		02/24/2022		3,925		(201)			(201)		3,724	3,724			
100149443	GLENWOOD SPRINGS	CO		04/24/2024		3,856		(132)			(132)		3,724	3,724			
100132127	ROSEVILLE	CA		10/13/2023		3,880		(155)			(155)		3,725	3,725			
100081525	CITRUS SPGS	FL		03/18/2022		3,413		312			312		3,725	3,725			
100129413	TRACY	CA		09/29/2023		3,962		(238)			(238)		3,725	3,725			
100073375	LAKE CHARLES	LA		11/01/2021		3,732		(7)			(7)		3,725	3,725			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028260	READING	PA		10/26/2018		2,687		1,038			1,038		3,725	3,725			
100114707	WEST PALM BEACH	FL		06/29/2023		3,655		70			70		3,726	3,726			
100143292	LAWRENCE	MA		02/16/2024		3,720		6			6		3,726	3,726			
100023201	BEAR	DE		08/16/2018		3,815		(89)			(89)		3,726	3,726			
100135813	DAYTONA BEACH	FL		11/10/2023		3,547		179			179		3,726	3,726			
100152477	ROUND ROCK	TX		05/16/2024		4,411		(685)			(685)		3,726	3,726			
100136759	NEWARK	NJ		11/27/2023		3,916		(190)			(190)		3,726	3,726			
100119097	CINCINNATI	OH		07/28/2023		2,209		1,517			1,517		3,726	3,726			
100077194	WARNER ROBINS	GA		01/03/2022		3,965		(239)			(239)		3,726	3,726			
100146696	HAMILTON	MI		03/20/2024		4,152		(425)			(425)		3,727	3,727			
100140111	MERCED	CA		01/09/2024		3,645		81			81		3,727	3,727			
100068365	NAMPA	ID		08/25/2021		3,998		(272)			(272)		3,727	3,727			
100080001	LAS VEGAS	NV		04/08/2022		4,203		(476)			(476)		3,727	3,727			
100118944	AUBREY	TX		07/27/2023		3,913		(186)			(186)		3,727	3,727			
100062989	HAMILTON	GA		07/01/2021		3,868		(141)			(141)		3,727	3,727			
100068565	VENLO	NLD		08/30/2021		3,759						240	3,999	3,727	(272)		(272)
100143529	NEWARK	NJ		02/21/2024		3,947		(220)			(220)		3,727	3,727			
100029930	HOUSTON	TX		12/20/2018		3,567		161			161		3,728	3,728			
100152440	GILROY	CA		05/17/2024		3,752		(25)			(25)		3,728	3,728			
100136230	KENT	WA		11/20/2023		3,746		(18)			(18)		3,728	3,728			
100087438	NEW MILFORD	CT		10/25/2022		3,275		453			453		3,728	3,728			
100049978	LAKE HOPATCONG	NJ		11/20/2020		4,979		(1,250)			(1,250)		3,729	3,729			
100114255	PUEBLO	CO		06/29/2023		3,222		507			507		3,729	3,729			
100064932	PEACHTREE CTY	GA		07/14/2021		4,097		(368)			(368)		3,729	3,729			
100070829	CARTERSVILLE	GA		10/01/2021		3,802		(73)			(73)		3,729	3,729			
100024235	THORNTON	CO		09/20/2018		3,964		(235)			(235)		3,729	3,729			
100078247	DEARBORN	MI		02/10/2022		4,410		(681)			(681)		3,729	3,729			
100112254	CORVALLIS	OR		06/29/2023		1,180		2,550			2,550		3,730	3,730			
100148131	FOLSOM	CA		04/10/2024		3,878		(148)			(148)		3,730	3,730			
100117451	OAKLAND	CA		07/20/2023		3,184		546			546		3,730	3,730			
100134472	FORESTBURGH	NY		10/30/2023		3,866		(135)			(135)		3,730	3,730			
100144235	WEST PALM BEACH	FL		03/07/2024		3,756		(25)			(25)		3,730	3,730			
100064156	PEKIN	IL		07/01/2021		3,543		187			187		3,731	3,731			
3410000536	EAST LAKE	OH		09/24/2024		3,731							3,731	3,731			
100064879	FRESNO	CA		07/14/2021		4,109		(378)			(378)		3,731	3,731			
100029313	CUTLER BAY	FL		10/26/2018		3,190		542			542		3,731	3,731			
100116894	LA CRESCENTA	CA		07/20/2023		3,186		545			545		3,731	3,731			
100068217	VICTORVILLE	CA		08/25/2021		4,159		(427)			(427)		3,731	3,731			
100108395	NEWBURGH	NY		05/25/2023		(1,771)		5,502			5,502		3,732	3,732			
100108062	DECATUR	GA		05/24/2023		4,230		(498)			(498)		3,732	3,732			
100162785	SEALY	TX		08/12/2024		3,820		(88)			(88)		3,732	3,732			
100090041	BELLEVILLE	NJ		01/13/2023		3,779		(47)			(47)		3,732	3,732			
100119900	PARKLAND	FL		08/10/2023		3,918		(186)			(186)		3,732	3,732			
100110542	CAROLINA BEACH	NC		06/30/2023		4,001		(268)			(268)		3,733	3,733			
100055757	GOSHEN	VA		03/23/2021		5,191		(1,458)			(1,458)		3,733	3,733			
100112852	KANSAS CITY	MO		06/29/2023		3,346		387			387		3,733	3,733			
100135480	ROSEVILLE	CA		11/13/2023		3,456		278			278		3,733	3,733			
100062982	CLARKSVILLE	TN		07/01/2021		3,802		(68)			(68)		3,733	3,733			
100127135	CLEVELAND	OH		08/30/2023		3,809		(75)			(75)		3,734	3,734			
100079285	LARGO	FL		02/28/2022		4,367		(633)			(633)		3,734	3,734			
403049848	BINGHAMTON	NY		06/28/2024		5,640		(1,906)			(1,906)		3,734	3,734			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136206	NAPLES	FL		11/20/2023		3,464		271			271		3,734	3,734			
100054240	ALAMO	TX		03/23/2021		5,016		(1,282)			(1,282)		3,734	3,734			
100143152	NORTH LAS VEGAS	NV		02/16/2024		3,805		(70)			(70)		3,735	3,735			
100026843	TULARE	CA		09/26/2018		3,529		206			206		3,735	3,735			
100120281	RIVERSIDE	CA		08/18/2023		3,990		(255)			(255)		3,735	3,735			
100011794	GAITHERSBURG	MD		03/08/2017		2,498		1,237			1,237		3,735	3,735			
100170182	SHERRILLS FORD	NC		10/08/2024		3,701		34			34		3,735	3,735			
100120780	WINTER GARDEN	FL		08/25/2023		3,802		(66)			(66)		3,735	3,735			
100109071	LAYTONVILLE	CA		06/05/2023		3,880		(144)			(144)		3,737	3,735		(1)	(1)
100027840	LAKEVILLE	MN		10/26/2018		3,492		244			244		3,735	3,735			
100066404	FAYETTEVILLE	NY		08/02/2021		3,791		(55)			(55)		3,736	3,736			
100150538	MOUNT PROSPECT	IL		05/03/2024		3,849		(113)			(113)		3,736	3,736			
100013649	BERKELEY	IL		05/25/2017		3,390		346			346		3,736	3,736			
100088217	LAWRENCEVILLE	NJ		10/19/2022		3,797		(61)			(61)		3,736	3,736			
100063107	PITTSBURGH	PA		07/01/2021		3,718		18			18		3,736	3,736			
100029816	BEACHWOOD	NJ		10/26/2018		2,937		799			799		3,736	3,736			
100115149	ROOSEVELT	NY		07/17/2023		3,988		(252)			(252)		3,736	3,736			
100158531	KISSIMMEE	FL		07/10/2024		3,889		(153)			(153)		3,736	3,736			
100128918	BERMUDA DUNES	CA		09/22/2023		(2,416)		6,152			6,152		3,736	3,736			
100057884	FORT WORTH	TX		06/30/2021		4,051		(315)			(315)		3,737	3,736			
100107880	MIAMI	FL		06/29/2023		4,525		(789)			(789)		3,736	3,736			
100012165	EVERSON	WA		03/08/2017		3,042		696			696		3,738	3,737		(1)	(1)
100127706	SAN BERNARDINO	CA		09/08/2023		3,810		(73)			(73)		3,737	3,737			
100030486	REDLANDS	CA		12/20/2018		2,302		1,435			1,435		3,737	3,737			
100132263	GARNER	NC		10/13/2023		3,247		490			490		3,737	3,737			
100000279	SEATTLE	WA		09/27/2016		3,674		64			64		3,737	3,737			
100011364	BOARDMAN	OH		12/23/2016		1,745		1,993			1,993		3,738	3,738			
100136286	WAIKOLOA	HI		11/20/2023		3,763		(25)			(25)		3,738	3,738			
100115841	FORT WORTH	TX		07/20/2023		3,378		360			360		3,738	3,738			
100147624	LOS ANGELES	CA		04/04/2024		4,224		(485)			(485)		3,738	3,738			
100110820	HAMPTON	VA		06/29/2023		4,788		(1,049)			(1,049)		3,739	3,739			
100060253	MEDFORD	OR		06/25/2021		3,942		(203)			(203)		3,739	3,739			
100020363	HAGERSTOWN	MD		07/27/2018		4,027		(288)			(288)		3,739	3,739			
100100532	LAWRENCEVILLE	GA		04/27/2023		4,278		(539)			(539)		3,739	3,739			
100155352	WOODLAND HILLS	CA		06/18/2024		4,155		(416)			(416)		3,739	3,739			
100060147	SAINT PETERSBURG	FL		06/25/2021		4,099		(360)			(360)		3,739	3,739			
100054551	MOUNT AIRY	MD		03/23/2021		4,107		(368)			(368)		3,739	3,739			
100135451	CONOVER	NC		11/13/2023		3,103		636			636		3,739	3,739			
100112090	SOUTH BEND	IN		06/29/2023		3,395		345			345		3,739	3,739			
100159474	CHARLOTTE	NC		07/15/2024		3,875		(136)			(136)		3,739	3,739			
100119400	MORENO VALLEY	CA		07/31/2023		3,389		351			351		3,740	3,740			
100152263	PETERSBURG	VA		05/17/2024		3,801		(61)			(61)		3,740	3,740			
100114822	MILLVILLE	DE		07/10/2023		3,276		464			464		3,740	3,740			
100030893	ORLANDO	FL		04/09/2019		4,414		(674)			(674)		3,740	3,740			
100055541	STATESBORO	GA		03/23/2021		4,654		(915)			(915)		3,739	3,740		1	1
100101850	MESA	AZ		04/06/2023		4,057		(317)			(317)		3,740	3,740			
100031800	ORLANDO	FL		03/29/2019		3,019		722			722		3,741	3,741			
100090197	RALEIGH	NC		01/13/2023		3,772		(31)			(31)		3,741	3,741			
100013588	PUYALLUP	WA		05/25/2017		3,464		277			277		3,741	3,741			
100148558	PLANO	TX		04/12/2024		3,858		(117)			(117)		3,741	3,741			
100149628	SWEET HOME	OR		04/26/2024		4,022		(280)			(280)		3,741	3,741			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112311	LAKE PANASOFFKEE	FL		06/29/2023		3,215		527			527		3,741	3,741			
100087258	UNION CITY	NJ		10/25/2022		3,513		228			228		3,741	3,741			
100119190	LAS VEGAS	NV		07/31/2023		3,254		487			487		3,742	3,742			
100099804	PASSAIC	NJ		02/28/2023		3,917		(175)			(175)		3,742	3,742			
100136995	AUSTIN	TX		11/28/2023		3,511		231			231		3,742	3,742			
100057768	KATY	TX		06/30/2021		4,066		(324)			(324)		3,742	3,742			
100077725	SHREVEPORT	LA		01/03/2022		3,777		(34)			(34)		3,743	3,743			
100061078	MORRISVILLE	PA		06/01/2021		3,707		36			36		3,743	3,743			
100080993	FORT WORTH	TX		03/18/2022		3,428		315			315		3,743	3,743			
100076454	OCOEE	FL		12/23/2021		4,835		(1,092)			(1,092)		3,743	3,743			
100053873	SANTA ROSA	CA		03/23/2021		4,150		(406)			(406)		3,743	3,743			
100068208	BALTIMORE	MD		08/25/2021		3,824		(81)			(81)		3,743	3,743			
100154600	KENSINGTON	MD		06/14/2024		4,494		(751)			(751)		3,743	3,743			
100152784	OAKLAND	CA		05/22/2024		3,855		(111)			(111)		3,744	3,744			
100115069	CHARLOTTE	NC		07/14/2023		3,941		(198)			(198)		3,744	3,744			
100151574	FAIRPLAY	CO		05/10/2024		3,622		123			123		3,744	3,744			
100012914	JACKSONVILLE	FL		05/25/2017		1,167		2,577			2,577		3,744	3,744			
100113322	GAINESVILLE	FL		06/29/2023		2,341		1,404			1,404		3,745	3,745			
100089075	SIMPSONVILLE	SC		01/06/2023		3,971		(227)			(227)		3,745	3,745			
100107946	LARGO	FL		06/29/2023		3,860		(116)			(116)		3,745	3,745			
100013601	POMONA	CA		05/25/2017		3,616		128			128		3,745	3,745			
100087971	LAS VEGAS	NV		10/25/2022		3,823		(79)			(79)		3,745	3,745			
100139614	CLIFTON	NJ		12/28/2023		3,837		(92)			(92)		3,745	3,745			
100137598	HIALEAH	FL		12/08/2023		3,797		(52)			(52)		3,745	3,745			
100048170	LANGHORNE	PA		11/20/2020		4,094		(348)			(348)		3,745	3,745			
100086914	KISSIMMEE	FL		10/24/2022		4,063		(317)			(317)		3,745	3,745			
100127975	GOODLETTSVILLE	TN		09/08/2023		3,422		324			324		3,745	3,745			
100046001	SANFORD	FL		11/25/2020		2,746		999			999		3,746	3,746			
100060210	SAINT LOUIS	MO		06/25/2021		3,909		(164)			(164)		3,746	3,746			
100102724	LANCASTER	CA		06/22/2023		3,799		(53)			(53)		3,746	3,746			
100143903	LAKEWOOD	CA		03/06/2024		4,145		(399)			(399)		3,746	3,746			
100119856	PITTSBURGH	PA		08/10/2023		3,944		(198)			(198)		3,746	3,746			
100141341	CLERMONT	FL		01/30/2024		3,905		(159)			(159)		3,746	3,746			
100127992	ANTIOCH	TN		09/08/2023		3,380		367			367		3,747	3,747			
100055727	STREAMWOOD	IL		03/23/2021		(1,273)		5,020			5,020		3,747	3,747			
100080815	BYRON	GA		03/15/2022		3,967		(221)			(221)		3,746	3,747		2	2
100115712	RICHARDSON	TX		07/20/2023		3,677		70			70		3,747	3,747			
100111108	CHERRY CREEK	NY		06/29/2023		3,818		(71)			(71)		3,747	3,747			
100135288	GATLINBURG	TN		11/13/2023		3,702		45			45		3,747	3,747			
100026989	VALLEJO	CA		09/26/2018		2,253		1,495			1,495		3,747	3,747			
100143182	OREGON CITY	OR		02/16/2024		4,012		(264)			(264)		3,747	3,747			
100141084	NEWARK	NJ		01/30/2024		3,985		(238)			(238)		3,748	3,748			
100061015	BAYTOWN	TX		06/01/2021		3,712		36			36		3,748	3,748			
100103374	CAPITOLA	CA		06/16/2023		3,634		114			114		3,748	3,748			
100135221	MYRTLE BEACH	SC		11/08/2023		2,844		903			903		3,748	3,748			
100055531	COUNTRY CLUB HILLS	IL		03/23/2021		4,189		(442)			(442)		3,748	3,748			
100164847	RED BLUFF	CA		08/26/2024		4,084		(335)			(335)		3,749	3,749			
100110867	CARSON	VA		06/29/2023		3,675		74			74		3,749	3,749			
100079032	ROSEVILLE	MN		02/24/2022		3,699		50			50		3,749	3,749			
100132352	SCOTTSDALE	AZ		11/03/2023		2,859		890			890		3,749	3,749			
100088124	LAUDERDALE BY THE SEA	FL		10/25/2022		4,048		(299)			(299)		3,749	3,749			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060164	HOLLYWOOD	FL		06/25/2021		4,082		(333)			(333)		3,749	3,749			
100054401	HAMPTON	GA		03/23/2021		4,608		(859)			(859)		3,749	3,749			
100151402	ANAHEIM	CA		05/10/2024		4,011		(261)			(261)		3,750	3,750			
100086916	HAMILTON	NJ		10/24/2022		3,844		(94)			(94)		3,750	3,750			
100156558	MARIETTA	GA		06/24/2024		3,885		(135)			(135)		3,750	3,750			
100023218	AUSTIN	TX		08/16/2018		3,842		(92)			(92)		3,750	3,750			
100115730	SEMINOLE	FL		07/20/2023		3,629		121			121		3,750	3,750			
100119430	BURTONSVILLE	MD		07/31/2023		3,723		27			27		3,750	3,750			
100120627	TEMECULA	CA		08/18/2023		4,023		(273)			(273)		3,750	3,750			
100044877	DOUGLAS	MA		11/19/2020		3,213		537			537		3,750	3,750			
100130196	PALM SPRINGS	CA		11/15/2023		4,450		(700)			(700)		3,751	3,751			
100149364	SAN ANTONIO	TX		04/24/2024		3,118		633			633		3,751	3,751			
100071026	BETHLEHEM	PA		10/01/2021		3,878		(127)			(127)		3,751	3,751			
100029987	HOUSTON	TX		12/20/2018		3,915		(164)			(164)		3,751	3,751			
100028230	MERCED	CA		10/26/2018		3,906		(154)			(154)		3,752	3,752			
100087278	CHICAGO	IL		10/25/2022		3,184		568			568		3,752	3,752			
100139526	RIALTO	CA		12/28/2023		3,831		(78)			(78)		3,752	3,752			
100079122	SPOKANE	WA		02/24/2022		3,995		(243)			(243)		3,752	3,752			
100151434	KIRKLAND	WA		05/10/2024		3,863		(111)			(111)		3,752	3,752			
100138007	ELIZABETH	NJ		12/13/2023		3,741		11			11		3,753	3,753			
100050130	DETROIT	MI		11/20/2020		3,964		(211)			(211)		3,753	3,753			
100132136	DENTON	TX		10/13/2023		3,287		466			466		3,753	3,753			
100055310	RANCHO CUCAMONGA	CA		03/23/2021		4,036		(283)			(283)		3,753	3,753			
100115184	BERKLEY	MI		07/17/2023		4,049		(295)			(295)		3,753	3,753			
100049336	ELKINS	AR		11/20/2020		4,048		(294)			(294)		3,754	3,754			
100079274	NEW BEDFORD	MA		02/28/2022		4,060		(306)			(306)		3,754	3,754			
100090851	PITTSBURGH	PA		01/06/2023		3,748		6			6		3,754	3,754			
100116677	TITUSVILLE	FL		07/20/2023		1,644		2,110			2,110		3,754	3,754			
4010061820	TRENTON	NJ		11/29/2023		3,988		(234)			(234)		3,755	3,755			
100110543	SAINT AUGUSTINE	FL		06/30/2023		3,812		(56)			(56)		3,755	3,755		(1)	(1)
100117435	MIAMI	FL		07/20/2023		3,075		680			680		3,755	3,755			
100110163	WILMINGTON	NC		06/30/2023		3,782		(27)			(27)		3,755	3,755			
100111156	DESTREHAN	LA		06/29/2023		2,744		1,010			1,010		3,754	3,755		1	1
100152431	ANAHEIM	CA		05/17/2024		3,775		(19)			(19)		3,755	3,755			
100111087	ALEXANDRIA	IN		06/29/2023		3,920		(165)			(165)		3,755	3,755			
100158805	POTTSBORO	TX		07/10/2024		3,954		(199)			(199)		3,755	3,755			
100012034	PERRIS	CA		03/08/2017		3,045		710			710		3,755	3,755			
100044148	SUNLAND	CA		08/19/2020		3,327		428			428		3,755	3,755			
100029014	BEND	OR		10/26/2018		4,015		(260)			(260)		3,755	3,755			
100126623	ROCHESTER	NY		08/30/2023		4,687		(932)			(932)		3,756	3,756			
100102118	RIVERSIDE	CA		04/14/2023		4,120		(365)			(365)		3,756	3,756			
100111566	JACKSONVILLE	NC		06/29/2023		3,373		383			383		3,756	3,756			
100075914	ST PETERSBURG	FL		01/07/2022		3,848		(91)			(91)		3,757	3,757			
100026860	PHILADELPHIA	PA		09/26/2018		3,528		229			229		3,757	3,757			
100143791	KISSIMMEE	FL		02/28/2024		3,928		(172)			(172)		3,757	3,757			
100057925	PATERSON	NJ		06/30/2021		3,974		(221)			(221)		3,753	3,757		4	4
100148074	MIAMI	FL		04/10/2024		4,360		(603)			(603)		3,757	3,757			
100129676	BROADVIEW HEIGHTS	OH		09/29/2023		3,776		(19)			(19)		3,757	3,757			
100138803	CANYON LAKE	TX		12/21/2023		3,989		(234)			(234)		3,755	3,757		2	2
100100455	PALMDALE	CA		04/27/2023		3,702		55			55		3,757	3,757			
100053875	WILLIAMSTOWN	NJ		03/23/2021		352		3,406			3,406		3,758	3,758			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071860	ASBURY PARK	NJ		10/14/2021		4,137		(380)			(380)		3,758	3,758			
100000367	EAGLE	ID		09/27/2016		3,358		399			399		3,758	3,758			
100128310	VISALIA	CA		09/14/2023		4,066		(308)			(308)		3,758	3,758			
100112043	WEST SPRINGFIELD	MA		06/29/2023		3,488		270			270		3,758	3,758			
100046999	WICHITA FALLS	TX		11/20/2020		4,100		(342)			(342)		3,758	3,758			
100147820	FERRIS	TX		04/08/2024		3,870		(112)			(112)		3,758	3,758			
100045593	LINTHICUM HEIGHTS	MD		11/25/2020		3,510		248			248		3,758	3,758			
100101539	GEORGETOWN	TX		04/26/2023		3,516		243			243		3,758	3,758			
100060157	ORLANDO	FL		06/25/2021		3,883		(124)			(124)		3,758	3,758			
100043537	LAS VEGAS	NV		08/13/2020		3,571		188			188		3,759	3,759			
100091524	MISSOULA	MT		01/20/2023		3,901		(142)			(142)		3,759	3,759			
100023886	LINCOLN	CA		09/10/2018		3,985		(226)			(226)		3,759	3,759			
100011932	MOUNT AIRY	NC		03/08/2017		2,611		1,148			1,148		3,759	3,759			
100054293	MILFORD	CT		03/23/2021		3,846		(87)			(87)		3,760	3,760			
100110668	MIAMI	FL		06/30/2023		4,015		(255)			(255)		3,760	3,760			
100144604	IRVINE	CA		03/13/2024		3,698		62			62		3,760	3,760			
100149931	CASTAIC	CA		06/07/2024		4,208		(448)			(448)		3,760	3,760			
100057605	NASHVILLE	TN		06/30/2021		4,072		(311)			(311)		3,760	3,760			
100032161	PORT SAINT LUCIE	FL		03/29/2019		3,031		730			730		3,760	3,760			
100053635	FORT WORTH	TX		03/23/2021		4,613		(852)			(852)		3,761	3,761			
100087182	MURRELLS INLET	SC		10/25/2022		3,312		449			449		3,761	3,761			
100135016	DAVENPORT	FL		10/30/2023		3,522		239			239		3,761	3,761			
100155872	REDDING	CA		06/17/2024		4,021		(261)			(261)		3,760	3,761		1	1
100112514	BALDWIN	GA		06/29/2023		1,539		2,223			2,223		3,762	3,762			
100068333	NAVARRE	FL		08/25/2021		4,194		(432)			(432)		3,762	3,762			
100140289	LAKE HAVASU CITY	AZ		01/18/2024		4,113		(350)			(350)		3,762	3,762			
100077021	COVINGTON	GA		01/03/2022		4,074		(311)			(311)		3,762	3,762			
100029183	MIAMI SPRINGS	FL		10/26/2018		3,265		498			498		3,763	3,763			
100109299	ATLANTA	GA		06/12/2023		4,042		(279)			(279)		3,763	3,763			
100038731	DUBLIN	IRL		09/27/2019		2,301		1,629			1,629	(24)	3,906	3,763	(60)	(83)	(143)
100140506	CASTAIC	CA		01/19/2024		4,648		(884)			(884)		3,764	3,764			
100019906	UNIVERSITY CITY	MO		07/30/2018		3,945		(181)			(181)		3,764	3,764			
100110356	TULARE	CA		06/30/2023		3,735		30			30		3,764	3,764			
100031459	INDIO	CA		03/29/2019		4,084		(320)			(320)		3,764	3,764			
100140072	MESA	AZ		01/09/2024		3,756		9			9		3,764	3,764			
100110521	SARASOTA	FL		06/30/2023		3,610		154			154		3,764	3,764			
100079754	ORLANDO	FL		04/08/2022		4,116		(352)			(352)		3,765	3,765			
100159555	DUVALL	WA		07/15/2024		3,517		247			247		3,765	3,765			
100012815	LOS ANGELES	CA		05/25/2017		3,774		(10)			(10)		3,765	3,765			
403048932	INKSTER	MI		06/28/2024		6,249		(2,484)			(2,484)		3,765	3,765			
100140778	SOUTH GATE	CA		01/22/2024		3,948		(184)			(184)		3,765	3,765			
100046825	WAVERLY	IA		11/20/2020		3,888		(123)			(123)		3,765	3,765			
100067822	LEES SUMMIT	MO		09/23/2021		4,060		(295)			(295)		3,765	3,765			
100170127	SALT LAKE CITY	UT		10/08/2024		3,912		(146)			(146)		3,765	3,765			
100065562	MIAMI	FL		07/28/2021		4,089		(324)			(324)		3,765	3,765			
100167160	LOS ANGELES	CA		09/13/2024		4,135		(370)			(370)		3,765	3,765			
100120995	CLEARWATER BEACH	FL		08/30/2023		3,862		(96)			(96)		3,766	3,765			
100117345	DALLAS	TX		07/20/2023		2,171		1,595			1,595		3,766	3,766			
100119980	CROFTON	MD		08/11/2023		3,729		37			37		3,766	3,766			
100108191	GARNER	NC		05/24/2023		4,126		(360)			(360)		3,766	3,766			
100067535	POWHATAN	VA		09/23/2021		4,149		(383)			(383)		3,766	3,766			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100035896	SURPRISE	AZ		08/21/2019		4,015		(248)			(248)		3,766	3,766			
100046736	WAVERLY	OH		11/20/2020		4,679		(912)			(912)		3,767	3,767			
100053763	CANTON	GA		03/23/2021		4,337		(570)			(570)		3,767	3,767			
100068212	CHESTER	VA		08/25/2021		4,045		(278)			(278)		3,767	3,767			
100088795	MUNCIE	IN		11/15/2022		3,675		92			92		3,767	3,767			
100103735	ROUND LAKE	IL		05/08/2023		3,790		(22)			(22)		3,767	3,767			
100019707	FORT WORTH	TX		07/26/2018		3,978		(210)			(210)		3,767	3,767			
100088340	WILDOMAR	CA		01/06/2023		3,873		(105)			(105)		3,768	3,768			
100012662	SILVER SPRING	MD		05/25/2017		2,841		928			928		3,768	3,768			
100159462	FORT WORTH	TX		07/15/2024		3,943		(174)			(174)		3,769	3,769			
100044216	RIVERSIDE	CA		08/19/2020		3,322		447			447		3,769	3,769			
100100874	TAMPA	FL		04/28/2023		3,184		586			586		3,769	3,769			
100049026	MIAMI	FL		11/20/2020		4,696		(926)			(926)		3,769	3,769			
100135620	KISSIMMEE	FL		11/09/2023		3,893		(124)			(124)		3,770	3,770			
100115771	FORT LAUDERDALE	FL		07/20/2023		3,841		(72)			(72)		3,770	3,770			
100043431	BALL	LA		08/13/2020		4,403		(632)			(632)		3,770	3,770			
100027013	VALLEJO	CA		09/26/2018		4,187		(417)			(417)		3,770	3,770			
100031705	SACRAMENTO	CA		03/29/2019		2,693		1,077			1,077		3,771	3,770			
100119242	VENTNOR CITY	NJ		07/31/2023		3,959		(189)			(189)		3,771	3,771			
100065806	TUCSON	AZ		07/28/2021		4,021		(250)			(250)		3,771	3,771			
100128132	MULBERRY	FL		09/11/2023		4,017		(246)			(246)		3,771	3,771			
100107804	MIMS	FL		05/19/2023		3,468		303			303		3,771	3,771			
100133071	GARFIELD	NJ		11/29/2023		512		3,259			3,259		3,771	3,771			
100120143	SAINT AUGUSTINE	FL		08/11/2023		4,116		(345)			(345)		3,771	3,771			
100148850	FORT LAUDERDALE	FL		04/17/2024		3,713		58			58		3,772	3,772			
4010057463	CAMDEN	NJ		11/29/2023		4,244		(472)			(472)		3,772	3,772			
100091965	BURIEN	WA		02/07/2023		4,009		(237)			(237)		3,772	3,772			
100103515	LITHIA SPRINGS	GA		05/08/2023		4,013		(241)			(241)		3,772	3,772			
100135083	SPRING HILL	TN		11/01/2023		2,867		905			905		3,772	3,772			
100113087	BALLWIN	MO		06/29/2023		1,259		2,513			2,513		3,772	3,772			
100113459	YONKERS	NY		06/29/2023		1,132		2,640			2,640		3,773	3,773			
100050142	CHARLOTTE	NC		11/20/2020		4,462		(689)			(689)		3,773	3,773			
100043149	NEBRASKA CITY	NE		05/28/2020		3,778		(6)			(6)		3,773	3,773			
100128311	WOODWARD	OK		09/14/2023		3,624		2			2		3,626	3,773		148	148
100025459	BRONX	NY		09/20/2018		3,314		459			459		3,773	3,773			
100128009	APPLE VALLEY	CA		09/08/2023		3,212		562			562		3,774	3,774			
100108284	FULLERTON	CA		05/24/2023		4,137		(363)			(363)		3,774	3,774			
100081136	BUFFALO	NY		03/18/2022		3,498		277			277		3,774	3,774			
100126878	HIALEAH	FL		08/30/2023		826		2,948			2,948		3,774	3,774			
100054730	UNION	KY		03/23/2021		4,638		(864)			(864)		3,774	3,774			
100013281	FRESNO	CA		05/25/2017		2,334		1,441			1,441		3,775	3,775			
100011425	LAKEWOOD	CA		01/27/2017		2,773		1,002			1,002		3,775	3,775			
100054200	CHICAGO	IL		03/23/2021		4,618		(843)			(843)		3,775	3,775			
100151653	GARDEN CITY	UT		05/10/2024		3,668		107			107		3,775	3,775			
100078780	HENDERSONVILLE	NC		02/24/2022		3,979		(204)			(204)		3,775	3,775			
100113487	SEATTLE	WA		06/29/2023		2,116		1,660			1,660		3,775	3,775			
100073387	GOOSE CREEK	SC		11/01/2021		3,816		(40)			(40)		3,776	3,776			
100063050	PROSPECT HEIGHTS	IL		07/01/2021		3,843		(68)			(68)		3,776	3,776			
100082629	WALNUT CREEK	CA		04/14/2022		3,728		48			48		3,776	3,776			
100047448	SAN FRANCISCO	CA		11/20/2020		4,885		(1,108)			(1,108)		3,777	3,776		(1)	(1)
100130248	HUMBLE	TX		09/28/2023		4,111		(335)			(335)		3,776	3,776			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137861	DAVENPORT	FL		12/08/2023		3,430		346			346		3,776	3,776			
100102082	TAUNTON	MA		04/14/2023		3,775		1			1		3,776	3,776			
100108255	STOCKBRIDGE	GA		05/24/2023		4,161		(385)			(385)		3,776	3,776			
100040098	CLARKSTON	GA		01/28/2020		4,151		(375)			(375)		3,776	3,776			
100126961	HUNTSVILLE	AL		08/30/2023		4,160		(383)			(383)		3,776	3,776			
100132746	CHANDLER	AZ		11/03/2023		3,978		(201)			(201)		3,776	3,776			
100132760	BRYN MAWR	PA		11/03/2023		3,781		(5)			(5)		3,776	3,776			
100139918	NETHERLANDS	NLD		12/28/2023		3,871						9	3,880	3,776	(104)		(104)
100119093	NEWARK	NJ		07/31/2023		3,866		(89)			(89)		3,777	3,777			
100078940	RICHMOND	VA		02/24/2022		3,784		(7)			(7)		3,777	3,777			
100136495	MYRTLE BEACH	SC		11/20/2023		2,734		1,043			1,043		3,777	3,777			
100127978	BURNSVILLE	MN		09/08/2023		3,604		174			174		3,777	3,777			
100114802	PORT CHARLOTTE	FL		07/10/2023		3,595		182			182		3,777	3,777			
100081014	HAYWARD	CA		03/18/2022		3,682		95			95		3,777	3,777			
100116956	DORAL	FL		07/20/2023		2,148		1,630			1,630		3,777	3,777			
100161489	LOS ANGELES	CA		07/30/2024		3,719		53			53		3,772	3,778		5	5
100136271	ROUND ROCK	TX		11/20/2023		3,378		400			400		3,778	3,778			
100120808	COVINGTON	LA		08/25/2023		4,080		(302)			(302)		3,778	3,778			
100068470	ARLINGTON	TX		08/25/2021		4,166		(388)			(388)		3,778	3,778			
100080031	BUFORD	GA		04/08/2022		4,043		(265)			(265)		3,778	3,778			
100033228	DUBLIN	IRL		06/21/2019		3,372		(119)			(119)	112	3,366	3,778	(155)	567	412
100049075	MORROW	GA		11/20/2020		4,394		(615)			(615)		3,779	3,778		(1)	(1)
100112716	TOMBALL	TX		06/29/2023		1,643		2,135			2,135		3,778	3,778			
100050139	PINEY FLATS	TN		11/20/2020		4,906		(1,127)			(1,127)		3,778	3,778			
100031479	LANCASTER	CA		03/29/2019		2,854		925			925		3,779	3,779			
100162037	LOVELAND	CO		07/31/2024		3,744		35			35		3,779	3,779			
100103517	WAIANAE	HI		05/08/2023		3,969		(190)			(190)		3,779	3,779			
100174006	PRINCETON	NJ		10/31/2024		3,628		151			151		3,779	3,779			
100102084	EVERETT	WA		04/14/2023		4,269		(490)			(490)		3,779	3,779			
100153220	AZUSA	CA		05/30/2024		3,641		134			134		3,776	3,779		4	4
100139426	HOUSTON	TX		12/28/2023		3,924		(145)			(145)		3,779	3,779			
100114177	AURORA	IL		06/29/2023		4,645		(865)			(865)		3,780	3,780			
100014035	CABOT	AR		05/25/2017		3,525		255			255		3,780	3,780			
100070854	HAGERSTOWN	MD		10/01/2021		3,789		(9)			(9)		3,780	3,780			
100137925	INDIAN SHORES	FL		12/13/2023		3,689		91			91		3,780	3,780			
100090728	EAST ORANGE	NJ		12/29/2022		3,963		(183)			(183)		3,780	3,780			
100119390	MESQUITE	TX		07/31/2023		3,699		82			82		3,781	3,780		(1)	(1)
100064480	ROUND LAKE BEACH	IL		07/01/2021		3,507		273			273		3,780	3,780			
100113240	SEDONA	AZ		06/29/2023		3,167		614			614		3,780	3,780			
100043182	NORWALK	CA		05/28/2020		4,117		(337)			(337)		3,780	3,780			
100109166	ROSHARON	TX		07/21/2023		4,040		(260)			(260)		3,780	3,780			
100131603	SAINT GEORGE	UT		10/06/2023		3,440		340			340		3,780	3,780			
100127324	ROCKY RIVER	OH		08/30/2023		850		2,931			2,931		3,780	3,780			
100138119	PANORAMA CITY AREA	CA		12/14/2023		4,060		(280)			(280)		3,781	3,781			
100115924	NAPLES	FL		07/20/2023		3,962		(182)			(182)		3,781	3,781			
100132814	REUNION	FL		11/03/2023		3,462		319			319		3,781	3,781			
100110208	PORTSMOUTH	RI		06/30/2023		3,684		97			97		3,781	3,781			
100152203	LAS VEGAS	NV		05/17/2024		3,829		(48)			(48)		3,781	3,781			
100029042	KEANSBURG	NJ		10/26/2018		2,797		984			984		3,781	3,781			
100031107	BRENTWOOD	CA		03/29/2019		4,212		(431)			(431)		3,781	3,781			
100119707	PATERSON	NJ		08/08/2023		4,009		(227)			(227)		3,781	3,781			

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100162082	GLENDALE	CA		07/31/2024		4,067		(285)			(285)		3,782	3,782			
100166089	SACHSE	TX		09/09/2024		3,910		(128)			(128)		3,782	3,782			
100139289	ALAMEDA	CA		12/28/2023		629		3,153			3,153		3,782	3,782			
100053691	CONNELLSVILLE	PA		03/23/2021		3,397		385			385		3,782	3,782			
100086493	DANBURY	CT		09/30/2022		3,899		(116)			(116)		3,782	3,782			
100071616	BIRMINGHAM	AL		10/14/2021		4,148		(365)			(365)		3,782	3,782			
100119218	PRESQUE ISLE	WI		07/31/2023		3,903		(121)			(121)		3,783	3,783			
100063256	HAVELOCK	NC		07/01/2021		3,798		(15)			(15)		3,783	3,783			
100132092	MARIETTA	GA		10/13/2023		3,746		37			37		3,783	3,783			
100138067	MONTCLAIR	CA		12/13/2023		3,771		12			12		3,783	3,783			
100043884	DILLON	SC		08/19/2020		4,597		(814)			(814)		3,783	3,783			
100017206	NEWINGTON	CT		04/26/2018		2,475		1,309			1,309		3,783	3,783			
100144305	GLEN COVE	NY		03/07/2024		3,902		(118)			(118)		3,783	3,783			
100152332	FULSHEAR	TX		05/17/2024		3,359		425			425		3,783	3,783			
100087305	NEW ORLEANS	LA		10/25/2022		2,874		909			909		3,784	3,784			
100055030	LENOIR	NC		03/23/2021		3,781		3			3		3,784	3,784			
100025007	OAKLEY	CA		09/20/2018		4,057		(273)			(273)		3,784	3,784			
100116404	BRYAN	TX		07/20/2023		2,101		1,683			1,683		3,784	3,784			
100137519	LEMON GROVE	CA		01/11/2024		4,356		(571)			(571)		3,785	3,785			
100039006	DUBLIN	IRL		09/27/2019		2,556		1,655			1,655	(25)	4,186	3,785	(67)	(335)	(402)
100110472	FULLERTON	CA		06/30/2023		3,689		96			96		3,785	3,785			
100150528	EWA BEACH	HI		05/03/2024		3,704		81			81		3,785	3,785			
100120725	CLIFTON	NJ		08/25/2023		3,552		233			233		3,785	3,785			
100153178	JUPITER	FL		05/30/2024		3,084		62			62		3,146	3,785		639	639
100102490	FALL RIVER	MA		06/07/2023		4,119		(334)			(334)		3,785	3,785			
100143291	MARIETTA	GA		02/16/2024		3,771		14			14		3,785	3,785			
100086647	EULESS	TX		09/30/2022		3,916		(130)			(130)		3,786	3,786			
100025568	BALDWIN PARK	CA		09/20/2018		4,298		(512)			(512)		3,786	3,786			
100030009	CHARLOTTE	NC		12/20/2018		3,495		291			291		3,786	3,786			
4010067195	SALEM	NJ		01/30/2024		4,107		(321)			(321)		3,786	3,786			
100065720	CINCINNATI	OH		07/28/2021		4,209		(422)			(422)		3,786	3,786			
100135715	WOODSTOCK	GA		11/10/2023		3,080		706			706		3,786	3,786			
100067629	FALL RIVER	MA		09/23/2021		4,137		(350)			(350)		3,786	3,786			
100119371	LEWISVILLE	TX		07/31/2023		3,708		78			78		3,786	3,786			
100116997	NEWARK	NJ		07/20/2023		2,258		1,528			1,528		3,787	3,787			
100110278	PAGE	AZ		06/30/2023		3,903		(116)			(116)		3,787	3,787			
100084618	FOLEY	AL		08/02/2022		3,657		130			130		3,787	3,787			
100067547	OKLAHOMA CITY	OK		09/23/2021		4,173		(386)			(386)		3,787	3,787			
100148319	WINNETKA	CA		04/12/2024		4,134		(347)			(347)		3,787	3,787			
100024513	YPSILANTI	MI		09/20/2018		3,866		(79)			(79)		3,787	3,787			
100143577	FREEPORT	NY		02/21/2024		3,898		(110)			(110)		3,787	3,787			
100114420	CLOSTER	NJ		06/29/2023		1,900		1,888			1,888		3,788	3,788			
100135542	GULF SHORES	AL		11/13/2023		2,795		993			993		3,788	3,788			
100136514	FRESNO	CA		11/20/2023		3,419		369			369		3,788	3,788			
100027901	EAST NORTHPORT	NY		10/26/2018		4,014		(226)			(226)		3,788	3,788			
100028622	MANTECA	CA		10/26/2018		2,843		945			945		3,788	3,788			
100102962	PINSON	AL		06/22/2023		4,003		(215)			(215)		3,788	3,788			
100150562	NEWARK	NJ		05/03/2024		3,874		(85)			(85)		3,788	3,788			
100049188	ALLENTOWN	PA		11/20/2020		4,583		(795)			(795)		3,788	3,788			
100133725	LOGANVILLE	GA		10/23/2023		3,432		357			357		3,788	3,788			
100120459	DEARBORN	MI		08/18/2023		4,480		(691)			(691)		3,788	3,788			

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100137796	FLEMINGTON	NJ		12/08/2023		3,971		(181)			(181)		3,789	3,789			
100126753	HUNTINGTON	IN		08/30/2023		3,393		396			396		3,789	3,789			
100131949	AVONDALE	AZ		10/13/2023		3,715		74			74		3,789	3,789			
100141021	CYPRESS	TX		02/20/2024		4,338		(548)			(548)		3,790	3,790			
100147015	FALLS CHURCH	VA		03/27/2024		3,858		(68)			(68)		3,790	3,790			
100100447	COVINGTON	LA		04/27/2023		3,118		674			674		3,793	3,790		(3)	(3)
100053479	ROSHARON	TX		03/23/2021		4,308		(518)			(518)		3,790	3,790			
100163046	KYLE	TX		08/13/2024		4,207		(255)			(255)		3,952	3,790		(162)	(162)
100065856	MIAMI	FL		07/27/2021		4,014		(224)			(224)		3,790	3,790			
100119481	CHARLOTTE	NC		07/31/2023		3,426		364			364		3,790	3,790			
100067518	MIAMI	FL		09/23/2021		4,210		(420)			(420)		3,790	3,790			
100013307	DESERT HOT SPRINGS	CA		05/25/2017		3,447		343			343		3,790	3,790			
100026900	MORENO VALLEY	CA		09/26/2018		2,572		1,218			1,218		3,790	3,790			
100113606	LOS ANGELES	CA		06/29/2023		970		2,821			2,821		3,791	3,791			
100024606	SILVER SPRING	MD		09/20/2018		3,284		507			507		3,791	3,791			
100116985	JACKSONVILLE	FL		07/20/2023		2,686		1,105			1,105		3,791	3,791			
100050123	HOUSTON	TX		11/20/2020		4,932		(1,141)			(1,141)		3,791	3,791			
100061197	COLLINSVILLE	AL		06/01/2021		3,761		30			30		3,791	3,791			
100075907	BATON ROUGE	LA		01/07/2022		4,040		(249)			(249)		3,791	3,791			
100045958	HOLLYWOOD	FL		11/25/2020		560		3,232			3,232		3,792	3,792			
100142549	ANACORTES	WA		02/08/2024		3,861		(69)			(69)		3,792	3,792			
100025259	WILMINGTON	CA		09/20/2018		3,873		(81)			(81)		3,792	3,792			
100084798	NORTH EAST	MD		08/02/2022		3,801		(9)			(9)		3,792	3,792			
100112345	ORLANDO	FL		06/29/2023		3,232		560			560		3,792	3,792			
100043046	WAHPETON	ND		05/28/2020		3,445		348			348		3,793	3,793			
100010701	NEW PORT RICHEY	FL		12/23/2016		1,653		2,140			2,140		3,793	3,793			
100048847	MACHESNEY PARK	IL		11/20/2020		4,129		(336)			(336)		3,793	3,793			
100048381	BAKERSFIELD	CA		11/20/2020		3,739		54			54		3,793	3,793			
100043173	PLYMOUTH	MA		05/28/2020		4,014		(221)			(221)		3,793	3,793			
100120911	MOSELEY	VA		08/30/2023		3,591		202			202		3,793	3,793			
100151322	SAN ANTONIO	TX		05/10/2024		3,346		447			447		3,793	3,793			
100078828	HOUSTON	TX		02/24/2022		3,779		14			14		3,793	3,793			
100080372	FORT WORTH	TX		04/14/2022		3,882		(93)			(93)		3,790	3,793		4	4
100149457	COROLLA	NC		04/24/2024		4,135		(341)			(341)		3,794	3,794			
100120953	PARRISH	FL		08/30/2023		3,294		499			499		3,794	3,794			
100100793	MATTHEWS	NC		04/28/2023		3,732		62			62		3,794	3,794			
100065702	WEST PARK	FL		07/28/2021		4,136		(342)			(342)		3,794	3,794			
100109330	NEW BRITAIN	CT		06/12/2023		3,799		(5)			(5)		3,794	3,794			
100055293	EL PASO	TX		03/23/2021		5,438		(1,636)			(1,636)		3,802	3,794		(8)	(8)
100147509	CHARLOTTE	NC		04/03/2024		3,955		(160)			(160)		3,795	3,795			
100050038	DUNDALK	MD		11/20/2020		4,146		(350)			(350)		3,796	3,795		(1)	(1)
100155308	BROOKLYN	NY		07/19/2024		3,690		105			105		3,795	3,795			
100128217	VERO BEACH	FL		09/18/2023		2,984		811			811		3,795	3,795			
100026543	VALLEJO	CA		09/26/2018		2,746		1,050			1,050		3,796	3,796			
100149173	CHINO HILLS	CA		04/22/2024		4,269		(473)			(473)		3,796	3,796			
100031038	FAIRFIELD	CA		03/29/2019		3,530		266			266		3,796	3,796			
100074285	MIDLOTHIAN	TX		12/09/2021		5,067		(1,271)			(1,271)		3,796	3,796			
100100849	DANBURY	CT		04/28/2023		3,584		212			212		3,796	3,796			
100133896	SANTA ROSA	CA		11/29/2023		3,837		(40)			(40)		3,797	3,797			
100148094	DRIPPING SPRINGS	TX		04/10/2024		4,029		(232)			(232)		3,797	3,797			
100111012	CLEVELAND	OH		06/29/2023		3,792		5			5		3,797	3,797			

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100143836	BEUNINGEN	NLD		02/27/2024		3,802							3,802	3,798	(5)		(5)
100112365	DAYTONA BEACH	FL		06/29/2023		3,884		(86)			(86)		3,798	3,798			
4010057531	BALTIMORE	MD		01/10/2024		4,210		(412)			(412)		3,798	3,798			
100043607	SANTA FE	NM		08/13/2020		4,312		(515)			(515)		3,798	3,798			
100101178	MASTIC BEACH	NY		04/28/2023		2,047		1,751			1,751		3,798	3,798			
100063716	PINE HILL	NJ		07/01/2021		3,820		(22)			(22)		3,798	3,798			
100149511	LA MIRADA	CA		04/26/2024		4,007		(210)			(210)		3,798	3,798			
100149126	SEATTLE	WA		04/22/2024		4,088		(290)			(290)		3,798	3,798			
100086259	BURNSVILLE	MN		09/29/2022		4,138		(340)			(340)		3,798	3,798			
100136882	DENTON	TX		11/27/2023		2,414		1,384			1,384		3,798	3,798			
100101614	HEMPSTEAD	NY		04/26/2023		3,754		44			44		3,798	3,798			
100054885	COLD SPRING	NY		03/23/2021		4,598		(800)			(800)		3,798	3,798			
100026432	SCOTTSDALE	AZ		09/26/2018		3,669		129			129		3,799	3,799			
100142844	SAN DIEGO	CA		02/09/2024		3,908		(109)			(109)		3,799	3,799			
100031399	FONTANA	CA		03/29/2019		2,840		959			959		3,799	3,799			
100078784	BISMARCK	ND		02/24/2022		3,821		(22)			(22)		3,799	3,799			
100127531	DAVENPORT	FL		09/08/2023		3,577		222			222		3,799	3,799			
100158626	SANTA ANA	CA		07/10/2024		4,034		(234)			(234)		3,799	3,799			
100028441	WEST NEW YORK	NJ		10/26/2018		3,206		593			593		3,799	3,799			
100128435	NEWARK	NJ		09/15/2023		(1,091)		4,891			4,891		3,800	3,800			
100119330	EAST BRIDGEWATER	MA		07/31/2023		3,695		105			105		3,800	3,800			
100137639	ARGYLE	TX		12/08/2023		3,304		496			496		3,800	3,800			
100132709	WHITTIER	CA		11/03/2023		3,826		(27)			(27)		3,800	3,800			
100139125	COVINA	CA		12/28/2023		4,140		(340)			(340)		3,800	3,800			
100068295	AUSTIN	TX		08/25/2021		4,247		(448)			(448)		3,800	3,800			
100074402	BALTIMORE	MD		12/02/2021		4,507		(707)			(707)		3,800	3,800			
100114469	SHELBY TWP	MI		06/29/2023		2,084		1,716			1,716		3,800	3,800			
100060232	BRICK	NJ		06/25/2021		4,159		(359)			(359)		3,800	3,800			
100077246	BROCKTON	MA		01/03/2022		3,938		(138)			(138)		3,801	3,801			
100109941	RED BANK	NJ		06/22/2023		4,055		(255)			(255)		3,801	3,801			
100046993	YUMA	AZ		11/20/2020		4,254		(453)			(453)		3,801	3,801			
100110758	APTOS	CA		08/11/2023		3,962		(161)			(161)		3,801	3,801			
100119464	BRASELTON	GA		07/31/2023		3,364		438			438		3,801	3,801			
100089293	DUMONT	NJ		01/26/2023		4,505		(703)			(703)		3,801	3,801			
100017733	APOPKA	FL		04/26/2018		3,129		673			673		3,802	3,802			
100100258	JAMAICA	NY		03/17/2023		4,123		(320)			(320)		3,802	3,802			
100024323	LONG BEACH	CA		09/20/2018		3,942		(139)			(139)		3,803	3,803			
100118006	STUARTS DRAFT	VA		07/20/2023		3,414		389			389		3,803	3,803			
100024137	KILLEEN	TX		09/10/2018		4,504		(701)			(701)		3,803	3,803			
100102625	MIDDLEBURG HEIGHTS	OH		06/22/2023		4,285		(482)			(482)		3,803	3,803			
100024585	SUN CITY	CA		09/20/2018		3,256		548			548		3,803	3,803			
100074399	KISSIMMEE	FL		12/02/2021		4,720		(922)			(922)		3,798	3,803		5	5
100140369	GRAHAM	WA		01/18/2024		3,725		79			79		3,803	3,803			
100066503	LOUISVILLE	KY		08/02/2021		3,826		(23)			(23)		3,803	3,803			
100013564	COLTON	CA		05/25/2017		3,473		330			330		3,803	3,803			
100076466	YUCCA VALLEY	CA		12/21/2021		4,345		(542)			(542)		3,803	3,803			
100079521	ABITA SPRINGS	LA		04/25/2022		3,937		(133)			(133)		3,804	3,804			
100091450	LA MESA	CA		01/20/2023		3,980		(176)			(176)		3,804	3,804			
100024600	BOWIE	MD		09/20/2018		3,204		600			600		3,804	3,804			
100010681	PUYALLUP	WA		12/23/2016		2,996		808			808		3,804	3,804			
100081524	EL PASO	TX		03/18/2022		3,586		218			218		3,804	3,804			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107990	NEW BEDFORD	MA		05/25/2023		3,837		(33)			(33)		3,804	3,804			
100060132	ORLANDO	FL		06/25/2021		4,200		(396)			(396)		3,804	3,804			
100088808	MACOMB	MI		11/15/2022		4,027		(223)			(223)		3,804	3,804			
100048242	POLLOCK PINES	CA		11/20/2020		4,898		(1,094)			(1,094)		3,804	3,804			
100013752	DEALE	MD		05/25/2017		3,719		86			86		3,804	3,804			
100055429	LA PLACE	LA		03/23/2021		6,441		(2,636)			(2,636)		3,805	3,805			
100109289	LOS ANGELES	CA		06/12/2023		3,892		(87)			(87)		3,805	3,805			
100150761	RENTON	WA		05/07/2024		3,956		(151)			(151)		3,805	3,805			
100044014	LONG BEACH	NY		08/19/2020		4,024		(219)			(219)		3,805	3,805			
100025963	PHOENIX	AZ		09/20/2018		3,673		132			132		3,805	3,805			
100118079	WESTON	CT		07/20/2023		3,546		259			259		3,805	3,805			
100025462	SAN BERNARDINO	CA		09/20/2018		3,967		(162)			(162)		3,805	3,805			
100029976	LA MESA	NM		12/20/2018		3,739		66			66		3,805	3,805			
100060530	TEXARKANA	TX		06/01/2021		3,774		31			31		3,805	3,805			
100045699	SAINT PETERSBURG	FL		11/25/2020		3,834		(29)			(29)		3,805	3,805			
100119992	ORLANDO	FL		08/11/2023		3,786		19			19		3,805	3,805			
100091878	STONEHAM	MA		01/30/2023		3,798		7			7		3,805	3,805			
100135392	DORAL	FL		11/13/2023		3,900		(94)			(94)		3,805	3,805			
100112804	PARK FOREST	IL		06/29/2023		2,436		1,370			1,370		3,806	3,806			
100119310	CHICAGO	IL		07/31/2023		3,941		(135)			(135)		3,806	3,806			
100114096	RACINE	WI		06/29/2023		3,772		34			34		3,806	3,806			
100057945	SAHUARITA	AZ		06/30/2021		4,054		(248)			(248)		3,806	3,806			
100064724	EGG HARBOR TOWNSHIP	NJ		07/14/2021		4,247		(441)			(441)		3,807	3,806			
100146886	PUNTA GORDA	FL		03/26/2024		3,787		19			19		3,806	3,806			
100069751	KNOXVILLE	MD		09/01/2021		3,780		26			26		3,806	3,806			
100102636	LAS VEGAS	NV		06/22/2023		1,209		2,598			2,598		3,806	3,806			
100024812	DOYLESTOWN	PA		09/20/2018		3,333		474			474		3,807	3,807			
100120075	PATERSON	NJ		08/11/2023		3,811		(4)			(4)		3,807	3,807			
100135628	PITTSBORO	IN		11/09/2023		3,916		(110)			(110)		3,807	3,807			
100055361	MUNFORD	AL		03/23/2021		4,045		(238)			(238)		3,807	3,807			
100065036	SILVER SPRING	MD		07/14/2021		4,129		(321)			(321)		3,807	3,807			
100133498	HOLLYWOOD	FL		10/19/2023		4,106		(299)			(299)		3,807	3,807			
100027878	DISTRICT HEIGHTS	MD		10/26/2018		3,262		546			546		3,807	3,807			
100071584	WINDERMERE	FL		10/14/2021		4,258		(450)			(450)		3,808	3,808			
100115901	SPRING HILL	TN		07/20/2023		3,837		(30)			(30)		3,808	3,808			
100025095	ANTIOCH	CA		09/20/2018		3,676		132			132		3,808	3,808			
100157669	SIMI VALLEY	CA		06/28/2024		4,226		(418)			(418)		3,808	3,808			
100076127	BROOKLYN PARK	MN		01/07/2022		3,920		(112)			(112)		3,807	3,808		1	1
100119525	COLD SPRINGS	CA		07/28/2023		3,787		21			21		3,808	3,808			
100148616	CHANDLER	AZ		04/12/2024		3,196		609			609		3,806	3,808		2	2
100048991	BRONX	NY		11/20/2020		4,802		(994)			(994)		3,808	3,808			
100150733	CADDO MILLS	TX		05/06/2024		3,938		(129)			(129)		3,808	3,808			
100119998	LAKE GENEVA	WI		08/11/2023		3,902		(93)			(93)		3,809	3,809			
100144372	LONG BEACH	CA		03/07/2024		4,047		(241)			(241)		3,805	3,809		3	3
100156541	POMPANO BEACH	FL		06/24/2024		3,928		(119)			(119)		3,809	3,809			
100101611	LOS ANGELES	CA		04/26/2023		3,994		(185)			(185)		3,809	3,809			
100138404	WAYNE	NJ		12/18/2023		3,768		41			41		3,809	3,809			
100114979	CHARLOTTE	NC		07/14/2023		3,338		471			471		3,809	3,809			
100023831	FRESNO	CA		09/04/2018		4,064		(254)			(254)		3,810	3,810			
100063269	SAN ANTONIO	TX		07/01/2021		3,953		(143)			(143)		3,810	3,810			
100129866	NEWARK	NJ		09/27/2023		4,016		(206)			(206)		3,810	3,810			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025284	HIALEAH	FL		09/20/2018		3,006		804			804		3,810	3,810			
100014455	CHARLOTTE	NC		09/27/2017		3,375		435			435		3,810	3,810			
100054017	LAWRENCEVILLE	GA		03/23/2021		4,127		(317)			(317)		3,810	3,810			
100067915	PALMDALE	CA		09/23/2021		4,216		(405)			(405)		3,810	3,810			
100132409	SAN DIEGO	CA		11/03/2023		3,711		100			100		3,811	3,811			
100055197	LAKE OSWEGO	OR		03/23/2021		4,035		(225)			(225)		3,811	3,811			
100025370	TULARE	CA		09/20/2018		3,600		212			212		3,812	3,811		(2)	(2)
100135247	UNION	WA		11/08/2023		3,867		(56)			(56)		3,811	3,811			
100110757	MOUNT PLEASANT	SC		08/11/2023		4,179		(368)			(368)		3,811	3,811			
100167037	WOODLAND HILLS	CA		09/13/2024		3,925		(114)			(114)		3,811	3,811			
100147412	CANOGA PARK	CA		05/08/2024		4,287		(476)			(476)		3,811	3,811			
100116299	SUGAR LAND	TX		07/20/2023		1,755		2,056			2,056		3,811	3,811			
100110584	OAK ISLAND	NC		06/30/2023		3,965		(152)			(152)		3,812	3,812		(1)	(1)
100031331	FAIRFIELD	CA		03/29/2019		2,986		826			826		3,812	3,812			
100065698	CHICOPEE	MA		07/28/2021		4,152		(340)			(340)		3,812	3,812			
100065690	FORT COLLINS	CO		07/28/2021		4,121		(309)			(309)		3,812	3,812			
100048410	BERGENFIELD	NJ		11/20/2020		3,822		(9)			(9)		3,813	3,813			
100114842	MILLVILLE	DE		07/10/2023		3,405		408			408		3,813	3,813			
100135124	N CAPE MAY	NJ		11/01/2023		3,792		19			19		3,811	3,813		1	1
100084721	COVINA	CA		08/02/2022		4,039		(226)			(226)		3,813	3,813			
100071958	FRIENDSWOOD	TX		11/19/2021		5,438		(1,625)			(1,625)		3,813	3,813			
100138264	NORWALK	CA		12/15/2023		4,633		(820)			(820)		3,813	3,813			
100115110	GERMANTOWN	MD		07/14/2023		3,786		27			27		3,813	3,813			
100149395	MARYSVILLE	WA		04/24/2024		3,961		(148)			(148)		3,813	3,813			
100131692	METHUEN	MA		10/06/2023		3,773		41			41		3,814	3,814			
100055626	HASKELL	OK		03/23/2021		3,874		(61)			(61)		3,814	3,814			
100029968	SPRINGFIELD	MA		12/20/2018		3,624		190			190		3,814	3,814			
100115998	ROSHARON	TX		07/20/2023		3,407		406			406		3,814	3,814			
100115926	FLORIDA CITY	FL		07/20/2023		3,772		42			42		3,814	3,814			
100152367	ORANGE BEACH	AL		05/17/2024		2,952		862			862		3,814	3,814			
100166326	LUCAS	TX		10/24/2024		4,064		(250)			(250)		3,814	3,814			
100108984	LEICESTER	NC		05/31/2023		4,058		(243)			(243)		3,814	3,814			
100028370	NEWPORT	RI		10/26/2018		3,872		(58)			(58)		3,814	3,814			
100114831	ELLENWOOD	GA		07/10/2023		3,594		220			220		3,815	3,815			
100025317	LA PUENTE	CA		09/20/2018		3,742		73			73		3,815	3,815			
100134928	SAN DIEGO	CA		10/30/2023		3,977		(162)			(162)		3,815	3,815			
100129275	BUCKLEY	WA		09/25/2023		3,762		53			53		3,815	3,815			
100026427	ATWATER	CA		09/26/2018		3,680		134			134		3,815	3,815			
100013954	PANORAMA CITY	CA		05/25/2017		3,573		242			242		3,815	3,815			
100062950	LAFAYETTE	GA		07/01/2021		3,915		(100)			(100)		3,815	3,815			
100112464	STANTON	CA		06/29/2023		1,515		2,300			2,300		3,815	3,815			
100159431	AURORA	IL		07/15/2024		3,592		223			223		3,816	3,816			
100150183	LOS ANGELES	CA		04/30/2024		4,352		(536)			(536)		3,816	3,816			
100143690	DEER PARK	NY		02/22/2024		4,191		(375)			(375)		3,816	3,816			
100101513	ROSENBERG	TX		04/26/2023		3,294		522			522		3,816	3,816			
100099613	GRANADA HILLS	CA		04/06/2023		3,927		(111)			(111)		3,816	3,816			
100062147	AMSTON	CT		07/01/2021		3,806		10			10		3,816	3,816			
100139567	LEANDER	TX		12/28/2023		4,200		(383)			(383)		3,816	3,816			
100115399	SACRAMENTO	CA		07/17/2023		3,569		248			248		3,816	3,816			
100061326	CALHOUN	GA		06/01/2021		3,776		40			40		3,816	3,816			
100065678	RICHFIELD	UT		07/28/2021		4,157		(341)			(341)		3,817	3,816			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011741	LEWISTON	NY		03/08/2017		1,861		1,955			1,955		3,817	3,817			
100087926	PORT SAINT LUCIE	FL		10/25/2022		3,654		163			163		3,817	3,817			
100140633	BROOKLYN	NY		01/19/2024		4,720		(903)			(903)		3,817	3,817			
100026522	BLUE SPRINGS	MO		09/26/2018		3,325		492			492		3,817	3,817			
100011958	PROVIDENCE	RI		03/08/2017		3,132		685			685		3,817	3,817			
100050194	PORT SAINT LUCIE	FL		11/20/2020		4,081		(263)			(263)		3,817	3,817			
100135266	COMANCHE	TX		11/08/2023		3,844		(27)			(27)		3,817	3,817			
100111542	VIRGINIA BEACH	VA		06/29/2023		3,559		258			258		3,818	3,818			
100102956	YONKERS	NY		06/22/2023		4,828		(1,010)			(1,010)		3,818	3,818			
100110371	PALM SPRINGS	CA		06/30/2023		3,912		(94)			(94)		3,818	3,818			
100063089	DENHAM SPRINGS	LA		07/01/2021		3,847		(28)			(28)		3,818	3,818			
100135641	HOLLISTER	CA		11/09/2023		4,150		(331)			(331)		3,819	3,819			
100047571	SEYMOUR	IN		11/20/2020		4,549		(730)			(730)		3,819	3,819			
100029985	ALBUQUERQUE	NM		12/20/2018		3,538		280			280		3,819	3,819			
100013795	OAKLAND	CA		05/25/2017		3,571		248			248		3,819	3,819			
100017057	ROSEVILLE	CA		05/16/2018		3,993		(174)			(174)		3,819	3,819			
100032013	PORT SAINT LUCIE	FL		03/29/2019		3,342		477			477		3,820	3,820			
100070934	GLENDORA	NJ		10/01/2021		3,945		(125)			(125)		3,820	3,820			
100062515	VICTORIA	TX		07/01/2021		3,948		(128)			(128)		3,820	3,820			
100117754	LOS ANGELES	CA		07/20/2023		3,898		(78)			(78)		3,820	3,820			
100079176	BOULDER CITY	NV		02/24/2022		3,942		(122)			(122)		3,820	3,820			
100048426	LIBERAL	KS		11/20/2020		4,618		(798)			(798)		3,820	3,820			
100064896	HANAHAN	SC		07/14/2021		4,229		(409)			(409)		3,820	3,820			
100091750	ATLANTA	GA		03/24/2023		4,168		(348)			(348)		3,820	3,820			
100171630	GALT	CA		10/16/2024		4,094		(274)			(274)		3,820	3,820			
100013610	SAN BUENAVENTURA	CA		05/25/2017		3,376		445			445		3,820	3,820			
100117677	WEST DES MOINES	IA		07/20/2023		4,098		(278)			(278)		3,821	3,821			
100047930	FORT LAUDERDALE	FL		11/20/2020		4,689		(868)			(868)		3,821	3,821			
100136523	PRESCOTT	AZ		11/20/2023		3,263		558			558		3,822	3,822			
100066090	BROCKTON	MA		08/02/2021		3,868		(46)			(46)		3,822	3,822			
100100699	MANASSAS	VA		04/28/2023		3,486		336			336		3,822	3,822			
100018152	BRISTOL	CT		06/08/2018		4,303		(482)			(482)		3,822	3,822			
100116782	PHILADELPHIA	PA		07/20/2023		2,268		1,553			1,553		3,822	3,822			
100054667	DENVILLE	NJ		03/23/2021		4,618		(796)			(796)		3,822	3,822			
100054988	DES PLAINES	IL		03/23/2021		4,209		(387)			(387)		3,822	3,822			
100148197	SHAVER LAKE	CA		04/12/2024		4,048		(226)			(226)		3,822	3,822			
100167070	AVENTURA	FL		09/13/2024		4,145		(323)			(323)		3,822	3,822			
100024634	MIAMI	FL		09/20/2018		4,286		(464)			(464)		3,822	3,822			
100147481	ARROYO GRANDE	CA		04/03/2024		3,875		(52)			(52)		3,822	3,822			
100055620	AVENEL	NJ		03/23/2021		4,574		(752)			(752)		3,822	3,822			
100031748	GILBERT	AZ		03/29/2019		3,593		229			229		3,822	3,822			
100013803	GRESHAM	OR		05/25/2017		3,511		311			311		3,822	3,822			
100127601	HEBER CITY	UT		09/08/2023		3,891		(69)			(69)		3,822	3,822			
100087947	HOMESTEAD	FL		10/25/2022		3,672		150			150		3,823	3,823			
100100014	ANTIOCH	CA		03/28/2023		3,879		(56)			(56)		3,823	3,823			
100026501	SACRAMENTO	CA		09/26/2018		3,655		168			168		3,823	3,823			
100045759	DISTRICT HEIGHTS	MD		11/25/2020		3,494		330			330		3,824	3,824			
100136590	AURORA	CO		11/22/2023		4,136		(312)			(312)		3,824	3,824			
100144643	MANTECA	CA		03/13/2024		4,107		(283)			(283)		3,824	3,824			
100141514	BOWIE	MD		01/30/2024		4,356		(532)			(532)		3,824	3,824			
100087936	IRON MOUNTAIN	MI		10/25/2022		3,753		72			72		3,824	3,824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067621	JACKSONVILLE	FL		09/23/2021		4,034		(209)			(209)		3,825	3,825			
100071549	MILL CITY	OR		10/14/2021		4,260		(435)			(435)		3,825	3,825			
100066448	CLARKSBURG	MD		08/02/2021		3,936		(111)			(111)		3,825	3,825			
100057893	CHATTANOOGA	TN		06/30/2021		4,234		(409)			(409)		3,825	3,825			
100064733	REYNOLDSBURG	OH		07/14/2021		4,191		(365)			(365)		3,826	3,825		(1)	(1)
100113738	GRAND RAPIDS	MI		06/29/2023		3,426		399			399		3,825	3,825			
100081404	HUFFMAN	TX		03/18/2022		3,609		216			216		3,825	3,825			
100107907	AUSTIN	TX		06/29/2023		3,994		(169)			(169)		3,825	3,825			
100112904	FORT LAUDERDALE	FL		06/29/2023		3,240		585			585		3,825	3,825			
100060756	KENT	OH		06/01/2021		3,787		38			38		3,825	3,825			
100103110	MASTIC BEACH	NY		04/21/2023		4,185		(359)			(359)		3,825	3,825			
100013224	ASHBURN	VA		05/25/2017		3,221		605			605		3,826	3,826			
100048624	SAN JUAN CAPISTRANO	CA		11/20/2020		4,499		(672)			(672)		3,826	3,826			
100049197	MIAMI	FL		11/20/2020		4,657		(830)			(830)		3,826	3,826			
100138157	JOPPA	MD		12/14/2023		3,936		(110)			(110)		3,826	3,826			
100061881	GROVETOWN	GA		07/01/2021		3,937		(110)			(110)		3,827	3,827			
100127487	STOCKTON	CA		09/08/2023		4,019		(192)			(192)		3,827	3,827			
100057975	ANNAPOLIS	MD		06/30/2021		4,132		(305)			(305)		3,827	3,827			
100140027	PLANO	TX		01/09/2024		3,918		(91)			(91)		3,827	3,827			
100115360	WHITTIER	CA		07/17/2023		4,157		(330)			(330)		3,827	3,827			
100043760	BRAZIL	IN		08/13/2020		3,791		36			36		3,828	3,828			
100031518	POMONA	CA		03/29/2019		4,068		(240)			(240)		3,828	3,828			
100133910	ANTIOCH	CA		11/29/2023		3,958		(129)			(129)		3,828	3,828			
100143505	EASTVALE	CA		02/21/2024		4,414		(586)			(586)		3,828	3,828			
100134869	LINCOLN	RI		10/30/2023		2,038		1,790			1,790		3,828	3,828			
100042935	OAKLAND	CA		05/28/2020		4,351		(522)			(522)		3,829	3,829			
100089221	ATLANTA	GA		11/18/2022		3,804		25			25		3,829	3,829			
100115661	AVENTURA	FL		07/20/2023		4,140		(311)			(311)		3,829	3,829			
100050073	PHILADELPHIA	PA		11/20/2020		3,997		(168)			(168)		3,829	3,829			
100055629	CHICAGO	IL		03/23/2021		4,808		(978)			(978)		3,829	3,829			
100115962	LITTLEROCK	CA		07/20/2023		4,007		(177)			(177)		3,830	3,830			
100115233	STONY POINT	NY		07/17/2023		3,979		(149)			(149)		3,830	3,830			
100044209	PLAINFIELD	NJ		08/19/2020		4,198		(368)			(368)		3,830	3,830			
100119385	INDIO	CA		07/31/2023		3,896		(66)			(66)		3,830	3,830			
100030002	KATY	TX		12/20/2018		3,691		140			140		3,831	3,831			
100135741	PITTSBORO	NC		11/10/2023		3,516		315			315		3,831	3,831			
100062916	HOUSTON	TX		07/01/2021		3,955		(124)			(124)		3,831	3,831			
100079183	PUEBLO	CO		02/24/2022		3,930		(99)			(99)		3,832	3,832			
100144332	BASS LAKE	CA		03/07/2024		3,808		20			20		3,828	3,832		3	3
100035470	SOUTHERN PINES	NC		08/21/2019		4,188		(356)			(356)		3,832	3,832			
100131626	WINCHESTER	VA		10/06/2023		3,655		177			177		3,832	3,832			
100144396	MILLCREEK	UT		03/07/2024		4,048		(219)			(219)		3,829	3,832		3	3
100152544	CORCORAN	MN		05/17/2024		3,388		441			441		3,829	3,832		3	3
100151879	LOS ANGELES	CA		05/10/2024		4,052		(219)			(219)		3,832	3,832			
100114625	HUNTINGTON BEACH	CA		06/29/2023		4,096		(264)			(264)		3,832	3,832			
100117591	GAITHERSBURG	MD		07/20/2023		(2,358)		6,191			6,191		3,832	3,832			
100055860	OMAHA	NE		03/23/2021		4,187		(354)			(354)		3,832	3,832			
100119229	IRVINGTON	NJ		07/31/2023		3,768		65			65		3,832	3,832			
100043380	ROSEVILLE	CA		08/13/2020		4,173		(341)			(341)		3,833	3,833			
100128708	GLEN ROCK	NJ		09/21/2023		4,133		(300)			(300)		3,833	3,833			
100142529	ROCKY RIVER	OH		02/08/2024		3,959		(126)			(126)		3,833	3,833			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152392	KEY WEST	FL		05/17/2024		3,794		39			39		3,833	3,833			
100049128	SUITLAND	MD		11/20/2020		3,856		(23)			(23)		3,833	3,833			
100091066	SANTA CLARITA	CA		01/31/2023		4,014		(181)			(181)		3,833	3,833			
100141404	LONG BRANCH	NJ		01/30/2024		2,120		1,713			1,713		3,833	3,833			
100111645	RICHMOND	VA		06/29/2023		3,453		380			380		3,833	3,833			
100031367	OAKLAND PARK	FL		03/29/2019		3,109		725			725		3,833	3,833			
100128154	LEWES	DE		09/18/2023		3,429		404			404		3,833	3,833			
100129245	PHILLIPSBURG	NJ		11/03/2023		3,676		157			157		3,833	3,833			
100137965	MERCED	CA		12/13/2023		3,223		611			611		3,833	3,833			
100130265	ATLANTA	GA		09/28/2023		4,763		(930)			(930)		3,834	3,834			
100031411	INDIO	CA		03/29/2019		2,922		912			912		3,834	3,834			
100114843	FREDERICK	MD		07/10/2023		3,747		87			87		3,834	3,834			
100014024	LAND O LAKES	FL		05/25/2017		3,333		501			501		3,834	3,834			
100150075	MESA	AZ		06/14/2024		3,759		75			75		3,834	3,834			
100143305	ARLINGTON	TX		02/16/2024		3,832		2			2		3,834	3,834			
100054480	OPA LOCKA	FL		03/23/2021		4,518		(683)			(683)		3,835	3,835			
100134716	ALTAMONTE SPRINGS	FL		10/30/2023		4,015		(181)			(181)		3,835	3,835			
100127038	ELKRIDGE	MD		08/30/2023		1,937		1,898			1,898		3,835	3,835			
100149431	CELINA	TX		04/24/2024		4,230		(395)			(395)		3,835	3,835			
100139456	WILLIS	TX		12/28/2023		3,734		101			101		3,835	3,835			
100031827	RIVERSIDE	CA		03/29/2019		3,300		535			535		3,835	3,835			
100014533	DALLAS	TX		09/27/2017		4,308		(474)			(474)		3,835	3,835		1	1
100079045	LAS VEGAS	NV		02/24/2022		4,105		(269)			(269)		3,836	3,836			
100140271	EVANSTON	IL		01/18/2024		4,107		(271)			(271)		3,836	3,836			
100055497	REDMOND	OR		03/23/2021		4,508		(672)			(672)		3,836	3,836			
100047607	OWEGO	NY		11/20/2020		4,860		(1,025)			(1,025)		3,836	3,836			
100134650	CORAL SPRINGS	FL		10/30/2023		2,762		1,074			1,074		3,836	3,836			
100137388	BOCA RATON	FL		12/05/2023		3,928		(92)			(92)		3,836	3,836			
100117975	SOUTH GATE	CA		07/20/2023		3,951		(114)			(114)		3,836	3,836			
100165714	DENVER	CO		08/29/2024		4,101		(264)			(264)		3,836	3,836			
100086690	PORT ST. LUCIE	FL		09/30/2022		3,824		13			13		3,837	3,837			
100026001	LOS ANGELES	CA		09/20/2018		3,715		121			121		3,837	3,837			
100018439	DALLAS	OR		06/27/2018		4,044		(207)			(207)		3,837	3,837			
100062343	STOCKBRIDGE	GA		07/01/2021		3,851		(14)			(14)		3,837	3,837			
100128182	CALABASH	NC		09/18/2023		3,676		161			161		3,837	3,837			
100091766	CONROE	TX		01/30/2023		4,161		(320)			(320)		3,841	3,837		(4)	(4)
100039874	LAS VEGAS	NV		10/28/2019		4,212		(375)			(375)		3,837	3,837			
100062929	ROCK ISLAND	IL		07/01/2021		3,881		(44)			(44)		3,837	3,837			
100142587	CRANE HILL	AL		02/08/2024		4,107		(269)			(269)		3,838	3,838			
100115705	HOWELL	NJ		07/20/2023		4,036		(198)			(198)		3,838	3,838			
100128103	MURFREESBORO	TN		09/08/2023		3,491		347			347		3,838	3,838			
100031758	ONTARIO	CA		03/29/2019		3,177		661			661		3,838	3,838			
100011782	ANTIOCH	IL		03/08/2017		2,590		1,248			1,248		3,838	3,838			
100030889	SPRINGFIELD	NY		04/09/2019		2,808		1,030			1,030		3,838	3,838			
100068408	REXBURG	ID		08/25/2021		4,186		(347)			(347)		3,838	3,838			
100134787	HOMELAND	CA		10/30/2023		4,162		(324)			(324)		3,838	3,838			
100137190	CANTON	GA		11/28/2023		4,515		(676)			(676)		3,839	3,839			
100110258	MADISONVILLE	TX		06/30/2023		3,833		6			6		3,839	3,839			
100011572	BALTIMORE	MD		03/08/2017		2,555		1,284			1,284		3,839	3,839			
100112878	JACKSONVILLE	FL		06/29/2023		3,592		583			583		4,175	3,839		(336)	(336)
100044226	ONTARIO	CA		08/19/2020		3,935		(96)			(96)		3,839	3,839			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135028	LAS VEGAS	NV		10/30/2023		3,849		(9)			(9)		3,840	3,840			
100129449	GREENVILLE	SC		09/29/2023		3,402		438			438		3,840	3,840			
100148393	RIVERHEAD	NY		04/12/2024		3,884		(44)			(44)		3,840	3,840			
100139208	LEMON GROVE	CA		12/28/2023		4,053		(212)			(212)		3,840	3,840			
100079783	MIAMI	FL		04/08/2022		4,512		(671)			(671)		3,840	3,840			
100113342	COLUMBUS	GA		06/29/2023		4,093		(253)			(253)		3,840	3,840			
100081969	ARNHEM	NLD		03/30/2022		3,946						39	3,985	3,841	(144)		(144)
100087531	ORCHARD PARK	NY		10/25/2022		3,138		703			703		3,841	3,841			
100137182	GRANTS PASS	OR		11/28/2023		4,182		(341)			(341)		3,841	3,841			
100062833	DAVIE	FL		07/01/2021		3,923		(82)			(82)		3,841	3,841			
100028412	SCITUATE	RI		10/26/2018		2,946		894			894		3,841	3,841			
100014072	CLINTON	MD		05/25/2017		4,085		(244)			(244)		3,841	3,841			
100144016	PORT ARANSAS	TX		03/07/2024		4,079		(238)			(238)		3,841	3,841			
100067470	PORTSMOUTH	VA		09/23/2021		4,230		(389)			(389)		3,841	3,841			
100147901	FORT WORTH	TX		04/08/2024		3,856		(15)			(15)		3,841	3,841			
100027025	ANACORTES	WA		09/26/2018		2,040		1,801			1,801		3,841	3,841			
100063150	CAPE MAY COURT HOUSE	NJ		07/01/2021		4,046		(204)			(204)		3,841	3,841			
100110244	NORTH WILDWOOD	NJ		06/30/2023		3,533		308			308		3,841	3,841			
100144390	DALWORTHINGTON GARDENS	TX		03/07/2024		4,044		(205)			(205)		3,839	3,841		3	3
100139038	DALLAS	TX		12/22/2023		4,232		(390)			(390)		3,842	3,842			
100127605	PFLUGERVILLE	TX		09/08/2023		4,079		(237)			(237)		3,842	3,842			
100084651	BROWNSVILLE	TX		08/02/2022		4,290		(448)			(448)		3,842	3,842			
100141199	LAS VEGAS	NV		01/30/2024		1,810		2,032			2,032		3,842	3,842			
100132103	CAPE CORAL	FL		10/13/2023		3,654		188			188		3,842	3,842			
100014202	JACKSONVILLE	FL		08/30/2017		3,869		(26)			(26)		3,843	3,843			
100048887	MIAMI	FL		11/20/2020		4,716		(874)			(874)		3,843	3,843			
100143420	RIVERSIDE	CA		02/16/2024		3,860		(18)			(18)		3,843	3,843			
100030792	REDMOND	WA		04/09/2019		3,478		365			365		3,843	3,843			
100137851	(TUJUNGA AREA) LOS ANGELES	CA		12/08/2023		4,409		(566)			(566)		3,843	3,843			
100137094	ORLANDO	FL		11/28/2023		3,805		38			38		3,843	3,843			
100129730	ORLANDO	FL		09/29/2023		4,028		(185)			(185)		3,843	3,843			
100049032	KISSIMMEE	FL		11/20/2020		4,679		(835)			(835)		3,844	3,844			
100076949	HARRISBURG	PA		01/03/2022		3,926		(82)			(82)		3,844	3,844			
100048932	BEAUMONT	CA		11/20/2020		4,503		(658)			(658)		3,845	3,844			
100139010	MIAMI	FL		12/21/2023		428		3,416			3,416		3,845	3,845			
100013596	EUGENE	OR		05/25/2017		3,729		115			115		3,845	3,845			
100129915	STATEN ISLAND	NY		09/27/2023		4,070		(225)			(225)		3,845	3,845			
100102630	CORAL SPRINGS	FL		06/22/2023		4,012		(167)			(167)		3,845	3,845			
100113534	SAN DIEGO	CA		06/29/2023		1,289		2,556			2,556		3,845	3,845			
100130336	SEMINOLE	FL		09/28/2023		4,216		(370)			(370)		3,845	3,845			
100012504	SOUTHFIELD	MI		04/28/2017		3,047		798			798		3,845	3,845			
100060680	HUNTSVILLE	TX		06/01/2021		3,813		33			33		3,846	3,846			
100079822	GREEN COVE SPRINGS	FL		04/25/2022		3,916		(70)			(70)		3,846	3,846			
100076314	TAMPA	FL		01/07/2022		4,028		(182)			(182)		3,846	3,846			
100155072	CARY	NC		07/19/2024		1,541		2,305			2,305		3,846	3,846			
100145774	UNITED KINGDOM	GBR		03/12/2024		235		3,549			3,549		3,784	3,846	62		62
100103278	INDIO	CA		04/27/2023		4,112		(265)			(265)		3,846	3,846			
100072009	LAS VEGAS	NV		10/29/2021		4,830		(984)			(984)		3,846	3,846			
100147030	WESTMINSTER	MD		03/27/2024		3,875		(29)			(29)		3,847	3,847			
100112901	KINGSTON	MA		06/29/2023		1,762		2,085			2,085		3,847	3,847			
100090963	TUCSON	AZ		01/31/2023		4,034		(187)			(187)		3,847	3,847			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013362	BRENTWOOD	NY		05/25/2017		2,885		961			961		3,847	3,847			
100054126	ORANGE	CT		03/23/2021		4,215		(368)			(368)		3,847	3,847			
100119283	SUNNY ISLES BEACH	FL		07/31/2023		3,906		(56)			(56)		3,850	3,847		(3)	(3)
100071647	PANAMA CITY	FL		10/14/2021		4,101		(254)			(254)		3,847	3,847			
100131624	HERRIMAN	UT		10/06/2023		3,593		254			254		3,847	3,847			
100114854	FALLON	NV		07/10/2023		3,411		436			436		3,847	3,847			
100043949	MIAMI	FL		08/19/2020		4,314		(467)			(467)		3,847	3,847			
100151914	OCEANSIDE	CA		07/10/2024		3,855		(8)			(8)		3,847	3,847			
100162021	LONG BEACH	CA		07/31/2024		3,900		(52)			(52)		3,847	3,847			
100053842	GLENDALE HEIGHTS	IL		03/23/2021		4,636		(790)			(790)		3,845	3,848		2	2
100148189	MIDLAND PARK	NJ		04/12/2024		3,956		(108)			(108)		3,848	3,848			
100143127	ARLINGTON	WA		02/16/2024		4,188		(341)			(341)		3,848	3,848			
100132511	SEVIERVILLE	TN		11/03/2023		3,880		(32)			(32)		3,848	3,848			
100069801	REYNOLDSVILLE	PA		09/01/2021		3,703		145			145		3,848	3,848			
100147720	LOMPOC	CA		04/05/2024		4,041		(193)			(193)		3,848	3,848			
100158524	BRONX	NY		07/10/2024		3,722		126			126		3,848	3,848			
100117999	EAGLE MOUNTAIN	UT		07/20/2023		4,111		(263)			(263)		3,848	3,848			
100144320	BRADENTON	FL		03/07/2024		4,132		(284)			(284)		3,848	3,848			
100148056	KETCHUM	ID		04/10/2024		4,083		(234)			(234)		3,848	3,848			
100111318	SANDSTONE	WV		06/29/2023		4,128		(278)			(278)		3,850	3,849		(2)	(2)
100101536	SPRING HILL	TN		04/26/2023		3,578		271			271		3,849	3,849			
100049648	GRESHAM	OR		11/20/2020		4,362		(513)			(513)		3,849	3,849			
100054257	BALTIMORE	MD		03/23/2021		5,756		(1,907)			(1,907)		3,849	3,849			
100076776	PORTLAND	OR		12/27/2021		4,507		(658)			(658)		3,850	3,850			
100110252	PETALUMA	CA		06/30/2023		4,179		(329)			(329)		3,850	3,850			
100129369	STANWOOD	WA		09/25/2023		3,683		167			167		3,850	3,850			
100099859	MIDLAND	TX		03/07/2023		4,114		(263)			(263)		3,850	3,850			
100120530	CLIFFSIDE PARK	NJ		08/18/2023		3,964		(114)			(114)		3,850	3,850			
100117649	OXNARD	CA		07/20/2023		4,284		(434)			(434)		3,851	3,851			
100144066	RESEDA	CA		03/07/2024		4,058		(207)			(207)		3,851	3,851			
100146113	DANVILLE	CA		03/19/2024		4,334		(483)			(483)		3,851	3,851			
100150842	PHOENIX	AZ		05/08/2024		4,103		(252)			(252)		3,851	3,851			
100101560	ASHLAND	OR		04/26/2023		3,781		70			70		3,851	3,851			
100138802	WESLEY CHAPEL	FL		12/21/2023		3,879		(30)			(30)		3,848	3,851		2	2
100044175	LAS VEGAS	NV		08/19/2020		4,342		(491)			(491)		3,851	3,851			
100013142	WILDWOOD	NJ		05/25/2017		2,588		1,263			1,263		3,851	3,851			
100080348	FRESNO	CA		02/28/2022		3,785		66			66		3,851	3,851			
100066073	WINDSOR	CT		08/02/2021		3,870		(19)			(19)		3,851	3,851			
100137301	KITTY HAWK	NC		12/01/2023		3,889		(38)			(38)		3,852	3,852			
100114700	MENIFEE	CA		06/29/2023		4,399		(547)			(547)		3,852	3,852			
100060138	CLEARWATER	FL		06/25/2021		4,124		(272)			(272)		3,852	3,852			
100148893	ALPHARETTA	GA		04/17/2024		3,999		(148)			(148)		3,852	3,852			
100110177	SAN DIEGO	CA		06/30/2023		3,658		194			194		3,852	3,852			
100078815	RALEIGH	NC		02/24/2022		3,922		(70)			(70)		3,852	3,852			
100078820	RALEIGH	NC		02/24/2022		3,922		(70)			(70)		3,852	3,852			
100078800	HOUSTON	TX		02/24/2022		3,866		(14)			(14)		3,852	3,852			
100100908	BLUFFTON	SC		04/28/2023		3,792		60			60		3,852	3,852			
100068141	WARWICK	RI		08/25/2021		4,056		(203)			(203)		3,852	3,852			
100081017	OAKLAND	CA		03/18/2022		3,593		260			260		3,852	3,852			
100109113	GARFIELD	NJ		06/05/2023		4,043		(191)			(191)		3,852	3,852			
100081381	EVANS	GA		03/18/2022		3,719		133			133		3,853	3,853			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137707	LARGO	FL		12/08/2023		3,836		17			17		3,853	3,853			
100127136	KAYSVILLE	UT		08/30/2023		3,609		244			244		3,853	3,853			
100144186	LAKE STEVENS	WA		03/07/2024		3,967		(114)			(114)		3,853	3,853			
100127384	PARKER	CO		08/30/2023		1,078		2,775			2,775		3,853	3,853			
100062818	BALTIMORE	MD		07/01/2021		3,900		(47)			(47)		3,853	3,853			
100081076	LOCUST GROVE	VA		03/18/2022		3,484		369			369		3,853	3,853			
100076046	JOSHUA TREE	CA		01/07/2022		4,201		(347)			(347)		3,854	3,854			
100120687	PARKER	CO		08/25/2023		4,000		(146)			(146)		3,854	3,854			
100026332	HOLLYWOOD	FL		09/20/2018		2,673		1,181			1,181		3,854	3,854			
100156074	LOS ANGELES	CA		06/18/2024		4,363		(508)			(508)		3,854	3,854			
100145791	BEN LOMOND	CA		05/08/2024		3,879		(25)			(25)		3,854	3,854			
100135739	DELTONA	FL		11/10/2023		3,682		173			173		3,854	3,854			
100150760	WASHINGTON	DC		05/07/2024		3,886		(32)			(32)		3,855	3,855			
100140890	LAS VEGAS	NV		02/26/2024		1,793		2,062			2,062		3,855	3,855			
100131697	HUNTINGTON PARK	CA		10/06/2023		3,151		704			704		3,855	3,855			
100090918	MESA	AZ		01/31/2023		4,000		(145)			(145)		3,855	3,855			
100140391	KISSIMMEE	FL		01/18/2024		3,314		541			541		3,855	3,855			
100151081	KEY BISCAYNE	FL		05/08/2024		3,830		25			25		3,855	3,855			
100112717	SYLMAR	CA		06/29/2023		1,088		2,767			2,767		3,855	3,855			
100134559	MIAMI	FL		10/30/2023		4,348		(492)			(492)		3,855	3,855			
100029364	JAMAICA	NY		10/26/2018		1,142		2,714			2,714		3,855	3,855			
100013194	CHICAGO	IL		05/25/2017		2,983		873			873		3,855	3,855			
100133733	LAS VEGAS	NV		10/23/2023		3,291		565			565		3,855	3,855			
100141024	GRANADA HILLS AREA LOS ANGELE	CA		02/20/2024		4,046		(191)			(191)		3,856	3,856			
100060819	PORTAGE	IN		06/01/2021		3,823		32			32		3,856	3,856			
100100457	ADELANTO	CA		04/27/2023		4,003		(150)			(150)		3,854	3,856	2		2
100137039	UNION	KY		11/28/2023		4,014		(158)			(158)		3,856	3,856			
100083294	NIJMEGEN	NLD		05/27/2022		3,965						(110)	3,855	3,856	1		1
100055811	ENGLEWOOD	FL		03/23/2021		4,658		(803)			(803)		3,856	3,856			
100116896	COLFAX	CA		07/20/2023		3,182		674			674		3,856	3,856			
100078911	HOUSTON	TX		02/24/2022		3,842		14			14		3,856	3,856			
100068346	MIDLOTHIAN	VA		08/25/2021		4,260		(404)			(404)		3,856	3,856			
100147431	SONOMA	CA		04/03/2024		4,070		(214)			(214)		3,856	3,856			
100071535	WARWICK	RI		10/14/2021		4,139		(282)			(282)		3,857	3,857			
100128925	RICHMOND	TX		09/22/2023		4,116		(259)			(259)		3,857	3,857			
100024680	GLENDALE HEIGHTS	IL		09/20/2018		3,253		604			604		3,857	3,857			
100078840	PHOENIX	AZ		02/24/2022		3,923		(66)			(66)		3,857	3,857			
100127361	MIAMI	FL		08/30/2023		2,643		1,214			1,214		3,857	3,857			
100135068	ROSEVILLE	CA		11/01/2023		3,523		334			334		3,857	3,857			
100113178	DAVENPORT	FL		06/29/2023		3,645		212			212		3,857	3,857			
100013773	STOCKTON	CA		05/25/2017		3,507		351			351		3,857	3,857			
100071571	YOUNGSVILLE	LA		10/14/2021		3,996		(139)			(139)		3,857	3,857			
100157604	EDMONDS	WA		06/28/2024		3,724		134			134		3,858	3,858			
100172633	HAYDEN	ID		10/24/2024		4,011		(153)			(153)		3,858	3,858			
100065598	MEMPHIS	TN		07/28/2021		3,991		(133)			(133)		3,858	3,858			
100068234	NORTH CHARLESTON	SC		08/25/2021		4,247		(389)			(389)		3,858	3,858			
100065212	PHILADELPHIA	PA		07/14/2021		4,023		(165)			(165)		3,858	3,858			
100088187	HOUSTON	TX		10/25/2022		4,006		(148)			(148)		3,858	3,858			
100136072	BAKERSFIELD	CA		11/16/2023		3,781		77			77		3,858	3,858			
100151199	FRANKLIN	TN		05/10/2024		3,670		188			188		3,858	3,858			
100147870	KENT	WA		04/08/2024		4,021		(162)			(162)		3,858	3,858			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090018	DENVER	CO		01/13/2023		4,001		(143)			(143)		3,859	3,859			
100112604	DEER PARK	NY		06/29/2023		1,145		2,714			2,714		3,859	3,859			
100055711	HOMELAND	CA		03/23/2021		4,630		(771)			(771)		3,859	3,859			
100159617	TALLADEGA	AL		07/15/2024		4,377		(518)			(518)		3,859	3,859			
100116186	ELLENWOOD	GA		07/20/2023		2,479		1,380			1,380		3,859	3,859			
100011718	LYNNWOOD	WA		03/08/2017		489		3,370			3,370		3,859	3,859			
100114643	NAPLES	FL		06/29/2023		3,601		258			258		3,860	3,860			
100089960	WALLINGTON	NJ		01/26/2023		4,959		(1,098)			(1,098)		3,860	3,860			
100136892	GRAHAM	NC		11/27/2023		2,498		1,362			1,362		3,861	3,861			
100061234	COLLINSVILLE	IL		06/01/2021		3,828		32			32		3,861	3,861			
100050081	CORPUS CHRISTI	TX		11/20/2020		4,088		(226)			(226)		3,862	3,861		(1)	(1)
100144366	WEST COVINA	CA		03/07/2024		4,020		(162)			(162)		3,858	3,861		3	3
100138128	OCEANSIDE	CA		12/14/2023		3,816		46			46		3,861	3,861			
100024497	FORT WASHINGTON	MD		09/20/2018		3,009		853			853		3,862	3,862			
100135474	NORTH LAS VEGAS	NV		11/13/2023		3,014		847			847		3,862	3,862			
100075954	PHILADELPHIA	PA		01/07/2022		4,007		(145)			(145)		3,862	3,862			
100068369	CALDWELL	ID		08/25/2021		4,144		(282)			(282)		3,862	3,862			
100082324	SIMPSONVILLE	SC		04/14/2022		4,477		(615)			(615)		3,862	3,862			
100130321	SPRINGFIELD	VA		09/28/2023		3,851		11			11		3,862	3,862			
100102637	OCALA	FL		06/22/2023		4,248		(386)			(386)		3,862	3,862			
100111752	FREMONT	CA		06/29/2023		897		2,966			2,966		3,863	3,863			
100028902	OAKLEY	CA		10/26/2018		3,797		66			66		3,863	3,863			
100063236	ASHBURN	VA		07/01/2021		3,875		(12)			(12)		3,863	3,863			
100115553	ATTLEBORO	MA		07/19/2023		3,999		(136)			(136)		3,863	3,863			
100070785	INDIANA	PA		10/01/2021		3,995		(132)			(132)		3,863	3,863			
100116639	ELK GROVE	CA		07/20/2023		1,657		2,207			2,207		3,864	3,864			
100102473	SAN TAN VALLEY	AZ		06/07/2023		3,839		24			24		3,864	3,864			
100109991	WEST HAVERSTRAW	NY		06/22/2023		4,171		(307)			(307)		3,864	3,864			
100114819	FORT LAUDERDALE	FL		07/10/2023		3,711		153			153		3,864	3,864			
100129783	ELIZABETH	NJ		09/27/2023		3,795		69			69		3,864	3,864			
100137692	COVINGTON	WA		12/08/2023		4,021		(157)			(157)		3,864	3,864			
100067976	VERO BEACH	FL		09/23/2021		4,245		(381)			(381)		3,865	3,865			
100154958	LAVONIA	GA		07/19/2024		4,192		(328)			(328)		3,865	3,865			
100075091	FLINT	MI		12/01/2021		3,912		(47)			(47)		3,865	3,865			
100115310	MILTON	WA		07/17/2023		4,189		(324)			(324)		3,865	3,865			
100164884	LAWRENCEVILLE	GA		08/26/2024		4,021		(155)			(155)		3,865	3,865			
100031775	MIAMI	FL		03/29/2019		3,417		448			448		3,866	3,866			
100162018	BAKERSFIELD	CA		07/31/2024		4,130		(264)			(264)		3,866	3,866			
100074910	AIKEN	SC		12/01/2021		3,988		(122)			(122)		3,866	3,866			
100110609	KISSIMMEE	FL		06/30/2023		3,694		172			172		3,866	3,866			
100025794	NORTH BERGEN	NJ		09/20/2018		3,323		543			543		3,866	3,866			
100083927	MAGNOLIA	TX		07/12/2022		3,828		38			38		3,866	3,866			
100060146	LARGO	FL		06/25/2021		4,092		(226)			(226)		3,866	3,866			
100016539	GROTON	CT		04/10/2018		4,099		(232)			(232)		3,866	3,866			
100071707	LAS VEGAS	NV		10/14/2021		4,210		(343)			(343)		3,866	3,866			
100099945	LAKEWOOD	CA		03/28/2023		4,082		(216)			(216)		3,867	3,867			
100127633	SAN TAN VALLEY	AZ		09/08/2023		4,035		(168)			(168)		3,867	3,867			
100062054	HAMDEN	CT		07/01/2021		4,094		(234)			(234)		3,859	3,867		8	8
100066276	CALERA	AL		08/02/2021		3,980		(113)			(113)		3,867	3,867			
100065325	SEVIERVILLE	TN		07/28/2021		4,286		(419)			(419)		3,867	3,867			
100145999	WEEKI WACHEE	FL		03/19/2024		4,303		(436)			(436)		3,867	3,867			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084788	MIDVALE	UT		08/02/2022		4,032		(165)			(165)		3,867	3,867			
100062627	DANVILLE	VA		07/01/2021		4,020		(153)			(153)		3,867	3,867			
100091155	RED OAK	TX		01/31/2023		3,509		359			359		3,867	3,867			
100151873	LAS VEGAS	NV		05/10/2024		4,168		(301)			(301)		3,867	3,867			
100103747	MARINA DEL REY	CA		05/08/2023		4,136		(268)			(268)		3,867	3,867			
100024469	EAST TAUNTON	MA		09/20/2018		2,913		955			955		3,868	3,868			
100081495	MUSTANG	OK		03/18/2022		3,584		284			284		3,868	3,868			
100137790	POMPANO BEACH	FL		12/08/2023		4,033		(165)			(165)		3,868	3,868			
100111437	COVINGTON	GA		06/29/2023		2,001		1,868			1,868		3,868	3,868			
100112983	BALTIMORE	MD		06/29/2023		2,353		1,515			1,515		3,868	3,868			
100084663	MIAMI	FL		08/02/2022		4,443		(575)			(575)		3,868	3,868			
100067619	ORLANDO	FL		09/23/2021		4,005		(137)			(137)		3,869	3,869			
100086908	GREEN VALLEY	CA		10/24/2022		3,966		(98)			(98)		3,869	3,869			
100084794	KISSIMMEE	FL		08/02/2022		4,123		(254)			(254)		3,869	3,869			
100114493	OMAHA	NE		06/29/2023		4,531		(661)			(661)		3,870	3,870			
100110399	PROVO	UT		06/30/2023		3,877		(8)			(8)		3,870	3,870			
100044731	APPLE CREEK	OH		11/19/2020		4,032		(162)			(162)		3,870	3,870			
100119608	CANTON	GA		07/31/2023		4,060		(190)			(190)		3,870	3,870			
100100703	NEWARK	NJ		04/28/2023		3,531		339			339		3,870	3,870			
100113676	SAN ANTONIO	TX		06/29/2023		4,117		(247)			(247)		3,870	3,870			
100126510	WESTMINSTER	MD		08/30/2023		4,568		(698)			(698)		3,870	3,870			
100109181	KATY	TX		07/21/2023		4,237		(367)			(367)		3,871	3,871			
100044938	LAKE WORTH	FL		11/19/2020		3,006		864			864		3,871	3,871			
100055700	SHELTON	CT		03/23/2021		4,378		(508)			(508)		3,871	3,871			
100136305	KATY	TX		11/20/2023		3,633		238			238		3,871	3,871			
100161550	SAN JOSE	CA		07/30/2024		4,069		(204)			(204)		3,865	3,871		6	6
100090940	AGUA DULCE	CA		01/31/2023		4,160		(289)			(289)		3,871	3,871			
100071698	CHARLOTTE	NC		10/14/2021		4,188		(317)			(317)		3,871	3,871			
100055435	PONTE VEDRA BEACH	FL		03/23/2021		4,409		(538)			(538)		3,871	3,871			
100088549	DEN HAAG	NLD		10/27/2022		3,927						182	4,109	3,872	(237)		(237)
100113276	OVERLAND	MO		06/29/2023		3,872							3,872	3,872			
100011412	SAN DIEGO	CA		12/23/2016		3,864		7			7		3,872	3,872			
100135303	PERKIOMENVILLE	PA		11/13/2023		3,905		(33)			(33)		3,872	3,872			
100120126	CHANDLER	AZ		08/11/2023		3,877		(5)			(5)		3,872	3,872			
100132073	SAINT PAUL	MN		10/13/2023		3,947		(74)			(74)		3,873	3,873			
100076167	NEW ORLEANS	LA		01/07/2022		4,142		(269)			(269)		3,873	3,873			
100115590	CERES	CA		07/19/2023		4,209		(336)			(336)		3,873	3,873			
100047334	HOUSTON	TX		11/20/2020		4,582		(708)			(708)		3,873	3,873			
100133738	LAS VEGAS	NV		10/23/2023		3,312		562			562		3,873	3,873			
100131942	NORTH PLAINS	OR		10/13/2023		3,440		433			433		3,874	3,874			
100020199	LEHI	UT		07/17/2018		3,945		(71)			(71)		3,874	3,874			
100081317	RICHMOND	TX		03/18/2022		3,902		(28)			(28)		3,874	3,874			
100111481	KATY	TX		06/29/2023		2,339		1,535			1,535		3,874	3,874			
100029830	CHICAGO	IL		10/26/2018		2,734		1,140			1,140		3,874	3,874			
100137622	MARYSVILLE	WA		12/08/2023		4,072		(198)			(198)		3,874	3,874			
100111563	JACKSONVILLE	FL		06/29/2023		3,632		242			242		3,875	3,875			
100013777	PHOENIX	AZ		05/25/2017		3,676		199			199		3,875	3,875			
100126321	EAST ORANGE	NJ		08/30/2023		(1,226)		5,101			5,101		3,875	3,875			
100120056	JACKSON	NJ		08/11/2023		3,936		(61)			(61)		3,875	3,875			
100160575	LOS ANGELES	CA		07/19/2024		3,728		147			147		3,875	3,875			
100071694	HAWTHORNE	CA		10/14/2021		4,282		(406)			(406)		3,875	3,875			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054892	ACWORTH	GA		03/23/2021		4,933		(1,059)			(1,059)		3,874	3,875		2	2
100131973	BOWIE	MD		10/13/2023		3,846		30			30		3,876	3,876			
100144237	MARYSVILLE	WA		03/07/2024		3,974		(98)			(98)		3,876	3,876			
100029710	LOS ANGELES	CA		10/26/2018		2,207		1,669			1,669		3,876	3,876			
100062605	PHILADELPHIA	PA		07/01/2021		3,919		(43)			(43)		3,876	3,876			
100140036	LOS ANGELES	CA		01/09/2024		4,161		(285)			(285)		3,876	3,876			
100075930	OROVILLE	CA		01/07/2022		4,030		(153)			(153)		3,876	3,876			
100063276	FORT WORTH	TX		07/01/2021		3,955		(78)			(78)		3,877	3,877			
100112676	SPOTSYLVANIA	VA		06/29/2023		1,861		2,016			2,016		3,877	3,877			
100135460	NORTH FORT MYERS	FL		11/13/2023		2,869		1,008			1,008		3,878	3,878			
100128234	LAS VEGAS	NV		09/14/2023		4,170		(286)			(286)		3,884	3,878		(7)	(7)
100144226	DAHLONEGA	GA		03/07/2024		3,962		(84)			(84)		3,878	3,878			
100112914	WORCESTER	MA		06/29/2023		801		3,077			3,077		3,878	3,878			
100136911	NORTH CAPE MAY	NJ		11/27/2023		3,432		446			446		3,878	3,878			
100132493	REYNOLDSBURG	OH		11/03/2023		3,073		806			806		3,878	3,878			
100110718	YORKVILLE	IL		08/11/2023		4,221		(343)			(343)		3,878	3,878			
100100833	EDGWATER PARK	NJ		04/28/2023		3,508		370			370		3,878	3,878			
100079744	FAYETTEVILLE	GA		04/25/2022		4,314		(435)			(435)		3,879	3,879			
100135559	ALPHARETTA	GA		11/13/2023		3,795		83			83		3,879	3,879			
100079973	MISSOURI CITY	TX		04/25/2022		4,369		(490)			(490)		3,879	3,879			
100070479	GRANTS PASS	OR		09/23/2021		4,346		(467)			(467)		3,879	3,879			
100136228	PALM DESERT	CA		11/20/2023		3,811		68			68		3,879	3,879			
100136958	ASHEVILLE	NC		11/28/2023		3,876		4			4		3,879	3,879			
100112880	WAUKEGAN	IL		06/29/2023		3,342		538			538		3,879	3,879			
100134715	SAINT AUGUSTINE	FL		10/30/2023		4,099		(219)			(219)		3,879	3,879			
100031465	VICTORVILLE	CA		03/29/2019		1,873		2,006			2,006		3,879	3,879			
100164663	PHOENIX	AZ		08/23/2024		3,956		(76)			(76)		3,879	3,879			
100126551	MILWAUKEE	WI		08/30/2023		1,750		2,130			2,130		3,879	3,879			
100113405	AVENTURA	FL		06/29/2023		1,606		2,274			2,274		3,880	3,880			
100151624	JERSEY CITY	NJ		05/10/2024		4,101		(221)			(221)		3,880	3,880			
100053468	WEST NEW YORK	NJ		03/23/2021		5,536		(1,656)			(1,656)		3,880	3,880			
100142484	JUPITER	FL		03/08/2024		4,103		(223)			(223)		3,880	3,880			
100024026	WEST PALM BEACH	FL		09/10/2018		3,976		(95)			(95)		3,880	3,880			
100023899	SHORELINE	WA		09/10/2018		3,986		(106)			(106)		3,880	3,880			
100061819	CITRUS HEIGHTS	CA		07/01/2021		3,978		(97)			(97)		3,880	3,880			
100110263	SUGAR MOUNTAIN	NC		06/30/2023		3,840		41			41		3,880	3,880			
100120465	SALINAS	CA		08/18/2023		3,997		(116)			(116)		3,881	3,881			
100101655	LANCASTER	CA		04/26/2023		3,615		265			265		3,881	3,881			
100110159	LARGO	FL		06/30/2023		3,689		192			192		3,881	3,881			
100100691	GLENDALE	AZ		04/28/2023		3,474		407			407		3,881	3,881			
100150484	NATIONAL CITY	CA		05/03/2024		4,152		(271)			(271)		3,881	3,881			
100113117	DALLAS	TX		06/29/2023		3,140		742			742		3,882	3,882			
100082008	HAARLEM	NLD		03/30/2022		3,966						39	4,005	3,882	(124)		(124)
100063837	TAMPA	FL		07/01/2021		3,723		159			159		3,882	3,882			
100156667	KILLEEN	TX		06/24/2024		3,970		(88)			(88)		3,882	3,882			
100131582	BLUE RIDGE	GA		10/06/2023		3,747		135			135		3,882	3,882			
100131670	PALM COAST	FL		10/06/2023		3,676		206			206		3,882	3,882			
100043095	PARLIER	CA		05/28/2020		3,637		245			245		3,882	3,882			
100132812	DAVENPORT	FL		11/03/2023		3,629		254			254		3,882	3,882			
100115059	MEBANE	NC		07/14/2023		3,271		611			611		3,882	3,882			
100135207	LAWRENCEVILLE	GA		11/07/2023		3,884		(2)			(2)		3,883	3,883			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151851	HUNTINGTON BEACH	CA		05/10/2024		3,977		(94)			(94)		3,883	3,883			
100088083	CENTENNIAL	CO		10/25/2022		4,193		(310)			(310)		3,883	3,883			
100155871	BRIGHTON	CO		06/17/2024		4,146		(264)			(264)		3,883	3,883			
100054331	MANITOWOC	WI		03/23/2021		5,241		(1,358)			(1,358)		3,883	3,883			
100050064	CROFTON	MD		11/20/2020		4,333		(450)			(450)		3,883	3,883			
100014105	MIAMI	FL		05/25/2017		3,762		121			121		3,883	3,883			
100148144	VALLEY PARK	MO		05/15/2024		3,915		(31)			(31)		3,883	3,883			
100045841	DALLAS	TX		11/25/2020		4,987		(1,104)			(1,104)		3,883	3,883			
100043727	TROY	MO		08/13/2020		4,463		(580)			(580)		3,883	3,883			
100127072	PORT ARTHUR	TX		08/30/2023		4,037		(153)			(153)		3,883	3,883			
100117022	CALDWELL	ID		07/20/2023		2,344		1,540			1,540		3,884	3,884			
100010645	SUNRISE	FL		12/23/2016		3,490		394			394		3,884	3,884			
100055633	MIAMI GARDENS	FL		03/23/2021		6,140		(2,257)			(2,257)		3,884	3,884			
100131750	SMYRNA	TN		10/06/2023		3,350		534			534		3,884	3,884			
100110510	KYLE	TX		06/30/2023		3,342		542			542		3,884	3,884			
100031286	INDIALANTIC	FL		03/29/2019		3,774		110			110		3,884	3,884			
100102385	ANTELOPE	CA		06/07/2023		4,524		(634)			(634)		3,890	3,884		(6)	(6)
100062222	DELTONA	FL		07/01/2021		3,914		(30)			(30)		3,884	3,884			
100129407	CEDAR PARK	TX		09/26/2023		3,744		140			140		3,885	3,885			
100026508	MIAMI	FL		09/26/2018		50		3,835			3,835		3,885	3,885			
100078861	TOMBALL	TX		02/24/2022		3,975		(90)			(90)		3,885	3,885			
100154500	DOWNEY	CA		06/14/2024		4,487		(602)			(602)		3,885	3,885			
100114769	PITTSBURG	CA		07/07/2023		4,259		(374)			(374)		3,885	3,885			
100029562	MESA	AZ		10/26/2018		3,548		338			338		3,885	3,885			
100110201	LACEY	WA		06/30/2023		3,824		61			61		3,885	3,885			
100025967	GLENFORD	NY		09/20/2018		3,120		766			766		3,885	3,885			
100101141	DEARBORN HEIGHTS	MI		04/28/2023		2,145		1,740			1,740		3,885	3,885			
100065384	NASHVILLE	TN		07/28/2021		4,207		(322)			(322)		3,885	3,885			
100111713	FORT LAUDERDALE	FL		06/29/2023		3,856		29			29		3,886	3,886			
100013902	GIG HARBOR	WA		05/25/2017		3,562		323			323		3,886	3,886			
100110453	PORT ORANGE	FL		06/30/2023		3,934		(48)			(48)		3,886	3,886			
100112082	POUGHKEEPSIE	NY		06/29/2023		504		3,382			3,382		3,886	3,886			
100117461	PALM SPRINGS	CA		07/20/2023		3,196		690			690		3,886	3,886			
100118644	SCOTTSDALE	AZ		07/25/2023		4,363		(476)			(476)		3,886	3,886			
100012110	SELMA	IN		03/08/2017		3,370		516			516		3,886	3,886			
100060518	HAMPTON	VA		06/01/2021		3,857		30			30		3,887	3,887			
100071391	HICKORY	NC		10/01/2021		3,929		(43)			(43)		3,887	3,887			
100100565	SHORELINE	WA		04/27/2023		4,356		(469)			(469)		3,887	3,887			
100043357	SCOTTDALE	PA		08/13/2020		4,420		(533)			(533)		3,887	3,887			
100110296	MARIPOSA	CA		06/30/2023		3,909		(22)			(22)		3,887	3,887			
100159827	SUMMERVILLE	SC		07/17/2024		4,039		(152)			(152)		3,887	3,887			
100074456	SAN ANTONIO	TX		12/02/2021		4,868		(981)			(981)		3,887	3,887			
100102500	BRADENTON	FL		06/07/2023		4,195		(307)			(307)		3,887	3,887			
100142665	VAN NUYS	CA		02/08/2024		4,163		(275)			(275)		3,887	3,887			
100136552	ST PETERSBURG	FL		11/20/2023		3,614		273			273		3,887	3,887			
100080803	KISSIMMEE	FL		03/24/2022		4,519		(631)			(631)		3,888	3,888			
100081362	DENVER	CO		03/18/2022		3,667		221			221		3,888	3,888			
100110181	MURPHYS	CA		06/30/2023		3,470		418			418		3,888	3,888			
100165749	SAN JOSE	CA		08/29/2024		3,169		719			719		3,888	3,888			
100025852	SEATTLE	WA		09/20/2018		3,699		190			190		3,888	3,888			
100135929	HILLSBORO	OR		11/13/2023		4,062		(174)			(174)		3,888	3,888			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061044	BELCAMP	MD		06/01/2021		3,852		36			36		3,889	3,889			
100031984	CICERO	IL		03/29/2019		3,757		132			132		3,889	3,889			
100113480	BOULDER	CO		06/29/2023		1,094		2,795			2,795		3,889	3,889			
100111810	SAINT SIMONS ISLAND	GA		06/29/2023		3,334		555			555		3,889	3,889			
100147193	YONKERS	NY		03/28/2024		4,179		(290)			(290)		3,889	3,889			
100012709	BIG BEAR CITY	CA		05/25/2017		2,607		1,283			1,283		3,889	3,889			
100055146	NEWARK	OH		03/23/2021		4,946		(1,057)			(1,057)		3,889	3,889			
100078781	HENDERSONVILLE	NC		02/24/2022		4,099		(210)			(210)		3,890	3,890			
100031891	GREENACRES	FL		03/29/2019		3,127		763			763		3,890	3,890			
100115483	SALINAS	CA		07/17/2023		4,166		(276)			(276)		3,890	3,890			
100020135	JACKSONVILLE	FL		07/17/2018		4,153		(263)			(263)		3,890	3,890			
100063785	ATLANTA	GA		07/01/2021		3,824		67			67		3,890	3,890			
100143333	FOLSOM	CA		02/16/2024		3,825		66			66		3,890	3,890			
100142551	BURNSVILLE	MN		02/08/2024		4,050		(160)			(160)		3,890	3,890			
100050375	HUNTINGTON PARK	CA		11/20/2020		3,455		436			436		3,891	3,891			
100044293	MOKELUMNE HILL	CA		08/19/2020		3,130		761			761		3,891	3,891			
100031359	MAITLAND	FL		03/29/2019		3,718		173			173		3,891	3,891			
100135708	MEBANE	NC		11/10/2023		3,272		620			620		3,892	3,892			
100080006	ROSENBERG	TX		04/25/2022		4,138		(246)			(246)		3,892	3,892			
100047748	EAST NORTHPORT	NY		11/20/2020		4,950		(1,059)			(1,059)		3,892	3,892			
100150566	SOMERSET	NJ		05/03/2024		4,025		(134)			(134)		3,892	3,892			
100149902	LAS VEGAS	NV		04/29/2024		4,142		(250)			(250)		3,892	3,892			
100110721	MIAMI	FL		08/11/2023		4,140		(248)			(248)		3,892	3,892			
100115576	SAN TAN VALLEY	AZ		07/19/2023		3,877		15			15		3,892	3,892			
100053771	CHATTANOOGA	TN		03/23/2021		4,559		(666)			(666)		3,892	3,892			
100160825	CALABASAS	CA		07/24/2024		4,467		(574)			(574)		3,893	3,893			
100139243	IRVINE	CA		12/28/2023		4,075		(182)			(182)		3,893	3,893			
100061209	ANGLETON	TX		06/01/2021		3,856		37			37		3,893	3,893			
100113147	MIAMI	FL		06/29/2023		3,784		109			109		3,893	3,893			
100113833	WESTON	FL		06/29/2023		3,697		196			196		3,893	3,893			
100114257	SLAUGHTER	LA		06/29/2023		3,824		70			70		3,893	3,893			
100055572	DEL RIO	TX		03/23/2021		4,546		(653)			(653)		3,894	3,894			
100116121	ALHAMBRA	CA		07/20/2023		2,442		1,452			1,452		3,894	3,894			
100089747	BOCA RATON	FL		12/02/2022		3,742		152			152		3,894	3,894		(1)	(1)
100100953	WEDOWEE	AL		04/28/2023		3,106		789			789		3,894	3,894			
100100318	MCHENRY	IL		04/27/2023		3,206		689			689		3,894	3,894			
100142550	PLANO	TX		02/08/2024		3,798		97			97		3,894	3,894			
100068385	HIXSON	TN		08/25/2021		4,237		(342)			(342)		3,895	3,895			
100147978	ISLE OF PALMS	SC		04/10/2024		3,948		(54)			(54)		3,895	3,895			
100079082	OKLAHOMA CITY	OK		02/24/2022		3,950		(55)			(55)		3,895	3,895			
100074762	WILLCOX	AZ		12/01/2021		4,037		(141)			(141)		3,895	3,895			
100010988	NORFOLK	VA		01/27/2017		1,925		1,971			1,971		3,896	3,896			
100071984	RIO RANCHO	NM		10/29/2021		4,317		(421)			(421)		3,896	3,896			
100050095	COLUMBIANA	AL		11/20/2020		4,148		(252)			(252)		3,896	3,896			
100154075	MONTEBELLO	CA		06/06/2024		4,066		(170)			(170)		3,896	3,896			
100140143	APOLLO BEACH	FL		01/09/2024		4,331		(435)			(435)		3,896	3,896			
100140159	DURHAM	NC		01/09/2024		3,443		453			453		3,896	3,896			
100061379	AMARILLO	TX		06/01/2021		3,857		39			39		3,896	3,896			
100116987	NEW LONDON	CT		07/20/2023		1,985		1,913			1,913		3,897	3,897			
100049071	ORLANDO	FL		11/20/2020		4,530		(632)			(632)		3,897	3,897			
100079651	FORT WALTON BEACH	FL		04/08/2022		4,241		(344)			(344)		3,897	3,897			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109357	CLIFTON	NJ		06/12/2023		3,992		(95)			(95)		3,897	3,897			
100147815	OCEAN ISLE BEACH	NC		04/08/2024		4,192		(295)			(295)		3,897	3,897			
100112025	SEATTLE	WA		06/29/2023		1,213		2,684			2,684		3,897	3,897			
100060326	SPOKANE	WA		06/25/2021		4,204		(306)			(306)		3,898	3,898			
100139527	FONTANA	CA		12/28/2023		3,887		11			11		3,898	3,898			
100120385	TAMPA	FL		08/18/2023		4,182		(281)			(281)		3,902	3,898		(4)	(4)
100090998	HAYWARD	CA		01/31/2023		4,231		(333)			(333)		3,898	3,898			
100121009	MIRAMAR	FL		08/30/2023		3,828		70			70		3,898	3,898			
100031731	BALDWIN PARK	CA		03/29/2019		3,099		799			799		3,898	3,898			
100131678	WARMINSTER	PA		10/06/2023		3,704		195			195		3,899	3,899			
100016547	PACIFIC GROVE	CA		04/10/2018		4,110		(211)			(211)		3,899	3,899			
100064114	SOUTH HOLLAND	IL		07/01/2021		3,814		85			85		3,899	3,899			
100061054	LAWRENCEVILLE	GA		06/01/2021		3,865		34			34		3,899	3,899			
100126653	GREENVILLE	SC		08/30/2023		4,181		(282)			(282)		3,899	3,899			
100100835	SPOTSYLVANIA	VA		04/28/2023		4,026		(127)			(127)		3,899	3,899			
100079684	PARK CITY	UT		04/08/2022		4,516		(617)			(617)		3,899	3,899			
100139085	MIAMI	FL		12/28/2023		4,189		(290)			(290)		3,899	3,899			
100139116	CRYSTAL BEACH	TX		12/28/2023		4,360		(460)			(460)		3,899	3,899			
100010772	PHOENIX	AZ		12/23/2016		1,462		2,437			2,437		3,899	3,899			
100079150	PAHOA	HI		02/24/2022		3,795		105			105		3,900	3,900			
100135668	BROKEN BOW	OK		11/09/2023		3,970		(70)			(70)		3,900	3,900			
100029285	LODI	CA		10/26/2018		3,985		(85)			(85)		3,900	3,900			
100070734	BERRIEN SPRINGS	MI		10/01/2021		3,971		(71)			(71)		3,900	3,900			
100074971	LOGANVILLE	GA		12/01/2021		4,042		(142)			(142)		3,900	3,900			
100057990	TULARE	CA		06/30/2021		4,268		(367)			(367)		3,900	3,900			
100047262	LAKE WORTH	FL		11/20/2020		4,341		(441)			(441)		3,900	3,900			
100048155	DUDLEY	MA		11/20/2020		4,737		(836)			(836)		3,901	3,901			
100110417	ENGLEWOOD	CO		06/30/2023		4,119		(219)			(219)		3,901	3,901			
100068317	DULUTH	GA		08/25/2021		4,346		(445)			(445)		3,901	3,901			
100114275	FREMONT	IN		06/29/2023		3,399		503			503		3,901	3,901			
100078889	WEST LAFAYETTE	IN		02/24/2022		4,029		(127)			(127)		3,901	3,901			
100127592	BRASELTON	GA		09/08/2023		3,309		592			592		3,901	3,901			
100113951	SICKLERVILLE	NJ		06/29/2023		3,724		177			177		3,901	3,901			
100118843	MANTECA	CA		08/30/2023		4,147		(246)			(246)		3,901	3,901			
100100242	ELIZABETH	NJ		03/17/2023		4,086		(185)			(185)		3,902	3,902			
100031455	FAIRFIELD	CA		03/29/2019		2,479		1,423			1,423		3,902	3,902			
100080770	KISSIMMEE	FL		03/15/2022		4,673		(771)			(771)		3,902	3,902			
100114070	WERNERSVILLE	PA		06/29/2023		1,238		2,664			2,664		3,902	3,902			
100139102	NEWBURGH	NY		12/28/2023		4,188		(286)			(286)		3,902	3,902			
100143299	LUBBOCK	TX		02/16/2024		3,987		(84)			(84)		3,903	3,903			
100076817	CHEYENNE	WY		12/27/2021		4,639		(736)			(736)		3,903	3,903			
100115624	PINOLE	CA		07/19/2023		4,070		(167)			(167)		3,903	3,903			
100011836	MOUNT PLEASANT	PA		03/08/2017		2,594		1,310			1,310		3,903	3,903			
100079079	BURNSVILLE	NC		02/24/2022		4,172		(269)			(269)		3,903	3,903			
100067203	HUMBLE	TX		08/02/2021		3,828		76			76		3,903	3,903			
100044945	FORT WORTH	TX		11/19/2020		3,085		819			819		3,903	3,903			
100010922	WINTER HAVEN	FL		12/23/2016		2,735		1,169			1,169		3,904	3,904			
100067973	SAN DIEGO	CA		09/23/2021		4,241		(337)			(337)		3,904	3,904			
100136318	TAMPA	FL		11/20/2023		3,919		(15)			(15)		3,904	3,904			
100080382	SAN DIEGO	CA		04/14/2022		3,789		116			116		3,904	3,904			
100117365	CYPRESS	TX		07/20/2023		(4,772)		8,676			8,676		3,904	3,904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031921	CHICAGO	IL		03/29/2019		2,980		924			924		3,904	3,904			
100109341	SANTA MARIA	CA		06/12/2023		4,079		(175)			(175)		3,904	3,904			
100050129	TUCSON	AZ		11/20/2020		5,404		(1,499)			(1,499)		3,905	3,905			
100088012	OTHELLO	WA		10/25/2022		3,745		160			160		3,905	3,905			
100148602	PHOENIX	AZ		04/12/2024		4,130		(229)			(229)		3,901	3,905		4	4
100062051	WATERFORD	MI		07/01/2021		4,028		(124)			(124)		3,905	3,905			
100137196	GRANBY	CO		11/28/2023		4,029		(128)			(128)		3,901	3,905		4	4
100108484	WESTBURY	NY		05/25/2023		3,989		(84)			(84)		3,905	3,905			
100120824	CAPE CORAL	FL		08/25/2023		4,237		(333)			(333)		3,904	3,905		2	2
100159337	WESTON	FL		08/16/2024		4,520		(614)			(614)		3,906	3,906			
100080179	BOCA RATON	FL		02/25/2022		4,312		(406)			(406)		3,906	3,906			
100089240	KISSIMMEE	FL		01/26/2023		4,219		(313)			(313)		3,906	3,906			
100048056	NORTH BERGEN	NJ		11/20/2020		5,013		(1,107)			(1,107)		3,906	3,906			
100066837	DAYTON	OH		08/02/2021		3,919		(12)			(12)		3,906	3,906			
100050051	SAINT AUGUSTINE	FL		11/20/2020		4,277		(371)			(371)		3,906	3,906			
100140298	NESKOWIN	OR		01/18/2024		4,285		(379)			(379)		3,907	3,907			
100043291	DOWNEY	CA		08/13/2020		4,543		(636)			(636)		3,907	3,907			
100137077	LITCHFIELD PARK	AZ		11/28/2023		3,792		116			116		3,907	3,907			
100170501	DALLAS	TX		10/09/2024		4,199		(291)			(291)		3,907	3,907			
100127274	STONE MOUNTAIN	GA		08/30/2023		3,099		809			809		3,908	3,908			
100152185	BONITA SPRINGS	FL		05/17/2024		3,433		475			475		3,908	3,908			
100111950	LITHONIA	GA		06/29/2023		3,516		392			392		3,908	3,908			
100137840	SOUTH SAN FRANCISCO	CA		12/08/2023		3,713		196			196		3,908	3,908			
100057550	CIBOLO	TX		06/30/2021		3,923		(14)			(14)		3,908	3,908			
100112461	DAYTONA BEACH	FL		06/29/2023		2,289		1,619			1,619		3,909	3,909			
100065753	FRANKLINTON	NC		07/28/2021		4,225		(316)			(316)		3,909	3,909			
100120435	WILDOMAR	CA		08/18/2023		4,322		(414)			(414)		3,909	3,909			
100066865	SAN ANTONIO	TX		08/02/2021		3,922		(13)			(13)		3,909	3,909			
100129565	MEDIA	PA		09/29/2023		3,976		(67)			(67)		3,909	3,909			
100079097	OKLAHOMA CITY	OK		02/24/2022		3,887		22			22		3,909	3,909			
100165858	PHOENIX	AZ		08/29/2024		4,239		(330)			(330)		3,909	3,909			
100013644	DAPHNE	AL		05/25/2017		3,125		784			784		3,909	3,909			
100119254	DENVER	CO		07/31/2023		3,831		78			78		3,909	3,909			
100077830	ALBUQUERQUE	NM		01/14/2022		4,269		(360)			(360)		3,909	3,909			
100065178	COLORADO SPGS	CO		07/14/2021		4,121		(211)			(211)		3,910	3,910			
100078301	MARICOPA	AZ		02/10/2022		4,328		(419)			(419)		3,910	3,910			
100154341	WASHOUGAL	WA		06/12/2024		4,105		(195)			(195)		3,910	3,910			
100144099	PASADENA	CA		03/07/2024		4,174		(264)			(264)		3,910	3,910			
100012625	CLEARWATER	FL		05/25/2017		2,956		954			954		3,910	3,910			
100117062	ALBERTSON	NY		07/20/2023		2,496		1,414			1,414		3,910	3,910			
100137535	CRYSTAL BEACH	TX		12/08/2023		4,061		(150)			(150)		3,911	3,911			
100060181	INDIANAPOLIS	IN		06/25/2021		4,227		(315)			(315)		3,911	3,911		(1)	(1)
100117317	MANASSAS	VA		07/20/2023		1,760		2,151			2,151		3,911	3,911			
100115816	MARATHON	FL		07/20/2023		4,236		(325)			(325)		3,911	3,911			
100126553	DINGMANS FERRY	PA		08/30/2023		1,535		2,376			2,376		3,911	3,911			
100078446	RIALTO	CA		01/21/2022		4,169		(257)			(257)		3,911	3,911			
100112856	DOWNEY	CA		06/29/2023		3,441		471			471		3,912	3,912			
100109795	POULSBO	WA		08/04/2023		4,297		(389)			(389)		3,908	3,912		4	4
100136080	SAN DIEGO	CA		12/18/2023		4,086		(174)			(174)		3,912	3,912			
100079025	OMAHA	NE		02/24/2022		4,002		(89)			(89)		3,913	3,912		(1)	(1)
100034698	MEATH	IRL		06/21/2019		7,637		(1,242)			(1,242)	108	6,503	3,912	(206)	(2,384)	(2,590)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100045287	PHILADELPHIA	PA		11/25/2020		4,443		(531)			(531)		3,913	3,913			
100117752	SAINT CLOUD	FL		07/20/2023		(1,267)		5,179			5,179		3,913	3,913			
100107799	PALM BAY	FL		05/19/2023		3,557		356			356		3,913	3,913			
100062860	ANTIOCH	TN		07/01/2021		4,011		(98)			(98)		3,913	3,913			
100010885	KISSIMMEE	FL		12/23/2016		3,199		714			714		3,913	3,913			
100126444	MONTROSE	GA		08/30/2023		5,932		(2,018)			(2,018)		3,914	3,914			
100131711	MODESTO	CA		10/06/2023		3,422		492			492		3,914	3,914			
100067875	BUCKLEY	WA		09/23/2021		4,240		(326)			(326)		3,914	3,914			
100136382	FRISCO	TX		11/20/2023		3,621		294			294		3,914	3,914			
100147115	POOLER	GA		05/08/2024		4,084		(170)			(170)		3,915	3,915			
100014378	TUCSON	AZ		09/27/2017		3,953		(38)			(38)		3,915	3,915			
100111816	EVANS CITY	PA		06/29/2023		3,528		387			387		3,916	3,916			
100101645	FORT MYERS	FL		04/26/2023		3,849		67			67		3,916	3,916			
100107806	DAVENPORT	FL		05/19/2023		3,587		329			329		3,916	3,916			
100013505	LAS VEGAS	NV		05/25/2017		2,665		1,251			1,251		3,916	3,916			
100120055	PORT ST LUCIE	FL		08/11/2023		3,501		415			415		3,916	3,916			
100012852	HENDERSON	NV		05/25/2017		3,957		(41)			(41)		3,916	3,916			
100142530	PORT ARANSAS	TX		02/08/2024		4,273		(357)			(357)		3,916	3,916			
100141938	CHELTENHAM	PA		02/29/2024		4,107		(191)			(191)		3,917	3,917			
100078818	SOUTH BRUNSWICK	NJ		02/24/2022		4,011		(94)			(94)		3,917	3,917			
100116736	DAVENPORT	FL		07/20/2023		(7,357)		11,274			11,274		3,917	3,917			
100148911	CONVERSE	TX		04/17/2024		2,639		1,278			1,278		3,917	3,917			
100099803	CENTRAL ISLIP	NY		02/28/2023		4,056		(139)			(139)		3,917	3,917			
100155954	FOREST HILL	TX		06/17/2024		3,881		32			32		3,913	3,917		4	4
100133360	GREEN COVE SPRINGS	FL		11/21/2023		3,794		123			123		3,917	3,917			
100116667	DORAL	FL		07/20/2023		2,632		1,286			1,286		3,917	3,917			
100055754	CHANDLER	AZ		03/23/2021		4,423		(505)			(505)		3,917	3,917			
100162310	SCOTTSDALE	AZ		08/05/2024		4,209		(292)			(292)		3,917	3,917			
100091074	MARSTONS MILLS	MA		01/31/2023		4,262		(345)			(345)		3,918	3,918			
100111361	GREENWOOD	IN		06/29/2023		4,227		(309)			(309)		3,918	3,918			
100120823	TOBYHANNA	PA		08/25/2023		3,986		(68)			(68)		3,918	3,918			
100029799	SOUTH OZONE PARK	NY		10/26/2018		3,220		699			699		3,919	3,919			
100111347	LAKEWOOD	WA		06/29/2023		1,897		2,022			2,022		3,919	3,919			
100066459	GREENVILLE	SC		08/02/2021		4,041		(122)			(122)		3,919	3,919			
100110715	MIAMI	FL		08/11/2023		4,246		(324)			(324)		3,923	3,919		(4)	(4)
100141618	OKLAHOMA CITY	OK		01/30/2024		4,278		(359)			(359)		3,919	3,919			
100048433	DELTONA	FL		11/20/2020		4,569		(650)			(650)		3,920	3,920			
100065489	BELLA VISTA	AR		07/28/2021		4,140		(220)			(220)		3,920	3,920			
100120885	HAYDEN	ID		08/30/2023		3,759		161			161		3,920	3,920			
100108142	ANAHEIM	CA		05/24/2023		4,161		(240)			(240)		3,920	3,920			
100065213	PHILADELPHIA	PA		07/14/2021		4,087		(167)			(167)		3,920	3,920			
100135523	TROPHY CLUB	TX		11/13/2023		3,842		78			78		3,920	3,920			
100000455	CHESAPEAKE	VA		09/27/2016		3,255		666			666		3,920	3,920			
100013960	WASHINGTON	UT		05/25/2017		3,883		37			37		3,921	3,921			
100075944	YUKON	OK		01/07/2022		3,964		(43)			(43)		3,921	3,921			
100107811	OCEAN CITY	MD		05/19/2023		3,987		(66)			(66)		3,921	3,921			
100120798	UNIVERSAL CITY	TX		08/25/2023		4,114		(193)			(193)		3,921	3,921			
100111346	CATONSVILLE	MD		06/29/2023		3,130		792			792		3,921	3,921			
100141263	PANORAMA CITY AREA LOS ANGELE	CA		01/30/2024		4,190		(268)			(268)		3,921	3,921			
100024721	AGUANGA	CA		09/20/2018		3,704		217			217		3,921	3,921			
100114141	NEWPORT NEWS	VA		06/29/2023		3,800		122			122		3,922	3,922			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100139022	CORPUS CHRISTI	TX		12/22/2023		318		3,604			3,604		3,922	3,922			
100138953	DADEVILLE	AL		12/21/2023		2,802		1,120			1,120		3,922	3,922			
100144354	ZEPHYR COVE	NV		03/07/2024		4,179		(261)			(261)		3,919	3,922		3	3
100141631	FRESNO	CA		01/30/2024		3,903		19			19		3,922	3,922			
100111858	BRICK	NJ		06/29/2023		606		3,317			3,317		3,922	3,922			
100110212	SOUTH JORDAN	UT		06/30/2023		3,941		(19)			(19)		3,922	3,922			
100102969	LOS ANGELES	CA		06/22/2023		4,669		(746)			(746)		3,922	3,922			
100134642	AUBURNDALE	FL		10/30/2023		3,720		202			202		3,923	3,923			
100111656	NEW MARKET	AL		06/29/2023		2,896		1,026			1,026		3,923	3,923			
100109880	NANUET	NY		06/22/2023		4,198		(275)			(275)		3,923	3,923			
403050702	HARTFORD	CT		11/04/2024		24,532		(20,609)			(20,609)		3,923	3,923			
100152798	MIAMI	FL		05/22/2024		4,065		(142)			(142)		3,923	3,923			
100139036	BURBANK	CA		12/22/2023		4,168		(244)			(244)		3,923	3,923			
100075979	TOLLESON	AZ		01/07/2022		4,240		(316)			(316)		3,924	3,924			
100066721	STUYVESANT	NY		08/02/2021		3,930		(7)			(7)		3,924	3,924			
100081149	MOREHEAD CITY	NC		03/18/2022		3,703		222			222		3,925	3,925			
100119607	SANTA ANA	CA		07/31/2023		4,102		(176)			(176)		3,925	3,925			
100137726	YUBA CITY	CA		12/08/2023		3,504		422			422		3,925	3,925			
100133706	POOLER	GA		10/23/2023		3,287		638			638		3,926	3,926			
100063422	WESTLAKE	LA		07/01/2021		3,814		112			112		3,926	3,926			
100067971	HARKER HEIGHTS	TX		09/23/2021		4,231		(305)			(305)		3,926	3,926			
100116048	SANDY SPRINGS	GA		07/20/2023		4,209		(283)			(283)		3,926	3,926			
100137021	MERCED	CA		11/28/2023		3,038		889			889		3,926	3,926			
100116122	HAMPTON	VA		07/20/2023		2,581		1,346			1,346		3,927	3,927			
100126633	MADISON	TN		08/30/2023		4,101		(175)			(175)		3,927	3,927			
100136440	MYRTLE BEACH	SC		11/20/2023		3,101		826			826		3,927	3,927			
100080939	SNELLVILLE	GA		03/17/2022		4,746		(819)			(819)		3,927	3,927			
100049649	DOUGLAS	MA		11/20/2020		4,377		(449)			(449)		3,927	3,927			
100070651	UNION GROVE	WI		10/01/2021		4,020		(92)			(92)		3,927	3,927			
100079976	RICHMOND	TX		04/25/2022		4,248		(320)			(320)		3,928	3,928			
100115839	RIO RANCHO	NM		07/20/2023		3,247		681			681		3,928	3,928			
100091799	ELK GROVE	CA		01/30/2023		4,180		(252)			(252)		3,928	3,928			
100143247	NAPA	CA		02/16/2024		4,178		(250)			(250)		3,928	3,928			
100115878	LEHI	UT		07/20/2023		3,595		333			333		3,928	3,928			
100137742	LAS VEGAS	NV		12/08/2023		3,363		565			565		3,928	3,928			
100137895	CYPRESS	CA		12/08/2023		4,319		(390)			(390)		3,928	3,928			
100071582	LEESBURG	VA		10/14/2021		4,248		(320)			(320)		3,929	3,929			
100132099	HAMILTON	NJ		10/13/2023		4,043		(115)			(115)		3,929	3,929			
100053659	GREENVILLE	SC		03/23/2021		5,134		(1,205)			(1,205)		3,929	3,929			
100126677	ALFORD	FL		08/30/2023		3,888		41			41		3,929	3,929			
100129225	NORTH LOGAN	UT		11/03/2023		4,097		(168)			(168)		3,929	3,929			
100135497	DENTON	TX		11/13/2023		3,258		671			671		3,929	3,929			
100076041	OCEAN CITY	MD		01/07/2022		4,056		(127)			(127)		3,929	3,929			
100135077	DENTON	TX		11/01/2023		3,024		904			904		3,928	3,929		1	1
100065001	LEBANON	NJ		07/14/2021		4,269		(340)			(340)		3,929	3,929			
100044271	ENCINITAS	CA		08/19/2020		2,428		1,501			1,501		3,929	3,929			
100111993	RENO	NV		06/29/2023		1,774		2,155			2,155		3,930	3,930			
100065162	LAKEWOOD	OH		07/14/2021		4,152		(222)			(222)		3,930	3,930			
100076129	HUNTERSVILLE	NC		01/07/2022		4,272		(343)			(343)		3,930	3,930			
100141829	GOUDA	NLD		01/29/2024		4,009							4,009	3,930		(79)	(79)
100049722	ELKO NEW MARKET	MN		11/20/2020		4,460		(530)			(530)		3,930	3,930			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143873	BLAINE	WA		03/06/2024		3,949		(18)			(18)		3,931	3,931			
100076277	WEST GARDINER	ME		01/07/2022		4,222		(291)			(291)		3,931	3,931			
100147437	PALMETTO BAY	FL		04/03/2024		5,219		(1,288)			(1,288)		3,931	3,931			
100109219	DENVER	CO		07/21/2023		4,209		(278)			(278)		3,931	3,931			
100132391	CHESAPEAKE BEACH	MD		11/03/2023		3,648		283			283		3,931	3,931			
100127551	FRESNO	CA		09/08/2023		3,674		258			258		3,931	3,931			
100048654	MARGATE	FL		11/20/2020		3,119		816			816		3,935	3,931		(3)	(3)
100057557	HOLIDAY	FL		06/30/2021		4,059		(128)			(128)		3,932	3,932			
100024730	NORTH BERGEN	NJ		09/20/2018		3,268		663			663		3,932	3,932			
100053466	PLAINFIELD	NJ		03/23/2021		4,418		(483)			(483)		3,935	3,932		(3)	(3)
100113627	BROOKLYN	NY		06/29/2023		3,866		66			66		3,932	3,932			
100115890	NORTH MIAMI BEACH	FL		07/20/2023		4,156		(224)			(224)		3,932	3,932			
100141113	BROOKLYN	NY		01/30/2024		4,204		(271)			(271)		3,933	3,933			
100077178	SPRING HILL	FL		01/03/2022		4,016		(84)			(84)		3,933	3,933			
100134482	ENCINO	CA		10/30/2023		4,053		(120)			(120)		3,933	3,933			
100079930	SURPRISE	AZ		04/25/2022		4,520		(586)			(586)		3,933	3,933			
100135467	MADERA	CA		11/13/2023		3,033		901			901		3,933	3,933			
100132267	SEASIDE PARK	NJ		10/13/2023		3,918		15			15		3,934	3,934			
100068201	ANSONIA	CT		08/25/2021		4,032		(98)			(98)		3,934	3,934			
100119534	CHARLOTTE	NC		07/28/2023		4,053		(119)			(119)		3,934	3,934			
100137865	STEVENSVILLE	MT		12/08/2023		4,226		(292)			(292)		3,934	3,934			
100025014	HAVERHILL	MA		09/20/2018		2,738		1,196			1,196		3,934	3,934			
100137957	SURPRISE	AZ		12/13/2023		3,602		333			333		3,934	3,934			
100130276	WILLINGBORO	NJ		09/28/2023		4,094		(158)			(158)		3,937	3,935		(2)	(2)
100068506	LOS ANGELES	CA		08/25/2021		4,296		(361)			(361)		3,935	3,935			
100130166	FORT LAUDERDALE	FL		11/15/2023		3,953		(18)			(18)		3,935	3,935			
100160605	POTOMAC	MD		07/19/2024		4,429		(494)			(494)		3,935	3,935			
100148832	MELISSA	TX		04/17/2024		2,937		998			998		3,935	3,935			
100090028	HOLLYWOOD	FL		01/13/2023		3,697		238			238		3,935	3,935			
100142742	POMONA	CA		02/08/2024		4,201		(266)			(266)		3,935	3,935			
100049641	MIAMI	FL		11/20/2020		2,959		976			976		3,935	3,935			
100173065	FAIRVIEW	TX		10/25/2024		4,151		(215)			(215)		3,936	3,936			
100031534	MIRAMAR	FL		03/29/2019		3,449		487			487		3,936	3,936			
100143552	NEWARK	NJ		02/21/2024		4,232		(296)			(296)		3,936	3,936			
100061997	VERO BEACH	FL		07/01/2021		4,079		(143)			(143)		3,936	3,936			
100047845	NORTH CHICAGO	IL		11/20/2020		4,634		(698)			(698)		3,936	3,936			
100031240	REDDING	CA		03/29/2019		2,733		1,203			1,203		3,937	3,937			
100131829	FILLMORE	CA		10/06/2023		3,939		(2)			(2)		3,937	3,937			
100136150	HIGNLAND HEIGHTS	KY		12/18/2023		4,195		(258)			(258)		3,937	3,937			
100133873	POMPANO BEACH	FL		10/24/2023		4,227		(289)			(289)		3,938	3,938			
100136456	PORT CHARLOTTE	FL		11/20/2023		2,992		946			946		3,938	3,938			
100079664	MIAMI	FL		04/08/2022		4,249		(311)			(311)		3,939	3,939			
100132276	KIRKLAND	WA		10/13/2023		3,532		407			407		3,939	3,939			
100141387	REVERE	MA		01/30/2024		4,192		(253)			(253)		3,939	3,939			
100023634	ORANGE BEACH	AL		09/04/2018		4,215		(276)			(276)		3,939	3,939			
100055669	GREEN RIVER	WY		03/23/2021		4,549		(609)			(609)		3,940	3,940			
100101545	CHICO	CA		04/26/2023		3,976		(36)			(36)		3,940	3,940			
100026452	LAKE ELSINORE	CA		09/26/2018		3,850		90			90		3,940	3,940			
100109374	KISSIMMEE	FL		06/12/2023		4,082		(141)			(141)		3,940	3,940			
100131960	NEW SMYRNA BEACH	FL		10/13/2023		3,909		31			31		3,940	3,940			
100115606	BRONX	NY		07/19/2023		4,075		(134)			(134)		3,940	3,940			

SCHEDULE B - PART 3

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100071105	FLORIDA CITY	FL		10/01/2021		3,954		(14)			(14)		3,941	3,941			
100128828	WEST PALM BEACH	FL		09/21/2023		3,984		(43)			(43)		3,941	3,941			
100014062	MIAMI	FL		05/25/2017		3,451		490			490		3,941	3,941			
100132094	SALT LAKE CITY	UT		10/13/2023		3,952		(11)			(11)		3,941	3,941			
100107846	BEAVERTON	OR		05/23/2023		4,184		(242)			(242)		3,941	3,941			
100111997	ALLEN	TX		06/29/2023		2,110		1,831			1,831		3,941	3,941			
100119209	MINNEAPOLIS	MN		07/31/2023		3,566		375			375		3,941	3,941			
100133759	WILDWOOD	NJ		10/23/2023		3,959		(17)			(17)		3,942	3,941			
100054789	BLAKELY	GA		03/23/2021		4,372		(431)			(431)		3,942	3,942			
100028046	HALEDON	NJ		10/26/2018		3,880		62			62		3,942	3,942			
100143241	TOMS RIVER	NJ		02/16/2024		4,071		(129)			(129)		3,942	3,942			
100013269	APPLE VALLEY	CA		05/25/2017		3,544		398			398		3,942	3,942			
100023854	VALLEJO	CA		09/10/2018		4,048		(106)			(106)		3,942	3,942			
100144279	HOUSTON	TX		03/07/2024		4,286		(344)			(344)		3,942	3,942			
100054853	ALBUQUERQUE	NM		03/23/2021		6,190		(2,247)			(2,247)		3,942	3,942			
100147848	WESTMINSTER	CA		04/08/2024		4,119		(176)			(176)		3,942	3,942			
100065751	ALBANY	OR		07/28/2021		4,356		(413)			(413)		3,943	3,943			
100057657	RALEIGH	NC		06/30/2021		4,077		(134)			(134)		3,943	3,943			
100108918	GALVESTON	TX		05/31/2023		4,413		(470)			(470)		3,943	3,943			
100042991	HILLSBORO	OR		05/28/2020		3,558		385			385		3,943	3,943			
100115790	MIDLOTHIAN	VA		07/20/2023		4,056		(112)			(112)		3,944	3,943		(1)	(1)
100031276	DISTRICT HEIGHTS	MD		03/29/2019		4,078		(134)			(134)		3,944	3,944			
100112030	PORTAGE	PA		06/29/2023		3,559		385			385		3,944	3,944			
100143169	ISLAND PARK	ID		02/16/2024		4,189		(245)			(245)		3,944	3,944			
100133439	POMPANO BEACH	FL		10/19/2023		4,170		(226)			(226)		3,944	3,944			
100137813	WELLINGTON	FL		12/08/2023		682		3,262			3,262		3,944	3,944			
100120950	PACKWOOD	WA		08/30/2023		3,855		89			89		3,944	3,944			
100080187	BALTIMORE	MD		02/25/2022		4,772		(828)			(828)		3,944	3,944			
100119205	LEOMINSTER	MA		07/31/2023		3,797		147			147		3,944	3,944			
100112339	KANSAS CITY	MO		06/29/2023		1,969		1,976			1,976		3,945	3,945			
100138256	MIAMI	FL		12/15/2023		4,566		(241)			(241)		4,324	3,945		(380)	(380)
100030861	LONG BEACH	CA		04/09/2019		3,102		842			842		3,945	3,945			
100127183	DORCHESTER	MA		08/30/2023		3,690		255			255		3,945	3,945			
100129504	ELIZABETH	NJ		09/29/2023		3,979		(34)			(34)		3,945	3,945			
100129445	PLACENTIA	CA		09/29/2023		4,123		(179)			(179)		3,945	3,945			
100079601	MCHENRY	IL		04/25/2022		4,489		(544)			(544)		3,945	3,945			
100100725	FREDERICKSBURG	VA		04/28/2023		3,660		285			285		3,945	3,945			
100115944	HIALEAH	FL		07/20/2023		4,101		(156)			(156)		3,945	3,945			
100135478	MERCED	CA		11/13/2023		3,316		629			629		3,945	3,945			
100156356	TORRANCE	CA		07/25/2024		4,266		(320)			(320)		3,946	3,946			
100161366	NASHVILLE	TN		07/25/2024		4,050		(104)			(104)		3,946	3,946			
100152671	FOREST HILL	TX		05/17/2024		3,396		547			547		3,943	3,946		3	3
100000211	RIALTO	CA		09/27/2016		2,583		1,364			1,364		3,946	3,946			
100135416	WAYNESVILLE	NC		11/13/2023		4,108		(161)			(161)		3,947	3,947			
100053756	LAKELAND	FL		03/23/2021		4,362		(415)			(415)		3,947	3,947			
100081091	PECULIAR	MO		03/18/2022		3,658		289			289		3,947	3,947			
100063431	ORRTANNA	PA		07/01/2021		4,058		(111)			(111)		3,947	3,947			
100149142	LOS ANGELES	CA		04/22/2024		4,356		(409)			(409)		3,947	3,947			
100057814	SHOREVIEW	MN		06/30/2021		3,951		(4)			(4)		3,947	3,947			
100139634	LUBBOCK	TX		12/28/2023		3,882		65			65		3,947	3,947			
100020196	CAROLINA BEACH	NC		07/17/2018		4,045		(98)			(98)		3,947	3,947			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137800	OAKWOOD	GA		12/08/2023		3,529		418			418		3,948	3,948			
100063177	PHENIX CITY	AL		07/01/2021		4,074		(127)			(127)		3,948	3,948			
100133743	KISSIMMEE	FL		10/23/2023		4,005		(58)			(58)		3,948	3,948			
100132131	HENDERSONVLLE	NC		10/13/2023		3,287		660			660		3,948	3,948			
100044118	MILLBURUY	OH		08/19/2020		3,798		150			150		3,948	3,948			
100131774	VALLEJO	CA		10/06/2023		3,764		184			184		3,948	3,948			
100031923	SALINAS	CA		03/29/2019		3,219		729			729		3,948	3,948			
100114144	SOUTHGATE	MI		06/29/2023		2,252		1,696			1,696		3,948	3,948			
100099977	DENVER	CO		03/28/2023		4,213		(264)			(264)		3,949	3,949			
100119292	BRADENTON	FL		07/31/2023		4,135		(186)			(186)		3,950	3,950			
100160096	PERRIS	CA		07/17/2024		4,112		(162)			(162)		3,950	3,950			
100133128	ELKINS PARK	PA		11/29/2023		4,099		(149)			(149)		3,950	3,950			
100133103	MANSFIELD	TX		11/29/2023		3,909		40			40		3,950	3,950			
100067484	HAMILTON	OH		09/23/2021		4,251		(299)			(299)		3,952	3,950		(2)	(2)
100100701	KUNKLETOWN	PA		04/28/2023		3,258		692			692		3,950	3,950			
100151701	POINCIANA	FL		05/10/2024		3,725		225			225		3,950	3,950			
100060065	TUCSON	AZ		06/25/2021		4,286		(336)			(336)		3,950	3,950			
100147771	BOTHELL	WA		04/08/2024		4,307		(357)			(357)		3,950	3,950			
100066052	SEAGOVILLE	TX		08/02/2021		4,303		(352)			(352)		3,951	3,951			
100079957	TOMBALL	TX		04/25/2022		3,825		126			126		3,951	3,951			
100054117	LAWRENCEVILLE	GA		03/23/2021		4,890		(939)			(939)		3,951	3,951			
100109993	HAVERSTRAW	NY		06/22/2023		4,215		(264)			(264)		3,951	3,951			
100048495	WOODBRIDGE	VA		11/20/2020		5,586		(1,635)			(1,635)		3,951	3,951			
100086747	FRANKLIN	TN		09/30/2022		4,001		(49)			(49)		3,952	3,952			
100074421	LAS VEGAS	NV		12/02/2021		4,625		(673)			(673)		3,952	3,952			
100117799	GREENVILLE	TX		07/20/2023		2,671		1,281			1,281		3,952	3,952			
100110503	CAPE CORAL	FL		06/30/2023		3,905		47			47		3,952	3,952			
100065009	LOS BANOS	CA		07/14/2021		4,289		(337)			(337)		3,953	3,953			
100065010	LOS BANOS	CA		07/14/2021		4,289		(337)			(337)		3,953	3,953			
100066833	MOUNT WASHINGTON	KY		08/02/2021		3,973		(20)			(20)		3,953	3,953			
100013835	SAN BERNARDINO	CA		05/25/2017		3,698		255			255		3,953	3,953			
100131665	EAGLE MOUNTAIN	UT		10/06/2023		3,859		94			94		3,953	3,953			
100119445	WESTMINSTER	CO		07/31/2023		3,984		(31)			(31)		3,953	3,953			
100116149	HOUSTON	TX		07/20/2023		2,690		1,264			1,264		3,953	3,953			
100118855	TAMPA	FL		08/30/2023		4,353		(400)			(400)		3,953	3,953			
100054291	CYPRESS	TX		03/23/2021		4,235		(281)			(281)		3,954	3,954			
100129535	PORT CHARLOTTE	FL		09/29/2023		4,192		(239)			(239)		3,954	3,954			
100132371	SPARKS	NV		11/03/2023		4,165		(211)			(211)		3,954	3,954			
100131905	SAN LUIS OBISPO	CA		10/13/2023		4,162		(208)			(208)		3,954	3,954			
100065649	DORCHESTER	MA		07/28/2021		4,376		(422)			(422)		3,954	3,954			
100043135	HENDERSON	NV		05/28/2020		4,172		(218)			(218)		3,954	3,954			
100102762	MAITLAND	FL		06/22/2023		3,959		(5)			(5)		3,954	3,954			
100126280	IRVINGTON	NJ		08/30/2023		(1,874)		5,828			5,828		3,954	3,954			
100055324	POMONA	CA		03/23/2021		5,877		(1,922)			(1,922)		3,954	3,954			
100019948	GLENSHAW	PA		07/30/2018		3,994		(40)			(40)		3,955	3,955			
100062992	ZION	IL		07/01/2021		3,948		6			6		3,955	3,955			
100131998	POOLER	GA		10/13/2023		3,439		516			516		3,955	3,955			
100079685	PARK CITY	UT		04/25/2022		4,564		(609)			(609)		3,955	3,955			
100149195	MORRISON	CO		04/22/2024		4,230		(275)			(275)		3,955	3,955			
100067943	WEST POINT	VA		09/23/2021		4,334		(378)			(378)		3,956	3,956			
100116770	SAYREVILLE	NJ		07/20/2023		2,224		1,731			1,731		3,956	3,956			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139100	CULLOWHEE	NC		12/28/2023		4,260		(304)			(304)		3,956	3,956			
100129677	ELK GROVE	CA		09/29/2023		4,161		(205)			(205)		3,956	3,956			
100025870	COMPTON	CA		09/20/2018		3,653		303			303		3,956	3,956			
100067491	PUNTA GORDA	FL		09/23/2021		4,358		(402)			(402)		3,956	3,956			
100120411	STOCKTON	CA		08/18/2023		4,317		(357)			(357)		3,960	3,956		(4)	(4)
100044356	GATES	NC		11/19/2020		4,465		(509)			(509)		3,956	3,956			
100118915	ONTARIO	CA		07/27/2023		4,188		(231)			(231)		3,957	3,957			
100033199	CORK	IRL		06/21/2019		3,601		492			492	108	4,201	3,957	(190)	(53)	(244)
100115298	SEVIERVILLE	TN		07/17/2023		3,960		(3)			(3)		3,957	3,957			
100013238	ROBERTSDALE	AL		05/25/2017		2,720		1,238			1,238		3,957	3,957			
100101538	LINCOLN	CA		04/26/2023		3,941		18			18		3,958	3,958			
100152414	FUQUAY-VARINA	NC		05/17/2024		3,978		(20)			(20)		3,958	3,958			
100135390	MARLTON	NJ		11/13/2023		4,022		(63)			(63)		3,958	3,958			
100057745	LEBANON	IN		06/30/2021		4,102		(143)			(143)		3,959	3,959			
100110007	HUNTINGTON	NY		06/22/2023		4,188		(229)			(229)		3,959	3,959			
100133646	HIALEAH	FL		10/23/2023		3,763		196			196		3,959	3,959			
100144463	PHOENIX	AZ		04/26/2024		4,499		(540)			(540)		3,959	3,959			
100113900	MIAMI GARDENS	FL		06/29/2023		3,835		124			124		3,959	3,959			
100067649	SALINAS	CA		09/23/2021		4,390		(431)			(431)		3,959	3,959			
100135852	RANCHO CUCAMONGA	CA		11/13/2023		4,040		(81)			(81)		3,959	3,959			
100076116	LAS VEGAS	NV		01/07/2022		4,280		(320)			(320)		3,959	3,959			
100016586	FOUNTAIN VALLEY	CA		04/10/2018		4,166		(206)			(206)		3,960	3,960			
100120046	SIDNEY	OH		08/11/2023		4,027		(67)			(67)		3,960	3,960			
100065029	CANDLER	NC		07/14/2021		4,291		(331)			(331)		3,960	3,960			
100000510	LODI	CA		09/27/2016		4,089		(129)			(129)		3,960	3,960			
100148465	SUNSET BEACH	NC		04/12/2024		4,226		(266)			(266)		3,960	3,960			
100138863	DALLAS	TX		12/21/2023		4,301		(343)			(343)		3,958	3,960		2	2
100133629	MADERA	CA		10/23/2023		3,340		620			620		3,960	3,960			
100053418	WYOMING	MI		03/23/2021		4,003		(42)			(42)		3,960	3,960			
100112995	LACEY	WA		06/29/2023		1,930		2,031			2,031		3,961	3,961			
100067114	FRIDAY HARBOR	WA		08/02/2021		3,736		225			225		3,961	3,961			
100128415	GARLAND	TX		09/15/2023		4,251		(290)			(290)		3,961	3,961			
100151572	ANAHEIM	CA		05/10/2024		3,832		130			130		3,961	3,961			
100133213	INDIO	CA		11/29/2023		4,128		(167)			(167)		3,961	3,961			
100028197	RANCHO CORDOVA	CA		10/26/2018		3,634		328			328		3,962	3,962			
100025571	POUGHKEEPSIE	NY		09/20/2018		1,024		2,938			2,938		3,962	3,962			
100143311	PRINCETON	TX		02/16/2024		4,094		(132)			(132)		3,962	3,962			
100068502	LUBBOCK	TX		08/25/2021		4,429		(467)			(467)		3,962	3,962			
100133709	MADERA	CA		10/23/2023		3,343		619			619		3,962	3,962			
100101537	PANAMA CITY BEACH	FL		04/26/2023		3,678		284			284		3,963	3,963			
100091946	POMONA	CA		02/03/2023		4,022		(51)			(51)		3,971	3,963		(8)	(8)
100108502	CEDAR GLEN	CA		05/25/2023		3,878		85			85		3,963	3,963			
100091582	APPLE VALLEY	CA		03/07/2023		4,084		(121)			(121)		3,963	3,963			
100068303	HEMET	CA		08/25/2021		4,312		(349)			(349)		3,963	3,963			
100103825	NEW CITY	NY		05/10/2023		4,133		(170)			(170)		3,963	3,963			
100049370	READING	PA		11/20/2020		4,721		(758)			(758)		3,963	3,963			
100138955	UNION BRIDGE	MD		12/21/2023		1,120		2,843			2,843		3,963	3,963			
100070884	BARTO	PA		10/01/2021		4,022		(58)			(58)		3,964	3,964			
100149310	OCEANSIDE	CA		04/24/2024		4,112		(148)			(148)		3,964	3,964			
100139246	SANTA CLARITA	CA		12/28/2023		4,175		(211)			(211)		3,964	3,964			
100115167	NEWARK	NJ		07/17/2023		(4,198)		8,162			8,162		3,964	3,964			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068468	EAST POINT	GA		08/25/2021		4,349		(385)			(385)		3,964	3,964			
100017523	COLUMBIA	SC		04/26/2018		2,339		1,625			1,625		3,965	3,965			
100026212	CENTRAL ISLIP	NY		09/20/2018		3,810		155			155		3,965	3,965			
100030750	SIMPSONVILLE	SC		04/09/2019		3,125		840			840		3,965	3,965			
100091055	SPRINGFIELD	OR		01/31/2023		4,259		(294)			(294)		3,965	3,965			
100110691	QUEEN CREEK	AZ		08/11/2023		4,095		(130)			(130)		3,965	3,965			
100114340	NEWNAN	GA		06/29/2023		1,854		2,111			2,111		3,965	3,965			
100136366	LEHIGH ACRES	FL		11/20/2023		3,803		163			163		3,965	3,965			
100046153	OAKLAND PARK	FL		11/25/2020		3,694		271			271		3,966	3,966			
100115105	ELK GROVE	CA		07/14/2023		3,966							3,966	3,966			
100060694	RICHMOND	VA		06/01/2021		3,928		38			38		3,966	3,966			
100066483	BALTIMORE	MD		08/02/2021		4,006		(40)			(40)		3,966	3,966			
100114253	SAVAGE	MN		06/29/2023		3,413		553			553		3,966	3,966			
100128781	VISALIA	CA		09/21/2023		4,150		(184)			(184)		3,966	3,966			
100109338	NEW CITY	NY		06/12/2023		4,457		(490)			(490)		3,966	3,966			
100129508	APACHE JUNCTION	AZ		09/29/2023		3,822		145			145		3,967	3,967			
100081303	BAKERSFIELD	CA		03/18/2022		3,753		214			214		3,967	3,967			
100114202	NORFOLK	VA		06/29/2023		4,057		(90)			(90)		3,967	3,967			
100129725	MOORESVILLE	NC		09/29/2023		3,641		326			326		3,967	3,967			
100086618	WILDOMAR	CA		09/30/2022		4,020		(53)			(53)		3,968	3,968			
100065034	ORLANDO	FL		07/14/2021		4,288		(321)			(321)		3,968	3,968			
100139454	MIAMI	FL		12/28/2023		3,882		86			86		3,968	3,968			
100115061	DULUTH	MN		07/14/2023		3,693		275			275		3,968	3,968			
100141208	ORLANDO	FL		01/30/2024		4,113		(145)			(145)		3,968	3,968			
100141401	ROSELLE PARK	NJ		01/30/2024		4,029		(61)			(61)		3,968	3,968			
100127386	MARIETTA	GA		08/30/2023		872		3,097			3,097		3,969	3,969			
100108040	LOGANVILLE	GA		05/25/2023		3,754		214			214		3,969	3,969			
100127515	AUSTIN	TX		09/08/2023		4,075		(107)			(107)		3,969	3,969			
100088850	PETALUMA	CA		11/15/2022		3,936		33			33		3,969	3,969			
100119650	CORONA	CA		08/08/2023		4,003		(34)			(34)		3,969	3,969			
100031448	BALDWIN PARK	CA		03/29/2019		3,356		613			613		3,969	3,969			
100110582	NEW FAIRVIEW	TX		06/30/2023		4,239		(270)			(270)		3,969	3,969			
100132144	CONCORD	NC		10/13/2023		3,933		36			36		3,969	3,969			
100127533	FORT WORTH	TX		09/08/2023		3,589		381			381		3,970	3,970			
100013693	SAINT ALBANS	NY		05/25/2017		3,621		349			349		3,970	3,970			
100075259	MONROE	GA		12/01/2021		4,090		(120)			(120)		3,970	3,970			
100048515	DELRAY BEACH	FL		11/20/2020		4,582		(612)			(612)		3,970	3,970			
100068111	CATONSVILLE	MD		08/25/2021		4,094		(124)			(124)		3,970	3,970			
100111294	JACKSONVILLE	FL		06/29/2023		3,502		468			468		3,970	3,970			
100065011	LOS BANOS	CA		07/14/2021		4,308		(338)			(338)		3,971	3,971			
100011277	HIALEAH	FL		12/23/2016		3,425		546			546		3,971	3,971			
100048186	WARRENVILLE	IL		11/20/2020		4,674		(703)			(703)		3,971	3,971			
100133417	NASHVILLE	TN		10/19/2023		4,034		(63)			(63)		3,971	3,971			
100126589	COLLEGE PARK	GA		08/30/2023		3,531		440			440		3,971	3,971			
100075445	LAWRENCEVILLE	GA		12/01/2021		4,141		(169)			(169)		3,971	3,971			
100078952	WILMINGTON	DE		02/24/2022		4,004		(32)			(32)		3,972	3,972			
100120058	GILBERT	AZ		08/11/2023		3,896		75			75		3,972	3,972			
100138112	NEW BRAUNFELS	TX		12/14/2023		4,222		(250)			(250)		3,972	3,972			
100137987	FUQUAY VARINA	NC		12/13/2023		2,986		986			986		3,972	3,972			
100116747	WOODBRIDGE	VA		07/20/2023		3,101		871			871		3,972	3,972			
100060495	SLIDELL	LA		06/01/2021		3,927		45			45		3,972	3,972			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129609	WALLA WALLA	WA		09/29/2023		4,163		(190)			(190)		3,973	3,973			
100107803	PORT SAINT JOE	FL		05/19/2023		3,473		500			500		3,973	3,973			
100114793	SEVIERVILLE	TN		07/10/2023		4,010		(37)			(37)		3,973	3,973			
100144440	UNIVERSAL CITY	TX		03/07/2024		3,505		19			19		3,524	3,973		449	449
100118849	ORLANDO	FL		08/30/2023		4,420		(438)			(438)		3,982	3,973		(8)	(8)
100117687	WOODLAND PARK	NJ		07/20/2023		3,604		369			369		3,973	3,973			
100071685	VALDOSTA	GA		10/14/2021		4,317		(344)			(344)		3,973	3,973			
100046147	HUNTINGTON STATION	NY		11/25/2020		5,583		(1,608)			(1,608)		3,975	3,973		(2)	(2)
100011907	WELLINGTON	OH		03/08/2017		2,967		1,007			1,007		3,974	3,974			
100031856	RIALTO	CA		03/29/2019		2,888		1,086			1,086		3,974	3,974			
100050014	SAINT LOUIS	MO		11/20/2020		4,455		(480)			(480)		3,975	3,974		(1)	(1)
100026563	CLOVIS	CA		09/26/2018		4,009		(35)			(35)		3,974	3,974			
100083952	APACHE JUNCTION	AZ		07/12/2022		3,917		58			58		3,974	3,974			
100047471	SPRINGFIELD	OR		11/20/2020		4,749		(773)			(773)		3,975	3,975		(1)	(1)
100142921	NORTH WILDWOOD	NJ		02/09/2024		4,262		(287)			(287)		3,975	3,975			
100127052	MESA	AZ		08/30/2023		3,796		179			179		3,975	3,975			
100045380	SYLMAR	CA		11/25/2020		3,737		238			238		3,975	3,975			
100157945	LAKEVILLE	MN		07/09/2024		3,749		227			227		3,975	3,975			
100070499	FRESNO	TX		09/23/2021		4,319		(343)			(343)		3,976	3,976			
100043474	CHICAGO	IL		08/13/2020		(1,074)		5,050			5,050		3,976	3,976			
100087292	PALMER LAKE	CO		10/25/2022		3,278		699			699		3,976	3,976			
100024610	SPRING VALLEY	NY		09/20/2018		3,556		420			420		3,976	3,976			
100118941	SANTA CLARITA	CA		07/27/2023		4,446		(469)			(469)		3,977	3,977			
100128214	BRIGANTINE	NJ		09/18/2023		4,023		(46)			(46)		3,977	3,977			
100118838	MORENO VALLEY	CA		08/30/2023		4,244		(267)			(267)		3,977	3,977			
100111772	OPA LOCKA	FL		06/29/2023		732		3,245			3,245		3,977	3,977			
100043032	ALBUQUERQUE	NM		05/28/2020		3,952		25			25		3,977	3,977			
100118766	FAIRFAX	VT		07/25/2023		4,239		(261)			(261)		3,977	3,977			
100011418	LONGMONT	CO		12/23/2016		3,517		460			460		3,978	3,978			
100127385	CHESAPEAKE	VA		08/30/2023		1,204		2,774			2,774		3,978	3,978			
100151123	PISCATAWAY	NJ		05/08/2024		4,123		(145)			(145)		3,978	3,978			
100081124	CYPRESS	TX		03/18/2022		3,552		427			427		3,978	3,978			
100012697	LOS BANOS	CA		05/25/2017		3,453		526			526		3,979	3,979			
100120124	TOMS RIVER	NJ		08/11/2023		4,041		(62)			(62)		3,979	3,979			
100165866	RYE	NY		08/29/2024		4,554		(575)			(575)		3,979	3,979			
100115961	SALISBURY	MD		07/20/2023		3,904		73			73		3,976	3,979		3	3
100046564	CAPE GIRARDEAU	MO		11/25/2020		4,313		(334)			(334)		3,979	3,979			
100100719	VISALIA	CA		04/28/2023		3,352		628			628		3,980	3,980			
100043190	PAROWAN	UT		05/28/2020		3,207		773			773		3,980	3,980			
100148904	BARCO	NC		04/17/2024		4,086		(106)			(106)		3,980	3,980			
100024413	AUSTIN	TX		09/20/2018		4,091		(111)			(111)		3,980	3,980			
100120721	GOLD BEACH	OR		08/25/2023		3,898		82			82		3,980	3,980			
100014249	TUCSON	AZ		09/27/2017		3,386		595			595		3,981	3,980		(1)	(1)
100109168	PHOENIX	AZ		07/21/2023		4,221		(241)			(241)		3,980	3,980			
100055730	CHESTERTON	IN		03/23/2021		4,338		(358)			(358)		3,980	3,980			
100071680	CONROE	TX		10/14/2021		4,337		(357)			(357)		3,980	3,980			
100110450	FLOWERMOUND	TX		06/30/2023		3,703		277			277		3,981	3,981			
100025878	MOUNTLAKE TERRACE	WA		09/20/2018		4,270		(290)			(290)		3,981	3,981			
100127966	GALLATIN	TN		09/08/2023		3,645		337			337		3,982	3,982			
100128004	FREDERICKSBURG	VA		09/08/2023		3,297		683			683		3,980	3,982		2	2
100136588	GLENDALE	AZ		11/22/2023		3,912		70			70		3,982	3,982			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135454	MADERA	CA		11/13/2023		3,198		784			784		3,982	3,982			
100133635	MADERA	CA		10/23/2023		3,320		662			662		3,982	3,982			
100024935	MELROSE PARK	IL		09/20/2018		840		3,142			3,142		3,982	3,982			
100044064	CONCORD	CA		08/19/2020		3,432		550			550		3,982	3,982			
100012862	FILLMORE	CA		05/25/2017		4,186		(203)			(203)		3,983	3,983			
100025721	FAIRFIELD	CT		09/20/2018		2,336		1,646			1,646		3,983	3,983			
100114715	BOWIE	MD		06/29/2023		4,148		(165)			(165)		3,983	3,983			
100154581	KRUM	TX		06/14/2024		4,232		(249)			(249)		3,983	3,983			
100091421	GATLINBURG	TN		02/22/2023		4,089		(106)			(106)		3,983	3,983			
100055896	NEWARK	NJ		03/26/2021		4,269		(286)			(286)		3,983	3,983			
100025020	CHICAGO	IL		09/20/2018		3,336		648			648		3,984	3,984			
100108980	KALAMA	WA		05/31/2023		4,335		(352)			(352)		3,984	3,984			
100132057	LEANDER	TX		10/13/2023		3,573		411			411		3,984	3,984			
100088951	HOLLYWOOD	FL		11/15/2022		4,186		(203)			(203)		3,984	3,984			
100066594	WANTAGE	NJ		08/02/2021		4,064		(81)			(81)		3,984	3,984			
100048961	MIAMI	FL		11/20/2020		5,570		(1,586)			(1,586)		3,984	3,984			
100075461	PORT ST LUCIE	FL		12/01/2021		4,116		(132)			(132)		3,984	3,984			
100100781	HYATTSVILLE	MD		04/28/2023		3,041		943			943		3,984	3,984			
100026091	PHOENIX	AZ		09/20/2018		2,742		1,242			1,242		3,984	3,984			
100133461	HOMESTEAD	FL		10/19/2023		3,862		123			123		3,984	3,984			
100079418	PHOENIX	AZ		03/17/2022		4,583		(598)			(598)		3,985	3,985			
100017421	LANSING	MI		04/26/2018		4,230		(244)			(244)		3,986	3,986			
100120076	KISSIMMEE	FL		08/11/2023		4,244		(258)			(258)		3,986	3,986			
100126281	IRVINGTON	NJ		08/30/2023		(1,889)		5,875			5,875		3,986	3,986			
100144455	CANFIELD	OH		04/26/2024		4,223		(237)			(237)		3,986	3,986			
100115544	GEORGETOWN	TX		07/19/2023		4,287		(301)			(301)		3,986	3,986			
100023807	KATY	TX		09/04/2018		4,250		(264)			(264)		3,986	3,986			
100065748	WENATCHEE	WA		07/28/2021		4,343		(357)			(357)		3,986	3,986			
100030396	MIDDLETOWN	DE		12/20/2018		3,454		532			532		3,986	3,986			
100026929	KISSIMMEE	FL		09/26/2018		3,938		48			48		3,986	3,986			
100062595	UPPER MARLBORO	MD		07/01/2021		4,158		(172)			(172)		3,987	3,987			
100113710	SYRACUSE	NY		06/29/2023		4,587		(600)			(600)		3,987	3,987			
100060658	ARNOLD	MD		06/01/2021		3,941		46			46		3,987	3,987			
100127314	TOMS RIVER	NJ		08/30/2023		3,725		262			262		3,988	3,988			
100103529	LOS ANGELES	CA		05/08/2023		4,389		(401)			(401)		3,988	3,988			
100129556	MERCED	CA		09/29/2023		3,644		344			344		3,988	3,988			
100081217	HUNTSVILLE	AL		03/18/2022		3,706		282			282		3,988	3,988			
100100550	SAINT CLOUD	FL		04/27/2023		3,961		27			27		3,988	3,988			
100090857	NEWARK	NJ		01/06/2023		4,003		(14)			(14)		3,988	3,988			
100025258	PALMDALE	CA		09/20/2018		3,794		194			194		3,989	3,989			
100012426	INDIANAPOLIS	IN		04/28/2017		3,676		313			313		3,989	3,989			
100111505	MIAMI	FL		06/29/2023		1,844		2,145			2,145		3,989	3,989			
100135190	WAILUKU	HI		11/07/2023		4,133		(144)			(144)		3,989	3,989			
100031261	YUBA CITY	CA		03/29/2019		3,238		752			752		3,989	3,989			
100049484	MARNE	MI		11/20/2020		4,245		(255)			(255)		3,990	3,990			
100136122	HIALEAH	FL		12/18/2023		4,257		(268)			(268)		3,990	3,990			
100062886	BALTIMORE	MD		07/01/2021		4,100		(110)			(110)		3,990	3,990			
100055780	KANSAS CITY	MO		03/23/2021		4,601		(611)			(611)		3,990	3,990			
100066832	HARDYSTON	NJ		08/02/2021		4,010		(19)			(19)		3,991	3,991			
100133234	FULSHEAR	TX		11/29/2023		3,967		23			23		3,991	3,991			
100119988	JUPITER	FL		08/11/2023		4,196		(206)			(206)		3,991	3,991			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011605	LAUREL	MD		03/08/2017		2,033		1,958			1,958		3,991	3,991			
100133465	CERES	CA		10/19/2023		4,028		(37)			(37)		3,991	3,991			
100143586	PASSAIC	NJ		02/21/2024		(5,200)		9,191			9,191		3,991	3,991			
100053372	NORMAL	IL		03/23/2021		4,005		(14)			(14)		3,991	3,991			
100114752	CARPINTERIA	CA		07/07/2023		(7,672)		11,657			11,657		3,985	3,991		6	6
100048001	NORTH HOLLYWOOD	CA		11/20/2020		4,530		(538)			(538)		3,991	3,991			
100012611	UPPER MARLBORO	MD		05/25/2017		2,447		1,544			1,544		3,991	3,991			
100065112	SPANAWAY	WA		07/14/2021		4,257		(266)			(266)		3,991	3,991			
100135126	SUWANEE	GA		11/01/2023		3,224		768			768		3,992	3,992			
100119351	HOUSTON	TX		07/31/2023		3,991		1			1		3,992	3,992			
100080050	SAN ANTONIO	TX		04/08/2022		4,538		(546)			(546)		3,992	3,992			
100138420	HIALEAH	FL		12/18/2023		4,215		(223)			(223)		3,992	3,992			
100080843	PRESCOTT VALLEY	AZ		03/10/2022		4,767		(774)			(774)		3,992	3,992			
100065685	BEDFORD	TX		07/28/2021		4,421		(429)			(429)		3,993	3,993			
100127397	HOUMA	LA		08/30/2023		3,589		404			404		3,993	3,993			
100026884	BAKERSFIELD	CA		09/26/2018		3,913		80			80		3,993	3,993			
100135585	SAN DIEGO	CA		11/09/2023		4,064		(71)			(71)		3,993	3,993			
100132503	MENIFEE	CA		11/03/2023		3,793		200			200		3,993	3,993			
100102611	JACKSON TOWNSHIP	NJ		06/22/2023		4,100		(107)			(107)		3,993	3,993			
100103852	JOLIET	IL		05/10/2023		4,161		(168)			(168)		3,993	3,993			
100062249	WARREN	MI		07/01/2021		4,017		(24)			(24)		3,993	3,993			
100029733	SALINAS	CA		10/26/2018		4,002		(9)			(9)		3,993	3,993			
100025382	CHICAGO	IL		09/20/2018		1,054		2,939			2,939		3,993	3,993			
100013375	RAMONA	CA		05/25/2017		3,162		832			832		3,994	3,994			
100100162	HOLLISTER	CA		03/17/2023		18,231		(14,237)			(14,237)		3,994	3,994			
100111308	FORT LAUDERDALE	FL		06/29/2023		3,093		901			901		3,994	3,994			
100057840	N MIDDLETOWN	NJ		06/30/2021		4,133		(139)			(139)		3,994	3,994			
100151704	DOYLESTOWN	PA		05/10/2024		4,134		(140)			(140)		3,994	3,994			
100135504	MERCED	CA		11/13/2023		3,208		786			786		3,994	3,994			
100100141	PORT HUENEME	CA		03/28/2023		3,980		15			15		3,994	3,994			
100076035	SEVIERVILLE	TN		01/07/2022		4,308		(314)			(314)		3,994	3,994			
100063197	WALLINGFORD	PA		07/01/2021		3,996		(2)			(2)		3,994	3,994			
100046902	TAMPA	FL		11/20/2020		5,440		(1,446)			(1,446)		3,994	3,994			
100070427	SACRAMENTO	CA		09/23/2021		4,202		(208)			(208)		3,995	3,995			
100158563	BROOKLYN	NY		07/10/2024		4,405		(410)			(410)		3,995	3,995			
100155920	PITTSBURGH	PA		06/17/2024		4,026		(36)			(36)		3,990	3,995		5	5
100135545	PEPEEKEO	HI		11/13/2023		3,829		166			166		3,995	3,995			
100048144	TRENTON	NC		11/20/2020		4,110		(115)			(115)		3,995	3,995			
100110059	BRENTWOOD	NY		06/23/2023		4,054		(59)			(59)		3,995	3,995			
100119002	MORENO VALLEY	CA		07/27/2023		3,863		132			132		3,995	3,995			
100113214	SIMI VALLEY	CA		06/29/2023		1,737		2,258			2,258		3,995	3,995			
100057549	WESTMINSTER	MD		06/30/2021		4,010		(15)			(15)		3,995	3,995			
100147436	MIDDLETOWN	NJ		04/03/2024		4,479		(484)			(484)		3,995	3,995			
100076168	HARTFORD	CT		01/07/2022		4,245		(250)			(250)		3,995	3,995			
100014633	WAILUKU	HI		09/27/2017		2,925		1,071			1,071		3,996	3,996			
100110269	POOLER	GA		06/30/2023		4,088		(92)			(92)		3,996	3,996			
100031768	SACRAMENTO	CA		03/29/2019		3,899		97			97		3,996	3,996			
100075379	DOVER	DE		12/01/2021		4,180		(184)			(184)		3,996	3,996			
100110782	SCHIEDAM/VLAARDINGEN	NLD		06/28/2023		4,091						(45)	4,046	3,996	(49)		(49)
100134070	ANAHEIM	CA		10/27/2023		4,261		(265)			(265)		3,996	3,996			
100108162	OAKLAND	CA		05/24/2023		4,172		(175)			(175)		3,997	3,997			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119807	NYACK	NY		08/08/2023		(4,137)		8,134			8,134		3,997	3,997			
100047823	INWOOD	NY		11/20/2020		5,179		(1,182)			(1,182)		3,997	3,997			
100116478	KISSIMMEE	FL		07/20/2023		(7,211)		11,209			11,209		3,997	3,997			
100115486	CONCORD	CA		07/17/2023		4,302		(305)			(305)		3,997	3,997			
100069875	MCMINNVILLE	OR		09/01/2021		3,775		222			222		3,997	3,997			
100158157	ANAHEIM	CA		07/09/2024		5,768		(182)			(182)		5,586	3,997		(1,589)	(1,589)
100013741	MORENO VALLEY	CA		05/25/2017		3,937		61			61		3,997	3,997			
100014458	OKLAHOMA CITY	OK		09/27/2017		3,315		682			682		3,997	3,997			
100120626	BLOOMFIELD	NJ		08/18/2023		4,119		(121)			(121)		3,998	3,998			
100079975	KATY	TX		04/25/2022		3,876		122			122		3,998	3,998			
100047269	CAMPO	CA		11/20/2020		4,969		(971)			(971)		3,998	3,998			
100043950	ADVANCE	NC		08/19/2020		4,677		(679)			(679)		3,998	3,998			
100053399	SUFFOLK	VA		03/23/2021		6,342		(2,343)			(2,343)		3,998	3,998			
100132261	MEBANE	NC		10/13/2023		3,292		706			706		3,998	3,998			
100119493	ASTORIA	NY		07/28/2023		3,813		185			185		3,998	3,998			
100067628	AUSTIN	TX		09/23/2021		4,359		(361)			(361)		3,999	3,999			
100091754	CANDLER	NC		03/24/2023		4,252		(253)			(253)		3,999	3,999			
100067940	HENRICO	VA		09/23/2021		4,167		(169)			(169)		3,999	3,999			
100081213	SAN ANTONIO	TX		03/18/2022		3,783		216			216		3,999	3,999			
100102390	BLOOMINGDALE	IL		06/07/2023		4,107		(108)			(108)		3,999	3,999			
100116219	WEST HARTFORD	CT		07/20/2023		2,001		1,998			1,998		3,999	3,999			
100142556	TRACY	CA		02/08/2024		4,264		(265)			(265)		3,999	3,999			
100113598	MIAMI	FL		06/29/2023		1,393		2,606			2,606		3,999	3,999			
100076429	BOCA RATON	FL		12/23/2021		4,367		(367)			(367)		3,999	3,999			
100055751	MABLETON	GA		03/23/2021		5,156		(1,157)			(1,157)		3,999	3,999			
100084662	PANAMA CITY	FL		08/02/2022		3,899		100			100		3,999	3,999			
100126522	VALLEY	AL		08/30/2023		3,963		37			37		4,000	4,000			
100143504	LONG BEACH	CA		02/21/2024		4,076		(76)			(76)		4,000	4,000			
100164505	SAN ANTONIO	FL		08/21/2024		3,618		382			382		4,000	4,000			
100077932	DEN HAAG	NLD		12/29/2021		4,066						109	4,175	4,000	(176)		(176)
100062801	KERNERSVILLE	NC		07/01/2021		4,123		(123)			(123)		4,000	4,000			
100086935	DESTIN	FL		10/24/2022		3,805		195			195		4,000	4,000			
100071463	SUMMERLAND KEY	FL		10/26/2021		4,989		(989)			(989)		4,000	4,000			
100110986	JERSEY CITY	NJ		06/29/2023		3,527		473			473		4,000	4,000			
100064899	SUWANEE	GA		07/14/2021		4,425		(425)			(425)		4,000	4,000			
100029488	LAWRENCEVILLE	GA		10/26/2018		3,037		964			964		4,000	4,000			
100065169	DALLAS	TX		07/14/2021		4,228		(227)			(227)		4,001	4,001			
100012042	FAIR LAWN	NJ		03/08/2017		2,362		1,638			1,638		4,001	4,001			
100081996	LELYSTAD	NLD		03/30/2022		4,065						41	4,107	4,001	(106)		(106)
100116447	NEWARK	CA		07/20/2023		4,074		(73)			(73)		4,001	4,001			
100026197	NORTH BABYLON	NY		09/20/2018		2,115		1,887			1,887		4,001	4,001			
100116080	ROYSE CITY	TX		07/20/2023		(4,007)		8,008			8,008		4,001	4,001			
100135075	MADERA	CA		11/01/2023		3,241		760			760		4,001	4,001			
100134451	CORTLANDT MANOR	NY		10/30/2023		3,825		176			176		4,002	4,002			
100135726	HOBOKEN	NJ		11/10/2023		3,637		364			364		4,002	4,002			
100148737	YUCAIPA	CA		04/17/2024		4,274		(272)			(272)		4,002	4,002			
100111014	CORINTH	ME		06/29/2023		3,379		623			623		4,002	4,002			
100048027	MURRIETA	CA		11/20/2020		3,978		25			25		4,002	4,002			
100011087	FORT WORTH	TX		12/23/2016		3,665		337			337		4,002	4,002			
100133736	GILBERT	AZ		10/23/2023		3,886		117			117		4,002	4,002			
100103056	HAMDEN	CT		06/22/2023		3,391		611			611		4,002	4,002			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156769	OKLAHOMA CITY	OK		06/26/2024		4,175		(173)			(173)		4,002	4,002			
100100837	NEW CARROLLTON	MD		04/28/2023		3,701		301			301		4,003	4,003			
100146142	ANDOVER	MN		03/19/2024		4,392		(389)			(389)		4,003	4,003			
100055377	NORTH BRUNSWICK	NJ		03/23/2021		4,865		(862)			(862)		4,003	4,003			
100088861	SEATTLE	WA		11/15/2022		3,934		69			69		4,003	4,003			
100043376	OAK PARK	CA		08/13/2020		4,173		(170)			(170)		4,003	4,003			
100140499	MIAMI	FL		01/19/2024		4,695		(304)			(304)		4,391	4,003		(388)	(388)
100140337	FREDERICK	MD		01/18/2024		4,017		(14)			(14)		4,003	4,003			
100156644	GRAND JUNCTION	MI		06/24/2024		4,205		(202)			(202)		4,003	4,003			
100119415	NOLENSVILLE	TN		07/31/2023		3,902		102			102		4,003	4,003			
100118112	LITTLEROCK	CA		07/20/2023		3,472		532			532		4,004	4,004			
100151757	SYLMAR	CA		05/10/2024		4,198		(194)			(194)		4,004	4,004			
100014525	BLAUVELT	NY		09/27/2017		4,034		(31)			(31)		4,004	4,004			
100154563	DOWNEY	CA		06/14/2024		4,490		(486)			(486)		4,004	4,004			
100019828	EL PASO	TX		07/26/2018		4,213		(209)			(209)		4,004	4,004			
100115064	BUCKLEY	WA		07/14/2023		3,889		115			115		4,004	4,004			
100055607	SAUGUS	MA		03/23/2021		5,316		(1,311)			(1,311)		4,004	4,004			
100012744	SACRAMENTO	CA		05/25/2017		3,736		269			269		4,005	4,004			
100115028	LAKE HAVASU CITY	AZ		07/14/2023		4,185		(181)			(181)		4,004	4,004			
100132351	ANAHEIM	CA		11/03/2023		3,415		590			590		4,005	4,005			
100132013	HIXSON	TN		10/13/2023		3,941		64			64		4,005	4,005			
100116822	LAS VEGAS	NV		07/20/2023		(4,950)		8,955			8,955		4,005	4,005			
100127535	MONROE	NY		09/08/2023		3,874		132			132		4,006	4,006			
100147569	ORLANDO	FL		04/03/2024		4,386		(381)			(381)		4,006	4,006			
100140865	AUGUSTA	GA		03/06/2024		4,477		(471)			(471)		4,006	4,006			
100159560	ALTADENA	CA		07/15/2024		4,263		(258)			(258)		4,006	4,006			
100171730	POMONA	CA		10/17/2024		4,135		(129)			(129)		4,006	4,006			
100067955	GAITHERSBURG	MD		09/23/2021		4,355		(349)			(349)		4,006	4,006			
100137529	SAVANNAH	GA		12/08/2023		4,127		(121)			(121)		4,006	4,006			
100158441	WEATHERFORD	TX		07/10/2024		4,113		(107)			(107)		4,006	4,006			
100020332	LANCASTER	CA		07/17/2018		4,261		(255)			(255)		4,006	4,006			
100029847	CHICAGO	IL		10/26/2018		3,908		99			99		4,007	4,007			
100054536	SARASOTA	FL		03/23/2021		4,180		(173)			(173)		4,007	4,007			
100076370	LAWRENCEVILLE	GA		12/23/2021		4,897		(889)			(889)		4,007	4,007			
100154884	NEWPORT BEACH	CA		07/19/2024		4,077		(70)			(70)		4,007	4,007			
100025094	LOS ANGELES	CA		09/20/2018		3,846		162			162		4,007	4,007			
100163241	FARMINGTON	NH		08/13/2024		4,090		(83)			(83)		4,007	4,007			
100130373	CHAMBLEE	GA		09/28/2023		4,395		(387)			(387)		4,007	4,007			
100151782	ROCKVILLE	MD		05/10/2024		3,940		67			67		4,007	4,007			
100137097	PORT ARANSAS	TX		11/28/2023		4,129		(122)			(122)		4,007	4,007			
100090255	PHOENIX	AZ		01/13/2023		4,369		(362)			(362)		4,008	4,008			
100165328	EL CAJON	CA		08/29/2024		4,266		(259)			(259)		4,008	4,008			
100113699	LAURINBURG	NC		06/29/2023		4,578		(570)			(570)		4,008	4,008			
100111028	WHITE OAK	PA		06/29/2023		3,879		129			129		4,008	4,008			
100064067	PASADENA	TX		07/01/2021		3,908		100			100		4,008	4,008			
100140410	DANIA BEACH	FL		01/18/2024		4,350		(342)			(342)		4,008	4,008			
100133638	MEDFORD	OR		10/23/2023		4,131		(123)			(123)		4,008	4,008			
100137994	GULF SHORES	AL		12/13/2023		3,028		981			981		4,008	4,008			
100047671	ORLANDO	FL		11/20/2020		5,225		(1,216)			(1,216)		4,009	4,009			
100067531	MARIETTA	GA		09/23/2021		4,260		(251)			(251)		4,009	4,009			
100100561	HAZEL PARK	MI		04/27/2023		4,513		(504)			(504)		4,009	4,009			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047584	NORTH BRUNSWICK	NJ		11/20/2020		4,831		(822)			(822)		4,009	4,009			
100068160	SCOTTSDALE	AZ		08/25/2021		4,263		(254)			(254)		4,009	4,009			
100115571	DEER PARK	NY		07/19/2023		4,161		(152)			(152)		4,009	4,009			
100062951	OMAHA	NE		07/01/2021		4,092		(83)			(83)		4,009	4,009			
100026294	CHADDS FORD	PA		09/20/2018		3,663		346			346		4,009	4,009			
100090074	SONOMA	CA		01/13/2023		4,224		(215)			(215)		4,009	4,009			
100111811	LONGWOOD	FL		06/29/2023		3,603		406			406		4,010	4,010			
100060375	DUNDALK	MD		06/01/2021		3,966		44			44		4,010	4,010			
100102458	PANAMA CITY BEACH	FL		06/07/2023		4,012							4,012	4,010		(3)	(3)
100111206	CHICAGO	IL		06/29/2023		1,817		2,193			2,193		4,010	4,010			
100143779	LAKE HAVASU CITY	AZ		02/27/2024		4,546		(536)			(536)		4,010	4,010			
100115499	APPLE VALLEY	CA		07/17/2023		4,451		(441)			(441)		4,010	4,010			
100110246	OAK ISLAND	NC		06/30/2023		3,974		36			36		4,010	4,010			
100133663	KILL DEVIL HILLS	NC		10/23/2023		4,092		(81)			(81)		4,010	4,010			
100155584	SULPHUR	LA		06/18/2024		4,415		(405)			(405)		4,010	4,010			
100081187	LAREDO	TX		03/18/2022		3,567		443			443		4,010	4,010			
100141691	HARBOR CITY	CA		01/30/2024		4,238		(227)			(227)		4,010	4,010			
100136503	WADDELL	AZ		11/20/2023		2,995		1,015			1,015		4,011	4,011			
100136575	ROYAL PALM BEACH	FL		11/22/2023		4,233		(223)			(223)		4,011	4,011			
100132495	ISLE OF PALMS	SC		11/03/2023		3,495		516			516		4,011	4,011			
100114001	MOUNT MORRIS	MI		06/29/2023		3,044		967			967		4,011	4,011			
100115789	ORLANDO	FL		07/20/2023		4,124		(113)			(113)		4,011	4,011			
100025728	PORTLAND	OR		09/20/2018		3,668		343			343		4,011	4,011			
100068428	ARLINGTON	TX		08/25/2021		4,274		(263)			(263)		4,011	4,011			
100024643	CULPEPPER	VA		09/20/2018		2,711		1,301			1,301		4,011	4,011			
100014622	MIAMI	FL		09/27/2017		2,836		1,176			1,176		4,011	4,011			
100012189	ORLANDO	FL		03/08/2017		3,344		668			668		4,011	4,011			
100141698	ALTADENA	CA		01/30/2024		4,555		(544)			(544)		4,012	4,012			
100110166	MESA	AZ		06/30/2023		3,826		185			185		4,012	4,012			
100070483	ELKINS PARK	PA		09/23/2021		4,445		(434)			(434)		4,012	4,012			
100070424	SAN BERNARDINO	CA		09/23/2021		4,373		(362)			(362)		4,012	4,012			
100024266	FLOWERY BRANCH	GA		09/20/2018		4,154		(142)			(142)		4,012	4,012			
100115781	FAYETTEVILLE	AR		07/20/2023		3,874		139			139		4,012	4,012			
100132000	PORT ORCHARD	WA		10/13/2023		3,895		118			118		4,012	4,012			
100111232	SUN CITY WEST	AZ		06/29/2023		3,500		512			512		4,012	4,012			
100114690	NORTH MIAMI BEACH	FL		06/29/2023		4,014		(1)			(1)		4,012	4,012			
100091430	PHOENIX	AZ		02/22/2023		4,098		(85)			(85)		4,013	4,013			
100132715	HONOLULU	HI		11/03/2023		4,039		(26)			(26)		4,013	4,013			
100141051	SAN DIEGO	CA		02/20/2024		4,391		(378)			(378)		4,013	4,013			
100111548	BOWIE	MD		06/29/2023		1,200		2,813			2,813		4,013	4,013			
100071634	WASHINGTON	DC		10/14/2021		4,341		(327)			(327)		4,013	4,013			
100119962	NORTH WILDWOOD	NJ		08/11/2023		4,290		(277)			(277)		4,013	4,013			
100057928	MARIPOSA	CA		06/30/2021		4,448		(435)			(435)		4,013	4,013			
100118754	NORTH MYRTLE BEACH	SC		07/25/2023		4,374		(360)			(360)		4,014	4,014			
100120749	DAVENPORT	FL		08/25/2023		3,851		162			162		4,014	4,014			
100053835	BROOKLYN	NY		03/23/2021		4,985		(971)			(971)		4,014	4,014			
100026139	CENTREVILLE	VA		09/20/2018		4,334		(320)			(320)		4,014	4,014			
100044418	OAKLAND	CA		11/19/2020		4,424		(411)			(411)		4,014	4,014			
100108915	KEARNEYSVILLE	WV		05/31/2023		3,980		34			34		4,014	4,014			
100064976	HAZLET	NJ		07/14/2021		4,390		(376)			(376)		4,014	4,014			
100060269	NASHVILLE	TN		06/25/2021		4,168		(154)			(154)		4,014	4,014			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060261	SEWICKLEY	PA		06/25/2021		4,314		(300)			(300)		4,014	4,014			
100119340	RICHMOND	TX		07/31/2023		3,872		143			143		4,015	4,015			
100049334	BELLINGHAM	MA		11/20/2020		4,173		(158)			(158)		4,015	4,015			
100057632	LARAMIE	WY		06/30/2021		4,391		(376)			(376)		4,015	4,015			
100155759	FAIRFAX	VA		06/18/2024		4,464		(449)			(449)		4,015	4,015			
100147830	ANGIER	NC		04/08/2024		4,324		(309)			(309)		4,015	4,015			
100029541	COMPTON	CA		10/26/2018		3,438		577			577		4,015	4,015			
100087811	SANTA CLARA	UT		11/17/2022		4,123		(108)			(108)		4,015	4,015			
100087426	AUSTIN	TX		10/25/2022		3,749		267			267		4,015	4,015			
100119987	SPOKANE	WA		08/11/2023		3,828		188			188		4,016	4,016			
100101908	HOLLISTER	CA		04/06/2023		4,353		(338)			(338)		4,016	4,016			
100117954	WINTER HAVEN	FL		07/20/2023		2,215		1,801			1,801		4,016	4,016			
100075952	NEW ORLEANS	LA		01/07/2022		4,152		(137)			(137)		4,016	4,016			
100116170	MORENO VALLEY	CA		07/20/2023		2,458		1,557			1,557		4,016	4,016			
100143005	WEST PALM BEACH	FL		02/12/2024		4,111		(96)			(96)		4,016	4,016			
100116108	KATY	TX		07/20/2023		(5,951)		9,967			9,967		4,016	4,016			
100151323	ST GEORGE	UT		05/10/2024		4,074		(58)			(58)		4,016	4,016			
100116180	SPRING VALLEY	CA		07/20/2023		3,150		866			866		4,016	4,016			
100023834	MIAMI	FL		09/04/2018		4,325		(308)			(308)		4,017	4,017			
100119516	NORTH BERGEN	NJ		07/28/2023		3,912		105			105		4,017	4,017			
100091383	HICKORY HILLS	IL		02/22/2023		3,863		154			154		4,017	4,017			
100081112	PORTSMOUTH	VA		03/18/2022		3,950		67			67		4,017	4,017			
100132449	LYNWOOD	CA		11/03/2023		1,580		2,438			2,438		4,017	4,017			
100013287	LEVITTOWN	PA		05/25/2017		2,890		1,128			1,128		4,018	4,018			
100143448	CORONA	CA		02/16/2024		4,056		(38)			(38)		4,018	4,018			
100163035	TUCSON	AZ		08/13/2024		4,305		(99)			(99)		4,206	4,018		(188)	(188)
100137846	HIGHLAND	CA		12/08/2023		4,339		(321)			(321)		4,018	4,018			
100077649	NEW WINDSOR	NY		01/03/2022		4,427		(409)			(409)		4,018	4,018			
100148204	KAILUA-KONA	HI		04/12/2024		4,468		(450)			(450)		4,018	4,018			
100127963	SMYRNA	TN		09/08/2023		3,488		530			530		4,019	4,019			
100063661	SICKLERVILLE	NJ		07/01/2021		4,040		(22)			(22)		4,019	4,019			
100030020	CORDOVA	TN		12/20/2018		4,158		(139)			(139)		4,019	4,019			
100057932	NOTTINGHAM	MD		06/30/2021		4,141		(122)			(122)		4,019	4,019			
100048322	REDLANDS	CA		11/20/2020		5,145		(1,126)			(1,126)		4,019	4,019			
100013040	NORWALK	CA		05/25/2017		3,390		629			629		4,019	4,019			
100140943	JURUPA VALLEY	CA		03/28/2024		4,141		(122)			(122)		4,019	4,019			
100113074	LOGANVILLE	GA		06/29/2023		1,686		1,676			1,676		3,362	4,020		658	658
100135119	LAWRENCEVILLE	GA		11/01/2023		3,685		336			336		4,020	4,020			
4010065001	PHOENIX	AZ		01/10/2024		4,502		(481)			(481)		4,020	4,020			
100025269	BAY SHORE	NY		09/20/2018		3,541		480			480		4,020	4,020			
100112288	PHOENIX	AZ		06/29/2023		3,759		261			261		4,020	4,020			
100079409	STOCKTON	CA		03/17/2022		4,488		(468)			(468)		4,020	4,020			
100147014	CHEWELAH	WA		03/27/2024		4,046		(26)			(26)		4,021	4,021			
100100931	SHAWNEE	KS		04/28/2023		3,717		304			304		4,021	4,021			
100100892	COLUMBIA	MD		04/28/2023		3,806		215			215		4,021	4,021			
100135837	OLYMPIA	WA		11/10/2023		3,678		343			343		4,021	4,021			
100139231	(NORTH HOLLYWOOD AREA) LOS ANG	CA		12/28/2023		4,053		(31)			(31)		4,021	4,021			
100068248	OAKLAND	CA		08/25/2021		4,495		(473)			(473)		4,022	4,022			
100150085	CARMEL	CA		06/14/2024		4,875		(853)			(853)		4,022	4,022			
100138390	CANOGA PARK	CA		12/18/2023		4,213		(191)			(191)		4,022	4,022			
100127480	ELIZABETH	NJ		09/08/2023		4,039		(18)			(18)		4,022	4,022			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110221	LINCOLN	CA		06/30/2023		3,987		35			35		4,022	4,022			
100078001	GARLAND	TX		02/18/2022		4,761		(739)			(739)		4,022	4,022			
100025622	SOUTH LAKE TAHOE	CA		09/20/2018		4,452		(430)			(430)		4,022	4,022			
100020375	LOMPOC	CA		07/27/2018		4,321		(299)			(299)		4,022	4,022			
100079897	MARICOPA	AZ		04/25/2022		4,810		(788)			(788)		4,022	4,022			
100043618	DECATUR	GA		08/13/2020		4,380		(358)			(358)		4,022	4,022			
100047092	ALEXANDRIA	LA		11/20/2020		4,888		(865)			(865)		4,022	4,022			
100136039	HAVERHILL	MA		11/16/2023		3,782		241			241		4,022	4,022			
100075997	SPEEDWAY	IN		01/07/2022		4,295		(272)			(272)		4,023	4,023			
100138662	MAPLETON	UT		02/02/2024		3,758		264			264		4,023	4,023			
100044203	BOULDER	CO		08/19/2020		3,041		982			982		4,023	4,023			
100120752	CUMMING	GA		08/25/2023		3,945		78			78		4,023	4,023			
100135489	SAINT JOHN	IN		11/13/2023		3,229		794			794		4,023	4,023			
100116655	MIAMI BEACH	FL		07/20/2023		2,683		1,340			1,340		4,023	4,023			
100087976	TUCSON	AZ		10/25/2022		4,023		1			1		4,023	4,023			
100135719	WENDELL	NC		11/10/2023		2,931		1,094			1,094		4,024	4,024			
100120535	RIVERSIDE	CA		08/18/2023		4,718		(694)			(694)		4,024	4,024			
100047877	GRAND RAPIDS	MI		11/20/2020		4,371		(347)			(347)		4,025	4,025			
100101641	VANCOUVER	WA		04/26/2023		4,067		(43)			(43)		4,025	4,025			
100142463	HOWELL	NJ		03/08/2024		4,344		(319)			(319)		4,025	4,025			
100112544	WEST FRANKFORT	IL		06/29/2023		3,778		246			246		4,025	4,025			
100060369	MAUMELLE	AR		06/01/2021		3,987		38			38		4,025	4,025			
100115236	HAVERSTRAW	NY		07/17/2023		4,231		(206)			(206)		4,025	4,025			
100013475	LAKE ELSINORE	CA		05/25/2017		2,915		1,110			1,110		4,025	4,025			
100057937	PANAMA CITY BEACH	FL		06/30/2021		4,387		(362)			(362)		4,025	4,025			
100079971	WOODBRIDGE	VA		04/25/2022		4,406		(381)			(381)		4,025	4,025			
100102544	JUPITER	FL		06/07/2023		4,236		(211)			(211)		4,025	4,025			
100068441	LITHONIA	GA		08/25/2021		4,297		(272)			(272)		4,025	4,025			
100053671	FAR ROCKAWAY	NY		03/23/2021		4,225		(200)			(200)		4,025	4,025			
100067892	CHATTANOOGA	TN		09/23/2021		4,435		(409)			(409)		4,026	4,026			
100054858	EL PASO	TX		03/23/2021		4,076		(51)			(51)		4,026	4,026			
100076227	LAREDO	TX		01/07/2022		4,158		(132)			(132)		4,026	4,026			
100078937	OMAHA	NE		02/24/2022		4,118		(92)			(92)		4,026	4,026			
100065640	MODESTO	CA		07/28/2021		4,464		(437)			(437)		4,026	4,026			
100067594	SAN ANTONIO	TX		09/23/2021		4,381		(355)			(355)		4,027	4,027			
100150518	OAKWOOD	GA		05/03/2024		3,808		219			219		4,027	4,027			
100068007	CHESAPEAKE	VA		09/23/2021		4,402		(375)			(375)		4,027	4,027			
100064920	DALLAS	TX		07/14/2021		4,445		(417)			(417)		4,027	4,027			
100088249	NEWARK	NJ		10/17/2022		4,253		(226)			(226)		4,027	4,027			
100049418	BARTLETT	IL		11/20/2020		3,242		785			785		4,028	4,028			
100130210	AUBURN	WA		11/15/2023		4,206		(179)			(179)		4,028	4,028			
100127935	SEVERN	MD		09/08/2023		3,661		367			367		4,028	4,028			
100091035	VISALIA	CA		01/31/2023		4,345		(318)			(318)		4,028	4,028			
100110462	WASHINGTON	DC		06/30/2023		3,914		114			114		4,028	4,028			
100117669	LITTLETON	CO		07/20/2023		3,992		35			35		4,028	4,028			
100156256	MASSAPEQUA	NY		06/20/2024		3,869		159			159		4,028	4,028			
100111696	SACRAMENTO	CA		06/29/2023		2,102		1,926			1,926		4,028	4,028			
100081024	BEAVERSTON	OR		03/18/2022		3,816		212			212		4,028	4,028			
100061988	WASHINGTON	DC		07/01/2021		3,937		92			92		4,029	4,029			
100011829	MC DONALD	PA		03/08/2017		3,641		388			388		4,029	4,029			
100080761	WINTER GARDEN	FL		03/10/2022		4,272		(243)			(243)		4,029	4,029			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010806	HOMESTEAD	FL		12/23/2016		2,144		1,885			1,885		4,029	4,029			
100055273	BAYVILLE	NJ		03/23/2021		4,808		(779)			(779)		4,029	4,029			
100078668	ST CHARLES	IL		02/02/2022		4,540		(511)			(511)		4,029	4,029			
100159623	JAMAICA ESTATES	NY		07/15/2024		4,835		(805)			(805)		4,029	4,029			
100014181	DUNDEE	FL		05/25/2017		4,158		(129)			(129)		4,029	4,029			
100048619	ROCK HILL	SC		11/20/2020		5,252		(1,222)			(1,222)		4,030	4,030			
100025442	BARTOW	FL		09/20/2018		2,529		1,501			1,501		4,030	4,030			
100029827	SEATTLE	WA		10/26/2018		4,085		(55)			(55)		4,030	4,030			
100118142	PITTSBURG	CA		07/20/2023		4,007		24			24		4,030	4,030			
100117008	PHILADELPHIA	PA		07/20/2023		2,801		1,230			1,230		4,030	4,030			
100126958	ATLANTA	GA		08/30/2023		4,258		(228)			(228)		4,030	4,030			
100137223	PHILADELPHIA	PA		11/29/2023		4,160		(130)			(130)		4,031	4,031			
100135079	MADERA	CA		11/01/2023		3,178		844			844		4,021	4,031		9	9
100068431	WINTER HAVEN	FL		08/25/2021		4,326		(295)			(295)		4,031	4,031			
100020219	CAROLINA BEACH	NC		07/17/2018		4,261		(230)			(230)		4,031	4,031			
100154154	SAINT JOHNS	FL		07/11/2024		4,480		(449)			(449)		4,031	4,031			
100067840	NORCROSS	GA		09/23/2021		4,204		(173)			(173)		4,031	4,031			
100140267	SEDONA	AZ		01/18/2024		4,508		(476)			(476)		4,031	4,031			
100032047	FONTANA	CA		03/29/2019		3,724		307			307		4,032	4,032			
100112754	ROMULUS	MI		06/29/2023		2,795		1,237			1,237		4,032	4,032			
100012726	SAN BERNARDINO	CA		05/25/2017		3,028		1,004			1,004		4,032	4,032			
100100644	COLTON	CA		03/28/2023		4,271		(239)			(239)		4,032	4,032			
100117431	ELK GROVE	CA		07/20/2023		3,258		774			774		4,032	4,032			
100048616	CARY	NC		11/20/2020		5,492		(1,460)			(1,460)		4,032	4,032			
100115017	KISSIMMEE	FL		07/14/2023		3,759		274			274		4,032	4,032			
100115912	EUGENE	OR		07/20/2023		4,158		(126)			(126)		4,032	4,032			
100135482	INVER GROVE HEIGHTS	MN		11/13/2023		3,829		203			203		4,032	4,032			
100131639	WINTER PARK	CO		10/06/2023		4,072		(40)			(40)		4,032	4,032			
100132018	CHARLOTTE	NC		10/13/2023		4,054		(21)			(21)		4,033	4,032			
100110153	PERRIS	CA		06/29/2023		4,500		(467)			(467)		4,033	4,033			
100143920	CHARLOTTE	NC		02/29/2024		4,423		(390)			(390)		4,033	4,033			
100088041	CHAMPIONS GATE	FL		10/25/2022		4,349		(316)			(316)		4,033	4,033			
100137043	PORT SAINT LUCIE	FL		11/28/2023		3,912		121			121		4,033	4,033			
100156154	ANAHEIM	CA		07/25/2024		4,292		(258)			(258)		4,033	4,033			
100048014	CHICAGO	IL		11/20/2020		4,897		(863)			(863)		4,033	4,033			
100127365	NUTLEY	NJ		08/30/2023		1,196		2,838			2,838		4,034	4,034			
100076265	PATERSON	NJ		01/07/2022		4,434		(400)			(400)		4,034	4,034			
100141670	CHICAGO	IL		01/30/2024		4,103		(70)			(70)		4,034	4,034			
100099659	PHOENIX	AZ		04/06/2023		4,100		(66)			(66)		4,034	4,034			
100133497	WEST DEPTFORD	NJ		10/19/2023		4,350		(316)			(316)		4,034	4,034			
100031192	BAKERSFIELD	CA		03/29/2019		4,823		(789)			(789)		4,034	4,034			
100049643	RIALTO	CA		11/20/2020		4,956		(922)			(922)		4,034	4,034			
100068409	REXBURG	ID		08/25/2021		4,377		(343)			(343)		4,034	4,034			
100030531	HOUSTON	TX		12/20/2018		4,124		(90)			(90)		4,034	4,034			
100138695	WOODBURY	CT		02/02/2024		4,235		(200)			(200)		4,035	4,035			
100065310	MARICOPA	AZ		07/28/2021		4,329		(294)			(294)		4,035	4,035			
100079001	PHILADELPHIA	PA		02/24/2022		4,089		(55)			(55)		4,035	4,035			
100128204	JACKSONVILLE	FL		09/18/2023		3,272		763			763		4,035	4,035			
100136233	STRATHAM	NH		11/20/2023		4,166		(131)			(131)		4,035	4,035			
100145881	SAVANNAH	GA		03/19/2024		4,458		(423)			(423)		4,035	4,035			
100151607	SAYREVILLE	NJ		05/10/2024		4,043		(8)			(8)		4,035	4,035			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071714	ORMOND BEACH	FL		10/14/2021		4,386		(351)			(351)		4,035	4,035			
100101923	LONG BEACH	CA		04/14/2023		4,836		(800)			(800)		4,036	4,036			
100062109	KATY	TX		07/01/2021		4,238		(202)			(202)		4,036	4,036			
100049967	BOLTON	MA		11/20/2020		4,644		(608)			(608)		4,036	4,036			
100120917	BOONE	NC		08/30/2023		4,018		18			18		4,036	4,036			
100129459	LAS VEGAS	NV		09/29/2023		4,251		(215)			(215)		4,036	4,036			
100115918	GAINESVILLE	FL		07/20/2023		3,915		122			122		4,036	4,036			
100071969	PANAMA CITY BEACH	FL		10/29/2021		4,858		(821)			(821)		4,036	4,036			
100048265	NEW YORK	NY		11/20/2020		4,308		(272)			(272)		4,036	4,036			
100149006	BADEN	PA		04/19/2024		4,100		(64)			(64)		4,036	4,036			
100115054	WENTZVILLE	MO		07/14/2023		3,784		253			253		4,036	4,036			
100138975	PARKER	PA		12/21/2023		4,173		(136)			(136)		4,037	4,037			
100143553	NEWARK	NJ		02/21/2024		4,341		(304)			(304)		4,037	4,037			
100054889	HAYDEN	ID		03/23/2021		4,357		(320)			(320)		4,037	4,037			
100076013	RIO RANCHO	NM		01/07/2022		4,396		(359)			(359)		4,037	4,037			
100055781	HAMILTON	AL		03/23/2021		4,567		(530)			(530)		4,038	4,038			
100116701	CLERMONT	FL		07/20/2023		2,177		1,861			1,861		4,038	4,038			
100110667	PRINEVILLE	OR		06/30/2023		3,599		438			438		4,038	4,038			
100110669	PRINEVILLE	OR		06/30/2023		3,599		438			438		4,038	4,038			
100110664	PRINEVILLE	OR		06/30/2023		3,626		411			411		4,038	4,038			
100145257	UNITED KINGDOM	GBR		03/12/2024		(2,560)		6,640			6,640		4,080	4,038	(43)		(43)
100019964	LAS VEGAS	NV		07/30/2018		4,318		(280)			(280)		4,038	4,038			
100089267	MERCED	CA		01/26/2023		4,003		35			35		4,038	4,038			
100153189	VALLEJO	CA		05/30/2024		4,059		(25)			(25)		4,034	4,038		4	4
100047059	NORTH ANDOVER	MA		11/20/2020		5,057		(1,019)			(1,019)		4,038	4,038			
100064924	LAS VEGAS	NV		07/14/2021		4,449		(410)			(410)		4,038	4,038			
100137976	NAPLES	FL		12/13/2023		3,994		44			44		4,039	4,039			
100162086	BROOKLYN	NY		07/31/2024		4,214		(175)			(175)		4,039	4,039			
100131782	HUNTINGTON PARK	CA		10/06/2023		4,069		(30)			(30)		4,039	4,039			
100143462	LONG BEACH	CA		02/16/2024		3,824		216			216		4,039	4,039			
100158429	MC CORMICK	SC		07/10/2024		4,259		(220)			(220)		4,039	4,039			
100060571	ALABASTER	AL		06/01/2021		4,012		28			28		4,040	4,040			
100111807	NEWBURGH	NY		06/29/2023		948		3,092			3,092		4,040	4,040			
100103231	EL DORADO	CA		04/27/2023		4,484		(445)			(445)		4,040	4,040			
100026031	NASHVILLE	TN		09/20/2018		4,118		(78)			(78)		4,040	4,040			
100102124	LOS ANGELES	CA		04/14/2023		4,417		(377)			(377)		4,040	4,040			
100024735	DEER PARK	NY		09/20/2018		3,988		52			52		4,040	4,040			
100055268	TAYLORS	SC		03/23/2021		4,345		(304)			(304)		4,040	4,040			
100120136	HENDERSON	NV		08/11/2023		4,283		(242)			(242)		4,040	4,040			
100025312	TEANECK	NJ		09/20/2018		2,621		1,419			1,419		4,040	4,040			
100136334	ROSEVILLE	CA		11/20/2023		3,286		754			754		4,040	4,040			
100054385	LANCASTER	CA		03/23/2021		5,941		(1,901)			(1,901)		4,041	4,041			
4010070422	MENTOR	OH		02/29/2024		4,041							4,041	4,041			
100132137	ANKENY	IA		10/13/2023		3,530		511			511		4,041	4,041			
100138304	MYRTLE BEACH	SC		12/18/2023		3,273		768			768		4,041	4,041			
100136448	BAKERSFIELD	CA		11/20/2023		3,098		943			943		4,041	4,041			
100141963	DORAL	FL		02/29/2024		4,571		(530)			(530)		4,041	4,041			
100029302	WEST BABYLON	NY		10/26/2018		3,406		636			636		4,041	4,041			
100162049	PALM BEACH GARDENS	FL		07/31/2024		4,135		(94)			(94)		4,042	4,042			
100049605	MIAMI	FL		11/20/2020		5,152		(1,110)			(1,110)		4,042	4,042			
100024939	ISLAND LAKE	IL		09/20/2018		2,365		1,677			1,677		4,042	4,042			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060351	GORDO	AL		06/01/2021		4,005		37			37		4,042	4,042			
100062775	WESTFIELD	MA		07/01/2021		4,192		(150)			(150)		4,042	4,042			
100110297	BALTIMORE	MD		06/30/2023		4,016		26			26		4,042	4,042			
100154346	LYNBROOK	NY		06/12/2024		3,967		76			76		4,043	4,043			
100088206	LAKE ELSINORE	CA		10/13/2022		4,342		(300)			(300)		4,043	4,043			
100047329	NORTH PORT	FL		11/20/2020		4,641		(598)			(598)		4,043	4,043			
100045859	BLUEFIELD	WV		11/25/2020		4,006		42			42		4,048	4,044		(4)	(4)
100067895	SYLMAR	CA		09/23/2021		4,500		(455)			(455)		4,044	4,044			
100160084	PHILADELPHIA	PA		07/17/2024		4,174		(130)			(130)		4,045	4,045			
100137705	LAFAYETTE	CO		12/08/2023		4,058		(13)			(13)		4,045	4,045			
100025208	BRONX	NY		09/20/2018		3,462		583			583		4,045	4,045			
100159303	MOUNT DORA	FL		07/15/2024		4,262		(217)			(217)		4,045	4,045			
100026880	TUCSON	AZ		09/26/2018		3,874		171			171		4,046	4,046			
100030812	ORANGE	CA		04/09/2019		(1,070)		5,116			5,116		4,046	4,046			
100012527	HOUSTON	TX		04/28/2017		3,217		828			828		4,046	4,046			
100023280	LAS VEGAS	NV		08/16/2018		4,046							4,046	4,046			
100030484	RAYTOWN	MO		12/20/2018		3,752		295			295		4,046	4,046			
100055916	HYATTSVILLE	MD		03/26/2021		4,277		(230)			(230)		4,047	4,047			
100128741	GEORGE WEST	TX		09/21/2023		4,325		(278)			(278)		4,047	4,047			
100062705	KISSIMMEE	FL		07/01/2021		4,355		(308)			(308)		4,047	4,047			
100144020	EDISON	NJ		03/07/2024		4,048		(1)			(1)		4,047	4,047			
100140319	LEWISTOWN	MT		01/18/2024		4,286		(238)			(238)		4,048	4,048			
100100782	WALDORF	MD		04/28/2023		3,505		543			543		4,048	4,048			
100119403	PROSPECT PARK	NJ		07/31/2023		4,215		(167)			(167)		4,048	4,048			
100101658	COLORADO SPRINGS	CO		04/26/2023		3,929		119			119		4,048	4,048			
100115951	KINGSLAND	TX		07/20/2023		4,060		(12)			(12)		4,048	4,048			
100149298	INLET BEACH	FL		04/24/2024		4,333		(285)			(285)		4,048	4,048			
100129422	SAN DIEGO	CA		09/29/2023		4,094		(46)			(46)		4,048	4,048			
100128174	JOSHUA TREE	CA		09/18/2023		3,910		139			139		4,049	4,049			
100138171	SAN LEANDRO	CA		12/14/2023		4,230		(181)			(181)		4,049	4,049			
100023275	NORTH MIDDLETOWN	NJ		08/16/2018		4,213		(164)			(164)		4,049	4,049			
100054567	CHAPEL HILL	NC		03/23/2021		5,401		(1,352)			(1,352)		4,049	4,049			
100031388	LINCOLN	CA		03/29/2019		3,067		982			982		4,049	4,049			
100076696	POMPANO BEACH	FL		12/30/2021		4,989		(942)			(942)		4,047	4,049		2	2
100000563	TOWN OF COLONIE	NY		09/27/2016		2,564		1,486			1,486		4,049	4,049			
100099866	STOCKTON	CA		03/28/2023		4,254		(205)			(205)		4,049	4,049			
100137803	FERNANDINA BEACH	FL		12/08/2023		4,176		(126)			(126)		4,050	4,050			
100114050	MIAMI	FL		06/29/2023		3,492		557			557		4,050	4,050			
100127315	DECATUR	GA		08/30/2023		3,383		667			667		4,050	4,050			
100117526	STANWOOD	WA		07/20/2023		4,012		38			38		4,050	4,050			
100129592	ELLIJAY	GA		09/29/2023		3,960		90			90		4,050	4,050			
100139551	SOUTHWEST RANCHES	FL		12/28/2023		4,351		(301)			(301)		4,050	4,050			
100076427	CHAPEL HILL	NC		12/23/2021		4,234		(184)			(184)		4,050	4,050			
100030941	PORTLAND	OR		04/09/2019		3,856		195			195		4,051	4,051			
100111305	PORT HURON	MI		06/29/2023		3,616		435			435		4,051	4,051			
100024547	MONTCLAIR	CA		09/20/2018		4,219		(167)			(167)		4,052	4,052			
100079590	FORT LAUDERDALE	FL		04/08/2022		4,294		(242)			(242)		4,052	4,052			
100054116	OWATONNA	MN		03/23/2021		4,946		(894)			(894)		4,052	4,052			
100115876	PHOENIX	AZ		07/20/2023		3,790		262			262		4,052	4,052			
100091498	IRVINGTON	NJ		01/20/2023		4,211		(159)			(159)		4,053	4,053			
100132520	ROSEVILLE	CA		11/03/2023		3,840		213			213		4,053	4,053			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128724	HOLLISTON	MA		09/21/2023		4,223		(170)			(170)		4,053	4,053			
100081009	CORDOVA	TN		03/18/2022		3,883		170			170		4,053	4,053			
100044379	LAKE WORTH	FL		11/19/2020		4,334		(281)			(281)		4,053	4,053			
100114935	ELK GROVE	CA		07/13/2023		4,455		(402)			(402)		4,053	4,053			
100132288	BRIDGTON	ME		10/13/2023		4,100		(47)			(47)		4,053	4,053			
100135537	ASTORIA	OR		11/13/2023		4,101		(48)			(48)		4,053	4,053			
100128411	STOCKBRIDGE	GA		09/15/2023		4,372		(319)			(319)		4,053	4,053			
100137337	WINDERMERE	FL		12/01/2023		4,051		3			3		4,053	4,053			
100043263	GREENVILLE	SC		08/13/2020		4,420		(367)			(367)		4,054	4,054			
100132020	BEAUMONT	CA		10/13/2023		3,888		166			166		4,054	4,054			
100130180	BOCA RATON	FL		11/15/2023		4,409		(355)			(355)		4,054	4,054			
100031839	STOCKTON	CA		03/29/2019		3,966		89			89		4,054	4,054			
100055450	SHIRLEY	NY		03/23/2021		4,942		(887)			(887)		4,055	4,055			
100090872	CITRUS HEIGHTS	CA		01/31/2023		3,873		182			182		4,055	4,055			
100143275	RIDGEFIELD PARK	NJ		02/16/2024		4,233		(177)			(177)		4,055	4,055			
100032114	PACIFICA	CA		03/29/2019		4,266		(211)			(211)		4,055	4,055			
100111235	BELLEVUE	WA		06/29/2023		3,726		330			330		4,055	4,055			
100081432	MODESTO	CA		03/18/2022		3,860		196			196		4,055	4,055			
100120888	SYRACUSE	UT		08/30/2023		3,853		203			203		4,055	4,055			
100127953	MOUNT JULIET	TN		09/08/2023		3,610		446			446		4,056	4,056			
100011013	TEMPLE HILLS	MD		12/23/2016		3,999		57			57		4,056	4,056			
100062446	ALPHARETTA	GA		07/01/2021		4,071		(15)			(15)		4,056	4,056			
100030151	PANORAMA CITY	CA		12/20/2018		3,522		534			534		4,056	4,056			
100013536	RIALTO	CA		05/25/2017		3,627		429			429		4,056	4,056			
100113291	WEST HAVEN	CT		06/29/2023		3,808		249			249		4,057	4,057			
100127284	EAST ORANGE	NJ		08/30/2023		1,395		2,662			2,662		4,057	4,057			
100080160	OLYMPIC VALLEY	CA		02/25/2022		4,158		(101)			(101)		4,057	4,057			
100102356	SARASOTA	FL		06/07/2023		3,994		63			63		4,057	4,057			
100067209	MODESTO	CA		08/02/2021		3,954		103			103		4,057	4,057			
100102599	DETROIT	MI		06/07/2023		3,678		379			379		4,057	4,057			
100117708	PALMDALE	CA		07/20/2023		3,315		743			743		4,057	4,057			
100131974	MISSOULA	MT		10/13/2023		4,221		(163)			(163)		4,058	4,058			
100067747	ROUND ROCK	TX		09/23/2021		4,507		(450)			(450)		4,058	4,058			
100116069	SPARKS	NV		07/20/2023		3,913		145			145		4,058	4,058			
100119972	ST SIMONS ISLAND	GA		08/11/2023		4,032		26			26		4,059	4,059			
100128864	RIDGEFIELD	WA		09/21/2023		4,498		(439)			(439)		4,059	4,059			
100101779	LITTLE SILVER	NJ		03/31/2023		4,372		(313)			(313)		4,059	4,059			
100064931	KATY	TX		07/14/2021		4,459		(400)			(400)		4,060	4,059			
100080183	CHESTERBROOK	PA		02/25/2022		4,500		(439)			(439)		4,060	4,060			
100067374	TODO SANTOS	MEX		08/13/2021		4,060							4,060	4,060			
100024631	FARMINGTON	MN		09/20/2018		3,599		461			461		4,060	4,060			
100070825	PHILADELPHIA	PA		10/01/2021		4,092		(32)			(32)		4,060	4,060			
100110395	AUBREY	TX		06/30/2023		3,846		214			214		4,060	4,060			
100110330	PFLUGERVILLE	TX		06/30/2023		3,874		186			186		4,060	4,060			
100023730	LEHIGH ACRES	FL		09/04/2018		4,333		(273)			(273)		4,060	4,060			
100049453	COVINA	CA		11/20/2020		4,993		(932)			(932)		4,060	4,060			
100110193	CARY	NC		06/30/2023		3,923		138			138		4,061	4,061			
100111658	GOODYEAR	AZ		06/29/2023		3,641		419			419		4,061	4,061			
100110307	CAMBRIDGE	MA		06/30/2023		4,003		58			58		4,061	4,061			
100129733	ALBUQUERQUE	NM		09/29/2023		4,180		(119)			(119)		4,061	4,061			
100054511	NORTH HILLS	CA		03/23/2021		4,596		(535)			(535)		4,061	4,061			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014905	ANDOVER	MN		11/21/2017		3,969		93			93		4,061	4,061			
100129549	GREEN COVE SPRINGS	FL		09/29/2023		3,593		469			469		4,062	4,062			
100146733	FULLERTON	CA		03/20/2024		4,626		(564)			(564)		4,062	4,062			
100114110	GALESVILLE	WI		06/29/2023		1,886		2,176			2,176		4,062	4,062			
100131661	SHERMAN	TX		10/06/2023		4,192		(130)			(130)		4,062	4,062			
100136347	CEDAR HILL	TX		11/20/2023		2,801		1,261			1,261		4,062	4,062			
100065064	ELGIN	IL		07/14/2021		4,378		(315)			(315)		4,063	4,063			
100047048	EDINBURGH	IN		11/20/2020		4,896		(833)			(833)		4,063	4,063			
100031905	LIVERMORE	CA		03/29/2019		3,004		1,059			1,059		4,063	4,063			
100068095	MCKINNEY	TX		08/25/2021		4,421		(358)			(358)		4,063	4,063			
100049811	COMPTON	CA		11/20/2020		5,249		(1,186)			(1,186)		4,063	4,063			
100136764	WHITESTONE	NY		11/27/2023		4,357		(294)			(294)		4,064	4,064			
100026306	PEMBROKE PINES	FL		09/20/2018		3,313		750			750		4,064	4,064			
100117725	WEST COVINA	CA		07/20/2023		3,988		75			75		4,064	4,064			
100068737	ROTTERDAM	NLD		08/30/2021		4,102						261	4,363	4,064	(299)		(299)
100064996	SAN ANTONIO	TX		07/14/2021		4,426		(362)			(362)		4,064	4,064			
100110316	GREER	SC		06/30/2023		3,847		217			217		4,064	4,064			
100126446	OSWEGO	NY		08/30/2023		1,120		2,944			2,944		4,064	4,064			
100114259	ROCK SPRING	GA		06/29/2023		2,890		1,174			1,174		4,064	4,064			
100066561	BALTIMORE	MD		08/02/2021		4,131		(67)			(67)		4,064	4,064			
100114115	CICERO	NY		06/29/2023		3,893		172			172		4,064	4,064			
100011510	LAS VEGAS	NV		03/08/2017		1,084		2,981			2,981		4,065	4,065			
100063071	SUMTER	SC		07/01/2021		4,176		(112)			(112)		4,065	4,065			
100157611	MARYSVILLE	WA		06/28/2024		4,305		(240)			(240)		4,065	4,065			
100142773	LITTLETON	NC		02/08/2024		4,449		(384)			(384)		4,065	4,065			
100151640	BOWIE	MD		05/10/2024		4,309		(243)			(243)		4,065	4,065			
100049035	CARSON	CA		11/20/2020		4,094		(24)			(24)		4,070	4,066		(4)	(4)
100112601	THE WOODLANDS	TX		06/29/2023		4,059		7			7		4,066	4,066			
100060672	NORTH CHESTERFIELD	VA		06/01/2021		4,026		41			41		4,066	4,066			
100014087	SAINT HELENS	OR		05/25/2017		4,044		23			23		4,067	4,067			
100158076	TAFTON	PA		07/09/2024		4,081		(14)			(14)		4,067	4,067			
100057941	DENVER	CO		06/30/2021		4,359		(292)			(292)		4,067	4,067			
100075925	CADDO MILLS	TX		01/07/2022		4,293		(225)			(225)		4,067	4,067			
403050601	MAMMOTH LAKES	CA		11/04/2024		24,163		(20,096)			(20,096)		4,067	4,067			
100099589	ROCKLIN	CA		04/06/2023		4,275		(197)			(197)		4,078	4,067		(10)	(10)
100037852	TUCSON	AZ		09/16/2019		4,382		(315)			(315)		4,067	4,067			
100140764	SEVIERVILLE	TN		01/22/2024		4,334		(267)			(267)		4,067	4,067			
100045288	SODDY DAISY	TN		11/25/2020		4,363		(296)			(296)		4,067	4,068		1	1
100119893	RAHWAY	NJ		08/10/2023		4,291		(222)			(222)		4,069	4,068		(1)	(1)
100137007	PARRISH	FL		11/28/2023		3,244		824			824		4,068	4,068			
100115970	RALEIGH	NC		07/20/2023		4,163		(95)			(95)		4,068	4,068			
100135402	THE VILLAGES	FL		11/13/2023		4,085		(17)			(17)		4,068	4,068			
100108132	LAKEWOOD	CA		05/24/2023		4,552		(484)			(484)		4,068	4,068			
100055887	SPRINGFIELD	OR		03/26/2021		4,360		(292)			(292)		4,068	4,068			
100055418	HALIFAX	MA		03/23/2021		4,447		(379)			(379)		4,068	4,068			
100143994	PEORIA	AZ		02/29/2024		4,557		(488)			(488)		4,069	4,069			
100029036	MIAMI	FL		10/26/2018		2,544		1,526			1,526		4,070	4,069		(1)	(1)
100147555	SACRAMENTO	CA		04/03/2024		4,380		(310)			(310)		4,069	4,069			
100013867	LA PUENTE	CA		05/25/2017		3,889		180			180		4,069	4,069			
100134817	LOS ANGELES ARLETA AREA	CA		10/30/2023		2,138		1,931			1,931		4,070	4,070			
100115008	TRACY	CA		07/14/2023		4,322		(252)			(252)		4,070	4,070			

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100136502	FRESNO	CA		11/20/2023		3,807		263			263		4,070	4,070			
100031654	NORTH PORT	FL		03/29/2019		3,739		331			331		4,070	4,070			
100017916	WEST PALM BEACH	FL		05/30/2018		4,220		(150)			(150)		4,070	4,070			
100110581	WILLS POINT	TX		06/30/2023		4,039		31			31		4,070	4,070			
100149051	KISSIMMEE	FL		04/19/2024		4,321		(251)			(251)		4,070	4,070			
100120486	HAWTHORNE	FL		08/18/2023		4,005		66			66		4,070	4,070			
100165543	PUYALLUP	WA		08/29/2024		4,578		(43)			(43)		4,535	4,071		(464)	(464)
100030156	GRAND RAPIDS	MI		12/20/2018		4,142		(54)			(54)		4,087	4,071		(17)	(17)
100069243	VAN BUREN	AR		09/01/2021		4,162		(91)			(91)		4,071	4,071			
100043419	JONESBORO	GA		08/13/2020		4,640		(569)			(569)		4,071	4,071			
100135797	PITTSBURGH	PA		11/10/2023		4,348		(276)			(276)		4,072	4,072			
100027812	MENIFEE	CA		10/26/2018		3,793		279			279		4,072	4,072			
100067249	RIVERVIEW	FL		08/02/2021		3,819		253			253		4,072	4,072			
100118695	EAST FALMOUTH	MA		07/25/2023		4,476		(403)			(403)		4,072	4,072			
100017223	HIALEAH	FL		04/26/2018		4,463		(391)			(391)		4,072	4,072			
100061865	GREGORY	MI		07/01/2021		4,184		(112)			(112)		4,072	4,072			
100155093	IDYLLWILD	CA		07/19/2024		4,146		(74)			(74)		4,072	4,072			
100017963	LAS VEGAS	NV		05/22/2018		4,240		(168)			(168)		4,073	4,073			
100068377	SEASIDE HEIGHTS	NJ		08/25/2021		4,458		(385)			(385)		4,073	4,073			
100054970	CONWAY	SC		03/23/2021		4,327		(255)			(255)		4,073	4,073			
100054957	MANALAPAN	NJ		03/23/2021		5,065		(992)			(992)		4,073	4,073			
100068418	SUNRISE	FL		08/25/2021		4,518		(444)			(444)		4,074	4,073		(1)	(1)
100028434	WOODBRIDGE	VA		10/26/2018		3,879		194			194		4,073	4,073			
100151048	ROSEVILLE	CA		05/08/2024		3,669		404			404		4,073	4,073			
100000393	ATLANTIC CITY	NJ		09/27/2016		1,917		2,156			2,156		4,073	4,073			
100048278	MODESTO	CA		11/20/2020		4,940		(866)			(866)		4,074	4,074		(1)	(1)
100148199	PORTLAND	OR		04/12/2024		4,442		(368)			(368)		4,074	4,074			
100048733	MIAMI	FL		11/20/2020		4,753		(679)			(679)		4,074	4,074			
100068476	BANGOR	ME		08/25/2021		4,464		(390)			(390)		4,074	4,074			
100120689	NASHVILLE	TN		08/25/2023		4,140		(65)			(65)		4,075	4,075			
100136093	MOORESVILLE	NC		12/18/2023		4,704		(630)			(630)		4,075	4,075			
100107902	VACAVILLE	CA		06/29/2023		4,352		(277)			(277)		4,075	4,075			
100142527	TRUCKEE	CA		02/08/2024		4,249		(174)			(174)		4,075	4,075			
100114978	HOUSTON	TX		07/14/2023		3,928		147			147		4,075	4,075			
100136913	ESPARTO	CA		11/28/2023		4,249		(173)			(173)		4,075	4,075			
100126883	MIAMI	FL		08/30/2023		1,765		2,310			2,310		4,075	4,075			
100088827	BRANDON	FL		11/15/2022		3,840		235			235		4,075	4,075			
100066730	MARGATE	FL		08/02/2021		4,158		(83)			(83)		4,076	4,076			
100054356	INDIO	CA		03/23/2021		4,547		(471)			(471)		4,076	4,076			
100029924	KATY	TX		12/20/2018		4,185		(109)			(109)		4,076	4,076			
100048580	FONTANA	CA		11/20/2020		5,113		(1,037)			(1,037)		4,076	4,076			
100066257	TRENTON	NJ		08/02/2021		4,122		(46)			(46)		4,076	4,076			
100133317	SEATTLE	WA		11/29/2023		1,813		2,263			2,263		4,076	4,076			
100107785	LOCUST	NC		05/19/2023		3,364		712			712		4,077	4,077			
100068492	CENTERTON	AR		08/25/2021		4,495		(418)			(418)		4,077	4,077			
100075425	MAGNA	UT		12/01/2021		4,273		(195)			(195)		4,078	4,078			
100136081	JACKSON	CA		12/18/2023		3,846		232			232		4,078	4,078			
100149850	LOS ANGELES	CA		04/29/2024		4,924		(846)			(846)		4,078	4,078			
100139608	CARSON	CA		12/28/2023		4,110		(32)			(32)		4,078	4,078			
100044168	ENCINO	CA		08/19/2020		3,915		164			164		4,079	4,079			
100047968	DES PLAINES	IL		11/20/2020		2,535		1,544			1,544		4,079	4,079			

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100060681	DEQUINCY	LA		06/01/2021		4,040		39			39		4,079	4,079			
100030314	STERLING HEIGHTS	MI		12/20/2018		4,064		15			15		4,079	4,079			
100031365	NEWBURY PARK	CA		03/29/2019		3,326		753			753		4,079	4,079			
100014037	DAVIE	FL		05/25/2017		3,690		389			389		4,079	4,079			
100115832	SPOKANE VALLEY	WA		07/20/2023		3,825		255			255		4,079	4,079			
100138984	APOLLO BEACH	FL		12/21/2023		692		3,388			3,388		4,079	4,079			
100054894	CHARLOTTE	NC		03/23/2021		4,296		(216)			(216)		4,080	4,080			
100100348	COOPERSTOWN	NY		04/27/2023		3,488		592			592		4,080	4,080			
100047371	MARYVILLE	TN		11/20/2020		4,351		(270)			(270)		4,081	4,081			
100026181	MODESTO	CA		09/20/2018		4,472		(391)			(391)		4,081	4,081			
100060306	MECHANICSVILLE	VA		06/25/2021		4,316		(235)			(235)		4,081	4,081			
100113128	ZEPHYRHILLS	FL		06/29/2023		3,118		963			963		4,081	4,081			
100154511	LOS ANGELES	CA		06/14/2024		4,414		(333)			(333)		4,081	4,081			
100043940	RIVERDALE	CA		08/19/2020		4,849		(768)			(768)		4,081	4,081			
100013646	COACHELLA	CA		05/25/2017		3,682		399			399		4,081	4,081			
100108241	SAN BERNARDINO	CA		05/24/2023		4,406		(325)			(325)		4,081	4,081			
100132784	DALLAS	TX		11/03/2023		3,727		354			354		4,081	4,081			
100011007	WASHINGTON	DC		12/23/2016		4,575		(494)			(494)		4,081	4,081			
100134862	BLUFFTON	SC		10/30/2023		3,105		977			977		4,081	4,081			
100136515	KAILUA KONA	HI		11/20/2023		4,011		70			70		4,082	4,082			
100149371	MT JULIET	TN		04/24/2024		3,652		429			429		4,082	4,082			
100150731	NEWARK	DE		05/06/2024		4,316		(238)			(238)		4,078	4,082		4	4
100020361	OAKLAND	CA		07/27/2018		4,359		(277)			(277)		4,082	4,082			
100140067	TORRANCE	CA		01/09/2024		4,461		(379)			(379)		4,082	4,082			
100055192	BRECKSVILLE	OH		03/23/2021		4,583		(501)			(501)		4,082	4,082			
100111327	RICHTON PARK	IL		06/29/2023		1,056		3,026			3,026		4,083	4,083			
100113379	WINTER PARK	FL		06/29/2023		898		3,185			3,185		4,083	4,083			
100081808	PORT SAINT LUCIE	FL		03/30/2022		3,905		178			178		4,083	4,083			
100141063	SAN JOSE	CA		02/20/2024		510		3,574			3,574		4,083	4,083			
100010715	CARSON CITY	NV		12/23/2016		3,436		648			648		4,083	4,083			
100081003	EVANS	GA		03/18/2022		3,834		250			250		4,084	4,084			
4010055770	WOODRIDGE	NY		08/24/2023		4,531		(447)			(447)		4,084	4,084			
100055317	RANCHO CUCAMONGA	CA		03/23/2021		5,132		(1,048)			(1,048)		4,084	4,084			
100109291	MAHWAH	NJ		06/12/2023		4,286		(202)			(202)		4,084	4,084			
100061386	HUMBLE	TX		06/01/2021		4,047		37			37		4,084	4,084			
100025832	WESTBURY	NY		09/20/2018		3,598		486			486		4,084	4,084			
100114890	NAPLES	FL		07/13/2023		4,064		21			21		4,085	4,085			
100137629	FORT WORTH	TX		12/08/2023		3,485		600			600		4,085	4,085			
100068134	WEST PALM BEACH	FL		08/25/2021		4,285		(200)			(200)		4,085	4,085			
100084640	AUSTIN	TX		08/02/2022		24,792		(20,707)			(20,707)		4,085	4,085			
100064141	COUNTRY CLUB	MO		07/01/2021		3,981		105			105		4,085	4,085			
100078899	BALTIMORE	MD		02/24/2022		4,269		(184)			(184)		4,085	4,085			
100090424	SAN DIEGO	CA		12/28/2022		4,440		(354)			(354)		4,086	4,086			
100129399	GARDEN GROVE	CA		09/26/2023		4,046		40			40		4,086	4,086			
100074899	DURHAM	NC		12/01/2021		4,158		(73)			(73)		4,086	4,086			
100115807	SURPRISE	AZ		07/20/2023		3,816		270			270		4,086	4,086			
100081429	CAYCE	SC		03/18/2022		3,868		219			219		4,086	4,086			
100077758	CEDAR PARK	TX		01/03/2022		4,105		(18)			(18)		4,086	4,086			
100079765	NORTH MYRTLE BEACH	SC		04/25/2022		4,558		(472)			(472)		4,086	4,086			
100101527	MCKINNEY	TX		04/26/2023		3,808		278			278		4,087	4,087			
100055436	HAZEL CREST	IL		03/23/2021		4,181		(94)			(94)		4,087	4,087			

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100050380	HOPEWELL JUNCTION	NY		11/20/2020		5,340		(1,253)			(1,253)		4,087	4,087			
100100206	IRVINGTON	NJ		03/17/2023		4,285		(198)			(198)		4,087	4,087			
100091209	WORCESTER	MA		01/31/2023		4,362		(274)			(274)		4,087	4,087			
100099993	FREMONT	NH		03/28/2023		3,960		127			127		4,087	4,087			
100144293	SUGARLOAF	CA		03/07/2024		4,404		(317)			(317)		4,087	4,087			
100112652	YUMA	AZ		06/29/2023		4,104		188			188		4,292	4,087	(205)	(205)	
100128375	SILVER SPRING	MD		09/15/2023		4,435		(348)			(348)		4,087	4,087			
100103501	ARLINGTON	TX		05/08/2023		4,469		(381)			(381)		4,088	4,088			
100026477	KERMAN	CA		09/26/2018		3,996		91			91		4,088	4,088			
100019714	PHOENIX	AZ		07/26/2018		4,308		(221)			(221)		4,087	4,088	1	1	
100129498	ROSEVILLE	CA		09/29/2023		4,248		(160)			(160)		4,088	4,088			
100165868	MALIBU	CA		08/30/2024		4,472		(384)			(384)		4,088	4,088			
100101787	MEMPHIS	TN		03/31/2023		4,250		(162)			(162)		4,088	4,088			
100147004	ANNANDALE	VA		03/27/2024		4,139		(50)			(50)		4,089	4,089			
100083797	LOS BANOS	CA		07/12/2022		4,140		(52)			(52)		4,089	4,089			
100060302	LAYTON	UT		06/25/2021		4,256		(167)			(167)		4,089	4,089			
100079908	HALLANDALE BEACH	FL		04/08/2022		5,195		(1,106)			(1,106)		4,089	4,089			
100116757	CONROE	TX		07/20/2023		2,122		1,967			1,967		4,089	4,089			
100013048	STOCKTON	CA		05/25/2017		4,303		(214)			(214)		4,089	4,089			
100110742	NORTH MYRTLE BEACH	SC		08/11/2023		4,526		(437)			(437)		4,089	4,089			
100117500	BAY HARBOR ISLANDS	FL		07/20/2023		3,530		559			559		4,090	4,090			
100136188	ANAHEIM	CA		11/20/2023		4,355		(266)			(266)		4,090	4,090			
100103226	FAYETTEVILLE	GA		04/26/2023		4,230		(141)			(141)		4,090	4,090			
100129516	MIAMI LAKES	FL		09/29/2023		4,158		(69)			(69)		4,090	4,090			
100113685	KINGSTON	PA		06/29/2023		2,183		1,907			1,907		4,090	4,090			
100108509	ENSCHEDE	NLD		05/25/2023		4,200						(121)	4,079	4,090	11		11
100133713	ROSEVILLE	CA		10/23/2023		3,603		487			487		4,090	4,090			
100129570	MCCALL	ID		09/29/2023		4,220		(130)			(130)		4,090	4,090			
100089245	UPPER MARLBORO	MD		01/26/2023		4,033		66			66		4,099	4,091		(9)	(9)
100114650	DALLAS	TX		06/29/2023		4,246		(155)			(155)		4,091	4,091			
100053440	PLACERVILLE	CA		03/23/2021		4,272		(181)			(181)		4,091	4,091			
100120964	SANTA ROSA BEACH	FL		08/30/2023		3,924		168			168		4,091	4,091			
100023873	CATONSVILLE	MD		09/10/2018		4,212		(120)			(120)		4,091	4,091			
100101947	UPLAND	CA		04/14/2023		4,728		(637)			(637)		4,091	4,091			
100019667	YARDLEY	PA		07/26/2018		4,303		(211)			(211)		4,092	4,092			
100060208	DEXTER	MO		06/25/2021		4,424		(332)			(332)		4,092	4,092			
100088968	NAPLES	FL		11/15/2022		4,498		(406)			(406)		4,092	4,092			
100060788	WINCHESTER	VA		06/01/2021		4,045		48			48		4,092	4,092			
100119677	NEWARK	NJ		08/08/2023		(2,074)		6,166			6,166		4,093	4,093			
100143843	ORANGE	CA		02/29/2024		4,673		(580)			(580)		4,093	4,093			
100130424	WEST PALM BEACH	FL		09/28/2023		4,070		23			23		4,093	4,093			
100119877	VALLEY CENTER	KS		08/10/2023		4,012		81			81		4,093	4,093			
100143250	MERIDIAN	CA		02/16/2024		4,408		(315)			(315)		4,093	4,093			
100012706	AUBURN	WA		05/25/2017		3,781		312			312		4,093	4,093			
100156165	DORAL	FL		06/20/2024		4,405		(311)			(311)		4,093	4,093			
100057904	ST AUGUSTINE	FL		06/30/2021		4,112		(19)			(19)		4,094	4,094			
100138956	ROMEOVILLE	IL		12/21/2023		2,251		1,843			1,843		4,094	4,094			
100020249	ATLANTA	GA		07/17/2018		4,313		(219)			(219)		4,094	4,094			
100091851	MANVEL	TX		01/30/2023		4,012		82			82		4,094	4,094			
100129594	SALUDA	NC		09/29/2023		4,030		64			64		4,094	4,094			
100137070	CAPITOLA	CA		11/28/2023		4,238		(144)			(144)		4,094	4,094			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055040	CENTEREACH	NY		03/23/2021		4,682		(587)			(587)		4,094	4,094			
100064273	DAVENPORT	FL		07/01/2021		3,634		461			461		4,094	4,094			
100029768	BUCKLEY	WA		10/26/2018		4,287		(192)			(192)		4,095	4,095			
100151135	VIRGINIA BEACH	VA		05/09/2024		4,866		(772)			(772)		4,095	4,095			
100031894	WEST SACRAMENTO	CA		03/29/2019		3,021		1,074			1,074		4,095	4,095			
100012976	AREA OF CORONA	CA		05/25/2017		3,465		630			630		4,096	4,095			
100011518	TEANECK	NJ		03/08/2017		(2,163)		6,258			6,258		4,095	4,095			
100060603	MORGAN CITY	LA		06/01/2021		4,057		39			39		4,096	4,096			
100029169	LITHIA	FL		10/26/2018		3,734		361			361		4,096	4,096			
100135491	MILLVILLE	DE		11/13/2023		3,434		661			661		4,096	4,096			
100060226	HAMPTON BEACH	NH		06/25/2021		4,219		(123)			(123)		4,096	4,096			
100162067	NEW SMYRNA BEACH	FL		07/31/2024		4,130		(34)			(34)		4,096	4,096			
100135262	NEW SMYRNA BEACH	FL		11/08/2023		4,037		60			60		4,096	4,096			
100129313	DAVENPORT	FL		09/25/2023		3,562		535			535		4,097	4,097			
100068474	CLEMSON	SC		08/25/2021		4,501		(404)			(404)		4,097	4,097			
100144319	(NORTHRIDGE AREA) LOS ANGELES	CA		03/07/2024		4,403		(306)			(306)		4,097	4,097			
100080764	WINTER GARDEN	FL		03/10/2022		4,862		(763)			(763)		4,100	4,097		(3)	(3)
100090953	AZUSA	CA		01/31/2023		4,606		(509)			(509)		4,097	4,097			
100084840	HARMONY	FL		08/02/2022		3,766		331			331		4,097	4,097			
100088006	ROSEDALE	MD		10/25/2022		4,137		(40)			(40)		4,097	4,097			
100028147	MIRAMAR	FL		10/26/2018		3,639		460			460		4,098	4,098			
100084702	NAPA	CA		08/02/2022		4,219		(120)			(120)		4,098	4,098			
100047760	KAILUA	HI		11/20/2020		4,566		(467)			(467)		4,099	4,098		(1)	(1)
100091767	JUNE LAKE	CA		01/30/2023		4,695		(597)			(597)		4,099	4,099			
100025207	SANTA MARIA	CA		09/20/2018		4,147		(48)			(48)		4,099	4,099			
100065135	SAN DIEGO	CA		07/14/2021		4,367		(268)			(268)		4,099	4,099			
100013635	BRENTWOOD	MD		05/25/2017		3,529		570			570		4,099	4,099			
100091375	SUMMERVILLE	SC		02/22/2023		4,110		(11)			(11)		4,100	4,099		(1)	(1)
100109381	MIRAMAR BEACH	FL		06/13/2023		4,299		(207)			(207)		4,092	4,099		7	7
100076848	LOGANVILLE	GA		01/10/2022		4,387		(288)			(288)		4,099	4,099			
100014431	BROOKLYN	NY		09/27/2017		2,616		1,483			1,483		4,099	4,099			
100076412	BOCA RATON	FL		12/23/2021		4,388		(289)			(289)		4,099	4,099			
100129710	QUINCY	CA		09/29/2023		4,399		(300)			(300)		4,099	4,099			
100133385	APPLE VALLEY	CA		11/21/2023		4,122		(23)			(23)		4,100	4,100			
100065344	BATON ROUGE	LA		07/28/2021		4,439		(340)			(340)		4,100	4,100			
100065111	BOULDER CITY	NV		07/14/2021		4,345		(245)			(245)		4,100	4,100			
100057912	COOLIDGE	AZ		06/30/2021		4,192		(92)			(92)		4,100	4,100			
100174009	FORT MYERS	FL		10/31/2024		4,274		(174)			(174)		4,100	4,100			
100012938	MORENO VALLEY	CA		05/25/2017		3,639		461			461		4,100	4,100			
100142398	SAINT AUGUSTINE	FL		02/02/2024		4,238		(138)			(138)		4,100	4,100			
100126525	DANA	IL		08/30/2023		3,910		190			190		4,100	4,100			
100079153	ROSENBERG	TX		02/24/2022		4,074		26			26		4,100	4,100			
100065201	AMBLER	PA		07/14/2021		4,288		(187)			(187)		4,101	4,101			
100103732	DOUGLASVILLE	GA		05/08/2023		3,903		198			198		4,101	4,101			
100152238	FRIPP ISLAND	SC		05/17/2024		4,086		15			15		4,101	4,101			
100136500	ROSEVILLE	CA		11/20/2023		4,097		4			4		4,101	4,101			
100080222	SAVANNAH	GA		02/25/2022		4,384		(283)			(283)		4,101	4,101			
100111471	SUTTER CREEK	CA		06/29/2023		1,404		2,697			2,697		4,101	4,101			
100050361	PHOENIX	AZ		11/20/2020		4,443		(341)			(341)		4,101	4,101			
100030045	FORT WORTH	TX		12/20/2018		4,638		(537)			(537)		4,101	4,101			
100116018	TAMPA	FL		07/20/2023		4,243		(142)			(142)		4,101	4,101			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137868	NEW EGYPT	NJ		12/08/2023		4,210		(109)			(109)		4,101	4,101			
100088253	NEWARK	NJ		10/17/2022		4,331		(230)			(230)		4,102	4,102			
100137095	LANTANA	TX		11/28/2023		4,140		(38)			(38)		4,102	4,102			
100135428	ROCKPORT	IN		11/13/2023		2,898		1,204			1,204		4,102	4,102			
100079211	KNOXVILLE	TN		02/24/2022		4,006		96			96		4,102	4,102			
100131680	ARVADA	CO		10/06/2023		3,357		745			745		4,103	4,103			
100064661	BLANDFORD	MA		07/01/2021		3,782		321			321		4,103	4,103			
100066406	SAINT ROBERT	MO		08/02/2021		4,236		(134)			(134)		4,102	4,103		1	1
100046985	SAN ANTONIO	TX		11/20/2020		4,836		(733)			(733)		4,103	4,103			
100088110	ORMOND BEACH	FL		10/25/2022		4,122		(18)			(18)		4,103	4,103			
100147755	AVONDALE	AZ		04/08/2024		4,125		(22)			(22)		4,104	4,104			
100100855	LEHIGH ACRES	FL		04/28/2023		3,911		193			193		4,104	4,104			
100046221	INGLEWOOD	CA		11/25/2020		4,087		17			17		4,104	4,104			
100024662	SACRAMENTO	CA		09/20/2018		3,237		867			867		4,104	4,104			
100061159	ELK RIVER	MN		06/01/2021		4,065		39			39		4,104	4,104			
100136411	INDIAN SHORES	FL		11/20/2023		3,911		194			194		4,105	4,105			
100110760	KISSIMMEE	FL		08/11/2023		4,509		(405)			(405)		4,105	4,105			
100075591	PARMA	OH		12/01/2021		4,346		(241)			(241)		4,105	4,105			
100102662	SUFFOLK	VA		06/22/2023		4,492		(387)			(387)		4,105	4,105			
100087209	AVONDALE	AZ		10/25/2022		3,952		153			153		4,105	4,105			
100013963	BELL GARDENS	CA		05/25/2017		3,966		140			140		4,106	4,106			
100131668	PORT ARANSAS	TX		10/06/2023		3,965		141			141		4,106	4,106			
100117331	PALM SPRINGS	CA		07/20/2023		1,904		2,202			2,202		4,106	4,106			
100101663	ORLANDO	FL		04/26/2023		4,211		(104)			(104)		4,107	4,107			
100136896	PORT READING	NJ		11/27/2023		3,242		865			865		4,107	4,107			
100019988	LITTLE ELM	TX		07/30/2018		4,203		(96)			(96)		4,107	4,107			
100144385	BELL BUCKLE	TN		03/07/2024		3,960		(318)			(318)		3,642	4,107		465	465
100136467	ST AUGUSTINE	FL		11/20/2023		2,734		1,373			1,373		4,107	4,107			
100000605	BELTSVILLE	MD		09/27/2016		1,840		2,268			2,268		4,107	4,107			
100067599	ODESSA	TX		09/23/2021		4,497		(390)			(390)		4,107	4,107			
100148004	LEWES	DE		04/10/2024		4,303		(195)			(195)		4,107	4,107			
100140686	DALLAS	TX		02/08/2024		4,725		(617)			(617)		4,107	4,107			
100011672	TULARE	CA		03/08/2017		3,428		679			679		4,107	4,108		1	1
100012717	EATONVILLE	WA		05/25/2017		3,590		518			518		4,108	4,108			
100143536	YONKERS	NY		02/21/2024		4,601		(493)			(493)		4,108	4,108			
100115851	LAS VEGAS	NV		07/20/2023		4,251		(143)			(143)		4,108	4,108			
100026131	CHICAGO	IL		09/20/2018		2,641		1,468			1,468		4,109	4,109			
100148460	PALM DESERT	CA		04/12/2024		3,637		472			472		4,109	4,109			
100117608	GARDEN GROVE	CA		07/20/2023		3,991		118			118		4,109	4,109			
100065455	BERWYN	PA		07/28/2021		4,387		(279)			(279)		4,109	4,109			
100067492	WILMINGTON	DE		09/23/2021		4,526		(417)			(417)		4,109	4,109			
100030532	RAYTOWN	MO		12/20/2018		4,223		(114)			(114)		4,109	4,109			
100164230	PHOENIX	AZ		08/21/2024		4,450		(340)			(340)		4,109	4,109			
100043271	INDIANAPOLIS	IN		08/13/2020		4,447		(337)			(337)		4,109	4,109			
100120943	MYRTLE BEACH	SC		08/30/2023		3,643		467			467		4,109	4,109			
100081125	LEETON	MO		03/18/2022		4,009		100			100		4,109	4,109			
100063796	LAWRENCEVILLE	GA		07/01/2021		4,137		(28)			(28)		4,110	4,110			
100132828	LANCASTER	CA		11/03/2023		4,133		(23)			(23)		4,110	4,110			
100055747	TUALATIN	OR		03/23/2021		4,712		(602)			(602)		4,110	4,110			
100044604	HAYWARD	CA		11/19/2020		4,384		(275)			(275)		4,110	4,110			
100075392	NAPLES	FL		12/01/2021		4,137		(26)			(26)		4,110	4,110			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088186	HOUSTON	TX		10/25/2022		4,077		33			33		4,110	4,110			
100012956	KAILAU-KONA	HI		05/25/2017		3,702		408			408		4,110	4,110			
100055603	GEISMAR	LA		03/23/2021		4,124		(13)			(13)		4,110	4,110			
100100524	WILDWOOD	NJ		04/27/2023		4,410		(299)			(299)		4,110	4,110			
100071657	CASA GRANDE	AZ		10/14/2021		4,250		(139)			(139)		4,111	4,111			
100120094	PICKERINGTON	OH		08/11/2023		4,243		(132)			(132)		4,111	4,111			
100114746	RAYMOND	CA		07/07/2023		4,372		(260)			(260)		4,111	4,111			
100028670	STAMFORD	CT		10/26/2018		3,705		407			407		4,112	4,112			
100082058	HAARLEM	NLD		03/30/2022		4,196						42	4,238	4,112	(126)		(126)
100064349	WILMER	AL		07/01/2021		3,878		233			233		4,112	4,112			
100135270	INYOKERN	CA		11/08/2023		3,955		157			157		4,112	4,112			
100140427	ZEBULON	NC		01/18/2024		4,343		(231)			(231)		4,112	4,112			
100028977	WEST PALM BEACH	FL		10/26/2018		4,090		22			22		4,112	4,112			
100062921	NORTHPORT	AL		07/01/2021		4,215		(102)			(102)		4,113	4,113			
100054097	GATLINBURG	TN		03/23/2021		4,402		(289)			(289)		4,113	4,113			
100139222	ATLANTA	GA		12/28/2023		4,145		(32)			(32)		4,113	4,113			
100136471	STEPHENS CITY	VA		11/20/2023		3,232		881			881		4,113	4,113			
100032146	LA PUENTE	CA		03/29/2019		3,849		263			263		4,113	4,113			
100150492	WASHINGTON	DC		05/03/2024		4,423		(310)			(310)		4,113	4,113			
100154732	SPRING VALLEY	NY		07/19/2024		4,568		(455)			(455)		4,113	4,113			
100134936	GLENDALE	CA		10/30/2023		4,308		(194)			(194)		4,113	4,113			
100012981	QUEEN CREEK	AZ		05/25/2017		3,764		349			349		4,113	4,113			
100120269	COACHELLA	CA		08/18/2023		4,392		(278)			(278)		4,114	4,114			
100082777	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		4,237						(185)	4,052	4,114	62		62
100030549	CHARLOTTE	NC		12/20/2018		4,092		22			22		4,114	4,114			
100113315	SANDY	UT		06/29/2023		1,791		2,323			2,323		4,114	4,114			
100129510	MANTECA	CA		09/29/2023		4,028		86			86		4,114	4,114			
100120840	IRVINGTON	NJ		08/25/2023		4,211		(97)			(97)		4,114	4,114			
100067944	CHARLOTTE	NC		09/23/2021		4,352		(238)			(238)		4,115	4,115			
100110334	SAN LEANDRO	CA		06/30/2023		4,260		(146)			(146)		4,115	4,115			
100137804	PHOENIX	AZ		12/08/2023		3,440		675			675		4,115	4,115			
100067135	MENIFEE	CA		08/02/2021		4,043		72			72		4,115	4,115			
100030902	WHITTIER	CA		04/09/2019		3,186		928			928		4,115	4,115			
100142721	FLORHAM PARK	NJ		02/08/2024		4,323		(208)			(208)		4,115	4,115			
100153695	LAS VEGAS	NV		05/31/2024		4,398		(283)			(283)		4,115	4,115			
100132066	PAIGE	TX		10/13/2023		4,090		25			25		4,115	4,115			
100031703	RIVERSIDE	CA		03/29/2019		3,331		784			784		4,116	4,116			
100033808	MONAGHAN	IRL		06/21/2019		(38,538)		(7,385)			(7,385)	90	(45,833)	4,116	(169)	50,118	49,949
100160979	LATHROP	CA		07/24/2024		4,428		(312)			(312)		4,116	4,116			
100060534	ANTIOCH	TN		06/01/2021		4,076		40			40		4,116	4,116			
100073382	GROVETOWN	GA		11/01/2021		4,179		(63)			(63)		4,116	4,116			
100135074	SPRING HILL	FL		11/01/2023		3,733		383			383		4,116	4,116			
100091562	ACTON	CA		03/07/2023		4,886		(770)			(770)		4,116	4,116			
100172541	ECLECTIC	AL		10/23/2024		4,290		(174)			(174)		4,116	4,116			
100133542	PEEKSKILL	NY		10/19/2023		4,233		(116)			(116)		4,116	4,116			
100076137	GRASS VALLEY	CA		01/07/2022		4,481		(365)			(365)		4,116	4,116			
100076155	GRASS VALLEY	CA		01/07/2022		4,481		(365)			(365)		4,116	4,116			
100109607	THE VILLAGES	FL		06/14/2023		4,027		90			90		4,117	4,117			
100139298	GARDENA	CA		12/28/2023		4,456		(339)			(339)		4,117	4,117			
100027041	NORTH BERGEN	NJ		09/26/2018		4,102		15			15		4,117	4,117			
100144021	NEW HAVEN	CT		03/07/2024		4,174		(57)			(57)		4,117	4,117			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141411	HAMPTON BAYS	NY		01/30/2024		3,183		934			934		4,117	4,117			
100054743	MONTEBELLO	CA		03/23/2021		5,299		(1,181)			(1,181)		4,117	4,117			
100113835	GLENN DALE	MD		06/29/2023		1,607		2,511			2,511		4,117	4,117			
100029473	CHICAGO	IL		10/26/2018		3,500		618			618		4,118	4,118			
100080452	COCONUT CREEK	FL		03/10/2022		4,808		(689)			(689)		4,119	4,118		(2)	(2)
100057894	NEWTON	NJ		06/30/2021		4,486		(368)			(368)		4,118	4,118			
100129393	HUNTINGTON BEACH	CA		09/26/2023		4,246		(128)			(128)		4,118	4,118			
100126410	ANDOVER	NJ		08/30/2023		455		3,663			3,663		4,118	4,118			
100115842	DENTON	TX		07/20/2023		3,877		241			241		4,118	4,118			
100018244	AMERICAN FORK	UT		06/08/2018		4,284		(166)			(166)		4,118	4,118			
100079923	OCALA	FL		04/08/2022		4,862		(744)			(744)		4,118	4,118			
100069972	STATEN ISLAND	NY		09/01/2021		3,889		230			230		4,119	4,119			
100128092	PORTLAND	TN		09/08/2023		3,645		474			474		4,119	4,119			
100077398	DISTRICT HEIGHTS	MD		01/03/2022		4,306		(187)			(187)		4,119	4,119			
100073374	BALTIMORE	MD		11/01/2021		4,169		(50)			(50)		4,119	4,119			
100088182	HOUSTON	TX		10/25/2022		4,248		(129)			(129)		4,119	4,119			
100114776	MANVEL	TX		07/07/2023		4,276		(157)			(157)		4,119	4,119			
100046108	AMISSVILLE	VA		11/25/2020		4,405		(285)			(285)		4,119	4,119			
100063752	SUMMERVILLE	SC		07/01/2021		4,240		(121)			(121)		4,120	4,120			
100132606	WINTER GARDEN	FL		11/03/2023		3,852		267			267		4,120	4,120			
100135543	NAMPA	ID		11/13/2023		3,148		972			972		4,120	4,120			
100101099	CROYDON	PA		04/28/2023		2,800		1,320			1,320		4,120	4,120			
100135070	PATERSON	NJ		11/01/2023		3,962		158			158		4,120	4,120			
100135399	ATLANTA	GA		11/13/2023		4,053		68			68		4,121	4,121			
100077955	COLORADO SPRINGS	CO		01/13/2022		5,164		(1,042)			(1,042)		4,121	4,121			
100110180	LAKEWOOD	CO		06/30/2023		4,285		(164)			(164)		4,121	4,121			
100154549	SANTA ANA	CA		06/14/2024		4,721		(600)			(600)		4,121	4,121			
100128172	WILMINGTON	VT		09/18/2023		4,231		(109)			(109)		4,121	4,121			
100133703	PUYALLUP	WA		10/23/2023		3,952		169			169		4,122	4,122			
100111075	HAVERHILL	MA		06/29/2023		1,433		2,688			2,688		4,122	4,122			
100029522	LA CENTER	WA		10/26/2018		3,527		595			595		4,122	4,122			
100049664	NORFOLK	VA		11/20/2020		5,500		(1,378)			(1,378)		4,122	4,122			
100114677	PERRIS	CA		06/29/2023		(1,322)		5,444			5,444		4,122	4,122			
100078487	AUSTIN	TX		02/02/2022		5,128		(1,006)			(1,006)		4,123	4,123			
100080975	MEDFORD	OR		03/18/2022		3,999		124			124		4,123	4,123			
100013495	SANTA MARIA	CA		05/25/2017		3,068		1,055			1,055		4,123	4,123			
100142980	HEBER CITY	UT		02/09/2024		4,052		71			71		4,123	4,123			
100060145	HOLLYWOOD	FL		06/25/2021		4,395		(272)			(272)		4,123	4,123			
100025265	MIAMI	FL		09/20/2018		4,494		(371)			(371)		4,123	4,123			
100101607	TUCSON	AZ		04/26/2023		4,319		(195)			(195)		4,123	4,123			
100126299	IRVINGTON	NJ		08/30/2023		4,327		(204)			(204)		4,124	4,124			
100079016	HERMISTON	OR		02/24/2022		4,229		(105)			(105)		4,124	4,124			
100144121	GARFIELD	AR		03/07/2024		4,368		(244)			(244)		4,124	4,124			
100076235	SPRING LAKE	MI		01/07/2022		4,261		(136)			(136)		4,124	4,124			
100078924	FRESNO	CA		02/24/2022		4,082		42			42		4,124	4,124			
100137617	FREDERICK	MD		12/08/2023		3,417		708			708		4,124	4,124			
100062229	ATLANTA	GA		07/01/2021		4,053		72			72		4,125	4,125			
100128534	MONTEBELLO	CA		09/18/2023		4,518		(191)			(191)		4,327	4,125		(202)	(202)
100103655	PENSACOLA	FL		05/08/2023		3,927		197			197		4,125	4,125			
100024580	ELK GROVE	CA		09/20/2018		4,154		(29)			(29)		4,125	4,125			
100129375	FRUITA	CO		09/26/2023		4,126		(1)			(1)		4,126	4,126			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053593	CUMMING	GA		03/23/2021		4,450		(324)			(324)		4,126	4,126			
100116207	KISSIMMEE	FL		07/20/2023		2,198		1,927			1,927		4,126	4,126			
100077977	WINTER HAVEN	FL		01/06/2022		5,172		(1,047)			(1,047)		4,126	4,126			
100061020	OKLAHOMA CITY	OK		06/01/2021		4,084		42			42		4,126	4,126			
100046994	SAN FRANCISCO	CA		11/20/2020		4,112		21			21		4,133	4,126		(7)	(7)
100086285	GRONINGEN	NLD		08/29/2022		4,265						(413)	3,852	4,127	274		274
100135088	NORTH PLAINS	OR		11/01/2023		3,849		278			278		4,127	4,127			
100076483	RIO RANCHO	NM		12/21/2021		4,483		(356)			(356)		4,127	4,127			
100108500	MIAMI	FL		05/25/2023		4,334		(207)			(207)		4,127	4,127			
100048409	FAIRBURN	GA		11/20/2020		4,687		(559)			(559)		4,127	4,127			
100111515	CHICAGO	IL		06/29/2023		794		3,334			3,334		4,127	4,127			
100014768	ST. AUGUSTINE	FL		10/30/2017		3,966		161			161		4,127	4,127			
100111846	LOS BANOS	CA		06/29/2023		1,189		2,939			2,939		4,127	4,127			
100055008	WILLOWBROOK	IL		03/23/2021		4,213		(85)			(85)		4,128	4,128			
100109210	MESA	AZ		07/21/2023		4,070		58			58		4,128	4,128			
100012836	GARNERVILLE	NY		05/25/2017		2,984		1,145			1,145		4,128	4,128			
100062279	WARREN	PA		07/01/2021		4,135		(7)			(7)		4,128	4,128			
100117440	LANCASTER	CA		07/20/2023		3,253		875			875		4,128	4,128			
100119299	LAKEWOOD	NJ		07/31/2023		4,112		16			16		4,128	4,128			
100069194	SULPHUR SPRINGS	TX		09/01/2021		4,228		(99)			(99)		4,129	4,129			
100129411	SAN DIEGO	CA		09/26/2023		3,971		157			157		4,129	4,129			
100114982	HOUSTON	TX		07/14/2023		3,989		140			140		4,129	4,129			
100064513	FREEDOM	PA		07/01/2021		3,734		395			395		4,129	4,129			
100150041	MARTINEZ	CA		06/07/2024		4,628		(499)			(499)		4,129	4,129			
100060989	WEST JEFFERSON	OH		06/01/2021		4,094		36			36		4,130	4,130			
100062528	MILLSTADT	IL		07/01/2021		4,226		(97)			(97)		4,130	4,130			
100067558	PRESCOTT	AZ		09/23/2021		4,512		(382)			(382)		4,130	4,130			
100080477	HICKORY	NC		03/10/2022		4,835		(706)			(706)		4,130	4,130			
100057878	PORT SAINT LUCIE	FL		06/30/2021		4,538		(408)			(408)		4,130	4,130			
100132662	CEDAR PARK	TX		11/03/2023		4,322		(192)			(192)		4,130	4,130			
100062702	HOUSTON	TX		07/01/2021		4,249		(119)			(119)		4,130	4,130			
100011884	DEERFIELD BEACH	FL		03/08/2017		2,851		1,278			1,278		4,130	4,130			
100153216	GUTHRIE	OK		05/30/2024		4,322		29			29		4,351	4,130		(221)	(221)
100129547	MERCED	CA		09/29/2023		3,679		451			451		4,130	4,130			
100139725	UNITED KINGDOM	GBR		12/18/2023		4,165						(33)	4,132	4,130	(1)		(1)
100127674	BAKERSFIELD	CA		09/08/2023		4,426		(298)			(298)		4,127	4,131		4	4
100045182	MESA	AZ		11/25/2020		4,164		(33)			(33)		4,131	4,131			
100135208	HAMPSTEAD	NC		11/08/2023		4,316		(184)			(184)		4,131	4,131			
100065930	ROTTERDAM	NLD		07/30/2021		4,170						287	4,457	4,132	(325)		(325)
100135114	PALM BAY	FL		11/01/2023		3,155		977			977		4,132	4,132			
100143902	MURFREESBORO	TN		03/06/2024		4,529		(397)			(397)		4,132	4,132			
100028240	WEST PALM BEACH	FL		10/26/2018		3,912		221			221		4,133	4,133			
100147932	CARVER	MN		04/08/2024		3,952		180			180		4,133	4,133			
100055642	CENTENNIAL	CO		03/23/2021		6,156		(2,024)			(2,024)		4,133	4,133			
100067644	ATLANTA	GA		09/23/2021		4,482		(349)			(349)		4,133	4,133			
100012319	RALEIGH	NC		04/28/2017		2,482		1,651			1,651		4,133	4,133			
100065021	HANAHAN	SC		07/14/2021		4,463		(330)			(330)		4,133	4,133			
100081315	COLUMBIA	MD		03/18/2022		3,983		150			150		4,133	4,133			
100068362	CALDWELL	ID		08/25/2021		4,404		(271)			(271)		4,133	4,133			
100167807	AMERICAN CANYON	CA		09/19/2024		4,769		(636)			(636)		4,133	4,133			
100129763	THOUSAND OAKS	CA		09/27/2023		3,987		146			146		4,133	4,133			

SCHEDULE B - PART 3

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100067975	BURIEN	WA		09/23/2021		4,459		(326)			(326)		4,133	4,133			
100013418	POMONA	CA		05/25/2017		700		3,433			3,433		4,134	4,134			
100049480	LANSING	IL		11/20/2020		4,000		134			134		4,134	4,134			
100139554	QUEEN CREEK	AZ		12/28/2023		4,362		(228)			(228)		4,134	4,134			
100080158	PANAMA CITY BEACH	FL		02/25/2022		4,143		(9)			(9)		4,134	4,134			
100136482	GREENEVILLE	TN		11/20/2023		3,234		900			900		4,135	4,135			
100131886	DELTONA	FL		10/06/2023		4,240		(105)			(105)		4,135	4,135			
100079276	HIALEAH	FL		02/28/2022		4,283		(147)			(147)		4,136	4,135		(1)	(1)
100026305	KINGMAN	AZ		09/20/2018		4,076		59			59		4,135	4,135			
100110606	QUEEN CREEK	AZ		06/30/2023		4,069		66			66		4,136	4,135		(1)	(1)
100141075	ALHAMBRA	CA		02/20/2024		3,058		1,077			1,077		4,135	4,135			
100076228	MERCED	CA		01/07/2022		4,289		(154)			(154)		4,135	4,135			
100116346	LEANDER	TX		07/20/2023		2,106		2,029			2,029		4,135	4,135			
100014343	NEW BRUNSWICK	NJ		09/27/2017		2,656		1,479			1,479		4,135	4,135			
100025054	HUNTINGTON STATION	NY		09/20/2018		4,233		(98)			(98)		4,135	4,135			
100076092	EDGEWATER PARK	NJ		01/07/2022		4,341		(206)			(206)		4,135	4,135			
100014028	CHELSEA	AL		05/25/2017		3,529		607			607		4,135	4,135			
100120820	MIAMI	FL		08/25/2023		4,531		(396)			(396)		4,136	4,136			
100117398	FRESNO	CA		07/20/2023		2,595		1,540			1,540		4,136	4,136			
100110064	PORT ST LUCIE	FL		06/23/2023		4,243		(108)			(108)		4,136	4,136			
100071866	ROSEVILLE	CA		10/14/2021		4,565		(429)			(429)		4,136	4,136			
100138301	COLORADO SPRINGS	CO		12/18/2023		4,421		(285)			(285)		4,136	4,136			
100076738	EVANS	GA		12/30/2021		5,034		(898)			(898)		4,136	4,136			
100025569	LOS ANGELES	CA		09/20/2018		3,618		518			518		4,136	4,136			
100129463	FALLS CHURCH	VA		09/29/2023		4,244		(107)			(107)		4,136	4,136			
100060284	BUDA	TX		06/25/2021		4,291		(155)			(155)		4,137	4,137			
100028576	ANTIOCH	CA		10/26/2018		3,604		533			533		4,137	4,137			
100025747	APPLE VALLEY	CA		09/20/2018		4,156		(19)			(19)		4,137	4,137			
100017732	SUNRISE	FL		04/26/2018		3,872		265			265		4,137	4,137			
100070728	SATELLITE BEACH	FL		10/01/2021		4,146		(9)			(9)		4,137	4,137			
100073441	ROCK HILL	SC		11/01/2021		3,935		202			202		4,137	4,137			
100074119	ASHLAND	OR		12/09/2021		4,909		(771)			(771)		4,137	4,137			
100102829	HOMESTEAD	FL		06/22/2023		4,396		(259)			(259)		4,137	4,137			
100127252	CLEARWATER	FL		08/30/2023		3,993		145			145		4,138	4,138			
100054313	ATTLEBORO	MA		03/23/2021		3,684		454			454		4,138	4,138			
100076237	OVERLAND PARK	KS		01/07/2022		4,207		(69)			(69)		4,138	4,138			
100030548	HOUSTON	TX		12/20/2018		4,107		31			31		4,138	4,138			
100136248	HOLLY RIDGE	NC		11/20/2023		4,259		(121)			(121)		4,138	4,138			
100149077	WINDSOR	CA		04/19/2024		4,276		(137)			(137)		4,138	4,138			
100031381	MODESTO	CA		03/29/2019		3,157		982			982		4,138	4,138			
100054235	QUINLAN	TX		03/23/2021		4,748		(609)			(609)		4,139	4,138		(1)	(1)
100108323	DOUGLASVILLE	GA		05/24/2023		4,653		(515)			(515)		4,138	4,138			
100054766	HASTINGS	MI		03/23/2021		4,902		(763)			(763)		4,138	4,138			
100152345	LURAY	VA		05/17/2024		3,910		228			228		4,138	4,138			
100066767	NEW PHILADELPHIA	OH		08/02/2021		4,150		(12)			(12)		4,139	4,139			
100126604	MERRILLVILLE	IN		08/30/2023		4,587		(449)			(449)		4,139	4,139			
100044667	ELIZABETH	NJ		11/19/2020		5,142		(1,003)			(1,003)		4,139	4,139			
100067867	KATY	TX		09/23/2021		4,275		(136)			(136)		4,139	4,139			
100071625	BASTROP	TX		10/14/2021		4,421		(282)			(282)		4,139	4,139			
100064980	IRVINGTON	NJ		07/14/2021		4,509		(370)			(370)		4,139	4,139			
100083042	GARDEN CITY	ID		05/11/2022		4,610		(471)			(471)		4,139	4,139			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087427	TUCSON	AZ		10/25/2022		3,960		179			179		4,139	4,139			
100012896	MARCO ISLAND	FL		05/25/2017		3,322		817			817		4,139	4,139			
100065319	WOODSTOCK	GA		07/28/2021		4,441		(302)			(302)		4,140	4,140			
100076009	ALBUQUERQUE	NM		01/07/2022		4,457		(318)			(318)		4,140	4,140			
100078718	PALMDALE	CA		02/25/2022		4,811		(671)			(671)		4,140	4,140			
100087291	BEND	OR		10/25/2022		3,637		503			503		4,140	4,140			
100012723	PEORIA	AZ		05/25/2017		3,713		427			427		4,140	4,140			
100053812	HOOD RIVER	OR		03/23/2021		4,966		(826)			(826)		4,140	4,140			
100091341	CABO SAN LUCAS	MEX		01/17/2023		4,141							4,141	4,141			
100010740	NAPLES	FL		01/27/2017		2,935		1,206			1,206		4,141	4,141			
100028378	TAMPA	FL		10/26/2018		3,682		459			459		4,141	4,141			
100136516	FRESNO	CA		11/20/2023		3,523		618			618		4,141	4,141			
100078790	MANCHESTER	CT		02/24/2022		4,127		14			14		4,141	4,141			
100054174	TRENTON	NJ		03/23/2021		4,820		(679)			(679)		4,141	4,141			
100116085	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023		2,655		1,487			1,487		4,142	4,142			
100114238	NORTH HUNTINGTON	PA		06/29/2023		3,897		245			245		4,142	4,142			
100090315	PITTSBURGH	PA		01/06/2023		4,304		(162)			(162)		4,143	4,143			
100110692	COMMERCE CITY	CO		08/11/2023		4,350		(208)			(208)		4,143	4,143			
100047109	WOODRUFF	SC		11/20/2020		5,162		(1,019)			(1,019)		4,143	4,143			
100133695	AUSTIN	TX		10/23/2023		4,185		(42)			(42)		4,143	4,143			
100057897	BAYONNE	NJ		06/30/2021		4,296		(153)			(153)		4,143	4,143			
100108028	JACKSON TOWNSHIP	NJ		05/25/2023		4,193		(50)			(50)		4,143	4,143			
100115746	SAVAGE	MN		07/20/2023		4,316		(173)			(173)		4,143	4,143			
100117410	RICHMOND	TX		07/20/2023		2,010		2,134			2,134		4,143	4,143			
100080427	HOUSTON	TX		04/14/2022		4,574		(430)			(430)		4,143	4,143			
100078670	HOUSTON	TX		02/25/2022		5,103		(960)			(960)		4,144	4,144			
100091068	TACOMA	WA		01/31/2023		4,368		(225)			(225)		4,144	4,144			
100129754	NASHUA	NH		09/27/2023		4,479		(335)			(335)		4,144	4,144			
100110349	PERRY HALL	MD		06/30/2023		4,271		(127)			(127)		4,144	4,144			
100100395	CRESCO	PA		04/27/2023		3,637		507			507		4,144	4,144			
100114263	MILANO	TX		06/29/2023		4,044		100			100		4,144	4,144			
100053408	WAYNESVILLE	GA		03/23/2021		4,289		(145)			(145)		4,144	4,144			
100054476	DAYTON	OH		03/23/2021		5,977		(1,833)			(1,833)		4,144	4,144			
100147976	RIVERSIDE	CA		04/10/2024		4,218		(74)			(74)		4,144	4,144			
100091424	AUSTIN	TX		02/22/2023		4,153		(8)			(8)		4,144	4,144			
100043256	BELLFLOWER	CA		08/13/2020		4,276		(132)			(132)		4,144	4,144			
100055205	COLUMBUS	IN		03/23/2021		5,207		(1,063)			(1,063)		4,145	4,145			
100129515	POOLER	GA		09/29/2023		3,505		640			640		4,145	4,145			
100118680	WRENTHAM	MA		07/25/2023		4,560		(415)			(415)		4,145	4,145			
100159573	AUBURN	CA		07/15/2024		4,121		24			24		4,145	4,145			
100140229	FISHERS	IN		01/11/2024		4,725		(580)			(580)		4,145	4,145			
100069486	GASTON	SC		09/01/2021		4,135		11			11		4,146	4,146			
100111735	RICHMOND	VA		06/29/2023		3,853		293			293		4,146	4,146			
100091993	YONKERS	NY		02/09/2023		4,341		(195)			(195)		4,146	4,146			
100163101	PEACHTREE CITY	GA		08/13/2024		4,261		(125)			(125)		4,136	4,146		10	10
403052711	RICHMOND HEIGHTS	OH		11/04/2024		3,963		183			183		4,146	4,146			
100133441	LUTZ	FL		10/19/2023		4,723		(577)			(577)		4,146	4,146			
100112931	KENOSHA	WI		06/29/2023		3,775		371			371		4,146	4,146			
100115707	BUFORD	GA		07/20/2023		4,226		(80)			(80)		4,146	4,146			
100083366	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,262						(118)	4,144	4,146	2		2
100119421	QUEEN CREEK	AZ		07/31/2023		4,336		(189)			(189)		4,147	4,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080188	COLUMBUS	OH		02/25/2022		4,506		(359)			(359)		4,147	4,147			
100057538	CROWLEY	TX		06/30/2021		4,269		(122)			(122)		4,147	4,147			
100146870	PETERSBURG	AK		03/26/2024		4,259		(111)			(111)		4,148	4,148			
100079948	DESTIN	FL		04/25/2022		5,009		(861)			(861)		4,148	4,148			
100068464	SEBRING	FL		08/25/2021		4,476		(328)			(328)		4,148	4,148			
100081231	SANFORD	NC		03/18/2022		3,800		348			348		4,148	4,148			
100031516	STATEN ISLAND	NY		03/29/2019		1,978		2,170			2,170		4,148	4,148			
100067551	HUNTSVILLE	AL		09/23/2021		4,508		(360)			(360)		4,148	4,148			
100127483	PROVIDENCE	RI		09/08/2023		4,131		17			17		4,149	4,149			
100060211	VASS	NC		06/25/2021		4,364		(215)			(215)		4,149	4,149			
100117041	LEXINGTON	NC		07/20/2023		3,539		610			610		4,149	4,149			
100084445	PANORAMA CITY	CA		08/12/2022		4,415		(266)			(266)		4,149	4,149			
100057931	CHATTANOOGA	TN		06/30/2021		4,319		(170)			(170)		4,150	4,150			
100107805	MILLVILLE	DE		05/19/2023		3,747		403			403		4,150	4,150		(1)	(1)
100063146	BLOOMSBURG	PA		07/01/2021		4,151		(1)			(1)		4,150	4,150			
100112133	JACKSONVILLE	FL		06/29/2023		868		3,282			3,282		4,150	4,150			
100135958	MENIFEE	CA		11/16/2023		4,222		(72)			(72)		4,150	4,150			
100126587	CONLEY	GA		08/30/2023		3,027		1,124			1,124		4,150	4,150			
100079686	GLENDALE	AZ		04/25/2022		4,688		(537)			(537)		4,151	4,151			
100111688	MIAMI	FL		06/29/2023		2,523		1,627			1,627		4,151	4,151			
100028257	BAYSIDE	NY		10/26/2018		3,707		444			444		4,152	4,152			
100029904	PROVIDENCE	RI		12/20/2018		3,515		637			637		4,152	4,152			
100170484	ORANGE	CA		10/09/2024		4,629		(477)			(477)		4,152	4,152			
100091472	MOUNT VERNON	NY		01/20/2023		4,552		(400)			(400)		4,152	4,152			
100025692	PALMDALE	CA		09/20/2018		4,216		(64)			(64)		4,152	4,152			
100142559	NORTH CHARLESTON	SC		02/08/2024		4,284		(131)			(131)		4,152	4,152			
100147408	TEMECULA	CA		05/08/2024		4,277		(124)			(124)		4,153	4,153			
100101952	ELIZABETH	NJ		04/14/2023		4,232		(79)			(79)		4,153	4,153			
100118037	HOUSTON	TX		07/20/2023		2,156		1,997			1,997		4,153	4,153			
100024956	OXNARD	CA		09/20/2018		4,615		(462)			(462)		4,153	4,153			
100115948	METAIRIE	LA		07/20/2023		4,010		143			143		4,153	4,153			
100112063	HANSON	MA		06/29/2023		1,575		2,578			2,578		4,153	4,153			
100075233	ALLEN	TX		12/01/2021		4,234		(80)			(80)		4,153	4,153			
100117233	PASADENA	CA		07/20/2023		3,004		1,149			1,149		4,153	4,153			
100135495	LEWES	DE		11/13/2023		3,490		663			663		4,154	4,154			
100101511	DENTON	TX		04/26/2023		3,598		556			556		4,154	4,154			
100010966	VICTORVILLE	CA		12/23/2016		3,647		507			507		4,154	4,154			
100156345	JACKSONVILLE	FL		07/25/2024		4,402		(248)			(248)		4,154	4,154			
100071621	RENO	NV		10/14/2021		4,589		(435)			(435)		4,154	4,154			
100053911	COMPTON	CA		03/23/2021		5,362		(1,208)			(1,208)		4,154	4,154			
100148486	CHICAGO	IL		04/12/2024		4,107		44			44		4,151	4,154		3	3
100129824	CRESTLINE	CA		09/27/2023		4,289		(135)			(135)		4,154	4,154			
100081313	PRINCETON	TX		03/18/2022		3,884		271			271		4,154	4,154			
100070113	BOILING SPRINGS	PA		09/01/2021		3,875		280			280		4,155	4,155			
100120559	CHRISTMAS	FL		08/18/2023		4,040		116			116		4,155	4,155			
100134390	WELLINGTON	FL		10/27/2023		4,041		115			115		4,156	4,156			
100119673	NEWARK	NJ		08/08/2023		(1,372)		5,528			5,528		4,156	4,156			
100080227	SARASOTA	FL		02/25/2022		4,874		(718)			(718)		4,156	4,156			
100163605	HALLANDALE BEACH	FL		08/15/2024		5,211		(1,055)			(1,055)		4,156	4,156			
100088309	MILLSBORO	DE		11/10/2022		3,611		546			546		4,157	4,157			
100120382	PASADENA	CA		08/18/2023		4,693		(536)			(536)		4,157	4,157			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061290	SAUK RAPIDS	MN		06/01/2021		4,126		31			31		4,157	4,157			
100063822	SPRING	TX		07/01/2021		4,184		(27)			(27)		4,157	4,157			
100136444	NORTH FORT MYERS	FL		11/20/2023		2,999		1,158			1,158		4,157	4,157			
100024659	BERKELEY	CA		09/20/2018		4,640		(483)			(483)		4,157	4,157			
100127011	ATHENS	AL		08/30/2023		2,607		1,839			1,839		4,447	4,157		(289)	(289)
100079667	MIAMI	FL		04/08/2022		4,477		(319)			(319)		4,157	4,157			
100071567	KNOXVILLE	TN		10/14/2021		4,345		(187)			(187)		4,158	4,158			
100108337	CHICAGO	IL		05/25/2023		4,560		(403)			(403)		4,158	4,158			
100026006	CARY	IL		09/20/2018		3,560		598			598		4,158	4,158			
100142148	SUMTER	SC		02/29/2024		4,390		(232)			(232)		4,158	4,158			
100131740	NASHVILLE	TN		10/06/2023		3,926		232			232		4,158	4,158			
100078835	HOUSTON	TX		02/24/2022		4,084		74			74		4,158	4,158			
100135670	BAYVILLE	NJ		11/09/2023		4,009		154			154		4,163	4,158		(4)	(4)
100012876	MIRAMAR	FL		05/25/2017		1,940		2,218			2,218		4,158	4,158			
100140505	RANCHO MISSION VIEJO	CA		01/19/2024		4,444		(286)			(286)		4,158	4,158			
100100432	PLYMOUTH MEETING	PA		04/27/2023		3,769		390			390		4,158	4,158			
100080190	PONTE VEDRA BEACH	FL		02/25/2022		4,353		(194)			(194)		4,158	4,158			
100043430	MONCKS CORNER	SC		08/13/2020		4,106		53			53		4,159	4,159			
100100554	TEHACHAPI	CA		04/27/2023		4,462		(303)			(303)		4,159	4,159			
100111439	MC LEANSVILLE	NC		06/29/2023		2,700		1,459			1,459		4,159	4,159			
100071952	SALISBURY	MD		11/19/2021		5,022		(860)			(860)		4,162	4,159		(2)	(2)
100127343	ORLANDO	FL		08/30/2023		3,847		313			313		4,160	4,160			
100080950	ROYSE CITY	TX		03/17/2022		4,828		(669)			(669)		4,160	4,160			
100032105	STOCKTON	CA		03/29/2019		4,020		140			140		4,160	4,160			
100047519	DALY CITY	CA		11/20/2020		5,202		(1,042)			(1,042)		4,160	4,160			
100109086	HIALEAH GARDENS	FL		06/05/2023		4,437		(277)			(277)		4,160	4,160			
100014177	REDDING	CA		05/25/2017		3,259		901			901		4,161	4,161			
100082049	ARNHEM	NLD		03/30/2022		4,233						42	4,275	4,161		(115)	(115)
100045742	INDIANAPOLIS	IN		11/25/2020		5,134		(973)			(973)		4,161	4,161			
100145375	UNITED KINGDOM	GBR		03/12/2024		(2,308)		6,511			6,511		4,203	4,161		(42)	(42)
100049320	DOUGLASSVILLE	PA		11/20/2020		4,763		(601)			(601)		4,161	4,161			
100031898	LOS ANGELES	CA		03/29/2019		4,276		(114)			(114)		4,161	4,161			
100103672	WHITTIER	CA		05/08/2023		4,584		(422)			(422)		4,162	4,162			
100086130	SAINT JOHNS	FL		10/07/2022		4,550		(389)			(389)		4,162	4,162			
100137778	RIVIERA BEACH	FL		12/08/2023		4,261		(99)			(99)		4,162	4,162			
100066918	MAYS LANDING	NJ		08/02/2021		4,149		13			13		4,162	4,162			
100119260	ANCHORAGE	AK		07/31/2023		4,403		(241)			(241)		4,162	4,162			
100118980	LAS VEGAS	NV		07/27/2023		4,349		(187)			(187)		4,162	4,162			
100100715	WEST VALLEY CITY	UT		04/28/2023		3,152		1,011			1,011		4,162	4,162			
100142903	LONG BEACH	CA		02/09/2024		4,518		(356)			(356)		4,162	4,162			
100120616	FORT WORTH	TX		08/18/2023		4,132		31			31		4,162	4,162			
100000275	ROCKWELL	NC		09/27/2016		4,505		(343)			(343)		4,162	4,162			
100110676	WHITE PLAINS	NY		06/30/2023		4,039		124			124		4,162	4,162			
100101558	AUSTIN	TX		04/26/2023		4,129		33			33		4,162	4,162			
100119749	YONKERS	NY		08/08/2023		4,279		(116)			(116)		4,162	4,162			
100139759	UNITED KINGDOM	GBR		12/18/2023		4,145						(33)	4,112	4,163		51	51
100070420	SALEM	OR		09/23/2021		4,598		(435)			(435)		4,163	4,163			
100043194	MURFREESBORO	TN		05/28/2020		4,181		(17)			(17)		4,163	4,163			
100119703	NEWARK	NJ		08/08/2023		4,371		(207)			(207)		4,164	4,164			
100071611	GEORGETOWN	TX		10/14/2021		4,438		(275)			(275)		4,164	4,164			
100129380	AUSTIN	TX		09/26/2023		4,006		157			157		4,164	4,164			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112029	ATCO	NJ		06/29/2023		2,004		2,160			2,160		4,164	4,164			
100078939	OMAHA	NE		02/24/2022		4,259		(95)			(95)		4,164	4,164			
100116106	CANYON COUNTRY AREA SANTA CLA	CA		07/20/2023		2,937		1,227			1,227		4,164	4,164			
100111684	PLANT CITY	FL		06/29/2023		3,650		514			514		4,164	4,164			
100146571	GLOUCESTER	VA		03/19/2024		4,569		(405)			(405)		4,165	4,165			
100150491	TUSTIN	CA		05/03/2024		4,074		91			91		4,165	4,165			
100136378	BRADENTON	FL		11/20/2023		3,993		172			172		4,165	4,165			
100065924	AMSTERDAM/AMSTELVEEN	NLD		07/30/2021		4,204						289	4,493	4,165	(327)		(327)
100151330	WEEKI WACHEE	FL		05/10/2024		4,356		(191)			(191)		4,165	4,165			
100068014	SUN CITY WEST	AZ		09/23/2021		4,382		(217)			(217)		4,165	4,165			
100068520	FUQUAY VARINA	NC		08/25/2021		4,307		(141)			(141)		4,165	4,165			
100088307	BIRMINGHAM	AL		11/10/2022		4,252		(85)			(85)		4,167	4,166		(1)	(1)
100138751	SPANISH FORK	UT		12/21/2023		4,260		(94)			(94)		4,166	4,166			
100111221	PHOENIX	AZ		06/29/2023		3,755		411			411		4,166	4,166			
100168493	DURHAM	NC		09/25/2024		4,324		(158)			(158)		4,166	4,166			
100119221	BRASELTON	GA		07/31/2023		3,600		566			566		4,166	4,166			
100133608	NAGS HEAD	NC		10/23/2023		3,893		274			274		4,167	4,167			
100129330	OXNARD	CA		09/25/2023		4,061		106			106		4,167	4,167			
100079218	YONKERS	NY		02/24/2022		4,209		(42)			(42)		4,167	4,167			
100119675	NEWARK	NJ		08/08/2023		(1,235)		5,402			5,402		4,167	4,167			
100045610	NAPOLEONVILLE	LA		11/25/2020		4,191		(24)			(24)		4,167	4,167			
100147748	LAKEWOOD	NJ		04/08/2024		3,953		214			214		4,167	4,167			
100083028	SOUTH RIVER	NJ		05/11/2022		3,413		755			755		4,167	4,167			
100110351	AUBREY	TX		06/30/2023		3,958		209			209		4,167	4,167			
100080983	HINESVILLE	GA		03/18/2022		3,804		364			364		4,168	4,168			
100063576	BOWLING GREEN	KY		07/01/2021		4,222		(54)			(54)		4,168	4,168			
100048360	LOS ANGELES	CA		11/20/2020		5,037		(869)			(869)		4,168	4,168			
100110895	ASHEVILLE	NC		06/29/2023		4,078		90			90		4,168	4,168			
100064869	LAS VEGAS	NV		07/14/2021		4,634		(466)			(466)		4,168	4,168			
100076793	CHEYENNE	WY		12/27/2021		4,940		(772)			(772)		4,168	4,168			
100067563	WESLEY CHAPEL	FL		09/23/2021		4,585		(416)			(416)		4,169	4,169			
100089999	LONG BEACH	CA		01/13/2023		3,617		552			552		4,169	4,169			
100113249	MARGATE	FL		06/29/2023		594		3,575			3,575		4,169	4,169			
100064236	CALUMET CITY	IL		07/01/2021		3,961		208			208		4,169	4,169			
100153232	IRVING	TX		05/30/2024		4,144		22			22		4,166	4,169		3	3
100071511	KALISPELL	MT		10/19/2021		4,342		(172)			(172)		4,170	4,170			
100087011	MIAMI	FL		11/04/2022		4,354		(184)			(184)		4,170	4,170			
100071576	AUSTIN	TX		10/14/2021		4,494		(324)			(324)		4,170	4,170			
100028329	RIVERTON	UT		10/26/2018		3,739		431			431		4,170	4,170			
100137815	RANCHO MISSION VIEJO AREA	CA		12/08/2023		4,197		(27)			(27)		4,170	4,170			
100137031	ST GEORGE	UT		11/28/2023		3,619		552			552		4,170	4,170			
100047210	ACWORTH	GA		11/20/2020		4,570		(399)			(399)		4,170	4,170			
100025649	PATCHOGUE	NY		09/20/2018		3,210		961			961		4,171	4,171			
100139957	HUTTO	TX		01/09/2024		4,520		(349)			(349)		4,171	4,171			
100063697	LAWRENCEVILLE	GA		07/01/2021		4,320		(149)			(149)		4,171	4,171			
100076006	STAFFORD	VA		01/07/2022		4,516		(345)			(345)		4,171	4,171			
100087451	ROELAND PARK	KS		10/25/2022		3,417		754			754		4,172	4,172			
100071579	COCOA	FL		10/14/2021		4,454		(282)			(282)		4,172	4,172			
100129779	TACOMA	WA		09/27/2023		4,619		(447)			(447)		4,172	4,172			
100143716	HERMOSA BEACH	CA		02/26/2024		4,504		(332)			(332)		4,172	4,172			
100173720	LAVEEN	AZ		10/30/2024		4,426		(254)			(254)		4,172	4,172			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113186	LAKE WORTH	FL		06/29/2023		4,036		137			137		4,172	4,172			
100054843	MINEOLA	NY		03/23/2021		4,682		(512)			(512)		4,170	4,173		2	2
100014146	BOWIE	MD		05/25/2017		3,577		596			596		4,173	4,173			
100030899	SEATTLE	WA		04/09/2019		3,838		335			335		4,173	4,173			
100140221	HOLLYWOOD	FL		01/11/2024		4,278		(105)			(105)		4,173	4,173			
100043231	POUGHQUAG	NY		08/13/2020		4,606		(433)			(433)		4,173	4,173			
100067482	FORT MYERS	FL		09/23/2021		4,648		(475)			(475)		4,173	4,173			
100121007	NEW BRAUNFELS	TX		08/30/2023		3,933		240			240		4,173	4,173			
100115134	EAST ORANGE	NJ		07/17/2023		4,378		(205)			(205)		4,173	4,173			
100028890	BALDWIN PARK	CA		10/26/2018		4,552		(378)			(378)		4,173	4,173			
100053507	KANSAS CITY	MO		03/23/2021		4,861		(688)			(688)		4,174	4,174			
100129482	PALM SPRINGS	CA		09/29/2023		4,123		50			50		4,174	4,174			
100117346	HAIKU	HI		07/20/2023		1,961		2,213			2,213		4,174	4,174			
100114244	GOLD CREEK	MT		06/29/2023		3,206		968			968		4,174	4,174			
100102660	WATKINS	CO		06/22/2023		4,663		(489)			(489)		4,174	4,174			
100136279	BRUNSWICK	ME		11/20/2023		4,174							4,174	4,174			
100148584	OAKLAND	CA		04/12/2024		4,317		(143)			(143)		4,174	4,174			
100137561	RICHMOND	VA		12/08/2023		4,455		(280)			(280)		4,174	4,174			
100089286	PALM DESERT	CA		01/26/2023		5,041		(867)			(867)		4,174	4,174			
100147631	FORT WORTH	TX		04/04/2024		4,469		(295)			(295)		4,174	4,174			
100081637	WEST CHESTER	PA		03/24/2022		4,233		(58)			(58)		4,175	4,175			
100152472	ANAHEIM	CA		05/16/2024		4,307		(132)			(132)		4,175	4,175			
100120969	LAKEWAY	TX		08/30/2023		4,228		(53)			(53)		4,175	4,175			
100064248	ALTAMONTE SPRINGS	FL		07/01/2021		3,907		267			267		4,175	4,175			
100079385	LOS BANOS	CA		03/17/2022		4,586		(411)			(411)		4,175	4,175			
100049767	UPPER MARLBORO	MD		11/20/2020		4,797		(621)			(621)		4,176	4,176			
100043543	CHESHIRE	CT		08/13/2020		4,377		(201)			(201)		4,176	4,176			
100128121	PLEASANT VIEW	TN		09/08/2023		3,987		189			189		4,177	4,177			
100120676	DEERFIELD BEACH	FL		08/24/2023		4,135		42			42		4,177	4,177			
100108905	MONROE TOWNSHIP	NJ		05/31/2023		4,512		(336)			(336)		4,177	4,177			
100000501	BANNING	CA		09/27/2016		3,783		394			394		4,177	4,177			
100078946	OMAHA	NE		02/24/2022		4,273		(96)			(96)		4,177	4,177			
100132028	PATERSON	NJ		10/13/2023		4,045		132			132		4,177	4,177			
100067738	CHARLOTTE	NC		09/23/2021		4,508		(330)			(330)		4,177	4,177			
100120015	LEWISVILLE	TX		08/11/2023		4,211		(33)			(33)		4,177	4,177			
100068338	MANASSAS	VA		08/25/2021		4,534		(357)			(357)		4,177	4,177			
100053968	ALEXANDRIA	VA		03/23/2021		4,940		(763)			(763)		4,178	4,178			
100126828	BIRMINGHAM	AL		08/30/2023		3,386		791			791		4,178	4,178			
100043832	ALHAMBRA	CA		08/19/2020		5,167		(989)			(989)		4,178	4,178			
100054109	MINEOLA	NY		03/23/2021		5,460		(1,282)			(1,282)		4,178	4,178			
100119871	SAINT CLOUD	FL		08/10/2023		4,521		(343)			(343)		4,178	4,178			
100078466	CAPE CORAL	FL		01/25/2022		5,213		(1,035)			(1,035)		4,178	4,178			
100025184	BAY SHORE	NY		09/20/2018		2,586		1,592			1,592		4,178	4,178			
100103724	CHARLOTTE HALL	MD		05/08/2023		4,315		(137)			(137)		4,179	4,179			
100150668	COTTAGE GROVE	OR		05/06/2024		4,230		(51)			(51)		4,179	4,179			
403050301	JACKSON	MS		06/28/2024		8,179		(4,000)			(4,000)		4,179	4,179			
100162304	SANTA CRUZ	CA		08/05/2024		4,569		(389)			(389)		4,180	4,180			
100053666	STONINGTON	CT		03/23/2021		5,340		(1,160)			(1,160)		4,180	4,180			
100054028	INGLEWOOD	CA		03/23/2021		4,984		(804)			(804)		4,180	4,180			
100060930	BALTIMORE	MD		06/01/2021		4,140		40			40		4,180	4,180			
100057891	RICHMOND	TX		06/30/2021		4,523		(343)			(343)		4,180	4,180			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029597	UPPERCO	MD		10/26/2018		3,955		225			225		4,180	4,180			
100090279	ONTARIO	CA		01/13/2023		4,594		(414)			(414)		4,181	4,181			
100031828	RIVERSIDE	CA		03/29/2019		3,923		258			258		4,181	4,181			
100152833	FORT MYERS	FL		05/22/2024		4,586		(405)			(405)		4,181	4,181			
100080982	HINESVILLE	GA		03/18/2022		3,826		355			355		4,181	4,181			
100043064	HYATTSVILLE	MD		05/28/2020		3,603		578			578		4,181	4,181			
100152796	LOS ANGELES	CA		05/22/2024		4,359		(177)			(177)		4,182	4,182			
100049543	INGLEWOOD	CA		11/20/2020		5,676		(1,495)			(1,495)		4,182	4,182			
100149472	NORWOOD	NJ		04/24/2024		4,254		(72)			(72)		4,182	4,182			
100149057	SHERMAN OAKS	CA		04/19/2024		4,523		(341)			(341)		4,182	4,182			
100088353	PLEASANT GROVE	UT		01/06/2023		4,286		(104)			(104)		4,182	4,182			
100150667	COTTAGE GROVE	OR		05/06/2024		4,233		(51)			(51)		4,182	4,182			
100076039	THORNTON	CO		01/07/2022		4,503		(320)			(320)		4,183	4,183			
100053360	VAN NUYS	CA		03/23/2021		4,779		(596)			(596)		4,183	4,183			
100030004	TAMPA	FL		12/20/2018		4,052		131			131		4,183	4,183			
100060303	PROVO	UT		06/25/2021		4,623		(440)			(440)		4,183	4,183			
100102545	CHICAGO	IL		06/07/2023		4,326		(143)			(143)		4,183	4,183			
100013280	LAS VEGAS	NV		05/25/2017		2,795		1,389			1,389		4,183	4,183			
100110604	SUNLAND	CA		06/30/2023		4,233		(50)			(50)		4,183	4,183			
100101691	RIVERSIDE	CA		03/31/2023		4,093		91			91		4,184	4,184			
100017086	SEATTLE	WA		04/26/2018		4,082		102			102		4,184	4,184			
100128723	ORLANDO	FL		09/21/2023		4,286		(102)			(102)		4,184	4,184			
100115752	KISSIMMEE	FL		07/20/2023		4,221		(37)			(37)		4,184	4,184			
100114083	WATSONVILLE	CA		06/29/2023		2,902		1,283			1,283		4,184	4,184			
100112067	ATLANTA	GA		06/29/2023		1,764		2,421			2,421		4,185	4,185			
100118678	RIVERSIDE	CA		07/25/2023		(7,628)		11,813			11,813		4,185	4,185			
100115637	PHOENIX	OR		07/19/2023		4,327		(142)			(142)		4,185	4,185			
100120758	HUTTO	TX		08/25/2023		3,082		1,103			1,103		4,185	4,185			
100143189	SCOTTSDALE	AZ		02/16/2024		4,514		(329)			(329)		4,185	4,185			
100046228	CHICAGO	IL		11/25/2020		5,220		(1,035)			(1,035)		4,185	4,185			
100060730	MUNCIE	IN		06/01/2021		4,158		27			27		4,185	4,185			
100119822	BAY SHORE	NY		08/08/2023		4,486		(301)			(301)		4,186	4,186			
100061200	COOKEVILLE	TN		06/01/2021		4,143		43			43		4,186	4,186			
100032039	ARVADA	CO		03/29/2019		3,996		190			190		4,186	4,186			
100047774	ROUND ROCK	TX		11/20/2020		4,766		(580)			(580)		4,186	4,186			
100078275	HOMESTEAD	FL		02/10/2022		4,870		(684)			(684)		4,186	4,186			
100135057	LEONARDTOWN	MD		11/01/2023		3,904		283			283		4,186	4,186			
100129472	WASHINGTON	DC		09/29/2023		4,309		(122)			(122)		4,186	4,186			
100147012	MISSOULA	MT		03/27/2024		4,355		(168)			(168)		4,187	4,187			
100165718	DENVER	CO		08/29/2024		4,541		(355)			(355)		4,187	4,187			
100102034	NORCO	CA		04/14/2023		4,308		(121)			(121)		4,187	4,187			
100137911	SPRING HILL	TN		12/12/2023		4,167		20			20		4,187	4,187			
100117875	MIAMI	FL		07/20/2023		4,176		11			11		4,187	4,187			
100115251	PATERSON	NJ		07/17/2023		4,405		(218)			(218)		4,187	4,187			
100150670	COTTAGE GROVE	OR		05/06/2024		4,238		(51)			(51)		4,187	4,187			
100082184	LEONARD	TX		04/14/2022		4,569		(382)			(382)		4,187	4,187			
100120902	FALLS CHURCH	VA		08/30/2023		4,242		(54)			(54)		4,187	4,187			
100081480	SACRAMENTO	CA		03/18/2022		3,965		222			222		4,187	4,187			
100044322	COLUMBUS	MI		08/04/2020		(3,088)		7,276			7,276		4,187	4,187			
100070455	MESA	AZ		09/23/2021		4,587		(399)			(399)		4,188	4,187			
100013727	ROSEVILLE	CA		05/25/2017		3,770		417			417		4,188	4,188			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065669	CICERO	IL		07/28/2021		4,538		(350)			(350)		4,188	4,188			
100081354	BOTHELL	WA		03/18/2022		3,911		277			277		4,188	4,188			
100115803	LOS ANGELES	CA		07/20/2023		4,239		(51)			(51)		4,188	4,188			
100103578	MONROE	GA		05/08/2023		4,097		92			92		4,189	4,188		(1)	(1)
100043627	PHILADELPHIA	PA		08/13/2020		4,681		(493)			(493)		4,188	4,188			
100127549	BAKERSFIELD	CA		09/08/2023		4,396		(208)			(208)		4,188	4,188			
100132729	NASHVILLE	TN		11/03/2023		4,330		(141)			(141)		4,189	4,189			
4010062979	LYNCHBURG	VA		01/30/2024		4,589		(400)			(400)		4,189	4,189			
100108072	NEW BEDFORD	MA		05/24/2023		4,482		(295)			(295)		4,187	4,189		2	2
100012735	APOPKA	FL		05/25/2017		3,135		1,055			1,055		4,189	4,189			
100030880	DUXBURY	MA		04/09/2019		2,494		1,695			1,695		4,189	4,189			
100025829	CARNESVILLE	GA		09/20/2018		3,008		1,182			1,182		4,189	4,189			
100000443	HESPERIA	CA		09/27/2016		4,722		(533)			(533)		4,189	4,189			
100116528	PANAMA CITY BEACH	FL		07/20/2023		2,761		1,429			1,429		4,189	4,189			
100129704	ROGERS	AR		09/29/2023		4,211		(21)			(21)		4,191	4,191			
100076020	GONZALES	LA		01/07/2022		4,424		(233)			(233)		4,191	4,191			
100089984	MADERA	CA		01/13/2023		4,560		(370)			(370)		4,191	4,191			
100101744	PHILADELPHIA	PA		03/31/2023		4,423		(232)			(232)		4,191	4,191			
100031819	OAKLEY	CA		03/29/2019		3,193		999			999		4,191	4,191			
100110644	SAN MARCOS	CA		06/30/2023		4,249		(58)			(58)		4,191	4,191			
100120057	CHANDLER	AZ		08/11/2023		4,228		(37)			(37)		4,192	4,192			
100070438	CHARLOTTE	NC		09/23/2021		4,303		(111)			(111)		4,192	4,192			
100113072	HANOVER	PA		06/29/2023		1,724		1,785			1,785		3,509	4,192		683	683
100119264	PEORIA	AZ		07/31/2023		4,127		66			66		4,192	4,192			
100101951	NIPOMO	CA		04/14/2023		4,413		(220)			(220)		4,192	4,192			
100012705	OCEAN CITY	MD		05/25/2017		3,271		921			921		4,192	4,192			
100030027	PINE HALL	NC		12/20/2018		4,269		(76)			(76)		4,193	4,193			
100024874	FONTANA	CA		09/20/2018		4,585		(392)			(392)		4,194	4,194			
100171697	APPLE VALLEY	MN		10/16/2024		4,317		(124)			(124)		4,194	4,194			
100085998	TODOS SANTOS	MEX		08/19/2022		4,194							4,194	4,194			
100060220	HACKETTSTOWN	NJ		06/25/2021		4,569		(375)			(375)		4,195	4,195			
100107878	KAILUA KONA	HI		06/29/2023		4,679		(484)			(484)		4,195	4,195			
100044981	RIVERDALE	GA		11/19/2020		4,386		(190)			(190)		4,195	4,195			
100111178	ELMWOOD PARK	IL		06/29/2023		1,900		2,296			2,296		4,195	4,195			
100175050	LANCASTER	CA		11/05/2024		4,333		(137)			(137)		4,196	4,196			
100081038	MONTGOMERY VILLAGE	MD		03/18/2022		3,849		347			347		4,196	4,196			
100103026	MIAMI	FL		06/22/2023		4,335		(139)			(139)		4,196	4,196			
100024798	OZONE PARK	NY		09/20/2018		4,027		169			169		4,196	4,196			
100143881	LAKE WORTH BEACH	FL		03/06/2024		4,629		(433)			(433)		4,196	4,196			
100020018	BELTON	TX		07/30/2018		4,487		(290)			(290)		4,196	4,196			
100137791	KAILUA KONA	HI		12/08/2023		4,257		(60)			(60)		4,197	4,197			
100165738	NEWBERG	OR		08/29/2024		4,856		(659)			(659)		4,197	4,197			
100140699	EL CAJON	CA		02/08/2024		4,540		(343)			(343)		4,197	4,197			
100141212	NORCROSS	GA		01/30/2024		4,614		(417)			(417)		4,197	4,197			
100133758	RENO	NV		10/23/2023		4,370		(174)			(174)		4,197	4,197			
100142582	SANTA ROSA BEACH	FL		02/08/2024		4,386		(189)			(189)		4,197	4,197			
100067682	MARLTON	NJ		09/23/2021		4,601		(404)			(404)		4,197	4,197			
100071588	SAN ANTONIO	TX		10/14/2021		4,371		(174)			(174)		4,197	4,197			
100071592	CHARLOTTE	NC		10/14/2021		4,454		(257)			(257)		4,197	4,197			
100120799	GARNER	NC		08/25/2023		4,441		(243)			(243)		4,197	4,197			
100025453	WOODBURY	MN		09/20/2018		4,035		163			163		4,197	4,197			

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100043473	PUTNAM VALLEY	NY		08/13/2020		(2,435)		6,633			6,633		4,198	4,198			
100152827	WORCESTER	MA		05/22/2024		3,993		205			205		4,198	4,198			
100060243	HENDERSON	NV		06/25/2021		4,294		(96)			(96)		4,198	4,198			
100060490	CORPUS CHRISTI	TX		06/01/2021		4,157		41			41		4,198	4,198			
100062070	EAST HAMPTON	CT		07/01/2021		4,435		(237)			(237)		4,198	4,198			
100031864	MODESTO	CA		03/29/2019		4,171		27			27		4,198	4,198			
100080759	TAVARES	FL		03/10/2022		4,920		(721)			(721)		4,198	4,198			
100067568	INDIAN HEAD	MD		09/23/2021		4,537		(338)			(338)		4,198	4,198			
100057775	BATON ROUGE	LA		06/30/2021		4,316		(118)			(118)		4,198	4,198			
100076201	GARLAND	TX		01/07/2022		4,337		(138)			(138)		4,198	4,198			
100012229	ABINGDON	MD		04/28/2017		3,029		1,168			1,168		4,197	4,198		2	2
100140579	WAILUKU	HI		01/19/2024		4,512		(313)			(313)		4,199	4,199			
100136505	TUCSON	AZ		11/20/2023		2,973		1,226			1,226		4,199	4,199			
100026010	HEREFORD	AZ		09/20/2018		3,715		484			484		4,199	4,199			
100116853	AUBREY	TX		07/20/2023		3,468		732			732		4,199	4,199			
100138952	KANSAS CITY	KS		12/21/2023		2,905		1,294			1,294		4,200	4,200			
100135267	CLERMONT	FL		11/08/2023		3,860		339			339		4,200	4,200			
100048537	ORMOND BEACH	FL		11/20/2020		4,608		(409)			(409)		4,200	4,200			
100130140	SAN ANTONIO	TX		11/15/2023		4,518		(318)			(318)		4,200	4,200			
100062273	MILWAUKEE	WI		07/01/2021		4,280		(80)			(80)		4,200	4,200			
100117897	OCALA	FL		07/20/2023		4,116		84			84		4,200	4,200			
100078532	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,278						76	4,354	4,200	(154)		(154)
100071913	ARLINGTON	TX		11/19/2021		5,491		(1,290)			(1,290)		4,201	4,201			
100063303	SELMA	AL		07/01/2021		4,321		(120)			(120)		4,201	4,201			
100068366	NAMPA	ID		08/25/2021		4,477		(276)			(276)		4,201	4,201			
100118780	MIAMI	FL		07/25/2023		4,504		(303)			(303)		4,201	4,201			
100135563	TOTOWA	NJ		11/13/2023		4,200		1			1		4,201	4,201			
100043897	WINTER PARK	FL		08/19/2020		4,081		120			120		4,201	4,201			
100152562	ST AUGUSTINE	FL		05/17/2024		4,279		(86)			(86)		4,194	4,201		8	8
100078399	SCOTTSDALE	AZ		02/10/2022		4,504		(303)			(303)		4,201	4,201			
100071605	CASHION	OK		10/14/2021		4,633		(432)			(432)		4,201	4,201			
100063114	JACKSON	GA		07/01/2021		4,240		(38)			(38)		4,202	4,202			
100026530	INDIANAPOLIS	IN		09/26/2018		3,300		903			903		4,202	4,202			
100061076	HOBBS	NM		06/01/2021		4,162		40			40		4,202	4,202			
100063410	PORTSMOUTH	VA		07/01/2021		4,361		(159)			(159)		4,202	4,202			
100078273	MELBOURNE	FL		02/10/2022		4,953		(750)			(750)		4,203	4,203			
100057888	CHANDLER	AZ		06/30/2021		4,635		(433)			(433)		4,203	4,203			
100064917	DALLAS	TX		07/14/2021		4,641		(439)			(439)		4,203	4,203			
100118631	FRAMINGHAM	MA		07/25/2023		4,564		(360)			(360)		4,203	4,203			
100150756	ABINGDON	VA		05/07/2024		4,318		(115)			(115)		4,204	4,204			
100013856	ORANGE TOWNSHIP	NJ		05/25/2017		3,587		617			617		4,204	4,204			
100127974	ANTIOCH	TN		09/08/2023		3,612		592			592		4,204	4,204			
100133765	FLOWER MOUND	TX		10/20/2023		4,457		(253)			(253)		4,205	4,205			
100110597	MIAMI	FL		06/30/2023		4,242		(38)			(38)		4,205	4,205			
4010062364	TRENTON	NJ		11/29/2023		4,205							4,205	4,205			
100167770	WOODBURY	NY		09/19/2024		4,811		(606)			(606)		4,205	4,205			
100028964	MOHNTON	PA		10/26/2018		3,963		242			242		4,205	4,205			
100062756	LEMOORE	CA		07/01/2021		4,270		(65)			(65)		4,205	4,205			
100066533	INGLEWOOD	CA		08/02/2021		4,332		(127)			(127)		4,205	4,205			
100031208	LOS ANGELES	CA		03/29/2019		2,904		1,302			1,302		4,206	4,206			
100012069	CORAL SPRINGS	FL		03/08/2017		3,826		380			380		4,206	4,206			

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100110454	COMMERCE CITY	CO		06/30/2023		3,750		455			455		4,206	4,206			
100026122	SALINAS	CA		09/20/2018		3,846		360			360		4,206	4,206			
100010882	VINELAND	NJ		12/23/2016		3,075		1,132			1,132		4,207	4,207			
100100665	BAKERSFIELD	CA		04/28/2023		3,986		221			221		4,207	4,207			
100142936	GLENDALE	CA		02/09/2024		4,612		(408)			(408)		4,204	4,207		3	3
100116744	CLARKSVILLE	TN		07/20/2023		2,085		2,122			2,122		4,207	4,207			
100063362	SAN ANTONIO	TX		07/01/2021		4,457		(250)			(250)		4,207	4,207			
100135436	SEVIERVILLE	TN		11/13/2023		4,203		4			4		4,207	4,207			
100060970	FRESNO	CA		06/01/2021		4,167		41			41		4,207	4,207			
100053769	EASTON	PA		03/23/2021		4,644		(436)			(436)		4,208	4,208			
100128430	MC GAHEYSVILLE	VA		09/15/2023		4,302		(94)			(94)		4,208	4,208			
100045720	DETROIT	MI		11/25/2020		4,345		(137)			(137)		4,208	4,208			
100011320	DEATSVILLE	AL		12/23/2016		3,766		442			442		4,208	4,208			
100044161	HOUSTON	TX		08/19/2020		4,167		41			41		4,209	4,209			
100065043	LAKEWOOD	NJ		07/14/2021		4,545		(336)			(336)		4,209	4,209			
100129568	JACKSON	NJ		09/29/2023		4,412		(203)			(203)		4,209	4,209			
100107860	BRASELTON	GA		06/29/2023		4,567		(358)			(358)		4,209	4,209			
100077799	BRADENTON	FL		12/23/2021		4,931		(725)			(725)		4,207	4,209		2	2
100128927	HEMET	CA		09/22/2023		4,395		(186)			(186)		4,209	4,209			
100025532	SAINT GEORGE	UT		09/20/2018		3,835		374			374		4,209	4,209			
100119535	MANOR	TX		07/28/2023		3,418		792			792		4,210	4,210			
100110044	MIAMI	FL		06/23/2023		4,118		92			92		4,210	4,210			
100136338	BLOOMINGDALE	GA		11/20/2023		3,382		828			828		4,210	4,210			
100135775	ISLE OF PALMS	SC		11/10/2023		3,758		452			452		4,210	4,210			
100081122	MERCED	CA		03/18/2022		3,988		223			223		4,211	4,211			
100084829	BOYNTON BEACH	FL		08/02/2022		4,171		40			40		4,211	4,211			
100063408	WATERVILLE	NY		07/01/2021		4,331		(120)			(120)		4,211	4,211			
100025393	SELLERSBURG	IN		09/20/2018		3,931		280			280		4,211	4,211			
100087968	BRIDGEVILLE	DE		10/25/2022		4,465		(254)			(254)		4,211	4,211			
100081601	HIALEAH	FL		03/24/2022		4,707		(496)			(496)		4,211	4,211			
100025427	QUARTZ HILL	CA		09/20/2018		3,316		895			895		4,211	4,211			
100120744	CASTLE ROCK	CO		08/25/2023		4,551		(340)			(340)		4,211	4,211			
100174523	NORTH PALM BEACH	FL		10/31/2024		4,428		(216)			(216)		4,211	4,211			
100151439	KAILUA-KONA	HI		05/10/2024		4,174		38			38		4,211	4,211			
100119261	CORONA	CA		07/31/2023		4,354		(143)			(143)		4,212	4,212			
100102922	ATLANTA	GA		06/22/2023		4,833		(621)			(621)		4,212	4,212			
100139146	NEWBURGH	NY		12/28/2023		4,243		(31)			(31)		4,212	4,212			
100078484	WESTPORT	WA		02/02/2022		4,735		(522)			(522)		4,212	4,212			
100149292	KAILUA-KONA	HI		04/24/2024		4,535		(323)			(323)		4,212	4,212			
100076084	WALLA WALLA	WA		01/07/2022		4,608		(396)			(396)		4,213	4,213			
100074536	PETERSBURG	VA		12/01/2021		4,557		(344)			(344)		4,213	4,213			
100134837	WEYMOUTH	MA		10/30/2023		4,204		9			9		4,213	4,213			
100054778	ALBERTVILLE	AL		03/23/2021		5,098		(885)			(885)		4,213	4,213			
100081089	CLOVIS	CA		03/18/2022		3,838		375			375		4,213	4,213			
100053441	GRANGER	IN		03/23/2021		4,332		(118)			(118)		4,213	4,213			
100119418	FORT COLLINS	CO		07/31/2023		4,316		(103)			(103)		4,213	4,213			
100109813	IRVINGTON	NJ		06/22/2023		4,481		(268)			(268)		4,213	4,213			
100112433	TUJUNGA	CA		06/29/2023		2,884		1,329			1,329		4,213	4,213			
100050000	EAST ISLIP	NY		11/20/2020		4,383		(169)			(169)		4,214	4,214			
100054668	AURORA	IL		03/23/2021		4,670		(456)			(456)		4,214	4,214			
100054851	STOCKTON	CA		03/23/2021		4,341		(127)			(127)		4,214	4,214			

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100030741	JAMAICA	NY		04/09/2019		1,692		2,522			2,522		4,214	4,214			
100159208	FLOWER MOUND	TX		07/15/2024		4,378		(163)			(163)		4,214	4,214			
100024436	HOLLIS	NH		09/20/2018		3,543		671			671		4,214	4,214			
100025701	SAINT CLOUD	FL		09/20/2018		4,204		11			11		4,215	4,215			
100081484	ALBANY	OR		03/18/2022		4,019		196			196		4,215	4,215			
100132355	CANTON	GA		11/03/2023		3,702		513			513		4,215	4,215			
100128037	WOODBRIDGE	VA		09/08/2023		3,994		221			221		4,215	4,215			
100020406	LACEY	WA		07/27/2018		4,566		(351)			(351)		4,215	4,215			
100120783	NAPA	CA		08/25/2023		4,737		(514)			(514)		4,222	4,215		(7)	(7)
100082900	BIG BEAR CITY	CA		05/17/2022		4,480		(265)			(265)		4,215	4,215			
100128093	WHITE HOUSE	TN		09/08/2023		3,796		420			420		4,215	4,215			
100087404	TULARE	CA		10/25/2022		3,578		638			638		4,215	4,215			
100055342	WEST FRANKFORT	IL		03/23/2021		4,263		(47)			(47)		4,216	4,216			
100114893	DULUTH	GA		07/13/2023		4,307		(91)			(91)		4,216	4,216			
100084811	PINGREE GROVE	IL		08/02/2022		4,327		(111)			(111)		4,216	4,216			
100137012	PARRISH	FL		11/28/2023		3,362		854			854		4,216	4,216			
100077379	WILMINGTON	DE		01/03/2022		4,407		(190)			(190)		4,216	4,216			
100133783	WORCESTER	MA		10/20/2023		4,242		(26)			(26)		4,217	4,217			
100091219	MIAMI	FL		01/31/2023		4,413		(196)			(196)		4,217	4,217			
100146721	LOS ANGELES	CA		03/20/2024		4,182		35			35		4,217	4,217			
100157971	ALEXANDRIA	VA		07/09/2024		4,299		(83)			(83)		4,217	4,217			
100102713	FAIRFAX	VA		06/22/2023		5,011		(794)			(794)		4,217	4,217			
100115070	DAVENPORT	FL		07/14/2023		3,919		298			298		4,217	4,217			
100114619	PRESCOTT	AZ		06/29/2023		4,093		124			124		4,217	4,217			
100045082	KELSO	WA		11/19/2020		4,205		12			12		4,217	4,217			
100113796	DOVER	NJ		06/29/2023		1,913		2,305			2,305		4,217	4,217			
100032167	LOS ANGELES	CA		03/29/2019		4,783		(566)			(566)		4,217	4,217			
100132081	POOLER	GA		10/13/2023		3,368		850			850		4,218	4,218			
100079841	ALIQUIPPA	PA		04/08/2022		4,361		(143)			(143)		4,218	4,218			
100120429	DALLAS	TX		08/18/2023		4,701		(483)			(483)		4,218	4,218			
100114214	KANNAPOLIS	NC		06/29/2023		4,546		(327)			(327)		4,218	4,218			
100071585	NEW BEDFORD	MA		10/14/2021		4,536		(318)			(318)		4,218	4,218			
100151457	LATHROP	CA		05/10/2024		4,447		(228)			(228)		4,218	4,218			
100046145	CLEVELAND	OH		11/25/2020		4,348		(130)			(130)		4,219	4,219			
100100925	VALLEJO	CA		04/28/2023		3,643		576			576		4,219	4,219			
100114570	CLINTON	UT		06/29/2023		4,284		(65)			(65)		4,219	4,219			
100133730	DAVENPORT	FL		10/23/2023		3,599		620			620		4,219	4,219			
100075304	JOSHUA	TX		12/01/2021		4,384		(165)			(165)		4,219	4,219			
100026066	CHICAGO	IL		09/20/2018		4,240		(21)			(21)		4,219	4,219			
100113187	MIAMI BEACH	FL		06/29/2023		4,154		65			65		4,219	4,219			
100108025	GROVELAND	FL		05/25/2023		4,143		76			76		4,219	4,220		1	1
100114055	CINCINNATI	OH		06/29/2023		3,128		1,092			1,092		4,220	4,220			
100127027	LOS LUNAS	NM		08/30/2023		4,018		202			202		4,220	4,220			
100102414	PROVO	UT		06/07/2023		4,713		(493)			(493)		4,220	4,220			
100090007	LAS VEGAS	NV		01/13/2023		4,102		118			118		4,220	4,220			
100083589	ENGLEWOOD	CO		07/25/2022		4,456		(236)			(236)		4,220	4,220			
100135089	BRADENTON	FL		11/01/2023		3,749		471			471		4,220	4,220			
100148020	PITTSBORO	NC		04/10/2024		3,949		271			271		4,220	4,220			
100030176	WEST NEW YORK	NJ		12/20/2018		3,136		1,084			1,084		4,220	4,220			
100013509	LAS VEGAS	NV		05/25/2017		3,614		606			606		4,220	4,220			
100057916	VICTORVILLE	CA		06/30/2021		4,497		(277)			(277)		4,220	4,220			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102594	LYNNFIELD	MA		06/07/2023		4,554		(334)			(334)		4,220	4,220			
100153335	WILDWOOD	NJ		05/30/2024		4,147		73			73		4,220	4,220			
100091410	RENO	NV		02/22/2023		4,332		(111)			(111)		4,221	4,221			
100154994	UPLAND	CA		07/19/2024		4,631		(411)			(411)		4,221	4,221			
100115418	LOS ANGELES	CA		07/17/2023		4,760		(539)			(539)		4,221	4,221			
100000344	BELLEVILLE	IL		09/27/2016		3,111		1,110			1,110		4,221	4,221			
100081523	MILLERSVILLE	MD		03/18/2022		3,868		353			353		4,221	4,221			
100026363	OCALA	FL		09/26/2018		3,987		234			234		4,222	4,222			
100133620	JACKSON TOWNSHIP	NJ		10/23/2023		4,205		17			17		4,222	4,222			
100014101	SPRINGFIELD	VA		05/25/2017		3,849		374			374		4,222	4,222			
100068109	PHILADELPHIA	PA		08/25/2021		4,539		(317)			(317)		4,222	4,222			
100126791	CHERAW	SC		08/30/2023		4,928		(387)			(387)		4,542	4,223		(319)	(319)
100154162	IMPERIAL BEACH	CA		07/11/2024		4,574		(351)			(351)		4,223	4,223			
100148755	LOGAN	UT		04/17/2024		4,374		(151)			(151)		4,223	4,223			
100109088	POCONO LAKE	PA		06/05/2023		4,337		(110)			(110)		4,227	4,223		(4)	(4)
100025431	PERRIS	CA		09/20/2018		3,690		534			534		4,224	4,224			
100055702	MIDDLETOWN	DE		03/23/2021		5,527		(1,303)			(1,303)		4,224	4,224			
100100952	CASA GRANDE	AZ		04/28/2023		2,970		1,254			1,254		4,224	4,224			
100113635	TRUMBULL	CT		06/29/2023		878		3,347			3,347		4,224	4,224			
100016572	PEORIA	AZ		04/10/2018		4,382		(157)			(157)		4,225	4,225			
100134655	HAWTHORNE	CA		10/30/2023		4,624		(399)			(399)		4,225	4,225			
100156207	BRADENTON	FL		06/20/2024		4,627		(402)			(402)		4,225	4,225			
100147010	KEARNY	NJ		03/27/2024		3,983		242			242		4,226	4,226			
100048239	WESTBURY	NY		11/20/2020		4,789		(564)			(564)		4,226	4,226			
100078926	BAYVILLE	NJ		02/24/2022		4,206		20			20		4,226	4,226			
100136409	MARLBOROUGH	MA		11/20/2023		4,257		(31)			(31)		4,226	4,226			
100043953	BELMONT	NC		08/19/2020		4,871		(646)			(646)		4,226	4,226			
100045619	POUGHKEEPSIE	NY		11/25/2020		3,754		472			472		4,226	4,226			
100087999	SNOHOMISH	WA		10/25/2022		4,333		(107)			(107)		4,226	4,226			
100115686	BROOMFIELD	CO		07/20/2023		4,303		(76)			(76)		4,227	4,226			
100017186	ASHEVILLE	NC		04/26/2018		3,978		248			248		4,226	4,226			
100025678	ESCONDIDO	CA		09/20/2018		3,758		468			468		4,226	4,226			
100129620	DAVENPORT	FL		09/29/2023		4,244		(18)			(18)		4,226	4,226			
100014004	PLAINFIELD	IL		05/25/2017		3,551		676			676		4,227	4,226		(1)	(1)
4010053963	TRENTON	NJ		06/20/2023		4,606		(379)			(379)		4,227	4,227			
100136005	HARTVILLE	MO		11/16/2023		4,352		(126)			(126)		4,227	4,227			
100048960	CATHEDRAL CITY	CA		11/20/2020		4,948		(721)			(721)		4,227	4,227			
100115171	NEWARK	NJ		07/17/2023		(3,506)		7,733			7,733		4,227	4,227			
100152410	VAN ALSTYNE	TX		05/17/2024		4,115		113			113		4,227	4,227			
100076300	CYPRESS	TX		01/07/2022		4,417		(189)			(189)		4,228	4,228			
100091504	BOCA RATON	FL		01/20/2023		20,788		(16,560)			(16,560)		4,228	4,228			
4010065030	PHOENIX	AZ		01/10/2024		4,594		(366)			(366)		4,228	4,228			
100068364	KISSIMMEE	FL		08/25/2021		4,658		(430)			(430)		4,228	4,228			
100071572	ANNA	TX		10/14/2021		4,417		(189)			(189)		4,228	4,228			
100101509	MISSOURI CITY	TX		04/26/2023		3,510		719			719		4,228	4,228			
100113116	THE COLONY	TX		06/29/2023		3,511		717			717		4,228	4,228			
100031968	RANCHO SANTA MARGARIT	CA		03/29/2019		3,783		446			446		4,229	4,229			
100067476	TALLAHASSEE	FL		09/23/2021		4,725		(495)			(495)		4,230	4,229		(2)	(2)
100086148	EPHRATA	WA		10/07/2022		4,146		83			83		4,229	4,229			
100065780	PFLUGERVILLE	TX		07/28/2021		4,366		(137)			(137)		4,229	4,229			
100151622	PALM DESERT	CA		05/10/2024		4,289		(61)			(61)		4,229	4,229			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057662	WYLIE	TX		06/30/2021		4,404		(175)			(175)		4,229	4,229			
100113990	PALMYRA	VA		06/29/2023		3,951		279			279		4,229	4,229			
100140479	GARDEN GROVE	CA		01/19/2024		4,874		(234)			(234)		4,640	4,229		(411)	(411)
100101510	MISSOURI CITY	TX		04/26/2023		3,510		719			719		4,229	4,229			
100025198	LINDENHURST	NY		09/20/2018		2,762		1,467			1,467		4,229	4,229			
100024651	CORONA	CA		09/20/2018		4,623		(393)			(393)		4,229	4,229			
100012455	GRAND TERRACE	CA		04/28/2017		3,543		687			687		4,229	4,229			
100062777	YORK	PA		07/01/2021		4,346		(116)			(116)		4,230	4,230			
100119966	LARGO	FL		08/11/2023		4,356		(126)			(126)		4,230	4,230			
100048440	NEW BALTIMORE	MI		11/20/2020		4,428		(198)			(198)		4,230	4,230			
100142096	(LA CRESCENTA AREA) GLENDALE	CA		02/29/2024		4,989		(759)			(759)		4,230	4,230			
100047565	WEST PARK	FL		11/20/2020		4,295		(65)			(65)		4,230	4,230			
100063793	PLEASANT VALLEY	MO		07/01/2021		4,244		(14)			(14)		4,231	4,231			
100137243	MIAMI	FL		11/29/2023		4,359		(129)			(129)		4,231	4,231			
100114751	HILTON HEAD ISLAND	SC		07/07/2023		4,333		(108)			(108)		4,225	4,231		6	6
100077455	COLLEGEVILLE	PA		01/03/2022		4,274		(43)			(43)		4,231	4,231			
100135356	SOUTH LAKE TAHOE	CA		11/13/2023		4,085		147			147		4,231	4,231			
100147661	SANTA FE	NM		04/04/2024		4,414		(182)			(182)		4,232	4,232			
100062879	EPHRATA	PA		07/01/2021		4,200		32			32		4,232	4,232			
100025804	TUJUNGA	CA		09/20/2018		4,023		209			209		4,232	4,232			
100000532	TAMPA	FL		09/27/2016		1,881		2,351			2,351		4,232	4,232			
100032148	OAKLAND	CA		03/29/2019		3,341		891			891		4,232	4,232			
100063125	WINCHESTER	VA		07/01/2021		4,332		(100)			(100)		4,232	4,232			
100118873	SAN LUIS OBISPO	CA		08/30/2023		4,301		(69)			(69)		4,232	4,232			
100117176	WOODS CROSS	UT		07/20/2023		3,544		688			688		4,233	4,233			
100078796	HENDERSONVLLE	NC		02/24/2022		4,445		(212)			(212)		4,233	4,233			
100137548	BIG BEAR	CA		12/08/2023		4,447		(214)			(214)		4,233	4,233			
100138740	AURORA	CO		02/02/2024		4,133		100			100		4,233	4,233			
100137769	KNIGHTDALE	NC		12/08/2023		4,508		(275)			(275)		4,233	4,233			
100144423	VENTURA	CA		03/07/2024		4,567		(338)			(338)		4,230	4,233		3	3
100079200	OVERLAND PARK	KS		02/24/2022		4,153		80			80		4,233	4,233			
100117707	ROSEMEAD	CA		07/20/2023		3,349		885			885		4,234	4,234			
100120247	MIAMI	FL		08/18/2023		4,366		(132)			(132)		4,234	4,234			
100121035	HILLSBORO	OR		08/30/2023		4,000		234			234		4,234	4,234			
100134659	PUYALLUP	WA		10/30/2023		4,443		(209)			(209)		4,234	4,234			
100152023	SAN DIEGO	CA		05/14/2024		4,471		(237)			(237)		4,234	4,234			
100071679	BUFFALO	NY		10/14/2021		4,742		(508)			(508)		4,235	4,234			
100044861	AMITE	LA		11/19/2020		4,593		(359)			(359)		4,234	4,234			
100012211	MONTVILLE	NJ		03/08/2017		2,883		1,352			1,352		4,234	4,234			
100050053	JESSUP	MD		11/20/2020		4,705		(470)			(470)		4,234	4,234			
100140822	HOMESTEAD	FL		03/06/2024		4,814		(580)			(580)		4,235	4,235			
100070639	DENVER	CO		10/01/2021		4,330		(95)			(95)		4,235	4,235			
100111276	TROY	AL		06/29/2023		4,409		(175)			(175)		4,235	4,235			
100014488	KANSAS CITY	MO		09/27/2017		3,609		626			626		4,235	4,235			
100048043	DEKALB	IL		11/20/2020		4,409		(174)			(174)		4,235	4,235			
100100714	OREM	UT		04/28/2023		3,311		925			925		4,236	4,236			
100130177	MOUNT LAUREL	NJ		11/15/2023		4,124		112			112		4,236	4,236			
100023585	CAPE CORAL	FL		09/04/2018		4,623		(388)			(388)		4,236	4,236			
100087133	ROSAMOND	CA		10/25/2022		3,835		401			401		4,236	4,236			
100071256	MECHANICSBURG	PA		10/01/2021		4,200		36			36		4,236	4,236			
100129291	JUPITER	FL		09/25/2023		4,383		(147)			(147)		4,236	4,236			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136939	MIAMI	FL		11/28/2023		3,918		318			318		4,236	4,236			
100133631	VANCOUVER	WA		10/23/2023		3,678		558			558		4,236	4,236			
100129965	HICKSVILLE	NY		09/27/2023		4,670		(434)			(434)		4,236	4,236			
100127020	GALT	CA		08/30/2023		2,747		1,782			1,782		4,529	4,237		(292)	(292)
100083383	UTRECHT	NLD		05/27/2022		4,357						(121)	4,236	4,237	1		1
100035894	SAN ANTONIO	TX		08/21/2019		4,604		(367)			(367)		4,237	4,237			
100091644	RIALTO	CA		01/27/2023		4,290		(53)			(53)		4,237	4,237			
100012429	CHIPLEY	FL		04/28/2017		3,618		620			620		4,237	4,237			
100136559	HOUSTON	TX		11/20/2023		4,141		96			96		4,237	4,237			
100114970	WOODSTOCK	GA		07/14/2023		4,656		(419)			(419)		4,238	4,238			
100055839	DOVER	PA		03/23/2021		4,436		(198)			(198)		4,238	4,238			
100013348	LANCASTER	CA		05/25/2017		524		3,714			3,714		4,238	4,238			
100116936	CLEARWATER	FL		07/20/2023		2,119		2,119			2,119		4,238	4,238			
100031423	DAVIE	FL		03/29/2019		3,960		278			278		4,238	4,238			
100143530	NEWARK	NJ		02/21/2024		4,512		(274)			(274)		4,239	4,239			
100111901	NAPERVILLE	IL		06/29/2023		1,397		2,842			2,842		4,239	4,239			
100048523	BANNING	CA		11/20/2020		5,160		(921)			(921)		4,239	4,239			
100116755	LAKE ARROWHEAD AREA	CA		07/20/2023		3,567		672			672		4,239	4,239			
100153441	BRONX	NY		05/30/2024		4,513		(273)			(273)		4,240	4,240			
100078589	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,335						77	4,412	4,240	(173)		(173)
100133707	MURFREESBORO	TN		10/23/2023		3,577		662			662		4,240	4,240			
100090079	COMMERCE CITY	CO		01/13/2023		4,413		(173)			(173)		4,240	4,240			
100060296	MIDLOTHIAN	TX		06/25/2021		4,504		(263)			(263)		4,240	4,240			
100131935	WADDELL	AZ		10/13/2023		3,790		450			450		4,240	4,240			
100132773	PITTSBURG	CA		11/03/2023		4,423		(183)			(183)		4,240	4,240			
100067661	MENIFEE	CA		09/23/2021		4,627		(386)			(386)		4,241	4,241			
100046553	NORTH MYRTLE BEACH	SC		11/25/2020		3,723		520			520		4,243	4,241		(2)	(2)
100043371	GRAND PRAIRIE	TX		08/13/2020		4,519		(279)			(279)		4,241	4,241			
100132308	MANKATO	MN		10/13/2023		4,312		(71)			(71)		4,241	4,241			
100129689	DENVER	CO		09/29/2023		4,400		(159)			(159)		4,241	4,241			
100102670	WIMAUMA	FL		06/22/2023		4,596		(355)			(355)		4,241	4,241			
100060554	MARIETTA	GA		06/01/2021		4,195		47			47		4,241	4,241			
100128135	APACHE JUNCTION	AZ		09/11/2023		4,371		(129)			(129)		4,241	4,241			
100135623	BAYVILLE	NJ		11/09/2023		3,228		(176)			(176)		3,052	4,242		1,190	1,190
100172639	MIAMI	FL		10/24/2024		4,488		(246)			(246)		4,242	4,242			
100055103	MIAMI	FL		03/23/2021		5,240		(998)			(998)		4,242	4,242			
100103315	FALL RIVER	MA		04/28/2023		4,640		(398)			(398)		4,242	4,242			
100054067	BENNETTSVILLE	SC		03/23/2021		5,031		(788)			(788)		4,242	4,242			
100077454	CAMDENTON	MO		01/03/2022		4,460		(218)			(218)		4,243	4,243			
100086919	ST GEORGE	UT		10/24/2022		4,376		(134)			(134)		4,243	4,243			
100132321	HIRAM	GA		11/03/2023		3,093		1,150			1,150		4,243	4,243			
100024822	ORLANDO	FL		09/20/2018		2,672		1,571			1,571		4,243	4,243			
100067873	KILLINGLY	CT		09/23/2021		4,667		(423)			(423)		4,243	4,243			
100135125	SAINT HELENA ISLAND	SC		11/01/2023		4,170		73			73		4,243	4,243			
100012658	LOMPOC	CA		05/25/2017		3,380		864			864		4,243	4,243			
100071769	NEPTUNE	NJ		10/14/2021		4,562		(319)			(319)		4,244	4,244			
100110999	ALVIN	TX		06/29/2023		3,908		336			336		4,244	4,244			
100100702	EATONTOWN	NJ		04/28/2023		3,932		310			310		4,242	4,244		2	2
100115665	LINDEN	NJ		07/20/2023		4,308		(62)			(62)		4,245	4,245		(1)	(1)
100047842	MINEOLA	NY		11/20/2020		5,390		(1,144)			(1,144)		4,246	4,245		(1)	(1)
100072529	REDFORD	MI		11/01/2021		4,406		(160)			(160)		4,245	4,245			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065614	LAKEWOOD	CO		07/28/2021		4,700		(454)			(454)		4,246	4,246			
100078806	MOORESVILLE	NC		02/24/2022		4,340		(94)			(94)		4,246	4,246			
100082237	HOUSTON	TX		04/14/2022		4,871		(625)			(625)		4,246	4,246			
100138847	NORTH PLAINFIELD	NJ		12/21/2023		4,496		(250)			(250)		4,246	4,246			
100082919	MERCER ISLAND	WA		05/17/2022		4,747		(500)			(500)		4,246	4,246			
100025507	LUTZ	FL		09/20/2018		3,013		1,233			1,233		4,247	4,247			
100154069	DORAL	FL		06/06/2024		4,523		(276)			(276)		4,247	4,247			
100055883	SAINT LOUIS	MO		03/26/2021		4,572		(325)			(325)		4,247	4,247			
100133859	CANYON COUNTRY	CA		10/20/2023		4,329		(82)			(82)		4,247	4,247			
100076122	CLEARWATER	FL		01/07/2022		4,540		(292)			(292)		4,247	4,247			
100114951	PORTERVILLE	CA		07/13/2023		4,426		(179)			(179)		4,247	4,247			
100110736	PIPE CREEK	TX		08/11/2023		4,953		(705)			(705)		4,248	4,248			
100143511	JURUPA VALLEY	CA		02/22/2024		4,587		(339)			(339)		4,248	4,248			
100045621	FONTANA	CA		11/25/2020		4,345		(98)			(98)		4,248	4,248			
100157716	OAKHURST	NJ		06/28/2024		4,879		(631)			(631)		4,248	4,248			
100110502	JACKSONVILLE	FL		06/30/2023		4,231		17			17		4,248	4,248		(1)	(1)
100071540	EUGENE	OR		10/14/2021		4,690		(442)			(442)		4,248	4,248			
100029450	KENT	WA		10/26/2018		3,912		336			336		4,248	4,248			
100108096	LA MIRADA	CA		05/24/2023		4,619		(371)			(371)		4,248	4,248			
100140108	FREDERICK	MD		01/09/2024		4,230		18			18		4,248	4,248			
100139174	LOS ANGELES	CA		12/28/2023		4,558		(309)			(309)		4,248	4,248			
100100413	DANBURY	CT		04/27/2023		3,943		306			306		4,249	4,249			
100099942	DALLAS	TX		03/28/2023		4,298		(49)			(49)		4,249	4,249			
100081132	ANNA	TX		03/18/2022		4,424		(175)			(175)		4,249	4,249			
100067660	COLUMBUS	OH		09/23/2021		4,604		(354)			(354)		4,249	4,249			
100109082	DEERFIELD BEACH	FL		06/05/2023		(5,209)		9,459			9,459		4,250	4,249		(1)	(1)
100153640	BOCA RATON	FL		05/31/2024		4,646		(397)			(397)		4,249	4,249			
100055262	DOUGLAS	MA		03/23/2021		5,072		(823)			(823)		4,249	4,249			
100044219	CHICAGO	IL		08/19/2020		3,408		842			842		4,250	4,250			
100120648	GLEN ALLEN	VA		08/24/2023		(8,642)		12,892			12,892		4,250	4,250			
100120880	TULARE	CA		08/28/2023		4,457		(207)			(207)		4,250	4,250			
100110973	PITTSBURGH	PA		06/29/2023		4,227		23			23		4,250	4,250			
100029131	JACKSONVILLE	FL		10/26/2018		4,085		165			165		4,250	4,250			
100081183	WOODSTOCK	GA		03/18/2022		4,041		209			209		4,250	4,250			
100060940	RAYTOWN	MO		06/01/2021		4,219		31			31		4,250	4,250			
100079933	HOUSTON	TX		04/25/2022		4,279		(29)			(29)		4,250	4,250			
100102354	MEDWAY	MA		06/07/2023		4,233		17			17		4,250	4,250			
100134438	YONKERS	NY		10/30/2023		4,182		68			68		4,250	4,250			
100128109	NASHVILLE	TN		09/08/2023		3,895		355			355		4,251	4,251			
100147862	HENDERSON	NV		04/08/2024		4,160		90			90		4,251	4,251			
100076388	SAVANNAH	GA		12/23/2021		5,150		(902)			(902)		4,249	4,251		2	2
100066877	LEXINGTON	SC		08/02/2021		4,247		4			4		4,251	4,251			
100060579	CALHOUN	GA		06/01/2021		4,212		39			39		4,251	4,251			
100080850	AVENTURA	FL		03/10/2022		4,927		(675)			(675)		4,251	4,251			
100153972	LOS ANGELES	CA		06/05/2024		4,592		(340)			(340)		4,252	4,252			
100103268	GODLEY	TX		04/27/2023		4,801		(549)			(549)		4,252	4,252			
100112723	LADERA RANCH	CA		06/29/2023		1,718		2,534			2,534		4,252	4,252			
100144056	SURPRISE	AZ		03/07/2024		3,885		367			367		4,252	4,252			
100156169	ATHENS	TX		06/20/2024		4,708		(456)			(456)		4,252	4,252			
100068030	CHULA VISTA	CA		09/23/2021		4,503		(250)			(250)		4,252	4,252			
100126700	YUKON	OK		08/30/2023		4,005		248			248		4,252	4,252			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087955	KENNESAW	GA		10/25/2022		4,399		(146)			(146)		4,252	4,252			
100118960	HOLDEN	MA		07/27/2023		4,404		(152)			(152)		4,253	4,253			
100099940	BENICIA	CA		03/28/2023		4,394		(141)			(141)		4,254	4,254			
100043107	ELK GROVE	CA		05/28/2020		4,609		(355)			(355)		4,254	4,254			
100030640	ANTIOCH	CA		04/09/2019		3,762		492			492		4,254	4,254			
100026882	ORLANDO	FL		09/26/2018		3,736		518			518		4,254	4,254			
100030779	PORT ST LUCIE	FL		04/09/2019		3,223		1,031			1,031		4,254	4,254		1	1
100144266	PHOENIX	AZ		03/07/2024		4,297		(42)			(42)		4,255	4,255			
100070874	TORRINGTON	CT		10/01/2021		4,328		(73)			(73)		4,255	4,255			
100127938	SPRINGFIELD	TN		09/08/2023		3,821		434			434		4,255	4,255			
100078702	FORT LAUDERDALE	FL		02/02/2022		4,406		(151)			(151)		4,255	4,255			
100028806	FAIRLESS HILLS	PA		10/26/2018		3,768		486			486		4,255	4,255			
100012724	PALOS HILLS	IL		05/25/2017		3,687		568			568		4,255	4,255			
100088952	AVENTURA	FL		11/15/2022		4,278		(23)			(23)		4,255	4,255			
100147000	POMPANO BEACH	FL		03/27/2024		4,299		(44)			(44)		4,255	4,255			
100088878	LAUREL	MD		11/15/2022		4,169		87			87		4,255	4,255			
100164684	HAIKU	HI		08/23/2024		4,117		138			138		4,256	4,256			
100062652	PROSPECT PARK	PA		07/01/2021		4,470		(215)			(215)		4,256	4,256			
100146601	COMMACK	NY		03/20/2024		4,206		49			49		4,256	4,256			
100152572	HUMBLE	TX		05/17/2024		4,404		(148)			(148)		4,256	4,256			
100057966	SAVANNAH	GA		06/30/2021		4,737		(481)			(481)		4,256	4,256			
100114676	VIRGINIA BEACH	VA		06/29/2023		4,520		(265)			(265)		4,256	4,256			
100063308	ENTERPRISE	AL		07/01/2021		4,298		(42)			(42)		4,256	4,256			
100054897	CHICAGO	IL		03/23/2021		4,596		(340)			(340)		4,256	4,256			
100100672	LEHI	UT		04/28/2023		3,511		745			745		4,256	4,256			
100014224	LA PUENTE AREA	CA		09/22/2017		4,403		(147)			(147)		4,256	4,256			
100088341	BEAUMONT	CA		01/06/2023		4,347		(90)			(90)		4,256	4,256			
100065807	PACE	FL		07/28/2021		4,584		(327)			(327)		4,257	4,257			
100090910	ST AUGUSTINE	FL		01/31/2023		4,178		79			79		4,257	4,257			
100064807	KATY	TX		07/14/2021		4,758		(500)			(500)		4,257	4,257			
100117076	ANAHEIM	CA		07/20/2023		(2,646)		6,904			6,904		4,257	4,257			
100024988	LAS VEGAS	NV		09/20/2018		2,322		1,935			1,935		4,257	4,257			
100117804	FRESNO	CA		07/20/2023		3,878		380			380		4,258	4,258			
100026054	STRATFORD	CT		09/20/2018		3,613		646			646		4,258	4,258			
100133491	LEVITTOWN	PA		10/19/2023		4,466		(207)			(207)		4,258	4,258			
100117065	MASTIC	NY		07/20/2023		(5,496)		9,755			9,755		4,259	4,259			
100138965	BROOKLYN	NY		12/21/2023		4,128		131			131		4,259	4,259			
100030551	HOUSTON	TX		12/20/2018		4,246		13			13		4,259	4,259			
100102125	RIALTO	CA		04/14/2023		4,625		(366)			(366)		4,259	4,259			
100137448	NORTHBROOK	IL		01/11/2024		4,614		(355)			(355)		4,259	4,259			
100129402	INDIANAPOLIS	IN		09/26/2023		4,270		(10)			(10)		4,259	4,259			
100068180	LAKEWOOD	WA		08/25/2021		4,522		(263)			(263)		4,260	4,260			
100068181	LAKEWOOD	WA		08/25/2021		4,522		(263)			(263)		4,260	4,260			
100139033	ROUND ROCK	TX		12/22/2023		4,892		(632)			(632)		4,260	4,260			
100014142	KAMUELA	HI		05/25/2017		4,426		(166)			(166)		4,260	4,260			
100049086	MELROSE PARK	IL		11/20/2020		2,990		1,271			1,271		4,260	4,260			
100078829	OMAHA	NE		02/24/2022		4,199		61			61		4,260	4,260			
100057817	WASHINGTON	DC		06/30/2021		4,334		(74)			(74)		4,261	4,261			
100116092	HARBOR CITY AREA LOS ANGELES	CA		07/20/2023		2,610		1,651			1,651		4,261	4,261			
100138322	SAN DIEGO	CA		12/18/2023		3,792		469			469		4,261	4,261			
100024795	HALEDON	NJ		09/20/2018		3,167		1,095			1,095		4,262	4,262			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029716	EVERETT	MA		10/26/2018		3,953		309			309		4,262	4,262			
100140403	SOUTH JORDAN	UT		01/18/2024		4,537		(275)			(275)		4,262	4,262			
100030195	FALLS CHURCH	VA		12/20/2018		3,071		1,192			1,192		4,263	4,263			
100119882	LAS CRUCES	NM		08/10/2023		4,550		(287)			(287)		4,263	4,263			
100158506	HOUSTON	TX		07/10/2024		5,151		(889)			(889)		4,263	4,263			
100129490	NEW BRUNSWICK	NJ		09/29/2023		4,374		(111)			(111)		4,263	4,263			
100025576	PERTH AMBOY	NJ		09/20/2018		2,634		1,629			1,629		4,263	4,263			
100062841	SAN ANTONIO	TX		07/01/2021		4,420		(157)			(157)		4,263	4,263			
100101620	LINCOLN	NE		04/26/2023		4,523		(260)			(260)		4,264	4,264			
100102629	DAVIE	FL		06/22/2023		4,568		(304)			(304)		4,264	4,264			
100031536	ROSEVILLE	CA		03/29/2019		3,189		1,075			1,075		4,264	4,264			
100145836	PINOLE	CA		03/15/2024		5,158		(894)			(894)		4,264	4,264			
100158065	WENDELL	NC		07/09/2024		5,774		187			187		5,961	4,264		(1,697)	(1,697)
100091565	SOUDERTON	PA		03/07/2023		4,428		(164)			(164)		4,264	4,264			
100025173	LYNWOOD	CA		09/20/2018		4,113		151			151		4,264	4,264			
100117328	LAS VEGAS	NV		07/20/2023		2,555		1,709			1,709		4,264	4,264			
100143461	VACAVILLE	CA		02/16/2024		4,384		(120)			(120)		4,264	4,264			
100134914	ENFIELD	CT		10/30/2023		4,456		(192)			(192)		4,264	4,264			
100071682	EL CENTRO	CA		10/14/2021		4,661		(397)			(397)		4,265	4,265			
100067271	ORLANDO	FL		08/02/2021		3,934		331			331		4,265	4,265			
100013066	BELL GARDENS	CA		05/25/2017		4,168		97			97		4,265	4,265			
100055140	GLENDALE	AZ		03/23/2021		5,222		(956)			(956)		4,267	4,265		(2)	(2)
100142504	ACWORTH	GA		02/08/2024		4,530		(265)			(265)		4,265	4,265			
100141069	SANTA ANA	CA		02/20/2024		4,534		(269)			(269)		4,265	4,265			
100053667	FORT LAUDERDALE	FL		03/23/2021		4,975		(710)			(710)		4,265	4,265			
100133349	MILFORD	NJ		11/21/2023		4,101		164			164		4,266	4,266			
100116283	CHAMPIONS GATE	FL		07/20/2023		(9,604)		13,870			13,870		4,266	4,266			
100102157	LOS ANGELES	CA		04/14/2023		4,517		(251)			(251)		4,266	4,266			
100137675	CHARLOTTE	NC		12/08/2023		4,397		(131)			(131)		4,266	4,266			
100141603	FAIRFAX	VA		01/30/2024		4,865		(599)			(599)		4,266	4,266			
100081364	ZEBULON	NC		03/18/2022		4,057		210			210		4,266	4,266			
100148294	ANAHEIM	CA		04/12/2024		4,543		(277)			(277)		4,266	4,266			
100081297	GROSSE POINTE PARK	MI		03/18/2022		4,171		98			98		4,269	4,266		(2)	(2)
100119495	VALLEJO	CA		07/28/2023		2,085		2,181			2,181		4,266	4,266			
100012161	NEPTUNE	NJ		03/08/2017		3,413		853			853		4,267	4,267			
100101532	CONROE	TX		04/26/2023		4,221		46			46		4,267	4,267			
100133727	TUCSON	AZ		10/23/2023		3,366		902			902		4,267	4,267			
100132122	HUGER	SC		10/13/2023		3,536		731			731		4,267	4,267			
100156034	WEST HILLS	CA		06/18/2024		4,853		(586)			(586)		4,267	4,267			
100140119	FORT WORTH	TX		01/09/2024		4,168		100			100		4,268	4,268			
100129851	MOUNT JULIET	TN		09/27/2023		4,324		(56)			(56)		4,268	4,268			
100101916	KISSIMMEE	FL		04/14/2023		4,401		(137)			(137)		4,264	4,268		4	4
100068360	VISALIA	CA		08/25/2021		4,681		(413)			(413)		4,268	4,268			
100137534	HOUSTON	TX		12/08/2023		4,018		250			250		4,268	4,268			
100047130	SMYRNA	DE		11/20/2020		5,306		(1,037)			(1,037)		4,269	4,269			
100130454	PORT CHESTER	NY		09/28/2023		4,478		(210)			(210)		4,269	4,269			
100068358	ENGLEWOOD	FL		08/25/2021		4,582		(313)			(313)		4,269	4,269			
100134504	HOLLYWOOD	FL		10/30/2023		4,380		(111)			(111)		4,269	4,269			
100143302	DALLAS	TX		02/16/2024		4,230		40			40		4,269	4,269			
100142766	LOXAHATCHEE	FL		02/08/2024		3,926		343			343		4,270	4,270			
100013240	SAN BERNARDINO	CA		05/25/2017		3,496		774			774		4,270	4,270			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100069615	FLUSHING	MI		09/01/2021		4,348		(78)			(78)		4,270	4,270			
100138298	TILTON	NH		12/18/2023		4,201		69			69		4,270	4,270			
100110034	WILLINGBORO	NJ		06/23/2023		4,665		(394)			(394)		4,270	4,270			
100156016	COLD SPRING HARBOR	NY		06/18/2024		4,804		(534)			(534)		4,270	4,270			
100013140	TAMPA	FL		05/25/2017		2,732		1,538			1,538		4,271	4,270			
100047834	STOCKBRIDGE	GA		11/20/2020		5,078		(808)			(808)		4,271	4,271			
100101520	MONROE TOWNSHIP	NJ		04/26/2023		3,823		448			448		4,271	4,271			
100140964	LA QUINTA	CA		03/28/2024		4,016		255			255		4,271	4,271			
100013355	LAS VEGAS	NV		05/25/2017		3,153		1,118			1,118		4,271	4,271			
100031568	ANAHEIM	CA		03/29/2019		3,976		296			296		4,271	4,271			
100031610	PERRIS	CA		03/29/2019		3,390		882			882		4,272	4,272			
100029374	LOS ANGELES	CA		10/26/2018		3,908		365			365		4,272	4,272			
100086581	HOUSTON	TX		09/30/2022		4,755		(483)			(483)		4,273	4,273			
100151981	SUGAR LAND	TX		06/14/2024		4,741		(468)			(468)		4,273	4,273			
100068210	RENTON	WA		08/25/2021		4,681		(409)			(409)		4,273	4,273			
100110237	LAS VEGAS	NV		06/30/2023		4,301		(29)			(29)		4,273	4,273			
100031603	HAWTHORNE	CA		03/29/2019		3,482		791			791		4,273	4,273			
100110006	HEMPSTEAD	NY		06/22/2023		4,624		(351)			(351)		4,273	4,273			
100071722	LITTLE ELM	TX		10/14/2021		4,656		(382)			(382)		4,273	4,273			
100011654	BELLEVILLE	NJ		03/08/2017		2,330		1,944			1,944		4,273	4,273			
100116658	KISSIMMEE	FL		07/20/2023		(6,730)		11,003			11,003		4,273	4,273			
100088940	MIAMI	FL		11/15/2022		4,230		44			44		4,273	4,273			
100120738	SANTA MARIA	CA		08/25/2023		3,977		296			296		4,274	4,274			
100133902	OXNARD	CA		11/29/2023		4,147		126			126		4,274	4,274			
100113711	CATHEDRAL CITY	CA		06/29/2023		4,129		145			145		4,274	4,274			
100065800	FRESNO	CA		07/28/2021		4,750		(475)			(475)		4,274	4,274			
100065196	ORLANDO	FL		07/14/2021		4,472		(197)			(197)		4,274	4,274			
100063106	CONOWINGO	MD		07/01/2021		4,205		70			70		4,275	4,275			
100110615	CEDAR PARK	TX		06/30/2023		4,211		64			64		4,275	4,275			
100043759	DALLAS	TX		08/13/2020		4,917		(642)			(642)		4,275	4,275			
100144588	LAKEWOOD	CA		03/13/2024		4,219		56			56		4,275	4,275			
100023796	DULUTH	GA		09/04/2018		4,585		(310)			(310)		4,275	4,275			
100043976	DALLAS	TX		08/19/2020		4,928		(653)			(653)		4,275	4,275			
100049310	JOLIET	IL		11/20/2020		4,615		(339)			(339)		4,275	4,275			
100101154	NEW HAVEN	CT		04/28/2023		2,549		1,727			1,727		4,276	4,276			
100173081	BROOKLYN	NY		10/25/2024		5,024		(748)			(748)		4,276	4,276			
100012817	LOS ANGELES	CA		05/25/2017		4,373		(96)			(96)		4,276	4,276			
100043861	SANTA ROSA	CA		08/19/2020		5,012		(735)			(735)		4,276	4,276			
100101904	LAKE OSWEGO	OR		04/06/2023		4,836		(560)			(560)		4,277	4,277			
100110256	LAKEWOOD	CO		06/30/2023		4,105		172			172		4,277	4,277			
100062940	TOMS RIVER	NJ		07/01/2021		4,367		(90)			(90)		4,277	4,277			
100081785	DEERFIELD BEACH	FL		04/12/2022		4,757		(480)			(480)		4,277	4,277			
100143776	KEARNY	NJ		02/27/2024		4,415		(138)			(138)		4,277	4,277			
100100907	BELTSVILLE	MD		04/28/2023		3,976		302			302		4,277	4,277			
100130237	PLAINFIELD	IL		09/28/2023		4,427		(150)			(150)		4,278	4,278			
100071699	CHICAGO	IL		10/14/2021		4,521		(243)			(243)		4,278	4,278			
100108236	RIALTO	CA		05/24/2023		4,338		(393)			(393)		3,945	4,278		333	333
100055893	PHILADELPHIA	PA		03/26/2021		4,616		(337)			(337)		4,278	4,278			
100114532	MATTAPAN	MA		06/29/2023		4,810		(532)			(532)		4,279	4,279			
100113293	PENSACOLA	FL		06/29/2023		3,680		599			599		4,279	4,279			
100140840	MANAKIN SABOT	VA		03/06/2024		4,416		(136)			(136)		4,279	4,279			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133589	ROCKMART	GA		10/23/2023		4,173		107			107		4,279	4,279			
100030576	HOUSTON	TX		12/20/2018		4,113		167			167		4,280	4,280			
4010051448	FULTON	NY		07/27/2023		4,692		(412)			(412)		4,280	4,280			
100067435	STOCKTON	CA		09/23/2021		4,567		(287)			(287)		4,280	4,280			
100031171	MIAMI	FL		03/29/2019		3,801		478			478		4,280	4,280			
100119793	NEWARK	NJ		08/08/2023		(1,633)		5,913			5,913		4,280	4,280			
100064877	EVANS	GA		07/14/2021		4,684		(402)			(402)		4,282	4,280		(2)	(2)
100117724	ROUND ROCK	TX		07/20/2023		3,818		462			462		4,281	4,281			
100132271	LOGANVILLE	GA		10/13/2023		3,780		501			501		4,281	4,281			
100047284	PORTAGE	IN		11/20/2020		4,772		(491)			(491)		4,281	4,281			
100060695	PLANO	TX		06/01/2021		4,241		40			40		4,282	4,282			
100102117	HUNTINGTON PARK	CA		04/14/2023		4,444		(162)			(162)		4,283	4,282		(1)	(1)
100060286	PLANO	TX		06/25/2021		4,564		(283)			(283)		4,282	4,282			
100068453	CASA GRANDE	AZ		08/25/2021		4,589		(307)			(307)		4,282	4,282			
100135291	HOUSTON	TX		11/13/2023		4,044		238			238		4,282	4,282			
100068192	BAYVIEW	TX		08/25/2021		4,516		(234)			(234)		4,282	4,282			
100100792	LA PLATA	MD		04/28/2023		3,689		593			593		4,282	4,282			
100100471	SAINT CLOUD	FL		04/27/2023		2,853		1,429			1,429		4,283	4,283			
100119982	CHARLOTTE	NC		08/11/2023		4,224		59			59		4,283	4,283			
100150504	SOUTHWEST RANCHES	FL		05/03/2024		4,073		210			210		4,283	4,283			
100089589	CELEBRATION	FL		01/30/2023		4,651		(368)			(368)		4,283	4,283			
100127509	CHARLESTON	SC		09/08/2023		4,422		(139)			(139)		4,283	4,283			
100114753	PALM SPRINGS	CA		07/07/2023		(9,329)		13,612			13,612		4,284	4,284			
100069466	SHIRLEY	MA		09/01/2021		4,386		(102)			(102)		4,284	4,284			
100074382	EINDHOVEN	NLD		11/16/2021		4,338						193	4,531	4,284	(248)		(248)
100054278	CEDAR HILL	TN		03/23/2021		4,875		(591)			(591)		4,284	4,284			
100136543	HIGHLAND	UT		11/20/2023		3,402		882			882		4,284	4,284			
100062327	VERSAILLES	KY		07/01/2021		4,292		(7)			(7)		4,284	4,284			
100030383	GARDENA	CA		12/20/2018		3,900		384			384		4,284	4,284			
100111730	CHARLOTTE	NC		06/29/2023		3,201		1,084			1,084		4,285	4,285			
100136836	THE BRONX	NY		11/27/2023		4,583		(299)			(299)		4,285	4,285			
100110352	HERNDON	VA		06/30/2023		4,341		(56)			(56)		4,285	4,285			
100049387	MIAMI	FL		11/20/2020		4,348		(62)			(62)		4,285	4,285			
100047278	PLANO	TX		11/20/2020		4,818		(533)			(533)		4,285	4,285			
100102132	LOS ANGELES	CA		04/14/2023		4,315		(29)			(29)		4,286	4,286		(1)	(1)
100077931	DEN HAAG	NLD		12/29/2021		4,357						117	4,474	4,286	(188)		(188)
100057517	WOODBURY	MN		06/30/2021		4,158		127			127		4,286	4,286			
100135448	LUTZ	FL		11/13/2023		4,453		(167)			(167)		4,286	4,286			
100115545	NEW YORK	NY		07/19/2023		4,679		(393)			(393)		4,286	4,286			
100134442	NEW YORK	NY		10/30/2023		4,297		(13)			(13)		4,284	4,287		3	3
100057930	SPRING LAKE	NC		06/30/2021		4,658		(371)			(371)		4,287	4,287			
100117534	PERRIS	CA		07/20/2023		3,974		313			313		4,287	4,287			
100131926	BROKEN BOW	OK		10/13/2023		4,134		153			153		4,287	4,287			
100119323	WASHINGTON	UT		07/31/2023		4,245		42			42		4,287	4,287			
100065615	LAS VEGAS	NV		07/28/2021		4,744		(457)			(457)		4,287	4,287			
100079836	LAS VEGAS	NV		04/08/2022		5,143		(855)			(855)		4,287	4,287			
100065027	MODESTO	CA		07/14/2021		4,645		(357)			(357)		4,287	4,287			
100067926	RAYTOWN	MO		09/23/2021		4,638		(355)			(355)		4,283	4,287		4	4
100074999	GIBBSTOWN	NJ		12/01/2021		4,412		(124)			(124)		4,288	4,288			
100133846	HAYWARD	CA		10/20/2023		4,582		(295)			(295)		4,288	4,288			
100065052	KATY	TX		07/14/2021		4,616		(328)			(328)		4,288	4,288			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047326	MUNSTER	IN		11/20/2020		5,061		(773)			(773)		4,288	4,288			
100079169	CONROE	TX		02/24/2022		4,335		(46)			(46)		4,289	4,289			
100024558	PALMDALE	CA		09/20/2018		3,363		926			926		4,289	4,289			
100137403	EVERETT	WA		01/11/2024		4,761		(471)			(471)		4,289	4,289			
100114807	PORT BOLIVAR	TX		07/10/2023		4,583		(293)			(293)		4,290	4,290			
100080377	VICTORIA	TX		04/14/2022		4,750		(460)			(460)		4,290	4,290			
100119302	ARNOLD	CA		07/31/2023		4,331		(42)			(42)		4,290	4,290			
100115809	DORAL	FL		07/20/2023		4,465		(175)			(175)		4,290	4,290			
100143507	SAN JOSE	CA		02/22/2024		4,346		(56)			(56)		4,290	4,290			
100115915	IRVINE	CA		07/20/2023		4,499		(209)			(209)		4,290	4,290			
100066626	ALPENA	MI		08/02/2021		4,362		(72)			(72)		4,290	4,290			
100080990	RICHMOND	TX		03/18/2022		4,034		257			257		4,291	4,291			
100081406	COLLIERVILLE	TN		03/18/2022		4,112		180			180		4,291	4,291			
100117327	POMONA	CA		07/20/2023		3,621		670			670		4,292	4,292			
100028190	CHULA VISTA	CA		10/26/2018		4,156		136			136		4,292	4,292			
100075917	SAN ANTONIO	TX		01/07/2022		4,512		(221)			(221)		4,292	4,292			
100119051	BOCA RATON	FL		07/27/2023		4,393		(102)			(102)		4,292	4,292			
100120784	MIRAMAR	FL		08/25/2023		4,374		(82)			(82)		4,292	4,292			
100014320	GUILFORD	CT		09/27/2017		3,114		1,178			1,178		4,292	4,292			
100013719	BUNKER HILL	WV		05/25/2017		3,361		932			932		4,293	4,292		(1)	(1)
100011544	SARASOTA	FL		03/08/2017		2,093		2,202			2,202		4,294	4,293		(2)	(2)
100063121	BLAINE	MN		07/01/2021		4,238		54			54		4,293	4,293			
100162311	PHELAN	CA		08/05/2024		4,440		(147)			(147)		4,293	4,293			
100055880	MESQUITE	TX		03/26/2021		4,618		(325)			(325)		4,293	4,293			
100136430	PORT ORCHARD	WA		11/20/2023		4,144		149			149		4,293	4,293			
100054381	NORMAL	IL		03/23/2021		4,551		(257)			(257)		4,294	4,294			
100162356	PORTLAND	OR		08/06/2024		4,461		(167)			(167)		4,294	4,294			
100101660	PLAINFIELD	NJ		04/26/2023		4,230		64			64		4,294	4,294			
100049324	MIAMI	FL		11/20/2020		5,668		(1,374)			(1,374)		4,294	4,294			
100133684	GLENVIEW	IL		10/23/2023		4,224		70			70		4,294	4,294			
100071873	SIGNAL HILL	CA		10/14/2021		4,703		(409)			(409)		4,294	4,294			
100069912	BURIEN	WA		09/01/2021		3,990		305			305		4,295	4,295			
100127532	MURFREESBORO	TN		09/08/2023		3,734		561			561		4,295	4,295			
100136903	GRAHAM	NC		11/27/2023		4,004		290			290		4,295	4,295			
100044513	ACUSHNET	MA		11/19/2020		4,222		73			73		4,295	4,295			
100148786	RANCHO CORDOVA	CA		04/17/2024		3,362		933			933		4,295	4,295			
100083232	ATWATER	CA		05/10/2022		4,496		(202)			(202)		4,295	4,295			
100138986	JACKSON	NJ		12/21/2023		1,348		2,947			2,947		4,295	4,295			
100139119	BRONX	NY		12/28/2023		4,864		(569)			(569)		4,295	4,295			
100140349	MARINA	CA		01/18/2024		4,571		(276)			(276)		4,295	4,295			
100121031	HENDERSON	NV		08/30/2023		3,597		699			699		4,296	4,296			
100091643	ENCINO	CA		01/27/2023		4,688		(385)			(385)		4,304	4,296		(8)	(8)
100026436	APPLE VALLEY	CA		09/26/2018		4,105		191			191		4,296	4,296			
100081438	ZEBULON	NC		03/18/2022		3,972		324			324		4,296	4,296			
100031557	PEMBROKE PINES	FL		03/29/2019		3,910		387			387		4,296	4,296			
100079862	FRIENDSWOOD	TX		04/08/2022		3,998		299			299		4,297	4,297			
100043928	MIAMI	FL		08/19/2020		5,244		(948)			(948)		4,297	4,297			
100062392	TUSCALOOSA	AL		07/01/2021		4,373		(76)			(76)		4,297	4,297			
100060941	HOLLY POND	AL		06/01/2021		4,258		39			39		4,297	4,297			
100117745	ORANGE	CA		07/20/2023		3,982		316			316		4,297	4,297			
100137661	MIDVALE	UT		12/08/2023		4,408		(110)			(110)		4,297	4,297			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142743	BUFFALO GROVE	IL		02/08/2024		4,498		(200)			(200)		4,297	4,297			
100054270	MIDDLETOWN	NY		03/23/2021		3,629		669			669		4,298	4,298			
100074594	HELENA	AL		12/01/2021		4,518		(221)			(221)		4,298	4,298			
100110093	WEST MELBOURNE	FL		06/23/2023		4,532		(234)			(234)		4,298	4,298			
100115969	WESLEY CHAPEL	FL		07/20/2023		4,555		(257)			(257)		4,298	4,298			
100027866	JACKSON	CA		10/26/2018		4,007		291			291		4,298	4,298			
100060354	SPRING	TX		06/01/2021		4,260		39			39		4,298	4,298			
100142521	BAKERSFIELD	CA		02/08/2024		4,678		(379)			(379)		4,298	4,298			
100046926	BOCA RATON	FL		11/20/2020		4,713		(414)			(414)		4,299	4,299			
100010798	CHICAGO	IL		01/27/2017		3,039		1,260			1,260		4,299	4,299			
100024745	LANCASTER	CA		09/20/2018		3,935		363			363		4,299	4,299			
100081119	MODESTO	CA		03/18/2022		4,071		228			228		4,299	4,299			
100012627	BELLFLOWER	CA		05/25/2017		3,917		382			382		4,299	4,299			
100114945	CONCORD	CA		07/13/2023		4,713		(413)			(413)		4,299	4,299			
100068407	TAMPA	FL		08/25/2021		4,737		(438)			(438)		4,299	4,299			
100146111	SALT LAKE CITY	UT		03/19/2024		4,594		(295)			(295)		4,299	4,299			
100078845	EAST POINT	GA		02/24/2022		4,346		(46)			(46)		4,300	4,300			
100088175	SANTA MARIA	CA		10/25/2022		4,196		104			104		4,300	4,300			
100110235	CHARLOTTESVILLE	VA		06/30/2023		3,897		403			403		4,300	4,300			
100139735	UNITED KINGDOM	GBR		12/18/2023		4,278						(34)	4,244	4,300	55		55
100032111	SEASIDE	CA		03/29/2019		3,986		313			313		4,300	4,300			
100112864	SAN JACINTO	CA		06/29/2023		3,804		496			496		4,300	4,300			
100115668	ATLANTA	GA		07/20/2023		4,484		(183)			(183)		4,300	4,300			
100080910	DELRAY BEACH	FL		03/17/2022		5,017		(716)			(716)		4,301	4,301			
100053414	TACOMA	WA		03/23/2021		6,110		(1,809)			(1,809)		4,301	4,301			
100134535	NORTH PORT	FL		10/30/2023		4,388		(87)			(87)		4,301	4,301			
100060263	GLENSIDE	PA		06/25/2021		4,623		(322)			(322)		4,302	4,302			
100032085	PHOENIX	AZ		03/29/2019		4,160		142			142		4,302	4,302			
100064137	SAN ANTONIO	TX		07/01/2021		4,294		8			8		4,302	4,302			
100060062	PHOENIX	AZ		06/25/2021		4,607		(305)			(305)		4,302	4,302			
100157664	MIAMI	FL		06/28/2024		5,290		(988)			(988)		4,302	4,302			
100130022	CENTRAL ISLIP	NY		09/27/2023		4,558		(256)			(256)		4,302	4,302			
100113509	POUGHKEEPSIE	NY		06/29/2023		1,140		3,162			3,162		4,302	4,302			
100031383	KISSIMMEE	FL		03/29/2019		3,235		1,068			1,068		4,302	4,302			
100146382	COLTS NECK	NJ		03/19/2024		4,882		(580)			(580)		4,302	4,302			
100043779	VALLEJO	CA		08/13/2020		5,003		(700)			(700)		4,302	4,302			
100119529	BROOMFIELD	CO		07/28/2023		4,402		(100)			(100)		4,303	4,303			
100013376	FREEPORT	NY		05/25/2017		2,977		1,326			1,326		4,303	4,303			
100057604	LANCASTER	CA		06/30/2021		4,536		(233)			(233)		4,303	4,303			
4010050442	DETROIT	MI		04/26/2023		4,628		(325)			(325)		4,303	4,303			
100148471	WESTLAKE	FL		04/12/2024		4,478		(175)			(175)		4,303	4,303			
100066026	CARLYLE	IL		08/02/2021		4,342		(38)			(38)		4,304	4,304			
100012491	SHORELINE	WA		04/28/2017		4,275		28			28		4,304	4,304			
100100828	HANFORD	CA		04/28/2023		3,593		711			711		4,304	4,304			
100000617	MIAMI	FL		09/27/2016		3,765		538			538		4,304	4,304			
100136205	ELK GROVE	CA		11/20/2023		4,205		99			99		4,304	4,304			
100156682	MONTVALE	NJ		06/24/2024		4,846		(542)			(542)		4,304	4,304			
100141473	NORTH BERGEN	NJ		01/30/2024		4,647		(342)			(342)		4,304	4,304			
100014548	FORT WORTH	TX		09/27/2017		4,141		163			163		4,304	4,304			
100013933	BAKERSFIELD	CA		05/25/2017		3,933		371			371		4,305	4,305			
100102036	WEBSTER	TX		04/14/2023		4,898		(593)			(593)		4,305	4,305			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010884	VENTURA	CA		12/23/2016		3,552		752			752		4,305	4,305			
100137969	WARREN	VT		12/13/2023		4,148		158			158		4,305	4,305			
100114633	LOS ANGELES	CA		06/29/2023		4,695		(389)			(389)		4,305	4,305			
100117695	CLERMONT	FL		07/20/2023		(3,623)		7,929			7,929		4,306	4,306			
100068137	FAYETTEVILLE	NC		08/25/2021		4,640		(334)			(334)		4,306	4,306			
100083360	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,426						(122)	4,304	4,306	3		3
100079195	BUFFALO	NY		02/24/2022		4,338		(31)			(31)		4,307	4,307			
100013600	LOS ANGELES	CA		05/25/2017		4,506		(200)			(200)		4,307	4,307			
100043969	MESA	AZ		08/19/2020		5,283		(977)			(977)		4,307	4,307			
100129539	SAINT GEORGE	UT		09/29/2023		4,440		(134)			(134)		4,307	4,307			
100057555	EVANS	CO		06/30/2021		4,467		(160)			(160)		4,307	4,307			
100116796	CARROLLTON	TX		07/20/2023		2,176		2,131			2,131		4,307	4,307			
100139111	EL PASO	TX		12/28/2023		4,611		(304)			(304)		4,307	4,307			
100065190	WEST SACRAMENTO	CA		07/14/2021		4,509		(202)			(202)		4,308	4,307			
100000383	NEW CASTLE	DE		09/27/2016		4,720		(413)			(413)		4,308	4,308			
100000340	PEARLAND	TX		09/27/2016		4,221		86			86		4,308	4,308			
100143466	SPRING HILL	FL		02/16/2024		4,165		143			143		4,308	4,308			
100129440	FREDERICK	MD		09/29/2023		4,408		(100)			(100)		4,308	4,308			
100100332	PEMBROKE PINES	FL		04/27/2023		3,100		1,208			1,208		4,308	4,308			
100143031	OLNEY	MD		02/12/2024		4,222		86			86		4,309	4,309			
100029520	NEWARK	NJ		10/26/2018		3,226		1,083			1,083		4,309	4,309			
100030672	CLINTON	MD		04/09/2019		1,808		2,501			2,501		4,309	4,309			
100119072	CANYON LAKE	CA		07/27/2023		4,280		29			29		4,309	4,309			
100166143	FRISCO	TX		09/09/2024		4,475		(166)			(166)		4,309	4,309			
100115435	NEW BRAUNFELS	TX		07/17/2023		4,438		(129)			(129)		4,309	4,309			
100029846	SAN FERNANDO	CA		10/26/2018		4,320		(11)			(11)		4,309	4,309			
100120068	DAYTONA BEACH SHORES	FL		08/11/2023		4,291		18			18		4,310	4,310			
100026542	COCONUT CREEK	FL		09/26/2018		3,881		429			429		4,310	4,310			
100117688	CLERMONT	FL		07/20/2023		(4,820)		9,130			9,130		4,310	4,310			
403045311	CLEVELAND	OH		08/16/2024		17,825		(13,515)			(13,515)		4,310	4,310			
100045300	WEST HILLS	CA		11/25/2020		5,666		(1,356)			(1,356)		4,310	4,310			
100045002	AKRON	OH		11/19/2020		4,736		(426)			(426)		4,311	4,311			
100144337	LAWRENCEVILLE	GA		03/07/2024		4,452		(145)			(145)		4,307	4,311	3		3
100133710	PORT ORCHARD	WA		10/23/2023		4,055		256			256		4,311	4,311			
100160831	MORGAN HILL	CA		07/24/2024		4,288		24			24		4,312	4,312			
100046944	CLEARWATER	FL		11/20/2020		4,659		(347)			(347)		4,312	4,312			
100049997	SIMI VALLEY	CA		11/20/2020		4,329		(17)			(17)		4,313	4,313			
100020173	SAN YSIDRO	CA		07/17/2018		4,520		(207)			(207)		4,313	4,313			
100047191	GREENSBORO	NC		11/20/2020		5,534		(1,221)			(1,221)		4,313	4,313			
100110451	POWELL	OH		06/30/2023		4,551		(238)			(238)		4,313	4,313			
100030709	SPRINGFIELD	VA		04/09/2019		2,497		1,816			1,816		4,313	4,313			
100029726	WILMINGTON	NC		10/26/2018		3,379		934			934		4,313	4,313			
100065670	MAITLAND	FL		07/28/2021		4,529		(215)			(215)		4,313	4,313			
100149111	MONTEBELLO	CA		04/22/2024		4,544		(231)			(231)		4,314	4,314			
100066269	KISSIMMEE	FL		08/02/2021		4,438		(125)			(125)		4,314	4,314			
100134278	LEXINGTON	SC		10/27/2023		4,271		43			43		4,314	4,314			
100023373	CALHOUN	GA		08/16/2018		4,550		(236)			(236)		4,314	4,314			
100031322	ANTIOCH	CA		03/29/2019		3,471		843			843		4,314	4,314			
100091572	HACIENDA HEIGHTS	CA		03/07/2023		4,652		(338)			(338)		4,314	4,314			
100030828	RIVERSIDE	CA		04/09/2019		3,245		1,070			1,070		4,315	4,315			
100026347	BRENTWOOD	NY		09/20/2018		3,153		1,162			1,162		4,315	4,315			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107996	SHIP BOTTOM	NJ		05/25/2023		4,407		(92)			(92)		4,315	4,315			
100116619	ORLANDO	FL		07/20/2023		(5,405)		9,721			9,721		4,315	4,315			
100049710	TRUMBULL	CT		11/20/2020		5,136		(821)			(821)		4,315	4,315			
100099649	BARRINGTON	IL		04/06/2023		4,598		(283)			(283)		4,315	4,315			
100071678	HOUSTON	TX		10/14/2021		4,661		(345)			(345)		4,316	4,316			
100011874	MOUNT HOLLY	NJ		03/08/2017		2,532		1,784			1,784		4,316	4,316			
100100093	CHARLOTTE	NC		03/28/2023		4,565		(249)			(249)		4,316	4,316			
100026879	STOCKTON	CA		09/26/2018		4,294		23			23		4,316	4,316			
100079390	SUN CITY CENTER	FL		03/17/2022		5,044		(727)			(727)		4,317	4,317			
100173306	SUNBURY	OH		10/30/2024		4,324		(7)			(7)		4,317	4,317			
100110128	SOUTH JORDAN	UT		06/29/2023		4,905		(588)			(588)		4,317	4,317			
100113450	SANGER	CA		06/29/2023		2,818		1,500			1,500		4,317	4,317			
100101768	ARVERNE	NY		03/31/2023		4,669		(352)			(352)		4,317	4,317			
100062397	EL PASO	TX		07/01/2021		4,391		(74)			(74)		4,317	4,317			
100026527	NEW WINDSOR	MD		09/26/2018		4,141		177			177		4,317	4,317			
100060316	CLE ELUM	WA		06/25/2021		4,664		(347)			(347)		4,317	4,317			
100014047	MIDDLETOWN	DE		05/25/2017		3,845		472			472		4,317	4,317			
100032008	RIVERVIEW	FL		03/29/2019		3,869		450			450		4,319	4,319			
100031650	MIAMI	FL		03/29/2019		3,810		508			508		4,319	4,319			
100132319	AUSTELL	GA		11/03/2023		2,333		1,986			1,986		4,319	4,319			
100087204	MANHATTAN BEACH	CA		10/25/2022		3,896		423			423		4,319	4,319			
100031575	PLEASANT HILL	CA		03/29/2019		3,881		438			438		4,319	4,319			
100101508	SAN MARCOS	TX		04/26/2023		3,742		578			578		4,320	4,320			
100076673	SURPRISE	AZ		12/16/2021		4,902		(581)			(581)		4,320	4,320			
100013589	SAN DIEGO	CA		05/25/2017		4,411		(91)			(91)		4,320	4,320			
100048801	CORONA	CA		11/20/2020		5,286		(965)			(965)		4,321	4,321			
100031362	STOCKTON	CA		03/29/2019		4,114		207			207		4,321	4,321			
100161990	VALENCIA	CA		07/31/2024		4,511		(190)			(190)		4,321	4,321			
100063092	CLAY	NY		07/01/2021		4,314		7			7		4,321	4,321			
100028822	ST. AUGUSTINE	FL		10/26/2018		4,685		(364)			(364)		4,321	4,321			
100117948	WESLEY CHAPEL	FL		07/20/2023		2,432		1,890			1,890		4,321	4,321			
100174082	SEA GIRT	NJ		10/31/2024		4,300		22			22		4,321	4,321			
100103634	LOS ANGELES	CA		05/08/2023		4,696		(375)			(375)		4,321	4,321			
100073391	SYRACUSE	NY		11/01/2021		4,269		52			52		4,322	4,322			
100082173	DALLAS	TX		04/14/2022		5,329		(1,007)			(1,007)		4,322	4,322			
100076162	KISSIMMEE	FL		01/07/2022		4,412		(90)			(90)		4,322	4,322			
100090734	SAN CLEMENTE	CA		01/09/2023		4,156		167			167		4,323	4,323			
100076099	EAST HANOVER	NJ		01/07/2022		4,600		(277)			(277)		4,323	4,323			
100000600	MIAMI	FL		09/27/2016		4,261		63			63		4,324	4,323		(1)	(1)
100118985	THOUSAND OAKS	CA		07/27/2023		4,619		(296)			(296)		4,323	4,323			
100132632	CHICAGO	IL		11/03/2023		3,984		339			339		4,323	4,323			
100142958	JONESBOROUGH	TN		02/09/2024		4,575		(251)			(251)		4,324	4,324			
100031102	BOCA RATON	FL		03/29/2019		3,435		889			889		4,324	4,324			
100061014	TUCSON	AZ		06/01/2021		4,290		35			35		4,324	4,324			
100091943	MONEE	IL		02/03/2023		4,287		37			37		4,324	4,324			
100075389	FORT MYERS	FL		12/01/2021		4,363		(39)			(39)		4,325	4,325			
100108935	GLENWOOD SPRINGS	CO		05/31/2023		4,611		(282)			(282)		4,329	4,325		(4)	(4)
100091402	HAMPSTEAD	NC		02/22/2023		4,280		45			45		4,325	4,325			
100048321	BATON ROUGE	LA		11/20/2020		4,877		(553)			(553)		4,325	4,325			
100014486	REDDING	CA		09/27/2017		4,131		194			194		4,325	4,325			
100000479	FINDLAY	OH		09/27/2016		3,344		981			981		4,325	4,325			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062971	LITTLEROCK	CA		07/01/2021		4,490		(165)			(165)		4,325	4,325			
100149582	LODI	NJ		04/26/2024		4,560		(234)			(234)		4,325	4,325			
100109038	STERLING	VA		06/02/2023		4,472		(147)			(147)		4,325	4,325			
100063280	HUFFMAN	TX		07/01/2021		4,484		(159)			(159)		4,325	4,325			
100060192	LAFAYETTE	LA		06/25/2021		4,533		(208)			(208)		4,326	4,326			
100110554	SAINT AUGUSTINE	FL		06/30/2023		4,064		261			261		4,326	4,326			
100014434	VIRGINIA BEACH	VA		09/27/2017		4,246		80			80		4,326	4,326			
100076211	TUCSON	AZ		01/07/2022		4,526		(200)			(200)		4,326	4,326			
100025403	BALTIMORE	MD		09/20/2018		4,153		174			174		4,326	4,326			
100139521	HANOVER	MD		12/28/2023		4,636		(310)			(310)		4,326	4,326			
100126632	WILLIAMSTON	SC		08/30/2023		4,430		(103)			(103)		4,327	4,327			
100129277	TWAIN HARTE	CA		09/25/2023		4,064		263			263		4,327	4,327			
100115751	HOWELL	NJ		07/20/2023		4,399		(72)			(72)		4,327	4,327			
100065017	SARTELL	MN		07/14/2021		4,686		(359)			(359)		4,327	4,327			
100071533	HUNTSVILLE	TX		10/14/2021		4,710		(382)			(382)		4,328	4,328			
100048131	SEMINOLE	FL		11/20/2020		5,411		(1,083)			(1,083)		4,328	4,328			
100135763	LYNNWOOD	WA		11/10/2023		3,639		688			688		4,328	4,328			
100114820	SURPRISE	AZ		07/10/2023		4,018		309			309		4,328	4,328			
100076480	CRANSTON	RI		12/21/2021		4,892		(564)			(564)		4,328	4,328			
100081193	PHOENIX	AZ		03/18/2022		4,358		(30)			(30)		4,328	4,328			
100135964	BRIDGEWATER	NJ		11/16/2023		4,254		74			74		4,328	4,328			
100084660	CORAL SPRINGS	FL		08/02/2022		4,358		(30)			(30)		4,328	4,328			
100137798	SENECA FALLS	NY		12/08/2023		4,323		6			6		4,329	4,329			
100126864	BEAVERTON	OR		08/30/2023		(6,882)		11,211			11,211		4,329	4,329			
100127372	WILMINGTON	VT		08/30/2023		895		3,435			3,435		4,329	4,329			
100066518	SUNRISE	FL		08/02/2021		4,435		(106)			(106)		4,330	4,330			
100063426	APOPKA	FL		07/01/2021		4,428		(99)			(99)		4,330	4,330			
100031627	NORWALK	CA		03/29/2019		3,349		981			981		4,330	4,330			
100130317	WESLEY CHAPEL	FL		09/28/2023		4,771		(441)			(441)		4,330	4,330			
100113170	LEXINGTON	SC		06/29/2023		2,848		1,482			1,482		4,330	4,330			
100116829	MISSION VIEJO	CA		07/20/2023		2,835		1,495			1,495		4,330	4,330			
100109863	BRONX	NY		06/22/2023		4,843		(512)			(512)		4,330	4,330			
100048283	HOUMA	LA		11/20/2020		5,277		(946)			(946)		4,331	4,331			
100129558	SUMMERVILLE	SC		09/29/2023		3,815		516			516		4,331	4,331			
100078927	TOMBALL	TX		02/24/2022		4,311		20			20		4,331	4,331			
100028251	LODI	CA		10/26/2018		4,481		(150)			(150)		4,331	4,331			
100012777	AZUSA	CA		05/25/2017		2,344		1,987			1,987		4,331	4,331			
100084676	GATLINBURG	TN		08/02/2022		5,083		(752)			(752)		4,331	4,331			
100061229	ROMEOVILLE	IL		06/01/2021		4,287		45			45		4,331	4,331			
100087377	PHOENIX	AZ		10/25/2022		3,776		556			556		4,332	4,332			
100080814	KISSIMMEE	FL		03/15/2022		5,038		(706)			(706)		4,332	4,332			
100065499	GALVESTON	TX		07/28/2021		4,780		(448)			(448)		4,333	4,333			
100147582	WEEHAWKEN	NJ		04/04/2024		4,874		(542)			(542)		4,333	4,333			
100065028	PHOENIX	AZ		07/14/2021		4,696		(362)			(362)		4,334	4,334			
100025488	DOUGLASVILLE	GA		09/20/2018		3,529		804			804		4,334	4,334			
100054800	BURKE	VA		03/23/2021		5,703		(1,369)			(1,369)		4,334	4,334			
100129348	QUEEN CREEK	AZ		09/25/2023		4,057		277			277		4,334	4,334			
100119417	SCOTTSDALE	AZ		07/31/2023		4,169		165			165		4,334	4,334			
100012807	FRUITLAND PARK	FL		05/25/2017		2,612		1,722			1,722		4,334	4,334			
100013214	BEALETON	VA		05/25/2017		3,781		553			553		4,334	4,334			
100119369	BIG BEAR LAKE	CA		07/31/2023		4,339		(4)			(4)		4,334	4,334			

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100148652	CHULA VISTA	CA		04/15/2024		4,559		(224)			(224)		4,335	4,335			
100116398	WEST JORDAN	UT		07/20/2023		3,324		1,010			1,010		4,335	4,335			
100082017	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		4,424						44	4,468	4,335	(133)		(133)
100155141	AURORA	CO		07/19/2024		4,746		(411)			(411)		4,335	4,335			
100127230	TEMPE	AZ		08/30/2023		3,542		793			793		4,335	4,335			
100116129	MADERA	CA		07/20/2023		3,621		714			714		4,335	4,335			
100129554	MERCED	CA		09/29/2023		3,963		373			373		4,335	4,335			
100045302	CLIFTON	NJ		11/25/2020		4,162		173			173		4,335	4,335			
100029592	PEMBROKE PINES	FL		10/26/2018		3,747		588			588		4,335	4,335			
100115166	NEWARK	NJ		07/17/2023		(3,489)		7,824			7,824		4,336	4,336			
100157838	SAN MIGUEL DE ALLENDE	MEX		07/08/2024		4,336							4,336	4,336			
100129591	SAN DIEGO	CA		09/29/2023		4,582		(246)			(246)		4,336	4,336			
100142797	MIAMI	FL		02/08/2024		4,455		(118)			(118)		4,336	4,336			
100150934	OKLAHOMA CITY	OK		05/08/2024		4,016		321			321		4,337	4,337			
100157662	SANTA BARBARA	CA		06/28/2024		5,142		(805)			(805)		4,337	4,337			
100108434	HAVERSTRAW	NY		05/25/2023		4,487		(150)			(150)		4,337	4,337			
100071471	AUSTIN	TX		10/26/2021		4,770		(427)			(427)		4,343	4,337		(6)	(6)
100139851	UNITED KINGDOM	GBR		12/18/2023		4,339						(34)	4,305	4,337	33		33
100119366	WAXHAW	NC		07/31/2023		4,204		133			133		4,338	4,338			
100116588	CRESTLINE	CA		07/20/2023		3,792		546			546		4,338	4,338			
100020386	POMPANO BEACH	FL		07/27/2018		4,759		(421)			(421)		4,338	4,338			
100113024	MILL CITY	OR		06/29/2023		3,299		294			294		3,593	4,338		745	745
100041680	KATY	TX		03/02/2020		4,815		(477)			(477)		4,338	4,338			
100026987	LOS ANGELES	CA		09/26/2018		3,106		1,232			1,232		4,338	4,338			
100112429	LAS VEGAS	NV		06/29/2023		2,665		1,673			1,673		4,338	4,338			
100153600	JAMAICA	NY		05/31/2024		4,643		(305)			(305)		4,338	4,338			
100043196	HOWELL	MI		05/28/2020		4,116		223			223		4,339	4,338			
100120904	PORT ANGELES	WA		08/30/2023		4,216		123			123		4,339	4,339			
100025982	BALDWIN PARK	CA		09/20/2018		4,564		(225)			(225)		4,339	4,339			
100113669	KNOXVILLE	TN		06/29/2023		4,446		(107)			(107)		4,339	4,339			
100053700	ARLINGTON	TX		03/23/2021		4,998		(659)			(659)		4,339	4,339		(1)	(1)
100120693	MEBANE	NC		08/25/2023		3,615		724			724		4,339	4,339			
100010931	PLANTATION	FL		12/23/2016		2,933		1,406			1,406		4,339	4,339			
100076803	AUBREY	TX		12/27/2021		5,424		(1,084)			(1,084)		4,339	4,339			
100091509	BRONX	NY		01/20/2023		4,808		(469)			(469)		4,339	4,339			
100029638	MIRAMAR	FL		10/26/2018		4,416		(76)			(76)		4,339	4,339			
100079727	PALM DESERT	CA		04/08/2022		4,191		148			148		4,339	4,339			
100114536	CHICAGO	IL		06/29/2023		4,496		(156)			(156)		4,341	4,339		(1)	(1)
100064919	BALTIMORE	MD		07/14/2021		4,720		(380)			(380)		4,340	4,340			
100031876	FORT MYERS	FL		03/29/2019		4,070		270			270		4,340	4,340			
100067377	PLAYAS DE ROSARITO	MEX		08/13/2021		4,340							4,340	4,340			
100112817	CHICAGO	IL		06/29/2023		3,319		1,022			1,022		4,341	4,341			
100114795	HOLMES BEACH	FL		07/10/2023		4,598		(257)			(257)		4,341	4,341			
100112399	RICHMOND	TX		06/29/2023		4,601		(259)			(259)		4,341	4,341			
100071044	VINELAND	NJ		10/01/2021		4,333		9			9		4,341	4,341			
100138852	DULUTH	GA		12/21/2023		4,519		(180)			(180)		4,339	4,342		3	3
100126298	HICKSVILLE	NY		08/30/2023		4,690		(348)			(348)		4,342	4,342			
100065066	ATLANTA	GA		07/14/2021		4,661		(318)			(318)		4,343	4,343			
4010049298	WILMINGTON	OH		05/31/2023		4,727		(384)			(384)		4,343	4,343			
100120037	BRASELTON	GA		08/11/2023		3,738		605			605		4,343	4,343			
100030140	WARNER ROBINS	GA		12/20/2018		3,731		613			613		4,343	4,343			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149297	CHATSWORTH	CA		04/24/2024		4,705		(362)			(362)		4,343	4,343			
100031460	DUMONT	NJ		03/29/2019		3,752		591			591		4,343	4,343			
100110042	BALTIMORE	MD		06/23/2023		4,302		41			41		4,343	4,343			
100062319	MOOSUP	CT		07/01/2021		4,538		(195)			(195)		4,343	4,343			
100065535	HENRICO	VA		07/28/2021		4,686		(342)			(342)		4,344	4,344			
100047283	HOUSTON	TX		11/20/2020		4,668		(325)			(325)		4,344	4,344			
100146067	LAUREL	DE		03/19/2024		4,757		(413)			(413)		4,344	4,344			
100030092	PHOENIX	AZ		12/20/2018		4,055		289			289		4,344	4,344			
100091376	NORFOLK	VA		02/22/2023		4,357		(14)			(14)		4,344	4,344			
100100726	KATY	TX		04/28/2023		3,914		430			430		4,344	4,344			
100049748	GARDEN GROVE	CA		11/20/2020		5,831		(1,487)			(1,487)		4,344	4,344			
100064468	PACE	FL		07/01/2021		4,133		211			211		4,344	4,344			
100135244	PINEHURST	NC		11/08/2023		4,171		173			173		4,344	4,344			
100074429	TREASURE ISLAND	FL		12/02/2021		5,041		(697)			(697)		4,344	4,344			
100164049	SANTA CRUZ	CA		08/21/2024		4,459		(115)			(115)		4,345	4,345			
100014015	SKOKIE	IL		05/25/2017		3,939		407			407		4,345	4,345		(1)	(1)
100115608	SUBLIMITY	OR		07/19/2023		4,636		(291)			(291)		4,345	4,345			
100112524	NEW BOSTON	NH		06/29/2023		2,427		1,918			1,918		4,345	4,345			
100115853	TIGARD	OR		07/20/2023		4,479		(134)			(134)		4,345	4,345			
100030003	ATLANTA	GA		12/20/2018		3,930		416			416		4,346	4,346			
100091601	LOS ANGELES	CA		03/07/2023		4,555		(207)			(207)		4,348	4,346		(2)	(2)
100076288	ALPHARETTA	GA		01/07/2022		4,603		(257)			(257)		4,346	4,346			
100139028	SAN ANTONIO	TX		12/22/2023		4,458		(112)			(112)		4,346	4,346			
100131992	BAKERSFIELD	CA		10/13/2023		4,388		(42)			(42)		4,346	4,346			
100126808	KENNEBUNK	ME		08/30/2023		1,254		3,092			3,092		4,346	4,346			
100128922	(RANCHO CASCADES AREA) LOS ANG	CA		09/22/2023		4,545		(199)			(199)		4,346	4,346			
100099874	WILMINGTON	NC		03/28/2023		4,854		(508)			(508)		4,347	4,347			
100071578	WHEAT RIDGE	CO		10/14/2021		4,690		(343)			(343)		4,347	4,347			
100075951	NORFOLK	VA		01/07/2022		4,526		(179)			(179)		4,347	4,347			
100049398	CHICAGO	IL		11/20/2020		5,022		(675)			(675)		4,347	4,347			
100120973	WAYNESVILLE	NC		08/30/2023		4,176		172			172		4,347	4,347			
100135263	PALM DESERT	CA		11/08/2023		4,195		153			153		4,348	4,348			
100101530	SPANISH FORK	UT		04/26/2023		4,097		252			252		4,348	4,348			
100110245	YAKIMA	WA		06/30/2023		4,055		293			293		4,349	4,349			
100154678	BROOKLYN	NY		07/19/2024		5,234		(885)			(885)		4,349	4,349			
100147279	BROOKLYN	NY		03/28/2024		4,556		(207)			(207)		4,349	4,349			
100071668	HAMPTON	GA		10/14/2021		4,747		(398)			(398)		4,349	4,349			
100143424	BOERNE	TX		02/16/2024		4,578		(229)			(229)		4,349	4,349			
100111253	COLUMBUS	OH		06/29/2023		4,532		(182)			(182)		4,350	4,350			
100075950	CAPE CORAL	FL		01/07/2022		4,630		(281)			(281)		4,350	4,350			
100078896	RALEIGH	NC		02/24/2022		4,386		(36)			(36)		4,350	4,350			
100064207	TUCKER	GA		07/01/2021		4,038		312			312		4,350	4,350			
100142492	SAN TAN VALLEY	AZ		03/08/2024		4,660		(310)			(310)		4,350	4,350			
100090419	IRVINE	CA		12/28/2022		4,450		(100)			(100)		4,350	4,350			
100063258	LANHAM	MD		07/01/2021		4,362		(12)			(12)		4,350	4,350			
100060179	CHICAGO	IL		06/25/2021		4,726		(376)			(376)		4,350	4,350			
100112820	PALATINE	IL		06/29/2023		2,355		1,996			1,996		4,351	4,351			
100132459	LOS ANGELES	CA		11/03/2023		4,484		(133)			(133)		4,351	4,351			
100060482	HOLT	MI		06/01/2021		4,310		41			41		4,351	4,351			
100111952	TOBYHANNA	PA		06/29/2023		2,779		1,572			1,572		4,352	4,352			
100013859	ISSAQUAH	WA		05/25/2017		4,142		210			210		4,352	4,352			

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100030057	MOSES LAKE	WA		12/20/2018		4,707		(355)			(355)		4,352	4,352			
100070454	TUCSON	AZ		09/23/2021		4,671		(319)			(319)		4,352	4,352			
100088273	WORCESTER	MA		10/17/2022		4,690		(338)			(338)		4,352	4,352			
100135827	LAKE ARROWHEAD	CA		11/10/2023		4,150		202			202		4,353	4,353			
100115022	MALVERN	PA		07/14/2023		4,524		(172)			(172)		4,353	4,353			
100080885	MANALAPAN	NJ		03/10/2022		5,189		(837)			(837)		4,353	4,353			
100139198	HOUSTON	TX		12/28/2023		2,783		1,569			1,569		4,353	4,353			
100068434	MOSCOW	ID		08/25/2021		4,728		(375)			(375)		4,353	4,353			
100113190	WESTON	FL		06/29/2023		4,077		276			276		4,353	4,353			
100126963	LAKE WALES	FL		08/30/2023		4,248		105			105		4,353	4,353			
100155169	LAS VEGAS	NV		07/19/2024		4,368		(15)			(15)		4,353	4,353			
100132324	CAPE FAIR	MO		11/03/2023		2,358		1,995			1,995		4,353	4,353			
100101917	KISSIMMEE	FL		04/14/2023		4,488		(134)			(134)		4,353	4,353			
100127502	CAROLINA BEACH	NC		09/08/2023		4,506		(152)			(152)		4,354	4,353			
100013656	ROGERS	MN		05/25/2017		3,870		484			484		4,353	4,353			
100080797	YUCCA VALLEY	CA		03/15/2022		4,596		(242)			(242)		4,354	4,354			
100023645	COLLEGE STATION	TX		09/04/2018		4,595		(241)			(241)		4,354	4,354			
100090920	CONYERS	GA		01/31/2023		3,975		379			379		4,354	4,354			
100150957	LAS VEGAS	NV		05/08/2024		3,684		671			671		4,354	4,354			
100120984	BIRCHWOOD	WI		08/30/2023		4,533		(178)			(178)		4,355	4,355			
100154131	GLEN ELLYN	IL		07/11/2024		4,651		(296)			(296)		4,355	4,355			
100023961	REDLANDS	CA		09/10/2018		4,599		(244)			(244)		4,355	4,355			
100062745	CORAOPOLIS	PA		07/01/2021		4,390		(35)			(35)		4,355	4,355			
100100314	SELDEN	NY		04/27/2023		3,707		649			649		4,355	4,355			
100011558	RIVERSIDE	CA		03/08/2017		1,956		2,400			2,400		4,356	4,356			
100064584	WINTON	CA		07/01/2021		3,933		423			423		4,356	4,356			
100088242	CENTRAL ISLIP	NY		10/17/2022		4,621		(265)			(265)		4,356	4,356			
100141390	CYPRESS	CA		01/30/2024		4,670		(314)			(314)		4,356	4,356			
100028465	MIAMI	FL		10/26/2018		4,081		276			276		4,357	4,357			
100029960	HOUSTON	TX		12/20/2018		4,418		(61)			(61)		4,357	4,357			
100087475	LOS LUNAS	NM		10/25/2022		3,680		677			677		4,357	4,357			
100079167	SEGUIN	TX		02/24/2022		4,404		(47)			(47)		4,357	4,357			
100113535	BERGENFIELD	NJ		06/29/2023		1,191		3,166			3,166		4,357	4,357			
100091176	LAS VEGAS	NV		01/31/2023		3,644		713			713		4,357	4,357			
100142457	ALTON	TX		03/08/2024		4,552		(195)			(195)		4,357	4,357			
100070552	WILLIAMSPORT	PA		10/01/2021		4,376		(19)			(19)		4,357	4,357			
100131644	PLUMAS LAKE	CA		10/06/2023		3,621		736			736		4,357	4,357			
100071732	SHREVEPORT	LA		10/14/2021		4,705		(347)			(347)		4,358	4,357		(1)	(1)
100127112	TAMPA	FL		08/30/2023		5,158		(800)			(800)		4,357	4,357			
100140539	SCOTTSDALE	AZ		01/19/2024		4,896		(539)			(539)		4,358	4,358			
100140213	RYDAL	PA		01/11/2024		4,519		(161)			(161)		4,358	4,358			
100065817	JACKSONVILLE	FL		07/23/2021		4,723		(365)			(365)		4,358	4,358			
100079297	SPOTSWOOD	NJ		02/28/2022		4,460		(102)			(102)		4,358	4,358			
100127574	COOPERSBURG	PA		09/08/2023		3,717		641			641		4,358	4,358			
100030472	BRONX	NY		12/20/2018		4,486		(128)			(128)		4,358	4,358			
100126620	SAINT LOUIS	MO		08/30/2023		4,588		(230)			(230)		4,358	4,358			
100117852	DAVENPORT	FL		07/20/2023		4,487		(129)			(129)		4,358	4,358			
100081286	DUNEDIN	FL		03/18/2022		4,127		231			231		4,358	4,358			
100100841	KEYPORT	NJ		04/28/2023		3,689		670			670		4,359	4,359			
100128150	WINTER HAVEN	FL		09/18/2023		3,733		627			627		4,360	4,359		(1)	(1)
100031302	SKOKIE	IL		03/29/2019		2,718		1,641			1,641		4,359	4,359			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060057	PHOENIX	AZ		06/25/2021		4,615		(257)			(257)		4,359	4,359			
100114151	STILLWATER	MN		06/29/2023		3,957		402			402		4,359	4,359			
100055009	RIDGEFIELD PARK	NJ		03/23/2021		(2,624)		6,983			6,983		4,359	4,359			
403052282	EAST CHICAGO	IN		11/04/2024		28,643		(24,284)			(24,284)		4,359	4,359			
100127603	HERRIMAN	UT		09/08/2023		4,243		117			117		4,359	4,359			
100131971	LAS VEGAS	NV		10/13/2023		4,226		134			134		4,359	4,359			
100153645	PLANTATION	FL		05/31/2024		4,440		(80)			(80)		4,359	4,359			
100079987	SAN ANTONIO	TX		04/25/2022		4,689		(330)			(330)		4,360	4,360			
100091999	BREWSTER	NY		02/09/2023		4,655		(295)			(295)		4,360	4,360			
100045264	FOREST HILL	MD		11/25/2020		4,710		(350)			(350)		4,360	4,360			
100012885	LAS VEGAS	NV		05/25/2017		2,840		1,520			1,520		4,360	4,360			
100112119	KINGWOOD	TX		06/29/2023		4,170		190			190		4,360	4,360			
100142566	CHICO	CA		02/08/2024		4,677		(317)			(317)		4,360	4,360			
100090764	BOCA RATON	FL		02/28/2023		4,409		(48)			(48)		4,360	4,360			
100101568	HUNTSVILLE	AL		04/26/2023		4,476		(116)			(116)		4,361	4,361			
100081130	FRESNO	CA		03/18/2022		4,195		166			166		4,361	4,361			
100151672	DALLAS	TX		05/10/2024		4,535		(174)			(174)		4,361	4,361			
100127211	SAINT LOUIS	MO		08/30/2023		4,572		(211)			(211)		4,361	4,361			
100024823	HAVERSTRAW	NY		09/20/2018		3,650		711			711		4,361	4,361			
100081050	KATY	TX		03/18/2022		4,044		317			317		4,361	4,361			
100057917	HESPERIA	CA		06/30/2021		4,647		(286)			(286)		4,361	4,361			
100116712	EDMOND	OK		07/20/2023		2,134		2,228			2,228		4,362	4,362			
100028709	TRACY	CA		10/26/2018		4,533		(171)			(171)		4,362	4,362			
100136266	PIGEON FORGE	TN		11/20/2023		4,281		81			81		4,362	4,362			
100119399	BRASELTON	GA		07/31/2023		3,703		660			660		4,362	4,362			
100057703	HOPKINTON	RI		06/30/2021		4,654		(291)			(291)		4,363	4,363			
100024639	BRONX	NY		09/20/2018		3,118		1,245			1,245		4,363	4,363			
100103145	NYACK	NY		04/21/2023		4,529		(166)			(166)		4,363	4,363			
100028106	ASHTABULA	OH		10/26/2018		3,749		615			615		4,364	4,364			
100117071	SAYVILLE	NY		07/20/2023		2,787		1,577			1,577		4,364	4,364			
100057626	PINETOP	AZ		06/30/2021		4,788		(424)			(424)		4,364	4,364			
100129612	LEANDER	TX		09/29/2023		3,889		475			475		4,364	4,364			
100047365	HENDERSON	NV		11/20/2020		4,934		(570)			(570)		4,364	4,364			
100066452	NEW ULM	MN		08/02/2021		4,482		(118)			(118)		4,364	4,364			
100139557	TRAVELERS REST	SC		12/28/2023		5,047		(683)			(683)		4,364	4,364			
100064965	KISSIMMEE	FL		07/14/2021		4,770		(406)			(406)		4,364	4,364			
100048276	BEAVERTON	OR		11/20/2020		5,218		(853)			(853)		4,365	4,365			
100133463	DECATUR	GA		10/19/2023		4,626		(263)			(263)		4,363	4,365		2	2
100131806	SAN JOSE	CA		10/06/2023		4,602		(236)			(236)		4,365	4,365			
100141625	SNELLVILLE	GA		01/30/2024		4,631		(266)			(266)		4,366	4,366			
100138700	CAPTAIN COOK	HI		02/02/2024		4,594		(228)			(228)		4,366	4,366			
100143684	PLYMOUTH	MA		02/22/2024		4,904		(538)			(538)		4,366	4,366			
100045432	KINGSTREE	SC		11/25/2020		5,422		(1,056)			(1,056)		4,366	4,366			
100109742	FONTANA	CA		06/16/2023		4,760		(394)			(394)		4,366	4,366			
100100656	WOODBRIDGE	VA		04/28/2023		3,970		396			396		4,366	4,366			
100117089	CHARLOTTE	NC		07/20/2023		2,786		1,580			1,580		4,366	4,366			
100100808	GLEN BURNIE	MD		04/28/2023		4,063		303			303		4,366	4,366			
100049433	WINDERMERE	FL		11/20/2020		5,762		(1,395)			(1,395)		4,366	4,366			
100115039	BEND	OR		07/14/2023		4,546		(180)			(180)		4,366	4,366			
100137908	SAN JUAN BAUTISTA	CA		12/12/2023		4,313		53			53		4,367	4,367			
100019598	SPRING	TX		07/26/2018		4,531		(164)			(164)		4,367	4,367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128277	LOS ANGELES	CA		09/14/2023		4,547		(328)			(328)		4,219	4,367		148	148
100068511	FORT WORTH	TX		08/25/2021		4,797		(430)			(430)		4,367	4,367			
100133471	PEARLAND	TX		10/19/2023		4,554		(187)			(187)		4,367	4,367			
100114114	HAMMOND	WI		06/29/2023		2,422		1,945			1,945		4,367	4,367			
100067002	CLINTON	WI		08/02/2021		4,155		212			212		4,367	4,367			
100014494	RIO RANCHO	NM		09/27/2017		4,091		276			276		4,367	4,367			
100120976	OCALA	FL		08/30/2023		3,775		593			593		4,367	4,367			
100135517	PORTLAND	OR		11/13/2023		4,537		(170)			(170)		4,368	4,368			
100078876	INMAN	SC		02/24/2022		4,214		154			154		4,368	4,368			
100055506	DALLAS	TX		03/23/2021		5,353		(985)			(985)		4,368	4,368			
100013801	MIAMI SPRINGS	FL		05/25/2017		3,208		1,160			1,160		4,368	4,368			
100119203	NEWARK	NJ		07/31/2023		4,504		(136)			(136)		4,369	4,369			
100117589	ORLANDO	FL		07/20/2023		(2,303)		6,672			6,672		4,369	4,369			
100111042	LA PUENTE	CA		06/29/2023		3,844		525			525		4,369	4,369			
100087347	SAINT GEORGE	UT		10/25/2022		4,098		271			271		4,369	4,369			
100053754	SPARTA	NJ		03/23/2021		5,576		(1,206)			(1,206)		4,370	4,369		(1)	(1)
100014367	LAUREL	MD		09/27/2017		3,938		431			431		4,369	4,369			
100063059	HAZARD	KY		07/01/2021		4,405		(37)			(37)		4,369	4,369			
100061427	MANCHESTER	TN		06/01/2021		4,329		40			40		4,369	4,369			
100151515	ESCONDIDO	CA		05/10/2024		4,657		(288)			(288)		4,369	4,369			
100065179	COLORADO SPRINGS	CO		07/14/2021		4,606		(236)			(236)		4,369	4,369			
100120919	ORLANDO	FL		08/30/2023		4,363		7			7		4,369	4,369			
100148846	GREENACRES	FL		04/17/2024		4,555		(185)			(185)		4,370	4,370			
100061013	MIDLAND	TX		06/01/2021		4,310		60			60		4,370	4,370			
100071281	ALBANY	NY		10/01/2021		4,123		247			247		4,370	4,370			
100103125	DEER PARK	NY		04/21/2023		4,611		(241)			(241)		4,370	4,370			
100112903	TUCSON	AZ		06/29/2023		4,439		(68)			(68)		4,370	4,370			
100127691	TRACY	CA		09/08/2023		4,526		(159)			(159)		4,367	4,371		3	3
100134994	MIDDLE ISLAND	NY		10/30/2023		3,249		1,122			1,122		4,371	4,371			
100117928	MORENO VALLEY	CA		07/20/2023		4,344		26			26		4,371	4,371			
100126933	ONTARIO	CA		08/30/2023		2,743		1,628			1,628		4,371	4,371			
100048204	RENO	NV		11/20/2020		5,367		(996)			(996)		4,371	4,371			
100087975	ROANOKE	VA		10/25/2022		4,520		(149)			(149)		4,371	4,371			
100065469	LUTHERVILLE TIMONIUM	MD		07/28/2021		4,786		(414)			(414)		4,371	4,371			
100043049	MAITLAND	FL		05/28/2020		4,580		(209)			(209)		4,371	4,371			
100075934	COLLEGE PARK	GA		01/07/2022		4,350		21			21		4,371	4,371			
100126595	RALEIGH	NC		08/30/2023		5,327		(955)			(955)		4,372	4,372			
100065634	HOFFMAN ESTATES	IL		07/28/2021		4,752		(381)			(381)		4,372	4,372			
100130325	TACOMA	WA		09/28/2023		4,924		(552)			(552)		4,372	4,372			
100102393	SANTA PAULA	CA		06/07/2023		4,738		(365)			(365)		4,373	4,373			
100031188	MODESTO	CA		03/29/2019		3,423		951			951		4,373	4,373			
100055113	WEST COVINA	CA		03/23/2021		4,903		(530)			(530)		4,374	4,374			
100134501	NAPLES	FL		10/30/2023		4,345		28			28		4,374	4,374			
100087361	SCOTTDALE	GA		10/25/2022		4,177		197			197		4,374	4,374			
100144058	COROLLA	NC		03/07/2024		4,737		(364)			(364)		4,374	4,374			
100120884	PINETOP	AZ		08/30/2023		4,268		106			106		4,374	4,374			
100027782	CHICAGO	IL		10/26/2018		2,106		2,269			2,269		4,374	4,374			
100063579	LAKE CHARLES	LA		07/01/2021		4,525		(151)			(151)		4,374	4,374			
100066556	KEANSBURG	NJ		08/02/2021		4,357		17			17		4,374	4,374			
100026646	SAN FERNANDO	CA		09/26/2018		3,589		785			785		4,375	4,375			
100029561	SEASIDE HEIGHTS	NJ		10/26/2018		3,446		928			928		4,375	4,375			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148178	BIG BEAR LAKE	CA		04/12/2024		4,566		(192)			(192)		4,375	4,375			
100031945	MODESTO	CA		03/29/2019		4,205		170			170		4,375	4,375			
100100649	ANNAPOLIS	MD		04/28/2023		4,399		(24)			(24)		4,375	4,375			
100028088	CHICAGO	IL		10/26/2018		3,662		712			712		4,375	4,375			
100115170	NEWARK	NJ		07/17/2023		(3,737)		8,112			8,112		4,375	4,375			
100120022	LAKEWOOD	NJ		08/11/2023		4,434		(58)			(58)		4,375	4,375			
100100461	HOLLYWOOD	FL		04/27/2023		4,315		60			60		4,375	4,375			
100164232	LAKE ELSINORE	CA		08/21/2024		4,616		(241)			(241)		4,375	4,375			
100049070	BOYNTON BEACH	FL		11/20/2020		5,290		(914)			(914)		4,375	4,375			
100090996	LOS ANGELES	CA		01/31/2023		4,701		(326)			(326)		4,375	4,375			
100111945	NEWNAN	GA		06/29/2023		1,774		2,602			2,602		4,376	4,376			
100150125	GARDEN GROVE	CA		06/14/2024		4,672		(296)			(296)		4,376	4,376			
100047569	HAMMOND	IN		11/20/2020		5,202		(826)			(826)		4,376	4,376			
100067662	NEWARK	NJ		09/23/2021		4,740		(364)			(364)		4,376	4,376			
100143641	ESCONDIDO	CA		02/22/2024		4,717		(341)			(341)		4,376	4,376			
100149470	POINT HARBOR	NC		04/24/2024		4,668		(292)			(292)		4,376	4,376			
100114867	MONETA	VA		07/10/2023		4,546		(170)			(170)		4,376	4,376			
100165007	DEER PARK	NY		08/28/2024		4,532		(156)			(156)		4,377	4,377			
100025307	MILFORD	MA		09/20/2018		3,134		1,243			1,243		4,377	4,377			
100117313	CLERMONT	FL		07/20/2023		2,164		2,213			2,213		4,377	4,377			
100069523	ELKHORN	WI		09/01/2021		4,388		(11)			(11)		4,377	4,377			
100013161	STAR	ID		05/25/2017		3,666		712			712		4,377	4,377			
100103262	FORT COLLINS	CO		04/27/2023		4,847		(470)			(470)		4,377	4,377			
100146582	HOUSTON	TX		03/20/2024		4,761		(383)			(383)		4,377	4,377			
100137794	MOUNTAIN GREEN	UT		12/08/2023		4,550		(173)			(173)		4,377	4,377			
100120768	SAN TAN VALLEY	AZ		08/25/2023		4,233		152			152		4,384	4,378		(7)	(7)
100087445	HEARTLAND	TX		10/25/2022		3,868		510			510		4,378	4,378			
100119216	OWENS CROSS ROADS	AL		07/31/2023		3,436		941			941		4,378	4,378			
100049411	MIDDLEBURG	FL		11/20/2020		4,744		(366)			(366)		4,378	4,378			
100140841	LAS VEGAS	NV		03/06/2024		5,073		(694)			(694)		4,378	4,378			
100067474	BOWLING GREEN	KY		09/23/2021		4,909		(531)			(531)		4,379	4,379			
100092063	SARASOTA	FL		02/09/2023		4,694		(315)			(315)		4,379	4,379			
100116838	KATY	TX		07/20/2023		2,007		2,372			2,372		4,379	4,379			
100030399	HONDO	TX		12/20/2018		4,486		(107)			(107)		4,379	4,379			
100136468	MILTON	FL		11/20/2023		3,453		927			927		4,380	4,380			
100039015	DUBLIN	IRL		09/27/2019		(36,142)		1,197			1,197	(23)	(34,969)	4,381	(54)	39,404	39,349
100018363	DALLAS	TX		06/27/2018		4,614		(233)			(233)		4,381	4,381			
100091553	CONCORD	CA		03/07/2023		4,483		(102)			(102)		4,381	4,381			
100032057	LOS BANOS	CA		03/29/2019		3,460		921			921		4,381	4,381			
100066987	ROCKDALE	TX		08/02/2021		4,370		11			11		4,381	4,381			
100044273	CORAL SPRINGS	FL		08/19/2020		3,802		580			580		4,381	4,381			
100112131	SAVANNAH	GA		06/29/2023		5,156		(774)			(774)		4,382	4,382			
100129795	ORLANDO	FL		09/27/2023		4,680		(298)			(298)		4,382	4,382			
100119410	SEALY	TX		07/31/2023		4,521		(138)			(138)		4,382	4,382			
100166073	RESEDA	CA		09/09/2024		4,602		(219)			(219)		4,383	4,383			
100082882	ELIZABETH	NJ		05/17/2022		4,821		(438)			(438)		4,383	4,383			
100087171	DESTIN	FL		10/25/2022		3,911		472			472		4,383	4,383			
100128083	SHELBYVILLE	KY		09/08/2023		4,223		161			161		4,383	4,383			
100013402	BANNING	CA		05/25/2017		3,936		447			447		4,383	4,383			
100119781	NEWARK	NJ		08/08/2023		(1,580)		5,963			5,963		4,383	4,383			
100134625	LOS ANGELES	CA		10/30/2023		4,764		(380)			(380)		4,384	4,384			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100086667	TRINITY	FL		09/30/2022		4,489		(105)			(105)		4,384	4,384			
100127542	SILOAM SPRINGS	AR		09/08/2023		4,117		267			267		4,385	4,385			
100149986	AUSTIN	TX		06/07/2024		4,671		(287)			(287)		4,385	4,385			
100100330	WEBSTER	NY		04/27/2023		3,397		988			988		4,385	4,385			
100116705	TOMBALL	TX		07/20/2023		2,320		2,065			2,065		4,385	4,385			
100107895	KIRKWOOD	CA		06/29/2023		4,764		(374)			(374)		4,389	4,385		(4)	(4)
100120760	ORANGE BEACH	AL		08/25/2023		4,297		88			88		4,386	4,386			
100141746	LOS ANGELES	CA		01/30/2024		4,851		(465)			(465)		4,386	4,386			
100138323	AUBURNDALE	FL		12/18/2023		4,213		173			173		4,386	4,386			
100031583	LAVEEN	AZ		03/29/2019		2,618		1,767			1,767		4,386	4,386			
100133694	TIGARD	OR		10/23/2023		4,291		94			94		4,386	4,386			
100027934	TUSTIN	CA		10/26/2018		4,485		(99)			(99)		4,386	4,386			
100143255	PUNTA GORDA	FL		02/16/2024		4,693		(307)			(307)		4,386	4,386			
100112737	BOISE	ID		06/29/2023		3,094		704			704		3,798	4,386		588	588
100065266	JEFFERSON	GA		07/28/2021		4,770		(383)			(383)		4,387	4,387			
100042950	DESERT HOT SPRINGS	CA		05/28/2020		4,286		101			101		4,387	4,387			
100140003	EMERALD ISLE	NC		01/09/2024		4,668		(281)			(281)		4,387	4,387			
100119684	NEWARK	NJ		08/08/2023		4,529		(142)			(142)		4,387	4,387			
100077377	BRUNSWICK	GA		01/03/2022		4,417		(30)			(30)		4,387	4,387			
100109094	RICHARDSON	TX		06/05/2023		(8,302)		12,689			12,689		4,387	4,387			
100160538	DES MOINES	WA		07/19/2024		4,333		55			55		4,387	4,387			
100044029	ANTIOCH	CA		08/19/2020		4,856		(469)			(469)		4,387	4,387			
100017274	PRESCOTT	AZ		04/26/2018		4,751		(364)			(364)		4,388	4,388			
100159592	LAS VEGAS	NV		07/15/2024		4,592		(204)			(204)		4,388	4,388			
100138413	INDIALANTIC	FL		12/18/2023		4,449		(61)			(61)		4,388	4,388			
100110722	GEORGETOWN	TX		08/11/2023		5,023		(635)			(635)		4,388	4,388			
100079831	RICHMOND	TX		04/25/2022		4,826		(437)			(437)		4,388	4,388			
100078826	CONROE	TX		02/24/2022		4,464		(75)			(75)		4,388	4,388			
100131957	MORRISVILLE	NC		10/13/2023		4,445		(56)			(56)		4,389	4,389		(1)	(1)
100053967	PHILADELPHIA	PA		03/23/2021		5,172		(783)			(783)		4,389	4,389			
100086728	MIAMI	FL		09/30/2022		4,662		(273)			(273)		4,389	4,389			
100152697	APPLE VALLEY	MN		05/17/2024		4,486		(100)			(100)		4,385	4,390		5	5
100026979	FONTANA	CA		09/26/2018		3,779		611			611		4,390	4,390			
100025168	COON RAPIDS	MN		09/20/2018		3,755		635			635		4,391	4,391			
100070515	MOSCOW	ID		09/23/2021		4,744		(353)			(353)		4,391	4,391			
100048439	SANTA ROSA	CA		11/20/2020		6,017		(1,626)			(1,626)		4,391	4,391			
100142820	WEST HILLS	CA		02/08/2024		4,604		(213)			(213)		4,391	4,391			
100115889	CORPUS CHRISTI	TX		07/20/2023		4,545		(153)			(153)		4,391	4,391			
100101191	HOLLYWOOD	FL		04/28/2023		3,309		1,083			1,083		4,391	4,391			
100080973	MINNEAPOLIS	MN		03/18/2022		4,107		284			284		4,391	4,391			
100063060	MANDEVILLE	LA		07/01/2021		4,477		(86)			(86)		4,391	4,391			
100102137	WINTER PARK	FL		04/14/2023		4,560		(169)			(169)		4,391	4,391			
100084646	MISSOURI CITY	TX		08/02/2022		4,482		(90)			(90)		4,392	4,392			
100062261	NEW ORLEANS	LA		07/01/2021		4,565		(173)			(173)		4,392	4,392			
100055763	MIAMI	FL		03/23/2021		4,861		(470)			(470)		4,392	4,392			
100089985	OCALA	FL		01/13/2023		4,438		(46)			(46)		4,392	4,392			
100118923	UPTON	MA		07/27/2023		4,618		(226)			(226)		4,393	4,393			
100159594	NATICK	MA		07/15/2024		4,886		(494)			(494)		4,393	4,393			
100071660	REXBURG	ID		10/14/2021		4,694		(301)			(301)		4,393	4,393			
100136877	ROSEVILLE	CA		11/27/2023		3,174		1,218			1,218		4,393	4,393			
100077160	CRITTENDEN	KY		01/03/2022		4,478		(85)			(85)		4,393	4,393			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054095	CLIFFWOOD	NJ		03/23/2021		4,978		(585)			(585)		4,393	4,393			
100048415	ANTIOCH	CA		11/20/2020		5,824		(1,431)			(1,431)		4,393	4,393			
100156416	SANTA ANA	CA		06/24/2024		4,307		86			86		4,393	4,393			
100100247	LINDENHURST	NY		03/17/2023		4,658		(264)			(264)		4,394	4,394			
100133639	ROSEVILLE	CA		10/23/2023		3,553		840			840		4,394	4,394			
100065378	RALEIGH	NC		07/28/2021		4,821		(426)			(426)		4,395	4,395			
100064871	TULARE	CA		07/14/2021		4,801		(405)			(405)		4,396	4,395		(1)	(1)
100065733	NEWARK	NJ		07/28/2021		4,740		(345)			(345)		4,395	4,395			
100077494	CLAYTON	NC		01/03/2022		4,493		(98)			(98)		4,395	4,395			
100143452	SALINAS	CA		02/16/2024		4,502		(106)			(106)		4,396	4,396			
100043579	SCARSDALE	NY		08/13/2020		4,895		(499)			(499)		4,396	4,396			
100028901	LODI	NJ		10/26/2018		3,020		1,377			1,377		4,396	4,396			
100065230	MORENO VALLEY	CA		07/14/2021		4,570		(173)			(173)		4,397	4,397			
100126392	BRONX	NY		08/30/2023		4,620		(223)			(223)		4,397	4,397			
100161387	CONCORD	NC		07/25/2024		4,590		(193)			(193)		4,397	4,397			
100044254	WATSONVILLE	CA		08/19/2020		2,993		1,404			1,404		4,397	4,397			
100144577	DALLAS	TX		04/26/2024		4,671		(274)			(274)		4,397	4,397			
100087472	MIDDLEBURG	FL		10/25/2022		3,675		722			722		4,397	4,397			
100067950	MEMPHIS	TN		09/23/2021		4,608		(211)			(211)		4,397	4,397			
100151260	COLORADO SPRINGS	CO		05/10/2024		4,318		79			79		4,397	4,397			
100134780	LEMON GROVE	CA		10/30/2023		4,661		(264)			(264)		4,397	4,397			
100046630	GAITHERSBURG	MD		11/25/2020		4,612		(214)			(214)		4,398	4,398			
100076779	STAFFORD	VA		12/27/2021		4,853		(454)			(454)		4,398	4,398			
100057537	PEMBROKE PINES	FL		06/30/2021		4,561		(163)			(163)		4,398	4,398			
100054285	BROCKTON	MA		03/23/2021		5,137		(739)			(739)		4,398	4,398			
100018345	FORT COLLINS	CO		06/27/2018		4,605		(206)			(206)		4,399	4,399			
100068231	PHOENIX	AZ		08/25/2021		4,500		(101)			(101)		4,399	4,399			
100115704	SPARKS	NV		07/20/2023		4,601		(202)			(202)		4,399	4,399			
100153260	BOULDER	CO		05/30/2024		4,516		(117)			(117)		4,399	4,399			
100028425	RANCHO CORDOVA	CA		10/26/2018		4,892		(493)			(493)		4,399	4,399			
100013079	LAS VEGAS	NV		05/25/2017		3,381		1,018			1,018		4,399	4,399			
100081360	CAROLINA BEACH	NC		03/18/2022		4,142		257			257		4,399	4,399			
100119837	COLLEGE PARK	MD		08/08/2023		4,580		(181)			(181)		4,399	4,399			
100060762	BALTIMORE	MD		06/01/2021		4,351		48			48		4,400	4,400			
100127547	COOPERSBURG	PA		09/08/2023		3,733		667			667		4,400	4,400			
100116411	MARIETTA	GA		07/20/2023		2,486		1,914			1,914		4,400	4,400			
100079723	GALLATIN	TN		04/08/2022		5,059		(658)			(658)		4,401	4,401			
100140571	SEASIDE HEIGHTS	NJ		01/19/2024		4,661		(261)			(261)		4,401	4,401			
100152227	EDEN	UT		05/17/2024		4,609		(208)			(208)		4,401	4,401			
100120553	LAS VEGAS	NV		08/18/2023		4,853		(452)			(452)		4,401	4,401			
100046155	IRVING	TX		11/25/2020		5,438		(1,037)			(1,037)		4,401	4,401			
100076302	CLERMONT	FL		01/07/2022		4,630		(229)			(229)		4,401	4,401			
100142522	TULSA	OK		02/08/2024		4,465		(64)			(64)		4,401	4,401			
100025064	RIVERDALE	CA		09/20/2018		4,312		89			89		4,401	4,401			
100100566	PLEASANT VIEW	UT		04/27/2023		4,696		(295)			(295)		4,401	4,401			
100090072	AVENTURA	FL		01/13/2023		4,499		(98)			(98)		4,401	4,401			
100148126	ANNA	TX		04/10/2024		4,564		(162)			(162)		4,402	4,402			
100071644	MONTROSE	CO		10/14/2021		4,483		(81)			(81)		4,402	4,402			
100141326	BARTLETT	IL		01/30/2024		4,525		(123)			(123)		4,402	4,402			
100089404	GRAND PRAIRIE	TX		11/17/2022		4,321		81			81		4,402	4,402			
100065074	MELBOURNE	FL		07/14/2021		4,730		(327)			(327)		4,403	4,403			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078977	DOVER	NJ		02/24/2022		4,340		63			63		4,403	4,403			
100079197	BREWSTER	NY		02/24/2022		4,460		(58)			(58)		4,403	4,403			
100119844	ENGLEWOOD	NJ		08/08/2023		4,571		(168)			(168)		4,403	4,403			
100081227	MARIETTA	GA		03/18/2022		4,071		332			332		4,403	4,403			
100078853	RIVERVIEW	FL		02/24/2022		4,233		170			170		4,403	4,403			
100089035	AUBURN	WA		11/04/2022		4,557		(154)			(154)		4,403	4,403			
100116612	APOPKA	FL		07/20/2023		2,862		1,542			1,542		4,403	4,403			
100130418	WOODBRIDGE	VA		09/28/2023		4,746		(342)			(342)		4,403	4,403			
100116954	MIAMI	FL		07/20/2023		2,156		2,247			2,247		4,404	4,404			
100053770	LANCASTER	CA		03/23/2021		4,823		(419)			(419)		4,404	4,404			
100153181	HOLLYWOOD	FL		05/30/2024		4,260		140			140		4,400	4,404		4	4
100043092	NASHVILLE	TN		05/28/2020		4,636		(232)			(232)		4,404	4,404			
100127689	LEWISVILLE	TX		09/08/2023		4,638		(239)			(239)		4,399	4,404		5	5
100048839	KINGS PARK	NY		11/20/2020		4,881		(477)			(477)		4,405	4,405			
100148827	OAK LAWN	IL		04/17/2024		4,672		(267)			(267)		4,405	4,405			
100012905	WOODLAND	CA		05/25/2017		4,247		159			159		4,405	4,405			
100129703	PARKER	CO		09/29/2023		4,242		164			164		4,406	4,406			
100065674	JOPLIN	MO		07/28/2021		4,774		(368)			(368)		4,406	4,406			
100060174	DACULA	GA		06/25/2021		4,678		(273)			(273)		4,406	4,406			
100126670	PISCATWAY	NJ		08/30/2023		1,658		2,748			2,748		4,406	4,406			
100079093	FRISCO	TX		02/24/2022		4,649		(243)			(243)		4,406	4,406			
100071534	PITTSBURGH	PA		10/14/2021		4,698		(292)			(292)		4,406	4,406			
100025226	PHOENIX	AZ		09/20/2018		4,115		291			291		4,407	4,407			
100054987	LAVEEN	AZ		03/23/2021		4,764		(357)			(357)		4,407	4,407			
100140507	TARZANA	CA		01/19/2024		4,999		(591)			(591)		4,407	4,407			
100031105	PEMBROKE PINES	FL		03/29/2019		2,982		1,425			1,425		4,407	4,407			
100047187	WANTAGH	NY		11/20/2020		4,380		27			27		4,408	4,408			
4010056182	CHERRY HILL	NJ		07/27/2023		4,869		(461)			(461)		4,408	4,408			
100152811	TUSTIN	CA		05/22/2024		4,835		(427)			(427)		4,408	4,408			
100140187	PALMDALE	CA		01/11/2024		4,515		(107)			(107)		4,408	4,408			
100089612	MANSFIELD	TX		01/30/2023		4,549		(141)			(141)		4,408	4,408			
100048519	INDIALANTIC	FL		11/20/2020		5,311		(903)			(903)		4,408	4,408			
100063237	WILMINGTON	NC		07/01/2021		4,509		(101)			(101)		4,408	4,408			
100065341	AUSTELL	GA		07/28/2021		4,730		(321)			(321)		4,408	4,408			
100119584	ROTTERDAM	NLD		07/28/2023		4,527						(7)	4,520	4,408	(112)		(112)
100148829	DUCK KEY	FL		04/17/2024		4,650		(242)			(242)		4,409	4,409			
100140070	PHARR	TX		01/09/2024		4,767		(359)			(359)		4,409	4,409			
100145806	PITTSBURGH	PA		05/08/2024		5,027		(618)			(618)		4,409	4,409			
100043167	SANTA FE SPRINGS	CA		05/28/2020		3,978		432			432		4,410	4,410			
100132394	MILL VALLEY	CA		11/03/2023		4,299		111			111		4,410	4,410			
100133609	MILWAUKEE	WI		10/23/2023		4,327		84			84		4,411	4,411			
100057564	LEWISVILLE	TX		06/30/2021		4,508		(97)			(97)		4,411	4,411			
100030154	ORLANDO	FL		12/20/2018		2,996		1,415			1,415		4,411	4,411			
100101186	FLORIDA CITY	FL		04/28/2023		3,383		1,028			1,028		4,411	4,411			
100048349	PHOENIX	AZ		11/20/2020		4,969		(557)			(557)		4,411	4,411			
100011295	ROCHESTER	NY		12/23/2016		3,029		1,383			1,383		4,412	4,412			
100025234	GERMANTOWN	MD		09/20/2018		4,693		(281)			(281)		4,412	4,412			
100030426	COLUMBIA	SC		12/20/2018		4,027		385			385		4,412	4,412			
100062004	MOBILE	AL		07/01/2021		4,519		(107)			(107)		4,412	4,412			
100134748	GARLAND	TX		10/30/2023		4,736		(323)			(323)		4,413	4,413			
100025736	BAY SHORE	NY		09/20/2018		3,651		761			761		4,413	4,413			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029327	VISTA	CA		10/26/2018		4,901		(488)			(488)		4,413	4,413			
100043054	MORENO VALLEY	CA		05/28/2020		4,130		283			283		4,413	4,413			
100079507	CENTENNIAL	CO		04/25/2022		3,669		744			744		4,413	4,413			
100079611	AUBURN	WA		04/25/2022		4,466		(53)			(53)		4,413	4,413			
100137696	SAGAMORE BCH	MA		12/08/2023		4,419		(6)			(6)		4,413	4,413			
100100094	LAKEWOOD	CO		03/28/2023		4,085		329			329		4,414	4,414			
100090716	HICKSVILLE	NY		12/29/2022		4,744		(329)			(329)		4,414	4,414			
100024999	RIVERSIDE	CA		09/20/2018		4,962		(547)			(547)		4,414	4,414			
100116786	KISSIMMEE	FL		07/20/2023		2,194		2,220			2,220		4,414	4,414			
100176803	SOUTHWEST RANCHES	FL		11/15/2024		5,084		(670)			(670)		4,415	4,415			
100133136	(SYLMAR AREA) LOS ANGELES	CA		11/29/2023		4,668		(253)			(253)		4,415	4,415			
100108891	MARICOPA	AZ		05/31/2023		4,790		(379)			(379)		4,411	4,415		4	4
100110336	CLARKSBURG	MD		06/30/2023		4,499		(84)			(84)		4,415	4,415			
100117675	GATLINBURG	TN		07/20/2023		4,412		3			3		4,415	4,415			
100043158	GARDEN GROVE	CA		05/28/2020		3,839		576			576		4,415	4,415			
100101809	JERSEY CITY	NJ		03/31/2023		4,690		(274)			(274)		4,415	4,415			
100133875	ARLINGTON	VA		10/24/2023		(92,557)		905			905		(91,652)	4,416		96,068	96,068
100107801	LAS VEGAS	NV		05/19/2023		3,912		504			504		4,416	4,416			
100100343	FRANKLIN	WI		04/27/2023		3,636		781			781		4,416	4,416			
100108378	THE BRONX	NY		05/25/2023		4,886		(469)			(469)		4,417	4,417			
100100407	NORWOOD	PA		04/27/2023		3,031		1,386			1,386		4,417	4,417			
100055790	OLATHE	KS		03/23/2021		6,115		(1,698)			(1,698)		4,418	4,418			
100061890	PORTSMOUTH	VA		07/01/2021		4,601		(183)			(183)		4,418	4,418			
100084745	SAINT AUGUSTINE	FL		08/02/2022		5,130		(712)			(712)		4,418	4,418			
100079113	LAS VEGAS	NV		02/24/2022		4,541		(122)			(122)		4,418	4,418			
100110585	DAVENPORT	FL		06/30/2023		4,426		(7)			(7)		4,418	4,418			
100129282	NIANTIC	CT		09/25/2023		3,562		857			857		4,418	4,418			
100068432	LAKELAND	FL		08/25/2021		4,636		(217)			(217)		4,419	4,419			
100028502	LOGANVILLE	GA		10/26/2018		3,824		595			595		4,419	4,419			
100026483	BAKERSFIELD	CA		09/26/2018		3,072		1,347			1,347		4,419	4,419			
100108228	WHITTIER	CA		05/24/2023		5,069		(650)			(650)		4,419	4,419			
100119240	CLARKSVILLE	TN		07/31/2023		4,520		(100)			(100)		4,420	4,420			
100110291	MANASSAS	VA		06/30/2023		4,338		82			82		4,420	4,420			
100047479	SHIRLEY	MA		11/20/2020		5,441		(1,022)			(1,022)		4,420	4,420			
100030938	LOS ANGELES	CA		04/09/2019		4,539		(119)			(119)		4,420	4,420			
100068182	CALHOUN	GA		08/25/2021		4,614		(194)			(194)		4,420	4,420			
100057669	HENRICO	VA		06/30/2021		4,553		(133)			(133)		4,420	4,420			
100076229	MERCED	CA		01/07/2022		4,584		(164)			(164)		4,420	4,420			
100149795	MONROVIA	CA		04/26/2024		3,745		675			675		4,420	4,420			
100028227	FREDERICK	MD		10/26/2018		4,458		(37)			(37)		4,421	4,420			
100139177	WHITTIER	CA		12/28/2023		4,625		(204)			(204)		4,421	4,421			
100109682	BROWNS MILLS	NJ		06/16/2023		4,691		(270)			(270)		4,421	4,421			
100018124	FUQUAY VARINA	NC		06/08/2018		4,594		(173)			(173)		4,421	4,421			
100024042	CHICO	CA		09/10/2018		4,681		(259)			(259)		4,421	4,421			
100071631	LAS VEGAS	NV		10/14/2021		4,680		(259)			(259)		4,422	4,422			
100115908	CARMICHAEL	CA		07/20/2023		4,758		(336)			(336)		4,422	4,422			
100067782	TUCSON	AZ		09/23/2021		4,822		(400)			(400)		4,422	4,422			
100126318	EAST ORANGE	NJ		08/30/2023		(1,661)		6,083			6,083		4,422	4,422			
100032113	SAN JOSE	CA		03/29/2019		3,925		498			498		4,422	4,422			
100128113	SPRING HILL	TN		09/08/2023		4,018		405			405		4,422	4,422			
100114832	NORTH FORT MYERS	FL		07/10/2023		4,335		87			87		4,422	4,422			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079157	LAS VEGAS	NV		02/24/2022		4,620		(197)			(197)		4,423	4,423			
100144199	LATHROP	CA		03/07/2024		4,201		222			222		4,423	4,423			
100127040	MILFORD	CT		08/30/2023		2,191		2,231			2,231		4,423	4,423			
100071690	BIG BEAR LAKE	CA		10/14/2021		4,865		(442)			(442)		4,423	4,423			
100130249	BAKERSFIELD	CA		09/28/2023		4,559		(136)			(136)		4,423	4,423			
100143754	HOLLISTER	CA		04/05/2024		4,496		(73)			(73)		4,423	4,423			
100063385	MASTIC BEACH	NY		07/01/2021		4,468		(44)			(44)		4,423	4,423			
100017877	HILO	HI		05/30/2018		4,480		(57)			(57)		4,423	4,423			
100156383	LOS ANGELES	CA		07/25/2024		4,572		(149)			(149)		4,423	4,423			
100071763	FERNANDINA BEACH	FL		10/14/2021		4,897		(474)			(474)		4,424	4,424			
100027963	PLYMOUTH	MA		10/26/2018		4,363		61			61		4,424	4,424			
100011997	TUCSON	AZ		03/08/2017		3,872		551			551		4,424	4,424			
100025083	FREDERICK	MD		09/20/2018		2,530		1,893			1,893		4,424	4,424			
100118661	EAST AURORA	NY		07/25/2023		4,757		(334)			(334)		4,424	4,424			
100057911	FORT WORTH	TX		06/30/2021		4,519		(95)			(95)		4,424	4,424			
100119791	NEWARK	NJ		08/08/2023		(1,709)		6,133			6,133		4,424	4,424			
100020255	AULT	CO		07/17/2018		4,798		(374)			(374)		4,424	4,424			
100100473	CENTRAL ISLIP	NY		04/27/2023		3,315		1,110			1,110		4,425	4,425			
100000202	BLOOMINGTON	IN		09/27/2016		4,520		(95)			(95)		4,425	4,425			
100102411	SEMINOLE	FL		06/07/2023		4,804		(378)			(378)		4,426	4,426			
100049963	EVERETT	WA		11/20/2020		5,645		(1,219)			(1,219)		4,426	4,426			
100152614	NORCROSS	GA		05/17/2024		4,627		(201)			(201)		4,426	4,426			
100091134	LOS ANGELES	CA		01/31/2023		4,128		298			298		4,426	4,426			
100118185	WOODSTOCK	GA		07/20/2023		4,946		(519)			(519)		4,426	4,426			
100158469	AUSTIN	TX		07/10/2024		4,866		(440)			(440)		4,426	4,426			
100100657	NORTH LAS VEGAS	NV		04/28/2023		4,207		220			220		4,427	4,427			
100101524	RENO	NV		04/26/2023		3,930		497			497		4,427	4,427			
100102494	AUSTIN	TX		06/07/2023		5,160		(737)			(737)		4,423	4,427		4	4
100014593	RUMFORD	RI		09/27/2017		4,640		(213)			(213)		4,427	4,427			
100012053	HARVEY	LA		03/08/2017		4,167		261			261		4,428	4,427			
100103314	ELBURN	IL		04/28/2023		4,690		(263)			(263)		4,427	4,427			
100109350	CELINA	TX		06/12/2023		4,639		(212)			(212)		4,427	4,427			
100017283	HUNTSVILLE	AL		04/26/2018		5,118		(690)			(690)		4,427	4,427			
100128080	BEALETON	VA		09/08/2023		4,029		398			398		4,427	4,427			
100088854	OREGON CITY	OR		11/15/2022		4,357		71			71		4,428	4,428			
100120531	AURORA	CO		08/18/2023		4,357		70			70		4,428	4,428			
4010043947	NIAGARA FALLS	NY		04/26/2023		4,893		(465)			(465)		4,428	4,428			
100044291	SALINAS	CA		08/19/2020		4,590		(162)			(162)		4,428	4,428			
100110463	GARDENA	CA		06/30/2023		4,761		(333)			(333)		4,428	4,428			
100136265	DALLAS	TX		11/20/2023		4,347		82			82		4,428	4,428			
100026906	GREENFIELD	CA		09/26/2018		3,866		563			563		4,429	4,429			
100140025	GARDEN CITY	NY		01/09/2024		4,799		(370)			(370)		4,429	4,429			
100137805	SOUTH PORTLAND	ME		12/08/2023		4,536		(107)			(107)		4,429	4,429			
100030961	SAN BERNARDINO	CA		03/29/2019		3,237		1,192			1,192		4,429	4,429			
100061107	ST LOUIS	MO		06/01/2021		4,389		41			41		4,430	4,430			
100116800	PALM COAST	FL		07/20/2023		2,247		2,183			2,183		4,430	4,430			
100047518	ELGIN	IL		11/20/2020		5,447		(1,017)			(1,017)		4,430	4,430			
100113088	KNOXVILLE	TN		06/29/2023		2,517		1,913			1,913		4,430	4,430			
100145867	ALHAMBRA	CA		03/15/2024		4,666		(236)			(236)		4,430	4,430			
100115660	MARYSVILLE	WA		07/20/2023		4,744		(314)			(314)		4,430	4,430			
100090416	BROKEN ARROW	OK		12/28/2022		4,828		(398)			(398)		4,430	4,430			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091073	LOS ANGELES	CA		01/31/2023		5,031		(601)			(601)		4,430	4,430			
100026089	LOS ANGELES	CA		09/20/2018		4,201		229			229		4,430	4,430			
100060223	JAMESTOWN	NC		06/25/2021		4,496		(65)			(65)		4,431	4,431			
100112975	NEW MILFORD	CT		06/29/2023		3,872		559			559		4,431	4,431			
100151423	BOTHELL	WA		05/10/2024		3,923		508			508		4,431	4,431			
100029711	MONROE	WA		10/26/2018		4,417		14			14		4,431	4,431			
100133714	FREDERICK	MD		10/23/2023		3,743		689			689		4,431	4,431			
100156376	WADDELL	AZ		07/25/2024		4,860		(429)			(429)		4,431	4,431			
100061884	PORT SAINT LUCIE	FL		07/01/2021		4,580		(148)			(148)		4,432	4,432			
100111254	GRACEVILLE	FL		06/29/2023		4,903		(471)			(471)		4,432	4,432			
100111092	LAURIUM	MI		06/29/2023		4,495		(63)			(63)		4,432	4,432			
100117180	MIAMI	FL		07/20/2023		4,459		(27)			(27)		4,432	4,432			
100086615	BELLEVILLE	IL		09/30/2022		3,903		529			529		4,432	4,432			
100169599	GRAND ISLE	LA		09/30/2024		4,532		(100)			(100)		4,432	4,432			
100077752	CORCORAN	CA		01/03/2022		4,513		(80)			(80)		4,432	4,432			
100071705	ATHENS	GA		10/14/2021		4,684		(251)			(251)		4,433	4,433			
100126906	MAYODAN	NC		08/30/2023		5,134		(701)			(701)		4,433	4,433			
4010061240	HAMILTON TOWNSHIP	NJ		10/27/2023		4,762		(329)			(329)		4,433	4,433			
100131802	LOS ANGELES	CA		10/06/2023		4,495		(62)			(62)		4,434	4,434			
100031778	POMONA	CA		03/29/2019		3,573		861			861		4,434	4,434			
100068391	NORRISTOWN	PA		08/25/2021		4,831		(397)			(397)		4,434	4,434			
100136251	OLD BRIDGE	NJ		11/20/2023		4,362		72			72		4,434	4,434			
100089601	BOCA RATON	FL		01/30/2023		5,190		(756)			(756)		4,434	4,434			
100091278	SAN ANTONIO	TX		01/31/2023		4,872		(442)			(442)		4,430	4,435		5	5
100055151	ANTELOPE	CA		03/23/2021		6,742		(2,307)			(2,307)		4,435	4,435			
100120347	HOLLYWOOD	FL		08/18/2023		4,590		(155)			(155)		4,435	4,435			
100127173	DELHI	CA		08/30/2023		4,187		248			248		4,435	4,435			
100118150	SAUGUS	CA		07/20/2023		5,035		(600)			(600)		4,435	4,435			
100067445	WILMINGTON	NC		09/23/2021		4,606		(171)			(171)		4,435	4,435			
100134043	YONKERS	NY		10/25/2023		(2,039)		6,474			6,474		4,435	4,435			
100014897	ROCKFORD	IL		11/21/2017		3,121		1,314			1,314		4,435	4,435			
100029576	SOUTH GATE	CA		10/26/2018		4,752		(317)			(317)		4,435	4,435			
100025912	PEPEEKEO	HI		09/20/2018		3,774		661			661		4,435	4,435			
100091347	SAYULITA	MEX		01/17/2023		4,435							4,435	4,435			
100110130	SHAKOPEE	MN		06/29/2023		5,034		(599)			(599)		4,435	4,435			
100065790	BONITA SPRINGS	FL		07/28/2021		4,950		(514)			(514)		4,436	4,435			
100079680	PARK CITY	UT		04/08/2022		4,575		(140)			(140)		4,435	4,435			
100140307	HYATTSVILLE	MD		01/18/2024		4,674		(238)			(238)		4,436	4,436			
100063332	FORT WAYNE	IN		07/01/2021		4,621		(184)			(184)		4,436	4,436			
100099979	HERNDON	VA		03/28/2023		4,638		(201)			(201)		4,437	4,437			
100049999	HOFFMAN ESTATES	IL		11/20/2020		5,236		(799)			(799)		4,437	4,437			
100132251	WINTER GARDEN	FL		10/13/2023		4,198		240			240		4,437	4,437			
100026078	CHARLOTTE	NC		09/20/2018		3,935		502			502		4,437	4,437			
100088962	VOLCANO	HI		11/15/2022		4,548		(110)			(110)		4,438	4,438			
100172590	PEABODY	MA		10/23/2024		4,628		(191)			(191)		4,438	4,438			
100010954	PENSACOLA	FL		12/23/2016		4,153		285			285		4,438	4,438			
100149330	SNOQUALMIE PASS	WA		04/24/2024		4,885		(448)			(448)		4,438	4,438			
100047967	BENSENVILLE	IL		11/20/2020		4,648		(210)			(210)		4,438	4,438			
100140909	TORRANCE	CA		02/26/2024		5,015		(577)			(577)		4,438	4,438			
100078792	CHARLESTON	SC		02/24/2022		4,190		249			249		4,438	4,438			
100049080	DUNCANNON	PA		11/20/2020		5,512		(1,074)			(1,074)		4,438	4,438			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091369	BUTLER	NJ		02/22/2023		4,416		22			22		4,439	4,438			
100103874	SOUTH ORANGE	NJ		05/10/2023		4,642		(203)			(203)		4,439	4,439			
100071788	OAKDALE	CA		10/14/2021		4,780		(341)			(341)		4,439	4,439			
100141427	LOS ANGELES	CA		01/30/2024		4,959		(520)			(520)		4,439	4,439			
100133132	CHANTILLY	VA		11/29/2023		4,668		(229)			(229)		4,439	4,439			
100091635	DENVER	CO		03/07/2023		4,727		(287)			(287)		4,439	4,439			
100127488	ESCONDIDO	CA		09/08/2023		4,406		33			33		4,439	4,439			
100029955	ALBUQUERQUE	NM		12/20/2018		3,872		568			568		4,440	4,440			
100119386	MOAB	UT		07/31/2023		4,404		36			36		4,440	4,440			
100029624	CARY	NC		10/26/2018		4,073		367			367		4,440	4,440			
100062920	LAS CRUCES	NM		07/01/2021		4,497		(57)			(57)		4,440	4,440			
100081215	MEMPHIS	TN		03/18/2022		4,314		126			126		4,441	4,440			
100120333	SAN DIEGO	CA		08/18/2023		4,736		(295)			(295)		4,440	4,440			
100115424	MIAMI	FL		07/17/2023		4,156		285			285		4,440	4,440			
100119432	MT JULIET	TN		07/31/2023		4,247		193			193		4,440	4,440			
100129667	CHANDLER	AZ		09/29/2023		4,707		(266)			(266)		4,441	4,441			
100127022	MATTESON	IL		08/30/2023		4,344		97			97		4,441	4,441			
100138093	OAKDALE	CA		12/13/2023		4,508		(67)			(67)		4,441	4,441			
100137594	PALM DESERT	CA		12/08/2023		4,556		(114)			(114)		4,442	4,442			
100057581	SEVIERVILLE	TN		06/30/2021		4,640		(198)			(198)		4,442	4,442			
100132070	ELIZABETH	NJ		10/13/2023		4,248		195			195		4,442	4,442			
100060437	INDIANAPOLIS	IN		06/01/2021		4,399		44			44		4,443	4,443			
100055287	MURFREESBORO	TN		03/23/2021		5,668		(1,225)			(1,225)		4,443	4,443			
100018104	FRESNO	CA		06/08/2018		4,725		(282)			(282)		4,443	4,443			
100087921	HERNDON	VA		10/25/2022		4,382		61			61		4,443	4,443			
100150176	DAVIE	FL		04/30/2024		4,767		(324)			(324)		4,443	4,443			
100119269	ROCKLIN	CA		07/31/2023		4,511		(68)			(68)		4,443	4,443			
100062863	GREECE	NY		07/01/2021		4,571		(128)			(128)		4,443	4,443			
100086671	BOCA RATON	FL		09/30/2022		4,631		(188)			(188)		4,444	4,444			
100064901	SAN ANTONIO	FL		07/14/2021		4,915		(472)			(472)		4,444	4,444			
100067262	BAY MINETTE	AL		08/02/2021		4,380		63			63		4,444	4,444			
100138229	SAN LEANDRO	CA		12/14/2023		4,708		(264)			(264)		4,444	4,444			
100068463	PALM HARBOR	FL		08/25/2021		4,796		(351)			(351)		4,444	4,444			
100024658	LAS VEGAS	NV		09/20/2018		4,212		233			233		4,444	4,444			
100129830	GATLINBURG	TN		09/27/2023		4,755		(311)			(311)		4,445	4,445			
100133683	TUALATIN	OR		10/23/2023		4,496		(50)			(50)		4,445	4,445			
100162308	LOS ANGELES	CA		08/05/2024		4,839		(393)			(393)		4,446	4,446			
100134694	MANOR	TX		10/30/2023		683		3,763			3,763		4,446	4,446			
100067228	LEHIGH ACRES	FL		08/02/2021		4,189		257			257		4,446	4,446			
100134038	SPRING VALLEY	NY		10/25/2023		(2,881)		7,327			7,327		4,446	4,446			
100115185	LINDEN	NJ		07/17/2023		4,795		(348)			(348)		4,446	4,446			
100090689	NEPTUNE CITY	NJ		12/29/2022		4,593		(146)			(146)		4,447	4,447			
100061837	ROCHESTER	NY		07/01/2021		4,610		(163)			(163)		4,447	4,447			
100139597	RICHMOND	TX		12/28/2023		4,795		(348)			(348)		4,447	4,447			
100102984	BROOKLYN	NY		06/22/2023		5,174		(727)			(727)		4,447	4,447			
100135434	DAYTON	TN		11/13/2023		4,483		(36)			(36)		4,447	4,447			
100031990	WATSONVILLE	CA		03/29/2019		3,689		758			758		4,447	4,447			
100013922	KISSIMMEE	FL		05/25/2017		3,711		736			736		4,447	4,447			
100046074	CLINTON	MD		11/25/2020		3,628		819			819		4,448	4,448			
100068280	WILDWOOD	NJ		08/25/2021		4,821		(373)			(373)		4,448	4,448			
100162003	MIAMI	FL		07/31/2024		4,344		104			104		4,448	4,448			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114029	PENDLETON	IN		06/29/2023		3,399		1,049			1,049		4,448	4,448			
100031608	MORENO VALLEY	CA		03/29/2019		3,310		1,139			1,139		4,449	4,449			
100034063	CORK	IRL		06/21/2019		(8,308)		(700)			(700)	114	(8,894)	4,449	(278)	13,621	13,343
100099741	IRVINGTON	NJ		02/28/2023		4,693		(244)			(244)		4,449	4,449			
100014287	LANCASTER	CA		09/27/2017		3,860		589			589		4,449	4,449			
100120209	MAPLEWOOD	NJ		08/18/2023		4,744		(294)			(294)		4,450	4,450			
100048680	SAN BERNARDINO	CA		11/20/2020		4,050		401			401		4,451	4,451			
100065434	CHESTER SPRINGS	PA		07/28/2021		4,616		(164)			(164)		4,451	4,451			
100031614	MANTECA	CA		03/29/2019		4,349		102			102		4,451	4,451			
100136996	STUART	FL		11/28/2023		4,551		(100)			(100)		4,452	4,452			
100126422	JAMAICA	NY		08/30/2023		4,958		(506)			(506)		4,452	4,452			
100013772	LONDONDERRY	NH		05/25/2017		4,165		287			287		4,452	4,452			
100119683	NEWARK	NJ		08/08/2023		4,675		(223)			(223)		4,452	4,452			
100129629	MCKINNEY	TX		09/29/2023		4,316		137			137		4,453	4,453			
100108991	VACAVILLE	CA		05/31/2023		4,827		(374)			(374)		4,453	4,453			
100141221	MAGNOLIA	TX		01/30/2024		1,715		2,739			2,739		4,453	4,453			
100065054	RICHARDSON	TX		07/14/2021		4,798		(344)			(344)		4,454	4,454			
100116769	PATERSON	NJ		07/20/2023		3,073		1,381			1,381		4,454	4,454			
100174270	RICHMOND	TX		10/31/2024		4,191		263			263		4,454	4,454			
100090002	LOGANVILLE	GA		01/13/2023		4,954		(500)			(500)		4,454	4,454			
100065439	CORDOVA	TN		07/28/2021		4,563		(109)			(109)		4,454	4,454			
100114162	WEST COLUMBIA	SC		06/29/2023		4,262		192			192		4,454	4,454			
100118162	STOCKTON	CA		07/20/2023		4,843		(389)			(389)		4,454	4,454			
100103220	CHERRY VALLEY	CA		04/26/2023		(7,600)		12,054			12,054		4,454	4,454			
100062419	EL PASO	TX		07/01/2021		4,610		(155)			(155)		4,454	4,454			
100117704	STOCKTON	CA		07/20/2023		4,006		449			449		4,454	4,454			
100026284	NORWALK	CA		09/20/2018		4,126		329			329		4,454	4,454			
100026682	BALDWIN	NY		09/26/2018		3,321		1,134			1,134		4,454	4,454			
100136528	OAKHURST	NJ		11/20/2023		4,513		(58)			(58)		4,455	4,455			
100102675	BROOKLYN	NY		06/22/2023		5,269		(814)			(814)		4,455	4,455			
100031271	MANVILLE	NJ		03/29/2019		3,360		1,096			1,096		4,456	4,456			
100153482	BROOKVILLE	NY		05/30/2024		(5,938)		10,394			10,394		4,456	4,456			
100080967	BLAINE	MN		03/18/2022		4,357		99			99		4,456	4,456			
100135961	CHICAGO	IL		11/16/2023		4,418		39			39		4,457	4,457			
100110530	LONG BEACH	CA		06/30/2023		4,538		(82)			(82)		4,457	4,457			
100065120	NASHVILLE	TN		07/14/2021		4,761		(304)			(304)		4,457	4,457			
100074484	FRESNO	CA		12/14/2021		4,884		(426)			(426)		4,457	4,457			
100068505	HENDERSONVILLE	TN		08/25/2021		4,869		(411)			(411)		4,458	4,458			
100044534	COLORADO SPRINGS	CO		11/19/2020		4,580		(122)			(122)		4,458	4,458			
100047172	SARASOTA	FL		11/20/2020		5,060		(602)			(602)		4,458	4,458			
100115652	MOORPARK	CA		07/19/2023		4,978		(520)			(520)		4,458	4,458			
100126993	DALLAS	TX		08/30/2023		1,849		2,609			2,609		4,458	4,458			
100120754	BONITA SPRINGS	FL		08/25/2023		4,506		(48)			(48)		4,458	4,458			
100143775	PHOENIX	AZ		02/27/2024		4,728		(269)			(269)		4,458	4,458			
100062290	NEWPORT	NC		07/01/2021		4,533		(75)			(75)		4,458	4,458			
100068347	MOORESVILLE	NC		08/25/2021		4,706		(246)			(246)		4,459	4,458		(1)	(1)
100138095	MIAMI SHORES	FL		12/13/2023		4,712		(253)			(253)		4,459	4,459			
100108055	MESA	AZ		05/25/2023		3,871		588			588		4,459	4,459			
100100176	YONKERS	NY		03/17/2023		4,660		(201)			(201)		4,459	4,459			
100137057	CYPRESS	TX		11/28/2023		4,315		144			144		4,459	4,459			
100173993	LITTLETON	CO		10/31/2024		4,373		87			87		4,459	4,459			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100133712	PORT SAINT JOE	FL		10/23/2023		4,245		215			215		4,460	4,460			
100108216	OAKLAND	CA		05/24/2023		4,792		(332)			(332)		4,460	4,460			
100030509	ALBUQUERQUE	NM		12/20/2018		4,197		262			262		4,460	4,460			
100079500	GOWEN	MI		04/08/2022		(2,406)		6,866			6,866		4,460	4,460			
100023725	HOLLYWOOD	FL		09/04/2018		4,790		(330)			(330)		4,460	4,460			
100115161	NEWARK	NJ		07/17/2023		(4,053)		8,513			8,513		4,460	4,460			
100088100	PORTLAND	OR		10/25/2022		4,819		(359)			(359)		4,460	4,460			
100057902	RENO	NV		06/30/2021		4,846		(386)			(386)		4,460	4,460			
100136532	RENTON	WA		11/20/2023		4,421		39			39		4,460	4,460			
100140279	SAINT GEORGE	UT		01/18/2024		4,743		(282)			(282)		4,461	4,461			
100139512	MALDEN	MA		12/28/2023		4,414		47			47		4,461	4,461			
100109617	ROCKVILLE	MD		06/14/2023		4,881		(420)			(420)		4,461	4,461			
100155560	SAN DIEGO	CA		06/18/2024		4,881		(420)			(420)		4,461	4,461			
100117466	PHOENIX	AZ		07/20/2023		4,331		130			130		4,461	4,461			
100140601	FOLSOM	CA		01/19/2024		4,450		12			12		4,461	4,461			
100024511	NEW ROCHELLE	NY		09/20/2018		3,006		1,456			1,456		4,462	4,462			
100049849	NORTHRIDGE	CA		11/20/2020		4,542		(80)			(80)		4,462	4,462			
100087946	COCONUT CREEK	FL		10/25/2022		4,215		247			247		4,462	4,462			
100044829	LOS ANGELES	CA		11/19/2020		4,445		17			17		4,462	4,462			
100065729	PORTLAND	OR		07/28/2021		4,749		(286)			(286)		4,463	4,463			
100074985	CLYDE	NC		12/01/2021		4,555		(92)			(92)		4,463	4,463			
100080436	HACKENSACK	NJ		03/10/2022		4,956		(493)			(493)		4,464	4,464			
100116835	LAWRENCEVILLE	GA		07/20/2023		2,135		2,328			2,328		4,464	4,464			
100139837	UNITED KINGDOM	GBR		12/18/2023		4,434						(35)	4,399	4,464	65		65
100038071	OCRACOKE	NC		11/15/2019		4,778		(314)			(314)		4,464	4,464			
100057903	CHESTNUT HILL	MA		06/30/2021		4,591		(127)			(127)		4,464	4,464			
100112750	EL CAJON	CA		06/29/2023		1,333		3,132			3,132		4,465	4,465			
100083362	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,590						(127)	4,463	4,466	3		3
100139549	PHOENIX	MD		12/28/2023		4,337		129			129		4,466	4,466			
100159404	GAINESVILLE	FL		07/15/2024		4,710		(244)			(244)		4,466	4,466			
100148453	PENDERGRASS	GA		04/12/2024		4,092		374			374		4,466	4,466			
4010064893	TRENTON	NJ		01/10/2024		5,116		(650)			(650)		4,466	4,466			
100149904	GLENDALE	CA		04/29/2024		5,005		(538)			(538)		4,466	4,466			
100133732	HUTTO	TX		10/23/2023		3,777		690			690		4,466	4,466			
100048514	LOS ANGELES	CA		11/20/2020		5,368		(902)			(902)		4,466	4,466			
100076754	KEY BISCAYNE	FL		12/30/2021		5,205		(738)			(738)		4,467	4,467			
100048972	PATCHOGUE	NY		11/20/2020		5,296		(829)			(829)		4,467	4,467			
100101936	BELL	CA		04/14/2023		5,083		(616)			(616)		4,467	4,467			
100067561	GLASTONBURY	CT		09/23/2021		4,911		(444)			(444)		4,467	4,467			
100074928	WINTER HAVEN	FL		12/01/2021		4,441		27			27		4,467	4,467			
100067844	SAFETY HARBOR	FL		09/23/2021		4,772		(304)			(304)		4,468	4,468			
100029782	NORTHAMPTON	PA		10/26/2018		4,143		325			325		4,468	4,468			
100068664	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		4,504						287	4,791	4,468	(323)		(323)
100031964	GRANADA HILLS	CA		03/29/2019		4,012		456			456		4,468	4,468			
100054046	SAN DIEGO	CA		03/23/2021		5,063		(595)			(595)		4,468	4,468			
100055535	LITTLE EGG HARBOR TWP	NJ		03/23/2021		5,750		(1,282)			(1,282)		4,468	4,468			
100048575	BARTOW	FL		11/20/2020		5,190		(721)			(721)		4,468	4,468			
100081393	BROOKLYN CENTER	MN		03/18/2022		4,233		235			235		4,468	4,468			
100145762	UNITED KINGDOM	GBR		03/12/2024		475		4,009			4,009		4,483	4,468	(15)		(15)
100140309	LONG BEACH	CA		01/18/2024		4,901		(433)			(433)		4,469	4,469			
100055141	COMPTON	CA		03/23/2021		5,164		(695)			(695)		4,469	4,469			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112926	NORTH BRUNSWICK	NJ		06/29/2023		4,125		344			344		4,469	4,469			
100126536	OKMULGEE	OK		08/30/2023		3,729		740			740		4,469	4,469			
100065557	ANTIOCH	TN		07/28/2021		4,798		(328)			(328)		4,470	4,470			
100131767	LANHAM	MD		10/06/2023		3,703		767			767		4,470	4,470			
100119792	NEWARK	NJ		08/08/2023		(1,499)		5,969			5,969		4,470	4,470			
100140062	SEVEN DEVILS	NC		01/09/2024		4,689		(219)			(219)		4,470	4,470			
100031889	MIAMI LAKES	FL		03/29/2019		4,548		(78)			(78)		4,470	4,470			
100086566	MESA	AZ		09/30/2022		5,090		(620)			(620)		4,470	4,470			
100075408	MARICOPA	AZ		12/01/2021		4,638		(168)			(168)		4,470	4,470			
100012070	HOUSTON	TX		03/08/2017		2,289		2,181			2,181		4,470	4,470			
100154166	PHOENIX	AZ		07/11/2024		4,847		(377)			(377)		4,470	4,470			
100090987	LOS ANGELES (AREA OF NORTHRIDG	CA		01/31/2023		4,475		(4)			(4)		4,471	4,471			
100114803	SEASIDE PARK	NJ		07/10/2023		4,298		173			173		4,471	4,471			
100155269	SAN RAFAEL	CA		07/19/2024		5,134		(663)			(663)		4,471	4,471			
100089229	WEST SACRAMENTO	CA		01/26/2023		4,748		(277)			(277)		4,471	4,471			
100133623	BLOOMINGDALE	GA		10/23/2023		3,913		559			559		4,472	4,472			
100062274	PARIS	KY		07/01/2021		4,618		(146)			(146)		4,472	4,472			
100010890	CONSTANTINE	MI		12/23/2016		4,008		464			464		4,472	4,472			
100109185	SCOTTSDALE	AZ		07/21/2023		4,749		(277)			(277)		4,472	4,472			
100110434	TILLAMOOK	OR		06/30/2023		4,583		(111)			(111)		4,472	4,472			
100115742	RICHMOND HILL	GA		07/20/2023		4,351		122			122		4,473	4,473			
100148544	COTTAGE GROVE	OR		04/12/2024		4,557		(84)			(84)		4,473	4,473			
100065391	NEPTUNE	NJ		07/28/2021		4,625		(152)			(152)		4,473	4,473			
100131954	TUCSON	AZ		10/13/2023		4,291		182			182		4,473	4,473			
100112252	WEST CHESTER	PA		06/29/2023		1,158		3,315			3,315		4,473	4,473			
100047359	HAZLET	NJ		11/20/2020		5,133		(659)			(659)		4,473	4,473			
100000614	SUMNER	WA		09/27/2016		3,032		1,441			1,441		4,473	4,473			
100132339	CUTLER BAY	FL		11/03/2023		3,673		801			801		4,473	4,473			
100115002	LINCOLN	CA		07/14/2023		4,320		154			154		4,474	4,474			
100067116	KAPOLEI	HI		08/02/2021		4,147		327			327		4,474	4,474			
100137946	TUCKER	GA		12/13/2023		3,675		799			799		4,474	4,474			
100128466	SANDIA PARK	NM		09/15/2023		4,727		(253)			(253)		4,474	4,474			
100102803	DOWNINGTOWN	PA		06/22/2023		5,107		(632)			(632)		4,475	4,475			
100076089	PHILADELPHIA	PA		01/07/2022		4,709		(234)			(234)		4,475	4,475			
100045659	BALTIMORE	MD		11/25/2020		4,209		267			267		4,475	4,475			
100062966	WEST YARMOUTH	MA		07/01/2021		4,628		(152)			(152)		4,475	4,475			
100026959	PATTERSON	CA		09/26/2018		1,301		3,174			3,174		4,475	4,475			
100132079	FRESNO	CA		10/13/2023		4,366		109			109		4,475	4,475			
100114188	LAWTON	OK		06/29/2023		3,956		520			520		4,475	4,475			
100131952	NEWARK	NJ		10/13/2023		4,465		11			11		4,476	4,476			
100127702	MIAMI	FL		09/08/2023		4,879		(403)			(403)		4,476	4,476			
100031520	VISTA	CA		03/29/2019		4,110		366			366		4,476	4,476			
100049181	NEW IBERIA	LA		11/20/2020		5,822		(1,346)			(1,346)		4,476	4,476			
100154538	LAKEVILLE	MN		06/14/2024		4,575		(99)			(99)		4,476	4,476			
100135029	SAN PABLO	CA		10/30/2023		4,595		(119)			(119)		4,476	4,476			
100134720	SAN JOSE	CA		10/30/2023		4,179		297			297		4,476	4,476			
100031762	POMONA	CA		03/29/2019		4,185		291			291		4,476	4,476			
100110670	CHARLESTOWN	MA		06/30/2023		4,495		(18)			(18)		4,477	4,477			
100136875	LAS VEGAS	NV		11/27/2023		3,959		518			518		4,477	4,477			
100129825	PALMDALE	CA		09/27/2023		4,390		87			87		4,477	4,477			
100099949	LAS VEGAS	NV		03/28/2023		4,320		157			157		4,477	4,477			

SCHEDULE B - PART 3

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100112045	BROOKLYN	NY		06/29/2023		902		3,574			3,574		4,477	4,477			
100117571	SUNRISE	FL		07/20/2023		3,102		1,376			1,376		4,478	4,478			
100063001	MADISON	AL		07/01/2021		4,511		(34)			(34)		4,478	4,478			
100029933	BOWIE	MD		12/20/2018		3,731		747			747		4,478	4,478			
100133691	BATON ROUGE	LA		10/23/2023		4,543		(65)			(65)		4,478	4,478			
100087388	INGLEWOOD	CA		10/25/2022		3,740		738			738		4,478	4,478			
100139447	MIDDLEBORO	MA		12/28/2023		4,794		(315)			(315)		4,478	4,478			
100128926	ANAHEIM	CA		09/22/2023		4,866		(387)			(387)		4,479	4,479			
100119794	NEWARK	NJ		08/08/2023		(1,400)		5,878			5,878		4,479	4,479			
100119991	WOODBRIDGE	VA		08/11/2023		4,638		(159)			(159)		4,479	4,479			
100139606	GLENDALE	CA		12/28/2023		5,181		(703)			(703)		4,479	4,479			
100115168	NEWARK	NJ		07/17/2023		(3,604)		8,083			8,083		4,479	4,479			
100079286	ROCK HILL	SC		02/28/2022		4,887		(408)			(408)		4,479	4,479			
100114448	BLY	OR		06/29/2023		4,859		(380)			(380)		4,479	4,479			
100063898	SARASOTA	FL		07/01/2021		4,509		(29)			(29)		4,479	4,479			
100100269	CORAL GABLES	FL		03/24/2023		5,197		(718)			(718)		4,479	4,479			
100115289	GARY	IN		07/17/2023		4,594		(115)			(115)		4,479	4,479			
100135817	COACHELLA	CA		11/10/2023		4,477		3			3		4,479	4,479			
100102164	LOS ANGELES	CA		04/14/2023		4,613		(134)			(134)		4,480	4,480			
100031571	SALINAS	CA		03/29/2019		4,619		(139)			(139)		4,480	4,480			
100087321	WATERBURY	VT		10/25/2022		3,614		866			866		4,480	4,480			
100063271	LOUISVILLE	KY		07/01/2021		4,510		(29)			(29)		4,480	4,480			
100060929	HAMILTON	GA		06/01/2021		4,437		43			43		4,480	4,480			
100048769	MOBILE	AL		11/20/2020		5,487		(1,007)			(1,007)		4,480	4,480			
100115242	FLEMINGTON	NJ		07/17/2023		4,687		(206)			(206)		4,481	4,481			
100133803	SPRING	TX		10/20/2023		4,709		(229)			(229)		4,481	4,481			
100138258	WHITTIER	CA		12/15/2023		4,697		214			214		4,911	4,481		(431)	(431)
100033187	DUBLIN	IRL		06/21/2019		5,355		(777)			(777)	137	4,715	4,481	(210)	(24)	(234)
100129272	PORTLAND	OR		09/25/2023		4,584		(103)			(103)		4,481	4,481			
100120419	GLENDALE	CA		08/18/2023		4,907		(417)			(417)		4,490	4,481		(9)	(9)
100128254	MIDLAND	TX		09/14/2023		4,784		(303)			(303)		4,481	4,481			
100076200	PERRIS	CA		01/07/2022		4,539		(58)			(58)		4,481	4,481			
100137440	CHARLOTTE	NC		01/11/2024		4,779		(298)			(298)		4,481	4,481			
100028491	ABINGDON	MD		10/26/2018		4,109		372			372		4,481	4,481			
100118948	CEDAR HILL	TX		07/27/2023		4,665		(183)			(183)		4,481	4,481			
100131854	DANBURY	CT		10/06/2023		4,666		(184)			(184)		4,482	4,482			
100060279	HOUSTON	TX		06/25/2021		4,825		(344)			(344)		4,482	4,482			
100026643	WAXHAW	NC		09/26/2018		3,620		862			862		4,482	4,482			
100127352	PONCHATOULA	LA		08/30/2023		4,704		(222)			(222)		4,482	4,482			
100065401	CARY	NC		07/28/2021		4,589		(108)			(108)		4,482	4,482			
100144442	LAS VEGAS	NV		04/26/2024		5,199		(717)			(717)		4,482	4,482			
100055335	DEERFIELD BEACH	FL		03/23/2021		4,953		(470)			(470)		4,482	4,482			
100142810	HUTTO	TX		02/08/2024		4,528		(46)			(46)		4,483	4,483			
100111086	WOODRUFF	SC		06/29/2023		5,017		(535)			(535)		4,483	4,483			
100127671	WORTH	IL		09/08/2023		4,140		344			344		4,484	4,483		(1)	(1)
100064921	STOCKTON	CA		07/14/2021		4,951		(468)			(468)		4,483	4,483			
100076402	MIAMI	FL		12/23/2021		5,301		(818)			(818)		4,483	4,483			
100114423	SECAUCUS	NJ		06/29/2023		1,894		2,589			2,589		4,483	4,483			
100080205	LAFAYETTE	NJ		02/25/2022		4,645		(160)			(160)		4,485	4,483		(2)	(2)
100045893	DANVILLE	VA		11/25/2020		4,700		(217)			(217)		4,483	4,483			
100070674	GLASSBORO	NJ		10/01/2021		4,572		(89)			(89)		4,483	4,483			

SCHEDULE B - PART 3

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100148577	OCEAN CITY	MD		04/12/2024		4,723		(244)			(244)		4,480	4,484		4	4
100081611	DEERFIELD BEACH	FL		03/24/2022		4,610		(126)			(126)		4,484	4,484			
100032144	SALINAS	CA		03/29/2019		4,043		442			442		4,484	4,484			
100045019	MERIDIAN	ID		11/19/2020		4,773		(288)			(288)		4,485	4,485			
100015111	DELANO	CA		12/14/2017		4,641		(156)			(156)		4,485	4,485			
100132358	DEERFIELD	FL		11/03/2023		3,712		773			773		4,485	4,485			
100110409	SUWANEE	GA		06/30/2023		3,900		585			585		4,485	4,485			
100147923	GOWEN	MI		04/08/2024		4,382		103			103		4,485	4,485			
100108109	FALLS CHURCH	VA		05/24/2023		4,711		(226)			(226)		4,485	4,485			
100109059	KISSIMMEE	FL		06/05/2023		4,722		(237)			(237)		4,485	4,485			
100140231	SADDLE BROOK	NJ		01/11/2024		4,741		(256)			(256)		4,485	4,485			
100069046	ANCHORAGE	AK		09/01/2021		4,654		(169)			(169)		4,485	4,485			
100014649	ESCONDIDO	CA		09/27/2017		4,053		432			432		4,485	4,485			
100030039	MISSOURI CITY	TX		12/20/2018		4,352		133			133		4,486	4,486			
100103740	LOMPOC	CA		05/08/2023		5,167		(681)			(681)		4,486	4,486			
100076247	ROGERS	MN		01/07/2022		4,778		(292)			(292)		4,486	4,486			
100053377	WHITTIER	CA		03/23/2021		4,501		(15)			(15)		4,486	4,486			
100130232	COLORADO SPRINGS	CO		11/15/2023		4,864		(377)			(377)		4,487	4,487			
100137715	HARKER HEIGHTS	TX		12/08/2023		4,470		16			16		4,487	4,487			
100011608	LEWES	DE		03/08/2017		2,883		1,603			1,603		4,487	4,487			
4010054105	TRENTON	NJ		07/27/2023		4,758		(270)			(270)		4,487	4,487			
100109287	SEVIERVILLE	TN		06/12/2023		4,596		(108)			(108)		4,487	4,487			
100087395	MAYWOOD	IL		10/25/2022		3,477		1,010			1,010		4,488	4,488			
100144262	UNION CITY	GA		03/08/2024		5,042		(554)			(554)		4,488	4,488			
100012238	KISSIMMEE	FL		04/28/2017		2,948		1,540			1,540		4,488	4,488			
100055829	ANCHORAGE	AK		03/23/2021		5,761		(1,273)			(1,273)		4,488	4,488			
100109725	JACKSONVILLE	FL		06/16/2023		4,921		(433)			(433)		4,488	4,488			
100088255	SARATOGA SPRINGS	NY		10/17/2022		25,417		(20,929)			(20,929)		4,488	4,488			
100055411	LAND O LAKES	FL		03/23/2021		5,218		(734)			(734)		4,484	4,488		4	4
100063664	POMPANO BEACH	FL		07/01/2021		4,473		16			16		4,488	4,488			
100032160	LOS ANGELES	CA		03/29/2019		4,298		190			190		4,489	4,489			
100049243	FREEPORT	NY		11/20/2020		4,744		(255)			(255)		4,489	4,489			
100054879	CHICAGO	IL		03/23/2021		3,376		1,113			1,113		4,489	4,489			
100030047	FORT WORTH	TX		12/20/2018		4,897		(408)			(408)		4,489	4,489			
100154984	MIRAMAR	FL		07/19/2024		4,933		(443)			(443)		4,489	4,489			
100137624	MARYSVILLE	WA		12/08/2023		4,523		(33)			(33)		4,489	4,489			
100075078	PEORIA	AZ		12/01/2021		4,642		(152)			(152)		4,490	4,490			
100113108	KINGS PARK	NY		06/29/2023		1,465		3,025			3,025		4,490	4,490			
100102020	LOS ANGELES	CA		04/14/2023		4,864		(374)			(374)		4,490	4,490			
100045973	WOODRUFF	SC		11/25/2020		5,792		(1,302)			(1,302)		4,490	4,490			
100079870	ORLANDO	FL		04/08/2022		4,903		(413)			(413)		4,490	4,490			
100031307	EDGEWATER	MD		03/29/2019		3,925		565			565		4,490	4,490			
100134538	RIO LINDA	CA		10/30/2023		4,974		(483)			(483)		4,491	4,491			
100129576	HENDERSON	NV		09/29/2023		4,513		(22)			(22)		4,491	4,491			
100149895	SANTA ANA	CA		04/29/2024		5,389		(898)			(898)		4,491	4,491			
100142548	SACRAMENTO	CA		02/08/2024		4,528		(37)			(37)		4,491	4,491			
100087211	BAKERSFIELD	CA		10/25/2022		4,152		339			339		4,491	4,491			
100014402	ORLANDO	FL		09/27/2017		4,411		79			79		4,490	4,491		2	2
100067534	COLUMBIA	MD		09/23/2021		4,763		(271)			(271)		4,491	4,491			
100014596	CHELSEA	MA		09/27/2017		4,164		327			327		4,492	4,492			
100136547	GULF SHORES	AL		11/20/2023		3,744		747			747		4,491	4,492		1	1

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100138895	PIGEON FORGE	TN		12/21/2023		4,529		(41)			(41)		4,489	4,492		3	3
100146573	VIRGINIA BEACH	VA		03/20/2024		4,439		53			53		4,492	4,492			
100146841	VASSAR	MI		03/21/2024		4,858		(366)			(366)		4,492	4,492			
100044083	PERRIS	CA		08/19/2020		4,703		(211)			(211)		4,492	4,492			
100100127	ORLANDO	FL		03/28/2023		4,798		(306)			(306)		4,492	4,492			
100126570	KANKAKEE	IL		08/30/2023		4,919		(426)			(426)		4,492	4,492			
100118963	BEND	OR		07/27/2023		4,486		7			7		4,492	4,492			
100011494	SAN DIEGO	CA		12/23/2016		3,575		918			918		4,493	4,493			
100013885	EUREKA	CA		05/25/2017		4,144		349			349		4,493	4,493			
100020005	SANTA ROSA	CA		07/30/2018		4,765		(272)			(272)		4,493	4,493			
100115439	LOS ANGELES	CA		07/17/2023		5,231		(738)			(738)		4,493	4,493			
100025830	BROCKTON	MA		09/20/2018		3,724		769			769		4,493	4,493			
100054939	PLEASANT HILL	CA		03/23/2021		5,139		(646)			(646)		4,494	4,494			
100062138	KEYPORT	NJ		07/01/2021		4,519		(25)			(25)		4,494	4,494			
100151159	PALM SPRINGS	CA		05/09/2024		5,020		(526)			(526)		4,494	4,494			
100064258	KISSIMMEE	FL		07/01/2021		4,101		393			393		4,494	4,494			
100065560	PFLUGERVILLE	TX		07/28/2021		4,883		(389)			(389)		4,495	4,495			
100136855	VAIL	CO		11/27/2023		3,899		595			595		4,495	4,495			
100028808	LYNWOOD	CA		10/26/2018		4,238		257			257		4,495	4,495			
100078238	EL CAJON	CA		02/10/2022		4,602		(107)			(107)		4,495	4,495			
100080981	WINTER HAVEN	FL		03/18/2022		4,178		317			317		4,495	4,495			
100055824	BROOKLYN	NY		03/23/2021		5,296		(800)			(800)		4,497	4,495		(1)	(1)
100102986	BRONX	NY		06/22/2023		5,026		(530)			(530)		4,496	4,496			
100102985	BRONX	NY		06/22/2023		5,042		(546)			(546)		4,496	4,496			
100134309	LYNN	MA		10/27/2023		4,545		(49)			(49)		4,496	4,496			
100049107	HIALEAH	FL		11/20/2020		5,201		(705)			(705)		4,497	4,497			
100013852	DILLON	MT		05/25/2017		4,042		455			455		4,497	4,497			
100147443	PALM SPRINGS	CA		04/03/2024		5,139		(641)			(641)		4,497	4,497			
100151037	EVERETT	WA		05/08/2024		3,808		690			690		4,498	4,498			
100129468	TUJUNGA	CA		09/29/2023		4,649		(151)			(151)		4,498	4,498			
100120105	JERSEY CITY	NJ		08/11/2023		4,745		(248)			(248)		4,498	4,498			
100088954	FORT WORTH	TX		11/15/2022		4,912		(415)			(415)		4,498	4,498			
100071927	NEW BRAUNFELS	TX		11/19/2021		5,397		(899)			(899)		4,498	4,498			
100043681	CARROLLTON	TX		08/13/2020		5,185		(687)			(687)		4,498	4,498			
100057708	SANTA ROSA BEACH	FL		06/30/2021		4,963		(464)			(464)		4,498	4,498			
100136050	WHITTIER	CA		11/16/2023		4,916		(418)			(418)		4,499	4,499			
100149801	FULLERTON	CA		04/26/2024		5,014		(515)			(515)		4,499	4,499			
100057850	NEWARK	NJ		06/30/2021		4,723		(224)			(224)		4,499	4,499			
100069867	PHILADELPHIA	PA		09/01/2021		4,129		370			370		4,499	4,499			
100054989	GILBERT	AZ		03/23/2021		4,898		(400)			(400)		4,499	4,499			
100068304	PAULSBORO	NJ		08/25/2021		4,822		(323)			(323)		4,499	4,499			
100129432	FILLMORE	UT		09/29/2023		4,467		32			32		4,499	4,499			
100049739	TARZANA	CA		11/20/2020		5,543		(1,043)			(1,043)		4,499	4,499			
100043353	MIAMI	FL		08/13/2020		4,217		282			282		4,500	4,500			
100076242	MCMINNVILLE	OR		01/07/2022		4,780		(280)			(280)		4,500	4,500			
100118110	WESTMINSTER	MD		07/20/2023		4,679		(179)			(179)		4,500	4,500			
100068166	FORT WORTH	TX		08/25/2021		4,701		(201)			(201)		4,500	4,500			
100163342	MIAMI	FL		08/13/2024		4,782		(282)			(282)		4,500	4,500			
100142991	HOUSTON	TX		02/09/2024		5,291		(791)			(791)		4,500	4,500			
100165781	AGOURA HILLS	CA		08/29/2024		3,438		1,062			1,062		4,500	4,500			
100110568	DRAPER	UT		06/30/2023		4,231		269			269		4,500	4,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081511	HARKER HEIGHTS	TX		03/18/2022		4,377		124			124		4,501	4,500		(1)	(1)
100112494	ELGIN	IL		06/29/2023		2,261		2,240			2,240		4,500	4,500			
100031826	ONTARIO	CA		03/29/2019		4,247		254			254		4,500	4,500			
100075120	APOPKA	FL		12/01/2021		4,597		(97)			(97)		4,500	4,500			
100150186	MIAMI	FL		04/30/2024		4,989		(488)			(488)		4,501	4,501			
100054841	E STROUDSBURG	PA		03/23/2021		4,909		(408)			(408)		4,501	4,501			
100158804	IOWA COLONY	TX		07/10/2024		4,614		(113)			(113)		4,501	4,501			
100065613	CINCINNATI	OH		07/28/2021		4,971		(470)			(470)		4,501	4,501			
100142061	EL SOBRANTE	CA		02/29/2024		1,348		3,154			3,154		4,501	4,501			
100031621	LONG BEACH	CA		03/29/2019		3,625		877			877		4,501	4,501			
100108319	LAS VEGAS	NV		05/24/2023		5,182		(681)			(681)		4,501	4,501			
100130322	PORT ORANGE	FL		09/28/2023		4,738		(237)			(237)		4,501	4,501			
100057704	HENDERSON	NV		06/30/2021		4,680		(179)			(179)		4,502	4,502			
100082020	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		4,592						46	4,638	4,502	(136)		(136)
100082019	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		4,594						46	4,640	4,502	(138)		(138)
100119347	CAVE CREEK	AZ		07/31/2023		4,725		(222)			(222)		4,503	4,502		(1)	(1)
100070697	COCOA	FL		10/01/2021		4,607		(105)			(105)		4,502	4,502			
100081516	VAN NUYS	CA		03/18/2022		4,262		240			240		4,502	4,502			
100054875	ALEXANDRIA	VA		03/23/2021		5,613		(1,110)			(1,110)		4,503	4,503			
100158425	RIVERSIDE	CA		07/10/2024		4,747		(244)			(244)		4,503	4,503			
100102940	FONTANA	CA		06/22/2023		5,122		(619)			(619)		4,503	4,503			
100108095	LOS ANGELES (SAN PEDRO AREA)	CA		05/24/2023		5,235		(732)			(732)		4,503	4,503			
100049935	PACOIMA	CA		11/20/2020		6,466		(1,963)			(1,963)		4,503	4,503			
100088306	BUDA	TX		11/10/2022		5,014		(511)			(511)		4,503	4,503			
100088916	BELTON	TX		11/15/2022		4,972		(469)			(469)		4,503	4,503			
100067516	OCALA	FL		09/23/2021		4,951		(447)			(447)		4,504	4,503		(1)	(1)
100162797	MINERAL	VA		08/12/2024		4,732		(228)			(228)		4,504	4,504			
100154900	BROOKLYN	NY		07/19/2024		4,916		(412)			(412)		4,504	4,504			
100018056	BATH	ME		06/08/2018		4,637		(133)			(133)		4,504	4,504			
100127977	ANTIOCH	TN		09/08/2023		4,087		418			418		4,504	4,504			
100084612	CANTON	OH		08/02/2022		4,433		72			72		4,505	4,505			
100053361	KINGSTON	WA		03/23/2021		5,955		(1,451)			(1,451)		4,505	4,505			
100025607	BROCKTON	MA		09/20/2018		3,414		1,091			1,091		4,505	4,505			
100018332	COSTA MESA	CA		06/27/2018		4,709		(204)			(204)		4,505	4,505			
100115931	ROCKVILLE	MD		07/20/2023		4,578		(73)			(73)		4,505	4,505			
100053536	STAMFORD	CT		03/23/2021		5,225		(720)			(720)		4,505	4,505			
100116383	MIAMI	FL		07/20/2023		3,806		700			700		4,505	4,505			
100116901	ROBERTSDALE	AL		07/20/2023		4,470		35			35		4,505	4,505			
100024569	MENLO PARK	CA		09/20/2018		4,811		(305)			(305)		4,505	4,505			
100128090	GOODLETTSVILLE	TN		09/08/2023		4,029		476			476		4,505	4,505			
100042973	SIMI VALLEY	CA		05/28/2020		4,241		265			265		4,505	4,505			
100160559	OCEAN CITY	MD		07/19/2024		5,261		(756)			(756)		4,506	4,506			
100100773	STERLING	VA		04/28/2023		4,248		252			252		4,500	4,506		6	6
100109647	FONTANA	CA		06/14/2023		4,486		20			20		4,506	4,506			
100054571	LITTLE FALLS	MN		03/23/2021		5,432		(926)			(926)		4,506	4,506			
100076232	HENRICO	VA		01/07/2022		4,738		(232)			(232)		4,506	4,506			
100135925	JURUPA VALLEY	CA		11/13/2023		5,192		(686)			(686)		4,506	4,506			
100100863	JESSUP	MD		04/28/2023		3,906		601			601		4,507	4,507			
100135924	OLNEY	MD		11/13/2023		4,648		(141)			(141)		4,507	4,507			
100000282	CAMPBELL HALL	NY		09/27/2016		3,960		547			547		4,507	4,507			
100117355	OCOEE	FL		07/20/2023		(6,092)		10,600			10,600		4,507	4,507			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068135	MEDFORD	OR		08/25/2021		4,588		(80)			(80)		4,507	4,507			
100109818	EAST ORANGE	NJ		06/22/2023		4,813		(306)			(306)		4,508	4,508			
100071663	MCKINNEY	TX		10/14/2021		4,865		(357)			(357)		4,508	4,508			
100070948	BATON ROUGE	LA		10/01/2021		4,595		(87)			(87)		4,508	4,508			
100014170	AUBURN	CA		05/25/2017		4,060		448			448		4,508	4,508			
100150744	CANTON	GA		05/06/2024		4,764		(260)			(260)		4,504	4,508		4	4
100161407	AUSTIN	TX		07/26/2024		5,004		(495)			(495)		4,509	4,509			
100128917	CORAL SPRINGS	FL		09/21/2023		4,642		(133)			(133)		4,509	4,509			
100148316	DRESHER	PA		04/12/2024		4,712		(203)			(203)		4,509	4,509			
100127243	BOAZ	AL		08/30/2023		4,961		(452)			(452)		4,509	4,509			
100024354	SACRAMENTO	CA		09/20/2018		4,783		(273)			(273)		4,510	4,510			
100116797	PLANO	TX		07/20/2023		2,050		2,460			2,460		4,510	4,510			
100055084	JAMUL	CA		03/23/2021		4,796		(286)			(286)		4,510	4,510			
100089982	PONTE VEDRA BEACH	FL		01/13/2023		4,354		157			157		4,511	4,511			
100023628	ORLANDO	FL		09/04/2018		4,587		(76)			(76)		4,511	4,511			
100025439	MIDDLETOWN	DE		09/20/2018		3,627		884			884		4,511	4,511			
100116294	ADELANTO	CA		07/20/2023		2,362		2,149			2,149		4,511	4,511			
100031784	LOS ANGELES	CA		03/29/2019		3,446		1,065			1,065		4,511	4,511			
100050223	LYNNWOOD	WA		11/20/2020		5,714		(1,203)			(1,203)		4,511	4,511			
100068995	NAMPA	ID		09/01/2021		4,561		(49)			(49)		4,512	4,512			
100025433	TUCSON	AZ		09/20/2018		4,452		60			60		4,512	4,512			
100060131	VERO BEACH	FL		06/25/2021		4,963		(451)			(451)		4,512	4,512			
100132579	BOCA RATON	FL		11/03/2023		4,365		147			147		4,512	4,512			
100112246	MARIETTA	GA		06/29/2023		3,211		1,301			1,301		4,512	4,512			
100076102	HIALEAH	FL		01/07/2022		4,896		(384)			(384)		4,512	4,512			
100067454	EPHRATA	PA		09/23/2021		5,049		(536)			(536)		4,512	4,512			
100060758	SOUTHFIELD	MI		06/01/2021		4,475		37			37		4,512	4,512			
100147683	LA VERNE	CA		04/04/2024		5,214		(702)			(702)		4,512	4,512			
100076025	IRVINGTON	NJ		01/07/2022		4,923		(411)			(411)		4,513	4,513			
100060134	DENVER	CO		06/25/2021		4,739		(226)			(226)		4,513	4,513			
100081052	HOUSTON	TX		03/18/2022		4,187		327			327		4,514	4,514			
100133605	DARLINGTON	MD		10/23/2023		4,518		(4)			(4)		4,514	4,514			
100102479	DEWEY	AZ		06/07/2023		4,879		(365)			(365)		4,514	4,514			
100071624	SCOTTSDALE	AZ		10/14/2021		4,553		(39)			(39)		4,514	4,514			
100116329	LONGVIEW	WA		07/20/2023		2,018		2,496			2,496		4,514	4,514			
100071700	AVON	CT		10/14/2021		4,771		(256)			(256)		4,514	4,514			
100133352	WEST NEW YORK	NJ		11/21/2023		4,818		(303)			(303)		4,515	4,515			
100129550	MARYSVILLE	WA		09/29/2023		4,714		(199)			(199)		4,515	4,515			
100081051	MANASSAS	VA		03/18/2022		4,249		266			266		4,516	4,516			
100126502	SAN ANTONIO	TX		08/30/2023		4,058		458			458		4,516	4,516			
100068224	SALEM	NH		08/25/2021		4,832		(316)			(316)		4,516	4,516			
100091058	MONTEBELLO	CA		01/31/2023		4,987		(470)			(470)		4,516	4,516			
100078583	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,601						82	4,683	4,517		(166)	(166)
100135147	MODESTO	CA		11/03/2023		4,709		(192)			(192)		4,517	4,517			
100115293	PERTH AMBOY	NJ		07/17/2023		4,762		(244)			(244)		4,517	4,517			
100137877	MCKINNEY	TX		12/08/2023		5,141		(623)			(623)		4,518	4,518			
100067441	BROOKLYN PARK	MN		09/23/2021		4,561		(43)			(43)		4,518	4,518			
100119700	NEWARK	NJ		08/08/2023		4,738		(220)			(220)		4,518	4,518			
100159044	ORINDA	CA		08/15/2024		4,745		(227)			(227)		4,518	4,518			
100089211	COEUR D ALENE	ID		11/18/2022		4,409		109			109		4,518	4,518			
100043640	GARLAND	TX		08/13/2020		4,798		(280)			(280)		4,518	4,518			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100918	AURORA	CO		04/28/2023		4,356		163			163		4,518	4,518			
100063590	ALBUQUERQUE	NM		07/01/2021		4,303		216			216		4,519	4,519			
100029665	MODESTO	CA		10/26/2018		4,094		425			425		4,519	4,519			
100011429	BLACKWOOD	NJ		12/23/2016		2,867		1,653			1,653		4,519	4,519			
100012848	HIALEAH	FL		05/25/2017		3,063		1,456			1,456		4,519	4,519			
100057595	SAINT PETERSBURG	FL		06/30/2021		4,964		(444)			(444)		4,520	4,520			
100103322	LAKE ELSINORE	CA		04/28/2023		4,584		(53)			(53)		4,531	4,520		(12)	(12)
100043669	SAN GABRIEL	CA		08/13/2020		4,650		(131)			(131)		4,520	4,520			
100151699	GAINESVILLE	GA		05/10/2024		4,528		(8)			(8)		4,520	4,520			
100138136	SUWANEE	GA		12/14/2023		4,383		137			137		4,520	4,520			
100030044	GREENWOOD	MO		12/20/2018		4,655		(135)			(135)		4,520	4,520			
100117604	ST. AUGUSTINE	FL		07/20/2023		4,801		(282)			(282)		4,520	4,520			
100065099	PITTSBORO	NC		07/14/2021		4,834		(314)			(314)		4,520	4,520			
100137036	LONGMONT	CO		11/28/2023		3,889		631			631		4,520	4,520			
100144580	SACRAMENTO	CA		04/26/2024		4,792		(271)			(271)		4,521	4,521			
100120313	CORAL GABLES	FL		08/18/2023		4,833		(312)			(312)		4,521	4,521			
100136431	COACHELLA	CA		11/20/2023		3,500		1,021			1,021		4,521	4,521			
100071730	ARLINGTON	TX		10/14/2021		4,971		(449)			(449)		4,521	4,521			
100063535	LANOKA HARBOR	NJ		07/01/2021		4,423		99			99		4,522	4,522			
100136606	LOS ANGELES	CA		11/22/2023		4,697		(174)			(174)		4,523	4,523			
100075154	THOMASVILLE	GA		12/01/2021		4,644		(121)			(121)		4,523	4,523			
100115375	CHICAGO	IL		07/17/2023		4,863		(340)			(340)		4,523	4,523			
100011603	MESA	AZ		03/08/2017		3,010		1,511			1,511		4,521	4,523		2	2
100011095	BAKERSFIELD	CA		12/23/2016		3,918		606			606		4,524	4,524			
100087167	MYRTLE BEACH	SC		10/25/2022		3,940		584			584		4,524	4,524			
100046624	SILVERTON	OR		11/25/2020		5,084		(561)			(561)		4,524	4,524			
100047087	BANCROFT	MI		11/20/2020		5,174		(650)			(650)		4,524	4,524			
100068066	STOCKBRIDGE	GA		09/23/2021		4,671		(147)			(147)		4,524	4,524			
100089250	STOCKTON	CA		01/26/2023		4,585		(61)			(61)		4,524	4,524			
100029808	STOCKTON	CA		10/26/2018		2,907		1,618			1,618		4,524	4,524			
100100529	DRIPPING SPRINGS	TX		04/27/2023		4,793		(268)			(268)		4,525	4,525			
100018383	FARMINGTON	CT		06/27/2018		4,549		(24)			(24)		4,525	4,525			
100084838	SPARKS	NV		08/02/2022		4,382		143			143		4,525	4,525			
100113511	SUFFOLK	VA		06/29/2023		1,046		3,479			3,479		4,525	4,525			
100080840	BISBEE	AZ		03/10/2022		4,855		(330)			(330)		4,525	4,525			
100066771	POWELL	OH		08/02/2021		4,625		(100)			(100)		4,525	4,525			
100025837	ONTARIO	CA		09/20/2018		3,535		990			990		4,525	4,525			
100142957	GOLDEN	CO		02/09/2024		4,852		(327)			(327)		4,525	4,525			
100136126	WAVES	NC		12/18/2023		4,758		(232)			(232)		4,526	4,526			
100054632	FLORENCE	SC		03/23/2021		4,937		(411)			(411)		4,526	4,526			
100014289	HAMPTON	GA		09/27/2017		3,186		1,341			1,341		4,527	4,527			
100129238	SEDONA	AZ		11/03/2023		4,707		(180)			(180)		4,527	4,527			
100063488	WEST SPRINGFIELD	MA		07/01/2021		4,607		(80)			(80)		4,527	4,527			
100087920	GLENDALE	AZ		10/25/2022		4,703		(176)			(176)		4,527	4,527			
100048675	CHICAGO	IL		11/20/2020		6,204		(1,677)			(1,677)		4,527	4,527			
100135783	CHICO	CA		11/10/2023		1,233		3,295			3,295		4,527	4,527			
100048778	WINTER PARK	FL		11/20/2020		5,275		(747)			(747)		4,528	4,528			
100114519	MIAMI	FL		06/29/2023		4,334		193			193		4,528	4,528			
100071494	DECATUR	GA		10/26/2021		5,500		(970)			(970)		4,530	4,528		(2)	(2)
100087115	KISSIMMEE	FL		11/04/2022		4,453		75			75		4,528	4,528			
100138937	RICEBORO	GA		12/21/2023		4,091		437			437		4,528	4,528			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100126757	HESPERIA	CA		08/30/2023		2,149		2,379			2,379		4,528	4,528			
100111091	ROXBURY	CT		06/29/2023		2,365		2,163			2,163		4,528	4,528			
100111739	ARGYLE	NY		06/29/2023		4,087		441			441		4,528	4,528			
100149104	BOCA RATON	FL		04/19/2024		5,131		(603)			(603)		4,528	4,528			
100144381	POMONA	CA		03/07/2024		4,758		(234)			(234)		4,524	4,528		4	4
100120764	CHEVY CHASE	MD		08/25/2023		4,560		(31)			(31)		4,528	4,528			
100116230	BAKERSFIELD	CA		07/20/2023		3,087		1,442			1,442		4,529	4,529			
100026654	ENGLISHTOWN	NJ		09/26/2018		3,316		1,213			1,213		4,529	4,529			
100132114	NORTH CHESTERFIELD	VA		10/13/2023		4,553		(24)			(24)		4,529	4,529			
100017743	LANCASTER	CA		04/26/2018		3,081		1,448			1,448		4,529	4,529			
100054188	CLOVIS	CA		03/23/2021		4,900		(369)			(369)		4,532	4,530		(2)	(2)
100079265	TAMPA	FL		02/28/2022		5,448		(918)			(918)		4,530	4,530			
100068214	CAPE CORAL	FL		08/25/2021		4,790		(260)			(260)		4,530	4,530			
100126886	HUBBARD	OH		08/30/2023		4,430		100			100		4,530	4,530			
100142931	LOS ANGELES	CA		02/09/2024		5,017		(490)			(490)		4,527	4,530		3	3
100038117	MAMMOTH LAKES	CA		11/15/2019		4,827		(296)			(296)		4,530	4,530			
100080464	WINTER HAVEN	FL		03/10/2022		4,842		(311)			(311)		4,530	4,530			
100100677	LA PLATA	MD		04/28/2023		3,913		618			618		4,531	4,531			
100119433	SEMINOLE	FL		07/31/2023		4,607		(76)			(76)		4,531	4,531			
100057706	GRESHAM	OR		06/30/2021		4,943		(412)			(412)		4,531	4,531			
100026108	STERLING	VA		09/20/2018		4,990		(459)			(459)		4,531	4,531			
100171281	SAN ANTONIO	TX		10/16/2024		4,784		(253)			(253)		4,531	4,531			
100139233	SANTA CLARITA AREA OF CANYON	CA		12/28/2023		4,918		(386)			(386)		4,531	4,531			
100120698	BEAUMONT	CA		08/25/2023		4,175		357			357		4,531	4,531			
100080940	WHITNEY	TX		04/01/2022		5,315		(783)			(783)		4,532	4,532			
100054642	GREENVILLE	NC		03/23/2021		5,150		(618)			(618)		4,532	4,532			
100068496	REDINGTON SHORES	FL		08/25/2021		5,080		(548)			(548)		4,532	4,532			
100050088	INTERLOCHEN	MI		11/20/2020		4,917		(385)			(385)		4,532	4,532			
100140495	GILBERT	AZ		01/19/2024		4,843		128			128		4,971	4,533		(438)	(438)
100146888	KRUM	TX		03/26/2024		4,586		(56)			(56)		4,530	4,533		3	3
100031670	OXNARD	CA		03/29/2019		4,007		526			526		4,533	4,533			
100135947	OXNARD	CA		11/15/2023		4,793		(259)			(259)		4,533	4,533			
100139987	WAIKOLOA	HI		01/09/2024		5,039		(506)			(506)		4,534	4,534			
100024827	HEMET	CA		09/20/2018		3,647		887			887		4,534	4,534			
100145833	MIRAMAR	FL		03/15/2024		4,943		(409)			(409)		4,534	4,534			
100141366	LEESBURG	VA		01/30/2024		4,796		(262)			(262)		4,534	4,534			
100070444	FREDERICK	MD		09/23/2021		4,793		(259)			(259)		4,534	4,534			
100120012	SOUTHAMPTON	PA		08/11/2023		4,498		36			36		4,534	4,534			
100146956	PLEASANT GROVE	UT		03/26/2024		4,571		(37)			(37)		4,534	4,534			
100155320	NASHVILLE	TN		07/19/2024		1,296		3,238			3,238		4,534	4,534			
100065558	ELIZABETH CITY	NC		07/28/2021		4,643		(108)			(108)		4,534	4,534			
100067792	FLORENCE	AZ		09/23/2021		4,709		(174)			(174)		4,534	4,534			
100137245	INDIAN ROCKS BEACH	FL		11/29/2023		4,719		(184)			(184)		4,535	4,535			
100134443	PATERSON	NJ		10/30/2023		4,578		(43)			(43)		4,535	4,535			
100140064	WILLIAMS	AZ		01/09/2024		4,576		(41)			(41)		4,535	4,535			
100060225	MONROE TOWNSHIP	NJ		06/25/2021		4,963		(427)			(427)		4,536	4,535		(1)	(1)
100119955	CONYERS	GA		08/11/2023		4,409		126			126		4,536	4,536			
100099849	THE BRONX	NY		02/28/2023		(26,600)		860			860		(25,740)	4,536		30,276	30,276
100092024	NORTH CASTLE	NY		02/09/2023		4,802		(266)			(266)		4,536	4,536			
100119679	BRIDGEPORT	CT		08/08/2023		4,914		(377)			(377)		4,536	4,536			
100065374	THOMPSONS STATION	TN		07/28/2021		4,953		(417)			(417)		4,536	4,536			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132098	GILCHRIST	TX		10/13/2023		4,569		(33)			(33)		4,536	4,536			
100110637	MESA	AZ		06/30/2023		4,479		58			58		4,536	4,536			
100080800	SOUTHINGTON	CT		03/15/2022		5,145		(609)			(609)		4,536	4,536			
100029683	WOODBRIDGE	NJ		10/26/2018		4,278		258			258		4,536	4,536			
100054390	NISSWA	MN		03/23/2021		5,781		(1,245)			(1,245)		4,536	4,536			
100117922	WINNETKA (CITY OF LOS ANGELES)	CA		07/20/2023		4,821		(284)			(284)		4,537	4,537			
100131669	WADDELL	AZ		10/06/2023		3,671		866			866		4,537	4,537			
100067428	FORT MYERS	FL		09/23/2021		5,134		(597)			(597)		4,537	4,537			
100077993	DECATUR	GA		01/13/2022		5,193		(656)			(656)		4,537	4,537			
100086730	ANDERSON	SC		09/30/2022		4,598		(61)			(61)		4,537	4,537			
100128780	WASHINGTON	DC		09/21/2023		4,799		(261)			(261)		4,538	4,538			
100026781	FOLSOM	CA		09/26/2018		4,443		96			96		4,539	4,539			
100014090	EAGAN	MN		05/25/2017		3,824		715			715		4,539	4,539			
100025900	MORENO VALLEY	CA		09/20/2018		4,089		451			451		4,539	4,539			
100130188	COLUMBUS	OH		11/15/2023		4,956		(417)			(417)		4,539	4,539			
100102694	NORTHBROOK	IL		06/22/2023		5,122		(582)			(582)		4,539	4,539			
100078837	FRESNO	CA		02/24/2022		4,557		(17)			(17)		4,539	4,539			
100057873	HOWELL	NJ		06/30/2021		4,703		(163)			(163)		4,540	4,540			
100025389	MIAMI	FL		09/20/2018		2,781		1,759			1,759		4,540	4,540			
100029509	MOUNT JULIET	TN		10/26/2018		4,482		58			58		4,540	4,540			
100026636	HIALEAH	FL		09/26/2018		1,539		3,002			3,002		4,540	4,540			
100044286	SYOSSET	NY		08/19/2020		4,918		(377)			(377)		4,541	4,541			
100054714	MIAMI	FL		03/23/2021		5,796		(1,255)			(1,255)		4,541	4,541			
100016535	LAS VEGAS	NV		04/10/2018		4,826		(285)			(285)		4,541	4,541			
100028845	CLIFTON	NJ		10/26/2018		3,389		1,153			1,153		4,541	4,541			
40100072198	CHICAGO	IL		04/29/2024		4,817		(275)			(275)		4,541	4,541			
100119193	COLLIERVILLE	TN		07/31/2023		4,540		3			3		4,542	4,542			
100075989	TOTOWA	NJ		01/07/2022		4,961		(419)			(419)		4,542	4,542			
100028528	SAN JOSE	CA		10/26/2018		5,290		(747)			(747)		4,542	4,542			
100049251	MYRTLE BEACH	SC		11/20/2020		5,571		(1,029)			(1,029)		4,542	4,542			
100114474	GIBSONTON	FL		06/29/2023		4,610		(67)			(67)		4,542	4,542			
100087465	OLD BRIDGE	NJ		10/25/2022		3,617		926			926		4,543	4,543			
100061239	CAMINO	CA		06/01/2021		4,499		44			44		4,543	4,543			
100047071	SPOKANE	WA		11/20/2020		5,380		(837)			(837)		4,543	4,543			
100133628	MARYSVILLE	WA		10/23/2023		4,590		(46)			(46)		4,544	4,544			
100129701	SILVER SPRING	MD		09/29/2023		4,817		(273)			(273)		4,544	4,544			
100079704	WINTER GARDEN	FL		04/25/2022		5,602		(1,058)			(1,058)		4,544	4,544			
100084815	GILBERT	AZ		08/02/2022		4,370		174			174		4,544	4,544			
100135725	WEST COVINA	CA		11/10/2023		4,281		263			263		4,544	4,544			
100025888	DOWNEY	CA		09/20/2018		4,735		(190)			(190)		4,545	4,545			
100118738	PARRISH	FL		07/25/2023		5,142		(597)			(597)		4,545	4,545			
100046252	SOUTHBOROUGH	MA		11/25/2020		4,663		(118)			(118)		4,545	4,545			
100113991	KANSAS CITY	MO		06/29/2023		4,452		93			93		4,545	4,545			
100076600	EL MIRAGE	AZ		12/16/2021		5,077		(532)			(532)		4,545	4,545			
100065157	GRESHAM	OR		07/14/2021		4,789		(243)			(243)		4,545	4,545			
100099924	YUMA	AZ		03/28/2023		4,798		(252)			(252)		4,546	4,546			
100115990	OLNEY	MD		07/20/2023		4,734		(188)			(188)		4,546	4,546			
100119235	PRESCOTT	AZ		07/31/2023		4,567		(21)			(21)		4,546	4,546			
100049501	PLEASANTVILLE	NJ		11/20/2020		4,922		(376)			(376)		4,546	4,546			
100045635	FENTON	MI		11/25/2020		5,449		(902)			(902)		4,546	4,546			
100079487	DENVER	CO		04/25/2022		3,816		731			731		4,547	4,547			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152206	VIENNA	VA		05/17/2024		4,458		89			89		4,547	4,547			
100057695	BATON ROUGE	LA		06/30/2021		4,701		(154)			(154)		4,547	4,547			
4010067694	TRENTON	NJ		02/29/2024		4,604		(57)			(57)		4,547	4,547			
100132008	PHOENIX	AZ		10/13/2023		3,977		570			570		4,547	4,547			
100135654	MILLVILLE	UT		11/09/2023		4,437		111			111		4,547	4,547			
100135101	CHARLOTTE	NC		11/01/2023		4,243		304			304		4,547	4,547			
100014684	CHARLOTTE	NC		09/27/2017		4,361		187			187		4,548	4,548			
100019856	SALEM	MA		07/30/2018		4,753		(205)			(205)		4,548	4,548			
100144468	ROSEVILLE	CA		04/26/2024		4,628		(81)			(81)		4,548	4,548			
100143874	LAS VEGAS	NV		03/06/2024		4,858		(310)			(310)		4,548	4,548			
100031300	NOGALES	AZ		03/29/2019		4,080		468			468		4,548	4,548			
100014071	CANYON COUNTRY	CA		05/25/2017		4,398		150			150		4,548	4,548			
100029793	BROOKLYN	NY		10/26/2018		2,061		2,487			2,487		4,548	4,548			
100126448	TUSCALOOSA	AL		08/30/2023		4,496		52			52		4,548	4,548			
100065465	AUSTIN	TX		07/28/2021		4,721		(172)			(172)		4,549	4,549			
100064928	DEERFIELD BEACH	FL		07/14/2021		5,012		(463)			(463)		4,549	4,549			
100136273	PHILADELPHIA	PA		11/20/2023		4,457		92			92		4,549	4,549			
100078870	SUNRISE	FL		02/24/2022		4,518		31			31		4,550	4,549			
100129368	LAKE ELSINORE	CA		09/25/2023		4,416		134			134		4,550	4,550			
100114668	FORESTHILL	CA		06/29/2023		4,356		194			194		4,550	4,550			
100033414	MEATH	IRL		06/21/2019		(8,787)		866			866	49	(7,873)	4,550	(100)	12,523	12,423
100014650	LACEY	WA		09/27/2017		4,948		(398)			(398)		4,550	4,550			
100117499	WESTBURY	NY		07/20/2023		3,891		659			659		4,550	4,550			
100112229	SUWANEE	GA		06/29/2023		2,405		2,146			2,146		4,551	4,551			
100129236	FRESNO	CA		11/03/2023		4,689		(138)			(138)		4,551	4,551			
100026218	NORWALK	CT		09/20/2018		3,253		1,298			1,298		4,551	4,551			
100100998	TAMPA	FL		04/28/2023		3,607		941			941		4,548	4,551		3	3
100100684	PAHRUMP	NV		04/28/2023		3,970		581			581		4,551	4,551			
100064447	HAMPSHIRE	IL		07/01/2021		4,185		366			366		4,551	4,551			
100131714	BELLINGHAM	MA		10/06/2023		3,962		593			593		4,555	4,551		(4)	(4)
100143669	LONG BEACH	NY		02/22/2024		4,789		(238)			(238)		4,552	4,552			
100076036	COEUR D ALENE	ID		01/07/2022		4,654		(101)			(101)		4,553	4,553			
100119127	OWENSBORO	KY		07/28/2023		2,591		1,962			1,962		4,553	4,553			
100147127	LOS ANGELES WOODLAND HILLS AR	CA		05/08/2024		4,812		(259)			(259)		4,553	4,553			
100067348	CASTALIA	NC		08/02/2021		4,354		199			199		4,553	4,553			
100065970	WILLINGBORO	NJ		08/02/2021		4,703		(150)			(150)		4,553	4,553			
100120695	BRADENTON	FL		08/25/2023		4,256		298			298		4,553	4,553			
100079872	GALVESTON	TX		04/25/2022		5,034		(480)			(480)		4,553	4,553			
100135695	SALINAS	CA		11/09/2023		4,478		80			80		4,559	4,554		(5)	(5)
100110105	PHOENIX	AZ		06/23/2023		4,689		(135)			(135)		4,554	4,554			
100136703	SNOWMASS VILLAGE	CO		01/25/2024		4,861		(307)			(307)		4,554	4,554			
100128508	SEMINOLE	FL		09/15/2023		4,677		(122)			(122)		4,554	4,554			
100156298	SAN DIEGO	CA		07/25/2024		4,947		(393)			(393)		4,554	4,554			
100081279	GRANTS PASS	OR		03/18/2022		4,367		188			188		4,555	4,555			
100135547	GILBERT	AZ		11/13/2023		3,475		1,080			1,080		4,555	4,555			
100090925	FLEMING ISLAND	FL		01/31/2023		4,524		31			31		4,555	4,555			
100047435	NEW HUDSON	MI		11/20/2020		4,955		(400)			(400)		4,555	4,555			
100061848	ROCK ISLAND	IL		07/01/2021		4,625		(71)			(71)		4,555	4,555			
100086359	SAN MIGUEL DE ALLENDE	MEX		09/01/2022		4,555							4,555	4,555			
100114587	LAS VEGAS	NV		06/29/2023		4,290		265			265		4,555	4,555			
100164466	GREENSBORO	NC		08/21/2024		4,730		(174)			(174)		4,555	4,555			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120257	SCOTTSDALE	AZ		08/18/2023		4,911		(355)			(355)		4,555	4,555			
100055328	MINNEAPOLIS	MN		03/23/2021		6,161		(1,607)			(1,607)		4,554	4,556		2	2
100117711	PALMDALE AREA	CA		07/20/2023		4,335		221			221		4,556	4,556			
100112284	KING CITY	CA		06/29/2023		4,041		515			515		4,556	4,556			
100024646	LAS VEGAS	NV		09/20/2018		2,285		2,271			2,271		4,556	4,556			
100012120	ORLANDO	FL		03/08/2017		3,142		1,415			1,415		4,556	4,556			
100079670	KATY	TX		04/25/2022		5,220		(663)			(663)		4,556	4,556			
100026996	NATIONAL CITY	CA		09/26/2018		3,157		1,399			1,399		4,556	4,556			
100144204	MUNDELEIN	IL		03/07/2024		4,406		151			151		4,557	4,557			
100023367	MEDFORD	OR		08/16/2018		4,787		(230)			(230)		4,557	4,557			
100110281	JACKSON	NJ		06/30/2023		4,645		(87)			(87)		4,558	4,558			
100014345	NEW BEDFORD	MA		09/27/2017		3,131		1,427			1,427		4,558	4,558			
100079065	WESTMONT	IL		02/24/2022		4,636		(78)			(78)		4,558	4,558			
100011942	HONOLULU	HI		03/08/2017		1,347		3,211			3,211		4,558	4,558			
100031558	REDDING	CA		03/29/2019		4,370		188			188		4,558	4,558			
100060191	NEW ORLEANS	LA		06/25/2021		4,713		(155)			(155)		4,558	4,558			
100102987	BROOKLYN	NY		06/22/2023		5,277		(719)			(719)		4,558	4,558			
100134853	WINTER GARDEN	FL		10/30/2023		4,374		185			185		4,559	4,559			
100065594	BRADENTON	FL		07/28/2021		5,055		(496)			(496)		4,559	4,559			
100111825	HUNTINGTON	NY		06/29/2023		1,634		2,925			2,925		4,559	4,559			
100119239	LEES SUMMIT	MO		07/31/2023		4,781		(222)			(222)		4,559	4,559			
100118996	LOVELAND	OH		07/27/2023		4,734		(175)			(175)		4,559	4,559			
100144493	WEST UNION	SC		04/26/2024		4,829		(270)			(270)		4,559	4,559			
100047762	STERLING HEIGHTS	MI		11/20/2020		5,258		(698)			(698)		4,560	4,560			
100110912	ALBANY	GA		06/29/2023		4,481		79			79		4,560	4,560			
100060874	KNOXVILLE	TN		06/01/2021		4,511		50			50		4,560	4,560			
100138921	ST CHARLES	IL		12/21/2023		4,835		(277)			(277)		4,559	4,561		2	2
100055470	NEWARK	NJ		03/23/2021		5,199		(638)			(638)		4,561	4,561			
100136933	HILLSBORO	OR		11/28/2023		4,362		199			199		4,561	4,561			
100162033	DANVILLE	CA		07/31/2024		4,655		(94)			(94)		4,561	4,561			
100076146	SPRING HILL	FL		01/07/2022		4,871		(310)			(310)		4,561	4,561			
100023261	EDINBURG	TX		08/16/2018		4,736		(175)			(175)		4,561	4,561			
100133908	(WINNETKA AREA) LOS ANGELES	CA		11/29/2023		4,916		(355)			(355)		4,561	4,561			
100131781	LOS ANGELES	CA		10/06/2023		5,308		(747)			(747)		4,561	4,561			
100167040	SEATTLE	WA		09/13/2024		4,709		(148)			(148)		4,561	4,561			
100079942	CYPRESS	TX		04/25/2022		5,290		(728)			(728)		4,562	4,562			
100108252	KATY	TX		05/24/2023		4,727		(163)			(163)		4,564	4,562		(2)	(2)
100030974	CUTLER BAY	FL		03/29/2019		2,833		1,729			1,729		4,562	4,562			
100135849	LINCOLN	CA		11/10/2023		4,532		30			30		4,562	4,562			
100014017	HUNTINGTON PARK	CA		05/25/2017		4,192		371			371		4,562	4,562			
100135394	THE SEA RANCH	CA		11/13/2023		4,698		(135)			(135)		4,563	4,563			
100103016	PHOENIX	AZ		06/22/2023		5,282		(719)			(719)		4,563	4,563			
100014250	WALDORF	MD		09/27/2017		3,974		589			589		4,563	4,563			
100119424	VENICE	FL		07/31/2023		4,784		(221)			(221)		4,563	4,563			
100026102	MONTEBELLO	CA		09/20/2018		4,415		149			149		4,563	4,563			
100101534	LAS VEGAS	NV		04/26/2023		4,167		397			397		4,564	4,564			
100061029	COLORADO SPRINGS	CO		06/01/2021		4,506		58			58		4,564	4,564			
100144265	OAKTON	VA		03/07/2024		5,158		(594)			(594)		4,565	4,565			
100117356	OCOEE	FL		07/20/2023		(7,790)		12,355			12,355		4,565	4,565			
100128266	BROOKFIELD	CT		09/14/2023		4,547		18			18		4,565	4,565			
100100603	NASHVILLE	TN		04/27/2023		4,864		(299)			(299)		4,565	4,565			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082991	RICHMOND	CA		05/05/2022		4,903		(338)			(338)		4,566	4,566			
100060187	SLIDELL	LA		06/25/2021		4,841		(275)			(275)		4,566	4,566			
100110514	FRESNO	CA		06/30/2023		4,147		419			419		4,566	4,566			
100145781	TUCSON	AZ		05/08/2024		4,950		(384)			(384)		4,566	4,566			
100113307	REDFORD	MI		06/29/2023		4,896		(330)			(330)		4,566	4,566			
100115169	NEWARK	NJ		07/17/2023		(3,934)		8,500			8,500		4,566	4,566			
100081225	YORKTOWN	VA		03/18/2022		4,265		302			302		4,567	4,567			
100071488	LEHIGH ACRES	FL		10/26/2021		4,709		(142)			(142)		4,567	4,567			
100077954	APACHE JUNCTION	AZ		01/06/2022		5,138		(570)			(570)		4,568	4,567		(1)	(1)
100060060	QUEEN CREEK	AZ		06/25/2021		4,916		(349)			(349)		4,567	4,567			
100144026	PINEHURST	NC		03/07/2024		4,392		175			175		4,567	4,567			
100029812	WASILLA	AK		10/26/2018		4,034		534			534		4,567	4,567			
100135284	NEW SMYRNA BEACH	FL		11/08/2023		4,468		100			100		4,568	4,568			
100017518	WOODBRIDGE	VA		04/26/2018		3,619		949			949		4,568	4,568			
100151022	HAMMOND	LA		05/08/2024		4,753		(184)			(184)		4,568	4,568			
100071586	KISSIMMEE	FL		10/14/2021		4,881		(313)			(313)		4,568	4,568			
100113424	MIAMI	FL		06/29/2023		3,554		1,015			1,015		4,569	4,569			
100075977	MIAMI	FL		01/07/2022		4,991		(422)			(422)		4,569	4,569			
100085018	BOCA RATON	FL		08/12/2022		4,871		(302)			(302)		4,569	4,569			
100031941	ESCONDIDO	CA		03/29/2019		4,394		176			176		4,569	4,569			
100135385	CEDAR FALLS	IA		11/13/2023		4,396		174			174		4,569	4,569			
100043901	CHISHOLM	MN		08/19/2020		4,756		(186)			(186)		4,570	4,570			
100046078	RIVIERA BEACH	FL		11/25/2020		6,045		(1,474)			(1,474)		4,570	4,570			
100138949	MIRAMAR	FL		12/21/2023		1,268		3,303			3,303		4,571	4,571			
100081034	PHOENIX	AZ		03/18/2022		4,150		421			421		4,571	4,571			
100028248	WEST BROOKFIELD	MA		10/26/2018		3,977		594			594		4,571	4,571			
100057660	PROVIDENCE	RI		06/30/2021		4,874		(303)			(303)		4,571	4,571			
100079509	ROSCOE	IL		04/08/2022		4,682		(111)			(111)		4,571	4,571			
100100848	SHELTON	CT		04/28/2023		4,309		263			263		4,571	4,571			
100076028	CUMMING	GA		01/07/2022		5,034		(462)			(462)		4,572	4,572			
100025844	SANTA MARIA	CA		09/20/2018		5,190		(618)			(618)		4,572	4,572			
100170291	WINDHAM	ME		10/08/2024		4,804		(232)			(232)		4,572	4,572			
100000513	WALDORF	MD		09/27/2016		2,372		2,200			2,200		4,572	4,572			
100102145	FONTANA	CA		04/14/2023		4,703		(131)			(131)		4,572	4,572			
100133386	MOSELEY	VA		11/21/2023		4,706		(133)			(133)		4,572	4,572			
100151587	VICTORVILLE	CA		05/10/2024		4,178		394			394		4,572	4,572			
100127560	HERRIMAN	UT		09/08/2023		4,818		(245)			(245)		4,572	4,572			
100083944	COCONUT CREEK	FL		07/12/2022		4,563		10			10		4,573	4,573			
100049588	DOWNEY	CA		11/20/2020		4,845		(271)			(271)		4,573	4,573			
100076169	NEWARK	NJ		01/07/2022		4,730		(156)			(156)		4,573	4,573			
100143164	FREMONT	CA		02/16/2024		5,024		(450)			(450)		4,573	4,573			
100025573	WILTON MANORS	FL		09/20/2018		4,621		(48)			(48)		4,574	4,574			
100138929	LUDLOW	MO		12/21/2023		4,751		(177)			(177)		4,574	4,574			
100079147	RAHWAY	NJ		02/24/2022		4,755		(182)			(182)		4,574	4,574			
100062330	TRENTON	NJ		07/01/2021		4,555		19			19		4,574	4,574			
100102380	BELLFLOWER	CA		06/07/2023		4,735		(160)			(160)		4,575	4,575			
100137859	LAS VEGAS	NV		12/08/2023		3,098		1,477			1,477		4,575	4,575			
100136371	BROKEN BOW	OK		11/20/2023		4,383		192			192		4,575	4,575			
100127540	NEWARK	NJ		09/08/2023		4,579		(4)			(4)		4,575	4,575			
100013346	WEST COVINA	CA		05/25/2017		4,101		474			474		4,575	4,575			
100049355	SILVER SPRING	MD		11/20/2020		5,060		(485)			(485)		4,575	4,575			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048470	PEKIN	IN		11/20/2020		6,161		(1,586)			(1,586)		4,575	4,575			
100103254	ORLANDO	FL		04/27/2023		4,772		(197)			(197)		4,576	4,576			
100069097	MONROE	NY		09/01/2021		4,748		(172)			(172)		4,576	4,576			
100119674	NEWARK	NJ		08/08/2023		(1,357)		5,934			5,934		4,577	4,577			
100024504	SCHAUMBURG	IL		09/20/2018		4,224		352			352		4,577	4,577			
100131684	CLARKSVILLE	TN		10/06/2023		4,181		396			396		4,577	4,577			
100144295	SAN JOSE	CA		03/07/2024		5,008		(431)			(431)		4,577	4,577			
100081390	BOZEMAN	MT		03/18/2022		4,398		180			180		4,577	4,577			
100031477	CHICAGO	IL		03/29/2019		3,852		725			725		4,577	4,577			
100079059	HOUSTON	TX		02/24/2022		4,762		(184)			(184)		4,578	4,578			
100029684	FRANKLIN SQUARE	NY		10/26/2018		4,642		(65)			(65)		4,578	4,578			
100115445	PHOENIX	AZ		07/17/2023		4,512		66			66		4,578	4,578			
100030516	LEAGUE CITY	TX		12/20/2018		4,564		14			14		4,578	4,578			
100065073	BRIGHTON	CO		07/14/2021		4,922		(344)			(344)		4,578	4,578			
100017654	BRADLEY	IL		04/26/2018		3,062		1,517			1,517		4,579	4,578		(1)	(1)
100110283	HEYBURN	ID		06/30/2023		4,568		10			10		4,578	4,578			
100074896	AUBURN	CA		12/01/2021		4,733		(155)			(155)		4,578	4,578			
100108994	FERRIS	TX		05/31/2023		5,173		(595)			(595)		4,579	4,579			
100141333	SAN FRANCISCO	CA		01/30/2024		707		3,872			3,872		4,579	4,579			
100159628	UTICA	NY		07/15/2024		4,952		(373)			(373)		4,579	4,579			
100138236	EDISON	NJ		12/14/2023		471		4,108			4,108		4,579	4,579			
100102409	SPOKANE	WA		06/07/2023		4,336		244			244		4,579	4,579			
100142107	MIAMI	FL		02/29/2024		4,707		(128)			(128)		4,580	4,580			
100142510	SONORA	CA		02/08/2024		4,763		(184)			(184)		4,580	4,580			
100054238	TEWKSBURY	MA		03/23/2021		5,143		(563)			(563)		4,580	4,580			
100017926	CRESSKILL	NJ		05/22/2018		4,505		75			75		4,580	4,580			
100065659	TAMPA	FL		07/28/2021		5,024		(444)			(444)		4,581	4,581			
100126946	MONROE	MI		08/30/2023		2,935		1,646			1,646		4,581	4,581			
100127635	DENVER	CO		09/08/2023		4,785		(205)			(205)		4,581	4,581			
100030538	ACWORTH	GA		12/20/2018		4,923		(342)			(342)		4,581	4,581			
100025052	EATONTOWN	NJ		09/20/2018		4,360		221			221		4,581	4,581			
100043462	OLYMPIA	WA		08/13/2020		4,984		(403)			(403)		4,581	4,581			
100053658	SOUTH DARTMOUTH	MA		03/23/2021		5,449		(867)			(867)		4,582	4,581		(1)	(1)
100070505	KILLEEN	TX		09/23/2021		5,109		(528)			(528)		4,581	4,581			
100032016	HIGHLAND	CA		03/29/2019		4,118		464			464		4,582	4,582			
100067247	LOS BANOS	CA		08/02/2021		4,332		250			250		4,582	4,582			
100081055	AUSTIN	TX		03/18/2022		4,287		295			295		4,582	4,582			
100065788	GILBERT	AZ		07/28/2021		5,091		(509)			(509)		4,582	4,582			
100119110	(SUNLAND AREA) LOS ANGELES	CA		07/28/2023		3,503		1,080			1,080		4,583	4,583			
100032084	SAN JOSE	CA		03/29/2019		4,738		(155)			(155)		4,583	4,583			
100132033	FOREST LAKE	MN		10/13/2023		4,784		(201)			(201)		4,583	4,583			
100024119	SAN JACINTO	CA		09/10/2018		4,736		(152)			(152)		4,583	4,583			
100107794	LONGS	SC		05/19/2023		3,523		1,061			1,061		4,584	4,584			
100032183	LOS ANGELES	CA		03/29/2019		4,095		489			489		4,584	4,584			
100090696	ROOSEVELT	NY		12/29/2022		4,864		(280)			(280)		4,584	4,584			
100131978	SAN DIEGO	CA		10/13/2023		4,953		(369)			(369)		4,584	4,584			
100135476	HENDERSON	NV		11/13/2023		3,643		941			941		4,584	4,584			
100128239	MIAMI	FL		09/14/2023		4,236		348			348		4,584	4,584			
100115654	TEWKSBURY	MA		07/19/2023		4,955		(371)			(371)		4,585	4,585			
100067815	DURHAM	NC		09/23/2021		4,853		(268)			(268)		4,585	4,585			
100134543	ROCHESTER	MN		10/30/2023		5,034		(449)			(449)		4,585	4,585			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026735	ANAHEIM	CA		09/26/2018		3,829		756			756		4,585	4,585			
100067601	BALTIMORE	MD		09/23/2021		4,968		(383)			(383)		4,585	4,585			
100111002	ANDERSON	IN		06/29/2023		5,200		(615)			(615)		4,585	4,585			
100118116	SANTA ANA	CA		07/20/2023		4,126		460			460		4,585	4,585			
100134363	CORAL SPRINGS	FL		10/27/2023		4,757		(172)			(172)		4,586	4,586			
100099778	EAST ISLIP	NY		02/28/2023		5,017		(431)			(431)		4,586	4,586			
100067731	PALMDALE	CA		09/23/2021		4,802		(216)			(216)		4,586	4,586			
100119750	EAST ORANGE	NJ		08/08/2023		4,928		(342)			(342)		4,586	4,586			
100119187	SAINT CLOUD	FL		07/31/2023		3,938		648			648		4,586	4,586			
100025394	MAYWOOD	CA		09/20/2018		4,235		351			351		4,586	4,586			
100133614	DALLAS	TX		10/23/2023		4,553		34			34		4,586	4,586			
100100394	MIDDLETOWN	NY		04/27/2023		2,885		1,700			1,700		4,584	4,586		2	2
100080998	DENVER	CO		03/18/2022		4,443		144			144		4,587	4,586			
100118912	VALLEJO	CA		07/27/2023		5,317		(730)			(730)		4,587	4,587			
100029707	SEATTLE	WA		10/26/2018		3,186		1,401			1,401		4,587	4,587			
100120135	DAWSONVILLE	GA		08/11/2023		4,869		(281)			(281)		4,587	4,587			
100129571	PHILADELPHIA	PA		09/29/2023		4,658		(70)			(70)		4,588	4,588		(1)	(1)
100146977	KATY	TX		03/26/2024		5,006		98			98		5,104	4,588		(516)	(516)
100025594	WASHINGTON	DC		09/20/2018		4,333		255			255		4,588	4,588			
100131783	SHERWOOD	OR		10/06/2023		4,597		(9)			(9)		4,588	4,588			
100127237	MARIETTA	GA		08/30/2023		4,130		458			458		4,588	4,588			
100153718	ORLANDO	FL		07/11/2024		5,011		(422)			(422)		4,589	4,589			
100109821	NEWARK	NJ		06/22/2023		4,851		(263)			(263)		4,589	4,589			
100109819	NEWARK	NJ		06/22/2023		4,887		(299)			(299)		4,589	4,589			
100109820	NEWARK	NJ		06/22/2023		4,922		(334)			(334)		4,589	4,589			
100147887	PROVO	UT		04/08/2024		4,147		442			442		4,589	4,589			
100043693	ARLINGTON	TX		08/13/2020		5,052		(464)			(464)		4,589	4,589			
100030279	HUDSON	NH		12/20/2018		4,141		448			448		4,589	4,589			
100110516	TUCSON	AZ		06/30/2023		4,400		190			190		4,589	4,589			
100060276	NASHVILLE	TN		06/25/2021		4,772		(182)			(182)		4,590	4,590			
100031917	THOUSAND OAKS	CA		03/29/2019		3,650		940			940		4,590	4,590			
100062697	LINCOLN	ND		07/01/2021		4,710		(121)			(121)		4,590	4,590			
100127997	COLORADO SPRINGS	CO		09/08/2023		4,497		93			93		4,590	4,590			
100084452	VAN NUYS	CA		08/12/2022		5,022		(432)			(432)		4,590	4,590			
100090961	ROCKLAND	MA		01/31/2023		4,995		(405)			(405)		4,590	4,590			
100046746	FLORHAM PARK	NJ		11/20/2020		5,165		(574)			(574)		4,591	4,591			
100143421	INGLEWOOD	CA		02/16/2024		4,824		(234)			(234)		4,591	4,591			
100038779	CARLOW	IRL		09/27/2019		2,798		2,071			2,071	(29)	4,840	4,591	(71)	(178)	(249)
100067745	NORFOLK	VA		09/23/2021		4,904		(313)			(313)		4,591	4,591			
100102096	HOUSTON	TX		04/14/2023		4,978		(387)			(387)		4,591	4,591			
100067152	WEST PALM BEACH	FL		08/02/2021		4,354		238			238		4,592	4,592			
100027780	SAN LEANDRO	CA		10/26/2018		4,630		(38)			(38)		4,592	4,592			
100150143	HOUSTON	TX		06/14/2024		4,939		(347)			(347)		4,592	4,592			
100054505	ENTERPRISE	AL		03/23/2021		5,136		(544)			(544)		4,592	4,592			
100126357	NEWARK	NJ		08/30/2023		(1,265)		5,858			5,858		4,592	4,592			
100060927	HOGANSVILLE	GA		06/01/2021		4,554		39			39		4,593	4,593			
100071595	CLOVIS	CA		10/14/2021		4,783		(190)			(190)		4,593	4,593			
100115111	CATHEDRAL CITY	CA		07/14/2023		4,363		230			230		4,593	4,593			
100028132	ROANOKE	AL		10/26/2018		3,856		737			737		4,593	4,593			
100029138	RENO	NV		10/26/2018		4,676		(82)			(82)		4,593	4,593			
100112262	BOLINGBROOK	IL		06/29/2023		838		3,755			3,755		4,593	4,593			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112227	GILBERT	AZ		06/29/2023		1,503		3,091			3,091		4,594	4,594			
100159685	ARROYO GRANDE	CA		08/23/2024		5,156		(562)			(562)		4,594	4,594			
100116508	CONCORD	CA		07/20/2023		4,044		550			550		4,594	4,594			
100110012	LEESBURG	VA		06/23/2023		4,713		(122)			(122)		4,591	4,594		3	3
100134735	LAS VEGAS	NV		10/30/2023		4,754		(159)			(159)		4,594	4,594			
100165011	LAGUNA HILLS	CA		08/28/2024		5,070		(476)			(476)		4,595	4,595			
100079652	PANORAMA CITY LOS ANGELES	CA		04/08/2022		5,284		(690)			(690)		4,595	4,595			
100138974	NEWPORT NEWS	VA		12/21/2023		4,464		131			131		4,595	4,595			
100148366	SAINT AUGUSTINE	FL		04/12/2024		4,229		367			367		4,595	4,595			
100091017	LOS ANGELES	CA		01/31/2023		5,075		(480)			(480)		4,595	4,595			
100137232	CASA GRANDE	AZ		11/29/2023		4,731		(136)			(136)		4,596	4,596			
100107997	JACKSON	NJ		05/25/2023		4,511		85			85		4,596	4,596			
100026937	JUPITER	FL		09/26/2018		3,264		1,332			1,332		4,596	4,596			
100115913	SACRAMENTO	CA		07/20/2023		4,814		(218)			(218)		4,596	4,596			
100136794	STATEN ISLAND	NY		11/27/2023		4,889		(293)			(293)		4,597	4,597			
100032000	LA PUENTE	CA		03/29/2019		3,252		1,345			1,345		4,597	4,597			
100148656	LAKEBAY	WA		04/15/2024		4,791		(194)			(194)		4,597	4,597			
100012645	SAN JOSE	CA		05/25/2017		4,705		(107)			(107)		4,597	4,597			
100087770	COCONUT CREEK	FL		11/17/2022		4,603		(5)			(5)		4,598	4,598			
100060740	HAHIRA	GA		06/01/2021		4,562		35			35		4,598	4,598			
100077192	ALEXANDER	AR		01/03/2022		4,638		(40)			(40)		4,598	4,598			
100032440	DUBLIN	IRL		06/21/2019		(9,205)		(183)			(183)	133	(9,254)	4,598	(285)	14,137	13,852
100110040	FAYETTEVILLE	GA		06/23/2023		4,811		(212)			(212)		4,598	4,598			
100060464	CHAPEL HILL	NC		06/01/2021		4,556		42			42		4,598	4,598			
100164960	SOUTHAMPTON	NY		08/28/2024		4,683		(85)			(85)		4,598	4,598			
100085168	GALT	CA		09/21/2022		5,037		(439)			(439)		4,598	4,598			
100152354	FORT WORTH	TX		05/17/2024		3,924		674			674		4,598	4,598			
100110175	ORLANDO	FL		06/30/2023		4,063		536			536		4,599	4,598		(1)	(1)
100083867	LEESBURG	FL		07/12/2022		4,534		65			65		4,599	4,599			
100031421	BAKERSFIELD	CA		03/29/2019		4,024		575			575		4,599	4,599			
100115922	TEMPE	AZ		07/20/2023		4,603		(4)			(4)		4,599	4,599			
100053867	HARLINGEN	TX		03/23/2021		5,458		(858)			(858)		4,599	4,599			
100063829	CRESTON	OH		07/01/2021		4,456		144			144		4,599	4,599			
100025834	LITTLEROCK	CA		09/20/2018		4,639		(40)			(40)		4,599	4,599			
100067436	TAMPA	FL		09/23/2021		4,869		(269)			(269)		4,599	4,599			
100146577	FORT LAUDERDALE	FL		03/20/2024		5,062		(463)			(463)		4,600	4,600			
100011948	YOUNTVILLE	CA		03/08/2017		3,700		900			900		4,600	4,600			
100101661	STAR	ID		04/26/2023		4,592		9			9		4,600	4,600			
100091020	MORENO VALLEY	CA		01/31/2023		5,056		(455)			(455)		4,600	4,600			
100149601	LOGANVILLE	GA		04/26/2024		4,708		(107)			(107)		4,600	4,600			
100060462	HOLLY	MI		06/01/2021		4,557		44			44		4,601	4,601			
100076109	MIAMI	FL		01/07/2022		4,896		(295)			(295)		4,601	4,601			
100076175	MINNEAPOLIS	MN		01/07/2022		4,751		(150)			(150)		4,601	4,601			
100060059	CHANDLER	AZ		06/25/2021		4,993		(391)			(391)		4,601	4,601			
100101137	ALLENTOWN	PA		04/28/2023		2,705		1,896			1,896		4,601	4,601			
100117158	ATLANTA	GA		07/20/2023		(4,072)		8,674			8,674		4,602	4,602			
100103756	MAHWAH	NJ		05/08/2023		4,820		(202)			(202)		4,618	4,602		(16)	(16)
100109100	TARPON SPRINGS	FL		06/05/2023		4,760		(158)			(158)		4,602	4,602			
100127197	HOPE MILLS	NC		08/30/2023		4,824		(222)			(222)		4,602	4,602			
100117470	LOCUST GROVE	GA		07/20/2023		2,986		1,616			1,616		4,602	4,602			
100019957	NASHVILLE	TN		07/30/2018		4,909		(306)			(306)		4,603	4,603			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134386	BOISE	ID		10/27/2023		4,930		(322)			(322)		4,608	4,603		(5)	(5)
100076103	STUART	FL		01/07/2022		4,667		(64)			(64)		4,603	4,603			
100115104	KAILUA KONA	HI		07/14/2023		4,669		(67)			(67)		4,603	4,603			
100064460	TWINSBURG	OH		07/01/2021		4,265		338			338		4,603	4,603			
100081503	SALT LAKE CITY	UT		03/18/2022		4,307		296			296		4,603	4,603			
100091387	DUCK CREEK VILLAGE	UT		02/22/2023		4,341		263			263		4,604	4,604			
100139204	GLENDALE	CA		12/28/2023		5,004		(400)			(400)		4,604	4,604			
100100226	HEMPSTEAD	NY		03/17/2023		4,945		(342)			(342)		4,604	4,604			
100079203	SEBASTIAN	FL		02/24/2022		4,870		(266)			(266)		4,604	4,604			
100057692	VICTORVILLE	CA		06/30/2021		4,940		(336)			(336)		4,604	4,604			
100071724	CHANDLER	AZ		10/14/2021		4,730		(126)			(126)		4,604	4,604			
100118018	MONTCLAIR	CA		07/20/2023		4,019		585			585		4,604	4,604			
100017647	CORDELE	GA		04/26/2018		4,944		(339)			(339)		4,605	4,605			
100129367	NORTH CHARLESTON	SC		09/25/2023		4,591		14			14		4,605	4,605			
100091848	OAKLAND	CA		01/30/2023		4,948		(343)			(343)		4,605	4,605			
100014883	FLORISSANT	MO		11/21/2017		3,842		762			762		4,605	4,605		1	1
100076272	STERLING	VA		01/07/2022		5,039		(433)			(433)		4,606	4,606			
100065745	BELGRADE	MT		07/28/2021		4,919		(313)			(313)		4,606	4,606			
100115376	CHICAGO	IL		07/17/2023		4,928		(321)			(321)		4,606	4,606			
100079918	GREER	SC		04/08/2022		4,399		208			208		4,607	4,607			
100054891	SHELTON	CT		03/23/2021		5,370		(763)			(763)		4,607	4,607			
100116827	WINTER GARDEN	FL		07/20/2023		2,461		2,146			2,146		4,607	4,607			
100116376	LUTZ	FL		07/20/2023		(5,727)		10,335			10,335		4,607	4,607			
100110198	CHANDLER	AZ		06/30/2023		4,350		257			257		4,608	4,608			
100134077	PHOENIX	AZ		10/27/2023		4,853		(245)			(245)		4,608	4,608			
100146725	LONG BEACH	CA		03/20/2024		4,983		(375)			(375)		4,608	4,608			
100012050	LOS ANGELES	CA		03/08/2017		3,269		1,339			1,339		4,608	4,608			
100071548	GREENSBORO	NC		10/14/2021		4,967		(358)			(358)		4,608	4,608			
100065737	STEAMBOAT SPRINGS	CO		07/28/2021		4,994		(386)			(386)		4,609	4,609			
100115456	LOS ANGELES	CA		07/17/2023		4,955		(346)			(346)		4,609	4,609			
100028984	WATSONVILLE	CA		10/26/2018		4,900		(291)			(291)		4,609	4,609			
100067543	THE COLONY	TX		09/23/2021		4,779		(170)			(170)		4,609	4,609			
100136610	PRESCOTT	AZ		11/22/2023		4,814		(204)			(204)		4,609	4,609			
100129388	MANZANITA	OR		09/26/2023		4,355		254			254		4,609	4,609			
100156386	MESA	AZ		07/25/2024		4,736		(126)			(126)		4,610	4,610			
100026915	TURLOCK	CA		09/26/2018		3,167		1,443			1,443		4,610	4,610			
100090945	RANCHO CUCAMONGA	CA		01/31/2023		4,875		(258)			(258)		4,617	4,610		(7)	(7)
100048041	OXNARD	CA		11/20/2020		5,610		(1,000)			(1,000)		4,610	4,610			
100064167	GRANDVIEW	MO		07/01/2021		4,518		92			92		4,610	4,610			
100129506	PUYALLUP	WA		09/29/2023		4,718		(108)			(108)		4,610	4,610			
100062706	COLORADO SPRINGS	CO		07/01/2021		4,754		(144)			(144)		4,611	4,611			
100151012	LAS VEGAS	NV		05/08/2024		4,787		(176)			(176)		4,611	4,611			
100090790	SPRING	TX		02/28/2023		5,135		(524)			(524)		4,611	4,611			
100031290	SACRAMENTO	CA		03/29/2019		4,004		607			607		4,611	4,611			
100067481	LINTHICUM	MD		09/23/2021		5,012		(400)			(400)		4,611	4,611			
100117359	CORDOVA	TN		07/20/2023		2,339		2,272			2,272		4,612	4,612			
100126654	CHICAGO	IL		08/30/2023		4,390		222			222		4,612	4,612			
100065188	LUBBOCK	TX		07/14/2021		4,848		(236)			(236)		4,612	4,612			
100026920	REDDING	CA		09/26/2018		4,464		148			148		4,612	4,612			
100081493	YPSILANTI	MI		03/18/2022		4,506		106			106		4,612	4,612			
100077493	WOODSTOCK	VA		01/03/2022		4,648		(36)			(36)		4,612	4,612			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100152857	TUCSON	AZ		05/22/2024		4,845		(233)			(233)		4,612	4,612			
100070902	WINTER HAVEN	FL		10/01/2021		4,739		(126)			(126)		4,612	4,612			
100086651	KISSIMMEE	FL		09/30/2022		4,630		(18)			(18)		4,612	4,612			
100110353	WEST PALM BEACH	FL		06/30/2023		4,759		(147)			(147)		4,613	4,613			
100029931	CHESAPEAKE	VA		12/20/2018		3,374		1,239			1,239		4,613	4,613			
100127625	MADISON	AL		09/08/2023		4,111		503			503		4,614	4,613		(1)	(1)
100102508	CORAL GABLES	FL		06/07/2023		4,402		211			211		4,613	4,613			
100038961	KILDARE	IRL		09/27/2019		(26,420)		2,405			2,405	(6)	(24,021)	4,613	(31)	28,665	28,634
100135419	RICHMOND	VA		11/13/2023		4,704		(91)			(91)		4,613	4,613			
100031527	PHOENIX	AZ		03/29/2019		2,982		1,632			1,632		4,614	4,614			
100060072	PHOENIX	AZ		06/25/2021		4,900		(286)			(286)		4,614	4,614			
100060288	NORTH RICHLAND HILLS	TX		06/25/2021		4,891		(277)			(277)		4,614	4,614			
100147402	LONG BEACH	CA		05/08/2024		5,054		(439)			(439)		4,614	4,614			
100129711	LAS VEGAS	NV		09/29/2023		4,662		(47)			(47)		4,615	4,615			
100169870	MARCO ISLAND	FL		09/30/2024		3,614		(148)			(148)		3,466	4,615		1,148	1,148
100066327	REISTERSTOWN	MD		08/02/2021		4,602		13			13		4,615	4,615			
100020418	SACRAMENTO	CA		07/27/2018		4,854		(239)			(239)		4,615	4,615			
100065143	NORFOLK	VA		07/14/2021		4,879		(264)			(264)		4,615	4,615			
100027771	GONZALES	TX		10/26/2018		4,668		(52)			(52)		4,616	4,616			
100011473	COLUMBIA	MD		12/23/2016		2,447		2,170			2,170		4,616	4,616			
100014439	SAN DIEGO	CA		09/27/2017		4,409		208			208		4,617	4,617			
100118637	ORTONVILLE	MI		07/25/2023		4,862		(245)			(245)		4,617	4,617			
100149607	SNOQUALMIE PASS	WA		04/26/2024		3,937		680			680		4,617	4,617			
100055493	MILWAUKEE	WI		03/23/2021		5,626		(1,008)			(1,008)		4,617	4,617			
100119964	COMPTON	CA		08/11/2023		4,882		(265)			(265)		4,617	4,617			
100028883	MORENO VALLEY	CA		10/26/2018		4,244		373			373		4,617	4,617			
100129564	PATERSON	NJ		09/29/2023		4,748		(130)			(130)		4,618	4,618			
100012251	PHILADELPHIA	PA		04/28/2017		3,843		775			775		4,618	4,618			
100127559	LAS VEGAS	NV		09/08/2023		4,571		47			47		4,618	4,618			
100079809	RICHMOND	TX		04/25/2022		5,070		(452)			(452)		4,618	4,618			
100081350	GEORGETOWN	TX		03/18/2022		4,527		98			98		4,625	4,619		(6)	(6)
100126283	NEWARK	NJ		08/30/2023		(2,189)		6,808			6,808		4,619	4,619			
100128054	LA VERGNE	TN		09/08/2023		4,126		492			492		4,619	4,619			
100013254	STOCKTON	CA		05/25/2017		3,307		1,312			1,312		4,619	4,619			
100135851	WHITTIER	CA		11/13/2023		4,808		(189)			(189)		4,619	4,619			
100055884	LOS ANGELES	CA		03/26/2021		4,918		(299)			(299)		4,619	4,619			
100103715	TRACY	CA		05/08/2023		4,760		(470)			(470)		4,290	4,619		330	330
100127525	INDIAN LAND	SC		09/08/2023		4,779		(159)			(159)		4,620	4,620			
100054204	MAPLE LAKE	MN		03/23/2021		6,187		(1,569)			(1,569)		4,618	4,620		3	3
100109295	DALLAS	TX		06/12/2023		4,803		(183)			(183)		4,621	4,621			
100077939	LAKE HAVASU CITY	AZ		01/10/2022		4,965		(344)			(344)		4,620	4,621		1	1
100024775	PEMBROKE PINES	FL		09/20/2018		3,079		1,542			1,542		4,621	4,621			
100136285	WILMINGTON	NC		11/20/2023		4,470		152			152		4,621	4,621			
100136213	LYNNWOOD	WA		11/20/2023		4,574		47			47		4,621	4,621			
100026348	NEW CITY	NY		09/20/2018		4,203		419			419		4,621	4,621			
100030560	AUSTIN	TX		12/20/2018		4,827		(205)			(205)		4,622	4,622			
100112609	WILLISTON	VT		06/29/2023		3,998		623			623		4,622	4,622			
100155053	LOS ANGELES	CA		07/19/2024		4,985		(363)			(363)		4,622	4,622			
100135317	LEWES	DE		11/13/2023		4,578		44			44		4,622	4,622			
100117219	PANAMA CITY BEACH	FL		07/20/2023		4,490		132			132		4,623	4,623			
100063405	HOUSTON	TX		07/01/2021		4,666		(43)			(43)		4,623	4,623			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088103	LOS ANGELES	CA		10/25/2022		5,052		(429)			(429)		4,623	4,623			
100049405	BRAINTREE	MA		11/20/2020		3,853		771			771		4,623	4,623			
100119020	MILWAUKEE	WI		07/27/2023		5,158		(535)			(535)		4,623	4,623			
100110270	ROSELAND	VA		06/30/2023		4,676		(53)			(53)		4,623	4,623			
100111570	LANCASTER	TX		06/29/2023		2,745		1,879			1,879		4,624	4,624			
100081439	APEX	NC		03/18/2022		4,171		453			453		4,624	4,624			
100050288	FAIRFIELD	CA		11/20/2020		4,988		(364)			(364)		4,624	4,624			
100111948	WINTER GARDEN	FL		06/29/2023		1,749		2,875			2,875		4,624	4,624			
100060451	EL PASO	TX		06/01/2021		4,598		26			26		4,624	4,624			
100070742	HAMILTON	NJ		10/01/2021		4,635		(11)			(11)		4,624	4,624			
100101541	MERIDIAN	ID		04/26/2023		4,350		274			274		4,624	4,624			
100116671	WEST VALLEY	UT		07/20/2023		2,921		1,704			1,704		4,624	4,624			
100054675	BLOOMFIELD	NJ		03/23/2021		5,440		(815)			(815)		4,625	4,625			
100043262	FORT LAUDERDALE	FL		08/13/2020		5,306		(681)			(681)		4,625	4,625			
100026615	SUISUN	CA		09/26/2018		4,147		478			478		4,625	4,625			
100012244	GREENWOOD	SC		04/28/2017		2,505		2,120			2,120		4,625	4,625			
100083364	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		4,754						(132)	4,622	4,625	3		3
100081269	CLEVELAND	TN		03/18/2022		4,439		186			186		4,626	4,626			
100013297	GREEN VALLEY	AZ		05/25/2017		3,389		1,237			1,237		4,626	4,626			
100141039	SAN FRANCISCO	CA		02/20/2024		1,570		3,056			3,056		4,626	4,626			
100048819	BEDMINSTER	NJ		11/20/2020		4,970		(343)			(343)		4,627	4,627			
100081276	WHITEFISH	MT		03/18/2022		4,446		181			181		4,627	4,627			
100079645	PHOENIX	AZ		04/08/2022		5,304		(676)			(676)		4,628	4,628			
100081296	O FALLON	MO		03/18/2022		4,398		230			230		4,628	4,628			
100079545	SAVANNAH	GA		04/08/2022		5,335		(707)			(707)		4,628	4,628			
100032054	LAS VEGAS	NV		03/29/2019		4,223		405			405		4,628	4,628			
100049216	DUNDEE	IL		11/20/2020		3,613		1,016			1,016		4,628	4,628			
100103692	ANSONIA	CT		05/08/2023		4,334		294			294		4,628	4,628			
100156684	FRESNO	CA		06/24/2024		4,777		(149)			(149)		4,628	4,628			
100078271	HOMESTEAD	FL		02/10/2022		4,957		(329)			(329)		4,629	4,629			
100030857	SOUTH OZONE PARK	NY		04/09/2019		3,532		1,097			1,097		4,629	4,629			
100057784	ROCKLEDGE	FL		06/30/2021		5,050		(422)			(422)		4,629	4,629			
100057552	PORTLAND	OR		06/30/2021		4,960		(331)			(331)		4,629	4,629			
100014228	FREDERICA	DE		09/22/2017		4,916		(286)			(286)		4,630	4,630			
100029834	PLAINFIELD	IL		10/26/2018		4,165		465			465		4,630	4,630			
100138423	GRAND PRAIRIE	TX		12/18/2023		5,036		(406)			(406)		4,630	4,630			
100068178	HACKENSACK	NJ		08/25/2021		4,934		(304)			(304)		4,630	4,630			
100116476	DESTIN	FL		07/20/2023		2,640		1,990			1,990		4,630	4,630			
100013909	ONTARIO	CA		05/25/2017		4,840		(209)			(209)		4,630	4,630			
100031514	RICHMOND	CA		03/29/2019		4,355		275			275		4,631	4,631			
100011472	AVONDALE	AZ		12/23/2016		3,584		1,046			1,046		4,631	4,631			
100091408	DORAL	FL		02/22/2023		4,792		(161)			(161)		4,631	4,631			
100054061	CLEARWATER	FL		03/23/2021		4,812		(312)			(312)		4,500	4,631		131	131
100062078	OCEAN SPRINGS	MS		07/01/2021		4,783		(151)			(151)		4,632	4,632			
100029066	HUNTINGTON PARK	CA		10/26/2018		4,112		519			519		4,632	4,632			
100047106	CHATHAM	VA		11/20/2020		4,833		(201)			(201)		4,632	4,632			
100024177	BRYN MAWR	PA		09/20/2018		4,785		(153)			(153)		4,632	4,632			
100031060	FAIRFIELD	CA		03/29/2019		3,091		1,541			1,541		4,633	4,633			
100046887	HOUSTON	TX		11/20/2020		5,288		(655)			(655)		4,633	4,633			
100133837	MIDDLETON	MA		10/20/2023		4,854		(221)			(221)		4,633	4,633			
100147439	GLENDALE	CA		04/03/2024		4,790		(157)			(157)		4,633	4,633			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016468	FORNEY	TX		04/05/2018		4,662		(29)			(29)		4,633	4,633			
100079092	CUMMING	GA		02/24/2022		4,617		17			17		4,633	4,633			
100151312	DALLAS	GA		05/10/2024		4,269		364			364		4,633	4,633			
100047913	LAKE WORTH	FL		11/20/2020		5,377		(743)			(743)		4,634	4,634			
100129289	ROSEVILLE	CA		09/25/2023		4,300		335			335		4,634	4,634			
100113160	MIAMI	FL		06/29/2023		4,584		50			50		4,635	4,635			
100100462	SAN ANTONIO	TX		04/27/2023		4,275		360			360		4,635	4,635			
100129226	OXNARD	CA		11/03/2023		4,664		(29)			(29)		4,635	4,635			
100060140	FREEPORT	FL		06/25/2021		5,068		(433)			(433)		4,635	4,635			
100120062	PARRISH	FL		08/11/2023		4,560		75			75		4,635	4,635			
100049720	PLAINFIELD	NJ		11/20/2020		5,684		(1,049)			(1,049)		4,635	4,635			
100136394	LEES SUMMIT	MO		11/20/2023		3,866		769			769		4,636	4,636			
100102693	ANAHEIM	CA		06/22/2023		5,503		(867)			(867)		4,636	4,636			
100043559	DAVIE	FL		08/13/2020		5,409		(773)			(773)		4,636	4,636			
100100045	EDINBURG	TX		03/28/2023		5,387		(751)			(751)		4,636	4,636			
100086628	LAVON	TX		09/30/2022		4,806		(170)			(170)		4,637	4,637			
100091360	NEWARK	NJ		02/22/2023		4,800		(163)			(163)		4,637	4,637			
100024943	CORONA	CA		09/20/2018		4,246		391			391		4,637	4,637			
100028991	GARDEN GROVE	CA		10/26/2018		4,706		(70)			(70)		4,637	4,637			
100057521	PERU	VT		06/30/2021		4,799		(163)			(163)		4,637	4,637			
100076488	KATY	TX		12/21/2021		5,153		(516)			(516)		4,637	4,637			
100155603	LAKESIDE	CA		06/18/2024		4,867		(229)			(229)		4,638	4,638			
100109840	NORTH MIAMI BEACH	FL		06/22/2023		(3,717)		8,355			8,355		4,638	4,638			
100116184	WOODBRIDGE	NJ		07/20/2023		3,036		1,603			1,603		4,638	4,638			
100108463	AUSTIN	TX		05/25/2023		5,119		(480)			(480)		4,639	4,639			
100047716	LAS VEGAS	NV		11/20/2020		5,779		(1,138)			(1,138)		4,640	4,639		(2)	(2)
100030845	STATEN ISLAND	NY		04/09/2019		3,505		1,134			1,134		4,639	4,639			
100111191	WAPPINGERS FALLS	NY		06/29/2023		2,792		1,848			1,848		4,639	4,639			
100102784	LA MESA	CA		06/22/2023		5,196		(556)			(556)		4,639	4,639			
100065497	GRAND JUNCTION	CO		07/28/2021		5,067		(427)			(427)		4,639	4,639			
100030573	PFLUGERVILLE	TX		12/20/2018		4,632		7			7		4,639	4,639			
100030870	BROOKLYN	NY		04/09/2019		2,921		1,719			1,719		4,639	4,639			
100014568	PROVIDENCE	RI		09/27/2017		4,181		458			458		4,640	4,640			
100026968	LOXAHATCHEE	FL		09/26/2018		4,096		543			543		4,640	4,640			
100108186	HARVEY	LA		05/24/2023		5,036		(395)			(395)		4,641	4,640		(1)	(1)
100120040	AUSTIN	TX		08/11/2023		3,934		707			707		4,641	4,641			
100112978	PORT SAINT LUCIE	FL		06/29/2023		2,301		2,339			2,339		4,641	4,641			
100053610	BAYONNE	NJ		03/23/2021		6,006		(1,365)			(1,365)		4,641	4,641			
100061924	GLENVILLE	NY		07/01/2021		4,541		100			100		4,641	4,641			
100136466	PUYALLUP	WA		11/20/2023		4,397		244			244		4,641	4,641			
100071938	PACIFIC PALISADES	CA		11/19/2021		4,909		(268)			(268)		4,641	4,641			
100080280	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		4,756						117	4,873	4,641	(232)		(232)
100081605	SOUTH OZONE PARK	NY		03/24/2022		4,850		(209)			(209)		4,641	4,641			
100083332	TILBURG	NLD		05/27/2022		4,768						(132)	4,636	4,641	6		6
100026252	PORTERVILLE	CA		09/20/2018		4,747		(105)			(105)		4,641	4,641			
100013809	KISSIMMEE	FL		05/25/2017		4,292		349			349		4,642	4,642			
100047725	SAN FERNANDO	CA		11/20/2020		5,260		(618)			(618)		4,642	4,642			
100080999	BROOKSHIRE	TX		03/18/2022		4,366		276			276		4,642	4,642			
100013692	LOS ANGELES	CA		05/25/2017		4,653		(11)			(11)		4,642	4,642			
100091496	YONKERS	NY		01/20/2023		4,935		(293)			(293)		4,643	4,643			
100142120	LOS ANGELES	CA		02/29/2024		5,137		(494)			(494)		4,643	4,643			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102600	HERNDON	VA		06/07/2023		5,119		(476)			(476)		4,643	4,643			
100151926	DULUTH	GA		07/10/2024		4,866		16			16		4,882	4,643		(239)	(239)
100114249	BRIDGEPORT	CT		06/29/2023		4,184		460			460		4,643	4,643			
100054424	STATEN ISLAND	NY		03/23/2021		4,968		(325)			(325)		4,643	4,643			
100064676	REDDING	CA		07/14/2021		5,125		(479)			(479)		4,646	4,643		(2)	(2)
100100789	GAITHERSBURG	MD		04/28/2023		3,949		694			694		4,644	4,644			
100074675	SCOTCH PLAINS	NJ		12/01/2021		4,886		(242)			(242)		4,644	4,644			
100032059	HAYWARD	CA		03/29/2019		4,117		527			527		4,644	4,644			
100047907	SOUTH GATE	CA		11/20/2020		5,444		(800)			(800)		4,645	4,645			
100159500	LAS VEGAS	NV		07/15/2024		4,874		(229)			(229)		4,645	4,645			
100139741	UNITED KINGDOM	GBR		12/18/2023		4,620						(37)	4,583	4,645	62		62
100147272	ALBUQUERQUE	NM		03/28/2024		4,680		(35)			(35)		4,645	4,645			
100111635	WEST EDMESTON	NY		06/29/2023		4,284		361			361		4,645	4,645			
100112285	WASHINGTON	DC		06/29/2023		1,439		3,206			3,206		4,645	4,645			
100149306	WINTER SPRINGS	FL		04/24/2024		4,945		(299)			(299)		4,646	4,646			
100038996	MEATH	IRL		09/27/2019		2,853		2,114			2,114	(28)	4,938	4,646	(71)	(221)	(292)
100167133	BELLEVUE	WA		09/13/2024		5,023		(377)			(377)		4,646	4,646			
100011592	CENTRAL FALLS	RI		03/08/2017		2,174		2,472			2,472		4,646	4,646			
100079290	PANAMA CITY BEACH	FL		02/28/2022		4,574		73			73		4,646	4,646			
100156258	ALPHARETTA	GA		07/25/2024		4,813		(167)			(167)		4,647	4,647			
100158992	SAINT PETERSBURG	FL		08/15/2024		5,185		(538)			(538)		4,647	4,647			
100079935	OCALA	FL		04/25/2022		4,671		(24)			(24)		4,647	4,647			
100079840	RENTON	WA		04/25/2022		4,677		(30)			(30)		4,647	4,647			
100153031	SARASOTA	FL		06/27/2024		4,927		(280)			(280)		4,647	4,647			
100030506	HOUSTON	TX		12/20/2018		4,510		137			137		4,647	4,647			
100147390	KANEOHE	HI		05/08/2024		5,320		(672)			(672)		4,648	4,648			
100071264	HAINES CITY	FL		10/01/2021		4,623		25			25		4,648	4,648			
100117580	(ARLETA AREA)LOS ANGELES	CA		07/20/2023		(2,913)		7,560			7,560		4,648	4,648			
100145796	MORGAN	UT		05/08/2024		4,792		(144)			(144)		4,648	4,648			
100110914	DOUGLASVILLE	GA		06/29/2023		4,530		118			118		4,648	4,648			
100067951	OAKDALE	MN		09/23/2021		4,905		(257)			(257)		4,648	4,648			
100057714	GREENVILLE	SC		06/30/2021		5,013		(364)			(364)		4,649	4,649			
100011845	PORT ORCHARD	WA		03/08/2017		4,349		300			300		4,649	4,649			
100138178	KISSIMMEE	FL		12/14/2023		4,873		(224)			(224)		4,649	4,649			
100117941	ELLICOTT CITY	MD		07/20/2023		(1,411)		6,060			6,060		4,649	4,649			
100140216	HERNANDO BEACH	FL		01/11/2024		4,869		(220)			(220)		4,650	4,650			
100068206	CORNELIUS	NC		08/25/2021		4,907		(258)			(258)		4,650	4,650			
100126319	NEWARK	NJ		08/30/2023		(1,278)		5,928			5,928		4,650	4,650			
100126892	KNOXVILLE	TN		08/30/2023		5,095		(445)			(445)		4,651	4,651			
100109830	STATEN ISLAND	NY		06/22/2023		(4,493)		9,144			9,144		4,651	4,651			
100115956	SURPRISE	AZ		07/20/2023		4,190		461			461		4,651	4,651			
100110344	AUSTIN	TX		06/30/2023		4,485		167			167		4,652	4,652			
100013793	PLANTATION	FL		05/25/2017		4,487		164			164		4,652	4,652			
100110501	SARASOTA	FL		06/30/2023		4,616		36			36		4,652	4,652			
100172625	AVENTURA	FL		10/24/2024		(1,951)		6,602			6,602		4,652	4,652			
100011662	MIAMISBURG	OH		03/08/2017		3,831		821			821		4,652	4,652			
100067453	FORT WORTH	TX		09/23/2021		4,774		(120)			(120)		4,653	4,652		(1)	(1)
100099957	WOODBURY	MN		03/28/2023		4,604		49			49		4,653	4,653			
100082652	AVENTURA	FL		04/14/2022		4,668		(15)			(15)		4,653	4,653			
100129615	MIAMI	FL		09/29/2023		4,767		(114)			(114)		4,653	4,653			
100128831	VISTA	CA		09/21/2023		4,963		(310)			(310)		4,653	4,653			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031893	CHISAGO CITY	MN		03/29/2019		3,885		768			768		4,653	4,653			
100065270	CHANDLER	AZ		07/28/2021		5,026		(373)			(373)		4,653	4,653			
100077090	PORTSMOUTH	VA		01/03/2022		4,736		(82)			(82)		4,654	4,654			
100071569	SPOKANE	WA		10/14/2021		5,053		(398)			(398)		4,655	4,655			
100077972	SIMI VALLEY	CA		02/18/2022		4,971		(316)			(316)		4,655	4,655			
100146882	MCKINNEY	TX		03/26/2024		4,720		(67)			(67)		4,653	4,655		3	3
100117581	KISSIMMEE	FL		07/20/2023		(2,680)		7,336			7,336		4,655	4,655			
100089251	BRIDGEPORT	CT		01/26/2023		1,774		2,882			2,882		4,655	4,655			
100049586	LONG BEACH	CA		11/20/2020		5,884		(1,228)			(1,228)		4,655	4,655			
100029040	HAWAIIAN GARDENS	CA		10/26/2018		3,907		748			748		4,655	4,655			
100030927	OAKLAND	CA		04/09/2019		3,874		782			782		4,656	4,656			
100076351	BURLESON	TX		01/07/2022		5,011		(355)			(355)		4,656	4,656			
100126549	JACKSONVILLE	FL		08/30/2023		4,299		357			357		4,656	4,656			
100136200	SACRAMENTO	CA		11/20/2023		4,509		147			147		4,656	4,656			
100140140	GRAND PRAIRIE	TX		01/09/2024		4,680		(24)			(24)		4,656	4,656			
100067458	AUSTIN	TX		09/23/2021		5,214		(557)			(557)		4,657	4,657			
100089230	FRESNO	CA		01/26/2023		4,211		447			447		4,657	4,657			
100113804	MURRIETA	CA		06/29/2023		1,725		2,932			2,932		4,657	4,657			
100114856	WENONAH	NJ		07/10/2023		4,583		74			74		4,658	4,658			
100119777	NEWARK	NJ		08/08/2023		(1,448)		6,106			6,106		4,658	4,658			
100015149	BOWIE	MD		12/14/2017		4,733		(74)			(74)		4,659	4,659			
100144000	POMONA	CA		02/29/2024		5,112		(453)			(453)		4,659	4,659			
100045837	MAHOPAC	NY		11/25/2020		5,456		(804)			(804)		4,652	4,659		7	7
100087166	DEERFIELD BEACH	FL		10/25/2022		4,318		342			342		4,659	4,659			
100013598	MANTECA	CA		05/25/2017		4,701		(42)			(42)		4,659	4,659			
100054283	CHICOPEE	MA		03/23/2021		5,021		(361)			(361)		4,660	4,660			
100141545	LOS ANGELES	CA		01/30/2024		5,373		(713)			(713)		4,660	4,660			
100115490	BAXTER	TN		07/17/2023		4,975		(315)			(315)		4,660	4,660			
100060433	GAITHERSBURG	MD		06/01/2021		4,616		44			44		4,660	4,660			
100057882	KANAB	UT		06/30/2021		4,841		(181)			(181)		4,660	4,660			
100062170	BRISTOL	PA		07/01/2021		4,855		(195)			(195)		4,660	4,660			
100127653	MIAMI	FL		09/08/2023		5,011		(351)			(351)		4,661	4,661			
100129607	FOLEY	AL		09/29/2023		4,458		203			203		4,661	4,661			
100138848	ROME	GA		12/21/2023		4,788		(128)			(128)		4,660	4,661		1	1
100131759	NASHVILLE	TN		10/06/2023		4,253		408			408		4,661	4,661			
100070494	THE COLONY	TX		09/23/2021		5,228		(567)			(567)		4,661	4,661			
100014592	LYNNWOOD	WA		09/27/2017		5,003		(342)			(342)		4,661	4,661			
100116188	LOS BANOS	CA		07/20/2023		2,716		1,945			1,945		4,661	4,661			
100017054	PLANO	TX		05/16/2018		4,998		(337)			(337)		4,661	4,661			
100012965	BOWIE	MD		05/25/2017		4,207		454			454		4,662	4,662			
100116602	WOODBRIDGE	VA		07/20/2023		2,690		1,972			1,972		4,662	4,662			
100044059	RIALTO	CA		08/19/2020		1,387		3,277			3,277		4,664	4,662		(2)	(2)
100127534	NEW BRAUNFELS	TX		09/08/2023		4,211		451			451		4,662	4,662			
100055826	METHUEN	MA		03/23/2021		5,506		(844)			(844)		4,662	4,662			
100117043	FRESNO	CA		07/20/2023		2,936		1,726			1,726		4,662	4,662			
100115071	CHARLOTTE	NC		07/14/2023		4,596		67			67		4,663	4,663			
100078905	MADISON	AL		02/24/2022		4,770		(107)			(107)		4,663	4,663			
100077929	CULEMBORG	NLD		12/29/2021		4,767						128	4,895	4,663	(233)		(233)
100023916	NEW BRAUNFELS	TX		09/10/2018		4,910		(247)			(247)		4,663	4,663			
100127536	LEHI	UT		09/08/2023		4,499		165			165		4,663	4,663			
100044080	CORAL SPRINGS	FL		08/19/2020		4,948		(284)			(284)		4,663	4,663			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115007	KNOXVILLE	TN		07/14/2023		4,539		125			125		4,663	4,663			
100078920	HARPERS FERRY	WV		02/24/2022		4,510		154			154		4,663	4,663			
100151681	COLLEYVILLE	TX		05/10/2024		4,634		30			30		4,664	4,664			
100060608	BEDFORD	TX		06/01/2021		4,623		41			41		4,664	4,664			
100060715	MANCHESTER	CT		06/01/2021		4,617		47			47		4,663	4,664		1	1
100013826	JUNCTION CITY	OR		05/25/2017		4,192		471			471		4,664	4,664			
100053557	FRISCO	CO		03/23/2021		4,976		(312)			(312)		4,664	4,664			
100078811	RUTLEDGE	PA		02/24/2022		4,642		19			19		4,661	4,664		3	3
100057996	LAKE STEVENS	WA		06/30/2021		4,845		(180)			(180)		4,665	4,665			
100061653	EVELETH	MN		07/01/2021		4,823		(158)			(158)		4,665	4,665			
100025268	JERSEY CITY	NJ		09/20/2018		4,024		641			641		4,665	4,665			
100138913	SAINT AUGUSTINE BEACH	FL		12/21/2023		5,131		(469)			(469)		4,662	4,665		3	3
100119463	MADISON	AL		07/31/2023		4,089		576			576		4,665	4,665			
100026599	SILVER SPRING	MD		09/26/2018		2,859		1,806			1,806		4,665	4,665			
100026502	SAN JUAN CAPISTRANO	CA		09/26/2018		4,445		221			221		4,665	4,665			
100014059	LANCASTER	CA		05/25/2017		4,224		441			441		4,666	4,666			
100144961	UNITED KINGDOM	GBR		03/12/2024		609		4,071			4,071		4,680	4,666	(14)		(14)
100132116	LAWNDALE	CA		10/13/2023		4,570		96			96		4,666	4,666			
100112012	JACKSON	NJ		06/29/2023		1,819		2,848			2,848		4,667	4,667			
100141897	EAST BRUNSWICK	NJ		03/27/2024		2,416		2,251			2,251		4,667	4,667			
100143564	ARVERNE	NY		02/21/2024		(4,961)		9,628			9,628		4,667	4,667			
100130350	AUSTIN	TX		09/28/2023		5,082		(415)			(415)		4,667	4,667			
100148761	APEX	NC		04/17/2024		4,814		(147)			(147)		4,667	4,667			
100147581	EAST BOSTON	MA		04/04/2024		4,892		(225)			(225)		4,667	4,667			
100081965	TILBURG	NLD		03/30/2022		4,769						47	4,816	4,668	(148)		(148)
100055879	CHEYENNE	WY		03/26/2021		5,008		(340)			(340)		4,668	4,668			
100055303	SOLEDAD	CA		03/23/2021		5,165		(497)			(497)		4,668	4,668			
100055267	ELIZABETH	NJ		03/23/2021		5,463		(794)			(794)		4,669	4,669			
100054259	PITTSBURGH	PA		03/23/2021		4,830		(160)			(160)		4,669	4,669			
100144393	VISTA	CA		03/07/2024		5,492		(297)			(297)		5,195	4,669		(525)	(525)
100116480	KISSIMMEE	FL		07/20/2023		2,456		2,213			2,213		4,670	4,670			
100028288	MIAMI	FL		10/26/2018		4,028		642			642		4,670	4,670			
100076409	STILLWATER	OK		12/23/2021		5,102		(426)			(426)		4,676	4,670		(6)	(6)
100048413	MIAMI	FL		11/20/2020		5,163		(493)			(493)		4,670	4,670			
100135373	HENDERSON	NV		11/13/2023		4,016		654			654		4,670	4,670			
100079849	FRANKLIN	TN		04/25/2022		5,082		(412)			(412)		4,670	4,670			
100046861	DECATUR	GA		11/20/2020		4,900		(230)			(230)		4,670	4,670			
100011396	WHITTIER	CA		12/23/2016		3,603		1,067			1,067		4,670	4,670			
100140132	DURHAM	NC		01/09/2024		4,311		359			359		4,670	4,670			
100143706	HAWTHORNE	CA		02/23/2024		5,066		(396)			(396)		4,670	4,670			
100068279	JACKSONVILLE	FL		08/25/2021		5,163		(493)			(493)		4,670	4,670			
100167748	HUGO	MN		09/19/2024		4,910		(239)			(239)		4,671	4,671			
100113359	SPOKANE VALLEY	WA		06/29/2023		3,855		816			816		4,671	4,671			
100012020	MIAMI	FL		03/08/2017		3,327		1,344			1,344		4,671	4,671			
100050033	PARRISH	FL		11/20/2020		5,407		(736)			(736)		4,671	4,671			
100119317	HURRICANE	UT		07/31/2023		4,952		(280)			(280)		4,672	4,672			
100117686	DAVENPORT	FL		07/20/2023		(4,130)		8,802			8,802		4,672	4,672			
100065449	BALTIMORE	MD		07/28/2021		4,986		(314)			(314)		4,672	4,672			
100081209	STOCKBRIDGE	GA		03/18/2022		4,371		302			302		4,673	4,672		(1)	(1)
100113816	KENOSHA	WI		06/29/2023		2,706		1,967			1,967		4,672	4,672			
100025192	SPRING VALLEY	CA		09/20/2018		5,140		(467)			(467)		4,673	4,673			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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403048809	DETROIT	MI		06/28/2024		10,790		(6,117)			(6,117)		4,673	4,673			
100126598	SOPHIA	NC		08/30/2023		5,197		(524)			(524)		4,673	4,673			
100080882	MANALAPAN	NJ		04/22/2022		5,513		(839)			(839)		4,673	4,673			
100065700	HENDERSON	NV		07/28/2021		5,139		(464)			(464)		4,675	4,675			
100029921	CHARLOTTE	NC		12/20/2018		4,176		498			498		4,675	4,675			
100147829	BUELLTON	CA		04/08/2024		4,946		(271)			(271)		4,675	4,675			
100128020	LA VERGNE	TN		09/08/2023		4,403		272			272		4,675	4,675			
100057794	RIVERBANK	CA		06/30/2021		4,998		(323)			(323)		4,675	4,675			
4010066455	SHIRLEY	NY		01/10/2024		5,370		(695)			(695)		4,675	4,675			
100069517	SELDEN	NY		09/01/2021		4,695		(20)			(20)		4,675	4,675			
100144482	ONTARIO	CA		04/26/2024		5,485		(810)			(810)		4,675	4,675			
100086917	FAYETTEVILLE	AR		10/24/2022		4,583		92			92		4,675	4,675			
100128131	CORONA	CA		09/11/2023		5,221		(546)			(546)		4,675	4,675			
100116546	PITTSBURGH	PA		07/20/2023		2,340		2,336			2,336		4,676	4,676			
100137751	LAS VEGAS	NV		12/08/2023		4,180		496			496		4,676	4,676			
100036049	HANFORD	CA		08/27/2019		4,976		(300)			(300)		4,676	4,676			
100014477	SANDOWN	NH		09/27/2017		3,769		907			907		4,676	4,676			
100068061	GREENWOOD VILLAGE	CO		09/23/2021		4,811		(135)			(135)		4,676	4,676			
100135256	BRADENTON	FL		11/08/2023		4,837		(161)			(161)		4,676	4,676			
100067231	TROY	VA		08/02/2021		4,557		120			120		4,677	4,677			
100067724	LA CRESCENTA	CA		09/23/2021		4,974		(297)			(297)		4,677	4,677			
100055112	KENMORE	WA		03/23/2021		5,492		(814)			(814)		4,677	4,677			
4010055081	FULTON	NY		07/27/2023		5,250		(573)			(573)		4,678	4,678			
100048033	PILLAGER	MN		11/20/2020		5,214		(537)			(537)		4,678	4,678			
100146971	BAKERSFIELD	CA		03/26/2024		4,311		(22)			(22)		4,289	4,678		389	389
100165558	RIO RANCHO	NM		08/29/2024		4,925		(247)			(247)		4,678	4,678			
100010792	LEHIGH ACRE	FL		12/23/2016		2,951		1,727			1,727		4,678	4,678			
100029287	STOCKTON	CA		10/26/2018		4,225		453			453		4,678	4,678			
100013467	UN	NJ		05/25/2017		2,677		2,001			2,001		4,678	4,678			
100110579	VINELAND	NJ		06/30/2023		4,640		39			39		4,678	4,678			
100116859	GREENWOOD VILLAGE	CO		07/20/2023		3,491		1,187			1,187		4,678	4,678			
100068146	CORDOVA	TN		08/25/2021		4,928		(249)			(249)		4,679	4,679			
100081316	GILBERT	AZ		03/18/2022		4,370		309			309		4,679	4,679			
100147117	PROSPER	TX		05/08/2024		4,733		(54)			(54)		4,679	4,679			
100111233	BRYN MAWR	PA		06/29/2023		4,160		520			520		4,680	4,680			
100063462	COOKEVILLE	TN		07/01/2021		4,737		(58)			(58)		4,680	4,680			
100113421	NILES	IL		06/29/2023		1,661		3,019			3,019		4,680	4,680			
100012989	LONG BEACH	CA		05/25/2017		4,351		329			329		4,680	4,680			
100028397	PHOENIX	AZ		10/26/2018		4,047		634			634		4,680	4,680			
100126471	ROME	GA		08/30/2023		4,520		161			161		4,680	4,680			
100048860	CHICAGO	IL		11/20/2020		5,912		(1,232)			(1,232)		4,681	4,681			
100111411	GARFIELD	NJ		06/29/2023		1,449		3,233			3,233		4,681	4,681			
100100718	MILLINGTON	NJ		04/28/2023		3,982		699			699		4,681	4,681			
100024628	PISCATAWAY	NJ		09/20/2018		2,986		1,696			1,696		4,682	4,682			
100046949	DETROIT	MI		11/20/2020		4,668		13			13		4,682	4,682			
100076486	MIAMI	FL		12/21/2021		5,955		(1,273)			(1,273)		4,683	4,683			
100130253	VACAVILLE	CA		09/28/2023		4,991		(308)			(308)		4,683	4,683			
100017264	TAMPA	FL		04/26/2018		4,661		22			22		4,683	4,683			
100065267	GEORGETOWN	TX		07/28/2021		5,138		(455)			(455)		4,683	4,683			
100137883	FORT BRAGG	CA		12/08/2023		4,931		(248)			(248)		4,683	4,683			
100116063	OJAI	CA		07/20/2023		4,668		15			15		4,684	4,684			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103189	HILLSIDE	NJ		04/21/2023		(1,410)		6,093			6,093		4,684	4,684			
100057707	OLYMPIA	WA		06/30/2021		5,181		(497)			(497)		4,684	4,684			
100025436	FORT WASHINGTON	MD		09/20/2018		3,968		716			716		4,684	4,684			
100044420	HERCULES	CA		11/19/2020		3,766		918			918		4,684	4,684			
100136534	SAVANNAH	GA		11/20/2023		4,618		66			66		4,684	4,684			
100062712	KATY	TX		07/01/2021		4,878		(194)			(194)		4,684	4,684			
100134530	ROWLAND HEIGHTS	CA		10/30/2023		5,021		(337)			(337)		4,684	4,684			
100065283	BROOKLYN PARK	MN		07/28/2021		5,045		(360)			(360)		4,684	4,684			
100134447	BAYONNE	NJ		10/30/2023		5,075		(391)			(391)		4,684	4,684			
100109817	ELIZABETH	NJ		06/22/2023		4,816		(132)			(132)		4,684	4,684			
100048776	JERSEY CITY	NJ		11/20/2020		6,160		(1,476)			(1,476)		4,684	4,684			
100025883	CHANDLER	AZ		09/20/2018		3,440		1,245			1,245		4,685	4,685			
100127292	SANTA MARIA	CA		08/30/2023		1,470		3,214			3,214		4,685	4,685			
100116805	PALMDALE	CA		07/20/2023		3,709		977			977		4,685	4,685			
100017656	CLEVELAND	OH		04/26/2018		5,321		(636)			(636)		4,685	4,685			
100114829	THORNTON	CO		07/10/2023		4,763		(78)			(78)		4,686	4,686			
100024540	LINDEN	NJ		09/20/2018		1,567		3,119			3,119		4,686	4,686			
100119377	DEL VALLE	TX		07/31/2023		4,903		(217)			(217)		4,686	4,686			
100067606	SARASOTA	FL		09/23/2021		5,126		(439)			(439)		4,686	4,686			
100027887	WILDWOOD	NJ		10/26/2018		2,473		2,213			2,213		4,686	4,686			
100090873	NORWALK	CA		01/31/2023		4,417		270			270		4,686	4,686			
100156088	FLOWERY BRANCH	GA		06/18/2024		4,999		(312)			(312)		4,687	4,687			
100065263	SANDY HOOK	CT		07/28/2021		5,117		(431)			(431)		4,687	4,687			
100138829	LAFAYETTE	LA		12/21/2023		4,906		(222)			(222)		4,684	4,687		3	3
100062066	CANTON	MS		07/01/2021		4,790		(103)			(103)		4,687	4,687			
100100824	WOODBURN	OR		04/28/2023		3,982		704			704		4,687	4,687			
100135151	MYRTLE BEACH	SC		12/15/2023		4,731		(45)			(45)		4,687	4,687			
100025019	PATCHOGUE	NY		09/20/2018		3,245		1,443			1,443		4,688	4,688			
100014158	CATHEDRAL CITY	CA		05/25/2017		4,389		299			299		4,688	4,688			
100055687	SPRING VALLEY	CA		03/23/2021		5,406		(718)			(718)		4,688	4,688			
100011331	JEFFERSONVILLE	IN		12/23/2016		4,804		(115)			(115)		4,688	4,688			
100144569	CLINTON TOWNSHIP	MI		04/26/2024		5,042		(353)			(353)		4,689	4,689			
100031859	OAKLAND	CA		03/29/2019		4,056		633			633		4,689	4,689			
100114838	BRYSON CITY	NC		07/10/2023		4,732		(43)			(43)		4,689	4,689			
100116543	KEYPORT	NJ		07/20/2023		2,571		2,118			2,118		4,689	4,689			
100084703	NAPA	CA		08/02/2022		4,834		(144)			(144)		4,689	4,689			
100014032	OREGON CITY	OR		05/25/2017		4,234		456			456		4,690	4,690			
100109825	GARY	IN		06/22/2023		4,899		(210)			(210)		4,690	4,690			
100101105	ANZA	CA		04/28/2023		2,615		2,075			2,075		4,690	4,690			
100057673	RIVERVIEW	FL		06/30/2021		4,947		(247)			(247)		4,700	4,690		(10)	(10)
100060745	CANAL WINCHESTER	OH		06/01/2021		4,650		41			41		4,690	4,690			
100026827	LAMONT	CA		09/26/2018		4,458		232			232		4,690	4,690			
100063091	COOKEVILLE	TN		07/01/2021		4,759		(69)			(69)		4,690	4,690			
100076100	WILMINGTON	DE		01/07/2022		4,910		(220)			(220)		4,690	4,690			
100054683	LAKE WALES	FL		03/23/2021		4,643		47			47		4,691	4,691			
100081375	SIOUX FALLS	SD		03/18/2022		4,333		358			358		4,691	4,691			
100026564	BOWIE	MD		09/26/2018		2,268		2,422			2,422		4,691	4,691			
100012678	LA QUINTA	CA		05/25/2017		3,916		775			775		4,691	4,691			
100074940	PORT CHARLOTTE	FL		12/01/2021		4,814		(124)			(124)		4,691	4,691			
100108237	HENDERSON	NV		05/24/2023		5,018		(326)			(326)		4,692	4,692			
100132821	RESEDA	CA		11/03/2023		4,945		(254)			(254)		4,692	4,692			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116630	BUFORD	GA		07/20/2023		2,861		1,831			1,831		4,692	4,692			
100141053	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024		5,189		(497)			(497)		4,692	4,692			
100144598	GRAHAM	NC		03/13/2024		4,338		354			354		4,692	4,692			
100081226	GALLATIN	TN		03/18/2022		4,485		207			207		4,692	4,692			
100064184	BETHLEHEM	PA		07/01/2021		4,281		412			412		4,692	4,692			
100076261	EAGLE MOUNTAIN	UT		01/07/2022		4,995		(303)			(303)		4,692	4,692			
100113308	RIPON	CA		06/29/2023		(3,711)		8,404			8,404		4,693	4,692		(1)	(1)
100055198	CLINTON	MD		03/23/2021		5,373		(681)			(681)		4,692	4,692			
100137966	DAYTONA BEACH	FL		12/13/2023		4,408		285			285		4,692	4,692			
100048234	WEST COVINA	CA		11/20/2020		5,721		(1,028)			(1,028)		4,693	4,693			
100116704	EASTVALE	CA		07/20/2023		(6,464)		11,157			11,157		4,693	4,693			
100079284	PORT HUENEME	CA		02/28/2022		4,598		95			95		4,693	4,693			
100019643	WOODBRIDGE	VA		07/26/2018		4,948		(255)			(255)		4,693	4,693			
100083783	SCOTTSDALE	AZ		07/12/2022		5,002		(309)			(309)		4,693	4,693			
100138181	DULUTH	GA		12/14/2023		4,945		(252)			(252)		4,693	4,693			
100012018	PEMBROKE PINES	FL		03/08/2017		2,699		1,995			1,995		4,694	4,694			
100129235	JACKSONVILLE	FL		11/03/2023		4,767		(73)			(73)		4,694	4,694			
100013282	MIRAMAR	FL		05/25/2017		3,326		1,368			1,368		4,694	4,694			
100011912	BRENTWOOD	TN		03/08/2017		3,574		1,120			1,120		4,694	4,694			
100180434	VIRGINIA BEACH	VA		11/25/2024		4,750		(56)			(56)		4,694	4,694			
100102052	OAKLEY	CA		04/14/2023		4,924		(229)			(229)		4,694	4,694			
100116596	EL CAJON	CA		07/20/2023		5,167		(472)			(472)		4,695	4,695			
100075577	CULPEPPER	VA		12/01/2021		4,950		(255)			(255)		4,695	4,695			
100065296	AVON LAKE	OH		07/28/2021		4,939		(244)			(244)		4,695	4,695			
100113780	MESA	AZ		06/29/2023		4,427		268			268		4,695	4,695			
100063843	LANCASTER	PA		07/01/2021		4,461		234			234		4,696	4,696			
100067972	BREMERTON	WA		09/23/2021		5,155		(459)			(459)		4,696	4,696			
100158612	PONTE VEDRA BEACH	FL		07/10/2024		4,760		(63)			(63)		4,696	4,696			
100135265	PAWLEYS ISLAND	SC		11/08/2023		4,613		84			84		4,696	4,696			
100140039	LONGVIEW	WA		01/09/2024		4,895		(199)			(199)		4,696	4,696			
100151491	LAS VEGAS	NV		05/10/2024		3,752		945			945		4,697	4,697			
100061090	BESSEMER	AL		06/01/2021		4,677		20			20		4,697	4,697			
100078595	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,810						85	4,895	4,697	(198)		(198)
100028383	MEDFORD	NY		10/26/2018		2,256		2,442			2,442		4,698	4,698			
100053533	JOLIET	MT		03/23/2021		5,190		(492)			(492)		4,698	4,698			
100115407	KISSIMMEE	FL		07/17/2023		4,584		114			114		4,698	4,698			
100065156	CLERMONT	FL		07/14/2021		4,976		(278)			(278)		4,698	4,698			
100078274	HOMESTEAD	FL		02/10/2022		5,026		(328)			(328)		4,698	4,698			
100055618	WAIPAHU	HI		03/23/2021		5,699		(1,001)			(1,001)		4,699	4,699			
100118650	LAWNDALE	CA		07/25/2023		2,727		1,972			1,972		4,699	4,699			
100102397	RAMONA	CA		06/07/2023		4,546		153			153		4,699	4,699			
100162940	SOMERVILLE	MA		08/12/2024		4,836		(137)			(137)		4,699	4,699			
100147136	MISSION VIEJO	CA		05/08/2024		4,883		(184)			(184)		4,699	4,699			
100089295	SPENCERVILLE	MD		01/26/2023		4,931		(232)			(232)		4,699	4,699			
100025920	MARTINSVILLE	IN		09/20/2018		4,498		201			201		4,699	4,699			
100071858	WEST PALM BEACH	FL		10/14/2021		5,165		(466)			(466)		4,699	4,699			
100149187	KIHEI	HI		04/22/2024		4,465		234			234		4,699	4,699			
100044493	HOUSTON	TX		11/19/2020		5,382		(682)			(682)		4,699	4,699			
100137693	TULSA	OK		12/08/2023		4,433		267			267		4,700	4,700			
100116945	WILMINGTON	DE		07/20/2023		3,096		1,604			1,604		4,700	4,700			
100091151	INGLEWOOD	CA		01/31/2023		4,304		396			396		4,700	4,700			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100021	MEMPHIS	TN		03/28/2023		5,242		(542)			(542)		4,700	4,700			
100135838	NEWNAN	GA		11/10/2023		4,222		479			479		4,701	4,701			
100137829	SAN JOSE	CA		12/08/2023		4,534		168			168		4,701	4,701			
100136406	FLAGSTAFF	AZ		11/20/2023		4,598		103			103		4,701	4,701			
100108948	WEST PALM BEACH	FL		05/31/2023		5,280		(579)			(579)		4,702	4,702			
100026356	FRESNO	CA		09/26/2018		4,705		(3)			(3)		4,702	4,702			
100081396	LAS VEGAS	NV		03/18/2022		4,587		115			115		4,702	4,702			
100015172	SPRINGFIELD	OH		12/14/2017		4,078		624			624		4,702	4,702			
100109847	UNIONDALE	NY		06/22/2023		4,754		(51)			(51)		4,703	4,703			
100011905	ROSEBURG	OR		03/08/2017		3,965		738			738		4,703	4,703			
100117360	MCKINNEY	TX		07/20/2023		3,185		1,518			1,518		4,703	4,703			
100065174	MCKINNEY	TX		07/14/2021		4,958		(256)			(256)		4,703	4,703			
100012039	WILMINGTON	DE		03/08/2017		4,346		357			357		4,703	4,703			
100066087	JACKSONVILLE	FL		08/02/2021		4,809		(106)			(106)		4,704	4,704			
100063169	KATY	TX		07/01/2021		4,742		(39)			(39)		4,704	4,704			
100139312	HOLLISTER	CA		12/28/2023		4,650		54			54		4,704	4,704			
100028738	SUNRISE	FL		10/26/2018		3,883		821			821		4,704	4,704			
100136574	VALLEJO	CA		11/22/2023		4,756		(51)			(51)		4,704	4,704			
100084740	BLUFFTON	SC		08/02/2022		4,645		60			60		4,705	4,705			
100066788	LUSBY	MD		08/02/2021		4,698		7			7		4,705	4,705			
100126885	SOUTH BEND	IN		08/30/2023		4,522		184			184		4,705	4,705			
100081399	JACKSONVILLE	FL		03/18/2022		4,337		368			368		4,705	4,705			
100061481	JASPER	GA		06/01/2021		4,655		50			50		4,706	4,706			
100167940	PASADENA	TX		09/20/2024		4,945		(239)			(239)		4,706	4,706			
100174506	SOLANA BEACH	CA		10/31/2024		4,695		10			10		4,706	4,706			
100060207	BIDDEFORD	ME		06/25/2021		4,883		(177)			(177)		4,706	4,706			
100031596	BLYTHE	CA		03/29/2019		4,538		169			169		4,707	4,707			
100117565	CYPRESS	TX		07/20/2023		4,781		(73)			(73)		4,707	4,707			
100065014	IRVINE	CA		07/14/2021		5,103		(396)			(396)		4,707	4,707			
100119995	ROCKLIN	CA		08/11/2023		4,960		(253)			(253)		4,707	4,707			
100063232	LEXINGTON	KY		07/01/2021		4,760		(52)			(52)		4,707	4,707			
100133449	EADS	TN		10/19/2023		4,732		(24)			(24)		4,708	4,708			
100153082	MORAGA	CA		06/27/2024		5,177		(469)			(469)		4,708	4,708			
100115992	KISSIMMEE	FL		07/20/2023		4,516		192			192		4,708	4,708			
100142862	BOYNTON BEACH	FL		02/08/2024		5,189		(480)			(480)		4,709	4,709			
100031993	ARTESIA	CA		03/29/2019		3,732		977			977		4,709	4,709			
100149672	SURPRISE	AZ		04/26/2024		4,126		582			582		4,709	4,709			
100071467	PEORIA	AZ		10/26/2021		5,764		(1,055)			(1,055)		4,709	4,709			
100065338	JACKSONVILLE BEACH	FL		07/28/2021		5,099		(389)			(389)		4,709	4,709			
100134729	(NORTH HILLS AREA) LOS ANGELES	CA		10/30/2023		4,864		(155)			(155)		4,709	4,709			
100031285	CORNING	CA		03/29/2019		4,654		55			55		4,709	4,709			
100147513	LA QUINTA	CA		04/03/2024		4,919		(209)			(209)		4,710	4,710			
100140158	MURRIETA	CA		01/09/2024		3,968		742			742		4,710	4,710			
100135705	PRINCETON	TX		11/10/2023		4,596		114			114		4,710	4,710			
100088296	DEDHAM	MA		10/24/2022		4,760		(49)			(49)		4,710	4,710			
100100551	SIMI VALLEY	CA		04/27/2023		5,028		(317)			(317)		4,710	4,710			
100119266	LITTLETON	CO		07/31/2023		4,559		152			152		4,711	4,711			
100116785	HESPERIA	CA		07/20/2023		2,865		1,847			1,847		4,712	4,712			
100025475	PEARLAND	TX		09/20/2018		4,238		474			474		4,712	4,712			
100079058	CARROLLTON	TX		02/24/2022		4,763		(51)			(51)		4,712	4,712			
100116971	KISSIMMEE	FL		07/20/2023		2,535		2,178			2,178		4,713	4,713			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141931	WOODLAND HILLS AREA LOS ANGEL	CA		03/27/2024		4,788		(75)			(75)		4,713	4,713			
100025704	BREMERTON	WA		09/20/2018		4,413		300			300		4,713	4,713			
100047927	VENTURA	CA		11/20/2020		5,539		(826)			(826)		4,713	4,713			
100049738	NILES	IL		11/20/2020		5,893		(1,180)			(1,180)		4,713	4,713			
100071834	RICHMOND	VA		10/14/2021		5,160		(447)			(447)		4,714	4,714			
100027006	AZUSA	CA		09/26/2018		4,488		225			225		4,714	4,714			
100102088	DOVER	NH		04/14/2023		4,927		(213)			(213)		4,714	4,714			
100079068	RENO	NV		02/24/2022		4,844		(130)			(130)		4,714	4,714			
100116851	LAS VEGAS	NV		07/20/2023		3,666		1,048			1,048		4,714	4,714			
100156566	HENRICO	VA		06/24/2024		4,907		(192)			(192)		4,714	4,714			
100061450	GLENDALE	AZ		06/01/2021		4,666		48			48		4,714	4,714			
4010061990	PHILADELPHIA	PA		11/29/2023		5,410		(695)			(695)		4,715	4,715			
100140894	WESLEY CHAPEL	FL		02/26/2024		5,190		(475)			(475)		4,715	4,715			
100065480	ROCKWALL	TX		07/28/2021		5,173		(458)			(458)		4,715	4,715			
100140294	EVERETT	MA		01/18/2024		4,988		(273)			(273)		4,715	4,715			
100032050	SANTA ANA	CA		03/29/2019		4,402		313			313		4,715	4,715			
100068848	ELGIN	IL		09/01/2021		4,888		(173)			(173)		4,715	4,715			
100025504	AZUSA	CA		09/20/2018		3,688		1,027			1,027		4,715	4,715			
100043358	MINNEAPOLIS	MN		08/13/2020		5,399		(683)			(683)		4,716	4,716			
100119086	FORT WALTON BEACH	FL		07/31/2023		5,065		(349)			(349)		4,716	4,716			
100153182	HOLLYWOOD	FL		05/30/2024		4,561		150			150		4,711	4,716		5	5
100133514	PORT CHARLOTTE	FL		10/19/2023		5,103		(387)			(387)		4,716	4,716			
100114017	NORTH HIGHLANDS	CA		06/29/2023		3,896		820			820		4,716	4,716			
100115710	LAKE HAVASU CITY	AZ		07/20/2023		5,085		(369)			(369)		4,716	4,716			
100148618	CHULA VISTA	CA		05/15/2024		5,473		(756)			(756)		4,717	4,717			
100028532	ATLANTA	GA		10/26/2018		3,746		971			971		4,718	4,718			
100134897	EAST NORTHPORT	NY		10/30/2023		5,026		(309)			(309)		4,718	4,718			
100134640	PHILADELPHIA	PA		10/30/2023		394		4,324			4,324		4,718	4,718			
100116681	SARASOTA	FL		07/20/2023		2,938		1,780			1,780		4,718	4,718			
100065801	OAKDALE	CA		07/28/2021		5,211		(493)			(493)		4,718	4,718			
100136332	JAMESTOWN	RI		11/20/2023		4,498		221			221		4,719	4,719			
100026730	INGLEWOOD	CA		09/26/2018		1,032		3,687			3,687		4,719	4,719			
100050256	SOMERSET	MA		11/20/2020		5,409		(689)			(689)		4,719	4,719			
100078857	WHITING	IN		02/24/2022		4,596		123			123		4,719	4,719			
100120008	NASHVILLE	TN		08/11/2023		4,706		14			14		4,719	4,719			
100120018	ESTES PARK	CO		08/11/2023		4,920		(201)			(201)		4,719	4,719			
100110445	DES MOINES	WA		06/30/2023		4,683		37			37		4,719	4,719			
4010064067	BRENTWOOD	NY		11/29/2023		5,428		(709)			(709)		4,719	4,719			
100136476	MILLVILLE	DE		11/20/2023		3,461		1,258			1,258		4,719	4,719			
100030093	CANYON	TX		12/20/2018		3,738		981			981		4,720	4,720			
100120087	KISSIMMEE	FL		08/11/2023		4,929		(209)			(209)		4,720	4,720			
100118143	LAS VEGAS	NV		07/20/2023		4,868		(148)			(148)		4,720	4,720			
100011838	SPRINGBORO	OH		03/08/2017		3,633		1,087			1,087		4,720	4,720			
100031865	ESCONDIDO	CA		03/29/2019		4,432		288			288		4,720	4,720			
100120975	LELAND	NC		08/30/2023		4,102		618			618		4,721	4,721			
100118671	GLEN COVE	NY		07/25/2023		4,886		(165)			(165)		4,721	4,721			
100076356	IRVINGTON	NJ		01/07/2022		5,187		(467)			(467)		4,721	4,721			
100090969	DORAL	FL		01/31/2023		5,057		(336)			(336)		4,721	4,721			
100161549	DURHAM	NC		07/30/2024		4,909		(170)			(170)		4,738	4,721		(17)	(17)
100137536	TUKWILA	WA		12/08/2023		5,051		(329)			(329)		4,721	4,721			
100049434	NEWARK	NJ		11/20/2020		5,964		(1,243)			(1,243)		4,721	4,721			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119353	JACKSON	NJ		07/31/2023		4,673		48			48		4,721	4,721			
100136323	GOODYEAR	AZ		11/20/2023		4,281		441			441		4,722	4,722			
100060813	MUNDELEIN	IL		06/01/2021		4,677		45			45		4,722	4,722			
100102786	IMPERIAL	CA		06/22/2023		4,661		61			61		4,722	4,722			
100133438	ORLANDO	FL		10/19/2023		5,041		(319)			(319)		4,723	4,723			
100116707	ANNA	TX		07/20/2023		2,339		2,384			2,384		4,723	4,723			
100147528	DAVIE	FL		04/03/2024		5,309		(586)			(586)		4,723	4,723			
4010063652	SALEM	NJ		11/29/2023		5,050		(327)			(327)		4,723	4,723			
100115596	MIAMI	FL		07/19/2023		4,882		(159)			(159)		4,723	4,723			
100117793	SANTA CLARITA AREA	CA		07/20/2023		1,006		3,717			3,717		4,723	4,723			
100127557	WINTER GARDEN	FL		09/08/2023		4,413		310			310		4,723	4,723			
100091691	NAPLES	FL		03/24/2023		4,805		(82)			(82)		4,723	4,723			
100091662	DELHI	CA		01/27/2023		5,027		(302)			(302)		4,724	4,724			
100145725	UNITED KINGDOM	GBR		03/12/2024		2,778		1,961			1,961		4,739	4,725	(14)		(14)
100088363	ROSEVILLE	CA		01/06/2023		5,065		(335)			(335)		4,730	4,725		(5)	(5)
100048861	GARFIELD	NJ		11/20/2020		5,393		(668)			(668)		4,726	4,726			
100161730	NEW SMYRNA BEACH	FL		07/30/2024		5,036		(311)			(311)		4,726	4,726			
100057679	LAS VEGAS	NV		06/30/2021		4,921		(195)			(195)		4,726	4,726			
100111269	SAVANNAH	GA		06/29/2023		4,313		414			414		4,727	4,727			
100079551	WINTER GARDEN	FL		04/08/2022		5,309		(582)			(582)		4,727	4,727			
100078885	TUCSON	AZ		02/24/2022		4,711		16			16		4,728	4,727		(1)	(1)
100134279	LOS ANGELES	CA		10/27/2023		4,822		(100)			(100)		4,722	4,727		5	5
100025145	ZIMMERMAN	MN		09/20/2018		4,084		643			643		4,727	4,727			
100020164	BALDWIN PARK	CA		07/17/2018		4,953		(226)			(226)		4,727	4,727			
100114592	BAKERSFIELD	CA		06/29/2023		5,159		(431)			(431)		4,727	4,727			
100130231	SAN DIEGO	CA		11/15/2023		4,847		(119)			(119)		4,728	4,728			
100043752	GARDNERVILLE	NV		08/13/2020		5,221		(493)			(493)		4,728	4,728			
100148924	HEBER	UT		04/17/2024		4,871		(143)			(143)		4,728	4,728			
100115573	GULF SHORES	AL		07/19/2023		5,089		(361)			(361)		4,728	4,728			
100071542	LEESBURG	FL		10/14/2021		4,942		(214)			(214)		4,728	4,728			
100153235	ATLANTA	GA		05/30/2024		4,443		(4)			(4)		4,439	4,729		289	289
100081284	NORTH BRUNSWICK	NJ		03/18/2022		4,403		326			326		4,729	4,729			
100053445	DETROIT	MI		03/23/2021		4,664		65			65		4,729	4,729			
100047231	PERRIS	CA		11/20/2020		5,452		(723)			(723)		4,729	4,729			
100110627	HOUSTON	TX		06/30/2023		4,829		(60)			(60)		4,769	4,730		(39)	(39)
100065445	WORCESTER	MA		07/28/2021		4,942		(212)			(212)		4,730	4,730			
100026634	SUISUN CITY	CA		09/26/2018		3,292		1,438			1,438		4,730	4,730			
100048082	TALLAHASSEE	FL		11/20/2020		5,747		(1,016)			(1,016)		4,730	4,730			
100113689	CHICAGO	IL		06/29/2023		1,976		2,756			2,756		4,731	4,731			
100145805	RENTON	WA		05/08/2024		4,985		(254)			(254)		4,731	4,731			
100055631	HIGHLAND SPRINGS	VA		03/23/2021		5,697		(965)			(965)		4,732	4,731		(1)	(1)
100012615	SHIRLEY	NY		05/25/2017		2,974		1,757			1,757		4,731	4,731			
100137847	SAN JOSE	CA		12/08/2023		525		4,207			4,207		4,732	4,732			
100030496	REX	GA		12/20/2018		4,203		529			529		4,732	4,732			
100116017	SUWANEE	GA		07/20/2023		4,753		(20)			(20)		4,733	4,732		(1)	(1)
100138893	LOS ANGELES	CA		12/21/2023		5,148		(418)			(418)		4,730	4,733		3	3
100057566	SURPRISE	AZ		06/30/2021		5,060		(327)			(327)		4,733	4,733			
100077951	FRESNO	CA		01/13/2022		5,158		(425)			(425)		4,733	4,733			
100154067	WOODLAND HILLS	CA		06/06/2024		5,170		(437)			(437)		4,733	4,733			
100120985	LAKE HAVASU CITY	AZ		08/30/2023		4,562		172			172		4,734	4,734			
100102614	LAWRENCEVILLE	GA		06/22/2023		4,943		(209)			(209)		4,734	4,734			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127380	AURORA	CO		08/30/2023		1,053		3,681			3,681		4,734	4,734			
100115356	UPLAND	CA		07/17/2023		4,843		(109)			(109)		4,734	4,734			
100079968	KISSIMMEE	FL		04/25/2022		5,086		(351)			(351)		4,735	4,735			
100133734	PHOENIX	AZ		10/23/2023		4,139		596			596		4,735	4,735			
100026955	MIRAMAR	FL		09/26/2018		3,317		1,418			1,418		4,735	4,735			
100161409	LAKEWOOD RANCH	FL		07/26/2024		5,379		(644)			(644)		4,735	4,735			
100152028	PROSPER	TX		05/14/2024		4,735							4,735	4,735			
100033138	WICKLOW	IRL		06/21/2019		4,914		9			9	138	5,061	4,736	(233)	(92)	(325)
100119018	TEMECULA	CA		07/27/2023		4,954		(217)			(217)		4,736	4,736			
100081295	SAINT PETERS	MO		03/18/2022		4,501		236			236		4,737	4,737			
100070507	MECHANICSVILLE	VA		09/23/2021		5,048		(311)			(311)		4,737	4,737			
100152849	ANAHEIM	CA		05/22/2024		5,040		(303)			(303)		4,737	4,737			
100071651	LAKE WORTH BEACH	FL		10/14/2021		5,243		(505)			(505)		4,737	4,737			
100135422	SHERIDAN	WY		11/13/2023		4,712		26			26		4,738	4,738			
100081243	MECHANICSVILLE	VA		03/18/2022		4,578		159			159		4,738	4,738			
100025430	RICHMOND	CA		09/20/2018		5,427		(689)			(689)		4,738	4,738			
100119195	HAMILTON	NJ		07/31/2023		4,777		(39)			(39)		4,738	4,738			
100100149	WATERBURY	CT		03/28/2023		4,948		(211)			(211)		4,738	4,738			
100050165	CINCINNATI	OH		11/20/2020		5,432		(694)			(694)		4,738	4,738			
100137053	WINCHESTER	VA		11/28/2023		3,721		1,018			1,018		4,739	4,739			
100102465	FREEPORT	FL		06/07/2023		5,038		(299)			(299)		4,739	4,739			
100067879	RICHMOND	TX		09/23/2021		5,180		(441)			(441)		4,739	4,739			
100079149	OWINGS MILLS	MD		02/24/2022		4,685		54			54		4,739	4,739			
100065243	FARMINGTON	UT		07/14/2021		4,880		(141)			(141)		4,739	4,739			
100026114	EVERETT	WA		09/20/2018		4,663		76			76		4,739	4,739			
100103681	LOS ANGELES	CA		05/08/2023		4,732		7			7		4,739	4,739			
100081392	KATY	TX		03/18/2022		4,303		437			437		4,740	4,740			
100110940	MORENO VALLEY	CA		06/29/2023		4,187		554			554		4,740	4,740			
100102360	HIGHLAND	CA		06/07/2023		4,819		(79)			(79)		4,740	4,740			
100099782	BROOKLYN	NY		02/28/2023		5,159		(419)			(419)		4,740	4,740			
100151571	LAWRENCEVILLE	GA		05/10/2024		4,901		(161)			(161)		4,741	4,741			
100080206	WINTER GARDEN	FL		02/25/2022		5,467		(726)			(726)		4,741	4,741			
100127017	SPRINGFIELD	MA		08/30/2023		4,026		1,043			1,043		5,069	4,741	(328)		(328)
100109292	PANAMA CITY	FL		06/12/2023		4,906		(165)			(165)		4,742	4,741	(1)		(1)
100014710	BALTIMORE	MD		09/27/2017		4,812		(71)			(71)		4,741	4,741			
100015834	ATLANTA	GA		02/27/2018		4,812		(71)			(71)		4,741	4,741			
100017055	POMONA	CA		05/16/2018		4,832		(91)			(91)		4,741	4,741			
100031554	SANFORD	FL		03/29/2019		4,122		620			620		4,742	4,742			
100076108	LITTLE EGG HARBOR	NJ		01/07/2022		5,029		(287)			(287)		4,742	4,742			
100030853	CHICAGO	IL		04/09/2019		2,847		1,896			1,896		4,742	4,742			
100054327	SACRAMENTO	CA		03/23/2021		4,938		(195)			(195)		4,743	4,743			
100046904	MISSOURI CITY	TX		11/20/2020		4,945		(202)			(202)		4,743	4,743			
100081106	RICHMOND	TX		03/18/2022		4,218		525			525		4,743	4,743			
100081460	FULSHEAR	TX		03/18/2022		4,395		348			348		4,743	4,743			
100067440	FERNLEY	NV		09/23/2021		5,144		(400)			(400)		4,744	4,744			
100028279	LOS ANGELES	CA		10/26/2018		4,604		140			140		4,744	4,744			
100032288	DUBLIN	IRL		06/21/2019		6,048		(1,210)			(1,210)	154	4,992	4,744	(222)	(25)	(248)
100065577	CARMICHAEL	CA		07/28/2021		5,156		(412)			(412)		4,744	4,744			
100081306	PUYALLUP	WA		03/18/2022		4,590		154			154		4,744	4,744			
100025821	PLANTATION	FL		09/20/2018		4,273		472			472		4,745	4,745			
100135820	ELGIN	IL		11/10/2023		4,834		(89)			(89)		4,745	4,745			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403049549	NEWARK	NJ		06/28/2024		5,665		(920)			(920)		4,746	4,746			
100144024	MIAMI	FL		03/07/2024		4,684		61			61		4,746	4,746			
100099930	HAYDEN	ID		03/28/2023		4,916		(170)			(170)		4,746	4,746			
100102087	LAKE HAVASU CITY	AZ		04/14/2023		4,794		(49)			(49)		4,746	4,746			
100064583	SAINT CLOUD	FL		07/01/2021		4,290		456			456		4,746	4,746			
100054502	NEWPORT NEWS	VA		03/23/2021		6,347		(1,601)			(1,601)		4,746	4,746			
100079797	DEERFIELD BEACH	FL		04/25/2022		5,264		(518)			(518)		4,746	4,746			
100142001	WESTMINSTER	CA		02/29/2024		5,138		(392)			(392)		4,746	4,746			
100120132	SCOTTSDALE	AZ		08/11/2023		4,996		(250)			(250)		4,746	4,746			
100120303	ASHLAND	MA		08/18/2023		4,896		(150)			(150)		4,746	4,746			
100127498	NASHVILLE	TN		09/08/2023		4,701		45			45		4,746	4,746			
100068051	SAN DIEGO	CA		09/23/2021		4,886		(139)			(139)		4,746	4,746			
100141034	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024		5,287		(540)			(540)		4,747	4,747			
100065797	KYLE	TX		07/28/2021		5,171		(424)			(424)		4,747	4,747			
100060679	KATY	TX		06/01/2021		4,704		44			44		4,747	4,747			
100011615	BRANDON	FL		03/08/2017		4,037		711			711		4,748	4,748			
100031112	WESLEY CHAPEL	FL		03/29/2019		3,542		1,206			1,206		4,748	4,748			
100025998	VALLEY STREAM	NY		09/20/2018		2,852		1,896			1,896		4,748	4,748			
100031354	WYANDANCH	NY		03/29/2019		2,756		1,992			1,992		4,748	4,748			
100153796	HERRIMAN	UT		07/10/2024		4,713		35			35		4,748	4,748			
100060299	LEHI	UT		06/25/2021		5,097		(348)			(348)		4,748	4,748			
100116192	ANTIOCH	CA		07/20/2023		2,489		2,259			2,259		4,748	4,748			
100082985	FRANKFORD	DE		05/05/2022		4,966		(218)			(218)		4,748	4,748			
100030214	GLENDALE	AZ		12/20/2018		4,707		42			42		4,749	4,749			
100101960	LOS ANGELES	CA		04/14/2023		4,680		70			70		4,749	4,749			
100077092	VILONIA	AR		01/03/2022		4,861		(111)			(111)		4,750	4,750			
100117953	FORT WALTON BEACH	FL		07/20/2023		2,689		2,060			2,060		4,750	4,750			
100156692	ORINDA	CA		06/26/2024		5,111		(361)			(361)		4,750	4,750			
100081414	DALLAS	TX		03/18/2022		4,347		403			403		4,750	4,750			
100044803	MIAMI	FL		11/19/2020		5,151		(401)			(401)		4,750	4,750			
100047742	TRACY	CA		11/20/2020		5,335		(584)			(584)		4,751	4,751			
100120317	BRUNSWICK	GA		08/18/2023		4,983		(232)			(232)		4,751	4,751			
100066868	HURST	TX		08/02/2021		4,736		15			15		4,751	4,751			
100026736	LOS ANGELES	CA		09/26/2018		4,543		208			208		4,751	4,751			
100014119	HIALEAH	FL		05/25/2017		3,669		1,083			1,083		4,751	4,751			
100136260	LOS ANGELES	CA		11/20/2023		4,260		491			491		4,751	4,751			
100111083	HESPERIA	CA		06/29/2023		4,092		659			659		4,752	4,751		(1)	(1)
100119697	MIAMI BEACH	FL		08/08/2023		4,906		(154)			(154)		4,752	4,752			
100063698	RUSSELLVILLE	AL		07/01/2021		4,771		(19)			(19)		4,753	4,753			
100068301	HESPERIA	CA		08/25/2021		5,045		(293)			(293)		4,753	4,753			
100065495	CHOWCHILLA	CA		07/28/2021		4,913		(161)			(161)		4,753	4,753			
100055573	PALMDALE	CA		03/23/2021		5,866		(1,113)			(1,113)		4,753	4,753			
100013511	RIXEYVILLE	VA		05/25/2017		4,082		671			671		4,753	4,753			
100120138	PARRISH	FL		08/11/2023		4,478		275			275		4,753	4,753			
100135225	NORTH MYRTLE BEACH	SC		11/08/2023		4,747		6			6		4,753	4,753			
100079708	KIHEI	HI		04/25/2022		5,171		(418)			(418)		4,753	4,753			
100144437	SURPRISE	AZ		03/07/2024		4,785		(35)			(35)		4,750	4,753		3	3
100026110	PARAMOUNT	CA		09/20/2018		3,460		1,294			1,294		4,753	4,753			
100134658	BRICK	NJ		10/30/2023		4,926		(172)			(172)		4,753	4,753			
100078842	HOUSTON	TX		02/24/2022		4,650		103			103		4,753	4,753			
100050188	PROVO	UT		11/20/2020		5,398		(644)			(644)		4,754	4,754			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065450	RIDGECREST	CA		07/28/2021		4,853		(99)			(99)		4,754	4,754			
100135213	MIRAMAR BEACH	FL		11/08/2023		4,783		(29)			(29)		4,754	4,754			
100043059	BRICK	NJ		05/28/2020		4,331		424			424		4,755	4,755			
100012973	MORENO VALLEY	CA		05/25/2017		3,634		1,120			1,120		4,755	4,755			
100121018	SANTA FE	NM		08/30/2023		4,817		(62)			(62)		4,755	4,755			
100149106	PASADENA	CA		04/22/2024		4,832		(76)			(76)		4,756	4,756			
100011242	SIMPSONVILLE	SC		12/23/2016		3,437		1,319			1,319		4,756	4,756			
100025925	REDWOOD VALLEY	CA		09/20/2018		4,688		68			68		4,756	4,756			
100071709	SAINT PAUL	MN		10/14/2021		5,035		(279)			(279)		4,756	4,756			
100029458	JACKSONVILLE	FL		10/26/2018		3,935		821			821		4,756	4,756			
100025760	ROSLINDALE	MA		09/20/2018		5,122		(365)			(365)		4,756	4,756			
100031793	CHICAGO	IL		03/29/2019		4,630		126			126		4,756	4,756			
100136443	COACHELLA	CA		11/20/2023		3,708		1,048			1,048		4,757	4,757			
100142534	PASO ROBLES	CA		02/08/2024		5,081		(325)			(325)		4,757	4,757			
100100819	DENVER	CO		04/28/2023		3,435		1,317			1,317		4,752	4,757		5	5
100068498	MIAMI	FL		08/25/2021		5,135		(378)			(378)		4,757	4,757			
100048704	GHENT	NY		11/20/2020		5,747		(987)			(987)		4,760	4,757		(2)	(2)
100028051	STRONGSVILLE	OH		10/26/2018		3,076		1,682			1,682		4,757	4,757			
100065882	ALMELO	NLD		07/30/2021		4,794						330	5,124	4,758	(366)		(366)
100011813	NAPERVILLE	IL		03/08/2017		3,244		1,514			1,514		4,758	4,758			
100111962	HANOVER	PA		06/29/2023		3,678		1,080			1,080		4,758	4,758			
100068472	SCOTTSDALE	AZ		08/25/2021		4,788		(30)			(30)		4,758	4,758			
100071655	NORTH KINGSTOWN	RI		10/14/2021		5,249		(491)			(491)		4,758	4,758			
100068448	MOUNT DORA	FL		08/25/2021		5,101		(342)			(342)		4,759	4,759			
100111544	LAWRENCEVILLE	GA		06/29/2023		2,167		2,591			2,591		4,759	4,759			
100148908	DAWSONVILLE	GA		04/17/2024		5,167		(408)			(408)		4,759	4,759			
100109309	INDIAN ROCKS BEACH	FL		06/12/2023		4,913		(153)			(153)		4,759	4,759			
100030844	PASADENA	CA		04/09/2019		4,179		580			580		4,760	4,760			
100119214	WASILLA	AK		07/31/2023		4,896		(137)			(137)		4,760	4,760			
100076047	VALDOSTA	GA		01/07/2022		5,099		(340)			(340)		4,759	4,760			
100135839	CAYUCOS	CA		11/10/2023		4,679		81			81		4,760	4,760			
100087081	ROSEVILLE	CA		11/04/2022		4,962		(202)			(202)		4,760	4,760			
100045873	POWAY	CA		11/25/2020		4,979		(219)			(219)		4,760	4,760			
100012400	BEDFORD	PA		04/28/2017		3,698		1,062			1,062		4,760	4,760			
100128406	LA QUINTA	CA		09/15/2023		4,757		(2)			(2)		4,756	4,760		4	4
100131946	FONTANA	CA		10/13/2023		4,889		(128)			(128)		4,760	4,760			
100136432	MONROE	NC		11/20/2023		3,727		1,034			1,034		4,761	4,761			
100138379	SAUGUS	MA		12/18/2023		4,617		144			144		4,761	4,761			
100103552	HOUSTON	TX		05/08/2023		4,907		(146)			(146)		4,761	4,761			
100128529	BELTSVILLE	MD		09/15/2023		4,869		(108)			(108)		4,761	4,761			
100011755	TUCSON	AZ		03/08/2017		2,929		1,832			1,832		4,761	4,761			
100110205	LAKEWAY	TX		06/30/2023		4,592		169			169		4,761	4,761			
100055326	LEHIGH ACRES	FL		03/23/2021		5,547		(780)			(780)		4,767	4,761		(5)	(5)
100016529	CHARLOTTE	NC		04/10/2018		4,889		(127)			(127)		4,762	4,762			
100081793	BEND	OR		03/30/2022		4,481		300			300		4,781	4,762		(19)	(19)
100031108	SACRAMENTO	CA		03/29/2019		3,229		1,532			1,532		4,762	4,762			
100110576	FORT MYERS	FL		06/30/2023		4,644		118			118		4,762	4,762			
100044125	MERCED	CA		08/19/2020		4,601		162			162		4,762	4,762			
100031956	SAN DIEGO	CA		03/29/2019		4,063		700			700		4,762	4,762			
100138812	SANTA ANA	CA		12/21/2023		5,079		(319)			(319)		4,762	4,762		3	3
100158420	SNOWMASS VILLAGE	CO		07/10/2024		5,471		(708)			(708)		4,763	4,763			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043185	ALBUQUERQUE	NM		05/28/2020		4,985		(223)			(223)		4,763	4,763			
100055147	GREENSBORO	NC		03/23/2021		8,581		(3,818)			(3,818)		4,763	4,763			
100120929	BIG BEAR CITY	CA		08/30/2023		4,489		275			275		4,763	4,763			
100054727	WYNNE	AR		03/23/2021		5,179		(416)			(416)		4,763	4,763			
100078222	BALTIMORE	MD		02/10/2022		5,849		(1,085)			(1,085)		4,764	4,764			
100118117	STANTON	CA		07/20/2023		4,958		(194)			(194)		4,764	4,764			
100115471	LOS ANGELES	CA		07/17/2023		5,338		(574)			(574)		4,764	4,764			
100174667	ROYAL PALM BEACH	FL		10/31/2024		4,958		(194)			(194)		4,764	4,764			
100079136	SOUTH RIVER	NJ		02/24/2022		4,991		(226)			(226)		4,765	4,765			
100043251	DES MOINES	IA		08/13/2020		4,494		271			271		4,765	4,765			
100150764	INLET BEACH	FL		05/07/2024		4,739		26			26		4,765	4,765			
100068481	HARLEYSVILLE	PA		08/25/2021		4,963		(198)			(198)		4,765	4,765			
100065673	ALBANY	OR		07/28/2021		5,071		(306)			(306)		4,765	4,765			
100029814	GREENBELT	MD		10/26/2018		4,290		475			475		4,765	4,765			
100137296	MELBOURNE BEACH	FL		12/01/2023		5,333		(568)			(568)		4,765	4,765			
100076067	CINCINNATI	OH		01/07/2022		5,167		(402)			(402)		4,765	4,765			
100011992	KANSAS CITY	MO		03/08/2017		4,029		736			736		4,765	4,765			
100071985	SPRINGFIELD	MA		10/29/2021		5,345		(579)			(579)		4,765	4,765			
100136181	MONTEREY PARK	CA		12/18/2023		5,618		(852)			(852)		4,766	4,766			
100128280	HIGHLAND	CA		09/14/2023		4,873		(106)			(106)		4,767	4,767			
100127338	ARCHIE	MO		08/30/2023		4,324		444			444		4,767	4,767			
100045998	BRISTOL	CT		11/25/2020		3,750		1,018			1,018		4,768	4,768			
100064242	GROVELAND	FL		07/01/2021		4,441		327			327		4,768	4,768			
100062482	MONROE	LA		07/01/2021		4,875		(107)			(107)		4,768	4,768			
100070726	OAK FOREST	IL		10/01/2021		4,783		(15)			(15)		4,768	4,768			
100137071	SEGUIN	TX		11/28/2023		4,952		(183)			(183)		4,768	4,768			
100068038	PLAINVILLE	CT		09/23/2021		5,131		(362)			(362)		4,769	4,769			
100110214	POWELL	OH		06/30/2023		4,906		(137)			(137)		4,769	4,769			
100013411	LAKELAND	FL		05/25/2017		3,600		1,169			1,169		4,769	4,769			
100117691	DAVENPORT	FL		07/20/2023		3,608		1,161			1,161		4,769	4,769			
100079649	LAS VEGAS	NV		04/25/2022		5,713		(944)			(944)		4,769	4,769			
100031840	LOS BANOS	CA		03/29/2019		3,927		842			842		4,769	4,769			
100060627	GOODYEAR	AZ		06/01/2021		4,725		44			44		4,770	4,770			
100116301	MISSOURI CITY	TX		07/20/2023		2,125		2,645			2,645		4,770	4,770			
100115172	NEWARK	NJ		07/17/2023		5,043		(273)			(273)		4,770	4,770			
100109149	LODI	CA		07/21/2023		5,291		(521)			(521)		4,770	4,770			
100060278	FORT WORTH	TX		06/25/2021		5,137		(366)			(366)		4,770	4,770			
100138183	LOCUST GROVE	GA		12/14/2023		3,839		931			931		4,771	4,771			
100120811	OLATHE	KS		08/25/2023		4,832		(61)			(61)		4,771	4,771			
100135780	FRESNO	CA		11/10/2023		4,212		559			559		4,771	4,771			
100088884	GILBERT	AZ		11/15/2022		4,806		(35)			(35)		4,772	4,772			
100132620	GILBERT	AZ		11/03/2023		4,637		135			135		4,772	4,772			
100044066	RIVERBANK	CA		08/19/2020		5,204		(432)			(432)		4,772	4,772			
100073364	LUBBOCK	TX		11/01/2021		4,879		(107)			(107)		4,772	4,772			
100102554	O FALLON	MO		06/07/2023		5,040		(267)			(267)		4,772	4,772			
100112960	BLUE ISLAND	IL		06/29/2023		4,291		481			481		4,772	4,772			
100045797	ATLANTA	GA		11/25/2020		4,664		110			110		4,773	4,773			
100079958	PANAMA CITY BEACH	FL		04/25/2022		4,781		(8)			(8)		4,773	4,773			
100128048	NASHVILLE	TN		09/08/2023		4,384		390			390		4,773	4,773			
100023558	SARASOTA	FL		09/04/2018		4,863		(89)			(89)		4,774	4,774			
100057663	VANCOUVER	WA		06/30/2021		5,197		(423)			(423)		4,774	4,774			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119179	SUMMERVILLE	SC		07/31/2023		4,106		668			668		4,775	4,775			
100144545	DORAL	FL		04/26/2024		5,277		(502)			(502)		4,775	4,775			
100062733	BELCAMP	MD		07/01/2021		4,926		(151)			(151)		4,775	4,775			
100126315	NEWARK	NJ		08/30/2023		(1,385)		6,160			6,160		4,775	4,775			
100142226	RHINEBECK	NY		03/15/2024		6,129		(771)			(771)		5,358	4,775		(583)	(583)
100079160	LEBANON	TN		02/24/2022		4,840		(65)			(65)		4,775	4,775			
100147979	SAN DIEGO	CA		04/10/2024		4,978		(203)			(203)		4,775	4,775			
100065741	DENVER	CO		07/28/2021		4,930		(155)			(155)		4,775	4,775			
100127310	HOUSTON	TX		08/30/2023		1,129		3,646			3,646		4,776	4,776			
100137465	SAN ANTONIO	TX		01/11/2024		5,225		(449)			(449)		4,776	4,776			
100067120	MILFORD	PA		08/02/2021		4,522		254			254		4,776	4,776			
100061157	SHAWNEE	KS		06/01/2021		4,738		38			38		4,776	4,776			
100071764	CHARLOTTESVILLE	VA		10/14/2021		5,284		(508)			(508)		4,776	4,776			
100134523	ROSEDALE	NY		10/30/2023		4,874		(97)			(97)		4,776	4,776			
100064997	AUBURN	AL		07/14/2021		5,140		(364)			(364)		4,777	4,777			
100083988	STOCKTON	CA		07/12/2022		4,804		(28)			(28)		4,777	4,777			
100126361	COLUMBIA	NJ		08/30/2023		5,302		(525)			(525)		4,777	4,777			
100011653	NORTH BERGEN	NJ		03/08/2017		2,953		1,824			1,824		4,777	4,777			
100068503	PITTSBURGH	PA		08/25/2021		4,977		(200)			(200)		4,777	4,777			
100026872	MESA	AZ		09/26/2018		3,497		1,281			1,281		4,777	4,777			
100135922	WOODHAVEN	NY		11/13/2023		4,606		171			171		4,777	4,777			
100141883	BOCA RATON	FL		03/27/2024		5,055		(278)			(278)		4,777	4,777			
100031907	SANTA ROSA	CA		03/29/2019		4,858		(80)			(80)		4,778	4,778			
100140449	OCEAN ISLE BEACH	NC		01/18/2024		5,266		(488)			(488)		4,778	4,778			
100065511	WASHINGTON	DC		07/28/2021		5,100		(321)			(321)		4,779	4,779			
100047870	MASTIC BEACH	NY		11/20/2020		5,864		(1,086)			(1,086)		4,779	4,779			
100043288	CHINOVALLEY	AZ		08/13/2020		5,546		(767)			(767)		4,779	4,779			
100113971	GRAY	LA		06/29/2023		4,572		207			207		4,779	4,779			
100133740	WHITTIER	CA		10/23/2023		4,952		(173)			(173)		4,779	4,779			
100133489	OXFORD	NC		10/19/2023		4,915		(136)			(136)		4,779	4,779			
100025730	SIMI VALLEY	CA		09/20/2018		4,900		(121)			(121)		4,779	4,779			
100074144	SICKLERVILLE	NJ		12/09/2021		5,026		(244)			(244)		4,782	4,779		(3)	(3)
100064176	LEWISVILLE	NC		07/01/2021		4,734		45			45		4,779	4,779			
100065086	SURPRISE	AZ		07/14/2021		5,126		(347)			(347)		4,780	4,780			
100131640	WASHINGTON	DC		10/06/2023		4,657		123			123		4,780	4,780			
100108152	BUENA PARK	CA		05/24/2023		4,753		27			27		4,780	4,780			
100062785	PITTSVIEW	AL		07/01/2021		4,956		(176)			(176)		4,780	4,780			
100079986	PARK CITY	UT		04/25/2022		5,054		(274)			(274)		4,780	4,780			
100053815	HESPERIA	CA		03/23/2021		5,096		(316)			(316)		4,780	4,780			
100145779	PEORIA	AZ		05/08/2024		5,243		(462)			(462)		4,781	4,781			
100079174	YUCAIPA	CA		02/24/2022		4,813		(32)			(32)		4,781	4,781			
100119365	HOWELL	NJ		07/31/2023		4,869		(87)			(87)		4,781	4,781			
100030011	KATY	TX		12/20/2018		4,944		(163)			(163)		4,781	4,781			
100079289	LAWRENCEVILLE	GA		02/28/2022		5,071		(289)			(289)		4,782	4,782			
100081111	CHATTANOOGA	TN		03/18/2022		4,438		344			344		4,782	4,782			
100113346	VULCAN	MI		06/29/2023		4,305		477			477		4,782	4,782			
100063010	WARWICK	RI		07/01/2021		4,804		(21)			(21)		4,783	4,783			
100013628	WASHINGTON	DC		05/25/2017		4,508		274			274		4,783	4,783			
100012608	MASTIC	NY		05/25/2017		3,312		1,471			1,471		4,784	4,784			
100061080	LA FOLLETTE	TN		06/01/2021		4,740		44			44		4,784	4,784			
100100470	COPIAGUE	NY		04/27/2023		3,993		791			791		4,784	4,784			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083923	LAUREL	MD		07/12/2022		5,229		(444)			(444)		4,784	4,784			
100160602	LOS ANGELES	CA		07/19/2024		4,740		44			44		4,784	4,784			
100090059	SILVER SPRINGS	FL		01/13/2023		5,159		(375)			(375)		4,785	4,785			
100154731	PALM BEACH GARDENS	FL		07/19/2024		5,306		(521)			(521)		4,785	4,785			
100076287	MILTON	WA		01/07/2022		5,123		(339)			(339)		4,785	4,785			
100065402	EL PASO	TX		07/28/2021		4,912		(127)			(127)		4,785	4,785			
100159821	LOS ANGELES	CA		07/17/2024		5,109		(324)			(324)		4,785	4,785			
100147701	OJAI	CA		04/05/2024		4,837		(51)			(51)		4,785	4,785			
100067894	PASSAIC	NJ		09/23/2021		5,258		(473)			(473)		4,785	4,785			
100109769	SANTA ANA	CA		08/04/2023		4,935		(150)			(150)		4,786	4,786			
100049392	MIAMI	FL		11/20/2020		5,431		(645)			(645)		4,786	4,786			
100026301	KAGEL CANYON	CA		09/20/2018		3,884		902			902		4,786	4,786			
100100876	WOODBRIDGE	VA		04/28/2023		4,123		663			663		4,786	4,786			
100120620	CORONA	CA		08/18/2023		5,120		(334)			(334)		4,786	4,786			
100155884	KENNER	LA		06/17/2024		5,224		(201)			(201)		5,023	4,786		(237)	(237)
100011190	MEMPHIS	TN		12/23/2016		4,094		692			692		4,786	4,786			
100146057	MECHANICSBURG	PA		03/19/2024		5,253		(467)			(467)		4,786	4,786			
100063217	NORTH CHESTERFIELD	VA		07/01/2021		4,978		(192)			(192)		4,787	4,787			
100115678	ALPHARETTA	GA		07/20/2023		4,623		164			164		4,787	4,787			
100013706	JACKSONVILLE	FL		05/25/2017		4,198		589			589		4,787	4,787			
100045112	BURLINGTON	MA		11/19/2020		3,556		1,232			1,232		4,788	4,788			
100108899	LAKE ELSINORE	CA		05/31/2023		5,104		(316)			(316)		4,788	4,788			
100151786	LOS ANGELES	CA		05/10/2024		5,728		(940)			(940)		4,788	4,788			
100112469	EL DORADO	CA		06/29/2023		2,785		2,003			2,003		4,789	4,789			
100026223	CHESTERTOWN	MD		09/20/2018		4,513		276			276		4,789	4,789			
100048790	HAUPPAUGE	NY		11/20/2020		5,709		(920)			(920)		4,789	4,789			
100046077	CHICAGO	IL		11/25/2020		6,134		(1,345)			(1,345)		4,789	4,789			
100062738	MIDLAND	TX		07/01/2021		4,917		(128)			(128)		4,789	4,789			
100071650	SACRAMENTO	CA		10/14/2021		4,993		(204)			(204)		4,789	4,789			
100108037	NEW ORLEANS	LA		05/25/2023		4,633		156			156		4,789	4,789			
100024732	PANORAMA CITY	CA		09/20/2018		5,457		(667)			(667)		4,789	4,789			
100025141	ARLINGTON	VA		09/20/2018		4,578		212			212		4,790	4,790			
100133675	COLORADO SPRINGS	CO		10/23/2023		4,896		(107)			(107)		4,790	4,790			
100149071	THOMPSONS STATION	TN		04/19/2024		5,018		(228)			(228)		4,790	4,790			
100127984	ANTIOCH	TN		09/08/2023		4,392		398			398		4,790	4,790			
100092020	MOHNTON	PA		02/09/2023		5,005		(215)			(215)		4,790	4,790			
100024893	WOODBRIDGE	VA		09/20/2018		3,970		820			820		4,790	4,790			
100065578	FATE	TX		07/28/2021		4,965		(174)			(174)		4,791	4,791			
100109578	CITRUS HEIGHTS	CA		06/14/2023		5,153		(363)			(363)		4,791	4,791			
100013674	MURRIETA	CA		05/25/2017		4,493		298			298		4,791	4,791			
100119008	LONG BEACH	CA		07/27/2023		4,619		172			172		4,791	4,791			
100118983	SAN BERNARDINO	CA		07/27/2023		5,072		(281)			(281)		4,791	4,791			
100066816	ABERDEEN	MD		08/02/2021		4,801		(10)			(10)		4,791	4,791			
100061460	COTTAGE GROVE	MN		06/01/2021		4,743		48			48		4,791	4,791			
100163354	BOZEMAN	MT		08/13/2024		4,522		269			269		4,791	4,791			
100070098	SEWELL	NJ		09/01/2021		4,472		319			319		4,791	4,791			
100048927	TRUMBULL	CT		11/20/2020		4,081		708			708		4,789	4,792		3	3
100126469	JEFFERSONVILLE	IN		08/30/2023		4,663		128			128		4,792	4,792			
100137652	EWA BEACH	HI		12/08/2023		5,011		(219)			(219)		4,792	4,792			
100039299	CLARE	IRL		09/27/2019		(297,669)		(9,823)			(9,823)		(307,492)	4,793		312,285	312,285
100061470	JONESBORO	GA		06/01/2021		4,742		51			51		4,793	4,793			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100087755	ANAHEIM	CA		11/17/2022		5,070		(277)			(277)		4,794	4,794			
100066797	LOUISVILLE	KY		08/02/2021		4,894		(100)			(100)		4,794	4,794			
100013077	FAIRFIELD	CA		05/25/2017		2,380		2,414			2,414		4,794	4,794			
100133499	JERSEY CITY	NJ		10/19/2023		5,366		(571)			(571)		4,794	4,794			
100013209	ROCKVILLE	MD		05/25/2017		4,077		718			718		4,794	4,794			
100054807	PATCHOGUE	NY		03/23/2021		5,987		(1,192)			(1,192)		4,795	4,795			
100073411	GLEN BURNIE	MD		11/01/2021		4,883		(88)			(88)		4,795	4,795			
100043008	PLACENTIA	CA		05/28/2020		3,980		816			816		4,795	4,795			
100129855	BIG BEAR CITY	CA		09/27/2023		5,261		(466)			(466)		4,795	4,795			
100147890	MERCED	CA		04/08/2024		4,304		491			491		4,796	4,796			
100013989	SANTA ANA	CA		05/25/2017		4,359		436			436		4,796	4,796			
100030571	HOUSTON	TX		12/20/2018		4,661		135			135		4,796	4,796			
100111480	BRONX	NY		06/29/2023		5,607		(811)			(811)		4,796	4,796			
100119606	WYLIE	TX		07/31/2023		5,054		(258)			(258)		4,796	4,796			
100029299	PEAPACK	NJ		10/26/2018		4,567		229			229		4,796	4,796			
100046866	BIRMINGHAM	AL		11/20/2020		5,337		(541)			(541)		4,797	4,797			
100062025	PORT WENTWORTH	GA		07/01/2021		4,812		(15)			(15)		4,797	4,797			
100040097	CLARKSTON	GA		01/28/2020		5,203		(406)			(406)		4,798	4,798			
4010044766	UNIVERSAL CITY	TX		02/02/2023		4,798							4,798	4,798			
100153785	GLENDALE	CA		07/10/2024		4,737		61			61		4,799	4,799			
100137850	HAMPTON	VA		12/08/2023		4,964		(165)			(165)		4,799	4,799			
100050308	HILLSBOROUGH	NJ		11/20/2020		5,129		(330)			(330)		4,799	4,799			
100115416	FAYETTEVILLE	GA		07/17/2023		5,152		(353)			(353)		4,799	4,799			
100062915	SPRING	TX		07/01/2021		4,939		(139)			(139)		4,799	4,799			
100135315	ALBANY	CA		11/13/2023		4,532		268			268		4,800	4,800			
100075054	LOS ANGELES	CA		12/01/2021		5,052		(252)			(252)		4,800	4,800			
100129484	LANCASTER	TN		09/29/2023		5,110		(310)			(310)		4,800	4,800			
100087051	HUNTINGTON PARK	CA		11/04/2022		4,844		(44)			(44)		4,800	4,800			
100030736	MURFREESBORO	TN		04/09/2019		4,629		171			171		4,800	4,800			
100133677	SPRING	TX		10/23/2023		4,273		527			527		4,801	4,801			
100090907	MANTECA	CA		01/31/2023		4,574		226			226		4,801	4,801			
100012957	GAITHERSBURG	MD		05/25/2017		3,731		1,070			1,070		4,801	4,801			
100155214	NAPLES	FL		07/19/2024		5,767		(966)			(966)		4,801	4,801			
100048148	UNION	KY		11/20/2020		6,115		(1,316)			(1,316)		4,799	4,801		2	2
100082875	DE LEON SPRINGS	FL		05/17/2022		5,253		(451)			(451)		4,802	4,802			
100140100	MARBLE FALLS	TX		01/09/2024		4,949		(147)			(147)		4,802	4,802			
100043915	SHREVE	OH		08/19/2020		5,537		(734)			(734)		4,802	4,802			
100065493	CARROLLTON	TX		07/28/2021		5,024		(222)			(222)		4,802	4,802			
100013986	PINOLE	CA		05/25/2017		5,307		(504)			(504)		4,803	4,802			
100109148	MADEIRA BEACH	FL		06/09/2023		4,974		(172)			(172)		4,802	4,802			
100054652	TOPSFIELD	MA		03/23/2021		5,568		(765)			(765)		4,802	4,802			
100147679	ROCKVILLE	MD		04/04/2024		4,945		(142)			(142)		4,803	4,803			
100066874	RURAL HALL	NC		08/02/2021		4,804		(1)			(1)		4,803	4,803			
100128064	MURFREESBORO	TN		09/08/2023		3,963		840			840		4,804	4,804			
100064229	ORLANDO	FL		07/01/2021		4,405		399			399		4,804	4,804			
100031146	FRANKFORT	IL		03/29/2019		4,171		633			633		4,804	4,804			
100131991	BOUNTIFUL	UT		10/13/2023		4,834		(31)			(31)		4,804	4,804			
100028019	WOBURN	MA		10/26/2018		4,384		420			420		4,804	4,804			
100048760	OAK CREEK	WI		11/20/2020		5,146		(342)			(342)		4,804	4,804			
100111215	NORTH PALM BEACH	FL		06/29/2023		4,501		304			304		4,804	4,804			
100109815	NEWARK	NJ		06/22/2023		5,115		(310)			(310)		4,805	4,805			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010049159	MACON	GA		04/26/2023		5,134		(329)			(329)		4,805	4,805			
100100256	HICKSVILLE	NY		03/17/2023		5,300		(494)			(494)		4,806	4,806			
100060313	RICHMOND	VA		06/25/2021		5,104		(298)			(298)		4,806	4,806			
100151708	LAS VEGAS	NV		05/10/2024		5,572		(765)			(765)		4,806	4,806			
100079186	ARLINGTON HEIGHTS	IL		02/24/2022		4,858		(52)			(52)		4,806	4,806			
100149050	SAN DIEGO	CA		04/19/2024		5,146		(340)			(340)		4,806	4,806			
100081126	MORGANTON	NC		03/18/2022		4,787		20			20		4,807	4,807			
100103551	WASCO	CA		05/08/2023		5,148		(341)			(341)		4,807	4,807			
100115277	PHILADELPHIA	PA		07/17/2023		5,045		(237)			(237)		4,807	4,807			
100091495	BRONX	NY		01/20/2023		5,329		(522)			(522)		4,808	4,808			
100141744	MANHEIM	PA		01/30/2024		4,879		(72)			(72)		4,808	4,808			
100089204	TEMPE	AZ		11/18/2022		4,955		(147)			(147)		4,808	4,808			
100120871	KELLER	TX		08/28/2023		4,989		(181)			(181)		4,808	4,808			
100076163	RALEIGH	NC		01/07/2022		4,965		(156)			(156)		4,809	4,809			
100115299	CORONA	CA		07/17/2023		4,754		54			54		4,809	4,809			
100054948	APOPKA	FL		03/23/2021		5,930		(1,121)			(1,121)		4,809	4,809			
100115063	WAKEFIELD	RI		07/14/2023		4,216		593			593		4,809	4,809			
100011900	DILLSBURG	PA		03/08/2017		4,503		307			307		4,810	4,810			
100049992	SAN JOSE	CA		11/20/2020		6,174		(1,364)			(1,364)		4,810	4,810			
100129728	NASHVILLE	TN		09/29/2023		4,835		(25)			(25)		4,810	4,810			
100060771	CAPITOL HEIGHTS	MD		06/01/2021		4,751		60			60		4,811	4,811			
100068309	LAS VEGAS	NV		08/25/2021		4,962		(151)			(151)		4,811	4,811			
100119545	MEBANE	NC		07/28/2023		4,227		585			585		4,811	4,811			
100025395	CHICAGO	IL		09/20/2018		4,595		216			216		4,811	4,811			
100061058	TUSCALOOSA	AL		06/01/2021		4,783		29			29		4,811	4,811			
100079598	ANSONIA	CT		04/08/2022		5,387		(575)			(575)		4,812	4,812			
100013199	NORTH BERGEN	NJ		05/25/2017		4,032		780			780		4,812	4,812			
100062303	PALM COAST	FL		07/01/2021		4,989		(177)			(177)		4,812	4,812			
100049439	SHELTON	CT		11/20/2020		6,271		(1,458)			(1,458)		4,812	4,812			
100113948	UPPER MARLBORO	MD		06/29/2023		4,637		176			176		4,813	4,813			
100112332	DAYTONA BEACH	FL		06/29/2023		4,478		336			336		4,813	4,813			
100050107	MISSOURI CITY	TX		11/20/2020		5,685		(871)			(871)		4,814	4,814			
100079731	PALM DESERT	CA		04/08/2022		4,675		138			138		4,814	4,814			
100077426	HORIZON CITY	TX		01/03/2022		4,908		(94)			(94)		4,814	4,814			
100119246	GALVESTON	TX		07/31/2023		5,009		(195)			(195)		4,814	4,814			
100113984	COUNCIL	ID		06/29/2023		4,490		325			325		4,814	4,814			
100065675	COLORADO SPRINGS	CO		07/28/2021		5,307		(492)			(492)		4,815	4,815			
100138444	FOLSOM	CA		12/19/2023		4,969		(155)			(155)		4,815	4,815			
100111192	LYNBROOK	NY		06/29/2023		1,601		3,214			3,214		4,815	4,815			
100139531	MORENO VALLEY	CA		12/28/2023		4,997		(183)			(183)		4,815	4,815			
100025653	LAHAINA	HI		09/20/2018		4,394		420			420		4,815	4,815			
100145822	MIAMI	FL		03/15/2024		5,034		(219)			(219)		4,815	4,815			
100053416	TURTLE LAKE	WI		03/23/2021		6,604		(1,789)			(1,789)		4,815	4,815			
100018347	DENVER	CO		06/27/2018		5,065		(250)			(250)		4,815	4,815			
100026331	BRICK	NJ		09/20/2018		3,411		1,404			1,404		4,815	4,815			
100132310	INDIO	CA		10/13/2023		4,618		197			197		4,815	4,815			
100100878	ROUND ROCK	TX		04/28/2023		4,227		588			588		4,815	4,815			
100131659	BEND	OR		10/06/2023		4,703		113			113		4,815	4,815			
100086961	SPRING	TX		10/24/2022		4,977		(162)			(162)		4,815	4,815			
100112302	ODENTON	MD		06/29/2023		1,920		2,896			2,896		4,816	4,816			
100065657	FORT LAUDERDALE	FL		07/28/2021		5,108		(293)			(293)		4,816	4,816			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138061	LAKE ELSINORE	CA		12/13/2023		4,978		(162)			(162)		4,816	4,816			
100087156	DORAL	FL		10/25/2022		4,228		588			588		4,816	4,816			
100120977	RHODODENDRON	OR		08/30/2023		4,623		193			193		4,816	4,816			
100057779	PUEBLO	CO		06/30/2021		5,006		(190)			(190)		4,816	4,816			
100109379	PORT SAINT LUCIE	FL		06/12/2023		4,687		131			131		4,818	4,816		(2)	(2)
4010061646	WATERBURY	CT		10/27/2023		5,131		(315)			(315)		4,816	4,816			
100135026	GREENSBORO	NC		10/30/2023		4,944		(128)			(128)		4,816	4,816			
100162871	CLOVIS	CA		08/12/2024		4,922		(105)			(105)		4,817	4,817			
100134322	SAN ANGELO	TX		10/27/2023		5,427		(610)			(610)		4,817	4,817			
100060064	BENTONVILLE	AR		06/25/2021		5,056		(239)			(239)		4,817	4,817			
100076204	LEESBURG	FL		01/07/2022		5,059		(242)			(242)		4,817	4,817			
100070516	COLORADO SPRINGS	CO		09/23/2021		5,300		(483)			(483)		4,817	4,817			
100067846	FT LAUDERDALE	FL		09/23/2021		5,331		(513)			(513)		4,817	4,817			
100081387	PLAYA DEL REY	CA		03/18/2022		4,629		189			189		4,818	4,818			
100129462	HALLANDALE BEACH	FL		09/29/2023		5,035		(216)			(216)		4,818	4,818			
100129464	HALLANDALE BEACH	FL		09/29/2023		5,035		(216)			(216)		4,818	4,818			
100102563	SAN MATEO	CA		06/07/2023		5,633		(814)			(814)		4,819	4,819			
100127370	MANASSAS	VA		08/30/2023		1,032		3,787			3,787		4,819	4,819			
100055918	BALTIMORE	MD		03/26/2021		5,136		(318)			(318)		4,819	4,819			
100100531	MIAMI BEACH	FL		04/27/2023		5,070		(250)			(250)		4,819	4,819			
100034774	CORK	IRL		06/21/2019		6,332		(1,407)			(1,407)	146	5,071	4,820	(226)	(26)	(252)
100081220	CANTON	NC		03/18/2022		4,533		287			287		4,820	4,820			
100062820	DAWSONVILLE	GA		07/01/2021		4,851		(31)			(31)		4,820	4,820			
100014073	SAN JACINTO	CA		05/25/2017		3,729		1,092			1,092		4,820	4,820			
100144591	LONGMONT	CO		03/13/2024		4,877		(57)			(57)		4,820	4,820			
100126494	WOODBURN	OR		08/30/2023		5,598		(778)			(778)		4,820	4,820			
100055891	IDAHO FALLS	ID		03/26/2021		5,185		(364)			(364)		4,821	4,821			
100116258	EAST ORANGE	NJ		07/20/2023		3,159		1,662			1,662		4,821	4,821			
100113845	MIAMI	FL		06/29/2023		4,579		242			242		4,821	4,821			
100025922	COMPTON	CA		09/20/2018		4,774		47			47		4,821	4,821			
100060928	FREDERICK	MD		06/01/2021		4,780		42			42		4,821	4,821			
100031294	POMONA	CA		03/29/2019		3,832		990			990		4,821	4,821			
100029335	CHULA VISTA	CA		10/26/2018		4,032		790			790		4,821	4,821			
100157704	WEST PALM BEACH	FL		06/28/2024		5,433		(611)			(611)		4,822	4,822			
100149833	ORLANDO	FL		04/29/2024		5,321		(500)			(500)		4,822	4,822			
100087163	CANTON	OH		10/25/2022		4,272		550			550		4,822	4,822			
100120931	NORTH CAPE MAY	NJ		08/30/2023		4,686		137			137		4,822	4,822			
100031566	FALLBROOK	CA		03/29/2019		3,592		1,231			1,231		4,823	4,823			
100110210	MURRIETA	CA		06/30/2023		4,781		42			42		4,823	4,823			
100102783	LA VERNE	CA		06/22/2023		5,216		(392)			(392)		4,824	4,824			
100071870	TEQUESTA	FL		10/14/2021		5,266		(442)			(442)		4,824	4,824			
100023517	BERWYN	PA		09/04/2018		4,895		(71)			(71)		4,824	4,824			
100017998	LOS ANGELES	CA		05/22/2018		4,769		56			56		4,825	4,825			
100132645	KAPOLEI	HI		11/03/2023		4,631		193			193		4,825	4,825			
100011398	NAPLES	FL		12/23/2016		3,664		1,160			1,160		4,825	4,825			
100064897	OCEAN RIDGE	FL		07/14/2021		5,306		(477)			(477)		4,829	4,825		(4)	(4)
100087473	TOLLESON	AZ		10/25/2022		4,365		460			460		4,826	4,826			
100134339	DALLAS	TX		10/27/2023		5,564		(738)			(738)		4,826	4,826			
100115482	BEND	OR		07/17/2023		(2,351)		7,177			7,177		4,826	4,826			
100011565	BAY SHORE	NY		03/08/2017		1,559		3,268			3,268		4,826	4,826			
100010957	MIAMI	FL		12/23/2016		4,799		27			27		4,826	4,826			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142561	SACRAMENTO	CA		02/08/2024		4,943		(116)			(116)		4,826	4,826			
100065681	AUSTIN	TX		07/28/2021		5,110		(275)			(275)		4,834	4,827		(7)	(7)
100082778	SCHIEDAM/VLAARDINGEN	NLD		04/27/2022		4,971						(217)	4,754	4,827	73		73
100115404	VIRGINIA BEACH	VA		07/17/2023		4,897		(69)			(69)		4,828	4,828			
100150117	MARIETTA	GA		06/14/2024		5,363		(535)			(535)		4,828	4,828			
100053741	SARATOGA SPRINGS	NY		03/23/2021		6,469		(1,641)			(1,641)		4,828	4,828			
100110137	WINNETKA	IL		06/29/2023		5,043		(215)			(215)		4,828	4,828			
100070914	HENDERSON	NV		10/01/2021		4,894		(66)			(66)		4,828	4,828			
100110314	LOS ANGELES	CA		06/30/2023		4,617		211			211		4,828	4,828			
100100724	MODESTO	CA		04/28/2023		4,076		753			753		4,829	4,829			
100031164	CORAL SPRINGS	FL		03/29/2019		5,003		(174)			(174)		4,829	4,829			
100032958	DUBLIN	IRL		06/21/2019		4,285		839			839	116	5,240	4,830	(234)	(176)	(410)
100077817	SAN LEANDRO	CA		01/14/2022		5,164		(335)			(335)		4,830	4,830			
100014537	LENEXA	KS		09/27/2017		5,624		(794)			(794)		4,830	4,830			
100028615	SHARON HILL	PA		10/26/2018		4,046		785			785		4,831	4,831			
100057810	MARIETTA	GA		06/30/2021		4,923		(92)			(92)		4,831	4,831			
100057613	LANCASTER	CA		06/30/2021		5,093		(262)			(262)		4,831	4,831			
100114710	LONG BEACH	CA		06/29/2023		4,909		(78)			(78)		4,831	4,831			
100065423	PLANO	TX		07/28/2021		5,127		(296)			(296)		4,831	4,831			
100163927	SANDUSKY	MI		10/04/2024		4,466		365			365		4,831	4,831			
100110448	DENTON	TX		06/30/2023		4,013		819			819		4,832	4,832			
100079207	SAN ANTONIO	TX		02/24/2022		5,003		(171)			(171)		4,832	4,832			
100060301	OGDEN	UT		06/25/2021		5,016		(184)			(184)		4,832	4,832			
100119288	LIBERTY HILL	TX		07/31/2023		4,517		315			315		4,832	4,832			
100141727	LLOYD HARBOR	NY		01/30/2024		5,164		(332)			(332)		4,832	4,832			
100053888	MECHANICSVILLE	MD		03/23/2021		5,730		(897)			(897)		4,832	4,832			
100065022	NEW SMYRNA BEACH	FL		07/14/2021		5,234		(401)			(401)		4,832	4,832			
100024978	EAST ELMHURST	NY		09/20/2018		4,609		224			224		4,833	4,833			
100109288	SARASOTA	FL		06/12/2023		5,037		(204)			(204)		4,833	4,833			
100115702	EL CAJON	CA		07/20/2023		5,013		(180)			(180)		4,833	4,833			
100120013	HOWELL	NJ		08/11/2023		4,961		(128)			(128)		4,833	4,833			
100019746	SAN DIEGO	CA		07/26/2018		4,972		(139)			(139)		4,833	4,833			
100065295	YUBA CITY	CA		07/28/2021		5,239		(406)			(406)		4,833	4,833			
100079115	PLEASANT GRV	UT		02/24/2022		4,999		(166)			(166)		4,833	4,833			
100087210	MIAMI	FL		10/25/2022		4,528		305			305		4,834	4,834			
100142560	CARNATION	WA		02/08/2024		5,128		(295)			(295)		4,834	4,834			
100142563	CARNATION	WA		02/08/2024		5,128		(295)			(295)		4,834	4,834			
100126767	SELMA	AL		08/30/2023		5,366		(532)			(532)		4,834	4,834			
100027777	PRIOR LAKE	MN		10/26/2018		3,988		847			847		4,834	4,834			
100076561	HESPERIA	CA		12/16/2021		5,108		(274)			(274)		4,834	4,834			
100061382	CLINTON	MA		06/01/2021		4,784		50			50		4,834	4,834			
100119996	HENDERSON	NV		08/11/2023		4,924		(90)			(90)		4,835	4,835			
100147125	DALLAS	TX		05/08/2024		5,304		(470)			(470)		4,835	4,835			
100114372	GATLINBURG	TN		06/29/2023		4,418		417			417		4,835	4,835			
100126685	DELRAY BEACH	FL		08/30/2023		4,626		210			210		4,835	4,835			
100115365	CRESSKILL	NJ		07/17/2023		5,190		(354)			(354)		4,836	4,836			
100063759	WESLEY CHAPEL	FL		07/01/2021		4,874		(37)			(37)		4,836	4,836			
100016552	JACKSON	MI		04/10/2018		5,034		(198)			(198)		4,836	4,836			
100065382	COLTON	CA		07/28/2021		5,250		(414)			(414)		4,836	4,836			
100091406	OCEAN CITY	MD		02/22/2023		4,851		(15)			(15)		4,837	4,837			
100060238	ANDOVER	NJ		06/25/2021		5,073		(236)			(236)		4,837	4,837			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081397	LEBANON	TN		03/18/2022		4,642		195			195		4,837	4,837			
100100576	HAYWARD	CA		04/27/2023		5,237		(399)			(399)		4,837	4,837			
100107788	PORT SAINT LUCIE	FL		05/19/2023		4,309		528			528		4,837	4,837			
100083015	BAKERSFIELD	CA		05/11/2022		5,181		(343)			(343)		4,838	4,838			
100143086	NORTH HOLLYWOOD	CA		02/16/2024		5,035		(197)			(197)		4,838	4,838			
100061030	ATLANTA	GA		06/01/2021		4,794		44			44		4,838	4,838			
100133699	WINTER GARDEN	FL		10/23/2023		4,789		49			49		4,838	4,838			
100134589	PITTSBORO	NC		10/30/2023		5,136		(298)			(298)		4,838	4,838			
100157614	VERO BEACH	FL		06/28/2024		5,583		(745)			(745)		4,838	4,838			
100017697	SAN ANTONIO	TX		04/26/2018		5,412		(573)			(573)		4,839	4,839			
100057833	BALCH SPRINGS	TX		06/30/2021		5,054		(216)			(216)		4,839	4,839			
100113760	HONOLULU	HI		06/29/2023		1,299		3,540			3,540		4,839	4,839			
100127401	ALEXANDRIA	VA		08/30/2023		1,065		3,775			3,775		4,839	4,839			
100068332	LEESBURG	VA		08/25/2021		5,247		(408)			(408)		4,839	4,839			
100048263	DALLAS	TX		11/20/2020		5,413		(573)			(573)		4,839	4,839			
100102722	CORONA	CA		06/22/2023		4,903		(64)			(64)		4,839	4,839			
100065396	MINNEAPOLIS	MN		07/28/2021		5,027		(187)			(187)		4,840	4,840			
100137100	SUPPLY	NC		11/28/2023		4,838		1			1		4,840	4,840			
100065556	ELIZABETHTOWN	KY		07/28/2021		5,197		(357)			(357)		4,840	4,840			
100071712	ENCINITAS	CA		10/14/2021		5,265		(425)			(425)		4,840	4,840			
100060267	KNOXVILLE	TN		06/25/2021		5,091		(251)			(251)		4,840	4,840			
100013757	SAN PABLO	CA		05/25/2017		4,686		154			154		4,840	4,840			
100049812	LYNWOOD	CA		11/20/2020		6,520		(1,682)			(1,682)		4,838	4,840		2	2
100132462	MIAMI	FL		11/03/2023		4,312		528			528		4,840	4,840			
100024652	HACKENSACK	NJ		09/20/2018		1,825		3,015			3,015		4,840	4,840			
100110942	OCEANSIDE	CA		06/29/2023		4,205		635			635		4,840	4,840			
100149205	LOS ANGELES	CA		04/22/2024		5,805		(965)			(965)		4,840	4,840			
100117326	NEWTON	NJ		07/20/2023		4,005		835			835		4,841	4,841			
100173074	SCOTTSDALE	AZ		10/25/2024		5,442		(601)			(601)		4,841	4,841			
100101085	JACKSON	NJ		04/28/2023		3,828		1,013			1,013		4,841	4,841			
100141606	SANTA ANA	CA		01/30/2024		4,744		97			97		4,841	4,841			
100081173	FALLS CHURCH	VA		03/18/2022		4,550		292			292		4,841	4,841			
100120125	CALDWELL	ID		08/11/2023		4,875		(34)			(34)		4,841	4,841			
100119112	KATY	TX		07/28/2023		3,358		1,484			1,484		4,842	4,842			
100139469	WAREHAM	MA		12/28/2023		5,202		(361)			(361)		4,842	4,842			
100031408	NORTH BRUNSWICK	NJ		03/29/2019		4,301		541			541		4,842	4,842			
100076663	JACKSONVILLE	FL		12/16/2021		5,250		(408)			(408)		4,842	4,842			
100138770	DOWNSVILLE	LA		12/21/2023		4,609		233			233		4,842	4,842			
100115216	BRONX	NY		07/17/2023		5,311		(469)			(469)		4,842	4,842			
100011665	WESLEY CHAPEL	FL		03/08/2017		2,878		1,964			1,964		4,842	4,842			
100115156	NEWARK	NJ		07/17/2023		5,121		(278)			(278)		4,842	4,842			
100099571	BEAUMONT	CA		04/06/2023		4,791		51			51		4,843	4,843			
100016462	BRISTOL	CT		04/05/2018		4,908		(65)			(65)		4,843	4,843			
100025559	SAN DIEGO	CA		09/20/2018		5,126		(283)			(283)		4,843	4,843			
100026587	FONTANA	CA		09/26/2018		4,756		87			87		4,843	4,843			
100133446	FLEMING ISLAND	FL		10/19/2023		5,036		(192)			(192)		4,844	4,844			
100145778	BEVERLY HILLS	CA		05/08/2024		5,063		(219)			(219)		4,844	4,844			
100131915	SEVEN DEVILS	NC		10/13/2023		5,087		(243)			(243)		4,844	4,844			
100117462	SPARKS	NV		07/20/2023		4,537		308			308		4,844	4,844			
100025671	LYNWOOD	CA		09/20/2018		5,008		(164)			(164)		4,844	4,844			
100067566	ALBUQUERQUE	NM		09/23/2021		5,294		(449)			(449)		4,845	4,845			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100121042	EVERETT	WA		08/30/2023		5,097		(253)			(253)		4,845	4,845			
100076248	CHANDLER	AZ		01/07/2022		5,161		(316)			(316)		4,845	4,845			
100089775	AZUSA	CA		12/02/2022		5,328		(483)			(483)		4,845	4,845			
100075153	COVINGTON	GA		12/01/2021		5,009		(164)			(164)		4,845	4,845			
100026702	GARDENA	CA		09/26/2018		4,844		1			1		4,845	4,845			
100109371	ANCHORAGE	AK		06/12/2023		5,026		(180)			(180)		4,846	4,846			
100119215	MIAMI	FL		07/31/2023		5,036		(191)			(191)		4,846	4,846			
100086049	SAN ANTONIO	TX		08/24/2022		4,753		93			93		4,846	4,846			
100060295	MIDLOTHIAN	TX		06/25/2021		5,147		(301)			(301)		4,846	4,846			
100128216	WESLEY CHAPEL	FL		09/18/2023		4,578		268			268		4,846	4,846			
100076224	DENVER	CO		01/07/2022		5,250		(403)			(403)		4,847	4,847			
100110686	LOS ANGELES	CA		08/11/2023		5,747		(901)			(901)		4,847	4,847			
100076148	DAVENPORT	FL		01/07/2022		5,231		(384)			(384)		4,847	4,847			
100030881	RANCHO CUCAMONGA	CA		04/09/2019		3,961		886			886		4,847	4,847			
100076159	WOODBRIDGE	VA		01/07/2022		4,964		(116)			(116)		4,847	4,847			
100042964	SIMI VALLEY	CA		05/28/2020		5,457		(609)			(609)		4,848	4,848			
100065777	BELLE CHASSE	LA		07/28/2021		5,166		(318)			(318)		4,848	4,848			
100076075	FORT MYERS	FL		01/07/2022		5,210		(361)			(361)		4,848	4,848			
100011713	WANTAGH	NY		03/08/2017		1,885		2,964			2,964		4,849	4,849			
100154584	SAN JOSE	CA		06/14/2024		5,391		(542)			(542)		4,849	4,849			
100109069	BAKERSFIELD	CA		06/05/2023		5,346		(497)			(497)		4,849	4,849			
100131908	SAN LUIS OBISPO	CA		10/13/2023		4,435		415			415		4,850	4,850			
100115958	BAYONNE	NJ		07/20/2023		5,038		(188)			(188)		4,850	4,850			
100137999	DENVER	NC		12/13/2023		4,929		(78)			(78)		4,850	4,850			
100090400	MENIFEE	CA		12/28/2022		5,035		(184)			(184)		4,851	4,851			
100134991	TAMPA	FL		10/30/2023		5,360		(509)			(509)		4,851	4,851			
100075510	BURLESON	TX		12/01/2021		5,148		(297)			(297)		4,851	4,851			
100053409	OAKLAND	CA		03/23/2021		4,535		318			318		4,853	4,851		(2)	(2)
100076124	FOUNTAIN	CO		01/07/2022		5,099		(248)			(248)		4,851	4,851			
100086653	LONGVIEW	WA		09/30/2022		4,721		130			130		4,851	4,851			
100156385	TARZANA	CA		07/25/2024		5,449		(597)			(597)		4,852	4,852			
100135599	PACOIMA	CA		11/09/2023		5,037		(185)			(185)		4,852	4,852			
100043726	LEVITTOWN	NY		08/13/2020		3,249		1,603			1,603		4,852	4,852			
100126998	WAWARSING	NY		08/30/2023		316		4,537			4,537		4,853	4,853			
100089391	SAN FRANCISCO	CA		11/17/2022		5,198		(345)			(345)		4,853	4,853			
100048355	NORTH LAS VEGAS	NV		11/20/2020		5,323		(470)			(470)		4,853	4,853			
100132598	ENGLEWOOD	FL		11/03/2023		5,097		(244)			(244)		4,853	4,853			
100050155	OLD FORGE	PA		11/20/2020		5,933		(1,080)			(1,080)		4,854	4,854			
100117231	FORT WORTH	TX		07/20/2023		2,180		2,674			2,674		4,854	4,854			
100133828	SOUTH GATE	CA		10/20/2023		5,390		(535)			(535)		4,854	4,854			
100011924	ALBUQUERQUE	NM		03/08/2017		4,189		665			665		4,854	4,854			
100120773	IMPERIAL BEACH	CA		08/25/2023		4,891		(37)			(37)		4,854	4,854			
100119244	CALDWELL	ID		07/31/2023		4,875		(20)			(20)		4,855	4,855			
100132594	HIALEAH	FL		11/03/2023		4,466		389			389		4,855	4,855			
100136210	LYNNWOOD	WA		11/20/2023		4,754		101			101		4,856	4,855		(1)	(1)
100136211	LYNNWOOD	WA		11/20/2023		4,754		101			101		4,856	4,855		(1)	(1)
100012458	REIDSVILLE	NC		04/28/2017		4,898		(43)			(43)		4,855	4,855			
100076772	ANAHEIM	CA		12/27/2021		5,349		(494)			(494)		4,855	4,855			
100024595	TOMS RIVER	NJ		09/20/2018		2,714		2,142			2,142		4,855	4,855			
100013100	HUNTERSVILLE	NC		05/25/2017		4,907		(52)			(52)		4,856	4,856			
100126452	BOWLING GREEN	KY		08/30/2023		5,520		(665)			(665)		4,856	4,856			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136717	PORT ANGELES	WA		01/25/2024		4,909		(53)			(53)		4,856	4,856			
100108928	VALLEY CENTER	CA		05/31/2023		5,402		(546)			(546)		4,856	4,856			
4010049947	SALEM	NJ		05/31/2023		5,361		(504)			(504)		4,856	4,856			
100011338	FRANKFORT	OH		12/23/2016		5,390		(534)			(534)		4,857	4,857			
100043564	MIAMI	FL		08/13/2020		5,555		(698)			(698)		4,857	4,857			
100117689	CYPRESS	TX		07/20/2023		(4,055)		8,912			8,912		4,857	4,857			
100126761	INDIANAPOLIS	IN		08/30/2023		4,749		108			108		4,857	4,857			
100053392	FONTANA	CA		03/23/2021		5,028		(169)			(169)		4,859	4,857		(2)	(2)
100013918	MORENO VALLEY	CA		05/25/2017		4,452		405			405		4,858	4,858			
100025656	SILVER SPRING	MD		09/20/2018		4,986		(128)			(128)		4,858	4,858			
100114661	HENDERSON	NV		06/29/2023		4,657		201			201		4,858	4,858			
100047221	WESLEY CHAPEL	FL		11/20/2020		5,525		(667)			(667)		4,858	4,858			
100138097	MIAMI	FL		12/13/2023		5,241		(383)			(383)		4,858	4,858			
100121027	BEECH MOUNTAIN	NC		08/30/2023		5,019		(161)			(161)		4,859	4,859			
100048401	NAPA	CA		11/20/2020		5,788		(929)			(929)		4,859	4,859			
100027853	GLEN BURNIE	MD		10/26/2018		4,485		374			374		4,859	4,859			
100062575	AMHERST	OH		07/01/2021		5,026		(167)			(167)		4,859	4,859			
100120944	APEX	NC		08/30/2023		4,699		161			161		4,860	4,860			
100065854	LAHAINA	HI		07/27/2021		5,340		(480)			(480)		4,860	4,860			
100029311	ATLANTA	GA		10/26/2018		3,687		1,174			1,174		4,860	4,860			
100109822	NEWARK	NJ		06/22/2023		5,106		(245)			(245)		4,861	4,861			
100081410	LAWRENCEVILLE	GA		03/18/2022		4,371		489			489		4,861	4,861			
4010065877	MASTIC BEACH	NY		01/10/2024		5,584		(723)			(723)		4,861	4,861			
100049825	HIALEAH	FL		11/20/2020		4,517		344			344		4,861	4,861			
100054147	BALTIMORE	MD		03/23/2021		6,820		(1,959)			(1,959)		4,861	4,861			
100128104	ANTIOCH	TN		09/08/2023		4,525		337			337		4,861	4,861			
100128000	KENT	WA		09/08/2023		4,132		729			729		4,861	4,861			
100062923	HUMMELSTOWN	PA		07/01/2021		4,993		(132)			(132)		4,862	4,862			
100086126	VALLEJO	CA		10/07/2022		5,007		(145)			(145)		4,862	4,862			
100013211	CRESTVIEW	FL		05/25/2017		3,924		938			938		4,862	4,862			
100077936	SAN DIEGO	CA		01/10/2022		5,143		(281)			(281)		4,862	4,862			
100112822	ROUND LAKE	IL		06/29/2023		4,527		335			335		4,862	4,862			
100114549	MORENO VALLEY	CA		06/29/2023		4,879		(16)			(16)		4,863	4,863			
100065844	SAN ANTONIO	TX		07/23/2021		5,395		(532)			(532)		4,863	4,863			
100154565	LOS ANGELES	CA		06/14/2024		5,899		(1,036)			(1,036)		4,863	4,863			
100030739	PLUMAS LAKE	CA		04/09/2019		4,058		805			805		4,863	4,863			
100132254	LATHROP	CA		10/13/2023		4,806		58			58		4,863	4,863			
100148182	ATLANTA	GA		04/12/2024		4,942		(78)			(78)		4,863	4,863			
100068420	ALLEN	TX		08/25/2021		5,021		(157)			(157)		4,864	4,864			
100030793	JAMAICA	NY		04/09/2019		3,440		1,424			1,424		4,864	4,864			
100136986	CARY	NC		11/28/2023		4,558		307			307		4,864	4,864			
100049822	NORFOLK	VA		11/20/2020		5,503		(638)			(638)		4,864	4,864			
100083357	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		5,000						(138)	4,861	4,865	3		3
100081504	DEERFIELD BCH	FL		03/18/2022		4,201		664			664		4,865	4,865			
100084512	BREMERTON	WA		09/02/2022		4,952		(87)			(87)		4,865	4,865			
100031728	SACRAMENTO	CA		03/29/2019		3,701		1,164			1,164		4,865	4,865			
100129286	PRINCETON	TX		09/25/2023		4,859		7			7		4,865	4,865			
100028745	FRESNO	CA		10/26/2018		3,824		1,042			1,042		4,865	4,865			
100135690	FEDERAL WAY	WA		11/09/2023		5,236		(370)			(370)		4,865	4,865			
100152334	ARGYLE	TX		05/17/2024		4,378		487			487		4,866	4,866			
100011550	CLERMONT	FL		03/08/2017		1,198		3,668			3,668		4,866	4,866			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088869	LODI	CA		11/15/2022		5,128		(262)			(262)		4,866	4,866			
100086510	RAHWAY	NJ		09/30/2022		4,994		(128)			(128)		4,867	4,867			
100065795	SAN DIEGO	CA		07/28/2021		5,238		(372)			(372)		4,867	4,867			
100026152	ARVERNE	NY		09/20/2018		4,075		792			792		4,867	4,867			
100074441	BOLINGBROOK	IL		12/02/2021		5,256		(389)			(389)		4,867	4,867			
100140451	CHICAGO	IL		01/18/2024		5,219		(351)			(351)		4,867	4,867			
100102133	LOUISVILLE	KY		04/14/2023		4,637		231			231		4,868	4,868			
100046935	LAPEER	MI		11/20/2020		5,596		(728)			(728)		4,868	4,868			
100065269	BASTROP	TX		07/28/2021		5,402		(534)			(534)		4,868	4,868			
100050114	ORLANDO	FL		11/20/2020		5,589		(721)			(721)		4,868	4,868			
100128936	VISALIA	CA		09/22/2023		5,101		(232)			(232)		4,868	4,868			
100135502	SCHAUMBURG	IL		11/13/2023		4,028		841			841		4,869	4,869			
100065488	LANCASTER	CA		07/28/2021		5,373		(505)			(505)		4,869	4,869			
100114858	BROKEN BOW	OK		07/10/2023		4,856		14			14		4,869	4,869			
100090359	SCOTTSDALE	AZ		02/03/2023		5,297		(427)			(427)		4,869	4,869			
100099858	BREA	CA		03/07/2023		4,919		(50)			(50)		4,870	4,870			
100114742	BRENTWOOD	NY		07/07/2023		4,951		(81)			(81)		4,870	4,870			
100081403	GAINESVILLE	FL		03/18/2022		4,563		307			307		4,870	4,870			
100112364	EGG HARBOR TOWNSHIP	NJ		06/29/2023		780		4,091			4,091		4,871	4,871			
100120258	WINCHESTER	VA		08/18/2023		5,226		(355)			(355)		4,871	4,871			
100048191	PALMDALE	CA		11/20/2020		6,189		(1,318)			(1,318)		4,871	4,871			
100112525	GILFORD	NH		06/29/2023		1,739		3,132			3,132		4,872	4,872			
100142557	CARNATION	WA		02/08/2024		5,135		(264)			(264)		4,872	4,872			
100046991	CHICAGO	IL		11/20/2020		4,830		42			42		4,872	4,872			
100057609	HYATTSVILLE	MD		06/30/2021		5,248		(376)			(376)		4,872	4,872			
100011160	WEST OLIVE	MI		12/23/2016		3,873		1,000			1,000		4,872	4,872			
100117947	KATY	TX		07/20/2023		2,996		1,877			1,877		4,872	4,872			
100137643	PRESCOTT	AZ		12/08/2023		5,142		(269)			(269)		4,873	4,873			
100087371	ST AUGUSTINE	FL		10/25/2022		4,510		362			362		4,873	4,873			
100011885	NASHVILLE	MI		03/08/2017		3,332		1,541			1,541		4,873	4,873			
100115400	NORWALK	CT		07/17/2023		5,162		(288)			(288)		4,873	4,873			
100101518	LOVELAND	CO		04/26/2023		4,393		480			480		4,873	4,873			
100026988	LOS ANGELES	CA		09/26/2018		4,212		662			662		4,874	4,874			
100111226	ANTIOCH	CA		06/29/2023		4,430		444			444		4,874	4,874			
100132806	RALEIGH	NC		11/03/2023		4,572		302			302		4,874	4,874			
100066310	COLORADO SPRINGS	CO		08/02/2021		4,863		11			11		4,874	4,874			
100127144	BAKERSFIELD	CA		08/30/2023		4,993		(119)			(119)		4,874	4,874			
100110626	LAKEWOOD	NJ		06/30/2023		4,970		(95)			(95)		4,875	4,875			
100136934	BRIDGEVILLE	PA		11/28/2023		4,614		261			261		4,876	4,876			
100024609	LINDENHURST	NY		09/20/2018		2,159		2,717			2,717		4,876	4,876			
100017605	SUNRISE	FL		04/26/2018		3,730		1,146			1,146		4,876	4,876			
100060951	LAWRENCEVILLE	GA		06/01/2021		4,830		47			47		4,876	4,876			
100012651	STERLING HEIGHTS	MI		05/25/2017		2,331		2,545			2,545		4,876	4,876			
4010047314	TRENTON	NJ		03/22/2023		5,325		(449)			(449)		4,877	4,877			
100076105	SAINT LOUIS PARK	MN		01/07/2022		5,119		(243)			(243)		4,877	4,877			
100110578	SPARKS	NV		06/30/2023		4,836		41			41		4,877	4,877			
100133640	ELK GROVE	CA		10/23/2023		4,364		513			513		4,877	4,877			
100029593	GAITHERSBURG	MD		10/26/2018		4,324		553			553		4,877	4,877			
100082215	PUNTA MITA	MEX		04/14/2022		4,877							4,877	4,877			
100079030	VAN ALSTYNE	TX		02/24/2022		5,065		(187)			(187)		4,878	4,878			
100120785	MOUNT JULIET	TN		08/25/2023		5,439		(562)			(562)		4,878	4,878			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144351	BIXBY	OK		03/07/2024		5,179		(84)			(84)		5,095	4,878		(217)	(217)
100136512	LEWES	DE		11/20/2023		4,529		349			349		4,878	4,878			
100156380	ENCINITAS	CA		07/25/2024		5,830		(952)			(952)		4,878	4,878			
100081301	TEHACHAPI	CA		03/18/2022		4,592		286			286		4,878	4,878			
100078591	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		4,989						88	5,077	4,878	(199)		(199)
100120447	FAIRFIELD	CA		08/18/2023		5,003		(125)			(125)		4,878	4,878			
100109188	CHARLOTTE	NC		07/21/2023		5,420		(543)			(543)		4,876	4,879		2	2
100054762	CHICAGO	IL		03/23/2021		6,148		(1,270)			(1,270)		4,879	4,879			
100062732	BRIDGEPORT	CT		07/01/2021		5,068		(189)			(189)		4,879	4,879			
100054847	DAVENPORT	IA		03/23/2021		8,447		(3,568)			(3,568)		4,879	4,879			
100141126	LOS ANGELES	CA		01/30/2024		(4,900)		9,779			9,779		4,879	4,879			
100117931	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023		5,211		(332)			(332)		4,879	4,879			
100110293	CAROLINA BEACH	NC		06/30/2023		5,097		(217)			(217)		4,880	4,880			
100031943	ALISO VIEJO	CA		03/29/2019		3,807		1,073			1,073		4,880	4,880			
100139029	LAWRENCEVILLE	GA		12/22/2023		4,568		312			312		4,880	4,880			
100013078	HIALEAH	FL		05/25/2017		4,404		476			476		4,880	4,880			
100110499	FARMINGTON	UT		06/30/2023		5,154		(273)			(273)		4,880	4,880			
100112517	MISSOURI CITY	TX		06/29/2023		3,854		1,027			1,027		4,881	4,881			
100047328	LOS ANGELES	CA		11/20/2020		5,353		(472)			(472)		4,881	4,881			
100049526	RONKONKOMA	NY		11/20/2020		5,932		(1,051)			(1,051)		4,881	4,881			
100057781	NASHVILLE	TN		06/30/2021		5,071		(191)			(191)		4,880	4,881		1	1
100153086	GILBERT	AZ		06/27/2024		5,326		(445)			(445)		4,881	4,881			
100031378	SACRAMENTO	CA		03/29/2019		4,562		319			319		4,881	4,881			
100136525	NAPLES	FL		11/20/2023		4,800		82			82		4,882	4,882			
100157752	SAN JUAN CAPISTRANO	CA		07/02/2024		5,330		(448)			(448)		4,882	4,882			
100135669	FULSHEAR	TX		11/09/2023		5,213		(326)			(326)		4,887	4,883		(5)	(5)
100029746	WEST MELBOURNE	FL		10/26/2018		4,569		314			314		4,883	4,883			
100013992	BOGOTA	NJ		05/25/2017		3,801		1,082			1,082		4,883	4,883			
100117703	ELK GROVE	CA		07/20/2023		3,852		1,032			1,032		4,884	4,884			
100115367	TAMPA	FL		07/17/2023		4,978		(94)			(94)		4,884	4,884			
100032069	LA PUENTE	CA		03/29/2019		4,688		198			198		4,885	4,885			
100031635	BRENTWOOD	CA		03/29/2019		4,688		197			197		4,885	4,885			
100120462	JURUPA VALLEY	CA		08/18/2023		5,168		(282)			(282)		4,885	4,885			
100143145	DURHAM	NC		02/16/2024		4,506		379			379		4,885	4,885			
100137765	EPWORTH	GA		12/08/2023		5,041		(155)			(155)		4,886	4,886			
100151678	BERKELEY	CA		05/10/2024		5,013		(126)			(126)		4,887	4,887			
100117476	GOBLES	MI		07/20/2023		5,031		(144)			(144)		4,887	4,887			
100049707	LAKE VILLA	IL		11/20/2020		5,538		(651)			(651)		4,887	4,887			
100061445	FOREST LAKE	MN		06/01/2021		4,845		42			42		4,887	4,887			
100110401	DANVILLE	IN		06/30/2023		5,128		(241)			(241)		4,887	4,887			
100133998	YONKERS	NY		10/25/2023		5,114		(227)			(227)		4,887	4,887			
100116158	TOTOWA	NJ		07/20/2023		(5,133)		10,020			10,020		4,888	4,888			
100029475	PORTLAND	OR		10/26/2018		4,449		439			439		4,888	4,888			
100079165	NEW SMYRNA BEACH	FL		02/24/2022		4,767		121			121		4,888	4,888			
100150790	SAN CARLOS	CA		05/07/2024		4,858		30			30		4,888	4,888			
100054587	PINELLAS PARK	FL		03/23/2021		5,415		(527)			(527)		4,888	4,888			
100140904	LOS ANGELES	CA		02/26/2024		(1,441)		6,330			6,330		4,888	4,888			
100063820	SICKLERVILLE	NJ		07/01/2021		4,827		61			61		4,888	4,888			
100054364	HOGANSVILLE	GA		03/23/2021		5,277		(389)			(389)		4,889	4,889			
100060628	PHOENIX	AZ		06/01/2021		4,846		43			43		4,889	4,889			
100067485	WHITE HOUSE	TN		09/23/2021		5,365		(475)			(475)		4,889	4,889			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087121	LOMITA	CA		11/04/2022		5,157		(267)			(267)		4,890	4,890			
100139958	JERSEY CITY	NJ		01/09/2024		5,425		(535)			(535)		4,890	4,890			
100111741	PRAIRIEVILLE	LA		06/29/2023		1,776		3,114			3,114		4,890	4,890			
100031319	NEWBURY PARK	CA		03/29/2019		4,486		404			404		4,890	4,890			
100030687	MANALAPAN	NJ		04/09/2019		3,915		975			975		4,890	4,890			
100016527	CHARLOTTE	NC		04/10/2018		5,020		(130)			(130)		4,890	4,890			
100135076	TULARE	CA		11/01/2023		3,943		946			946		4,889	4,890		2	2
100110164	NEW CITY	NY		06/30/2023		4,992		(101)			(101)		4,891	4,890			
100115709	RANCHO CORDOVA	CA		07/20/2023		4,991		(100)			(100)		4,891	4,891			
100113832	HOUSTON	TX		06/29/2023		4,406		485			485		4,891	4,891			
100110223	AUSTIN	TX		06/30/2023		4,686		205			205		4,891	4,891			
100017009	CLERMONT	FL		05/16/2018		5,149		(257)			(257)		4,892	4,892			
100142140	KISSIMMEE	FL		02/29/2024		5,606		(714)			(714)		4,892	4,892			
100018208	KAPOLEI	HI		06/08/2018		4,804		88			88		4,892	4,892			
100088112	PHOENIX	AZ		10/25/2022		5,567		(675)			(675)		4,892	4,892			
100139245	LAWNDALE	CA		12/28/2023		5,402		(509)			(509)		4,893	4,893			
100017116	EXETER	CA		04/26/2018		4,687		206			206		4,893	4,893			
100011332	BECKER	MN		12/23/2016		5,996		(1,103)			(1,103)		4,893	4,893			
100043368	PHILADELPHIA	PA		08/13/2020		5,707		(813)			(813)		4,894	4,894			
4010066446	MASTIC BEACH	NY		01/10/2024		5,621		(728)			(728)		4,894	4,894			
100046605	BETHLEHEM	PA		11/25/2020		4,967		(73)			(73)		4,894	4,894			
100048804	NORTH HOLLYWOOD	CA		11/20/2020		5,836		(942)			(942)		4,894	4,894			
100050153	SONORA	CA		11/20/2020		6,277		(1,383)			(1,383)		4,895	4,895			
100055890	BIG BEAR LAKE	CA		03/26/2021		5,242		(346)			(346)		4,895	4,895			
100114758	MURRIETA	CA		07/07/2023		5,125		(229)			(229)		4,895	4,895			
100070471	WINTERVILLE	GA		09/23/2021		5,393		(494)			(494)		4,898	4,896		(2)	(2)
100159972	NORTH BAY VILLAGE	FL		08/16/2024		5,180		(284)			(284)		4,896	4,896			
100081117	RAPID CITY	SD		03/18/2022		4,633		264			264		4,896	4,896			
100025089	STONE MOUNTAIN	GA		09/20/2018		3,948		949			949		4,897	4,897			
100119740	BRONX	NY		08/08/2023		5,439		(542)			(542)		4,897	4,897			
100126527	LEAVENWORTH	KS		08/30/2023		5,256		(359)			(359)		4,897	4,897			
100120619	ATLANTA	GA		08/18/2023		5,252		(355)			(355)		4,897	4,897			
100081080	GEORGETOWN	TX		03/18/2022		4,609		288			288		4,898	4,898			
100159589	LOS ANGELES	CA		07/15/2024		5,627		(729)			(729)		4,898	4,898			
100068315	FRANKLIN	TN		08/25/2021		5,221		(323)			(323)		4,898	4,898			
100102493	EATON	CO		06/07/2023		5,013		(115)			(115)		4,898	4,898			
100100071	BAYONNE	NJ		03/28/2023		4,654		246			246		4,900	4,900			
100110484	KINGSTON	TN		06/30/2023		5,263		(363)			(363)		4,900	4,900			
100110723	LOS ANGELES	CA		08/11/2023		5,514		(614)			(614)		4,900	4,900			
100116119	HERRIMAN	UT		07/20/2023		3,564		1,336			1,336		4,900	4,900			
100060170	POMPANO BEACH	FL		06/25/2021		5,292		(391)			(391)		4,901	4,900			
100110660	MIAMI	FL		06/30/2023		4,875		25			25		4,900	4,900			
100114622	GWYNN OAK	MD		06/29/2023		5,102		(201)			(201)		4,901	4,901			
100135363	PALMDALE	CA		11/13/2023		4,928		(26)			(26)		4,902	4,902			
100109642	JURUPA VALLEY	CA		06/14/2023		5,479		(577)			(577)		4,902	4,902			
100043114	BELLINGHAM	WA		05/28/2020		4,471		431			431		4,903	4,903			
100142565	JERSEY CITY	NJ		02/08/2024		5,383		(480)			(480)		4,903	4,903			
100099919	LAS VEGAS	NV		03/28/2023		5,024		(121)			(121)		4,903	4,903			
100011192	MISSOURI CITY	TX		12/23/2016		5,033		(130)			(130)		4,903	4,903			
100049830	HOLLYWOOD	FL		11/20/2020		5,541		(638)			(638)		4,903	4,903			
100144315	OJAI	CA		03/07/2024		5,405		(501)			(501)		4,904	4,904			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062889	ABINGDON	MD		07/01/2021		4,984		(80)			(80)		4,904	4,904			
100081450	WASHINGTON	DC		03/18/2022		4,698		206			206		4,904	4,904			
100075496	HOUSTON	TX		12/01/2021		5,222		(317)			(317)		4,905	4,905			
100079903	STOCKBRIDGE	GA		04/08/2022		5,371		(466)			(466)		4,905	4,905			
100068522	ST. CLOUD	MN		08/25/2021		5,114		(209)			(209)		4,905	4,905			
100067351	FRISCO	TX		08/02/2021		4,816		89			89		4,905	4,905			
100012350	STATEN ISLAND	NY		04/28/2017		2,220		2,685			2,685		4,905	4,905			
100136533	SPRINGFIELD	VA		11/20/2023		4,265		640			640		4,905	4,905			
100151612	MANTECA	CA		05/10/2024		4,965		(59)			(59)		4,905	4,905			
100132025	PROSPECT PARK	NJ		10/13/2023		4,750		156			156		4,905	4,905			
100153847	WALNUT	CA		06/05/2024		5,205		(299)			(299)		4,906	4,906			
100071126	BALTIMORE	MD		10/01/2021		4,896		10			10		4,906	4,906			
100115619	MAYVIEW	MO		07/19/2023		5,299		(393)			(393)		4,906	4,906			
100102538	WASHINGTON	DC		06/07/2023		4,861		46			46		4,906	4,906			
100078461	LAKE CITY	CO		01/25/2022		5,503		(597)			(597)		4,906	4,906			
100111032	TULSA	OK		06/29/2023		4,932		(26)			(26)		4,907	4,907			
100049158	AUSTIN	TX		11/20/2020		5,065		(159)			(159)		4,907	4,907			
100028295	PAWLEYS ISLAND	SC		10/26/2018		4,601		305			305		4,907	4,907			
100151326	CUMMING	GA		05/10/2024		4,862		44			44		4,907	4,907			
100100951	SANTA ROSA	CA		04/28/2023		3,692		1,215			1,215		4,907	4,907			
100045392	PIKESVILLE	MD		11/25/2020		4,890		17			17		4,907	4,907			
100080007	WEST PALM BEACH	FL		04/25/2022		4,953		(45)			(45)		4,908	4,908			
100000160	KAHUKU	HI		09/27/2016		2,830		2,078			2,078		4,908	4,908			
100111227	CLEARWATER	FL		06/29/2023		4,655		254			254		4,908	4,908			
100082912	SACRAMENTO	CA		05/17/2022		5,338		(433)			(433)		4,906	4,908		3	3
100076416	KYLE	TX		12/23/2021		5,227		(319)			(319)		4,908	4,908			
100010958	MIAMI	FL		12/23/2016		4,855		54			54		4,909	4,909			
100053442	HALIFAX	MA		03/23/2021		5,391		(478)			(478)		4,913	4,909		(4)	(4)
100084599	GILBERT	AZ		08/02/2022		4,928		(19)			(19)		4,909	4,909			
100067723	ST LOUIS PARK	MN		09/23/2021		5,323		(414)			(414)		4,909	4,909			
100115916	FLOWERY BRANCH	GA		07/20/2023		5,289		(380)			(380)		4,909	4,909			
100047211	NEWTOWN	PA		11/20/2020		5,118		(208)			(208)		4,910	4,910			
100067834	TUCSON	AZ		09/23/2021		4,871		39			39		4,910	4,910			
100012296	CHICAGO	IL		04/28/2017		4,380		530			530		4,910	4,910			
100100680	CHESTER	VA		04/28/2023		4,179		731			731		4,910	4,910			
100026351	RIVERSIDE	CA		09/20/2018		4,435		475			475		4,910	4,910			
100115778	DALLAS	TX		07/20/2023		4,996		(86)			(86)		4,910	4,910			
100026458	MADERA	CA		09/26/2018		4,683		227			227		4,910	4,910			
100060742	NORFOLK	VA		06/01/2021		4,864		46			46		4,911	4,911			
100077801	MIAMI	FL		12/23/2021		5,553		(643)			(643)		4,911	4,911			
100158018	POMPANO BEACH	FL		07/09/2024		5,265		(197)			(197)		5,068	4,911		(157)	(157)
100066385	SPRINGVILLE	UT		08/02/2021		5,083		(172)			(172)		4,911	4,911			
100025942	NORWALK	CA		09/20/2018		5,214		(303)			(303)		4,911	4,911			
100086211	MARTINEZ	CA		10/07/2022		5,066		(155)			(155)		4,911	4,911			
100090058	CAPE CORAL	FL		01/13/2023		5,040		(129)			(129)		4,911	4,911			
100089958	LONG BEACH	CA		01/26/2023		6,144		(1,232)			(1,232)		4,912	4,912			
100103168	BROOKLYN	NY		04/21/2023		5,403		(491)			(491)		4,912	4,912			
100087145	STUART	FL		10/25/2022		3,782		1,130			1,130		4,912	4,912			
100031115	FAIRFIELD	CA		03/29/2019		4,105		807			807		4,912	4,912			
100163386	WOODLAND HILLS	CA		09/27/2024		5,497		(584)			(584)		4,912	4,912			
403051162	ALVIN	TX		11/04/2024		23,958		(19,046)			(19,046)		4,912	4,912			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120128	DENTON	TX		08/11/2023		5,183		(271)			(271)		4,913	4,913			
100144523	SAN DIEGO	CA		04/26/2024		4,849		64			64		4,913	4,913			
100099920	LAKE ARIEL	PA		03/28/2023		5,486		(573)			(573)		4,913	4,913			
100010790	HESPERUS	CO		12/23/2016		4,730		184			184		4,913	4,913			
100082229	PUERTO VALLARTA	MEX		04/14/2022		4,914							4,914	4,914			
100081444	LAS VEGAS	NV		03/18/2022		4,545		369			369		4,914	4,914			
100121017	OAK HARBOR	WA		08/30/2023		4,819		95			95		4,914	4,914			
100142562	KIRKLAND	WA		02/08/2024		5,163		(248)			(248)		4,914	4,914			
100130042	LAKE CITY	FL		09/27/2023		5,076		(161)			(161)		4,915	4,915			
100138827	NEW ORLEANS	LA		12/21/2023		5,149		(234)			(234)		4,915	4,915			
100159455	VANCOUVER	WA		07/15/2024		4,969		(54)			(54)		4,915	4,915			
100109144	RICHMOND	TX		06/09/2023		4,906		9			9		4,915	4,915			
100120963	MADISON	AL		08/30/2023		3,876		1,040			1,040		4,915	4,915			
100091001	LOS ANGELES	CA		01/31/2023		4,738		177			177		4,916	4,916			
100139273	SAN LORENZO	CA		12/28/2023		5,042		(126)			(126)		4,916	4,916			
100100868	MATTAWA	WA		04/28/2023		4,129		786			786		4,916	4,916			
100108026	FLOWER MOUND	TX		05/25/2023		4,236		680			680		4,916	4,916			
100053654	GRAND JUNCTION	CO		03/23/2021		5,934		(1,018)			(1,018)		4,916	4,916			
100120907	ALHAMBRA	CA		08/30/2023		4,621		296			296		4,917	4,917			
100147486	HENDERSON	NV		04/03/2024		5,603		(687)			(687)		4,917	4,917			
100025528	CARPENTERSVILLE	IL		09/20/2018		3,455		1,462			1,462		4,917	4,917			
100081352	SPANISH FORT	AL		03/18/2022		4,532		385			385		4,917	4,917			
100028648	BARCLAY	MD		10/26/2018		3,831		1,086			1,086		4,917	4,917			
100127468	GILBERT	AZ		09/08/2023		5,029		(111)			(111)		4,918	4,918			
100065653	BELCAMP	MD		07/28/2021		5,030		(113)			(113)		4,918	4,918			
100088298	LAKE HOPATCONG	NJ		11/10/2022		5,004		(86)			(86)		4,918	4,918			
100129500	CASTLE ROCK	CO		09/29/2023		4,837		81			81		4,918	4,918			
100073558	OCEANSIDE	CA		11/19/2021		5,570		(652)			(652)		4,918	4,918			
100044264	STERLING	VA		08/19/2020		3,777		1,141			1,141		4,918	4,918			
100088961	PHOENIX	AZ		11/15/2022		5,241		(323)			(323)		4,918	4,918			
100088040	KATY	TX		10/25/2022		4,993		(75)			(75)		4,918	4,918			
100078958	CRANBERRY TWP	PA		02/24/2022		4,861		57			57		4,918	4,918			
100048799	HOMESTEAD	FL		11/20/2020		4,037		881			881		4,919	4,919			
100109097	FRESNO	CA		06/05/2023		5,134		(215)			(215)		4,919	4,919			
100026986	LOS ANGELES	CA		09/26/2018		4,141		778			778		4,919	4,919			
100066823	NORTH PLAINFIELD	NJ		08/02/2021		4,927		(8)			(8)		4,919	4,919			
100118041	ENGLEWOOD	OH		07/20/2023		2,814		2,105			2,105		4,919	4,919			
100055425	CHICAGO	IL		03/23/2021		5,357		(438)			(438)		4,919	4,919			
100060272	SEVIERVILLE	TN		06/25/2021		5,108		(188)			(188)		4,919	4,919			
100064521	MIDDLETOWN	NY		07/01/2021		4,773		147			147		4,920	4,920			
100109376	WESLEY CHAPEL	FL		06/12/2023		4,845		76			76		4,921	4,921			
100062167	DAMASCUS	MD		07/01/2021		4,969		(48)			(48)		4,921	4,921			
100110209	HARKER HEIGHTS	TX		06/30/2023		5,036		(115)			(115)		4,921	4,921			
100126484	LYNWOOD	CA		08/30/2023		4,422		499			499		4,921	4,921			
100067110	MOUNTAIN VIEW	HI		08/02/2021		4,641		280			280		4,921	4,921			
100154192	LOS ANGELES	CA		07/11/2024		5,535		(613)			(613)		4,921	4,921			
100147129	PARKER	TX		05/08/2024		5,331		(410)			(410)		4,921	4,921			
100135816	CANTON	GA		11/10/2023		4,637		284			284		4,921	4,921			
100054444	BENSALEM	PA		03/23/2021		5,666		(745)			(745)		4,921	4,921			
100047206	CONWAY	AR		11/20/2020		5,421		(499)			(499)		4,922	4,922			
100151997	SNOQUALMIE	WA		06/14/2024		4,907		14			14		4,922	4,922			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061868	WILMINGTON	NC		07/01/2021		5,131		(209)			(209)		4,922	4,922			
100148017	SANTA MARIA	CA		04/10/2024		4,938		(16)			(16)		4,922	4,922			
100029360	LONGWOOD	FL		10/26/2018		4,544		378			378		4,922	4,922			
100018031	VISALIA	CA		05/22/2018		5,061		(139)			(139)		4,922	4,922			
100110500	SUWANEE	GA		06/30/2023		4,922		1			1		4,922	4,922			
100112066	ROCKAWAY PARK	NY		06/29/2023		1,051		3,871			3,871		4,922	4,922			
100024486	VALENCIA	CA		09/20/2018		5,078		(155)			(155)		4,923	4,923			
100053641	SHIRLEY	NY		03/23/2021		5,315		(391)			(391)		4,923	4,923			
100129562	WINDSOR	CO		09/29/2023		4,332		592			592		4,923	4,923			
100029709	OAKLAND	CA		10/26/2018		4,704		220			220		4,924	4,924			
100129954	MIAMI	FL		09/27/2023		(1,399)		6,323			6,323		4,924	4,924			
100146893	DAVIS	CA		03/26/2024		5,256		(336)			(336)		4,920	4,924		4	4
100049676	LEXINGTON	SC		11/20/2020		5,765		(838)			(838)		4,927	4,924		(3)	(3)
100065803	RESTON	VA		07/28/2021		5,264		(340)			(340)		4,924	4,924			
100110934	OCEANSIDE	CA		06/29/2023		4,342		582			582		4,924	4,924			
100139097	NORTHRIDGE	CA		12/28/2023		5,389		(465)			(465)		4,924	4,924			
100054906	BRISTOL	PA		03/23/2021		5,823		(899)			(899)		4,924	4,925		1	1
100101517	RENO	NV		04/26/2023		4,153		772			772		4,925	4,925			
100110241	ARDEN	NC		06/30/2023		4,788		137			137		4,925	4,925			
100013666	ROMOLAND	CA		05/25/2017		4,592		334			334		4,925	4,925			
100139535	LAWRENCEVILLE	GA		12/28/2023		5,584		(659)			(659)		4,926	4,926			
100076281	BAYONNE	NJ		01/07/2022		5,298		(372)			(372)		4,926	4,926			
100120280	MIAMI	FL		08/18/2023		5,025		(99)			(99)		4,926	4,926			
100082218	CABO SAN LUCAS	MEX		04/14/2022		4,926							4,926	4,926			
100129525	IDAHO FALLS	ID		09/29/2023		5,185		(259)			(259)		4,926	4,926			
100080995	NEW BRAUNFELS	TX		03/18/2022		4,633		293			293		4,926	4,926			
100109045	LAS VEGAS	NV		06/05/2023		5,171		(245)			(245)		4,926	4,926			
100065399	LAKEWOOD	NJ		07/28/2021		5,121		(194)			(194)		4,927	4,927			
100026588	WEST COVINA	CA		09/26/2018		3,739		1,188			1,188		4,927	4,927			
100025986	ELGIN	SC		09/20/2018		4,869		58			58		4,927	4,927			
100026314	NEW CASTLE	DE		09/20/2018		3,444		1,483			1,483		4,927	4,927			
100053904	MIAMI	FL		03/23/2021		5,829		(902)			(902)		4,927	4,927			
100075943	SANFORD	ME		01/07/2022		5,334		(407)			(407)		4,928	4,928			
100029918	PASADENA	TX		12/20/2018		4,905		23			23		4,928	4,928			
100173131	SOUTH LAKE TAHOE	CA		10/30/2024		5,003		(75)			(75)		4,928	4,928			
100063066	WALDORF	MD		07/01/2021		5,073		(146)			(146)		4,928	4,928			
100064470	CONYERS	GA		07/01/2021		4,720		208			208		4,928	4,928			
100110267	DELTAVILLE	VA		06/30/2023		5,186		(258)			(258)		4,928	4,928			
100078566	TILBURG	NLD		01/26/2022		5,017						89	5,106	4,928	(177)		(177)
100113185	CLERMONT	FL		06/29/2023		4,534		395			395		4,929	4,929			
100135856	SNOHOMISH	WA		11/13/2023		5,135		(206)			(206)		4,929	4,929			
100027033	VALLEJO	CA		09/26/2018		1,959		2,970			2,970		4,929	4,929			
100065126	KALAMAZOO	MI		07/14/2021		5,197		(266)			(266)		4,931	4,929		(1)	(1)
100018068	TEMPE	AZ		06/08/2018		5,203		(274)			(274)		4,929	4,929			
100146855	RICHMOND	VA		03/21/2024		5,578		(648)			(648)		4,930	4,930			
100099708	LATHROP	CA		02/28/2023		4,840		90			90		4,930	4,930			
100068342	BRADENTON	FL		08/25/2021		5,302		(372)			(372)		4,930	4,930			
100120081	HERRIMAN	UT		08/11/2023		4,533		397			397		4,930	4,930			
100114914	SANTA ANA	CA		07/13/2023		5,251		(320)			(320)		4,930	4,930			
100136418	CYPRESS	TX		11/20/2023		3,968		963			963		4,930	4,930			
100083230	RIVERSIDE	CA		05/10/2022		5,187		(256)			(256)		4,931	4,931			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143000	HOLTSVILLE	NY		02/12/2024		5,277		(346)			(346)		4,931	4,931			
100087378	FRESNO	CA		10/25/2022		4,647		284			284		4,931	4,931			
100020214	JACKSONVILLE	FL		07/17/2018		5,258		(328)			(328)		4,931	4,931			
100114491	MAYWOOD	CA		06/29/2023		4,375		556			556		4,931	4,931			
100100660	ATCO	NJ		04/28/2023		5,071		(139)			(139)		4,931	4,931			
100138891	LIVINGSTON	MT		12/21/2023		5,188		(260)			(260)		4,928	4,931		3	3
100079641	BOLINGBROOK	IL		04/08/2022		5,266		(335)			(335)		4,931	4,931			
100079901	CAPE CORAL	FL		04/25/2022		4,993		(61)			(61)		4,931	4,931			
100108415	WASHINGTON	DC		05/25/2023		(2,764)		7,695			7,695		4,932	4,932			
100053827	BAINBRIDGE ISLAND	WA		03/23/2021		5,717		(785)			(785)		4,932	4,932			
100115158	NEWARK	NJ		07/17/2023		(4,248)		9,180			9,180		4,932	4,932			
100043360	SICKLERVILLE	NJ		08/13/2020		5,984		(1,052)			(1,052)		4,932	4,932			
100103083	NEWARK	NJ		04/21/2023		(1,322)		6,254			6,254		4,932	4,932			
100116016	AUSTIN	TX		07/20/2023		5,258		(325)			(325)		4,932	4,932			
100090207	MYRTLE BEACH	SC		01/13/2023		5,614		(681)			(681)		4,933	4,933			
100063666	WIMAUMA	FL		07/01/2021		5,022		(90)			(90)		4,933	4,933			
100129625	DEER PARK	WA		09/29/2023		5,126		(193)			(193)		4,933	4,933			
100054217	HIGHLAND MILLS	NY		03/23/2021		5,365		(433)			(433)		4,933	4,933			
100065616	PHOENIX	AZ		07/28/2021		5,372		(439)			(439)		4,933	4,933			
100029075	GERMANTOWN	MD		10/26/2018		3,866		1,068			1,068		4,933	4,933			
100110479	TOMS RIVER	NJ		06/30/2023		4,818		116			116		4,934	4,934			
100018251	BLOOMINGTON	MN		06/08/2018		5,032		(98)			(98)		4,934	4,934			
100065572	KYLE	TX		07/28/2021		5,350		(415)			(415)		4,935	4,935			
100138774	PROSPER	TX		12/21/2023		5,293		(358)			(358)		4,935	4,935			
100081378	ZEBULON	NC		03/18/2022		4,580		355			355		4,935	4,935			
100082258	REDDING	CA		04/14/2022		5,513		(578)			(578)		4,935	4,935			
100014528	WASHINGTON	DC		09/27/2017		4,273		660			660		4,932	4,935		3	3
100045869	REDWOOD CITY	CA		11/25/2020		5,863		(928)			(928)		4,935	4,935			
100057589	BAKERSFIELD	CA		06/30/2021		5,319		(382)			(382)		4,937	4,935		(2)	(2)
100048248	COLUMBIA	MD		11/20/2020		2,544		2,391			2,391		4,935	4,935			
100018061	LEMON GROVE	CA		06/08/2018		5,082		(147)			(147)		4,935	4,935			
100057751	HERNANDO BEACH	FL		06/30/2021		5,198		(262)			(262)		4,936	4,936			
100136414	CHATHAM	NJ		11/20/2023		4,833		103			103		4,936	4,936			
100110663	N TOPSAIL BEACH	NC		06/30/2023		5,274		(337)			(337)		4,937	4,937			
100110312	BOYD	TX		06/30/2023		4,724		213			213		4,938	4,938			
100031753	CLERMONT	FL		03/29/2019		4,583		355			355		4,938	4,938			
100078638	ST PETERSBURG	FL		02/02/2022		5,561		(623)			(623)		4,938	4,938			
100137114	GRAND HAVEN	MI		11/28/2023		4,972		(33)			(33)		4,939	4,939			
100078843	KISSIMMEE	FL		02/24/2022		5,047		(108)			(108)		4,939	4,939			
100044191	SAN DIEGO	CA		08/19/2020		4,241		698			698		4,939	4,939			
100066532	SOUTH AMBOY	NJ		08/02/2021		4,950		(10)			(10)		4,939	4,939			
100133135	WOODLAND	CA		11/29/2023		5,386		(447)			(447)		4,940	4,940			
100146727	BELL	CA		03/20/2024		4,999		(59)			(59)		4,940	4,940			
100065103	ERIE	CO		07/14/2021		5,283		(343)			(343)		4,940	4,940			
100025541	VERNON	NJ		09/20/2018		4,480		460			460		4,940	4,940			
100032048	INGLEWOOD	CA		03/29/2019		4,057		883			883		4,940	4,940			
100115715	BRADENTON	FL		07/20/2023		5,185		(245)			(245)		4,940	4,940			
100115123	NEWARK	NJ		07/17/2023		5,205		(265)			(265)		4,940	4,940			
100100608	BAYONNE	NJ		04/27/2023		5,437		(497)			(497)		4,941	4,941			
100130217	CLOVIS	CA		11/15/2023		5,502		(560)			(560)		4,942	4,942			
100012609	LONG BEACH	CA		05/25/2017		5,141		(199)			(199)		4,942	4,942			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102464	SAN DIEGO	CA		06/07/2023		4,654		288			288		4,942	4,942			
100024764	SUN VALLEY	CA		09/20/2018		4,680		262			262		4,942	4,942			
100081458	FRIENDSWOOD	TX		03/18/2022		4,580		363			363		4,942	4,942			
100071774	GOLDSBORO	NC		10/14/2021		5,309		(367)			(367)		4,943	4,943			
100012398	NORTH AUGUSTA	SC		04/28/2017		3,704		1,239			1,239		4,943	4,943			
100018202	KANSAS CITY	MO		06/08/2018		5,571		(628)			(628)		4,943	4,943			
100065253	WARRENTON	VA		07/14/2021		5,026		(82)			(82)		4,943	4,943			
100031428	VACAVILLE	CA		03/29/2019		2,232		2,712			2,712		4,944	4,944			
100147003	LACEY	WA		03/27/2024		5,131		(187)			(187)		4,944	4,944			
100081984	ROTTERDAM	NLD		03/30/2022		5,043						50	5,093	4,944	(149)		(149)
100065541	WASILLA	AK		07/28/2021		5,399		(455)			(455)		4,944	4,944			
100118719	AVONDALE ESTATES	GA		07/25/2023		5,155		(211)			(211)		4,944	4,944			
100141865	ORLANDO	FL		03/27/2024		5,334		(390)			(390)		4,944	4,944			
100068467	WORCESTER	MA		08/25/2021		5,369		(425)			(425)		4,944	4,944			
100126703	OPA LOCKA	FL		08/30/2023		1,575		3,370			3,370		4,944	4,944			
100015762	SOUTH GATE	CA		02/02/2018		5,126		(181)			(181)		4,945	4,945			
100026614	OAKDALE	CA		09/26/2018		4,731		214			214		4,945	4,945			
100067964	CRANSTON	RI		09/23/2021		5,312		(367)			(367)		4,945	4,945		(1)	(1)
100075716	WILMINGTON	NC		12/01/2021		5,012		(67)			(67)		4,945	4,945			
100110162	CHICAGO	IL		06/30/2023		4,830		116			116		4,946	4,945		(1)	(1)
100031877	FONTANA	CA		03/29/2019		4,545		400			400		4,945	4,945			
100115855	SARASOTA	FL		07/20/2023		4,791		154			154		4,945	4,945			
3310058391	DOUGLASSVILLE	PA		08/31/2023		4,945							4,945	4,945			
100054802	PITTSBURGH	PA		03/23/2021		5,091		(146)			(146)		4,945	4,945			
100112726	MARIETTA	GA		06/29/2023		3,774		1,171			1,171		4,945	4,945			
100140994	COSTA MESA	CA		02/20/2024		5,206		(260)			(260)		4,945	4,945			
100090401	GRAND PRAIRIE	TX		12/28/2022		5,095		(150)			(150)		4,945	4,945			
100102026	LONG BEACH	CA		04/14/2023		5,206		(260)			(260)		4,945	4,945			
100000610	MIDDLETOWN	CT		09/27/2016		4,988		(43)			(43)		4,946	4,946			
100031268	ELK GROVE	CA		03/29/2019		5,157		(211)			(211)		4,946	4,946			
100126726	FRANKLIN	OH		08/30/2023		4,139		806			806		4,946	4,946			
100146736	ANAHEIM	CA		03/20/2024		5,778		(832)			(832)		4,946	4,946			
100136065	NORWALK	CA		11/16/2023		5,301		(355)			(355)		4,946	4,946			
100081326	JOSEPHINE	TX		03/18/2022		4,559		387			387		4,947	4,947			
100151222	FRANKLIN	MA		05/10/2024		4,867		80			80		4,947	4,947			
100076845	CHAMPIONS GATE	FL		12/27/2021		5,922		(975)			(975)		4,947	4,947			
100134273	ROSELLE	NJ		10/27/2023		5,297		(350)			(350)		4,947	4,947			
100139578	SOUTH MIAMI	FL		12/28/2023		4,935		12			12		4,947	4,947			
100016528	CHARLOTTE	NC		04/10/2018		5,079		(131)			(131)		4,948	4,948			
100110213	RENO	NV		06/30/2023		4,925		23			23		4,948	4,948			
100130306	LAKESIDE	CA		09/28/2023		5,208		(260)			(260)		4,948	4,948			
100030358	WASHINGTON	DC		12/20/2018		3,510		1,438			1,438		4,948	4,948			
100028221	WHITE LAKE	MI		10/26/2018		5,300		(351)			(351)		4,948	4,948			
100082852	KATY	TX		05/17/2022		5,825		(873)			(873)		4,951	4,949		(3)	(3)
100027914	STATEN ISLAND	NY		10/26/2018		2,578		2,371			2,371		4,949	4,949			
100109870	HILLSIDE	NJ		06/22/2023		5,178		(229)			(229)		4,949	4,949			
100053538	WINSTON SALEM	NC		03/23/2021		6,383		(1,435)			(1,435)		4,949	4,949			
100071509	LOS ANGELES	CA		10/19/2021		5,475		(526)			(526)		4,949	4,949			
100079403	PHOENIX	AZ		03/17/2022		5,055		(107)			(107)		4,949	4,949			
100081299	LAS VEGAS	NV		03/18/2022		5,012		(63)			(63)		4,949	4,949			
100100664	FREDERICKSBURG	VA		04/28/2023		4,742		208			208		4,949	4,949			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110481	PORTLAND	OR		06/30/2023		4,824		126			126		4,950	4,950			
100080853	HEMET	CA		03/10/2022		5,823		(873)			(873)		4,950	4,950			
100110461	HAWTHORNE	CA		06/30/2023		5,315		(365)			(365)		4,950	4,950			
100060215	KILL DEVIL HILLS	NC		06/25/2021		5,207		(257)			(257)		4,951	4,951			
100078332	CAPE CORAL	FL		02/10/2022		5,746		(794)			(794)		4,951	4,951			
100030705	CLAYTON	NC		04/09/2019		4,038		914			914		4,952	4,952			
403048801	UPPER DEERFIELD	NJ		06/28/2024		10,091		(5,140)			(5,140)		4,952	4,952			
100049385	LYNWOOD	CA		11/20/2020		6,015		(1,063)			(1,063)		4,952	4,952			
100053889	LAUREL	MD		03/23/2021		5,799		(846)			(846)		4,952	4,952			
100010786	CHICAGO	IL		12/23/2016		3,603		1,350			1,350		4,953	4,953			
100165782	BOCA RATON	FL		08/29/2024		5,907		(954)			(954)		4,953	4,953			
100078916	OAKLAND	CA		02/24/2022		5,054		(101)			(101)		4,953	4,953			
100091366	OLATHE	KS		02/22/2023		5,035		(79)			(79)		4,956	4,953		(2)	(2)
100136354	BLUE SPRINGS	MO		11/20/2023		4,797		156			156		4,953	4,953			
100078804	COLORADO SPRINGS	CO		02/24/2022		5,159		(205)			(205)		4,953	4,953			
100073537	MODESTO	CA		10/26/2021		5,103		(149)			(149)		4,954	4,954			
100025847	STATEN ISLAND	NY		09/20/2018		4,204		750			750		4,954	4,954			
100055917	BALTIMORE	MD		03/26/2021		5,279		(325)			(325)		4,954	4,954			
100110936	SAVANNAH	GA		06/29/2023		5,394		(440)			(440)		4,954	4,954			
100139538	LOS ANGELES	CA		12/28/2023		4,950		4			4		4,954	4,954			
100067524	GARNER	NC		09/23/2021		5,372		(418)			(418)		4,954	4,954			
100065351	LAVEEN	AZ		07/28/2021		5,291		(336)			(336)		4,954	4,954			
100046674	CHARDON	OH		11/25/2020		6,029		(1,074)			(1,074)		4,954	4,954			
100120025	TEANECK	NJ		08/11/2023		5,060		(105)			(105)		4,955	4,955			
100000406	NORRIDGE	IL		09/27/2016		4,268		687			687		4,955	4,955			
100060148	FORT LAUDERDALE	FL		06/25/2021		5,393		(439)			(439)		4,955	4,955			
100137788	EAGLE RIVER	AK		12/08/2023		5,154		(199)			(199)		4,955	4,955			
100045080	JOLIET	IL		11/19/2020		5,739		(784)			(784)		4,955	4,955			
100110063	SILVER SPRING	MD		06/23/2023		5,007		(52)			(52)		4,956	4,956			
100138265	HOLLYWOOD	FL		12/15/2023		4,891		65			65		4,956	4,956			
100116729	BRANDON	FL		07/20/2023		2,731		2,225			2,225		4,957	4,957			
100012795	MIAMI	FL		05/25/2017		4,807		150			150		4,957	4,957			
100135800	RANCHO CORDOVA	CA		11/10/2023		2,977		1,980			1,980		4,957	4,957			
100083959	RUTHER GLEN	VA		07/12/2022		5,297		(340)			(340)		4,957	4,957			
100107894	ESCONDIDO	CA		06/29/2023		5,257		(300)			(300)		4,957	4,957			
100062344	PAWTUCKET	RI		07/01/2021		5,045		(88)			(88)		4,958	4,958			
100082642	HAMPSTEAD	MD		04/14/2022		5,184		(226)			(226)		4,958	4,958			
100055758	KENT	WA		03/23/2021		5,523		(565)			(565)		4,959	4,959			
100117956	REDMOND	WA		07/20/2023		344		4,614			4,614		4,959	4,959			
100010789	MIAMI	FL		01/27/2017		2,879		2,081			2,081		4,959	4,959		(1)	(1)
100150787	SAN JOSE	CA		05/07/2024		4,690		269			269		4,959	4,959			
100080834	REDMOND	OR		03/10/2022		5,683		(724)			(724)		4,959	4,959			
100110848	MILWAUKEE	WI		06/29/2023		4,036		923			923		4,959	4,959			
100055578	MONROVIA	CA		03/23/2021		5,535		(575)			(575)		4,960	4,960			
100065845	OCALA	FL		07/23/2021		5,498		(538)			(538)		4,960	4,960			
100065705	PRESCOTT VALLEY	AZ		07/28/2021		5,407		(447)			(447)		4,960	4,960			
100080471	BIG BEAR CITY	CA		03/10/2022		5,369		(411)			(411)		4,958	4,960		2	2
100142544	LA CRESCENTA	CA		02/08/2024		5,343		(382)			(382)		4,961	4,961			
100126977	KATY	TX		08/30/2023		4,262		700			700		4,962	4,962			
100120131	LAKE LURE	NC		08/11/2023		5,066		(104)			(104)		4,962	4,962			
100050092	WASHINGTON	DC		11/20/2020		5,411		(449)			(449)		4,962	4,962			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114133	SUMITON	AL		06/29/2023		4,605		357			357		4,962	4,962			
100024541	DUARTE	CA		09/20/2018		5,110		(148)			(148)		4,962	4,962			
100050226	NOTTINGHAM	PA		11/20/2020		6,471		(1,509)			(1,509)		4,962	4,962			
100111123	LOXAHATCHEE	FL		06/29/2023		1,799		3,164			3,164		4,962	4,962			
100132250	WENDELL	NC		10/13/2023		3,304		1,658			1,658		4,963	4,963			
100054317	SAGINAW	MI		03/23/2021		5,209		(246)			(246)		4,963	4,963			
100102428	HOUSTON	TX		06/07/2023		5,446		(483)			(483)		4,963	4,963			
100116236	ROYAL PALM BEACH	FL		07/20/2023		2,556		2,407			2,407		4,963	4,963			
100108011	DESTIN	FL		05/25/2023		4,155		809			809		4,963	4,963			
100073553	MIAMI	FL		11/19/2021		5,480		(516)			(516)		4,964	4,964			
100067597	GREENSBORO	NC		09/23/2021		5,329		(365)			(365)		4,964	4,964			
100060143	STUART	FL		06/25/2021		5,291		(328)			(328)		4,964	4,964			
100136938	SAN MARCOS	CA		11/28/2023		4,680		284			284		4,964	4,964			
100100466	BRONX	NY		04/27/2023		5,210		(246)			(246)		4,964	4,964			
100049234	RICHMOND HILL	NY		11/20/2020		6,212		(1,248)			(1,248)		4,964	4,964			
100115892	FAIR OAKS	CA		07/20/2023		5,200		(237)			(237)		4,964	4,964			
100132777	INGLEWOOD	CA		11/03/2023		4,762		202			202		4,964	4,964			
100144454	SAN ANTONIO	TX		04/26/2024		5,333		(369)			(369)		4,964	4,964			
100065794	FORT COLLINS	CO		07/28/2021		5,449		(485)			(485)		4,964	4,964			
100065100	WILTON	NH		07/14/2021		5,311		(346)			(346)		4,965	4,965			
100014725	CALLAHAN	FL		09/27/2017		4,801		164			164		4,965	4,965			
100158137	KELLER	TX		07/09/2024		5,710		(193)			(193)		5,517	4,965		(552)	(552)
100134476	COLLIERVILLE	TN		10/30/2023		5,327		(362)			(362)		4,965	4,965			
100091958	MIDDLEBURG	FL		02/07/2023		5,443		(478)			(478)		4,965	4,965			
100133440	SUNNYVALE	TX		10/19/2023		5,357		(391)			(391)		4,966	4,966			
100060200	MINNEAPOLIS	MN		06/25/2021		5,403		(437)			(437)		4,966	4,966			
100127611	GWYNN	VA		09/08/2023		5,028		(62)			(62)		4,966	4,966			
100131763	ROCKVILLE	MD		10/06/2023		4,557		409			409		4,966	4,966			
100030954	DELRAY BEACH	FL		03/29/2019		3,583		1,383			1,383		4,966	4,966			
100065583	SAN TAN VALLEY	AZ		07/28/2021		5,422		(456)			(456)		4,967	4,967			
100079914	BOCA RATON	FL		04/08/2022		5,090		(123)			(123)		4,967	4,967			
100103247	LEHIGH ACRES	FL		04/27/2023		5,567		(600)			(600)		4,967	4,967			
100132683	WEST PALM BEACH	FL		11/03/2023		4,637		331			331		4,967	4,967			
100109983	BROOKLYN	NY		06/22/2023		5,530		(563)			(563)		4,967	4,967			
100078585	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		5,061						90	5,151	4,968	(182)		(182)
100076565	FRESNO	CA		12/16/2021		5,521		(553)			(553)		4,968	4,968			
100017876	PASADENA	CA		05/30/2018		4,940		28			28		4,968	4,968			
100025940	BROOKLYN	NY		09/20/2018		4,310		658			658		4,968	4,968			
100067094	WEST BOYLSTON	MA		08/02/2021		4,741		229			229		4,969	4,969			
100137151	FRISCO	TX		11/28/2023		5,486		(516)			(516)		4,970	4,970			
100151739	LUNENBURG	MA		05/10/2024		4,997		(27)			(27)		4,970	4,970			
100099947	SAN DIEGO	CA		03/28/2023		4,911		60			60		4,971	4,971			
100141061	KISSIMMEE	FL		02/20/2024		5,410		(439)			(439)		4,971	4,971			
100114501	NAMPA	ID		06/29/2023		4,731		240			240		4,971	4,971			
100173431	MOUNTLAKE TERRACE	WA		10/29/2024		5,176		(205)			(205)		4,971	4,971			
100032041	SACRAMENTO	CA		03/29/2019		4,812		159			159		4,971	4,971			
100137484	EL CERRITO	CA		01/11/2024		5,456		(484)			(484)		4,972	4,972			
100026134	CHICAGO	IL		09/20/2018		4,276		696			696		4,972	4,972			
100100831	BRIGHTON	CO		04/28/2023		4,791		181			181		4,972	4,972			
100060100	RIVERSIDE	CA		06/25/2021		5,395		(423)			(423)		4,972	4,972			
100102728	HOUSTON	TX		06/22/2023		5,117		(144)			(144)		4,973	4,973			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148732	VAN NUYS	CA		04/17/2024		5,457		(485)			(485)		4,973	4,973			
100116662	MIAMI	FL		07/20/2023		2,492		2,480			2,480		4,973	4,973			
100068169	CORDOVA	TN		08/25/2021		5,181		(208)			(208)		4,973	4,973			
100153941	LOS ANGELES	CA		06/05/2024		5,655		(682)			(682)		4,973	4,973			
100081488	WENATCHEE	WA		03/18/2022		4,579		397			397		4,976	4,973		(3)	(3)
100083967	LAS VEGAS	NV		07/12/2022		5,701		(728)			(728)		4,973	4,973			
100108138	WILMINGTON	MA		05/24/2023		5,239		(265)			(265)		4,974	4,974			
100135112	DENTON	TX		11/01/2023		3,874		1,100			1,100		4,974	4,974			
100053431	NORMAL	IL		03/23/2021		4,989		(14)			(14)		4,975	4,975			
100139704	UNITED KINGDOM	GBR		12/18/2023		5,003						(39)	4,964	4,975	10		10
100062313	WEST PALM BEACH	FL		07/01/2021		5,127		(152)			(152)		4,975	4,975			
100031989	LA PUENTE	CA		03/29/2019		3,823		1,152			1,152		4,975	4,975			
100000308	METAIRIE	LA		09/27/2016		4,423		552			552		4,975	4,975			
100074171	YORKVILLE	IL		12/09/2021		5,626		(650)			(650)		4,975	4,975			
100044544	LAS VEGAS	NV		11/19/2020		4,352		623			623		4,975	4,975			
100081007	NASHVILLE	TN		03/18/2022		4,722		253			253		4,975	4,975			
100070429	HOUSTON	TX		09/23/2021		5,310		(331)			(331)		4,979	4,976		(3)	(3)
100110547	SAINT AUGUSTINE	FL		06/30/2023		4,459		517			517		4,976	4,976			
100028756	SAN YSIDRO	CA		10/26/2018		4,421		555			555		4,976	4,976			
100110491	ROWLAND HEIGHTS	CA		06/30/2023		5,016		(40)			(40)		4,976	4,976			
100132006	VANCOUVER	WA		10/13/2023		5,175		(199)			(199)		4,976	4,976			
100140737	PORT SAINT LUCIE	FL		01/22/2024		5,239		(262)			(262)		4,976	4,976			
100081777	SOUTH JORDAN	UT		03/30/2022		4,707		269			269		4,976	4,976			
100102801	GARDEN GROVE	CA		06/22/2023		(3,559)		8,536			8,536		4,977	4,977			
100043839	PLACERVILLE	CA		08/19/2020		6,113		(1,135)			(1,135)		4,977	4,977			
100061812	MIRAMAR	FL		07/01/2021		5,032		(55)			(55)		4,977	4,977			
100080961	NORCROSS	GA		03/18/2022		4,492		486			486		4,978	4,978			
100140910	LAKE ELSINORE	CA		02/26/2024		5,121		(143)			(143)		4,978	4,978			
100103377	KAPOLEI	HI		06/16/2023		5,634		(655)			(655)		4,979	4,979			
100057808	SURFSIDE BEACH	TX		06/30/2021		5,265		(285)			(285)		4,979	4,979			
100142343	GLEN OAKS	NY		03/15/2024		5,469		(490)			(490)		4,979	4,979			
100109026	LAKE STEVENS	WA		05/31/2023		5,259		(279)			(279)		4,979	4,979			
100011458	SAN ANTONIO	TX		12/23/2016		4,024		956			956		4,980	4,980			
100038446	KILDARE	IRL		09/27/2019		(1,212)		6,568			6,568	(35)	5,320	4,980	(75)	(265)	(340)
100154761	NORTH MYRTLE BEACH	SC		07/19/2024		5,338		(358)			(358)		4,980	4,980			
100064235	LAKE WORTH	FL		07/01/2021		4,665		316			316		4,981	4,981			
100129645	HIGHLANDS RANCH	CO		09/29/2023		5,158		(177)			(177)		4,981	4,981			
100116008	VISTA	CA		07/20/2023		5,267		(285)			(285)		4,982	4,982			
100029444	CASA GRANDE	AZ		10/26/2018		4,297		684			684		4,982	4,982			
100068340	MIAMI	FL		08/25/2021		5,430		(448)			(448)		4,982	4,982			
100076274	WHITEHALL	PA		01/07/2022		5,215		(233)			(233)		4,982	4,982			
100081307	LANCASTER	CA		03/18/2022		4,597		384			384		4,982	4,982			
100043258	ACWORTH	GA		08/13/2020		4,598		384			384		4,982	4,982			
100120361	LAUREL	MD		08/18/2023		5,009		(26)			(26)		4,983	4,983		(1)	(1)
100110468	LEHI	UT		06/30/2023		4,833		150			150		4,983	4,983			
100070509	CAPE CORAL	FL		09/23/2021		5,217		(234)			(234)		4,983	4,983			
100068179	CORDOVA	TN		08/25/2021		5,139		(155)			(155)		4,983	4,983			
100100409	FLUSHING	NY		04/27/2023		3,766		1,217			1,217		4,983	4,983			
100068348	VENICE	FL		08/25/2021		5,172		(189)			(189)		4,984	4,984			
100076138	TEMPE	AZ		01/07/2022		5,146		(162)			(162)		4,984	4,984			
100089054	COPPEROPOLIS	CA		01/06/2023		5,210		(227)			(227)		4,984	4,984			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129328	SACRAMENTO	CA		09/25/2023		4,861		123			123		4,984	4,984			
100109630	NORTH HOLLYWOOD	CA		06/14/2023		5,246		(262)			(262)		4,984	4,984			
100078972	FALL RIVER	MA		02/24/2022		5,161		(176)			(176)		4,985	4,985			
100030508	HOUSTON	TX		12/20/2018		4,925		60			60		4,985	4,985			
100081185	AMERICAN FORK	UT		03/18/2022		4,925		60			60		4,985	4,985			
100043939	SACRAMENTO	CA		08/19/2020		6,043		(1,058)			(1,058)		4,985	4,985			
100057529	CONVERSE	TX		06/30/2021		5,172		(187)			(187)		4,986	4,986			
100101535	JACKSONVILLE	FL		04/26/2023		4,663		322			322		4,986	4,986			
100081128	SAGINAW	TX		03/18/2022		4,785		201			201		4,986	4,986			
100000184	CHESTERLAND	OH		09/27/2016		5,214		(228)			(228)		4,986	4,986			
100062325	MILLBROOK	AL		07/01/2021		5,063		(76)			(76)		4,986	4,986			
100165798	FORT LAUDERDALE	FL		08/29/2024		5,990		(1,003)			(1,003)		4,987	4,987			
100139352	YONKERS	NY		12/28/2023		5,253		(266)			(266)		4,987	4,987			
100141918	SAINT CLOUD	FL		03/27/2024		5,254		(267)			(267)		4,987	4,987			
100029321	LIBERTY HILL	TX		10/26/2018		4,342		645			645		4,987	4,987			
100114601	CHINO	CA		06/29/2023		4,898		89			89		4,987	4,987			
100128365	LOS ANGELES	CA		09/15/2023		4,951		36			36		4,987	4,987			
100060202	MINNEAPOLIS	MN		06/25/2021		5,431		(443)			(443)		4,987	4,987			
100066519	RIVERVIEW	FL		08/02/2021		5,080		(93)			(93)		4,987	4,987			
100062353	ROSELLE	NJ		07/01/2021		4,806		181			181		4,988	4,988			
100117150	REGO PARK	NY		07/20/2023		3,499		1,489			1,489		4,988	4,988			
100135693	LAKESIDE	AZ		11/09/2023		5,313		(325)			(325)		4,988	4,988			
100138980	SUNRISE	FL		12/21/2023		5,550		(562)			(562)		4,988	4,988			
100044174	SOUTH OZONE PARK	NY		08/19/2020		4,973		16			16		4,989	4,989			
100012966	PALMDALE	CA		05/25/2017		5,175		(186)			(186)		4,989	4,989			
100063158	HOUSTON	TX		07/01/2021		5,163		(174)			(174)		4,989	4,989			
100101860	MIAMI	FL		04/06/2023		29,310		(24,659)			(24,659)		4,651	4,989		339	339
100049536	EDMONDS	WA		11/20/2020		5,469		(479)			(479)		4,989	4,989			
100019592	MONTGOMERY	AL		07/26/2018		5,169		(179)			(179)		4,990	4,990			
100117405	OAKLAND	CA		07/20/2023		2,662		2,328			2,328		4,990	4,990			
4010061272	ELYRIA	OH		01/30/2024		5,540		(550)			(550)		4,990	4,990			
100131708	ANNANDALE	VA		10/06/2023		4,391		599			599		4,991	4,991			
100135610	PORTLAND	OR		11/09/2023		5,115		(125)			(125)		4,991	4,991			
100109730	BRUNSWICK HILLS	OH		06/16/2023		5,626		(636)			(636)		4,991	4,991			
100027938	NEPTUNE	NJ		10/26/2018		3,893		1,098			1,098		4,991	4,991			
100025637	TEMECULA	CA		09/20/2018		4,762		229			229		4,991	4,991			
100141279	GARDEN GROVE	CA		01/30/2024		5,390		(398)			(398)		4,991	4,991			
100135222	ASHLAND	VA		11/08/2023		5,046		(55)			(55)		4,991	4,991			
100102129	NORTHRIDGE AREA LOS ANGELES	CA		04/14/2023		4,903		88			88		4,992	4,992			
100012305	CHICAGO	IL		04/28/2017		2,988		2,004			2,004		4,992	4,992			
100086196	TOMBALL	TX		10/07/2022		5,008		(16)			(16)		4,992	4,992			
100081424	TEHACHAPI	CA		03/18/2022		4,659		334			334		4,992	4,992			
100142569	SALEM	MA		02/08/2024		5,458		(466)			(466)		4,992	4,992			
100081214	PEOTONE	IL		03/18/2022		4,524		468			468		4,992	4,992			
100142652	FONTANA	CA		02/08/2024		5,111		(119)			(119)		4,993	4,993			
100088866	HALLANDALE BEACH	FL		11/15/2022		4,817		176			176		4,993	4,993			
100134770	SEMINOLE	FL		10/30/2023		5,016		(23)			(23)		4,993	4,993			
100102896	DUCK KEY	FL		06/22/2023		5,612		(619)			(619)		4,993	4,993			
100138989	JACKSONVILLE	FL		12/21/2023		3,597		1,396			1,396		4,993	4,993			
100136921	MESA	AZ		11/28/2023		5,102		(108)			(108)		4,994	4,994			
100071696	BUFORD	GA		10/14/2021		5,392		(398)			(398)		4,994	4,994			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082858	AUBURN	CA		05/17/2022		5,703		(709)			(709)		4,994	4,994			
100049731	SAN DIEGO	CA		11/20/2020		6,182		(1,188)			(1,188)		4,994	4,994			
100055387	WESTMINSTER	CA		03/23/2021		6,253		(1,259)			(1,259)		4,994	4,994			
100045548	SAINT ALBANS	VT		11/25/2020		5,735		(741)			(741)		4,994	4,994			
100137191	HAYWARD	CA		11/28/2023		5,617		(617)			(617)		5,000	4,995		(5)	(5)
100078266	LAKE WORTH	FL		02/10/2022		5,820		(825)			(825)		4,995	4,995			
100115269	SOUTHAMPTON	NY		07/17/2023		(2,396)		7,391			7,391		4,995	4,995			
100086288	DELFT	NLD		08/29/2022		5,199						(501)	4,698	4,995	297		297
100063072	MIDDLETOWN	DE		07/01/2021		4,884		112			112		4,995	4,995			
100060124	LANCASTER	CA		06/25/2021		5,360		(364)			(364)		4,996	4,996			
100117797	GREENVILLE	TX		07/20/2023		4,010		985			985		4,996	4,996			
100078722	ORLANDO	FL		02/25/2022		5,573		(577)			(577)		4,996	4,996			
100135371	TRAVERSE CITY	MI		11/13/2023		4,823		174			174		4,997	4,997			
100160902	TOMS RIVER	NJ		07/24/2024		4,954		43			43		4,998	4,998			
100079614	CROSS HILL	SC		04/25/2022		4,721		277			277		4,998	4,998			
100065435	FRANKLIN CENTER	PA		07/28/2021		5,182		(185)			(185)		4,998	4,998			
100117583	SAN DIEGO	CA		07/20/2023		(2,632)		7,630			7,630		4,998	4,998			
100047952	FAIRBURN	GA		11/20/2020		5,489		(491)			(491)		4,998	4,998			
100133399	YUCAIPA	CA		11/21/2023		5,308		(309)			(309)		4,999	4,999			
100075986	KIRKLAND	WA		01/07/2022		5,531		(532)			(532)		4,999	4,999			
100049966	BROOKLYN	NY		11/20/2020		6,274		(1,274)			(1,274)		5,000	5,000			
100150140	MILPITAS	CA		06/14/2024		4,888		112			112		5,000	5,000			
100065628	WARWICK	RI		07/28/2021		5,516		(517)			(517)		5,000	5,000			
100142532	TAMPA	FL		02/08/2024		5,305		(305)			(305)		5,000	5,000			
100087444	STATEN ISLAND	NY		10/25/2022		4,092		908			908		5,000	5,000			
100179806	ORLANDO	FL		11/21/2024		5,110		(110)			(110)		5,000	5,000			
100109174	MORGAN HILL	CA		07/21/2023		5,142		(142)			(142)		5,000	5,000			
100076438	RODANTHE	NC		12/23/2021		5,190		(190)			(190)		5,000	5,000			
100065860	ENCINO	CA		07/27/2021		5,359		(359)			(359)		5,000	5,000			
100109710	BRENTWOOD	CA		06/16/2023		5,556		(556)			(556)		5,000	5,000			
100146889	DURANGO	CO		03/26/2024		5,280		(284)			(284)		4,996	5,000		4	4
100066867	KINGWOOD	TX		08/02/2021		5,017		(17)			(17)		5,000	5,000			
100024599	HOWELL	NJ		09/20/2018		4,397		604			604		5,000	5,000			
100142826	GLENDALE	AZ		02/08/2024		5,614		(614)			(614)		5,000	5,000			
100028577	LIVINGSTON	CA		10/26/2018		4,828		173			173		5,001	5,001			
100149669	CHARLOTTE	NC		04/26/2024		5,078		(77)			(77)		5,001	5,001			
100032091	GLENDALE HEIGHTS	IL		03/29/2019		3,959		1,042			1,042		5,001	5,001			
100164331	DENVER	CO		08/21/2024		5,194		(193)			(193)		5,001	5,001			
100116652	CEDAR CITY	UT		07/20/2023		2,574		2,428			2,428		5,001	5,001			
100045424	MURRIETA	CA		11/25/2020		5,599		(597)			(597)		5,002	5,002			
100010919	SANTA ANA	CA		12/23/2016		4,269		733			733		5,002	5,002			
100082028	CAPELLE AAN DEN IJSSEL	NLD		03/30/2022		5,103						51	5,154	5,002	(152)		(152)
100086005	SAN DIEGO	CA		08/23/2022		4,949		53			53		5,002	5,002			
100137247	NETHERLANDS	NLD		11/28/2023		5,124						(24)	5,100	5,002	(98)		(98)
100081191	AMERICAN FORK	UT		03/18/2022		4,942		60			60		5,003	5,003			
100081365	RALEIGH	NC		03/18/2022		4,733		269			269		5,003	5,003			
100024625	MODESTO	CA		09/20/2018		3,861		1,142			1,142		5,003	5,003			
100062790	MAYLENE	AL		07/01/2021		5,162		(159)			(159)		5,003	5,003			
100116746	BAKERSFIELD	CA		07/20/2023		2,342		2,661			2,661		5,003	5,003			
100053902	HYATTSVILLE	MD		03/23/2021		5,334		(331)			(331)		5,003	5,003			
100049296	HALIFAX	MA		11/20/2020		5,302		(299)			(299)		5,003	5,003			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140947	PARKLAND	FL		03/28/2024		5,718		(715)			(715)		5,003	5,003			
100168767	HUNTINGTON BEACH	CA		09/26/2024		5,076		(72)			(72)		5,004	5,004			
100137514	FORT PIERCE	FL		01/11/2024		5,276		(273)			(273)		5,004	5,004			
100111183	HOLLYWOOD	FL		06/29/2023		1,822		3,182			3,182		5,004	5,004			
100156167	BOYNTON BEACH	FL		06/20/2024		5,205		(201)			(201)		5,004	5,004			
100065309	PORT ARANSAS	TX		07/28/2021		5,458		(454)			(454)		5,004	5,004			
100042953	NEW CASTLE	DE		05/28/2020		4,657		348			348		5,005	5,005			
100047617	MILTON	WI		11/20/2020		5,488		(483)			(483)		5,005	5,005			
100134823	RIVERSIDE	CA		10/30/2023		5,329		(323)			(323)		5,005	5,005			
100076774	SILVER SPRING	MD		12/27/2021		5,544		(539)			(539)		5,006	5,006			
730101662	GARDENA	CA		12/27/2023		(95,475)		100,481			100,481		5,006	5,006			
100144581	LA QUINTA	CA		04/26/2024		5,149		(143)			(143)		5,006	5,006			
100071604	METAIRIE	LA		10/14/2021		5,489		(483)			(483)		5,006	5,006			
100067106	JOLIET	IL		08/02/2021		4,651		355			355		5,006	5,006			
100081070	TAMPA	FL		03/18/2022		4,343		664			664		5,007	5,007			
100141590	LOS ANGELES	CA		01/30/2024		5,362		(354)			(354)		5,007	5,007			
100080775	MAGNOLIA	TX		03/15/2022		5,374		(367)			(367)		5,007	5,007			
100078782	PFLUGERVILLE	TX		02/24/2022		4,913		94			94		5,008	5,008			
100127104	MILFORD	PA		08/30/2023		5,004		4			4		5,008	5,008			
100025913	CLIFTON	NJ		09/20/2018		4,563		446			446		5,009	5,009			
100071429	DELFT	NLD		09/30/2021		5,080						235	5,315	5,009	(306)		(306)
100049407	LOS ANGELES	CA		11/20/2020		6,623		(1,615)			(1,615)		5,009	5,009			
100143081	ASBURY PARK	NJ		02/16/2024		5,367		(358)			(358)		5,009	5,009			
100071710	PITTSBURGH	PA		10/14/2021		5,405		(395)			(395)		5,010	5,010			
100135274	OCEAN CITY	NJ		11/08/2023		4,949		61			61		5,010	5,010			
100103677	PERRIS	CA		05/08/2023		5,026		(17)			(17)		5,010	5,010			
100062835	BALTIMORE	MD		07/01/2021		5,020		(10)			(10)		5,010	5,010			
100132044	ESCONDIDO	CA		10/13/2023		5,042		(32)			(32)		5,010	5,010			
100030351	COVINA	CA		12/20/2018		3,901		1,109			1,109		5,010	5,010			
100013819	PERRIS	CA		05/25/2017		1,749		3,261			3,261		5,010	5,010			
100050363	CHESTERFIELD	NH		11/20/2020		5,577		(567)			(567)		5,011	5,011			
100067355	LEHIGH ACRES	FL		08/02/2021		4,834		178			178		5,011	5,011			
100129844	SAN DIEGO	CA		09/27/2023		2,278		2,733			2,733		5,012	5,012			
100161292	COMPTON	CA		07/25/2024		5,271		(260)			(260)		5,012	5,012			
100091945	SACRAMENTO	CA		02/03/2023		4,530		482			482		5,012	5,012			
100137825	MOORPARK	CA		12/08/2023		5,177		(164)			(164)		5,012	5,012			
100142661	LAFAYETTE	CO		02/08/2024		4,543		469			469		5,012	5,012			
100013689	COUNCIL BLUFFS	IA		05/25/2017		3,975		1,037			1,037		5,012	5,012			
100032141	DENVER	CO		03/29/2019		4,941		71			71		5,012	5,012			
100068065	OAKLAND	TN		09/23/2021		5,152		(139)			(139)		5,013	5,013			
100057671	MANVEL	TX		06/30/2021		5,279		(266)			(266)		5,013	5,013			
100065395	CHARLOTTE	NC		07/28/2021		5,324		(311)			(311)		5,013	5,013			
100013208	COLTON	CA		05/25/2017		3,902		1,111			1,111		5,013	5,013			
100047945	TULSA	OK		11/20/2020		6,814		(1,810)			(1,810)		5,004	5,013		10	10
100031997	LAS VEGAS	NV		03/29/2019		4,890		123			123		5,014	5,014			
100018116	LOS ANGELES	CA		06/08/2018		5,210		(195)			(195)		5,015	5,015			
100137098	BROKEN BOW	OK		11/28/2023		4,704		311			311		5,015	5,015			
100030393	BAKERSFIELD	CA		12/20/2018		4,667		348			348		5,015	5,015			
100053546	RICHTON PARK	IL		03/23/2021		2,295		2,722			2,722		5,017	5,015		(2)	(2)
100057926	DUBLIN	OH		06/30/2021		5,327		(311)			(311)		5,015	5,015			
100067564	REDMOND	OR		09/23/2021		5,327		(311)			(311)		5,016	5,016			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077215	MERCED	CA		01/03/2022		5,082		(66)			(66)		5,016	5,016			
100029928	HELOTES	TX		12/20/2018		5,058		(42)			(42)		5,016	5,016			
100145976	ORLANDO	FL		03/19/2024		5,469		(453)			(453)		5,016	5,016			
100140515	YOUNGSVILLE	NC		01/19/2024		4,954		62			62		5,017	5,017			
100103621	DALLAS	TX		05/08/2023		(1,097)		6,113			6,113		5,017	5,017			
100129425	AMERICAN FORK	UT		09/29/2023		4,617		399			399		5,017	5,017			
100154155	EAGLE	ID		07/11/2024		5,163		(146)			(146)		5,017	5,017			
100120940	HARDEEVILLE	SC		08/30/2023		4,284		733			733		5,017	5,017			
100065084	LAS VEGAS	NV		07/14/2021		5,362		(345)			(345)		5,018	5,017			
100026958	OAKDALE	CA		09/26/2018		4,985		33			33		5,018	5,018			
100120582	CORONA	CA		08/18/2023		5,010		8			8		5,018	5,018			
100053750	BELLE GLADE	FL		03/23/2021		5,445		(427)			(427)		5,018	5,018			
100029776	LAKE WORTH	FL		10/26/2018		4,255		763			763		5,018	5,018			
100102680	BIG BEAR LAKE	CA		06/22/2023		5,407		(389)			(389)		5,018	5,018			
100115823	BENTONVILLE	AR		07/20/2023		5,213		(194)			(194)		5,019	5,019			
100057656	MIRAMAR	FL		06/30/2021		5,425		(406)			(406)		5,019	5,019			
100115006	KNOXVILLE	TN		07/14/2023		4,883		136			136		5,019	5,019			
100068415	ST AUGUSTINE	FL		08/25/2021		5,572		(553)			(553)		5,019	5,019			
100025780	TACOMA	WA		09/20/2018		4,489		531			531		5,019	5,019			
100080475	MIAMI BEACH	FL		03/10/2022		5,200		(181)			(181)		5,019	5,019			
100133750	BEND	OR		10/23/2023		4,895		124			124		5,020	5,020			
100116795	DAVENPORT	FL		07/20/2023		(6,132)		11,152			11,152		5,020	5,020			
100053689	LAURELTON	NY		03/23/2021		6,571		(1,551)			(1,551)		5,020	5,020			
100142638	EVANS	GA		02/08/2024		5,148		(128)			(128)		5,020	5,020			
100048516	MODESTO	CA		11/20/2020		5,148		(128)			(128)		5,020	5,020			
100116804	DAVENPORT	FL		07/20/2023		2,593		2,427			2,427		5,020	5,020			
100076221	STEVENSVILLE	MD		01/07/2022		5,229		(209)			(209)		5,020	5,020			
100138894	LAVA HOT SPRINGS	ID		12/21/2023		5,464		(446)			(446)		5,018	5,021		3	3
100050148	MINNEAPOLIS	MN		11/20/2020		5,920		(898)			(898)		5,021	5,021			
100140716	LOS ANGELES PACIFIC PALISADES	CA		02/08/2024		5,234		(213)			(213)		5,021	5,021			
100130323	PLACERVILLE	CA		09/28/2023		5,065		(37)			(37)		5,028	5,022		(6)	(6)
100031940	SOUTH RICHMOND HILL	NY		03/29/2019		4,185		837			837		5,022	5,022			
100019621	DEERFIELD	IL		07/26/2018		5,191		(169)			(169)		5,022	5,022			
100044230	BOCA RATON	FL		08/19/2020		4,502		521			521		5,023	5,023			
100088173	TUCSON	AZ		10/25/2022		5,245		(223)			(223)		5,023	5,023			
100149164	SANTA ANA	CA		04/22/2024		5,495		(472)			(472)		5,023	5,023			
100066947	CRANDALL	TX		08/02/2021		5,005		18			18		5,023	5,023			
100142507	LYNDHURST	NJ		02/08/2024		5,343		(320)			(320)		5,023	5,023			
100024677	DELRAY BEACH	FL		09/20/2018		4,308		715			715		5,023	5,023			
100065421	FRISCO	TX		07/28/2021		5,331		(307)			(307)		5,023	5,023			
100110179	SAN DIEGO	CA		06/30/2023		4,761		262			262		5,023	5,023			
100079864	NORTH PORT	FL		04/25/2022		5,368		(345)			(345)		5,023	5,023			
100043373	MEMPHIS	TN		08/13/2020		5,180		(157)			(157)		5,023	5,023			
100120221	DORAL	FL		08/18/2023		5,436		(413)			(413)		5,024	5,024			
100164572	NOKOMIS	FL		08/21/2024		5,249		(225)			(225)		5,024	5,024			
100024215	LITTLE ELM	TX		09/20/2018		5,142		(118)			(118)		5,024	5,024			
100147742	PITTSBURGH	PA		04/08/2024		5,162		(138)			(138)		5,024	5,024			
100131602	FANWOOD	NJ		10/06/2023		4,956		68			68		5,024	5,024			
100133563	LAS VEGAS	NV		10/23/2023		5,013		11			11		5,024	5,024			
100117320	POMPANO BEACH	FL		07/20/2023		3,160		1,864			1,864		5,024	5,024			
100029550	ELKTON	MD		10/26/2018		4,549		476			476		5,025	5,025			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076004	NORTH LAS VEGAS	NV		01/07/2022		5,391		(366)			(366)		5,025	5,025			
100014445	EAST ELMHURST	NY		09/27/2017		4,488		537			537		5,025	5,025			
100029478	LAS VEGAS	NV		10/26/2018		4,654		371			371		5,025	5,025			
100025700	WELLINGTON	FL		09/20/2018		4,574		451			451		5,025	5,025			
100055537	ROCKAWAY	NJ		03/23/2021		5,526		(501)			(501)		5,025	5,025			
100171675	PEACHTREE CITY	GA		10/16/2024		5,163		(138)			(138)		5,025	5,025			
100140256	GILBERT	AZ		01/18/2024		5,181		(155)			(155)		5,026	5,026			
100133737	PANAMA CITY BEACH	FL		10/23/2023		4,934		91			91		5,026	5,026			
100117699	LONG BEACH	CA		07/20/2023		3,100		1,926			1,926		5,026	5,026			
100143290	HARRISBURG	NC		02/16/2024		5,274		(248)			(248)		5,026	5,026			
100054933	MOUNT VERNON	NY		03/23/2021		5,637		(611)			(611)		5,026	5,026			
100102646	LAS VEGAS	NV		06/22/2023		5,824		(797)			(797)		5,027	5,027			
100024516	SAMMAMISH	WA		09/20/2018		4,458		569			569		5,027	5,027			
100066889	NEW PORT RICHEY	FL		08/02/2021		5,031		(4)			(4)		5,027	5,027			
100065823	HACKENSACK	NJ		07/23/2021		5,572		(544)			(544)		5,027	5,027			
100024751	BEACH PARK	IL		09/20/2018		3,715		1,313			1,313		5,028	5,028			
100062930	COATESVILLE	PA		07/01/2021		5,165		(138)			(138)		5,028	5,028			
100013712	SAVAGE	MN		05/25/2017		3,587		1,441			1,441		5,028	5,028			
100076399	BRADENTON	FL		12/23/2021		6,108		(1,080)			(1,080)		5,028	5,028			
100013966	WAILUKU	HI		05/25/2017		4,554		475			475		5,028	5,028			
100139864	NETHERLANDS	NLD		12/28/2023		5,154						11	5,165	5,029	(136)		(136)
100144163	LAND O LAKES	FL		03/07/2024		4,838		191			191		5,029	5,029			
100138720	VAN NUYS AREA LOS ANGELES	CA		02/02/2024		5,443		(415)			(415)		5,029	5,029			
100129860	CUTLER BAY	FL		09/27/2023		5,241		(211)			(211)		5,029	5,029			
100083656	LARGO	FL		06/23/2022		4,974		56			56		5,030	5,030			
100129252	CHEYENNE	WY		11/03/2023		5,322		(292)			(292)		5,030	5,030			
100026024	NAPLES	FL		09/20/2018		5,029		1			1		5,030	5,030			
100155948	QUEEN CREEK	AZ		06/17/2024		5,067		(36)			(36)		5,031	5,031			
100043505	PEARLAND	TX		08/13/2020		5,671		(639)			(639)		5,032	5,031		(1)	(1)
100160895	HUNTINGTON BEACH	CA		07/24/2024		5,034		(2)			(2)		5,031	5,031			
4010067603	MEDFORD	NY		01/30/2024		5,694		(662)			(662)		5,032	5,032			
100114837	LAS VEGAS	NV		07/10/2023		4,546		486			486		5,032	5,032			
100014088	EL CAJON	CA		05/25/2017		4,558		473			473		5,032	5,032			
100081528	HONOLULU	HI		03/18/2022		4,705		327			327		5,032	5,032			
100129641	SALT LAKE CITY	UT		09/29/2023		5,021		12			12		5,033	5,033			
100064469	FINLEYVILLE	PA		07/01/2021		4,690		343			343		5,033	5,033			
100047075	STATEN ISLAND	NY		11/20/2020		6,108		(1,075)			(1,075)		5,033	5,033			
100049574	STAFFORD	VA		11/20/2020		6,710		(1,677)			(1,677)		5,034	5,034			
100114826	HUTCHINSON ISLAND	FL		07/10/2023		5,006		30			30		5,036	5,034		(2)	(2)
100140396	IRVINE	CA		01/18/2024		5,450		(416)			(416)		5,034	5,034			
100025483	HEMPSTEAD	NY		09/20/2018		2,821		2,214			2,214		5,034	5,034			
100044469	LIVERMORE	CA		11/19/2020		5,084		(50)			(50)		5,034	5,034			
100087421	STROUDSBURG	PA		10/25/2022		4,420		614			614		5,035	5,035			
100043754	BRENTWOOD	CA		08/13/2020		5,865		(830)			(830)		5,035	5,035			
100065484	LAS VEGAS	NV		07/28/2021		5,498		(463)			(463)		5,035	5,035			
100057651	LAS VEGAS	NV		06/30/2021		5,364		(329)			(329)		5,035	5,035			
100060429	BETHEL	MN		06/01/2021		4,989		46			46		5,035	5,035			
100113831	SAINT LOUIS	MO		06/29/2023		3,380		1,655			1,655		5,036	5,036			
100161405	DUNEDIN	FL		07/26/2024		5,134		(98)			(98)		5,036	5,036			
100029778	OZONE PARK	NY		10/26/2018		4,787		249			249		5,036	5,036			
100087310	WOOD VILLAGE	OR		10/25/2022		4,384		651			651		5,036	5,036			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100026344	NYACK	NY		09/20/2018		4,395		641			641		5,036	5,036			
100060294	BRIGHAM CITY	UT		06/25/2021		5,206		(171)			(171)		5,036	5,036			
100013137	PORT ORANGE	FL		05/25/2017		3,736		1,299			1,299		5,036	5,036			
100151583	LONG BEACH	CA		05/10/2024		5,042		(7)			(7)		5,036	5,036			
100067576	ORLANDO	FL		09/23/2021		5,561		(523)			(523)		5,038	5,036		(2)	(2)
100087774	SACRAMENTO	CA		11/17/2022		4,871		166			166		5,037	5,037			
100136030	BURTONSVILLE	MD		11/16/2023		5,429		(391)			(391)		5,037	5,037			
100071934	PORTLAND	OR		01/21/2022		6,436		(1,398)			(1,398)		5,037	5,037			
100100967	WINDSOR	CO		04/28/2023		4,652		386			386		5,038	5,038			
100140173	WOODLAND	CA		01/09/2024		4,465		573			573		5,038	5,038			
100134170	WEST COVINA	CA		12/08/2023		5,273		(234)			(234)		5,039	5,039			
100081407	LEBANON	TN		03/18/2022		4,776		262			262		5,039	5,039			
100112677	LAKE ARIEL	PA		06/29/2023		4,609		430			430		5,039	5,039			
100061261	MARNE	MI		06/01/2021		5,000		39			39		5,040	5,040			
100130356	ARLINGTON	TX		09/28/2023		5,600		(560)			(560)		5,040	5,040			
100062662	TEMPLETON	MA		07/01/2021		5,222		(182)			(182)		5,040	5,040			
100062671	NASHVILLE	IN		07/01/2021		5,041		(1)			(1)		5,040	5,040			
100060055	SAN TAN VALLEY	AZ		06/25/2021		5,373		(333)			(333)		5,040	5,040			
100063760	TOMS RIVER	NJ		07/01/2021		4,834		207			207		5,041	5,041			
100081195	DUNNELLON	FL		03/18/2022		4,646		395			395		5,041	5,041			
100061987	ELKO NEW MARKET	MN		07/01/2021		5,187		(146)			(146)		5,041	5,041			
100110189	TYBEE ISLAND	GA		06/30/2023		5,191		(150)			(150)		5,042	5,042			
100081594	CORONA	CA		03/24/2022		5,181		(139)			(139)		5,042	5,042			
100127320	DES MOINES	IA		08/30/2023		3,890		1,153			1,153		5,042	5,042			
100071370	PORT SAINT LUCIE	FL		10/01/2021		5,140		(97)			(97)		5,043	5,043			
100138158	HOLLISTER	MO		12/14/2023		5,231		(188)			(188)		5,043	5,043			
100071814	BRENTWOOD	MD		10/14/2021		5,359		(316)			(316)		5,043	5,043			
100065271	HENDERSONVILLE	TN		07/28/2021		5,471		(428)			(428)		5,043	5,043			
100132451	AUSTIN	TX		11/03/2023		4,942		101			101		5,043	5,043			
100117805	ROWLAND HEIGHTS	CA		07/20/2023		(3,318)		8,361			8,361		5,043	5,043			
100143181	TUJUNGA	CA		02/16/2024		5,379		(336)			(336)		5,043	5,043			
100031176	MIAMI	FL		03/29/2019		4,742		301			301		5,043	5,043			
100043904	MARION STATION	MD		08/19/2020		5,772		(728)			(728)		5,044	5,044			
100065129	ROCKVILLE	MD		07/14/2021		5,374		(330)			(330)		5,044	5,044			
100048008	HICKORY HILLS	IL		11/20/2020		2,748		2,296			2,296		5,044	5,044			
100012880	CHICAGO	IL		05/25/2017		4,615		429			429		5,044	5,044			
100102606	HONOLULU	HI		06/22/2023		5,510		(466)			(466)		5,044	5,044			
100031333	FONTANA	CA		03/29/2019		4,738		307			307		5,044	5,044			
100138199	GARDEN GROVE	CA		12/14/2023		5,017		27			27		5,044	5,044			
100065570	PHILADELPHIA	PA		07/28/2021		5,262		(217)			(217)		5,045	5,045			
100088113	PHOENIX	AZ		10/25/2022		5,497		(452)			(452)		5,045	5,045			
4010046291	BEVERLY HILLS	FL		03/22/2023		5,045							5,045	5,045			
100013344	SURPRISE	AZ		05/25/2017		3,639		1,407			1,407		5,045	5,045			
100134905	LOS ANGELES	CA		10/30/2023		771		4,274			4,274		5,046	5,046			
100113188	MIAMI LAKES	FL		06/29/2023		4,231		815			815		5,046	5,046			
100029117	KEARNY	NJ		10/26/2018		3,640		1,406			1,406		5,046	5,046			
100026537	FAIRFIELD	CA		09/26/2018		4,866		181			181		5,046	5,046			
100116953	BAKERSFIELD	CA		07/20/2023		2,835		2,211			2,211		5,047	5,047			
100079269	NORTH MIAMI BEACH	FL		02/28/2022		5,646		(600)			(600)		5,047	5,047			
100076790	VALRICO	FL		12/27/2021		6,524		(1,477)			(1,477)		5,047	5,047			
100031890	CYPRESS	CA		03/29/2019		4,481		566			566		5,047	5,047			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141147	SOUTH FALLSBURG	NY		01/30/2024		5,194		(147)			(147)		5,047	5,047			
100000246	TIPP CITY	OH		09/27/2016		4,415		632			632		5,047	5,047			
100113115	ST PAUL	MN		06/29/2023		4,322		725			725		5,047	5,047			
100091220	BARNARDSVILLE	NC		01/31/2023		5,433		(386)			(386)		5,048	5,048			
100081421	SEMINOLE	FL		03/18/2022		4,699		349			349		5,048	5,048			
100046432	RIVERSIDE	CA		11/25/2020		5,597		(549)			(549)		5,048	5,048			
100044810	MIAMI	FL		11/19/2020		3,520		1,528			1,528		5,048	5,048			
4010069803	TRENTON	NJ		04/29/2024		5,111		(62)			(62)		5,048	5,048			
100110446	LOS ANGELES	CA		06/30/2023		5,300		(252)			(252)		5,049	5,049			
100076341	MIAMI	FL		01/07/2022		5,367		(318)			(318)		5,049	5,049			
100079522	BRADENTON	FL		04/08/2022		5,310		(261)			(261)		5,049	5,049			
100026360	CHICAGO	IL		09/26/2018		4,935		114			114		5,049	5,049			
100081115	ASHEVILLE	NC		03/18/2022		4,912		137			137		5,049	5,049			
100048348	SECAUCUS	NJ		11/20/2020		5,784		(734)			(734)		5,050	5,050			
100137410	CHANDLER	AZ		01/11/2024		5,171		(122)			(122)		5,050	5,050			
100091158	CLEARWATER	FL		01/31/2023		4,610		440			440		5,050	5,050			
100031104	NORTH MASSAPEQUA	NY		03/29/2019		4,718		333			333		5,051	5,051			
100099792	THE BRONX	NY		02/28/2023		5,515		(464)			(464)		5,051	5,051			
100076367	FORT LAUDERDALE	FL		12/23/2021		5,774		(723)			(723)		5,051	5,051			
100119979	DESERT HOT SPRINGS	CA		08/11/2023		5,137		(86)			(86)		5,051	5,051			
100026660	SAN FERNANDO	CA		09/26/2018		4,916		135			135		5,051	5,051			
100103736	TROPHY CLUB	TX		05/08/2023		5,196		(145)			(145)		5,052	5,052			
100049261	OXNARD	CA		11/20/2020		6,269		(1,217)			(1,217)		5,052	5,052			
100142138	DAVENPORT	FL		02/29/2024		5,835		(784)			(784)		5,052	5,052			
100110671	QUINCY	MA		06/30/2023		4,731		320			320		5,052	5,052			
100137081	IVINS	UT		11/28/2023		5,051		2			2		5,052	5,052			
100047811	GLENDALE	AZ		11/20/2020		5,661		(609)			(609)		5,052	5,052			
100134753	ORLANDO	FL		10/30/2023		5,033		19			19		5,052	5,052			
100110165	LA QUINTA	CA		06/30/2023		5,116		(64)			(64)		5,053	5,053			
100100654	ROCKVILLE	MD		04/28/2023		4,934		119			119		5,053	5,053			
100101841	SAN DIEGO	CA		04/06/2023		5,219		(166)			(166)		5,053	5,053			
100155097	LA HABRA	CA		07/19/2024		196		4,857			4,857		5,053	5,053			
100127368	FARMINGDALE	NY		08/30/2023		948		4,105			4,105		5,053	5,053			
100145876	SALT LAKE CITY	UT		03/19/2024		5,665		(612)			(612)		5,053	5,053			
100043342	WALKERSVILLE	MD		08/13/2020		5,423		(370)			(370)		5,053	5,053			
100101669	LACEY	WA		04/26/2023		4,914		150			150		5,064	5,053		(10)	(10)
100109273	OAKLAND	CA		07/21/2023		5,428		(374)			(374)		5,054	5,054			
100081131	CARTERSVILLE	GA		03/18/2022		4,849		206			206		5,055	5,055			
100081133	CARTERSVILLE	GA		03/18/2022		4,849		206			206		5,055	5,055			
100136155	SOUTH HAVEN	MI		12/18/2023		5,185		(130)			(130)		5,055	5,055			
100062836	LOVELAND	OH		07/01/2021		5,080		(25)			(25)		5,055	5,055			
100013032	PARAMOUNT	CA		05/25/2017		4,814		241			241		5,056	5,056			
100030014	EAST HAMPTON	NY		12/20/2018		4,394		662			662		5,056	5,056			
100100764	HOUSTON	TX		04/28/2023		4,921		136			136		5,057	5,057			
100138883	CASTROVILLE	CA		12/21/2023		5,568		(514)			(514)		5,053	5,057		3	3
100127594	ANTELOPE	CA		09/08/2023		4,713		345			345		5,058	5,058			
100087908	NORCO	CA		10/18/2022		5,313		(255)			(255)		5,058	5,058			
100030366	SAINT PAUL	MN		12/20/2018		4,646		412			412		5,058	5,058			
100028350	SAN MARCOS	CA		10/26/2018		5,111		(52)			(52)		5,059	5,059			
100118865	NORTH LAS VEGAS	NV		08/30/2023		4,776		283			283		5,059	5,059			
100119361	SPOKANE VALLEY	WA		07/31/2023		4,768		292			292		5,059	5,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054810	MONROE	CT		03/23/2021		5,914		(854)			(854)		5,060	5,060			
100163020	MOUNT LAUREL	NJ		08/13/2024		5,203		(146)			(146)		5,058	5,060		2	2
100165795	SIERRA MADRE	CA		08/29/2024		5,601		(541)			(541)		5,060	5,060			
100133616	NEW PORT RICHEY	FL		10/23/2023		4,951		109			109		5,060	5,060			
100080957	CHICAGO	IL		03/18/2022		4,895		165			165		5,060	5,060			
100142641	DOWNEY	CA		02/08/2024		5,432		(371)			(371)		5,060	5,060			
100080832	REDMOND	OR		03/10/2022		5,725		(665)			(665)		5,060	5,060			
100076652	PHOENIX	AZ		12/16/2021		5,736		(675)			(675)		5,061	5,061			
100163278	ASHBURN	VA		08/13/2024		5,335		(274)			(274)		5,061	5,061			
100031976	RIALTO	CA		03/29/2019		4,312		749			749		5,061	5,061			
100081224	NORTH LAS VEGAS	NV		03/18/2022		4,937		124			124		5,061	5,061			
100144133	CLIFFSIDE PARK	NJ		03/07/2024		5,387		(326)			(326)		5,062	5,062			
100081515	FREDERICKSBRG	VA		03/18/2022		4,747		315			315		5,062	5,062			
100077696	MIAMI	FL		01/03/2022		5,327		(265)			(265)		5,062	5,062			
100018305	COLORADO SPRINGS	CO		06/27/2018		5,173		(111)			(111)		5,062	5,062			
100054713	PICO RIVERA	CA		03/23/2021		7,325		(2,262)			(2,262)		5,062	5,062			
100026213	CORAM	NY		09/20/2018		4,073		990			990		5,063	5,063			
100079123	PHILADELPHIA	PA		02/24/2022		4,894		169			169		5,063	5,063			
100118951	OAK HILLS	CA		07/27/2023		5,286		(222)			(222)		5,063	5,063			
100146558	REDLANDS	CA		03/19/2024		5,452		(389)			(389)		5,063	5,063			
100113946	TUCSON	AZ		06/29/2023		4,870		194			194		5,064	5,064			
100075798	CONVERSE	TX		12/01/2021		5,241		(177)			(177)		5,064	5,064			
100100374	LAUDERHILL	FL		04/27/2023		3,513		1,551			1,551		5,064	5,064			
100045517	STOCKTON	CA		11/25/2020		5,600		(536)			(536)		5,065	5,065			
100065660	LEANDER	TX		07/28/2021		5,522		(457)			(457)		5,065	5,065			
100141596	DALLAS	TX		01/30/2024		5,328		(263)			(263)		5,065	5,065			
100113177	ORLANDO	FL		06/29/2023		5,280		(214)			(214)		5,066	5,066			
100024907	ELIZABETH	NJ		09/20/2018		3,695		1,370			1,370		5,066	5,066			
100055663	HOUSTON	TX		03/23/2021		5,454		(387)			(387)		5,067	5,066		(1)	(1)
100030788	SECAUCUS	NJ		04/09/2019		3,759		1,307			1,307		5,066	5,066			
100043333	RESTON	VA		08/13/2020		5,866		(800)			(800)		5,066	5,066			
100113611	ROHNERT PARK	CA		06/29/2023		1,446		3,620			3,620		5,066	5,066			
100043366	GEISMAR	LA		08/13/2020		5,859		(793)			(793)		5,066	5,066			
100083016	DESTIN	FL		05/11/2022		5,455		(388)			(388)		5,066	5,066			
100139349	WEST BABYLON	NY		12/28/2023		5,682		(616)			(616)		5,066	5,066			
100061174	HEMET	CA		06/01/2021		5,016		50			50		5,066	5,066			
100079111	HOLLYWOOD	FL		02/24/2022		5,232		(165)			(165)		5,067	5,067			
100057668	AUBURN	WA		06/30/2021		5,413		(346)			(346)		5,067	5,067			
100087035	RIVIERA BEACH	FL		11/04/2022		5,566		(498)			(498)		5,068	5,068			
100063447	BRIDGEPORT	CT		07/01/2021		5,005		63			63		5,068	5,068			
100029978	KANSAS CITY	MO		12/20/2018		4,915		153			153		5,068	5,068			
100012012	OAKLAND	CA		03/08/2017		2,759		2,310			2,310		5,068	5,068			
100113106	ALTA LOMA	CA		06/29/2023		1,743		3,325			3,325		5,069	5,069			
100066911	ZEPHYRHILLS	FL		08/02/2021		5,009		60			60		5,069	5,069			
100016427	VENTURA	CA		04/05/2018		5,232		(163)			(163)		5,069	5,069			
100080959	MISSOURI CITY	TX		03/18/2022		4,710		359			359		5,069	5,069			
100025063	HANFORD	CA		09/20/2018		5,100		(31)			(31)		5,069	5,069			
100077828	OCEANSIDE	CA		01/14/2022		5,426		(356)			(356)		5,069	5,069			
100116660	DOWNEY	CA		07/20/2023		4,054		1,016			1,016		5,070	5,070			
100100767	HUNTINGTOWN	MD		04/28/2023		4,638		432			432		5,070	5,070			
100067658	SACRAMENTO	CA		09/23/2021		5,355		(285)			(285)		5,070	5,070			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070611	MIDDLETOWN	NY		10/01/2021		5,157		(87)			(87)		5,070	5,070			
4010063179	MEMPHIS	TN		01/10/2024		5,109		(37)			(37)		5,072	5,072			
100089752	LOUDONVILLE	NY		12/02/2022		4,465		607			607		5,072	5,072			
100087344	NORTH FORT MYERS	FL		10/25/2022		4,709		364			364		5,072	5,072			
100109147	LANCASTER	CA		06/09/2023		5,363		(290)			(290)		5,073	5,073			
100026340	ISSUE	MD		09/20/2018		3,609		1,465			1,465		5,073	5,073			
100118732	DUBLIN	OH		07/25/2023		5,425		(352)			(352)		5,073	5,073			
100119247	VENICE	FL		07/31/2023		4,554		516			516		5,070	5,073		4	4
100119438	KISSIMMEE	FL		07/31/2023		4,721		352			352		5,074	5,074			
100091953	MIAMI	FL		02/07/2023		5,983		(909)			(909)		5,074	5,074			
100128299	LAKE OZARK	MO		09/14/2023		5,346		(272)			(272)		5,074	5,074			
100116070	PEARLAND	TX		07/20/2023		5,089		(15)			(15)		5,074	5,074			
100162605	PEORIA	AZ		08/12/2024		5,379		(305)			(305)		5,074	5,074			
100088087	SULTAN	WA		10/25/2022		5,035		39			39		5,074	5,074			
100079004	OMAHA	NE		02/24/2022		5,126		(52)			(52)		5,074	5,074			
100079116	COEUR D ALENE	ID		02/24/2022		5,269		(195)			(195)		5,074	5,074			
100030104	CEDAR HILL	MO		12/20/2018		4,892		183			183		5,075	5,075			
100114815	NIANTIC	CT		07/10/2023		5,223		(148)			(148)		5,075	5,075			
100127680	FREEHOLD	NJ		09/08/2023		5,209		(134)			(134)		5,075	5,075			
100126678	STOCKTON	CA		08/30/2023		4,447		628			628		5,075	5,075			
100128428	MANHATTAN	MT		09/15/2023		5,264		(188)			(188)		5,076	5,076			
100055753	BIRMINGHAM	AL		03/23/2021		5,714		(638)			(638)		5,076	5,076			
100090951	SANTA ANA	CA		01/31/2023		5,484		(408)			(408)		5,076	5,076			
100112111	BELLEVUE	NE		06/29/2023		4,963		113			113		5,076	5,076			
100100572	NORWALK	CA		04/27/2023		5,410		(334)			(334)		5,077	5,077			
100043074	WESTON	FL		05/28/2020		4,571		505			505		5,077	5,077			
100023982	PALM DESERT	CA		09/10/2018		5,448		(371)			(371)		5,077	5,077			
100064662	RUSKIN	FL		07/01/2021		4,774		303			303		5,077	5,077			
100079119	KEYPORT	NJ		02/24/2022		5,253		(172)			(172)		5,080	5,078		(3)	(3)
100110471	LEHI	UT		06/30/2023		4,925		153			153		5,078	5,078			
100100890	THORNTON	CO		04/28/2023		4,978		100			100		5,078	5,078			
100043184	ISSAQUAH	WA		05/28/2020		4,468		611			611		5,079	5,079			
100063067	SAN ANTONIO	TX		07/01/2021		5,213		(134)			(134)		5,079	5,079			
100062856	PEARLAND	TX		07/01/2021		5,237		(157)			(157)		5,080	5,080			
100076239	PHOENIX	AZ		01/07/2022		5,317		(238)			(238)		5,080	5,080			
100065037	GILBERT	AZ		07/14/2021		5,492		(412)			(412)		5,080	5,080			
100078913	ORLANDO	FL		02/24/2022		5,062		18			18		5,080	5,080			
100057585	VENTURA	CA		06/30/2021		5,325		(245)			(245)		5,080	5,080			
100128318	STAFFORD	VA		09/14/2023		5,342		(261)			(261)		5,080	5,080			
100103293	LOS ANGELES	CA		04/27/2023		5,594		(513)			(513)		5,080	5,080			
100074462	HUTTO	TX		12/02/2021		6,486		(1,405)			(1,405)		5,080	5,080			
100079410	RALEIGH	NC		03/17/2022		5,006		75			75		5,081	5,081			
100060324	MADISON	WI		06/25/2021		5,391		(311)			(311)		5,081	5,081			
100065030	PHOENIX	AZ		07/14/2021		5,505		(425)			(425)		5,081	5,081			
100143244	MURRAY	UT		02/16/2024		5,132		(52)			(52)		5,081	5,081			
100147977	BURBANK	CA		04/10/2024		5,283		(201)			(201)		5,082	5,082			
100070506	NAMPA	ID		09/23/2021		5,339		(257)			(257)		5,082	5,082			
100071639	NAMPA	ID		10/14/2021		5,424		(342)			(342)		5,082	5,082			
100014172	FOLSOM	CA		05/25/2017		4,628		454			454		5,082	5,082			
100116699	KATY	TX		07/20/2023		2,420		2,662			2,662		5,082	5,082			
100012674	MIAMI	FL		05/25/2017		4,034		1,049			1,049		5,082	5,082			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065422	LEADVILLE	CO		07/28/2021		5,349		(267)			(267)		5,082	5,082			
100101692	CORAL SPRINGS	FL		03/31/2023		5,768		(685)			(685)		5,083	5,083			
100110094	GAINESVILLE	VA		06/23/2023		5,343		(260)			(260)		5,083	5,083			
100066511	SUMMERVILLE	SC		08/02/2021		5,101		(18)			(18)		5,083	5,083			
100114393	FAIRBURN	GA		06/29/2023		3,388		1,695			1,695		5,083	5,083			
100091329	SANTA ROSA BEACH	FL		01/13/2023		5,414		(330)			(330)		5,084	5,084			
100113869	DEERFIELD	IL		06/29/2023		4,902		182			182		5,084	5,084			
100112028	RACINE	WI		06/29/2023		3,603		1,481			1,481		5,084	5,084			
100043403	ARLINGTON	TX		08/13/2020		5,131		(47)			(47)		5,084	5,084			
100077111	HENDERSON	NV		01/03/2022		5,392		(308)			(308)		5,084	5,084			
100055889	LAKE HAVASU CITY	AZ		03/26/2021		5,390		(306)			(306)		5,084	5,084			
100086752	LOGANVILLE	GA		09/30/2022		4,880		205			205		5,084	5,084			
100139911	NETHERLANDS	NLD		12/28/2023		5,226						11	5,236	5,085	(152)		(152)
100075909	SCOTTSDALE	AZ		01/07/2022		5,198		(113)			(113)		5,085	5,085			
100132680	EWING	NJ		11/03/2023		5,109		(24)			(24)		5,085	5,085			
100082023	SCHIEDAM/VLAARDINGEN	NLD		03/30/2022		5,187						52	5,239	5,085	(154)		(154)
100079627	HOLLYWOOD	FL		04/08/2022		5,625		(539)			(539)		5,085	5,085			
100139940	GATLINBURG	TN		01/09/2024		5,039		47			47		5,085	5,085			
100025703	COMPTON	CA		09/20/2018		4,425		661			661		5,086	5,086			
100068294	LAS VEGAS	NV		08/25/2021		5,421		(335)			(335)		5,086	5,086			
100083005	FAIRFIELD	CT		05/05/2022		5,432		(347)			(347)		5,086	5,086			
100064998	MIAMI BEACH	FL		07/14/2021		5,455		(369)			(369)		5,086	5,086			
100109929	SURFSIDE	FL		06/22/2023		(1,855)		6,942			6,942		5,086	5,086			
100129409	MORRO BAY	CA		09/26/2023		5,214		(125)			(125)		5,089	5,087	(3)		(3)
100139025	CANYON COUNTRY	CA		12/22/2023		4,988		99			99		5,087	5,087			
100091263	BIG BEAR CITY	CA		01/31/2023		5,572		(485)			(485)		5,087	5,087			
100063297	LONGWOOD	FL		07/01/2021		5,280		(193)			(193)		5,087	5,087			
100086134	CORNVILLE	AZ		10/07/2022		5,301		(214)			(214)		5,087	5,087			
100046856	ELLETTSVILLE	IN		11/20/2020		5,291		(203)			(203)		5,088	5,088			
100011018	ROSEDALE	NY		12/23/2016		4,776		311			311		5,088	5,088			
100065742	ALBUQUERQUE	NM		07/28/2021		5,209		(121)			(121)		5,088	5,088			
100080195	NORTH BAY VILLAGE	FL		02/25/2022		5,152		(64)			(64)		5,088	5,088			
100088378	ANNAPOLIS	MD		01/06/2023		5,191		(102)			(102)		5,089	5,089			
100159595	LOS ANGELES	CA		07/15/2024		5,644		(555)			(555)		5,089	5,089			
100126327	BAYONNE	NJ		08/30/2023		(1,875)		6,964			6,964		5,090	5,090			
100076056	TAYLORSVILLE	UT		01/07/2022		5,299		(209)			(209)		5,090	5,090			
100026862	CHICAGO	IL		09/26/2018		4,890		199			199		5,090	5,090			
100091380	CARSON	CA		02/22/2023		4,978		112			112		5,090	5,090			
100103709	BOWIE	MD		05/08/2023		5,548		(458)			(458)		5,091	5,091			
100068436	LAS VEGAS	NV		08/25/2021		5,504		(413)			(413)		5,091	5,091			
100135410	INLET BEACH	FL		11/13/2023		5,291		(200)			(200)		5,092	5,092			
100136863	STONY BROOK	NY		11/27/2023		5,026		66			66		5,092	5,092			
100165380	SOUTH PADRE ISLAND	TX		08/29/2024		5,284		(192)			(192)		5,092	5,092			
100127478	CLIFFSIDE PARK	NJ		09/08/2023		5,250		(158)			(158)		5,092	5,092			
100137198	WELLINGTON	FL		11/28/2023		5,472		(380)			(380)		5,092	5,092			
100115398	ATLANTA	GA		07/17/2023		4,669		424			424		5,092	5,092			
100031815	SANTA ANA	CA		03/29/2019		3,920		1,173			1,173		5,093	5,093			
100062829	SAN ANTONIO	TX		07/01/2021		5,207		(114)			(114)		5,093	5,093			
100135859	SANGER	CA		11/13/2023		5,346		(253)			(253)		5,093	5,093			
100060209	MINNEAPOLIS	MN		06/25/2021		5,466		(367)			(367)		5,099	5,094	(6)		(6)
100063109	MONTGOMERY	AL		07/01/2021		5,304		(210)			(210)		5,094	5,094			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120813	SAN FRANCISCO	CA		08/25/2023		5,621		(527)			(527)		5,094	5,094			
100090030	LAKE POINT	UT		01/13/2023		5,056		38			38		5,094	5,094			
100065842	OLYMPIC VALLEY	CA		07/23/2021		5,661		(566)			(566)		5,095	5,095			
100071720	IDAHO FALLS	ID		10/14/2021		5,525		(430)			(430)		5,095	5,095			
100110726	SAN DIEGO	CA		08/11/2023		5,606		(516)			(516)		5,090	5,095		5	5
100030181	RIVERSIDE	CA		12/20/2018		4,227		868			868		5,095	5,095			
4010045383	TRENTON	NY		02/02/2023		5,443		(348)			(348)		5,095	5,095			
100078324	PHOENIX	AZ		02/10/2022		5,529		(433)			(433)		5,096	5,096			
100049363	SAINT GEORGE	UT		11/20/2020		5,657		(561)			(561)		5,096	5,096			
100112500	MIAMI	FL		06/29/2023		3,670		1,427			1,427		5,096	5,096			
100087428	COVINA	CA		10/25/2022		4,682		415			415		5,097	5,097			
100068326	REDMOND	OR		08/25/2021		5,447		(350)			(350)		5,097	5,097			
100133643	MCCALL	ID		10/23/2023		4,956		141			141		5,097	5,097			
100119259	NASHVILLE	TN		07/31/2023		5,011		86			86		5,097	5,097			
100142125	BURBANK	CA		02/29/2024		5,611		(514)			(514)		5,097	5,097			
100019835	BELLFLOWER	CA		07/30/2018		5,247		(150)			(150)		5,097	5,097			
100127562	ZEBULON	NC		09/08/2023		5,003		107			107		5,110	5,097		(12)	(12)
100054716	VILLA PARK	IL		03/23/2021		5,505		(408)			(408)		5,097	5,097			
100031751	VACAVILLE	CA		03/29/2019		942		4,155			4,155		5,097	5,097			
100120623	EL SEGUNDO	CA		08/18/2023		5,338		(241)			(241)		5,097	5,097			
100126774	DESOTO	TX		08/30/2023		4,692		405			405		5,098	5,098			
100065687	SALINAS	CA		07/28/2021		5,450		(352)			(352)		5,098	5,098			
100135835	SIMI VALLEY	CA		11/10/2023		5,319		(221)			(221)		5,098	5,098			
100047933	PITTSBURG	CA		11/20/2020		6,863		(1,765)			(1,765)		5,098	5,098			
100128283	LA PUENTE	CA		09/14/2023		5,010		90			90		5,100	5,100			
100053884	RAINIER	WA		03/23/2021		6,745		(1,644)			(1,644)		5,101	5,101			
100076369	LATHROP	CA		12/23/2021		6,497		(1,395)			(1,395)		5,102	5,102			
100080831	HAPPY VALLEY	OR		03/10/2022		6,023		(922)			(922)		5,102	5,102			
100028599	HOWARD BEACH	NY		10/26/2018		3,904		1,198			1,198		5,102	5,102			
100118922	GARDNER	MA		07/27/2023		5,464		(361)			(361)		5,102	5,102			
100111186	HAINES CITY	FL		06/29/2023		3,521		1,582			1,582		5,102	5,102			
100156279	WILSON	WY		07/25/2024		6,519		(1,417)			(1,417)		5,103	5,103			
100135311	LEE	FL		11/13/2023		5,159		(56)			(56)		5,103	5,103			
100081107	CHARLOTTESVILLE	VA		03/18/2022		4,991		112			112		5,103	5,103			
100112235	SONOMA	CA		06/29/2023		2,760		2,343			2,343		5,103	5,103			
100108002	MC KINNEY	TX		05/25/2023		4,896		207			207		5,104	5,103			
100076841	TREASURE ISLAND	FL		12/27/2021		5,448		(344)			(344)		5,104	5,104			
100067557	YUMA	AZ		09/23/2021		5,603		(499)			(499)		5,104	5,104			
100079999	DURANT	OK		04/08/2022		5,346		(242)			(242)		5,104	5,104			
100065080	STOCKTON	CA		07/14/2021		5,413		(309)			(309)		5,104	5,104			
100129541	PUYALLUP	WA		09/29/2023		5,283		(179)			(179)		5,104	5,104			
100086973	NEWARK	NJ		10/24/2022		5,532		(428)			(428)		5,104	5,104			
100110679	POOLER	GA		06/30/2023		5,172		(68)			(68)		5,104	5,104			
100083368	SCHIEDAM/VLAARDINGEN	NLD		05/27/2022		5,245						(145)	5,100	5,104		4	4
100109579	MIAMI	FL		06/14/2023		5,400		(296)			(296)		5,104	5,104			
100023329	PEORIA	AZ		08/16/2018		5,370		(266)			(266)		5,105	5,105			
100120763	LAUREL	MD		08/25/2023		5,086		19			19		5,105	5,105			
100044601	BROOKHAVEN	PA		11/19/2020		4,974		131			131		5,105	5,105			
100017236	SCOTTSDALE	AZ		04/26/2018		5,566		(461)			(461)		5,105	5,105			
100109127	SILVER SPRING	MD		06/05/2023		5,281		(176)			(176)		5,105	5,105			
100076215	CHATTANOOGA	TN		01/07/2022		5,387		(281)			(281)		5,106	5,106			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100023635	SAN ANTONIO	TX		09/04/2018		5,389		(283)			(283)		5,106	5,106			
100113036	DAVIE	FL		06/29/2023		2,991		852			852		3,843	5,107		1,264	1,264
100143814	ALMERE	NLD		02/27/2024		5,172							5,172	5,107	(65)		(65)
100024877	LEVITTOWN	NY		09/20/2018		4,596		513			513		5,108	5,108			
100117373	FORT WORTH	TX		07/20/2023		2,527		2,581			2,581		5,108	5,108			
100081095	LANCASTER	CA		03/18/2022		4,672		437			437		5,109	5,109			
100110264	FLOWER MOUND	TX		06/30/2023		4,865		246			246		5,111	5,111			
100025193	PANORAMA CITY	CA		09/20/2018		3,920		1,192			1,192		5,111	5,111			
100082313	PARKLAND	FL		04/14/2022		5,344		(232)			(232)		5,112	5,112			
100017752	NAPERVILLE	IL		04/26/2018		4,678		434			434		5,112	5,112			
100065091	GRANTS PASS	OR		07/14/2021		5,476		(363)			(363)		5,113	5,113			
100134788	HAWTHORNE	CA		10/30/2023		5,614		(502)			(502)		5,113	5,113			
100120295	EULESS	TX		08/18/2023		5,575		(462)			(462)		5,113	5,113			
100112632	ALEXANDRIA	VA		06/29/2023		1,518		3,595			3,595		5,113	5,113			
100079187	NEW CITY	NY		02/24/2022		5,305		(192)			(192)		5,113	5,113			
100080878	PHOENIX	AZ		03/10/2022		5,229		(115)			(115)		5,113	5,113			
100077151	LAPEER	MI		01/03/2022		5,313		(199)			(199)		5,114	5,114			
100113127	SOUTH RICHMOND HILL	NY		06/29/2023		(1,653)		6,767			6,767		5,114	5,114			
100011243	HOUSTON	TX		12/23/2016		4,958		156			156		5,114	5,114			
100100018	WEST PALM BEACH	FL		03/28/2023		5,289		(174)			(174)		5,115	5,115			
100120952	ELBERT	CO		08/30/2023		4,804		311			311		5,115	5,115			
100047394	GREENSBORO	NC		11/20/2020		5,663		(548)			(548)		5,115	5,115			
100081370	IVINS	UT		03/18/2022		4,797		319			319		5,115	5,115			
100053774	HIALEAH	FL		03/23/2021		7,155		(2,039)			(2,039)		5,115	5,115			
100091379	WASHINGTON	DC		02/22/2023		4,679		437			437		5,116	5,116			
100107786	LAS VEGAS	NV		05/19/2023		4,316		800			800		5,116	5,116			
100137651	JAMAICA	NY		12/08/2023		5,186		(70)			(70)		5,116	5,116			
100013520	LORTON	VA		05/25/2017		3,957		1,159			1,159		5,117	5,117			
100047475	SPOKANE	WA		11/20/2020		6,352		(1,234)			(1,234)		5,117	5,117		(1)	(1)
100064648	HOUMA	LA		07/01/2021		4,882		235			235		5,117	5,117			
100026415	LOPATCONG TOWNSHIP	NJ		09/26/2018		2,101		3,016			3,016		5,117	5,117			
4010047797	WARREN	MI		03/22/2023		5,532		(415)			(415)		5,118	5,118			
100078026	MANSFIELD	TX		01/12/2022		5,294		(176)			(176)		5,118	5,118			
100024290	HEBRON	CT		09/20/2018		5,292		(174)			(174)		5,118	5,118			
100120336	BRACEY	VA		08/18/2023		2,548		2,570			2,570		5,118	5,118			
100146998	MINT HILL	NC		03/27/2024		5,066		52			52		5,118	5,118			
100132705	RIVERSIDE	CA		11/03/2023		5,061		57			57		5,118	5,118			
100137684	JERSEY CITY	NJ		12/08/2023		4,983		136			136		5,118	5,118			
100114388	TRENTON	NJ		06/29/2023		4,581		538			538		5,118	5,118			
100065808	TAVARES	FL		07/28/2021		5,577		(459)			(459)		5,119	5,119			
100031328	RIVERSIDE	CA		03/29/2019		4,299		820			820		5,119	5,119			
100050031	NORTH MIAMI BEACH	FL		11/20/2020		6,113		(994)			(994)		5,119	5,119			
100030876	BRIARWOOD	NY		04/09/2019		3,653		1,467			1,467		5,119	5,119			
100054488	KISSIMMEE	FL		03/23/2021		5,621		(501)			(501)		5,120	5,120			
100139308	TORRANCE	CA		12/28/2023		5,489		(369)			(369)		5,120	5,120			
100115278	BROOKLYN	NY		07/17/2023		5,404		(284)			(284)		5,121	5,121			
100067681	WINTER GARDEN	FL		09/23/2021		5,417		(296)			(296)		5,121	5,121			
100064671	MIAMI	FL		07/01/2021		4,666		455			455		5,121	5,121			
100148355	OKLAHOMA CITY	OK		04/12/2024		4,819		302			302		5,121	5,121			
100057612	NEW BRAUNFELS	TX		06/30/2021		5,579		(457)			(457)		5,122	5,122			
100045076	SAINT CLOUD	FL		11/19/2020		4,528		594			594		5,122	5,122			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079502	BRIGANTINE	NJ		04/08/2022		5,495		(373)			(373)		5,122	5,122			
100115588	COLUMBUS	OH		07/19/2023		3,660		1,462			1,462		5,122	5,122			
100029177	JACKSONVILLE	FL		10/26/2018		4,642		481			481		5,123	5,123			
100060982	EAST BETHEL	MN		06/01/2021		5,082		41			41		5,123	5,123			
100062255	FISHERS	IN		07/01/2021		5,139		(15)			(15)		5,123	5,123			
100145543	UNITED KINGDOM	GBR		03/12/2024		(1,762)		6,902			6,902		5,140	5,124	(17)		(17)
100091558	CITRUS HEIGHTS	CA		03/07/2023		5,668		(550)			(550)		5,118	5,124		6	6
100065299	WALDORF	MD		07/28/2021		5,643		(518)			(518)		5,125	5,125			
100081435	WENDELL	NC		03/18/2022		4,858		267			267		5,125	5,125			
100080189	DELRAY BEACH	FL		02/25/2022		5,767		(641)			(641)		5,125	5,125			
100030887	LOS ANGELES	CA		04/09/2019		4,552		573			573		5,126	5,126			
100144098	CUDJOE KEY	FL		03/07/2024		5,190		(65)			(65)		5,126	5,126			
100066873	ROSHARON	TX		08/02/2021		5,092		34			34		5,126	5,126			
100107896	BUCKEYE	AZ		06/29/2023		5,447		(320)			(320)		5,126	5,126			
100069804	ITASCA	IL		09/01/2021		4,836		291			291		5,126	5,126			
100046977	MILNER	GA		11/20/2020		6,444		(1,317)			(1,317)		5,126	5,126			
100143197	DENVER	CO		02/16/2024		5,388		(261)			(261)		5,127	5,127			
100081039	GREELEY	CO		03/18/2022		4,780		348			348		5,128	5,128			
100117363	STRATFORD	CT		07/20/2023		2,964		2,163			2,163		5,128	5,128			
100114161	NEW OXFORD	PA		06/29/2023		4,915		213			213		5,128	5,128			
100119913	PEMBROKE	MA		08/10/2023		5,476		(348)			(348)		5,128	5,128			
100128372	CAPE CORAL	FL		09/15/2023		5,682		(554)			(554)		5,128	5,128			
100078931	VENICE	FL		02/24/2022		5,106		22			22		5,129	5,129			
100075639	MURFREESBORO	TN		12/01/2021		5,506		(377)			(377)		5,129	5,129			
100131660	TABERNASH	CO		10/06/2023		5,409		(280)			(280)		5,129	5,129			
100043965	SACRAMENTO	CA		08/19/2020		6,247		(1,118)			(1,118)		5,129	5,129			
100143082	VISTA	CA		02/16/2024		5,384		(255)			(255)		5,130	5,130			
100044117	RESEDA	CA		08/19/2020		5,496		(366)			(366)		5,130	5,130			
100064272	ORLANDO	FL		07/01/2021		4,757		373			373		5,130	5,130			
100100825	POOLESVILLE	MD		04/28/2023		3,900		1,230			1,230		5,130	5,130			
100071260	BOYNTON BEACH	FL		10/01/2021		5,089		42			42		5,131	5,131			
100000354	DENVER	CO		09/27/2016		5,068		63			63		5,131	5,131			
100079838	ROSENBERG	TX		04/25/2022		5,733		(600)			(600)		5,132	5,132			
100069586	MANOR	TX		09/01/2021		5,164		(32)			(32)		5,133	5,133			
100134702	SAN JOSE	CA		10/30/2023		5,097		35			35		5,133	5,133			
100133641	FORT LEE	NJ		10/23/2023		4,965		172			172		5,136	5,133		(4)	(4)
100053798	BROOKLYN	NY		03/23/2021		6,482		(1,349)			(1,349)		5,133	5,133			
100028668	HESPERIA	CA		10/26/2018		4,294		840			840		5,133	5,133			
100071824	FRESNO	CA		10/14/2021		5,653		(520)			(520)		5,133	5,133			
100048352	POMPANO BEACH	FL		11/20/2020		6,330		(1,197)			(1,197)		5,133	5,133			
100081821	LOS ANGELES	CA		03/30/2022		5,168		(34)			(34)		5,134	5,134			
100082612	LOS ANGELES	CA		04/14/2022		5,241		(107)			(107)		5,134	5,134			
100063305	BEL ALTON	MD		07/01/2021		5,265		(131)			(131)		5,134	5,134			
100024592	BROOKLYN	NY		09/20/2018		5,098		36			36		5,135	5,135			
100108084	COCONUT CREEK	FL		05/24/2023		5,837		(699)			(699)		5,138	5,135		(3)	(3)
100141262	WEST NEW YORK	NJ		01/30/2024		5,465		(330)			(330)		5,135	5,135			
100118978	MARATHON	FL		07/27/2023		5,351		(216)			(216)		5,135	5,135			
100139609	TUSTIN	CA		12/28/2023		5,449		(314)			(314)		5,135	5,135			
100084006	ORLANDO	FL		06/27/2022		5,702		(567)			(567)		5,135	5,135			
100054813	MIDDLETOWN	DE		03/23/2021		6,073		(937)			(937)		5,136	5,136			
100136894	LAKEWOOD	CO		11/27/2023		4,558		579			579		5,136	5,136			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080880	PHOENIX	AZ		03/10/2022		5,251		(114)			(114)		5,137	5,137			
100020137	ATASCADERO	CA		07/17/2018		5,327		(190)			(190)		5,137	5,137			
100111291	LOS ANGELES	CA		06/29/2023		5,822		(684)			(684)		5,137	5,137			
100043463	GALWAY	NY		08/13/2020		(6,368)		11,505			11,505		5,137	5,137			
100115005	KNOXVILLE	TN		07/14/2023		4,998		140			140		5,138	5,138			
100120999	GEORGETOWN	TX		08/30/2023		4,977		161			161		5,138	5,138			
100043547	MIAMI	FL		08/13/2020		5,992		(854)			(854)		5,138	5,138			
100102498	NAMPA	ID		06/07/2023		5,366		(228)			(228)		5,138	5,138			
100116298	SALT LAKE CITY	UT		07/20/2023		2,633		2,505			2,505		5,138	5,138			
100076130	RNCHO CORDOVA	CA		01/07/2022		5,508		(369)			(369)		5,138	5,138			
100053613	JAMAICA	NY		03/23/2021		8,114		(2,975)			(2,975)		5,139	5,139			
100085051	HAARLEM	NLD		07/27/2022		5,250						(395)	4,855	5,139	284		284
100045563	STOCKTON	CA		11/25/2020		5,459		(319)			(319)		5,139	5,139			
100027827	NEW CASTLE	CO		10/26/2018		4,928		212			212		5,139	5,139			
100110970	SALISBURY	NC		06/29/2023		5,435		(295)			(295)		5,140	5,140			
100061222	BROOKLYN PARK	MN		06/01/2021		5,090		50			50		5,140	5,140			
100136919	WEST PALM BEACH	FL		11/28/2023		5,455		(315)			(315)		5,141	5,141			
100019874	ROUND ROCK	TX		07/30/2018		5,326		(186)			(186)		5,141	5,141			
100070704	LAS VEGAS	NV		10/01/2021		5,104		37			37		5,141	5,141			
100075921	LEWISVILLE	TX		01/07/2022		5,256		(113)			(113)		5,142	5,141		(1)	(1)
100110583	STILLWATER	OK		06/30/2023		5,119		22			22		5,141	5,141			
100025776	RIVERSIDE	CA		09/20/2018		3,844		1,297			1,297		5,141	5,141			
100135364	HARWICH	MA		11/13/2023		4,814		327			327		5,141	5,141			
100030349	PINELLAS PARK	FL		12/20/2018		4,928		214			214		5,142	5,142			
100088356	POWDER SPRINGS	GA		01/06/2023		5,394		(252)			(252)		5,142	5,142			
100141674	OXNARD	CA		01/30/2024		5,634		(492)			(492)		5,142	5,142			
100025927	STOCKTON	CA		09/20/2018		4,612		531			531		5,142	5,142			
100119795	BAYONNE	NJ		08/08/2023		5,617		(475)			(475)		5,142	5,142			
100130254	HEBER CITY	UT		09/28/2023		5,353		(210)			(210)		5,143	5,143			
100065444	TACOMA	WA		07/28/2021		5,313		(170)			(170)		5,143	5,143			
100047783	LONG BEACH	CA		11/20/2020		6,068		(925)			(925)		5,143	5,143			
100140163	MURRIETA	CA		01/09/2024		4,226		917			917		5,143	5,143			
100026943	RIALTO	CA		09/26/2018		4,875		268			268		5,143	5,143			
100138075	ESTERO	FL		12/13/2023		5,167		(24)			(24)		5,144	5,144			
100065293	THOUSAND OAKS	CA		07/28/2021		5,391		(248)			(248)		5,144	5,144			
100053781	WAYNE	NJ		03/23/2021		5,791		(647)			(647)		5,144	5,144			
100102864	HACKENSACK	NJ		06/22/2023		(1,979)		7,122			7,122		5,144	5,144			
100031652	RICHMOND	CA		03/29/2019		3,955		1,190			1,190		5,144	5,144			
100087326	SAN FRANCISCO	CA		10/25/2022		4,465		680			680		5,145	5,145			
100100641	WEST COVINA	CA		03/28/2023		5,512		(367)			(367)		5,145	5,145			
100129390	BELLINGHAM	WA		09/26/2023		4,628		518			518		5,145	5,145			
100133585	BAYONNE	NJ		10/23/2023		4,764		382			382		5,146	5,146			
100061649	NEWBURGH	NY		07/01/2021		5,177		(31)			(31)		5,146	5,146			
100139186	AUSTIN	TX		12/28/2023		5,718		(572)			(572)		5,146	5,146			
100031137	ATLANTIC BEACH	FL		03/29/2019		3,913		1,233			1,233		5,146	5,146			
100129371	LAWRENCEVILLE	GA		09/25/2023		4,750		397			397		5,147	5,147			
100065410	ATLANTA	GA		07/28/2021		5,526		(380)			(380)		5,147	5,147			
100065140	RIVERSIDE	CA		07/14/2021		5,461		(314)			(314)		5,147	5,147			
100116293	EL CAJON	CA		07/20/2023		2,704		2,443			2,443		5,147	5,147			
100023823	AUSTIN	TX		09/04/2018		5,201		(54)			(54)		5,147	5,147			
100044623	SAN DIEGO	CA		11/19/2020		5,624		(476)			(476)		5,147	5,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102604	ELLSWORTH	ME		06/22/2023		5,258		(111)			(111)		5,148	5,148			
100132291	WALL	NJ		10/13/2023		5,141		7			7		5,148	5,148			
100017258	APPLE VALLEY	CA		04/26/2018		5,469		(321)			(321)		5,148	5,148			
100102104	ABILENE	TX		04/14/2023		5,551		(403)			(403)		5,148	5,148			
100111172	OWINGS MILLS	MD		06/29/2023		2,564		2,585			2,585		5,149	5,149			
100029984	BONNEY LAKE	WA		12/20/2018		5,147		2			2		5,149	5,149			
100078588	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		5,266						93	5,359	5,149	(210)		(210)
100011215	SO BURLINGTON	VT		12/23/2016		3,955		1,194			1,194		5,149	5,149			
100067154	DALLAS	TX		08/02/2021		4,993		157			157		5,149	5,149			
100091182	OAKLAND	NJ		01/31/2023		5,007		143			143		5,150	5,150			
100149182	SAN ANTONIO	TX		04/22/2024		5,530		(380)			(380)		5,150	5,150			
100119920	STUART	FL		08/10/2023		5,793		(642)			(642)		5,151	5,151			
100148384	EDMONDS	WA		04/12/2024		4,275		875			875		5,151	5,151			
100102482	TEMPLETON	MA		06/07/2023		5,199		(48)			(48)		5,151	5,151			
100132437	PALMDALE	CA		11/03/2023		4,580		570			570		5,151	5,151			
100128170	LITTLE EGG HARBOR TWP	NJ		09/18/2023		5,179		(27)			(27)		5,151	5,151			
100091007	LOS ANGELES	CA		01/31/2023		5,533		(381)			(381)		5,152	5,152			
100132032	CARY	NC		10/13/2023		5,297		(145)			(145)		5,153	5,153			
100117371	MELISSA	TX		07/20/2023		3,315		1,838			1,838		5,153	5,153			
100048940	BOGOTA	NJ		11/20/2020		5,973		(821)			(821)		5,153	5,153			
100011015	SELMA	CA		12/23/2016		3,477		1,676			1,676		5,153	5,153			
100060197	BALTIMORE	MD		06/25/2021		5,428		(275)			(275)		5,153	5,153			
100142822	WESTMINSTER	CA		02/08/2024		5,672		(519)			(519)		5,153	5,153			
100101664	NEWBURY	MA		04/26/2023		5,177		(24)			(24)		5,153	5,153			
100076209	UNION CITY	NJ		01/07/2022		5,500		(347)			(347)		5,154	5,154			
100010982	PHILADELPHIA	PA		12/23/2016		4,742		412			412		5,154	5,154			
100012146	ORLANDO	FL		03/08/2017		4,298		856			856		5,154	5,154			
100126443	LAKELAND	FL		08/30/2023		5,052		102			102		5,154	5,154			
100114961	ELK GROVE	CA		07/14/2023		5,417		(262)			(262)		5,155	5,155			
100134063	CHINO	CA		10/27/2023		5,583		(428)			(428)		5,155	5,155			
100109177	SANTA CLARITA	CA		07/21/2023		5,131		25			25		5,155	5,155			
100102350	KISSIMMEE	FL		06/07/2023		5,345		(189)			(189)		5,156	5,156			
100113929	SEYMOUR	IN		06/29/2023		4,799		357			357		5,156	5,156			
100087521	MELROSE	MA		10/25/2022		4,844		312			312		5,156	5,156			
100144082	CAPE CORAL	FL		03/07/2024		5,196		(39)			(39)		5,156	5,156			
100128414	PEARLAND	TX		09/15/2023		5,456		(299)			(299)		5,157	5,157			
100076303	CAPE CORAL	FL		01/07/2022		5,413		(256)			(256)		5,157	5,157			
100055632	FLORISSANT	MO		03/23/2021		6,467		(1,310)			(1,310)		5,157	5,157			
100062721	CORPUS CHRISTI	TX		07/01/2021		5,351		(192)			(192)		5,159	5,159			
100135520	MINNEOLA	FL		11/13/2023		5,017		143			143		5,160	5,160			
100067880	CORDOVA	TN		09/23/2021		5,311		(150)			(150)		5,161	5,161			
100126947	SCHENECTADY	NY		08/30/2023		5,951		(789)			(789)		5,162	5,162			
100100678	RIALTO	CA		04/28/2023		4,620		541			541		5,162	5,162			
100134341	CITRUS HEIGHTS	CA		10/27/2023		5,528		(366)			(366)		5,162	5,162			
100165556	ST GEORGE	UT		08/29/2024		5,542		(142)			(142)		5,400	5,162		(238)	(238)
100128773	BOCA RATON	FL		09/21/2023		5,008		149			149		5,157	5,162		5	5
100045412	AUSTIN	TX		11/25/2020		5,134		29			29		5,163	5,163			
100130233	LAS VEGAS	NV		11/15/2023		5,148		15			15		5,163	5,163			
100138042	RIALTO	CA		12/13/2023		5,269		(106)			(106)		5,163	5,163			
100078887	QUAIL VALLEY	CA		02/24/2022		5,145		19			19		5,163	5,163			
100136208	EDGEWATER	NJ		11/20/2023		5,050		114			114		5,164	5,164			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109796	FRIDAY HARBOR	WA		08/04/2023		5,409		(245)			(245)		5,164	5,164			
100012150	EAST BOSTON	MA		03/08/2017		4,115		1,050			1,050		5,165	5,165			
100135647	MIAMI	FL		11/09/2023		5,286		(107)			(107)		5,179	5,165		(14)	(14)
100044454	MIAMI	FL		11/19/2020		5,378		(212)			(212)		5,165	5,165			
100043959	EAST CHICAGO	IN		08/19/2020		5,418		(252)			(252)		5,165	5,165			
100141236	HUNTINGTON BEACH	CA		01/30/2024		5,481		(315)			(315)		5,165	5,165			
100071510	KALISPELL	MT		10/19/2021		5,379		(213)			(213)		5,165	5,165			
100076058	TAYLORSVILLE	UT		01/07/2022		5,378		(212)			(212)		5,166	5,166			
100075038	PHILLIPSBURG	NJ		12/01/2021		5,270		(104)			(104)		5,166	5,166			
100144210	ROSEVILLE	CA		03/07/2024		4,688		478			478		5,166	5,166			
100137133	WACO	TX		11/28/2023		5,233		(67)			(67)		5,166	5,166			
100114997	MELISSA	TX		07/14/2023		5,251		(85)			(85)		5,167	5,167			
100142238	ROSEBURG	OR		03/15/2024		5,524		(358)			(358)		5,167	5,167			
100150462	SACRAMENTO	CA		05/03/2024		5,486		(319)			(319)		5,167	5,167			
100028413	COLUMBIA	SC		10/26/2018		4,620		547			547		5,168	5,168			
100119394	GRAHAM	WA		07/31/2023		4,819		348			348		5,168	5,168			
100142412	ALPHARETTA	GA		02/05/2024		5,631		(463)			(463)		5,168	5,168			
100140388	CHANDLER	AZ		01/18/2024		4,610		558			558		5,168	5,168			
100030746	SILVER SPRING	MD		04/09/2019		3,046		2,123			2,123		5,169	5,169			
100067472	ATLANTIC CITY	NJ		09/23/2021		5,590		(422)			(422)		5,169	5,169			
100029498	LOS ANGELES (PACOIMA AREA)	CA		10/26/2018		5,309		(141)			(141)		5,169	5,169			
100049947	AMITYVILLE	NY		11/20/2020		5,819		(650)			(650)		5,169	5,169			
100067669	WOODSTOCK	GA		09/23/2021		5,400		(231)			(231)		5,169	5,169			
100140872	FONTANA	CA		01/25/2024		5,264		(94)			(94)		5,170	5,170			
100065110	MEDINA	MN		07/14/2021		5,516		(346)			(346)		5,170	5,170			
100067425	NORTH ARLINGTON	NJ		09/23/2021		5,603		(433)			(433)		5,170	5,170			
100079904	MOORESVILLE	NC		04/25/2022		5,648		(477)			(477)		5,170	5,170			
100061903	EAST BRUNSWICK	NJ		07/01/2021		5,491		(320)			(320)		5,171	5,171			
100100747	GREELEY	CO		04/28/2023		4,881		290			290		5,171	5,171			
100132085	ANGEL FIRE	NM		10/13/2023		5,105		66			66		5,171	5,171			
100060273	FRANKLIN	TN		06/25/2021		5,556		(385)			(385)		5,171	5,171			
100076687	EVERETT	WA		12/16/2021		5,987		(815)			(815)		5,171	5,171			
100063284	HAMMONTON	NJ		07/01/2021		5,133		39			39		5,172	5,172			
100135201	SUFFERN	NY		11/07/2023		5,275		(103)			(103)		5,172	5,172			
100102127	MESA	AZ		04/14/2023		5,422		(250)			(250)		5,172	5,172			
100030993	HAMILTON TWP	NJ		03/29/2019		3,723		1,449			1,449		5,172	5,172			
100062398	WILLIAMSTOWN	NJ		07/01/2021		5,149		24			24		5,173	5,173			
100068613	SCHIEDAM/VLAARDINGEN	NLD		08/30/2021		5,216						333	5,548	5,174		(375)	(375)
100014060	ONTARIO	CA		05/25/2017		3,671		1,503			1,503		5,174	5,174			
100081033	INDIANA	PA		03/18/2022		4,810		365			365		5,174	5,174			
100153678	OAKLAND	CA		05/31/2024		5,423		(248)			(248)		5,174	5,174			
100065095	SACRAMENTO	CA		07/14/2021		5,528		(354)			(354)		5,175	5,175			
100135459	MADERA	CA		11/13/2023		4,160		1,015			1,015		5,175	5,175			
100113323	BOCA RATON	FL		06/29/2023		4,003		1,172			1,172		5,175	5,175			
100110727	RAMONA	CA		08/11/2023		5,773		(564)			(564)		5,209	5,175		(34)	(34)
100139173	DAVENPORT	FL		12/28/2023		4,003		1,173			1,173		5,176	5,176			
100072538	EVERETT	WA		11/01/2021		5,355		(179)			(179)		5,176	5,176			
100081309	PHOENIX	AZ		03/18/2022		5,056		120			120		5,176	5,176			
100079876	PARK CITY	UT		04/08/2022		5,477		(301)			(301)		5,176	5,176			
100110176	BOCA RATON	FL		06/30/2023		5,094		82			82		5,176	5,176			
100143162	LOS ANGELES	CA		02/16/2024		5,662		(486)			(486)		5,176	5,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114817	PEORIA	AZ		07/10/2023		5,103		73			73		5,176	5,176			
100054120	MILLVILLE	NJ		03/23/2021		5,955		(779)			(779)		5,177	5,177			
100115923	SEMINOLE	FL		07/20/2023		5,386		(209)			(209)		5,177	5,177			
100071558	WOODSTOCK	GA		10/14/2021		5,307		(130)			(130)		5,177	5,177			
100160125	GALVESTON	TX		07/17/2024		5,401		(218)			(218)		5,183	5,177		(5)	(5)
100140993	(VAN NUYS AREA) LOS ANGELES	CA		02/20/2024		5,494		(317)			(317)		5,177	5,177			
100047534	ELIZABETH	NJ		11/20/2020		5,305		(127)			(127)		5,178	5,178			
100083660	LYNWOOD	CA		06/23/2022		5,360		(182)			(182)		5,178	5,178			
100079135	MANOR	TX		02/24/2022		4,962		216			216		5,178	5,178			
100071563	CHARLOTTESVILLE	VA		10/14/2021		5,370		(191)			(191)		5,179	5,179			
100160933	PRINCETON	TX		07/24/2024		5,381		(202)			(202)		5,179	5,179			
100065155	EAST WENATCHEE	WA		07/14/2021		5,480		(301)			(301)		5,179	5,179			
100129587	SUNSET BEACH	NC		09/29/2023		5,242		(62)			(62)		5,180	5,180			
100119969	BOISE	ID		08/11/2023		5,168		12			12		5,180	5,180			
100118067	OZONE PARK	NY		07/20/2023		4,874		306			306		5,180	5,180			
100120461	EAST LOS ANGELES	CA		08/18/2023		5,571		(390)			(390)		5,181	5,181			
100054192	CAPE CORAL	FL		03/23/2021		5,691		(511)			(511)		5,181	5,181			
100108427	HAVERSTRAW	NY		05/25/2023		5,432		(251)			(251)		5,181	5,181			
100079932	ORMOND BEACH	FL		04/25/2022		5,058		123			123		5,181	5,181			
100067956	PORTLAND	OR		09/23/2021		5,467		(285)			(285)		5,181	5,181			
100079646	COMPTON	CA		04/08/2022		5,252		(71)			(71)		5,181	5,181			
100129561	FREDERICK	MD		09/29/2023		4,730		452			452		5,182	5,182			
100066320	RIVER FALLS	WI		08/02/2021		5,164		18			18		5,182	5,182			
100120615	TROUTDALE	OR		08/18/2023		5,299		(117)			(117)		5,182	5,182			
100090084	LYNNWOOD	WA		01/13/2023		5,375		(192)			(192)		5,182	5,182			
100045741	MIDDLETOWN	NJ		11/25/2020		2,693		2,490			2,490		5,183	5,183			
100099572	YOUNGSVILLE	NC		04/06/2023		5,459		(276)			(276)		5,183	5,183			
100011609	CORONA	CA		03/08/2017		3,155		2,028			2,028		5,183	5,183			
100069851	OWINGS MILLS	MD		09/01/2021		4,688		495			495		5,183	5,183			
100053697	HOWELL	NJ		03/23/2021		5,850		(667)			(667)		5,183	5,183			
100029230	FREEPORT	NY		10/26/2018		4,193		990			990		5,183	5,183			
100109724	BRONX	NY		06/16/2023		5,518		(335)			(335)		5,183	5,183			
100127570	SUPERIOR	CO		09/08/2023		5,211		(27)			(27)		5,183	5,183			
100053735	ASHEVILLE	NC		03/23/2021		6,594		(1,411)			(1,411)		5,183	5,183			
100147194	BRONX	NY		03/28/2024		5,608		(424)			(424)		5,184	5,184			
100120905	DUCK CREEK VILLAGE	UT		08/30/2023		4,741		442			442		5,184	5,184			
100029092	LOS ANGELES	CA		10/26/2018		3,593		1,591			1,591		5,184	5,184			
100078743	COTTONWOOD	CA		02/25/2022		6,095		(911)			(911)		5,184	5,184			
100155743	PERRY	GA		06/18/2024		5,788		(603)			(603)		5,184	5,184			
100066768	NORFOLK	VA		08/02/2021		5,175		10			10		5,185	5,185			
100102823	MISSOURI CITY	TX		06/22/2023		5,791		(607)			(607)		5,185	5,185			
100091637	APPLE VALLEY	CA		03/07/2023		5,214		(395)			(395)		4,819	5,185		366	366
100030561	GASTONIA	NC		12/20/2018		4,987		198			198		5,185	5,185			
100081496	PIEDMONT	OK		03/18/2022		4,964		222			222		5,185	5,185			
100064496	PEEKSKILL	NY		07/01/2021		5,105		80			80		5,185	5,185			
100115966	BILLINGS	MT		07/20/2023		5,172		13			13		5,185	5,185			
100136564	SIMI VALLEY	CA		11/22/2023		5,472		(286)			(286)		5,185	5,185			
100071787	NORTH LAS VEGAS	NV		10/14/2021		5,592		(404)			(404)		5,188	5,185		(2)	(2)
100013799	TUCSON	AZ		05/25/2017		4,753		433			433		5,185	5,185			
100032061	HAYWARD	CA		03/29/2019		4,550		636			636		5,186	5,186			
100110694	HOUSTON	TX		08/11/2023		5,763		(577)			(577)		5,186	5,186			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107796	HOMESTEAD	FL		05/19/2023		4,593		593			593		5,186	5,186			
100120877	OAK CREEK	WI		08/28/2023		5,320		(134)			(134)		5,186	5,186			
100115026	FONTANA	CA		07/14/2023		5,165		21			21		5,186	5,186			
100115946	MADISON	TN		07/20/2023		5,283		(93)			(93)		5,190	5,187		(3)	(3)
100067014	MIAMI GARDENS	FL		08/02/2021		4,895		292			292		5,187	5,187			
100080282	SCHIEDAM/VLAARDINGEN	NLD		02/22/2022		5,315						131	5,446	5,187	(259)		(259)
100043614	CUMMING	GA		08/13/2020		5,915		(728)			(728)		5,187	5,187			
100087298	RED OAK	TX		10/25/2022		4,291		896			896		5,187	5,187			
100119106	PALM SPRINGS	CA		07/28/2023		3,914		1,273			1,273		5,187	5,187			
100026585	FARMINGDALE	NY		09/26/2018		645		4,543			4,543		5,188	5,188			
100044387	ENCINITAS	CA		11/19/2020		6,139		(951)			(951)		5,188	5,188			
100057876	BOISE	ID		06/30/2021		5,630		(441)			(441)		5,188	5,188			
100137274	NETHERLANDS	NLD		11/28/2023		5,311						(25)	5,286	5,189	(97)		(97)
100073405	PRINCETON	MN		11/01/2021		5,252		(63)			(63)		5,189	5,189			
100061647	WHITMAN	MA		07/01/2021		5,371		(181)			(181)		5,189	5,189			
100127939	COLUMBIA	TN		09/08/2023		4,026		1,164			1,164		5,190	5,190			
100014351	VIRGINIA BEACH	VA		09/27/2017		5,168		23			23		5,191	5,191			
100048859	HEMPSTEAD	NY		11/20/2020		5,336		(145)			(145)		5,191	5,191			
100107790	LAS VEGAS	NV		05/19/2023		4,546		645			645		5,192	5,192			
100030655	VANCE	AL		04/09/2019		4,759		433			433		5,192	5,192			
100089000	LA CRUZ DE HUANACAXTLE	MEX		11/04/2022		5,193							5,193	5,193			
100119301	SAN FERNANDO	CA		07/31/2023		5,298		(105)			(105)		5,193	5,193			
100136478	MONUMENT	CO		11/20/2023		4,039		1,154			1,154		5,193	5,193			
100136469	MANTECA	CA		11/20/2023		4,113		1,080			1,080		5,193	5,193			
100065532	CENTREVILLE	VA		07/28/2021		5,402		(209)			(209)		5,193	5,193			
100151889	LOS ANGELES	CA		05/10/2024		5,613		(419)			(419)		5,193	5,193			
100076364	SARASOTA	FL		12/23/2021		6,201		(1,007)			(1,007)		5,194	5,194			
100061968	INDIAN LAND	SC		07/01/2021		5,247		(52)			(52)		5,195	5,195			
100047874	LYNN	MA		11/20/2020		6,993		(1,798)			(1,798)		5,195	5,195			
100086531	FALLBROOK	CA		09/30/2022		5,587		(392)			(392)		5,195	5,195			
100110540	BOZEMAN	MT		06/30/2023		5,210		(14)			(14)		5,196	5,196			
100014437	COMPTON	CA		09/27/2017		6,127		(932)			(932)		5,196	5,196			
100031550	RIVERSIDE	CA		03/29/2019		4,431		765			765		5,196	5,196			
100049391	SAN ANTONIO	TX		11/20/2020		5,654		(458)			(458)		5,196	5,196			
100111068	LOS ANGELES	CA		06/29/2023		1,286		3,911			3,911		5,196	5,196			
100012132	WILMINGTON	DE		03/08/2017		4,706		490			490		5,196	5,196			
100119952	SANTA CLARITA	CA		08/11/2023		5,076		121			121		5,197	5,197			
100031304	PITTSBURG	CA		03/29/2019		4,022		1,175			1,175		5,197	5,197			
100091661	LAS VEGAS	NV		01/27/2023		5,391		(194)			(194)		5,197	5,197			
100152258	SAN FRANCISCO	CA		05/17/2024		5,478		(281)			(281)		5,197	5,197			
100110702	HIGHLANDS RANCH	CO		08/11/2023		5,763		(566)			(566)		5,197	5,197			
100020280	GILBERT	AZ		07/17/2018		5,518		(320)			(320)		5,197	5,197			
100117392	PHOENIX	AZ		07/20/2023		2,712		2,485			2,485		5,198	5,198			
100081005	STOCKTON	CA		03/18/2022		4,794		404			404		5,198	5,198			
100109167	GEORGETOWN	TX		07/21/2023		5,458		(259)			(259)		5,199	5,199			
100118742	MOUNT PLEASANT	SC		07/25/2023		(1,230)		6,429			6,429		5,199	5,199			
100155758	FRONT ROYAL	VA		06/18/2024		5,172		28			28		5,200	5,200			
100147399	BOZEMAN	MT		05/08/2024		5,604		(403)			(403)		5,200	5,200			
100117487	DESTIN	FL		07/20/2023		5,681		(480)			(480)		5,201	5,201			
100057896	SOMERVILLE	NJ		06/30/2021		5,367		(166)			(166)		5,201	5,201			
100109294	LAWRENCE	MA		06/12/2023		5,403		(201)			(201)		5,201	5,201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100023534	LAFAYETTE HILL	PA		09/04/2018		5,348		(146)			(146)		5,202	5,202			
100116871	COCOA BEACH	FL		07/20/2023		5,064		139			139		5,202	5,202			
100135398	WINTER GARDEN	FL		11/13/2023		4,192		1,010			1,010		5,202	5,202			
100043587	NESCONSET	NY		08/13/2020		6,125		(923)			(923)		5,202	5,202			
100099929	BEND	OR		03/28/2023		5,417		(214)			(214)		5,203	5,203			
100149544	OCEAN VIEW	DE		04/26/2024		5,636		(433)			(433)		5,203	5,203			
100026205	CALABASH	NC		09/20/2018		4,874		330			330		5,204	5,204			
100147133	SAN DIEGO	CA		05/08/2024		5,423		(219)			(219)		5,204	5,204			
100081197	LITCHFIELD PARK	AZ		03/18/2022		5,047		157			157		5,204	5,204			
100136472	MERCED	CA		11/20/2023		4,191		1,013			1,013		5,204	5,204			
100030371	FONTANA	CA		12/20/2018		4,340		864			864		5,204	5,204			
100079145	CAPE CORAL	FL		02/24/2022		5,251		(47)			(47)		5,204	5,204			
100101836	LAWRENCEVILLE	GA		04/06/2023		5,417		(212)			(212)		5,204	5,204			
100081327	SAN ANTONIO	TX		03/18/2022		4,944		261			261		5,204	5,204			
100061894	KISSIMMEE	FL		07/01/2021		5,273		(69)			(69)		5,205	5,205			
100128880	WESTCHESTER	IL		09/21/2023		5,697		(493)			(493)		5,205	5,205			
100050110	BRONX	NY		11/20/2020		6,917		(1,712)			(1,712)		5,205	5,205			
100133781	KAMUELA	HI		10/20/2023		5,454		(249)			(249)		5,205	5,205			
100068266	YORK	ME		08/25/2021		5,606		(401)			(401)		5,205	5,205			
100054251	GARY	IN		03/23/2021		4,838		368			368		5,205	5,205			
100080988	ALLEN	TX		03/18/2022		4,793		413			413		5,206	5,206			
100057780	NEWPORT	RI		06/30/2021		5,681		(476)			(476)		5,206	5,206			
100081057	DALLAS	TX		03/18/2022		4,943		263			263		5,206	5,206			
100053511	BENSALEM	PA		03/23/2021		6,326		(1,120)			(1,120)		5,206	5,206			
100088293	PALM COAST	FL		10/24/2022		5,356		(150)			(150)		5,206	5,206			
100140609	MOUNT VERNON	WA		01/19/2024		5,766		(560)			(560)		5,206	5,206			
100068395	IRVING	TX		08/25/2021		5,590		(383)			(383)		5,207	5,207			
100060955	MEMPHIS	TN		06/01/2021		5,157		50			50		5,207	5,207			
100115300	YUCCA VALLEY	CA		07/17/2023		6,006		(799)			(799)		5,207	5,207			
100141280	PERRY	GA		01/30/2024		4,657		550			550		5,207	5,207			
100019653	HERNDON	VA		07/26/2018		5,231		(24)			(24)		5,207	5,207			
100084785	MARYSVILLE	WA		08/02/2022		5,255		(48)			(48)		5,207	5,207			
100049854	HIGHLAND	CA		11/20/2020		5,377		(170)			(170)		5,207	5,207			
100100810	DAMASCUS	OR		04/28/2023		5,549		(341)			(341)		5,207	5,207			
100065452	ARLINGTON	TN		07/28/2021		5,269		(62)			(62)		5,207	5,207			
100076809	FORT COLLINS	CO		12/27/2021		6,416		(1,208)			(1,208)		5,208	5,208			
100117678	DAVENPORT	FL		07/20/2023		5,191		16			16		5,208	5,208			
100088151	CYPRESS	TX		10/25/2022		5,065		143			143		5,209	5,209			
100071564	CHESAPEAKE	VA		10/14/2021		5,684		(475)			(475)		5,209	5,209			
100029119	CORAL SPRINGS	FL		10/26/2018		5,329		(120)			(120)		5,209	5,209			
100089740	AVENTURA	FL		12/02/2022		5,377		(169)			(169)		5,208	5,209		1	1
100134719	VAN NUYS AREA LOS ANGELES	CA		10/30/2023		5,489		(279)			(279)		5,210	5,210			
100057244	RANCHO CUCAMONGA	CA		05/19/2021		5,709		(498)			(498)		5,211	5,211			
100133610	SUMMERVILLE	SC		10/23/2023		4,479		733			733		5,212	5,211			
100118028	CORONA	CA		07/20/2023		4,467		745			745		5,211	5,211			
100076469	ORLANDO	FL		12/21/2021		5,670		(459)			(459)		5,211	5,211			
100068328	STOCKTON	CA		08/25/2021		5,383		(171)			(171)		5,212	5,212			
100060555	CHARLOTTE	NC		06/01/2021		5,169		43			43		5,212	5,212			
100065238	PHILADELPHIA	PA		07/14/2021		5,386		(174)			(174)		5,212	5,212			
100143243	OCEAN CITY	NJ		02/16/2024		5,466		(254)			(254)		5,213	5,213			
100065516	ROUND ROCK	TX		07/28/2021		5,522		(310)			(310)		5,213	5,213			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127201	SAINT PETERS	MO		08/30/2023		5,440		(227)			(227)		5,213	5,213			
100113123	DESERT HOT SPRING	CA		06/29/2023		4,767		446			446		5,213	5,213			
100119104	MIAMI	FL		07/28/2023		3,808		1,405			1,405		5,213	5,213			
100111702	HESPERIA	CA		06/29/2023		4,896		317			317		5,213	5,213			
100134500	LIGHTHOUSE POINT	FL		10/30/2023		5,387		(173)			(173)		5,214	5,214			
100118027	FONTANA	CA		07/20/2023		4,571		644			644		5,214	5,214			
100081013	GRAND JUNCTION	CO		03/18/2022		4,983		231			231		5,215	5,215			
100055156	MANSFIELD	OH		03/23/2021		5,805		(590)			(590)		5,215	5,215			
100140314	SUWANEE	GA		01/18/2024		5,007		208			208		5,215	5,215			
100024910	HYATTSVILLE	MD		09/20/2018		5,185		30			30		5,215	5,215			
4010063912	MASTIC BEACH	NY		11/29/2023		5,911		(696)			(696)		5,215	5,215			
100117235	SUGAR LAND	TX		07/20/2023		2,409		2,807			2,807		5,216	5,216			
100066904	GRANGER	IN		08/02/2021		5,213		4			4		5,217	5,217			
100110382	AZUSA	CA		06/30/2023		5,303		(86)			(86)		5,217	5,217			
100060206	HELENA	MT		06/25/2021		5,540		(323)			(323)		5,217	5,217			
100011748	JACKSONVILLE	FL		03/08/2017		3,735		1,486			1,486		5,221	5,217		(4)	(4)
100114290	ELGIN	IL		06/29/2023		4,673		544			544		5,217	5,217			
100060173	LAKE ZURICH	IL		06/25/2021		5,564		(347)			(347)		5,217	5,217			
100103269	NORTH MYRTLE BEACH	SC		04/27/2023		5,555		(337)			(337)		5,217	5,217			
100158455	HINGHAM	MA		07/10/2024		5,688		(470)			(470)		5,218	5,218			
100140398	NEWARK	NJ		01/18/2024		5,604		(387)			(387)		5,218	5,218			
100142554	ROUND ROCK	TX		02/08/2024		5,330		(113)			(113)		5,218	5,218			
100133419	YPSILANTI	MI		10/19/2023		5,407		(189)			(189)		5,218	5,218			
100055125	MOORE	SC		03/23/2021		6,146		(928)			(928)		5,218	5,218			
100053814	HARRISBURG	PA		03/23/2021		5,424		(206)			(206)		5,218	5,218			
100111207	KATY	TX		06/29/2023		4,801		417			417		5,219	5,219			
100110433	TEGA CAY	SC		06/30/2023		5,262		(43)			(43)		5,219	5,219			
100113003	RAISIN CITY	CA		06/29/2023		3,936		1,283			1,283		5,219	5,219			
100043325	RIVERDALE	MD		08/13/2020		5,025		195			195		5,219	5,219			
100138733	PARKER	CO		02/02/2024		5,665		(446)			(446)		5,220	5,220			
100026129	LOS ANGELES	CA		09/20/2018		4,990		230			230		5,220	5,220			
100115417	PANORAMA CITY	CA		07/17/2023		5,646		(426)			(426)		5,220	5,220			
100026526	BOLINGBROOK	IL		09/26/2018		3,654		1,566			1,566		5,220	5,220			
100014131	WESLEY CHAPEL	FL		05/25/2017		4,581		640			640		5,221	5,221			
100116915	BLUE RIDGE	GA		07/20/2023		2,852		2,369			2,369		5,221	5,221			
100081814	MABLETON	GA		03/30/2022		5,191		30			30		5,221	5,221			
100065416	SAN JOSE	CA		07/28/2021		5,472		(251)			(251)		5,221	5,221			
100156192	PEMBROKE PINES	FL		06/20/2024		5,486		(264)			(264)		5,221	5,221			
100128187	MILFORD	DE		09/18/2023		4,771		451			451		5,221	5,221			
100043936	MILPITAS	CA		08/19/2020		6,399		(1,178)			(1,178)		5,222	5,222			
100026516	PITTSBURG	CA		09/26/2018		5,129		93			93		5,222	5,222			
100060283	LIBERTY HILL	TX		06/25/2021		5,607		(384)			(384)		5,223	5,222		(1)	(1)
100102685	ROCKVILLE	MD		06/22/2023		5,666		(444)			(444)		5,223	5,223			
100129854	BUENA PARK	CA		09/27/2023		5,476		(253)			(253)		5,223	5,223			
100102952	FAR ROCKAWAY	NY		06/22/2023		(3,370)		8,594			8,594		5,223	5,223			
100019690	SPRINGVILLE	UT		07/26/2018		5,405		(182)			(182)		5,224	5,224			
100024057	TEMPE	AZ		09/10/2018		5,567		(344)			(344)		5,224	5,224			
100067029	CHALFONT	PA		08/02/2021		4,815		408			408		5,224	5,224			
100140014	HENRICO	NC		01/09/2024		5,474		(250)			(250)		5,224	5,224			
100100286	OCALA	FL		03/24/2023		5,037		187			187		5,224	5,224			
100065241	CARY	NC		07/14/2021		5,378		(153)			(153)		5,225	5,225			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100169987	VISALIA	CA		11/08/2024		5,538		(313)			(313)		5,225	5,225			
100099747	PHILADELPHIA	PA		02/28/2023		5,393		(168)			(168)		5,225	5,225			
100119890	DOYLESTOWN	PA		08/10/2023		5,642		(417)			(417)		5,225	5,225			
100054113	RICHMOND HILL	GA		03/23/2021		6,073		(848)			(848)		5,226	5,226			
100115427	DEL HAVEN	NJ		07/17/2023		4,628		598			598		5,226	5,226			
100133688	WHITE PLAINS	GA		10/23/2023		5,316		(90)			(90)		5,226	5,226			
100141851	GRAND PRAIRIE	TX		03/27/2024		6,055		(829)			(829)		5,226	5,226			
100119836	SPRING VALLEY	NY		08/08/2023		361		4,865			4,865		5,226	5,226			
100076727	FRESNO	CA		12/30/2021		5,857		(631)			(631)		5,226	5,226			
100078498	WINDERMERE	FL		02/25/2022		5,889		(662)			(662)		5,226	5,226			
100100717	VANCOUVER	WA		04/28/2023		4,803		424			424		5,227	5,227			
100074909	YAKIMA	WA		12/01/2021		5,304		(77)			(77)		5,227	5,227			
100132080	LOS ANGELES	CA		10/13/2023		5,439		(212)			(212)		5,227	5,227			
100024838	PATCHOGUE	NY		09/20/2018		4,440		787			787		5,227	5,227			
100116468	KISSIMMEE	FL		07/20/2023		2,857		2,370			2,370		5,227	5,227			
100138310	DRIPPING SPRINGS	TX		12/18/2023		5,433		(206)			(206)		5,227	5,227			
100043067	GLEN ALLEN	VA		05/28/2020		5,853		(625)			(625)		5,228	5,228			
100013624	WEST NEW YORK	NJ		05/25/2017		4,343		884			884		5,228	5,228			
100117731	FRISCO	TX		07/20/2023		(4,084)		9,312			9,312		5,228	5,228			
100031091	CHICAGO	IL		03/29/2019		5,531		(302)			(302)		5,229	5,229			
100101643	FRISCO	TX		04/26/2023		4,846		383			383		5,229	5,229			
100110678	CLIFTON	NJ		06/30/2023		5,358		(129)			(129)		5,229	5,229			
100128155	LAWRENCEVILLE	GA		09/18/2023		4,222		1,008			1,008		5,229	5,229			
100100347	SECAUCUS	NJ		04/27/2023		4,353		876			876		5,229	5,229			
100055718	AKRON	OH		03/23/2021		6,304		(1,074)			(1,074)		5,230	5,230			
100148649	LAKE OSWEGO	OR		05/15/2024		5,170		60			60		5,231	5,231			
100079268	DORAL	FL		02/28/2022		5,571		(341)			(341)		5,231	5,231			
100100645	EAGLE POINT	OR		03/28/2023		5,398		(167)			(167)		5,231	5,231			
100079619	EL CAJON	CA		04/08/2022		5,578		(347)			(347)		5,231	5,231			
100045101	PALM HARBOR	FL		11/19/2020		6,370		(1,139)			(1,139)		5,231	5,231			
100068343	KANNAPOLIS	NC		08/25/2021		5,509		(278)			(278)		5,231	5,231			
100166442	MCKINNEY	TX		10/31/2024		5,483		(252)			(252)		5,231	5,231			
100133864	SPRING VALLEY	CA		10/20/2023		5,224		7			7		5,231	5,231			
100000566	HATFIELD	PA		09/27/2016		3,074		2,157			2,157		5,231	5,231			
100115957	ROSWELL	GA		07/20/2023		5,582		(350)			(350)		5,232	5,232			
100030708	WEST COVINA	CA		04/09/2019		3,936		1,296			1,296		5,232	5,232			
100068101	AURORA	IL		08/25/2021		5,459		(227)			(227)		5,232	5,232			
100136506	HIGHLAND	UT		11/20/2023		3,772		1,460			1,460		5,232	5,232			
100127672	DENISON	TX		09/08/2023		5,466		(244)			(244)		5,221	5,232		11	11
100141517	CUTLER BAY	FL		01/30/2024		5,504		(272)			(272)		5,232	5,232			
100102998	SAN ANTONIO	TX		06/22/2023		5,733		(501)			(501)		5,233	5,233			
100031183	FRANKLIN TOWNSHIP	NJ		03/29/2019		3,954		1,280			1,280		5,233	5,233			
100011686	SANTA FE	NM		03/08/2017		2,613		2,620			2,620		5,233	5,233			
100091711	SUGAR LAND	TX		03/24/2023		5,578		(345)			(345)		5,233	5,233			
100132771	CHARLOTTE	NC		11/03/2023		5,186		47			47		5,233	5,233			
100029174	RIVERSIDE	CA		10/26/2018		4,626		608			608		5,234	5,234			
100065459	LOS ANGELES	CA		07/28/2021		5,426		(192)			(192)		5,234	5,234			
100115102	DAYTONA BEACH SHORES	FL		07/14/2023		4,812		422			422		5,234	5,234			
100029033	LOS ANGELES	CA		10/26/2018		5,258		(24)			(24)		5,234	5,234			
100138963	HOLLYWOOD	FL		12/21/2023		907		4,328			4,328		5,235	5,235			
100049171	SPRINGFIELD	NJ		11/20/2020		6,523		(1,288)			(1,288)		5,235	5,235			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044138	SEATTLE	WA		08/19/2020		5,350		(116)			(116)		5,235	5,235			
100065626	GRAND JUNCTION	CO		07/28/2021		5,679		(444)			(444)		5,235	5,235			
100025101	TEMECULA	CA		09/20/2018		4,769		466			466		5,235	5,235			
100162070	IRVINE	CA		07/31/2024		5,402		(167)			(167)		5,235	5,235			
100140888	HUNTINGTON STATION	NY		01/25/2024		4,892		343			343		5,235	5,235			
100165516	LOGANVILLE	GA		08/29/2024		5,281		(60)			(60)		5,221	5,236		14	14
100148685	MELBOURNE	FL		04/16/2024		5,469		(233)			(233)		5,236	5,236			
100064418	NORTH CHESTERFIELD	VA		07/01/2021		5,139		97			97		5,236	5,236			
100134373	HOLLISTER	CA		10/27/2023		5,221		15			15		5,236	5,236			
100129600	LEES SUMMIT	MO		09/29/2023		4,614		622			622		5,236	5,236			
100029535	BROOKLYN	NY		10/26/2018		4,874		362			362		5,236	5,236			
100110852	GREENSBORO	NC		06/29/2023		4,298		938			938		5,236	5,236			
100143083	PORTLAND	OR		02/16/2024		5,256		(20)			(20)		5,237	5,237			
100070510	STUART	FL		09/23/2021		5,512		(275)			(275)		5,237	5,237			
100169975	VISALIA	CA		11/08/2024		5,553		(316)			(316)		5,237	5,237			
100046916	ALBUQUERQUE	NM		11/20/2020		5,755		(518)			(518)		5,238	5,238			
100179796	SAINT AUGUSTINE	FL		11/21/2024		5,162		76			76		5,238	5,238			
100134368	COTO DE CAZA AREA	CA		10/27/2023		5,350		(112)			(112)		5,238	5,238			
100025496	SAN DIEGO	CA		09/20/2018		4,884		354			354		5,238	5,238			
100111304	MARTINSBURG	WV		06/29/2023		3,007		2,232			2,232		5,239	5,239			
100114930	ANAHEIM	CA		07/13/2023		5,605		(366)			(366)		5,239	5,239			
100017695	SAN ANTONIO	TX		04/26/2018		5,395		(156)			(156)		5,239	5,239			
100071973	SPRINGFIELD	MO		10/29/2021		5,712		(472)			(472)		5,240	5,240			
100030890	GARDEN CITY	NY		04/09/2019		3,559		1,681			1,681		5,241	5,241			
100133557	SUPERIOR	CO		10/23/2023		5,143		98			98		5,241	5,241			
100082593	LOVELAND	CO		04/14/2022		5,334		(99)			(99)		5,235	5,242		7	7
100135445	NEWNAN	GA		11/13/2023		5,074		167			167		5,242	5,242			
100132549	ANGIER	NC		11/03/2023		5,150		92			92		5,242	5,242			
100103308	SHERMAN OAKS	CA		04/27/2023		1,897		3,357			3,357		5,254	5,242		(12)	(12)
100136438	MARICOPA	AZ		11/20/2023		4,863		379			379		5,242	5,242			
100065088	NEWPORT NEWS	VA		07/14/2021		5,574		(332)			(332)		5,243	5,243			
100110236	GARFIELD	NJ		06/30/2023		5,087		156			156		5,243	5,243			
4010067606	HUNTINGTON STATION	NY		01/30/2024		5,931		(688)			(688)		5,243	5,243			
100042932	WHITTIER	CA		05/28/2020		4,707		536			536		5,243	5,243			
100151700	SHERRILLS FORD	NC		05/10/2024		5,471		(228)			(228)		5,243	5,243			
100086744	ORANGE	CA		09/30/2022		5,253		(10)			(10)		5,244	5,244			
100118194	ROWLAND HEIGHTS	CA		07/20/2023		(6,639)		11,882			11,882		5,244	5,244			
100157923	PENSACOLA	FL		07/09/2024		5,366		(121)			(121)		5,245	5,245			
100030847	QUEENS VILLAGE	NY		04/09/2019		2,914		2,331			2,331		5,245	5,245			
100138789	ESTERO	FL		12/21/2023		5,584		(343)			(343)		5,242	5,245		3	3
100060221	CHARLOTTE	NC		06/25/2021		5,585		(340)			(340)		5,245	5,245			
100053665	HURRICANE	UT		03/23/2021		6,507		(1,262)			(1,262)		5,245	5,245			
100101521	FREDERICK	CO		04/26/2023		4,255		990			990		5,245	5,245			
100043225	SPRING VALLEY	NY		08/13/2020		4,965		280			280		5,246	5,245			
100134775	WILTON	CA		10/30/2023		(1,307)		6,552			6,552		5,245	5,245			
100053802	BRANDON	FL		03/23/2021		6,436		(1,191)			(1,191)		5,245	5,245			
100101507	CALDWELL	ID		04/26/2023		4,097		1,149			1,149		5,246	5,246			
100049022	LINDEN	NJ		11/20/2020		5,974		(728)			(728)		5,246	5,246			
100055012	HIALEAH	FL		03/23/2021		5,982		(736)			(736)		5,246	5,246			
100128281	PHOENIX	AZ		09/14/2023		5,481		(235)			(235)		5,246	5,246			
100064158	CHILI	NY		07/01/2021		5,125		121			121		5,247	5,247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100061477	COLUMBIA	TN		06/01/2021		5,194		53			53		5,247	5,247			
100028672	NEW WINDSOR	MD		10/26/2018		4,652		595			595		5,248	5,248			
100060597	PEORIA	AZ		06/01/2021		5,199		49			49		5,248	5,248			
100000637	BOYNTON BEACH	FL		09/27/2016		1,951		3,297			3,297		5,248	5,248			
100013701	ESCONDIDO	CA		05/25/2017		4,699		550			550		5,248	5,248			
100080508	LUCERNE VALLEY	CA		03/30/2022		5,725		(477)			(477)		5,248	5,248			
100149842	CANYON LAKE	CA		04/29/2024		6,717		(1,469)			(1,469)		5,248	5,248			
100020315	LAKE WORTH	FL		07/17/2018		5,441		(193)			(193)		5,249	5,249			
100025025	LANHAM	MD		09/20/2018		4,719		530			530		5,249	5,249			
100061849	KENNESAW	GA		07/01/2021		5,280		(31)			(31)		5,249	5,249			
100043603	BURNSVILLE	MN		08/13/2020		5,740		(491)			(491)		5,249	5,249			
100081379	HOUSTON	TX		03/18/2022		4,971		278			278		5,249	5,249			
100100735	SALEM	OR		04/28/2023		4,724		525			525		5,249	5,249			
100029198	GAITHERSBURG	MD		10/26/2018		5,039		210			210		5,249	5,249			
100101176	NEWARK	NJ		04/28/2023		3,106		2,139			2,139		5,245	5,249		4	4
4010072414	NETCONG	NJ		04/29/2024		6,010		(760)			(760)		5,250	5,250			
100171543	MYRTLE BEACH	SC		10/16/2024		5,360		(110)			(110)		5,250	5,250			
100131966	SAN ANTONIO	TX		10/13/2023		5,446		(195)			(195)		5,251	5,250		(1)	(1)
100045668	EVERGREEN	CO		11/25/2020		5,552		(301)			(301)		5,251	5,250		(1)	(1)
100111218	DRUMMONDS	TN		06/29/2023		4,695		555			555		5,250	5,250			
100065798	ALLENTOWN	PA		07/28/2021		5,476		(226)			(226)		5,250	5,250			
100068489	NASHUA	NH		08/25/2021		5,844		(594)			(594)		5,251	5,251			
100054326	EAST FREETOWN	MA		03/23/2021		6,164		(913)			(913)		5,251	5,251			
100043962	HASTINGS	NE		08/19/2020		4,981		270			270		5,251	5,251			
100115822	COLUMBUS	OH		07/20/2023		5,316		(64)			(64)		5,252	5,252			
100081415	CENTERTON	AR		03/18/2022		4,854		398			398		5,252	5,252			
100110275	HOT SPRINGS	AR		06/30/2023		5,385		(133)			(133)		5,252	5,252			
100068267	WHEATLAND	CA		08/25/2021		5,853		(600)			(600)		5,252	5,252			
100079781	POMPANO BEACH	FL		04/25/2022		6,050		(797)			(797)		5,253	5,253			
100082348	AUSTIN	TX		04/14/2022		6,188		(935)			(935)		5,253	5,253			
100090088	SHERWOOD	OR		01/13/2023		5,529		(276)			(276)		5,253	5,253			
100047335	WACO	TX		11/20/2020		6,571		(1,317)			(1,317)		5,253	5,253			
100020140	PHILADELPHIA	PA		07/17/2018		5,399		(145)			(145)		5,253	5,253			
100057746	MANCHESTER	NH		06/30/2021		5,671		(417)			(417)		5,254	5,254			
100144260	PHOENIX	AZ		03/08/2024		5,488		(234)			(234)		5,254	5,254			
100142458	SUGAR LAND	TX		03/08/2024		5,934		(679)			(679)		5,254	5,254			
100142886	WOODSTOCK	GA		02/09/2024		5,474		(221)			(221)		5,253	5,254		1	1
100103686	FREDERICK	MD		05/08/2023		5,524		(270)			(270)		5,254	5,254			
100133137	COSTA MESA	CA		11/29/2023		4,990		264			264		5,254	5,254			
100045017	WASHINGTON	DC		11/19/2020		5,130		124			124		5,254	5,254			
100100962	MESA	AZ		04/28/2023		3,461		1,794			1,794		5,255	5,255			
100117778	BELLEVUE	WA		07/20/2023		994		4,261			4,261		5,255	5,255			
100114929	GARLAND	TX		07/13/2023		5,614		(359)			(359)		5,255	5,255			
100113258	ROCKVILLE	MD		06/29/2023		2,858		2,397			2,397		5,255	5,255			
100045373	WEST COVINA	CA		11/25/2020		5,334		(79)			(79)		5,255	5,255			
100011539	BALTIMORE	MD		03/08/2017		2,481		2,774			2,774		5,255	5,255			
100089425	PORT WASHINGTON	NY		11/18/2022		5,384		(129)			(129)		5,255	5,255			
100048083	LYNNWOOD	WA		11/20/2020		5,352		(95)			(95)		5,256	5,256			
100139601	LOS ANGELES	CA		12/28/2023		5,431		(175)			(175)		5,256	5,256			
100048980	NEWARK	NJ		11/20/2020		3,706		1,551			1,551		5,258	5,256		(2)	(2)
100139368	YONKERS	NY		12/28/2023		5,467		(211)			(211)		5,256	5,256			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143551	THE BRONX	NY		02/21/2024		5,665		(409)			(409)		5,256	5,256			
100029400	VISTA	CA		10/26/2018		5,221		36			36		5,257	5,257			
100012721	ORLANDO	FL		05/25/2017		3,505		1,752			1,752		5,257	5,257			
100024914	SOUTH JORDAN	UT		09/20/2018		4,549		708			708		5,257	5,257			
100107957	JOSHUA TREE	CA		06/29/2023		5,402		(144)			(144)		5,257	5,257			
100134293	PEMBROKE PINES	FL		10/27/2023		5,587		(329)			(329)		5,258	5,258			
100102183	CYPRESS	CA		04/14/2023		5,528		(270)			(270)		5,258	5,258			
100102608	WOODSTOCK	GA		06/22/2023		5,255		3			3		5,258	5,258			
100115955	LAS VEGAS	NV		07/20/2023		5,491		(233)			(233)		5,258	5,258			
100031272	PEMBROKE PINES	FL		03/29/2019		4,694		565			565		5,259	5,259			
4010041669	VICTORIA	NY		02/02/2023		5,953		(694)			(694)		5,259	5,259			
100047463	PEACHTREE CITY	GA		11/20/2020		5,389		(129)			(129)		5,259	5,259			
100174503	PEORIA	AZ		10/31/2024		5,228		32			32		5,259	5,259			
100026556	MIRAMAR	FL		09/26/2018		4,068		1,191			1,191		5,259	5,259			
100071702	MOLALLA	OR		10/14/2021		5,663		(404)			(404)		5,260	5,260			
100076285	CARROLLTON	TX		01/07/2022		5,460		(200)			(200)		5,260	5,260			
100076352	CARROLLTON	TX		01/07/2022		5,473		(213)			(213)		5,260	5,260			
100068425	MATTHEWS	NC		08/25/2021		5,625		(365)			(365)		5,260	5,260			
100068966	EDMOND	OK		09/01/2021		5,398		(137)			(137)		5,261	5,261			
100132076	ELIZABETH	NJ		10/13/2023		5,224		38			38		5,261	5,261			
100078699	TWENTYNINE PALMS	CA		02/02/2022		5,874		(615)			(615)		5,260	5,261		2	2
100129602	LEES SUMMIT	MO		09/29/2023		4,587		674			674		5,261	5,261			
100075916	MADEIRA BEACH	FL		01/07/2022		5,524		(263)			(263)		5,262	5,262			
100137713	MIAMI	FL		12/08/2023		5,032		230			230		5,262	5,262			
100132074	COVENTRY TOWNSHIP	OH		10/13/2023		5,277		(15)			(15)		5,262	5,262			
100034709	DUBLIN	IRL		06/21/2019		4,861		602			602	145	5,608	5,262	(248)	(98)	(346)
100068423	TRUSSVILLE	AL		08/25/2021		5,426		(164)			(164)		5,262	5,262			
100110557	MOUND	MN		06/30/2023		5,392		(130)			(130)		5,263	5,263			
100128146	OCEAN CITY	NJ		09/18/2023		5,151		112			112		5,263	5,263			
100065684	PHOENIX	AZ		07/28/2021		5,424		(160)			(160)		5,263	5,263			
100071964	TULARE	CA		11/19/2021		6,587		(1,321)			(1,321)		5,266	5,264		(3)	(3)
100139290	GLENDALE	CA		12/28/2023		5,765		(501)			(501)		5,264	5,264			
100071978	PHOENIX	AZ		10/29/2021		6,251		(987)			(987)		5,264	5,264			
100118694	HIGHLAND	CA		07/25/2023		864		4,400			4,400		5,264	5,264			
100109064	FORT WASHINGTON	MD		06/05/2023		5,320		(56)			(56)		5,264	5,264			
100031161	CLOVIS	CA		03/29/2019		4,385		879			879		5,264	5,264			
100011641	SPOKANE VALLEY	WA		03/08/2017		3,734		1,530			1,530		5,265	5,265			
100156184	DUBLIN	CA		06/20/2024		5,711		(446)			(446)		5,265	5,265			
100011029	WILLS POINT	TX		12/23/2016		4,508		758			758		5,265	5,265			
100057686	PARKER	CO		06/30/2021		5,683		(418)			(418)		5,265	5,265			
100060320	DUMFRIES	VA		06/25/2021		5,567		(301)			(301)		5,266	5,266			
100029998	ALBUQUERQUE	NM		12/20/2018		5,146		120			120		5,266	5,266			
100109627	COLLIERVILLE	TN		06/14/2023		5,867		(600)			(600)		5,267	5,267			
100026206	NEWARK	NJ		09/20/2018		4,629		638			638		5,267	5,267			
100086877	QUEEN CREEK	AZ		10/07/2022		5,265		2			2		5,267	5,267			
100026266	CANOGA PARK	CA		09/20/2018		5,015		253			253		5,268	5,268			
100165053	LOS ANGELES	CA		08/28/2024		5,684		(416)			(416)		5,268	5,268			
100048483	RANCHO CORDOVA	CA		11/20/2020		6,375		(1,107)			(1,107)		5,268	5,268			
100046880	LOCUST GROVE	GA		11/20/2020		5,721		(453)			(453)		5,269	5,269			
100044560	CHULA VISTA	CA		11/19/2020		6,099		(830)			(830)		5,269	5,269			
100100323	NEW WAVERLY	TX		04/27/2023		4,403		866			866		5,269	5,269			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081502	HOUSTON	TX		03/18/2022		5,094		175			175		5,269	5,269			
100141470	MODESTO	CA		01/30/2024		4,674		596			596		5,269	5,269			
100118997	ROCKVILLE	MD		07/27/2023		5,635		(365)			(365)		5,270	5,270			
100128319	GAITHERSBURG	MD		09/14/2023		5,370		(100)			(100)		5,270	5,270			
100115312	OAKLAND	CA		07/17/2023		5,299		(29)			(29)		5,270	5,270			
100060224	MANCHESTER	NH		06/25/2021		5,474		(204)			(204)		5,270	5,270			
100119439	ROUND ROCK	TX		07/31/2023		5,359		(86)			(86)		5,273	5,271		(2)	(2)
100126871	HILLSBORO	OH		08/30/2023		5,107		164			164		5,271	5,271			
100087938	PLYMOUTH	MN		10/25/2022		5,243		28			28		5,271	5,271			
100046095	SAN DIEGO	CA		11/25/2020		5,235		37			37		5,272	5,272			
100099937	COATESVILLE	PA		03/28/2023		5,093		179			179		5,272	5,272			
100081162	AUSTIN	TX		03/18/2022		5,036		236			236		5,272	5,272			
100048040	RICHMOND	CA		11/20/2020		5,617		(345)			(345)		5,272	5,272			
100054636	TUCSON	AZ		03/23/2021		5,801		(528)			(528)		5,272	5,272			
100110116	NAPLES	FL		06/23/2023		5,661		(389)			(389)		5,272	5,272			
100147484	PALATINE	IL		04/03/2024		5,497		(224)			(224)		5,273	5,273			
100013312	FREDERICKSBURG	VA		05/25/2017		3,296		1,977			1,977		5,273	5,273			
100137553	QUINCY	MA		12/08/2023		5,435		(162)			(162)		5,273	5,273			
100014518	SYKESVILLE	MD		09/27/2017		5,418		(145)			(145)		5,273	5,273			
100029973	HOUSTON	TX		12/20/2018		5,120		153			153		5,273	5,273			
100147072	SANTA MONICA	CA		03/28/2024		5,881		(608)			(608)		5,274	5,274			
100067977	SILVER SPRING	MD		09/23/2021		5,500		(226)			(226)		5,274	5,274			
100107876	KELLER	TX		06/29/2023		5,662		(388)			(388)		5,274	5,274			
100109091	NORWALK	CT		06/05/2023		5,500		(229)			(229)		5,271	5,274		4	4
100048629	WINSTON SALEM	NC		11/20/2020		5,960		(686)			(686)		5,274	5,274			
100061902	CHICAGO	IL		07/01/2021		5,404		(129)			(129)		5,274	5,274			
100026012	TEWKSBURY	MA		09/20/2018		4,786		488			488		5,274	5,274			
100136979	ROYAL PALM BEACH	FL		11/28/2023		5,149		126			126		5,275	5,275			
100173729	ABILENE	TX		10/30/2024		5,554		(280)			(280)		5,275	5,275			
100126308	NESCONSET	NY		08/30/2023		5,704		(429)			(429)		5,275	5,275			
100103657	BEND	OR		05/08/2023		5,107		168			168		5,275	5,275			
100057863	MEDFORD	OR		06/30/2021		5,570		(294)			(294)		5,275	5,275			
100075117	KANSAS CITY	MO		12/01/2021		5,424		(148)			(148)		5,276	5,276			
100140466	VERO BEACH	FL		01/17/2024		5,676		(400)			(400)		5,276	5,276			
100043004	OSAGE BEACH	MO		05/28/2020		4,673		603			603		5,277	5,277			
100132827	MARYVILLE	TN		11/03/2023		5,575		(299)			(299)		5,277	5,277			
100109349	HAINES CITY	FL		06/12/2023		4,913		364			364		5,277	5,277			
100064978	DENVER	CO		07/14/2021		5,744		(467)			(467)		5,277	5,277			
100060127	COLORADO SPRINGS	CO		06/25/2021		5,504		(227)			(227)		5,277	5,277			
100128173	RICHARDSON	TX		09/18/2023		5,321		(42)			(42)		5,279	5,278		(1)	(1)
100057875	GERMANTOWN	TN		06/30/2021		5,481		(203)			(203)		5,278	5,278			
100147190	BROOKLYN	NY		03/28/2024		5,404		(126)			(126)		5,278	5,278			
100115557	APOLLO BEACH	FL		07/19/2023		5,713		(435)			(435)		5,278	5,278			
100083677	MIAMI	FL		06/21/2022		5,996		(708)			(708)		5,288	5,278		(9)	(9)
100012920	LAND OF LAKES	FL		05/25/2017		4,141		1,137			1,137		5,278	5,278			
100065697	VAIL	AZ		07/28/2021		5,707		(428)			(428)		5,278	5,278			
100063414	KING GEORGE	VA		07/01/2021		5,437		(158)			(158)		5,278	5,278			
100129604	DAVENPORT	FL		09/29/2023		4,808		471			471		5,279	5,279		(1)	(1)
100049382	NEPTUNE	NJ		11/20/2020		6,504		(1,224)			(1,224)		5,280	5,280			
100107798	PRESCOTT	AZ		05/19/2023		5,148		132			132		5,280	5,280			
100057777	GRANTS PASS	OR		06/30/2021		5,676		(396)			(396)		5,280	5,280			

SCHEDULE B - PART 3

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100076689	PHOENIX	AZ		12/16/2021		5,929		(648)			(648)		5,280	5,280			
100114040	CANTON	GA		06/29/2023		4,740		541			541		5,281	5,281			
100071731	ASHEVILLE	NC		10/14/2021		5,749		(469)			(469)		5,281	5,281			
100112347	CORAM	NY		06/29/2023		1,034		4,247			4,247		5,281	5,281			
100136538	SPARKS	NV		11/20/2023		3,801		1,480			1,480		5,281	5,281			
100077097	ANTIOCH	CA		01/03/2022		5,523		(242)			(242)		5,281	5,281			
100060176	BERWYN	IL		06/25/2021		5,469		(188)			(188)		5,281	5,281			
100048010	SYLMAR	CA		11/20/2020		6,133		(851)			(851)		5,283	5,283			
100128158	NAPLES	FL		09/18/2023		5,353		(69)			(69)		5,283	5,283			
100131964	RIVERSIDE	CA		10/13/2023		5,507		(224)			(224)		5,283	5,283			
100087271	PORT CHARLOTTE	FL		10/25/2022		4,816		468			468		5,284	5,284			
100010904	LEMON GROVE	CA		12/23/2016		3,384		1,900			1,900		5,284	5,284			
100000423	AUBURNDALE	FL		09/27/2016		3,983		1,301			1,301		5,284	5,284			
100160851	CHICAGO	IL		07/24/2024		5,714		(429)			(429)		5,285	5,285			
100012006	KALAMAZOO	MI		03/08/2017		3,483		1,802			1,802		5,285	5,285			
100032096	CHICAGO	IL		03/29/2019		5,150		136			136		5,286	5,286			
100127298	FALLS CHURCH	VA		08/30/2023		1,583		3,704			3,704		5,287	5,287			
100024575	SAN JOSE	CA		09/20/2018		4,932		355			355		5,287	5,287			
100103426	BEAVERTON	OR		06/16/2023		5,327		(40)			(40)		5,287	5,287			
100071665	OAKLAND	CA		10/14/2021		5,751		(463)			(463)		5,287	5,287			
100128518	VAN NUYS	CA		09/15/2023		5,152		149			149		5,301	5,288		(13)	(13)
100151130	BROOKLYN	NY		05/09/2024		5,686		(398)			(398)		5,288	5,288			
100112720	FOLSOM	CA		06/29/2023		1,289		3,999			3,999		5,288	5,288			
100026099	SMYRNA	DE		09/20/2018		5,094		194			194		5,288	5,288			
100079095	BUDA	TX		02/24/2022		5,400		(112)			(112)		5,288	5,288			
100110169	LOS ANGELES	CA		06/30/2023		4,945		343			343		5,288	5,288			
100119322	KISSIMMEE	FL		07/31/2023		5,437		(149)			(149)		5,288	5,288			
100043141	GALT	CA		05/28/2020		5,181		107			107		5,289	5,289			
100080971	APPLE VALLEY	MN		03/18/2022		5,017		273			273		5,289	5,289			
100030310	DAGSBORO	DE		12/20/2018		3,484		1,806			1,806		5,289	5,289			
100136021	CLOVIS	CA		11/16/2023		5,106		184			184		5,290	5,290			
100138690	TAMPA	FL		02/02/2024		5,499		(209)			(209)		5,290	5,290			
100070695	PALM COAST	FL		10/01/2021		5,378		(88)			(88)		5,290	5,290			
100128181	FLAGSTAFF	AZ		09/18/2023		5,054		237			237		5,291	5,291			
100031829	CONCORD	CA		03/29/2019		4,001		1,291			1,291		5,291	5,291			
100158039	MINNEAPOLIS	MN		07/09/2024		5,483		(192)			(192)		5,292	5,292			
100043471	PARSIPPANYTROY HILLS	NJ		08/13/2020		1,614		3,678			3,678		5,292	5,292			
100078968	GARNER	NC		02/24/2022		5,567		(275)			(275)		5,293	5,293			
100131710	DES MOINES	WA		10/06/2023		4,732		560			560		5,293	5,293			
100133599	FORT LAUDERDALE	FL		10/23/2023		5,352		(59)			(59)		5,293	5,293			
100070688	HELENA	AL		10/01/2021		5,494		(201)			(201)		5,293	5,293			
100089946	SAINT CLOUD	FL		01/26/2023		5,214		79			79		5,293	5,293			
100092042	THE BRONX	NY		02/09/2023		5,786		(493)			(493)		5,294	5,294			
100081159	MATTHEWS	NC		03/18/2022		4,980		315			315		5,294	5,294			
100067978	PINON HILLS	CA		09/23/2021		5,531		(237)			(237)		5,294	5,294			
100146875	NAPLES	FL		03/26/2024		5,313		(23)			(23)		5,290	5,294		4	4
100102151	SARASOTA	FL		04/14/2023		5,545		(250)			(250)		5,295	5,295			
100136116	DALLAS	TX		12/18/2023		5,694		(400)			(400)		5,295	5,295			
100044211	TAUTON	MA		08/19/2020		5,767		(472)			(472)		5,295	5,295			
100112058	HARVEY	LA		06/29/2023		5,038		257			257		5,295	5,295			
100065390	SPOKANE	WA		07/28/2021		5,671		(375)			(375)		5,296	5,296			

SCHEDULE B - PART 3

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100053568	AYNOR	SC		03/23/2021		5,919		(622)			(622)		5,296	5,296			
100026555	STERLING	VA		09/26/2018		4,702		595			595		5,296	5,296			
100115697	BROADLANDS	VA		07/20/2023		5,196		101			101		5,297	5,297			
100116698	LAS VEGAS	NV		07/20/2023		2,487		2,809			2,809		5,297	5,297			
100031612	RED BLUFF	CA		03/29/2019		4,744		552			552		5,297	5,297			
100065362	ROUND LAKE BEACH	IL		07/28/2021		5,529		(233)			(233)		5,297	5,297			
100146689	CHICAGO	IL		03/20/2024		5,613		(315)			(315)		5,298	5,298			
100129254	VALLEJO	CA		11/03/2023		5,485		(187)			(187)		5,298	5,298			
100114267	WASHINGTON	DC		06/29/2023		5,962		(663)			(663)		5,299	5,299			
100044093	CULVER CITY	CA		08/19/2020		5,642		(343)			(343)		5,299	5,299			
100149611	LEANDER	TX		04/26/2024		5,377		(78)			(78)		5,299	5,299			
100062786	BENTON	LA		07/01/2021		5,373		(74)			(74)		5,299	5,299			
100060913	GLENDALE	AZ		06/01/2021		5,248		51			51		5,300	5,300			
100049429	MIAMI	FL		11/20/2020		6,655		(1,356)			(1,356)		5,300	5,300			
100042968	NORTON	OH		05/28/2020		4,946		354			354		5,300	5,300			
100030992	CLINTON	MD		03/29/2019		3,602		1,698			1,698		5,300	5,300			
100025384	LA PUENTE	CA		09/20/2018		5,660		(360)			(360)		5,300	5,300			
100028297	YONKERS	NY		10/26/2018		4,494		806			806		5,300	5,300			
100074317	PROSPER	TX		12/09/2021		5,379		(78)			(78)		5,301	5,301			
100128837	MISSION VIEJO	CA		09/21/2023		5,602		(301)			(301)		5,301	5,301			
100068226	GARY	IN		08/25/2021		5,624		(323)			(323)		5,301	5,301			
100026275	RIO RANCHO	NM		09/20/2018		4,164		1,137			1,137		5,301	5,301			
100032131	TRACY	CA		03/29/2019		4,833		468			468		5,301	5,301			
100115937	NASHVILLE	TN		07/20/2023		5,533		(231)			(231)		5,302	5,302			
100135505	MERCED	CA		11/13/2023		4,510		792			792		5,302	5,302			
100031098	COLTON	CA		03/29/2019		4,992		310			310		5,302	5,302			
100029678	SCHILLER PARK	IL		10/26/2018		3,215		2,087			2,087		5,302	5,302			
100118113	SACRAMENTO	CA		07/20/2023		4,538		764			764		5,303	5,303			
100115332	MIAMI	FL		07/17/2023		5,101		202			202		5,303	5,303			
100029800	CANTON	GA		10/26/2018		5,190		112			112		5,303	5,303			
100129640	ONTARIO	CA		09/29/2023		5,298		5			5		5,303	5,303			
100076608	MESA	AZ		12/16/2021		6,028		(725)			(725)		5,303	5,303			
100013638	VAN BUREN	MI		05/25/2017		5,089		214			214		5,303	5,303			
100081258	MERCED	CA		03/18/2022		4,988		315			315		5,303	5,303			
100164744	JACKSONVILLE	FL		08/26/2024		5,479		(176)			(176)		5,303	5,303			
100151881	CLINTON	MD		05/10/2024		5,535		(232)			(232)		5,304	5,304			
100084812	FAIRVIEW	NJ		08/02/2022		5,259		46			46		5,305	5,305			
100100674	LONG BRANCH	NJ		04/28/2023		4,463		841			841		5,305	5,305			
100134320	DUMONT	NJ		10/27/2023		5,112		194			194		5,305	5,305			
100136910	BARNETT	MO		11/27/2023		5,014		291			291		5,305	5,305			
100120927	COMPTON	CA		08/30/2023		5,155		150			150		5,305	5,305			
100115431	PHOENIX	AZ		07/17/2023		5,161		145			145		5,306	5,306			
100135972	SAN JACINTO	CA		11/16/2023		5,669		(364)			(364)		5,306	5,306			
100139967	GATLINBURG	TN		01/09/2024		5,777		(471)			(471)		5,306	5,306			
100127342	BOONTON	NJ		08/30/2023		1,260		4,046			4,046		5,306	5,306			
100118957	PORT SAINT LUCIE	FL		07/27/2023		6,115		(809)			(809)		5,306	5,306			
100048312	ORLANDO	FL		11/20/2020		6,341		(1,035)			(1,035)		5,306	5,307		1	1
100132515	CUDJOE KEY	FL		11/03/2023		4,280		1,027			1,027		5,307	5,307			
100057964	STOCKTON	CA		06/30/2021		5,478		(171)			(171)		5,307	5,307			
100060156	LAKE WORTH	FL		06/25/2021		5,782		(475)			(475)		5,308	5,308			
100154869	CENTENNIAL	CO		07/19/2024		5,423		(115)			(115)		5,308	5,308			

SCHEDULE B - PART 3

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100100858	YORKVILLE	IL		04/28/2023		4,333		975			975		5,308	5,308			
100120881	CHULA VISTA	CA		08/28/2023		5,649		(340)			(340)		5,309	5,309			
100118743	HANAHAN	SC		07/25/2023		5,680		(371)			(371)		5,309	5,309			
100148214	DEWEY BEACH	DE		04/12/2024		5,536		(227)			(227)		5,309	5,309			
100076139	MEARS	MI		01/07/2022		5,831		(521)			(521)		5,310	5,309		(1)	(1)
100128223	HOUSTON	TX		09/14/2023		5,587		(278)			(278)		5,309	5,309			
100081445	FREDERICKSBURG	VA		03/18/2022		4,864		445			445		5,309	5,309			
100081470	FAIRVIEW	OR		03/18/2022		4,944		365			365		5,310	5,309			
100115940	SEVIERVILLE	TN		07/20/2023		5,621		(311)			(311)		5,310	5,310			
100071151	TAMPA	FL		10/01/2021		5,330		(20)			(20)		5,310	5,310			
100138353	BOCA RATON	FL		12/18/2023		5,447		(137)			(137)		5,311	5,311			
100031924	BENICIA	CA		03/29/2019		5,094		216			216		5,311	5,311			
100017473	MATAWAN	NJ		04/26/2018		4,016		1,295			1,295		5,311	5,311			
100068515	HENDERSONVILLE	TN		08/25/2021		5,801		(490)			(490)		5,311	5,311			
100025582	RESEDA	CA		09/20/2018		5,067		245			245		5,312	5,312			
100081263	BRADENTON	FL		03/18/2022		4,936		376			376		5,312	5,312			
100147358	GALVESTON	TX		05/08/2024		5,560		(248)			(248)		5,312	5,312			
100065039	LOUISVILLE	CO		07/14/2021		5,712		(400)			(400)		5,312	5,312			
100148489	SAN MARCOS	CA		04/12/2024		5,357		(48)			(48)		5,308	5,312		4	4
100132414	LITHIA	FL		11/03/2023		4,902		410			410		5,312	5,312			
4010047071	CHICAGO	IL		03/22/2023		5,776		(463)			(463)		5,312	5,312			
100055024	COLUMBUS	OH		03/23/2021		5,600		(288)			(288)		5,313	5,313			
100132329	MANTECA	CA		11/03/2023		3,356		1,957			1,957		5,313	5,313			
100129927	BRONX	NY		09/27/2023		5,610		(298)			(298)		5,313	5,313			
100136232	SOUTH GATE	CA		11/20/2023		5,487		(174)			(174)		5,313	5,313			
100151415	HOUSTON	TX		05/10/2024		5,332		(19)			(19)		5,313	5,313			
100067739	CHESTER	VA		09/23/2021		5,561		(248)			(248)		5,313	5,313			
100155117	ISLAMORADA	FL		07/19/2024		(1,602)		6,915			6,915		5,313	5,313			
100048757	BROOKLYN	NY		11/20/2020		6,304		(990)			(990)		5,314	5,314			
100103533	PRESTON	CT		05/08/2023		5,382		(68)			(68)		5,314	5,314			
100116843	SPRINGVILLE	UT		07/20/2023		3,052		2,262			2,262		5,314	5,314			
100076088	HIALEAH	FL		01/07/2022		5,491		(177)			(177)		5,314	5,314			
100089226	LAKESIDE	CA		01/26/2023		5,361		(47)			(47)		5,314	5,314			
100134688	MORENO VALLEY	CA		10/30/2023		5,329		(15)			(15)		5,314	5,314			
100011531	LAS VEGAS	NV		03/08/2017		2,702		2,614			2,614		5,316	5,316			
100116392	OXNARD	CA		07/20/2023		4,430		886			886		5,316	5,316			
100057989	COLLIERVILLE	TN		06/30/2021		5,721		(405)			(405)		5,316	5,316			
100134807	SAN LORENZO	CA		10/30/2023		1,163		4,153			4,153		5,316	5,316			
100116155	WINTER GARDEN	FL		07/20/2023		(5,209)		10,526			10,526		5,317	5,317			
100135141	STOCKTON	CA		11/03/2023		5,592		(276)			(276)		5,317	5,317			
100129585	SURF CITY	NC		09/29/2023		5,369		(52)			(52)		5,317	5,317			
100080242	NORTH BRUNSWICK	NJ		02/25/2022		5,930		(613)			(613)		5,317	5,317			
100083836	SAINT AUGUSTINE	FL		07/12/2022		5,566		(249)			(249)		5,317	5,317			
100078469	WHITTIER	CA		01/25/2022		5,565		(247)			(247)		5,318	5,318			
100031523	MIRAMAR	FL		03/29/2019		4,225		1,093			1,093		5,318	5,318			
100171561	MAMMOTH LAKES	CA		10/16/2024		5,530		(212)			(212)		5,318	5,318			
100076755	DELRAY BEACH	FL		12/30/2021		6,121		(802)			(802)		5,319	5,319			
100049551	POMPANO BEACH	FL		11/20/2020		7,378		(2,059)			(2,059)		5,319	5,319			
100116183	CHICAGO	IL		07/20/2023		3,297		2,022			2,022		5,319	5,319			
100113132	CICERO	IL		06/29/2023		1,041		4,279			4,279		5,320	5,320			
100115306	MONTCLAIR	CA		07/17/2023		6,080		(760)			(760)		5,320	5,320			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087485	APOPKA	FL		10/25/2022		5,000		320			320		5,320	5,320			
100047250	BIRMINGHAM	AL		11/20/2020		5,759		(438)			(438)		5,321	5,320		(1)	(1)
100100978	NORTH BRUNSWICK	NJ		04/28/2023		3,682		1,638			1,638		5,320	5,320			
100060650	BAKERSFIELD	CA		06/01/2021		5,272		49			49		5,321	5,321			
100067687	ANNA	TX		09/23/2021		5,407		(85)			(85)		5,322	5,322			
100060169	MERIDIAN	ID		06/25/2021		5,686		(364)			(364)		5,322	5,322			
100068443	NEW ORLEANS	LA		08/25/2021		5,884		(562)			(562)		5,322	5,322			
100116975	HUFFMAN	TX		07/20/2023		4,090		1,232			1,232		5,322	5,322			
100055424	CHARLOTTE	NC		03/23/2021		5,871		(548)			(548)		5,322	5,322			
100073573	AMSTERDAM	NLD		10/25/2021		5,408						262	5,670	5,324	(347)		(347)
100139842	UNITED KINGDOM	GBR		12/18/2023		5,254						(42)	5,212	5,324	112		112
100135538	DELTON	MI		11/13/2023		5,393		(68)			(68)		5,324	5,324			
100138033	CORONA	CA		12/13/2023		5,684		(359)			(359)		5,325	5,325			
100133619	UHLAND	TX		10/23/2023		5,433		(107)			(107)		5,326	5,326			
100110439	SCOTTSDALE	AZ		06/30/2023		5,638		(312)			(312)		5,326	5,326			
100115297	VALENCIA	CA		07/17/2023		5,551		(225)			(225)		5,326	5,326			
100115785	SHELTON	CT		07/20/2023		5,407		(80)			(80)		5,327	5,327			
100028611	YONKERS	NY		10/26/2018		3,118		2,209			2,209		5,328	5,328			
4010060826	BELLAIRE	OH		11/29/2023		5,628		(300)			(300)		5,328	5,328			
100156063	SAN JUAN BAUTISTA	CA		06/18/2024		5,602		(274)			(274)		5,328	5,328			
100100766	GAITHERSBURG	MD		04/28/2023		4,862		467			467		5,329	5,329			
100108445	BRONX	NY		05/25/2023		(3,517)		8,847			8,847		5,329	5,329			
100067857	ORLANDO	FL		09/23/2021		5,779		(450)			(450)		5,329	5,329			
100136294	CORNVILLE	AZ		11/20/2023		5,171		159			159		5,330	5,330			
100078004	LUTHERVILLE	MD		01/12/2022		6,094		(764)			(764)		5,330	5,330			
100126763	MILWAUKEE	WI		08/30/2023		3,934		1,396			1,396		5,330	5,330			
100109611	FORT WORTH	TX		06/14/2023		6,178		(848)			(848)		5,330	5,330			
100100695	LANHAM	MD		04/28/2023		4,685		646			646		5,331	5,331			
100065543	PFLUGERVILLE	TX		07/28/2021		5,647		(316)			(316)		5,331	5,331			
100109290	JERSEY CITY	NJ		06/12/2023		5,643		(312)			(312)		5,332	5,332			
100079890	STOCKTON	CA		04/08/2022		5,885		(553)			(553)		5,332	5,332			
100065501	CARY	NC		07/28/2021		5,668		(336)			(336)		5,332	5,332			
100079624	SUNNYVALE	TX		04/08/2022		5,081		251			251		5,333	5,333			
100133800	EDMOND	OK		10/20/2023		5,298		35			35		5,333	5,333			
100045038	HURON	OH		11/19/2020		4,689		644			644		5,333	5,333			
100078356	PHOENIX	AZ		02/10/2022		5,441		(108)			(108)		5,333	5,333			
100066010	BROOKLYN	CT		08/02/2021		5,470		(136)			(136)		5,333	5,333			
100026725	HAYMARKET	VA		09/26/2018		5,249		84			84		5,333	5,333			
100090168	SUNRISE	FL		01/13/2023		3,175		2,158			2,158		5,334	5,334			
100062876	MILWAUKEE	WI		07/01/2021		5,445		(111)			(111)		5,334	5,334			
100091120	LOS ANGELES	CA		01/31/2023		5,950		(615)			(615)		5,335	5,334		(1)	(1)
100031850	HOLLYWOOD	FL		03/29/2019		4,996		338			338		5,334	5,334			
100112886	MUNCIE	IN		06/29/2023		4,667		667			667		5,335	5,335			
100065534	WESTERN SPRINGS	IL		07/28/2021		5,766		(431)			(431)		5,335	5,335			
100091053	PORTLAND	OR		01/31/2023		5,630		(295)			(295)		5,336	5,336			
100046733	MANSFIELD	TX		11/20/2020		6,945		(1,609)			(1,609)		5,336	5,336			
100047306	HUNTSVILLE	AL		11/20/2020		6,689		(1,353)			(1,353)		5,337	5,337			
100116964	JUNO BEACH	FL		07/20/2023		3,569		1,768			1,768		5,337	5,337			
100102657	SAN ANTONIO	TX		06/22/2023		5,914		(576)			(576)		5,337	5,337			
100107883	ELWOOD	UT		06/29/2023		5,579		(242)			(242)		5,338	5,338			
100028554	ARLETA	CA		10/26/2018		5,204		133			133		5,338	5,338			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132813	ORANGE	CA		11/03/2023		5,630		(293)			(293)		5,338	5,338			
100088812	HEMET	CA		11/15/2022		5,633		(295)			(295)		5,338	5,338			
100144633	MANTECA	CA		03/13/2024		5,495		(156)			(156)		5,338	5,338			
100129293	OCEAN VIEW	DE		09/25/2023		5,359		(20)			(20)		5,339	5,339			
100062404	LANSDOWNE	PA		07/01/2021		5,407		(69)			(69)		5,339	5,339			
100025194	MORRISTOWN	NJ		09/20/2018		5,031		307			307		5,339	5,339			
100103378	VENICE	FL		06/16/2023		5,893		(554)			(554)		5,339	5,339			
100103792	BROOKLYN	NY		05/10/2023		5,788		(449)			(449)		5,339	5,339			
100054422	ARVERNE	NY		03/23/2021		6,284		(944)			(944)		5,340	5,340			
100080416	PALM CITY	FL		04/14/2022		5,520		(180)			(180)		5,341	5,341			
100114109	ORONOCO	MN		06/29/2023		5,225		116			116		5,341	5,341			
100139998	MALIBU	CA		01/09/2024		5,626		(284)			(284)		5,341	5,341			
100026992	MIRA LOMA	CA		09/26/2018		4,899		443			443		5,342	5,342			
100127512	GUN BARREL CITY	TX		09/08/2023		5,626		(283)			(283)		5,342	5,342			
100071654	NAPLES	FL		10/14/2021		5,704		(361)			(361)		5,343	5,343			
100101910	LAKEHEAD	CA		04/06/2023		5,789		(446)			(446)		5,343	5,343			
100044585	ANTIOCH	CA		11/19/2020		6,624		(1,282)			(1,282)		5,342	5,343		1	1
100110966	LAWRENCEVILLE	GA		06/29/2023		4,430		913			913		5,343	5,343			
100108286	ONTARIO	CA		05/24/2023		5,782		(439)			(439)		5,343	5,343			
100116253	DAVENPORT	FL		07/20/2023		3,003		2,341			2,341		5,344	5,344			
100173068	LOS ANGELES (STUDIO CI	CA		10/25/2024		5,795		(451)			(451)		5,344	5,344			
100069445	PEMBROKE PINES	FL		09/01/2021		5,517		(173)			(173)		5,344	5,344			
100025884	PACOIMA	CA		09/20/2018		5,224		120			120		5,345	5,345			
100113491	ATLANTA	GA		06/29/2023		5,148		197			197		5,345	5,345			
100116242	PANAMA CITY BEACH	FL		07/20/2023		3,620		1,726			1,726		5,345	5,345			
100028704	BRENTWOOD	CA		10/26/2018		5,317		29			29		5,345	5,345			
100135338	NASHVILLE	TN		11/13/2023		5,353		(7)			(7)		5,346	5,346			
100135679	LAS VEGAS	NV		11/09/2023		5,573		(228)			(228)		5,346	5,346			
100025365	PLYMOUTH	MA		09/20/2018		4,852		493			493		5,346	5,346			
100091279	SAN ANTONIO	TX		01/31/2023		5,907		(561)			(561)		5,346	5,346			
100066089	BORDENTOWN	NJ		08/02/2021		5,347		(1)			(1)		5,346	5,346			
100053652	KALISPELL	MT		03/23/2021		5,716		(370)			(370)		5,346	5,346			
100048371	FREEHOLD	NJ		11/20/2020		6,248		(901)			(901)		5,346	5,346			
100116749	FORT MYERS	FL		07/20/2023		2,711		2,636			2,636		5,346	5,346			
100026288	CONCORD	CA		09/20/2018		4,437		909			909		5,347	5,347			
100081270	TOWNSEND	DE		03/18/2022		5,119		228			228		5,347	5,347			
100081266	AURORA	CO		03/18/2022		5,137		210			210		5,347	5,347			
100029714	EVERETT	WA		10/26/2018		5,082		265			265		5,347	5,347			
100025549	EAST PATCHOGUE	NY		09/20/2018		3,836		1,511			1,511		5,347	5,347			
100055005	FAIR OAKS	CA		03/23/2021		6,766		(1,418)			(1,418)		5,347	5,347			
100143845	SAN JOSE	CA		02/29/2024		5,734		(386)			(386)		5,348	5,348			
100110172	GARFIELD	NJ		06/30/2023		5,245		103			103		5,348	5,348			
100132353	DURHAM	NC		11/03/2023		4,219		1,131			1,131		5,349	5,349			
100138084	MISSION VIEJO	CA		12/13/2023		5,710		(361)			(361)		5,349	5,349			
100013356	UNION	NJ		05/25/2017		4,288		1,061			1,061		5,349	5,349			
100054661	PONTE VEDRA BEACH	FL		03/23/2021		6,133		(784)			(784)		5,349	5,349			
100119934	RIVERSIDE	CA		08/10/2023		5,632		(282)			(282)		5,350	5,350			
100116295	TUCSON	AZ		07/20/2023		2,257		3,092			3,092		5,350	5,350			
100026663	PHOENIX	AZ		09/26/2018		5,068		282			282		5,350	5,350			
100031863	ROWLAND HEIGHTS	CA		03/29/2019		5,095		256			256		5,350	5,350			
100140989	ALTADENA	CA		01/26/2024		5,596		(246)			(246)		5,351	5,351			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071598	TUCSON	AZ		10/14/2021		5,804		(453)			(453)		5,352	5,351			
100120949	ORANGE BEACH	AL		08/30/2023		5,360		(8)			(8)		5,352	5,352			
100043103	SALINAS	CA		05/28/2020		5,480		(128)			(128)		5,352	5,352			
100016589	SWEET HOME	OR		04/10/2018		5,424		(71)			(71)		5,352	5,352			
100142660	MAGNA	UT		02/08/2024		5,503		(150)			(150)		5,353	5,353			
100057756	FERNANDINA BEACH	FL		06/30/2021		5,552		(199)			(199)		5,353	5,353			
100132442	ODESSA	FL		11/03/2023		4,518		835			835		5,354	5,354			
100024875	MABLETON	GA		09/20/2018		3,840		1,514			1,514		5,355	5,355			
100079309	ST CLOUD	FL		02/28/2022		5,203		151			151		5,355	5,355			
100128183	N TOPSAIL BEACH	NC		09/18/2023		5,139		216			216		5,355	5,355			
100028367	SCARSDALE	NY		10/26/2018		3,939		1,417			1,417		5,355	5,355			
100076347	KENNEWICK	WA		01/07/2022		5,572		(217)			(217)		5,356	5,356			
100120427	GREENFIELD	CA		08/18/2023		5,331		28			28		5,359	5,356		(4)	(4)
100110640	BURBANK	CA		06/30/2023		5,450		(95)			(95)		5,356	5,356			
100102560	TOOL	TX		06/07/2023		5,492		(136)			(136)		5,356	5,356			
100081200	LEHI	UT		03/18/2022		5,077		279			279		5,356	5,356			
100079260	WASHINGTON	DC		02/25/2022		5,568		(212)			(212)		5,356	5,356			
100147092	WELLINGTON	FL		03/28/2024		5,362		(6)			(6)		5,356	5,356			
100076494	ST CLOUD	FL		12/21/2021		5,802		(445)			(445)		5,356	5,356			
100081467	SACRAMENTO	CA		03/18/2022		4,964		392			392		5,356	5,356			
100128057	SOUTHBRIDGE	MA		09/08/2023		4,564		793			793		5,357	5,357			
100080976	SCOTTSDALE	AZ		03/18/2022		4,924		432			432		5,357	5,357			
100049004	HASKELL	NJ		11/20/2020		5,879		(522)			(522)		5,357	5,357			
100081054	KATY	TX		03/18/2022		4,966		392			392		5,358	5,358			
100135484	HENDERSON	NV		11/13/2023		4,643		715			715		5,358	5,358			
100031114	SACRAMENTO	CA		03/29/2019		4,372		986			986		5,358	5,358			
100109340	FONTANA	CA		06/12/2023		5,418		(60)			(60)		5,358	5,358			
100100972	WARWICK	MD		04/28/2023		3,845		1,513			1,513		5,358	5,358			
100140305	TRACY	CA		01/18/2024		5,904		(546)			(546)		5,358	5,358			
100133829	GROVELAND	MA		10/20/2023		5,532		(173)			(173)		5,358	5,358			
100065858	LITTLE ELM	TX		07/27/2021		5,503		(144)			(144)		5,359	5,359			
100147740	NAPLES	FL		04/08/2024		5,391		(33)			(33)		5,359	5,359			
100053526	NEWVILLE	PA		03/23/2021		5,783		(424)			(424)		5,359	5,359			
100049492	OAKLAND	CA		11/20/2020		6,383		(1,023)			(1,023)		5,359	5,359			
100060321	TACOMA	WA		06/25/2021		5,819		(459)			(459)		5,359	5,359			
100174243	CHESTER	NY		10/31/2024		5,367		(7)			(7)		5,360	5,360			
100013987	BRONX	NY		05/25/2017		4,431		929			929		5,360	5,360			
100140884	NEWNAN	GA		01/25/2024		5,349		11			11		5,360	5,360			
100112897	LANSING	IL		06/29/2023		2,850		2,511			2,511		5,361	5,360			
100046860	MOUNT UPTON	NY		11/20/2020		6,083		(722)			(722)		5,361	5,361			
100028096	WOODSIDE	NY		10/26/2018		5,346		15			15		5,361	5,361			
100060142	ORLANDO	FL		06/25/2021		5,663		(298)			(298)		5,365	5,361		(4)	(4)
100024221	PITTSBURGH	PA		09/20/2018		5,488		(127)			(127)		5,361	5,361			
100081768	BUFORD	GA		03/25/2022		5,719		(357)			(357)		5,361	5,361			
100057624	ELIZABETH	NJ		06/30/2021		5,632		(271)			(271)		5,362	5,362			
100018438	GALLATIN	TN		06/27/2018		5,514		(152)			(152)		5,362	5,362			
100080163	HOLLYWOOD	FL		02/25/2022		5,521		(158)			(158)		5,363	5,363			
100129395	AUSTIN	TX		09/26/2023		5,273		90			90		5,363	5,363			
100028986	ROCKVILLE	MD		10/26/2018		4,768		596			596		5,363	5,363			
100135446	SAINT AUGUSTINE	FL		11/13/2023		5,365		(1)			(1)		5,364	5,364			
100131589	OGDEN	UT		10/06/2023		5,468		(104)			(104)		5,364	5,364			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079224	PRESCOTT	AZ		02/14/2022		5,975		(611)			(611)		5,364	5,364			
100079223	PRESCOTT	AZ		02/14/2022		5,991		(627)			(627)		5,364	5,364			
100137756	HENDERSON	NV		12/08/2023		5,048		315			315		5,364	5,364			
100137824	BUENA PARK	CA		12/08/2023		5,374		(11)			(11)		5,364	5,364			
100062960	HAMILTON	NJ		07/01/2021		5,371		(7)			(7)		5,364	5,364			
100023884	ALBUQUERQUE	NM		09/10/2018		5,708		(343)			(343)		5,365	5,365			
100091574	LOS ANGELES	CA		03/07/2023		5,370		(384)			(384)		4,985	5,365		379	379
100072386	SPRING HOPE	NC		11/01/2021		5,596		(231)			(231)		5,365	5,365			
100138160	HOLLISTER	MO		12/14/2023		5,535		(170)			(170)		5,365	5,365			
100138159	HOLLISTER	MO		12/14/2023		5,568		(203)			(203)		5,365	5,365			
100129507	MARYSVILLE	WA		09/29/2023		5,238		127			127		5,365	5,365			
100128928	MAMMOTH LAKES	CA		09/22/2023		5,655		(290)			(290)		5,365	5,365			
100116544	PINOLE	CA		07/20/2023		2,543		2,822			2,822		5,365	5,365			
100062590	LEAGUE CITY	TX		07/01/2021		5,512		(146)			(146)		5,365	5,365			
100065829	HAPPY VALLEY	OR		07/23/2021		(8,874)		14,241			14,241		5,367	5,367			
100027824	MIAMI	FL		10/26/2018		4,859		508			508		5,367	5,367			
100068451	PUEBLO	CO		08/25/2021		5,774		(406)			(406)		5,368	5,367			
100091619	KISSIMMEE	FL		03/07/2023		5,347		(328)			(328)		5,019	5,368		349	349
100066001	HEBRON	IN		08/02/2021		5,370		(3)			(3)		5,368	5,368			
100119419	AROMAS	CA		07/31/2023		5,222		146			146		5,368	5,368			
100129843	SAN DIEGO	CA		09/27/2023		6,018		(650)			(650)		5,368	5,368			
100129597	CHICAGO	IL		09/29/2023		5,393		(24)			(24)		5,369	5,369			
100145400	UNITED KINGDOM	GBR		03/12/2024		(8,073)		12,171			12,171		4,098	5,369	(2)	1,273	1,271
100060318	SEATTLE	WA		06/25/2021		5,770		(400)			(400)		5,370	5,370			
100119914	TRACY	CA		08/10/2023		5,664		(294)			(294)		5,370	5,370			
100080875	DESERT HOT SPRINGS	CA		03/10/2022		5,973		(603)			(603)		5,370	5,370			
100074229	TWENTYNINE PALMS	CA		12/09/2021		5,788		(418)			(418)		5,370	5,370			
100084734	TILLAMOOK	OR		08/02/2022		5,204		166			166		5,370	5,370			
100110123	LOS CABOS	MEX		06/27/2023		5,370							5,370	5,370			
100143399	CLAREMONT	CA		02/16/2024		5,554		(183)			(183)		5,371	5,371			
100025577	BALDWIN	NY		09/20/2018		4,082		1,289			1,289		5,371	5,371			
100011515	STAFFORD	VA		03/08/2017		1,222		4,149			4,149		5,371	5,371			
100030851	GARDEN GROVE	CA		04/09/2019		4,683		688			688		5,371	5,371			
100014722	FLAGTOWN	NJ		09/27/2017		5,146		226			226		5,372	5,372			
100065661	ALBUQUERQUE	NM		07/28/2021		5,827		(455)			(455)		5,372	5,372			
100110429	PHILADELPHIA	PA		06/30/2023		5,214		158			158		5,372	5,372			
100057735	BOWIE	MD		06/30/2021		5,782		(410)			(410)		5,372	5,372			
100164531	CHARLOTTE	NC		08/21/2024		5,561		(189)			(189)		5,372	5,372			
100152800	LOS ANGELES	CA		05/22/2024		5,944		(571)			(571)		5,373	5,373			
100110369	THE WOODLANDS	TX		06/30/2023		5,154		219			219		5,373	5,373			
100081155	JARRELL	TX		03/18/2022		5,094		280			280		5,374	5,374			
100156377	RIVERSIDE	CA		07/25/2024		5,838		(464)			(464)		5,374	5,374			
100154183	DALLAS	TX		07/11/2024		6,104		(730)			(730)		5,374	5,374			
100132450	CAPE CORAL	FL		11/03/2023		5,233		142			142		5,375	5,375			
100133178	PASADENA	CA		11/29/2023		5,686		(311)			(311)		5,375	5,375			
100127511	WILMINGTON	NC		09/08/2023		5,471		(96)			(96)		5,375	5,375			
100026370	LAMONT	CA		09/26/2018		4,575		800			800		5,375	5,375			
100031410	PALM BAY	FL		03/29/2019		5,022		353			353		5,376	5,376			
100113934	MINNEAPOLIS	MN		06/29/2023		5,416		(40)			(40)		5,376	5,376			
100083262	MURRIETA	CA		05/10/2022		5,711		(338)			(338)		5,372	5,376		4	4
100086689	HOLLYWOOD	FL		09/30/2022		5,800		(424)			(424)		5,376	5,376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044450	UNION CITY	CA		11/19/2020		5,988		(612)			(612)		5,376	5,376			
100119398	ASBURY PARK	NJ		07/31/2023		5,590		(213)			(213)		5,377	5,377			
100139719	UNITED KINGDOM	GBR		12/18/2023		5,138						(43)	5,095	5,377	282		282
100169274	SAINT JOHN	IN		09/27/2024		5,696		(319)			(319)		5,377	5,377			
100030848	BENBROOK	TX		04/09/2019		3,553		1,824			1,824		5,378	5,378			
100025143	SANTA MARIA	CA		09/20/2018		5,564		(187)			(187)		5,378	5,378			
100043290	LAS VEGAS	NV		08/13/2020		6,325		(947)			(947)		5,378	5,378			
100116904	JERSEY CITY	NJ		07/20/2023		(6,913)		12,292			12,292		5,378	5,378			
100081302	BEDFORD	TX		03/18/2022		5,098		280			280		5,378	5,378			
100116045	SYLMAR	CA		07/20/2023		5,289		90			90		5,378	5,378			
100142372	SCOTTSDALE	AZ		03/15/2024		6,220		(842)			(842)		5,379	5,379			
100026764	BALDWIN PARK	CA		09/26/2018		4,711		668			668		5,379	5,379			
100081453	LAVEEN	AZ		03/18/2022		4,910		470			470		5,379	5,379			
100076462	BOWIE	MD		12/21/2021		6,702		(1,322)			(1,322)		5,380	5,380			
100081230	ANKENY	IA		03/18/2022		5,039		341			341		5,380	5,380			
100119396	NASHVILLE	TN		07/31/2023		5,469		(89)			(89)		5,380	5,380			
100066682	KNOXVILLE	TN		08/02/2021		5,599		(218)			(218)		5,380	5,380			
100091404	LAKEWOOD	CO		02/22/2023		5,325		55			55		5,380	5,380			
100120464	WALTHAM	MA		08/18/2023		5,348		32			32		5,380	5,380			
100069560	LENOIR CITY	TN		09/01/2021		5,461		(81)			(81)		5,380	5,380			
100067623	DENVER	CO		09/23/2021		5,683		(303)			(303)		5,380	5,380			
100017865	SEBASTIAN	FL		05/30/2018		5,757		(376)			(376)		5,381	5,381			
100081267	GREENVILLE	SC		03/18/2022		5,140		241			241		5,381	5,381			
100087313	MCALLEN	TX		10/25/2022		4,188		1,193			1,193		5,381	5,381			
100155564	MCDONOUGH	GA		06/18/2024		5,468		(87)			(87)		5,381	5,381			
100061907	ROSENBERG	TX		07/01/2021		5,440		(93)			(93)		5,347	5,381		34	34
100152501	EDMOND	OK		05/17/2024		5,363		18			18		5,382	5,382			
100050009	PORT CHESTER	NY		11/20/2020		4,008		1,373			1,373		5,382	5,382			
100119810	BRENTWOOD	NY		08/08/2023		5,756		(374)			(374)		5,382	5,382			
100013823	NILES	IL		05/25/2017		5,181		201			201		5,382	5,382			
100087412	KISSIMMEE	FL		10/25/2022		4,610		773			773		5,383	5,383			
100107932	MARATHON	FL		06/29/2023		5,479		(96)			(96)		5,383	5,383			
100128380	LA MESA	CA		09/15/2023		5,414		(31)			(31)		5,383	5,383			
100071628	LAS VEGAS	NV		10/14/2021		5,819		(436)			(436)		5,383	5,383			
100111465	VACAVILLE	CA		06/29/2023		1,322		4,061			4,061		5,383	5,383			
100079979	SACHSE	TX		04/25/2022		5,491		(108)			(108)		5,383	5,383			
100129601	LEES SUMMIT	MO		09/29/2023		4,744		640			640		5,383	5,383			
100061621	NORTH AUGUSTA	SC		07/01/2021		5,528		(145)			(145)		5,383	5,383			
100000224	HOUSTON	TX		09/27/2016		6,057		(674)			(674)		5,383	5,383			
100121014	PHOENIX	AZ		08/30/2023		5,299		84			84		5,383	5,383			
100047277	SANTA ROSA	CA		11/20/2020		5,913		(530)			(530)		5,383	5,384		1	1
100054233	SANTA MARIA	CA		03/23/2021		7,224		(1,840)			(1,840)		5,384	5,384			
100068673	TILBURG	NLD		08/30/2021		5,434						346	5,780	5,384	(396)		(396)
100060076	VACAVILLE	CA		06/25/2021		5,687		(303)			(303)		5,384	5,384			
100078510	ROTTERDAM	NLD		01/26/2022		5,663						109	5,772	5,384	(287)	(101)	(387)
100144538	LAKE FOREST	CA		04/26/2024		5,487		(103)			(103)		5,385	5,385			
100101592	TACOMA	WA		04/26/2023		5,479		(94)			(94)		5,385	5,385			
100031530	HIGHLAND	CA		03/29/2019		3,755		1,630			1,630		5,385	5,385			
100110247	ALBUQUERQUE	NM		06/30/2023		5,321		65			65		5,386	5,386			
100100683	HYATTSVILLE	MD		04/28/2023		4,388		999			999		5,387	5,387			
100135737	LINCOLN	CA		11/10/2023		5,131		255			255		5,387	5,387			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084836	SACRAMENTO	CA		08/02/2022		5,458		(71)			(71)		5,387	5,387			
100071822	OCOEE	FL		10/14/2021		5,705		(318)			(318)		5,387	5,387			
100103276	FORT LAUDERDALE	FL		04/27/2023		5,411		(23)			(23)		5,388	5,388			
100102992	WASHINGTON	DC		06/22/2023		5,762		(374)			(374)		5,388	5,388			
100047097	WORTHVILLE	KY		11/20/2020		6,872		(1,484)			(1,484)		5,388	5,388			
100060098	SACRAMENTO	CA		06/25/2021		5,757		(368)			(368)		5,388	5,388			
100164271	EDISON	NJ		08/21/2024		5,513		(123)			(123)		5,390	5,390			
100133363	GATLINBURG	TN		11/21/2023		5,651		(261)			(261)		5,390	5,390			
100071239	BAYTOWN	TX		10/01/2021		5,391		(1)			(1)		5,391	5,391			
100087516	MAPLE GROVE	MN		10/25/2022		4,910		481			481		5,391	5,391			
100117226	ELK GROVE	CA		07/20/2023		4,062		1,329			1,329		5,391	5,391			
100119905	WELLINGTON	FL		08/10/2023		5,628		(237)			(237)		5,391	5,391			
100116687	SUGAR LAND	TX		07/20/2023		3,065		2,327			2,327		5,392	5,392			
100135196	LAKE WORTH	FL		11/07/2023		5,522		(131)			(131)		5,392	5,392			
100054538	CREAM RIDGE	NJ		03/23/2021		6,019		(627)			(627)		5,392	5,392			
100010935	AUBURN	IN		12/23/2016		6,329		(934)			(934)		5,395	5,392		(3)	(3)
100130226	SIMI VALLEY	CA		11/15/2023		5,819		(427)			(427)		5,392	5,392			
100120297	STONINGTON	CT		08/18/2023		5,414		(21)			(21)		5,393	5,392		(1)	(1)
100062299	LAWRENCEVILLE	GA		07/01/2021		5,544		(151)			(151)		5,393	5,393			
100065618	MODESTO	CA		07/28/2021		5,851		(457)			(457)		5,394	5,394			
100053960	ARLINGTON	VA		03/23/2021		6,206		(810)			(810)		5,395	5,394		(2)	(2)
100064209	SANFORD	FL		07/01/2021		4,928		466			466		5,394	5,394			
100110332	CHICAGO	IL		06/30/2023		5,491		(97)			(97)		5,394	5,394			
100063417	DAPHNE	AL		07/01/2021		5,405		(11)			(11)		5,395	5,395			
100128180	KISSIMMEE	FL		09/18/2023		5,120		275			275		5,395	5,395			
100140442	PHOENIX	AZ		01/18/2024		4,724		671			671		5,395	5,395			
100118759	NAPLES	FL		07/25/2023		6,142		(747)			(747)		5,395	5,395			
100128171	MISSOURI CITY	TX		09/18/2023		5,244		151			151		5,395	5,395			
100113641	COLUMBIA	SC		06/29/2023		4,689		706			706		5,396	5,396			
100013405	NAPLES	FL		05/25/2017		2,041		3,355			3,355		5,396	5,396			
100131855	CLAREMONT	CA		10/06/2023		5,091		306			306		5,397	5,397			
100102148	COMPTON	CA		04/14/2023		5,574		(177)			(177)		5,397	5,397			
100119489	TRACY	CA		07/28/2023		5,276		121			121		5,397	5,397			
100060129	CARLSBAD	CA		06/25/2021		5,806		(409)			(409)		5,397	5,397			
100025894	RESEDA	CA		09/20/2018		5,430		(33)			(33)		5,398	5,398			
100076171	BLACKSBURG	VA		01/07/2022		5,675		(275)			(275)		5,400	5,398		(2)	(2)
100028950	COVINA	CA		10/26/2018		5,619		(221)			(221)		5,398	5,398			
100065173	TACOMA	WA		07/14/2021		5,690		(292)			(292)		5,398	5,398			
100025113	VAN NUYS	CA		09/20/2018		6,076		(678)			(678)		5,398	5,398			
100065624	WINTER GARDEN	FL		07/28/2021		5,867		(468)			(468)		5,400	5,400			
100047108	GURNEE	IL		11/20/2020		7,171		(1,772)			(1,772)		5,400	5,400			
100108483	COACHELLA	CA		05/25/2023		5,756		(355)			(355)		5,401	5,400		(1)	(1)
100076115	LEHI	UT		01/07/2022		5,722		(322)			(322)		5,400	5,400			
100079118	MESA	AZ		02/24/2022		5,592		(192)			(192)		5,400	5,400			
100129808	NORWALK	CT		09/27/2023		5,378		22			22		5,400	5,400			
100116109	PHILADELPHIA	PA		07/20/2023		4,373		1,028			1,028		5,400	5,400			
100113439	SAINT PETERS	MO		06/29/2023		3,809		1,592			1,592		5,400	5,400			
100066475	YAKIMA	WA		08/02/2021		5,455		(54)			(54)		5,400	5,400			
100107832	PARKLAND	FL		05/19/2023		5,749		(354)			(354)		5,395	5,401		6	6
100173353	LEANDER	TX		10/30/2024		5,625		(223)			(223)		5,401	5,401			
100060077	CHANDLER	AZ		06/25/2021		5,638		(237)			(237)		5,401	5,401			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100029540	SANTA ANA	CA		10/26/2018		5,498		(97)			(97)		5,401	5,401			
100126376	BROOKLYN	NY		08/30/2023		(2,155)		7,558			7,558		5,403	5,403			
100135785	JERSEY CITY	NJ		11/10/2023		4,578		825			825		5,403	5,403			
100057599	BALTIMORE	MD		06/30/2021		5,576		(173)			(173)		5,403	5,403			
100164153	ATLANTA	GA		08/21/2024		6,640		(1,237)			(1,237)		5,403	5,403			
100134711	GLENDALE	CA		10/30/2023		5,850		(446)			(446)		5,404	5,404			
100064843	SACRAMENTO	CA		07/14/2021		5,888		(483)			(483)		5,405	5,404		(1)	(1)
100117372	VICTORVILLE	CA		07/20/2023		4,257		1,147			1,147		5,404	5,404			
100116049	INCLINE VILLAGE	NV		07/20/2023		5,795		(390)			(390)		5,405	5,405			
100128456	NATIONAL CITY	CA		09/15/2023		5,659		(259)			(259)		5,400	5,405		5	5
100048228	HIALEAH	FL		11/20/2020		6,003		(598)			(598)		5,405	5,405			
100146615	WESTTOWN	NY		03/20/2024		6,167		(761)			(761)		5,405	5,405			
100030336	CITRUS HEIGHTS	CA		12/20/2018		3,839		1,568			1,568		5,406	5,406			
100063444	MCDONOUGH	GA		07/01/2021		5,851		(444)			(444)		5,406	5,406			
100024717	NORTH LAS VEGAS	NV		09/20/2018		4,609		798			798		5,407	5,407			
100075457	PHOENIX	AZ		12/01/2021		5,586		(179)			(179)		5,407	5,407			
100130354	PORT SAINT LUCIE	FL		09/28/2023		5,611		(204)			(204)		5,407	5,407			
100114297	ROCKAWAY	NJ		06/29/2023		874		4,533			4,533		5,407	5,407			
100079953	COMMERCE CITY	CO		04/25/2022		5,232		176			176		5,408	5,408			
100136518	SURFSIDE BEACH	SC		11/20/2023		5,346		64			64		5,410	5,408		(2)	(2)
100048456	BERWYN	IL		11/20/2020		4,427		982			982		5,409	5,409			
100048188	HENRICO	VA		11/20/2020		6,049		(640)			(640)		5,409	5,409			
100117400	GARDEN GROVE	CA		07/20/2023		(6,112)		11,521			11,521		5,409	5,409			
100112710	BERKELEY HEIGHTS	NJ		06/29/2023		1,176		4,233			4,233		5,409	5,409			
100081008	RICHMOND	TX		03/18/2022		5,154		255			255		5,409	5,409			
100065704	AUSTIN	TX		07/28/2021		5,861		(452)			(452)		5,409	5,409			
100064966	COVINGTON	WA		07/14/2021		5,877		(468)			(468)		5,409	5,409			
100090856	VENTURA	CA		01/06/2023		5,636		(226)			(226)		5,410	5,410			
100080909	MURRIETA	CA		03/10/2022		5,610		(199)			(199)		5,410	5,410			
100113698	SUFFOLK	VA		06/29/2023		5,302		108			108		5,410	5,410			
100100539	PLYMOUTH	CA		04/27/2023		6,084		(674)			(674)		5,410	5,410			
100068098	SANFORD	FL		08/25/2021		5,529		(118)			(118)		5,410	5,410			
100128039	NASHVILLE	TN		09/08/2023		5,054		357			357		5,410	5,410			
100013567	WESTBURY	NY		05/25/2017		4,164		1,246			1,246		5,411	5,411			
100102457	HOMER GLEN	IL		06/07/2023		5,466		(56)			(56)		5,411	5,411			
100080453	CYPRESS	TX		03/10/2022		6,001		(591)			(591)		5,411	5,411			
100109001	LAKE ARROWHEAD	CA		05/31/2023		6,075		(665)			(665)		5,411	5,411			
100011909	LAS CRUCES	NM		03/08/2017		4,388		1,023			1,023		5,411	5,411			
100067636	CLOVIS	CA		09/23/2021		5,716		(305)			(305)		5,411	5,411			
100025031	LAKE ELSINORE	CA		09/20/2018		5,029		382			382		5,411	5,411			
100137364	BABYLON	NY		12/01/2023		5,413							5,412	5,412			
100133214	ABINGTON	MA		11/29/2023		5,574		(162)			(162)		5,412	5,412			
100010762	NORTH LAS VEGAS	NV		12/23/2016		4,300		1,112			1,112		5,412	5,412			
100068194	CERES	CA		08/25/2021		5,643		(229)			(229)		5,413	5,413			
100160967	CLERMONT	FL		07/24/2024		5,597		(184)			(184)		5,413	5,413			
100087467	BERLIN	MD		10/25/2022		4,774		640			640		5,414	5,414			
100086897	DEARBORN	MI		10/07/2022		5,862		(449)			(449)		5,414	5,414			
100102851	SANTA CRUZ	CA		06/22/2023		5,810		(395)			(395)		5,414	5,414			
100116837	BUFORD	GA		07/20/2023		(6,516)		11,930			11,930		5,414	5,414			
100119527	HOLBROOK	NY		07/28/2023		5,167		247			247		5,414	5,414			
100126577	HOUSTON	TX		08/30/2023		6,695		(1,281)			(1,281)		5,415	5,415			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100113278	CHICAGO	IL		06/29/2023		1,714		3,701			3,701		5,415	5,415			
100102169	LOS ANGELES	CA		04/14/2023		5,075		340			340		5,415	5,415			
100128094	SMYRNA	TN		09/08/2023		4,818		597			597		5,415	5,415			
100110273	GARFIELD	NJ		06/30/2023		5,224		191			191		5,415	5,415			
100133886	EWA BEACH	HI		11/29/2023		1,787		3,628			3,628		5,415	5,415			
100050045	MIAMI	FL		11/20/2020		5,766		(351)			(351)		5,416	5,416			
100067721	WILDWOOD	NJ		09/23/2021		5,912		(496)			(496)		5,416	5,416			
100043005	INMAN	SC		05/28/2020		4,967		449			449		5,416	5,416			
100068430	SAN PABLO	CA		08/25/2021		5,774		(357)			(357)		5,416	5,416			
100011788	SIMPSONVILLE	SC		03/08/2017		4,958		459			459		5,417	5,417			
100064289	ORLANDO	FL		07/01/2021		4,733		684			684		5,417	5,417			
100061483	BAYFIELD	CO		06/01/2021		5,362		55			55		5,417	5,417			
100091597	SAN DIEGO	CA		03/07/2023		5,619		(584)			(584)		5,034	5,417		383	383
100069836	WASHINGTON	DC		09/01/2021		5,063		354			354		5,417	5,417			
100076653	GLENDALE	AZ		12/16/2021		6,146		(729)			(729)		5,417	5,417			
100046911	REDFORD	MI		11/20/2020		5,880		(462)			(462)		5,418	5,418			
100100097	MYRTLE BEACH	SC		03/28/2023		5,652		(234)			(234)		5,418	5,418			
100079076	MESQUITE	TX		02/24/2022		5,508		(90)			(90)		5,419	5,419			
100087957	ROCKLIN	CA		10/25/2022		5,606		(187)			(187)		5,419	5,419			
100117579	LOS ANGELES	CA		07/20/2023		4,633		786			786		5,419	5,419			
100081127	IDAHO FALLS	ID		03/18/2022		5,163		258			258		5,420	5,420			
100132040	SHORELINE	WA		10/13/2023		5,643		(223)			(223)		5,420	5,420			
100108059	SANTA ANA	CA		05/24/2023		6,038		(617)			(617)		5,421	5,421			
100132247	MARICOPA	AZ		10/13/2023		4,034		1,387			1,387		5,421	5,421			
100087260	PANAMA CITY BEACH	FL		10/25/2022		4,735		686			686		5,422	5,422			
100115550	PLANTATION	FL		07/19/2023		5,477		(55)			(55)		5,422	5,422			
100011882	CHARLOTTE	NC		03/08/2017		4,380		1,042			1,042		5,422	5,422			
100067674	ALAMEDA	CA		09/23/2021		5,592		(169)			(169)		5,423	5,423			
100023592	ROUND ROCK	TX		09/04/2018		5,491		(68)			(68)		5,423	5,423			
100050249	STONE MOUNTAIN	GA		11/20/2020		6,284		(859)			(859)		5,425	5,425			
100043267	COSHOCTON	OH		08/13/2020		4,857		568			568		5,425	5,425			
100068457	CLERMONT	FL		08/25/2021		5,802		(377)			(377)		5,425	5,425			
100062191	PENNSAUKEN	NJ		07/01/2021		5,431		(6)			(6)		5,425	5,425			
100132255	SALISBURY	MA		10/13/2023		5,512		(87)			(87)		5,425	5,425			
100114084	TUCKER	GA		06/29/2023		2,946		2,480			2,480		5,426	5,426			
100128440	BRONX	NY		09/15/2023		5,707		(281)			(281)		5,426	5,426			
100046291	SNOQUALMIE	WA		11/25/2020		5,798		(372)			(372)		5,426	5,426			
100136580	WAYNE	NJ		11/22/2023		5,240		186			186		5,426	5,426			
100116547	PINOLE	CA		07/20/2023		2,592		2,834			2,834		5,426	5,426			
100113204	ATLANTA	GA		06/29/2023		4,913		513			513		5,427	5,427			
100076345	VILLAS	NJ		01/07/2022		5,647		(220)			(220)		5,427	5,427			
100071629	KEANSBURG	NJ		10/14/2021		5,735		(308)			(308)		5,427	5,427			
100057640	BARRINGTON	RI		06/30/2021		5,806		(378)			(378)		5,427	5,427			
100118938	DAVIE	FL		07/27/2023		5,671		(243)			(243)		5,428	5,428			
100043083	POWDER SPRINGS	GA		05/28/2020		5,160		268			268		5,428	5,428			
100153038	PORTER RANCH	CA		06/27/2024		5,638		(210)			(210)		5,428	5,428			
100119932	TACOMA	WA		08/10/2023		5,793		(365)			(365)		5,428	5,428			
100100758	AURORA	IL		04/28/2023		5,388		41			41		5,429	5,429			
100138114	YULEE	FL		12/14/2023		2,903		2,526			2,526		5,429	5,429			
100119321	SAINT SIMONS ISLAND	GA		07/31/2023		5,450		(20)			(20)		5,430	5,430			
100127514	DEERFIELD BEACH	FL		09/08/2023		5,603		(172)			(172)		5,431	5,431			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100017688	IMMOKALEE	FL		04/26/2018		3,476		1,954			1,954		5,431	5,431			
100027774	WEST COVINA	CA		10/26/2018		4,437		995			995		5,431	5,431			
100152433	CAPE MAY COURT HOUSE	NJ		05/17/2024		5,461		(29)			(29)		5,432	5,432			
100139776	UNITED KINGDOM	GBR		12/18/2023		5,432						(43)	5,389	5,432	42		42
100026995	SAINT CHARLES	IL		09/26/2018		5,266		166			166		5,432	5,432			
100055611	WEST COVINA	CA		03/23/2021		6,119		(687)			(687)		5,432	5,432			
100028570	SUNRISE	FL		10/26/2018		4,791		641			641		5,433	5,433			
100044718	FOX LAKE	IL		11/19/2020		5,071		362			362		5,433	5,433			
100018117	SNOWFLAKE	AZ		06/08/2018		5,659		(226)			(226)		5,433	5,433			
100111469	FAIRVIEW	OR		06/29/2023		1,396		4,037			4,037		5,433	5,433			
100114723	DALLAS	TX		06/29/2023		5,557		(124)			(124)		5,433	5,433			
100024709	SEATTLE	WA		09/20/2018		5,181		252			252		5,433	5,433			
100079042	CLOVIS	CA		02/24/2022		5,453		(20)			(20)		5,433	5,433			
100168282	SAN JOSE	CA		09/20/2024		5,645		(212)			(212)		5,433	5,433			
100012731	RIVIERA BEACH	FL		05/25/2017		4,455		978			978		5,434	5,434			
100147214	BLOOMINGBURG	NY		03/28/2024		5,601		(167)			(167)		5,434	5,434			
100057732	HERRIMAN	UT		06/30/2021		5,698		(264)			(264)		5,434	5,434			
100029394	ROCKAWAY PARK	NY		10/26/2018		4,813		621			621		5,435	5,435			
100142969	NAPLES	FL		02/09/2024		5,847		(416)			(416)		5,431	5,435		4	4
100027050	SEASIDE	CA		09/26/2018		5,702		(267)			(267)		5,435	5,435			
100114173	LONG BEACH	CA		06/29/2023		4,407		1,029			1,029		5,436	5,436			
100091696	WIMBERLEY	TX		03/24/2023		6,357		(921)			(921)		5,436	5,436			
100067931	DALLAS	GA		09/23/2021		5,840		(403)			(403)		5,437	5,437			
100121003	BRADLEY BEACH	NJ		08/30/2023		5,333		104			104		5,437	5,437			
100048773	SAINT PAUL	MN		11/20/2020		5,479		(42)			(42)		5,437	5,437			
100080864	PEORIA	AZ		03/10/2022		5,542		(104)			(104)		5,437	5,437			
100018158	CHARLOTTE	NC		06/08/2018		5,704		(266)			(266)		5,438	5,438			
100031148	FOLSOM	CA		03/29/2019		4,050		1,389			1,389		5,438	5,438			
100143187	PUYALLUP	WA		02/16/2024		5,579		(141)			(141)		5,438	5,438			
100012325	CARSON	CA		04/28/2017		3,467		1,971			1,971		5,439	5,439			
100070449	LOS ANGELES	CA		09/23/2021		5,932		(493)			(493)		5,439	5,439			
100017137	HALETHORPE	MD		04/26/2018		5,690		(251)			(251)		5,439	5,439			
100063087	DESOTO	TX		07/01/2021		5,609		(170)			(170)		5,439	5,439			
100153919	DAVENPORT	FL		06/05/2024		4,797		643			643		5,440	5,440			
100126962	BOYNTON BEACH	FL		08/30/2023		5,035		405			405		5,440	5,440			
100088855	PEORIA	AZ		11/15/2022		5,308		133			133		5,440	5,440			
100115873	FORT MYERS	FL		07/20/2023		5,280		160			160		5,440	5,440			
100048676	LA HABRA	CA		11/20/2020		6,191		(750)			(750)		5,441	5,441			
100076114	LAS VEGAS	NV		01/07/2022		5,702		(261)			(261)		5,441	5,441			
100138065	AUSTIN	TX		12/13/2023		4,696		746			746		5,442	5,442			
100016497	FORT LAUDERDALE	FL		04/10/2018		5,531		(89)			(89)		5,442	5,442			
100116001	KISSIMMEE	FL		07/20/2023		5,430		12			12		5,442	5,442			
100136215	BEND	OR		11/20/2023		5,388		55			55		5,442	5,442			
100112718	SANTA ANA	CA		06/29/2023		1,563		3,879			3,879		5,443	5,443			
100117199	SPRING	TX		07/20/2023		(10,024)		15,467			15,467		5,443	5,443			
100047010	JACKSONVILLE	FL		11/20/2020		6,099		(656)			(656)		5,443	5,443			
100048157	MINNEAPOLIS	MN		11/20/2020		5,920		(477)			(477)		5,443	5,443			
100026711	WHITTIER	CA		09/26/2018		4,716		728			728		5,443	5,443			
100137602	SCOTTSDALE	AZ		12/08/2023		5,596		(152)			(152)		5,444	5,444			
100070999	CLARKSVILLE	TN		10/01/2021		5,473		(29)			(29)		5,444	5,444			
100065379	CAPE CORAL	FL		07/28/2021		5,874		(430)			(430)		5,444	5,444			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027844	BROOKDALE	CA		10/26/2018		5,327		118			118		5,445	5,445			
100115698	OAKLAND	CA		07/20/2023		5,556		(111)			(111)		5,445	5,445			
100110265	CASTLE ROCK	WA		06/30/2023		5,602		(157)			(157)		5,446	5,445		(1)	(1)
100133478	CHICAGO	IL		10/19/2023		5,612		(167)			(167)		5,445	5,445			
100012499	BALDWIN	NY		04/28/2017		2,839		2,606			2,606		5,445	5,445			
100110326	STUART	FL		06/30/2023		5,608		(163)			(163)		5,445	5,445			
100090942	MARICOPA	AZ		01/31/2023		4,855		591			591		5,445	5,445			
100055457	CHICAGO	IL		03/23/2021		6,261		(816)			(816)		5,445	5,445			
100171764	FULLERTON	CA		10/17/2024		5,668		(222)			(222)		5,446	5,446			
100099870	CAMARILLO	CA		03/28/2023		6,018		(573)			(573)		5,446	5,446			
100031503	NAPLES	FL		03/29/2019		5,496		(50)			(50)		5,446	5,446			
100043062	ASHEVILLE	NC		05/28/2020		4,864		582			582		5,446	5,446			
100127996	CORDOVA	TN		09/08/2023		5,288		158			158		5,446	5,446			
100068271	DAVENPORT	FL		08/25/2021		5,920		(473)			(473)		5,447	5,447			
100116529	LAS VEGAS	NV		07/20/2023		4,250		1,197			1,197		5,447	5,447			
100053471	TOMS RIVER	NJ		03/23/2021		5,393		55			55		5,448	5,448			
100081043	GOLETA	CA		03/18/2022		5,024		424			424		5,448	5,448			
100066944	SAN BERNARDINO	CA		08/02/2021		5,418		30			30		5,448	5,448			
100046974	LAS VEGAS	NV		11/20/2020		6,110		(661)			(661)		5,448	5,448			
100076813	FRISCO	TX		12/27/2021		5,979		(531)			(531)		5,448	5,448			
100139847	UNITED KINGDOM	GBR		12/18/2023		5,443						(43)	5,400	5,449		49	49
100066171	BANDERA	TX		08/02/2021		5,606		(157)			(157)		5,449	5,449			
100153655	LAS VEGAS	NV		05/31/2024		5,836		(387)			(387)		5,449	5,449			
100150037	TARZANA	CA		06/07/2024		6,574		(1,125)			(1,125)		5,449	5,449			
100113633	PARAMUS	NJ		06/29/2023		2,050		3,400			3,400		5,450	5,450			
100101605	BREMERTON	WA		04/26/2023		5,627		(175)			(175)		5,452	5,450		(2)	(2)
100080930	DOWNEY	CA		04/01/2022		5,257		193			193		5,450	5,450			
100029517	LOS ANGELES	CA		10/26/2018		5,539		(88)			(88)		5,451	5,451			
100135982	MONROE	NC		11/16/2023		5,549		(97)			(97)		5,451	5,451			
100127402	WOODBRIDGE	VA		08/30/2023		1,423		4,029			4,029		5,452	5,452			
100067888	GREENWICH	CT		09/23/2021		5,744		(292)			(292)		5,452	5,452			
100113517	SYOSSET	NY		06/29/2023		1,872		3,580			3,580		5,452	5,452			
100084644	FAIRFIELD	CA		08/02/2022		5,351		101			101		5,452	5,452			
100078653	RIVERVIEW	FL		02/02/2022		5,890		(437)			(437)		5,453	5,453			
100065620	PORT SAINT LUCIE	FL		07/28/2021		6,085		(632)			(632)		5,453	5,453			
100026726	UPLAND	CA		09/26/2018		4,465		989			989		5,454	5,454			
100029758	RED FEATHER LAKES	CO		10/26/2018		5,421		34			34		5,454	5,454			
100065367	KEYPORT	NJ		07/28/2021		5,842		(387)			(387)		5,455	5,455			
100101962	WESTMINSTER	MD		04/14/2023		6,242		(787)			(787)		5,455	5,455			
100000304	UPLAND	CA		09/27/2016		4,370		1,085			1,085		5,456	5,456			
100163591	LAHAINA	HI		08/15/2024		6,833		(1,377)			(1,377)		5,456	5,456			
100057933	NEW ORLEANS	LA		06/30/2021		5,961		(505)			(505)		5,456	5,456			
100084841	RICHMOND	CA		08/02/2022		5,481		(25)			(25)		5,456	5,456			
100112502	LAKE ORION	MI		06/29/2023		5,058		398			398		5,456	5,456			
100113356	READING	PA		06/29/2023		4,484		972			972		5,456	5,456			
100110610	LOWELL	MA		06/30/2023		5,118		339			339		5,457	5,457			
100081168	SUN VALLEY	NV		03/18/2022		5,213		244			244		5,457	5,457			
100014333	NEWARK	DE		09/27/2017		4,862		595			595		5,457	5,457			
100031387	LONG BEACH	CA		03/29/2019		5,434		23			23		5,457	5,457			
100074393	SALINAS	CA		12/02/2021		5,639		(182)			(182)		5,458	5,458			
100081071	MATTAPAN	MA		03/18/2022		5,517		(59)			(59)		5,458	5,458			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148142	CYPRESS	TX		05/15/2024		6,053		(595)			(595)		5,458	5,458			
100135711	PINEVILLE	NC		11/10/2023		5,463		(5)			(5)		5,458	5,458			
100047242	AMERICAN FALLS	ID		11/20/2020		6,515		(1,056)			(1,056)		5,459	5,459			
100120979	IJAMSVILLE	MD		08/30/2023		5,619		(160)			(160)		5,459	5,459			
100078970	NEPTUNE CITY	NJ		02/24/2022		5,381		78			78		5,459	5,459			
100113442	NEW HYDE PARK	NY		06/29/2023		1,440		4,019			4,019		5,459	5,459			
100066159	PISCATAWAY	NJ		08/02/2021		5,455		4			4		5,459	5,459			
100116026	NAPLES	FL		07/20/2023		(5,103)		10,563			10,563		5,459	5,459			
100150488	LAKE ARROWHEAD	CA		05/03/2024		5,658		(198)			(198)		5,460	5,460			
100140791	KIRKLAND	WA		03/06/2024		5,495		(34)			(34)		5,460	5,460			
100013168	WINCHESTER	VA		05/25/2017		4,525		936			936		5,461	5,461			
100147480	LAS VEGAS	NV		04/03/2024		5,609		(148)			(148)		5,462	5,462			
100110905	GAINESVILLE	GA		06/29/2023		5,893		(430)			(430)		5,463	5,463			
100026402	CERES	CA		09/26/2018		5,387		76			76		5,463	5,463			
100112843	SOUTH CHICAGO HEIGHTS	IL		06/29/2023		4,085		1,378			1,378		5,463	5,463			
100031353	SEMINOLE	FL		03/29/2019		5,169		295			295		5,463	5,463			
100139713	UNITED KINGDOM	GBR		12/18/2023		5,263						(43)	5,220	5,464	244		244
100082223	CABO SAN LUCAS	MEX		04/14/2022		5,464							5,464	5,464			
100135017	SARATOGA	CA		10/30/2023		1,909		3,555			3,555		5,464	5,464			
100115671	ATHENS	GA		07/20/2023		5,649		(184)			(184)		5,465	5,465			
100130001	LYNBROOK	NY		09/27/2023		5,195		270			270		5,465	5,465			
100010643	SAN DIEGO	CA		12/23/2016		3,788		1,677			1,677		5,465	5,465			
100011951	MIAMI	FL		03/08/2017		4,761		704			704		5,465	5,465			
100132347	LAS VEGAS	NV		11/03/2023		3,307		2,159			2,159		5,465	5,465			
100065138	ALBANY	OR		07/14/2021		5,821		(355)			(355)		5,466	5,466			
100128198	BAYVILLE	NJ		09/18/2023		5,207		259			259		5,466	5,466			
100091621	DENVER	CO		03/07/2023		5,754		(287)			(287)		5,466	5,466			
100079794	PHOENIX	AZ		04/25/2022		5,479		(12)			(12)		5,467	5,467			
100109343	SPOKANE	WA		06/12/2023		5,663		(196)			(196)		5,467	5,467			
100030124	SAN FRANCISCO	CA		12/20/2018		5,062		405			405		5,467	5,467			
100115701	VERONA	NJ		07/20/2023		5,484		(14)			(14)		5,469	5,469			
100117795	NORTH HILLS AREA CITY OF LOS	CA		07/20/2023		(1,656)		7,126			7,126		5,470	5,470			
100155163	LAGUNA HILLS	CA		07/19/2024		5,626		(156)			(156)		5,470	5,470			
100145432	UNITED KINGDOM	GBR		03/12/2024		(5,074)		10,563			10,563		5,489	5,470	(19)		(19)
100031303	JUPITER	FL		03/29/2019		4,534		936			936		5,470	5,470			
100057857	PENSACOLA	FL		06/30/2021		5,638		(167)			(167)		5,470	5,470			
100079777	LONG BEACH	CA		04/08/2022		7,154		(1,683)			(1,683)		5,471	5,471			
100136488	EVERETT	WA		11/20/2023		4,300		1,171			1,171		5,471	5,471			
100139035	SALINAS	CA		12/22/2023		5,446		25			25		5,471	5,471			
100049878	FILLMORE	CA		11/20/2020		6,615		(1,143)			(1,143)		5,471	5,471			
100126741	LAWRENCEVILLE	GA		08/30/2023		4,452		1,020			1,020		5,472	5,472			
100081201	DAYTONA BEACH	FL		03/18/2022		5,321		151			151		5,472	5,472			
100077965	SAVANNAH	GA		01/13/2022		6,728		(1,256)			(1,256)		5,472	5,472			
100049842	VISALIA	CA		11/20/2020		5,630		(157)			(157)		5,472	5,472			
100114859	FUQUAY VARINA	NC		07/10/2023		5,092		381			381		5,473	5,473		(1)	(1)
100060080	PERRIS	CA		06/25/2021		5,939		(466)			(466)		5,473	5,473			
100132670	GILROY	CA		11/03/2023		5,650		(177)			(177)		5,473	5,473			
100132252	LEWES	DE		10/13/2023		5,828		(354)			(354)		5,473	5,473			
100065804	APPLE VALLEY	CA		07/28/2021		5,640		(167)			(167)		5,473	5,473			
100049786	POINT PLEASANT BEACH	NJ		11/20/2020		6,987		(1,514)			(1,514)		5,474	5,474			
100013847	ORLANDO	FL		05/25/2017		4,943		531			531		5,474	5,474			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100042943	FREDERICKSBURG	VA		05/28/2020		5,241		234			234		5,475	5,474			
100142628	HAMPTON	GA		02/08/2024		5,331		143			143		5,475	5,475			
100101555	ROUND ROCK	TX		04/26/2023		5,599		(124)			(124)		5,475	5,475			
100132328	RANCHO CORDOVA	CA		11/03/2023		3,892		1,583			1,583		5,475	5,475			
100127501	CAROLINA BEACH	NC		09/08/2023		5,583		(108)			(108)		5,475	5,475			
100071337	FORT WORTH	TX		10/01/2021		5,489		(14)			(14)		5,476	5,476			
100102359	HACKENSACK	NJ		06/07/2023		5,646		(171)			(171)		5,476	5,476			
100074444	WOODLAND	CA		12/02/2021		6,174		(698)			(698)		5,476	5,476			
100068402	FAIRBANKS	AK		08/25/2021		2,867		(298)			(298)		2,570	5,476		2,907	2,907
100061060	PORT HUENEME	CA		06/01/2021		5,424		52			52		5,477	5,477			
100044263	BALDWIN PARK	CA		08/19/2020		5,303		174			174		5,477	5,477			
100116733	WINTER PARK	FL		07/20/2023		2,856		2,621			2,621		5,477	5,477			
100087220	SKOKIE	IL		10/25/2022		5,112		365			365		5,477	5,477			
100055836	GEORGETOWN	SC		03/23/2021		6,059		(582)			(582)		5,477	5,477			
100057802	AUSTIN	TX		06/30/2021		5,905		(427)			(427)		5,477	5,477			
100079835	MAUK	GA		04/25/2022		5,480		(2)			(2)		5,478	5,478			
100030043	DES MOINES	WA		12/20/2018		5,357		121			121		5,478	5,478			
100043388	HIALEAH	FL		08/13/2020		8,414		(2,935)			(2,935)		5,479	5,479			
100101646	ELLIJAY	GA		04/26/2023		5,165		314			314		5,479	5,479			
100142144	SPRING	TX		02/29/2024		6,074		(595)			(595)		5,479	5,479			
100137385	SAINT GEORGE ISLAND	FL		12/05/2023		5,464		16			16		5,479	5,479			
100042969	SAN DIEGO	CA		05/28/2020		6,373		(894)			(894)		5,479	5,479			
100131941	KANSAS CITY	MO		10/13/2023		5,561		(81)			(81)		5,480	5,480			
100063949	WILLIMANTIC	CT		07/01/2021		5,607		(127)			(127)		5,480	5,480			
100127589	IRVING	TX		09/08/2023		5,070		411			411		5,481	5,481			
100057677	FORT COLLINS	CO		06/30/2021		5,708		(226)			(226)		5,482	5,482			
100028102	MIRAMAR	FL		10/26/2018		5,486		(4)			(4)		5,482	5,482			
100091270	MANSON	WA		01/31/2023		5,780		(298)			(298)		5,482	5,482			
100143464	LOS ANGELES	CA		02/16/2024		5,742		(260)			(260)		5,482	5,482			
100120942	GOLD CANYON	AZ		08/30/2023		5,355		128			128		5,483	5,483			
100011618	RANCHO CORDOVA	CA		03/08/2017		2,832		2,651			2,651		5,483	5,483			
100011691	SIKESTON	MO		03/08/2017		4,430		1,053			1,053		5,483	5,483			
100110406	GLORIETA	NM		06/30/2023		5,462		21			21		5,483	5,483			
100063069	BROWN DEER	WI		07/01/2021		5,481		2			2		5,483	5,483			
100065651	ANCHORAGE	AK		07/28/2021		5,816		(333)			(333)		5,483	5,483			
100065102	PITTSBURG	CA		07/14/2021		5,864		(381)			(381)		5,483	5,483			
100031236	SALINAS	CA		03/29/2019		4,366		1,117			1,117		5,484	5,484			
100159728	GILBERT	AZ		08/23/2024		5,762		(278)			(278)		5,484	5,484			
100109155	WESTPORT	CT		07/21/2023		5,704		(220)			(220)		5,484	5,484			
100087471	PERRIS	CA		10/25/2022		4,968		516			516		5,484	5,484			
100139783	UNITED KINGDOM	GBR		12/18/2023		5,474						(43)	5,431	5,484		53	53
100065023	SOMERSWORTH	NH		07/14/2021		5,966		(482)			(482)		5,484	5,484			
100120479	EL SEGUNDO	CA		08/18/2023		5,723		(239)			(239)		5,484	5,484			
100117004	HOUSTON	TX		07/20/2023		3,473		2,012			2,012		5,484	5,484			
100112206	SOUTH ELGIN	IL		06/29/2023		1,171		4,314			4,314		5,484	5,484			
100050274	MIAMI	FL		11/20/2020		6,112		(627)			(627)		5,485	5,485			
100060058	CHINO VALLEY	AZ		06/25/2021		5,814		(329)			(329)		5,485	5,485			
100057835	OCEANSIDE	CA		06/30/2021		5,930		(445)			(445)		5,485	5,485			
100031720	NORWALK	CA		03/29/2019		5,852		(366)			(366)		5,485	5,485			
100148892	MOUNTAIN HOUSE	CA		04/17/2024		5,753		(267)			(267)		5,485	5,485			
100079593	MIAMI BEACH	FL		04/25/2022		5,397		89			89		5,486	5,486			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147553	SANDY SPRINGS	GA		04/03/2024		(1,126)		6,612			6,612		5,486	5,486			
100027928	FONTANA	CA		10/26/2018		4,837		648			648		5,486	5,486			
100025521	MARGATE	FL		09/20/2018		5,149		336			336		5,486	5,486			
100129297	SACRAMENTO	CA		09/25/2023		5,239		247			247		5,486	5,486			
100131914	CONCORD	NC		10/13/2023		5,436		50			50		5,486	5,486			
100112435	NORTH BERGEN	NJ		06/29/2023		1,807		3,679			3,679		5,486	5,486			
100108208	LAS VEGAS	NV		05/24/2023		6,570		(1,084)			(1,084)		5,486	5,486			
100146659	WESTBROOK	ME		03/20/2024		5,625		(139)			(139)		5,486	5,486			
100126600	RIVERSIDE	CA		08/30/2023		5,433		54			54		5,487	5,487			
100067656	PRINCETON	TX		09/23/2021		5,575		(87)			(87)		5,488	5,488			
100137913	DORAL	FL		12/12/2023		5,870		(382)			(382)		5,488	5,488			
100081374	GATLINBURG	TN		03/18/2022		5,375		113			113		5,488	5,488			
100067525	MCKENNA	WA		09/23/2021		6,070		(581)			(581)		5,488	5,488			
100147704	GARDEN GROVE	CA		04/05/2024		5,665		(177)			(177)		5,488	5,488			
100116470	MIAMI	FL		07/20/2023		2,767		2,722			2,722		5,489	5,489			
100057963	SAN FRANCISCO	CA		06/30/2021		5,983		(494)			(494)		5,489	5,489			
100084593	MCDONOUGH	GA		08/02/2022		5,738		(249)			(249)		5,489	5,489			
100071645	RENO	NV		10/14/2021		6,015		(525)			(525)		5,490	5,490			
100156186	REDONDO BEACH	CA		06/20/2024		5,800		(310)			(310)		5,490	5,490			
100053492	LEHIGH ACRES	FL		03/23/2021		5,700		(210)			(210)		5,490	5,490			
100155182	KATY	TX		07/19/2024		6,186		(695)			(695)		5,490	5,490			
100031480	PALMDALE	CA		03/29/2019		4,344		1,147			1,147		5,491	5,491			
100048944	NOGALES	AZ		11/20/2020		6,111		(620)			(620)		5,491	5,491			
100077504	DAVENPORT	FL		01/03/2022		5,590		(99)			(99)		5,491	5,491			
100044815	CHICAGO	IL		11/19/2020		6,042		(551)			(551)		5,491	5,491			
100049435	BROOKLYN	NY		11/20/2020		6,426		(934)			(934)		5,492	5,492			
100148708	SEATTLE	WA		04/17/2024		5,898		(406)			(406)		5,493	5,493			
100138892	MARATHON	FL		12/21/2023		5,716		(226)			(226)		5,490	5,493		3	3
100114630	PARAMOUNT	CA		06/29/2023		5,647		(153)			(153)		5,493	5,493			
100043273	WARSAW	NC		08/13/2020		5,409		84			84		5,494	5,494			
100129642	OVIEDO	FL		09/29/2023		5,687		(193)			(193)		5,494	5,494			
100101512	LAS VEGAS	NV		04/26/2023		4,679		815			815		5,494	5,494			
100028779	VAN NUYS	CA		10/26/2018		5,571		(77)			(77)		5,495	5,495			
100078921	VICTORVILLE	CA		02/24/2022		5,315		179			179		5,495	5,495			
100060981	GILLSVILLE	GA		06/01/2021		5,448		47			47		5,495	5,495			
100054148	MISSOURI CITY	TX		03/23/2021		7,572		(2,076)			(2,076)		5,495	5,495			
100055834	PLEASANT GROVE	UT		03/23/2021		6,943		(1,447)			(1,447)		5,495	5,495			
100152329	LATHROP	CA		05/17/2024		5,327		169			169		5,495	5,495			
4010059653	TRENTON	NJ		10/27/2023		5,853		(357)			(357)		5,496	5,496			
100133477	LAKEWOOD	WA		10/19/2023		5,824		(328)			(328)		5,496	5,496			
100127375	PHILADELPHIA	PA		08/30/2023		1,391		4,105			4,105		5,496	5,496			
100078053	WINTER PARK	FL		01/21/2022		5,710		(214)			(214)		5,496	5,496			
100129671	MONROE	NY		09/29/2023		5,391		105			105		5,497	5,497			
100071684	BURLINGTON	WA		10/14/2021		5,732		(235)			(235)		5,497	5,497			
100100689	PASADENA	TX		04/28/2023		5,409		89			89		5,497	5,497			
100080236	LAS VEGAS	NV		02/25/2022		5,660		(162)			(162)		5,498	5,498			
100154573	DAVIE	FL		06/14/2024		6,426		(928)			(928)		5,498	5,498			
100127666	ORANGE BEACH	AL		09/08/2023		5,820		(322)			(322)		5,498	5,498			
100102094	LOS ANGELES	CA		04/14/2023		5,871		(372)			(372)		5,499	5,499			
100087411	KISSIMMEE	FL		10/25/2022		4,751		748			748		5,500	5,500			
100091256	FRANKLIN	TN		01/31/2023		(1,579)		7,079			7,079		5,500	5,500			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065632	TOMS RIVER	NJ		07/28/2021		6,021		(521)			(521)		5,500	5,500			
100127565	LEANDER	TX		09/08/2023		5,424		76			76		5,501	5,501			
100024864	RONKONKOMA	NY		09/20/2018		4,672		829			829		5,502	5,502			
100029080	NEWARK	CA		10/26/2018		6,276		(774)			(774)		5,502	5,502			
100060082	HEMET	CA		06/25/2021		6,018		(516)			(516)		5,502	5,502			
100012505	ALTAMONTE SPRINGS	FL		04/28/2017		4,389		1,114			1,114		5,503	5,503			
100118986	COPPELL	TX		07/27/2023		5,699		(196)			(196)		5,503	5,503			
100143898	RIVERSIDE	CA		03/06/2024		5,955		(452)			(452)		5,503	5,503			
100121005	VENICE	FL		08/30/2023		5,032		471			471		5,503	5,503			
100044173	TINTON FALLS	NJ		08/19/2020		4,936		568			568		5,503	5,503			
100065717	WEST MILTON	OH		07/28/2021		5,893		(390)			(390)		5,503	5,503			
100120237	SACRAMENTO	CA		08/18/2023		5,480		24			24		5,503	5,503			
100071688	CAPE CORAL	FL		10/14/2021		5,964		(461)			(461)		5,503	5,503			
100133153	FOUNTAIN VALLEY	CA		11/29/2023		5,834		(330)			(330)		5,504	5,504			
100067463	CLIFTON	NJ		09/23/2021		6,072		(568)			(568)		5,504	5,504			
100109939	STATEN ISLAND	NY		06/22/2023		5,861		(357)			(357)		5,504	5,504			
100144439	GULFPORT	FL		03/07/2024		5,685		(183)			(183)		5,502	5,505		3	3
100129509	ALISO VIEJO	CA		09/29/2023		5,764		(259)			(259)		5,505	5,505			
100117067	MIAMI	FL		07/20/2023		4,059		1,446			1,446		5,506	5,506			
100048715	MIAMI	FL		11/20/2020		6,690		(1,184)			(1,184)		5,506	5,506			
100046226	LEXINGTON	SC		11/25/2020		5,764		(258)			(258)		5,506	5,506			
100171233	MCCALL	ID		10/16/2024		6,008		(502)			(502)		5,506	5,506			
100080047	PONTE VERDE BEACH	FL		04/08/2022		5,822		(316)			(316)		5,506	5,506			
100126928	SAN FRANCISCO	CA		08/30/2023		2,687		2,820			2,820		5,507	5,507			
100129675	LYNN	MA		09/29/2023		5,722		(216)			(216)		5,507	5,507			
100091381	VALLEJO	CA		02/22/2023		4,993		514			514		5,507	5,507			
100055471	CONYERS	GA		03/23/2021		5,717		(210)			(210)		5,507	5,507			
100117773	ROSEMEAD	CA		07/20/2023		1,638		3,869			3,869		5,508	5,508			
100118064	MIAMI BEACH	FL		07/20/2023		5,595		(87)			(87)		5,508	5,508			
100132453	SAN JOSE	CA		11/03/2023		4,788		720			720		5,508	5,508			
100137808	NAPERVILLE	IL		12/08/2023		5,728		(219)			(219)		5,509	5,509			
100032077	SAN BRUNO	CA		03/29/2019		4,662		846			846		5,509	5,509			
100099633	NORTH HOLLYWOOD	CA		04/06/2023		5,516		(7)			(7)		5,509	5,509			
100076360	MODESTO	CA		12/23/2021		6,397		(888)			(888)		5,509	5,509			
100067521	DECATUR	TX		09/23/2021		6,110		(600)			(600)		5,510	5,510		(1)	(1)
100057655	HOLLY SPRINGS	NC		06/30/2021		5,697		(187)			(187)		5,510	5,510			
100135204	BROOKLYN	NY		11/07/2023		5,558		(48)			(48)		5,510	5,510			
100099647	MAMMOTH CAVE	KY		04/06/2023		5,376		140			140		5,515	5,510		(5)	(5)
100032108	GILROY	CA		03/29/2019		4,828		682			682		5,510	5,510			
100102415	LA QUINTA	CA		06/07/2023		5,409		101			101		5,510	5,510			
100119422	BROKEN BOW	OK		07/31/2023		5,483		27			27		5,510	5,510			
100116774	BRASELTON	GA		07/20/2023		(6,591)		12,102			12,102		5,510	5,510			
100012362	GREENWOOD	LA		04/28/2017		4,691		819			819		5,510	5,510			
100044155	FOUNTAIN VALLEY	CA		08/19/2020		5,635		(125)			(125)		5,511	5,511			
100103201	MONROE	NY		04/21/2023		5,749		(238)			(238)		5,511	5,511			
100118118	SACRAMENTO	CA		07/20/2023		4,834		677			677		5,511	5,511			
100065629	SACRAMENTO	CA		07/28/2021		5,816		(304)			(304)		5,511	5,511			
100076256	MATTHEWS	NC		01/07/2022		5,771		(259)			(259)		5,512	5,512			
100109660	OAKLAND PARK	FL		06/14/2023		6,826		(1,314)			(1,314)		5,512	5,512			
100120298	TOWNSEND	MT		08/18/2023		5,788		(276)			(276)		5,512	5,512			
100112448	SADDLE BROOK	NJ		06/29/2023		3,436		2,077			2,077		5,513	5,513			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068273	PORTLAND	OR		08/25/2021		5,956		(443)			(443)		5,513	5,513			
100024975	ALHAMBRA	CA		09/20/2018		5,258		256			256		5,514	5,513		(1)	(1)
100128417	UKIAH	CA		09/15/2023		5,574		(61)			(61)		5,513	5,513			
100025419	RICHMOND	CA		09/20/2018		5,844		(331)			(331)		5,513	5,513			
100114430	SARASOTA	FL		06/29/2023		2,161		3,353			3,353		5,514	5,514			
100134463	HENDERSON	NV		10/30/2023		6,336		(822)			(822)		5,514	5,514			
100110315	CLARKSVILLE	TN		06/30/2023		5,552		(37)			(37)		5,515	5,515			
100147996	MORRISVILLE	NC		04/10/2024		5,639		(125)			(125)		5,515	5,515			
100086887	CAPE CORAL	FL		10/07/2022		5,752		(237)			(237)		5,515	5,515			
100100496	MIAMI	FL		04/27/2023		3,538		1,978			1,978		5,515	5,515			
100135349	WINDERMERE	FL		11/13/2023		5,558		(42)			(42)		5,516	5,515			
100102802	SALT LAKE CITY	UT		06/22/2023		5,841		(325)			(325)		5,516	5,516			
100013111	ABERDEEN	MD		05/25/2017		4,901		615			615		5,516	5,516			
100053406	SAN DIEGO	CA		03/23/2021		5,985		(469)			(469)		5,516	5,516			
100112866	STOCKTON	CA		06/29/2023		4,901		616			616		5,516	5,516			
100081465	FAYETTEVILLE	AR		03/18/2022		5,093		425			425		5,518	5,517			
100065621	INDIAN HARBOUR BEACH	FL		07/28/2021		6,057		(540)			(540)		5,517	5,517			
100011557	ADDISON	IL		03/08/2017		3,403		2,114			2,114		5,517	5,517			
100149436	JACKSON	NJ		04/24/2024		5,890		(373)			(373)		5,518	5,518			
100011304	PROVIDENCE	RI		12/23/2016		4,288		1,230			1,230		5,518	5,518			
100132736	KINGSTON	NY		11/03/2023		4,994		524			524		5,518	5,518			
100135341	NASHVILLE	TN		11/13/2023		5,280		238			238		5,518	5,518			
100043206	BROOKLYN	NY		08/13/2020		6,141		(622)			(622)		5,519	5,519			
100141729	LITTLE FALLS	NJ		01/30/2024		5,935		(416)			(416)		5,519	5,519			
100045612	CHUGIAK	AK		11/25/2020		5,445		74			74		5,520	5,520			
100127163	HOPEWELL	VA		08/30/2023		6,013		(493)			(493)		5,520	5,520			
100068508	HAZEL CREST	IL		08/25/2021		5,856		(336)			(336)		5,520	5,520			
100063693	MOBILE	AL		07/01/2021		5,537		(17)			(17)		5,520	5,520			
100086949	DEERFIELD BEACH	FL		10/24/2022		5,400		120			120		5,520	5,520			
100043774	RICHMOND	CA		08/13/2020		5,833		(312)			(312)		5,521	5,521			
100071123	BRICK	NJ		10/01/2021		5,504		17			17		5,521	5,521			
100120430	LA PUENTE	CA		08/18/2023		5,570		(49)			(49)		5,521	5,521			
100143322	MOUNT SHASTA	CA		02/16/2024		5,871		(350)			(350)		5,521	5,521			
100114714	OAKLAND PARK	FL		06/29/2023		5,651		36			36		5,686	5,521		(165)	(165)
100135826	SEATTLE	WA		11/10/2023		5,312		210			210		5,522	5,522			
100023220	AUSTIN	TX		08/16/2018		5,658		(135)			(135)		5,522	5,522			
100025822	PALMDALE	CA		09/20/2018		3,867		1,655			1,655		5,523	5,522			
100103849	NYACK	NY		05/10/2023		5,954		(432)			(432)		5,523	5,523			
100148804	SAN ANTONIO	TX		04/17/2024		5,613		(90)			(90)		5,523	5,523			
100120446	LOS ANGELES	CA		08/18/2023		5,863		(339)			(339)		5,524	5,524			
100030940	LOS ANGELES	CA		04/09/2019		4,503		1,021			1,021		5,524	5,524			
100144049	SAN DIEGO	CA		03/07/2024		5,943		(419)			(419)		5,524	5,524			
100062825	CLARKSVILLE	TN		07/01/2021		5,712		(187)			(187)		5,525	5,525			
100114375	SACO	ME		06/29/2023		3,932		1,593			1,593		5,525	5,525			
100102787	EL DORADO HILLS	CA		06/22/2023		6,169		(644)			(644)		5,525	5,525			
100135063	CRYSTAL BEACH	TX		11/01/2023		5,188		337			337		5,525	5,525			
100055906	KEY LARGO	FL		03/26/2021		5,933		(408)			(408)		5,525	5,525			
100024949	SAN DIEGO	CA		09/20/2018		4,896		629			629		5,525	5,525			
100131663	CHESTNUT RIDGE	NY		10/06/2023		5,320		206			206		5,526	5,526			
100129658	CALDWELL	NJ		09/29/2023		5,422		103			103		5,526	5,526			
100089247	CHINO	CA		01/26/2023		5,937		(412)			(412)		5,526	5,526			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100162652	ORANGE BEACH	AL		08/12/2024		4,925		601			601		5,526	5,526			
100065771	LEXINGTON PARK	MD		07/28/2021		5,602		(75)			(75)		5,527	5,527			
100129775	CORONA	CA		09/27/2023		5,591		(63)			(63)		5,527	5,527			
100054882	KELLER	TX		03/23/2021		6,505		(973)			(973)		5,531	5,528		(3)	(3)
100076325	HOUSTON	TX		01/07/2022		5,547		(18)			(18)		5,529	5,529			
100026648	LA PUENTE	CA		09/26/2018		5,442		87			87		5,529	5,529			
100048257	OXNARD	CA		11/20/2020		6,800		(1,271)			(1,271)		5,529	5,529			
100044959	GROSSE POINTE	MI		11/19/2020		5,504		25			25		5,529	5,529			
100087039	ROSENBERG	TX		11/04/2022		6,138		(614)			(614)		5,524	5,529		5	5
100011079	MIDLAND PARK	NJ		12/23/2016		4,626		904			904		5,529	5,529			
100057730	KALISPELL	MT		06/30/2021		6,017		(487)			(487)		5,529	5,529			
100100705	FREDERICKSBURG	VA		04/28/2023		4,643		886			886		5,530	5,530			
100126687	GADSDEN	SC		08/30/2023		5,620		(91)			(91)		5,530	5,530			
100139814	UNITED KINGDOM	GBR		12/18/2023		5,485						(44)	5,441	5,530		89	89
100049184	COMPTON	CA		11/20/2020		5,857		(327)			(327)		5,530	5,530			
100138056	RANCHO CUCAMONGA	CA		12/13/2023		5,844		(314)			(314)		5,531	5,531			
100049697	FEDERAL WAY	WA		11/20/2020		6,980		(1,450)			(1,450)		5,531	5,531			
100136535	VAN ALSTYNE	TX		11/20/2023		5,331		200			200		5,531	5,531			
100070927	FEASTERVILLE TREVOSE	PA		10/01/2021		5,693		(162)			(162)		5,531	5,531			
100024933	ROMOLAND	CA		09/20/2018		5,224		309			309		5,532	5,532			
100140814	OAKLAND	CA		03/06/2024		6,279		(746)			(746)		5,532	5,532			
100149481	COVINA	CA		04/24/2024		5,922		(389)			(389)		5,533	5,533			
100060506	LANCASTER	CA		06/01/2021		5,480		53			53		5,533	5,533			
100135757	LEWES	DE		11/10/2023		5,615		(83)			(83)		5,533	5,533			
100026243	PLANT CITY	FL		09/20/2018		5,219		314			314		5,533	5,533			
100055289	ANAHEIM	CA		03/23/2021		6,381		(847)			(847)		5,534	5,534			
100088833	BURLINGTON	WI		11/15/2022		5,359		175			175		5,534	5,534			
100084847	LAS VEGAS	NV		08/02/2022		5,956		(422)			(422)		5,534	5,534			
100067828	SACRAMENTO	CA		09/23/2021		6,124		(589)			(589)		5,534	5,534			
100129415	MESA	AZ		09/29/2023		5,576		(41)			(41)		5,535	5,535			
100068284	BELLEVILLE	NJ		08/25/2021		6,093		(557)			(557)		5,535	5,535			
100067917	ALBANY	OR		09/23/2021		5,831		(295)			(295)		5,536	5,535			
100061079	BRIGHTWOOD	VA		06/01/2021		5,481		55			55		5,536	5,536			
100108924	PASADENA	TX		05/31/2023		5,916		(379)			(379)		5,536	5,536			
100055567	ALLENTOWN	PA		03/23/2021		8,134		(2,598)			(2,598)		5,536	5,536			
100110508	LOWELL	MA		06/30/2023		5,692		(156)			(156)		5,537	5,537			
100115622	PHELAN	CA		07/19/2023		5,732		(195)			(195)		5,537	5,537			
100030906	CARSON	CA		04/09/2019		4,765		773			773		5,538	5,538			
100071817	NEW BRITAIN	CT		10/14/2021		5,926		(383)			(383)		5,543	5,538		(5)	(5)
100029735	WINNETKA	CA		10/26/2018		6,082		(544)			(544)		5,538	5,538			
100064930	MIAMI	FL		07/14/2021		6,108		(570)			(570)		5,538	5,538			
100043481	TAMPA	FL		08/13/2020		5,144		394			394		5,539	5,539			
100117860	HASBROUCK HEIGHTS	NJ		07/20/2023		5,627		(89)			(89)		5,539	5,539			
100062870	CHICAGO	IL		07/01/2021		5,526		13			13		5,539	5,539			
100135900	DENVER	CO		11/13/2023		5,834		(295)			(295)		5,539	5,539			
100068127	BARTLETT	TN		08/25/2021		5,717		(178)			(178)		5,539	5,539			
100127497	NORTH MYRTLE BEACH	SC		09/08/2023		5,646		(106)			(106)		5,540	5,540			
100102445	MIRAMAR	FL		06/07/2023		5,858		(318)			(318)		5,540	5,540			
100025957	HYATTSVILLE	MD		09/20/2018		4,838		702			702		5,540	5,540			
100152021	WOODLAND HILLS	CA		05/14/2024		7,081		(632)			(632)		6,449	5,541		(908)	(908)
100153279	SAVANNAH	GA		05/30/2024		5,483		58			58		5,541	5,541			

SCHEDULE B - PART 3

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100063171	PORT CHARLOTTE	FL		07/01/2021		5,619		(78)			(78)		5,541	5,541			
100042994	LIBERTY	IN		05/28/2020		5,640		(99)			(99)		5,541	5,541			
100113287	SUNBURY	PA		06/29/2023		5,517		24			24		5,541	5,541			
100102744	ACTON	CA		06/22/2023		6,122		(581)			(581)		5,542	5,542			
100026590	MINDEN	NV		09/26/2018		5,333		209			209		5,542	5,542			
100151275	LENOIR	NC		05/10/2024		5,928		(386)			(386)		5,542	5,542			
100046920	NEWNAN	GA		11/20/2020		5,927		(385)			(385)		5,542	5,542			
100137526	HOLMES BEACH	FL		12/08/2023		5,651		(108)			(108)		5,543	5,543			
100043791	FREEPORT	NY		08/13/2020		4,846		697			697		5,543	5,543			
100026231	HILLSIDE	IL		09/20/2018		2,155		3,388			3,388		5,543	5,543			
100060615	MAPLEWOOD	MN		06/01/2021		5,492		51			51		5,543	5,543			
100126843	WILMINGTON	DE		08/30/2023		3,717		1,826			1,826		5,543	5,543			
100028553	RIVERSIDE	CA		10/26/2018		5,262		282			282		5,544	5,544			
100099871	NORTH RICHLAND HILLS	TX		03/28/2023		5,369		175			175		5,544	5,544			
100017232	MAPLE VALLEY	WA		04/26/2018		6,132		(587)			(587)		5,545	5,545			
100120658	EXETER	CA		08/24/2023		5,717		(172)			(172)		5,545	5,545			
100027939	ANTIOCH	CA		10/26/2018		5,152		393			393		5,545	5,545			
100091135	WILMINGTON	CA		01/31/2023		5,047		498			498		5,545	5,545			
100086928	DEER LODGE	TN		10/24/2022		5,633		(88)			(88)		5,545	5,545			
100135115	FORT WORTH	TX		11/01/2023		4,550		996			996		5,546	5,546			
100086535	PHOENIX	AZ		09/30/2022		5,738		(192)			(192)		5,547	5,547			
100067109	LANSDALE	PA		08/02/2021		5,237		310			310		5,547	5,547			
100071619	PETERSBURG	VA		10/14/2021		5,919		(372)			(372)		5,547	5,547			
100055888	MILLEDGEVILLE	GA		03/26/2021		5,972		(425)			(425)		5,547	5,547			
100023301	PHELAN	CA		08/16/2018		5,551		(4)			(4)		5,547	5,547			
100135855	DALLAS	TX		11/13/2023		5,805		(258)			(258)		5,547	5,547			
100153808	AUSTIN	TX		07/10/2024		5,449		99			99		5,547	5,547			
100135430	NASHVILLE	TN		11/13/2023		5,283		265			265		5,547	5,547			
100115109	MINNEAPOLIS	MN		07/14/2023		5,394		154			154		5,548	5,548			
100012629	FONTANA	CA		05/25/2017		5,698		(150)			(150)		5,548	5,548			
100031330	OAKLEY	CA		03/29/2019		4,240		1,309			1,309		5,549	5,549			
100065591	ALBUQUERQUE	NM		07/28/2021		5,904		(355)			(355)		5,549	5,549			
100107884	MIAMI BEACH	FL		06/29/2023		5,943		(394)			(394)		5,549	5,549			
100063006	ORLANDO	FL		07/01/2021		5,662		(113)			(113)		5,549	5,549			
100079073	WILDWOOD	NJ		02/24/2022		5,617		(67)			(67)		5,549	5,549			
100153623	ALPINE MEADOWS	CA		05/31/2024		6,347		(797)			(797)		5,550	5,550			
100114324	BELLFLOWER	CA		06/29/2023		3,499		2,051			2,051		5,550	5,550			
100057607	ANAHEIM	CA		06/30/2021		5,957		(407)			(407)		5,550	5,550			
100083514	COVINA	CA		06/06/2022		5,862		(312)			(312)		5,550	5,550			
100132490	HELENA	MT		11/03/2023		5,244		306			306		5,550	5,550			
100030355	NAPLES	FL		12/20/2018		3,872		1,678			1,678		5,550	5,550			
100030233	MAYETTA	KS		12/20/2018		5,484		66			66		5,550	5,550			
100030320	PITTSBURG	CA		12/20/2018		5,153		397			397		5,550	5,550			
100060236	BAYONNE	NJ		06/25/2021		5,901		(351)			(351)		5,550	5,550			
100102754	PLANO	TX		06/22/2023		5,689		(139)			(139)		5,551	5,551			
100078928	HUMBLE	TX		02/24/2022		5,453		98			98		5,551	5,551			
100065610	LONG BEACH	CA		07/28/2021		5,961		(410)			(410)		5,551	5,551			
100140832	BROOKLYN	NY		03/06/2024		6,079		(528)			(528)		5,551	5,551			
100054205	LAS VEGAS	NV		03/23/2021		6,071		(521)			(521)		5,550	5,551		1	1
100136555	LAS VEGAS	NV		11/20/2023		5,723		(172)			(172)		5,551	5,551			
100062816	KNOXVILLE	MD		07/01/2021		5,500		52			52		5,551	5,551			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127339	OVIEDO	FL		08/30/2023		4,695		857			857		5,552	5,552			
100024338	SACRAMENTO	CA		09/20/2018		5,856		(304)			(304)		5,552	5,552			
100062218	SAINT CLOUD	FL		07/01/2021		5,711		(159)			(159)		5,552	5,552			
100043166	HAYWARD	CA		05/28/2020		5,991		(439)			(439)		5,552	5,552			
100109334	MIAMI	FL		06/12/2023		5,839		(287)			(287)		5,552	5,552			
100013603	FORT MYERS	FL		05/25/2017		4,912		640			640		5,552	5,552			
100053856	IRVINGTON	NJ		03/23/2021		6,076		(523)			(523)		5,553	5,553			
100065782	OXNARD	CA		07/28/2021		5,961		(408)			(408)		5,553	5,553			
100113107	GLENDORA	CA		06/29/2023		5,274		280			280		5,554	5,553		(1)	(1)
100063654	ROCHESTER	NY		07/01/2021		5,439		115			115		5,554	5,554			
100086519	RESEDA AREA CITY OF LOS ANGEL	CA		09/30/2022		5,842		(287)			(287)		5,554	5,554			
100112611	GASTONIA	NC		06/29/2023		5,139		416			416		5,555	5,555			
100026071	WEST PALM BEACH	FL		09/20/2018		4,808		747			747		5,555	5,555			
100092046	THE BRONX	NY		02/09/2023		33,623		(28,067)			(28,067)		5,555	5,555			
100031436	STOCKTON	CA		03/29/2019		4,559		996			996		5,556	5,556			
100054245	JACKSONVILLE	FL		03/23/2021		7,810		(2,254)			(2,254)		5,556	5,556			
100067417	ORLANDO	FL		09/23/2021		6,025		(468)			(468)		5,556	5,556			
100038710	WESTMEATH	IRL		09/27/2019		3,377		2,510			2,510	(35)	5,851	5,556	(74)	(221)	(295)
100078011	TOMS RIVER	NJ		01/12/2022		5,751		(194)			(194)		5,557	5,557			
100065371	ATLANTA	GA		07/28/2021		6,038		(481)			(481)		5,557	5,557			
100086609	PEARLAND	TX		09/30/2022		5,897		(339)			(339)		5,558	5,558			
100065722	LONGWOOD	FL		07/28/2021		5,939		(381)			(381)		5,558	5,558			
100140444	WOODBURY	MN		01/18/2024		5,247		311			311		5,558	5,558			
100047543	COOL	CA		11/20/2020		6,327		(767)			(767)		5,560	5,560			
100025470	KATHLEEN	GA		09/20/2018		2,749		2,811			2,811		5,560	5,560			
100134758	SCOTTSDALE	AZ		10/30/2023		5,789		(228)			(228)		5,560	5,560			
100111242	SOUTHBURY	CT		06/29/2023		5,017		544			544		5,561	5,561			
100109092	DELRAY BEACH	FL		06/05/2023		5,941		(379)			(379)		5,561	5,561			
403049780	MILWAUKEE	WI		06/28/2024		8,467		(2,906)			(2,906)		5,562	5,562			
100067762	DALLAS	GA		09/23/2021		5,917		(356)			(356)		5,562	5,562			
100060235	SANTA FE	NM		06/25/2021		6,050		(487)			(487)		5,562	5,562			
100053589	SHOREHAM	NY		03/23/2021		7,195		(1,629)			(1,629)		5,566	5,563		(4)	(4)
100090090	GOLETA	CA		01/13/2023		5,825		(262)			(262)		5,563	5,563			
100160564	SAN JUAN CAPISTRANO	CA		07/19/2024		5,947		(383)			(383)		5,564	5,564			
100118672	HIALEAH	FL		07/25/2023		5,947		(382)			(382)		5,564	5,564			
100153388	RIVERSIDE	CA		05/29/2024		5,766		(202)			(202)		5,564	5,564			
100117640	PANAMA CITY BEACH	FL		07/20/2023		5,263		302			302		5,564	5,564			
100113064	STONE MOUNTAIN	GA		06/29/2023		3,502		1,168			1,168		4,670	5,565		895	895
100026535	WOODBRIDGE	VA		09/26/2018		4,293		1,272			1,272		5,565	5,565			
100081062	FAIRBURN	GA		03/18/2022		5,204		361			361		5,565	5,565			
100135066	AIEA	HI		11/01/2023		5,378		188			188		5,566	5,566			
100103637	MIAMI	FL		05/08/2023		5,698		(132)			(132)		5,566	5,566			
100026954	SAN DIEGO	CA		09/26/2018		4,145		1,422			1,422		5,567	5,567			
100081241	WAYNESVILLE	NC		03/18/2022		5,167		401			401		5,568	5,568			
100082164	HOLLYWOOD	FL		04/14/2022		6,062		(494)			(494)		5,568	5,568			
100070418	CANYON COUNTRY	CA		09/23/2021		5,499		69			69		5,568	5,568			
100102699	SPRINGFIELD	VA		06/22/2023		6,294		(726)			(726)		5,568	5,568			
100120774	OAKHURST	CA		08/25/2023		5,712		(143)			(143)		5,569	5,569			
100091150	PICO RIVERA	CA		01/31/2023		4,909		661			661		5,569	5,569			
100078479	NORTH BAY VILLAGE	FL		02/02/2022		6,253		(683)			(683)		5,570	5,570			
100065590	LEHI	UT		07/28/2021		5,920		(350)			(350)		5,571	5,571			

SCHEDULE B - PART 3

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100028850	ROCKAWAY	NJ		10/26/2018		4,076		1,495			1,495		5,571	5,571			
100110222	BROKEN BOW	OK		06/30/2023		5,506		65			65		5,571	5,571			
100057955	PASSAIC	NJ		06/30/2021		5,869		(298)			(298)		5,571	5,571			
100043960	GRAIN VALLEY	MO		08/19/2020		6,108		(537)			(537)		5,571	5,571			
100081353	WILLIAMSBURG	VA		03/18/2022		5,198		373			373		5,571	5,571			
100102173	BLACKLICK	OH		04/14/2023		5,430		142			142		5,572	5,572			
100102053	AURORA	CO		04/14/2023		5,497		75			75		5,572	5,572			
100019995	SAN DIEGO	CA		07/30/2018		5,882		(309)			(309)		5,573	5,573			
100127152	SARATOGA SPGS	NY		08/30/2023		5,793		(220)			(220)		5,573	5,573			
100116882	ARLETA	CA		07/20/2023		4,762		811			811		5,573	5,573			
100034352	DUBLIN	IRL		06/21/2019		8,201		(2,526)			(2,526)	189	5,864	5,573	(261)	(30)	(291)
100031977	FALLBROOK	CA		03/29/2019		4,538		1,035			1,035		5,573	5,573			
100054907	DEER ISLAND	OR		03/23/2021		6,347		(773)			(773)		5,574	5,574			
100142498	PAIA	HI		03/08/2024		6,375		(801)			(801)		5,574	5,574			
100031205	SAN DIEGO	CA		03/29/2019		5,236		338			338		5,575	5,575			
100116637	CLARKSVILLE	TN		07/20/2023		3,420		2,154			2,154		5,575	5,575			
100169762	CLEARLAKE	CA		09/30/2024		5,607		(32)			(32)		5,575	5,575			
100026554	UPPER MARLBORO	MD		09/26/2018		5,072		504			504		5,575	5,575			
100026491	BRENTWOOD	NY		09/26/2018		5,247		328			328		5,575	5,575			
100133559	PLEASANT HILL	CA		10/23/2023		5,605		(29)			(29)		5,576	5,575			
100031858	MIDWAY CITY	CA		03/29/2019		5,472		103			103		5,576	5,576			
100024891	NORWALK	CA		09/20/2018		4,720		855			855		5,576	5,576			
100116932	YUCCA VALLEY	CA		07/20/2023		4,635		941			941		5,576	5,576			
100140241	PROSPER	TX		01/18/2024		5,714		(141)			(141)		5,573	5,576		3	3
100157750	CLEARWATER	FL		07/02/2024		5,763		(187)			(187)		5,576	5,576			
100079568	DEERFIELD BEACH	FL		04/25/2022		6,330		(754)			(754)		5,576	5,576			
100115343	WHITTIER	CA		07/17/2023		5,229		347			347		5,577	5,577			
100146966	LOS ANGELES	CA		03/26/2024		5,600		(27)			(27)		5,573	5,577		4	4
100114500	VACAVILLE	CA		06/29/2023		1,823		3,754			3,754		5,577	5,577			
100137184	PANAMA CITY BEACH	FL		11/28/2023		5,850		(273)			(273)		5,578	5,578			
100067744	CINCINNATI	OH		09/23/2021		6,130		(551)			(551)		5,579	5,579			
100013088	SACRAMENTO	CA		05/25/2017		6,025		(446)			(446)		5,579	5,579			
100077751	MOGADORE	OH		01/03/2022		5,605		(26)			(26)		5,579	5,579			
100115880	EATONTON	GA		07/20/2023		5,693		(113)			(113)		5,579	5,579			
100012492	MIAMI	FL		04/28/2017		5,470		110			110		5,580	5,580			
100141942	NORTH HILLS	CA		02/29/2024		6,249		(670)			(670)		5,580	5,580			
100046623	HARDEEVILLE	SC		11/25/2020		5,672		(92)			(92)		5,580	5,580			
100031451	FAIRFIELD	CA		03/29/2019		4,721		859			859		5,580	5,580			
100076435	SEBASTIAN	FL		12/23/2021		6,532		(951)			(951)		5,580	5,580			
100060186	NEW ORLEANS	LA		06/25/2021		6,046		(465)			(465)		5,580	5,580			
100107901	ARGYLE	TX		06/29/2023		6,304		(723)			(723)		5,581	5,581			
100128908	MELVILLE	NY		09/21/2023		5,858		(277)			(277)		5,581	5,581			
100141196	KISSIMMEE	FL		01/30/2024		2,463		3,118			3,118		5,581	5,581			
100114558	OXNARD	CA		06/29/2023		5,813		(232)			(232)		5,581	5,581			
100047310	MONROE	MI		11/20/2020		6,371		(789)			(789)		5,582	5,582		(1)	(1)
100076355	CHANDLER	AZ		01/07/2022		6,054		(472)			(472)		5,582	5,582			
100110650	ATLANTA	GA		06/30/2023		5,555		27			27		5,582	5,582			
100076259	WHITEFISH	MT		01/07/2022		5,948		(367)			(367)		5,582	5,582			
100062800	WALDORF	MD		07/01/2021		5,741		(159)			(159)		5,582	5,582			
100120455	EL DORADO HILLS	CA		08/18/2023		5,679		(97)			(97)		5,583	5,583			
100062284	PICKERINGTON	OH		07/01/2021		5,740		(157)			(157)		5,583	5,583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100010874	SANTA ANA	CA		12/23/2016		7,149		(1,566)			(1,566)		5,583	5,583			
100158742	DURHAM	NC		07/10/2024		5,486		97			97		5,583	5,583			
100136178	WOODINVILLE	WA		12/18/2023		6,209		(626)			(626)		5,583	5,583			
100107855	WEATHERFORD	TX		06/29/2023		6,134		(550)			(550)		5,583	5,583			
100014089	UNIONDALE	NY		05/25/2017		4,645		938			938		5,584	5,584			
100159459	BAYONNE	NJ		07/15/2024		5,972		(388)			(388)		5,584	5,584			
100133898	MALIBU	CA		11/29/2023		5,545		40			40		5,585	5,585			
100102721	BUENA PARK	CA		06/22/2023		5,985		(400)			(400)		5,585	5,585			
100142538	MONTROSE	CA		02/08/2024		5,996		(411)			(411)		5,586	5,586			
100065326	SACRAMENTO	CA		07/28/2021		6,047		(461)			(461)		5,586	5,586			
100135829	MEBANE	NC		11/10/2023		4,765		821			821		5,586	5,586			
100144032	THOUSAND OAKS	CA		03/07/2024		5,877		(291)			(291)		5,586	5,586			
100116608	HOUSTON	TX		07/20/2023		(2,997)		8,584			8,584		5,586	5,586			
100026901	MESA	AZ		09/26/2018		5,253		334			334		5,586	5,586			
100042997	DIAMOND BAR	CA		05/28/2020		5,509		77			77		5,586	5,586			
100166012	MODESTO	CA		09/06/2024		5,718		(132)			(132)		5,587	5,587			
100075753	PALM COAST	FL		12/01/2021		5,639		(52)			(52)		5,587	5,587			
100044043	ROHNERT PARK	CA		08/19/2020		5,292		295			295		5,587	5,587			
100144063	BOSTON	MA		03/07/2024		5,942		(354)			(354)		5,588	5,588			
100031952	SOUTH OZONE PARK	NY		03/29/2019		5,369		219			219		5,588	5,588			
100116422	ANGELS CAMP	CA		07/20/2023		3,861		1,727			1,727		5,588	5,588			
100126287	NEWARK	NJ		08/30/2023		(58,438)		1,879			1,879		(56,559)	5,589		62,148	62,148
100090003	SANTA ROSA	CA		01/13/2023		4,224		1,366			1,366		5,590	5,590			
100060552	SILVER SPRING	MD		06/01/2021		5,517		73			73		5,590	5,590			
100078563	SPIJKENISSE	NLD		01/26/2022		5,728						101	5,829	5,590	(238)		(238)
100113941	STONE MOUNTAIN	GA		06/29/2023		5,361		230			230		5,591	5,591			
100024903	BROOKLYN	NY		09/20/2018		514		5,077			5,077		5,591	5,591			
100115882	DECATUR	GA		07/20/2023		5,620		(28)			(28)		5,591	5,591			
100086984	LAKE HARMONY	PA		11/04/2022		6,199		(607)			(607)		5,591	5,591			
100135278	MANAHAWKIN	NJ		11/08/2023		5,697		(104)			(104)		5,593	5,593			
100135412	HAYWARD	CA		11/13/2023		5,665		(73)			(73)		5,593	5,593			
100031693	OCALA	FL		03/29/2019		4,774		819			819		5,593	5,593			
100026068	MOORPARK	CA		09/20/2018		6,023		(430)			(430)		5,593	5,593			
100132047	PROVIDENCE	RI		10/13/2023		5,788		(195)			(195)		5,593	5,593			
100074952	NATIONAL CITY	CA		12/01/2021		5,734		(141)			(141)		5,593	5,593			
100134827	WESTMINSTER	CA		10/30/2023		5,757		(163)			(163)		5,594	5,594			
100049092	BETHLEHEM	PA		11/20/2020		7,561		(1,967)			(1,967)		5,594	5,594			
100025791	COLLEGE PARK	MD		09/20/2018		4,141		1,454			1,454		5,595	5,595			
100014353	UNIONDALE	NY		09/27/2017		1,951		3,644			3,644		5,595	5,595			
100108272	LAKEWOOD	CA		05/24/2023		6,152		(556)			(556)		5,596	5,596			
100078733	LAKE ELSINORE	CA		02/25/2022		6,299		(703)			(703)		5,596	5,596			
100121015	LINCOLN CITY	OR		08/30/2023		5,727		(131)			(131)		5,596	5,596			
100029217	LAS VEGAS	NV		10/26/2018		5,645		(49)			(49)		5,596	5,596			
100065094	MESA	AZ		07/14/2021		5,999		(403)			(403)		5,596	5,596			
100028398	ORLANDO	FL		10/26/2018		4,565		1,031			1,031		5,597	5,597			
100110347	PHOENIX	AZ		06/30/2023		5,573		24			24		5,597	5,597			
100083302	AMSTERDAM	NLD		05/27/2022		5,758						(159)	5,599	5,597	(2)		(2)
100078732	MIDWAY CITY	CA		02/25/2022		5,441		147			147		5,589	5,598		9	9
100011426	LITTLE ELM	TX		12/23/2016		5,043		555			555		5,598	5,598			
100063145	HAVERHILL	MA		07/01/2021		5,697		(99)			(99)		5,598	5,598			
100025392	SALEM	OR		09/20/2018		5,599		(1)			(1)		5,598	5,598			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014561	HOUSTON	TX		09/27/2017		5,709		(111)			(111)		5,598	5,598			
100025545	STATEN ISLAND	NY		09/20/2018		5,501		97			97		5,598	5,598			
100110513	WASILLA	AK		06/30/2023		5,890		(291)			(291)		5,599	5,599			
100133387	NASHVILLE	TN		11/21/2023		6,093		(492)			(492)		5,601	5,601			
100103275	SANTA ANA	CA		04/27/2023		5,861		(260)			(260)		5,601	5,601			
100070403	WOODLAND	CA		09/23/2021		6,169		(568)			(568)		5,601	5,601			
100048721	ELIZABETH	NJ		11/20/2020		4,171		1,430			1,430		5,601	5,601			
100049018	TAMPA	FL		11/20/2020		6,544		(941)			(941)		5,603	5,601		(1)	(1)
100132014	PORTLAND	OR		10/13/2023		5,493		109			109		5,601	5,601			
100120743	TENAFLY	NJ		08/25/2023		5,389		213			213		5,602	5,602			
100081259	ORLANDO	FL		03/18/2022		5,270		332			332		5,602	5,602			
100101525	WAKE FOREST	NC		04/26/2023		5,178		424			424		5,602	5,602			
100080237	SAN DIEGO	CA		02/25/2022		5,867		(265)			(265)		5,602	5,602			
100101639	LOMA LINDA	CA		04/26/2023		5,756		(154)			(154)		5,602	5,602			
100063321	FORNEY	TX		07/01/2021		5,678		(76)			(76)		5,602	5,602			
100127146	HARRISBURG	PA		08/30/2023		4,111		1,492			1,492		5,603	5,603			
100067069	NORTH PLAINFIELD	NJ		08/02/2021		5,289		314			314		5,603	5,603			
100050329	COMMERCE TOWNSHIP	MI		11/20/2020		6,189		(586)			(586)		5,603	5,603			
100024710	FONTANA	CA		09/20/2018		5,360		243			243		5,603	5,603			
100108497	HUNTINGTON BEACH	CA		05/25/2023		6,152		(548)			(548)		5,604	5,604			
100064914	ROCKLIN	CA		07/14/2021		6,189		(585)			(585)		5,604	5,604			
100149509	LOS ANGELES	CA		04/26/2024		5,153		451			451		5,604	5,604			
100100774	NEW MILFORD	CT		04/28/2023		4,999		606			606		5,604	5,604			
100146892	WATSONVILLE	CA		03/26/2024		5,820		(220)			(220)		5,600	5,605		5	5
100156007	SANTA BARBARA	CA		06/18/2024		6,625		(1,020)			(1,020)		5,605	5,605			
100117490	LOVELAND	CO		07/20/2023		(2,757)		8,362			8,362		5,605	5,605			
100024329	WEST VALLEY CITY	UT		09/20/2018		5,623		(18)			(18)		5,606	5,606			
100120228	HARTWELL	GA		08/18/2023		6,005		(398)			(398)		5,606	5,606			
100044426	NEWTOWN	CT		11/19/2020		5,626		(19)			(19)		5,607	5,606		(1)	(1)
100135038	MERRITT ISLAND	FL		10/30/2023		5,727		(121)			(121)		5,606	5,606			
100031130	SIMI VALLEY	CA		03/29/2019		4,518		1,089			1,089		5,607	5,607			
100114488	SEATTLE	WA		06/29/2023		5,253		354			354		5,607	5,607			
100149120	CHARLESTON	SC		04/22/2024		5,180		427			427		5,607	5,607			
100133145	SAN CLEMENTE	CA		11/29/2023		6,193		(587)			(587)		5,607	5,607			
100110173	FLAGSTAFF	AZ		06/30/2023		5,519		88			88		5,607	5,607			
100068151	PERRIS	CA		08/25/2021		6,010		(402)			(402)		5,608	5,608			
100079128	NORTH LAS VEGAS	NV		02/24/2022		5,942		(334)			(334)		5,608	5,608			
100115621	SCOTTSDALE	AZ		07/19/2023		5,858		(250)			(250)		5,608	5,608			
100155066	MCKINNEY	TX		07/19/2024		5,825		(217)			(217)		5,608	5,608			
100103539	BROCKTON	MA		05/08/2023		5,501		108			108		5,609	5,609			
100146220	CEDAR GROVE	NJ		03/19/2024		6,166		(557)			(557)		5,609	5,609			
100112400	HEMPSTEAD	NY		06/29/2023		1,059		4,551			4,551		5,610	5,610			
100025050	MIAMI BEACH	FL		09/20/2018		3,816		1,794			1,794		5,610	5,610			
100128826	RESTON	VA		09/21/2023		6,294		(684)			(684)		5,610	5,610			
100090737	LOS ANGELES	CA		01/09/2023		5,535		75			75		5,610	5,610			
100031640	LAS VEGAS	NV		03/29/2019		5,102		508			508		5,610	5,610			
100137982	LEVITTOWN	PA		12/13/2023		5,449		161			161		5,610	5,610			
100055272	NESKOWIN	OR		03/23/2021		5,968		(358)			(358)		5,610	5,610			
100102431	KISSIMMEE	FL		06/07/2023		6,231		(620)			(620)		5,611	5,611			
100116159	EMERSON	NJ		07/20/2023		4,364		1,247			1,247		5,611	5,611			
100020421	SAN DIEGO	CA		07/27/2018		5,709		(97)			(97)		5,612	5,612			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011925	PLANT CITY	FL		03/08/2017		4,246		1,366			1,366		5,612	5,612			
100031393	NORWALK	CA		03/29/2019		3,603		2,009			2,009		5,613	5,613			
100140850	GLENDALE	AZ		03/06/2024		5,937		(324)			(324)		5,613	5,613			
100120894	DEBARY	FL		08/30/2023		5,477		144			144		5,621	5,613		(8)	(8)
100028555	OXON HILL	MD		10/26/2018		5,233		381			381		5,613	5,613			
100126758	BELLEVILLE	MI		08/30/2023		4,344		1,270			1,270		5,614	5,614			
100120651	PEABODY	MA		08/24/2023		5,882		(268)			(268)		5,614	5,614			
100116522	JAMAICA	NY		07/20/2023		3,835		1,780			1,780		5,614	5,614			
100044612	RANCHO CUCAMONGA	CA		11/19/2020		5,296		318			318		5,615	5,615			
100141345	LOS ANGELES	CA		01/30/2024		6,296		(681)			(681)		5,615	5,615			
100114543	CHARLESTON	SC		06/29/2023		6,190		(575)			(575)		5,615	5,615			
100057858	PENSACOLA	FL		06/30/2021		5,962		(346)			(346)		5,615	5,615			
100087352	HONEOYE	NY		10/25/2022		5,027		590			590		5,616	5,616			
100012441	SANTA MARIA	CA		04/28/2017		4,442		1,174			1,174		5,617	5,617			
100080918	TEMECULA	CA		03/10/2022		5,859		(242)			(242)		5,617	5,617			
100048460	SANTA ANA	CA		11/20/2020		5,960		(343)			(343)		5,617	5,617			
100018193	KINGWOOD	TX		06/08/2018		5,973		(325)			(325)		5,648	5,617		(31)	(31)
100065199	FORT WORTH	TX		07/14/2021		5,874		(256)			(256)		5,618	5,618			
100013553	LOS ANGELES	CA		05/25/2017		5,517		101			101		5,618	5,618			
100030542	SUGAR LAND	TX		12/20/2018		5,697		(79)			(79)		5,618	5,618			
100029333	LANCASTER	CA		10/26/2018		5,499		120			120		5,618	5,618			
100077910	HEEMSTEDE	NLD		12/29/2021		5,720						154	5,874	5,619	(255)		(255)
100055886	MANSFIELD	TX		03/26/2021		6,043		(423)			(423)		5,620	5,620			
100129234	CATHEDRAL CITY	CA		11/03/2023		5,733		(113)			(113)		5,620	5,620			
100049187	HILO	HI		11/20/2020		6,993		(1,373)			(1,373)		5,620	5,620			
100076421	MIAMI	FL		12/23/2021		6,103		(480)			(480)		5,623	5,621		(2)	(2)
100134745	CHULA VISTA	CA		10/30/2023		6,112		(491)			(491)		5,621	5,621			
100060468	COMMERCE CITY	CO		06/01/2021		5,566		54			54		5,621	5,621			
100026674	PACOIMA	CA		09/26/2018		4,109		1,512			1,512		5,621	5,621			
100055577	OMAHA	NE		03/23/2021		6,142		(521)			(521)		5,621	5,621			
100081251	MYRTLE BEACH	SC		03/18/2022		5,287		334			334		5,621	5,621			
4010045840	BARNEGET TOWNSHIP	NJ		02/02/2023		6,090		(469)			(469)		5,621	5,621			
100067722	DALLAS	TX		09/23/2021		6,014		(393)			(393)		5,621	5,621			
100117719	ESCONDIDO	CA		07/20/2023		5,814		(192)			(192)		5,621	5,621			
100147400	LAGUNA HILLS	CA		05/08/2024		5,893		(271)			(271)		5,622	5,622			
100067266	MERRITT ISLAND	FL		08/02/2021		5,350		272			272		5,622	5,622			
100174687	WESLEY CHAPEL	FL		10/31/2024		5,610		12			12		5,622	5,622			
100079142	SAN TAN VALLEY	AZ		02/24/2022		5,723		(101)			(101)		5,623	5,623			
100120031	PHILADELPHIA	PA		08/11/2023		5,826		(203)			(203)		5,623	5,623			
100060128	FORT COLLINS	CO		06/25/2021		5,973		(349)			(349)		5,624	5,624			
100031888	OXNARD	CA		03/29/2019		4,827		797			797		5,625	5,625			
100065301	SAINT LOUIS	MO		07/28/2021		5,809		(184)			(184)		5,625	5,625			
100076646	BRAWLEY	CA		12/16/2021		6,552		(927)			(927)		5,625	5,625			
100120994	SUN VALLEY	ID		08/30/2023		4,882		743			743		5,625	5,625			
100068501	COTTAGE GROVE	OR		08/25/2021		5,835		(210)			(210)		5,625	5,625			
100090929	ONTARIO	CA		01/31/2023		5,732		(107)			(107)		5,625	5,625			
100113348	CLOVER	SC		06/29/2023		3,767		1,858			1,858		5,626	5,626			
100014666	CHICAGO	IL		09/27/2017		3,769		1,856			1,856		5,626	5,626			
100024689	PORT CHESTER	NY		09/20/2018		3,720		1,906			1,906		5,626	5,626			
100129467	SCOTTSDALE	AZ		09/29/2023		5,373		253			253		5,626	5,626			
100127970	SMYRNA	TN		09/08/2023		5,047		579			579		5,626	5,626			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064974	DENVER	CO		07/14/2021		6,169		(542)			(542)		5,627	5,627			
100027873	BROOKLYN	NY		10/26/2018		3,919		1,708			1,708		5,627	5,627			
100143506	MURPHY	TX		02/21/2024		5,760		(133)			(133)		5,627	5,627			
100114642	KILLEEN	TX		06/29/2023		5,734		(107)			(107)		5,627	5,627			
100112069	HACKETTSTOWN	NJ		06/29/2023		2,090		3,537			3,537		5,628	5,628			
100137746	FULSHEAR	TX		12/08/2023		5,205		424			424		5,628	5,628		(1)	(1)
100116691	BROOKSHIRE	TX		07/20/2023		(6,720)		12,348			12,348		5,628	5,628			
100103742	SAN DIEGO	CA		05/08/2023		5,801		(173)			(173)		5,628	5,628			
100150774	ISSAQUAH	WA		05/07/2024		5,821		(193)			(193)		5,628	5,628			
100025652	CAPE ELIZABETH	ME		09/20/2018		5,296		332			332		5,628	5,628			
100031563	SAN DIEGO	CA		03/29/2019		4,331		1,297			1,297		5,629	5,629			
100031715	GLENDALE	AZ		03/29/2019		5,332		296			296		5,629	5,629			
100065783	BAKERSFIELD	CA		07/28/2021		6,016		(387)			(387)		5,629	5,629			
100011225	MONCKS CORNER	SC		12/23/2016		4,945		685			685		5,630	5,630			
100065597	SEGUIN	TX		07/28/2021		5,987		(357)			(357)		5,630	5,630			
100071554	SEGUIN	TX		10/14/2021		6,078		(448)			(448)		5,630	5,630			
100127554	MONTGOMERY	TX		09/08/2023		5,417		214			214		5,630	5,630			
100076322	N LAS VEGAS	NV		01/07/2022		5,936		(305)			(305)		5,630	5,630			
100026878	WEST HARTFORD	CT		09/26/2018		180		5,451			5,451		5,631	5,631			
100029405	PHOENIX	AZ		10/26/2018		5,567		66			66		5,632	5,632			
100110536	KISSIMMEE	FL		06/30/2023		5,666		(33)			(33)		5,633	5,633			
100025955	QUEENSTOWN	MD		09/20/2018		5,718		(86)			(86)		5,633	5,633			
100030958	ARMONA	CA		03/29/2019		4,732		901			901		5,633	5,633			
100101183	WESLEY CHAPEL	FL		04/28/2023		3,796		1,837			1,837		5,633	5,633			
100055467	CUTLER BAY	FL		03/23/2021		6,569		(936)			(936)		5,633	5,633			
100017519	MARYSVILLE	WA		04/26/2018		5,620		14			14		5,634	5,634			
100090009	BURLINGTON	VT		01/13/2023		3,018		2,616			2,616		5,634	5,634			
100055384	HENRICO	VA		03/23/2021		6,556		(921)			(921)		5,635	5,635			
100065226	RANDALLSTOWN	MD		07/14/2021		5,828		(193)			(193)		5,635	5,635			
100025331	TOMS RIVER	NJ		09/20/2018		3,162		2,473			2,473		5,635	5,635			
100117069	SEVIERVILLE	TN		07/20/2023		(6,871)		12,506			12,506		5,635	5,635			
100116421	AVENTURA	FL		07/20/2023		3,424		2,211			2,211		5,635	5,635			
100013980	VALLEJO	CA		05/25/2017		5,424		211			211		5,635	5,635			
100077989	SMYRNA	GA		01/13/2022		6,373		(738)			(738)		5,635	5,635			
100029679	EAGLE	ID		10/26/2018		5,007		628			628		5,635	5,635			
100102029	BEAUMONT	CA		04/14/2023		6,003		(367)			(367)		5,635	5,635			
100127568	KYLE	TX		09/08/2023		4,678		957			957		5,635	5,635			
100054155	LAREDO	TX		03/23/2021		6,129		(493)			(493)		5,635	5,635			
100079672	SAN DIEGO	CA		04/08/2022		6,955		(1,319)			(1,319)		5,635	5,635			
100127655	LA CANADA FLINTRIDGE	CA		09/08/2023		5,856		(219)			(219)		5,636	5,635		(1)	(1)
100054993	BOGGSTOWN	IN		03/23/2021		6,996		(1,360)			(1,360)		5,636	5,636			
100135352	COUPEVILLE	WA		11/13/2023		5,595		41			41		5,636	5,636			
100087397	CATHEDRAL CITY	CA		10/25/2022		5,233		403			403		5,636	5,636			
100149325	HOUSTON	TX		04/24/2024		5,785		(148)			(148)		5,636	5,636			
100142073	HOUSTON	TX		02/29/2024		6,500		(863)			(863)		5,637	5,637			
100142657	WOODBURY	MN		02/08/2024		5,962		(325)			(325)		5,638	5,638			
100109701	MIAMI	FL		06/16/2023		6,046		(409)			(409)		5,638	5,638			
100068268	ROCKAWAY BEACH	OR		08/25/2021		6,276		(639)			(639)		5,638	5,638			
100043180	MCLEAN	VA		05/28/2020		6,133		(495)			(495)		5,638	5,638			
100070108	LANDING	NJ		09/01/2021		5,090		549			549		5,638	5,638			
100029765	CLACKAMAS	OR		10/26/2018		5,435		203			203		5,638	5,638			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127179	PORT MURRAY	NJ		08/30/2023		4,916		722			722		5,639	5,639			
100071225	COLORADO SPRINGS	CO		10/01/2021		5,660		(21)			(21)		5,639	5,639			
100087533	SAINT CLOUD	FL		10/25/2022		5,257		382			382		5,639	5,639			
100107822	PEORIA	AZ		05/19/2023		5,698		(58)			(58)		5,640	5,640			
100017935	ACWORTH	GA		05/22/2018		5,955		(315)			(315)		5,640	5,640			
100162483	WOODLAND HILLS	CA		08/07/2024		6,018		(377)			(377)		5,641	5,641			
100120006	FONTANA	CA		08/11/2023		5,029		612			612		5,641	5,641			
100087057	MESQUITE	TX		11/04/2022		5,862		(221)			(221)		5,641	5,641			
100029049	BELTSVILLE	MD		10/26/2018		5,468		173			173		5,641	5,641			
100113657	CARSON	CA		06/29/2023		3,078		2,563			2,563		5,642	5,642			
100060974	HORSHAM	PA		06/01/2021		5,593		49			49		5,642	5,642			
100134548	POMPTON PLAINS	NJ		10/30/2023		5,864		(222)			(222)		5,642	5,642			
100120267	CHATHAM TWSP	NJ		08/18/2023		5,868		(226)			(226)		5,642	5,642			
100071652	AUSTIN	TX		10/14/2021		6,148		(505)			(505)		5,643	5,643			
100090896	RICHMOND HILL	GA		01/31/2023		5,574		70			70		5,644	5,644			
100117171	SUPERIOR	CO		07/20/2023		3,522		2,121			2,121		5,644	5,644			
100065503	FREDERICKSBURG	VA		07/28/2021		5,918		(274)			(274)		5,644	5,644			
100067421	STERLING	VA		09/23/2021		6,115		(471)			(471)		5,644	5,644			
100076554	CHULA VISTA	CA		12/16/2021		7,003		(1,359)			(1,359)		5,644	5,644			
100134700	HAYWARD	CA		10/30/2023		5,919		(275)			(275)		5,644	5,644			
100063122	MONROE	GA		07/01/2021		5,755		(110)			(110)		5,644	5,644			
100024349	PINECREST	FL		09/20/2018		6,030		(386)			(386)		5,644	5,644			
100133532	CHINO	CA		10/19/2023		5,490		155			155		5,645	5,645			
100091000	LUTZ	FL		01/31/2023		5,977		(332)			(332)		5,645	5,645			
100136698	NEW BERLIN	WI		01/25/2024		5,449		197			197		5,646	5,646			
100024683	MONTGOMRY VLG	MD		09/20/2018		4,407		1,239			1,239		5,646	5,646			
100079163	BLOOMINGBURG	NY		02/24/2022		5,564		82			82		5,646	5,646			
100054365	CHICAGO	IL		03/23/2021		6,119		(474)			(474)		5,645	5,646		1	1
100133728	ELK GROVE	CA		10/23/2023		5,020		627			627		5,646	5,646			
100088837	LEAGUE CITY	TX		11/15/2022		5,806		(159)			(159)		5,647	5,647			
100031812	FULLERTON	CA		03/29/2019		4,677		970			970		5,647	5,647			
100136932	WATERTOWN	MA		11/28/2023		5,737		(89)			(89)		5,648	5,648			
100062152	ISLIP TERRACE	NY		07/01/2021		5,603		45			45		5,648	5,648			
100029697	SILVER SPRING	MD		10/26/2018		5,417		231			231		5,648	5,648			
100120399	COLDSPRING	TX		08/18/2023		6,709		(1,061)			(1,061)		5,648	5,648			
100078330	SUGAR LAND	TX		02/10/2022		7,070		(1,422)			(1,422)		5,649	5,649			
100116659	NEWBURGH	NY		07/20/2023		2,738		2,911			2,911		5,649	5,649			
100061870	LANSING	IL		07/01/2021		5,742		(92)			(92)		5,650	5,650			
100119267	AURORA	CO		07/31/2023		5,470		180			180		5,650	5,650			
100132349	PORT SAINT LUCIE	FL		11/03/2023		3,838		1,812			1,812		5,650	5,650			
100049655	HUNTINGTON STATION	NY		11/20/2020		3,450		2,200			2,200		5,651	5,651			
100053920	PEPPERELL	MA		03/23/2021		6,072		(421)			(421)		5,651	5,651			
100079791	SAN BERNARDINO	CA		04/08/2022		5,364		287			287		5,651	5,651			
100024829	SALT POINT	NY		09/20/2018		3,895		1,756			1,756		5,651	5,651			
100014134	BOWIE	MD		05/25/2017		5,631		21			21		5,652	5,652			
100045236	SKILLMAN	NJ		11/25/2020		6,283		(631)			(631)		5,652	5,652			
100028133	ROSEVILLE	CA		10/26/2018		4,634		1,019			1,019		5,652	5,652			
100117240	LEANDER	TX		07/20/2023		2,840		2,813			2,813		5,653	5,653			
100174134	DALLAS	TX		10/31/2024		5,956		(303)			(303)		5,653	5,653			
100047279	FAR ROCKAWAY	NY		11/20/2020		6,914		(1,262)			(1,262)		5,653	5,653			
100084982	KEY LARGO	FL		09/29/2022		6,153		(500)			(500)		5,653	5,653			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014141	LOS ANGELES	CA		05/25/2017		6,319		(666)			(666)		5,653	5,653			
100136935	PEACHTREE CORNERS	GA		11/28/2023		5,818		(165)			(165)		5,653	5,653			
100026471	TRUMBULL	CT		09/26/2018		4,281		1,373			1,373		5,653	5,653			
100110455	BENTONVILLE	AR		06/30/2023		5,739		(85)			(85)		5,653	5,653			
100050344	SILVER SPRING	MD		11/20/2020		6,859		(1,205)			(1,205)		5,654	5,654			
100076500	HOUSTON	TX		12/21/2021		6,714		(1,061)			(1,061)		5,654	5,654			
100024653	INGLEWOOD	CA		09/20/2018		6,116		(462)			(462)		5,654	5,654			
100114304	WEST ORANGE	NJ		06/29/2023		2,217		3,437			3,437		5,655	5,655			
100082647	KISSIMMEE	FL		04/14/2022		6,051		(397)			(397)		5,655	5,655			
100113522	ATLANTA	GA		06/29/2023		3,006		2,649			2,649		5,655	5,655			
100066879	SHELTON	WA		08/02/2021		5,630		25			25		5,655	5,655			
100134899	GARDEN GROVE	CA		10/30/2023		5,586		69			69		5,655	5,655			
100081047	CLARKSVILLE	TN		03/18/2022		5,256		399			399		5,655	5,655			
100067690	CYPRESS	TX		09/23/2021		5,774		(119)			(119)		5,655	5,655			
100081282	LEBANON	IL		03/18/2022		5,876		(220)			(220)		5,656	5,656			
100032058	OAKLAND	CA		03/29/2019		5,424		232			232		5,656	5,656			
100087331	GOODYEAR	AZ		10/25/2022		4,786		870			870		5,656	5,656			
100154866	SELMA	CA		07/19/2024		5,988		(332)			(332)		5,656	5,656			
100118971	JURUPA VALLEY	CA		07/27/2023		5,816		(160)			(160)		5,656	5,656			
100131967	DORAL	FL		10/13/2023		5,722		(66)			(66)		5,657	5,657			
100100881	FREDERICK	MD		04/28/2023		5,031		626			626		5,657	5,657			
100055288	FORT WORTH	TX		03/23/2021		6,859		(1,203)			(1,203)		5,657	5,657			
100031914	SUN VALLEY	CA		03/29/2019		4,991		667			667		5,658	5,658			
100108404	YONKERS	NY		05/25/2023		5,879		(221)			(221)		5,658	5,658			
100149061	CHARLOTTE	NC		04/19/2024		6,052		(394)			(394)		5,658	5,658			
100109055	UPLAND	CA		06/05/2023		6,162		(504)			(504)		5,658	5,658			
100139284	FORT WORTH	TX		12/28/2023		5,805		(146)			(146)		5,658	5,658			
100079701	HOLLYWOOD	FL		04/25/2022		6,150		(492)			(492)		5,658	5,658			
100062897	DUMFRIES	VA		07/01/2021		5,877		(218)			(218)		5,659	5,659			
100060230	NORTH LAS VEGAS	NV		06/25/2021		6,091		(431)			(431)		5,659	5,659			
100050325	MIAMI	FL		11/20/2020		5,857		(198)			(198)		5,660	5,660			
100078793	NAVARRE	FL		02/24/2022		5,347		314			314		5,660	5,660			
100079792	HOUSTON	TX		04/25/2022		6,380		(720)			(720)		5,660	5,660			
100026597	SANTA MARIA	CA		09/26/2018		5,144		517			517		5,660	5,660			
100063098	SEVEN VALLEYS	PA		07/01/2021		5,843		(183)			(183)		5,660	5,660			
100080259	DELFT	NLD		02/22/2022		5,873						143	6,016	5,662	(354)		(354)
100127641	PHOENIX	AZ		09/08/2023		5,896		(234)			(234)		5,662	5,662			
100119465	ROSENBERG	TX		07/31/2023		5,297		368			368		5,665	5,662		(2)	(2)
100026227	COLCHESTER	CT		09/20/2018		3,834		1,829			1,829		5,662	5,662			
100146479	HIALEAH	FL		03/19/2024		6,214		(551)			(551)		5,663	5,663			
100120067	SEVIERVILLE	TN		08/11/2023		5,902		(239)			(239)		5,663	5,663			
100115302	BELLFLOWER	CA		07/17/2023		5,905		(242)			(242)		5,663	5,663			
100025434	SAN FERNANDO	CA		09/20/2018		5,741		(78)			(78)		5,663	5,663			
100087986	MONROVIA	MD		10/25/2022		5,836		(173)			(173)		5,663	5,663			
100083883	SACRAMENTO	CA		07/12/2022		5,586		78			78		5,664	5,664			
100025285	CLOSTER	NJ		09/20/2018		5,179		485			485		5,664	5,664			
100119469	KISSIMMEE	FL		07/31/2023		5,753		(89)			(89)		5,664	5,664			
100014045	JACKSONVILLE	FL		05/25/2017		5,305		360			360		5,665	5,665			
100116492	LEAGUE CITY	TX		07/20/2023		3,662		2,004			2,004		5,665	5,665			
100054923	WESTMINSTER	CO		03/23/2021		5,809		(144)			(144)		5,665	5,665			
100031625	NORTH LAUDERDALE	FL		03/29/2019		5,451		214			214		5,665	5,665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076197	SUGARLOAF	CA		01/07/2022		6,065		(400)			(400)		5,665	5,665			
100055196	NORTH BALDWIN	NY		03/23/2021		6,467		(802)			(802)		5,665	5,665			
100083945	BRYAN	TX		07/12/2022		6,058		(393)			(393)		5,665	5,665			
100140397	SURF CITY	NC		01/18/2024		6,184		(519)			(519)		5,665	5,665			
100100326	SEAFORD	NY		04/27/2023		4,564		1,102			1,102		5,666	5,666			
100025615	CAMBRIA	WI		09/20/2018		4,484		1,182			1,182		5,666	5,666			
100030843	COLORADO SPRINGS	CO		04/09/2019		4,139		1,528			1,528		5,667	5,667			
100014227	NORTH FALMOUTH	MA		09/22/2017		6,008		(341)			(341)		5,667	5,667			
100086902	WEST CHICAGO	IL		09/21/2022		5,943		(276)			(276)		5,667	5,667			
100045176	MILWAUKEE	WI		11/25/2020		5,455		212			212		5,667	5,667			
100013961	WILMINGTON	CA		05/25/2017		5,406		261			261		5,667	5,667			
100081294	SMYRNA	GA		03/18/2022		5,083		584			584		5,668	5,668			
100102496	CHULA VISTA	CA		06/07/2023		5,653		15			15		5,668	5,668			
100117602	COCOA BEACH	FL		07/20/2023		5,817		(149)			(149)		5,668	5,668			
100157666	MIAMI	FL		06/28/2024		6,437		(769)			(769)		5,668	5,668			
100027926	GARDENA	CA		10/26/2018		5,007		661			661		5,668	5,668			
100050058	ROCHESTER	NY		11/20/2020		5,662		7			7		5,668	5,668			
100045981	MCALLEN	TX		11/25/2020		6,177		(508)			(508)		5,668	5,668			
100068225	NEW HOPE	AL		08/25/2021		6,015		(347)			(347)		5,668	5,668			
100119958	N HOLLYWOOD	CA		08/11/2023		5,489		180			180		5,669	5,669			
100117767	SEATTLE	WA		07/20/2023		398		5,271			5,271		5,669	5,669			
100026738	HERALD	CA		09/26/2018		5,724		(55)			(55)		5,669	5,669			
100014646	BRIGHTON	MA		09/27/2017		5,507		162			162		5,669	5,669			
100103260	FORT LAUDERDALE	FL		04/27/2023		5,857		(188)			(188)		5,669	5,669			
100159437	CLOVIS	CA		07/15/2024		5,960		(290)			(290)		5,669	5,669			
100109241	GULF SHORES	AL		07/21/2023		5,565		105			105		5,670	5,670			
100119185	BROKEN BOW	OK		07/31/2023		5,687		(17)			(17)		5,670	5,670			
100000572	SAINT LOUIS	MO		09/27/2016		4,778		892			892		5,670	5,670			
100030474	OLNEY	MD		12/20/2018		5,553		118			118		5,671	5,671			
100136716	SCOTTSDALE	AZ		01/25/2024		5,876		(204)			(204)		5,671	5,671			
100140907	WYCKOFF	NJ		02/26/2024		6,226		(555)			(555)		5,671	5,671			
100063342	WAGENER	SC		07/01/2021		5,862		(191)			(191)		5,671	5,671			
100150190	TRABUCO CANYON	CA		04/30/2024		5,872		(201)			(201)		5,671	5,671			
100087250	BOUNTIFUL	UT		10/25/2022		5,181		491			491		5,672	5,672			
100118939	FORT MYERS	FL		07/27/2023		5,909		(237)			(237)		5,672	5,672			
100031224	CORONA	CA		03/29/2019		4,423		1,250			1,250		5,672	5,672			
100068352	BOISE	ID		08/25/2021		5,849		(175)			(175)		5,673	5,673			
100126686	PHILADELPHIA	PA		08/30/2023		5,885		(212)			(212)		5,674	5,674			
100057914	PHOENIX	AZ		06/30/2021		6,116		(442)			(442)		5,674	5,674			
100077483	COLTON	CA		01/03/2022		5,838		(164)			(164)		5,674	5,674			
100014796	SAN DIEGO	CA		11/06/2017		5,808		(135)			(135)		5,674	5,674			
100034124	OFFALY	IRL		06/21/2019		4,422		(1,680)			(1,680)	185	2,927	5,674	(316)	3,063	2,747
100099903	LAS VEGAS	NV		03/28/2023		5,786		(112)			(112)		5,674	5,674			
100091145	SAN DIEGO	CA		01/31/2023		5,263		411			411		5,674	5,674			
100044742	HAWTHORN WOODS	IL		11/19/2020		8,413		(2,739)			(2,739)		5,675	5,675			
100118819	FALLBROOK	CA		08/30/2023		6,369		(694)			(694)		5,675	5,675			
100091435	OCEAN CITY	MD		02/22/2023		5,947		(272)			(272)		5,675	5,675			
100079558	MANDEVILLE	LA		04/25/2022		5,835		(160)			(160)		5,675	5,675			
100141705	NAPLES	FL		01/30/2024		6,322		(647)			(647)		5,675	5,675			
100078874	MERIDIAN	ID		02/24/2022		5,723		(48)			(48)		5,675	5,675			
100017248	CLEAR SPRING	MD		04/26/2018		5,397		279			279		5,676	5,676			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066905	BROOKSVILLE	FL		08/02/2021		5,662		14			14		5,676	5,676			
100115473	MIDDLEBURG	FL		07/17/2023		5,819		(143)			(143)		5,676	5,676			
100099992	SANTA MARIA	CA		03/28/2023		5,723		(46)			(46)		5,677	5,677			
100138085	CHATSWORTH	CA		12/13/2023		6,271		(594)			(594)		5,677	5,677			
100080003	CHANDLER	AZ		04/25/2022		6,120		(443)			(443)		5,678	5,678			
100119546	APEX	NC		07/28/2023		4,809		869			869		5,678	5,678			
100146203	SAN CLEMENTE	CA		03/19/2024		6,121		(443)			(443)		5,678	5,678			
100053527	RIDLEY PARK	PA		03/23/2021		6,559		(881)			(881)		5,678	5,678			
100062578	HIALEAH	FL		07/01/2021		5,899		(220)			(220)		5,679	5,679			
100048296	BRICK	NJ		11/20/2020		6,459		(780)			(780)		5,679	5,679			
100025997	LOS ANGELES	CA		09/20/2018		5,884		(204)			(204)		5,680	5,680			
100119983	BLUE RIDGE	GA		08/11/2023		5,593		87			87		5,680	5,680			
100144078	KIRKLAND	WA		03/07/2024		5,708		(27)			(27)		5,681	5,681			
100139976	ATLANTA	GA		01/09/2024		5,899		(218)			(218)		5,682	5,682			
100060573	HUMBLE	TX		06/01/2021		5,624		58			58		5,682	5,682			
100048858	FREDERICKSBURG	VA		11/20/2020		6,656		(974)			(974)		5,682	5,682			
100029706	SPRINGFIELD	VA		10/26/2018		5,447		235			235		5,682	5,682			
100148292	LAS VEGAS	NV		04/12/2024		6,062		(380)			(380)		5,682	5,682			
100054191	PHILADELPHIA	PA		03/23/2021		6,917		(1,234)			(1,234)		5,683	5,683			
100016573	ALMOND	NC		04/10/2018		5,894		(211)			(211)		5,683	5,683			
100053627	BLOOMFIELD	NJ		03/23/2021		4,779		904			904		5,683	5,683			
100057958	ELIZABETH	NJ		06/30/2021		5,744		(61)			(61)		5,684	5,684			
100065603	BELGRADE	MT		07/28/2021		6,095		(411)			(411)		5,684	5,684			
100131696	RIVERSIDE	CA		10/06/2023		5,322		362			362		5,684	5,684			
100081151	MATTHEWS	NC		03/18/2022		5,455		229			229		5,684	5,684			
100081408	MATTHEWS	NC		03/18/2022		5,455		229			229		5,684	5,684			
100076720	GLENDALE	AZ		12/30/2021		6,106		(421)			(421)		5,684	5,684			
100137324	SALEM	OR		12/01/2023		5,530		154			154		5,685	5,685			
100147415	KATY	TX		05/08/2024		6,561		(876)			(876)		5,685	5,685			
100112681	MANASSAS	VA		06/29/2023		5,597		88			88		5,685	5,685			
100129598	SALT LAKE CITY	UT		09/29/2023		5,641		44			44		5,684	5,685			
100074474	PFLUGERVILLE	TX		12/02/2021		7,469		(1,783)			(1,783)		5,685	5,685			
100026149	RANCHO CUCAMONGA	CA		09/20/2018		4,454		1,231			1,231		5,686	5,686			
100116486	PALMDALE	CA		07/20/2023		5,207		479			479		5,686	5,686			
100046060	VIRGINIA BEACH	VA		11/25/2020		5,561		126			126		5,686	5,686			
100013876	RANCHO CUCAMONGA	CA		05/25/2017		5,060		627			627		5,687	5,687			
100049913	MONTCLAIR	CA		11/20/2020		6,690		(1,003)			(1,003)		5,688	5,688			
100164747	HARTFIELD	VA		08/26/2024		5,905		(218)			(218)		5,688	5,688			
100139145	PALMDALE	CA		12/28/2023		5,584		104			104		5,688	5,688			
100081102	NAPA	CA		03/18/2022		5,384		304			304		5,688	5,688			
100026775	HAYWARD	CA		09/26/2018		5,301		387			387		5,688	5,688			
100137579	PORTLAND	OR		12/08/2023		5,393		296			296		5,689	5,689			
100155062	SCOTTSDALE	AZ		07/19/2024		5,764		(75)			(75)		5,689	5,689			
100117771	FAIRFAX	VA		07/20/2023		5,596		93			93		5,689	5,689			
4010053838	AKRON	OH		06/20/2023		6,294		(604)			(604)		5,690	5,690			
100136459	ROSEVILLE	CA		11/20/2023		5,228		462			462		5,690	5,690			
100060975	KENNESAW	GA		06/01/2021		5,643		47			47		5,690	5,690			
100070214	AUBURNDALE	FL		09/01/2021		5,247		443			443		5,690	5,690			
100102624	MIAMI SHORES	FL		06/22/2023		6,511		(821)			(821)		5,690	5,690			
100047757	FARMINGTON	MN		11/20/2020		6,703		(1,011)			(1,011)		5,692	5,692			
100135064	PALM BEACH GARDENS	FL		11/01/2023		5,165		527			527		5,693	5,693			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136267	CRESTED BUTTE	CO		11/20/2023		5,451		242			242		5,693	5,693			
100138239	OAKLAND GARDENS	NY		12/14/2023		3,646		2,047			2,047		5,693	5,693			
100111371	AKRON	OH		06/29/2023		5,659		36			36		5,695	5,695			
100055867	OCEAN CITY	NJ		03/26/2021		6,161		(466)			(466)		5,696	5,696			
100010928	ANTIOCH	TN		12/23/2016		5,102		594			594		5,696	5,696			
100030098	HOOKSETT	NH		12/20/2018		5,499		198			198		5,696	5,696			
100043746	SAN RAMON	CA		08/13/2020		6,554		(857)			(857)		5,697	5,697			
100028202	LAS VEGAS	NV		10/26/2018		5,486		211			211		5,697	5,697			
100139176	BROOKLINE	MA		12/28/2023		5,674		24			24		5,698	5,698			
100047053	FORT WORTH	TX		11/20/2020		6,405		(707)			(707)		5,698	5,698			
100076306	SACO	ME		01/07/2022		5,759		(61)			(61)		5,698	5,698			
100014180	SAN BERNARDINO	CA		05/25/2017		5,135		563			563		5,698	5,698			
100148647	SCOTTSDALE	AZ		05/15/2024		5,814		(115)			(115)		5,699	5,699			
100157992	COVINA	CA		07/09/2024		5,704		(5)			(5)		5,699	5,699			
100131916	BOISE	ID		10/13/2023		6,165		(466)			(466)		5,699	5,699			
100054582	EMPIRE	CA		03/23/2021		6,071		(371)			(371)		5,700	5,700			
100089375	BLUFFDALE	UT		11/17/2022		5,443		257			257		5,700	5,700			
100062095	ALTAMONT	NY		07/01/2021		5,962		(262)			(262)		5,700	5,700			
100076599	MACOMB	MI		12/16/2021		6,402		(701)			(701)		5,701	5,701			
100120864	FORT WORTH	TX		08/28/2023		5,940		(239)			(239)		5,701	5,701			
100077820	HUNTINGTON BEACH	CA		01/14/2022		6,088		(386)			(386)		5,702	5,702			
100100772	SUMMERVILLE	SC		04/28/2023		5,490		212			212		5,702	5,702			
100067147	NORTH MIAMI	FL		08/02/2021		5,485		218			218		5,702	5,702			
100164858	SUWANEE	GA		08/26/2024		11,040		(5,338)			(5,338)		5,703	5,703			
100076329	HADDONFIELD	NJ		01/07/2022		5,970		(266)			(266)		5,703	5,703			
100066521	NEW KENSINGTON	PA		08/02/2021		5,708		(5)			(5)		5,703	5,703			
100129834	SALINAS	CA		09/27/2023		5,641		62			62		5,704	5,704			
100133056	HONOLULU	HI		11/29/2023		5,572		133			133		5,704	5,704			
100116115	ORLANDO	FL		07/20/2023		(6,908)		12,612			12,612		5,704	5,704			
100100190	ALPHARETTA	GA		03/17/2023		5,924		(220)			(220)		5,704	5,704			
100076233	CARROLLTON	TX		01/07/2022		5,921		(217)			(217)		5,705	5,705			
100120139	BOTHELL	WA		08/11/2023		5,415		290			290		5,705	5,705			
100131616	KISSIMMEE	FL		10/06/2023		5,283		423			423		5,705	5,705			
100108896	PFLUGERVILLE	TX		05/31/2023		6,501		(796)			(796)		5,706	5,706			
100064494	BETHLEHEM	PA		07/01/2021		5,248		458			458		5,706	5,706			
100140816	TUJUNGA	CA		03/06/2024		6,198		(492)			(492)		5,706	5,706			
100101838	ARLINGTON	TX		04/06/2023		6,062		(356)			(356)		5,706	5,706			
100062969	VICTORVILLE	CA		07/01/2021		5,841		(134)			(134)		5,707	5,707			
100078900	LAS VEGAS	NV		02/24/2022		5,757		(50)			(50)		5,707	5,707			
100114147	AZUSA	CA		06/29/2023		2,249		3,459			3,459		5,708	5,708			
100031135	MERCED	CA		03/29/2019		4,149		1,560			1,560		5,708	5,708			
100148171	DALLAS	TX		05/15/2024		6,511		(802)			(802)		5,708	5,708			
100101194	BOYNTON BEACH	FL		04/28/2023		4,046		1,663			1,663		5,709	5,709			
100025098	BAYONNE	NJ		09/20/2018		5,533		176			176		5,709	5,709			
100116292	HOUSTON	TX		07/20/2023		3,650		2,061			2,061		5,710	5,710			
100018205	WINDSOR MILL	MD		06/08/2018		5,971		(260)			(260)		5,710	5,710			
100048889	CHICAGO	IL		11/20/2020		6,747		(1,036)			(1,036)		5,711	5,711			
100029538	ELK GROVE	CA		10/26/2018		5,015		696			696		5,711	5,711			
100103864	THE BRONX	NY		05/10/2023		6,343		(632)			(632)		5,711	5,711			
100103728	ROCKWALL	TX		05/08/2023		6,297		(585)			(585)		5,711	5,711			
100111024	TAYLOR	MI		06/29/2023		5,751		(40)			(40)		5,712	5,712			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
403050593	MILWAUKEE	WI		06/28/2024		8,318		(2,607)			(2,607)		5,712	5,712			
100120230	DEBARY	FL		08/18/2023		6,142		(431)			(431)		5,712	5,712			
100117786	CONCORD	NC		07/20/2023		5,886		(175)			(175)		5,712	5,712			
100065636	MODESTO	CA		07/28/2021		6,059		(347)			(347)		5,712	5,712			
4010052935	SPRING HILL	FL		09/28/2023		6,221		(508)			(508)		5,713	5,713			
100057853	VANCOUVER	WA		06/30/2021		6,068		(355)			(355)		5,713	5,713			
100142085	ROWLAND HEIGHTS	CA		02/29/2024		6,218		(505)			(505)		5,713	5,713			
100048087	SAN FRANCISCO	CA		11/20/2020		5,858		(145)			(145)		5,713	5,713			
100155076	MISSION VIEJO	CA		07/19/2024		6,064		(351)			(351)		5,713	5,713			
100071789	BALTIMORE	MD		10/14/2021		6,249		(531)			(531)		5,717	5,714		(3)	(3)
100011583	WYNANTSKILL	NY		03/08/2017		4,495		1,219			1,219		5,714	5,714			
100091434	OAKLAND	NJ		02/22/2023		6,031		(316)			(316)		5,714	5,714			
100129447	MOORESVILLE	NC		09/29/2023		6,068		(354)			(354)		5,715	5,715			
100043110	BURBANK	CA		05/28/2020		6,156		(441)			(441)		5,715	5,715			
100013931	COMPTON	CA		05/25/2017		5,533		182			182		5,715	5,715			
100062223	ADDISON	IL		07/01/2021		5,737		(22)			(22)		5,715	5,715			
100120980	BUSHNELL	FL		08/30/2023		5,853		(138)			(138)		5,715	5,715			
100103369	SARASOTA	FL		06/16/2023		5,926		(210)			(210)		5,716	5,716			
100100667	TRACY	CA		04/28/2023		4,444		1,273			1,273		5,717	5,717			
100063299	PHILADELPHIA	PA		07/01/2021		5,932		(214)			(214)		5,717	5,717			
100147734	GOULDSBORO	PA		04/08/2024		5,985		(268)			(268)		5,717	5,717			
100060151	HOMESTEAD	FL		06/25/2021		6,073		(355)			(355)		5,719	5,718		(1)	(1)
100013446	ROYAL PALM BEACH	FL		05/25/2017		3,950		1,768			1,768		5,718	5,718			
100114219	PINE TOP	KY		06/29/2023		5,894		(176)			(176)		5,718	5,718			
100012927	TAMPA	FL		05/25/2017		4,121		1,600			1,600		5,721	5,718		(2)	(2)
100112093	OVERLAND PARK	KS		06/29/2023		5,163		556			556		5,719	5,719			
100081053	OCEANSIDE	CA		03/18/2022		5,297		422			422		5,719	5,719			
100077813	LAVEEN	AZ		12/23/2021		6,405		(686)			(686)		5,719	5,719			
100060241	LAS VEGAS	NV		06/25/2021		5,946		(227)			(227)		5,719	5,719			
100129606	FOLSOM	CA		09/29/2023		5,534		186			186		5,720	5,720			
100115676	WESLEY CHAPEL	FL		07/20/2023		5,871		(151)			(151)		5,720	5,720			
100068028	BRIGHTON	CO		09/23/2021		6,083		(363)			(363)		5,720	5,720			
100127400	DALLAS	TX		08/30/2023		1,177		4,545			4,545		5,721	5,721			
100055855	NORMAL	IL		03/23/2021		4,694		1,027			1,027		5,721	5,721			
100068433	NEWARK	NJ		08/25/2021		6,050		(328)			(328)		5,722	5,722			
100109816	CENTRAL ISLIP	NY		06/22/2023		6,035		(313)			(313)		5,722	5,722			
100020440	ASHBURN	VA		07/27/2018		5,858		(136)			(136)		5,722	5,722			
100082602	PHILADELPHIA	PA		04/14/2022		5,691		31			31		5,722	5,722			
100110929	SANGER	CA		06/29/2023		5,745		(22)			(22)		5,723	5,723			
100081097	CYPRESS	CA		03/18/2022		5,498		224			224		5,723	5,723			
100068175	LAS VEGAS	NV		08/25/2021		5,980		(257)			(257)		5,723	5,723			
100136952	SPRING	TX		11/28/2023		5,507		217			217		5,723	5,723			
100081490	STOCKTON	CA		03/18/2022		5,278		446			446		5,725	5,724		(1)	(1)
100100875	SAN JACINTO	CA		04/28/2023		4,543		1,181			1,181		5,725	5,725			
100047115	EATON RAPIDS	MI		11/20/2020		6,888		(1,163)			(1,163)		5,725	5,725			
100127629	CLIFTON	NJ		09/08/2023		5,742		(17)			(17)		5,725	5,725			
100154591	PASADENA	CA		06/14/2024		5,951		(226)			(226)		5,725	5,725			
100065425	GEORGETOWN	TX		07/28/2021		5,863		(137)			(137)		5,726	5,726			
100074838	HARVEST	AL		12/01/2021		5,881		(155)			(155)		5,726	5,726			
100049300	SAINT LOUIS	MO		11/20/2020		6,341		(615)			(615)		5,726	5,726			
100119947	CHULA VISTA	CA		08/11/2023		5,938		(211)			(211)		5,727	5,727			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141828	LANDGRAAF	NLD		01/29/2024		5,775							5,775	5,727	(49)		(49)
100157773	BERWYN	IL		08/01/2024		5,849		(122)			(122)		5,727	5,727			
100055667	SAN DIEGO	CA		03/23/2021		6,268		(540)			(540)		5,728	5,728			
100011733	SOMERVILLE	MA		03/08/2017		1,918		3,810			3,810		5,728	5,728			
100150922	FORT LAUDERDALE	FL		05/08/2024		5,993		(264)			(264)		5,729	5,729			
100121011	BROKEN BOW	OK		08/30/2023		5,780		(51)			(51)		5,729	5,729			
100115342	OAKLAND	CA		07/17/2023		5,996		(267)			(267)		5,729	5,729			
100081012	LAS VEGAS	NV		03/18/2022		5,602		127			127		5,729	5,729			
100086931	ACCOKEEK	MD		10/24/2022		5,753		(24)			(24)		5,729	5,729			
100147856	FORT WORTH	TX		04/08/2024		5,397		332			332		5,729	5,729			
100115617	NORFOLK	VA		07/19/2023		5,930		(200)			(200)		5,730	5,730			
100102861	KISSIMMEE	FL		06/22/2023		4,452		1,278			1,278		5,730	5,730			
100082592	SAN DIEGO	CA		04/14/2022		6,061		(330)			(330)		5,731	5,731			
100014456	LITTLE ROCK	AR		09/27/2017		5,507		224			224		5,732	5,732			
100091146	SAN DIEGO	CA		01/31/2023		5,308		424			424		5,732	5,732			
100090882	CHARLOTTE	NC		01/31/2023		5,468		264			264		5,732	5,732			
100065686	SAN BERNARDINO	CA		07/28/2021		6,175		(443)			(443)		5,732	5,732			
100053576	MOUNT SINAI	NY		03/23/2021		6,706		(974)			(974)		5,732	5,732			
100129596	LEES SUMMIT	MO		09/29/2023		4,805		927			927		5,732	5,732			
100143368	PIKESVILLE	MD		02/16/2024		5,974		(241)			(241)		5,733	5,733			
100043349	MANCHESTER	NH		08/13/2020		5,657		76			76		5,733	5,733			
100064240	WINTER GARDEN	FL		07/01/2021		5,181		553			553		5,733	5,733			
100026984	LA PUENTE	CA		09/26/2018		5,264		470			470		5,733	5,733			
100102880	PORTLAND	OR		06/22/2023		5,783		(49)			(49)		5,734	5,734			
100113911	DALLAS	TX		06/29/2023		5,365		370			370		5,735	5,735			
100076510	ASHEVILLE	NC		12/21/2021		6,223		(489)			(489)		5,735	5,735			
100065337	SWANNANOA	NC		07/28/2021		5,996		(260)			(260)		5,736	5,736			
100120579	BALTIMORE	MD		08/18/2023		5,963		(227)			(227)		5,736	5,736			
100025512	ELLENWOOD	GA		09/20/2018		5,616		120			120		5,736	5,736			
100132359	SPANISH FORK	UT		11/03/2023		4,660		1,077			1,077		5,737	5,737			
100053374	LAKELAND	FL		03/23/2021		6,452		(715)			(715)		5,737	5,737			
100031578	ANTIOCH	CA		03/29/2019		4,474		1,264			1,264		5,737	5,737			
100047184	MINT HILL	NC		11/20/2020		6,165		(428)			(428)		5,737	5,737			
100054254	CHICAGO	IL		03/23/2021		5,820		(83)			(83)		5,737	5,737			
100064444	BRIGHTON	NY		07/01/2021		5,400		338			338		5,738	5,738			
100026717	ONTARIO	CA		09/26/2018		4,744		994			994		5,738	5,738			
100031841	SOUTH BOUND BROOK	NJ		03/29/2019		5,139		599			599		5,738	5,738			
100076426	CARSON	CA		12/23/2021		6,656		(918)			(918)		5,739	5,739			
100076270	BLUFFTON	SC		01/07/2022		5,768		(30)			(30)		5,739	5,739			
100044240	BARRINGTON	IL		08/19/2020		5,253		486			486		5,739	5,739			
100077221	CHEYENNE	WY		01/03/2022		5,974		(234)			(234)		5,740	5,740			
100076082	FORT WORTH	TX		01/07/2022		5,786		(46)			(46)		5,740	5,740			
100063835	CAMBRIDGE	MN		07/01/2021		5,696		45			45		5,740	5,740			
100053495	HAWTHORNE	CA		03/23/2021		8,265		(2,525)			(2,525)		5,740	5,740			
100119635	VENTURA	CA		08/04/2023		6,067		(332)			(332)		5,735	5,740		5	5
100126647	HAMMOND	LA		08/30/2023		5,512		228			228		5,741	5,741			
100119883	SAN JOSE	CA		08/10/2023		5,955		(214)			(214)		5,741	5,741			
100157963	NAPERVILLE	IL		07/09/2024		5,823		(82)			(82)		5,741	5,741			
100025328	BELLEVILLE	NJ		09/20/2018		3,691		2,050			2,050		5,742	5,742			
100055417	QUINCY	FL		03/23/2021		5,911		(170)			(170)		5,742	5,742			
100100390	ALBANY	NY		04/27/2023		4,822		920			920		5,742	5,742			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100020368	MONTEREY	CA		07/27/2018		5,991		(249)			(249)		5,742	5,742			
100062793	GROVETOWN	GA		07/01/2021		5,847		(105)			(105)		5,742	5,742			
100030193	UPPER MARLBORO	MD		12/20/2018		4,731		1,011			1,011		5,742	5,742			
100024669	VAIL	AZ		09/20/2018		5,733		10			10		5,743	5,743			
100080958	MANOR	TX		03/18/2022		5,336		407			407		5,743	5,743			
100115685	RENTON	WA		07/20/2023		5,938		(195)			(195)		5,744	5,744			
100069654	SICKLERVILLE	NJ		09/01/2021		5,429		315			315		5,744	5,744			
100081517	FREDERICKSBURG	VA		03/18/2022		5,299		445			445		5,744	5,744			
100060606	SAN BERNARDINO	CA		06/01/2021		5,690		54			54		5,744	5,744			
100135163	RANCHO CUCAMONGA	CA		12/15/2023		5,736		8			8		5,744	5,744			
100110318	SURF CITY	NC		06/30/2023		5,668		76			76		5,744	5,744			
100159968	MIRAMAR	FL		08/16/2024		5,973		(229)			(229)		5,745	5,745			
100017053	POMONA	CA		05/16/2018		5,854		(109)			(109)		5,745	5,745			
100071653	MIDDLETOWN	RI		10/14/2021		6,267		(522)			(522)		5,745	5,745			
100090886	FAIRFIELD	CA		01/31/2023		5,380		365			365		5,745	5,745			
100140250	POOLER	GA		01/18/2024		5,768		(22)			(22)		5,746	5,746			
100134984	LOS ANGELES	CA		10/30/2023		936		4,810			4,810		5,746	5,746			
100111797	BRIERFIELD	AL		06/29/2023		5,367		379			379		5,746	5,746			
100074669	BURLINGTON	NJ		12/01/2021		6,010		(264)			(264)		5,746	5,746			
100049134	WOODSTOCK	GA		11/20/2020		6,009		(263)			(263)		5,746	5,746			
100030908	SALINAS	CA		04/09/2019		6,045		(299)			(299)		5,746	5,746			
100086923	THE VILLAGES	FL		10/24/2022		5,696		51			51		5,746	5,746			
100128296	BIG BEAR CITY	CA		09/14/2023		6,055		(308)			(308)		5,747	5,747			
100079126	PORTLAND	OR		02/24/2022		5,881		(134)			(134)		5,747	5,747			
100081082	CHARLESTON	SC		03/18/2022		5,215		533			533		5,748	5,748			
100031695	FORT LAUDERDALE	FL		03/29/2019		5,569		180			180		5,748	5,748			
100165579	CARMEL	IN		08/29/2024		5,828		(111)			(111)		5,718	5,749		31	31
100060094	BIG BEAR CITY	CA		06/25/2021		5,959		(211)			(211)		5,749	5,749			
100050263	PACIFIC JUNCTION	IA		11/20/2020		6,174		(425)			(425)		5,749	5,749			
100119146	SAN TAN VALLEY	AZ		07/31/2023		4,967		782			782		5,749	5,749			
100103505	FORT MYERS	FL		05/08/2023		6,065		(315)			(315)		5,750	5,750			
100043851	E PALO ALTO	CA		08/19/2020		6,335		(584)			(584)		5,750	5,750			
100076213	SPANAWAY	WA		01/07/2022		6,372		(621)			(621)		5,751	5,751			
100107899	CONROE	TX		06/29/2023		6,562		(811)			(811)		5,751	5,751			
100147660	TAMPA	FL		04/04/2024		6,204		(453)			(453)		5,751	5,751			
100150673	KALAMAZOO	MI		05/06/2024		5,964		(212)			(212)		5,752	5,752			
100128460	JURUPA VALLEY	CA		09/15/2023		5,759		(7)			(7)		5,752	5,752			
100037933	TAMPA	FL		09/16/2019		6,026		(274)			(274)		5,752	5,752			
100088830	RANCHO SANTA MARGARITA	CA		11/15/2022		5,580		172			172		5,752	5,752			
100112630	IRVINE	CA		06/29/2023		2,693		3,059			3,059		5,752	5,752			
100092004	EAST QUOGUE	NY		02/09/2023		6,303		(550)			(550)		5,752	5,752			
100068270	TAMPA	FL		08/25/2021		5,929		(177)			(177)		5,752	5,752			
100065490	TAMPA	FL		07/28/2021		6,352		(600)			(600)		5,752	5,752			
100127593	SPARKS	NV		09/08/2023		4,798		954			954		5,753	5,753			
100080953	HOUSTON	TX		03/18/2022		5,523		230			230		5,753	5,753			
100129981	NEW HAVEN	CT		09/27/2023		6,012		(259)			(259)		5,753	5,753			
100047025	WAYNE	MI		11/20/2020		6,663		(910)			(910)		5,753	5,753			
100137830	DANIA BEACH	FL		12/08/2023		5,724		31			31		5,754	5,754			
100114824	BOCA RATON	FL		07/10/2023		5,784		(30)			(30)		5,754	5,754			
100030107	FORT WORTH	TX		12/20/2018		4,524		1,231			1,231		5,755	5,755			
100110412	KISSIMMEE	FL		06/30/2023		5,708		47			47		5,755	5,755			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047142	LAKE WORTH	FL		11/20/2020		6,281		(526)			(526)		5,755	5,755			
100111008	PALMETTO	FL		06/29/2023		4,733		1,023			1,023		5,756	5,756			
100139730	UNITED KINGDOM	GBR		12/18/2023		5,748						(46)	5,702	5,756	55		55
100079406	GLENDALE	AZ		03/17/2022		5,790		(33)			(33)		5,757	5,757			
100031765	HIGHLAND	CA		03/29/2019		4,532		1,225			1,225		5,757	5,757			
100043241	MACOMB	MI		08/13/2020		6,189		(432)			(432)		5,757	5,757			
100064645	KNIGHTDALE	NC		07/01/2021		5,594		164			164		5,757	5,757			
100159923	MIAMI	FL		08/16/2024		6,213		(456)			(456)		5,758	5,758			
100020304	GROVER BEACH	CA		07/17/2018		6,162		(405)			(405)		5,758	5,758			
100114018	BONNER SPRINGS	KS		06/29/2023		5,150		608			608		5,758	5,758			
100112900	MIAMI	FL		06/29/2023		5,114		644			644		5,758	5,758			
100113150	POMPANO BEACH	FL		06/29/2023		5,355		404			404		5,759	5,759			
100113256	ATLANTA	GA		06/29/2023		1,953		3,805			3,805		5,759	5,759			
100081385	SARASOTA	FL		03/18/2022		5,624		135			135		5,759	5,759			
100024858	SMALLWOOD	NY		09/20/2018		4,962		797			797		5,759	5,759			
100061455	EAGLE MOUNTAIN	UT		06/01/2021		5,702		58			58		5,760	5,760			
100083873	RIVERSIDE	CA		07/12/2022		5,912		(152)			(152)		5,760	5,760			
100142869	MELBOURNE	FL		02/09/2024		6,162		(402)			(402)		5,760	5,760			
100071528	LAKEWOOD	NJ		10/14/2021		6,142		(381)			(381)		5,761	5,761			
100024573	ROSEMEAD	CA		09/20/2018		5,785		(24)			(24)		5,761	5,761			
100137831	SAN JOSE	CA		12/08/2023		6,028		(267)			(267)		5,761	5,761			
100111295	FALLBROOK	CA		06/29/2023		4,907		855			855		5,762	5,762			
100081816	TUCSON	AZ		03/30/2022		5,902		(140)			(140)		5,762	5,762			
100031432	STOCKTON	CA		03/29/2019		4,407		1,354			1,354		5,762	5,762			
100136328	HENDERSON	NV		11/20/2023		5,364		398			398		5,762	5,762			
100054264	SOUTHAMPTON	PA		03/23/2021		6,316		(553)			(553)		5,763	5,763			
100077053	NEWINGTON	CT		01/03/2022		5,852		(89)			(89)		5,763	5,763			
100102368	TOOELE	UT		06/07/2023		5,592		171			171		5,763	5,763			
100091673	KISSIMMEE	FL		01/27/2023		6,329		(565)			(565)		5,763	5,763			
100118798	SAN DIEGO	CA		08/30/2023		6,088		(325)			(325)		5,764	5,764			
100117718	ENGLEWOOD CLIFFS	NJ		07/20/2023		(3,321)		9,085			9,085		5,764	5,764			
100028358	MIAMI	FL		10/26/2018		4,140		1,624			1,624		5,764	5,764			
100121012	DALLAS	TX		08/30/2023		5,469		295			295		5,764	5,764			
100136987	LEAVENWORTH	WA		11/28/2023		5,858		(93)			(93)		5,764	5,764			
100146589	WATKINS	CO		03/20/2024		6,112		(348)			(348)		5,764	5,764			
100131735	FORT MYERS	FL		10/06/2023		5,188		577			577		5,765	5,765			
100066845	MEDFORD	NY		08/02/2021		5,745		20			20		5,765	5,765			
100117925	ANAHEIM	CA		07/20/2023		6,096		(331)			(331)		5,765	5,765			
100029461	LA MESA	CA		10/26/2018		4,528		1,238			1,238		5,765	5,765			
100100693	ST GEORGE	UT		04/28/2023		5,423		343			343		5,766	5,766			
100032166	STOCKTON	CA		03/29/2019		5,623		142			142		5,766	5,766			
100109807	BRADENTON	FL		08/04/2023		5,889		(123)			(123)		5,767	5,767			
100023877	RICHMOND	VA		09/10/2018		6,002		(235)			(235)		5,767	5,767			
100032130	OXNARD	CA		03/29/2019		5,336		432			432		5,768	5,768			
100148205	CHARLOTTE	NC		04/12/2024		5,908		(140)			(140)		5,768	5,768			
100138342	FORT PIERCE	FL		12/18/2023		5,511		257			257		5,768	5,768			
100132357	LOS ANGELES	CA		11/03/2023		5,306		462			462		5,768	5,768			
100157594	PORTER RANCH	CA		06/28/2024		6,477		(709)			(709)		5,769	5,769			
100110039	VALLEY GLEN	CA		06/23/2023		6,126		(357)			(357)		5,769	5,769			
100144084	PORTLAND	OR		03/07/2024		6,004		(235)			(235)		5,769	5,769			
100031789	SAN DIEGO	CA		03/29/2019		5,660		110			110		5,770	5,770			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090085	HOLLYWOOD	FL		01/13/2023		5,924		(154)			(154)		5,770	5,770			
100065042	CARY	NC		07/14/2021		6,230		(461)			(461)		5,770	5,770			
100013765	ORLANDO	FL		05/25/2017		5,235		535			535		5,770	5,770			
100081376	PFLUGERVILLE	TX		03/18/2022		5,277		494			494		5,770	5,770			
100115651	BALTIMORE	MD		07/19/2023		6,206		(435)			(435)		5,770	5,770			
100147906	FARMINGTON	AR		04/08/2024		5,688		83			83		5,771	5,771			
100131805	CAMARILLO	CA		10/06/2023		5,778		(7)			(7)		5,771	5,771			
100119339	PLANTATION	FL		07/31/2023		5,670		101			101		5,771	5,771			
100135344	CHATTANOOGA	TN		11/13/2023		5,677		94			94		5,771	5,771			
100053501	PAOLA	KS		03/23/2021		7,170		(1,398)			(1,398)		5,771	5,771			
100065623	LAWRENCE	MA		07/28/2021		6,170		(399)			(399)		5,772	5,771			
100011731	ROCKFORD IL	IL		03/08/2017		4,271		1,501			1,501		5,772	5,772			
100112380	SHREVEPORT	LA		06/29/2023		5,993		(221)			(221)		5,772	5,772			
100028281	TOLLESON	AZ		10/26/2018		6,587		(815)			(815)		5,772	5,772			
100112101	HOUSTON	TX		06/29/2023		3,812		1,962			1,962		5,773	5,773			
100136306	KATY	TX		11/20/2023		5,586		188			188		5,773	5,773			
100030696	MIAMI	FL		04/09/2019		3,706		2,067			2,067		5,774	5,774			
100026997	ORANGE	CA		09/26/2018		5,646		128			128		5,774	5,774			
100046837	PULASKI	NY		11/20/2020		7,466		(1,691)			(1,691)		5,774	5,774			
100067905	PASSAIC	NJ		09/23/2021		6,407		(633)			(633)		5,774	5,774			
100047509	NAPLES	FL		11/20/2020		6,145		(371)			(371)		5,775	5,775			
100147416	BELLINGHAM	WA		04/03/2024		6,275		(500)			(500)		5,775	5,775			
100081347	HOUSTON	TX		03/18/2022		5,474		301			301		5,775	5,775			
100112279	RICHMOND	TX		06/29/2023		1,750		4,025			4,025		5,775	5,775			
100031818	BALDWIN PARK	CA		03/29/2019		5,364		412			412		5,775	5,775			
100151852	HAMILTON	NJ		05/10/2024		6,225		(449)			(449)		5,775	5,775			
100090042	LAVEEN	AZ		01/13/2023		6,073		(297)			(297)		5,776	5,776			
100117705	PASADENA	CA		07/20/2023		4,507		1,269			1,269		5,776	5,776			
100064399	DES PLAINES	IL		07/01/2021		5,242		534			534		5,776	5,776			
100049959	ALBUQUERQUE	NM		11/20/2020		4,692		1,084			1,084		5,777	5,777			
100064427	LINCOLN	ND		07/01/2021		5,519		258			258		5,777	5,777			
100030983	SAINT CHARLES	IL		03/29/2019		4,889		888			888		5,777	5,777			
100134068	MIAMI	FL		10/27/2023		5,845		(68)			(68)		5,777	5,777			
100112881	BOCA RATON	FL		06/29/2023		1,272		4,506			4,506		5,778	5,778			
100081492	LAKEWOOD	NJ		03/18/2022		5,806		(28)			(28)		5,778	5,778			
100029098	LAS VEGAS	NV		10/26/2018		4,432		1,346			1,346		5,778	5,778			
100108153	MORENO VALLEY	CA		05/24/2023		5,686		92			92		5,778	5,778			
100154784	LA QUINTA	CA		07/19/2024		5,950		(171)			(171)		5,778	5,778			
100013034	PITTSBURG	CA		05/25/2017		4,460		1,318			1,318		5,778	5,778			
100109307	LAKEWOOD	WA		06/12/2023		5,867		(89)			(89)		5,779	5,779			
100060204	PASADENA	MD		06/25/2021		6,062		(282)			(282)		5,779	5,779			
100100246	BROOKLYN	NY		03/17/2023		6,102		(322)			(322)		5,779	5,779			
100065587	KYLE	TX		07/28/2021		6,280		(500)			(500)		5,779	5,779			
100132792	SAN DIEGO	CA		11/03/2023		5,499		281			281		5,780	5,780			
100071687	TULARE	CA		10/14/2021		6,334		(554)			(554)		5,780	5,780			
100048121	WEST BABYLON	NY		11/20/2020		7,448		(1,668)			(1,668)		5,780	5,780			
100112835	ANTELOPE	CA		06/29/2023		3,752		2,029			2,029		5,780	5,780			
100013543	ROCKAWAY	NJ		05/25/2017		4,420		1,361			1,361		5,781	5,781			
100079985	NORTH MYRTLE BEACH	SC		04/08/2022		6,564		(783)			(783)		5,781	5,781			
100060242	LAS VEGAS	NV		06/25/2021		6,016		(235)			(235)		5,781	5,781			
100146941	KIRKLAND	WA		03/26/2024		5,814		(37)			(37)		5,777	5,781		4	4

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053869	NORWALK	CA		03/23/2021		8,462		(2,680)			(2,680)		5,782	5,782			
100118945	ADDISON	IL		07/27/2023		5,419		363			363		5,782	5,782			
100084672	MIAMI	FL		08/02/2022		5,337		445			445		5,782	5,782			
100161404	SHERMAN OAKS	CA		07/26/2024		6,335		(553)			(553)		5,782	5,782			
100028930	LOS ANGELES	CA		10/26/2018		5,639		144			144		5,782	5,782			
100084830	LEHI	UT		08/02/2022		5,763		20			20		5,783	5,783			
100120016	MCKINNEY	TX		08/11/2023		5,936		(153)			(153)		5,783	5,783			
100102372	RICHMOND	TX		06/07/2023		5,760		23			23		5,783	5,783			
100110569	MIAMI	FL		06/30/2023		5,828		(45)			(45)		5,784	5,784			
100024608	CORTLANDT MANOR	NY		09/20/2018		3,888		1,896			1,896		5,784	5,784			
100058001	TUCKER	GA		06/30/2021		6,264		(480)			(480)		5,784	5,784			
100118770	PLANT CITY	FL		07/25/2023		6,443		(659)			(659)		5,784	5,784			
100115067	PRINCETON	TX		07/14/2023		5,702		82			82		5,784	5,784			
100133931	LANSDALE	PA		10/25/2023		5,950		(166)			(166)		5,785	5,785			
100061329	KINGSLAND	GA		06/01/2021		5,726		59			59		5,785	5,785			
100018416	VACAVILLE	CA		06/27/2018		5,984		(200)			(200)		5,785	5,785			
100026708	LA PUENTE	CA		09/26/2018		2,800		2,985			2,985		5,785	5,785			
100127305	GOODELLS	MI		08/30/2023		5,179		607			607		5,785	5,785			
100108468	CLOVIS	CA		05/25/2023		5,828		(42)			(42)		5,785	5,785			
100044630	AVON	CT		11/19/2020		6,374		(588)			(588)		5,786	5,786			
100131576	WALNUT	CA		10/05/2023		5,592		194			194		5,786	5,786			
100043152	SOUTH ELGIN	IL		05/28/2020		4,655		1,131			1,131		5,786	5,786			
100026136	NILES	IL		09/20/2018		5,329		459			459		5,787	5,787			
100134554	HUTCHINSON ISLAND	FL		10/30/2023		6,321		(534)			(534)		5,787	5,787			
100120707	BROOMFIELD	CO		08/25/2023		5,444		344			344		5,787	5,787			
100081088	QUINCY	MA		03/18/2022		5,288		500			500		5,788	5,788			
100067451	NEW BEDFORD	MA		09/23/2021		6,283		(495)			(495)		5,788	5,788			
100048326	PATCHOGUE	NY		11/20/2020		7,350		(1,556)			(1,556)		5,794	5,789		(5)	(5)
100132669	VERO BEACH	FL		11/03/2023		2,686		3,102			3,102		5,789	5,789			
100159828	KEY BISCAYNE	FL		07/17/2024		6,213		(423)			(423)		5,789	5,789			
100149830	COLONIAL BEACH	VA		04/29/2024		6,385		(595)			(595)		5,790	5,790			
100024121	SOLDOTNA	AK		09/10/2018		6,102		(312)			(312)		5,790	5,790			
100108105	JARRELL	TX		05/24/2023		6,213		(423)			(423)		5,790	5,790			
100065481	GILBERT	AZ		07/28/2021		6,142		(352)			(352)		5,791	5,791			
100071725	ATLANTA	GA		10/14/2021		6,119		(328)			(328)		5,791	5,791			
100088972	WILTON MANORS	FL		11/15/2022		5,946		(155)			(155)		5,791	5,791			
100133827	MIDDLE RIVER	MD		10/20/2023		6,190		(399)			(399)		5,792	5,792			
100127270	GADSDEN	AL		08/30/2023		5,503		289			289		5,792	5,792			
100129532	HONOLULU	HI		09/29/2023		6,035		(243)			(243)		5,792	5,792			
100011000	BRUNSWICK	OH		12/23/2016		4,949		844			844		5,792	5,792			
100082153	SAN FRANCISCO	CA		04/14/2022		6,074		(281)			(281)		5,792	5,792			
100030922	LOS ANGELES	CA		04/09/2019		4,537		1,253			1,253		5,790	5,793		3	3
100060475	SAN DIEGO	CA		06/01/2021		5,727		67			67		5,793	5,793			
100090900	CASTAIC	CA		01/31/2023		5,284		510			510		5,793	5,793			
100167457	LONG BEACH	CA		09/16/2024		4,194		1,599			1,599		5,793	5,793			
100135686	CHULA VISTA	CA		11/09/2023		6,225		(431)			(431)		5,794	5,794			
100026125	LONG BEACH	CA		09/20/2018		6,050		(256)			(256)		5,794	5,794			
100115884	ORLANDO	FL		07/20/2023		6,055		(261)			(261)		5,794	5,794			
100155061	LOS ANGELES	CA		07/19/2024		6,043		(249)			(249)		5,794	5,794			
100079250	VICTORVILLE	CA		02/25/2022		6,793		(998)			(998)		5,795	5,795			
100078731	TIGARD	OR		02/25/2022		6,496		(700)			(700)		5,796	5,796			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100156456	BELLEVIEW	FL		06/24/2024		5,682		114			114		5,796	5,796			
100065369	PORTLAND	OR		07/28/2021		6,259		(463)			(463)		5,796	5,796			
100108926	RIDGEFIELD	WA		05/31/2023		6,407		(611)			(611)		5,797	5,797			
100127262	WEST BATH	ME		08/30/2023		8,359		(2,562)			(2,562)		5,797	5,797			
100147317	SCHIEDAM	NLD		03/27/2024		5,841							5,841	5,798	(43)		(43)
100117732	SUGAR LAND	TX		07/20/2023		4,078		1,721			1,721		5,799	5,799			
100073559	SAN DIEGO	CA		11/19/2021		6,384		(584)			(584)		5,799	5,799			
100129634	SAN LEANDRO	CA		09/29/2023		5,785		14			14		5,799	5,799			
100043131	ALAMOSA	CO		05/28/2020		5,871		(71)			(71)		5,800	5,799		(1)	(1)
100030189	YUCAIPA	CA		12/20/2018		5,912		(111)			(111)		5,801	5,801			
100091045	ORLANDO	FL		01/31/2023		5,779		23			23		5,802	5,802			
100146964	GLENDALE	CA		03/26/2024		6,085		(282)			(282)		5,802	5,802			
100100568	DENVER	CO		04/27/2023		6,031		(228)			(228)		5,803	5,803			
100090759	SCOTTSDALE	AZ		02/28/2023		6,598		(795)			(795)		5,803	5,803			
100031246	ANTELOPE	CA		03/29/2019		5,339		464			464		5,803	5,803			
100013940	CALDWELL	ID		05/25/2017		5,344		460			460		5,804	5,804			
100054996	SAINT ALBANS	NY		03/23/2021		7,473		(1,668)			(1,668)		5,805	5,805			
100099946	SAN JUAN CAPISTRANO	CA		03/28/2023		6,323		(518)			(518)		5,805	5,805			
100013177	SAINT PETERSBURG	FL		05/25/2017		4,622		1,183			1,183		5,805	5,805			
100058005	PATERSON	NJ		06/30/2021		6,359		(554)			(554)		5,805	5,805			
100100759	GLEN ALLEN	VA		04/28/2023		6,311		(505)			(505)		5,805	5,805			
100091827	SAN ANTONIO	TX		01/30/2023		6,127		(321)			(321)		5,806	5,806			
100100590	LOS ANGELES (NORTHRIDGE AREA)	CA		04/27/2023		6,089		(282)			(282)		5,806	5,806			
100043119	CLAYTON	NC		05/28/2020		5,494		313			313		5,807	5,807			
100150472	TOLLESON	AZ		05/03/2024		5,008		799			799		5,807	5,807			
100066819	FORT MYERS	FL		08/02/2021		5,891		(84)			(84)		5,807	5,807			
100065305	SEBASTIAN	FL		07/28/2021		6,208		(401)			(401)		5,807	5,807			
100030711	SAN DIEGO	CA		04/09/2019		4,068		1,739			1,739		5,807	5,807			
100076770	PERRYSBURG	OH		12/30/2021		6,275		(468)			(468)		5,807	5,807			
100115979	AUSTIN	TX		07/20/2023		6,129		(321)			(321)		5,807	5,807			
100116350	DULUTH	GA		07/20/2023		4,149		1,659			1,659		5,808	5,808			
100137991	MARYSVILLE	WA		12/13/2023		4,802		1,006			1,006		5,808	5,808			
100132479	REISTERSTOWN	MD		11/03/2023		5,173		635			635		5,808	5,808			
100120321	FAIRFIELD	CA		08/18/2023		6,203		(394)			(394)		5,808	5,808			
100070831	MIDLOTHIAN	VA		10/01/2021		5,880		(71)			(71)		5,809	5,809			
100120935	KERMAN	CA		08/30/2023		5,796		14			14		5,809	5,809		(1)	(1)
100119744	YONKERS	NY		08/08/2023		6,074		(265)			(265)		5,809	5,809			
100154970	LITTLETON	CO		07/19/2024		5,874		(64)			(64)		5,809	5,809			
100170332	HIGH POINT	NC		10/08/2024		6,135		(325)			(325)		5,810	5,810			
100135268	LA GRANDE	OR		11/08/2023		5,698		112			112		5,810	5,810			
100161479	MARIETTA	GA		07/30/2024		6,405		(166)			(166)		6,239	5,810		(429)	(429)
100062990	ASHFORD	AL		07/01/2021		5,929		(119)			(119)		5,810	5,810			
100108036	LIGHTHOUSE POINT	FL		05/25/2023		5,873		(62)			(62)		5,811	5,811			
100012747	LAVEEN	AZ		05/25/2017		5,193		619			619		5,812	5,811		(1)	(1)
100100895	ALEXANDRIA	VA		04/28/2023		5,406		405			405		5,811	5,811			
100012593	COMPTON	CA		05/25/2017		5,784		27			27		5,811	5,811			
100010796	MIAMI	FL		12/23/2016		4,195		1,616			1,616		5,811	5,811			
100060986	CONCORD	NC		06/01/2021		5,761		51			51		5,812	5,812			
100012073	HOUSTON	TX		03/08/2017		5,458		354			354		5,812	5,812			
100083452	POMONA	CA		06/02/2022		6,168		(356)			(356)		5,812	5,812			
100071606	MARYSVILLE	WA		10/14/2021		6,368		(556)			(556)		5,812	5,812			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031719	PORT SAINT LUCIE	FL		03/29/2019		5,415		397			397		5,813	5,813			
100025552	ORLANDO	FL		09/20/2018		5,349		464			464		5,813	5,813			
100116136	FRAZIER PARK AREA	CA		07/20/2023		4,073		1,740			1,740		5,813	5,813			
100025245	LINDENHURST	NY		09/20/2018		4,495		1,317			1,317		5,813	5,813			
100065183	TEMPE	AZ		07/14/2021		6,127		(314)			(314)		5,813	5,813			
100086258	WESTPORT	CT		09/29/2022		6,013		(203)			(203)		5,809	5,813		4	4
100115919	WINTHROP	MA		07/20/2023		6,062		(248)			(248)		5,813	5,813			
100054379	MURPHY	TX		03/23/2021		6,627		(813)			(813)		5,814	5,814			
100081048	TEMECULA	CA		03/18/2022		5,389		425			425		5,814	5,814			
100116353	GALT	CA		07/20/2023		4,264		1,550			1,550		5,814	5,814			
100025282	UNION CITY	NJ		09/20/2018		4,506		1,308			1,308		5,814	5,814			
100077943	PORT SAINT LUCIE	FL		01/10/2022		5,750		62			62		5,812	5,814		2	2
100057596	PUYALLUP	WA		06/30/2021		6,130		(315)			(315)		5,815	5,815			
100112648	PALM SPRINGS	CA		06/29/2023		6,212		(397)			(397)		5,815	5,815			
100160557	MAPLE GROVE	MN		07/19/2024		5,987		(172)			(172)		5,815	5,815			
100026115	KIHEI	HI		09/20/2018		5,339		476			476		5,815	5,815			
100108459	PIEDMONT	SC		05/25/2023		6,112		(297)			(297)		5,815	5,815			
100114246	MIAMI	FL		06/29/2023		5,724		92			92		5,815	5,815			
100054407	CINCINNATI	OH		03/23/2021		7,515		(1,700)			(1,700)		5,816	5,816			
100071996	PANAMA CITY BEACH	FL		10/29/2021		6,229		(413)			(413)		5,816	5,816			
100130337	DALLAS	TX		09/28/2023		5,979		(163)			(163)		5,816	5,816			
100161718	NEWPORT BEACH	CA		07/30/2024		6,570		(753)			(753)		5,817	5,817			
100120328	SHORELINE	WA		08/18/2023		5,879		(62)			(62)		5,817	5,817			
100043102	CARLISLE	PA		05/28/2020		5,561		256			256		5,817	5,817			
100140627	HOUSTON	TX		01/19/2024		6,041		(223)			(223)		5,818	5,818			
100026217	HUNTINGTON PARK	CA		09/20/2018		5,564		255			255		5,818	5,818			
100065470	MCKINNEY	TX		07/28/2021		6,031		(212)			(212)		5,818	5,818			
100031779	WEST COVINA	CA		03/29/2019		4,914		905			905		5,819	5,819			
100135733	CHULA VISTA	CA		11/10/2023		5,202		617			617		5,819	5,819			
100127940	ASHLAND	MA		09/08/2023		5,112		703			703		5,815	5,819		4	4
100065692	OVIEDO	FL		07/28/2021		6,337		(517)			(517)		5,819	5,819			
100071618	HAWTHORNE	CA		10/14/2021		6,331		(512)			(512)		5,819	5,819			
100065298	EAST BOSTON	MA		07/28/2021		6,154		(335)			(335)		5,819	5,819			
100025664	RIVERSIDE	CA		09/20/2018		6,083		(263)			(263)		5,820	5,820			
100101000	MIAMI	FL		04/28/2023		4,630		1,190			1,190		5,820	5,820			
100076824	AUSTIN	TX		12/27/2021		7,377		(1,557)			(1,557)		5,820	5,820			
100032448	LIMERICK	IRL		06/21/2019		7,139		(1,198)			(1,198)	184	6,125	5,820	(273)	(31)	(304)
100076782	BRADENTON	FL		12/27/2021		6,324		(503)			(503)		5,821	5,821			
100110119	HOMESTEAD	FL		06/23/2023		5,951		(130)			(130)		5,821	5,821			
100070451	BANDON	OR		09/23/2021		6,125		(304)			(304)		5,821	5,821			
100079288	CELINA	TX		02/28/2022		6,680		(858)			(858)		5,822	5,822			
100031308	CONCORD	CA		03/29/2019		4,970		852			852		5,822	5,822			
100116651	FONTANA	CA		07/20/2023		(7,542)		13,364			13,364		5,822	5,822			
100144052	ANDOVER	MN		03/07/2024		6,066		(244)			(244)		5,822	5,822			
100139736	UNITED KINGDOM	GBR		12/18/2023		5,838						(46)	5,792	5,822	30		30
100110707	PORT SAINT LUCIE	FL		08/11/2023		6,300		(477)			(477)		5,823	5,823			
100109685	EAST HARTFORD	CT		06/16/2023		6,131		(307)			(307)		5,823	5,823			
100121026	NAPLES	FL		08/30/2023		5,307		516			516		5,823	5,823			
100154065	PALM SPRINGS	CA		06/06/2024		6,083		(259)			(259)		5,824	5,824			
100100673	LANHAM	MD		04/28/2023		5,466		358			358		5,824	5,824			
100079164	MATTHEWS	NC		02/24/2022		5,960		(136)			(136)		5,824	5,824			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100155081	HAMPTON	VA		07/19/2024		5,648		177			177		5,825	5,825			
100148297	RENO	NV		04/12/2024		5,995		(170)			(170)		5,825	5,825			
100029854	MIDDLEBORO	MA		12/20/2018		5,076		749			749		5,825	5,825			
100156693	LOS ANGELES	CA		06/26/2024		6,139		(314)			(314)		5,825	5,825			
100119548	WESTLAKE	FL		07/28/2023		5,517		308			308		5,825	5,825			
100136191	COMPTON	CA		11/20/2023		6,045		290			290		6,335	5,826	(509)		(509)
100026771	SANIBEL	FL		09/26/2018		4,731		1,095			1,095		5,826	5,826			
100062821	BROOKLYN PARK	MN		07/01/2021		5,770		57			57		5,827	5,827			
100127572	MINNEAPOLIS	MN		09/08/2023		5,659		167			167		5,827	5,827			
100068143	MINNEAPOLIS	MN		08/25/2021		6,171		(344)			(344)		5,827	5,827			
100103504	GRANADA HILLS	CA		05/08/2023		6,141		(314)			(314)		5,827	5,827			
100110427	SAN JUAN CAPISTRANO	CA		06/30/2023		6,348		(521)			(521)		5,827	5,827			
100163600	LUTZ	FL		08/15/2024		6,376		(549)			(549)		5,828	5,828			
100085110	HEERLEN	NLD		07/27/2022		6,047						(463)	5,584	5,828	244		244
100103878	COPIAGUE	NY		05/10/2023		629		5,200			5,200		5,829	5,829			
100076374	DECATUR	GA		12/23/2021		6,580		(751)			(751)		5,829	5,829			
100028052	YPSILANTI	MI		10/26/2018		5,046		784			784		5,830	5,830			
100132015	BEND	OR		10/13/2023		5,859		(28)			(28)		5,830	5,830			
100063132	SACRAMENTO	CA		07/01/2021		5,801		30			30		5,831	5,831			
100112223	CHULA VISTA	CA		06/29/2023		(2,505)		8,336			8,336		5,832	5,832			
100055260	MACON	GA		03/23/2021		5,888		(56)			(56)		5,832	5,832			
100159610	HUNTINGTON BEACH	CA		07/15/2024		5,854		(22)			(22)		5,832	5,832			
100025516	ESCONDIDO	CA		09/20/2018		6,118		(286)			(286)		5,832	5,832			
100065695	LAS VEGAS	NV		07/28/2021		6,383		(550)			(550)		5,833	5,833			
100116095	SAN BERNARDINO	CA		07/20/2023		3,388		2,445			2,445		5,833	5,833			
100139863	NETHERLANDS	NLD		12/28/2023		5,978						13	5,991	5,833	(158)		(158)
100100732	ALGONA	WA		04/28/2023		5,138		696			696		5,834	5,834			
100030137	CLERMONT	FL		12/20/2018		5,373		461			461		5,834	5,834			
100128764	DEER PARK	TX		09/21/2023		6,307		(473)			(473)		5,834	5,834			
100046995	MARIETTA	GA		11/20/2020		6,998		(1,164)			(1,164)		5,835	5,835			
100132284	SHANDAKEN	NY		10/13/2023		5,406		429			429		5,835	5,835			
100057658	MESA	AZ		06/30/2021		6,185		(350)			(350)		5,835	5,835			
100110677	WAYNE	NJ		06/30/2023		5,540		295			295		5,835	5,835			
100071998	PANAMA CITY BEACH	FL		10/29/2021		6,250		(415)			(415)		5,835	5,835			
100014195	LAKE ORION	MI		09/20/2017		5,868		(32)			(32)		5,835	5,835			
100101523	DULUTH	GA		04/26/2023		5,465		371			371		5,836	5,836			
100065724	NEWARK	NJ		07/28/2021		6,149		(313)			(313)		5,836	5,836			
100130037	STATEN ISLAND	NY		09/27/2023		6,035		(199)			(199)		5,837	5,837			
100076186	TUCSON	AZ		01/07/2022		6,381		(544)			(544)		5,837	5,837			
100060103	NORTH HIGHLANDS	CA		06/25/2021		6,199		(361)			(361)		5,838	5,838			
100148283	PORT ANGELES	WA		04/12/2024		6,032		(194)			(194)		5,838	5,838			
100065566	KISSIMMEE	FL		07/28/2021		6,343		(505)			(505)		5,838	5,838			
100013778	OAKLAND	CA		05/25/2017		5,403		436			436		5,839	5,839			
100102818	(WEST HILLS AREA) LOS ANGELES	CA		06/22/2023		6,493		(653)			(653)		5,839	5,839			
100139018	RIVERSIDE	CA		12/22/2023		5,737		102			102		5,840	5,840			
100110687	SARATOGA SPRINGS	UT		08/11/2023		6,390		(550)			(550)		5,840	5,840			
100012193	LOS ANGELES	CA		03/08/2017		5,813		27			27		5,840	5,840			
100111441	ROME	GA		06/29/2023		4,362		1,478			1,478		5,840	5,840			
100019832	BLUE SPRINGS	MO		07/30/2018		6,138		(297)			(297)		5,841	5,841			
100031181	NAPLES	FL		03/29/2019		5,253		588			588		5,841	5,841			
100063894	SURPRISE	AZ		07/01/2021		5,780		61			61		5,841	5,841			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011393	ROSLINDALE	MA		12/23/2016		3,910		1,932			1,932		5,841	5,841			
100143745	PLANTATION	FL		04/05/2024		5,946		(104)			(104)		5,842	5,842			
100135709	GARDENA	CA		11/10/2023		5,788		54			54		5,842	5,842			
100014433	FLORISSANT	MO		09/27/2017		5,168		672			672		5,840	5,842		1	1
100131904	ARGYLE	TX		10/13/2023		6,071		(228)			(228)		5,842	5,842			
100064990	RANSON	WV		07/14/2021		6,229		(378)			(378)		5,851	5,842		(9)	(9)
100045325	BELVIDERE	IL		11/25/2020		6,535		(693)			(693)		5,842	5,842			
100102626	CASTRO VALLEY	CA		06/22/2023		6,162		(319)			(319)		5,843	5,843			
100143271	PARKER	CO		02/16/2024		5,574		269			269		5,843	5,843			
100053554	ARLINGTON	VA		03/23/2021		6,504		(662)			(662)		5,841	5,843		1	1
100167785	VALENCIA	CA		09/19/2024		6,353		(509)			(509)		5,844	5,844			
100103301	HONOLULU	HI		04/27/2023		6,186		(341)			(341)		5,845	5,845			
100116752	ORLANDO	FL		07/20/2023		3,041		2,805			2,805		5,845	5,845			
100165696	MISSION VIEJO	CA		08/29/2024		6,491		(645)			(645)		5,846	5,846			
100060317	SPOKANE	WA		06/25/2021		6,364		(518)			(518)		5,847	5,847			
100065148	SAN DIEGO	CA		07/14/2021		6,210		(363)			(363)		5,847	5,847			
100099579	SACRAMENTO	CA		04/06/2023		6,061		(214)			(214)		5,847	5,847			
100057577	ATLANTA	GA		06/30/2021		6,318		(471)			(471)		5,847	5,847			
100070490	BURRILLVILLE	RI		09/23/2021		6,362		(514)			(514)		5,847	5,847			
100057823	DURHAM	NC		06/30/2021		6,095		(247)			(247)		5,848	5,848			
100057630	BEAVERTON	OR		06/30/2021		6,211		(362)			(362)		5,848	5,848			
100119392	ELIZABETH	NJ		07/31/2023		5,996		(146)			(146)		5,849	5,849			
100047636	DENVER	CO		11/20/2020		6,568		(717)			(717)		5,851	5,850		(1)	(1)
100144079	SURF CITY	NC		03/07/2024		5,811		40			40		5,851	5,851			
100060268	GREENVILLE	SC		06/25/2021		6,283		(432)			(432)		5,851	5,851			
100024821	COLLEGE PARK	MD		09/20/2018		5,052		800			800		5,852	5,851		(1)	(1)
100155348	PITTSBURGH	PA		06/18/2024		6,402		(550)			(550)		5,852	5,852			
100127998	MURFREESBORO	TN		09/08/2023		5,344		508			508		5,852	5,852			
100117228	CONROE	TX		07/20/2023		4,256		1,596			1,596		5,852	5,852			
100134843	SAN DIEGO	CA		10/30/2023		5,908		(56)			(56)		5,852	5,852			
100118975	BUENA PARK	CA		07/27/2023		6,199		(347)			(347)		5,853	5,853			
100076117	NORTH LAS VEGAS	NV		01/07/2022		6,024		(171)			(171)		5,853	5,853			
100076384	GRANBY	CO		12/23/2021		7,054		(1,201)			(1,201)		5,853	5,853			
100065719	SELBYVILLE	DE		07/28/2021		6,343		(489)			(489)		5,854	5,854			
100060933	LAKE ELSINORE	CA		06/01/2021		5,798		55			55		5,854	5,854			
100129519	ATLANTA	GA		09/29/2023		5,990		(136)			(136)		5,854	5,854			
100016420	SAN DIEGO	CA		04/05/2018		5,984		(130)			(130)		5,854	5,854			
100156026	DUCK KEY	FL		06/18/2024		5,836		18			18		5,854	5,854			
100065291	CAPE CORAL	FL		07/28/2021		6,228		(373)			(373)		5,855	5,855			
100071099	MIAMI	FL		10/01/2021		5,737		118			118		5,855	5,855			
100049114	BOLINGBROOK	IL		11/20/2020		6,974		(1,119)			(1,119)		5,855	5,855			
100029907	LITHONIA	GA		12/20/2018		5,598		258			258		5,855	5,855			
100024720	HOLLY	MI		09/20/2018		3,810		2,046			2,046		5,856	5,856			
100128133	BASS LAKE	CA		09/11/2023		6,128		(272)			(272)		5,856	5,856			
100030462	GARLAND	TX		12/20/2018		4,815		1,041			1,041		5,857	5,857			
100144503	LEANDER	TX		04/26/2024		6,666		(809)			(809)		5,857	5,857			
100043359	WATERLOO	SC		08/13/2020		6,717		(860)			(860)		5,857	5,857			
100147752	CROWLEY	TX		04/08/2024		6,108		(250)			(250)		5,857	5,857			
100113846	PLAINVILLE	CT		06/29/2023		2,819		3,038			3,038		5,857	5,857			
100151035	FREDERICK	MD		05/08/2024		5,319		540			540		5,858	5,858			
100053497	LANSDOWNE	PA		03/23/2021		6,340		(482)			(482)		5,859	5,858			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100128267	ROYSE CITY	TX		09/14/2023		6,170		(311)			(311)		5,859	5,859			
100114774	BOCA RATON	FL		07/07/2023		6,544		(685)			(685)		5,859	5,859			
100142503	EAGLE	ID		02/08/2024		6,332		(473)			(473)		5,859	5,859			
100043170	RANCHO SANTA MARGARIT	CA		05/28/2020		5,863		(4)			(4)		5,859	5,859			
100067432	BELLFLOWER	CA		09/23/2021		6,278		(419)			(419)		5,859	5,859			
100110178	SALT LAKE CITY	UT		06/30/2023		5,982		(122)			(122)		5,860	5,860			
100054799	WALDWICK	NJ		03/23/2021		6,510		(649)			(649)		5,861	5,861			
100014398	NORTH BRUNSWICK	NJ		09/27/2017		3,141		2,721			2,721		5,861	5,861			
100132756	COEUR D ALENE	ID		11/03/2023		6,540		(678)			(678)		5,862	5,862			
100065300	LEANDER	TX		07/28/2021		6,396		(534)			(534)		5,862	5,862			
100109979	BROOKLYN	NY		06/22/2023		(3,308)		9,170			9,170		5,862	5,862			
100029806	LADERA RANCH	CA		10/26/2018		5,612		250			250		5,862	5,862			
100147135	HAYWARD	CA		05/08/2024		5,801		62			62		5,863	5,863			
100107954	LONG BEACH	CA		06/29/2023		5,973		(110)			(110)		5,863	5,863			
100050121	DASSEL	MN		11/20/2020		7,669		(1,805)			(1,805)		5,864	5,864			
100148021	SANTA MARIA	CA		04/10/2024		5,880		(15)			(15)		5,864	5,864			
100142959	PITTSBURGH	PA		02/09/2024		5,996		(135)			(135)		5,860	5,865		4	4
100087236	WASILLA	AK		10/25/2022		4,458		1,406			1,406		5,865	5,865			
100140482	MARTINSVILLE	VA		01/19/2024		6,282		(417)			(417)		5,865	5,865			
100029591	TACOMA	WA		10/26/2018		5,290		575			575		5,865	5,865			
100070623	RINGGOLD	GA		10/01/2021		5,986		(121)			(121)		5,865	5,865			
100068337	FREDERICKSBURG	VA		08/25/2021		6,426		(560)			(560)		5,866	5,866			
100053862	BROWNSVILLE	TX		03/23/2021		6,253		(387)			(387)		5,866	5,866			
100071701	SACRAMENTO	CA		10/14/2021		6,395		(529)			(529)		5,866	5,866			
100088318	PHILADELPHIA	PA		11/10/2022		6,103		(236)			(236)		5,867	5,867			
100139302	ALHAMBRA	CA		12/28/2023		6,112		(245)			(245)		5,867	5,867			
100031658	CHULA VISTA	CA		03/29/2019		4,460		1,407			1,407		5,868	5,868			
100072549	RIALTO	CA		11/01/2021		5,958		(91)			(91)		5,868	5,868			
100071936	SILVER CLIFF	CO		11/19/2021		6,489		(618)			(618)		5,871	5,868		(3)	(3)
100119466	BELMAR	NJ		07/31/2023		5,909		(41)			(41)		5,868	5,868			
100064136	CRANBERRY TOWNSHIP	PA		07/01/2021		5,478		390			390		5,869	5,869			
100115529	BOCA RATON	FL		07/19/2023		6,466		(597)			(597)		5,869	5,869			
100057767	KATY	TX		06/30/2021		6,395		(526)			(526)		5,869	5,869			
100012623	PEMBROKE PINES	FL		05/25/2017		5,080		789			789		5,870	5,870			
100070682	SPOKANE	WA		10/01/2021		5,945		(75)			(75)		5,870	5,870			
100110071	FOREST HILLS	NY		06/23/2023		6,146		(276)			(276)		5,870	5,870			
100116304	BROOKLYN	NY		07/20/2023		3,423		2,448			2,448		5,872	5,872			
100154604	CASTAIC	CA		06/14/2024		6,049		(177)			(177)		5,872	5,872			
100045707	LANSING	MI		11/25/2020		6,378		(506)			(506)		5,872	5,872			
100116992	ESSINGTON	PA		07/20/2023		3,657		2,215			2,215		5,872	5,872			
100136304	SCOTTSDALE	AZ		11/20/2023		5,449		424			424		5,873	5,873			
100101156	NEW HAVEN	CT		04/28/2023		3,500		2,373			2,373		5,873	5,873			
100103390	SAN DIEGO	CA		06/16/2023		6,106		(232)			(232)		5,873	5,873			
100116168	ST. GEORGE	UT		07/20/2023		3,332		2,542			2,542		5,874	5,874			
100065442	VALRICO	FL		07/28/2021		5,890		(17)			(17)		5,874	5,874			
100130459	VENTURA	CA		09/28/2023		6,473		(599)			(599)		5,874	5,874			
100134675	PALM COAST	FL		10/30/2023		5,937		(63)			(63)		5,874	5,874			
100161711	CROWN POINT	IN		07/30/2024		6,162		(288)			(288)		5,874	5,874			
100026469	DESERT HOT SPRINGS	CA		09/26/2018		54		5,821			5,821		5,875	5,875			
100108462	GILBERT	AZ		05/25/2023		6,257		(383)			(383)		5,875	5,875			
100112454	CHICAGO	IL		06/29/2023		4,543		1,332			1,332		5,875	5,875			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064616	NORTH MIAMI	FL		07/01/2021		5,099		776			776		5,875	5,875			
100115088	MANTECA	CA		07/14/2023		5,863		12			12		5,875	5,875			
100046870	SHREVEPORT	LA		11/20/2020		6,468		(593)			(593)		5,876	5,875			
100131667	CONVERSE	TX		10/06/2023		4,513		1,363			1,363		5,876	5,876			
100132010	CONVERSE	TX		10/13/2023		4,534		1,342			1,342		5,876	5,876			
100029061	FERNANDINA BEACH	FL		10/26/2018		5,514		363			363		5,877	5,877			
100065851	LOS ANGELES	CA		07/27/2021		5,840		37			37		5,878	5,878			
100082131	FORT LAUDERDALE	FL		04/14/2022		5,743		135			135		5,878	5,878			
100060721	NEENAH	WI		06/01/2021		5,827		51			51		5,878	5,878			
100138373	PHILADELPHIA	PA		12/18/2023		6,308		(430)			(430)		5,878	5,878			
100071602	PLANO	TX		10/14/2021		6,260		(382)			(382)		5,879	5,879			
100152926	CHATSWORTH	CA		06/27/2024		6,318		(440)			(440)		5,879	5,879			
100045111	LAUDERHILL	FL		11/19/2020		5,418		461			461		5,879	5,879			
100060205	CHESTERFIELD	MO		06/25/2021		6,233		(354)			(354)		5,879	5,879			
100031579	MOORPARK	CA		03/29/2019		5,661		219			219		5,880	5,880			
100150461	SAN LUIS OBISPO	CA		05/03/2024		5,933		(53)			(53)		5,880	5,880			
100133590	HOUSTON	TX		10/23/2023		5,934		(54)			(54)		5,880	5,880			
100071627	CLOVIS	CA		10/14/2021		6,376		(496)			(496)		5,880	5,880			
100088985	PORT CHESTER	NY		11/15/2022		4,853		1,030			1,030		5,882	5,882			
100081292	SAN DIEGO	CA		03/18/2022		5,812		71			71		5,882	5,882			
100118967	ANNAPOLIS	MD		07/27/2023		6,413		(530)			(530)		5,883	5,883			
100129331	LITTLE ELM	TX		09/25/2023		5,564		319			319		5,883	5,883			
100018051	(NORTHRIDGE AREA) LOS	CA		06/08/2018		5,945		(62)			(62)		5,883	5,883			
100100427	JUPITER	FL		04/27/2023		4,265		1,618			1,618		5,883	5,883			
100126521	TALLAHASSAEE	FL		08/30/2023		6,248		(364)			(364)		5,884	5,884			
100082635	WAKE FOREST	NC		04/14/2022		6,349		(464)			(464)		5,884	5,884			
100135285	MECHANICSVILLE	VA		11/08/2023		4,655		1,229			1,229		5,884	5,884			
100135468	KAUFMAN	TX		11/13/2023		5,569		316			316		5,885	5,885			
100067642	LANCASTER	CA		09/23/2021		6,216		(331)			(331)		5,885	5,885			
100065335	COVINGTON	WA		07/28/2021		6,374		(488)			(488)		5,885	5,885			
100090892	EAST PALO ALTO	CA		01/31/2023		5,473		414			414		5,886	5,886			
100107784	PORT SAINT JOE	FL		05/19/2023		4,965		921			921		5,886	5,886			
100031900	RANCHO SANTA MARGARI	CA		03/29/2019		5,586		301			301		5,887	5,887			
100132338	CITRUS HEIGHTS	CA		11/03/2023		3,094		2,794			2,794		5,888	5,888			
100135796	PONDER	TX		11/10/2023		5,737		151			151		5,888	5,888			
100065025	CITRUS HEIGHTS	CA		07/14/2021		6,367		(478)			(478)		5,889	5,889			
100065699	HACKENSACK	NJ		07/28/2021		6,332		(443)			(443)		5,889	5,889			
100069614	CAPE CORAL	FL		09/01/2021		5,606		283			283		5,889	5,889			
100075920	FORT WORTH	TX		01/07/2022		6,021		(131)			(131)		5,890	5,890			
100063875	SURPRISE	AZ		07/01/2021		5,807		83			83		5,890	5,890			
100127222	WATKINSVILLE	GA		08/30/2023		1,496		4,394			4,394		5,890	5,890			
100080924	ARVADA	CO		03/17/2022		6,682		(791)			(791)		5,890	5,890			
100013910	LOS ANGELES	CA		05/25/2017		5,347		544			544		5,891	5,891			
100081140	CORNELIUS	OR		03/18/2022		5,585		307			307		5,893	5,893			
100149435	JACKSON	NJ		04/24/2024		6,318		(425)			(425)		5,893	5,893			
100088150	KETCHUM	ID		10/25/2022		5,994		(101)			(101)		5,893	5,893			
100115270	MADRID	IA		07/17/2023		6,272		(379)			(379)		5,893	5,893			
100012205	TAMPA	FL		03/08/2017		5,343		552			552		5,894	5,894			
100060183	CHICAGO	IL		06/25/2021		6,334		(439)			(439)		5,895	5,895			
100024345	SIOUX FALLS	SD		09/20/2018		6,040		(144)			(144)		5,895	5,895			
100128808	RANCHO SANTA FE	CA		09/21/2023		5,835		61			61		5,896	5,896			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057992	LAS VEGAS	NV		06/30/2021		6,305		(409)			(409)		5,896	5,896			
100049085	SEATTLE	WA		11/20/2020		7,375		(1,479)			(1,479)		5,897	5,897			
100101551	SUFFOLK	VA		04/26/2023		6,006		(107)			(107)		5,898	5,898			
100135516	TREASURE ISLAND	FL		11/13/2023		6,105		(207)			(207)		5,898	5,898			
100029680	WINTER SPRINGS	FL		10/26/2018		4,340		1,559			1,559		5,899	5,899			
100031239	MARLBORO	NJ		03/29/2019		4,222		1,678			1,678		5,899	5,899			
100079231	PANAMA CITY BEACH	FL		02/14/2022		6,497		(597)			(597)		5,900	5,900			
100054090	WATERVLIET	NY		03/23/2021		5,522		378			378		5,900	5,900			
100157587	NIPOMO	CA		06/28/2024		6,317		(417)			(417)		5,900	5,900			
100030997	LAUDERDALE LAKES	FL		03/29/2019		5,427		473			473		5,900	5,900			
100027042	ASHBURN	VA		09/26/2018		5,989		(89)			(89)		5,900	5,900			
100156732	JAMUL	CA		06/26/2024		6,370		(470)			(470)		5,900	5,900			
100150674	MELISSA	TX		05/06/2024		6,136		(243)			(243)		5,893	5,900		8	8
100028391	QUINCY	MA		10/26/2018		6,508		(607)			(607)		5,901	5,901			
100147131	KAILUA KONA	HI		05/08/2024		5,480		420			420		5,901	5,901			
100115732	ARLINGTON	TX		07/20/2023		5,888		14			14		5,902	5,901		(1)	(1)
100120972	CELINA	TX		08/30/2023		5,868		33			33		5,902	5,902			
100061552	ROTTERDAM	NLD		06/30/2021		5,981						407	6,388	5,902	(486)		(486)
100142901	OAKWOOD	GA		02/09/2024		6,131		(230)			(230)		5,900	5,903		2	2
100067651	TAMPA	FL		09/23/2021		6,244		(341)			(341)		5,903	5,903			
100039094	CLARE	IRL		09/27/2019		5,357		690			690	(47)	6,000	5,903	(96)	(1)	(97)
100026669	ANTIOCH	CA		09/26/2018		4,325		1,578			1,578		5,903	5,903			
100139332	FLAGSTAFF	AZ		12/28/2023		6,185		(281)			(281)		5,904	5,904			
100075993	KISSIMMEE	FL		01/07/2022		6,404		(501)			(501)		5,904	5,904			
100044515	LOS ANGELES	CA		11/19/2020		6,478		(573)			(573)		5,904	5,904			
100085101	HEERLEN	NLD		07/27/2022		6,127						(469)	5,658	5,905	247		247
100047612	PLYMOUTH	MI		11/20/2020		6,166		(261)			(261)		5,905	5,905			
100065181	MCKINNEY	TX		07/14/2021		6,224		(319)			(319)		5,905	5,905			
100132059	ELLIJAY	GA		10/13/2023		5,862		43			43		5,905	5,905			
100024074	CORONA	CA		09/10/2018		6,233		(327)			(327)		5,905	5,905			
100154342	TARZANA	CA		06/12/2024		6,050		(144)			(144)		5,907	5,907			
100025902	SAINT CHARLES	IL		09/20/2018		4,859		1,048			1,048		5,907	5,907			
100048634	HOLLYWOOD	FL		11/20/2020		8,007		(2,098)			(2,098)		5,910	5,907		(3)	(3)
100143093	PACIFIC	WA		02/16/2024		5,868		39			39		5,907	5,907			
100076458	PANAMA CITY BEACH	FL		12/21/2021		6,356		(448)			(448)		5,908	5,908			
100087470	SPRING	TX		10/25/2022		5,216		692			692		5,908	5,908			
100054091	IRVINE	CA		03/23/2021		5,874		34			34		5,908	5,908			
100080504	ONTARIO	CA		03/10/2022		5,600		308			308		5,908	5,908			
100107892	SEATTLE	WA		06/29/2023		6,296		(387)			(387)		5,909	5,909			
100026500	STAFFORD	VA		09/26/2018		5,740		169			169		5,909	5,909			
100053972	WEST PALM BEACH	FL		03/23/2021		6,755		(846)			(846)		5,909	5,909			
100057606	BROWNSVILLE	TX		06/30/2021		6,445		(518)			(518)		5,927	5,909		(17)	(17)
100043563	LYONS	NY		08/13/2020		6,250		(339)			(339)		5,911	5,911			
100083848	ANTELOPE	CA		07/12/2022		5,840		71			71		5,911	5,911			
100127506	CANYON LAKE	TX		09/08/2023		5,675		236			236		5,912	5,912			
100081181	PHOENIX	AZ		03/18/2022		5,599		313			313		5,912	5,912			
100126672	IRVINGTON	NJ		08/30/2023		5,927		(15)			(15)		5,912	5,912			
100054664	FOLSOM	PA		03/23/2021		7,500		(1,588)			(1,588)		5,912	5,912			
100081500	VIRGINIA BCH	VA		03/18/2022		5,588		325			325		5,912	5,912			
100053877	MARSTONS MILLS	MA		03/23/2021		6,672		(759)			(759)		5,913	5,913			
100091584	CAPITOL HEIGHTS	MD		03/07/2023		6,410		(497)			(497)		5,913	5,913			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100024021	MIAMI	FL		09/10/2018		6,097		(184)			(184)		5,914	5,914			
100114874	VENICE	FL		07/10/2023		5,491		423			423		5,914	5,914			
100057558	EATONTON	GA		06/30/2021		6,212		(298)			(298)		5,914	5,914			
100118717	LAKEWOOD	CA		07/25/2023		6,186		(272)			(272)		5,914	5,914			
100063392	NORTH RICHLAND HILLS	TX		07/01/2021		6,058		(143)			(143)		5,915	5,915			
100074201	SACRAMENTO	CA		12/09/2021		6,839		(924)			(924)		5,915	5,915			
100060144	LAKE WORTH	FL		06/25/2021		6,230		(316)			(316)		5,915	5,915			
100055358	TISHOMINGO	OK		03/23/2021		6,012		(98)			(98)		5,915	5,915			
100027034	ANAHEIM	CA		09/26/2018		5,740		175			175		5,915	5,915			
100136441	SAINT JOHN	IN		11/20/2023		4,851		1,064			1,064		5,915	5,915			
100061923	FISHERS	IN		07/01/2021		5,940		(24)			(24)		5,916	5,916			
100077525	BUCKEYE	AZ		01/03/2022		6,091		(175)			(175)		5,916	5,916			
100000505	NORTON	VA		09/27/2016		6,313		(398)			(398)		5,916	5,916			
100065359	ROUND ROCK	TX		07/28/2021		6,123		(207)			(207)		5,916	5,916			
100121002	BIG BEAR CITY	CA		08/30/2023		5,739		167			167		5,906	5,916		10	10
100012898	HOLLISTER	CA		05/25/2017		5,694		222			222		5,916	5,916			
100081485	ATLANTA	GA		03/18/2022		5,339		578			578		5,917	5,917			
100081305	WILLOW GROVE	PA		03/18/2022		5,825		91			91		5,917	5,917			
100135199	LEMON GROVE	CA		11/07/2023		6,206		(289)			(289)		5,918	5,918			
100065589	RIPON	CA		07/28/2021		6,438		(521)			(521)		5,918	5,918			
100067666	HOUSTON	TX		09/23/2021		6,194		(276)			(276)		5,918	5,918			
100132141	CONVERSE	TX		10/13/2023		4,550		1,368			1,368		5,918	5,918			
100014061	ARNOLD	MD		05/25/2017		5,757		161			161		5,918	5,918			
100128433	MIAMI	FL		09/15/2023		6,531		(613)			(613)		5,918	5,918			
100137612	SALEM	OR		12/08/2023		5,284		636			636		5,920	5,919			
100102752	EL MONTE	CA		06/22/2023		5,953		(33)			(33)		5,920	5,920			
100057639	SCOTTSDALE	AZ		06/30/2021		6,150		(230)			(230)		5,920	5,920			
100080879	FROSTPROOF	FL		03/10/2022		6,593		(672)			(672)		5,921	5,921			
100091942	PHELAN	CA		02/03/2023		6,199		(278)			(278)		5,921	5,921			
100116472	DORAL	FL		07/20/2023		3,084		2,838			2,838		5,922	5,922			
100023702	SHADY SIDE	MD		09/04/2018		6,032		(110)			(110)		5,922	5,922			
100025366	WEST PALM BEACH	FL		09/20/2018		5,511		411			411		5,922	5,922			
100131581	INDIAN TRAIL	NC		10/06/2023		5,719		204			204		5,923	5,923			
100088297	CHINO HILLS	CA		11/10/2022		6,262		(339)			(339)		5,923	5,923			
100062328	MURFREESBORO	TN		07/01/2021		6,028		(104)			(104)		5,923	5,923			
100103107	MEMPHIS	TN		04/21/2023		6,100		(176)			(176)		5,923	5,923			
100025048	RIVERSIDE	CA		09/20/2018		3,045		2,879			2,879		5,924	5,924			
100143085	SAINT AUGUSTINE	FL		02/16/2024		6,273		(349)			(349)		5,924	5,924			
100078250	WEST NEW YORK	NJ		02/10/2022		6,405		(481)			(481)		5,924	5,924			
100120668	BERMUDA DUNES	CA		08/24/2023		6,284		(360)			(360)		5,924	5,924			
100061665	GLENVILLE	NY		07/01/2021		5,999		(74)			(74)		5,925	5,925			
100065738	IRVINE	CA		07/28/2021		6,380		(456)			(456)		5,925	5,925			
100116260	HONEOYE FALLS	NY		07/20/2023		3,013		2,912			2,912		5,925	5,925			
100075991	NASHUA	NH		01/07/2022		6,660		(735)			(735)		5,925	5,925			
100135254	JAMESTOWN	RI		11/08/2023		5,704		221			221		5,925	5,925			
3410000560	SAN ANTONIO	TX		09/24/2024		5,925							5,925	5,925			
100044132	INDIO	CA		08/19/2020		5,938		(13)			(13)		5,925	5,925			
100012088	SPRINGFIELD GARDENS	NY		03/08/2017		5,766		159			159		5,925	5,925			
100011588	ANNAPOLIS	MD		03/08/2017		4,389		1,536			1,536		5,926	5,926			
100027009	WHITTIER	CA		09/26/2018		4,757		1,169			1,169		5,926	5,926			
100049666	LANHAM	MD		11/20/2020		6,458		(529)			(529)		5,929	5,926		(3)	(3)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110310	LA VERKIN	UT		06/30/2023		5,949		(22)			(22)		5,926	5,926			
100128858	SALINAS	CA		09/21/2023		6,295		(368)			(368)		5,928	5,928			
100110922	IRWIN	PA		06/29/2023		4,793		1,135			1,135		5,928	5,928			
100109332	WASHINGTON	DC		06/12/2023		6,215		(287)			(287)		5,928	5,928			
100065990	FORT WORTH	TX		08/02/2021		6,010		(81)			(81)		5,928	5,928			
100079304	FULSHEAR	TX		02/28/2022		6,362		(432)			(432)		5,930	5,930			
100150513	PENSACOLA	FL		05/03/2024		6,261		(331)			(331)		5,930	5,930			
100076829	BAYONNE	NJ		12/27/2021		6,645		(715)			(715)		5,930	5,930			
100090036	SAN LEANDRO	CA		01/13/2023		5,912		18			18		5,930	5,930			
100030423	ROCKVILLE	MD		12/20/2018		4,969		961			961		5,930	5,930			
100031439	FRESNO	CA		03/29/2019		5,183		748			748		5,931	5,931			
100114131	MAPLE HEIGHTS	OH		06/29/2023		6,066		(136)			(136)		5,931	5,931			
100129678	CONVERSE	TX		09/29/2023		4,684		1,247			1,247		5,931	5,931			
100129680	CONVERSE	TX		09/29/2023		4,684		1,247			1,247		5,931	5,931			
100129820	SALT LAKE CITY	UT		09/27/2023		6,211		(276)			(276)		5,935	5,931		(4)	(4)
100128798	SILVER SPRING	MD		09/21/2023		6,177		(245)			(245)		5,932	5,932			
100092051	FAR ROCKAWAY	NY		02/09/2023		6,395		(463)			(463)		5,932	5,932			
100092052	FAR ROCKAWAY	NY		02/09/2023		6,434		(502)			(502)		5,932	5,932			
100012654	BRIDGEPORT	CT		05/25/2017		3,136		2,796			2,796		5,932	5,932			
100062326	NORTH LAS VEGAS	NV		07/01/2021		6,066		(134)			(134)		5,932	5,932			
100101931	CYPRESS	CA		04/14/2023		5,594		338			338		5,933	5,933			
100160537	YORBA LINDA	CA		07/19/2024		6,763		(830)			(830)		5,933	5,933			
100117243	JURUPA VALLEY	CA		07/20/2023		3,982		1,952			1,952		5,934	5,934			
100065476	CLARKSVILLE	TN		07/28/2021		6,409		(475)			(475)		5,934	5,934			
100115577	WESLEY CHAPEL	FL		07/19/2023		6,230		(296)			(296)		5,934	5,934			
100160840	VALLEY GLEN	CA		07/24/2024		6,340		(406)			(406)		5,934	5,934			
100137893	BATON ROUGE	LA		12/08/2023		6,421		(487)			(487)		5,934	5,934			
100137948	LOS ANGELES	CA		12/13/2023		6,463		(528)			(528)		5,936	5,934		(1)	(1)
100141623	FREDERICK	MD		01/30/2024		6,062		(128)			(128)		5,934	5,934			
100119603	MIAMI	FL		07/31/2023		6,383		(449)			(449)		5,934	5,934			
100136247	CALABASH	NC		11/20/2023		5,829		106			106		5,935	5,935			
100156092	BRADENTON	FL		06/18/2024		6,736		(802)			(802)		5,935	5,935			
100071646	SARASOTA	FL		10/14/2021		6,290		(355)			(355)		5,935	5,935			
100011314	KENT	WA		12/23/2016		7,413		(1,477)			(1,477)		5,935	5,935			
100054671	SAINT MATTHEWS	SC		03/23/2021		6,779		(843)			(843)		5,936	5,936			
100025522	OAK PARK	IL		09/20/2018		5,335		602			602		5,937	5,937			
4010058316	CHICAGO	IL		08/24/2023		6,286		(349)			(349)		5,937	5,937			
100142799	DAVENPORT	FL		02/08/2024		6,160		(222)			(222)		5,938	5,938			
100164222	LONGVIEW	WA		08/21/2024		6,200		(262)			(262)		5,939	5,939			
100114307	TORRINGTON	CT		06/29/2023		1,962		3,978			3,978		5,939	5,939			
100099953	RICHMOND HEIGHTS	OH		03/28/2023		5,939		1			1		5,940	5,940			
100015792	CLOVERDALE	CA		02/02/2018		6,100		(160)			(160)		5,940	5,940			
100129663	PROSPER	TX		09/29/2023		6,250		(310)			(310)		5,940	5,940			
100078685	RANCHO SANTA MARGARITA	CA		02/02/2022		6,951		(1,010)			(1,010)		5,941	5,941			
100110646	ANCHORAGE	AK		06/30/2023		5,396		545			545		5,941	5,941			
100137011	DAPHNE	AL		11/28/2023		5,092		850			850		5,942	5,942			
100067775	VIRGINIA BEACH	VA		09/23/2021		6,397		(448)			(448)		5,949	5,942		(7)	(7)
100129246	MOUNTAIN VIEW	HI		11/03/2023		6,211		(268)			(268)		5,943	5,943			
100025795	PITTSBURG	CA		09/20/2018		2,439		3,504			3,504		5,943	5,943			
100129567	COVENTRY TOWNSHIP	OH		09/29/2023		5,994		(51)			(51)		5,944	5,943		(1)	(1)
100032106	LOS ANGELES	CA		03/29/2019		4,182		1,761			1,761		5,943	5,943			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100101682	POTTSTOWN	PA		04/26/2023		6,105		(139)			(139)		5,966	5,943		(23)	(23)
100109189	SAN DIEGO	CA		07/21/2023		6,561		(618)			(618)		5,944	5,944			
100118836	SNELLVILLE	GA		08/30/2023		6,467		(523)			(523)		5,944	5,944			
100131811	NORTH HILLS	CA		10/06/2023		6,233		(288)			(288)		5,944	5,944			
100039233	WICKLOW	IRL		09/27/2019		4,722		1,366			1,366	(45)	6,043	5,945	(97)	(1)	(98)
100138071	TAMPA	FL		12/13/2023		5,697		249			249		5,946	5,946			
100087431	TUCSON	AZ		10/25/2022		5,618		328			328		5,946	5,946			
100048518	LAKEWOOD	CA		11/20/2020		7,491		(1,545)			(1,545)		5,946	5,946			
100055404	AMERICAN CANYON	CA		03/23/2021		6,455		(509)			(509)		5,946	5,946			
100043895	MESA	AZ		08/19/2020		6,395		(448)			(448)		5,947	5,947			
100071692	CEDAR CREEK	TX		10/14/2021		6,364		(417)			(417)		5,947	5,947			
100060063	FLAGSTAFF	AZ		06/25/2021		6,392		(445)			(445)		5,947	5,947			
100136403	JACKSONVILLE BEACH	FL		11/20/2023		6,000		(52)			(52)		5,947	5,947			
100044126	SANTA ROSA	CA		08/19/2020		7,581		(1,633)			(1,633)		5,948	5,948			
100101945	NORCO	CA		04/14/2023		5,821		127			127		5,948	5,948			
100144113	LOS ANGELES	CA		03/07/2024		6,027		(79)			(79)		5,948	5,948			
100060079	CHANDLER	AZ		06/25/2021		6,205		(256)			(256)		5,948	5,948			
100062243	GROVEPORT	OH		07/01/2021		5,846		103			103		5,949	5,949			
100055210	MANSFIELD	OH		03/23/2021		8,080		(2,132)			(2,132)		5,949	5,949			
100114931	LA CRESCENTA	CA		07/13/2023		6,304		(355)			(355)		5,949	5,949			
100135831	MILLSBORO	DE		11/10/2023		5,740		209			209		5,950	5,950			
100128195	HENDERSON	NV		09/18/2023		4,991		959			959		5,950	5,950			
100025065	FONTANA	CA		09/20/2018		5,451		499			499		5,950	5,950			
100081366	BURKE	VA		03/18/2022		5,590		361			361		5,951	5,951			
100129864	WEST PALM BEACH	FL		09/27/2023		6,542		(591)			(591)		5,951	5,951			
100132681	ACWORTH	GA		11/03/2023		5,963		(12)			(12)		5,951	5,951			
100127500	RIVERSIDE	CA		09/08/2023		5,202		750			750		5,951	5,951			
100055865	HERRIMAN	UT		03/26/2021		6,440		(489)			(489)		5,951	5,951			
100065216	SALT LAKE CTY	UT		07/14/2021		6,200		(249)			(249)		5,952	5,952			
100127063	NEW CITY	NY		08/30/2023		5,771		180			180		5,952	5,952			
100065316	WINTER GARDEN	FL		07/28/2021		6,370		(417)			(417)		5,952	5,952			
100128711	OAKLAND PARK	FL		09/21/2023		5,634		318			318		5,953	5,953			
100031371	MORENO VALLEY	CA		03/29/2019		5,173		780			780		5,953	5,953			
100054518	STATEN ISLAND	NY		03/23/2021		6,393		(437)			(437)		5,957	5,953		(4)	(4)
100114934	LAKE HAVASU CITY	AZ		07/13/2023		6,206		(253)			(253)		5,953	5,953			
100070586	EASTON	PA		10/01/2021		5,977		(24)			(24)		5,953	5,953			
100026683	STOCKTON	CA		09/26/2018		4,591		1,362			1,362		5,953	5,953			
100127595	HEBER CITY	UT		09/08/2023		4,865		1,088			1,088		5,953	5,953			
100135370	OCEANSIDE	CA		11/13/2023		5,960		(6)			(6)		5,954	5,954			
100078646	BRADENTON	FL		02/02/2022		6,648		(694)			(694)		5,954	5,954			
100109225	DALLAS	TX		07/21/2023		6,366		(412)			(412)		5,954	5,954			
100120967	NORTHPORT	AL		08/30/2023		5,717		237			237		5,954	5,954			
100065248	WILMINGTON	NC		07/14/2021		6,087		(132)			(132)		5,955	5,955			
100119528	NEW BRAUNFELS	TX		07/28/2023		5,862		93			93		5,955	5,955			
100065529	SKOKIE	IL		07/28/2021		5,896		60			60		5,956	5,956			
100026724	CASTAIC	CA		09/26/2018		4,143		1,813			1,813		5,956	5,956			
100115727	LAS VEGAS	NV		07/20/2023		6,114		(157)			(157)		5,957	5,957			
100043070	BROOKLYN PARK	MN		05/28/2020		6,109		(152)			(152)		5,957	5,957			
100074470	PROVIDENCE	RI		12/02/2021		6,839		(883)			(883)		5,955	5,957		2	2
100158476	LOS ANGELES	CA		07/10/2024		6,464		(507)			(507)		5,958	5,958			
100030082	CHICAGO	IL		12/20/2018		6,017		(59)			(59)		5,958	5,958			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110972	TAYLOR	MI		06/29/2023		5,848		110			110		5,958	5,958			
100115891	GREENSBORO	NC		07/20/2023		6,137		(176)			(176)		5,961	5,958		(2)	(2)
100055683	ORLAND	CA		03/23/2021		6,716		(757)			(757)		5,958	5,958			
100141073	HUNTINGTON BEACH	CA		02/20/2024		6,239		(281)			(281)		5,958	5,958			
100158679	BRADENTON	FL		07/10/2024		5,678		281			281		5,959	5,959			
100045671	PICO RIVERA	CA		11/25/2020		5,345		614			614		5,959	5,959			
100084308	WINTERSWIJK	NLD		06/30/2022		6,149						(314)	5,835	5,959	125		125
100090874	NORTH MYRTLE BEACH	SC		01/31/2023		5,811		149			149		5,960	5,960			
100153846	FONTANA	CA		06/05/2024		6,571		(611)			(611)		5,960	5,960			
100057807	VANCOUVER	WA		06/30/2021		6,250		(289)			(289)		5,961	5,961			
100043157	PARIS	MO		05/28/2020		5,660		301			301		5,962	5,962			
100135660	DAVENPORT	FL		11/09/2023		5,602		366			366		5,968	5,962		(6)	(6)
100076152	BOCA RATON	FL		01/07/2022		6,402		(439)			(439)		5,963	5,963			
100117376	CORINTH	TX		07/20/2023		3,096		2,867			2,867		5,963	5,963			
100100813	GLEN BURNIE	MD		04/28/2023		5,707		256			256		5,963	5,963			
100031466	BALDWIN PARK	CA		03/29/2019		5,288		676			676		5,963	5,963			
100061921	HOLBROOK	NY		07/01/2021		6,001		(37)			(37)		5,964	5,964			
100091326	RANCHO MIRAGE	CA		01/13/2023		6,104		(140)			(140)		5,965	5,965			
100076212	PATERSON	NJ		01/07/2022		6,404		(438)			(438)		5,966	5,965		(1)	(1)
100042963	OAKLAND	CA		05/28/2020		5,040		925			925		5,965	5,965			
100060764	BALTIMORE	MD		06/01/2021		5,917		49			49		5,966	5,966			
100130227	SCOTTSDALE	AZ		11/15/2023		6,141		(175)			(175)		5,966	5,966			
100110324	CHICAGO	IL		06/30/2023		5,908		59			59		5,966	5,966			
100080954	MONUMENT	CO		03/18/2022		5,656		311			311		5,967	5,967			
100044641	VAN NUYS	CA		11/19/2020		6,853		(885)			(885)		5,968	5,967		(1)	(1)
100113696	OAKLAND	CA		06/29/2023		4,290		1,677			1,677		5,967	5,967			
100081361	GILBERT	AZ		03/18/2022		5,646		322			322		5,968	5,968			
100103074	HAYWARD	CA		06/22/2023		6,306		(338)			(338)		5,968	5,968			
100064246	TAMARAC	FL		07/01/2021		5,489		479			479		5,968	5,968			
100116234	RIVERSIDE	CA		07/20/2023		3,207		2,762			2,762		5,969	5,969			
100030128	PEEKSKILL	NY		12/20/2018		5,122		847			847		5,969	5,969			
100100869	ROCKVALE	TN		04/28/2023		4,889		1,081			1,081		5,970	5,970			
100071805	BOYNTON BEACH	FL		10/14/2021		6,496		(525)			(525)		5,971	5,971			
100066941	FORT WORTH	TX		08/02/2021		5,973							5,973	5,973			
100068123	AURORA	CO		08/25/2021		6,431		(458)			(458)		5,973	5,973			
100080989	CEDAR PARK	TX		03/18/2022		5,602		371			371		5,973	5,973			
100148659	POMONA	CA		04/15/2024		6,188		(214)			(214)		5,974	5,974			
100141184	LIDO BEACH	NY		01/30/2024		6,314		(341)			(341)		5,974	5,974			
100077154	SCHODACK LANDING	NY		01/03/2022		5,990		(15)			(15)		5,974	5,974			
100135142	PASADENA	TX		11/03/2023		6,097		(122)			(122)		5,975	5,975			
100146915	POTOMAC	MD		03/26/2024		6,139		(170)			(170)		5,969	5,975		5	5
100102031	MIAMI	FL		04/14/2023		6,199		(224)			(224)		5,975	5,975			
100114490	KING CITY	CA		06/29/2023		6,074		(99)			(99)		5,975	5,975			
100012507	SAN DIEGO	CA		04/28/2017		5,364		612			612		5,976	5,976			
100025686	ANCHORAGE	AK		09/20/2018		6,075		(99)			(99)		5,976	5,976			
100062547	NILES	IL		07/01/2021		5,997		(21)			(21)		5,976	5,976			
100061206	FULTONDALE	AL		06/01/2021		5,919		58			58		5,977	5,977			
100076324	PEPPER PIKE	OH		01/07/2022		6,176		(199)			(199)		5,977	5,977			
100134722	BUFORD	GA		10/30/2023		3,217		2,760			2,760		5,977	5,977			
100065278	EUGENE	OR		07/28/2021		6,469		(492)			(492)		5,977	5,977			
100143928	LOS ANGELES	CA		02/29/2024		7,430		(1,453)			(1,453)		5,978	5,978			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055494	WINDSOR MILL	MD		03/23/2021		5,839		138			138		5,978	5,978			
100135210	LEWES	DE		11/08/2023		5,998		(20)			(20)		5,978	5,978			
100081280	WEST BOUNTIFUL	UT		03/18/2022		5,732		246			246		5,978	5,978			
100049546	REDMOND	WA		11/20/2020		6,508		(529)			(529)		5,978	5,978			
100138888	SAN PEDRO	CA		12/21/2023		6,324		(349)			(349)		5,975	5,978		4	4
100060307	VIRGINIA BEACH	VA		06/25/2021		6,373		(395)			(395)		5,979	5,979			
100000587	GLENDALE	AZ		09/27/2016		6,089		(109)			(109)		5,980	5,980			
100061039	CHANDLER	AZ		06/01/2021		5,922		58			58		5,980	5,980			
100031156	FONTANA	CA		03/29/2019		5,048		932			932		5,980	5,980			
100089282	AUSTIN	TX		01/26/2023		7,035		(1,054)			(1,054)		5,980	5,980			
100129717	MERIDIAN	ID		09/29/2023		6,153		(172)			(172)		5,981	5,981			
100116030	THOUSAND OAKS	CA		07/20/2023		6,249		(268)			(268)		5,981	5,981			
100132501	BOWIE	MD		11/03/2023		5,286		696			696		5,982	5,982			
100117585	ANTIOCH	CA		07/20/2023		(3,118)		9,100			9,100		5,982	5,982			
100024687	HYATTSVILLE	MD		09/20/2018		5,314		668			668		5,983	5,983			
100129573	NAPA	CA		09/29/2023		5,967		16			16		5,983	5,983			
100078005	WRIGHTWOOD	CA		01/12/2022		6,182		(195)			(195)		5,987	5,984		(3)	(3)
100136292	APEX	NC		11/20/2023		5,913		71			71		5,984	5,984			
100112782	SAUK VILLAGE	IL		06/29/2023		2,822		918			918		3,740	5,984		2,244	2,244
100054076	GLADSTONE	VA		03/23/2021		6,676		(692)			(692)		5,984	5,984			
100029457	ELMONT	NY		10/26/2018		4,246		1,739			1,739		5,984	5,984			
100116307	SYOSSET	NY		07/20/2023		3,498		2,488			2,488		5,986	5,986			
100089234	LOMITA	CA		01/26/2023		6,113		(127)			(127)		5,987	5,987			
100134935	HONOLULU	HI		10/30/2023		2,603		3,383			3,383		5,987	5,987			
100127516	RICHMOND	VA		09/08/2023		6,144		(156)			(156)		5,987	5,987			
100065580	AURORA	CO		07/28/2021		6,436		(449)			(449)		5,987	5,987			
100054455	GEISMAR	LA		03/23/2021		6,686		(699)			(699)		5,987	5,987			
100019759	LAKEWOOD	CO		07/26/2018		6,123		(136)			(136)		5,987	5,987			
100126938	CHAMPLAIN	NY		08/30/2023		6,045		(58)			(58)		5,987	5,987			
100131642	SANGER	CA		10/06/2023		6,111		(123)			(123)		5,988	5,988			
100112203	SAINT CHARLES	MO		06/29/2023		5,792		196			196		5,989	5,989			
100131943	SALT LAKE CITY	UT		10/13/2023		6,189		(200)			(200)		5,989	5,989			
100047922	ORLANDO	FL		11/20/2020		6,242		(252)			(252)		5,989	5,989			
100011431	CHANDLER	AZ		12/23/2016		5,536		453			453		5,989	5,989			
100057749	BELLINGHAM	WA		06/30/2021		6,644		(655)			(655)		5,989	5,989			
100129546	HEBER CITY	UT		09/29/2023		5,000		989			989		5,990	5,990			
100029060	CAPE CORAL	FL		10/26/2018		5,503		486			486		5,990	5,990			
100116530	COCOA BEACH	FL		07/20/2023		4,421		1,569			1,569		5,990	5,990			
100024938	NORWALK	CT		09/20/2018		4,813		1,178			1,178		5,991	5,991			
100068170	APEX	NC		08/25/2021		6,217		(226)			(226)		5,991	5,991			
100024996	CAPE CORAL	FL		09/20/2018		5,929		63			63		5,992	5,991		(1)	(1)
100060957	LONGVIEW	TX		06/01/2021		5,960		31			31		5,991	5,991			
100143538	JERSEY CITY	NJ		02/21/2024		(8,646)		14,637			14,637		5,991	5,991			
100114796	BERLIN	MD		07/10/2023		6,058		(66)			(66)		5,992	5,992			
100129329	QUEEN CREEK	AZ		09/25/2023		4,770		1,222			1,222		5,992	5,992			
100047576	LOCKHART	TX		11/20/2020		7,921		(1,929)			(1,929)		5,992	5,992			
100113510	ARNOLD	MO		06/29/2023		4,643		1,349			1,349		5,992	5,992			
100111680	DISTRICT HEIGHTS	MD		06/29/2023		5,892		100			100		5,992	5,992			
100116811	SPANAWAY	WA		07/20/2023		2,662		3,330			3,330		5,992	5,992			
100129343	SEVIERVILLE	TN		09/25/2023		5,406		586			586		5,992	5,992			
100020224	PORTLAND	OR		07/17/2018		6,364		(372)			(372)		5,992	5,992			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075369	ELK GROVE	CA		12/01/2021		6,156		(164)			(164)		5,993	5,993			
100067439	ASHEVILLE	NC		09/23/2021		6,250		(257)			(257)		5,993	5,993			
100065563	SPARKS	NV		07/28/2021		6,414		(420)			(420)		5,993	5,993			
100110025	SAN DIEGO	CA		06/23/2023		6,331		(337)			(337)		5,994	5,994			
100046889	YORK	PA		11/20/2020		6,213		(220)			(220)		5,994	5,994			
100138372	CHESTER	MD		12/18/2023		6,351		(357)			(357)		5,994	5,994			
100030914	SYLMAR	CA		04/09/2019		5,107		887			887		5,994	5,994			
100155262	HOPEWELL JUNCTION	NY		07/19/2024		6,371		(377)			(377)		5,994	5,994			
100116833	LAS VEGAS	NV		07/20/2023		2,923		3,071			3,071		5,995	5,995			
100119346	EDISTO ISLAND	SC		07/31/2023		6,127		(132)			(132)		5,995	5,995		(1)	(1)
100062305	WASHINGTON	DC		07/01/2021		5,919		76			76		5,995	5,995			
100137072	CARSON CITY	NV		11/28/2023		6,058		(62)			(62)		5,996	5,996			
100117336	PATERSON	NJ		07/20/2023		3,043		2,953			2,953		5,996	5,996			
100114176	AUBURN	AL		06/29/2023		6,212		(216)			(216)		5,997	5,997			
100113065	SOUTH OZONE PARK	NY		06/29/2023		3,337		1,572			1,572		4,909	5,997		1,088	1,088
100143426	BELLEVUE	WA		02/16/2024		6,418		(421)			(421)		5,997	5,997			
100119420	SAINT GEORGE	UT		07/31/2023		5,912		85			85		5,997	5,997			
100112689	BOWIE	MD		06/29/2023		2,487		3,511			3,511		5,998	5,998			
100010693	NEWPORT NEWS	VA		01/27/2017		4,717		1,281			1,281		5,998	5,998			
100102692	VALENCIA	CA		06/22/2023		7,179		(1,180)			(1,180)		5,998	5,998			
100133611	SAINT PETERSBURG	FL		10/23/2023		5,809		189			189		5,998	5,998			
100080202	CYPRESS	TX		02/25/2022		7,089		(1,084)			(1,084)		6,005	5,998		(6)	(6)
100087922	DAHLONEGA	GA		10/25/2022		6,058		(59)			(59)		5,999	5,999			
100039109	CORK	IRL		09/27/2019		2,832		3,312			3,312	(39)	6,106	5,999	(98)	(8)	(107)
100102389	INDIO	CA		06/07/2023		6,695		(696)			(696)		5,999	5,999			
100147081	EL CAJON	CA		03/28/2024		7,136		(1,136)			(1,136)		5,999	5,999			
100055901	ARLINGTON	TX		03/26/2021		6,447		(447)			(447)		6,000	6,000			
100013313	ARVERNE	NY		05/25/2017		4,411		1,588			1,588		6,000	6,000			
100080465	BOCA RATON	FL		03/10/2022		(105,786)		111,786			111,786		6,000	6,000			
100109239	JACKSONVILLE	FL		07/21/2023		6,009		(9)			(9)		6,000	6,000			
100102441	NORTH BILLERICA	MA		06/07/2023		6,144		(144)			(144)		6,000	6,000			
100108973	PASSAIC	NJ		05/31/2023		6,620		(620)			(620)		6,000	6,000			
100065862	MENLO PARK	CA		07/27/2021		6,627		(627)			(627)		6,000	6,000			
100062288	BALTIMORE	MD		07/01/2021		6,184		(183)			(183)		6,001	6,001			
100080225	BRONX	NY		02/25/2022		6,729		(728)			(728)		6,001	6,001			
100048113	PALMDALE	CA		11/20/2020		6,331		(330)			(330)		6,001	6,001			
100065193	COLLEGE PLACE	WA		07/14/2021		6,290		(289)			(289)		6,001	6,001			
100134296	GLENN DALE	MD		10/27/2023		5,854		147			147		6,001	6,001			
100060304	SALT LAKE CITY	UT		06/25/2021		6,493		(492)			(492)		6,001	6,001			
100101933	LAGUNA HILLS	CA		04/14/2023		5,732		270			270		6,002	6,002			
100065393	CHANDLER	AZ		07/28/2021		6,452		(450)			(450)		6,002	6,002			
100138793	COLUMBUS	OH		12/21/2023		6,242		(244)			(244)		5,998	6,003		5	5
100060450	LOMPOC	CA		06/01/2021		5,945		58			58		6,003	6,003			
100031605	POMONA	CA		03/29/2019		5,651		352			352		6,003	6,003			
100115103	ISLAND PARK	ID		07/14/2023		6,222		(218)			(218)		6,003	6,003			
100118818	CHATSWORTH	CA		08/30/2023		6,552		(549)			(549)		6,004	6,004			
100079270	VALLEJO	CA		02/28/2022		7,913		(1,909)			(1,909)		6,004	6,004			
100013056	LAND O' LAKES	FL		05/25/2017		3,706		2,298			2,298		6,004	6,004			
100081210	NEW BRAUNFELS	TX		03/18/2022		5,735		269			269		6,004	6,004			
100131988	CUMMING	GA		10/13/2023		6,353		(349)			(349)		6,005	6,005			
100112460	CLATSKANIE	OR		06/29/2023		4,320		1,685			1,685		6,005	6,005			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100129611	LEES SUMMIT	MO		09/29/2023		4,832		1,173			1,173		6,005	6,005			
100119440	HACKETTSTOWN	NJ		07/31/2023		6,023		(18)			(18)		6,005	6,005			
100060108	WILMINGTON	CA		06/25/2021		6,402		(396)			(396)		6,006	6,006			
100119315	PARRISH	FL		07/31/2023		5,951		63			63		6,014	6,006		(8)	(8)
100079896	PARK CITY	UT		04/08/2022		6,183		(176)			(176)		6,007	6,007			
100071833	NEWTON	NJ		10/14/2021		6,636		(628)			(628)		6,007	6,007			
100046881	HARRISONVILLE	MO		11/20/2020		6,490		(483)			(483)		6,007	6,007			
100057811	WINCHESTER	VA		06/30/2021		6,402		(394)			(394)		6,008	6,008			
100078995	CHESTER	VA		02/24/2022		6,068		(59)			(59)		6,008	6,008			
100110566	DURANGO	CO		06/30/2023		6,065		(57)			(57)		6,008	6,008			
100060991	WESTMINSTER	MD		06/01/2021		5,950		58			58		6,008	6,008			
100064078	FORT WASHINGTON	MD		07/01/2021		5,549		459			459		6,008	6,008			
100162500	BARRINGTON	RI		08/12/2024		6,205		(196)			(196)		6,009	6,009			
100013782	PUYALLUP	WA		05/25/2017		5,288		721			721		6,009	6,009			
100074096	MESA	AZ		12/09/2021		6,508		(498)			(498)		6,010	6,010			
100063311	SENECA	SC		07/01/2021		6,156		(146)			(146)		6,010	6,010			
100119159	FONTANA	CA		07/31/2023		5,253		757			757		6,011	6,011			
100109970	MOUNT VERNON	NY		06/22/2023		6,307		(296)			(296)		6,011	6,011			
100142014	BAKERSFIELD	CA		02/29/2024		6,980		(970)			(970)		6,011	6,011			
100081641	JACKSON	NJ		03/24/2022		6,386		(375)			(375)		6,011	6,011			
100065350	RENO	NV		07/28/2021		6,205		(194)			(194)		6,011	6,011			
100017677	NASHVILLE	TN		04/26/2018		6,130		(118)			(118)		6,011	6,011			
100064936	KATY	TX		07/14/2021		6,458		(444)			(444)		6,014	6,012		(2)	(2)
100110647	JACKSONVILLE	FL		06/30/2023		6,358		(343)			(343)		6,015	6,012		(3)	(3)
100109081	WEST SACRAMENTO	CA		06/05/2023		6,212		(200)			(200)		6,012	6,012			
100012287	BELCHERTOWN	MA		04/28/2017		4,307		1,706			1,706		6,013	6,013			
100100909	PITTSBURG	CA		04/28/2023		6,108		(95)			(95)		6,014	6,014			
100015781	WESTMINSTER	CA		02/02/2018		6,103		(89)			(89)		6,014	6,014			
100116152	WILDOMAR	CA		07/20/2023		4,355		1,660			1,660		6,015	6,015			
100081613	PEARLAND	TX		03/24/2022		6,242		(225)			(225)		6,017	6,015		(2)	(2)
100024572	LYNWOOD	CA		09/20/2018		6,375		(359)			(359)		6,015	6,015			
100091821	GARLAND	TX		01/30/2023		6,603		(574)			(574)		6,029	6,016		(13)	(13)
100088060	STAMFORD	CT		10/25/2022		5,687		329			329		6,016	6,016			
100063393	GEORGETOWN	TX		07/01/2021		6,189		(173)			(173)		6,016	6,016			
100045985	TEWKSBURY	MA		11/25/2020		4,578		1,438			1,438		6,016	6,016			
100114696	OAKLAND	CA		06/29/2023		5,704		312			312		6,016	6,016			
100107808	PALM BAY	FL		05/19/2023		5,636		380			380		6,017	6,017			
100010828	CLOUTIERVILLE	LA		12/23/2016		6,113		(96)			(96)		6,017	6,017			
100080902	FORT WALTON BEACH	FL		04/01/2022		7,198		(1,179)			(1,179)		6,019	6,019			
100112037	PORT CHESTER	NY		06/29/2023		1,093		4,926			4,926		6,019	6,019			
100100349	PATCHOGUE	NY		04/27/2023		5,118		901			901		6,019	6,019			
100063897	GLENDALE	AZ		07/01/2021		5,938		81			81		6,019	6,019			
100014268	FOREST PARK	GA		09/27/2017		5,566		454			454		6,020	6,020			
100147470	BERTHOUD	CO		04/03/2024		6,011		9			9		6,020	6,020			
100061086	HELENDALE	CA		06/01/2021		5,972		49			49		6,020	6,020			
100049794	BRONX	NY		11/20/2020		7,508		(1,488)			(1,488)		6,020	6,020			
100129722	GATLINBURG	TN		09/29/2023		6,161		(141)			(141)		6,020	6,020			
100114958	VAN NUYS	CA		07/14/2023		6,355		(334)			(334)		6,021	6,021			
100139337	RIVERSIDE	CA		12/28/2023		5,925		96			96		6,021	6,021			
100131803	EL SOBRANTE	CA		10/06/2023		5,733		289			289		6,022	6,022			
100139738	UNITED KINGDOM	GBR		12/18/2023		6,031						(48)	5,983	6,024	41		41

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054570	BELLMORE	NY		03/23/2021		7,529		(1,505)			(1,505)		6,024	6,024			
100100451	NEW HYDE PARK	NY		04/27/2023		5,847		177			177		6,024	6,024			
100057757	ALBUQUERQUE	NM		06/30/2021		6,639		(615)			(615)		6,024	6,024			
100028675	NORTH BERGEN	NJ		10/26/2018		5,905		119			119		6,025	6,025			
100150771	LAFAYETTE	CA		05/07/2024		6,301		(276)			(276)		6,025	6,025			
100116715	PLACENTIA	CA		07/20/2023		4,082		1,944			1,944		6,025	6,025			
100060780	OWINGS MILLS	MD		06/01/2021		5,966		59			59		6,025	6,025			
100110661	RIDGEFIELD	WA		06/30/2023		5,464		561			561		6,025	6,025			
100081094	OAKLAND	MD		03/18/2022		5,732		293			293		6,026	6,026			
100028349	PHOENIX	AZ		10/26/2018		5,746		280			280		6,026	6,026			
100148057	LONG BEACH	CA		04/10/2024		6,820		(794)			(794)		6,026	6,026			
100143412	NORTH POTOMAC	MD		02/16/2024		6,251		(224)			(224)		6,026	6,026			
100057525	SIMI VALLEY	CA		06/30/2021		6,533		(506)			(506)		6,026	6,026			
100114957	SALT LAKE CITY	UT		07/14/2023		6,335		(308)			(308)		6,027	6,027			
100028193	SARASOTA	FL		10/26/2018		5,173		856			856		6,029	6,028		(1)	(1)
100087681	SARASOTA	FL		09/29/2022		6,227		(200)			(200)		6,028	6,028			
100030130	HIGHLAND	CA		12/20/2018		5,638		391			391		6,028	6,028			
100120387	WILDOMAR	CA		08/18/2023		6,256		(228)			(228)		6,028	6,028			
100126466	SOUTH CHARLESTON	OH		08/30/2023		7,022		(994)			(994)		6,028	6,028			
100149913	LOS ANGELES	CA		04/29/2024		6,803		(773)			(773)		6,030	6,030			
100024368	REDDING	CA		09/20/2018		6,299		(269)			(269)		6,030	6,030			
100101802	ELIZABETH	NJ		03/31/2023		33,498		(27,467)			(27,467)		6,030	6,030			
100100387	ISLIP TERRACE	NY		04/27/2023		4,111		1,920			1,920		6,031	6,031			
100077669	COLORADO SPRINGS	CO		01/03/2022		6,257		(226)			(226)		6,031	6,031			
4010051195	CAMDEN	NJ		05/31/2023		6,031							6,031	6,031			
100054186	RANCHO STA MARG	CA		03/23/2021		8,145		(2,114)			(2,114)		6,031	6,031			
100063847	ALPHARETTA	GA		07/01/2021		5,911		120			120		6,031	6,031			
100088945	SUNNY ISLES BEACH	FL		11/15/2022		5,966		65			65		6,031	6,031			
100129548	MERCED	CA		09/29/2023		5,495		536			536		6,032	6,032			
100081150	VANCOUVER	WA		03/18/2022		5,674		357			357		6,032	6,032			
100011803	UNIONDALE	NY		03/08/2017		4,313		1,719			1,719		6,032	6,032			
100119356	WAKEFIELD	MA		07/31/2023		6,222		(189)			(189)		6,032	6,032			
100076460	FORT LAUDERDALE	FL		12/21/2021		6,811		(779)			(779)		6,032	6,032			
100103683	NAUGATUCK	CT		05/08/2023		6,279		(247)			(247)		6,032	6,032			
100074202	SACRAMENTO	CA		12/09/2021		6,860		(827)			(827)		6,033	6,033			
100111299	CHULA VISTA	CA		06/29/2023		5,327		706			706		6,033	6,033			
100070622	CLINTON	MS		10/01/2021		6,102		(67)			(67)		6,034	6,034			
100155925	HOUSTON	TX		06/17/2024		6,153		(125)			(125)		6,027	6,035		8	8
100047454	HUNTSVILLE	TX		11/20/2020		7,029		(994)			(994)		6,035	6,035			
100076832	BRYAN	TX		12/27/2021		7,115		(1,080)			(1,080)		6,035	6,035			
100076144	HOUSTON	TX		01/07/2022		6,160		(125)			(125)		6,035	6,035			
100065735	MURFREESBORO	TN		07/28/2021		6,248		(213)			(213)		6,035	6,035			
100029513	ANN ARBOR	MI		10/26/2018		5,201		835			835		6,035	6,035			
100115094	RICHMOND	TX		07/14/2023		5,485		551			551		6,036	6,036			
100025175	EVERETT	MA		09/20/2018		5,840		197			197		6,037	6,037			
100168770	PLYMOUTH	MN		09/26/2024		6,404		(367)			(367)		6,037	6,037			
100030765	STOCKBRIDGE	GA		04/09/2019		6,436		(398)			(398)		6,038	6,038			
100126666	CHICAGO	IL		08/30/2023		6,429		(392)			(392)		6,038	6,038			
100119812	THE BRONX	NY		08/08/2023		6,595		(557)			(557)		6,038	6,038			
100030651	BRONX	NY		04/09/2019		2,715		3,324			3,324		6,039	6,039			
100142576	SCITUATE	MA		02/08/2024		6,325		(286)			(286)		6,039	6,039			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054685	OCALA	FL		03/23/2021		7,006		(966)			(966)		6,040	6,040			
100100445	CAMARILLO	CA		04/27/2023		6,525		(485)			(485)		6,040	6,040			
100141635	SANTA CLARA	CA		01/30/2024		6,869		(829)			(829)		6,040	6,040			
100172600	TULSA	OK		10/23/2024		6,340		(300)			(300)		6,040	6,040			
100133780	NEWBERG	OR		10/20/2023		6,151		(110)			(110)		6,041	6,041			
100152401	KATY	TX		05/17/2024		6,022		19			19		6,041	6,041			
100044120	GARDENA	CA		08/19/2020		5,561		480			480		6,041	6,041			
100119429	IRVINE	CA		07/31/2023		6,237		(195)			(195)		6,041	6,041			
100075074	ACWORTH	GA		12/01/2021		6,093		(51)			(51)		6,042	6,042			
100032140	SAN JOSE	CA		03/29/2019		4,789		1,253			1,253		6,042	6,042			
100078463	HOMESTEAD	FL		01/25/2022		6,806		(764)			(764)		6,043	6,043			
100110328	NASHVILLE	TN		06/30/2023		5,876		167			167		6,043	6,043			
100119402	ANAHEIM	CA		07/31/2023		6,179		(135)			(135)		6,043	6,043			
100117726	CORAL SPRINGS	FL		07/20/2023		(2,093)		8,137			8,137		6,044	6,044			
100081271	MORRISVILLE	NC		03/18/2022		5,600		444			444		6,044	6,044			
100129787	PALM BAY	FL		09/27/2023		6,365		(321)			(321)		6,044	6,044			
100153665	BOCA RATON	FL		05/31/2024		6,339		(295)			(295)		6,044	6,044			
100064281	WINTER HAVEN	FL		07/01/2021		5,718		327			327		6,045	6,045			
100112513	OLD ORCHARD BEACH	ME		06/29/2023		4,773		1,272			1,272		6,045	6,045			
100148154	CHICAGO	IL		05/15/2024		6,053		(8)			(8)		6,045	6,045			
100149691	EL DORADO HILLS	CA		04/26/2024		6,214		(168)			(168)		6,046	6,046			
100065552	SALT LAKE CITY	UT		07/28/2021		6,297		(251)			(251)		6,046	6,046			
100028436	OROSI	CA		10/26/2018		5,756		291			291		6,046	6,046			
100126759	BELLE CENTER	OH		08/30/2023		6,140		(94)			(94)		6,047	6,047			
100147033	RACINE	WI		03/27/2024		6,299		(252)			(252)		6,047	6,047			
100114687	SANTA CLARITA	CA		06/29/2023		6,247		(200)			(200)		6,047	6,047			
100137941	RALEIGH	NC		12/13/2023		5,984		64			64		6,047	6,047			
100011804	CENTRAL ISLIP	NY		03/08/2017		4,329		1,719			1,719		6,047	6,047			
100023403	IMPERIAL BEACH	CA		08/16/2018		6,170		(122)			(122)		6,048	6,048			
100152355	BOTHELL	WA		05/17/2024		4,761		1,287			1,287		6,048	6,048			
100076557	THORNTON	CO		12/16/2021		7,629		(1,580)			(1,580)		6,048	6,048			
100078742	LONG BEACH	CA		02/25/2022		6,998		(949)			(949)		6,049	6,049			
100119614	LONG BEACH	CA		07/31/2023		6,234		(185)			(185)		6,049	6,049			
100115521	LONG BEACH	CA		07/17/2023		6,284		(234)			(234)		6,050	6,050			
100114149	LATHROP	MO		06/29/2023		6,121		(71)			(71)		6,050	6,050			
100141784	COVINA	CA		01/30/2024		6,555		(505)			(505)		6,050	6,050			
100053585	LEAGUE CITY	TX		03/23/2021		6,184		(133)			(133)		6,051	6,051			
100140021	WEST WILDWOOD	NJ		01/09/2024		6,339		(288)			(288)		6,051	6,051			
100086156	LOCKWOOD	CA		10/07/2022		6,151		(98)			(98)		6,052	6,052			
100109370	DURANGO	CO		06/12/2023		6,319		(267)			(267)		6,053	6,053			
100113905	KISSIMMEE	FL		06/29/2023		5,651		402			402		6,053	6,053			
100065575	EVERETT	WA		07/28/2021		6,662		(609)			(609)		6,053	6,053			
100146604	SYOSSET	NY		03/20/2024		7,147		(1,093)			(1,093)		6,054	6,054			
100090973	ALLEN	TX		01/31/2023		6,747		(693)			(693)		6,054	6,054			
100060931	BAYTOWN	TX		06/01/2021		6,010		44			44		6,055	6,055			
100026088	CHICAGO	IL		09/20/2018		5,957		98			98		6,055	6,055			
100030981	SALIDA	CA		03/29/2019		5,843		211			211		6,055	6,055			
100100777	BERWYN	IL		04/28/2023		5,277		778			778		6,055	6,055			
100045063	VALDOSTA	GA		11/19/2020		6,086		(30)			(30)		6,056	6,056			
100029039	RESEDA AREA LOS ANGELES	CA		10/26/2018		6,159		(103)			(103)		6,056	6,056			
100081462	BUDA	TX		03/18/2022		5,526		530			530		6,056	6,056			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012323	LANGLOIS	OR		04/28/2017		6,498		(441)			(441)		6,057	6,057			
100070741	CLINTON	MD		10/01/2021		6,052		5			5		6,057	6,057			
100111939	JACKSONVILLE	FL		06/29/2023		4,710		1,347			1,347		6,057	6,057			
100031634	SAINT CLOUD	FL		03/29/2019		5,587		471			471		6,058	6,058			
100025180	RIDGEWOOD	NJ		09/20/2018		5,407		652			652		6,058	6,058			
100103295	OROSI	CA		04/27/2023		6,247		(189)			(189)		6,058	6,058			
100148629	KAPAA	HI		05/15/2024		6,353		(295)			(295)		6,059	6,059			
100157918	LONGS	SC		07/09/2024		5,685		374			374		6,059	6,059			
100031970	SAN DIEGO	CA		03/29/2019		5,832		228			228		6,060	6,060			
100080191	EAGLE	ID		02/25/2022		6,417		(357)			(357)		6,060	6,060			
100070448	PLEASANT HILL	MO		09/23/2021		6,425		(365)			(365)		6,060	6,060			
100053833	LAS VEGAS	NV		03/23/2021		7,422		(1,361)			(1,361)		6,061	6,061			
100071862	DOVER	NH		10/14/2021		6,645		(582)			(582)		6,063	6,061		(2)	(2)
100074454	WILLIAMSTOWN	NJ		12/02/2021		6,343		(282)			(282)		6,061	6,061			
100082609	SANTA ANA	CA		04/14/2022		6,220		(159)			(159)		6,061	6,061			
100084677	PHOENIX	AZ		08/02/2022		6,368		(306)			(306)		6,062	6,062			
100013236	LOS ANGELES	CA		05/25/2017		4,278		1,784			1,784		6,062	6,062			
100061820	CAPE CORAL	FL		07/01/2021		6,238		(175)			(175)		6,063	6,063			
100139943	PILOT POINT	TX		01/09/2024		6,457		(393)			(393)		6,064	6,064			
100039759	SCHAUMBURG	IL		10/28/2019		6,445		(381)			(381)		6,065	6,065			
100115663	HIGHLANDS	NC		07/20/2023		6,211		(145)			(145)		6,066	6,065		(1)	(1)
100024791	LAS VEGAS	NV		09/20/2018		5,602		463			463		6,065	6,065			
100157609	WOODINVILLE	WA		06/28/2024		12,241		(6,175)			(6,175)		6,066	6,066			
100114140	WALES	ME		06/29/2023		4,792		1,275			1,275		6,067	6,067			
100055422	TOPEKA	KS		03/23/2021		6,523		(456)			(456)		6,067	6,067			
100014125	MIAMI	FL		05/25/2017		5,329		741			741		6,069	6,069			
100049143	MIAMI	FL		11/20/2020		6,069							6,069	6,069			
100071666	N MYRTLE BEACH	SC		10/14/2021		6,383		(314)			(314)		6,069	6,069			
100063748	CHARLESTON	SC		07/01/2021		6,159		(89)			(89)		6,070	6,070			
100068138	MINNEAPOLIS	MN		08/25/2021		6,428		(358)			(358)		6,070	6,070			
100117224	LA PUENTE AREA	CA		07/20/2023		4,346		1,724			1,724		6,070	6,070			
100084689	NORWALK	CA		08/02/2022		6,182		(112)			(112)		6,071	6,071			
100138825	KINGSLAND	TX		12/21/2023		6,183		(112)			(112)		6,071	6,071			
100044275	FLORISSANT	MO		08/19/2020		5,371		701			701		6,072	6,072			
100049282	RIVERSIDE	CA		11/20/2020		7,049		(977)			(977)		6,072	6,072			
100047003	FELTON	CA		11/20/2020		6,075		(3)			(3)		6,072	6,072			
100133488	TRACY	CA		10/19/2023		6,118		(45)			(45)		6,072	6,072			
100055443	SWANSEA	SC		03/23/2021		6,862		(790)			(790)		6,072	6,072			
100137863	VERO BEACH	FL		12/08/2023		5,653		419			419		6,073	6,073			
100031882	LOS ANGELES	CA		03/29/2019		5,904		169			169		6,073	6,073			
100128802	LONG BEACH	CA		09/21/2023		6,415		(341)			(341)		6,074	6,074			
100053469	SOMERS POINT	NJ		03/23/2021		7,421		(1,346)			(1,346)		6,075	6,075			
100038937	WEXFORD	IRL		09/27/2019		3,577		2,665			2,665	(39)	6,204	6,075	(109)	(20)	(129)
100057999	RENO	NV		06/30/2021		6,535		(460)			(460)		6,075	6,075			
100030752	HIALEAH	FL		04/09/2019		4,475		1,600			1,600		6,075	6,075			
100111668	HARTVILLE	OH		06/29/2023		5,880		195			195		6,076	6,076			
100149080	FRISCO	TX		04/19/2024		6,817		(741)			(741)		6,076	6,076			
100119977	DENVER	NC		08/11/2023		5,987		90			90		6,077	6,077			
100076383	HOMESTEAD	FL		12/23/2021		7,167		(1,090)			(1,090)		6,077	6,077			
100075939	ST PETERSBURG	FL		01/07/2022		6,337		(260)			(260)		6,077	6,077			
100063966	SICKLERVILLE	NJ		07/01/2021		6,099		(21)			(21)		6,077	6,077			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011730	HERNDON	VA		03/08/2017		4,262		1,816			1,816		6,078	6,078			
100118639	BRONX	NY		07/25/2023		6,064		13			13		6,078	6,078			
100078974	PENSACOLA	FL		02/24/2022		6,239		(161)			(161)		6,078	6,078			
100065718	MOUNTLAKE TERRACE	WA		07/28/2021		6,631		(553)			(553)		6,078	6,078			
100057909	LEHI	UT		06/30/2021		6,275		(196)			(196)		6,079	6,079			
100060256	PHILADELPHIA	PA		06/25/2021		6,267		(188)			(188)		6,079	6,079			
100137449	PARKLAND	FL		01/11/2024		6,375		(296)			(296)		6,079	6,079			
100087967	ROSEVILLE	CA		10/25/2022		6,066		14			14		6,079	6,079			
100135058	HONOLULU	HI		11/01/2023		5,968		112			112		6,080	6,080			
100101992	CARSON	CA		04/14/2023		6,439		(359)			(359)		6,080	6,080			
100102772	SOUTH EL MONTE	CA		06/22/2023		6,786		(705)			(705)		6,080	6,080			
100113344	DADE CITY	FL		06/29/2023		3,659		2,416			2,416		6,075	6,081		6	6
100127999	LEBANON	TN		09/08/2023		5,426		655			655		6,081	6,081			
100065658	MATTHEWS	NC		07/28/2021		6,535		(454)			(454)		6,081	6,081			
100043926	NORFOLK	VA		08/19/2020		7,098		(1,017)			(1,017)		6,081	6,081			
100120118	CLAREMONT	CA		08/11/2023		6,257		(175)			(175)		6,082	6,082			
100112814	SOUTH HOLLAND	IL		06/29/2023		4,720		1,363			1,363		6,082	6,082			
100049507	CHICAGO	IL		11/20/2020		5,219		864			864		6,083	6,083			
100112076	KIRBYVILLE	MO		06/29/2023		2,779		3,304			3,304		6,083	6,083			
100044067	RIALTO	CA		08/19/2020		6,056		27			27		6,083	6,083			
100047640	SAINT PAUL	MN		11/20/2020		7,053		(970)			(970)		6,083	6,083			
100032056	HAYWARD	CA		03/29/2019		5,271		813			813		6,083	6,083			
100119948	PROVIDENCE	RI		08/11/2023		6,148		(64)			(64)		6,084	6,084			
100047158	HIALEAH	FL		11/20/2020		6,281		(196)			(196)		6,084	6,084			
100120805	NAPLES	FL		08/25/2023		6,449		(359)			(359)		6,090	6,085		(5)	(5)
100110238	OAKLAND	CA		06/30/2023		5,685		400			400		6,085	6,085			
100149168	SPRING LAKE	NJ		04/22/2024		6,799		(714)			(714)		6,085	6,085			
100026037	JOPPA	MD		09/20/2018		5,067		1,019			1,019		6,086	6,086			
100081501	LINCOLN	CA		03/18/2022		5,886		201			201		6,086	6,086			
100107791	WILLIS	TX		05/19/2023		5,220		866			866		6,086	6,086			
100084659	ACTON	CA		08/02/2022		5,962		124			124		6,087	6,087			
100089238	FLANDERS	NJ		01/26/2023		3,845		2,243			2,243		6,087	6,087			
100148792	ROSHARON	TX		04/17/2024		5,518		570			570		6,088	6,088			
100060168	SAVANNAH	GA		06/25/2021		6,674		(586)			(586)		6,088	6,088			
100116333	PACIFIC BEACH	WA		07/20/2023		2,747		3,341			3,341		6,088	6,088			
100148023	SANTA MARIA	CA		04/10/2024		6,116		(27)			(27)		6,089	6,089			
100132514	BOTHELL	WA		11/03/2023		5,640		450			450		6,089	6,089			
100119186	MILLVILLE	DE		07/31/2023		5,337		753			753		6,089	6,089			
100067108	AURORA	CO		08/02/2021		5,688		401			401		6,089	6,089			
100028970	KAMUELA	HI		10/26/2018		5,578		511			511		6,089	6,089			
100029352	KISSIMMEE	FL		10/26/2018		5,798		292			292		6,090	6,090			
100119272	DAVENPORT	FL		07/31/2023		6,164		(73)			(73)		6,090	6,090			
100100921	TRACY	CA		04/28/2023		4,550		1,540			1,540		6,090	6,090			
100044065	OCEANSIDE	CA		08/19/2020		6,509		(419)			(419)		6,090	6,090			
100138026	MIAMI	FL		12/13/2023		5,804		286			286		6,090	6,090			
100015787	DENVER	CO		02/02/2018		6,007		84			84		6,091	6,091			
100072001	MISSOURI CITY	TX		10/29/2021		6,828		(736)			(736)		6,092	6,092			
100026061	SAN JOSE	CA		09/20/2018		6,170		(77)			(77)		6,093	6,093			
100120360	OAKLAND	CA		08/18/2023		6,734		(636)			(636)		6,099	6,093		(6)	(6)
100054644	NORTH HALEDON	NJ		03/23/2021		6,770		(676)			(676)		6,094	6,093		(2)	(2)
100079154	LEANDER	TX		02/24/2022		6,149		(57)			(57)		6,093	6,093			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054687	NORTH AUGUSTA	SC		03/23/2021		6,790		(697)			(697)		6,094	6,093		(1)	(1)
100144601	NEW YORK	NY		03/13/2024		6,903		(809)			(809)		6,094	6,094			
100046815	MARIETTA	GA		11/20/2020		8,567		(2,473)			(2,473)		6,094	6,094			
100147955	FORT COLLINS	CO		04/08/2024		6,246		(152)			(152)		6,094	6,094			
100012282	WATERBURY	CT		04/28/2017		3,650		2,444			2,444		6,094	6,094			
100071891	PHOENIX	AZ		11/19/2021		6,687		(537)			(537)		6,150	6,094		(55)	(55)
100147864	ARGYLE	TX		04/08/2024		5,693		401			401		6,095	6,095			
100043201	ORLANDO	FL		08/13/2020		4,992		1,103			1,103		6,095	6,095			
100120388	LOS ANGELES	CA		08/18/2023		6,735		(641)			(641)		6,095	6,095			
100049378	CUTLER BAY	FL		11/20/2020		7,273		(1,179)			(1,179)		6,095	6,095			
100017507	GEORGETOWN	TX		04/26/2018		5,353		742			742		6,095	6,095			
100141555	CASA GRANDE	AZ		01/30/2024		6,164		(68)			(68)		6,096	6,096			
100142231	SANTA BARBARA	CA		03/15/2024		6,517		(421)			(421)		6,097	6,097			
100109058	DALLAS	TX		06/05/2023		6,993		(419)			(419)		6,574	6,097		(477)	(477)
100013865	OXNARD	CA		05/25/2017		5,452		645			645		6,097	6,097			
100081418	REDINGTON SHORES	FL		03/18/2022		5,948		149			149		6,097	6,097			
100079105	WENDOVER	UT		02/24/2022		6,128		(30)			(30)		6,098	6,097		(1)	(1)
100024753	INGLEWOOD	CA		09/20/2018		6,479		(382)			(382)		6,097	6,097			
100043975	ELLWOOD CITY	PA		08/19/2020		5,825		273			273		6,098	6,098			
100065456	PORTLAND	OR		07/28/2021		6,620		(522)			(522)		6,098	6,098			
100083813	TRACY	CA		07/12/2022		6,249		(151)			(151)		6,098	6,098			
100014779	JACKSONVILLE	FL		10/30/2017		5,200		899			899		6,099	6,099			
100132285	BREMERTON	WA		10/13/2023		6,063		37			37		6,100	6,100			
100048238	FORT LAUDERDALE	FL		11/20/2020		6,521		(420)			(420)		6,101	6,101			
100151573	LOS ANGELES	CA		05/10/2024		5,956		145			145		6,101	6,101			
100065784	BURBANK	CA		07/28/2021		6,554		(454)			(454)		6,101	6,101		1	1
100061204	SPANAWAY	WA		06/01/2021		6,041		61			61		6,102	6,102			
100120525	RIDGEFIELD	WA		08/18/2023		5,988		115			115		6,103	6,103			
100074944	ROCKY HILL	CT		12/01/2021		6,331		(227)			(227)		6,103	6,103			
100071575	BOISE	ID		10/14/2021		6,548		(443)			(443)		6,105	6,104		(1)	(1)
100127113	TULSA	OK		08/30/2023		6,122		(18)			(18)		6,104	6,104			
100076692	PHOENIX	AZ		12/30/2021		6,818		(713)			(713)		6,104	6,104			
100032104	EL MIRAGE	AZ		03/29/2019		5,960		145			145		6,105	6,105			
100031759	RENO	NV		03/29/2019		5,460		646			646		6,105	6,105			
100071182	MIDLAND	TX		10/01/2021		6,121		(16)			(16)		6,106	6,106			
100148051	MELISSA	TX		04/10/2024		6,648		(543)			(543)		6,106	6,106			
100148636	TAVERNIER	FL		05/15/2024		6,035		71			71		6,106	6,106			
100117116	BROOKLYN	NY		07/20/2023		4,436		1,671			1,671		6,107	6,107			
100141692	LOS ANGELES	CA		01/30/2024		6,727		(621)			(621)		6,107	6,107			
100064355	INDEPENDENCE	KY		07/01/2021		5,825		282			282		6,107	6,107			
100032034	NAPLES	FL		03/29/2019		4,432		1,675			1,675		6,108	6,108			
100080505	EDINBURG	VA		03/10/2022		6,546		(436)			(436)		6,110	6,108		(2)	(2)
100090781	SANFORD	FL		02/28/2023		6,290		(182)			(182)		6,108	6,108			
100057628	CAPE CORAL	FL		06/30/2021		6,368		(259)			(259)		6,109	6,109			
100065773	CHARLESTON	SC		07/28/2021		6,524		(415)			(415)		6,109	6,109			
100060776	SUFFOLK	VA		06/01/2021		6,068		42			42		6,110	6,110			
100079071	TULSA	OK		02/24/2022		6,235		(124)			(124)		6,112	6,110		(2)	(2)
100137080	LINDON	UT		11/28/2023		6,455		(344)			(344)		6,110	6,110			
100043582	ROCKLAND	MA		08/13/2020		6,696		(587)			(587)		6,109	6,111		2	2
100127991	PORTLAND	TN		09/08/2023		5,827		284			284		6,111	6,111			
100135597	PATTERSON	CA		11/09/2023		5,998		114			114		6,112	6,112			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119454	SAN DIEGO	CA		07/31/2023		6,264		(152)			(152)		6,112	6,112			
100159469	BAYONNE	NJ		07/15/2024		6,388		(275)			(275)		6,113	6,113			
100067863	NEWHALL	CA		09/23/2021		6,528		(414)			(414)		6,114	6,114			
100045529	CLIFFSIDE PARK	NJ		11/25/2020		6,921		(806)			(806)		6,115	6,115			
100011929	TORRANCE	CA		03/08/2017		4,122		1,993			1,993		6,116	6,116			
100071493	DOUGLASVILLE	GA		10/26/2021		6,297		(180)			(180)		6,117	6,117			
100117701	CIBOLO	TX		07/20/2023		5,138		979			979		6,117	6,117			
100118781	ENCINO	CA		07/25/2023		2,492		3,625			3,625		6,117	6,117			
100140470	BOISE	ID		01/17/2024		6,524		(407)			(407)		6,117	6,117			
100026852	HANOVER PARK	IL		09/26/2018		5,133		984			984		6,117	6,117			
100060653	NORFOLK	VA		06/01/2021		6,070		48			48		6,117	6,117			
100031394	LA JOLLA	CA		03/29/2019		6,892		(774)			(774)		6,117	6,117			
100012737	SPRING HILL	FL		05/25/2017		5,605		513			513		6,118	6,118			
100120496	VALLEY CENTER	CA		08/18/2023		6,630		(511)			(511)		6,118	6,118			
100110539	METAIRIE	LA		06/30/2023		6,428		(309)			(309)		6,119	6,119			
100011607	ARNOLD	MO		03/08/2017		4,203		1,916			1,916		6,119	6,119			
100130046	LANHAM	MD		09/27/2023		6,323		(204)			(204)		6,119	6,119			
100028266	BELLEROSE	NY		10/26/2018		5,307		813			813		6,119	6,119			
100112933	ABILENE	KS		06/29/2023		7,055		(935)			(935)		6,120	6,120			
100044290	VIRGINIA BEACH	VA		08/19/2020		6,149		(28)			(28)		6,121	6,121			
100019684	BURLINGTON	VT		07/26/2018		6,036		85			85		6,121	6,121			
100079139	AVENEL	NJ		02/24/2022		6,164		(43)			(43)		6,121	6,121			
100158435	BATTLE GROUND	WA		07/10/2024		6,745		(624)			(624)		6,121	6,121			
100066717	JACKSON	NJ		08/02/2021		6,306		(184)			(184)		6,122	6,122			
100119029	SPOKANE	WA		07/27/2023		5,285		837			837		6,122	6,122			
100143042	MONTEBELLO	CA		02/14/2024		6,397		(275)			(275)		6,123	6,123			
100119906	RIVERSIDE	CA		08/10/2023		6,261		(137)			(137)		6,123	6,123			
100128851	PALM BEACH GARDENS	FL		09/21/2023		6,502		(378)			(378)		6,124	6,124			
100156730	SANTA BARBARA	CA		06/26/2024		7,117		(993)			(993)		6,124	6,124			
100071478	COOPER CITY	FL		10/26/2021		7,650		(1,526)			(1,526)		6,124	6,124			
100060640	GLENDALE	AZ		06/01/2021		6,075		49			49		6,124	6,124			
100134731	LOS ANGELES	CA		10/30/2023		6,139		(14)			(14)		6,125	6,125			
100019886	ABILENE	TX		07/30/2018		6,356		(231)			(231)		6,125	6,125			
100129845	SAN DIEGO	CA		09/27/2023		(2,734)		8,859			8,859		6,125	6,125			
100080830	LAKE WORTH	FL		03/10/2022		6,730		(587)			(587)		6,143	6,127		(16)	(16)
100136258	POCONO LAKE	PA		11/20/2023		5,868		260			260		6,127	6,127			
100119046	BRUTUS	MI		07/27/2023		5,926		201			201		6,128	6,128			
100026148	ALVIN	TX		09/20/2018		6,054		75			75		6,129	6,128		(1)	(1)
100114518	MISSION VIEJO	CA		06/29/2023		6,303		(175)			(175)		6,128	6,128			
100078850	TOMS RIVER	NJ		02/24/2022		6,481		(353)			(353)		6,128	6,128			
100029692	NORTON	MA		10/26/2018		5,280		849			849		6,129	6,129			
100110658	RIDGEFIELD	WA		06/30/2023		5,564		565			565		6,129	6,129			
100028216	BROOKLYN CENTER	MN		10/26/2018		5,287		843			843		6,129	6,129			
100148169	LOS ANGELES	CA		05/15/2024		6,103		27			27		6,130	6,130			
100047246	NEWHALL	CA		11/20/2020		6,740		(610)			(610)		6,130	6,130			
100115679	ROCKWALL	TX		07/20/2023		6,007		123			123		6,130	6,130			
100067735	LAHAINA	HI		09/23/2021		6,415		(285)			(285)		6,130	6,130			
100078345	TEMPE	AZ		02/10/2022		6,989		(858)			(858)		6,131	6,131			
100079550	VIRGINIA BEACH	VA		04/08/2022		6,664		(533)			(533)		6,131	6,131			
100031138	SAN DIEGO	CA		03/29/2019		5,037		1,094			1,094		6,132	6,132			
100129456	PITTSBURGH	PA		09/29/2023		6,216		(82)			(82)		6,133	6,133			

SCHEDULE B - PART 3

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100000259	FRESNO	TX		09/27/2016		6,327		(194)			(194)		6,133	6,133			
100151021	OXON HILL	MD		05/08/2024		6,436		(303)			(303)		6,133	6,133			
100013352	LAUREL	DE		05/25/2017		4,801		1,333			1,333		6,134	6,134			
100134680	RAMROD KEY	FL		10/30/2023		6,302		(168)			(168)		6,134	6,134			
100127099	EARLIMART	CA		08/30/2023		4,567		1,567			1,567		6,134	6,134			
100132439	ATLANTA	GA		11/03/2023		5,215		919			919		6,134	6,134			
100078884	BRIDGEPORT	CT		02/24/2022		6,047		87			87		6,134	6,134			
100066054	BROOMFIELD	CO		08/02/2021		6,210		(74)			(74)		6,136	6,136			
100113533	KENNEBUNKPORT	ME		06/29/2023		5,149		987			987		6,136	6,136			
100011051	CHESTERFIELD	VA		12/23/2016		5,692		444			444		6,136	6,136			
100119213	PHILADELPHIA	PA		07/31/2023		6,138		(1)			(1)		6,136	6,136			
100024094	MORRO BAY	CA		09/10/2018		6,369		(232)			(232)		6,137	6,137			
100113455	JOLIET	IL		06/29/2023		6,063		73			73		6,137	6,137			
100161379	AUBURNDALE	FL		07/25/2024		6,533		(396)			(396)		6,137	6,137			
100119285	ARLINGTON	VA		07/31/2023		5,866		271			271		6,137	6,137			
100049395	STUART	FL		11/20/2020		6,842		(704)			(704)		6,138	6,138			
100111890	SOLDIERS GROVE	WI		06/29/2023		4,666		1,472			1,472		6,138	6,138			
100109926	BROOKLYN	NY		06/22/2023		6,534		(396)			(396)		6,138	6,138			
100071491	HOMESTEAD	FL		10/26/2021		6,365		(227)			(227)		6,138	6,138			
100103877	LINDENHURST	NY		05/10/2023		1,126		5,012			5,012		6,139	6,139			
100136449	RALEIGH	NC		11/20/2023		5,930		209			209		6,139	6,139			
100050228	VENETA	OR		11/20/2020		8,460		(2,321)			(2,321)		6,139	6,139			
100134280	MAPLE VALLEY	WA		10/27/2023		6,291		(151)			(151)		6,139	6,139			
100088290	BOZEMAN	MT		10/24/2022		6,306		(166)			(166)		6,140	6,140			
100127993	SILVER SPRING	MD		09/08/2023		5,432		709			709		6,140	6,140			
100076255	WEST HAVEN	CT		01/07/2022		6,464		(323)			(323)		6,141	6,141			
100136401	SURF CITY	NC		11/20/2023		5,833		308			308		6,141	6,141			
100070400	BURKE	VA		09/23/2021		6,644		(503)			(503)		6,141	6,141			
100115296	THORNTON	CO		07/17/2023		5,928		113			113		6,041	6,141		100	100
100116475	MIAMI	FL		07/20/2023		3,676		2,466			2,466		6,141	6,141			
100080212	ODESSA	FL		02/25/2022		6,487		(345)			(345)		6,142	6,142			
100080388	PARADISE	CA		04/14/2022		6,351		(209)			(209)		6,143	6,143			
100031971	NEVADA CITY	CA		03/29/2019		5,812		331			331		6,143	6,143			
100078593	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		6,298						111	6,409	6,143	(266)		(266)
100071568	STERLING	VA		10/14/2021		6,489		(347)			(347)		6,143	6,143			
100081123	BROADVIEW HEIGHTS	OH		03/18/2022		5,828		315			315		6,143	6,143			
100116615	BRASELTON	GA		07/20/2023		(7,858)		14,002			14,002		6,143	6,143			
100135471	LAKEVILLE	MN		11/13/2023		5,029		1,114			1,114		6,144	6,143			
100110482	FT WORTH	TX		06/30/2023		6,514		(369)			(369)		6,145	6,143		(1)	(1)
100065317	BOISE	ID		07/28/2021		6,726		(582)			(582)		6,144	6,144			
100060130	SAN LEANDRO	CA		06/25/2021		6,566		(421)			(421)		6,144	6,144			
100078644	DAVIE	FL		02/02/2022		6,838		(694)			(694)		6,144	6,144			
100127288	CUMMING	GA		08/30/2023		3,226		2,918			2,918		6,144	6,144			
100081152	MATTHEWS	NC		03/18/2022		5,751		394			394		6,144	6,144			
100081247	PLACENTIA	CA		03/18/2022		5,994		151			151		6,145	6,145			
100120869	PARKER	CO		08/28/2023		6,423		(278)			(278)		6,145	6,145			
100140156	DAVENPORT	FL		01/09/2024		6,315		(171)			(171)		6,145	6,145			
100138362	JAMUL	CA		12/18/2023		6,462		(316)			(316)		6,145	6,145			
100111426	STEVENSON RANCH	CA		06/29/2023		3,871		2,275			2,275		6,145	6,145			
100067906	CLIFTON	NJ		09/23/2021		6,441		(295)			(295)		6,147	6,147			
100101023	BOISE	ID		04/28/2023		3,707		2,440			2,440		6,147	6,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100082994	PLAISTOW	NH		05/05/2022		6,741		(586)			(586)		6,156	6,148		(8)	(8)
100110425	HOLMES BEACH	FL		06/30/2023		5,831		316			316		6,148	6,148			
100087328	ORLANDO	FL		10/25/2022		5,235		913			913		6,148	6,148			
100129224	SEDONA	AZ		11/03/2023		6,242		(93)			(93)		6,148	6,148			
100062171	TULSA	OK		07/01/2021		6,342		(193)			(193)		6,148	6,148			
100111357	BENSON	AZ		06/29/2023		6,157		(7)			(7)		6,150	6,150			
100110333	PAWTUCKET	RI		06/30/2023		5,901		250			250		6,150	6,150			
100081020	STEAMBOAT SPRINGS	CO		03/18/2022		5,836		315			315		6,151	6,151			
100117377	PLANO	TX		07/20/2023		3,248		2,903			2,903		6,151	6,151			
100115469	LOS ANGELES	CA		07/17/2023		6,495		(344)			(344)		6,151	6,151			
100091415	SPOKANE VALLEY	WA		02/22/2023		6,383		(231)			(231)		6,151	6,151			
100156038	ADDISON	TX		06/18/2024		6,634		(481)			(481)		6,153	6,153			
100030246	PITTSBURG	CA		12/20/2018		5,758		395			395		6,153	6,153			
100120829	KEY WEST	FL		08/25/2023		6,126		27			27		6,153	6,153			
100110710	BONITA	CA		08/11/2023		6,735		(582)			(582)		6,153	6,153			
100115065	PRINCETON	TX		07/14/2023		6,062		91			91		6,153	6,153			
100025158	WEST SACRAMENTO	CA		09/20/2018		6,152		2			2		6,154	6,154			
100061001	ODESSA	TX		06/01/2021		6,095		59			59		6,154	6,154			
100131799	HAPPY VALLEY	OR		10/06/2023		6,268		(113)			(113)		6,154	6,154			
100100344	CARLSTADT	NJ		04/27/2023		4,838		1,317			1,317		6,155	6,155			
100116308	FLUSHING	NY		07/20/2023		3,545		2,610			2,610		6,155	6,155			
100061977	HOUSTON	TX		07/01/2021		6,373		(218)			(218)		6,155	6,155			
100087993	MARINA	CA		10/25/2022		6,322		(166)			(166)		6,155	6,155			
100043189	CORONA	CA		05/28/2020		5,615		541			541		6,156	6,156			
100127300	MONTGOMERY	AL		08/30/2023		3,861		2,295			2,295		6,156	6,156			
100014242	WALDORF	MD		09/27/2017		5,353		804			804		6,157	6,157			
100024615	SPRINGFIELD	VA		09/20/2018		6,135		23			23		6,157	6,157			
100100417	SAN ANTONIO	TX		04/27/2023		4,912		1,245			1,245		6,157	6,157			
100049816	SALINAS	CA		11/20/2020		7,727		(1,569)			(1,569)		6,157	6,157			
100103811	MOUNT VERNON	NY		05/10/2023		6,406		(248)			(248)		6,158	6,158			
100128785	ELLICOTT CITY	MD		09/21/2023		6,582		(424)			(424)		6,158	6,158			
100144317	WOODLAND HILLS	CA		03/07/2024		6,679		(521)			(521)		6,158	6,158			
100101845	GARDEN GROVE	CA		04/06/2023		6,344		(186)			(186)		6,158	6,158			
100065377	PHILADELPHIA	PA		07/28/2021		6,501		(342)			(342)		6,158	6,158			
100062729	HANFORD	CA		07/01/2021		6,291		(133)			(133)		6,159	6,159			
100000622	JACKSONVILLE	FL		09/27/2016		3,164		2,995			2,995		6,159	6,159			
100115336	NORTH MIAMI BEACH	FL		07/17/2023		6,196		(37)			(37)		6,159	6,159			
100075262	FREDERICK	MD		12/01/2021		6,178		(18)			(18)		6,160	6,160			
100011327	TWIN FALLS	ID		12/23/2016		6,165		(5)			(5)		6,160	6,160			
100136234	FALCON HEIGHTS	MN		11/20/2023		6,080		81			81		6,161	6,161			
100137981	SUWANEE	GA		12/13/2023		5,194		967			967		6,161	6,161			
100026666	SALINAS	CA		09/26/2018		4,991		1,170			1,170		6,161	6,161			
100071716	CENTRAL FALLS	RI		10/14/2021		6,723		(561)			(561)		6,161	6,161			
100063631	ROTTERDAM JUNCTION	NY		07/01/2021		6,209		(47)			(47)		6,162	6,162			
100138979	ALBANY	GA		12/21/2023		6,967		(805)			(805)		6,162	6,162			
100024553	SAINT AUGUSTINE	FL		09/20/2018		4,398		1,765			1,765		6,162	6,162			
100063651	LAKEVIEW	NY		07/01/2021		5,856		306			306		6,162	6,162			
100082150	MIAMI	FL		04/14/2022		6,545		(383)			(383)		6,163	6,163			
100057921	LOVELAND	CO		06/30/2021		6,558		(396)			(396)		6,163	6,163			
100079144	VENTURA	CA		02/24/2022		6,343		(180)			(180)		6,163	6,163			
100066929	SAND SPRINGS	OK		08/02/2021		6,154		9			9		6,164	6,164			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141046	SHERMAN OAKS	CA		02/20/2024		6,374		(210)			(210)		6,164	6,164			
100029653	AUBURN	WA		10/26/2018		5,560		604			604		6,164	6,164			
100011414	DENTON	MD		12/23/2016		5,117		1,047			1,047		6,164	6,164			
100027035	LAWNDALE	CA		09/26/2018		5,781		385			385		6,166	6,166			
100031663	FAIRFIELD	CA		03/29/2019		5,974		192			192		6,166	6,166			
100000181	COATESVILLE	PA		09/27/2016		5,286		881			881		6,167	6,167			
100120060	DURHAM	NC		08/11/2023		5,966		203			203		6,170	6,168		(2)	(2)
100062722	MANASSAS	VA		07/01/2021		6,440		(271)			(271)		6,169	6,169			
100086549	LEMONT	IL		09/30/2022		6,107		62			62		6,169	6,169			
100119752	MOUNT VERNON	NY		08/08/2023		6,340		(171)			(171)		6,169	6,169			
100067883	MIAMI	FL		09/23/2021		6,670		(500)			(500)		6,170	6,170			
100064537	CLIFTON	NJ		07/01/2021		5,897		273			273		6,170	6,170			
100057731	MEMPHIS	TN		06/30/2021		6,669		(499)			(499)		6,170	6,170			
100079089	NEW ORLEANS	LA		02/24/2022		5,982		188			188		6,170	6,170			
100133746	LEANDER	TX		10/23/2023		6,146		24			24		6,170	6,170			
100118796	LOS ANGELES	CA		07/25/2023		9,622		(3,451)			(3,451)		6,170	6,170			
100024181	LOS ANGELES	CA		09/20/2018		6,781		(611)			(611)		6,171	6,171			
100017182	ORANGE	CA		04/26/2018		5,706		464			464		6,171	6,171			
100069004	KAPOLEI	HI		09/01/2021		6,180		(9)			(9)		6,171	6,171			
100054430	SANTA ANA	CA		03/23/2021		6,471		(300)			(300)		6,171	6,171			
100079152	MIAMI	FL		02/24/2022		6,213		(40)			(40)		6,172	6,172			
100077211	MUSCLE SHOALS	AL		01/03/2022		6,358		(186)			(186)		6,172	6,172			
100089263	SUN VALLEY	CA		01/26/2023		6,541		(368)			(368)		6,173	6,173			
100029367	SAN JUAN CAPISTRANO	CA		10/26/2018		6,538		(365)			(365)		6,173	6,173			
100081624	MIDDLETOWN	CT		03/24/2022		6,409		(235)			(235)		6,174	6,174			
100153363	VENTURA	CA		05/30/2024		6,264		(89)			(89)		6,175	6,175			
100143088	SAN DIEGO	CA		02/16/2024		6,307		(133)			(133)		6,175	6,175			
100081221	MARS HILL	NC		03/18/2022		5,815		360			360		6,175	6,175		(1)	(1)
100137026	MANTECA	CA		11/28/2023		4,519		1,656			1,656		6,175	6,175			
100111958	SAYLORSBURG	PA		06/29/2023		5,569		607			607		6,175	6,175			
100160505	GREENVILLE	SC		07/19/2024		6,721		(546)			(546)		6,175	6,175			
100117550	MORENO VALLEY	CA		07/20/2023		5,604		571			571		6,175	6,175			
100068140	DISTRICT HTS	MD		08/25/2021		6,626		(450)			(450)		6,176	6,175		(1)	(1)
100136470	LOGANVILLE	GA		11/20/2023		5,336		840			840		6,176	6,176			
100117593	HAINES CITY	FL		07/20/2023		6,388		(211)			(211)		6,176	6,176			
100143010	RIO RANCHO	NM		02/12/2024		6,634		(457)			(457)		6,176	6,176			
100024768	GAITHERSBURG	MD		09/20/2018		6,074		103			103		6,177	6,177			
100099654	TAMPA	FL		04/06/2023		5,608		569			569		6,177	6,177			
100074089	COLORADO SPRINGS	CO		12/09/2021		7,421		(1,244)			(1,244)		6,177	6,177			
100116198	JACKSONVILLE BEACH	FL		07/20/2023		3,612		2,566			2,566		6,178	6,178			
100054506	STAMFORD	CT		03/23/2021		7,890		(1,712)			(1,712)		6,178	6,178			
100120814	GRANADA HILLS	CA		08/25/2023		6,727		(550)			(550)		6,178	6,178			
100151493	COCOA BEACH	FL		05/10/2024		6,350		(172)			(172)		6,178	6,178			
100099739	YONKERS	NY		02/28/2023		6,470		(291)			(291)		6,178	6,178			
100019745	TUCSON	AZ		07/26/2018		6,429		(250)			(250)		6,179	6,179			
100083261	NORTH HIGHLANDS	CA		05/10/2022		6,389		(210)			(210)		6,179	6,179			
100030212	PIXLEY	CA		12/20/2018		6,299		(118)			(118)		6,180	6,180			
100157776	MONROE	NC		08/01/2024		6,587		(406)			(406)		6,181	6,181			
100081268	TRACY	CA		03/18/2022		5,797		384			384		6,181	6,181			
100120224	DES PLAINES	IL		08/18/2023		6,630		(448)			(448)		6,182	6,182			
100057554	RIDGECREST	CA		06/30/2021		6,357		(175)			(175)		6,182	6,182			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100039007	DUBLIN	IRL		09/27/2019		4,502		2,221			2,221	(38)	6,685	6,183	(122)	(380)	(502)
100046931	ALBUQUERQUE	NM		11/20/2020		6,422		(239)			(239)		6,183	6,183			
100137325	SEVIERVILLE	TN		12/01/2023		5,932		251			251		6,183	6,183			
100116312	STATEN ISLAND	NY		07/20/2023		3,686		2,497			2,497		6,183	6,183			
100089738	ORANGE BEACH	AL		12/02/2022		6,204		(19)			(19)		6,185	6,184		(1)	(1)
100011994	HIALEAH	FL		03/08/2017		4,388		1,796			1,796		6,184	6,184			
100081098	HAYMARKET	VA		03/18/2022		5,709		475			475		6,184	6,184			
100088836	ANTIOCH	CA		11/15/2022		6,215		(29)			(29)		6,185	6,185			
100092049	FLUSHING	NY		02/09/2023		6,582		(396)			(396)		6,185	6,185			
100119941	ATLANTA	GA		08/10/2023		6,515		(329)			(329)		6,187	6,186		(1)	(1)
100152579	GLENSIDE	PA		05/17/2024		6,271		(93)			(93)		6,178	6,186		8	8
100044074	ORANGE	CA		08/19/2020		6,831		(645)			(645)		6,186	6,186			
100149903	LOS ANGELES	CA		04/29/2024		5,098		1,089			1,089		6,187	6,187			
100159531	SHERMAN OAKS	CA		07/15/2024		6,925		(738)			(738)		6,187	6,187			
100048264	FORT LAUDERDALE	FL		11/20/2020		6,945		(758)			(758)		6,187	6,187			
100110490	CHARLOTTE	NC		06/30/2023		6,558		(369)			(369)		6,189	6,189			
100063912	INDIANAPOLIS	IN		07/01/2021		6,084		106			106		6,190	6,190			
100011357	SPRINGFIELD	MO		12/23/2016		5,931		259			259		6,190	6,190			
100030661	RIDGEFIELD	NJ		04/09/2019		4,912		1,279			1,279		6,191	6,191			
100164500	OXNARD	CA		08/21/2024		6,486		(294)			(294)		6,191	6,191			
100090773	NORTH HOLLYWOOD	CA		02/28/2023		6,990		(798)			(798)		6,192	6,192			
100090988	CHULA VISTA	CA		01/31/2023		6,367		(176)			(176)		6,192	6,192			
100147079	INDIO	CA		03/28/2024		6,483		(290)			(290)		6,192	6,192			
100011516	CHESTERTOWN	MD		03/08/2017		2,813		3,380			3,380		6,192	6,192			
100149204	DOWNEY	CA		04/22/2024		6,696		(503)			(503)		6,193	6,193			
100049868	MECHANICSVILLE	VA		11/20/2020		6,306		(113)			(113)		6,193	6,193			
100110573	MARIETTA	GA		06/30/2023		6,237		(43)			(43)		6,194	6,194		(1)	(1)
100067446	CLINTON	MA		09/23/2021		6,517		(324)			(324)		6,194	6,194			
100048077	LAS VEGAS	NV		11/20/2020		7,328		(1,135)			(1,135)		6,194	6,194			
100109855	THE BRONX	NY		06/22/2023		6,671		(477)			(477)		6,194	6,194			
100079170	CAPE CORAL	FL		02/24/2022		6,677		(483)			(483)		6,194	6,194			
100135248	CROSSVILLE	TN		11/08/2023		6,380		(185)			(185)		6,194	6,195		(1)	(1)
100067640	WEST SACRAMENTO	CA		09/23/2021		6,542		(347)			(347)		6,195	6,195			
100103883	COPIAGUE	NY		05/10/2023		6,541		(345)			(345)		6,196	6,196			
100010893	DARLINGTON	MD		12/23/2016		5,093		1,103			1,103		6,196	6,196			
100102946	PIGEON FORGE	TN		06/22/2023		7,407		(1,211)			(1,211)		6,196	6,196			
100026612	LAKE FOREST	CA		09/26/2018		6,014		183			183		6,197	6,197			
100140582	RANCHO MISSION VIEJO	CA		01/19/2024		5,678		520			520		6,198	6,198			
100038908	GALWAY	IRL		09/27/2019		(1,449)		7,571			7,571		6,122	6,198	(1)	77	76
100024889	ARLETA	CA		09/20/2018		5,661		537			537		6,198	6,198			
100055286	PITTSBURGH	PA		03/23/2021		7,835		(1,637)			(1,637)		6,199	6,199			
100103682	SCOTTSDALE	AZ		05/08/2023		6,288		(89)			(89)		6,199	6,199			
100065553	DANIA BEACH	FL		07/28/2021		6,565		(365)			(365)		6,200	6,199			
100116623	WEST HILLS	CA		07/20/2023		3,825		2,374			2,374		6,199	6,199			
100016557	TACOMA	WA		04/10/2018		5,827		372			372		6,200	6,200			
100025697	GRASS VALLEY	CA		09/20/2018		6,283		(83)			(83)		6,200	6,200			
100025283	SAINT ALBANS	NY		09/20/2018		4,641		1,559			1,559		6,201	6,201			
100110950	YELM	WA		06/29/2023		5,070		1,131			1,131		6,201	6,201			
100084645	MIAMI	FL		08/02/2022		7,745		(1,544)			(1,544)		6,201	6,201			
100078981	MCMINNVILLE	OR		02/24/2022		6,421		(219)			(219)		6,202	6,202			
100048474	CANYON COUNTRY	CA		11/20/2020		6,127		75			75		6,202	6,202			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090091	FELTON	CA		01/13/2023		6,416		(214)			(214)		6,202	6,202			
100116349	CHARLOTTE	NC		07/20/2023		(7,670)		13,872			13,872		6,202	6,202			
100114479	BELLEFONTE	PA		06/29/2023		6,491		(289)			(289)		6,202	6,202			
100062470	DES PLAINES	IL		07/01/2021		6,371		(168)			(168)		6,203	6,203			
100127391	RIVER FOREST	IL		08/30/2023		5,518		685			685		6,203	6,203			
100134312	LAKE WORTH	FL		10/27/2023		6,046		158			158		6,204	6,204			
100083234	FULLERTON	CA		05/10/2022		6,530		(326)			(326)		6,204	6,204			
100149598	MENIFEE	CA		04/26/2024		5,979		225			225		6,204	6,204			
100030373	CIBOLA	TX		12/20/2018		6,064		140			140		6,204	6,204			
100081147	ARLINGTON	VA		03/18/2022		5,678		527			527		6,205	6,205			
100071880	YORBA LINDA	CA		11/05/2021		6,675		(469)			(469)		6,205	6,205			
100045050	SMYRNA	DE		11/19/2020		5,604		602			602		6,205	6,205			
100063131	GLENN HEIGHTS	TX		07/01/2021		6,379		(174)			(174)		6,205	6,205			
100118035	FRESNO	CA		07/20/2023		5,511		695			695		6,206	6,206			
100034230	OFFALY	IRL		06/21/2019		1,581		(582)			(582)	235	1,234	6,206	(351)	5,323	4,972
100140321	SCITUATE	MA		01/18/2024		6,589		(383)			(383)		6,206	6,206			
100145853	LAS VEGAS	NV		03/15/2024		7,182		(975)			(975)		6,207	6,207			
100013807	NEW BEDFORD	MA		05/25/2017		5,588		619			619		6,207	6,207			
100064744	CROSS JUNCTION	VA		07/14/2021		6,813		(606)			(606)		6,207	6,207			
100064934	HOLLYWOOD	FL		07/14/2021		6,646		(439)			(439)		6,207	6,207			
100012040	WEST NEW YORK	NJ		03/08/2017		5,506		701			701		6,207	6,207			
100030368	ROSEVILLE	MN		12/20/2018		6,050		158			158		6,208	6,208			
100114194	WATSONVILLE	CA		06/29/2023		5,308		900			900		6,208	6,208			
100128404	SUN CITY	AZ		09/15/2023		6,790		(571)			(571)		6,219	6,208		(11)	(11)
100132348	CLOVIS	CA		11/03/2023		4,595		1,613			1,613		6,208	6,208			
100141283	HACIENDA HEIGHTS	CA		01/30/2024		3,582		2,627			2,627		6,208	6,208			
100055412	BRONX	NY		03/23/2021		8,782		(2,574)			(2,574)		6,209	6,209			
100129583	SHIP BOTTOM	NJ		09/29/2023		6,687		(478)			(478)		6,209	6,209			
100078810	HAMPTON	VA		02/24/2022		6,055		154			154		6,209	6,209			
100119395	SIMI VALLEY	CA		07/31/2023		6,275		(66)			(66)		6,209	6,209			
100112137	MINERAL	VA		06/29/2023		4,766		1,444			1,444		6,209	6,209			
100017459	SUNNY ISLES BEACH	FL		04/26/2018		6,193		16			16		6,209	6,209			
100091327	CYPRESS	TX		01/13/2023		6,644		(435)			(435)		6,210	6,210			
100039119	WESTMEATH	IRL		09/27/2019		4,871		1,545			1,545	(46)	6,369	6,210	(102)	(58)	(159)
100078233	PALM CITY	FL		02/10/2022		6,779		(569)			(569)		6,210	6,210			
100118125	MIAMI	FL		07/20/2023		6,743		(533)			(533)		6,211	6,211			
100044764	PEABODY	MA		11/19/2020		6,986		(775)			(775)		6,211	6,211			
100047899	SAINT PAUL	MN		11/20/2020		6,617		(404)			(404)		6,213	6,212		(1)	(1)
100067922	TUSTIN	CA		09/23/2021		6,523		(311)			(311)		6,212	6,212			
100025326	PROSPER	TX		09/20/2018		5,633		579			579		6,212	6,212			
100100495	OCEAN CITY	NJ		04/27/2023		6,113		99			99		6,213	6,213			
100134873	IRVINE	CA		10/30/2023		4,209		2,004			2,004		6,213	6,213			
100028089	BUCKEYE	AZ		10/26/2018		5,747		467			467		6,214	6,214			
100043461	SHEPHERDSVILLE	KY		08/13/2020		6,344		(130)			(130)		6,214	6,214			
100010669	HIALEAH	FL		12/23/2016		4,980		1,234			1,234		6,214	6,214			
100116868	HACIENDA HEIGHTS	CA		07/20/2023		5,012		1,202			1,202		6,214	6,214			
100136171	MIAMI	FL		12/18/2023		6,385		(171)			(171)		6,214	6,214			
100114763	SEDONA	AZ		07/07/2023		6,685		(471)			(471)		6,214	6,214			
100065593	SANTA FE	NM		07/28/2021		6,753		(538)			(538)		6,214	6,214			
100115936	HENDERSON	NV		07/20/2023		6,040		175			175		6,215	6,215			
100080165	DAYTONA BEACH	FL		02/25/2022		7,154		(939)			(939)		6,215	6,215			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120271	BROOKLYN	NY		08/18/2023		6,795		(579)			(579)		6,215	6,215			
100028973	PHENIX CITY	AL		10/26/2018		4,377		1,838			1,838		6,216	6,216			
100087738	MAUNALOA	HI		11/17/2022		6,265		(44)			(44)		6,221	6,216		(5)	(5)
100127137	OKLAHOMA CITY	OK		08/30/2023		6,632		(416)			(416)		6,217	6,217			
100103098	BAY SHORE	NY		04/21/2023		6,730		(513)			(513)		6,217	6,217			
100141434	AUSTELL	GA		01/30/2024		6,898		(678)			(678)		6,220	6,220			
100014438	CHICAGO	IL		09/27/2017		5,491		728			728		6,220	6,220			
100133383	GREENSBORO	NC		11/21/2023		5,968		252			252		6,220	6,220			
100031078	LAKE WORTH	FL		03/29/2019		6,639		(419)			(419)		6,221	6,221			
100141544	BRADENTON	FL		01/30/2024		6,328		(107)			(107)		6,221	6,221			
100075946	SAN DIEGO	CA		01/07/2022		6,224		(3)			(3)		6,221	6,221			
100031783	HIGHLAND	CA		03/29/2019		5,897		324			324		6,222	6,221			
100081425	ANNA	TX		03/18/2022		5,645		577			577		6,222	6,222		(1)	(1)
100054805	GEISMAR	LA		03/23/2021		6,941		(719)			(719)		6,222	6,222			
100048864	EAST NORTHPORT	NY		11/20/2020		7,241		(1,019)			(1,019)		6,222	6,222			
100127946	NASHVILLE	TN		09/08/2023		5,816		411			411		6,227	6,223		(5)	(5)
100038916	OFFALY	IRL		09/27/2019		4,620		1,798			1,798	(45)	6,374	6,223	(101)	(50)	(151)
100031909	DIXON	CA		03/29/2019		6,024		198			198		6,223	6,223			
100071742	MIAMI	FL		10/14/2021		6,919		(696)			(696)		6,223	6,223			
100102615	NAPLES	FL		06/22/2023		7,707		(1,483)			(1,483)		6,224	6,224			
100088248	SOUTHAMPTON	NY		10/17/2022		6,467		(243)			(243)		6,224	6,224			
100067015	GRAND JUNCTION	CO		08/02/2021		5,989		236			236		6,224	6,224			
100080296	UTRECHT	NLD		02/22/2022		6,331						157	6,488	6,224	(264)		(264)
100120900	SHORELINE	WA		08/30/2023		5,842		383			383		6,224	6,224			
100119457	MIAMI	FL		07/31/2023		6,336		(111)			(111)		6,225	6,225			
100031511	DUBLIN	CA		03/29/2019		4,824		1,400			1,400		6,225	6,225			
100073544	PACOIMA	CA		11/19/2021		6,253		(28)			(28)		6,225	6,225			
100028259	NEWPORT NEWS	VA		10/26/2018		5,738		487			487		6,225	6,225			
100111715	NEWNAN	GA		06/29/2023		6,104		122			122		6,226	6,226			
100101577	NASHVILLE	TN		04/26/2023		6,239		(11)			(11)		6,228	6,228			
100132607	SANTA ROSA BEACH	FL		11/03/2023		5,858		370			370		6,228	6,228			
100136121	MIAMI	FL		12/18/2023		6,710		(482)			(482)		6,228	6,228			
100128139	MARSHALL	VA		09/11/2023		6,423		(195)			(195)		6,228	6,228			
100067823	REDLANDS	CA		09/23/2021		6,777		(549)			(549)		6,229	6,228			
100011224	S GLENS FALL	NY		01/27/2017		4,814		1,415			1,415		6,229	6,229			
100109727	PLYMOUTH	MA		06/16/2023		6,541		(312)			(312)		6,229	6,229			
100112282	SHREWSBURY	MA		06/29/2023		1,433		4,796			4,796		6,229	6,229			
100069081	MIDVALE	UT		09/01/2021		6,303		(74)			(74)		6,229	6,229			
100028143	AURORA	CO		10/26/2018		5,762		467			467		6,229	6,229			
100068177	FLOWER MOUND	TX		08/25/2021		6,429		(200)			(200)		6,229	6,229			
100128112	WOODBURY	TN		09/08/2023		5,826		405			405		6,231	6,231			
100000583	WEST POINT	CA		09/27/2016		5,287		944			944		6,231	6,231			
100044098	PLEASANT HILL	CA		08/19/2020		3,942		2,289			2,289		6,231	6,231			
100065122	YUCAIPA	CA		07/14/2021		6,642		(411)			(411)		6,231	6,231			
100141507	POTOMAC	MD		01/30/2024		6,015		216			216		6,232	6,232			
100101956	YULEE	FL		04/14/2023		6,280		(47)			(47)		6,233	6,233			
100025023	SILVER SPRING	MD		09/20/2018		4,999		1,234			1,234		6,233	6,233			
100108207	MENIFEE	CA		05/24/2023		6,682		(449)			(449)		6,233	6,233			
100164710	LAGUNA BEACH	CA		08/23/2024		6,956		(722)			(722)		6,233	6,233			
100136551	LIBERTY HILL	TX		11/20/2023		3,904		2,330			2,330		6,233	6,233			
100017043	DEMAREST	NJ		05/16/2018		6,668		(434)			(434)		6,234	6,234			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075184	FREDERICKSBURG	VA		12/01/2021		6,432		(198)			(198)		6,234	6,234			
100120054	FORT LAUDERDALE	FL		08/11/2023		6,096		139			139		6,234	6,234			
100027038	LONG BEACH	CA		09/26/2018		3,864		2,371			2,371		6,235	6,235			
100054136	OLYMPIC VALLEY	CA		03/23/2021		6,843		(608)			(608)		6,235	6,235			
100108015	INDIO	CA		05/25/2023		5,941		294			294		6,235	6,235			
100047538	BROOKLYN	NY		11/20/2020		7,313		(1,078)			(1,078)		6,236	6,236			
100116342	SOUTH PADRE ISLAND	TX		07/20/2023		3,499		2,737			2,737		6,236	6,236			
100116341	SOUTH PADRE ISLAND	TX		07/20/2023		3,581		2,655			2,655		6,236	6,236			
100049376	LOS ANGELES	CA		11/20/2020		7,278		(1,042)			(1,042)		6,236	6,236			
100131795	LEHI	UT		10/06/2023		6,314		(77)			(77)		6,236	6,236			
100110548	MANTECA	CA		06/30/2023		6,498		(260)			(260)		6,238	6,236		(2)	(2)
100139201	DALY CITY	CA		12/28/2023		6,559		(322)			(322)		6,237	6,237			
100043484	LAKEWOOD	CA		08/13/2020		407		5,830			5,830		6,237	6,237			
100119951	CONCORD	CA		08/11/2023		6,303		(65)			(65)		6,238	6,238			
100090880	LOS ANGELES	CA		01/31/2023		5,797		442			442		6,238	6,238			
100068002	DENVER	CO		09/23/2021		6,507		(268)			(268)		6,239	6,239			
100133487	JACKSONVILLE	FL		10/19/2023		6,557		(318)			(318)		6,239	6,239			
100060676	GUYTON	GA		06/01/2021		6,178		62			62		6,239	6,239			
100026019	RED BANK	NJ		09/20/2018		4,684		1,555			1,555		6,239	6,239			
100013166	FT PIERCE	FL		05/25/2017		5,375		866			866		6,241	6,240		(1)	(1)
100044109	LOS ANGELES	CA		08/19/2020		6,390		(150)			(150)		6,240	6,240			
100154558	SACRAMENTO	CA		06/14/2024		6,471		(231)			(231)		6,240	6,240			
100138210	CALABASAS	CA		12/14/2023		6,573		(333)			(333)		6,240	6,240			
100137328	ROSEDALE	NY		12/01/2023		6,012		229			229		6,241	6,241			
100132730	NORTH MIAMI BEACH	FL		11/03/2023		5,518		723			723		6,241	6,241			
100076126	SOUTH OGDEN	UT		01/07/2022		6,444		(203)			(203)		6,241	6,241			
100071810	GREENVILLE	SC		10/14/2021		6,726		(485)			(485)		6,241	6,241			
100103813	MOUNT VERNON	NY		05/10/2023		6,509		(267)			(267)		6,242	6,242			
100119645	EAST PALO ALTO	CA		08/04/2023		6,572		(329)			(329)		6,242	6,242			
100076283	OLD ORCHARD BEACH	ME		01/07/2022		6,329		(86)			(86)		6,242	6,242			
100026161	ANTIOCH	CA		09/20/2018		5,369		873			873		6,243	6,243			
100084821	PORTER RANCH	CA		08/02/2022		6,181		62			62		6,243	6,243			
100110331	BASTROP	TX		06/30/2023		6,026		217			217		6,243	6,243			
100057638	PHOENIX	AZ		06/30/2021		6,421		(177)			(177)		6,243	6,243			
100080762	MIAMI	FL		03/24/2022		6,682		(439)			(439)		6,244	6,244			
100117908	LA VERNE	CA		07/20/2023		6,362		(118)			(118)		6,244	6,244			
100026503	WOODBRIDGE TOWNSHIP	NJ		09/26/2018		3,021		3,225			3,225		6,246	6,246			
100047754	UPLAND	CA		11/20/2020		6,585		(337)			(337)		6,248	6,248			
100049646	LAS VEGAS	NV		11/20/2020		6,908		(660)			(660)		6,248	6,248			
100043444	QUINCY	MA		08/13/2020		899		5,350			5,350		6,248	6,248			
100055912	NEW ORLEANS	LA		03/26/2021		6,570		(321)			(321)		6,249	6,249			
100075504	MIAMI	FL		12/01/2021		7,086		(836)			(836)		6,249	6,249			
100053918	INGLESIDE	IL		03/23/2021		6,683		(433)			(433)		6,250	6,250			
4010058151	MARYSVILLE	CA		09/28/2023		6,644		(393)			(393)		6,251	6,251			
100079252	VICTORVILLE	CA		02/25/2022		7,119		(868)			(868)		6,252	6,252			
100046844	ORLANDO	FL		11/20/2020		6,501		(249)			(249)		6,252	6,252			
100153677	TOPANGA	CA		05/31/2024		6,109		144			144		6,253	6,253			
100135980	PERRY	IA		11/16/2023		6,501		(247)			(247)		6,253	6,253			
100065177	MISSION VIEJO	CA		07/14/2021		6,592		(338)			(338)		6,254	6,254			
100065180	PHOENIX	AZ		07/14/2021		6,592		(338)			(338)		6,254	6,254			
100079120	SPOKANE	WA		02/24/2022		6,624		(370)			(370)		6,254	6,254			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031210	LOS ANGELES	CA		03/29/2019		4,513		1,741			1,741		6,254	6,254			
100080275	BOLSWARD	NLD		02/22/2022		6,361						158	6,519	6,254	(265)		(265)
100134868	COSTA MESA	CA		10/30/2023		4,201		2,053			2,053		6,255	6,255			
100076798	OAKLAND PARK	FL		12/27/2021		7,080		(825)			(825)		6,255	6,255			
100114545	NASHUA	NH		06/29/2023		6,667		(412)			(412)		6,255	6,255			
100139622	LAGUNA NIGUEL	CA		12/28/2023		6,653		(396)			(396)		6,257	6,257			
100132657	KANEOHE	HI		11/03/2023		(2,527)		8,784			8,784		6,257	6,257			
100024794	MORTON	IL		09/20/2018		4,094		2,164			2,164		6,257	6,257			
100110408	FOLSOM	CA		06/30/2023		6,658		(401)			(401)		6,258	6,258			
100130370	CHICAGO	IL		09/28/2023		6,539		(281)			(281)		6,258	6,258			
100074424	FRANKLIN	TN		12/02/2021		7,153		(894)			(894)		6,259	6,259			
100054369	LONG BEACH	WA		03/23/2021		6,777		(518)			(518)		6,259	6,259			
100019853	WAIPAHU	HI		07/30/2018		6,491		(232)			(232)		6,259	6,259			
100113546	NORTH EASTON	MA		06/29/2023		3,914		2,346			2,346		6,260	6,260			
100011054	EL PASO	TX		01/27/2017		5,529		730			730		6,260	6,260			
100044233	VISTA	CA		08/19/2020		5,830		430			430		6,260	6,260			
100068417	ALDIE	VA		08/25/2021		6,509		(249)			(249)		6,260	6,260			
100165904	BROWNSBURG	IN		08/30/2024		6,547		(287)			(287)		6,260	6,260			
100077344	ANDERSON	CA		01/03/2022		6,354		(93)			(93)		6,260	6,260			
100011778	WEST ORANGE	NJ		03/08/2017		2,173		4,088			4,088		6,260	6,260			
100111852	RIDGEFIELD PARK	NJ		06/29/2023		481		5,780			5,780		6,261	6,261			
100024773	PLANTATION	FL		09/20/2018		6,315		(53)			(53)		6,262	6,262			
100010803	ISLIP	NY		12/23/2016		5,720		542			542		6,262	6,262			
100028785	LANCASTER	CA		10/26/2018		6,154		108			108		6,263	6,262			
100048521	QUEENS VILLAGE	NY		11/20/2020		6,650		(387)			(387)		6,263	6,263			
100136048	FALLS CHURCH	VA		11/16/2023		6,511		(247)			(247)		6,263	6,263			
100140237	PATERSON	NJ		01/18/2024		6,590		(326)			(326)		6,264	6,264			
100077510	ASHLAND CITY	TN		01/03/2022		6,377		(113)			(113)		6,264	6,264			
100130384	ARCADIA	FL		09/28/2023		6,991		(727)			(727)		6,264	6,264			
100025813	LOS ANGELES	CA		09/20/2018		5,859		405			405		6,264	6,264			
100029725	MAGGIE VALLEY	NC		10/26/2018		6,130		134			134		6,265	6,265			
100079988	WEST VALLEY CITY	UT		04/25/2022		6,276		(10)			(10)		6,265	6,265			
100055863	SILVER SPRING	MD		03/26/2021		6,740		(475)			(475)		6,265	6,265			
100114749	PHOENIX	AZ		07/07/2023		6,561		(296)			(296)		6,265	6,265			
100102497	PALM HARBOR	FL		06/07/2023		6,256		10			10		6,266	6,266			
100126532	KINSTON	NC		08/30/2023		6,651		(385)			(385)		6,266	6,266			
100115796	BRONX	NY		07/20/2023		6,457		(190)			(190)		6,267	6,267			
100049457	DENVER	CO		11/20/2020		6,608		(341)			(341)		6,267	6,267			
100111780	HIALEAH	FL		06/29/2023		382		5,886			5,886		6,268	6,268			
100137428	KAMUELA	HI		01/11/2024		6,860		(591)			(591)		6,269	6,269			
100071904	FRISCO	TX		11/19/2021		8,136		(1,867)			(1,867)		6,269	6,269			
100067318	JACKSONVILLE	FL		08/02/2021		5,865		405			405		6,270	6,270			
100141707	NEW YORK	NY		01/30/2024		7,224		(954)			(954)		6,270	6,270			
100114683	HUMBLE	TX		06/29/2023		6,609		(337)			(337)		6,272	6,272			
100079847	MCKINNEY	TX		04/08/2022		6,630		(357)			(357)		6,273	6,273			
100141782	NEW MILFORD	CT		01/30/2024		6,653		(379)			(379)		6,273	6,273			
100077790	MESA	AZ		12/23/2021		6,968		(694)			(694)		6,274	6,274			
100076639	OLYMPIA	WA		12/16/2021		7,287		(1,013)			(1,013)		6,274	6,274			
100025636	WAUCONDA	IL		09/20/2018		6,122		152			152		6,274	6,274			
100091698	HIGHLAND VILLAGE	TX		03/24/2023		6,614		(340)			(340)		6,274	6,274			
100053894	ROCKAWAY	NJ		03/23/2021		7,091		(816)			(816)		6,275	6,274		(1)	(1)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127351	KINGWOOD	TX		08/30/2023		4,785		1,490			1,490		6,275	6,275			
100030099	SUNRISE	FL		12/20/2018		7,044		(768)			(768)		6,276	6,276			
100110398	LOS ANGELES	CA		06/30/2023		6,173		103			103		6,276	6,276			
100064749	ORLANDO	FL		07/14/2021		6,875		(599)			(599)		6,276	6,276			
100030891	PLEASANT HILL	CA		04/09/2019		3,255		3,021			3,021		6,276	6,276			
100119304	WAXHAW	NC		07/31/2023		6,217		59			59		6,276	6,276			
100074146	SALINAS	CA		12/09/2021		7,335		(1,058)			(1,058)		6,276	6,276			
100126664	ELLENWOOD	GA		08/30/2023		5,837		440			440		6,276	6,276			
100090699	FAR ROCKAWAY	NY		12/29/2022		6,828		(552)			(552)		6,277	6,277			
100149427	TIMNATH	CO		04/24/2024		5,542		735			735		6,277	6,277			
100119486	SUN CITY	AZ		07/31/2023		6,172		105			105		6,277	6,277			
100114003	WEST PALM BEACH	FL		06/29/2023		5,464		814			814		6,277	6,277			
100055594	MIAMI	FL		03/23/2021		6,990		(713)			(713)		6,277	6,277			
100043098	BRENTWOOD	CA		05/28/2020		6,211		68			68		6,278	6,278			
100107810	BRADENTON	FL		05/19/2023		6,303		(25)			(25)		6,278	6,278			
100141378	SURPRISE	AZ		01/30/2024		6,439		(160)			(160)		6,279	6,279			
100026520	SAN BERNARDINO	CA		09/26/2018		5,869		410			410		6,279	6,279			
100081169	SAN ANTONIO	TX		03/18/2022		6,011		269			269		6,280	6,280			
100068229	REVERE	MA		08/25/2021		6,713		(433)			(433)		6,280	6,280			
100055208	DARLINGTON	SC		03/23/2021		8,279		(1,999)			(1,999)		6,280	6,280			
100011610	CHOWCHILLA	CA		03/08/2017		2,689		3,591			3,591		6,280	6,280			
100061844	PASO ROBLES	CA		07/01/2021		6,427		(147)			(147)		6,280	6,280			
100065721	PUYALLUP	WA		07/28/2021		6,767		(486)			(486)		6,281	6,281			
100116002	LEONIA	NJ		07/20/2023		6,437		(155)			(155)		6,281	6,281			
100160580	BRIGANTINE	NJ		07/19/2024		6,566		(284)			(284)		6,282	6,282			
100108044	LACEY	WA		05/25/2023		6,201		80			80		6,282	6,282			
100111711	LEVITTOWN	PA		06/29/2023		5,854		428			428		6,282	6,282			
100137509	MYRTLE BEACH	SC		01/11/2024		6,495		(210)			(210)		6,284	6,284			
100087140	SUMMIT	NJ		10/25/2022		4,720		1,564			1,564		6,285	6,285			
100140659	DALLAS	TX		02/08/2024		7,232		(947)			(947)		6,285	6,285			
100086157	CASTLE ROCK	CO		10/07/2022		6,566		(281)			(281)		6,285	6,285			
100143320	SUMMERVILLE	SC		02/16/2024		6,163		123			123		6,286	6,286			
100088189	TEMPLE CITY	CA		10/13/2022		7,218		(928)			(928)		6,291	6,286		(5)	(5)
100076787	HIALEAH	FL		12/27/2021		7,301		(1,015)			(1,015)		6,286	6,286			
100065507	LAS VEGAS	NV		07/28/2021		6,605		(319)			(319)		6,286	6,286			
100100710	NORTH ARLINGTON	NJ		04/28/2023		5,904		383			383		6,287	6,287			
100032086	FREMONT	CA		03/29/2019		2,698		3,589			3,589		6,287	6,287			
100011378	LAKE WORTH	FL		01/27/2017		5,483		805			805		6,287	6,287			
100068168	NEW HAVEN	CT		08/25/2021		6,525		(237)			(237)		6,287	6,287			
100031853	CULVER CITY	CA		03/29/2019		5,989		299			299		6,288	6,288			
100091633	HOUSTON	TX		03/07/2023		6,027		261			261		6,288	6,288			
100000502	CARSON	CA		09/27/2016		2,521		3,767			3,767		6,288	6,288			
100063730	DOVER	DE		07/01/2021		5,914		374			374		6,289	6,289			
100126890	JAMAICA	NY		08/30/2023		304		5,985			5,985		6,289	6,289			
100071267	CONROE	TX		10/01/2021		6,306		(17)			(17)		6,289	6,289			
100043014	ASHEBORO	NC		05/28/2020		5,962		327			327		6,289	6,289			
100141400	ACTON AREA	CA		01/30/2024		7,087		(797)			(797)		6,289	6,289			
100100756	DANBURY	CT		04/28/2023		5,928		362			362		6,290	6,290			
100081491	PHOENIX	AZ		03/18/2022		6,009		281			281		6,290	6,290			
100091690	MANTECA	CA		03/24/2023		6,582		(292)			(292)		6,290	6,290			
100107906	LOS ANGELES	CA		06/29/2023		7,259		(969)			(969)		6,290	6,290			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065418	CLIFTON	NJ		07/28/2021		6,541		(250)			(250)		6,291	6,291			
100142600	NEW BRAUNFELS	TX		02/08/2024		6,639		(348)			(348)		6,291	6,291			
100065105	SOUTH LAKE TAHOE	CA		07/14/2021		6,725		(434)			(434)		6,292	6,292			
100117130	STATEN ISLAND	NY		07/20/2023		4,304		1,988			1,988		6,292	6,292			
100135069	EDMOND	OK		11/01/2023		5,857		435			435		6,292	6,292			
100079091	MOORESTOWN	NJ		02/24/2022		6,279		13			13		6,292	6,292			
100074191	SURPRISE	AZ		12/09/2021		6,912		(619)			(619)		6,293	6,293			
100012829	LANCASTER	CA		05/25/2017		2,235		4,061			4,061		6,296	6,293		(3)	(3)
100023914	AUBURN	CA		09/10/2018		6,698		(404)			(404)		6,293	6,293			
100020228	PROSPECT	CT		07/17/2018		6,579		(285)			(285)		6,294	6,294			
100132128	KENNEWICK	WA		10/13/2023		5,740		554			554		6,294	6,294			
100137737	KEKAHA	HI		12/08/2023		6,450		(154)			(154)		6,295	6,295			
100100340	JAMAICA	NY		04/27/2023		5,614		682			682		6,296	6,296			
100134786	HUNTINGTON BEACH	CA		10/30/2023		6,324		(28)			(28)		6,296	6,296			
100020186	PLACENTIA	CA		07/17/2018		6,462		(165)			(165)		6,296	6,296			
100080024	HENDERSON	NV		04/08/2022		5,952		344			344		6,297	6,297			
100000543	HOWARD BEACH	NY		09/27/2016		3,913		2,384			2,384		6,297	6,297			
100062901	GRESHAM	OR		07/01/2021		6,468		(170)			(170)		6,298	6,298			
100024885	CARTERET	NJ		09/20/2018		4,663		1,635			1,635		6,299	6,299			
100109024	RIVERSIDE	CA		05/31/2023		6,629		(329)			(329)		6,299	6,299			
100112749	EDNA	TX		06/29/2023		4,620		147			147		4,766	6,300		1,533	1,533
100046431	SYLMAR	CA		11/25/2020		7,585		(1,285)			(1,285)		6,300	6,300			
100017273	PINEY FLATS	TN		04/26/2018		6,841		(541)			(541)		6,300	6,300			
100030259	GREENSBORO	NC		12/20/2018		6,275		26			26		6,300	6,300			
100112105	SAINT MARYS	GA		06/29/2023		4,210		2,091			2,091		6,301	6,301			
100000446	SANTA MARIA	CA		09/27/2016		6,398		(97)			(97)		6,302	6,302			
100110709	FORT MYERS	FL		08/11/2023		6,149		153			153		6,302	6,302			
100025727	BOGOTA	NJ		09/20/2018		3,454		2,849			2,849		6,303	6,303			
100116175	SALT LAKE CITY	UT		07/20/2023		4,437		1,866			1,866		6,303	6,303			
100065611	CARPINTERIA	CA		07/28/2021		6,602		(299)			(299)		6,303	6,303			
100033907	GALWAY	IRL		06/21/2019		7,459		(1,023)			(1,023)	197	6,632	6,303	(296)	(34)	(329)
100090390	GARDEN GROVE	CA		12/28/2022		6,851		(547)			(547)		6,304	6,304			
100118921	AUSTIN	TX		07/27/2023		6,599		(295)			(295)		6,304	6,304			
100118202	MONTGOMERY	IL		07/21/2023		6,486		(182)			(182)		6,304	6,304			
100108005	CHULA VISTA	CA		05/25/2023		6,226		80			80		6,306	6,306			
100080421	LAHAINA	HI		04/14/2022		6,745		(439)			(439)		6,306	6,306			
100060287	HOUSTON	TX		06/25/2021		6,674		(367)			(367)		6,307	6,307			
100102032	LOS ANGELES	CA		04/14/2023		6,561		(248)			(248)		6,313	6,308		(5)	(5)
100076847	ALLENTOWN	PA		12/27/2021		6,951		(642)			(642)		6,309	6,309			
100067718	HALLANDALE BEACH	FL		09/23/2021		6,782		(472)			(472)		6,309	6,309			
100148785	LOCKHART	TX		04/17/2024		6,701		(391)			(391)		6,310	6,310			
100087753	PHOENIX	AZ		11/17/2022		6,337		(27)			(27)		6,310	6,310			
100032068	LOS ANGELES	CA		03/29/2019		4,131		2,179			2,179		6,311	6,311			
100079873	VALLEJO	CA		04/08/2022		5,514		797			797		6,311	6,311			
100100624	MORENO VALLEY	CA		04/27/2023		7,028		(718)			(718)		6,311	6,311			
100142443	ANNAPOLIS	MD		03/08/2024		6,397		(86)			(86)		6,311	6,311			
100023341	FORT MYERS BEACH	FL		08/16/2018		6,458		(146)			(146)		6,312	6,312			
100081510	ANTIOCH	CA		03/18/2022		6,065		247			247		6,313	6,313			
100012471	ARRINGTON	TN		04/28/2017		7,043		(730)			(730)		6,314	6,314			
100102170	LOS ANGELES	CA		04/14/2023		6,209		105			105		6,314	6,314			
100113144	MIAMI	FL		06/29/2023		6,178		137			137		6,314	6,314			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030161	TAMARAC	FL		12/20/2018		5,859		456			456		6,315	6,315			
100011176	EL CAJON	CA		12/23/2016		6,470		(154)			(154)		6,315	6,315			
100046509	TAHLEQUAH	OK		11/25/2020		6,734		(419)			(419)		6,315	6,315			
100088879	DENVER	CO		11/15/2022		6,530		(214)			(214)		6,316	6,316			
100075641	PINON HILLS	CA		12/01/2021		6,649		(332)			(332)		6,316	6,316			
100110595	INLET BEACH	FL		06/30/2023		6,277		40			40		6,317	6,317			
100091709	SIMI VALLEY	CA		03/24/2023		6,531		(213)			(213)		6,318	6,318			
100154917	HOUSTON	TX		07/19/2024		5,555		763			763		6,318	6,318			
100066254	MAKAWAO	HI		08/02/2021		6,335		(17)			(17)		6,318	6,318			
100043743	SAYREVILLE	NJ		08/13/2020		6,411		(92)			(92)		6,319	6,319			
100116142	CLARKSBURG	MD		07/20/2023		4,333		1,987			1,987		6,320	6,320			
100118814	VAN NUYS	CA		08/30/2023		6,739		(418)			(418)		6,321	6,321			
100109770	RANCHO MISSION VIEJO	CA		08/04/2023		6,586		(265)			(265)		6,321	6,321			
100031269	RAMONA	CA		03/29/2019		4,758		1,564			1,564		6,322	6,322			
100103880	LINDENHURST	NY		05/10/2023		975		5,347			5,347		6,322	6,322			
100115850	ATLANTA	GA		07/20/2023		6,412		(89)			(89)		6,322	6,322			
100131929	HUMBLE	TX		10/13/2023		6,275		47			47		6,322	6,322			
100091642	VALLEY VILLAGE	CA		01/27/2023		6,652		(329)			(329)		6,323	6,323			
100066611	BRAIDWOOD	IL		08/02/2021		6,317		6			6		6,323	6,323			
100119329	LAKEWOOD	NJ		07/31/2023		6,201		122			122		6,323	6,323			
100071752	FRESNO	CA		10/14/2021		6,839		(513)			(513)		6,326	6,324		(1)	(1)
100012183	ANTIOCH	CA		03/08/2017		4,834		1,491			1,491		6,324	6,324			
100079556	SAN BERNARDINO	CA		04/08/2022		6,747		(422)			(422)		6,325	6,325			
100132272	HERMOSA BEACH	CA		10/13/2023		6,383		(58)			(58)		6,325	6,325			
100025223	SALEM	MA		09/20/2018		6,007		319			319		6,326	6,326			
100048037	ORLANDO	FL		11/20/2020		7,239		(911)			(911)		6,328	6,326		(2)	(2)
100024040	LOS ANGELES	CA		09/10/2018		6,368		(42)			(42)		6,327	6,327			
100078989	SAINT LOUIS	MO		02/24/2022		6,469		(141)			(141)		6,328	6,328			
100131987	ONTARIO	CA		10/13/2023		5,610		719			719		6,328	6,328			
100025871	PICO RIVERA	CA		09/20/2018		5,885		444			444		6,328	6,328			
100014275	DOWNEY	CA		09/27/2017		5,162		1,166			1,166		6,328	6,328			
100112173	VICTORIA	TX		06/29/2023		4,426		1,902			1,902		6,328	6,328			
100049778	GILROY	CA		11/20/2020		7,161		(832)			(832)		6,329	6,329			
100000233	BRANDON	FL		09/27/2016		5,979		350			350		6,329	6,329			
100126599	HOUSTON	TX		08/30/2023		5,292		1,037			1,037		6,329	6,329			
100048756	STATEN ISLAND	NY		11/20/2020		7,781		(1,452)			(1,452)		6,329	6,329			
100143002	LITTLE NECK	NY		02/12/2024		7,565		(1,236)			(1,236)		6,329	6,329			
100049892	VALPARAISO	IN		11/20/2020		6,942		(611)			(611)		6,330	6,330			
100112542	GAITHERSBURG	MD		06/29/2023		5,488		842			842		6,330	6,330			
100087338	DICKINSON	TX		10/25/2022		5,364		966			966		6,331	6,331			
100120268	APPLE VALLEY	CA		08/18/2023		6,740		(409)			(409)		6,332	6,332			
100127227	BROWN DEER	WI		08/30/2023		4,282		2,049			2,049		6,332	6,332			
100014306	LOS BANOS	CA		09/27/2017		3,961		2,370			2,370		6,332	6,332			
100030990	OCEANSIDE	CA		03/29/2019		5,461		870			870		6,332	6,332			
100055444	SAN MATEO	CA		03/23/2021		6,677		(345)			(345)		6,332	6,332			
100067457	WALLINGTON	NJ		09/23/2021		6,937		(605)			(605)		6,332	6,332			
100101197	AVENTURA	FL		04/28/2023		(4,039)		10,371			10,371		6,332	6,332			
100112548	HAVANA	FL		06/29/2023		5,353		979			979		6,332	6,332			
100109197	PALM DESERT	CA		07/21/2023		6,497		(165)			(165)		6,332	6,332			
100083899	TACOMA	WA		07/12/2022		5,787		545			545		6,333	6,333			
100028021	CERES	CA		10/26/2018		5,787		546			546		6,333	6,333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101762	MOUNT VERNON	NY		03/31/2023		6,632		(299)			(299)		6,333	6,333			
100132296	STEPHENSON	VA		10/13/2023		6,520		(187)			(187)		6,333	6,333			
100062724	LUTHERVILLE TIMONIUM	MD		07/01/2021		6,473		(139)			(139)		6,334	6,334			
100039085	CARLOW	IRL		09/27/2019		4,385		2,100			2,100	(45)	6,440	6,334	(103)	(2)	(106)
100061271	SICKLERVILLE	NJ		06/01/2021		6,284		51			51		6,335	6,335			
100109664	PAUMA VALLEY	CA		06/14/2023		6,425		(90)			(90)		6,335	6,335			
100142470	ARVADA	CO		03/08/2024		6,365		(30)			(30)		6,335	6,335			
100078490	COLONIA	NJ		02/02/2022		6,486		(151)			(151)		6,335	6,335			
100135122	FREEPORT	TX		11/01/2023		6,306		29			29		6,336	6,336			
100031981	YOLO	CA		03/29/2019		5,402		934			934		6,336	6,336			
100128868	LONG BEACH	CA		09/21/2023		6,345		(9)			(9)		6,336	6,336			
100101556	NORTH WILDWOOD	NJ		04/26/2023		6,296		42			42		6,337	6,337			
100157598	HIALEAH	FL		06/28/2024		6,658		(320)			(320)		6,338	6,338			
100117221	ORADELL	NJ		07/20/2023		4,283		2,056			2,056		6,339	6,339			
100102930	STUART	FL		06/22/2023		7,621		(1,281)			(1,281)		6,340	6,340			
100014384	WEST DES MOINES	IA		09/27/2017		6,930		(590)			(590)		6,340	6,340			
100100302	CHICAGO	IL		03/24/2023		6,398		(58)			(58)		6,340	6,340			
100068015	MESA	AZ		09/23/2021		6,642		(301)			(301)		6,340	6,340			
100140043	LOS ANGELES	CA		01/09/2024		6,862		(521)			(521)		6,341	6,341			
100055057	MURFREESBORO	TN		03/23/2021		6,785		(444)			(444)		6,341	6,341			
100135941	ROME	GA		11/15/2023		6,857		(516)			(516)		6,341	6,341			
100087045	MONKTON	MD		11/04/2022		6,113		229			229		6,342	6,342			
100068097	PETALUMA	CA		08/25/2021		6,834		(492)			(492)		6,342	6,342			
100080438	HOMESTEAD	FL		03/10/2022		6,869		(525)			(525)		6,343	6,343			
100118816	OAKLAND PARK	FL		08/30/2023		6,421		(77)			(77)		6,344	6,344			
100112971	CALLAHAN	FL		06/29/2023		8,041		(1,696)			(1,696)		6,344	6,344			
100031808	LOMITA	CA		03/29/2019		5,592		752			752		6,344	6,344			
100011972	SAINT PETERSBURG	FL		03/08/2017		4,316		2,029			2,029		6,345	6,345			
100116690	FORT WASHINGTON	MD		07/20/2023		(7,520)		13,865			13,865		6,345	6,345			
100109048	BRADENTON	FL		06/05/2023		6,712		(367)			(367)		6,345	6,345			
100070415	TYBEE ISLAND	GA		09/23/2021		6,620		(274)			(274)		6,346	6,346			
100138445	CUMMING	GA		12/19/2023		6,691		(346)			(346)		6,346	6,346			
100081254	HENDERSON	NV		03/18/2022		5,973		373			373		6,346	6,346			
100110515	RANCHO MISSION VIEJO	CA		06/30/2023		5,408		938			938		6,346	6,346			
100117894	SYLMAR	CA		07/20/2023		6,633		(287)			(287)		6,346	6,346			
100063459	LEHI	UT		07/01/2021		6,498		(152)			(152)		6,347	6,347			
100079749	APPLE VALLEY	CA		04/25/2022		6,897		(550)			(550)		6,347	6,347			
100132804	SPRING VALLEY	CA		11/03/2023		5,975		372			372		6,347	6,347			
100075723	WOODBRIDGE	VA		12/01/2021		6,484		(137)			(137)		6,347	6,347			
100026410	RIVERVIEW	FL		09/26/2018		4,742		1,605			1,605		6,348	6,348			
100138230	SAN JOSE	CA		12/14/2023		6,759		(411)			(411)		6,348	6,348			
100114916	LOS ANGELES	CA		07/13/2023		6,881		(533)			(533)		6,348	6,348			
100043126	RIALTO	CA		05/28/2020		6,169		179			179		6,348	6,348			
100050314	GLENDALE	AZ		11/20/2020		6,815		(466)			(466)		6,348	6,348			
100107793	HENDERSON	NV		05/19/2023		5,372		977			977		6,349	6,349			
100119232	LAKE ARROWHEAD	CA		07/31/2023		6,602		(252)			(252)		6,350	6,350			
100131587	FREDERICKSBURG	TX		10/06/2023		6,049		301			301		6,351	6,351			
100071037	DOWNINGTOWN	PA		10/01/2021		6,339		12			12		6,351	6,351			
100128030	INDIANAPOLIS	IN		09/08/2023		5,999		353			353		6,351	6,351			
100068519	HOLLY SPRINGS	NC		08/25/2021		6,523		(172)			(172)		6,351	6,351			
100068077	NORTH YARMOUTH	ME		09/23/2021		6,305		47			47		6,352	6,352			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081608	SAINT AUGUSTINE	FL		03/24/2022		6,739		(387)			(387)		6,353	6,353			
100030341	NORWALK	CA		12/20/2018		5,536		817			817		6,353	6,353			
100013914	PEABODY	MA		05/25/2017		6,177		177			177		6,353	6,353			
100150115	KOLOA	HI		06/14/2024		6,540		(186)			(186)		6,353	6,353			
100134698	NORTHRIDGE AREA	CA		10/30/2023		6,863		(509)			(509)		6,354	6,354			
100113464	GILBERT	AZ		06/29/2023		3,257		3,097			3,097		6,354	6,354			
100011437	ALTADENA	CA		12/23/2016		5,288		1,066			1,066		6,355	6,355			
100108184	FRISCO	TX		05/24/2023		6,700		(345)			(345)		6,355	6,355			
100029348	WOODBRIDGE	VA		10/26/2018		5,035		1,321			1,321		6,356	6,356			
100113023	CONWAY SPRINGS	KS		06/29/2023		5,077		247			247		5,324	6,357		1,033	1,033
100031782	SANTA ANA	CA		03/29/2019		4,898		1,458			1,458		6,357	6,357			
100127024	WOODBINE	NJ		08/30/2023		5,708		649			649		6,357	6,357			
100115775	ALBUQUERQUE	NM		07/20/2023		6,640		(283)			(283)		6,357	6,357			
100027885	HARRISON	NJ		10/26/2018		5,128		1,230			1,230		6,358	6,358			
100046234	JACKSONVILLE	FL		11/25/2020		7,665		(1,307)			(1,307)		6,358	6,358			
100048957	WATERFORD	MI		11/20/2020		6,673		(315)			(315)		6,358	6,358			
100013279	OAKHURST	CA		05/25/2017		5,166		1,192			1,192		6,359	6,359			
100031170	PALM BAY	FL		03/29/2019		6,532		(173)			(173)		6,359	6,359			
100134467	LAGUNA NIGUEL	CA		10/30/2023		6,533		(174)			(174)		6,359	6,359			
100087219	APPLE VALLEY	CA		10/25/2022		5,645		714			714		6,359	6,359			
100099980	LAS VEGAS	NV		03/28/2023		5,965		396			396		6,360	6,360			
100010865	VIRGINIA BEACH	VA		12/23/2016		3,099		3,262			3,262		6,361	6,361			
100055892	NORTH LAUDERDALE	FL		03/26/2021		6,694		(334)			(334)		6,361	6,361			
100055647	ANAHEIM	CA		03/23/2021		8,051		(1,690)			(1,690)		6,361	6,361			
100082177	QUEEN CREEK	AZ		04/14/2022		6,663		(295)			(295)		6,368	6,361		(6)	(6)
100116644	AREA OF TORRANCE	CA		07/20/2023		3,228		3,133			3,133		6,361	6,361			
100128377	BONSALL	CA		09/15/2023		6,493		(131)			(131)		6,362	6,362			
100117727	SAN LEANDRO	CA		07/20/2023		(3,673)		10,035			10,035		6,362	6,362			
100158655	LAS CRUCES	NM		07/10/2024		6,569		(206)			(206)		6,363	6,363			
100127585	NEW CASTLE	CO		09/08/2023		6,445		(83)			(83)		6,363	6,363			
100031494	MODESTO	CA		03/29/2019		6,055		309			309		6,364	6,364			
100055152	BIRD ISLAND	MN		03/23/2021		7,261		(897)			(897)		6,364	6,364			
100071933	GILBERT	AZ		11/19/2021		7,778		(1,403)			(1,403)		6,375	6,364		(10)	(10)
100026786	PARAMUS	NJ		09/26/2018		5,977		388			388		6,364	6,364			
100012835	CHICAGO	IL		05/25/2017		4,750		1,615			1,615		6,365	6,365			
100000171	EDGEFIELD	SC		09/27/2016		6,448		(82)			(82)		6,366	6,366			
100100801	CENTREVILLE	VA		04/28/2023		6,073		290			290		6,362	6,366		3	3
100156538	RALEIGH	NC		06/24/2024		6,484		(118)			(118)		6,366	6,366			
100111141	WINDSOR LOCKS	CT		06/29/2023		3,577		2,790			2,790		6,366	6,366			
100025037	PASSAIC	NJ		09/20/2018		3,510		2,857			2,857		6,367	6,367			
100084729	TEMPE	AZ		08/02/2022		6,108		258			258		6,367	6,367			
100043335	PHOENIX	AZ		08/13/2020		6,278		89			89		6,367	6,367			
100018114	LOS ANGELES	CA		06/08/2018		6,607		(239)			(239)		6,367	6,367			
100119111	KATY	TX		07/28/2023		940		5,428			5,428		6,368	6,368			
100140656	BUCKEYE	AZ		02/08/2024		6,361		7			7		6,368	6,368			
100143158	SAN RAFAEL	CA		02/16/2024		6,712		(343)			(343)		6,369	6,369			
100089435	PORTLAND	OR		11/18/2022		6,659		(290)			(290)		6,370	6,370			
100079225	MERIDIAN	ID		02/14/2022		6,499		(129)			(129)		6,370	6,370			
100087303	MIRAMAR BEACH	FL		10/25/2022		5,710		662			662		6,371	6,371			
100064462	RUSKIN	FL		07/01/2021		5,804		567			567		6,371	6,371			
100129431	LAS VEGAS	NV		09/29/2023		6,534		(163)			(163)		6,371	6,371			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084708	EUGENE	OR		08/02/2022		6,582		(210)			(210)		6,372	6,372			
100065676	CLINTON	MA		07/28/2021		6,616		(243)			(243)		6,373	6,373			
100023984	AUSTIN	TX		09/10/2018		6,596		(223)			(223)		6,373	6,373			
100078797	CHARLOTTE	NC		02/24/2022		6,684		(310)			(310)		6,373	6,373			
100026691	ANTIOCH	CA		09/26/2018		6,252		122			122		6,374	6,374			
100079062	THOMPSONS STATION	TN		02/24/2022		6,488		(114)			(114)		6,374	6,374			
100135380	CUMMING	GA		11/13/2023		6,368		6			6		6,374	6,374			
100112373	FISHKILL	NY		06/29/2023		1,515		4,860			4,860		6,374	6,374			
100043628	WESTBURY	NY		08/13/2020		7,273		(898)			(898)		6,374	6,374			
100081204	PEORIA	AZ		03/18/2022		6,043		332			332		6,375	6,375			
100030701	WEST ROXBURY	MA		04/09/2019		(3,252)		9,629			9,629		6,377	6,377			
100013652	BRANDYWINE	MD		05/25/2017		6,539		(162)			(162)		6,377	6,377			
100134172	RENO	NV		12/08/2023		7,269		(891)			(891)		6,378	6,378			
100142859	EDMONDS	WA		02/08/2024		6,946		(568)			(568)		6,378	6,378			
100015813	PLYMOUTH	MA		02/27/2018		6,241		137			137		6,378	6,378			
100100669	FRESNO	CA		04/28/2023		6,586		(208)			(208)		6,378	6,378			
100048720	MIAMI	FL		11/20/2020		7,275		(899)			(899)		6,376	6,379		3	3
100076191	NEWARK	NJ		01/07/2022		6,465		(86)			(86)		6,379	6,379			
100078873	ROY	UT		02/24/2022		6,510		(130)			(130)		6,380	6,380			
100115813	BELLEVILLE	NJ		07/20/2023		6,391		(11)			(11)		6,380	6,380			
100116352	WINTER GARDEN	FL		07/20/2023		(7,886)		14,267			14,267		6,381	6,381			
100076234	LAKE WORTH	FL		01/07/2022		6,825		(444)			(444)		6,381	6,381			
100026650	SANTA ANA	CA		09/26/2018		5,565		816			816		6,381	6,381			
100081596	CONROE	TX		03/24/2022		6,712		(330)			(330)		6,382	6,382			
100060725	LEROY	AL		06/01/2021		6,326		56			56		6,382	6,382			
100141749	SAN DIEGO	CA		01/30/2024		7,501		(1,119)			(1,119)		6,382	6,382			
100064237	ORLANDO	FL		07/01/2021		5,950		432			432		6,382	6,382			
100057965	MT JULIET	TN		06/30/2021		6,788		(406)			(406)		6,383	6,383			
100073548	SAN PABLO	CA		11/19/2021		6,481		(99)			(99)		6,383	6,383			
100137738	SAN MARCOS	TX		12/08/2023		5,655		728			728		6,383	6,383			
100043426	LONG BEACH	CA		08/13/2020		6,785		(401)			(401)		6,383	6,383			
100057851	COEUR D ALENE	ID		06/30/2021		6,825		(441)			(441)		6,384	6,384			
100139335	RIVERSIDE	CA		12/28/2023		6,626		(242)			(242)		6,384	6,384			
100014344	WICHITA	KS		09/27/2017		4,753		1,631			1,631		6,384	6,384			
100024813	OCEANSIDE	CA		09/20/2018		6,509		(124)			(124)		6,385	6,385			
100141981	FOUNTAIN VALLEY	CA		02/29/2024		6,749		(363)			(363)		6,386	6,386			
100155369	MISSION VIEJO	CA		06/18/2024		6,926		(540)			(540)		6,386	6,386			
100067737	OLYMPIA	WA		09/23/2021		6,756		(369)			(369)		6,387	6,387			
100116416	ANAHEIM	CA		07/20/2023		3,447		2,940			2,940		6,387	6,387			
100054605	LOS ANGELES	CA		03/23/2021		7,185		(798)			(798)		6,387	6,387			
100117391	KATY	TX		07/20/2023		2,842		3,546			3,546		6,388	6,388			
100057942	NEWPORT	RI		06/30/2021		6,612		(224)			(224)		6,388	6,388			
100029274	AMBOY	WA		10/26/2018		6,322		66			66		6,388	6,388			
100129682	OCEANSIDE	CA		09/29/2023		6,694		(306)			(306)		6,388	6,388			
100118714	BELLFLOWER	CA		07/25/2023		6,801		(412)			(412)		6,389	6,389			
100161964	LITTLETON	CO		07/31/2024		7,090		(701)			(701)		6,389	6,389			
100054584	DOWNSVILLE	LA		03/23/2021		7,088		(696)			(696)		6,392	6,391		(1)	(1)
100115821	ROSEMOUNT	MN		07/20/2023		6,187		206			206		6,393	6,391		(2)	(2)
100016519	KEY WEST	FL		04/10/2018		6,335		56			56		6,391	6,391			
100110657	SHERMAN	TX		06/30/2023		6,485		(94)			(94)		6,392	6,392			
100129656	ROSEVILLE	CA		09/29/2023		5,477		915			915		6,392	6,392			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114702	FULLERTON	CA		06/29/2023		7,293		(901)			(901)		6,392	6,392			
100110456	WASHINGTON	DC		06/30/2023		6,519		(126)			(126)		6,393	6,393			
100127198	BALTIMORE	MD		08/30/2023		6,395		(2)			(2)		6,393	6,393			
100134660	COVINA AREA	CA		10/30/2023		6,746		(353)			(353)		6,393	6,393			
100126535	TOLEDO	OH		08/30/2023		6,884		(491)			(491)		6,393	6,393			
100019644	SPRING VALLEY	CA		07/26/2018		6,525		(132)			(132)		6,393	6,393			
100043311	BLYTHEWOOD	SC		08/13/2020		6,623		(230)			(230)		6,393	6,393			
100150724	PHOENIX	AZ		05/06/2024		5,669		720			720		6,389	6,393		4	4
100083809	LAS VEGAS	NV		07/12/2022		6,768		(375)			(375)		6,394	6,394			
100044149	FRESNO	CA		08/19/2020		6,304		91			91		6,395	6,395			
100128463	OWENSBORO	KY		09/15/2023		6,649		(253)			(253)		6,396	6,395		(2)	(2)
100068069	ARLINGTON	TX		09/23/2021		6,496		(101)			(101)		6,395	6,395			
100076346	SURPRISE	AZ		01/07/2022		6,817		(421)			(421)		6,396	6,396			
100067653	FERNLEY	NV		09/23/2021		6,569		(173)			(173)		6,396	6,396			
100043967	SAN RAFAEL	CA		08/19/2020		7,416		(1,020)			(1,020)		6,396	6,396			
100102620	CAMARILLO	CA		06/22/2023		6,844		(447)			(447)		6,397	6,397			
100087989	DAVIE	FL		10/25/2022		6,324		72			72		6,397	6,397			
100084714	LOS ANGELES	CA		08/02/2022		6,673		(276)			(276)		6,397	6,397			
100142961	KISSIMMEE	FL		02/09/2024		6,685		(288)			(288)		6,398	6,398			
100011856	WOODINVILLE	WA		03/08/2017		6,229		169			169		6,398	6,398			
100107802	MESA	AZ		05/19/2023		6,101		297			297		6,399	6,399			
100031058	WEST BABYLON	NY		03/29/2019		4,300		2,099			2,099		6,400	6,400			
100115072	MANTECA	CA		07/14/2023		6,252		148			148		6,400	6,400			
100013875	CARMICHAEL	CA		05/25/2017		5,689		711			711		6,400	6,400			
100135059	ROUND ROCK	TX		11/01/2023		5,970		432			432		6,402	6,400		(1)	(1)
100114437	COVINGTON	GA		06/29/2023		5,004		1,396			1,396		6,400	6,400			
100068075	NEW ORLEANS	LA		09/23/2021		6,490		(89)			(89)		6,401	6,401			
100030717	SAINT ALBANS	NY		04/09/2019		3,992		2,409			2,409		6,401	6,401			
100079227	APACHE JCT	AZ		02/14/2022		7,030		(628)			(628)		6,402	6,402			
100067104	WASHINGTON	DC		08/02/2021		5,922		480			480		6,403	6,403			
100075136	JACKSONVILLE	FL		12/01/2021		6,573		(170)			(170)		6,403	6,403			
100028417	MANASSAS	VA		10/26/2018		6,212		192			192		6,403	6,403			
100103675	DORAL	FL		05/08/2023		5,954		449			449		6,404	6,404			
100081177	SEATTLE	WA		03/18/2022		6,059		345			345		6,404	6,404			
100031100	SANTA ANA	CA		03/29/2019		4,743		1,662			1,662		6,405	6,405			
100080894	INDIO	CA		03/10/2022		7,720		(1,318)			(1,318)		6,402	6,405		4	4
100038404	GULF SHORES	AL		11/15/2019		7,142		(736)			(736)		6,406	6,406			
100091079	FALLBROOK AREA	CA		01/31/2023		7,150		(743)			(743)		6,406	6,406			
100083021	TOWSON	MD		05/11/2022		6,646		(240)			(240)		6,406	6,406			
100028722	BROOKLYN	NY		10/26/2018		5,573		834			834		6,406	6,406			
100103290	SIMI VALLEY	CA		04/27/2023		6,832		(425)			(425)		6,407	6,407			
100142842	SUN VALLEY	CA		02/09/2024		6,668		(261)			(261)		6,407	6,407			
100068044	BELL	CA		09/23/2021		6,559		(151)			(151)		6,408	6,408			
100080820	HOUSTON	TX		03/15/2022		6,928		(520)			(520)		6,408	6,408			
100080824	HOUSTON	TX		03/15/2022		6,929		(520)			(520)		6,408	6,408			
100112996	HOFFMAN ESTATES	IL		06/29/2023		4,099		2,310			2,310		6,409	6,409			
100079330	NAVARRE	FL		03/17/2022		6,882		(472)			(472)		6,409	6,409			
100136390	DISCOVERY BAY	CA		11/20/2023		5,539		870			870		6,409	6,409			
100143019	WARWICK	NY		02/12/2024		6,776		(366)			(366)		6,410	6,410			
100030069	ALBUQUERQUE	NM		12/20/2018		6,503		(94)			(94)		6,410	6,410			
100130312	WEST HILLS	CA		09/28/2023		6,796		(387)			(387)		6,410	6,410			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100171608	JOHNS CREEK	GA		10/16/2024		6,680		(270)			(270)		6,410	6,410			
100063192	YUBA CITY	CA		07/01/2021		6,549		(137)			(137)		6,411	6,411			
100127530	PHILADELPHIA	PA		09/08/2023		6,163		249			249		6,412	6,412			
100071900	WOODLAND HILLS	CA		11/19/2021		7,282		(870)			(870)		6,413	6,413			
100167153	CYPRESS	CA		09/13/2024		6,857		(445)			(445)		6,413	6,413			
100091370	NAPLES	FL		02/22/2023		6,509		(96)			(96)		6,413	6,413			
100103299	SAN JOSE	CA		04/27/2023		6,666		(259)			(259)		6,407	6,413		6	6
100054786	BAY SHORE	NY		03/23/2021		1,837		4,577			4,577		6,414	6,414			
100110883	TALLAHASSEE	FL		06/29/2023		6,707		(293)			(293)		6,414	6,414			
100110147	GARDENA	CA		06/29/2023		6,841		(426)			(426)		6,414	6,414			
100120351	MARIETTA	GA		08/18/2023		6,864		(450)			(450)		6,414	6,414			
100086704	SEGUIN	TX		09/30/2022		7,202		(788)			(788)		6,414	6,414			
100065679	KINGSBURG	CA		07/28/2021		7,071		(656)			(656)		6,415	6,415			
100143790	ALTON	NH		02/28/2024		6,834		(419)			(419)		6,415	6,415			
100114323	EAST WALPOLE	MA		06/29/2023		3,442		2,974			2,974		6,416	6,416			
100076636	BIG BEAR CITY	CA		12/16/2021		8,000		(1,583)			(1,583)		6,417	6,417			
100015768	SANTA CLARITA	CA		02/02/2018		6,443		(26)			(26)		6,417	6,417			
100050224	MIAMI	FL		11/20/2020		7,558		(1,141)			(1,141)		6,417	6,417			
100117088	CANDLER	NC		07/20/2023		(7,524)		13,941			13,941		6,417	6,417			
100029798	MIAMI	FL		10/26/2018		4,610		1,807			1,807		6,417	6,417			
100135146	NORTH LAS VEGAS	NV		11/03/2023		6,880		(463)			(463)		6,418	6,418			
100068478	FRISCO	TX		08/25/2021		6,863		(446)			(446)		6,418	6,418			
100111115	CLEVELAND	NC		06/29/2023		5,583		835			835		6,418	6,418			
100115829	SEATTLE	WA		07/20/2023		6,576		(157)			(157)		6,419	6,418		(1)	(1)
100100284	STUDIO CITY	CA		03/24/2023		6,720		(302)			(302)		6,419	6,419			
100087337	STATEN ISLAND	NY		10/25/2022		(22,263)		(3,656)			(3,656)		(25,919)	6,420		32,339	32,339
100023866	MIAMI	FL		09/10/2018		6,834		(414)			(414)		6,420	6,420			
100024967	HAIKU	HI		09/20/2018		6,394		26			26		6,420	6,420			
100127716	SUNRISE	FL		09/08/2023		6,537		(113)			(113)		6,423	6,421		(3)	(3)
100012254	ROSELLE	NJ		04/28/2017		4,690		1,731			1,731		6,421	6,421			
100152412	NORFOLK	VA		05/17/2024		6,600		(179)			(179)		6,421	6,421			
100026742	OAKLAND	CA		09/26/2018		127		6,295			6,295		6,422	6,422			
100150011	VACAVILLE	CA		06/07/2024		6,388		34			34		6,422	6,422			
100060196	BOWIE	MD		06/25/2021		6,847		(424)			(424)		6,423	6,423			
500005000004A	HARDERWIJK	NLD		10/29/2024		6,728							6,728	6,423	(305)		(305)
100053955	WEST ORANGE	NJ		03/23/2021		7,460		(1,036)			(1,036)		6,424	6,424			
100107848	MIAMI	FL		05/23/2023		6,703		(279)			(279)		6,424	6,424			
100017058	BOWIE	MD		05/16/2018		6,462		(38)			(38)		6,424	6,424			
100025787	ORANGE	CA		09/20/2018		6,702		(277)			(277)		6,425	6,425			
100112879	DAYTON	OH		06/29/2023		6,683		(258)			(258)		6,425	6,425			
100081256	LEANDER	TX		03/18/2022		5,998		427			427		6,425	6,425			
100064251	OCEAN	NJ		07/01/2021		5,532		894			894		6,426	6,426			
100076547	SAN ANTONIO	TX		01/04/2022		7,095		(668)			(668)		6,427	6,427			
100078675	ORMOND BEACH	FL		02/02/2022		6,815		(383)			(383)		6,432	6,428		(4)	(4)
100068221	VANCOUVER	WA		08/25/2021		6,558		(129)			(129)		6,429	6,429			
100025755	SCHAUMBURG	IL		09/20/2018		2,846		3,583			3,583		6,429	6,429			
100151604	GARLAND	TX		05/10/2024		6,460		(31)			(31)		6,429	6,429			
100043145	COVINA	CA		05/28/2020		5,027		1,403			1,403		6,430	6,430			
100011416	SUNNYVALE	CA		12/23/2016		5,647		784			784		6,431	6,431			
100102185	LA PALMA	CA		04/14/2023		6,280		151			151		6,431	6,431			
100152853	SIMI VALLEY	CA		05/22/2024		6,916		(485)			(485)		6,431	6,431			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117949	LYNWOOD	CA		07/20/2023		3,893		2,538			2,538		6,431	6,431			
100044968	MARIETTA	GA		11/19/2020		7,012		(580)			(580)		6,432	6,432		(1)	(1)
100088236	YONKERS	NY		10/17/2022		6,578		(146)			(146)		6,432	6,432			
100136980	LEHI	UT		11/28/2023		6,512		(80)			(80)		6,432	6,432			
100067664	SUGAR LAND	TX		09/23/2021		6,731		(300)			(300)		6,432	6,432			
100103323	HOLLYWOOD	FL		04/28/2023		6,748		(316)			(316)		6,432	6,432			
100089246	CRESSKILL	NJ		01/26/2023		7,564		(1,146)			(1,146)		6,419	6,432		13	13
100083043	LITTLE ELM	TX		05/11/2022		6,965		(533)			(533)		6,432	6,432			
100017323	BROCKTON	MA		04/26/2018		6,603		(171)			(171)		6,432	6,432			
100111248	CLEVELAND	OH		06/29/2023		6,202		232			232		6,433	6,433			
100067408	WESTMINSTER	CA		09/23/2021		7,052		(619)			(619)		6,434	6,434			
100028637	MORENO VALLEY	CA		10/26/2018		5,859		575			575		6,434	6,434			
100132340	BEAVERTON	OR		11/03/2023		4,738		1,696			1,696		6,434	6,434			
100049043	CORONA	NY		11/20/2020		8,333		(1,899)			(1,899)		6,434	6,434			
100136198	CORNVILLE	AZ		11/20/2023		6,044		390			390		6,435	6,435			
100113672	CAPON BRIDGE	WV		06/29/2023		4,128		2,308			2,308		6,436	6,436			
100090968	LOS ANGELES	CA		01/31/2023		7,009		(572)			(572)		6,436	6,436			
100081473	SAINT PETERSBURG	FL		03/18/2022		5,944		492			492		6,436	6,436			
100030525	SHERWOOD	AR		12/20/2018		6,838		(402)			(402)		6,436	6,436			
100136553	REDLANDS	CA		11/20/2023		5,186		1,250			1,250		6,437	6,437			
100045461	SACRAMENTO	CA		11/25/2020		6,890		(453)			(453)		6,437	6,437			
100071641	NAMPA	ID		10/14/2021		6,870		(433)			(433)		6,437	6,437			
100081535	COMBINED LOCKS	WI		03/18/2022		6,563		(127)			(127)		6,436	6,437		2	2
100054581	SCOTCH PLAINS	NJ		03/23/2021		7,955		(1,516)			(1,516)		6,439	6,439			
100135877	EAST ELMHURST	NY		11/13/2023		6,359		82			82		6,441	6,441			
100117142	MAYWOOD	NJ		07/20/2023		4,140		2,301			2,301		6,441	6,441			
100117189	COLTON	CA		07/20/2023		5,776		665			665		6,441	6,441			
100148141	WHITTIER	CA		05/15/2024		6,847		(406)			(406)		6,441	6,441			
100065579	THORNTON	CO		07/28/2021		6,925		(483)			(483)		6,442	6,442			
100044866	FREEPORT	NY		11/19/2020		6,375		68			68		6,442	6,442			
100091394	LAS VEGAS	NV		02/22/2023		6,698		(256)			(256)		6,442	6,442			
100090653	THE BRONX	NY		12/29/2022		38,019		(31,575)			(31,575)		6,444	6,444			
100067414	MIAMI	FL		09/23/2021		7,052		(608)			(608)		6,445	6,445			
100120103	PARAMUS	NJ		08/11/2023		6,425		20			20		6,445	6,445			
100017575	FORT MYERS	FL		04/26/2018		5,807		638			638		6,445	6,445			
100044112	FAIRFIELD	CA		08/19/2020		6,741		(296)			(296)		6,445	6,445			
100164224	FRESNO	CA		08/21/2024		6,849		(403)			(403)		6,445	6,445			
100115797	NEW SMYRNA BEACH	FL		07/20/2023		6,780		(334)			(334)		6,446	6,446			
100133203	DALY CITY	CA		11/29/2023		6,424		22			22		6,447	6,447			
100060133	WASHINGTON	DC		06/25/2021		6,691		(244)			(244)		6,448	6,448			
100137456	NORTON SHORES	MI		01/11/2024		6,642		(195)			(195)		6,448	6,448			
100050312	CHINO HILLS	CA		11/20/2020		7,056		(609)			(609)		6,448	6,448			
100044408	OZONE PARK	NY		11/19/2020		1,265		5,183			5,183		6,448	6,448			
100081208	EDMOND	OK		03/18/2022		6,200		247			247		6,448	6,448			
100089200	CAROLINA BEACH	NC		11/18/2022		6,416		32			32		6,448	6,448			
100080812	BROOKLYN	NY		03/15/2022		6,999		(551)			(551)		6,448	6,448			
100119731	STATEN ISLAND	NY		08/08/2023		6,799		(351)			(351)		6,448	6,448			
100126734	BELLFLOWER	CA		08/30/2023		6,178		271			271		6,449	6,449			
100135555	CEDAR PARK	TX		11/13/2023		6,492		(42)			(42)		6,449	6,449			
100144586	SAN CLEMENTE	CA		03/13/2024		6,316		133			133		6,449	6,449			
100111303	WHEELING	WV		06/29/2023		5,874		576			576		6,450	6,449		(1)	(1)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025460	LAKESIDE	CA		09/20/2018		6,165		285			285		6,450	6,450			
100081001	SAINT DAVIDS	PA		03/18/2022		6,197		253			253		6,450	6,450			
100129237	OCEANSIDE	CA		11/03/2023		6,749		(298)			(298)		6,451	6,451			
100032027	ST. PETERSBURG	FL		03/29/2019		6,282		169			169		6,451	6,451			
100136463	LOGANVILLE	GA		11/20/2023		5,816		636			636		6,452	6,452			
100087122	MONTEREY	CA		11/04/2022		5,966		486			486		6,452	6,452			
100031764	RIVERSIDE	CA		03/29/2019		5,007		1,445			1,445		6,452	6,452			
100065561	UNION CITY	CA		07/28/2021		6,684		(231)			(231)		6,452	6,452			
100090127	BOERNE	TX		01/13/2023		6,492		(39)			(39)		6,453	6,453			
100118914	MISSOURI CITY	TX		07/27/2023		7,338		(885)			(885)		6,453	6,453			
100049928	OZONE PARK	NY		11/20/2020		7,269		(816)			(816)		6,453	6,453			
100136614	JOSHUA TREE	CA		11/22/2023		6,417		36			36		6,453	6,453			
100120705	CHARLOTTE	NC		08/25/2023		6,531		(78)			(78)		6,454	6,454			
100074387	TEMPE	AZ		12/02/2021		6,773		(319)			(319)		6,454	6,454			
100054717	PHILADELPHIA	PA		03/23/2021		7,587		(1,133)			(1,133)		6,454	6,454			
100065290	SALINAS	CA		07/28/2021		6,609		(155)			(155)		6,454	6,454			
100147770	WEST LINN	OR		04/08/2024		6,685		(230)			(230)		6,455	6,455			
100127106	ARLINGTON	TX		08/30/2023		6,807		(353)			(353)		6,455	6,455			
100144535	KEY COLONY BEACH	FL		04/26/2024		7,833		(1,377)			(1,377)		6,456	6,456			
100150171	ATLANTA	GA		04/30/2024		6,616		(160)			(160)		6,456	6,456			
100133516	ELK GROVE	CA		10/19/2023		6,568		(112)			(112)		6,457	6,457			
100110605	KNOXVILLE	TN		06/30/2023		6,471		(14)			(14)		6,457	6,457			
100080167	FORT LAUDERDALE	FL		02/25/2022		6,686		(229)			(229)		6,457	6,457			
100137740	ROSEVILLE	CA		12/08/2023		5,154		1,303			1,303		6,457	6,457			
100100119	KIHEI	HI		03/28/2023		6,749		(292)			(292)		6,457	6,457			
100060323	ARIEL	WA		06/25/2021		7,018		(560)			(560)		6,458	6,457		(1)	(1)
100135021	PINECREST	FL		10/30/2023		6,809		(352)			(352)		6,457	6,457			
100110574	PASADENA	CA		06/30/2023		6,175		283			283		6,457	6,457			
100142722	PASADENA	CA		02/08/2024		7,006		(549)			(549)		6,457	6,457			
100099566	SAN MIGUEL DE ALLENDE CENTRO	MEX		02/17/2023		6,458							6,458	6,458			
100135470	CHAPEL HILL	TN		11/13/2023		5,434		1,025			1,025		6,459	6,459			
100057654	COMMERCE CITY	CO		06/30/2021		6,783		(324)			(324)		6,459	6,459			
100065498	MOUNTAIN HOUSE	CA		07/28/2021		6,896		(437)			(437)		6,459	6,459			
100065762	ANN ARBOR	MI		07/28/2021		6,839		(379)			(379)		6,460	6,460			
100150043	PARADISE VALLEY	AZ		06/07/2024		7,467		(1,007)			(1,007)		6,460	6,460			
100101013	DOWNEY	CA		04/28/2023		5,803		657			657		6,460	6,460			
100026629	SALINAS	CA		09/26/2018		6,380		81			81		6,460	6,460			
100081413	LAS VEGAS	NV		03/18/2022		6,077		384			384		6,461	6,461			
100079512	VANCOUVER	WA		04/25/2022		6,598		(137)			(137)		6,461	6,461			
100048217	OAKWOOD HILLS	IL		11/20/2020		6,485		(23)			(23)		6,462	6,462			
100083957	POOLER	GA		07/12/2022		6,715		(253)			(253)		6,462	6,462			
100147757	LOS ANGELES	CA		04/08/2024		6,631		(169)			(169)		6,462	6,462			
100089983	MANHATTAN	KS		01/13/2023		6,523		(61)			(61)		6,462	6,462			
100107944	SAN LEANDRO	CA		06/29/2023		7,246		(784)			(784)		6,463	6,463			
100174214	KEMAH	TX		10/31/2024		6,614		(150)			(150)		6,464	6,464			
100117362	KATY	TX		07/20/2023		3,592		2,872			2,872		6,464	6,464			
100054434	OCEAN CITY	MD		03/23/2021		8,367		(1,903)			(1,903)		6,464	6,464			
100029922	KATY	TX		12/20/2018		6,522		(57)			(57)		6,464	6,464			
100119455	EL PORTAL	FL		07/31/2023		6,643		(179)			(179)		6,465	6,465			
100115897	BROOKLYN	NY		07/20/2023		6,609		(145)			(145)		6,465	6,465			
100090124	RICHLAND	WA		01/13/2023		6,599		(134)			(134)		6,465	6,465			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117452	LOS ANGELES (ENCINO AREA)	CA		07/20/2023		5,460		1,006			1,006		6,465	6,465			
100024319	ATLANTA	GA		09/20/2018		6,760		(295)			(295)		6,465	6,465			
100120550	DOWNEY	CA		08/18/2023		6,565		(99)			(99)		6,466	6,466			
100081274	PINOLE	CA		03/18/2022		6,133		333			333		6,466	6,466			
100152773	INLET BEACH	FL		05/22/2024		7,158		(692)			(692)		6,466	6,466			
100101970	JURUPA VALLEY	CA		04/14/2023		6,720		(253)			(253)		6,467	6,467			
100067638	CHARLOTTE	NC		09/23/2021		6,826		(359)			(359)		6,467	6,467			
100101075	SUFFERN	NY		04/28/2023		4,680		1,787			1,787		6,467	6,467			
100067678	ALOHA	OR		09/23/2021		6,763		(295)			(295)		6,468	6,468			
100057726	CHICAGO	IL		06/30/2021		6,699		(231)			(231)		6,469	6,469			
100031178	HESPERIA	CA		03/29/2019		6,053		416			416		6,469	6,469			
100047022	LAWRENCEVILLE	GA		11/20/2020		6,911		(441)			(441)		6,469	6,469			
100100806	NORTH POTOMAC	MD		04/28/2023		5,943		523			523		6,467	6,471		4	4
100113172	FT. MYERS	FL		06/29/2023		4,957		1,515			1,515		6,472	6,472			
100102521	FITCHBURG	MA		06/07/2023		6,799		(325)			(325)		6,473	6,473			
100058004	NATIONAL CITY	CA		06/30/2021		7,143		(670)			(670)		6,473	6,473			
100061995	SAN ANTONIO	TX		07/01/2021		6,575		(101)			(101)		6,474	6,474			
100029387	VALLEY STREAM	NY		10/26/2018		5,610		864			864		6,474	6,474			
100142234	BROOKLYN	NY		03/15/2024		7,524		(1,050)			(1,050)		6,474	6,474			
100060070	SCOTTSDALE	AZ		06/25/2021		6,697		(222)			(222)		6,474	6,474			
100138810	LAWRENCEVILLE	GA		12/21/2023		6,688		(217)			(217)		6,471	6,475		4	4
100150754	SCOTTSDALE	AZ		05/07/2024		6,405		70			70		6,475	6,475			
100101528	KATY	TX		04/26/2023		6,121		356			356		6,477	6,477			
100137968	WINDERMERE	FL		12/13/2023		6,614		(137)			(137)		6,477	6,477			
100157636	CORONA	CA		06/28/2024		6,680		(203)			(203)		6,477	6,477			
100014267	COLLEGE POINT	NY		09/27/2017		5,522		956			956		6,477	6,477			
100164004	ROSEMEAD	CA		08/21/2024		6,833		(356)			(356)		6,477	6,477			
100113452	BAYSIDE	NY		06/29/2023		1,959		4,518			4,518		6,477	6,477			
100068244	RICHMOND	VA		08/25/2021		6,821		(343)			(343)		6,478	6,478			
100064234	ORLANDO	FL		07/01/2021		5,986		492			492		6,479	6,479			
100120734	RALEIGH	NC		08/25/2023		6,472		7			7		6,479	6,479			
100048173	HOLBROOK	NY		11/20/2020		6,760		(281)			(281)		6,479	6,479			
100070633	TULSA	OK		10/01/2021		6,736		(256)			(256)		6,480	6,480			
100120047	FREDERICKSBURG	TX		08/11/2023		6,744		(264)			(264)		6,480	6,480			
100031684	AMERICAN CANYON	CA		03/29/2019		5,321		1,160			1,160		6,481	6,481			
100115681	STATELINE	NV		07/20/2023		6,877		(395)			(395)		6,481	6,481			
100113422	CHICAGO	IL		06/29/2023		5,659		823			823		6,482	6,482			
100079189	TAMPA	FL		02/24/2022		6,585		(103)			(103)		6,482	6,482			
100126785	PORT ANGELES	WA		08/30/2023		4,895		1,588			1,588		6,483	6,483			
100118666	AUSTIN	TX		07/25/2023		6,731		(248)			(248)		6,483	6,483			
100132465	GAITHERSBURG	MD		11/03/2023		6,277		207			207		6,484	6,484			
100147095	WALNUT CREEK	CA		03/28/2024		6,953		(470)			(470)		6,484	6,484			
100070628	KISSIMMEE	FL		10/01/2021		6,592		(108)			(108)		6,484	6,484			
100070425	MIRAMAR	FL		09/23/2021		6,723		(238)			(238)		6,484	6,484			
100030530	COLUMBIA	SC		12/20/2018		5,612		872			872		6,484	6,484			
100109632	WHITTIER	CA		06/14/2023		7,183		(699)			(699)		6,485	6,485			
100060633	ATLANTA	GA		06/01/2021		6,421		64			64		6,485	6,485			
100138170	PHILADELPHIA	PA		12/14/2023		6,346		139			139		6,485	6,485			
100119087	LOVELAND	CO		07/31/2023		6,710		(225)			(225)		6,485	6,485			
100079974	EL SOBRANTE	CA		04/25/2022		5,823		662			662		6,485	6,485			
100062214	MAITLAND	FL		07/01/2021		6,586		(100)			(100)		6,486	6,486			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014530	YORKTOWN HEIGHTS	NY		09/27/2017		3,793		2,693			2,693		6,486	6,486			
100132299	MILPITAS	CA		10/13/2023		6,809		(321)			(321)		6,488	6,488			
100043138	MASSAPEQUA	NY		05/28/2020		6,334		155			155		6,489	6,489			
100114449	BEACH PARK	IL		06/29/2023		5,015		1,474			1,474		6,489	6,489			
100060185	HAVERHIL	MA		06/25/2021		6,800		(311)			(311)		6,489	6,489			
100055733	GLADSTONE	OR		03/23/2021		6,237		252			252		6,489	6,489			
100138834	GRAND RAPIDS	MI		12/21/2023		6,648		(159)			(159)		6,489	6,489			
100111229	EVERETT	WA		06/29/2023		6,156		334			334		6,490	6,490			
100048886	BABYLON	NY		11/20/2020		6,812		(321)			(321)		6,490	6,490			
100151867	PAWLEYS ISLAND	SC		05/10/2024		6,537		(46)			(46)		6,491	6,491			
100048667	POMONA	CA		11/20/2020		7,062		(571)			(571)		6,491	6,491			
100025118	NEW SMYRNA BEACH	FL		09/20/2018		5,965		526			526		6,491	6,491			
100128444	DIAMOND BAR	CA		09/15/2023		7,068		(576)			(576)		6,491	6,491			
100067486	TERRELL HILLS	TX		09/23/2021		7,061		(569)			(569)		6,491	6,491			
100031195	COVINA	CA		03/29/2019		4,834		1,659			1,659		6,492	6,492			
100111237	NORTHRIDGE	CA		06/29/2023		6,198		296			296		6,494	6,494			
100088948	DAYTONA BEACH SHORES	FL		11/15/2022		7,031		(537)			(537)		6,494	6,494			
100136928	HUTTO	TX		11/28/2023		6,403		91			91		6,494	6,494			
100137468	NORTH WALES	PA		01/11/2024		7,024		(530)			(530)		6,494	6,494			
100151732	PASADENA	CA		05/10/2024		7,867		(1,373)			(1,373)		6,494	6,494			
100057881	HAGERSTOWN	MD		06/30/2021		6,610		(115)			(115)		6,495	6,495			
100012653	HOLLYWOOD	FL		05/25/2017		4,663		1,831			1,831		6,495	6,495			
100114730	BOCA RATON	FL		07/07/2023		6,926		(431)			(431)		6,495	6,495			
100068368	CLIFTON	NJ		08/25/2021		6,950		(454)			(454)		6,497	6,496		(1)	(1)
100084454	CABO SAN LUCAS	MEX		07/11/2022		6,496							6,496	6,496			
100144911	UNITED KINGDOM	GBR		03/12/2024		3,000		3,549			3,549		6,549	6,497	(52)		(52)
100029797	HIALEAH	FL		10/26/2018		6,133		364			364		6,497	6,497			
100117582	DES PLAINES	IL		07/20/2023		6,265		232			232		6,498	6,498			
100103698	KAILUA KONA	HI		05/08/2023		6,501		(4)			(4)		6,498	6,498			
100050340	BRIDGEPORT	CT		11/20/2020		7,067		(569)			(569)		6,497	6,498		1	1
100047943	LEMON GROVE	CA		11/20/2020		7,274		(774)			(774)		6,500	6,500			
100026576	TEMECULA	CA		09/26/2018		3,330		3,171			3,171		6,501	6,501			
100127273	BALDWIN	NY		08/30/2023		2,558		3,944			3,944		6,502	6,502			
100060629	TIGARD	OR		06/01/2021		6,440		63			63		6,503	6,503			
100133848	MYRTLE BEACH	SC		10/20/2023		6,364		140			140		6,505	6,505			
100077812	MEDFORD	OR		12/23/2021		7,545		(1,040)			(1,040)		6,505	6,505			
100076632	TORRANCE	CA		12/16/2021		7,444		(938)			(938)		6,506	6,506			
100081335	SCOTTSDALE	AZ		03/18/2022		6,424		82			82		6,506	6,506			
100014597	WESTMINSTER	CO		09/27/2017		6,224		283			283		6,506	6,506			
100120140	MANCHESTER	NJ		08/11/2023		6,591		(84)			(84)		6,506	6,506			
100062297	HUNTSVILLE	AL		07/01/2021		6,595		(88)			(88)		6,507	6,507			
100156589	HAMPTON	GA		06/24/2024		6,178		331			331		6,509	6,509			
100116358	LA PUENTE	CA		07/20/2023		3,573		2,936			2,936		6,510	6,510			
100044217	BRIGHTON	MA		08/19/2020		7,065		(555)			(555)		6,510	6,510			
100087954	MIAMI	FL		10/25/2022		6,279		231			231		6,510	6,510			
100161370	WINTER GARDEN	FL		07/25/2024		6,818		(306)			(306)		6,511	6,511			
100084760	MIAMI BEACH	FL		08/02/2022		7,092		(580)			(580)		6,512	6,512			
100166115	SAN TAN VALLEY	AZ		09/09/2024		6,781		(269)			(269)		6,512	6,512			
100145839	NEWPORT BEACH	CA		03/15/2024		6,911		(398)			(398)		6,513	6,513			
100126983	CLIFTON	NJ		08/30/2023		4,007		2,506			2,506		6,513	6,513			
100174968	WETHERSFIELD	CT		10/31/2024		6,747		(233)			(233)		6,514	6,514			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076311	IRVINGTON	NJ		01/07/2022		6,835		(320)			(320)		6,514	6,514			
100100915	FREEHOLD	NJ		04/28/2023		5,758		757			757		6,515	6,515			
100102838	NEWPORT BEACH	CA		06/22/2023		7,312		(797)			(797)		6,515	6,515			
100100002	RICHMOND	TX		03/28/2023		6,850		(335)			(335)		6,515	6,515			
100065491	PORTLAND	OR		07/28/2021		6,829		(313)			(313)		6,516	6,516			
100116618	MADERA	CA		07/20/2023		3,640		2,876			2,876		6,516	6,516			
100119114	SANTA ANA	CA		07/28/2023		4,691		1,825			1,825		6,516	6,516			
100014006	LOS ANGELES	CA		05/25/2017		5,947		570			570		6,517	6,517			
100077997	AVONDALE	AZ		01/13/2022		6,881		(363)			(363)		6,518	6,518			
100071101	APPLE VALLEY	CA		10/01/2021		6,542		(24)			(24)		6,518	6,518			
100032018	MIAMI	FL		03/29/2019		6,142		376			376		6,519	6,519			
100081556	IRVINGTON	NJ		03/14/2022		6,671		(152)			(152)		6,519	6,519			
100087335	KINGSTON	WA		10/25/2022		6,009		510			510		6,519	6,519			
100114492	FAIRFAX	VA		06/29/2023		5,892		627			627		6,519	6,519			
100029619	WOODLAND	WA		10/26/2018		6,459		60			60		6,520	6,520			
100116813	BUFORD	GA		07/20/2023		3,384		3,136			3,136		6,520	6,520			
100048622	LOWELL	MA		11/20/2020		8,340		(1,819)			(1,819)		6,521	6,521			
100032087	DUARTE	CA		03/29/2019		6,163		358			358		6,521	6,521			
100149810	SADDLE RIVER	NJ		04/26/2024		7,519		(997)			(997)		6,521	6,521			
100011876	LANDENBERG	PA		03/08/2017		4,217		2,304			2,304		6,521	6,521			
100030713	MAPLEWOOD	NJ		04/09/2019		6,694		(173)			(173)		6,521	6,521			
100138652	NORTH RIVERSIDE	IL		02/02/2024		6,845		(323)			(323)		6,522	6,522			
100116477	STATEN ISLAND	NY		07/20/2023		3,520		3,004			3,004		6,524	6,524			
100102374	LAKEWOOD	CO		06/07/2023		7,058		(533)			(533)		6,525	6,525			
100067327	IJAMSVILLE	MD		08/02/2021		6,155		370			370		6,525	6,525			
100102706	VIRGINIA BEACH	VA		06/22/2023		6,848		(322)			(322)		6,526	6,526			
100088791	GLENWOOD SPRINGS	CO		11/15/2022		6,506		21			21		6,526	6,526			
100116742	MIRAMAR	FL		07/20/2023		3,353		3,173			3,173		6,526	6,526			
100119636	PAYSON	AZ		08/04/2023		7,158		(632)			(632)		6,527	6,527			
100044498	CRESTLINE	CA		11/19/2020		7,591		(1,063)			(1,063)		6,528	6,528			
100101650	PERTH AMBOY	NJ		04/26/2023		6,405		125			125		6,529	6,529			
100149037	ESCONDIDO	CA		04/19/2024		7,261		(732)			(732)		6,530	6,530			
100065306	MIAMI	FL		07/28/2021		7,072		(542)			(542)		6,530	6,530			
100034800	SLIGO	IRL		06/21/2019		7,261		(587)			(587)	199	6,873	6,531	(307)	(35)	(342)
100062002	OLD HICKORY	TN		07/01/2021		6,672		(141)			(141)		6,532	6,532			
100131825	LOS ANGELES	CA		10/06/2023		6,570		(39)			(39)		6,532	6,532			
100081056	PLANO	TX		03/18/2022		6,259		274			274		6,533	6,532		(1)	(1)
100111197	JOLIET	IL		06/29/2023		2,234		4,298			4,298		6,532	6,532			
100133416	NASHVILLE	TN		10/19/2023		6,562		(30)			(30)		6,532	6,532			
100024675	ROCKLIN	CA		09/20/2018		6,519		13			13		6,532	6,532			
100026164	POMONA	CA		09/20/2018		6,025		508			508		6,532	6,532			
100135052	MIAMI	FL		11/01/2023		5,714		818			818		6,533	6,533			
100062570	BRIDGEPORT	CT		07/01/2021		6,717		(184)			(184)		6,533	6,533			
100013891	CORONA	CA		05/25/2017		5,892		641			641		6,533	6,533			
100026070	ISELIN	NJ		09/20/2018		6,512		22			22		6,534	6,534			
100120157	CORONA	CA		08/14/2023		6,779		(245)			(245)		6,534	6,534			
100031629	OAKLAND	CA		03/29/2019		4,665		1,871			1,871		6,536	6,536			
100048777	SOUTH LYON	MI		11/20/2020		6,596		(60)			(60)		6,536	6,536			
100115670	FERNANDINA BEACH	FL		07/20/2023		6,741		(204)			(204)		6,537	6,537			
100065776	SAN DIEGO	CA		07/28/2021		6,950		(412)			(412)		6,538	6,538			
100074395	SCOTTSVILLE	VA		12/02/2021		7,617		(1,079)			(1,079)		6,538	6,538			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100112860	PHILADELPHIA	PA		06/29/2023		7,332		(793)			(793)		6,539	6,539			
100065279	DAYTONA BEACH SHORES	FL		07/28/2021		6,773		(234)			(234)		6,539	6,539			
100011443	CHICAGO	IL		12/23/2016		6,189		372			372		6,560	6,539		(22)	(22)
100071979	HALLANDALE BEACH	FL		10/29/2021		7,840		(1,301)			(1,301)		6,539	6,539			
100076210	ORANGE PARK	FL		01/07/2022		6,696		(157)			(157)		6,539	6,539			
100090935	MARIETTA	GA		01/31/2023		10,226		(3,686)			(3,686)		6,539	6,539			
100061444	HIGHLAND	CA		06/01/2021		6,473		67			67		6,540	6,540			
100103216	BRENTWOOD	NY		04/21/2023		6,796		(256)			(256)		6,540	6,540			
100086907	ALPHARETTA	GA		09/21/2022		6,425		116			116		6,541	6,541			
100023832	VISALIA	CA		09/04/2018		6,958		(417)			(417)		6,541	6,541			
100140743	OZONE PARK	NY		01/22/2024		6,657		(116)			(116)		6,541	6,541			
100070514	BOZEMAN	MT		09/23/2021		6,871		(330)			(330)		6,541	6,541			
100057993	PASO ROBLES	CA		06/30/2021		6,939		(397)			(397)		6,542	6,542			
100016576	INDIO	CA		04/10/2018		7,002		(460)			(460)		6,542	6,542			
100102085	FRANKLIN PARK	IL		04/14/2023		6,630		(88)			(88)		6,542	6,542			
100142494	BERTHOUD	CO		03/08/2024		6,725		(183)			(183)		6,542	6,542			
100079967	MIAMI BEACH	FL		04/08/2022		6,683		(141)			(141)		6,542	6,542			
100080474	FONTANA	CA		03/24/2022		7,178		(635)			(635)		6,542	6,542			
100079226	MESA	AZ		02/14/2022		7,159		(616)			(616)		6,543	6,543			
100043023	HICKSVILLE	NY		05/28/2020		6,292		251			251		6,543	6,543			
100131902	CAROLINA BEACH	NC		10/13/2023		6,595		(51)			(51)		6,544	6,544			
100108408	YONKERS	NY		05/25/2023		6,823		(279)			(279)		6,544	6,544			
100079496	ORLANDO	FL		04/25/2022		6,158		386			386		6,544	6,544			
100091105	WEST YARMOUTH	MA		01/31/2023		6,999		(455)			(455)		6,544	6,544			
100087274	SPRING BRANCH	TX		10/25/2022		5,675		870			870		6,544	6,544			
100025684	BELL GARDENS	CA		09/20/2018		6,517		28			28		6,545	6,545			
100024866	FLAGSTAFF	AZ		09/20/2018		6,778		(233)			(233)		6,545	6,545			
100024145	VANCOUVER	WA		09/10/2018		6,858		(313)			(313)		6,545	6,545			
100024309	MENIFEE	CA		09/20/2018		6,738		(193)			(193)		6,546	6,546			
100103244	SANTA ANA	CA		04/27/2023		7,012		(466)			(466)		6,546	6,546			
100031769	ESCONDIDO	CA		03/29/2019		5,707		839			839		6,546	6,546			
100079946	SNOHOMISH	WA		04/25/2022		6,237		311			311		6,548	6,548			
100126815	SAN DIEGO	CA		08/30/2023		854		5,694			5,694		6,548	6,548			
100081272	EL SOBRANTE	CA		03/18/2022		6,210		338			338		6,548	6,548			
100115662	CUMMING	GA		07/20/2023		6,754		(206)			(206)		6,548	6,548			
100099855	NORTHRIDGE	CA		03/07/2023		32,732		(26,184)			(26,184)		6,548	6,548			
100080450	HOMEDALE	ID		03/10/2022		7,110		(561)			(561)		6,549	6,549			
100088302	BERNARDSVILLE	NJ		11/10/2022		6,584		(34)			(34)		6,549	6,549			
100100917	HAMILTON	NJ		04/28/2023		6,178		372			372		6,550	6,550			
100065168	FRESNO	CA		07/14/2021		6,914		(364)			(364)		6,550	6,550			
100099603	WINNETKA	CA		04/06/2023		6,652		(103)			(103)		6,550	6,550			
100108052	ATLANTA	GA		05/25/2023		6,570		(20)			(20)		6,550	6,550			
100143646	HUNTINGTON	NY		02/22/2024		6,740		(189)			(189)		6,550	6,550			
100129406	WALNUT	CA		09/26/2023		6,562		(11)			(11)		6,551	6,551			
100060274	SCHERTZ	TX		06/25/2021		7,088		(537)			(537)		6,552	6,551			
100144505	CITRUS HEIGHTS	CA		04/26/2024		6,641		(90)			(90)		6,551	6,551			
100149587	HOBOKEN	NJ		04/26/2024		6,865		(313)			(313)		6,552	6,552			
4010050291	CHICAGO	IL		05/31/2023		7,148		(596)			(596)		6,552	6,552			
100127134	PHILIPSBURG	PA		08/30/2023		6,602		(50)			(50)		6,553	6,553			
100099886	PALM SPRINGS	CA		03/28/2023		7,095		(543)			(543)		6,553	6,553			
100099892	PALM SPRINGS	CA		03/28/2023		7,120		(568)			(568)		6,553	6,553			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043002	ORLANDO	FL		05/28/2020		6,535		17			17		6,553	6,553			
100079510	PORTLAND	OR		04/25/2022		6,572		(19)			(19)		6,553	6,553			
100127616	RALEIGH	NC		09/08/2023		6,562		(8)			(8)		6,554	6,554			
100139975	HILTON HEAD ISLAND	SC		01/09/2024		6,942		(388)			(388)		6,554	6,554			
100055186	NORTH BALDWIN	NY		03/23/2021		7,091		(537)			(537)		6,555	6,555			
100100354	STATEN ISLAND	NY		04/27/2023		5,223		1,332			1,332		6,555	6,555			
100120201	HOLLIS	NY		08/18/2023		7,047		(492)			(492)		6,555	6,555			
100139413	WOODMERE	NY		12/28/2023		6,985		(429)			(429)		6,556	6,556			
100164502	MOUNTAIN HOUSE	CA		08/21/2024		6,605		(49)			(49)		6,556	6,556			
100087437	CHERRY HILL	NJ		10/25/2022		6,195		362			362		6,556	6,556			
100028655	LOS ANGELES	CA		10/26/2018		4,991		1,566			1,566		6,556	6,556			
100127942	MORRISTOWN	TN		09/08/2023		6,419		138			138		6,557	6,557			
100116401	SPRING	TX		07/20/2023		3,866		2,691			2,691		6,557	6,557			
100012715	WEST PALM BEACH	FL		05/25/2017		5,260		1,301			1,301		6,561	6,557		(4)	(4)
100101810	BRONX	NY		03/31/2023		38,451		(31,894)			(31,894)		6,557	6,557			
100010765	TITUSVILLE	FL		12/23/2016		5,541		1,016			1,016		6,558	6,558			
100031836	SANTA PAULA	CA		03/29/2019		5,312		1,246			1,246		6,558	6,558			
100071600	SACRAMENTO	CA		10/14/2021		7,048		(490)			(490)		6,558	6,558			
100031468	EL MONTE	CA		03/29/2019		5,798		761			761		6,558	6,558			
100048774	BROOKLYN	NY		11/20/2020		7,769		(1,210)			(1,210)		6,559	6,559			
100136563	ELLIJAY	GA		11/20/2023		6,206		353			353		6,559	6,559			
100133578	LOS ANGELES	CA		10/23/2023		6,529		30			30		6,559	6,559			
100143510	MELBOURNE	FL		02/22/2024		6,739		(180)			(180)		6,559	6,559			
100140030	WEST LONG BRANCH	NJ		01/09/2024		6,801		(242)			(242)		6,560	6,560			
100065694	CLOVIS	CA		07/28/2021		7,175		(615)			(615)		6,560	6,560			
100076816	SANTA ROSA	CA		12/27/2021		6,904		(343)			(343)		6,560	6,560			
100134687	NEW HARTFORD	NY		10/30/2023		6,797		(236)			(236)		6,561	6,561			
100029155	MIAMI	FL		10/26/2018		5,992		570			570		6,561	6,561			
100029608	MIAMI	FL		10/26/2018		6,509		53			53		6,563	6,563			
100081760	LOS ANGELES	CA		03/22/2022		6,768		(205)			(205)		6,563	6,563			
100100636	LOS ANGELES	CA		04/27/2023		6,546		17			17		6,563	6,563			
100116939	SAINT CLOUD	FL		07/20/2023		4,587		1,977			1,977		6,564	6,564			
100065132	SAN DIEGO	CA		07/14/2021		6,994		(429)			(429)		6,565	6,565			
100025085	ROSELLE	NJ		09/20/2018		4,673		1,892			1,892		6,565	6,565			
100135591	ALEXANDRIA	VA		11/09/2023		6,706		(141)			(141)		6,565	6,565			
100088814	INGLEWOOD	CA		11/15/2022		6,975		(409)			(409)		6,566	6,566			
100079028	VISALIA	CA		02/24/2022		6,561		5			5		6,566	6,566			
100076331	BRADENTON BEACH	FL		01/07/2022		6,703		(136)			(136)		6,567	6,567			
100047840	DENVER	CO		11/20/2020		6,739		(172)			(172)		6,567	6,567			
100112976	CHICAGO	IL		06/29/2023		(4,159)		10,727			10,727		6,567	6,567			
4010042472	WOODSTOWN	NJ		03/22/2023		7,057		(489)			(489)		6,567	6,567			
100030949	MIRA LOMA	CA		03/29/2019		4,870		1,698			1,698		6,568	6,568			
100117741	SUWANEE	GA		07/20/2023		(4,342)		10,911			10,911		6,568	6,568			
100102505	MOUNT JULIET	TN		06/07/2023		6,535		29			29		6,564	6,569		5	5
100030644	WESLEY CHAPEL	FL		04/09/2019		5,341		1,230			1,230		6,571	6,571			
100078871	CHARLOTTE	NC		02/24/2022		6,629		(58)			(58)		6,571	6,571			
100032065	SAN JOSE	CA		03/29/2019		5,749		822			822		6,571	6,571			
100076063	JACKSONVILLE	FL		01/07/2022		6,918		(347)			(347)		6,572	6,572			
100136386	OAK ISLAND	NC		11/20/2023		6,558		14			14		6,572	6,572			
100138193	ANAHEIM	CA		12/14/2023		6,779		(206)			(206)		6,573	6,573			
100135321	CHATSWORTH	GA		11/13/2023		6,745		(172)			(172)		6,574	6,574			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127398	SILVER SPRING	MD		08/30/2023		1,390		5,184			5,184		6,574	6,574			
100110570	HARRISBURG	NC		06/30/2023		6,680		(105)			(105)		6,575	6,575			
100103425	BAKERSFIELD	CA		06/16/2023		6,930		(355)			(355)		6,575	6,575			
100079779	MURRIETA	CA		04/25/2022		7,158		(582)			(582)		6,576	6,576			
100042936	SOMERS POINT	NJ		05/28/2020		5,867		710			710		6,577	6,577			
100138387	METAIRIE	LA		12/18/2023		6,799		(222)			(222)		6,577	6,577			
100065060	ASBURY PARK	NJ		07/14/2021		7,087		(510)			(510)		6,577	6,577			
100011056	BRISTOL	VT		01/27/2017		5,639		939			939		6,578	6,578			
100118929	BELLINGHAM	WA		07/27/2023		6,880		(302)			(302)		6,578	6,578			
100065482	SANTA MARIA	CA		07/28/2021		7,185		(607)			(607)		6,578	6,578			
100116306	PALMDALE	CA		07/20/2023		4,522		2,057			2,057		6,579	6,579			
100116088	NORTH HOLLYWOOD AREA LOS ANGE	CA		07/20/2023		4,719		1,860			1,860		6,579	6,579			
100148517	STEPHENVILLE	TX		04/12/2024		6,759		(183)			(183)		6,576	6,579		3	3
100112735	BOISE	ID		06/29/2023		4,825		1,025			1,025		5,850	6,580		730	730
100053816	WYNNE	AR		03/23/2021		7,510		(930)			(930)		6,580	6,580			
100063034	LAWRENCE	MA		07/01/2021		6,544		36			36		6,580	6,580			
100042947	FAYETTEVILLE	GA		05/28/2020		6,381		198			198		6,580	6,580			
100135037	MARIETTA	GA		10/30/2023		6,752		(172)			(172)		6,580	6,580			
100128368	LIBERTY HILL	TX		09/15/2023		6,988		(408)			(408)		6,580	6,580			
100081527	SPARKS	NV		03/18/2022		6,189		391			391		6,581	6,581			
100113200	RICHMOND	VA		06/29/2023		5,904		677			677		6,581	6,581			
100118772	FULLERTON	CA		07/25/2023		7,185		(603)			(603)		6,583	6,583			
100107890	MOUNT PLEASANT	SC		06/29/2023		6,946		(363)			(363)		6,583	6,583			
100026335	LOS ANGELES	CA		09/20/2018		7,175		(592)			(592)		6,583	6,583			
100054383	WALDORF	MD		03/23/2021		7,329		(746)			(746)		6,583	6,583			
100112530	NORTH MIAMI BEACH	FL		06/29/2023		5,949		634			634		6,583	6,583			
100126684	BOYTON BEACH	FL		08/30/2023		5,914		669			669		6,583	6,583			
100133648	PALM DESERT	CA		10/23/2023		5,816		769			769		6,585	6,585			
100081563	HEMPSTEAD	NY		03/14/2022		6,961		(376)			(376)		6,585	6,585			
100157627	LAKE FOREST	CA		06/28/2024		2,751		3,834			3,834		6,585	6,585			
100028312	CUDAHY	WI		10/26/2018		5,925		661			661		6,586	6,586			
100082377	HAINES CITY	FL		04/14/2022		7,130		(544)			(544)		6,586	6,586			
100100478	PRESCOTT VALLEY	AZ		04/27/2023		4,343		2,243			2,243		6,587	6,587			
100128015	CLARKSVILLE	TN		09/08/2023		6,385		202			202		6,587	6,587			
100080923	WHEAT RIDGE	CO		04/01/2022		6,706		(118)			(118)		6,588	6,588			
100131583	LINCOLN CITY	OR		10/06/2023		6,856		(268)			(268)		6,588	6,588			
100024820	SANTA ANA	CA		09/20/2018		6,374		214			214		6,588	6,588			
100085123	TILBURG	NLD		07/27/2022		6,839						(523)	6,316	6,588	272		272
100075988	HENDERSON	NV		01/07/2022		7,196		(607)			(607)		6,589	6,589			
100115991	KISSIMMEE	FL		07/20/2023		6,696		(107)			(107)		6,589	6,589			
100027913	(NORTH HILLS AREA) LOS ANGELES	CA		10/26/2018		5,923		666			666		6,589	6,589			
100044613	MONTEBELLO	CA		11/19/2020		6,183		407			407		6,590	6,590			
100132104	PETERBOROUGH	NH		10/13/2023		6,219		371			371		6,590	6,590			
100057535	CAROLINA BEACH	NC		06/30/2021		6,820		(229)			(229)		6,591	6,591			
100068004	PORTLAND	OR		09/23/2021		6,800		(209)			(209)		6,591	6,591			
100071937	CAPE CORAL	FL		11/19/2021		8,223		(1,630)			(1,630)		6,593	6,593			
100139593	CLOVIS	CA		12/28/2023		6,886		(293)			(293)		6,593	6,593			
100026961	EAST QUOGUE	NY		09/26/2018		3,737		2,856			2,856		6,593	6,593			
100049196	DESTIN	FL		11/20/2020		7,395		(801)			(801)		6,594	6,594			
100118763	NEWPORT BEACH	CA		07/25/2023		7,243		(649)			(649)		6,594	6,594			
100168728	MALIBU	CA		09/26/2024		7,568		(974)			(974)		6,595	6,595			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100044214	LIVERMORE	CA		08/19/2020		5,714		881			881		6,595	6,595			
100014464	BOSCAWEN	NH		09/27/2017		6,702		(106)			(106)		6,596	6,596			
100065525	BETTENDORF	IA		07/28/2021		6,889		(292)			(292)		6,597	6,597			
100152004	ORLANDO	FL		06/14/2024		6,808		(210)			(210)		6,597	6,597			
100137623	PARKER	CO		12/08/2023		5,781		817			817		6,597	6,597			
100033229	MAYO	IRL		06/21/2019		17,516		(10,856)			(10,856)	200	6,860	6,598	(328)	66	(262)
100053759	KEYMAR	MD		03/23/2021		6,964		(365)			(365)		6,598	6,598			
100079608	OVIEDO	FL		04/25/2022		7,591		(992)			(992)		6,599	6,599			
100119336	NEWBERG	OR		07/31/2023		6,716		(117)			(117)		6,599	6,599			
100063252	SANTA FE	TX		07/01/2021		6,799		(199)			(199)		6,600	6,600			
100154136	HURRICANE	UT		07/11/2024		6,749		(149)			(149)		6,600	6,600			
100066166	DENVER	CO		08/02/2021		6,775		(173)			(173)		6,603	6,603			
100080248	VERONA	NJ		02/25/2022		7,455		(852)			(852)		6,603	6,603			
100065123	WIMBERLEY	TX		07/14/2021		7,040		(436)			(436)		6,604	6,604			
100090158	OSSINING	NY		01/13/2023		6,551		53			53		6,604	6,604			
100133176	(WOODLAND HILLS AREA) LOS ANGE	CA		11/29/2023		6,415		190			190		6,605	6,605			
100074228	LA CRESCENTA	CA		12/09/2021		6,507		98			98		6,605	6,605			
100014479	ELEELE	HI		09/27/2017		6,567		34			34		6,602	6,605		4	4
100127013	TAHUYA	WA		08/30/2023		6,101		962			962		7,063	6,606		(457)	(457)
100068484	NEHALEM	OR		08/25/2021		6,813		(207)			(207)		6,606	6,606			
100076078	ARGYLE	TX		01/07/2022		7,023		(416)			(416)		6,607	6,607			
100071673	OREGON CITY	OR		10/14/2021		7,116		(507)			(507)		6,608	6,608			
100048723	VAN NUYS	CA		11/20/2020		7,510		(901)			(901)		6,609	6,609			
100117446	BUCHANAN	NY		07/20/2023		6,166		443			443		6,609	6,609			
100115382	RICHMOND	TX		07/17/2023		7,059		(449)			(449)		6,610	6,610			
100087357	OAKLAND PARK	FL		10/25/2022		5,758		852			852		6,610	6,610			
100087206	LAUREL	MD		10/25/2022		6,121		490			490		6,611	6,611			
100079184	SAINT CLOUD	FL		02/24/2022		6,623		(12)			(12)		6,611	6,611			
100031366	BENICIA	CA		03/29/2019		5,246		1,365			1,365		6,611	6,611			
100044144	STAFFORD	VA		08/19/2020		6,347		265			265		6,612	6,612			
100103772	SANTA ANA	CA		05/10/2023		7,033		(421)			(421)		6,612	6,612			
100141031	INDIANAPOLIS	IN		02/20/2024		5,141		1,472			1,472		6,613	6,613			
100157586	FORT LAUDERDALE	FL		06/28/2024		6,707		(94)			(94)		6,613	6,613			
100120116	SALT LAKE CITY	UT		08/11/2023		6,834		(221)			(221)		6,613	6,613			
100116116	CYPRESS	CA		07/20/2023		3,727		2,886			2,886		6,614	6,614			
100109582	CHARLESTOWN	IN		06/14/2023		6,704		(90)			(90)		6,614	6,614			
100032919	DUBLIN	IRL		06/21/2019		5,456		1,418			1,418	167	7,041	6,615	(304)	(122)	(426)
100079747	ROY	WA		04/25/2022		6,849		(234)			(234)		6,615	6,615			
100088882	YUKON	OK		11/15/2022		6,614		2			2		6,616	6,616			
100142483	DENVER	CO		03/08/2024		6,785		(169)			(169)		6,616	6,616			
100026899	SANTA MARIA	CA		09/26/2018		6,511		106			106		6,617	6,617			
100137073	BURBANK	CA		11/28/2023		6,468		149			149		6,617	6,617			
100075983	CANTON	MA		01/07/2022		7,219		(601)			(601)		6,617	6,617			
100067076	RIALTO	CA		08/02/2021		6,271		346			346		6,617	6,617			
100108907	CELEBRATION	FL		05/31/2023		7,906		(1,288)			(1,288)		6,618	6,618			
100078022	MIAMI	FL		01/12/2022		6,867		(249)			(249)		6,618	6,618			
100011030	DETROIT	MI		12/23/2016		6,194		424			424		6,619	6,619			
100088200	SPRING	TX		10/13/2022		7,247		(628)			(628)		6,619	6,619			
100120274	CHICAGO	IL		08/18/2023		6,604		15			15		6,619	6,619			
100111879	SPRINGDALE	AR		06/29/2023		5,936		683			683		6,620	6,620			
100031398	VALLEJO	CA		03/29/2019		4,745		1,876			1,876		6,620	6,620			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100028953	PALMDALE	CA		10/26/2018		6,578		43			43		6,621	6,621			
100136057	ALACHUA	FL		11/16/2023		7,036		(415)			(415)		6,621	6,621			
100064604	LAKELAND	FL		07/01/2021		6,130		492			492		6,621	6,621			
100128330	LAS VEGAS	NV		09/14/2023		7,136		(514)			(514)		6,622	6,622			
100068046	BREMERTON	WA		09/23/2021		6,791		(168)			(168)		6,623	6,623			
100068049	BREMERTON	WA		09/23/2021		6,791		(168)			(168)		6,623	6,623			
100068050	BREMERTON	WA		09/23/2021		6,791		(168)			(168)		6,623	6,623			
100117353	HONOLULU	HI		07/20/2023		3,162		3,461			3,461		6,624	6,624			
100074950	LAS VEGAS	NV		12/01/2021		6,727		(103)			(103)		6,624	6,624			
100014270	EAST QUOGUE	NY		09/27/2017		2,371		4,253			4,253		6,624	6,624			
100061033	MEMPHIS	TN		06/01/2021		6,564		61			61		6,624	6,624			
100135047	SEVIERVILLE	TN		11/01/2023		5,989		636			636		6,624	6,624			
100133370	PHOENIX	AZ		11/21/2023		6,690		(65)			(65)		6,626	6,626			
100129766	LOS ANGELES	CA		09/27/2023		6,770		(143)			(143)		6,626	6,626			
100068203	MIAMI	FL		08/25/2021		6,930		(303)			(303)		6,627	6,627			
100032031	COCOA	FL		03/29/2019		6,402		225			225		6,627	6,627			
100128894	PETALUMA	CA		09/21/2023		6,943		(316)			(316)		6,627	6,627			
100085148	ORANGE	CA		09/21/2022		6,904		(277)			(277)		6,627	6,627			
100117488	GAINESVILLE	GA		07/20/2023		6,692		(64)			(64)		6,628	6,628			
100062773	VIRGINIA BEACH	VA		07/01/2021		6,807		(178)			(178)		6,629	6,629			
4010065082	PHOENIX	AZ		01/10/2024		7,351		(722)			(722)		6,629	6,629			
100079668	SAN ANTONIO	TX		04/08/2022		6,348		281			281		6,629	6,629			
100116124	MIAMI	FL		07/20/2023		(8,281)		14,912			14,912		6,630	6,630			
100134377	PALM BEACH GARDENS	FL		10/27/2023		7,111		(480)			(480)		6,630	6,630			
100028316	PALM BAY	FL		10/26/2018		5,103		1,529			1,529		6,631	6,631			
100065573	PASSAIC	NJ		07/28/2021		7,005		(374)			(374)		6,631	6,631			
100057837	PHILADELPHIA	PA		06/30/2021		7,131		(497)			(497)		6,634	6,634			
100116317	BELLMORE	NY		07/20/2023		3,879		2,756			2,756		6,635	6,635			
100114990	DENTON	TX		07/14/2023		6,476		158			158		6,635	6,635			
100024731	DELANO	CA		09/20/2018		5,382		1,257			1,257		6,639	6,636		(3)	(3)
100138679	BOCA RATON	FL		02/02/2024		7,002		(363)			(363)		6,638	6,638			
100120723	EAST HANOVER	NJ		08/25/2023		6,166		473			473		6,639	6,639			
100141528	CAPE CORAL	FL		01/30/2024		6,513		126			126		6,639	6,639			
100054938	CHULA VISTA	CA		03/23/2021		9,843		(3,204)			(3,204)		6,640	6,640			
100065353	SILVERTHORNE	CO		07/28/2021		6,872		(232)			(232)		6,640	6,640			
100119404	AUSTIN	TX		07/31/2023		6,692		(51)			(51)		6,641	6,641			
100055216	MEMPHIS	TN		03/23/2021		7,285		(644)			(644)		6,641	6,641			
100057664	ROSEVILLE	CA		06/30/2021		7,158		(516)			(516)		6,641	6,641			
100074466	PINE MOUNTAIN CLUB	CA		12/02/2021		7,648		(1,006)			(1,006)		6,642	6,642			
100081648	COVINGTON	GA		03/24/2022		7,317		(674)			(674)		6,643	6,643			
100049076	MIAMI	FL		11/20/2020		7,546		(903)			(903)		6,643	6,643			
100128127	LEWISBURG	TN		09/08/2023		6,491		152			152		6,643	6,643			
100172611	GLENDALE	AZ		10/23/2024		6,891		(248)			(248)		6,643	6,643			
100117374	WILSON	NC		07/20/2023		(8,532)		15,176			15,176		6,644	6,644			
100081160	LEANDER	TX		03/18/2022		6,250		395			395		6,645	6,645			
100116357	BIG BEAR LAKE	CA		07/20/2023		3,816		2,830			2,830		6,646	6,646			
100079121	RICHMOND	VA		02/24/2022		6,667		(22)			(22)		6,646	6,646			
100118925	FORT WASHINGTON	MD		07/27/2023		7,292		(646)			(646)		6,646	6,646			
100135282	BOZEMAN	MT		11/08/2023		6,340		307			307		6,648	6,648			
100137479	SAN DIEGO	CA		01/11/2024		6,705		(56)			(56)		6,649	6,649			
100139043	LOS ANGELES	CA		12/22/2023		7,958		(1,310)			(1,310)		6,649	6,649			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065767	BOTHELL	WA		07/28/2021		7,094		(445)			(445)		6,649	6,649			
100067887	OAKLAND	CA		09/23/2021		7,023		(374)			(374)		6,649	6,649			
100156691	SAN JOSE DEL CABO	MEX		06/27/2024		6,649							6,649	6,649			
100128870	MEMPHIS	TN		09/21/2023		6,736		(86)			(86)		6,650	6,650			
100060180	ITASCA	IL		06/25/2021		7,226		(576)			(576)		6,650	6,650			
100138166	EDENTON	NC		12/14/2023		6,095		556			556		6,650	6,650			
100060188	BROCKTON	MA		06/25/2021		7,084		(433)			(433)		6,651	6,651			
100081372	PUEBLO	CO		03/18/2022		6,293		359			359		6,651	6,651			
100077071	WASHINGTON	DC		01/03/2022		6,816		(165)			(165)		6,652	6,652			
100065171	WEST WILDWOOD	NJ		07/14/2021		6,947		(295)			(295)		6,652	6,652			
100055279	KEANSBURG	NJ		03/23/2021		6,970		(317)			(317)		6,652	6,652			
100139195	DOWNEY	CA		12/28/2023		6,915		(263)			(263)		6,653	6,653			
100057787	PHILADELPHIA	PA		06/30/2021		7,256		(603)			(603)		6,653	6,653			
100133729	PIPERSVILLE	PA		10/23/2023		5,425		1,228			1,228		6,653	6,653			
100079866	NORTH LAS VEGAS	NV		04/25/2022		7,217		(564)			(564)		6,654	6,654			
100142938	RIFLE	CO		02/09/2024		7,012		(363)			(363)		6,649	6,654		5	5
100142447	WELLINGTON	FL		03/08/2024		7,253		(599)			(599)		6,655	6,655			
100115505	GILBERT	AZ		07/17/2023		6,583		71			71		6,655	6,655			
100013318	CLAYTON	NC		05/25/2017		3,390		3,265			3,265		6,655	6,655			
100169479	MORRO BAY	CA		09/30/2024		7,024		(368)			(368)		6,656	6,656			
100024085	STAMFORD	CT		09/10/2018		6,908		(252)			(252)		6,656	6,656			
100011740	HYDE PARK	NY		03/08/2017		4,416		2,241			2,241		6,656	6,656			
100137242	LONGBOAT KEY	FL		11/29/2023		6,921		(264)			(264)		6,657	6,657			
100144308	PHILADELPHIA	PA		03/07/2024		7,089		(432)			(432)		6,657	6,657			
100088099	ORLANDO	FL		10/25/2022		6,387		272			272		6,658	6,658			
100063306	BOWIE	MD		07/01/2021		6,651		8			8		6,659	6,659			
100103519	HONOLULU	HI		05/08/2023		6,644		16			16		6,660	6,660			
100047849	EAST STROUDSBURG	PA		11/20/2020		8,155		(1,495)			(1,495)		6,660	6,660			
100013912	JAMAICA	NY		05/25/2017		6,013		648			648		6,660	6,660			
100044405	ALEXANDRIA	VA		11/19/2020		8,086		(1,425)			(1,425)		6,661	6,661			
100135617	NASHVILLE	TN		11/09/2023		7,069		(408)			(408)		6,661	6,661			
100055904	HOUSTON	TX		03/26/2021		7,143		(481)			(481)		6,661	6,661			
100061019	PHOENIX	AZ		06/01/2021		6,596		65			65		6,662	6,662			
100065342	JERSEY CITY	NJ		07/28/2021		7,273		(611)			(611)		6,662	6,662			
100065519	NEWARK	NJ		07/28/2021		6,883		(220)			(220)		6,662	6,662			
100128391	KISSIMMEE	FL		09/15/2023		6,564		99			99		6,662	6,662			
100109084	GATLINBURG	TN		06/05/2023		6,806		(144)			(144)		6,662	6,662			
100109809	KISSIMMEE	FL		08/04/2023		6,634		29			29		6,663	6,663			
100111332	LEVITTOWN	PA		06/29/2023		6,209		454			454		6,663	6,663			
100026953	SALINAS	CA		09/26/2018		6,520		143			143		6,663	6,663			
100030673	CUMBERLAND	RI		04/09/2019		5,194		1,469			1,469		6,663	6,663			
100091371	NAPLES	FL		02/22/2023		6,713		(50)			(50)		6,663	6,663			
100085166	BELTON	TX		09/21/2022		7,034		(371)			(371)		6,664	6,664			
100138135	UPPER DARBY	PA		12/14/2023		6,853		(189)			(189)		6,664	6,664			
100136539	NAPERVILLE	IL		11/20/2023		6,026		640			640		6,665	6,665			
100080414	RICHMOND	TX		04/14/2022		7,219		(553)			(553)		6,666	6,666			
100065457	BRIDGEPORT	CT		07/28/2021		6,595		71			71		6,667	6,667			
100061214	PALMDALE	CA		06/01/2021		6,606		61			61		6,667	6,667			
100115348	ELIZABETH	NJ		07/17/2023		6,892		(225)			(225)		6,667	6,667			
100025961	WEST COVINA	CA		09/20/2018		6,405		263			263		6,667	6,667			
100013978	SAN BERNARDINO (HIGHLAND AREA)	CA		05/25/2017		6,059		608			608		6,668	6,668			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044503	UNION CITY	CA		11/19/2020		6,326		342			342		6,668	6,668			
100103029	JERSEY CITY	NJ		06/22/2023		7,428		(757)			(757)		6,670	6,670			
100133795	LOS ANGELES	CA		10/20/2023		8,238		(1,566)			(1,566)		6,672	6,672			
100102455	SANTA ROSA BEACH	FL		06/07/2023		7,150		(478)			(478)		6,672	6,672			
100078316	KIRKLAND	WA		02/10/2022		6,726		(46)			(46)		6,680	6,673		(7)	(7)
100127048	KISSIMMEE	FL		08/30/2023		6,450		223			223		6,674	6,674			
100012584	PEMBROKE PINES	FL		05/25/2017		3,566		3,112			3,112		6,678	6,674		(5)	(5)
100116132	HOUSTON	TX		07/20/2023		5,414		1,259			1,259		6,674	6,674			
100149357	PALMETTO	FL		04/24/2024		6,734		(60)			(60)		6,674	6,674			
100032180	EAST PALO ALTO	CA		03/29/2019		6,445		229			229		6,675	6,675			
100143708	WINTER PARK	FL		02/23/2024		6,940		(265)			(265)		6,675	6,675			
100026754	EL MONTE	CA		09/26/2018		6,222		454			454		6,675	6,675			
100031073	SACRAMENTO	CA		03/29/2019		6,021		655			655		6,677	6,677			
100023738	SAN DIEGO	CA		09/04/2018		6,843		(167)			(167)		6,677	6,677			
100114679	SHREWSBURY	MA		06/29/2023		6,495		183			183		6,678	6,678			
100045512	SUNLAND	CA		11/25/2020		6,395		283			283		6,678	6,678			
100048481	NORTH BERGEN	NJ		11/20/2020		8,191		(1,513)			(1,513)		6,678	6,678			
100133411	SAN DIEGO	CA		11/21/2023		6,465		214			214		6,679	6,679			
100091782	HOLLISTER	CA		01/30/2023		7,194		(515)			(515)		6,679	6,679			
100145143	UNITED KINGDOM	GBR		03/12/2024		3,182		3,242			3,242		6,423	6,679	256		256
100089434	MC MINNVILLE	TN		11/18/2022		6,639		40			40		6,680	6,680			
100153874	CAPE CORAL	FL		06/05/2024		7,065		(386)			(386)		6,680	6,680			
100116952	DIAMOND BAR	CA		07/20/2023		3,994		2,686			2,686		6,680	6,680			
100163929	HEBRON	CT		10/04/2024		6,892		(212)			(212)		6,680	6,680			
100043724	SAINT CLAIR SHORES	MI		08/13/2020		7,282		(602)			(602)		6,680	6,680			
100061041	DISTRICT HTS	MD		06/01/2021		6,617		64			64		6,680	6,680			
100134067	LAWRENCEVILLE	GA		10/27/2023		6,929		(249)			(249)		6,680	6,680			
100128023	GOODLETTSVILLE	TN		09/08/2023		6,363		318			318		6,681	6,681			
100061095	SPOKANE VALLEY	WA		06/01/2021		6,620		61			61		6,682	6,682			
100057901	ATLANTA	GA		06/30/2021		7,220		(538)			(538)		6,682	6,682			
100134726	CITY OF BURBANK	CA		10/30/2023		7,706		(1,024)			(1,024)		6,682	6,682			
100099851	QUEENS	NY		02/28/2023		7,403		(720)			(720)		6,684	6,684			
100082607	CHATSWORTH	CA		04/14/2022		7,060		(376)			(376)		6,685	6,685			
100071593	MAPLEWOOD	MN		10/14/2021		7,327		(642)			(642)		6,685	6,685			
100120996	MERCED	CA		08/30/2023		6,762		(77)			(77)		6,685	6,685			
4010058416	TOMS RIVER	NJ		09/28/2023		7,111		(426)			(426)		6,685	6,685			
100157589	THE VILLAGES	FL		06/28/2024		6,929		(243)			(243)		6,685	6,685			
100079774	LOMITA	CA		04/08/2022		5,606		1,080			1,080		6,686	6,686			
100081389	SPRING LAKE	NC		03/18/2022		5,589		1,098			1,098		6,687	6,687			
100131934	WAKE FOREST	NC		10/13/2023		6,482		206			206		6,689	6,689			
100113827	MAITLAND	FL		06/29/2023		4,208		2,481			2,481		6,689	6,689			
100055619	MASON	OH		03/23/2021		7,631		(939)			(939)		6,692	6,692			
100076699	TEMPE	AZ		12/30/2021		7,416		(724)			(724)		6,692	6,692			
100140851	SNELLVILLE	GA		03/06/2024		7,326		(634)			(634)		6,692	6,692			
100045470	AMHERST	OH		11/25/2020		6,245		448			448		6,692	6,692			
100071599	LOS ANGELES	CA		10/14/2021		7,265		(572)			(572)		6,693	6,693			
100025379	SALINAS	CA		09/20/2018		5,154		1,539			1,539		6,693	6,693			
100079638	PALMDALE	CA		04/08/2022		7,331		(638)			(638)		6,693	6,693			
100090062	SUNNY ISLES BEACH	FL		01/13/2023		6,959		(265)			(265)		6,694	6,694			
100103311	CASTLE ROCK	CO		04/28/2023		7,269		(574)			(574)		6,695	6,695			
100014628	OXNARD	CA		09/27/2017		6,337		358			358		6,695	6,695			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142454	CYPRESS	CA		03/08/2024		7,454		(759)			(759)		6,695	6,695			
100078923	VICTORVILLE	CA		02/24/2022		6,402		294			294		6,696	6,696			
100078481	NORTHLAKE	TX		02/02/2022		7,340		(644)			(644)		6,696	6,696			
100078903	LARGO	FL		02/24/2022		6,524		173			173		6,697	6,697			
100071525	EVERETT	WA		10/14/2021		7,139		(441)			(441)		6,698	6,698			
100029171	NEWTON	MA		10/26/2018		6,090		609			609		6,699	6,699			
100121039	SARASOTA	FL		08/30/2023		5,849		854			854		6,703	6,699		(4)	(4)
100031351	LONG BEACH	CA		03/29/2019		5,181		1,519			1,519		6,700	6,700			
100065585	FONTANA	CA		07/28/2021		7,241		(541)			(541)		6,700	6,700			
100112289	MIDDLE RIVER	MD		06/29/2023		5,991		709			709		6,700	6,700			
100136164	DENVER	CO		12/18/2023		6,944		(244)			(244)		6,700	6,700			
100031488	SOUTH GATE	CA		03/29/2019		6,105		596			596		6,701	6,701			
100131953	PALM BEACH GARDENS	FL		10/13/2023		6,804		(104)			(104)		6,701	6,701			
100082990	CHICO	CA		05/05/2022		6,808		(107)			(107)		6,702	6,702			
100065069	IRVING	TX		07/14/2021		7,104		(417)			(417)		6,687	6,702		15	15
100143918	SANTA CLARITA	CA		02/29/2024		8,109		(1,406)			(1,406)		6,702	6,702			
100055902	AUSTIN	TX		03/26/2021		7,144		(442)			(442)		6,703	6,703			
100100642	HOUSTON	TX		03/28/2023		6,819		(116)			(116)		6,703	6,703			
100075980	PHILADELPHIA	PA		01/07/2022		7,666		(962)			(962)		6,704	6,704			
100068264	BAKERSFIELD	CA		08/25/2021		7,353		(649)			(649)		6,704	6,704			
100026116	PITTSBURG	CA		09/20/2018		6,647		57			57		6,704	6,704			
100030842	EVERETT	WA		04/09/2019		5,712		993			993		6,705	6,705			
4010045149	KANSAS CITY	MO		03/22/2023		7,311		(606)			(606)		6,705	6,705			
100067259	LEESBURG	FL		08/02/2021		6,350		355			355		6,705	6,705			
100131679	SMYRNA	TN		10/06/2023		6,106		602			602		6,708	6,706		(2)	(2)
100023381	CYPRESS	CA		08/16/2018		6,853		(145)			(145)		6,708	6,708			
100028456	VICTORVILLE	CA		10/26/2018		6,829		(120)			(120)		6,709	6,709			
100029589	BRENTWOOD	NY		10/26/2018		4,728		1,982			1,982		6,710	6,710			
100147884	FRESNO	TX		04/08/2024		6,147		563			563		6,710	6,710			
100139248	RICHMOND	TX		12/28/2023		6,756		(46)			(46)		6,710	6,710			
100119207	CEDAR CITY	UT		07/31/2023		6,174		537			537		6,711	6,710		(1)	(1)
100057741	AUSTIN	TX		06/30/2021		7,383		(672)			(672)		6,711	6,710		(1)	(1)
100149296	FRANKLIN LAKES	NJ		04/24/2024		7,003		(292)			(292)		6,711	6,711			
100110010	SAN DIEGO	CA		06/23/2023		7,129		(415)			(415)		6,714	6,711		(3)	(3)
100112199	STANWOOD	WA		06/29/2023		5,476		1,236			1,236		6,712	6,712			
100103380	CYPRESS	TX		06/16/2023		7,592		(880)			(880)		6,712	6,712			
100048530	SURPRISE	AZ		11/20/2020		6,909		(196)			(196)		6,712	6,712			
100143135	HOLLYWOOD	FL		02/16/2024		7,012		(299)			(299)		6,713	6,713			
100119368	INDIO	CA		07/31/2023		6,585		129			129		6,714	6,714			
100054750	LINCOLNTON	NC		03/23/2021		6,773		(59)			(59)		6,714	6,714			
100100066	MIAMI	FL		03/28/2023		6,402		314			314		6,716	6,716			
100128468	ENNIS	MT		09/15/2023		7,050		(326)			(326)		6,725	6,717		(8)	(8)
100134927	SEATTLE	WA		10/30/2023		2,307		4,410			4,410		6,717	6,717			
100128159	DAVENPORT	FL		09/18/2023		6,803		(86)			(86)		6,717	6,717			
100115787	STATEN ISLAND	NY		07/20/2023		6,597		121			121		6,718	6,718			
100116798	VIRGINIA BEACH	VA		07/20/2023		(8,285)		15,003			15,003		6,718	6,718			
100114953	DENVER	CO		07/14/2023		7,269		(550)			(550)		6,719	6,719			
100127345	KENT	WA		08/30/2023		1,246		5,473			5,473		6,719	6,719			
100057622	PLEASANTVILLE	NJ		06/30/2021		7,247		(528)			(528)		6,719	6,719			
100060964	LEESBURG	VA		06/01/2021		6,655		65			65		6,720	6,720			
100019687	ANAHEIM	CA		07/26/2018		6,751		(31)			(31)		6,720	6,720			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100157696	WYNNEWOOD	PA		06/28/2024		7,077		(357)			(357)		6,721	6,721			
100067332	PEABODY	MA		08/02/2021		6,144		577			577		6,721	6,721			
100079602	EGG HARBOR TOWNSHIP	NJ		04/08/2022		6,835		(113)			(113)		6,721	6,721			
100101514	PHOENIX	AZ		04/26/2023		5,689		1,033			1,033		6,722	6,722			
100067998	TAMPA	FL		09/23/2021		6,891		(170)			(170)		6,722	6,722			
100025745	AMITYVILLE	NY		09/20/2018		4,500		2,222			2,222		6,722	6,722			
100154171	SAN DIEGO	CA		07/11/2024		7,423		(700)			(700)		6,723	6,723			
100065240	LAS VEGAS	NV		07/14/2021		6,922		(199)			(199)		6,723	6,723		(1)	(1)
100128771	CEDAR HILL	TX		09/21/2023		6,809		(86)			(86)		6,723	6,723			
100147139	BRADENTON	FL		05/08/2024		6,808		(85)			(85)		6,723	6,723			
100014365	PLYMOUTH	MN		09/27/2017		138		6,587			6,587		6,725	6,725			
100049914	STATEN ISLAND	NY		11/20/2020		7,876		(1,150)			(1,150)		6,725	6,725			
100064173	MURFREESBORO	TN		07/01/2021		6,647		79			79		6,726	6,726			
100031382	OCEANSIDE	CA		03/29/2019		4,962		1,764			1,764		6,726	6,726			
100102638	GILBERT	AZ		06/22/2023		6,811		(85)			(85)		6,726	6,726			
100153150	HUNTINGTON PARK	CA		05/28/2024		4,249		2,477			2,477		6,726	6,726			
100110251	RAMONA	CA		06/30/2023		6,628		99			99		6,726	6,726			
100025450	HANOVER	MD		09/20/2018		6,116		611			611		6,727	6,727			
100156035	EDINA	MN		06/18/2024		7,231		(504)			(504)		6,727	6,727			
100109286	GATLINBURG	TN		06/12/2023		7,090		(362)			(362)		6,727	6,727			
100068079	QUINCY	MA		09/23/2021		6,718		10			10		6,728	6,728			
100013206	CHICAGO	IL		05/25/2017		5,471		1,257			1,257		6,728	6,728			
100057519	DENVER	CO		06/30/2021		6,980		(251)			(251)		6,729	6,729			
100065163	RIVERSIDE	CA		07/14/2021		7,112		(382)			(382)		6,730	6,730			
100024552	CICERO	IL		09/20/2018		4,624		2,107			2,107		6,731	6,731			
100080992	ATLANTA	GA		03/18/2022		6,439		291			291		6,731	6,731			
100080034	RIVERSIDE	CA		04/08/2022		6,908		(177)			(177)		6,731	6,731			
100061066	STERLING HEIGHTS	MI		06/01/2021		6,674		57			57		6,731	6,731			
100119294	MISSION VIEJO	CA		07/31/2023		6,691		41			41		6,732	6,732			
100079177	ROUND ROCK	TX		02/24/2022		6,520		213			213		6,733	6,733			
100071620	TACOMA	WA		10/14/2021		7,207		(474)			(474)		6,733	6,733			
100078791	WASHINGTON	DC		02/24/2022		6,540		193			193		6,733	6,733			
100115481	TEMPE	AZ		07/17/2023		6,497		236			236		6,733	6,733			
100137110	NASHUA	NH		11/28/2023		6,856		(122)			(122)		6,734	6,734			
100114576	YUMA	AZ		06/29/2023		6,984		(250)			(250)		6,734	6,734			
100091481	WOODSIDE	NY		01/20/2023		7,086		(351)			(351)		6,734	6,734			
100088317	WEST PALM BEACH	FL		11/10/2022		6,989		(255)			(255)		6,734	6,734			
100136568	GAINESVILLE	GA		11/22/2023		6,462		272			272		6,734	6,734			
100023484	RINGWOOD	NJ		09/04/2018		6,904		(169)			(169)		6,735	6,735			
100101609	WAIKOLOA	HI		04/26/2023		7,249		(514)			(514)		6,735	6,735			
100057828	LONG BEACH	CA		06/30/2021		7,082		(347)			(347)		6,735	6,735			
100065261	PEORIA	AZ		07/28/2021		6,895		(160)			(160)		6,736	6,736			
100137032	LOGANVILLE	GA		11/28/2023		5,933		804			804		6,737	6,737			
100063191	SAVANNAH	GA		07/01/2021		6,889		(152)			(152)		6,737	6,737			
100137920	OAKHURST	CA		12/13/2023		6,650		89			89		6,739	6,739			
100103255	JACKSONVILLE	FL		04/27/2023		7,232		(488)			(488)		6,744	6,742		(3)	(3)
100090755	SCOTTSDALE	AZ		02/28/2023		7,477		(735)			(735)		6,742	6,742			
100028361	DEWITT	MI		10/26/2018		5,346		1,396			1,396		6,743	6,743			
100110628	SEVIERVILLE	TN		06/30/2023		6,911		(168)			(168)		6,743	6,743			
100031435	CARSON	CA		03/29/2019		5,187		1,556			1,556		6,743	6,743			
100079156	HIALEAH	FL		02/24/2022		6,703		41			41		6,744	6,744			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128065	ANTIOCH	TN		09/08/2023		6,502		242			242		6,744	6,744			
100091372	CAPE CHARLES	VA		02/22/2023		6,802		(57)			(57)		6,745	6,745			
100028040	DES PLAINES	IL		10/26/2018		5,992		753			753		6,745	6,745			
100053524	MIAMI	FL		03/23/2021		7,850		(1,102)			(1,102)		6,748	6,745		(3)	(3)
100060247	BEAVERTON	OR		06/25/2021		7,096		(350)			(350)		6,746	6,746			
100079273	SAN DIEGO	CA		02/28/2022		7,338		(591)			(591)		6,747	6,747			
100057947	BAKERSFIELD	CA		06/30/2021		7,185		(438)			(438)		6,748	6,748			
100048493	DAVISON	MI		11/20/2020		7,568		(820)			(820)		6,748	6,748			
100029224	OAKLAND	CA		10/26/2018		6,510		238			238		6,748	6,748			
100100885	ALEXANDRIA	VA		04/28/2023		5,998		751			751		6,749	6,749			
100171398	MILLSBORO	DE		10/16/2024		6,935		(186)			(186)		6,749	6,749			
100136486	ABILENE	TX		11/20/2023		5,615		1,135			1,135		6,750	6,750			
100023797	SPRINGFIELD	VA		09/04/2018		6,921		(171)			(171)		6,750	6,750			
100039059	DUBLIN	IRL		09/27/2019		4,693		2,606			2,606	(42)	7,257	6,750	(109)	(398)	(507)
100111601	WICHITA FALLS	TX		06/29/2023		6,044		707			707		6,751	6,751			
100150773	CASTRO VALLEY	CA		05/07/2024		7,079		(328)			(328)		6,751	6,751			
100130223	GEORGETOWN	TX		11/15/2023		6,881		(129)			(129)		6,752	6,752			
100031699	VALLEJO	CA		03/29/2019		6,442		309			309		6,752	6,752			
100140657	SANTA BARBARA	CA		02/08/2024		6,890		(138)			(138)		6,752	6,752			
100029097	WEST COVINA	CA		10/26/2018		6,150		603			603		6,753	6,753			
100032007	SAN JOSE	CA		03/29/2019		5,398		1,356			1,356		6,753	6,753			
100101182	DELAVAN	WI		04/28/2023		5,083		1,671			1,671		6,753	6,753			
100054951	WOODBURY	CT		03/23/2021		7,619		(865)			(865)		6,754	6,754			
100076662	STOCKTON	CA		12/16/2021		6,937		(183)			(183)		6,754	6,754			
100060126	NEWARK	CA		06/25/2021		7,343		(588)			(588)		6,755	6,755			
100088383	SEDONA	AZ		01/06/2023		6,870		(115)			(115)		6,756	6,756			
100137373	LAWRENCE	NY		12/05/2023		7,223		(467)			(467)		6,756	6,756			
100025199	FALLBROOK	CA		09/20/2018		6,765		(9)			(9)		6,756	6,756			
100048262	HUNTLEY	IL		11/20/2020		6,827		(70)			(70)		6,757	6,757			
100049214	MESA	AZ		11/20/2020		7,282		(524)			(524)		6,757	6,757			
100076353	VALLEJO	CA		01/07/2022		7,297		(540)			(540)		6,757	6,757			
100100503	JAMAICA	NY		04/27/2023		5,399		1,359			1,359		6,758	6,758			
100118946	ORLANDO	FL		07/27/2023		7,059		(301)			(301)		6,759	6,759			
100068152	SAINT LOUIS	MO		08/25/2021		6,952		(193)			(193)		6,760	6,760			
100049359	CORONA	CA		11/20/2020		7,263		(502)			(502)		6,760	6,760			
100088204	PLANO	TX		10/13/2022		7,206		(446)			(446)		6,760	6,760			
100113318	TAMPA	FL		06/29/2023		6,365		397			397		6,761	6,761			
100150963	HUTTO	TX		05/08/2024		6,912		(150)			(150)		6,762	6,762			
100087178	WORCESTER	MA		10/25/2022		4,537		2,225			2,225		6,762	6,762			
100087449	ANAHEIM	CA		10/25/2022		5,953		809			809		6,763	6,763			
100155085	SALEM	OR		07/19/2024		6,965		(202)			(202)		6,763	6,763			
100078287	COCOA BEACH	FL		02/10/2022		6,926		(163)			(163)		6,763	6,763			
100065145	WEST HARTFORD	CT		07/14/2021		7,170		(407)			(407)		6,763	6,763			
100012918	POMPANO BEACH	FL		05/25/2017		4,762		2,003			2,003		6,765	6,765			
100014785	WASHINGTON	DC		11/06/2017		6,925		(161)			(161)		6,765	6,765			
100082596	BERMUDA DUNES	CA		04/14/2022		7,033		(267)			(267)		6,766	6,766			
100065275	RIVERSIDE	CA		07/28/2021		7,267		(498)			(498)		6,768	6,768			
100087532	MIAMI	FL		10/25/2022		5,695		1,074			1,074		6,768	6,768			
100065796	FORT COLLINS	CO		07/28/2021		7,432		(664)			(664)		6,769	6,769			
100109937	BROOKLYN	NY		06/22/2023		7,168		(399)			(399)		6,769	6,769			
100135945	LIBERTY HILL	TX		11/15/2023		6,867		(97)			(97)		6,770	6,770			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013710	BARTLETT	IL		05/25/2017		6,145		625			625		6,770	6,770			
100102863	WEST PALM BEACH	FL		06/22/2023		5,109		1,661			1,661		6,770	6,770			
100116974	FAIR LAWN	NJ		07/20/2023		4,827		1,943			1,943		6,770	6,770			
100011307	VISTA	CA		12/23/2016		5,654		1,116			1,116		6,770	6,770			
100119409	PUYALLUP	WA		07/31/2023		5,889		882			882		6,771	6,771			
100033034	GALWAY	IRL		06/21/2019		7,113		(851)			(851)	210	6,472	6,771	(436)	736	299
100148634	LA CRESCENTA	CA		05/15/2024		6,753		18			18		6,771	6,771			
100126561	BROCKTON	MA		08/30/2023		7,728		(955)			(955)		6,773	6,773			
100113358	POINT PLEASANT BE	NJ		06/29/2023		4,995		1,779			1,779		6,774	6,774			
100048067	LAS VEGAS	NV		11/20/2020		7,834		(1,060)			(1,060)		6,774	6,774			
100065375	OAKLAND	CA		07/28/2021		7,120		(346)			(346)		6,774	6,774			
100139261	SAN RAMON	CA		12/28/2023		7,120		(346)			(346)		6,774	6,774			
100087981	ACTON	CA		10/25/2022		7,077		(303)			(303)		6,775	6,775			
100146930	CLOVIS	CA		03/26/2024		6,853		(325)			(325)		6,528	6,775		246	246
100148644	LOS ANGELES	CA		05/15/2024		6,732		43			43		6,775	6,775			
100057886	ASHLAND	OR		06/30/2021		7,324		(547)			(547)		6,777	6,777			
100136453	PUYALLUP	WA		11/20/2023		6,599		178			178		6,778	6,778			
100017060	AVON	NC		04/26/2018		6,164		613			613		6,778	6,778			
100023375	MCKINLEYVILLE	CA		08/16/2018		7,032		(255)			(255)		6,778	6,778			
100011138	IRVINE	CA		12/23/2016		6,079		699			699		6,778	6,778			
100127484	PIGEON FORGE	TN		09/08/2023		6,789		(11)			(11)		6,778	6,778			
100057553	MINNEAPOLIS	MN		06/30/2021		6,804		(25)			(25)		6,779	6,779			
100026734	NORCO	CA		09/26/2018		4,101		2,679			2,679		6,780	6,780			
100079173	GEORGETOWN	TX		02/24/2022		6,853		(73)			(73)		6,780	6,780			
100129835	CLEARWATER	FL		09/27/2023		6,963		(182)			(182)		6,780	6,780			
100087082	LOS ANGELES	CA		11/04/2022		6,405		375			375		6,780	6,780			
100110870	LEESSUMMIT	MO		06/29/2023		7,247		(466)			(466)		6,781	6,781			
100138935	NEWPORTNEWS	VA		12/21/2023		6,814		(34)			(34)		6,781	6,781			
100100822	GURNEE	IL		04/28/2023		6,149		632			632		6,781	6,781			
100014556	SILVER SPRING	MD		09/27/2017		4,769		2,013			2,013		6,781	6,781			
100110389	CORONA	CA		06/30/2023		6,805		(24)			(24)		6,782	6,782			
100029971	WOODBRIDGE	VA		12/20/2018		6,555		228			228		6,783	6,783			
100017420	HENRICO	VA		04/26/2018		8,114		(1,332)			(1,332)		6,783	6,783			
100054063	HINCKLEY	MN		03/23/2021		8,237		(1,454)			(1,454)		6,783	6,783			
100060071	PHOENIX	AZ		06/25/2021		7,023		(240)			(240)		6,783	6,783			
100076111	LITTLE ELM	TX		01/07/2022		7,279		(496)			(496)		6,783	6,783			
100064988	KILL DEVIL HILLS	NC		07/14/2021		7,387		(603)			(603)		6,784	6,784			
100026671	BALDWIN PARK	CA		09/26/2018		6,217		568			568		6,785	6,785			
100017973	JURUPA VALLEY	CA		05/22/2018		6,943		(158)			(158)		6,785	6,785			
100083782	VENICE	FL		07/12/2022		6,890		(105)			(105)		6,785	6,785			
100110146	KISSIMMEE	FL		06/29/2023		6,529		257			257		6,785	6,785			
100099550	FORT WORTH	TX		02/17/2023		7,426		(641)			(641)		6,786	6,786			
100128114	SPRINGFIELD	VA		09/08/2023		5,417		1,369			1,369		6,786	6,786			
100110161	HYDE PARK	UT		06/30/2023		6,632		154			154		6,786	6,786			
100116683	MESA	AZ		07/20/2023		3,144		3,642			3,642		6,786	6,786			
100081120	GEORGETOWN	TX		03/18/2022		6,190		597			597		6,787	6,787			
100100479	BOSTON	MA		04/27/2023		4,701		2,085			2,085		6,787	6,787			
100011174	EAST PROVIDENCE	RI		12/23/2016		6,880		(93)			(93)		6,787	6,787			
100139162	LAWRENCEVILLE	GA		12/28/2023		7,031		(243)			(243)		6,788	6,788			
100138870	BELLFLOWER	CA		12/21/2023		7,214		(430)			(430)		6,784	6,788		4	4
100028874	TARRYTOWN	NY		10/26/2018		5,546		1,242			1,242		6,789	6,789			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136883	ANNA	TX		11/27/2023		6,540		250			250		6,789	6,789			
100042970	CHICAGO	IL		05/28/2020		6,359		431			431		6,790	6,790			
100065343	ENGLEWOOD	NJ		07/28/2021		7,057		(267)			(267)		6,790	6,790			
100103626	PALMDALE	CA		05/08/2023		7,081		(291)			(291)		6,790	6,790			
100144190	FORT WORTH	TX		03/07/2024		6,535		255			255		6,791	6,791			
100013374	HACKENSACK	NJ		05/25/2017		5,168		1,623			1,623		6,791	6,791			
100113196	MIAMI	FL		06/29/2023		6,318		473			473		6,791	6,791			
100060626	FEDERAL WAY	WA		06/01/2021		6,725		67			67		6,792	6,792			
100089705	ZIERIKZEE	NLD		11/29/2022		7,114						(468)	6,646	6,792	146		146
4030506696	PHILADELPHIA	PA		11/04/2024		40,171		(33,379)			(33,379)		6,792	6,792			
100080769	TAVERNIER	FL		03/24/2022		7,060		(270)			(270)		6,791	6,792		1	1
100081069	SARASOTA	FL		03/18/2022		6,049		744			744		6,793	6,793			
100132333	ROCKWALL	TX		11/03/2023		4,368		2,426			2,426		6,793	6,793			
100088344	MESA	AZ		01/06/2023		7,064		(270)			(270)		6,794	6,794			
100135973	HENRICO	VA		11/16/2023		7,098		(303)			(303)		6,794	6,794			
100109012	BAKERSFIELD	CA		05/31/2023		7,217		(423)			(423)		6,794	6,794			
100135571	MEDFORD	MA		11/13/2023		6,351		445			445		6,795	6,795			
100140803	RIVIERA BEACH	FL		03/06/2024		7,637		(841)			(841)		6,796	6,796			
100113282	BELLMORE	NY		06/29/2023		3,767		3,029			3,029		6,796	6,796			
100050270	BATON ROUGE	LA		11/20/2020		6,947		(151)			(151)		6,796	6,796			
100132555	HUNTINGTON BEACH	CA		11/03/2023		6,707		90			90		6,797	6,797			
100065276	LOS ANGELES	CA		07/28/2021		7,088		(292)			(292)		6,797	6,797			
100012353	CYPRESS	CA		04/28/2017		6,092		706			706		6,797	6,797			
100087042	SANTA ANA	CA		11/04/2022		7,197		(399)			(399)		6,798	6,798			
100079033	ARLINGTON	TX		02/24/2022		6,981		(182)			(182)		6,799	6,799			
100112417	HILLSBORO	MO		06/29/2023		6,534		265			265		6,799	6,799			
4010054178	MIDDLE RIVER	MD		08/24/2023		7,253		(454)			(454)		6,799	6,799			
100042965	SACRAMENTO	CA		05/28/2020		6,844		(44)			(44)		6,800	6,800			
100043983	OMAHA	NE		08/19/2020		6,206		595			595		6,800	6,800			
100049571	EASTON	MD		11/20/2020		8,137		(1,336)			(1,336)		6,801	6,801			
100075245	SACRAMENTO	CA		12/01/2021		6,951		(150)			(150)		6,801	6,801			
100011554	MERIDEN	CT		03/08/2017		5,414		1,387			1,387		6,801	6,801			
100103289	PALMDALE	CA		04/27/2023		7,249		(447)			(447)		6,802	6,802			
4010047358	ATLANTIC HIGLANDS	NJ		04/26/2023		7,486		(683)			(683)		6,802	6,802			
100026647	NUTLEY	NJ		09/26/2018		5,438		1,364			1,364		6,802	6,802			
100079228	FORT WALTON BEACH	FL		02/14/2022		7,073		(271)			(271)		6,802	6,802			
100111790	FRANKFORT	IL		06/29/2023		6,522		280			280		6,803	6,803			
100079061	MIRAMAR	FL		02/24/2022		6,589		214			214		6,803	6,803			
100029604	ACWORTH	GA		10/26/2018		6,353		451			451		6,804	6,804			
100065281	THE WOODLANDS	TX		07/28/2021		7,464		(660)			(660)		6,804	6,804			
100030452	DELAND	FL		12/20/2018		5,258		1,547			1,547		6,804	6,804			
100174525	WESTPORT	CT		10/31/2024		6,438		367			367		6,805	6,805			
100076120	AVON	IN		01/07/2022		7,032		(227)			(227)		6,805	6,805			
100011046	KAHULUI	HI		12/23/2016		6,082		724			724		6,807	6,807			
100055846	BERKELEY	MO		03/23/2021		7,540		(732)			(732)		6,808	6,808			
100081672	LAREDO	TX		03/21/2022		7,467		(659)			(659)		6,808	6,808			
100127710	TOMS RIVER	NJ		09/08/2023		7,173		(365)			(365)		6,808	6,808			
100080043	VALENCIA	CA		04/25/2022		7,380		(571)			(571)		6,809	6,809			
100112719	PIERMONT	NY		06/29/2023		2,794		4,016			4,016		6,809	6,809			
100088232	MOUNT VERNON	NY		10/17/2022		7,017		(207)			(207)		6,810	6,810			
100014531	MCKINLEYVILLE	CA		09/27/2017		6,909		(101)			(101)		6,808	6,810		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100075971	LAUDERDALE LAKES	FL		01/07/2022		7,060		(250)			(250)		6,810	6,810			
100115801	WINCHESTER	CA		07/20/2023		6,876		(66)			(66)		6,810	6,810			
100102649	PEORIA	AZ		06/22/2023		7,521		(711)			(711)		6,810	6,810			
100083063	CONCORD	CA		05/26/2022		5,325		1,487			1,487		6,812	6,812			
100092055	PATERSON	NJ		02/09/2023		7,159		(346)			(346)		6,812	6,812			
100028498	TUCKER	GA		10/26/2018		6,012		801			801		6,813	6,813			
100135564	PINE	AZ		11/13/2023		6,375		439			439		6,814	6,814			
100031965	CHULA VISTA	CA		03/29/2019		6,300		514			514		6,814	6,814			
100088843	MENIFEE	CA		11/15/2022		6,444		370			370		6,814	6,814			
100076591	LA HABRA	CA		12/16/2021		7,859		(1,045)			(1,045)		6,814	6,814			
100029479	WHITTIER	CA		10/26/2018		6,350		465			465		6,815	6,815			
100046770	NORTH HILLS	CA		11/20/2020		6,990		(175)			(175)		6,815	6,815			
100031425	VAN NUYS	CA		03/29/2019		5,195		1,620			1,620		6,815	6,815			
100080397	GARDEN GROVE	CA		04/14/2022		7,282		(466)			(466)		6,816	6,816			
100076332	DRAPER	UT		01/07/2022		7,136		(320)			(320)		6,816	6,816			
100148510	GARDENA	CA		04/12/2024		7,095		(279)			(279)		6,816	6,816			
100135656	FORNEY	TX		11/09/2023		6,801		16			16		6,818	6,818			
100127640	LA MIRADA	CA		09/08/2023		7,194		(376)			(376)		6,819	6,819			
100113772	ARDSLEY	NY		06/29/2023		6,306		514			514		6,820	6,820			
100121021	BROKEN BOW	OK		08/30/2023		6,553		268			268		6,821	6,821			
100044701	FRANKLIN	MA		11/19/2020		7,973		(1,151)			(1,151)		6,822	6,822			
100108120	LA MIRADA	CA		05/24/2023		7,335		(513)			(513)		6,822	6,822			
100028250	FORT LAUDERDALE	FL		10/26/2018		5,213		1,609			1,609		6,822	6,822			
100138997	CHULUOTA	FL		12/21/2023		4,734		2,089			2,089		6,822	6,822			
100087254	CAPE CORAL	FL		10/25/2022		5,462		1,362			1,362		6,824	6,824			
100138314	BRADENTON	FL		12/18/2023		5,600		1,224			1,224		6,824	6,824			
100043683	PHOENIX	AZ		08/13/2020		7,601		(773)			(773)		6,828	6,825		(3)	(3)
100028384	GRASS VALLEY	CA		10/26/2018		6,431		395			395		6,826	6,826			
100067860	LEAGUE CITY	TX		09/23/2021		7,027		(201)			(201)		6,826	6,826			
100044737	WHITTIER	CA		11/19/2020		8,252		(1,425)			(1,425)		6,826	6,826			
100081084	FONTANA	CA		03/18/2022		5,600		1,227			1,227		6,827	6,827			
100047007	DETROIT	MI		11/20/2020		7,960		(1,133)			(1,133)		6,827	6,827			
100126934	PALM HARBOR	FL		08/30/2023		4,263		2,565			2,565		6,828	6,828			
100108042	BROKEN BOW	OK		05/25/2023		6,769		60			60		6,829	6,829			
100000343	SAINT MARYS	OH		09/27/2016		6,212		617			617		6,829	6,829			
100050075	LIVERPOOL	NY		11/20/2020		7,144		(315)			(315)		6,829	6,829			
100139095	SHELTON	CT		12/28/2023		6,968		(139)			(139)		6,829	6,829			
100069231	LOCKPORT	IL		09/01/2021		6,978		(148)			(148)		6,830	6,830			
100073439	STROUDSBURG	PA		11/01/2021		6,737		94			94		6,831	6,831			
100088942	RIO RICO	AZ		11/15/2022		6,951		(121)			(121)		6,831	6,831			
100132617	QUEENS	NY		11/03/2023		6,016		815			815		6,831	6,831			
100108932	RANCHO CUCAMONGA	CA		05/31/2023		6,881		(55)			(55)		6,826	6,831		6	6
100131658	RENO	NV		10/06/2023		6,365		466			466		6,831	6,831			
100086717	RIVERSIDE	CA		09/30/2022		6,817		15			15		6,831	6,831			
100068142	EVERETT	WA		08/25/2021		7,006		(174)			(174)		6,831	6,831			
100081176	VERO BEACH	FL		03/18/2022		6,555		277			277		6,832	6,832			
100088496	TILBURG	NLD		10/27/2022		7,468						306	7,774	6,832	(399)	(543)	(942)
100088863	LEWISVILLE	TX		11/15/2022		6,751		82			82		6,832	6,832			
100079279	SALEM	MA		02/28/2022		7,455		(622)			(622)		6,833	6,833			
100084787	WHEELING	IL		08/02/2022		6,716		118			118		6,834	6,834			
100110712	BOKEELIA	FL		08/11/2023		7,671		(836)			(836)		6,835	6,835			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100063432	WARSAW	IN		07/01/2021		7,030		(195)			(195)		6,835	6,835			
100065358	LOS ANGELES	CA		07/28/2021		7,066		(231)			(231)		6,835	6,835			
100090985	SHERMAN OAKS	CA		01/31/2023		7,496		(661)			(661)		6,835	6,835			
100113076	EDINA	MN		06/29/2023		4,804		2,032			2,032		6,837	6,837			
100084861	MAYPEARL	TX		08/02/2022		6,717		119			119		6,837	6,837			
100057565	NEWARK	NJ		06/30/2021		7,672		(835)			(835)		6,837	6,837			
100060812	DAMASCUS	MD		06/01/2021		6,774		63			63		6,837	6,837			
100164717	RED OAK	TX		08/23/2024		7,029		(191)			(191)		6,837	6,837			
100011527	NEW PORT RICHEY	FL		03/08/2017		4,573		2,265			2,265		6,838	6,838			
100141414	SANFORD	NC		01/30/2024		7,539		(701)			(701)		6,838	6,838			
100049761	PATERSON	NJ		11/20/2020		5,763		1,075			1,075		6,838	6,838			
100031296	SALINAS	CA		03/29/2019		4,878		1,961			1,961		6,839	6,839			
100047069	HOBOKEN	NJ		11/20/2020		8,369		(1,529)			(1,529)		6,839	6,839			
100087251	PANAMA CITY BEACH	FL		10/25/2022		5,787		1,047			1,047		6,834	6,840		6	6
100063079	DUNCAN	SC		07/01/2021		7,297		(457)			(457)		6,840	6,840			
100087387	ANAHEIM	CA		10/25/2022		6,031		810			810		6,841	6,841			
100085157	GARDEN GROVE	CA		09/21/2022		7,477		(635)			(635)		6,841	6,841			
100044223	EAST CHICAGO	IN		08/19/2020		6,141		701			701		6,841	6,841			
100113158	NORTH MIAMI BEACH	FL		06/29/2023		6,490		351			351		6,842	6,842			
100078687	WOOD RIDGE	NJ		02/02/2022		7,761		(919)			(919)		6,842	6,842			
100031678	PALM BAY	FL		03/29/2019		6,441		402			402		6,843	6,843			
100126839	NEW FAIRFIELD	CT		08/30/2023		3,274		3,570			3,570		6,843	6,843			
100086867	MESA	AZ		10/07/2022		7,144		(300)			(300)		6,844	6,844			
100149534	TAMPA	FL		04/26/2024		7,141		(297)			(297)		6,844	6,844			
100011917	NORTH BRUNSWICK	NJ		03/08/2017		4,210		2,635			2,635		6,845	6,845			
100145623	UNITED KINGDOM	GBR		03/12/2024		(11,251)		16,833			16,833		5,582	6,845	(9)	1,273	1,264
100080038	ORMOND BEACH	FL		04/08/2022		7,124		(278)			(278)		6,846	6,846			
100116232	LAKE WORTH	FL		07/20/2023		3,441		3,404			3,404		6,846	6,846			
100159394	IOWA CITY	IA		07/15/2024		7,049		(202)			(202)		6,846	6,846			
100076218	PUYALLUP	WA		01/07/2022		7,383		(536)			(536)		6,848	6,848			
100109377	MANTECA	CA		06/12/2023		6,399		450			450		6,848	6,848			
100139096	PARK CITY	UT		12/28/2023		7,284		(435)			(435)		6,849	6,849			
100044475	FREMONT	CA		11/19/2020		8,490		(1,641)			(1,641)		6,850	6,850			
100089067	OAKHURST	NJ		01/06/2023		7,017		(167)			(167)		6,850	6,850			
100140484	KISSIMMEE	FL		01/19/2024		8,041		(528)			(528)		7,512	6,850		(663)	(663)
100027950	CAMBRIA HEIGHTS	NY		10/26/2018		6,412		437			437		6,850	6,850			
100074489	WOODLAND HILLS	CA		12/14/2021		7,284		(433)			(433)		6,851	6,851			
100112080	ELMER	NJ		06/29/2023		6,705		147			147		6,851	6,851			
100131648	OCEAN CITY	MD		10/06/2023		6,338		514			514		6,852	6,852			
100138246	GLENDALE	CA		12/14/2023		7,208		(355)			(355)		6,852	6,852			
100057665	ROSEVILLE	CA		06/30/2021		7,227		(374)			(374)		6,853	6,853			
100027993	HAMMONTON	NJ		10/26/2018		6,151		702			702		6,853	6,853			
100128786	SEABROOK ISLAND	SC		09/21/2023		7,047		(194)			(194)		6,853	6,853			
100112816	CHICAGO	IL		06/29/2023		5,846		1,007			1,007		6,853	6,853			
100024711	INDIO	CA		09/20/2018		6,215		639			639		6,854	6,854			
100109637	FORT LAUDERDALE	FL		06/14/2023		7,186		(326)			(326)		6,860	6,854		(6)	(6)
100119338	MORRISVILLE	NC		07/31/2023		6,825		30			30		6,855	6,855			
100065764	BEAUMONT	CA		07/28/2021		7,024		(169)			(169)		6,855	6,855			
100024559	HALEDON	NJ		09/20/2018		4,901		1,955			1,955		6,856	6,856			
100111610	BIRMINGHAM	AL		06/29/2023		4,785		2,071			2,071		6,856	6,856			
100048382	SUCCASUNNA	NJ		11/20/2020		7,978		(1,122)			(1,122)		6,857	6,857			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144136	LOS ANGELES	CA		03/07/2024		6,882		(25)			(25)		6,857	6,857			
100029194	FLUSHING	NY		10/26/2018		5,792		1,066			1,066		6,858	6,858			
100119102	SAN LEANDRO	CA		07/28/2023		3,852		3,007			3,007		6,858	6,858			
100049111	STOCKTON	CA		11/20/2020		7,664		(805)			(805)		6,859	6,859			
100090063	ORLANDO	FL		01/13/2023		7,192		(333)			(333)		6,859	6,859			
100028881	SANTA ANA	CA		10/26/2018		5,868		.992			.992		6,861	6,861			
100138698	AUSTIN	TX		02/02/2024		7,797		(936)			(936)		6,861	6,861			
100100534	BOYNTON BEACH	FL		04/27/2023		7,372		(511)			(511)		6,861	6,861			
100048331	CHELSEA	MA		11/20/2020		7,159		(298)			(298)		6,861	6,861			
100065161	RIVERSIDE	CA		07/14/2021		7,251		(390)			(390)		6,862	6,862			
100081031	FRAMINGHAM	MA		03/18/2022		6,282		581			581		6,863	6,863			
100129378	COROLLA	NC		09/26/2023		6,718		145			145		6,863	6,863			
100066898	MILFORD	MA		08/02/2021		6,862		2			2		6,864	6,864			
100133891	CHULA VISTA	CA		11/29/2023		6,248		617			617		6,864	6,864			
100100228	YONKERS	NY		03/17/2023		7,237		(372)			(372)		6,865	6,865			
100081166	MATTHEWS	NC		03/18/2022		6,434		.432			.432		6,865	6,865			
100031203	CORONA	CA		03/29/2019		6,545		320			320		6,865	6,865			
4010064665	TRENTON	NJ		01/30/2024		7,374		(508)			(508)		6,866	6,866			
100025330	HIALEAH	FL		09/20/2018		6,693		174			174		6,867	6,867			
100137470	LOS ANGELES	CA		01/11/2024		8,063		(1,195)			(1,195)		6,868	6,868			
100019866	ARLINGTON	VA		07/30/2018		7,116		(248)			(248)		6,869	6,869			
100110028	MIAMI	FL		06/23/2023		7,248		(379)			(379)		6,869	6,869			
100043634	SELMA	CA		08/13/2020		7,057		(188)			(188)		6,869	6,869			
100117416	BALDWIN PARK	CA		07/20/2023		2,863		4,007			4,007		6,870	6,870			
100065415	WEST NEW YORK	NJ		07/28/2021		7,126		(254)			(254)		6,872	6,872			
100031144	NORTH HIGHLANDS	CA		03/29/2019		5,430		1,442			1,442		6,872	6,872			
100090901	LOS ANGELES	CA		01/31/2023		6,235		638			638		6,873	6,873			
100075790	FORT MYERS	FL		12/01/2021		6,869		4			4		6,873	6,873			
100135758	LOUISVILLE	KY		11/10/2023		6,893		(20)			(20)		6,873	6,873			
100031475	CHINO	CA		03/29/2019		6,610		263			263		6,873	6,873			
100025988	SAN ANTONIO	TX		09/20/2018		7,517		(642)			(642)		6,875	6,875			
100102684	BUENA PARK	CA		06/22/2023		1,253		5,623			5,623		6,876	6,876			
4010056950	TRENTON	NJ		08/24/2023		6,876							6,876	6,876			
100120190	LAS VEGAS	NV		08/18/2023		7,680		(804)			(804)		6,876	6,876			
100030998	FARMINGTON	CT		03/29/2019		4,538		2,341			2,341		6,879	6,879			
100011700	GLENDALE	AZ		03/08/2017		5,542		1,338			1,338		6,880	6,880			
100025146	JAMAICA	NY		09/20/2018		5,503		1,378			1,378		6,881	6,881			
100062981	ST CLOUD	FL		07/01/2021		7,045		(163)			(163)		6,881	6,881			
100148135	KEY LARGO	FL		04/10/2024		7,313		(432)			(432)		6,881	6,881			
100133549	FONTANA	CA		10/19/2023		7,242		(361)			(361)		6,881	6,881			
100144500	LA QUINTA	CA		04/26/2024		7,515		(633)			(633)		6,881	6,881			
100118776	LONG BEACH	CA		07/25/2023		7,336		(454)			(454)		6,883	6,883			
100147492	HARRISON	ID		04/03/2024		7,410		(527)			(527)		6,883	6,883			
100100929	TAMPA	FL		04/28/2023		5,098		1,785			1,785		6,883	6,883			
100116996	KIHEI	HI		07/20/2023		3,344		3,539			3,539		6,883	6,883			
100135118	YORKVILLE	IL		11/01/2023		5,888		996			996		6,884	6,884			
100029815	LOWELL	MA		10/26/2018		5,068		1,817			1,817		6,885	6,884		(1)	(1)
100071235	KISSIMMEE	FL		10/01/2021		6,796		88			88		6,884	6,884			
100087952	GILBERT	AZ		10/25/2022		6,893		(8)			(8)		6,884	6,884			
100144298	GEARHART	OR		03/07/2024		(1,947)		8,831			8,831		6,885	6,885			
100129826	LA QUINTA	CA		09/27/2023		7,090		(205)			(205)		6,885	6,885			

SCHEDULE B - PART 3

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100031946	CARSON	CA		03/29/2019		6,603		282			282		6,885	6,885			
100139269	TUJUNGA AREA LOS ANGELES	CA		12/28/2023		7,035		(150)			(150)		6,885	6,885			
100116978	STATEN ISLAND	NY		07/20/2023		3,921		2,965			2,965		6,886	6,886			
100112649	WARNER ROBINS	GA		06/29/2023		6,209		677			677		6,886	6,886			
100048841	PANORAMA CITY	CA		11/20/2020		8,007		(1,121)			(1,121)		6,886	6,886			
100027020	OXNARD	CA		09/26/2018		6,754		133			133		6,887	6,887			
100062994	ATLANTA	GA		07/01/2021		7,044		(157)			(157)		6,887	6,887			
100115906	FORTH WORTH	TX		07/20/2023		6,231		657			657		6,888	6,888			
100118847	BAINBRIDGE ISLAND	WA		08/30/2023		7,057		(168)			(168)		6,889	6,889			
100135942	MOUNTLAKE TERRACE	WA		11/15/2023		7,698		(808)			(808)		6,890	6,890			
100142049	JOSHUA TREE	CA		02/29/2024		7,981		(1,091)			(1,091)		6,891	6,891			
100011763	GREENFIELD	CA		03/08/2017		5,931		960			960		6,891	6,891			
100065759	WARRENTON	VA		07/28/2021		7,287		(396)			(396)		6,891	6,891			
100165533	ASHEVILLE	NC		08/29/2024		7,000		(127)			(127)		6,873	6,892		19	19
100070475	CHISAGO CITY	MN		09/23/2021		7,265		(373)			(373)		6,892	6,892			
100120914	CLAYTON	GA		08/30/2023		6,620		273			273		6,893	6,893			
100142553	SAN DIEGO	CA		02/08/2024		7,437		(544)			(544)		6,893	6,893			
100013794	HOLLISTER	CA		05/25/2017		6,349		545			545		6,894	6,894			
100011988	PERTH AMBOY	NJ		03/08/2017		5,743		1,152			1,152		6,895	6,895			
100031257	ESCONDIDO	CA		03/29/2019		6,075		821			821		6,896	6,896			
100025737	SAN DIEGO	CA		09/20/2018		5,873		1,023			1,023		6,896	6,896			
100026656	LAS VEGAS	NV		09/26/2018		6,641		255			255		6,896	6,896			
100045880	WILMINGTON	DE		11/25/2020		7,043		(146)			(146)		6,896	6,896			
100103052	GULF SHORES	AL		06/22/2023		6,458		439			439		6,897	6,897			
100071615	CLOVIS	CA		10/14/2021		7,478		(581)			(581)		6,897	6,897			
100132420	PIGEON FORGE	TN		11/03/2023		6,617		280			280		6,898	6,898			
100031461	VISTA	CA		03/29/2019		6,566		333			333		6,899	6,899			
100055564	CASA GRANDE	AZ		03/23/2021		9,400		(2,500)			(2,500)		6,900	6,900			
100081677	BAKERSFIELD	CA		03/21/2022		7,175		(274)			(274)		6,901	6,901			
100020334	DALLAS	TX		07/17/2018		7,315		(413)			(413)		6,902	6,902			
100055179	GARDENA	CA		03/23/2021		7,905		(1,003)			(1,003)		6,902	6,902			
100135388	ROCKAWAY BEACH	OR		11/13/2023		6,961		(59)			(59)		6,902	6,902			
100031128	SILVER SPRING	MD		03/29/2019		6,454		448			448		6,902	6,902			
100047001	CULVER CITY	CA		11/20/2020		8,086		(1,183)			(1,183)		6,903	6,903			
100031958	BELLFLOWER	CA		03/29/2019		5,800		1,104			1,104		6,904	6,904			
100025520	STATEN ISLAND	NY		09/20/2018		6,015		889			889		6,904	6,904			
100115448	LOS ANGELES	CA		07/17/2023		7,098		(193)			(193)		6,905	6,905			
100131898	KISSIMMEE	FL		10/06/2023		7,381		(476)			(476)		6,905	6,905			
100109732	BAYPORT	NY		06/16/2023		7,377		(472)			(472)		6,905	6,905			
100019865	FAIRFAX	VA		07/30/2018		7,077		(171)			(171)		6,906	6,906			
100143508	VAN NUYS	CA		02/22/2024		7,796		(890)			(890)		6,906	6,906			
100103257	SANTA CLARITA (NEWHALL AREA)	CA		04/27/2023		7,747		(841)			(841)		6,906	6,906			
100102761	TUCSON	AZ		06/22/2023		7,180		(273)			(273)		6,907	6,907			
100090902	SHAFTER	CA		01/31/2023		6,541		366			366		6,907	6,907			
100119401	SACRAMENTO	CA		07/31/2023		5,969		938			938		6,907	6,907			
100116261	SILVER SPRING	MD		07/20/2023		4,988		1,919			1,919		6,908	6,908			
100101124	LOS ANGELES	CA		04/28/2023		6,556		353			353		6,908	6,908			
100071734	MELISSA	TX		10/14/2021		7,140		(231)			(231)		6,908	6,908			
100062468	FINCHVILLE	KY		07/01/2021		7,119		(210)			(210)		6,909	6,909			
100068190	ROCKVILLE	MD		08/25/2021		7,292		(381)			(381)		6,911	6,911			
100060996	RIALTO	CA		06/01/2021		6,845		66			66		6,911	6,911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100075383	FORNEY	TX		12/01/2021		7,137		(226)			(226)		6,911	6,911			
100164854	SCHAUMBURG	IL		08/26/2024		7,163		(250)			(250)		6,912	6,912			
100026087	KAILUA KONA	HI		09/20/2018		6,990		(78)			(78)		6,912	6,912			
100091016	NORCO	CA		01/31/2023		7,405		(492)			(492)		6,913	6,913			
100113139	PEMBROKE PINES	FL		06/29/2023		6,412		501			501		6,913	6,913			
100067416	SHORELINE	WA		09/23/2021		7,456		(542)			(542)		6,914	6,914			
100070619	UTICA	NY		10/01/2021		6,928		(14)			(14)		6,914	6,914			
100081427	LAS VEGAS	NV		03/18/2022		6,438		476			476		6,914	6,914			
100086927	SAN DIEGO	CA		10/24/2022		7,000		(85)			(85)		6,915	6,915			
100029961	THOMASVILLE	NC		12/20/2018		6,902		14			14		6,916	6,916			
100108183	RICHMOND	VA		05/24/2023		6,770		(250)			(250)		6,521	6,916		396	396
100066923	YUCCA VALLEY	CA		08/02/2021		6,930		(13)			(13)		6,916	6,916			
100054734	INDIANAPOLIS	IN		03/23/2021		7,148		(231)			(231)		6,917	6,917			
100043934	BETHLEHEM	PA		08/19/2020		7,350		(433)			(433)		6,917	6,917			
100080856	DOVER	FL		03/17/2022		7,050		(133)			(133)		6,917	6,917			
100099586	HOLLYWOOD	FL		04/06/2023		6,620		291			291		6,911	6,917		7	7
100043777	NATIONAL CITY	CA		08/13/2020		7,856		(938)			(938)		6,918	6,918			
100065312	REDMOND	OR		07/28/2021		7,361		(443)			(443)		6,918	6,918			
100080053	DIAMOND BAR	CA		04/08/2022		6,831		87			87		6,918	6,918			
100030912	FORT COLLINS	CO		04/09/2019		6,204		715			715		6,919	6,918		(1)	(1)
100014589	BROOKLYN	NY		09/27/2017		6,362		556			556		6,918	6,918			
100065420	GILBERT	AZ		07/28/2021		7,160		(241)			(241)		6,919	6,919			
100081332	EL MONTE	CA		03/18/2022		6,860		59			59		6,919	6,919			
100117676	KISSIMMEE	FL		07/20/2023		6,949		(30)			(30)		6,919	6,919			
100031722	CYPRESS	CA		03/29/2019		5,147		1,774			1,774		6,920	6,920			
100055788	LIVINGSTON	AL		03/23/2021		7,421		(500)			(500)		6,921	6,921			
100127494	ATLANTA	GA		09/08/2023		6,958		(36)			(36)		6,922	6,922		(1)	(1)
100137591	TACOMA	WA		12/08/2023		6,587		336			336		6,923	6,923			
100087341	TEMPLETON	CA		10/25/2022		5,553		1,370			1,370		6,923	6,923			
100134845	ALLENTOWN	PA		10/30/2023		7,364		(441)			(441)		6,923	6,923			
100081244	KNOXVILLE	TN		03/18/2022		6,489		434			434		6,923	6,923			
100148718	WASHINGTON	DC		04/17/2024		7,458		(534)			(534)		6,924	6,924			
100101557	ST AUGUSTINE	FL		04/26/2023		7,047		(123)			(123)		6,924	6,924			
100128920	RICHMOND	TX		09/22/2023		7,214		(290)			(290)		6,924	6,924			
100115377	MONTCLAIR	CA		07/17/2023		7,227		(303)			(303)		6,924	6,924			
100023214	SALVO	NC		08/16/2018		7,135		(210)			(210)		6,924	6,924			
100042983	SAN DIEGO	CA		05/28/2020		6,999		(75)			(75)		6,924	6,924			
100015804	BALDWIN PARK	CA		02/02/2018		7,026		(100)			(100)		6,926	6,926			
100000601	IRWIN	PA		09/27/2016		5,575		1,352			1,352		6,927	6,927			
4010054722	LITTLE EGG HARBOR	NJ		08/24/2023		6,927							6,927	6,927			
100043156	LAKESIDE	CA		05/28/2020		6,326		602			602		6,928	6,928			
100081452	NORFOLK	VA		03/18/2022		6,431		497			497		6,928	6,928			
100060078	MODESTO	CA		06/25/2021		7,295		(369)			(369)		6,926	6,928		2	2
100080521	BRIGHTON	CO		03/30/2022		7,509		(581)			(581)		6,928	6,928			
100116722	LOS ANGELES	CA		07/20/2023		3,161		3,768			3,768		6,929	6,929			
100065365	TIGARD	OR		07/28/2021		7,482		(554)			(554)		6,929	6,929			
100133371	PALOS VERDES PENINSULA	CA		11/21/2023		7,228		(299)			(299)		6,929	6,929			
100081409	KENAI	AK		03/18/2022		6,523		406			406		6,929	6,929			
100063704	RAHWAY	NJ		07/01/2021		6,968		(37)			(37)		6,930	6,930			
100024968	OAK PARK	IL		09/20/2018		6,278		652			652		6,930	6,930			
100079978	FRIENDSWOOD	TX		04/25/2022		6,544		387			387		6,931	6,931			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128129	ELKO NEW MARKET	MN		09/08/2023		6,452		479			479		6,931	6,931			
100017146	JUPITER	FL		04/26/2018		5,999		932			932		6,931	6,931			
100012602	LAS VEGAS	NV		05/25/2017		6,276		655			655		6,931	6,931			
100044237	PASADENA	CA		08/19/2020		5,748		1,183			1,183		6,931	6,931			
100148215	MODESTO	CA		04/12/2024		7,332		(401)			(401)		6,931	6,931			
100081134	VICTORVILLE	CA		03/18/2022		6,519		412			412		6,931	6,931			
100043247	BOTHELL	WA		08/13/2020		6,827		106			106		6,933	6,933			
100065172	KENILWORTH	NJ		07/14/2021		7,327		(394)			(394)		6,933	6,933			
100134584	CARNELIAN BAY	CA		10/30/2023		7,252		(319)			(319)		6,933	6,933			
100117333	RIALTO	CA		07/20/2023		3,973		2,961			2,961		6,934	6,934			
100135639	LOS ANGELES	CA		11/09/2023		7,097		(163)			(163)		6,934	6,934			
100110732	HOLLYWOOD	FL		08/11/2023		7,937		(1,002)			(1,002)		6,934	6,934			
100054173	SAN FRANCISCO	CA		03/23/2021		7,463		(528)			(528)		6,934	6,934			
100033114	OFFALY	IRL		06/21/2019		4,818		1,942			1,942	174	6,933	6,935	(373)	375	2
100061162	GLENDALE	AZ		06/01/2021		6,861		74			74		6,935	6,935			
100078246	PHOENIX	AZ		02/10/2022		8,313		(1,377)			(1,377)		6,936	6,936			
100047260	MIAMI	FL		11/20/2020		7,679		(743)			(743)		6,937	6,937			
100129709	OREM	UT		09/29/2023		6,892		45			45		6,937	6,937			
100077103	RIO LINDA	CA		01/03/2022		7,114		(177)			(177)		6,937	6,937			
100080887	NORTH MIAMI BEACH	FL		03/10/2022		7,410		(472)			(472)		6,937	6,937			
100150620	VIENNA	VA		05/03/2024		7,136		(198)			(198)		6,937	6,937			
100013682	JEFFERSON TOWNSHIP	NJ		05/25/2017		6,352		585			585		6,938	6,938			
100114917	TARZANA	CA		07/13/2023		7,403		(465)			(465)		6,938	6,938			
100024896	WILMINGTON	CA		09/20/2018		6,726		212			212		6,938	6,938			
100111491	JAMAICA	NY		06/29/2023		1,436		5,502			5,502		6,938	6,938			
100031056	LAUDERHILL	FL		03/29/2019		5,836		1,103			1,103		6,939	6,939			
100155281	HAMPSTEAD	NC		07/19/2024		7,144		(204)			(204)		6,939	6,939			
100025167	WESTON	FL		09/20/2018		6,411		529			529		6,940	6,940			
100162064	SEATTLE	WA		07/31/2024		7,185		(245)			(245)		6,940	6,940			
100090116	LONG BEACH	CA		01/13/2023		7,768		(828)			(828)		6,940	6,940			
100115458	SANTA ROSA	CA		07/17/2023		6,793		148			148		6,940	6,940			
100133574	GRAND MARAIS	MN		10/23/2023		6,803		138			138		6,941	6,941			
100128095	MEMPHIS	TN		09/08/2023		6,479		463			463		6,942	6,942			
100132588	ARNOLD	CA		11/03/2023		(3,251)		10,193			10,193		6,942	6,942			
100141621	CHICAGO	IL		01/30/2024		7,204		(261)			(261)		6,943	6,943			
100066882	WASHINGTON	DC		08/02/2021		6,987		(44)			(44)		6,943	6,943			
100136115	LA VERNE	CA		12/18/2023		8,292		(1,357)			(1,357)		6,935	6,944		9	9
100135624	LOS ANGELES	CA		11/09/2023		7,202		(258)			(258)		6,944	6,944			
100115834	NORTH MYRTLE BEACH	SC		07/20/2023		7,177		(233)			(233)		6,944	6,944			
100091309	NORTH ATTLEBORO	MA		01/13/2023		6,977		(32)			(32)		6,945	6,945			
100043178	MENOMONEE FALLS	WI		05/28/2020		7,181		(234)			(234)		6,946	6,946			
100030146	COLUMBIA	SC		12/20/2018		6,043		904			904		6,947	6,947			
100057239	VASHON	WA		05/19/2021		7,596		(649)			(649)		6,947	6,947			
100107781	PORT SAINT JOE	FL		05/19/2023		5,860		1,087			1,087		6,947	6,947			
100076336	RIVERTON	UT		01/07/2022		7,267		(320)			(320)		6,947	6,947			
100076721	OAK HILLS	CA		12/30/2021		8,594		(1,647)			(1,647)		6,947	6,947			
100131585	OCEANSIDE	CA		10/06/2023		7,052		(103)			(103)		6,948	6,948			
100079271	SARATOGA SPRINGS	UT		02/28/2022		7,330		(381)			(381)		6,949	6,949			
100017775	FOSTORIA	MI		04/26/2018		6,967		(18)			(18)		6,949	6,949			
100119287	BUTLER	TN		07/31/2023		6,520		430			430		6,950	6,950			
100015815	SAN DIEGO	CA		02/27/2018		6,855		95			95		6,950	6,950			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135205	CELINA	TX		11/07/2023		5,951		392			392		6,343	6,950		608	608
100078684	PHOENIX	AZ		02/02/2022		8,010		(1,057)			(1,057)		6,953	6,951		(2)	(2)
100067719	MODESTO	CA		09/23/2021		7,435		(483)			(483)		6,951	6,951			
100025774	WATSONVILLE	CA		09/20/2018		6,490		462			462		6,952	6,952			
100120978	DERRY	NH		08/30/2023		6,750		203			203		6,952	6,952			
100065574	BELLEVILLE	NJ		07/28/2021		7,061		(108)			(108)		6,952	6,952			
100102531	ASHEVILLE	NC		06/07/2023		6,689		263			263		6,953	6,953			
100067519	ROSELLE PARK	NJ		09/23/2021		7,418		(464)			(464)		6,953	6,953			
100055894	DELRAY BEACH	FL		03/26/2021		7,417		(464)			(464)		6,953	6,953			
100119291	PORTLAND	OR		07/31/2023		7,123		(169)			(169)		6,954	6,954			
100088897	LAS VEGAS	NV		11/15/2022		6,833		121			121		6,954	6,954			
100109914	BOISE	ID		06/22/2023		7,235		(280)			(280)		6,956	6,956			
100109766	SOUTH PASADENA	CA		08/04/2023		6,767		189			189		6,956	6,956			
100103256	GALVESTON	TX		04/27/2023		7,439		(482)			(482)		6,958	6,958			
100127932	ANTIOCH	TN		09/08/2023		6,710		248			248		6,958	6,958			
100108293	CINCINNATI	OH		05/24/2023		7,532		(573)			(573)		6,958	6,958			
100048650	MASSILLON	OH		11/20/2020		7,215		(256)			(256)		6,959	6,959			
100154121	LAS VEGAS	NV		07/11/2024		8,011		(1,052)			(1,052)		6,960	6,960			
100065546	RICHMOND	CA		07/28/2021		7,545		(585)			(585)		6,960	6,960			
100081250	LAKE ELSINORE	CA		03/18/2022		6,567		393			393		6,960	6,960			
100064406	IRONDEQUOIT	NY		07/01/2021		6,601		360			360		6,961	6,961			
100126675	ST CHARLES	IL		08/30/2023		5,442		1,519			1,519		6,961	6,961			
100063980	TEMECULA	CA		07/01/2021		6,940		22			22		6,962	6,962			
100087737	WAILUKU	HI		11/17/2022		7,090		(116)			(116)		6,974	6,962		(12)	(12)
100153162	SCOTTSDALE	AZ		05/28/2024		3,373		3,589			3,589		6,962	6,962			
100072212	COLLEGE PARK	GA		11/01/2021		7,472		(510)			(510)		6,962	6,962			
100117700	CALIMESA	CA		07/20/2023		5,133		1,829			1,829		6,962	6,962			
100128716	FRESNO	CA		09/21/2023		7,302		(339)			(339)		6,963	6,963			
100128422	MARIETTA	GA		09/15/2023		7,587		(622)			(622)		6,965	6,965			
100119305	BELLINGHAM	WA		07/31/2023		7,045		(80)			(80)		6,965	6,965			
100079917	PORTLAND	OR		04/25/2022		6,553		414			414		6,966	6,966			
100118196	VINEYARD	UT		07/21/2023		7,096		(129)			(129)		6,966	6,966			
100065568	PICO RIVERA	CA		07/28/2021		7,605		(639)			(639)		6,967	6,967			
100141561	REDLANDS	CA		01/30/2024		7,507		(540)			(540)		6,967	6,967			
100150028	LOS ANGELES	CA		06/07/2024		7,581		(614)			(614)		6,967	6,967			
100130319	TEMECULA	CA		09/28/2023		6,916		54			54		6,970	6,970			
100081028	WESTMINSTER	CO		03/18/2022		6,622		349			349		6,971	6,971			
100108053	CHULA VISTA	CA		05/25/2023		6,544		427			427		6,972	6,972			
100080795	AMERICAN FORK	UT		03/15/2022		7,702		(729)			(729)		6,973	6,973			
100116649	ORLANDO	FL		07/20/2023		3,306		3,667			3,667		6,973	6,973			
100113908	ANNAPOLIS	MD		06/29/2023		6,099		874			874		6,973	6,973			
100078640	WHITE PLAINS	NY		02/02/2022		8,003		(1,029)			(1,029)		6,973	6,973			
100150644	SUGARLOAF	CA		05/06/2024		7,273		(75)			(75)		7,198	6,974		(224)	(224)
100057798	AURORA	CO		06/30/2021		7,324		(351)			(351)		6,974	6,974			
100136420	KATY	TX		11/20/2023		6,871		104			104		6,975	6,975			
100112228	STATEN ISLAND	NY		06/29/2023		3,349		3,627			3,627		6,976	6,976			
100086631	FRANKFORT	IL		09/30/2022		6,939		37			37		6,976	6,976			
100100361	DIX HILLS	NY		04/27/2023		5,822		1,155			1,155		6,977	6,977			
100135257	DAYTONA BEACH	FL		11/08/2023		6,597		381			381		6,978	6,978			
100091081	BOCA RATON	FL		01/31/2023		6,996		(18)			(18)		6,978	6,978			
100116898	LEWISVILLE	TX		07/20/2023		(4,577)		11,555			11,555		6,979	6,979			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110185	BERKELEY	CA		06/30/2023		6,954		24			24		6,979	6,979			
100135277	ROCKAWAY BEACH	OR		11/08/2023		6,788		190			190		6,979	6,979			
100127473	SHIP BOTTOM	NJ		09/08/2023		7,275		(296)			(296)		6,979	6,979			
100088970	BISCAYNE PARK	FL		11/15/2022		7,337		(358)			(358)		6,979	6,979			
100055658	BALTIMORE	MD		03/23/2021		7,226		(247)			(247)		6,979	6,979			
100100914	SPRING	TX		04/28/2023		7,310		(330)			(330)		6,980	6,980			
100117714	TEMECULA	CA		07/20/2023		6,123		857			857		6,980	6,980			
100030168	LOS ANGELES	CA		12/20/2018		6,204		777			777		6,981	6,981			
100086229	SPRING	TX		10/07/2022		7,308		(333)			(333)		6,974	6,981		7	7
100100518	LAKEWAY	TX		04/27/2023		7,324		(343)			(343)		6,981	6,981			
100011684	HARTFORD	CT		03/08/2017		4,926		2,056			2,056		6,982	6,982			
100048868	COVINGTON	GA		11/20/2020		7,689		(707)			(707)		6,982	6,982			
100136312	INLET BEACH	FL		11/20/2023		6,519		463			463		6,982	6,982			
100081533	SHERWOOD	AR		03/18/2022		6,833		149			149		6,982	6,982			
100028210	GROVELAND	FL		10/26/2018		6,469		514			514		6,982	6,982			
100116364	SAN FRANCISCO	CA		07/20/2023		3,549		3,435			3,435		6,984	6,984			
100127496	SAN DIEGO	CA		09/08/2023		6,099		885			885		6,984	6,984			
100108175	PLACENTIA	CA		05/24/2023		7,548		(563)			(563)		6,985	6,985			
100068386	CENTENNIAL	CO		08/25/2021		7,429		(444)			(444)		6,985	6,985			
100030117	FORT WASHINGTON	MD		12/20/2018		5,326		1,660			1,660		6,985	6,985			
100111670	LAS VEGAS	NV		06/29/2023		6,276		710			710		6,986	6,986			
100062766	MARLTON	NJ		07/01/2021		7,002		(16)			(16)		6,986	6,986			
100152641	JAMAICA BEACH	TX		05/17/2024		6,779		204			204		6,983	6,986		4	4
100068404	OCALA	FL		08/25/2021		7,532		(545)			(545)		6,987	6,987			
100131706	PINSON	AL		10/06/2023		6,325		663			663		6,988	6,988			
100065770	MIRAMAR	FL		07/28/2021		7,393		(406)			(406)		6,988	6,988			
100116474	MIAMI	FL		07/20/2023		3,012		3,977			3,977		6,988	6,988			
100017224	TAMPA	FL		04/26/2018		6,969		20			20		6,989	6,989			
100074203	SACRAMENTO	CA		12/09/2021		7,667		(678)			(678)		6,989	6,989			
100060249	EUGENE	OR		06/25/2021		7,512		(522)			(522)		6,990	6,990			
100114960	ARLINGTON	WA		07/14/2023		7,218		(226)			(226)		6,992	6,992			
100071581	SAN PEDRO	CA		10/14/2021		7,918		(926)			(926)		6,992	6,992			
100071469	ANAHEIM	CA		10/26/2021		7,259		(267)			(267)		6,992	6,992			
100120958	MILLSBORO	DE		08/30/2023		6,262		731			731		6,993	6,993			
100141980	DOWNEY	CA		02/29/2024		7,500		(507)			(507)		6,993	6,993			
100081211	FRISCO	TX		03/18/2022		6,441		553			553		6,994	6,994			
100071674	WASHINGTON	DC		10/14/2021		7,666		(671)			(671)		6,994	6,994			
100127364	NEW PORT RICHEY	FL		08/30/2023		6,573		423			423		6,996	6,996			
100070447	APOPKA	FL		09/23/2021		7,709		(712)			(712)		6,996	6,996			
100117757	BATON ROUGE	LA		07/20/2023		(3,503)		10,500			10,500		6,997	6,997			
100028129	BROOKLYN	NY		10/26/2018		5,614		1,383			1,383		6,998	6,998			
100130285	SAN DIEGO	CA		09/28/2023		(12,239)		19,236			19,236		6,998	6,998			
100136387	INDEPENDENCE	MO		11/20/2023		5,568		1,430			1,430		6,998	6,998			
100136391	INDEPENDENCE	MO		11/20/2023		5,568		1,430			1,430		6,998	6,998			
100043232	WASHINGTON	DC		08/13/2020		6,882		117			117		6,999	6,999			
100091861	PANAMA CITY	FL		01/30/2023		7,282		(283)			(283)		6,999	6,999			
100153160	SEVIERVILLE	TN		05/28/2024		4,127		2,872			2,872		6,999	6,999			
100117002	PALATKA	FL		07/20/2023		4,750		2,249			2,249		6,999	6,999			
100032109	HAYWARD	CA		03/29/2019		6,757		243			243		7,001	7,000		(1)	(1)
100116947	LAS VEGAS	NV		07/20/2023		4,448		2,552			2,552		7,000	7,000			
100080455	STATEN ISLAND	NY		03/10/2022		7,229		(228)			(228)		7,001	7,001			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081175	SEATTLE	WA		03/18/2022		7,246		(245)			(245)		7,001	7,001			
100132676	SALT LAKE CITY	UT		11/03/2023		6,820		181			181		7,001	7,001			
100101546	TEMECULA	CA		04/26/2023		6,731		272			272		7,003	7,003			
100087392	DENVER	CO		10/25/2022		5,639		1,365			1,365		7,003	7,003			
100117547	SAN JOSE	CA		07/20/2023		5,077		1,926			1,926		7,003	7,003			
100131618	TUJUNGA	CA		10/06/2023		7,091		(88)			(88)		7,004	7,004			
100025414	ANTIOCH	IL		09/20/2018		5,232		1,773			1,773		7,004	7,004			
100091832	BURBANK	CA		01/30/2023		7,839		(835)			(835)		7,004	7,004			
100075759	TOLLESON	AZ		12/01/2021		7,046		(41)			(41)		7,005	7,005			
100013437	PASADENA	MD		05/25/2017		6,047		958			958		7,005	7,005			
100163105	KYLE	TX		08/13/2024		7,301		(311)			(311)		6,990	7,005		14	14
100118699	PASADENA	CA		07/25/2023		7,605		(584)			(584)		7,022	7,005		(17)	(17)
100137471	PLANTATION	FL		01/11/2024		7,169		(163)			(163)		7,005	7,005			
100011006	LINCOLN PARK	MI		12/23/2016		7,431		(425)			(425)		7,006	7,006			
100086191	GLENVIEW	IL		10/07/2022		6,990		17			17		7,007	7,007			
100117308	PATERSON	NJ		07/20/2023		3,322		3,685			3,685		7,007	7,007			
100111268	BRIDGETON	MO		06/29/2023		6,671		336			336		7,007	7,007			
100115864	AUBREY	TX		07/20/2023		7,031		(20)			(20)		7,011	7,009		(2)	(2)
100100910	STERLING	VA		04/28/2023		6,169		840			840		7,009	7,009			
100109151	FREDERICKSBURG	TX		07/21/2023		7,253		(243)			(243)		7,009	7,009			
100079538	NAPA	CA		04/25/2022		7,136		(127)			(127)		7,010	7,010			
100066894	GOODYEAR	AZ		08/02/2021		6,986		24			24		7,010	7,010			
100112745	HONOLULU	HI		06/29/2023		1,874		5,136			5,136		7,010	7,010			
100000212	BUENA PARK	CA		09/27/2016		3,187		3,823			3,823		7,010	7,010			
100076377	FRANKLIN LAKES	NJ		12/23/2021		8,120		(1,109)			(1,109)		7,011	7,011			
100067645	GREENWICH	CT		09/23/2021		7,386		(375)			(375)		7,011	7,011			
100148231	ATLANTA	GA		04/12/2024		7,155		(144)			(144)		7,011	7,011			
100116501	BLOOMINGTON	IN		07/20/2023		4,646		2,365			2,365		7,011	7,011			
100087294	MYRTLE BEACH	SC		10/25/2022		6,386		626			626		7,012	7,012			
100068461	WOODLAND HILLS	CA		08/25/2021		7,602		(588)			(588)		7,013	7,013		(1)	(1)
100135569	HYATTSVILLE	MD		11/13/2023		7,021		(7)			(7)		7,014	7,014			
100100370	STATEN ISLAND	NY		04/27/2023		5,662		1,352			1,352		7,014	7,014			
100015817	NATIONAL CITY	CA		02/27/2018		6,972		42			42		7,014	7,014			
100055713	SAINT LOUIS	MO		03/23/2021		8,541		(1,525)			(1,525)		7,016	7,016			
100010673	STEUBEN	ME		12/23/2016		5,681		1,335			1,335		7,016	7,016			
100133842	OWINGS MILLS	MD		10/20/2023		7,198		(182)			(182)		7,016	7,016			
100137853	WEST HILLS	CA		12/08/2023		7,095		(79)			(79)		7,016	7,016			
100000431	MONTEBELLO	CA		09/27/2016		6,221		796			796		7,017	7,017			
100065225	COLORADO SPRINGS	CO		07/14/2021		7,297		(279)			(279)		7,018	7,018			
100102650	SAN DIEGO	CA		06/22/2023		7,635		(617)			(617)		7,018	7,018			
100114665	MAYWOOD	CA		06/29/2023		6,886		132			132		7,019	7,019			
100055748	FORT LAUDERDALE	FL		03/23/2021		7,689		(670)			(670)		7,019	7,019			
100055624	SAN ANTONIO	TX		03/23/2021		6,437		582			582		7,019	7,019			
100026176	BROOKLYN	NY		09/20/2018		6,814		205			205		7,019	7,019			
100086367	CASA GRANDE	AZ		09/23/2022		7,381		(361)			(361)		7,019	7,019			
100046356	WASHINGTON	IL		11/25/2020		7,295		(275)			(275)		7,020	7,020			
100065689	EAST HANOVER	NJ		07/28/2021		7,531		(511)			(511)		7,020	7,020			
100112684	FAIRVIEW	PA		06/29/2023		5,501		1,519			1,519		7,020	7,020			
100116817	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		3,914		3,107			3,107		7,020	7,020			
100080845	LOS ANGELES	CA		03/10/2022		7,349		(329)			(329)		7,020	7,020			
100091873	STEPHENVILLE	TX		01/30/2023		7,515		(494)			(494)		7,021	7,021			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136377	WOODSTOCK	GA		11/20/2023		6,744		278			278		7,022	7,022			
100065284	APEX	NC		07/28/2021		7,518		(495)			(495)		7,023	7,024			
100053663	TAKOMA PARK	MD		03/23/2021		7,580		(559)			(559)		7,021	7,024		3	3
100026678	BAKERSFIELD	CA		09/26/2018		6,550		475			475		7,024	7,024			
100053809	SAINT JAMES	NY		03/23/2021		8,599		(1,574)			(1,574)		7,024	7,024			
100143139	TACOMA	WA		02/16/2024		7,443		(418)			(418)		7,025	7,025			
100129421	GATLINBURG	TN		09/29/2023		6,896		129			129		7,026	7,025		(1)	(1)
100137959	LELAND	NC		12/13/2023		7,044		(18)			(18)		7,026	7,026			
100081412	INLET BEACH	FL		03/18/2022		6,730		296			296		7,026	7,026			
100147179	PLEASANT VIEW	UT		03/28/2024		6,727		300			300		7,027	7,027			
100116599	LOS ANGELES (NORTHRIDGE AREA)	CA		07/20/2023		7,017		11			11		7,027	7,027			
100087477	HONOLULU	HI		10/25/2022		6,059		969			969		7,028	7,028			
100082361	MIAMI	FL		04/14/2022		7,449		(420)			(420)		7,029	7,029			
100154985	DEL MAR	CA		07/19/2024		8,145		(1,116)			(1,116)		7,030	7,030			
100053350	BROCKTON	MA		03/23/2021		8,584		(1,554)			(1,554)		7,030	7,030			
100110047	MIAMI	FL		06/23/2023		7,488		(456)			(456)		7,031	7,031			
100087446	WINTER PARK	FL		10/25/2022		6,428		604			604		7,032	7,032			
100120912	SCOTTSDALE	AZ		08/30/2023		7,037		(4)			(4)		7,033	7,032		(1)	(1)
100087526	REGO PARK	NY		10/25/2022		6,119		913			913		7,033	7,033			
100137699	HUNTINGTON BEACH	CA		12/08/2023		7,284		(251)			(251)		7,033	7,033			
100110194	LOS ANGELES	CA		06/30/2023		7,256		(223)			(223)		7,033	7,033			
100081174	BROOMFIELD	CO		03/18/2022		6,807		227			227		7,033	7,033			
100065696	LODI	CA		07/28/2021		7,333		(299)			(299)		7,034	7,034			
100079943	ATASCADERO	CA		04/25/2022		7,704		(669)			(669)		7,034	7,034			
100117330	MIAMI	FL		07/20/2023		4,687		2,348			2,348		7,036	7,036			
100080969	NAMPA	ID		03/18/2022		6,746		290			290		7,036	7,036			
100100894	DENVER	CO		04/28/2023		6,688		350			350		7,038	7,038			
100054447	WOODSTOCK	MD		03/23/2021		7,540		(502)			(502)		7,038	7,038			
100053895	HALLANDALE BEACH	FL		03/23/2021		7,325		(287)			(287)		7,038	7,038			
100115099	SAN DIEGO	CA		07/14/2023		7,038		2			2		7,040	7,040			
100116614	PROSPER	TX		07/20/2023		(7,792)		14,832			14,832		7,040	7,040			
100065239	GUNNISON	CO		07/14/2021		7,239		(199)			(199)		7,040	7,040			
100108472	PALM BEACH GARDENS	FL		05/25/2023		7,148		(108)			(108)		7,040	7,040			
100134411	NETHERLANDS	NLD		10/27/2023		7,254						(310)	6,944	7,042		97	97
100139965	MONMOUTH JUNCTION	NJ		01/09/2024		7,324		(281)			(281)		7,042	7,042			
100114364	MILACA	MN		06/29/2023		6,842		201			201		7,043	7,043			
100079075	HAMMOND	LA		02/24/2022		7,233		(190)			(190)		7,043	7,043			
100092045	THE BRONX	NY		02/09/2023		41,620		(34,574)			(34,574)		7,046	7,046			
100032778	CLARE	IRL		06/21/2019		5,782						207	5,989	7,047	(222)	1,280	1,058
100029705	BROOKLYN	NY		10/26/2018		5,900		1,147			1,147		7,047	7,047			
100110995	WOODBRIDGE	VA		06/29/2023		6,195		852			852		7,047	7,047			
100080373	HUNTINGTON BEACH	CA		04/14/2022		7,851		(804)			(804)		7,047	7,047			
100120741	BOISE	ID		08/25/2023		7,089		(40)			(40)		7,048	7,048			
100065302	JEFFERSON	OR		07/28/2021		6,973		75			75		7,049	7,049			
100129370	GILBERT	AZ		09/25/2023		6,054		995			995		7,049	7,049			
100065524	AUSTIN	TX		07/28/2021		7,751		(700)			(700)		7,051	7,051			
100131650	MIAMI	FL		10/06/2023		6,872		179			179		7,051	7,051			
100149346	SPRING VALLEY	NY		04/24/2024		6,642		409			409		7,051	7,051			
100079233	PANAMA CITY BEACH	FL		02/14/2022		7,226		(175)			(175)		7,051	7,051			
100060862	HENRICO	VA		06/01/2021		6,986		66			66		7,052	7,052			
100138204	SAN JUAN BAUTISTA	CA		12/14/2023		598		6,454			6,454		7,052	7,052			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082115	RANCHO MIRAGE	CA		04/14/2022		7,825		(772)			(772)		7,052	7,052			
100068375	STOCKTON	CA		08/25/2021		7,387		(334)			(334)		7,053	7,053			
100017094	COMMERCE CITY	CO		04/26/2018		7,091		(38)			(38)		7,053	7,053			
100090029	PORT CHARLOTTE	FL		01/13/2023		6,900		154			154		7,054	7,054			
100113556	LEANDER	TX		06/29/2023		4,769		2,286			2,286		7,054	7,054			
100110259	POCONO PINES	PA		06/30/2023		6,873		181			181		7,055	7,054			
100100983	OCOEE	FL		04/28/2023		4,554		2,501			2,501		7,055	7,055			
4010055423	WARNER ROBINS	GA		08/24/2023		7,284		(229)			(229)		7,055	7,055			
100103297	SAN JOSE	CA		04/27/2023		7,333		(285)			(285)		7,048	7,055		7	7
100103298	SAN JOSE	CA		04/27/2023		7,333		(285)			(285)		7,048	7,055		7	7
100112421	ALEXANDRIA	OH		06/29/2023		5,834		1,221			1,221		7,055	7,055			
100081770	ATLANTA	GA		03/25/2022		7,573		(518)			(518)		7,056	7,056			
100156237	PARKLAND	FL		06/20/2024		7,530		(474)			(474)		7,056	7,056			
100127474	PORTLAND	OR		09/08/2023		7,084		(27)			(27)		7,057	7,057			
100048771	BETHLEHEM	PA		11/20/2020		7,149		(92)			(92)		7,057	7,057			
100129269	ATLANTA	GA		09/25/2023		7,243		(186)			(186)		7,057	7,057			
100115945	BOTHELL	WA		07/20/2023		7,217		(158)			(158)		7,059	7,059			
100026655	SAN DIEGO	CA		09/26/2018		5,204		1,856			1,856		7,060	7,060			
100065766	REDONDO BEACH	CA		07/28/2021		7,354		(295)			(295)		7,060	7,060			
100081331	ALPHARETTA	GA		03/18/2022		6,769		291			291		7,060	7,060			
100026473	PATCHOGUE	NY		09/26/2018		61		6,999			6,999		7,060	7,060			
100027822	HOLLISTER	CA		10/26/2018		7,376		(315)			(315)		7,061	7,061			
100111119	RANCHO CUCAMONGA	CA		06/29/2023		3,048		4,014			4,014		7,062	7,062			
100150142	SUNRISE BEACH	TX		06/14/2024		8,749		(1,685)			(1,685)		7,064	7,064			
100087273	ARVADA	CO		10/25/2022		5,336		1,728			1,728		7,064	7,064			
100102746	VALENCIA	CA		06/22/2023		7,740		(676)			(676)		7,064	7,064			
100118877	LEHI	UT		08/30/2023		7,115		(50)			(50)		7,064	7,064			
100026178	BRONX	NY		09/20/2018		6,603		463			463		7,066	7,066			
100081277	PHOENIX	AZ		03/18/2022		6,814		252			252		7,066	7,066			
100061216	BURNSVILLE	MN		06/01/2021		7,000		66			66		7,067	7,067			
100087366	LAKE WORTH	FL		10/25/2022		6,473		594			594		7,067	7,067			
100102197	CAROLINA BEACH	NC		04/14/2023		6,965		96			96		7,062	7,068		6	6
100087252	HOMESTEAD	FL		10/25/2022		6,481		587			587		7,068	7,068			
100115087	BAY HARBOR ISLANDS	FL		07/14/2023		7,132		(64)			(64)		7,068	7,068			
100079846	SILVER SPRING	MD		04/08/2022		7,874		(806)			(806)		7,069	7,069			
100026804	ESCONDIDO	CA		09/26/2018		5,278		1,790			1,790		7,069	7,069			
100076064	SMYRNA	GA		01/07/2022		7,299		(230)			(230)		7,069	7,069			
100046288	RUTHER GLEN	VA		11/25/2020		7,610		(543)			(543)		7,068	7,069		2	2
100117094	ELMONT	NY		07/20/2023		4,270		2,800			2,800		7,070	7,070			
4010055270	ROCKMART	GA		08/24/2023		7,533		(462)			(462)		7,071	7,071			
100068466	NORTHAMPTON	MA		08/25/2021		7,437		(365)			(365)		7,071	7,071			
100110277	HOPATCONG	NJ		06/30/2023		7,052		20			20		7,072	7,072			
100081784	SPRINGFIELD	PA		03/30/2022		6,660		412			412		7,072	7,072			
100055898	NEW ORLEANS	LA		03/26/2021		7,605		(533)			(533)		7,072	7,072			
100137462	NORRIDGE	IL		01/11/2024		7,589		(517)			(517)		7,072	7,072			
100140015	SEATTLE	WA		01/09/2024		7,271		(199)			(199)		7,072	7,072			
100115811	EVERETT	WA		07/20/2023		7,140		(68)			(68)		7,072	7,072			
100044838	FAYETTEVILLE	GA		11/19/2020		5,974		1,099			1,099		7,073	7,073			
100117061	JERSEY CITY	NJ		07/20/2023		(9,178)		16,251			16,251		7,073	7,073			
100053726	MISSOULA	MT		03/23/2021		8,867		(1,793)			(1,793)		7,075	7,075			
100102717	MIRAMAR	FL		06/22/2023		7,751		(676)			(676)		7,075	7,075			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127703	PERRYSBURG	OH		09/08/2023		7,717		(641)			(641)		7,076	7,076			
100129258	WINTER GARDEN	FL		11/03/2023		7,600		(524)			(524)		7,076	7,076			
100042998	SAN ANTONIO	FL		05/28/2020		6,604		472			472		7,076	7,076			
100135801	DENTON	TX		11/10/2023		6,744		332			332		7,077	7,077			
100131712	INDIANAPOLIS	IN		10/06/2023		6,761		315			315		7,077	7,077			
100085136	ENSCHEDE	NLD		07/27/2022		7,356						(562)	6,794	7,077	283		283
3410000568	BRIDGETON	NJ		10/09/2024		7,077							7,077	7,077			
100115672	ASTORIA	NY		07/20/2023		7,417		(324)			(324)		7,093	7,077		(16)	(16)
100117274	ROSEDALE	NY		07/20/2023		5,972		1,105			1,105		7,077	7,077			
100087154	INDIALANTIC	FL		10/25/2022		5,333		1,745			1,745		7,078	7,078			
100068640	LEEUWARDEN	NLD		08/30/2021		7,002						455	7,457	7,078	(379)		(379)
100080858	CEDAR PARK	TX		03/10/2022		8,036		(957)			(957)		7,080	7,080			
100087489	PLANTATION	FL		10/25/2022		6,517		564			564		7,081	7,081			
100065160	BATON ROUGE	LA		07/14/2021		7,316		(234)			(234)		7,082	7,082			
100067965	CUMMING	GA		09/23/2021		7,173		(90)			(90)		7,082	7,082			
100099872	CAMARILLO	CA		03/28/2023		7,738		(656)			(656)		7,082	7,082			
100118917	MADERA	CA		07/27/2023		7,065		18			18		7,083	7,083			
100113040	WEST HAZLETON	PA		06/29/2023		4,663		1,274			1,274		5,938	7,084		1,146	1,146
100016594	SAN PEDRO	CA		04/10/2018		7,473		(389)			(389)		7,084	7,084			
100074162	NORTH FORT MYERS	FL		12/09/2021		7,666		(582)			(582)		7,084	7,084			
100084368	ESTERO	FL		08/12/2022		7,135		(51)			(51)		7,084	7,084			
100043857	HAYWARD	CA		08/19/2020		9,028		(1,943)			(1,943)		7,084	7,084			
100062268	WATFORD CITY	ND		07/01/2021		7,272		(187)			(187)		7,085	7,085			
100142840	HEALDSBURG	CA		02/09/2024		5,693		1,392			1,392		7,085	7,085			
100078690	FREEHOLD	NJ		02/02/2022		7,687		(602)			(602)		7,086	7,086			
100026741	SPARTA	NJ		09/26/2018		3,387		3,699			3,699		7,086	7,086			
100054470	WHITESBURG	TN		03/23/2021		9,039		(1,953)			(1,953)		7,086	7,086			
100065799	LEICESTER	MA		07/28/2021		7,525		(437)			(437)		7,088	7,087		(1)	(1)
100115988	AUSTIN	TX		07/20/2023		7,583		(496)			(496)		7,087	7,087			
100146599	SAINT ALBANS	NY		03/20/2024		7,615		(527)			(527)		7,088	7,088			
100114706	UPLAND	CA		06/29/2023		7,559		(471)			(471)		7,088	7,088			
100043372	PROVIDENCE	RI		08/13/2020		6,264		824			824		7,089	7,089			
100132058	GLASSBORO	NJ		10/13/2023		6,937		152			152		7,089	7,089			
100141428	ATLANTA	GA		01/30/2024		7,387		(298)			(298)		7,089	7,089			
100117438	ALTADENA	CA		07/20/2023		6,123		966			966		7,089	7,089			
100079606	KATY	TX		04/08/2022		7,731		(640)			(640)		7,090	7,090			
100118858	SAN RAFAEL	CA		08/30/2023		7,627		(536)			(536)		7,091	7,091			
100071003	HANOVER	PA		10/01/2021		7,096		(5)			(5)		7,091	7,091			
100090379	SAN JOSE	CA		12/28/2022		7,118		(26)			(26)		7,092	7,092			
100065732	DENVER	CO		07/28/2021		7,422		(330)			(330)		7,092	7,092			
100060309	RICHMOND	VA		06/25/2021		7,572		(480)			(480)		7,092	7,092			
100117546	PASADENA	CA		07/20/2023		(5,211)		12,303			12,303		7,092	7,092			
100038551	CORK	IRL		09/27/2019		(10,785)		12,836			12,836	(8)	2,043	7,092	(234)	5,284	5,050
100100017	NAPLES	FL		03/28/2023		7,173		(81)			(81)		7,093	7,093			
100043864	LOS ANGELES	CA		08/19/2020		6,090		1,003			1,003		7,093	7,093			
100031111	SANTA MARIA	CA		03/29/2019		6,517		577			577		7,094	7,094			
100065113	WINCHESTER	CA		07/14/2021		7,579		(483)			(483)		7,095	7,095			
100083663	SANTA CLARITA	CA		06/23/2022		7,147		(52)			(52)		7,095	7,095			
100103153	JAMAICA	NY		04/21/2023		7,470		(374)			(374)		7,095	7,095			
100142480	SUNRISE	FL		03/08/2024		7,017		80			80		7,097	7,097			
100108365	RIVERHEAD	NY		05/25/2023		7,519		(420)			(420)		7,099	7,099			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064182	PFLUGERVILLE	TX		07/01/2021		6,613		486			486		7,099	7,099			
100028647	DAYTON	NV		10/26/2018		6,549		550			550		7,099	7,099			
100026800	WHITTIER	CA		09/26/2018		7,279		(179)			(179)		7,100	7,100			
100162095	SANFORD	FL		07/31/2024		7,405		(306)			(306)		7,100	7,100			
100129242	PALM COAST	FL		11/03/2023		7,199		(98)			(98)		7,101	7,101			
100111577	BRASELTON	GA		06/29/2023		5,164		1,936			1,936		7,101	7,101			
100011888	LOS ANGELES	CA		03/08/2017		5,734		1,367			1,367		7,101	7,101			
100047012	DERBY	KS		11/20/2020		7,773		(672)			(672)		7,102	7,102			
100074216	SACRAMENTO	CA		12/09/2021		7,954		(852)			(852)		7,102	7,102			
100126423	ENDICOTT	NY		08/30/2023		7,600		(498)			(498)		7,102	7,102			
100138991	UKIAH	CA		12/21/2023		6,538		564			564		7,102	7,102			
100011339	COLUMBUS	OH		12/23/2016		8,257		(1,154)			(1,154)		7,103	7,103			
100076502	SAN DIEGO	CA		12/21/2021		7,461		(357)			(357)		7,103	7,103			
100013361	ROCKY POINT	NY		05/25/2017		4,975		2,128			2,128		7,103	7,103			
100158884	GRESHAM	OR		07/12/2024		6,717		388			388		7,104	7,104			
100054062	HEMPSTEAD	NY		03/23/2021		8,300		(1,196)			(1,196)		7,105	7,105			
100165726	CORONA	CA		08/29/2024		7,386		(280)			(280)		7,106	7,106			
100091831	SACRAMENTO	CA		01/30/2023		7,502		(396)			(396)		7,106	7,106			
100080962	MARTINEZ	CA		03/18/2022		6,824		282			282		7,106	7,106			
100088056	BRONX	NY		10/25/2022		6,334		773			773		7,107	7,107			
100126920	SAN DIEGO	CA		08/30/2023		355		6,752			6,752		7,107	7,107			
100065207	EUGENE	OR		07/14/2021		7,424		(317)			(317)		7,107	7,107			
100062042	HINESVILLE	GA		07/01/2021		7,313		(205)			(205)		7,107	7,107			
100031264	LAKE FOREST	CA		03/29/2019		5,741		1,366			1,366		7,108	7,108			
100133165	(WEST HILLS AREA) LOS ANGELES	CA		11/29/2023		7,490		(381)			(381)		7,108	7,108			
100071750	BERGENFIELD	NJ		10/14/2021		7,676		(568)			(568)		7,109	7,109			
100048759	LAKEWOOD	WA		11/20/2020		7,823		(714)			(714)		7,109	7,109			
100102858	PORT SAINT JOE	FL		06/22/2023		5,874		1,235			1,235		7,109	7,109			
100065076	TOMS RIVER	NJ		07/14/2021		7,642		(533)			(533)		7,109	7,109			
100031668	HOLLISTER	CA		03/29/2019		7,367		(258)			(258)		7,109	7,109			
100151030	CASA GRANDE	AZ		05/08/2024		7,423		(313)			(313)		7,110	7,110			
100068222	BREA	CA		08/25/2021		7,529		(418)			(418)		7,111	7,111			
100113075	HUNTINGTON	NY		06/29/2023		1,620		4,329			4,329		5,949	7,111		1,162	1,162
100103431	LA QUINTA	CA		06/16/2023		7,540		(429)			(429)		7,111	7,111			
100156759	CHENOA	IL		06/26/2024		7,105		7			7		7,111	7,111			
100164625	MOORESVILLE	NC		08/21/2024		7,667		(556)			(556)		7,111	7,111			
100136554	VERO BEACH	FL		11/20/2023		7,423		(311)			(311)		7,112	7,112			
100083664	ALVA	FL		06/23/2022		7,262		(149)			(149)		7,113	7,113			
100113257	PHILADELPHIA	PA		06/29/2023		5,988		1,126			1,126		7,113	7,113			
100133655	JACKSONVILLE	AR		10/23/2023		6,949		168			168		7,117	7,117			
100101202	FLORAL PARK	NY		04/28/2023		4,749		2,368			2,368		7,117	7,117			
100087186	NORTHVILLE	MI		10/25/2022		5,905		1,212			1,212		7,117	7,117			
100024807	WAILUKU	HI		09/20/2018		6,632		485			485		7,117	7,117			
100060298	GRAPEVINE	TX		06/25/2021		7,376		(259)			(259)		7,117	7,117			
100063646	SLINGERLANDS	NY		07/01/2021		7,106		12			12		7,118	7,118			
100031187	LARGO	FL		03/29/2019		6,584		535			535		7,119	7,119			
100057973	ALPHARETTA	GA		06/30/2021		7,528		(408)			(408)		7,119	7,119			
100020308	CATHEDRAL CITY	CA		07/17/2018		7,406		(287)			(287)		7,119	7,119			
100114775	NORRIDGE	IL		07/07/2023		7,883		(763)			(763)		7,120	7,120			
100119222	FRESNO	CA		07/31/2023		6,553		568			568		7,121	7,120		(1)	(1)
100082590	ATLANTA	GA		04/14/2022		7,690		(570)			(570)		7,120	7,120			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053395	WOODSTOCK	VA		03/23/2021		9,574		(2,452)			(2,452)		7,122	7,122			
100088235	YONKERS	NY		10/17/2022		7,244		(122)			(122)		7,122	7,122			
100064475	WINDSOR	NY		07/01/2021		6,658		465			465		7,123	7,123			
100091437	SANTA CLARITA	CA		02/22/2023		7,360		(238)			(238)		7,123	7,123			
100082615	LOS ANGELES	CA		04/14/2022		7,012		111			111		7,123	7,123			
100110261	LANCASTER	PA		06/30/2023		7,364		(241)			(241)		7,123	7,123			
100133114	HOUSTON	TX		11/29/2023		4,915		2,208			2,208		7,124	7,124			
100089255	CLOSTER	NJ		01/26/2023		7,717		(592)			(592)		7,125	7,125			
100147022	ALBUQUERQUE	NM		03/27/2024		7,361		(236)			(236)		7,125	7,125			
100119295	BROKEN BOW	OK		07/31/2023		7,059		67			67		7,125	7,125			
100103570	BILLERICA	MA		05/08/2023		7,400		(274)			(274)		7,125	7,125			
100113433	CHICAGO	IL		06/29/2023		2,633		4,493			4,493		7,126	7,126			
100112800	MASTIC BEACH	NY		06/29/2023		5,836		1,290			1,290		7,127	7,127			
100050291	SAN BERNARDINO	CA		11/20/2020		8,146		(1,017)			(1,017)		7,129	7,129			
100128398	ATLANTA	GA		09/15/2023		8,261		(1,131)			(1,131)		7,129	7,129			
100100287	LINDENWOLD	NJ		03/24/2023		7,786		(657)			(657)		7,129	7,129			
100068289	GUTHRIE	OK		08/25/2021		7,353		(224)			(224)		7,129	7,129			
100090782	PACIFICA	CA		02/28/2023		7,743		(613)			(613)		7,130	7,130			
100025093	HYATTSVILLE	MD		09/20/2018		6,372		758			758		7,131	7,131			
100132533	PARKLAND	FL		11/03/2023		5,688		1,443			1,443		7,131	7,131			
100032082	SALINAS	CA		03/29/2019		6,572		560			560		7,132	7,132			
100012217	SCOTTS VALLEY	CA		03/08/2017		6,507		627			627		7,134	7,134			
100148841	GLENDORA	CA		04/17/2024		7,760		(626)			(626)		7,134	7,134			
100062177	DELMAR	DE		07/01/2021		7,211		(76)			(76)		7,135	7,135			
100110370	ASHBURN	VA		06/30/2023		7,207		(71)			(71)		7,136	7,136			
100028574	SAN JOSE	CA		10/26/2018		7,085		52			52		7,136	7,136			
100080920	STOCKTON	CA		04/01/2022		7,688		(551)			(551)		7,138	7,138			
100029493	ST CHARLES	MO		10/26/2018		6,672		466			466		7,138	7,138			
100030073	TUTTLE	OK		12/20/2018		7,203		(65)			(65)		7,138	7,138			
100103086	PORT WASHINGTON	NY		04/21/2023		7,860		(720)			(720)		7,139	7,139			
100053898	MADRID	IA		03/23/2021		7,931		(792)			(792)		7,140	7,140			
100053449	HOWELL	MI		03/23/2021		9,039		(1,899)			(1,899)		7,140	7,140			
100135414	LAS VEGAS	NV		11/13/2023		7,259		(118)			(118)		7,140	7,140			
100126558	MONTCLAIR	NJ		08/30/2023		6,181		960			960		7,141	7,141			
100083188	FRANKLINVILLE	NJ		05/26/2022		7,647		(506)			(506)		7,141	7,141			
100061024	GLENN HEIGHTS	TX		06/01/2021		7,083		58			58		7,141	7,141			
100126996	SAINT CLOUD	FL		08/30/2023		4,619		2,522			2,522		7,141	7,141			
100065380	CAMAS	WA		07/28/2021		7,718		(577)			(577)		7,142	7,142			
100065354	EVANSTON	IL		07/28/2021		7,734		(592)			(592)		7,142	7,142			
100079188	NEWARK	NJ		02/24/2022		6,980		164			164		7,144	7,144			
100147046	AUSTIN	TX		03/27/2024		7,226		(81)			(81)		7,144	7,144			
100126568	COLUMBIA	SC		08/30/2023		8,478		(1,334)			(1,334)		7,145	7,145			
100103782	CULVER CITY	CA		05/10/2023		7,663		(518)			(518)		7,145	7,145			
100136619	LOS ANGELES	CA		11/22/2023		7,168		(23)			(23)		7,145	7,145			
100101074	HEWLETT	NY		04/28/2023		4,702		2,443			2,443		7,145	7,145			
100057799	MOORE	SC		06/30/2021		7,539		(394)			(394)		7,146	7,146			
100071681	FRESNO	CA		10/14/2021		7,398		(249)			(249)		7,149	7,149			
100039240	DUBLIN	IRL		09/27/2019		7,057		259			259	(61)	7,255	7,151	(102)	(2)	(104)
100157766	COTO DE CAZA	CA		08/01/2024		8,005		(853)			(853)		7,152	7,152			
100076415	ROSWELL	GA		12/23/2021		7,345		(197)			(197)		7,148	7,154		6	6
100054269	ATHENS	MI		03/23/2021		7,245		(91)			(91)		7,154	7,154			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047275	LA PINE	OR		11/20/2020		8,192		(1,038)			(1,038)		7,154	7,154			
100091506	BROOKLYN	NY		01/20/2023		40,904		(33,750)			(33,750)		7,155	7,155			
100116257	MIAMI	FL		07/20/2023		4,300		2,855			2,855		7,155	7,155			
100087678	SUNNYVALE	CA		09/29/2022		7,356		(201)			(201)		7,155	7,155			
100113736	WASHINGTON	DC		06/29/2023		4,989		2,167			2,167		7,156	7,156			
100044087	LONG BEACH	CA		08/19/2020		7,390		(233)			(233)		7,157	7,157			
100043100	CEDARBURG	WI		05/28/2020		6,411		747			747		7,158	7,158			
100111985	BRENTWOOD	TN		06/29/2023		3,485		3,673			3,673		7,158	7,158			
100138814	NAVARRE	FL		12/21/2023		7,461		(302)			(302)		7,159	7,159			
100068189	OAKLAND	CA		08/25/2021		7,580		(421)			(421)		7,159	7,159			
100066470	KINNELON	NJ		08/02/2021		7,109		51			51		7,159	7,159			
100147068	HONOLULU	HI		03/27/2024		7,096		63			63		7,159	7,159			
100060177	BOISE	ID		06/25/2021		7,466		(306)			(306)		7,160	7,160			
100044848	MIAMI	FL		11/19/2020		6,017		1,143			1,143		7,160	7,160			
100108296	DOWNEY	CA		05/24/2023		8,038		(878)			(878)		7,160	7,160			
100060216	HUNTERSVILLE	NC		06/25/2021		7,506		(345)			(345)		7,160	7,160			
100159898	MIAMI	FL		08/16/2024		7,427		(266)			(266)		7,161	7,161			
100128253	LAKE ELSINORE	CA		09/14/2023		7,662		(501)			(501)		7,161	7,161			
100014560	HAINES CITY	FL		09/27/2017		5,360		1,802			1,802		7,162	7,162			
100011712	HUNTINGTON STATION	NY		03/08/2017		2,952		4,210			4,210		7,163	7,163			
100078919	FREDERICKSBURG.	VA		02/24/2022		7,141		22			22		7,163	7,163			
100147418	MYRTLE BEACH	SC		04/03/2024		7,616		(452)			(452)		7,164	7,164			
100080877	COSTA MESA	CA		03/10/2022		7,077		87			87		7,164	7,164			
100111973	GLENDALE	CA		06/29/2023		2,969		4,196			4,196		7,166	7,166			
100049606	WHITTIER	CA		11/20/2020		7,190		(24)			(24)		7,166	7,166			
100155098	QUILCENE	WA		07/19/2024		7,282		(116)			(116)		7,166	7,166			
100076194	ROSEVILLE	CA		01/07/2022		7,155		11			11		7,166	7,166			
100087005	ATLANTA	GA		11/04/2022		7,012		154			154		7,166	7,166			
100067627	LAKEWOOD	CO		09/23/2021		7,659		(492)			(492)		7,167	7,167			
100083978	STOCKTON	CA		07/12/2022		7,033		135			135		7,168	7,168			
100084860	SEDONA	AZ		08/02/2022		6,893		275			275		7,168	7,168			
100116444	RICHMOND HILL	NY		07/20/2023		6,637		532			532		7,168	7,168			
100131751	MURFREESBORO	TN		10/06/2023		6,686		482			482		7,169	7,169			
100030778	LA PINE	OR		04/09/2019		7,067		102			102		7,169	7,169			
100139999	BAKERSFIELD	CA		01/09/2024		7,467		(297)			(297)		7,169	7,169			
100043204	CLARKTON	NC		08/13/2020		8,275		(1,104)			(1,104)		7,171	7,170		(1)	(1)
100043448	SIMPSONVILLE	SC		08/13/2020		5,900		1,271			1,271		7,170	7,170			
100081564	NEWARK	NJ		03/14/2022		7,533		(363)			(363)		7,171	7,171			
100120600	REDONDO BEACH	CA		08/18/2023		7,510		(339)			(339)		7,171	7,171			
100129420	PHOENIX	AZ		09/29/2023		7,237		(65)			(65)		7,172	7,172			
100116897	ORLANDO	FL		07/20/2023		7,278		(106)			(106)		7,172	7,172			
100142985	SOUTHBURY	CT		02/09/2024		7,519		(347)			(347)		7,172	7,172			
100137586	CLEVELAND	OH		12/08/2023		7,330		(158)			(158)		7,172	7,172			
100076253	NORTH CHESTERFIELD	VA		01/07/2022		7,612		(426)			(426)		7,186	7,173		(13)	(13)
100115925	GOODYEAR	AZ		07/20/2023		7,412		(239)			(239)		7,173	7,173			
100071991	MARATHON	FL		10/29/2021		7,753		(579)			(579)		7,173	7,173			
100076344	LEHI	UT		01/07/2022		7,510		(337)			(337)		7,173	7,173			
100065098	MAPLEWOOD	NJ		07/14/2021		7,697		(522)			(522)		7,175	7,175			
100152006	AUBREY	TX		06/14/2024		7,389		(213)			(213)		7,176	7,176			
100057795	BELLFLOWER	CA		06/30/2021		7,560		(383)			(383)		7,177	7,177			
10015371 6	GILBERT	AZ		07/11/2024		7,652		(475)			(475)		7,177	7,177			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140781	LOS ANGELES	CA		01/22/2024		7,395		(218)			(218)		7,177	7,177			
100048892	MESA	AZ		11/20/2020		7,973		(796)			(796)		7,177	7,177			
100157727	BUCKEYE	AZ		06/28/2024		7,843		(666)			(666)		7,178	7,178			
100043533	CHINO	CA		08/13/2020		7,385		(205)			(205)		7,179	7,179			
100116332	ENGLEWOOD	CO		07/20/2023		3,528		3,652			3,652		7,180	7,180			
100047161	VILLA RICA	GA		11/20/2020		7,687		(507)			(507)		7,180	7,180			
100168653	PENSACOLA BEACH	FL		09/25/2024		7,760		(579)			(579)		7,181	7,181			
100080232	SAN BERNARDINO	CA		02/25/2022		7,305		(124)			(124)		7,181	7,181			
100137313	JERICHO	NY		12/01/2023		7,651		(470)			(470)		7,181	7,181			
100055449	ISLE	MN		03/23/2021		7,163		19			19		7,182	7,182			
100109190	WHITTIER	CA		07/21/2023		7,444		(260)			(260)		7,184	7,184			
100077949	LATHROP	CA		02/18/2022		7,416		(231)			(231)		7,185	7,185			
100043116	STREETSBORO	OH		05/28/2020		6,773		412			412		7,185	7,185			
100054980	LITHIA	FL		03/23/2021		7,787		(600)			(600)		7,187	7,185		(2)	(2)
100108512	ECHT/LIMBURG	NLD		05/25/2023		7,638						(213)	7,425	7,186	(238)		(238)
100071259	MIAMI	FL		10/01/2021		7,222		(35)			(35)		7,187	7,187			
100083893	MIAMI	FL		07/12/2022		6,702		486			486		7,187	7,187			
100112301	BOWIE	MD		06/29/2023		714		6,473			6,473		7,188	7,188			
100136275	GRANITE SHOALS	TX		11/20/2023		6,992		196			196		7,188	7,188			
100012232	FORDS	NJ		04/28/2017		4,734		2,453			2,453		7,188	7,188			
100149612	MELISSA	TX		04/26/2024		7,262		(74)			(74)		7,188	7,188			
100078728	BRADENTON	FL		02/25/2022		7,594		(405)			(405)		7,189	7,189			
100109718	LOS ANGELES	CA		06/16/2023		7,666		(481)			(481)		7,185	7,191		5	5
100049539	KAHULUI	HI		11/20/2020		8,358		(1,167)			(1,167)		7,191	7,191			
100011991	ROHNERT PARK	CA		03/08/2017		5,671		1,520			1,520		7,191	7,191			
100011403	ALBUQUERQUE	NM		12/23/2016		6,258		934			934		7,192	7,192			
100110300	JACKSON	NJ		06/30/2023		7,187		5			5		7,192	7,192			
100141317	GARDEN GROVE	CA		01/30/2024		8,030		(838)			(838)		7,192	7,192			
100154767	LOS ANGELES	CA		07/19/2024		8,129		(936)			(936)		7,193	7,193			
100044540	MONROVIA	CA		11/19/2020		8,775		(1,582)			(1,582)		7,194	7,194			
100088991	PLANTATION	FL		11/15/2022		8,003		(809)			(809)		7,194	7,194			
100118023	FOUNTAIN VALLEY	CA		07/20/2023		6,278		917			917		7,195	7,195			
100107789	PORT SAINT JOE	FL		05/19/2023		5,970		1,225			1,225		7,195	7,195			
100079098	MURFREESBORO	TN		02/24/2022		7,196		(1)			(1)		7,195	7,195			
100077941	ZEPHYR COVE	NV		01/10/2022		7,708		(512)			(512)		7,196	7,196			
100174524	BEVERLY HILLS	CA		10/31/2024		7,045		154			154		7,199	7,199			
100079859	SNOHOMISH	WA		04/25/2022		8,331		(1,132)			(1,132)		7,199	7,199			
100069607	SALEM	OR		09/01/2021		7,180		19			19		7,200	7,200			
100167806	SAINT MICHAELS	MD		09/19/2024		7,771		(571)			(571)		7,200	7,200			
100153158	PHOENIX	AZ		05/28/2024		3,778		3,422			3,422		7,200	7,200			
100117568	SALINAS	CA		07/20/2023		5,880		1,320			1,320		7,200	7,200			
100091732	LAVEEN	AZ		03/24/2023		7,524		(324)			(324)		7,200	7,200			
100108953	PHOENIX	AZ		05/31/2023		7,586		(386)			(386)		7,200	7,200			
100044385	SAN DIEGO	CA		11/19/2020		7,612		(410)			(410)		7,202	7,202			
100102485	ACAMPO	CA		06/07/2023		7,485		(283)			(283)		7,202	7,202			
100131826	FRISCO	TX		10/06/2023		7,922		(719)			(719)		7,202	7,202			
100077980	TULARE	CA		02/18/2022		8,411		(1,207)			(1,207)		7,204	7,204			
100141568	FORT WORTH	TX		01/30/2024		8,019		(815)			(815)		7,204	7,204			
100114581	LANHAM	MD		06/29/2023		7,844		(638)			(638)		7,205	7,205			
100136288	CROZET	VA		11/20/2023		7,382		(167)			(167)		7,215	7,206		(9)	(9)
100017394	SCHENECTADY	NY		04/26/2018		7,528		(321)			(321)		7,206	7,206			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100114682	MONROVIA	CA		06/29/2023		7,382		(174)			(174)		7,208	7,208			
100120781	TORRANCE	CA		08/25/2023		7,509		(301)			(301)		7,208	7,208			
100030962	LODI	CA		03/29/2019		6,531		677			677		7,208	7,208			
100070402	LOWELL	MA		09/23/2021		7,620		(412)			(412)		7,208	7,208			
100147360	VENICE	CA		05/08/2024		7,950		(742)			(742)		7,208	7,208			
100142674	APEX	NC		02/08/2024		7,265		(57)			(57)		7,208	7,208			
100136560	HEBER CITY	UT		11/20/2023		6,746		462			462		7,209	7,209			
100074464	LOS ANGELES	CA		12/02/2021		8,293		(1,082)			(1,082)		7,211	7,211			
100135027	LOS ANGELES	CA		10/30/2023		102		7,110			7,110		7,213	7,213			
100079784	BORING	OR		04/25/2022		8,270		(1,058)			(1,058)		7,213	7,213			
100071543	LOS ANGELES	CA		10/14/2021		7,841		(626)			(626)		7,215	7,215			
100011591	GERMANTOWN	MD		03/08/2017		5,178		2,037			2,037		7,215	7,215			
100054122	LITHONIA	GA		03/23/2021		7,915		(700)			(700)		7,215	7,215			
100117084	WANTAGH	NY		07/20/2023		(6,504)		13,719			13,719		7,215	7,215			
100055247	CHESTERTON	IN		03/23/2021		7,319		(103)			(103)		7,216	7,216			
100152660	MIDWAY CITY	CA		05/17/2024		7,210		(2)			(2)		7,208	7,216		7	7
100130269	BAKERSFIELD	CA		09/28/2023		7,564		(348)			(348)		7,216	7,216			
100151955	MURRELLS INLET	SC		06/14/2024		7,503		(286)			(286)		7,217	7,217			
100145535	UNITED KINGDOM	GBR		03/12/2024		(7,141)		14,375			14,375		7,234	7,217	(17)		(17)
100109639	LAUREL	MD		06/14/2023		7,286		(68)			(68)		7,219	7,219			
100118011	ONTARIO	CA		07/20/2023		6,203		1,016			1,016		7,219	7,219			
100102855	BRONX	NY		06/22/2023		(3,190)		10,410			10,410		7,220	7,220			
100031062	SACRAMENTO	CA		03/29/2019		5,770		1,451			1,451		7,220	7,220			
100134448	LITTLETON	CO		10/30/2023		7,659		(438)			(438)		7,221	7,221			
100101162	STATEN ISLAND	NY		04/28/2023		4,282		2,939			2,939		7,221	7,221			
100081000	CARY	NC		03/18/2022		6,661		562			562		7,222	7,222			
100011459	OAKLAND	CA		12/23/2016		5,272		1,952			1,952		7,223	7,223			
100069669	LAKELAND	FL		09/01/2021		7,232		(9)			(9)		7,223	7,223			
100087389	SPRING CREEK	NV		10/25/2022		6,616		610			610		7,226	7,226			
100060245	RENO	NV		06/25/2021		7,530		(304)			(304)		7,226	7,226			
100131937	BATAVIA	IL		10/13/2023		5,884		1,344			1,344		7,228	7,228			
100089706	KATWIJK	NLD		11/29/2022		7,163						(498)	6,665	7,228	563		563
100087727	WEST COVINA	CA		10/07/2022		7,195		33			33		7,228	7,228			
100153239	KENNETT SQUARE	PA		05/30/2024		7,242		(13)			(13)		7,229	7,229			
100027043	ANAHEIM	CA		09/26/2018		5,787		1,442			1,442		7,229	7,229			
100139334	RIVIERA BEACH	FL		12/28/2023		7,799		(570)			(570)		7,229	7,229			
100054329	OXNARD	CA		03/23/2021		7,990		(761)			(761)		7,229	7,229			
100054663	LOS ANGELES	CA		03/23/2021		7,899		(670)			(670)		7,229	7,229			
100114735	DEER PARK	NY		07/07/2023		7,483		(254)			(254)		7,230	7,230			
100083187	ENCINO	CA		05/26/2022		7,991		(761)			(761)		7,230	7,230			
100112563	RANDALLSTOWN	MD		06/29/2023		6,168		1,064			1,064		7,232	7,232			
100087234	BOCA RATON	FL		10/25/2022		6,400		832			832		7,232	7,232			
100111538	UNIONVILLE	NY		06/29/2023		7,302		(69)			(69)		7,233	7,233			
100100731	BALTIMORE	MD		04/28/2023		7,047		185			185		7,233	7,233			
100065711	FERGUSON	NC		07/28/2021		7,729		(496)			(496)		7,233	7,233			
100032159	MANTECA	CA		03/29/2019		6,963		271			271		7,233	7,233			
100080168	BASTROP	TX		02/25/2022		7,355		(122)			(122)		7,233	7,233			
4010064143	SHIRLEY	NY		11/29/2023		8,325		(1,091)			(1,091)		7,234	7,234			
100119341	ROCKVILLE	MD		07/31/2023		7,217		18			18		7,234	7,234			
100117315	KISSIMMEE	FL		07/20/2023		(10,891)		18,127			18,127		7,235	7,235			
100136964	SEATTLE	WA		11/28/2023		7,260		(25)			(25)		7,236	7,236			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100107787	LEWES	DE		05/19/2023		6,257		980			980		7,237	7,236			
100147595	GOLDEN BEACH	FL		04/04/2024		8,309		(1,072)			(1,072)		7,237	7,237			
100136582	EL CAJON	CA		11/22/2023		7,944		(705)			(705)		7,239	7,239			
100086498	WICHITA	KS		09/30/2022		7,505		(264)			(264)		7,241	7,241			
100153882	WEST COVINA	CA		06/05/2024		7,725		(484)			(484)		7,241	7,241			
100050105	PALO ALTO	CA		11/20/2020		7,267		(26)			(26)		7,242	7,242			
100118662	ROSLYN	NY		07/25/2023		7,575		(333)			(333)		7,242	7,242			
100090027	LINDSAY	CA		01/13/2023		7,598		(355)			(355)		7,242	7,242			
100119268	LEHI	UT		07/31/2023		7,098		144			144		7,243	7,243			
100126515	GREER	SC		08/30/2023		8,439		(1,196)			(1,196)		7,243	7,243			
100100443	YONKERS	NY		04/27/2023		6,738		505			505		7,243	7,243			
100128006	MARLBOROUGH	MA		09/08/2023		6,298		947			947		7,245	7,245			
100081287	LONGMONT	CO		03/18/2022		6,920		325			325		7,245	7,245			
100057592	WAIANAE	HI		06/30/2021		7,598		(352)			(352)		7,247	7,247			
100139428	MIAMI	FL		12/06/2023		9,126		(419)			(419)		8,707	7,247		(1,461)	(1,461)
100117311	CHINO	CA		07/20/2023		3,474		3,774			3,774		7,247	7,247			
100135198	GLENDALE	CA		11/07/2023		7,646		(399)			(399)		7,248	7,248			
100157794	LOS ANGELES	CA		08/01/2024		8,331		(1,083)			(1,083)		7,248	7,248			
100063852	THORNTON	CO		07/01/2021		7,218		30			30		7,249	7,249			
100133906	LOS ANGELES	CA		11/29/2023		7,325		(77)			(77)		7,249	7,249			
100065622	BELLFLOWER	CA		07/28/2021		7,763		(514)			(514)		7,249	7,249			
100080008	LAFAYETTE	OR		04/08/2022		7,040		209			209		7,249	7,249			
100115315	LONG BEACH	CA		07/17/2023		7,364		(114)			(114)		7,250	7,250			
100033198	DUBLIN	IRL		06/21/2019		6,431		1,064			1,064	195	7,691	7,251	(341)	(99)	(440)
100028439	LOS ANGELES	CA		10/26/2018		7,265		(15)			(15)		7,251	7,251			
100120086	AUSTIN	TX		08/11/2023		7,531		(279)			(279)		7,251	7,251			
100160607	ROSENBERG	TX		07/19/2024		7,300		(48)			(48)		7,252	7,252			
100147472	CHULA VISTA	CA		04/03/2024		7,618		(366)			(366)		7,252	7,252			
100129455	OLYMPIA	WA		09/29/2023		7,536		(284)			(284)		7,252	7,252			
100117072	WAIALUA	HI		07/20/2023		(9,673)		16,926			16,926		7,252	7,252			
100128913	RIVERSIDE	CA		09/21/2023		7,516		(262)			(262)		7,254	7,254			
100113446	JAMAICA	NY		06/29/2023		1,362		5,893			5,893		7,254	7,254			
100012089	PROVIDENCE	RI		03/08/2017		6,448		808			808		7,256	7,256			
100074245	HUNTINGTON BEACH	CA		12/09/2021		7,917		(661)			(661)		7,257	7,257			
100065137	STERLING	VA		07/14/2021		7,727		(470)			(470)		7,257	7,257			
100132447	VISTA	CA		11/03/2023		7,375		(118)			(118)		7,257	7,257			
100024862	JAMAICA PLAIN	MA		09/20/2018		7,833		(574)			(574)		7,258	7,258			
100128383	LAKE FOREST	CA		09/15/2023		7,577		(319)			(319)		7,259	7,259			
100133798	KISSIMMEE	FL		10/20/2023		7,118		140			140		7,259	7,259			
100086901	ROCKLIN	CA		09/21/2022		7,879		(620)			(620)		7,259	7,259			
100109260	HOLMES BEACH	FL		07/21/2023		7,050		210			210		7,260	7,260			
100141789	OCEANPORT	NJ		01/30/2024		7,658		(398)			(398)		7,260	7,260			
100141328	LOS ANGELES	CA		01/30/2024		7,670		(409)			(409)		7,261	7,261			
100140253	SALEM	OR		01/18/2024		7,599		(338)			(338)		7,261	7,261			
100067145	OCEANSIDE	CA		08/02/2021		7,095		166			166		7,261	7,261			
100080872	MIAMI	FL		03/10/2022		8,391		(1,129)			(1,129)		7,262	7,262			
100053647	WESTWEGO	LA		03/23/2021		7,916		(653)			(653)		7,263	7,263			
100112160	PALM BAY	FL		06/29/2023		5,179		2,084			2,084		7,263	7,263			
100118789	RENO	NV		07/25/2023		7,213		51			51		7,264	7,264			
100067741	LOS BANOS	CA		09/23/2021		7,851		(584)			(584)		7,267	7,267			
100076193	LAWRENCE	MA		01/07/2022		7,556		(288)			(288)		7,268	7,268			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148138	MONTROSE	CO		04/10/2024		6,897		371			371		7,268	7,268			
100065555	PFLUGERVILLE	TX		07/28/2021		7,808		(539)			(539)		7,269	7,269			
100060199	TAKOMA PARK	MD		06/25/2021		7,516		(246)			(246)		7,270	7,270			
100027061	DISCOVERY BAY	CA		09/26/2018		7,028		242			242		7,270	7,270			
100117196	SEVIERVILLE	TN		07/20/2023		7,279		(9)			(9)		7,270	7,270			
100064982	BANGOR	PA		07/14/2021		7,797		(526)			(526)		7,271	7,271		(1)	(1)
100115949	WALLINGTON	NJ		07/20/2023		7,375		(102)			(102)		7,272	7,271		(2)	(2)
100064993	RANCHO CUCAMONGA	CA		07/14/2021		7,918		(647)			(647)		7,271	7,271			
100065467	DENVER	CO		07/28/2021		7,616		(345)			(345)		7,271	7,271			
100118115	GLENDORA	CA		07/20/2023		6,062		1,210			1,210		7,272	7,272			
100000219	SARASOTA	FL		09/27/2016		4,694		2,578			2,578		7,272	7,272			
100145042	UNITED KINGDOM	GBR		03/12/2024		(11,648)		18,914			18,914		7,267	7,272	6		6
100107993	KEY COLONY BEACH	FL		05/25/2023		7,192		80			80		7,272	7,272			
100149503	CHULA VISTA	CA		04/26/2024		7,985		(712)			(712)		7,273	7,273			
100026316	BELL GARDENS	CA		09/20/2018		6,161		1,113			1,113		7,273	7,273			
100136177	DUVALL	WA		12/18/2023		7,568		(294)			(294)		7,273	7,273			
100113250	FELLSMERE	FL		06/29/2023		5,854		1,420			1,420		7,274	7,274			
100103658	KENNESAW	GA		05/08/2023		7,619		(345)			(345)		7,274	7,274			
100025170	NATIONAL CITY	CA		09/20/2018		6,244		1,031			1,031		7,275	7,275			
100140773	MIAMI	FL		01/22/2024		7,888		(612)			(612)		7,276	7,276			
100049285	HARRISBURG	NC		11/20/2020		9,200		(1,923)			(1,923)		7,277	7,277			
100031229	LOS ANGELES	CA		03/29/2019		5,538		1,739			1,739		7,277	7,277			
100117421	BAYONNE	NJ		07/20/2023		5,480		1,797			1,797		7,277	7,277			
100154340	TARZANA	CA		06/12/2024		7,892		(615)			(615)		7,277	7,277			
100129435	CINCINATTI	OH		09/29/2023		7,378		(97)			(97)		7,282	7,278		(4)	(4)
100031540	STREAMWOOD	IL		03/29/2019		6,754		524			524		7,278	7,278			
100080796	AVENTURA	FL		03/15/2022		7,755		(477)			(477)		7,278	7,278			
100025593	AIRMONT	NY		09/20/2018		5,687		1,592			1,592		7,279	7,279			
100087442	FULSHEAR	TX		10/25/2022		6,475		804			804		7,279	7,279			
100148787	WASHINGTON	DC		04/17/2024		7,929		(649)			(649)		7,280	7,280			
100047391	WIND GAP	PA		11/20/2020		7,941		(662)			(662)		7,280	7,280			
100138129	LOS ANGELES	CA		12/14/2023		6,472		808			808		7,280	7,280			
100140782	SANIBEL	FL		01/22/2024		8,168		(888)			(888)		7,280	7,280			
100140109	FORT WORTH	TX		01/09/2024		6,701		580			580		7,281	7,281			
100113391	DUNEDIN	FL		06/29/2023		2,070		5,211			5,211		7,281	7,281			
100043374	HAINES CITY	FL		08/13/2020		6,697		585			585		7,282	7,282			
100119851	GARDENA	CA		08/10/2023		7,658		(376)			(376)		7,282	7,282			
100065089	NORTH PALM BEACH	FL		07/14/2021		7,803		(521)			(521)		7,282	7,282			
100117775	(WEST HILLLS AREA) LOS ANGELES	CA		07/20/2023		7,558		(276)			(276)		7,282	7,282			
100082605	RESEDA	CA		04/14/2022		7,250		33			33		7,282	7,282			
100115341	ANDOVER	MA		07/17/2023		7,665		(383)			(383)		7,282	7,282			
100078748	SACRAMENTO	CA		02/25/2022		8,481		(1,199)			(1,199)		7,282	7,282			
100138216	GARDEN GROVE	CA		12/14/2023		7,586		(303)			(303)		7,283	7,283			
100088240	JERSEY CITY	NJ		10/17/2022		7,825		(541)			(541)		7,284	7,284			
100145835	IRVING	TX		03/15/2024		7,659		(375)			(375)		7,284	7,284			
100112346	CUMMING	GA		06/29/2023		5,018		2,266			2,266		7,284	7,284			
100081023	NEWBERG	OR		03/18/2022		6,591		693			693		7,285	7,285			
100011954	UNION CITY	CA		03/08/2017		5,224		2,063			2,063		7,286	7,286			
100150159	ATLANTIC BEACH	NC		04/30/2024		7,630		(343)			(343)		7,287	7,287			
100043058	MIRAMAR	FL		05/28/2020		6,473		814			814		7,287	7,287			
100084626	WASHINGTON	DC		08/02/2022		6,794		493			493		7,287	7,287			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140919	TORRANCE	CA		02/26/2024		7,820		(532)			(532)		7,289	7,289			
100038910	DUBLIN	IRL		09/27/2019		3,691		3,873			3,873	(47)	7,517	7,289	(118)	(110)	(228)
100081345	LONG BRANCH	NJ		03/18/2022		6,856		433			433		7,289	7,289			
100081114	CARY	NC		03/18/2022		7,016		273			273		7,289	7,289			
100066815	AMHERST	NY		08/02/2021		7,243		47			47		7,290	7,290			
100127175	MIAMI	FL		08/30/2023		5,058		2,234			2,234		7,292	7,292			
100107853	REDWOOD CITY	CA		06/29/2023		7,809		(516)			(516)		7,292	7,292			
100116171	JURUPA VALLEY	CA		07/20/2023		4,722		2,571			2,571		7,294	7,294			
100126625	HUBER HEIGHTS	OH		08/30/2023		8,041		(747)			(747)		7,294	7,294			
100117420	ONTARIO	CA		07/20/2023		6,166		1,128			1,128		7,295	7,295			
100079925	BOWIE	MD		04/25/2022		6,505		790			790		7,295	7,295			
100139618	COMPTON	CA		12/28/2023		7,703		(407)			(407)		7,295	7,295			
100010676	FARMINGTON HILLS	MI		12/23/2016		5,954		1,341			1,341		7,296	7,296			
100071957	OAKLAND PARK	FL		11/19/2021		8,510		(1,199)			(1,199)		7,310	7,296		(14)	(14)
100065016	GLEN BURNIE	MD		07/14/2021		7,754		(457)			(457)		7,296	7,296			
100107865	MIAMI	FL		06/29/2023		8,000		(703)			(703)		7,297	7,297			
100062847	HAVERHILL	MA		07/01/2021		7,405		(109)			(109)		7,297	7,297			
100070434	BOSTON	MA		09/23/2021		7,521		(225)			(225)		7,297	7,297			
100151669	ATLANTA	GA		05/10/2024		7,522		(225)			(225)		7,297	7,297			
100050298	HOWELL	NJ		11/20/2020		9,024		(1,726)			(1,726)		7,298	7,298			
100135223	TIERRA VERDE	FL		11/08/2023		6,555		745			745		7,300	7,300			
100027053	ANTIOCH	CA		09/26/2018		7,114		186			186		7,300	7,300			
100150109	AZLE	TX		06/14/2024		7,766		(465)			(465)		7,300	7,300			
100088864	TOMBALL	TX		11/15/2022		7,578		(278)			(278)		7,300	7,300			
100010901	NEWPORT NEWS	VA		12/23/2016		5,451		1,849			1,849		7,301	7,301			
100011011	WEST MIFFLIN	PA		12/23/2016		7,413		(111)			(111)		7,302	7,302			
100063687	OCEAN VIEW	DE		07/01/2021		7,354		(52)			(52)		7,302	7,302			
100116819	TEMECULA	CA		07/20/2023		(8,830)		16,132			16,132		7,302	7,302			
100116351	TUSTIN	CA		07/20/2023		4,221		3,081			3,081		7,302	7,302			
100129346	PRINCETON	TX		09/25/2023		7,285		18			18		7,303	7,303			
100078299	MIAMI BEACH	FL		02/10/2022		8,148		(845)			(845)		7,303	7,303			
100030820	BRENTWOOD	CA		04/09/2019		6,149		1,155			1,155		7,304	7,304			
100110192	DURHAM	NC		06/30/2023		7,246		59			59		7,305	7,305			
100081189	SANTA ROSA	CA		03/18/2022		6,911		393			393		7,305	7,305			
100014454	PORT SAINT LUCIE	FL		09/27/2017		6,554		751			751		7,305	7,305			
100103716	SILVER SPRING	MD		05/08/2023		7,752		(447)			(447)		7,305	7,305			
100116872	BECHTELSVILLE	PA		07/20/2023		6,662		643			643		7,305	7,305			
100132667	KAAAWA	HI		11/03/2023		(2,736)		10,041			10,041		7,305	7,305			
100108908	KIOWA	CO		05/31/2023		7,869		(571)			(571)		7,298	7,305		7	7
100031462	BAKERSFIELD	CA		03/29/2019		7,044		262			262		7,306	7,306			
100081446	SOUTH JORDAN	UT		03/18/2022		6,662		644			644		7,306	7,306			
100129240	VALLEY CENTER	CA		11/03/2023		7,117		189			189		7,306	7,306			
100025471	ROCKVILLE CENTRE	NY		09/20/2018		6,064		1,243			1,243		7,307	7,307			
100103789	HOLBROOK	NY		05/10/2023		7,584		(276)			(276)		7,308	7,308			
100010684	ORANGE BEACH	AL		12/23/2016		6,628		680			680		7,308	7,308			
100066982	BALTIMORE	MD		08/02/2021		6,898		411			411		7,309	7,309			
100113067	RIO RANCHO	NM		06/29/2023		4,714		1,402			1,402		6,116	7,310		1,194	1,194
100053723	PHILADELPHIA	PA		03/23/2021		7,400		(89)			(89)		7,311	7,311			
100152316	SPRING	TX		05/17/2024		6,879		434			434		7,312	7,312			
100129523	LOS ANGELES	CA		09/29/2023		7,673		(360)			(360)		7,313	7,313			
100050337	FLORAL PARK	NY		11/20/2020		7,370		(54)			(54)		7,316	7,316			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100136531	PINE	AZ		11/20/2023		7,188		127			127		7,316	7,316			
100135657	HOLLISTER	CA		11/09/2023		6,888		427			427		7,316	7,316			
100065559	SAVANNAH	GA		07/28/2021		7,905		(589)			(589)		7,316	7,316			
100029124	MIRAMAR	FL		10/26/2018		5,800		1,516			1,516		7,316	7,316			
100116553	SAN ANTONIO	TX		07/20/2023		5,281		2,037			2,037		7,318	7,318			
100128519	NASHVILLE	TN		09/15/2023		7,418		(98)			(98)		7,320	7,320			
100116780	RICHMOND	CA		07/20/2023		4,468		2,852			2,852		7,320	7,320			
100087193	ORLANDO	FL		10/25/2022		6,395		925			925		7,321	7,321			
100087382	CEDAR CREEK	TX		10/25/2022		5,939		1,382			1,382		7,322	7,322			
100149026	ROCKAWAY PARK	NY		04/19/2024		7,965		(643)			(643)		7,322	7,322			
100062450	SAN ANTONIO	TX		07/01/2021		7,489		(167)			(167)		7,322	7,322			
100013585	VISALIA	CA		05/25/2017		6,900		428			428		7,327	7,324		(4)	(4)
100099869	CAMARILLO	CA		03/28/2023		7,977		(653)			(653)		7,324	7,324			
100091860	OAKLAND PARK	FL		01/30/2023		8,002		(685)			(685)		7,317	7,324		7	7
100134508	WESTLAKE	FL		10/30/2023		7,220		104			104		7,324	7,324			
100024287	JACKSON	NJ		09/20/2018		7,600		(275)			(275)		7,325	7,325			
100076225	FRISCO	TX		01/07/2022		7,643		(317)			(317)		7,326	7,326			
100057728	BRIGHTON	CO		06/30/2021		7,901		(574)			(574)		7,327	7,327			
100133372	HAMPTON BAYS	NY		11/21/2023		6,722		605			605		7,327	7,327			
4010064202	PLAINFIELD	NJ		02/29/2024		7,926		(599)			(599)		7,327	7,327			
100065939	DEN HAAG	NLD		07/30/2021		7,389						508	7,897	7,328	(568)		(568)
100157583	SANTA CRUZ	CA		06/28/2024		7,572		(243)			(243)		7,328	7,328			
100024576	BAKERSFIELD	CA		09/20/2018		5,853		1,476			1,476		7,329	7,329			
100026050	WESTMINSTER	CA		09/20/2018		7,190		139			139		7,330	7,330			
100153306	COLUMBUS	GA		05/30/2024		7,334		(3)			(3)		7,331	7,331			
100061989	VALLEY STREAM	NY		07/01/2021		7,312		19			19		7,331	7,331			
100148619	MIRAMAR	FL		05/15/2024		7,305		27			27		7,331	7,331			
100028232	REMINDERVILLE	OH		10/26/2018		6,830		504			504		7,333	7,333			
100116414	LAS VEGAS	NV		07/20/2023		3,827		3,507			3,507		7,334	7,334			
100126804	LAUREL	MD		08/30/2023		(2,338)		9,673			9,673		7,335	7,335			
100025335	MORRISTOWN	NJ		09/20/2018		6,921		415			415		7,336	7,336			
100091102	LOS ANGELES	CA		01/31/2023		8,448		(1,109)			(1,109)		7,339	7,339			
100108274	THOUSAND OAKS	CA		05/24/2023		8,038		(699)			(699)		7,339	7,339			
100110345	ATHENS	GA		06/30/2023		7,350		(11)			(11)		7,339	7,339			
100049140	RESTON	VA		11/20/2020		8,528		(1,189)			(1,189)		7,339	7,339			
100102743	HEBER	CA		06/22/2023		8,467		(1,128)			(1,128)		7,340	7,340			
100010780	FARMERSVILLE	CA		12/23/2016		5,863		1,478			1,478		7,341	7,341			
100030451	PEARLAND	TX		12/20/2018		7,653		(312)			(312)		7,341	7,341			
100074482	OCEANO	CA		12/14/2021		7,288		55			55		7,343	7,343			
100154670	ORLANDO	FL		07/19/2024		7,765		(421)			(421)		7,343	7,343			
100027024	CHICAGO	IL		09/26/2018		7,011		333			333		7,343	7,343			
100081022	CORVALLIS	OR		03/18/2022		6,712		631			631		7,343	7,343			
100132377	ANAHEIM	CA		11/03/2023		7,358		(14)			(14)		7,344	7,344			
100109360	WOODLAND PARK	CO		06/12/2023		7,609		(265)			(265)		7,344	7,344			
100000518	HAYWARD	CA		09/27/2016		6,181		1,165			1,165		7,346	7,346			
100132432	WINTER HAVEN	FL		11/03/2023		7,742		(396)			(396)		7,346	7,346			
100130258	LOMPOC	CA		09/28/2023		7,701		(355)			(355)		7,346	7,346			
100065645	ASHLAND	VA		07/28/2021		7,584		(237)			(237)		7,347	7,347		(1)	(1)
100025105	MIAMI	FL		09/20/2018		6,119		1,228			1,228		7,347	7,347			
100100352	STATEN ISLAND	NY		04/27/2023		5,968		1,379			1,379		7,347	7,347			
100158557	LINDENHURST	NY		07/10/2024		7,760		(413)			(413)		7,347	7,347			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088066	TEMECULA	CA		10/25/2022		7,205		143			143		7,348	7,348			
100068361	OCEAN BREEZE	FL		08/25/2021		7,887		(538)			(538)		7,349	7,349			
100143721	LA QUINTA	CA		02/26/2024		7,396		(45)			(45)		7,350	7,350			
100024748	INWOOD	WV		09/20/2018		5,509		1,842			1,842		7,351	7,351			
100071982	LOS ANGELES	CA		10/29/2021		8,081		(730)			(730)		7,351	7,351			
100064147	FAR ROCKAWAY	NY		07/01/2021		6,919		434			434		7,353	7,353			
100066850	MINNEOLA	FL		08/02/2021		7,417		(64)			(64)		7,353	7,353			
100019766	RENO	NV		07/26/2018		7,502		(148)			(148)		7,353	7,353			
100101193	BRONX	NY		04/28/2023		5,644		1,709			1,709		7,354	7,354			
100100358	HUNTINGTON STATION	NY		04/27/2023		5,821		1,533			1,533		7,354	7,354			
100078007	LIBERTY HILL	TX		01/12/2022		7,599		(245)			(245)		7,354	7,354			
100079848	PALO PINTO	TX		04/25/2022		7,766		(412)			(412)		7,354	7,354			
100076068	ANTHONY	NM		01/07/2022		7,964		(610)			(610)		7,354	7,354			
100114736	OAKHURST	NJ		07/07/2023		7,094		261			261		7,355	7,355			
100011003	PORT ST LUCIE	FL		12/23/2016		6,537		818			818		7,355	7,355			
100132818	PHOENIX	AZ		11/03/2023		7,107		248			248		7,355	7,355			
100108426	BROOKLYN	NY		05/25/2023		8,203		(848)			(848)		7,355	7,355			
100031738	ROSEDALE	NY		03/29/2019		4,343		3,013			3,013		7,356	7,356			
100128274	PALM SPRINGS	CA		09/14/2023		7,458		(102)			(102)		7,356	7,356			
100080914	JOSHUA TREE	CA		04/01/2022		8,326		(970)			(970)		7,356	7,356			
100109714	HIGHLAND	CA		06/16/2023		7,554		(197)			(197)		7,358	7,358			
100048842	MATTHEWS	NC		11/20/2020		8,138		(779)			(779)		7,359	7,359			
100032044	SUNRISE	FL		03/29/2019		7,071		288			288		7,359	7,359			
100013350	OCOEE	FL		05/25/2017		4,992		2,368			2,368		7,359	7,359			
100134654	DULUTH	GA		10/30/2023		7,916		(555)			(555)		7,361	7,361			
100087456	TACOMA	WA		10/25/2022		6,248		1,113			1,113		7,361	7,361			
100032898	DUBLIN	IRL		06/21/2019		6,634		735			735	190	7,559	7,362	(402)	205	(197)
100079191	POMONA	NY		02/24/2022		7,392		(30)			(30)		7,362	7,362			
100060122	SANTA ANA	CA		06/25/2021		7,994		(631)			(631)		7,363	7,362			
100071043	EPHRATA	PA		10/01/2021		7,386		(23)			(23)		7,363	7,363			
100079125	HAMPSHIRE	IL		02/24/2022		7,791		(428)			(428)		7,364	7,363			
100102696	THOUSAND OAKS	CA		06/22/2023		8,338		(975)			(975)		7,363	7,363			
100067697	BLOOMFIELD	NJ		09/23/2021		7,658		(295)			(295)		7,363	7,363			
100065638	MOSCOW	ID		07/28/2021		7,803		(439)			(439)		7,363	7,363			
100137374	SOUTH LAKE	TX		12/05/2023		7,628		(264)			(264)		7,364	7,364			
100153372	LIGHTHOUSE POINT	FL		05/29/2024		8,186		(821)			(821)		7,365	7,365			
100114732	RODANTHE	NC		07/07/2023		7,448		(82)			(82)		7,366	7,366			
100061008	MONT BELVIEU	TX		06/01/2021		7,297		70			70		7,366	7,366			
100079737	EVERETT	WA		04/25/2022		7,788		(421)			(421)		7,367	7,367			
100150782	BUCKEYE	AZ		05/07/2024		7,551		(184)			(184)		7,368	7,368			
100017483	SAN MATEO	CA		04/26/2018		6,452		916			916		7,368	7,368			
100151870	LOS ANGELES	CA		05/10/2024		7,790		(420)			(420)		7,370	7,370			
100141891	LOS ANGELES (SUNLAND AREA)	CA		03/27/2024		8,425		(1,055)			(1,055)		7,370	7,370			
100117384	HERALD	CA		07/20/2023		3,912		3,459			3,459		7,370	7,370			
100120526	APTOS	CA		08/18/2023		7,447		(67)			(67)		7,380	7,371		(9)	(9)
100099673	OAKLAND	CA		04/06/2023		7,376		2			2		7,378	7,372		(6)	(6)
100011619	YORKVILLE	IL		03/08/2017		5,035		2,337			2,337		7,373	7,373			
100067422	TEMECULA	CA		09/23/2021		7,901		(527)			(527)		7,373	7,373			
100044179	SAN DIEGO	CA		08/19/2020		6,503		872			872		7,375	7,374		(1)	(1)
100113137	FONTANA	CA		06/29/2023		4,537		2,837			2,837		7,375	7,375			
100029340	OZONE PARK	NY		10/26/2018		4,624		2,752			2,752		7,376	7,376			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143430	LOS ANGELES	CA		02/16/2024		7,516		(140)			(140)		7,376	7,376			
100110182	BALD HEAD ISLAND	NC		06/30/2023		7,085		292			292		7,377	7,376			
100085153	WESTMINSTER	CA		09/21/2022		8,038		(662)			(662)		7,377	7,377			
100152821	BOCA RATON	FL		05/22/2024		7,794		(417)			(417)		7,377	7,377			
100116750	CEDAR PARK	TX		07/20/2023		4,346		3,032			3,032		7,378	7,378			
100117723	CASTRO VALLEY	CA		07/20/2023		7,383		(5)			(5)		7,378	7,378			
100150199	SANTA ROSA	CA		04/30/2024		7,807		(427)			(427)		7,380	7,380			
100110099	NEW CUYAMA	CA		06/23/2023		7,633		(253)			(253)		7,380	7,380			
100025586	LOS ANGELES	CA		09/20/2018		7,054		326			326		7,380	7,380			
100114981	CHARLOTTE	NC		07/14/2023		7,099		282			282		7,380	7,380			
100135272	WELLS	ME		11/08/2023		6,851		529			529		7,381	7,381			
100100698	MESQUITE	TX		04/28/2023		8,057		(676)			(676)		7,381	7,381			
100065730	LAS VEGAS	NV		07/28/2021		7,886		(505)			(505)		7,381	7,381			
100137762	DURHAM	NC		12/08/2023		7,599		(217)			(217)		7,382	7,382			
100109136	WESTMINSTER	CA		06/09/2023		7,755		(372)			(372)		7,382	7,382			
100111074	DALY CITY	CA		06/29/2023		2,708		4,676			4,676		7,384	7,384			
100115555	PHILADELPHIA	PA		07/19/2023		7,723		(338)			(338)		7,385	7,385			
100074113	RICHMOND	TX		12/09/2021		8,896		(1,510)			(1,510)		7,385	7,385			
100083865	DAYTON	OH		07/12/2022		7,195		191			191		7,386	7,386			
100043181	KISSIMMEE	FL		05/28/2020		7,290		97			97		7,387	7,387			
100062329	GRANTSVILLE	UT		07/01/2021		7,544		(156)			(156)		7,388	7,388			
100080847	KLAMATH FALLS	OR		03/10/2022		7,940		(552)			(552)		7,388	7,388			
100136879	RYE	NH		11/27/2023		6,759		630			630		7,389	7,389			
100100272	MESA	AZ		03/24/2023		8,033		(643)			(643)		7,391	7,391			
100017962	RICHMOND	VA		05/22/2018		7,687		(296)			(296)		7,392	7,392			
100118024	RANCHO CUCAMONGA	CA		07/20/2023		(6,566)		13,959			13,959		7,392	7,392			
100142523	SAN DIEGO	CA		02/08/2024		7,533		(139)			(139)		7,394	7,394			
100080793	DUCK	NC		03/15/2022		7,750		(356)			(356)		7,394	7,394			
100068070	LEWISVILLE	TX		09/23/2021		7,467		(72)			(72)		7,395	7,395			
100065081	FRUITLAND	ID		07/14/2021		7,930		(535)			(535)		7,395	7,395			
100025188	ORANGE	CA		09/20/2018		7,772		(377)			(377)		7,395	7,395			
100060547	HERNDON	VA		06/01/2021		7,325		71			71		7,396	7,396			
100076487	AUBURN	MA		12/21/2021		7,693		(297)			(297)		7,396	7,396			
100031452	ANTIOCH	CA		03/29/2019		6,006		1,391			1,391		7,397	7,397			
100083282	SAN JOSE DEL CABO	MEX		05/12/2022		7,397							7,397	7,397			
100050135	LUSBY	MD		11/20/2020		7,519		(122)			(122)		7,398	7,398			
100057533	PRINEVILLE	OR		06/30/2021		7,574		(180)			(180)		7,394	7,398		4	4
100131790	LOS ANGELES	CA		10/06/2023		7,222		176			176		7,398	7,398			
100134030	JAMAICA	NY		10/25/2023		7,690		(292)			(292)		7,399	7,399			
100129633	BALDWIN PARK	CA		09/29/2023		7,260		139			139		7,399	7,399			
100024998	BRONX	NY		09/20/2018		6,305		1,095			1,095		7,400	7,400			
100042985	SANTA ANA	CA		05/28/2020		6,672		728			728		7,400	7,400			
100133353	OWINGS MILLS	MD		11/21/2023		7,393		7			7		7,400	7,400			
100137849	SAN JOSE	CA		12/08/2023		4,946		2,454			2,454		7,400	7,400			
100114563	HIGHLAND	CA		06/29/2023		7,702		(301)			(301)		7,401	7,401			
100081463	MEDFORD	OR		03/18/2022		6,844		557			557		7,401	7,401			
100025262	HERCULES	CA		09/20/2018		7,382		19			19		7,401	7,401			
100135506	OWINGS MILLS	MD		11/13/2023		7,596		(195)			(195)		7,402	7,402			
100114756	MOUNT HOLLY	NJ		07/07/2023		7,548		(146)			(146)		7,402	7,402			
100114355	CHICAGO	IL		06/29/2023		7,170		232			232		7,403	7,403			
100026835	NORTH LAS VEGAS	NV		09/26/2018		7,349		54			54		7,403	7,403			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071706	EL PASO	TX		10/14/2021		8,027		(623)			(623)		7,404	7,404			
100011345	COTTONTOWN	TN		01/27/2017		8,084		(679)			(679)		7,405	7,405			
100074960	CLAYTON	NJ		12/01/2021		7,648		(243)			(243)		7,406	7,406			
100113791	CHICAGO	IL		06/29/2023		3,174		4,233			4,233		7,407	7,407			
100080301	AMSTERDAM	NLD		02/22/2022		7,540						187	7,727	7,407	(319)		(319)
100078992	RICHMOND	VA		02/24/2022		7,579		(171)			(171)		7,408	7,407			
100065462	MANCHESTER	NH		07/28/2021		7,609		(202)			(202)		7,408	7,408			
100172354	BUCKEYE	AZ		10/23/2024		7,570		(161)			(161)		7,408	7,408			
100081618	DAVENPORT	FL		03/24/2022		8,302		(893)			(893)		7,409	7,409			
100116609	TOMBALL	TX		07/20/2023		2,977		4,432			4,432		7,409	7,409			
100110593	PROSPER	TX		06/30/2023		7,263		146			146		7,410	7,409			
100060285	FRISCO	TX		06/25/2021		7,786		(376)			(376)		7,410	7,410			
100088022	SARASOTA	FL		10/25/2022		8,418		(1,008)			(1,008)		7,410	7,410			
100079251	PATTERSON	CA		02/25/2022		7,812		(401)			(401)		7,410	7,410			
100024757	SUISUN CITY	CA		09/20/2018		7,728		(318)			(318)		7,410	7,410			
100055565	DORCHESTER	MA		03/23/2021		8,982		(1,571)			(1,571)		7,411	7,411			
100044603	COLFAX	CA		11/19/2020		7,861		(450)			(450)		7,412	7,412			
100112510	CROUSE	NC		06/29/2023		6,459		954			954		7,413	7,413			
100011405	MEBANE	NC		12/23/2016		7,087		326			326		7,413	7,413			
100068045	BREMERTON	WA		09/23/2021		7,602		(188)			(188)		7,414	7,414			
100112140	LANSING	MI		06/29/2023		7,105		309			309		7,414	7,414			
100142461	LAS VEGAS	NV		03/08/2024		8,531		(1,116)			(1,116)		7,415	7,415			
100060293	DALLAS	TX		06/25/2021		7,699		(284)			(284)		7,415	7,415			
100100578	SAN ANTONIO	TX		04/27/2023		8,525		(1,110)			(1,110)		7,416	7,416			
100048697	MIAMI	FL		11/20/2020		7,933		(516)			(516)		7,417	7,417			
100118893	LONG BEACH	CA		08/30/2023		8,076		(659)			(659)		7,417	7,417			
100108447	BROOKLYN	NY		05/25/2023		7,856		(438)			(438)		7,418	7,418			
100036269	UPLAND	CA		08/27/2019		7,756		(337)			(337)		7,419	7,419			
100030897	RIVERVIEW	FL		04/09/2019		6,495		923			923		7,418	7,419		1	1
100064303	WESTLAKE	FL		07/01/2021		6,880		540			540		7,420	7,420			
100076318	SAINT AUGUSTINE	FL		01/07/2022		7,776		(355)			(355)		7,421	7,421			
100149032	VENICE	CA		04/19/2024		7,455		(34)			(34)		7,421	7,421			
100065518	PORTLAND	OR		07/28/2021		8,105		(682)			(682)		7,423	7,423			
100091651	NEW WINDSOR	NY		01/27/2023		7,637		(213)			(213)		7,424	7,424			
100011092	SAINT AUGUSTINE	FL		12/23/2016		7,357		67			67		7,424	7,424			
100133701	ROCKLEDGE	FL		10/23/2023		6,236		1,190			1,190		7,425	7,425			
100030162	CORAL SPRINGS	FL		12/20/2018		7,043		382			382		7,426	7,426			
100076533	SAN PEDRO	CA		01/04/2022		8,169		(743)			(743)		7,427	7,427			
100067148	DESOTO	TX		08/02/2021		7,421		7			7		7,428	7,428			
100137531	YUCAIPA	CA		12/08/2023		7,617		(187)			(187)		7,430	7,430			
100100948	WILLIS	TX		04/28/2023		6,074		1,356			1,356		7,431	7,431			
100029165	WOODLAND HILLS	CA		10/26/2018		6,841		590			590		7,431	7,431			
100044227	LOS ANGELES	CA		08/19/2020		7,126		307			307		7,432	7,432			
100087726	MIDVALE	UT		10/07/2022		7,076		357			357		7,433	7,433			
100031233	FORT WASHINGTON	MD		03/29/2019		6,931		503			503		7,433	7,433			
100135293	LAKESIDE	CA		11/13/2023		7,495		(61)			(61)		7,434	7,434			
100115731	SOUTH GATE	CA		07/20/2023		7,443		(8)			(8)		7,436	7,436			
100087143	SAN DIEGO	CA		10/25/2022		6,223		1,215			1,215		7,438	7,438			
100063696	SICKLERVILLE	NJ		07/01/2021		7,477		(38)			(38)		7,438	7,438			
100103703	WHITTIER	CA		05/08/2023		7,384		56			56		7,440	7,440			
100100356	SAN FRANCISCO	CA		04/27/2023		6,123		1,317			1,317		7,440	7,440			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076674	DELRAY BEACH	FL		12/16/2021		7,503		(63)			(63)		7,440	7,440			
100062805	ANCHORAGE	AK		07/01/2021		7,587		(147)			(147)		7,441	7,441			
100135187	NEW YORK	NY		11/07/2023		8,510		(521)			(521)		7,989	7,441		(548)	(548)
100053574	BRIDGEVILLE	PA		03/23/2021		8,102		(661)			(661)		7,441	7,441			
100100867	GARDENA	CA		04/28/2023		6,784		658			658		7,442	7,442			
100049680	WALDORF	MD		11/20/2020		8,450		(1,007)			(1,007)		7,442	7,442			
100087443	LAS VEGAS	NV		10/25/2022		6,415		1,028			1,028		7,443	7,443			
100065426	HENDERSON	NV		07/28/2021		7,916		(473)			(473)		7,443	7,443			
100068486	NEW BRUNSWICK	NJ		08/25/2021		8,110		(666)			(666)		7,444	7,444			
100132658	AUSTIN	TX		11/03/2023		7,256		189			189		7,445	7,445			
100086910	DENVER	CO		10/24/2022		7,903		(465)			(465)		7,438	7,445		7	7
100062278	DUBLIN	VA		07/01/2021		7,679		(234)			(234)		7,445	7,445			
100053597	STANHOPE	NJ		03/23/2021		7,813		(367)			(367)		7,446	7,446			
100076002	OLD HICKORY	TN		01/07/2022		7,591		(144)			(144)		7,447	7,446		(1)	(1)
100157706	GLENDORA	CA		06/28/2024		7,952		(506)			(506)		7,446	7,446			
100015806	SAN JOSE	CA		02/27/2018		7,271		176			176		7,447	7,447			
100119425	SCOTTSDALE	AZ		07/31/2023		7,390		58			58		7,448	7,448			
100082448	LOS ANGELES	CA		05/17/2022		7,796		(348)			(348)		7,448	7,448			
100081061	CASA GRANDE	AZ		03/18/2022		6,417		1,032			1,032		7,449	7,449			
100057690	SIMI VALLEY	CA		06/30/2021		7,939		(488)			(488)		7,451	7,451			
100087304	PUYALLUP	WA		10/25/2022		6,342		1,109			1,109		7,451	7,451			
100100692	RICHMOND	VA		04/28/2023		7,430		21			21		7,451	7,451			
100043613	SAN JOSE	CA		08/13/2020		5,129		2,323			2,323		7,452	7,452			
100066271	MARGATE	FL		08/02/2021		7,477		(24)			(24)		7,452	7,452			
100114205	GREENVILLE	PA		06/29/2023		7,838		(385)			(385)		7,453	7,453			
100118932	FREDERICK	MD		07/27/2023		8,015		(563)			(563)		7,453	7,453			
100116626	PEMBROKE PINES	FL		07/20/2023		3,571		3,882			3,882		7,454	7,454			
100115324	RENO	NV		07/17/2023		7,170		284			284		7,454	7,454			
100025808	ARLETA	CA		09/20/2018		7,354		101			101		7,455	7,455			
100033745	GALWAY	IRL		06/21/2019		6,283		1,553			1,553	195	8,031	7,455	(407)	(170)	(577)
100013677	APOLLO BEACH	FL		05/25/2017		6,411		1,044			1,044		7,455	7,455			
100062276	LANSING	IL		07/01/2021		7,432		23			23		7,455	7,455			
100054946	VENUS	TX		03/23/2021		8,415		(959)			(959)		7,456	7,456			
100068281	CONROE	TX		08/25/2021		8,020		(564)			(564)		7,456	7,456			
100079591	CHULA VISTA	CA		04/08/2022		8,096		(639)			(639)		7,457	7,457			
100065182	NEW MARKET	MD		07/14/2021		7,861		(403)			(403)		7,458	7,458			
100070419	NEW ORLEANS	LA		09/23/2021		7,789		(331)			(331)		7,458	7,458			
100012326	TINLEY PARK	IL		04/28/2017		7,172		288			288		7,460	7,459		(2)	(2)
100100377	NAPLES	FL		04/27/2023		6,647		811			811		7,459	7,459			
100071344	GRANDVIEW	TX		10/01/2021		7,323		136			136		7,459	7,459			
100083888	RICHMOND	CA		07/12/2022		7,961		(502)			(502)		7,459	7,459			
100043246	BRONX	NY		08/13/2020		8,236		(776)			(776)		7,460	7,460			
100116672	PARADISE	CA		07/20/2023		4,303		3,158			3,158		7,461	7,461			
100013726	SEATTLE	WA		05/25/2017		7,405		57			57		7,462	7,462			
100111681	JEWETT CITY	CT		06/29/2023		7,048		414			414		7,462	7,462			
100086254	WEST PALM BEACH	FL		09/29/2022		7,769		(314)			(314)		7,455	7,462		7	7
100010900	BRICK	NJ		12/23/2016		4,540		2,922			2,922		7,462	7,462			
100045987	BROOKHAVEN	PA		11/25/2020		9,547		(2,085)			(2,085)		7,462	7,462			
100117395	LAS VEGAS	NV		07/20/2023		(8,951)		16,413			16,413		7,463	7,463			
100066876	NEW RICHMOND	WI		08/02/2021		7,464							7,464	7,464			
100120332	CASSELBERRY	FL		08/18/2023		7,583		(118)			(118)		7,465	7,465			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065680	HYATTSVILLE	MD		07/28/2021		7,980		(513)			(513)		7,466	7,466		(1)	(1)
100113967	CLEARWATER	FL		06/29/2023		7,134		332			332		7,466	7,466			
100030558	ORANGEBURG	SC		12/20/2018		7,497		(31)			(31)		7,466	7,466			
100100936	LEESBURG	VA		04/28/2023		6,559		908			908		7,467	7,467			
100079886	GERMANTOWN	MD		04/08/2022		6,611		857			857		7,468	7,468			
100112234	NASHVILLE	TN		06/29/2023		5,896		1,572			1,572		7,468	7,468			
100065549	PANAMA CITY BEACH	FL		07/28/2021		7,908		(440)			(440)		7,468	7,468			
100043986	IMPERIAL BEACH	CA		08/19/2020		7,927		(421)			(421)		7,507	7,469		(38)	(38)
100079928	MIAMI	FL		04/25/2022		7,279		190			190		7,469	7,469			
100091129	LOS ANGELES	CA		01/31/2023		6,868		595			595		7,463	7,469		6	6
100028951	SARASOTA	FL		10/26/2018		6,534		936			936		7,470	7,470			
100131807	LOS ANGELES	CA		10/06/2023		8,658		(1,188)			(1,188)		7,470	7,470			
100081395	HOLLYWOOD	FL		03/18/2022		7,136		334			334		7,470	7,470			
100143199	TULSA	OK		02/16/2024		7,474		(4)			(4)		7,471	7,471			
100071014	SOUTH OZONE PARK	NY		10/01/2021		7,488		(17)			(17)		7,471	7,471			
100116471	KISSIMMEE	FL		07/20/2023		3,260		4,211			4,211		7,471	7,471			
100081078	LEHIGH ACRES	FL		03/18/2022		7,020		452			452		7,471	7,472			
100054438	BAKERSFIELD	CA		03/23/2021		8,357		(884)			(884)		7,472	7,472			
100080357	COTTONWOOD	AZ		02/28/2022		8,440		(967)			(967)		7,473	7,473			
100075990	DANBURY	CT		01/07/2022		8,292		(819)			(819)		7,473	7,473			
100049747	GARDENA	CA		11/20/2020		8,129		(656)			(656)		7,473	7,473			
100078739	SANTA MARIA	CA		02/25/2022		8,815		(1,342)			(1,342)		7,473	7,473			
100081172	WOODBURN	OR		03/18/2022		7,030		444			444		7,474	7,474			
100139163	SAN DIEGO	CA		12/28/2023		7,940		(466)			(466)		7,474	7,474			
100150579	PHILADELPHIA	PA		05/03/2024		7,919		(444)			(444)		7,475	7,475			
100087147	TYLER	TX		10/25/2022		6,582		894			894		7,476	7,476			
100110469	FALLS CHURCH	VA		06/30/2023		7,642		(166)			(166)		7,476	7,476			
100086871	DISCOVERY BAY	CA		10/07/2022		7,305		172			172		7,477	7,477			
100054524	MISSION HILLS	CA		03/23/2021		8,141		(664)			(664)		7,477	7,477			
100020319	DENVER	CO		07/17/2018		7,896		(418)			(418)		7,478	7,478			
100078664	CALDWELL	NJ		02/02/2022		8,204		(728)			(728)		7,476	7,480		4	4
100100728	HOUSTON	TX		04/28/2023		6,976		504			504		7,480	7,480			
100117110	EAST ELMHURST	NY		07/20/2023		4,317		3,163			3,163		7,480	7,480			
100108912	SEDONA	AZ		05/31/2023		7,977		(497)			(497)		7,481	7,481			
100065588	AUSTIN	TX		07/28/2021		7,666		(184)			(184)		7,481	7,481			
100126769	LAWRENCEVILLE	GA		08/30/2023		6,197		1,285			1,285		7,482	7,482			
100076335	WASHINGTON	DC		01/07/2022		7,809		(324)			(324)		7,484	7,483		(1)	(1)
100065153	TEMPE	AZ		07/14/2021		7,902		(419)			(419)		7,484	7,484			
100065032	HERCULES	CA		07/14/2021		8,085		(601)			(601)		7,484	7,484			
100117145	BAYSIDE	NY		07/20/2023		4,714		2,771			2,771		7,485	7,485			
100128762	YORKTOWN	VA		09/21/2023		7,889		(403)			(403)		7,486	7,486			
100081219	PROSPER	TX		03/18/2022		6,845		641			641		7,486	7,486			
100065427	CHULA VISTA	CA		07/28/2021		7,844		(355)			(355)		7,489	7,486		(2)	(2)
100065058	LOS ANGELES	CA		07/14/2021		8,075		(588)			(588)		7,487	7,487			
100109351	ENGLEWOOD	CO		06/12/2023		7,290		196			196		7,487	7,487			
100149199	DICKINSON	TX		04/22/2024		7,375		112			112		7,487	7,487			
100118794	STUDIO CITY	CA		07/25/2023		3,831		3,656			3,656		7,487	7,487			
100109313	PALM COAST	FL		06/12/2023		7,532		(45)			(45)		7,487	7,487			
100031087	PHILADELPHIA	PA		03/29/2019		6,008		1,480			1,480		7,488	7,488			
100063541	MILACA	MN		07/01/2021		7,513		(23)			(23)		7,491	7,491			
100142611	READING	MA		02/08/2024		7,832		(341)			(341)		7,491	7,491			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065339	BRAINTREE	MA		07/28/2021		7,913		(421)			(421)		7,491	7,491			
100031299	CHULA VISTA	CA		03/29/2019		6,518		974			974		7,492	7,492			
100067652	LOVELL	WY		09/23/2021		7,705		(213)			(213)		7,492	7,492			
4010047330	STATESVILLE	NC		03/22/2023		8,029		(537)			(537)		7,492	7,492			
100135659	LAS VEGAS	NV		11/09/2023		6,759		734			734		7,493	7,493			
100138450	TUCSON	AZ		12/19/2023		7,663		(170)			(170)		7,493	7,493			
100064962	LITTLE RIVER	SC		07/14/2021		8,247		(751)			(751)		7,495	7,494		(1)	(1)
100060135	FORT COLLINS	CO		06/25/2021		8,045		(550)			(550)		7,494	7,494			
100140401	WESLEY CHAPEL	FL		01/18/2024		7,879		(384)			(384)		7,496	7,496			
100081281	LAS VEGAS	NV		03/18/2022		7,105		390			390		7,496	7,496			
100140831	MONTEBELLO	NY		03/06/2024		8,029		(533)			(533)		7,496	7,496			
100065671	CHARLOTTE	NC		07/28/2021		7,832		(335)			(335)		7,497	7,497			
100126539	CONWAY	SC		08/30/2023		8,174		(675)			(675)		7,499	7,499			
100116717	POMONA	CA		07/20/2023		4,392		3,108			3,108		7,500	7,500			
100081607	FORNEY	TX		03/24/2022		7,924		(423)			(423)		7,501	7,501			
100138076	LONG BEACH	CA		12/13/2023		7,570		(68)			(68)		7,502	7,502			
100119442	HAMPTON	GA		07/31/2023		7,629		(127)			(127)		7,502	7,502			
100143215	FORT WORTH	TX		02/16/2024		7,534		(31)			(31)		7,502	7,502			
100133572	BIG BEAR LAKE	CA		10/23/2023		7,114		388			388		7,502	7,502			
100065346	SCOTTSDALE	AZ		07/28/2021		8,039		(537)			(537)		7,502	7,502			
100047928	POMONA	CA		11/20/2020		7,645		(142)			(142)		7,503	7,503			
100086003	PUERTO VALLARTA	MEX		08/19/2022		7,504							7,504	7,504			
100055815	JEFFERSONVILLE	IN		03/23/2021		8,094		(586)			(586)		7,508	7,504		(3)	(3)
100012054	YONKERS	NY		03/08/2017		6,280		1,226			1,226		7,506	7,506			
100017237	GREENLAWN	NY		04/26/2018		6,282		1,224			1,224		7,506	7,506			
100117104	PATERSON	NJ		07/20/2023		(6,852)		14,358			14,358		7,506	7,506			
100133454	WADDELL	AZ		10/19/2023		7,555		(49)			(49)		7,506	7,506			
100091520	THE BRONX	NY		01/20/2023		42,996		(35,490)			(35,490)		7,506	7,506			
100080389	GALVESTON	TX		04/14/2022		7,419		88			88		7,506	7,506			
100014553	GILBERT	AZ		09/27/2017		7,299		208			208		7,507	7,507			
100110207	SAN ANTONIO	TX		06/30/2023		7,805		(298)			(298)		7,507	7,507			
100128190	RENO	NV		09/18/2023		7,349		158			158		7,507	7,507			
100119978	DUCK	NC		08/11/2023		7,575		(67)			(67)		7,508	7,508			
100068357	FORT WORTH	TX		08/25/2021		8,074		(564)			(564)		7,509	7,509			
100117816	SAN LEANDRO	CA		07/20/2023		(5,108)		12,618			12,618		7,509	7,509			
100152932	HATFIELD	PA		06/27/2024		7,829		(320)			(320)		7,509	7,509			
100102388	TISBURY	MA		06/07/2023		8,136		(626)			(626)		7,510	7,510			
100142116	SUN VALLEY	CA		02/29/2024		7,720		(209)			(209)		7,510	7,510			
100080376	RANCHO CUCAMONGA	CA		04/14/2022		8,136		(626)			(626)		7,510	7,510			
100076134	HOUSTON	TX		01/07/2022		7,987		(474)			(474)		7,513	7,511		(3)	(3)
100079823	PANAMA CITY BEACH	FL		04/25/2022		7,986		(475)			(475)		7,511	7,511			
100079939	PRESCOTT	AZ		04/08/2022		7,810		(297)			(297)		7,513	7,513			
100012524	BROOKLYN	NY		04/28/2017		5,212		2,301			2,301		7,513	7,513			
100101001	LUTZ	FL		04/28/2023		5,130		2,384			2,384		7,514	7,514			
100116491	CELINA	TX		07/20/2023		4,756		2,758			2,758		7,514	7,514			
100159575	ENCINO	CA		07/15/2024		8,281		(767)			(767)		7,515	7,515			
100047339	WEYMOUTH	MA		11/20/2020		9,026		(1,511)			(1,511)		7,515	7,515			
100132068	SAN DIEGO	CA		10/13/2023		7,727		(212)			(212)		7,516	7,516			
100138996	TUCKER	GA		12/21/2023		2,697		4,819			4,819		7,516	7,516			
100113703	MARION	IN		06/29/2023		6,911		606			606		7,517	7,517			
100119975	LA QUINTA	CA		08/11/2023		7,693		(175)			(175)		7,517	7,517			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110134	CINCINNATI	OH		06/29/2023		8,078		(554)			(554)		7,524	7,518		(6)	(6)
100074112	OCEANSIDE	CA		12/09/2021		8,599		(1,081)			(1,081)		7,518	7,518			
100153203	CHARLOTTE	NC		05/30/2024		7,751		(233)			(233)		7,518	7,518			
100139339	BASS LAKE	CA		12/28/2023		7,107		411			411		7,518	7,518			
100090893	SHAVER LAKE	CA		01/31/2023		7,120		398			398		7,519	7,519			
100135777	LAKE ARROWHEAD	CA		11/10/2023		7,370		150			150		7,520	7,520			
100115603	MIAMI BEACH	FL		07/19/2023		7,961		(440)			(440)		7,522	7,522			
100115805	SOCIAL CIRCLE	GA		07/20/2023		7,722		(200)			(200)		7,522	7,522			
4010063551	MASTIC BEACH	NY		02/29/2024		7,690		(165)			(165)		7,525	7,525			
100065012	MIAMI	FL		07/14/2021		7,997		(470)			(470)		7,527	7,527			
100111144	CEDAR GROVE	NJ		06/29/2023		3,787		3,740			3,740		7,527	7,527			
100082843	KEY WEST	FL		05/17/2022		8,279		(752)			(752)		7,527	7,527			
100087505	MICA	WA		10/25/2022		6,184		1,344			1,344		7,527	7,527			
100110662	FORT COLLINS	CO		06/30/2023		7,552		(24)			(24)		7,528	7,528			
100117887	LOS ANGELES	CA		07/20/2023		8,052		(523)			(523)		7,529	7,529			
100081591	OZONE PARK	NY		03/24/2022		8,061		(532)			(532)		7,529	7,529			
100062908	RAPID CITY	SD		07/01/2021		7,690		(161)			(161)		7,529	7,529			
100169700	CATHEDRAL CITY	CA		09/30/2024		7,803		(273)			(273)		7,530	7,530			
100091217	SAN FRANCISCO	CA		01/31/2023		7,690		(160)			(160)		7,531	7,531			
100038629	DUBLIN	IRL		09/27/2019		5,143		2,574			2,574	(50)	7,667	7,534	(131)	(2)	(133)
100103521	HOUSTON	TX		05/08/2023		8,409		(875)			(875)		7,535	7,535			
100139914	NETHERLANDS	NLD		12/28/2023		7,710						17	7,727	7,535	(193)		(193)
100110916	MONTGOMERY	AL		06/29/2023		7,154		381			381		7,535	7,535			
100127181	LA CANADA FLINTRIDGE	CA		08/30/2023		6,980		556			556		7,536	7,536			
100135601	HUNTSVILLE	UT		11/09/2023		7,835		(299)			(299)		7,536	7,536			
100128937	JOSHUA TREE	CA		09/22/2023		7,756		(219)			(219)		7,537	7,537			
100017730	BOYNTON BEACH	FL		04/26/2018		7,722		(184)			(184)		7,538	7,537			
100064790	OCALA	FL		07/14/2021		8,117		(578)			(578)		7,539	7,539			
100014521	EAST ELMHURST	NY		09/27/2017		8,760		(1,221)			(1,221)		7,539	7,539			
100116961	DAVENPORT	FL		07/20/2023		3,576		3,963			3,963		7,540	7,540			
100065774	SOUTH LAKE TAHOE	CA		07/28/2021		7,959		(419)			(419)		7,541	7,540		(1)	(1)
100100547	MILILANI	HI		04/27/2023		7,707		(166)			(166)		7,540	7,540			
100080029	BEND	OR		04/08/2022		7,461		81			81		7,542	7,542			
100100999	JURUPA VALLEY	CA		04/28/2023		5,651		1,891			1,891		7,543	7,543			
100031490	SANTA ANA	CA		03/29/2019		6,900		644			644		7,544	7,544			
100078031	GARDNERVILLE	NV		01/12/2022		7,801		(257)			(257)		7,544	7,544			
100012395	NAPERVILLE	IL		04/28/2017		3,278		4,267			4,267		7,545	7,545			
100064903	SAN BERNARDINO	CA		07/14/2021		8,357		(813)			(813)		7,545	7,545			
100031792	STOCKTON	CA		03/29/2019		7,045		502			502		7,547	7,547			
100140811	LIVERMORE	CA		03/06/2024		7,783		(236)			(236)		7,547	7,547			
100062020	DALLAS	GA		07/01/2021		7,563		(16)			(16)		7,547	7,547			
100017702	DORCHESTER	MA		04/26/2018		8,563		(1,016)			(1,016)		7,547	7,547			
100076284	BROWNS MILLS	NJ		01/07/2022		7,687		(140)			(140)		7,547	7,547			
100158704	MONTGOMERY	AL		07/10/2024		7,762		(214)			(214)		7,548	7,548			
100101109	SATELLITE BEACH	FL		04/28/2023		3,832		3,717			3,717		7,549	7,549			
100057503	CLINTON	NJ		06/30/2021		7,773		(224)			(224)		7,549	7,549			
100120792	RENO	NV		08/25/2023		8,028		(477)			(477)		7,551	7,551			
100138813	BERKELEY	CA		12/21/2023		8,053		(501)			(501)		7,552	7,552			
100078262	WILTON	CA		02/10/2022		9,104		(1,550)			(1,550)		7,555	7,555			
100026403	WEST BLOOMFIELD	MI		09/26/2018		6,244		1,310			1,310		7,555	7,555			
100137770	GYPSUM	CO		12/08/2023		7,123		433			433		7,556	7,556			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100114701	RIVERSIDE	CA		06/29/2023		8,145		(589)			(589)		7,556	7,556			
100087161	THE COLONY	TX		10/25/2022		6,827		729			729		7,556	7,556			
100071503	BELLAIRE	TX		10/19/2021		8,650		(1,094)			(1,094)		7,557	7,557			
100078701	LA MIRADA	CA		02/02/2022		7,816		(259)			(259)		7,557	7,557			
100046642	ROSEVILLE	MI		11/25/2020		9,753		(2,196)			(2,196)		7,557	7,557			
100081205	IOLA	TX		03/18/2022		7,068		490			490		7,558	7,558			
100014026	LANDOVER	MD		05/25/2017		6,977		581			581		7,558	7,558			
100158672	WINCHESTER	CA		07/10/2024		7,100		459			459		7,558	7,558			
100064323	MIDDLETOWN	DE		07/01/2021		6,827		731			731		7,558	7,558			
100030136	JERSEY CITY	NJ		12/20/2018		6,942		616			616		7,559	7,559			
100100280	SAN DIEGO	CA		03/24/2023		7,618		(59)			(59)		7,559	7,559			
100081512	ARDMORE	PA		03/18/2022		7,205		355			355		7,560	7,560			
100065521	TEMECULA	CA		07/28/2021		8,004		(444)			(444)		7,560	7,560			
100117166	MONROVIA	CA		07/20/2023		6,056		1,505			1,505		7,560	7,560			
100080433	EL MONTE	CA		03/10/2022		8,168		(608)			(608)		7,560	7,562		2	2
100082620	TEMECULA	CA		04/14/2022		7,777		(215)			(215)		7,562	7,562			
100079966	OAKLEY	CA		04/25/2022		7,604		(41)			(41)		7,562	7,562			
100075904	ALEXANDRIA	VA		01/07/2022		7,717		(154)			(154)		7,563	7,563		(1)	(1)
100043900	DALY CITY	CA		08/19/2020		6,983		580			580		7,563	7,563			
100071886	ODESSA	TX		11/05/2021		8,178		(614)			(614)		7,564	7,564			
100118950	ALVIN	TX		07/27/2023		8,081		(516)			(516)		7,565	7,565			
100031368	TURLOCK	CA		03/29/2019		6,996		569			569		7,566	7,566			
100084826	SAN PEDRO	CA		08/02/2022		7,700		(134)			(134)		7,567	7,567			
100033710	DUBLIN	IRL		06/21/2019		6,878		911			911	207	7,996	7,567	(356)	(73)	(429)
100010905	FLETCHER	NC		12/23/2016		4,858		2,711			2,711		7,568	7,568			
100055518	CHICAGO	IL		03/23/2021		8,344		(775)			(775)		7,569	7,569			
100081090	NEWTOWN SQUARE	PA		03/18/2022		7,249		320			320		7,569	7,569			
100055095	SANFORD	FL		03/23/2021		8,197		(628)			(628)		7,569	7,569			
100054732	FAIRFIELD	CT		03/23/2021		8,264		(694)			(694)		7,569	7,569			
100076254	PITTSFIELD	MA		01/07/2022		7,843		(273)			(273)		7,570	7,570			
100019672	LOS ANGELES	CA		07/26/2018		7,795		(222)			(222)		7,572	7,572			
100061280	HUGHESVILLE	MD		06/01/2021		7,494		79			79		7,573	7,573			
100137443	REDONDO BEACH	CA		01/11/2024		8,945		(1,372)			(1,372)		7,573	7,573			
100065789	HAGERSTOWN	MD		07/28/2021		7,697		(123)			(123)		7,574	7,574			
100055239	GENEVA	IL		03/23/2021		8,238		(663)			(663)		7,575	7,575			
100138254	MIAMI BEACH	FL		12/15/2023		8,550		(246)			(246)		8,304	7,575		(729)	(729)
100062336	CALVERT CITY	KY		07/01/2021		7,833		(257)			(257)		7,576	7,576			
100067172	LOS ANGELES	CA		08/02/2021		7,399		176			176		7,576	7,576			
100078204	BEECH MOUNTAIN	NC		02/10/2022		8,302		(710)			(710)		7,592	7,576		(16)	(16)
100109372	SEASIDE	OR		06/12/2023		7,969		(392)			(392)		7,577	7,577			
100089236	KENT	WA		01/26/2023		7,697		(120)			(120)		7,577	7,577			
100089602	YORBA LINDA	CA		01/30/2023		8,052		(474)			(474)		7,578	7,578			
100011774	BETHLEHEM	PA		03/08/2017		4,775		2,804			2,804		7,579	7,579			
100108898	TRACY	CA		05/31/2023		7,753		(174)			(174)		7,579	7,579			
100149785	LOS ANGELES (WILMINGTON AREA)	CA		04/26/2024		7,837		(257)			(257)		7,580	7,580			
100081489	RALEIGH	NC		03/18/2022		7,221		359			359		7,580	7,580			
100031742	SAN PEDRO	CA		03/29/2019		5,899		1,681			1,681		7,580	7,580			
100160886	MARGATE	NJ		07/24/2024		7,833		(253)			(253)		7,580	7,580			
100068308	CHICAGO	IL		08/25/2021		8,121		(540)			(540)		7,581	7,581			
100025361	LOS ANGELES	CA		09/20/2018		8,480		(897)			(897)		7,582	7,582			
100031846	MONTEBELLO	CA		03/29/2019		7,616		(34)			(34)		7,583	7,583			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101036	LONG BEACH	NY		04/28/2023		4,628		2,955			2,955		7,583	7,583			
100014210	HACIENDA HEIGHTS	CA		08/30/2017		7,928		(344)			(344)		7,584	7,584			
100011329	LAKEWOOD	CO		01/27/2017		7,148		437			437		7,586	7,586			
100000310	DOWNEY	CA		09/27/2016		7,136		449			449		7,586	7,586			
100136143	SARASOTA	FL		12/18/2023		7,946		(360)			(360)		7,586	7,586			
100113382	RANDALLSTOWN	MD		06/29/2023		6,525		1,063			1,063		7,588	7,587		(1)	(1)
100147098	LAS VEGAS	NV		03/28/2024		7,212		377			377		7,589	7,589			
100080828	LOS ANGELES	CA		03/10/2022		8,725		(1,132)			(1,132)		7,593	7,589		(4)	(4)
100017896	POLLOCK PINES	CA		05/30/2018		7,846		(256)			(256)		7,590	7,590			
100026898	CHICAGO	IL		09/26/2018		7,454		136			136		7,590	7,590			
100117357	LOS ANGELES AREA	CA		07/20/2023		4,723		2,868			2,868		7,591	7,591			
100131899	SHAFTER	CA		10/06/2023		7,929		(338)			(338)		7,591	7,591			
100090984	OLYMPIA	WA		01/31/2023		8,152		(559)			(559)		7,592	7,592			
100025748	ARLINGTON	VA		09/20/2018		7,546		46			46		7,592	7,592			
100150196	CORONA DEL MAR	CA		04/30/2024		7,742		(149)			(149)		7,593	7,593			
100080407	INDIO	CA		04/14/2022		8,085		(492)			(492)		7,593	7,593			
100082818	FORT WORTH	TX		04/28/2022		7,886		(293)			(293)		7,594	7,594			
100126697	WOODSTOCK	GA		08/30/2023		7,135		459			459		7,595	7,595			
100030647	BRENTWOOD	CA		04/09/2019		5,991		1,605			1,605		7,597	7,597			
100065035	FORT WORTH	TX		07/14/2021		8,031		(429)			(429)		7,602	7,597		(5)	(5)
100076076	GARDEN GROVE	CA		01/07/2022		8,116		(518)			(518)		7,598	7,598			
100083259	LEMON GROVE	CA		05/10/2022		7,646		(48)			(48)		7,598	7,598			
100067639	SAN MATEO	CA		09/23/2021		7,906		(308)			(308)		7,599	7,599			
100134553	KEARNY	NJ		10/30/2023		7,605		(5)			(5)		7,600	7,599		(1)	(1)
100075985	LINDEN	NJ		01/07/2022		7,782		(182)			(182)		7,600	7,600			
100087730	GLENDALE	CA		10/07/2022		7,260		340			340		7,600	7,600			
100030911	FORT LAUDERDALE	FL		04/09/2019		5,561		2,040			2,040		7,602	7,602			
100047960	MUNDELEIN	IL		11/20/2020		7,997		(395)			(395)		7,602	7,602			
100055821	WOODFORD	VA		03/23/2021		8,775		(1,171)			(1,171)		7,604	7,602		(2)	(2)
100116643	CHICAGO	IL		07/20/2023		4,829		2,773			2,773		7,602	7,602			
100102186	SANTA CLARITA	CA		04/14/2023		8,095		(489)			(489)		7,605	7,604		(2)	(2)
100129241	SCOTTSDALE	AZ		11/03/2023		7,537		67			67		7,604	7,604			
100117101	GARDEN GROVE	CA		07/20/2023		3,761		3,843			3,843		7,604	7,604			
100145727	UNITED KINGDOM	GBR		03/12/2024		(13,141)		20,741			20,741		7,600	7,605	5		5
100079229	POTOMAC	MD		02/14/2022		7,321		285			285		7,606	7,606			
100010889	HAYWARD	CA		12/23/2016		5,950		1,656			1,656		7,606	7,606			
100075963	CORAL SPRINGS	FL		01/07/2022		7,733		(127)			(127)		7,606	7,606			
100142671	PORT CHARLOTTE	FL		02/08/2024		7,902		(296)			(296)		7,606	7,606			
100076836	MIAMI	FL		12/27/2021		9,385		(1,779)			(1,779)		7,606	7,606			
100065246	FORT WORTH	TX		07/14/2021		7,755		(148)			(148)		7,606	7,606			
100142916	LANCASTER	PA		02/09/2024		7,978		(377)			(377)		7,601	7,607		5	5
100141266	ODESSA	FL		01/30/2024		7,622		(14)			(14)		7,608	7,608			
100132578	BUENA PARK	CA		11/03/2023		(2,802)		10,410			10,410		7,608	7,608			
100116960	ATLANTA	GA		07/20/2023		4,171		3,438			3,438		7,608	7,608			
100080899	EVERGREEN	CO		04/22/2022		8,280		(672)			(672)		7,608	7,608			
100045745	EVANSTON	IL		11/25/2020		8,733		(1,125)			(1,125)		7,608	7,608			
100129450	LAKEWOOD	NJ		09/29/2023		7,916		(307)			(307)		7,609	7,609			
100108239	HERALD	CA		05/24/2023		7,879		(269)			(269)		7,610	7,610			
100101594	CLEONA	PA		04/26/2023		7,785		(175)			(175)		7,610	7,610			
100135650	SEVIERVILLE	TN		11/09/2023		7,986		(376)			(376)		7,611	7,611			
100031392	RIALTO	CA		03/29/2019		5,581		2,030			2,030		7,611	7,611			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118808	RICHMOND	TX		08/30/2023		7,905		(292)			(292)		7,613	7,613			
100131892	MIAMI	FL		10/06/2023		7,426		187			187		7,613	7,613			
100038040	BOISE	ID		11/15/2019		8,050		(435)			(435)		7,614	7,614			
100080501	WAIANAE	HI		03/10/2022		9,052		(1,437)			(1,437)		7,615	7,615			
100148569	SAN JOSE	CA		04/12/2024		7,775		(167)			(167)		7,608	7,615		7	7
100082913	NORTH SALT LAKE	UT		05/17/2022		8,119		(503)			(503)		7,616	7,616			
100114454	MT LAUREL	NJ		06/29/2023		6,267		1,349			1,349		7,617	7,616		(1)	(1)
100147074	MONTCLAIR	NJ		03/28/2024		8,368		(752)			(752)		7,616	7,616			
100146493	KILLEEN	TX		03/19/2024		8,279		(662)			(662)		7,617	7,617			
100054755	REDFORD	MI		03/23/2021		8,261		(643)			(643)		7,617	7,617			
100151445	HOBOKEN	NJ		05/10/2024		7,894		(275)			(275)		7,618	7,618			
100079278	FARMERS BRANCH	TX		02/28/2022		8,095		(476)			(476)		7,619	7,619			
100067896	(CHATSWORTH AREA)	CA		09/23/2021		8,049		(429)			(429)		7,620	7,620			
100046833	SWARTZ CREEK	MI		11/20/2020		8,456		(835)			(835)		7,621	7,621			
100043344	LITHONIA	GA		08/13/2020		8,420		(798)			(798)		7,621	7,621			
100147047	VERO BEACH	FL		03/27/2024		7,767		(144)			(144)		7,623	7,623			
100084805	ELIZABETH	NJ		08/02/2022		6,939		685			685		7,624	7,624			
100054190	BLANDON	PA		03/23/2021		7,726		(101)			(101)		7,624	7,624			
100043123	SALEM	UT		05/28/2020		7,202		422			422		7,624	7,624			
100086360	CABO SAN LUCAS	MEX		09/01/2022		7,625							7,625	7,625			
100113912	WORCESTER	MA		06/29/2023		7,609		17			17		7,626	7,626			
100028139	LINCROFT	NJ		10/26/2018		6,764		862			862		7,626	7,626			
100132381	AUSTIN	TX		11/03/2023		7,437		189			189		7,626	7,626			
100082360	SCOTTSDALE	AZ		04/14/2022		8,377		(750)			(750)		7,627	7,627			
100046982	PARKMAN	OH		11/20/2020		9,266		(1,639)			(1,639)		7,627	7,627			
100114535	MORENO VALLEY	CA		06/29/2023		8,334		(707)			(707)		7,628	7,628			
100026770	RAMONA	CA		09/26/2018		6,310		1,318			1,318		7,628	7,628			
100083247	HOUSTON	TX		05/10/2022		8,467		(839)			(839)		7,628	7,628			
100081451	HENDERSON	NV		03/18/2022		6,982		646			646		7,629	7,629			
100127995	ARLINGTON	MA		09/08/2023		6,021		1,616			1,616		7,636	7,630		(7)	(7)
100116291	SIMI VALLEY	CA		07/20/2023		3,304		4,327			4,327		7,631	7,631			
100047826	OSWEGO	IL		11/20/2020		8,237		(605)			(605)		7,631	7,631			
100038998	KILDARE	IRL		09/27/2019		4,500		2,274			2,274	(44)	6,730	7,631	(186)	1,087	901
100064154	HAMDEN	CT		07/01/2021		7,259		373			373		7,632	7,632			
100065746	FULLERTON	CA		07/28/2021		8,311		(679)			(679)		7,632	7,632			
100054990	CARROLLTON	TX		03/23/2021		8,230		(597)			(597)		7,634	7,634			
100033547	LONGFORD	IRL		06/21/2019		6,010		1,349			1,349	186	7,545	7,634	(329)	419	89
100054359	CLINTON	MD		03/23/2021		8,376		(741)			(741)		7,634	7,634			
100135910	CHICO	CA		11/13/2023		7,908		(274)			(274)		7,634	7,634			
100140347	GRANADA HILLS	CA		01/18/2024		8,079		(444)			(444)		7,635	7,635			
100076404	DAMASCUS	OR		12/23/2021		7,880		(245)			(245)		7,635	7,635			
100054967	WASHINGTON	DC		03/23/2021		8,098		(463)			(463)		7,635	7,636		1	1
100138905	FORT LAUDERDALE	FL		12/21/2023		7,926		(295)			(295)		7,631	7,636		5	5
100067462	WAYNESBORO	VA		09/23/2021		8,163		(522)			(522)		7,641	7,637		(4)	(4)
100120873	DENVER	CO		08/28/2023		7,915		(278)			(278)		7,637	7,637			
403049060	WASHINGTON COURT HOU	OH		06/28/2024		15,939		(8,301)			(8,301)		7,638	7,638			
100091663	DAVENPORT	FL		01/27/2023		8,354		(716)			(716)		7,638	7,638			
100065443	DARRINGTON	WA		07/28/2021		7,652		(14)			(14)		7,638	7,638			
100144432	OAK PARK	CA		03/07/2024		7,870		(232)			(232)		7,639	7,639			
100067791	MANTECA	CA		09/23/2021		7,978		(339)			(339)		7,639	7,639			
100057824	SACRAMENTO	CA		06/30/2021		8,127		(488)			(488)		7,640	7,639			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076279	JACKSONVILLE BEACH	FL		01/07/2022		7,810		(170)			(170)		7,640	7,640			
100074197	BAINBRIDGE ISLAND	WA		12/09/2021		8,037		(396)			(396)		7,640	7,640			
100103548	PORTLAND	OR		05/08/2023		8,047		(407)			(407)		7,641	7,641			
100013916	CORAL SPRINGS	FL		05/25/2017		7,116		525			525		7,641	7,641			
100142348	CELEBRATION	FL		03/15/2024		8,202		(561)			(561)		7,641	7,641			
100071950	ELK GROVE	CA		11/19/2021		8,685		(1,043)			(1,043)		7,641	7,641			
100078013	WESTON	FL		01/12/2022		7,936		(294)			(294)		7,642	7,642			
100138416	VALRICO	FL		12/18/2023		7,805		(159)			(159)		7,646	7,646			
100065142	COLORADO SPRINGS	CO		07/14/2021		8,098		(451)			(451)		7,647	7,647			
100132330	DAVENPORT	FL		11/03/2023		3,604		4,044			4,044		7,648	7,648			
100084960	MIAMI	FL		09/29/2022		7,602		48			48		7,650	7,650			
100103421	WAIPAHU	HI		06/16/2023		8,080		(429)			(429)		7,650	7,650			
100081161	SEWARD	AK		03/18/2022		7,027		624			624		7,651	7,651			
100118713	HONOLULU	HI		07/25/2023		(4,823)		12,475			12,475		7,651	7,651			
100065728	FAIRVIEW	NJ		07/28/2021		7,923		(271)			(271)		7,652	7,652			
100137654	LAWRENCEVILLE	NJ		12/08/2023		7,818		(165)			(165)		7,653	7,653			
100017871	ANNAPOLIS	MD		05/30/2018		8,062		(408)			(408)		7,654	7,654			
100144457	PALM SPRINGS	CA		04/26/2024		8,528		(874)			(874)		7,654	7,654			
100113298	SCRANTON	PA		06/29/2023		7,436		218			218		7,655	7,655			
100148747	RIDGEFIELD	NJ		04/17/2024		8,104		(446)			(446)		7,658	7,658			
100102776	APPLE VALLEY	CA		06/22/2023		8,567		(908)			(908)		7,659	7,659			
100078027	LAS VEGAS	NV		01/12/2022		7,982		(322)			(322)		7,660	7,660			
100011088	LA CANADA FLINTRIDGE	CA		01/27/2017		6,766		894			894		7,660	7,660			
100029693	LYNNWOOD	WA		10/26/2018		6,898		762			762		7,660	7,660			
100115895	QUEEN CREEK	AZ		07/20/2023		6,710		949			949		7,659	7,661		1	1
100139529	(SUN VALLEY AREA) LOS ANGELES	CA		12/28/2023		8,139		(478)			(478)		7,661	7,661			
100066500	GRIMES	IA		08/02/2021		7,673		(11)			(11)		7,661	7,661			
100042933	ROSEVILLE	CA		05/28/2020		7,257		406			406		7,662	7,662			
100017215	HIALEAH	FL		04/26/2018		6,651		1,011			1,011		7,662	7,662			
100079728	HUFFMAN	TX		04/08/2022		7,868		(205)			(205)		7,663	7,663			
100065567	ANACORTES	WA		07/28/2021		7,967		(304)			(304)		7,663	7,663			
100099995	MCLEAN	VA		03/28/2023		7,401		262			262		7,663	7,663			
100012068	BATTLE GROUND	WA		03/08/2017		2,403		5,260			5,260		7,664	7,664			
100100968	BALTIMORE	MD		04/28/2023		5,426		2,238			2,238		7,664	7,664			
100053430	ASHLAND	OR		03/23/2021		7,796		(132)			(132)		7,664	7,664			
100117121	STATEN ISLAND	NY		07/20/2023		4,659		3,005			3,005		7,664	7,664			
100054539	PHOENIX	AZ		03/23/2021		9,263		(1,596)			(1,596)		7,666	7,666			
100055171	WESTMINSTER	CA		03/23/2021		8,578		(907)			(907)		7,671	7,667		(4)	(4)
100116783	MURFREESBORO	TN		07/20/2023		4,689		2,978			2,978		7,667	7,667			
100063141	CONOWINGO	MD		07/01/2021		7,695		(27)			(27)		7,668	7,668			
100033024	DUBLIN	IRL		06/21/2019		9,095		(1,266)			(1,266)	241	8,069	7,669	(360)	(41)	(401)
100147485	HENDERSON	NV		04/03/2024		8,451		(781)			(781)		7,670	7,670			
100061295	PFLUGERVILLE	TX		06/01/2021		7,596		75			75		7,671	7,671			
100126776	PALMDALE	CA		08/30/2023		5,931		1,739			1,739		7,671	7,671			
100101552	MANTEO	NC		04/26/2023		7,800		(129)			(129)		7,671	7,671			
100075735	TOLLESON	AZ		12/01/2021		7,710		(39)			(39)		7,671	7,671			
100128289	GARDEN GROVE	CA		09/14/2023		8,057		(385)			(385)		7,672	7,672			
100087353	OAK ISLAND	NC		10/25/2022		7,138		535			535		7,672	7,672			
100076136	COLLEYVILLE	TX		01/07/2022		8,162		(489)			(489)		7,674	7,674			
100044260	KEW GARDENS	NY		08/19/2020		4,628		3,046			3,046		7,674	7,674			
100129529	DANA POINT	CA		09/29/2023		7,916		(242)			(242)		7,674	7,674			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076065	AUSTIN	TX		01/07/2022		8,012		(338)			(338)		7,675	7,675			
4010055162	WARREN	MI		08/24/2023		8,236		(561)			(561)		7,675	7,675			
100151071	ROSEVILLE	CA		05/08/2024		6,908		767			767		7,675	7,675			
100065847	WEST LONG BRANCH	NJ		07/23/2021		8,501		(824)			(824)		7,677	7,677			
100068242	RICHMOND	VA		08/25/2021		8,123		(445)			(445)		7,678	7,678			
100028518	ANAHEIM	CA		10/26/2018		7,735		(56)			(56)		7,679	7,679			
100049108	GLENDALE	CA		11/20/2020		8,086		(405)			(405)		7,681	7,681			
100084670	MIAMI SHORES	FL		08/02/2022		7,271		412			412		7,682	7,682			
100128892	BROOKLYN	NY		09/21/2023		8,214		(531)			(531)		7,683	7,683			
100120589	SANTA CLARITA	CA		08/18/2023		7,908		(224)			(224)		7,685	7,685			
100028911	JENSEN BEACH	FL		10/26/2018		6,557		1,133			1,133		7,690	7,685		(5)	(5)
100063834	STOCKTON	CA		07/01/2021		7,477		209			209		7,687	7,687			
100129488	PAHOA	HI		09/29/2023		7,896		(103)			(103)		7,793	7,688		(105)	(105)
100116768	PARSIPPANY	NJ		07/20/2023		4,664		3,025			3,025		7,689	7,689			
100137063	GALVESTON	TX		11/28/2023		7,783		(94)			(94)		7,689	7,689			
100082261	GRESHAM	OR		04/14/2022		8,108		(423)			(423)		7,685	7,690		5	5
100144650	UNITED KINGDOM	GBR		01/25/2024		7,508							7,508	7,691	184		184
100086683	ANTIOCH	CA		09/30/2022		7,706		(13)			(13)		7,692	7,692			
100161101	HUNTERSVILLE	NC		07/24/2024		8,051		(359)			(359)		7,692	7,692			
100073539	LONG BEACH	CA		10/26/2021		7,964		(272)			(272)		7,692	7,692			
100082220	SAYULITA	MEX		04/14/2022		7,693							7,693	7,693			
100057929	WEST ORANGE	NJ		06/30/2021		8,136		(443)			(443)		7,693	7,693			
100043736	OZONE PARK	NY		08/13/2020		8,656		(963)			(963)		7,693	7,693			
100060684	SPRINGFIELD	PA		06/01/2021		7,622		72			72		7,694	7,694			
100031313	SALINAS	CA		03/29/2019		6,253		1,441			1,441		7,694	7,694			
100025057	SEASIDE	CA		09/20/2018		7,409		287			287		7,696	7,696			
100141714	CASTAIC	CA		01/30/2024		8,243		(547)			(547)		7,696	7,696			
100089235	MILFORD	CT		01/26/2023		6,946		751			751		7,697	7,697			
100030996	BRICK TOWNSHIP	NJ		03/29/2019		5,714		1,983			1,983		7,697	7,697			
100065003	OMAHA	NE		07/14/2021		8,152		(454)			(454)		7,697	7,697			
100087279	SOUTHINGTON	CT		10/25/2022		6,443		1,257			1,257		7,700	7,698		(3)	(3)
100137880	SAN JOSE	CA		12/08/2023		8,514		(815)			(815)		7,699	7,699			
100137398	SAINT GEORGE	UT		01/11/2024		7,282		418			418		7,700	7,700			
100091438	RESEDA	CA		02/22/2023		7,960		(260)			(260)		7,700	7,700			
100049814	SANTA ANA	CA		11/20/2020		9,038		(1,338)			(1,338)		7,700	7,700			
100129503	ALHAMBRA	CA		09/29/2023		8,030		(330)			(330)		7,700	7,700			
100086195	SAN PEDRO	CA		10/07/2022		8,571		(870)			(870)		7,701	7,701			
100061599	HOLBROOK	NY		07/01/2021		7,929		(228)			(228)		7,701	7,701			
100060123	SAN DIEGO	CA		06/25/2021		8,367		(665)			(665)		7,703	7,702			
100062983	BLOOMFIELD	NJ		07/01/2021		7,802		(99)			(99)		7,703	7,703			
100055875	SUNRISE	FL		03/26/2021		8,284		(581)			(581)		7,703	7,703			
100087205	FAIRFIELD	CT		10/25/2022		6,821		882			882		7,703	7,703			
100103881	LINDENHURST	NY		05/10/2023		1,491		6,214			6,214		7,705	7,705			
100055091	BROOKLYN	NY		03/23/2021		8,186		(481)			(481)		7,705	7,705			
100049053	HEBER CITY	UT		11/20/2020		8,925		(1,219)			(1,219)		7,706	7,706			
100158611	HARRISBURG	PA		07/10/2024		7,827		(120)			(120)		7,707	7,707			
100107898	CHARLOTTE	NC		06/29/2023		8,639		(932)			(932)		7,707	7,707			
100158700	NEWARK	DE		07/10/2024		7,913		(206)			(206)		7,707	7,707			
100079677	TOMBALL	TX		04/08/2022		7,404		303			303		7,707	7,707			
100150466	SUNLAND AREA LOS ANGELES	CA		05/03/2024		7,949		(242)			(242)		7,707	7,707			
100047660	LAS VEGAS	NV		11/20/2020		8,231		(522)			(522)		7,709	7,709			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100109345	EAST BOSTON	MA		06/12/2023		8,321		(613)			(613)		7,709	7,709			
100068378	PHILADELPHIA	PA		08/25/2021		8,319		(610)			(610)		7,709	7,709			
100113219	HIALEAH	FL		06/29/2023		954		6,755			6,755		7,709	7,709			
100130228	PINOLE	CA		11/15/2023		8,636		(927)			(927)		7,709	7,709			
100127399	HOLBROOK	NY		08/30/2023		1,020		6,690			6,690		7,710	7,710			
100148125	SUNSET BEACH	CA		04/10/2024		8,337		(627)			(627)		7,710	7,710			
100014009	COALINGA	CA		05/25/2017		6,076		1,635			1,635		7,711	7,711			
100060271	NASHVILLE	TN		06/25/2021		8,177		(465)			(465)		7,712	7,712			
100109641	OAKLAND	CA		06/14/2023		8,667		(954)			(954)		7,712	7,712			
100135534	NORCROSS	GA		11/13/2023		7,918		(204)			(204)		7,714	7,713		(1)	(1)
100100880	ROCKVILLE	MD		04/28/2023		6,665		1,048			1,048		7,713	7,713			
100014490	MINNEAPOLIS	MN		09/27/2017		7,197		518			518		7,715	7,715			
100050087	LULING	LA		11/20/2020		7,876		(160)			(160)		7,716	7,716			
100060150	PUNTA GORDA	FL		06/25/2021		8,314		(598)			(598)		7,716	7,716			
100109654	MIAMI	FL		06/14/2023		8,601		(883)			(883)		7,718	7,718			
100076188	WILLIAMSBURG	VA		01/07/2022		8,147		(360)			(360)		7,787	7,719		(68)	(68)
100028905	JACKSONVILLE	FL		10/26/2018		6,924		795			795		7,719	7,719			
100103393	ORANGE	CA		06/16/2023		7,889		(169)			(169)		7,720	7,720			
100090160	WAYNE	NJ		01/13/2023		8,870		(1,149)			(1,149)		7,721	7,721			
100087351	KISSIMMEE	FL		10/25/2022		7,015		706			706		7,721	7,721			
100069911	ACTON	CA		09/01/2021		7,428		294			294		7,722	7,722			
100103173	BROOKLYN	NY		04/21/2023		8,562		(840)			(840)		7,722	7,722			
100055768	MONSEY	NY		03/23/2021		9,418		(1,695)			(1,695)		7,723	7,723			
100060178	ATLANTA	GA		06/25/2021		8,026		(303)			(303)		7,723	7,723			
100064905	GAINESVILLE	FL		07/14/2021		8,354		(633)			(633)		7,721	7,724		2	2
100081807	HARRISON	NJ		03/30/2022		7,610		114			114		7,724	7,724			
100078284	SEGUIN	TX		02/10/2022		8,657		(926)			(926)		7,730	7,724		(6)	(6)
100000544	WOODBRIDGE	CT		09/27/2016		6,422		1,302			1,302		7,724	7,724			
100127318	FLORAL PARK	NY		08/30/2023		2,732		4,992			4,992		7,724	7,724			
100102758	SUNNY ISLES BEACH	FL		06/22/2023		8,508		(783)			(783)		7,725	7,725			
100131913	TACOMA	WA		10/13/2023		7,988		(263)			(263)		7,725	7,725			
100090865	DOUBLE OAK	TX		01/31/2023		7,659		66			66		7,725	7,725			
100147052	OCEAN CITY	NJ		03/27/2024		7,944		(219)			(219)		7,725	7,725			
100065512	SPARKS	NV		07/28/2021		8,025		(299)			(299)		7,726	7,726			
100012842	HOUSTON	TX		05/25/2017		3,932		3,795			3,795		7,726	7,726			
100079161	LEANDER	TX		02/24/2022		7,445		282			282		7,727	7,727			
100049000	MIAMI	FL		11/20/2020		8,458		(731)			(731)		7,728	7,728			
100080358	WESTMINSTER	CA		02/28/2022		8,329		(601)			(601)		7,728	7,728			
100087910	ONTARIO	CA		10/18/2022		7,990		(260)			(260)		7,729	7,729			
100090972	NEWTON	MA		01/31/2023		8,077		(347)			(347)		7,730	7,730			
100087511	PALM BAY	FL		10/25/2022		7,450		280			280		7,730	7,730			
100029247	BROOKLYN	NY		10/26/2018		4,573		3,157			3,157		7,731	7,731			
100026806	OAKLAND	CA		09/26/2018		6,936		795			795		7,731	7,731			
100128060	SMYRNA	TN		09/08/2023		6,976		757			757		7,733	7,733			
100065436	MANASSAS	VA		07/28/2021		8,224		(491)			(491)		7,733	7,733			
100135939	PEPPER PIKE	OH		11/15/2023		7,938		(203)			(203)		7,734	7,734			
100031071	SILVER SPRING	MD		03/29/2019		6,294		1,441			1,441		7,734	7,734			
100078465	WAKE FOREST	NC		01/25/2022		8,825		(1,085)			(1,085)		7,740	7,736		(4)	(4)
100017105	NORMAN	OK		04/26/2018		7,464		273			273		7,737	7,737			
100147834	LAS VEGAS	NV		04/08/2024		8,040		(304)			(304)		7,737	7,737			
100108075	LOS ANGELES	CA		05/24/2023		8,325		(588)			(588)		7,737	7,737			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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730101642	LOS ANGELES	CA		12/27/2023		(75,511)		83,249			83,249		7,738	7,738			
100018057	RICHMOND	VA		06/08/2018		8,045		(307)			(307)		7,738	7,738			
100080868	SALT LAKE CITY	UT		03/10/2022		8,114		(372)			(372)		7,742	7,738		(4)	(4)
100081497	MCKINNEY	TX		03/18/2022		7,380		360			360		7,741	7,739		(2)	(2)
100090089	BLUFFDALE	UT		01/13/2023		7,556		184			184		7,740	7,740			
100127379	BALDWIN	NY		08/30/2023		1,068		6,672			6,672		7,740	7,740			
100045308	SUMMITVILLE	NY		11/25/2020		9,023		(1,282)			(1,282)		7,741	7,741			
100071342	MONTGOMERY VILLAGE	MD		10/01/2021		7,337		405			405		7,742	7,742			
100083036	CEDAR FALLS	IA		05/11/2022		8,247		(503)			(503)		7,743	7,743			
100079964	OAKLEY	CA		04/25/2022		7,793		(48)			(48)		7,744	7,744			
100031870	HARBOR CITY	CA		03/29/2019		6,555		1,190			1,190		7,745	7,745			
100118875	MIAMI	FL		08/30/2023		8,858		(1,113)			(1,113)		7,745	7,745			
100068494	NEW ORLEANS	LA		08/25/2021		8,441		(696)			(696)		7,745	7,745			
100082610	LOS ANGELES	CA		04/14/2022		7,688		54			54		7,742	7,745		3	3
100028149	CENTRAL ISLIP	NY		10/26/2018		7,416		330			330		7,746	7,746			
100120483	POTOMAC	MD		08/18/2023		8,199		(453)			(453)		7,746	7,746			
100114694	WILLIS	TX		06/29/2023		8,231		(484)			(484)		7,747	7,747			
100156181	NAPA	CA		06/20/2024		8,477		(731)			(731)		7,747	7,747			
100137240	PARK CITY	UT		11/29/2023		7,886		(140)			(140)		7,747	7,747			
100100139	LOXAHATCHEE	FL		03/28/2023		7,207		541			541		7,747	7,747			
100135150	WHITEFISH	MT		12/15/2023		7,248		500			500		7,748	7,748			
100137050	PRESCOTT VALLEY	AZ		11/28/2023		7,688		60			60		7,748	7,748			
100127567	LEHI	UT		09/08/2023		7,657		91			91		7,748	7,748			
100113048	NORTH LAS VEGAS	NV		06/29/2023		4,173		2,316			2,316		6,489	7,750		1,261	1,261
100057883	ORLANDO	FL		06/30/2021		8,583		(833)			(833)		7,750	7,750			
100068211	MARTINEZ	CA		08/25/2021		8,510		(759)			(759)		7,751	7,750			
100134503	RIDGEFIELD	CT		10/30/2023		8,126		(374)			(374)		7,752	7,752			
100079236	FORT LAUDERDALE	FL		02/14/2022		7,929		(177)			(177)		7,752	7,752			
100100877	HOUSTON	TX		04/28/2023		7,508		244			244		7,752	7,752			
100031798	SAN FRANCISCO	CA		03/29/2019		5,915		1,838			1,838		7,753	7,753			
4010051548	CULLMAN	AL		07/27/2023		8,273		(520)			(520)		7,753	7,753			
100110642	LONG BRANCH	NJ		06/30/2023		7,938		(184)			(184)		7,754	7,754			
100114024	JACKSONVILLE	FL		06/29/2023		6,843		911			911		7,754	7,754			
100091854	VALLEJO	CA		01/30/2023		8,068		(314)			(314)		7,754	7,754			
100146586	CAVE CREEK	AZ		03/20/2024		8,677		(922)			(922)		7,755	7,755			
100038907	DUBLIN	IRL		09/27/2019		4,751		3,416			3,416	(49)	8,118	7,755	(122)	(241)	(363)
100114247	RAHWAY	NJ		06/29/2023		6,975		780			780		7,756	7,756			
100118109	RANCHO CUCAMONGA	CA		07/20/2023		6,521		1,235			1,235		7,757	7,757			
100115465	FOSTER CITY	CA		07/17/2023		8,372		(615)			(615)		7,757	7,757			
100117131	STATEN ISLAND	NY		07/20/2023		4,821		2,936			2,936		7,758	7,758			
100090870	SIMI VALLEY	CA		01/31/2023		7,561		198			198		7,759	7,759			
100117136	STATEN ISLAND	NY		07/20/2023		4,806		2,954			2,954		7,760	7,760			
100135418	WASHINGTON	DC		11/13/2023		7,634		129			129		7,762	7,762			
100065500	SALT LAKE CITY	UT		07/28/2021		8,025		(263)			(263)		7,762	7,762			
100030874	COSTA MESA	CA		04/09/2019		5,922		1,841			1,841		7,763	7,763			
100076016	BONNEY LAKE	WA		01/07/2022		8,373		(607)			(607)		7,765	7,765			
100060227	ELIZABETH	NJ		06/25/2021		8,103		(337)			(337)		7,767	7,767			
100140577	LOS ANGELES	CA		01/19/2024		8,199		(432)			(432)		7,767	7,767			
100062160	MARLTON	NJ		07/01/2021		7,816		(48)			(48)		7,768	7,768			
100152199	COUNCIL BLUFFS	IA		05/17/2024		7,738		30			30		7,768	7,768			
100131893	YUMA	AZ		10/06/2023		8,190		(421)			(421)		7,769	7,769			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100071623	PURCELLVILLE	VA		10/14/2021		8,194		(421)			(421)		7,773	7,773			
100101171	MONTGOMERY	TX		04/28/2023		7,356		417			417		7,774	7,774			
100101843	LAWRENCEVILLE	GA		04/06/2023		7,717		70			70		7,787	7,775		(12)	(12)
100165887	SAN PEDRO LOS ANGELES	CA		08/30/2024		8,126		(351)			(351)		7,775	7,775			
100031084	MORENO VALLEY	CA		03/29/2019		6,170		1,606			1,606		7,777	7,777			
100045113	KISSIMMEE	FL		11/19/2020		8,771		(994)			(994)		7,777	7,777			
100083049	CORONA	CA		05/11/2022		8,549		(765)			(765)		7,783	7,777		(6)	(6)
100142814	SANTA CLARITA	CA		02/08/2024		8,131		(353)			(353)		7,778	7,778			
100118004	RANCHO CORDOVA	CA		07/20/2023		6,971		808			808		7,778	7,778			
100089433	KENMORE	WA		11/18/2022		8,043		(242)			(242)		7,801	7,778		(23)	(23)
100111076	LAKE FOREST	CA		06/29/2023		6,553		1,228			1,228		7,781	7,781			
100049450	ONTARIO	CA		11/20/2020		8,928		(1,147)			(1,147)		7,781	7,781			
100043106	NEWARK	NJ		05/28/2020		7,103		678			678		7,782	7,782			
100102750	DOWNEY	CA		06/22/2023		8,304		(522)			(522)		7,782	7,782			
100111425	MANHASSET	NY		06/29/2023		4,658		3,125			3,125		7,783	7,783			
100087458	CORAL SPRINGS	FL		10/25/2022		6,627		1,157			1,157		7,783	7,783			
100055601	AUBURNDALE	FL		03/23/2021		8,403		(618)			(618)		7,784	7,784			
100136289	HUNTSVILLE	AL		11/20/2023		7,478		308			308		7,786	7,785		(1)	(1)
100136437	DAWSONVILLE	GA		11/20/2023		6,507		1,278			1,278		7,786	7,786			
100109157	HEBER CITY	UT		07/21/2023		7,734		52			52		7,786	7,786			
100026619	PATTERSON	CA		09/26/2018		7,410		376			376		7,786	7,786			
100068216	WASHINGTON	DC		08/25/2021		8,075		(289)			(289)		7,786	7,786			
100039013	KILKENNY	IRL		09/27/2019		4,150		3,831			3,831	(51)	7,930	7,787		(127)	(17)	(143)
100152665	SARASOTA	FL		05/17/2024		7,933		(154)			(154)		7,779	7,787		8	8
100116148	SAN FRANCISCO	CA		07/20/2023		5,220		2,567			2,567		7,787	7,787			
100057742	EMERSON	NJ		06/30/2021		8,216		(427)			(427)		7,789	7,789			
100061385	HENDERSONVILLE	NC		06/01/2021		7,721		68			68		7,789	7,789			
100139226	LAWRENCEVILLE	GA		12/28/2023		7,875		(86)			(86)		7,789	7,789			
100129419	WESTFIELD	IN		09/29/2023		7,863		(73)			(73)		7,790	7,790			
100078453	MINNETONKA	MN		01/25/2022		7,860		(69)			(69)		7,791	7,791			
100068056	BOTHELL	WA		09/23/2021		7,920		(128)			(128)		7,792	7,792			
100159482	SURFSIDE BEACH	SC		07/15/2024		8,117		(324)			(324)		7,793	7,793			
100103371	IRVINE	CA		06/16/2023		8,192		(399)			(399)		7,793	7,793			
100064092	NEW EGYPT	NJ		07/01/2021		7,296		499			499		7,795	7,795			
100118016	CHINO	CA		07/20/2023		6,491		1,305			1,305		7,796	7,796			
100118821	BOCA RATON	FL		08/30/2023		7,938		(141)			(141)		7,796	7,796			
100154686	BROOKLYN	NY		07/19/2024		9,389		(1,593)			(1,593)		7,796	7,796			
100153790	ENCINITAS	CA		07/10/2024		8,115		(317)			(317)		7,798	7,798			
100057618	NEWARK	NJ		06/30/2021		8,044		(245)			(245)		7,798	7,798			
100087218	MURRIETA	CA		10/25/2022		7,011		788			788		7,799	7,799			
100061310	HOPKINS	MN		06/01/2021		7,723		77			77		7,800	7,800			
100128167	MYRTLE BEACH	SC		09/18/2023		7,244		556			556		7,800	7,800			
100079858	SAINT AUGUSTINE	FL		04/25/2022		7,937		(136)			(136)		7,801	7,801			
100107966	LA MIRADA	CA		05/22/2023		8,161		(360)			(360)		7,801	7,801			
100043337	WISC RAPIDS	WI		08/13/2020		8,021		(218)			(218)		7,803	7,803			
100027021	DOVER TWP	NJ		09/26/2018		6,286		1,517			1,517		7,803	7,803			
100129574	DANA POINT	CA		09/29/2023		8,052		(246)			(246)		7,806	7,806			
100149762	YONKERS	NY		04/26/2024		8,367		(558)			(558)		7,808	7,808			
100030348	LAKELAND	FL		12/20/2018		6,910		898			898		7,808	7,808			
100074422	LAS VEGAS	NV		12/02/2021		9,208		(1,399)			(1,399)		7,809	7,809			
100019689	ENGLEWOOD	CO		07/26/2018		8,050		(241)			(241)		7,809	7,809			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100018052	LEHI	UT		06/08/2018		7,649		161			161		7,810	7,810			
100065496	HOUSTON	TX		07/28/2021		8,383		(535)			(535)		7,848	7,811		(37)	(37)
100048943	HIALEAH	FL		11/20/2020		8,723		(912)			(912)		7,811	7,811			
100055193	SHREVEPORT	LA		03/23/2021		7,901		(90)			(90)		7,811	7,811			
100118864	BELLINGHAM	WA		08/30/2023		8,065		(252)			(252)		7,812	7,812			
100116163	RIVERSIDE	CA		07/20/2023		3,073		4,741			4,741		7,814	7,814			
100101037	PAGOSA SPRINGS	CO		04/28/2023		5,801		2,013			2,013		7,814	7,814			
100081430	BATH	NC		03/18/2022		7,532		298			298		7,830	7,814		(16)	(16)
100120478	EDGARTOWN	MA		08/18/2023		5,874		1,941			1,941		7,815	7,815			
100067401	ANNA	TX		09/23/2021		8,089		(273)			(273)		7,816	7,816			
100080785	WINTER GARDEN	FL		03/15/2022		8,042		(223)			(223)		7,820	7,816		(4)	(4)
100131590	KALISPELL	MT		10/06/2023		7,533		285			285		7,818	7,816		(2)	(2)
100138371	MANCHESTER	MD		12/18/2023		8,149		(332)			(332)		7,817	7,817			
100012337	LAKE WORTH	FL		04/28/2017		7,474		344			344		7,818	7,817		(1)	(1)
100049252	WHITTIER	CA		11/20/2020		9,038		(1,220)			(1,220)		7,818	7,818			
100060262	EAST PROVIDENCE	RI		06/25/2021		8,024		(206)			(206)		7,818	7,818			
100088815	SAN FRANCISCO	CA		11/15/2022		8,242		(423)			(423)		7,819	7,819			
100088963	LAVALLETTE	NJ		11/15/2022		8,418		(598)			(598)		7,820	7,820			
100080393	LAHAINA	HI		04/14/2022		8,351		(523)			(523)		7,828	7,820		(8)	(8)
100090997	JURUPA VALLEY	CA		01/31/2023		8,236		(416)			(416)		7,820	7,820			
100110305	ESTES PARK	CO		06/30/2023		7,874		(54)			(54)		7,820	7,820			
100011140	HACIENDA HEIGHTS	CA		12/23/2016		7,906		(86)			(86)		7,820	7,820			
100118010	ONTARIO	CA		07/20/2023		6,845		976			976		7,821	7,821			
100082354	PRESCOTT	AZ		04/14/2022		8,268		(446)			(446)		7,821	7,821			
100080518	MIAMI	FL		03/10/2022		8,488		(666)			(666)		7,821	7,821			
100044445	SHERMAN OAKS	CA		11/19/2020		8,946		(1,123)			(1,123)		7,823	7,823			
100111247	THORNTON	CO		06/29/2023		7,340		484			484		7,824	7,824			
100162757	PORTLAND	OR		08/12/2024		7,958		(133)			(133)		7,825	7,825			
100065228	LOS ANGELES	CA		07/14/2021		8,117		(292)			(292)		7,825	7,825			
100012348	SANTA CLARITA	CA		04/28/2017		6,812		1,020			1,020		7,832	7,829		(3)	(3)
100118882	VACAVILLE	CA		08/30/2023		8,153		(323)			(323)		7,830	7,830			
100042959	OXNARD	CA		05/28/2020		7,510		320			320		7,830	7,830			
100046096	MAPLE VALLEY	WA		11/25/2020		8,274		(444)			(444)		7,830	7,830			
100081157	JARRELL	TX		03/18/2022		7,436		394			394		7,830	7,830			
100145848	DEL MAR	CA		03/15/2024		8,477		(646)			(646)		7,831	7,831			
100080799	ST AUGUSTINE	FL		03/24/2022		8,548		(716)			(716)		7,832	7,832			
100139189	ROLLING HILLS ESTATES	CA		12/28/2023		8,191		(359)			(359)		7,832	7,832			
100121008	LATHROP	CA		08/30/2023		7,334		504			504		7,838	7,833		(6)	(6)
100112564	BOSTON	MA		06/29/2023		7,319		514			514		7,833	7,833			
100011750	COLUMBIA	SC		03/08/2017		5,665		2,170			2,170		7,835	7,835			
100131917	WEEHAWKEN	NJ		10/13/2023		7,942		(108)			(108)		7,835	7,835			
100071642	WOODBRIDGE	VA		10/14/2021		8,294		(457)			(457)		7,836	7,836			
100107859	WEST HOLLYWOOD	CA		06/29/2023		8,509		(672)			(672)		7,836	7,836			
100079178	CAPE CORAL	FL		02/24/2022		7,978		(140)			(140)		7,837	7,837			
100047024	PLAINFIELD	IL		11/20/2020		8,990		(1,151)			(1,151)		7,839	7,839			
100135633	CHARLOTTE	NC		11/09/2023		(9,913)		17,754			17,754		7,841	7,841			
100132800	CAYCE	SC		11/03/2023		8,203		(361)			(361)		7,842	7,842			
100065736	UNION CITY	NJ		07/28/2021		8,093		(250)			(250)		7,842	7,842			
100114542	NORCO	CA		06/29/2023		8,464		(621)			(621)		7,843	7,843			
100048486	KERMAN	CA		11/20/2020		9,076		(1,233)			(1,233)		7,843	7,843			
100031069	ELK GROVE	CA		03/29/2019		3,369		4,475			4,475		7,844	7,844			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100055903	WILMINGTON	CA		03/26/2021		8,358		(514)			(514)		7,844	7,844			
100049488	SPRINGFIELD GARDENS	NY		11/20/2020		7,896		(51)			(51)		7,844	7,844			
100079060	EL MONTE	CA		02/24/2022		8,197		(353)			(353)		7,845	7,845			
100089613	FORT LAUDERDALE	FL		01/30/2023		8,424		(579)			(579)		7,845	7,845			
100117407	CARSON	CA		07/20/2023		5,972		1,874			1,874		7,846	7,846			
100159007	AUSTIN	TX		08/15/2024		8,315		(469)			(469)		7,846	7,846			
100030304	COOPER CITY	FL		12/20/2018		7,527		320			320		7,846	7,846			
100012872	DRYDEN	MI		05/25/2017		1,103		6,743			6,743		7,847	7,847			
100088257	QUEENS	NY		10/17/2022		8,638		(791)			(791)		7,847	7,847			
100014375	FARMINGDALE	NY		09/27/2017		6,314		1,533			1,533		7,847	7,847			
100023541	GETTYSBURG	PA		09/04/2018		8,184		(337)			(337)		7,847	7,847			
100120474	FORT LAUDERDALE	FL		08/18/2023		7,766		82			82		7,848	7,848			
100024839	CHANDLER	AZ		09/20/2018		5,748		2,100			2,100		7,848	7,848			
100130449	HOUSTON	TX		09/28/2023		8,360		(511)			(511)		7,849	7,849			
100118015	TEMPLE CITY	CA		07/20/2023		(8,990)		16,840			16,840		7,850	7,850			
100133883	HIALEAH	FL		10/24/2023		8,369		(519)			(519)		7,850	7,850			
100112963	SUN VALLEY	NV		06/29/2023		8,394		(543)			(543)		7,851	7,851			
100028585	PITTSBURG	CA		10/26/2018		7,604		247			247		7,851	7,851			
100081614	HUNTINGTON BEACH	CA		03/24/2022		7,933		(81)			(81)		7,852	7,852			
100048691	ELK GROVE	CA		11/20/2020		9,514		(1,661)			(1,661)		7,853	7,853			
100107792	MYRTLE BEACH	SC		05/19/2023		6,974		880			880		7,854	7,853		(1)	(1)
100083655	BATTLE GROUND	WA		06/23/2022		8,490		(636)			(636)		7,853	7,853			
100117354	OAKLAND	CA		07/20/2023		4,235		3,618			3,618		7,853	7,853			
100117484	SEVIERVILLE	TN		07/20/2023		8,073		(219)			(219)		7,853	7,853			
100110358	NORTH BAY VILLAGE	FL		06/30/2023		7,876		(22)			(22)		7,854	7,854			
100101561	SAN FERNANDO	CA		04/26/2023		7,801		50			50		7,852	7,855		3	3
100047529	LOS ANGELES	CA		11/20/2020		8,170		(315)			(315)		7,855	7,855			
100057528	NEWTON	MA		06/30/2021		8,124		(268)			(268)		7,856	7,856			
100080978	UNION CITY	CA		03/18/2022		7,368		488			488		7,856	7,856			
100029801	CHARLESTON	SC		10/26/2018		5,813		2,044			2,044		7,857	7,857			
100080018	WELLINGTON	FL		04/25/2022		7,338		519			519		7,857	7,857			
100154568	LAS VEGAS	NV		06/14/2024		8,524		(667)			(667)		7,857	7,857			
100140847	ESCONDIDO	CA		03/06/2024		8,267		(409)			(409)		7,858	7,858			
100141550	AGUA DULCE	CA		01/30/2024		8,331		(473)			(473)		7,858	7,858			
100075253	LAKEWOOD	CA		12/01/2021		8,284		(426)			(426)		7,859	7,859			
100119250	LAKEHEAD	CA		07/31/2023		8,120		(260)			(260)		7,861	7,859		(1)	(1)
100128860	SAN JOSE	CA		09/21/2023		8,331		(471)			(471)		7,859	7,859			
100078030	BALDWIN	NY		01/12/2022		8,213		(353)			(353)		7,860	7,860			
100071524	LAKEVILLE	MN		10/14/2021		8,380		(520)			(520)		7,860	7,860			
100080758	ASHEVILLE	NC		03/24/2022		8,738		(877)			(877)		7,861	7,861			
100110624	NASHVILLE	TN		06/30/2023		7,360		501			501		7,861	7,861			
100120009	NORTH LAS VEGAS	NV		08/11/2023		7,486		376			376		7,862	7,862			
100054493	YELLOW SPRINGS	OH		03/23/2021		8,049		(186)			(186)		7,863	7,863			
100138415	WESLEY CHAPEL	FL		12/18/2023		8,334		(470)			(470)		7,864	7,864			
100086981	ONTARIO	CA		11/04/2022		7,993		(127)			(127)		7,865	7,865			
100011340	COLUMBUS	OH		01/27/2017		8,263		(397)			(397)		7,866	7,866			
100100871	COLLEGE PARK	MD		04/28/2023		7,076		791			791		7,867	7,867			
100112972	PHILADELPHIA	PA		06/29/2023		3,208		4,659			4,659		7,867	7,867			
100060497	LINCOLN	NE		06/01/2021		7,819		49			49		7,868	7,868			
100028305	LAKE VILLA	IL		10/26/2018		6,888		981			981		7,869	7,869			
100064373	WINDERMERE	FL		07/01/2021		7,759		110			110		7,869	7,869			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110272	FORT MYERS	FL		06/30/2023		8,243		(369)			(369)		7,874	7,869		(5)	(5)
100029620	ELKRIDGE	MD		10/26/2018		7,337		533			533		7,870	7,869			
100164005	BEVERLY HILLS	CA		08/21/2024		8,618		(748)			(748)		7,870	7,870			
100071835	NEWTON	NJ		10/14/2021		8,323		(451)			(451)		7,871	7,871		(1)	(1)
100133479	FRIENDSWOOD	TX		10/19/2023		7,868		4			4		7,873	7,873			
100081459	AUSTIN	TX		03/18/2022		7,328		545			545		7,873	7,873			
100032078	UNION CITY	CA		03/29/2019		7,293		580			580		7,873	7,873			
100135787	COOPER CITY	FL		11/10/2023		8,103		(230)			(230)		7,873	7,873			
100154782	LA QUINTA	CA		07/19/2024		8,808		(935)			(935)		7,874	7,874			
100135230	HENDERSON	NV		11/08/2023		6,512		1,362			1,362		7,874	7,874			
100100400	BRONX	NY		04/27/2023		6,077		1,798			1,798		7,875	7,875			
100065170	UNIVERSITY PLACE	WA		07/14/2021		8,307		(432)			(432)		7,875	7,875			
100081186	ATLANTA	GA		03/18/2022		7,371		505			505		7,876	7,876			
100132706	MAGNOLIA	TX		11/03/2023		8,504		(628)			(628)		7,876	7,876			
100130301	UPLAND	CA		09/28/2023		8,143		(266)			(266)		7,878	7,878			
100081547	SAN MATEO	CA		03/18/2022		7,619		259			259		7,878	7,878			
100135539	GULF SHORES	AL		11/13/2023		7,192		687			687		7,879	7,879			
100043873	ROSEMEAD	CA		08/19/2020		7,708		172			172		7,880	7,880			
100137866	OAKRIDGE	NC		12/08/2023		8,517		(636)			(636)		7,881	7,881			
100065688	JACKSON	CA		07/28/2021		8,486		(604)			(604)		7,882	7,881		(1)	(1)
100023361	FREDERICKSBURG	VA		08/16/2018		8,122		(239)			(239)		7,883	7,883			
100046337	VENTURA	CA		11/25/2020		8,968		(1,083)			(1,083)		7,885	7,883		(2)	(2)
100076840	FRISCO	TX		12/27/2021		9,198		(1,315)			(1,315)		7,883	7,883			
100028160	PORT ORANGE	FL		10/26/2018		5,820		2,064			2,064		7,884	7,884			
100031086	MANTECA	CA		03/29/2019		6,489		1,395			1,395		7,884	7,884			
100134842	SAN FRANCISCO	CA		10/30/2023		7,723		161			161		7,885	7,885			
100025252	LYNWOOD	CA		09/20/2018		8,243		(354)			(354)		7,889	7,889			
100066136	ELK GROVE	CA		08/02/2021		7,908		(19)			(19)		7,889	7,889			
100110375	SAINT GEORGE	UT		06/30/2023		7,496		395			395		7,890	7,890			
100029913	SAGINAW	MI		12/20/2018		7,833		58			58		7,891	7,891			
100084282	UTRECHT	NLD		06/30/2022		8,323						(421)	7,902	7,892	(10)		(10)
100089031	MORENO VALLEY	CA		11/04/2022		8,425		(531)			(531)		7,894	7,894			
100126801	TRACY	CA		08/30/2023		2,313		5,582			5,582		7,895	7,895			
100118200	WESLEY CHAPEL	FL		07/21/2023		8,541		(645)			(645)		7,896	7,896			
100153736	ALMERE	NLD		05/30/2024		8,016							8,016	7,896	(120)		(120)
100079803	UPLAND	CA		04/25/2022		7,412		485			485		7,896	7,896			
100049142	ADDISON	IL		11/20/2020		8,592		(694)			(694)		7,898	7,898			
100065761	KENNER	LA		07/28/2021		8,458		(560)			(560)		7,899	7,898		(1)	(1)
100031718	SAN FRANCISCO	CA		03/29/2019		6,217		1,684			1,684		7,900	7,900			
100081859	RANCHO CUCAMONGA	CA		04/12/2022		8,767		(871)			(871)		7,896	7,900		4	4
100071704	LOS ANGELES	CA		10/14/2021		8,616		(714)			(714)		7,901	7,901			
100102048	LITHIA	FL		04/14/2023		8,335		(433)			(433)		7,902	7,902			
100081541	PROVIDENCE	RI		03/18/2022		7,466		437			437		7,902	7,902			
100142519	SAINT PAUL	MN		02/08/2024		8,242		(339)			(339)		7,903	7,903			
100071468	BOWIE	MD		10/26/2021		9,071		(1,168)			(1,168)		7,903	7,903			
100057836	CHULA VISTA	CA		06/30/2021		8,428		(524)			(524)		7,904	7,904			
100127290	LONG BRANCH	NJ		08/30/2023		7,158		746			746		7,905	7,905			
100063103	LEAGUE CITY	TX		07/01/2021		8,074		(168)			(168)		7,906	7,906			
100070511	PALMDALE	CA		09/23/2021		8,402		(496)			(496)		7,906	7,906			
100049357	BROOKLYN	NY		11/20/2020		9,419		(1,512)			(1,512)		7,906	7,906			
100079875	CAPE CANAVERAL	FL		04/08/2022		8,353		(446)			(446)		7,907	7,907			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065368	WINDERMERE	FL		07/28/2021		8,178		(271)			(271)		7,907	7,907			
100111980	SAN MARCOS	CA		06/29/2023		7,635		273			273		7,908	7,908			
100049724	WEST COVINA	CA		11/20/2020		8,195		(287)			(287)		7,908	7,908			
100057649	FORT COLLINS	CO		06/30/2021		8,150		(242)			(242)		7,908	7,908			
100076585	ANAHEIM	CA		12/16/2021		9,431		(1,523)			(1,523)		7,909	7,909			
100012557	LINCOLNWOOD	IL		04/28/2017		7,655		254			254		7,909	7,909			
100081145	MECHANICSVILLE	VA		03/18/2022		7,405		505			505		7,910	7,910			
100144015	JUPITER	FL		03/07/2024		8,162		(251)			(251)		7,911	7,911			
100149044	SAN CLEMENTE	CA		04/19/2024		8,051		(140)			(140)		7,911	7,911			
100127520	DAWSONVILLE	GA		09/08/2023		7,755		156			156		7,912	7,912			
100148491	SHERMAN	TX		04/12/2024		8,265		(360)			(360)		7,905	7,912		7	7
100118955	THOUSAND OAKS	CA		07/27/2023		8,671		(758)			(758)		7,913	7,913			
100120801	MARLTON	NJ		08/25/2023		7,907		6			6		7,914	7,914			
100054368	WEST NEW YORK	NJ		03/23/2021		9,332		(1,418)			(1,418)		7,914	7,914			
100139845	UNITED KINGDOM	GBR		12/18/2023		7,980						(63)	7,917	7,914	(3)		(3)
100150182	DIX HILLS	NY		04/30/2024		8,888		(973)			(973)		7,915	7,915			
100116286	LARGO	FL		07/20/2023		6,367		1,548			1,548		7,915	7,915			
100081400	PUYALLUP	WA		03/18/2022		7,445		470			470		7,916	7,916			
100057511	GARFIELD	NJ		06/30/2021		8,285		(367)			(367)		7,918	7,918			
100111122	THOMASTON	CT		06/29/2023		4,896		3,022			3,022		7,918	7,918			
100012597	ROCHESTER HILLS	MI		05/25/2017		6,303		1,615			1,615		7,918	7,918			
100137145	PROSPER	TX		11/28/2023		8,239		(320)			(320)		7,918	7,918			
100117318	FARMINGDALE	NY		07/20/2023		3,834		4,086			4,086		7,920	7,920			
100014389	ARLINGTON	VA		09/27/2017		6,825		1,094			1,094		7,920	7,920			
100086736	THOUSAND OAKS	CA		09/30/2022		8,224		(303)			(303)		7,921	7,921			
100115737	BALTIMORE	MD		07/20/2023		8,021		(100)			(100)		7,921	7,921			
100043890	WESTON	FL		08/19/2020		7,773		149			149		7,922	7,922			
100132055	MURRIETA	CA		10/13/2023		6,919		1,004			1,004		7,923	7,923			
100088005	PALMETTO BAY	FL		10/25/2022		7,651		273			273		7,924	7,924			
100062562	KINGWOOD	TX		07/01/2021		8,133		(208)			(208)		7,925	7,925			
100079222	SAN DIEGO	CA		02/14/2022		8,776		(850)			(850)		7,926	7,926			
100116753	ROUND ROCK	TX		07/20/2023		4,731		3,195			3,195		7,926	7,926			
100079401	ARVADA	CO		03/17/2022		8,586		(660)			(660)		7,927	7,927			
100108923	ODESSA	FL		05/31/2023		8,240		(313)			(313)		7,927	7,927			
100045519	CHULA VISTA	CA		11/25/2020		8,135		(203)			(203)		7,933	7,927		(5)	(5)
100084759	ROWLAND HEIGHTS	CA		08/02/2022		8,103		(176)			(176)		7,927	7,927			
100065352	BEAVERTON	OR		07/28/2021		8,490		(562)			(562)		7,928	7,928			
100102780	WINCHESTER	CA		06/22/2023		8,544		(615)			(615)		7,929	7,929			
100026337	CORONA	NY		09/20/2018		7,920		9			9		7,930	7,930			
100088197	SIMI VALLEY	CA		10/13/2022		8,505		(575)			(575)		7,931	7,931			
100065592	PHILADELPHIA	PA		07/28/2021		8,620		(688)			(688)		7,931	7,931			
100030354	CYPRESS	CA		12/20/2018		6,566		1,366			1,366		7,932	7,932			
100156673	MIRAMAR	FL		06/24/2024		8,382		(450)			(450)		7,933	7,933			
100062206	KULA	HI		07/01/2021		7,645		289			289		7,933	7,933			
100025096	SACRAMENTO	CA		09/20/2018		7,099		835			835		7,934	7,934			
100057983	VANCOUVER	WA		06/30/2021		8,376		(441)			(441)		7,935	7,935			
100115013	SAN DIEGO	CA		07/14/2023		7,356		580			580		7,936	7,936			
100134816	AREA OF SUN VALLEY LOS ANGELE	CA		10/30/2023		6,804		1,133			1,133		7,937	7,937			
100048934	PORTLAND	OR		11/20/2020		8,420		(482)			(482)		7,938	7,938			
100108043	SCOTTSDALE	AZ		05/25/2023		8,158		(220)			(220)		7,938	7,938			
100152839	FORT WORTH	TX		05/22/2024		8,164		(225)			(225)		7,938	7,938			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130294	DRIPPING SPRINGS	TX		09/28/2023		8,019		(81)			(81)		7,938	7,938			
100090428	PALMDALE	CA		12/28/2022		8,414		(474)			(474)		7,940	7,940			
100113351	UKIAH	CA		06/29/2023		7,181		759			759		7,940	7,940			
100101031	SAN BERNARDINO	CA		04/28/2023		5,915		2,025			2,025		7,940	7,940			
100150207	DANVILLE	CA		04/30/2024		8,601		(661)			(661)		7,940	7,940			
100049487	LOS ANGELES	CA		11/20/2020		8,906		(965)			(965)		7,940	7,940			
100129798	SYLMAR AREA LOS ANGELES	CA		09/27/2023		8,280		(338)			(338)		7,942	7,942			
100139722	UNITED KINGDOM	GBR		12/18/2023		7,981						(63)	7,918	7,942	25		25
100014949	SIMI VALLEY	CA		12/12/2017		8,139		(196)			(196)		7,943	7,943			
100148168	SAN DIEGO	CA		05/15/2024		7,826		117			117		7,943	7,943			
100111886	HAGERSTOWN	MD		06/29/2023		6,375		1,569			1,569		7,944	7,944			
100033460	GALWAY	IRL		06/21/2019		6,554		1,814			1,814	203	8,571	7,944	(372)	(255)	(627)
100112918	NORTH LAUDERDALE	FL		06/29/2023		7,528		418			418		7,946	7,946			
100030854	MORENO VALLEY	CA		04/09/2019		6,774		1,172			1,172		7,947	7,947			
100043692	UNIVERSITY HEIGHTS	OH		08/13/2020		7,635		312			312		7,947	7,947			
100080454	OSPREY	FL		03/10/2022		8,545		(595)			(595)		7,950	7,950			
100050019	ROCKVILLE	MD		11/20/2020		8,298		(347)			(347)		7,951	7,951			
100129227	TAMPA	FL		11/03/2023		7,752		199			199		7,951	7,951			
100131944	GARDEN CITY	UT		10/13/2023		7,823		129			129		7,952	7,952			
100101026	SAN DIEGO	CA		04/28/2023		5,873		2,079			2,079		7,953	7,953			
100081887	CHATSWORTH	CA		03/31/2022		8,320		(367)			(367)		7,953	7,953			
100090407	TORRANCE	CA		12/28/2022		7,868		86			86		7,954	7,953		(1)	(1)
100119280	ROCKWALL	TX		07/31/2023		8,316		(358)			(358)		7,958	7,953		(5)	(5)
100115119	KEY WEST	FL		07/17/2023		8,066		(112)			(112)		7,954	7,954			
100126907	POUGHKEEPSIE	NY		08/30/2023		6,456		1,498			1,498		7,954	7,954			
100048600	MIAMI	FL		11/20/2020		8,958		(1,003)			(1,003)		7,954	7,954			
100065608	LAS VEGAS	NV		07/28/2021		8,510		(555)			(555)		7,955	7,955			
100160973	WINNABOW	NC		07/24/2024		8,011		(55)			(55)		7,956	7,956			
100055401	TRACY	CA		03/23/2021		8,626		(670)			(670)		7,956	7,956			
100049149	BEAVERTON	OR		11/20/2020		9,036		(1,080)			(1,080)		7,956	7,956			
100137224	PANAMA CITY BEACH	FL		11/29/2023		8,285		(328)			(328)		7,957	7,957			
100013626	AUBURN	WA		05/25/2017		6,703		1,254			1,254		7,957	7,957			
100127503	VIENNA	VA		09/08/2023		7,533		424			424		7,957	7,957			
100031340	CHINO HILLS	CA		03/29/2019		6,559		1,398			1,398		7,958	7,958			
100060312	FAIRFAX	VA		06/25/2021		8,324		(365)			(365)		7,959	7,959			
100114798	NAPLES	FL		07/10/2023		8,003		(44)			(44)		7,960	7,960			
100045882	HOLMDEL	NJ		11/25/2020		9,124		(1,164)			(1,164)		7,960	7,960			
100083983	WILMINGTON AREA LOS ANGELES	CA		07/12/2022		7,822		139			139		7,961	7,961			
100102704	SAN FRANCISCO	CA		06/22/2023		1,422		6,540			6,540		7,961	7,961			
100158910	PORT SAINT LUCIE	FL		07/12/2024		8,351		(387)			(387)		7,964	7,964			
100119912	DEERFIELD BEACH	FL		08/10/2023		7,808		155			155		7,964	7,964			
100044262	CARSON	CA		08/19/2020		6,107		1,857			1,857		7,964	7,964			
100063007	MEDFORD LAKES	NJ		07/01/2021		7,821		142			142		7,964	7,964			
100087394	ST PETERSBURG	FL		10/25/2022		7,440		524			524		7,964	7,964			
100100437	MEDFORD	OR		04/27/2023		8,618		(647)			(647)		7,971	7,965		(6)	(6)
100026784	SPARTA	NJ		09/26/2018		6,973		993			993		7,966	7,966			
100071262	WESLEY CHAPEL	FL		10/01/2021		7,895		71			71		7,966	7,966			
100148576	SAN FRANCISCO	CA		04/12/2024		8,244		(283)			(283)		7,960	7,967		7	7
100116518	EL CAJON	CA		07/20/2023		5,748		2,220			2,220		7,968	7,968			
100080400	FOREST GROVE	OR		04/14/2022		8,225		(257)			(257)		7,969	7,969			
100050371	VALLEY STREAM	NY		11/20/2020		8,495		(526)			(526)		7,969	7,969			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101011	LAS VEGAS	NV		04/28/2023		5,757		2,212			2,212		7,969	7,969			
100100803	BROOKFIELD	CT		04/28/2023		6,952		1,017			1,017		7,969	7,969			
100120004	MORGAN HILL	CA		08/11/2023		8,405		(430)			(430)		7,974	7,974			
100155051	SEVIERVILLE	TN		07/19/2024		8,297		(321)			(321)		7,976	7,976			
100068193	HUNTINGTON PARK	CA		08/25/2021		8,342		(365)			(365)		7,977	7,977			
100100555	CARPINTERIA	CA		04/27/2023		8,730		(753)			(753)		7,977	7,977			
100118007	LOS ANGELES	CA		07/20/2023		7,072		905			905		7,977	7,977			
100100438	FLUSHING	NY		04/27/2023		7,629		348			348		7,977	7,977			
100152951	HOUSTON	TX		06/27/2024		8,387		(408)			(408)		7,978	7,978			
100050286	CENTREVILLE	VA		11/20/2020		9,555		(1,577)			(1,577)		7,978	7,978			
100077983	HESPERIA	CA		02/18/2022		8,427		(449)			(449)		7,979	7,979			
100090869	HILLSBOROUGH	NJ		01/31/2023		7,762		218			218		7,980	7,980			
100116830	SANTA ANA	CA		07/20/2023		3,579		4,403			4,403		7,982	7,982			
100080825	LINDENHURST	NY		03/15/2022		7,504		478			478		7,982	7,982			
100138961	HOLLYWOOD	FL		12/21/2023		2,281		5,701			5,701		7,982	7,982			
100116127	SAN FRANCISCO	CA		07/20/2023		4,941		3,043			3,043		7,983	7,983			
100026665	LA PUENTE	CA		09/26/2018		2,467		5,516			5,516		7,984	7,984			
100048882	MENIFEE	CA		11/20/2020		8,671		(686)			(686)		7,985	7,985			
100136372	AIKEN	SC		11/20/2023		7,750		235			235		7,985	7,985			
100023957	LOS ANGELES	CA		09/10/2018		9,364		(1,378)			(1,378)		7,986	7,986			
100138426	IRVINE	CA		12/18/2023		8,360		(373)			(373)		7,987	7,987			
100111678	REHOBOTH BEACH	DE		06/29/2023		7,638		351			351		7,989	7,989			
100032071	LOS ANGELES	CA		03/29/2019		7,277		715			715		7,991	7,991			
100071931	LOS ANGELES	CA		11/19/2021		9,062		(1,070)			(1,070)		7,992	7,992			
100087247	TINLEY PARK	IL		10/25/2022		6,865		1,128			1,128		7,993	7,993			
100101603	SAN DIEGO	CA		04/26/2023		8,220		(227)			(227)		7,994	7,994			
100114670	LOS ANGELES	CA		06/29/2023		8,571		(575)			(575)		7,996	7,996			
100055877	ELIZABETH	NJ		03/26/2021		8,621		(625)			(625)		7,996	7,996			
100115667	LINCOLN CITY	OR		07/20/2023		7,795		202			202		7,997	7,997			
100100475	BROOKLYN	NY		04/27/2023		6,129		1,869			1,869		7,997	7,997			
100075940	PORT ORCHARD	WA		01/07/2022		8,581		(584)			(584)		7,997	7,998			
100113928	SAN ANTONIO	TX		06/29/2023		6,596		1,402			1,402		7,998	7,998			
100025315	JAMAICA	NY		09/20/2018		7,589		411			411		8,000	8,000			
100119129	BALDWIN PARK	CA		07/28/2023		(6,304)		14,304			14,304		8,000	8,000			
100084978	RANCHO PALOS VERDES	CA		09/29/2022		8,219		(219)			(219)		8,000	8,000			
100147448	TRENTON	OH		04/03/2024		8,470		(470)			(470)		8,000	8,000			
100065347	HILLSBORO	OR		07/28/2021		8,568		(567)			(567)		8,000	8,000			
100078948	FERNDALE	WA		02/24/2022		8,144		(143)			(143)		8,001	8,001			
100031254	GONZALES	CA		03/29/2019		6,983		1,020			1,020		8,003	8,003			
100081657	PHOENIX	AZ		03/30/2022		8,218		(213)			(213)		8,004	8,004			
100065198	COMMERCE CITY	CO		07/14/2021		8,368		(363)			(363)		8,004	8,004			
100116999	AUSTIN	TX		07/20/2023		4,508		3,497			3,497		8,005	8,005			
100081300	RIVERSIDE	CA		03/18/2022		7,625		381			381		8,006	8,006			
100057961	BANNING	CA		06/30/2021		8,514		(507)			(507)		8,007	8,006		(1)	(1)
100065265	PHILADELPHIA	PA		07/28/2021		8,456		(449)			(449)		8,006	8,006			
100151174	IRVINE	CA		05/09/2024		8,473		(465)			(465)		8,007	8,007			
100070842	CORONA	CA		10/01/2021		8,109		(101)			(101)		8,008	8,008			
100031777	SAN FRANCISCO	CA		03/29/2019		6,441		1,568			1,568		8,009	8,009			
100045138	HENDERSON	NV		11/25/2020		8,649		(641)			(641)		8,009	8,009			
100061034	MANTECA	CA		06/01/2021		7,936		74			74		8,010	8,010			
100079196	RIVERSIDE	CA		02/24/2022		8,081		(70)			(70)		8,011	8,011			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100027051	FAIRFAX	VA		09/26/2018		6,178		1,833			1,833		8,011	8,011			
100101007	LONG BEACH	CA		04/28/2023		5,002		3,010			3,010		8,012	8,012			
100113974	MIAMI	FL		06/29/2023		7,636		377			377		8,013	8,013			
100078875	VALLEJO	CA		02/24/2022		7,638		376			376		8,014	8,014			
100135588	VON ORMY	TX		11/09/2023		7,938		77			77		8,014	8,014			
100078054	LOS ANGELES	CA		01/21/2022		8,654		(638)			(638)		8,017	8,017			
100118029	GARDEN GROVE	CA		07/20/2023		6,320		1,697			1,697		8,017	8,017			
100103676	MIRAMAR BEACH	FL		05/08/2023		8,046		(26)			(26)		8,019	8,017		(2)	(2)
100079295	SOUTH EASTON	MA		02/28/2022		8,606		(587)			(587)		8,018	8,018			
100011466	PALM COAST	FL		12/23/2016		6,993		1,025			1,025		8,019	8,019			
100087917	SACRAMENTO	CA		10/25/2022		8,279		(258)			(258)		8,021	8,021			
100029481	SILVER SPRING	MD		10/26/2018		7,043		979			979		8,021	8,021			
100043217	BRIDGEWATER	NJ		08/13/2020		8,860		(838)			(838)		8,022	8,022			
100110522	ISSAQUAH	WA		06/30/2023		8,132		(107)			(107)		8,024	8,024			
100011695	LOS ANGELES	CA		03/08/2017		4,783		3,243			3,243		8,026	8,026			
100078017	BAYVILLE	NY		01/12/2022		8,328		(302)			(302)		8,026	8,026			
100110980	CEDAR HILL	TX		06/29/2023		7,139		887			887		8,026	8,026			
100133504	HARVEY CEDARS	NJ		10/19/2023		8,146		(120)			(120)		8,026	8,026			
100060319	MARYSVILLE	WA		06/25/2021		8,334		(308)			(308)		8,026	8,026			
100141338	SAN BRUNO	CA		01/30/2024		4,621		3,406			3,406		8,027	8,027			
100111026	ABERDEEN	WA		06/29/2023		7,956		73			73		8,028	8,028			
100071552	LOS ANGELES	CA		10/14/2021		8,459		(430)			(430)		8,029	8,029			
100101501	SAN ANTONIO	TX		04/26/2023		8,161		(132)			(132)		8,029	8,029			
100030109	MONTEBELLO	CA		12/20/2018		6,368		1,661			1,661		8,029	8,029			
100031556	WEST HAVERSTRAW	NY		03/29/2019		8,012		18			18		8,030	8,030			
100143619	CHICAGO HEIGHTS	IL		02/21/2024		8,460		(429)			(429)		8,030	8,030			
100054811	WHITESTONE	NY		03/23/2021		9,239		(1,208)			(1,208)		8,031	8,031			
100067378	TODOS SANTOS	MEX		08/13/2021		8,031							8,031	8,031			
100071237	POTTSTOWN	PA		10/01/2021		7,947		85			85		8,032	8,032			
100117135	STATEN ISLAND	NY		07/20/2023		4,698		3,334			3,334		8,032	8,032			
100079698	BELTSVILLE	MD		04/08/2022		6,700		1,332			1,332		8,032	8,032			
100020281	LOMITA	CA		07/17/2018		8,232		(200)			(200)		8,032	8,032			
100079334	LAKE ELSINORE	CA		03/17/2022		8,825		(793)			(793)		8,032	8,032			
100115765	WOODSTOCK	GA		07/20/2023		8,405		(371)			(371)		8,034	8,032		(1)	(1)
100011938	DAMASCUS	MD		03/08/2017		7,781		252			252		8,033	8,033			
100053900	CHICAGO	IL		03/23/2021		8,760		(727)			(727)		8,033	8,033			
100054220	ALBEMARLE	NC		03/23/2021		8,046		(13)			(13)		8,033	8,033			
100128233	PARKLAND	FL		09/14/2023		8,462		(428)			(428)		8,033	8,033			
100132534	SANTA MONICA	CA		11/03/2023		7,917		117			117		8,034	8,034			
100114673	NAPLES	FL		06/29/2023		8,607		(572)			(572)		8,034	8,034			
100049603	DENVER	CO		11/20/2020		8,493		(459)			(459)		8,034	8,034			
100065195	HAMPTON	NH		07/14/2021		8,381		(346)			(346)		8,036	8,035		(1)	(1)
100118972	COLORADO SPRINGS	CO		07/27/2023		8,532		(495)			(495)		8,037	8,037			
100111978	SEATTLE	WA		06/29/2023		3,583		4,455			4,455		8,039	8,039			
100120611	SEVERNA PARK	MD		08/18/2023		7,884		155			155		8,039	8,039			
100013714	ATASCADERO	CA		05/25/2017		7,345		695			695		8,040	8,040			
100057927	ROSELLE	NJ		06/30/2021		8,054		(14)			(14)		8,040	8,040			
100027052	FAIRFIELD	CA		09/26/2018		6,304		1,737			1,737		8,041	8,041			
100148280	BUCHANAN DAM	TX		04/12/2024		8,348		(307)			(307)		8,041	8,041			
100148350	FORT WORTH	TX		04/12/2024		7,478		563			563		8,041	8,041			
100070431	MILL VALLEY	CA		09/23/2021		8,335		(294)			(294)		8,041	8,041			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091419	TAKOMA PARK	MD		02/22/2023		8,166		(124)			(124)		8,042	8,042			
100135931	LIBERTY HILL	TX		11/15/2023		8,527		(484)			(484)		8,042	8,042			
100061447	LOGANVILLE	GA		06/01/2021		7,975		68			68		8,043	8,043			
100032814	DUBLIN	IRL		06/21/2019		6,495		1,877			1,877	207	8,579	8,043	(386)	(150)	(536)
100048807	PLAINFIELD	NJ		11/20/2020		8,348		(302)			(302)		8,046	8,046			
100046888	CORAOPOLIS	PA		11/20/2020		8,016		30			30		8,046	8,046			
100117364	(VALLEY VILLAGE AREA)LOS ANGEL	CA		07/20/2023		(7,668)		15,716			15,716		8,048	8,048			
100102817	WARMINSTER	PA		06/22/2023		7,788		261			261		8,049	8,049			
100150637	SAN JOSE DEL CABO	MEX		05/03/2024		8,050							8,050	8,050			
100070452	GARFIELD	NJ		09/23/2021		8,770		(720)			(720)		8,051	8,050			
100079878	BONITA SPRINGS	FL		04/25/2022		8,406		(355)			(355)		8,051	8,051			
100110572	FOLSOM	CA		06/30/2023		8,075		(24)			(24)		8,051	8,051			
100068785	WHITE PINE	TN		09/01/2021		8,212		(160)			(160)		8,052	8,052			
100147668	LAS VEGAS	NV		04/04/2024		9,049		(997)			(997)		8,052	8,052			
100071719	COMMERCE	CA		10/14/2021		8,361		(309)			(309)		8,053	8,053			
100032083	HAYWARD	CA		03/29/2019		7,388		664			664		8,053	8,053			
100062632	SILVER SPRING	MD		07/01/2021		7,999		54			54		8,053	8,053			
100112408	OMAHA	NE		06/29/2023		7,823		230			230		8,053	8,053			
100068080	CANTON	GA		09/23/2021		7,815		239			239		8,054	8,054			
100135548	CEDAR LAKE	IN		11/13/2023		6,448		1,606			1,606		8,054	8,054			
100060865	FONTANA	CA		06/01/2021		7,980		79			79		8,059	8,059			
100117541	(VAN NUYS AREA) LOS ANGELES	CA		07/20/2023		7,121		938			938		8,059	8,059			
100109217	CORONA	CA		07/21/2023		7,980		80			80		8,060	8,060			
100075987	LITTLE FERRY	NJ		01/07/2022		8,592		(532)			(532)		8,060	8,060			
100136571	LOS ANGELES	CA		11/22/2023		8,769		(708)			(708)		8,060	8,060			
100079954	COMMERCE CITY	CO		04/25/2022		8,612		(551)			(551)		8,060	8,060			
100155453	SAINT ANTHONY	ID		06/18/2024		8,924		(863)			(863)		8,060	8,060			
100060281	THE WOODLANDS	TX		06/25/2021		8,590		(530)			(530)		8,060	8,060			
100138758	MISSOURI CITY	TX		12/21/2023		8,403		(342)			(342)		8,061	8,061			
100060876	HAMPTON	GA		06/01/2021		7,985		77			77		8,062	8,062			
100030648	CARSON	CA		04/09/2019		5,804		2,258			2,258		8,062	8,062			
100054340	ABINGTON	PA		03/23/2021		8,461		(397)			(397)		8,064	8,064			
100081644	FORT LEE	NJ		03/24/2022		7,945		117			117		8,063	8,064		2	2
100081238	PLANO	TX		03/18/2022		7,154		912			912		8,065	8,065			
100090977	ENCINITAS	CA		01/31/2023		8,567		(502)			(502)		8,065	8,065			
100146007	LOS ANGELES	CA		03/19/2024		8,584		(519)			(519)		8,065	8,065			
100031127	PARKLAND	FL		03/29/2019		7,777		289			289		8,066	8,066			
100082877	SALT LAKE CITY	UT		05/17/2022		8,357		(290)			(290)		8,067	8,067			
100062301	COLUMBUS	GA		07/01/2021		8,297		(229)			(229)		8,068	8,068			
100109224	YORBA LINDA	CA		07/21/2023		8,416		(327)			(327)		8,088	8,068		(20)	(20)
100061745	CHICAGO	IL		07/01/2021		8,145		(76)			(76)		8,070	8,070			
100027044	CAMARILLO	CA		09/26/2018		7,621		449			449		8,070	8,070			
100067157	ORLANDO	FL		08/02/2021		7,702		369			369		8,071	8,071			
100046763	COMPTON	CA		11/20/2020		8,974		(902)			(902)		8,072	8,072			
100065665	ORLANDO	FL		07/28/2021		8,608		(535)			(535)		8,072	8,072			
100136345	ATLANTA	GA		11/20/2023		6,252		1,822			1,822		8,074	8,074			
100137025	ERIE	CO		11/28/2023		5,536		2,538			2,538		8,074	8,074			
100044522	GRANADA HILLS	CA		11/19/2020		5,968		2,106			2,106		8,074	8,074			
100120853	LITCHFIELD PARK	AZ		08/25/2023		7,996		79			79		8,075	8,075			
100034613	CORK	IRL		06/21/2019		4,115		1,408			1,408	207	5,731	8,075	(370)	2,714	2,345
100110027	CHANDLER	AZ		06/23/2023		8,771		(695)			(695)		8,076	8,076			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067700	AUSTIN	TX		09/23/2021		8,173		(96)			(96)		8,077	8,077			
100067456	HOLLYWOOD	FL		09/23/2021		8,352		(275)			(275)		8,077	8,077			
100060729	GROVETOWN	GA		06/01/2021		8,017		60			60		8,077	8,077			
100067777	HOUSTON	TX		09/23/2021		8,807		(730)			(730)		8,077	8,077			
100054887	GEORGETOWN	TX		03/23/2021		9,374		(1,292)			(1,292)		8,082	8,079		(3)	(3)
100102364	NORCO	CA		06/07/2023		8,261		(182)			(182)		8,079	8,079			
100114010	LOXAHATCHEE	FL		06/29/2023		5,563		2,517			2,517		8,080	8,080			
100074415	SEDONA	AZ		12/02/2021		8,902		(822)			(822)		8,081	8,081			
100108320	THONOTOSASSA	FL		05/24/2023		8,470		(388)			(388)		8,082	8,081		(1)	(1)
100137618	MADISON	AL		12/08/2023		7,376		706			706		8,082	8,082			
100099911	PORTLAND	OR		03/28/2023		8,496		(413)			(413)		8,082	8,082			
100066239	LEVITOWN	NY		08/02/2021		8,140		(58)			(58)		8,083	8,083			
100141329	GEORGETOWN	TX		01/30/2024		8,673		(590)			(590)		8,083	8,083			
100100753	ALEXANDRIA	VA		04/28/2023		8,014		69			69		8,083	8,083			
100054145	NORTH BERGEN	NJ		03/23/2021		9,693		(1,609)			(1,609)		8,083	8,083			
100114806	LAKE ARROWHEAD	CA		07/10/2023		8,281		(201)			(201)		8,080	8,083		3	3
100067397	SAN JOSE DEL CABO	MEX		08/13/2021		8,083							8,083	8,083			
100065466	SACRAMENTO	CA		07/28/2021		8,993		(908)			(908)		8,085	8,085			
100137977	SAN DIEGO	CA		12/13/2023		7,906		179			179		8,085	8,085			
100067970	SEATTLE	WA		09/23/2021		8,414		(327)			(327)		8,086	8,086			
100071587	BROOKLYN PARK	MN		10/14/2021		8,613		(526)			(526)		8,087	8,087			
100025853	WAIMANALO	HI		09/20/2018		8,586		(499)			(499)		8,087	8,087			
100081461	MERIDIAN	ID		03/18/2022		7,560		528			528		8,087	8,087			
100079438	CHANDLER	AZ		03/17/2022		8,359		(270)			(270)		8,088	8,088			
100128931	BURBANK	CA		09/22/2023		8,632		(544)			(544)		8,089	8,089			
100078443	JURUPA VALLEY RIVERSID	CA		01/21/2022		8,610		(520)			(520)		8,090	8,090			
100126630	WEST CHESTER	PA		08/30/2023		6,452		1,638			1,638		8,090	8,090			
100146902	LA CANADA FLINTRIDGE	CA		03/26/2024		8,516		(432)			(432)		8,084	8,090		6	6
100115556	RIVERSIDE	CA		07/19/2023		8,501		(410)			(410)		8,091	8,091			
100136473	LAKEVILLE	MN		11/20/2023		6,761		1,331			1,331		8,092	8,091			
100103727	WOODLAND HILLS AREA LOS ANGEL	CA		05/08/2023		8,667		(576)			(576)		8,092	8,092			
100055908	BAYONNE	NJ		03/26/2021		8,649		(556)			(556)		8,093	8,093			
100140164	CLARKSVILLE	TN		01/09/2024		8,468		(375)			(375)		8,093	8,093			
100119065	RIVERSIDE	CA		07/27/2023		8,049		46			46		8,095	8,095			
100079210	UPPER MARLBORO	MD		02/24/2022		8,289		(194)			(194)		8,095	8,095			
100113823	PUYALLUP	WA		06/29/2023		7,106		990			990		8,096	8,096			
100112766	NAPLES	FL		06/29/2023		6,191		828			828		7,019	8,096		1,076	1,076
100027032	OXNARD	CA		09/26/2018		782		7,315			7,315		8,097	8,097			
100133418	DRAPER	UT		10/19/2023		8,482		(382)			(382)		8,099	8,099			
100078734	WILDOMAR	CA		02/25/2022		8,997		(897)			(897)		8,100	8,100			
100062964	MIDLOTHIAN	VA		07/01/2021		8,306		(206)			(206)		8,100	8,100			
100054792	SAN JOSE	CA		03/23/2021		9,442		(1,341)			(1,341)		8,101	8,101			
100057744	LAS VEGAS	NV		06/30/2021		8,745		(643)			(643)		8,102	8,102			
100119293	SAN JUAN ISLAND	WA		07/31/2023		8,036		66			66		8,102	8,102			
100054976	LITHONIA	GA		03/23/2021		8,358		(255)			(255)		8,103	8,103			
100046954	SAN GABRIEL	CA		11/20/2020		8,229		(126)			(126)		8,103	8,103			
100026175	ARLINGTON	WA		09/20/2018		7,885		220			220		8,104	8,104			
100031227	MERCED	CA		03/29/2019		7,600		505			505		8,105	8,105			
100024017	FREDERICKSBURG	VA		09/10/2018		8,271		(166)			(166)		8,105	8,105			
100137492	SIMI VALLEY	CA		01/11/2024		8,831		(723)			(723)		8,107	8,107			
100044015	BAYTOWN	TX		08/19/2020		8,568		(460)			(460)		8,108	8,108			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137344	GLENDALE	CA		12/01/2023		8,334		(225)			(225)		8,109	8,109			
100132307	WOODSTOCK	GA		10/13/2023		7,220		889			889		8,109	8,109			
100116105	GLENDALE	CA		07/20/2023		4,789		3,320			3,320		8,109	8,109			
100164750	RIVERVIEW	FL		08/26/2024		8,370		(261)			(261)		8,109	8,109			
100132559	MONTVALE	NJ		11/03/2023		7,648		462			462		8,111	8,111			
100029222	WESTMINSTER	CA		10/26/2018		7,742		369			369		8,111	8,111			
100100441	FONTANA	CA		04/27/2023		5,951		2,161			2,161		8,112	8,112			
100025941	LOS ANGELES	CA		09/20/2018		7,447		665			665		8,112	8,112			
100110943	STUARTS DRAFT	VA		06/29/2023		8,319		(207)			(207)		8,112	8,112			
100109215	APOPKA	FL		07/21/2023		7,970		143			143		8,113	8,113			
100055868	ASBURY PARK	NJ		03/26/2021		8,801		(687)			(687)		8,114	8,114			
100132403	SAN JOSE	CA		11/03/2023		7,781		333			333		8,114	8,114			
100087722	SYRACUSE	UT		10/07/2022		8,506		(392)			(392)		8,114	8,114			
100088789	MORRISTOWN	TN		11/15/2022		7,942		173			173		8,114	8,114			
100116161	RIDGEFIELD	NJ		07/20/2023		5,617		2,498			2,498		8,115	8,115			
100141455	LOS ANGELES	CA		01/30/2024		8,889		(774)			(774)		8,115	8,115			
100026722	RANCHO MIRAGE	CA		09/26/2018		7,598		518			518		8,116	8,116			
100171627	CELINA	TX		10/16/2024		8,392		(275)			(275)		8,117	8,117			
100140217	COSTA MESA	CA		01/11/2024		8,956		(837)			(837)		8,119	8,119			
100118979	TEMPE	AZ		07/27/2023		8,483		(365)			(365)		8,119	8,119			
100114913	CALABASAS	CA		07/13/2023		8,804		(685)			(685)		8,119	8,119			
100045756	BROOKLYN	NY		11/25/2020		8,021		98			98		8,120	8,120			
100024750	PALISADES PARK	NJ		09/20/2018		6,837		1,283			1,283		8,120	8,120			
100157601	AVON	CO		06/28/2024		8,993		(874)			(874)		8,120	8,120			
100057661	MOUNT VERNON	WA		06/30/2021		8,399		(277)			(277)		8,121	8,121			
100018313	(NORTH HOLLYWOOD AREA)	CA		06/27/2018		8,521		(400)			(400)		8,121	8,121			
100054399	CHESTER	PA		03/23/2021		8,547		(425)			(425)		8,122	8,122			
100136594	BOZEMAN	MT		11/22/2023		8,643		(521)			(521)		8,122	8,122			
100145842	COLFAX	WI		03/15/2024		8,390		(268)			(268)		8,122	8,122			
100112475	ALGONQUIN	IL		06/29/2023		4,447		3,675			3,675		8,122	8,122			
100054380	LAS VEGAS	NV		03/23/2021		8,767		(645)			(645)		8,123	8,123			
100129483	SPRING VALLEY	NY		09/29/2023		7,654		469			469		8,123	8,123			
100126634	CREWE	VA		08/30/2023		8,170		(47)			(47)		8,123	8,123			
100054515	ALLENTON	MI		03/23/2021		8,597		(474)			(474)		8,124	8,124			
100076661	MIAMI	FL		12/16/2021		8,645		(520)			(520)		8,125	8,125			
100131827	LAS VEGAS	NV		10/06/2023		8,595		(468)			(468)		8,127	8,127			
100134277	LA MESA	CA		10/27/2023		8,791		(664)			(664)		8,127	8,127			
100129524	SAN FERNANDO	CA		09/29/2023		8,501		(374)			(374)		8,127	8,127			
100137123	CASTRO VALLEY	CA		11/28/2023		8,206		(78)			(78)		8,128	8,128			
100043137	SCHRIEVER	LA		05/28/2020		8,166		(38)			(38)		8,129	8,129			
100071396	LIBERTY	MO		10/01/2021		7,798		331			331		8,129	8,129			
100055066	GANSEVOORT	NY		03/23/2021		8,579		(450)			(450)		8,130	8,130			
100047270	PORTLAND	OR		11/20/2020		8,997		(865)			(865)		8,132	8,132			
100102779	HENDERSON	NV		06/22/2023		8,747		(615)			(615)		8,132	8,132			
100080171	BERTRAM	TX		02/25/2022		7,344		788			788		8,133	8,133			
100116391	PETOSKEY	MI		07/20/2023		7,873		261			261		8,134	8,134			
100112533	PORTLAND	OR		06/29/2023		6,702		1,432			1,432		8,134	8,134			
100078998	CLOVIS	CA		02/24/2022		8,336		(201)			(201)		8,135	8,135			
100014374	SACRAMENTO	CA		09/27/2017		6,549		1,586			1,586		8,135	8,135			
100099773	THE BRONX	NY		02/28/2023		47,161		(39,026)			(39,026)		8,135	8,135			
100134329	GLENDALE	AZ		10/27/2023		8,700		(564)			(564)		8,136	8,136			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103337	DEN HAAG	NLD		04/28/2023		8,331						(15)	8,316	8,136	(179)		(179)
100053853	ROCHESTER	NY		03/23/2021		11,051		(2,914)			(2,914)		8,137	8,137			
100032120	ANTIOCH	CA		03/29/2019		7,660		477			477		8,137	8,137			
100114901	RICHMOND	VA		07/13/2023		8,346		(216)			(216)		8,130	8,138		7	7
100100722	GREELEY	CO		04/28/2023		7,723		416			416		8,139	8,139			
100015841	LAGUNA BEACH	CA		02/27/2018		8,199		(59)			(59)		8,139	8,139			
100078686	DIAMOND BAR	CA		02/02/2022		7,894		246			246		8,140	8,140			
100137867	NEWBERRY	FL		12/08/2023		(13,729)		21,869			21,869		8,140	8,140			
100044246	FREEDOM	CA		08/19/2020		6,004		2,136			2,136		8,140	8,140			
100117510	PINECREST	FL		07/20/2023		6,316		1,824			1,824		8,140	8,140			
100091403	MESA	AZ		02/22/2023		8,378		(238)			(238)		8,141	8,141			
100010872	LELAND	NC		12/23/2016		6,960		1,181			1,181		8,141	8,141			
100134921	DREXEL HILL	PA		10/30/2023		8,420		(278)			(278)		8,142	8,142			
100116697	LAS VEGAS	NV		07/20/2023		4,379		3,764			3,764		8,142	8,142			
100087192	TAMPA	FL		10/25/2022		7,458		686			686		8,144	8,144			
100044167	SARASOTA	FL		08/19/2020		7,778		366			366		8,144	8,144			
100091119	DENVER	CO		01/31/2023		9,308		(1,163)			(1,163)		8,145	8,145			
100143330	CLIFFSIDE PARK	NJ		02/16/2024		8,258		(113)			(113)		8,145	8,145			
100088180	LONG BEACH	CA		10/25/2022		7,766		380			380		8,146	8,146			
100060165	NORCROSS	GA		06/25/2021		8,652		(505)			(505)		8,146	8,146			
100119286	ELK GROVE	CA		07/31/2023		8,046		101			101		8,147	8,147			
100025904	PEARLAND	TX		09/20/2018		7,769		378			378		8,147	8,147			
100128476	ORLANDO	FL		09/15/2023		8,039		124			124		8,163	8,149		(14)	(14)
100053496	MIAMI	FL		03/23/2021		9,181		(1,031)			(1,031)		8,150	8,150			
100140645	HUDSON OAKS	TX		02/08/2024		8,359		(209)			(209)		8,150	8,150			
100081010	LAS VEGAS	NV		03/18/2022		7,883		267			267		8,151	8,151			
100136190	FRESNO	CA		11/20/2023		8,337		(187)			(187)		8,151	8,151			
100111312	BLUFFTON	SC		06/29/2023		7,643		508			508		8,151	8,151			
100065315	RICHLAND	WA		07/28/2021		8,987		(834)			(834)		8,153	8,153			
100025468	WINTER GARDEN	FL		09/20/2018		7,309		845			845		8,154	8,154			
100126784	MIAMI	FL		08/30/2023		6,103		2,051			2,051		8,154	8,154			
100080241	FISCHER	TX		02/25/2022		9,397		(1,241)			(1,241)		8,156	8,156			
100118642	CHICO	CA		07/25/2023		8,941		(785)			(785)		8,156	8,156			
100107863	ROSHARON	TX		06/29/2023		8,763		(605)			(605)		8,158	8,158			
100134522	BOCA RATON	FL		10/30/2023		7,900		257			257		8,158	8,158			
100026951	CORONA	CA		09/26/2018		8,071		87			87		8,158	8,158			
100062294	LAKE ELSINORE	CA		07/01/2021		8,466		(308)			(308)		8,158	8,158			
100066595	ANNAPOLIS	MD		08/02/2021		8,148		11			11		8,159	8,159			
100064918	NORTH BEACH	MD		07/14/2021		8,721		(558)			(558)		8,163	8,159		(4)	(4)
100141156	ISLIP	NY		01/30/2024		8,663		(503)			(503)		8,160	8,160			
100119212	LYNN	MA		07/31/2023		7,917		245			245		8,162	8,162			
100011659	RIVERHEAD	NY		03/08/2017		3,192		4,970			4,970		8,162	8,162			
100137478	LOS ANGELES	CA		01/11/2024		8,313		(150)			(150)		8,162	8,162			
100129724	LAS VEGAS	NV		09/29/2023		8,008		155			155		8,163	8,163			
100132551	LEHI	UT		11/03/2023		7,832		333			333		8,165	8,165			
100114959	PALM SPRINGS	CA		07/14/2023		8,633		(466)			(466)		8,167	8,166		(1)	(1)
100120898	SAUSALITO	CA		08/30/2023		7,568		598			598		8,166	8,166			
100089995	NUEVO	CA		01/13/2023		7,842		324			324		8,166	8,166			
100014342	WHITESTONE	NY		09/27/2017		6,153		2,014			2,014		8,166	8,166			
100060270	BRENTWOOD	TN		06/25/2021		8,477		(308)			(308)		8,169	8,169			
100101084	MIAMI BEACH	FL		04/28/2023		7,221		949			949		8,171	8,171			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100062338	ERDA	UT		07/01/2021		8,338		(167)			(167)		8,171	8,171			
100111462	LEAWOOD	KS		06/29/2023		4,781		3,390			3,390		8,171	8,171			
100033833	DONEGAL	IRL		06/21/2019		7,419		1,160			1,160	220	8,799	8,171	(383)	(244)	(628)
100055856	AUBURNDALE	FL		03/23/2021		7,242		930			930		8,172	8,172			
100057889	LA QUINTA	CA		06/30/2021		8,679		(506)			(506)		8,173	8,173			
100103300	UPLAND	CA		04/27/2023		8,654		(481)			(481)		8,173	8,173			
100071590	BOTHELL	WA		10/14/2021		8,551		(377)			(377)		8,174	8,174			
100000416	ELGIN	IL		09/27/2016		6,940		1,236			1,236		8,175	8,175			
100075975	WESLEY CHAPEL	FL		01/07/2022		9,021		(845)			(845)		8,176	8,176			
100120202	BROOKLYN	NY		08/18/2023		8,410		(233)			(233)		8,177	8,177			
100067267	CLINTON	MD		08/02/2021		7,844		333			333		8,177	8,177			
100145708	UNITED KINGDOM	GBR		03/12/2024		(14,051)		22,230			22,230		8,179	8,178	(1)		(1)
100115861	PUEBLO WEST	CO		07/20/2023		8,228		(50)			(50)		8,178	8,178			
100137892	SARASOTA	FL		12/08/2023		9,204		(1,025)			(1,025)		8,179	8,179			
100113060	DOUGLASVILLE	GA		06/29/2023		5,413		1,806			1,806		7,219	8,179		961	961
100110254	KILL DEVIL HILLS	NC		06/30/2023		8,390		(206)			(206)		8,184	8,179		(5)	(5)
100043118	WINNETKA	CA		05/28/2020		8,341		(162)			(162)		8,180	8,180			
100017454	MORENO VALLEY	CA		04/26/2018		8,233		(52)			(52)		8,181	8,181			
100081016	SYLMAR	CA		03/18/2022		7,718		465			465		8,183	8,182			
4010046246	JACKSON	TN		03/22/2023		8,618		(434)			(434)		8,183	8,183			
100010747	WASHINGTON	DC		12/23/2016		7,402		782			782		8,184	8,184			
100103739	PONTE VEDRA	FL		05/08/2023		8,431		(247)			(247)		8,184	8,184			
100120497	CANYON COUNTRY	CA		08/18/2023		8,554		(369)			(369)		8,185	8,185			
100134357	PLACENTIA	CA		10/27/2023		8,629		(443)			(443)		8,186	8,186			
100130021	SHARON HILL	PA		09/27/2023		8,493		(306)			(306)		8,187	8,187			
100076342	MOUNT PLEASANT	SC		01/07/2022		8,571		(384)			(384)		8,188	8,188			
100138448	PALM BEACH GARDENS	FL		12/19/2023		8,352		(162)			(162)		8,189	8,189			
100115525	LOS ANGELES	CA		07/17/2023		8,165		24			24		8,189	8,189			
100063153	PUYALLUP	WA		07/01/2021		8,025		165			165		8,190	8,190			
100103780	JUPITER	FL		05/10/2023		8,060		132			132		8,192	8,192			
100031079	ORANGEVALE	CA		03/29/2019		7,452		739			739		8,192	8,192			
100143459	PALMDALE	CA		02/16/2024		8,309		(117)			(117)		8,192	8,192			
100156124	LOS ANGELES	CA		07/25/2024		9,088		(895)			(895)		8,193	8,193			
100112693	SEAGROVE	NC		06/29/2023		7,975		220			220		8,195	8,195			
100088381	MAKAWAO	HI		01/06/2023		8,364		(167)			(167)		8,197	8,197			
100100386	EAST SETAUKET	NY		04/27/2023		(3,876)		12,073			12,073		8,197	8,197			
100018314	NASHVILLE	TN		06/27/2018		8,661		(463)			(463)		8,197	8,197			
100079756	RALEIGH	NC		04/25/2022		8,355		(157)			(157)		8,198	8,198			
100026566	EAST ISLIP	NY		09/26/2018		4,455		3,743			3,743		8,198	8,198			
100071718	NAMPA	ID		10/14/2021		8,750		(552)			(552)		8,199	8,199			
100118187	LAKE FOREST	CA		07/20/2023		(7,078)		15,278			15,278		8,200	8,200			
100129304	MEBANE	NC		09/25/2023		7,109		1,091			1,091		8,200	8,200			
100126830	CHICAGO	IL		08/30/2023		7,335		865			865		8,200	8,200			
100065146	OAKLAND	CA		07/14/2021		8,711		(510)			(510)		8,201	8,201			
100074107	LONG BEACH	CA		12/09/2021		9,254		(1,052)			(1,052)		8,202	8,202			
100115646	GARDEN GROVE	CA		07/19/2023		8,449		(246)			(246)		8,202	8,202			
100081357	WEST VALLEY CITY	UT		03/18/2022		7,570		632			632		8,202	8,202			
100127690	EVERETT	WA		09/08/2023		8,567		(365)			(365)		8,203	8,203			
100079969	TEMECULA	CA		04/25/2022		7,749		454			454		8,203	8,203			
100112664	HIGHLANDS	NJ		06/29/2023		6,992		1,212			1,212		8,204	8,204			
100118026	BUENA PARK	CA		07/20/2023		7,173		1,031			1,031		8,204	8,204			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076296	REDLANDS	CA		01/07/2022		8,613		(408)			(408)		8,204	8,204			
100117236	RICHMOND	TX		07/20/2023		3,676		4,530			4,530		8,206	8,206			
100173712	SUPERIOR	MT		10/30/2024		8,585		(378)			(378)		8,206	8,206			
100050090	COPIAGUE	NY		11/20/2020		8,829		(622)			(622)		8,207	8,207			
100071677	YORKTOWN	VA		10/14/2021		8,646		(438)			(438)		8,208	8,208			
100113090	ANAHEIM	CA		06/29/2023		3,685		4,523			4,523		8,208	8,208			
100014279	NOTTINGHAM	MD		09/27/2017		7,629		580			580		8,209	8,209			
100079237	PANAMA CITY BEACH	FL		02/14/2022		8,189		22			22		8,211	8,211			
100048500	ANTIOCH	CA		11/20/2020		8,803		(591)			(591)		8,212	8,212			
100069735	MORENO VALLEY	CA		09/01/2021		8,245		(29)			(29)		8,216	8,216			
100065158	SANTA CLARITA	CA		07/14/2021		8,676		(459)			(459)		8,217	8,217			
100068063	BALTIMORE	MD		09/23/2021		8,069		148			148		8,217	8,217			
100131734	DURHAM	NC		10/06/2023		7,608		610			610		8,217	8,217			
100083520	WATSONVILLE	CA		06/06/2022		8,651		(433)			(433)		8,218	8,218			
100116818	IRVINE	CA		07/20/2023		4,212		4,006			4,006		8,218	8,218			
100117057	PEARLAND	TX		07/20/2023		3,457		4,764			4,764		8,220	8,220			
100084737	ESCONDIDO	CA		08/02/2022		8,388		(163)			(163)		8,224	8,224			
100011598	MORENO VALLEY	CA		03/08/2017		7,561		664			664		8,225	8,225			
100100980	RANCHO CUCAMONGA	CA		04/28/2023		6,139		2,086			2,086		8,225	8,225			
100129384	LOS ANGELES	CA		09/26/2023		8,409		(186)			(186)		8,223	8,227		4	4
100063086	UNION	KY		07/01/2021		8,538		(310)			(310)		8,228	8,228			
100013244	MEDFORD	OR		05/25/2017		6,969		1,260			1,260		8,229	8,228		(1)	(1)
100131846	PALMDALE	CA		10/06/2023		8,253		(24)			(24)		8,229	8,229			
100131770	LAUREL	MD		10/06/2023		7,470		760			760		8,231	8,231			
100065385	DENVER	CO		07/28/2021		8,820		(589)			(589)		8,231	8,231			
100017729	MIAMI	FL		04/26/2018		8,941		(710)			(710)		8,231	8,231			
100115320	WINDSOR	CO		07/17/2023		8,184		48			48		8,232	8,232			
100070659	WEST ORANGE	NJ		10/01/2021		8,361		(129)			(129)		8,232	8,232			
100061244	NEW ORLEANS	LA		06/01/2021		8,165		68			68		8,233	8,233			
100054913	OAKLAND	KY		03/23/2021		8,342		(109)			(109)		8,233	8,233			
100146658	GLENDORA	CA		03/20/2024		8,903		(670)			(670)		8,233	8,233			
100090887	CHATSWORTH	CA		01/31/2023		7,730		506			506		8,236	8,236			
100071717	CARSON	CA		10/14/2021		9,028		(792)			(792)		8,236	8,236			
100029569	DOWNEY	CA		10/26/2018		8,646		(410)			(410)		8,237	8,237			
100132679	SOUTHWEST RANCHES	FL		11/03/2023		7,403		835			835		8,238	8,238			
100111013	RNCHO CUCAMONGA	CA		06/29/2023		7,901		337			337		8,238	8,238			
100140996	NORTH LAS VEGAS	NV		02/20/2024		8,842		(603)			(603)		8,240	8,240			
100049010	SPARKS	NV		11/20/2020		8,972		(731)			(731)		8,241	8,241			
100141649	HUNTINGTON BEACH	CA		01/30/2024		8,141		100			100		8,241	8,241			
100028428	STILLWATER	MN		10/26/2018		7,933		308			308		8,241	8,241			
100110651	SAMMAMISH	WA		06/30/2023		7,992		250			250		8,241	8,241			
100100734	NORTH LAS VEGAS	NV		04/28/2023		7,056		1,186			1,186		8,242	8,242			
100065292	THOUSAND OAKS	CA		07/28/2021		8,637		(395)			(395)		8,242	8,242			
100013787	KAILUA KONA	HI		05/25/2017		7,417		826			826		8,243	8,243			
100117117	STATEN ISLAND	NY		07/20/2023		5,101		3,142			3,142		8,243	8,243			
100116748	MODESTO	CA		07/20/2023		(10,076)		18,320			18,320		8,245	8,245			
100010842	TUKWILA	WA		12/23/2016		9,273		(1,028)			(1,028)		8,245	8,245			
100079232	SAN MARCOS	CA		02/14/2022		8,790		(544)			(544)		8,246	8,246			
100079709	DOVER	FL		04/25/2022		9,474		(1,228)			(1,228)		8,247	8,247			
100014895	STILLMAN VALLEY	IL		11/21/2017		5,265		2,982			2,982		8,247	8,247			
100111719	BROCKTON	MA		06/29/2023		6,132		2,115			2,115		8,247	8,247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100012027	PLANTATION	FL		03/08/2017		7,323		925			925		8,248	8,248			
100090727	BRONX	NY		12/29/2022		57,352		(49,104)			(49,104)		8,248	8,248			
100138356	ARMONK	NY		12/18/2023		8,131		118			118		8,249	8,249			
100029794	STATEN ISLAND	NY		10/26/2018		6,658		1,592			1,592		8,250	8,250			
100116884	(GRANADA HILLS AREA) LOS ANGE	CA		07/20/2023		7,391		863			863		8,254	8,254			
100057918	CHICAGO	IL		06/30/2021		8,608		(354)			(354)		8,254	8,254			
100157692	SAN CLEMENTE	CA		06/28/2024		9,056		(801)			(801)		8,255	8,255			
100102610	KANEOHE	HI		06/22/2023		9,013		(758)			(758)		8,255	8,255			
100141384	LOS ANGELES	CA		01/30/2024		8,746		(489)			(489)		8,256	8,256			
100030894	CRESCENT CITY	CA		04/09/2019		7,602		655			655		8,257	8,257			
100014809	CARDIFF BY THE SEA	CA		11/06/2017		8,682		(425)			(425)		8,257	8,257			
100057608	NASHVILLE	TN		06/30/2021		8,834		(577)			(577)		8,258	8,258			
100049736	CHICAGO	IL		11/20/2020		8,556		(297)			(297)		8,259	8,259			
100116506	RANCHO CUCAMONGA	CA		07/20/2023		(3,937)		12,197			12,197		8,260	8,260			
100068215	ROCKLIN	CA		08/25/2021		8,566		(305)			(305)		8,261	8,261			
100109783	NAPA	CA		08/04/2023		8,383		(121)			(121)		8,262	8,262			
100087191	SAN FERNANDO	CA		10/25/2022		7,424		838			838		8,262	8,262			
100174505	NORTH PALM BEACH	FL		10/31/2024		8,249		13			13		8,263	8,263			
100090855	(TARZANA AREA) LOS ANGELES	CA		01/06/2023		9,140		(878)			(878)		8,263	8,263			
100087493	MANTECA	CA		10/25/2022		7,216		1,047			1,047		8,263	8,263			
100054299	HOOVER	AL		03/23/2021		10,471		(2,205)			(2,205)		8,266	8,266			
100120235	SAN JOSE	CA		08/18/2023		8,092		174			174		8,266	8,266			
100154081	GLENDALE	AZ		06/06/2024		8,786		(520)			(520)		8,266	8,266			
100108283	NEW BRAUNFELS	TX		05/24/2023		9,159		(893)			(893)		8,266	8,266			
100081044	PERKASIE	PA		03/18/2022		7,776		491			491		8,267	8,267			
100054780	CHICAGO	IL		03/23/2021		8,132		136			136		8,268	8,268			
100011059	STUARTS DRAFT	VA		12/23/2016		7,905		364			364		8,269	8,269			
100013968	PRATTVILLE	AL		05/25/2017		6,948		1,321			1,321		8,269	8,269			
100031486	IRVINE	CA		03/29/2019		6,927		1,343			1,343		8,269	8,269			
100119253	AUSTIN	TX		07/31/2023		7,789		481			481		8,269	8,269			
100074215	COLORADO SPRINGS	CO		12/09/2021		8,961		(691)			(691)		8,270	8,270			
100065046	BATON ROUGE	LA		07/14/2021		8,661		(388)			(388)		8,273	8,270		(3)	(3)
100081754	MISSION HILLS	CA		03/22/2022		8,779		(509)			(509)		8,270	8,270			
100114989	CHARLOTTE	NC		07/14/2023		8,511		(241)			(241)		8,271	8,271			
100136494	LOVELAND	CO		11/20/2023		6,756		1,515			1,515		8,271	8,271			
100115844	FORT WORTH	TX		07/20/2023		8,050		223			223		8,273	8,273		(1)	(1)
100078805	ARVADA	CO		02/24/2022		8,114		158			158		8,273	8,273			
100076097	SALT LAKE CITY	UT		01/07/2022		8,345		(73)			(73)		8,273	8,273			
100103762	SAN ANTONIO	TX		05/10/2023		8,537		(264)			(264)		8,273	8,273			
100065250	LA MESA	CA		07/14/2021		8,465		(192)			(192)		8,273	8,273			
100057586	BALDWIN PARK	CA		06/30/2021		8,669		(396)			(396)		8,273	8,273			
100126405	RIDGEWOOD	NY		08/30/2023		(2,734)		11,007			11,007		8,273	8,273			
100077824	FONTANA	CA		01/14/2022		9,726		(1,453)			(1,453)		8,273	8,273			
100076378	N LAS VEGAS	NV		12/23/2021		9,499		(1,225)			(1,225)		8,274	8,274			
100031824	MONTEREY	CA		03/29/2019		8,152		122			122		8,274	8,274			
100107843	LAKEWOOD	CO		05/23/2023		8,708		(429)			(429)		8,279	8,279			
100090415	SANTA ANA	CA		12/28/2022		8,902		(621)			(621)		8,281	8,281			
100065308	VANCOUVER	WA		07/28/2021		8,908		(626)			(626)		8,282	8,282			
100065175	MISSION VIEJO	CA		07/14/2021		8,731		(448)			(448)		8,283	8,283			
100081253	LEXINGTON PARK	MD		03/18/2022		7,576		708			708		8,284	8,284			
100080175	MIAMI	FL		02/25/2022		8,808		(523)			(523)		8,286	8,286			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054135	COLEVILLE	CA		03/23/2021		8,941		(655)			(655)		8,286	8,286			
100081073	LAS VEGAS	NV		03/18/2022		7,827		459			459		8,286	8,286			
100081526	RANCHO CALIFORNIA	CA		03/18/2022		7,776		511			511		8,287	8,287			
100128309	CHINO	CA		09/14/2023		8,418		(131)			(131)		8,287	8,287			
100053648	SEWARD	AK		03/23/2021		8,522		(232)			(232)		8,290	8,290			
100113325	SUFFOLK	VA		06/29/2023		6,323		1,967			1,967		8,290	8,290			
100120117	CHARLOTTE	NC		08/11/2023		8,336		(47)			(47)		8,290	8,290			
100027045	ANAHEIM	CA		09/26/2018		7,985		305			305		8,290	8,290			
100029439	PRICE	PA		10/26/2018		7,416		876			876		8,291	8,291			
100000333	UNION CITY	CA		09/27/2016		8,546		(254)			(254)		8,292	8,292			
100026257	FLUSHING	NY		09/20/2018		7,192		1,101			1,101		8,292	8,292			
100120206	LEWISVILLE	NC		08/18/2023		9,157		(864)			(864)		8,293	8,293			
100101704	RIVERSIDE	CA		03/31/2023		8,513		(218)			(218)		8,296	8,296			
100080369	GARDEN GROVE	CA		02/28/2022		8,673		(377)			(377)		8,296	8,296			
100137655	WESTON	FL		12/08/2023		8,335		(38)			(38)		8,296	8,296			
100120836	FORT MYERS	FL		08/25/2023		8,665		(367)			(367)		8,297	8,297			
100147078	GOTHA	FL		03/28/2024		8,560		(262)			(262)		8,297	8,297			
100136212	KAMAS	UT		11/20/2023		8,595		(297)			(297)		8,297	8,297			
100171395	APEX	NC		10/16/2024		8,499		(201)			(201)		8,298	8,298			
100136221	FORT COLLINS	CO		11/20/2023		8,078		220			220		8,298	8,298			
100086734	THOUSAND OAKS	CA		09/30/2022		8,608		(310)			(310)		8,298	8,298			
100065101	FAIRFAX	VA		07/14/2021		8,876		(577)			(577)		8,299	8,299			
100075219	INDIO	CA		12/01/2021		8,539		(240)			(240)		8,299	8,299			
100053740	SAINT ALBANS	NY		03/23/2021		9,510		(1,211)			(1,211)		8,299	8,299			
100090871	HACIENDA HEIGHTS	CA		01/31/2023		8,130		170			170		8,299	8,299			
100113179	WEST PALM BEACH	FL		06/29/2023		8,046		255			255		8,301	8,301			
100000195	LORTON	VA		09/27/2016		6,515		1,786			1,786		8,301	8,301			
100120210	BROOKLYN	NY		08/18/2023		8,952		(649)			(649)		8,303	8,303			
100132379	SALINAS	CA		11/03/2023		7,388		916			916		8,303	8,303			
100152346	DELAWARE	OH		05/17/2024		7,223		1,081			1,081		8,304	8,304			
100100653	DELANCO	NJ		04/28/2023		8,122		182			182		8,304	8,304			
100100003	CARLSBAD	CA		03/28/2023		8,209		96			96		8,305	8,305			
100110380	SPANAWAY	WA		06/30/2023		8,173		156			156		8,329	8,308		(21)	(21)
100026670	STERLING HEIGHTS	MI		09/26/2018		6,522		1,786			1,786		8,308	8,308			
100111516	MIAMI	FL		06/29/2023		8,149		160			160		8,309	8,309			
100000516	LOS ANGELES	CA		09/27/2016		9,467		(1,157)			(1,157)		8,310	8,310			
100025481	PALATINE	IL		09/20/2018		7,631		679			679		8,310	8,310			
100117418	FONTANA	CA		07/20/2023		5,072		3,239			3,239		8,311	8,311			
100103615	MONROVIA	MD		05/08/2023		8,653		(342)			(342)		8,311	8,311			
100000157	LOS ANGELES	CA		09/27/2016		10,466		(2,154)			(2,154)		8,313	8,313			
100053681	HOLLYWOOD	FL		03/23/2021		8,548		(235)			(235)		8,313	8,313			
100026985	HICKSVILLE	NY		09/26/2018		6,318		1,996			1,996		8,314	8,314			
100082603	FEDERAL WAY	WA		04/14/2022		8,750		(436)			(436)		8,314	8,314			
100128479	WESTLAKE	FL		09/15/2023		8,623		(316)			(316)		8,307	8,315		8	8
3310082487	CHICAGO	IL		09/18/2024		8,316							8,316	8,316			
100081812	CORONA	CA		03/30/2022		7,888		429			429		8,317	8,317			
100118725	LOS ANGELES	CA		07/25/2023		8,714		(396)			(396)		8,318	8,318			
100057859	LECANTO	FL		06/30/2021		8,711		(392)			(392)		8,319	8,319			
100038467	DUBLIN	IRL		09/27/2019		3,224		1,353			1,353	(49)	4,529	8,320	(245)	4,037	3,792
100100429	HOLBROOK	NY		04/27/2023		6,235		2,086			2,086		8,321	8,321			
100156129	WAIKOLOA	HI		07/25/2024		8,424		(102)			(102)		8,322	8,322			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031237	MAHWAH	NJ		03/29/2019		6,290		2,032			2,032		8,322	8,322			
100054374	CYPRESS	TX		03/23/2021		8,950		(626)			(626)		8,323	8,323			
100112764	MOORESVILLE	NC		06/29/2023		4,228		3,477			3,477		7,704	8,324		619	619
100029152	COLUMBIA	MD		10/26/2018		7,552		773			773		8,325	8,325			
100118038	FALLS CHURCH	VA		07/20/2023		3,491		4,835			4,835		8,326	8,326			
100132666	STOCKTON	CA		11/03/2023		8,130		199			199		8,329	8,329			
100087238	NEW MILFORD	NJ		10/25/2022		6,382		1,947			1,947		8,329	8,329			
100063599	MIDDLEVILLE	MI		07/01/2021		8,473		(143)			(143)		8,330	8,330			
100156123	MC LEAN	VA		07/25/2024		9,249		(919)			(919)		8,330	8,330			
100121022	BIG BEAR CITY	CA		08/30/2023		8,096		236			236		8,332	8,330		(2)	(2)
100044070	PITTSBURG	CA		08/19/2020		8,825		(495)			(495)		8,330	8,330			
100080345	SAN JOSE	CA		02/28/2022		8,540		(206)			(206)		8,333	8,333			
100081675	DOVER	FL		03/21/2022		8,585		(249)			(249)		8,336	8,336			
100145724	UNITED KINGDOM	GBR		03/12/2024		(14,324)		22,662			22,662		8,339	8,338		(1)	(1)
100029756	LAKEWOOD	CA		10/26/2018		8,036		302			302		8,338	8,338			
100081518	COSTA MESA	CA		03/18/2022		8,003		335			335		8,338	8,338			
100110447	CASTAIC	CA		06/30/2023		8,400		(61)			(61)		8,338	8,338			
100066027	CENTENNIAL	CO		08/02/2021		8,463		(124)			(124)		8,339	8,339			
100137481	ESCONDIDO	CA		01/11/2024		9,081		(741)			(741)		8,340	8,340			
100066332	STATEN ISLAND	NY		08/02/2021		8,637		(295)			(295)		8,342	8,342			
100050189	BRISTOL	CT		11/20/2020		10,988		(2,643)			(2,643)		8,345	8,345			
100063889	CLAYTON	DE		07/01/2021		8,078		267			267		8,345	8,345			
100109040	MIAMI	FL		06/05/2023		9,163		(817)			(817)		8,345	8,345			
100089252	STOCKTON	CA		01/26/2023		7,650		695			695		8,346	8,346			
100132072	STATEN ISLAND	NY		10/13/2023		7,310		1,036			1,036		8,346	8,346			
100081042	ORANGE BEACH	AL		03/18/2022		7,882		464			464		8,346	8,346			
100039226	DUBLIN	IRL		09/27/2019		5,399		3,241			3,241	(57)	8,582	8,347	(136)	(99)	(235)
100033161	DUBLIN	IRL		06/21/2019		8,562						244	8,806	8,349	(391)	(66)	(457)
100135054	SAN DIEGO	CA		11/01/2023		8,031		318			318		8,349	8,349			
100116174	HAYWARD	CA		07/20/2023		4,432		3,917			3,917		8,349	8,349			
100071640	ALPHARETTA	GA		10/14/2021		8,840		(489)			(489)		8,352	8,350		(2)	(2)
100120165	DORAL	FL		08/14/2023		8,578		(228)			(228)		8,351	8,351			
100116743	ORLANDO	FL		07/20/2023		5,918		2,433			2,433		8,352	8,352			
100110183	REDONDO BEACH	CA		06/30/2023		8,134		218			218		8,352	8,352			
100132636	PALM BAY	FL		11/03/2023		8,176		177			177		8,353	8,353			
100113980	ELLENWOOD	GA		06/29/2023		8,430		(76)			(76)		8,354	8,354			
100110365	PALM SPRINGS	CA		06/30/2023		8,456		(101)			(101)		8,355	8,355			
100038586	TIPPERARY	IRL		09/27/2019		5,734		2,891			2,891	(48)	8,577	8,355	(141)	(81)	(222)
100143196	YUMA	AZ		02/16/2024		8,803		(448)			(448)		8,355	8,355			
100117053	CITY OF LAKE FOREST	CA		07/20/2023		(12,169)		20,524			20,524		8,355	8,355			
100114346	DUNDALK	MD		06/29/2023		7,982		375			375		8,357	8,356		(1)	(1)
100081275	REDMOND	WA		03/18/2022		7,982		375			375		8,356	8,356			
100055650	IRVINE	CA		03/23/2021		10,148		(1,790)			(1,790)		8,358	8,358			
100083001	ACAMPO	CA		05/05/2022		9,081		(722)			(722)		8,359	8,359			
100043853	RICHMOND	CA		08/19/2020		8,956		(597)			(597)		8,359	8,359			
100060106	DAVIS	CA		06/25/2021		8,879		(519)			(519)		8,360	8,360			
100048218	BROOKLYN	NY		11/20/2020		10,111		(1,751)			(1,751)		8,360	8,360			
100066743	EATON RAPIDS	MI		08/02/2021		8,600		(240)			(240)		8,360	8,360			
100054388	HUNTINGTOWN	MD		03/23/2021		9,704		(1,342)			(1,342)		8,362	8,362			
100079952	ODENTON	MD		04/25/2022		8,932		(570)			(570)		8,362	8,362			
100083662	CHURCHTON	MD		06/23/2022		8,975		(612)			(612)		8,363	8,363			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119639	NEWARK	NJ		08/04/2023		8,682		(319)			(319)		8,363	8,363			
100031630	WOODLAND HILLS	CA		03/29/2019		8,011		352			352		8,363	8,363			
100116591	LOS ANGELES	CA		07/20/2023		7,533		831			831		8,364	8,364			
100129424	LOS ANGELES	CA		09/29/2023		8,328		37			37		8,365	8,365			
100026653	SAN PABLO	CA		09/26/2018		8,114		251			251		8,365	8,365			
100053448	GALENA PARK	TX		03/23/2021		8,260		105			105		8,365	8,365			
100011111	MANHEIM	PA		01/27/2017		7,997		369			369		8,366	8,366			
100014150	NORTH PORT	FL		05/25/2017		7,107		1,261			1,261		8,368	8,368			
100091331	ENCINITAS	CA		01/13/2023		8,223		145			145		8,368	8,368			
100151063	ROSEVILLE	CA		05/08/2024		7,761		610			610		8,370	8,370			
100074292	FORT LAUDERDALE	FL		12/09/2021		9,011		(640)			(640)		8,371	8,371			
100131777	SILVER SPRING	MD		10/06/2023		7,368		1,005			1,005		8,373	8,373			
100127122	NEW CASTLE	DE		08/30/2023		5,191		3,182			3,182		8,373	8,373			
100079171	TEXAS CITY	TX		02/24/2022		8,621		(245)			(245)		8,376	8,376			
100144331	(WINNETKA AREA) LOS ANGELES	CA		03/07/2024		8,594		(217)			(217)		8,377	8,377			
100116483	DORAL	FL		07/20/2023		5,091		3,287			3,287		8,377	8,377			
100114523	MORENO VALLEY	CA		06/29/2023		9,140		(761)			(761)		8,379	8,379			
100043029	SHAKER HEIGHTS	OH		05/28/2020		7,630		750			750		8,381	8,381			
100127093	TULARE	CA		08/30/2023		6,731		1,650			1,650		8,381	8,381			
100079256	PLACENTIA	CA		02/25/2022		8,946		(564)			(564)		8,381	8,381			
100076467	CAPE CORAL	FL		12/21/2021		9,907		(1,524)			(1,524)		8,383	8,383			
100139831	UNITED KINGDOM	GBR		12/18/2023		8,379						(66)	8,313	8,384	71		71
100000559	KAHULUI	HI		09/27/2016		7,209		1,175			1,175		8,385	8,385			
100083977	LAKE OSWEGO	OR		07/12/2022		8,752		(366)			(366)		8,386	8,386			
100116692	WALTHAM	MA		07/20/2023		3,941		4,446			4,446		8,387	8,387			
100062935	PINE	CO		07/01/2021		8,633		(246)			(246)		8,388	8,388			
100080015	EAST WENATCHEE	WA		04/08/2022		8,402		(14)			(14)		8,389	8,389			
100127388	CHICAGO	IL		08/30/2023		2,642		5,747			5,747		8,389	8,389			
100090903	LEHI	UT		01/31/2023		7,951		438			438		8,389	8,389			
100133871	CYPRESS	TX		10/24/2023		8,774		(385)			(385)		8,390	8,390			
100081188	LOS ANGELES	CA		03/18/2022		7,803		588			588		8,391	8,391			
100144476	BOCA RATON	FL		04/26/2024		8,945		(554)			(554)		8,392	8,392			
100055548	WIMAUMA	FL		03/23/2021		9,931		(1,539)			(1,539)		8,392	8,392			
100042954	AUSTIN	TX		05/28/2020		8,112		282			282		8,393	8,393			
100116428	SEVIERVILLE	TN		07/20/2023		6,912		1,482			1,482		8,394	8,394			
100076670	VERO BEACH	FL		12/16/2021		9,516		(1,121)			(1,121)		8,395	8,395			
100076532	FRESNO	CA		01/04/2022		8,529		(132)			(132)		8,397	8,397			
100102990	BROOKLYN	NY		06/22/2023		9,523		(1,126)			(1,126)		8,397	8,397			
100079692	DAVENPORT	FL		04/25/2022		9,366		(969)			(969)		8,397	8,397			
100116323	STATEN ISLAND	NY		07/20/2023		4,681		3,717			3,717		8,398	8,398			
100031710	SUN VALLEY	CA		03/29/2019		6,673		1,725			1,725		8,398	8,398			
100117112	FLUSHING	NY		07/20/2023		5,005		3,393			3,393		8,398	8,398			
100154106	MEDFORD	OR		07/11/2024		8,857		(457)			(457)		8,400	8,400			
100082591	VICTORVILLE	CA		04/14/2022		8,494		(94)			(94)		8,401	8,401			
100076539	VAN NUYS	CA		01/04/2022		8,763		(361)			(361)		8,402	8,402			
100068185	GLENDORA	CA		08/25/2021		8,769		(367)			(367)		8,402	8,402			
100055459	SOUTH CHESTERFIELD	VA		03/23/2021		10,193		(1,790)			(1,790)		8,403	8,403			
100078040	MIAMI	FL		01/12/2022		8,854		(451)			(451)		8,403	8,406		3	3
100076432	MARLBORO	NJ		12/23/2021		9,456		(1,049)			(1,049)		8,406	8,406			
100119126	FONTANA	CA		07/28/2023		(7,392)		15,798			15,798		8,406	8,406			
100119325	AZUSA	CA		07/31/2023		8,580		(172)			(172)		8,408	8,408			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030103	HEBRON	NH		12/20/2018		7,710		700			700		8,410	8,410			
100142841	WALNUT CREEK	CA		02/09/2024		8,901		(490)			(490)		8,410	8,410			
100100754	ROSHARON	TX		04/28/2023		8,577		(165)			(165)		8,411	8,411			
100101578	PARAMUS	NJ		04/26/2023		8,739		(327)			(327)		8,412	8,412			
100163119	KINGSTON	GA		08/13/2024		8,897		(513)			(513)		8,384	8,412		28	28
100048045	WAUKEGAN	IL		11/20/2020		8,761		(348)			(348)		8,413	8,413			
100143159	SURPRISE	AZ		02/16/2024		8,615		(201)			(201)		8,414	8,414			
100067169	SACRAMENTO	CA		08/02/2021		8,141		274			274		8,415	8,415			
100031402	MORENO VALLEY	CA		03/29/2019		5,472		2,943			2,943		8,415	8,415			
100081179	PFLUGERVILLE	TX		03/18/2022		7,798		618			618		8,416	8,416			
100038554	DUBLIN	IRL		09/27/2019		5,140		3,811			3,811	(53)	8,898	8,416	(132)	(349)	(482)
100127374	WILMINGTON	CA		08/30/2023		5,362		3,054			3,054		8,416	8,416			
100115050	MORGANTOWN	WV		07/14/2023		8,091		331			331		8,421	8,421			
100090355	BALDWIN PARK	CA		02/03/2023		9,161		(738)			(738)		8,423	8,423			
100117826	SAN DIEGO	CA		07/20/2023		8,981		(558)			(558)		8,423	8,423			
100073546	FRISCO	TX		11/19/2021		9,037		(614)			(614)		8,423	8,423			
100156263	LEANDER	TX		07/25/2024		9,181		(757)			(757)		8,424	8,424			
100151412	NAGS HEAD	NC		05/10/2024		8,453		(28)			(28)		8,424	8,424			
100135466	FAIRHOPE	AL		11/13/2023		7,047		1,380			1,380		8,428	8,428			
100147945	FRESNO	CA		04/08/2024		8,301		127			127		8,428	8,428			
100050176	LAWRENCEVILLE	GA		11/20/2020		8,985		(555)			(555)		8,431	8,430		(1)	(1)
100064637	STOCKTON	CA		07/01/2021		7,741		689			689		8,430	8,430			
100031852	AMERICAN CANYON	CA		03/29/2019		7,883		548			548		8,431	8,431			
100026255	YONKERS	NY		09/20/2018		5,228		3,204			3,204		8,431	8,431			
100132436	WAILUKU	HI		11/03/2023		7,847		584			584		8,432	8,432			
100065417	UNION CITY	CA		07/28/2021		8,837		(405)			(405)		8,432	8,432			
100000462	LOS ANGELES	CA		09/27/2016		7,093		1,340			1,340		8,433	8,433			
100118017	WESTMINSTER	CA		07/20/2023		7,428		1,005			1,005		8,433	8,433			
100132343	FONTANA	CA		11/03/2023		6,221		2,214			2,214		8,435	8,435			
100023812	OCALA	FL		09/04/2018		9,025		(590)			(590)		8,435	8,435			
100137146	NASHVILLE	TN		11/28/2023		8,474		(38)			(38)		8,436	8,436			
100068241	TORRANCE	CA		08/25/2021		8,934		(496)			(496)		8,437	8,437			
100043912	PEMBROKE PINES	FL		08/19/2020		9,827		(1,389)			(1,389)		8,438	8,438			
100029805	GRANITE BAY	CA		10/26/2018		7,805		633			633		8,438	8,438			
100065441	HANFORD	CA		07/28/2021		8,594		(155)			(155)		8,439	8,439			
100071983	WINTER GARDEN	FL		10/29/2021		9,269		(830)			(830)		8,439	8,439			
100119949	HAM LAKE	MN		08/11/2023		8,502		(61)			(61)		8,441	8,440		(1)	(1)
100129295	ASBURY PARK	NJ		09/25/2023		8,193		248			248		8,441	8,441			
100114606	EL CAJON	CA		06/29/2023		9,036		(593)			(593)		8,443	8,443			
100079216	STATEN ISLAND	NY		02/24/2022		8,912		(468)			(468)		8,443	8,443			
100079769	SCOTTSDALE	AZ		04/08/2022		6,874		1,570			1,570		8,444	8,444			
100071987	SCOTTSDALE	AZ		10/29/2021		10,005		(1,561)			(1,561)		8,444	8,444			
100134673	WILMINGTON	DE		10/30/2023		7,173		1,270			1,270		8,444	8,444			
100030714	LAKEWOOD	CO		04/09/2019		6,462		1,982			1,982		8,444	8,444			
100078910	WESTMINSTER	CO		02/24/2022		8,140		304			304		8,444	8,444			
100065431	SAN DIEGO	CA		07/28/2021		8,756		(312)			(312)		8,444	8,444			
100154176	DEERFIELD BEACH	FL		07/11/2024		9,073		(628)			(628)		8,445	8,445			
100138781	PROSPER	TX		12/21/2023		9,412		(967)			(967)		8,445	8,445			
100030986	BUELLTON	CA		03/29/2019		6,817		1,628			1,628		8,445	8,445			
100028285	COCONUT CREEK	FL		10/26/2018		7,011		1,435			1,435		8,446	8,446			
100087413	MICCO	FL		10/25/2022		7,264		1,183			1,183		8,448	8,448			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054036	TUCKERTON	NJ		03/23/2021		8,719		(271)			(271)		8,448	8,448			
100025740	LAND O LAKES	FL		09/20/2018		7,288		1,161			1,161		8,449	8,449			
100108493	SAN JOSE	CA		05/25/2023		9,471		(1,020)			(1,020)		8,451	8,451			
100136961	ALVA	FL		11/28/2023		7,227		1,224			1,224		8,452	8,452			
100046907	WINSTON SALEM	NC		11/20/2020		9,395		(942)			(942)		8,453	8,453			
100057800	NORFOLK	VA		06/30/2021		8,898		(444)			(444)		8,454	8,454			
100111094	SHERMAN OAKS	CA		06/29/2023		7,387		1,067			1,067		8,454	8,454			
100101184	VENICE	FL		04/28/2023		4,812		3,643			3,643		8,455	8,455			
100026793	WEST COVINA	CA		09/26/2018		8,342		114			114		8,455	8,455			
100116844	SANTAQUIN	UT		07/20/2023		4,871		3,586			3,586		8,456	8,456			
100048899	SAINT PETERSBURG	FL		11/20/2020		9,338		(881)			(881)		8,457	8,457			
100135411	MIDLAND	TX		11/13/2023		8,396		61			61		8,457	8,457			
100078745	FORT LAUDERDALE	FL		02/25/2022		9,581		(1,123)			(1,123)		8,458	8,458			
100116922	LITTLE ELM	TX		07/20/2023		6,808		1,651			1,651		8,459	8,459			
100011246	OAK PARK	IL		12/23/2016		7,366		1,093			1,093		8,459	8,459			
100043379	WALNUT	CA		08/13/2020		6,075		2,384			2,384		8,459	8,459			
100046130	WALNUT CREEK	CA		11/25/2020		10,136		(1,677)			(1,677)		8,459	8,459			
100152473	CHATTANOOGA	TN		05/16/2024		9,268		(809)			(809)		8,459	8,459			
100068104	UNION CITY	CA		08/25/2021		8,706		(245)			(245)		8,460	8,460			
100068105	NEWARK	CA		08/25/2021		8,706		(245)			(245)		8,460	8,460			
100135140	LYNWOOD	CA		11/03/2023		8,848		(387)			(387)		8,461	8,461			
100071656	PORT HUENEME	CA		10/14/2021		8,992		(530)			(530)		8,462	8,462			
100116324	STATEN ISLAND	NY		07/20/2023		4,586		3,876			3,876		8,462	8,462			
100083804	SANTA ROSA	CA		07/12/2022		8,857		(394)			(394)		8,463	8,463			
100117713	AREA OF ARLETA LOS ANGELES	CA		07/20/2023		7,783		681			681		8,463	8,463			
100089281	LITTLETON	CO		01/26/2023		8,344		122			122		8,466	8,466			
100065428	MODESTO	CA		07/28/2021		8,634		(168)			(168)		8,466	8,466			
100067595	EL PASO	TX		09/23/2021		9,137		(672)			(672)		8,466	8,466			
100060075	LINCOLN	CA		06/25/2021		9,198		(732)			(732)		8,466	8,466			
100126768	STREETSBORO	OH		08/30/2023		5,825		2,641			2,641		8,466	8,466			
100136342	LAS VEGAS	NV		11/20/2023		8,403		63			63		8,466	8,466			
100120291	MANSFIELD	TX		08/18/2023		8,804		(337)			(337)		8,467	8,467			
100014842	MONROVIA	CA		11/28/2017		8,677		(210)			(210)		8,467	8,467			
100135774	SPOKANE	WA		11/10/2023		8,715		(248)			(248)		8,467	8,467			
100103199	DELAND	FL		04/21/2023		8,679		(211)			(211)		8,468	8,468			
100076231	HILLSBORO	OR		01/07/2022		8,525		(56)			(56)		8,469	8,469			
100141325	BRAINTREE	MA		01/30/2024		8,518		(49)			(49)		8,470	8,470			
100091425	SANTA CLARA	UT		02/22/2023		8,657		(186)			(186)		8,471	8,470			
100116892	LOS ANGELES	CA		07/20/2023		7,509		962			962		8,471	8,471			
100137170	SAN DIEGO	CA		11/28/2023		8,456		15			15		8,471	8,471			
100153157	SEVIERVILLE	TN		05/28/2024		4,428		4,044			4,044		8,471	8,471			
100067932	VANCOUVER	WA		09/23/2021		8,823		(351)			(351)		8,472	8,472			
100065127	WESTMINSTER	CA		07/14/2021		9,061		(589)			(589)		8,472	8,472			
100110335	HOOD RIVER	OR		06/30/2023		8,250		223			223		8,472	8,472			
100014327	JACKSON HEIGHTS	NY		09/27/2017		3,318		5,155			5,155		8,473	8,473			
100163318	DAVIDSON	NC		08/13/2024		8,683		(211)			(211)		8,473	8,473			
100038744	MEATH	IRL		09/27/2019		4,501		4,185			4,185	(56)	8,630	8,473	(138)	(20)	(157)
100081308	BELLINGHAM	WA		03/18/2022		8,188		286			286		8,474	8,474			
100065564	NASHVILLE	TN		07/28/2021		9,083		(606)			(606)		8,477	8,477			
100111831	CHARLOTTE	NC		06/29/2023		7,637		841			841		8,478	8,478			
100068990	ROY	UT		09/01/2021		8,582		(105)			(105)		8,478	8,478			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013869	RIVERVIEW	FL		05/25/2017		8,043		438			438		8,480	8,479		(2)	(2)
100074100	VISTA	CA		12/09/2021		8,609		(130)			(130)		8,479	8,479			
100011611	METUCHEN	NJ		03/08/2017		5,191		3,289			3,289		8,480	8,480			
100050310	ROOSEVELT	NY		11/20/2020		9,448		(968)			(968)		8,480	8,480			
100082601	CARROLLTON	TX		04/14/2022		9,120		(655)			(655)		8,466	8,482		16	16
100080162	ARGYLE	TX		02/25/2022		9,243		(758)			(758)		8,485	8,483		(3)	(3)
100132365	SARASOTA	FL		11/03/2023		6,639		1,844			1,844		8,483	8,483			
100011348	FRESNO	TX		12/23/2016		7,903		580			580		8,483	8,483			
100079631	CLE ELUM	WA		04/08/2022		8,860		(374)			(374)		8,486	8,486			
100129454	KILL DEVIL HILLS	NC		09/29/2023		8,832		(345)			(345)		8,487	8,487			
100081622	YOUNGSVILLE	NC		03/24/2022		8,835		(347)			(347)		8,488	8,488			
100030583	NEW BALTIMORE	MI		12/20/2018		8,365		123			123		8,488	8,488			
100029736	BROOKLYN	NY		10/26/2018		7,670		819			819		8,489	8,489			
100091818	BONITA SPRINGS	FL		01/30/2023		9,087		(597)			(597)		8,490	8,490			
100149332	TOMBALL	TX		04/24/2024		8,577		(87)			(87)		8,491	8,491			
100108942	DANIA BEACH	FL		05/31/2023		9,269		(776)			(776)		8,494	8,494			
100067443	DUVALL	WA		09/23/2021		8,938		(444)			(444)		8,494	8,494			
100164575	ASHBURN	VA		08/21/2024		8,758		(263)			(263)		8,495	8,495			
100140489	POOLER	GA		01/19/2024		8,723		(228)			(228)		8,495	8,495			
100066212	PALATINE	IL		08/02/2021		8,495		1			1		8,496	8,496			
100083328	ROTTERDAM	NLD		05/27/2022		8,771						(241)	8,530	8,496		(35)	(35)
100141932	SUNNYVALE	CA		03/27/2024		8,767		(271)			(271)		8,496	8,496			
100159622	PLAINSBORO	NJ		07/15/2024		9,012		(516)			(516)		8,497	8,497			
100068445	PHOENIX	AZ		08/25/2021		8,865		(368)			(368)		8,497	8,497			
100091657	TOMALES	CA		01/27/2023		9,260		(762)			(762)		8,498	8,498			
100115523	LOS ANGELES	CA		07/17/2023		8,286		214			214		8,500	8,500			
100114725	LOS ANGELES	CA		06/29/2023		10,019		(1,519)			(1,519)		8,500	8,500			
100045775	LIVERMORE	CA		11/25/2020		8,025		476			476		8,500	8,500			
100076275	SACRAMENTO	CA		01/07/2022		8,695		(194)			(194)		8,501	8,501			
100116756	ELK GROVE	CA		07/20/2023		(11,517)		20,019			20,019		8,502	8,502			
100087016	NAPLES	FL		11/04/2022		8,642		(140)			(140)		8,502	8,502			
100100385	JAMAICA	NY		04/27/2023		(4,765)		13,267			13,267		8,503	8,503			
100115594	DORAL	FL		07/19/2023		8,622		(119)			(119)		8,503	8,503			
100026392	PALM COAST	FL		09/26/2018		7,968		536			536		8,504	8,504			
100132538	PORT ARANSAS	TX		11/03/2023		8,318		186			186		8,504	8,504			
100043849	STATEN ISLAND	NY		08/19/2020		8,324		181			181		8,505	8,505			
100143711	GOTHA	FL		02/23/2024		6,739		1,767			1,767		8,505	8,505			
100065752	RANDALLSTOWN	MD		07/28/2021		8,889		(381)			(381)		8,509	8,508		(1)	(1)
100143397	HUNTINGTON BEACH	CA		02/16/2024		8,739		(227)			(227)		8,512	8,512			
100014475	OPELIKA	AL		09/27/2017		8,973		(460)			(460)		8,513	8,513			
100116134	TRACY	CA		07/20/2023		5,443		3,070			3,070		8,513	8,513			
100079856	HOUSTON	TX		04/08/2022		8,316		198			198		8,514	8,514			
100110174	SANTA CLARA	CA		06/30/2023		8,352		163			163		8,515	8,515			
100120694	FREMONT	CA		08/25/2023		8,405		111			111		8,516	8,516			
100069896	BALTIMORE	MD		09/01/2021		8,050		466			466		8,516	8,516			
100076637	MANCHESTER	CA		12/30/2021		9,341		(824)			(824)		8,516	8,516			
100028144	HAMILTON	OH		10/26/2018		8,360		157			157		8,517	8,517			
100054015	LOS ANGELES	CA		03/23/2021		9,679		(1,162)			(1,162)		8,517	8,517			
100046497	DORCHESTER	MA		11/25/2020		8,990		(470)			(470)		8,519	8,519			
100046984	BOUNTIFUL	UT		11/20/2020		9,094		(574)			(574)		8,520	8,520			
100018049	ATLANTA	GA		06/08/2018		8,963		(442)			(442)		8,520	8,520			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100141608	SANTA CLARITA	CA		01/30/2024		8,784		(264)			(264)		8,521	8,521			
100143869	NEWPORT BEACH	CA		03/06/2024		8,986		(465)			(465)		8,521	8,521			
100117230	AGUA DULCE AREA	CA		07/20/2023		6,347		2,174			2,174		8,521	8,521			
100082996	ANDERSON IS	WA		05/05/2022		9,399		(878)			(878)		8,521	8,521			
100063923	ELK GROVE	CA		07/01/2021		8,494		27			27		8,522	8,522			
100134672	WESTMINSTER	CA		10/30/2023		9,051		(528)			(528)		8,523	8,523			
4010052822	BALTIMORE	MD		08/24/2023		8,524							8,524	8,524			
100050046	WILMINGTON	NC		11/20/2020		9,401		(876)			(876)		8,525	8,525			
100166112	MYRTLE BEACH	SC		09/09/2024		8,434		91			91		8,525	8,525			
100133627	FORT WORTH	TX		10/23/2023		7,489		1,037			1,037		8,526	8,526			
100129553	SHAFTER	CA		09/29/2023		7,858		685			685		8,543	8,527		(15)	(15)
100060892	LOVELAND	CO		06/01/2021		8,451		79			79		8,530	8,530			
100068023	HENDERSON	NV		09/23/2021		8,644		(114)			(114)		8,530	8,530			
100081329	WEST LAKE HILLS	TX		03/18/2022		7,799		732			732		8,532	8,532			
100110226	KIRKLAND	WA		06/30/2023		8,281		252			252		8,532	8,532			
100012472	SONOMA	CA		04/28/2017		5,872		2,660			2,660		8,533	8,533			
100067914	CHICO	CA		09/23/2021		8,757		(224)			(224)		8,533	8,533			
100012411	FRANKLIN	NC		04/28/2017		8,438		95			95		8,533	8,533			
100078290	TORRANCE	CA		02/10/2022		9,226		(691)			(691)		8,534	8,534			
100013927	PEMBROKE PINES	FL		05/25/2017		8,515		21			21		8,536	8,536			
100058002	BOISE	ID		06/30/2021		9,104		(568)			(568)		8,536	8,536			
100141947	IMPERIAL BEACH	CA		02/29/2024		9,754		(1,217)			(1,217)		8,537	8,537			
100126888	PALM BAY	FL		08/30/2023		8,485		52			52		8,537	8,537			
100135172	LOS ANGELES	CA		11/07/2023		8,959		(422)			(422)		8,538	8,538			
100075968	GREENWICH	CT		01/07/2022		9,222		(681)			(681)		8,541	8,538		(3)	(3)
100126964	SANDY	UT		08/30/2023		9,725		(1,187)			(1,187)		8,539	8,539			
100087197	SAN BERNARDINO	CA		10/25/2022		7,885		654			654		8,539	8,539			
100137317	YONKERS	NY		12/01/2023		8,951		(412)			(412)		8,539	8,539			
100055635	FLORAL PARK	NY		03/23/2021		10,306		(1,766)			(1,766)		8,540	8,540			
100076783	TRUCKEE	CA		12/27/2021		9,204		(664)			(664)		8,540	8,540			
100017183	RIVERBANK	CA		04/26/2018		7,888		652			652		8,540	8,540			
100120275	SOUTH SAN FRANCISCO	CA		08/18/2023		9,417		(876)			(876)		8,540	8,540			
100065530	PORTLAND	OR		07/28/2021		9,106		(565)			(565)		8,541	8,541			
100043312	RANCHO CUCAMONGA	CA		08/13/2020		9,267		(725)			(725)		8,541	8,541			
100110683	FREMONT	CA		08/11/2023		8,710		(168)			(168)		8,542	8,542			
100135050	MONSEY	NY		11/01/2023		7,895		644			644		8,539	8,544		4	4
100076465	ST. CLOUD	FL		12/21/2021		8,876		(329)			(329)		8,547	8,547			
100065596	WATSONVILLE	CA		07/28/2021		8,922		(375)			(375)		8,547	8,547			
100046752	CARNATION	WA		11/20/2020		9,582		(1,034)			(1,034)		8,548	8,548			
100065584	HOUSTON	TX		07/28/2021		9,016		(460)			(460)		8,556	8,550		(5)	(5)
100120883	GALVESTON	TX		08/28/2023		8,686		(135)			(135)		8,551	8,551			
100065595	LOS ANGELES	CA		07/28/2021		9,139		(586)			(586)		8,553	8,553			
100076628	KEARNY	NJ		12/16/2021		8,802		(247)			(247)		8,555	8,555			
100142756	DALLAS	TX		02/08/2024		8,758		(202)			(202)		8,555	8,555			
100061926	MIRAMAR	FL		07/01/2021		8,545		11			11		8,555	8,555			
100030824	NEWTON	MA		04/09/2019		5,758		2,798			2,798		8,556	8,556			
100102456	SAN JUAN CAPISTRANO	CA		06/07/2023		9,034		(478)			(478)		8,556	8,556			
100066836	ABINGDON	MD		08/02/2021		8,557		2			2		8,559	8,559			
100049708	STOCKTON	CA		11/20/2020		9,221		(661)			(661)		8,561	8,560			
100110546	GLASSBORO	NJ		06/30/2023		8,706		(144)			(144)		8,562	8,562			
100138928	TUSKEGEE	AL		12/21/2023		8,464		98			98		8,562	8,562			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100060953	NOLENSVILLE	TN		06/01/2021		8,509		53			53		8,562	8,562			
100079972	MADERA	CA		04/25/2022		9,881		(1,319)			(1,319)		8,562	8,562			
100151410	EAST WENATCHEE	WA		05/10/2024		8,904		(341)			(341)		8,563	8,563			
100017272	MESA	AZ		04/26/2018		7,559		1,004			1,004		8,564	8,564			
100069634	BROCKTON	MA		09/01/2021		7,985		578			578		8,564	8,564			
100137533	VENTNOR CITY	NJ		12/08/2023		8,778		(212)			(212)		8,566	8,564		(1)	(1)
100154534	ALBERMARLE	NC		06/14/2024		9,011		(446)			(446)		8,565	8,565			
100014171	LANCASTER	CA		05/25/2017		7,790		776			776		8,566	8,565		(2)	(2)
100055064	CUMMING	GA		03/23/2021		9,025		(460)			(460)		8,565	8,565			
100100944	YUCAIPA	CA		04/28/2023		7,872		693			693		8,565	8,565			
100079262	JACKSONVILLE	FL		02/28/2022		8,889		(323)			(323)		8,567	8,567			
100119665	GARDENA	CA		08/08/2023		8,791		(224)			(224)		8,567	8,567			
100068116	IMPERIAL BCH	CA		08/25/2021		9,234		(666)			(666)		8,568	8,568			
100100196	BRENTWOOD	NY		03/17/2023		8,976		(408)			(408)		8,569	8,569			
100028263	COTTAGE GROVE	MN		10/26/2018		7,000		1,569			1,569		8,569	8,569			
100079905	VALRICO	FL		04/08/2022		8,616		(46)			(46)		8,571	8,571			
100054888	WENTZVILLE	MO		03/23/2021		9,364		(790)			(790)		8,574	8,574			
100031766	NORTHRIDGE	CA		03/29/2019		8,032		542			542		8,574	8,574			
100028004	WHITMAN	MA		10/26/2018		8,930		(355)			(355)		8,575	8,575			
100047395	SNELLVILLE	GA		11/20/2020		9,470		(895)			(895)		8,575	8,575			
100117528	EL CAJON	CA		07/20/2023		7,920		658			658		8,577	8,577			
100055648	THOUSAND OAKS	CA		03/23/2021		9,559		(981)			(981)		8,578	8,578			
100067992	SACRAMENTO	CA		09/23/2021		9,106		(525)			(525)		8,580	8,580			
100131700	SEATTLE	WA		10/06/2023		8,159		422			422		8,581	8,581			
100076563	GILROY	CA		12/30/2021		11,014		(2,430)			(2,430)		8,584	8,584			
100135234	DACULA	GA		11/08/2023		7,626		962			962		8,588	8,588			
100128878	TARZANA	CA		09/21/2023		9,034		(444)			(444)		8,590	8,590			
100136519	SURFSIDE BEACH	SC		11/20/2023		8,507		85			85		8,592	8,590		(2)	(2)
100137315	SANTA CLARA	CA		12/01/2023		8,543		48			48		8,591	8,591			
100136520	SURFSIDE BEACH	SC		11/20/2023		8,509		85			85		8,593	8,592		(2)	(2)
100032001	VISTA	CA		03/29/2019		8,356		236			236		8,592	8,592			
100055911	NEW ORLEANS	LA		03/26/2021		9,023		(431)			(431)		8,592	8,592			
100026605	MANASSAS	VA		09/26/2018		7,930		662			662		8,593	8,593			
100088880	LAS VEGAS	NV		11/15/2022		8,623		(28)			(28)		8,595	8,595			
100082117	HOLLYWOOD	SC		04/14/2022		8,635		(39)			(39)		8,596	8,596			
100102040	LAS VEGAS	NV		04/14/2023		9,713		(1,118)			(1,118)		8,596	8,596			
100065609	HILLSBORO	OR		07/28/2021		9,203		(607)			(607)		8,596	8,596			
100132615	AUBURN	WA		11/03/2023		7,701		897			897		8,598	8,598			
100132584	CHAPPAQUA	NY		11/03/2023		7,352		1,246			1,246		8,599	8,599			
100078710	GRAND TERRACE	CA		02/02/2022		8,852		(252)			(252)		8,599	8,599			
100099775	THE BRONX	NY		02/28/2023		44,707		(36,107)			(36,107)		8,599	8,599			
100138699	LONG BEACH	CA		02/02/2024		8,800		(200)			(200)		8,600	8,600			
100115696	LOS ANGELES	CA		07/20/2023		8,619		(18)			(18)		8,601	8,601			
100023934	WEST PALM BEACH	FL		09/10/2018		9,873		(1,271)			(1,271)		8,602	8,602			
100013372	FRESNO	CA		05/25/2017		6,815		1,790			1,790		8,605	8,602		(3)	(3)
100149418	LANCASTER	PA		04/24/2024		8,993		(389)			(389)		8,604	8,604			
100065468	TIGARD	OR		07/28/2021		8,956		(351)			(351)		8,605	8,605			
100115642	FONTANA	CA		07/19/2023		8,894		(289)			(289)		8,605	8,605			
100149578	BEND	OR		04/26/2024		8,429		177			177		8,606	8,606			
100074274	GILBERT	AZ		12/09/2021		10,070		(1,463)			(1,463)		8,607	8,607			
4010046064	BELLBROOK	OH		02/02/2023		9,853		(1,246)			(1,246)		8,608	8,608			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100132537	PIGEON FORGE	TN		11/03/2023		8,378		230			230		8,608	8,608			
100131833	SHAFTER	CA		10/06/2023		8,598		12			12		8,610	8,610			
100128097	ANTIOCH	TN		09/08/2023		7,804		806			806		8,610	8,610			
100057642	QUINCY	MA		06/30/2021		8,972		(360)			(360)		8,612	8,612			
100071669	LA MESA	CA		10/14/2021		9,452		(840)			(840)		8,612	8,612			
100139079	COLLEGEVILLE	PA		12/28/2023		8,685		(72)			(72)		8,612	8,612			
100144415	LEWES	DE		03/07/2024		8,732		(128)			(128)		8,604	8,613		9	9
100057910	FAIRBORN	OH		06/30/2021		8,661		(48)			(48)		8,613	8,613			
100065969	PHILLIPSBURG	NJ		08/02/2021		8,826		(213)			(213)		8,613	8,613			
100057717	LAWRENCEVILLE	GA		06/30/2021		9,219		(600)			(600)		8,619	8,614		(6)	(6)
100031644	SAN JOSE	CA		03/29/2019		8,149		464			464		8,614	8,614			
100156295	GAITHERSBURG	MD		07/25/2024		9,662		(1,047)			(1,047)		8,615	8,615			
100067648	FREMONT	CA		09/23/2021		8,717		(102)			(102)		8,615	8,615			
100065355	LAWRENCE	MA		07/28/2021		9,346		(730)			(730)		8,616	8,616			
100126278	FORT LAUDERDALE	FL		08/30/2023		8,820		(205)			(205)		8,616	8,616			
100049489	UPPER MARLBORO	MD		11/20/2020		9,849		(1,233)			(1,233)		8,616	8,616			
100079317	NASHVILLE	TN		03/17/2022		9,351		(735)			(735)		8,617	8,617			
100100760	CHARLOTTE	NC		04/28/2023		9,263		(646)			(646)		8,618	8,618			
100127186	BRONX	NY		08/30/2023		3,377		5,243			5,243		8,619	8,619			
100031094	NAPLES	FL		03/29/2019		8,362		258			258		8,621	8,621			
100065257	FAIRBURN	GA		07/14/2021		8,481		141			141		8,621	8,621			
100137375	PALM DESERT	CA		12/05/2023		7,949		673			673		8,622	8,622			
100149007	CAMARILLO	CA		04/19/2024		9,243		(621)			(621)		8,622	8,622			
100053686	LONG BEACH	CA		03/23/2021		11,787		(3,164)			(3,164)		8,622	8,622			
100136348	HENDERSON	NV		11/20/2023		6,409		2,213			2,213		8,622	8,622			
100120243	NASHVILLE	TN		08/18/2023		8,823		(200)			(200)		8,623	8,623			
100067650	NEWARK	CA		09/23/2021		8,725		(102)			(102)		8,623	8,623			
100087459	DOWNEY	CA		10/25/2022		7,596		1,028			1,028		8,624	8,624			
100100402	BRONX	NY		04/27/2023		6,558		2,066			2,066		8,624	8,624			
100081164	LOCUST GROVE	VA		03/18/2022		8,133		492			492		8,625	8,625			
100038709	CLARE	IRL		09/27/2019		6,336		2,561			2,561	(62)	8,834	8,625	(140)	(69)	(209)
100013920	SALINAS	CA		05/25/2017		7,371		1,254			1,254		8,625	8,625			
100117955	SAN DIEGO	CA		07/20/2023		(2,971)		11,598			11,598		8,626	8,626			
100132027	NAMPA	ID		10/13/2023		8,647		(19)			(19)		8,628	8,628			
100129518	CASTRO VALLEY	CA		09/29/2023		8,926		(297)			(297)		8,629	8,629			
100011735	HILLSDALE	NJ		03/08/2017		5,342		3,288			3,288		8,629	8,629			
100070407	RENO	NV		09/23/2021		8,979		(349)			(349)		8,630	8,630			
100079618	WAUKEGAN	IL		04/08/2022		8,778		(147)			(147)		8,630	8,630			
100043188	MASSAPEQUA	NY		05/28/2020		7,456		1,175			1,175		8,631	8,631			
100014512	SILVER SPRING	MD		09/27/2017		8,853		(221)			(221)		8,632	8,632			
100129475	CAPTAIN COOK	HI		09/29/2023		8,761		(128)			(128)		8,633	8,633			
100111787	RYDAL	GA		06/29/2023		8,151		484			484		8,635	8,635			
100055524	PEEKSKILL	NY		03/23/2021		10,364		(1,729)			(1,729)		8,635	8,635			
100087322	CYPRESS	TX		10/25/2022		7,645		992			992		8,636	8,636			
100129352	PRINCETON	TX		09/25/2023		7,677		959			959		8,636	8,636			
100081890	ANAHEIM	CA		03/31/2022		9,057		(420)			(420)		8,636	8,636			
100045235	BOULDER	CO		11/25/2020		9,181		(545)			(545)		8,637	8,637			
100092054	BRONX	NY		02/09/2023		8,954		(317)			(317)		8,637	8,637			
100108119	WOODSTOCK	GA		05/24/2023		9,040		(403)			(403)		8,637	8,637			
100033934	DUBLIN	IRL		06/21/2019		7,896		1,016			1,016	237	9,149	8,639	(406)	(104)	(510)
100071551	RICHMOND	VA		10/14/2021		9,361		(721)			(721)		8,640	8,640			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100084755	SOUTH LAKE TAHOE	CA		08/02/2022		8,312		328			328		8,640	8,640			
100049899	FEDERAL WAY	WA		11/20/2020		9,261		(621)			(621)		8,640	8,640			
100057523	MONROVIA	CA		06/30/2021		8,935		(294)			(294)		8,641	8,641			
100116642	CORONA	CA		07/20/2023		(9,056)		17,698			17,698		8,642	8,642			
100016522	SAVANNAH	GA		04/10/2018		9,119		(476)			(476)		8,643	8,643			
100057852	BELLEVUE	WA		06/30/2021		9,210		(567)			(567)		8,643	8,643			
100130345	STUART	FL		09/28/2023		9,148		(504)			(504)		8,644	8,644			
100055805	HOSFORD	FL		03/23/2021		9,078		(434)			(434)		8,644	8,644			
100159530	OVERLAND PARK	KS		07/15/2024		9,090		(446)			(446)		8,644	8,644			
100112324	HAWLEY	PA		06/29/2023		8,404		241			241		8,645	8,644			
100087184	LAS VEGAS	NV		10/25/2022		7,513		1,132			1,132		8,645	8,645			
100155028	NASHVILLE	TN		07/19/2024		8,861		(215)			(215)		8,646	8,646			
100115409	WASHINGTON	DC		07/17/2023		8,920		(274)			(274)		8,646	8,646			
100053731	BOWIE	MD		03/23/2021		9,311		(663)			(663)		8,647	8,647			
100132802	COLUMBIA	SC		11/03/2023		8,546		102			102		8,648	8,648			
100027069	ALISO VIEJO	CA		09/26/2018		7,111		1,537			1,537		8,649	8,649			
100078648	CLIFFSIDE PARK	NJ		02/02/2022		8,809		(160)			(160)		8,650	8,650			
100087195	CAMARILLO	CA		10/25/2022		7,249		1,402			1,402		8,651	8,651			
100060943	ROUND ROCK	TX		06/01/2021		8,591		61			61		8,652	8,652			
100132011	PORTLAND	OR		10/13/2023		8,659		(5)			(5)		8,654	8,654			
100100380	FLUSHING	NY		04/27/2023		6,152		2,503			2,503		8,655	8,655			
100113888	SUNNY ISLES	FL		06/29/2023		8,008		647			647		8,655	8,655			
100061756	MCMURRAY	PA		07/01/2021		8,915		(260)			(260)		8,655	8,655			
100139908	NETHERLANDS	NLD		12/28/2023		8,879						19	8,898	8,656	(242)		(242)
100142036	RIVERHEAD	NY		02/29/2024		9,559		(901)			(901)		8,657	8,657			
100076766	SAN DIMAS	CA		12/30/2021		9,496		(839)			(839)		8,657	8,657			
100137167	LOS ANGELES	CA		11/28/2023		9,926		(1,268)			(1,268)		8,658	8,658			
100057583	TAMPA	FL		06/30/2021		9,305		(647)			(647)		8,658	8,658			
100028342	LAS VEGAS	NV		10/26/2018		7,585		1,074			1,074		8,659	8,659			
100145711	UNITED KINGDOM	GBR		03/12/2024		(14,866)		23,526			23,526		8,661	8,660	(1)		(1)
100078856	CHULA VISTA	CA		02/24/2022		8,629		31			31		8,661	8,661			
100060864	WOODBRIDGE	VA		06/01/2021		8,577		84			84		8,661	8,661			
100135944	BAKERSFIELD	CA		11/15/2023		8,619		42			42		8,661	8,661			
100068426	JURUPA VALLEY	CA		08/25/2021		8,885		(222)			(222)		8,663	8,663			
100073565	WILTON	CA		11/19/2021		8,981		(321)			(321)		8,660	8,663		3	3
100134421	NETHERLANDS	NLD		10/27/2023		9,086						(385)	8,701	8,666	(35)		(35)
100083007	DRIFTWOOD	TX		05/05/2022		9,320		(645)			(645)		8,675	8,667		(8)	(8)
4010045916	STATESVILLE	NC		03/22/2023		9,079		(411)			(411)		8,668	8,668			
100116889	BRENTWOOD	CA		07/20/2023		(4,848)		13,518			13,518		8,670	8,670			
100082901	CHINO	CA		05/17/2022		9,036		(364)			(364)		8,672	8,672			
100081481	ASHBURN	VA		03/18/2022		8,029		643			643		8,673	8,673			
100081483	KILL DEVIL HILLS	NC		03/18/2022		8,125		551			551		8,675	8,675			
100031154	BRICK	NJ		03/29/2019		5,374		3,304			3,304		8,678	8,678			
100054991	MONROE	GA		03/23/2021		9,704		(1,024)			(1,024)		8,680	8,680			
100065085	PHILADELPHIA	PA		07/14/2021		9,311		(631)			(631)		8,681	8,681			
100129838	BUCKEYE	AZ		09/27/2023		8,576		106			106		8,682	8,682			
100000504	LOS ANGELES	CA		09/27/2016		8,855		(173)			(173)		8,682	8,682			
100024056	AUSTIN	TX		09/10/2018		9,044		(357)			(357)		8,687	8,687			
100076831	ARVADA	CO		12/27/2021		9,539		(850)			(850)		8,689	8,689			
100087320	MIAMI	FL		10/25/2022		8,150		539			539		8,689	8,689			
100038708	CLARE	IRL		09/27/2019		6,382		2,584			2,584	(63)	8,902	8,691	(141)	(70)	(211)

SCHEDULE B - PART 3

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100086727	MISSOURI CITY	TX		09/30/2022		8,505		186			186		8,691	8,691			
100101644	WASHINGTON	DC		04/26/2023		8,053		638			638		8,691	8,691			
100031606	LAKE FOREST	CA		03/29/2019		8,107		585			585		8,691	8,691			
100158774	RIDGEWOOD	NJ		07/10/2024		8,635		61			61		8,695	8,695			
100065114	LOVELAND	CO		07/14/2021		9,133		(437)			(437)		8,696	8,696			
100028597	CEDAR SPRINGS	MI		10/26/2018		8,626		70			70		8,696	8,696			
100102848	OAKLAND	CA		06/22/2023		9,172		(473)			(473)		8,698	8,698			
100136492	CHARLOTTE	NC		11/20/2023		8,603		95			95		8,698	8,698			
100080752	HOLMES BEACH	FL		03/10/2022		9,016		(317)			(317)		8,699	8,699			
100044717	GRETNA	FL		11/19/2020		8,927		(228)			(228)		8,699	8,699			
100115093	APOLLO BEACH	FL		07/14/2023		7,927		773			773		8,700	8,700			
100050366	UPPER MARLBORO	MD		11/20/2020		10,276		(1,575)			(1,575)		8,701	8,701			
100012506	LAKE WORTH	FL		04/28/2017		7,000		1,701			1,701		8,701	8,701			
100080419	BELLAIRE	TX		04/14/2022		9,394		(693)			(693)		8,701	8,701			
100081026	NASHVILLE	TN		03/18/2022		8,111		591			591		8,702	8,701			
100081032	NASHVILLE	TN		03/18/2022		8,111		591			591		8,702	8,701			
100100011	LOS ANGELES	CA		03/28/2023		9,391		(690)			(690)		8,701	8,701			
100055085	NEW CASTLE	CO		03/23/2021		10,320		(1,620)			(1,620)		8,700	8,702		2	2
100174499	ORLANDO	FL		10/31/2024		8,856		(155)			(155)		8,702	8,702			
100126562	LANCASTER	CA		08/30/2023		7,529		1,175			1,175		8,704	8,704			
100110730	ESCONDIDO	CA		08/11/2023		8,895		(190)			(190)		8,705	8,705			
100143509	LAREDO	TX		02/22/2024		9,255		(549)			(549)		8,705	8,705			
100128169	RED LODGE	MT		09/18/2023		8,286		419			419		8,705	8,705			
100079994	MECHANICSVILLE	VA		04/25/2022		8,897		(191)			(191)		8,706	8,706			
100103665	RANCHO CUCAMONGA	CA		05/08/2023		8,415		302			302		8,716	8,709		(7)	(7)
100110444	ALAMEDA	CA		06/30/2023		9,089		(379)			(379)		8,710	8,710			
100148433	DAYTON	TX		04/12/2024		8,078		633			633		8,711	8,711			
100067886	SIERRA MADRE	CA		09/23/2021		9,547		(836)			(836)		8,711	8,711			
100011171	IMMOKALEE	FL		12/23/2016		8,489		223			223		8,711	8,711			
100102805	TEMECULA	CA		06/22/2023		8,679		33			33		8,712	8,712			
3410000531	UNION CITY	NJ		09/24/2024		8,712							8,712	8,712			
100110705	HAYWARD	CA		08/11/2023		8,956		(244)			(244)		8,712	8,712			
100031057	SANTA MARIA	CA		03/29/2019		8,443		270			270		8,713	8,713			
100078729	POWAY	CA		02/25/2022		8,783		(70)			(70)		8,713	8,713			
100133493	FRANKFORT	IL		10/19/2023		8,481		232			232		8,713	8,713			
100011690	HOPKINS	SC		03/08/2017		6,526		2,187			2,187		8,713	8,713			
100065663	TAUNTON	MA		07/28/2021		9,442		(728)			(728)		8,714	8,714			
100078677	RANCHO CUCAMONGA	CA		02/02/2022		8,621		93			93		8,715	8,715			
100080951	GREENWOOD VILLAGE	CO		03/17/2022		8,529		186			186		8,715	8,715			
100078307	ATLANTA	GA		02/10/2022		8,955		(239)			(239)		8,716	8,716			
100112558	MANTECA	CA		06/29/2023		8,522		194			194		8,716	8,716			
100011451	VISTA	CA		12/23/2016		7,396		1,320			1,320		8,716	8,716			
100150136	SAN LUIS OBISPO	CA		06/14/2024		9,610		(894)			(894)		8,716	8,716			
100148648	LOS ANGELES	CA		05/15/2024		8,745		(29)			(29)		8,716	8,716			
100065297	JURUPA VALLEY	CA		07/28/2021		9,484		(768)			(768)		8,716	8,716			
100109138	GLENDALE	CA		06/09/2023		9,126		(409)			(409)		8,717	8,717			
100033450	LIMERICK	IRL		06/21/2019		7,244		1,892			1,892	227	9,363	8,717	(437)	(209)	(646)
100038712	CLARE	IRL		09/27/2019		6,404		2,588			2,588	(63)	8,929	8,718	(142)	(70)	(212)
100080352	CULVER CITY	CA		02/28/2022		9,067		(348)			(348)		8,719	8,719			
100128499	CASTROVILLE	TX		09/15/2023		9,134		(397)			(397)		8,737	8,721		(17)	(17)
100030311	BRANDON	FL		12/20/2018		6,791		1,930			1,930		8,721	8,721			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127610	LOS ANGELES	CA		09/08/2023		8,763		(42)			(42)		8,722	8,722			
100047764	COLONIA	NJ		11/20/2020		10,230		(1,507)			(1,507)		8,723	8,723			
100068247	LOS ANGELES	CA		08/25/2021		9,439		(714)			(714)		8,725	8,725			
100057920	PITTSBURG	CA		06/30/2021		9,341		(615)			(615)		8,726	8,726			
100013132	E STROUDSBURG	PA		05/25/2017		6,710		2,016			2,016		8,727	8,727			
100113821	HANOVER	PA		06/29/2023		8,591		136			136		8,727	8,727			
100026680	EL CAJON	CA		09/26/2018		8,433		296			296		8,729	8,729			
100078230	CHULA VISTA	CA		02/10/2022		9,122		(393)			(393)		8,729	8,729			
100100897	LENEXA	KS		04/28/2023		8,147		582			582		8,729	8,729			
100026766	HOPEWELL TOWNSHIP	NJ		09/26/2018		6,696		2,036			2,036		8,731	8,731			
100116052	JACKSONVILLE	FL		07/20/2023		7,565		1,166			1,166		8,731	8,731			
100137558	PROSPER	TX		12/08/2023		8,855		(124)			(124)		8,732	8,732			
100055812	PLAYA DEL REY	CA		03/23/2021		9,737		(1,004)			(1,004)		8,733	8,733			
100025662	MASTIC	NY		09/20/2018		6,621		2,113			2,113		8,734	8,734			
100065184	GERMANTOWN	MD		07/14/2021		9,128		(393)			(393)		8,735	8,735			
100132061	DAWSONVILLE	GA		10/13/2023		8,762		(26)			(26)		8,736	8,736			
100079235	CASTLE ROCK	CO		02/14/2022		8,566		170			170		8,737	8,737			
100074120	RICHMOND	CA		12/09/2021		10,146		(1,409)			(1,409)		8,737	8,737			
100116154	SAN LORENZO	CA		07/20/2023		6,034		2,704			2,704		8,738	8,738			
100014095	SAN DIEGO	CA		05/25/2017		8,486		253			253		8,739	8,739			
100108148	ANTIOCH	CA		05/24/2023		8,891		(153)			(153)		8,739	8,739			
100134590	COOPER CITY	FL		10/30/2023		9,296		(556)			(556)		8,740	8,740			
100140360	ROYSE CITY	TX		01/18/2024		8,884		(145)			(145)		8,740	8,740			
100075933	NATIONAL CITY	CA		01/07/2022		9,457		(715)			(715)		8,742	8,742			
100060093	COMPTON	CA		06/25/2021		9,195		(453)			(453)		8,742	8,742			
100130137	KANNAPOLIS	NC		11/15/2023		8,883		(141)			(141)		8,743	8,743			
100068148	BAYONNE	NJ		08/25/2021		9,465		(721)			(721)		8,743	8,743			
100090909	INDIAN LAND	SC		01/31/2023		8,802		(59)			(59)		8,743	8,743			
100100620	SUNRISE	FL		04/27/2023		9,495		(751)			(751)		8,744	8,744			
100138966	FLUSHING	NY		12/21/2023		8,464		282			282		8,746	8,746			
100151605	MEARS	MI		05/10/2024		9,212		(464)			(464)		8,748	8,748			
100147324	HAARLEM	NLD		03/27/2024		10,165							10,165	8,748	(1,417)		(1,417)
100066199	WEST SACRAMENTO	CA		08/02/2021		8,978		(230)			(230)		8,748	8,748			
100088064	JUSTIN	TX		10/25/2022		8,258		491			491		8,749	8,749			
100102844	PARKER	CO		06/22/2023		9,548		(797)			(797)		8,751	8,751			
100000463	FELTON	CA		09/27/2016		8,043		709			709		8,753	8,753			
100083040	MIAMI	FL		05/11/2022		9,577		(825)			(825)		8,753	8,753			
100102143	SAN JOSE	CA		04/14/2023		8,920		(166)			(166)		8,753	8,753			
100082162	NEW RIVER	AZ		04/14/2022		9,098		(343)			(343)		8,755	8,755			
100086038	EWA BEACH	HI		08/24/2022		9,314		(557)			(557)		8,756	8,756			
100064471	TINLEY PARK	IL		07/01/2021		8,374		383			383		8,757	8,757			
100012158	LOS ANGELES	CA		03/08/2017		7,205		1,554			1,554		8,759	8,759			
100060763	CENTREVILLE	VA		06/01/2021		8,681		79			79		8,759	8,759			
100047790	SANDY HOOK	CT		11/20/2020		10,507		(1,747)			(1,747)		8,760	8,760			
100087306	MIAMI	FL		10/25/2022		7,083		1,678			1,678		8,760	8,760			
100055801	MEMPHIS	TN		03/23/2021		9,598		(836)			(836)		8,762	8,762			
100065197	HARRISBURG	NC		07/14/2021		9,158		(396)			(396)		8,762	8,762			
100102507	MIAMI	FL		06/07/2023		9,473		(710)			(710)		8,762	8,762			
100057997	SALT LAKE CTY	UT		06/30/2021		8,936		(173)			(173)		8,763	8,763			
100126924	VALLEJO	CA		08/30/2023		4,875		3,889			3,889		8,764	8,764			
100063439	STRATFORD	NJ		07/01/2021		8,722		43			43		8,765	8,765			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149876	WESTLAKE VILLAGE	CA		04/29/2024		9,104		(338)			(338)		8,766	8,766			
100068114	LAKE HARMONY	PA		08/25/2021		9,058		(292)			(292)		8,766	8,766			
100044439	ORINDA	CA		11/19/2020		9,648		(881)			(881)		8,767	8,767			
100024430	FORT MYERS	FL		09/20/2018		9,100		(333)			(333)		8,767	8,767			
100113152	HAINES CITY	FL		06/29/2023		8,791		(24)			(24)		8,767	8,767			
100126770	PORT ORANGE	FL		08/30/2023		8,366		401			401		8,768	8,768			
100165700	LAS VEGAS	NV		08/29/2024		9,702		(934)			(934)		8,768	8,768			
100048630	CRETE	IL		11/20/2020		10,753		(1,984)			(1,984)		8,769	8,769			
100012443	ORLANDO	FL		04/28/2017		8,310		460			460		8,770	8,770			
100135072	LYNNWOOD	WA		11/01/2023		8,331		439			439		8,770	8,770			
100065438	CHULA VISTA	CA		07/28/2021		9,114		(341)			(341)		8,774	8,774			
100083653	TYBEE ISLAND	GA		06/23/2022		9,429		(656)			(656)		8,774	8,774			
100053724	SAINT PAUL	MN		03/23/2021		8,908		(133)			(133)		8,776	8,775			
100136955	SEATTLE	WA		11/28/2023		8,250		525			525		8,775	8,775			
100016402	AUSTIN	TX		04/05/2018		9,114		(336)			(336)		8,777	8,777			
100030030	LUTZ	FL		12/20/2018		7,555		1,224			1,224		8,780	8,779			
100025363	EUGENE	OR		09/20/2018		7,843		937			937		8,780	8,780			
4010048014	WATERBURY	CT		03/22/2023		9,426		(645)			(645)		8,781	8,781			
100000521	MIDDLETOWN	NJ		09/27/2016		6,569		2,211			2,211		8,781	8,781			
100055033	ROCKWALL	TX		03/23/2021		10,268		(1,485)			(1,485)		8,783	8,781		(2)	(2)
100109267	ROCKWALL	TX		07/21/2023		8,209		572			572		8,781	8,781			
100087217	SACRAMENTO	CA		10/25/2022		8,107		674			674		8,782	8,782			
100055866	GRAND JUNCTION	CO		03/26/2021		9,374		(592)			(592)		8,782	8,782			
100076778	COCONUT CREEK	FL		12/27/2021		9,438		(655)			(655)		8,782	8,782			
100142057	(WOODLAND HILLS AREA) LOS ANGE	CA		02/29/2024		9,468		(685)			(685)		8,783	8,783			
100131723	HOLLISTON	MA		10/06/2023		7,393		1,393			1,393		8,785	8,783		(3)	(3)
100083041	SCHERTZ	TX		05/11/2022		10,129		(1,346)			(1,346)		8,783	8,783			
100118044	NEWARK	NJ		07/20/2023		3,513		5,270			5,270		8,784	8,784			
100049557	HYATTSVILLE	MD		11/20/2020		9,403		(619)			(619)		8,784	8,784			
100030795	NOVATO	CA		04/09/2019		7,609		1,176			1,176		8,785	8,785			
100065139	BATON ROUGE	LA		07/14/2021		9,212		(426)			(426)		8,786	8,786			
100011465	ESTERO	FL		12/23/2016		6,513		2,275			2,275		8,788	8,788			
100060508	LOS ANGELES	CA		06/01/2021		8,715		73			73		8,788	8,788			
100120554	WEST HOLLYWOOD	CA		08/18/2023		8,950		(162)			(162)		8,788	8,788			
100149930	DRAPER	UT		06/07/2024		8,329		460			460		8,789	8,789			
100048976	LODI	NJ		11/20/2020		10,321		(1,531)			(1,531)		8,790	8,790			
100043771	OCEANSIDE	CA		08/13/2020		9,461		(671)			(671)		8,791	8,791			
100049424	LAS VEGAS	NV		11/20/2020		9,124		(333)			(333)		8,791	8,791			
100118025	ONTARIO	CA		07/20/2023		(7,496)		16,287			16,287		8,791	8,791			
100086507	LOUISBURG	NC		09/30/2022		8,758		34			34		8,792	8,792			
100117736	PACIFICA	CA		07/20/2023		8,103		689			689		8,792	8,792			
100081506	GAINESVILLE	FL		03/18/2022		8,420		373			373		8,792	8,792			
100081509	GAINESVILLE	FL		03/18/2022		8,420		373			373		8,792	8,792			
100120003	SHORELINE	WA		08/11/2023		8,771		25			25		8,797	8,797			
100120909	CITRA	FL		08/30/2023		8,618		182			182		8,800	8,797		(3)	(3)
100078661	HAMILTON	NJ		02/02/2022		9,302		(478)			(478)		8,824	8,798		(26)	(26)
100140871	TORRANCE	CA		01/25/2024		(1,970)		10,768			10,768		8,798	8,798			
100049958	FAYETTEVILLE	GA		11/20/2020		9,668		(870)			(870)		8,799	8,799			
100128148	KILL DEVIL HILLS	NC		09/18/2023		8,827		(26)			(26)		8,801	8,799		(2)	(2)
100068277	MIDDLETOWN	RI		08/25/2021		9,516		(716)			(716)		8,800	8,800			
100108939	LOS ANGELES	CA		05/31/2023		10,031		(1,229)			(1,229)		8,802	8,802			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082624	PALM COAST	FL		04/14/2022		9,568		(762)			(762)		8,807	8,802		(5)	(5)
100011890	NEW ALBANY	IN		03/08/2017		7,475		1,326			1,326		8,802	8,802			
100073554	MIAMI	FL		11/19/2021		10,120		(1,318)			(1,318)		8,802	8,802			
100088137	SAN BERNARDINO	CA		10/25/2022		9,409		(605)			(605)		8,804	8,804			
100065713	CLERMONT	FL		07/28/2021		9,502		(696)			(696)		8,807	8,805		(1)	(1)
100115819	COCONUT CREEK	FL		07/20/2023		9,213		(407)			(407)		8,806	8,805			
100109581	SALINAS	CA		06/14/2023		9,131		(325)			(325)		8,807	8,807			
100068891	YORKTOWN HEIGHTS	NY		09/01/2021		8,802		5			5		8,807	8,807			
100139585	HANOVER	MA		12/28/2023		8,630		180			180		8,810	8,810			
100108201	PARKLAND	FL		05/24/2023		9,231		(419)			(419)		8,812	8,810		(1)	(1)
100063062	OWINGS MILLS	MD		07/01/2021		9,050		(239)			(239)		8,811	8,811			
100074430	TAMPA	FL		12/02/2021		9,903		(1,091)			(1,091)		8,812	8,812			
100081255	LEBANON	TN		03/18/2022		8,051		762			762		8,813	8,813			
100133857	NORFOLK	MA		10/20/2023		8,978		(165)			(165)		8,813	8,813			
100019958	MENIFEE	CA		07/30/2018		9,244		(431)			(431)		8,813	8,813			
100047305	RICHMOND	CA		11/20/2020		8,716		98			98		8,814	8,814			
100049257	MELROSE PARK	IL		11/20/2020		10,449		(1,633)			(1,633)		8,815	8,815			
100079213	PHOENIX	AZ		02/24/2022		9,053		(243)			(243)		8,809	8,816		6	6
100044649	BOTHELL	WA		11/19/2020		8,415		402			402		8,817	8,817			
100060086	RIVERSIDE	CA		06/25/2021		9,444		(626)			(626)		8,819	8,818		(1)	(1)
100102383	ROCKVILLE	MD		06/07/2023		9,315		(495)			(495)		8,821	8,821			
100116111	(NORTH HOLLYWOOD AREA) LOS ANG	CA		07/20/2023		(10,090)		18,912			18,912		8,821	8,821			
100065582	FULLERTON	CA		07/28/2021		9,533		(712)			(712)		8,822	8,822			
100084833	SANTA ROSA BEACH	FL		08/02/2022		8,364		458			458		8,822	8,822			
100109163	OCALA	FL		07/21/2023		9,520		(698)			(698)		8,822	8,822			
100029784	AROMAS	CA		10/26/2018		8,197		630			630		8,826	8,826			
100031584	SAN JOSE	CA		03/29/2019		8,101		726			726		8,826	8,826			
100078737	GILBERT	AZ		02/25/2022		9,418		(591)			(591)		8,827	8,827			
100031930	SAN RAMON	CA		03/29/2019		7,718		1,109			1,109		8,828	8,828			
100048794	CARMEL	NY		11/20/2020		10,224		(1,396)			(1,396)		8,828	8,828			
100101835	MOSS BEACH	CA		04/06/2023		9,078		(250)			(250)		8,828	8,828			
100000305	BALTIMORE	MD		09/27/2016		8,386		442			442		8,828	8,828			
100099857	LAGUNA HILLS	CA		03/07/2023		9,426		(597)			(597)		8,829	8,829			
100070432	MERCED	CA		09/23/2021		9,303		(474)			(474)		8,829	8,829			
100116949	LEWISVILLE	TX		07/20/2023		(3,472)		12,301			12,301		8,829	8,829			
100153765	RIEL	NLD		05/30/2024		8,994							8,994	8,829	(165)		(165)
100108477	LOWELL	MA		05/25/2023		9,174		(344)			(344)		8,830	8,830			
100066017	EAST MEADOW	NY		08/02/2021		8,860		(30)			(30)		8,830	8,830			
100117426	ORLANDO	FL		07/20/2023		(8,711)		17,543			17,543		8,832	8,832			
100151346	NEW ORLEANS	LA		05/10/2024		9,220		(386)			(386)		8,833	8,833			
100081156	BOZEMAN	MT		03/18/2022		8,018		816			816		8,834	8,834			
100061047	HEMET	CA		06/01/2021		8,762		73			73		8,834	8,834			
100100851	JOLIET	IL		04/28/2023		8,376		459			459		8,834	8,834			
100078882	SAN DIEGO	CA		02/24/2022		9,140		(303)			(303)		8,837	8,837			
100119362	SANTA ANA	CA		07/31/2023		9,017		(180)			(180)		8,837	8,837			
100126624	BRUNSWICK	OH		08/30/2023		9,174		(334)			(334)		8,840	8,840			
100108914	TURLOCK	CA		05/31/2023		9,351		(511)			(511)		8,841	8,841			
100029581	BONAIRE	GA		10/26/2018		8,399		442			442		8,841	8,841			
100090889	PASADENA	CA		01/31/2023		8,605		237			237		8,842	8,842			
100151696	MABLETON	GA		05/10/2024		8,806		38			38		8,844	8,844			
100140491	SAN DIEGO	CA		01/19/2024		10,144		(630)			(630)		9,514	8,844		(670)	(670)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100016587	OAKLAND	CA		04/10/2018		9,035		(189)			(189)		8,846	8,846			
100138005	BURBANK	CA		12/13/2023		8,057		793			793		8,850	8,850			
100081337	SURFSIDE BCH	SC		03/18/2022		8,579		272			272		8,851	8,851			
100071915	SCOTTSDALE	AZ		11/19/2021		9,583		(732)			(732)		8,851	8,851			
100109134	SAN JOSE	CA		06/09/2023		9,281		(429)			(429)		8,852	8,852			
100017168	PALM BEACH GARDENS	FL		04/26/2018		8,298		554			554		8,853	8,853			
100120575	CORONA	CA		08/18/2023		9,435		(581)			(581)		8,855	8,855			
100103776	NORWALK	CT		05/10/2023		8,829		27			27		8,856	8,856			
100010814	FLUSHING	MI		12/23/2016		7,938		918			918		8,856	8,856			
100043633	WIXOM	MI		08/13/2020		9,503		(646)			(646)		8,857	8,857			
100115657	SACRAMENTO	CA		07/19/2023		9,256		(399)			(399)		8,857	8,857			
100062677	CHESAPEAKE	VA		07/01/2021		9,190		(333)			(333)		8,858	8,858			
100055448	CHULA VISTA	CA		03/23/2021		9,532		(673)			(673)		8,859	8,859			
100080801	WINTER PARK	FL		03/15/2022		8,920		(60)			(60)		8,860	8,860			
100043479	BROOKLYN	NY		08/13/2020		(9,973)		18,835			18,835		8,862	8,862			
100161736	PINECREST	FL		07/30/2024		10,362		(1,497)			(1,497)		8,865	8,865			
100049925	PORT WASHINGTON	NY		11/20/2020		11,017		(2,152)			(2,152)		8,865	8,865			
100110414	BEND	OR		06/30/2023		8,690		176			176		8,866	8,866			
100080383	GARDEN GROVE	CA		04/14/2022		8,860		6			6		8,866	8,866			
100132337	CORONA	CA		11/03/2023		7,207		1,659			1,659		8,866	8,866			
100043031	WEST TOWNSEND	MA		05/28/2020		8,781		86			86		8,867	8,867			
100071481	CHATSWORTH	CA		10/26/2021		10,643		(1,776)			(1,776)		8,867	8,867			
100100854	FAIRFIELD	CA		04/28/2023		6,202		2,666			2,666		8,868	8,868			
100084765	ONTARIO	CA		08/02/2022		8,746		123			123		8,869	8,869			
100076482	LOS ANGELES	CA		12/21/2021		10,709		(1,840)			(1,840)		8,870	8,870			
100102843	(RESEDA AREA) LOS ANGELES	CA		06/22/2023		8,958		(87)			(87)		8,871	8,871			
100115357	MAKAWAO	HI		07/17/2023		9,659		(788)			(788)		8,871	8,871			
100043278	KINGSLEY	PA		08/13/2020		8,725		147			147		8,871	8,871			
100074413	ELK GROVE	CA		12/02/2021		10,281		(1,410)			(1,410)		8,871	8,871			
100081037	LA MESA	CA		03/18/2022		8,381		491			491		8,872	8,872			
100127076	FORT LAUDERDALE	FL		08/30/2023		(12,071)		20,945			20,945		8,874	8,874			
100113808	UPPER MARLBORO	MD		06/29/2023		6,905		1,971			1,971		8,876	8,876			
100049029	MIAMI	FL		11/20/2020		9,807		(927)			(927)		8,880	8,878		(2)	(2)
100076788	LOUISVILLE	TN		12/27/2021		8,915		(36)			(36)		8,879	8,879			
100049758	MASSAPEQUA	NY		11/20/2020		10,572		(1,693)			(1,693)		8,879	8,879			
100112840	DANVILLE	VA		06/29/2023		8,677		202			202		8,880	8,880			
100137387	MIAMI	FL		12/05/2023		9,352		(472)			(472)		8,880	8,880			
100117552	HUNTINGTON BEACH	CA		07/20/2023		6,962		1,918			1,918		8,880	8,880			
100076348	PHOENIX	AZ		01/07/2022		9,169		(289)			(289)		8,880	8,880			
403050745	PATERSON	NJ		06/28/2024		20,619		(11,736)			(11,736)		8,883	8,883			
100116521	MIAMI	FL		07/20/2023		7,469		1,414			1,414		8,883	8,883			
100060114	MENIFEE	CA		06/25/2021		9,532		(647)			(647)		8,884	8,883		(1)	(1)
100000163	APEX	NC		09/27/2016		8,335		551			551		8,886	8,884		(2)	(2)
100081064	GILROY	CA		03/18/2022		8,450		436			436		8,886	8,886			
100071976	HEBER CITY	UT		10/29/2021		9,112		(226)			(226)		8,886	8,886			
100067433	UNIVERSITY PL	WA		09/23/2021		9,559		(672)			(672)		8,888	8,888			
100031747	THOUSAND OAKS	CA		03/29/2019		8,091		797			797		8,888	8,888			
100148731	MYAKKA	FL		04/17/2024		9,295		(407)			(407)		8,889	8,889			
100071612	OCEAN CITY	NJ		10/14/2021		9,358		(468)			(468)		8,889	8,889			
100079485	PINEHURST	NC		04/25/2022		10,110		(1,219)			(1,219)		8,890	8,890			
100079950	CANOGA PARK	CA		04/25/2022		9,056		(165)			(165)		8,891	8,891			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053850	HARTWICK	NY		03/23/2021		12,797		(3,905)			(3,905)		8,893	8,893			
100011223	DAMASCUS	OR		12/23/2016		8,622		271			271		8,893	8,893			
100030557	BOYNTON BEACH	FL		12/20/2018		8,994		(101)			(101)		8,893	8,893			
100111784	MIAMI	FL		06/29/2023		8,210		685			685		8,895	8,895			
100116415	JAMAICA	NY		07/20/2023		4,970		3,925			3,925		8,896	8,896			
100100376	HASBROUCK HEIGHTS	NJ		04/27/2023		7,551		1,346			1,346		8,897	8,897			
100012175	WAPATO	WA		03/08/2017		8,617		282			282		8,898	8,898			
100031151	NAPLES	FL		03/29/2019		6,822		2,078			2,078		8,900	8,900			
100171787	MENIFEE	CA		10/17/2024		9,178		(278)			(278)		8,900	8,900			
100109212	TURLOCK	CA		07/21/2023		8,799		101			101		8,900	8,900			
100112259	METHUEN	MA		06/29/2023		5,135		3,765			3,765		8,900	8,900			
100031519	SOMERSET	NJ		03/29/2019		7,851		1,050			1,050		8,902	8,902			
100114878	SUSSEX	NJ		07/10/2023		9,074		(172)			(172)		8,902	8,902			
100119226	SAN PABLO	CA		07/31/2023		8,680		223			223		8,903	8,902			
100138717	LONG BEACH	CA		02/02/2024		8,812		90			90		8,903	8,903			
100065487	EUGENE	OR		07/28/2021		9,463		(559)			(559)		8,904	8,904			
100108903	COSTA MESA	CA		05/31/2023		9,837		(932)			(932)		8,905	8,905			
100114937	SHERWOOD FOREST	CA		07/13/2023		9,604		(698)			(698)		8,906	8,906			
100048006	RIVERSIDE	CA		11/20/2020		11,623		(2,717)			(2,717)		8,907	8,907			
100088877	LAS VEGAS	NV		11/15/2022		8,174		733			733		8,907	8,907			
100062952	ELIZABETH	CO		07/01/2021		8,884		26			26		8,910	8,910			
100111370	MIAMI	FL		06/29/2023		7,852		1,060			1,060		8,912	8,912			
100138411	ENCINO	CA		12/18/2023		9,267		(354)			(354)		8,913	8,913			
100053734	SAN JOSE	CA		03/23/2021		9,998		(1,082)			(1,082)		8,916	8,916			
100087180	CITY OF OJAI	CA		10/25/2022		7,061		1,855			1,855		8,916	8,916			
100023683	PORTLAND	OR		09/04/2018		9,295		(378)			(378)		8,918	8,918			
100024555	HUNTINGTON STATION	NY		09/20/2018		6,902		2,016			2,016		8,918	8,918			
100091703	CHICAGO	IL		03/24/2023		8,943		(25)			(25)		8,919	8,919			
100042951	FRONT ROYAL	VA		05/28/2020		8,610		309			309		8,919	8,919			
100137459	MIAMI	FL		01/11/2024		10,075		(1,156)			(1,156)		8,919	8,919			
100018042	MONROVIA	CA		05/22/2018		9,526		(607)			(607)		8,919	8,919			
100039280	DUBLIN	IRL		09/27/2019		1,411		7,722			7,722	(61)	9,072	8,920	(149)	(3)	(153)
100149416	HEBRON	KY		04/24/2024		9,354		(434)			(434)		8,920	8,920			
100111022	SAN FRANCISCO	CA		06/29/2023		8,340		580			580		8,920	8,920			
100025579	SAN JOSE	CA		09/20/2018		7,810		1,111			1,111		8,920	8,920			
100080886	FRESNO	CA		03/10/2022		10,014		(1,090)			(1,090)		8,923	8,920		(3)	(3)
100042946	MORENO VALLEY	CA		05/28/2020		8,198		725			725		8,923	8,923			
100031611	RANCHO CORDOVA	CA		03/29/2019		8,651		275			275		8,926	8,926			
100130238	SAINT GEORGE	UT		09/28/2023		9,169		(243)			(243)		8,926	8,926			
100131636	SACRAMENTO	CA		10/06/2023		9,336		(408)			(408)		8,928	8,928			
100137286	NETHERLANDS	NLD		11/28/2023		9,136						(42)	9,094	8,928	(166)		(166)
100099973	DORAL	FL		03/28/2023		8,239		690			690		8,928	8,928			
100031669	ORANGE	CA		03/29/2019		6,699		2,229			2,229		8,928	8,928			
100078270	LAWRENCEVILLE	GA		02/10/2022		10,038		(1,109)			(1,109)		8,929	8,929			
100078035	ANKENY	IA		01/12/2022		9,259		(328)			(328)		8,930	8,930			
100162030	PALM CITY	FL		07/31/2024		8,972		(42)			(42)		8,931	8,931			
100025152	FLUSHING	NY		09/20/2018		6,513		2,418			2,418		8,931	8,931			
100031562	VACAVILLE	CA		03/29/2019		7,260		1,671			1,671		8,932	8,932			
100043433	CARTHAGE	TX		08/13/2020		10,403		(1,470)			(1,470)		8,933	8,933			
100053592	BLOOMINGTON	IL		03/23/2021		9,526		(591)			(591)		8,935	8,935			
100154716	HUMBLE	TX		07/19/2024		9,608		(672)			(672)		8,936	8,936			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031862	COMPTON	CA		03/29/2019		6,617		2,320			2,320		8,936	8,936			
100126478	TIFTON	GA		08/30/2023		7,648		1,290			1,290		8,937	8,937			
100148932	PENSACOLA	FL		04/17/2024		9,275		(335)			(335)		8,940	8,940			
100023788	CORPUS CHRISTI	TX		09/04/2018		9,425		(484)			(484)		8,941	8,941			
100139333	APTOS	CA		12/28/2023		9,781		(840)			(840)		8,941	8,941			
100030556	SACRAMENTO	CA		12/20/2018		8,492		450			450		8,943	8,943			
100011810	VIRGINIA BEACH	VA		03/08/2017		7,307		1,637			1,637		8,944	8,943		(1)	(1)
100128863	EAST HAMPTON	NY		09/21/2023		9,051		(106)			(106)		8,945	8,945			
100029157	NORWALK	CA		10/26/2018		7,332		1,613			1,613		8,945	8,945			
100083599	COACHELLA	CA		07/25/2022		4,233		(201)			(201)		4,032	8,946		4,914	4,914
100076418	OKLAHOMA CITY	OK		12/23/2021		9,719		(773)			(773)		8,947	8,947			
100110549	SAINT AUGUSTINE	FL		06/30/2023		8,825		123			123		8,948	8,948			
100117314	LOS ANGELES	CA		07/20/2023		3,496		5,454			5,454		8,950	8,950			
100048547	RANCHO CUCAMONGA	CA		11/20/2020		10,133		(1,182)			(1,182)		8,951	8,951			
100017437	CLINTON	MD		04/26/2018		9,528		(575)			(575)		8,953	8,953			
100112304	CENTRAL ISLIP	NY		06/29/2023		4,734		4,219			4,219		8,953	8,953			
100088025	CHICAGO	IL		10/25/2022		9,438		(483)			(483)		8,955	8,955			
100136326	NAPLES	FL		11/20/2023		8,779		178			178		8,957	8,957			
100131755	MORENO VALLEY	CA		10/06/2023		7,918		1,039			1,039		8,957	8,957			
100100259	BROOKLYN	NY		03/17/2023		47,016		(38,058)			(38,058)		8,958	8,958			
100070512	VENTNOR CITY	NJ		09/23/2021		9,629		(670)			(670)		8,959	8,959			
100100696	THOUSAND OAKS	CA		04/28/2023		8,316		644			644		8,960	8,960			
100154948	LINCOLN	CA		07/19/2024		9,159		(199)			(199)		8,960	8,960			
100062644	LINCOLN	CA		07/01/2021		9,242		(281)			(281)		8,961	8,961			
100030539	WALDORF	MD		12/20/2018		8,265		696			696		8,961	8,961			
100137082	APEX	NC		11/28/2023		8,792		169			169		8,961	8,961			
100109186	SANTA CLARITA	CA		07/21/2023		9,257		(294)			(294)		8,963	8,963			
100119101	FORT LAUDERDALE	FL		07/28/2023		4,302		4,661			4,661		8,963	8,963			
100047523	NEWBURYPORT	MA		11/20/2020		9,004		(40)			(40)		8,964	8,964			
100103383	WALLER	TX		06/16/2023		9,233		(269)			(269)		8,964	8,964			
100065999	SAINT LEONARD	MD		08/02/2021		9,077		(111)			(111)		8,966	8,966			
100143312	WOODLAND	CA		02/16/2024		9,173		(207)			(207)		8,966	8,966			
100079308	DALLAS	TX		02/28/2022		9,453		(486)			(486)		8,967	8,967			
100081146	LAS VEGAS	NV		03/18/2022		7,945		1,023			1,023		8,968	8,968			
100128193	VIRGINIA BEACH	VA		09/18/2023		8,683		288			288		8,972	8,971		(1)	(1)
100110731	EL PASO	TX		08/11/2023		9,902		(930)			(930)		8,971	8,971			
100111673	BIG SPRING	TX		06/29/2023		8,716		255			255		8,972	8,972			
100078472	NORTH BRUNSWICK	NJ		02/02/2022		10,215		(1,242)			(1,242)		8,973	8,973			
100039162	DUBLIN	IRL		09/27/2019		(23,154)		32,378			32,378	(63)	9,161	8,973	(172)	(17)	(189)
100155763	PURCELLVILLE	VA		06/18/2024		8,873		99			99		8,973	8,973			
100119617	GILROY	CA		07/31/2023		8,939		35			35		8,974	8,974			
100131627	RANCHO MIRAGE	CA		10/06/2023		9,230		(256)			(256)		8,974	8,974			
100117090	PANORAMA CITY	CA		07/20/2023		7,462		1,512			1,512		8,974	8,974			
100129802	SARASOTA	FL		09/27/2023		9,620		(645)			(645)		8,975	8,975			
100057890	LA QUINTA	CA		06/30/2021		9,531		(556)			(556)		8,976	8,976			
100065363	SURFSIDE BEACH	SC		07/28/2021		9,556		(581)			(581)		8,976	8,976			
100116179	ELK GROVE	CA		07/20/2023		5,218		3,758			3,758		8,976	8,976			
100045746	SALEM	MA		11/25/2020		9,063		(85)			(85)		8,978	8,978			
100110150	SCHAUMBURG	IL		06/29/2023		9,013		(32)			(32)		8,981	8,981			
100082367	SUMMERVILLE	SC		04/22/2022		9,533		(551)			(551)		8,982	8,982			
100110284	DEWEY BEACH	DE		06/30/2023		8,736		246			246		8,982	8,982			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048497	LOS ANGELES	CA		11/20/2020		9,881		(898)			(898)		8,983	8,983			
100144280	BALDWIN PARK	CA		03/07/2024		9,426		(443)			(443)		8,983	8,983			
100143976	ROBBINSVILLE	NJ		02/29/2024		9,231		(247)			(247)		8,984	8,984			
100028014	HENDERSON	NV		10/26/2018		8,506		479			479		8,985	8,985			
100025503	SANTA MARIA	CA		09/20/2018		8,873		113			113		8,986	8,986			
100082182	RANCHO MURIETA	CA		04/14/2022		9,451		(463)			(463)		8,988	8,988			
100023781	ALBUQUERQUE	NM		09/04/2018		9,416		(427)			(427)		8,989	8,989			
100114605	NASHVILLE	TN		06/29/2023		10,489		(1,499)			(1,499)		8,989	8,989			
100130293	NUTLEY	NJ		09/28/2023		9,391		(401)			(401)		8,990	8,990			
100014469	HIGHLAND	IL		09/27/2017		9,109		(119)			(119)		8,990	8,990			
100078831	BALTIMORE	MD		02/24/2022		9,051		(58)			(58)		8,993	8,991		(2)	(2)
100030394	LANGHORNE	PA		12/20/2018		7,721		1,270			1,270		8,991	8,991			
100079860	LA HABRA	CA		04/25/2022		8,694		298			298		8,992	8,992			
100091723	NAVARRE	FL		03/24/2023		9,164		(171)			(171)		8,993	8,993			
100142948	PHOENIXVILLE	PA		02/09/2024		9,460		(468)			(468)		8,992	8,994		2	2
100079633	ROUND ROCK	TX		04/08/2022		8,853		141			141		8,994	8,994			
100114678	NEWNAN	GA		06/29/2023		8,618		376			376		8,994	8,994			
100132776	MORENO VALLEY	CA		11/03/2023		8,753		241			241		8,995	8,995			
100024909	REVERE	MA		09/20/2018		8,676		318			318		8,995	8,995			
100011143	JOHNS ISLAND	SC		12/23/2016		8,718		278			278		8,996	8,996			
100017140	MURPHY	NC		04/26/2018		9,277		(279)			(279)		8,997	8,997			
100011858	CHANTILLY	VA		03/08/2017		1,853		7,145			7,145		8,998	8,998			
100071055	HAZLET	NJ		10/01/2021		8,852		147			147		9,000	9,000			
100078253	NOKOMIS	FL		02/10/2022		9,205		(205)			(205)		9,000	9,000			
100153628	CASSELBERRY	FL		05/31/2024		9,313		(313)			(313)		9,000	9,000			
100014509	ROSEDALE	MD		09/27/2017		8,210		791			791		9,000	9,000			
100030799	WAIPAHU	HI		04/09/2019		7,843		1,157			1,157		9,000	9,000			
100079440	FONTANA	CA		03/17/2022		9,615		(604)			(604)		9,011	9,001		(10)	(10)
100143091	COSTA MESA	CA		02/16/2024		9,083		(81)			(81)		9,002	9,002			
100079871	SEATAC	WA		04/25/2022		9,619		(617)			(617)		9,002	9,002			
100116104	LANCASTER	CA		07/20/2023		5,759		3,245			3,245		9,004	9,004			
100142760	MERIDIAN	ID		02/08/2024		9,274		(268)			(268)		9,006	9,006			
100138201	AUBURN	WA		12/14/2023		9,624		(617)			(617)		9,007	9,007			
100013792	TEMECULA	CA		05/25/2017		7,399		1,608			1,608		9,007	9,007			
100043847	ANAHEIM	CA		08/19/2020		9,161		(154)			(154)		9,007	9,007			
100046142	CAROL STREAM	IL		11/25/2020		9,320		(312)			(312)		9,008	9,008			
100031974	SAN BERNARDINO	CA		03/29/2019		8,465		544			544		9,008	9,008			
100091428	WHITTIER	NC		02/22/2023		9,251		(237)			(237)		9,014	9,010		(4)	(4)
100048449	SOMERSET	NJ		11/20/2020		10,875		(1,863)			(1,863)		9,012	9,012			
100065483	SIGNAL HILL	CA		07/28/2021		9,403		(390)			(390)		9,013	9,013			
100013866	FORT MYERS	FL		05/25/2017		7,544		1,469			1,469		9,013	9,013			
100043120	AVENTURA	FL		05/28/2020		8,926		88			88		9,014	9,014			
100142194	SHERMAN OAKS	CA		03/15/2024		9,554		(540)			(540)		9,014	9,014			
100113938	MESA	AZ		06/29/2023		8,794		220			220		9,015	9,015			
100048305	UPLAND	CA		11/20/2020		10,545		(1,529)			(1,529)		9,017	9,017			
100137575	BAKERSFIELD	CA		12/08/2023		8,941		76			76		9,017	9,017			
100079960	CHICO	CA		04/08/2022		9,426		(408)			(408)		9,018	9,018			
100090199	FREDERICKSBURG	TX		01/13/2023		8,319		700			700		9,018	9,018			
100137524	INDIAN SHORES	FL		12/08/2023		9,392		(373)			(373)		9,019	9,019			
100026776	SIMI VALLEY	CA		09/26/2018		8,359		661			661		9,020	9,020			
100112092	NAPERVILLE	IL		06/29/2023		3,803		5,217			5,217		9,021	9,021			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057820	BALDWIN PARK	CA		06/30/2021		9,501		(479)			(479)		9,022	9,022			
100132499	HOUSTON	TX		11/03/2023		7,777		1,245			1,245		9,022	9,022			
100065839	SANTA ROSA	CA		07/23/2021		9,940		(918)			(918)		9,022	9,022			
100082614	FRESNO	CA		04/14/2022		8,870		153			153		9,023	9,023			
100137148	SCOTTSDALE	AZ		11/28/2023		8,553		470			470		9,023	9,023			
100081289	VIRGINIA BEACH	VA		03/18/2022		8,764		260			260		9,024	9,024			
100018444	MONTGOMERY VILLAGE	MD		06/27/2018		9,245		(220)			(220)		9,025	9,025			
4010051393	DUNDALK	MD		05/31/2023		9,675		(648)			(648)		9,027	9,027			
100047203	METAIRIE	LA		11/20/2020		10,423		(1,395)			(1,395)		9,028	9,028			
100083245	AUSTIN	TX		05/10/2022		9,575		(543)			(543)		9,032	9,032			
100047883	RANDOLPH	MA		11/20/2020		9,840		(806)			(806)		9,033	9,033			
100111228	SIMI VALLEY	CA		06/29/2023		8,036		999			999		9,034	9,034			
100117387	HENDERSON	NV		07/20/2023		4,302		4,733			4,733		9,035	9,035			
100066107	MYSTIC	CT		08/02/2021		9,146		(111)			(111)		9,035	9,035			
100115318	CELINA	TX		07/17/2023		9,968		(932)			(932)		9,036	9,036			
100050127	KELLER	TX		11/20/2020		10,297		(1,261)			(1,261)		9,036	9,036			
100083031	LOS ANGELES	CA		05/11/2022		8,473		564			564		9,037	9,037			
100079573	MODESTO	CA		04/25/2022		9,920		(883)			(883)		9,037	9,037			
100143870	VALENCIA	CA		03/06/2024		9,670		(633)			(633)		9,037	9,037			
100047309	CARSON	CA		11/20/2020		10,120		(1,080)			(1,080)		9,040	9,040			
100120391	LONG BEACH	CA		08/18/2023		8,924		117			117		9,041	9,041			
100132497	GLENDALE	AZ		11/03/2023		8,534		507			507		9,042	9,042			
100138232	STUDIO CITY AREA	CA		12/14/2023		1,447		7,596			7,596		9,042	9,042			
100087390	BAILEY	CO		10/25/2022		7,155		1,888			1,888		9,042	9,042			
100151250	FRISCO	TX		05/10/2024		9,222		(179)			(179)		9,043	9,043			
100057822	PORTLAND	OR		06/30/2021		9,533		(490)			(490)		9,043	9,043			
100108929	SPRING	TX		05/31/2023		9,796		(751)			(751)		9,045	9,045			
100080054	ALHAMBRA	CA		04/25/2022		8,350		695			695		9,045	9,045			
100116206	BROOKLYN	NY		07/20/2023		3,790		5,256			5,256		9,047	9,047			
100116316	LITTLE NECK	NY		07/20/2023		4,884		4,163			4,163		9,047	9,047			
100127261	FINLEYVILLE	PA		08/30/2023		8,608		439			439		9,047	9,047			
100103734	FRISCO	TX		05/08/2023		9,104		(54)			(54)		9,049	9,049			
100129349	ZEBULON	NC		09/25/2023		8,866		184			184		9,051	9,051			
100132429	WINDERMERE	FL		11/03/2023		8,402		651			651		9,053	9,053			
100120803	SOLON	OH		08/25/2023		9,238		(185)			(185)		9,053	9,053			
100117554	JURUPA VALLEY	CA		07/20/2023		8,605		451			451		9,055	9,055			
100046351	CUMMING	GA		11/25/2020		9,691		(635)			(635)		9,056	9,056			
100120680	DAVIE	FL		08/24/2023		9,726		(669)			(669)		9,057	9,057			
100091033	UPLAND	CA		01/31/2023		9,971		(913)			(913)		9,058	9,058			
100079755	ORLANDO	FL		04/25/2022		9,712		(653)			(653)		9,059	9,059			
100112355	FALLBROOK	CA		06/29/2023		7,802		1,258			1,258		9,059	9,059			
100102017	SKOKIE	IL		04/14/2023		9,198		(137)			(137)		9,061	9,061			
100088804	RIVERSIDE	CA		11/15/2022		9,434		(372)			(372)		9,062	9,062			
100127059	DUNN LORING	VA		08/30/2023		8,040		1,024			1,024		9,063	9,063			
100065630	OAKLAND	CA		07/28/2021		9,392		(328)			(328)		9,065	9,065			
100100393	BROOKLYN	NY		04/27/2023		6,345		2,721			2,721		9,065	9,065			
100063939	HASBROUCK HEIGHTS	NJ		07/01/2021		8,913		154			154		9,066	9,066			
100135209	CHARLESTON	SC		11/08/2023		9,075		(8)			(8)		9,067	9,067			
100081479	SURPRISE	AZ		03/18/2022		8,178		889			889		9,067	9,067			
100078679	MURRIETA	CA		02/02/2022		9,084		(15)			(15)		9,068	9,068			
100139099	MIAMI	FL		12/28/2023		9,272		(204)			(204)		9,068	9,068			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079990	VACAVILLE	CA		04/08/2022		8,947		121			121		9,068	9,068			
100116711	FERNANDINA BEACH	FL		07/20/2023		4,011		5,057			5,057		9,068	9,068			
100116446	LOS ANGELES	CA		07/20/2023		8,221		848			848		9,069	9,069			
100117415	ONTARIO	CA		07/20/2023		4,708		4,361			4,361		9,069	9,069			
100136884	AIEA	HI		11/27/2023		8,490		580			580		9,070	9,070			
100140115	CONROE	TX		01/09/2024		8,562		509			509		9,071	9,071			
100078008	LITTLE FERRY	NJ		01/12/2022		9,705		(633)			(633)		9,072	9,072			
100100963	ROCKWALL	TX		04/28/2023		7,382		1,690			1,690		9,073	9,073			
100120305	PALM DESERT	CA		08/18/2023		9,269		(196)			(196)		9,073	9,073			
100115836	RICHMOND HILL	GA		07/20/2023		8,154		923			923		9,077	9,076		(1)	(1)
100137419	DUBLIN	CA		01/11/2024		9,853		(776)			(776)		9,077	9,077			
100110478	WINTER PARK	FL		06/30/2023		9,407		(328)			(328)		9,079	9,077		(2)	(2)
100049569	SEATTLE	WA		11/20/2020		9,820		(743)			(743)		9,077	9,077			
100127522	CRESCENT CITY	CA		09/08/2023		9,341		(264)			(264)		9,077	9,077			
100079761	PEMBROKE PINES	FL		04/08/2022		7,697		1,381			1,381		9,078	9,078			
100065510	NAPA	CA		07/28/2021		9,778		(699)			(699)		9,079	9,079			
100117126	CORONA	NY		07/20/2023		6,760		2,320			2,320		9,079	9,079			
100078901	S LAKE TAHOE	CA		02/24/2022		9,064		17			17		9,082	9,082			
100103663	TERRELL	TX		05/08/2023		9,005		77			77		9,082	9,082			
100065641	WASHINGTON	DC		07/28/2021		9,746		(663)			(663)		9,083	9,083			
100117529	LOS ANGELES (WOODLAND HILLS AR	CA		07/20/2023		7,985		1,099			1,099		9,084	9,084			
100120090	MIAMI	FL		08/11/2023		9,306		(223)			(223)		9,084	9,084			
100019704	PRINCETON	TX		07/26/2018		9,166		(82)			(82)		9,085	9,085			
100128819	BERKELEY	CA		09/21/2023		9,157		(71)			(71)		9,085	9,085			
100115023	BAYONNE	NJ		07/14/2023		8,809		280			280		9,089	9,089			
100134445	LAS VEGAS	NV		10/30/2023		10,540		(1,451)			(1,451)		9,089	9,089			
100127647	ENGLEWOOD	FL		09/08/2023		9,350		(261)			(261)		9,089	9,089			
100060473	LAGUNA HILLS	CA		06/01/2021		8,964		127			127		9,090	9,090			
100080056	UPLAND	CA		04/08/2022		8,421		669			669		9,090	9,090			
100071812	PICO RIVERA	CA		10/14/2021		9,872		(781)			(781)		9,091	9,091			
100055022	MANSFIELD	TX		03/23/2021		8,528		564			564		9,092	9,092			
100112278	SOUTH HAMILTON	MA		06/29/2023		6,685		2,408			2,408		9,094	9,094			
100079888	TOWSON	MD		04/25/2022		9,609		(515)			(515)		9,094	9,094			
100070417	WESTMINSTER	CO		09/23/2021		9,445		(350)			(350)		9,095	9,095			
100066203	ELKRIDGE	MD		08/02/2021		9,095							9,095	9,095			
100133632	ARGYLE	TX		10/23/2023		8,207		890			890		9,097	9,096		(1)	(1)
100116664	SURFSIDE	FL		07/20/2023		7,543		1,554			1,554		9,097	9,097			
100076257	PANAMA CITY	FL		01/07/2022		9,392		(294)			(294)		9,098	9,098			
100102204	COLORADO SPRINGS	CO		04/14/2023		9,366		(268)			(268)		9,099	9,099			
100018319	LYNN	MA		06/27/2018		9,143		(43)			(43)		9,100	9,100			
100054741	SPRINGFIELD	VA		03/23/2021		10,058		(957)			(957)		9,101	9,101			
100153257	TAMPA	FL		05/30/2024		9,404		(303)			(303)		9,101	9,101			
100107782	MILLVILLE	DE		05/19/2023		7,877		1,224			1,224		9,101	9,101			
100011738	WASHINGTON	DC		03/08/2017		6,034		3,068			3,068		9,102	9,102			
100060551	LILBURN	GA		06/01/2021		9,038		64			64		9,102	9,102			
100080048	UPLAND	CA		04/08/2022		8,892		211			211		9,103	9,103			
100057790	WALTHAM	MA		06/30/2021		9,485		(381)			(381)		9,104	9,104			
100053517	WESTWEGO	LA		03/23/2021		9,929		(826)			(826)		9,104	9,104			
100166091	ROSWELL	GA		09/09/2024		9,399		(293)			(293)		9,105	9,105			
100143889	PALM SPRINGS	CA		03/06/2024		10,498		(1,391)			(1,391)		9,106	9,106			
100114720	RIVERSIDE	CA		06/29/2023		9,820		(713)			(713)		9,107	9,107			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043700	TEMECULA	CA		08/13/2020		10,030		(923)			(923)		9,107	9,107			
100028544	LANSING	KS		10/26/2018		8,142		965			965		9,107	9,107			
100048385	JAMAICA	NY		11/20/2020		10,163		(1,056)			(1,056)		9,107	9,107			
100055816	COLUMBIA	CT		03/23/2021		9,418		(310)			(310)		9,108	9,109		1	1
100103611	RANDALLSTOWN	MD		05/08/2023		9,098		11			11		9,109	9,109			
100080468	WILLIAMS	AZ		03/10/2022		9,443		(333)			(333)		9,110	9,110			
100030632	FLUSHING	NY		04/09/2019		(10,844)		19,954			19,954		9,111	9,111			
100077821	FRISCO	TX		01/14/2022		10,075		(963)			(963)		9,112	9,112			
100116713	WINTER GARDEN	FL		07/20/2023		5,562		3,551			3,551		9,113	9,113			
100078794	TAMPA	FL		02/24/2022		9,126		(5)			(5)		9,121	9,113		(8)	(8)
100127972	MURFREESBORO	TN		09/08/2023		8,759		355			355		9,114	9,114			
100055046	LA PLATA	MD		03/23/2021		10,376		(1,260)			(1,260)		9,116	9,114		(2)	(2)
100102813	CLEARWATER	FL		06/22/2023		9,083		31			31		9,114	9,114			
100117951	ALHAMBRA	CA		07/20/2023		(9,840)		18,954			18,954		9,114	9,114			
100086001	CIUDAD DE MEXICO	MEX		08/19/2022		9,115							9,115	9,115			
100089400	NORTH CALDWELL	NJ		11/17/2022		8,560		587			587		9,147	9,115		(31)	(31)
100117790	ALAMEDA	CA		07/20/2023		6,961		2,155			2,155		9,115	9,115			
100079292	MARYSVILLE	WA		02/28/2022		9,678		(563)			(563)		9,116	9,116			
100161295	MARIETTA	GA		07/25/2024		9,451		(335)			(335)		9,116	9,116			
100153649	MONTAUK	NY		05/31/2024		9,044		73			73		9,117	9,117			
100048768	CHESAPEAKE	VA		11/20/2020		9,418		(301)			(301)		9,117	9,117			
100018354	WEATHERFORD	TX		06/27/2018		9,496		(378)			(378)		9,118	9,118			
100030913	SAN JOSE	CA		04/09/2019		7,484		1,637			1,637		9,121	9,121			
100016521	(NORTHRIDGE AREA) LOS	CA		04/10/2018		9,229		(107)			(107)		9,121	9,121			
100113917	LOS ANGELES	CA		06/29/2023		8,680		442			442		9,122	9,122			
100075962	DUNNELLEN	NJ		01/07/2022		9,100		23			23		9,123	9,123			
100101044	UKIAH	CA		04/28/2023		5,475		3,714			3,714		9,190	9,124		(66)	(66)
100053614	ELMORE	OH		03/23/2021		10,559		(1,433)			(1,433)		9,126	9,126			
100048782	SALT LAKE CITY	UT		11/20/2020		9,937		(811)			(811)		9,126	9,126			
100100546	LODI	CA		04/27/2023		10,511		(1,384)			(1,384)		9,127	9,127			
100087290	PLANTATION	FL		10/25/2022		8,270		861			861		9,131	9,131			
100111840	LIVONIA	MI		06/29/2023		8,348		784			784		9,132	9,132			
100048135	OREGON CITY	OR		11/20/2020		10,437		(1,302)			(1,302)		9,135	9,133		(2)	(2)
100137362	MIAMI	FL		12/01/2023		9,111		22			22		9,133	9,133			
100138034	LOS ANGELES	CA		12/13/2023		9,262		(129)			(129)		9,133	9,133			
100080490	UPPER CHICHESTER	PA		03/10/2022		10,249		(1,116)			(1,116)		9,133	9,133			
100054139	CORNELIUS	OR		03/23/2021		9,545		(411)			(411)		9,134	9,134			
100139564	NORTH CHESTERFIELD	VA		12/28/2023		9,841		(707)			(707)		9,134	9,134			
100071966	PANAMA CITY BEACH	FL		10/29/2021		9,799		(665)			(665)		9,134	9,134			
100108449	LAHAINA	HI		05/25/2023		10,116		(981)			(981)		9,135	9,135			
100136061	LOS ANGELES	CA		11/16/2023		9,405		(269)			(269)		9,136	9,136			
100139053	NEW YORK	NY		12/28/2023		9,747		(610)			(610)		9,136	9,136			
4010045173	GRANDVIEW	MO		03/22/2023		9,970		(833)			(833)		9,138	9,138			
100089244	MIAMI	FL		01/26/2023		9,508		(368)			(368)		9,140	9,140			
100157634	YUKON	OK		06/28/2024		9,316		(175)			(175)		9,141	9,141			
100120248	FORT COLLINS	CO		08/18/2023		10,014		(873)			(873)		9,142	9,142			
100081113	DALLAS	TX		03/18/2022		8,873		269			269		9,143	9,143			
100115675	OCALA	FL		07/20/2023		8,879		269			269		9,147	9,143		(4)	(4)
100117485	LEXINGTON	KY		07/20/2023		9,030		114			114		9,145	9,145			
100026746	RIVERSIDE	CA		09/26/2018		3,557		5,588			5,588		9,145	9,145			
100108422	STATEN ISLAND	NY		05/25/2023		9,580		(433)			(433)		9,147	9,147			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083512	BRENTWOOD	CA		06/06/2022		9,595		(448)			(448)		9,147	9,147			
100117414	UPLAND	CA		07/20/2023		6,324		2,823			2,823		9,148	9,148			
100129446	CAROLINA BEACH	NC		09/29/2023		9,249		(100)			(100)		9,149	9,149			
100038488	KILDARE	IRL		09/27/2019		6,313		3,209			3,209	(64)	9,458	9,149	(149)	(160)	(309)
100113329	APPLE VALLEY	CA		06/29/2023		6,939		2,211			2,211		9,150	9,150			
100119345	PACIFIC BEACH	WA		07/31/2023		8,205		946			946		9,151	9,151			
100057830	HAVRE DE GRACE	MD		06/30/2021		9,674		(522)			(522)		9,151	9,151			
100114208	FORTSON	GA		06/29/2023		10,463		(1,309)			(1,309)		9,154	9,154			
100012766	MODESTO	CA		05/25/2017		7,068		2,087			2,087		9,154	9,154			
100054979	LITTLE MOUNTAIN	SC		03/23/2021		10,117		(961)			(961)		9,156	9,156			
100110061	CAPE CORAL	FL		06/23/2023		9,567		(410)			(410)		9,156	9,156			
100054467	N CHARLESTON	SC		03/23/2021		10,112		(952)			(952)		9,160	9,160			
100048189	FRESH MEADOWS	NY		11/20/2020		10,594		(1,434)			(1,434)		9,160	9,160			
100011666	WAYNESBORO	PA		03/08/2017		6,435		2,726			2,726		9,161	9,161			
100080022	MULINO	OR		04/08/2022		9,574		(411)			(411)		9,162	9,162			
100109782	FIRESTONE	CO		08/04/2023		9,109		54			54		9,164	9,164			
100064397	OLNEY	MD		07/01/2021		8,905		259			259		9,164	9,164			
100032073	LA PUENTE	CA		03/29/2019		8,990		174			174		9,164	9,164			
100055693	COLLEGE POINT	NY		03/23/2021		11,338		(2,174)			(2,174)		9,165	9,165			
100102928	MIAMI	FL		06/22/2023		10,208		(1,044)			(1,044)		9,165	9,165			
100079127	LAFAYETTE	CO		02/24/2022		9,400		(233)			(233)		9,167	9,167			
100091418	LOS ANGELES	CA		02/22/2023		8,633		535			535		9,168	9,168			
100135999	PALMDALE	CA		11/16/2023		9,761		(592)			(592)		9,169	9,169			
100127164	CLEVELAND	OH		08/30/2023		9,678		(508)			(508)		9,169	9,169			
100071480	VALLEJO	CA		10/26/2021		9,455		(285)			(285)		9,170	9,170			
100019645	RAMSEY	NJ		07/26/2018		9,032		140			140		9,172	9,172			
100113073	CHICAGO	IL		06/29/2023		4,071		3,590			3,590		7,661	9,172		1,511	1,511
100100422	BLACKWOOD	NJ		04/27/2023		7,309		1,865			1,865		9,174	9,174			
100117717	(GRANADA HILLS AREA) LOS ANGEL	CA		07/20/2023		7,062		2,112			2,112		9,174	9,174			
100130441	AKRON	OH		09/28/2023		9,890		(715)			(715)		9,174	9,174			
100031821	HAYWARD	CA		03/29/2019		7,672		1,504			1,504		9,176	9,176			
100031708	CONCORD	CA		03/29/2019		8,777		399			399		9,176	9,176			
100054156	BRONX	NY		03/23/2021		10,221		(1,044)			(1,044)		9,177	9,177			
100135648	ST AUGUSTINE	FL		11/09/2023		9,408		(231)			(231)		9,177	9,177			
100061830	WHEATON	IL		07/01/2021		9,369		(192)			(192)		9,177	9,177			
100133868	HOUSTON	TX		10/20/2023		9,912		(733)			(733)		9,179	9,179			
100065768	KAHULUI	HI		07/28/2021		9,521		(340)			(340)		9,180	9,180			
100109176	SANTA CLARITA	CA		07/21/2023		9,156		25			25		9,181	9,181			
100087308	MIAMI BEACH	FL		10/25/2022		7,500		1,683			1,683		9,182	9,182			
100057769	SACRAMENTO	CA		06/30/2021		9,509		(327)			(327)		9,183	9,183			
100074163	KENT	WA		12/09/2021		9,790		(603)			(603)		9,187	9,187			
100031234	YARDLEY	PA		03/29/2019		7,515		1,672			1,672		9,187	9,187			
100102745	IRVINE	CA		06/22/2023		9,743		(555)			(555)		9,188	9,188			
100025674	PATCHOGUE	NY		09/20/2018		6,658		2,531			2,531		9,190	9,190			
100135396	OXNARD	CA		11/13/2023		9,279		(85)			(85)		9,194	9,194			
100054343	LITHONIA	GA		03/23/2021		9,992		(798)			(798)		9,194	9,194			
100049684	SAN BRUNO	CA		11/20/2020		10,527		(1,330)			(1,330)		9,198	9,198			
100117402	CHINO	CA		07/20/2023		(7,798)		16,998			16,998		9,200	9,200			
100128480	FLAGSTAFF	AZ		09/15/2023		9,863		(662)			(662)		9,201	9,201			
100149596	RALEIGH	NC		04/26/2024		9,540		(339)			(339)		9,201	9,201			
100119281	WESTON	TX		07/31/2023		9,506		(305)			(305)		9,201	9,201			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044482	VENTURA	CA		11/19/2020		10,119		(917)			(917)		9,202	9,202			
100086716	ROSENBERG	TX		09/30/2022		9,262		(60)			(60)		9,202	9,202			
100078706	HACIENDA HEIGHTS	CA		02/02/2022		9,261		(55)			(55)		9,206	9,202		(4)	(4)
100116182	MIAMI BEACH	FL		07/20/2023		4,988		4,216			4,216		9,204	9,204			
100100399	NORTH GRAFTON	MA		04/27/2023		7,064		2,140			2,140		9,204	9,204			
100078656	HESPERIA	CA		02/02/2022		9,442		(237)			(237)		9,205	9,205			
100079924	ARLINGTON	TX		04/25/2022		9,517		(311)			(311)		9,205	9,205			
100110340	CHEYENNE	WY		06/30/2023		9,323		(116)			(116)		9,207	9,207			
100047859	MALDEN	MA		11/20/2020		9,551		(343)			(343)		9,207	9,208			
100087383	GOODYEAR	AZ		10/25/2022		8,217		991			991		9,208	9,208			
100062625	SUMMERFIELD	FL		07/01/2021		9,262		(50)			(50)		9,211	9,211			
100110133	TEMPE	AZ		06/29/2023		10,083		(870)			(870)		9,213	9,213			
100084411	BELLA COLLINA	FL		08/12/2022		9,115		97			97		9,213	9,213			
100083039	SARASOTA	FL		05/11/2022		8,435		779			779		9,214	9,214			
100127546	FRESNO	CA		09/08/2023		8,599		616			616		9,215	9,215			
100142672	PENDERGRASS	GA		02/08/2024		9,008		207			207		9,216	9,216			
100044020	RIALTO	CA		08/19/2020		9,314		(96)			(96)		9,218	9,218			
100053397	SAN DIEGO	CA		03/23/2021		9,224		(5)			(5)		9,219	9,219			
100138292	ROUND ROCK	TX		12/18/2023		9,761		(541)			(541)		9,220	9,220			
100136002	SAN CARLOS	CA		11/16/2023		9,396		(176)			(176)		9,220	9,220			
100135177	WINTER GARDEN	FL		11/07/2023		9,150		73			73		9,223	9,223			
100132749	GUERNEVILLE	CA		11/03/2023		9,799		(576)			(576)		9,223	9,223			
4010055228	CHICAGO	IL		08/24/2023		9,772		(548)			(548)		9,224	9,224			
100087270	QUEEN CREEK	AZ		10/25/2022		7,818		1,408			1,408		9,225	9,225			
100087237	TEANECK	NJ		10/25/2022		6,643		2,582			2,582		9,225	9,225			
100120874	MANOR	TX		08/28/2023		9,483		(257)			(257)		9,226	9,226			
100024785	MIAMI GARDENS	FL		09/20/2018		8,099		1,127			1,127		9,226	9,226			
100116781	SAN JOSE	CA		07/20/2023		5,023		4,204			4,204		9,228	9,228			
100101127	SADDLE BROOK	NJ		04/28/2023		8,607		621			621		9,228	9,228			
100057761	PASO ROBLES	CA		06/30/2021		9,755		(527)			(527)		9,228	9,228			
100031590	MARINA	CA		03/29/2019		8,810		421			421		9,232	9,232			
100100888	NORWALK	CT		04/28/2023		8,628		605			605		9,233	9,233			
100081196	BUDA	TX		03/18/2022		8,517		719			719		9,235	9,235			
100132369	TEMECULA	CA		11/03/2023		8,274		962			962		9,236	9,236			
100079798	UPLAND	CA		04/25/2022		8,899		338			338		9,237	9,237			
100068199	SPRINGFIELD	VA		08/25/2021		9,523		(286)			(286)		9,237	9,237			
100011751	CLEVELAND	NY		03/08/2017		8,151		1,091			1,091		9,242	9,240		(2)	(2)
100011743	OKLAHOMA CITY	OK		03/08/2017		5,844		3,396			3,396		9,240	9,240			
100011815	ANTIOCH	CA		03/08/2017		7,954		1,288			1,288		9,242	9,242			
100071919	KEY BISCAYNE	FL		11/19/2021		10,654		(1,412)			(1,412)		9,242	9,242			
100142063	MODESTO	CA		02/29/2024		9,536		(293)			(293)		9,243	9,243			
100133912	LOS ANGELES (SHERMAN OAKS AREA	CA		11/29/2023		9,573		(330)			(330)		9,244	9,244			
100117128	GREAT NECK	NY		07/20/2023		6,013		3,231			3,231		9,244	9,244			
100091015	CENTERVILLE	MA		01/31/2023		9,668		(424)			(424)		9,244	9,244			
100138873	HESPERIA	CA		12/21/2023		9,526		(293)			(293)		9,233	9,244		12	12
100060159	HOLMES BEACH	FL		06/25/2021		9,817		(572)			(572)		9,245	9,245			
100060160	HOLMES BEACH	FL		06/25/2021		9,817		(572)			(572)		9,245	9,245			
100050265	CAPE CORAL	FL		11/20/2020		9,348		(96)			(96)		9,252	9,245		(7)	(7)
100048464	MONTGOMERY VILLAGE	MD		11/20/2020		9,631		(386)			(386)		9,245	9,245			
100120886	SEVIERVILLE	TN		08/30/2023		9,113		134			134		9,247	9,247			
100012225	BRISTOW	VA		04/28/2017		7,508		1,739			1,739		9,247	9,247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128257	NAPA	CA		09/14/2023		9,866		(617)			(617)		9,248	9,248			
100091340	MAZATLAN	MEX		01/17/2023		9,248							9,248	9,248			
100025405	BOONTON	NJ		09/20/2018		8,377		871			871		9,248	9,248			
100065725	PORTLAND	OR		07/28/2021		9,660		(410)			(410)		9,250	9,250			
100083200	RANCHO CORDOVA	CA		05/26/2022		9,763		(513)			(513)		9,250	9,250			
100071838	FOREST	VA		10/14/2021		9,837		(587)			(587)		9,250	9,250			
100076474	MARION	MA		12/21/2021		10,006		(756)			(756)		9,251	9,251			
100046918	SAN DIEGO	CA		11/20/2020		9,219		32			32		9,251	9,251			
100011667	AMITYVILLE	NY		03/08/2017		5,724		3,528			3,528		9,252	9,252			
100065128	SAN JOSE	CA		07/14/2021		9,859		(604)			(604)		9,254	9,254			
100115389	RIVERSIDE	CA		07/17/2023		9,639		(383)			(383)		9,256	9,256			
100086226	GARDEN GROVE	CA		10/07/2022		9,356		(100)			(100)		9,257	9,257			
100046105	SAN DIEGO	CA		11/25/2020		10,192		(934)			(934)		9,258	9,258			
100075973	LAS VEGAS	NV		01/07/2022		10,217		(957)			(957)		9,261	9,261			
100120383	HONOLULU	HI		08/18/2023		8,868		393			393		9,261	9,261			
100031656	RANCHO CUCAMONGA	CA		03/29/2019		8,067		1,195			1,195		9,262	9,262			
100090034	HUNTINGTON BEACH	CA		01/13/2023		9,276		(14)			(14)		9,262	9,262			
100099970	OAKLAND	CA		03/28/2023		9,174		90			90		9,264	9,264			
100135789	CRANBERRY TOWNSHIP	PA		11/10/2023		9,205		59			59		9,264	9,264			
100119604	GARDEN GROVE	CA		07/31/2023		9,676		(410)			(410)		9,266	9,266			
100048300	PALMDALE	CA		11/20/2020		10,951		(1,683)			(1,683)		9,268	9,266		(3)	(3)
100048662	BOWIE	MD		11/20/2020		10,412		(1,145)			(1,145)		9,267	9,267			
100078709	LOS ANGELES	CA		02/02/2022		9,402		(134)			(134)		9,268	9,268			
100147530	CLAREMONT	CA		04/03/2024		9,926		(658)			(658)		9,268	9,268			
100015839	OAKLAND	CA		02/27/2018		9,550		(281)			(281)		9,269	9,269			
100132346	KINGSVILLE	MD		11/03/2023		6,036		3,234			3,234		9,270	9,270			
100151362	LYNNWOOD	WA		05/10/2024		9,222		51			51		9,273	9,273			
100115980	ORLANDO	FL		07/20/2023		9,618		(343)			(343)		9,274	9,274			
100113829	KANSAS CITY	KS		06/29/2023		8,166		1,109			1,109		9,275	9,275			
100069572	STUART	FL		09/01/2021		9,279		(4)			(4)		9,275	9,275			
100014446	SIMI VALLEY	CA		09/27/2017		9,109		168			168		9,277	9,277			
100055415	PATERSON	NJ		03/23/2021		12,165		(2,889)			(2,889)		9,277	9,277			
100081261	BOZEMAN	MT		03/18/2022		8,804		475			475		9,279	9,277		(2)	(2)
100103631	LOS BANOS	CA		05/08/2023		9,714		(434)			(434)		9,280	9,280			
100118008	ONTARIO	CA		07/20/2023		8,230		1,050			1,050		9,280	9,280			
100135544	HENDERSON	NV		11/13/2023		6,595		2,685			2,685		9,280	9,280			
100154554	PALOS VERDES ESTATES	CA		06/14/2024		11,167		(1,884)			(1,884)		9,283	9,283			
100027058	LUTZ	FL		09/26/2018		8,609		675			675		9,284	9,284			
100080874	CLOVIS	CA		03/10/2022		10,397		(1,113)			(1,113)		9,284	9,284			
100067671	EL MONTE	CA		09/23/2021		9,396		(112)			(112)		9,284	9,284			
100109746	BEVERLY HILLS	CA		06/16/2023		9,994		(709)			(709)		9,285	9,285			
100115086	DUBLIN	CA		07/14/2023		7,867		1,418			1,418		9,285	9,285			
100042967	STREAMWOOD	IL		05/28/2020		8,701		586			586		9,286	9,286			
100114427	SARATOGA	CA		06/29/2023		4,680		4,607			4,607		9,287	9,287			
100117164	SACRAMENTO	CA		07/20/2023		8,584		703			703		9,287	9,287			
100114175	CLARKSON	KY		06/29/2023		9,036		251			251		9,287	9,287			
100044041	OSPREY	FL		08/19/2020		8,479		808			808		9,288	9,288			
100120470	BAKERSFIELD	CA		08/18/2023		9,562		(275)			(275)		9,288	9,288			
100086366	MILILANI	HI		09/23/2022		9,069		219			219		9,288	9,288			
100132488	SAINT PETERSBURG	FL		11/03/2023		9,071		219			219		9,290	9,290			
100012295	WINDSOR	PA		04/28/2017		7,133		2,157			2,157		9,290	9,290			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153154	SAN CLEMENTE	CA		05/28/2024		5,225		4,066			4,066		9,291	9,291			
100000575	WINDSOR	CA		09/27/2016		7,899		1,392			1,392		9,291	9,291			
100081687	HAWTHORNE	CA		03/21/2022		9,617		(326)			(326)		9,291	9,291			
100119255	WEST WILDWOOD	NJ		07/31/2023		9,048		244			244		9,292	9,292			
100057713	BOISE	ID		06/30/2021		9,936		(644)			(644)		9,292	9,292			
100135649	NOLENSVILLE	TN		11/09/2023		9,692		(399)			(399)		9,293	9,293			
100129325	REHOBOTH BEACH	DE		09/25/2023		9,139		155			155		9,294	9,294			
100120644	ANAHEIM	CA		08/21/2023		9,561		(255)			(255)		9,305	9,294		(11)	(11)
100087136	RICHMOND	VA		10/25/2022		8,947		348			348		9,295	9,295			
100031831	POMONA	CA		03/29/2019		9,032		264			264		9,296	9,296			
100081170	LACEY	WA		03/18/2022		8,517		779			779		9,296	9,296			
4010060029	WATERBURY	CT		09/28/2023		9,747		(450)			(450)		9,296	9,296			
100078655	ELK GROVE	CA		02/02/2022		9,481		(187)			(187)		9,294	9,298		4	4
100114887	ODESSA	TX		07/13/2023		9,356		(58)			(58)		9,299	9,299			
100055374	SAN DIEGO	CA		03/23/2021		10,112		(813)			(813)		9,299	9,299			
100112249	BRONX	NY		06/29/2023		2,066		7,235			7,235		9,301	9,300		(1)	(1)
100100729	FREDERICKSBURG	VA		04/28/2023		8,349		951			951		9,301	9,301			
100053676	FORT LAUDERDALE	FL		03/23/2021		10,231		(930)			(930)		9,302	9,302			
100046953	WEST MILFORD	NJ		11/20/2020		10,302		(999)			(999)		9,303	9,303			
100076226	KENT	WA		01/07/2022		9,644		(341)			(341)		9,303	9,303			
100172643	MARGATE	FL		10/24/2024		9,523		(219)			(219)		9,304	9,304			
100030397	ALEXANDRIA	VA		12/20/2018		8,429		876			876		9,305	9,305			
100018447	LOS ANGELES	CA		06/27/2018		9,282		24			24		9,305	9,305			
100138925	WASHINGTON	DC		12/21/2023		7,108		2,200			2,200		9,307	9,307			
100011293	MARION	IN		12/23/2016		9,695		(388)			(388)		9,308	9,308			
100067646	OXNARD	CA		09/23/2021		9,724		(416)			(416)		9,308	9,308			
100000236	GAINESVILLE	VA		09/27/2016		6,512		2,797			2,797		9,309	9,309			
100149552	KATY	TX		04/26/2024		9,360		(50)			(50)		9,309	9,309			
100118663	MOUNT VERNON	NY		07/25/2023		9,675		(365)			(365)		9,309	9,309			
100142004	WATERFORD	NY		02/29/2024		7,492		1,817			1,817		9,310	9,310			
100081786	SANTA FE	NM		04/12/2022		8,860		450			450		9,310	9,310			
100055200	GARLAND	UT		03/23/2021		9,453		(142)			(142)		9,310	9,310			
100027026	TUCSON	AZ		09/26/2018		5,533		3,778			3,778		9,311	9,311			
100068354	BARTOW	FL		08/25/2021		9,888		(577)			(577)		9,311	9,311			
100116775	WEST COVINA	CA		07/20/2023		5,224		4,088			4,088		9,312	9,312			
100117412	ANAHEIM	CA		07/20/2023		5,474		3,838			3,838		9,312	9,312			
100038520	MEATH	IRL		09/27/2019		6,463		3,632			3,632	(58)	10,037	9,313	(165)	(558)	(723)
100053401	MIAMI	FL		03/23/2021		9,502		(189)			(189)		9,313	9,313			
100031677	RIALTO	CA		03/29/2019		8,087		1,227			1,227		9,315	9,315			
100138303	OCEAN VIEW	DE		12/18/2023		9,876		(561)			(561)		9,315	9,315			
100031061	SANTA ANA	CA		03/29/2019		7,290		2,025			2,025		9,316	9,316			
100102720	EL MONTE	CA		06/22/2023		4,262		5,054			5,054		9,316	9,316			
100118708	WELLINGTON	FL		07/25/2023		9,652		(335)			(335)		9,316	9,316			
100067683	OAKLAND	CA		09/23/2021		9,646		(330)			(330)		9,317	9,317			
100038803	CLARE	IRL		09/27/2019		5,785		3,769			3,769	(64)	9,490	9,317	(151)	(22)	(173)
100107847	ARVADA	CO		05/23/2023		9,686		(368)			(368)		9,317	9,317			
100110725	REDONDO BEACH	CA		08/11/2023		10,237		(917)			(917)		9,320	9,320			
100053560	HATFIELD	PA		03/23/2021		10,079		(759)			(759)		9,320	9,320			
100147708	WESTLAKE	TX		04/05/2024		10,809		(1,486)			(1,486)		9,323	9,323			
100031507	SACRAMENTO	CA		03/29/2019		8,275		1,048			1,048		9,323	9,323			
100129230	SARASOTA	FL		11/03/2023		9,419		(94)			(94)		9,324	9,324			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080754	PHOENIX	AZ		03/10/2022		9,623		(297)			(297)		9,325	9,327		1	1
100043072	LORTON	VA		05/28/2020		9,416		(89)			(89)		9,327	9,327			
100078692	RANCHO CUCAMONGA	CA		02/02/2022		9,745		(418)			(418)		9,328	9,328			
100026777	OXNARD	CA		09/26/2018		7,942		1,389			1,389		9,331	9,331			
100115235	WEST PALM BEACH	FL		07/17/2023		9,808		(476)			(476)		9,332	9,332			
100057520	MIAMI	FL		06/30/2021		9,440		(109)			(109)		9,332	9,332			
100060102	LAKESIDE	CA		06/25/2021		9,700		(367)			(367)		9,333	9,333			
100087299	POINT PLEASANT BEACH	NJ		10/25/2022		8,253		1,080			1,080		9,334	9,334			
100110976	WARNER ROBINS	GA		06/29/2023		9,316		19			19		9,336	9,336			
100088975	ORLANDO	FL		11/15/2022		9,662		(325)			(325)		9,337	9,337			
100101505	OCOEE	FL		04/26/2023		9,608		(271)			(271)		9,338	9,337		(1)	(1)
100100109	MEDFORD	OR		03/28/2023		9,144		194			194		9,337	9,337			
100167030	COROLLA	NC		09/13/2024		9,529		(191)			(191)		9,338	9,338			
100026896	SANTA MARIA	CA		09/26/2018		8,951		389			389		9,340	9,340			
100136329	SARASOTA	FL		11/20/2023		9,160		184			184		9,344	9,340		(4)	(4)
100071643	ORANGE	CA		10/14/2021		10,026		(684)			(684)		9,342	9,341		(1)	(1)
100081153	MATTHEWS	NC		03/18/2022		8,948		395			395		9,343	9,343			
100137951	MALAKOFF	TX		12/13/2023		9,543		(200)			(200)		9,343	9,343			
100078207	MCKINNEY	TX		02/10/2022		10,640		(1,297)			(1,297)		9,343	9,343			
100071513	CHINO	CA		10/19/2021		9,508		(164)			(164)		9,344	9,344			
100079653	SARASOTA	FL		04/08/2022		9,142		205			205		9,346	9,346			
100109119	SUN VALLEY	CA		06/05/2023		9,324		30			30		9,354	9,346		(8)	(8)
100137779	TEMPLE CITY	CA		12/08/2023		9,595		(248)			(248)		9,347	9,347			
100148897	PORT ARANSAS	TX		04/17/2024		9,697		(349)			(349)		9,348	9,348			
100158852	CORNERSVILLE	TN		07/12/2024		9,592		(242)			(242)		9,350	9,350			
100112772	HANFORD	CA		06/29/2023		9,004		348			348		9,352	9,352			
100024629	RIVERSIDE	CA		09/20/2018		7,162		2,190			2,190		9,352	9,352			
100119275	QUINCY	MA		07/31/2023		9,047		305			305		9,352	9,352			
100079740	BAY HARBOR ISLAND	FL		04/25/2022		9,823		(469)			(469)		9,354	9,354			
100111648	MIAMI	FL		06/29/2023		1,242		8,113			8,113		9,355	9,355			
100142475	KIHEI	HI		03/08/2024		9,534		(179)			(179)		9,355	9,355			
100027064	OXNARD	CA		09/26/2018		8,979		377			377		9,356	9,356			
100150005	WARREN	MI		06/07/2024		10,140		(783)			(783)		9,357	9,357			
100011521	LEXINGTON PARK	MD		03/08/2017		4,197		5,161			5,161		9,358	9,358			
100069806	BALDWIN	NY		09/01/2021		8,570		788			788		9,358	9,358			
100071758	HOUSTON	TX		10/14/2021		10,146		(787)			(787)		9,359	9,359			
100127030	CHICAGO	IL		08/30/2023		3,060		6,301			6,301		9,361	9,361			
100076395	RAMSEY	NJ		12/23/2021		10,287		(926)			(926)		9,361	9,361			
100066498	LITTLE ELM	TX		08/02/2021		9,396		(35)			(35)		9,361	9,361			
100141426	SEASIDE	CA		01/30/2024		9,342		19			19		9,361	9,361			
100047422	SACRAMENTO	CA		11/20/2020		10,394		(1,032)			(1,032)		9,362	9,362			
100081881	LAKESIDE	CA		03/31/2022		9,557		(194)			(194)		9,362	9,362			
100078556	DEN HAAG	NLD		01/26/2022		9,533						169	9,702	9,362	(340)		(340)
100143746	RICHMOND	TX		04/05/2024		3,342		6,023			6,023		9,365	9,365			
100055442	NEW ROCHELLE	NY		03/23/2021		10,201		(836)			(836)		9,365	9,365			
100109606	HACIENDA HEIGHTS	CA		06/14/2023		9,800		(440)			(440)		9,360	9,366		6	6
100102800	OLD TAPPAN	NJ		06/22/2023		10,397		(1,031)			(1,031)		9,366	9,366			
100113454	GALVA	IL		06/29/2023		8,925		444			444		9,369	9,369			
100047971	ORLANDO	FL		11/20/2020		9,806		(436)			(436)		9,370	9,370			
100060113	LOS ANGELES	CA		06/25/2021		10,059		(688)			(688)		9,372	9,371			
100135830	HUNTINGTON BEACH	CA		11/10/2023		9,071		301			301		9,372	9,372			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134993	KATY	TX		10/30/2023		6,521		2,852			2,852		9,373	9,373			
100168090	BENSALEM	PA		09/20/2024		9,817		(444)			(444)		9,373	9,373			
100109785	FELTON	CA		08/04/2023		9,055		319			319		9,373	9,373			
100046852	ALBUQUERQUE	NM		11/20/2020		9,500		(126)			(126)		9,374	9,374			
100078906	BRADENTON	FL		02/24/2022		8,942		432			432		9,375	9,375			
100117851	FOLSOM	CA		07/20/2023		8,603		772			772		9,375	9,375			
100134883	TAYLOR	MI		10/30/2023		9,465		(90)			(90)		9,375	9,375			
100100526	MOORPARK	CA		04/27/2023		9,830		(453)			(453)		9,377	9,377			
100091077	VERO BEACH	FL		01/31/2023		10,942		(1,564)			(1,564)		9,377	9,377			
100082895	FOUNTAIN VALLEY	CA		05/17/2022		10,535		(1,158)			(1,158)		9,378	9,378			
100079298	STONEHAM	MA		02/28/2022		10,070		(691)			(691)		9,379	9,379			
100111987	ROCKAWAY BEACH	OR		06/29/2023		4,257		5,129			5,129		9,386	9,386			
100102072	CARSON	CA		04/14/2023		9,132		255			255		9,387	9,387			
100071496	PASADENA	CA		10/26/2021		10,593		(1,205)			(1,205)		9,387	9,387			
100134071	DALLAS	TX		10/27/2023		9,610		(223)			(223)		9,388	9,388			
100080928	LAVEEN	AZ		03/17/2022		10,188		(799)			(799)		9,389	9,389			
100080901	ESCONDIDO	CA		03/10/2022		9,959		(568)			(568)		9,391	9,391			
100128823	SAN DIEGO	CA		09/21/2023		9,748		(356)			(356)		9,392	9,392			
100133377	HONOLULU	HI		11/21/2023		9,704		(311)			(311)		9,393	9,393			
100070190	WASHINGTON	NJ		09/01/2021		8,593		802			802		9,395	9,395			
100026466	MORENO VALLEY	CA		09/26/2018		7,852		1,545			1,545		9,397	9,397			
100044856	NORTH LAS VEGAS	NV		11/19/2020		8,463		936			936		9,399	9,399			
100081304	SAN ANTONIO	TX		03/18/2022		8,833		567			567		9,400	9,400			
100032052	SAN FRANCISCO	CA		03/29/2019		8,045		1,358			1,358		9,404	9,404			
100113864	KEY BISCAYNE	FL		06/29/2023		8,614		791			791		9,405	9,405			
100076814	WILDOMAR	CA		12/27/2021		10,552		(1,146)			(1,146)		9,406	9,406			
100047174	ARROYO SECO	NM		11/20/2020		10,698		(1,292)			(1,292)		9,406	9,406			
100100335	JAMAICA	NY		04/27/2023		7,445		1,961			1,961		9,406	9,406			
100064249	JACKSON	NJ		07/01/2021		8,899		507			507		9,406	9,406			
100090876	(WOODLAND HILLS AREA) LOS ANGE	CA		01/31/2023		8,508		899			899		9,407	9,407			
100017478	HENDERSON	NV		04/26/2018		8,767		642			642		9,409	9,409			
100100865	WEST NEW YORK	NJ		04/28/2023		8,814		595			595		9,409	9,409			
100134262	LOS ANGELES	CA		10/27/2023		9,441		(32)			(32)		9,409	9,409			
100012008	WEST LINN	OR		03/08/2017		5,673		3,739			3,739		9,412	9,412			
100117960	REDLANDS	CA		07/20/2023		8,878		535			535		9,413	9,413			
100087233	LAS VEGAS	NV		10/25/2022		8,849		564			564		9,413	9,413			
100013106	BLUFFTON	SC		05/25/2017		8,490		923			923		9,413	9,413			
100163604	PHOENIX	AZ		08/15/2024		10,058		(641)			(641)		9,417	9,417			
100119895	EAGLE	CO		08/10/2023		9,693		(275)			(275)		9,419	9,419			
100012156	MIAMI BEACH	FL		03/08/2017		6,608		2,815			2,815		9,423	9,419		(4)	(4)
100020378	RIPON	CA		07/27/2018		9,386		34			34		9,420	9,420			
100091378	CLEVELAND HEIGHTS	OH		02/22/2023		8,746		675			675		9,421	9,421			
100139160	PALO CEDRO	CA		12/28/2023		9,900		(479)			(479)		9,421	9,421			
100076315	CAPE CORAL	FL		01/07/2022		9,842		(417)			(417)		9,424	9,422		(2)	(2)
100144514	GARDEN GROVE	CA		04/26/2024		9,476		(54)			(54)		9,422	9,422			
100047194	EUGENE	OR		11/20/2020		9,484		(61)			(61)		9,423	9,423			
100045915	ORLANDO	FL		11/25/2020		9,617		(192)			(192)		9,424	9,424			
100079745	RIALTO	CA		04/08/2022		8,919		508			508		9,427	9,427			
100137507	BOERNE	TX		01/11/2024		10,257		(829)			(829)		9,428	9,428			
100120862	LA VERNE	CA		08/28/2023		9,587		(159)			(159)		9,428	9,428			
100142490	YORBA LINDA	CA		03/08/2024		9,195		234			234		9,429	9,429			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118786	COSTA MESA	CA		07/25/2023		10,053		(623)			(623)		9,430	9,430			
100156318	NAPLES	FL		07/25/2024		10,605		(1,175)			(1,175)		9,430	9,430			
100080907	FORT LAUDERDALE	FL		03/10/2022		10,190		(760)			(760)		9,431	9,431			
100079887	MIDVALE	UT		04/08/2022		9,386		45			45		9,432	9,432			
100025660	LONG BEACH	CA		09/20/2018		10,096		(662)			(662)		9,434	9,434			
100133782	OAKLAND	CA		10/20/2023		9,473		(39)			(39)		9,434	9,434			
100100836	REISTERSTOWN	MD		04/28/2023		9,116		318			318		9,435	9,435			
100080238	SPRING VALLEY	CA		02/25/2022		10,522		(1,085)			(1,085)		9,437	9,437			
100114112	ST PAUL	MN		06/29/2023		8,813		624			624		9,437	9,437			
100068574	DELFT	NLD		08/30/2021		9,334						607	9,941	9,438	(503)		(503)
100110965	ROUND ROCK	TX		06/29/2023		9,935		(497)			(497)		9,439	9,439			
100081386	SEVIERVILLE	TN		03/18/2022		9,401		39			39		9,439	9,439			
100116326	STATEN ISLAND	NY		07/20/2023		5,970		3,470			3,470		9,439	9,439			
100118630	FRESH MEADOWS	NY		07/25/2023		9,847		(407)			(407)		9,440	9,440			
100066344	PEARLAND	TX		08/02/2021		9,481		(40)			(40)		9,440	9,440			
100152526	FOXBOROUGH	MA		05/17/2024		9,339		(109)			(109)		9,230	9,441	211		211
100080506	JASPER	GA		03/10/2022		10,021		(579)			(579)		9,442	9,442			
100090133	HENDERSON	NV		01/13/2023		9,360		82			82		9,442	9,442			
100091704	DANA POINT	CA		03/24/2023		9,799		(356)			(356)		9,443	9,443			
100133720	SANDIA PARK	NM		10/23/2023		9,588		(143)			(143)		9,445	9,445			
100067665	LOS ANGELES	CA		09/23/2021		9,889		(442)			(442)		9,446	9,446			
100081322	MOUNTLAKE TERRACE	WA		03/18/2022		8,769		680			680		9,449	9,448			
100067542	KENT	WA		09/23/2021		9,778		(329)			(329)		9,449	9,449			
100118785	BEND	OR		07/25/2023		10,316		(865)			(865)		9,451	9,451			
100078658	LAKE ELSINORE	CA		02/02/2022		9,658		(207)			(207)		9,451	9,451			
100043449	BROOKLYN	NY		08/13/2020		(20,787)		30,239			30,239		9,451	9,451			
100137421	LITCHFIELD PARK	AZ		01/11/2024		10,192		(740)			(740)		9,452	9,452			
100000194	SYLMAR	CA		09/27/2016		7,124		2,328			2,328		9,453	9,453			
100076196	DAVENPORT	FL		01/07/2022		9,990		(536)			(536)		9,453	9,453			
100103765	LANSDALE	PA		05/10/2023		9,759		(305)			(305)		9,453	9,453			
100057895	OLD HICKORY	TN		06/30/2021		9,943		(488)			(488)		9,455	9,454		(1)	(1)
100128185	SHELTON	WA		09/18/2023		9,137		317			317		9,454	9,454			
100055871	KENSINGTON	MD		03/26/2021		10,241		(786)			(786)		9,455	9,455			
100090766	MIAMI	FL		02/28/2023		9,902		(445)			(445)		9,456	9,456			
100138279	SPRING	TX		12/18/2023		10,959		(1,502)			(1,502)		9,457	9,457			
100025827	DORAL	FL		09/20/2018		8,201		1,257			1,257		9,458	9,458			
100024327	KINGSBURG	CA		09/20/2018		9,673		(215)			(215)		9,458	9,458			
100112269	SANTA ANA	CA		06/29/2023		2,758		6,701			6,701		9,459	9,459			
100023397	CLOQUET	MN		08/16/2018		9,967		(508)			(508)		9,459	9,459			
100152653	HOUSTON	TX		05/17/2024		9,394		57			57		9,451	9,460		9	9
100137793	PEARLAND	TX		12/08/2023		9,726		(263)			(263)		9,463	9,463			
100156243	DENVER	CO		06/20/2024		9,722		(259)			(259)		9,463	9,463			
100080938	PALM DESERT	CA		04/01/2022		10,902		(1,438)			(1,438)		9,464	9,464			
100087257	VISTA	CA		10/25/2022		8,217		1,247			1,247		9,464	9,464			
100140709	HUNTINGTON BEACH	CA		02/08/2024		10,251		(787)			(787)		9,464	9,464			
100111864	PHOENIX	AZ		06/29/2023		9,124		343			343		9,466	9,466			
100116633	FONTANA	CA		07/20/2023		4,131		5,338			5,338		9,470	9,470			
100087276	LEAGUE CITY	TX		10/25/2022		8,289		1,182			1,182		9,471	9,471			
100032937	CLARE	IRL		06/21/2019		6,581		1,776			1,776	218	8,575	9,471	(363)	1,259	896
100147429	ENCINO	CA		04/03/2024		10,294		(820)			(820)		9,474	9,474			
100014276	PALM DESERT	CA		09/27/2017		7,903		1,571			1,571		9,474	9,474			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100158701	NAVARRE	FL		07/10/2024		9,722		(248)			(248)		9,474	9,474			
100102659	RICHMOND	TX		06/22/2023		10,420		(946)			(946)		9,474	9,474			
100081045	MERIDIAN	ID		03/18/2022		8,656		820			820		9,476	9,476			
100080526	BELL GARDENS	CA		03/30/2022		9,347		129			129		9,476	9,476			
100118688	SOUTHWEST RANCHES	FL		07/25/2023		9,730		(254)			(254)		9,476	9,476			
100082627	KAILUA KONA	HI		04/14/2022		9,693		(217)			(217)		9,477	9,477			
100109046	MIAMI BEACH	FL		06/05/2023		9,989		(540)			(540)		9,449	9,477		28	28
100149438	BANNER ELK	NC		04/24/2024		9,282		195			195		9,477	9,477			
100014575	OTSEGO	MI		09/27/2017		9,308		171			171		9,479	9,479			
4010044975	ORCHARD LAKE	MI		03/22/2023		10,239		(759)			(759)		9,480	9,480			
730101628	LOS ANGELES	CA		12/27/2023		(41,811)		51,292			51,292		9,480	9,480			
100075998	CHELSEA	MA		01/07/2022		10,175		(694)			(694)		9,481	9,481			
100055680	LANDING	NJ		03/23/2021		10,028		(546)			(546)		9,482	9,482			
100136427	PALM COAST	FL		11/20/2023		7,814		1,671			1,671		9,485	9,485			
100047535	CAMPBELL	CA		11/20/2020		9,391		95			95		9,486	9,486			
100081384	CHULA VISTA	CA		03/18/2022		9,307		180			180		9,486	9,486			
100068041	SPOKANE	WA		09/23/2021		9,734		(245)			(245)		9,489	9,489			
100102176	HILLSBORO	OR		04/14/2023		9,988		(499)			(499)		9,489	9,489			
100078256	SANTA ROSA BEACH	FL		02/10/2022		10,625		(1,140)			(1,140)		9,485	9,490		5	5
100054560	SOUTH ORANGE	NJ		03/23/2021		9,079		411			411		9,490	9,490			
100080209	PHOENIX	AZ		02/25/2022		10,054		(562)			(562)		9,492	9,492			
100115763	GRAND PRAIRIE	TX		07/20/2023		9,729		(235)			(235)		9,494	9,494			
100115647	PENNSAUKEN	NJ		07/19/2023		9,731		(236)			(236)		9,495	9,495			
100080483	VENTURA	CA		03/10/2022		10,160		(665)			(665)		9,495	9,495			
100109339	COATESVILLE	PA		06/12/2023		9,819		(320)			(320)		9,499	9,495		(4)	(4)
100114672	SANTA CLARITA	CA		06/29/2023		10,075		(578)			(578)		9,497	9,497			
100026798	FAIR HAVEN	NJ		09/26/2018		8,827		670			670		9,497	9,497			
100120831	MIAMI	FL		08/25/2023		10,519		(1,021)			(1,021)		9,498	9,498			
100029237	CARBONDALE	CO		10/26/2018		9,203		297			297		9,500	9,500			
100087222	PALM SPRINGS	CA		10/25/2022		9,527		(27)			(27)		9,500	9,500			
100139309	ESCONDIDO	CA		12/28/2023		9,806		(306)			(306)		9,501	9,501			
100100891	LINDEN	VA		04/28/2023		9,183		319			319		9,502	9,502			
100054262	COCONUT CREEK	FL		03/23/2021		10,808		(1,305)			(1,305)		9,503	9,503			
100136452	VISALIA	CA		11/20/2023		7,450		2,054			2,054		9,504	9,503			
100054827	ORO VALLEY	AZ		03/23/2021		9,815		(312)			(312)		9,502	9,504		2	2
100152484	FREDERICKSBURG	TX		05/16/2024		9,763		(259)			(259)		9,504	9,504			
100061028	LAS VEGAS	NV		06/01/2021		9,428		67			67		9,495	9,504		9	9
100064490	ANN ARBOR	MI		07/01/2021		9,196		309			309		9,505	9,505			
100136490	CHARLOTTE	NC		11/20/2023		9,212		295			295		9,507	9,507			
100038893	DUBLIN	IRL		09/27/2019		(36,325)		(4,410)			(4,410)	(17)	(40,752)	9,509	(231)	50,491	50,261
100030770	ELK GROVE	CA		04/09/2019		7,841		1,664			1,664		9,505	9,509		4	4
100014838	NEW BUFFALO	MI		11/28/2017		9,858		(348)			(348)		9,510	9,510			
100120519	MURRIETA	CA		08/18/2023		10,330		(819)			(819)		9,511	9,511			
100011306	BLOOMFIELD TOWNSHIP	MI		12/23/2016		7,979		1,535			1,535		9,514	9,514			
100057614	PEABODY	MA		06/30/2021		10,119		(605)			(605)		9,514	9,514			
100120145	JAMUL	CA		08/11/2023		9,783		(266)			(266)		9,518	9,518			
100029429	KENNESAW	GA		10/26/2018		9,446		76			76		9,522	9,522			
100048696	SPRING VALLEY	NY		11/20/2020		13,346		(3,824)			(3,824)		9,522	9,522			
100082890	WOODLAND	CA		05/17/2022		10,304		(780)			(780)		9,525	9,525			
100128930	RANCHO SANTA MARGARITA	CA		09/22/2023		9,906		(382)			(382)		9,525	9,525			
100039061	DUBLIN	IRL		09/27/2019		5,922		4,057			4,057	(63)	9,916	9,528	(178)	(210)	(389)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079364	TAMARAC	FL		03/17/2022		9,761		(233)			(233)		9,528	9,528			
100030460	LAS CRUCES	NM		12/20/2018		9,191		337			337		9,528	9,528			
100011990	NORCO	CA		03/08/2017		7,041		2,489			2,489		9,531	9,531			
100076042	BURBANK	CA		01/07/2022		9,832		(301)			(301)		9,532	9,532			
100155966	CLIFTON	NJ		06/18/2024		9,897		(365)			(365)		9,532	9,532			
100146207	DOUGLASVILLE	GA		03/19/2024		10,355		(822)			(822)		9,533	9,533			
100043079	ROCKLIN	CA		05/28/2020		9,384		150			150		9,533	9,533			
100031405	HERCULES	CA		03/29/2019		9,033		500			500		9,534	9,534			
100120645	TEMECULA	CA		08/21/2023		(1,086)		10,622			10,622		9,536	9,536			
100113100	SCOTTS VALLEY	CA		06/29/2023		3,145		6,390			6,390		9,536	9,536			
100067734	MENDHAM	NJ		09/23/2021		10,000		(463)			(463)		9,537	9,537			
100133805	PLANO	TX		10/20/2023		9,772		(235)			(235)		9,537	9,537			
100043015	EASTON	PA		05/28/2020		10,158		(621)			(621)		9,537	9,537			
100065781	BRIDGEPORT	CT		07/28/2021		9,938		(399)			(399)		9,538	9,538			
100140727	VILLA PARK	CA		02/08/2024		9,525		13			13		9,538	9,538			
100100989	SAN BERNARDINO	CA		04/28/2023		7,829		1,710			1,710		9,539	9,539			
100043378	LOMA LINDA	CA		08/13/2020		9,221		319			319		9,540	9,540			
100025891	SAN DIEGO	CA		09/20/2018		8,506		1,035			1,035		9,541	9,540		(1)	(1)
100137408	BOCA RATON	FL		01/11/2024		9,673		(132)			(132)		9,541	9,541			
100112798	BROCKTON	MA		06/29/2023		5,719		3,822			3,822		9,541	9,541			
100060121	TRACY	CA		06/25/2021		10,330		(788)			(788)		9,542	9,542			
100132808	SAN DIEGO	CA		11/03/2023		9,759		(217)			(217)		9,542	9,542			
100115419	MISSION VIEJO	CA		07/17/2023		9,713		(170)			(170)		9,543	9,543			
100102688	MONTEREY PARK	CA		06/22/2023		1,061		8,482			8,482		9,543	9,543			
100130256	BIG SKY	MT		09/28/2023		9,947		(404)			(404)		9,543	9,543			
100083020	SANTA CLARITA	CA		05/11/2022		9,220		323			323		9,544	9,544			
100076165	MIAMI	FL		01/07/2022		10,143		(598)			(598)		9,545	9,545			
100032451	DUBLIN	IRL		06/21/2019		7,583		2,393			2,393	243	10,218	9,548	(451)	(220)	(671)
100081402	CHULA VISTA	CA		03/18/2022		8,901		649			649		9,550	9,550		(1)	(1)
100060089	LONG BEACH	CA		06/25/2021		10,318		(767)			(767)		9,552	9,552			
100031912	SAN JOSE	CA		03/29/2019		8,187		1,366			1,366		9,553	9,553			
100027010	EAST STROUDSBURG	PA		09/26/2018		9,209		344			344		9,553	9,553			
100116848	LOS ANGELES	CA		07/20/2023		8,781		773			773		9,554	9,554			
100055509	MISSION VIEJO	CA		03/23/2021		10,927		(1,370)			(1,370)		9,557	9,557			
100057987	BEAVERTON	OR		06/30/2021		10,168		(610)			(610)		9,558	9,558			
100144325	BOCA RATON	FL		03/07/2024		10,404		(844)			(844)		9,560	9,560			
100090919	LOS ANGELES	CA		01/31/2023		9,194		366			366		9,560	9,560			
100117396	(RESEDA AREA) LOS ANGELES	CA		07/20/2023		(7,106)		16,667			16,667		9,561	9,561			
100020241	MINNEAPOLIS	MN		07/17/2018		10,003		(441)			(441)		9,561	9,561			
100159464	HENDERSONVILLE	TN		07/15/2024		9,840		(279)			(279)		9,561	9,561			
100012098	SAN DIEGO	CA		03/08/2017		7,559		2,004			2,004		9,563	9,563			
100047591	ANAHEIM	CA		11/20/2020		9,508		54			54		9,563	9,563			
100067680	NEW HAVEN	CT		09/23/2021		9,717		(152)			(152)		9,565	9,565			
100081519	RENTON	WA		03/18/2022		8,757		810			810		9,567	9,567			
100146845	LITTLE ELM	TX		03/21/2024		10,279		(712)			(712)		9,567	9,567			
100010896	SUNRISE	FL		12/23/2016		7,756		1,814			1,814		9,570	9,570			
100087478	SPRING HILL	FL		10/25/2022		8,764		806			806		9,570	9,570			
100108487	WOODLAND HILLS	CA		05/25/2023		9,749		(179)			(179)		9,570	9,570			
100033162	DUBLIN	IRL		06/21/2019		9,817						279	10,096	9,572	(449)	(75)	(524)
100150580	NORTH MYRTLE BEACH	SC		05/03/2024		9,977		(404)			(404)		9,573	9,573			
100114983	FORT MYERS	FL		07/14/2023		9,792		(215)			(215)		9,576	9,576			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100140203	PASCOAG	RI		01/11/2024		10,804		(1,227)			(1,227)		9,577	9,577			
100055242	STATEN ISLAND	NY		03/23/2021		10,501		(925)			(925)		9,576	9,577		1	1
100026805	FAIRFAX	CA		09/26/2018		7,900		1,677			1,677		9,577	9,577			
100113431	SCOTTSDALE	AZ		06/29/2023		8,492		1,086			1,086		9,578	9,578			
100116762	ELMHURST	NY		07/20/2023		4,711		4,867			4,867		9,578	9,578			
100074877	FONTANA	CA		12/01/2021		9,816		(238)			(238)		9,579	9,579			
100117390	LONG BEACH	CA		07/20/2023		5,356		4,223			4,223		9,579	9,579			
100116343	BROKEN BOW	OK		07/20/2023		5,438		4,142			4,142		9,580	9,580			
100108221	SIMI VALLEY	CA		05/24/2023		9,999		(417)			(417)		9,583	9,583			
100138351	BIG BEAR LAKE	CA		12/18/2023		9,950		(367)			(367)		9,583	9,583			
100031805	LAS VEGAS	NV		03/29/2019		9,353		230			230		9,583	9,583			
100000164	PASADENA	CA		09/27/2016		9,296		288			288		9,584	9,584			
100139835	UNITED KINGDOM	GBR		12/18/2023		9,607						(76)	9,531	9,586	55		55
100139729	UNITED KINGDOM	GBR		12/18/2023		9,441						(76)	9,365	9,587	222		222
100133586	EAST RIDGE	TN		10/23/2023		9,508		79			79		9,587	9,587			
100062075	MIDDLETOWN	DE		07/01/2021		9,951		(363)			(363)		9,588	9,588			
100118019	HACIENDA HEIGHTS	CA		07/20/2023		8,332		1,260			1,260		9,592	9,592			
100110523	WAKE FOREST	NC		06/30/2023		9,378		235			235		9,613	9,593		(20)	(20)
100118867	CAPITOLA	CA		08/30/2023		9,404		189			189		9,594	9,594			
100117836	MIAMI	FL		07/20/2023		9,663		(68)			(68)		9,594	9,594			
100157715	HUNTINGTON BEACH	CA		06/28/2024		9,782		(187)			(187)		9,595	9,595			
100136144	SAN ANTONIO	TX		12/18/2023		10,279		(684)			(684)		9,595	9,595			
100046850	SANDY	UT		11/20/2020		10,059		(463)			(463)		9,596	9,596			
100014562	ONTARIO	CA		09/27/2017		8,978		620			620		9,597	9,597			
100038627	DUBLIN	IRL		09/27/2019		5,017		4,822			4,822	(63)	9,776	9,598	(156)	(22)	(178)
100115238	MARGATE	FL		07/17/2023		9,976		(378)			(378)		9,598	9,598			
100011269	LEVITTOWN	PA		12/23/2016		8,452		1,148			1,148		9,600	9,600			
100136129	POMPANO BEACH	FL		12/18/2023		11,732		(2,131)			(2,131)		9,601	9,601			
100087513	FLUSHING	NY		10/25/2022		8,460		1,142			1,142		9,602	9,602			
100116245	EL CAJON	CA		07/20/2023		4,968		4,634			4,634		9,602	9,602			
100031899	ANTIOCH	CA		03/29/2019		9,050		554			554		9,604	9,604			
100073550	VAN NUYS	CA		11/19/2021		9,765		(160)			(160)		9,605	9,605			
100113314	SILVER SPRING	MD		06/29/2023		7,134		2,472			2,472		9,605	9,605			
100030102	PASADENA	CA		12/20/2018		9,270		336			336		9,607	9,607			
100086250	WYOMISSING	PA		09/29/2022		(69,723)		(1,487)			(1,487)		(71,211)	9,607		80,818	80,818
100118633	HALLANDALE BEACH	FL		07/25/2023		10,576		(968)			(968)		9,608	9,608			
100000411	TULSA	OK		09/27/2016		7,405		2,203			2,203		9,608	9,608			
100055876	CORONA	CA		03/26/2021		10,309		(701)			(701)		9,608	9,608			
100029557	SEATTLE	WA		10/26/2018		9,130		478			478		9,608	9,608			
100132303	MELISSA	TX		10/13/2023		9,339		271			271		9,609	9,609			
100031202	DAVIE	FL		03/29/2019		9,271		340			340		9,611	9,611			
100046533	HOUSTON	TX		11/25/2020		11,182		(1,569)			(1,569)		9,612	9,612			
100116079	EDGARTOWN	MA		07/20/2023		7,189		2,424			2,424		9,613	9,613			
100109325	BONITA SPRINGS	FL		06/12/2023		10,237		(624)			(624)		9,613	9,613			
100081537	AZUSA	CA		03/18/2022		8,801		814			814		9,614	9,614			
100079796	EL MONTE	CA		04/08/2022		10,196		(582)			(582)		9,614	9,614			
100118032	WESTMINSTER	CA		07/20/2023		8,205		1,409			1,409		9,614	9,614			
100110441	ROSHARON	TX		06/30/2023		8,797		820			820		9,617	9,615		(2)	(2)
100120669	SAN JUAN CAPISTRANO	CA		08/24/2023		9,972		(355)			(355)		9,617	9,617			
100113169	MIAMI	FL		06/29/2023		9,027		591			591		9,618	9,618			
100103668	BRASELTON	GA		05/08/2023		11,011		(1,393)			(1,393)		9,618	9,618			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047031	LIBERTYVILLE	IL		11/20/2020		10,285		(667)			(667)		9,618	9,618			
100044150	ALTADENA	CA		08/19/2020		9,458		161			161		9,619	9,619			
100119957	SANTA ANA	CA		08/11/2023		9,510		109			109		9,619	9,619			
100136120	KATY	TX		12/18/2023		10,842		(1,223)			(1,223)		9,620	9,620			
100031587	SAN JOSE	CA		03/29/2019		7,475		2,145			2,145		9,620	9,620			
100046886	NASHVILLE	TN		11/20/2020		11,407		(1,787)			(1,787)		9,620	9,620			
100138858	SPRINGFIELD	MA		12/21/2023		9,923		(307)			(307)		9,615	9,620		5	5
100019620	LOS ANGELES	CA		07/26/2018		9,611		12			12		9,623	9,623			
100127519	LONG BEACH	CA		09/08/2023		10,050		(424)			(424)		9,626	9,626			
100079114	AUSTIN	TX		02/24/2022		9,803		(164)			(164)		9,639	9,627		(13)	(13)
100134376	FORT WORTH	TX		10/27/2023		9,649		(16)			(16)		9,632	9,627		(6)	(6)
100086982	KAILUA KONA	HI		11/04/2022		10,080		(453)			(453)		9,627	9,627			
100102617	DUBLIN	CA		06/22/2023		2,953		6,678			6,678		9,631	9,631			
100045399	ATLANTA	GA		11/25/2020		9,545		86			86		9,631	9,631			
100080338	JERSEY CITY	NJ		02/24/2022		10,022		(391)			(391)		9,631	9,631			
100080888	FRESNO	CA		03/10/2022		10,752		(1,115)			(1,115)		9,637	9,632		(5)	(5)
100109117	WINDERMERE	FL		06/05/2023		10,155		(522)			(522)		9,633	9,633			
100148049	CAPE CORAL	FL		04/10/2024		9,665		(31)			(31)		9,634	9,634			
100116828	WEST COVINA	CA		07/20/2023		6,396		3,239			3,239		9,635	9,635			
100054098	JOHNS ISLAND	SC		03/23/2021		10,954		(1,318)			(1,318)		9,637	9,637			
100065627	RANCHO CUCAMONGA	CA		07/28/2021		10,162		(524)			(524)		9,638	9,638			
100126744	GUILFORD	CT		08/30/2023		7,587		2,053			2,053		9,640	9,640			
100081639	SAN TAN VALLEY	AZ		03/30/2022		9,716		(76)			(76)		9,640	9,640			
100064956	CHICAGO	IL		07/14/2021		10,251		(610)			(610)		9,641	9,641			
100158063	HAMMOND	LA		07/09/2024		10,034		(170)			(170)		9,864	9,642		(222)	(222)
100120896	LOS ANGELES	CA		08/30/2023		9,379		265			265		9,644	9,644			
100140859	VILLA PARK	CA		03/06/2024		9,992		(348)			(348)		9,644	9,644			
100078441	NORTHRIDGE	CA		01/21/2022		10,235		(589)			(589)		9,646	9,646			
100134970	LILBURN	GA		10/30/2023		9,619		28			28		9,647	9,647			
100081027	LAS VEGAS	NV		03/18/2022		8,747		901			901		9,648	9,648			
100112844	LOS ANGELES	CA		06/29/2023		7,643		2,004			2,004		9,648	9,648			
100114475	SAN FRANCISCO	CA		06/29/2023		4,726		4,922			4,922		9,648	9,648			
100047579	MIAMI	FL		11/20/2020		9,634		14			14		9,649	9,649			
100113750	HARMONY	PA		06/29/2023		8,250		1,402			1,402		9,652	9,652			
100110048	DELRAY BEACH	FL		06/23/2023		10,837		(1,185)			(1,185)		9,652	9,652			
3410000521	PHILADELPHIA	PA		09/24/2024		9,655							9,655	9,655			
100144533	MURRIETA	CA		04/26/2024		9,984		(329)			(329)		9,655	9,655			
100133843	ELKRIDGE	MD		10/20/2023		9,890		(234)			(234)		9,656	9,656			
100126688	PATTERSON	NY		08/30/2023		9,628		31			31		9,659	9,659			
100110601	VANCOUVER	WA		06/30/2023		9,763		(103)			(103)		9,661	9,661			
100047848	SAN MARCOS	CA		11/20/2020		10,681		(1,018)			(1,018)		9,663	9,663			
100027803	BOCA RATON	FL		10/26/2018		8,768		900			900		9,668	9,665		(3)	(3)
100076751	LONGMONT	CO		12/30/2021		10,410		(745)			(745)		9,665	9,665			
100080487	WINCHESTER	CA		03/10/2022		10,475		(809)			(809)		9,666	9,666			
100148743	FRANKLIN PARK	NJ		04/17/2024		10,019		(351)			(351)		9,668	9,668			
100116133	GARDEN GROVE	CA		07/20/2023		(10,062)		19,730			19,730		9,668	9,668			
100132397	CHINO	CA		11/03/2023		9,287		383			383		9,670	9,670			
100129694	MIAMI	FL		09/29/2023		9,949		(278)			(278)		9,670	9,670			
100109150	PONTE VEDRA	FL		07/21/2023		10,872		(1,190)			(1,190)		9,682	9,671		(11)	(11)
100031457	SANTA BARBARA	CA		03/29/2019		9,148		526			526		9,675	9,675			
100111131	STOCKTON	CA		06/29/2023		9,868		(192)			(192)		9,677	9,677			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100011808	MEMPHIS	TN		03/08/2017		8,222		1,455			1,455		9,677	9,677			
100134840	HOUSTON	TX		10/30/2023		10,179		(502)			(502)		9,677	9,677			
100116107	ELK GROVE	CA		07/20/2023		(10,148)		19,826			19,826		9,678	9,678			
100143868	SEDONA	AZ		03/06/2024		9,793		(115)			(115)		9,679	9,679			
100078276	HALLANDALE	FL		02/10/2022		10,981		(1,300)			(1,300)		9,681	9,681			
100068209	WASHINGTON	DC		08/25/2021		9,850		(168)			(168)		9,682	9,682			
100012986	SARASOTA	FL		05/25/2017		7,966		1,717			1,717		9,683	9,683			
100080337	JERSEY CITY	NJ		02/24/2022		10,077		(393)			(393)		9,685	9,685			
100010993	RANCHO CUCAMONGA	CA		12/23/2016		8,235		1,451			1,451		9,686	9,686			
100031323	YUCAIPA	CA		03/29/2019		9,132		556			556		9,688	9,688			
100116211	PLYMOUTH	MI		07/20/2023		6,245		3,444			3,444		9,690	9,690			
100129513	RICHMOND	TX		09/29/2023		9,715		(25)			(25)		9,690	9,690			
100129491	TOMS RIVER	NJ		09/29/2023		9,843		(152)			(152)		9,690	9,690			
100067869	HONOLULU	HI		09/23/2021		10,231		(539)			(539)		9,691	9,691			
100060315	SEATTLE	WA		06/25/2021		10,209		(518)			(518)		9,691	9,691			
100087318	APOLLO BEACH	FL		10/25/2022		8,059		1,634			1,634		9,693	9,693			
100071573	LAND O LAKES	FL		10/14/2021		10,083		(390)			(390)		9,693	9,693			
100068230	WILDWOOD	NJ		08/25/2021		9,982		(288)			(288)		9,693	9,693		(1)	(1)
100132664	MISSION VIEJO	CA		11/03/2023		(1,539)		11,232			11,232		9,693	9,693			
3310050478	CHILLICOTHE	OH		04/27/2023		9,695							9,695	9,695			
100030139	JACKSONVILLE	FL		12/20/2018		9,426		269			269		9,695	9,695			
100076846	IRVINE	CA		12/27/2021		10,910		(1,216)			(1,216)		9,695	9,695			
100141284	SAN ANTONIO	TX		01/30/2024		9,956		(261)			(261)		9,696	9,696			
100057610	RODANTHE	NC		06/30/2021		10,298		(601)			(601)		9,697	9,697			
100132791	IRVINE	CA		11/03/2023		9,402		296			296		9,697	9,697			
100078813	SIMI VALLEY	CA		02/24/2022		9,760		(62)			(62)		9,698	9,698			
100090381	SUNLAND	CA		12/28/2022		10,271		(578)			(578)		9,693	9,699		7	7
100153156	ORANGE BEACH	AL		05/28/2024		4,929		4,771			4,771		9,701	9,701			
100147547	HUNTINGTON BEACH	CA		04/03/2024		10,392		(689)			(689)		9,703	9,703			
100110366	ALEXANDRIA	VA		06/30/2023		9,451		252			252		9,703	9,703			
100117066	LIGHTHOUSE POINT	FL		07/20/2023		(12,289)		21,993			21,993		9,704	9,704			
100087183	BRADENTON	FL		10/25/2022		8,209		1,497			1,497		9,706	9,706			
100011075	GAINESVILLE	TX		12/23/2016		7,424		2,282			2,282		9,706	9,706			
100084728	ESCONDIDO	CA		08/02/2022		9,462		244			244		9,706	9,706			
100066190	LA VERNIA	TX		08/02/2021		9,957		(251)			(251)		9,707	9,707			
100134870	SLINGERLANDS	NY		10/30/2023		8,157		1,550			1,550		9,707	9,707			
100081636	NORTH BERGEN	NJ		03/24/2022		10,365		(657)			(657)		9,708	9,708			
100102002	RIVERSIDE	CA		04/14/2023		10,080		(372)			(372)		9,708	9,708			
100116557	PHILADELPHIA	PA		07/20/2023		4,092		5,616			5,616		9,708	9,708			
100128357	COOPER CITY	FL		09/14/2023		9,182		527			527		9,709	9,709			
100091049	BUENA PARK	CA		01/31/2023		9,971		(257)			(257)		9,714	9,714			
100067989	LOS ANGELES	CA		09/23/2021		9,806		(92)			(92)		9,714	9,714			
100107817	SAN DIEGO	CA		05/19/2023		5,635		4,072			4,072		9,707	9,715		8	8
100116078	VAN NUYS AREA LOS ANGELES	CA		07/20/2023		(10,952)		20,668			20,668		9,715	9,715			
100031618	ORLANDO	FL		03/29/2019		8,686		1,030			1,030		9,717	9,717			
100019922	SAN BERNARDINO	CA		07/30/2018		10,027		(310)			(310)		9,717	9,717			
100131705	JACKSON	TN		10/06/2023		8,899		818			818		9,717	9,717			
100014266	NEW ROCHELLE	NY		09/27/2017		4,527		5,191			5,191		9,718	9,718			
100110518	HUTCHINSON ISLAND	FL		06/30/2023		9,527		191			191		9,718	9,718			
100113071	STATEN ISLAND	NY		06/29/2023		3,625		4,467			4,467		8,091	9,719		1,628	1,628
100081520	MILFORD	MA		03/18/2022		9,185		536			536		9,720	9,720			

SCHEDULE B - PART 3

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100127523	CRESCENT CITY	CA		09/08/2023		10,000		(279)			(279)		9,721	9,721			
100113171	AVENTURA	FL		06/29/2023		9,205		517			517		9,722	9,722			
100078836	CHULA VISTA	CA		02/24/2022		9,756		(33)			(33)		9,722	9,722			
100116065	BEAVERTON	OR		07/20/2023		9,825		(101)			(101)		9,723	9,723			
100014500	NORWALK	CA		09/27/2017		8,529		1,195			1,195		9,724	9,724			
100071527	MIRAMAR BEACH	FL		10/14/2021		10,363		(639)			(639)		9,724	9,724			
100090011	MORRISTOWN	NJ		01/13/2023		9,654		71			71		9,725	9,725			
100087506	DALY CITY	CA		10/25/2022		8,297		1,430			1,430		9,728	9,728			
100142821	DOWNEY	CA		02/08/2024		10,140		(410)			(410)		9,729	9,729			
100156421	BRIGANTINE	NJ		06/24/2024		9,907		(177)			(177)		9,729	9,729			
100087712	TAMPA	FL		09/29/2022		10,000		(270)			(270)		9,730	9,730			
100100000	SAN JUAN CAPISTRANO	CA		03/28/2023		9,315		417			417		9,732	9,732			
100031051	TEWKSBURY	NJ		03/29/2019		7,569		2,164			2,164		9,734	9,734			
100033003	CAVAN	IRL		06/21/2019		11,475		(1,537)			(1,537)	304	10,242	9,734	(457)	(51)	(508)
100049417	RANDALLSTOWN	MD		11/20/2020		10,781		(1,046)			(1,046)		9,735	9,734		(1)	(1)
100116801	ALAMEDA	CA		07/20/2023		5,473		4,261			4,261		9,735	9,735			
100043154	MABLETOWN	GA		05/28/2020		9,432		303			303		9,735	9,735			
100117361	SAN LEANDRO	CA		07/20/2023		5,180		4,557			4,557		9,736	9,736			
100082127	GATLINBURG	TN		04/14/2022		9,164		573			573		9,737	9,737			
100076054	CORAL SPRINGS	FL		01/07/2022		9,961		(223)			(223)		9,738	9,738			
100099605	SAN FRANCISCO	CA		04/06/2023		10,373		(634)			(634)		9,739	9,739			
100142976	TOMS RIVER	NJ		02/09/2024		9,896		(174)			(174)		9,722	9,740		19	19
100113270	JAMAICA	NY		06/29/2023		7,710		2,031			2,031		9,742	9,742			
100113142	BARTLETT	IL		06/29/2023		5,800		3,942			3,942		9,742	9,742			
100116685	HYDE PARK	MA		07/20/2023		3,988		5,754			5,754		9,742	9,742			
100048968	OCEANSIDE	CA		11/20/2020		9,984		(241)			(241)		9,743	9,743			
100132336	GARDENA	CA		11/03/2023		6,311		3,433			3,433		9,744	9,744			
100030703	PORTER RANCH	CA		04/09/2019		6,835		2,911			2,911		9,746	9,746			
100099614	HOLLYWOOD	FL		04/06/2023		9,375		362			362		9,737	9,746		9	9
100030973	PORT HUENEME	CA		03/29/2019		9,112		635			635		9,747	9,747			
100138718	PEORIA	AZ		02/02/2024		10,065		(316)			(316)		9,749	9,749			
100043485	RIVERSIDE	CA		08/13/2020		9,429		320			320		9,749	9,749			
100014527	SOUTHAMPTON	NY		09/27/2017		6,597		3,152			3,152		9,749	9,749			
100100791	MONROE	NC		04/28/2023		9,034		715			715		9,749	9,749			
100081398	OREM	UT		03/18/2022		9,315		437			437		9,753	9,753			
100116289	KISSIMMEE	FL		07/20/2023		(13,987)		23,741			23,741		9,754	9,754			
100078880	MARIETTA	GA		02/24/2022		9,515		243			243		9,757	9,757			
100075982	EAST BOSTON	MA		01/07/2022		10,475		(717)			(717)		9,757	9,757			
100130401	GALLATIN	TN		09/28/2023		10,571		(811)			(811)		9,760	9,760			
100031754	COLTON	CA		03/29/2019		9,404		360			360		9,764	9,764			
100077802	LUTZ	FL		12/23/2021		11,082		(1,315)			(1,315)		9,767	9,767			
100129657	NAPLES	FL		09/29/2023		9,931		(163)			(163)		9,768	9,768			
100138656	DAVIE	FL		02/02/2024		11,268		(1,500)			(1,500)		9,769	9,769			
100031885	RENO	NV		03/29/2019		8,120		1,650			1,650		9,769	9,769			
100134302	WARREN	NJ		10/27/2023		9,844		(74)			(74)		9,770	9,770			
100128203	BUNNELL	FL		09/18/2023		8,971		801			801		9,772	9,771		(1)	(1)
100118811	DORAL	FL		08/30/2023		10,275		(502)			(502)		9,773	9,773			
100132244	ANNA	TX		10/13/2023		9,988		(213)			(213)		9,774	9,774			
100126662	RANCHO CUCAMONGA	CA		08/30/2023		(2,613)		12,387			12,387		9,775	9,775			
100082185	GRANITE BAY	CA		04/14/2022		9,868		(93)			(93)		9,775	9,775			
100065843	EASTON	PA		07/23/2021		10,555		(780)			(780)		9,775	9,775			

SCHEDULE B - PART 3

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100103259	SHARPSBURG	GA		04/27/2023		10,508		(732)			(732)		9,776	9,776			
100064814	JONESBOROUGH	TN		07/14/2021		10,484		(707)			(707)		9,777	9,777			
100074446	MIRAMAR	FL		12/02/2021		10,377		(600)			(600)		9,777	9,777			
100030013	LITTLE ROCK	AR		12/20/2018		9,544		234			234		9,778	9,778			
100129374	LEMON GROVE	CA		09/25/2023		9,762		16			16		9,779	9,779			
100127648	BOCA RATON	FL		09/08/2023		10,200		(419)			(419)		9,782	9,782			
100134781	LAND O' LAKES	FL		10/30/2023		7,795		1,988			1,988		9,784	9,784			
100150031	LAS VEGAS	NV		06/07/2024		10,120		(335)			(335)		9,785	9,785			
100087441	WESTON	FL		10/25/2022		8,607		1,180			1,180		9,786	9,786			
100066937	LAKE ELSINORE	CA		08/02/2021		9,796		(4)			(4)		9,791	9,791			
100115635	CATHEDRAL CITY	CA		07/19/2023		10,424		(630)			(630)		9,794	9,794			
100128145	LAVALLETTE	NJ		09/18/2023		9,562		233			233		9,796	9,796			
100049784	STAMFORD	CT		11/20/2020		11,631		(1,835)			(1,835)		9,797	9,796		(1)	(1)
100081092	MISSION HILLS	CA		03/18/2022		8,841		961			961		9,803	9,803			
100109761	TEMPLE CITY	CA		06/16/2023		10,309		(507)			(507)		9,803	9,803			
100138671	TAMPA	FL		02/02/2024		10,061		(256)			(256)		9,804	9,804			
100102561	SAINT CLOUD	FL		06/07/2023		10,220		(416)			(416)		9,805	9,805			
100139545	ST. LOUIS	MO		12/28/2023		9,977		(172)			(172)		9,805	9,805			
100103773	MANTEO	NC		05/10/2023		10,120		(310)			(310)		9,810	9,810			
100071828	WEST HARTFORD	CT		10/14/2021		10,625		(815)			(815)		9,810	9,810			
100079395	SPRING VALLEY	CA		03/17/2022		10,379		(568)			(568)		9,811	9,811			
100152272	SAINT PETERSBURG	FL		05/17/2024		10,144		(331)			(331)		9,813	9,813			
100045350	MINNEAPOLIS	MN		11/25/2020		11,189		(1,369)			(1,369)		9,820	9,820			
100146600	FOUNTAIN HILLS	AZ		03/20/2024		8,879		942			942		9,821	9,821			
100031998	NIPOMO	CA		03/29/2019		8,893		927			927		9,821	9,821			
100101993	VAN NUYS	CA		04/14/2023		10,129		(305)			(305)		9,823	9,823			
100116968	MIAMI	FL		07/20/2023		5,409		4,414			4,414		9,823	9,823			
100111203	SACRAMENTO	CA		06/29/2023		9,423		400			400		9,823	9,823			
100060289	SOUTH PADRE ISLAND	TX		06/25/2021		10,108		(285)			(285)		9,824	9,824			
100043151	WOODBURY	MN		05/28/2020		9,252		576			576		9,829	9,829			
100048633	WILDWOOD	NJ		11/20/2020		12,221		(2,391)			(2,391)		9,830	9,830			
100070513	LANCASTER	CA		09/23/2021		10,071		(238)			(238)		9,833	9,833			
100075905	CALEXICO	CA		01/07/2022		10,408		(574)			(574)		9,833	9,833			
100080217	METHUEN	MA		02/25/2022		9,366		468			468		9,834	9,834			
100081371	WEST NEW YORK	NJ		03/18/2022		9,313		524			524		9,837	9,835		(3)	(3)
100031700	NORTH PORT	FL		03/29/2019		9,414		422			422		9,836	9,835			
100130366	KATY	TX		09/28/2023		10,184		(347)			(347)		9,837	9,837			
100011869	BROOKLYN	NY		03/08/2017		4,538		5,300			5,300		9,838	9,838			
100065531	FLOWER MOUND	TX		07/28/2021		10,177		(339)			(339)		9,838	9,838			
100144856	UNITED KINGDOM	GBR		03/12/2024		724		9,170			9,170		9,894	9,838		(56)	(56)
100102618	TORRANCE	CA		06/22/2023		10,710		(872)			(872)		9,838	9,838			
100079869	ROLLING HILLS ESTATES	CA		04/08/2022		(27,534)		37,372			37,372		9,839	9,839			
100088374	SEVIERVILLE	TN		01/06/2023		10,343		(503)			(503)		9,840	9,840			
100111955	MARSHALL	MO		06/29/2023		9,071		769			769		9,840	9,840			
100119265	CHANDLER	AZ		07/31/2023		9,718		126			126		9,844	9,841		(4)	(4)
100014699	CLINTON	TN		09/27/2017		10,818		(976)			(976)		9,842	9,841		(1)	(1)
100081422	STATEN ISLAND	NY		03/18/2022		9,507		335			335		9,842	9,842			
100025583	CHICAGO	IL		09/20/2018		8,871		971			971		9,842	9,842			
100128883	MISSION VIEJO	CA		09/21/2023		10,044		(201)			(201)		9,843	9,843			
100065478	SCOTTSDALE	AZ		07/28/2021		10,549		(696)			(696)		9,853	9,848		(5)	(5)
100010844	SHAKER HTS	OH		12/23/2016		9,034		814			814		9,849	9,849			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100053438	BROOKLYN	NY		03/23/2021		10,794		(940)			(940)		9,854	9,856		2	2
100011680	KISSIMMEE	FL		03/08/2017		8,125		1,731			1,731		9,857	9,857			
100033190	CORK	IRL		06/21/2019		9,913		(401)			(401)	301	9,812	9,857	(603)	647	44
100103590	LEMONT	IL		05/08/2023		9,749		109			109		9,858	9,858			
100114659	OAKLAND	CA		06/29/2023		10,370		(511)			(511)		9,858	9,858			
100100088	CATHEDRAL CITY	CA		03/28/2023		10,084		(222)			(222)		9,862	9,862			
100082621	WEST CHICAGO	IL		04/14/2022		10,320		(457)			(457)		9,862	9,862			
100102491	CHAPEL HILL	NC		06/07/2023		9,498		366			366		9,864	9,864			
100034190	CORK	IRL		06/21/2019		13,084		(1,954)			(1,954)	318	11,448	9,865	(665)	(919)	(1,584)
100011952	SOUTH RICHMOND HILL	NY		03/08/2017		8,038		1,827			1,827		9,865	9,865			
100081369	BOSSIER CITY	LA		03/18/2022		9,409		456			456		9,865	9,865			
100043077	EAST PALO ALTO	CA		05/28/2020		10,491		(620)			(620)		9,871	9,871			
100116228	ST ALBANS	NY		07/20/2023		4,617		5,255			5,255		9,872	9,872			
100086913	EASTVALE	CA		10/24/2022		10,524		(648)			(648)		9,876	9,876			
100144358	RAEFORD	NC		03/07/2024		10,266		(399)			(399)		9,868	9,876		8	8
100087643	LELYSTAD	NLD		09/27/2022		10,332						(1,402)	8,930	9,877	947		947
100062039	MARIETTA	GA		07/01/2021		9,963		(84)			(84)		9,879	9,879			
100111440	TONGANOXIE	KS		06/29/2023		6,496		3,383			3,383		9,879	9,879			
100157772	LAS VEGAS	NV		08/01/2024		10,894		(1,015)			(1,015)		9,879	9,879			
100000198	FLOWER MOUND	TX		09/27/2016		8,822		1,057			1,057		9,879	9,879			
100082631	SHALLOTTE	NC		04/14/2022		10,245		(366)			(366)		9,880	9,880			
100029671	NORTH HILLS	CA		10/26/2018		9,424		456			456		9,880	9,880			
100113939	POCATELLO	ID		06/29/2023		9,606		275			275		9,881	9,881			
100117993	KISSIMMEE	FL		07/20/2023		10,502		(619)			(619)		9,883	9,883			
100102387	PARADISE VALLEY	AZ		06/07/2023		10,527		(644)			(644)		9,883	9,883			
100055301	STUDIO CITY	CA		03/23/2021		10,127		(241)			(241)		9,886	9,886			
100100827	ROCKFORD	IL		04/28/2023		9,395		492			492		9,887	9,887			
100118860	CASTLE ROCK	CO		08/30/2023		10,079		(190)			(190)		9,890	9,890			
100080997	MARINA DL REY	CA		03/18/2022		9,148		744			744		9,891	9,891			
100120236	SUFFERN	NY		08/18/2023		10,248		(357)			(357)		9,891	9,891			
100011627	WESTON	FL		03/08/2017		9,381		512			512		9,892	9,892			
100079743	MESQUITE	TX		04/08/2022		10,559		(667)			(667)		9,893	9,893			
100100504	WINDERMERE	FL		04/27/2023		10,339		(445)			(445)		9,894	9,894			
100101519	ROSHARON	TX		04/26/2023		8,863		1,031			1,031		9,894	9,894			
100076337	BUCKEYE	AZ		01/07/2022		10,473		(578)			(578)		9,895	9,895			
100128079	MURFREESBORO	TN		09/08/2023		9,158		738			738		9,896	9,896			
100047195	BROOKLYN	NY		11/20/2020		11,843		(1,945)			(1,945)		9,898	9,898			
100087277	DOWNERS GROVE	IL		10/25/2022		7,024		2,875			2,875		9,899	9,899			
100049853	CHARLOTTESVILLE	VA		11/20/2020		10,066		(166)			(166)		9,900	9,900			
100113779	ARNOLD	MO		06/29/2023		7,985		1,915			1,915		9,900	9,900			
100017360	SAINT SIMONS ISLAND	GA		04/26/2018		10,188		(286)			(286)		9,902	9,902			
100027022	VAN NUYS	CA		09/26/2018		9,261		642			642		9,902	9,902			
100081356	LATHROP	CA		03/18/2022		9,315		588			588		9,903	9,903			
100071865	LAREDO	TX		10/14/2021		10,578		(674)			(674)		9,905	9,903		(2)	(2)
100081264	LATHROP	CA		03/18/2022		9,315		588			588		9,903	9,903			
100018339	REDONDO BEACH	CA		06/27/2018		10,327		(423)			(423)		9,904	9,904			
100033564	SLIGO	IRL		06/21/2019		(4,800)		(904)			(904)	260	(5,444)	9,905	(532)	15,880	15,348
100117111	BROOKLYN	NY		07/20/2023		5,548		4,361			4,361		9,909	9,909			
100108377	BROOKLYN	NY		05/25/2023		10,259		(350)			(350)		9,909	9,909			
100136136	SPRING	TX		12/18/2023		11,204		(1,307)			(1,307)		9,897	9,910		12	12
100129760	UPLAND	CA		09/27/2023		10,462		(551)			(551)		9,911	9,911			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135100	MISSOULA	MT		11/01/2023		9,809		103			103		9,912	9,912			
100031070	FONTANA	CA		03/29/2019		6,813		3,100			3,100		9,913	9,913			
100119593	RIVERSIDE	CA		07/31/2023		10,339		(425)			(425)		9,914	9,914			
100111393	STREAMWOOD	IL		06/29/2023		10,130		(215)			(215)		9,915	9,915			
100081540	IRVINE	CA		03/18/2022		9,499		418			418		9,917	9,917			
100114770	LOS ANGELES	CA		07/07/2023		10,066		(148)			(148)		9,918	9,918			
100084738	RIDGEFIELD	WA		08/02/2022		9,520		399			399		9,918	9,918			
100136290	MCLEAN	VA		11/20/2023		9,828		90			90		9,919	9,919			
100131641	MARTINEZ	CA		10/06/2023		10,081		(162)			(162)		9,919	9,919			
100019589	CERRITOS	CA		07/26/2018		10,065		(146)			(146)		9,919	9,919			
100068094	RANCHO CORDOVA	CA		08/25/2021		10,325		(405)			(405)		9,919	9,919			
100073541	LOS ANGELES	CA		10/26/2021		10,366		(446)			(446)		9,920	9,920			
100073542	LOS ANGELES	CA		10/26/2021		10,366		(446)			(446)		9,920	9,920			
100089771	WALLER	TX		12/02/2022		10,372		(451)			(451)		9,921	9,921			
100053407	STERLING	VA		03/23/2021		11,577		(1,655)			(1,655)		9,921	9,921			
100115538	SAINT JAMES	NY		07/19/2023		10,399		(477)			(477)		9,922	9,922			
100133112	SAN JOSE	CA		11/29/2023		3,422		6,500			6,500		9,922	9,922			
100010639	LAKE ARROWHEAD	CA		01/27/2017		8,585		1,338			1,338		9,923	9,923			
100141704	SAN DIEGO	CA		01/30/2024		10,306		(383)			(383)		9,923	9,923			
100101188	LAURELTON	NY		04/28/2023		6,550		3,373			3,373		9,923	9,923			
100044135	LOS ANGELES	CA		08/19/2020		10,077		(154)			(154)		9,923	9,923			
100108188	WORCESTER	MA		05/24/2023		9,329		(87)			(87)		9,242	9,929		687	687
100088059	NAPA	CA		10/25/2022		10,682		(752)			(752)		9,930	9,930			
100142802	DAVENPORT	FL		02/08/2024		10,322		(391)			(391)		9,931	9,931			
100047712	LAS VEGAS	NV		11/20/2020		10,070		(139)			(139)		9,931	9,931			
100102142	SANTA ANA	CA		04/14/2023		9,966		(34)			(34)		9,932	9,932			
100028643	ROGERS	MN		10/26/2018		8,889		1,045			1,045		9,934	9,934			
100076823	MORRISTOWN	NJ		12/27/2021		11,428		(1,492)			(1,492)		9,935	9,935			
100031688	SANTA ROSA	CA		03/29/2019		7,898		2,039			2,039		9,937	9,937			
100076066	NORTH LAS VEGAS	NV		01/07/2022		10,937		(999)			(999)		9,938	9,938			
100117394	LAKE ARROWHEAD	CA		07/20/2023		4,719		5,219			5,219		9,938	9,938			
100102486	HIGHLAND	CA		06/07/2023		10,160		(222)			(222)		9,938	9,938			
100140467	BOLIVIA	NC		01/17/2024		10,428		(490)			(490)		9,939	9,939			
100113722	OVERLAND PARK	KS		06/29/2023		7,243		2,696			2,696		9,939	9,939			
100081121	CONWAY	AR		03/18/2022		9,283		657			657		9,940	9,940			
100126691	HARTSDALE	NY		08/30/2023		7,056		2,885			2,885		9,941	9,941			
100171510	DAUPHIN ISL	AL		10/16/2024		10,377		(434)			(434)		9,942	9,942			
100133410	IMPERIAL BEACH	CA		11/21/2023		9,416		528			528		9,944	9,944			
100120061	TORRANCE	CA		08/11/2023		10,044		(96)			(96)		9,948	9,948			
100057943	SANTA BARBARA	CA		06/30/2021		10,329		(380)			(380)		9,949	9,949			
100050192	BAY SHORE	NY		11/20/2020		11,261		(1,310)			(1,310)		9,950	9,950			
100063644	ELMONT	NY		07/01/2021		10,086		(135)			(135)		9,952	9,952			
100150211	LOS ANGELES	CA		04/30/2024		10,744		(792)			(792)		9,952	9,952			
100136847	YOUNGSVILLE	NC		11/27/2023		9,068		884			884		9,952	9,952			
100044902	STONE MOUNTAIN	GA		11/19/2020		11,303		(1,350)			(1,350)		9,952	9,952			
100116721	(NEWHALL AREA) SANTA CLARITA	CA		07/20/2023		6,515		3,438			3,438		9,952	9,952			
100057631	KIRKLAND	WA		06/30/2021		10,713		(759)			(759)		9,953	9,953			
100000395	PICAYUNE	MS		09/27/2016		10,528		(574)			(574)		9,953	9,953			
100111925	HAVERTOWN	PA		06/29/2023		6,776		3,181			3,181		9,956	9,956			
100116424	LITCHFIELD PARK	AZ		07/20/2023		7,454		2,505			2,505		9,958	9,958			
100138993	AUSTIN	TX		12/21/2023		8,900		1,060			1,060		9,959	9,959			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100108325	AMERICAN CANYON	CA		05/24/2023		10,510		(547)			(547)		9,963	9,960		(3)	(3)
100023809	EULESS	TX		09/04/2018		10,310		(350)			(350)		9,960	9,960			
100026998	COLONIA	NJ		09/26/2018		7,177		2,785			2,785		9,961	9,961			
100120966	LAS VEGAS	NV		08/30/2023		8,708		1,255			1,255		9,963	9,963			
100034044	LOUTH	IRL		06/21/2019		10,969		2,621			2,621	259	13,848	9,964	(626)	(3,258)	(3,884)
100068447	COLLEGE PARK	MD		08/25/2021		10,610		(639)			(639)		9,970	9,964		(6)	(6)
100070548	LEVITTOWN	PA		10/01/2021		10,260		(295)			(295)		9,965	9,965			
100061245	N HOLLYWOOD	CA		06/01/2021		9,868		99			99		9,968	9,968			
100083974	LAKESIDE	CA		07/12/2022		9,865		103			103		9,969	9,969			
100080972	MANCHACA	TX		03/18/2022		9,392		578			578		9,970	9,970			
100146609	FRIENDSWOOD	TX		03/20/2024		11,868		(1,897)			(1,897)		9,971	9,971			
100109674	DEERFIELD BEACH	FL		06/16/2023		11,590		(1,600)			(1,600)		9,990	9,973		(17)	(17)
100120731	OZONE PARK	NY		08/25/2023		10,411		(437)			(437)		9,974	9,974			
100099549	SPRING	TX		02/17/2023		11,132		(1,158)			(1,158)		9,974	9,974			
100167666	CONCORD	NC		09/19/2024		10,321		(346)			(346)		9,975	9,975			
100090331	CHANDLER	AZ		12/22/2022		10,059		(82)			(82)		9,976	9,976			
100065508	PRESCOTT VALLEY	AZ		07/28/2021		10,270		(293)			(293)		9,977	9,977			
100054196	LAVEEN	AZ		03/23/2021		10,914		(936)			(936)		9,979	9,979			
100078990	WHITMAN	MA		02/24/2022		10,350		(371)			(371)		9,979	9,979		(1)	(1)
100030033	RICHMOND	VA		12/20/2018		10,069		(89)			(89)		9,980	9,980			
100060999	FRISCO	TX		06/01/2021		9,900		83			83		9,984	9,984			
100048458	LODI	CA		11/20/2020		10,777		(791)			(791)		9,986	9,986			
100047962	LUNENBURG	MA		11/20/2020		10,202		(216)			(216)		9,986	9,986			
100119393	DAVENPORT	FL		07/31/2023		9,835		152			152		9,987	9,988		1	1
100074412	HACIENDA HEIGHTS AREA	CA		12/02/2021		10,865		(875)			(875)		9,990	9,990			
100109331	TUCSON	AZ		06/12/2023		10,403		(413)			(413)		9,990	9,990			
100060527	STERLING	VA		06/01/2021		9,868		123			123		9,991	9,991			
100055914	N HOLLYWOOD	CA		03/26/2021		10,624		(633)			(633)		9,991	9,991			
100079497	FORT WALTON BEACH	FL		04/25/2022		9,553		441			441		9,993	9,993			
100128081	UXBRIDGE	MA		09/08/2023		9,957		41			41		9,998	9,998			
100043364	LOS ANGELES	CA		08/13/2020		10,969		(970)			(970)		9,999	9,999			
100156236	PANAMA CITY	FL		06/20/2024		10,003		(3)			(3)		10,000	10,000			
100179802	QUEEN CREEK	AZ		11/21/2024		10,371		(371)			(371)		10,000	10,000			
100134703	BURBANK	IL		10/30/2023		9,932		68			68		10,000	10,000			
100114761	NAPLES	FL		07/07/2023		10,220		(219)			(219)		10,000	10,000			
100019781	SAN ANTONIO	TX		07/26/2018		10,526		(526)			(526)		10,000	10,000			
100083586	MONTEREY	CA		07/25/2022		9,267		733			733		10,001	10,001			
100060967	RIVERSIDE	CA		06/01/2021		9,921		81			81		10,002	10,002			
100146647	OLD GREENWICH	CT		03/20/2024		10,993		(991)			(991)		10,003	10,003			
100078497	MIAMI	FL		02/02/2022		11,299		(1,292)			(1,292)		10,007	10,007			
100110225	GREENWICH	CT		06/30/2023		10,017		(10)			(10)		10,007	10,007			
100108160	PORT SAINT LUCIE	FL		05/24/2023		10,270		(262)			(262)		10,008	10,008			
100065327	MODESTO	CA		07/28/2021		10,932		(923)			(923)		10,009	10,009			
100102451	DRIFTWOOD	TX		06/07/2023		10,548		(539)			(539)		10,009	10,009			
100140880	ASHEVILLE	NC		01/25/2024		10,330		(320)			(320)		10,010	10,010			
100043801	VALLEY STREAM	NY		08/13/2020		6,522		3,489			3,489		10,011	10,011			
100120346	LAS VEGAS	NV		08/18/2023		10,547		(536)			(536)		10,011	10,011			
100010725	TAMPA	FL		12/23/2016		10,388		(376)			(376)		10,012	10,012			
100064958	DUNELLEN	NJ		07/14/2021		10,632		(618)			(618)		10,015	10,014		(1)	(1)
100090623	WOODSIDE	NY		12/29/2022		10,710		(695)			(695)		10,015	10,015			
100137052	MYRTLE BEACH	SC		11/28/2023		8,426		1,589			1,589		10,015	10,015			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132807	ATLANTA	GA		11/03/2023		9,106		909			909		10,015	10,015			
100065830	AGOURA HILLS	CA		07/23/2021		11,023		(1,008)			(1,008)		10,015	10,015			
100086534	ROSEDALE	MD		09/30/2022		10,388		(372)			(372)		10,015	10,015			
100087275	SAINT CHARLES	MO		10/25/2022		8,254		1,762			1,762		10,016	10,016			
100049335	ATLANTA	GA		11/20/2020		10,920		(903)			(903)		10,017	10,016		(1)	(1)
100100325	OZONE PARK	NY		04/27/2023		7,905		2,112			2,112		10,017	10,017			
100135767	CERRITOS	CA		11/10/2023		8,427		1,594			1,594		10,021	10,021			
100101986	CHANDLER	TX		04/14/2023		10,979		(958)			(958)		10,021	10,021			
100077945	DORAL	FL		01/10/2022		10,917		(895)			(895)		10,022	10,022			
100078736	SAN DIEGO	CA		02/25/2022		10,419		(396)			(396)		10,022	10,022			
100025074	TRACY	CA		09/20/2018		9,844		179			179		10,023	10,023			
100140695	PACIFIC PALISADES AREA LOS AN	CA		02/08/2024		11,380		(1,357)			(1,357)		10,023	10,023			
100140430	MENIFEE	CA		01/18/2024		9,580		445			445		10,025	10,025			
100081278	COROLLA	NC		03/18/2022		9,865		161			161		10,026	10,026			
100147746	LAS VEGAS	NV		04/08/2024		10,129		(103)			(103)		10,026	10,026			
100100666	SANTA CLARA	CA		04/28/2023		8,153		1,873			1,873		10,026	10,026			
100148498	BASTROP	TX		04/12/2024		10,241		(223)			(223)		10,018	10,027		9	9
100034019	DUBLIN	IRL		06/21/2019		8,384		312			312	288	8,983	10,028	(486)	1,530	1,044
100011602	LUSBY	MD		03/08/2017		7,288		2,740			2,740		10,028	10,028			
100047381	SOUTHFIELD	MI		11/20/2020		11,187		(1,157)			(1,157)		10,029	10,029			
100131947	MANHATTAN	IL		10/13/2023		10,165		(132)			(132)		10,033	10,033			
100079955	PARK CITY	UT		04/25/2022		10,223		(187)			(187)		10,036	10,036			
100143670	HARVEY CEDARS	NJ		02/22/2024		11,045		(1,009)			(1,009)		10,036	10,036			
100079130	GREENWELL SPRINGS	LA		02/24/2022		10,289		(253)			(253)		10,037	10,037			
100079726	TUJUNGA	CA		04/08/2022		8,984		1,054			1,054		10,038	10,038			
100103714	PLUMAS LAKE	CA		05/08/2023		10,027		12			12		10,039	10,039			
100120938	GEORGETOWN	TX		08/30/2023		9,557		482			482		10,040	10,040			
100080409	GLENDALE	AZ		04/14/2022		10,289		(249)			(249)		10,040	10,040			
100100476	STATEN ISLAND	NY		04/27/2023		5,698		4,342			4,342		10,041	10,041			
100039323	DUBLIN	IRL		09/27/2019		6,428		3,846			3,846	(69)	10,206	10,041	(163)	(2)	(165)
100090308	CAMAS	WA		01/06/2023		10,679		(637)			(637)		10,042	10,042			
100119225	EAST BOSTON	MA		07/31/2023		9,823		219			219		10,042	10,042			
100049057	RONKONKOMA	NY		11/20/2020		10,291		(248)			(248)		10,043	10,043			
100030907	SANTA CLARA	CA		04/09/2019		8,034		2,012			2,012		10,046	10,043		(3)	(3)
100079927	PALM BEACH GARDENS	FL		04/25/2022		9,632		412			412		10,044	10,044			
100065747	ANAHEIM	CA		07/28/2021		10,225		(181)			(181)		10,045	10,045			
100134358	SANTA ROSA BEACH	FL		10/27/2023		10,450		(403)			(403)		10,047	10,047			
100011358	RENTON	WA		12/23/2016		9,243		805			805		10,048	10,048			
100081888	SAN DIEGO	CA		03/31/2022		10,169		(120)			(120)		10,048	10,048			
100115610	COLLEYVILLE	TX		07/19/2023		10,548		(500)			(500)		10,048	10,048			
100126724	STEWARTSTOWN	PA		08/30/2023		9,260		788			788		10,048	10,048			
100138019	CARLISLE	MA		12/13/2023		9,957		93			93		10,050	10,050			
100121016	KISSIMMEE	FL		08/30/2023		9,843		207			207		10,050	10,050			
100137395	GRANADA HILLS	CA		01/11/2024		11,143		(1,093)			(1,093)		10,051	10,051			
100055873	LONG BRANCH	NJ		03/26/2021		10,896		(845)			(845)		10,051	10,051			
100062145	WOODBRIDGE	VA		07/01/2021		10,385		(333)			(333)		10,052	10,052			
100129840	LAWRENCEVILLE	GA		09/27/2023		10,259		(206)			(206)		10,053	10,053			
100053573	WAYNE	NJ		03/23/2021		10,871		(816)			(816)		10,055	10,055			
100149430	TIMNATH	CO		04/24/2024		8,982		1,074			1,074		10,056	10,056			
100030806	CARMEL VALLEY	CA		04/09/2019		8,457		1,602			1,602		10,058	10,058			
100120457	ORLAND PARK	IL		08/18/2023		9,871		188			188		10,059	10,059			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100118791	SAN RAFAEL	CA		07/25/2023		10,597		(529)			(529)		10,068	10,059		(9)	(9)
100100188	TRENTON	NJ		03/17/2023		10,472		(410)			(410)		10,062	10,062			
100078264	ASHLAND	OR		02/10/2022		9,463		599			599		10,062	10,062			
100117781	FISHERS	IN		07/20/2023		9,513		550			550		10,063	10,063			
100048941	BRONX	NY		11/20/2020		12,173		(2,109)			(2,109)		10,064	10,064			
100133173	WESTMINSTER	CA		11/29/2023		10,095		(30)			(30)		10,065	10,065			
100112752	CHARLESTON	SC		06/29/2023		7,413		1,081			1,081		8,494	10,069		1,575	1,575
100111966	MANDEVILLE	LA		06/29/2023		7,508		2,562			2,562		10,070	10,070			
100065336	MISSION HILLS	CA		07/28/2021		10,836		(765)			(765)		10,071	10,070			
100082352	SAN DIEGO	CA		04/14/2022		10,938		(867)			(867)		10,070	10,070			
100140740	PARKER	CO		01/22/2024		10,089		(18)			(18)		10,071	10,071			
100137425	SEQUIM	WA		01/11/2024		10,191		(120)			(120)		10,071	10,071			
100081083	POWDER SPRINGS	GA		03/18/2022		9,287		784			784		10,071	10,071			
100134439	GLEN COVE	NY		10/30/2023		9,649		423			423		10,072	10,072			
100025907	NORTH BERGEN	NJ		09/20/2018		9,893		182			182		10,075	10,075			
100101158	EAST ELMHURST	NY		04/28/2023		5,092		4,985			4,985		10,078	10,078			
100088969	TOMBALL	TX		11/15/2022		10,829		(750)			(750)		10,079	10,079			
100079920	PERRY HALL	MD		04/08/2022		9,631		450			450		10,082	10,082			
100110935	FORT LAUDERDALE	FL		06/29/2023		9,506		578			578		10,084	10,084			
100065506	WINCHESTER	CA		07/28/2021		10,392		(308)			(308)		10,085	10,085			
100088107	TEMECULA	CA		10/25/2022		10,791		(706)			(706)		10,085	10,085			
100044370	LONGMONT	CO		11/19/2020		10,065		21			21		10,086	10,086			
100055723	CHICAGO	IL		03/23/2021		11,783		(1,697)			(1,697)		10,086	10,086			
100043854	NORTH HOLLYWOOD	CA		08/19/2020		9,870		217			217		10,087	10,087			
100109771	SAN DIEGO	CA		08/04/2023		10,566		(479)			(479)		10,087	10,087			
100043034	BENICIA	CA		05/28/2020		8,558		1,532			1,532		10,090	10,090			
100114648	PALM SPRINGS	CA		06/29/2023		10,196		(105)			(105)		10,091	10,091			
100080768	SHOW LOW	AZ		03/24/2022		10,319		(226)			(226)		10,093	10,093			
100066831	PLANTATION	FL		08/02/2021		10,016		80			80		10,097	10,097			
100050311	SYLMAR	CA		11/20/2020		11,343		(1,244)			(1,244)		10,098	10,101		3	3
100110288	BOSTON	MA		06/30/2023		10,054		48			48		10,102	10,102			
100120832	WILSON	WY		08/25/2023		9,851		251			251		10,102	10,102			
100100652	RAINIER	WA		04/28/2023		9,864		240			240		10,104	10,104			
100012977	DORCHESTER	MA		05/25/2017		3,158		6,947			6,947		10,106	10,106			
100069017	MOHEGAN LAKE	NY		09/01/2021		10,266		(160)			(160)		10,106	10,106			
100032045	OAKLAND	CA		03/29/2019		9,688		418			418		10,107	10,107			
100024593	MORENO VALLEY	CA		09/20/2018		8,810		1,297			1,297		10,107	10,107			
100100570	SPRING BRANCH	TX		04/27/2023		10,993		(885)			(885)		10,107	10,107			
100081257	PUYALLUP	WA		03/18/2022		9,345		763			763		10,108	10,108			
100031168	MIAMI	FL		03/29/2019		7,973		2,135			2,135		10,108	10,108			
100029316	WOODSTOCK	GA		10/26/2018		10,069		40			40		10,109	10,109			
100031725	CENTENNIAL	CO		03/29/2019		8,622		1,489			1,489		10,111	10,111			
4010059054	RIVERHEAD	NY		09/28/2023		11,171		(1,058)			(1,058)		10,113	10,113			
100043401	BOWIE	MD		08/13/2020		9,729		384			384		10,114	10,114			
100111765	NOVI	MI		06/29/2023		9,494		621			621		10,115	10,115			
100115311	HOUSTON	TX		07/17/2023		10,237		(122)			(122)		10,115	10,115			
100031633	MIAMI	FL		03/29/2019		9,833		283			283		10,115	10,115			
100080478	EVANS	CO		03/10/2022		10,757		(640)			(640)		10,116	10,116			
100081478	FEDERAL WAY	WA		03/18/2022		9,432		685			685		10,117	10,117			
100091454	PORTER RANCH	CA		01/20/2023		11,637		(1,520)			(1,520)		10,118	10,118			
100116718	SAN FRANCISCO	CA		07/20/2023		6,841		3,277			3,277		10,118	10,118			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138741	OJAI	CA		02/02/2024		10,665		(546)			(546)		10,119	10,119			
100111971	VENTURA	CA		06/29/2023		6,797		3,323			3,323		10,121	10,121			
100100727	ALGONQUIN	IL		04/28/2023		9,656		467			467		10,123	10,123			
100078738	SOUTH EL MONTE	CA		02/25/2022		10,186		(57)			(57)		10,129	10,129			
100116082	ORLANDO	FL		07/20/2023		5,961		4,169			4,169		10,130	10,130			
100065200	OAKLAND	CA		07/14/2021		10,542		(411)			(411)		10,131	10,130			
100011077	WASHINGTON	DC		12/23/2016		9,371		760			760		10,130	10,130			
100083951	FORT LUPTON	CO		07/12/2022		10,498		(367)			(367)		10,131	10,131			
100084277	ZALTBOMMEL	NLD		06/30/2022		10,353						(541)	9,812	10,131	319		319
100110703	PLANO	TX		08/11/2023		10,879		(747)			(747)		10,132	10,132			
100119095	UNION CITY	NJ		07/28/2023		4,496		5,636			5,636		10,133	10,133			
100109633	PLANO	TX		06/14/2023		10,424		(290)			(290)		10,134	10,134			
100013450	HESPERIA	CA		05/25/2017		4,979		5,159			5,159		10,137	10,137			
100030021	SACRAMENTO	CA		12/20/2018		9,209		930			930		10,139	10,139			
100087369	OAK HARBOR	WA		10/25/2022		8,579		1,561			1,561		10,140	10,140			
100067672	SAN FRANCISCO	CA		09/23/2021		10,577		(435)			(435)		10,141	10,141			
100014505	CHULA VISTA	CA		09/27/2017		8,673		1,469			1,469		10,142	10,142			
100079811	FONTANA	CA		04/08/2022		9,472		670			670		10,142	10,142			
100071477	LOS ANGELES	CA		10/26/2021		11,463		(1,319)			(1,319)		10,143	10,143			
100053346	POMFRET CENTER	CT		03/23/2021		10,694		(550)			(550)		10,144	10,144			
100134356	PHILADELPHIA	PA		10/27/2023		10,829		(685)			(685)		10,145	10,145			
100145062	UNITED KINGDOM	GBR		03/12/2024		(15,615)		25,729			25,729		10,115	10,146	31		31
100014645	SAN MARCOS	TX		09/27/2017		11,277		(1,127)			(1,127)		10,150	10,150			
100011363	OAKLAND	CA		12/23/2016		8,595		1,556			1,556		10,151	10,151			
100079576	PARK CITY	UT		04/08/2022		9,954		197			197		10,152	10,152			
100031950	SAN JOSE	CA		03/29/2019		9,518		634			634		10,153	10,153			
100039282	DUBLIN	IRL		09/27/2019		1,908		8,487			8,487	(69)	10,326	10,153	(170)	(4)	(173)
100048432	MANGHAM	LA		11/20/2020		10,390		(237)			(237)		10,154	10,154			
100030719	WAIPAHU	HI		04/09/2019		5,661		4,494			4,494		10,155	10,155			
100119248	PARRISH	FL		07/31/2023		9,685		471			471		10,156	10,156			
100103279	LOS ANGELES	CA		04/27/2023		10,590		(434)			(434)		10,156	10,156			
100054757	MAHOPAC	NY		03/23/2021		11,642		(1,485)			(1,485)		10,156	10,156			
100126943	BELLMAWR	NJ		08/30/2023		10,960		(803)			(803)		10,157	10,157			
100126635	N CHESTERFLD	VA		08/30/2023		9,648		509			509		10,157	10,157			
100101017	NORTH LAS VEGAS	NV		04/28/2023		8,683		1,474			1,474		10,157	10,157			
100029646	LAKEWOOD	CA		10/26/2018		8,630		1,529			1,529		10,159	10,159			
100100805	LOS BANOS	CA		04/28/2023		9,036		1,124			1,124		10,159	10,159			
100120918	VILLAS	NJ		08/30/2023		10,056		105			105		10,161	10,161			
100139202	ALLENTOWN	PA		12/28/2023		10,355		(192)			(192)		10,163	10,163			
100101071	LAKEWOOD	NJ		04/28/2023		7,522		2,641			2,641		10,163	10,163			
100079367	YORBA LINDA	CA		03/17/2022		11,088		(924)			(924)		10,164	10,164			
100025140	HOLLYWOOD	FL		09/20/2018		8,817		1,347			1,347		10,164	10,164			
100031795	ENCINITAS	CA		03/29/2019		7,759		2,406			2,406		10,165	10,165			
100091162	GATLINBURG	TN		01/31/2023		9,776		391			391		10,167	10,167			
100048490	JUPITER	FL		11/20/2020		10,719		(550)			(550)		10,169	10,169			
100086346	GRONINGEN	NLD		08/29/2022		11,080						(1,021)	10,059	10,169	110		110
100060137	WASHINGTON	DC		06/25/2021		11,047		(878)			(878)		10,169	10,169			
100087255	BLUFFTON	SC		10/25/2022		8,477		1,694			1,694		10,171	10,171			
100046973	BROOKLYN	NY		11/20/2020		13,633		(3,458)			(3,458)		10,175	10,175			
100143890	DAVIE	FL		03/06/2024		13,646		(971)			(971)		12,675	10,175		(2,500)	(2,500)
100114760	MERCED	CA		07/07/2023		10,667		(491)			(491)		10,176	10,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116368	TEMECULA	CA		07/20/2023		7,553		2,623			2,623		10,177	10,177			
100087455	LOS ANGELES	CA		10/25/2022		8,963		1,214			1,214		10,178	10,178			
100132677	DORAL	FL		11/03/2023		9,610		569			569		10,178	10,178			
100074442	BROOKHAVEN	NY		12/02/2021		9,316		863			863		10,179	10,179			
100057509	MESA	AZ		06/30/2021		10,585		(405)			(405)		10,180	10,180			
100055689	RANCHO SANTA MARGARITA	CA		03/23/2021		10,773		(591)			(591)		10,182	10,182			
100132087	HEBER CITY	UT		10/13/2023		10,174		10			10		10,184	10,184			
100045474	CHICAGO	IL		11/25/2020		11,219		(1,035)			(1,035)		10,183	10,185		2	2
100081207	BRAMBLETON	VA		03/18/2022		9,579		608			608		10,187	10,187			
100083033	HAMPTON BAYS	NY		05/11/2022		9,163		1,027			1,027		10,190	10,187		(3)	(3)
100153694	ST PETE BEACH	FL		05/31/2024		11,155		(967)			(967)		10,188	10,188			
100075908	SANTA CLARITA	CA		01/07/2022		10,241		(53)			(53)		10,189	10,189			
100068233	GALVESTON	TX		08/25/2021		10,627		(437)			(437)		10,190	10,190			
100134346	WAIANAE	HI		10/27/2023		10,990		(800)			(800)		10,190	10,190			
100119182	SAINT PETERSBURG	FL		07/31/2023		9,999		193			193		10,191	10,191			
100013632	REDMOND	OR		05/25/2017		9,483		712			712		10,195	10,195			
100057235	GLENDALE	CA		05/19/2021		11,120		(922)			(922)		10,198	10,198			
100054711	BROOKLYN	NY		03/23/2021		12,196		(1,995)			(1,995)		10,201	10,201			
100117349	GLENDALE	AZ		07/20/2023		7,026		3,175			3,175		10,201	10,201			
100082807	WINTER PARK	FL		04/28/2022		(10,569)		20,765			20,765		10,196	10,202		6	6
100100357	AIKEN	SC		04/27/2023		8,227		1,976			1,976		10,203	10,203			
100139790	UNITED KINGDOM	GBR		12/18/2023		10,183						(81)	10,103	10,204	102		102
100062207	HAPPY VALLEY	OR		07/01/2021		10,408		(203)			(203)		10,205	10,205			
100011199	WESTHAMPTON BEACH	NY		01/27/2017		7,166		3,043			3,043		10,209	10,209			
100118973	LOS ANGELES	CA		07/27/2023		10,676		(467)			(467)		10,209	10,209			
100068124	HUNTINGTN BCH	CA		08/25/2021		10,384		(175)			(175)		10,209	10,209			
100102355	NEW YORK	NY		06/07/2023		11,363		(1,154)			(1,154)		10,209	10,209			
100118100	SANTA BARBARA	CA		07/20/2023		10,740		(529)			(529)		10,211	10,211			
100143391	NORTHRIDGE	CA		02/16/2024		10,520		(308)			(308)		10,213	10,213			
100132592	MURRELLS INLET	SC		11/03/2023		10,360		(145)			(145)		10,215	10,215			
100024815	UPPER MARLBORO	MD		09/20/2018		9,189		1,026			1,026		10,216	10,216			
100023262	SAN PEDRO	CA		08/16/2018		10,706		(489)			(489)		10,217	10,217			
100020351	BAILEY	CO		07/27/2018		10,570		(353)			(353)		10,217	10,217			
100109787	SPRING BRANCH	TX		08/04/2023		9,908		312			312		10,220	10,220			
100065381	ELK GROVE	CA		07/28/2021		10,684		(461)			(461)		10,223	10,223			
100102166	CONCORD	CA		04/14/2023		10,423		(198)			(198)		10,225	10,225			
100116595	SAN JOSE	CA		07/20/2023		10,522		(297)			(297)		10,225	10,225			
100084747	PAWLEYS ISLAND	SC		08/02/2022		10,617		(392)			(392)		10,225	10,225			
100127170	MINNEAPOLIS	MN		08/30/2023		8,800		1,426			1,426		10,226	10,226			
100126668	MIAMI BEACH	FL		08/30/2023		9,994		233			233		10,227	10,227			
100074242	SCOTTSDALE	AZ		12/09/2021		10,869		(641)			(641)		10,228	10,228			
100046884	NEW CASTLE	DE		11/20/2020		10,945		(716)			(716)		10,229	10,229			
100043826	SAN JOSE	CA		08/13/2020		12,482		(2,252)			(2,252)		10,230	10,230			
100047116	CONYERS	GA		11/20/2020		11,527		(1,293)			(1,293)		10,234	10,232		(2)	(2)
100023563	SAN DIEGO	CA		09/04/2018		10,683		(451)			(451)		10,232	10,232			
100146761	LAKEWOOD	CO		03/20/2024		10,013		222			222		10,236	10,236			
100026028	GILBERT	AZ		09/20/2018		10,244		(8)			(8)		10,236	10,236			
100050216	HAHNVILLE	LA		11/20/2020		10,767		(528)			(528)		10,239	10,239			
100171644	BENSON	AZ		10/16/2024		10,229		11			11		10,240	10,240			
100078683	EL MONTE	CA		02/02/2022		(9,140)		19,381			19,381		10,241	10,241			
100054210	STEWARTSVILLE	NJ		03/23/2021		12,046		(1,805)			(1,805)		10,241	10,241			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143821	VLAARDINGEN	NLD		02/27/2024		10,371							10,371	10,243	(128)		(128)
100079810	HONOLULU	HI		04/08/2022		9,886		357			357		10,244	10,244			
100025402	MORENO VALLEY	CA		09/20/2018		8,432		1,812			1,812		10,244	10,244			
100063047	BALDWIN	NY		07/01/2021		10,373		(127)			(127)		10,246	10,246			
100100392	STATEN ISLAND	NY		04/27/2023		7,684		2,564			2,564		10,248	10,248			
100054995	NEWPORT	NH		03/23/2021		12,987		(2,739)			(2,739)		10,248	10,248			
100127213	LOGANVILLE	GA		08/30/2023		10,082		166			166		10,248	10,248			
100018039	PRESCOTT VALLEY	AZ		05/22/2018		10,587		(337)			(337)		10,250	10,250			
100126898	HOUSTON	TX		08/30/2023		10,338		(88)			(88)		10,250	10,250			
100081818	LA PUENTE	CA		03/30/2022		10,433		(181)			(181)		10,252	10,252			
100071544	CASTRO VALLEY	CA		10/14/2021		10,764		(512)			(512)		10,252	10,252			
100103802	JERSEY CITY	NJ		05/10/2023		10,728		(475)			(475)		10,253	10,253			
100115354	OCEAN RIDGE	FL		07/17/2023		10,762		(509)			(509)		10,253	10,253			
100147453	TAMPA	FL		04/03/2024		10,497		(243)			(243)		10,254	10,254			
100102841	WAXHAW	NC		06/22/2023		10,492		(237)			(237)		10,256	10,256			
100030923	OAKLAND	CA		04/09/2019		8,998		1,258			1,258		10,257	10,257			
100065447	FONTANA	CA		07/28/2021		10,648		(391)			(391)		10,257	10,257			
100134020	TRENTON	NJ		10/25/2023		10,372		(113)			(113)		10,259	10,259			
100102351	PORT REPUBLIC	MD		06/07/2023		10,398		(138)			(138)		10,260	10,260			
100012255	FITCHBURG	MA		04/28/2017		6,900		3,361			3,361		10,261	10,261			
100068312	PORTALES	NM		08/25/2021		11,280		(1,017)			(1,017)		10,263	10,263			
100113330	LIVERMORE	CA		06/29/2023		8,113		2,152			2,152		10,265	10,265			
100135959	ANAHEIM	CA		11/16/2023		11,055		(790)			(790)		10,265	10,265			
100100414	GLENEDEN BEACH	OR		04/27/2023		7,726		2,541			2,541		10,266	10,266			
100137580	ISLAND PARK	ID		12/08/2023		10,610		(342)			(342)		10,268	10,268			
100011305	MIRAMAR	FL		12/23/2016		7,723		2,546			2,546		10,269	10,269			
100029466	COMPTON	CA		10/26/2018		9,681		588			588		10,269	10,269			
100071637	POMONA	CA		10/14/2021		10,967		(686)			(686)		10,281	10,270		(11)	(11)
100132423	SCOTTSDALE	AZ		11/03/2023		9,397		874			874		10,271	10,271			
100062536	ACCOKEEK	MD		07/01/2021		10,626		(355)			(355)		10,271	10,271			
100082231	PUERTA VALLARTA	MEX		04/14/2022		10,273							10,273	10,273			
100049530	BREMEN	GA		11/20/2020		12,419		(2,146)			(2,146)		10,273	10,273			
100065433	EDEN PRAIRIE	MN		07/28/2021		10,355		(82)			(82)		10,273	10,273			
100081339	NEBO	NC		03/18/2022		9,725		549			549		10,273	10,273			
100011512	LITTLE EGG HARBOR TWP	NJ		03/08/2017		4,769		5,505			5,505		10,273	10,273			
100030683	SILVER SPRING	MD		04/09/2019		7,602		2,672			2,672		10,274	10,274			
100043903	GARDENA	CA		08/19/2020		11,951		(1,677)			(1,677)		10,274	10,274			
100026499	WOODBRIDGE	VA		09/26/2018		9,859		416			416		10,275	10,275			
100043852	NORCO	CA		08/19/2020		9,800		475			475		10,275	10,275			
100100679	ROCKVILLE	MD		04/28/2023		8,937		1,340			1,340		10,277	10,277			
100080917	MESA	AZ		03/17/2022		10,940		(662)			(662)		10,278	10,278			
100011226	STOUGHTON	MA		01/27/2017		6,728		3,549			3,549		10,278	10,278			
100128753	CELINA	TX		09/21/2023		10,702		(423)			(423)		10,279	10,279			
100055793	CHICAGO	IL		03/23/2021		17,189		(6,908)			(6,908)		10,280	10,280			
100109229	LONG BEACH	CA		07/21/2023		10,971		(691)			(691)		10,281	10,281			
100131771	OLYMPIA	WA		10/06/2023		9,071		1,212			1,212		10,282	10,282			
100119378	ROYSE CITY	TX		07/31/2023		10,284		1			1		10,285	10,285			
100133376	BOWIE	MD		11/21/2023		10,151		135			135		10,286	10,286			
100086015	SAINT PETERSBURG	FL		09/02/2022		10,701		(413)			(413)		10,288	10,288			
100048693	TRENTON	NJ		11/20/2020		8,847		1,444			1,444		10,291	10,288		(2)	(2)
100139141	MIAMI LAKES	FL		12/28/2023		11,242		(953)			(953)		10,289	10,289			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074222	CHULA VISTA	CA		12/09/2021		10,969		(678)			(678)		10,291	10,291			
100100436	STATEN ISLAND	NY		04/27/2023		8,284		2,008			2,008		10,292	10,292			
100102054	MONROVIA	CA		04/14/2023		11,093		(800)			(800)		10,293	10,293			
100086892	LAWNDALE	CA		10/07/2022		10,304		(7)			(7)		10,298	10,294		(4)	(4)
100158151	MYRTLE BEACH	SC		07/09/2024		10,540		(246)			(246)		10,294	10,294			
100049941	ANTIOCH	CA		11/20/2020		10,798		(502)			(502)		10,296	10,296			
100147525	JACKSONVILLE	FL		04/03/2024		10,993		(692)			(692)		10,302	10,302			
100117685	NAPERVILLE	IL		07/20/2023		3,163		7,140			7,140		10,303	10,303			
100073428	OLD BRIDGE	NJ		11/01/2021		10,192		115			115		10,307	10,307			
100120502	STEPHENS CITY	VA		08/18/2023		10,827		(519)			(519)		10,308	10,308			
100080463	WINDERMERE	FL		03/10/2022		11,079		(770)			(770)		10,309	10,309			
100120329	CORONA	CA		08/18/2023		10,702		(391)			(391)		10,311	10,311			
100060152	HOLMES BEACH	FL		06/25/2021		10,745		(433)			(433)		10,312	10,312			
100067957	FALLS CHURCH	VA		09/23/2021		10,464		(150)			(150)		10,313	10,312		(1)	(1)
100119880	TAMPA	FL		08/10/2023		10,768		(455)			(455)		10,313	10,313			
100081015	HACKETTSTOWN	NJ		03/18/2022		9,980		333			333		10,313	10,313			
100060074	SAN BERNARDINO	CA		06/25/2021		11,307		(993)			(993)		10,314	10,314			
100065083	YUCAIPA	CA		07/14/2021		10,954		(639)			(639)		10,314	10,314			
100076649	LAGUNA NIGUEL	CA		12/30/2021		10,898		(583)			(583)		10,316	10,316			
100066787	HUNTINGTON	NY		08/02/2021		10,284		34			34		10,318	10,318			
100050079	LONG BEACH	CA		11/20/2020		10,721		(401)			(401)		10,319	10,319			
100075258	FREDERICK	MD		12/01/2021		10,415		(95)			(95)		10,320	10,320			
100015794	VAN NUYS	CA		02/02/2018		11,257		(934)			(934)		10,322	10,322			
100065485	JOSHUA TREE	CA		07/28/2021		10,880		(557)			(557)		10,323	10,323			
100076657	HAWTHORNE	CA		12/16/2021		11,375		(1,052)			(1,052)		10,323	10,323			
100120488	SANTA CLARITA	CA		08/18/2023		10,485		(160)			(160)		10,325	10,325			
100109711	SHERMAN OAKS	CA		06/16/2023		11,121		(794)			(794)		10,327	10,327			
100087349	SALISBURY	MD		10/25/2022		9,559		767			767		10,327	10,327			
100129770	SAN FRANCISCO	CA		09/27/2023		12,157		(1,830)			(1,830)		10,327	10,327			
100134533	SEVIERVILLE	TN		10/30/2023		11,208		(881)			(881)		10,327	10,327			
100117383	SACRAMENTO	CA		07/20/2023		6,388		3,940			3,940		10,328	10,328			
100134416	NETHERLANDS	NLD		10/27/2023		10,640						(454)	10,186	10,330	144		144
100045069	AURORA	CO		11/19/2020		10,602		(273)			(273)		10,329	10,331		2	2
100108461	S LAKE TAHOE	CA		05/25/2023		10,782		(447)			(447)		10,335	10,335			
100076430	LONGBOAT KEY	FL		12/23/2021		11,143		(807)			(807)		10,337	10,337			
100143785	BRIGHTON	CO		02/28/2024		11,002		(665)			(665)		10,337	10,337			
100081081	SAN DIEGO	CA		03/18/2022		9,864		474			474		10,338	10,337			
100067924	ALBUQUERQUE	NM		09/23/2021		11,037		(699)			(699)		10,338	10,338			
100138113	ZEPHYRHILLS	FL		12/14/2023		10,282		60			60		10,343	10,343			
100100784	FAIRFAX	VA		04/28/2023		7,422		2,921			2,921		10,343	10,343			
100113311	RALEIGH	NC		06/29/2023		8,736		1,608			1,608		10,344	10,344			
100128906	SANTA ANA	CA		09/21/2023		10,713		(369)			(369)		10,344	10,344			
100168181	SUN CITY CENTER	FL		09/20/2024		10,249		97			97		10,346	10,346			
100114861	FULSHEAR	TX		07/10/2023		10,337		15			15		10,352	10,348		(4)	(4)
100080881	CLEARWATER BEACH	FL		03/10/2022		11,528		(1,138)			(1,138)		10,390	10,349		(41)	(41)
100091298	KOLOA	HI		01/31/2023		11,007		(658)			(658)		10,350	10,350			
100078717	FORT LEE	NJ		02/02/2022		10,718		(367)			(367)		10,350	10,350			
100133166	GARDEN GROVE	CA		11/29/2023		9,692		659			659		10,350	10,350			
100171573	LAS VEGAS	NV		10/16/2024		10,588		(236)			(236)		10,352	10,352			
100076531	EASTSOUND	WA		01/04/2022		11,243		(886)			(886)		10,357	10,352		(5)	(5)
100131629	PALM DESERT	CA		10/06/2023		9,801		559			559		10,359	10,355		(4)	(4)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134860	BRONX	NY		10/30/2023		7,033		3,322			3,322		10,355	10,355			
100000193	FLAGSTAFF	AZ		09/27/2016		10,773		(418)			(418)		10,356	10,356			
100137091	LOGANVILLE	GA		11/28/2023		9,282		1,074			1,074		10,356	10,356			
100067641	LAKE LURE	NC		09/23/2021		10,735		(378)			(378)		10,357	10,357			
100070783	BROOKLYN	NY		10/01/2021		10,366		(9)			(9)		10,357	10,357			
100076424	BOCA RATON	FL		12/23/2021		11,125		(777)			(777)		10,348	10,357		10	10
100026975	POMPANO BEACH	FL		09/26/2018		9,843		518			518		10,361	10,361			
100054864	GILROY	CA		03/23/2021		11,137		(773)			(773)		10,364	10,364			
100138250	WESTMINSTER	CA		12/15/2023		10,858		(104)			(104)		10,754	10,365		(389)	(389)
100118679	SARASOTA	FL		07/25/2023		11,400		(1,034)			(1,034)		10,367	10,367			
100079833	MIAMI	FL		04/08/2022		11,370		(1,003)			(1,003)		10,367	10,367			
100016509	CHICAGO	IL		04/10/2018		10,526		(158)			(158)		10,367	10,367			
100067954	LOS ANGELES	CA		09/23/2021		10,675		(307)			(307)		10,368	10,368			
100065716	CITRUS HEIGHTS	CA		07/28/2021		11,076		(708)			(708)		10,369	10,369			
100088196	SIMI VALLEY	CA		10/13/2022		11,049		(681)			(681)		10,369	10,369			
100100809	BEACH PARK	IL		04/28/2023		9,950		431			431		10,382	10,369		(13)	(13)
100025458	BOYNTON BEACH	FL		09/20/2018		6,204		4,165			4,165		10,369	10,369			
100045493	EAST ORANGE	NJ		11/25/2020		13,224		(2,851)			(2,851)		10,373	10,373			
100027953	BRONX	NY		10/26/2018		8,896		1,478			1,478		10,373	10,373			
100089044	HONOLULU	HI		11/04/2022		9,732		642			642		10,374	10,374			
100080379	REDDING	CA		04/14/2022		11,200		(826)			(826)		10,374	10,374			
100134683	SAN FRANCISCO	CA		10/30/2023		(1,037)		11,412			11,412		10,374	10,374			
100032063	MORGAN HILL	CA		03/29/2019		9,296		1,078			1,078		10,374	10,374			
100062139	WEST BABYLON	NY		07/01/2021		10,713		(337)			(337)		10,376	10,376			
100026948	STAFFORD	VA		09/26/2018		9,383		993			993		10,376	10,376			
100080985	LOS ANGELES	CA		03/18/2022		9,683		693			693		10,376	10,376			
100111369	DOYLESTOWN	PA		06/29/2023		10,274		103			103		10,377	10,377			
100133577	OSPREY	FL		10/23/2023		9,946		434			434		10,380	10,380			
100133445	HAUULA	HI		10/19/2023		9,902		477			477		10,380	10,380			
100088853	CUMMING	GA		11/15/2022		9,108		1,273			1,273		10,381	10,381			
100137485	LAHAINA	HI		01/11/2024		11,866		(1,481)			(1,481)		10,386	10,386			
100047118	ANDERSON	IN		11/20/2020		11,997		(1,608)			(1,608)		10,389	10,387		(2)	(2)
100129458	VAN NUYS	CA		09/29/2023		10,266		122			122		10,388	10,388			
100039251	DUBLIN	IRL		09/27/2019		7,649		2,987			2,987	(76)	10,560	10,389	(169)	(2)	(171)
100136985	DENTON	TX		11/28/2023		8,828		1,563			1,563		10,391	10,391		(1)	(1)
100011064	JERSEY CITY	NJ		12/23/2016		10,069		322			322		10,391	10,391			
100064185	JAMAICA	NY		07/01/2021		9,852		543			543		10,395	10,395			
100012029	PHILADELPHIA	PA		03/08/2017		8,945		1,451			1,451		10,396	10,396			
100023446	SACRAMENTO	CA		08/16/2018		11,477		(1,080)			(1,080)		10,397	10,397			
100110460	WEST DES MOINES	IA		06/30/2023		10,583		(185)			(185)		10,398	10,400		2	2
100055852	SPRINGFIELD	VA		03/23/2021		11,846		(1,443)			(1,443)		10,403	10,403			
100147059	LEITCHFIELD	KY		03/27/2024		10,504		(101)			(101)		10,403	10,403			
100152255	WOODSTOCK	GA		05/17/2024		10,413		(8)			(8)		10,406	10,406			
100049548	CHARLOTTE	NC		11/20/2020		10,432		(25)			(25)		10,407	10,407			
100148229	LAS VEGAS	NV		04/12/2024		10,780		(374)			(374)		10,407	10,407			
100143256	WEST PALM BEACH	FL		02/16/2024		10,627		(220)			(220)		10,407	10,407			
100057721	WINNETKA AREA	CA		06/30/2021		11,097		(690)			(690)		10,407	10,407			
100082645	MORGAN HILL	CA		04/14/2022		11,085		(675)			(675)		10,409	10,409			
100000497	NORWALK	CT		09/27/2016		8,729		1,681			1,681		10,409	10,409			
100018308	SNELLVILLE	GA		06/27/2018		10,565		(155)			(155)		10,410	10,410			
100137024	SAN ANTONIO	TX		11/28/2023		8,904		1,507			1,507		10,411	10,411			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065437	OAKLAND	CA		07/28/2021		10,786		(375)			(375)		10,411	10,411			
100046594	STATEN ISLAND	NY		11/25/2020		11,695		(1,282)			(1,282)		10,413	10,413			
100112083	BROOKLYN	NY		06/29/2023		9,430		983			983		10,413	10,413			
100116809	LAWNDALE	CA		07/20/2023		6,134		4,281			4,281		10,415	10,415			
100054744	MINE HILL	NJ		03/23/2021		12,083		(1,667)			(1,667)		10,416	10,416			
100060153	HOLMES BEACH	FL		06/25/2021		11,062		(644)			(644)		10,418	10,418			
100132344	PALM HARBOR	FL		11/03/2023		7,087		3,332			3,332		10,419	10,419			
100133587	EDMONDS	WA		10/23/2023		10,056		363			363		10,419	10,419			
100065779	ANAHEIM	CA		07/28/2021		10,609		(188)			(188)		10,421	10,421			
100116099	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		6,162		4,260			4,260		10,421	10,421			
100143339	INDIANAPOLIS	IN		02/16/2024		10,180		242			242		10,422	10,422			
100099959	LAS VEGAS	NV		03/28/2023		10,141		281			281		10,422	10,422			
100108071	DOWNEY	CA		05/24/2023		10,094		333			333		10,427	10,427			
100116754	WOODLAND HILLS AREA LOS ANGEL	CA		07/20/2023		5,994		4,433			4,433		10,427	10,427			
100011613	ANSONIA	CT		03/08/2017		6,159		4,270			4,270		10,429	10,429			
100127232	CLIFTON	NJ		08/30/2023		5,743		5,416			5,416		11,159	10,429		(730)	(730)
100147180	LOS ANGELES	CA		03/28/2024		11,298		(869)			(869)		10,430	10,430			
100080405	INDIO	CA		04/14/2022		11,081		(651)			(651)		10,430	10,430			
100013899	SHORELINE	WA		05/25/2017		9,514		921			921		10,436	10,436			
100065602	SALINAS	CA		07/28/2021		10,846		(410)			(410)		10,437	10,437			
100049994	EPPING	NH		11/20/2020		10,475		(36)			(36)		10,440	10,440			
100076131	MURFREESBORO	TN		01/07/2022		10,970		(530)			(530)		10,440	10,440			
100012397	DERWOOD	MD		04/28/2017		7,167		3,273			3,273		10,441	10,441			
100044517	SANTA ROSA	CA		11/19/2020		11,168		(725)			(725)		10,443	10,443			
100139836	UNITED KINGDOM	GBR		12/18/2023		10,355						(83)	10,272	10,443		171	171
100079337	PLACENTIA	CA		03/17/2022		10,355		89			89		10,444	10,444			
100100397	CHESTER SPRINGS	PA		04/27/2023		8,426		2,020			2,020		10,446	10,446			
100053971	WALPOLE	MA		03/23/2021		11,640		(1,193)			(1,193)		10,447	10,447			
100047049	RICHMOND	MI		11/20/2020		11,999		(1,551)			(1,551)		10,448	10,448			
100164563	WINTER HAVEN	FL		08/21/2024		10,500		(50)			(50)		10,450	10,450			
100026546	PERRIS	CA		09/26/2018		7,872		2,578			2,578		10,450	10,450			
100046857	GRAND ISLAND	NY		11/20/2020		12,261		(1,809)			(1,809)		10,452	10,452			
100016446	OAKLAND	CA		04/05/2018		10,306		147			147		10,453	10,453			
100129427	OCALA	FL		09/29/2023		10,319		139			139		10,458	10,458			
100165577	TURLOCK	CA		08/29/2024		10,812		(353)			(353)		10,459	10,459			
100154337	CALABASAS	CA		06/12/2024		11,038		(579)			(579)		10,459	10,459			
100076327	BROKEN BOW	OK		01/07/2022		11,257		(797)			(797)		10,459	10,459			
100082920	TEMECULA	CA		05/17/2022		11,254		(795)			(795)		10,460	10,460			
100081434	VALLEJO	CA		03/18/2022		9,713		747			747		10,461	10,460			
100135898	COSTA MESA	CA		11/13/2023		10,352		109			109		10,461	10,461			
100141350	CYPRESS	TX		01/30/2024		10,708		(245)			(245)		10,462	10,462			
100116297	RIVERTON	UT		07/20/2023		(7,415)		17,881			17,881		10,465	10,465			
100164567	WINTER HAVEN	FL		08/21/2024		10,516		(50)			(50)		10,466	10,466			
100011796	TEMECULA AREA	CA		03/08/2017		7,471		2,996			2,996		10,467	10,467			
100138978	SAN FRANCISCO	CA		12/21/2023		9,583		884			884		10,467	10,467			
100100388	BROOKLYN	NY		04/27/2023		7,899		2,569			2,569		10,468	10,468			
100133398	LOOMIS	CA		11/21/2023		10,843		(375)			(375)		10,468	10,468			
100089607	REDDING	CA		01/30/2023		10,987		(515)			(515)		10,472	10,469		(3)	(3)
100014680	MACON	GA		09/27/2017		10,107		362			362		10,469	10,469			
100067884	HONOLULU	HI		09/23/2021		10,992		(522)			(522)		10,469	10,469			
100080926	ONTARIO	CA		04/01/2022		11,379		(905)			(905)		10,474	10,474			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047746	SAN LEANDRO	CA		11/20/2020		11,372		(895)			(895)		10,476	10,476			
100109074	MARRERO	LA		06/05/2023		10,584		(107)			(107)		10,477	10,477			
100133784	MAPLETON	UT		10/20/2023		10,251		231			231		10,481	10,481			
100026721	SAN MARCOS	CA		09/26/2018		9,455		1,026			1,026		10,482	10,482			
100171908	KATY	TX		10/17/2024		10,499		(244)			(244)		10,255	10,482		227	227
100162857	GAINESVILLE	GA		08/12/2024		10,881		(399)			(399)		10,482	10,482			
100162659	HOUSTON	TX		08/12/2024		10,223		260			260		10,483	10,483			
100113411	CHICAGO	IL		06/29/2023		6,529		3,956			3,956		10,485	10,485			
100065666	SADDLE BROOK	NJ		07/28/2021		10,865		(377)			(377)		10,488	10,488			
4010054606	CHARLOTTE	NC		08/24/2023		10,987		(499)			(499)		10,489	10,489			
100014823	OLYMPIC VALLEY	CA		11/28/2017		10,938		(448)			(448)		10,490	10,490			
100140201	CORONA	CA		01/11/2024		11,036		(546)			(546)		10,490	10,490			
100134884	CLIFFSIDE PARK	NJ		10/30/2023		2,658		7,833			7,833		10,491	10,491			
100117553	SAN JOSE	CA		07/20/2023		9,021		1,472			1,472		10,492	10,492			
100109042	RANCHO CUCAMONGA	CA		06/05/2023		10,774		(282)			(282)		10,493	10,493			
100101072	BROOKLYN	NY		04/28/2023		7,879		2,616			2,616		10,496	10,496			
100076029	AUBURN	WA		01/07/2022		10,713		(217)			(217)		10,496	10,496			
100101504	WESLEY CHAPEL	FL		04/26/2023		10,509		(13)			(13)		10,496	10,496			
100113149	PINECREST	FL		06/29/2023		10,116		381			381		10,497	10,497			
100101855	MANSFIELD	TX		04/06/2023		10,911		(414)			(414)		10,497	10,497			
100134866	IRONDEQUOIT	NY		10/30/2023		10,411		87			87		10,498	10,498			
100113671	PEMBROKE PINES	FL		06/29/2023		9,385		1,124			1,124		10,509	10,503		(6)	(6)
100141614	RIFLE	CO		01/30/2024		10,719		(214)			(214)		10,505	10,505			
100087227	NORTH MIAMI BEACH	FL		10/25/2022		9,645		864			864		10,509	10,509			
100150185	DANVILLE	CA		04/30/2024		10,467		42			42		10,510	10,510			
100139021	DOYLESTOWN	PA		12/22/2023		9,729		781			781		10,510	10,510			
100119233	FRANKLIN	NC		07/31/2023		10,726		(215)			(215)		10,511	10,511			
100030950	LOS ANGELES	CA		03/29/2019		9,941		572			572		10,513	10,513			
100143831	TILBURG	NLD		02/27/2024		10,727							10,727	10,514	(213)		(213)
100135923	MIAMI	FL		11/13/2023		12,291		(1,776)			(1,776)		10,514	10,514			
100116151	SUNLAND	CA		07/20/2023		(1,578)		12,094			12,094		10,516	10,516			
100010804	REDLANDS	CA		12/23/2016		10,000		517			517		10,516	10,516			
100018283	FORT WORTH	TX		06/27/2018		10,573		(56)			(56)		10,517	10,517			
100044648	MONTCLAIR	CA		11/19/2020		10,080		437			437		10,518	10,518			
100118853	SANTA ROSA BEACH	FL		08/30/2023		10,737		(218)			(218)		10,519	10,519			
100061933	FRANKLIN PARK	NJ		07/01/2021		10,856		(335)			(335)		10,521	10,521			
100079889	NIPOMO	CA		04/08/2022		10,257		264			264		10,522	10,522			
100055375	BOERNE	TX		03/23/2021		11,506		(981)			(981)		10,525	10,522		(3)	(3)
100032038	DALY CITY	CA		03/29/2019		8,470		2,053			2,053		10,522	10,522			
100083068	LINDEN	MI		05/26/2022		7,555		2,970			2,970		10,524	10,524			
100113233	KENNEBUNK	ME		06/29/2023		6,063		4,461			4,461		10,525	10,525			
100118039	IRVINGTON	NJ		07/20/2023		6,864		3,663			3,663		10,527	10,527			
100112291	STATEN ISLAND	NY		06/29/2023		1,713		8,814			8,814		10,528	10,528			
100116113	TEMECULA	CA		07/20/2023		6,552		3,979			3,979		10,531	10,531			
100062810	ELK GROVE	CA		07/01/2021		10,808		(275)			(275)		10,533	10,533			
100118839	LOS ANGELES	CA		08/30/2023		10,816		(283)			(283)		10,533	10,533			
100076761	CELEBRATION	FL		12/30/2021		10,989		(454)			(454)		10,535	10,535			
100053439	SAN DIEGO	CA		03/23/2021		10,723		(184)			(184)		10,539	10,540		1	1
100136909	SNOHOMISH	WA		11/27/2023		9,749		791			791		10,541	10,541			
100099956	PHOENIX	AZ		03/28/2023		9,321		1,223			1,223		10,544	10,544			
100139541	LA VERGNE	TN		12/28/2023		11,115		(563)			(563)		10,553	10,553			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047827	WARRENVILLE	IL		11/20/2020		10,515		38			38		10,553	10,553			
100083736	CABO SAN LUCAS	MEX		06/28/2022		10,554							10,554	10,554			
100071580	MIAMI	FL		10/14/2021		10,843		(287)			(287)		10,555	10,555			
100031284	NORTHBROOK	IL		03/29/2019		9,889		667			667		10,556	10,556			
100089739	FREMONT	CA		12/02/2022		9,977		579			579		10,556	10,556			
100144386	NEW BRAUNFELS	TX		03/07/2024		11,021		(464)			(464)		10,557	10,557			
100135971	DECATUR	TX		11/16/2023		11,511		(953)			(953)		10,558	10,558			
100134355	PANAMA CITY BEACH	FL		10/27/2023		10,567		(6)			(6)		10,560	10,560			
100071968	DALLAS	TX		10/29/2021		12,807		(2,242)			(2,242)		10,565	10,561		(4)	(4)
100099972	PONTE VEDRA BEACH	FL		03/28/2023		10,937		(374)			(374)		10,563	10,563			
100030791	WEST COVINA	CA		04/09/2019		8,627		1,936			1,936		10,563	10,563			
100071945	CARMICHAEL	CA		11/19/2021		11,852		(1,287)			(1,287)		10,565	10,565			
100116084	TARZANA AREA LOS ANGELES	CA		07/20/2023		9,768		798			798		10,566	10,566			
100088871	HIALEAH	FL		11/15/2022		10,290		277			277		10,567	10,567			
100071550	SAN FERNANDO	CA		10/14/2021		11,257		(689)			(689)		10,568	10,568			
100076805	CHATSWORTH	CA		12/27/2021		11,479		(911)			(911)		10,568	10,568			
100071676	STOCKTON	CA		10/14/2021		10,992		(422)			(422)		10,570	10,570			
100065406	LOS ANGELES	CA		07/28/2021		11,082		(512)			(512)		10,570	10,570			
100132750	MIAMI	FL		11/03/2023		476		10,095			10,095		10,571	10,571			
100114511	RIVERSIDE	CA		06/29/2023		10,110		462			462		10,572	10,572			
100143387	HESPERIA	CA		02/16/2024		11,066		(494)			(494)		10,573	10,573			
100065383	NATICK	MA		07/28/2021		11,387		(813)			(813)		10,573	10,573			
100080932	PLAYA DEL REY	CA		04/01/2022		11,604		(1,030)			(1,030)		10,574	10,574			
100000170	PITTSBORO	NC		09/27/2016		11,610		(1,035)			(1,035)		10,575	10,575			
100065215	CARY	NC		07/14/2021		10,850		(274)			(274)		10,576	10,576			
100113110	LAWNDALE	CA		06/29/2023		8,724		1,852			1,852		10,577	10,577			
100047403	SPRINGFIELD GARDENS	NY		11/20/2020		10,887		(309)			(309)		10,578	10,577		(2)	(2)
100117129	BROOKLYN	NY		07/20/2023		6,476		4,101			4,101		10,577	10,577			
100032121	FREMONT	CA		03/29/2019		10,070		507			507		10,577	10,577			
100065731	NEW ORLEANS	LA		07/28/2021		10,703		(125)			(125)		10,578	10,578			
100167517	HANFORD	CA		10/31/2024		10,952		(370)			(370)		10,582	10,582			
100083827	GERMANTOWN	WI		07/12/2022		10,611		(29)			(29)		10,582	10,582			
100121046	OXNARD	CA		08/30/2023		10,881		(299)			(299)		10,582	10,582			
100039043	DUBLIN	IRL		09/27/2019		6,357		4,492			4,492	(72)	10,778	10,582	(172)	(24)	(196)
100164732	MOUNT PLEASANT	SC		08/23/2024		11,165		(582)			(582)		10,583	10,583			
100118953	HEATH	TX		07/27/2023		10,881		(294)			(294)		10,587	10,587			
100126855	LOVINGSTON	VA		08/30/2023		10,298		289			289		10,588	10,588			
100088050	EAST BOSTON	MA		10/25/2022		10,891		(302)			(302)		10,589	10,589			
100078244	LACEY	WA		02/10/2022		11,138		(549)			(549)		10,589	10,589			
100091879	PORTER	TX		01/30/2023		10,497		93			93		10,590	10,590			
100065333	CLIFTON	VA		07/28/2021		11,394		(801)			(801)		10,593	10,593			
100101022	SANTA ANA	CA		04/28/2023		6,819		3,777			3,777		10,596	10,596			
100115650	LAS VEGAS	NV		07/19/2023		10,906		(309)			(309)		10,597	10,597			
100087231	TAMPA	FL		10/25/2022		8,995		1,605			1,605		10,599	10,599			
100115909	ROSHARON	TX		07/20/2023		9,807		793			793		10,600	10,600			
100110519	BELMONT	MA		06/30/2023		10,080		519			519		10,600	10,600			
100042976	WESTLAKE VILLAGE	CA		05/28/2020		10,789		(187)			(187)		10,602	10,602			
100168317	WARRENTON	VA		09/20/2024		11,117		(514)			(514)		10,603	10,603			
100155579	CUMMING	GA		06/18/2024		10,815		(210)			(210)		10,606	10,606			
100011597	BEL AIR	MD		03/08/2017		9,947		661			661		10,608	10,608			
100071661	JURUPA VALLEY	CA		10/14/2021		11,327		(719)			(719)		10,608	10,608			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076423	TUJUNGA	CA		12/23/2021		11,394		(785)			(785)		10,609	10,609			
100084642	FONTANA	CA		08/02/2022		11,527		(915)			(915)		10,612	10,612			
100111998	BOISE	ID		06/29/2023		5,368		5,245			5,245		10,613	10,613			
100137711	INGLEWOOD	CA		12/08/2023		10,773		(160)			(160)		10,613	10,613			
100155958	CHARLOTTE	NC		06/17/2024		10,652		(53)			(53)		10,599	10,617		18	18
100053363	MESA	AZ		03/23/2021		11,173		(553)			(553)		10,620	10,620			
100033289	ROSCOMMON	IRL		06/21/2019		12,574		(1,733)			(1,733)	334	11,175	10,623	(499)	(54)	(553)
100000615	BROOKLYN	NY		09/27/2016		7,884		2,739			2,739		10,623	10,623			
100065835	RANCHO MIRAGE	CA		07/23/2021		11,720		(1,096)			(1,096)		10,625	10,625			
100038976	DUBLIN	IRL		09/27/2019		6,532		4,701			4,701	(68)	11,166	10,627	(169)	(369)	(538)
100132440	PROSPER	TX		11/03/2023		9,768		859			859		10,628	10,628			
100152642	VAN ALSTYNE	TX		05/17/2024		10,474		145			145		10,619	10,629		10	10
100033496	OFFALY	IRL		06/21/2019		4,970		52			52	187	5,209	10,629	(212)	5,632	5,420
100071537	NEW SMYRNA BEACH	FL		10/14/2021		11,334		(704)			(704)		10,630	10,630			
100137404	BOCA RATON	FL		01/11/2024		10,935		(302)			(302)		10,633	10,633			
100116802	MOORESVILLE	NC		07/20/2023		6,836		3,798			3,798		10,634	10,634			
100112924	GAINESVILLE	FL		06/29/2023		11,183		(549)			(549)		10,635	10,635			
100173300	SAINT AUGUSTINE	FL		10/30/2024		10,803		(165)			(165)		10,638	10,638			
100119541	WESTLAKE	FL		07/28/2023		10,440		199			199		10,639	10,639			
100081333	LOS ANGELES	CA		03/18/2022		10,056		584			584		10,639	10,639			
100136207	BAKERSFIELD	CA		11/20/2023		10,034		605			605		10,639	10,639			
100139156	NORTHRIDGE	CA		12/28/2023		10,935		(295)			(295)		10,640	10,640			
100101685	MONSEY	NY		04/26/2023		10,170		471			471		10,640	10,640			
100126929	MONMOUTH BEACH	NJ		08/30/2023		(3,738)		14,378			14,378		10,641	10,641			
100078727	DENVER	CO		02/25/2022		10,757		(116)			(116)		10,641	10,641			
100076214	CASTLE PINES	CO		01/07/2022		11,470		(823)			(823)		10,647	10,647			
100038619	DUBLIN	IRL		09/27/2019		5,652		5,267			5,267	(70)	10,849	10,650	(173)	(27)	(200)
100134441	OZONE PARK	NY		10/30/2023		11,126		(475)			(475)		10,650	10,650			
100038442	MEATH	IRL		09/27/2019		6,308		3,661			3,661	(60)	9,909	10,651	(132)	874	742
100012406	HOWELL	MI		04/28/2017		10,264		389			389		10,653	10,653			
100142757	BROOKLYN PARK	MN		02/08/2024		10,752		(99)			(99)		10,653	10,653			
100100512	ORLANDO	FL		04/27/2023		11,213		(559)			(559)		10,653	10,653			
100133621	VAN NUYS	CA		10/23/2023		10,251		404			404		10,655	10,654			
100065409	LAKEWOOD	WA		07/28/2021		10,882		(225)			(225)		10,656	10,656			
100038593	DUBLIN	IRL		09/27/2019		6,352		1,200			1,200	(66)	7,486	10,656	(300)	3,470	3,171
100079282	CORONA	CA		02/28/2022		10,876		(214)			(214)		10,662	10,662			
100108933	PACIFICA	CA		05/31/2023		11,932		(1,269)			(1,269)		10,663	10,663			
100032478	DUBLIN	IRL		06/21/2019		12,101		(1,218)			(1,218)	330	11,213	10,663	(523)	(27)	(550)
100137346	SEATTLE	WA		12/01/2023		11,085		(420)			(420)		10,664	10,664			
100068118	VAN NUYS	CA		08/25/2021		11,503		(837)			(837)		10,666	10,666			
100110211	LONG BEACH	CA		06/30/2023		9,567		1,100			1,100		10,667	10,667			
100086761	RIVERSIDE	CA		10/04/2022		36,427		(25,760)			(25,760)		10,667	10,667			
100055907	STUDIO CITY	CA		03/26/2021		11,301		(631)			(631)		10,669	10,669			
100081382	AUSTIN	TX		03/18/2022		10,381		288			288		10,669	10,669			
100014086	MIRA LOMA	CA		05/25/2017		9,867		803			803		10,670	10,670			
100148132	DISCOVERY BAY	CA		04/10/2024		10,919		(248)			(248)		10,670	10,670			
100116914	MIAMI	FL		07/20/2023		6,177		4,497			4,497		10,675	10,675			
100081180	MIRAMAR BEACH	FL		03/18/2022		10,199		478			478		10,677	10,677			
100081757	COMMERCE	CA		03/22/2022		11,037		(360)			(360)		10,677	10,677			
100119599	WEST COLUMBIA	SC		07/31/2023		10,924		(245)			(245)		10,679	10,679			
100116726	SYLMAR	CA		07/20/2023		5,842		4,837			4,837		10,679	10,679			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057950	WATSONVILLE	CA		06/30/2021		11,437		(757)			(757)		10,680	10,680			
100100859	HAYWARD	CA		04/28/2023		8,310		2,370			2,370		10,680	10,680			
100074167	POMONA	CA		12/09/2021		11,503		(823)			(823)		10,680	10,680			
100137669	BOISE	ID		12/08/2023		10,686		(5)			(5)		10,681	10,681			
100116319	FLUSHING	NY		07/20/2023		6,466		4,215			4,215		10,681	10,681			
100011511	SARASOTA	FL		03/08/2017		5,817		4,865			4,865		10,682	10,682			
100099732	AMSTERDAM	NLD		02/27/2023		11,028						(431)	10,597	10,684	87		87
100064546	ACCOKEEK	MD		07/01/2021		10,546		140			140		10,686	10,686			
100048577	WHITTIER	CA		11/20/2020		11,743		(1,055)			(1,055)		10,688	10,688			
100116141	MONTEREY PARK	CA		07/20/2023		669		10,021			10,021		10,690	10,690			
100139071	WOODMERE	NY		12/28/2023		11,732		(1,040)			(1,040)		10,691	10,691			
100024514	ELGIN	IL		09/20/2018		7,478		3,215			3,215		10,693	10,693			
100016465	TAMPA	FL		04/05/2018		11,121		(425)			(425)		10,696	10,696			
100127956	LAMPASAS	TX		09/08/2023		10,826		(130)			(130)		10,696	10,696			
100028072	EL SORRANTE	CA		10/26/2018		10,086		612			612		10,699	10,699			
100149478	LONG BEACH	CA		04/24/2024		11,257		(559)			(559)		10,699	10,699			
100109193	SAN RAFAEL	CA		07/21/2023		10,433		267			267		10,700	10,700			
100030670	MIDDLEVILLE	MI		04/09/2019		9,910		790			790		10,700	10,700			
100112026	CHERRY HILL	NJ		06/29/2023		3,988		6,714			6,714		10,702	10,702			
100081116	ROCKVILLE	MD		03/18/2022		9,793		911			911		10,704	10,704			
100139139	SARASOTA	FL		12/28/2023		12,178		(1,474)			(1,474)		10,704	10,704			
100133626	MURFREESBORO	TN		10/23/2023		9,545		1,161			1,161		10,706	10,704		(2)	(2)
100053758	BOLTON	CT		03/23/2021		11,745		(1,039)			(1,039)		10,706	10,706			
100113181	MIAMI	FL		06/29/2023		6,262		4,458			4,458		10,720	10,707		(13)	(13)
100140486	LOS ANGELES	CA		01/19/2024		11,441		(416)			(416)		11,025	10,709		(316)	(316)
100076375	FONTANA	CA		12/23/2021		12,197		(1,486)			(1,486)		10,712	10,712			
100127006	SAN JOSE	CA		08/30/2023		6,761		3,952			3,952		10,713	10,713			
100103303	LOS ANGELES	CA		04/27/2023		10,945		(231)			(231)		10,714	10,714			
100034015	WICKLOW	IRL		06/21/2019		12,004		(1,021)			(1,021)	325	11,307	10,717	(502)	(88)	(591)
100000288	FAIRVIEW	NJ		09/27/2016		7,708		3,011			3,011		10,718	10,718			
100067684	CHICAGO	IL		09/23/2021		11,011		(292)			(292)		10,719	10,719			
100114918	VISALIA	CA		07/13/2023		11,248		(529)			(529)		10,720	10,720			
100091195	BALTIMORE	MD		01/31/2023		11,467		(747)			(747)		10,720	10,720			
100100966	PALM BEACH GARDENS	FL		04/28/2023		7,035		3,687			3,687		10,722	10,722			
100136346	SAINT AUGUSTINE	FL		11/20/2023		9,170		1,554			1,554		10,724	10,724			
100057839	ENGLISHTOWN	NJ		06/30/2021		11,122		(398)			(398)		10,724	10,724			
100081141	TEMPE	AZ		03/18/2022		9,995		730			730		10,725	10,725			
100011470	WEST BABYLON	NY		12/23/2016		10,253		472			472		10,725	10,725			
100030905	WHITTIER	CA		04/09/2019		9,447		1,278			1,278		10,725	10,725			
100081544	VIENNA	VA		03/18/2022		9,819		909			909		10,728	10,728			
100019670	LOS ANGELES	CA		07/26/2018		10,918		(188)			(188)		10,730	10,730			
100081096	NAPA	CA		03/18/2022		9,701		1,032			1,032		10,733	10,731		(2)	(2)
100100285	KAPOLEI	HI		03/24/2023		10,931		(200)			(200)		10,731	10,731			
100068235	HERMOSA BEACH	CA		08/25/2021		11,363		(631)			(631)		10,732	10,732			
100169369	LAS VEGAS	NV		09/27/2024		11,107		(373)			(373)		10,734	10,734			
100076546	IRVINE	CA		01/04/2022		10,730		9			9		10,739	10,735		(4)	(4)
100070647	WAPPINGERS FALLS	NY		10/01/2021		10,866		(131)			(131)		10,735	10,735			
100115723	DELRAY BEACH	FL		07/20/2023		11,141		(406)			(406)		10,736	10,736			
100074437	BAYONNE	NJ		12/02/2021		11,867		(1,131)			(1,131)		10,736	10,736			
100110879	POUGHKEEPSIE	NY		06/29/2023		10,524		212			212		10,737	10,737			
100101168	BROOKLYN	NY		04/28/2023		5,961		4,777			4,777		10,738	10,738			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100076326	SPANAWAY	WA		01/07/2022		11,054		(310)			(310)		10,744	10,738		(6)	(6)
100053558	CANUTILLO	TX		03/23/2021		11,033		(293)			(293)		10,740	10,739		(1)	(1)
100141604	DULUTH	GA		01/30/2024		11,370		(631)			(631)		10,740	10,740			
100034673	DUBLIN	IRL		06/21/2019		(14,738)		(4,380)			(4,380)	168	(18,949)	10,742	(374)	30,065	29,691
100115432	MENIFEE	CA		07/17/2023		11,177		(795)			(795)		10,382	10,744		362	362
100049627	SIMI VALLEY	CA		11/20/2020		11,706		(959)			(959)		10,747	10,747			
100137835	UPPER DARBY	PA		12/08/2023		11,209		(460)			(460)		10,749	10,749			
100060107	LONG BEACH	CA		06/25/2021		11,163		(415)			(415)		10,749	10,749			
100171935	MURRAY	UT		10/17/2024		10,623		(220)			(220)		10,403	10,749		346	346
100080428	GARDEN GROVE	CA		03/10/2022		10,641		109			109		10,749	10,749			
100065538	RICHMOND	CA		07/28/2021		11,282		(531)			(531)		10,751	10,750		(1)	(1)
100090923	SAN RAMON	CA		01/31/2023		10,383		367			367		10,750	10,750			
100079720	VISTA	CA		04/08/2022		11,300		(544)			(544)		10,756	10,756			
100118111	RANCHO CUCAMONGA	CA		07/20/2023		9,238		1,520			1,520		10,758	10,758			
100076268	PHOENIX	AZ		01/07/2022		11,026		(267)			(267)		10,759	10,759			
100032079	WHITTIER	CA		03/29/2019		10,478		285			285		10,763	10,763			
100108314	LAS VEGAS	NV		05/24/2023		11,490		(722)			(722)		10,768	10,765		(3)	(3)
100025340	MANTECA	CA		09/20/2018		10,304		461			461		10,765	10,765			
100029411	MIAMI	FL		10/26/2018		11,389		(624)			(624)		10,765	10,765			
100012473	OLGA	WA		04/28/2017		10,196		571			571		10,767	10,767			
100152781	CHATSWORTH	CA		05/22/2024		10,899		(131)			(131)		10,768	10,768			
100090708	JERSEY CITY	NJ		12/29/2022		(133,905)		4,942			4,942		(128,963)	10,769		139,732	139,732
100116051	RENO	NV		07/20/2023		10,775		(3)			(3)		10,773	10,773			
100031973	SYLMAR	CA		03/29/2019		10,564		210			210		10,774	10,774			
100116325	FRANKLIN SQUARE	NY		07/20/2023		6,793		3,981			3,981		10,774	10,774			
100110631	NEWARK	CA		06/30/2023		10,980		(205)			(205)		10,775	10,775			
100071591	ALHAMBRA	CA		10/14/2021		11,479		(704)			(704)		10,776	10,776			
100147738	BRIGHTON	MI		04/08/2024		11,005		(228)			(228)		10,777	10,777			
100134259	LAS VEGAS	NV		10/27/2023		10,123		655			655		10,778	10,778			
100055106	ORMOND BEACH	FL		03/23/2021		11,160		(380)			(380)		10,780	10,780			
100019990	TAMPA	FL		07/30/2018		11,172		(388)			(388)		10,784	10,784			
100129438	NAPLES	FL		09/29/2023		10,976		(191)			(191)		10,784	10,784			
100060275	FORTH WORTH	TX		06/25/2021		11,383		(597)			(597)		10,786	10,786			
100108909	WHITTIER	CA		05/31/2023		11,081		(293)			(293)		10,788	10,788			
100151937	FORT LAUDERDALE	FL		06/14/2024		11,200		(412)			(412)		10,789	10,789			
100080378	FRESNO	CA		04/14/2022		10,739		51			51		10,789	10,789			
403047479	CLEVELAND	OH		06/28/2024		19,891		(9,101)			(9,101)		10,790	10,790			
100068204	EDGEWOOD	WA		08/25/2021		11,419		(626)			(626)		10,793	10,793			
100078689	RANCHO CUCAMONGA	CA		02/02/2022		10,480		314			314		10,794	10,794			
100082848	PHOENIX	AZ		05/17/2022		11,299		(505)			(505)		10,794	10,794			
100078680	BURLINGAME	CA		02/02/2022		10,492		306			306		10,798	10,798			
100065109	TEMECULA	CA		07/14/2021		11,521		(722)			(722)		10,798	10,798			
100079815	ORANGE BEACH	AL		04/08/2022		11,714		(916)			(916)		10,799	10,799			
100065191	GILROY	CA		07/14/2021		11,292		(490)			(490)		10,802	10,802			
100079642	SCOTTSDALE	AZ		04/08/2022		10,506		297			297		10,802	10,802			
100078744	SAN PABLO	CA		02/25/2022		11,241		(437)			(437)		10,804	10,804			
100082873	RIVERSIDE	CA		05/17/2022		11,261		(443)			(443)		10,818	10,804		(14)	(14)
100149536	DRIPPING SPRINGS	TX		04/26/2024		10,581		223			223		10,804	10,804			
100086328	OOSTBURG	NLD		08/29/2022		11,042						(1,043)	9,999	10,804	805		805
100031506	STATEN ISLAND	NY		03/29/2019		7,627		3,179			3,179		10,806	10,806			
100089653	MAASTRICHT	NLD		11/29/2022		11,038						(712)	10,326	10,807	480		480

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132531	BROOKLYN	NY		11/03/2023		10,408		399			399		10,807	10,807			
100067953	BRENTWOOD	CA		09/23/2021		11,300		(493)			(493)		10,807	10,807			
100079106	SUN VALLEY	CA		02/24/2022		11,499		(688)			(688)		10,810	10,810			
100111588	HACKENSACK	NJ		06/29/2023		9,601		1,209			1,209		10,810	10,810			
100129522	LOS ANGELES	CA		09/29/2023		10,279		532			532		10,811	10,811			
100046662	HACIENDA HEIGHTS	CA		11/25/2020		11,011		(200)			(200)		10,812	10,812			
100142449	PHOENIX	AZ		03/08/2024		10,883		(69)			(69)		10,814	10,814			
100173985	ALPHARETTA	GA		10/31/2024		10,890		(76)			(76)		10,814	10,814			
100053899	FLUSHING	NY		03/23/2021		12,094		(1,277)			(1,277)		10,817	10,815		(1)	(1)
100116481	PRINCETON	NJ		07/20/2023		(24,493)		35,308			35,308		10,816	10,816			
100133834	DALY CITY	CA		10/20/2023		11,222		(406)			(406)		10,816	10,816			
100087436	NORTH ANDOVER	MA		10/25/2022		9,482		1,335			1,335		10,817	10,817			
100112734	COTATI	CA		06/29/2023		9,993		826			826		10,818	10,818			
100109622	HOUSTON	TX		06/14/2023		11,506		(685)			(685)		10,820	10,820			
100086166	BAKERSFIELD	CA		10/07/2022		11,102		(281)			(281)		10,821	10,821			
100081075	CORONA	CA		03/18/2022		10,234		590			590		10,824	10,821		(3)	(3)
100023193	NEW ORLEANS	LA		08/16/2018		10,838		(16)			(16)		10,822	10,822			
100110594	SURPRISE	AZ		06/30/2023		10,505		321			321		10,826	10,825		(1)	(1)
100083450	BIRMINGHAM	GBR		05/27/2022		11,372						(198)	11,174	10,826	(349)		(349)
100057572	PORTLAND	OR		06/30/2021		11,308		(482)			(482)		10,826	10,826			
100028588	MORENO VALLEY	CA		10/26/2018		10,510		317			317		10,828	10,828			
100087348	LOS ANGELES	CA		10/25/2022		9,797		1,031			1,031		10,828	10,828			
100111210	ORANGE	CA		06/29/2023		10,588		240			240		10,828	10,828			
100141807	VLAARDINGEN	NLD		01/29/2024		10,851							10,851	10,829	(22)		(22)
100074481	OAKLEY	CA		12/14/2021		11,744		(915)			(915)		10,829	10,829			
100090895	PALMDALE	CA		01/31/2023		11,009		(179)			(179)		10,830	10,830			
100132145	PORTLAND	OR		10/13/2023		10,847		(12)			(12)		10,836	10,833		(3)	(3)
100109684	MESA	AZ		06/16/2023		11,325		(489)			(489)		10,835	10,835			
100110149	SAINT GEORGE	UT		06/29/2023		11,204		(363)			(363)		10,842	10,842			
100110415	MCKINNEY	TX		06/30/2023		10,597		246			246		10,843	10,843			
100088199	SIMI VALLEY	CA		10/13/2022		11,604		(759)			(759)		10,846	10,846			
100028058	LINDENWOLD	NJ		10/26/2018		9,393		1,457			1,457		10,850	10,850			
100086723	FRISCO	TX		09/30/2022		10,897		(44)			(44)		10,853	10,853			
100079172	WOODBOURNE	NY		02/24/2022		10,789		64			64		10,853	10,853			
100076299	WHEAT RIDGE	CO		01/07/2022		11,157		(304)			(304)		10,853	10,853			
100113432	OCEAN PINES	MD		06/29/2023		9,140		1,713			1,713		10,853	10,853			
100060101	LOS ANGELES	CA		06/25/2021		11,663		(810)			(810)		10,854	10,854			
100031526	DANA POINT	CA		03/29/2019		10,300		553			553		10,854	10,854			
100115666	WASILLA	AK		07/20/2023		11,052		(195)			(195)		10,857	10,856		(1)	(1)
100065726	EVERETT	WA		07/28/2021		11,124		(267)			(267)		10,857	10,857			
100081474	LOS ANGELES	CA		03/18/2022		9,832		1,028			1,028		10,860	10,860			
100171645	HURRICANE	UT		10/16/2024		11,071		(210)			(210)		10,861	10,861			
100057980	VAN NUYS	CA		06/30/2021		11,431		(568)			(568)		10,863	10,863			
100140435	OCALA	FL		01/18/2024		10,652		212			212		10,864	10,864			
100053436	MISSION VIEJO	CA		03/23/2021		10,918		(53)			(53)		10,865	10,865			
100099565	MCDONOUGH	GA		02/17/2023		10,976		(93)			(93)		10,883	10,868		(15)	(15)
100047654	NORWALK	CT		11/20/2020		13,958		(3,086)			(3,086)		10,872	10,872			
100089202	DESTIN	FL		11/18/2022		11,114		(240)			(240)		10,874	10,874			
100057825	HAYWARD	CA		06/30/2021		11,455		(580)			(580)		10,875	10,874			
100137574	CHANTILLY	VA		12/08/2023		10,797		78			78		10,875	10,875			
100079767	ORLANDO	FL		04/08/2022		11,742		(866)			(866)		10,875	10,875			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067438	PHOENIX	AZ		09/23/2021		11,458		(582)			(582)		10,876	10,876			
100026755	BELLFLOWER	CA		09/26/2018		9,575		1,303			1,303		10,878	10,878			
100110910	TUSCALOOSA	AL		06/29/2023		10,688		190			190		10,878	10,878			
100128912	SAN DIEGO	CA		09/21/2023		11,285		(394)			(394)		10,891	10,891			
100055919	POMPTON LAKES	NJ		03/26/2021		11,720		(827)			(827)		10,893	10,893			
100140083	NORTH LAUDERDALE	FL		01/09/2024		11,355		(457)			(457)		10,898	10,898			
100070031	MT AIRY	MD		09/01/2021		10,317		581			581		10,898	10,898			
100079748	MIAMI	FL		04/08/2022		11,898		(997)			(997)		10,901	10,901			
100053954	CRANFORD	NJ		03/23/2021		11,960		(1,057)			(1,057)		10,903	10,903			
100148201	SEVIERVILLE	TN		04/12/2024		11,561		(656)			(656)		10,904	10,904			
100145868	BOCA RATON	FL		03/15/2024		11,155		(249)			(249)		10,905	10,905			
100120520	TEMECULA	CA		08/18/2023		11,431		(515)			(515)		10,916	10,906		(10)	(10)
100144269	BOCA RATON	FL		03/07/2024		10,284		624			624		10,908	10,908			
100110367	SAN FRANCISCO	CA		06/30/2023		10,415		494			494		10,909	10,909			
100135250	NAPLES	FL		11/08/2023		10,638		271			271		10,909	10,909			
100112470	FALL RIVER	MA		06/29/2023		8,969		1,942			1,942		10,911	10,911			
100074390	BIG BEAR LAKE	CA		12/02/2021		11,340		(428)			(428)		10,913	10,913			
100147465	BALCH SPRINGS	TX		04/03/2024		11,081		(167)			(167)		10,914	10,914			
100000580	PORT ST. LUCIE	FL		09/27/2016		8,781		2,134			2,134		10,915	10,915			
100082640	MIAMI	FL		04/14/2022		10,882		32			32		10,915	10,915			
100057935	RALEIGH	NC		06/30/2021		11,259		(343)			(343)		10,916	10,916			
100109649	KENNER	LA		06/14/2023		11,107		(193)			(193)		10,914	10,916		2	2
100136031	LOS ANGELES	CA		11/16/2023		11,624		(708)			(708)		10,916	10,916			
100029220	WHITTER AREA	CA		10/26/2018		10,660		258			258		10,918	10,918			
100048724	PATCHOGUE	NY		11/20/2020		11,626		(707)			(707)		10,919	10,919			
100115468	DISTRICT HEIGHTS	MD		07/17/2023		11,360		(439)			(439)		10,921	10,921			
100080527	FOLSOM	CA		03/30/2022		11,904		(980)			(980)		10,924	10,924			
100111349	EMERSON	NJ		06/29/2023		10,143		782			782		10,925	10,925			
100110863	MEMPHIS	TN		06/29/2023		12,628		(1,701)			(1,701)		10,927	10,927			
100064987	MARYSVILLE	WA		07/14/2021		11,907		(979)			(979)		10,927	10,927			
100128904	SANDWICH	MA		09/21/2023		11,601		(674)			(674)		10,927	10,927			
100068450	SUN VALLEY	CA		08/25/2021		11,410		(479)			(479)		10,931	10,931			
100000561	DEER PARK	NY		09/27/2016		6,172		4,764			4,764		10,937	10,932		(4)	(4)
100139169	SOUTH JORDAN	UT		12/28/2023		10,933		3			3		10,936	10,936			
100029050	GARDENA	CA		12/20/2018		10,736		201			201		10,936	10,936			
100148639	HAPPY VALLEY	OR		05/15/2024		11,180		(242)			(242)		10,938	10,938			
100087354	CHICAGO	IL		10/25/2022		10,098		843			843		10,941	10,941			
100066975	SAUGUS	MA		08/02/2021		10,451		490			490		10,941	10,941			
100065294	LAGUNA HILLS	CA		07/28/2021		11,443		(502)			(502)		10,941	10,941			
100102804	PALM SPRINGS	CA		06/22/2023		11,653		(712)			(712)		10,942	10,942			
100113484	SAN CLEMENTE	CA		06/29/2023		9,994		949			949		10,943	10,943			
100055656	PLAINFIELD	IL		03/23/2021		11,319		(375)			(375)		10,944	10,944			
100065264	PORTLAND	OR		07/28/2021		11,687		(743)			(743)		10,945	10,945		1	1
100079131	ATLANTA	GA		02/24/2022		11,517		(569)			(569)		10,948	10,948			
100152460	NAPLES	FL		05/16/2024		11,541		(591)			(591)		10,950	10,950			
100081348	SCOTTSDALE	AZ		03/18/2022		10,248		702			702		10,950	10,950			
100100425	ELMHURST	NY		04/27/2023		7,689		3,263			3,263		10,952	10,952			
100139259	ENCINO	CA		12/28/2023		11,613		(661)			(661)		10,952	10,952			
100060219	CHARLOTTE	NC		06/25/2021		11,228		(276)			(276)		10,953	10,953			
100090057	WILMETTE	IL		01/13/2023		10,427		527			527		10,954	10,954			
100086634	FRISCO	TX		09/30/2022		11,391		(435)			(435)		10,955	10,955			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132415	PORT SAINT JOE	FL		11/03/2023		9,828		1,127			1,127		10,956	10,956			
100110299	WHITE HALL	MD		06/30/2023		11,186		(229)			(229)		10,957	10,957			
100128210	COLLEGE STATION	TX		09/18/2023		10,710		247			247		10,957	10,957			
100107866	SAN DIEGO	CA		06/29/2023		10,970		(9)			(9)		10,961	10,961			
100081334	IRVINE	CA		03/18/2022		10,499		462			462		10,961	10,961			
100145821	HUNTINGTON BEACH	CA		03/15/2024		11,662		(700)			(700)		10,963	10,963			
100113856	AVENTURA	FL		06/29/2023		10,111		855			855		10,966	10,966			
100026622	PICO RIVERA	CA		09/26/2018		10,552		418			418		10,970	10,970			
100120714	HAUPPAUGE	NY		08/25/2023		10,972							10,972	10,972			
100117185	GLENDALE	AZ		07/20/2023		10,876		97			97		10,973	10,973			
100048947	ORLANDO	FL		11/20/2020		9,759		1,216			1,216		10,975	10,975			
100119314	FORT WORTH	TX		07/31/2023		11,106		(128)			(128)		10,979	10,977		(2)	(2)
100010857	FORT PIERCE	FL		12/23/2016		8,292		2,685			2,685		10,977	10,977			
100031588	ROCKLIN	CA		03/29/2019		9,748		1,229			1,229		10,977	10,977			
100079951	MISSION VIEJO	CA		04/25/2022		10,012		966			966		10,979	10,979			
100047957	LOXAHATCHEE	FL		11/20/2020		11,835		(851)			(851)		10,984	10,984			
100151565	SAINT JOHNS	FL		05/10/2024		11,311		(327)			(327)		10,984	10,984			
100127235	SANTA FE	NM		08/30/2023		10,945		1,062			1,062		12,007	10,984		(1,023)	(1,023)
100171428	NUTLEY	NJ		10/16/2024		11,443		(456)			(456)		10,987	10,987			
100132363	RANDALLSTOWN	MD		11/03/2023		8,751		2,238			2,238		10,989	10,989			
100157856	DAVENPORT	FL		07/09/2024		11,239		(250)			(250)		10,990	10,990			
100100375	WOODSIDE	NY		04/27/2023		8,859		2,132			2,132		10,991	10,991			
100126660	MOUNTAIN VIEW	CA		08/30/2023		6,359		4,632			4,632		10,991	10,991			
100046987	BETHLEHEM	GA		11/20/2020		12,624		(1,632)			(1,632)		10,992	10,992			
100115035	TAMPA	FL		07/14/2023		11,033		(39)			(39)		10,994	10,994			
100080934	ELK GROVE	CA		04/01/2022		12,355		(1,358)			(1,358)		10,997	10,997			
100102616	INVERNESS	IL		06/22/2023		10,401		598			598		10,999	10,999			
100085015	MISSOURI CITY	TX		08/12/2022		12,049		(1,050)			(1,050)		11,000	11,000			
100087249	ORANGE	CA		10/25/2022		9,586		1,414			1,414		11,000	11,000			
100115863	NEWARK	NJ		07/20/2023		11,437		(437)			(437)		11,000	11,000			
100141748	WAXAHACHIE	TX		01/30/2024		11,863		(862)			(862)		11,001	11,001			
100055045	TOTOWA	NJ		03/23/2021		11,657		(658)			(658)		10,999	11,001		1	1
100081298	LAKEWOOD	NJ		03/18/2022		10,478		523			523		11,001	11,001			
100139775	UNITED KINGDOM	GBR		12/18/2023		11,078						(87)	10,991	11,002		11	11
100100737	INDIAN TRL	NC		04/28/2023		10,604		401			401		11,006	11,006			
100101134	CHICAGO	IL		04/28/2023		11,275		(266)			(266)		11,009	11,009			
100117791	SONOMA	CA		07/20/2023		(5,461)		16,471			16,471		11,010	11,010			
100044172	STATEN ISLAND	NY		08/19/2020		10,696		316			316		11,012	11,012			
100137383	STEAMBOAT SPRINGS	CO		12/05/2023		11,304		(289)			(289)		11,015	11,015			
100076098	LAKEWOOD	WA		01/07/2022		11,265		(246)			(246)		11,019	11,018		(1)	(1)
100101081	BROOKLYN	NY		04/28/2023		8,894		2,127			2,127		11,020	11,020			
100101015	LA QUINTA	CA		04/28/2023		7,678		3,381			3,381		11,059	11,021		(38)	(38)
100147073	AVILA BEACH	CA		03/28/2024		11,697		(675)			(675)		11,022	11,022			
100140622	ANNA	TX		01/19/2024		11,662		(639)			(639)		11,022	11,022			
100055266	BAYVILLE	NJ		03/23/2021		12,713		(1,689)			(1,689)		11,024	11,024			
100091590	BAKERSFIELD	CA		03/07/2023		11,426		(401)			(401)		11,025	11,025			
100112806	EAST AURORA	NY		06/29/2023		8,279		2,750			2,750		11,029	11,029			
100078767	SIMI VALLEY	CA		01/31/2022		11,566		(537)			(537)		11,029	11,029			
100065451	SACRAMENTO	CA		07/28/2021		11,426		(397)			(397)		11,029	11,029			
100109367	NASHVILLE	TN		06/12/2023		11,383		(353)			(353)		11,030	11,030			
100081508	DAVENPORT	FL		03/18/2022		10,801		235			235		11,035	11,035			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100158817	LOS ANGELES	CA		07/10/2024		11,632		(596)			(596)		11,037	11,037			
100087942	LA MESA	CA		10/25/2022		10,944		98			98		11,042	11,042			
100091776	TEMPE	AZ		01/30/2023		12,005		(962)			(962)		11,043	11,043			
100025046	NORTH LAS VEGAS	NV		09/20/2018		9,275		1,769			1,769		11,044	11,044			
100103542	WASHINGTON	DC		05/08/2023		11,395		(349)			(349)		11,045	11,045			
100111222	FAIRFAX	VA		06/29/2023		10,698		348			348		11,045	11,045			
100146632	CULVER CITY	CA		03/20/2024		10,732		313			313		11,046	11,046			
100127955	BALTIMORE	MD		09/08/2023		10,277		768			768		11,046	11,046			
100062634	BLOOMFIELD	NJ		07/01/2021		11,247		(195)			(195)		11,051	11,051			
100118778	GILROY	CA		07/25/2023		11,573		(521)			(521)		11,052	11,052			
100137438	LOS ANGELES (TARZANA AREA)	CA		01/11/2024		13,942		(2,886)			(2,886)		11,056	11,056			
100119581	ALMERE	NLD		07/28/2023		11,372						(17)	11,355	11,058	(297)		(297)
100082300	BRADENTON	FL		04/14/2022		12,231		(1,173)			(1,173)		11,058	11,058			
100171655	SACRAMENTO	CA		10/16/2024		11,354		(296)			(296)		11,058	11,058			
100142643	REDONDO BEACH	CA		02/08/2024		12,053		(995)			(995)		11,058	11,058			
100053353	HOLLISTER	CA		03/23/2021		12,416		(1,355)			(1,355)		11,061	11,061			
100139917	NETHERLANDS	NLD		12/28/2023		10,977						25	11,002	11,063	61		61
100054977	YORBA LINDA	CA		03/23/2021		11,702		(638)			(638)		11,064	11,064			
100116826	EASTVALE	CA		07/20/2023		5,091		5,974			5,974		11,065	11,065			
100013551	UNIONDALE	NY		05/25/2017		9,926		1,140			1,140		11,066	11,066			
100081401	HIGHLAND	UT		03/18/2022		10,570		496			496		11,066	11,066			
100076391	DEERFIELD BEACH	FL		12/23/2021		12,182		(1,115)			(1,115)		11,068	11,068			
100026809	TORRANCE	CA		09/26/2018		10,665		403			403		11,069	11,069			
100023562	LAKE JACKSON	TX		09/04/2018		11,227		(157)			(157)		11,071	11,071			
100032122	OXNARD	CA		03/29/2019		10,673		400			400		11,074	11,074			
100084859	MARIETTA	GA		08/02/2022		11,108		(33)			(33)		11,075	11,075			
100065334	PORTLAND	OR		07/28/2021		11,822		(747)			(747)		11,076	11,075			
100100785	SAN JOSE	CA		04/28/2023		8,359		2,718			2,718		11,077	11,077			
100117961	SAN LORENZO	CA		07/20/2023		5,269		5,809			5,809		11,078	11,078			
100067142	KENT	WA		08/02/2021		10,681		399			399		11,080	11,080			
100141940	GLENDALE	CA		02/29/2024		12,549		(1,465)			(1,465)		11,084	11,084			
100065846	BOCA RATON	FL		07/23/2021		12,247		(1,163)			(1,163)		11,085	11,085			
100079938	WESTLAKE AREA THOUSAND OAKS	CA		04/25/2022		10,746		340			340		11,086	11,086			
100079931	ROCK HILL	SC		04/25/2022		11,419		(332)			(332)		11,087	11,087			
100135018	SAN FRANCISCO	CA		10/30/2023		3,073		8,014			8,014		11,088	11,088			
100078337	MIAMI	FL		02/10/2022		12,047		(952)			(952)		11,095	11,095			
100057556	CLINTON	NJ		06/30/2021		10,990		109			109		11,099	11,099			
100101002	PHOENIX	AZ		04/28/2023		9,121		1,978			1,978		11,099	11,099			
100031706	LAKE ELSINORE	CA		03/29/2019		10,877		223			223		11,100	11,100			
100063143	EAST GARRISON	CA		07/01/2021		11,111		(10)			(10)		11,101	11,101			
100090944	ANAHEIM	CA		01/31/2023		11,973		(872)			(872)		11,101	11,101			
100132582	PHOENIX	AZ		11/03/2023		10,562		539			539		11,101	11,101			
100116526	OAKLAND	CA		07/20/2023		7,836		3,265			3,265		11,102	11,102			
100048097	JONESBORO	GA		11/20/2020		12,522		(1,413)			(1,413)		11,109	11,106		(3)	(3)
100076263	EATONTOWN	NJ		01/07/2022		11,468		(361)			(361)		11,106	11,106			
100128265	SPOKANE	WA		09/14/2023		10,354		753			753		11,107	11,107			
100082280	LODI	CA		04/14/2022		11,304		(196)			(196)		11,107	11,107			
100054185	LAKEWOOD	CA		03/23/2021		11,487		(372)			(372)		11,115	11,115			
100088826	SCOTTSDALE	AZ		11/15/2022		10,569		547			547		11,116	11,116			
100100884	NEWTOWN	CT		04/28/2023		11,157		(37)			(37)		11,120	11,120			
100079910	PACIFIC GROVE	CA		04/25/2022		10,449		672			672		11,121	11,121			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080922	MESA	AZ		03/17/2022		11,577		(456)			(456)		11,121	11,121			
100133457	CULPEPER	VA		10/19/2023		11,431		(305)			(305)		11,126	11,126			
100079399	BELL GARDENS	CA		03/17/2022		12,470		(1,343)			(1,343)		11,127	11,127			
100118058	HAUPPAUGE	NY		07/20/2023		5,012		6,119			6,119		11,131	11,131			
100118800	BRYN MAWR	PA		08/30/2023		11,244		(109)			(109)		11,134	11,134			
100067923	POWAY	CA		09/23/2021		11,538		(404)			(404)		11,135	11,135			
100054496	ALVIN	TX		03/23/2021		11,154		(18)			(18)		11,136	11,136			
100159542	NEWPORT BEACH	CA		07/15/2024		11,794		(658)			(658)		11,136	11,136			
100026381	ST PETERSBURG	FL		09/26/2018		9,618		1,520			1,520		11,138	11,138			
100132325	MONROE	NC		11/03/2023		7,930		3,209			3,209		11,139	11,139			
100025752	PARKVILLE	MD		09/20/2018		8,271		2,869			2,869		11,140	11,140			
100081513	FREDERICKSBURG	TX		03/18/2022		10,659		486			486		11,144	11,143		(1)	(1)
100120838	REHOBOTH BEACH	DE		08/25/2023		11,590		(445)			(445)		11,145	11,145			
100054253	MARKHAM	IL		03/23/2021		13,060		(1,915)			(1,915)		11,145	11,145			
100067376	CABO SAN LUCAS	MEX		08/13/2021		11,145							11,145	11,145			
100043824	ORADELL	NJ		08/13/2020		13,022		(1,873)			(1,873)		11,148	11,148			
100161430	PRESCOTT	AZ		07/29/2024		11,238		(88)			(88)		11,150	11,150			
100053581	BROOMFIELD	CO		03/23/2021		12,052		(904)			(904)		11,149	11,151		2	2
100109029	SILVER SPRING	MD		05/31/2023		11,362		(209)			(209)		11,153	11,153			
100053725	BOYD	MN		03/23/2021		10,832		322			322		11,154	11,154			
100113056	MILWAUKEE	WI		06/29/2023		8,699		821			821		9,520	11,155		1,635	1,635
100116089	SAN PABLO	CA		07/20/2023		4,716		6,440			6,440		11,156	11,156			
100060119	BELL GARDENS	CA		06/25/2021		11,693		(535)			(535)		11,159	11,158			
100151991	LANCASTER	CA		06/14/2024		11,717		(558)			(558)		11,159	11,159			
100012533	NEWARK	NJ		04/28/2017		11,209		(49)			(49)		11,160	11,160			
100078869	COVINA	CA		02/24/2022		11,170		(9)			(9)		11,161	11,161			
100117573	WESTLAKE VILLAGE	CA		07/20/2023		8,368		2,795			2,795		11,163	11,163			
100033192	TIPPERARY	IRL		06/21/2019		10,730		399			399	314	11,443	11,163	(546)	265	(280)
100054522	LOS ANGELES	CA		03/23/2021		11,620		(456)			(456)		11,164	11,164			
100115769	BRADENTON	FL		07/20/2023		11,480		(314)			(314)		11,166	11,166			
4010068357	SPRING VALLEY	NY		02/29/2024		11,166							11,166	11,166			
100109589	TEMECULA	CA		06/14/2023		11,253		(86)			(86)		11,167	11,167			
100027049	BALDWIN	NY		09/26/2018		8,569		2,601			2,601		11,171	11,171			
100065227	SPRING LAKE HEIGHTS	NJ		07/14/2021		11,501		(330)			(330)		11,171	11,171			
100141669	TEMECULA	CA		01/30/2024		11,308		(137)			(137)		11,171	11,171			
100035842	KAILUA KONA	HI		08/21/2019		11,929		(755)			(755)		11,174	11,174			
100134385	THOUSAND OAKS	CA		10/27/2023		11,678		(503)			(503)		11,176	11,176			
100088865	SAN MATEO	CA		11/15/2022		11,316		(140)			(140)		11,176	11,176			
100113051	BROOKLYN	NY		06/29/2023		5,693		3,664			3,664		9,357	11,177		1,820	1,820
100063168	CLAYTON	NJ		07/01/2021		11,141		40			40		11,182	11,182			
100054016	MILL VALLEY	CA		03/23/2021		12,257		(1,073)			(1,073)		11,184	11,184			
100055251	MONROE	WA		03/23/2021		11,913		(728)			(728)		11,185	11,185			
100078947	BELLINGHAM	WA		02/24/2022		11,421		(232)			(232)		11,189	11,189			
100049279	TRENTON	NJ		11/20/2020		11,955		(769)			(769)		11,186	11,189		3	3
100023297	MANASSAS PARK	VA		08/16/2018		11,528		(338)			(338)		11,190	11,190			
100114944	PASADENA	CA		07/13/2023		11,772		(580)			(580)		11,193	11,193			
100128002	SPRINGFIELD	TN		09/08/2023		10,448		747			747		11,195	11,195			
100065147	COLUMBUS	OH		07/14/2021		11,772		(575)			(575)		11,196	11,196			
100078288	PORTLAND	OR		03/10/2022		10,841		356			356		11,197	11,197			
100082711	CARSON	CA		04/20/2022		11,668		(471)			(471)		11,197	11,197			
100031283	GONZALES	CA		03/29/2019		10,366		836			836		11,202	11,202			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014359	STATEN ISLAND	NY		09/27/2017		9,185		2,018			2,018		11,203	11,203			
100060308	SPRINGFIELD	VA		06/25/2021		11,774		(571)			(571)		11,203	11,203			
100029523	BROOKLYN	NY		10/26/2018		9,088		2,115			2,115		11,203	11,203			
100116613	CHINO	CA		07/20/2023		7,053		4,152			4,152		11,205	11,205			
100116624	SAN DIMAS	CA		07/20/2023		(15,002)		26,208			26,208		11,205	11,205			
100100883	BOCA RATON	FL		04/28/2023		10,028		1,178			1,178		11,206	11,206			
100074198	SIERRA MADRE	CA		12/09/2021		12,644		(1,437)			(1,437)		11,207	11,207			
100060115	LOS ANGELES	CA		06/25/2021		12,032		(823)			(823)		11,208	11,208			
100074469	POWHATAN	VA		12/02/2021		12,266		(1,059)			(1,059)		11,208	11,210		2	2
100134717	MESA	AZ		10/30/2023		11,165		45			45		11,210	11,210			
100100250	STATEN ISLAND	NY		03/17/2023		11,834		(621)			(621)		11,213	11,213			
100172543	GRAND JUNCTION	CO		10/23/2024		11,586		(370)			(370)		11,216	11,216			
100117750	MIAMI	FL		07/20/2023		9,894		1,325			1,325		11,218	11,218			
100067668	SAN DIEGO	CA		09/23/2021		11,525		(306)			(306)		11,219	11,219			
100116976	BAYSIDE	NY		07/20/2023		5,966		5,252			5,252		11,219	11,219			
100079671	MOSES LAKE	WA		04/25/2022		11,370		(149)			(149)		11,220	11,220			
100102833	(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023		11,472		(250)			(250)		11,222	11,222			
100109715	RYE	NY		06/16/2023		12,242		(1,029)			(1,029)		11,212	11,222		10	10
100102476	COOPERSBURG	PA		06/07/2023		10,708		515			515		11,223	11,223			
100081142	TEMPE	AZ		03/18/2022		10,460		764			764		11,223	11,223			
100048627	UPPER MARLBORO	MD		11/20/2020		12,490		(1,265)			(1,265)		11,225	11,225			
100082817	PALM SPRINGS	CA		04/28/2022		11,570		(345)			(345)		11,226	11,226			
100077969	CHARLOTTE	NC		01/06/2022		13,157		(1,931)			(1,931)		11,226	11,226			
100116808	BURBANK	CA		07/20/2023		6,713		4,513			4,513		11,226	11,226			
100046425	ANAHEIM	CA		11/25/2020		11,206		22			22		11,228	11,228			
100148937	GRANBURY	TX		04/17/2024		11,689		(461)			(461)		11,228	11,228			
100043112	WARREN	NJ		05/28/2020		11,249		(19)			(19)		11,230	11,230			
100068133	HAYWARD	CA		08/25/2021		11,649		(417)			(417)		11,231	11,231			
100102671	PRINCEVILLE	HI		06/22/2023		12,214		(982)			(982)		11,233	11,233			
100136244	SANTA ANA	CA		11/20/2023		10,721		512			512		11,233	11,233			
100138360	DRIFTWOOD	TX		12/18/2023		12,198		(964)			(964)		11,234	11,234			
100065187	SAN LEANDRO	CA		07/14/2021		11,811		(575)			(575)		11,236	11,236			
100111290	CONCORD	CA		06/29/2023		10,785		455			455		11,240	11,240			
100075215	FORT WORTH	TX		12/01/2021		11,459		(215)			(215)		11,244	11,244			
100023559	MONTEBELLO	CA		09/04/2018		11,883		(638)			(638)		11,244	11,244			
100013366	LAS VEGAS	NV		05/25/2017		8,930		2,315			2,315		11,245	11,245			
100028715	LA PUENTE	CA		10/26/2018		10,570		678			678		11,249	11,249			
100136725	BROOKLYN	NY		11/27/2023		(4,933)		16,183			16,183		11,250	11,250			
100115987	AUSTIN	TX		07/20/2023		11,065		186			186		11,251	11,251			
100087177	NORTH MYRTLE BEACH	SC		10/25/2022		10,643		608			608		11,251	11,251			
100065282	BUFORD	GA		07/28/2021		11,767		(515)			(515)		11,251	11,251			
100080243	DANA POINT	CA		02/25/2022		12,219		(968)			(968)		11,251	11,251			
100081072	LANHAM	MD		03/18/2022		9,835		1,418			1,418		11,253	11,253			
100039169	WICKLOW	IRL		09/27/2019		7,308		4,209			4,209	(78)	11,440	11,254	(183)	(2)	(185)
100116451	TOMBALL	TX		07/20/2023		9,031		2,223			2,223		11,254	11,254			
100142751	WAILUKU	HI		02/08/2024		11,787		(531)			(531)		11,255	11,255			
100011903	MOUNT AIRY	MD		03/08/2017		9,681		1,574			1,574		11,256	11,256			
100088073	GEORGETOWN	TX		10/25/2022		12,140		(884)			(884)		11,256	11,256			
100148564	ARGYLE	TX		04/12/2024		11,322		(72)			(72)		11,250	11,260		11	11
100076708	LA MIRADA	CA		12/30/2021		11,699		(438)			(438)		11,261	11,261			
100136020	GILBERT	AZ		11/16/2023		11,240		22			22		11,262	11,262			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128491	FLOWER MOUND	TX		09/15/2023		11,762		(499)			(499)		11,262	11,262			
100102501	ORLANDO	FL		06/07/2023		10,829		434			434		11,263	11,263			
100011362	AVENTURA	FL		12/23/2016		8,430		2,835			2,835		11,265	11,265			
100119090	BOISE	ID		07/31/2023		11,639		(373)			(373)		11,266	11,266			
100111382	NORTHRIDGE	CA		06/29/2023		9,648		1,619			1,619		11,267	11,267			
100078292	LONG BEACH	CA		02/10/2022		11,101		168			168		11,269	11,269			
100054105	HOLLYWOOD	SC		03/23/2021		11,657		(386)			(386)		11,270	11,270			
100127174	FAIRBURN	GA		08/30/2023		10,497		774			774		11,271	11,271			
100101078	BROOKLYN	NY		04/28/2023		9,576		1,696			1,696		11,271	11,271			
100084846	SCOTTSDALE	AZ		08/02/2022		11,396		(125)			(125)		11,271	11,271			
100026737	CARSON	CA		09/26/2018		10,435		838			838		11,274	11,274			
100120901	SOUTH JORDAN	UT		08/30/2023		11,203		71			71		11,274	11,274			
100067709	SAN JOSE	CA		09/23/2021		11,647		(369)			(369)		11,279	11,279			
100114954	TACOMA	WA		07/14/2023		12,099		(820)			(820)		11,279	11,279			
100126275	TEMECULA	CA		08/30/2023		11,410		(128)			(128)		11,282	11,282			
100099982	AURORA	CO		03/28/2023		11,345		(63)			(63)		11,282	11,282			
100000266	SACRAMENTO	CA		09/27/2016		6,858		4,424			4,424		11,282	11,282			
100047773	ROUND LAKE	IL		11/20/2020		11,309		(22)			(22)		11,287	11,287			
100011181	EAST FALMOUTH	MA		12/23/2016		7,589		3,699			3,699		11,288	11,288			
100161408	HIALEAH	FL		07/26/2024		11,754		(465)			(465)		11,289	11,289			
100110171	CORONA	NY		06/30/2023		11,044		246			246		11,289	11,289		(1)	(1)
100024961	BROOKLYN	NY		09/20/2018		9,226		2,066			2,066		11,291	11,291			
100115644	BEVERLY HILLS	CA		07/19/2023		11,362		(71)			(71)		11,291	11,291			
100078452	MOORESTOWN	NJ		01/25/2022		11,732		(440)			(440)		11,292	11,292			
100127190	ROSEVILLE	CA		08/30/2023		10,195		1,099			1,099		11,294	11,294			
100113419	MIAMI	FL		06/29/2023		11,304		(9)			(9)		11,295	11,294		(1)	(1)
100101633	FORT WORTH	TX		04/26/2023		11,609		(314)			(314)		11,295	11,295			
100120166	FORT MYERS	FL		08/14/2023		11,970		(674)			(674)		11,296	11,296			
100159873	SUNNY ISLES BEACH	FL		08/16/2024		11,321		(23)			(23)		11,299	11,299			
100161294	PETALUMA	CA		07/25/2024		11,604		(304)			(304)		11,299	11,299			
100100431	REGO PARK	NY		04/27/2023		8,436		2,866			2,866		11,302	11,302			
100115874	DURHAM	NC		07/20/2023		11,257		52			52		11,309	11,304		(6)	(6)
100081066	MIAMI	FL		03/18/2022		10,265		1,041			1,041		11,307	11,307			
100117386	CARSON	CA		07/20/2023		6,076		5,231			5,231		11,308	11,308			
100078476	MOUNT LAUREL	NJ		02/02/2022		11,786		(478)			(478)		11,308	11,308			
100076543	CLOVIS	CA		01/04/2022		11,502		(193)			(193)		11,309	11,309			
100111488	WATERFORD	WI		06/29/2023		6,589		4,724			4,724		11,313	11,313			
100086900	WHITTIER	CA		09/21/2022		12,101		(788)			(788)		11,313	11,313			
100043163	DOYLESTOWN	PA		05/28/2020		10,917		398			398		11,315	11,315			
100067643	SAN JOSE	CA		09/23/2021		11,785		(469)			(469)		11,317	11,317			
100065565	RED BLUFF	CA		07/28/2021		12,036		(716)			(716)		11,320	11,317		(3)	(3)
100062466	CHEYENNE	WY		07/01/2021		11,469		(149)			(149)		11,320	11,320			
100087201	SILVERTHORNE	CO		10/25/2022		9,204		2,117			2,117		11,321	11,321			
100100391	HOWELL	NJ		04/27/2023		9,591		1,731			1,731		11,322	11,322			
100068495	CHULA VISTA	CA		08/25/2021		11,824		(499)			(499)		11,325	11,325			
100065303	APPLE VALLEY	CA		07/28/2021		11,868		(541)			(541)		11,327	11,327			
100132721	MIAMI	FL		11/03/2023		9,569		1,762			1,762		11,331	11,331			
100011729	FALLS CHURCH	VA		03/08/2017		7,096		4,236			4,236		11,332	11,332			
100129566	FISH CAMP	CA		09/29/2023		11,588		(256)			(256)		11,333	11,333			
100081457	RIVERSIDE	CA		03/18/2022		10,353		981			981		11,333	11,333			
100026810	BERKELEY	CA		09/26/2018		10,209		1,124			1,124		11,333	11,333			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100044280	SAN FRANCISCO	CA		08/19/2020		12,202		(865)			(865)		11,337	11,337			
100081109	TAMPA	FL		03/18/2022		10,342		997			997		11,339	11,339			
100032074	ROSEVILLE	CA		03/29/2019		10,991		348			348		11,339	11,339			
100044481	NEWARK	CA		11/19/2020		10,990		350			350		11,339	11,339			
100053588	BROOKLYN	NY		03/23/2021		11,900		(555)			(555)		11,345	11,345			
100143794	KYLE	TX		02/28/2024		11,902		(557)			(557)		11,345	11,345			
100137858	TULSA	OK		12/08/2023		11,773		(427)			(427)		11,346	11,346			
100026090	LOS ANGELES	CA		09/20/2018		11,167		180			180		11,347	11,346		(1)	(1)
100161968	ORANGE	CA		07/31/2024		12,282		(934)			(934)		11,348	11,348			
100023968	SACRAMENTO	CA		09/10/2018		11,892		(543)			(543)		11,348	11,348			
100060260	PAWTUCKET	RI		06/25/2021		11,691		(339)			(339)		11,352	11,352			
100149311	MIAMI	FL		04/24/2024		11,383		(31)			(31)		11,352	11,352			
100110611	PILOT POINT	TX		06/30/2023		11,228		125			125		11,352	11,352			
100119262	MIAMI BEACH	FL		07/31/2023		11,238		119			119		11,357	11,356		(1)	(1)
100099818	PHILADELPHIA	PA		02/28/2023		11,620		(261)			(261)		11,359	11,359			
100014774	MIAMI	FL		10/30/2017		10,279		1,081			1,081		11,360	11,360			
100054069	WAIPAHU	HI		03/23/2021		13,892		(2,532)			(2,532)		11,360	11,360			
100133529	MONROE	NY		10/19/2023		10,804		548			548		11,352	11,361		10	10
100079578	PASADENA	CA		04/25/2022		12,490		(1,129)			(1,129)		11,362	11,362			
100135220	ORANGE BEACH	AL		11/08/2023		10,800		562			562		11,362	11,362			
100034561	DUBLIN	IRL		06/21/2019		8,987		2,470			2,470	291	11,749	11,362	(621)	235	(386)
100032819	LOUTH	IRL		06/21/2019		9,460		1,798			1,798	305	11,564	11,366	(546)	349	(197)
100148373	LANCASTER	CA		04/12/2024		10,648		719			719		11,367	11,367			
100011935	SIMI VALLEY	CA		03/08/2017		8,508		2,862			2,862		11,370	11,370			
100055870	KENSINGTON	MD		03/26/2021		12,299		(928)			(928)		11,371	11,371			
100116098	ANAHEIM	CA		07/20/2023		7,149		4,222			4,222		11,372	11,372			
100132354	ANTHEM	AZ		11/03/2023		8,180		3,192			3,192		11,372	11,372			
100087960	PALMETTO BAY	FL		10/25/2022		10,578		795			795		11,373	11,373			
100088825	SCOTTSDALE	AZ		11/15/2022		10,881		491			491		11,373	11,373			
100150210	LAS VEGAS	NV		04/30/2024		11,615		(241)			(241)		11,374	11,374			
100013849	LOS ANGELES	CA		05/25/2017		10,089		1,285			1,285		11,374	11,374			
100128043	SPRINGFIELD	TN		09/08/2023		10,700		676			676		11,376	11,376			
100134521	NAPA	CA		10/30/2023		12,567		(1,187)			(1,187)		11,379	11,379			
100133535	FRISCO	TX		10/19/2023		11,996		(617)			(617)		11,380	11,380			
100067574	LAREDO	TX		09/23/2021		12,291		(908)			(908)		11,383	11,380		(2)	(2)
100065849	PHOENIX	AZ		07/23/2021		12,554		(1,173)			(1,173)		11,380	11,380			
100081455	SNOHOMISH	WA		03/18/2022		10,411		974			974		11,385	11,385			
100080380	CHULA VISTA	CA		04/14/2022		12,275		(888)			(888)		11,386	11,386			
100075910	KATY	TX		01/07/2022		11,924		(536)			(536)		11,388	11,388			
100055344	MOONACHIE	NJ		03/23/2021		12,243		(854)			(854)		11,388	11,388			
100108925	ORLANDO	FL		05/31/2023		11,449		(60)			(60)		11,388	11,388			
100014357	CERRITOS	CA		09/27/2017		10,863		529			529		11,392	11,392			
100088191	MISSION VIEJO	CA		10/13/2022		12,274		(881)			(881)		11,393	11,393			
100108893	HOUSTON	TX		05/31/2023		12,001		(605)			(605)		11,396	11,396			
100114638	DOWNEY	CA		06/29/2023		11,742		(343)			(343)		11,398	11,398			
100091685	FLOWER MOUND	TX		03/24/2023		12,795		(1,390)			(1,390)		11,405	11,405			
100029380	LEESBURG	VA		10/26/2018		11,183		223			223		11,406	11,406			
100076243	AUSTIN	TX		01/07/2022		12,285		(878)			(878)		11,407	11,407			
100149925	PANAMA CITY BEACH	FL		06/07/2024		12,071		(661)			(661)		11,410	11,410			
100149856	JOELTON	TN		04/29/2024		11,483		(70)			(70)		11,414	11,414			
100107877	LOS ANGELES	CA		06/29/2023		11,870		(446)			(446)		11,424	11,415		(9)	(9)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082828	NEW ALBANY	OH		05/17/2022		12,257		(841)			(841)		11,416	11,416			
100133667	CHARLOTTE	NC		10/23/2023		11,393		24			24		11,416	11,416			
100054619	WESTHAMPTON BEACH	NY		03/23/2021		13,946		(2,527)			(2,527)		11,419	11,419			
100131792	SANTA MARIA	CA		10/06/2023		11,291		(659)			(659)		10,632	11,419		787	787
100117569	DAVENPORT	FL		07/20/2023		9,237		2,182			2,182		11,420	11,420			
100019739	DAVIS	CA		07/26/2018		11,727		(306)			(306)		11,421	11,421			
100049519	WINTHROP HARBOR	IL		11/20/2020		11,718		(297)			(297)		11,421	11,421			
100118649	CARROLLTON	TX		07/25/2023		12,121		(709)			(709)		11,412	11,422		10	10
100081158	HOMESTEAD	FL		03/18/2022		10,487		936			936		11,424	11,424			
100087375	HACIENDA HEIGHTS	CA		10/25/2022		9,294		2,131			2,131		11,425	11,425			
100137251	NETHERLANDS	NLD		11/28/2023		11,634						(54)	11,580	11,425	(155)		(155)
100111098	OXNARD	CA		06/29/2023		8,592		2,835			2,835		11,427	11,427			
100080200	WESTWOOD	NJ		02/25/2022		11,486		(59)			(59)		11,427	11,427			
100080443	LOS ANGELES	CA		03/10/2022		12,163		(727)			(727)		11,436	11,436			
100127475	DALLAS	TX		09/08/2023		11,353		87			87		11,440	11,437		(3)	(3)
100044131	GLENDORA	CA		08/19/2020		11,424		13			13		11,437	11,437			
100081198	SALT LAKE CITY	UT		03/18/2022		10,550		893			893		11,443	11,443			
100060092	GLENDORA	CA		06/25/2021		12,034		(590)			(590)		11,444	11,444			
100127541	PASADENA	CA		09/08/2023		12,071		(627)			(627)		11,444	11,444			
100148974	YORBA LINDA	CA		04/17/2024		12,427		(982)			(982)		11,445	11,445			
100082808	PACIFIC PALISADES	CA		04/28/2022		12,149		(704)			(704)		11,445	11,445			
100084793	LIVERMORE	CA		08/02/2022		10,840		606			606		11,446	11,446			
100169088	COLUMBUS	OH		09/27/2024		11,824		(381)			(381)		11,443	11,447		4	4
100100795	SAN JOSE	CA		04/28/2023		9,622		1,827			1,827		11,449	11,449			
100140789	BOCA RATON	FL		01/22/2024		12,347		(897)			(897)		11,449	11,449			
100081148	MOUNTLAKE TERRACE	WA		03/18/2022		10,474		979			979		11,453	11,451		(2)	(2)
100076610	SAINT JOHNS	FL		12/16/2021		12,083		(628)			(628)		11,455	11,455			
100081838	PALM SPRINGS	CA		03/30/2022		11,587		(129)			(129)		11,458	11,458			
100067424	TEMPE	AZ		09/23/2021		12,057		(597)			(597)		11,461	11,461			
100068110	SAN JOSE	CA		08/25/2021		11,799		(335)			(335)		11,464	11,464			
100068112	PASADENA	CA		08/25/2021		11,822		(358)			(358)		11,464	11,464			
100046440	HOSCHTON	GA		11/25/2020		11,796		(329)			(329)		11,467	11,467			
100152512	THE VILLAGES	FL		05/17/2024		11,418		48			48		11,466	11,468		2	2
100029610	MIAMI	FL		10/26/2018		10,444		1,024			1,024		11,468	11,468			
100118790	SANTA ROSA	CA		07/25/2023		12,036		(563)			(563)		11,473	11,473			
100068052	ELOY	AZ		09/23/2021		12,072		(598)			(598)		11,475	11,475			
100087319	GALLATIN	TN		10/25/2022		10,576		898			898		11,475	11,475			
100047510	HAYWARD	CA		11/20/2020		11,657		(182)			(182)		11,475	11,475			
100025204	BUENA PARK	CA		09/20/2018		12,562		(1,086)			(1,086)		11,476	11,476			
100063353	WHITE MARSH	MD		07/01/2021		12,340		(862)			(862)		11,478	11,478			
100114254	RICHMOND	VA		06/29/2023		11,378		101			101		11,479	11,479			
100116740	BURBANK	CA		07/20/2023		(14,388)		25,868			25,868		11,480	11,480			
100081423	YAKIMA	WA		03/18/2022		10,978		506			506		11,484	11,484			
100087362	CHULA VISTA	CA		10/25/2022		10,635		849			849		11,484	11,484			
100114118	TULSA	OK		06/29/2023		10,742		746			746		11,488	11,488			
100086714	DUNEDIN	FL		09/30/2022		11,069		422			422		11,491	11,491			
100079508	WOODINVILLE	WA		04/08/2022		10,769		723			723		11,492	11,492			
100015823	LOS ANGELES	CA		02/27/2018		11,212		281			281		11,493	11,493			
100011422	SARASOTA	FL		12/23/2016		10,124		1,370			1,370		11,494	11,494			
100012064	BROOKLYN	NY		03/08/2017		8,406		3,093			3,093		11,499	11,494		(5)	(5)
100079689	PARK CITY	UT		04/08/2022		11,561		(65)			(65)		11,495	11,495			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082636	NORTHRIDGE	CA		04/14/2022		12,601		(1,105)			(1,105)		11,496	11,496		(1)	(1)
100084382	WAXHAW	NC		08/12/2022		11,394		102			102		11,496	11,496			
100084746	SEATTLE	WA		08/02/2022		11,709		(213)			(213)		11,497	11,497			
100135646	BOZEMAN	MT		11/09/2023		11,039		459			459		11,498	11,498			
100162476	PLACERVILLE	CA		08/07/2024		11,777		(275)			(275)		11,502	11,502			
100101033	SEBASTOPOL	CA		04/28/2023		(8,360)		19,863			19,863		11,504	11,504			
100143705	GLENDALE	CA		02/23/2024		12,842		(1,339)			(1,339)		11,504	11,504			
100079107	CALHOUN	GA		02/24/2022		11,624		(112)			(112)		11,512	11,512			
100116087	COMPTON	CA		07/20/2023		7,804		3,708			3,708		11,512	11,512			
100029408	MIRAMAR	FL		10/26/2018		10,048		1,464			1,464		11,513	11,513			
100025779	GREEN COVE SPRINGS	FL		09/20/2018		10,228		1,288			1,288		11,516	11,516			
100128796	NORTH HILLS	CA		09/21/2023		12,290		(772)			(772)		11,518	11,518			
100030872	UNION CITY	CA		04/09/2019		10,815		707			707		11,522	11,522			
100137842	GLENDALE	CA		12/08/2023		11,709		(185)			(185)		11,524	11,524			
100133839	ZAVALLA	TX		10/20/2023		13,362		(1,835)			(1,835)		11,527	11,527			
100010703	MEDFORD	OR		12/23/2016		11,120		408			408		11,528	11,528			
100134737	MELISSA	TX		10/30/2023		10,323		1,205			1,205		11,528	11,528			
100060189	LOWELL	MA		06/25/2021		12,253		(725)			(725)		11,528	11,528			
100101774	BROOKLYN	NY		03/31/2023		85,363		(73,833)			(73,833)		11,531	11,531			
100110319	POMONA	CA		06/30/2023		10,955		611			611		11,566	11,531		(34)	(34)
100079411	PORTER RANCH	CA		03/17/2022		11,139		394			394		11,533	11,533			
100087518	BOHEMIA	NY		10/25/2022		11,031		503			503		11,534	11,534			
100080777	SANTA MONICA	CA		03/15/2022		11,629		(94)			(94)		11,535	11,535			
100141494	TOLLESON	AZ		01/30/2024		11,294		243			243		11,537	11,537			
100065772	POPLAR BLUFF	MO		07/28/2021		12,074		(534)			(534)		11,540	11,538		(2)	(2)
100137546	WEST PALM BEACH	FL		12/08/2023		11,790		(251)			(251)		11,539	11,539			
100080491	MIAMI	FL		03/10/2022		12,239		(700)			(700)		11,539	11,539			
100137563	BROWNSVILLE	TX		12/08/2023		11,921		(380)			(380)		11,541	11,541			
100057643	CHULA VISTA	CA		06/30/2021		12,027		(483)			(483)		11,544	11,544			
100147024	BRADENTON	FL		03/27/2024		11,896		(351)			(351)		11,544	11,544			
100079829	DRAPER	UT		04/08/2022		11,720		(174)			(174)		11,547	11,547			
100068299	PAWTUCKET	RI		08/25/2021		12,109		(562)			(562)		11,547	11,547			
100109145	SNELLVILLE	GA		06/09/2023		11,760		(211)			(211)		11,549	11,549			
100135896	RANCHO CUCAMONGA	CA		11/13/2023		12,315		(773)			(773)		11,542	11,552		11	11
100158034	PLAINFIELD	IL		07/09/2024		12,033		(481)			(481)		11,552	11,552			
100011202	MINNEAPOLIS	MN		12/23/2016		9,779		1,773			1,773		11,552	11,552			
100128071	SPRING HILL	TN		09/08/2023		10,976		577			577		11,553	11,553			
100080344	MILLBRAE	CA		02/28/2022		11,389		165			165		11,555	11,555			
100076293	LAKE OSWEGO	OR		01/07/2022		12,295		(739)			(739)		11,556	11,556			
100114767	HUNTINGTON BEACH	CA		07/07/2023		12,433		(876)			(876)		11,557	11,557			
100117382	SAN JOSE	CA		07/20/2023		5,792		5,767			5,767		11,559	11,559			
100163118	SACRAMENTO	CA		08/13/2024		12,005		(445)			(445)		11,560	11,563		3	3
100048895	CALEXICO	CA		11/20/2020		12,671		(1,105)			(1,105)		11,566	11,566			
100109073	MARICOPA	AZ		06/05/2023		11,937		(370)			(370)		11,567	11,567			
100109195	SANTA MONICA	CA		07/21/2023		11,678		(107)			(107)		11,570	11,570			
100103731	SALEM	OR		05/08/2023		12,245		(674)			(674)		11,571	11,571			
100079432	CATHEDRAL CITY	CA		03/17/2022		12,144		(572)			(572)		11,572	11,572			
100060630	AMERICAN CANYON	CA		06/01/2021		11,460		112			112		11,572	11,572			
100115843	AZLE	TX		07/20/2023		11,193		382			382		11,575	11,573		(2)	(2)
100080246	DORAL	FL		02/25/2022		11,838		(262)			(262)		11,576	11,576			
100148840	OAKWOOD	GA		04/17/2024		11,058		520			520		11,578	11,578			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100083829	COSTA MESA	CA		07/12/2022		11,844		(264)			(264)		11,581	11,581			
100088579	HEERHUGOWAARD	NLD		10/27/2022		11,819						544	12,363	11,582	(781)		(781)
100066776	ROCKVILLE	MD		08/02/2021		11,616		(34)			(34)		11,582	11,582			
100054452	STATEN ISLAND	NY		03/23/2021		12,960		(1,376)			(1,376)		11,584	11,584			
100153246	BUDA	TX		05/30/2024		11,440		88			88		11,528	11,588		60	60
100039177	DUBLIN	IRL		09/27/2019		8,020		3,849			3,849	(82)	11,787	11,590	(189)	(8)	(197)
100167075	COLUMBIA	MD		09/13/2024		12,183		(587)			(587)		11,596	11,596			
100068610	TILBURG	NLD		08/30/2021		11,706						746	12,452	11,599	(854)		(854)
100049383	LOS ANGELES	CA		11/20/2020		12,352		(751)			(751)		11,600	11,600			
100084814	MIAMI BEACH	FL		08/02/2022		10,557		1,044			1,044		11,601	11,601			
100076644	BAKERSFIELD	CA		12/30/2021		13,319		(1,714)			(1,714)		11,605	11,601		(4)	(4)
100139986	SARASOTA	FL		01/09/2024		11,981		(380)			(380)		11,601	11,601			
100000318	HALF MOON BAY	CA		09/27/2016		10,745		860			860		11,605	11,605			
100067426	BURBANK	CA		09/23/2021		12,399		(792)			(792)		11,606	11,606		(1)	(1)
100102825	BURBANK	CA		06/22/2023		12,689		(1,084)			(1,084)		11,606	11,606			
100111272	SHAKOPEE	MN		06/29/2023		6,700		4,907			4,907		11,606	11,606			
100017566	MIAMI BEACH	FL		04/26/2018		10,525		1,082			1,082		11,608	11,608			
100149516	STOCKTON	CA		04/26/2024		11,770		(162)			(162)		11,608	11,608			
100147538	FRESNO	CA		04/03/2024		11,802		(194)			(194)		11,608	11,608			
100091183	YARMOUTH PORT	MA		01/31/2023		12,465		(857)			(857)		11,608	11,608			
100134488	HUMBLE	TX		10/30/2023		11,645		(35)			(35)		11,610	11,610			
100076425	OCEANSIDE	NY		12/23/2021		11,847		(237)			(237)		11,610	11,610			
100080192	HARMONY	FL		02/25/2022		11,819		(205)			(205)		11,614	11,614			
100137331	HUNTINGTON BEACH	CA		12/01/2023		12,061		(445)			(445)		11,617	11,617			
100119874	SEATTLE	WA		08/10/2023		12,571		(954)			(954)		11,617	11,617			
100138260	HOUSTON	TX		12/15/2023		12,546		(304)			(304)		12,242	11,622		(619)	(619)
100076192	UNIVERSITY PLACE	WA		01/07/2022		12,155		(528)			(528)		11,627	11,624		(3)	(3)
100100706	SHELTON	CT		04/28/2023		10,208		1,416			1,416		11,624	11,624			
100074368	RESEDA	CA		11/19/2021		12,275		(647)			(647)		11,628	11,628			
100011260	ARLETA	CA		12/23/2016		4,818		6,812			6,812		11,630	11,630			
100026652	SPRING VALLEY	CA		09/26/2018		11,567		65			65		11,631	11,631			
100102208	CABO SAN LUCAS	MEX		04/17/2023		11,632							11,632	11,632			
100144438	SAN RAFAEL	CA		03/07/2024		12,255		(631)			(631)		11,624	11,633		9	9
100108288	OXNARD	CA		05/24/2023		13,025		(1,390)			(1,390)		11,634	11,634			
100048055	WALLAND	TN		11/20/2020		12,020		(384)			(384)		11,635	11,635			
100129239	BROOKHAVEN	GA		11/03/2023		12,164		(528)			(528)		11,636	11,636			
100117385	CERRITOS	CA		07/20/2023		6,621		5,016			5,016		11,637	11,637			
100057829	CONCORD	CA		06/30/2021		12,411		(772)			(772)		11,639	11,639			
100116318	NEW HYDE PARK	NY		07/20/2023		7,051		4,589			4,589		11,640	11,640			
100128857	SACHSE	TX		09/21/2023		12,164		(520)			(520)		11,644	11,644			
100054715	SANTA CLARITA	CA		03/23/2021		12,801		(1,155)			(1,155)		11,646	11,646			
100079699	HOLLYWOOD	FL		04/08/2022		12,304		(655)			(655)		11,649	11,649			
100165502	CONROE	TX		08/29/2024		11,926		(277)			(277)		11,649	11,649			
100139287	PHILADELPHIA	PA		12/28/2023		11,750		(100)			(100)		11,650	11,650			
100048884	RANCHO CUCAMONGA	CA		11/20/2020		12,884		(1,233)			(1,233)		11,651	11,651			
100090291	PALO ALTO	CA		01/13/2023		11,677		(23)			(23)		11,654	11,654			
100018245	NORTH HOLLYWOOD	CA		06/08/2018		11,442		213			213		11,654	11,654			
100032983	SLIGO	IRL		06/21/2019		11,935		(10)			(10)	340	12,265	11,655	(548)	(62)	(610)
100078366	GRANITE BAY	CA		02/10/2022		11,590		67			67		11,656	11,656			
100116336	OAKHURST	CA		07/20/2023		5,898		5,762			5,762		11,659	11,659			
100119000	BRADENTON	FL		07/27/2023		11,437		227			227		11,665	11,665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068099	ENCINITAS	CA		08/25/2021		11,861		(196)			(196)		11,665	11,665			
100120010	PENSACOLA	FL		08/11/2023		11,936		(270)			(270)		11,666	11,666			
100132564	INDIO	CA		11/03/2023		(1,882)		13,549			13,549		11,667	11,667			
100065810	GEARHART	OR		07/23/2021		12,904		(1,237)			(1,237)		11,667	11,667			
100066526	KAPOLEI	HI		08/02/2021		11,693		(25)			(25)		11,669	11,669			
100054165	LIVERMORE	CA		03/23/2021		14,183		(2,514)			(2,514)		11,669	11,669			
100141573	LITTLE ROCK	AR		01/30/2024		12,362		(693)			(693)		11,669	11,669			
100014401	MORRISVILLE	PA		09/27/2017		11,909		(237)			(237)		11,672	11,670		(2)	(2)
100103753	MIAMI	FL		05/08/2023		12,848		(1,172)			(1,172)		11,676	11,676			
100120263	BOTHELL	WA		08/18/2023		12,669		(992)			(992)		11,677	11,677			
100054768	BRONX	NY		03/23/2021		18,511		(6,833)			(6,833)		11,677	11,677			
100114891	BURBANK	CA		07/13/2023		11,860		(182)			(182)		11,678	11,678			
100044644	RAMSEY	NJ		11/19/2020		11,019		659			659		11,678	11,678			
100142851	DOVER	ID		02/09/2024		13,153		(1,475)			(1,475)		11,679	11,679			
100147721	WESTMINSTER	CA		04/05/2024		12,053		(373)			(373)		11,681	11,681			
100043988	RANCHO CUCAMONGA	CA		08/19/2020		12,249		(567)			(567)		11,682	11,682			
100135888	PARKER	TX		11/13/2023		12,862		(1,179)			(1,179)		11,683	11,683			
100138139	GLEN BURNIE	MD		12/14/2023		11,866		(181)			(181)		11,685	11,685			
100025308	OAKDALE	MN		09/20/2018		10,908		777			777		11,685	11,685			
100101190	STATEN ISLAND	NY		04/28/2023		8,650		3,035			3,035		11,685	11,685			
100134459	BOERNE	TX		10/30/2023		11,412		275			275		11,687	11,687			
100082262	HOMESTEAD	FL		04/14/2022		11,569		121			121		11,690	11,690			
100132412	MANHATTAN BEACH	CA		11/03/2023		11,478		212			212		11,691	11,691			
100044795	SAINT PETERSBURG	FL		11/19/2020		13,479		(1,788)			(1,788)		11,692	11,692			
100013139	BRENTWOOD	NY		05/25/2017		7,300		4,395			4,395		11,695	11,694		(1)	(1)
100101034	SEMINOLE	FL		04/28/2023		8,821		2,873			2,873		11,694	11,694			
100087243	LOXAHATCHEE	FL		10/25/2022		10,614		1,081			1,081		11,695	11,695			
100061469	RED WING	MN		06/01/2021		11,634		71			71		11,705	11,705			
100150013	CASTLE ROCK	CO		06/07/2024		12,296		(589)			(589)		11,707	11,707			
100129423	PORTLAND	OR		09/29/2023		11,589		122			122		11,712	11,712			
100102452	ROCKLIN	CA		06/07/2023		11,365		348			348		11,712	11,712			
100048337	CICERO	IL		11/20/2020		13,213		(1,500)			(1,500)		11,713	11,713			
100153316	CANDLER	NC		05/30/2024		11,670		55			55		11,725	11,725			
100047936	DACULA	GA		11/20/2020		12,709		(979)			(979)		11,730	11,730			
100071300	LAHAINA	HI		10/01/2021		11,322		410			410		11,732	11,732			
100164281	TACOMA	WA		08/21/2024		11,988		(252)			(252)		11,736	11,736			
100013339	FONTANA	CA		05/25/2017		5,874		5,864			5,864		11,737	11,737			
100100120	MIAMI	FL		03/28/2023		9,692		2,046			2,046		11,738	11,738			
100000313	SILVER SPRING	MD		09/27/2016		10,074		1,665			1,665		11,739	11,739			
100070401	AMERICAN CANYON	CA		09/23/2021		12,005		(263)			(263)		11,742	11,742			
100110528	SAN FRANCISCO	CA		06/30/2023		11,732		12			12		11,744	11,744			
100084486	WEST HILLS	CA		09/02/2022		12,689		(944)			(944)		11,745	11,745			
100117304	CHICAGO	IL		07/20/2023		(8,786)		20,534			20,534		11,748	11,748			
100078716	TRENTON	NJ		02/02/2022		13,174		(1,426)			(1,426)		11,748	11,748			
100115693	KENT	WA		07/20/2023		11,076		675			675		11,751	11,750			
100114905	PASADENA	CA		07/13/2023		11,880		(127)			(127)		11,753	11,753			
100039000	DUBLIN	IRL		09/27/2019		7,531		4,676			4,676	(79)	12,128	11,754	(190)	(184)	(374)
100011346	KENT	WA		12/23/2016		12,580		(822)			(822)		11,758	11,758			
100120265	MORRISON	CO		08/18/2023		12,590		(832)			(832)		11,759	11,759			
100139331	OCEANSIDE	CA		12/28/2023		12,071		(309)			(309)		11,762	11,762			
100147563	SAN RAFAEL	CA		04/03/2024		12,788		(1,026)			(1,026)		11,762	11,762			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057934	RALEIGH	NC		06/30/2021		12,119		(355)			(355)		11,763	11,763			
100101117	HENDERSON	NV		04/28/2023		8,138		3,629			3,629		11,767	11,767			
100079808	ORANGE BEACH	AL		04/08/2022		12,847		(1,079)			(1,079)		11,768	11,768			
100115609	OTHELLO	WA		07/19/2023		12,014		(245)			(245)		11,769	11,769			
100045904	CERRITOS	CA		11/25/2020		8,344		3,426			3,426		11,770	11,770			
100174508	LA MIRADA	CA		10/31/2024		12,182		(410)			(410)		11,772	11,772			
100082933	MIAMI	FL		05/17/2022		12,101		(328)			(328)		11,774	11,774			
100108516	SCHIEDAM/VLAARDINGEN	NLD		05/25/2023		11,932						(343)	11,589	11,777	188		188
100100341	STATEN ISLAND	NY		04/27/2023		8,991		2,789			2,789		11,781	11,781			
100116494	RANCHO CUCAMONGA	CA		07/20/2023		7,901		3,882			3,882		11,782	11,782			
100108473	RIVERSIDE	CA		05/25/2023		12,125		(342)			(342)		11,783	11,783			
100113643	LOS ANGELES	CA		06/29/2023		12,423		(639)			(639)		11,784	11,784			
100120603	FRISCO	TX		08/18/2023		12,473		(685)			(685)		11,787	11,787			
100146595	MALIBU	CA		03/20/2024		13,755		(1,966)			(1,966)		11,788	11,788			
100065287	LOS ANGELES	CA		07/28/2021		12,361		(571)			(571)		11,790	11,790			
100065288	LOS ANGELES	CA		07/28/2021		12,361		(571)			(571)		11,790	11,790			
100065404	LOS ANGELES	CA		07/28/2021		12,361		(571)			(571)		11,790	11,790			
100046895	PHOENIX	AZ		11/20/2020		12,625		(832)			(832)		11,792	11,792			
100055596	SNOQUALMIE	WA		03/23/2021		12,128		(336)			(336)		11,793	11,793			
100109757	LOS ANGELES	CA		06/16/2023		12,075		(282)			(282)		11,793	11,793			
100067706	OAKLAND	CA		09/23/2021		12,062		(269)			(269)		11,793	11,793			
100133355	VASHON	WA		11/21/2023		11,650		146			146		11,796	11,796			
100081420	INLET BEACH	FL		03/18/2022		11,199		598			598		11,797	11,797			
100030721	BENICIA	CA		04/09/2019		9,657		2,142			2,142		11,799	11,799			
100084480	MURRIETA	CA		09/02/2022		12,104		(317)			(317)		11,787	11,802		15	15
100080529	CARSON	CA		03/30/2022		12,767		(964)			(964)		11,803	11,803			
100079368	POMONA	CA		03/17/2022		12,341		(537)			(537)		11,804	11,804			
7303026692	LOS ANGELES	CA		12/27/2023		2,451		9,354			9,354		11,805	11,805			
100055441	WATERTOWN	MA		03/23/2021		13,319		(1,514)			(1,514)		11,805	11,805			
100032116	ANTIOCH	CA		03/29/2019		11,293		516			516		11,808	11,808			
100100346	ASTORIA	NY		04/27/2023		9,699		2,110			2,110		11,809	11,809			
100071076	BERKELEY SPGS	WV		10/01/2021		11,897		(88)			(88)		11,809	11,809			
100090783	LAGO VISTA	TX		02/28/2023		12,804		(992)			(992)		11,812	11,812			
100078703	WEST COVINA	CA		02/02/2022		11,697		117			117		11,814	11,814			
100116654	FOREST HILLS	NY		07/20/2023		4,418		7,399			7,399		11,817	11,817			
100078676	COLUMBUS	OH		02/02/2022		12,420		(602)			(602)		11,817	11,817			
100100320	GLENDALE	NY		04/27/2023		9,943		1,875			1,875		11,818	11,818			
100087463	MIAMI	FL		10/25/2022		10,775		1,043			1,043		11,818	11,818			
100068131	DALY CITY	CA		08/25/2021		12,021		(202)			(202)		11,819	11,819			
100044619	FORT LEE	NJ		11/19/2020		11,372		449			449		11,821	11,821			
100116702	GARDEN GROVE	CA		07/20/2023		6,306		5,516			5,516		11,821	11,821			
100080005	LITTLETON	CO		04/25/2022		13,113		(1,290)			(1,290)		11,823	11,823			
100080367	TEMPLE CITY	CA		02/28/2022		12,286		(463)			(463)		11,823	11,823			
100047500	PRINCETON	MN		11/20/2020		12,797		(973)			(973)		11,824	11,824			
100074451	COLLEGE POINT	NY		12/02/2021		13,677		(1,852)			(1,852)		11,825	11,825			
100074367	PARKLAND	FL		11/19/2021		12,739		(913)			(913)		11,826	11,826			
100087223	NATIONAL CITY	CA		10/25/2022		9,264		2,562			2,562		11,827	11,827			
100029497	MIRAMAR	FL		10/26/2018		4,003		7,826			7,826		11,828	11,828			
100120756	KIRKLAND	WA		08/25/2023		12,150		(320)			(320)		11,830	11,830			
100067984	ELLIJAY	GA		09/23/2021		12,220		(390)			(390)		11,830	11,830			
100120604	MANTECA	CA		08/18/2023		12,013		(183)			(183)		11,831	11,831			

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100103399	WOODLAND PARK	NJ		06/16/2023		12,435		(604)			(604)		11,831	11,831			
100109009	LOS ANGELES	CA		05/31/2023		14,206		(2,362)			(2,362)		11,844	11,833		(11)	(11)
100100379	RHINEBECK	NY		04/27/2023		9,566		2,267			2,267		11,833	11,833			
100090055	WETHERSFIELD	CT		01/13/2023		11,938		(103)			(103)		11,835	11,835			
100078006	WEEHAWKEN	NJ		01/12/2022		12,294		(456)			(456)		11,838	11,838			
100054134	LEESBURG	VA		03/23/2021		12,874		(1,036)			(1,036)		11,838	11,838			
100120546	BOCA RATON	FL		08/18/2023		12,007		(168)			(168)		11,838	11,838			
100026891	JUPITER	FL		09/26/2018		10,986		854			854		11,839	11,839			
100019737	DAVIS	CA		07/26/2018		12,254		(415)			(415)		11,840	11,840			
100114602	MORROW	OH		06/29/2023		11,440		401			401		11,841	11,841			
100067437	TEMPE	AZ		09/23/2021		12,447		(606)			(606)		11,841	11,841			
100028168	WANTAGH	NY		10/26/2018		11,630		214			214		11,844	11,844			
100065307	SAN DIEGO	CA		07/28/2021		12,265		(420)			(420)		11,844	11,844			
100128900	SAN MATEO	CA		09/21/2023		12,814		(969)			(969)		11,845	11,845			
100108035	MESA	AZ		05/25/2023		10,908		938			938		11,846	11,846			
100100412	MIDDLE VILLAGE	NY		04/27/2023		8,144		3,707			3,707		11,851	11,851			
100017072	FOSTER CITY	CA		04/26/2018		10,646		1,208			1,208		11,854	11,854			
100138667	MANHATTAN BEACH	CA		02/02/2024		13,267		(1,412)			(1,412)		11,855	11,855			
100044142	BLUE SPRINGS	MO		08/19/2020		12,044		(189)			(189)		11,855	11,855			
100081654	BRANFORD	CT		03/24/2022		11,899		(42)			(42)		11,857	11,857			
100107858	SAN MARCOS	CA		06/29/2023		12,132		(274)			(274)		11,859	11,859			
100087179	SAN FRANCISCO	CA		10/25/2022		9,401		2,458			2,458		11,859	11,859			
100101876	ORANGE PARK	FL		04/06/2023		11,918		(59)			(59)		11,859	11,859			
100136168	SAN RAMON	CA		12/18/2023		12,588		(728)			(728)		11,860	11,860			
100078019	CORONA	NY		01/12/2022		12,315		(454)			(454)		11,861	11,861			
100081291	FRANKLIN	TN		03/18/2022		11,110		751			751		11,861	11,861			
100068132	PETALUMA	CA		08/25/2021		12,179		(317)			(317)		11,862	11,862			
100143993	HYANNIS	MA		02/29/2024		12,391		(528)			(528)		11,863	11,863			
100055885	LOS ANGELES	CA		03/26/2021		12,647		(779)			(779)		11,868	11,868			
100084601	SAN DIEGO	CA		08/02/2022		11,788		80			80		11,868	11,868			
100076357	MOCLIPS	WA		01/07/2022		12,481		(612)			(612)		11,869	11,869			
100080751	RIVERBANK	CA		03/10/2022		12,416		(546)			(546)		11,869	11,869			
100077806	CAPE CORAL	FL		12/23/2021		12,890		(1,019)			(1,019)		11,870	11,870			
100028128	SHELTON	CT		10/26/2018		10,911		961			961		11,872	11,872			
100148717	WOODBRIDGE	VA		04/17/2024		12,402		(527)			(527)		11,875	11,875			
100046346	HAGERSTOWN	MD		11/25/2020		12,889		(1,013)			(1,013)		11,876	11,876			
100065571	FRESNO	CA		07/28/2021		12,658		(782)			(782)		11,876	11,876			
100050280	OAK RUN	CA		11/20/2020		12,919		(1,039)			(1,039)		11,880	11,880			
3310039040	TRENTON	NJ		09/08/2022		11,880							11,880	11,880			
100079820	MIAMI	FL		04/25/2022		14,192		(2,311)			(2,311)		11,881	11,881			
100079019	SOUTH GATE	CA		02/24/2022		12,195		(313)			(313)		11,882	11,882			
100073552	PACIFIC GROVE	CA		11/19/2021		12,328		(445)			(445)		11,883	11,883			
100012433	CARTERET	NJ		04/28/2017		11,124		762			762		11,886	11,886			
100030930	BOSTON	MA		04/09/2019		10,575		1,311			1,311		11,886	11,886			
100110018	GLENDALE	CA		06/23/2023		12,473		(586)			(586)		11,887	11,887			
100134724	LOS ANGELES	CA		10/30/2023		164		11,725			11,725		11,890	11,890			
100038696	WESTMEATH	IRL		09/27/2019		8,151		4,202			4,202	(83)	12,270	11,892	(180)	(198)	(378)
100043127	SAN FRANCISCO	CA		05/28/2020		10,113		1,780			1,780		11,892	11,892			
100135431	CAMBRIDGE	MA		11/13/2023		11,841		52			52		11,894	11,894			
100141717	MESA	AZ		01/30/2024		13,065		(1,170)			(1,170)		11,895	11,895			
100079881	GRESHAM	OR		04/08/2022		12,042		(147)			(147)		11,895	11,895			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100077831	NORTH HOLLYWOOD	CA		01/14/2022		12,092		(192)			(192)		11,900	11,900			
100143697	BRADENTON BEACH	FL		02/22/2024		12,762		(861)			(861)		11,901	11,901			
100067689	SAN LEANDRO	CA		09/23/2021		12,192		(287)			(287)		11,905	11,905			
100054529	GLENDALE	AZ		03/23/2021		11,746		159			159		11,905	11,905			
100116759	TUSTIN	CA		07/20/2023		5,299		6,607			6,607		11,906	11,906			
100061478	CROFTON	MD		06/01/2021		11,788		119			119		11,907	11,907			
100117137	ROSLYN	NY		07/20/2023		6,966		4,941			4,941		11,907	11,907			
100117388	LA MIRADA	CA		07/20/2023		6,692		5,217			5,217		11,909	11,909			
100120882	CORONA	CA		08/28/2023		12,340		(430)			(430)		11,910	11,910			
100126941	MERKEL	TX		08/30/2023		11,269		645			645		11,914	11,912		(3)	(3)
100087248	GILBERT	AZ		10/25/2022		10,082		1,830			1,830		11,912	11,912			
100145490	UNITED KINGDOM	GBR		03/12/2024		7,194		4,844			4,844		12,038	11,917	(121)		(121)
100064363	YORKTOWN HEIGHTS	NY		07/01/2021		11,515		403			403		11,918	11,918			
100108260	PHOENIX	AZ		05/24/2023		11,420		503			503		11,923	11,923			
100012177	FAIRFAX	VA		03/08/2017		11,757		166			166		11,923	11,923			
100065045	SUNRISE	FL		07/14/2021		12,550		(621)			(621)		11,928	11,925		(3)	(3)
100081265	SAN DIEGO	CA		03/18/2022		11,163		763			763		11,926	11,926			
100115484	RANCHO PALOS VERDES	CA		07/17/2023		12,035		(109)			(109)		11,926	11,926			
100132614	THOUSAND OAKS	CA		11/03/2023		11,067		863			863		11,930	11,930			
100031541	MIAMI	FL		03/29/2019		10,048		1,883			1,883		11,931	11,931			
100055048	LONSDALE	MN		03/23/2021		12,253		(322)			(322)		11,932	11,932			
100080965	TACOMA	WA		03/18/2022		11,773		158			158		11,932	11,932			
100032025	WEST COVINA	CA		03/29/2019		11,683		249			249		11,932	11,932			
100132535	SAN MATEO	CA		11/03/2023		11,500		433			433		11,933	11,933			
100053530	CHESAPEAKE	VA		03/23/2021		19,890		(7,954)			(7,954)		11,937	11,937			
100120504	BOSTON	MA		08/18/2023		11,739		198			198		11,937	11,937			
100132093	CONVERSE	TX		10/13/2023		10,113		1,824			1,824		11,937	11,937			
100014564	STAMFORD	CT		09/27/2017		8,115		3,824			3,824		11,939	11,939			
100079405	AROMAS	CA		03/17/2022		13,812		(1,868)			(1,868)		11,944	11,944			
100053941	GLADSTONE	MO		03/23/2021		12,213		(267)			(267)		11,946	11,946			
100032152	SAN JOSE	CA		03/29/2019		11,455		491			491		11,947	11,947			
100099726	LEEUWARDEN	NLD		02/27/2023		12,182						(474)	11,708	11,948	241		241
100072004	SANDY	UT		10/29/2021		12,927		(974)			(974)		11,953	11,953			
100100994	STATEN ISLAND	NY		04/28/2023		6,546		5,412			5,412		11,958	11,958			
100060540	NASHVILLE	TN		06/01/2021		11,865		93			93		11,959	11,959			
100148166	SAN JOSE	CA		05/15/2024		12,117		(157)			(157)		11,959	11,959			
100132576	VALENCIA	CA		11/03/2023		11,277		683			683		11,960	11,960			
100049599	WEST BABYLON	NY		11/20/2020		12,749		(789)			(789)		11,960	11,960			
100132618	VISTA	CA		11/03/2023		(10,229)		22,191			22,191		11,962	11,962			
100057683	HOLLYWOOD	FL		06/30/2021		12,922		(956)			(956)		11,967	11,962		(4)	(4)
100071565	SEASIDE	CA		10/14/2021		12,869		(904)			(904)		11,965	11,965			
100091357	CABO SAN LUCAS	MEX		01/17/2023		11,967							11,967	11,967			
100135229	MIAMI BEACH	FL		11/08/2023		11,657		310			310		11,967	11,967			
100049341	CARPENTERSVILLE	IL		11/20/2020		12,678		(709)			(709)		11,969	11,968		(2)	(2)
100080442	TORRANCE	CA		03/10/2022		12,454		(486)			(486)		11,968	11,968			
100030834	LAS VEGAS	NV		04/09/2019		10,982		983			983		11,965	11,968		3	3
100029140	CONSHOHOCKEN	PA		10/26/2018		11,662		307			307		11,969	11,969			
100136054	WALNUT CREEK	CA		11/16/2023		12,847		(878)			(878)		11,969	11,969			
100048665	ELK GROVE	CA		11/20/2020		13,318		(1,348)			(1,348)		11,971	11,971			
100061914	WHITE PLAINS	NY		07/01/2021		11,733		238			238		11,971	11,971			
100128338	HAGERSTOWN	MD		09/14/2023		12,512		(516)			(516)		11,996	11,973		(23)	(23)

SCHEDULE B - PART 3

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100060190	NEWTON	MA		06/25/2021		12,688		(701)			(701)		11,987	11,976		(11)	(11)
100076381	HIGHLANDS RANCH	CO		12/23/2021		12,813		(835)			(835)		11,978	11,978			
100029835	KULA	HI		10/26/2018		11,815		172			172		11,987	11,987			
100142589	MCALLEN	TX		02/08/2024		12,482		(496)			(496)		11,987	11,987			
100066317	BOWIE	MD		08/02/2021		11,979		8			8		11,987	11,987			
100128003	MURFREESBORO	TN		09/08/2023		10,691		1,294			1,294		11,985	11,988		3	3
100073545	VAN NUYS	CA		11/19/2021		14,227		(2,235)			(2,235)		11,991	11,991			
100045089	PERRIS	CA		11/19/2020		11,919		73			73		11,992	11,992		(1)	(1)
100140174	ROWLETT	TX		01/11/2024		11,781		212			212		11,994	11,994			
100109806	MIRAMAR BEACH	FL		08/04/2023		12,806		(808)			(808)		11,998	11,998			
100101080	DOUGLASTON	NY		04/28/2023		7,641		4,359			4,359		12,000	12,000			
100087256	BARNEGAT	NJ		10/25/2022		10,215		1,785			1,785		12,000	12,000			
100114909	PEACHTREE CITY	GA		07/13/2023		12,125		(125)			(125)		12,000	12,000			
100092057	NEW HYDE PARK	NY		02/09/2023		12,151		(151)			(151)		12,000	12,000			
100078708	SONOMA	CA		02/02/2022		12,618		(618)			(618)		12,000	12,000			
100129673	GROVELAND	FL		09/29/2023		12,036		(34)			(34)		12,002	12,002			
100115384	SOUTH GATE	CA		07/17/2023		11,738		267			267		12,005	12,005			
100067702	MILPITAS	CA		09/23/2021		12,398		(391)			(391)		12,007	12,007			
100147040	LANSING	MI		03/27/2024		12,265		(257)			(257)		12,008	12,008			
100055129	PENFIELD	NY		03/23/2021		12,422		(413)			(413)		12,009	12,009			
100138441	QUOGUE	NY		12/18/2023		12,188		(178)			(178)		12,011	12,011			
100109679	RANCHO CUCAMONGA	CA		06/16/2023		12,603		(591)			(591)		12,013	12,013			
100116883	SAN DIEGO	CA		07/20/2023		(5,874)		17,889			17,889		12,015	12,015			
100080826	SAN BERNARDINO	CA		03/10/2022		13,441		(1,421)			(1,421)		12,020	12,020			
100087207	ELK GROVE	CA		10/25/2022		11,275		745			745		12,020	12,020			
100065020	PHILADELPHIA	PA		07/14/2021		13,030		(1,012)			(1,012)		12,019	12,022		3	3
100127528	COLORADO SPRINGS	CO		09/08/2023		10,242		1,780			1,780		12,022	12,022			
100131691	HERMITAGE	TN		10/06/2023		10,788		1,233			1,233		12,021	12,022		1	1
100101637	FORT WORTH	TX		04/26/2023		12,301		(277)			(277)		12,024	12,024			
100081476	SUGAR MOUNTAIN	NC		03/18/2022		11,187		837			837		12,025	12,025			
100026960	RIALTO	CA		09/26/2018		11,591		434			434		12,025	12,025			
100067701	STILLWATER	OK		09/23/2021		12,722		(696)			(696)		12,026	12,026			
100116845	AURORA	CO		07/20/2023		7,572		4,454			4,454		12,026	12,026			
100120508	RIVERWOODS	IL		08/18/2023		12,638		(609)			(609)		12,029	12,029			
100111492	DENVER	CO		06/29/2023		8,865		3,166			3,166		12,032	12,032			
100081383	LITTLETON	NC		03/18/2022		11,821		214			214		12,035	12,035			
100155155	FRANKTOWN	CO		07/19/2024		12,708		(672)			(672)		12,036	12,036			
100119041	LOS ANGELES	CA		07/27/2023		12,098		(58)			(58)		12,040	12,040			
100017093	HAYWARD	CA		04/26/2018		12,104		(62)			(62)		12,042	12,042			
100090061	LAURENS	SC		01/13/2023		12,174		(131)			(131)		12,043	12,043			
100117379	LA PUENTE AREA	CA		07/20/2023		(13,691)		25,734			25,734		12,043	12,043			
100043907	WHITEHALL	PA		08/19/2020		14,048		(2,005)			(2,005)		12,043	12,043			
100078779	PHOENIX	AZ		02/24/2022		12,300		(257)			(257)		12,043	12,043			
100067634	LAFAYETTE	CA		09/23/2021		12,673		(628)			(628)		12,045	12,045			
100083011	GALT	CA		05/05/2022		12,727		(675)			(675)		12,052	12,052			
100067688	VALLEJO	CA		09/23/2021		12,378		(324)			(324)		12,054	12,054			
40100537 12	IRVINGTON	NJ		06/20/2023		13,123		(1,068)			(1,068)		12,055	12,055			
100108312	LAS VEGAS	NV		05/24/2023		13,613		(1,557)			(1,557)		12,055	12,055			
100074436	HONOLULU	HI		12/02/2021		13,229		(1,172)			(1,172)		12,057	12,057			
100017195	NEWTOWN	CT		04/26/2018		11,115		942			942		12,058	12,058			
100116337	SEVIERVILLE	TN		07/20/2023		7,424		4,634			4,634		12,058	12,058			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120191	MIRAMAR	FL		08/18/2023		13,132		(1,071)			(1,071)		12,061	12,061			
100128022	ACCOKEEK	MD		09/08/2023		11,080		983			983		12,063	12,063			
100076540	HUNTINGTON BEACH	CA		01/04/2022		12,575		(512)			(512)		12,063	12,063			
100136439	SAINT CLOUD	FL		11/20/2023		11,714		353			353		12,067	12,067			
100088000	RENTON	WA		10/25/2022		10,762		1,308			1,308		12,070	12,070			
100082584	SAN DIEGO	CA		04/14/2022		13,028		(957)			(957)		12,072	12,072			
100064425	WEST COVINA	CA		07/01/2021		11,464		608			608		12,072	12,072			
100110720	RIALTO	CA		08/11/2023		12,690		(618)			(618)		12,072	12,072			
100144309	LOS ANGELES	CA		03/07/2024		12,779		(705)			(705)		12,073	12,073			
100071465	SANTA BARBARA	CA		10/26/2021		12,603		(530)			(530)		12,074	12,074			
100089970	KATY	TX		01/26/2023		13,728		(1,650)			(1,650)		12,077	12,077			
100081584	LAS VEGAS	NV		03/24/2022		11,957		130			130		12,087	12,087			
100080185	SACRAMENTO	CA		02/25/2022		11,941		149			149		12,090	12,090			
100129584	CUTLER BAY	FL		09/29/2023		12,374		(282)			(282)		12,092	12,092			
100114947	FONTANA	CA		07/13/2023		12,494		(399)			(399)		12,095	12,095			
100108892	FERNANDINA BEACH	FL		05/31/2023		12,678		(582)			(582)		12,097	12,097			
100087054	MISSION VIEJO	CA		11/04/2022		12,101		3			3		12,104	12,104			
100116696	LOS ANGELES	CA		07/20/2023		6,453		5,653			5,653		12,106	12,106			
100012105	DENVER	CO		03/08/2017		10,623		1,484			1,484		12,107	12,107			
100130164	ALLENTOWN	PA		11/15/2023		12,527		(415)			(415)		12,112	12,112			
100075903	LAKEWOOD	NJ		01/07/2022		12,734		(621)			(621)		12,113	12,113			
100127015	MOUNT VERNON	NY		08/30/2023		361		12,601			12,601		12,962	12,116		(846)	(846)
100034934	DUBLIN	IRL		06/21/2019		12,995		(607)			(607)	364	12,753	12,117	(569)	(66)	(635)
100065273	TACOMA	WA		07/28/2021		12,468		(347)			(347)		12,121	12,119		(2)	(2)
100065599	MALIN	OR		07/28/2021		12,953		(832)			(832)		12,121	12,120		(1)	(1)
100099568	PUERTO VALLARTA	MEX		02/17/2023		12,120							12,120	12,120			
100067155	GALT	CA		08/02/2021		11,708		416			416		12,123	12,123			
100140053	ALBUQUERQUE	NM		01/09/2024		12,412		(286)			(286)		12,126	12,126			
100080489	AUSTIN	TX		03/10/2022		13,315		(1,182)			(1,182)		12,133	12,133			
100132406	LA PUENTE	CA		11/03/2023		11,965		168			168		12,134	12,134			
100130358	NOVATO	CA		09/28/2023		12,522		(388)			(388)		12,134	12,134			
100053969	OSAGE BEACH	MO		03/23/2021		14,500		(2,365)			(2,365)		12,134	12,134			
100026638	WESTBURY	NY		09/26/2018		2,241		9,894			9,894		12,135	12,135			
100055651	ROCKAWAY BEACH	NY		03/23/2021		2,020		10,118			10,118		12,138	12,138			
100057919	PHOENIX	AZ		06/30/2021		12,839		(700)			(700)		12,138	12,138			
100118014	SAN JOSE	CA		07/20/2023		10,089		2,050			2,050		12,139	12,139			
100107889	DESERT HOT SPRINGS	CA		06/29/2023		12,237		(97)			(97)		12,140	12,140			
100168749	ROCHESTER	MN		09/26/2024		12,589		(446)			(446)		12,143	12,143			
100030372	PERTH AMBOY	NJ		12/20/2018		11,277		871			871		12,147	12,146		(1)	(1)
100149349	SPARKS	NV		04/24/2024		11,456		691			691		12,147	12,147			
100089770	ANTELOPE	CA		12/02/2022		12,837		(685)			(685)		12,152	12,152			
100053885	WAHIAWA	HI		03/23/2021		13,036		(881)			(881)		12,155	12,155			
100129771	SAN JOSE	CA		09/27/2023		12,346		(188)			(188)		12,158	12,158			
100086922	KING GEORGE	VA		10/24/2022		12,904		(743)			(743)		12,161	12,161			
100133539	NEWARK	NJ		10/19/2023		12,702		(538)			(538)		12,164	12,164			
100071539	ANAHEIM	CA		10/14/2021		13,095		(928)			(928)		12,166	12,166			
100065285	LOS ANGELES	CA		07/28/2021		12,758		(589)			(589)		12,169	12,169			
100137635	FORT WORTH	TX		12/08/2023		11,328		841			841		12,169	12,169			
100080051	WESTMINSTER	CA		04/25/2022		11,139		1,031			1,031		12,170	12,170			
100140297	CAMBRIA HEIGHTS	NY		01/18/2024		12,588		(413)			(413)		12,175	12,175			
100112348	GILBERT	PA		06/29/2023		9,324		2,852			2,852		12,176	12,176			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100088013	COLTS NECK	NJ		10/25/2022		10,784		1,394			1,394		12,178	12,178			
100063628	JACKSON	NJ		07/01/2021		12,153		25			25		12,178	12,178			
100120480	TEMPLE HILLS	MD		08/18/2023		13,004		(825)			(825)		12,179	12,179			
100119230	LITCHFIELD PARK	AZ		07/31/2023		12,202		(20)			(20)		12,181	12,181			
100117893	ATLANTA	GA		07/20/2023		12,880		(697)			(697)		12,183	12,183			
100080449	BRUSH PRAIRIE	WA		03/10/2022		12,776		(584)			(584)		12,192	12,192			
100134791	GLENDORA	CA		10/30/2023		12,456		(263)			(263)		12,193	12,193			
100136993	OCALA	FL		11/28/2023		12,556		(361)			(361)		12,195	12,195			
100102613	LORTON	VA		06/22/2023		12,570		(370)			(370)		12,200	12,200			
100137906	HOUSTON	TX		12/08/2023		12,567		(365)			(365)		12,202	12,202			
100091203	PALM BAY	FL		01/31/2023		12,974		(772)			(772)		12,202	12,202			
100118054	HAMPTON BAYS	NY		07/20/2023		6,160		6,042			6,042		12,202	12,202			
100132689	CHATSWORTH	CA		11/03/2023		12,669		(464)			(464)		12,204	12,204			
100101055	BROOKLYN	NY		04/28/2023		7,815		4,395			4,395		12,209	12,205		(5)	(5)
100082846	CORONA	CA		05/17/2022		14,091		(1,886)			(1,886)		12,206	12,206			
100170100	WESTFIELD	IN		10/08/2024		12,617		(408)			(408)		12,210	12,210			
100116766	BROOKLYN	NY		07/20/2023		6,767		5,443			5,443		12,210	12,210			
100112413	MCDONOUGH	GA		06/29/2023		5,624		6,587			6,587		12,211	12,211			
100116512	CONCORD	CA		07/20/2023		7,317		4,895			4,895		12,212	12,212			
100048019	RIVERSIDE	CA		11/20/2020		12,345		(131)			(131)		12,214	12,212		(1)	(1)
100078764	CAMARILLO	CA		01/31/2022		13,059		(847)			(847)		12,212	12,212			
100135684	STUDIO CITY	CA		11/09/2023		13,169		(956)			(956)		12,213	12,213			
100030811	STERLING	VA		04/09/2019		11,024		1,190			1,190		12,214	12,214			
100069908	NEWCASTLE	WA		09/01/2021		11,481		733			733		12,214	12,214			
100147543	LOS ANGELES	CA		04/03/2024		12,282		(67)			(67)		12,215	12,215			
100090128	LONDON	KY		01/13/2023		12,654		(439)			(439)		12,215	12,215			
100065477	LONG BEACH	CA		07/28/2021		12,906		(690)			(690)		12,216	12,216			
100120312	DELRAY BEACH	FL		08/18/2023		12,584		(363)			(363)		12,220	12,220			
100030840	BAYSIDE	NY		04/09/2019		8,725		3,499			3,499		12,224	12,224			
100068147	SAN DIEGO	CA		08/25/2021		12,430		(205)			(205)		12,225	12,225			
100133766	SCOTTSDALE	AZ		10/20/2023		12,146		82			82		12,228	12,228			
100151316	RICHMOND	TX		05/10/2024		11,452		776			776		12,228	12,228			
100067730	JERSEY CITY	NJ		09/23/2021		13,247		(1,012)			(1,012)		12,235	12,235			
100067415	CEDAR CITY	UT		09/23/2021		12,721		(486)			(486)		12,235	12,235			
100029949	VENTURA	CA		12/20/2018		11,535		704			704		12,239	12,239			
100144428	SAN JOSE	CA		03/07/2024		12,510		(270)			(270)		12,240	12,240			
100116362	REDWOOD CITY	CA		07/20/2023		3,942		8,299			8,299		12,241	12,241			
100081377	SEASIDE PARK	NJ		03/18/2022		11,310		931			931		12,241	12,241			
100083457	POMONA	CA		06/02/2022		12,277		(32)			(32)		12,245	12,245			
100102001	MURRIETA	CA		04/14/2023		13,361		(1,116)			(1,116)		12,246	12,246			
100113852	WESTON	FL		06/29/2023		11,576		671			671		12,246	12,246			
100147419	LOS ANGELES	CA		04/03/2024		13,079		(830)			(830)		12,249	12,249			
100071843	WASHINGTON	DC		10/14/2021		12,787		(528)			(528)		12,259	12,253		(6)	(6)
100119263	NORCROSS	GA		07/31/2023		12,090		164			164		12,254	12,254			
100048808	WHITTIER	CA		11/20/2020		13,245		(990)			(990)		12,255	12,255			
100081163	ANTIOCH	CA		03/18/2022		11,889		370			370		12,260	12,260			
100053940	BROOKLYN	NY		03/23/2021		13,588		(1,325)			(1,325)		12,263	12,263			
100031548	PETALUMA	CA		03/29/2019		10,416		1,849			1,849		12,265	12,265			
100079315	GATLINBURG	TN		03/17/2022		12,802		(533)			(533)		12,269	12,269			
100084767	AVENTURA	FL		08/02/2022		11,194		1,077			1,077		12,271	12,271			
100011650	CANYON LAKE	CA		03/08/2017		9,595		2,677			2,677		12,272	12,272			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100048663	SAN BRUNO	CA		11/20/2020		12,883		(610)			(610)		12,273	12,273			
100079199	PARK CITY	UT		02/24/2022		12,516		(241)			(241)		12,275	12,275			
100087529	BURBANK	CA		10/25/2022		10,724		1,552			1,552		12,276	12,276			
100031897	LONG BEACH	CA		03/29/2019		12,094		187			187		12,281	12,281			
100114206	PHARR	TX		06/29/2023		13,082		(797)			(797)		12,285	12,285			
100079129	ESCONDIDO	CA		02/24/2022		11,952		334			334		12,286	12,286			
100046524	SAN JOSE	CA		11/25/2020		12,678		(392)			(392)		12,286	12,286			
100014757	SAN ANTONIO	TX		10/30/2017		9,907		2,390			2,390		12,297	12,297			
100071851	ROCKY MOUNT	NC		10/14/2021		13,269		(970)			(970)		12,299	12,298			
100054415	ARLINGTON HEIGHTS	IL		03/23/2021		15,019		(2,720)			(2,720)		12,299	12,299			
100101573	JERSEY CITY	NJ		04/26/2023		12,345		(45)			(45)		12,299	12,299			
100100975	CLEARWATER	FL		04/28/2023		8,082		4,218			4,218		12,300	12,300			
100047347	HERMANTOWN	MN		11/20/2020		13,178		(874)			(874)		12,304	12,304			
100076839	MIAMI	FL		01/10/2022		12,646		(341)			(341)		12,305	12,305			
100080057	CHINO HILLS	CA		04/25/2022		11,253		1,055			1,055		12,308	12,308			
100047655	SALINAS	CA		11/20/2020		15,265		(2,953)			(2,953)		12,313	12,310		(3)	(3)
100082250	GALVESTON	TX		04/14/2022		12,363		(53)			(53)		12,310	12,310			
100135012	COLUMBUS	OH		10/30/2023		12,250		66			66		12,316	12,316			
100025857	BROOKLYN	NY		09/20/2018		11,800		516			516		12,316	12,316			
100079676	PARK CITY	UT		04/08/2022		12,232		85			85		12,316	12,316			
100135692	OGDEN	UT		11/09/2023		11,772		548			548		12,320	12,320			
100115826	FREDERICKSBURG	TX		07/20/2023		12,109		216			216		12,326	12,326			
100065424	HOLLISTER	CA		07/28/2021		12,630		(303)			(303)		12,326	12,326			
100109702	ORINDA	CA		06/16/2023		13,421		(1,094)			(1,094)		12,327	12,327			
100116621	CHINO	CA		07/20/2023		(14,807)		27,139			27,139		12,331	12,331			
100133095	PEMBROKE PINES	FL		11/29/2023		11,287		1,047			1,047		12,333	12,333			
100148238	LITTLE ROCK	AR		04/12/2024		12,198		136			136		12,334	12,334			
100067403	ENCINITAS	CA		09/23/2021		12,843		(506)			(506)		12,336	12,336			
100084698	LAKE STEVENS	WA		08/02/2022		11,627		709			709		12,336	12,336			
100136131	FAYETTEVILLE	GA		12/18/2023		13,058		(719)			(719)		12,339	12,339			
100100433	MIAMI	FL		04/27/2023		10,569		1,764			1,764		12,333	12,340		7	7
100120845	LAKE FOREST	IL		08/25/2023		11,895		447			447		12,343	12,343			
100046913	TAMPA	FL		11/20/2020		13,263		(920)			(920)		12,343	12,343			
100065542	FREDERICKSBURG	VA		07/28/2021		13,001		(653)			(653)		12,348	12,344		(5)	(5)
100115421	ORMOND BEACH	FL		07/17/2023		12,425		(79)			(79)		12,346	12,346			
100070896	STEPHENS CITY	VA		10/01/2021		12,679		(331)			(331)		12,348	12,348			
100081419	LOMITA	CA		03/18/2022		11,798		554			554		12,352	12,352			
100100788	SAN PABLO	CA		04/28/2023		9,823		2,530			2,530		12,352	12,352			
100078768	SPRING VALLEY	CA		01/31/2022		12,494		(141)			(141)		12,353	12,353			
100150018	COTO DE CAZA	CA		06/07/2024		13,385		(1,031)			(1,031)		12,354	12,354			
100060088	WOODLAND HILLS	CA		06/25/2021		12,637		(282)			(282)		12,355	12,355			
100032648	GALWAY	IRL		06/21/2019		13,506		(2,234)			(2,234)	399	11,671	12,355	(618)	1,302	684
100074391	MONTAUK	NY		12/02/2021		13,174		(817)			(817)		12,357	12,357			
100100739	PURCELLVILLE	VA		04/28/2023		10,031		2,329			2,329		12,360	12,360			
100062977	VIRGINIA BEACH	VA		07/01/2021		12,527		(166)			(166)		12,361	12,361			
100080794	LOS ANGELES	CA		03/15/2022		13,437		(1,074)			(1,074)		12,362	12,362			
100080462	HOLLYWOOD	FL		03/10/2022		13,473		(1,110)			(1,110)		12,363	12,363			
100054119	BRANSON	MO		03/23/2021		13,373		(1,008)			(1,008)		12,365	12,365			
100100873	GERMANTOWN	MD		04/28/2023		11,249		1,117			1,117		12,366	12,366			
100081880	WEST HILLS	CA		03/31/2022		12,958		(592)			(592)		12,366	12,366			
100042927	MIRAMAR	FL		05/28/2020		11,213		1,154			1,154		12,367	12,367			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109784	ALTADENA	CA		08/04/2023		12,740		(365)			(365)		12,375	12,375			
100084394	EDISTO ISLAND	SC		08/12/2022		11,077		1,306			1,306		12,384	12,375		(8)	(8)
100135955	KEY COLONY BEACH	FL		11/15/2023		12,800		(423)			(423)		12,376	12,376			
100103217	PALM SPRINGS	CA		04/26/2023		13,152		(774)			(774)		12,379	12,379			
100081025	NAPA	CA		03/18/2022		11,564		818			818		12,382	12,382			
100067400	WALNUT CREEK	CA		09/23/2021		13,330		(947)			(947)		12,383	12,383			
100068238	WASHINGTON	DC		08/25/2021		12,518		(133)			(133)		12,385	12,385			
100149577	MAMARONECK	NY		04/26/2024		12,733		(345)			(345)		12,388	12,388			
100025943	MIAMI	FL		09/20/2018		12,298		92			92		12,390	12,389		(1)	(1)
100114618	WATERTOWN	MA		06/29/2023		11,771		618			618		12,389	12,389			
100127623	MARYSVILLE	WA		09/08/2023		12,237		155			155		12,392	12,392			
100048717	MABELVALE	AR		11/20/2020		13,370		(977)			(977)		12,393	12,393			
100116305	BENJAMIN	UT		07/20/2023		6,691		5,703			5,703		12,394	12,394			
100152019	BEVERLY HILLS	CA		05/14/2024		13,757		(1,363)			(1,363)		12,394	12,394			
100068200	CAMARILLO	CA		08/25/2021		12,398							12,397	12,397			
100129430	CYPRESS	CA		09/29/2023		12,534		(135)			(135)		12,399	12,399			
100100742	BOCA RATON	FL		04/28/2023		12,706		(306)			(306)		12,400	12,400			
100087185	LOS ANGELES	CA		10/25/2022		11,449		952			952		12,401	12,401			
100140612	CHAPEL HILL	NC		01/19/2024		13,128		(725)			(725)		12,403	12,403			
100170172	PORT HURON	MI		10/08/2024		12,636		(232)			(232)		12,404	12,404			
100137971	OMAHA	NE		12/13/2023		12,583		(177)			(177)		12,405	12,405			
3410000575	PRINCETON JUNCTION	NJ		10/23/2024		12,406							12,406	12,406			
100024445	TAYLOR	MI		09/20/2018		9,835		2,571			2,571		12,407	12,407			
100088328	VERO BEACH	FL		01/06/2023		12,659		(249)			(249)		12,410	12,410			
100100368	CORONA	NY		04/27/2023		10,677		1,737			1,737		12,415	12,415			
100144322	ENCINO	CA		03/07/2024		14,400		(1,985)			(1,985)		12,415	12,415			
100014539	EAST QUOGUE	NY		09/27/2017		8,951		3,465			3,465		12,416	12,416			
100079991	FONTANA	CA		04/25/2022		12,253		164			164		12,417	12,417			
100038476	DUBLIN	IRL		09/27/2019		7,630		5,342			5,342	(81)	12,891	12,418	(199)	(274)	(473)
100081417	FREMONT	CA		03/18/2022		11,682		738			738		12,420	12,420			
100113526	TRUSSVILLE	AL		06/29/2023		12,002		422			422		12,424	12,424			
100033023	DUBLIN	IRL		06/21/2019		14,643		(1,959)			(1,959)	390	13,074	12,425	(583)	(66)	(649)
100144087	LAWRENCEVILLE	GA		03/07/2024		12,700		(271)			(271)		12,429	12,429			
100048233	PERRIS	CA		11/20/2020		12,399		31			31		12,430	12,430			
100080032	CORONA	CA		04/08/2022		12,901		(470)			(470)		12,430	12,430			
100080193	DAVIE	FL		02/25/2022		13,538		(1,097)			(1,097)		12,441	12,433		(8)	(8)
100112762	LOS ANGELES AREA	CA		06/29/2023		5,074		7,360			7,360		12,435	12,435			
100023547	REDMOND	WA		09/04/2018		13,094		(657)			(657)		12,436	12,436			
100115703	GLASSBORO	NJ		07/20/2023		12,303		141			141		12,444	12,439		(5)	(5)
100120036	CLINTON	CT		08/11/2023		12,686		(242)			(242)		12,444	12,440		(4)	(4)
100103633	MIRAMAR	FL		05/08/2023		12,569		(127)			(127)		12,442	12,442			
100025502	LOS ANGELES	CA		09/20/2018		12,159		285			285		12,445	12,445			
100101082	BROOKLYN	NY		04/28/2023		9,759		2,688			2,688		12,447	12,447			
100081135	ELKRIDGE	MD		03/18/2022		11,347		1,101			1,101		12,448	12,448			
100139338	VICTORVILLE	CA		12/28/2023		12,528		(80)			(80)		12,448	12,448			
100110219	MIAMI	FL		06/30/2023		12,574		(120)			(120)		12,454	12,449		(6)	(6)
100126578	LAKE WORTH	FL		08/30/2023		13,885		(1,436)			(1,436)		12,449	12,449			
100118931	LOS ANGELES	CA		07/27/2023		12,246		209			209		12,456	12,456			
100068167	SAN JOSE	CA		08/25/2021		12,751		(294)			(294)		12,457	12,457			
100055468	JERSEY CITY	NJ		03/23/2021		13,666		(1,207)			(1,207)		12,459	12,459			
100140104	WINTER HAVEN	FL		01/09/2024		12,150		311			311		12,460	12,460			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116201	BEVERLY HILLS	CA		07/20/2023		5,832		6,629			6,629		12,461	12,461			
100065408	LOS ANGELES	CA		07/28/2021		13,071		(604)			(604)		12,467	12,467			
100079757	ANTIOCH	CA		04/08/2022		12,166		301			301		12,468	12,468			
100065471	INDIO	CA		07/28/2021		13,278		(810)			(810)		12,468	12,468			
100090990	SHERWOOD	OR		01/31/2023		13,048		(581)			(581)		12,468	12,468			
100100430	MARLBOROUGH	MA		04/27/2023		10,459		2,016			2,016		12,475	12,475			
100117532	SAN JOSE	CA		07/20/2023		(10,620)		23,099			23,099		12,479	12,479			
100103288	LOS ANGELES	CA		04/27/2023		12,937		(458)			(458)		12,480	12,480			
100000189	AURORA	CO		09/27/2016		13,693		(1,211)			(1,211)		12,482	12,482			
100031561	LAS VEGAS	NV		03/29/2019		12,156		327			327		12,483	12,483			
100140614	DAWSONVILLE	GA		01/19/2024		12,874		(390)			(390)		12,484	12,484			
100023905	LANCASTER	PA		09/10/2018		12,589		(104)			(104)		12,485	12,485			
100150956	DORAL	FL		05/08/2024		12,675		(188)			(188)		12,487	12,487			
100132543	PHOENIX	AZ		11/03/2023		11,758		729			729		12,487	12,487			
100119569	ALMERE	NLD		07/28/2023		12,861						(19)	12,842	12,488	(354)		(354)
100028635	BONNEY LAKE	WA		10/26/2018		11,081		1,409			1,409		12,491	12,491			
100116794	POMONA	CA		07/20/2023		6,972		5,521			5,521		12,493	12,493			
100117143	SYOSSET	NY		07/20/2023		8,227		4,267			4,267		12,494	12,494			
100101584	ROCK HILL	SC		04/26/2023		12,661		(167)			(167)		12,494	12,494			
100065373	HOUSTON	TX		07/28/2021		13,268		(773)			(773)		12,495	12,495			
100102836	(WOODLAND HILLS AREA) LOS ANGE	CA		06/22/2023		13,357		(860)			(860)		12,497	12,497			
100172368	PICO RIVERA	CA		10/23/2024		12,953		(454)			(454)		12,499	12,499			
100047410	SALEM	MA		11/20/2020		14,396		(1,896)			(1,896)		12,500	12,500			
100173102	SOUTH PLAINFIELD	NJ		10/30/2024		12,736		(236)			(236)		12,500	12,500			
100080430	NORTH HILLS	CA		03/10/2022		12,241		259			259		12,500	12,500			
100029548	SAN FRANCISCO	CA		10/26/2018		11,816		689			689		12,505	12,505			
100161014	BERRIEN SPRGS	MI		07/24/2024		13,015		(509)			(509)		12,506	12,506			
100115115	BEVERLY HILLS AREA LOS ANGELE	CA		07/17/2023		13,421		(914)			(914)		12,507	12,507			
100153149	CHICAGO	IL		05/28/2024		7,464		5,049			5,049		12,512	12,512			
100135039	COLUMBUS	OH		10/30/2023		12,440		78			78		12,518	12,518			
100014652	ELKRIDGE	MD		09/27/2017		12,255		266			266		12,520	12,520			
100118850	CLOVIS	CA		08/30/2023		13,716		(1,192)			(1,192)		12,524	12,524			
100079637	PONTE VEDRA BEACH	FL		04/08/2022		13,461		(935)			(935)		12,526	12,526			
100087287	TUCSON	AZ		10/25/2022		10,362		2,167			2,167		12,529	12,529			
100024948	BRONX	NY		09/20/2018		11,537		993			993		12,530	12,530			
100067398	ORLANDO	FL		09/23/2021		12,992		(462)			(462)		12,530	12,530			
100120870	SHERMAN OAKS	CA		08/28/2023		12,971		(439)			(439)		12,531	12,531			
100043789	CHICAGO	IL		08/13/2020		11,753		780			780		12,534	12,534			
100084929	DICKINSON	TX		09/29/2022		12,339		202			202		12,541	12,541			
100031067	CHULA VISTA	CA		03/29/2019		11,275		1,270			1,270		12,544	12,544			
100116842	ONTARIO	CA		07/20/2023		7,028		5,518			5,518		12,546	12,546			
100057590	ALTADENA	CA		06/30/2021		13,417		(870)			(870)		12,547	12,547			
100136434	PALM COAST	FL		11/20/2023		10,636		1,913			1,913		12,548	12,548			
100049922	LAS VEGAS	NV		11/20/2020		12,904		(354)			(354)		12,550	12,550			
100060195	SOUTH BOSTON	MA		06/25/2021		13,049		(498)			(498)		12,551	12,551			
100044512	OAKLEY	CA		11/19/2020		12,213		338			338		12,551	12,551			
100118673	CHATSWORTH	CA		07/25/2023		14,022		(1,469)			(1,469)		12,553	12,553			
100111873	AMERICUS	GA		06/29/2023		8,895		3,660			3,660		12,555	12,555			
100079112	HUNTSVILLE	TX		02/24/2022		12,991		(432)			(432)		12,559	12,559			
100068171	HAWTHORNE	CA		08/25/2021		13,071		(509)			(509)		12,562	12,562			
100116338	LOS ANGELES	CA		07/20/2023		6,190		6,375			6,375		12,565	12,565			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078407	FONTANA	CA		02/10/2022		12,688		(121)			(121)		12,567	12,567			
100011851	LOXAHATCHEE	FL		03/08/2017		11,298		1,270			1,270		12,568	12,568			
100168730	EUGENE	OR		09/26/2024		13,210		(641)			(641)		12,569	12,569			
100140987	SHERMAN OAKS	CA		01/26/2024		12,744		(172)			(172)		12,572	12,572			
100078719	COOLIDGE	AZ		02/25/2022		13,720		(1,147)			(1,147)		12,573	12,573			
100148928	MELISSA	TX		04/17/2024		13,099		(525)			(525)		12,574	12,574			
100026952	NORTH KINGSTOWN	RI		09/26/2018		10,275		2,301			2,301		12,576	12,576			
100083822	RIVERVIEW	FL		07/12/2022		13,023		(444)			(444)		12,578	12,578			
100031972	MIRAMAR	FL		03/29/2019		11,837		742			742		12,579	12,579			
100147442	SAN JUAN CAPISTRANO	CA		04/03/2024		13,838		(1,254)			(1,254)		12,584	12,584			
100157741	SAN MARCOS	CA		07/02/2024		13,072		(485)			(485)		12,587	12,587			
100057597	VANCOUVER	WA		06/30/2021		13,068		(472)			(472)		12,597	12,597			
100120244	VENICE	CA		08/18/2023		13,135		(539)			(539)		12,597	12,597			
100047902	DELRAY BEACH	FL		11/20/2020		13,591		(994)			(994)		12,597	12,597			
100117307	EASTVALE	CA		07/20/2023		6,932		5,669			5,669		12,602	12,602			
100103354	DEN HAAG	NLD		04/28/2023		12,927						(23)	12,904	12,602	(303)		(303)
100100333	PLANTATION	FL		04/27/2023		9,886		2,716			2,716		12,602	12,602			
100127074	UPPER MARLBOR	MD		08/30/2023		8,710		3,894			3,894		12,604	12,604			
100078464	BROOKLYN	NY		01/25/2022		11,968		639			639		12,606	12,606			
100080806	LAS VEGAS	NV		03/15/2022		13,066		(459)			(459)		12,607	12,607			
100132350	CHINO	CA		11/03/2023		11,084		1,524			1,524		12,608	12,608			
100128451	WALLOON LAKE	MI		09/15/2023		14,360		(1,762)			(1,762)		12,598	12,610		13	13
100114835	WEST GLACIER	MT		07/10/2023		12,005		612			612		12,618	12,612		(6)	(6)
100084750	SEATTLE	WA		08/02/2022		12,659		(44)			(44)		12,615	12,615			
100068459	BOISE	ID		08/25/2021		12,963		(348)			(348)		12,615	12,615			
100119512	ANNA	TX		07/28/2023		13,097		(482)			(482)		12,615	12,615			
100100986	FONTANA	CA		04/28/2023		9,610		3,008			3,008		12,618	12,618			
100119436	LITTLE ELM	TX		07/31/2023		12,559		60			60		12,619	12,619			
100082274	DENVER	CO		04/14/2022		13,790		(1,164)			(1,164)		12,626	12,621		(5)	(5)
100026658	VALLEY STREAM	NY		09/26/2018		8,610		4,012			4,012		12,622	12,622			
100117124	VALLEY STREAM	NY		07/20/2023		9,117		3,508			3,508		12,626	12,626			
100043375	FELTON	CA		08/13/2020		12,722		(94)			(94)		12,628	12,628			
100079752	DANBURY	CT		04/08/2022		12,685		(56)			(56)		12,629	12,629			
100060171	POST FALLS	ID		06/25/2021		13,355		(723)			(723)		12,632	12,632			
100080353	ALHAMBRA	CA		02/28/2022		13,172		(540)			(540)		12,632	12,632			
100081941	UDEN	NLD		03/30/2022		12,705						128	12,833	12,634	(199)		(199)
100132569	DANVILLE	CA		11/03/2023		3,962		8,675			8,675		12,637	12,637			
100068220	TEMPE	AZ		08/25/2021		12,963		(324)			(324)		12,639	12,639			
100119859	CLIFTON TOWNSHIP	PA		08/10/2023		13,180		(533)			(533)		12,647	12,647			
100081199	BOSTON	MA		03/18/2022		12,080		567			567		12,647	12,647			
100131910	AUSTIN	TX		10/13/2023		12,722		(71)			(71)		12,651	12,651			
100113363	LARGO	FL		06/29/2023		8,503		4,153			4,153		12,656	12,656			
100132466	LIVERMORE	CA		11/03/2023		11,890		767			767		12,658	12,658			
100065739	CHARLESTON	SC		07/28/2021		13,340		(682)			(682)		12,658	12,658			
100013936	SOLEDAD	CA		05/25/2017		12,277		384			384		12,661	12,661			
100148351	FORT WORTH	TX		04/12/2024		11,900		761			761		12,661	12,661			
100118744	SAN JOSE	CA		07/25/2023		13,879		(1,217)			(1,217)		12,662	12,662			
100108901	MOORESVILLE	NC		05/31/2023		13,177		(515)			(515)		12,662	12,662			
100076492	GREENWICH	CT		12/21/2021		14,332		(1,669)			(1,669)		12,663	12,663			
100034727	WICKLOW	IRL		06/21/2019		13,754		(819)			(819)	382	13,317	12,664	(595)	(58)	(653)
100084919	AUSTIN	TX		09/29/2022		13,217		(552)			(552)		12,665	12,665			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132124	SAINT AUGUSTINE	FL		10/13/2023		13,016		(351)			(351)		12,666	12,666			
100050230	INDIANAPOLIS	IN		11/20/2020		16,524		(3,856)			(3,856)		12,669	12,669			
100060085	GRANITE BAY	CA		06/25/2021		13,086		(417)			(417)		12,669	12,669			
100065407	LOS ANGELES	CA		07/28/2021		13,284		(613)			(613)		12,671	12,671			
100080361	LOS ANGELES	CA		02/28/2022		12,811		(138)			(138)		12,673	12,673			
100112771	ROSEDALE	NY		06/29/2023		10,836		1,838			1,838		12,674	12,674			
100140758	LITTLE NECK	NY		01/22/2024		13,333		(658)			(658)		12,675	12,675			
100112292	WALDORF	MD		06/29/2023		12,064		613			613		12,677	12,677			
100055743	KANSAS CITY	MO		03/23/2021		12,690		(11)			(11)		12,678	12,678			
100143695	BRADENTON BEACH	FL		02/22/2024		13,622		(944)			(944)		12,678	12,678			
100043038	PLANTATION	FL		05/28/2020		12,920		(241)			(241)		12,680	12,680			
100066383	JACKSON	NJ		08/02/2021		12,736		(54)			(54)		12,682	12,682			
100055773	FAIR LAWN	NJ		03/23/2021		12,847		(156)			(156)		12,691	12,691			
100018338	PHOENIX	AZ		06/27/2018		12,892		(199)			(199)		12,694	12,694			
100050282	CHICAGO	IL		11/20/2020		14,357		(1,662)			(1,662)		12,696	12,696			
100113562	CHICAGO	IL		06/29/2023		6,963		5,736			5,736		12,699	12,699			
100119938	MACUNGIE	PA		08/10/2023		13,114		(414)			(414)		12,700	12,702		2	2
100108930	BLAINE	WA		05/31/2023		13,445		(741)			(741)		12,704	12,704			
100060467	EL CAJON	CA		06/01/2021		12,621		83			83		12,704	12,704			
100080507	WEEHAWKEN	NJ		03/10/2022		14,021		(1,293)			(1,293)		12,729	12,706		(23)	(23)
100138245	DAYTON	TX		12/14/2023		12,846		(138)			(138)		12,708	12,708			
100137889	FLOWER MOUND	TX		12/08/2023		13,378		(668)			(668)		12,709	12,709			
100141301	CLIFTON HEIGHT	PA		01/30/2024		13,255		(545)			(545)		12,710	12,710			
100067769	WEST HARTFORD	CT		09/23/2021		13,678		(964)			(964)		12,713	12,713		(1)	(1)
100055897	RENO	NV		03/26/2021		13,621		(907)			(907)		12,713	12,713			
100014304	TEANECK	NJ		09/27/2017		9,012		3,704			3,704		12,716	12,716			
100085040	AMSTERDAM/AMSTELVEEN	NLD		07/27/2022		13,144						(1,101)	12,043	12,718	674		674
100119897	MIRAMAR	FL		08/10/2023		12,142		575			575		12,718	12,718			
100087334	BAKERSFIELD	CA		10/25/2022		11,337		1,385			1,385		12,722	12,722			
100082297	POMPANO BEACH	FL		04/14/2022		13,406		(683)			(683)		12,723	12,723			
100116709	UNION CITY	CA		07/20/2023		(15,679)		28,404			28,404		12,725	12,725			
100148538	VIRGINIA BEACH	VA		04/12/2024		12,998		(271)			(271)		12,727	12,727			
100080937	GLENDALE	CA		04/01/2022		13,601		(867)			(867)		12,734	12,729		(6)	(6)
100000250	JERSEY CITY	NJ		09/27/2016		11,171		1,564			1,564		12,735	12,735			
100081359	NASHVILLE	TN		03/18/2022		12,434		312			312		12,746	12,746			
100118920	FRISCO	TX		07/27/2023		13,713		(966)			(966)		12,748	12,748			
100088875	PORT SAINT LUCIE	FL		11/15/2022		12,932		(183)			(183)		12,749	12,749			
100114759	SEABROOK	NH		07/07/2023		13,202		(452)			(452)		12,750	12,750			
100067710	SAN RAMON	CA		09/23/2021		12,617		133			133		12,750	12,750			
100148163	STUDIO CITY	CA		05/15/2024		13,865		(1,116)			(1,116)		12,750	12,750			
100091002	COMPTON	CA		01/31/2023		13,781		(1,030)			(1,030)		12,750	12,750			
100046924	CRANBERRY TWP	PA		11/20/2020		13,657		(905)			(905)		12,752	12,752			
100090001	NAPLES	FL		01/13/2023		10,484		2,269			2,269		12,753	12,753			
100112938	SHADOW HILLS	CA		06/29/2023		10,371		2,385			2,385		12,756	12,756			
100133069	COTO DE CAZA	CA		11/29/2023		12,574		185			185		12,759	12,759			
100116303	CORONA	CA		07/20/2023		7,738		5,024			5,024		12,762	12,762			
100150049	RANCHO CUCAMONGA	CA		06/14/2024		12,844		(520)			(520)		12,325	12,763		438	438
100112453	BELLEROSE	NY		06/29/2023		8,990		3,777			3,777		12,767	12,767			
100076535	RENO	NV		01/04/2022		13,406		(638)			(638)		12,767	12,767			
100014676	SAN GABRIEL	CA		09/27/2017		12,544		224			224		12,768	12,768			
100054530	SUSSEX	NJ		03/23/2021		14,754		(1,982)			(1,982)		12,772	12,772			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082622	GRANADA HILLS	CA		04/14/2022		13,186		(409)			(409)		12,777	12,777			
100118984	KINGSBURG	CA		07/27/2023		13,283		(507)			(507)		12,777	12,777			
100112078	CHICAGO	IL		06/29/2023		12,303		479			479		12,782	12,782			
100138049	DANBURY	CT		12/13/2023		13,027		(245)			(245)		12,782	12,782			
100088275	PORT WASHINGTON	NY		10/17/2022		13,411		(627)			(627)		12,784	12,784			
100043523	TORRANCE	CA		08/13/2020		13,464		(679)			(679)		12,785	12,785			
100108316	LOS ANGELES	CA		05/24/2023		13,142		(355)			(355)		12,787	12,787			
100110302	BALTIMORE	MD		06/30/2023		13,056		(269)			(269)		12,787	12,787			
4010053994	BEACHWOOD	NJ		07/27/2023		13,558		(770)			(770)		12,788	12,788			
100079834	PASCO	WA		04/25/2022		12,633		157			157		12,789	12,789			
4010054947	TRENTON	NJ		07/27/2023		13,722		(924)			(924)		12,798	12,798			
100109734	MIAMI	FL		06/16/2023		13,301		(502)			(502)		12,799	12,799			
100089393	SPRING	TX		11/17/2022		13,673		(873)			(873)		12,800	12,800			
100057513	CONCORD	CA		06/30/2021		13,238		(437)			(437)		12,801	12,801			
100137604	AUSTIN	TX		12/08/2023		13,193		(390)			(390)		12,803	12,803			
100079452	CARPINTERIA	CA		03/17/2022		12,263		544			544		12,808	12,808			
100023610	ANSONIA	CT		09/04/2018		13,441		(632)			(632)		12,808	12,808			
100081447	RICHMOND	TX		03/18/2022		11,675		1,133			1,133		12,808	12,808			
100081944	AMSTERDAM	NLD		03/30/2022		13,071						130	13,201	12,810	(391)		(391)
100055035	BROOKLYN	NY		03/23/2021		15,836		(3,023)			(3,023)		12,813	12,813			
100060097	PLAYA DEL REY	CA		06/25/2021		12,655		161			161		12,815	12,815			
100068159	DALY CITY	CA		08/25/2021		13,209		(387)			(387)		12,822	12,818		(4)	(4)
100071892	THOUSAND OAKS	CA		11/19/2021		14,388		(1,587)			(1,587)		12,801	12,819		18	18
100067434	EUREKA	CA		09/23/2021		13,414		(588)			(588)		12,827	12,827			
100100381	DIX HILLS	NY		04/27/2023		9,282		3,545			3,545		12,827	12,827			
100089029	LOS ANGELES	CA		11/04/2022		13,304		(475)			(475)		12,829	12,829			
100117668	BUENA PARK	CA		07/20/2023		12,853		(23)			(23)		12,830	12,830			
100116622	LOS ANGELES	CA		07/20/2023		(16,500)		29,334			29,334		12,834	12,834			
100075927	LAKE FOREST PARK	WA		01/07/2022		13,122		(285)			(285)		12,837	12,837			
100154793	BAKERSFIELD	CA		07/19/2024		12,637		201			201		12,838	12,838			
100131715	AMELIA COURT HOUSE	VA		10/06/2023		12,725		114			114		12,839	12,839			
100086700	SHERMAN OAKS	CA		09/30/2022		12,860		(20)			(20)		12,841	12,841			
100079867	SEATTLE	WA		04/25/2022		13,735		(895)			(895)		12,841	12,841			
100119622	CORONA	CA		07/31/2023		13,623		(779)			(779)		12,843	12,843			
100078397	SAN DIEGO	CA		02/10/2022		13,492		(648)			(648)		12,844	12,844			
100083008	THOUSAND OAKS	CA		05/05/2022		13,765		(916)			(916)		12,849	12,849			
100136584	BAKERSFIELD	CA		11/22/2023		13,500		(647)			(647)		12,854	12,854			
100080223	BRONX	NY		02/25/2022		13,652		(796)			(796)		12,857	12,857			
100135192	BURBANK	CA		11/07/2023		13,294		(436)			(436)		12,858	12,858			
100054905	HARVEST	AL		03/23/2021		13,330		(465)			(465)		12,865	12,865			
100108494	ENCINO	CA		05/25/2023		13,157		(291)			(291)		12,866	12,866			
100076679	BRADENTON	FL		12/30/2021		13,734		(866)			(866)		12,868	12,868			
100133476	HACKENSACK	NJ		10/19/2023		13,943		(1,074)			(1,074)		12,869	12,869			
100082891	HOUSTON	TX		05/17/2022		13,716		(847)			(847)		12,869	12,869			
100011633	BOWIE	MD		03/08/2017		10,507		2,365			2,365		12,873	12,873			
100079022	NORTH LAS VEGAS	NV		02/24/2022		13,339		(457)			(457)		12,882	12,874		(8)	(8)
100064984	IDAHO FALLS	ID		07/14/2021		13,581		(642)			(642)		12,939	12,876		(63)	(63)
100029769	SEAL BEACH	CA		10/26/2018		12,259		617			617		12,876	12,876			
100068500	ONTARIO	CA		08/25/2021		13,245		(366)			(366)		12,879	12,879			
100116640	DALY CITY	CA		07/20/2023		6,749		6,131			6,131		12,881	12,881			
100156823	LA JOLLA	CA		06/27/2024		13,806		(921)			(921)		12,885	12,885			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117013	JAMAICA	NY		07/20/2023		7,680		5,209			5,209		12,889	12,889			
100117492	NORTHRIDGE AREA LOS ANGELES	CA		07/20/2023		11,412		1,479			1,479		12,890	12,890			
100079824	VALENCIA	CA		04/08/2022		11,215		1,676			1,676		12,891	12,891			
100074407	WESTON	FL		12/02/2021		13,561		(669)			(669)		12,892	12,892			
100014481	ROSEMEAD	CA		09/27/2017		14,219		(1,321)			(1,321)		12,897	12,897			
100061860	BRONX	NY		07/01/2021		13,048		(148)			(148)		12,899	12,899			
100144491	SOUTHLAKE	TX		04/26/2024		14,468		(1,565)			(1,565)		12,903	12,903			
100134457	BROOKLYN	NY		10/30/2023		13,386		(483)			(483)		12,903	12,903			
100101083	BROOKLYN	NY		04/28/2023		9,805		3,098			3,098		12,904	12,904			
100044484	WILLIAMS	CA		11/19/2020		12,929		(22)			(22)		12,907	12,907			
100127036	PITTSBURGH	PA		08/30/2023		9,804		3,106			3,106		12,909	12,909			
100033163	GALWAY	IRL		06/21/2019		13,241						377	13,618	12,911	(605)	(101)	(707)
100153078	SAN JUAN CAPISTRANO	CA		06/27/2024		13,759		(848)			(848)		12,911	12,911			
100127573	PINELLAS PARK	FL		09/08/2023		12,185		731			731		12,915	12,915			
100067913	ESTES PARK	CO		09/23/2021		13,458		(542)			(542)		12,916	12,916			
100112476	CHINO VALLEY	AZ		06/29/2023		10,935		1,983			1,983		12,917	12,917			
100048431	VIRGINIA BEACH	VA		11/20/2020		14,961		(2,042)			(2,042)		12,920	12,920			
100028812	SADDLE BROOK	NJ		10/26/2018		11,753		1,167			1,167		12,920	12,920			
100115474	LOS ANGELES	CA		07/17/2023		13,904		(980)			(980)		12,924	12,924			
100043223	TARZANA	CA		08/13/2020		13,980		(1,054)			(1,054)		12,925	12,925			
100127340	WELLINGTON	KS		08/30/2023		12,612		314			314		12,926	12,926			
100079921	SANTA CLARITA	CA		04/25/2022		14,192		(1,265)			(1,265)		12,926	12,926			
100038626	DUBLIN	IRL		09/27/2019		8,114		5,348			5,348	(86)	13,376	12,929	(208)	(239)	(447)
100048011	GRASS VALLEY	CA		11/20/2020		13,956		(1,027)			(1,027)		12,929	12,929			
100153666	BIG BEAR LAKE	CA		05/31/2024		13,024		(95)			(95)		12,929	12,929			
100071883	SAN DIMAS	CA		11/05/2021		13,230		(296)			(296)		12,934	12,934			
100073534	VAN NUYS	CA		10/26/2021		13,559		(624)			(624)		12,934	12,934			
100027976	SOUTH GATE	CA		10/26/2018		12,777		158			158		12,935	12,935			
100107908	VILLA PARK	CA		06/29/2023		13,818		(894)			(894)		12,924	12,936		12	12
100081129	PHOENIX	AZ		03/18/2022		12,363		578			578		12,940	12,940			
100080925	JURUPA VALLEY	CA		04/22/2022		13,850		(906)			(906)		12,944	12,944			
100023543	FULLERTON	CA		09/04/2018		13,456		(511)			(511)		12,945	12,945			
100135850	RANCHO CUCAMONGA	CA		11/13/2023		13,542		(594)			(594)		12,947	12,947			
100113453	SAINT BONIFACIUS	MN		06/29/2023		10,133		2,818			2,818		12,951	12,951			
100079449	LONG BEACH	CA		03/17/2022		14,620		(1,667)			(1,667)		12,953	12,953			
100139547	HONOLULU	HI		12/28/2023		13,405		(452)			(452)		12,953	12,953			
100012436	CHINO	CA		04/28/2017		11,518		1,437			1,437		12,955	12,955			
100133708	NORTH PORT	FL		10/23/2023		11,933		1,146			1,146		13,079	12,956		(124)	(124)
100057957	RICHMOND	VA		06/30/2021		13,705		(747)			(747)		12,958	12,957		(1)	(1)
100126451	CONYERS	GA		08/30/2023		13,730		(771)			(771)		12,959	12,959			
100100398	BROOKLYN	NY		04/27/2023		9,981		2,979			2,979		12,960	12,960			
100120319	MORGANTON	GA		08/18/2023		13,260		(297)			(297)		12,963	12,963			
100133468	KYLE	TX		10/19/2023		13,537		(574)			(574)		12,963	12,963			
100067784	FT LAUDERDALE	FL		09/23/2021		14,244		(1,280)			(1,280)		12,964	12,964			
100140315	CUMMING	GA		01/18/2024		13,379		(414)			(414)		12,965	12,965			
100159683	PETOSKEY	MI		08/23/2024		14,196		(1,229)			(1,229)		12,968	12,968			
100017305	WEST LINN	OR		04/26/2018		13,083		(113)			(113)		12,969	12,969			
100129267	HENDERSON	NV		09/25/2023		13,955		(985)			(985)		12,969	12,969			
100080496	TEMPE	AZ		03/10/2022		13,879		(905)			(905)		12,974	12,974			
100115519	GRANITE BAY	CA		07/17/2023		13,953		(978)			(978)		12,974	12,974			
100112597	RICHMOND	VA		06/29/2023		12,227		751			751		12,978	12,978			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115963	GARLAND	TX		07/20/2023		13,227		(249)			(249)		12,978	12,978			
100090117	LAKEHILLS	TX		01/13/2023		13,839		(859)			(859)		12,979	12,979			
100081085	BELLINGHAM	WA		03/18/2022		12,458		525			525		12,983	12,983			
100137303	NEW YORK	NY		12/01/2023		13,951		(969)			(969)		12,983	12,983			
100102976	CORONA	CA		06/22/2023		13,198		(214)			(214)		12,984	12,984			
100074339	SAN LORENZO	CA		12/09/2021		13,481		(491)			(491)		12,990	12,990			
100108147	NEW MILFORD	NJ		05/24/2023		12,883		108			108		12,991	12,991			
100147310	GRONINGEN	NLD		03/27/2024		12,940							12,940	12,991	51		51
100082885	SAINT GEORGE	UT		05/17/2022		13,745		(754)			(754)		12,991	12,991			
100109311	KEY WEST	FL		06/12/2023		13,578		(585)			(585)		12,993	12,993			
100109393	SANTA ROSA BEACH	FL		06/13/2023		13,351		(356)			(356)		12,995	12,995			
100065765	GLENDORA	CA		07/28/2021		13,315		(315)			(315)		13,000	12,999			
100119928	HUNTINGTON BEACH	CA		08/10/2023		13,329		(325)			(325)		13,004	13,004			
100151649	ORLANDO	FL		05/10/2024		13,292		(284)			(284)		13,008	13,008			
100120661	NAPLES	FL		08/24/2023		13,744		(736)			(736)		13,008	13,008			
100114768	LAS VEGAS	NV		07/07/2023		13,571		(561)			(561)		13,010	13,010			
100080362	BONITA	CA		02/28/2022		13,482		(471)			(471)		13,011	13,011			
100025754	OPA LOCKA	FL		09/20/2018		10,296		2,719			2,719		13,015	13,015			
100128895	BOCA RATON	FL		09/21/2023		13,615		(596)			(596)		13,018	13,018			
100127699	VERO BEACH	FL		09/08/2023		13,760		(741)			(741)		13,019	13,019			
100137887	GREAT FALLS	VA		12/08/2023		14,068		(1,048)			(1,048)		13,020	13,020			
100116309	HOWARD BEACH	NY		07/20/2023		8,286		4,736			4,736		13,023	13,023			
100000498	ARLETA	CA		09/27/2016		10,986		2,037			2,037		13,023	13,023			
100074418	CHICAGO	IL		12/02/2021		14,407		(1,383)			(1,383)		13,024	13,024			
100108311	LOS ANGELES	CA		05/24/2023		14,064		(1,035)			(1,035)		13,029	13,029			
100084858	LOS ANGELES	CA		08/02/2022		12,225		807			807		13,033	13,033			
100055356	CHESTNUT RIDGE	NY		03/23/2021		13,806		(772)			(772)		13,033	13,033			
100076625	SACRAMENTO	CA		12/16/2021		13,717		(682)			(682)		13,035	13,035			
100138306	POCONO PINES	PA		12/18/2023		13,506		(466)			(466)		13,041	13,041			
100070412	BERKELEY	CA		09/23/2021		13,364		(313)			(313)		13,051	13,050			
100137108	GARLAND	TX		11/28/2023		13,615		(562)			(562)		13,053	13,053			
100132815	SYLMAR AREA LOS ANGELES	CA		11/03/2023		13,166		(113)			(113)		13,054	13,054			
100115337	SAINT AUGUSTINE	FL		07/17/2023		14,377		(1,318)			(1,318)		13,058	13,058			
100076362	ENCINITAS	CA		12/23/2021		15,720		(2,654)			(2,654)		13,067	13,067			
100044184	SAN PABLO	CA		08/19/2020		12,885		184			184		13,069	13,069			
100103384	WASHINGTON	MI		06/16/2023		13,984		(913)			(913)		13,071	13,071			
100148672	EAST HAMPTON	NY		04/16/2024		13,755		(683)			(683)		13,072	13,072			
100050387	WEST HILLS	CA		01/20/2021		12,965		113			113		13,078	13,072		(5)	(5)
100100790	FORT WASHINGTON	MD		04/28/2023		12,006		1,069			1,069		13,075	13,075			
100143486	LOS ANGELES	CA		02/21/2024		11,991		(1,272)			(1,272)		10,719	13,075		2,356	2,356
100081388	BOISE	ID		03/18/2022		12,317		768			768		13,085	13,085			
100147728	OCEAN ISLE BEACH	NC		04/05/2024		13,156		(69)			(69)		13,087	13,087			
100044053	CARSON	CA		08/19/2020		13,478		(390)			(390)		13,088	13,088			
100128536	EASTVALE	CA		09/18/2023		13,860		(211)			(211)		13,649	13,089		(560)	(560)
100115720	NORTH MYRTLE BEACH	SC		07/20/2023		13,556		(458)			(458)		13,097	13,093		(4)	(4)
100011777	SAUGUS	MA		03/08/2017		8,481		4,614			4,614		13,095	13,095			
100030169	CONCORD	CA		12/20/2018		11,977		1,120			1,120		13,096	13,096			
100112646	FRANKLIN	OH		06/29/2023		11,260		1,837			1,837		13,097	13,097			
100076077	NEW ORLEANS	LA		01/07/2022		13,710		(612)			(612)		13,097	13,097			
100081507	ROSWELL	GA		03/18/2022		11,804		1,294			1,294		13,098	13,098			
100079770	SAN FRANCISCO	CA		04/08/2022		13,387		(277)			(277)		13,110	13,110			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100043146	LIVERMORE	CA		05/28/2020		11,983		1,129			1,129		13,113	13,112		(1)	(1)
100077960	LIBERTY LAKE	WA		02/18/2022		13,343		(228)			(228)		13,115	13,115			
100031817	NORWALK	CA		03/29/2019		12,673		442			442		13,116	13,116			
100014112	FREDERICK	MD		05/25/2017		11,233		1,884			1,884		13,117	13,117			
100136668	PARADISE VALLEY	AZ		01/25/2024		14,293		(1,174)			(1,174)		13,119	13,119			
100160611	DOWNEY	CA		07/19/2024		13,405		(283)			(283)		13,121	13,121			
100117366	SAN JOSE	CA		07/20/2023		6,398		6,724			6,724		13,122	13,122			
100116290	ONTARIO	CA		07/20/2023		7,117		6,006			6,006		13,123	13,123			
100057245	MIAMI BEACH	FL		05/19/2021		14,366		(1,243)			(1,243)		13,123	13,123			
4010058785	MASTIC BEACH	NY		09/28/2023		14,522		(1,397)			(1,397)		13,125	13,125			
3410000559	ORLANDO	FL		09/24/2024		13,129							13,129	13,129			
100088102	TEMECULA	CA		10/25/2022		14,200		(1,062)			(1,062)		13,138	13,138			
100108217	NEW CARROLLTON	MD		05/24/2023		13,849		(710)			(710)		13,139	13,138		(1)	(1)
100034381	DUBLIN	IRL		06/21/2019		17,420		(3,896)			(3,896)	430	13,954	13,139	(745)	(70)	(815)
100057760	FRESNO	CA		06/30/2021		13,981		(842)			(842)		13,139	13,139			
100030180	OCEANSIDE	CA		12/20/2018		11,888		1,253			1,253		13,141	13,141			
100071633	BRAWLEY	CA		10/14/2021		13,671		(525)			(525)		13,146	13,141		(5)	(5)
100164776	SELBYVILLE	DE		08/26/2024		13,468		(326)			(326)		13,142	13,142			
100074389	BOLINAS	CA		12/02/2021		14,398		(1,256)			(1,256)		13,142	13,142			
100048492	BRENTWOOD	CA		11/20/2020		14,384		(1,240)			(1,240)		13,144	13,144			
100100371	EAST ELMHURST	NY		04/27/2023		11,599		1,546			1,546		13,145	13,145			
100055921	WASHINGTON	DC		03/26/2021		14,030		(884)			(884)		13,145	13,145			
100081139	PLANO	TX		03/18/2022		11,993		1,152			1,152		13,146	13,146			
100099917	SCOTTSDALE	AZ		03/28/2023		12,771		379			379		13,149	13,149			
100114919	ROSWELL	GA		07/13/2023		13,676		(526)			(526)		13,150	13,150			
100108206	MANASSAS	VA		05/24/2023		13,268		(115)			(115)		13,153	13,153			
100031963	EL CAJON	CA		03/29/2019		12,720		436			436		13,155	13,155			
100011726	MONTAUK	NY		03/08/2017		8,053		5,103			5,103		13,156	13,156			
100038777	MEATH	IRL		09/27/2019		8,391		5,283			5,283	(88)	13,587	13,163	(213)	(211)	(424)
100043117	WARWICK	NY		05/28/2020		12,612		551			551		13,163	13,163			
100063667	NORTH BELLMORE	NY		07/01/2021		12,994		169			169		13,163	13,163			
100043286	KELSO	WA		08/13/2020		14,328		(1,165)			(1,165)		13,164	13,164			
100085112	SCHIEDAM/VLAARDINGEN	NLD		07/27/2022		13,816						(1,075)	12,741	13,164	424		424
100076252	RALEIGH	NC		01/07/2022		13,591		(415)			(415)		13,176	13,165		(11)	(11)
100000541	VOORHEES	NJ		09/27/2016		12,422		744			744		13,167	13,167			
100031349	POMONA	CA		03/29/2019		12,510		659			659		13,169	13,169			
100116720	SEATTLE	WA		07/20/2023		(24,501)		37,674			37,674		13,172	13,172			
100024154	OAKLAND	CA		09/20/2018		13,361		(187)			(187)		13,174	13,174			
100079193	MIDDLETOWN	PA		02/24/2022		13,477		(302)			(302)		13,175	13,175			
100148440	MADERA	CA		04/12/2024		13,316		(140)			(140)		13,176	13,176			
100091710	HOUSTON	TX		03/24/2023		14,215		(1,050)			(1,050)		13,165	13,176		11	11
100134317	OCALA	FL		10/27/2023		13,423		(245)			(245)		13,178	13,178			
100136581	WOODLAND HILLS	CA		11/22/2023		14,404		(1,224)			(1,224)		13,179	13,179			
100068068	NAPLES	FL		09/23/2021		13,698		(519)			(519)		13,180	13,180			
100060090	CARLSBAD	CA		06/25/2021		13,626		(445)			(445)		13,181	13,181			
100028569	HUDSON	FL		10/26/2018		10,249		2,933			2,933		13,181	13,181			
100168555	JERSEY CITY	NJ		09/25/2024		13,559		(378)			(378)		13,182	13,182			
100136858	ANNA	TX		11/27/2023		12,539		649			649		13,188	13,188			
100144040	OCALA	FL		03/07/2024		13,197		(7)			(7)		13,190	13,190			
100079789	SAN DIEGO	CA		04/08/2022		10,360		2,830			2,830		13,190	13,190			
100082191	DULUTH	GA		04/14/2022		14,412		(1,220)			(1,220)		13,192	13,192			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10 Current Year's Other-Than-Temporary Impairment Recognized	11	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion		Capitalized Deferred Interest and Other							
100083076	BUENA PARK	CA		05/26/2022		11,099		2,094			2,094		13,193	13,193			
100112598	BAKERSFIELD	CA		06/29/2023		12,187		1,007			1,007		13,194	13,194			
100078772	LOS ANGELES	CA		01/31/2022		13,659		(465)			(465)		13,195	13,195			
100136117	LOS ANGELES	CA		12/18/2023		16,022		(2,827)			(2,827)		13,195	13,195			
100140785	NEWHALL	CA		01/22/2024		13,830		(630)			(630)		13,200	13,200			
100067726	SAN CLEMENTE	CA		09/23/2021		13,646		(445)			(445)		13,202	13,202			
100049246	WARWICK	NY		11/20/2020		15,223		(2,019)			(2,019)		13,204	13,204			
100062545	MT VERNON	NY		07/01/2021		13,447		(242)			(242)		13,205	13,205			
100055532	BLUE POINT	NY		03/23/2021		14,204		(990)			(990)		13,214	13,214			
100068145	NOVATO	CA		08/25/2021		13,276		(59)			(59)		13,216	13,216			
100091083	MALDEN	MA		01/31/2023		14,200		(981)			(981)		13,219	13,219			
100153264	HOLMES BEACH	FL		05/30/2024		13,466		(246)			(246)		13,220	13,220			
100161726	EL PASO	TX		07/30/2024		13,762		(540)			(540)		13,222	13,222			
100014674	FALLBROOK	CA		09/27/2017		12,548		676			676		13,224	13,224			
100028777	RIVERSIDE	CA		10/26/2018		12,504		723			723		13,228	13,228			
100130433	JACKSONVILLE	NC		09/28/2023		13,728		(498)			(498)		13,230	13,230			
100079595	SAN DIEGO	CA		04/25/2022		13,772		(538)			(538)		13,234	13,234			
100114607	OCEAN ISLE BEACH	NC		06/29/2023		14,961		(1,726)			(1,726)		13,235	13,235			
100047680	GRAND RAPIDS	MI		11/20/2020		13,387		(151)			(151)		13,236	13,236			
100150539	FISHING CREEK	MD		05/03/2024		13,320		(79)			(79)		13,241	13,241			
100071553	NORTHRIDGE	CA		10/14/2021		13,606		(362)			(362)		13,244	13,243		(1)	(1)
100133976	BOCA RATON	FL		10/25/2023		13,648		(404)			(404)		13,243	13,243			
100126925	SANTA CRUZ	CA		08/30/2023		11,532		1,712			1,712		13,244	13,244			
100079494	MATTHEWS	NC		04/08/2022		10,736		2,514			2,514		13,250	13,250			
100139032	FISHERS	IN		12/22/2023		13,227		23			23		13,250	13,250			
100126557	LA PLACE	LA		08/30/2023		12,740		510			510		13,250	13,250			
100114248	LOS ANGELES	CA		06/29/2023		13,170		80			80		13,251	13,251			
100116985	NEWARK	NJ		07/20/2023		5,789		7,466			7,466		13,256	13,256			
100071561	SEASIDE	CA		10/14/2021		14,258		(1,001)			(1,001)		13,257	13,257			
100141997	LAS VEGAS	NV		02/29/2024		14,675		(1,418)			(1,418)		13,257	13,257			
100140502	BOYNTON BEACH	FL		01/19/2024		14,161		(313)			(313)		13,848	13,259		(590)	(590)
100103367	TAHOMA	CA		06/16/2023		13,526		(255)			(255)		13,272	13,259		(12)	(12)
100078963	INDIANAPOLIS	IN		02/24/2022		13,518		(258)			(258)		13,260	13,260			
100079863	BAILEY	CO		04/08/2022		12,929		334			334		13,264	13,264			
100128047	HYATTSVILLE	MD		09/08/2023		12,375		889			889		13,265	13,265			
100113700	MILFORD	PA		06/29/2023		10,875		2,396			2,396		13,272	13,272			
100133721	ROSHARON	TX		10/23/2023		12,337		935			935		13,272	13,272			
100134665	GLENDALE	CA		10/30/2023		1,059		12,214			12,214		13,274	13,274			
100149029	LAGUNA NIGUEL	CA		04/19/2024		13,229		46			46		13,275	13,275			
100140123	CHARLOTTESVILLE	VA		01/09/2024		13,560		(284)			(284)		13,275	13,275			
100116650	DIAMOND BAR	CA		07/20/2023		6,907		6,369			6,369		13,276	13,276			
100087995	LOS ANGELES	CA		10/25/2022		13,465		(184)			(184)		13,281	13,281			
100029073	DOWNEY	CA		10/26/2018		12,397		893			893		13,290	13,288		(2)	(2)
100030415	CLAREMONT	CA		12/20/2018		9,204		4,086			4,086		13,289	13,289			
100070421	PORTLAND	OR		09/23/2021		13,950		(659)			(659)		13,291	13,291			
100116850	SELMA	CA		07/20/2023		12,183		1,108			1,108		13,292	13,292			
100119453	LA VERGNE	TN		07/31/2023		13,319		(16)			(16)		13,304	13,304			
100100802	SOUTH AMBOY	NJ		04/28/2023		12,848		463			463		13,311	13,311			
100132050	BOSTON	MA		10/13/2023		12,978		336			336		13,314	13,314			
100107854	WOODLAND	CA		06/29/2023		14,515		(1,201)			(1,201)		13,314	13,314			
100080431	HARBOR CITY	CA		03/10/2022		13,759		(445)			(445)		13,314	13,314			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100135400	OCEAN ISLE BEACH	NC		11/13/2023		12,153		1,161			1,161		13,314	13,314			
100140500	LOS ANGELES	CA		01/19/2024		15,948		(1,341)			(1,341)		14,608	13,319		(1,289)	(1,289)
100114765	BROOKLYN	NY		07/07/2023		14,666		(1,346)			(1,346)		13,320	13,320			
100136593	DENVER	CO		11/22/2023		12,811		513			513		13,324	13,324			
100066272	ELK GROVE	CA		08/02/2021		13,186		138			138		13,324	13,324			
100161446	POOLER	GA		07/30/2024		13,574		(245)			(245)		13,328	13,328			
100065453	WASHINGTON	DC		07/28/2021		13,321		9			9		13,330	13,329		(1)	(1)
100029691	CARSON	CA		10/26/2018		12,806		528			528		13,334	13,334			
100065247	COSTA MESA	CA		07/14/2021		13,333		2			2		13,335	13,335			
100025966	DELTONA	FL		09/20/2018		12,795		545			545		13,340	13,340			
100114781	SEATTLE	WA		07/07/2023		13,513		(173)			(173)		13,340	13,340			
100100424	CHATTANOOGA	TN		04/27/2023		11,765		1,580			1,580		13,345	13,345			
100108480	SARASOTA	FL		05/25/2023		14,280		(935)			(935)		13,345	13,345			
100108489	SARASOTA	FL		05/25/2023		14,280		(935)			(935)		13,345	13,345			
100079185	JAMAICA	NY		02/24/2022		13,846		(500)			(500)		13,346	13,346			
100116646	LOS ANGELES	CA		07/20/2023		6,926		6,421			6,421		13,347	13,347			
100080467	WEST COVINA	CA		03/10/2022		13,859		(510)			(510)		13,349	13,349			
100163615	CICERO	IL		08/15/2024		13,300		53			53		13,353	13,353			
100049294	COSTA MESA	CA		11/20/2020		13,832		(475)			(475)		13,357	13,354		(2)	(2)
100116814	(VAN NUYS AREA)LOS ANGELES	CA		07/20/2023		7,933		5,422			5,422		13,355	13,355			
100164290	KILLEEN	TX		08/21/2024		13,455		(98)			(98)		13,358	13,358			
100150769	AUSTIN	TX		05/07/2024		13,185		174			174		13,360	13,360			
100114062	WILMINGTON	NC		06/29/2023		12,883		481			481		13,364	13,364			
100141775	COLTS NECK	NJ		01/30/2024		13,955		(590)			(590)		13,365	13,365			
100067715	MADEIRA BEACH	FL		09/23/2021		13,021		348			348		13,369	13,369			
100055874	LOS ANGELES	CA		03/26/2021		14,434		(1,063)			(1,063)		13,371	13,371			
100118926	LOS ANGELES	CA		07/27/2023		14,194		(819)			(819)		13,374	13,374			
100067128	WASHINGTON	DC		08/02/2021		12,801		574			574		13,375	13,375			
100116429	SANTA ROSA	CA		07/20/2023		12,115		1,264			1,264		13,379	13,379			
100173789	MADERA	CA		10/30/2024		13,796		(416)			(416)		13,380	13,380			
100128873	HENDERSON	NV		09/21/2023		14,808		(1,425)			(1,425)		13,383	13,383			
100134380	LOS ANGELES	CA		10/27/2023		12,373		1,013			1,013		13,386	13,386			
100043171	ORLANDO	FL		05/28/2020		12,902		488			488		13,390	13,390			
100156656	LOS GATOS	CA		06/24/2024		13,826		(432)			(432)		13,394	13,394			
100102632	CUTLER BAY	FL		06/22/2023		14,703		(1,309)			(1,309)		13,395	13,395			
100081154	JACKSON	NJ		03/18/2022		13,165		244			244		13,408	13,408			
100151143	CALABASAS	CA		05/09/2024		14,387		(976)			(976)		13,411	13,411			
100076537	RESEDA	CA		01/04/2022		14,033		(622)			(622)		13,412	13,412			
100054397	NEW PALTZ	NY		03/23/2021		17,993		(4,580)			(4,580)		13,414	13,414			
100060087	OCEANSIDE	CA		06/25/2021		14,549		(1,133)			(1,133)		13,416	13,416			
100086733	SAN DIEGO	CA		09/30/2022		13,628		(208)			(208)		13,419	13,419			
100137122	GILBERT	AZ		11/28/2023		13,025		395			395		13,421	13,421			
100087343	MELVILLE	NY		10/25/2022		10,385		3,042			3,042		13,427	13,427			
100090899	SANTA CLARA	CA		01/31/2023		12,709		724			724		13,433	13,433			
100127189	WOODLAND HILLS	UT		08/30/2023		11,837		1,598			1,598		13,435	13,435			
100142707	LAS VEGAS	NV		02/08/2024		13,507		(71)			(71)		13,435	13,435			
100149000	VIRGINIA BEACH	VA		04/19/2024		13,711		(274)			(274)		13,437	13,437			
100116505	COVINA AREA	CA		07/20/2023		9,126		4,321			4,321		13,447	13,447			
100078454	SANTA CLARITA	CA		01/25/2022		15,538		(2,088)			(2,088)		13,450	13,450			
100101985	TAMPA	FL		04/14/2023		14,390		(932)			(932)		13,457	13,457			
100086040	BROOKLYN	NY		08/24/2022		50,628		(37,176)			(37,176)		13,453	13,464		11	11

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079579	LOS ANGELES	CA		04/25/2022		14,636		(1,170)			(1,170)		13,466	13,466			
100077816	BEVERLY HILLS	CA		01/14/2022		15,466		(2,000)			(2,000)		13,466	13,466			
100079444	OCEANSIDE	CA		03/17/2022		14,179		(712)			(712)		13,468	13,468			
100018450	OAKLAND	CA		06/27/2018		13,661		(179)			(179)		13,482	13,482			
100141213	RICHMOND	TX		01/30/2024		14,073		(591)			(591)		13,482	13,482			
100043050	ASTORIA	NY		05/28/2020		14,353		(867)			(867)		13,486	13,486			
100076719	SIMI VALLEY	CA		12/30/2021		13,980		(490)			(490)		13,491	13,491			
100068427	SAN PEDRO	CA		08/25/2021		14,731		(1,238)			(1,238)		13,494	13,494			
100113903	PARK RIDGE	NJ		06/29/2023		11,696		1,799			1,799		13,495	13,495			
100053580	PORT JEFFERSON STATION	NY		03/23/2021		13,898		(402)			(402)		13,496	13,496			
100081340	ROWLAND HEIGHTS	CA		03/18/2022		12,787		712			712		13,499	13,498		(1)	(1)
100076851	GRANADA HILLS	CA		12/27/2021		13,831		(332)			(332)		13,500	13,500			
100110022	PORT SAINT LUCIE	FL		06/23/2023		13,582		(81)			(81)		13,501	13,501			
100111374	ASTORIA	NY		06/29/2023		9,803		3,702			3,702		13,505	13,505			
100090748	HEWLETT	NY		01/09/2023		13,356		151			151		13,507	13,507			
100055899	POMONA	CA		03/26/2021		14,443		(935)			(935)		13,508	13,508			
100139307	SAVANNAH	GA		12/28/2023		13,784		(270)			(270)		13,514	13,514			
100080933	WOODLAND HILLS	CA		03/17/2022		13,480		36			36		13,516	13,516			
100089687	BREDA	NLD		11/29/2022		13,720						(930)	12,790	13,517	726		726
100086027	SACRAMENTO	CA		09/02/2022		14,876		(1,359)			(1,359)		13,517	13,517			
100074099	CHARLESTON	SC		12/09/2021		15,116		(1,598)			(1,598)		13,518	13,518			
100129300	LAWRENCEVILLE	GA		09/25/2023		13,726		(204)			(204)		13,521	13,521			
100086724	GRANADA HILLS	CA		09/30/2022		13,274		248			248		13,522	13,522			
100032036	PENNGROVE	CA		03/29/2019		13,080		445			445		13,525	13,525			
100047438	AURORA	CO		11/20/2020		13,842		(317)			(317)		13,525	13,525			
100115616	DALY CITY	CA		07/19/2023		14,046		(517)			(517)		13,530	13,530			
100080783	JACKSONVILLE	AR		03/15/2022		13,589		(59)			(59)		13,530	13,530			
100011862	SAN DIEGO	CA		03/08/2017		10,334		3,196			3,196		13,531	13,531			
100031849	CYPRESS	CA		03/29/2019		12,600		935			935		13,535	13,535			
100068187	LOS ANGELES	CA		08/25/2021		14,189		(650)			(650)		13,539	13,539			
100116856	OAKLAND	CA		07/20/2023		(4,171)		17,710			17,710		13,540	13,540			
100116799	LIVERMORE	CA		07/20/2023		(16,930)		30,472			30,472		13,543	13,543			
100116627	SAN FRANCISCO	CA		07/20/2023		6,689		6,855			6,855		13,544	13,544			
100023415	LAWRENCEVILLE	GA		08/16/2018		13,922		(376)			(376)		13,546	13,546			
100145267	UNITED KINGDOM	GBR		03/12/2024		(13,317)		26,912			26,912		13,595	13,548	(47)		(47)
100145268	UNITED KINGDOM	GBR		03/12/2024		(13,316)		26,911			26,911		13,595	13,548	(47)		(47)
100076071	SENOIA	GA		01/07/2022		14,302		(751)			(751)		13,550	13,550			
100086934	SILVER SPRING	MD		10/24/2022		14,229		(676)			(676)		13,553	13,553			
100116957	WEEHAWKEN	NJ		07/20/2023		6,392		7,164			7,164		13,556	13,556			
100034433	DUBLIN	IRL		06/21/2019		14,548		(521)			(521)	281	14,307	13,557	(518)	(232)	(750)
100078639	HARBOR CITY	CA		02/02/2022		14,786		(1,228)			(1,228)		13,558	13,558			
100110442	ROSHARON	TX		06/30/2023		12,544		1,016			1,016		13,560	13,560			
100057801	PALO ALTO	CA		06/30/2021		13,248		312			312		13,560	13,560			
100136018	SANTA MONICA	CA		11/16/2023		15,837		(2,273)			(2,273)		13,564	13,564			
100076684	PARK CITY	UT		12/16/2021		14,427		(861)			(861)		13,567	13,567			
100115903	HUTTO	TX		07/20/2023		14,056		(484)			(484)		13,571	13,568		(3)	(3)
403048025	BELLEVILLE	IL		11/04/2024		77,036		(63,462)			(63,462)		13,574	13,574			
100101839	YORBA LINDA	CA		04/06/2023		14,358		(778)			(778)		13,581	13,581			
100066119	MORRISTOWN	NJ		08/02/2021		13,566		17			17		13,583	13,583			
100100428	KING OF PRUSSIA	PA		04/27/2023		11,586		2,002			2,002		13,588	13,588			
100055905	JERSEY CITY	NJ		03/26/2021		14,568		(979)			(979)		13,589	13,589			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070456	HALLANDALE BEACH	FL		09/23/2021		14,598		(1,002)			(1,002)		13,596	13,592		(4)	(4)
100117692	COLUMBIA	SC		07/20/2023		9,290		4,303			4,303		13,593	13,593			
100153161	HAYDEN	ID		05/28/2024		8,312		5,282			5,282		13,594	13,594			
100030944	HERNANDO	FL		04/09/2019		12,013		1,582			1,582		13,594	13,594			
100084797	KEY WEST	FL		08/02/2022		13,292		304			304		13,595	13,595			
100079718	SAN DIEGO	CA		04/08/2022		11,128		2,468			2,468		13,597	13,597			
100024865	STATEN ISLAND	NY		09/20/2018		11,549		2,054			2,054		13,603	13,599		(3)	(3)
100132732	AUSTIN	TX		11/03/2023		14,879		(1,270)			(1,270)		13,609	13,609			
100134641	LIVINGSTON	LA		10/30/2023		12,683		931			931		13,614	13,614			
100100688	LOS ANGELES	CA		04/28/2023		12,788		827			827		13,615	13,615			
100100367	JAMAICA	NY		04/27/2023		10,725		2,891			2,891		13,616	13,616			
100000167	PASCO	WA		09/27/2016		13,918		(298)			(298)		13,620	13,620			
100116824	GARDEN GROVE	CA		07/20/2023		7,151		6,474			6,474		13,625	13,625			
100146598	LOS ANGELES (CHATSWORT	CA		03/20/2024		15,960		(2,335)			(2,335)		13,625	13,625			
100131675	BEECHGROVE	TN		10/06/2023		13,183		443			443		13,626	13,626			
100101957	TRACY	CA		04/14/2023		13,817		(191)			(191)		13,626	13,626			
100100720	MAYWOOD	CA		04/28/2023		11,843		1,786			1,786		13,628	13,628			
100147702	(PACIFIC PALISADES AREA) LOS A	CA		04/05/2024		14,659		(1,023)			(1,023)		13,636	13,636			
4010048163	OTISVILLE	NY		03/22/2023		14,642		(1,004)			(1,004)		13,637	13,637			
100017253	ANNAPOLIS	MD		04/26/2018		13,477		161			161		13,638	13,638			
100033530	LOUTH	IRL		06/21/2019		11,408		2,698			2,698	357	14,463	13,639	(642)	(182)	(824)
100114154	ABINGDON	VA		06/29/2023		13,936		(296)			(296)		13,640	13,640			
100047446	HOLLY	MI		11/20/2020		14,965		(1,325)			(1,325)		13,640	13,640			
100043134	GLASTONBURY	CT		05/28/2020		12,749		892			892		13,641	13,641			
100126786	TUCSON	AZ		08/30/2023		10,656		2,987			2,987		13,643	13,643			
100141799	AMSTERDAM	NLD		01/29/2024		13,850							13,850	13,644	(206)		(206)
323090721	BIRMINGHAM	AL		04/24/2024		13,645							13,645	13,645			
100151856	VERO BEACH	FL		05/10/2024		10,530		3,116			3,116		13,646	13,646			
100030115	CHICAGO	IL		12/20/2018		12,524		1,123			1,123		13,647	13,647			
100067404	LA VERNE	CA		09/23/2021		14,523		(875)			(875)		13,648	13,648			
100045874	FRESH MEADOWS	NY		11/25/2020		14,604		(956)			(956)		13,648	13,648			
100148180	BUDA	TX		04/12/2024		14,074		(416)			(416)		13,657	13,657			
100080161	GALVESTON	TX		02/25/2022		13,752		(94)			(94)		13,658	13,658			
100000299	BELLEVUE	WA		09/27/2016		11,999		1,660			1,660		13,659	13,659			
100071897	SUNNYVALE	CA		01/21/2022		14,566		(907)			(907)		13,659	13,659			
100048752	RANCHO CUCAMONGA	CA		11/20/2020		14,497		(837)			(837)		13,659	13,659			
100138333	COLLEGE POINT	NY		12/18/2023		4,064		9,596			9,596		13,661	13,661			
100074299	LOS ANGELES	CA		12/09/2021		15,989		(2,327)			(2,327)		13,662	13,662			
100109293	BROOKLYN	NY		06/12/2023		14,459		(795)			(795)		13,663	13,663			
100031131	TAMPA	FL		03/29/2019		11,178		2,488			2,488		13,665	13,665			
100049787	BROOKLYN	NY		11/20/2020		15,786		(2,117)			(2,117)		13,669	13,669			
100048780	WOODHAVEN	NY		11/20/2020		14,469		(794)			(794)		13,676	13,676		1	1
100000464	STATEN ISLAND	NY		09/27/2016		9,082		4,594			4,594		13,677	13,677			
100031493	TAMPA	FL		03/29/2019		13,434		243			243		13,677	13,677			
100118012	TUJUNGA	CA		07/20/2023		(11,996)		25,676			25,676		13,680	13,680			
100068154	FALLBROOK	CA		08/25/2021		13,910		(230)			(230)		13,680	13,680			
100113868	SUDBURY	MA		06/29/2023		12,238		1,447			1,447		13,685	13,685			
100141295	STATEN ISLAND	NY		01/30/2024		14,141		(455)			(455)		13,686	13,686			
4010045575	MASTIC BEACH	NY		02/02/2023		13,633		55			55		13,688	13,688			
100088007	CYPRESS	CA		10/25/2022		12,772		916			916		13,689	13,689			
100045404	HUNTINGTON BEACH	CA		11/25/2020		14,740		(1,050)			(1,050)		13,691	13,691			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127037	GLEN BURNIE	MD		08/30/2023		12,685		1,009			1,009		13,693	13,693			
100000213	UNION CITY	CA		09/27/2016		11,007		2,698			2,698		13,704	13,704			
100082908	SAN PEDRO	CA		05/17/2022		14,482		(774)			(774)		13,707	13,707			
100046598	LONG BEACH	NY		11/25/2020		15,231		(1,523)			(1,523)		13,708	13,708			
100076340	WASHINGTON	DC		01/07/2022		13,160		551			551		13,711	13,711			
100071940	SAINT PETERSBURG	FL		11/19/2021		16,034		(2,322)			(2,322)		13,712	13,712			
100100844	OAKLAND	CA		04/28/2023		11,193		2,526			2,526		13,719	13,719			
100083896	RENTON	WA		07/12/2022		12,834		889			889		13,723	13,723			
100043036	GALLOWAY	OH		05/28/2020		13,842		(115)			(115)		13,726	13,725		(1)	(1)
100100369	BROOKLYN	NY		04/27/2023		12,019		1,707			1,707		13,726	13,726			
100100382	BRONX	NY		04/27/2023		10,760		2,968			2,968		13,728	13,728			
100077944	CHINO	CA		01/10/2022		15,494		(1,762)			(1,762)		13,732	13,732			
100137283	NETHERLANDS	NLD		11/28/2023		14,078						(65)	14,013	13,733	(281)		(281)
100000569	SAINT LOUIS	MO		09/27/2016		12,509		1,228			1,228		13,737	13,737			
100115815	EL MONTE	CA		07/20/2023		14,100		(361)			(361)		13,739	13,739			
100026789	SYOSSET	NY		09/26/2018		10,433		3,308			3,308		13,741	13,741			
100077947	SAG HARBOR	NY		01/10/2022		15,146		(1,404)			(1,404)		13,743	13,743			
100120334	TORRANCE	CA		08/18/2023		14,266		(523)			(523)		13,743	13,743			
100118940	LA VERNE	CA		07/27/2023		15,035		(1,291)			(1,291)		13,744	13,744			
100025348	EXETER	NH		09/20/2018		13,771		(26)			(26)		13,745	13,745			
100076477	PORT ARANSAS	TX		12/21/2021		15,672		(1,919)			(1,919)		13,752	13,746		(7)	(7)
100067712	STONINGTON	CT		09/23/2021		13,795		(48)			(48)		13,747	13,747			
100135214	SILVERTHORNE	CO		11/08/2023		13,268		511			511		13,778	13,748		(30)	(30)
100087281	WHITE PLAINS	NY		10/25/2022		10,804		2,944			2,944		13,748	13,748			
100136572	SAN DIEGO	CA		11/22/2023		14,518		(768)			(768)		13,750	13,750			
100100419	JAMAICA	NY		04/27/2023		7,408		6,343			6,343		13,751	13,751			
100114653	PORT SAINT LUCIE	FL		06/29/2023		14,202		(449)			(449)		13,753	13,753			
100087113	TAMPA	FL		11/04/2022		12,925		829			829		13,754	13,754			
100068022	RICHMOND	TX		09/23/2021		14,001		(239)			(239)		13,762	13,762			
100029566	BERWYN	IL		10/26/2018		13,449		314			314		13,763	13,763			
100136163	HOUSTON	TX		12/18/2023		14,917		(1,152)			(1,152)		13,765	13,765			
100055337	SEATTLE	WA		03/23/2021		15,355		(1,589)			(1,589)		13,766	13,766			
100074392	FLAGSTAFF	AZ		12/02/2021		14,819		(1,049)			(1,049)		13,770	13,770			
100057923	LONG BEACH	CA		06/30/2021		14,322		(550)			(550)		13,772	13,771		(1)	(1)
100133125	CHICAGO	IL		11/29/2023		13,596		181			181		13,778	13,778			
100079977	WALNUT	CA		04/25/2022		13,018		760			760		13,778	13,778			
100015824	LOS ANGELES	CA		02/27/2018		13,176		604			604		13,780	13,780			
100082763	AMSTERDAM	NLD		04/27/2022		14,222						(622)	13,600	13,782	182		182
100068246	LOS ANGELES	CA		08/25/2021		14,737		(950)			(950)		13,787	13,787			
100116146	SAN JOSE	CA		07/20/2023		9,094		4,694			4,694		13,788	13,788			
100087202	FAR ROCKAWAY	NY		10/25/2022		11,217		2,572			2,572		13,788	13,788			
100012892	MESA	AZ		05/25/2017		9,446		4,576			4,576		14,021	13,789		(233)	(233)
100080804	AGOURA	CA		03/15/2022		16,268		(2,479)			(2,479)		13,789	13,789			
100031553	CONGERS	NY		03/29/2019		13,372		421			421		13,794	13,794			
100074447	SAN DIEGO	CA		12/02/2021		14,305		(511)			(511)		13,794	13,794			
100158730	NORTH LAS VEGAS	NV		07/10/2024		14,298		(501)			(501)		13,797	13,797			
100030869	FLUSHING	NY		04/09/2019		10,760		3,046			3,046		13,806	13,806			
100065412	LAKEWOOD	WA		07/28/2021		14,054		(248)			(248)		13,806	13,806			
100110117	GLENDALE	CA		06/23/2023		14,286		(477)			(477)		13,809	13,809			
100079965	MIAMI	FL		04/25/2022		15,091		(1,281)			(1,281)		13,809	13,809			
100120270	MAMMOTH LAKES	CA		08/18/2023		13,996		(178)			(178)		13,818	13,818			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100031433	LA QUINTA	CA		03/29/2019		13,266		553			553		13,819	13,819			
100083960	CROWLEY	TX		07/12/2022		14,834		(1,015)			(1,015)		13,819	13,819			
100087213	CORONA	CA		10/25/2022		12,296		1,524			1,524		13,820	13,820			
100145802	NOVI	MI		05/08/2024		14,545		(725)			(725)		13,821	13,821			
100129749	LOS ANGELES	CA		09/27/2023		14,465		(633)			(633)		13,832	13,832			
100087245	NORTH MIAMI	FL		10/25/2022		11,854		1,978			1,978		13,832	13,832			
100118797	FORT LAUDERDALE	FL		07/25/2023		13,922		(88)			(88)		13,834	13,834			
100141737	BEL AIR	MD		01/30/2024		14,040		(203)			(203)		13,836	13,836			
100065639	WEEHAWKEN	NJ		07/28/2021		14,027		(190)			(190)		13,837	13,837			
100057847	OWENS CROSS ROADS	AL		06/30/2021		14,665		(828)			(828)		13,837	13,837			
100074235	FREMONT	CA		12/09/2021		14,712		(874)			(874)		13,838	13,838			
100087474	SEDONA	AZ		10/25/2022		11,189		2,651			2,651		13,839	13,839			
100150777	LINDON	UT		05/07/2024		14,307		(467)			(467)		13,840	13,840			
100034635	DUBLIN	IRL		06/21/2019		7,473		5,010			5,010	365	12,849	13,841	(593)	1,586	993
100046283	LOS ANGELES	CA		11/25/2020		14,490		(648)			(648)		13,842	13,842			
100077974	SAN RAFAEL	CA		01/13/2022		15,283		(1,439)			(1,439)		13,844	13,844			
100127234	ALEXANDRIA	VA		08/30/2023		10,839		3,815			3,815		14,654	13,845	(809)		(809)
100076350	ARVADA	CO		01/07/2022		14,514		(653)			(653)		13,861	13,860		(1)	(1)
100047166	LITHONIA	GA		11/20/2020		14,705		(841)			(841)		13,863	13,863			
4010048071	CENTRAL ISLIP	NY		03/22/2023		15,403		(1,534)			(1,534)		13,869	13,869			
100081767	PASADENA	CA		03/25/2022		14,264		(391)			(391)		13,873	13,873			
100118034	SAN FRANCISCO	CA		07/20/2023		(12,359)		26,233			26,233		13,874	13,874			
100138343	CAPE CORAL	FL		12/18/2023		13,966		(87)			(87)		13,879	13,879			
100065691	HAWTHORNE	CA		07/28/2021		15,021		(1,138)			(1,138)		13,883	13,883			
100091318	WILTON	CA		01/13/2023		14,472		(582)			(582)		13,890	13,890			
100136707	HOUSTON	TX		01/25/2024		14,281		(386)			(386)		13,894	13,894			
100071630	BOTHELL	WA		10/14/2021		13,867		33			33		13,900	13,900			
100149668	RIDGEWOOD	NJ		04/26/2024		14,368		(456)			(456)		13,912	13,912			
100128376	GOODYEAR	AZ		09/15/2023		13,122		794			794		13,916	13,913		(3)	(3)
100068260	ARCADIA	CA		08/25/2021		14,543		(623)			(623)		13,920	13,920			
100065763	SANTA ANA	CA		07/28/2021		14,710		(790)			(790)		13,920	13,920			
100081346	FOUNTAIN VALLEY	CA		03/18/2022		13,599		327			327		13,926	13,926			
100054808	NORTH BALDWIN	NY		03/23/2021		15,382		(1,456)			(1,456)		13,926	13,926			
100100982	CONROE	TX		04/28/2023		11,832		2,100			2,100		13,932	13,932			
100067693	EAST RUTHERFORD	NJ		09/23/2021		14,234		(300)			(300)		13,934	13,934			
100111776	LEXINGTON	NY		06/29/2023		9,181		4,755			4,755		13,936	13,936			
100112760	FAIRFIELD	CT		06/29/2023		11,939		1,999			1,999		13,938	13,938			
100000222	OAKLEY	CA		09/27/2016		11,645		2,303			2,303		13,948	13,948			
100150783	SUPPLY	NC		05/07/2024		14,459		(503)			(503)		13,956	13,956			
100090838	DALLAS	TX		01/06/2023		14,517		(561)			(561)		13,956	13,956			
100115875	COLORADO SPRINGS	CO		07/20/2023		13,753		206			206		13,959	13,959			
100134511	HEMPSTEAD	NY		10/30/2023		13,978		(16)			(16)		13,962	13,962			
100080033	SAN JOSE	CA		04/08/2022		13,179		788			788		13,967	13,967			
100000331	WHITTIER	CA		09/27/2016		13,585		383			383		13,969	13,969			
100084795	LONGWOOD	FL		08/02/2022		12,650		1,319			1,319		13,969	13,969			
100071649	MELISSA	TX		10/14/2021		14,710		(740)			(740)		13,970	13,969			
100137637	DENTON	TX		12/08/2023		13,230		740			740		13,970	13,970			
100017630	GRAFTON	WI		04/26/2018		13,786		186			186		13,972	13,972			
100132628	GLENDALE	CA		11/03/2023		13,512		464			464		13,976	13,976			
403050170	GARY	IN		06/28/2024		28,170		(14,194)			(14,194)		13,977	13,977			
100154634	WOODBRIDGE	VA		07/19/2024		14,074		(94)			(94)		13,980	13,980			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100126951	JUNEAU	AK		08/30/2023		12,903		1,080			1,080		13,983	13,983			
100115515	LONG BEACH	CA		07/17/2023		14,526		(543)			(543)		13,983	13,983			
100012099	STATEN ISLAND	NY		03/08/2017		9,182		4,802			4,802		13,984	13,984			
100116661	INGLEWOOD	CA		07/20/2023		6,426		7,559			7,559		13,985	13,985			
100100981	CORPUS CHRISTI	TX		04/28/2023		11,721		2,265			2,265		13,986	13,986			
100081260	NAPA	CA		03/18/2022		12,212		1,783			1,783		13,995	13,995			
100038795	DUBLIN	IRL		09/27/2019		8,101		6,276			6,276	(93)	14,284	14,000	(251)	(33)	(285)
100113848	KEY BISCAYNE	FL		06/29/2023		13,375		626			626		14,001	14,001			
100075688	GEORGETOWN	MA		12/01/2021		14,721		(718)			(718)		14,003	14,003			
100126917	CORAM	NY		08/30/2023		8,090		5,920			5,920		14,010	14,010			
100079711	NORTHBROOK	IL		04/08/2022		13,252		760			760		14,012	14,012			
100014635	SAN FRANCISCO	CA		09/27/2017		12,996		1,018			1,018		14,013	14,013			
100047127	BRONX	NY		11/20/2020		16,203		(2,190)			(2,190)		14,013	14,013			
100014467	REDONDO BEACH	CA		09/27/2017		12,182		1,832			1,832		14,014	14,014			
100136400	ROCK HILL	SC		11/20/2023		13,800		215			215		14,016	14,016			
100147315	HAARLEM	NLD		03/27/2024		14,412							14,412	14,020	(392)		(392)
100054133	OAK BLUFFS	MA		03/23/2021		16,119		(2,096)			(2,096)		14,023	14,020		(2)	(2)
100081252	ALISO VIEJO	CA		03/18/2022		13,767		255			255		14,022	14,022			
100147694	GATLINBURG	TN		04/05/2024		14,242		(219)			(219)		14,023	14,023			
100119460	DURHAM	NC		07/31/2023		13,777		262			262		14,039	14,025		(14)	(14)
100136920	GODLEY	TX		11/28/2023		14,406		(377)			(377)		14,029	14,029			
100120227	CAMBRIDGE	MA		08/18/2023		15,012		(983)			(983)		14,029	14,029			
100119908	SYLMAR	CA		08/10/2023		14,674		(634)			(634)		14,039	14,039			
100030065	BURTONSVILLE	MD		12/20/2018		13,648		392			392		14,040	14,040			
100054883	PITTSBURG	CA		03/23/2021		15,326		(1,284)			(1,284)		14,042	14,042			
100109656	LOS GATOS	CA		06/14/2023		15,431		(1,386)			(1,386)		14,045	14,045			
100081670	DOWNEY	CA		03/21/2022		14,469		(423)			(423)		14,047	14,047			
100108082	HOUSTON	TX		05/24/2023		15,364		(1,315)			(1,315)		14,049	14,049			
100140860	CONROE	TX		03/06/2024		14,753		(694)			(694)		14,059	14,059			
100017809	ALHAMBRA	CA		05/30/2018		14,217		(154)			(154)		14,062	14,062			
100043643	AVON	MA		08/13/2020		16,348		(2,284)			(2,284)		14,064	14,064			
100067447	WALNUT CREEK	CA		09/23/2021		14,797		(733)			(733)		14,064	14,064			
100080968	PAWTUCKET	RI		03/18/2022		13,791		273			273		14,065	14,065			
100023949	(ENCINO AREA) LOS ANGE	CA		09/10/2018		14,269		(202)			(202)		14,067	14,067			
100030223	RANDALLSTOWN	MD		12/20/2018		11,889		2,179			2,179		14,068	14,068			
100107820	NICEVILLE	FL		05/19/2023		14,217		(138)			(138)		14,079	14,070		(9)	(9)
100134284	AURORA	CO		10/27/2023		15,249		(1,179)			(1,179)		14,070	14,070			
100013930	FRESNO	CA		05/25/2017		12,833		1,240			1,240		14,074	14,071		(3)	(3)
100079768	SAN FRANCISCO	CA		04/08/2022		11,298		2,774			2,774		14,073	14,073			
3410000581	BUNNLEVEL	NC		10/23/2024		14,074							14,074	14,074			
100120581	CONCORD	CA		08/18/2023		14,092		(16)			(16)		14,075	14,075			
100028426	TEMPE	AZ		10/26/2018		13,033		1,047			1,047		14,080	14,080			
100140698	BURLINGTON	CT		02/08/2024		13,830		253			253		14,083	14,083			
100113288	HURRICANE	WV		06/29/2023		12,963		1,122			1,122		14,085	14,085			
100030294	DANBURY	CT		12/20/2018		13,420		668			668		14,089	14,089			
100137996	SANFORD	FL		12/13/2023		13,492		599			599		14,090	14,090			
100126463	MACON	GA		08/30/2023		15,657		(905)			(905)		14,751	14,094		(657)	(657)
100047836	OCALA	FL		11/20/2020		15,251		(1,156)			(1,156)		14,095	14,095			
100102893	WHITE PLAINS	NY		06/22/2023		15,596		(1,495)			(1,495)		14,101	14,101			
100083266	ATWATER	CA		05/10/2022		14,254		(150)			(150)		14,103	14,103			
100119910	GREENVILLE	SC		08/10/2023		14,608		(504)			(504)		14,104	14,104			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4010055390	MASTIC BEACH	NY		08/24/2023		14,263		(157)			(157)		14,106	14,106			
100084458	CABO SAN LUCAS	MEX		07/11/2022		14,117							14,117	14,117			
100114675	TEMPLE CITY	CA		06/29/2023		14,232		(113)			(113)		14,119	14,119			
100026561	PORT JEFFERSON STATION	NY		09/26/2018		13,232		890			890		14,122	14,122			
100080779	LOS ANGELES	CA		03/15/2022		14,242		(117)			(117)		14,125	14,125			
100024505	CHICAGO	IL		09/20/2018		10,844		3,287			3,287		14,131	14,131			
100137378	SILVERADO	CA		12/05/2023		14,725		(594)			(594)		14,131	14,131			
100147584	LOS ANGELES	CA		04/04/2024		15,705		(1,571)			(1,571)		14,134	14,134			
100024457	MIAMI	FL		09/20/2018		10,429		3,706			3,706		14,135	14,135			
100048643	DALY CITY	CA		11/20/2020		13,899		239			239		14,138	14,138			
100013990	COLUMBIA	MD		05/25/2017		13,563		577			577		14,140	14,140			
100030235	UPPER MARLBORO	MD		12/20/2018		12,336		1,804			1,804		14,141	14,141			
100065413	LAKEWOOD	WA		07/28/2021		14,390		(249)			(249)		14,141	14,141			
100065194	SAN JOSE	CA		07/14/2021		14,755		(613)			(613)		14,142	14,142			
100043199	BRIGANTINE	NJ		08/13/2020		11,763		2,380			2,380		14,143	14,143			
100116763	FLUSHING	NY		07/20/2023		7,759		6,386			6,386		14,146	14,146			
100034584	SLIGO	IRL		06/21/2019		11,379		3,276			3,276	363	15,018	14,151	(666)	(201)	(868)
100151164	ATLANTA	GA		05/09/2024		16,141		(1,989)			(1,989)		14,152	14,152			
100115114	SACRAMENTO	CA		07/17/2023		14,986		(832)			(832)		14,154	14,154			
100155321	MIAMI	FL		07/19/2024		15,063		(908)			(908)		14,155	14,155			
100166141	SAN TAN VALLEY	AZ		09/09/2024		14,426		(270)			(270)		14,156	14,156			
100128832	COOPER CITY	FL		09/21/2023		14,474		(317)			(317)		14,156	14,156			
100067676	AZUSA	CA		09/23/2021		14,338		(171)			(171)		14,167	14,167			
100014328	BRONX	NY		09/27/2017		9,625		4,545			4,545		14,170	14,170			
100029465	BROOKLYN	NY		10/26/2018		12,448		1,728			1,728		14,176	14,176			
100110396	MYRTLE BEACH	SC		06/30/2023		14,813		(634)			(634)		14,178	14,178			
100099901	LOS ANGELES	CA		03/28/2023		13,672		507			507		14,179	14,179			
100103387	VAN NUYS	CA		06/16/2023		15,284		(1,102)			(1,102)		14,183	14,183			
100117227	LOS ANGELES	CA		07/20/2023		9,969		4,219			4,219		14,188	14,188			
100101009	UKIAH	CA		04/28/2023		10,238		3,952			3,952		14,190	14,190			
100082918	HOUSTON	TX		05/17/2022		15,039		(848)			(848)		14,191	14,191			
100120772	SAN ANTONIO	FL		08/25/2023		14,740		(542)			(542)		14,197	14,191		(6)	(6)
100150478	HUNTINGTON PARK	CA		05/03/2024		14,665		(462)			(462)		14,203	14,203			
100015827	GLENDALE	CA		02/27/2018		14,096		115			115		14,212	14,212			
100103660	CASTAIC	CA		05/08/2023		14,088		128			128		14,216	14,216			
100117348	SCOTTSDALE	AZ		07/20/2023		7,563		6,655			6,655		14,218	14,218			
100152807	SUN VALLEY	NV		05/22/2024		14,309		(90)			(90)		14,220	14,220			
100134510	ROWLETT	TX		10/30/2023		14,968		(746)			(746)		14,222	14,222			
100080052	ARCADIA	CA		04/25/2022		13,071		1,153			1,153		14,224	14,224			
100011985	GARDENA	CA		03/08/2017		13,456		768			768		14,224	14,224			
100080869	NOKOMIS	FL		03/10/2022		14,344		(115)			(115)		14,229	14,229			
100119855	VALENCIA	CA		08/10/2023		14,509		(274)			(274)		14,235	14,235			
100025221	COLLEGE PARK	MD		09/20/2018		12,145		2,092			2,092		14,237	14,237			
100043514	CLAREMONT	CA		08/13/2020		15,009		(770)			(770)		14,239	14,241		1	1
100157575	GRONINGEN	NLD		06/28/2024		14,099							14,099	14,242	143		143
100029745	HUNTERSVILLE	NC		10/26/2018		12,837		1,407			1,407		14,244	14,244			
100039077	DUBLIN	IRL		09/27/2019		11,703		2,267			2,267	(110)	13,860	14,245	(219)	603	384
100130333	GREAT BARRINGTON	MA		09/28/2023		13,930		318			318		14,248	14,248			
100083872	HURST	TX		07/12/2022		15,282		(1,032)			(1,032)		14,250	14,250			
100047975	INDIO	CA		11/20/2020		14,851		(596)			(596)		14,255	14,255			
100078750	WOODLAND HILLS	CA		02/25/2022		14,506		(241)			(241)		14,265	14,265			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100064458	LITTLETON	CO		07/01/2021		13,453		815			815		14,268	14,268			
100127231	FAYETTEVILLE	NC		08/30/2023		13,243		2,143			2,143		15,386	14,273		(1,113)	(1,113)
100053382	SANTA CRUZ	CA		03/23/2021		14,580		(305)			(305)		14,275	14,275			
100081883	SANTA ROSA BEACH	FL		03/31/2022		15,396		(1,120)			(1,120)		14,277	14,277			
100067691	DENVER	CO		09/23/2021		14,465		(186)			(186)		14,279	14,277		(2)	(2)
100069894	SAN ANTONIO	TX		09/01/2021		14,367		(84)			(84)		14,283	14,283			
100116164	(HOLLYWOOD AREA) LOS ANGELES	CA		07/20/2023		8,041		6,244			6,244		14,286	14,286			
100082471	STOCKTON	CA		04/22/2022		14,011		279			279		14,289	14,289			
100010653	CHICO	CA		12/23/2016		12,830		1,461			1,461		14,291	14,291			
100163379	HOUSTON	TX		09/27/2024		14,878		(586)			(586)		14,292	14,292			
100135345	EVANS	GA		11/13/2023		14,104		195			195		14,299	14,297		(3)	(3)
100091920	LELYSTAD	NLD		01/27/2023		14,164						(228)	13,936	14,303	367		367
100129848	SAN DIEGO	CA		09/27/2023		14,328		(25)			(25)		14,303	14,303			
100065814	MAKAWAO	HI		07/23/2021		15,628		(1,324)			(1,324)		14,304	14,304			
100079090	CHELSEA	MA		02/24/2022		14,308		(1)			(1)		14,307	14,304		(2)	(2)
100081469	PACOIMA	CA		03/18/2022		13,428		878			878		14,306	14,306			
100081779	DALLAS	TX		03/30/2022		15,283		(976)			(976)		14,307	14,307			
100114779	LEANDER	TX		07/07/2023		14,774		(466)			(466)		14,308	14,308			
100082997	TORRANCE	CA		05/05/2022		15,565		(1,244)			(1,244)		14,321	14,321			
100109672	PALM SPRINGS	CA		06/16/2023		15,103		(779)			(779)		14,323	14,323			
100114137	MIAMI	FL		06/29/2023		12,072		2,252			2,252		14,323	14,323			
100155185	RENTON	WA		07/19/2024		14,601		(264)			(264)		14,338	14,338			
100077819	CALABASAS	CA		01/14/2022		14,561		(223)			(223)		14,338	14,338			
100136907	PALENVILLE	NY		11/27/2023		13,813		527			527		14,340	14,340			
100079596	LOS ANGELES	CA		04/08/2022		13,325		1,019			1,019		14,344	14,344			
100084749	FORT MYERS	FL		08/02/2022		16,621		(2,277)			(2,277)		14,344	14,344			
100029506	BOYNTON BEACH	FL		10/26/2018		12,460		1,887			1,887		14,348	14,348			
100117403	SAN MARCOS	TX		07/20/2023		4,599		9,750			9,750		14,349	14,349			
100116764	FRESH MEADOWS	NY		07/20/2023		7,125		7,240			7,240		14,365	14,365			
100053356	ARLETA	CA		03/23/2021		14,821		(454)			(454)		14,366	14,366			
100081040	WATSONVILLE	CA		03/18/2022		13,287		1,086			1,086		14,373	14,373			
100139848	UNITED KINGDOM	GBR		12/18/2023		14,402						(113)	14,289	14,374	85		85
100050023	ELKTON	MD		11/20/2020		14,579		(202)			(202)		14,377	14,377			
100109704	PARAMUS	NJ		06/16/2023		15,370		(990)			(990)		14,380	14,380			
100102083	BELL CANYON	CA		04/14/2023		14,821		(441)			(441)		14,380	14,380			
100118022	GARDENA	CA		07/20/2023		12,776		1,604			1,604		14,381	14,381			
100140600	SAN MATEO	CA		01/19/2024		14,906		(525)			(525)		14,381	14,381			
100110504	LUTZ	FL		06/30/2023		14,305		83			83		14,389	14,386		(3)	(3)
100099709	LAKE FOREST	CA		02/28/2023		14,340		47			47		14,386	14,386			
100029573	PAOLI	PA		10/26/2018		13,883		504			504		14,387	14,387			
100071932	FORT LAUDERDALE	FL		11/19/2021		15,517		(1,128)			(1,128)		14,389	14,389			
100076484	SANTA BARBARA	CA		12/21/2021		15,013		(615)			(615)		14,398	14,398			
100071948	PALO ALTO	CA		11/19/2021		15,431		(1,031)			(1,031)		14,400	14,400			
100081449	EL CAJON	CA		03/18/2022		13,093		1,311			1,311		14,404	14,404			
100078482	STATEN ISLAND	NY		02/02/2022		15,604		(1,197)			(1,197)		14,407	14,407			
100128396	SAN JUAN CAPISTRANO	CA		09/15/2023		14,875		(466)			(466)		14,409	14,409			
100068444	LOS ANGELES	CA		08/25/2021		15,291		(877)			(877)		14,414	14,414			
100117133	FOREST HILLS	NY		07/20/2023		7,900		6,518			6,518		14,419	14,419			
100100730	AUSTIN	TX		04/28/2023		13,369		1,051			1,051		14,419	14,419			
100137961	LONG BEACH	CA		12/13/2023		14,359		64			64		14,422	14,422			
100034452	MEATH	IRL		06/21/2019		13,642						405	14,047	14,423	(578)	954	376

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100117114	BROOKLYN	NY		07/20/2023		8,020		6,404			6,404		14,424	14,424			
100060254	PORTLAND	OR		06/25/2021		15,231		(813)			(813)		14,418	14,428		9	9
100048606	WEST ORANGE	NJ		11/20/2020		15,309		(879)			(879)		14,429	14,429			
100054646	JURUPA VALLEY	CA		03/23/2021		14,525		(91)			(91)		14,434	14,434			
100103659	SPARTANBURG	SC		05/08/2023		15,182		(748)			(748)		14,434	14,434			
100143683	KISSIMMEE	FL		02/22/2024		14,357		80			80		14,437	14,437			
100113786	FREDERICKSBURG	VA		06/29/2023		12,856		1,583			1,583		14,439	14,439			
100081143	FORKED RIVER	NJ		03/18/2022		13,591		851			851		14,442	14,442			
100128316	ENCINITAS	CA		09/14/2023		14,519		(62)			(62)		14,457	14,445		(12)	(12)
100080459	NAPLES	FL		03/10/2022		15,564		(1,119)			(1,119)		14,446	14,446			
100014492	CLARKSTON	MI		09/27/2017		8,620		5,833			5,833		14,453	14,453			
100135144	NORTH LAS VEGAS	NV		11/03/2023		14,663		(207)			(207)		14,456	14,456			
100149014	LOS ANGELES	CA		04/19/2024		15,074		(616)			(616)		14,458	14,458			
100120715	HENRICO	VA		08/25/2023		14,655		(196)			(196)		14,459	14,459			
100100887	WILMINGTON	CA		04/28/2023		12,972		1,491			1,491		14,463	14,463			
100087200	PORTLAND	OR		10/25/2022		11,844		2,612			2,612		14,455	14,464		8	8
100047337	CLEARWATER	FL		11/20/2020		15,163		(690)			(690)		14,473	14,473			
100116200	BROOKLYN	NY		07/20/2023		6,316		8,160			8,160		14,475	14,475			
100089978	ANAHEIM	CA		01/13/2023		14,672		(194)			(194)		14,478	14,478			
100030867	CROTON ON HUDSON	NY		04/09/2019		11,683		2,808			2,808		14,491	14,484		(7)	(7)
100101167	BROOKLYN	NY		04/28/2023		7,568		6,918			6,918		14,485	14,485			
100116636	ARCADIA	CA		07/20/2023		(19,293)		33,782			33,782		14,489	14,489			
100138684	INDIAN HARBOUR BEACH	FL		02/02/2024		16,953		(2,462)			(2,462)		14,491	14,491			
100026581	WATERFORD	CA		09/26/2018		14,125		368			368		14,492	14,492			
100161551	BONNEY LAKE	WA		07/30/2024		14,127		365			365		14,492	14,494		2	2
100078029	DELRAY BEACH	FL		01/12/2022		15,081		(587)			(587)		14,495	14,495			
100149800	BELL CANYON	CA		04/26/2024		15,715		(1,219)			(1,219)		14,495	14,495			
100112887	BAKERSFIELD	CA		06/29/2023		12,888		1,613			1,613		14,501	14,501			
100120207	WHITESTONE	NY		08/18/2023		15,546		(1,043)			(1,043)		14,503	14,503			
100103509	GLENDALE	CA		05/08/2023		15,480		(976)			(976)		14,504	14,504			
100084857	SAN LORENZO	CA		08/02/2022		14,404		105			105		14,508	14,508			
100031544	WOODLAND HILLS	CA		03/29/2019		13,753		759			759		14,511	14,511			
100019903	STEPHENS CITY	VA		07/30/2018		14,666		(153)			(153)		14,514	14,514			
100057709	DANA POINT	CA		06/30/2021		15,210		(694)			(694)		14,515	14,515			
100170273	LOUISVILLE	KY		10/08/2024		14,698		(182)			(182)		14,516	14,516			
100080789	LOS ANGELES	CA		03/15/2022		16,129		(1,604)			(1,604)		14,525	14,525			
100087355	GLENDALE	AZ		10/25/2022		13,531		995			995		14,526	14,526			
100143788	FAYETTEVILLE	NC		02/28/2024		14,775		(248)			(248)		14,527	14,527			
100137719	MYRTLE BEACH	SC		12/08/2023		14,427		100			100		14,528	14,528			
100138767	CORONADO	CA		12/21/2023		14,381		149			149		14,530	14,530			
100067707	OAKLAND	CA		09/23/2021		14,865		(331)			(331)		14,534	14,534			
100116710	DAUPHIN ISLAND	AL		07/20/2023		7,777		6,762			6,762		14,539	14,539			
100128847	MILILANI	HI		09/21/2023		15,313		(774)			(774)		14,539	14,539			
100078268	LOS ANGELES	CA		02/10/2022		16,170		(1,630)			(1,630)		14,540	14,540			
100135178	BROOKLYN	NY		11/07/2023		15,213		(669)			(669)		14,543	14,543			
100081666	DENVER	CO		03/21/2022		15,478		(933)			(933)		14,545	14,545			
100091967	(TARZANA AREA) LOS ANGELES	CA		02/07/2023		15,460		(913)			(913)		14,547	14,547			
100132595	CAMDEN	AR		11/03/2023		14,701		(152)			(152)		14,549	14,549			
100157725	SAN ANSELMO	CA		06/28/2024		14,534		17			17		14,551	14,551			
100169035	CHARLOTTE	NC		09/27/2024		15,144		(653)			(653)		14,491	14,555		64	64
100078766	ROWLAND HEIGHTS	CA		01/31/2022		15,358		(800)			(800)		14,558	14,558			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100159369	ROSEVILLE	CA		07/15/2024		14,281		277			277		14,558	14,558			
100077815	OAKLAND	CA		01/14/2022		16,661		(2,093)			(2,093)		14,568	14,568			
100151161	ROANOKE	VA		05/09/2024		15,410		(841)			(841)		14,569	14,569			
100088338	HALEIWA	HI		01/06/2023		15,146		(577)			(577)		14,569	14,569			
100110533	CAREFREE	AZ		06/30/2023		14,824		(250)			(250)		14,575	14,570		(5)	(5)
100016523	LOS ANGELES	CA		04/10/2018		15,227		(655)			(655)		14,571	14,571			
100068382	LOS ANGELES	CA		08/25/2021		15,150		(575)			(575)		14,574	14,574			
100068136	SAN FRANCISCO	CA		08/25/2021		15,167		(591)			(591)		14,577	14,577			
100080339	NEWARK	NJ		02/24/2022		15,178		(598)			(598)		14,580	14,580			
100100420	HOUSTON	TX		04/27/2023		13,107		1,475			1,475		14,582	14,582			
100140310	APEX	NC		01/18/2024		15,109		(525)			(525)		14,584	14,584			
100118005	SAN JOSE	CA		07/20/2023		12,393		2,197			2,197		14,591	14,591			
100151167	MOORPARK	CA		05/09/2024		15,664		(1,068)			(1,068)		14,596	14,596			
100011841	CHULA VISTA	CA		03/08/2017		13,526		1,072			1,072		14,598	14,598			
100149117	SANTA CLARITA	CA		04/22/2024		14,777		(179)			(179)		14,598	14,598			
100135113	NEWPORT NEWS	VA		11/01/2023		13,332		1,271			1,271		14,604	14,600		(4)	(4)
100087170	GILBERT	AZ		10/25/2022		12,167		2,438			2,438		14,605	14,605			
100083479	MONROVIA	CA		06/06/2022		15,116		(510)			(510)		14,606	14,606			
100054421	SANTA BARBARA	CA		03/23/2021		15,263		(650)			(650)		14,613	14,613			
100129828	CORONA	CA		09/27/2023		14,769		(144)			(144)		14,625	14,625			
100114731	LAUDERHILL	FL		07/07/2023		15,104		(477)			(477)		14,627	14,627			
100110603	GULFPORT	FL		06/30/2023		14,467		168			168		14,635	14,634		(1)	(1)
100157566	NIEUWEGEIN	NLD		06/28/2024		14,693							14,693	14,634	(59)		(59)
100074122	DAVIE	FL		12/09/2021		16,135		(1,498)			(1,498)		14,637	14,637			
100100322	DIX HILLS	NY		04/27/2023		10,392		4,253			4,253		14,644	14,644			
100054183	SAN FRANCISCO	CA		03/23/2021		15,664		(1,019)			(1,019)		14,645	14,645			
100128898	KINGSLAND	TX		09/21/2023		14,867		(217)			(217)		14,651	14,651			
100083861	LOS ANGELES	CA		07/12/2022		14,255		398			398		14,653	14,653			
100081355	ALEXANDRIA	VA		03/18/2022		13,765		890			890		14,654	14,654			
100047563	ASTORIA	NY		11/20/2020		14,941		(285)			(285)		14,656	14,656			
100116803	KIRKLAND	WA		07/20/2023		(18,063)		32,719			32,719		14,656	14,656			
100088070	SAN JUAN CAPISTRANO	CA		10/25/2022		14,251		405			405		14,656	14,656			
4010046507	RIVERHEAD	NY		02/02/2023		16,563		(1,905)			(1,905)		14,658	14,658			
3410000550	STRATFORD	NJ		09/24/2024		14,658							14,658	14,658			
4010067317	MASTIC BEACH	NY		02/29/2024		15,007		(343)			(343)		14,663	14,663			
100161412	EASTVALE	CA		07/26/2024		14,450		213			213		14,664	14,664			
100158604	CARY	NC		07/10/2024		15,062		(396)			(396)		14,666	14,666			
100060677	AVONDALE	AZ		06/01/2021		14,586		96			96		14,682	14,682			
100079542	COMPTON	CA		04/08/2022		14,348		334			334		14,682	14,682			
100031083	MARGATE	FL		03/29/2019		13,084		1,599			1,599		14,683	14,683			
100116620	FONTANA	CA		07/20/2023		9,862		4,822			4,822		14,684	14,684			
100057247	MOORPARK	CA		05/19/2021		16,035		(1,351)			(1,351)		14,684	14,684			
100109173	MONTGOMERY	TX		07/21/2023		15,250		(562)			(562)		14,688	14,688			
100134931	EAST QUOGUE	NY		10/30/2023		13,873		816			816		14,689	14,689			
100114634	WEBSTER	MA		06/29/2023		14,809		(119)			(119)		14,690	14,690			
403051130	GARY	IN		06/28/2024		25,020		(10,323)			(10,323)		14,697	14,697			
100080470	SAN JUAN CAPISTRANO	CA		03/10/2022		14,530		170			170		14,700	14,700			
100117533	REDONDO BEACH	CA		07/20/2023		11,678		3,025			3,025		14,703	14,703			
100108098	SUN PRAIRIE	WI		05/24/2023		13,643		(108)			(108)		13,535	14,703		1,168	1,168
100065440	BURLINGAME	CA		07/28/2021		15,017		(314)			(314)		14,703	14,703			
100114950	RED LION	PA		07/13/2023		14,892		(188)			(188)		14,704	14,704			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100149387	CONROE	TX		04/24/2024		14,076		628			628		14,704	14,704			
100120273	LOS ANGELES	CA		08/18/2023		15,366		(662)			(662)		14,704	14,704			
100081019	ATLANTA	GA		03/18/2022		13,722		983			983		14,705	14,705			
100012301	BRISTOW	VA		04/28/2017		12,125		2,588			2,588		14,714	14,714			
100071908	SANTA CLARITA	CA		01/21/2022		16,028		(1,307)			(1,307)		14,721	14,715		(6)	(6)
100081454	SAN JOSE	CA		03/18/2022		13,297		1,421			1,421		14,718	14,718			
100116288	FOLSOM	CA		07/20/2023		8,076		6,651			6,651		14,727	14,727			
100112966	NEW MILFORD	CT		06/29/2023		13,605		1,124			1,124		14,729	14,729			
100155359	LOS ANGELES	CA		06/18/2024		15,752		(1,020)			(1,020)		14,732	14,732			
100116716	GRANADA HILLS	CA		07/20/2023		7,764		6,971			6,971		14,735	14,735			
100024626	CHICAGO	IL		09/20/2018		13,254		1,483			1,483		14,737	14,737			
100130432	CHERRY HILL	NJ		09/28/2023		15,214		(476)			(476)		14,738	14,738			
100149634	HUTTO	TX		04/26/2024		15,572		(834)			(834)		14,738	14,738			
100134290	CORNELIUS	OR		10/27/2023		14,166		575			575		14,741	14,741			
100057570	GLENDALE	CA		06/30/2021		15,186		(444)			(444)		14,742	14,742			
100028290	MIRAMAR	FL		10/26/2018		12,842		1,903			1,903		14,745	14,745			
100068643	LEEUWARDEN	NLD		08/30/2021		14,590						949	15,539	14,746	(793)		(793)
100101027	LOS ANGELES	CA		04/28/2023		8,673		6,074			6,074		14,747	14,747			
100139808	UNITED KINGDOM	GBR		12/18/2023		14,935						(117)	14,818	14,751	(68)		(68)
100113855	KEY BISCAYNE	FL		06/29/2023		12,670		2,081			2,081		14,751	14,751			
100030803	QUNICY	MA		04/09/2019		12,930		1,825			1,825		14,755	14,755			
100068389	LANDER	WY		08/25/2021		15,504		(747)			(747)		14,757	14,757			
100079347	HALLANDALE BEACH	FL		03/17/2022		14,759		2			2		14,760	14,760			
100012190	HOLLISWOOD	NY		03/08/2017		10,916		3,847			3,847		14,763	14,763			
100032541	SLIGO	IRL		06/21/2019		16,346		(1,085)			(1,085)	448	15,709	14,770	(732)	(208)	(939)
100116271	BRONX	NY		07/20/2023		14,572		198			198		14,770	14,770			
100116144	DALY CITY	CA		07/20/2023		10,559		4,211			4,211		14,770	14,770			
100011624	PLANTATION	FL		03/08/2017		8,632		6,142			6,142		14,774	14,774			
100088195	SCOTTSDALE	AZ		10/13/2022		15,584		(807)			(807)		14,777	14,777			
100100746	CHARLOTTE	NC		04/28/2023		15,095		(316)			(316)		14,779	14,779			
100113341	CENTREVILLE	VA		06/29/2023		12,340		2,445			2,445		14,785	14,785			
100135297	IVINS	UT		11/13/2023		14,351		441			441		14,792	14,792			
100100411	BROOKLYN	NY		04/27/2023		14,237		556			556		14,793	14,793			
100134629	VAN NUYS	CA		10/30/2023		9,410		5,390			5,390		14,801	14,801			
100161330	CHARLOTTE	NC		07/25/2024		15,227		(426)			(426)		14,801	14,801			
100082566	MIRAMAR BEACH	FL		04/27/2022		15,420		(618)			(618)		14,802	14,802			
100053893	FOREST LAKE	MN		03/23/2021		15,285		(476)			(476)		14,809	14,809			
100117937	ESCONDIDO	CA		07/20/2023		14,663		151			151		14,814	14,814			
100018275	ANAHEIM	CA		06/27/2018		14,518		303			303		14,820	14,820			
100119350	OCEAN CITY	MD		07/31/2023		14,804		17			17		14,821	14,821			
100133403	OCEANSIDE	CA		11/21/2023		14,554		280			280		14,834	14,834			
100074252	CRYSTAL LAKE	IL		12/09/2021		15,291		(453)			(453)		14,838	14,838			
100087401	ORLANDO	FL		10/25/2022		12,942		1,897			1,897		14,838	14,838			
100127990	NASHVILLE	TN		09/08/2023		14,479		367			367		14,846	14,846			
100147749	HUTTO	TX		04/08/2024		15,224		(367)			(367)		14,857	14,857			
100133447	ONTARIO	CA		10/19/2023		14,939		(81)			(81)		14,857	14,857			
100100458	ANNANDALE	NJ		04/27/2023		15,124		(262)			(262)		14,862	14,862			
100117715	ELK GROVE	CA		07/20/2023		13,797		1,069			1,069		14,866	14,866			
100033743	DUBLIN	IRL		06/21/2019		11,550		3,948			3,948	374	15,872	14,869	(724)	(279)	(1,003)
100132552	MARTINEZ	CA		11/03/2023		13,406		1,466			1,466		14,872	14,872			
100017931	ATLANTA	GA		05/22/2018		15,289		(412)			(412)		14,877	14,877			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100025135	CORONA	CA		09/20/2018		14,773		109			109		14,882	14,882			
100113597	CAPITOL HEIGHTS	MD		06/29/2023		10,612		4,274			4,274		14,886	14,886			
100070517	WASHINGTON	DC		09/23/2021		15,488		(596)			(596)		14,891	14,891			
100100798	STANWOOD	WA		04/28/2023		13,337		1,559			1,559		14,896	14,896			
100153153	COROLLA	NC		05/28/2024		9,079		5,820			5,820		14,900	14,900			
100028152	SANDOWN	NH		10/26/2018		13,535		1,373			1,373		14,908	14,903		(5)	(5)
401004541 0	PATCHOGUE	NY		02/02/2023		15,391		(486)			(486)		14,905	14,905			
100079780	REDLANDS	CA		04/08/2022		15,182		(276)			(276)		14,906	14,906			
100172457	SANTA FE	NM		10/23/2024		15,348		(439)			(439)		14,909	14,909			
100116320	BROOKLYN	NY		07/20/2023		7,302		7,617			7,617		14,919	14,919			
100000142	MOUNTAIN VIEW	CA		03/23/2016		15,363		(443)			(443)		14,919	14,919			
100109699	LAKE FOREST	CA		06/16/2023		15,522		(599)			(599)		14,923	14,923			
100110977	DOWNERS GROVE	IL		06/29/2023		13,107		1,819			1,819		14,926	14,926			
100081824	LOS ANGELES	CA		03/30/2022		15,035		(108)			(108)		14,927	14,927			
100026286	STATEN ISLAND	NY		09/20/2018		14,629		303			303		14,931	14,931			
100116114	(NORTH HOLLYWOOD AREA) LOS AN	CA		07/20/2023		9,466		5,465			5,465		14,932	14,932			
100083010	MONMOUTH BEACH	NJ		05/05/2022		16,016		(1,079)			(1,079)		14,937	14,937			
100149378	WILLIS	TX		04/24/2024		13,722		1,221			1,221		14,942	14,942			
100065256	WASHINGTON	DC		07/14/2021		14,777		167			167		14,944	14,944			
100135148	MARINA DEL REY	CA		12/15/2023		15,068		(118)			(118)		14,950	14,950			
100049534	ORANGE	CA		11/20/2020		16,153		(1,196)			(1,196)		14,958	14,958			
100127964	HERMITAGE	TN		09/08/2023		14,271		690			690		14,961	14,961			
100148085	MELISSA	TX		04/10/2024		15,448		(480)			(480)		14,968	14,968			
100137265	NETHERLANDS	NLD		11/28/2023		15,319						(62)	15,257	14,968	(289)		(289)
100071659	SAN DIEGO	CA		10/14/2021		15,520		(551)			(551)		14,969	14,969			
100116110	GRANADA HILLS	CA		07/20/2023		9,233		5,737			5,737		14,970	14,970			
100054305	HICKORY HILLS	IL		03/23/2021		16,974		(2,004)			(2,004)		14,970	14,970			
100078695	WALNUT	CA		02/02/2022		13,452		1,526			1,526		14,978	14,978			
100079690	DAVENPORT	FL		04/25/2022		15,632		(649)			(649)		14,983	14,983			
100128743	HEMPSTEAD	NY		09/21/2023		15,094		(110)			(110)		14,984	14,984			
100028450	JAMAICA PLAIN	MA		10/26/2018		14,663		338			338		15,000	15,000			
100065133	SUN VALLEY	CA		07/14/2021		15,859		(858)			(858)		15,001	15,001			
100076746	TEMECULA	CA		12/30/2021		15,798		(789)			(789)		15,009	15,009			
100074250	HOMESTEAD	FL		12/09/2021		15,848		(838)			(838)		15,010	15,010			
100018000	ANNAPOLIS	MD		05/22/2018		15,373		(362)			(362)		15,011	15,011			
100135938	MIRAMAR BEACH	FL		11/15/2023		15,014		7			7		15,021	15,021			
401005036 7	MASTIC BEACH	NY		04/26/2023		16,991		(1,964)			(1,964)		15,027	15,027			
100064029	MARLBORO	NJ		07/01/2021		13,766		1,264			1,264		15,030	15,030			
100087907	LOS ANGELES	CA		10/18/2022		15,371		(340)			(340)		15,031	15,031			
100100439	JACKSON HEIGHTS	NY		04/27/2023		15,129		(90)			(90)		15,039	15,039			
100155289	LONGWOOD	FL		07/19/2024		15,927		(887)			(887)		15,040	15,040			
100080351	SAN JOSE	CA		02/28/2022		15,363		(322)			(322)		15,040	15,040			
100143319	ATHENS	AL		02/16/2024		14,637		404			404		15,041	15,041			
100135097	HENDERSON	NV		11/01/2023		13,220		1,820			1,820		15,040	15,041		1	1
100039116	DUBLIN	IRL		09/27/2019		11,509		4,601			4,601	(108)	16,002	15,042	(244)	(716)	(961)
100168789	LOS ANGELES	CA		09/26/2024		16,303		(1,257)			(1,257)		15,046	15,046			
100080408	LOS ANGELES	CA		04/14/2022		16,833		(1,781)			(1,781)		15,052	15,052			
100033784	DUBLIN	IRL		06/21/2019		10,253		3,330			3,330	383	13,965	15,055	(490)	1,580	1,090
100162276	PENNSAUKEN	NJ		09/06/2024		15,760		(705)			(705)		15,055	15,055			
100171638	CASCADE	ID		10/16/2024		15,678		(623)			(623)		15,055	15,055			
100079554	KAILUA KONA	HI		04/25/2022		15,747		(692)			(692)		15,055	15,055			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134464	SUNNYVALE	CA		10/30/2023		16,000		(942)			(942)		15,058	15,058			
100026595	PITTSBURG	CA		09/26/2018		14,470		590			590		15,059	15,059			
100115580	HOPKINTON	MA		07/19/2023		15,625		(565)			(565)		15,060	15,060			
100071531	CARLSBAD	CA		10/14/2021		15,954		(889)			(889)		15,065	15,065			
100045275	SAN BRUNO	CA		11/25/2020		14,674		396			396		15,069	15,069			
100062142	CHULA VISTA	CA		07/01/2021		14,919		154			154		15,073	15,073			
100000440	NEWBURY PARK	CA		09/27/2016		11,355		3,718			3,718		15,073	15,073			
100100786	FRESNO	CA		04/28/2023		14,199		875			875		15,074	15,074			
100103291	WEST COLUMBIA	SC		04/27/2023		15,197		(123)			(123)		15,074	15,074			
100088332	SALISBURY	MD		01/06/2023		15,880		(806)			(806)		15,074	15,074			
100116314	BROOKLYN	NY		07/20/2023		8,103		6,974			6,974		15,077	15,077			
100113248	ANTRIM	NH		06/29/2023		14,959		121			121		15,080	15,080			
100026633	MERRICK	NY		09/26/2018		6,527		8,559			8,559		15,086	15,086			
100116765	BROOKLYN	NY		07/20/2023		7,975		7,112			7,112		15,087	15,087			
100161355	REDLANDS	CA		07/25/2024		15,424		(335)			(335)		15,089	15,089			
100156705	RICHMOND HILL	GA		06/26/2024		15,780		(686)			(686)		15,094	15,094			
100137380	BURLINGAME	CA		12/05/2023		15,619		(524)			(524)		15,095	15,095			
100148783	WINTER GARDEN	FL		04/17/2024		15,131		(35)			(35)		15,096	15,096			
100031042	COCONUT CREEK	FL		03/29/2019		15,019		89			89		15,107	15,107			
100110645	AVONDALE	PA		06/30/2023		15,279		(158)			(158)		15,122	15,110		(12)	(12)
100116071	UPLAND	CA		07/20/2023		15,045		65			65		15,111	15,111			
100136446	ROSHARON	TX		11/20/2023		13,284		1,827			1,827		15,111	15,111			
100136287	BEND	OR		11/20/2023		15,133		(22)			(22)		15,111	15,111			
100116611	RANCHO PALOS VERDES	CA		07/20/2023		10,513		4,601			4,601		15,114	15,114			
100144753	UNITED KINGDOM	GBR		03/12/2024		(14,858)		30,025			30,025		15,167	15,115	(52)		(52)
100133904	CALABASAS	CA		11/29/2023		15,700		(581)			(581)		15,119	15,119			
100110733	APTOS	CA		08/11/2023		15,239		(115)			(115)		15,123	15,123			
100134841	RANCHO PALOS VERDES	CA		10/30/2023		15,495		(368)			(368)		15,127	15,127			
100117068	CHESTNUT HILL	MA		07/20/2023		(19,531)		34,667			34,667		15,136	15,136			
100026127	EWA BEACH	HI		09/20/2018		15,312		(175)			(175)		15,137	15,137			
100067959	LIVERMORE	CA		09/23/2021		15,380		(240)			(240)		15,140	15,140			
100060244	PORTLAND	OR		06/25/2021		15,960		(815)			(815)		15,145	15,145			
100084388	PILOT POINT	TX		08/12/2022		15,396		(251)			(251)		15,145	15,145			
100086500	JOHNSBURG	IL		09/30/2022		15,242		(94)			(94)		15,148	15,148			
100011102	LOS ANGELES	CA		12/23/2016		13,529		1,620			1,620		15,149	15,149			
100132326	CAMDENTON	MO		11/03/2023		8,165		6,985			6,985		15,150	15,150			
100145737	UNITED KINGDOM	GBR		03/12/2024		10,776		4,645			4,645		15,421	15,150	(271)		(271)
100116437	QUEENS VILLAGE	NY		07/20/2023		12,425		2,729			2,729		15,153	15,153			
100137354	LYNN HAVEN	FL		12/01/2023		15,869		(715)			(715)		15,154	15,154			
100114487	WHITESVILLE	KY		06/29/2023		14,567		591			591		15,158	15,156		(3)	(3)
100147343	HAARLEM	NLD		03/27/2024		15,578							15,578	15,157	(421)		(421)
100077818	GARDEN GROVE	CA		01/14/2022		16,350		(1,171)			(1,171)		15,179	15,162		(17)	(17)
100148040	ROUND ROCK	TX		04/10/2024		15,281		(113)			(113)		15,168	15,168			
3410000572	HATBORO	PA		10/09/2024		15,179							15,179	15,179			
100087269	DALLAS	TX		10/25/2022		12,660		2,521			2,521		15,181	15,181			
100026815	UNION CITY	CA		09/26/2018		10,997		4,186			4,186		15,183	15,183			
100128366	BELLA COLLINA	FL		09/15/2023		14,601		585			585		15,186	15,186			
100133226	(VAN NUYS AREA) LOS ANGELES	CA		11/29/2023		16,916		(1,728)			(1,728)		15,188	15,188			
100135755	CHARLOTTE	NC		11/10/2023		14,546		645			645		15,191	15,191			
100068197	GILROY	CA		08/25/2021		14,778		413			413		15,191	15,191			
100138912	ASHEVILLE	NC		12/21/2023		15,387		(212)			(212)		15,175	15,193		18	18

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100294	LOS BANOS	CA		03/24/2023		15,798		(597)			(597)		15,201	15,201			
100054630	KAPAA	HI		03/23/2021		15,523		(319)			(319)		15,204	15,204			
100138086	BALTIMORE	MD		12/13/2023		14,808		398			398		15,206	15,206			
100116120	LAREDO	TX		07/20/2023		5,785		9,429			9,429		15,214	15,214			
100080765	PIONEERTOWN	CA		03/10/2022		16,855		(1,637)			(1,637)		15,218	15,218			
100147455	PARKLAND	FL		04/03/2024		16,359		(1,131)			(1,131)		15,227	15,227			
100079691	SAINT CLOUD	FL		04/25/2022		15,781		(547)			(547)		15,235	15,235			
100103605	KATY	TX		05/08/2023		16,517		(1,282)			(1,282)		15,235	15,235			
100067405	TAUNTON	MA		09/23/2021		15,926		(688)			(688)		15,237	15,237			
100135226	CLARKSVILLE	TN		11/08/2023		15,259		(17)			(17)		15,242	15,242			
100127178	BRADENTON	FL		08/30/2023		13,939		1,304			1,304		15,243	15,243			
100066890	STERLING	VA		08/02/2021		15,208		35			35		15,243	15,243			
100080049	SAN LEANDRO	CA		04/08/2022		14,262		982			982		15,244	15,244			
100155964	PHILADELPHIA	PA		06/18/2024		15,662		(417)			(417)		15,245	15,245			
100156817	DEBARY	FL		06/27/2024		14,710		536			536		15,246	15,246			
100135149	KATY	TX		12/15/2023		15,561		(314)			(314)		15,247	15,247			
100102763	LAS VEGAS	NV		06/22/2023		16,588		(1,341)			(1,341)		15,247	15,247			
100011196	MERRICK	NY		01/27/2017		14,440		810			810		15,250	15,250			
100089559	LOS ANGELES	CA		01/30/2023		16,185		(927)			(927)		15,257	15,257			
100135914	BRIDGEWATER	NJ		11/13/2023		15,448		(189)			(189)		15,259	15,259			
100137177	EL CAJON	CA		11/28/2023		16,184		(914)			(914)		15,270	15,270			
100102656	HALLANDALE BEACH	FL		06/22/2023		16,722		(1,448)			(1,448)		15,274	15,274			
100101010	VISTA	CA		04/28/2023		11,364		3,910			3,910		15,274	15,274			
100011921	AGOURA HILLS	CA		03/08/2017		11,415		3,859			3,859		15,274	15,274			
100027070	SCOTTSDALE	AZ		09/26/2018		13,211		2,068			2,068		15,279	15,279			
100078267	MOORPARK	CA		02/10/2022		17,061		(1,779)			(1,779)		15,282	15,282			
100054739	STATEN ISLAND	NY		03/23/2021		16,950		(1,667)			(1,667)		15,283	15,283			
100116076	(SHADOW HILLS AREA)LOS ANGELES	CA		07/20/2023		(19,500)		34,783			34,783		15,283	15,283			
100068165	VAN NUYS	CA		08/25/2021		15,260		26			26		15,285	15,285			
100089424	MIAMI	FL		11/18/2022		15,549		(261)			(261)		15,288	15,288			
100137439	HOLLYWOOD	FL		01/11/2024		14,138		1,151			1,151		15,289	15,289			
100033494	KILDARE	IRL		06/21/2019		15,432		337			337	441	16,210	15,292	(720)	(199)	(919)
100078671	QUEEN CREEK	AZ		02/02/2022		16,278		(986)			(986)		15,292	15,292			
100113999	SANDERSVILLE	GA		06/29/2023		13,077		2,226			2,226		15,303	15,303			
100117413	IRVINE	CA		07/20/2023		7,871		7,434			7,434		15,306	15,306			
4010054314	MASTIC BEACH	NY		06/20/2023		17,456		(2,150)			(2,150)		15,306	15,306			
100043252	LACONIA	NH		08/13/2020		15,065		255			255		15,320	15,320			
100087285	NAVARRE	FL		10/25/2022		11,993		3,327			3,327		15,320	15,320			
100055882	ANAHEIM	CA		03/26/2021		16,331		(1,011)			(1,011)		15,320	15,320			
100090332	SAN JOSE	CA		12/22/2022		15,169		170			170		15,339	15,326		(13)	(13)
100113451	GLEN ALLEN	VA		06/29/2023		14,969		359			359		15,329	15,329			
100116806	CASTRO VALLEY	CA		07/20/2023		6,555		8,777			8,777		15,332	15,332			
100081411	CARPINTERIA	CA		03/18/2022		14,176		1,176			1,176		15,352	15,352			
100044147	QUARTZ HILL	CA		08/19/2020		15,505		(147)			(147)		15,359	15,359			
100078713	WALNUT	CA		02/02/2022		14,273		1,096			1,096		15,370	15,370			
100038478	MEATH	IRL		09/27/2019		14,400		1,438			1,438	(124)	15,714	15,393	(250)	(70)	(320)
100033856	DUBLIN	IRL		06/21/2019		13,323		2,473			2,473	425	16,220	15,406	(751)	(63)	(814)
4010050365	PATCHOGUE	NY		04/26/2023		17,422		(2,014)			(2,014)		15,408	15,408			
100117930	LAKE STEVENS	WA		07/20/2023		16,380		(968)			(968)		15,412	15,412			
100071541	SOUTH SAN FRANCISCO	CA		10/14/2021		16,654		(1,242)			(1,242)		15,412	15,412			
100102866	MIRAMAR BEACH	FL		06/22/2023		14,117		1,306			1,306		15,423	15,423			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116328	THOUSAND OAKS	CA		07/20/2023		8,640		6,792			6,792		15,432	15,432			
100109226	CORONA	CA		07/21/2023		15,999		(567)			(567)		15,432	15,432			
100112518	SHIRLEY	NY		06/29/2023		12,118		3,323			3,323		15,441	15,441			
100100993	RIVERSIDE	CA		04/28/2023		10,829		4,612			4,612		15,441	15,441			
100110559	FORT WORTH	TX		06/30/2023		14,914		528			528		15,441	15,441			
100136475	GARNER	NC		11/20/2023		14,674		826			826		15,500	15,448		(52)	(52)
100014478	CENTEREACH	NY		09/27/2017		14,998		457			457		15,455	15,455			
100034057	DUBLIN	IRL		06/21/2019		13,162		1,365			1,365	358	14,885	15,457	(684)	1,256	572
100081325	HONOLULU	HI		03/18/2022		14,768		694			694		15,461	15,461			
100143176	YELM	WA		02/16/2024		15,876		(410)			(410)		15,465	15,465			
100031293	REDDING	CA		03/29/2019		13,443		2,026			2,026		15,468	15,465		(3)	(3)
100086525	LAS VEGAS	NV		09/30/2022		16,128		(661)			(661)		15,467	15,467			
100151478	FRISCO	TX		05/10/2024		15,804		(325)			(325)		15,478	15,478			
100108259	YORKVILLE	IL		05/24/2023		15,974		(492)			(492)		15,482	15,482			
100060117	SAN FRANCISCO	CA		06/25/2021		16,774		(1,281)			(1,281)		15,493	15,493			
100133408	ONTARIO	CA		11/21/2023		15,475		19			19		15,495	15,495			
100115391	PALM COAST	FL		07/17/2023		16,888		(1,394)			(1,394)		15,495	15,495			
100128447	ISLE OF PALMS	SC		09/15/2023		15,092		405			405		15,497	15,497			
100057253	CLOVIS	CA		05/19/2021		17,029		(1,528)			(1,528)		15,500	15,500			
100139001	BALTIMORE	MD		12/21/2023		19,265		(127)			(127)		19,138	15,503		(3,635)	(3,635)
100053596	YORBA LINDA	CA		03/23/2021		16,531		(1,022)			(1,022)		15,509	15,509			
100144790	UNITED KINGDOM	GBR		03/12/2024		3,568		11,988			11,988		15,556	15,515	(40)		(40)
100079437	KIHEI	HI		03/17/2022		10,253		(536)			(536)		9,717	15,518		5,802	5,802
100029537	YUMA	AZ		10/26/2018		14,289		1,236			1,236		15,525	15,525			
100108033	MESA	AZ		05/25/2023		14,482		1,044			1,044		15,526	15,526			
100044543	OREM	UT		11/19/2020		16,323		(783)			(783)		15,540	15,540			
100090020	ENGLEWOOD	CO		01/13/2023		16,187		(645)			(645)		15,542	15,542			
100172386	SURF CITY	NC		10/23/2024		16,013		(467)			(467)		15,546	15,546			
100068491	LENAH	VA		08/25/2021		16,340		(794)			(794)		15,546	15,546			
100128384	MCKINNEY	TX		09/15/2023		15,198		354			354		15,552	15,552			
4010046328	RIVERHEAD	NY		02/02/2023		17,545		(1,994)			(1,994)		15,552	15,552			
100150277	DEVENTER	NLD		04/29/2024		15,426							15,426	15,553	127		127
100134257	LEANDER	TX		10/27/2023		15,599		(41)			(41)		15,558	15,558			
100080368	LOS ANGELES	CA		02/28/2022		15,737		(178)			(178)		15,558	15,558			
100110125	PUERTO VALLARTA	MEX		06/27/2023		15,560							15,560	15,560			
100116933	SAN DIEGO	CA		07/20/2023		7,271		8,293			8,293		15,564	15,564			
100110717	ENCINO	CA		08/11/2023		16,467		(898)			(898)		15,569	15,569			
100057650	ORLANDO	FL		06/30/2021		15,852		(282)			(282)		15,570	15,570			
100078530	ROTTERDAM	NLD		01/26/2022		15,864						281	16,145	15,573	(572)		(572)
100111363	HAYWARD	CA		06/29/2023		14,317		1,259			1,259		15,576	15,576			
100048814	WESTERVILLE	OH		11/20/2020		16,413		(835)			(835)		15,577	15,577			
100116199	RIDGEWOOD	NY		07/20/2023		8,811		6,768			6,768		15,579	15,579			
100082172	VISTA	CA		04/14/2022		16,676		(1,096)			(1,096)		15,580	15,580			
100136034	SPRING VALLEY	CA		11/16/2023		15,645		(62)			(62)		15,583	15,583			
100148105	SAN FRANCISCO	CA		04/10/2024		15,948		(364)			(364)		15,584	15,584			
100048531	CARMEL	NY		11/20/2020		16,580		(994)			(994)		15,586	15,586			
4010046310	RIVERHEAD	NY		02/02/2023		17,648		(2,061)			(2,061)		15,587	15,587			
100149551	CORONA	CA		04/26/2024		16,237		(648)			(648)		15,589	15,589			
100100459	CORONA	CA		04/27/2023		14,199		1,392			1,392		15,591	15,591			
100110413	PHOENIX	AZ		06/30/2023		15,508		85			85		15,593	15,593			
100115472	BERMUDA DUNES	CA		07/17/2023		15,240		359			359		15,599	15,599			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115411	DOWNEY	CA		07/17/2023		15,467		132			132		15,599	15,599			
100083819	DENVILLE	NJ		07/12/2022		14,598		1,002			1,002		15,599	15,599			
100147565	ROYAL PALM BEACH	FL		04/03/2024		16,246		(646)			(646)		15,600	15,600			
100114692	TRABUCO CANYON	CA		06/29/2023		15,079		521			521		15,601	15,601			
100083609	GREEN VALLEY	AZ		07/25/2022		15,805		(198)			(198)		15,607	15,607			
100000218	PLANTATION	FL		09/27/2016		15,492		115			115		15,607	15,607			
100039180	DUBLIN	IRL		09/27/2019		10,272		5,783			5,783	(107)	15,948	15,608	(199)	(141)	(340)
100139727	UNITED KINGDOM	GBR		12/18/2023		15,631						(124)	15,507	15,609	102		102
100142907	PHOENIXVILLE	PA		02/09/2024		16,358		(761)			(761)		15,598	15,609		12	12
100076366	LOS ANGELES	CA		12/23/2021		17,972		(2,362)			(2,362)		15,610	15,610			
100088058	SAN DIEGO	CA		10/25/2022		15,365		255			255		15,620	15,620			
100025614	CENTRAL ISLIP	NY		09/20/2018		13,990		1,631			1,631		15,621	15,621			
100018150	COVENTRY	RI		06/08/2018		16,143		(503)			(503)		15,640	15,640			
100014393	CHINO HILLS	CA		09/27/2017		9,266		6,375			6,375		15,641	15,641			
100103059	MIAMI	FL		06/22/2023		12,404		3,238			3,238		15,642	15,642			
100113862	PALM HARBOR	FL		06/29/2023		14,700		945			945		15,645	15,645			
100076681	CARSON	CA		12/30/2021		16,043		(397)			(397)		15,646	15,646			
100080456	POWHATAN	VA		03/10/2022		15,944		(297)			(297)		15,647	15,647			
100053396	CANYON COUNTRY	CA		03/23/2021		16,114		(466)			(466)		15,649	15,649			
100025195	INGLEWOOD	CA		09/20/2018		15,291		363			363		15,654	15,654			
100065419	LOS GATOS	CA		07/28/2021		15,986		(326)			(326)		15,660	15,660			
100080030	MONTEBELLO	CA		04/08/2022		14,794		867			867		15,661	15,661			
100079371	GILBERT	AZ		03/17/2022		16,220		(559)			(559)		15,662	15,662			
100020003	SAN JOSE	CA		07/30/2018		16,187		(525)			(525)		15,662	15,662			
100100970	SAINT AUGUSTINE	FL		04/28/2023		10,542		5,129			5,129		15,671	15,671			
100110625	LOS ANGELES	CA		06/30/2023		15,794		(119)			(119)		15,674	15,674			
100011447	ELK GROVE	CA		12/23/2016		12,071		3,605			3,605		15,676	15,676			
100111398	IRVINE	CA		06/29/2023		9,520		6,159			6,159		15,679	15,679			
100116150	BURBANK	CA		07/20/2023		10,844		4,841			4,841		15,684	15,684			
100080341	SAN DIEGO	CA		02/28/2022		16,552		(867)			(867)		15,685	15,685			
100100410	HICKSVILLE	NY		04/27/2023		11,008		4,679			4,679		15,687	15,687			
100018328	SAN DIEGO	CA		06/27/2018		15,967		(272)			(272)		15,695	15,695			
100086151	LUTZ	FL		10/07/2022		16,458		(760)			(760)		15,699	15,699			
100078667	HENDERSON	NV		02/02/2022		16,049		(349)			(349)		15,700	15,700			
100101823	PATCHOGUE	NY		03/31/2023		16,294		(594)			(594)		15,700	15,700			
100128882	CARMICHAEL	CA		09/21/2023		16,293		(590)			(590)		15,703	15,703			
100116123	LOS ANGELES	CA		07/20/2023		9,055		6,649			6,649		15,704	15,704			
100120726	BAYONNE	NJ		08/25/2023		15,782		(77)			(77)		15,705	15,705			
100114907	CUMMING	GA		07/13/2023		15,751		(46)			(46)		15,705	15,705			
100078314	NEDERLAND	CO		02/10/2022		16,811		(1,104)			(1,104)		15,707	15,707			
100112861	FREDERICKSBUR	VA		06/29/2023		14,520		1,193			1,193		15,713	15,713			
4010056172	MASTIC BEACH	NY		07/27/2023		17,906		(2,189)			(2,189)		15,717	15,717			
100043233	ARLINGTON	TX		08/13/2020		16,223		(500)			(500)		15,723	15,721		(2)	(2)
100078749	UPLAND	CA		02/25/2022		14,472		1,249			1,249		15,721	15,721			
100065734	WASHINGTON	DC		07/28/2021		14,961		766			766		15,727	15,727			
100038623	DUBLIN	IRL		09/27/2019		10,132		6,189			6,189	(106)	16,215	15,728	(255)	(233)	(487)
100053716	RICHMOND	CA		03/23/2021		15,244		487			487		15,730	15,730			
100142995	SARASOTA	FL		02/12/2024		17,944		(2,209)			(2,209)		15,734	15,734			
100049379	PASADENA	MD		11/20/2020		16,248		(511)			(511)		15,737	15,737			
100113914	RANDOLPH	NJ		06/29/2023		9,042		6,698			6,698		15,740	15,740			
100102702	PITTSBURGH	PA		06/22/2023		17,096		(1,354)			(1,354)		15,742	15,742			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100090264	VACAVILLE	CA		01/13/2023		17,651		(1,906)			(1,906)		15,745	15,745			
100173640	ZWOLLE	NLD		10/29/2024		16,145							16,145	15,745	(401)		(401)
100032135	INGLEWOOD	CA		03/29/2019		11,720		4,028			4,028		15,748	15,748			
100120534	HENDERSON	NV		08/18/2023		16,906		(1,158)			(1,158)		15,749	15,749			
100116847	RANCHO SANTA MARGARITA	CA		07/20/2023		10,178		5,575			5,575		15,753	15,753			
100088299	BAYVILLE	NJ		11/10/2022		15,899		(145)			(145)		15,753	15,753			
100109756	CAMARILLO	CA		06/16/2023		16,520		(760)			(760)		15,760	15,760			
100076777	OCEAN CITY	NJ		12/27/2021		17,383		(1,623)			(1,623)		15,760	15,760			
100080829	NATIONAL CITY	CA		03/10/2022		16,944		(1,173)			(1,173)		15,772	15,772			
100118097	MILTON	GA		07/20/2023		17,135		(1,361)			(1,361)		15,774	15,774			
100091781	LAKELAND	FL		01/30/2023		16,629		(855)			(855)		15,774	15,774			
4010050363	UNIONDALE	NY		04/26/2023		17,849		(2,063)			(2,063)		15,786	15,786			
4010050366	PATCHOGUE	NY		04/26/2023		17,853		(2,063)			(2,063)		15,790	15,790			
100162581	LANTANA	TX		08/12/2024		16,136		(344)			(344)		15,792	15,792			
100078449	ONTARIO	CA		01/25/2022		15,007		786			786		15,792	15,792			
100134453	LEANDER	TX		10/30/2023		16,861		(1,062)			(1,062)		15,798	15,798			
100129268	CHICAGO	IL		09/25/2023		16,693		(881)			(881)		15,811	15,811			
100148654	PALM SPRINGS	CA		04/15/2024		17,354		(1,541)			(1,541)		15,813	15,813			
100116771	BROOKLYN	NY		07/20/2023		6,357		9,464			9,464		15,822	15,822			
100000355	BROOKHAVEN	NY		09/27/2016		15,675		149			149		15,823	15,823			
100152769	MIDDLETOWN	NJ		05/22/2024		16,695		(867)			(867)		15,828	15,828			
100163148	TAYLORS	SC		08/13/2024		15,974		(231)			(231)		15,742	15,828		86	86
100100360	NEW YORK	NY		04/27/2023		13,896		1,937			1,937		15,833	15,833			
100013581	SALINAS	CA		05/25/2017		14,597		1,239			1,239		15,836	15,836			
100068213	WASHINGTON	DC		08/25/2021		15,572		265			265		15,837	15,837			
100076359	SACRAMENTO	CA		01/07/2022		3,013		(131)			(131)		2,882	15,841		12,960	12,960
100116638	(NORTHRIGE AREA) LOS ANGELES	CA		07/20/2023		(17,207)		33,050			33,050		15,843	15,843			
100117543	JACKSONVILLE	OR		07/20/2023		12,700		3,144			3,144		15,844	15,844			
100133844	MOUNTAIN HOUSE	CA		10/20/2023		15,994		(145)			(145)		15,848	15,848			
100087522	KISSIMMEE	FL		10/25/2022		14,029		1,822			1,822		15,851	15,851			
100083802	PALM BEACH GARDENS	FL		07/12/2022		14,651		1,209			1,209		15,860	15,860			
100068129	LYNDHURST	NJ		08/25/2021		16,661		(800)			(800)		15,860	15,860			
100112731	ST LOUIS	MO		06/29/2023		12,463		703			703		13,166	15,866		2,700	2,700
100116117	SAN FRANCISCO	CA		07/20/2023		(17,145)		33,014			33,014		15,869	15,869			
100113863	WASHINGTON	DC		06/29/2023		12,901		2,974			2,974		15,874	15,874			
100120629	HOMESTEAD	FL		08/18/2023		16,144		(267)			(267)		15,878	15,878			
100090848	PITTSBURG	CA		01/06/2023		16,366		(488)			(488)		15,878	15,878			
100032727	DUBLIN	IRL		06/21/2019		17,431		(1,190)			(1,190)	482	16,724	15,892	(747)	(85)	(831)
100173636	AMSTERDAM	NLD		10/29/2024		16,300							16,300	15,895	(404)		(404)
100130255	LOS BANOS	CA		09/28/2023		16,001		(102)			(102)		15,899	15,899			
100107842	BURBANK	CA		05/23/2023		17,060		(1,160)			(1,160)		15,900	15,900			
100149405	GULF SHORES	AL		04/24/2024		16,276		(375)			(375)		15,901	15,901			
100047373	TAYLOR	MI		11/20/2020		17,292		(1,390)			(1,390)		15,902	15,902			
100168439	ROUND ROCK	TX		09/25/2024		16,213		(310)			(310)		15,904	15,904			
100128124	DRACUT	MA		09/08/2023		15,094		811			811		15,904	15,904			
100135194	NORTHRIDGE	CA		11/07/2023		16,230		(325)			(325)		15,905	15,905			
100112911	WAPATO	WA		06/29/2023		15,912		(5)			(5)		15,906	15,906			
100083013	PALM SPRINGS	CA		05/05/2022		15,586		320			320		15,907	15,907			
100139977	SAN LUIS OBISPO	CA		01/09/2024		16,220		(311)			(311)		15,909	15,909			
100141836	PUERTO VALLARTA	MEX		02/01/2024		15,911							15,911	15,911			
100140190	SPRINGFIELD	VA		01/11/2024		16,522		(611)			(611)		15,912	15,912			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116635	SAN FRANCISCO	CA		07/20/2023		8,065		7,847			7,847		15,912	15,912			
100116096	KATY	TX		07/20/2023		7,646		8,266			8,266		15,912	15,912			
100100405	FLUSHING	NY		04/27/2023		10,027		5,887			5,887		15,914	15,914			
100071868	LOS ANGELES	CA		10/14/2021		17,002		(1,084)			(1,084)		15,918	15,918			
100115655	AUSTIN	AR		07/19/2023		15,786		138			138		15,924	15,924			
100166093	CYPRESS	TX		09/09/2024		15,471		462			462		15,933	15,933			
100091605	IPSWICH	MA		03/07/2023		16,956		(1,023)			(1,023)		15,933	15,933			
100034059	CORK	IRL		06/21/2019		10,551		6,160			6,160	368	17,079	15,940	(786)	(354)	(1,139)
100079583	AUSTIN	TX		04/25/2022		16,389		(448)			(448)		15,940	15,940			
100116836	DALLAS	TX		07/20/2023		7,712		8,237			8,237		15,950	15,950			
100079492	BOWIE	MD		04/25/2022		14,402		1,551			1,551		15,952	15,952			
100027046	COTATI	CA		09/26/2018		13,697		2,261			2,261		15,958	15,958			
100081532	SAN DIEGO	CA		03/18/2022		15,462		500			500		15,962	15,962			
100042996	PICO RIVERA	CA		05/28/2020		15,670		301			301		15,972	15,972			
100064204	WAIPAHU	HI		07/01/2021		13,886		2,086			2,086		15,972	15,972			
100100474	CORONA	NY		04/27/2023		9,593		6,380			6,380		15,974	15,974			
100078254	BLAINE	WA		02/10/2022		16,959		(985)			(985)		15,974	15,974			
100117572	SUNNYVALE	CA		07/20/2023		(15,688)		31,671			31,671		15,983	15,983			
100055155	BRONX	NY		03/23/2021		14,067		1,920			1,920		15,987	15,987			
100112104	ROLLING MEADOWS	IL		06/29/2023		14,800		1,188			1,188		15,987	15,987			
100080472	THOUSAND OAKS	CA		03/10/2022		16,689		(701)			(701)		15,988	15,988			
100173948	VINTON	VA		10/31/2024		16,783		(791)			(791)		15,992	15,992			
100068096	SAN JOSE	CA		08/25/2021		16,261		(269)			(269)		15,992	15,992			
100119184	PORT ISABEL	TX		07/31/2023		15,978		20			20		15,998	15,993		(5)	(5)
100088163	THONOTOSASSA	FL		10/25/2022		10,149		5,845			5,845		15,993	15,993			
100013896	LAS VEGAS	NV		05/25/2017		14,690		1,305			1,305		15,995	15,995			
100127639	EAST RUTHERFORD	NJ		09/08/2023		15,974		23			23		15,997	15,997			
100114825	PALMETTO	FL		07/10/2023		15,792		209			209		16,001	16,001			
100140788	ALBANY	GA		01/22/2024		16,555		(550)			(550)		16,005	16,005			
100089748	LOS ANGELES	CA		12/02/2022		15,637		371			371		16,008	16,008			
100143011	GARDNERVILLE	NV		02/12/2024		17,488		(1,478)			(1,478)		16,010	16,010			
100140004	OLATHE	KS		01/09/2024		16,649		(639)			(639)		16,010	16,010			
100025854	TAMPA	FL		09/20/2018		14,715		1,296			1,296		16,011	16,011			
100012413	PARKER	CO		04/28/2017		14,673		1,351			1,351		16,024	16,024			
100138348	PRINCETON	MA		12/18/2023		16,275		(249)			(249)		16,025	16,025			
100107976	HAWTHORNE	CA		05/22/2023		14,675		1,355			1,355		16,030	16,030			
100076230	HONOLULU	HI		01/07/2022		17,960		(1,928)			(1,928)		16,031	16,031			
100100857	GLEN BURNIE	MD		04/28/2023		15,612		425			425		16,037	16,037			
100089227	RENO	NV		01/26/2023		15,935		103			103		16,038	16,038			
100116948	SEATTLE	WA		07/20/2023		6,337		9,702			9,702		16,039	16,039			
100133575	ARLINGTON	VA		10/23/2023		16,051		(10)			(10)		16,041	16,041			
100162946	ASHEVILLE	NC		08/12/2024		16,449		(404)			(404)		16,045	16,045			
100090577	HEERHUGOWAARD	NLD		12/28/2022		16,542						(646)	15,896	16,048	153		153
100111089	MARIETTA	GA		06/29/2023		15,337		721			721		16,058	16,058			
100030147	NEWBURY PARK	CA		12/20/2018		13,620		2,445			2,445		16,064	16,064			
100137809	COLUMBIA	SC		12/08/2023		15,836		229			229		16,065	16,065			
3410000537	NASHVILLE	TN		09/24/2024		16,074							16,074	16,074			
3410000538	NASHVILLE	TN		09/24/2024		16,074							16,074	16,074			
100120588	FALLS CHURCH	VA		08/18/2023		16,281		(206)			(206)		16,075	16,075			
100065569	NILES	OH		07/28/2021		16,654		(569)			(569)		16,085	16,079		(6)	(6)
100112123	LAKELAND	FL		06/29/2023		14,656		1,423			1,423		16,079	16,079			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100900	DELRAN	NJ		04/28/2023		15,716		369			369		16,086	16,086			
100076605	SAN FRANCISCO	CA		12/16/2021		15,968		118			118		16,086	16,086			
100000248	IRVINE	CA		09/27/2016		15,245		842			842		16,087	16,087			
100113906	STERLING	VA		06/29/2023		15,458		640			640		16,098	16,098			
100116347	BROKEN BOW	OK		07/20/2023		8,276		7,823			7,823		16,099	16,099			
100078654	BOISE	ID		02/02/2022		15,285		821			821		16,106	16,106			
100057687	SUNNYVALE	CA		06/30/2021		16,683		(564)			(564)		16,119	16,119			
100139054	NEW YORK	NY		12/28/2023		16,571		(448)			(448)		16,123	16,123			
100084927	MONTGOMERY	TX		09/29/2022		16,089		38			38		16,127	16,127			
100132507	HERMOSA BEACH	CA		11/03/2023		14,986		1,143			1,143		16,129	16,129			
100000111	SAN MARINO	CA		12/17/2015		16,612		(483)			(483)		16,130	16,130			
100086903	(NORTH HOLLYWOOD AREA) LOS ANG	CA		09/21/2022		16,940		(810)			(810)		16,130	16,130			
100120250	STUDIO CITY	CA		08/18/2023		17,087		(951)			(951)		16,135	16,135			
100107809	HARRISON	TN		05/19/2023		16,362		(214)			(214)		16,148	16,148			
100080410	LOS ANGELES	CA		04/14/2022		18,451		(2,294)			(2,294)		16,156	16,156			
100083954	ORANGE	CA		07/12/2022		16,144		13			13		16,157	16,157			
100010659	FAYETTEVILLE	AR		12/23/2016		16,495		(336)			(336)		16,159	16,159			
100088205	COLTON	CA		10/13/2022		16,653		(489)			(489)		16,164	16,164			
100015819	LOS ANGELES	CA		02/27/2018		16,019		146			146		16,165	16,165			
100076411	MAMMOTH LAKES	CA		12/23/2021		17,278		(1,103)			(1,103)		16,176	16,176			
100133513	DENVER	CO		10/19/2023		16,463		(299)			(299)		16,164	16,176		11	11
100060118	ALAMEDA	CA		06/25/2021		17,199		(1,023)			(1,023)		16,176	16,176			
100119256	YARMOUTH	MA		07/31/2023		16,264		(76)			(76)		16,188	16,188			
100132693	NORTHRIDGE AREA LOS ANGELES	CA		11/03/2023		12,902		3,287			3,287		16,190	16,190			
100081310	WASHINGTON	DC		03/18/2022		15,078		1,118			1,118		16,196	16,196			
100100990	LAS VEGAS	NV		04/28/2023		10,165		6,037			6,037		16,201	16,201			
100079913	LINCOLN	CA		04/25/2022		16,027		177			177		16,204	16,204			
100085044	EMMEN	NLD		07/27/2022		16,560						(1,249)	15,311	16,204	893		893
100139639	HENDERSON	NV		12/28/2023		17,241		(1,034)			(1,034)		16,207	16,207			
100017970	OAKLAND	CA		05/22/2018		16,697		(485)			(485)		16,213	16,213			
100087188	HEBER CITY	UT		10/25/2022		13,262		2,952			2,952		16,214	16,214			
100121048	COTO DE CAZA	CA		08/30/2023		16,746		(531)			(531)		16,215	16,215			
100148666	MALIBU	CA		04/16/2024		17,190		(973)			(973)		16,217	16,217			
100112759	FARMINGTON HILLS	MI		06/29/2023		8,626		4,079			4,079		12,704	16,220		3,516	3,516
100111154	GLOVERSVILLE	NY		06/29/2023		12,557		3,667			3,667		16,224	16,224			
100033306	WESTMEATH	IRL		06/21/2019		5,726		73			73	322	6,121	16,227	(561)	10,667	10,106
100100974	BROOKLYN	NY		04/28/2023		10,075		6,153			6,153		16,228	16,228			
100082149	BLUFFDALE	UT		04/14/2022		16,598		(369)			(369)		16,230	16,230			
100116331	SCOTTSDALE	AZ		07/20/2023		7,952		8,282			8,282		16,234	16,234			
100099873	SOUTH LAKE TAHOE	CA		03/28/2023		16,707		(471)			(471)		16,236	16,236			
100088210	LAHAINA	HI		10/19/2022		17,015		(778)			(778)		16,237	16,237			
100170128	CENTERVILLE	MN		10/08/2024		16,790		(550)			(550)		16,240	16,240			
100116147	LA CANADA FLINTRIDGE	CA		07/20/2023		12,049		4,196			4,196		16,245	16,245			
100080860	HAYWARD	CA		03/10/2022		16,497		(247)			(247)		16,249	16,249			
100145410	UNITED KINGDOM	GBR		03/12/2024		(15,975)		32,281			32,281		16,306	16,249	(56)		(56)
100078321	PALM BEACH GARDENS	FL		02/10/2022		15,750		502			502		16,252	16,252			
100138225	DALLAS	TX		12/14/2023		14,036		2,219			2,219		16,255	16,255			
100068529	TILBURG	NLD		08/30/2021		16,379						1,046	17,425	16,260	(1,165)		(1,165)
100103580	HEATH	TX		05/08/2023		19,362		(600)			(600)		18,762	16,261		(2,501)	(2,501)
100027004	ROCKLIN	CA		09/26/2018		16,088		177			177		16,265	16,265			
100074458	LAS VEGAS	NV		12/02/2021		18,355		(2,082)			(2,082)		16,273	16,273			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100137253	NETHERLANDS	NLD		11/28/2023		16,621						(77)	16,544	16,274	(271)		(271)
100117399	DALY CITY	CA		07/20/2023		10,176		6,101			6,101		16,276	16,276			
100100328	RIVERSIDE	CA		04/27/2023		12,759		3,518			3,518		16,277	16,277			
100028909	HOWELL	NJ		10/26/2018		15,114		1,167			1,167		16,281	16,280		(1)	(1)
100045750	ORANGE	CA		11/25/2020		17,300		(1,013)			(1,013)		16,288	16,288			
100080903	UPLAND	CA		03/10/2022		17,156		(863)			(863)		16,293	16,293			
100118009	LOS ANGELES	CA		07/20/2023		12,982		3,314			3,314		16,296	16,296			
100100444	WINHALL	VT		04/27/2023		17,032		(725)			(725)		16,307	16,307			
100086584	SAN MARINO	CA		09/30/2022		16,760		(450)			(450)		16,310	16,310			
100024115	RIVERSIDE	CA		09/10/2018		16,887		(577)			(577)		16,310	16,310			
100138060	LOS ANGELES	CA		12/13/2023		17,619		(1,303)			(1,303)		16,316	16,316			
100116072	PASADENA	CA		07/20/2023		(20,179)		36,501			36,501		16,321	16,321			
100065841	RICHMOND	TX		07/23/2021		17,988		(1,663)			(1,663)		16,324	16,324			
100144211	BAKERSFIELD	CA		03/07/2024		16,243		83			83		16,326	16,326			
100117401	LYNWOOD	CA		07/20/2023		2,552		13,778			13,778		16,330	16,330			
100032002	AUBURN	CA		03/29/2019		16,034		297			297		16,331	16,331			
100147623	SAN MARINO	CA		04/04/2024		17,437		(1,103)			(1,103)		16,333	16,333			
100087323	SAINT PETERSBURG	FL		10/25/2022		15,754		586			586		16,341	16,341			
100116874	ATLANTA	GA		07/20/2023		14,531		1,816			1,816		16,347	16,347			
100087450	VACAVILLE	CA		10/25/2022		13,087		3,262			3,262		16,349	16,349			
100109776	HALEIWA	HI		08/04/2023		15,686		663			663		16,349	16,349			
100044523	LOS ANGELES	CA		11/19/2020		16,043		310			310		16,353	16,353			
100067399	SAN JOSE	CA		09/23/2021		16,917		(561)			(561)		16,356	16,356			
100076542	WHITTIER	CA		01/04/2022		17,354		(995)			(995)		16,359	16,359			
100116356	SAN FRANCISCO	CA		07/20/2023		9,466		6,898			6,898		16,364	16,364			
100100305	PALMDALE	CA		03/24/2023		17,139		(770)			(770)		16,368	16,368			
100113866	HIGHLAND PARK	IL		06/29/2023		15,034		1,335			1,335		16,369	16,369			
100067663	DAVIS	CA		09/23/2021		16,876		(507)			(507)		16,370	16,370			
100133645	IRVINGTON	NJ		10/23/2023		16,571		(192)			(192)		16,379	16,373		(5)	(5)
100134266	ATLANTA	GA		10/27/2023		16,459		(84)			(84)		16,375	16,375			
100069146	GAITHERSBURG	MD		09/01/2021		16,666		(288)			(288)		16,377	16,377			
100073561	INGLEWOOD	CA		11/19/2021		18,364		(1,975)			(1,975)		16,389	16,389			
4010054738	MASTIC BEACH	NY		07/27/2023		18,544		(2,155)			(2,155)		16,389	16,389			
100117134	FLUSHING	NY		07/20/2023		7,131		9,260			9,260		16,391	16,391			
100118831	PLEASANT VIEW	UT		08/30/2023		16,497		(104)			(104)		16,393	16,393			
100080349	LOS ANGELES	CA		02/28/2022		16,696		(303)			(303)		16,393	16,393			
100079380	LONG BEACH	CA		03/17/2022		18,420		(2,025)			(2,025)		16,395	16,395			
100054507	STATESVILLE	NC		03/23/2021		17,377		(980)			(980)		16,397	16,397			
100080040	SANTA BARBARA	CA		04/08/2022		15,306		1,095			1,095		16,401	16,401			
100135920	ATLANTIC HIGHLANDS	NJ		11/13/2023		16,843		(442)			(442)		16,401	16,401			
100137120	PLANTATION	FL		11/28/2023		15,659		748			748		16,408	16,408			
100151128	CRANDALL	TX		05/08/2024		16,148		274			274		16,422	16,422			
100137834	ASHBURN	VA		12/08/2023		16,672		(246)			(246)		16,426	16,426			
100080855	BONSALL	CA		03/10/2022		17,791		(1,361)			(1,361)		16,430	16,430			
100076440	WEST SACRAMENTO	CA		12/23/2021		16,662		(224)			(224)		16,438	16,438			
100065430	LOS ANGELES	CA		07/28/2021		16,466		(26)			(26)		16,440	16,440			
100100446	LOS ANGELES	CA		04/27/2023		17,325		(878)			(878)		16,447	16,447			
100143949	MIAMI	FL		02/29/2024		16,912		(449)			(449)		16,462	16,462			
100143110	MOREHEAD CITY	NC		02/16/2024		17,167		(703)			(703)		16,464	16,464			
100029459	SALINAS	CA		10/26/2018		14,165		2,303			2,303		16,468	16,468			
100099934	DAVIE	FL		03/28/2023		14,268		2,201			2,201		16,470	16,470			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100070519	ONTARIO	CA		09/23/2021		17,252		(719)			(719)		16,533	16,471		(62)	(62)
100089585	CELEBRATION	FL		01/30/2023		17,386		(910)			(910)		16,477	16,477			
100088062	SNOHOMISH	WA		10/25/2022		9,562		6,916			6,916		16,478	16,478			
100137272	NETHERLANDS	NLD		11/28/2023		16,854						(78)	16,776	16,479		(297)	(297)
100065211	LOS ANGELES	CA		07/14/2021		16,773		(292)			(292)		16,481	16,481			
100071941	OURAY	CO		11/19/2021		17,329		(845)			(845)		16,483	16,483			
100030858	AUBURN	WA		04/09/2019		14,244		2,248			2,248		16,493	16,493			
100053603	HENDERSON	NV		03/23/2021		17,351		(857)			(857)		16,494	16,494			
100082617	CEDAR GROVE	NJ		04/14/2022		16,889		(389)			(389)		16,500	16,500			
100091542	BROOKLYN	NY		01/20/2023		97,678		(81,177)			(81,177)		16,501	16,501			
100057569	DUNEDIN	FL		06/30/2021		16,982		(479)			(479)		16,503	16,503			
100076729	LONG BEACH	CA		12/30/2021		19,491		(2,977)			(2,977)		16,514	16,507		(7)	(7)
100078269	WOODLAND HILLS	CA		02/10/2022		18,552		(2,045)			(2,045)		16,507	16,507			
100068161	JERSEY CITY	NJ		08/25/2021		17,385		(877)			(877)		16,508	16,508			
100017091	WEST HILLS	CA		04/26/2018		13,212		3,306			3,306		16,517	16,517			
100101834	PASADENA	CA		04/06/2023		16,840		(313)			(313)		16,526	16,526			
100109690	LITTLE ROCK	AR		06/16/2023		17,123		(597)			(597)		16,527	16,527			
730301712	LOS ANGELES	CA		12/27/2023		9,129		7,399			7,399		16,529	16,529			
100030970	TRACY	CA		03/29/2019		15,788		744			744		16,533	16,533			
100030160	VANCOUVER	WA		12/20/2018		15,339		1,196			1,196		16,535	16,535			
100133847	SAN DIEGO	CA		10/20/2023		15,738		803			803		16,541	16,541			
100140042	PEMBROKE PINES	FL		01/09/2024		17,124		(579)			(579)		16,545	16,545			
100103679	FAIRFIELD	CT		05/08/2023		16,249		303			303		16,552	16,552			
100087919	SAN FRANCISCO	CA		10/25/2022		17,787		(1,234)			(1,234)		16,553	16,553			
100100383	FLUSHING	NY		04/27/2023		11,587		4,971			4,971		16,559	16,559			
100117594	KIRKLAND	WA		07/20/2023		(4,378)		20,937			20,937		16,559	16,559			
100057816	SAN DIEGO	CA		06/30/2021		17,393		(832)			(832)		16,560	16,559		(1)	(1)
100086702	MESA	AZ		09/30/2022		16,985		(423)			(423)		16,562	16,562			
100076749	CANTON	GA		12/30/2021		17,004		(432)			(432)		16,573	16,573			
100085128	CAPELLE AAN DEN IJSSEL	NLD		07/27/2022		17,404						(1,354)	16,050	16,583	533		533
100082176	REDONDO BEACH	CA		04/14/2022		15,264		1,320			1,320		16,584	16,584			
100083216	PASADENA	CA		05/26/2022		19,083		(2,476)			(2,476)		16,607	16,607			
100120568	SCOTTSDALE	AZ		08/18/2023		17,714		(1,093)			(1,093)		16,621	16,621			
100138083	ROCKVILLE	MD		12/13/2023		16,697		(75)			(75)		16,622	16,622			
100117737	MAGNOLIA	TX		07/20/2023		17,623		(1,000)			(1,000)		16,623	16,623			
100082004	AMSTERDAM	NLD		03/30/2022		16,976						169	17,144	16,626	(518)		(518)
100107870	KAILUA KONA	HI		06/29/2023		17,156		(524)			(524)		16,632	16,632			
100087448	N. MIAMI BEACH	FL		10/25/2022		15,632		1,000			1,000		16,633	16,633			
100139220	ORLANDO	FL		12/28/2023		15,057		1,578			1,578		16,635	16,635			
100139276	ST. LOUIS	MO		12/28/2023		16,925		(284)			(284)		16,641	16,641			
100128068	MADISON	TN		09/08/2023		16,186		456			456		16,642	16,642			
100054986	MILTON	GA		03/23/2021		18,321		(1,679)			(1,679)		16,642	16,642			
100080919	SAN FRANCISCO	CA		03/10/2022		20,862		(4,209)			(4,209)		16,653	16,653			
100074468	SCOTTSDALE	AZ		12/02/2021		15,836		829			829		16,664	16,654		(11)	(11)
100148353	SPRING	TX		04/12/2024		15,466		1,193			1,193		16,659	16,659			
100071959	GRANADA HILLS	CA		11/19/2021		17,607		(945)			(945)		16,662	16,662			
100120556	RIVERSIDE	CA		08/18/2023		17,576		(914)			(914)		16,662	16,662			
100127700	PRESCOTT	AZ		09/08/2023		17,246		(583)			(583)		16,663	16,669		6	6
100133052	LOGANVILLE	GA		11/29/2023		17,113		(442)			(442)		16,672	16,672			
100083270	HUNTINGTON BEACH	CA		05/10/2022		17,171		(485)			(485)		16,686	16,686			
100121006	DAVENPORT	FL		08/30/2023		16,469		218			218		16,687	16,686		(1)	(1)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071879	EL CAJON	CA		11/05/2021		17,719		(1,025)			(1,025)		16,694	16,694			
4010054741	MASTIC BEACH	NY		07/27/2023		18,895		(2,195)			(2,195)		16,699	16,699			
100080827	MOORESVILLE	NC		03/10/2022		17,742		(1,043)			(1,043)		16,699	16,699			
4010054420	SHIRLEY	NY		07/27/2023		18,898		(2,193)			(2,193)		16,705	16,705			
100020042	SAN DIEGO	CA		07/30/2018		17,381		(667)			(667)		16,714	16,714			
100079825	HIGHLAND	CA		04/25/2022		16,742		(21)			(21)		16,721	16,721			
100116593	SALINAS	CA		07/20/2023		16,725		(1)			(1)		16,724	16,724			
100081937	DEN HAAG	NLD		03/30/2022		17,316						170	17,486	16,727	(760)		(760)
100116629	NORTH HIGHLANDS	CA		07/20/2023		13,051		3,678			3,678		16,729	16,729			
100130252	KATY	TX		09/28/2023		18,227		(1,496)			(1,496)		16,732	16,732			
100030625	SUTTER CREEK	CA		12/20/2018		16,706		30			30		16,737	16,737			
100065210	BEACH HAVEN	NJ		07/14/2021		17,042		(296)			(296)		16,746	16,746			
100064830	TEMPE	AZ		07/14/2021		17,749		(979)			(979)		16,771	16,748		(22)	(22)
100103770	KEY LARGO	FL		05/10/2023		17,851		(1,114)			(1,114)		16,738	16,749		11	11
100031797	SAN RAMON	CA		03/29/2019		15,921		834			834		16,755	16,755			
100086172	FOUNTAIN HILLS	AZ		10/07/2022		17,878		(1,120)			(1,120)		16,757	16,757			
100101060	LAWRENCE	NY		04/28/2023		10,058		6,713			6,713		16,771	16,771			
100067412	SAN FRANCISCO	CA		09/23/2021		16,835		(59)			(59)		16,776	16,776			
100011626	FAIR LAWN	NJ		03/08/2017		9,244		7,535			7,535		16,779	16,779			
100087373	RICHMOND	TX		10/25/2022		14,880		1,900			1,900		16,780	16,780			
100086664	RICHMOND	CA		09/30/2022		16,969		(189)			(189)		16,781	16,781			
100083249	RIVERSIDE	CA		05/10/2022		17,317		(533)			(533)		16,784	16,784			
100107879	VINEYARD	UT		06/29/2023		17,408		(623)			(623)		16,785	16,785			
100088313	HOUSTON	TX		11/10/2022		17,883		(1,091)			(1,091)		16,792	16,792			
100161009	LEANDER	TX		07/24/2024		17,314		(521)			(521)		16,794	16,794			
100083103	REDONDO BEACH	CA		05/26/2022		14,638		2,161			2,161		16,799	16,799			
100068164	SHERMAN OAKS	CA		08/25/2021		16,970		(160)			(160)		16,811	16,811			
100090867	RANCHO CUCAMONGA	CA		01/31/2023		16,443		370			370		16,813	16,813			
100084295	UTRECHT	NLD		06/30/2022		17,379						(886)	16,493	16,825	333		333
100080863	PASADENA	CA		03/10/2022		16,573		252			252		16,825	16,825			
100126490	BUFORD	GA		08/30/2023		17,107		(278)			(278)		16,829	16,829			
100100889	ROCKTON	IL		04/28/2023		16,447		382			382		16,829	16,829			
100135556	CHARLOTTE	NC		11/13/2023		17,012		(164)			(164)		16,847	16,847			
100137067	KENNESAW	GA		11/28/2023		15,981		868			868		16,849	16,849			
100102188	KATY	TX		04/14/2023		16,539		307			307		16,847	16,851		4	4
100055729	BROOKLYN	NY		03/23/2021		18,673		(1,821)			(1,821)		16,852	16,852			
100084293	UTRECHT	NLD		06/30/2022		17,408						(888)	16,520	16,853	334		334
100072020	WOODLAND HILLS	CA		11/19/2021		18,942		(2,080)			(2,080)		16,862	16,862			
100120278	DANVILLE	CA		08/18/2023		18,224		(1,349)			(1,349)		16,875	16,875			
100117369	ARCADIA	CA		07/20/2023		9,381		7,497			7,497		16,878	16,878			
100136314	EDGEWATER	FL		11/20/2023		16,632		249			249		16,881	16,881			
100064711	JEFFERSON	GA		07/14/2021		17,983		(1,097)			(1,097)		16,886	16,886			
100079294	BURBANK	CA		02/28/2022		17,401		(514)			(514)		16,887	16,887			
100082586	CONROE	TX		04/14/2022		17,633		(742)			(742)		16,892	16,892			
100080224	SAN BERNARDINO	CA		02/25/2022		18,121		(1,221)			(1,221)		16,900	16,900			
100053357	LOS ANGELES	CA		03/23/2021		17,222		(315)			(315)		16,907	16,907			
100154844	CANTON	GA		07/19/2024		17,928		(1,017)			(1,017)		16,912	16,912			
100017808	SANTA ANA	CA		05/30/2018		17,166		(252)			(252)		16,913	16,913			
100102789	PALO ALTO	CA		06/22/2023		17,970		(1,052)			(1,052)		16,918	16,918			
100135378	HOUSTON	TX		11/13/2023		16,743		185			185		16,928	16,928			
100153148	KENNESAW	GA		05/28/2024		13,483		3,452			3,452		16,935	16,935			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100038547	DUBLIN	IRL		09/27/2019		(12,538)		(2,621)			(2,621)		(15,159)	16,938		32,097	32,097
100154207	PASADENA	CA		07/11/2024		17,075		(135)			(135)		16,939	16,939			
100101948	ELIZABETH	NJ		04/14/2023		17,966		(1,020)			(1,020)		16,946	16,946			
100088849	WINTER GARDEN	FL		11/15/2022		17,598		(653)			(653)		16,946	16,946			
100100467	LEESBURG	VA		04/27/2023		16,530		418			418		16,948	16,948			
100110113	MCDONOUGH	GA		06/23/2023		17,530		(577)			(577)		16,952	16,952			
100084848	LAS VEGAS	NV		08/02/2022		16,805		159			159		16,964	16,964			
100134582	WASHINGTON	DC		10/30/2023		17,785		(820)			(820)		16,965	16,965			
100078382	PHOENIX	AZ		02/10/2022		17,462		(484)			(484)		16,978	16,978			
100068886	PARADISE	CA		09/01/2021		17,161		(182)			(182)		16,979	16,979			
100143750	ESTERO	FL		04/05/2024		17,533		(553)			(553)		16,980	16,980			
100082604	HEWLETT	NY		04/14/2022		17,916		(936)			(936)		16,980	16,980			
100128478	GARDENA	CA		09/15/2023		17,218		(221)			(221)		16,996	16,996			
100134115	COLLEYVILLE	TX		12/08/2023		16,206		791			791		16,997	16,997			
100140653	CLERMONT	FL		02/08/2024		17,818		(821)			(821)		16,997	16,997			
100114534	STURGEON BAY	WI		06/29/2023		17,726		(727)			(727)		16,999	16,999			
100108251	KANSAS CITY	MO		05/24/2023		17,889		(889)			(889)		17,000	17,000			
100080802	LOS ANGELES	CA		03/15/2022		18,264		(1,257)			(1,257)		17,007	17,007			
100054272	GAINESVILLE	FL		03/23/2021		18,694		(1,682)			(1,682)		17,012	17,009		(2)	(2)
100156168	HOMESTEAD	FL		06/20/2024		17,808		(795)			(795)		17,013	17,013			
100029323	MODESTO	CA		10/26/2018		16,626		393			393		17,018	17,018			
100133452	LOS ANGELES	CA		10/19/2023		16,566		461			461		17,028	17,028			
100071482	SAN JOSE	CA		10/26/2021		17,635		(604)			(604)		17,030	17,030			
100071485	LOS ANGELES	CA		10/26/2021		17,564		(532)			(532)		17,032	17,032			
100080398	WOODLAND HILLS	CA		04/14/2022		17,871		(838)			(838)		17,033	17,033			
100030308	LORTON	VA		12/20/2018		17,256		(222)			(222)		17,035	17,035			
100171852	RIO RANCHO	NM		10/17/2024		17,670		(624)			(624)		17,046	17,046			
100138682	HOWELL	NJ		02/02/2024		18,681		(1,632)			(1,632)		17,049	17,049			
100013934	SCHAUMBURG	IL		05/25/2017		14,530		2,520			2,520		17,050	17,050			
100135937	MIRAMAR BEACH	FL		11/15/2023		17,081		(31)			(31)		17,050	17,050			
7303002225	PASADENA	CA		12/27/2023		9,426		7,639			7,639		17,065	17,065			
100127622	GEORGETOWN	TX		09/08/2023		17,208		(135)			(135)		17,073	17,071		(2)	(2)
100080763	DELRAY BEACH	FL		03/24/2022		18,397		(1,324)			(1,324)		17,073	17,073			
100012031	NORTHBOROUGH	MA		03/08/2017		14,949		2,127			2,127		17,077	17,077			
100079242	MARTINEZ	CA		02/25/2022		18,214		(1,132)			(1,132)		17,083	17,083			
100057514	SUNNYVALE	CA		06/30/2021		17,697		(599)			(599)		17,098	17,098			
100117276	ROSENBERG	TX		07/20/2023		16,933		169			169		17,102	17,102			
100091448	GREENSBORO	NC		02/22/2023		17,523		(417)			(417)		17,106	17,107			
100067763	NEWPORT	OR		09/23/2021		18,164		(1,038)			(1,038)		17,126	17,126			
100079786	SAN CLEMENTE	CA		04/08/2022		19,186		(2,054)			(2,054)		17,132	17,132			
100115426	SAN DIEGO	CA		07/17/2023		17,328		(189)			(189)		17,139	17,139			
100140404	KYLE	TX		01/18/2024		17,438		(298)			(298)		17,140	17,140			
100151768	CROSBY	TX		05/10/2024		17,997		(852)			(852)		17,145	17,145			
100144749	UNITED KINGDOM	GBR		03/12/2024		9,847		7,409			7,409		17,256	17,151		(105)	(105)
100117380	PHILADELPHIA	PA		07/20/2023		15,017		2,135			2,135		17,152	17,152			
100078034	NASHVILLE	TN		01/12/2022		17,943		(771)			(771)		17,171	17,154		(17)	(17)
100011372	BRIDGEHAMPTON	NY		12/23/2016		12,901		4,254			4,254		17,155	17,155			
100080987	PASADENA	CA		03/18/2022		16,525		644			644		17,169	17,169			
100130143	PARKLAND	FL		11/15/2023		15,421		1,754			1,754		17,175	17,175			
100116669	VICTORVILLE	CA		07/20/2023		14,047		3,130			3,130		17,177	17,177			
100065838	NEWPORT BEACH	CA		07/23/2021		18,943		(1,766)			(1,766)		17,177	17,180		3	3

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100047160	BROOKLYN	NY		11/20/2020		18,738		(1,555)			(1,555)		17,184	17,184			
100078682	UNION CITY	CA		02/02/2022		17,008		180			180		17,188	17,188			
100044367	BOSTON	MA		11/19/2020		15,486		1,704			1,704		17,189	17,189			
100055554	OXFORD	MI		03/23/2021		21,334		(4,135)			(4,135)		17,199	17,199			
100120636	VILLA PARK	CA		08/21/2023		18,838		(1,637)			(1,637)		17,201	17,201			
100060367	WAYNESVILLE	OH		06/01/2021		17,104		98			98		17,201	17,201			
100057489	LAHAINA	HI		06/02/2021		18,575		(1,371)			(1,371)		17,204	17,204			
100116741	FAIRLESS HILLS	PA		07/20/2023		13,453		3,751			3,751		17,204	17,204			
100154736	BERKLEY	MA		07/19/2024		17,278		(71)			(71)		17,208	17,208			
100140086	PHILADELPHIA	PA		01/09/2024		17,841		(630)			(630)		17,211	17,211			
100153159	SEBASTOPOL	CA		05/28/2024		8,920		8,294			8,294		17,214	17,214			
100147937	CENTER VALLEY	PA		04/08/2024		16,734		481			481		17,215	17,215			
100137418	CORAL GABLES	FL		01/11/2024		18,433		(1,215)			(1,215)		17,218	17,218			
100031616	AMITYVILLE	NY		03/29/2019		16,478		752			752		17,230	17,230			
100117404	BEVERLY HILLS	CA		07/20/2023		9,366		7,865			7,865		17,231	17,231			
100135182	ENCINO	CA		11/07/2023		17,809		(577)			(577)		17,232	17,232			
100078450	PACIFIC PALISADES	CA		01/25/2022		17,588		(356)			(356)		17,232	17,232			
100119616	JOHNS CREEK	GA		07/31/2023		17,961		(724)			(724)		17,237	17,237			
100076930	MIAMI	FL		01/03/2022		17,962		(721)			(721)		17,241	17,241			
100116852	ROCKLEDGE	FL		07/20/2023		14,857		2,385			2,385		17,242	17,242			
100140843	EAST NORTHPORT	NY		03/06/2024		18,138		(894)			(894)		17,244	17,244			
100012502	BROOKLYN	NY		04/28/2017		10,257		6,987			6,987		17,244	17,244			
100110046	OAK BROOK	IL		06/23/2023		19,006		(1,759)			(1,759)		17,247	17,247			
100033227	MAYO	IRL		06/21/2019		14,198		(1,028)			(1,028)	522	13,693	17,251	(872)	4,430	3,558
100150884	OSAGE BEACH	MO		05/08/2024		17,995		(739)			(739)		17,255	17,255			
100071953	ARCADIA	CA		01/21/2022		19,152		(1,894)			(1,894)		17,259	17,259			
100117662	LAFAYETTE	CA		07/20/2023		16,700		570			570		17,269	17,269			
100101068	BROOKLYN	NY		04/28/2023		12,315		4,960			4,960		17,275	17,275			
100135485	WINTER GARDEN	FL		11/13/2023		14,601		2,676			2,676		17,278	17,276		(2)	(2)
100116488	REDONDO BEACH	CA		07/20/2023		10,631		6,648			6,648		17,279	17,279			
100010739	HUNTINGTON BEACH	CA		12/23/2016		15,596		1,685			1,685		17,280	17,280			
100081144	BRADLEY	CA		03/18/2022		16,657		629			629		17,286	17,286			
100044186	FONTANA	CA		08/19/2020		16,286		1,002			1,002		17,288	17,288			
100090898	WEST HILLS	CA		01/31/2023		16,820		470			470		17,290	17,290			
100142650	PFLUGERVILLE	TX		02/08/2024		17,840		(546)			(546)		17,294	17,294			
100089383	FORT MYERS	FL		11/17/2022		18,178		(879)			(879)		17,299	17,299			
100038963	KILDARE	IRL		09/27/2019		12,163		5,254			5,254	(125)	17,292	17,304	(233)	244	11
100013445	MIAMI	FL		05/25/2017		13,298		4,012			4,012		17,310	17,310			
100090065	KEY WEST	FL		01/13/2023		16,937		380			380		17,317	17,317			
100079882	GRASS VALLEY	CA		04/08/2022		17,103		217			217		17,320	17,320			
100065376	LAKE WORTH	FL		07/28/2021		18,090		(762)			(762)		17,328	17,328			
100014574	VALLEJO	CA		09/27/2017		16,222		1,108			1,108		17,331	17,331			
100140137	SALT LAKE CITY	UT		01/09/2024		17,955		(624)			(624)		17,331	17,331			
100128107	ANTIOCH	TN		09/08/2023		15,982		1,349			1,349		17,330	17,332		2	2
100065134	PLANO	TX		07/14/2021		18,104		(761)			(761)		17,343	17,343			
100078660	SAINT PETERSBURG	FL		02/02/2022		18,858		(1,512)			(1,512)		17,346	17,346			
100117165	GILROY	CA		07/20/2023		14,451		2,900			2,900		17,351	17,351			
100074423	REDONDO BEACH	CA		12/02/2021		18,003		(644)			(644)		17,359	17,359			
100055135	BROOKLYN	NY		03/23/2021		17,330		31			31		17,361	17,361			
100044987	LUDINGTON	MI		11/19/2020		17,986		(622)			(622)		17,364	17,364			
3310077012	REIDSVILLE	NC		06/14/2024		17,374							17,374	17,374			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137382	RANCHO PALOS VERDES	CA		12/05/2023		17,564		(189)			(189)		17,376	17,376			
100065756	SAN FRANCISCO	CA		07/28/2021		17,622		(245)			(245)		17,377	17,377			
100030188	LIVINGSTON	CA		12/20/2018		16,900		486			486		17,385	17,385			
100100342	YORBA LINDA	CA		04/27/2023		15,660		1,743			1,743		17,403	17,396		(7)	(7)
100120160	ROCKVILLE	MD		08/14/2023		17,823		(423)			(423)		17,399	17,399			
100087979	CAPE CORAL	FL		10/25/2022		16,708		694			694		17,402	17,402			
100126712	OAK CREEK	WI		08/30/2023		13,074		4,333			4,333		17,407	17,407			
100090413	LA QUINTA	CA		12/28/2022		18,152		(734)			(734)		17,418	17,418			
100079959	MIAMI SHORES	FL		04/25/2022		17,712		(291)			(291)		17,421	17,421			
100118842	JAMUL	CA		08/30/2023		17,788		(363)			(363)		17,425	17,425			
100076396	ANNA MARIA	FL		12/23/2021		20,761		(3,333)			(3,333)		17,428	17,428			
100081171	WASHINGTON	DC		03/18/2022		16,580		866			866		17,445	17,445			
100111974	SAN DIEGO	CA		06/29/2023		9,152		8,294			8,294		17,446	17,446			
100130391	LOS ANGELES	CA		09/28/2023		17,978		(531)			(531)		17,446	17,446			
100081165	WASHINGTON	DC		03/18/2022		16,583		866			866		17,449	17,449			
100086213	KELLER	TX		10/07/2022		18,127		(675)			(675)		17,453	17,453			
100087368	BRONX	NY		10/25/2022		15,709		1,747			1,747		17,456	17,456			
100055822	PALO ALTO	CA		03/23/2021		18,285		(827)			(827)		17,458	17,458			
100103527	PHOENIX	AZ		05/08/2023		18,324		(862)			(862)		17,462	17,462			
100017392	SYLMAR	CA		04/26/2018		17,443		20			20		17,463	17,463			
100140098	CAPE CORAL	FL		01/09/2024		16,591		873			873		17,464	17,464			
100131687	TUSCALOOSA	AL		10/06/2023		16,441		1,036			1,036		17,476	17,476			
100080042	ASPEN	CO		04/08/2022		17,899		(422)			(422)		17,478	17,478			
100114946	WEST CHESTER	PA		07/13/2023		17,848		(356)			(356)		17,492	17,492			
100127090	GRAYSON	GA		08/30/2023		16,859		634			634		17,493	17,493			
100084620	SANTA ROSA	CA		08/02/2022		18,097		(601)			(601)		17,496	17,496			
100080371	JURUPA VALLEY	CA		04/14/2022		18,704		(1,208)			(1,208)		17,497	17,497			
100087372	GILROY	CA		10/25/2022		15,207		2,295			2,295		17,502	17,502			
100117344	LOS ANGELES	CA		07/20/2023		6,651		10,862			10,862		17,513	17,513			
100083058	SUNNY ISLES BEACH	FL		05/26/2022		14,272		3,256			3,256		17,527	17,527			
100120149	GRAND PRAIRIE	TX		08/11/2023		19,340		(1,807)			(1,807)		17,534	17,534			
100079547	PARK CITY	UT		04/08/2022		18,017		(470)			(470)		17,547	17,547			
100101998	CUMMING	GA		04/14/2023		18,076		(525)			(525)		17,552	17,552			
100087476	RESTON	VA		10/25/2022		13,739		3,818			3,818		17,557	17,557			
100074369	LAHAINA	HI		11/19/2021		18,487		(930)			(930)		17,557	17,557			
100137649	KISSIMMEE	FL		12/08/2023		17,327		231			231		17,558	17,558			
100115314	CAMANO ISLAND	WA		07/17/2023		16,148		138			138		16,286	17,563		1,277	1,277
100078740	SANTA ANA	CA		02/25/2022		17,027		539			539		17,566	17,566			
100162280	FRISCO	TX		09/06/2024		17,902		(328)			(328)		17,575	17,575			
100158143	FORT WORTH	TX		07/09/2024		17,979		(212)			(212)		17,767	17,575		(192)	(192)
100088949	MALIBU	CA		11/15/2022		17,733		(152)			(152)		17,581	17,581			
100139785	UNITED KINGDOM	GBR		12/18/2023		16,782						(139)	16,643	17,587	944		944
100065186	PRINEVILLE	OR		07/14/2021		18,118		(521)			(521)		17,597	17,599		1	1
100133240	WAGGAMAN	LA		11/29/2023		17,505		94			94		17,599	17,599			
100076238	LAS VEGAS	NV		01/07/2022		18,457		(858)			(858)		17,599	17,599			
100103218	FEDERAL WAY	WA		04/26/2023		18,433		(833)			(833)		17,600	17,600			
100131838	BAKERSFIELD	CA		10/06/2023		17,821		(220)			(220)		17,601	17,601			
100074388	FLEMINGTON	NJ		12/02/2021		18,677		(1,075)			(1,075)		17,602	17,602			
100162306	WILLIAMSTON	MI		08/05/2024		18,202		(590)			(590)		17,611	17,611			
100071715	CHICAGO	IL		10/14/2021		18,084		(472)			(472)		17,612	17,612			
100068119	TAMPA	FL		08/25/2021		18,426		(813)			(813)		17,613	17,613			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116300	ROSEMEAD	CA		07/20/2023		8,152		9,463			9,463		17,615	17,615			
100030409	FAIRFIELD	CT		12/20/2018		17,048		597			597		17,646	17,646			
100043056	GRANADA HILLS	CA		05/28/2020		16,979		667			667		17,646	17,646			
100100023	VENICE	CA		03/28/2023		(28,088)		(333)			(333)		(28,421)	17,649		46,070	46,070
100116360	(BURBANK AREA) LOS ANGELES	CA		07/20/2023		(20,542)		38,199			38,199		17,657	17,657			
100153792	CHATSWORTH	CA		07/10/2024		17,543		117			117		17,660	17,660			
100110081	ARVADA	CO		06/23/2023		17,923		(219)			(219)		17,704	17,664		(40)	(40)
100078636	HOLLIS	NH		02/02/2022		18,068		(390)			(390)		17,678	17,678			
100101019	UPLAND	CA		04/28/2023		10,682		7,010			7,010		17,692	17,692			
100135809	PRINCETON	TX		11/10/2023		18,144		(446)			(446)		17,699	17,699			
100078696	ARCADIA	CA		02/02/2022		17,519		183			183		17,701	17,701			
100069072	BOTHELL	WA		09/01/2021		18,119		(416)			(416)		17,702	17,702			
100067410	SAN FRANCISCO	CA		09/23/2021		17,766		(62)			(62)		17,704	17,704			
100116153	FLORENCE	SC		07/20/2023		12,184		5,522			5,522		17,705	17,705			
100152717	TALLAHASSEE	FL		05/17/2024		17,297		407			407		17,704	17,707		3	3
100055900	JAMAICA PLAIN	MA		03/26/2021		18,926		(1,211)			(1,211)		17,715	17,715			
100038681	DUBLIN	IRL		09/27/2019		18,155						(156)	17,999	17,722	(233)	(44)	(277)
100116631	TUJUNGA AREA LOS ANGELES	CA		07/20/2023		8,766		8,959			8,959		17,725	17,725			
100081548	SAN JOSE	CA		03/18/2022		16,502		1,223			1,223		17,725	17,725			
100116094	DALY CITY	CA		07/20/2023		9,204		8,523			8,523		17,727	17,727			
100114924	COSTA MESA	CA		07/13/2023		18,495		(766)			(766)		17,730	17,730			
100067409	CHATSWORTH	CA		09/23/2021		17,233		502			502		17,735	17,735			
100134407	NETHERLANDS	NLD		10/27/2023		18,030						(790)	17,240	17,754	514		514
100109789	SHORELINE	WA		08/04/2023		19,286		(1,528)			(1,528)		17,758	17,758			
100078657	FEASTERVILLE TREVOSE	PA		02/02/2022		17,908		(146)			(146)		17,762	17,762			
100068401	ASTORIA	OR		08/25/2021		19,008		(1,240)			(1,240)		17,767	17,764		(3)	(3)
100116118	HUNTINGTON BEACH	CA		07/20/2023		11,491		6,280			6,280		17,771	17,771			
100084457	SAN JOSE DEL CABO BCS	MEX		07/11/2022		17,773							17,773	17,773			
100081011	GLENDALE	AZ		03/18/2022		16,523		1,254			1,254		17,777	17,777			
100129613	FRANKLIN	TN		09/29/2023		15,663		2,121			2,121		17,783	17,779		(4)	(4)
100046824	BROOKLYN	NY		11/20/2020		18,335		(544)			(544)		17,791	17,791			
100090922	CORONA	CA		01/31/2023		16,600		1,203			1,203		17,802	17,802			
100083507	PHOENIX	AZ		06/06/2022		18,162		(355)			(355)		17,807	17,807			
100091715	HOUSTON	TX		03/24/2023		18,347		(546)			(546)		17,801	17,810		9	9
3310053119	WATERBURY	CT		05/18/2023		17,820							17,820	17,820			
100089692	EINDHOVEN	NLD		11/29/2022		18,220						(1,175)	17,045	17,827	782		782
100134462	MANHASSET	NY		10/30/2023		17,772		61			61		17,833	17,833			
100102770	CASTRO VALLEY	CA		06/22/2023		18,986		(1,140)			(1,140)		17,846	17,846			
100065968	BERKELEY HEIGHTS	NJ		08/02/2021		18,051		(205)			(205)		17,846	17,846			
100113174	SUNNY ISLES	FL		06/29/2023		16,508		1,343			1,343		17,851	17,851			
100148064	WENDELL	NC		04/10/2024		17,538		324			324		17,862	17,862			
100101056	BROOKLYN	NY		04/28/2023		11,012		6,853			6,853		17,866	17,866			
100080017	SAN FRANCISCO	CA		04/08/2022		17,871		(3)			(3)		17,867	17,867			
100065289	LOS ANGELES	CA		07/28/2021		18,086		(217)			(217)		17,869	17,869			
100083069	SAN JOSE	CA		05/26/2022		12,124		5,746			5,746		17,870	17,870			
100023525	ROUND LAKE	IL		09/04/2018		18,620		(749)			(749)		17,871	17,871			
100133630	DALLAS	GA		10/23/2023		16,338		1,533			1,533		17,871	17,871			
100065251	RAPID CITY	SD		07/14/2021		18,086		(210)			(210)		17,877	17,875		(2)	(2)
100103738	CORONA	CA		05/08/2023		18,633		(756)			(756)		17,878	17,878			
100132334	NIPOMO	CA		11/03/2023		13,682		4,196			4,196		17,878	17,878			
100044870	GAITHERSBURG	MD		11/19/2020		18,027		(146)			(146)		17,880	17,880			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128434	NAPLES	FL		09/15/2023		18,815		(919)			(919)		17,896	17,896			
100084656	HERCULES	CA		08/02/2022		17,594		307			307		17,901	17,901			
100028612	MIAMI	FL		10/26/2018		17,527		376			376		17,902	17,902			
100117147	WHITESTONE	NY		07/20/2023		10,987		6,916			6,916		17,903	17,903			
100112628	OKLAHOMA CITY	OK		06/29/2023		18,712		(787)			(787)		17,925	17,904		(22)	(22)
100033916	CORK	IRL		06/21/2019		16,617		1,849			1,849	494	18,959	17,905	(842)	(212)	(1,055)
100057738	WASHINGTON	DC		06/30/2021		19,379		(1,473)			(1,473)		17,906	17,906			
100071894	TRABUCO CANYON	CA		01/21/2022		19,248		(1,340)			(1,340)		17,907	17,907			
100034188	LOUTH	IRL		06/21/2019		16,393		1,084			1,084	507	17,985	17,912	(774)	701	(73)
100013266	NAPLES	FL		05/25/2017		15,867		2,053			2,053		17,920	17,920			
100116675	HONOLULU	HI		07/20/2023		7,931		9,990			9,990		17,922	17,922			
100079907	SANTA CRUZ	CA		04/25/2022		18,012		(90)			(90)		17,922	17,922			
100142971	FRISCO	TX		02/09/2024		18,557		(649)			(649)		17,908	17,923		15	15
100113042	CORAL SPRINGS	FL		06/29/2023		9,136		6,612			6,612		15,748	17,934		2,186	2,186
100025274	LAS VEGAS	NV		09/20/2018		16,516		1,438			1,438		17,954	17,948		(6)	(6)
100053387	SAN LEANDRO	CA		03/23/2021		18,922		(956)			(956)		17,966	17,966			
100081543	SEATTLE	WA		03/18/2022		17,138		830			830		17,968	17,968			
100075270	MOSELEY	VA		12/01/2021		18,212		(243)			(243)		17,969	17,969			
100086960	PALO ALTO	CA		10/24/2022		18,905		(929)			(929)		17,975	17,975			
100038581	MEATH	IRL		09/27/2019		13,546		5,782			5,782	(122)	19,206	17,996	(227)	(984)	(1,210)
100047567	JONESBOROUGH	TN		11/20/2020		19,304		(1,307)			(1,307)		17,997	17,997			
100091555	DOWNEY	CA		03/07/2023		19,770		(1,771)			(1,771)		17,999	17,999			
100030933	SAN MARCOS	CA		04/09/2019		17,005		997			997		18,002	18,002			
100120424	PROSPER	TX		08/18/2023		18,209		(200)			(200)		18,009	18,009			
100108277	EATONTON	GA		05/24/2023		18,040		(25)			(25)		18,015	18,015			
100065079	TAMPA	FL		07/14/2021		19,330		(1,313)			(1,313)		18,018	18,018			
100057667	PACIFIC GROVE	CA		06/30/2021		18,412		(393)			(393)		18,019	18,019			
100076442	HUGHSON	CA		12/23/2021		19,071		(1,049)			(1,049)		18,022	18,022			
100115500	NORTH LAS VEGAS	NV		07/17/2023		18,906		(878)			(878)		18,027	18,027			
100132256	ANNA	TX		10/13/2023		18,313		(283)			(283)		18,030	18,030			
100055236	OAK GROVE	MN		03/23/2021		19,699		(1,638)			(1,638)		18,060	18,060			
100011245	WAILUKU	HI		01/27/2017		15,844		2,216			2,216		18,061	18,061			
100044610	NATIONAL CITY	CA		11/19/2020		17,786		274			274		18,060	18,064		4	4
100011096	LOS ANGELES	CA		12/23/2016		16,674		1,391			1,391		18,065	18,065			
100078489	BRONX	NY		02/02/2022		17,641		424			424		18,065	18,065			
4010049855	WATERBURY	CT		04/26/2023		19,334		(1,255)			(1,255)		18,079	18,079			
100024880	WEST PALM BEACH	FL		09/20/2018		15,905		2,180			2,180		18,085	18,082		(3)	(3)
100116263	SIMI VALLEY AREA	CA		07/20/2023		9,475		8,612			8,612		18,087	18,087			
100113176	MIAMI	FL		06/29/2023		16,563		1,530			1,530		18,092	18,092			
730301421	ADELANTO	CA		12/27/2023		14,813		3,280			3,280		18,093	18,093			
100010768	BIRMINGHAM	AL		12/23/2016		16,714		1,388			1,388		18,103	18,103			
100081486	LOS ANGELES	CA		03/18/2022		17,111		993			993		18,104	18,104			
100071920	NATIONAL CITY	CA		11/19/2021		18,388		(271)			(271)		18,117	18,117			
100000555	PACIFICA	CA		09/27/2016		13,491		4,631			4,631		18,122	18,122			
100089412	PLAYA DEL REY	CA		11/18/2022		19,394		(1,256)			(1,256)		18,138	18,138			
100080044	SANTA BARBARA	CA		04/08/2022		17,091		1,050			1,050		18,141	18,141			
100084009	LODI	NJ		06/27/2022		17,920		222			222		18,141	18,141			
100152002	PALMDALE	CA		06/14/2024		18,733		(591)			(591)		18,142	18,142			
100068153	SAN RAFAEL	CA		08/25/2021		18,929		(786)			(786)		18,143	18,143			
100129699	KANSAS CITY	KS		09/29/2023		18,435		(290)			(290)		18,145	18,145			
100143786	LADERA RANCH	CA		02/28/2024		18,586		(438)			(438)		18,148	18,148			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100014657	GAINESVILLE	VA		09/27/2017		14,435		3,715			3,715		18,150	18,150			
100144515	NEWPORT BEACH	CA		04/26/2024		19,579		(1,427)			(1,427)		18,153	18,153			
100139605	PALMDALE	CA		12/28/2023		17,974		197			197		18,171	18,171			
100134725	LEXINGTON	SC		10/30/2023		18,287		(104)			(104)		18,183	18,183			
100032425	DUBLIN	IRL		06/21/2019		18,270		256			256	527	19,053	18,186	(869)	2	(867)
100150284	DEVENTER	NLD		04/29/2024		18,261							18,261	18,188	(73)		(73)
100081228	LONG BRANCH	NJ		03/18/2022		17,490		700			700		18,190	18,190			
730101560	HARBOR CITY	CA		12/27/2023		(47,261)		65,453			65,453		18,193	18,193			
100078662	GUILFORD	CT		02/02/2022		19,103		(908)			(908)		18,195	18,195			
100108224	ELLIJAY	GA		05/24/2023		19,344		(1,142)			(1,142)		18,202	18,202			
100079912	LUTHERVILLE TIMONIUM	MD		04/25/2022		17,259		948			948		18,207	18,207			
100140724	NAPLES	FL		02/08/2024		18,883		(673)			(673)		18,210	18,210			
100013120	ORLANDO	FL		05/25/2017		15,748		2,466			2,466		18,213	18,213			
100039298	DUBLIN	IRL		09/27/2019		15,634		3,023			3,023	(142)	18,515	18,216	(296)	(2)	(299)
100083511	KAILUA	HI		06/06/2022		18,814		(605)			(605)		18,209	18,218		9	9
100140394	CHANDLER	AZ		01/18/2024		18,955		(735)			(735)		18,220	18,220			
100162060	PRINCETON	TX		07/31/2024		18,800		(573)			(573)		18,226	18,226			
100068117	SAN DIEGO	CA		08/25/2021		18,844		(610)			(610)		18,233	18,232		(1)	(1)
100060808	WHITTIER	CA		06/01/2021		18,151		86			86		18,237	18,237			
100057233	LOS ANGELES	CA		05/19/2021		(10,110)		28,344			28,344		18,234	18,242		8	8
100073530	SIMI VALLEY	CA		10/26/2021		19,117		(863)			(863)		18,254	18,254			
100132605	SANTA ANA	CA		11/03/2023		18,208		54			54		18,261	18,261			
100055213	ORLAND PARK	IL		03/23/2021		17,659		607			607		18,266	18,266			
100118919	MESA	AZ		07/27/2023		18,490		(221)			(221)		18,269	18,269			
100110376	MURFREESBORO	TN		06/30/2023		18,895		(525)			(525)		18,370	18,274		(96)	(96)
100120825	MABELVALE	AR		08/25/2023		19,303		(1,028)			(1,028)		18,275	18,275			
100119474	MADISON	WI		07/31/2023		18,170		115			115		18,284	18,278		(6)	(6)
100033931	DUBLIN	IRL		06/21/2019		16,748		2,180			2,180	500	19,427	18,286	(920)	(221)	(1,141)
100155806	TONEY	AL		06/18/2024		19,564		(1,274)			(1,274)		18,290	18,290			
100026718	WASHINGTON	DC		09/26/2018		15,676		2,620			2,620		18,296	18,296			
100147727	VENICE	CA		04/05/2024		19,250		(952)			(952)		18,298	18,298			
100100807	MINT HILL	NC		04/28/2023		19,343		(1,036)			(1,036)		18,307	18,307			
100116315	BROOKLYN	NY		07/20/2023		8,626		9,682			9,682		18,308	18,308			
100080897	FRISCO	TX		03/10/2022		19,493		(1,180)			(1,180)		18,313	18,313			
100149643	FARMERSVILLE	TX		04/26/2024		19,244		(920)			(920)		18,324	18,324			
100076826	COLONIA	NJ		12/27/2021		19,653		(1,329)			(1,329)		18,325	18,325			
100071813	LOS ANGELES	CA		10/14/2021		20,230		(1,906)			(1,906)		18,325	18,325			
100144766	UNITED KINGDOM	GBR		03/12/2024		6,494		11,888			11,888		18,382	18,331		(51)	(51)
100137318	WHARTON	NJ		12/01/2023		18,750		(419)			(419)		18,332	18,332			
100134381	SAN DIEGO	CA		10/27/2023		19,191		(835)			(835)		18,356	18,339		(18)	(18)
100068228	BREA	CA		08/25/2021		18,413		(68)			(68)		18,346	18,346			
100110498	HINGHAM	MA		06/30/2023		18,159		195			195		18,354	18,354			
100067413	LOS ANGELES	CA		09/23/2021		17,542		819			819		18,361	18,361			
100101107	BRADENTON	FL		04/28/2023		7,225		11,142			11,142		18,366	18,366			
100113893	AVENTURA	FL		06/29/2023		17,891		475			475		18,367	18,367			
100117419	FLUSHING	NY		07/20/2023		(21,367)		39,736			39,736		18,368	18,368			
100078741	BUENA PARK	CA		02/25/2022		20,274		(1,901)			(1,901)		18,373	18,373			
100137901	MANSFIELD	TX		12/08/2023		18,198		182			182		18,380	18,380			
100065837	CHATSWORTH	CA		07/23/2021		20,415		(2,027)			(2,027)		18,388	18,388			
100020215	MINNEAPOLIS	MN		07/17/2018		18,810		(419)			(419)		18,391	18,391			
100118878	WILDWOOD	NJ		08/30/2023		18,080		327			327		18,407	18,407			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100067411	SANTA MONICA	CA		09/23/2021		17,587		821			821		18,407	18,407			
100068207	VENICE	CA		08/25/2021		17,784		623			623		18,407	18,407			
100044527	TRAPPE	PA		11/19/2020		18,084		328			328		18,413	18,413			
100121004	LAKEVILLE	PA		08/30/2023		18,469		(54)			(54)		18,415	18,413		(3)	(3)
100081468	IRVINE	CA		03/18/2022		17,329		1,085			1,085		18,414	18,414			
100109304	PORT BOLIVAR	TX		06/12/2023		18,783		(368)			(368)		18,415	18,415			
100078252	ROLLING HILLS ESTATES	CA		02/10/2022		18,692		(277)			(277)		18,415	18,415			
100158632	LEANDER	TX		07/10/2024		18,561		(141)			(141)		18,420	18,420			
100126277	LITTLETON	CO		08/30/2023		18,917		(492)			(492)		18,425	18,425			
100137907	NEWPORT BEACH	CA		12/12/2023		19,463		(1,035)			(1,035)		18,428	18,428			
100110672	ROSEMEAD	CA		06/30/2023		18,539		(84)			(84)		18,455	18,455			
100116138	SOUTH SAN FRANCISCO	CA		07/20/2023		(7,103)		25,578			25,578		18,475	18,475			
100128089	ANTIOCH	TN		09/08/2023		16,925		1,552			1,552		18,477	18,477			
100158056	COLLEGE STATION	TX		07/09/2024		19,532		(618)			(618)		18,913	18,489		(424)	(424)
100078704	PLAYA VISTA	CA		02/02/2022		21,851		(3,363)			(3,363)		18,487	18,491		4	4
100133544	SCOTTSDALE	AZ		10/19/2023		19,530		(1,027)			(1,027)		18,504	18,504			
100129292	LOS ANGELES	CA		09/25/2023		17,732		780			780		18,512	18,512			
100068202	ROSEMEAD	CA		08/25/2021		19,422		(904)			(904)		18,518	18,518			
100145408	UNITED KINGDOM	GBR		03/12/2024		(18,204)		36,786			36,786		18,583	18,519	(64)		(64)
100030467	SANTA CRUZ	CA		12/20/2018		19,580		(1,059)			(1,059)		18,521	18,521			
100149158	LOS ANGELES	CA		04/22/2024		18,762		(240)			(240)		18,523	18,523			
100110127	HOWELL	NJ		06/29/2023		20,427		(1,902)			(1,902)		18,525	18,525			
100161081	RIVIERA BEACH	FL		07/24/2024		19,315		(790)			(790)		18,526	18,526			
100057232	HAIKU	HI		05/19/2021		20,407		(1,877)			(1,877)		18,530	18,530			
100017843	MORENO VALLEY	CA		05/30/2018		18,602		(71)			(71)		18,531	18,531			
100150188	NEW HARTFORD	NY		04/30/2024		19,632		(1,099)			(1,099)		18,533	18,533			
100101187	BROOKLYN	NY		04/28/2023		13,708		4,832			4,832		18,539	18,539			
100087013	FORT LAUDERDALE	FL		11/04/2022		18,868		(328)			(328)		18,540	18,540			
100017552	SLEEPY HOLLOW	NY		04/26/2018		17,473		1,069			1,069		18,542	18,542			
100083985	WHITTIER	CA		07/12/2022		17,580		966			966		18,546	18,546			
100079277	PENSACOLA BEACH	FL		02/28/2022		19,177		(619)			(619)		18,559	18,559			
100076666	LA QUINTA	CA		12/30/2021		21,963		(3,404)			(3,404)		18,559	18,559			
100011301	ANN ARBOR	MI		12/23/2016		17,326		1,240			1,240		18,566	18,566			
100049001	LAKE FOREST	CA		11/20/2020		20,103		(1,537)			(1,537)		18,567	18,567			
100114915	ENCINO	CA		07/13/2023		20,129		(1,560)			(1,560)		18,569	18,569			
100087215	SEMINOLE	FL		10/25/2022		14,732		3,839			3,839		18,571	18,571			
100055252	UNION	NJ		03/23/2021		19,397		(823)			(823)		18,574	18,574			
100071939	COCONUT GROVE	FL		01/21/2022		19,585		(1,008)			(1,008)		18,577	18,577			
100090080	CORAL GABLES	FL		01/13/2023		18,153		439			439		18,592	18,592			
100044996	FLOSSMOOR	IL		11/19/2020		17,230		1,363			1,363		18,593	18,593			
100090161	GREELEY	CO		01/13/2023		20,106		(1,508)			(1,508)		18,599	18,599			
100100830	CHICAGO	IL		04/28/2023		18,651		(52)			(52)		18,599	18,599			
3410000517	ATLANTA	GA		09/24/2024		18,600							18,600	18,600			
100068053	SUNNYVALE	CA		09/23/2021		17,801		802			802		18,603	18,603			
100128891	BROOKLYN	NY		09/21/2023		18,826		(214)			(214)		18,612	18,612			
100157652	FONTANA	CA		06/28/2024		18,365		254			254		18,619	18,619			
100150099	MCHENRY	IL		06/14/2024		18,933		(313)			(313)		18,620	18,620			
100079498	SAN DIEGO	CA		04/25/2022		17,083		1,538			1,538		18,621	18,621			
100143769	LOS ANGELES	CA		02/27/2024		20,542		(1,920)			(1,920)		18,622	18,622			
100145409	UNITED KINGDOM	GBR		03/12/2024		(18,314)		37,005			37,005		18,691	18,627	(64)		(64)
100072025	INDIO	CA		11/19/2021		20,194		(1,567)			(1,567)		18,627	18,627			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100101500	FAIRFAX	VA		04/26/2023		19,225		(587)			(587)		18,639	18,634		(5)	(5)
100032168	CHICAGO	IL		03/29/2019		18,067		567			567		18,634	18,634			
100101058	BROOKLYN	NY		04/28/2023		11,505		7,136			7,136		18,640	18,640			
100090632	PLANDOME	NY		12/29/2022		20,097		(1,456)			(1,456)		18,641	18,641			
100079812	CLOVIS	CA		04/08/2022		19,052		(404)			(404)		18,648	18,648			
100086693	PUYALLUP	WA		09/30/2022		18,696		(42)			(42)		18,655	18,655			
100161747	COCONUT CREEK	FL		07/30/2024		20,085		(1,425)			(1,425)		18,659	18,659			
100118982	WEST JORDAN	UT		07/27/2023		19,324		(662)			(662)		18,662	18,662			
100120217	BROOKLYN	NY		08/18/2023		6,871		11,792			11,792		18,663	18,663			
100116925	LOS ANGELES	CA		07/20/2023		10,294		8,371			8,371		18,665	18,665			
100070227	DEN HAAG	NLD		08/31/2021		18,958						1,214	20,172	18,668	(1,503)		(1,503)
100127678	EDWARDS	CO		09/08/2023		(8,065)		26,739			26,739		18,674	18,670		(4)	(4)
100149517	SANTA BARBARA	CA		04/26/2024		20,278		(1,594)			(1,594)		18,683	18,683			
100000173	DALLAS	TX		09/27/2016		20,172		(1,478)			(1,478)		18,694	18,694			
100100912	BURBANK	IL		04/28/2023		16,463		2,240			2,240		18,703	18,703			
100108133	RIVERSIDE	CA		05/24/2023		20,680		(520)			(520)		20,159	18,704		(1,455)	(1,455)
100100779	GILROY	CA		04/28/2023		15,444		3,261			3,261		18,704	18,704			
100081063	SAVANNAH	GA		03/18/2022		16,470		2,234			2,234		18,704	18,704			
100153282	SAN ANTONIO	FL		05/30/2024		18,029		676			676		18,705	18,705			
100042955	IMPERIAL BEACH	CA		05/28/2020		17,341		1,379			1,379		18,720	18,720			
100134877	PHILADELPHIA	PA		10/30/2023		19,172		(447)			(447)		18,725	18,725			
100076825	SAN DIEGO	CA		12/27/2021		20,539		(1,806)			(1,806)		18,733	18,733			
100116169	SAN MARINO	CA		07/20/2023		12,438		6,303			6,303		18,740	18,740			
100118748	PARADISE VALLEY	AZ		07/25/2023		19,789		(1,041)			(1,041)		18,748	18,748			
100076559	FORT COLLINS	CO		12/16/2021		20,218		(1,457)			(1,457)		18,761	18,761			
100157653	BOCA RATON	FL		06/28/2024		19,784		(1,011)			(1,011)		18,773	18,773			
100068257	BELLINGHAM	WA		08/25/2021		20,238		(1,458)			(1,458)		18,780	18,780			
100087939	VENICE	CA		10/25/2022		18,520		261			261		18,781	18,781			
100120655	FORT LAUDERDALE	FL		08/24/2023		19,332		(549)			(549)		18,783	18,783			
100149445	MESA	AZ		04/24/2024		19,594		(800)			(800)		18,794	18,794			
100090860	MIAMI	FL		01/06/2023		17,563		1,233			1,233		18,796	18,796			
100000483	ORANGE	CA		09/27/2016		12,744		6,078			6,078		18,822	18,822			
100073533	SHERWOOD FOREST	CA		10/26/2021		19,627		(804)			(804)		18,824	18,824			
100049679	PORT JEFFERSON STATI	NY		11/20/2020		21,728		(2,894)			(2,894)		18,834	18,831		(3)	(3)
100044990	PATERSON	NJ		11/19/2020		18,106		739			739		18,846	18,846			
100014613	CALABASAS	CA		09/27/2017		20,591		(1,744)			(1,744)		18,847	18,850		2	2
100113849	AFTON	VA		06/29/2023		17,662		1,193			1,193		18,855	18,855			
100078751	TORRANCE	CA		02/25/2022		19,835		(965)			(965)		18,870	18,870			
100012345	SKOKIE	IL		04/28/2017		13,454		5,426			5,426		18,879	18,879			
100078037	TORRANCE	CA		01/12/2022		19,701		(817)			(817)		18,884	18,884			
100165213	AMSTERDAM	NLD		08/28/2024		19,913							19,913	18,890	(1,023)		(1,023)
100110360	TROY	MI		06/30/2023		19,178		(270)			(270)		18,908	18,903		(5)	(5)
100072023	STUDIO CITY	CA		11/19/2021		21,848		(2,944)			(2,944)		18,904	18,904			
100142849	ENCINO	CA		02/09/2024		19,795		(890)			(890)		18,905	18,905			
100120364	CLIFTON	VA		08/18/2023		19,259		(337)			(337)		18,922	18,906		(16)	(16)
100130438	KALAMA	WA		09/28/2023		19,239		(331)			(331)		18,908	18,908			
100138385	HOUSTON	TX		12/18/2023		19,419		(507)			(507)		18,912	18,912			
100127698	BRIDGEPORT	CT		09/08/2023		18,513		400			400		18,913	18,913			
100169281	LONG BRANCH	NJ		09/27/2024		19,734		(815)			(815)		18,919	18,919			
100115869	MYRTLE BEACH	SC		07/20/2023		19,392		(462)			(462)		18,930	18,930			
100079559	CARLSBAD	CA		04/08/2022		17,566		1,365			1,365		18,930	18,930			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100138009	LAKE ELSINORE	CA		12/13/2023		19,012		(75)			(75)		18,937	18,937			
100012023	BOCA RATON	FL		03/08/2017		18,657		280			280		18,937	18,937			
100080494	RANCHO CUCAMONGA	CA		03/10/2022		19,192		(253)			(253)		18,940	18,940			
7200644	ANNEMASSE	FRA		10/17/2023		(10,911)							(10,911)	18,940	29,851		29,851
100150168	ZEPHYRHILLS	FL		04/30/2024		19,883		(940)			(940)		18,943	18,943			
100088860	VOLO	IL		11/15/2022		19,006		(56)			(56)		18,950	18,950			
100113860	MIAMI	FL		06/29/2023		14,983		3,996			3,996		18,979	18,979			
100144582	BRANDON	FL		04/26/2024		18,726		258			258		18,985	18,985			
100143120	AMHERST	MA		02/16/2024		19,557		(572)			(572)		18,986	18,986			
100077991	AUBURN	CA		02/18/2022		19,428		(436)			(436)		18,992	18,992			
100127960	COCONUT CREEK	FL		09/08/2023		17,737		1,257			1,257		18,994	18,994			
100034708	CORK	IRL		06/21/2019		16,696		3,035			3,035	509	20,240	18,995	(895)	(350)	(1,245)
100109767	CULVER CITY	CA		08/04/2023		19,523		(525)			(525)		18,998	18,998			
100071877	SAN JOSE	CA		11/05/2021		20,642		(1,643)			(1,643)		19,000	19,000			
100065832	WARREN	NJ		07/23/2021		21,032		(2,030)			(2,030)		19,002	19,002			
100144389	SAN TAN VALLEY	AZ		03/07/2024		19,634		(634)			(634)		19,000	19,015	15		15
100100964	FISHERS	IN		04/28/2023		12,707		6,311			6,311		19,018	19,018			
100137552	CHANDLER	AZ		12/08/2023		18,568		461			461		19,029	19,021	(8)		(8)
100155080	LOGANVILLE	GA		07/19/2024		19,720		(688)			(688)		19,032	19,032			
100114943	LAKE FOREST	CA		07/13/2023		20,895		(1,842)			(1,842)		19,053	19,033	(20)		(20)
100026111	NORTH LAS VEGAS	NV		09/20/2018		18,192		845			845		19,037	19,037			
100078444	LAKE ARROWHEAD	CA		01/21/2022		19,596		(546)			(546)		19,050	19,050			
100024667	LAPORTE	CO		09/20/2018		19,007		44			44		19,051	19,051			
100089203	ANACORTES	WA		11/18/2022		19,378		(325)			(325)		19,053	19,053			
100078673	SAN CLEMENTE	CA		02/02/2022		22,282		(3,221)			(3,221)		19,060	19,060			
100119917	DALLAS	TX		08/10/2023		20,219		(1,165)			(1,165)		19,054	19,069	15		15
100053518	BIGGS	CA		03/23/2021		20,717		(1,648)			(1,648)		19,069	19,069			
100133661	APEX	NC		10/23/2023		19,275		(183)			(183)		19,092	19,092			
100088316	DORAL	FL		11/10/2022		19,253		(159)			(159)		19,095	19,095			
100126612	CHICAGO	IL		08/30/2023		20,644		(1,549)			(1,549)		19,095	19,095			
100112699	MONTVILLE	NJ		06/29/2023		16,556		2,540			2,540		19,096	19,096			
100155001	NORTH JACKSON	OH		07/19/2024		20,123		(1,021)			(1,021)		19,102	19,102			
100081074	UNION CITY	CA		03/18/2022		17,638		1,466			1,466		19,104	19,104			
100108464	NORTH PORT	FL		05/25/2023		19,649		(542)			(542)		19,106	19,106			
100117942	MILLBRAE	CA		07/20/2023		(11,488)		30,599			30,599		19,111	19,111			
100134064	SILVERTHORNE	CO		10/27/2023		19,769		(656)			(656)		19,113	19,113			
100135499	NEW CANEY	TX		11/13/2023		17,301		1,814			1,814		19,115	19,115			
100108010	FRESNO	CA		05/25/2023		18,211		906			906		19,117	19,117			
100128872	MUTTONTOWN	NY		09/21/2023		19,833		(708)			(708)		19,125	19,125			
100152250	WILMINGTON	NC		05/17/2024		19,428		(294)			(294)		19,134	19,134			
100082224	PUERTO LOS CABOS	MEX		04/14/2022		19,138							19,138	19,138			
100072168	NORWALK	CA		11/01/2021		19,400		(262)			(262)		19,138	19,138			
100113881	N. MIAMI	FL		06/29/2023		17,241		1,909			1,909		19,150	19,150			
100025495	LAHAINA	HI		09/20/2018		18,771		382			382		19,153	19,153			
100126752	FULLERTON	CA		08/30/2023		11,922		7,235			7,235		19,157	19,157			
100043001	CARSON	CA		05/28/2020		19,296		(127)			(127)		19,169	19,169			
3410000513	ATLANTA	GA		09/24/2024		19,180							19,180	19,180			
100087660	ENSCHEDE	NLD		09/27/2022		19,530						(2,896)	16,634	19,180	2,546		2,546
100038892	DUBLIN	IRL		09/27/2019		10,078		9,596			9,596	(126)	19,548	19,191	(312)	(45)	(357)
100076697	SAN DIEGO	CA		12/30/2021		19,920		(728)			(728)		19,192	19,192			
100142420	RICHMOND	TX		02/05/2024		20,338		(1,143)			(1,143)		19,195	19,195			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079589	SAN MATEO	CA		04/25/2022		19,125		77			77		19,201	19,201			
100113874	BRADENTON BEACH	FL		06/29/2023		18,711		532			532		19,243	19,212		(30)	(30)
100012226	CORAL SPRINGS	FL		04/28/2017		13,006		6,207			6,207		19,213	19,213			
100118826	LOS ANGELES	CA		08/30/2023		19,655		(441)			(441)		19,215	19,215			
100132048	GLENVIEW	IL		10/13/2023		19,551		(318)			(318)		19,233	19,233			
100080848	LOS ALAMITOS	CA		03/10/2022		21,932		(2,692)			(2,692)		19,239	19,239			
100116777	FREDERICK	MD		07/20/2023		15,159		4,087			4,087		19,245	19,245			
100090017	PAHRUMP	NV		01/13/2023		22,574		(3,324)			(3,324)		19,249	19,249			
100087297	MESA	AZ		10/25/2022		17,280		1,971			1,971		19,251	19,251			
100014685	GREER	SC		09/27/2017		20,372		(1,120)			(1,120)		19,252	19,252			
100110616	GRANTS PASS	OR		06/30/2023		19,965		(706)			(706)		19,259	19,258		(1)	(1)
100082381	TORRANCE	CA		04/14/2022		19,852		(593)			(593)		19,259	19,259			
100044311	BROOKLYN	NY		08/04/2020		18,472		796			796		19,268	19,268			
100116787	GLENDALE	CA		07/20/2023		10,339		8,931			8,931		19,270	19,270			
100010650	SEVERNA PARK	MD		12/23/2016		15,632		3,644			3,644		19,276	19,276			
100115091	FARMINGTON	MN		07/14/2023		19,475		(190)			(190)		19,284	19,284			
100016600	GLENARDEN	MD		04/10/2018		19,291		3			3		19,294	19,294			
100071882	SAN DIEGO	CA		11/05/2021		20,213		(916)			(916)		19,297	19,297			
100068093	RANCHO CORDOVA	CA		08/25/2021		19,996		(693)			(693)		19,303	19,303			
100043219	CHULA VISTA	CA		08/13/2020		18,926		404			404		19,330	19,330			
100033902	DUBLIN	IRL		06/21/2019		22,409		(2,531)			(2,531)	601	20,480	19,340	(976)	(163)	(1,139)
100078018	GILBERT	AZ		01/12/2022		20,748		(1,407)			(1,407)		19,341	19,341			
100078456	NASHVILLE	TN		01/25/2022		19,306		37			37		19,343	19,343			
100078457	NASHVILLE	TN		01/25/2022		19,319		24			24		19,343	19,343			
100128010	SEQUATCHIE	TN		09/08/2023		17,389		1,956			1,956		19,345	19,345			
100090894	REDONDO BEACH	CA		01/31/2023		16,667		2,683			2,683		19,350	19,350			
100142792	CLEARWATER	FL		02/08/2024		20,004		(635)			(635)		19,369	19,369			
100121038	HOLLAND	MI		08/30/2023		19,112		261			261		19,374	19,371		(3)	(3)
100080861	AUSTIN	TX		03/10/2022		21,032		(1,657)			(1,657)		19,375	19,375			
100087208	VISALIA	CA		10/25/2022		18,760		621			621		19,381	19,381			
100080016	BRISBANE	CA		04/08/2022		18,398		983			983		19,381	19,381			
100149656	THORNTON	CO		04/26/2024		19,414		(28)			(28)		19,386	19,386			
100134797	SAN JOAQUIN	CA		10/30/2023		19,437		(47)			(47)		19,390	19,390			
100068125	SANTA CLARA	CA		08/25/2021		19,617		(227)			(227)		19,390	19,390			
100116682	LAS VEGAS	NV		07/20/2023		9,803		9,588			9,588		19,391	19,391			
100117393	LOS ANGELES	CA		07/20/2023		8,772		10,623			10,623		19,395	19,395			
100120102	DECATUR	GA		08/11/2023		19,734		(334)			(334)		19,400	19,400			
100160109	CASTRO VALLEY	CA		07/17/2024		20,406		(390)			(390)		20,016	19,403		(613)	(613)
100031487	RICHMOND	CA		03/29/2019		18,539		877			877		19,416	19,416			
100116751	HOOVER	AL		07/20/2023		11,244		8,173			8,173		19,417	19,417			
100129520	BOSTON	MA		09/29/2023		19,547		(128)			(128)		19,420	19,420			
100089284	FORT WORTH	TX		01/26/2023		19,027		398			398		19,425	19,425			
100060099	SANTA ANA	CA		06/25/2021		20,433		(1,006)			(1,006)		19,427	19,427			
100060095	SANTA ANA	CA		06/25/2021		20,433		(1,006)			(1,006)		19,427	19,427			
100039236	LONGFORD	IRL		09/27/2019		18,338		1,573			1,573	(158)	19,753	19,429	(318)	(7)	(324)
100083878	WEST VALLEY CITY	UT		07/12/2022		19,553		(119)			(119)		19,434	19,434			
100080035	PARKER	TX		04/08/2022		19,439		1			1		19,439	19,439			
100029255	MIAMI	FL		10/26/2018		19,196		247			247		19,443	19,443			
100071929	COSTA MESA	CA		01/21/2022		20,273		(830)			(830)		19,444	19,444			
100115346	LOS ANGELES	CA		07/17/2023		20,224		(776)			(776)		19,448	19,448			
100117995	WELLINGTON	FL		07/20/2023		19,995		(510)			(510)		19,485	19,485			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134550	LOS ANGELES	CA		10/30/2023		21,127		(1,642)			(1,642)		19,485	19,485			
100079793	OAKLAND	CA		04/08/2022		15,743		3,742			3,742		19,485	19,485			
100117096	MIRAMAR BEACH	FL		07/20/2023		(24,661)		44,157			44,157		19,496	19,496			
100115406	DALY CITY	CA		07/17/2023		19,898		(397)			(397)		19,501	19,501			
100080447	JENKINTOWN	PA		03/10/2022		19,168		334			334		19,502	19,502			
100044206	CHULA VISTA	CA		08/19/2020		19,124		383			383		19,507	19,507			
100116410	FLUSHING	NY		07/20/2023		7,240		12,271			12,271		19,511	19,511			
100032968	DUBLIN	IRL		06/21/2019		16,591		3,889			3,889	482	20,962	19,522	(1,059)	(382)	(1,440)
100126914	ALBERTSON	NY		08/30/2023		13,331		6,196			6,196		19,527	19,527			
100129270	SCOTTSDALE	AZ		09/25/2023		21,032		(1,499)			(1,499)		19,533	19,533			
100011468	LOS ANGLES	CA		12/23/2016		16,293		3,242			3,242		19,536	19,536			
100101863	CHULA VISTA	CA		04/06/2023		88,071		(68,520)			(68,520)		19,551	19,551			
100103646	CHOWCHILLA	CA		05/08/2023		20,549		(987)			(987)		19,562	19,562			
100100959	GILBERT	AZ		04/28/2023		12,951		6,616			6,616		19,567	19,567			
100078712	WEST COVINA	CA		02/02/2022		18,824		743			743		19,568	19,568			
100112547	MOUNT VERNON	NY		06/29/2023		17,332		2,241			2,241		19,573	19,571		(1)	(1)
100113882	NEW YORK	NY		06/29/2023		17,579		2,004			2,004		19,583	19,583			
100115379	CLUTE	TX		07/17/2023		19,702		(114)			(114)		19,588	19,588			
100024326	KAILUA KONA	HI		09/20/2018		20,078		(469)			(469)		19,609	19,609			
100162948	KEANSBURG	NJ		08/12/2024		20,157		(547)			(547)		19,610	19,610			
100080365	VENICE	CA		02/28/2022		20,082		(469)			(469)		19,613	19,613			
100014143	OCALA	FL		05/25/2017		16,635		2,982			2,982		19,617	19,617			
730101524	BAY POINT	CA		12/27/2023		(4,521)		24,144			24,144		19,623	19,623			
100103329	MANVEL	TX		04/28/2023		20,263		(630)			(630)		19,633	19,633			
100101678	LEHI	UT		04/26/2023		20,459		(789)			(789)		19,671	19,671			
100083966	WEST FRIENDSHIP	MD		07/12/2022		19,654		17			17		19,671	19,671			
100031927	LYNBROOK	NY		03/29/2019		19,512		159			159		19,671	19,671			
100110858	DOTHAN	AL		06/29/2023		19,775		(91)			(91)		19,685	19,675		(10)	(10)
100134075	PINECREST	FL		10/27/2023		20,173		(486)			(486)		19,687	19,687			
100048973	SOUTH OZONE PARK	NY		11/20/2020		21,660		(1,971)			(1,971)		19,689	19,688			
100077973	INDIO	CA		02/18/2022		22,573		(2,869)			(2,869)		19,704	19,704			
3410000528	MULLICA HILL	NJ		09/24/2024		19,718							19,718	19,718			
100024848	POTTSVILLE	PA		09/20/2018		16,953		2,792			2,792		19,746	19,746			
100067490	PENSACOLA	FL		09/23/2021		21,112		(1,366)			(1,366)		19,746	19,746			
100032094	SAN JOSE	CA		03/29/2019		19,324		433			433		19,757	19,757			
100089374	QUEEN CREEK	AZ		11/17/2022		18,315		1,451			1,451		19,765	19,765			
100140648	SAN RAFAEL	CA		02/08/2024		20,915		(1,145)			(1,145)		19,770	19,770			
100083484	TAMPA	FL		06/06/2022		20,378		(605)			(605)		19,773	19,773			
100142571	ASHEVILLE	NC		02/08/2024		20,528		(754)			(754)		19,774	19,774			
100141710	TRABUCO CANYON	CA		01/30/2024		19,942		(161)			(161)		19,780	19,780			
3410000562	GLENWOOD	NJ		10/09/2024		19,783							19,783	19,783			
100147960	BUFORD	GA		04/08/2024		20,133		(349)			(349)		19,784	19,784			
100147100	BEVERLY HILLS	CA		03/28/2024		21,094		(1,304)			(1,304)		19,791	19,791			
100128188	BRISTOL	TN		09/18/2023		18,701		1,092			1,092		19,793	19,793			
100079656	MIAMI BEACH	FL		04/25/2022		21,493		(1,695)			(1,695)		19,798	19,798			
100149400	PALMETTO	FL		04/24/2024		19,918		(118)			(118)		19,800	19,800			
100101032	LOS ANGELES	CA		04/28/2023		11,728		8,085			8,085		19,813	19,805		(8)	(8)
100053352	ORO VALLEY	AZ		03/23/2021		20,287		(482)			(482)		19,805	19,807		2	2
100153313	CYPRESS	TX		05/30/2024		20,176		(333)			(333)		19,843	19,843			
100087342	LAUDERHILL	FL		10/25/2022		18,643		1,201			1,201		19,844	19,844			
100110714	GLENDALE	CA		08/11/2023		21,266		(1,422)			(1,422)		19,844	19,844			

SCHEDULE B - PART 3

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100116647	LOS ANGELES	CA		07/20/2023		12,013		7,843			7,843		19,856	19,856			
100076444	DANVILLE	CA		12/23/2021		20,423		(565)			(565)		19,859	19,859			
100141014	LAS VEGAS	NV		02/20/2024		21,825		(1,949)			(1,949)		19,876	19,876			
100088203	HUNTINGTON BEACH	CA		10/13/2022		21,957		(2,091)			(2,091)		19,865	19,881		15	15
100116156	WESTMINSTER	CA		07/20/2023		11,770		8,111			8,111		19,882	19,882			
100138909	FRESNO	CA		12/21/2023		20,251		(343)			(343)		19,908	19,899		(9)	(9)
100038935	DUBLIN	IRL		09/27/2019		11,610		9,079			9,079	(134)	20,555	19,903	(321)	(331)	(652)
100109736	HONOLULU	HI		06/16/2023		(5,238)		25,143			25,143		19,905	19,905			
100076470	SOUTH EL MONTE	CA		12/21/2021		20,657		(751)			(751)		19,906	19,906			
100012163	SAN JOSE	CA		03/08/2017		19,494		433			433		19,928	19,928			
100100985	ALAMO	CA		04/28/2023		12,621		7,311			7,311		19,932	19,932			
100083672	LAS VEGAS	NV		06/21/2022		20,899		(947)			(947)		19,953	19,953			
100156553	FORT WORTH	TX		06/24/2024		20,560		(603)			(603)		19,957	19,957			
100101070	BAL HARBOUR	FL		04/28/2023		16,020		3,940			3,940		19,960	19,960			
100078663	MULLICA HILL	NJ		02/02/2022		18,858		1,111			1,111		19,969	19,969			
100079372	FOLSOM	CA		03/17/2022		20,601		(607)			(607)		19,994	19,987		(7)	(7)
100115494	TEMPE	AZ		07/17/2023		19,083		915			915		19,998	19,998			
100076545	IRVINE	CA		01/04/2022		20,196		(188)			(188)		20,008	20,008			
100135312	KILLEEN	TX		11/13/2023		20,067		(56)			(56)		20,011	20,011			
100079202	ASTORIA	NY		02/24/2022		19,601		413			413		20,014	20,014			
100117179	ARCADIA	OK		07/20/2023		10,732		9,294			9,294		20,026	20,026			
100000271	SAN BRUNO	CA		09/27/2016		20,236		(209)			(209)		20,027	20,027			
100133807	HUNTINGTON BEACH	CA		10/20/2023		21,707		(1,670)			(1,670)		20,038	20,038			
100044660	MILPITAS	CA		11/19/2020		19,016		1,022			1,022		20,038	20,038			
100120788	LAKEWOOD	CA		08/25/2023		20,392		(354)			(354)		20,038	20,038			
100079705	LAGUNA NIGUEL	CA		04/25/2022		18,057		1,998			1,998		20,055	20,055			
100143136	SAINT LOUIS	MO		02/16/2024		20,634		(577)			(577)		20,056	20,056			
100135251	FORT MYERS	FL		11/08/2023		19,209		857			857		20,066	20,066			
100167482	SNELLVILLE	GA		10/31/2024		20,786		(710)			(710)		20,076	20,076			
100127250	NEWTOWN	CT		08/30/2023		13,063		7,029			7,029		20,092	20,092			
100139506	GARLAND	TX		12/28/2023		22,048		(1,955)			(1,955)		20,093	20,093			
100138277	SAN ANTONIO	TX		12/18/2023		20,612		(516)			(516)		20,096	20,096			
100090294	TEMPLE CITY	CA		01/13/2023		20,946		(848)			(848)		20,098	20,098			
100108537	ZUTPHEN	NLD		05/25/2023		21,043						(594)	20,449	20,102	(347)		(347)
100128086	MOUNT JULIET	TN		09/08/2023		18,060		2,049			2,049		20,110	20,102		(7)	(7)
100078036	GREENTOWN	PA		01/12/2022		20,076		51			51		20,127	20,127			
100018361	HOUSTON	TX		06/27/2018		20,436		(305)			(305)		20,131	20,131			
100134886	INDIANAPOLIS	IN		10/30/2023		20,282		(128)			(128)		20,154	20,154			
100076534	COSTA MESA	CA		01/04/2022		21,101		(944)			(944)		20,156	20,156			
100076461	MIDWAY	UT		12/21/2021		21,306		(1,148)			(1,148)		20,158	20,158			
100134566	TORRANCE	CA		10/30/2023		19,579		580			580		20,160	20,160			
100080374	SCOTTSDALE	AZ		04/14/2022		22,821		(2,651)			(2,651)		20,170	20,170			
100068139	LOS ANGELES	CA		08/25/2021		21,634		(1,458)			(1,458)		20,175	20,175			
100057944	HUNTINGTON BEACH	CA		06/30/2021		21,063		(856)			(856)		20,207	20,207			
100087080	LOS CABOS BCS	MEX		09/26/2022		20,214							20,214	20,214			
100102795	DALLAS	TX		06/22/2023		21,629		(1,413)			(1,413)		20,216	20,216			
100081521	SAN JOSE	CA		03/18/2022		19,942		278			278		20,220	20,220			
100145057	UNITED KINGDOM	GBR		03/12/2024		11,832		8,732			8,732		20,564	20,226	(338)		(338)
100072024	VERO BEACH	FL		11/19/2021		21,295		(1,035)			(1,035)		20,260	20,260			
100083231	NORTHRIDGE CITY OF LOS ANGELES	CA		05/10/2022		20,098		170			170		20,268	20,268			
100074420	ARLINGTON	VA		12/02/2021		21,238		(960)			(960)		20,278	20,278			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100144330	(TOLUCA LAKE AREA) LOS ANGELES	CA		03/07/2024		21,021		(739)			(739)		20,281	20,281			
100140478	SARATOGA	CA		01/19/2024		23,923		(1,673)			(1,673)		22,250	20,288		(1,962)	(1,962)
100115422	FONTANA	CA		07/17/2023		20,870		(576)			(576)		20,294	20,294			
100120356	POMPANO BEACH	FL		08/18/2023		20,861		(565)			(565)		20,296	20,296			
100114976	DRIPPING SPRINGS	TX		07/14/2023		20,135		164			164		20,299	20,299			
100087735	CABO SAN LUCAS	MEX		10/11/2022		20,299							20,299	20,299			
100071928	VAN NUYS	CA		11/19/2021		23,585		(3,283)			(3,283)		20,302	20,302			
100119868	NEW ORLEANS	LA		08/10/2023		19,801		506			506		20,307	20,307			
100084800	PARKLAND	FL		08/02/2022		19,019		1,290			1,290		20,310	20,310			
100134712	HOUSTON	TX		10/30/2023		19,325		989			989		20,313	20,313			
100079771	LAFAYETTE	CA		04/08/2022		17,308		3,013			3,013		20,321	20,321			
100087356	COSTA MESA	CA		10/25/2022		18,580		1,747			1,747		20,327	20,327			
100088074	FORT LAUDERDALE	FL		10/25/2022		17,681		2,658			2,658		20,339	20,339			
100132356	CLE ELUM	WA		11/03/2023		18,832		1,512			1,512		20,344	20,344			
100138398	MENLO PARK	CA		12/18/2023		(3,294)		23,637			23,637		20,344	20,344			
100137178	DAMASCUS	OR		11/28/2023		20,773		(419)			(419)		20,354	20,354			
3410000578	HILLSBOROUGH	NJ		10/23/2024		20,355							20,355	20,355			
100068107	STUDIO CITY	CA		08/25/2021		20,937		(579)			(579)		20,358	20,358			
100116776	SAN JOSE	CA		07/20/2023		12,357		8,005			8,005		20,362	20,362			
100132820	SANDY SPRINGS	GA		11/03/2023		19,361		1,001			1,001		20,363	20,363			
100048501	RIALTO	CA		11/20/2020		20,602		(230)			(230)		20,372	20,372			
100089001	MUNICIPIO DE TEPOZTLAN	MEX		11/04/2022		20,374							20,374	20,374			
100000514	PHOENIX	AZ		09/27/2016		18,460		1,914			1,914		20,374	20,374			
100053391	SAN LEANDRO	CA		03/23/2021		20,657		(276)			(276)		20,381	20,381			
100112758	MURRIETA	CA		06/29/2023		17,884		2,501			2,501		20,385	20,385			
100076365	KALAMAZOO	MI		12/23/2021		23,036		(2,650)			(2,650)		20,386	20,386			
730101930	COVINA	CA		12/27/2023		(7,846)		28,231			28,231		20,386	20,386			
100151230	GLASSBORO	NJ		05/10/2024		20,827		(422)			(422)		20,405	20,405			
100077961	MUKILTEO	WA		01/06/2022		21,357		(952)			(952)		20,405	20,405			
100118966	EL CAJON	CA		07/27/2023		20,231		175			175		20,407	20,407			
100026631	CERES	CA		09/26/2018		18,929		1,478			1,478		20,408	20,408			
100140575	ANNA	TX		01/19/2024		21,339		(919)			(919)		20,420	20,420			
730060764	LOS ANGELES	CA		12/27/2023		(6,964)		27,387			27,387		20,423	20,423			
100086570	GREENWICH	CT		09/30/2022		20,676		(252)			(252)		20,424	20,424			
100046938	CHARLOTTE	NC		11/20/2020		22,639		(2,190)			(2,190)		20,449	20,449			
100141195	OKLAHOMA CITY	OK		01/30/2024		20,189		260			260		20,449	20,449			
100000381	STERRETT	AL		09/27/2016		19,740		723			723		20,463	20,463			
100141937	SACRAMENTO	CA		02/29/2024		20,936		(470)			(470)		20,466	20,466			
100116708	CELINA	TX		07/20/2023		13,913		6,566			6,566		20,479	20,479			
100108934	PALM SPRINGS	CA		05/31/2023		20,232		265			265		20,497	20,497			
100073560	VISTA	CA		11/19/2021		21,630		(1,119)			(1,119)		20,511	20,511			
100079883	AVENTURA	FL		04/25/2022		20,314		205			205		20,519	20,519			
100133321	KATY	TX		11/29/2023		18,638		1,886			1,886		20,524	20,524			
100081344	GARDEN GROVE	CA		03/18/2022		19,127		1,398			1,398		20,525	20,525			
100048334	FLUSHING	NY		11/20/2020		24,176		(3,646)			(3,646)		20,530	20,530			
100101086	BROOKLYN	NY		04/28/2023		14,612		5,939			5,939		20,551	20,551			
100068329	CROSSROADS	TX		08/25/2021		21,447		(895)			(895)		20,552	20,552			
100074453	SAN FRANCISCO	CA		12/02/2021		22,334		(1,779)			(1,779)		20,556	20,556			
100168613	CRYSTAL BEACH	TX		09/25/2024		21,251		(689)			(689)		20,562	20,562			
100116125	ELGIN	IL		07/20/2023		17,457		3,106			3,106		20,564	20,564			
100129799	LAS VEGAS	NV		09/27/2023		22,188		(1,623)			(1,623)		20,565	20,565			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103503	BASTROP	TX		05/08/2023		21,180		(614)			(614)		20,566	20,566			
100148372	FORT WORTH	TX		04/12/2024		19,952		623			623		20,576	20,576			
100076439	FARMINGTON	CT		12/23/2021		20,871		(288)			(288)		20,583	20,583			
100043506	GILBERT	AZ		08/13/2020		22,126		(1,542)			(1,542)		20,584	20,584			
100134824	PENNSAUKEN	NJ		10/30/2023		20,671		(81)			(81)		20,589	20,589			
100163062	ROCKY HILL	CT		08/13/2024		21,209		(615)			(615)		20,594	20,595		1	1
100120199	VALLEY VILLAGE	CA		08/18/2023		21,164		(561)			(561)		20,603	20,603			
100081884	FULLERTON	CA		03/31/2022		21,839		(1,209)			(1,209)		20,629	20,612		(18)	(18)
100014329	SILVER SPRING	MD		09/27/2017		17,876		2,736			2,736		20,612	20,612			
100031813	TAMPA	FL		03/29/2019		17,759		2,858			2,858		20,617	20,617			
100140564	ESTERO	FL		01/19/2024		21,429		(804)			(804)		20,625	20,625			
100078711	LAKEWOOD	NJ		02/02/2022		21,352		(714)			(714)		20,639	20,639			
100042941	EAGLE MOUNTAIN	UT		05/28/2020		21,306		(662)			(662)		20,644	20,644			
100162722	ALBANY	OR		08/12/2024		21,271		(611)			(611)		20,660	20,660			
100087283	LAKEWOOD RANCH	FL		10/25/2022		17,513		3,150			3,150		20,663	20,663			
100167581	LAS VEGAS	NV		09/19/2024		21,192		(523)			(523)		20,668	20,668			
100101963	LONG BEACH	CA		04/14/2023		22,374		(1,697)			(1,697)		20,677	20,672		(6)	(6)
100013127	MORENO VALLEY	CA		05/25/2017		19,455		1,220			1,220		20,675	20,675			
100081194	FULLERTON	CA		03/18/2022		19,121		1,558			1,558		20,679	20,678		(1)	(1)
100065548	LOS ANGELES	CA		07/28/2021		20,587		94			94		20,681	20,681			
100130178	ARCADIA	CA		11/15/2023		21,761		(1,075)			(1,075)		20,686	20,686			
100076449	SARASOTA	FL		12/23/2021		22,148		(1,458)			(1,458)		20,690	20,690			
100000547	BROOKLYN	NY		09/27/2016		20,634		83			83		20,717	20,717			
100143796	WASHINGTON	DC		02/28/2024		19,948		770			770		20,718	20,718			
100132805	ROYSE CITY	TX		11/03/2023		20,950		(223)			(223)		20,727	20,727			
100030977	SMITHTOWN	NY		03/29/2019		20,766		(35)			(35)		20,731	20,731			
100136679	STUART	FL		01/25/2024		21,113		(375)			(375)		20,738	20,738			
100076643	LOS ANGELES (VENICE AREA)	CA		12/16/2021		24,237		(3,498)			(3,498)		20,739	20,739			
100087945	MIAMI BEACH	FL		10/25/2022		20,828		(81)			(81)		20,747	20,747			
100083675	ENCINO	CA		06/21/2022		22,173		(1,433)			(1,433)		20,739	20,748		9	9
100071844	GALLOWAY	NJ		10/14/2021		21,645		(890)			(890)		20,755	20,755			
100142157	ARLINGTON	TX		02/29/2024		21,361		(598)			(598)		20,763	20,763			
100147401	ZEBULON	GA		05/08/2024		23,129		(2,352)			(2,352)		20,777	20,777			
100149745	NORTH HOLLYWOOD	CA		04/26/2024		21,483		(704)			(704)		20,779	20,779			
100080215	POINT PLEASANT BEACH	NJ		02/25/2022		20,568		213			213		20,782	20,782			
100083504	LIGHTHOUSE POINT	FL		06/06/2022		21,917		(1,137)			(1,137)		20,780	20,790		10	10
100116515	BURBANK	CA		07/20/2023		11,422		9,372			9,372		20,794	20,794			
100028175	BRONX	NY		10/26/2018		19,381		1,441			1,441		20,822	20,822			
100137918	FORT WORTH	TX		12/12/2023		22,055		(1,226)			(1,226)		20,829	20,829			
100109128	CYPRESS	TX		06/05/2023		20,633		209			209		20,842	20,842			
100115402	ARCADIA	CA		07/17/2023		20,799		45			45		20,844	20,844			
100074131	NOKOMIS	FL		12/09/2021		22,131		(1,285)			(1,285)		20,847	20,847			
100120507	EL CAJON	CA		08/18/2023		21,850		(997)			(997)		20,853	20,853			
100082821	CANYON LAKE	CA		04/28/2022		21,566		(705)			(705)		20,861	20,861			
100116173	SAN JUAN CAPISTRANO	CA		07/20/2023		16,106		4,761			4,761		20,867	20,867			
100099884	HEBER CITY	UT		03/28/2023		23,041		(2,173)			(2,173)		20,869	20,869			
100099882	HEBER CITY	UT		03/28/2023		23,175		(2,307)			(2,307)		20,869	20,869			
100011371	HERNDON	VA		12/23/2016		18,354		2,521			2,521		20,875	20,875			
100030422	TUCSON	AZ		12/20/2018		20,478		412			412		20,890	20,890			
100142162	HUMBLE	TX		02/29/2024		19,617		1,278			1,278		20,896	20,896			
100112174	GERMANTOWN	TN		06/29/2023		19,811		1,089			1,089		20,900	20,900			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100082013	HELMOND	NLD		03/30/2022		21,358						212	21,570	20,908	(661)		(661)
100064989	PITTSBURG	CA		07/14/2021		21,925		(1,009)			(1,009)		20,916	20,915		(1)	(1)
100109204	LOS ANGELES	CA		07/21/2023		20,965		(50)			(50)		20,916	20,916			
100101062	GREAT NECK	NY		04/28/2023		14,778		6,148			6,148		20,926	20,926			
100038564	MEATH	IRL		09/27/2019		14,212		7,428			7,428	(146)	21,494	20,927	(340)	(227)	(568)
100115689	RALEIGH	NC		07/20/2023		21,363		(423)			(423)		20,939	20,938		(2)	(2)
100115326	CHATSWORTH	CA		07/17/2023		19,024		1,921			1,921		20,945	20,945			
100164027	LOS ANGELES	CA		08/21/2024		21,521		(567)			(567)		20,953	20,953			
100161312	ANNA	TX		07/25/2024		21,806		(820)			(820)		20,986	20,986			
100076740	LA MESA	CA		12/30/2021		22,316		(1,335)			(1,335)		20,981	20,989		8	8
100091795	KATY	TX		01/30/2023		20,558		439			439		20,997	20,997			
100055628	LOS ANGELES	CA		03/23/2021		21,574		(568)			(568)		21,006	21,006			
100079592	NEW YORK	NY		04/25/2022		(4,148)		25,165			25,165		21,017	21,017			
100078966	CENTER POINT	AL		02/24/2022		10,364		(219)			(219)		10,145	21,024		10,879	10,879
100031843	SAN LEANDRO	CA		03/29/2019		20,563		470			470		21,033	21,033			
100000531	GERMANTOWN	MD		09/27/2016		9,472		11,576			11,576		21,048	21,048			
100076400	ANNA MARIA	FL		12/23/2021		24,934		(3,883)			(3,883)		21,051	21,051			
100127943	GOODLETTSVILLE	TN		09/08/2023		20,405		663			663		21,068	21,068			
100154646	YORKTOWN	VA		07/19/2024		22,452		(1,383)			(1,383)		21,069	21,069			
100038440	DUBLIN	IRL		09/27/2019		11,208		10,914			10,914	(138)	21,985	21,082	(343)	(560)	(903)
100073532	GRANADA HILLS	CA		10/26/2021		22,118		(1,030)			(1,030)		21,088	21,088			
100118147	NEW YORK	NY		07/20/2023		22,851		(1,760)			(1,760)		21,092	21,092			
100017397	LA MIRADA	CA		04/26/2018		20,604		508			508		21,112	21,112			
100078678	SUNLAND	CA		02/02/2022		22,176		(1,062)			(1,062)		21,114	21,114			
100116112	SUNLAND AREA LOS ANGELES	CA		07/20/2023		(23,492)		44,616			44,616		21,124	21,124			
100081212	EVERETT	MA		03/18/2022		19,852		1,273			1,273		21,124	21,124			
100026748	SCOTTSDALE	AZ		09/26/2018		19,881		1,256			1,256		21,137	21,137			
100158813	BENSALEM	PA		07/10/2024		21,931		(791)			(791)		21,139	21,139			
100116694	SAN DIEGO	CA		07/20/2023		11,561		9,589			9,589		21,149	21,149			
100156825	PINECREST	FL		06/27/2024		23,044		(1,890)			(1,890)		21,154	21,154			
100161351	GEORGETOWN	TX		07/25/2024		21,360		(197)			(197)		21,163	21,163			
100118833	NORTH HOLLYWOOD	CA		08/30/2023		22,828		(1,651)			(1,651)		21,177	21,177			
100119556	HOBOKEN	NJ		07/28/2023		20,395		794			794		21,189	21,189			
100169284	DELAVAN	WI		09/27/2024		21,947		(745)			(745)		21,202	21,202			
100130142	FREEHOLD	NJ		11/15/2023		22,881		(1,673)			(1,673)		21,208	21,208			
100168109	MIRAMAR BEACH	FL		09/20/2024		21,460		(252)			(252)		21,208	21,208			
100089283	CHELTENHAM	PA		01/26/2023		21,885		(676)			(676)		21,210	21,210			
100076781	BURBANK	CA		12/27/2021		23,929		(2,710)			(2,710)		21,220	21,220			
100076401	TAMPA	FL		12/23/2021		25,000		(3,780)			(3,780)		21,220	21,220			
100072031	SAN DIEGO	CA		11/19/2021		22,619		(1,368)			(1,368)		21,252	21,252			
100151064	MARLBORO	NJ		05/08/2024		21,709		(457)			(457)		21,252	21,252			
100143673	AGOURA HILLS	CA		02/22/2024		22,084		(825)			(825)		21,259	21,259			
100143675	MALIBU	CA		02/22/2024		23,000		(1,730)			(1,730)		21,270	21,270			
100127712	ROGERS	AR		09/08/2023		22,135		(857)			(857)		21,277	21,277			
100076800	YORBA LINDA	CA		12/27/2021		20,506		774			774		21,280	21,280			
100128207	COLUMBIA	MD		09/18/2023		21,272		22			22		21,294	21,284		(11)	(11)
100087933	MIAMI	FL		10/25/2022		20,521		765			765		21,286	21,286			
100134902	SANTA MONICA	CA		10/30/2023		22,743		(1,456)			(1,456)		21,287	21,287			
100091210	OCALA	FL		01/31/2023		23,388		(2,088)			(2,088)		21,300	21,300			
100014812	PARK CITY	UT		11/06/2017		21,749		(445)			(445)		21,304	21,304			
100133656	SMYRNA	TN		10/23/2023		20,803		505			505		21,308	21,308			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117141	BAYSIDE	NY		07/20/2023		16,180		5,146			5,146		21,326	21,326			
100017598	MIAMI GARDENS	FL		04/26/2018		17,870		3,464			3,464		21,334	21,334			
100076799	SAN JOSE	CA		12/27/2021		23,786		(2,452)			(2,452)		21,334	21,334			
100065740	LAWNDALE	CA		07/28/2021		21,756		(417)			(417)		21,339	21,339			
100135309	BAKERSFIELD	CA		11/13/2023		20,818		525			525		21,342	21,342			
100173638	ZWOLLE	NLD		10/29/2024		21,888							21,888	21,345	(543)		(543)
100082233	SAYULITA NAYARIT	MEX		04/14/2022		21,348							21,348	21,348			
100028867	ATASCADERO	CA		10/26/2018		20,810		550			550		21,360	21,360			
100163164	WESTLAKE	FL		08/13/2024		21,890		(655)			(655)		21,235	21,362		127	127
100084004	LADERA RANCH	CA		06/27/2022		22,756		(1,390)			(1,390)		21,366	21,366			
100116549	BALTIMORE	MD		07/20/2023		9,103		12,272			12,272		21,375	21,375			
100080363	WOODLAND HILLS	CA		02/28/2022		23,080		(1,705)			(1,705)		21,375	21,375			
100085083	DELFT	NLD		07/27/2022		22,087						(1,666)	20,421	21,381	959		959
100131761	STEVENSVILLE	MD		10/06/2023		20,688		703			703		21,391	21,391			
100085054	LEIDEN	NLD		07/27/2022		21,854						(1,649)	20,205	21,396	1,191		1,191
100079544	LOS ANGELES	CA		04/25/2022		23,615		(2,208)			(2,208)		21,407	21,407			
100119408	LAKE STEVENS	WA		07/31/2023		20,735		675			675		21,410	21,410			
100144283	DALLAS	GA		03/07/2024		23,560		(2,148)			(2,148)		21,412	21,412			
100147557	BOCA RATON	FL		04/03/2024		22,701		(1,284)			(1,284)		21,417	21,417			
100117716	ORANGE	CA		07/20/2023		21,001		417			417		21,418	21,418			
100154978	RIVERVIEW	FL		07/19/2024		21,707		(288)			(288)		21,418	21,418			
100082331	NORTHRIDGE	CA		04/14/2022		23,469		(2,043)			(2,043)		21,426	21,426			
100088565	KATWIJK	NLD		10/27/2022		21,803						1,006	22,809	21,427	(1,382)		(1,382)
100087190	VENICE	CA		10/25/2022		17,497		3,932			3,932		21,429	21,429			
100071896	VENTURA	CA		01/21/2022		23,160		(1,723)			(1,723)		21,436	21,436			
100110958	NORTH AUGUSTA	SC		06/29/2023		22,166		(727)			(727)		21,438	21,438			
100152564	FRIDLEY	MN		05/17/2024		21,530		(79)			(79)		21,451	21,453		2	2
100115478	ARCADIA	CA		07/17/2023		22,043		(590)			(590)		21,454	21,454			
100116005	RENO	NV		07/20/2023		21,914		(457)			(457)		21,457	21,457		(1)	(1)
100079879	HOUSTON	TX		04/08/2022		22,643		(1,180)			(1,180)		21,463	21,463			
100072017	CAMBRIA	CA		11/19/2021		23,622		(2,146)			(2,146)		21,476	21,486		10	10
100135259	BEAUFORT	NC		11/08/2023		21,417		76			76		21,493	21,493			
100127615	JAMAICA BEACH	TX		09/08/2023		21,974		(481)			(481)		21,494	21,494			
100120674	ANNA MARIA	FL		08/24/2023		22,800		(1,302)			(1,302)		21,498	21,498			
100127651	ANNA MARIA	FL		09/08/2023		23,917		(2,419)			(2,419)		21,498	21,498			
730302189	LONG BEACH	CA		12/27/2023		(11,152)		32,653			32,653		21,501	21,501			
100163039	WOODRIDGE	IL		08/13/2024		22,474		(958)			(958)		21,516	21,516			
100011408	RIDGEFIELD	CT		12/23/2016		16,747		4,769			4,769		21,516	21,516			
100138227	FORT WORTH	TX		12/14/2023		22,325		(797)			(797)		21,528	21,528			
100087333	PANAMA CITY BEACH	FL		10/25/2022		19,330		2,200			2,200		21,531	21,531			
100117527	HENDERSON	NV		07/20/2023		20,531		1,017			1,017		21,548	21,548			
100108233	LOS ANGELES	CA		05/24/2023		21,581		(28)			(28)		21,553	21,553			
100151066	MARLBORO	NJ		05/08/2024		22,028		(475)			(475)		21,554	21,554			
100065826	EL CAJON	CA		07/23/2021		23,791		(2,254)			(2,254)		21,537	21,555		18	18
100078769	PASADENA	CA		01/31/2022		22,502		(935)			(935)		21,567	21,567			
100112812	HAYWARD	CA		06/29/2023		19,289		2,279			2,279		21,568	21,568			
100100991	VACAVILLE	CA		04/28/2023		13,488		8,087			8,087		21,574	21,574			
100074491	LAGUNA HILLS	CA		12/14/2021		21,626		(48)			(48)		21,578	21,578			
100101565	HILLSBORO	MO		04/26/2023		22,044		(458)			(458)		21,586	21,586			
100084232	AMSTERDAM	NLD		06/30/2022		22,072						(1,120)	20,952	21,590	638		638
100153786	SAN RAFAEL	CA		07/10/2024		21,593		5			5		21,598	21,598			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127959	LA VERGNE	TN		09/08/2023		19,856		1,752			1,752		21,609	21,609			
100117538	FREMONT	CA		07/20/2023		18,772		2,844			2,844		21,615	21,615			
100030855	OCEANSIDE	CA		04/09/2019		21,239		394			394		21,634	21,634			
100083238	JURUPA VALLEY	CA		05/10/2022		22,326		(690)			(690)		21,637	21,637			
100154157	RICHMOND	TX		07/11/2024		23,743		(2,093)			(2,093)		21,650	21,650			
100158164	CHAPEL HILL	NC		07/09/2024		21,808		(160)			(160)		21,647	21,650		3	3
100029786	LOS ANGELES	CA		10/26/2018		20,119		1,548			1,548		21,667	21,667			
100134507	MEADOWLAKES	TX		10/30/2023		22,158		(491)			(491)		21,667	21,667			
100088339	MIAMI BEACH	FL		01/06/2023		22,389		(716)			(716)		21,674	21,674			
100089724	GRONINGEN	NLD		11/29/2022		22,042						(1,420)	20,622	21,678	1,056		1,056
100138427	MCLEAN	VA		12/18/2023		24,768		(3,086)			(3,086)		21,681	21,681			
100115520	FRIDLEY	MN		07/17/2023		22,398		(713)			(713)		21,686	21,686			
100165675	KIHEI	HI		10/04/2024		22,895		(1,199)			(1,199)		21,696	21,696			
100118851	LOS ANGELES	CA		08/30/2023		22,136		(436)			(436)		21,699	21,699			
100142692	OCALA	FL		02/08/2024		22,093		(388)			(388)		21,705	21,705			
100078665	HONOLULU	HI		02/02/2022		23,116		(1,409)			(1,409)		21,707	21,707			
100164725	CORNELIUS	NC		08/23/2024		23,314		(1,600)			(1,600)		21,714	21,714			
100128140	PARKLAND	FL		09/11/2023		23,817		(2,085)			(2,085)		21,732	21,732			
100077953	LOS ANGELES	CA		01/13/2022		22,570		(836)			(836)		21,733	21,733			
100130428	NAPLES	FL		09/28/2023		21,206		539			539		21,745	21,745			
100074480	OAKLAND	CA		12/14/2021		21,534		213			213		21,747	21,747			
100023349	DENTON	TX		08/16/2018		22,580		(833)			(833)		21,747	21,749		2	2
100170230	FREDERICK	MD		10/08/2024		22,222		(460)			(460)		21,761	21,761			
100032957	DUBLIN	IRL		06/21/2019		23,740		(1,496)			(1,496)	658	22,902	21,764	(1,023)	(116)	(1,139)
100039066	WICKLOW	IRL		09/27/2019		12,882		8,942			8,942	(148)	21,676	21,767	(358)	449	91
100108085	PALM DESERT	CA		05/24/2023		22,732		(962)			(962)		21,770	21,770			
100141388	SAN ANTONIO	TX		01/30/2024		21,639		139			139		21,778	21,778			
100132575	DAVENPORT	FL		11/03/2023		21,430		356			356		21,786	21,786			
100129849	SCOTTSDALE	AZ		09/27/2023		22,587		(790)			(790)		21,797	21,797			
100148317	WESTWORTH VILLAGE	TX		04/12/2024		22,543		(739)			(739)		21,804	21,804			
100083870	HALLANDALE BEACH	FL		07/12/2022		22,564		(754)			(754)		21,811	21,811			
100117049	CONCORD	CA		07/20/2023		5,874		15,952			15,952		21,826	21,826			
100110807	HILVERSUM	NLD		06/28/2023		22,217						(248)	21,969	21,828	(141)		(141)
100076101	SPRINGFIELD	OR		01/07/2022		22,340		(487)			(487)		21,853	21,830		(23)	(23)
100158057	DALLAS	TX		07/09/2024		21,755		158			158		21,913	21,842		(71)	(71)
3410000522	ASBURY PARK	NJ		09/24/2024		21,849							21,849	21,849			
100000303	LA PUENTE	CA		09/27/2016		21,532		326			326		21,858	21,858			
100146997	ATHENS	PA		03/27/2024		21,865		(6)			(6)		21,859	21,859			
100113263	STRATFORD	CT		06/29/2023		12,157		9,706			9,706		21,864	21,864			
100078051	VENICE	CA		01/21/2022		23,546		(1,664)			(1,664)		21,881	21,881			
100076743	DANVILLE	CA		12/30/2021		24,135		(2,254)			(2,254)		21,881	21,881			
730300293	VENTURA	CA		12/27/2023		3,453		18,429			18,429		21,882	21,882			
100137185	SOUTH MIAMI	FL		11/28/2023		23,086		(1,199)			(1,199)		21,887	21,887			
100140006	MYRTLE BEACH	SC		01/09/2024		20,855		1,044			1,044		21,899	21,899			
100090113	BREMERTON	WA		01/13/2023		23,295		(1,391)			(1,391)		21,903	21,903			
100160144	ST GEORGE	UT		07/17/2024		22,535		(638)			(638)		21,897	21,904		7	7
100100740	WALKERTOWN	NC		04/28/2023		21,438		469			469		21,907	21,907			
100071506	DALLAS	TX		10/19/2021		23,736		(1,826)			(1,826)		21,910	21,910			
100091414	MAYNARD	MA		02/22/2023		22,360		(428)			(428)		21,933	21,933			
730302431	MARTINEZ	CA		12/27/2023		(13,871)		35,806			35,806		21,935	21,935			
100116126	ENCINO	CA		07/20/2023		(22,809)		44,749			44,749		21,940	21,940			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030790	PASADENA	CA		04/09/2019		20,390		1,564			1,564		21,954	21,954			
100080849	DESCANO	CA		03/10/2022		23,411		(1,448)			(1,448)		21,964	21,964			
100144508	DESERT HOT SPRINGS	CA		04/26/2024		22,199		(215)			(215)		21,984	21,984			
100087484	STONINGTON	CT		10/25/2022		20,210		1,784			1,784		21,993	21,993			
100132037	PELHAM	NH		10/13/2023		22,087		(86)			(86)		22,001	22,001			
100087675	PUERTO VALLARTA	MEX		10/03/2022		22,004							22,004	22,004			
730301690	SANTA CRUZ	CA		12/27/2023		16,605		5,403			5,403		22,008	22,008			
100080356	HUNTINGTON BEACH	CA		02/28/2022		23,626		(1,611)			(1,611)		22,016	22,016			
100031292	FREDERICK	MD		03/29/2019		21,069		948			948		22,017	22,017			
100115113	BEVERLY HILLS	CA		07/17/2023		23,203		(1,181)			(1,181)		22,022	22,022			
100044906	STATEN ISLAND	NY		11/19/2020		22,242		(214)			(214)		22,028	22,028			
100118000	MONROEVILLE	PA		07/20/2023		22,579		(550)			(550)		22,029	22,029			
100033087	GALWAY	IRL		06/21/2019		(45,336)		28,475			28,475	418	(16,443)	22,039	(1,430)	39,912	38,482
100100483	PISCATAWAY	NJ		04/27/2023		18,477		3,570			3,570		22,047	22,047			
100109721	INCLINE VILLAGE	NV		06/16/2023		24,240		(2,181)			(2,181)		22,059	22,059			
100119354	MELISSA	TX		07/31/2023		21,922		142			142		22,065	22,064		(1)	(1)
730242934	LOS ANGELES	CA		12/27/2023		5,989		16,079			16,079		22,068	22,068			
100039014	DUBLIN	IRL		09/27/2019		12,089		7,634			7,634	(132)	19,592	22,070	(264)	2,742	2,478
100133458	ENCINITAS	CA		10/19/2023		22,340		(268)			(268)		22,072	22,072			
100161502	MENIFEE	CA		07/30/2024		22,724		(655)			(655)		22,069	22,073		3	3
100116541	KANSAS CITY	MO		07/20/2023		10,458		11,619			11,619		22,077	22,077			
100144388	ORLANDO	FL		03/07/2024		22,460		(384)			(384)		22,076	22,084		8	8
100150834	RENTON	WA		05/08/2024		22,207		(117)			(117)		22,091	22,091			
100133696	DACULA	GA		10/23/2023		22,106		(9)			(9)		22,097	22,097			
100151722	MIAMI	FL		05/10/2024		23,507		(1,402)			(1,402)		22,104	22,104			
100146388	CHESAPEAKE	VA		03/19/2024		22,865		(759)			(759)		22,107	22,107			
3410000565	PALISADES PARK	NJ		10/09/2024		22,126							22,126	22,126			
100139932	NETHERLANDS	NLD		12/28/2023		22,532						50	22,582	22,126	(456)		(456)
100090360	PAWLEYS ISLAND	SC		02/03/2023		23,134		(999)			(999)		22,135	22,135			
100148318	FORT WORTH	TX		04/12/2024		23,110		(974)			(974)		22,136	22,136			
100101021	MIAMI BEACH	FL		04/28/2023		13,309		8,827			8,827		22,136	22,136			
100115600	WELLINGTON	FL		07/19/2023		24,139		(2,002)			(2,002)		22,137	22,137			
100174975	PARRISH	FL		10/31/2024		23,039		(899)			(899)		22,140	22,140			
100062669	LAS VEGAS	NV		07/01/2021		22,550		(395)			(395)		22,155	22,155			
100057946	PHILADELPHIA	PA		06/30/2021		23,186		(980)			(980)		22,206	22,160		(46)	(46)
100084479	TRACY	CA		09/02/2022		22,961		(792)			(792)		22,168	22,168			
100047973	CICERO	IL		11/20/2020		23,693		(1,518)			(1,518)		22,175	22,175			
100074404	PEORIA	AZ		12/02/2021		23,050		(874)			(874)		22,176	22,176			
100039112	DUBLIN	IRL		09/27/2019		16,402		6,304			6,304	(162)	22,544	22,178	(362)	(4)	(366)
100117271	ROSENBERG	TX		07/20/2023		22,093		100			100		22,193	22,193			
100139718	UNITED KINGDOM	GBR		12/18/2023		22,249						(175)	22,074	22,209	135		135
100068473	ORLANDO	FL		08/25/2021		23,848		(1,632)			(1,632)		22,217	22,212		(5)	(5)
100154713	ORLANDO	FL		07/19/2024		23,341		(1,123)			(1,123)		22,219	22,219			
100151182	BOWIE	MD		05/10/2024		22,812		(594)			(594)		22,219	22,219			
100144072	SUGAR HILL	GA		03/07/2024		22,631		(400)			(400)		22,231	22,231			
100135661	OAKHURST	NJ		11/09/2023		22,762		(526)			(526)		22,237	22,237			
100115562	GLENDALE	AZ		07/19/2023		23,104		(833)			(833)		22,271	22,271			
100082251	HIGHLAND	UT		04/14/2022		21,025		1,248			1,248		22,273	22,273			
100148136	WEST PALM BEACH	FL		04/10/2024		24,104		(1,822)			(1,822)		22,282	22,282			
100131719	MURFREESBORO	TN		10/06/2023		21,485		800			800		22,285	22,285			
100173167	LAS VEGAS	NV		10/30/2024		22,967		(658)			(658)		22,309	22,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140384	PENDERGRASS	GA		01/18/2024		22,040		278			278		22,318	22,318			
100119612	SAN JOSE	CA		07/31/2023		22,854		(520)			(520)		22,334	22,334			
100082216	CABO SAN LUCAS	MEX		04/14/2022		22,340							22,340	22,340			
100078448	SCOTTSDALE	AZ		01/25/2022		22,689		(345)			(345)		22,343	22,343			
730302396	CHICO	CA		12/27/2023		(22,377)		44,721			44,721		22,344	22,344			
100090226	ELWOOD	IL		01/13/2023		23,307		(956)			(956)		22,351	22,351			
100071662	SAN DIEGO	CA		10/14/2021		22,661		(309)			(309)		22,352	22,352			
100114750	MIAMI	FL		07/07/2023		(47,957)		70,315			70,315		22,358	22,358			
100147452	CORAL SPRINGS	FL		04/03/2024		22,206		172			172		22,378	22,378			
100083519	FORNEY	TX		06/06/2022		24,731		(2,348)			(2,348)		22,383	22,383			
100068122	ALAMEDA	CA		08/25/2021		22,543		(159)			(159)		22,384	22,384			
100079416	SANTA ROSA	CA		03/17/2022		24,172		(1,754)			(1,754)		22,418	22,394		(24)	(24)
100117844	ROHNERT PARK	CA		07/20/2023		22,731		(336)			(336)		22,395	22,395			
100029510	CHICAGO	IL		10/26/2018		19,009		3,394			3,394		22,403	22,403			
100108922	RIVERSIDE	CA		05/31/2023		23,675		(1,271)			(1,271)		22,404	22,404			
100020362	ENGLEWOOD	FL		07/27/2018		23,129		(720)			(720)		22,409	22,409			
100170493	JACKSONVILLE	FL		10/09/2024		22,200		219			219		22,420	22,420			
100111344	CORAL GABLES	FL		06/29/2023		20,384		2,036			2,036		22,420	22,420			
100116135	DOWNEY	CA		07/20/2023		15,240		7,189			7,189		22,429	22,429			
100038971	WEXFORD	IRL		09/27/2019		16,946		6,875			6,875	(145)	23,676	22,433	(677)	(566)	(1,243)
100113191	KEY BISCAYNE	FL		06/29/2023		20,613		1,823			1,823		22,436	22,436			
100050098	CANOGA PARK	CA		11/20/2020		25,138		(2,701)			(2,701)		22,437	22,437			
100140150	LAWRENCEVILLE	GA		01/09/2024		22,857		(412)			(412)		22,445	22,445			
100143463	MOUNT HOLLY	NC		02/16/2024		22,656		(197)			(197)		22,459	22,459			
100134819	COLLEGE STATION	TX		10/30/2023		20,479		1,983			1,983		22,462	22,462			
100102798	HOUSTON	TX		06/22/2023		23,302		(829)			(829)		22,473	22,473			
100150941	ROUND ROCK	TX		05/08/2024		22,176		328			328		22,504	22,504			
100012699	TOWNSHIP OF WINSLOW	NJ		05/25/2017		18,171		4,336			4,336		22,507	22,507			
100142644	FORT WORTH	TX		02/08/2024		22,965		(458)			(458)		22,507	22,507			
100135694	EAST PROVIDENCE	RI		11/09/2023		22,714		(207)			(207)		22,507	22,507			
100043226	SYLVA	NC		08/13/2020		22,925		(416)			(416)		22,508	22,508			
100113870	SARASOTA	FL		06/29/2023		19,775		2,734			2,734		22,510	22,510			
100100821	UPPER MARLBORO	MD		04/28/2023		21,268		1,270			1,270		22,538	22,538			
100064723	BROKEN ARROW	OK		07/14/2021		24,032		(1,469)			(1,469)		22,563	22,539		(24)	(24)
100158138	MARYSVILLE	WA		07/09/2024		22,245		(164)			(164)		22,081	22,585		504	504
100119537	HUMBLE	TX		07/28/2023		22,458		133			133		22,591	22,591			
100088327	STATEN ISLAND	NY		11/10/2022		21,703		889			889		22,592	22,592			
100153191	PROVO	UT		05/30/2024		22,503		(325)			(325)		22,177	22,595		418	418
100078674	SAN BERNARDINO	CA		02/02/2022		23,723		(1,124)			(1,124)		22,599	22,599			
100011191	SUGAR LAND	TX		12/23/2016		25,651		(3,042)			(3,042)		22,609	22,609			
100113907	ALDIE	VA		06/29/2023		20,338		2,272			2,272		22,610	22,610			
100032464	DUBLIN	IRL		06/21/2019		7,427		598			598	577	8,602	22,613	(1,076)	15,087	14,011
100140441	BAYTOWN	TX		01/18/2024		21,570		1,063			1,063		22,632	22,632			
100158607	LONGWOOD	FL		07/10/2024		22,975		(339)			(339)		22,636	22,636			
100031809	LONG BEACH	CA		03/29/2019		21,922		720			720		22,642	22,642			
100065522	MARIETTA	GA		07/28/2021		23,497		(844)			(844)		22,653	22,653			
100083902	MILFORD	NH		07/12/2022		22,353		302			302		22,655	22,655			
100034177	DUBLIN	IRL		06/21/2019		26,851		(3,681)			(3,681)	713	23,883	22,663	(1,099)	(121)	(1,220)
100142817	SANTA CLARITA	CA		02/08/2024		23,004		(328)			(328)		22,676	22,676			
100143799	MANCHESTER	CT		02/28/2024		23,736		(1,043)			(1,043)		22,694	22,694			
100086239	DULUTH	GA		09/29/2022		23,010		(316)			(316)		22,694	22,694			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087415	JOHNS CREEK	GA		10/25/2022		18,977		3,735			3,735		22,713	22,713			
100171491	ATLANTA	GA		10/16/2024		23,511		(789)			(789)		22,723	22,723			
100116832	DULUTH	GA		07/20/2023		8,006		14,729			14,729		22,734	22,734			
100077968	ENCINITAS	CA		01/06/2022		23,196		(449)			(449)		22,747	22,747			
100085997	CABO SAN LUCAS	MEX		08/19/2022		22,752							22,752	22,752			
100013864	HOFFMAN ESTATES	IL		05/25/2017		21,055		1,702			1,702		22,756	22,752		(4)	(4)
100173448	HAYWARD	CA		10/29/2024		23,898		(1,133)			(1,133)		22,765	22,765			
100011147	FREDERICKSBURG	VA		12/23/2016		20,003		2,770			2,770		22,772	22,772			
100083522	BRENTWOOD	CA		06/06/2022		24,154		(1,380)			(1,380)		22,774	22,774			
100138763	AUSTIN	TX		12/21/2023		21,549		1,261			1,261		22,810	22,790		(20)	(20)
100099966	BREMERTON	WA		03/28/2023		23,208		(408)			(408)		22,800	22,800			
100048907	BROOKLYN	NY		11/20/2020		25,008		(2,193)			(2,193)		22,815	22,815			
100170218	PORT SAINT LUCIE	FL		10/08/2024		23,578		(756)			(756)		22,822	22,822			
100087187	KIRKLAND	WA		10/25/2022		20,531		2,295			2,295		22,826	22,826			
100109139	GARLAND	TX		06/09/2023		23,536		(687)			(687)		22,849	22,849			
100127578	LAS VEGAS	NV		09/08/2023		23,407		(542)			(542)		22,865	22,865			
100127188	SCOTTSDALE	AZ		08/30/2023		20,796		2,074			2,074		22,870	22,870			
100110617	SURPRISE	AZ		06/30/2023		23,761		(855)			(855)		22,906	22,884		(22)	(22)
100065258	OAKLAND	CA		07/14/2021		22,998		(113)			(113)		22,885	22,884			
100074427	LOS ANGELES	CA		12/02/2021		24,474		(1,582)			(1,582)		22,891	22,891			
100150994	LAWRENCEVILLE	GA		05/08/2024		23,674		(748)			(748)		22,926	22,926			
100132824	REDONDO BEACH	CA		11/03/2023		22,666		266			266		22,933	22,933			
100112446	SANTA MONICA	CA		06/29/2023		16,593		6,350			6,350		22,943	22,943			
100078046	VENICE	CA		01/21/2022		24,705		(1,746)			(1,746)		22,959	22,959			
100134563	LEESBURG	VA		10/30/2023		24,767		(1,805)			(1,805)		22,962	22,962			
100080221	BENNETT	CO		02/25/2022		24,092		(1,129)			(1,129)		22,963	22,963			
100126621	MIDDLETOWN	NY		08/30/2023		22,041		926			926		22,967	22,967			
100148130	TARZANA	CA		04/10/2024		23,856		(887)			(887)		22,969	22,969			
100118020	SAN JUAN CAPISTRANO	CA		07/20/2023		20,185		2,802			2,802		22,987	22,987			
100034254	LIMERICK	IRL		06/21/2019		20,445		3,298			3,298	620	24,363	23,022	(1,083)	(258)	(1,341)
100114789	HOLLYWOOD	FL		07/07/2023		23,531		(505)			(505)		23,026	23,026			
100115694	NAPLES	FL		07/20/2023		23,591		(549)			(549)		23,042	23,042			
100155906	MIAMI	FL		06/17/2024		23,334		(299)			(299)		23,035	23,044		9	9
100065119	WELLINGTON	FL		07/14/2021		24,033		(984)			(984)		23,050	23,045		(4)	(4)
100101069	POMONA	NY		04/28/2023		14,869		8,190			8,190		23,059	23,059			
100054916	CHANDLER	AZ		03/23/2021		23,230		(165)			(165)		23,065	23,065			
730302120	LOS ANGELES	CA		12/27/2023		(2,010)		25,102			25,102		23,091	23,091			
730302335	VACAVILLE	CA		12/27/2023		(17,302)		40,414			40,414		23,112	23,112			
100067336	MIAMI	FL		08/02/2021		22,378		734			734		23,112	23,112			
100071667	SACHSE	TX		10/14/2021		23,941		(822)			(822)		23,119	23,119			
100000359	SPARKS	NV		09/27/2016		20,578		2,545			2,545		23,123	23,123			
100119058	SOUTH GATE	CA		07/27/2023		23,479		(322)			(322)		23,157	23,152		(5)	(5)
730101756	SAN PEDRO	CA		12/27/2023		(9,713)		32,880			32,880		23,167	23,167			
100140874	MIDLOTHIAN	TX		01/25/2024		22,947		234			234		23,181	23,181			
100068964	THE PLAINS	OH		09/01/2021		23,463		(276)			(276)		23,187	23,187			
100119514	ANNA	TX		07/28/2023		23,641		(433)			(433)		23,208	23,208			
100136973	SUGAR LAND	TX		11/28/2023		22,929		284			284		23,213	23,213			
100137653	BOSTON	MA		12/08/2023		23,780		(561)			(561)		23,219	23,219			
100142881	DULUTH	GA		02/09/2024		24,194		(969)			(969)		23,225	23,225			
100136182	DOWNINGTOWN	PA		12/18/2023		23,836		(606)			(606)		23,230	23,230			
100120049	RICHMOND	TX		08/11/2023		22,131		1,106			1,106		23,237	23,237			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100057652	S SAN FRAN	CA		06/30/2021		24,516		(1,273)			(1,273)		23,243	23,243			
100101051	PIERMONT	NY		04/28/2023		18,845		4,407			4,407		23,252	23,281		29	29
100088320	SOCIAL CIRCLE	GA		11/10/2022		22,880		401			401		23,281	23,281			
100079853	HOLLYWOOD	FL		04/25/2022		24,706		(1,423)			(1,423)		23,283	23,283			
100171376	UNION	MO		10/16/2024		24,383		(1,092)			(1,092)		23,291	23,291			
100119306	SANTA ROSA	CA		07/31/2023		23,573		(265)			(265)		23,307	23,295		(12)	(12)
100076431	CULVER CITY	CA		12/23/2021		24,141		(843)			(843)		23,298	23,298			
100156801	MAITLAND	FL		06/27/2024		24,383		(1,077)			(1,077)		23,306	23,306			
730003219	ASHLAND	OR		12/27/2023		(13,187)		36,494			36,494		23,306	23,306			
100067393	PLAYAS DE ROSARITO	MEX		08/13/2021		23,310							23,310	23,310			
100115911	EL MONTE	CA		07/20/2023		24,153		(842)			(842)		23,311	23,311			
100131822	LOS ANGELES	CA		10/06/2023		22,642		670			670		23,312	23,312			
100117531	STOCKTON	CA		07/20/2023		22,233		1,102			1,102		23,335	23,335			
100117762	NORTHRIDGE	CA		07/20/2023		23,929		(577)			(577)		23,352	23,352			
100011461	COLLEGE POINT	NY		12/23/2016		17,974		5,398			5,398		23,371	23,371			
100084315	UDEN	NLD		06/30/2022		26,106						(1,249)	24,857	23,372	(1,485)		(1,485)
100045732	PLEASANTVILLE	NY		11/25/2020		22,856		518			518		23,374	23,374			
100078642	NEWPORT BEACH	CA		02/02/2022		24,372		(984)			(984)		23,388	23,388			
100083269	RANCHO SANTA MARGARITA	CA		05/10/2022		23,548		(145)			(145)		23,403	23,403			
100134465	OZONE PARK	NY		10/30/2023		23,880		(436)			(436)		23,444	23,444			
100137903	RMV	CA		12/08/2023		23,266		179			179		23,445	23,445			
100110473	HENDERSON	NV		06/30/2023		23,660		(206)			(206)		23,454	23,454			
100141599	RAYTOWN	MO		01/30/2024		24,206		(747)			(747)		23,458	23,458			
100076217	FAYETTEVILLE	NC		01/07/2022		24,119		(646)			(646)		23,473	23,473			
730300257	VALLEJO	CA		12/27/2023		4,051		19,427			19,427		23,478	23,478			
100139752	UNITED KINGDOM	GBR		12/18/2023		23,006						(186)	22,820	23,486	666		666
100082578	PALATINE	IL		04/20/2022		23,560		(69)			(69)		23,491	23,491			
100078045	VENICE	CA		01/21/2022		25,285		(1,787)			(1,787)		23,497	23,497			
100034578	LOUTH	IRL		06/21/2019		18,364		6,200			6,200	594	25,158	23,523	(1,110)	(526)	(1,636)
100080233	KANEOHE	HI		02/25/2022		25,153		(1,604)			(1,604)		23,549	23,549			
100120861	STANTON	CA		08/28/2023		24,057		(494)			(494)		23,563	23,563			
3310059505	CLEVELAND	OH		10/06/2023		23,567							23,567	23,567			
100116943	SHERMAN OAKS AREA LOS ANGELES	CA		07/20/2023		12,423		11,153			11,153		23,575	23,575			
100078009	ELIZABETH	NJ		01/12/2022		24,235		(651)			(651)		23,584	23,584			
100068598	ROTTERDAM	NLD		08/30/2021		23,900						1,518	25,418	23,594	(1,824)		(1,824)
100011811	WINDSOR	CA		03/08/2017		18,895		4,730			4,730		23,625	23,625			
100162537	OLATHE	KS		08/12/2024		23,889		(261)			(261)		23,628	23,628			
100142462	SAN CLEMENTE	CA		03/08/2024		24,915		(1,286)			(1,286)		23,628	23,628			
100141796	ZEIST	NLD		01/29/2024		23,681							23,681	23,631	(50)		(50)
100129511	DESTIN	FL		09/29/2023		22,954		711			711		23,665	23,665			
100109362	NAPLES	FL		06/12/2023		24,249		(569)			(569)		23,680	23,680			
100136216	CITRUS HEIGHTS	CA		11/20/2023		23,477		206			206		23,683	23,683			
100131780	CALABASAS	CA		10/06/2023		25,501		(1,813)			(1,813)		23,687	23,687			
100081678	WOODLAND HILLS	CA		03/21/2022		23,947		(258)			(258)		23,689	23,689			
100014196	SEAL BEACH	CA		08/30/2017		24,515		(808)			(808)		23,707	23,707			
100039008	DUBLIN	IRL		09/27/2019		15,424		10,359			10,359	(154)	25,629	23,733	(381)	(1,515)	(1,895)
100064999	OVIEDO	FL		07/14/2021		24,803		(1,042)			(1,042)		23,761	23,750		(10)	(10)
100116296	ANTIOCH	CA		07/20/2023		15,777		7,978			7,978		23,755	23,755			
100083891	MESA	AZ		07/12/2022		23,222		538			538		23,760	23,760			
100057252	PALOS VERDES ESTATES	CA		05/19/2021		26,053		(2,288)			(2,288)		23,764	23,764			
100116399	DORAL	FL		07/20/2023		20,210		3,567			3,567		23,776	23,776			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109662	VACAVILLE	CA		06/14/2023		24,072		(293)			(293)		23,779	23,779			
100114593	CALABASAS	CA		06/29/2023		25,726		(1,943)			(1,943)		23,783	23,783			
100163059	NASHVILLE	TN		08/13/2024		24,721		(916)			(916)		23,806	23,806			
100113576	BETHEL	CT		06/29/2023		18,335		5,478			5,478		23,812	23,812			
100053473	CASTLETON	NY		03/23/2021		23,378		468			468		23,846	23,846			
100107844	GLENDALE	CA		05/23/2023		24,645		(795)			(795)		23,850	23,850			
100107904	EL PASO	TX		06/29/2023		24,393		(525)			(525)		23,868	23,868			
100133917	SAN DIEGO	CA		10/25/2023		24,734		(852)			(852)		23,882	23,882			
100043690	BROOKLYN	NY		08/13/2020		24,537		(638)			(638)		23,899	23,899			
100031491	OAKLAND	CA		03/29/2019		22,755		1,149			1,149		23,904	23,904			
100034940	DUBLIN	IRL		06/21/2019		19,767		4,904			4,904	621	25,292	23,914	(1,125)	(254)	(1,379)
100137940	MELBOURNE BCH	FL		12/13/2023		24,277		(359)			(359)		23,918	23,918			
100039150	DUBLIN	IRL		09/27/2019		14,119		10,359			10,359	(158)	24,319	23,924	(389)	(6)	(395)
100137003	ROCKPORT	IN		11/28/2023		19,647		4,306			4,306		23,954	23,954			
100054166	SHERMAN OAKS	CA		03/23/2021		24,578		(616)			(616)		23,962	23,962			
100142195	LOS ANGELES	CA		03/15/2024		25,475		(1,505)			(1,505)		23,971	23,971			
100109032	WASHINGTON	DC		06/02/2023		26,240		(2,265)			(2,265)		23,975	23,975			
100155634	DELAND	FL		06/18/2024		26,114		(2,133)			(2,133)		23,980	23,980			
100083629	SAN JUAN CAPISTRANO	CA		07/25/2022		23,050		950			950		24,000	24,000			
100132809	BRADENTON	FL		11/03/2023		23,433		567			567		24,000	24,000			
100055695	BLUEFIELD	VA		03/23/2021		24,129		(108)			(108)		24,022	24,022			
100145260	UNITED KINGDOM	GBR		03/12/2024		(6,289)		30,319			30,319		24,030	24,035	5		5
100087481	TOMBALL	TX		10/25/2022		21,737		2,309			2,309		24,047	24,047			
100091455	STOCKTON	CA		01/20/2023		24,894		(845)			(845)		24,049	24,049			
100071708	LOS ANGELES	CA		10/14/2021		25,353		(1,293)			(1,293)		24,060	24,060			
100157588	FRANKLIN	NC		06/28/2024		26,015		(1,947)			(1,947)		24,068	24,068			
100071556	SAN LEANDRO	CA		10/14/2021		24,467		(379)			(379)		24,088	24,087		(1)	(1)
100027048	RICHMOND	VA		09/26/2018		21,366		2,731			2,731		24,097	24,097			
100075851	VEENENDAAL	NLD		11/24/2021		25,251						357	25,608	24,102	(1,506)		(1,506)
100100713	LANCASTER	CA		04/28/2023		22,112		1,991			1,991		24,103	24,103			
100109792	SNOQUALMIE	WA		08/04/2023		25,782		(1,671)			(1,671)		24,110	24,110			
100083018	SAN DIEGO	CA		05/11/2022		23,134		982			982		24,115	24,115			
100039214	WESTMEATH	IRL		09/27/2019		20,423		4,303			4,303	(187)	24,539	24,142	(393)	(3)	(396)
100103232	FLEMING ISLAND	FL		04/27/2023		25,240		(1,098)			(1,098)		24,143	24,143			
100135275	RICHMOND	TX		11/08/2023		22,422		1,736			1,736		24,158	24,158			
100088868	WASHINGTON	UT		11/15/2022		24,866		(692)			(692)		24,174	24,174			
100133854	CHINO HILLS	CA		10/20/2023		25,658		(1,480)			(1,480)		24,178	24,178			
100116825	JACKSONVILLE	IL		07/20/2023		18,689		5,498			5,498		24,187	24,187			
100078023	PALMDALE	CA		01/12/2022		24,828		(635)			(635)		24,193	24,193			
100050001	CHESTER	VA		11/20/2020		24,846		(650)			(650)		24,196	24,196			
100115638	KATY	TX		07/19/2023		25,113		(915)			(915)		24,198	24,198			
100000546	BLUE BELL	PA		09/27/2016		24,046		156			156		24,201	24,201			
100057240	ARLINGTON	VA		05/19/2021		26,431		(2,229)			(2,229)		24,203	24,203			
100000220	HENDERSON	NV		09/27/2016		23,958		251			251		24,209	24,209			
100047765	CARPENTERSVILLE	IL		11/20/2020		26,160		(1,946)			(1,946)		24,214	24,212		(2)	(2)
100076403	ANNA MARIA	FL		12/23/2021		28,734		(4,507)			(4,507)		24,227	24,227			
100117422	WOODSIDE	NY		07/20/2023		(1,340)		25,568			25,568		24,228	24,228			
100154753	HAMPTON	VA		07/19/2024		24,493		(252)			(252)		24,242	24,242			
100172199	AZUSA	CA		10/17/2024		25,243		(1,000)			(1,000)		24,244	24,244			
100117411	SAN RAMON	CA		07/20/2023		9,116		15,130			15,130		24,246	24,246			
100078721	SAVANNAH	GA		02/25/2022		25,878		(1,630)			(1,630)		24,247	24,247			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100071574	SAN JOSE	CA		10/14/2021		23,918		376			376		24,294	24,290		(4)	(4)
100071516	WEST HOLLYWOOD	CA		10/19/2021		26,235		(1,936)			(1,936)		24,299	24,299			
7303000292	VENTURA	CA		12/27/2023		3,838		20,475			20,475		24,314	24,314			
100128528	PANAMA CITY	FL		09/15/2023		25,648		(1,334)			(1,334)		24,314	24,314			
100132289	LANDING	NJ		10/13/2023		24,207		107			107		24,314	24,314			
100148709	FOREST LAKE	MN		04/17/2024		25,368		(1,044)			(1,044)		24,324	24,324			
100099899	ONTARIO	CA		03/28/2023		24,125		203			203		24,328	24,328			
100109214	EVERETT	WA		07/21/2023		24,530		(189)			(189)		24,341	24,341			
100136297	ANGIER	NC		11/20/2023		24,174		174			174		24,348	24,347		(1)	(1)
100102766	PLANO	TX		06/22/2023		25,585		(1,214)			(1,214)		24,370	24,370			
100129746	MIAMI	FL		09/27/2023		24,469		(92)			(92)		24,377	24,377			
100135420	DAVENPORT	FL		11/13/2023		24,354		33			33		24,387	24,387			
100162827	GLENDALE	AZ		08/12/2024		24,760		(370)			(370)		24,391	24,391			
100031041	LIGHTHOUSE POINT	FL		03/29/2019		22,895		1,520			1,520		24,415	24,415			
100074419	DANA POINT	CA		12/02/2021		27,427		(2,995)			(2,995)		24,432	24,432			
100140018	MIDLAND	TX		01/09/2024		25,250		(815)			(815)		24,435	24,435			
100132140	WINDSOR	CO		10/13/2023		23,764		683			683		24,447	24,447			
100134796	SAN JOAQUIN	CA		10/30/2023		24,876		(424)			(424)		24,452	24,452			
100110024	CARLISLE	PA		06/23/2023		25,218		(759)			(759)		24,459	24,459			
100065819	WEST HOLLYWOOD	CA		07/23/2021		26,919		(2,442)			(2,442)		24,477	24,477			
100081822	STEILACOOM	WA		03/30/2022		24,683		(200)			(200)		24,483	24,477		(6)	(6)
100083017	OCEAN CITY	MD		05/11/2022		25,330		(838)			(838)		24,492	24,492			
7303024495	LOS ANGELES	CA		12/27/2023		(23,411)		47,915			47,915		24,504	24,504			
3410000533	VENTNOR CITY	NJ		09/24/2024		24,520							24,520	24,520			
100152405	LAWRENCEVILLE	GA		05/17/2024		25,115		(594)			(594)		24,521	24,521			
100136915	HOLLADAY	UT		11/28/2023		26,317		(1,748)			(1,748)		24,569	24,569			
100128535	LOS ANGELES	CA		09/18/2023		21,189		(1,308)			(1,308)		19,881	24,577		4,696	4,696
100154194	SANTA BARBARA	CA		07/11/2024		25,155		(541)			(541)		24,614	24,614			
100128102	WEST CHESTER	OH		09/08/2023		24,695		(79)			(79)		24,616	24,614		(1)	(1)
100081673	PRINCEVILLE	HI		03/21/2022		25,232		(614)			(614)		24,618	24,618			
100065861	LOS ANGELES	CA		07/27/2021		25,790		(1,165)			(1,165)		24,625	24,625			
100103510	LAGUNA BEACH	CA		05/08/2023		25,853		(1,221)			(1,221)		24,632	24,632			
100116719	SAN DIEGO	CA		07/20/2023		20,087		4,549			4,549		24,636	24,636			
100110682	UPLAND	CA		08/11/2023		25,530		(849)			(849)		24,681	24,681			
100065831	MIAMI BEACH	FL		07/23/2021		26,872		(2,172)			(2,172)		24,699	24,699			
100137289	NETHERLANDS	NLD		11/28/2023		25,510						(117)	25,393	24,718	(674)		(674)
100116738	IRVINE	CA		07/20/2023		(30,696)		55,415			55,415		24,719	24,719			
100031838	FORT LAUDERDALE	FL		03/29/2019		24,135		605			605		24,740	24,740			
100011701	AGOURA HILLS	CA		03/08/2017		21,876		2,867			2,867		24,744	24,744			
100083027	GLENDORA	CA		05/11/2022		20,660		4,084			4,084		24,745	24,745			
100033411	MEATH	IRL		06/21/2019		17,557		8,046			8,046	597	26,200	24,763	(1,026)	(411)	(1,437)
100174265	SAN ANTONIO	TX		10/31/2024		23,723		1,041			1,041		24,765	24,765			
100030901	TAHOE VISTA	CA		04/09/2019		22,875		1,894			1,894		24,769	24,769			
100135622	OCEAN CITY	NJ		11/09/2023		25,471		(698)			(698)		24,772	24,772			
100127191	VALRICO	FL		08/30/2023		22,757		2,017			2,017		24,774	24,774			
100083498	SUNNY ISLES BEACH	FL		06/06/2022		25,725		(937)			(937)		24,789	24,789			
100077825	TUSTIN	CA		01/14/2022		25,299		(490)			(490)		24,810	24,810			
100137183	MIAMI	FL		11/28/2023		25,096		(280)			(280)		24,816	24,811		(5)	(5)
100110233	KILL DEVIL HILLS	NC		06/30/2023		25,128		(313)			(313)		24,815	24,815			
100144107	LOWELL	MA		03/07/2024		25,250		(434)			(434)		24,817	24,817			
100134586	PARK CITY	UT		10/30/2023		25,859		(1,028)			(1,028)		24,831	24,831			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100080343	SHERMAN OAKS	CA		02/28/2022		26,008		(1,168)			(1,168)		24,840	24,840			
100032402	DONEGAL	IRL		06/21/2019		24,012		1,574			1,574	697	26,283	24,848	(1,114)	(321)	(1,435)
100108937	SAINT PETERSBURG	FL		05/31/2023		24,810		52			52		24,862	24,862			
100017737	NAPA	CA		04/26/2018		24,862							24,862	24,862			
100065244	LOS ANGELES	CA		07/14/2021		25,444		(579)			(579)		24,865	24,865			
100144709	UNITED KINGDOM	GBR		03/12/2024		14,100		10,388			10,388		24,487	24,869	381		381
100136256	RICHMOND	VA		11/20/2023		24,756		120			120		24,876	24,877			
100164323	FATE	TX		08/21/2024		23,641		1,237			1,237		24,878	24,878			
100047624	SAN TAN VALLEY	AZ		11/20/2020		26,073		(1,171)			(1,171)		24,902	24,902			
100087346	WASHOUGAL	WA		10/25/2022		23,408		1,513			1,513		24,921	24,921			
100113677	AQUINNAH	MA		06/29/2023		20,257		4,672			4,672		24,928	24,928			
100133085	GLENDALE	CA		11/29/2023		24,530		408			408		24,938	24,938			
100087196	PHOENIX	AZ		10/25/2022		22,381		2,558			2,558		24,939	24,939			
100148237	ROSEVILLE	CA		04/12/2024		25,868		(888)			(888)		24,980	24,980			
100117222	PHILADELPHIA	PA		07/20/2023		22,725		2,259			2,259		24,984	24,984			
100085061	CASTRICUM	NLD		07/27/2022		25,544						(2,041)	23,503	25,002	1,500		1,500
100071955	PLEASANT HILL	CA		11/19/2021		28,697		(3,684)			(3,684)		25,013	25,013			
100079996	LAS VEGAS	NV		04/25/2022		21,929		3,094			3,094		25,023	25,023			
100045003	COLLEGE PARK	GA		11/19/2020		26,430		(1,372)			(1,372)		25,058	25,058			
100116137	PICO RIVERA	CA		07/20/2023		19,859		5,221			5,221		25,080	25,080			
100024249	MEMPHIS	TN		09/20/2018		25,388		(297)			(297)		25,091	25,091			
100076622	ESCALON	CA		12/16/2021		26,732		(1,635)			(1,635)		25,096	25,096			
100100906	MILFORD	DE		04/28/2023		23,408		1,692			1,692		25,100	25,100			
100102139	COLTON	CA		04/14/2023		25,854		(751)			(751)		25,103	25,103			
100076739	SEBASTOPOL	CA		12/30/2021		25,903		(771)			(771)		25,132	25,132			
100077935	MIAMI	FL		01/10/2022		26,173		(1,035)			(1,035)		25,137	25,137			
100115947	BUFORD	GA		07/20/2023		23,923		1,232			1,232		25,155	25,155			
100144392	LONE OAK	TX		03/07/2024		25,635		(1,009)			(1,009)		24,626	25,159		533	533
100133362	TIMONIUM	MD		11/21/2023		25,244		(85)			(85)		25,159	25,159			
100132035	BELLEVUE	WA		10/13/2023		25,303		(101)			(101)		25,202	25,161		(41)	(41)
100116523	WALNUT	CA		07/20/2023		16,105		9,076			9,076		25,181	25,181			
100145350	UNITED KINGDOM	GBR		03/12/2024		14,211		9,367			9,367		23,578	25,192	341	1,273	1,614
100116359	WESLEY CHAPEL	FL		07/20/2023		19,320		5,880			5,880		25,200	25,200			
730301413	HUNTINGTON BEACH	CA		12/27/2023		22,230		2,982			2,982		25,212	25,212			
100113281	LIMERICK	PA		06/29/2023		22,812		2,405			2,405		25,217	25,217			
100128768	SPRINGFIELD	VA		09/21/2023		25,979		(760)			(760)		25,219	25,219			
100147060	CHARLOTTESVILLE	VA		03/27/2024		24,901		362			362		25,264	25,264			
100109031	REDONDO BEACH	CA		06/02/2023		26,481		(1,206)			(1,206)		25,275	25,275			
100033189	DUBLIN	IRL		06/21/2019		18,493		(1,142)			(1,142)	783	18,135	25,291	(1,306)	8,462	7,156
100110295	HAMILTON	MT		06/30/2023		25,875		(580)			(580)		25,295	25,295			
3410000507	SOUTH AMBOY	NJ		09/24/2024		25,298							25,298	25,298			
100089038	OCOEE	FL		11/04/2022		24,775		531			531		25,306	25,306			
100013683	MIAMI	FL		05/25/2017		16,508		8,817			8,817		25,325	25,325			
100029551	BRIGHTON	MA		10/26/2018		25,396		(68)			(68)		25,329	25,329			
100162084	PLAINFIELD	IL		07/31/2024		25,657		(326)			(326)		25,332	25,332			
100087350	LOS ANGELES	CA		10/25/2022		21,996		3,352			3,352		25,349	25,349			
100117381	YORBA LINDA	CA		07/20/2023		13,600		11,751			11,751		25,351	25,351			
100045383	MILLEDGEVILLE	GA		11/25/2020		24,842		521			521		25,363	25,363			
100067407	LONE TREE	CO		09/23/2021		24,981		390			390		25,371	25,371			
100108247	WALDORF	MD		05/24/2023		25,795		(420)			(420)		25,375	25,374		(1)	(1)
100034615	DUBLIN	IRL		06/21/2019		20,961		5,312			5,312	660	26,933	25,385	(1,195)	(353)	(1,548)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079582	MIAMI	FL		04/08/2022		25,907		(500)			(500)		25,407	25,407			
100081456	RENO	NV		03/18/2022		22,027		3,388			3,388		25,415	25,415			
100116816	LA HABRA HEIGHTS	CA		07/20/2023		(26,730)		52,151			52,151		25,422	25,422			
100085167	HUNTINGTON BEACH	CA		09/21/2022		26,902		(1,474)			(1,474)		25,428	25,428			
100141363	HOUSTON	TX		01/30/2024		27,004		(1,565)			(1,565)		25,439	25,439			
100150481	ROSEVILLE	CA		05/03/2024		25,755		(305)			(305)		25,450	25,450			
100034942	WEXFORD	IRL		06/21/2019		25,616		631			631	734	26,981	25,488	(1,199)	(294)	(1,493)
100071589	LOS ANGELES	CA		10/14/2021		25,992		(487)			(487)		25,505	25,505			
100033360	LIMERICK	IRL		06/21/2019		22,507		3,816			3,816	686	27,009	25,514	(1,200)	(295)	(1,496)
100103562	CONROE	TX		05/08/2023		26,433		(913)			(913)		25,520	25,520			
100128852	BROOKLYN	NY		09/21/2023		26,674		(1,130)			(1,130)		25,543	25,543			
100142648	GAITHERSBURG	MD		02/08/2024		26,257		(707)			(707)		25,550	25,550			
100142843	FONTANA	CA		02/09/2024		26,082		(531)			(531)		25,551	25,551			
100135802	CHARLOTTE	NC		11/10/2023		25,033		525			525		25,557	25,557			
100100448	MELVILLE	NY		04/27/2023		25,079		504			504		25,583	25,583			
100141253	EDMOND	OK		01/30/2024		25,390		197			197		25,587	25,587			
100145099	UNITED KINGDOM	GBR		03/12/2024		8,255		17,788			17,788		26,043	25,597	(446)		(446)
100131676	NASHVILLE	TN		10/06/2023		24,472		1,151			1,151		25,623	25,623			
100131628	COLUMBIA	TN		10/06/2023		24,784		844			844		25,628	25,628			
100147858	ODESSA	TX		04/08/2024		25,674		(26)			(26)		25,648	25,648			
100116355	PALISADES PARK	NJ		07/20/2023		14,821		10,829			10,829		25,650	25,650			
3310030325	UPPER DARBY	PA		01/31/2022		25,661							25,661	25,661			
730101542	LONG BEACH	CA		12/27/2023		(19,736)		45,410			45,410		25,674	25,674			
100077792	NEWPORT BEACH	CA		12/23/2021		24,607		1,072			1,072		25,679	25,679			
100139443	SAN FRANCISCO	CA		12/28/2023		26,098		(416)			(416)		25,681	25,681			
100100886	BALTIMORE	MD		04/28/2023		25,212		472			472		25,684	25,684			
100014647	SAN FRANCISCO	CA		09/27/2017		25,281		407			407		25,688	25,688			
100145478	UNITED KINGDOM	GBR		03/12/2024		18,117		5,251			5,251		23,368	25,713	1,073	1,273	2,346
100127686	MODESTO	CA		09/08/2023		26,945		(1,225)			(1,225)		25,720	25,720			
100130442	YORKTOWN HEIGHTS	NY		09/28/2023		26,052		(329)			(329)		25,723	25,723			
100039183	CORK	IRL		09/27/2019		18,687		7,649			7,649	(186)	26,151	25,728	(419)	(4)	(423)
100079949	MIAMI	FL		04/25/2022		26,835		(1,095)			(1,095)		25,741	25,741			
100107839	ALTADENA	CA		05/23/2023		27,077		(1,332)			(1,332)		25,745	25,745			
100145363	UNITED KINGDOM	GBR		03/12/2024		23,401		2,789			2,789		26,190	25,752	(438)		(438)
100087301	SAN FRANCISCO	CA		10/25/2022		19,530		6,230			6,230		25,760	25,760			
100140917	OAKLEY	UT		02/26/2024		27,446		(1,655)			(1,655)		25,791	25,791			
100087157	AGOURA HILLS	CA		10/25/2022		21,894		3,929			3,929		25,823	25,823			
100108157	BRISTOL	CT		05/24/2023		26,938		(1,077)			(1,077)		25,861	25,861			
100120936	OAK ISLAND	NC		08/30/2023		25,193		672			672		25,865	25,865			
100088079	CORAL SPRINGS	FL		10/25/2022		14,811		11,058			11,058		25,868	25,868			
100088264	HICKSVILLE	NY		10/17/2022		26,982		(1,107)			(1,107)		25,875	25,875			
100086565	HOUSTON	TX		09/30/2022		25,782		102			102		25,883	25,883			
100074443	PALM SPRINGS	CA		12/02/2021		29,708		(3,818)			(3,818)		25,889	25,889			
100067635	OAKLAND	CA		09/23/2021		26,745		(835)			(835)		25,910	25,910			
100114512	TARZANA	CA		06/29/2023		28,550		(2,638)			(2,638)		25,913	25,913			
100115488	ANAHEIM	CA		07/17/2023		26,070		(131)			(131)		25,938	25,938			
100114827	VENICE	FL		07/10/2023		26,883		(939)			(939)		25,944	25,944			
100078462	GILROY	CA		01/25/2022		27,893		(1,956)			(1,956)		25,937	25,947		10	10
100030774	LOS ANGELES	CA		04/09/2019		24,677		1,272			1,272		25,949	25,949			
100079622	POTOMAC	MD		04/25/2022		25,226		735			735		25,961	25,961			
100155821	PRAIRIE GROVE	AR		06/18/2024		28,379		(2,319)			(2,319)		26,060	25,989		(71)	(71)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100091936	SUGARLOAF	CA		02/03/2023		26,929		(929)			(929)		26,000	26,000			
100102362	S LAKE TAHOE	CA		06/07/2023		26,540		(536)			(536)		26,005	26,005			
100162247	ANCHORAGE	AK		09/06/2024		27,293		(1,281)			(1,281)		26,012	26,012			
100135132	DULUTH	GA		11/03/2023		26,463		(447)			(447)		26,015	26,015			
100132822	WEST PALM BEACH	FL		11/03/2023		25,235		791			791		26,027	26,027			
100034891	LIMERICK	IRL		06/21/2019		28,413		(1,857)			(1,857)	789	27,345	26,035	(1,223)	(87)	(1,310)
100119081	SANTA ANA	CA		07/27/2023		25,569		496			496		26,065	26,065			
100160945	ROSEVILLE	CA		07/24/2024		27,103		(1,033)			(1,033)		26,071	26,071			
730003209	ASHLAND	OR		12/27/2023		(14,761)		40,867			40,867		26,105	26,105			
100077996	MONTEREY PARK	CA		02/18/2022		28,295		(2,175)			(2,175)		26,120	26,120			
100031802	PEMBROKE PINES	FL		03/29/2019		25,462		670			670		26,132	26,132			
100083505	FRISCO	TX		06/06/2022		27,125		(991)			(991)		26,134	26,134			
100044653	FREMONT	CA		11/19/2020		25,433		703			703		26,136	26,136			
100082824	MANHATTAN BEACH	CA		04/28/2022		27,872		(1,729)			(1,729)		26,143	26,143			
100139200	HOUSTON	TX		12/28/2023		3,658		22,498			22,498		26,156	26,156			
100103363	DEN HAAG	NLD		04/28/2023		27,079						(48)	27,031	26,168	(863)		(863)
100141064	(CANYON COUNTRY AREA) SANTA CL	CA		02/20/2024		26,533		(352)			(352)		26,181	26,181			
100030928	SANTA MONICA	CA		04/09/2019		24,127		2,094			2,094		26,221	26,221			
100127662	LOCH ARBOUR	NJ		09/08/2023		27,336		(1,108)			(1,108)		26,229	26,229			
100167636	WINCHESTER	CA		09/19/2024		26,580		(340)			(340)		26,240	26,240			
100148704	APOLLO BEACH	FL		04/17/2024		27,367		(1,121)			(1,121)		26,246	26,246			
100034187	DUBLIN	IRL		06/21/2019		22,821		2,926			2,926	718	26,466	26,267	(1,135)	936	(199)
100119289	INDIAN TRAIL	NC		07/31/2023		25,702		596			596		26,298	26,271		(27)	(27)
100138286	ANNA	TX		12/18/2023		26,391		(102)			(102)		26,289	26,289			
100078669	LA HABRA	CA		02/02/2022		22,635		3,671			3,671		26,305	26,305			
100012015	SAN JUAN CAPISTRANO	CA		03/08/2017		15,590		10,716			10,716		26,306	26,306			
100160961	ATLANTA	GA		07/24/2024		27,195		(867)			(867)		26,328	26,328			
100068191	LOS ANGELES	CA		08/25/2021		26,184		145			145		26,329	26,329			
100142542	WEST RICHLAND	WA		02/08/2024		26,817		(470)			(470)		26,347	26,347			
100135691	KIRKLAND	WA		11/09/2023		26,503		(155)			(155)		26,349	26,349			
100118203	ORLANDO	FL		07/21/2023		27,237		(882)			(882)		26,355	26,355			
100081341	VIRGINIA BEACH	VA		03/18/2022		25,582		803			803		26,385	26,385			
100132640	PITTSBURG	CA		11/03/2023		25,130		1,295			1,295		26,424	26,424			
100110630	FORT WORTH	TX		06/30/2023		26,003		440			440		26,443	26,443			
100141035	ORLANDO	FL		02/20/2024		26,473		2			2		26,474	26,474			
100087339	IDAHO FALLS	ID		10/25/2022		22,072		4,405			4,405		26,477	26,477			
100138931	MARTINEZ	CA		12/21/2023		24,973		1,505			1,505		26,478	26,478			
100119130	CLOVIS	CA		07/28/2023		24,399		2,094			2,094		26,494	26,491		(3)	(3)
100134821	TUJUNGA AREA	CA		10/30/2023		24,125		2,423			2,423		26,549	26,549			
730301077	PLEASANT HILL	CA		12/27/2023		(4,257)		30,808			30,808		26,551	26,551			
100077937	CASTLE ROCK	CO		01/10/2022		27,774		(1,213)			(1,213)		26,560	26,560			
100083014	GLEN ELLEN	CA		05/11/2022		27,050		(490)			(490)		26,561	26,561			
100087159	BELL CANYON	CA		10/25/2022		23,141		3,439			3,439		26,579	26,579			
100137608	ROCKPORT	IN		12/08/2023		22,846		3,736			3,736		26,582	26,582			
100164650	FORT WORTH	TX		08/23/2024		27,346		(761)			(761)		26,586	26,586			
730300941	GARDENA	CA		12/27/2023		18,781		7,813			7,813		26,594	26,594			
100087340	SCOTTSDALE	AZ		10/25/2022		24,838		1,794			1,794		26,632	26,632			
100082999	HOMESTEAD	FL		05/05/2022		27,359		(720)			(720)		26,639	26,639			
100151841	JURUPA VALLEY	CA		05/10/2024		28,170		(1,530)			(1,530)		26,640	26,640			
100011974	SANTA ROSA	CA		03/08/2017		22,559		4,110			4,110		26,669	26,669			
100014331	SHOREWOOD	MN		09/27/2017		22,844		3,828			3,828		26,672	26,672			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100089741	WYNDMOOR	PA		12/02/2022		26,727		(41)			(41)		26,686	26,686			
100169664	ROSEVILLE	CA		09/30/2024		27,001		(309)			(309)		26,693	26,693			
100086933	CENTRAL ISLIP	NY		10/24/2022		25,668		1,025			1,025		26,693	26,693			
100165430	MANVEL	TX		08/29/2024		27,559		(925)			(925)		26,634	26,699		65	65
100141403	MERIDIANVILLE	AL		01/30/2024		27,077		(358)			(358)		26,719	26,719			
100065816	NEWPORT BEACH	CA		07/23/2021		29,411		(2,679)			(2,679)		26,732	26,732			
100134400	NETHERLANDS	NLD		10/27/2023		27,599						(1,179)	26,420	26,785	365		365
7303016 96	SALINAS	CA		12/27/2023		20,416		6,376			6,376		26,792	26,792			
100032372	OFFALY	IRL		06/21/2019		29,127		(1,358)			(1,358)	870	28,639	26,839	(1,641)	(158)	(1,799)
100074410	BEAVERCREEK	OH		12/02/2021		28,457		(1,613)			(1,613)		26,844	26,844			
100089688	APPINGEDAM	NLD		11/29/2022		27,430						(1,769)	25,661	26,854	1,193		1,193
100088075	KISSIMMEE	FL		10/25/2022		27,431		(571)			(571)		26,860	26,860			
100078672	SAN CLEMENTE	CA		02/02/2022		29,289		(2,399)			(2,399)		26,890	26,890			
100073543	MILLBRAE	CA		11/19/2021		28,343		(1,452)			(1,452)		26,890	26,890			
100138251	GARDEN GROVE	CA		12/15/2023		27,372		(250)			(250)		27,122	26,892		(230)	(230)
100014207	GARDEN GROVE	CA		08/30/2017		27,608		(710)			(710)		26,898	26,898			
100089233	DIAMOND BAR	CA		01/26/2023		26,952		(43)			(43)		26,909	26,909			
100152590	HOUSTON	TX		05/17/2024		26,834		44			44		26,878	26,909		32	32
100079861	BALDWIN	MD		04/25/2022		27,046		(126)			(126)		26,920	26,920			
100010797	SEATTLE	WA		12/23/2016		26,175		763			763		26,938	26,938			
100135570	BUDA	TX		11/13/2023		27,524		(548)			(548)		26,975	26,975			
100064780	HIXSON	TN		07/14/2021		28,527		(1,528)			(1,528)		27,000	27,000			
100162312	LAS VEGAS	NV		08/05/2024		27,491		(491)			(491)		27,000	27,000			
100138742	SAN MARINO	CA		02/02/2024		28,123		(1,123)			(1,123)		27,000	27,000			
100115628	WESTLAKE VILLAGE	CA		07/19/2023		27,706		(700)			(700)		27,006	27,006			
100107967	BELLFLOWER	CA		05/22/2023		27,975		(959)			(959)		27,016	27,016			
100057568	CASTRO VALLEY	CA		06/30/2021		27,669		(619)			(619)		27,051	27,051			
100115479	PARK ROW	TX		07/17/2023		26,347		706			706		27,052	27,052			
100079733	SAN JOSE	CA		04/08/2022		21,700		5,363			5,363		27,063	27,063			
100135035	DILLON	SC		10/30/2023		25,322		1,762			1,762		27,083	27,083			
100117729	LOS ANGELES	CA		07/20/2023		26,043		1,049			1,049		27,092	27,092			
100079607	SAN JOSE	CA		04/08/2022		24,145		2,956			2,956		27,101	27,101			
100139166	TAMPA	FL		12/28/2023		27,582		(480)			(480)		27,103	27,103			
100130320	AKRON	OH		09/28/2023		28,014		(887)			(887)		27,127	27,127			
100112763	SOUTHLAKE	TX		06/29/2023		20,822		2,280			2,280		23,102	27,133		4,031	4,031
100119849	MESA	AZ		08/10/2023		21,589		5,559			5,559		27,148	27,148			
100137058	SOUTH ELGIN	IL		11/28/2023		23,767		3,392			3,392		27,160	27,160			
100156746	MONROE TOWNSHIP	NJ		06/26/2024		27,586		(409)			(409)		27,178	27,178			
100110394	SARASOTA	FL		06/30/2023		27,609		(426)			(426)		27,183	27,183			
100107909	HALEIWA	HI		06/29/2023		27,942		(705)			(705)		27,237	27,237			
100033890	CORK	IRL		06/21/2019		26,465		1,461			1,461	768	28,694	27,252	(1,280)	(162)	(1,442)
100135235	RAYMOND	NH		11/08/2023		27,459		(206)			(206)		27,253	27,253			
100078763	HUNTINGTON BEACH	CA		01/31/2022		28,700		(1,430)			(1,430)		27,270	27,270			
100083517	SAN FRANCISCO	CA		06/06/2022		28,910		(1,608)			(1,608)		27,303	27,303			
100135921	STONE MOUNTAIN	GA		11/13/2023		29,806		(2,495)			(2,495)		27,311	27,311			
100152842	SANTA PAULA	CA		05/22/2024		28,066		(710)			(710)		27,356	27,356			
100081780	BELL CANYON	CA		03/30/2022		26,788		568			568		27,357	27,357			
100130386	KIRKLAND	WA		09/28/2023		27,963		(590)			(590)		27,373	27,373			
100043855	SAN JOSE	CA		08/19/2020		25,575		1,836			1,836		27,411	27,411			
100117491	CORAL GABLES	FL		07/20/2023		22,359		5,056			5,056		27,414	27,414			
100150696	CHARLOTTE	NC		05/06/2024		28,073		(658)			(658)		27,415	27,417		2	2

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100130457	DUNDALK	MD		09/28/2023		29,318		(1,899)			(1,899)		27,419	27,419			
100108496	PEMBROKE PINES	FL		05/25/2023		28,024		(592)			(592)		27,432	27,432			
100020399	SYKESVILLE	MD		07/27/2018		28,046		(612)			(612)		27,434	27,434			
100043304	BREMEN	IN		08/13/2020		24,564		2,881			2,881		27,446	27,446			
100115459	RANCHO CUCAMONGA	CA		07/17/2023		26,763		714			714		27,477	27,477			
100128910	SOUTHAMPTON	NY		09/21/2023		28,507		(1,026)			(1,026)		27,481	27,481			
100083455	SANTA MONICA	CA		06/02/2022		28,023		(534)			(534)		27,489	27,489			
100114762	NEW YORK	NY		07/07/2023		28,089		(589)			(589)		27,500	27,500			
100130446	NEW MILFORD	CT		09/28/2023		28,269		(758)			(758)		27,511	27,511			
100113892	NAPLES	FL		06/29/2023		25,098		2,447			2,447		27,545	27,545			
100119405	DAVENPORT	FL		07/31/2023		27,534		51			51		27,585	27,585			
100076615	THOUSAND OAKS	CA		12/30/2021		30,747		(3,143)			(3,143)		27,604	27,604			
100151034	ELK GROVE	CA		05/08/2024		27,917		(311)			(311)		27,606	27,606			
100143138	APEX	NC		02/16/2024		28,519		(900)			(900)		27,619	27,619			
100152670	EAGLEVILLE	PA		05/17/2024		27,585		35			35		27,620	27,623		2	2
100082800	S-HERTOGENBOSCH	NLD		04/27/2022		28,079						(1,260)	26,819	27,648	829		829
100039324	DUBLIN	IRL		09/27/2019		16,526		11,785			11,785	(188)	28,123	27,654	(451)	(18)	(469)
100165518	LAWRENCEVILLE	GA		08/29/2024		27,904		(252)			(252)		27,652	27,655		3	3
100065403	EVANS	GA		07/28/2021		28,027		(360)			(360)		27,668	27,668			
100140536	SAN BERNARDINO	CA		01/19/2024		28,758		(1,069)			(1,069)		27,689	27,689			
100087315	LAS VEGAS	NV		10/25/2022		24,642		3,062			3,062		27,704	27,704			
100141335	EDMOND	OK		01/30/2024		27,386		340			340		27,726	27,726			
100130313	VAN NUYS	CA		09/28/2023		27,820		(72)			(72)		27,747	27,747			
100114883	THOUSAND OAKS	CA		07/13/2023		30,670		(2,913)			(2,913)		27,757	27,757			
100131760	LEXINGTON	KY		10/06/2023		26,878		913			913		27,791	27,791			
100139138	NEW YORK	NY		12/28/2023		28,802		(1,004)			(1,004)		27,797	27,797			
100128166	AUSTIN	TX		09/18/2023		27,950		(147)			(147)		27,803	27,803			
100154066	COTO DE CAZA	CA		06/06/2024		28,621		(815)			(815)		27,806	27,806			
100030643	IRVINE	CA		04/09/2019		(16,048)		43,867			43,867		27,819	27,819			
100133678	MIAMI	FL		10/23/2023		28,446		(618)			(618)		27,828	27,827		(1)	(1)
730301571	WHITTIER	CA		12/27/2023		22,838		5,022			5,022		27,860	27,860			
100091089	ORLANDO	FL		01/31/2023		30,301		(2,422)			(2,422)		27,879	27,879			
100043019	OAK GROVE	MN		05/28/2020		26,503		1,391			1,391		27,894	27,894			
730102373	LOS ANGELES	CA		12/27/2023		4,892		23,003			23,003		27,895	27,895			
100101024	SOLVANG	CA		04/28/2023		17,536		10,369			10,369		27,904	27,904			
100076536	LOS ANGELES	CA		01/04/2022		28,859		(894)			(894)		27,966	27,966			
100117229	ALLEN	TX		07/20/2023		15,332		12,646			12,646		27,978	27,978			
100101061	BROOKLYN	NY		04/28/2023		16,400		11,585			11,585		27,984	27,984			
100054218	MCKINNEY	TX		03/23/2021		28,184		(199)			(199)		27,984	27,984			
100140222	AUSTIN	TX		01/11/2024		(17,957)		45,952			45,952		27,995	27,995			
100031594	ALISO VIEJO	CA		03/29/2019		27,334		706			706		28,039	28,039			
730002323	REDONDO BEACH	CA		12/27/2023		(8,325)		36,374			36,374		28,049	28,049			
100136196	MOUNT JACKSON	VA		11/20/2023		27,533		536			536		28,069	28,068			
3410000535	SAINT AUGUSTINE	FL		09/24/2024		28,080							28,080	28,080			
100118898	VANDALIA	OH		08/30/2023		29,687		(1,599)			(1,599)		28,088	28,088			
100137771	GLEN ALLEN	VA		12/08/2023		28,704		(613)			(613)		28,091	28,091			
730101526	LONG BEACH	CA		12/27/2023		(53,883)		81,986			81,986		28,103	28,103			
100118964	BURIEN	WA		07/27/2023		29,043		(919)			(919)		28,124	28,118		(7)	(7)
100148472	CLERMONT	FL		04/12/2024		28,391		(266)			(266)		28,126	28,126			
100101516	ROSENBERG	TX		04/26/2023		25,923		2,234			2,234		28,157	28,136		(21)	(21)
100074414	LOS GATOS	CA		12/02/2021		30,036		(1,899)			(1,899)		28,137	28,137			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079884	COSTA MESA	CA		04/08/2022		26,031		2,127			2,127		28,158	28,158			
100014355	MIAMI	FL		09/27/2017		27,295		873			873		28,168	28,168			
100119954	KIRKLAND	WA		08/11/2023		27,789		379			379		28,168	28,168			
100144318	MORGAN HILL	CA		03/07/2024		28,732		(547)			(547)		28,185	28,185			
100117138	STATEN ISLAND	NY		07/20/2023		22,672		5,521			5,521		28,193	28,193			
100133414	(CANOGA PARK AREA) LOS ANGELES	CA		11/21/2023		29,134		(938)			(938)		28,196	28,196			
100087309	REDONDO BEACH	CA		10/25/2022		23,708		4,549			4,549		28,257	28,257			
100114626	WELLINGTON	CO		06/29/2023		28,326		(57)			(57)		28,269	28,269			
100110400	SAN DIEGO	CA		06/30/2023		29,369		(1,095)			(1,095)		28,274	28,274			
100154338	GLENDALE	CA		06/12/2024		28,937		(641)			(641)		28,295	28,295			
100079629	NORTHRIDGE	CA		04/08/2022		28,082		224			224		28,306	28,306			
100127683	LOGANVILLE	GA		09/08/2023		28,944		(629)			(629)		28,314	28,314			
100074385	LELYSTAD	NLD		11/16/2021		28,759						1,276	30,035	28,319	(1,716)		(1,716)
100135176	LOS ANGELES	CA		11/07/2023		28,977		(651)			(651)		28,325	28,325			
100079293	NEW YORK	NY		02/28/2022		28,785		(451)			(451)		28,334	28,334			
100158727	DELRAY BEACH	FL		07/10/2024		29,010		(662)			(662)		28,347	28,347			
100140562	YOUNGSVILLE	NC		01/19/2024		29,179		(815)			(815)		28,364	28,364			
100076413	HOLMES BEACH	FL		12/23/2021		33,934		(5,564)			(5,564)		28,371	28,371			
100084704	RIVIERA BEACH	FL		08/02/2022		28,931		(554)			(554)		28,377	28,377			
100099595	NEWCASTLE	WA		04/06/2023		27,809		584			584		28,394	28,394			
100033277	DUBLIN	IRL		06/21/2019		25,091		4,163			4,163	759	30,013	28,409	(1,371)	(234)	(1,605)
100014262	RIDGEFIELD	CT		09/27/2017		17,333		11,087			11,087		28,421	28,421			
100017488	LOS ANGELES	CA		04/26/2018		29,060		(623)			(623)		28,437	28,437			
100116695	ROCKVILLE	MD		07/20/2023		18,833		9,608			9,608		28,441	28,441			
100133551	SANDS POINT	NY		10/19/2023		31,281		(2,839)			(2,839)		28,443	28,443			
100135014	ROUND ROCK	TX		10/30/2023		26,358		2,092			2,092		28,450	28,450			
100151069	CAPITOLA	CA		05/08/2024		29,292		(784)			(784)		28,507	28,507			
100116913	BROOKLYN	NY		07/20/2023		11,752		16,761			16,761		28,513	28,513			
100102156	HOUSTON	TX		04/14/2023		30,537		(1,957)			(1,957)		28,580	28,580			
100091374	MORENO VALLEY	CA		02/22/2023		28,870		(282)			(282)		28,588	28,588		(1)	(1)
100100745	BEL AIR	MD		04/28/2023		27,690		903			903		28,593	28,593			
100080509	PALM BEACH	FL		03/10/2022		29,059		(446)			(446)		28,613	28,613			
100116361	SAN FRANCISCO	CA		07/20/2023		8,901		19,714			19,714		28,615	28,615			
100072029	LOS ANGELES	CA		11/19/2021		31,026		(2,400)			(2,400)		28,626	28,626			
100116222	WEST CHICAGO	IL		07/20/2023		24,012		4,622			4,622		28,635	28,635			
100055505	ALISO VIEJO	CA		03/23/2021		29,650		(993)			(993)		28,657	28,657			
100043990	FONTANA	CA		08/19/2020		30,943		(2,273)			(2,273)		28,670	28,670			
100074397	LOS ANGELES	CA		12/02/2021		26,095		2,579			2,579		28,674	28,674			
100078641	CENTENNIAL	CO		02/02/2022		25,934		2,746			2,746		28,681	28,681			
100161338	MANTECA	CA		07/25/2024		29,168		(476)			(476)		28,692	28,692			
7303024 86	LOS ANGELES	CA		12/27/2023		(27,474)		56,180			56,180		28,706	28,706			
7303026 88	INGLEWOOD	CA		12/27/2023		(20,673)		49,384			49,384		28,711	28,711			
100134313	ST. CLOUD	FL		10/27/2023		29,756		(1,033)			(1,033)		28,723	28,723			
100129381	HOUSTON	TX		09/26/2023		28,115		611			611		28,726	28,726			
7301015 40	SAN FRANCISCO	CA		12/27/2023		(8,154)		36,902			36,902		28,747	28,747			
100091938	SACRAMENTO	CA		02/03/2023		29,653		(894)			(894)		28,758	28,758			
100115359	LAREDO	TX		07/17/2023		29,548		(787)			(787)		28,761	28,761			
100101004	LOS ANGELES	CA		04/28/2023		17,562		11,231			11,231		28,793	28,793			
100039296	DUBLIN	IRL		09/27/2019		16,664		12,797			12,797	(188)	29,273	28,796	(477)		(477)
100081756	IRVINE	CA		03/22/2022		29,671		(862)			(862)		28,809	28,809			
100079906	RANCHO PALOS VERDES	CA		04/08/2022		23,441		5,372			5,372		28,812	28,812			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100132314	WINTER GARDEN	FL		10/13/2023		29,294		(481)			(481)		28,813	28,813			
100084809	RIALTO	CA		08/02/2022		28,627		228			228		28,856	28,856			
100071695	SEATTLE	WA		10/14/2021		30,187		(1,331)			(1,331)		28,856	28,856			
100080394	MIRAMAR BEACH	FL		04/14/2022		29,054		(195)			(195)		28,860	28,860			
100118195	SHERMAN OAKS	CA		07/21/2023		30,792		(1,911)			(1,911)		28,881	28,881			
100151714	BERKELEY	CA		05/10/2024		28,117		764			764		28,882	28,882			
100136652	CHARLOTTE	NC		01/25/2024		29,407		(523)			(523)		28,884	28,884			
100076801	CORONA	CA		12/27/2021		30,343		(1,447)			(1,447)		28,896	28,896			
100034589	CORK	IRL		06/21/2019		24,639		5,150			5,150	762	30,552	28,898	(1,359)	(294)	(1,653)
100128747	HOUSTON	TX		09/21/2023		27,809		1,090			1,090		28,899	28,899			
100101547	WYLIE	TX		04/26/2023		29,351		(384)			(384)		28,967	28,964		(3)	(3)
730101690	FAIRFIELD	CA		12/27/2023		(21,177)		50,146			50,146		28,969	28,969			
100128492	EDINBURG	TX		09/15/2023		29,649		(678)			(678)		28,971	28,971			
730003222	ASHLAND	OR		12/27/2023		(16,393)		45,364			45,364		28,971	28,971			
100115734	KAILUA KONA	HI		07/20/2023		29,336		(354)			(354)		28,982	28,982			
100117698	MARATHON	FL		07/20/2023		(19,420)		48,402			48,402		28,982	28,982			
100089403	ARGYLE	TX		11/17/2022		29,657		(672)			(672)		28,985	28,985			
100081882	LADERA RANCH	CA		03/31/2022		30,592		(1,602)			(1,602)		28,990	28,990			
100144302	OSAGE BEACH	MO		03/07/2024		30,838		(1,843)			(1,843)		28,995	28,995			
100109245	HOLLYWOOD	FL		07/21/2023		30,755		(1,732)			(1,732)		29,023	29,023			
100147103	RIDGEFIELD PARK	NJ		03/28/2024		30,492		(1,455)			(1,455)		29,038	29,038			
100103751	SURFSIDE	FL		05/08/2023		31,049		(2,008)			(2,008)		29,041	29,041			
100082120	LA CANADA FLINTRIDGE	CA		04/14/2022		28,762		316			316		29,078	29,078			
100117933	COLLEGE STATION	TX		07/20/2023		25,481		3,628			3,628		29,109	29,109			
100144507	TAMPA	FL		04/26/2024		28,512		600			600		29,112	29,112			
100119657	FONTANA	CA		08/08/2023		29,924		(800)			(800)		29,124	29,124			
100129660	COROLLA	NC		09/29/2023		29,636		(503)			(503)		29,134	29,134			
100029577	DULUTH	GA		10/26/2018		28,826		321			321		29,147	29,147			
100079429	LADERA RANCH	CA		03/17/2022		29,203		(44)			(44)		29,160	29,160			
100138885	EUREKA	MO		12/21/2023		29,697		(535)			(535)		29,163	29,163			
100065815	OAKLAND	CA		07/23/2021		31,419		(2,241)			(2,241)		29,179	29,179			
100128334	LAS VEGAS	NV		09/14/2023		29,954		(704)			(704)		29,250	29,250			
100023332	AMBLER	PA		08/16/2018		29,577		(319)			(319)		29,258	29,258			
100083508	SAN JOSE	CA		06/06/2022		30,624		(1,344)			(1,344)		29,280	29,280			
100129635	PANAMA CITY BEACH	FL		09/29/2023		29,652		(362)			(362)		29,290	29,290			
100153155	BEVERLY HILLS	CA		05/28/2024		15,645		13,657			13,657		29,302	29,302			
100101136	TRENTON	NJ		04/28/2023		21,144		8,165			8,165		29,309	29,309			
100083641	LAGUNA NIGUEL	CA		07/25/2022		27,896		1,417			1,417		29,313	29,313			
100102055	HESPERIA	CA		04/14/2023		30,777		(1,447)			(1,447)		29,329	29,329			
100057647	DANA POINT	CA		06/30/2021		30,548		(1,213)			(1,213)		29,335	29,335			
100057238	GLENDALE	CA		05/19/2021		31,936		(2,584)			(2,584)		29,352	29,352			
100081763	MILLBRAE	CA		03/22/2022		30,434		(1,077)			(1,077)		29,358	29,358			
100163000	MECHANICSBURG	PA		08/12/2024		30,155		(787)			(787)		29,368	29,368			
100118803	BUDA	TX		08/30/2023		30,725		(1,353)			(1,353)		29,372	29,372			
100014315	PECONIC	NY		09/27/2017		6,361		23,016			23,016		29,376	29,376			
100083515	SCOTTSDALE	AZ		06/06/2022		31,055		(1,667)			(1,667)		29,387	29,387			
100100373	LOS GATOS	CA		04/27/2023		24,938		4,450			4,450		29,387	29,387			
100019726	ELK GROVE	CA		07/26/2018		29,782		(392)			(392)		29,389	29,389			
730300237	SALINAS	CA		12/27/2023		(15,474)		44,871			44,871		29,397	29,397			
100087512	RICHMOND	TX		10/25/2022		27,438		1,972			1,972		29,410	29,410			
100073593	LELYSTAD	NLD		10/25/2021		30,468						1,450	31,918	29,431	(2,487)		(2,487)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100030232	SAN RAMON	CA		12/20/2018		28,876		556			556		29,432	29,432			
100110230	MOUNTAIN HOUSE	CA		06/30/2023		28,901		537			537		29,438	29,439		1	1
730302378	SAN DIEGO	CA		12/27/2023		(3,917)		33,416			33,416		29,499	29,499			
100118670	GRAHAM	TX		07/25/2023		31,186		(1,677)			(1,677)		29,510	29,510			
100117460	MONTEREY	CA		07/20/2023		27,960		1,555			1,555		29,516	29,516			
100044355	LOS ANGELES	CA		11/19/2020		28,953		588			588		29,541	29,541			
100116311	BAYSIDE	NY		07/20/2023		21,135		8,416			8,416		29,551	29,551			
100086753	SNELLVILLE	GA		09/30/2022		30,589		(1,026)			(1,026)		29,563	29,563			
3410000527	HAWTHORNE	NJ		09/24/2024		29,617							29,617	29,617			
100100544	AUSTIN	TX		04/27/2023		32,910		(3,282)			(3,282)		29,628	29,628			
100119498	CHARLOTTE	NC		07/28/2023		30,082		(428)			(428)		29,654	29,654			
730302330	LONG BEACH	CA		12/27/2023		(11,238)		40,906			40,906		29,668	29,668			
100082980	WOODLAND HILLS	CA		05/05/2022		32,071		(2,388)			(2,388)		29,683	29,683			
100076835	WELLINGTON	FL		12/27/2021		30,259		(545)			(545)		29,714	29,714			
100115566	GAITHERSBURG	MD		07/19/2023		30,605		(877)			(877)		29,728	29,728			
100000201	SONOMA	CA		09/27/2016		31,151		(1,421)			(1,421)		29,729	29,729			
100100920	MIAMI SHORES	FL		04/28/2023		25,343		4,398			4,398		29,741	29,741			
100146873	HASTINGS	MI		03/26/2024		30,359		(981)			(981)		29,379	29,744		365	365
100109041	SUGAR LAND	TX		06/05/2023		30,186		(430)			(430)		29,756	29,756			
100047589	OTSEGO	MN		11/20/2020		31,702		(1,943)			(1,943)		29,759	29,759			
100084005	PLEASANT VIEW	TN		06/27/2022		30,635		(871)			(871)		29,764	29,764			
100081367	SANTA MONICA	CA		03/18/2022		27,078		2,709			2,709		29,787	29,787			
100076414	HOLMES BEACH	FL		12/23/2021		35,542		(5,736)			(5,736)		29,806	29,806			
730101610	LOS ANGELES	CA		12/27/2023		(14,842)		44,695			44,695		29,853	29,853			
100112872	WINDERMERE	FL		06/29/2023		21,837		8,026			8,026		29,864	29,864			
100110506	SAN DIEGO	CA		06/30/2023		30,394		(506)			(506)		29,887	29,887			
100084718	DURHAM	NC		08/02/2022		30,583		(690)			(690)		29,893	29,893			
100132238	ANNA	TX		10/13/2023		30,760		(862)			(862)		29,898	29,898			
100154912	TOMBALL	TX		07/19/2024		30,191		(291)			(291)		29,900	29,900			
100079970	GLENDALE	CA		04/25/2022		28,420		1,513			1,513		29,933	29,933			
100137905	ELIZABETH	NJ		12/08/2023		30,550		(607)			(607)		29,943	29,943			
100080991	HUTTO	TX		03/18/2022		28,653		1,302			1,302		29,955	29,955			
100162063	PARKLAND	FL		07/31/2024		30,940		(984)			(984)		29,956	29,956			
100120807	MONTEBELLO	CA		08/25/2023		30,484		(483)			(483)		30,000	29,969		(31)	(31)
100110772	SPOKANE	WA		08/11/2023		30,819		(819)			(819)		30,000	30,000			
100148422	STATESVILLE	NC		04/12/2024		29,861		155			155		30,016	30,016			
100081688	TRACYS LANDING	MD		03/21/2022		31,131		(1,109)			(1,109)		30,022	30,022			
100136536	MCKINNEY	TX		11/20/2023		30,355		(236)			(236)		30,119	30,041		(78)	(78)
100082235	NEWPORT BEACH	CA		04/14/2022		28,717		1,340			1,340		30,057	30,057			
100076417	CUPERTINO	CA		12/23/2021		31,783		(1,689)			(1,689)		30,094	30,094			
100114603	FRISCO	TX		06/29/2023		31,195		(1,068)			(1,068)		30,128	30,128			
100010967	TOMS RIV	NJ		12/23/2016		21,893		8,235			8,235		30,128	30,128			
100135983	RENO	NV		11/16/2023		29,759		386			386		30,146	30,146			
100146965	SPARKS	NV		03/26/2024		31,022		(436)			(436)		30,586	30,158		(429)	(429)
100079577	CLINTON	MD		04/25/2022		27,914		2,262			2,262		30,176	30,176			
100065825	ARCADIA	CA		07/23/2021		33,310		(3,119)			(3,119)		30,191	30,191			
100057759	MCKINNEY	TX		06/30/2021		32,057		(1,866)			(1,866)		30,191	30,192			
100142075	TRUSSVILLE	AL		02/29/2024		29,120		1,081			1,081		30,201	30,201			
100161118	KELLEYS ISLAND	OH		07/24/2024		30,974		(759)			(759)		30,216	30,216			
100014683	WHITE PLAINS	NY		09/27/2017		30,304		(63)			(63)		30,241	30,241			
100076830	SAN FRANCISCO	CA		12/27/2021		31,382		(1,133)			(1,133)		30,249	30,249			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100078694	LA HABRA	CA		02/02/2022		30,781		(498)			(498)		30,283	30,283			
100073562	CORONADO	CA		11/19/2021		31,548		(1,254)			(1,254)		30,295	30,295			
100172445	DENTON	TX		10/23/2024		30,659		(357)			(357)		30,302	30,302			
100055881	MONTEREY	CA		03/26/2021		31,460		(1,154)			(1,154)		30,306	30,306			
100137093	PANAMA CITY BEACH	FL		11/28/2023		29,990		323			323		30,313	30,313			
100078186	LOS ANGELES	CA		02/10/2022		29,391		932			932		30,322	30,322			
100143811	ROTTERDAM	NLD		02/27/2024		30,780							30,780	30,326	(454)		(454)
730101522	WHITTIER	CA		12/27/2023		4,563		25,788			25,788		30,351	30,351			
100103579	ATLANTA	GA		05/08/2023		31,370		(1,011)			(1,011)		30,359	30,359			
100020433	LAS VEGAS	NV		07/27/2018		31,733		(1,366)			(1,366)		30,367	30,367			
100128032	ANTIOCH	TN		09/08/2023		29,001		1,374			1,374		30,375	30,375			
100174489	OPA LOCKA	FL		10/31/2024		30,395		(11)			(11)		30,384	30,384			
100090068	POWDER SPRINGS	GA		01/13/2023		31,164		(768)			(768)		30,396	30,396			
100116946	LOS ANGELES	CA		07/20/2023		6,369		24,035			24,035		30,404	30,404			
100082625	MOUNT PLEASANT	SC		04/14/2022		31,558		(1,141)			(1,141)		30,417	30,417			
100082572	MIAMI	FL		04/27/2022		30,198		252			252		30,450	30,450			
100164356	BRANDYWINE	MD		08/21/2024		29,739		719			719		30,457	30,457			
100148223	DALLAS	TX		04/12/2024		31,536		(1,073)			(1,073)		30,463	30,463			
100116310	WOODHAVEN	NY		07/20/2023		22,211		8,254			8,254		30,465	30,465			
100109698	HOUSTON	TX		06/16/2023		31,654		(1,180)			(1,180)		30,474	30,474			
100080203	PASADENA	CA		02/25/2022		33,197		(2,712)			(2,712)		30,485	30,485			
100166197	DAWSONVILLE	GA		09/09/2024		31,181		(695)			(695)		30,486	30,486			
100119372	LAS VEGAS	NV		07/31/2023		29,251		1,313			1,313		30,563	30,507		(56)	(56)
100076612	BERMUDA DUNES	CA		12/30/2021		34,000		(3,487)			(3,487)		30,512	30,512			
100065411	DOWNEY	CA		07/28/2021		30,185		338			338		30,523	30,523			
100080811	LAGUNA HILLS	CA		03/15/2022		32,014		(1,444)			(1,444)		30,570	30,570			
100068162	LOS ANGELES	CA		08/25/2021		30,947		(377)			(377)		30,570	30,570			
100074383	LELYSTAD	NLD		11/16/2021		31,613						1,378	32,991	30,573	(2,417)		(2,417)
100117132	BROOKLYN	NY		07/20/2023		20,359		10,222			10,222		30,581	30,581			
100100979	LARKSPUR	CA		04/28/2023		16,776		13,820			13,820		30,596	30,596			
100070751	STONY BROOK	NY		10/01/2021		30,732		(105)			(105)		30,627	30,627			
100126997	KEY WEST	FL		08/30/2023		24,835		5,793			5,793		30,629	30,629			
100128807	BROOKLYN	NY		09/21/2023		(43,472)		74,103			74,103		30,631	30,631			
100078032	WASHINGTON	DC		01/12/2022		32,155		(1,517)			(1,517)		30,639	30,639			
100116081	SAN JOSE	CA		07/20/2023		(8,810)		39,481			39,481		30,671	30,671			
100179775	PAYSON	AZ		11/21/2024		31,226		(537)			(537)		30,688	30,688			
100118667	TRABUCO CANYON	CA		07/25/2023		31,881		(1,169)			(1,169)		30,712	30,712			
100091044	CULVER CITY	CA		01/31/2023		31,543		(788)			(788)		30,755	30,755			
100100977	LOUISVILLE	KY		04/28/2023		18,796		11,985			11,985		30,781	30,781			
730101558	LAWNDALE	CA		12/27/2023		(80,066)		110,861			110,861		30,796	30,796			
100033000	MEATH	IRL		06/21/2019		33,999		(2,472)			(2,472)	938	32,465	30,804	(1,497)	(163)	(1,661)
100087741	LONGBOAT KEY	FL		11/17/2022		30,538		288			288		30,825	30,825			
100099962	LAKE ARROWHEAD	CA		03/28/2023		30,387		453			453		30,840	30,840			
100081546	COROLLA	NC		03/18/2022		30,516		332			332		30,848	30,840		(8)	(8)
100134308	LOCKPORT	IL		10/27/2023		31,426		(579)			(579)		30,847	30,847			
100071924	HIALEAH	FL		01/21/2022		33,007		(2,158)			(2,158)		30,850	30,850			
100090921	ANAHEIM	CA		01/31/2023		31,142		(254)			(254)		30,889	30,889			
100128791	OVIEDO	FL		09/21/2023		31,985		(1,084)			(1,084)		30,901	30,901			
100161095	BLOOMINGDALE	GA		07/24/2024		31,896		(983)			(983)		30,914	30,914			
100102012	BAKERSFIELD	CA		04/14/2023		30,095		(1,123)			(1,123)		28,972	30,972		2,000	2,000
100133865	UPLAND	CA		10/20/2023		30,930		70			70		31,000	31,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100128820	HUDSON	FL		09/21/2023		32,143		(1,127)			(1,127)		31,016	31,016			
100082619	RANCHO SANTA FE	CA		04/14/2022		32,232		(1,210)			(1,210)		31,022	31,022			
7303000294	OXNARD	CA		12/27/2023		6,214		24,810			24,810		31,024	31,024			
100159237	OWINGS MILLS	MD		07/15/2024		31,727		(683)			(683)		31,043	31,043			
100140432	PEACHTREE CITY	GA		01/18/2024		31,523		(456)			(456)		31,067	31,067			
100144718	UNITED KINGDOM	GBR		03/12/2024		16,902		14,733			14,733		31,635	31,068	(568)		(568)
100160910	HAMILTON	NJ		07/24/2024		31,959		(851)			(851)		31,108	31,108			
7301014 64	LYNWOOD	CA		12/27/2023		19,361		11,762			11,762		31,123	31,123			
100101029	KAILUA	HI		04/28/2023		22,304		8,866			8,866		31,171	31,171			
100079525	WEST PALM BEACH	FL		04/25/2022		25,980		5,194			5,194		31,174	31,174			
100140009	PHILADELPHIA	PA		01/09/2024		32,403		(1,226)			(1,226)		31,177	31,177			
100055207	MINNEAPOLIS	MN		03/23/2021		34,539		(3,362)			(3,362)		31,178	31,178			
100173281	SAINT CLOUD	FL		10/30/2024		32,447		(1,259)			(1,259)		31,188	31,188			
100159604	STANWOOD	WA		07/15/2024		32,196		(1,001)			(1,001)		31,195	31,195			
100077942	AUSTIN	TX		01/10/2022		30,884		347			347		31,231	31,231			
100162289	SAN CLEMENTE	CA		09/06/2024		32,917		(1,646)			(1,646)		31,272	31,272			
100116143	SAN FRANCISCO	CA		07/20/2023		(34,911)		66,205			66,205		31,294	31,294			
100032835	LAOIS	IRL		06/21/2019		27,783		5,922			5,922	817	34,522	31,314	(1,447)	(1,761)	(3,208)
7301016 08	ONTARIO	CA		12/27/2023		(9,234)		40,550			40,550		31,316	31,316			
100166166	DES MOINES	WA		09/09/2024		31,888		(533)			(533)		31,355	31,355			
100148424	WEST MELBOURNE	FL		04/12/2024		31,739		(364)			(364)		31,375	31,375			
100160152	ARLINGTON	VA		07/17/2024		31,330		50			50		31,379	31,405		26	26
100076447	SPRING	TX		12/23/2021		33,220		(1,786)			(1,786)		31,434	31,434			
100109700	SAINT CLOUD	FL		06/16/2023		30,603		840			840		31,443	31,443			
100160558	HIALEAH	FL		07/19/2024		32,663		(1,218)			(1,218)		31,446	31,446			
100132487	NEW HOPE	PA		11/03/2023		30,222		1,228			1,228		31,450	31,450			
100143166	POMPANO BEACH	FL		02/16/2024		31,592		(76)			(76)		31,516	31,451		(64)	(64)
100045391	EASTON	PA		11/25/2020		31,569		(112)			(112)		31,457	31,457			
100150509	DELTONA	FL		05/03/2024		32,114		(642)			(642)		31,472	31,472			
100024544	SPRING VALLEY	CA		09/20/2018		31,411		112			112		31,522	31,522			
7300075 59	LOS ANGELES	CA		12/27/2023		26,797		4,729			4,729		31,526	31,526			
100121075	NETHERLANDS	NLD		08/28/2023		32,233						(647)	31,586	31,529	(57)		(57)
100116539	PHOENIX	AZ		07/20/2023		17,050		14,489			14,489		31,539	31,539			
100164228	EASTVALE	CA		08/21/2024		32,892		(1,347)			(1,347)		31,545	31,545			
100140593	FONTANA	CA		01/19/2024		30,854		718			718		31,572	31,572			
100136261	CAPE CHARLES	VA		11/20/2023		31,303		288			288		31,591	31,591			
100118101	BOCA RATON	FL		07/20/2023		31,733		(137)			(137)		31,596	31,596			
100127098	GARY	IN		08/30/2023		36,142		(4,525)			(4,525)		31,617	31,616		(1)	(1)
100138874	BIRMINGHAM	AL		12/21/2023		32,784		(1,128)			(1,128)		31,656	31,657		2	2
100148412	MAGNOLIA	TX		04/12/2024		30,253		1,421			1,421		31,674	31,674			
100067406	ANAHEIM	CA		09/23/2021		32,390		(640)			(640)		31,750	31,750			
100149523	MERCED	CA		04/26/2024		32,609		(858)			(858)		31,752	31,752			
100091432	MOORESTOWN	NJ		02/22/2023		32,365		(584)			(584)		31,781	31,758		(22)	(22)
100141007	RICHMOND	TX		02/20/2024		33,532		(1,773)			(1,773)		31,760	31,760			
100079254	LOS ANGELES	CA		02/25/2022		34,245		(2,483)			(2,483)		31,762	31,762			
100014625	GILROY	CA		09/27/2017		31,304		467			467		31,770	31,775		5	5
100136000	HOUSTON	TX		11/16/2023		34,864		(3,046)			(3,046)		31,817	31,817			
100152229	VICTORVILLE	CA		05/17/2024		29,612		2,230			2,230		31,842	31,842			
100151110	LAWRENCEVILLE	GA		05/08/2024		32,516		(641)			(641)		31,875	31,875			
100160066	LOS BANOS	CA		07/17/2024		32,073		(194)			(194)		31,879	31,882		3	3
100086725	CALABASAS	CA		09/30/2022		33,659		(1,766)			(1,766)		31,893	31,893			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140274	LAGO VISTA	TX		01/18/2024		33,164		(1,255)			(1,255)		31,910	31,910			
100102202	SAN ANTONIO	TX		04/14/2023		32,712		(784)			(784)		31,928	31,928			
100071943	SAN FRANCISCO	CA		11/19/2021		35,572		(3,640)			(3,640)		31,932	31,932			
100152347	PARRISH	FL		05/17/2024		30,018		1,945			1,945		31,964	31,964			
100014764	METAMORA	IL		10/30/2017		31,427		567			567		31,994	31,994			
100034371	DUBLIN	IRL		06/21/2019		29,043		3,645			3,645	721	33,409	32,007	(1,266)	(136)	(1,402)
3410000566	NASHVILLE	TN		10/09/2024		32,017							32,017	32,017			
100108309	FLORISSANT	MO		05/24/2023		34,003		(1,943)			(1,943)		32,060	32,059		(1)	(1)
100164581	GEORGETOWN	TX		08/21/2024		32,872		(781)			(781)		32,090	32,090			
100030675	NORTHRIDGE	CA		04/09/2019		29,581		2,516			2,516		32,096	32,096			
100081769	RANCHO MISSION VIEJO	CA		03/25/2022		32,961		(863)			(863)		32,098	32,098			
100115498	DAVIDSONVILLE	MD		07/17/2023		41,500		616			616		42,115	32,115	(10,000)		(10,000)
100082810	SANTA MONICA	CA		04/28/2022		33,452		(1,352)			(1,352)		32,100	32,118		18	18
100070410	SAN FRANCISCO	CA		09/23/2021		32,470		(331)			(331)		32,139	32,139			
100080784	MIAMI	FL		03/15/2022		31,342		819			819		32,161	32,151		(9)	(9)
100170088	LAND O LAKES	FL		10/08/2024		31,892		340			340		32,232	32,232			
100149474	IRMO	SC		04/24/2024		33,479		(1,242)			(1,242)		32,237	32,237			
100153349	KISSIMMEE	FL		05/30/2024		30,499		1,741			1,741		32,240	32,240			
100082072	TWICKENHAM	GBR		03/30/2022		32,257						2,037	34,294	32,252	(2,042)		(2,042)
100159554	BOCA RATON	FL		07/15/2024		34,904		(2,651)			(2,651)		32,253	32,253			
100118674	REDDING	CT		07/25/2023		33,417		(1,157)			(1,157)		32,260	32,260			
100087717	DONCASTER	GBR		09/29/2022		34,873						(6,508)	28,365	32,263	3,898		3,898
100134569	SAINT LOUIS	MO		10/30/2023		33,634		(1,368)			(1,368)		32,266	32,266			
100103743	CAMARILLO	CA		05/08/2023		32,231		71			71		32,302	32,302			
100100862	GAITHERSBURG	MD		04/28/2023		29,644		2,684			2,684		32,328	32,328			
100109344	ASTORIA	NY		06/12/2023		34,207		(1,876)			(1,876)		32,332	32,332			
100118002	NORTH FORT MYERS	FL		07/20/2023		31,410		924			924		32,333	32,333			
100085134	ENSCHEDE	NLD		07/27/2022		33,133						(2,499)	30,634	32,408	1,773		1,773
100120759	ANNA	TX		08/25/2023		32,906		(468)			(468)		32,437	32,437			
100087203	UPPER SADDLE RIVER	NJ		10/25/2022		28,595		3,844			3,844		32,440	32,440			
100149927	PASADENA	CA		06/07/2024		34,663		(2,223)			(2,223)		32,440	32,440			
100101725	ZAANDAM	NLD		03/30/2023		33,681						(393)	33,288	32,445	(842)		(842)
100087812	GOLDEN	CO		11/17/2022		33,288		(793)			(793)		32,495	32,495			
100034134	ROSCOMMON	IRL		06/21/2019		35,087		(1,853)			(1,853)	979	34,212	32,507	(1,533)	(173)	(1,706)
100080364	SAN JUAN CAPISTRANO	CA		02/28/2022		32,633		(101)			(101)		32,533	32,533			
100139068	FALL RIVER	MA		12/28/2023		33,017		(455)			(455)		32,561	32,561			
100047253	WEST PALM BEACH	FL		11/20/2020		34,350		(1,782)			(1,782)		32,568	32,568			
730101550	LOS ANGELES	CA		12/27/2023		(115,256)		147,837			147,837		32,581	32,581			
100079243	WOODINVILLE	WA		02/25/2022		33,850		(1,237)			(1,237)		32,612	32,612			
100150006	MONTE SERENO	CA		06/07/2024		34,314		(1,656)			(1,656)		32,658	32,658			
100061631	EVERSON	PA		07/01/2021		33,308		(628)			(628)		32,679	32,679			
100079247	LOS ANGELES	CA		02/25/2022		33,432		(748)			(748)		32,684	32,684			
100128840	TACOMA	WA		09/21/2023		25,974		6,723			6,723		32,696	32,696			
730301858	LOS ANGELES	CA		12/27/2023		3,479		29,276			29,276		32,755	32,755			
100108913	LINDENHURST	IL		05/31/2023		34,134		(1,371)			(1,371)		32,764	32,764			
100065855	WOODLAND HILLS	CA		07/27/2021		33,935		(1,167)			(1,167)		32,768	32,768			
100011090	LOS ANGELES	CA		12/23/2016		32,777							32,777	32,777			
730301818	LOS ANGELES	CA		12/27/2023		23,789		9,025			9,025		32,814	32,814			
100044085	OJAI	CA		08/19/2020		33,000		(165)			(165)		32,835	32,835			
100079962	CASTLE ROCK	CO		04/08/2022		32,777		63			63		32,841	32,841			
100119344	TURLOCK	CA		07/31/2023		32,904		3			3		32,907	32,888		(19)	(19)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087734	SAN JOSE DEL CABO BCS	MEX		10/11/2022		32,899							32,899	32,899			
100120219	PEACHTREE CITY	GA		08/18/2023		33,837		(914)			(914)		32,923	32,923			
100127176	BROOKLYN	NY		08/30/2023		28,222		4,721			4,721		32,943	32,943			
100082897	ORLANDO	FL		05/17/2022		37,807		(4,857)			(4,857)		32,950	32,948		(1)	(1)
100055728	NORTH BARRINGTON	IL		03/23/2021		41,331		(8,332)			(8,332)		32,999	32,999			
100078408	KEY WEST	FL		02/10/2022		34,184		(1,137)			(1,137)		33,048	33,048			
100087509	LAIE	HI		10/25/2022		27,516		5,536			5,536		33,052	33,052			
100088845	WARMINSTER	PA		11/15/2022		32,394		700			700		33,094	33,094			
100141989	LAKE WORTH	FL		02/29/2024		34,334		(1,232)			(1,232)		33,103	33,103			
100091916	ALKMAAR	NLD		01/27/2023		34,186						(528)	33,658	33,137	(520)		(520)
100081633	MATLACHA	FL		03/24/2022		34,390		(1,241)			(1,241)		33,149	33,149			
100011204	CHARLOTTESVILLE	VA		12/23/2016		23,396		9,773			9,773		33,169	33,169			
100145718	UNITED KINGDOM	GBR		03/12/2024		17,948		15,796			15,796		33,744	33,179	(565)		(565)
100030064	LAUDERHILL	FL		12/20/2018		37,994		2,312			2,312		40,306	33,180		(7,126)	(7,126)
100000301	FAIRFAX	VA		09/27/2016		30,838		2,368			2,368		33,206	33,206			
7303026652	HOUSTON	TX		12/27/2023		(15,239)		48,465			48,465		33,226	33,226			
100117858	LOS ANGELES	CA		07/20/2023		31,493		1,754			1,754		33,247	33,247			
100117587	ATHERTON	CA		07/20/2023		32,795		458			458		33,252	33,252			
100135011	CHICAGO	IL		10/30/2023		32,309		960			960		33,269	33,269			
100080432	HUNTINGTON BEACH	CA		03/10/2022		35,815		(2,536)			(2,536)		33,279	33,279			
100143073	MARGATE	FL		02/14/2024		33,993		(711)			(711)		33,281	33,281			
100080537	SAN DIEGO	CA		03/30/2022		33,849		(567)			(567)		33,282	33,282			
100079506	LOS ANGELES RESEDA AREA	CA		04/25/2022		31,612		1,675			1,675		33,287	33,287			
100143274	FOLSOM	CA		02/16/2024		33,531		(154)			(154)		33,377	33,292		(85)	(85)
100065848	KINNELON	NJ		07/23/2021		36,693		(3,382)			(3,382)		33,312	33,312			
100113197	GWYNN OAK	MD		06/29/2023		31,021		2,307			2,307		33,328	33,328			
100034301	GALWAY	IRL		06/21/2019		31,397		2,845			2,845	927	35,168	33,328	(1,564)	(275)	(1,840)
100083379	ROTTERDAM	NLD		05/27/2022		34,440						(952)	33,488	33,375	(114)		(114)
100117702	RENTON	WA		07/20/2023		32,091		1,310			1,310		33,401	33,401			
100128816	SAUSALITO	CA		09/21/2023		34,156		(746)			(746)		33,410	33,410			
100000242	CORAL SPRINGS	FL		09/27/2016		31,165		2,275			2,275		33,440	33,440			
100065097	MCKINNEY	TX		07/14/2021		34,682		(1,211)			(1,211)		33,471	33,453		(18)	(18)
7303026085	LONG BEACH	CA		12/27/2023		(26,984)		60,449			60,449		33,465	33,465			
7303024403	LAKE ELSINORE	CA		12/27/2023		(4,720)		38,192			38,192		33,472	33,472			
100161026	PROVIDENCE VILLAGE	TX		07/24/2024		34,543		(1,070)			(1,070)		33,473	33,473			
100108940	LOS ANGELES	CA		05/31/2023		35,266		(1,786)			(1,786)		33,480	33,480			
100152829	HIGHLANDS RANCH	CO		05/22/2024		33,441		43			43		33,485	33,485			
100127062	BROOKLYN	NY		08/30/2023		23,826		9,692			9,692		33,518	33,518			
100136167	ROSEVILLE	CA		12/18/2023		34,687		(1,139)			(1,139)		33,548	33,548			
7301016944	FAIRFIELD	CA		12/27/2023		(24,552)		58,138			58,138		33,586	33,586			
100065811	SAG HARBOR	NY		07/23/2021		36,924		(3,343)			(3,343)		33,581	33,587		5	5
100129387	MYRTLE BEACH	SC		09/26/2023		33,844		(251)			(251)		33,593	33,592		(2)	(2)
100172292	LITTLE ELM	TX		10/21/2024		34,127		(719)			(719)		33,408	33,636		228	228
100082234	GLENDORA	CA		04/14/2022		35,372		(1,701)			(1,701)		33,671	33,671			
100030316	MENDON	MA		12/20/2018		30,259		3,442			3,442		33,701	33,701			
100129581	FLOWER MOUND	TX		09/29/2023		32,787		966			966		33,753	33,753		(1)	(1)
100076675	MALIBU	CA		12/16/2021		33,794		(13)			(13)		33,782	33,782			
100113851	KEY BISCAYNE	FL		06/29/2023		29,961		3,825			3,825		33,785	33,785			
100107881	FRESNO	CA		06/29/2023		34,616		(795)			(795)		33,821	33,821			
100155193	EL PASO	TX		07/19/2024		33,206		617			617		33,823	33,823			
100113879	CHEVY CHASE	MD		06/29/2023		32,085		1,752			1,752		33,837	33,837			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100119061	CHICAGO	IL		07/27/2023		34,220		(362)			(362)		33,858	33,858			
100116902	SIMI VALLEY	CA		07/20/2023		33,412		454			454		33,866	33,866			
100167653	GALLATIN	TN		09/19/2024		35,072		(1,206)			(1,206)		33,866	33,866			
100134424	NETHERLANDS	NLD		10/27/2023		34,450						(1,509)	32,941	33,923	982		982
100053345	LAKEWAY	TX		03/23/2021		34,097		(168)			(168)		33,929	33,929			
100079759	WALNUT	CA		04/08/2022		33,501		435			435		33,936	33,936			
100102640	MARINA DEL REY	CA		06/22/2023		37,437		(3,476)			(3,476)		33,961	33,961			
100055732	NORWICH	CT		03/23/2021		33,318		655			655		33,973	33,973			
100080039	WHITTIER	CA		04/08/2022		34,672		(673)			(673)		33,998	33,998			
100084459	LIHUE	HI		07/14/2022		35,235		(1,233)			(1,233)		34,002	34,002			
7303011919	SAN DIEGO	CA		12/27/2023		7,442		26,585			26,585		34,027	34,027			
100139734	UNITED KINGDOM	GBR		12/18/2023		35,005						(270)	34,735	34,053	(682)		(682)
100148016	MELISSA	TX		04/10/2024		35,399		(1,334)			(1,334)		34,064	34,064			
7301017768	NATIONAL CITY	CA		12/27/2023		19,114		14,953			14,953		34,066	34,066			
100138308	FORT PIERCE	FL		12/18/2023		35,112		(1,036)			(1,036)		34,076	34,076			
100168904	UNITED KINGDOM	GBR		09/26/2024		36,079							36,079	34,120	(1,959)		(1,959)
100150873	ZEPHYRHILLS	FL		05/08/2024		33,069		1,084			1,084		34,153	34,153			
100102483	DEER PARK	IL		06/07/2023		34,362		(196)			(196)		34,166	34,166			
100010764	PORT SAINT JOE	FL		12/23/2016		30,891		3,311			3,311		34,202	34,202			
100114657	RANCHO CUCAMONGA	CA		06/29/2023		34,089		151			151		34,239	34,239			
100139120	MIAMI	FL		12/28/2023		35,262		(1,022)			(1,022)		34,240	34,240			
100065833	ENCINO	CA		07/23/2021		37,351		(3,108)			(3,108)		34,244	34,244			
100135909	OAKLAND PARK	FL		11/13/2023		35,004		(732)			(732)		34,271	34,271			
100127949	HERMITAGE	TN		09/08/2023		32,769		1,507			1,507		34,276	34,276			
100139299	VIRGINIA BEACH	VA		12/28/2023		34,996		(712)			(712)		34,284	34,284			
100150167	STATEN ISLAND	NY		04/30/2024		35,732		(1,422)			(1,422)		34,310	34,310			
100065397	SAN DIEGO	CA		07/28/2021		35,566		(1,235)			(1,235)		34,331	34,331			
100067842	BURLESON	TX		09/23/2021		35,921		(1,522)			(1,522)		34,399	34,346		(53)	(53)
100139024	KEAAU	HI		12/22/2023		32,735		1,615			1,615		34,350	34,350			
100026981	PITTSBURG	CA		09/26/2018		32,054		2,309			2,309		34,363	34,363			
100091273	GLENDORA	CA		01/31/2023		35,925		(1,546)			(1,546)		34,378	34,378			
100156163	FORT MYERS	FL		06/20/2024		36,479		(2,097)			(2,097)		34,382	34,382			
100077810	MALIBU	CA		12/23/2021		39,073		(4,683)			(4,683)		34,390	34,390			
100115449	LONG BEACH	CA		07/17/2023		36,107		(1,706)			(1,706)		34,402	34,402			
100076530	IRVINE	CA		01/04/2022		35,526		(1,116)			(1,116)		34,410	34,410			
100110066	PINECREST	FL		06/23/2023		(76,816)		111,272			111,272		34,456	34,456			
100152593	KATY	TX		05/17/2024		34,324		85			85		34,409	34,469		60	60
100078234	CHATSWORTH	CA		02/10/2022		30,962		3,527			3,527		34,489	34,489			
100078003	BURBANK	CA		01/12/2022		35,690		(1,159)			(1,159)		34,531	34,531			
100108457	LOS GATOS	CA		05/25/2023		34,065		543			543		34,608	34,608			
100053371	NAPLES	FL		03/23/2021		36,328		(1,710)			(1,710)		34,618	34,618		(1)	(1)
100031785	PLANT CITY	FL		03/29/2019		33,395		1,224			1,224		34,619	34,619			
100080026	MARYSVILLE	WA		04/08/2022		35,131		(493)			(493)		34,639	34,639			
3410000414	LIVINGSTON	NJ		09/24/2024		34,664							34,664	34,664			
7303011130	ALHAMBRA	CA		12/27/2023		(6,617)		41,282			41,282		34,665	34,665			
100086995	COTO DE CAZA	CA		11/04/2022		34,731		(21)			(21)		34,710	34,710			
100090406	AURORA	CO		12/28/2022		34,348		370			370		34,718	34,718			
100031201	PALM SPRINGS	FL		03/29/2019		25,469		9,273			9,273		34,743	34,739		(4)	(4)
100074244	LOS ANGELES	CA		12/09/2021		36,629		(1,859)			(1,859)		34,770	34,770			
100154094	FRANKFORT	IL		07/11/2024		35,727		(956)			(956)		34,771	34,771			
100134727	JAMISON	PA		10/30/2023		34,735		60			60		34,794	34,794			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100137979	OAK POINT	TX		12/13/2023		34,110		709			709		34,819	34,819			
100140175	CHARLOTTE	NC		01/11/2024		35,939		(1,116)			(1,116)		34,823	34,823			
100065683	LEXINGTON	SC		07/28/2021		36,146		(1,314)			(1,314)		34,831	34,831			
100088998	SAN FRANCISCO NAYARIT	MEX		11/04/2022		34,869							34,869	34,869			
100167096	SAN FRANCISCO	CA		09/13/2024		35,353		(483)			(483)		34,870	34,870			
100048970	DEERFIELD	IL		11/20/2020		36,512		(1,532)			(1,532)		34,979	34,979			
100154063	REDWOOD CITY	CA		06/06/2024		36,229		(1,239)			(1,239)		34,990	34,990			
100080014	SAN CLEMENTE	CA		04/08/2022		33,615		1,383			1,383		34,998	34,998			
100081841	LAKE HAVASU CITY	AZ		04/12/2022		35,424		(424)			(424)		35,000	35,000			
100102564	DAVENPORT	FL		06/07/2023		35,253		(236)			(236)		35,017	35,017			
100117592	COLONIAL HEIGHTS	VA		07/20/2023		35,010		20			20		35,030	35,030			
100137718	APEX	NC		12/08/2023		35,041		26			26		35,066	35,066			
100143194	HENDERSON	NV		02/16/2024		35,793		(616)			(616)		35,177	35,123		(54)	(54)
100151088	BELLA VISTA	AR		05/08/2024		33,353		1,786			1,786		35,139	35,139			
100162821	CHANDLER	AZ		08/12/2024		36,059		(905)			(905)		35,154	35,154			
100057551	EAGLE MOUNTAIN	UT		06/30/2021		34,104		1,078			1,078		35,182	35,182			
3410000569	SUMMIT	NJ		10/09/2024		35,319							35,319	35,319			
100114271	LOS ANGELES	CA		06/29/2023		18,209		17,129			17,129		35,338	35,338			
100012032	GEORGETOWN	SC		03/08/2017		31,005		4,383			4,383		35,388	35,388			
100128082	MEMPHIS	TN		09/08/2023		33,685		1,750			1,750		35,435	35,435			
100129231	BOTHELL	WA		11/03/2023		35,807		(325)			(325)		35,482	35,482			
100157811	BOYNTON BEACH	FL		08/01/2024		37,351		(1,735)			(1,735)		35,617	35,617			
100170312	ROANOKE	TX		10/08/2024		36,763		(1,143)			(1,143)		35,621	35,621			
100163901	ORLANDO	FL		09/27/2024		37,601		(1,914)			(1,914)		35,688	35,688			
100165890	PORTERVILLE	CA		08/30/2024		36,441		(718)			(718)		35,723	35,723			
100054129	CHARLOTTESVILLE	VA		03/23/2021		37,326		(1,590)			(1,590)		35,736	35,736			
100099894	DALLAS	TX		03/28/2023		37,867		(2,098)			(2,098)		35,768	35,768			
100116520	SARATOGA SPRINGS	UT		07/20/2023		31,291		4,507			4,507		35,798	35,798			
730101530	FONTANA	CA		12/27/2023		(3,850)		39,694			39,694		35,844	35,844			
100102199	MISSION VIEJO	CA		04/14/2023		36,912		(1,043)			(1,043)		35,869	35,869			
100084918	MISSOURI CITY	TX		09/29/2022		36,997		(1,115)			(1,115)		35,882	35,882			
100133229	GARLAND	TX		11/29/2023		34,766		1,167			1,167		35,932	35,932			
100079750	LOS ANGELES	CA		04/08/2022		29,409		6,543			6,543		35,952	35,952			
100083304	CASTRICUM	NLD		05/27/2022		36,519						(1,012)	35,507	35,975	468		468
100083050	OSWEGO	IL		05/11/2022		36,892		(907)			(907)		35,984	35,984			
100139525	JACKSONVILLE	FL		12/28/2023		39,748		(3,755)			(3,755)		35,994	35,994			
100081978	DEN HAAG	NLD		03/30/2022		36,754						365	37,119	36,031	(1,089)		(1,089)
100117530	FRESNO	CA		07/20/2023		35,297		737			737		36,034	36,034			
100038810	CLARE	IRL		09/27/2019		28,068		7,624			7,624	(252)	35,440	36,056	617	(1)	616
100079450	PLEASANTON	CA		03/17/2022		38,069		(1,999)			(1,999)		36,071	36,071			
100136625	GASTONIA	NC		11/22/2023		38,295		(2,201)			(2,201)		36,094	36,094			
100087158	DEL MAR	CA		10/25/2022		30,421		5,703			5,703		36,125	36,125			
100160997	LAND O LAKES	FL		07/24/2024		36,437		(300)			(300)		36,137	36,137			
100078771	NEWPORT BEACH	CA		01/31/2022		37,533		(1,359)			(1,359)		36,174	36,159		(15)	(15)
100080340	NEW YORK	NY		02/24/2022		38,763		(2,575)			(2,575)		36,188	36,188			
100084956	PATERSON	NJ		09/29/2022		35,585		610			610		36,195	36,195			
730101536	LOS ANGELES	CA		12/27/2023		(21,310)		57,560			57,560		36,250	36,250			
100119132	JURUPA VALLEY	CA		07/28/2023		27,514		8,790			8,790		36,304	36,304			
100144521	SAN DIEGO	CA		04/26/2024		37,307		(982)			(982)		36,325	36,325			
100159317	HUNTERSVILLE	NC		07/15/2024		37,483		(1,070)			(1,070)		36,413	36,336		(77)	(77)
100110204	WILMINGTON	CA		06/30/2023		36,346		7			7		36,352	36,352			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3410000564	LIVINGSTON	NJ		10/09/2024		36,357							36,357	36,357			
100119484	BENTONVILLE	AR		07/31/2023		36,773		(415)			(415)		36,358	36,358			
100078770	SAN FRANCISCO	CA		01/31/2022		37,286		(917)			(917)		36,368	36,368			
100175283	RICHMOND	TX		11/05/2024		36,875		(479)			(479)		36,396	36,396			
100149622	WESLEY CHAPEL	FL		04/26/2024		36,885		(473)			(473)		36,411	36,411			
100101596	ST GEORGE	UT		04/26/2023		37,509		(1,070)			(1,070)		36,440	36,440			
100150812	AURORA	CO		05/08/2024		37,052		(524)			(524)		36,528	36,528			
3410000512	WESTFIELD	NJ		09/10/2024		36,588							36,588	36,588			
100080780	LOS ANGELES	CA		03/15/2022		37,260		(656)			(656)		36,603	36,603			
100072019	ENCINITAS	CA		11/19/2021		41,709		(5,103)			(5,103)		36,606	36,606			
100161380	GEORGETOWN	TX		07/25/2024		37,355		(726)			(726)		36,629	36,629			
100137103	ALBUQUERQUE	NM		11/28/2023		36,636		17			17		36,652	36,652			
100134282	BLAIRSTOWN	NJ		10/27/2023		36,029		655			655		36,685	36,680		(5)	(5)
100162503	CHARLOTTE	NC		08/12/2024		37,099		(257)			(257)		36,842	36,842			
100140523	NASHVILLE	TN		01/19/2024		37,945		(1,089)			(1,089)		36,856	36,856			
7303300354	SANTA MONICA	CA		12/27/2023		7,982		28,882			28,882		36,864	36,864			
3410000558	LIVINGSTON	NJ		09/24/2024		36,943							36,943	36,943			
100158203	UNITED KINGDOM	GBR		07/09/2024		35,436		1,144			1,144		36,579	36,982	403		403
100156586	PENDERGRASS	GA		06/24/2024		36,375		640			640		37,015	37,015			
100144999	UNITED KINGDOM	GBR		03/12/2024		23,360		13,047			13,047		36,408	37,062	(619)	1,273	654
100117140	ASTORIA	NY		07/20/2023		32,117		4,960			4,960		37,077	37,077			
100025625	DEARBORN HEIGHTS	MI		09/20/2018		28,549		8,555			8,555		37,104	37,104			
100161047	BENTONVILLE	AR		07/24/2024		38,356		(1,165)			(1,165)		37,191	37,191			
100038724	DUBLIN	IRL		09/27/2019		17,240		19,897			19,897	(254)	36,883	37,211	(1,677)	2,006	328
100099952	RIALTO	CA		03/28/2023		38,418		(1,201)			(1,201)		37,217	37,217			
100136526	KISSIMMEE	FL		11/20/2023		35,512		1,714			1,714		37,226	37,226			
7303301992	SANTA MONICA	CA		12/27/2023		30,441		6,841			6,841		37,282	37,282			
100115452	CROWLEY	TX		07/17/2023		40,200		(2,900)			(2,900)		37,300	37,300			
100118892	TUCKER	GA		08/30/2023		39,643		(2,333)			(2,333)		37,310	37,310			
100134795	WINTER GARDEN	FL		10/30/2023		39,087		(1,759)			(1,759)		37,328	37,328			
100120548	JEFFERSONVILLE	IN		08/18/2023		38,319		(889)			(889)		37,429	37,429			
7301013 72	SAN FRANCISCO	CA		12/27/2023		(1,126)		38,559			38,559		37,433	37,433			
100010655	STEVENSVILLE	MD		12/23/2016		30,914		6,612			6,612		37,526	37,526			
100140688	ALLEN	TX		02/08/2024		38,978		(1,403)			(1,403)		37,575	37,575			
100072030	LOS ANGELES	CA		11/19/2021		40,553		(2,840)			(2,840)		37,713	37,698		(14)	(14)
100158010	NAPLES	FL		07/09/2024		39,549		(549)			(549)		39,000	37,749		(1,252)	(1,252)
100133111	HOUSTON	TX		11/29/2023		36,453		1,318			1,318		37,772	37,772			
100138973	LOS ANGELES	CA		12/21/2023		32,914		2,206			2,206		35,120	37,773		2,653	2,653
100166334	AURORA	CO		10/24/2024		39,106		(1,327)			(1,327)		37,779	37,779			
100146948	CELINA	TX		03/26/2024		37,434		344			344		37,778	37,781		3	3
100039157	DUBLIN	IRL		09/27/2019		23,686		14,989			14,989	(256)	38,419	37,788	(622)	(9)	(631)
7300023 81	LONG BEACH	CA		12/27/2023		(9,457)		47,300			47,300		37,843	37,843			
100135181	SEVERN	MD		11/07/2023		38,059		(210)			(210)		37,849	37,849			
100115347	HUNTINGTON PARK	CA		07/17/2023		38,915		(1,061)			(1,061)		37,854	37,854			
100028482	OLYMPIA	WA		10/26/2018		33,382		4,506			4,506		37,888	37,876		(12)	(12)
100014225	GARDEN GROVE	CA		09/22/2017		39,017		(1,120)			(1,120)		37,897	37,897			
100135170	CYPRESS	TX		12/15/2023		37,579		327			327		37,906	37,906			
100115162	MONTICELLO	NY		07/17/2023		39,194		(1,285)			(1,285)		37,910	37,910			
100140052	HENRICO	VA		01/09/2024		39,238		(1,317)			(1,317)		37,921	37,921			
100164223	LAS VEGAS	NV		08/21/2024		38,461		(513)			(513)		37,947	37,947			
100100065	GIBSONTON	FL		03/28/2023		38,681		(681)			(681)		38,000	38,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100147695	TAMPA	FL		04/05/2024		38,831		(830)			(830)		38,001	38,001			
100076452	ANNA MARIA	FL		12/23/2021		45,276		(7,259)			(7,259)		38,017	38,017			
100102725	ROSSVILLE	GA		06/22/2023		39,174		(1,127)			(1,127)		38,047	38,047			
100071648	LOS ANGELES	CA		10/14/2021		39,641		(1,537)			(1,537)		38,104	38,105		1	1
100140631	TEMECULA	CA		01/19/2024		39,654		(1,502)			(1,502)		38,152	38,152			
100141706	LINDEN	MI		01/30/2024		38,611		(446)			(446)		38,165	38,165			
100129537	VICTORVILLE	CA		09/29/2023		38,248		(76)			(76)		38,172	38,172			
100000140	CORONA	CA		03/23/2016		38,888		(700)			(700)		38,188	38,188			
100080818	PARKLAND	FL		03/15/2022		38,974		(762)			(762)		38,212	38,212			
100065828	LA CANADA FLINTRIDGE	CA		07/23/2021		41,977		(3,752)			(3,752)		38,224	38,224			
100082597	BROOKLYN	NY		04/14/2022		41,207		(2,962)			(2,962)		38,245	38,245			
100117123	MALBA	NY		07/20/2023		21,420		16,845			16,845		38,265	38,265			
100134809	PLACENTIA	CA		10/30/2023		38,825		(520)			(520)		38,305	38,305			
100116761	FLUSHING	NY		07/20/2023		30,379		7,946			7,946		38,324	38,324			
100116193	HEBER	UT		07/20/2023		31,819		6,518			6,518		38,337	38,337			
100144499	MCDONOUGH	GA		04/26/2024		40,268		(1,927)			(1,927)		38,341	38,341			
100164786	BRECKENRIDGE	CO		08/26/2024		39,701		(1,347)			(1,347)		38,354	38,354			
100103649	HOUSTON	TX		05/08/2023		40,632		(2,272)			(2,272)		38,359	38,359			
100086245	CUMMING	GA		09/29/2022		39,186		(816)			(816)		38,371	38,376		5	5
100080836	TOPANGA	CA		03/10/2022		38,616		(230)			(230)		38,387	38,387			
3410000552	LIVINGSTON	NJ		09/24/2024		38,396							38,396	38,396			
100118645	DORAL	FL		07/25/2023		28,809		9,634			9,634		38,443	38,443			
100078010	EDGEWATER	MD		01/12/2022		39,726		(1,259)			(1,259)		38,467	38,467			
100126783	CARLSBAD	CA		08/30/2023		24,862		13,611			13,611		38,473	38,473			
100014229	GARDEN GROVE	CA		09/22/2017		39,681		(1,159)			(1,159)		38,522	38,522			
100044005	LAFAYETTE	GA		08/19/2020		39,458		1,141			1,141		40,599	38,544		(2,055)	(2,055)
100128509	MANVILLE	NJ		09/15/2023		40,871		(2,314)			(2,314)		38,556	38,556			
100034429	DUBLIN	IRL		06/21/2019		57,087		5,153			5,153	402	62,642	38,577	(948)	(23,117)	(24,065)
100134944	AREA OF CORONA	CA		10/30/2023		38,932		(354)			(354)		38,578	38,578			
100080002	FAIRVIEW	TX		04/25/2022		36,510		2,127			2,127		38,637	38,637			
100067452	FORT WORTH	TX		09/23/2021		40,762		(2,024)			(2,024)		38,738	38,727		(11)	(11)
100078002	STUDIO CITY	CA		02/18/2022		41,393		(2,608)			(2,608)		38,784	38,784			
100138053	SPEEDWAY	IN		12/13/2023		39,942		(1,149)			(1,149)		38,793	38,793			
100032513	CAVAN	IRL		06/21/2019		21,153		15,070			15,070	956	37,179	38,831	(1,770)	3,422	1,652
100147690	ALBUQUERQUE	NM		04/05/2024		40,249		(1,399)			(1,399)		38,850	38,850			
100132262	VANCOUVER	WA		10/13/2023		39,010		(96)			(96)		38,914	38,914			
100135609	HOUSTON	TX		11/09/2023		39,511		(523)			(523)		38,989	38,989			
100045885	TEMECULA	CA		11/25/2020		37,977		1,013			1,013		38,990	38,990			
100100579	CAVE CREEK	AZ		04/27/2023		41,707		(2,715)			(2,715)		38,992	38,992			
100077956	NEWPORT BEACH	CA		01/13/2022		39,606		(606)			(606)		39,000	39,000			
100018181	ROUND ROCK	TX		06/08/2018		39,717		(663)			(663)		39,054	39,054			
100139938	SEVIERVILLE	TN		01/09/2024		39,485		(415)			(415)		39,070	39,070			
100119467	AZUSA	CA		07/31/2023		39,611		(536)			(536)		39,075	39,075			
100010734	LEAGUE CITY	TX		12/23/2016		37,118		2,018			2,018		39,135	39,135			
100103597	VIENNA	VA		05/08/2023		39,435		(274)			(274)		39,160	39,160			
100114556	SANDWICH	MA		06/29/2023		39,630		(441)			(441)		39,189	39,189			
100128436	BARNEGAT	NJ		09/15/2023		41,453		(2,225)			(2,225)		39,228	39,225		(3)	(3)
100137520	SUGAR GROVE	NC		12/08/2023		39,903		(675)			(675)		39,228	39,228			
100162764	KATY	TX		08/12/2024		40,033		(769)			(769)		39,263	39,263			
100087268	YORBA LINDA	CA		10/25/2022		35,553		3,789			3,789		39,342	39,342			
100120910	LEAVENWORTH	WA		08/30/2023		39,174		236			236		39,410	39,410			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100146916	OCEAN CITY	NJ		03/26/2024		39,723		(308)			(308)		39,415	39,415			
3410000573	CHATHAM	NJ		10/17/2024		39,492							39,492	39,492			
100044026	SEVERN	MD		08/19/2020		41,248		(1,673)			(1,673)		39,575	39,575			
100057988	LOMA LINDA	CA		06/30/2021		40,936		(1,338)			(1,338)		39,598	39,577		(21)	(21)
100078342	PARADISE VALLEY	AZ		02/10/2022		45,095		(5,489)			(5,489)		39,606	39,606			
100129497	NASHVILLE	TN		09/29/2023		40,481		(802)			(802)		39,678	39,678			
100139466	PORTLAND	OR		12/28/2023		41,202		(1,505)			(1,505)		39,696	39,696			
100163094	MOSES LAKE	WA		08/13/2024		40,826		(1,064)			(1,064)		39,762	39,762			
100139513	WOOD DALE	IL		12/28/2023		40,274		(498)			(498)		39,775	39,775			
100146860	EUSTIS	FL		03/21/2024		41,863		(2,071)			(2,071)		39,792	39,792			
100080429	SACRAMENTO	CA		03/10/2022		40,311		(512)			(512)		39,799	39,799			
100137107	MANASSAS	VA		11/28/2023		40,447		(601)			(601)		39,846	39,846			
100143912	BRONX	NY		03/06/2024		41,090		(1,240)			(1,240)		39,850	39,850			
730101892	OAKLAND	CA		12/27/2023		(17,648)		57,522			57,522		39,874	39,874			
100140599	TALLAHASSEE	FL		01/19/2024		39,491		468			468		39,958	39,958			
100091654	HACKENSACK	NJ		01/27/2023		39,773		225			225		39,998	39,998			
100117794	UPPER DARBY	PA		07/20/2023		38,632		1,366			1,366		39,998	39,998			
323110557	PHOENIX	AZ		03/21/2024		40,000							40,000	40,000			
100178377	KILLEEN	TX		11/20/2024		41,334		(1,334)			(1,334)		40,000	40,000			
100178378	KILLEEN	TX		11/20/2024		41,346		(1,346)			(1,346)		40,000	40,000			
100178375	KILLEEN	TX		11/20/2024		41,355		(1,355)			(1,355)		40,000	40,000			
100178379	KILLEEN	TX		11/20/2024		41,445		(1,445)			(1,445)		40,000	40,000			
100152770	PALMETTO	FL		05/22/2024		42,583		(2,522)			(2,522)		40,061	40,061			
100114691	HOUSTON	TX		06/29/2023		39,580		496			496		40,075	40,075			
730002432	REDWOOD CITY	CA		12/27/2023		34,149		5,930			5,930		40,079	40,079			
100117368	PIEDMONT	CA		07/20/2023		17,348		22,803			22,803		40,150	40,150			
100136269	RICHMOND	VA		11/20/2023		40,062		155			155		40,216	40,158		(59)	(59)
100084619	UPPER DARBY	PA		08/02/2022		40,395		(219)			(219)		40,176	40,176			
100100338	MIAMI BEACH	FL		04/27/2023		36,937		3,274			3,274		40,211	40,211			
100084461	ROSWELL	GA		07/14/2022		41,081		(835)			(835)		40,246	40,246			
100155110	NORTH ROYALTON	OH		07/19/2024		41,842		(1,570)			(1,570)		40,272	40,272			
100103513	LEMOORE	CA		05/08/2023		41,481		(1,175)			(1,175)		40,305	40,305			
100173085	BROOKLYN	NY		10/25/2024		42,863		(2,558)			(2,558)		40,305	40,305			
100024098	PHILADELPHIA	PA		09/10/2018		41,086		(779)			(779)		40,307	40,307			
100135219	NAPLES	FL		11/08/2023		39,817		496			496		40,312	40,312			
100145792	BUENA PARK	CA		05/08/2024		41,367		(975)			(975)		40,392	40,392			
100113865	LONGBOAT KEY	FL		06/29/2023		34,919		5,532			5,532		40,451	40,451			
100102781	PALM DESERT	CA		06/22/2023		41,866		(1,369)			(1,369)		40,497	40,497			
100151516	CLERMONT	FL		05/10/2024		41,627		(1,093)			(1,093)		40,534	40,534			
100116101	LA CANADA FLINTRIDGE	CA		07/20/2023		(41,421)		81,986			81,986		40,565	40,565			
100119918	NEW YORK	NY		08/10/2023		42,058		(1,488)			(1,488)		40,571	40,571			
100128866	GLENDALE	CA		09/21/2023		41,534		(877)			(877)		40,657	40,657			
100148245	HANOVER	MD		04/12/2024		41,872		(1,104)			(1,104)		40,768	40,699		(69)	(69)
19135	WESTMONT	IL		12/21/2011		40,916		(200)			(200)		40,716	40,716			
100113915	WINDERMERE	FL		06/29/2023		33,153		7,683			7,683		40,836	40,836			
100132696	DESOTO	TX		11/03/2023		38,060		2,839			2,839		40,900	40,900			
100100125	MIAMI	FL		03/28/2023		41,929		(1,023)			(1,023)		40,906	40,906			
100110511	HERRIMAN	UT		06/30/2023		39,890		1,039			1,039		40,929	40,929			
100079681	WALNUT CREEK	CA		04/08/2022		42,069		(1,109)			(1,109)		40,960	40,960			
100090883	ADELANTO	CA		01/31/2023		41,066		(105)			(105)		40,960	40,960			
100155797	VIRGINIA BEACH	VA		06/18/2024		44,425		(3,405)			(3,405)		41,021	41,021			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100151289	FORT LAUDERDALE	FL		05/10/2024		41,535		(467)			(467)		41,068	41,068			
100120288	CONWAY	SC		08/18/2023		41,142		(24)			(24)		41,117	41,088		(29)	(29)
3410000556	BRENTWOOD	TN		09/24/2024		41,096							41,096	41,096			
3410000554	BRENTWOOD	TN		09/24/2024		41,102							41,102	41,102			
3410000553	BRENTWOOD	TN		09/24/2024		41,118							41,118	41,118			
100162681	DENTON	TX		08/12/2024		40,556		619			619		41,175	41,175			
100100384	EAST ELMHURST	NY		04/27/2023		25,347		15,839			15,839		41,186	41,186			
100149884	BETHLEHEM	PA		04/29/2024		41,781		(589)			(589)		41,192	41,192			
100120637	RICHMOND	TX		08/21/2023		42,495		(1,299)			(1,299)		41,196	41,196			
100131911	DALLAS	TX		10/13/2023		42,190		(946)			(946)		41,244	41,244			
100136303	XENIA	OH		11/20/2023		40,571		763			763		41,334	41,334			
100128442	NEW HAVEN	CT		09/15/2023		43,393		(2,011)			(2,011)		41,382	41,382			
100133480	KIRBYVILLE	TX		10/19/2023		42,984		(1,533)			(1,533)		41,450	41,445		(5)	(5)
100119423	LEXINGTON	KY		07/31/2023		41,658		(184)			(184)		41,474	41,474			
3410000563	LIVINGSTON	NJ		10/09/2024		41,485							41,485	41,485			
100000240	LOS OSOS	CA		09/27/2016		39,541		1,975			1,975		41,516	41,516			
730302211	PARAMOUNT	CA		12/27/2023		(28,677)		70,204			70,204		41,527	41,527			
100151397	SEATTLE	WA		05/10/2024		42,450		(878)			(878)		41,572	41,572			
100117127	STATEN ISLAND	NY		07/20/2023		32,013		9,563			9,563		41,576	41,576			
100083491	MIAMI BEACH	FL		06/06/2022		43,067		(1,475)			(1,475)		41,593	41,583		(9)	(9)
100135674	MIAMI	FL		11/09/2023		43,402		(1,808)			(1,808)		41,594	41,594			
100090584	ALKMAAR	NLD		12/28/2022		43,149						(1,681)	41,468	41,619	151		151
100078038	DELRAY BEACH	FL		01/12/2022		41,891		(262)			(262)		41,629	41,629			
100140733	PEARLAND	TX		01/22/2024		42,484		(827)			(827)		41,658	41,658			
100164393	PHOENIX	AZ		08/21/2024		38,845		2,823			2,823		41,668	41,668			
100102424	LONG BEACH	CA		06/07/2023		44,394		(2,676)			(2,676)		41,717	41,717			
100113859	ROCKVILLE	MD		06/29/2023		39,548		2,217			2,217		41,764	41,764			
100090420	PARAMOUNT	CA		12/28/2022		44,359		(2,508)			(2,508)		41,851	41,851			
100088888	PALMDALE	CA		11/15/2022		42,709		(842)			(842)		41,867	41,867			
3340083261	KOKOMO	IN		10/23/2024		41,897							41,897	41,897			
100081994	DEN HAAG	NLD		03/30/2022		42,509						425	42,934	41,928	(1,006)		(1,006)
100113854	DELRAY	FL		06/29/2023		40,897		1,044			1,044		41,941	41,941			
100100581	LAWRENCEVILLE	GA		04/27/2023		43,842		(1,878)			(1,878)		41,964	41,964			
100132277	LEANDER	TX		10/13/2023		42,180		(196)			(196)		41,984	41,984			
100143913	HOUSTON	TX		03/06/2024		44,987		(2,984)			(2,984)		42,003	42,003			
100120876	GARDEN GROVE	CA		08/28/2023		43,034		(998)			(998)		42,036	42,036			
100074486	NEWPORT BEACH	CA		12/14/2021		40,944		1,143			1,143		42,087	42,087			
100144340	MIAMI GARDENS	FL		03/07/2024		44,029		(1,961)			(1,961)		42,068	42,095		27	27
100134365	BROKEN ARROW	OK		10/27/2023		43,138		(1,036)			(1,036)		42,101	42,101			
100086786	EL PASO	TX		10/04/2022		43,492		(1,380)			(1,380)		42,112	42,112			
3410000555	BRENTWOOD	TN		09/24/2024		42,117							42,117	42,117			
100137784	NORTH LAS VEGAS	NV		12/08/2023		40,020		2,112			2,112		42,132	42,132			
100025341	SAN DIEGO	CA		09/20/2018		41,522		618			618		42,140	42,134		(6)	(6)
100164364	WORCESTER	MA		08/21/2024		42,815		(662)			(662)		42,153	42,153			
100120448	SUITLAND	MD		08/18/2023		44,023		(1,800)			(1,800)		42,223	42,223			
7300007556	BEVERLY HILLS	CA		12/27/2023		35,935		6,293			6,293		42,227	42,227			
737034569	HEMET	CA		12/27/2023		38,763		3,487			3,487		42,250	42,250			
100084359	PRESTON	GBR		06/30/2022		43,562						(4,012)	39,550	42,387	2,837		2,837
100141902	MANSFIELD	TX		03/27/2024		44,444		(2,055)			(2,055)		42,389	42,389			
100110404	SPRING CITY	PA		06/30/2023		41,529		880			880		42,409	42,409			
100129284	LAS VEGAS	NV		09/25/2023		41,034		1,387			1,387		42,421	42,421			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100065818	WALDORF	MD		07/23/2021		44,476		(2,002)			(2,002)		42,474	42,474			
100152937	LAHAINA	HI		06/27/2024		44,006		(1,485)			(1,485)		42,521	42,521			
100137192	NEWBERRY	FL		11/28/2023		19,486		23,043			23,043		42,529	42,529			
100145426	UNITED KINGDOM	GBR		03/12/2024		22,975		18,973			18,973		41,948	42,590	642		642
100136109	CHICAGO	IL		12/18/2023		42,587		14			14		42,601	42,601			
100110350	BOULDER	CO		06/30/2023		42,544		63			63		42,607	42,607			
3410000482	MAHWAH	NJ		09/10/2024		42,649							42,649	42,649			
100137188	WINCHESTER	CA		11/28/2023		41,691		1,007			1,007		42,698	42,698			
100038495	DUBLIN	IRL		09/27/2019		26,106		18,099			18,099	(314)	43,892	42,762	(531)	(599)	(1,130)
100144530	EL CAJON	CA		04/26/2024		44,268		(1,499)			(1,499)		42,770	42,770			
100078650	ENCINO	CA		02/02/2022		47,742		(4,924)			(4,924)		42,818	42,818			
100146672	(PLAYA DEL REY AREA) LOS ANGEL	CA		03/20/2024		42,513		355			355		42,867	42,867			
100079657	BRADENTON	FL		04/08/2022		41,676		1,206			1,206		42,881	42,881			
100150797	DOWNINGTOWN	PA		05/08/2024		43,133		(133)			(133)		43,000	43,000			
100082618	ORANGE	CA		04/14/2022		44,383		(1,291)			(1,291)		43,092	43,092			
100087175	MONKTON	MD		10/25/2022		35,972		7,129			7,129		43,101	43,101			
100117352	FRESNO	CA		07/20/2023		37,947		5,204			5,204		43,151	43,151			
100079984	CUTLER BAY	FL		04/25/2022		44,730		(1,551)			(1,551)		43,179	43,179			
100136951	COLLEGE STATION	TX		11/28/2023		43,241		30			30		43,270	43,270			
100129350	LAWRENCEVILLE	GA		09/25/2023		44,123		(847)			(847)		43,276	43,276			
100083290	BEVERLY HILLS	CA		05/26/2022		44,621		(1,323)			(1,323)		43,298	43,298			
100152545	MCKINNEY	TX		05/17/2024		44,004		(936)			(936)		43,067	43,341		273	273
3410000493	JERSEY CITY	NJ		09/24/2024		43,373							43,373	43,373			
100110303	FUQUAY VARINA	NC		06/30/2023		42,888		633			633		43,521	43,521			
100135740	ANGIER	NC		11/10/2023		43,715		(139)			(139)		43,577	43,577			
100147510	LOS ANGELES	CA		04/03/2024		45,531		(1,849)			(1,849)		43,683	43,683			
100161043	KISSIMMEE	FL		07/24/2024		44,010		(200)			(200)		43,810	43,810			
100126950	BUFORD	GA		08/30/2023		42,727		1,130			1,130		43,856	43,856			
100109683	VANCOUVER	WA		06/16/2023		44,932		(1,071)			(1,071)		43,862	43,862			
100150727	FORT WORTH	TX		05/06/2024		45,199		(1,322)			(1,322)		43,877	43,879		3	3
100091034	HILLSBORO	OR		01/31/2023		49,075		(5,109)			(5,109)		43,966	43,966			
100137361	SUGARLOAF	CA		12/01/2023		44,220		(224)			(224)		43,996	43,996			
100077957	NEWPORT BEACH	CA		01/13/2022		45,446		(1,433)			(1,433)		44,014	44,014			
100117545	GARDEN GROVE	CA		07/20/2023		40,505		3,532			3,532		44,037	44,037			
100142888	PALM HARBOR	FL		02/09/2024		46,081		(1,898)			(1,898)		44,184	44,187		3	3
3410000468	JERSEY CITY	NJ		09/10/2024		44,193							44,193	44,193			
100132754	LITTLE ROCK	AR		11/03/2023		45,107		(904)			(904)		44,203	44,203			
100024655	LODI	CA		09/20/2018		39,943		4,351			4,351		44,294	44,294			
100116313	BROOKLYN	NY		07/20/2023		32,162		12,144			12,144		44,305	44,305			
3310074867	BALTIMORE	MD		05/17/2024		44,308							44,308	44,308			
100087719	LEEDS	GBR		09/29/2022		47,943						(8,948)	38,995	44,370	5,375		5,375
100119277	ENGLEWOOD	FL		07/31/2023		45,320		(913)			(913)		44,408	44,407			
100153339	HAGERSTOWN	MD		05/30/2024		45,159		(702)			(702)		44,456	44,456			
100099887	MARATHON	FL		03/28/2023		46,485		(2,018)			(2,018)		44,467	44,467			
100090335	MIDWAY	UT		12/22/2022		2,516		521			521		3,036	44,568		41,532	41,532
100138179	ROGERS	MN		12/14/2023		44,269		310			310		44,579	44,579			
100054598	UPPER DARBY	PA		03/23/2021		44,646		(31)			(31)		44,615	44,615			
100102815	MISSOURI CITY	TX		06/22/2023		46,253		(1,602)			(1,602)		44,652	44,652			
100099925	KENNEWICK	WA		03/28/2023		46,296		(1,554)			(1,554)		44,742	44,742			
100138107	PEMBROKE PINES	FL		12/14/2023		43,619		1,166			1,166		44,784	44,784			
100114544	CERES	CA		06/29/2023		46,797		(1,952)			(1,952)		44,844	44,844			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3410000561	LIVINGSTON	NJ		09/24/2024		44,856							44,856	44,856			
100139516	ALEXANDRIA	LA		12/28/2023		47,388		(2,522)			(2,522)		44,866	44,866			
100151686	DENVER	CO		05/10/2024		42,737		2,129			2,129		44,867	44,867			
100081640	NORTH REDINGTON BEACH	FL		03/24/2022		46,334		(1,458)			(1,458)		44,876	44,876			
100168478	STEPHENS CITY	VA		09/25/2024		45,119		(236)			(236)		44,884	44,884			
100087596	TILBURG	NLD		09/27/2022		45,624						(6,733)	38,891	44,893	6,002		6,002
100024801	ROCKVILLE	MD		09/20/2018		44,833		86			86		44,919	44,919			
100110320	WOOD VILLAGE	OR		06/30/2023		45,270		(344)			(344)		44,925	44,925			
730005513	BUENA PARK	CA		12/27/2023		38,398		6,594			6,594		44,993	44,993			
100102448	PHOENIX	AZ		06/07/2023		42,790		2,205			2,205		44,994	44,994			
100101079	GREENWICH	CT		04/28/2023		35,011		10,024			10,024		45,036	45,036			
730101418	SAN DIEGO	CA		12/27/2023		10,025		35,050			35,050		45,075	45,075			
100025713	PEMBROKE PINES	FL		09/20/2018		37,685		7,408			7,408		45,094	45,082		(12)	(12)
100116846	ST GEORGE	UT		07/20/2023		36,042		9,112			9,112		45,153	45,153			
100076603	MIRAMAR BEACH	FL		12/30/2021		49,146		(3,960)			(3,960)		45,187	45,187			
100081612	BLOWING ROCK	NC		03/24/2022		46,765		(1,527)			(1,527)		45,238	45,238			
100100842	LAS VEGAS	NV		04/28/2023		44,626		614			614		45,240	45,240			
730300839	TRACY	CA		12/27/2023		(8,722)		53,976			53,976		45,254	45,254			
100082812	PLEASANT VIEW	UT		04/28/2022		47,592		(2,281)			(2,281)		45,310	45,310			
3410000475	NEWARK	NJ		09/24/2024		45,337							45,337	45,337			
100141240	NAPERVILLE	IL		01/30/2024		45,780		(421)			(421)		45,359	45,359			
100087718	HULL	GBR		09/29/2022		49,032						(9,151)	39,881	45,378	5,497		5,497
100078012	LAKE FOREST	IL		01/12/2022		44,898		493			493		45,391	45,391			
100160934	MACUNGIE	PA		07/24/2024		46,439		(1,007)			(1,007)		45,432	45,432			
730101666	LONG BEACH	CA		12/27/2023		(21,519)		66,984			66,984		45,465	45,465			
100080479	CORNELIUS	NC		03/10/2022		45,393		130			130		45,523	45,523			
100023979	PRESCOTT	AZ		09/10/2018		46,769		(1,244)			(1,244)		45,524	45,524			
737035399	LOS ANGELES	CA		12/27/2023		(11,648)		57,180			57,180		45,532	45,532			
100135391	WARNER ROBINS	GA		11/13/2023		46,397		(817)			(817)		45,580	45,581			
100111409	ANDOVER	MN		06/29/2023		32,115		13,498			13,498		45,612	45,602		(10)	(10)
100150178	INDIAN TRAIL	NC		04/30/2024		48,143		(2,469)			(2,469)		45,674	45,674			
730060723	TUSTIN	CA		12/27/2023		9,567		36,193			36,193		45,760	45,760			
100074487	LA CANADA FLINTRIDGE	CA		12/14/2021		45,839		(40)			(40)		45,800	45,800			
100065821	SAN DIMAS	CA		07/23/2021		48,960		(3,148)			(3,148)		45,812	45,812			
100133553	SIERRA VISTA	AZ		10/19/2023		49,931		(4,100)			(4,100)		45,832	45,832			
100142474	PIEDMONT	SC		03/08/2024		47,144		(1,304)			(1,304)		45,840	45,840			
100100363	MILLER PLACE	NY		04/27/2023		40,311		5,549			5,549		45,860	45,860			
100065262	CEDAR CITY	UT		07/28/2021		47,439		(1,516)			(1,516)		45,923	45,861		(62)	(62)
100148115	OAKLAND PARK	FL		04/10/2024		46,383		(492)			(492)		45,892	45,892			
100136361	CALABASH	NC		11/20/2023		41,316		4,576			4,576		45,892	45,892			
100110666	GARNER	NC		06/30/2023		46,781		(846)			(846)		45,935	45,936		1	1
100092067	CHEEKTOWAGA	NY		02/09/2023		47,156		(1,209)			(1,209)		45,947	45,947			
100128890	HANAHAN	SC		09/21/2023		47,088		(1,086)			(1,086)		46,003	46,003			
100115808	CENTRAL FALLS	RI		07/20/2023		47,001		(996)			(996)		46,005	46,005			
100163123	MIAMI	FL		08/13/2024		48,407		(1,893)			(1,893)		46,514	46,103		(411)	(411)
100081758	SUNRISE BEACH	TX		03/22/2022		45,205		923			923		46,128	46,128			
100083022	SUNNY ISLES BEACH	FL		05/11/2022		46,100		33			33		46,132	46,132			
100087914	MIDDLETOWN	NY		10/18/2022		46,252		(60)			(60)		46,192	46,192			
3410000551	WESTFIELD	NJ		09/24/2024		46,196							46,196	46,196			
100071452	VENLO	NLD		09/30/2021		48,357						2,176	50,533	46,328	(4,205)		(4,205)
100138249	GARDEN GROVE	CA		12/15/2023		47,560		(765)			(765)		46,795	46,353		(442)	(442)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100100316	NEW YORK	NY		04/27/2023		31,837		14,526			14,526		46,363	46,363			
3300004155	BALTIMORE	MD		12/21/2022		46,550							46,550	46,550			
100087261	FOREST GROVE	OR		10/25/2022		43,244		3,369			3,369		46,613	46,613			
100164277	HENDERSON	NV		08/21/2024		47,123		(310)			(310)		46,813	46,813			
100159219	KENT	WA		07/15/2024		47,943		(1,122)			(1,122)		46,820	46,820			
100144628	MELISSA	TX		03/13/2024		48,221		(1,389)			(1,389)		46,832	46,832			
100080375	PARMA	OH		04/14/2022		47,011		(149)			(149)		46,861	46,861			
100131597	RALEIGH	NC		10/06/2023		46,192		720			720		46,911	46,911			
100158818	SNOHOMISH	WA		07/10/2024		47,830		(896)			(896)		46,934	46,934			
100149792	HOUSTON	TX		04/26/2024		48,821		(1,814)			(1,814)		47,008	47,008			
100114577	AURORA	IL		06/29/2023		47,681		(647)			(647)		47,034	47,034			
100129396	MC ALLEN	TX		09/26/2023		46,009		1,045			1,045		47,053	47,053			
100102209	BAHIA DE BANDERAS	MEX		04/17/2023		47,061							47,061	47,061			
3410000567	LIVINGSTON	NJ		10/09/2024		47,079							47,079	47,079			
100079249	CLARKSVILLE	MD		02/25/2022		48,105		(1,014)			(1,014)		47,092	47,092			
730301154	WATSONVILLE	CA		12/27/2023		34,583		12,549			12,549		47,132	47,132			
100150628	CHESAPEAKE	VA		05/03/2024		46,421		742			742		47,163	47,163			
730103184	LOS ANGELES	CA		12/27/2023		(1,295)		48,502			48,502		47,207	47,207			
100134776	ARLINGTON	TX		10/30/2023		46,154		1,115			1,115		47,269	47,269			
100119316	BROOKLYN PARK	MN		07/31/2023		46,269		1,066			1,066		47,335	47,334			
100175222	TAMPA	FL		11/05/2024		48,746		(1,398)			(1,398)		47,349	47,349			
100102471	RICHMOND	TX		06/07/2023		47,115		293			293		47,408	47,408			
100103534	MOSS LANDING	CA		05/08/2023		48,732		(1,238)			(1,238)		47,495	47,495			
100087370	SAN CLEMENTE	CA		10/25/2022		40,844		6,673			6,673		47,517	47,517			
730302528	LOS ANGELES	CA		12/27/2023		(45,173)		92,733			92,733		47,559	47,559			
100110035	NEWARK	NJ		06/23/2023		49,849		(2,000)			(2,000)		47,849	47,619		(230)	(230)
100102837	YORBA LINDA	CA		06/22/2023		48,746		(1,045)			(1,045)		47,701	47,701			
730301153	OAKLAND	CA		12/27/2023		11,212		36,495			36,495		47,707	47,707			
100117548	HUNTINGTON BEACH	CA		07/20/2023		42,587		5,131			5,131		47,718	47,718			
100120503	NORFOLK	VA		08/18/2023		50,864		(2,999)			(2,999)		47,866	47,866			
100089223	LA PUENTE	CA		01/26/2023		48,387		(494)			(494)		47,893	47,898		5	5
100087063	GILBERT	AZ		11/04/2022		49,756		(1,617)			(1,617)		48,139	48,139			
730101734	HOUSTON	TX		12/27/2023		(23,368)		71,545			71,545		48,176	48,176			
100131993	PALM BAY	FL		10/13/2023		48,738		(503)			(503)		48,235	48,235			
100142597	LOGANVILLE	GA		02/08/2024		48,276		(15)			(15)		48,261	48,261			
100151819	DOWNEY	CA		05/10/2024		48,713		(394)			(394)		48,319	48,319			
100148716	COROLLA	NC		04/17/2024		48,911		(551)			(551)		48,360	48,360			
100083025	JACKSON	WY		05/11/2022		41,815		6,597			6,597		48,411	48,411			
100108919	CHARLOTTE	NC		05/31/2023		49,329		(854)			(854)		48,474	48,474			
100083501	MORRISTOWN	NJ		06/06/2022		49,887		(1,379)			(1,379)		48,508	48,508			
3310049282	BALTIMORE	MD		05/25/2023		48,551							48,551	48,551			
100078440	LA CANADA FLINTRIDGE	CA		01/21/2022		51,203		(2,608)			(2,608)		48,596	48,596			
100114718	SYLMAR	CA		06/29/2023		52,180		(3,571)			(3,571)		48,609	48,609			
100088525	ENKHUIZEN/HOORN	NLD		10/27/2022		49,448						2,285	51,733	48,644	(3,089)		(3,089)
100088504	HILVERSUM	NLD		10/27/2022		49,819						2,285	52,104	48,644	(3,460)		(3,460)
100025896	SILVER SPRING	MD		09/20/2018		8,909		39,750			39,750		48,659	48,659			
100117574	SAN BERNARDINO	CA		07/20/2023		44,978		3,699			3,699		48,677	48,677			
730302677	FAIRFIELD	CA		12/27/2023		(53,202)		101,972			101,972		48,770	48,770			
100078015	VICTOR	ID		01/12/2022		49,901		(1,117)			(1,117)		48,784	48,784			
100148912	BEAUFORT	SC		04/17/2024		50,173		(1,209)			(1,209)		48,965	48,822		(142)	(142)
100139278	HELOTES	TX		12/28/2023		49,888		(1,043)			(1,043)		48,845	48,845			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100081885	TEMPLE CITY	CA		03/31/2022		48,709		140			140		48,849	48,849			
100135996	PALATKA	FL		11/16/2023		51,879		(3,025)			(3,025)		48,853	48,853			
100081627	CELEBRATION	FL		03/24/2022		49,180		(279)			(279)		48,900	48,900			
100137640	CLOVIS	CA		12/08/2023		48,641		268			268		48,909	48,909			
100076405	ANNA MARIA	FL		12/23/2021		58,260		(9,259)			(9,259)		49,002	49,002			
730100440	LOS ANGELES	CA		12/27/2023		(45,876)		94,888			94,888		49,012	49,012			
730101876	BERKELEY	CA		12/27/2023		(6,275)		55,314			55,314		49,038	49,038			
730101824	BERKELEY	CA		12/27/2023		(6,215)		55,257			55,257		49,041	49,041			
100134867	APEX	NC		10/30/2023		47,323		1,740			1,740		49,063	49,063			
7250107	MULTNOMAH	OR		07/17/2019		20,534		28,571			28,571		49,105	49,105			
100072027	GRASSY KEY	FL		11/19/2021		52,612		(3,495)			(3,495)		49,117	49,138		21	21
100044128	BRONX	NY		08/19/2020		48,781		547			547		49,328	49,328			
100076266	RIVERSIDE	CA		01/07/2022		49,998		(461)			(461)		49,537	49,537			
100119595	VISALIA	CA		07/31/2023		51,047		(1,434)			(1,434)		49,614	49,614			
730302188	LOS ANGELES	CA		12/27/2023		(22,433)		72,052			72,052		49,618	49,618			
100081653	LA JOLLA	CA		03/24/2022		50,074		(419)			(419)		49,655	49,655			
100138982	TEMECULA	CA		12/21/2023		30,766		1,964			1,964		32,730	49,656		16,926	16,926
100139316	BEAVERCREEK	OH		12/28/2023		48,312		1,416			1,416		49,729	49,729			
100083078	GLENDALE	CA		05/26/2022		44,867		4,867			4,867		49,734	49,734			
100118108	ODENTON	MD		07/20/2023		47,053		2,730			2,730		49,782	49,782			
100134498	KENNESAW	GA		10/30/2023		50,575		(706)			(706)		49,868	49,868			
100109169	ARLINGTON	TX		07/21/2023		50,654		(700)			(700)		49,954	49,954			
100100549	POWDER SPRINGS	GA		04/27/2023		51,790		(1,790)			(1,790)		50,000	50,000			
100148046	HUTTO	TX		04/10/2024		51,646		(1,640)			(1,640)		50,006	50,006			
100140611	MELISSA	TX		01/19/2024		52,300		(2,265)			(2,265)		50,035	50,035			
100023906	SANTA MONICA	CA		09/10/2018		50,578		(507)			(507)		50,072	50,042		(30)	(30)
100033786	DUBLIN	IRL		06/21/2019		51,245		(5,176)			(5,176)	1,616	47,685	50,108	2,431	(7)	2,424
730101830	FRESNO	CA		12/27/2023		(39,313)		89,484			89,484		50,170	50,170			
100086926	FRESNO	CA		10/24/2022		49,968		219			219		50,188	50,188			
100179913	ROSHARON	TX		11/25/2024		48,981		1,239			1,239		50,220	50,220			
100101189	BROOKLYN	NY		04/28/2023		37,031		13,230			13,230		50,261	50,261			
100100303	DELANCO	NJ		03/24/2023		51,578		(1,235)			(1,235)		50,343	50,343			
100066208	HOLLEY	NY		08/02/2021		51,108		(677)			(677)		50,431	50,431			
100136491	MONROE TOWNSHIP	NJ		11/20/2023		47,875		2,626			2,626		50,501	50,439		(62)	(62)
730300887	NORTH HOLLYWOOD	CA		12/27/2023		(10,376)		60,819			60,819		50,443	50,443			
100067388	CABO SAN LUCAS	MEX		08/13/2021		50,445							50,445	50,445			
100100965	HENDERSONVILLE	TN		04/28/2023		41,998		8,455			8,455		50,452	50,452			
3410000467	MARIETTA	GA		09/10/2024		50,468							50,468	50,468			
100170137	HUNTSVILLE	AL		10/08/2024		52,499		(1,981)			(1,981)		50,518	50,518			
100165877	RALEIGH	NC		08/30/2024		51,340		(780)			(780)		50,560	50,560			
100100799	DENVER	CO		04/28/2023		48,117		2,465			2,465		50,583	50,583			
100180042	WINHALL	VT		11/25/2024		51,469		(859)			(859)		50,610	50,610			
100127965	UNIONVILLE	TN		09/08/2023		46,765		3,937			3,937		50,701	50,701			
100079037	CLAYTON	NC		02/24/2022		51,969		(1,226)			(1,226)		50,743	50,743			
100107783	NORTH LAS VEGAS	NV		05/19/2023		47,886		2,896			2,896		50,782	50,782			
100164305	CANTON	GA		08/21/2024		51,580		(795)			(795)		50,785	50,785			
100100308	TRACY	CA		03/24/2023		52,009		(1,200)			(1,200)		50,809	50,809			
100150560	ENGLEWOOD	NJ		05/03/2024		51,923		(1,068)			(1,068)		50,855	50,855			
100100847	LOCKPORT	IL		04/28/2023		49,339		1,529			1,529		50,869	50,869			
100141837	SAN JOSE DEL CABO	MEX		02/01/2024		51,116							51,116	51,116			
100039198	DUBLIN	IRL		09/27/2019		37,098		15,236			15,236	(368)	51,966	51,123	(834)	(9)	(842)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100150205	BOCA RATON	FL		04/30/2024		51,887		(701)			(701)		51,186	51,186			
100136383	MAGGIE VALLEY	NC		11/20/2023		50,803		427			427		51,229	51,229			
7303026687	INGLEWOOD	CA		12/27/2023		(36,975)		88,267			88,267		51,292	51,292			
100142647	RICHMOND	TX		02/08/2024		52,721		(1,422)			(1,422)		51,299	51,299			
100153179	BAYTOWN	TX		05/30/2024		51,609		(284)			(284)		51,325	51,326		1	1
100152656	SHAWNEE	KS		05/17/2024		51,217		129			129		51,345	51,346		1	1
100137807	ALPHARETTA	GA		12/08/2023		48,840		2,542			2,542		51,381	51,381			
100142729	NASHVILLE	TN		02/08/2024		53,478		(2,037)			(2,037)		51,442	51,442			
100164738	LEAVENWORTH	WA		08/26/2024		52,838		(1,326)			(1,326)		51,512	51,512			
100134956	FULLERTON	CA		10/30/2023		51,338		214			214		51,551	51,551			
100133134	FORT MYERS	FL		11/29/2023		48,904		2,696			2,696		51,600	51,600			
100083048	COTO DE CAZA	CA		05/11/2022		53,845		(2,225)			(2,225)		51,620	51,620			
100089708	TILBURG	NLD		11/29/2022		52,422						(3,560)	48,862	51,630	2,768		2,768
100089717	TILBURG	NLD		11/29/2022		52,423						(3,560)	48,863	51,630	2,767		2,767
100162923	OLD BRIDGE	NJ		08/12/2024		52,620		(939)			(939)		51,681	51,681			
100179540	HENDERSON	NV		11/21/2024		51,934		(222)			(222)		51,712	51,712			
100142945	LOCUST GROVE	VA		02/09/2024		52,843		(1,037)			(1,037)		51,806	51,823		17	17
100109759	SACRAMENTO	CA		06/16/2023		53,432		(1,592)			(1,592)		51,839	51,839			
100087176	MAYO	FL		10/25/2022		47,954		3,897			3,897		51,851	51,851			
100127951	MURFREESBORO	TN		09/08/2023		51,184		722			722		51,907	51,910		3	3
100139980	AURORA	CO		01/09/2024		51,739		181			181		51,920	51,920			
100156036	WOODBRIDGE	VA		06/18/2024		54,018		(2,055)			(2,055)		51,962	51,962			
100029747	WHITTIER	CA		10/26/2018		50,749		1,239			1,239		51,988	51,988			
100032982	SLIGO	IRL		06/21/2019		45,640		7,913			7,913	1,391	54,945	52,052	(2,447)	(446)	(2,893)
100149165	LAREDO	TX		04/22/2024		51,754		314			314		52,067	52,067			
100149632	BELLEVUE	WA		04/26/2024		53,061		(973)			(973)		52,089	52,089			
100134872	PENDERGRASS	GA		10/30/2023		50,499		1,589			1,589		52,089	52,089			
100152639	CELINA	TX		05/17/2024		51,173		938			938		52,110	52,112		2	2
100091921	AMSTERDAM	NLD		01/27/2023		53,304						(831)	52,473	52,152	(321)		(321)
100142771	HOPKINTON	MA		02/08/2024		53,282		(1,111)			(1,111)		52,171	52,171			
100014615	CINCINNATI	OH		09/27/2017		49,661		2,523			2,523		52,185	52,185			
100084844	VILLA PARK	IL		08/02/2022		52,146		58			58		52,205	52,205			
100084247	AMSTERDAM	NLD		06/30/2022		51,996						(2,791)	49,205	52,214	3,009		3,009
100133652	AUSTIN	TX		10/23/2023		51,418		870			870		52,289	52,244		(45)	(45)
100148760	TAVARES	FL		04/17/2024		54,281		(1,977)			(1,977)		52,305	52,305			
100136891	HENDERSON	NV		11/27/2023		52,815		(495)			(495)		52,320	52,320			
100084283	UTRECHT	NLD		06/30/2022		55,429						(2,797)	52,632	52,327	(305)		(305)
100047647	TOMKINS COVE	NY		11/20/2020		57,999		(5,649)			(5,649)		52,350	52,350			
100142071	CYPRESS	TX		02/29/2024		53,371		(909)			(909)		52,462	52,462			
100082719	TEESSIDE	GBR		04/26/2022		53,664						(1,344)	52,320	52,585	265		265
100143419	OCALA	FL		02/16/2024		52,400		243			243		52,642	52,642			
100149788	LAKE WORTH	FL		04/26/2024		52,895		(147)			(147)		52,748	52,748			
100091125	AGUILA	AZ		01/31/2023		54,809		(2,040)			(2,040)		52,769	52,769			
100135747	ANNA	TX		11/10/2023		51,706		1,136			1,136		52,842	52,842			
100112732	STRONGSVILLE	OH		06/29/2023		43,957		6,528			6,528		50,485	52,883		2,398	2,398
100111652	CORONA	CA		06/29/2023		27,444		25,468			25,468		52,912	52,912			
100075500	ROSEBUD	TX		12/01/2021		54,900		(1,900)			(1,900)		53,000	53,000			
100148072	CORINTH	TX		04/10/2024		53,524		(448)			(448)		53,076	53,076			
100136454	GREENVILLE	NC		11/20/2023		47,411		5,708			5,708		53,120	53,120			
100120753	HUTTO	TX		08/25/2023		52,640		565			565		53,205	53,205			
100087636	GONDEN	NLD		09/27/2022		55,219						(7,240)	47,979	53,209	5,230		5,230

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100103330	COLORADO SPRINGS	CO		04/28/2023		54,022		(778)			(778)		53,244	53,244			
100071505	CORONA DEL MAR	CA		10/19/2021		55,144		(1,892)			(1,892)		53,252	53,252			
7200419	PARIS	FRA		04/21/2021		71,777		103,734			103,734		175,510	53,266	(122,244)		(122,244)
100129712	BELLA VISTA	AR		09/29/2023		54,470		(1,126)			(1,126)		53,344	53,344			
100147994	EAGAN	MN		04/10/2024		54,211		(845)			(845)		53,366	53,366			
100142502	CYPRESS	TX		02/08/2024		54,836		(1,463)			(1,463)		53,373	53,373			
100152498	HOMOSASSA	FL		05/17/2024		53,712		(320)			(320)		53,392	53,396		4	4
100132253	GARNER	NC		10/13/2023		51,473		1,931			1,931		53,404	53,404			
100130134	NETHERLANDS	NLD		09/26/2023		54,599						(2,314)	52,285	53,415	1,130		1,130
100102492	PEMBROKE PINES	FL		06/07/2023		54,193		(749)			(749)		53,444	53,444			
100120073	HERRIMAN	UT		08/11/2023		51,867		1,584			1,584		53,451	53,451			
100151049	BOTHELL	WA		05/08/2024		50,027		3,484			3,484		53,510	53,510			
100129229	WINTER PARK	FL		11/03/2023		54,247		(695)			(695)		53,551	53,551			
100152681	MECHANICSBURG	PA		05/17/2024		51,985		1,045			1,045		53,031	53,562		531	531
100088155	MENIFEE	CA		10/25/2022		54,903		(1,277)			(1,277)		53,626	53,626			
100153697	WEST COVINA	CA		05/31/2024		55,457		(1,824)			(1,824)		53,634	53,634			
100144174	FORT WORTH	TX		03/07/2024		53,517		189			189		53,706	53,706			
100138290	MELISSA	TX		12/18/2023		53,583		136			136		53,718	53,718			
100149644	FERRIS	TX		04/26/2024		55,410		(1,686)			(1,686)		53,725	53,725			
100146903	CARROLLTON	TX		03/26/2024		52,927		973			973		53,901	53,904		3	3
100088912	HOMESTEAD	FL		11/15/2022		57,172		(3,214)			(3,214)		53,958	53,958			
100091009	EL MONTE	CA		01/31/2023		55,159		(1,143)			(1,143)		54,016	54,016			
100090598	RODEN	NLD		12/28/2022		55,227						(2,155)	53,072	54,030	958		958
100020036	DENVER	CO		07/30/2018		54,783		(745)			(745)		54,038	54,038			
737034552	HEMET	CA		12/27/2023		49,769		4,398			4,398		54,167	54,167			
3410000520	WATCHUNG	NJ		09/24/2024		54,197							54,197	54,197			
100115441	NATIONAL CITY	CA		07/17/2023		56,830		(2,605)			(2,605)		54,225	54,225			
100144436	LEANDER	TX		03/07/2024		53,978		408			408		54,387	54,390		3	3
100110361	SACRAMENTO	CA		06/30/2023		55,845		(1,450)			(1,450)		54,395	54,395			
100118720	NAPLES	FL		07/25/2023		57,027		(2,611)			(2,611)		54,416	54,416			
100049662	ORLANDO	FL		11/20/2020		56,480		(1,996)			(1,996)		54,484	54,484			
100109107	DOWNEY	CA		06/05/2023		57,374		(2,876)			(2,876)		54,498	54,498			
100139026	WILLIAMSBURG	VA		12/22/2023		55,074		(562)			(562)		54,512	54,512			
100075875	DEN HAAG	NLD		11/24/2021		55,474						1,325	56,799	54,532	(2,267)		(2,267)
730000007	BERKELEY	CA		12/27/2023		(15,993)		70,805			70,805		54,813	54,813			
100149041	MAITLAND	FL		04/19/2024		55,776		(896)			(896)		54,879	54,879			
100065791	PLAINFIELD	NJ		07/28/2021		56,749		(1,713)			(1,713)		55,036	54,963		(74)	(74)
100049562	PHOENIX	AZ		11/20/2020		46,722		8,247			8,247		54,969	54,969			
100090914	WAIPAHU	HI		01/31/2023		53,919		1,102			1,102		55,021	55,021			
100142783	DESTIN	FL		02/08/2024		56,111		(999)			(999)		55,112	55,112			
100033445	DUBLIN	IRL		06/21/2019		57,765		915			915	1,512	60,192	55,144	(2,833)	(2,215)	(5,048)
100080757	PARADISE VALLEY	AZ		03/10/2022		57,084		(1,836)			(1,836)		55,248	55,248			
100116648	PLEASANTON	CA		07/20/2023		(63,118)		118,463			118,463		55,346	55,346			
100141006	HOUSTON	TX		02/20/2024		58,348		(2,901)			(2,901)		55,448	55,448			
100149033	PLANTATION	FL		04/19/2024		57,892		(2,266)			(2,266)		55,627	55,627			
100171243	EAST BRUNSWICK	NJ		10/16/2024		57,366		(1,705)			(1,705)		55,662	55,662			
100024478	NAMPA	ID		09/20/2018		53,496		2,239			2,239		55,735	55,735			
730300891	VAN NUYS	CA		12/27/2023		(11,479)		67,282			67,282		55,803	55,803			
100139092	HOLLYWOOD	FL		12/28/2023		58,045		(2,184)			(2,184)		55,861	55,861			
100129326	MINNEOLA	FL		09/25/2023		54,890		1,034			1,034		55,924	55,924			
100116930	LOS ANGELES	CA		07/20/2023		29,978		25,975			25,975		55,952	55,952			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074150	FULSHEAR	TX		12/09/2021		59,660		(3,672)			(3,672)		55,988	55,988			
100108034	KYLE	TX		05/25/2023		56,751		(711)			(711)		56,040	56,040			
100088190	LOS ANGELES	CA		10/13/2022		58,829		(2,756)			(2,756)		56,073	56,073			
100134894	MEDINA	TN		10/30/2023		55,685		413			413		56,097	56,097			
19337	ST. HELENA	CA		06/05/2019		(22,364)		78,465			78,465		56,100	56,100			
100151213	NORTH CHARLESTON	SC		05/10/2024		57,398		(1,288)			(1,288)		56,110	56,110			
100144570	DENVER	CO		04/26/2024		56,887		(744)			(744)		56,143	56,143			
100062840	CHRISTIANSBURG	VA		07/01/2021		56,873		(703)			(703)		56,170	56,170			
730302067	LOS ANGELES	CA		12/27/2023		(29,627)		85,824			85,824		56,197	56,197			
730102354	LOS ANGELES	CA		12/27/2023		9,698		46,531			46,531		56,230	56,230			
100126901	CHIPLEY	FL		08/30/2023		55,842		425			425		56,266	56,266			
100136445	MERCED	CA		11/20/2023		51,198		5,080			5,080		56,278	56,278			
100117588	KATY	TX		07/20/2023		54,780		1,514			1,514		56,294	56,294			
100142607	FORT SMITH	AR		02/08/2024		57,370		(1,026)			(1,026)		56,344	56,344			
100082069	TWICKENHAM	GBR		03/30/2022		52,560						3,346	55,906	56,354	448		448
100164768	HIGHLAND	UT		08/26/2024		55,031		1,325			1,325		56,355	56,355			
100148532	CHATTANOOGA	TN		04/12/2024		57,333		(815)			(815)		56,518	56,524		7	7
100120000	ITHACA	NY		08/11/2023		55,896		647			647		56,543	56,544			
100103285	FREDERICK	MD		04/27/2023		57,572		(999)			(999)		56,573	56,573			
100148531	CHATTANOOGA	TN		04/12/2024		57,555		(977)			(977)		56,578	56,584		7	7
100102623	MURRIETA	CA		06/22/2023		59,566		(2,963)			(2,963)		56,603	56,603			
100129655	COLTEWAH	TN		09/29/2023		55,973		764			764		56,737	56,737			
100165570	ARCADIA	CA		08/29/2024		57,862		(1,663)			(1,663)		56,199	56,798		599	599
100078047	LAHAINA	HI		01/21/2022		58,975		(2,121)			(2,121)		56,855	56,855			
100116634	LOS ANGELES	CA		07/20/2023		30,078		26,812			26,812		56,891	56,891			
100144152	IRVING	TX		03/07/2024		56,784		175			175		56,958	56,958			
100084629	LYONS	IL		08/02/2022		55,977		1,051			1,051		57,028	57,028			
100120700	MANTECA	CA		08/25/2023		58,062		(1,021)			(1,021)		57,040	57,040			
100142512	GERMANTOWN	MD		02/08/2024		57,690		(634)			(634)		57,056	57,056			
100158133	AUSTIN	TX		07/09/2024		56,392		(214)			(214)		56,178	57,080		902	902
7303005 60	REDWOOD CITY	CA		12/27/2023		9,709		47,383			47,383		57,093	57,093			
100084364	HULL	GBR		06/30/2022		59,074						(5,416)	53,658	57,222	3,565		3,565
100149413	MEBANE	NC		04/24/2024		58,632		(1,166)			(1,166)		57,466	57,466			
100114814	KISSIMMEE	FL		07/10/2023		57,014		484			484		57,497	57,497			
100134938	FORT OGLETHORPE	GA		10/30/2023		55,732		1,775			1,775		57,507	57,507			
100100661	NORTH LAS VEGAS	NV		04/28/2023		55,221		2,293			2,293		57,514	57,514			
100120739	DENVER	CO		08/25/2023		57,107		500			500		57,606	57,606			
100081100	CEDAR PARK	TX		03/18/2022		56,675		969			969		57,644	57,644			
100173361	AUSTIN	TX		10/30/2024		59,253		(1,586)			(1,586)		57,666	57,666			
100011394	VICTORVILLE	CA		12/23/2016		52,742		4,948			4,948		57,690	57,690			
100120080	WOODBRIDGE	NJ		08/11/2023		58,034		(218)			(218)		57,817	57,817			
100109322	SOUTH OGDEN	UT		06/12/2023		59,472		(1,606)			(1,606)		57,866	57,865		(1)	(1)
100163302	SCOTTSDALE	AZ		08/13/2024		57,854		12			12		57,866	57,866			
100088503	HEERLEN	NLD		10/27/2022		58,845						2,720	61,565	57,910	(3,655)		(3,655)
100142735	HOOVER	AL		02/08/2024		59,526		(1,578)			(1,578)		57,948	57,948			
3300003760	CHICAGO	IL		06/23/2022		58,188							58,188	58,188			
100160130	DAWSONVILLE	GA		07/17/2024		59,884		(1,713)			(1,713)		58,171	58,272		101	101
100083446	LIVERPOOL	GBR		05/27/2022		56,198						(1,068)	55,130	58,304	3,174		3,174
730003193	LOS ANGELES	CA		12/27/2023		(33,847)		92,244			92,244		58,397	58,397			
100078362	RANCHO CUCAMONGA	CA		02/10/2022		2,440		1,911			1,911		4,351	58,580		54,229	54,229
100119278	TAMPA	FL		07/31/2023		59,505		(751)			(751)		58,754	58,623		(131)	(131)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100148657	TACOMA	WA		04/15/2024		59,593		(846)			(846)		58,747	58,747			
100115645	STANHOPE	NJ		07/19/2023		61,375		(2,533)			(2,533)		58,842	58,842			
100134615	LAKELAND	FL		10/30/2023		56,150		2,715			2,715		58,865	58,865			
100137112	DICKINSON	TX		11/28/2023		62,236		(3,300)			(3,300)		58,936	58,936			
100120681	SNELLVILLE	GA		08/24/2023		59,513		(506)			(506)		59,008	59,008			
100065204	SANTA CLARA	CA		07/14/2021		59,194		(153)			(153)		59,041	59,035		(7)	(7)
100109075	SARASOTA	FL		06/05/2023		61,030		(1,951)			(1,951)		59,079	59,079			
7300007562	LOS ANGELES	CA		12/27/2023		50,783		8,350			8,350		59,133	59,133			
100076450	COTO DE CAZA	CA		12/23/2021		61,388		(2,121)			(2,121)		59,268	59,268			
7300300788	LOS ANGELES	CA		12/27/2023		(13,164)		72,458			72,458		59,294	59,294			
100109000	ROSELLE	IL		05/31/2023		60,859		(1,552)			(1,552)		59,307	59,307			
100179468	BOTHELL	WA		11/21/2024		59,270		71			71		59,341	59,341			
100107935	DACULA	GA		06/29/2023		62,484		(3,128)			(3,128)		59,356	59,356			
100134671	SAN JOSE	CA		10/30/2023		59,118		242			242		59,360	59,360			
100129563	BENTONVILLE	AR		09/29/2023		59,239		183			183		59,422	59,422			
100145227	UNITED KINGDOM	GBR		03/12/2024		58,497		46			46		58,543	59,422	880		880
100128874	BROOKLYN	NY		09/21/2023		61,327		(1,872)			(1,872)		59,455	59,455			
100136423	VENICE	FL		11/20/2023		58,555		933			933		59,488	59,488			
100138108	ORLANDO	FL		12/14/2023		58,447		1,046			1,046		59,493	59,493			
4020323972	COLLIERVILLE	TN		06/03/2021		77,873		(18,319)			(18,319)		59,554	59,554			
737035054	SAN DIEGO	CA		12/27/2023		32,011		27,615			27,615		59,626	59,626			
100033838	DUBLIN	IRL		06/21/2019		57,225		8,622			8,622	1,618	67,465	59,658	(3,049)	(4,759)	(7,807)
100136284	WOODSTOCK	GA		11/20/2023		59,636		74			74		59,710	59,710			
100081536	BUDA	TX		03/18/2022		58,826		927			927		59,754	59,754			
100134065	FOUNTAIN VALLEY	CA		10/27/2023		61,294		(1,479)			(1,479)		59,815	59,815			
100115719	SCOTTSDALE	AZ		07/20/2023		60,484		(650)			(650)		59,834	59,831		(3)	(3)
100076436	FORT LAUDERDALE	FL		12/23/2021		60,303		(461)			(461)		59,842	59,842			
100076705	DANA POINT	CA		12/30/2021		67,428		(7,428)			(7,428)		60,000	60,000			
100087021	NOVATO	CA		11/04/2022		60,605		(521)			(521)		60,085	60,085			
737033807	CHULA VISTA	CA		12/27/2023		(96,545)		156,631			156,631		60,087	60,087			
100164591	CHARLOTTE	NC		08/21/2024		61,822		(1,700)			(1,700)		60,123	60,123			
100115756	IONE	CA		07/20/2023		61,487		(1,092)			(1,092)		60,395	60,395			
100127685	ORLANDO	FL		09/08/2023		60,730		(302)			(302)		60,428	60,411		(16)	(16)
100168410	WINDERMERE	FL		09/25/2024		61,963		(1,523)			(1,523)		60,440	60,440			
100115664	SOUTH PLAINFIELD	NJ		07/20/2023		61,475		(1,026)			(1,026)		60,448	60,448			
100103581	JACKSONVILLE	FL		05/08/2023		61,654		(1,177)			(1,177)		60,477	60,477			
100075225	GASTONIA	NC		12/01/2021		61,000		(465)			(465)		60,535	60,535			
100141041	REX	GA		02/20/2024		62,691		(2,082)			(2,082)		60,609	60,609			
100161503	FARMINGTON	AR		07/30/2024		61,611		(1,298)			(1,298)		60,313	60,616		304	304
100171960	BENTONVILLE	AR		10/17/2024		62,441		(1,896)			(1,896)		60,545	60,739		194	194
100137541	CHARLOTTE	NC		12/08/2023		62,722		(1,867)			(1,867)		60,855	60,855			
100064731	SOUTH DAYTONA	FL		07/14/2021		64,540		(3,478)			(3,478)		61,062	61,062			
100129347	HUNTINGTON BEACH	CA		09/25/2023		61,575		(482)			(482)		61,093	61,093			
100119431	CHARLOTTESVILLE	VA		07/31/2023		61,190		(64)			(64)		61,125	61,125			
100116419	CORAL GABLES	FL		07/20/2023		45,136		16,144			16,144		61,280	61,280			
100064889	LAS VEGAS	NV		07/14/2021		63,822		(2,542)			(2,542)		61,280	61,280			
100116821	FORT WAYNE	IN		07/20/2023		48,092		13,313			13,313		61,405	61,405			
100110280	JACKSONVILLE	FL		06/30/2023		60,287		1,296			1,296		61,583	61,409		(174)	(174)
100137610	FREDERICK	MD		12/08/2023		57,813		3,961			3,961		61,773	61,543		(230)	(230)
100078693	DIAMOND BAR	CA		02/02/2022		60,820		1,010			1,010		61,830	61,830			
100080778	CORONA DEL MAR	CA		03/15/2022		62,549		(648)			(648)		61,901	61,901			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100117710	KATY	TX		07/20/2023		55,102		6,881			6,881		61,983	61,983			
100065813	WAYNE	NJ		07/23/2021		65,447		(3,337)			(3,337)		62,110	62,110			
100114800	LAKE FOREST	CA		07/10/2023		61,280		881			881		62,161	62,161			
100158146	NOKOMIS	FL		07/09/2024		63,319		(239)			(239)		63,080	62,175		(905)	(905)
100135845	OCEANSIDE	CA		11/10/2023		60,783		1,530			1,530		62,313	62,313			
100139249	LAVEEN	AZ		12/28/2023		64,348		(1,997)			(1,997)		62,351	62,351			
100151796	EAST FALMOUTH	MA		05/10/2024		62,726		(236)			(236)		62,490	62,490			
100136040	NORTH CHESTERFIELD	VA		11/16/2023		62,862		(291)			(291)		62,572	62,665		93	93
100158871	FRANKFORD	DE		07/12/2024		65,479		(2,812)			(2,812)		62,666	62,666			
100079729	LYNWOOD	CA		04/25/2022		63,424		(505)			(505)		62,919	62,919			
100136088	SANTA CRUZ	CA		12/18/2023		65,084		(2,163)			(2,163)		62,921	62,921			
100083439	STOCKPORT	GBR		05/27/2022		60,711						(1,154)	59,557	62,983	3,427		3,427
100137685	PORTLAND	ME		12/08/2023		64,662		(1,650)			(1,650)		63,012	63,012			
100129377	EL PASO	TX		09/26/2023		62,113		915			915		63,028	63,028			
100130116	NETHERLANDS	NLD		09/26/2023		64,879						(2,752)	62,127	63,086	960		960
100062385	ARLINGTON	VA		07/01/2021		64,018		(895)			(895)		63,123	63,123			
100128136	CONYERS	GA		09/11/2023		64,664		(1,517)			(1,517)		63,147	63,147			
100140549	MOORESVILLE	NC		01/19/2024		63,568		(399)			(399)		63,170	63,170			
100109016	MOUNT VERNON	WA		05/31/2023		64,144		(964)			(964)		63,180	63,180			
100109743	FORT PIERCE	FL		06/16/2023		64,500		(1,287)			(1,287)		63,213	63,213			
100144047	APEX	NC		03/07/2024		64,533		(1,317)			(1,317)		63,217	63,217			
730101808	AURORA	CO		12/27/2023		1,554		61,748			61,748		63,302	63,302			
100137523	SHAKOPEE	MN		12/08/2023		64,475		(1,138)			(1,138)		63,337	63,337			
730302686	LOS ANGELES	CA		12/27/2023		(55,249)		118,811			118,811		63,562	63,562			
100163282	DOWNEY	CA		08/13/2024		65,439		(1,861)			(1,861)		63,577	63,577			
100137513	TAMPA	FL		01/11/2024		66,099		(2,470)			(2,470)		63,630	63,630			
730101566	LOS ANGELES	CA		12/27/2023		(225,151)		288,798			288,798		63,647	63,647			
100089253	GARLAND	TX		01/26/2023		64,134		(299)			(299)		63,835	63,835			
100079327	LOS ANGELES	CA		03/17/2022		65,822		(1,973)			(1,973)		63,849	63,849			
100144382	CLERMONT	FL		03/07/2024		65,682		(1,700)			(1,700)		63,982	64,034		52	52
100079570	DUNWOODY	GA		04/25/2022		65,698		(1,645)			(1,645)		64,053	64,053			
100128282	PORTER RANCH	CA		09/14/2023		63,451		639			639		64,089	64,089			
100101522	NEW CARLISLE	OH		04/26/2023		62,031		2,224			2,224		64,254	64,254			
100131982	CAPE CORAL	FL		10/13/2023		64,828		(523)			(523)		64,305	64,305			
100117389	REDONDO BEACH	CA		07/20/2023		51,842		12,728			12,728		64,570	64,570			
100157599	EAST HANOVER	NJ		06/28/2024		66,581		(1,916)			(1,916)		64,665	64,665			
100087265	RIDGEFIELD	NJ		10/25/2022		62,304		2,409			2,409		64,712	64,712			
100129742	UNITED KINGDOM	GBR		09/26/2023		66,823						(3,089)	63,734	64,753	1,019		1,019
100133552	SOUTH OZONE PARK	NY		10/19/2023		67,620		(2,728)			(2,728)		64,891	64,891			
100134684	VICTORVILLE	CA		10/30/2023		66,614		(1,609)			(1,609)		65,005	65,005			
100144118	HOUSTON	TX		03/07/2024		64,571		595			595		65,166	65,166			
100144371	MILTON	GA		03/07/2024		65,508		(336)			(336)		65,171	65,176		4	4
100044105	JACKSONVILLE	FL		08/19/2020		71,370		(482)			(482)		70,889	65,371		(5,518)	(5,518)
100128473	NORTH MIAMI BEACH	FL		09/15/2023		66,369		(948)			(948)		65,421	65,419		(3)	(3)
100131906	BEND	OR		10/13/2023		65,880		(442)			(442)		65,438	65,422		(16)	(16)
100068017	WINTER HAVEN	FL		09/23/2021		68,426		(2,988)			(2,988)		65,438	65,426		(13)	(13)
100135561	PEORIA	AZ		11/13/2023		64,398		1,134			1,134		65,531	65,458		(74)	(74)
730302158	LOS ANGELES	CA		12/27/2023		(46,728)		112,186			112,186		65,458	65,458			
100150601	BUDA	TX		05/03/2024		64,504		976			976		65,481	65,481			
100119479	MANSFIELD	TX		07/31/2023		64,477		1,025			1,025		65,502	65,502			
100078280	LOS GATOS	CA		02/10/2022		66,246		(710)			(710)		65,536	65,536			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100140049	GLEN ALLEN	VA		01/09/2024		67,657		(2,066)			(2,066)		65,591	65,591			
3310033812	BROOKFIELD	IL		04/01/2022		65,652							65,652	65,652			
100153788	SARASOTA	FL		07/10/2024		68,300		(2,487)			(2,487)		65,814	65,814			
730101368	POMONA	CA		12/27/2023		9,626		56,290			56,290		65,917	65,917			
100101890	SOUTHWEST RANCHES	FL		04/06/2023		66,821		(891)			(891)		65,930	65,930			
100078043	RANCHO SANTA MARGARITA	CA		01/21/2022		67,526		(1,476)			(1,476)		66,050	66,050			
100134911	SHELBY	NC		10/30/2023		67,960		(1,762)			(1,762)		66,198	66,198			
100090119	CINCINNATI	OH		01/13/2023		68,801		(2,510)			(2,510)		66,291	66,291			
100100723	HOUSTON	TX		04/28/2023		64,440		1,914			1,914		66,355	66,355			
100107915	NAPLES	FL		06/29/2023		69,360		(2,997)			(2,997)		66,363	66,363			
100136393	ORLANDO	FL		11/20/2023		64,500		1,987			1,987		66,488	66,488			
100135353	CELINA	TX		11/13/2023		66,606		(46)			(46)		66,559	66,559			
100133817	OAKLAND	CA		10/20/2023		69,852		(3,109)			(3,109)		66,743	66,743			
3410000532	MILLBURN	NJ		09/24/2024		66,792							66,792	66,792			
100091974	LONG BEACH	CA		02/07/2023		69,825		(2,972)			(2,972)		66,852	66,852			
100173211	MONROE	NC		10/30/2024		68,733		(1,795)			(1,795)		66,938	66,938			
100170285	ROLESVILLE	NC		10/08/2024		69,506		(2,029)			(2,029)		67,477	67,477			
100057501	SOUTH EAST	GBR		05/31/2021		60,387						15,727	76,114	67,641	(8,473)		(8,473)
100132041	BIRMINGHAM	MI		10/13/2023		68,702		(1,039)			(1,039)		67,663	67,663			
100151559	HEALDSBURG	CA		05/10/2024		69,743		(2,020)			(2,020)		67,723	67,723			
100148821	FRESNO	CA		04/17/2024		69,405		(1,625)			(1,625)		67,780	67,780			
730103378	MONTEBELLO	CA		12/27/2023		(31,415)		99,257			99,257		67,842	67,842			
100137744	MIDLAND	TX		12/08/2023		67,752		281			281		68,033	68,033			
100048906	WEST NEW YORK	NJ		11/20/2020		69,646		(1,558)			(1,558)		68,088	68,088			
100135306	ST SIMONS ISLAND	GA		11/13/2023		67,705		415			415		68,120	68,120			
100142095	PALM DESERT	CA		02/29/2024		68,495		(331)			(331)		68,164	68,164			
100138116	HENDERSON	NC		12/14/2023		69,303		(1,111)			(1,111)		68,192	68,192			
100103763	REISTERSTOWN	MD		05/10/2023		71,428		(3,196)			(3,196)		68,232	68,232			
100150246	WAGENINGEN	NLD		04/29/2024		70,458							70,458	68,643	(1,815)		(1,815)
100116014	BEND	OR		07/20/2023		69,015		(187)			(187)		68,829	68,807		(21)	(21)
100136942	BENTONVILLE	AR		11/28/2023		68,663		176			176		68,839	68,837		(1)	(1)
100153053	OAKDALE	CA		06/27/2024		72,507		(3,665)			(3,665)		68,842	68,842			
100108499	FRESNO	CA		05/25/2023		70,306		(1,415)			(1,415)		68,892	68,892			
100150468	FOLSOM	CA		05/03/2024		67,881		1,041			1,041		68,922	68,922			
100083448	TORQUAY	GBR		05/27/2022		66,519						(1,264)	65,255	69,016	3,761		3,761
100112595	MOUNT LAUREL	NJ		06/29/2023		42,180		26,872			26,872		69,052	69,050		(2)	(2)
100078014	AVALON	NJ		01/12/2022		79,137		(10,033)			(10,033)		69,105	69,105			
100081248	DAYTON	OH		03/18/2022		67,483		1,930			1,930		69,413	69,154		(259)	(259)
100135549	PAYSON	AZ		11/13/2023		71,693		(2,196)			(2,196)		69,497	69,497			
100113321	DALY CITY	CA		06/29/2023		68,676		979			979		69,655	69,655			
100150131	AUSTIN	TX		06/14/2024		71,399		(1,468)			(1,468)		69,931	69,931			
100110520	CHULA VISTA	CA		06/30/2023		69,144		964			964		70,108	70,108			
100090129	LAS VEGAS	NV		01/13/2023		73,381		(2,794)			(2,794)		70,587	70,587			
100137729	DENVER	CO		12/08/2023		72,643		(1,790)			(1,790)		70,853	70,853			
100160068	PAHRUMP	NV		07/17/2024		72,952		(2,353)			(2,353)		70,599	70,857		259	259
100054353	LAKE WORTH	FL		03/23/2021		78,122		(7,126)			(7,126)		70,996	70,995		(1)	(1)
100116773	STATEN ISLAND	NY		07/20/2023		52,381		18,649			18,649		71,030	71,030			
100144227	ST GEORGE	UT		03/07/2024		71,647		(601)			(601)		71,046	71,046			
100130176	CHICAGO	IL		11/15/2023		74,147		(3,084)			(3,084)		71,063	71,063			
100148588	SEMINOLE	FL		04/12/2024		73,406		(2,166)			(2,166)		71,240	71,244		4	4
100090067	HOMESTEAD	FL		01/13/2023		72,267		(1,003)			(1,003)		71,263	71,263			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100168537	BRENTWOOD	CA		09/25/2024		72,796		(1,516)			(1,516)		71,279	71,279			
100136774	BROOKHAVEN	PA		11/27/2023		72,300		(941)			(941)		71,359	71,359			
100174568	BROWNSVILLE	TX		10/31/2024		76,534		(5,099)			(5,099)		71,435	71,435			
100133851	HUNTINGTON BEACH	CA		10/20/2023		72,536		(1,086)			(1,086)		71,450	71,450			
100153359	ACCOMAC	VA		05/30/2024		73,042		(1,568)			(1,568)		71,473	71,473			
730103144	LOS ANGELES	CA		12/27/2023		21,893		49,633			49,633		71,526	71,526			
100139824	UNITED KINGDOM	GBR		12/18/2023		68,755						(570)	68,185	72,004	3,819		3,819
100151463	SAN DIEGO	CA		05/10/2024		73,620		(1,499)			(1,499)		72,121	72,121			
100151100	ARLINGTON	TX		05/08/2024		73,045		(881)			(881)		72,164	72,164			
100152261	DICKINSON	TX		05/17/2024		73,726		(1,465)			(1,465)		72,261	72,261			
100082386	DOWNEY	CA		04/14/2022		75,274		(2,968)			(2,968)		72,306	72,306			
100138338	ANNA	TX		12/18/2023		72,621		(265)			(265)		72,356	72,356			
100076428	BURLINGAME	CA		12/23/2021		75,951		(3,549)			(3,549)		72,402	72,402			
100024859	ROSEVILLE	MI		09/20/2018		67,678		4,855			4,855		72,533	72,533			
100137748	JACKSONVILLE	FL		12/08/2023		67,562		4,995			4,995		72,557	72,557			
730302172	LOS ANGELES	CA		12/27/2023		(8,608)		81,230			81,230		72,622	72,622			
100115340	HONOLULU	HI		07/17/2023		73,550		(644)			(644)		72,907	72,907			
7200353	TAMPA	FL		10/16/2019		73,027							73,027	73,027			
100046303	SALT LAKE CITY	UT		11/25/2020		74,517		(1,482)			(1,482)		73,035	73,035			
3410000497	JERSEY CITY	NJ		09/24/2024		73,166							73,166	73,166			
100136176	CAPE CORAL	FL		12/18/2023		77,199		(3,935)			(3,935)		73,264	73,264			
100149093	SARASOTA	FL		04/19/2024		76,733		(3,417)			(3,417)		73,316	73,316			
100142805	PASADENA	TX		02/08/2024		77,306		(3,989)			(3,989)		73,317	73,317			
100064902	PRESCOTT VALLEY	AZ		07/14/2021		76,863		(3,492)			(3,492)		73,371	73,371			
730101534	RICHMOND	CA		12/27/2023		(46,456)		119,921			119,921		73,465	73,465			
7000028	GAINESVILLE	FL		06/14/2018		73,496							73,496	73,496			
100101526	RALEIGH	NC		04/26/2023		72,428		1,249			1,249		73,677	73,677			
730000005	BERKELEY	CA		12/27/2023		(21,511)		95,210			95,210		73,699	73,699			
100039209	DUBLIN	IRL		09/27/2019		60,056		15,201			15,201	(523)	74,734	73,885	(847)	(2)	(849)
100143867	UNITED KINGDOM	GBR		02/28/2024		72,480							72,480	74,044	1,564		1,564
100138187	SANFORD	NC		12/14/2023		74,128		30			30		74,158	74,158			
100153085	BUCKEYE	AZ		06/27/2024		75,508		(1,339)			(1,339)		74,169	74,169			
100139553	HOLBROOK	MA		12/28/2023		73,557		724			724		74,280	74,280			
3320043823	TABOR CITY	NC		02/27/2023		74,398							74,398	74,398			
100078028	MIROMAR LAKES	FL		01/12/2022		73,334		1,238			1,238		74,572	74,572			
100153337	SANIBEL	FL		05/30/2024		73,686		975			975		74,660	74,660			
100146531	WOODSTOWN	NJ		03/19/2024		78,522		(3,860)			(3,860)		74,663	74,663			
754469	WOODBURY	MN		12/31/2006		74,870							74,870	74,870			
100132069	GAINESVILLE	GA		10/13/2023		75,474		(172)			(172)		75,302	75,190		(112)	(112)
100150661	PORT SAINT LUCIE	FL		05/06/2024		76,925		(1,643)			(1,643)		75,283	75,287		5	5
100135131	DIAMOND BAR	CA		11/03/2023		76,686		(1,268)			(1,268)		75,418	75,418			
100137630	CASA GRANDE	AZ		12/08/2023		74,534		938			938		75,472	75,472			
19080	WEST SPRINGFIELD	MA		07/06/2011		76,918		(1,205)			(1,205)		75,713	75,713			
100168359	HOUSTON	TX		09/25/2024		76,392		(633)			(633)		75,759	75,759			
100162620	LANTANA	TX		08/12/2024		77,894		(2,114)			(2,114)		75,780	75,780			
730101770	SPRING VALLEY	CA		12/27/2023		42,698		33,429			33,429		76,127	76,127			
100011896	NEW YORK	NY		03/08/2017		67,293		9,025			9,025		76,318	76,298		(20)	(20)
100144839	UNITED KINGDOM	GBR		03/12/2024		75,864		(247)			(247)		75,616	76,423	807		807
100135020	WESTMINSTER	CA		10/30/2023		76,436		(7)			(7)		76,429	76,429			
100116482	SAN FRANCISCO	CA		07/20/2023		47,278		29,195			29,195		76,473	76,473			
100137474	WALNUT CREEK	CA		01/11/2024		79,799		(3,253)			(3,253)		76,545	76,545			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100102480	ODESSA	TX		06/07/2023		79,406		(2,850)			(2,850)		76,555	76,555			
100147930	WOODBURY	MN		04/08/2024		74,380		2,433			2,433		76,813	76,813			
100088131	WEST PALM BEACH	FL		10/25/2022		75,019		1,891			1,891		76,910	76,910			
730101050	LOS ANGELES	CA		12/27/2023		(5,322)		82,238			82,238		76,915	76,915			
100140152	RALEIGH	NC		01/09/2024		78,017		(992)			(992)		77,024	77,024			
7200018	APPLETON	WI		12/31/2013		77,241							77,241	77,241			
100145010	UNITED KINGDOM	GBR		03/12/2024		70,761		2,066			2,066		72,827	77,269	3,170	1,273	4,442
100159323	MERCED	CA		07/15/2024		76,071		1,222			1,222		77,292	77,292			
100100463	OVERLAND PARK	KS		04/27/2023		73,012		4,291			4,291		77,303	77,303			
730100532	WINNETKA	CA		12/27/2023		23,711		53,647			53,647		77,359	77,359			
100127576	PFLUGERVILLE	TX		09/08/2023		77,449		(43)			(43)		77,406	77,406			
100136246	RALEIGH	NC		11/20/2023		76,510		908			908		77,418	77,418			
100090859	GRAND PRAIRIE	TX		01/06/2023		79,548		(2,016)			(2,016)		77,532	77,532			
100111494	LA JOLLA	CA		06/29/2023		49,908		28,089			28,089		77,997	77,997			
100140509	TOMBALL	TX		01/19/2024		80,383		(2,228)			(2,228)		78,154	78,154			
100145104	UNITED KINGDOM	GBR		03/12/2024		74,827		251			251		75,078	78,273	3,195		3,195
100082077	TWICKENHAM	GBR		03/30/2022		78,394						4,949	83,343	78,373	(4,970)		(4,970)
100033828	DUBLIN	IRL		06/21/2019		65,701		15,290			15,290	2,052	83,043	78,453	(3,691)	(898)	(4,590)
100141249	ARLINGTON HEIGHTS	IL		01/30/2024		80,536		(1,957)			(1,957)		78,578	78,578			
100065357	ARLINGTON	TX		07/28/2021		80,772		(2,133)			(2,133)		78,639	78,628		(11)	(11)
100137799	MANLIUS	NY		12/08/2023		78,651		(17)			(17)		78,634	78,634			
100079851	FREMONT	CA		04/08/2022		72,779		5,897			5,897		78,675	78,675			
100143590	JAMAICA	NY		02/21/2024		79,838		(1,098)			(1,098)		78,740	78,740			
100118684	SUNNY ISLES BEACH	FL		07/25/2023		82,545		(3,764)			(3,764)		78,781	78,781			
100150946	INDIAN TRAIL	NC		05/08/2024		79,513		(705)			(705)		78,809	78,809			
3410000510	WESTFIELD	NJ		10/09/2024		79,310							79,310	79,310			
100142744	CYPRESS	TX		02/08/2024		80,028		(665)			(665)		79,362	79,362			
100120592	WASHINGTON	DC		08/18/2023		85,776		(6,364)			(6,364)		79,413	79,413			
100168459	ANNA	TX		09/25/2024		82,062		(2,224)			(2,224)		79,838	79,838			
100080854	LOS ANGELES	CA		03/10/2022		71,456		8,458			8,458		79,914	79,914			
100120959	RENO	NV		08/30/2023		79,039		893			893		79,932	79,932			
100130241	ROME	GA		09/28/2023		86,147		(6,025)			(6,025)		80,122	80,122			
100139288	GRAND PRAIRIE	TX		12/28/2023		81,268		(989)			(989)		80,279	80,279			
100039244	CLARE	IRL		09/27/2019		63,751		27,461			27,461	(522)	90,689	80,442	(605)	(9,642)	(10,247)
100167639	MYRTLE BEACH	SC		09/19/2024		80,298		208			208		80,506	80,506			
100078765	MONMOUTH BEACH	NJ		01/31/2022		86,106		(5,511)			(5,511)		80,595	80,595			
3310073202	OCALA	FL		04/12/2024		80,703							80,703	80,703			
100166145	SPRINGFIELD	OR		09/09/2024		78,273		2,478			2,478		80,752	80,752			
100138332	HOUSTON	TX		12/18/2023		81,026		(77)			(77)		80,949	80,949			
100083062	BELVEDERE TIBURON	CA		05/26/2022		63,261		17,711			17,711		80,971	80,971			
100133739	WIMBERLEY	TX		10/23/2023		81,388		(392)			(392)		80,996	80,996		(1)	(1)
100138288	ANNA	TX		12/18/2023		80,927		113			113		81,040	81,040			
100115722	WINTER PARK	FL		07/20/2023		82,714		(1,591)			(1,591)		81,123	81,123			
100089669	ROTTERDAM	NLD		11/29/2022		82,839						(5,340)	77,499	81,328	3,829		3,829
100147825	NORTH LAS VEGAS	NV		04/08/2024		81,577		(199)			(199)		81,377	81,377			
3300003763	CHICAGO	IL		07/28/2022		81,463							81,463	81,463			
0S41073	POCATELLO	ID		07/12/2005		81,597							81,597	81,597			
100133591	CHARLOTTE	NC		10/23/2023		81,752		(145)			(145)		81,607	81,607			
100160103	COCOA	FL		07/17/2024		83,899		(2,714)			(2,714)		81,186	81,695		509	509
100164642	MANTECA	CA		08/21/2024		83,104		(1,392)			(1,392)		81,712	81,712			
730202125	LOS ANGELES	CA		12/27/2023		28,543		53,376			53,376		81,919	81,919			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100049468	HEMPSTEAD	NY		11/20/2020		81,374		595			595		81,969	81,969			
100120296	CLARKSTON	MI		08/18/2023		83,199		(960)			(960)		82,240	82,240			
100153259	FARIBAULT	MN		05/30/2024		83,090		(807)			(807)		82,283	82,283			
100160584	HEMET	CA		07/19/2024		85,679		(3,360)			(3,360)		82,319	82,319			
100158933	MOUTH OF WILSON	VA		07/12/2024		85,142		(2,706)			(2,706)		82,436	82,436			
730000011	BERKELEY	CA		12/27/2023		(26,789)		109,360			109,360		82,571	82,571			
100129494	MOUNT PLEASANT	SC		09/29/2023		83,258		(491)			(491)		82,767	82,767			
100120926	TROUTMAN	NC		08/30/2023		82,932		1			1		82,933	82,933			
100073538	LOS ANGELES	CA		10/26/2021		86,771		(3,816)			(3,816)		82,955	82,955			
100146593	KYLE	TX		03/20/2024		84,117		(1,144)			(1,144)		82,973	82,973			
100079655	HOUSTON	TX		04/08/2022		90,499		(7,517)			(7,517)		82,982	82,982			
100140559	KANNAPOLIS	NC		01/19/2024		85,209		(2,111)			(2,111)		83,098	83,098			
100156304	DAYTON	OH		07/25/2024		85,903		(2,644)			(2,644)		83,260	83,260			
100138334	CHARLOTTE	NC		12/18/2023		82,467		807			807		83,274	83,274			
100082715	NEWPORT	GBR		04/26/2022		80,703						(2,133)	78,570	83,421	4,851		4,851
100139305	LAS VEGAS	NV		12/28/2023		83,095		351			351		83,446	83,446			
100088057	LAS VEGAS	NV		10/25/2022		82,880		750			750		83,630	83,630			
100150711	CAPE CORAL	FL		05/06/2024		85,822		(2,084)			(2,084)		83,737	83,742		5	5
100164200	BUFFALO GROVE	IL		08/21/2024		84,393		(512)			(512)		83,881	83,881			
100074448	RANCHO PALOS VERDES	CA		12/02/2021		88,358		(4,390)			(4,390)		83,968	83,968			
100151204	BROKEN ARROW	OK		05/10/2024		84,157		(167)			(167)		83,990	83,990			
100119501	STOCKTON	CA		07/28/2023		84,398		(229)			(229)		84,169	84,169			
100134924	SEMINOLE	FL		10/30/2023		82,093		2,106			2,106		84,200	84,200			
100158156	CYPRESS	TX		07/09/2024		83,571		674			674		84,245	84,245			
100039195	DUBLIN	IRL		09/27/2019		69,742		16,226			16,226	(607)	85,361	84,292	(1,066)	(3)	(1,069)
100145457	UNITED KINGDOM	GBR		03/12/2024		83,501		(5)			(5)		83,495	84,395	899		899
100136499	MYRTLE BEACH	SC		11/20/2023		76,893		7,609			7,609		84,502	84,502			
100114926	WINTER GARDEN	FL		07/13/2023		81,782		2,828			2,828		84,610	84,610			
100023256	DENVER	CO		08/16/2018		86,404		(1,718)			(1,718)		84,686	84,686			
730103349	ANAHEIM	CA		12/27/2023		(42,751)		127,444			127,444		84,693	84,693			
100147920	DURHAM	NC		04/08/2024		86,007		(1,152)			(1,152)		84,855	84,855			
100118013	LOS ANGELES	CA		07/20/2023		78,923		6,019			6,019		84,942	84,942			
100118987	SCOTTSDALE	AZ		07/27/2023		85,164		149			149		85,313	85,313			
100083895	FREMONT	CA		07/12/2022		85,875		(435)			(435)		85,439	85,439			
100099922	VISTA	CA		03/28/2023		85,371		87			87		85,457	85,457			
100129312	BROOKFIELD	VT		09/25/2023		84,663		817			817		85,480	85,480			
100074467	SPRING LAKE	NJ		12/02/2021		95,631		(10,143)			(10,143)		85,488	85,488			
100074455	LAGUNA NIGUEL	CA		12/02/2021		89,991		(4,491)			(4,491)		85,500	85,500			
100086950	RICHMOND	TX		10/24/2022		89,175		(3,633)			(3,633)		85,542	85,542			
100120071	DURHAM	NC		08/11/2023		86,863		(1,245)			(1,245)		85,618	85,618			
3410000546	FORT MYERS	FL		10/23/2024		85,690							85,690	85,690			
100158650	WESTFIELD	IN		07/10/2024		88,170		(2,367)			(2,367)		85,803	85,728		(75)	(75)
100134404	NETHERLANDS	NLD		10/27/2023		88,912						(3,760)	85,152	85,728	576		576
100138164	MACON	GA		12/14/2023		84,330		1,437			1,437		85,767	85,767			
100132125	PUYALLUP	WA		10/13/2023		85,583		291			291		85,873	85,873			
100120194	DAVIE	FL		08/18/2023		89,070		(3,173)			(3,173)		85,897	85,897			
100078351	PARKLAND	FL		02/10/2022		89,700		(3,678)			(3,678)		86,023	85,989		(34)	(34)
100048952	FILLMORE	CA		11/20/2020		90,709		(4,574)			(4,574)		86,135	86,135			
100141255	ORLAND PARK	IL		01/30/2024		87,133		(892)			(892)		86,241	86,241			
100133570	ATLANTA	GA		10/23/2023		86,978		(708)			(708)		86,270	86,270			
3410000579	ALPHARETTA	GA		10/23/2024		86,309							86,309	86,309			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100139786	UNITED KINGDOM	GBR		12/18/2023		85,156						(684)	84,472	86,407	1,935		1,935
100140129	APEX	NC		01/09/2024		88,437		(1,846)			(1,846)		86,591	86,591			
100135819	MELISSA	TX		11/10/2023		86,569		48			48		86,616	86,616			
100116831	SANFORD	NC		07/20/2023		73,737		12,954			12,954		86,690	86,690			
100129356	PALM SPRINGS	CA		09/25/2023		86,599		182			182		86,780	86,780			
100120063	DENVER	CO		08/11/2023		87,491		(568)			(568)		86,923	86,923			
100117173	PALM BEACH GARDENS	FL		07/20/2023		84,461		2,545			2,545		87,006	87,006			
100068300	ELKHART	IN		08/25/2021		90,230		(3,139)			(3,139)		87,091	87,091			
100135216	SUNSET BEACH	NC		11/08/2023		87,444		(40)			(40)		87,404	87,404			
100136183	HERCULES	CA		12/18/2023		91,108		(3,638)			(3,638)		87,470	87,470			
100078633	LLANDUDNO	GBR		01/26/2022		83,353						9,994	93,347	87,544	(5,803)		(5,803)
100144034	SAN DIEGO	CA		03/07/2024		88,298		(625)			(625)		87,672	87,672			
730000009	BERKELEY	CA		12/27/2023		(25,589)		113,289			113,289		87,700	87,700			
100155866	BELLEVUE	WA		06/18/2024		93,561		(5,806)			(5,806)		87,755	87,755			
100140147	SURF CITY	NC		01/09/2024		89,199		(1,312)			(1,312)		87,888	87,888			
100140618	HASLET	TX		01/19/2024		91,156		(3,199)			(3,199)		87,958	87,958			
100147935	SOUTH LAKE TAHOE	CA		04/08/2024		89,385		(1,340)			(1,340)		88,045	88,045			
730101620	SAN FRANCISCO	CA		12/27/2023		(44,077)		132,280			132,280		88,203	88,203			
100103625	VALRICO	FL		05/08/2023		90,847		(2,543)			(2,543)		88,304	88,304			
100032312	DUBLIN	IRL		06/21/2019		94,677		(4,758)			(4,758)	2,720	92,638	88,416	(4,051)	(172)	(4,223)
100117146	OCEANSIDE	NY		07/20/2023		76,292		12,598			12,598		88,890	88,890			
100128919	GARLAND	TX		09/22/2023		90,800		(1,873)			(1,873)		88,927	88,927			
730003194	OAKLAND	CA		12/27/2023		(25,253)		114,239			114,239		88,985	88,985			
100083929	SANTA CLARITA	CA		07/12/2022		88,047		1,076			1,076		89,123	89,123			
100100219	JACKSONVILLE	FL		03/17/2023		92,343		(3,080)			(3,080)		89,263	89,263			
100127476	MURPHY	NC		09/08/2023		89,762		(462)			(462)		89,300	89,300			
100149589	WEST NEW YORK	NJ		04/26/2024		92,028		(2,580)			(2,580)		89,448	89,448			
100135413	PALM BEACH GARDENS	FL		11/13/2023		90,011		(562)			(562)		89,449	89,449			
100143400	LOS ANGELES	CA		02/16/2024		92,067		(2,600)			(2,600)		89,467	89,467			
100132541	MOUNT PROSPECT	IL		11/03/2023		87,735		1,855			1,855		89,590	89,590			
100115368	PALM COAST	FL		07/17/2023		87,592		2,108			2,108		89,700	89,700			
100082190	ORLANDO	FL		04/14/2022		92,810		(2,967)			(2,967)		89,843	89,842		(2)	(2)
100102095	BROWNS MILLS	NJ		04/14/2023		91,678		(1,821)			(1,821)		89,857	89,857			
100060463	LUCERNE VALLEY	CA		06/01/2021		89,581		390			390		89,971	89,971			
100033785	DUBLIN	IRL		06/21/2019		131,935		(11,272)			(11,272)	1,834	122,498	90,038	751	(33,211)	(32,459)
100144177	ST GEORGE	UT		03/07/2024		88,131		1,913			1,913		90,044	90,044			
100151408	MARION	NC		05/10/2024		92,440		(2,309)			(2,309)		90,131	90,131			
100158155	CONVERSE	TX		07/09/2024		91,921		(1,735)			(1,735)		90,186	90,193		7	7
100144178	CHRISTIANSBURG	VA		03/07/2024		90,437		(185)			(185)		90,253	90,253			
100172327	BAKER	FL		10/23/2024		93,292		(2,900)			(2,900)		90,392	90,392			
100086745	CARROLLTON	TX		09/30/2022		90,585		43			43		90,627	90,627			
100139620	KISSIMMEE	FL		12/28/2023		89,826		1,258			1,258		91,085	91,085			
100144854	UNITED KINGDOM	GBR		03/12/2024		90,122		(345)			(345)		89,778	91,127	1,350		1,350
100150086	TOMBALL	TX		06/14/2024		95,880		(4,688)			(4,688)		91,192	91,192			
100153001	TIGARD	OR		06/27/2024		94,333		(2,494)			(2,494)		91,839	91,839			
100149441	LIBERTY HILL	TX		04/24/2024		90,784		1,281			1,281		92,066	92,066			
100173322	BAKERSFIELD	CA		10/30/2024		96,420		(4,240)			(4,240)		92,179	92,179			
730101412	LOS ANGELES	CA		12/27/2023		11,339		80,975			80,975		92,315	92,315			
100136379	MELISSA	TX		11/20/2023		91,375		954			954		92,329	92,329			
100076822	ST PETERSBURG	FL		12/27/2021		90,625		1,916			1,916		92,541	92,541			
100083026	LOS ANGELES	CA		05/11/2022		81,281		11,269			11,269		92,550	92,550			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100142059	SAN FRANCISCO	CA		02/29/2024		92,705		(145)			(145)		92,560	92,560			
100144085	WESLACO	TX		03/07/2024		92,925		(359)			(359)		92,566	92,566			
730101832	FRESNO	CA		12/27/2023		(42,289)		135,194			135,194		92,905	92,905			
100143066	MIAMI	FL		02/14/2024		94,841		(1,916)			(1,916)		92,925	92,925			
3410000547	FORT MYERS	FL		10/23/2024		93,139							93,139	93,139			
100135092	MYRTLE BEACH	SC		11/01/2023		86,744		6,634			6,634		93,378	93,382		3	3
100127187	KEY WEST	FL		08/30/2023		82,754		10,639			10,639		93,394	93,394			
100043069	GAINESVILLE	FL		05/28/2020		128,771		12,100			12,100		140,871	93,896		(46,975)	(46,975)
100149561	MELISSA	TX		04/26/2024		96,749		(2,745)			(2,745)		94,004	94,004			
100129345	DENTON	TX		09/25/2023		94,015		213			213		94,228	94,228			
100151189	SAVANNAH	GA		05/10/2024		97,548		(3,131)			(3,131)		94,417	94,417			
730301250	LOS ANGELES	CA		12/27/2023		69,517		24,916			24,916		94,433	94,433			
100076804	LAKE HOPATCONG	NJ		12/27/2021		97,719		(3,213)			(3,213)		94,506	94,506			
100128494	NOKOMIS	FL		09/15/2023		95,639		(1,093)			(1,093)		94,546	94,543		(2)	(2)
100114862	ORLANDO	FL		07/10/2023		96,341		(1,530)			(1,530)		94,811	94,778		(33)	(33)
100153198	ORLANDO	FL		05/30/2024		96,988		(2,084)			(2,084)		94,904	94,904			
100031585	IRVINE	CA		03/29/2019		83,498		11,724			11,724		95,222	95,222			
100168185	WALNUT CREEK	CA		09/20/2024		99,836		(4,433)			(4,433)		95,403	95,403			
100134971	SAVANNAH	GA		10/30/2023		91,208		4,284			4,284		95,492	95,492			
100136550	DALLAS	TX		11/20/2023		95,006		725			725		95,731	95,731			
100089704	ZIERIKZEE	NLD		11/29/2022		100,682						(6,622)	94,060	96,031	1,971		1,971
100100750	THORNTON	CO		04/28/2023		100,763		(4,412)			(4,412)		96,351	96,351			
100133880	LEAGUE CITY	TX		10/24/2023		98,618		(2,201)			(2,201)		96,417	96,417			
3410000542	FORT MYERS	FL		10/23/2024		96,447							96,447	96,447			
100151356	ORLANDO	FL		05/10/2024		96,712		(88)			(88)		96,625	96,625			
100088038	DORAL	FL		10/25/2022		98,547		(1,803)			(1,803)		96,743	96,743			
100039173	DUBLIN	IRL		09/27/2019		67,563		31,484			31,484	(661)	98,385	96,834	(1,378)	(173)	(1,551)
100135483	MILLVILLE	DE		11/13/2023		90,491		6,770			6,770		97,261	97,261			
100145139	UNITED KINGDOM	GBR		03/12/2024		97,481		1,753			1,753		99,234	97,625	(1,609)		(1,609)
100115451	RANCHO CUCAMONGA	CA		07/17/2023		98,879		(1,067)			(1,067)		97,812	97,812			
3410000539	NASHVILLE	TN		09/24/2024		97,853							97,853	97,853			
100133885	COCKEYSVILLE	MD		11/29/2023		98,299		(60)			(60)		98,239	98,239			
100135440	STOCKTON	CA		11/13/2023		98,161		171			171		98,332	98,332			
730103185	LOS ANGELES	CA		12/27/2023		(3,214)		101,681			101,681		98,467	98,467			
100113593	WATERFORD	WI		06/29/2023		78,558		19,939			19,939		98,498	98,498			
100117125	FLUSHING	NY		07/20/2023		77,403		21,105			21,105		98,508	98,508			
100120986	FRISCO	TX		08/30/2023		95,692		3,384			3,384		99,076	99,076			
100135901	ARLINGTON	WA		11/13/2023		100,723		(1,477)			(1,477)		99,245	99,245			
100100468	HAPPY VALLEY	OR		04/27/2023		93,317		6,186			6,186		99,503	99,501		(3)	(3)
3410000540	NASHVILLE	TN		09/24/2024		99,841							99,841	99,841			
100128160	GULF SHORES	AL		09/18/2023		93,314		6,573			6,573		99,887	99,887			
100102712	YORKTOWN	VA		06/22/2023		103,224		(3,261)			(3,261)		99,964	99,964			
100142963	HOUSTON	TX		02/09/2024		102,935		(2,954)			(2,954)		99,981	99,987		6	6
100157648	TIMONIUM	MD		06/28/2024		102,518		(2,518)			(2,518)		100,000	100,000			
100156748	WOODLAND	CA		06/26/2024		103,013		(3,013)			(3,013)		100,000	100,000			
7303000034	YUCAIPA	CA		12/27/2023		(28,532)		129,019			129,019		100,487	100,487			
100158134	PHILADELPHIA	PA		07/09/2024		101,730		(213)			(213)		101,517	100,741		(776)	(776)
100162575	PHOENIX	AZ		08/12/2024		102,311		(1,302)			(1,302)		101,009	101,009			
100110103	PALATINE	IL		06/23/2023		104,221		(3,171)			(3,171)		101,050	101,050			
100079234	FORT MYERS BEACH	FL		02/14/2022		103,303		(2,058)			(2,058)		101,246	101,246			
735112806	HAWTHORNE	CA		12/27/2023		92,802		8,562			8,562		101,364	101,364			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100164813	COBBS CREEK	VA		08/26/2024		104,365		(2,999)			(2,999)		101,366	101,366			
100047895	WEARE	NH		11/20/2020		101,837		(80)			(80)		101,757	101,758		1	1
100142579	MIRAMAR	FL		02/08/2024		101,662		335			335		101,997	101,997			
100164761	NEWBERRY	FL		08/26/2024		99,055		3,004			3,004		102,060	102,060			
100137727	SALT LAKE CITY	UT		12/08/2023		104,330		(2,268)			(2,268)		102,062	102,062			
100133518	MILFORD	MA		10/19/2023		103,458		(1,354)			(1,354)		102,104	102,104			
100100903	PLANO	IL		04/28/2023		102,640		(482)			(482)		102,158	102,158			
100150651	SAN ANTONIO	TX		05/06/2024		102,616		(1,037)			(1,037)		101,579	102,174		595	595
3310063466	BROOKLYN	NY		01/09/2024		102,226							102,226	102,226			
100132763	FREEPORT	NY		11/03/2023		99,558		2,739			2,739		102,296	102,296			
100143137	SANTA ROSA BEACH	FL		02/16/2024		104,003		(1,539)			(1,539)		102,464	102,464			
3410000541	NASHVILLE	TN		09/24/2024		102,704							102,704	102,704			
100146944	ROYSE CITY	TX		03/26/2024		105,721		(3,519)			(3,519)		102,202	102,838		637	637
100031122	HAMPTON TWP	NJ		03/29/2019		96,330		6,736			6,736		103,066	103,066			
100144401	LAKELAND	FL		03/07/2024		103,635		(673)			(673)		102,962	103,112		150	150
3310064204	FREEPORT	NY		12/07/2023		103,335							103,335	103,335			
100163110	LEXINGTON	KY		08/13/2024		107,629		(3,932)			(3,932)		103,697	103,697			
100135453	MYRTLE BEACH	SC		11/13/2023		93,507		10,302			10,302		103,809	103,809			
100078438	DANVILLE	CA		01/21/2022		111,298		(7,350)			(7,350)		103,947	103,947			
100128726	MIDDLETOWN	DE		09/21/2023		104,451		(493)			(493)		103,958	103,958			
100119594	CORONA	CA		07/31/2023		105,694		(1,687)			(1,687)		104,007	104,007			
100158274	UNITED KINGDOM	GBR		07/09/2024		89,261		16,251			16,251		105,512	104,012	(1,500)		(1,500)
100029180	ESTERO	FL		10/26/2018		90,791		13,512			13,512		104,304	104,304			
100083420	APPINGEDAM	NLD		05/27/2022		107,618						(2,983)	104,635	104,364	(271)		(271)
100144864	UNITED KINGDOM	GBR		03/12/2024		100,764		(524)			(524)		100,240	104,513	4,273		4,273
100144865	UNITED KINGDOM	GBR		03/12/2024		100,790		(550)			(550)		100,240	104,513	4,273		4,273
100155312	WILMINGTON	NC		07/19/2024		108,331		(3,811)			(3,811)		104,520	104,520			
100137691	RALEIGH	NC		12/08/2023		102,474		2,054			2,054		104,528	104,528			
100153213	MONTEBELLO	CA		05/30/2024		98,635		5,506			5,506		104,142	104,634		493	493
100135811	GALLATIN	TN		11/10/2023		101,218		3,682			3,682		104,900	104,900			
100149429	NORTH CHESTERFIELD	VA		04/24/2024		107,099		(2,127)			(2,127)		104,971	104,971			
100120889	KISSIMMEE	FL		08/30/2023		103,948		1,149			1,149		105,097	105,097			
100137152	CORAL SPRINGS	FL		11/28/2023		107,061		(1,948)			(1,948)		105,113	105,113			
100139577	JACKSONVILLE	FL		12/28/2023		107,786		(2,587)			(2,587)		105,200	105,200			
100076333	BLUFFTON	SC		01/07/2022		109,760		(4,553)			(4,553)		105,207	105,206		(1)	(1)
100120365	MIAMI SHORES	FL		08/18/2023		105,908		(135)			(135)		105,774	105,774			
19136	WESTMONT	IL		12/21/2011		106,374		(513)			(513)		105,861	105,861			
100108056	ST AUGUSTINE	FL		05/25/2023		103,228		2,800			2,800		106,028	106,028			
100135574	FORT WORTH	TX		11/13/2023		106,894		(770)			(770)		106,124	106,124			
730300872	RIVERSIDE	CA		12/27/2023		(21,094)		127,434			127,434		106,340	106,340			
100099932	FONTANA	CA		03/28/2023		109,777		(3,392)			(3,392)		106,385	106,385			
100137821	ANAHEIM	CA		12/08/2023		106,729		(338)			(338)		106,390	106,390			
730302389	SACRAMENTO	CA		12/27/2023		(70,169)		176,642			176,642		106,473	106,473			
100127583	JACKSONVILLE	FL		09/08/2023		108,371		(1,749)			(1,749)		106,622	106,622			
100143315	SAN ANTONIO	TX		02/16/2024		107,050		(418)			(418)		106,632	106,632			
100117148	ARCADIA	CA		07/20/2023		102,525		4,110			4,110		106,634	106,634			
100064802	JERSEY CITY	NJ		07/14/2021		111,911		(5,241)			(5,241)		106,670	106,669		(1)	(1)
100110231	AUBREY	TX		06/30/2023		106,401		315			315		106,716	106,716			
100115688	AUBREY	TX		07/20/2023		105,277		1,447			1,447		106,724	106,724			
100121062	NETHERLANDS	NLD		08/28/2023		108,735						(2,187)	106,548	107,016	467		467
100142776	CELINA	TX		02/08/2024		109,432		(2,401)			(2,401)		107,031	107,031			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100115847	HIALEAH	FL		07/20/2023		107,307		(214)			(214)		107,093	107,091		(2)	(2)
100150278	WEERT	NLD		04/29/2024		106,247							106,247	107,242	994		994
100164598	SACRAMENTO	CA		08/21/2024		108,825		(1,503)			(1,503)		107,322	107,322			
100161655	TILBURG	NLD		07/29/2024		107,494							107,494	107,409	(85)		(85)
100011382	SANTA MONICA	CA		12/23/2016		93,458		14,302			14,302		107,760	107,760			
100017377	UPPER MARLBORO	MD		04/26/2018		108,918		(1,074)			(1,074)		107,844	107,836		(8)	(8)
100139191	ARLINGTON	TX		12/28/2023		109,287		(1,402)			(1,402)		107,885	107,885			
100131801	MIDWEST CITY	OK		10/06/2023		110,225		(1,541)			(1,541)		108,684	108,681		(3)	(3)
100078625	HOOGEZAND-SAPPEMEER	NLD		01/26/2022		112,586						2,071	114,657	109,181	(5,475)		(5,475)
100162690	SURF CITY	NC		08/12/2024		108,024		1,245			1,245		109,269	109,269			
100135279	GLENDALE	AZ		11/08/2023		97,311		12,106			12,106		109,417	109,417			
100139181	ANTIOCH	TN		12/28/2023		111,247		(1,802)			(1,802)		109,445	109,445			
100159443	LANCASTER	CA		07/15/2024		112,005		(2,463)			(2,463)		109,541	109,541			
100145857	TOMS RIVER	NJ		03/15/2024		112,881		(3,148)			(3,148)		109,732	109,732			
100156654	FULLERTON	CA		06/24/2024		112,821		(2,854)			(2,854)		109,967	109,967			
100129426	CHULA VISTA	CA		09/29/2023		110,689		(655)			(655)		110,034	110,034			
100076993	MORGAN CITY	LA		01/03/2022		113,282		(3,206)			(3,206)		110,076	110,076			
100115952	BUDD LAKE	NJ		07/20/2023		111,311		(1,119)			(1,119)		110,192	110,192			
730007550	BEVERLY HILLS	CA		12/27/2023		94,983		15,371			15,371		110,354	110,354			
100117177	LA MESA	CA		07/20/2023		91,625		18,940			18,940		110,565	110,565			
100132568	VALPARAISO	IN		11/03/2023		108,944		1,665			1,665		110,608	110,608			
100030381	HUMBLE	TX		12/20/2018		109,515		1,146			1,146		110,661	110,661			
100134963	SAN DIEGO	CA		10/30/2023		110,332		756			756		111,088	111,088			
100129337	LA MESA	CA		09/25/2023		110,399		1,300			1,300		111,699	111,699			
100140089	DENTON	TX		01/09/2024		114,586		(2,866)			(2,866)		111,720	111,720			
100013400	TEMPE	AZ		05/25/2017		96,240		15,688			15,688		111,928	111,928			
100083875	CHANDLER	AZ		07/12/2022		111,937		62			62		111,999	111,999			
100102898	MIAMI	FL		06/22/2023		115,920		(3,768)			(3,768)		112,152	112,152			
100084758	KEY WEST	FL		08/02/2022		113,799		(1,586)			(1,586)		112,212	112,212			
730301921	SAN GABRIEL	CA		12/27/2023		(30,380)		142,941			142,941		112,561	112,561			
100061880	ROSWELL	NM		07/01/2021		114,185		(1,558)			(1,558)		112,627	112,627			
403050537	JACKSONVILLE	FL		06/28/2024		118,301		(5,471)			(5,471)		112,830	112,830			
100151243	LOS ANGELES	CA		05/10/2024		115,055		(2,048)			(2,048)		113,007	113,007			
100161719	WINTER GARDEN	FL		07/30/2024		116,528		(3,290)			(3,290)		113,237	113,237			
100133573	MOORPARK	CA		10/23/2023		113,853		(528)			(528)		113,325	113,325			
100077888	GORREDIJK	NLD		12/29/2021		118,554						3,110	121,664	113,491	(8,173)		(8,173)
100150585	SEVIERVILLE	TN		05/03/2024		114,669		(1,136)			(1,136)		113,533	113,533			
100153680	FOREST HILLS	NY		05/31/2024		114,291		(727)			(727)		113,564	113,564			
100074374	STADSKANAAL	NLD		11/16/2021		112,400						5,120	117,520	113,601	(3,918)		(3,918)
100060330	GREATER LONDON	GBR		06/30/2021		107,149						20,110	127,259	113,635	(13,623)		(13,623)
100140028	NORTH RICHLAND HILLS	TX		01/09/2024		116,405		(2,758)			(2,758)		113,647	113,647			
100153305	SEVIERVILLE	TN		05/30/2024		114,989		(1,254)			(1,254)		113,735	113,735			
100101833	LAKEWOOD	CO		04/06/2023		113,730		363			363		114,093	114,093			
100163040	FORT WORTH	TX		08/13/2024		118,900		(4,580)			(4,580)		114,320	114,320			
100145098	UNITED KINGDOM	GBR		03/12/2024		112,593		41			41		112,634	114,324	1,690		1,690
100148405	MORRISTOWN	TN		04/12/2024		109,939		4,630			4,630		114,568	114,568			
730300793	BUENA PARK	CA		12/27/2023		(25,438)		140,015			140,015		114,577	114,577			
4020122468	CHICAGO	IL		03/12/2021		165,940		(51,308)			(51,308)		114,632	114,632			
100087429	BRYN MAWR	PA		10/25/2022		101,853		12,897			12,897		114,750	114,750			
100085142	DUDLEY	GBR		07/29/2022		120,278						(10,288)	109,990	114,751	4,761		4,761
100143157	KISSIMMEE	FL		02/16/2024		117,177		(2,400)			(2,400)		114,777	114,777			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145339	UNITED KINGDOM	GBR		03/12/2024		114,055		(966)			(966)		113,089	114,817	1,728		1,728
100143931	LAKE FOREST	CA		02/29/2024		118,985		(4,071)			(4,071)		114,914	114,914			
100088838	BATTLE GROUND	WA		11/15/2022		115,508		(541)			(541)		114,967	114,967			
100164304	GLENDALE	AZ		08/21/2024		117,413		(2,188)			(2,188)		115,225	115,225			
100110618	MODESTO	CA		06/30/2023		118,628		(3,258)			(3,258)		115,371	115,262		(109)	(109)
100164347	WESLEY CHAPEL	FL		08/21/2024		116,759		(1,119)			(1,119)		115,640	115,640			
100103382	PASADENA	CA		06/16/2023		117,616		(1,799)			(1,799)		115,817	115,817			
100110357	GARLAND	TX		06/30/2023		116,327		(459)			(459)		115,868	115,826		(42)	(42)
100074364	SANTA BARBARA	CA		11/19/2021		123,184		(7,216)			(7,216)		115,967	115,967			
100091975	STOCKTON	CA		02/07/2023		117,688		(1,615)			(1,615)		116,073	116,072		(1)	(1)
100011736	EXCELSIOR SPRINGS	MO		03/08/2017		93,277		23,014			23,014		116,291	116,291			
100135318	ARGYLE	TX		11/13/2023		117,203		(791)			(791)		116,412	116,356		(56)	(56)
100136940	AUBURN	GA		11/28/2023		116,369		303			303		116,672	116,647		(25)	(25)
100129278	MARANA	AZ		09/25/2023		116,304		407			407		116,710	116,710			
100090956	LONG BEACH	CA		01/31/2023		120,684		(3,798)			(3,798)		116,886	116,886			
3410000570	NASHVILLE	TN		10/17/2024		117,135							117,135	117,135			
100043055	ARVADA	CO		05/28/2020		114,284		2,901			2,901		117,185	117,185			
100133196	KISSIMMEE	FL		11/29/2023		118,827		(1,355)			(1,355)		117,471	117,471			
730003211	MEDFORD	OR		12/27/2023		(66,012)		183,617			183,617		117,605	117,605			
100118823	STATESVILLE	NC		08/30/2023		126,376		(8,595)			(8,595)		117,781	117,780		(1)	(1)
100038966	DUBLIN	IRL		09/27/2019		90,834		31,977			31,977	(852)	121,959	117,951	(2,385)	(1,623)	(4,008)
100083444	GUILDFORD	GBR		05/27/2022		117,385						(2,162)	115,223	118,032	2,809		2,809
100135514	MURFREESBORO	TN		11/13/2023		118,375		(284)			(284)		118,091	118,038		(53)	(53)
100148043	WINCHESTER	CA		04/10/2024		120,090		(1,775)			(1,775)		118,315	118,315			
100157993	WOODLAND HILLS	CA		07/09/2024		119,480		(920)			(920)		118,561	118,561			
100149548	STUART	FL		04/26/2024		119,248		(662)			(662)		118,586	118,586			
100135273	MORRISVILLE	NC		11/08/2023		116,451		2,306			2,306		118,757	118,757			
100119889	PARKER	CO		08/10/2023		119,312		(450)			(450)		118,862	118,862			
100120540	LUTZ	FL		08/18/2023		124,006		(5,114)			(5,114)		118,893	118,893			
100034129	KERRY	IRL		06/21/2019		101,461		9,677			9,677	3,184	114,322	119,010	5,104	(416)	4,688
100149491	MURRIETA	CA		04/24/2024		123,200		(4,102)			(4,102)		119,098	119,098			
754764	PLUM BOROUGH	PA		12/31/2006		119,136							119,136	119,136			
100142966	FORT WORTH	TX		02/09/2024		123,399		(3,800)			(3,800)		119,599	119,561		(38)	(38)
100161124	DURHAM	NC		07/24/2024		122,946		(3,021)			(3,021)		119,925	119,925			
100086775	RANCHO PALOS VERDES	CA		10/04/2022		103,761		16,227			16,227		119,988	119,988			
7200420	PARIS	FRA		12/15/2020		153,154							153,154	120,206	(32,949)		(32,949)
100132300	HUNTER	NY		10/13/2023		119,943		618			618		120,561	120,561			
100083324	AMERSFOORT	NLD		05/27/2022		125,128						(3,442)	121,686	120,735	(951)		(951)
100133644	COLTEWAH	TN		10/23/2023		120,394		884			884		121,278	121,201		(77)	(77)
100135631	BRICK	NJ		11/09/2023		119,404		2,028			2,028		121,431	121,431			
100120192	SANTA CLARITA	CA		08/18/2023		123,863		(2,175)			(2,175)		121,689	121,689			
730301626	FAIRFIELD	CA		12/27/2023		(32,641)		154,524			154,524		121,883	121,883			
100026378	SUN CITY WEST	AZ		09/26/2018		110,814		12,081			12,081		122,895	122,547		(348)	(348)
100143058	EDINBURG	TX		02/14/2024		129,938		(6,806)			(6,806)		123,132	123,132			
100151562	MC KINNEY	TX		05/10/2024		126,670		(3,396)			(3,396)		123,274	123,274			
100014034	TEXAS CITY	TX		05/25/2017		120,618		20,633			20,633		141,251	123,307		(17,944)	(17,944)
100114844	FULSHEAR	TX		07/10/2023		119,684		3,868			3,868		123,552	123,552			
100136300	HARKER HEIGHTS	TX		11/20/2023		113,068		10,607			10,607		123,675	123,675			
100152637	DENTON	TX		05/17/2024		123,035		566			566		123,601	123,735		134	134
100110262	AUSTIN	TX		06/30/2023		126,673		(2,849)			(2,849)		123,824	123,824			
100090567	ALKMAAR	NLD		12/28/2022		128,181						(4,999)	123,182	123,931	749		749

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
730101704	VALLEJO	CA		12/27/2023		42,898		166,885			166,885		123,987	123,987			
735084908	GARDENA	CA		12/27/2023		113,513		10,553			10,553		124,066	124,066			
100084119	POMPANO BEACH	FL		08/12/2022		125,001		(616)			(616)		124,385	124,385			
100154610	NORTH OGDEN	UT		06/14/2024		126,645		(2,114)			(2,114)		124,532	124,532			
100129250	WESTBROOK	CT		11/03/2023		124,979		(322)			(322)		124,657	124,657			
100029932	BARRINGTON HILLS	IL		12/20/2018		125,160		(376)			(376)		124,785	124,785			
100115726	WASHINGTON	DC		07/20/2023		127,340		(2,072)			(2,072)		125,268	125,198		(69)	(69)
100164537	MABLETON	GA		08/21/2024		126,720		(1,307)			(1,307)		125,413	125,413			
100147677	PASADENA	MD		04/04/2024		130,259		(4,644)			(4,644)		125,616	125,616			
100164778	BURLINGTON	WI		08/26/2024		128,795		(2,960)			(2,960)		125,834	125,834			
100173845	ABILENE	TX		10/31/2024		132,224		(6,326)			(6,326)		125,898	125,898			
3340071140	PHILADELPHIA	PA		04/05/2024		126,403							126,403	126,403			
100144336	RICHMOND	VA		03/07/2024		126,362		219			219		126,581	126,590		9	9
3310053856	WOODLAND PARK	CO		08/31/2023		126,765							126,765	126,765			
7200429	SPRING HILL	TN		03/08/2021		126,867							126,867	126,867			
100136149	CHULA VISTA	CA		12/18/2023		133,402		(6,000)			(6,000)		127,402	127,402			
100129505	DAVIS	CA		09/29/2023		129,735		(2,328)			(2,328)		127,407	127,406		(1)	(1)
100140615	GRAHAM	NC		01/19/2024		127,179		263			263		127,442	127,442			
3310039899	CAMBRIDGE	MA		08/08/2022		127,502							127,502	127,502			
100119640	WEST CHESTER	OH		08/04/2023		132,337		(4,819)			(4,819)		127,518	127,518			
100131610	COCOA BEACH	FL		10/06/2023		126,699		1,498			1,498		128,197	128,197			
18529	ATLANTA	GA		09/22/2005		128,369							128,369	128,369			
100137945	JENSEN BEACH	FL		12/13/2023		120,743		7,737			7,737		128,480	128,480			
100025253	LAKELAND	FL		09/20/2018		109,591		28,081			28,081		137,673	129,332		(8,341)	(8,341)
100065473	LOVELAND	CO		07/28/2021		133,495		(4,102)			(4,102)		129,392	129,339		(53)	(53)
100120709	PONDER	TX		08/25/2023		132,145		(2,629)			(2,629)		129,515	129,515			
100143380	SIMI VALLEY	CA		02/16/2024		129,179		1,336			1,336		130,515	130,059		(456)	(456)
100102163	LANHAM	MD		04/14/2023		130,761		(381)			(381)		130,380	130,380			
100138259	MIDDLEFIELD	OH		12/15/2023		131,949		(659)			(659)		131,290	130,830		(460)	(460)
100158529	LARGO	FL		07/10/2024		139,755		(8,775)			(8,775)		130,980	130,980			
100115570	MODESTO	CA		07/19/2023		134,913		(3,240)			(3,240)		131,673	131,673			
100137206	EL PASO	TX		11/28/2023		142,677		(10,678)			(10,678)		131,999	131,998		(1)	(1)
100033519	DUBLIN	IRL		06/21/2019		122,317		14,665			14,665	3,664	140,645	132,220	(7,769)	(656)	(8,425)
100171922	CONCORD	CA		10/17/2024		135,105		(3,862)			(3,862)		131,243	132,306		1,062	1,062
100118827	JURUPA VALLEY	CA		08/30/2023		137,448		(4,935)			(4,935)		132,513	132,513			
4020321907	HOUSTON	TX		06/03/2021		144,056		(11,475)			(11,475)		132,581	132,581			
100136229	DUARTE	CA		11/20/2023		136,590		(3,819)			(3,819)		132,771	132,771			
100100389	HUDSON	NY		04/27/2023		107,808		25,192			25,192		133,000	133,000			
100159458	PFLUGERVILLE	TX		07/15/2024		137,469		(4,142)			(4,142)		133,327	133,327			
100115786	ANNA	TX		07/20/2023		134,488		(792)			(792)		133,696	133,696			
100064776	AVENAL	CA		07/14/2021		140,649		(6,811)			(6,811)		133,838	133,837		(2)	(2)
100090849	MORRO BAY	CA		01/06/2023		139,194		(5,216)			(5,216)		133,977	133,977			
100117139	BROOKLYN	NY		07/20/2023		113,439		20,643			20,643		134,082	134,082			
3310050097	CHILLICOTHE	OH		04/27/2023		134,244							134,244	134,244			
100109356	FAIRFAX	VA		06/12/2023		138,145		(3,690)			(3,690)		134,455	134,455			
100143050	MANOR	TX		02/14/2024		143,336		(8,623)			(8,623)		134,713	134,713			
100119241	CLEARWATER BEACH	FL		07/31/2023		135,887		(534)			(534)		135,353	135,353			
100135298	NEW PORT RICHEY	FL		11/13/2023		135,503		161			161		135,663	135,663			
100080303	ZIERIKZEE	NLD		02/22/2022		143,976						3,432	147,408	135,888	(11,520)		(11,520)
100139692	UNITED KINGDOM	GBR		12/18/2023		133,940						(1,076)	132,864	135,896	3,032		3,032
3310029034	WARREN	NJ		12/28/2021		135,907							135,907	135,907			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100143500	CENTENNIAL	CO		02/21/2024		138,587		(2,655)			(2,655)		135,932	135,932			
100132053	POMPANO BEACH	FL		10/13/2023		126,056		9,915			9,915		135,971	135,969		(2)	(2)
100087194	NEW ORLEANS	LA		10/25/2022		128,352		7,651			7,651		136,003	136,003			
100145658	UNITED KINGDOM	GBR		03/12/2024		136,986							136,987	136,066	(921)		(921)
100145653	UNITED KINGDOM	GBR		03/12/2024		136,886		100			100		136,987	136,066	(921)		(921)
100145660	UNITED KINGDOM	GBR		03/12/2024		136,963		23			23		136,987	136,066	(921)		(921)
730007553	SHERMAN OAKS	CA		12/27/2023		119,526		16,545			16,545		136,071	136,071			
100084320	ROOSENDAAL	NLD		06/30/2022		138,205						(7,280)	130,925	136,215	5,289		5,289
100145210	UNITED KINGDOM	GBR		03/12/2024		131,458		(713)			(713)		130,745	136,314	5,570		5,570
100152845	LAKE ELSINORE	CA		05/22/2024		138,767		(1,101)			(1,101)		137,666	137,666			
100074365	SANTA BARBARA	CA		11/19/2021		148,124		(9,795)			(9,795)		138,329	138,329			
7200637	PRINCETON	NJ		10/04/2023		138,343							138,343	138,343			
730300786	LOS ANGELES	CA		12/27/2023		6,652		132,178			132,178		138,829	138,829			
100082720	BIRMINGHAM	GBR		04/26/2022		134,927						(3,566)	131,361	139,470	8,109		8,109
100159300	DUNEDIN	FL		07/15/2024		143,262		(3,595)			(3,595)		139,667	139,667			
100149075	NAPLES	FL		04/19/2024		142,425		(2,609)			(2,609)		139,816	139,816			
100142278	CLIFFSIDE PARK	NJ		03/15/2024		145,560		(4,794)			(4,794)		140,765	140,765			
100101623	SEMINOLE	FL		04/26/2023		144,896		(3,909)			(3,909)		140,987	140,987			
100165361	LITTLE ELM	TX		08/29/2024		145,109		(4,048)			(4,048)		141,062	141,062			
100132790	YUCCA VALLEY	CA		11/03/2023		142,307		(1,190)			(1,190)		141,117	141,117			
100061553	HELMOND	NLD		06/30/2021		142,940						10,594	153,534	141,408	(12,126)		(12,126)
100109737	DALLAS	TX		06/16/2023		143,675		(2,169)			(2,169)		141,506	141,506			
100090115	SAN MARCOS	CA		01/13/2023		146,686		(5,099)			(5,099)		141,587	141,587			
3320045585	UNIVERSITY HEIGHTS	OH		02/27/2023		141,746							141,746	141,746			
100137722	RALEIGH	NC		12/08/2023		140,764		1,565			1,565		142,328	142,328			
100083437	NEWPORT	GBR		05/27/2022		142,161						(2,618)	139,543	142,923	3,379		3,379
100030910	KINGS POINT	NY		04/09/2019		130,599		12,325			12,325		142,924	142,924			
100142700	GREEN COVE SPRINGS	FL		02/08/2024		142,661		442			442		143,103	143,103			
100132413	HOOVER	AL		11/03/2023		139,632		3,905			3,905		143,538	143,538			
100043946	FARMINGDALE	NY		08/19/2020		146,708		(3,138)			(3,138)		143,570	143,570			
100119243	ELKTON	MD		07/31/2023		142,385		1,340			1,340		143,725	143,725			
100140338	ROSHARON	TX		01/18/2024		144,336		(440)			(440)		143,896	143,896			
100117144	WOODSIDE	NY		07/20/2023		106,546		37,483			37,483		144,029	144,029			
100136353	COTTAGE GROVE	MN		11/20/2023		147,849		(2,385)			(2,385)		145,464	145,464			
100147892	ROSEVILLE	CA		04/08/2024		145,500		441			441		145,942	145,942			
100109063	MIDDLETON	ID		06/05/2023		148,765		(2,770)			(2,770)		145,995	145,995			
100145472	UNITED KINGDOM	GBR		03/12/2024		140,529		(457)			(457)		140,072	146,037	5,965		5,965
100164352	SAINT AUGUSTINE	FL		08/21/2024		151,593		(5,305)			(5,305)		146,288	146,288			
100083236	CORONA	CA		05/10/2022		147,367		(743)			(743)		146,623	146,623			
100102785	STATEN ISLAND	NY		06/22/2023		150,724		(3,962)			(3,962)		146,762	146,762			
100162667	MERCED	CA		08/12/2024		144,152		3,253			3,253		147,405	147,405			
100078459	MT PLEASANT	SC		01/25/2022		143,923		3,693			3,693		147,616	147,616			
100133887	NILES	IL		11/29/2023		147,975		(264)			(264)		147,711	147,711			
100116879	KISSIMMEE	FL		07/20/2023		132,542		15,645			15,645		148,187	148,187			
100065948	VALKENBURG AAN DE GEUL	NLD		07/30/2021		145,057						10,308	155,365	148,559	(6,806)		(6,806)
100100820	NORTH LAS VEGAS	NV		04/28/2023		155,289		(6,483)			(6,483)		148,806	148,806			
100128209	HENDERSON	NV		09/18/2023		149,094		450			450		149,543	149,543			
18771	MYRTLE BEACH	SC		06/23/2008		150,846		(769)			(769)		150,078	150,078			
100144941	UNITED KINGDOM	GBR		03/12/2024		151,279		377			377		151,656	150,094	(1,562)		(1,562)
100144353	LAS VEGAS	NV		03/07/2024		151,243		(631)			(631)		150,612	150,612			
100034591	KILDARE	IRL		06/21/2019		147,632		6,075			6,075	4,230	157,937	150,941	(6,915)	(80)	(6,996)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100087599	ROTTERDAM	NLD		09/27/2022		149,112						(22,806)	126,306	151,037	24,731		24,731
100151917	ANN ARBOR	MI		07/10/2024		157,223		(5,352)			(5,352)		151,871	151,871			
100116131	SAN FRANCISCO	CA		07/20/2023		125,533		26,456			26,456		151,989	151,989			
100127587	RALEIGH	NC		09/08/2023		154,104		(2,047)			(2,047)		152,056	152,056			
100148191	KISSIMMEE	FL		04/12/2024		157,476		(5,245)			(5,245)		152,230	152,230			
100082588	EL DORADO HILLS	CA		04/14/2022		157,028		(4,741)			(4,741)		152,287	152,287			
100161544	AUBURN	AL		07/30/2024		153,303		(1,175)			(1,175)		152,128	152,421	293		293
100120720	RUSKIN	FL		08/25/2023		150,851		1,631			1,631		152,482	152,482			
100072018	SANTA BARBARA	CA		11/19/2021		153,183		(236)			(236)		152,947	152,947			
100158803	SMITHVILLE	TN		07/10/2024		158,785		(5,779)			(5,779)		153,006	153,006			
100135553	BUDA	TX		11/13/2023		152,196		830			830		153,026	153,026			
100116022	NASHVILLE	GA		07/20/2023		151,626		1,825			1,825		153,451	153,451			
100150808	GLEN MILLS	PA		05/08/2024		159,363		(5,552)			(5,552)		153,810	153,810			
100120775	MURRIETA	CA		08/25/2023		155,282		(1,451)			(1,451)		153,831	153,831			
100163895	LAKE FOREST	CA		09/27/2024		157,403		(3,443)			(3,443)		153,960	153,960			
100076038	LAKE HAVASU CITY	AZ		01/07/2022		157,853		(3,569)			(3,569)		154,285	154,285			
100141979	GRANITE BAY	CA		02/29/2024		156,157		(802)			(802)		155,355	155,355			
100110423	BROOKSVILLE	FL		06/30/2023		158,607		(2,947)			(2,947)		155,660	155,660			
730003212	MEDFORD	OR		12/27/2023		(87,377)		243,062			243,062		155,685	155,685			
100116190	INDIO	CA		07/20/2023		134,723		21,556			21,556		156,279	156,279			
100115867	SULTAN	WA		07/20/2023		156,929		(407)			(407)		156,522	156,522			
100135302	MIAMI	FL		11/13/2023		160,041		(3,457)			(3,457)		156,583	156,583			
100128337	SAN JACINTO	CA		09/14/2023		162,315		(4,450)			(4,450)		157,865	157,865			
100121032	KISSIMMEE	FL		08/30/2023		155,263		2,647			2,647		157,910	157,914		4	4
100133742	QUEEN CREEK	AZ		10/23/2023		158,786		(622)			(622)		158,164	158,164			
100020178	EL MONTE	CA		07/17/2018		158,300		140			140		158,440	158,440			
100102194	JACKSONVILLE	FL		04/14/2023		158,912		(454)			(454)		158,457	158,457			
100140550	HUTTO	TX		01/19/2024		164,292		(5,725)			(5,725)		158,567	158,567			
100128205	WACO	TX		09/18/2023		157,772		892			892		158,665	158,665			
730101600	BERKELEY	CA		12/27/2023		(6,274)		165,840			165,840		159,566	159,566			
100140058	SAINT PETERSBURG	FL		01/09/2024		165,182		(5,599)			(5,599)		159,583	159,583			
100129702	FRESNO	CA		09/29/2023		161,331		(924)			(924)		160,407	160,252		(155)	(155)
321120482	HORSESHOE BAY	TX		01/27/2022		161,268							161,268	161,268			
3410000485	IRVINGTON	NJ		09/10/2024		161,576							161,576	161,576			
100091664	HELLERTOWN	PA		01/27/2023		166,700		(4,962)			(4,962)		161,738	161,738			
100086358	MANCHESTER	GBR		08/30/2022		178,381						(30,411)	147,970	161,763	13,794		13,794
100119563	MAASTRICHT	NLD		07/28/2023		171,724						(249)	171,475	161,957	(8,755)	(764)	(9,519)
100147972	BROWNSBURG	IN		04/08/2024		162,238		(214)			(214)		162,025	162,025			
100139695	UNITED KINGDOM	GBR		12/18/2023		167,352						(1,314)	166,038	162,167	(3,871)		(3,871)
100167155	CORONA DEL MAR	CA		09/13/2024		168,273		(5,911)			(5,911)		162,362	162,362			
737035047	SAN DIEGO	CA		12/27/2023		84,646		77,783			77,783		162,429	162,429			
100137584	GLASSBORO	NJ		12/08/2023		165,700		(3,095)			(3,095)		162,606	162,606			
100087262	PARK CITY	UT		10/25/2022		147,503		15,207			15,207		162,711	162,711			
100143211	FREDERICK	MD		02/16/2024		167,333		(4,611)			(4,611)		162,721	162,721			
100137284	NETHERLANDS	NLD		11/28/2023		172,199						(774)	171,425	163,411	(8,014)		(8,014)
100134137	PITTSBURGH	PA		12/08/2023		162,782		970			970		163,752	163,752			
730302329	LOS ANGELES	CA		12/27/2023		2,554		161,224			161,224		163,778	163,778			
7200694	WEST VALLEY CITY	UT		06/06/2024		163,779							163,779	163,779			
100136376	BELMONT	NC		11/20/2023		162,013		2,243			2,243		164,256	164,200		(56)	(56)
100142910	PRINCETON	TX		02/09/2024		167,777		(3,174)			(3,174)		164,603	164,625	22		22
100082739	FRANEKER	NLD		04/27/2022		167,060						(7,504)	159,556	164,674	5,118		5,118

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100109774	CORAL SPRINGS	FL		08/04/2023		166,229		(1,511)			(1,511)		164,719	164,719			
100146917	JACKSON	NJ		03/26/2024		168,548		(2,649)			(2,649)		165,900	165,900			
100139773	UNITED KINGDOM	GBR		12/18/2023		171,397						(1,346)	170,051	166,076	(3,976)		(3,976)
100070423	SAN JOSE	CA		09/23/2021		170,322		(4,129)			(4,129)		166,193	166,193			
100117208	NAPLES	FL		07/20/2023		171,784		(5,553)			(5,553)		166,231	166,231			
100101502	COLUMBIA STATION	OH		04/26/2023		167,673		(1,385)			(1,385)		166,288	166,285		(3)	(3)
100136861	GEORGETOWN	TX		11/27/2023		165,912		604			604		166,516	166,516			
100057242	PINECREST	FL		05/19/2021		173,939		(7,040)			(7,040)		166,900	166,900			
100119554	HOUSTON	TX		07/28/2023		168,554		(1,601)			(1,601)		166,953	166,953			
100012207	GOSHEN	IN		03/08/2017		165,979		1,549			1,549		167,528	167,526		(1)	(1)
100084267	HAARLEM	NLD		06/30/2022		170,080						(8,960)	161,120	167,638	6,518		6,518
100086331	ZOETERMEER	NLD		08/29/2022		204,423						(17,523)	186,900	167,916	(18,984)		(18,984)
100134766	FLORESVILLE	TX		10/30/2023		168,304		(291)			(291)		168,013	168,013			
100068544	UTRECHT	NLD		08/30/2021		151,432						10,816	162,248	168,108	5,860		5,860
100119609	LAWRENCEVILLE	GA		07/31/2023		172,658		(4,395)			(4,395)		168,263	168,263			
18639	HOUSTON	TX		03/01/2007		168,613		(298)			(298)		168,315	168,315			
100141233	NEWARK	DE		01/30/2024		169,502		(1,048)			(1,048)		168,454	168,454			
100084276	ZALTBOMMEL	NLD		06/30/2022		172,568						(9,030)	163,538	168,937	5,400		5,400
100151234	ESTERO	FL		05/10/2024		174,452		(5,271)			(5,271)		169,181	169,097		(84)	(84)
100116758	OZONE PARK	NY		07/20/2023		147,283		22,514			22,514		169,797	169,797			
100039186	LIMERICK	IRL		09/27/2019		134,430		38,972			38,972	(1,170)	172,232	170,278	(1,950)	(4)	(1,954)
3340070046	COLUMBIA	SC		03/21/2024		171,385							171,385	171,385			
100149994	WARNER ROBINS	GA		06/07/2024		176,899		(4,935)			(4,935)		171,964	171,964			
100103428	LOS ANGELES	CA		06/16/2023		176,664		(4,533)			(4,533)		172,130	172,126		(4)	(4)
18593	FREDERICK	MD		11/14/2006		172,467							172,467	172,467			
100164851	PLAYA DEL REY	CA		08/26/2024		179,836		(7,140)			(7,140)		172,696	172,696			
100088819	BROOKLYN	NY		11/15/2022		164,084		10,451			10,451		174,535	174,535			
100168137	SAINT GEORGE	UT		09/20/2024		176,444		(1,190)			(1,190)		175,254	175,254			
100120301	VICTORVILLE	CA		08/18/2023		178,963		(3,306)			(3,306)		175,657	175,657			
100074439	UPPER SADDLE RIVER	NJ		12/02/2021		179,883		(4,090)			(4,090)		175,793	175,793			
100150911	SEMINOLE	FL		05/08/2024		180,163		(4,352)			(4,352)		175,811	175,811			
7200192	SAN FRANCISCO	CA		04/28/2017		166,190		10,613			10,613		176,803	176,803			
100078575	LELYSTAD	NLD		01/26/2022		186,787						3,197	189,984	177,046	(12,938)		(12,938)
100109316	SARASOTA	FL		06/12/2023		182,101		(4,668)			(4,668)		177,433	177,433			
100153669	TAMPA	FL		05/31/2024		186,415		(8,930)			(8,930)		177,484	177,484			
100137694	LOGANVILLE	GA		12/08/2023		172,712		5,273			5,273		177,984	177,984			
100080305	ZIERIKZEE	NLD		02/22/2022		181,516						4,504	186,020	178,353	(7,667)		(7,667)
100140069	TUSTIN	CA		01/09/2024		184,562		(5,850)			(5,850)		178,712	178,712			
18926	WOBURN	MA		05/03/2010		180,827		(1,824)			(1,824)		179,003	179,003			
100127638	EUGENE	OR		09/08/2023		180,899		(1,663)			(1,663)		179,236	179,236			
100087638	NIJMEGEN	NLD		09/27/2022		177,075						(27,077)	149,998	179,334	29,335		29,335
100143173	MANOR	TX		02/16/2024		180,095		918			918		181,013	181,013			
100076463	ORLANDO	FL		12/21/2021		190,441		(9,382)			(9,382)		181,058	181,058			
100034716	GALWAY	IRL		06/21/2019		164,564		21,411			21,411	4,933	190,908	181,602	(8,678)	(629)	(9,307)
100118961	ONTARIO	CA		07/27/2023		181,961		(38)			(38)		181,923	181,923			
100144595	PANAMA CITY BEACH	FL		03/13/2024		188,634		(6,623)			(6,623)		182,011	182,011			
100168576	HUDSON	WI		09/25/2024		188,263		(5,053)			(5,053)		183,210	183,210			
100134372	BEAUMONT	TX		10/27/2023		188,812		(5,270)			(5,270)		183,542	183,542			
100136992	ROCKVILLE	MD		11/28/2023		185,310		(1,252)			(1,252)		184,058	184,058			
100079014	CHARLOTTE	NC		02/24/2022		187,112		(2,845)			(2,845)		184,267	184,267			
19310	DURHAM	NC		08/14/2013		185,900		(1,482)			(1,482)		184,417	184,417			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145171	UNITED KINGDOM	GBR		03/12/2024		177,619		(182)			(182)		177,436	184,988	7,551		7,551
100103356	GRONINGEN	NLD		04/28/2023		183,048						(337)	182,711	185,068	2,357		2,357
100171268	SAN DIEGO	CA		10/16/2024		194,162		(8,860)			(8,860)		185,302	185,302			
100120350	JUPITER	FL		08/18/2023		191,678		(6,011)			(6,011)		185,668	185,668			
100115896	FORT WORTH	TX		07/20/2023		191,214		(4,973)			(4,973)		186,242	185,967		(275)	(275)
100128901	WOODSTOCK	GA		09/21/2023		188,310		(2,340)			(2,340)		185,971	185,971			
100142595	PHOENIX	AZ		02/08/2024		184,406		1,599			1,599		186,006	186,006			
100110160	ACWORTH	GA		06/30/2023		182,013		4,271			4,271		186,284	186,284			
100135409	POOLER	GA		11/13/2023		187,392		(1,095)			(1,095)		186,297	186,297			
100163002	SONORA	CA		08/13/2024		192,699		(6,041)			(6,041)		186,658	186,675		16	16
100129334	DAWSONVILLE	GA		09/25/2023		186,293		862			862		187,154	187,154			
100076309	GREELEY	CO		01/07/2022		189,408		(2,034)			(2,034)		187,374	187,374			
18727	TROY	MO		02/08/2008		188,537		(1,039)			(1,039)		187,497	187,497			
100129911	THE BRONX	NY		09/27/2023		196,016		(8,040)			(8,040)		187,976	187,976			
100133531	CROMWELL	CT		10/19/2023		186,283		1,923			1,923		188,206	188,206			
730101806	AURORA	CO		12/27/2023		5,774		182,625			182,625		188,399	188,399			
100137056	GLASSBORO	NJ		11/28/2023		183,592		5,637			5,637		189,229	189,229			
7200618	PALMS BEACH	FL		06/09/2023		189,669							189,669	189,669			
100103304	SAN JUAN CAPISTRANO	CA		04/27/2023		195,864		(5,926)			(5,926)		189,938	189,938			
100057485	ROTTERDAM	NLD		05/12/2021		197,083						16,332	213,415	190,181	(23,235)		(23,235)
100083980	RICHMOND	TX		07/12/2022		192,404		(2,195)			(2,195)		190,209	190,209			
100145341	UNITED KINGDOM	GBR		03/12/2024		182,214		309			309		182,523	190,292	7,769		7,769
100147065	OLYMPIA	WA		03/27/2024		191,957		(1,648)			(1,648)		190,309	190,309			
100138074	DYER	IN		12/13/2023		200,606		(9,544)			(9,544)		191,062	191,062			
100134415	NETHERLANDS	NLD		10/27/2023		194,594						(8,283)	186,311	191,177	4,867		4,867
100135720	FORT WORTH	TX		11/10/2023		190,220		1,341			1,341		191,561	191,561			
100081962	ROTTERDAM	NLD		03/30/2022		198,680						2,034	200,714	191,709	(9,004)		(9,004)
100148047	TRUCKEE	CA		04/10/2024		196,065		(4,186)			(4,186)		191,879	191,879			
100139126	RANCHO CORDOVA	CA		12/28/2023		198,045		(5,473)			(5,473)		192,572	192,572			
100108522	ROTTERDAM	NLD		05/25/2023		194,699						(5,592)	189,107	192,609	3,502		3,502
3340066587	MANSFIELD	OH		02/26/2024		192,741							192,741	192,741			
100121029	BANDERA	TX		08/30/2023		193,555		(180)			(180)		193,374	193,374			
100145209	UNITED KINGDOM	GBR		03/12/2024		184,792		4,634			4,634		189,425	193,571	2,873	1,273	4,146
100141894	UPPER DARBY	PA		03/27/2024		198,038		(4,252)			(4,252)		193,786	193,786			
100142734	PUNTA GORDA	FL		02/08/2024		197,947		(3,996)			(3,996)		193,951	193,951			
100135106	ARLINGTON	TX		11/01/2023		190,144		4,085			4,085		194,229	194,229			
100120992	VERO BEACH	FL		08/30/2023		194,647		371			371		195,018	195,018			
100084807	PLANO	TX		08/02/2022		198,142		(2,765)			(2,765)		195,377	195,377			
100118690	PLANTATION	FL		07/25/2023		199,158		(3,175)			(3,175)		195,983	195,983			
7200348	NASHVILLE	TN		09/27/2019		196,253							196,253	196,253			
100149555	VALENCIA	CA		04/26/2024		199,181		(2,621)			(2,621)		196,560	196,560			
100147803	CORVALLIS	OR		04/08/2024		202,244		(5,351)			(5,351)		196,892	196,892			
100141880	ANAHEIM	CA		03/27/2024		198,068		(776)			(776)		197,292	197,292			
100064599	CAPITOL HEIGHTS	MD		07/01/2021		190,132		7,655			7,655		197,787	197,787			
100048966	LONG BEACH	CA		11/20/2020		212,391		(14,526)			(14,526)		197,865	197,863		(2)	(2)
100148996	SPRING	TX		04/19/2024		206,408		(8,303)			(8,303)		198,104	198,104			
100150251	S-GRAVENHAGE	NLD		04/29/2024		201,903							201,903	198,344	(3,559)		(3,559)
100145273	UNITED KINGDOM	GBR		03/12/2024		199,366		579			579		199,945	198,589	(1,356)		(1,356)
100055605	CONYERS	GA		03/23/2021		199,399		(230)			(230)		199,169	199,164		(5)	(5)
19267	GREENWICH	CT		04/12/2013		200,548		(955)			(955)		199,592	199,592			
100167450	MONTAGUE	MI		09/16/2024		203,263		(3,654)			(3,654)		199,610	199,610			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100153957	ALPHARETTA	GA		06/05/2024		206,973		(6,973)			(6,973)		200,000	200,000			
19125	AURORA	CO		12/21/2011		201,383		(1,332)			(1,332)		200,050	200,050			
100174381	ROCKPORT	TX		10/31/2024		206,660		(6,088)			(6,088)		200,572	200,572			
100033130	DUBLIN	IRL		06/21/2019		192,751		19,473			19,473	5,288	217,511	200,775	(15,989)	(747)	(16,736)
100134434	BROADWAY	VA		10/30/2023		206,316		(5,361)			(5,361)		200,955	200,955			
100065834	RICHMOND	TX		07/23/2021		209,784		(8,441)			(8,441)		201,343	201,343			
100150885	SEABROOK	TX		05/08/2024		204,441		(3,040)			(3,040)		201,401	201,401			
100136242	PROSPERITY	SC		11/20/2023		199,909		1,778			1,778		201,687	201,687			
100135531	JEROME	ID		11/13/2023		202,358		(266)			(266)		202,092	202,092			
755175	NASHVILLE	TN		12/31/2006		202,609							202,609	202,609			
100132260	MELISSA	TX		10/13/2023		202,346		337			337		202,683	202,683			
100161396	DAYTONA BEACH	FL		07/25/2024		207,093		(4,021)			(4,021)		203,072	203,072			
100087635	TILBURG	NLD		09/27/2022		200,823						(30,697)	170,126	203,309	33,183		33,183
100159047	NEW PORT RICHEY	FL		08/15/2024		215,548		(12,212)			(12,212)		203,336	203,336			
100148913	MADISON	AL		04/17/2024		195,443		7,942			7,942		203,386	203,386			
100144290	LAKE CITY	CO		03/07/2024		201,571		2,020			2,020		203,591	203,591			
100159620	ATLANTA	GA		07/15/2024		208,501		(4,826)			(4,826)		203,675	203,675			
100109839	TOMS RIVER	NJ		06/22/2023		213,262		(9,569)			(9,569)		203,693	203,693			
100130403	BELLMORE	NY		09/28/2023		203,193		520			520		203,714	203,714			
100057821	SAN JOSE	CA		06/30/2021		207,266		(3,314)			(3,314)		203,952	203,952			
730302671	LONG BEACH	CA		12/27/2023		(30,338)		234,470			234,470		204,132	204,132			
100138399	COLUMBUS	OH		12/18/2023		211,599		(7,294)			(7,294)		204,305	204,305			
100170219	HASLET	TX		10/08/2024		210,439		(5,495)			(5,495)		204,944	204,944			
100115567	ARLINGTON	TX		07/19/2023		208,621		(3,626)			(3,626)		204,995	204,995			
100099581	SALINAS	CA		04/06/2023		220,555		(15,229)			(15,229)		205,326	205,326			
100110391	LAS VEGAS	NV		06/30/2023		209,286		(3,912)			(3,912)		205,374	205,374			
100145208	UNITED KINGDOM	GBR		03/12/2024		203,042		(652)			(652)		202,390	205,445	3,055		3,055
100136937	SEDONA	AZ		11/28/2023		201,528		3,953			3,953		205,481	205,481			
7000013	BOLINGBROOK	IL		10/13/2017		205,492							205,492	205,492			
100133389	JUPITER	FL		11/21/2023		211,256		(5,405)			(5,405)		205,850	205,850			
7000026	OZONE PARK	NY		06/19/2018		205,993							205,993	205,993			
100114562	SURPRISE	AZ		06/29/2023		192,694		13,465			13,465		206,159	206,159			
100155739	PONTE VEDRA BEACH	FL		06/18/2024		212,021		(4,768)			(4,768)		207,252	207,252			
100130266	BAKERSFIELD	CA		09/28/2023		209,453		(1,683)			(1,683)		207,769	207,768		(2)	(2)
100038740	MEATH	IRL		09/27/2019		150,296		54,907			54,907	(1,340)	203,863	207,820	4,352	(395)	3,957
100120989	ERIE	PA		08/30/2023		210,875		(2,616)			(2,616)		208,259	207,939		(321)	(321)
100169038	NORTH PORT	FL		09/27/2024		214,909		(6,800)			(6,800)		208,108	208,108			
100146994	SARASOTA	FL		03/27/2024		207,404		1,033			1,033		208,437	208,437			
100141223	SAN DIEGO	CA		01/30/2024		210,815		(1,910)			(1,910)		208,905	208,905			
100136865	FORT WORTH	TX		11/27/2023		207,641		1,333			1,333		208,974	208,974			
100084309	ZOETERMEER	NLD		06/30/2022		213,466						(11,172)	202,294	209,036	6,742		6,742
100136082	DELAND	FL		12/18/2023		211,426		(2,013)			(2,013)		209,413	209,413			
100137650	CROZET	VA		12/08/2023		216,614		(5,422)			(5,422)		211,193	210,837		(355)	(355)
100119312	OCALA	FL		07/31/2023		209,372		2,128			2,128		211,499	211,499			
100174736	ARLINGTON	TX		10/31/2024		216,597		(4,778)			(4,778)		211,818	211,818			
100132003	GLASSBORO	NJ		10/13/2023		212,614		(795)			(795)		211,819	211,819			
100167023	TACOMA	WA		09/13/2024		222,394		(10,171)			(10,171)		212,223	212,223			
100135590	MUKILTEO	WA		11/09/2023		211,968		337			337		212,305	212,305			
100165901	CASTROVILLE	CA		08/30/2024		217,841		(5,362)			(5,362)		212,480	212,480			
100171830	FORT WORTH	TX		10/17/2024		219,337		(6,103)			(6,103)		213,234	213,407		173	173
100149107	OCEAN SHORES	WA		04/22/2024		218,606		(4,606)			(4,606)		214,000	214,000			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100013675	PORTERVILLE	CA		05/25/2017		198,439		17,167			17,167		215,606	214,074		(1,532)	(1,532)
100116327	ARCADIA	CA		07/20/2023		165,097		49,290			49,290		214,387	214,387			
100108515	DEVENTER	NLD		05/25/2023		228,848						(6,341)	222,507	214,420	(8,088)		(8,088)
100081363	COVINA	CA		03/18/2022		208,522		6,009			6,009		214,532	214,516		(16)	(16)
100145138	UNITED KINGDOM	GBR		03/12/2024		207,091		(1,119)			(1,119)		205,972	214,732	8,760		8,760
100151980	SANTA CLARITA	CA		06/14/2024		218,262		(3,233)			(3,233)		215,029	215,029			
100143123	CHICAGO	IL		02/16/2024		222,032		(6,561)			(6,561)		215,470	215,470			
100033967	DUBLIN	IRL		06/21/2019		255,679		(20,185)			(20,185)	5,258	240,752	215,474	(14,132)	(11,146)	(25,277)
100138828	PARKESBURG	PA		12/21/2023		219,763		(3,908)			(3,908)		215,854	215,855		1	1
100137129	MAULDIN	SC		11/28/2023		229,150		(13,151)			(13,151)		215,998	215,996		(2)	(2)
100148070	MCKINNEY	TX		04/10/2024		223,443		(6,984)			(6,984)		216,460	216,460			
730101198	BUENA PARK	CA		12/27/2023		76,764		140,001			140,001		216,765	216,765			
100171363	PHOENIX	AZ		10/16/2024		225,050		(8,258)			(8,258)		216,792	216,792			
100140251	MERIDIAN	ID		01/18/2024		220,631		(3,754)			(3,754)		216,877	216,877			
100135812	AURORA	CO		11/10/2023		221,489		(4,331)			(4,331)		217,157	217,157			
18752	CHASKA	MN		03/25/2008		218,535		(1,270)			(1,270)		217,265	217,265			
100109015	MADERA	CA		05/31/2023		220,636		(3,222)			(3,222)		217,414	217,412		(2)	(2)
100160993	NEW MEADOWS	ID		07/24/2024		225,520		(7,784)			(7,784)		217,736	217,736			
730100740	LOS ANGELES	CA		12/27/2023		138,801		79,252			79,252		218,054	218,054			
100128520	VALENCIA	CA		09/15/2023		220,366		(1,389)			(1,389)		218,977	218,977			
100137702	CORAL GABLES	FL		12/08/2023		222,539		(3,546)			(3,546)		218,993	218,993			
100120893	LAGUNA NIGUEL	CA		08/30/2023		220,821		(1,777)			(1,777)		219,044	219,044			
100115959	ARLINGTON	TX		07/20/2023		218,446		1,055			1,055		219,501	219,501			
100091865	HIGHLAND	IN		01/30/2023		222,222		(2,373)			(2,373)		219,849	219,847		(2)	(2)
100110257	PETALUMA	CA		06/30/2023		225,280		(5,099)			(5,099)		220,181	220,181			
100087232	HILTON HEAD ISLAND	SC		10/25/2022		212,935		7,375			7,375		220,310	220,310			
100145170	UNITED KINGDOM	GBR		03/12/2024		211,890		(212)			(212)		211,679	220,687	9,009		9,009
100089686	BREDA	NLD		11/29/2022		223,968						(15,220)	208,748	220,713	11,966		11,966
100089685	VELDHOVEN	NLD		11/29/2022		224,273						(15,237)	209,036	220,976	11,940		11,940
100144220	LOVELAND	CO		03/07/2024		226,236		(5,107)			(5,107)		221,129	221,129			
19219	PHARR	TX		09/25/2012		221,529		(312)			(312)		221,217	221,217			
100107856	NAPA	CA		06/29/2023		239,145		(17,777)			(17,777)		221,368	221,367		(2)	(2)
100033807	KILDARE	IRL		06/21/2019		309,105		(26,077)			(26,077)	5,370	288,398	221,854	(13,013)	(53,531)	(66,544)
100109183	PISMO BEACH	CA		07/21/2023		229,173		(7,014)			(7,014)		222,159	222,159			
19070	EL PASO	TX		07/19/2011		222,611							222,611	222,611			
100128251	BAKERSFIELD	CA		09/14/2023		227,905		(2,899)			(2,899)		225,007	225,005		(1)	(1)
100033995	GALWAY	IRL		06/21/2019		203,825		24,080			24,080	6,098	234,003	225,887	(6,872)	(1,243)	(8,116)
100145506	UNITED KINGDOM	GBR		03/12/2024		216,948		169			169		217,117	226,364	9,247		9,247
100091919	LELYSTAD	NLD		01/27/2023		223,981						(3,608)	220,373	226,493	6,120		6,120
100089701	HELMOND	NLD		11/29/2022		231,796						(14,953)	216,843	226,991	10,148		10,148
730103004	LOS ANGELES	CA		12/27/2023		(15,997)		243,118			243,118		227,121	227,121			
100159933	MIAMI	FL		08/16/2024		231,315		(3,763)			(3,763)		227,551	227,551			
100115046	FORT LAUDERDALE	FL		07/14/2023		232,081		(3,657)			(3,657)		228,424	228,424			
100038625	DUBLIN	IRL		09/27/2019		199,273		57,698			57,698	(18,696)	238,275	229,261	(4,346)	(4,668)	(9,014)
100137569	HUTTO	TX		12/08/2023		233,828		(3,973)			(3,973)		229,855	229,855			
100149422	ESTILL SPRINGS	TN		04/24/2024		238,837		(8,719)			(8,719)		230,119	230,119			
100137102	MINERAL BLUFF	GA		11/28/2023		230,895		(200)			(200)		230,695	230,695			
3340068395	TAYLOR	TX		03/21/2024		231,408							231,408	231,408			
100119296	LOS ANGELES	CA		07/31/2023		233,963		(2,174)			(2,174)		231,788	231,752		(36)	(36)
100136719	MODESTO	CA		01/25/2024		233,911		(2,003)			(2,003)		231,909	231,909			
100138154	CHALFONT	PA		12/14/2023		237,510		(4,431)			(4,431)		233,078	233,078			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7250102	NEW YORK	NY		07/17/2019		256,720		(23,379)			(23,379)		233,341	233,341			
100032311	DUBLIN	IRL		06/21/2019		219,443		20,251			20,251	6,265	245,959	234,792	(10,757)	(411)	(11,168)
100114868	COVINGTON	GA		07/10/2023		235,811		(652)			(652)		235,159	235,149		(10)	(10)
100161063	TAMPA	FL		07/24/2024		242,282		(6,357)			(6,357)		235,925	235,925			
100071432	TILBURG	NLD		09/30/2021		239,622						11,108	250,730	236,513	(14,217)		(14,217)
19071	EL PASO	TX		09/08/2011		236,781							236,781	236,781			
100115098	MILFORD	CT		07/14/2023		243,179		(5,996)			(5,996)		237,183	237,183			
100161022	MCKINNEY	TX		07/24/2024		246,819		(8,528)			(8,528)		238,291	238,291			
100140318	ANNA	TX		01/18/2024		245,587		(6,454)			(6,454)		239,133	239,133			
100136918	HAVERHILL	MA		11/28/2023		243,011		(3,199)			(3,199)		239,812	239,812			
100084280	UTRECHT	NLD		06/30/2022		244,213						(12,390)	231,823	240,784	8,962		8,962
100174587	AURORA	IL		10/31/2024		254,521		(13,571)			(13,571)		240,950	240,950			
100143471	BRADENTON	FL		02/16/2024		237,505		3,962			3,962		241,467	241,467			
100145643	UNITED KINGDOM	GBR		03/12/2024		244,968		(637)			(637)		244,331	241,811	(2,520)		(2,520)
100031632	WOODHAVEN	NY		03/29/2019		238,965		3,639			3,639		242,604	242,604			
100135429	MENIFEE	CA		11/13/2023		245,697		(2,893)			(2,893)		242,803	242,803			
19258	HUNTINGTON BEACH	CA		03/01/2013		244,116		(1,307)			(1,307)		242,809	242,809			
18821	FREMONT	CA		12/01/2008		243,577		(761)			(761)		242,816	242,816			
100145169	UNITED KINGDOM	GBR		03/12/2024		233,557		(87)			(87)		233,469	243,405	9,936		9,936
100075999	VIRGINIA GARDENS	FL		01/07/2022		255,273		(11,514)			(11,514)		243,760	243,760			
100135233	CANTON	GA		11/08/2023		233,499		10,854			10,854		244,353	244,353			
7200432	KISSIMMEE	FL		02/12/2021		245,108							245,108	245,108			
3410000524	COLUMBIA	TN		09/10/2024		248,917							248,917	248,917			
100151329	MILILANI	HI		05/10/2024		256,839		(7,813)			(7,813)		249,026	249,026			
100084353	SLOUGH	GBR		06/30/2022		264,601						(23,599)	241,002	249,386	8,384		8,384
100150520	MABLETON	GA		05/03/2024		246,524		3,284			3,284		249,808	249,808			
100144526	SAN CLEMENTE	CA		04/26/2024		244,326		5,674			5,674		250,000	250,000			
7000005	DULUTH	GA		05/25/2017		303,298		(53,189)			(53,189)		250,109	250,109			
100116542	WACO	TX		07/20/2023		178,500		72,100			72,100		250,600	250,600			
100156441	RICHMOND HILL	GA		06/24/2024		254,619		(3,018)			(3,018)		251,601	251,601			
100110200	LAWRENCEVILLE	GA		06/30/2023		251,606		596			596		252,202	252,202			
100158153	BOTHELL	WA		07/09/2024		257,526		(5,007)			(5,007)		252,519	252,510		(9)	(9)
100128746	MESA	AZ		09/21/2023		261,211		(8,514)			(8,514)		252,698	252,697			
100152587	CUMMING	GA		05/17/2024		249,686		3,450			3,450		253,136	252,938		(199)	(199)
100119587	UTRECHT	NLD		07/28/2023		260,771						(402)	260,369	253,268	(7,101)		(7,101)
100150527	SMYRNA	GA		05/03/2024		260,742		(7,312)			(7,312)		253,430	253,430			
100165712	PALOS HILLS	IL		08/29/2024		261,966		(8,082)			(8,082)		253,884	253,884			
19224	MILLBRAE	CA		11/20/2012		256,063		(1,241)			(1,241)		254,822	254,822			
100135426	CARY	IL		11/13/2023		256,762		(28)			(28)		256,734	256,734			
720041801	DERBY	GBR		03/31/2021		54,653		219,887			219,887		274,541	257,539	(17,001)		(17,001)
100083306	UTRECHT	NLD		05/27/2022		265,754						(7,344)	258,410	257,569	(841)		(841)
100145553	UNITED KINGDOM	GBR		03/12/2024		247,436		27			27		247,464	257,995	10,531		10,531
100132268	BETHESDA	MD		10/13/2023		262,765		(4,227)			(4,227)		258,539	258,539			
100103238	FRAZIER PARK	CA		04/27/2023		268,602		(9,882)			(9,882)		258,720	258,718		(2)	(2)
1000002	DUBLIN	CA		08/30/2010		279,795		(20,877)			(20,877)		258,918	258,918			
100083462	SANTA CLARA	CA		06/02/2022		265,428		(5,360)			(5,360)		260,068	260,068			
100141220	PASADENA AREA	CA		01/30/2024		263,937		(3,611)			(3,611)		260,326	260,326			
100128888	CENTERPORT	NY		09/21/2023		266,414		(5,515)			(5,515)		260,899	260,899			
100169818	ELK GROVE	CA		09/30/2024		264,879		(3,507)			(3,507)		261,371	261,371			
18830	GREAT FALLS	MT		12/17/2008		262,394		(852)			(852)		261,542	261,542			
100127543	BRENTWOOD	CA		09/08/2023		263,500		(1,313)			(1,313)		262,187	262,187			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100034443	SLIGO	IRL		06/21/2019		251,239		19,441			19,441	7,101	277,782	262,350	(15,466)	34	(15,432)
100158460	OCEAN ISLE BEACH	NC		07/10/2024		271,913		(8,135)			(8,135)		263,778	263,778			
100160137	ROYAL PALM BEACH	FL		07/17/2024		272,454		(8,590)			(8,590)		263,864	264,508		644	644
100074434	BRANDON	FL		12/02/2021		284,914		(20,298)			(20,298)		264,617	264,614		(2)	(2)
100144037	GEORGETOWN	TX		03/07/2024		266,543		(1,293)			(1,293)		265,250	265,250			
100140578	DAWSONVILLE	GA		01/19/2024		270,388		(5,118)			(5,118)		265,270	265,270			
100120512	GENOA	NV		08/18/2023		280,811		(12,151)			(12,151)		268,660	268,657		(2)	(2)
100033821	CORK	IRL		06/21/2019		319,495		(43,414)			(43,414)	9,599	285,679	269,010	(16,437)	(233)	(16,670)
100141264	RICHMOND	TX		01/30/2024		272,380		(3,322)			(3,322)		269,058	269,058			
100144995	UNITED KINGDOM	GBR		03/12/2024		264,396		(894)			(894)		263,502	269,533	6,031		6,031
18813	HAUPPAUGE	NY		11/12/2008		271,364		(1,784)			(1,784)		269,580	269,580			
730101568	LOS ANGELES	CA		12/27/2023		(138,064)		407,676			407,676		269,612	269,612			
7000016	DENVER	CO		02/06/2018		271,416							271,416	271,416			
100079963	JACKSONVILLE	FL		04/08/2022		287,613		(15,970)			(15,970)		271,642	271,642			
100148623	CLEVELAND	TX		05/15/2024		282,094		(10,225)			(10,225)		271,870	271,870			
7200668	KING OF PRUSSIA	PA		02/05/2024		272,363							272,363	272,363			
100145549	UNITED KINGDOM	GBR		03/12/2024		262,944		(162)			(162)		262,782	273,979	11,197		11,197
100150248	LELYSTAD	NLD		04/29/2024		282,007							282,007	274,475	(7,532)		(7,532)
100044309	SAG HARBOR	NY		08/04/2020		261,049		13,843			13,843		274,892	274,892			
100119324	DAVENPORT	FL		07/31/2023		277,626		(2,387)			(2,387)		275,239	275,201		(38)	(38)
100118990	HURST	TX		07/27/2023		285,060		(9,526)			(9,526)		275,534	275,534			
100140224	DUCHESNE	UT		01/11/2024		282,828		(7,043)			(7,043)		275,785	275,785			
100118691	LONG BEACH	CA		07/25/2023		281,294		(4,948)			(4,948)		276,346	276,346			
100145610	UNITED KINGDOM	GBR		03/12/2024		266,086		(792)			(792)		265,294	276,596	11,302		11,302
100084286	DOETINCHEM	NLD		06/30/2022		285,603						(14,490)	271,113	278,090	6,977		6,977
7000021	NEW YORK	NY		04/12/2018		278,375							278,375	278,375			
7200667	HOUSTON	TX		01/31/2024		278,966							278,966	278,966			
100116484	LAGUNA NIGUEL	CA		07/20/2023		256,912		22,236			22,236		279,148	279,148			
100109018	OLNEY	MD		05/31/2023		287,258		(8,105)			(8,105)		279,153	279,153			
100077889	DORDRECHT/DRECHTSTEDEN	NLD		12/29/2021		283,277						7,722	290,999	281,740	(9,259)		(9,259)
7000030	EL SEGUNDO	CA		08/10/2018		282,099							282,099	282,099			
100110537	FAIRFAX	IA		06/30/2023		283,040		78			78		283,118	283,077		(41)	(41)
100128896	LUCAS	TX		09/21/2023		294,100		(10,682)			(10,682)		283,419	283,419			
100138414	MIAMI	FL		12/18/2023		285,312		(1,153)			(1,153)		284,159	284,159			
100090875	SOUTH EASTON	MA		01/31/2023		273,092		12,495			12,495		285,586	285,586			
100135842	SAN JUAN CAPISTRANO	CA		11/10/2023		286,153		(516)			(516)		285,637	285,637			
19218	EL PASO	TX		09/25/2012		286,271		(403)			(403)		285,868	285,868			
7200288	NEW YORK	NY		03/14/2019		287,257							287,257	287,257			
100087612	AMSTERDAM	NLD		09/27/2022		303,135						(43,440)	259,695	287,701	28,006		28,006
100082167	LOS ANGELES	CA		04/14/2022		299,818		(11,068)			(11,068)		288,750	288,750			
100150666	MIDLOTHIAN	VA		05/06/2024		292,061		(3,145)			(3,145)		288,916	288,918		1	1
100119376	FAYETTEVILLE	GA		07/31/2023		280,191		11,191			11,191		291,382	291,381		(2)	(2)
100158717	WELLFLEET	MA		07/10/2024		296,750		(4,531)			(4,531)		292,219	292,219			
100088063	KAMUELA	HI		10/25/2022		292,126		3,130			3,130		295,255	295,255			
100049514	LONG BEACH	CA		11/20/2020		290,173		5,085			5,085		295,259	295,257		(2)	(2)
100142486	BONITA	CA		03/08/2024		299,242		(3,397)			(3,397)		295,845	295,845			
100115725	RED OAK	TX		07/20/2023		296,870		(651)			(651)		296,218	296,216		(3)	(3)
100091063	HOUSTON	TX		01/31/2023		328,770		(32,408)			(32,408)		296,362	296,357		(5)	(5)
100082738	TIEL	NLD		04/27/2022		321,731						(13,514)	308,217	296,599	(11,618)		(11,618)
100088816	CALHAN	CO		11/15/2022		300,629		(3,645)			(3,645)		296,983	296,983			
7000032	SAN ANTONIO	TX		08/15/2018		299,636							299,636	299,636			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100054386	LOS ANGELES	CA		03/23/2021		300,200		(115)			(115)		300,085	300,085			
100161523	THOUSAND OAKS	CA		07/30/2024		308,671		(7,974)			(7,974)		300,697	300,712		15	15
100160884	OCEAN CITY	NJ		07/24/2024		309,464		(7,954)			(7,954)		301,510	301,510			
100033733	LEITRIM	IRL		06/21/2019		321,780		51,968			51,968	7,521	381,270	301,538	(16,307)	(63,425)	(79,731)
100078542	ZIERIKZEE	NLD		01/26/2022		312,909						5,755	318,664	301,919	(16,745)		(16,745)
100135243	BOONE	NC		11/08/2023		298,634		3,879			3,879		302,512	302,512			
323120014	GARDEN CITY	UT		01/18/2024		303,875							303,875	303,875			
100103366	SCHIEDAM/VLAARDINGEN	NLD		04/28/2023		309,051						(562)	308,489	303,944	(4,545)		(4,545)
18977	EL PASO	TX		11/30/2010		304,846							304,846	304,846			
730011570	LOS ANGELES	CA		12/27/2023		267,103		38,959			38,959		306,062	306,062			
18626	BURBANK	CA		02/26/2007		307,665		(584)			(584)		307,081	307,081			
100150947	TRUCKEE	CA		05/08/2024		310,018		(2,843)			(2,843)		307,175	307,175			
100139948	NIPOMO	CA		01/09/2024		311,751		(4,572)			(4,572)		307,179	307,179			
100132678	SNELLVILLE	GA		11/03/2023		307,432		(237)			(237)		307,195	307,195			
100145207	UNITED KINGDOM	GBR		03/12/2024		306,062		(803)			(803)		305,260	308,167	2,907		2,907
100049797	POINT HARBOR	NC		11/20/2020		314,061		(5,078)			(5,078)		308,983	308,981		(2)	(2)
100145033	UNITED KINGDOM	GBR		03/12/2024		297,476		(395)			(395)		297,081	309,244	12,163		12,163
7200274	LA JOLLA	CA		08/09/2018		202,234		107,420			107,420		309,655	309,655			
100101613	TALLAHASSEE	FL		04/26/2023		315,115		(4,966)			(4,966)		310,149	309,772		(377)	(377)
100137581	BRANDYWINE	MD		12/08/2023		316,081		(5,062)			(5,062)		311,019	311,002		(17)	(17)
100080781	ATLANTA	GA		03/15/2022		316,503		(4,959)			(4,959)		311,543	311,541		(2)	(2)
100107838	SPRING HILL	TN		05/23/2023		323,679		(10,872)			(10,872)		312,807	312,807			
100120547	LOS ANGELES	CA		08/18/2023		319,465		(6,480)			(6,480)		312,985	312,985			
100119411	GULF SHORES	AL		07/31/2023		318,178		(4,375)			(4,375)		313,802	313,643		(159)	(159)
100145507	UNITED KINGDOM	GBR		03/12/2024		302,113		(650)			(650)		301,463	314,327	12,864		12,864
100145598	UNITED KINGDOM	GBR		03/12/2024		310,560		(310)			(310)		310,250	314,939	4,689		4,689
18916	MARLBOROUGH	MA		04/12/2010		317,765		(1,285)			(1,285)		316,480	316,480			
100145031	UNITED KINGDOM	GBR		03/12/2024		308,122		(304)			(304)		307,817	318,809	10,991		10,991
100147982	BREMERTON	WA		04/10/2024		319,973		(567)			(567)		319,407	319,407			
750000037	MIAMI	FL		05/09/2024		320,078							320,078	320,078			
100139677	UNITED KINGDOM	GBR		12/18/2023		306,292						(2,539)	303,753	320,775	17,022		17,022
323120954	GARDEN CITY	UT		01/18/2024		321,200							321,200	321,200			
100080196	ROSHARON	TX		02/25/2022		340,306		(19,063)			(19,063)		321,243	321,241		(3)	(3)
7000033	LOS ANGELES	CA		09/25/2018		321,528							321,528	321,528			
100144930	UNITED KINGDOM	GBR		03/12/2024		303,123		24,653			24,653		327,775	322,272	(5,503)		(5,503)
100128869	STATEN ISLAND	NY		09/21/2023		322,010		437			437		322,448	322,371		(77)	(77)
100137432	HOOVER	AL		01/11/2024		330,153		(7,429)			(7,429)		322,724	322,724			
100080360	SAN JOSE	CA		02/28/2022		339,678		(15,783)			(15,783)		323,896	323,896			
100110652	CRYSTAL BEACH	TX		06/30/2023		322,972		1,311			1,311		324,282	324,282			
100132587	WOODINVILLE	WA		11/03/2023		317,702		7,522			7,522		325,224	325,224			
100159926	KEY BISCAYNE	FL		08/16/2024		329,229		(3,183)			(3,183)		326,047	326,047			
19281	OMAHA	NE		05/16/2013		329,451		(2,315)			(2,315)		327,136	327,136			
100065879	BUSSUM/UITHOORN/PURMEREND	NLD		07/30/2021		331,135						24,689	355,824	327,588	(28,235)		(28,235)
100119850	HUGHSON	CA		08/10/2023		337,792		(10,121)			(10,121)		327,671	327,671			
7000008	DENTON	TX		07/31/2017		328,947							328,947	328,947			
100087639	NIJMEGEN	NLD		09/27/2022		375,124						(46,343)	328,781	329,013	232		232
19309	LAWRENCE	KS		09/12/2013		330,470		(952)			(952)		329,518	329,518			
100034881	DUBLIN	IRL		06/21/2019		340,119		57,790			57,790	8,244	406,152	330,145	(16,107)	(59,900)	(76,008)
100140054	BROOKLINE	MA		01/09/2024		341,517		(9,130)			(9,130)		332,387	332,387			
100138315	CAMBRIDGE	MA		12/18/2023		339,576		(6,029)			(6,029)		333,546	333,546			
100080258	UTRECHT	NLD		02/22/2022		319,717						8,437	328,154	334,031	5,877		5,877

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100161522	MESA	AZ		07/30/2024		344,698		(9,351)			(9,351)		335,347	335,362		15	15
100090601	ZWOLLE	NLD		12/28/2022		341,062						(13,662)	327,400	336,213	8,813		8,813
323060901	PORTLAND	OR		08/16/2023		338,800							338,800	338,800			
100119602	COLLIERVILLE	TN		07/31/2023		347,066		(6,508)			(6,508)		340,559	340,559			
730302672	DOWNEY	CA		12/27/2023		(50,690)		391,787			391,787		341,097	341,097			
100083356	UTRECHT	NLD		05/27/2022		349,221						(9,753)	339,468	342,064	2,596		2,596
100145477	UNITED KINGDOM	GBR		03/12/2024		328,774		(309)			(309)		328,465	342,457	13,992		13,992
730101726	LOS ANGELES	CA		12/27/2023		(308,517)		652,572			652,572		344,055	344,055			
3340075919	MARIETTA	GA		05/17/2024		344,520							344,520	344,520			
100033048	CORK	IRL		06/21/2019		300,417		59,138			59,138	7,556	367,111	344,786	(15,824)	(6,501)	(22,325)
18566	INDEPENDENCE	OH		04/26/2006		345,207							345,207	345,207			
19315	RICHARDSON	TX		08/15/2013		346,769		(1,026)			(1,026)		345,743	345,743			
18986	CARLSBAD	CA		11/10/2010		347,401		(1,454)			(1,454)		345,947	345,947			
100050738	SOUTH EAST	GBR		03/02/2021		312,664						60,761	373,425	346,026	(27,399)		(27,399)
100155891	NORTH HIGHLANDS	CA		06/17/2024		355,003		(8,762)			(8,762)		346,241	346,243		2	2
19003	SALEM	OR		03/01/2011		347,156							347,156	347,156			
18822	LINCOLN	NE		12/16/2008		349,936		(1,108)			(1,108)		348,828	348,828			
100137061	PIGEON FORGE	TN		11/28/2023		353,248		(1,955)			(1,955)		351,293	351,293			
100142581	MIRAMAR	FL		02/08/2024		363,004		(9,735)			(9,735)		353,269	353,269			
7000042	TIGARD	OR		12/20/2018		354,080							354,080	354,080			
100153310	BRICK	NJ		05/30/2024		357,243		(2,101)			(2,101)		355,143	355,143			
100174067	OCEAN CITY	NJ		10/31/2024		367,270		(9,715)			(9,715)		357,555	357,555			
323060600	PORTLAND	OR		08/16/2023		357,573							357,573	357,573			
1000007	NORCO	CA		08/30/2011		362,584		(4,980)			(4,980)		357,605	357,605			
100131609	IRVING	TX		10/06/2023		351,628		7,246			7,246		358,874	358,195		(679)	(679)
100134267	MINT HILL	NC		10/27/2023		368,188		(8,734)			(8,734)		359,454	359,452		(2)	(2)
100109036	SANTA MONICA	CA		06/02/2023		366,065		(6,065)			(6,065)		360,000	360,000			
100033739	MONAGHAN	IRL		06/21/2019		309,636		53,624			53,624	9,124	372,384	362,896	(17,501)	8,013	(9,488)
100089056	FORT MYERS	FL		01/06/2023		368,539		(5,442)			(5,442)		363,097	363,094		(3)	(3)
100108231	MORTON GROVE	IL		05/24/2023		365,306		(2,191)			(2,191)		363,115	363,114		(2)	(2)
323060037	BAKERSFIELD	CA		07/26/2023		363,497							363,497	363,497			
100089224	VANCOUVER	WA		01/26/2023		367,407		(3,796)			(3,796)		363,611	363,611			
100145565	UNITED KINGDOM	GBR		03/12/2024		366,421		1,779			1,779		368,200	364,401	(3,799)		(3,799)
7250108	MELVILLE	NY		07/17/2019		381,546		(17,094)			(17,094)		364,452	364,452			
323090480	BAKERSFIELD	CA		11/28/2023		365,983							365,983	365,983			
100145219	UNITED KINGDOM	GBR		03/12/2024		362,865		(301)			(301)		362,564	366,435	3,871		3,871
100145473	UNITED KINGDOM	GBR		03/12/2024		352,587		379			379		352,965	367,987	15,022		15,022
100071448	DEN HAAG	NLD		09/30/2021		350,274						17,290	367,564	368,020	456		456
100174199	GUALALA	CA		10/31/2024		384,240		(10,019)			(10,019)		374,221	374,221			
19187	SALINAS	CA		07/31/2012		374,764		(505)			(505)		374,259	374,259			
100089615	BRADENTON	FL		01/30/2023		390,088		(12,294)			(12,294)		377,794	377,788		(6)	(6)
755190	PALO ALTO	CA		12/31/2006		378,682							378,682	378,682			
100118697	WEST JORDAN	UT		07/25/2023		385,647		(6,116)			(6,116)		379,531	379,526		(5)	(5)
100153060	UPLAND	CA		06/27/2024		392,754		(12,200)			(12,200)		380,554	380,554			
100087788	LOS ANGELES	CA		11/17/2022		388,882		(5,813)			(5,813)		383,069	383,069			
100142747	ASHBURN	VA		02/08/2024		387,929		(4,813)			(4,813)		383,116	383,116			
7000043	MOUNTAIN VIEW	CA		01/14/2019		383,999							383,999	383,999			
100117536	FOUNTAIN VALLEY	CA		07/20/2023		369,460		14,904			14,904		384,364	384,364			
100138836	LONG BRANCH	NJ		12/21/2023		392,970		(7,972)			(7,972)		384,998	385,000		2	2
100033325	DUBLIN	IRL		06/21/2019		333,146		57,896			57,896	9,945	400,986	385,944	(11,776)	(3,266)	(15,042)
100129316	SALINAS	CA		09/25/2023		380,225		8,197			8,197		388,423	388,423			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310054122	JERSEY CITY	NJ		06/21/2023		388,551							388,551	388,551			
100155079	DALLAS	TX		07/19/2024		396,072		(6,911)			(6,911)		389,162	389,162			
100132126	PUYALLUP	WA		10/13/2023		395,184		(4,403)			(4,403)		390,781	390,731		(51)	(51)
100065320	LINCOLN	CA		07/28/2021		404,832		(13,046)			(13,046)		391,786	391,778		(8)	(8)
100145168	UNITED KINGDOM	GBR		03/12/2024		376,784		682			682		377,465	393,552	16,087		16,087
100135073	CAPE CORAL	FL		11/01/2023		384,367		10,143			10,143		394,511	394,511			
19188	FORT WORTH	TX		06/29/2012		395,352							395,352	395,352			
100080290	DORDRECHT/DRECHTSTEDEN	NLD		02/22/2022		405,639						10,510	416,149	397,219	(18,931)		(18,931)
100120892	LAGUNA NIGUEL	CA		08/30/2023		400,079		(2,271)			(2,271)		397,808	397,808			
100109321	GALVESTON	TX		06/12/2023		406,425		(7,683)			(7,683)		398,742	398,694		(47)	(47)
100100327	SNOHOMISH	WA		04/27/2023		373,681		25,764			25,764		399,446	399,446			
100173169	WOODLAND HILLS	CA		10/30/2024		407,289		(6,715)			(6,715)		400,573	400,573			
100101712	HAARLEM	NLD		03/30/2023		396,307						(4,853)	391,454	400,795	9,341		9,341
100114547	BURLINGTON	MA		06/29/2023		397,148		3,938			3,938		401,085	401,085			
100160953	HAWTHORNE	CA		07/24/2024		413,552		(11,758)			(11,758)		401,793	401,793			
100078505	GRONINGEN	NLD		01/26/2022		423,740						7,257	430,997	401,866	(29,131)		(29,131)
100148026	BUENA PARK	CA		04/10/2024		399,539		5,225			5,225		404,765	404,765			
100115690	ARROYO GRANDE	CA		07/20/2023		402,642		2,175			2,175		404,817	404,817			
100139315	FAIRFAX	VA		12/28/2023		415,342		(8,842)			(8,842)		406,500	406,500			
100137213	WASHINGTON	DC		11/28/2023		423,960		(15,964)			(15,964)		407,997	407,993		(3)	(3)
18963	HEMPSTEAD	NY		11/12/2010		412,697		(2,845)			(2,845)		409,852	409,852			
100149951	PARKLAND	FL		06/07/2024		413,224		(2,908)			(2,908)		410,317	410,317			
100145526	UNITED KINGDOM	GBR		03/12/2024		404,352		2,587			2,587		406,939	411,312	4,373		4,373
19072	EL PASO	TX		07/19/2011		412,934							412,934	412,934			
100137761	FRANKLIN	TN		12/08/2023		417,052		(3,156)			(3,156)		413,895	413,895			
3410000571	PHILADELPHIA	PA		10/17/2024		414,593							414,593	414,593			
100088553	AMSTERDAM/AMSTELVEEN	NLD		10/27/2022		438,979						19,583	458,562	416,951	(41,611)		(41,611)
19120	CHARLOTTE	NC		12/01/2011		416,987							416,987	416,987			
100090377	GLENDALE	AZ		12/28/2022		434,450		(13,102)			(13,102)		421,348	421,348			
100145474	UNITED KINGDOM	GBR		03/12/2024		418,870		(562)			(562)		418,307	424,614	6,306		6,306
100089945	NORFOLK	VA		01/26/2023		435,546		(10,148)			(10,148)		425,398	425,394		(4)	(4)
100082802	DEN HAAG	NLD		04/27/2022		441,756						(19,241)	422,515	425,462	2,947		2,947
19137	CONCORD	MA		01/12/2012		426,535		(681)			(681)		425,854	425,854			
100129837	BLOOMFIELD HILLS	MI		09/27/2023		433,737		(6,371)			(6,371)		427,366	427,354		(12)	(12)
3300004468	SPRING VALLEY	NY		06/09/2023		428,551							428,551	428,551			
100084389	HERSHEY	PA		08/12/2022		423,969		6,602			6,602		430,571	430,568		(4)	(4)
7200674	ATLANTA	GA		02/27/2024		431,572							431,572	431,572			
100033991	DUBLIN	IRL		06/21/2019		352,741		91,364			91,364	9,238	453,343	431,995	(17,064)	(4,284)	(21,348)
100145601	UNITED KINGDOM	GBR		03/12/2024		415,090		1,083			1,083		416,173	433,603	17,431		17,431
18959	QUINCY	MA		10/07/2010		436,621		(2,209)			(2,209)		434,412	434,412			
7100010	YONKERS	NY		11/19/2019		435,531							435,531	435,531			
1000024	HOUSTON	TX		12/27/2006		463,564		(25,786)			(25,786)		437,778	437,778			
100134646	CARMEL	IN		10/30/2023		437,797		1,304			1,304		439,101	439,101			
100136546	CAPE CHARLES	VA		11/20/2023		436,871		5,749			5,749		442,620	442,620			
7000041	BROOKLYN	NY		12/19/2018		444,905							444,905	444,905			
18984	EL PASO	TX		11/29/2010		448,303							448,303	448,303			
100110614	NEW OXFORD	PA		06/30/2023		448,345		706			706		449,051	449,043		(8)	(8)
18962	HOUSTON	TX		10/29/2010		449,180							449,180	449,180			
100034745	KILDARE	IRL		06/21/2019		451,780		65,133			65,133	11,569	528,482	449,641	(26,829)	(52,012)	(78,841)
7200678	NEW YORK	NY		04/04/2024		537,070		(87,070)			(87,070)		450,000	450,000			
18750	HOUSTON	TX		04/18/2008		451,935		(1,479)			(1,479)		450,456	450,456			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100068559	HEERLEN	NLD		08/30/2021		396,438						29,033	425,471	451,225	25,755		25,755
100161702	TIEL	NLD		07/29/2024		466,275							466,275	451,279	(14,996)		(14,996)
100084234	UTRECHT	NLD		06/30/2022		473,470						(24,150)	449,320	451,823	2,503		2,503
100118676	REUNION	FL		07/25/2023		466,806		(13,096)			(13,096)		453,710	453,710			
100174038	SANTA BARBARA	CA		10/31/2024		462,248		(7,095)			(7,095)		455,153	455,153			
7000037	ANAHEIM	CA		10/30/2018		428,372		28,978			28,978		457,350	457,350			
100120887	PONTE VEDRA	FL		08/30/2023		453,413		4,724			4,724		458,137	458,137			
100087803	PALM BEACH GARDENS	FL		11/17/2022		482,282		(14,467)			(14,467)		467,815	461,983		(5,832)	(5,832)
19073	EL PASO	TX		07/19/2011		463,064							463,064	463,064			
100128893	ALBUQUERQUE	NM		09/21/2023		477,803		(14,411)			(14,411)		463,391	463,389		(3)	(3)
100139724	UNITED KINGDOM	GBR		12/18/2023		467,472						(3,670)	463,802	464,331	528		528
7000031	SACRAMENTO	CA		07/25/2018		465,160							465,160	465,160			
7000020	BOCA RATON	FL		04/26/2018		465,290							465,290	465,290			
100159032	SANDY SPRINGS	GA		08/15/2024		473,525		(7,975)			(7,975)		465,550	465,550			
750000026	BRONX	NY		06/23/2023		466,694							466,694	466,694			
19199	GREAT NECK	NY		10/15/2012		470,984		(3,965)			(3,965)		467,019	467,019			
100110634	CHINO HILLS	CA		06/30/2023		473,262		(2,363)			(2,363)		470,899	470,899			
7000027	SAN DIEGO	CA		07/09/2018		475,096		(1,330)			(1,330)		473,766	473,766			
100143714	LA HABRA	CA		02/26/2024		490,377		(16,061)			(16,061)		474,316	474,316			
754574	CORONA	CA		12/31/2006		475,719							475,719	475,719			
750000032	LOS ANGELES	CA		09/22/2023		478,571							478,571	478,571			
100171329	NORWALK	CA		10/16/2024		494,968		(15,866)			(15,866)		479,103	479,103			
100127701	HILLIARD	OH		09/08/2023		497,093		(15,355)			(15,355)		481,738	481,738			
100145592	UNITED KINGDOM	GBR		03/12/2024		462,559		513			513		463,072	482,779	19,707		19,707
100145502	UNITED KINGDOM	GBR		03/12/2024		466,388		554			554		466,942	486,836	19,893		19,893
100160578	LAKEWOOD	CO		07/19/2024		517,123		(29,474)			(29,474)		487,648	487,648			
100156132	NOKOMIS	FL		07/25/2024		502,973		(15,012)			(15,012)		487,961	487,961			
100033498	LAOIS	IRL		06/21/2019		557,951		(51,986)			(51,986)	16,481	522,446	488,344	(25,564)	(8,538)	(34,102)
19074	EL PASO	TX		07/19/2011		488,554							488,554	488,554			
100174071	FRANKLIN	TN		10/31/2024		514,109		(20,817)			(20,817)		493,292	493,292			
100133472	MISSION VIEJO	CA		10/19/2023		501,625		(8,005)			(8,005)		493,620	493,616		(4)	(4)
100103370	EL CAJON	CA		06/16/2023		506,438		(11,618)			(11,618)		494,820	494,820			
100135367	ARLINGTON	VA		11/13/2023		497,631		(996)			(996)		496,635	496,505		(131)	(131)
3320046904	MIAMI	FL		02/13/2023		497,955							497,955	497,955			
100030823	RANCHO SANTA FE	CA		04/09/2019		436,199		64,759			64,759		500,958	500,954		(4)	(4)
100089720	ROTTERDAM	NLD		11/29/2022		518,780						(33,465)	485,315	503,098	17,783		17,783
100132463	ROSWELL	GA		11/03/2023		496,343		7,056			7,056		503,399	503,399			
19312	CLARKSBURG	MD		11/26/2013		505,974							505,974	505,974			
7200497	CAPE CORAL	FL		11/15/2021		486,528		19,451			19,451		505,980	505,980			
18954	FORTH WORTH	TX		10/07/2010		506,680							506,680	506,680			
18701	WILMINGTON	NC		10/26/2007		510,893		(2,789)			(2,789)		508,104	508,104			
100145136	UNITED KINGDOM	GBR		03/12/2024		510,588		(1,013)			(1,013)		509,575	509,714	140		140
100085024	ROTTERDAM	NLD		07/27/2022		535,313						(41,650)	493,663	510,251	16,588		16,588
7200208	SUNNYVALE	CA		08/03/2017		559,451		(48,528)			(48,528)		510,922	510,922			
7200650	MANHASSET	NY		11/06/2023		512,729							512,729	512,729			
100145469	UNITED KINGDOM	GBR		03/12/2024		510,556		1,941			1,941		512,497	517,970	5,472		5,472
100100310	MESA	AZ		03/24/2023		538,457		(12,654)			(12,654)		525,803	525,794		(9)	(9)
323080579	QUEEN CREEK	AZ		10/30/2023		525,843							525,843	525,843			
100133528	CAMARILLO	CA		10/19/2023		528,404		(138)			(138)		528,266	528,266			
100151857	MENIFEE	CA		05/10/2024		543,812		(14,455)			(14,455)		529,357	529,357			
19019	FULLERTON	CA		03/10/2011		529,617							529,617	529,617			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100145600	UNITED KINGDOM	GBR		03/12/2024		522,727		132			132		522,859	530,782	7,922		7,922
3320045835	NEWARK	NJ		02/13/2023		534,600							534,600	534,600			
100137554	RANCHO MISSION VIEJO	CA		12/08/2023		531,426		4,490			4,490		535,916	535,916			
100082316	NAPLES	FL		04/14/2022		556,977		(17,384)			(17,384)		539,593	539,584		(9)	(9)
100169190	PHOENIX	AZ		09/27/2024		567,000		(27,000)			(27,000)		540,000	540,000			
100138664	LONG GROVE	IL		02/02/2024		560,482		(8,595)			(8,595)		551,887	551,887			
100171589	HURRICANE	UT		10/16/2024		564,128		(11,689)			(11,689)		552,439	552,439			
100147017	SIMI VALLEY	CA		03/27/2024		565,407		(12,645)			(12,645)		552,762	552,762			
19146	DOWNINGTON	PA		03/14/2012		559,915							559,915	559,915			
100133879	(ENCINO AREA) LOS ANGELES	CA		10/24/2023		569,850		(9,395)			(9,395)		560,456	560,456			
100131997	EUGENE	OR		10/13/2023		579,363		(14,661)			(14,661)		564,703	564,643		(60)	(60)
100034346	LIMERICK	IRL		06/21/2019		542,079		31,895			31,895	16,188	590,162	568,736	(17,332)	(4,094)	(21,426)
100114821	DUNEDIN	FL		07/10/2023		566,112		3,036			3,036		569,148	569,046		(101)	(101)
100160101	IRVINE	CA		07/17/2024		586,081		(16,538)			(16,538)		569,542	569,545		3	3
100110648	CHICAGO	IL		06/30/2023		584,435		(10,379)			(10,379)		574,057	574,055		(2)	(2)
100145533	UNITED KINGDOM	GBR		03/12/2024		566,536		2,679			2,679		569,215	575,302	6,088		6,088
19228	LAS CRUCES	NM		12/13/2012		577,419		(834)			(834)		576,585	576,585			
730006395	PASADENA	CA		12/27/2023		489,421		98,026			98,026		587,447	587,447			
100150257	ALMERE	NLD		04/29/2024		590,085							590,085	589,782	(303)		(303)
7200631	CARMEL	IN		09/01/2023		542,235		57,765			57,765		600,000	600,000			
100119270	DENVER	CO		07/31/2023		608,398		(3,426)			(3,426)		604,972	604,901		(70)	(70)
100089410	MOKENA	IL		11/18/2022		611,640		(6,698)			(6,698)		604,942	604,942			
100115939	SURFSIDE BEACH	SC		07/20/2023		622,240		(14,657)			(14,657)		607,583	607,517		(66)	(66)
19016	WOODINVILLE	WA		03/11/2011		611,722		(1,000)			(1,000)		610,723	610,723			
100090607	UTRECHT	NLD		12/28/2022		614,597						(24,842)	589,755	611,415	21,659		21,659
7000038	BEND	OR		12/12/2018		614,383							614,383	614,383			
100078531	SCHIEDAM/VLAARDINGEN	NLD		01/26/2022		619,006						11,124	630,130	616,007	(14,123)		(14,123)
3320043210	HEWITT	NJ		01/10/2023		618,481							618,481	618,481			
100135627	KNOXVILLE	TN		11/09/2023		632,306		(11,418)			(11,418)		620,889	620,883		(5)	(5)
100145555	UNITED KINGDOM	GBR		03/12/2024		598,466		1,369			1,369		599,835	625,395	25,560		25,560
100142898	CHICAGO	IL		02/09/2024		647,423		(18,172)			(18,172)		629,251	629,253		3	3
100119922	PHOENIX	AZ		08/10/2023		638,948		(9,654)			(9,654)		629,293	629,266		(27)	(27)
3310041970	GREAT NECK	NY		10/19/2022		630,927							630,927	630,927			
100161403	MORGANVILLE	NJ		07/26/2024		653,477		(22,364)			(22,364)		631,113	631,113			
323100564	PORTLAND	OR		12/12/2023		631,716							631,716	631,716			
7410008	VARIOUS	GBR		01/26/2024		871,371							871,371	632,244	(239,127)		(239,127)
100139764	UNITED KINGDOM	GBR		12/18/2023		629,960						(5,024)	624,936	635,039	10,104		10,104
100089712	ROTTERDAM	NLD		11/29/2022		662,155						(43,113)	619,042	638,171	19,130		19,130
100084248	AMSTERDAM	NLD		06/30/2022		632,995						(34,231)	598,764	640,331	41,567		41,567
7410025	PARIS	FRA		10/25/2024		643,915							643,915	644,806	891		891
323120332	ARDEN CITY	UT		01/18/2024		646,800							646,800	646,800			
100128907	MIAMI	FL		09/21/2023		664,487		(15,349)			(15,349)		649,137	648,687		(450)	(450)
100050742	GREATER LONDON	GBR		03/02/2021		493,205						114,377	607,582	651,494	43,911		43,911
100120088	MIRAMAR BEACH	FL		08/11/2023		659,565		(7,491)			(7,491)		652,074	652,074			
100078613	CAPELLE AAN DEN IJSSEL	NLD		01/26/2022		665,818						11,799	677,617	653,384	(24,233)		(24,233)
100129521	LOS ANGELES	CA		09/29/2023		661,329		(5,758)			(5,758)		655,572	655,572			
754615	DENVER	CO		12/31/2006		658,046							658,046	658,046			
100145046	UNITED KINGDOM	GBR		03/12/2024		639,435		1,499			1,499		640,934	668,242	27,308		27,308
100084262	ZAANDAM	NLD		06/30/2022		686,636						(35,925)	650,711	672,164	21,453		21,453
100083047	PEMBROKE PINES	FL		05/11/2022		687,103		(12,741)			(12,741)		674,362	674,355		(7)	(7)
100150172	BRASELTON	GA		04/30/2024		681,113		(5,361)			(5,361)		675,751	675,751			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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322030402	PRESCOTT	AZ		05/09/2022		676,000							676,000	676,000			
100078609	ROTTERDAM	NLD		01/26/2022		708,337						12,408	720,745	687,107	(33,639)		(33,639)
100154797	LONGWOOD	FL		07/19/2024		713,927		(22,101)			(22,101)		691,825	691,825			
3340065203	OTISVILLE	NY		02/29/2024		693,098							693,098	693,098			
7200645	WARRENVILLE	IL		10/20/2023		693,160							693,160	693,160			
100163980	DENVER	CO		08/21/2024		725,386		(20,314)			(20,314)		705,073	705,073			
19343	VARIOUS	FL		02/21/2020		706,926							706,926	706,926			
100147382	SANTA ANA	CA		05/08/2024		715,948		(8,986)			(8,986)		706,962	706,962			
7200620	LOS ANGELES	CA		07/25/2023		708,781							708,781	708,781			
3340071290	JERSEY CITY	NJ		03/14/2024		709,436							709,436	709,436			
100083052	HELOTES	TX		05/11/2022		730,325		(17,159)			(17,159)		713,166	713,166			
7000012	VARIOIUS	OH		11/07/2017		715,515							715,515	715,515			
100075859	UTRECHT	NLD		11/24/2021		732,635						11,016	743,651	715,769	(27,882)		(27,882)
100133867	LAS VEGAS	NV		10/20/2023		738,398		(20,793)			(20,793)		717,605	717,605			
19062	MYRTLE BEACH	SC		08/09/2011		725,982		(7,351)			(7,351)		718,631	718,631			
100156230	SOUTH LAKE	TX		06/20/2024		727,848		(8,949)			(8,949)		718,900	718,900			
100091076	MIAMI	FL		01/31/2023		748,258		(28,489)			(28,489)		719,769	719,769			
19098	ALEXANDRIA	VA		07/15/2011		733,016		(10,896)			(10,896)		722,120	722,120			
7000048	EARTH CTY	MO		05/08/2019		722,293							722,293	722,293			
100164029	SANTA MONICA	CA		08/21/2024		741,937		(16,937)			(16,937)		725,000	725,000			
7200468	BALTIMORE	MD		08/19/2021		729,523							729,523	729,523			
100137278	NETHERLANDS	NLD		11/28/2023		742,840						(3,501)	739,339	730,451	(8,888)		(8,888)
100128356	FRISCO	TX		09/14/2023		768,064		(31,915)			(31,915)		736,149	736,149			
7200654	DALLAS	TX		11/17/2023		746,449							746,449	746,449			
7200462	DUBLIN	IRL		07/12/2021		(1,404,623)				2,151,251	2,151,251		746,628	746,628			
100080319	ZIERIKZEE	NLD		02/22/2022		770,678						18,875	789,552	747,384	(42,168)		(42,168)
100176762	HUDSONVILLE	MI		11/15/2024		780,204		(32,389)			(32,389)		747,815	747,815			
100175599	CARLSBAD	CA		11/12/2024		760,483		(12,490)			(12,490)		747,993	747,993			
100138647	CYPRESS	TX		02/02/2024		777,378		(21,378)			(21,378)		756,000	756,000			
100139733	UNITED KINGDOM	GBR		12/18/2023		766,500						(6,019)	760,481	760,188	(294)		(294)
100103318	ATLANTA	GA		04/28/2023		781,837		(16,770)			(16,770)		765,067	765,067			
100141826	AMSTERDAM	NLD		01/29/2024		751,015							751,015	773,172	22,157		22,157
100156020	MALIBU	CA		06/18/2024		800,955		(25,188)			(25,188)		775,768	775,768			
7000025	BROOKLYN	NY		06/19/2018		776,435							776,435	776,435			
7200476	LOS ANGELES	CA		09/28/2021		777,000							777,000	777,000			
100086356	NEWPORT	GBR		08/30/2022		843,853						(147,736)	696,117	785,845	89,728		89,728
100137819	LOS ANGELES	CA		12/08/2023		798,430		1,570			1,570		800,000	800,000			
323070808	BAKERSFIELD	CA		09/15/2023		802,017							802,017	802,017			
100158344	UNITED KINGDOM	GBR		07/09/2024		746,284		47,011			47,011		793,295	805,516	12,221		12,221
324050180	SALEM	OR		10/03/2024		811,973							811,973	811,973			
7200672	CAPITOL HEIGHTS	MD		02/13/2024		814,573							814,573	814,573			
100162031	SOQUEL	CA		07/31/2024		852,503		(26,050)			(26,050)		826,453	826,453			
322050345	GEORGETOWN	TX		06/09/2022		827,665							827,665	827,665			
100145504	UNITED KINGDOM	GBR		03/12/2024		799,695		(654)			(654)		799,040	833,049	34,009		34,009
19097	SPRINGFIELD	VA		07/15/2011		855,185		(12,712)			(12,712)		842,474	842,474			
100138257	WARRENTON	VA		12/15/2023		853,914		(9,507)			(9,507)		844,407	843,714		(693)	(693)
3310064205	FREEPORT	NY		11/29/2023		846,448							846,448	846,448			
3320046462	NEWBURGH	NY		02/27/2023		848,232							848,232	848,232			
3340074702	TRAVERSE CITY	MI		05/23/2024		855,598							855,598	855,598			
322010366	SMITHFIELD	UT		02/16/2022		872,105							872,105	872,105			
7200511	FORT LAUDERDALE	FL		12/02/2021		872,579							872,579	872,579			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200465	TUCSON	AZ		08/10/2021		877,371		21,525			21,525		898,896	898,896			
19036	FORT WORTH	TX		04/15/2011		900,766							900,766	900,766			
323090191	PORTLAND	OR		10/30/2023		914,900							914,900	914,900			
100135662	BERKELEY	CA		11/09/2023		948,524		(26,151)			(26,151)		922,373	922,373			
19355	PHOENIX	AZ		12/13/2022		(153,978)		1,086,037			1,086,037		932,059	932,059			
7000022	YONKERS	NY		06/07/2018		939,263							939,263	939,263			
100147422	SUDBURY	MA		04/03/2024		959,329		(14,989)			(14,989)		944,340	944,340			
100089632	LONG BEACH	CA		01/30/2023		876,592		(7,696)			(7,696)		868,896	960,000		91,104	91,104
19063	ORLANDO	FL		06/27/2011		973,257		(4,526)			(4,526)		968,731	968,731			
750000021	VENTURA	CA		02/10/2023		976,078							976,078	976,078			
7000046	WAYNE	NJ		04/09/2019		981,013		(784)			(784)		980,229	980,229			
100156363	LOS ANGELES	CA		07/25/2024		1,020,949		(38,949)			(38,949)		982,000	982,000			
100100168	MIRAMAR	FL		03/17/2023		1,010,339		(14,349)			(14,349)		995,990	995,982		(8)	(8)
7200305	BROOKLYN	NY		03/05/2019		945,749		54,867			54,867		1,000,617	1,000,617			
7200323	NEW YORK	NY		06/07/2019		1,004,689							1,004,689	1,004,689			
7200452	VARIOUS	DE		06/28/2021		1,545,623		99,662			99,662		1,645,285	1,024,266	(621,019)		(621,019)
7200319	WASHINGTON D.C.	DC		04/30/2019		1,055,532							1,055,532	1,055,532			
7200398	NEW YORK CITY	NY		09/29/2020		1,060,901							1,060,901	1,060,901			
100082735	TIEL	NLD		04/27/2022		1,076,196						(46,900)	1,029,296	1,064,676	35,380		35,380
323110542	DAMASCUS	OR		12/20/2023		1,065,294							1,065,294	1,065,294			
7200578	KELSO	GBR		08/19/2022		1,154,296		258,988			258,988		1,413,285	1,066,205	(347,079)		(347,079)
18759	CHICAGO	IL		05/01/2008		1,094,738		(2,938)			(2,938)		1,091,800	1,091,800			
100154147	LAGUNA HILLS	CA		07/11/2024		1,146,942		(26,755)			(26,755)		1,120,187	1,120,187			
7200681	BOSTON	MA		03/28/2024		1,159,288							1,159,288	1,159,288			
100145752	UNITED KINGDOM	GBR		03/12/2024		1,131,386		(315)			(315)		1,131,071	1,179,256	48,184		48,184
100078561	AMSTERDAM	NLD		01/26/2022		1,224,135						21,386	1,245,521	1,184,285	(61,236)		(61,236)
18924	WILLOWBROOK	IL		06/17/2010		1,193,462		(6,040)			(6,040)		1,187,422	1,187,422			
100071522	VENICE	CA		10/19/2021		1,197,877		(5,040)			(5,040)		1,192,837	1,192,837			
19280	MILPITAS	CA		06/04/2013		1,271,565		(6,087)			(6,087)		1,265,478	1,265,478			
19354	HERTFORDSHIRE	GBR		12/02/2022		925,450							925,450	1,271,644	346,194		346,194
7200376	COLUMBUS	OH		01/17/2020		1,279,202							1,279,202	1,279,202			
100138090	ALISO VIEJO	CA		12/13/2023		1,307,692		(9,437)			(9,437)		1,298,255	1,298,255			
100115329	SAN DIEGO	CA		07/17/2023		1,320,125		(20,902)			(20,902)		1,299,224	1,299,220		(4)	(4)
100076820	MARIETTA	GA		12/27/2021		1,338,256		(37,150)			(37,150)		1,301,107	1,301,100		(7)	(7)
18665	MYRTLE BEACH	SC		08/22/2007		1,316,703		(2,926)			(2,926)		1,313,777	1,313,777			
323030007	PORTLAND	OR		05/02/2023		1,316,814							1,316,814	1,316,814			
19250	FENTON	MO		01/23/2013		1,327,968		(2,767)			(2,767)		1,325,201	1,325,201			
7000034	NEW YORK	NY		09/28/2018		1,330,956							1,330,956	1,330,956			
100149519	LOS ANGELES	CA		04/26/2024		1,418,731		(18,731)			(18,731)		1,400,000	1,400,000			
100109571	GLENDORA	CA		06/14/2023		1,462,664		(47,119)			(47,119)		1,415,544	1,415,544			
100078529	ROTTERDAM	NLD		01/26/2022		1,464,357						25,724	1,490,081	1,424,517	(65,564)		(65,564)
100100001	LAS VEGAS	NV		03/28/2023		1,445,306		4,694			4,694		1,450,000	1,450,000			
100149501	SAN JOSE DEL CABO	MEX		04/24/2024		1,476,401							1,476,401	1,476,401			
7200502	AUSTIN	TX		11/22/2021		1,500,000							1,500,000	1,500,000			
750000017	NEW YORK	NY		12/16/2022		1,500,000							1,500,000	1,500,000			
19268	HOUSTON	TX		04/18/2013		1,509,606		(2,434)			(2,434)		1,507,172	1,507,172			
100146581	ORLANDO	FL		03/20/2024		1,570,595		(26,630)			(26,630)		1,543,965	1,543,965			
7200634	CHESTNUT HIL	MA		08/31/2023		1,545,521							1,545,521	1,545,521			
324050275	WADDELL	AZ		07/25/2024		1,545,635							1,545,635	1,545,635			
100109172	LOS ANGELES	CA		07/21/2023		1,651,370		(51,370)			(51,370)		1,600,000	1,600,000			
100153690	CELINA	TX		05/31/2024		1,654,808		(51,695)			(51,695)		1,603,113	1,603,113			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200467	BRISTOL	GBR		09/16/2021		400,731		268,596		939,298	1,207,894		1,608,626	1,608,626			
323070401	BAKERSFIELD	CA		09/15/2023		1,635,921							1,635,921	1,635,921			
7200364	BROOKLYN	NY		12/20/2019		1,644,344							1,644,344	1,644,344			
18804	PHOENIX	AZ		10/02/2008		1,701,430							1,701,430	1,701,430			
1000592	HYATTSVILLE	MD		06/24/2016		1,728,816		83,097			83,097		1,811,913	1,811,913			
1000476	MILWAUKEE	WI		02/20/2015		1,767,568		55,628			55,628		1,823,196	1,823,196			
100144257	SANTA MONICA	CA		03/08/2024		1,825,000							1,825,000	1,825,000			
7200439	STOCKHOLM	SWE		03/30/2021		1,774,607		461,728			461,728		2,236,335	1,829,881	(406,455)		(406,455)
100118758	NAPLES	FL		07/25/2023		1,879,503		(13,492)			(13,492)		1,866,011	1,864,223		(1,788)	(1,788)
7200416	LOS ANGELES	CA		02/16/2021		1,928,470		11,015			11,015		1,939,485	1,939,485			
100086345	GRONINGEN	NLD		08/29/2022		2,376,865						(584,567)	1,792,298	1,952,546	160,248		160,248
100138037	MURRIETA	CA		12/13/2023		1,987,332		(9,989)			(9,989)		1,977,342	1,977,342			
7200430	SAN FRANCISCO	CA		04/01/2021		1,934,469		65,531			65,531		2,000,000	2,000,000			
750000024	GREENSBORO	NC		04/04/2023		2,015,814							2,015,814	2,015,814			
7200475	NEW YORK	NY		09/21/2021		2,058,010							2,058,010	2,058,010			
7200549	QUEEN CREEK	AZ		04/14/2022		2,081,692							2,081,692	2,081,692			
7200513	ST LOUIS	MO		12/08/2021		2,087,078							2,087,078	2,087,078			
7200651	CHINA GROVE	NC		11/30/2023		2,102,041							2,102,041	2,102,041			
7200301	BEVERLY HILLS	CA		01/02/2019		2,106,744							2,106,744	2,106,744			
1000710	BAYTOWN	TX		12/07/2017		1,828,064		333,016			333,016		2,161,080	2,161,080			
7200639	BROOKLYN	NY		09/28/2023		2,263,773							2,263,773	2,263,773			
7200347	NASHVILLE	TN		09/30/2019		2,470,975							2,470,975	2,470,975			
100162271	LA JOLLA	CA		09/06/2024		2,612,084		(118,805)			(118,805)		2,493,279	2,493,279			
7200435	VARIOUS	GBR		02/26/2021		2,674,916		243,001			243,001		2,917,916	2,585,252	(332,665)		(332,665)
7200437	NEW YORK	NY		03/04/2021		2,631,569							2,631,569	2,631,569			
7200382	NEW YORK	NY		03/10/2020		2,661,013							2,661,013	2,661,013			
100174521	KIHEI	HI		10/31/2024		2,776,976		(106,159)			(106,159)		2,670,817	2,672,376		1,559	1,559
7200300	BEVERLY HILLS	CA		01/02/2019		2,760,000							2,760,000	2,760,000			
19336	VARIOUS	FL		05/17/2019		2,862,471							2,862,471	2,862,471			
7200519	LONDON	GBR		01/21/2022		364,481				2,578,503	2,578,503		2,942,984	2,942,984			
2390901	LOS ANGELES	CA		12/20/2019		3,001,627		3,692			3,692		3,005,319	3,005,319			
100165867	(WESTLAKE VILLAGE AREA) THOUSA	CA		08/30/2024		3,355,545		(61,999)			(61,999)		3,293,546	3,293,546			
7200594	NEW YORK	NY		11/08/2022		3,170,384		149,064			149,064		3,319,448	3,320,666		1,218	1,218
7200394	LOS ANGELES	CA		09/15/2020		3,323,027							3,323,027	3,323,027			
100108305	LAS VEGAS	NV		05/24/2023		3,519,454		(35,294)			(35,294)		3,484,160	3,484,155		(6)	(6)
100134432	CORONA DEL MAR	CA		10/30/2023		3,491,202		8,792			8,792		3,499,994	3,499,988		(6)	(6)
321120530	EAGLE	ID		03/31/2022		3,895,150							3,895,150	3,895,150			
321050101	TACOMA	WA		08/22/2024		4,000,000							4,000,000	4,000,000			
7200328	LOS ANGELES	CA		06/28/2019		4,238,381		42,869			42,869		4,281,250	4,281,250			
7200391	FUERTEVENTURA	ESP		08/06/2020		5,284,113							5,284,113	4,767,327	(516,786)		(516,786)
18865	WEST DES MOINES	IA		04/02/2013		5,012,893							5,012,893	5,012,893			
4020715663	HOMESTEAD	FL		05/17/2024		5,168,933		(32,944)			(32,944)		5,600,694	5,600,694			
7200441	BURLINGAME	CA		04/01/2021		5,367,601							5,367,601	5,367,601			
7100011	VARIOUS	IL		07/27/2020		6,004,481		152,115			152,115		6,156,596	6,156,596			
7100007	YULEE	FL		06/07/2018		6,637,545							6,637,545	6,637,545			
7200417	LOS ANGELES	CA		02/16/2021		6,755,696		3,661			3,661		6,759,357	6,759,357			
7200445	LONDON	GBR		05/19/2021		4,084,038				2,817,752	2,817,752		6,901,790	6,901,790			
7410013	SEVEN BEACH	GBR		08/29/2024		10,471,122				522,812	522,812		10,993,934	10,512,943	(480,991)		(480,991)
7200581	IBIZA	ESP		08/24/2022		10,683,626		69,296			69,296		10,752,922	10,572,632	(180,289)		(180,289)
7200528	MANCHESTER	GBR		01/27/2022		12,253,240		1,220,330			1,220,330		13,473,570	12,560,417	(913,153)		(913,153)
7200453	VARIOUS	GBR		06/15/2021		14,189,790		6,501			6,501		14,196,291	12,787,497	(1,408,793)		(1,408,793)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7200539	PHOENIX	AZ		02/28/2022		16,777,286		722,714			722,714		17,500,000	17,500,000			
7200590	BROOKLYN	NY		10/21/2022		17,505,041							17,505,041	17,505,041			
7200612	WINDSOR	CT		02/16/2023		19,032,572							19,032,572	19,032,572			
7200561	DUBLIN	IRL		05/31/2022		21,024,876					1,743,420		22,768,296	22,827,315	59,018		59,018
7100009	GARDEN GROVE	CA		07/11/2019		22,694,852		175,594			175,594		22,870,446	22,870,446			
7200552	MARBELLA	ESP		04/26/2022		25,357,508					1,293,549		26,651,057	26,757,540	106,483		106,483
7200593	NEW YORK	NY		11/08/2022		29,949,762		251,667			251,667		30,201,429	30,201,429			
7200418	DERBY	GBR		02/17/2021		36,472,148							36,472,148	35,236,405	(1,235,743)		(1,235,743)
7100006	PARMA	OH		06/07/2018		39,987,939							39,987,939	39,987,939			
7200257	ROCKVILLE	MD		06/07/2018		42,449,448		251,335			251,335		42,700,784	42,700,784			
7200680	FORTH WORTH	TX		03/28/2024		67,875,660		132,327			132,327		68,007,987	68,007,987			
19349	SAN DIEGO	CA		01/25/2022		73,977,606		1,254,841			1,254,841		75,232,447	75,232,447			
19356	SAN DIEGO	CA		05/10/2023		76,228,074							76,228,074	76,228,074			
7200431	MIAMI	FL		03/23/2021		97,371,178							97,371,178	97,371,178			
7200602	LONDON	GBR		09/30/2022		118,050,425		115,015			115,015		118,165,440	124,253,032	6,087,592		6,087,592
7200568	LONDON	GBR		07/19/2022		141,555,493		3,268,768		15,043,739	18,312,507		159,868,000	148,465,264	(11,402,736)		(11,402,736)
7200698	HAMILTON	NJ		08/07/2024		170,408,778		285,562			285,562		170,694,340	170,694,340			
19344	CHESHIRE EAST (UA)	GBR		05/01/2020		2,019,082		(3,996,343)		1,977,428	(2,018,915)		167	167			
7410015	JONKOPING	SWE		05/31/2024		(1,404,142)		1,775		1,697,056	1,698,831		294,689	643,971	349,282		349,282
0299999. Mortgages with partial repayments						1,812,702,679		27,843,490		30,764,808	58,608,298	(914,467)	1,870,861,215	1,862,640,898	(11,069,864)	2,849,547	(8,220,317)
100126548	BUFFALO	NY		08/30/2023	07/31/2024	4,491		85			85		4,576	4,527		(49)	(49)
100138977	FRESNO	CA		12/21/2023	07/31/2024	7,410							7,410	6,301		(1,109)	(1,109)
100126849	ECORSE	MI		08/30/2023	07/09/2024	7,626		(43)			(43)		7,583	7,609		25	25
100126465	SHERBURNE	NY		08/30/2023	07/31/2024	8,753		(226)			(226)		8,527	8,524		(3)	(3)
100126545	GREELEY	CO		08/30/2023	07/09/2024	10,027		59			59		10,086	10,334		249	249
100127053	GREENVILLE	NC		08/30/2023	07/09/2024	11,030		115			115		11,145	11,046		(99)	(99)
100076883	ANAHOLA	HI		01/03/2022	02/21/2024	12,528		(23)			(23)		12,505	12,438		(67)	(67)
100127130	ORLANDO	FL		08/30/2023	07/31/2024	12,915		54			54		12,969	12,870		(99)	(99)
100126638	GARY	IN		08/30/2023	07/09/2024	13,559		(87)			(87)		13,472	13,535		64	64
100127049	SHREVEPORT	LA		08/30/2023	07/31/2024	13,681		21			21		13,702	13,678		(25)	(25)
100126790	GARDNERVILLE	NV		08/30/2023	07/09/2024	17,107		(3)			(3)		17,104	16,884		(219)	(219)
100127182	SOMERVILLE	MA		08/30/2023	07/09/2024	17,164		139			139		17,303	17,194		(109)	(109)
100126629	VERONA	PA		08/30/2023	07/09/2024	17,592		(61)			(61)		17,530	17,603		73	73
100112398	SOUTH LYON	MI		06/29/2023	07/09/2024	17,901		63			63		17,964	17,861		(102)	(102)
100126509	BAKERSFIELD	CA		08/30/2023	07/31/2024	18,203		23			23		18,226	18,202		(23)	(23)
100126902	RUSHSYLVANIA VILLAGE	OH		08/30/2023	07/31/2024	18,829		(162)			(162)		18,668	18,805		137	137
100112824	CENTRAL SQUARE	NY		06/29/2023	01/31/2024	19,046		(1)			(1)		19,045	19,039		(6)	(6)
100126905	ROCHESTER	NY		08/30/2023	07/31/2024	20,165		79			79		20,243	20,171		(73)	(73)
100127126	ELDRIDGE	IA		08/30/2023	07/31/2024	20,229		377			377		20,606	20,327		(279)	(279)
100127248	LEWISTOWN	PA		08/30/2023	07/09/2024	20,457		91			91		20,549	20,589		41	41
100126455	PULASKI	NY		08/30/2023	07/09/2024	22,035		28			28		22,063	22,243		181	181
100110859	ECORSE	MI		06/29/2023	07/09/2024	23,069		69			69		23,138	23,058		(80)	(80)
100113089	VALDOSTA	GA		06/29/2023	07/31/2024	23,369		45			45		23,414	23,370		(45)	(45)
100127115	KALAMAZOO	MI		08/30/2023	07/09/2024	22,869		278			278		23,147	23,743		596	596
100127125	HOCKLEY	TX		08/30/2023	07/31/2024	25,082		193			193		25,274	25,124		(150)	(150)
100126952	RIVESVILLE	WV		08/30/2023	07/31/2024	25,723		(304)			(304)		25,419	25,326		(93)	(93)
100113921	HOUSTON	TX		06/29/2023	07/09/2024	25,220		2			2		25,221	25,375		153	153
100112740	CAMBRIDGE	MA		06/29/2023	07/09/2024	25,819		239			239		26,058	25,821		(236)	(236)
100112738	HYDE PARK	MA		06/29/2023	07/09/2024	25,983		233			233		26,216	25,987		(229)	(229)
100112743	DORCHESTER	MA		06/29/2023	07/09/2024	27,054		151			151		27,206	27,052		(153)	(153)
100127192	WEST POINT	GA		08/30/2023	07/31/2024	27,574		188			188		27,761	27,619		(142)	(142)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100127161	CARLISLE	SC		08/30/2023	07/09/2024	31,464							31,464	31,376		(87)	(87)
100126819	EVANSTON	IL		08/30/2023	07/09/2024	31,383		399			399		31,782	31,459		(324)	(324)
100077009	HOUMA	LA		01/03/2022	01/21/2024	33,268		(3)			(3)		33,264	31,960		(1,304)	(1,304)
100074684	WACO	TX		12/01/2021	03/21/2024	35,306		20			20		35,327	34,502		(824)	(824)
100112742	DORCHESTER	MA		06/29/2023	07/09/2024	34,929		239			239		35,168	34,923		(245)	(245)
100127055	AZTEC	NM		08/30/2023	07/31/2024	36,000		(17)			(17)		35,983	35,989		6	6
100127071	DETROIT	MI		08/30/2023	07/31/2024	37,244		413			413		37,657	37,269		(388)	(388)
100068753	OSAWATOMIE	KS		09/01/2021	02/21/2024	40,131		(49)			(49)		40,082	37,786		(2,296)	(2,296)
100127127	JASPER	GA		08/30/2023	07/31/2024	40,116		485			485		40,601	40,206		(395)	(395)
100138938	XENIA	OH		12/21/2023	07/09/2024	44,782		217			217		44,999	44,968		(31)	(31)
100077731	HATTIESBURG	MS		01/03/2022	08/21/2024	45,644		5			5		45,649	45,316		(333)	(333)
100126499	AUGUSTA	GA		08/30/2023	07/31/2024	46,294		170			170		46,464	46,311		(153)	(153)
100063465	ENDICOTT	NY		07/01/2021	05/22/2024	46,595		25			25		46,620	46,312		(308)	(308)
100138983	FREWSBURG	NY		12/21/2023	07/31/2024	48,423							48,423	46,996		(1,427)	(1,427)
100067023	CARLTON	PA		08/02/2021	02/21/2024	46,109		19			19		46,128	47,308		1,180	1,180
100126780	CHESTER	IL		08/30/2023	07/09/2024	47,359		131			131		47,491	47,363		(127)	(127)
100126693	SOUTHPORT	FL		08/30/2023	07/09/2024	48,427		(117)			(117)		48,309	48,397		88	88
100127346	MOBILE	AL		08/30/2023	07/31/2024	51,528		92			92		51,620	51,530		(90)	(90)
100062823	MCKEESPORT	PA		07/01/2021	01/23/2024	51,200							51,200	51,631		431	431
100126554	SANTEE	SC		08/30/2023	07/09/2024	51,925		(106)			(106)		51,819	51,924		105	105
100127240	MAGNOLIA	TX		08/30/2023	07/31/2024	52,050		324			324		52,374	52,132		(243)	(243)
100076894	HOUSTON	TX		01/03/2022	05/22/2024	53,601		(14)			(14)		53,587	54,168		581	581
100062478	CLINTON	IA		07/01/2021	03/21/2024	41,530		(3)			(3)		41,527	55,948		14,421	14,421
100127058	ILION	NY		08/30/2023	07/09/2024	56,053		50			50		56,104	56,067		(37)	(37)
100074538	ORANGE	TX		12/01/2021	03/21/2024	59,990		(91)			(91)		59,899	56,329		(3,569)	(3,569)
100100116	STAMFORD	CT		03/28/2023	05/22/2024	55,670		(835)			(835)		54,835	56,780		1,945	1,945
100063255	CATAULA	GA		07/01/2021	03/21/2024	56,380							56,381	57,237		856	856
100075593	ERWIN	TN		12/01/2021	04/22/2024	59,450		(11)			(11)		59,439	58,676		(763)	(763)
100112736	MALDEN	MA		06/29/2023	07/09/2024	59,120		468			468		59,588	59,106		(482)	(482)
100126729	HARRISBURG	PA		08/30/2023	07/31/2024	59,158		1,139			1,139		60,297	59,401		(896)	(896)
100127239	CHELSEA	OK		08/30/2023	07/09/2024	60,644		176			176		60,819	60,647		(172)	(172)
100113741	PISCATAWAY	NJ		06/29/2023	07/09/2024	61,320		931			931		62,251	61,499		(752)	(752)
100126447	GRANITE CITY	IL		08/30/2023	07/09/2024	61,829		(126)			(126)		61,702	61,916		214	214
100061279	FREMONT	OH		06/01/2021	03/21/2024	62,471		(25)			(25)		62,447	62,748		301	301
100053535	NEWPORT NEWS	VA		03/23/2021	10/07/2024	77,066							77,066	63,434		(13,632)	(13,632)
100138934	BRONX	NY		12/21/2023	07/31/2024	63,089		1,272			1,272		64,361	63,696		(665)	(665)
100127327	CLARK	NJ		08/30/2023	07/09/2024	64,077		366			366		64,443	64,101		(342)	(342)
100127166	BALTIMORE	MD		08/30/2023	07/09/2024	64,256		(312)			(312)		63,944	64,455		511	511
100138942	AKRON	OH		12/21/2023	07/31/2024	69,642		588			588		70,230	69,887		(343)	(343)
100012142	TONAWANDA	NY		03/08/2017	07/13/2024	64,202							64,202	70,245		6,043	6,043
100126582	SAN MARCOS	TX		08/30/2023	07/31/2024	70,957		(543)			(543)		70,414	70,970		557	557
100060565	SIOUX FALLS	SD		06/01/2021	12/21/2024	71,279		64			64		71,343	71,591		248	248
100126546	AUGUSTA	GA		08/30/2023	07/09/2024	71,068		(119)			(119)		70,949	71,597		648	648
100077167	HOMELAND	CA		01/03/2022	05/22/2024	75,290		39			39		75,329	73,981		(1,348)	(1,348)
100074641	HARRISBURG	PA		12/01/2021	04/22/2024	76,827		618			618		77,445	74,488		(2,957)	(2,957)
100126861	PHILADELPHIA	PA		08/30/2023	07/09/2024	75,318		696			696		76,014	75,409		(606)	(606)
100075138	BRYAN	TX		12/01/2021	05/22/2024	66,830		(11)			(11)		66,819	75,773		8,954	8,954
100063323	CHICAGO	IL		07/01/2021	06/21/2024	76,483		37			37		76,520	75,965		(555)	(555)
100062760	CLAYTON	OH		07/01/2021	05/22/2024	61,557		(3)			(3)		61,554	76,038		14,483	14,483
100127128	NASHVILLE	TN		08/30/2023	07/31/2024	76,518		44			44		76,562	76,503		(59)	(59)
100064581	DECATUR	AL		07/01/2021	09/21/2024	77,055		4			4		77,059	77,170		112	112

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100072632	CHAUVIN	LA		11/01/2021	05/22/2024	79,055		(152)			(152)		78,903	77,179		(1,724)	(1,724)
100111048	OVERLAND PARK	KS		06/29/2023	07/09/2024	77,446		464			464		77,911	77,482		(429)	(429)
100064193	FREDONIA	NY		07/01/2021	12/21/2024	75,664		(43)			(43)		75,621	78,177		2,557	2,557
100127228	LAUDERDALE LAKES	FL		08/30/2023	07/09/2024	78,697		584			584		79,281	78,809		(471)	(471)
100127323	MILWAUKEE	WI		08/30/2023	07/09/2024	78,773		612			612		79,385	78,978		(407)	(407)
100117045	SHREVEPORT	LA		07/20/2023	05/17/2024	73,527		77			77		73,604	79,144		5,540	5,540
100077739	READING	PA		01/03/2022	09/21/2024	81,110		(63)			(63)		81,047	79,276		(1,771)	(1,771)
100064383	MILWAUKEE	WI		07/01/2021	04/22/2024	77,715		(1,151)			(1,151)		76,565	79,916		3,352	3,352
100126954	MILWAUKEE	WI		08/30/2023	07/09/2024	80,196		196			196		80,392	80,257		(136)	(136)
100128813	KERMIT	TX		09/21/2023	08/30/2024	80,951		(414)			(414)		80,537	80,646		109	109
100130460	SOUTH EUCLID	OH		09/28/2023	05/17/2024	80,643		(7)			(7)		80,635	80,699		64	64
100060772	LAPLACE	LA		06/01/2021	04/22/2024	80,392		39			39		80,431	80,710		279	279
100064505	CITRUS SPRINGS	FL		07/01/2021	10/21/2024	82,087		(167)			(167)		81,920	84,506		2,586	2,586
100077461	OSCEOLA	AR		01/03/2022	12/21/2024	87,281		(575)			(575)		86,706	85,087		(1,620)	(1,620)
100134458	BALTIMORE	MD		10/30/2023	08/30/2024	85,554		(3)			(3)		85,551	85,559		8	8
100126823	MIAMI	FL		08/30/2023	07/09/2024	85,315		1,435			1,435		86,750	85,706		(1,044)	(1,044)
100135984	PHILADELPHIA	PA		11/16/2023	05/17/2024	86,866		(4)			(4)		86,862	85,873		(990)	(990)
100127357	MIAMI	FL		08/30/2023	07/31/2024	88,681		140			140		88,821	88,684		(137)	(137)
100130371	INDIANAPOLIS	IN		09/28/2023	05/17/2024	90,596		(51)			(51)		90,545	88,919		(1,626)	(1,626)
100134529	PHILADELPHIA	PA		10/30/2023	08/30/2024	89,654		(99)			(99)		89,555	89,646		91	91
100127100	RIVERSIDE	NJ		08/30/2023	07/09/2024	89,895		495			495		90,390	89,931		(459)	(459)
100075294	IRONDEQUOIT	NY		12/01/2021	06/21/2024	91,386		13			13		91,400	90,499		(901)	(901)
100075552	WICHITA	KS		12/01/2021	09/21/2024	93,414		(107)			(107)		93,306	90,547		(2,759)	(2,759)
100060840	LINCOLN	NE		06/01/2021	08/21/2024	91,208		16			16		91,224	91,789		565	565
100117055	MILLVILLE	NJ		07/20/2023	05/17/2024	82,709		76			76		82,785	91,824		9,039	9,039
100061954	HOT SPRINGS	SD		07/01/2021	09/21/2024	92,235		28			28		92,263	91,905		(358)	(358)
100126663	COATESVILLE	PA		08/30/2023	07/09/2024	92,476		190			190		92,666	92,466		(200)	(200)
100074995	FRIENDSWOOD	TX		12/01/2021	11/21/2024	96,165		(3)			(3)		96,162	94,226		(1,936)	(1,936)
100066988	OSCEOLA	IN		08/02/2021	12/21/2024	85,975		76			76		86,051	95,025		8,974	8,974
100127349	MODESTO	CA		08/30/2023	07/09/2024	96,451		(80)			(80)		96,371	96,473		102	102
100153618	DETROIT	MI		05/31/2024	06/10/2024	98,025		22			22		98,047	98,025		(22)	(22)
100066074	MIDDLETOWN	DE		08/02/2021	10/21/2024	99,906		35			35		99,941	98,643		(1,298)	(1,298)
100112670	CHAMBERSBURG	PA		06/29/2023	07/31/2024	99,131		726			726		99,857	99,251		(607)	(607)
100063371	LAKE PLACID	FL		07/01/2021	07/21/2024	102,455		27			27		102,481	101,915		(566)	(566)
100060739	SAN ANTONIO	TX		06/01/2021	05/22/2024	101,624		(9)			(9)		101,615	102,030		415	415
100118886	SKOKIE	IL		08/30/2023	05/17/2024	103,577		(118)			(118)		103,458	102,891		(568)	(568)
100134122	PHENIX CITY	AL		12/08/2023	06/29/2024	104,019		(12)			(12)		104,007	104,020		13	13
100111334	MAPLE GROVE	MN		06/29/2023	07/09/2024	104,314		563			563		104,877	104,456		(421)	(421)
100134121	PHENIX CITY	AL		12/08/2023	06/29/2024	104,510		(14)			(14)		104,496	104,511		15	15
100061814	CENTRAL SQUARE	NY		07/01/2021	05/22/2024	107,339		255			255		107,593	105,388		(2,205)	(2,205)
100064026	SHERWOOD	AR		07/01/2021	01/23/2024	86,014							86,014	105,861		19,848	19,848
100077719	SHENANDOAH	PA		01/03/2022	03/21/2024	107,823		(373)			(373)		107,450	105,889		(1,561)	(1,561)
100077701	FLATWOODS	KY		01/03/2022	03/21/2024	109,140		638			638		109,778	105,952		(3,826)	(3,826)
100118846	TERRE HAUTE	IN		08/30/2023	05/17/2024	104,379		(11)			(11)		104,368	106,000		1,632	1,632
100075244	SAVANNAH	GA		12/01/2021	02/21/2024	106,603		30			30		106,633	106,055		(578)	(578)
100063222	EAGLE PASS	TX		07/01/2021	03/21/2024	107,960		(5)			(5)		107,956	106,431		(1,525)	(1,525)
100064482	EUTAW	AL		07/01/2021	05/22/2024	104,525		(102)			(102)		104,424	106,572		2,149	2,149
100066567	CROOKSVILLE	OH		08/02/2021	10/21/2024	117,248		(24)			(24)		117,224	108,222		(9,002)	(9,002)
100066575	SCHENECTADY	NY		08/02/2021	07/21/2024	99,480							99,480	108,351		8,871	8,871
100077599	ERIE	PA		01/03/2022	09/21/2024	111,904		(145)			(145)		111,759	108,411		(3,348)	(3,348)
100138948	TAMPA	FL		12/21/2023	07/31/2024	108,081		697			697		108,779	108,601		(177)	(177)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100073431	WESTVILLE	NJ		11/01/2021	10/21/2024	108,276		(18)			(18)		108,258	108,802		544	544
100112102	BRIDGEPORT	CT		06/29/2023	07/09/2024	108,550		1,423			1,423		109,973	108,841		(1,132)	(1,132)
100134561	PHILADELPHIA	PA		10/30/2023	08/30/2024	109,178		(114)			(114)		109,064	109,169		105	105
100148164	ATLANTA	GA		05/15/2024	08/30/2024	109,343		(51)			(51)		109,293	109,428		136	136
100077435	WINNEMUCCA	NV		01/03/2022	09/21/2024	107,953							107,953	109,549		1,596	1,596
100062000	HAMPTON	GA		07/01/2021	02/21/2024	148,019		12			12		148,031	109,883		(38,148)	(38,148)
100062231	LAKE CITY	FL		07/01/2021	05/22/2024	112,052		72			72		112,124	110,738		(1,386)	(1,386)
100115639	BELVIDERE	IL		07/19/2023	05/17/2024	108,503		(16)			(16)		108,486	111,436		2,949	2,949
100130445	PHILADELPHIA	PA		09/28/2023	05/17/2024	115,177		(61)			(61)		115,116	112,797		(2,319)	(2,319)
100128346	LORAIN	OH		09/14/2023	05/17/2024	105,499		7			7		105,506	112,819		7,313	7,313
100077978	CHICAGO	IL		01/06/2022	05/17/2024	151,366		(208)			(208)		151,158	113,211		(37,947)	(37,947)
100066813	AMHERST	VA		08/02/2021	02/21/2024	114,773		61			61		114,834	113,333		(1,500)	(1,500)
100061937	SAN ANTONIO	TX		07/01/2021	03/21/2024	115,081		44			44		115,125	113,617		(1,508)	(1,508)
100063009	COVINGTON	GA		07/01/2021	02/21/2024	111,742		1			1		111,743	114,310		2,567	2,567
100120670	BALTIMORE	MD		08/24/2023	08/30/2024	115,425		(101)			(101)		115,324	115,351		27	27
100101987	ROSHARON	TX		04/14/2023	02/29/2024	115,910		(31)			(31)		115,880	116,062		182	182
100116571	PHILADELPHIA	PA		07/20/2023	05/17/2024	118,837		1			1		118,839	117,351		(1,488)	(1,488)
100066686	CINCINNATI	OH		08/02/2021	05/22/2024	118,059		(13)			(13)		118,047	118,333		286	286
100130160	SCRANTON	PA		11/15/2023	05/17/2024	120,123		(73)			(73)		120,050	118,640		(1,410)	(1,410)
100134318	DAPHNE	AL		10/27/2023	05/30/2024	119,271		(96)			(96)		119,176	119,276		100	100
100080841	BISBEE	AZ		03/10/2022	05/17/2024	153,788		(112)			(112)		153,676	123,127		(30,548)	(30,548)
100066369	LEHIGH ACRES	FL		08/02/2021	09/21/2024	127,092		(67)			(67)		127,025	124,755		(2,270)	(2,270)
100064452	SPRING	TX		07/01/2021	03/21/2024	122,778		(223)			(223)		122,556	124,999		2,443	2,443
100130251	NORRISTOWN	PA		09/28/2023	05/17/2024	132,141		(84)			(84)		132,057	127,093		(4,965)	(4,965)
100117207	TAMPA	FL		07/20/2023	05/17/2024	125,204		(15)			(15)		125,189	128,067		2,877	2,877
100127719	PHILADELPHIA	PA		09/08/2023	08/30/2024	128,602		(30)			(30)		128,573	128,655		82	82
100139530	GARY	IN		12/28/2023	05/17/2024	125,003		(12)			(12)		124,991	128,787		3,795	3,795
100064252	TRENTON	FL		07/01/2021	04/22/2024	124,627		(343)			(343)		124,284	130,680		6,396	6,396
100066115	BEMENT	IL		08/02/2021	09/21/2024	128,281		(12)			(12)		128,270	131,018		2,748	2,748
100063520	CHEEKTOWAGA	NY		07/01/2021	04/22/2024	134,164		122			122		134,287	131,608		(2,678)	(2,678)
100064601	MINNEAPOLIS	MN		07/01/2021	07/21/2024	115,045		40			40		115,085	132,112		17,028	17,028
100109129	UPPER DARBY	PA		06/05/2023	08/30/2024	132,744		(126)			(126)		132,617	132,846		229	229
100080837	BISBEE	AZ		03/10/2022	05/17/2024	165,811		(118)			(118)		165,693	133,327		(32,366)	(32,366)
100138051	EAGLE PASS	TX		12/13/2023	05/22/2024	139,031		(115)			(115)		138,916	133,566		(5,350)	(5,350)
100102111	SCRANTON	PA		04/14/2023	05/17/2024	138,636		(71)			(71)		138,565	135,647		(2,918)	(2,918)
100064138	LOGAN TOWNSHIP	NJ		07/01/2021	08/21/2024	127,634		(7)			(7)		127,627	137,111		9,483	9,483
100116335	BAYTOWN	TX		07/20/2023	05/17/2024	133,971		344			344		134,315	137,465		3,150	3,150
100113499	WILLIAMSTOWN	NJ		06/29/2023	07/09/2024	138,203		1,310			1,310		139,513	138,174		(1,339)	(1,339)
3310043798	HARTFORD	CT		01/10/2023	05/24/2024	138,792							138,792	138,792			
100116210	CLIFTON HEIGHTS	PA		07/20/2023	05/17/2024	91,031		1,245			1,245		92,276	140,625		48,349	48,349
100064148	LIVERPOOL	NY		07/01/2021	05/22/2024	139,136		(356)			(356)		138,780	140,997		2,217	2,217
100075606	FLEETWOOD	PA		12/01/2021	09/21/2024	145,138		(141)			(141)		144,996	141,156		(3,841)	(3,841)
100077707	HATTIESBURG	MS		01/03/2022	06/21/2024	145,259		151			151		145,410	142,460		(2,951)	(2,951)
100126544	SAN DIEGO	CA		08/30/2023	07/09/2024	143,673		748			748		144,420	143,689		(731)	(731)
100063695	GRAND ISLAND	NY		07/01/2021	08/21/2024	140,732		(84)			(84)		140,648	143,762		3,114	3,114
100071125	PHILADELPHIA	PA		10/01/2021	02/21/2024	137,743		(6)			(6)		137,737	144,241		6,504	6,504
100077665	MORRIS	IL		01/03/2022	09/21/2024	138,414		(80)			(80)		138,334	147,903		9,568	9,568
100126893	NATIONAL PARK	NJ		08/30/2023	07/09/2024	148,844		215			215		149,059	148,811		(248)	(248)
100119805	SCRANTON	PA		08/08/2023	02/29/2024	151,405		210			210		151,616	151,041		(575)	(575)
100066453	DREXEL HILL	PA		08/02/2021	05/22/2024	152,716		43			43		152,759	151,155		(1,605)	(1,605)
100120200	HIGHLAND PARK	MI		08/18/2023	02/29/2024	151,354		26			26		151,381	151,368		(13)	(13)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100066675	WATERMAN	IL		08/02/2021	03/21/2024	154,485		6			6		154,492	154,175		(316)	(316)
100100067	PHILADELPHIA	PA		03/28/2023	05/22/2024	160,504		(58)			(58)		160,446	154,269		(6,177)	(6,177)
100119924	DUNDALK	MD		08/10/2023	08/30/2024	154,711		(23)			(23)		154,688	154,713		24	24
100063453	TUCSON	AZ		07/01/2021	03/21/2024	158,198		142			142		158,340	156,176		(2,164)	(2,164)
100064351	FORKED RIVER	NJ		07/01/2021	02/21/2024	153,031		(195)			(195)		152,836	157,015		4,179	4,179
100126955	PLEASANT GROV	AL		08/30/2023	07/31/2024	158,916		103			103		159,020	158,893		(126)	(126)
100142176	CHICAGO	IL		02/29/2024	09/26/2024	161,044		(63)			(63)		160,981	161,035		54	54
100066902	SAINT PAUL	MN		08/02/2021	07/21/2024	160,855		(32)			(32)		160,823	161,175		352	352
100132654	DAWSON	GA		11/03/2023	04/27/2024	161,363		(12)			(12)		161,351	161,368		17	17
100075411	BUNKER HILL	WV		12/01/2021	05/22/2024	155,238		36			36		155,274	161,899		6,626	6,626
100064665	ASTON	PA		07/01/2021	10/21/2024	156,459		43			43		156,502	162,030		5,528	5,528
100067251	ROSEDALE	MD		08/02/2021	02/21/2024	158,385		(496)			(496)		157,889	162,713		4,823	4,823
100126794	VIRGINIA BEACH	VA		08/30/2023	07/31/2024	163,720		434			434		164,154	163,734		(419)	(419)
100077577	ROSENBERG	TX		01/03/2022	04/22/2024	167,962		58			58		168,021	164,273		(3,748)	(3,748)
100075497	LAFAYETTE	IN		12/01/2021	09/21/2024	169,373		(196)			(196)		169,177	164,438		(4,739)	(4,739)
100116597	COLORADO SPRINGS	CO		07/20/2023	07/31/2024	164,415		(130)			(130)		164,286	164,464		179	179
100086975	BALTIMORE	MD		10/24/2022	05/17/2024	163,902		(88)			(88)		163,814	164,514		700	700
100062275	BEULAH	MI		07/01/2021	06/21/2024	161,706		1			1		161,707	164,661		2,953	2,953
100132648	DAWSON	GA		11/03/2023	04/27/2024	165,445		(11)			(11)		165,434	165,450		15	15
100107956	SAINT PETERSBURG	FL		06/29/2023	05/17/2024	166,279		(74)			(74)		166,205	165,847		(359)	(359)
100132659	DAWSON	GA		11/03/2023	04/27/2024	165,916		(10)			(10)		165,905	165,920		15	15
100112020	OLATHE	KS		06/29/2023	07/31/2024	166,048		858			858		166,906	165,954		(952)	(952)
100132651	DAWSON	GA		11/03/2023	04/27/2024	166,144		(11)			(11)		166,133	166,148		15	15
100132660	DAWSON	GA		11/03/2023	04/27/2024	166,316		(11)			(11)		166,305	166,321		16	16
100132655	DAWSON	GA		11/03/2023	04/27/2024	166,434		(11)			(11)		166,423	166,439		16	16
100120412	BALTIMORE	MD		08/18/2023	05/17/2024	165,581		(76)			(76)		165,505	166,647		1,143	1,143
100066187	WAUCHULA	FL		08/02/2021	05/22/2024	161,990		16			16		162,005	166,919		4,914	4,914
100132647	DAWSON	GA		11/03/2023	04/27/2024	166,997		(12)			(12)		166,985	167,002		17	17
100046475	SAN TAN VALLEY	AZ		11/25/2020	10/07/2024	165,159		2,230			2,230		167,390	167,390			
100132649	DAWSON	GA		11/03/2023	04/27/2024	167,703		(12)			(12)		167,692	167,709		17	17
100115568	HOUSTON	TX		07/19/2023	08/30/2024	167,774		(53)			(53)		167,721	167,783		62	62
100066321	MILFORD	CT		08/02/2021	12/21/2024	169,317		(21)			(21)		169,297	167,932		(1,365)	(1,365)
100110750	ENFIELD	CT		08/11/2023	05/17/2024	170,232		(79)			(79)		170,153	171,602		1,449	1,449
100062238	DAHLONEGA	GA		07/01/2021	12/21/2024	172,930		15			15		172,945	173,765		820	820
100064324	WETUMPKA	AL		07/01/2021	02/21/2024	165,612							165,612	174,222		8,610	8,610
100114766	LA BELLE	FL		07/07/2023	08/30/2024	174,856		(71)			(71)		174,785	174,868		83	83
100127172	OXNARD	CA		08/30/2023	07/09/2024	175,781		599			599		176,380	175,831		(549)	(549)
100064479	MIAMI	FL		07/01/2021	05/22/2024	169,097		(745)			(745)		168,352	175,931		7,578	7,578
100066809	SUNSET	UT		08/02/2021	09/21/2024	178,830		(1)			(1)		178,829	178,792		(37)	(37)
100115579	BALTIMORE	MD		07/19/2023	08/30/2024	179,741							179,741	179,755		14	14
100075467	BROOKLYN CENTER	MN		12/01/2021	04/22/2024	174,630		(15)			(15)		174,615	180,437		5,822	5,822
100063511	ARLINGTON	TN		07/01/2021	01/23/2024	246,935		3			3		246,938	180,726		(66,213)	(66,213)
100091250	WATERBURY	CT		01/31/2023	02/29/2024	181,055		1			1		181,057	181,145		88	88
100133108	ORLANDO	FL		11/29/2023	11/30/2024	181,602		1,288			1,288		182,890	181,533		(1,357)	(1,357)
100119771	SCRANTON	PA		08/08/2023	02/29/2024	184,669		22			22		184,691	184,668		(23)	(23)
100128754	TULARE	CA		09/21/2023	08/30/2024	185,151		(23)			(23)		185,128	185,149		21	21
100127378	EAU CLAIRE	WI		08/30/2023	07/09/2024	185,552		686			686		186,239	185,598		(640)	(640)
100100062	CHICAGO	IL		03/28/2023	05/22/2024	178,365		(24)			(24)		178,342	186,194		7,852	7,852
100071299	ENOCH	UT		10/01/2021	06/21/2024	187,892		241			241		188,132	186,759		(1,373)	(1,373)
100119022	GRETNA	LA		07/27/2023	05/17/2024	199,833		(54)			(54)		199,779	187,132		(12,646)	(12,646)
100062875	JONESBORO	GA		07/01/2021	03/21/2024	189,664		172			172		189,836	187,352		(2,484)	(2,484)

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100074756	DENHAM SPRINGS	LA		12/01/2021	05/22/2024	196,736		589			589		197,325	189,802		(7,523)	(7,523)
100063352	ROBBINSVILLE	NJ		07/01/2021	01/21/2024	194,375		395			395		194,770	189,811		(4,959)	(4,959)
100127705	BALTIMORE	MD		09/08/2023	08/30/2024	189,876		(196)			(196)		189,680	189,884		203	203
100061183	TOLLESON	AZ		06/01/2021	08/21/2024	184,868		6			6		184,874	189,899		5,024	5,024
100153612	NASHVILLE	TN		05/31/2024	06/10/2024	190,484		40			40		190,524	190,484		(40)	(40)
100067111	WOLFFORTH	TX		08/02/2021	02/21/2024	185,329		(187)			(187)		185,142	190,601		5,459	5,459
100074982	PHOENIX	AZ		12/01/2021	03/21/2024	193,183		90			90		193,273	191,469		(1,804)	(1,804)
100063770	BRIDGEPORT	CT		07/01/2021	02/21/2024	193,579		115			115		193,695	191,473		(2,222)	(2,222)
100062761	NEWTON FALLS	OH		07/01/2021	03/21/2024	195,193		492			492		195,684	191,629		(4,055)	(4,055)
100139015	UNION	NJ		12/21/2023	07/31/2024	191,015		1,535			1,535		192,550	191,783		(768)	(768)
100077548	ORLANDO	FL		01/03/2022	07/21/2024	195,692		(185)			(185)		195,507	192,073		(3,435)	(3,435)
100126709	JACKSONVILLE	FL		08/30/2023	07/09/2024	192,643		(610)			(610)		192,033	192,901		868	868
100132526	DAYTON	OH		11/03/2023	12/31/2024	193,647		(117)			(117)		193,530	193,634		104	104
3310059640	CHICAGO	IL		12/28/2023	08/26/2024	193,867							193,867	193,867			
100112201	MIDDLETOWN	DE		06/29/2023	07/09/2024	194,393		1,390			1,390		195,783	194,119		(1,665)	(1,665)
100128799	BALTIMORE	MD		09/21/2023	08/30/2024	195,591		(11)			(11)		195,580	195,594		14	14
100063275	LANCASTER	PA		07/01/2021	04/22/2024	197,831		129			129		197,960	198,395		435	435
100062976	BOYERTOWN	PA		07/01/2021	01/21/2024	204,671		995			995		205,666	198,866		(6,800)	(6,800)
100116248	CHICAGO	IL		07/20/2023	05/17/2024	172,934		1,385			1,385		174,319	199,124		24,806	24,806
100155991	NEWBURGH	NY		06/18/2024	06/20/2024	199,352							199,353	199,352			
100089751	ALBUQUERQUE	NM		12/02/2022	05/17/2024	205,259		(41)			(41)		205,218	199,543		(5,675)	(5,675)
100117646	KISSIMMEE	FL		07/20/2023	07/31/2024	200,710		(90)			(90)		200,620	200,719		99	99
100066727	LITTLE EGG HARBOR TWP	NJ		08/02/2021	10/21/2024	202,437		1			1		202,438	202,400		(38)	(38)
100116668	MIAMI	FL		07/20/2023	07/31/2024	202,752		416			416		203,168	202,833		(335)	(335)
100102707	PARK FOREST	IL		06/22/2023	04/27/2024	206,076		(82)			(82)		205,994	205,578		(416)	(416)
100127382	MIDLOTHIAN	TX		08/30/2023	07/09/2024	206,601		1,458			1,458		208,059	206,831		(1,228)	(1,228)
100090254	CIRCLEVILLE	OH		01/13/2023	05/22/2024	207,958		(106)			(106)		207,852	206,855		(997)	(997)
100131809	MIDLOTHIAN	TX		10/06/2023	05/22/2024	217,884		(118)			(118)		217,766	207,120		(10,646)	(10,646)
100062291	CHESAPEAKE	VA		07/01/2021	04/22/2024	211,704		435			435		212,138	209,526		(2,612)	(2,612)
100117423	PHILADELPHIA	PA		07/20/2023	05/17/2024	196,795		314			314		197,109	210,086		12,977	12,977
100090253	ALBANY	NY		01/13/2023	05/22/2024	201,987		(30)			(30)		201,956	210,400		8,444	8,444
100118634	NEW ORLEANS	LA		07/25/2023	05/30/2024	211,441		(2)			(2)		211,439	211,441		3	3
100066095	PLANTATION	FL		08/02/2021	05/22/2024	304,775		(1)			(1)		304,774	211,849		(92,926)	(92,926)
100153688	KISSIMMEE	FL		05/31/2024	06/10/2024	212,667		55			55		212,722	212,667		(55)	(55)
100127233	MOORPARK	CA		08/30/2023	07/09/2024	213,394		1,663			1,663		215,056	213,679		(1,377)	(1,377)
100128759	PRINCE FREDERICK	MD		09/21/2023	08/30/2024	213,779		(191)			(191)		213,589	213,786		198	198
100156065	AUGUSTA	GA		06/18/2024	06/20/2024	214,132							214,133	214,132			
100075633	CANTON	GA		12/01/2021	09/21/2024	221,298		(235)			(235)		221,063	214,794		(6,268)	(6,268)
100138939	BROOKLYN	NY		12/21/2023	07/31/2024	215,868		107			107		215,974	215,868		(106)	(106)
100061414	ROYAL PALM BEACH	FL		06/01/2021	01/23/2024	216,712		(283)			(283)		216,429	217,501		1,072	1,072
100091336	HARTFORD	CT		01/13/2023	11/29/2024	219,235		(289)			(289)		218,946	219,496		549	549
100117465	ATLANTIC CITY	NJ		07/20/2023	05/17/2024	226,690		(45)			(45)		226,644	220,668		(5,976)	(5,976)
100086997	TEXAS CITY	TX		11/04/2022	05/17/2024	223,782		(149)			(149)		223,633	220,698		(2,935)	(2,935)
100061637	OAKLYN	NJ		07/01/2021	05/22/2024	182,107		(12)			(12)		182,095	225,921		43,827	43,827
100103310	WIMAUMA	FL		04/27/2023	05/17/2024	217,508		(6)			(6)		217,502	228,867		11,365	11,365
100153605	OCALA	FL		05/31/2024	06/10/2024	230,248		53			53		230,301	230,248		(53)	(53)
100091223	STONE MOUNTAIN	GA		01/31/2023	05/17/2024	234,841		(101)			(101)		234,740	234,035		(705)	(705)
100141180	BLOOMINGBURG	NY		01/30/2024	07/31/2024	236,768		(119)			(119)		236,649	236,745		97	97
100102035	HOUSTON	TX		04/14/2023	02/29/2024	238,268							238,268	238,429		161	161
100070028	HAMILTON	NJ		09/01/2021	10/21/2024	232,229		(101)			(101)		232,129	239,732		7,603	7,603
100066914	YUKON	OK		08/02/2021	10/21/2024	239,369		12			12		239,382	239,836		454	454

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134536	LOUISVILLE	KY		10/30/2023	08/30/2024	240,745		(129)			(129)		240,616	240,733		118	118
100116284	ORLANDO	FL		07/20/2023	07/31/2024	241,617		(136)			(136)		241,482	241,370		(112)	(112)
100067367	LAREDO	TX		08/02/2021	05/22/2024	227,541		(20)			(20)		227,521	241,407		13,885	13,885
100156094	WINTER SPRINGS	FL		06/18/2024	06/20/2024	241,462							241,462	241,462			
100120606	LARGO	FL		08/18/2023	02/29/2024	239,364		73			73		239,437	242,490		3,053	3,053
100156111	TORRINGTON	CT		06/18/2024	06/20/2024	242,809							242,810	242,809			
100064600	ATWATER	CA		07/01/2021	07/21/2024	234,068		31			31		234,099	243,099		9,000	9,000
100120152	CHICAGO	IL		08/11/2023	05/17/2024	249,684		(91)			(91)		249,593	244,351		(5,242)	(5,242)
100116388	ALLENTOWN	PA		07/20/2023	07/31/2024	246,370		3,958			3,958		250,328	244,493		(5,835)	(5,835)
100080426	LITTLE ELM	TX		04/14/2022	05/17/2024	279,772		(112)			(112)		279,660	245,514		(34,145)	(34,145)
100127177	AVENTURA	FL		08/30/2023	07/09/2024	245,595		713			713		246,308	245,622		(686)	(686)
100120147	DANIEL ISLAND	SC		08/11/2023	05/17/2024	251,511		(118)			(118)		251,394	246,764		(4,630)	(4,630)
100127373	TRACY	CA		08/30/2023	07/09/2024	248,080		2,151			2,151		250,230	248,517		(1,714)	(1,714)
100117028	SCRANTON	PA		07/20/2023	05/17/2024	226,297		273			273		226,570	251,028		24,458	24,458
100064216	PORT SAINT LUCIE	FL		07/01/2021	08/21/2024	241,889		(23)			(23)		241,866	251,832		9,966	9,966
100113095	ANAHEIM	CA		06/29/2023	07/09/2024	253,054		2,174			2,174		255,227	253,180		(2,048)	(2,048)
100063090	MILLER PLACE	NY		07/01/2021	03/21/2024	249,766		(98)			(98)		249,668	253,308		3,640	3,640
100064310	OSTEEN	FL		07/01/2021	03/21/2024	240,541		(428)			(428)		240,114	253,315		13,202	13,202
100103523	HOUSTON	TX		05/08/2023	02/29/2024	254,805		30			30		254,835	254,863		27	27
100075600	HOBART	IN		12/01/2021	03/21/2024	261,450		846			846		262,297	255,682		(6,614)	(6,614)
100153662	HOUSTON	TX		05/31/2024	06/10/2024	256,325		61			61		256,386	256,325		(61)	(61)
100117772	NORTH BRUNSWICK	NJ		07/20/2023	07/31/2024	262,247		(187)			(187)		262,059	256,627		(5,432)	(5,432)
100120299	CAMBRIA HEIGHTS	NY		08/18/2023	02/29/2024	256,672		11			11		256,683	256,667		(15)	(15)
100062961	ROUND ROCK	TX		07/01/2021	06/21/2024	244,577		34			34		244,610	260,149		15,539	15,539
100091724	PHOENIX	AZ		03/24/2023	05/17/2024	274,577		(5)			(5)		274,572	260,370		(14,202)	(14,202)
100127060	FALLS CHURCH	VA		08/30/2023	07/09/2024	260,577		853			853		261,430	260,650		(780)	(780)
100116246	EASTON	PA		07/20/2023	05/17/2024	255,757		3,029			3,029		258,786	261,454		2,667	2,667
100127341	WEST NEW YORK	NJ		08/30/2023	07/09/2024	260,950		2,046			2,046		262,996	261,542		(1,453)	(1,453)
100089046	LAKESHORE	CA		11/04/2022	05/17/2024	257,237		(44)			(44)		257,192	263,888		6,695	6,695
100075264	DRUMS	PA		12/01/2021	09/21/2024	272,279		(221)			(221)		272,058	264,535		(7,522)	(7,522)
100118641	MIAMI	FL		07/25/2023	02/29/2024	267,879		208			208		268,087	267,881		(205)	(205)
100102533	CHICAGO	IL		06/07/2023	01/31/2024	268,108		(76)			(76)		268,032	268,145		113	113
100117563	CHANDLER	AZ		07/20/2023	07/31/2024	268,653		(47)			(47)		268,606	268,728		122	122
100070739	UPPER MARLBORO	MD		10/01/2021	07/21/2024	307,085							307,085	269,694		(37,391)	(37,391)
100066597	WHITE PLAINS	MD		08/02/2021	12/21/2024	273,942		1			1		273,943	271,325		(2,618)	(2,618)
100083053	HOUSTON	TX		05/11/2022	05/17/2024	287,247		(182)			(182)		287,064	272,221		(14,843)	(14,843)
100115595	HOUSTON	TX		07/19/2023	08/30/2024	272,348		9			9		272,356	272,346		(10)	(10)
100153616	CHICAGO	IL		05/31/2024	06/10/2024	272,700		77			77		272,777	272,700		(77)	(77)
100103761	CONWAY	AR		05/10/2023	08/30/2024	272,628		(42)			(42)		272,586	272,819		234	234
100064538	PLYMOUTH	MA		07/01/2021	07/21/2024	254,222							254,222	273,190		18,968	18,968
100107963	STROUDSBURG	PA		06/29/2023	05/17/2024	277,921		(150)			(150)		277,771	273,431		(4,340)	(4,340)
100153633	HALTOM CITY	TX		05/31/2024	06/10/2024	273,531		66			66		273,597	273,531		(66)	(66)
100134435	LAKE WORTH	FL		10/30/2023	08/30/2024	275,075		(313)			(313)		274,762	275,056		294	294
100108467	ENNIS	TX		05/25/2023	08/30/2024	275,134		86			86		275,220	275,135		(85)	(85)
100128304	BALTIMORE	MD		09/14/2023	05/17/2024	259,419		21			21		259,440	278,511		19,071	19,071
100062211	SANFORD	FL		07/01/2021	06/21/2024	270,291		(12)			(12)		270,279	280,965		10,686	10,686
100110090	KENNER	LA		06/23/2023	08/30/2024	281,102		(240)			(240)		280,862	281,339		477	477
100134557	NORWALK	CT		10/30/2023	08/30/2024	281,919		(170)			(170)		281,749	282,064		316	316
100117841	SUGAR LAND	TX		07/20/2023	05/17/2024	275,617		(10)			(10)		275,607	284,788		9,180	9,180
100117635	PORTAGE	IN		07/20/2023	05/17/2024	259,015		99			99		259,114	286,461		27,347	27,347
100061317	DUNCANVILLE	TX		06/01/2021	05/22/2024	285,467		(44)			(44)		285,423	286,654		1,231	1,231

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100079714	HAVERTOWN	PA		04/08/2022	05/22/2024	323,966		(212)			(212)		323,754	289,137		(34,617)	(34,617)
100130339	EDINBURG	TX		09/28/2023	05/17/2024	291,681		(169)			(169)		291,513	289,801		(1,712)	(1,712)
100109164	IRVING	TX		07/21/2023	05/17/2024	305,446		(239)			(239)		305,207	290,351		(14,856)	(14,856)
100061099	ELKO NEW MARKET	MN		06/01/2021	06/21/2024	272,901							272,902	292,394		19,492	19,492
100117916	LAKE ALFRED	FL		07/20/2023	07/31/2024	293,500		(74)			(74)		293,427	293,479		53	53
100115648	HOWELL	NJ		07/19/2023	08/30/2024	295,389		(129)			(129)		295,259	295,386		127	127
100117052	WASHINGTON	DC		07/20/2023	07/31/2024	295,617		427			427		296,045	295,555		(490)	(490)
100117832	ORLANDO	FL		07/20/2023	07/31/2024	338,855							338,855	295,936		(42,919)	(42,919)
100128367	HANOVER	MD		09/15/2023	03/31/2024	296,741		(144)			(144)		296,596	296,713		116	116
100134541	MARYSVILLE	OH		10/30/2023	08/30/2024	297,168		(8)			(8)		297,160	297,170		10	10
100071248	PLAINFIELD	NJ		10/01/2021	10/21/2024	296,909		(11)			(11)		296,898	297,703		805	805
100117895	ROCKPORT	MA		07/20/2023	07/31/2024	298,939		(81)			(81)		298,858	298,932		74	74
100165736	CAPE CANAVERAL	FL		08/29/2024	10/31/2024	300,510		(81)			(81)		300,429	300,507		78	78
100126788	ORLANDO	FL		08/30/2023	07/09/2024	300,303		2,259			2,259		302,561	300,752		(1,809)	(1,809)
100070177	BEL AIR	MD		09/01/2021	11/21/2024	291,394		35			35		291,429	300,937		9,509	9,509
100138926	BORDENTOWN CITY	NJ		12/21/2023	07/31/2024	301,879		1,218			1,218		303,098	302,404		(694)	(694)
100138962	KEARNY	NJ		12/21/2023	07/31/2024	302,625		193			193		302,818	302,733		(85)	(85)
100116490	RUTHERFORDTON	NC		07/20/2023	05/17/2024	307,145		4,688			4,688		311,833	303,166		(8,667)	(8,667)
100117912	DAVENPORT	FL		07/20/2023	07/31/2024	305,814		(50)			(50)		305,764	305,798		34	34
100140490	BECKLEY	WV		01/19/2024	05/22/2024	295,059		(18)			(18)		295,041	306,338		11,296	11,296
100118036	MIAMI	FL		07/20/2023	07/09/2024	309,290		1,919			1,919		311,209	309,216		(1,993)	(1,993)
100141162	NANUET	NY		01/30/2024	07/31/2024	310,513		(118)			(118)		310,395	310,706		311	311
100064121	FAIRHOPE	AL		07/01/2021	07/21/2024	298,904		3			3		298,908	310,947		12,039	12,039
100117661	HILLSBORO	OR		07/20/2023	07/31/2024	311,830		(95)			(95)		311,735	311,838		103	103
100128739	HOUSTON	TX		09/21/2023	08/30/2024	317,148		(262)			(262)		316,886	317,152		266	266
100116568	AUSTIN	TX		07/20/2023	05/17/2024	313,843		(91)			(91)		313,752	317,804		4,052	4,052
100103630	PLANO	TX		05/08/2023	05/17/2024	317,850		(58)			(58)		317,793	319,797		2,005	2,005
100128737	HOUSTON	TX		09/21/2023	08/30/2024	320,362		(307)			(307)		320,055	320,375		319	319
100138970	PALOS PARK	IL		12/21/2023	07/09/2024	322,050		1,107			1,107		323,158	322,387		(770)	(770)
100100304	SAINT PETERSBURG	FL		03/24/2023	05/17/2024	313,592		(39)			(39)		313,553	323,848		10,295	10,295
100071139	COCONUT CREEK	FL		10/01/2021	12/21/2024	324,446		(2)			(2)		324,444	324,176		(269)	(269)
100141690	DUNCANVILLE	TX		01/30/2024	05/22/2024	326,661		(52)			(52)		326,608	326,756		148	148
100117923	PHILADELPHIA	PA		07/20/2023	05/17/2024	310,943		(7)			(7)		310,936	328,975		18,039	18,039
100108993	WINTER PARK	FL		05/31/2023	05/17/2024	337,911		(241)			(241)		337,670	329,465		(8,205)	(8,205)
100118822	HOUSTON	TX		08/30/2023	03/31/2024	331,632		(214)			(214)		331,417	331,749		331	331
100108981	MAMMOTH LAKES	CA		05/31/2023	05/17/2024	331,529		(137)			(137)		331,392	332,993		1,601	1,601
100128225	BARTONSVILLE	PA		09/14/2023	05/17/2024	307,921		13			13		307,934	333,900		25,966	25,966
100082201	LATHRUP VILLAGE	MI		04/14/2022	05/17/2024	328,886		21			21		328,906	337,829		8,923	8,923
100108951	SAN ANTONIO	TX		05/31/2023	05/17/2024	342,840		(117)			(117)		342,724	339,080		(3,643)	(3,643)
100179432	PHILADELPHIA	PA		11/21/2024	12/31/2024	339,414		(21)			(21)		339,393	339,423		30	30
100099941	GROVES	TX		03/28/2023	05/17/2024	342,063		(96)			(96)		341,967	339,658		(2,309)	(2,309)
100117861	BARTLETT	TN		07/20/2023	07/31/2024	342,474		(266)			(266)		342,208	342,505		297	297
100158477	PALMDALE	CA		07/10/2024	08/30/2024	346,305		(16)			(16)		346,289	346,305		16	16
100099918	CANTON	TX		03/28/2023	05/22/2024	338,341		(75)			(75)		338,265	346,383		8,117	8,117
100120672	DOUGLASVILLE	GA		08/24/2023	08/30/2024	347,059		(202)			(202)		346,857	346,958		101	101
100155980	PHILADELPHIA	PA		06/18/2024	06/20/2024	349,645							349,645	349,645			
100117683	TAMPA	FL		07/20/2023	05/17/2024	335,800		15			15		335,815	351,156		15,341	15,341
100108982	MIAMI GARDENS	FL		05/31/2023	05/17/2024	354,916		(184)			(184)		354,732	351,283		(3,450)	(3,450)
100120261	THREE FORKS	MT		08/18/2023	02/29/2024	351,482		44			44		351,526	351,523		(3)	(3)
100064529	AURORA	CO		07/01/2021	07/21/2024	342,295		(919)			(919)		341,376	355,534		14,158	14,158
100137874	METUCHEN	NJ		12/08/2023	08/30/2024	357,491		(132)			(132)		357,359	357,472		113	113

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100110013	CATHEDRAL CITY	CA		06/23/2023	08/30/2024	359,439		(77)			(77)		359,362	359,446		85	85
100090843	CLEARWATER BEACH	FL		01/06/2023	05/17/2024	354,892		(112)			(112)		354,780	361,200		6,420	6,420
100148492	ROOPVILLE	GA		04/12/2024	05/30/2024	365,976		11			11		365,987	365,976		(11)	(11)
100116605	WELLINGTON	FL		07/20/2023	07/31/2024	374,272		121			121		374,394	374,231		(163)	(163)
100109790	LA VERKIN	UT		08/04/2023	05/17/2024	367,380		(74)			(74)		367,306	377,579		10,273	10,273
100091867	RICHMOND	TX		01/30/2023	05/17/2024	379,641		(57)			(57)		379,584	377,808		(1,777)	(1,777)
100069343	EAST MEADOW	NY		09/01/2021	01/23/2024	368,205		12			12		368,217	379,954		11,737	11,737
100142070	SARASOTA	FL		02/29/2024	09/26/2024	379,803		(406)			(406)		379,397	380,112		715	715
100109010	FORT WORTH	TX		05/31/2023	05/17/2024	383,039		(114)			(114)		382,925	382,063		(862)	(862)
100091560	DOUGLAS	MA		03/07/2023	02/29/2024	382,008		60			60		382,068	382,125		58	58
100155970	BALTIMORE	MD		06/18/2024	06/20/2024	382,139							382,139	382,139			
100110097	PATERSON	NJ		06/23/2023	08/30/2024	383,567		(148)			(148)		383,419	383,603		184	184
100116220	BOCA RATON	FL		07/20/2023	07/31/2024	396,779		10,031			10,031		406,810	389,782		(17,028)	(17,028)
100127667	PATERSON	NJ		09/08/2023	08/30/2024	393,668		(25)			(25)		393,643	393,677		34	34
100100932	HUMBLE	TX		04/28/2023	01/31/2024	399,910		(68)			(68)		399,841	399,767		(74)	(74)
100140988	NORWALK	CT		01/26/2024	09/26/2024	404,566		(124)			(124)		404,442	404,533		90	90
100117988	FRISCO	TX		07/20/2023	05/17/2024	403,583		(125)			(125)		403,458	411,436		7,978	7,978
100128812	INWOOD	NY		09/21/2023	08/30/2024	412,345		(12)			(12)		412,333	412,344		11	11
100153692	BRENTWOOD	NY		05/31/2024	06/10/2024	413,448		95			95		413,543	413,448		(95)	(95)
100115552	KEY LARGO	FL		07/19/2023	08/30/2024	415,864		(88)			(88)		415,776	415,872		97	97
100135009	OCOEE	FL		10/30/2023	04/27/2024	417,385		(55)			(55)		417,330	417,411		81	81
100102978	ELIZABETH	NJ		06/22/2023	04/27/2024	419,084		45			45		419,129	419,094		(35)	(35)
100108256	ROSENBERG	TX		05/24/2023	05/17/2024	430,428		(147)			(147)		430,281	421,049		(9,233)	(9,233)
100156104	PASSAIC	NJ		06/18/2024	06/20/2024	426,193		1			1		426,194	426,193		(1)	(1)
100102819	MIAMI BEACH	FL		06/22/2023	04/27/2024	426,266		(170)			(170)		426,095	426,356		260	260
100100514	UNION	NJ		04/27/2023	02/29/2024	430,604		92			92		430,697	430,609		(88)	(88)
100108961	MCALLEN	TX		05/31/2023	05/17/2024	437,416		(256)			(256)		437,160	433,113		(4,047)	(4,047)
100117853	MAIDEN	NC		07/20/2023	07/31/2024	450,843		39			39		450,882	435,810		(15,072)	(15,072)
100130355	PROVO	UT		09/28/2023	04/27/2024	436,829		(13)			(13)		436,817	436,853		37	37
100154647	CAMBRIDGE	MA		07/19/2024	10/18/2024	462,283		(17,649)			(17,649)		444,634	444,634			
100142056	MORTON GROVE	IL		02/29/2024	09/26/2024	444,606		(232)			(232)		444,373	444,831		458	458
100116574	LOS ANGELES	CA		07/20/2023	07/31/2024	445,101		(299)			(299)		444,802	445,128		325	325
100117559	LOS ANGELES (ARLETA AREA)	CA		07/20/2023	07/31/2024	447,465		(269)			(269)		447,195	447,475		280	280
100091300	PHILADELPHIA	PA		01/31/2023	05/17/2024	425,931		16			16		425,947	448,050		22,103	22,103
100117564	MIAMI	FL		07/20/2023	07/31/2024	449,262		(201)			(201)		449,061	449,272		211	211
100134360	BRADENTON	FL		10/27/2023	03/31/2024	452,066		3			3		452,068	452,068			
100156102	PATERSON	NJ		06/18/2024	06/20/2024	454,374		(1)			(1)		454,373	454,374		1	1
100137174	COPIAGUE	NY		11/28/2023	05/17/2024	426,441		72			72		426,513	456,841		30,328	30,328
3310041368	MONTGOMERY	AL		10/19/2022	10/24/2024	456,982							456,982	456,982			
100102042	SPOKANE	WA		04/14/2023	02/29/2024	457,975		89			89		458,064	458,036		(28)	(28)
100109396	HOUSTON	TX		06/13/2023	11/29/2024	459,149		(350)			(350)		458,799	459,461		662	662
100134237	SANTA PAULA	CA		12/08/2023	12/31/2024	460,255		13			13		460,268	460,251		(17)	(17)
100148495	SODA SPRINGS	CA		04/12/2024	08/18/2024	475,795		(13,434)			(13,434)		462,361	462,361			
100079360	GLENDALE	AZ		03/17/2022	05/17/2024	554,521		31			31		554,553	462,436		(92,117)	(92,117)
100117122	STATEN ISLAND	NY		07/20/2023	05/17/2024	434,867		963			963		435,830	465,036		29,206	29,206
100102979	ELIZABETH	NJ		06/22/2023	04/27/2024	467,445		88			88		467,533	467,487		(46)	(46)
100102983	ELIZABETH	NJ		06/22/2023	04/27/2024	470,858		74			74		470,933	470,878		(55)	(55)
100102982	ELIZABETH	NJ		06/22/2023	04/27/2024	481,245		18			18		481,263	481,229		(33)	(33)
100120812	CAPE CORAL	FL		08/25/2023	06/29/2024	484,313		3			3		484,315	484,307		(8)	(8)
100080846	AUSTIN	TX		03/10/2022	05/17/2024	623,185		(23)			(23)		623,162	491,546		(131,616)	(131,616)
3300004042	COCOA	FL		12/02/2022	08/16/2024	492,266							492,266	492,266			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100134478	FRESNO	CA		10/30/2023	08/30/2024	493,218		(9)			(9)		493,209	493,220		11	11
100117846	MOUNT KISCO	NY		07/20/2023	05/17/2024	442,477		214			214		442,691	496,040		53,349	53,349
100076505	AUSTIN	TX		12/21/2021	05/17/2024	662,213							662,213	499,728		(162,485)	(162,485)
100116262	STATEN ISLAND	NY		07/20/2023	05/17/2024	501,927		7,377			7,377		509,304	502,045		(7,258)	(7,258)
100139229	ANAHEIM	CA		12/28/2023	04/06/2024	507,195		(41)			(41)		507,154	507,196		41	41
100119916	CARMEL	IN		08/10/2023	08/30/2024	507,249		(17)			(17)		507,232	507,249		17	17
100130423	HOLMDEL	NJ		09/28/2023	08/30/2024	512,438		(228)			(228)		512,209	512,425		216	216
100101981	LAKE ELSINORE	CA		04/14/2023	02/29/2024	517,947		92			92		518,038	518,155		117	117
100091232	IRVING	TX		01/31/2023	05/17/2024	506,775		(26)			(26)		506,749	518,464		11,715	11,715
100075583	WASHINGTON	DC		12/01/2021	04/22/2024	542,090		(1,982)			(1,982)		540,107	531,898		(8,209)	(8,209)
100142265	HARWICH	MA		03/15/2024	09/30/2024	533,126		(92)			(92)		533,034	533,114		80	80
100074426	HUGO	MN		12/02/2021	05/17/2024	560,528		8,938			8,938		569,466	535,461		(34,006)	(34,006)
100140233	THRALL	TX		01/11/2024	06/29/2024	541,027		(40)			(40)		540,987	541,025		37	37
100114737	SCOTTSDALE	AZ		07/07/2023	08/30/2024	541,098		(44)			(44)		541,054	541,125		71	71
100141389	WESTMINSTER	CA		01/30/2024	04/06/2024	542,389		(44)			(44)		542,346	542,389		44	44
100102981	ELIZABETH	NJ		06/22/2023	04/27/2024	560,855		77			77		560,932	560,874		(58)	(58)
100134512	ELK GROVE	CA		10/30/2023	08/30/2024	574,654		76			76		574,730	574,666		(63)	(63)
100083676	SAINT CLAIR SHORES	MI		06/21/2022	05/17/2024	615,790		(137)			(137)		615,653	577,273		(38,381)	(38,381)
100141327	SPRING VALLEY	NY		01/30/2024	11/30/2024	577,452		18			18		577,470	577,457		(13)	(13)
100136917	LAKEVILLE	MN		11/28/2023	11/29/2024	578,475		(322)			(322)		578,152	578,795		642	642
100088136	STATEN ISLAND	NY		10/25/2022	05/22/2024	486,224		708			708		486,932	584,641		97,709	97,709
100086662	RICHMOND	TX		09/30/2022	05/22/2024	589,389		(35)			(35)		589,354	586,938		(2,416)	(2,416)
100102686	ONTARIO	CA		06/22/2023	04/27/2024	596,947		1,103			1,103		598,049	594,853		(3,197)	(3,197)
100128224	LAS CRUCES	NM		09/14/2023	05/17/2024	587,166		(20)			(20)		587,147	597,847		10,700	10,700
100155077	THE COLONY	TX		07/19/2024	10/18/2024	623,021		(20,119)			(20,119)		602,902	602,902			
3300003855	IRVINGTON	NJ		08/24/2022	11/20/2024	605,150							605,150	605,150			
100119632	GARDENA	CA		08/04/2023	05/17/2024	596,358		(136)			(136)		596,221	606,655		10,434	10,434
100142149	DUNEDIN	FL		02/29/2024	09/26/2024	617,504		(308)			(308)		617,196	618,050		854	854
100116876	HOUSTON	TX		07/20/2023	05/17/2024	556,295		58			58		556,353	619,999		63,645	63,645
100117267	SARASOTA	FL		07/20/2023	05/17/2024	576,078		91			91		576,169	623,215		47,046	47,046
100082350	PORT BOLIVAR	TX		04/14/2022	05/17/2024	681,448		(63)			(63)		681,385	628,884		(52,502)	(52,502)
100153603	BAYONNE	NJ		05/31/2024	06/10/2024	628,929		154			154		629,083	628,929		(154)	(154)
100091962	RICHMOND	TX		02/07/2023	05/17/2024	649,605		(252)			(252)		649,353	633,280		(16,072)	(16,072)
100118160	JAMAICA	NY		07/20/2023	05/17/2024	579,568		44			44		579,611	638,400		58,789	58,789
100116062	MIRAMAR	FL		07/20/2023	07/31/2024	641,814		(19)			(19)		641,795	641,822		27	27
100141028	PINELLAS PARK	FL		02/20/2024	09/26/2024	644,239		(123)			(123)		644,116	644,834		718	718
100086964	WEST LONG BRANCH	NJ		10/24/2022	05/17/2024	626,828		(87)			(87)		626,741	645,047		18,306	18,306
100120789	LOGAN	OH		08/25/2023	05/17/2024	660,259		131			131		660,390	666,057		5,667	5,667
3320043960	JERSEY CITY	NJ		01/30/2023	02/26/2024	667,394							667,394	667,394			
100120762	ORO VALLEY	AZ		08/25/2023	02/29/2024	667,907		96			96		668,003	667,970		(33)	(33)
100118659	MIAMI	FL		07/25/2023	02/29/2024	674,141		949			949		675,090	672,391		(2,699)	(2,699)
100109862	BOSTON	MA		06/22/2023	04/27/2024	672,823		(16)			(16)		672,807	672,917		110	110
100142339	PORT WASHINGTON	NY		03/15/2024	11/30/2024	680,752		(320)			(320)		680,433	680,649		216	216
100139532	MONTGOMERY	AL		12/28/2023	05/17/2024	641,716		95			95		641,811	680,826		39,015	39,015
100102663	PORTLAND	OR		06/22/2023	04/27/2024	683,823		(61)			(61)		683,762	683,913		151	151
100078227	ROCHESTER HILLS	MI		02/10/2022	05/17/2024	818,400		96			96		818,496	704,931		(113,565)	(113,565)
100119854	TUCSON	AZ		08/10/2023	01/31/2024	706,207		(234)			(234)		705,973	706,280		307	307
100136192	GRAHAM	TX		11/20/2023	05/17/2024	721,486		(53)			(53)		721,433	709,998		(11,435)	(11,435)
100141342	AMERICAN CANYON	CA		01/30/2024	08/30/2024	710,510		(229)			(229)		710,281	710,443		162	162
100107950	LA VERKIN	UT		06/29/2023	05/17/2024	682,104		37			37		682,141	713,025		30,884	30,884
100156030	PARK RIDGE	IL		06/18/2024	06/20/2024	716,918							716,917	716,918			

SCHEDULE B - PART 3

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100103025	GATLINBURG	TN		06/22/2023	04/27/2024	717,707		(281)			(281)		717,426	717,987		561	561
100110089	LAWNDALE	CA		06/23/2023	08/30/2024	720,777		(70)			(70)		720,707	720,783		76	76
100118993	LIBERTY HILL	TX		07/27/2023	05/17/2024	720,308		(120)			(120)		720,188	723,731		3,543	3,543
100088351	PROSPER	TX		01/06/2023	05/17/2024	731,351		94			94		731,446	733,900		2,454	2,454
100117152	LITTLE NECK	NY		07/20/2023	07/31/2024	751,932		3,816			3,816		755,748	751,649		(4,099)	(4,099)
100115581	CLEARWATER	FL		07/19/2023	05/17/2024	757,618		(91)			(91)		757,527	754,963		(2,564)	(2,564)
100139570	KATY	TX		12/28/2023	05/17/2024	754,091		(132)			(132)		753,959	755,337		1,378	1,378
3310035680	YONKERS	NY		08/08/2022	06/25/2024	764,009							764,009	764,009			
100134370	BROOKLYN	NY		10/27/2023	05/17/2024	720,912		(1)			(1)		720,911	764,503		43,592	43,592
100110106	WYLIE	TX		06/23/2023	05/17/2024	818,329		(51)			(51)		818,278	775,345		(42,933)	(42,933)
100089595	GILBERT	AZ		01/30/2023	05/17/2024	785,784		(140)			(140)		785,644	778,559		(7,085)	(7,085)
100087132	DESTIN	FL		11/04/2022	05/17/2024	730,976		23			23		730,999	782,561		51,562	51,562
100127663	SAG HARBOR	NY		09/08/2023	08/30/2024	784,591		(22)			(22)		784,570	784,597		27	27
100116462	NEW HYDE PARK	NY		07/20/2023	05/17/2024	687,427		404			404		687,831	786,114		98,283	98,283
100102423	SANTA ROSA	CA		06/07/2023	01/31/2024	790,888		(169)			(169)		790,719	790,919		200	200
100139193	ANAHEIM	CA		12/28/2023	04/06/2024	802,407		(57)			(57)		802,350	802,407		57	57
100128809	ELDRED	NY		09/21/2023	05/22/2024	780,958		11			11		780,969	805,418		24,449	24,449
100155984	HOMEWOOD	AL		06/18/2024	06/20/2024	814,706		(2)			(2)		814,704	814,706		2	2
100089764	CERRITOS	CA		12/02/2022	11/29/2024	822,519		(108)			(108)		822,412	822,585		173	173
3300003282	BROOKLYN	NY		10/07/2021	05/17/2024	823,935							823,935	823,935			
100110077	WINDSOR	CA		06/23/2023	08/30/2024	824,012		(264)			(264)		823,748	823,996		248	248
100120225	GREAT NECK	NY		08/18/2023	05/30/2024	824,346		(216)			(216)		824,130	824,403		273	273
100127660	NEW ROCHELLE	NY		09/08/2023	05/17/2024	777,407		8			8		777,415	829,344		51,929	51,929
100134546	RANCHO SANTA FE	CA		10/30/2023	08/30/2024	836,212		(504)			(504)		835,709	836,105		397	397
100109657	HOLLADAY	UT		06/14/2023	05/17/2024	803,611		172			172		803,784	864,963		61,180	61,180
100080945	FORT MYERS BEACH	FL		03/17/2022	05/17/2024	1,063,032		(892)			(892)		1,062,140	875,367		(186,773)	(186,773)
100133775	CELINA	TX		10/20/2023	05/17/2024	896,338		(221)			(221)		896,117	883,378		(12,739)	(12,739)
100114747	PISMO BEACH	CA		07/07/2023	08/30/2024	889,449		(326)			(326)		889,123	889,517		394	394
100137870	HOUSTON	TX		12/08/2023	07/31/2024	895,042		(374)			(374)		894,668	895,034		366	366
100137193	NORTH BERGEN	NJ		11/28/2023	05/17/2024	863,077		106			106		863,183	915,897		52,714	52,714
100134364	MCALLEN	TX		10/27/2023	05/17/2024	923,968		(83)			(83)		923,886	924,682		797	797
100116452	WEST PALM BEACH	FL		07/20/2023	05/17/2024	869,017		429			429		869,446	941,037		71,590	71,590
100116789	GLENDALE	CA		07/20/2023	07/31/2024	953,151		4,500			4,500		957,651	952,996		(4,655)	(4,655)
100080948	ORLAND PARK	IL		04/01/2022	05/17/2024	1,034,241		397			397		1,034,638	958,618		(76,019)	(76,019)
100091613	LOS ANGELES	CA		03/07/2023	02/29/2024	954,084		(10)			(10)		954,074	960,000		5,926	5,926
100116213	WOODBURY	NY		07/20/2023	05/17/2024	896,331		15,298			15,298		911,629	983,036		71,407	71,407
100141761	DALLAS	TX		01/30/2024	05/22/2024	965,846		(20)			(20)		965,825	989,380		23,554	23,554
100091006	LOS ANGELES	CA		01/31/2023	02/29/2024	957,237							957,237	1,000,000		42,763	42,763
100109206	AUBREY	TX		07/21/2023	05/17/2024	1,038,928		(254)			(254)		1,038,675	1,019,162		(19,513)	(19,513)
100128779	SOUTH SAN FRANCISCO	CA		09/21/2023	08/30/2024	1,019,836		(341)			(341)		1,019,495	1,019,796		301	301
100147421	ORLANDO	FL		04/03/2024	10/31/2024	1,022,552		(531)			(531)		1,022,020	1,022,507		486	486
100128792	REDINGTON SHORES	FL		09/21/2023	08/30/2024	1,027,449		(375)			(375)		1,027,074	1,027,254		180	180
100128793	REDINGTON SHORES	FL		09/21/2023	08/30/2024	1,027,763		(379)			(379)		1,027,384	1,027,568		184	184
100139057	BROOKLYN	NY		12/28/2023	04/27/2024	1,065,399		(252)			(252)		1,065,147	1,043,283		(21,864)	(21,864)
100087729	GRAPELAND	TX		10/07/2022	05/17/2024	1,049,815		178			178		1,049,993	1,055,781		5,788	5,788
323030490	FALLBROOK	CA		05/02/2023	12/23/2024	1,067,500							1,067,500	1,067,500			
100138168	SAN MARTIN	CA		12/14/2023	06/29/2024	1,071,421		(33)			(33)		1,071,388	1,071,426		38	38
100128772	SAN PEDRO	CA		09/21/2023	08/30/2024	1,081,007		(318)			(318)		1,080,689	1,080,980		291	291
100128859	GREAT NECK	NY		09/21/2023	02/29/2024	1,090,876		155			155		1,091,031	1,090,932		(100)	(100)
100079471	HAPPY VALLEY	OR		03/17/2022	05/17/2024	1,225,656		(136)			(136)		1,225,519	1,092,427		(133,092)	(133,092)
3300002956	NORTH BERGEN	NJ		06/21/2021	10/23/2024	1,109,705							1,109,705	1,109,705			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
100120662	LOXAHATCHEE	FL		08/24/2023	08/30/2024	1,147,671		(399)			(399)		1,147,272	1,147,651		380	380
100158532	FOUNTAIN VALLEY	CA		07/10/2024	10/31/2024	1,155,933		(600)			(600)		1,155,333	1,157,177		1,844	1,844
100109179	CELINA	TX		07/21/2023	05/22/2024	1,156,054		(98)			(98)		1,155,956	1,162,058		6,102	6,102
100081840	SOLANA BEACH	CA		04/12/2022	05/17/2024	1,228,306		(77)			(77)		1,228,229	1,186,766		(41,462)	(41,462)
100091248	BROOKHAVEN	GA		01/31/2023	02/29/2024	1,210,574		254			254		1,210,828	1,211,008		179	179
100141684	ELON	NC		01/30/2024	05/22/2024	1,246,326		(90)			(90)		1,246,236	1,261,216		14,981	14,981
100153681	BROOKLYN	NY		05/31/2024	06/10/2024	1,262,336		278			278		1,262,614	1,262,336		(278)	(278)
100099598	MCKINNEY	TX		04/06/2023	05/17/2024	1,320,172		(431)			(431)		1,319,741	1,267,441		(52,300)	(52,300)
100076407	CEDAR HILL	TX		12/23/2021	05/17/2024	1,382,183		(308)			(308)		1,381,875	1,301,728		(80,148)	(80,148)
322070057	PORTLAND	OR		03/03/2023	04/25/2024	1,306,956							1,306,956	1,306,956			
100120498	ATLANTA	GA		08/18/2023	05/17/2024	1,331,134		(350)			(350)		1,330,784	1,341,825		11,041	11,041
100100068	AUSTIN	TX		03/28/2023	05/22/2024	1,333,479		11			11		1,333,490	1,353,438		19,949	19,949
100116212	BROOKLYN	NY		07/20/2023	05/17/2024	1,313,767		23,100			23,100		1,336,867	1,400,306		63,439	63,439
100108466	BRIGANTINE	NJ		05/25/2023	08/30/2024	1,403,686							1,403,686	1,403,737		51	51
100117863	MIAMI SHORES	FL		07/20/2023	07/31/2024	1,412,561		(277)			(277)		1,412,284	1,412,484		201	201
100135638	ST GEORGE	UT		11/09/2023	05/17/2024	1,357,690		29			29		1,357,719	1,436,657		78,938	78,938
100083106	PROSPER	TX		05/26/2022	05/17/2024	1,513,289		(696)			(696)		1,512,594	1,469,143		(43,451)	(43,451)
100117888	SANTA ROSA BEACH	FL		07/20/2023	07/31/2024	1,510,010		61			61		1,510,071	1,485,705		(24,366)	(24,366)
100132572	MARATHON	FL		11/03/2023	06/29/2024	1,486,110		(70)			(70)		1,486,040	1,486,104		64	64
100079639	CHICAGO	IL		04/08/2022	05/22/2024	1,660,532		(468)			(468)		1,660,063	1,497,453		(162,610)	(162,610)
100080461	BROOKLYN	NY		03/10/2022	05/17/2024	1,648,171		608			608		1,648,779	1,500,694		(148,085)	(148,085)
100137308	NEW YORK	NY		12/01/2023	05/17/2024	1,547,586		(446)			(446)		1,547,140	1,517,004		(30,136)	(30,136)
100088008	RIDGEFIELD	CT		10/25/2022	05/22/2024	1,285,304		269			269		1,285,573	1,519,929		234,356	234,356
3320046862	NEWARK	NJ		02/27/2023	06/25/2024	1,577,813							1,577,813	1,577,813			
3320049380	SIDNEY	NY		04/27/2023	08/26/2024	1,619,793							1,619,793	1,619,793			
100116495	AUSTIN	TX		07/20/2023	05/17/2024	1,594,022		18,594			18,594		1,612,616	1,654,519		41,903	41,903
100128475	MIAMI	FL		09/15/2023	06/29/2024	1,712,333		209			209		1,712,543	1,712,115		(428)	(428)
100107928	ANAHOLA	HI		06/29/2023	05/17/2024	1,656,455		140			140		1,656,594	1,720,205		63,611	63,611
100119923	LAS VEGAS	NV		08/10/2023	08/30/2024	1,733,260		(642)			(642)		1,732,618	1,733,995		1,377	1,377
100134517	PALM SPRINGS	CA		10/30/2023	08/30/2024	1,838,157		3,195			3,195		1,841,352	1,837,959		(3,393)	(3,393)
100127718	LOS ANGELES	CA		09/08/2023	08/30/2024	1,881,640		(95)			(95)		1,881,544	1,881,630		86	86
323060764	VANCOUVER	WA		08/16/2023	12/23/2024	2,096,000							2,096,000	2,096,000			
100115626	BROOKLYN	NY		07/19/2023	08/30/2024	2,392,220		(9,995)			(9,995)		2,382,224	2,382,931		706	706
100128846	ENCINO	CA		09/21/2023	02/29/2024	2,584,226		483			483		2,584,709	2,584,226		(483)	(483)
100133505	SARASOTA	FL		10/19/2023	08/30/2024	3,493,493		(1,981)			(1,981)		3,491,511	3,493,208		1,697	1,697
322110233	PORTLAND	OR		01/25/2023	12/23/2024	3,621,713		(3,971)			(3,971)		3,617,742	3,617,742			
3300004692	BRONX	NY		12/28/2023	10/23/2024	3,993,338							3,993,338	3,993,338			
321050100	TACOMA	WA		11/08/2021	08/22/2024	20,105,382							20,105,382	20,105,382			
7200464	MIAMI	FL		09/02/2021	01/30/2024	24,693,619		34,638			34,638		24,728,257	24,728,257			
720049401	LONDON	GBR		06/30/2023	09/24/2024	35,449,464		304,326			304,326	20,200	35,773,990	37,692,737	1,918,747		1,918,747
7200423	LONDON	GBR		01/15/2021	09/03/2024	65,249,478						3,944,591	69,194,068	67,323,725	(1,870,344)		(1,870,344)
7200521	LONDON	GBR		01/20/2022	12/18/2024	74,210,947		776,780			776,780	5,403,633	80,391,360	74,896,550	(5,494,810)		(5,494,810)
7200494	LONDON	GBR		11/02/2021	09/24/2024	190,676,558		1,883,975			1,883,975	12,904,940	205,465,473	202,538,548	(2,926,924)		(2,926,924)
0399999. Mortgages disposed						635,067,409		3,066,427			3,066,427	22,273,364	660,407,199	651,927,562	(8,373,331)	(106,306)	(8,479,637)
3310026967	PHILADELPHIA	PA		10/22/2021		70,823			69,406		(69,406)		1,416	1,416			
3320048477	GALESBURG	IL		04/04/2023		3,765			395		(395)		3,370	3,370			
3310026966	PHILADELPHIA	PA		12/16/2021		54,054			50,270		(50,270)		3,784	3,784			
3310038386	DETROIT	MI		07/25/2022		8,910			89		(89)		8,821	8,821			
3310038382	ROME	GA		08/16/2022		109,938			98,945		(98,945)		10,994	10,994			
3310032063	PHILADELPHIA	PA		02/18/2022		53,061			39,796		(39,796)		13,265	13,265			
3310038077	PETERSBURG	VA		07/14/2022		16,320			1,142		(1,142)		15,177	15,177			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3310034294	DETROIT	MI		04/20/2022		18,241			1,642		(1,642)		16,600	16,600			
3310039996	DETROIT	MI		09/21/2022		16,974			339		(339)		16,634	16,634			
40022365	DETROIT	MI		06/24/2021		54,165			32,527		(32,527)		21,638	21,638			
3310034953	DAYTON	OH		04/14/2022		23,124			1,445		(1,445)		21,679	21,679			
100055166	TENNILLE	GA		03/23/2021		28,305		(5,053)			(5,053)		23,252	23,252			
3310040289	PHILADELPHIA	PA		09/08/2022		29,056			4,140		(4,140)		24,915	24,915			
3310047408	BALTIMORE	MD		03/15/2023		33,491			6,698		(6,698)		26,793	26,793			
3310026353	CHICAGO	IL		11/18/2021		28,373			1,484		(1,484)		26,889	26,889			
3310032429	DETROIT	MI		03/09/2022		34,035			6,892		(6,892)		27,143	27,143			
3310034343	CHICAGO	IL		04/20/2022		28,779			1,439		(1,439)		27,340	27,340			
3310038629	DETROIT	MI		08/08/2022		30,552			1,222		(1,222)		29,330	29,330			
3310038613	CHICAGO	IL		08/01/2022		32,154			1,286		(1,286)		30,868	30,868			
3310036429	INDIANAPOLIS	IN		07/14/2022		35,343			4,020		(4,020)		31,323	31,323			
3310036432	INDIANAPOLIS	IN		07/14/2022		35,091			3,597		(3,597)		31,494	31,494			
3310036433	INDIANAPOLIS	IN		05/19/2022		35,091			3,246		(3,246)		31,845	31,845			
3310036428	INDIANAPOLIS	IN		05/19/2022		35,343			2,386		(2,386)		32,957	32,957			
3310026752	BALTIMORE	MD		10/22/2021		34,549			1,443		(1,443)		33,105	33,105			
3310039646	BALTIMORE	MD		08/08/2022		38,803			5,044		(5,044)		33,759	33,759			
3310036955	DETROIT	MI		06/15/2022		36,933			2,216		(2,216)		34,717	34,717			
3310047959	CHICAGO	IL		04/19/2023		52,391			16,765		(16,765)		35,626	35,626			
3310050159	ST. LOUIS	MO		04/19/2023		35,717							35,717	35,717			
100054478	MEMPHIS	TN		03/23/2021		43,026		(7,206)			(7,206)		35,821	35,821			
3310036068	ST. LOUIS	MO		06/23/2022		42,996			6,503		(6,503)		36,493	36,493			
3310035079	LOS ANGELES	CA		08/16/2022		39,093			1,955		(1,955)		37,138	37,138			
3310041001	DETROIT	MI		09/08/2022		38,068			761		(761)		37,307	37,307			
3310030568	PHILADELPHIA	PA		01/31/2022		53,460			16,038		(16,038)		37,422	37,422			
40014329	PHILADELPHIA	PA		10/08/2020		195,091			156,560		(156,560)		38,530	38,530			
3310042925	CHICAGO	IL		11/10/2022		45,441			3,408		(3,408)		42,033	42,033			
3320041883	CHICAGO	IL		01/10/2023		75,745			31,055		(31,055)		44,689	44,689			
3310041459	PHILADELPHIA	PA		10/12/2022		51,137			5,625		(5,625)		45,512	45,512			
3320034271	CHICAGO	IL		01/30/2023		133,452			86,744		(86,744)		46,708	46,708			
3310037704	DOLTON	IL		06/23/2022		51,544			4,639		(4,639)		46,905	46,905			
3310036729	MEMPHIS	TN		06/07/2022		53,268			5,527		(5,527)		47,742	47,742			
3320045474	DETROIT	MI		01/30/2023		58,277			8,742		(8,742)		49,536	49,536			
3310036765	INDIANAPOLIS	IN		06/07/2022		57,470			7,615		(7,615)		49,855	49,855			
3310036766	INDIANAPOLIS	IN		06/07/2022		57,470			7,615		(7,615)		49,855	49,855			
3320044808	DETROIT	MI		01/10/2023		58,658			8,799		(8,799)		49,859	49,859			
3310030417	BALTIMORE	MD		02/25/2022		53,936			3,775		(3,775)		50,160	50,160			
3320048092	DETROIT	MI		02/27/2023		86,665			36,399		(36,399)		50,265	50,265			
3320049460	PHILADELPHIA	PA		04/19/2023		84,417			33,767		(33,767)		50,650	50,650			
100113989	DOUGLAS	AZ		06/29/2023		52,432		253			253		52,685	52,685			
3310036508	SHAWNEE	OK		06/07/2022		58,224			5,240		(5,240)		52,984	52,984			
100111578	BIRMINGHAM	AL		06/29/2023		43,738		10,032			10,032		53,771	53,771			
100043012	MORAVIA	NY		05/28/2020		55,721		(1,240)			(1,240)		54,481	54,481			
100053712	FINDLAY	OH		03/23/2021		64,228		(9,676)			(9,676)		54,553	54,553			
40017941	CHICAGO	IL		01/21/2021		64,964			6,496		(6,496)		58,467	58,467			
40014735	PHILADELPHIA	PA		09/18/2020		94,374			32,795		(32,795)		61,579	61,579			
3310038614	CHICAGO	IL		08/01/2022		104,247			41,699		(41,699)		62,548	62,548			
40015068	CHICAGO	IL		10/28/2020		73,842			6,092		(6,092)		67,750	67,750			
3310026619	PHILADELPHIA	PA		10/14/2021		71,838			3,656		(3,656)		68,182	68,182			
3320046578	ARANSAS PASS	TX		02/27/2023		89,162			17,832		(17,832)		71,329	71,329			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

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100045341	OAKWOOD	IL		11/25/2020		75,769		(2,727)			(2,727)		73,041	73,041			
3310030534	BALTIMORE	MD		01/31/2022		85,259			10,231		(10,231)		75,028	75,028			
3310040801	ATLANTA	GA		09/21/2022		81,683			6,527		(6,527)		75,156	75,066		(90)	(90)
40017790	ALIQUIPPA	PA		01/21/2021		91,206			2,683		(2,683)		88,523	88,523			
3320048046	FULTON	TX		02/27/2023		105,188			15,778		(15,778)		89,409	89,409			
100054423	CAMILLA	GA		03/23/2021		94,919		(3,184)			(3,184)		91,202	91,203		1	1
3310024451	DREXEL HILL	PA		09/28/2021		99,237			5,582		(5,582)		93,655	93,655			
3310037577	NEWARK	NJ		07/14/2022		111,785			14,532		(14,532)		97,253	97,253			
100054396	ROCHESTER	PA		03/23/2021		131,407		(16,545)			(16,545)		114,862	103,320		(11,542)	(11,542)
100084648	ATLANTA	GA		08/02/2022		115,070		(10,263)			(10,263)		104,808	104,808			
3310038673	CHICAGO	IL		08/01/2022		134,958			29,860		(29,860)		105,099	105,099			
40018003	DETROIT	MI		04/20/2021		121,037			14,324		(14,324)		106,713	106,713			
3310035186	HACKENSACK	NJ		05/19/2022		113,603			5,680		(5,680)		107,922	107,922			
3310038631	COLUMBUS	OH		09/08/2022		129,938			18,191		(18,191)		111,746	111,746			
3310029730	LOS ANGELES	CA		12/28/2021		124,431			7,604		(7,604)		116,827	116,827			
3320045050	NEW ORLEANS	LA		01/30/2023		131,565			10,525		(10,525)		121,039	121,039			
100025104	SYCAMORE	IL		09/20/2018		108,824		35,572			35,572		144,396	144,396			
3320048116	POWDER SPRINGS	GA		02/27/2023		160,180			12,814		(12,814)		147,365	147,365			
3310031589	FOUNTAIN HILLS	AZ		01/31/2022		157,811			9,469		(9,469)		148,342	148,342			
3310042347	PALM SPRINGS	CA		10/12/2022		175,143			26,490		(26,490)		148,653	148,653			
40018529	NEW ORLEANS	LA		02/23/2021		248,338			99,335		(99,335)		149,003	149,003			
40018840	PHILADELPHIA	PA		06/03/2021		281,396			127,757		(127,757)		153,639	153,639			
40022710	WASHINGTON	DC		06/24/2021		211,936			43,323		(43,323)		168,613	168,613			
100101826	PORTSMOUTH	VA		03/31/2023		178,335		(5,181)			(5,181)		173,153	173,153			
40018878	MANSFIELD	NJ		03/26/2021		193,274			13,186		(13,186)		180,088	180,088			
3310029957	WASHINGTON	DC		12/28/2021		285,276			103,056		(103,056)		182,220	182,220			
100084604	CLARKSVILLE	TN		08/02/2022		201,819		(13,482)			(13,482)		188,337	188,337			
3310026529	WASHINGTON	DC		10/22/2021		242,414			46,059		(46,059)		196,356	196,356			
3310033612	WASHINGTON	DC		03/17/2022		282,239			85,025		(85,025)		197,215	197,215			
100012102	EDMESTON	NY		03/08/2017		139,063		61,066			61,066		200,130	200,130			
322110891	MONROE	NC		01/09/2023		227,831			12,246		(12,246)		215,585	215,585			
3310028346	FORT LEE	NJ		11/18/2021		260,809			20,959		(20,959)		239,850	239,850			
322110614	MONROE	NC		01/09/2023		256,034			13,762		(13,762)		242,272	242,272			
3310035656	WASHINGTON	DC		07/07/2022		327,704			75,782		(75,782)		251,922	251,922			
3310034227	MEMPHIS	TN		08/26/2022		259,504			5,190		(5,190)		254,314	254,314			
40023187	CHICAGO	IL		07/22/2021		321,728			52,934		(52,934)		268,794	268,794			
3310039535	LOS ANGELES	CA		08/26/2022		366,350			89,756		(89,756)		276,594	276,594			
3310036394	WASHINGTON	DC		06/07/2022		353,966			70,793		(70,793)		283,173	283,173			
3310028794	EAST CLEVELAND	OH		01/11/2022		423,225			135,432		(135,432)		287,793	287,793			
40013708	JERSEY CITY	NJ		08/18/2020		381,301			90,559		(90,559)		290,742	290,742			
100102021	ATLANTA	GA		04/14/2023		311,684		(3,684)			(3,684)		308,000	308,000			
322110163	MONROE	NC		01/09/2023		334,999			21,356		(21,356)		313,643	313,643			
3310046811	IRVINGTON	NJ		02/27/2023		537,422			214,969		(214,969)		322,453	322,453			
3310035330	OAKLAND	CA		04/29/2022		408,442			61,266		(61,266)		347,176	347,176			
322110004	MONROE	NC		01/09/2023		376,045			27,733		(27,733)		348,312	348,312			
322110409	MONROE	NC		01/09/2023		386,598			28,512		(28,512)		358,086	358,086			
3320048840	HUNTINGTON	WV		05/18/2023		519,750			122,141		(122,141)		397,609	397,609			
100090839	LYNN HAVEN	FL		01/06/2023		411,285		97			97		411,382	411,382			
100045717	PHILADELPHIA	PA		11/25/2020		350,178		66,881			66,881		417,059	417,059			
100116790	ROSAMOND AREA	CA		07/20/2023		427,427		35,018			35,018		462,445	462,445			
3310058234	LOS ANGELES	CA		08/31/2023		569,836			56,984		(56,984)		512,852	512,852			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
100079328	FULSHEAR	TX		03/17/2022		609,694		8,559			8,559		618,253	561,700		(56,553)	(56,553)
321020678	CENTRALIA	WA		05/05/2021		633,389			60,777		(60,777)		572,612	572,612			
100079240	FREDERICK	MD		02/25/2022		596,704		(22,352)			(22,352)		574,352	574,352			
100117865	BOSTON	MA		07/20/2023		593,748		22,033			22,033		615,780	615,780			
100080012	ANTIOCH	CA		04/08/2022		636,669		(8,496)			(8,496)		628,173	628,173			
3310057715	LOS ANGELES	CA		08/31/2023		787,050			78,705		(78,705)		708,345	708,345			
3310033917	EAST ROCKAWAY	NY		04/29/2022		901,080			90,108		(90,108)		810,972	810,972			
322040324	BROOKWOOD	AL		04/28/2022		1,086,750			74,714		(74,714)		1,012,036	1,012,036			
321070489	SAN CLEMENTE	CA		11/08/2021		1,254,693			120,394		(120,394)		1,134,299	1,134,299			
321020896	CENTRALIA	WA		05/05/2021		1,406,405			148,924		(148,924)		1,257,481	1,257,481			
100089948	SCOTTSDALE	AZ		01/26/2023		1,319,175		10,825			10,825		1,330,000	1,330,000			
3310021739	BIG SPRING	TX		09/22/2021		1,862,131			446,911		(446,911)		1,415,219	1,415,219			
3310037318	HATTIESBURG	MS		08/08/2022		1,782,000			89,100		(89,100)		1,692,900	1,692,900			
100082893	BURBANK	CA		05/17/2022		2,011,587		(54,068)			(54,068)		1,957,519	1,803,180		(154,339)	(154,339)
100082152	SAN CLEMENTE	CA		04/14/2022		2,070,877		(99,936)			(99,936)		1,970,941	1,804,820		(166,121)	(166,121)
3310041645	MEMPHIS	TN		11/01/2022		2,212,758			410		(410)		2,212,348	2,212,348			
100103538	ROSWELL	GA		05/08/2023		2,530,795		(39,149)			(39,149)		2,491,646	2,490,020		(1,626)	(1,626)
322040307	ORANGE BEACH	AL		04/20/2022		3,020,060			150,158		(150,158)		2,405,730	2,405,730			
0499999. Mortgages transferred						40,806,146		(51,906)	3,965,820		(4,017,726)		36,323,715	35,933,446		(390,269)	(390,269)
0599999 - Totals						7,453,722,764		45,548,857	24,740,293	34,345,806	55,154,371	35,572,905	7,540,695,133	7,356,629,172	(40,773,708)	(143,292,253)	(184,065,961)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Aven Gas & Oil, Inc. Royalties 1BA08ACQ1		HEMPHILL	TX	AVEN GAS & OIL, INC		05/01/2015		1,665,511	1,672,931	1,672,931	7,420					46,651		100.000
	Highfill Royalties 1BA357958		ALFALFA	OK	TENPOINT CONGLOMERATE, LLC; NORTHWEST OIL AND GAS EXPLORATION, LLC, JLB & SONS, LLC AND SON INVESTMENTS AND CONSULTING, LLC		02/02/2015		307,521	309,197	309,197	1,676					13,026		100.000
	Leann Sellers Grady County (Woodford- Scoop) Royalties 1BANOFSWP		CHICKASHA	OK	LEANN FISHER SELLERS		11/30/2016		497,571	505,028	505,028	7,457					59,931		100.000
	Red Cloud Royalties 1BA06EYZ1		KARNES	TX	RED CLOUD VENTURES, LLC		09/15/2014		4,291,689	4,117,712	4,117,712	(173,977)					3,223,671		100.000
0599999. Mineral Rights - Unaffiliated									6,762,293	6,604,869	6,604,869	(157,424)					3,343,278		XXX
	Apollo Starmoon CEPF Co-Invest, L.P.				AltsCo LT Addition						4,913,500	250,459						225,918	0.000
	AHVF II Accelerate Co-Invest, SCSp				AltsCo LT Addition						34,105,505	6,835,277						352,867	0.000
1899999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Affiliated											39,019,004	7,085,736						578,785	XXX
	CD&R Friends & Family Feeder Fund X L.P. 50167297		CAYMAN ISLAND	CYM	CD&R ASSOCIATES X, L.P.		06/27/2023		11,095,145	9,170,401	9,170,401	(1,232,638)					2,019,766	1,412,624	9.150
	Cibus Fund L.P, 50139898		ST PETER PORT	GGY	CIBUS INVESTMENTS LIMITED		12/27/2022	3	12,184,533	12,392,227	12,392,227	4,050,658					(3,152,115)	694,590	5.870
	GNVA Debt Holdco, LLC 1BA466452		WILMINGTON	DE	LEVINE LEICHTMAN CAPITAL PARTNERS		11/12/2013	3	446,133	2,630,628	2,630,628	1,594,813					(2)		4.190
	Gryphon Partners IV, L.P. 50139900		WILMINGTON	DE	GRYPHON GENPAR IV, L.P.		12/27/2022	3	7,365,233	5,242,044	5,242,044	(554,223)					66,311	910,513	0.950
	Hollyport Secondary Opportunities VI, L.P. 50167298		JERSEY		HOLLYPORT SECONDARY OPPORTUNITIES MANAGEMENT LIMITED		06/27/2023		10,901,352	12,378,654	12,378,654	764,600					1,980,816	4,920,000	4.100
	L Catteron VIII Offshore, L.P. 50139895		WILMINGTON	DE	CATTERON MANAGING PARTNER VIII, LLC		12/27/2022	3	6,460,093	5,697,287	5,697,287	54,179					(29,167)	763,803	0.250
	NB Secondary Opportunities Offshore Fund IV LP 50139897		WILMINGTON	DE	NB SECONDARY OPPORTUNITIES ASSOCIATES IV GP LLC		12/27/2022	3	2,167,801	2,577,433	2,577,433	274,698					(87,161)	791,889	0.340
	Riverside Micro-Cap Fund IV, L.P. 50139896		WILMINGTON	DE	RMCF IV ASSOCIATES, L.P.		12/27/2022	3	14,691,267	14,648,027	14,648,027	1,033,115						1,341,940	1.540
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299		LUXEMBOURG	LUX	STEPSTONE SECONDARIES III (GP) SARL		06/27/2023		7,558,042	6,768,562	6,768,562	(568,400)					699,445	1,920,428	1.620
	Warwick European Opportunities Fund II (USD) LP 50139893		CAYMAN ISLAND	CYM	WARWICK EUROPEAN OPPORTUNITIES FUND II (GP) LIMITED		12/27/2022		8,458,872	8,186,162	8,186,162	3,776,241					(3,440,158)		15.570
	Warwick European Opportunities Fund III (USD) Limited 50139899		CAYMAN ISLAND	CYM	WARWICK EUROPEAN OPPORTUNITIES FUND II (GP) LIMITED		12/27/2022		10,097,897	10,288,671	10,288,671	256,277						4,000,029	8.630
	Serrano Solar Partners, LLC 50253857		WILMINGTON	DE	SOLERA EQUITY HOLDINGS LLC		12/18/2024		73,577,322	73,577,322	73,577,322							294,309,678	93.000
	Athene Momentum Investor, L.P.				AltsCo LT Addition						2,134,056	(214,903)						90,529	0.000
	Atlas Securitized Products Holdings LP				AltsCo LT Addition						7,427,008	6,382,273							0.000
	BSI, LLC				AltsCo LT Addition							(171,644)							0.000
	Cohesive Capital Partners Fund IV, L.P.				AltsCo LT Addition						10,068,633	708,685						35,553,998	0.000
	Cohesive Capital Partners II, L.P.				AltsCo LT Addition						17,311,799	(711,495)						1,822,253	0.000
	Cohesive Capital Partners III, L.P.				AltsCo LT Addition						36,582,146	1,321,106						3,846,583	0.000
	CSHC Co-Invest Unblocked, LLC				AltsCo LT Addition						11,757,699	(341,632)							0.000
	Haveli VC Gaming Fund I				AltsCo LT Addition						10,292,783	(286,397)						13,480,693	0.000
	Hunter Point Capital Investors Offshore, L.P.				AltsCo LT Addition						16,474,504	4,741,797						24,947,308	0.000
	LBR Co-Invest				AltsCo LT Addition						1,793,133	1,341,075							0.000
	Levine Leichtman Capital Partners Europe II SCSp				AltsCo LT Addition						7,860,091	2,139,456						1,160,853	0.000
	Levine Leichtman Capital Partners V, L.P.				AltsCo LT Addition						953,987	(110,621)						3,362,192	0.000
	Levine Leichtman Capital Partners VI, L.P.				AltsCo LT Addition						42,189,073	7,563,429						3,120,770	0.000
	LLCP-A Investment Partnership, L.P.				AltsCo LT Addition						4,974,231	(196,316)						860,881	0.000
	NOVA Infrastructure Fund I, L.P.				AltsCo LT Addition						23,134,411	3,818,434						4,636,249	0.000
	NOVA Infrastructure GP I, L.P.				AltsCo LT Addition						395,983	153,804						5,634	0.000
	NOVA Infrastructure Holdings, LP				AltsCo LT Addition						(64,329)	(87,977)							0.000
	Reservoir Strategic Partners Fund, L.P.				AltsCo LT Addition						12,514,170	3,385,115							0.000
	SCHF US, LP				AltsCo LT Addition						50,885,752	5,952,627							0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Sofinnova Digital Medicine I				AltsCo LT Addition						4,923,680	(242,747)						8,155,714	0.000
	Warwick European Opportunities Fund II (USD) LP				AltsCo LT Addition						3,692,506	(102,742)							0.000
	Haveli Investments Software Fund I, L.P.				AltsCo LT Addition						82,870,298	8,937,037						104,038,289	0.000
	Perella Weinberg Partners ABV Opportunity Fund III LP				AltsCo LT Addition						4,811,236	(838,356)						455,538	0.000
	Sofinnova BiovelocITA II SLP				AltsCo LT Addition						423,332	(41,907)						8,608,810	0.000
	NOVA Infrastructure GP II, L.P.				AltsCo LT Addition						5,190							17,137	0.000
	Sofinnova Capital XI				AltsCo LT Addition						92,517	(415)						8,971,286	0.000
	LBR Co-Invest Debtco II, L.P.				AltsCo LT Addition						22,200								0.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated									165,003,690	163,557,419	517,061,305	52,569,204					(1,942,265)	534,200,210	XXX
	A-A Funding Holdco Offshore II, LLC 50118735		CAYMAN ISLAND	CYM	A-A FUNDING HOLDCO GP, LLC		02/04/2022	3	1,528,308	1,840,371	1,840,371	(1,190)							0.500
	A-A Offshore Java 2021-1 L.P. 50085795		CAYMAN ISLAND	CYM	ATHENE USA		03/25/2021	1	5,348,761	5,348,761	5,348,761	490,208							80.540
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P. 50254614		WILMINGTON	DE	APOLLO ADVISORS X, L.P.		12/27/2024		13,027,956	13,027,956	13,027,956							40,000,000	100.000
	A-A SPN-7 (RRH - IAFAMD), L.P. 50139891		CAYMAN ISLAND	CYM	REDDING RIDGE ADVISORS LLC		12/27/2022		19,596,928	29,092,514	29,092,514	5,359,396							1.300
	AltsCo - Core (A-A Offshore AAA) 50123034		CAYMAN ISLAND	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022		333,766,332	473,515,575							239,908		0.522
	AltsCo - Core (A-A Offshore AAA) 50123052		CAYMAN ISLAND	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		03/31/2022		47,885,219	58,435,027									0.522
	AltsCo - Core (A-A Offshore AAA) 50123058		CAYMAN ISLAND	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022		201,463,207	275,491,876									0.522
	AltsCo - Core (A-A Offshore AAA) 50123061		CAYMAN ISLAND	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022		38,317,031	74,706,444									0.522
	AltsCo - Core (A-A Offshore AAA) 50123065		CAYMAN ISLAND	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		03/31/2022		3,757,248,617	4,992,354,728							957,395		0.522
	AltsCo - Core (A-A Offshore AAA) 50123066		CAYMAN ISLAND	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022		416,239,002	576,907,021							10		0.522
	AltsCo - Core (A-A Offshore AAA) 50123664		CAYMAN ISLAND	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/01/2022		400,000,000	411,029,288									0.522
	AltsCo - Core (A-A Offshore AAA) 50158284		CAYMAN ISLAND	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/03/2023		10,000,000	11,928,537									0.522
	AltsCo - Core (A-A Offshore AAA) 50158285		CAYMAN ISLAND	CYM	A-A OFFSHORE (AAA), L.P. (A A OFFSHORE)		04/03/2023		1,700,000,000	1,902,841,988							142,656		0.522
	AP Highlands Co-Invest, L.P. 50167300		WILMINGTON	DE	APOLLO ADVISORS IX, L.P.		06/27/2023		22,438,453	16,300,076	16,300,076	(4,989,408)					1,114,717		2.000
	Motive Capital Fund II-B, LP 50139890		WILMINGTON	DE	MOTIVE CAPITAL FUND II GP		12/27/2022	1	9,807,108	13,538,112	13,538,112	1,938,699					(370,926)	2,754,306	1.330
	AA Concrete Investor, L.P				AltsCo LT Addition						4,182,138	282,892							0.000
	AA Direct, L.P.				AltsCo LT Addition						23,672,354	2,604,545						43,181,589	0.000
	A-A Funding Holdco Offshore I, LLC				AltsCo LT Addition						81,399,884	79,425						112,187,668	0.000
	A-A Funding Holdco Offshore II, LLC				AltsCo LT Addition						81,399,884	79,425						112,187,668	0.000
	AA Otter Investor, LP				AltsCo LT Addition						303,481,042	(5,722,229)							0.000
	AA RRH, L.P.				AltsCo LT Addition						570,496,675	110,378,672						45,035,695	0.000
	AA Sequoia Holdings, L.P.				AltsCo LT Addition						29,092,064	2,537,029						41,564,909	0.000
	A-A SPN-2 (ANRP III - AAA), L.P.				AltsCo LT Addition						61,813,004	11,585,508						9,465,633	0.000
	A-A SPN-8 (AIOFII - AAA), L.P.				AltsCo LT Addition						104,513,112	10,617,131						54,828,703	0.000
	AA Tundra Investor LP				AltsCo LT Addition						107,312,830	15,994,627							0.000
	AA Visionbridge Holdings, L.P.				AltsCo LT Addition						(2,627)	(1,207,648)							0.000
	Athene HD Investor, L.P.				AltsCo LT Addition						194,006,170	3,717,384						17,345,636	0.000
	Apollo Infra Equity US Fund, L.P.				AltsCo LT Addition						30,165,005	(311,424)						16,771,079	0.000
	Apollo Natural Resources Partners II, L.P.				AltsCo LT Addition						10,919,460	1,251,244						3,430,033	0.000
	Apollo Natural Resources Partners, L.P.				AltsCo LT Addition							(9,604)							0.000
	Apollo USRE Granite Coinvest L.P.				AltsCo LT Addition						83,314,091	4,764,648						26,397,920	0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Athene Petros Investor, L.P.				AltsCo LT Addition						42,137,717	865,990						51,000,651	0.000
	Athene Wessex Investor A, L.P.				AltsCo LT Addition						180,809,170	27,958,268						13,588,918	0.000
	Eliant Invest Holding, L.P.				AltsCo LT Addition						138,821,881	8,076,283						19,933,752	0.000
	Freedom Parent, LP				AltsCo LT Addition						571,088,772	175,180,307							0.000
	MidCap FinCo LLC				AltsCo LT Addition						534,245,096	66,133,897						34,826,411	0.000
	MidCap Ordinary Shares				AltsCo LT Addition							(623)							0.000
	Motive Capital Fund II-A, LP				AltsCo LT Addition						54,465,546	8,471,342						11,240,272	0.000
	Motive Early Stage, LP				AltsCo LT Addition						24,986,163	3,299,878						17,590,640	0.000
	A-A SPN-23 (S3ESH1-AAA), L.P.				AltsCo LT Addition						94,421,885	5,354,611						152,559,428	0.000
	AAA Aviation Holdings, L.P.				AltsCo LT Addition						294,334,162	36,483,810						37,123,513	0.000
	AAA Equipment, L.P.				AltsCo LT Addition						59,309,946	3,588,046							0.000
	A-A SPN-11 (HVFII - AAA), L.P.				AltsCo LT Addition						206,959,792	26,696,716						46,935,067	0.000
	A-A SPN-18 (AIMF - AAA), L.P.				AltsCo LT Addition						98,668,480	7,290,962						22,862,119	0.000
	A-A SPN-19 (AIFIX - AAA), L.P.				AltsCo LT Addition						65,913,018	3,890,011						16,843,276	0.000
	A-A SPN-20 (AIFX) L.P.				AltsCo LT Addition						151,890,210	21,834,677						306,944,000	0.000
	Apollo GP Solutions, L.P.				AltsCo LT Addition						49,694,062	2,507,237						17,657,547	0.000
	AP CADMA HOLDINGS, L.P.				AltsCo LT Addition						72,384,413	1,635,642						19,066,066	0.000
	Apollo Hybrid Value Fund, L.P.				AltsCo LT Addition						72,017,558	6,738,038						93,831,899	0.000
	AA Net Lease, L.P.				AltsCo LT Addition						321,792,922	27,781,543							0.000
	A-A SPN-22 (AIOFIII-AAA), L.P.				AltsCo LT Addition						621,755	430,380						179,762,544	0.000
	Apollo Infrastructure Company LLC				AltsCo LT Addition						24,353,701	1,901,658							0.000
	A-A SPN-1 (MHC-AEL), L.P.				AltsCo LT Addition						45,359,496	666,899						13,854,948	0.000
	Apterra Infrastructure Holdings, LP				AltsCo LT Addition						216,857,085	51,626,198							0.000
	Cayman Universe Holdings, LLC				AltsCo LT Addition						18,613,320	5,265,738							0.000
	AA Petros Intermediate LLC				AltsCo LT Addition						4,122,790	12,491							0.000
2099999. Joint Venture Interests - Common Stock - Affiliated									6,971,318,162	8,856,358,275	5,108,781,817	653,129,325					2,083,759	1,580,771,886	XXX
	2180 Shattuck Owner, LLC 50250229				2180 SHATTUCK OWNER		12/06/2024		3,323,735	3,323,735	3,323,735							3,323,735	50.000
	AG Essential Housing Fund II, L.P.				AltsCo LT Addition						21,563,601	4,228,298						52,728,959	0.000
	Bishop Senior Living Coinvest L.P.				AltsCo LT Addition						8,159,056	(4,617,842)						1,206,197	0.000
	Carlyle Europe Realty Feeder Fund, S.C.SP.				AltsCo LT Addition						21,532,174	1,029,135						3,428,090	0.000
	C-III Recovery Fund II L.P.				AltsCo LT Addition						7,805,618	(743,731)						2,841,358	0.000
	C-III Recovery Fund III L.P.				AltsCo LT Addition						37,781,588	(4,769,641)						907,400	0.000
	ESO Capital Real Assets Fund I S.C.Sp				AltsCo LT Addition						20,359,775	(2,064,401)							0.000
	Griffis Premium Apartment Fund IV, L.P.				AltsCo LT Addition						30,685,287	(506,016)						679,643	0.000
	Island NYC Recovery Fund I L.P.				AltsCo LT Addition						11,421,526	1,036,770						4,478,157	0.000
	Island Recovery Fund IV, LP				AltsCo LT Addition						4,970,729	(46,674)						17,024,427	0.000
	Pretium Olympus JV, LP				AltsCo LT Addition						111,680,170	(5,719,868)						3,150,615	0.000
	Pretium Residential Real Estate Fund II, L.P.				AltsCo LT Addition						12,374,762	(970,769)						5,853,513	0.000
	Rockbridge Hospitality Fund VII L.P.				AltsCo LT Addition						10,069,510	816,928						2,116,266	0.000
	SFR Delos Partners, L.P.				AltsCo LT Addition						138,825,291	(7,664,907)							0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									3,323,735	3,323,735	440,552,824	(19,992,718)						97,738,360	XXX
	5 Times Square 50234902		NEW YORK	NY			10/31/2024		130,214,613	130,214,613	130,214,613								70.000
	5 Times Square 50245947		NEW YORK	NY			10/31/2024		130,214,613	130,214,613	130,214,613								70.000
	5 Times Square Pref Equity 50244540		NEW YORK	NY			11/27/2024		49,440,588	49,440,588	49,440,588								70.000
999999-99-6	AAIA RML, LLC		West Des Moines	IA			01/01/2024			33,965,869	33,965,869						(7)		99.000
999999-99-7	AADE RML, LLC		West Des Moines	IA			01/01/2024			616,871	616,871								99.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Apollo Asia Hurstville Co-Investment Fund L.P. 1BANOPDR5		WILMINGTON	DE	APOLLO ASIA HURSTVILLE CO-INVESTMENT ADVISORS L.P.		09/04/2018		11,220,135	10,876,244	10,876,244	2,421,153		2,822,575					100.000
	Apollo Asia Perth Co-Investment Fund L.P. 1BANOV91P		WILMINGTON	DE	APOLLO ASIA HURSTVILLE CO-INVESTMENT ADVISORS L.P.		08/14/2019		8,267,355	8,564,703	8,564,703	(1,900,723)							100.000
	Apollo Asia Real Estate Fund, L.P. 1BANODS4J		CAYMAN ISLAND	CYM	APOLLO ASIA REAL ESTATE ADVISORS L.P.		09/23/2016		22,441,469	25,802,794	25,802,794	(6,271,368)					1,958,126		3.730
	Apollo Asia Real Estate Fund, L.P. 50139892		CAYMAN ISLAND	CYM	APOLLO ASIA REAL ESTATE ADVISORS L.P.		12/27/2022		8,348,893	5,616,933	5,616,933	(1,364,537)					425,833		17.120
	Apollo Asia Real Estate Fund, L.P. 50234910		CAYMAN ISLAND	CYM	APOLLO ASIA REAL ESTATE ADVISORS L.P.		12/27/2024		2,812,315	2,728,820	2,728,820	(83,495)							0.018
	NNN Investor 1,L.P. 1BANONLH6		CAYMAN ISLAND	CYM	APOLLO NET LEASE CO., LLC		06/07/2018		5,391,575	6,869,543	6,869,543	(170,233)					827,344		4.170
	NNN Investor 2 (Auto), L.P. 1BANOUACR		WILMINGTON	DE	APOLLO NET LEASE CO., LLC		07/11/2019		1,353,770	1,675,526	1,675,526	(76,910)					162,223		1.000
	NNN Opportunities Fund, L.P. 1BANOY7N1		WILMINGTON	DE	APOLLO NET LEASE CO.		07/23/2020		2,792,927	3,591,138	3,591,138	68,820					323,425		2.080
	A-A Euro Investment Fund (Lux) SCSP				AltsCo LT Addition						30,912,722	1,676,028						97,577	0.000
	A-A SPN-12 (ROYCE - AAA), L.P.				AltsCo LT Addition						49,081,072	3,414,757						13,839,663	0.000
	Apollo 100 West Putnam Investor, L.P.				AltsCo LT Addition						26,685,149	(9,121,135)						708,040	0.000
	Apollo Asia Real Estate AAC Fund, L.P.				AltsCo LT Addition						24,566,412	(2,965,274)						47,424,411	0.000
	Apollo U.S. Real Estate Fund II L.P.				AltsCo LT Addition						33,798,128	(4,752,512)						6,972,936	0.000
	Apollo USREF II (Williams Square Coinvest) L.P.				AltsCo LT Addition						7,078,446	(5,503,737)						849,461	0.000
	Apollo Realty Income Solutions				AltsCo LT Addition						51,140,239	2,775,403							0.000
	A-A SPN-5 (USREIII - AAA), L.P.				AltsCo LT Addition						64,232,298	1,150,396						37,821,864	0.000
2299999. Joint Venture Interests - Real Estate - Affiliated									372,498,253	410,178,256	697,672,722	(20,703,368)		2,822,575			3,696,945	107,713,952	XXX
	Italian AIF 50131317		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		07/05/2022		101,899,908	109,804,072	109,804,072	7,096,366				(6,974,382)			36.350
	Italian AIF 50131318		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		07/05/2022		11,390,186	13,589,048	13,589,048	1,354,788				(724,670)			66.340
	Italian AIF 50131319		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		07/05/2022		65,387,518	78,510,680	78,510,680	8,212,657				(4,358,639)			26.010
	Italian AIF 50134917		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		09/07/2022		5,130,586	6,318,064	6,318,064	561,229				(436,145)	(668)		33.660
	Italian AIF 50194248		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		12/11/2023		106,913,146	110,669,785	110,669,785	8,143,042				(7,091,336)	106,607		36.140
	Italian AIF 50195469		LUXEMBOURG	LUX	APOLLO INVESTMENT MANAGEMENT EUROPE (LUXEMBOURG) S.A.R.L		12/18/2023		1,791,702	1,793,112	1,793,112	89,185				(113,832)	59,648		0.590
2499999. Joint Venture Interests - Mortgage Loans - Affiliated									292,513,046	320,684,760	320,684,760	25,457,267				(19,699,004)	165,586		XXX
	Fundamental Partners II LP 1BA00NM1		WILMINGTON	DE	FUNDAMENTAL PARTNERS II GP LLC		10/31/2013	2	1			(214,917)					326,552		0.010
	Advance Purchaser LLC				AltsCo LT Addition						4,655,050	(699,910)						32,382,054	0.000
	Andean Social Infrastructure Fund I LP				AltsCo LT Addition						33,902,912	5,959,594						1,215,609	0.000
	C-III High Yield Real Estate Debt Fund IV L.P.				AltsCo LT Addition						2,656,120	213,284						155,826	0.000
	Guggenheim Private Debt Fund Note Issuer 2.0, LLC				AltsCo LT Addition						727,822	1,581,707							0.000
	Guggenheim Private Debt Fund Note Issuer, LLC				AltsCo LT Addition						37,768	219,078							0.000
	HPS - Mezzanine Partners III, L.P.				AltsCo LT Addition						12,396,931	1,955,461						1,826,755	0.000
	Insight Partners Opportunities Fund I				AltsCo LT Addition						9,678,205	1,036,400						2,668,948	0.000
	International Infrastructure Finance Company II, L.P.				AltsCo LT Addition						8,835,177	1,241,483						154,793	0.000
	IPI Partners II-A, L.P.				AltsCo LT Addition						27,411,957	5,193,351							0.000
	JCR Commercial Real Estate Finance Fund IIIB, L.P.				AltsCo LT Addition							(40,823)							0.000
	JCR Income Plus Fund IV, L.P.				AltsCo LT Addition						3,992,604	361,249						398,724	0.000
	Matter Real Assets Fund II				AltsCo LT Addition						38,300,606	4,244,582						3,423,701	0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

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			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Oxenwood Logistics Fund I, SLP				AltsCo LT Addition						17,655,285	(4,663,503)						9,459,351	0.000
2599999. Joint Venture Interests - Other - Unaffiliated									1		160,250,436	16,387,034					326,552	51,685,761	XXX
	Apollo Credit Secondaries Fund I (A), L.P. 50089219		CAYMAN ISLAND	CYM	APOLLO CREDIT SECONDARIES I GP, LLC		02/02/2022		2,327,430	3,183,262	3,183,262	236,552					(47,465)		0.970
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901		CAYMAN ISLAND	CYM	APOLLO EPF ADVISORS III, L.P.		12/27/2022	3	12,806,094	9,160,007	9,160,007	(2,093,098)					25,725		1.540
	A-A Asia Private Credit Fund (Feeder), L.P.				AltsCo LT Addition						1,458,761	601,554						11,185,495	0.000
	AA Otter AssetCo Investor, L.P.				AltsCo LT Addition							7,185,787							0.000
	A-A SPN-17 (EPF IV - AAA), L.P.				AltsCo LT Addition						32,409,134	4,413,043						83,742,083	0.000
	AP Oak Aggregator, L.P.				AltsCo LT Addition						4,446,629	(202,055)						26,013,237	0.000
	Apollo Credit Opportunity Fund III, L.P.				AltsCo LT Addition						331,671	51,979						1,568,599	0.000
	Apollo Credit Secondaries Fund I (A), L.P.				AltsCo LT Addition						69,687,243	4,269,379						55,240,519	0.000
	Apollo European Principal Finance Fund (Feeder), L.P.				AltsCo LT Addition						50,137	(8,185)						933,877	0.000
	Apollo European Principal Finance Fund II (Dollar A), L.P.				AltsCo LT Addition						338,192	(110,016)						4,087,597	0.000
	Apollo European Principal Finance Fund III (Dollar B), L.P.				AltsCo LT Addition						8,972,025	(2,001,590)						4,983,155	0.000
	Apollo Gretel Investor L.P				AltsCo LT Addition						146,128,803	13,087,162						5,052,012	0.000
	Apollo Structured Credit Recovery Fund IV				AltsCo LT Addition						198,089								0.000
	Financial Credit Investment III, LP				AltsCo LT Addition						51,134,026	3,052,132						95,511,322	0.000
	A-A SPN-10 (AROY - AAA), L.P.				AltsCo LT Addition						45,533,314	3,129,625						2,856,576	0.000
	A-A SPN-15 (AREVII - AAA), L.P.				AltsCo LT Addition						(1,162,395)	82,402						67,964,286	0.000
	A-A SPN-16 (Accord Plus - AAA), L.P.				AltsCo LT Addition						149,423,668	16,729,239						17,898,556	0.000
	A-A SPN-3 (FCI IV - AAA), L.P.				AltsCo LT Addition							206,036							0.000
	A-A SPN-6 (AREV - AAA), L.P.				AltsCo LT Addition						(756,172)	1,205,206						90,619,048	0.000
	Apollo Clean Transition Capital				AltsCo LT Addition						127,959,330	12,525,955						333,184,532	0.000
	A-A SPN-13 (ULYSSES - AAA), L.P.				AltsCo LT Addition						9,680,772	2,100,975						155,411	0.000
	A-A SPN-14 (GIBRALTAR - AAA), L.P.				AltsCo LT Addition						16,109,739	2,497,604						130,780	0.000
	WHCO INVESTMENTS (DE) PARENT LP				AltsCo LT Addition						14,785,140	2,967,437						210,041,995	0.000
	AAA MULTI-ASSET CREDIT STRATEGIES FUND (Y), L.P.				AltsCo LT Addition						107,587,029	5,750,484							0.000
	AAA MULTI-ASSET CREDIT STRATEGIES FUND (Z), L.P.				AltsCo LT Addition						182,695,137	12,236,243							0.000
	AAA MULTI-ASSET CREDIT STRATEGIES LUX FUND (Y), L.P.				AltsCo LT Addition							7,180							0.000
	AAA MULTI-ASSET CREDIT STRATEGIES LUX FUND (Z), L.P.				AltsCo LT Addition							147,930							0.000
	AP Himalaya LP				AltsCo LT Addition						112,507,260	2,391,675							0.000
	MC Feeder LP				AltsCo LT Addition													2,931,526	0.000
2699999. Joint Venture Interests - Other - Affiliated									15,133,525	12,343,269	1,091,662,713	90,658,722					(21,740)	1,014,100,605	XXX
166498-AA-9	Chesterfield Reinsurance Co		Chesterfield	MO		1.F FE	03/23/2023		135,000,000	135,000,000	135,000,000						9,523,515		0.000
256141-AB-8	Doctors Co An Interinsurance E		Napa	CA		2.B FE	01/12/2022		61,641,775	54,190,146	61,664,247		22,472				2,259,937		0.000
29226R-AA-5	Employers Mutual Casualty Co		Des Moines	IA		2.A FE	08/15/2019		9,389,013	9,234,376	9,396,637		4,522				546,250		0.000
309588-AC-5	Farmers Exchange Capital		Los Angeles	CA		2.A FE	04/12/2017		2,502,360	2,074,857	2,183,966		(47,348)				141,000		0.000
30958P-AA-1	Farmers Exchange Capital II		Los Angeles	CA		2.A FE	07/25/2016		12,082,992	10,704,295	11,736,545		(50,339)				686,083		0.000
30958Q-AA-9	Farmers Exchange Capital III		Los Angeles	CA		2.A FE	02/01/2018		1,065,650	904,337	1,044,715		(14,201)				27,270		0.000
309601-AE-2	Farmers Insurance Exchange		Los Angeles	CA		2.A FE	10/10/2017		4,000,000	3,257,953	4,000,000						189,880		0.000
401378-AB-0	Guardian Life Insurance Co of		New York	NY		1.D FE	01/26/2017		9,939,699	8,356,208	9,938,081		(316)				482,625		0.000
401378-AC-8	Guardian Life Insurance Co of		New York	NY		1.D FE	01/17/2017		12,018,830	10,030,068	12,018,110		(175)				758,756		0.000

SCHEDULE BA - PART 1

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1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
401378-AA-2 ..	Guardian Life Insurance Co of		New York	NY		1.D FE	03/07/2018		4,170,245	3,332,006	3,899,320		(44,976)				217,563		0.000
530790-AC-1 ..	Liberty Mutual Insurance Co		Boston	MA		2.A FE	03/31/2017		1,950,313	1,594,564	1,622,458		(48,720)				120,488		0.000
575767-AK-4 ..	Massachusetts Mutual Life Insu		Springfield	MA		1.D FE	10/20/2016		1,412,644	1,303,130	1,413,599		1,238				65,556		0.000
575767-AL-2 ..	Massachusetts Mutual Life Insu		Springfield	MA		1.D FE	03/20/2017		22,144,001	16,601,515	22,114,356		(10,856)				1,176,136		0.000
575767-AN-8 ..	Massachusetts Mutual Life Insu		Springfield	MA		1.D FE	10/10/2019		3,799,801	2,473,551	3,800,931		230				165,337		0.000
575767-AM-0 ..	Massachusetts Mutual Life Insu		Springfield	MA		1.D FE	03/26/2021		29,000,000	25,395,694	29,000,000						1,563,716		0.000
575767-AR-9 ..	Massachusetts Mutual Life Insu		Springfield	MA		1.D FE	11/18/2021		3,615,990	2,673,919	3,624,260		7,615				144,000		0.000
575767-AT-5 ..	Massachusetts Mutual Life Insu		Springfield	MA		1.D FE	01/19/2023		7,510,572	6,734,256	7,495,697		(8,060)				397,040		0.000
628312-AA-8 ..	Mutual of Omaha Insurance Co		Omaha	NE		1.G FE	03/15/2019		3,750,600	3,185,553	3,561,945		(36,378)				204,000		0.000
636792-AB-9 ..	National Life Insurance Co		Springfield	MA		1.G FE	07/10/2018		30,872,440	26,220,541	30,876,705		711				2,120,417		0.000
64952G-AF-5 ..	New York Life Insurance Co		New York	NY		1.C FE	03/07/2018		272,229	221,845	256,075		(2,670)				13,500		0.000
64952G-AQ-1 ..	New York Life Insurance Co		New York	NY		1.C FE	04/01/2019		5,361,012	4,196,688	5,362,737		263				275,678		0.000
64952G-AT-5 ..	New York Life Insurance Co		New York	NY		1.C FE	05/27/2020		20,077,916	17,410,824	20,098,769		63,324				997,875		0.000
	NGM INSURANCE CO		Jacksonville	FL		1.G FE	10/28/2016		50,000,000	46,250,000	50,000,000						3,625,000		0.000
668138-AA-8 .	Northwestern Mutual Life Insur		Milwaukee	WI		1.C FE	09/21/2017		32,798,146	27,255,817	32,918,591		71,802				1,613,551		0.000
668138-AC-4 ..	Northwestern Mutual Life Insur		Milwaukee	WI		1.C FE	09/12/2019		22,421,929	12,795,549	22,116,402		(60,572)				847,653		0.000
69448F-AA-9 ..	Pacific Life Insurance Co		Newport Beach	CA		1.F FE	10/17/2017		15,944,770	12,472,715	15,947,406		416				794,067		0.000
7620ET-AA-7 .	RGA Reinsurance Co		Springfield	MA		1.F FE	11/29/2021		190,000,000	136,818,297	190,000,000						7,600,000		0.000
81372M-AB-5 ..	Secura Insurance Co		Neenah	WI		2.A	04/15/2024		65,000,000	65,975,000	65,000,000						4,758,867		0.000
878091-BC-0 ..	Teachers Insurance & Annuity A		New York	NY		1.D FE	07/08/2016		67,586,092	55,154,499	63,229,251		(626,050)				3,410,615		0.000
878091-BD-8 ..	Teachers Insurance & Annuity A		New York	NY		1.D FE	01/10/2017		9,885,860	8,040,363	9,727,085		(23,107)				441,000		0.000
878091-BF-3 ..	Teachers Insurance & Annuity A		New York	NY		1.D FE	05/03/2017		28,276,829	22,288,485	28,222,717		(14,061)				1,186,420		0.000
878091-BG-1 .	Teachers Insurance & Annuity A		New York	NY		1.D FE	05/27/2020		4,380,819	2,845,808	4,368,258		(3,106)				140,250		0.000
95765P-AA-7 ..	Western & Southern Life Insura		Cincinnati	OH		1.F FE	01/17/2019		17,310,738	15,522,189	17,319,239		1,664				896,100		0.000
2799999. Surplus Debentures, etc - Unaffiliated									885,183,266	750,515,049	878,958,102		(816,677)				47,390,142		XXX
	Builders Capital 50138689		Puyallup	WA			05/17/2023		500,000,000	492,700,000	500,000,000								0.000
	Builders Capital 50192917		Puyallup	WA			12/20/2023		400,000,000	402,160,000	400,000,000								0.000
2999999. Collateral Loans - Unaffiliated									900,000,000	894,860,000	900,000,000								XXX
	Citi - ESG LIHTC Partners I, LLC 50139063		WILMINGTON	DE	CITIBANK, N.A.		02/08/2023		101,232,791	8,219,609	1,765,087		(51,083,398)						12.060
	USB LIHTC Fund 2023-5, LLC 50185462		WILMINGTON	DE	USB LIHTC 2023-5, LLC		10/05/2023		10,789,239	7,397,368	5,872,091		(4,716,512)						95.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									112,022,030	15,616,978	7,637,178		(55,799,910)						XXX
37187A-AL-8 .	Genesis Financial Gnfl 20		WILMINGTON	DE			06/13/2023		2,990,394	2,991,269	2,990,394		(481)				752,737		0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									2,990,394	2,991,269	2,990,394		(481)				752,737		XXX
	Apollo Asset-Backed Finance Lending Company, L.P. 50227922		WILMINGTON	DE	APOLLO ABF ADVISORS GP, LLC		06/28/2024		22,944,445	24,491,975	24,491,975	1,547,530							30.000
	Apollo Asset-Backed Finance Lending Company, L.P. 50227923		WILMINGTON	DE	APOLLO ABF ADVISORS GP, LLC		06/28/2024		15,296,295	16,327,982	16,327,982	1,031,687							20.000
	A-A Diversified Opportunities Fund (Z) L.P.				AltsCo LT Addition						28,127,379	12,009,603							0.000
	AA MMF 1 Holdco LP				AltsCo LT Addition						26,451,727	2,544,910					8,767,393		0.000
	A-A Diversified Opportunities Fund (Y) L.P.				AltsCo LT Addition						223,425	461,496					453,050		0.000
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated									38,240,740	40,819,957	95,622,488	17,595,227						9,220,443	XXX
	Bluewater Investment Holdings, LLC 1BANOJFRT		WILMINGTON	DE	BLUEWATER SM LLC		11/21/2017		377,402	2,865,262	2,865,262	(417,355)					680,000	8,840,509	4.000
	Bluewater Investment Holdings, LLC				AltsCo LT Addition						33,701,333	2,786,513						96,134,131	0.000
5399999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Real Estate - Affiliated									377,402	2,865,262	36,566,595	2,369,158					680,000	104,974,640	XXX
BANOUP-YU-0 ..	IRMT-DE1 DESIGNATED ACTIVITY C	IRMT-DE1 SUB .	DUBLIN	IRL			12/31/2023		501,346	456,680	456,680								0.000
BANOUP-YV-8 ..	IRMT-DE1 DESIGNATED ACTIVITY C	IRMT-DE1 SUB .	DUBLIN	IRL			12/31/2023		594,767	541,778	541,778								0.000
BANOVV-XU-7 ..	IRMT-DE1 DESIGNATED ACTIVITY C	IRMT-DE1 SUB .	DUBLIN	IRL			12/31/2023		1,686,489	1,602,770	1,602,770								0.000
5599999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Mortgage Loans - Affiliated									2,782,601	2,601,228	2,601,228								XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/(Decrease)	Current Year's (Depreciation) or (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Castlelake Aviation III Stable Yield, L.P.				AltsCo LT Addition						20,035,140	2,559,446						7,085,566	0.000
	Jefferies Direct Lending Fund II				AltsCo LT Addition						14,759,156	2,279,651						7,072,085	0.000
	SVB Innovation Credit Growth Fund IX, LP				AltsCo LT Addition						9,304,867	1,097,851						3,320,618	0.000
5699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Unaffiliated											44,099,163	5,936,948						17,478,269	XXX
	AA Pencil Holdings, L.P.				AltsCo LT Addition						48,851,028	6,349,594						108,697,548	0.000
	AA WH Holdco, L.P.				AltsCo LT Addition						6,394,901	(5,709)						11,005,558	0.000
	AOP Finance Partners, L.P.				AltsCo LT Addition						156,268,878	24,313,359						4,430,612	0.000
	AP HV Holdings, L.P.				AltsCo LT Addition						29,931,244	6,393,273						9,893,538	0.000
	A-A SPN-4 (ANAF - AAA), L.P.				AltsCo LT Addition						104,646,376	12,791,137						10,659,268	0.000
	A-A SPN-24 (AOPII-AAA), L.P.				AltsCo LT Addition						70,912,315	5,228,614						158,097,505	0.000
	AA Infrastructure Fund 1 LTD				AltsCo LT Addition							(26,423,109)							0.000
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated											417,004,742	28,647,159						302,784,029	XXX
1BA211-30-4	Mp - Waters Edge Mezzanine LLC						01/23/2013		1	1	1								0.010
895285-10-4	TRENWICK AMERICA LLC						04/27/2011		6	6	6								0.010
	Sprout Pref Equity 50111863		WILMINGTON	DE	SPROUT HOLDINGS, LLC		12/17/2021		162,898	162,898	162,898								0.000
	ACAFP V1.247 01/26/27 144				AltsCo LT Addition						1,109,326	27,958							0.000
	ANTHOL 3.75 07/15/27				AltsCo LT Addition						1,093,994	8,306							0.000
	BATSLN 3.557 08/15/27				AltsCo LT Addition						1,119,497	2,752							0.000
	BBVASM V5.862 09/14/26				AltsCo LT Addition						1,167,648	(8,582)							0.000
	BNP V1.323 01/13/27 144A				AltsCo LT Addition						1,113,088	31,077							0.000
	DLR 5.55 01/15/28				AltsCo LT Addition						1,175,220	(1,249)							0.000
	EIX 5.75 06/15/27				AltsCo LT Addition						1,176,011	2,527							0.000
	ENBCN 3.375 10/15/26				AltsCo LT Addition						1,129,056	6,735							0.000
	ET 6 02/01/29 144A				AltsCo LT Addition						1,173,520	6,055							0.000
	FE 5.15 03/30/26 144A				AltsCo LT Addition						1,158,689	6,715							0.000
	FTNT 1 03/15/26				AltsCo LT Addition						1,107,026	7,018							0.000
	HYNMTR 5.5 03/30/26 144A				AltsCo LT Addition						1,163,821	5,608							0.000
	MPLX 4.25 12/01/27				AltsCo LT Addition						1,138,745	3,796							0.000
	NGGLN 2.742 08/15/26 144A				AltsCo LT Addition						1,114,940	4,933							0.000
	O 5.05 01/13/26				AltsCo LT Addition						1,155,775	5,971							0.000
	OBDC 2.625 01/15/27				AltsCo LT Addition						1,091,288	7,565							0.000
	PCG 3.15 01/01/26				AltsCo LT Addition						1,136,914	5,964							0.000
	SOCGEN V1.792 06/09/27 14				AltsCo LT Addition						1,099,577	13,466							0.000
	SOCGEN-V1.792-06/09/27-14				AltsCo LT Addition							(9,571)							0.000
	UBS V1.494 08/10/27 144A				AltsCo LT Addition						1,094,289	287							0.000
	UCGIM V2.569 09/22/26 144				AltsCo LT Addition						1,134,335	971							0.000
5899999. Any Other Class of Assets - Unaffiliated									162,905	162,905	22,815,664	128,300							XXX
	Apollo Aligned Alternatives, L.P.				AltsCo LT Addition						819,881,964	(22,072,712)							0.000
	ATLAS SEC PRODUCTS C 0 7/1/29				AltsCo LT Addition						(196,644)	(48,285)							0.000
	ATLAS SEC PRODUCTS C 0 7/1/30				AltsCo LT Addition						(196,644)	(48,285)							0.000
	ATLAS SEC PRODUCTS C 0 7/1/31				AltsCo LT Addition						(196,644)	(48,285)							0.000
	ATLAS SEC PRODUCTS C 10 7/1/29 - GIC				AltsCo LT Addition						(75,469)	(84,127)							0.000
	ATLAS SEC PRODUCTS C 10 7/1/29 - MM				AltsCo LT Addition						(188,673)	(199,191)							0.000
	ATLAS SEC PRODUCTS C 10 7/1/30 - GIC				AltsCo LT Addition						(75,469)	(84,127)							0.000
	ATLAS SEC PRODUCTS C 10 7/1/30 - MM				AltsCo LT Addition						(188,673)	(199,191)							0.000
	ATLAS SEC PRODUCTS C 10 7/1/31 - GIC				AltsCo LT Addition						(75,469)	(84,127)							0.000
	ATLAS SEC PRODUCTS C 10 7/1/31 - MM				AltsCo LT Addition						(188,673)	(199,191)							0.000

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
5999999. Any Other Class of Assets - Affiliated											818,499,605	(23,067,521)							XXX
6099999. Total - Unaffiliated									2,075,448,313	1,837,632,223	2,980,969,936	54,871,345	(56,617,069)				49,870,444	701,102,599	XXX
6199999. Total - Affiliated									7,692,863,729	9,645,851,007	8,628,115,674	781,171,705		2,822,575		(19,699,004)	6,604,550	3,120,144,341	XXX
6299999 - Totals									9,768,312,042	11,483,483,230	11,609,085,609	836,043,050	(56,617,069)	2,822,575		(19,699,004)	56,474,994	3,821,246,940	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$	1B ..$	1C ..$ 80,752,573	1D ..$ 198,851,665	1E ..$	1F ..$ .....358,266,645 1G ..$ 84,438,651
1B	2A ...$ 94,984,321	2B ..$ 61,664,247	2C ..$			
1C	3A ...$	3B ..$	3C ..$			
1D	4A ...$	4B ..$	4C ..$			
1E	5A ...$	5B ..$	5C ..$			
1F	6 .....$					

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	CD&R Friends & Family Feeder Fund X L.P. 50167297	CAYMAN ISLAND	CYM	Contribution	06/27/2023			149,621		9.150
	Gryphon Partners IV, L.P. 50139900	WILMINGTON	DE	Contribution	12/27/2022	3		62,737		0.950
	L Catteron VIII Offshore, L.P. 50139895	WILMINGTON	DE	Contribution	12/27/2022	3		443,989		0.250
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Contribution	12/27/2022	3		203,396		0.340
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Contribution	06/27/2023			97,008		1.620
	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLAND	CYM	Contribution	12/27/2022			1,030,986		8.630
	Serrano Solar Partners, LLC 50253857	WILMINGTON	DE	Purchase	12/18/2024		73,577,322			93.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated							73,577,322	1,987,737		XXX
	A-A SPN-20 (AIFX- IAGEMD1PR6), L.P. 50254614	WILMINGTON	DE	Purchase	12/27/2024		13,027,956			100.000
	AltsCo - Core (A-A Offshore AAA) 50123664	CAYMAN ISLAND	CYM	Contribution	04/01/2022			400,000,000		0.522
	AltsCo - Core (A-A Offshore AAA) 50158285	CAYMAN ISLAND	CYM	Contribution	04/03/2023			830,000,000		0.522
	Motive Capital Fund II-B, LP 50139890	WILMINGTON	DE	Contribution	12/27/2022	1		1,299,704		1.330
2099999. Joint Venture Interests - Common Stock - Affiliated							13,027,956	1,231,299,704		XXX
	2180 Shattuck Owner, LLC 50250229	WILMINGTON	DE	Purchase	12/06/2024		3,323,735			0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,323,735			XXX
	5 Times Square 50234902	NEW YORK	NY	Purchase	10/31/2024		104,161,451	26,053,162		70.000
	5 Times Square 50245947	NEW YORK	NY	Purchase	10/31/2024		24,300,000	105,914,613		70.000
	5 Times Square Pref Equity 50244540	NEW YORK	NY	Purchase	11/27/2024		49,440,588			70.000
	Apollo Asia Real Estate Fund, L.P. 1BAN0DS4J	CAYMAN ISLAND	CYM	Contribution	09/23/2016			92,547		3.730
	Apollo Asia Real Estate Fund, L.P. 50139892	CAYMAN ISLAND	CYM	Contribution	12/27/2022			20,146		17.120
	Apollo Asia Real Estate Fund, L.P. 50234910	CAYMAN ISLAND	CYM	Purchase	12/27/2024		2,812,315			0.018
	AADE RML, LLC	West Des Moines	IA	Contribution	01/01/2024			447,846		99.000
	AAIA RML, LLC	West Des Moines	IA	Contribution	01/01/2024			35,267,017		99.000
2299999. Joint Venture Interests - Real Estate - Affiliated							180,714,354	167,795,331		XXX
	SPRINGHILL/TOWNEPLACE CHELSEA 7200677	NEW YORK	NY	Purchase	03/08/2024		111,390,250	48,902		0.000
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							111,390,250	48,902		XXX
	Italian AIF 50131317	LUXEMBOURG	LUX	Contribution	07/05/2022			41,341,524		36.350
	Italian AIF 50131318	LUXEMBOURG	LUX	Contribution	07/05/2022			1,833,988		66.340
	Italian AIF 50131319	LUXEMBOURG	LUX	Contribution	07/05/2022			9,553,771		26.010
	Italian AIF 50134917	LUXEMBOURG	LUX	Contribution	09/07/2022			77,018		33.660
	Italian AIF 50194248	LUXEMBOURG	LUX	Contribution	12/11/2023			22,465,000		36.140
2499999. Joint Venture Interests - Mortgage Loans - Affiliated								75,271,301		XXX
	Apollo Credit Secondaries Fund I (A), L.P. 50089219	CAYMAN ISLAND	CYM	Contribution	02/02/2022			13,527		0.970
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLAND	CYM	Contribution	12/27/2022	3		275,999		1.540
2699999. Joint Venture Interests - Other - Affiliated								289,526		XXX
256141-AB-8	Doctors Co An Interinsurance E	Napa	CA	Purchase	01/12/2022			14,391,775		0.000
29226R-AA-5	Employers Mutual Casualty Co	Des Moines	IA	Purchase	08/15/2019			2,842,343		0.000
575767-AK-4	Massachusetts Mutual Life Insu	Springfield	MA	Purchase	10/20/2016			1,412,644		0.000
628312-AD-2	Mutual of Omaha Insurance Co	Omaha	NE	Purchase	03/15/2019			4,921,111		0.000
64952G-AT-5	New York Life Insurance Co	New York	NY	Purchase	03/07/2018			15,535,464		0.000
668138-AA-8	Northwestern Mutual Life Insur	Milwaukee	WI	Purchase	09/21/2017			22,638,017		0.000
81372M-AB-5	Secura Insurance Co	Neenah	WI	Purchase	04/15/2024		65,000,000			0.000
2799999. Surplus Debentures, etc - Unaffiliated							65,000,000	61,741,354		XXX
	Builders Capital 50192917	Puyallup	WA	Purchase	12/20/2023		280,000,000			0.000
2999999. Collateral Loans - Unaffiliated							280,000,000			XXX
	USB LIHTC 2022-4, LLC 50139064	WILMINGTON	DE	Contribution	11/16/2022			15,654,606		0.000
	Citi - ESG LIHTC Partners I, LLC 50139063	WILMINGTON	DE	Contribution	02/08/2023			31,527,042		12.060
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								47,181,648		XXX
	Apollo Asset-Backed Finance Lending Company, L.P. 50227922	WILMINGTON	DE	Purchase	06/28/2024		8,000,000	10,944,445		30.000
	Apollo Asset-Backed Finance Lending Company, L.P. 50227923	WILMINGTON	DE	Purchase	06/28/2024		12,000,000	7,296,295		20.000
4999999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Affiliated							20,000,000	18,240,740		XXX
	Steward foreclosures & propert				12/31/2024		19,825,974			0.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
5899999. Any Other Class of Assets - Unaffiliated							19,825,974			XXX
6099999. Total - Unaffiliated							553,117,281	110,959,641		XXX
6199999. Total - Affiliated							213,742,310	1,492,896,602		XXX
6299999 - Totals							766,859,591	1,603,856,243		XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Highfill Royalties 1BA357958	ALFALFA	OK	Depletion	02/02/2015	12/31/2024	36,276							36,276	36,276				1,458
	Leann Sellers Grady County (Woodford- Scoop) Royalties 1BANOFSWP	CHICKASHA	OK	Depletion	11/30/2016	11/19/2024	58,000							58,000	58,000				5,998
	Red Cloud Royalties 1BA06EYZ1	KARNES	TX	Depletion	09/15/2014	12/31/2024	441,008							441,008	441,008				481,458
	Aven Gas & Oil, Inc. Royalties 1BA08AC01	HEMPHILL	TX	Depletion	05/01/2015	12/31/2024	130,876							130,876	130,876				3,443
	Acoma II Royalties 1BA08FQS1	WELD	CO	Final Distribution	05/15/2015	11/29/2024	756,741							756,741	648,716		(108,024)	(108,024)	70,646
	Acoma Royalties 1BA079963	WELD	CO	Final Distribution	02/06/2015	11/29/2024	964,206							964,206	839,859		(124,347)	(124,347)	59,370
	Conners Ferrari (Niobrara) Royalties 1BANODAB1	WELD	DE	Final Distribution	04/15/2016	11/29/2024	387,276							387,276	211,755		(175,521)	(175,521)	89,571
	Ferrari Royalties 1BANOCFC6	WELD	DE	Final Distribution	01/21/2016	11/29/2024	144,730							144,730	51,170		(93,560)	(93,560)	8,545
	Viking Royalties 1BA07UK22	WELD	DE	Final Distribution	03/27/2015	11/29/2024	574,083							574,083	317,820		(256,263)	(256,263)	120,489
	Wolf Resources Royalties - Hunter's Cove (Niobrara) 1BANOGRR5	WELD	DE	Final Distribution	01/27/2017	11/29/2024	141,893							141,893	59,748		(82,145)	(82,145)	25,315
	Wolf Resources Royalties - Meadowvale & Gordon (Niobrara) 1BANODLZJ	WELD	DE	Final Distribution	06/30/2016	11/29/2024	544,019							544,019	161,551		(382,468)	(382,468)	39,614
	Barkheimer Royalties 1BA645782	NOBLE	OH	Final Distribution	06/02/2014	03/31/2024	2,001,440							2,001,440	993,379		(1,008,062)	(1,008,062)	
	GEO-COM Royalties 1BA08N5F5	WASHINGTON	PA	Final Distribution	06/23/2015	11/30/2024	493,115							493,115	502,908		9,793	9,793	97
	Precision Capital Marcellus Royalties 1BANODKCJ	SUSQUEHANNA	PA	Final Distribution	06/10/2016	08/31/2024	487,625							487,625	659,171		171,546	171,546	60,872
0599999. Mineral Rights - Unaffiliated							7,161,287							7,161,287	5,112,237		(2,049,050)	(2,049,050)	966,875
	CD&R Friends & Family Feeder Fund X L.P. 50167297	CAYMAN ISLAND	CYM	Distribution	06/27/2023	11/15/2024	1,625,767							1,625,767	1,625,767				596,605
	Cibus Fund L.P, 50139898	ST PETER PORT	GGY	Distribution	12/27/2022	06/20/2024	3,681,326							3,681,326	3,681,326				
	Gryphon Partners IV, L.P. 50139900	WILMINGTON	DE	Distribution	12/27/2022	12/09/2024	730,723							730,723	730,723				15,461
	Hollyport Secondary Opportunities VI, L.P. 50167298	JERSEY		Distribution	06/27/2023	12/11/2024	1,837,500							1,837,500	1,837,500				171,684
	L Catteron VIII Offshore, L.P. 50139895	WILMINGTON	DE	Distribution	12/27/2022	11/12/2024	9,257							9,257	9,257				
	NB Secondary Opportunities Offshore Fund IV LP 50139897	WILMINGTON	DE	Distribution	12/27/2022	12/27/2024	589,456							589,456	589,456				(3,766)
	SPT Capital Management, L.P. 1BA111322	WILMINGTON	DE	Final Distribution	02/01/2012	03/08/2024	3,560	1				1		3,561	3,560		(1)	(1)	3,560
	SPT Capital Management, L.P. 1BA111322	WILMINGTON	DE	Correction	02/01/2012	03/08/2024	(3,560)							(3,560)	(3,560)				
	Stepstone Secondary Opportunities Fund III Offshore SCSp 50167299	LUXEMBOURG	LUX	Distribution	06/27/2023	12/27/2024	708,671							708,671	708,671				121,944
	Warwick European Opportunities Fund II (USD) LP 50139893	CAYMAN ISLAND	CYM	Distribution	12/27/2022	11/15/2024	4,875,803							4,875,803	4,875,803				(552,935)
	Warwick European Opportunities Fund III (USD) Limited 50139899	CAYMAN ISLAND	CYM	Distribution	12/27/2022	11/21/2024	1,296,097							1,296,097	1,296,097				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							15,354,600	1				1		15,354,601	15,354,600		(1)	(1)	352,554
	A-A Funding Holdco Offshore II, LLC 50118735	CAYMAN ISLAND	CYM	Distribution	02/04/2022	12/04/2024	325,000							325,000	325,000				
	AltsCo - Core (A-A Offshore AAA) 50123034	CAYMAN ISLAND	CYM	Distribution	04/01/2022	10/01/2024	230,000,000							230,000,000	230,000,000				87,281
	AltsCo - Core (A-A Offshore AAA) 50123065	CAYMAN ISLAND	CYM	Distribution	03/31/2022	04/01/2024	450,000,000							450,000,000	450,000,000				
	AltsCo - Core (A-A Offshore AAA) 50123066	CAYMAN ISLAND	CYM	Distribution	04/01/2022	01/02/2024	200,000,000							200,000,000	200,000,000				3
	Motive Capital Fund II-B, LP 50139890	WILMINGTON	DE	Distribution	12/27/2022	11/26/2024	1,221,180							1,221,180	1,221,180				
2099999. Joint Venture Interests - Common Stock - Affiliated							881,546,180							881,546,180	881,546,180				87,284
	Praedium IX Multifamily Value Fund, L.P. 1BANOPGV7	WILMINGTON	DE	Final Distribution	08/02/2018	12/26/2024	313,076	50,855				50,855		363,931	155,742		(208,189)	(208,189)	155,742
	Praedium IX Multifamily Value Fund, L.P. 1BANOPGV6	WILMINGTON	DE	Final Distribution	08/02/2018	12/26/2024	156,539	25,425				25,425		181,964	77,871		(104,093)	(104,093)	77,871
	Praedium IX Multifamily Value Fund, L.P. 1BANOPGV7	WILMINGTON	DE	Correction	08/02/2018	12/26/2024	(155,742)							(155,742)	(155,742)				

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Praedium IX Multifamily Value Fund, L.P. 1BANQPGV6	WILMINGTON	DE	Correction	08/02/2018	12/26/2024	(77,871)							(77,871)	(77,871)				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							236,002	76,280				76,280		312,282			(312,282)	(312,282)	233,613
	Apollo Asia Real Estate Fund, L.P. 1BANODS4J	CAYMAN ISLAND	CYM	Distribution	09/23/2016	12/20/2024	4,944,682							4,944,682	4,944,682				844,142
	Apollo Asia Real Estate Fund, L.P. 50139892	CAYMAN ISLAND	CYM	Distribution	12/27/2022	12/20/2024	1,076,393							1,076,393	1,076,393				183,525
	NNN Investor 1,L.P. 1BANONLH6	CAYMAN ISLAND	CYM	Distribution	06/07/2018	12/27/2024	536,780							536,780	536,780				85,150
	NNN Investor 2 (Auto), L.P. 1BANOUACR	WILMINGTON	DE	Distribution	07/11/2019	12/26/2024	85,290							85,290	85,290				15,704
	NNN Opportunities Fund, L.P. 1BANOY7N1	WILMINGTON	DE	Distribution	07/23/2020	12/27/2024	418,583							418,583	418,583				31,500
	AADE RML, LLC	West Des Moines	IA	Distribution	01/01/2024	12/31/2024	1,648,433							1,648,433	1,021,819		(626,614)	(626,614)	
	AAIA RML, LLC	West Des Moines	IA	Distribution	01/01/2024	12/31/2024	3,222,600							3,222,600	2,841,823		(380,777)	(380,777)	
2299999. Joint Venture Interests - Real Estate - Affiliated							11,932,761							11,932,761	10,925,371		(1,007,390)	(1,007,390)	1,160,022
	SPRINGHILL/TOWNEPLACE CHELSEA 7200677	NEW YORK	NY	Final Distribution	03/08/2024	12/31/2024	111,439,152							111,439,152	111,439,152				
2399999. Joint Venture Interests - Mortgage Loans - Unaffiliated							111,439,152							111,439,152	111,439,152				
	Italian AIF 50131317	LUXEMBOURG	LUX	Distribution	07/05/2022	12/31/2024	8,734,300						114,141	8,848,441	8,848,441		(114,141)	(114,141)	
	Italian AIF 50131318	LUXEMBOURG	LUX	Distribution	07/05/2022	12/31/2024	1,054,417						(32,482)	1,021,935	1,021,935		32,482	32,482	
	Italian AIF 50131319	LUXEMBOURG	LUX	Distribution	07/05/2022	12/31/2024	9,058,919						(146,367)	8,912,552	8,912,552		146,367	146,367	
	Italian AIF 50134917	LUXEMBOURG	LUX	Distribution	09/07/2022	12/31/2024	2,021,724						25,291	2,047,015	2,047,015		(25,291)	(25,291)	(195)
	Italian AIF 50194248	LUXEMBOURG	LUX	Distribution	12/11/2023	12/31/2024	9,089,207						16,387	9,105,594	9,105,594		(16,387)	(16,387)	
	Italian AIF 50195469	LUXEMBOURG	LUX	Distribution	12/18/2023	11/20/2024	57,435						1,766	59,202	59,202		(1,766)	(1,766)	2,789
2499999. Joint Venture Interests - Mortgage Loans - Affiliated							30,016,001						(21,263)	29,994,739	29,994,739	21,263		21,263	2,595
	Apollo Credit Secondaries Fund I (A), L.P. 50089219	CAYMAN ISLAND	CYM	Distribution	02/02/2022	09/27/2024	41,522							41,522	41,522				
	Apollo European Principal Finance Fund III (Dollar B), L.P. 50139901	CAYMAN ISLAND	CYM	Distribution	12/27/2022	12/31/2024	1,545,040							1,545,040	1,545,040				9,332
2699999. Joint Venture Interests - Other - Affiliated							1,586,561							1,586,561	1,586,561				9,333
166498-AA-9	Chesterfield Reinsurance Co	Chesterfield	MO	Partial Sale	03/23/2023	12/15/2024	7,500,000							7,500,000	7,500,000				629,610
29226R-AA-5	Employers Mutual Casualty Co	Des Moines	IA	Sale	08/15/2019	01/16/2024	2,850,000							2,850,000	2,842,343		(7,657)	(7,657)	66,460
30958Q-AA-9	Farmers Exchange Capital III	Los Angeles	CA	Partial Sale	10/26/2017	08/16/2024	4,416,588							4,416,588	3,837,324		(579,263)	(579,263)	287,055
41020V-AA-9	John Hancock Life Insurance Co	Boston	MA	Sale	07/17/2019	02/15/2024	3,014,735		(14,735)				(14,735)	3,000,000	3,000,000				110,625
575767-AK-4	Massachusetts Mutual Life Insu	Springfield	MA	Sale	10/20/2016	07/08/2024	1,698,087							1,698,370	1,412,361		(285,726)	(285,726)	57,663
644162-AB-5	Metropolitan Life Insurance Co	New York	NY	Sale	07/10/2015	02/15/2024	4,017,329		(17,329)				(17,329)	4,000,000	4,000,000				157,500
628312-AD-2	Mutual of Omaha Insurance Co	Omaha	NE	Sale	05/24/2018	06/21/2024	9,921,517		(45)				(45)	9,921,472	9,970,313		48,841	48,841	307,952
668138-AA-8	Northwestern Mutual Life Insur	Milwaukee	WI	Partial Sale	01/18/2024	07/03/2024	11,345,747							11,345,747	11,345,747				
2799999. Surplus Debentures, etc - Unaffiliated							44,764,003		(32,110)				(32,110)	44,732,177	43,908,087		(823,806)	(823,806)	1,616,865
	USB LIHTC 2022-4, LLC 50139064	WILMINGTON	DE	Final Distribution	11/16/2022	12/17/2024	24,265,133		(18,286,158)				(18,286,158)	5,978,975	(1,250,000)		(7,228,975)	(7,228,975)	
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							24,265,133		(18,286,158)				(18,286,158)	5,978,975	(1,250,000)		(7,228,975)	(7,228,975)	
37187A-AL-8	Genesis Financial Gnfl 20	WILMINGTON	DE	Sale	06/13/2023	12/17/2024	1,940,121							1,940,121	1,940,121				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							1,940,121							1,940,121	1,940,121				
	Steward foreclosures & propert				12/31/2024	12/31/2024	19,825,974							19,825,974	21,813,287		1,987,313	1,987,313	
	ESG LINZ - SUD LEVERAGED LEASE			Distribution	02/01/2007	01/02/2024	72,160,425							72,160,425	72,160,425				
	MHR INSTITUTIONAL PARTNERS III	WILMINGTON	DE	Sale	12/28/2012	01/01/2024	1,845,150	20,529				20,529		1,865,679	1,457,897		(407,782)	(407,782)	
5899999. Any Other Class of Assets - Unaffiliated							93,831,549	20,529				20,529		93,852,078	95,431,609		1,579,531	1,579,531	
6099999. Total - Unaffiliated							298,991,848	96,810	(18,318,268)			(18,221,458)		280,770,673	271,935,806		(8,834,584)	(8,834,584)	3,169,907
6199999. Total - Affiliated							925,081,504						(21,263)	925,060,241	924,052,851	21,263	(1,007,390)	(986,128)	1,259,234
6299999 - Totals							1,224,073,351	96,810	(18,318,268)			(18,221,458)	(21,263)	1,205,830,914	1,195,988,657	21,263	(9,841,974)	(9,820,711)	4,429,140

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912803-FE-8	United States Treasury Strip P STRIP PRINC	...@..			1.A	2,403,742	31.6210	1,865,645	5,900,000	2,584,040		88,752			0.000	3.526	N/A			12/08/2022	08/15/2048
912810-EW-4	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	845,250	101.9080	815,263	800,000	816,581		(13,639)			6.000	4.109	FA	17,840	48,000	11/16/2022	02/15/2026
912810-FJ-2	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	451,531	107.2090	428,834	400,000	436,944		(6,932)			6.125	3.929	FA	9,106	24,500	11/16/2022	08/15/2029
912810-QW-1	United States Treasury Note/Bo TREASURY BOND	...C..			1.A	1,175,234	78.5860	1,100,197	1,400,000	1,191,861		8,067			3.000	4.214	MN	5,453	42,000	11/16/2022	05/15/2042
912810-RJ-9	United States Treasury Note/Bo TREASURY BOND	...C..			1.A	491,719	75.9920	455,951	600,000	498,356		3,223			3.000	4.271	MN	2,337	18,000	11/16/2022	11/15/2044
912810-SA-7	United States Treasury Note/Bo TREASURY BOND	...C..			1.A	1,667,250	73.4770	1,432,792	1,950,000	1,683,289		7,490			3.000	3.902	FA	21,742	58,500	09/29/2022	02/15/2048
912810-SC-3	United States Treasury Note/Bo TREASURY BOND	...C..			1.A	1,115,715	75.0310	952,896	1,270,000	1,124,110		3,843			3.125	3.874	MN	5,153	39,688	09/29/2022	05/15/2048
912810-SD-1	United States Treasury Note/Bo TREASURY BOND	...C..			1.A	3,601,108	73.1560	3,065,244	4,190,000	3,633,768		15,272			3.000	3.860	FA	46,717	125,700	09/29/2022	08/15/2048
912810-SH-2	United States Treasury Note/Bo TREASURY BOND	...C..			1.A	601,836	71.0150	504,209	710,000	607,430		2,555			2.875	3.785	MN	2,650	20,413	09/29/2022	05/15/2049
912810-SJ-8	United States Treasury Note/Bo TREASURY BOND	...C..			1.A	81,847	62.0390	68,243	110,000	83,305		670			2.250	3.770	FA	920	2,475	09/29/2022	08/15/2049
912810-SP-4	United States Treasury Note/Bo TREASURY BOND	...C..			1.A	59,070	48.8750	48,875	100,000	61,055		906			1.375	3.753	FA	511	1,375	09/29/2022	08/15/2050
912810-ST-6	United States Treasury Note/Bo TREASURY BOND	..SD..			1.A	7,443,595	62.0150	6,654,179	10,730,000	7,721,182		137,112			1.375	3.729	MN	19,155	147,538	12/08/2022	11/15/2040
912810-SW-9	United States Treasury Note/Bo US TREASURY N/B	...M..			1.A	1,416,031	67.1010	1,274,912	1,900,000	1,456,254		19,885			1.875	3.826	FA	13,240	35,625	12/08/2022	02/15/2041
912810-TA-6	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	609,117	64.8590	583,729	900,000	631,921		11,047			1.750	4.270	FA	5,854	15,750	11/16/2022	08/15/2041
912810-TB-4	United States Treasury Note/Bo US TREASURY N/B	..RA..			1.A	431,252,738	55.2580	255,566,354	462,500,000	433,502,682		798,765			1.875	2.183	MN	1,125,906	8,671,875	02/07/2022	11/15/2051
912810-TC-2	United States Treasury Note/Bo US TREASURY N/B	...M..			1.A	935,611,719	67.2650	655,161,490	974,000,000	940,265,797		1,655,390			2.000	2.246	MN	2,529,171	19,480,017	02/07/2022	11/15/2041
912810-TH-1	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	4,194,750	81.4370	3,908,991	4,800,000	4,239,594		21,808			3.250	4.202	MN	20,254	156,000	11/16/2022	05/15/2042
912810-TR-9	United States Treasury Note/Bo US TREASURY N/B	... ...			1.A	131,779,837	81.4300	112,943,133	138,700,000	131,999,080		134,119			3.625	3.906	MN	652,790	5,027,875	08/02/2023	05/15/2053
912810-TS-7	United States Treasury Note/Bo US TREASURY N/B	..RA..			1.A	316,585,940	88.1250	286,846,289	325,500,000	317,108,901		320,477			3.875	4.073	MN	1,637,616	12,613,125	08/02/2023	05/15/2043
912810-TT-5	United States Treasury Note/Bo US TREASURY N/B	... ...			1.A	94,773,192	89.2190	93,456,599	104,750,000	95,014,453		195,705			4.125	4.718	FA	1,605,910	4,320,938	11/15/2023	08/15/2053
912810-TU-2	United States Treasury Note/Bo US TREASURY N/B	...M..			1.A	388,078,206	94.2030	391,647,434	415,750,000	389,288,052		1,005,139			4.375	4.898	FA	6,760,106	17,871,875	05/08/2024	08/15/2043
912810-TV-0	United States Treasury Note/Bo US TREASURY N/B	... ...			1.A	12,947,040	99.0780	11,889,389	12,000,000	12,930,850		(15,160)			4.750	4.276	MN	74,006	570,000	12/08/2023	11/15/2053
912810-TW-8	United States Treasury Note/Bo US TREASURY N/B	...M..			1.A	235,494,445	98.8350	219,908,854	222,500,000	235,091,324		(395,474)			4.750	4.305	MN	1,372,186	10,568,750	02/09/2024	11/15/2043
912810-TX-6	United States Treasury Note/Bo US TREASURY N/B	... ...			1.A	13,827,032	91.3680	13,476,746	14,750,000	13,842,482		15,450			4.250	4.636	FA	232,983	313,438	05/08/2024	02/15/2054
912810-UC-0	United States Treasury Note/Bo US TREASURY N/B	...M..			1.A	136,290,180	91.4780	123,723,481	135,250,000	136,311,229		21,049			4.250	4.200	FA	2,136,335		10/11/2024	08/15/2054
912810-UD-8	United States Treasury Note/Bo US TREASURY N/B	... ...			1.A	47,113,688	90.6010	43,488,662	48,000,000	47,131,302		17,614			4.125	4.260	FA	735,882		10/11/2024	08/15/2044
912828-4N-7	United States Treasury Note/Bo US TREASURY N/B	... ...			1.A	1,137,094	95.5550	1,146,658	1,200,000	1,159,882		11,011			2.875	3.944	MN	4,479	34,500	11/16/2022	05/15/2028
912828-5M-8	United States Treasury Note/Bo TREASURY NOTE	...C..			1.A	1,914,219	95.7260	1,914,528	2,000,000	1,942,341		13,612			3.125	3.931	MN	8,115	62,500	11/16/2022	11/15/2028
912828-6T-2	United States Treasury Note/Bo TREASURY NOTE	... ...			1.A	547,500	92.2110	553,266	600,000	563,271		7,607			2.375	3.912	MN	1,850	14,250	11/16/2022	05/15/2029
912828-6X-3	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	1,540,869	97.1250	1,598,874	1,646,200	1,602,538		29,685			2.125	4.090	MN	3,171	34,982	11/16/2022	05/31/2026
912828-M5-6	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	662,594	98.3050	688,133	700,000	688,529		12,516			2.250	4.154	MN	2,045	15,750	11/16/2022	11/15/2025
912828-P4-6	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	1,664,156	97.1720	1,749,099	1,800,000	1,751,146		42,000			1.625	4.122	FA	10,871	29,250	11/16/2022	02/15/2026
912828-R3-6	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	460,391	96.5470	482,735	500,000	483,848		11,309			1.625	4.080	MN	1,055	8,125	11/16/2022	05/15/2026
912828-X8-8	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	935,000	95.8050	958,047	1,000,000	964,288		14,128			2.375	3.964	MN	3,084	23,750	11/16/2022	05/15/2027
912828-YB-0	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	348,000	88.8130	355,251	400,000	363,054		7,262			1.625	3.827	FA	2,416	6,500	11/16/2022	08/15/2029
91282C-BH-3	United States Treasury Note/Bo US TREASURY N/B	..SD..			1.A	4,157,091	95.9610	4,049,558	4,220,000	4,204,848		14,059			0.375	0.711	JJ	6,622	15,832	08/16/2021	01/31/2026
91282C-BZ-3	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	869,375	90.6170	906,169	1,000,000	917,065		22,982			1.250	3.936	AO	2,163	12,500	11/16/2022	04/30/2028
91282C-CR-0	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	1,873,781	89.0700	1,959,540	2,200,000	1,987,235		54,556			1.000	3.923	JJ	9,207	22,000	11/16/2022	07/31/2028
91282C-DJ-7	United States Treasury Note/Bo US TREASURY N/B	..RA..			1.A	441,977,734	81.7730	378,199,940	462,500,000	447,689,621		2,007,244			1.375	1.871	MN	825,665	6,359,375	02/07/2022	11/15/2031
91282C-EP-2	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	1,483,375	89.8980	1,438,367	1,600,000	1,505,963		10,921			2.875	3.793	MN	5,972	46,000	11/16/2022	05/15/2032
91282C-FB-2	United States Treasury Note/Bo US TREASURY N/B	... ...			1.A	91,107,545	96.3360	91,519,134	95,000,000	91,673,599		566,054			2.750	4.206	JJ	1,093,274	1,306,250	07/18/2024	07/31/2027
91282C-HC-8	United States Treasury Note/Bo US TREASURY N/B	..RA..			1.A	79,251,302	91.9690	75,184,322	81,750,000	79,594,788		219,362			3.375	3.742	MN	358,221	2,759,063	08/02/2023	05/15/2033
91282C-HT-1	United States Treasury Note/Bo US TREASURY N/B	..RA..			1.A	70,161,246	95.2650	71,210,700	74,750,000	70,656,108		405,962			3.875	4.655	FA	1,076,530	2,896,563	11/09/2023	08/15/2033
91282C-JJ-1	United States Treasury Note/Bo US TREASURY N/B	...C..			1.A	11,188,325	99.6400	10,960,433	11,000,000	11,172,347		(14,997)			4.500	4.282	MN	64,268	495,000	12/08/2023	11/15/2033
91282C-JL-6	United States Treasury Note/Bo US TREASURY N/B	... ...			1.A	75,644,197	100.5470	75,410,393	75,000,000	75,644,197					4.875	1.897	MN	331,473	3,656,250	12/22/2023	11/30/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91282C-JS-1	United States Treasury Note/Bo US TREASURY N/B				1.A	74,852,204	100.0310	75,023,318	75,000,000	74,937,515		85,310			4.250	4.337	JD	8,805	3,187,500	01/05/2024	12/31/2025
91282C-JT-9	United States Treasury Note/Bo US TREASURY N/B		RA		1.A	19,864,117	99.5390	20,156,597	20,250,000	19,962,411		98,294			4.000	4.739	JJ	374,185	405,000	04/18/2024	01/15/2027
91282C-JV-4	United States Treasury Note/Bo US TREASURY N/B		RA		1.A	49,775,558	100.0240	50,011,795	50,000,000	49,879,531		103,973			4.250	4.490	JJ	889,266	1,062,500	02/09/2024	01/31/2026
91282C-JW-2	United States Treasury Note/Bo US TREASURY N/B				1.A	173,976,945	98.6800	174,663,034	177,000,000	174,438,928		461,983			4.000	4.388	JJ	2,962,826	3,540,000	04/18/2024	01/31/2029
91282C-JX-0	United States Treasury Note/Bo US TREASURY N/B		RA		1.A	123,697,242	97.6410	123,027,383	126,000,000	123,958,401		261,159			4.000	4.304	JJ	2,109,130	2,520,000	02/26/2024	01/31/2031
91282C-KA-8	United States Treasury Note/Bo US TREASURY N/B				1.A	48,335,158	99.7570	48,631,776	48,750,000	48,463,355		128,197			4.125	4.429	FA	747,381	1,005,469	03/14/2024	02/15/2027
91282C-KC-4	United States Treasury Note/Bo US TREASURY N/B		RA		1.A	90,716,296	98.9290	91,015,020	92,000,000	90,839,697		123,402			4.250	4.483	FA	1,338,750	1,955,000	04/18/2024	02/28/2031
91282C-KD-2	United States Treasury Note/Bo US TREASURY N/B				1.A	18,004,631	99.5860	17,925,467	18,000,000	18,262,076		257,445			4.250	3.336	FA	261,929	382,500	03/14/2024	02/28/2029
91282C-LF-6	United States Treasury Note/Bo US TREASURY N/B		M		1.A	120,716,901	94.6560	114,672,813	121,147,300	120,748,875		31,975			3.875	3.917	FA	1,744,732		10/11/2024	08/15/2034
91282C-LG-4	United States Treasury Note/Bo US TREASURY N/B		C		1.A	18,139,631	98.7580	17,776,377	18,000,000	18,131,108		(8,523)			3.750	3.466	FA	250,869		09/16/2024	08/15/2027
91282C-LH-2	United States Treasury Note/Bo US TREASURY N/B				1.A	91,156,897	99.2340	90,424,416	91,122,000	91,146,316		(10,582)			3.750	3.725	FA	1,154,671		10/10/2024	08/31/2026
91282C-LJ-8	United States Treasury Note/Bo US TREASURY N/B		C		1.A	152,884,864	95.8750	145,370,347	151,625,000	152,837,738		(47,127)			3.750	3.613	FA	1,921,347		09/30/2024	08/31/2031
91282C-LK-5	United States Treasury Note/Bo US TREASURY N/B		M		1.A	94,130,667	96.8830	90,668,962	93,586,300	94,099,451		(31,216)			3.625	3.492	FA	1,146,368		09/30/2024	08/31/2029
91282C-LL-3	United States Treasury Note/Bo US TREASURY N/B		RA		1.A	72,012,049	97.7570	70,930,829	72,558,000	72,053,046		40,997			3.375	3.649	MS	719,849		10/10/2024	09/15/2027
91282C-LM-1	United States Treasury Note/Bo US TREASURY N/B		RA		1.A	136,968,443	95.1010	132,624,350	139,456,300	137,034,313		65,870			3.625	3.918	MS	1,291,599		10/11/2024	09/30/2031
91282C-LN-9	United States Treasury Note/Bo US TREASURY N/B		RA		1.A	138,029,773	96.2730	134,952,243	140,176,000	138,114,962		85,190			3.500	3.843	MS	1,253,497		10/11/2024	09/30/2029
91282C-LP-4	United States Treasury Note/Bo US TREASURY N/B		C		1.A	6,197,531	98.7660	6,172,856	6,250,000	6,202,879		5,348			3.500	3.949	MS	55,889		10/11/2024	09/30/2026
91282C-LQ-2	United States Treasury Note/Bo US TREASURY N/B		C		1.A	6,251,486	98.9760	6,186,016	6,250,000	6,251,246		(239)			3.875	3.867	AO	51,897		10/11/2024	10/15/2027
91282C-LR-0	United States Treasury Note/Bo US TREASURY N/B				1.A	119,114,465	98.9060	118,687,500	120,000,000	119,132,244		17,779			4.125	4.289	AO	847,790		11/06/2024	10/31/2029
91282C-LU-3	United States Treasury Note/Bo US TREASURY N/B				1.A	118,185,636	97.9610	117,552,648	120,000,000	118,212,995		27,359			4.125	4.377	AO	847,790		11/06/2024	10/31/2031
91282C-LW-9	United States Treasury Note/Bo US TREASURY N/B				1.A	167,305,368	97.4760	165,709,625	170,000,000	167,324,693		19,326			4.250	4.446	MN	938,052		11/06/2024	11/15/2034
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,397,151,468	XXX	4,763,736,910	5,565,497,100	5,415,852,290		9,204,326			XXX	XXX	XXX	43,760,926	112,029,866	XXX	XXX
38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI			4	1.A	260,698	3.7330	188,312		260,698		49,408	6,868		1.846	1.384	MON	7,483	90,961	12/16/2021	05/20/2063
38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID			4	1.A	84,876	4.0610	139,560		133,206		4,308			1.570	15.140	MON	4,236	54,470	05/01/2024	05/20/2063
38375B-7Z-9	Government National Mortgage A GNR 2013-H22 BI			4	1.A	23,731	2.6010	26,144		22,828		(903)			1.579	26.437	MON	1,268	9,029	05/02/2024	08/20/2063
38375B-AE-2	Government National Mortgage A GNR 2010-H02 DI			4	1.A	217,070	7.8120	204,032		165,267		33,905			2.300	20.758	MON	5,047	82,046	10/01/2024	02/20/2060
38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI			4	1.A	40,566	7.1130	39,832		44,142		4,034			2.556	7.275	MON	1,202	23,227	09/01/2024	02/20/2060
38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI			4	1.A	64,393	3.3600	59,601		90,785		12,390			1.947	(3.210)	MON	2,768	33,058	12/16/2021	12/20/2062
38375B-GQ-9	Government National Mortgage A GNR 2010-H24 FI			4	1.A	62,135	4.1760	62,135		62,135		30,275	46,003		1.646	17.797	MON	1,964	39,840	06/08/2015	10/20/2060
38375B-JP-8	Government National Mortgage A GNR 2011-H01 IF			4	1.A	37,757	2.0510	47,190		54,789		17,032			1.339	6.770	MON	2,431	17,370	12/01/2024	11/20/2060
38375B-KB-7	Government National Mortgage A GNR 2011-H05 AI			4	1.A	141,055	2.4940	141,359		134,320		(6,735)			1.702	8.124	MON	7,684	91,264	04/21/2016	12/20/2060
38375B-KM-3	Government National Mortgage A GNR 2011-H06 FI			4	1.A	254,495	2.1450	202,114		254,495		(8,285)	3,840		1.332	(1.266)	MON	9,873	121,779	12/01/2024	02/20/2061
38375B-KT-8	Government National Mortgage A GNR 2011-H08 CI			4	1.A	42,901	1.7500	23,257		44,895		11,656			1.160	(4.735)	MON	1,206	14,455	12/01/2024	02/20/2061
38375B-KW-1	Government National Mortgage A GNR 2011-H08 DI			4	1.A	46,038	2.5740	37,673		58,896		30,645	25,716		1.741	(1.961)	MON	2,037	25,246	04/27/2016	02/20/2061
38375B-LM-2	Government National Mortgage A GNR 2011-H11 AI			4	1.A	69,173	2.2560	69,173		69,173		21,892	34,699		1.565	19.227	MON	3,826	46,428	12/16/2021	03/20/2061
38375B-LP-5	Government National Mortgage A GNR 2011-H11 BI			4	1.A	142,672	3.5750	95,523		69,766		8,245			1.431	31.241	MON	3,033	56,059	04/21/2016	04/20/2061
38375B-MA-7	Government National Mortgage A GNR 2011-H14 CI			4	1.A	32,246	2.0980	40,372		55,193		22,947			1.319	0.615	MON	2,004	14,161	05/02/2024	05/20/2061
38375B-MU-3	Government National Mortgage A GNR 2011-H19 IA			4	1.A	134,543	1.6960	105,176		123,661		(10,882)			1.105	(1.713)	MON	5,367	72,972	12/16/2021	08/20/2061
38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA			4	1.A	69,755	1.6580	41,639		75,029		10,050			1.030	(4.052)	MON	2,011	38,282	12/16/2021	01/20/2062
38375B-QQ-8	Government National Mortgage A GNR 2012-H08 SI			4	1.A	181,588	2.9110	174,845		160,338		(21,250)			1.189	10.064	MON	5,597	78,092	12/01/2024	04/20/2062
38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI			4	1.A	67,658	2.0910	54,202		90,353		49,839	23,543		1.346	(1.648)	MON	2,757	33,076	12/16/2021	04/20/2062
38375B-SB-9	Government National Mortgage A GNR 2012-H12 FI			4	1.A	67,374	1.9140	67,374		67,374		19,425	39,321		1.114	15.133	MON	3,058	37,558	05/15/2017	05/20/2062
38375B-TS-1	Government National Mortgage A GNR 2012-H14 KI			4	1.A	25,214	1.5990	11,318		20,538		1,898			1.007	1.805	MON	554	6,956	05/05/2017	07/20/2062
38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI			4	1.A	90,511	2.1800	78,373		108,632		18,121			1.344	(1.741)	MON	3,822	45,914	12/16/2021	06/20/2062
38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI			4	1.A	28,517	2.1730	19,630		36,322		3,348			1.428	(2.677)	MON	1,023	12,332	12/16/2021	08/20/2062

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38375B-Y3-0	Government National Mortgage A GNR 2013-H11 FI			4	1.A	67,157	4.6470	41,857		20,484		346			1.826	77.770	MON	1,319	16,978	12/01/2024	04/20/2063
38375B-ZF-2	Government National Mortgage A GNR 2012-H27 SI			4	1.A	71,126	4.7710	40,130		51,444		15,090			1.902	(1.679)	MON	1,284	17,461	12/01/2024	10/20/2062
38375B-ZT-2	Government National Mortgage A GNR 2012-H29 SI			4	1.A	257,119	3.7330	241,347		299,000		41,882			1.776	1.617	MON	9,206	113,339	05/19/2016	10/20/2062
38375U-BG-4	Government National Mortgage A GNR 2013-H25 SI			4	1.A	254,507	3.1280	186,110		220,713		(33,794)			1.510	1.653	MON	7,220	118,687	03/22/2017	10/20/2063
38375U-EE-6	Government National Mortgage A GNR 2014-H03 SI			4	1.A	328,146	3.2390	193,720		328,146		99,292	20,831		1.662	2.630	MON	7,908	95,679	03/23/2017	01/20/2064
38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI			4	1.A	54,188	2.2160	45,738		67,433		13,246			1.415	(1.923)	MON	2,320	28,267	12/16/2021	01/20/2064
38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI			4	1.A	92,897	4.7420	107,962		152,778		63,954			1.769	(0.455)	MON	3,262	69,050	12/16/2021	04/20/2064
38375U-FN-5	Government National Mortgage A GNR 2014-H10 BI			4	1.A	735,820	2.7050	447,353		553,155		(132,185)			1.424	(1.317)	MON	18,655	255,909	01/01/2024	04/20/2064
38375U-FR-6	Government National Mortgage A GNR 2014-H10 GI			4	1.A	162,772	3.3030	107,301		162,772		19,966	24,191		1.703	0.149	MON	4,421	53,952	10/14/2016	04/20/2064
38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI			4	1.A	41,992	2.1950	43,053		50,825		8,833			1.542	6.159	MON	2,402	17,098	05/02/2024	06/20/2064
38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI			4	1.A	72,765	2.2880	72,765		72,765		8,733	28,924		1.520	16.916	MON	3,844	46,311	12/16/2021	06/20/2064
38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI			4	1.A	658,570	2.4520	440,460		567,290		(177,928)	21,870		1.565	1.042	MON	22,380	280,930	04/01/2024	06/20/2064
38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI			4	1.A	375,588	3.9560	244,615		297,176		(56,651)			1.597	0.752	MON	7,889	126,973	12/16/2021	07/20/2064
38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI			4	1.A	363,770	4.4060	274,623		330,354		(34,743)	28,577		2.246	1.634	MON	10,606	62,166	09/01/2024	08/20/2064
38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI			4	1.A	140,594	2.5600	104,322		141,708		1,113			1.581	(0.292)	MON	5,157	62,165	12/16/2021	09/20/2064
38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI			4	1.A	342,793	4.6580	275,708		337,246		(6,296)			2.185	(0.752)	MON	9,779	68,999	05/01/2024	09/20/2064
38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI			4	1.A	948,333	3.3450	680,200		862,687		(196,257)	31,173		1.792	(0.543)	MON	29,204	364,721	04/01/2024	09/20/2064
38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI			4	1.A	684,220	2.2020	451,660		684,220		(57,564)	30,015		1.546	2.257	MON	25,256	307,070	05/18/2016	10/20/2064
38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI			4	1.A	197,772	2.8770	158,528		197,772		(23,419)	20,365		1.742	(0.591)	MON	7,677	93,360	12/16/2021	09/20/2064
38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI			4	1.A	67,391	2.6130	67,391		67,391		19,753	41,344		1.549	21.566	MON	3,172	38,684	12/16/2021	09/20/2064
38375U-QS-2	Government National Mortgage A GNR 2014-H20 LI			4	1.A	411,540	7.4640	415,320		332,707		(12,865)			1.701	19.965	MON	7,634	185,250	11/01/2024	10/20/2064
38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI			4	1.A	28,677	2.1390	28,930		27,980		(698)			1.507	22.130	MON	1,618	11,531	05/02/2024	12/20/2064
38375U-TN-0	Government National Mortgage A GNR 2015-H03 BI			4	1.A	470,492	2.2410	334,408		470,492		(83,001)	37,660		1.677	(0.968)	MON	20,002	243,279	10/18/2016	01/20/2065
38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI			4	1.A	194,711	2.0800	136,860		194,711		(45,905)	7,577		1.751	(0.947)	MON	9,241	114,285	12/16/2021	01/20/2065
38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI			4	1.A	503,955	6.0900	411,388		528,543		24,587			1.584	(0.509)	MON	5,348	87,924	11/01/2024	12/20/2064
38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI			4	1.A	44,600	1.5800	33,959		36,331		(8,269)			1.666	18.162	MON	2,862	20,186	05/02/2024	12/20/2064
38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI			4	1.A	914,587	2.2690	603,019		824,412		(196,734)	28,625		1.767	(3.837)	MON	37,589	473,440	12/16/2021	02/20/2065
38375U-VC-1	Government National Mortgage A GNR 2015-H08 DI			4	1.A	515,719	3.2130	358,774		422,234		(65,142)			1.528	3.618	MON	13,629	172,974	04/25/2016	03/20/2065
38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI			4	1.A	590,930	4.1280	368,788		443,582		(39,557)			1.897	0.792	MON	13,607	233,758	12/16/2021	02/20/2065
38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI			4	1.A	91,329	2.4840	95,119		93,864		2,535			1.663	9.795	MON	5,081	35,983	05/02/2024	02/20/2065
38375U-VZ-0	Government National Mortgage A GNR 2015-H09 BI			4	1.A	79,295	2.1370	34,780		63,947		(9,309)			1.712	(10.298)	MON	2,238	27,105	07/21/2016	03/20/2065
38375U-WN-6	Government National Mortgage A GNR 2016-H11 CI			4	1.A	533,155	2.4960	371,788		533,155		(77,364)	29,330		1.781	(1.469)	MON	21,298	265,180	05/16/2016	05/20/2066
38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI			4	1.A	767,348	2.8310	559,100		762,243		(800)	52,971		1.123	(1.672)	MON	17,553	217,199	12/16/2021	05/20/2066
38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI			4	1.A	251,774	2.0230	182,586		251,774		7,283	2,741		1.370	(0.133)	MON	9,786	116,248	12/16/2021	01/20/2066
38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI			4	1.A	155,389	3.6360	142,644		167,629		15,137	5,754		1.727	(0.063)	MON	4,862	24,396	09/13/2019	05/20/2066
38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI			4	1.A	317,630	2.4530	233,002		304,636		(36,814)	10,405		1.694	(1.223)	MON	12,928	155,285	12/16/2021	03/20/2067
38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI			4	1.A	165,939	2.5320	133,160		166,120		(3,614)	1,117		1.613	3.012	MON	6,798	67,988	05/02/2024	03/20/2067
38376E-TN-5	Government National Mortgage A GNR 2009-H01 FI			4	1.A	213,256	4.3180	145,230		51,445		(45,435)			2.212	136.908	MON	5,932	85,087	06/01/2024	11/20/2059
38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI			4	1.A	1,283,766	3.2080	873,562		1,283,766		(196,544)	85,087		1.912	(1.067)	MON	41,907	506,068	12/16/2021	05/20/2067
38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI			4	1.A	351,251	2.4350	257,341		351,251		(64,079)	13,314		1.529	(0.660)	MON	12,890	155,110	12/16/2021	05/20/2067
38376R-5B-8	Government National Mortgage A GNR 2017-H14 VI			4	1.A	366,078	2.9630	240,556		366,078		12,892	40,361		1.749	(0.033)	MON	11,397	136,654	06/19/2017	06/20/2067
38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI			4	1.A	182,800	2.4380	123,801		182,800		26,722	11,056		1.621	(0.010)	MON	6,603	71,829	12/16/2021	07/20/2067
38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI			4	1.A	1,091,831	4.4360	784,221		1,091,831		182,135	170,130		2.030	1.792	MON	26,983	225,920	12/16/2021	04/20/2065
38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI			4	1.A	72,383	2.9990	42,597		93,804		20,787			1.795	(8.419)	MON	2,059	25,130	12/16/2021	03/20/2065
38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI			4	1.A	436,548	4.5960	310,710		436,548		102,667	54,602		1.520	(0.008)	MON	7,407	93,172	03/01/2024	04/20/2065

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376R-AX-4	Government National Mortgage A GNR 2015-H11 BI			4	1.A	107,232	2.6940	95,871		93,937		(13,296)			1.892	13.512	MON	5,322	37,774	05/02/2024	04/20/2065
38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI			4	1.A	126,833	2.1640	87,217		126,833		(13,616)	6,119		1.584	(1.978)	MON	5,057	62,191	12/16/2021	04/20/2065
38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI			4	1.A	445,132	5.1800	346,398		397,299		(11,251)	27,860		2.310	0.441	MON	11,696	85,810	09/01/2024	05/20/2065
38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI			4	1.A	84,353	2.1510	84,353		84,353		14,888	37,122		1.502	19.576	MON	4,704	55,779	12/16/2021	03/20/2065
38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI			4	1.A	583,619	4.4120	424,058		566,499		22,512	45,308		2.357	(0.180)	MON	17,237	136,535	12/16/2021	06/20/2065
38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI			4	1.A	407,808	4.9470	310,965		333,464		(47,253)			2.051	6.425	MON	10,497	215,259	12/16/2021	06/20/2065
38376R-DN-3	Government National Mortgage A GNR 2015-H16 TI			4	1.A	1,101,854	4.3400	883,346		1,056,580		15,047	63,635		2.501	(0.519)	MON	38,740	295,789	03/01/2024	07/20/2065
38376R-DS-2	Government National Mortgage A GNR 2015-H16 LI			4	1.A	831,833	3.0450	611,836		831,833		(245,170)	40,719		2.056	(2.011)	MON	33,258	486,293	07/09/2015	07/20/2065
38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI			4	1.A	374,108	2.0470	263,978		374,108		(87,617)	7,411		1.695	(0.615)	MON	17,484	213,308	12/16/2021	07/20/2065
38376R-FS-0	Government National Mortgage A GNR 2015-H19 LI			4	1.A	763,980	5.4560	586,666		793,015		52,192	16,254		2.649	(1.902)	MON	21,912	202,919	02/01/2024	08/20/2065
38376R-FT-8	Government National Mortgage A GNR 2015-H19 MI			4	1.A	639,847	5.8390	468,538		639,847		122,271	6,306		2.555	(2.361)	MON	15,918	146,700	07/01/2024	08/20/2065
38376R-GS-9	Government National Mortgage A GNR 2015-H22 BI			4	1.A	181,188	3.7630	91,995		130,790		7,940			1.844	0.710	MON	3,624	44,831	05/05/2016	09/20/2065
38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI			4	1.A	217,399	4.0980	187,649		229,280		14,621	5,158		2.357	(0.487)	MON	8,248	53,068	09/01/2024	09/20/2065
38376R-HT-6	Government National Mortgage A GNR 2015-H24 BI			4	1.A	61,198	2.8970	25,494		44,682		7,336			1.636	(1.311)	MON	1,157	14,131	07/21/2016	08/20/2065
38376R-JD-9	Government National Mortgage A GNR 2015-H25 AI			4	1.A	81,016	1.7410	81,016		81,016		(11,800)	6,231		1.668	26.833	MON	6,221	43,982	05/02/2024	09/20/2065
38376R-JQ-0	Government National Mortgage A GNR 2015-H26 AI			4	1.A	773,880	3.0160	516,817		661,290		(208,825)	33,877		1.902	(1.901)	MON	26,223	363,997	01/01/2024	10/20/2065
38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI			4	1.A	302,395	2.4810	217,085		302,395		(40,994)	16,855		1.664	1.556	MON	11,627	137,810	12/16/2021	12/20/2066
38376R-KL-9	Government National Mortgage A GNR 2015-H28 CI			4	1.A	40,823	1.7510	12,429		18,928		1,742			1.310	5.190	MON	734	8,684	02/19/2016	10/20/2065
38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI			4	1.A	281,755	2.2540	215,269		281,755		22,750	7,032		1.323	1.089	MON	9,986	120,683	12/16/2021	10/20/2065
38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI			4	1.A	738,286	2.0020	498,901		652,469		(228,943)	45,159		1.699	(2.029)	MON	33,920	417,403	12/16/2021	11/20/2065
38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI			4	1.A	170,775	2.9490	136,100		175,650		7,124	9,596		1.743	(0.386)	MON	5,926	34,078	09/13/2019	11/20/2065
38376R-M5-2	Government National Mortgage A GNR 2016-H26 BI			4	1.A	203,115	2.1450	152,740		202,994		(121)			1.433	(1.143)	MON	8,107	97,135	12/13/2016	10/20/2066
38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI			4	1.A	383,976	3.2040	358,971		362,458		(21,845)	159,476		1.849	10.686	MON	16,722	238,315	12/16/2021	11/20/2065
38376R-N5-1	Government National Mortgage A GNR 2016-H26 MI			4	1.A	236,779	3.2670	184,784		234,831		(23,074)	28,124		1.843	1.111	MON	8,364	101,552	02/23/2017	12/20/2066
38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI			4	1.A	331,754	2.0350	264,416		313,785		(56,967)	6,280		1.674	7.117	MON	17,422	166,727	05/02/2024	12/20/2065
38376R-NN-2	Government National Mortgage A GNR 2016-H03 BI			4	1.A	331,807	2.3190	232,390		331,807		(43,831)	13,089		1.754	(1.770)	MON	14,088	171,242	01/19/2016	01/20/2066
38376R-NQ-5	Government National Mortgage A GNR 2016-H03 CI			4	1.A	129,028	2.2660	91,887		129,028		(5,383)	2,175		1.197	(0.447)	MON	3,820	45,327	03/14/2016	11/20/2065
38376R-NX-0	Government National Mortgage A GNR 2016-H01 IO			4	1.A	96,950	3.0520	53,822		77,694		28,073			1.450	3.637	MON	2,035	29,694	01/22/2016	12/20/2065
38376R-NY-8	Government National Mortgage A GNR 2016-H01 BI			4	1.A	616,558	2.1080	429,345		616,558		(48,965)	19,023		1.457	(2.184)	MON	23,530	291,517	01/20/2016	11/20/2065
38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI			4	1.A	1,286,279	2.1330	921,797		1,286,279		(280,813)	27,859		1.603	(2.453)	MON	55,637	691,866	12/16/2021	02/20/2066
38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI			4	1.A	667,850	2.4700	496,747		667,850		(134,549)	24,001		1.675	(2.706)	MON	26,976	357,103	12/16/2021	02/20/2066
38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI			4	1.A	948,949	2.2470	662,041		948,949		(179,171)	68,952		1.651	(0.638)	MON	38,790	478,540	03/21/2016	03/20/2066
38376R-RP-3	Government National Mortgage A GNR 2016-H07 LI			4	1.A	794,370	2.1220	496,486		692,565		(222,919)	10,791		1.537	(2.017)	MON	28,645	365,109	03/01/2024	01/20/2066
38376R-SA-5	Government National Mortgage A GNR 2016-H06 MI			4	1.A	892,494	1.7020	595,598		835,862		(139,569)	54,663		1.050	(1.401)	MON	28,623	273,608	03/14/2016	02/20/2066
38376R-SC-1	Government National Mortgage A GNR 2016-H06 GI			4	1.A	112,722	2.2000	46,551		77,729		27,149			1.377	(4.991)	MON	2,315	27,008	03/18/2016	03/20/2066
38376R-SY-3	Government National Mortgage A GNR 2016-H09 TI			4	1.A	483,150	2.4730	336,039		483,150		(38,959)	33,253		1.711	(0.044)	MON	18,608	222,735	04/18/2016	04/20/2066
38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI			4	1.A	251,743	2.4350	175,760		251,743		(15,952)	18,072		1.599	(0.109)	MON	9,183	110,334	12/16/2021	01/20/2067
38376R-TF-3	Government National Mortgage A GNR 2016-H09 AI			4	1.A	305,679	2.0320	206,556		305,679		(58,277)	36,221		1.546	(0.847)	MON	12,565	151,762	08/26/2016	03/20/2066
38376R-UM-6	Government National Mortgage A GNR 2016-H10 CI			4	1.A	1,038,271	2.3430	706,145		987,776		(189,789)	40,888		1.717	(1.417)	MON	41,431	499,912	05/11/2016	05/20/2066
38376R-VB-9	Government National Mortgage A GNR 2016-H13 AI			4	1.A	397,788	2.4140	278,290		397,788		30,779	14,521		1.530	(0.227)	MON	14,097	171,519	11/03/2016	03/20/2066
38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI			4	1.A	71,635	2.3560	71,635		71,635		14,751	31,319		1.513	19.125	MON	3,673	44,560	12/16/2021	02/20/2067
38376R-WU-6	Government National Mortgage A GNR 2016-H16 IO			4	1.A	1,036,938	2.8580	703,287		1,036,938		(427)	82,259		1.593	(0.303)	MON	32,688	277,838	07/26/2016	06/20/2066
38376R-WW-2	Government National Mortgage A GNR 2016-H15 IO			4	1.A	847,679	2.5090	577,971		847,679		(61,061)	40,082		1.755	(0.095)	MON	32,368	387,261	09/15/2016	07/20/2066
38376R-YZ-3	Government National Mortgage A GNR 2016-H21 BI			4	1.A	326,898	2.1320	293,920		290,370		(36,528)			1.878	14.642	MON	20,783	154,525	05/02/2024	09/20/2066
38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI			4	1.A	306,776	2.5680	207,613		306,776		(20,323)	18,298		1.701	(1.113)	MON	11,012	132,351	12/16/2021	03/20/2067

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376T-5K-4	Government National Mortgage A GNR 2010-H01 DI			4	1.A	16,579	11.5660	29,325		17,751		2,105			2.429	18.158	MON	516	8,374	12/01/2024	01/20/2060
38376X-ME-9	Government National Mortgage A GNR 2010-H03 CI			4	1.A	331,369	3.5440	270,892		360,661		29,292			2.008	3.078	MON	12,893	172,236	12/16/2021	03/20/2060
38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI			4	1.A	40,789	4.1160	34,733		49,241		2,508			2.262	(4.661)	MON	1,596	17,858	12/01/2024	03/20/2060
38377E-X2-5	Government National Mortgage A GNR 2010-H07 BI			4	1.A	196,952	6.0900	135,132		39,203		(29,955)			2.158	210.211	MON	4,012	85,232	12/01/2024	04/20/2060
38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI			4	1.A	64,115	1.8860	64,115		64,115		39,774	23,907		0.996	8.518	MON	2,868	46,532	12/16/2021	01/20/2059
38378U-8F-7	Government National Mortgage A GNR 2015-H04 BI			4	1.A	366,841	1.8750	235,033		341,720		(84,123)	20,312		1.704	(1.004)	MON	17,057	208,206	05/18/2016	02/20/2065
38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL			4	1.A	194,799	3.2050	128,061		194,799		(24,802)	13,698		1.816	(0.661)	MON	5,823	69,803	09/06/2019	08/20/2069
38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI			4	1.A	846,134	6.8100	666,984		843,044		(3,090)			1.462	4.361	MON	10,079	35,337	09/01/2024	06/20/2069
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						40,609,549	XXX	29,630,367		38,694,557		(2,783,055)	2,139,915		XXX	XXX	XXX	1,386,281	16,341,497	XXX	XXX
38376G-W5-5	Government National Mortgage A GNR 2011-86 Z	CF		4	1.A	1,487,973	81.0850	1,136,733	1,401,905	1,473,979		(7,731)			3.638	3.227	MON	4,250	49,993	12/01/2024	04/16/2053
38378B-A8-2	Government National Mortgage A GNR 2012-100 B	CF		4	1.A	4,394,527	88.8690	3,906,652	4,395,967	4,392,548		(234)			2.307	2.312	MON	8,451	101,415	03/19/2020	11/16/2051
38378B-AP-4	Government National Mortgage A GNR 2011-164 Z	CF		4	1.A	1,080,736	78.1710	804,983	1,029,768	1,084,236		(4,543)			3.500	3.130	MON	3,004	35,333	12/01/2024	07/16/2053
38378B-AX-7	Government National Mortgage A GNR 2011-161 Z	CF		4	1.A	497,499	92.2730	436,578	473,139	496,790		(411)			3.765	2.896	MON	1,484	17,814	03/19/2020	04/16/2053
38378B-CP-2	Government National Mortgage A GNR 2012-2 Z	CF		4	1.A	542,601	90.3230	469,718	520,041	541,139		(461)			3.419	2.654	MON	1,482	17,779	01/01/2024	12/16/2051
38378B-DK-2	Government National Mortgage A GNR 2012-19 Z	CF		4	1.A	460,978	91.8130	406,357	442,591	463,308		(416)			3.500	2.704	MON	1,291	15,490	03/19/2020	08/16/2052
38378B-EQ-8	Government National Mortgage A GNR 2012-28 Z	CF		4	1.A	463,357	89.3740	406,058	454,336	467,910		(288)			3.250	2.802	MON	1,230	14,766	03/19/2020	01/16/2052
38378B-SW-0	Government National Mortgage A GNR 2012-46 Z	CF		4	1.A	569,277	81.8060	448,525	548,282	568,308		(2,477)			3.456	3.136	MON	1,579	18,594	12/01/2024	09/16/2053
38378B-YH-6	Government National Mortgage A GNR 2012-86 Z	CF		4	1.A	849,827	89.0670	743,139	834,364	857,770		(543)			3.063	2.549	MON	2,130	25,570	03/19/2020	12/16/2053
38378B-YW-3	Government National Mortgage A GNR 2012-85 B	CF		4	1.A	1,372,211	90.8400	1,240,829	1,365,942	1,368,513		(376)			2.720	2.669	MON	3,096	37,145	03/19/2020	09/16/2052
38378K-5P-0	Government National Mortgage A GNR 2013-141 ND	CF		4	1.A	1,389,087	84.4030	1,175,733	1,393,000	1,390,150		201			2.900	2.929	MON	3,366	40,397	03/19/2020	02/16/2052
38378K-SU-4	Government National Mortgage A GNR 2013-74 AG	CF		4	1.A	1,251,130	85.7910	1,081,051	1,260,098	1,254,313		671			2.572	2.639	MON	2,701	32,458	03/19/2020	12/16/2053
38378K-UH-0	Government National Mortgage A GNR 2013-85 BC	CF		4	1.A	1,077,426	83.0580	897,026	1,080,000	1,077,378		196			2.794	2.832	MON	2,521	30,258	03/19/2020	02/16/2049
38378N-6Q-1	Government National Mortgage A GNR 2014-93 ZC	CF		4	1.A	6,504,695	89.8620	5,692,821	6,335,056	6,565,733		(4,022)			3.427	2.779	MON	18,091	217,285	03/19/2020	11/16/2055
38378X-EH-0	Government National Mortgage A GNR 2014-103 DT	CF		4	1.A	2,470,719	82.8560	1,983,115	2,393,435	2,438,068		(5,822)			3.400	3.202	MON	6,781	81,377	03/19/2020	05/16/2055
38378X-LE-9	Government National Mortgage A GNR 2014-124 DY	CF		4	1.A	3,967,228	87.5630	3,342,613	3,817,360	3,905,423		(8,720)			3.500	3.203	MON	11,134	133,608	03/19/2020	05/16/2054
38378X-SN-2	Government National Mortgage A GNR 2014-134 Z	CF		4	1.A	1,877,379	53.6490	1,023,958	1,908,628	1,909,549		(526)			2.612	2.592	MON	4,154	49,059	12/01/2024	11/16/2055
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z	CF		4	1.A	2,333,738	86.1160	2,034,958	2,363,035	2,372,040		(2,211)			3.000	2.949	MON	5,908	69,752	12/01/2024	11/16/2055
38379K-3R-7	Government National Mortgage A GNR 2015-169 C	CF		4	1.A	3,936,354	79.7960	3,131,777	3,924,752	3,933,370		110			3.000	2.979	MON	9,812	117,743	03/19/2020	07/16/2057
38379K-5Y-0	Government National Mortgage A GNR 2015-163 Z			2	1.A	5,954,414	66.2670	4,016,066	6,060,425	6,068,932		(1,538)			3.002	2.993	MON	15,160	179,004	12/01/2024	12/16/2057
38379K-7T-9	Government National Mortgage A GNR 2015-173 BC	CF		4	1.A	3,790,641	71.4610	2,700,515	3,778,993	3,785,753		(892)			3.000	2.994	MON	9,447	113,370	03/19/2020	09/16/2055
38379K-F8-6	Government National Mortgage A GNR 2015-120 Z	CF		4	1.A	3,162,687	75.0880	2,349,749	3,129,345	3,202,290		(5,780)			3.250	3.086	MON	8,475	99,936	12/01/2024	03/16/2057
38379K-G3-6	Government National Mortgage A GNR 2015-140 B	CF		4	1.A	3,779,460	83.8560	3,156,769	3,764,534	3,771,524		(1,298)			3.000	2.974	MON	9,411	112,936	03/19/2020	06/16/2057
38379K-GN-2	Government National Mortgage A GNR 2015-58 B	CF		4	1.A	502,440	98.5840	493,627	500,717	500,432		(624)			2.900	2.778	MON	1,210	14,521	03/19/2020	07/16/2044
38379K-GQ-5	Government National Mortgage A GNR 2015-58 Z	CF		4	1.A	3,073,111	85.8600	2,611,492	3,041,558	3,102,506		(9,291)			3.380	3.123	MON	8,568	100,554	12/01/2024	01/16/2055
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z	CF		4	1.A	4,480,291	53.5290	2,450,802	4,578,459	4,569,328		(157)			2.910	2.923	MON	11,102	131,127	12/01/2024	07/16/2057
38379K-JT-6	Government National Mortgage A GNR 2015-47 E	CF		4	1.A	3,943,108	74.5610	2,876,771	3,858,258	3,914,685		(4,403)			3.071	2.980	MON	9,874	118,388	03/19/2020	01/16/2057
38379K-KQ-0	Government National Mortgage A GNR 2015-59 Z	CF		4	1.A	2,190,308	77.5500	1,676,865	2,162,288	2,216,318		(4,238)			3.250	3.062	MON	5,856	69,053	12/01/2024	06/16/2056
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z	CF		4	1.A	4,967,124	79.3590	3,888,402	4,899,776	5,012,365		(11,989)			3.250	3.042	MON	13,270	156,474	12/01/2024	03/16/2057
38379K-UF-3	Government National Mortgage A GNR 2015-93 Z	CF		4	1.A	8,088,450	76.9160	6,105,489	7,937,841	8,163,909		(20,904)			3.053	2.838	MON	20,198	239,705	12/01/2024	11/16/2054
38379K-V4-7	Government National Mortgage A GNR 2015-150 C			2	1.A	3,245,536	84.1770	3,090,500	3,671,434	3,374,466		1,502			3.000	4.300	MON	9,179	110,143	06/01/2018	09/16/2057
38379K-VE-5	Government National Mortgage A GNR 2015-109 C	CF		4	1.A	9,459,966	85.2210	8,023,782	9,415,283	9,433,243		(5,329)			3.000	2.966	MON	23,538	282,459	03/19/2020	01/16/2052
38379R-3T-8	Government National Mortgage A GNR 2017-142 B			4	1.A	7,424,445	79.2840	6,496,131	8,193,453	7,664,601		2,992			3.000	3.671	MON	20,484	245,804	06/01/2018	11/16/2059
38379R-7F-4	Government National Mortgage A GNR 2017-151 B	CF		4	1.A	3,945,256	64.4010	2,550,632	3,960,520	3,947,286		415			2.950	2.983	MON	9,736	116,835	03/19/2020	09/16/2057
38379R-AH-6	Government National Mortgage A GNR 2015-183 C	CF		4	1.A	4,404,027	78.9680	3,528,772	4,468,610	4,425,076		370			2.800	2.917	MON	10,427	125,121	03/19/2020	09/16/2057

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38379R-B6-9	Government National Mortgage A GNR 2017-86 Z	CF		4	1.A	4,420,917	50.3300	2,444,193	4,856,340	4,526,692		20,322			2.500	2.897	MON	10,117	119,780	12/01/2024	05/16/2059
38379R-CB-7	Government National Mortgage A GNR 2015-188 Z	CF		4	1.A	1,919,963	78.9910	1,533,233	1,941,011	1,938,099		(33)			3.000	3.021	MON	4,853	57,295	12/01/2024	07/16/2057
38379R-HB-2	Government National Mortgage A GNR 2016-36 IO			4	1.A	234,886	2.1270	186,318		196,315		(38,571)			0.657	15.949	MON	4,794	57,558	03/19/2020	08/16/2057
38379R-HU-0	Government National Mortgage A GNR 2016-39 DE	CF		4	1.A	1,947,739	78.7830	1,509,352	1,915,830	1,934,738		(2,274)			3.000	2.914	MON	4,790	57,475	03/19/2020	07/16/2049
38379R-K5-1	Government National Mortgage A GNR 2017-100 Z	CF		4	1.A	4,382,434	49.7070	2,392,882	4,813,951	4,494,532		20,391			2.500	2.866	MON	10,029	118,735	12/01/2024	05/16/2059
38379R-N3-3	Government National Mortgage A GNR 2017-108 Z	CF		4	1.A	4,646,239	50.1210	2,457,856	4,903,844	4,767,078		5,227			2.750	2.899	MON	11,238	132,868	12/01/2024	08/16/2059
38379R-N7-4	Government National Mortgage A GNR 2017-105 B	CF		4	1.A	7,456,516	65.5860	5,509,214	8,400,000	7,727,416		39,740			3.000	3.587	MON	21,000	252,000	03/19/2020	05/16/2059
38379R-NS-8	Government National Mortgage A GNR 2017-29 D	CF		4	1.A	3,510,476	69.8660	2,445,310	3,500,000	3,506,953		(646)			3.000	2.997	MON	8,750	105,000	03/19/2020	12/16/2058
38379R-P7-2	Government National Mortgage A GNR 2017-106 AW	CF		4	1.A	1,923,264	71.1120	1,436,938	2,020,672	1,957,169		6,702			2.600	2.869	MON	4,378	52,537	03/19/2020	06/16/2052
38379R-PR-8	Government National Mortgage A GNR 2017-44 C	CF		4	1.A	3,936,544	81.7030	3,268,128	4,000,000	3,959,913		5,175			2.700	2.816	MON	9,000	108,000	03/19/2020	04/17/2051
38379R-RS-4	Government National Mortgage A GNR 2017-53 D			4	1.A	6,670,916	71.2430	5,505,954	7,728,411	7,024,995		49,524			3.000	3.694	MON	19,321	231,852	06/01/2018	11/16/2056
38379R-RZ-8	Government National Mortgage A GNR 2017-54 B	CF		4	1.A	2,293,694	87.1060	2,017,377	2,316,000	2,304,007		2,212			2.750	2.827	MON	5,308	63,690	03/19/2020	10/16/2047
38379R-TJ-2	Government National Mortgage A GNR 2017-62 B			4	1.A	4,643,316	72.2550	3,898,945	5,396,109	4,862,527		31,617			2.882	3.638	MON	12,959	155,512	06/01/2018	12/16/2058
38379R-WA-7	Government National Mortgage A GNR 2017-76 B	CF		4	1.A	4,377,964	73.1980	3,319,760	4,535,315	4,410,792		1,365			2.600	2.854	MON	9,827	117,918	03/19/2020	12/16/2056
38379R-WZ-2	Government National Mortgage A GNR 2017-72 D	CF		4	1.A	7,139,700	68.7760	5,183,658	7,537,000	7,245,327		19,792			2.500	2.811	MON	15,702	188,425	03/19/2020	04/16/2057
38379R-YD-9	Government National Mortgage A GNR 2017-69 Z	CF		4	1.A	3,412,364	52.0900	1,951,488	3,746,373	3,497,296		16,586			2.500	2.909	MON	7,805	92,403	12/01/2024	07/16/2059
38379R-YR-8	Government National Mortgage A GNR 2017-70 C			2	1.A	14,440,587	79.3710	12,680,893	15,976,768	15,167,316		109,454			3.000	3.573	MON	39,942	479,303	06/01/2018	02/16/2059
38379R-ZG-1	Government National Mortgage A GNR 2017-89 B	CF		2	1.A	5,572,553	80.7510	4,844,278	5,999,000	5,666,902		47,481			3.000	3.745	MON	14,998	179,970	03/21/2023	07/16/2059
38379R-ZQ-9	Government National Mortgage A GNR 2017-90 B	CF		4	1.A	1,104,141	82.4050	914,696	1,110,000	1,106,696		386			2.750	2.786	MON	2,544	30,525	03/19/2020	12/16/2057
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE	CF		4	1.A	2,655,408	82.3760	2,211,400	2,684,522	2,700,355		(2,218)			3.000	2.944	MON	6,711	79,242	12/01/2024	01/16/2057
38379U-EG-7	Government National Mortgage A GNR 2016-26 C			2	1.A	4,551,861	78.0440	4,276,486	5,479,594	4,873,326		(100)			3.000	4.258	MON	13,699	164,388	06/01/2018	02/16/2058
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z	CF		4	1.A	2,043,241	78.1690	1,518,384	1,942,427	2,054,787		(7,593)			3.740	3.328	MON	6,055	71,104	12/01/2024	08/16/2055
38379U-FV-3	Government National Mortgage A GNR 2016-24 IO			4	1.A	309,355	1.9220	104,592		125,567		(22,076)			0.628	10.889	MON	2,849	45,078	03/19/2020	09/16/2057
38379U-GF-7	Government National Mortgage A GNR 2016-22 C	CF		4	1.A	3,113,283	68.1900	2,055,547	3,014,445	3,085,899		(5,117)			3.250	3.097	MON	8,164	97,969	03/19/2020	11/16/2055
38379U-NE-2	Government National Mortgage A GNR 2016-45 B	CF		2	1.A	4,041,159	82.2140	3,588,307	4,364,575	4,077,133		16,898			3.000	3.880	MON	10,911	130,937	01/26/2023	02/16/2058
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z	CF		4	1.A	1,442,685	69.9260	1,033,616	1,478,149	1,469,862		492			3.000	3.070	MON	3,695	43,618	12/01/2024	03/16/2058
38379U-PN-0	Government National Mortgage A GNR 2016-59 E	CF		4	1.A	2,291,813	79.1240	1,749,054	2,210,527	2,259,188		(6,385)			3.496	3.251	MON	6,440	77,301	03/19/2020	10/16/2055
38379U-QX-7	Government National Mortgage A GNR 2016-65 C			2	1.A	4,502,755	79.6340	4,217,096	5,295,584	4,848,764		59,029			3.000	3.977	MON	13,239	158,867	06/01/2018	01/16/2058
38380J-BY-3	Government National Mortgage A GNR 2017-157 B	CF		4	1.A	3,194,238	75.3930	2,538,312	3,366,797	3,252,641		5,235			2.500	2.847	MON	7,014	84,170	03/19/2020	12/16/2059
38380J-CD-8	Government National Mortgage A GNR 2017-152 B			4	1.A	8,220,651	79.5540	7,330,836	9,214,933	8,731,880		58,331			3.000	3.603	MON	23,037	276,448	06/01/2018	11/16/2059
38380J-GJ-1	Government National Mortgage A GNR 2017-171 E	CF		4	1.A	3,803,329	70.2880	2,811,508	4,000,000	3,863,831		11,411			2.500	2.787	MON	8,333	100,000	03/19/2020	09/16/2059
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						233,141,997	XXX	183,314,599	243,111,370	237,351,235		343,590			XXX	XXX	XXX	605,902	7,251,234	XXX	XXX
0109999999. Total - U.S. Government Bonds						5,670,903,014	XXX	4,976,681,876	5,808,608,470	5,691,898,082		6,764,861	2,139,915		XXX	XXX	XXX	45,753,109	135,622,597	XXX	XXX
168863-CE-6	Chile Government International Senior Unsecured		D		1.G FE	2,056,250	75.1160	1,314,527	1,750,000	2,020,105		(8,406)			3.860	2.919	JD	1,876	67,550	06/19/2020	06/21/2047
168863-DL-9	Chile Government International Senior Unsecured	C	D	2	1.F FE	24,860,000	69.3080	15,421,117	22,250,000	24,582,932		(64,373)			3.500	2.900	JJ	337,458	778,684	06/19/2020	01/25/2050
168863-DN-5	Chile Government International Senior Unsecured		D	2	1.F FE	506,210	83.9910	419,954	500,000	504,188		(556)			2.550	2.416	JJ	5,454	12,750	03/25/2021	01/27/2032
168863-DS-4	Chile Government International Senior Unsecured	M	D	2	1.F FE	18,188,377	71.8960	13,660,246	19,000,000	18,215,889		14,354			3.100	3.412	MN	88,350	542,500	09/11/2024	05/07/2041
29135L-AJ-9	Abu Dhabi Government Internati Senior Unsecured	M	D		1.C FE	31,671,025	76.6290	20,689,703	27,000,000	31,199,599		(109,783)			3.875	2.994	AO	217,969	1,046,250	06/22/2020	04/16/2050
455780-CT-1	Indonesia Government Internati Senior Unsecured	RA	D		2.B FE	8,464,307	80.9020	6,067,685	7,500,000	8,391,961		(21,037)			4.200	3.496	AO	66,500	315,000	09/29/2021	10/15/2050
45846A-AA-8	Interchile SA Senior Secured	M	D	2	2.A FE	52,045,000	81.1510	41,387,076	51,000,000	51,690,276		(20,003)			4.500	4.363	JD	6,375	2,295,000	11/17/2021	06/30/2056
46513J-XN-6	State of Israel Senior Unsecured		D		1.F FE	22,732,500	64.9910	13,648,032	21,000,000	22,603,585		(42,829)			3.375	2.942	JJ	326,813	708,750	11/17/2021	01/15/2050
698299-BB-9	Panama Government Internationa Senior Unsecured		D		2.C FE	1,124,833	58.7010	595,820	1,015,000	1,118,023		(2,081)			4.300	3.712	AO	7,517	43,645	07/28/2021	04/29/2053
698299-BH-6	Panama Government Internationa Senior Unsecured		D	2	2.C FE	6,100,000	61.9850	3,099,250	5,000,000	5,987,884		(26,195)			4.500	3.309	AO	46,875	225,000	06/17/2020	04/16/2050
698299-BL-7	Panama Government Internationa Senior Unsecured		D	2	2.C FE	10,501,095	52.4920	4,881,775	9,300,000	10,432,232		(17,118)			3.870	3.282	JJ	157,961	359,910	09/22/2020	07/23/2060

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
698299-BM-5	Panama Government Internationa Senior Unsecured		D	2	2.C FE	3,075,000	59.3910	1,484,777	2,500,000	3,032,263		(10,020)			4.500	3.371	AO	28,125	112,500	06/19/2020	04/01/2056
715638-DQ-2	Peruvian Government Internatio Senior Unsecured		D	2	2.B FE	1,459,396	52.9150	859,876	1,625,000	1,467,019		2,301			2.780	3.240	JD	3,765	45,175	07/28/2021	12/01/2060
715638-DT-6	Peruvian Government Internatio Senior Unsecured		D	2	2.B FE	7,425,000	67.0890	6,708,875	10,000,000	7,520,712		42,948			3.550	5.314	MS	109,458	355,000	09/08/2022	03/10/2051
74727P-AY-7	Qatar Government International Senior Unsecured		C		1.C FE	6,000,000	94.9300	5,695,780	6,000,000	6,000,000					5.103	5.103	AO	57,834	306,180	04/12/2018	04/23/2048
74727P-BE-0	Qatar Government International Senior Unsecured		RA		1.C FE	18,606,000	84.9320	12,739,760	15,000,000	18,251,457		(83,069)			4.400	3.150	AO	137,500	632,360	06/25/2020	04/16/2050
760942-BD-3	Uruguay Government Internation Senior Unsecured		M		2.B FE	7,740,000	88.6510	5,319,068	6,000,000	7,643,853		(31,908)			4.975	3.476	AO	58,871	298,500	11/17/2021	04/20/2055
76721R-AA-6	Rio Smart Lighting Sarl Secured		B		1.B FE	11,099,079	91.7500	8,510,955	9,276,245	9,348,886		(7,299)		(2,544,102)	12.250	12.086	MS	318,807	1,347,945	08/04/2023	09/20/2032
80413T-AJ-8	Saudi Government International Senior Unsecured		M		1.E FE	13,570,300	86.6800	10,401,642	12,000,000	13,419,249		(36,303)			5.000	4.193	AO	123,333	600,000	06/18/2020	04/17/2049
80413T-AK-5	Saudi Government International Senior Unsecured		M		1.E FE	7,926,240	97.2530	7,780,260	8,000,000	7,964,782		7,289			4.375	4.489	AO	72,917	350,000	01/10/2019	04/16/2029
91086Q-AV-0	Mexico Government Internationa Senior Unsecured		D		2.B FE	25,471,250	92.8610	19,036,407	20,500,000	24,651,486		(194,544)			6.050	4.217	JJ	585,674	1,240,250	06/17/2020	01/11/2040
91086Q-AZ-1	Mexico Government Internationa Senior Unsecured		D		2.B FE	1,998,145	76.7930	1,708,636	2,225,000	1,998,448		282			5.750	6.405	AO	28,075	127,938	12/22/2023	10/12/2110
91086Q-BF-4	Mexico Government Internationa Senior Unsecured		RA		2.B FE	6,541,000	72.5440	4,497,742	6,200,000	6,504,200		(8,799)			4.600	4.245	JJ	125,171	285,200	06/19/2020	01/23/2046
91087B-AK-6	Mexico Government Internationa Senior Unsecured		D	2	2.B FE	555,697	90.9390	436,505	480,000	533,778		(6,733)			4.750	2.981	AO	4,053	22,800	08/17/2021	04/27/2032
91087B-AL-4	Mexico Government Internationa Senior Unsecured		D	2	2.B FE	1,294,605	75.2540	880,476	1,170,000	1,286,130		(2,398)			5.000	4.356	AO	10,400	58,500	03/25/2021	04/27/2051
91087B-AQ-3	Mexico Government Internationa Senior Unsecured		RA	2	2.B FE	5,518,170	73.6850	3,905,322	5,300,000	5,491,789		(8,413)			4.280	3.973	FA	86,325	226,840	11/04/2021	08/14/2041
B06100-47-4	Interchile SA Senior Secured		D	2	2.A FE	8,904,910	81.1510	8,439,718	10,400,000	8,985,681		34,652			4.500	5.611	JD	1,300	468,000	08/18/2022	06/30/2056
G2182G-AC-7	CK Hutchison International 21 Senior Unsecured		RA	2	1.F FE	14,630,000	73.9530	10,353,448	14,000,000	14,547,832		(27,218)			3.125	2.816	AO	92,361	437,500	11/17/2021	04/15/2041
M6320U-AF-6	Saudi Government International Senior Unsecured		RA		1.E FE	29,125,000	81.9200	20,480,115	25,000,000	28,691,766		(102,473)			4.625	3.663	AO	279,427	1,156,250	06/24/2020	10/04/2047
M8489S-AK-3	Qatar Government International Senior Unsecured		RA		1.C FE	48,058,470	90.3070	32,962,008	36,500,000	47,080,087		(289,768)			4.817	3.105	MS	522,578	1,758,205	11/12/2021	03/14/2049
M87068-AT-5	State of Israel Senior Unsecured		RA		1.F FE	81,919,600	64.9870	47,089,283	72,460,000	81,349,835		(133,559)			3.800	3.217	MN	367,131	2,753,480	06/25/2020	05/13/2060
N0727E-AA-4	Aruba (Government) ARUBA GOVERNMENT		D		2.B PL	16,881,171	103.2500	16,193,420	15,683,700	16,476,693		(347,606)			9.689	6.291	JD	84,419	1,802,025	05/10/2023	06/12/2027
P3579E-CH-8	Dominican Republic Internation Senior Unsecured		D		3.C FE	8,761,220	89.3920	7,773,510	8,696,000	8,746,163		(5,253)			4.875	4.785	MS	115,403	423,930	11/17/2021	09/23/2032
X93622-FY-3	Hungary Government Internation Senior Unsecured		D		2.C FE	10,888,074	58.7190	9,688,694	16,500,000	11,018,620		64,584			3.125	5.516	MS	143,229	414,063	09/11/2024	09/21/2051
X93622-GG-1	Hungary Government Internation Senior Unsecured		D		2.C FE	10,380,270	95.5180	9,790,613	10,250,000	10,360,599		(8,781)			5.500	5.353	JD	23,490	563,750	08/04/2022	06/16/2034
Y20721-BB-4	Indonesia Government Internati Senior Unsecured		RA		2.B FE	15,918,932	96.6010	12,364,978	12,800,000	15,512,345		(113,827)			5.250	3.579	JJ	306,133	672,000	11/22/2021	01/17/2042
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						541,997,126	XXX	386,287,053	493,880,945	534,630,347		(1,563,942)		(2,544,102)	XXX	XXX	XXX	4,948,927	22,853,430	XXX	XXX
0309999999. Total - All Other Government Bonds						541,997,126	XXX	386,287,053	493,880,945	534,630,347		(1,563,942)		(2,544,102)	XXX	XXX	XXX	4,948,927	22,853,430	XXX	XXX
13063A-5E-0	State of California CA TXB-VAR PURP				1.C FE	6,277,276	115.2150	4,608,600	4,000,000	5,704,342		(163,555)			7.500	2.345	AO	75,000	300,000	08/17/2021	04/01/2034
13063B-JC-7	State of California CALIFORNIA BABS				1.C FE	915,595	118.8870	618,212	520,000	858,286		(17,150)			7.600	2.570	MN	6,587	39,520	08/17/2021	11/01/2040
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A				1.C YE	19,784,218	92.5280	18,305,939	19,784,218	19,784,218					4.000	4.033	MON	65,947	751,541	05/17/2017	04/01/2034
677521-CV-6	OHIO (STATE OF) OHIO INFRA IMPT-B-BAB				1.A FE	748,257	101.6420	609,852	600,000	637,547		(9,454)			5.412	3.574	MS	10,824	32,472	03/05/2010	09/01/2028
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						27,725,346	XXX	24,142,603	24,904,218	26,984,393		(190,159)			XXX	XXX	XXX	158,358	1,123,533	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						27,725,346	XXX	24,142,603	24,904,218	26,984,393		(190,159)			XXX	XXX	XXX	158,358	1,123,533	XXX	XXX
167560-PL-9	Metropolitan Water Reclamation CHICAGO WTR TXB-BAB				1.B FE	2,074,920	101.4450	2,028,900	2,000,000	2,046,547		(2,769)			5.720	5.447	JD	9,533	114,400	10/29/2010	12/01/2038
54438C-NZ-1	Los Angeles Community College LOS ANGELES CMNTY CL		SD		1.B FE	1,794,607	108.4850	1,426,578	1,315,000	1,704,473		(16,694)			6.600	4.082	FA	36,163	87,261	01/18/2019	08/01/2042
592112-DR-4	Metropolitan Government of Nas NASHVILLE GOVT-BABS				1.B FE	9,000,000	100.9280	9,083,520	9,000,000	9,000,000					5.707	5.706	JJ	256,815	513,630	06/04/2010	07/01/2034
718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B		CF		1.B FE	24,080,455	99.3590	23,349,365	23,500,000	23,756,551		(23,444)			5.269	5.020	JJ	619,108	666,397	06/01/2018	07/01/2034
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						36,949,982	XXX	35,888,363	35,815,000	36,507,571		(42,907)			XXX	XXX	XXX	921,619	1,381,688	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						36,949,982	XXX	35,888,363	35,815,000	36,507,571		(42,907)			XXX	XXX	XXX	921,619	1,381,688	XXX	XXX
010869-EG-6	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B		@		2.A FE	5,021,541	77.3490	10,407,308	13,455,000	9,902,103		618,971			0.000	6.560	N/A			06/19/2014	10/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
010869-EH-4	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B	@			2.A FE	5,919,445	68.6190	12,487,286	18,198,000	11,732,289		738,696			0.000	6.610	N/A			06/19/2014	10/01/2031
010869-EJ-0	Alameda Corridor Transportatio ALAMEDA ETC CAB-REF-B	@			2.A FE	6,821,203	64.8940	14,729,640	22,698,000	13,630,085		868,068			0.000	6.690	N/A			06/19/2014	10/01/2032
02765U-CY-8	American Municipal Power Inc AMERN MUN PWR-B-BABS				1.F FE	2,379,607	105.8880	1,916,573	1,810,000	2,245,455		(22,834)			6.449	4.150	FA	44,097	116,727	06/01/2018	02/15/2044
047870-SN-1	City of Atlanta GA Water & Was ATLANTA-TXBL-REF-REV			2	1.D FE	17,149,695	80.3720	14,065,100	17,500,000	17,130,324		385			2.257	2.476	MN	65,829	366,763	10/17/2024	11/01/2035
047870-SP-6	City of Atlanta GA Water & Was ATLANTA-TXBL-REF-REV			2	1.D FE	2,009,010	71.7940	1,435,880	2,000,000	2,005,532		(866)			2.913	2.860	MN	9,710	58,260	10/16/2020	11/01/2043
072024-XF-4	Bay Area Toll Authority BAY AREA CA TOLL AUTH				1.C FE	1,500,000	90.1550	1,352,325	1,500,000	1,500,000					1.869	1.869	AO	7,009	28,035	03/03/2021	04/01/2029
114894-ZT-8	County of Broward FL Airport S BROWARD CNTY FL ARPT			2	1.E FE	1,000,000	84.4990	844,990	1,000,000	1,000,000					2.914	2.914	AO	7,285	29,140	11/01/2019	10/01/2032
114894-ZU-5	County of Broward FL Airport S BROWARD CNTY FL ARPT			2	1.E FE	1,705,000	85.7530	1,462,089	1,705,000	1,705,000					3.034	3.033	AO	12,932	51,730	11/01/2019	10/01/2033
114894-ZV-3	County of Broward FL Airport S BROWARD CNTY FL ARPT			2	1.E FE	2,200,000	82.8150	1,821,930	2,200,000	2,200,000					3.084	3.083	AO	16,962	67,848	11/01/2019	10/01/2034
114894-ZW-1	County of Broward FL Airport S BROWARD CNTY FL ARPT			2	1.E FE	18,000,000	81.4500	14,661,000	18,000,000	18,000,000					3.477	3.476	AO	156,465	625,860	11/01/2019	10/01/2043
18085P-MT-8	County of Clark Department of CLARK ARPT-TXB-C-BABS				1.C FE	20,014,459	111.9210	20,101,012	17,960,000	19,610,686		(59,884)			6.820	5.930	JJ	612,436	1,224,872	01/18/2019	07/01/2045
235036-6Z-8	Dallas Fort Worth Internationa DALLAS-FORT WORTH-C			2	1.E FE	1,521,652	77.4030	1,161,045	1,500,000	1,513,119		(2,043)			3.089	2.924	MN	7,723	46,335	08/26/2020	11/01/2040
250336-EZ-3	DESCHUTES CNTY HOSP FACS AUTH DESCHUTES CO HOSP FAC				1.F FE	7,000,000	79.1250	5,538,750	7,000,000	7,000,000					3.985	3.985	JJ	139,475	278,950	10/09/2020	01/01/2050
295139-AR-0	ERIE CNTY OHIO REV BDS SER 2018			2	1.D	10,913,500	93.3580	10,188,657	10,913,500	10,913,500					4.520	4.520	AO	123,323	493,290	04/16/2018	04/01/2038
353187-EV-5	County of Franklin OH FRANKLIN CO -TXBL-REV			2	1.C FE	5,210,376	63.5800	3,306,160	5,200,000	5,209,533		(270)			2.877	2.866	MN	24,934	149,604	08/20/2021	11/01/2050
38122N-A7-7	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B				1.D FE	5,000,000	98.6240	4,931,200	5,000,000	5,000,000					1.400	1.400	JD	5,833	70,000	09/30/2021	06/01/2025
38122N-A8-5	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B				1.D FE	5,000,000	95.9420	4,797,100	5,000,000	5,000,000					1.600	1.600	JD	6,667	80,000	09/30/2021	06/01/2026
38122N-A9-3	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B				1.D FE	5,000,000	93.3930	4,669,650	5,000,000	5,000,000					1.886	1.886	JD	7,858	94,300	09/30/2021	06/01/2027
38122N-B2-7	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B				1.D FE	5,000,000	91.9780	4,598,900	5,000,000	5,000,000					2.086	2.086	JD	8,692	104,300	09/30/2021	06/01/2028
38122N-B4-3	Golden State Tobacco Securitiz GOLDEN ST TOBACCO - B				1.D FE	3,000,000	89.5780	2,687,340	3,000,000	3,000,000					2.346	2.346	JD	5,865	70,380	09/30/2021	06/01/2030
38122N-D3-3	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1			2	1.F FE	2,000,000	87.8360	1,756,720	2,000,000	2,000,000					3.037	3.037	JD	5,062	60,740	12/08/2021	06/01/2032
38122N-D4-1	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1			2	1.G FE	11,228,686	86.8330	9,898,962	11,400,000	11,260,966		11,467			3.487	3.634	JD	33,127	397,518	01/26/2022	06/01/2036
38122N-D5-8	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1			2	1.G FE	10,570,900	79.0000	9,875,000	12,500,000	10,746,046		78,140			3.714	5.076	JD	38,688	464,250	09/01/2022	06/01/2041
38122N-D6-6	Golden State Tobacco Securitiz GOLDEN ST TOBACCO-A1			2	2.A FE	7,000,000	75.6890	5,298,230	7,000,000	7,000,000					4.214	4.213	JD	24,582	294,980	12/08/2021	06/01/2050
38122N-D8-2	Golden State Tobacco Securitiz GOLDEN ST TOBACCO SEC			2	2.C FE	3,645,000	95.5690	3,483,490	3,645,000	3,645,000					3.850	3.849	JD	11,694	140,333	12/08/2021	06/01/2050
414008-CU-4	Harris County Cultural Educati HARRIS CO CULTURAL				1.F FE	14,987,710	83.2290	12,388,637	14,885,000	14,962,930		(6,208)			3.344	3.284	MN	63,602	497,754	10/22/2020	11/15/2037
45506D-6P-5	Indiana Finance Authority INDIANA ST FIN AUTH R				1.D FE	2,500,000	86.2700	2,156,750	2,500,000	2,500,000					3.287	3.287	MS	27,392	82,175	10/30/2019	03/01/2034
45506D-6Q-3	Indiana Finance Authority INDIANA ST FIN AUTH R				1.D FE	3,560,000	82.6070	2,940,809	3,560,000	3,560,000					3.630	3.630	MS	43,076	129,228	10/30/2019	03/01/2039
45506E-CH-4	Indiana Finance Authority INDIANA FIN AUTH-TXBL				1.F FE	4,000,000	81.4550	3,258,200	4,000,000	4,000,000					2.672	2.671	JJ	53,440	106,880	10/01/2021	07/01/2034
45506E-CJ-0	Indiana Finance Authority INDIANA FIN AUTH-TXBL				1.F FE	4,000,000	81.0240	3,240,960	4,000,000	4,000,000					2.772	2.772	JJ	55,440	110,880	10/01/2021	07/01/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45506E-CK-7	Indiana Finance Authority INDIANA FIN AUTH-TXBL				1.F FE	4,000,000	80.7730	3,230,920	4,000,000	4,000,000					2.872	2.872	JJ	57,440	114,880	10/01/2021	07/01/2036
47232X-AA-6	JEFFERIES MILITARY HSG TR XLI JMHT 2010-SILL A				1.G FE	14,196,248	94.1510	13,208,272	14,028,814	14,163,942		(2,590)			6.730	6.729	MON	55,075	944,139	05/26/2010	06/10/2055
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS				1.A	10,610,132	100.4260	10,655,369	10,610,132	10,610,132					5.242	5.299	MON	32,444	556,183	07/12/2010	12/10/2032
487312-AC-4	Keenan Fort Detrick Energy LLC Unsecured				1.D FE	11,797,211	94.2620	11,120,294	11,797,211	11,797,211					5.896	5.896	MN	88,878	695,564	01/19/2011	05/15/2033
487312-AD-2	Keenan Fort Detrick Energy LLC SECD REV BDS SER 2019	C			1.D YE	10,500,000	72.7940	7,643,421	10,500,000	10,500,000					4.166	4.165	MN	55,894	437,430	04/03/2019	11/15/2048
544495-VY-7	Los Angeles Department of Wate LA DEPT WTR & PWR-BAB				1.D FE	2,869,778	108.8140	2,725,791	2,505,000	2,867,743		(2,035)			6.574	5.345	JJ	82,339		10/17/2024	07/01/2045
544495-WA-8	Los Angeles Department of Wate LA DEPT WTR/PWR-BABS	CF			1.C FE	11,000,000	110.3630	12,139,930	11,000,000	11,000,000					6.603	6.602	JJ	363,165	726,330	12/01/2010	07/01/2050
598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A				1.E FE	66,085	88.0710	78,906	89,594	70,411		417			5.531	8.126	JJ	2,478	4,955	11/30/2011	01/01/2051
64971M-5L-2	New York City Transitional Fin NYC TRANSL FIN - BABS	SD			1.A FE	1,602,158	100.5280	1,337,022	1,330,000	1,505,277		(16,307)			5.572	3.809	MN	12,351	74,108	06/01/2018	11/01/2038
64971M-T4-4	New York City Transitional Fin NYC TRANSL FIN-QSCB				1.A FE	5,052,949	100.9070	5,045,350	5,000,000	5,009,294		(4,943)			5.267	5.172	MN	43,892	263,350	05/19/2010	05/01/2027
64972F-K8-8	New York City Municipal Water NYC MUN WTR-BABS	CF			1.B FE	2,781,047	102.1540	2,574,281	2,520,000	2,710,259		(6,710)			5.952	5.275	JD	6,666	149,990	05/06/2010	06/15/2042
66285W-A9-7	North Texas Tollway Authority N TEXAS TOLLWY AUTH			2	1.D FE	5,430,000	79.4880	4,316,198	5,430,000	5,430,000					3.029	3.028	JJ	82,237	164,475	10/02/2020	01/01/2040
66285W-B2-1	North Texas Tollway Authority N TEXAS TOLLWY AUTH			2	1.D FE	2,460,000	74.6140	1,835,504	2,460,000	2,460,000					3.079	3.078	JJ	37,872	75,743	10/02/2020	01/01/2042
66285W-E5-1	North Texas Tollway Authority N TX TOLL AUTH-TXBL			2	1.D FE	9,000,000	74.5080	6,705,720	9,000,000	9,000,000					3.011	3.010	JJ	135,495	270,990	05/06/2021	01/01/2043
66285W-FB-7	North Texas Tollway Authority N TX HWY-TXB-B				1.D FE	2,386,885	110.5550	2,128,184	1,925,000	2,364,575		(13,080)			6.718	4.895	JJ	64,661	129,322	03/30/2023	01/01/2049
697388-AM-8	City of Palo Alto CA Water Rev PALO ALTO-A-BABS			2	1.B FE	10,853,393	100.0230	10,817,437	10,815,000	10,833,858		(1,649)			5.950	5.922	JD	53,624	643,493	10/07/2009	06/01/2035
702274-BD-2	Pasadena Public Financing Auth PASADENA FING-TXB-D	SD			1.C FE	630,936	117.5730	540,836	460,000	603,492		(5,019)			7.148	4.595	MS	10,960	32,881	10/23/2018	03/01/2043
73358W-EK-6	Port Authority of New York & N PORT AUTH NY/NJ #168				1.D FE	23,500,000	92.7300	21,791,599	23,500,000	23,500,000					4.926	4.926	AO	289,403	1,157,610	09/27/2011	10/01/2051
786744-JH-6	SAGINAW HOSPITAL FINANCE AUTH SAGINAW MI HOSP -K			2	1.E FE	5,650,000	72.1260	4,075,119	5,650,000	5,650,000					3.385	3.384	JJ	95,626	191,253	02/28/2020	07/01/2050
792905-DV-0	Housing & Redevelopment Author ST PAUL HSG-B-TXBL				1.F FE	2,000,000	98.8000	1,976,000	2,000,000	2,000,000					4.089	4.089	JJ	40,890	81,780	05/29/2015	07/01/2026
792905-DW-8	Housing & Redevelopment Author ST PAUL HSG-B-TXBL				1.F FE	2,000,000	97.9450	1,958,900	2,000,000	2,000,000					4.189	4.189	JJ	41,890	83,780	05/29/2015	07/01/2027
79765R-SV-2	City of San Francisco CA Publi SAN FRANCISCO UTILS-B	CF			1.D FE	9,895,200	102.8070	10,280,700	10,000,000	9,940,322		4,667			6.000	6.085	MN	100,000	600,000	06/10/2010	11/01/2040
79765R-TL-3	City of San Francisco CA Publi SAN FRANCISCO WTR-BAB	CF			1.D FE	37,782,442	112.7720	41,528,289	36,825,000	37,564,915		(25,729)			6.950	6.741	MN	426,556	2,559,338	10/23/2018	11/01/2050
79766D-TK-5	SAN FRANCISCO CITY & CNTY ARPT SAN FRANCISCO ARPT			2	1.E FE	846,014	64.6690	543,220	840,000	843,855		(664)			2.958	2.864	MN	4,141	24,847	08/20/2021	05/01/2051
83755V-L4-4	SOUTH DAKOTA HEALTH & EDUCATIO SOUTH DAKOTA ST HLTH				1.D FE	1,165,000	85.7330	998,789	1,165,000	1,165,000					3.593	3.593	JJ	20,929	41,858	11/06/2019	07/01/2039
83755V-L5-1	SOUTH DAKOTA HEALTH & EDUCATIO SOUTH DAKOTA ST HLTH				1.D FE	4,260,000	83.1420	3,541,849	4,260,000	4,260,000					3.693	3.693	JJ	78,661	157,322	11/06/2019	07/01/2042
86606D-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS				1.D YE	9,635,000	104.7860	10,096,087	9,635,000	9,635,000					6.350	6.349	MS	180,148	611,823	09/16/2010	09/15/2042
882667-AZ-1	Texas Private Activity Bond Su TX ST PRIV ACTIVITY-B				2.A FE	10,000,000	79.1750	7,917,500	10,000,000	10,000,000					3.922	3.922	JD	1,089	392,200	12/11/2019	12/31/2049
88283L-HU-3	Texas Department of Transporta TX ST TRANSN-1ST TIER				1.A FE	3,243,328	101.1310	3,236,192	3,200,000	3,232,150		(7,428)			5.178	4.888	AO	41,424	165,696	06/22/2023	04/01/2030
913366-KB-5	Regents of the University of C UNIV OF CALIFORNIA CA			2	1.D FE	3,000,000	65.5970	1,967,910	3,000,000	3,000,000					3.006	3.006	MN	11,523	90,180	02/27/2020	05/15/2050
913366-KC-3	Regents of the University of C UNIV OF CALIFORNIA CA			2	1.D FE	3,000,000	64.4150	1,932,450	3,000,000	3,000,000					3.256	3.256	MN	12,481	97,680	02/27/2020	05/15/2060
91426*-AA-3	University Faculty Office Buil SECD NTS				2.A	11,216,904	104.0850	11,675,084	11,216,904	11,216,904					6.270	6.352	MON	41,026	703,300	11/12/2008	11/10/2033
914391-A5-6	University of Louisville UNIV LOUISVL GEN-B			2	1.E FE	3,006,630	100.1150	3,003,450	3,000,000	2,999,592		(408)			5.500	2.541	MS	55,000	165,000	10/25/2021	09/01/2027
914440-KJ-0	University of Massachusetts Bu UNIV MA BLDG-BABS			2	1.C FE	525,000	99.8140	524,024	525,000	525,000					6.423	6.422	MN	5,620	33,721	10/15/2009	05/01/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	C o d e	F o r e i g n	Bond Char	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
914440-LJ-9	University of Massachusetts Bu UNIV MA BLDG-BABS				1.C FE	1,167,309	98.6640	1,105,037	1,120,000	1,166,626		(683)			5.450	4.966	MN	10,173	30,520	10/17/2024	11/01/2040
915217-RY-1	University of Virginia UNIV VA-TXB	CF			1.A FE	12,731,985	106.0010	13,250,125	12,500,000	12,658,481		(8,032)			6.200	6.066	MS	258,333	775,000	04/16/2009	09/01/2039
940093-2L-0	Washington State University WASHINGTON UNIV-BABS				1.F FE	4,873,520	116.7870	4,671,480	4,000,000	4,825,628		(46,749)			7.399	5.126	AO	73,990	295,960	12/22/2023	04/01/2041
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						449,592,938	XXX	433,638,932	482,037,155	466,082,235		2,086,680			XXX	XXX	XXX	4,593,572	19,783,833	XXX	XXX
3128MF-SR-0	Freddie Mac Gold Pool FG G16628			4	1.A	580,439	95.9020	587,929	613,052	583,682		3,242			3.000	5.620	MON	1,533	10,728	05/02/2024	02/01/2031
31298G-PM-6	Freddie Mac Gold Pool FG C47628			4	1.A	1,023	101.8280	932	915	1,000		(15)			6.000	1.525	MON	5	55	08/31/2011	02/01/2031
3132DP-UJ-5	Federal Home Loan Mortgage Cor FR SD2385	RA			1.A	17,598,679	89.0650	16,983,911	19,069,085	17,661,970		30,869			3.500	4.668	MON	55,618	667,418	06/28/2023	07/01/2052
3132DP-UN-6	Federal Home Loan Mortgage Cor FR SD2389	RA			1.A	18,617,036	89.3610	18,018,811	20,163,992	18,657,402		33,417			3.500	4.722	MON	58,812	705,740	06/28/2023	05/01/2052
3132DQ-KZ-8	Federal Home Loan Mortgage Cor FR SD3012	RA			1.A	15,515,371	86.2120	15,262,505	17,703,401	15,587,282		36,592			3.000	4.957	MON	44,259	531,102	08/01/2023	05/01/2052
3132DQ-NN-2	Federal Home Loan Mortgage Cor FR SD3097	RA			1.A	114,098,662	88.5940	118,331,677	133,566,620	114,796,538		531,145			3.500	5.680	MON	389,569	4,674,832	11/14/2023	06/01/2052
3132DW-ES-8	Federal Home Loan Mortgage Cor FR SD8245				1.A	19,167,681	94.1880	19,494,484	20,697,344	19,203,113		35,432			4.500	5.580	MON	77,615	620,920	04/15/2024	09/01/2052
3132DW-HG-1	Federal Home Loan Mortgage Cor FR SD8331				1.A	8,595,041	98.7580	8,584,565	8,692,492	8,598,041		3,000			5.500	5.700	MON	39,841	358,565	03/15/2024	06/01/2053
3133BB-B7-3	Federal Home Loan Mortgage Cor FR QE1862	RA			1.A	49,578,917	88.8690	51,897,362	58,397,914	49,874,590		229,833			3.500	5.885	MON	170,327	2,043,927	11/02/2023	05/01/2052
31358S-4Z-1	Fannie Mae Grantor Trust 2001- FNGT 2001-T1 A2			4	1.A	312,258	99.9810	310,838	310,898	310,898					5.055	5.627	MON	1,310	15,557	01/25/2001	10/25/2040
31371H-F2-9	Fannie Mae Pool FN 252285			4	1.A	8,449	101.1470	7,320	7,237	7,540		(94)			7.000	3.598	MON	42	507	08/31/2011	12/01/2028
31376Z-UY-7	Fannie Mae Pool FN 370599			4	1.A	605	100.9990	610	604	604					7.425	5.827	MON	4	37	04/11/1997	04/01/2027
31379H-QZ-6	Fannie Mae Pool FN 419972			4	1.A	653	102.1170	582	570	591		(11)			6.500	1.747	MON	3	37	08/31/2011	04/01/2028
31392D-L5-9	Fannie Mae REMIC Trust 2002-W5 FNW 2002-W5 IO				1.A		0.8120	4,621							0.449	0.000	MON		2,625	01/31/2023	06/25/2032
31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M			4	1.A FM	330,246	71.6720	452,952	631,980	13,016		(53,557)			2.413	8.888.000	MON	1,271	15,770	11/30/2011	12/25/2042
31394C-7F-3	Fannie Mae Grantor Trust 2005- FNGT 2005-T1 A3				1.B FE	2	1.8600	297,253		2					5.005	0.000	MON		6,546	01/31/2023	05/25/2035
31394D-JW-1	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8			4	1.A	608,849	100.8610	626,227	620,878	615,022		629			5.410	5.661	MON	2,799	33,590	03/23/2005	05/25/2035
31396W-LT-1	Fannie Mae REMIC Trust 2007-W5 FNW 2007-W5 1A3				6. *		0.0300	378							0.010	0.000	MON		83	01/31/2023	06/25/2037
31396W-LU-8	Fannie Mae REMIC Trust 2007-W5 FNW 2007-W5 2A3				1.A		0.0320	46							0.010	0.000	MON		11	01/31/2023	06/25/2037
31396X-E6-7	Fannie Mae REMICS FNR 2007-106 A5				6. *		0.1320	1,347							0.000	0.000	MON			01/31/2023	10/25/2037
31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN	SD		4	1.A	313,087	95.0040	304,136	320,130	313,188		8			4.000	4.493	MON	1,067	8,503	01/01/2019	10/25/2040
3140MG-MF-5	Fannie Mae Pool FN BV3057				1.A	9,550,350	89.6940	9,257,459	10,321,216	9,569,827		7,130			3.500	4.706	MON	30,104	361,242	06/23/2023	02/01/2052
3140MP-6W-6	Fannie Mae Pool FN BV9884	RA			1.A	38,683,606	88.7700	41,102,094	46,301,680	38,942,033		206,647			3.500	5.942	MON	135,047	1,620,559	10/27/2023	06/01/2052
3140MQ-A8-2	Fannie Mae Pool FN BV9930	M			1.A	10,739,093	88.7700	10,379,710	11,692,786	10,782,112		23,092			3.500	4.679	MON	34,104	409,247	06/21/2023	06/01/2052
3140QK-BN-7	Fannie Mae Pool FN CB0044	RA			1.A	42,725,130	85.7990	41,035,141	47,827,336	42,796,610		28,863			3.000	4.635	MON	119,568	1,434,820	06/21/2023	04/01/2051
3140QP-AA-5	Fannie Mae Pool FN CB3600	RA			1.A	93,998,957	89.2030	93,377,427	104,679,541	94,380,956		208,971			3.500	4.934	MON	305,315	3,663,784	07/06/2023	05/01/2052
3140QP-E3-7	Fannie Mae Pool FN CB3753				1.A	105,503,159	91.7660	111,462,727	121,464,331	105,967,117		363,594			4.000	5.972	MON	404,881	4,858,573	10/24/2023	06/01/2052
3140XD-TN-6	Fannie Mae Pool FN FM9556	C			1.A	11,928,106	85.0610	11,601,825	13,639,428	11,972,514		21,154			3.000	5.071	MON	34,099	409,183	08/08/2023	11/01/2051
3140XF-5F-4	Fannie Mae Pool FN FS0845	RA			1.A	35,393,721	85.0610	33,976,351	39,943,540	35,577,722		113,934			3.000	4.677	MON	99,859	1,198,306	07/17/2023	02/01/2052
3140XG-JS-9	Fannie Mae Pool FN FS1172				1.A	8,972,026	85.1560	8,791,361	10,323,799	8,997,936		12,287			3.000	4.992	MON	25,810	309,714	08/02/2023	11/01/2051
3140XH-BG-1	Fannie Mae Pool FN FS1838	RA			1.A	14,631,728	85.7330	14,490,201	16,901,554	14,691,646		30,899			3.000	5.026	MON	42,254	507,047	08/03/2023	12/01/2051
3140XM-BW-5	Fannie Mae Pool FN FS5452	M			1.A	61,174,118	89.2030	64,034,298	71,784,810	61,417,844		160,093			3.500	5.727	MON	209,372	2,512,468	10/05/2023	06/01/2052
3140XP-CP-2	Fannie Mae Pool FN FS7277				1.A	56,852,470	96.7180	56,666,362	58,589,558	56,893,076		40,607			5.000	5.472	MON	244,123	1,952,985	04/03/2024	09/01/2053
31418E-DE-7	Fannie Mae Pool FN MA4600	RA			1.A	41,112,005	88.5780	40,881,244	46,152,751	41,288,864		108,160			3.500	4.993	MON	134,612	1,615,346	08/14/2023	05/01/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						776,591,467	XXX	788,224,686	880,419,442	779,502,736		2,175,921			XXX	XXX	XXX	2,663,223	30,549,827	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,226,184,405	XXX	1,221,863,618	1,362,456,597	1,245,584,971		4,262,601			XXX	XXX	XXX	7,256,795	50,333,660	XXX	XXX
11283#-AB-7	Brookfield Power New York Fina SR SECD NTS SER 2				2.B PL	4,000,000	100.5320	4,021,285	4,000,000	4,000,000					5.910	5.910	JD	9,850	236,400	12/16/2005	12/16/2025
000000-00-0	Steward foreclosures & propert Steward foreclosures & propert				2.A FE	44,067,243	100.0000	44,067,243	44,067,243	44,067,243					5.420	5.420	MS	607,008		10/01/2024	10/01/2029
000000-00-0	SG Acquisition, Inc. Safe Guard New TL				4.B Z	19,647,546	100.0000	19,846,006	19,846,006	19,658,816		11,270			28.079	30.157	MON	464,373	1,039,181	03/26/2024	03/27/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Goldman Sachs Group Inc/The Senior Unsecured				1.F FE	14,667,041	104.3670	10,809,245	10,357,006	12,367,416		(231,055)		(802,272)	4.880	2.351	AUG	190,050	535,434	04/20/2021	08/16/2033
000000-00-0	TIB Diversified Payment Rights Isbank Senior Notes Secured by				2.C Z	120,000,000	103.3390	124,006,812	120,000,000	120,000,000					7.491	8.102	FMAN	1,173,610	1,474,568	09/18/2024	11/15/2034
000000-00-0	New York Clean Power Holdings New York Clean Power Holdings				2.C Z	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					6.237	6.237	AO	211,365		10/16/2024	10/31/2036
00003#-AD-5	A&E Television Networks LLC SR NTS SER D				1.G	5,000,000	97.1470	4,857,354	5,000,000	5,000,000					3.980	3.980	FA	71,308	199,000	08/22/2012	08/22/2027
001055-AD-4	Aflac Inc Senior Unsecured	C			1.G FE	26,898,610	112.8240	22,563,714	19,999,000	25,306,371		(245,398)			6.900	4.451	JD	53,664	1,379,931	05/16/2018	12/17/2039
001055-AF-9	Aflac Inc Senior Unsecured				1.G FE	2,517,220	107.7330	2,154,661	2,000,000	2,421,347		(18,182)			6.450	4.551	FA	48,733	129,000	02/14/2019	08/15/2040
001055-AQ-5	Aflac Inc Senior Unsecured			2	1.G FE	16,735,608	97.1040	14,706,348	15,145,000	15,592,013		(287,015)			2.875	0.939	AO	91,922	435,419	12/14/2020	10/15/2026
001055-AR-3	Aflac Inc Senior Unsecured			2	1.G FE	12,673,420	78.4930	10,204,102	13,000,000	12,726,682		7,537			4.000	4.147	AO	109,778	520,000	01/18/2017	10/15/2046
001055-AV-4	Aflac Inc Senior Unsecured				1.G FE	25,085,849	97.1900	17,374,137	17,876,438	17,876,438				(2,073,200)	1.159	1.159	AO	42,013	214,133	10/12/2018	10/18/2030
001055-AW-2	Aflac Inc Senior Unsecured				1.G FE	11,773,625	96.1920	8,070,523	8,390,008	8,390,008				(973,022)	1.488	1.488	AO	25,315	129,028	10/12/2018	10/18/2033
001055-AX-0	Aflac Inc Senior Unsecured				1.G FE	9,811,354	96.6010	6,754,020	6,991,674	6,991,674				(810,852)	1.750	1.750	AO	24,811	126,456	10/12/2018	10/18/2038
001055-AY-8	Aflac Inc Senior Unsecured			2	1.G FE	10,673,740	87.7600	10,180,202	11,600,000	10,691,162		17,422			4.750	5.332	JJ	254,072	275,500	01/18/2024	01/15/2049
0010EP-AF-5	AEP Texas Inc Senior Unsecured	C			2.A FE	10,593,858	106.1180	10,123,655	9,540,000	9,981,933		(41,341)			6.650	5.923	FA	239,666	634,410	11/20/2006	02/15/2033
00115A-AH-2	AEP Transmission Co LLC Senior Unsecured	C		2	1.F FE	2,993,060	74.4620	2,233,874	3,000,000	2,994,114		160			3.750	3.763	JD	9,375	112,500	05/07/2018	12/01/2047
001192-AH-6	Southern Co Gas Capital Corp Senior Unsecured	C		2	2.A FE	25,445,207	101.3650	18,331,795	18,085,000	24,385,440		(308,365)			5.875	3.063	MS	312,845	1,062,494	08/16/2021	03/15/2041
001192-AK-9	Southern Co Gas Capital Corp Senior Unsecured			2	2.A FE	3,856,842	84.0220	3,612,959	4,300,000	3,861,541		4,699			4.400	5.272	JD	15,767	94,600	09/06/2024	06/01/2043
001306-AB-5	AHS Hospital Corp Unsecured				1.D FE	2,010,906	93.4400	1,717,431	1,838,000	1,987,159		(4,405)			5.024	4.418	JJ	46,171	92,341	01/18/2019	07/01/2045
001306-AC-3	AHS Hospital Corp BDS SER 2021	C		2	1.D FE	5,875,365	62.2960	3,737,743	6,000,000	5,885,190		2,715			2.780	2.881	JJ	83,400	166,800	03/18/2021	07/01/2051
00138C-AU-2	Corebridge Global Funding Senior Secured				1.F FE	999,000	101.4760	1,014,760	1,000,000	999,476		325			5.750	5.787	JJ	28,590	57,340	06/28/2023	07/02/2026
00138C-AX-6	Corebridge Global Funding Senior Secured				1.F FE	21,977,732	100.6370	22,140,032	22,000,000	21,982,171		4,439			5.200	5.223	JJ	537,044	572,000	07/10/2024	01/12/2029
00206R-BH-4	AT&T Inc Senior Unsecured	C		2	2.B FE	7,964,005	83.4100	6,508,499	7,803,000	7,918,483		(4,746)			4.300	4.176	JD	14,912	335,529	09/30/2013	12/15/2042
00206R-BK-7	AT&T Inc Senior Unsecured			2	2.B FE	1,779,140	82.6000	1,651,993	2,000,000	1,781,111		1,971			4.350	5.227	JD	3,867	43,500	09/11/2024	06/15/2045
00206R-CP-5	AT&T Inc Senior Unsecured	C		2	2.B FE	17,635,635	92.8240	16,708,363	18,000,000	17,727,341		15,096			4.500	4.680	MN	103,500	742,500	09/11/2024	05/15/2035
00206R-DE-9	AT&T Inc Senior Unsecured				2.B FE	7,359,753	103.6860	7,237,253	6,980,000	7,272,900		(12,104)			6.350	5.921	MS	130,507	443,230	03/03/2016	03/15/2040
00206R-DG-4	AT&T Inc Senior Unsecured	C			2.B FE	17,945,776	104.9540	13,212,693	12,589,000	17,178,767		(211,540)			6.375	3.410	MS	267,516	802,549	08/25/2021	03/01/2041
00206R-DH-2	AT&T Inc Senior Unsecured	C			2.B FE	3,988,505	92.7680	3,710,737	4,000,000	3,988,659		154			5.150	5.175	MS	60,656	103,000	09/11/2024	03/15/2042
00206R-DJ-8	AT&T Inc Senior Unsecured			2	2.B FE	3,077,352	82.4580	2,473,740	3,000,000	3,068,756		(1,752)			4.500	4.340	MS	42,000	135,000	07/03/2019	03/09/2048
00206R-DR-0	AT&T Inc Senior Unsecured	C		2	2.B FE	17,395,397	97.9370	16,649,246	17,000,000	17,336,604		(24,016)			5.250	5.006	MS	297,500	892,500	12/22/2021	03/01/2037
00206R-DT-6	AT&T Inc Senior Unsecured			2	2.B FE	23,396,250	95.8970	20,138,406	21,000,000	23,238,796		(37,720)			5.700	4.984	MS	399,000	1,197,000	06/17/2020	03/01/2057
00206R-FS-6	AT&T Inc Senior Unsecured			2	2.B FE	7,472,727	88.0320	6,602,427	7,500,000	7,469,695		(578)			5.300	5.324	FA	151,271	318,000	12/04/2024	08/15/2058
00206R-FU-1	AT&T Inc Senior Unsecured	C		2	2.B FE	7,084,269	89.8720	6,291,065	7,000,000	7,076,546		(1,538)			5.150	5.072	FA	137,190	360,500	11/30/2018	02/15/2050
00206R-FW-7	AT&T Inc Senior Unsecured	C		2	2.B FE	10,247,756	94.3210	9,432,057	10,000,000	10,189,136		(11,570)			4.900	4.692	FA	186,472	490,000	07/18/2019	08/15/2037
00206R-HK-1	AT&T Inc Senior Unsecured			2	2.B FE	2,858,730	92.5360	2,776,075	3,000,000	2,886,349		5,305			4.850	5.232	MS	48,500	145,500	02/13/2019	03/01/2039
00206R-JK-9	AT&T Inc Senior Unsecured	C		2	2.B FE	4,302,409	85.2390	4,261,932	5,000,000	4,311,608		9,198			4.650	5.843	JD	19,375	116,250	09/11/2024	06/01/2044
00206R-JL-7	AT&T Inc Senior Unsecured	C		2	2.B FE	9,172,153	87.7070	8,310,198	9,475,000	9,203,363		6,538			4.850	5.076	JJ	211,898	411,038	09/11/2024	07/15/2045
00206R-JW-3	AT&T Inc Senior Unsecured			2	2.B FE	9,857,136	88.3160	11,433,625	12,946,258	10,492,416		127,015		(676,693)	2.600	4.466	MAY	208,990	353,342	10/28/2022	05/19/2038
00206R-KD-3	AT&T Inc Senior Unsecured	C		2	2.B FE	6,996,640	71.9100	5,033,669	7,000,000	6,997,118		117			3.100	3.103	FA	90,417	217,000	07/27/2020	02/01/2043
00206R-KE-1	AT&T Inc Senior Unsecured	C		2	2.B FE	4,496,869	66.2440	2,980,990	4,500,000	4,497,144		64			3.300	3.304	FA	61,875	148,500	12/22/2020	02/01/2052
00206R-KH-4	AT&T Inc Senior Unsecured			2	2.B FE	7,492,476	82.6630	6,199,745	7,500,000	7,495,119		617			2.250	2.260	FA	70,313	168,750	10/13/2020	02/01/2032
00206R-KJ-0	AT&T Inc Senior Unsecured			1	2.B FE	1,336,300	67.6240	908,869	1,344,000	1,336,764		144			3.500	3.530	MS	13,851	47,040	09/09/2021	09/15/2053
002824-AV-2	Abbott Laboratories Senior Unsecured	C			1.D FE	11,357,122	107.6770	11,446,093	10,630,000	11,368,580		(9,801)			6.000	5.276	AO	159,450	490,800	09/11/2024	04/01/2039
002824-BB-5	Abbott Laboratories Senior Unsecured	C			1.D FE	15,348,465	99.6860	13,956,106	14,000,000	14,000,000		(324,728)			2.950	0.512	MS	121,606	413,000	12/14/2020	03/15/2025
002824-BF-6	Abbott Laboratories Senior Unsecured			2	1.D FE	1,535,520	98.8650	1,581,834	1,600,000	1,559,802		19,509			3.750	5.146	MN	5,167	60,000	09/28/2023	11/30/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
002824-BG-4	Abbott Laboratories Senior Unsecured	M		2	1.D FE	36,096,462	96.7730	33,392,419	34,506,000	35,730,569		(95,911)			4.750	4.313	MN	141,139	1,597,473	08/09/2024	11/30/2036
002824-BH-2	Abbott Laboratories Senior Unsecured			2	1.D FE	3,077,949	93.4740	2,056,438	2,200,000	2,963,225		(26,454)			4.900	2.728	MN	9,283	107,800	02/17/2023	11/30/2046
002824-BQ-2	Abbott Laboratories Senior Unsecured	C		2	1.D FE	3,815,007	84.5870	3,383,499	4,000,000	3,884,268		19,753			1.400	1.958	JD	156	56,000	05/27/2021	06/30/2030
00287Y-AM-1	AbbVie Inc Senior Unsecured	C			1.G FE	3,185,288	86.7060	2,817,936	3,250,000	3,178,160		2,125			4.400	4.570	MN	21,847	143,000	06/21/2023	11/06/2042
00287Y-AQ-2	AbbVie Inc Senior Unsecured	C		2	1.G FE	13,285,375	99.6060	13,446,788	13,500,000	13,444,035		147,226			3.600	4.749	MN	63,450	486,000	12/18/2023	05/14/2025
00287Y-AR-0	AbbVie Inc Senior Unsecured	M		2	1.G FE	26,318,972	93.7480	23,905,638	25,500,000	26,089,224		(57,743)			4.500	4.174	MN	149,813	1,147,500	12/12/2023	05/14/2035
00287Y-AS-8	AbbVie Inc Senior Unsecured	M		2	1.G FE	13,793,341	88.6080	12,405,135	14,000,000	13,806,718		3,968			4.700	4.806	MN	85,906	629,213	08/09/2024	05/14/2045
00287Y-AV-1	AbbVie Inc Senior Unsecured	C		2	1.G FE	929,973	91.3890	913,894	1,000,000	932,321		2,348			4.300	5.092	MN	5,614	21,500	06/21/2024	05/14/2036
00287Y-AW-9	AbbVie Inc Senior Unsecured			2	1.G FE	2,049,136	85.3090	1,962,108	2,300,000	2,051,773		2,638			4.450	5.300	MN	13,362	51,175	08/09/2024	05/14/2046
00287Y-BD-0	AbbVie Inc Senior Unsecured	C		2	1.G FE	4,401,771	89.7170	3,498,951	3,900,000	4,350,686		(14,852)			4.875	4.046	MN	24,822	153,563	07/31/2024	11/14/2048
00287Y-BF-5	AbbVie Inc Senior Unsecured			2	1.G FE	2,387,358	98.3160	1,966,321	2,000,000	2,189,211		(50,433)			4.250	1.552	MN	11,097	85,000	12/23/2020	11/14/2028
00287Y-BX-6	AbbVie Inc Senior Unsecured	C		2	1.G FE	13,931,250	92.9410	11,617,601	12,500,000	13,300,290		(164,150)			3.200	1.757	MN	44,444	400,000	01/19/2021	11/21/2029
00287Y-CA-5	AbbVie Inc Senior Unsecured	C		2	1.G FE	26,075,043	85.5980	21,155,647	24,715,000	25,825,921		(64,856)			4.050	3.628	MN	111,218	980,708	09/11/2024	11/21/2039
00287Y-CZ-0	AbbVie Inc Senior Unsecured			2	1.G FE	7,791,537	88.4740	6,193,177	7,000,000	7,684,810		(27,554)			4.625	3.844	AO	80,938	323,750	11/17/2020	10/01/2042
00287Y-DA-4	AbbVie Inc Senior Unsecured			2	1.G FE	2,871,590	90.8470	2,634,561	2,900,000	2,874,619		765			4.850	4.920	JD	6,251	140,650	11/17/2020	06/15/2044
00287Y-DR-7	AbbVie Inc Senior Unsecured	C		2	1.G FE	24,964,750	100.6280	25,156,980	25,000,000	24,974,642		9,892			4.800	4.849	MS	353,333	663,333	02/22/2024	03/15/2027
003009-B*-7	ABERDEEN ASIA PACIFIC INCOME F SR SECD NTS SER D				1.A FE	15,848,179	88.3360	14,133,810	16,000,000	15,870,796		13,162			3.700	3.817	FA	231,867	592,000	03/31/2023	08/10/2032
003009-B@-5	ABERDEEN ASIA PACIFIC INCOME F SR SECD NTS SER E				1.A FE	16,000,000	85.6430	13,702,890	16,000,000	16,000,000					3.730	3.730	JD	19,893	503,550	05/27/2019	06/19/2034
00440E-AQ-0	Chubb INA Holdings LLC Senior Unsecured				1.F FE	9,748,021	83.5910	7,084,348	8,475,000	9,563,499		(43,603)			4.150	3.211	MS	105,514	351,713	05/27/2021	03/13/2043
00440E-AV-9	Chubb INA Holdings LLC Senior Unsecured	C		2	1.F FE	25,337,718	98.4670	23,909,832	24,282,000	24,536,940		(244,295)			3.350	2.311	MN	131,055	813,447	12/07/2023	05/03/2026
00440E-AW-7	Chubb INA Holdings LLC Senior Unsecured	C		2	1.F FE	9,723,968	85.2830	8,037,885	9,425,000	9,676,696		(8,650)			4.350	4.145	MN	66,054	409,988	08/22/2019	11/03/2045
00790R-AA-2	Advanced Drainage Systems Inc SENIOR				3.C FE	2,899,957	98.0550	2,941,661	3,000,000	2,921,189		21,232			5.000	6.053	MS	37,917	150,000	03/07/2024	09/30/2027
00817Y-AF-5	Aetna Inc Senior Unsecured	C			2.B FE	10,323,290	105.2550	10,525,482	10,000,000	10,286,071		(18,280)			6.625	6.257	JD	29,444	662,500	08/10/2022	06/15/2036
00817Y-AG-3	Aetna Inc Senior Unsecured				2.B FE	3,168,210	105.8390	3,175,182	3,000,000	3,159,704		(7,877)			6.750	6.148	JD	9,000	202,500	11/21/2023	12/15/2037
00817Y-AZ-1	Aetna Inc Senior Unsecured	C		2	2.B FE	13,589,330	70.2460	8,429,530	12,000,000	13,406,745		(43,516)			3.875	3.136	FA	175,667	465,000	08/10/2021	08/15/2047
00912X-AV-6	Air Lease Corp Senior Unsecured	C		2	2.B FE	12,457,029	97.5790	12,587,731	12,900,000	12,531,680		74,651			3.625	4.983	AO	116,906	233,813	08/06/2024	04/01/2027
00912X-AY-0	Air Lease Corp Senior Unsecured	M		2	2.B FE	8,140,244	96.6470	8,118,349	8,400,000	8,181,540		29,371			3.625	4.586	JD	25,375	188,500	08/06/2024	12/01/2027
00914A-AJ-1	Air Lease Corp Senior Unsecured			2	2.B FE	20,988,255	97.8070	21,517,520	22,000,000	21,399,203		401,307			2.875	5.619	JJ	291,653	445,625	06/14/2024	01/15/2026
00914A-AM-4	Air Lease Corp Senior Unsecured	C		2	2.B FE	27,338,514	95.3840	26,898,342	28,200,000	27,559,553		164,563			1.875	3.315	FA	199,750	405,000	08/06/2024	08/15/2026
00914A-AQ-5	Air Lease Corp Senior Unsecured			2	2.B FE	10,121,216	90.2740	10,742,664	11,900,000	10,536,684		234,224			2.100	5.589	MS	83,300	177,450	08/06/2024	09/01/2028
00914A-AS-1	Air Lease Corp Senior Unsecured	RA		2	2.B FE	14,957,439	85.2200	14,913,551	17,500,000	15,300,019		247,973			2.875	4.977	JJ	231,997	503,125	12/12/2023	01/15/2032
00914A-AT-9	Air Lease Corp Senior Unsecured			2	2.B FE	6,193,800	102.5000	6,150,011	6,000,000	6,172,083		(21,717)			5.850	4.771	JD	15,600	175,500	08/06/2024	12/15/2027
00914A-AU-6	Air Lease Corp Senior Unsecured			2	2.B FE	6,197,844	100.7830	6,147,779	6,100,000	6,187,024		(10,820)			5.300	4.776	FA	134,708		08/06/2024	02/01/2028
009158-AZ-9	Air Products and Chemicals Inc Senior Unsecured	C		2	1.F FE	2,179,054	71.3450	2,140,344	3,000,000	2,193,342		14,288			2.700	5.275	MN	10,350	40,500	07/31/2024	05/15/2040
009158-BC-9	Air Products and Chemicals Inc Senior Unsecured	C		2	1.F FE	5,223,805	86.7030	5,202,150	6,000,000	5,273,368		49,563			2.050	4.622	MN	15,717	61,500	07/31/2024	05/15/2030
010392-EC-8	Alabama Power Co Senior Unsecured	RA			1.F FE	12,445,211	102.1490	12,257,930	12,000,000	12,291,786		17,528			5.700	5.324	FA	258,400	541,500	09/11/2024	02/15/2033
010392-FB-9	Alabama Power Co Senior Unsecured				1.F FE	10,951,743	104.6540	10,256,047	9,800,000	10,935,156		16,587			6.000	4.859	MS	196,000		09/13/2024	03/01/2039
010392-FG-8	Alabama Power Co Senior Unsecured	RA			1.F FE	2,918,250	82.1510	2,464,530	3,000,000	2,935,511		2,529			4.100	4.279	JJ	56,717	123,000	03/17/2017	01/15/2042
010392-FM-5	Alabama Power Co Senior Unsecured			2	1.F FE	5,114,195	76.9870	4,542,254	5,900,000	5,131,814		8,231			3.750	4.751	MS	73,750	60,000	09/06/2024	03/01/2045
010392-FR-4	Alabama Power Co Senior Unsecured			2	1.E FE	6,151,500	74.7620	5,607,142	7,500,000	6,161,035		9,535			3.700	5.020	JD	23,125	138,750	09/13/2024	12/01/2047
010392-FS-2	Alabama Power Co Senior Unsecured			2	1.F FE	16,206,105	82.2680	15,137,279	18,400,000	16,216,416		10,311			4.300	5.177	JJ	364,831		12/04/2024	07/15/2048
010392-FU-7	Alabama Power Co Senior Unsecured	C		2	1.E FE	16,510,610	82.9400	15,758,659	19,000,000	16,606,312		93,535			1.450	3.924	MS	81,119	21,750	09/30/2024	09/15/2030
010392-FY-9	Alabama Power Co Senior Unsecured	C		2	1.E FE	6,278,013	97.8120	6,162,135	6,300,000	6,280,002		1,989			3.750	3.876	MS	78,750		09/23/2024	09/01/2027
01185*-AA-3	Alaska Ventures LLC SR SECD NTS				2.C PL	11,907,894	96.4360	11,483,445	11,907,894	11,907,894					4.670	4.698	MJSD	1,545	556,099	12/18/2017	06/30/2033
01185*-AB-1	Alaska Ventures LLC SR SECD NTS				2.C PL	1,827,173	96.1570	1,756,954	1,827,173	1,827,173					4.670	4.696	MJSD	237	85,329	08/12/2019	06/30/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
012873-AK-1	Ovintiv Inc Senior Unsecured	RA			2.C FE	10,811,229	108.7160	10,327,998	9,500,000	10,534,067		(85,709)			7.375	5.441	MN	116,771	442,500	07/24/2024	11/01/2031
01400E-AC-7	Alcon Finance Corp SENIOR			2	2.A FE	9,928,374	73.3220	6,892,311	9,400,000	9,869,305		(12,157)			3.800	3.493	MS	97,238	357,200	10/04/2019	09/23/2049
017175-AF-7	Alleghany Corp Senior Unsecured				1.E FE	19,853,960	67.1810	13,436,250	20,000,000	19,864,170		3,096			3.250	3.288	FA	245,556	650,000	08/26/2021	08/15/2051
018522-A@-1	Allete Inc 1ST MTG				1.F YE	4,578,750	101.3540	4,560,918	4,500,000	4,570,615		(4,479)			5.690	5.500	MS	85,350	256,050	01/20/2023	03/01/2036
018522-D#-6	Allete Inc 1ST MTG				1.F	10,000,000	102.7780	10,277,822	10,000,000	10,000,000					6.000	6.000	AO	126,667	600,000	02/17/2010	04/15/2040
020002-AJ-0	Allstate Corp/The Senior Unsecured	C			2.A FE	9,212,720	112.6560	9,012,442	8,000,000	8,811,826		(39,320)			6.900	5.799	MN	70,533	552,000	05/24/2010	05/15/2038
020002-AQ-4	Allstate Corp/The Senior Unsecured				2.A FE	2,280,002	100.3930	2,007,850	2,000,000	2,183,178		(17,933)			5.350	4.055	JD	8,917	107,000	01/17/2019	06/01/2033
020002-AS-0	Allstate Corp/The Senior Unsecured	RA			2.A FE	5,260,875	101.6500	5,336,645	5,250,000	5,255,851		(409)			5.550	5.536	MN	42,088	291,375	05/10/2005	05/09/2035
020002-AT-8	Allstate Corp/The Senior Unsecured				2.A FE	4,576,500	105.1610	4,732,234	4,500,000	4,544,844		(2,757)			5.950	5.828	AO	66,938	267,750	11/03/2006	04/01/2036
020002-AY-7	Allstate Corp/The Senior Unsecured	C			2.A FE	3,593,076	94.1280	3,294,467	3,500,000	3,577,831		(2,840)			5.200	5.004	JJ	83,922	182,000	10/23/2018	01/15/2042
020002-BA-8	Allstate Corp/The Senior Unsecured				2.A FE	647,733	85.8210	429,105	500,000	626,816		(5,219)			4.500	2.740	JD	1,000	22,500	10/28/2020	06/15/2043
020002-BC-4	Allstate Corp/The Senior Unsecured			2	2.A FE	1,259,280	80.3700	803,703	1,000,000	1,226,664		(7,628)			4.200	2.789	JD	1,867	42,000	07/01/2020	12/15/2046
02079K-AF-4	Alphabet Inc Senior Unsecured	C		2	1.C FE	14,825,443	55.5490	12,915,140	23,250,000	15,024,903		165,057			2.050	4.306	FA	180,058	476,625	12/14/2023	08/15/2050
02079K-AG-2	Alphabet Inc Senior Unsecured			2	1.C FE	1,959,173	54.1080	1,082,156	2,000,000	1,962,046		678			2.250	2.329	FA	17,000	45,000	08/12/2020	08/15/2060
021345-AA-1	Alta Wind Holdings LLC Secured				2.C FE	2,688,288	101.5970	2,507,413	2,467,995	2,665,545		(17,697)			7.000	5.739	JD	480	172,760	01/03/2018	06/30/2035
02209S-AQ-6	Altria Group Inc Senior Unsecured	C			2.B FE	4,681,040	81.6200	3,264,792	4,000,000	4,529,771		(20,287)			4.500	3.514	MN	29,500	180,000	07/06/2016	05/02/2043
02209S-AV-5	Altria Group Inc Senior Unsecured			2	2.B FE	6,876,982	72.3630	5,065,388	7,000,000	6,895,060		2,996			3.875	3.979	MS	79,115	271,250	06/05/2020	09/16/2046
02209S-BD-4	Altria Group Inc Senior Unsecured			2	2.B FE	600,150	98.8270	494,133	500,000	549,224		(12,075)			4.800	2.136	FA	9,133	24,000	08/14/2020	02/14/2029
02209S-BE-2	Altria Group Inc Senior Unsecured	C		2	2.B FE	10,148,175	99.0340	9,903,437	10,000,000	10,143,587		(4,588)			5.800	5.647	FA	220,722	290,000	03/25/2024	02/14/2039
02209S-BF-9	Altria Group Inc Senior Unsecured	C		2	2.B FE	20,097,000	98.1520	14,722,797	15,000,000	19,604,575		(116,430)			5.950	3.941	FA	339,646	892,500	06/17/2020	02/14/2049
02209S-BG-7	Altria Group Inc Senior Unsecured			2	2.B FE	4,054,112	98.0970	2,942,906	3,000,000	3,999,353		(13,053)			6.200	4.314	FA	70,783	186,000	06/19/2020	02/14/2059
02209S-BL-6	Altria Group Inc Senior Unsecured	C		2	2.B FE	16,982,150	82.3340	13,996,823	17,000,000	16,987,951		1,537			2.450	2.461	FA	170,071	416,500	02/01/2021	02/04/2032
02209S-BM-4	Altria Group Inc Senior Unsecured	C		2	2.B FE	23,550,580	72.4590	17,390,179	24,000,000	23,607,999		17,644			3.400	3.533	FA	333,200	816,000	10/01/2021	02/04/2041
02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED			2	2.C PL	9,178,760	95.0670	8,725,952	9,178,760	9,178,760					5.950	5.996	MJSD	1,517	546,260	05/06/2024	09/30/2037
02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED				2.C PL	13,695,363	104.3470	14,290,644	13,695,363	13,695,363					7.300	7.369	MJSD	2,777	999,761	10/10/2023	09/30/2038
023135-AQ-9	Amazon.com Inc Senior Unsecured	C		2	1.E FE	15,543,249	95.5510	12,464,646	13,045,000	15,022,040		(69,729)			4.950	3.825	JD	46,636	619,864	07/02/2024	12/05/2044
023135-BF-2	Amazon.com Inc Senior Unsecured	C		2	1.E FE	18,250,632	88.2590	16,327,971	18,500,000	18,266,789		6,850			3.875	3.999	FA	256,880	678,125	07/24/2024	08/22/2037
023135-BJ-4	Amazon.com Inc Senior Unsecured	C		2	1.E FE	21,909,821	82.4090	18,542,079	22,500,000	21,984,971		13,215			4.050	4.207	FA	326,531	911,250	10/23/2018	08/22/2047
023135-BM-7	Amazon.com Inc Senior Unsecured			2	1.E FE	495,941	81.7820	408,908	500,000	496,271		52			4.250	4.293	FA	7,615	21,250	06/06/2018	08/22/2057
023135-BR-6	Amazon.com Inc Senior Unsecured	RA		1	1.D FE	12,432,707	92.7360	12,333,932	13,300,000	12,522,130		89,423			1.200	3.749	JD	12,413	79,800	09/13/2024	06/03/2027
023135-BS-4	Amazon.com Inc Senior Unsecured	C		2	1.D FE	1,516,698	84.7020	1,524,639	1,800,000	1,556,815		39,046			1.500	4.322	JD	2,100	27,000	12/19/2023	06/03/2030
023135-BT-2	Amazon.com Inc Senior Unsecured	C		2	1.D FE	6,411,400	59.8090	5,980,866	10,000,000	6,482,777		68,202			2.500	4.946	JD	19,444	250,000	12/12/2023	06/03/2050
023135-BU-9	Amazon.com Inc Senior Unsecured			2	1.D FE	3,611,460	57.3820	3,442,912	6,000,000	3,641,940		23,315			2.700	5.113	JD	12,600	162,000	09/07/2023	06/03/2060
023135-BX-3	Amazon.com Inc Senior Unsecured			2	1.D FE	3,207,050	95.7260	3,350,417	3,500,000	3,330,974		117,503			1.000	4.700	MN	4,764	35,000	12/07/2023	05/12/2026
023135-CA-2	Amazon.com Inc Senior Unsecured			2	1.D FE	8,706,894	73.7160	8,108,791	11,000,000	8,900,681		83,896			2.875	4.529	MN	43,045	316,250	10/07/2022	05/12/2041
023135-CQ-7	Amazon.com Inc Senior Unsecured			2	1.D FE	9,992,900	100.9400	10,093,967	10,000,000	9,994,780		925			4.650	4.662	JD	38,750	465,000	11/29/2022	12/01/2029
023608-AJ-1	Ameren Corp Senior Unsecured	RA		2	2.A FE	7,981,040	91.2380	7,299,078	8,000,000	7,988,331		1,706			3.500	3.527	JJ	129,111	280,000	03/31/2020	01/15/2031
023608-AQ-5	Ameren Corp Senior Unsecured	C		2	2.B FE	29,932,200	100.0970	30,029,019	30,000,000	29,945,738		13,538			5.000	5.050	JJ	691,667	850,000	12/18/2023	01/15/2029
02361D-AQ-3	Ameren Illinois Co Senior Secured	C		2	1.F FE	9,608,039	82.6700	8,184,352	9,900,000	9,648,028		7,134			4.150	4.335	MS	120,973	410,850	10/23/2018	03/15/2046
02361D-AR-1	Ameren Illinois Co Secured			2	1.F FE	906,122	75.2820	613,548	815,000	894,045		(2,413)			3.700	3.097	JD	2,513	30,155	08/22/2019	12/01/2047
02361D-AT-7	Ameren Illinois Co Secured	C		2	1.F FE	10,504,006	84.7130	8,471,293	10,000,000	10,456,553		(12,288)			4.500	4.183	MS	132,500	450,000	12/22/2021	03/15/2049
02361D-AY-6	Ameren Illinois Co Secured	C		2	1.F FE	9,629,130	91.9320	9,193,225	10,000,000	9,701,967		32,154			3.850	4.310	MS	128,333	385,000	09/01/2022	09/01/2032
02507*-AD-6	American Century Cos Inc SR NTS SER D				2.B	15,000,000	96.9170	14,537,478	15,000,000	15,000,000					3.970	3.970	AO	107,521	595,500	10/26/2017	10/26/2027
02507*-AE-4	American Century Cos Inc SR NTS SER E				2.B	12,000,000	94.3090	11,317,126	12,000,000	12,000,000					4.070	4.070	AO	88,183	488,400	10/26/2017	10/26/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
025537-AJ-0	American Electric Power Co Inc Senior Unsecured			2	2.B FE	1,497,450	95.8740	1,438,115	1,500,000	1,499,184		268			3.200	3.220	MN	6,400	48,000	11/08/2017	11/13/2027
025537-AU-5	American Electric Power Co Inc Junior Subordinated			2	2.C FE	43,300,000	94.5920	40,958,193	43,300,000	43,300,000					3.875	3.872	FA	633,864	1,677,875	11/10/2021	02/15/2062
025676-AM-9	American National Group Inc Senior Unsecured			2	2.B FE	6,249,290	99.5560	6,172,488	6,200,000	6,244,642		(4,648)			5.000	4.656	JD	13,778	155,000	09/23/2024	06/15/2027
025816-CA-5	American Express Co Senior Unsecured			2	1.F FE	6,984,460	99.7590	6,983,142	7,000,000	6,997,871		2,421			4.200	4.237	MN	44,917	294,000	11/01/2018	11/06/2025
025816-CY-3	American Express Co Senior Unsecured			2	1.F FE	9,802,800	99.6470	9,964,668	10,000,000	9,927,692		119,590			3.950	5.227	FA	164,583	395,000	12/18/2023	08/01/2025
025816-DC-0	American Express Co Senior Unsecured			2	1.F FE	11,990,520	100.3670	12,044,042	12,000,000	11,996,280		3,167			4.900	4.929	FA	225,400	588,000	02/13/2023	02/13/2026
025816-DE-6	American Express Co Senior Unsecured			2	1.F FE	13,500,000	100.0430	13,505,809	13,500,000	13,500,000					4.990	4.981	MN	112,275	673,650	04/26/2023	05/01/2026
025816-DF-3	American Express Co Senior Unsecured			2	1.F FE	27,000,000	98.5260	26,602,009	27,000,000	27,000,000					5.043	5.043	MN	226,935	1,361,610	04/26/2023	05/01/2034
025816-DG-1	American Express Co Senior Unsecured			2	1.F FE	3,000,000	101.1380	3,034,141	3,000,000	3,000,000					5.389	5.382	JJ	68,710	161,670	07/25/2023	07/28/2027
025816-DP-1	American Express Co Senior Unsecured			2	1.F FE	12,351,559	100.5780	12,169,927	12,100,000	12,322,700		(28,859)			5.098	4.183	FA	231,322		09/13/2024	02/16/2028
02666T-AB-3	American Homes 4 Rent LP Senior Unsecured	M		2	2.B FE	18,826,836	99.1870	18,845,545	19,000,000	18,873,758		17,908			4.900	5.080	FA	351,711	808,500	06/27/2024	02/15/2029
02666T-AC-1	American Homes 4 Rent LP Senior Unsecured			2	2.B FE	3,723,791	83.6940	3,163,617	3,780,000	3,741,735		5,314			2.375	2.544	JJ	41,396	89,775	06/30/2021	07/15/2031
02666T-AD-9	American Homes 4 Rent LP Senior Unsecured	C		2	2.B FE	4,898,100	66.0580	3,302,903	5,000,000	4,905,277		2,142			3.375	3.485	JJ	77,813	168,750	06/30/2021	07/15/2051
02666T-AG-2	American Homes 4 Rent LP Senior Unsecured	C		2	2.B FE	25,472,715	99.7180	25,428,187	25,500,000	25,474,701		1,986			5.500	5.514	FA	584,375	705,146	01/23/2024	02/01/2034
026874-AZ-0	American International Group I Senior Unsecured	C			2.B FE	18,170,924	106.0790	16,323,470	15,388,000	17,671,024		(134,196)			6.250	4.522	MN	160,292	821,125	09/11/2024	05/01/2036
026874-DA-2	American International Group I Senior Unsecured	C		2	2.B FE	10,907,101	85.9040	9,148,791	10,650,000	10,871,758		(8,895)			4.500	4.325	JJ	219,656	479,250	10/22/2020	07/16/2044
026874-DB-0	American International Group I Senior Unsecured			2	2.B FE	11,593,921	76.6790	7,831,944	10,214,000	11,490,489		(25,717)			4.375	3.660	JJ	206,053	446,863	06/17/2020	01/15/2055
026874-DC-8	American International Group I Senior Unsecured			2	2.B FE	548,180	88.8800	488,841	550,000	548,913		87			3.875	3.899	JJ	9,827	21,313	01/12/2015	01/15/2035
026874-DL-8	American International Group I Senior Unsecured	C		2	2.B FE	7,660,620	88.5010	5,310,083	6,000,000	7,474,692		(43,413)			4.750	3.218	AO	71,250	285,000	06/17/2020	04/01/2048
02772A-AA-7	American National Group Inc Senior Unsecured			2	2.B FE	10,639,231	99.1480	10,509,648	10,600,000	10,630,862		(3,753)			6.144	6.089	JD	32,563	651,264	02/08/2023	06/13/2032
03027X-AW-0	American Tower Corp Senior Unsecured			2	2.B FE	5,774,000	94.9460	4,747,318	5,000,000	5,417,612		(90,974)			3.800	1.805	FA	71,778	190,000	12/18/2020	08/15/2029
03027X-BG-4	American Tower Corp Senior Unsecured			2	2.B FE	38,826,060	83.6950	32,641,175	39,000,000	38,895,836		16,855			1.875	1.924	AO	154,375	731,250	09/23/2020	10/15/2030
03027X-BS-8	American Tower Corp Senior Unsecured			2	2.B FE	4,750,912	83.2560	3,996,293	4,800,000	4,765,639		4,666			2.300	2.416	MS	32,507	110,400	09/30/2021	09/15/2031
030288-AC-8	American Transmission Systems Senior Unsecured			2	1.G FE	4,954,260	84.8150	5,088,907	6,000,000	5,066,155		106,902			2.650	5.331	JJ	73,317	159,000	12/12/2023	01/15/2032
030288-B*-4	American Transmission Systems SR NTS SER A				1.G	7,000,000	95.3020	6,671,123	7,000,000	7,000,000					4.320	4.320	AO	75,600	302,400	09/19/2018	10/01/2030
03028P-G*-1	American Transmission Company SR NTS SER A				1.F	3,500,000	76.7220	2,685,274	3,500,000	3,500,000					3.970	3.970	JJ	59,826	138,950	11/15/2016	01/26/2047
03028P-G@-9	American Transmission Company SR NTS SER B				1.F	3,500,000	76.7220	2,685,274	3,500,000	3,500,000					3.970	3.970	JJ	59,826	138,950	01/26/2017	01/26/2047
03030#-AA-2	American Transmission Company SR NTS				1.F	10,000,000	99.8740	9,987,429	10,000,000	10,000,000					5.590	5.590	JD	46,583	559,000	08/01/2005	12/01/2035
03030#-AB-0	American Transmission Company SR NTS				1.F	14,000,000	102.0890	14,292,394	14,000,000	14,000,000					5.910	5.910	FA	344,750	827,400	08/01/2007	08/01/2037
03040W-AP-0	American Water Capital Corp Senior Unsecured	C		2	2.A FE	2,975,040	78.3140	2,349,426	3,000,000	2,979,198		581			4.000	4.048	JD	10,000	120,000	11/14/2016	12/01/2046
03040W-AS-4	American Water Capital Corp Senior Unsecured			2	2.A FE	4,899,650	96.1780	4,808,884	5,000,000	4,958,065		10,422			3.750	3.998	MS	62,500	234,375	11/02/2018	09/01/2028
03040W-AV-7	American Water Capital Corp Senior Unsecured	RA		2	2.A FE	9,117,452	78.9750	7,305,223	9,250,000	9,123,270		1,659			4.150	4.237	JD	31,990	373,500	08/08/2024	06/01/2049
03063#-AA-2	Americold Realty Operating Par GTD SR NTS SER A				2.B FE	5,000,000	99.0070	4,950,353	5,000,000	5,000,000					4.680	4.680	JJ	112,450	234,000	11/06/2018	01/08/2026
03063#-AB-0	Americold Realty Operating Par GTD SR NTS SER B				2.B FE	25,813,099	95.9930	24,958,271	26,000,000	25,834,147		21,048			4.860	5.034	JJ	607,230	1,190,700	05/30/2024	01/08/2029
03063#-AC-8	AMERICOLD REALTY OPERATING PAR GTD SR NTS SER C				2.B FE	15,000,000	91.4790	13,721,795	15,000,000	15,000,000					4.100	4.100	JJ	295,542	615,000	04/26/2019	01/08/2030
03063#-AD-6	Americold Realty Operating Par GTD SR NTS SER D				2.B FE	11,697,000	86.5760	8,966,656	10,357,006	10,357,006				(681,009)	1.620	1.620	JJ	81,095	176,386	10/30/2020	01/07/2031
03063#-AE-4	Americold Realty Operating Par GTD SR NTS SER E				2.B FE	17,547,000	81.7420	12,699,093	15,535,509	15,535,509				(1,021,513)	1.650	1.650	JJ	123,896	269,478	10/30/2020	01/07/2033
031100-J*-2	Ametek Inc SR NTS SER R				2.A	31,111,643	89.8050	26,416,349	29,415,078	29,352,065		16,124		(532,975)	2.590	2.648	MN	80,418	768,242	12/13/2018	11/23/2028
031162-BC-3	Amgen Inc Senior Unsecured	C			2.A FE	6,808,979	99.3750	4,720,313	4,750,000	6,450,689		(88,370)			5.750	2.835	MS	80,420	273,125	01/27/2021	03/15/2040
031162-BE-9	Amgen Inc Senior Unsecured	C			2.A FE	10,513,943	90.4770	9,680,987	10,700,000	10,516,159		2,216			4.950	5.104	AO	132,413	264,825	09/23/2024	10/01/2041
031162-BK-5	Amgen Inc Senior Unsecured	C		2	2.A FE	3,110,100	92.8430	2,785,288	3,000,000	3,091,626		(3,589)			5.150	4.877	MN	19,742	154,500	02/27/2019	11/15/2041
031162-CQ-1	Amgen Inc Senior Unsecured			2	2.A FE	6,238,720	96.2510	6,160,055	6,400,000	6,252,140		13,420			3.200	4.071	MN	33,564	102,400	09/23/2024	11/02/2027
031162-CR-9	Amgen Inc Senior Unsecured			2	2.A FE	659,471	74.2750	457,534	616,000	651,616		(1,965)			3.150	2.670	FA	7,007	19,404	10/28/2020	02/21/2040
031162-CY-4	Amgen Inc Senior Unsecured	C		1	2.A FE	13,285,027	58.3350	7,701,950	13,203,000	13,279,138		(1,774)			2.770	2.740	MS	121,908	365,723	05/19/2021	09/01/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
031162-DJ-6	Amgen Inc Senior Unsecured	C		2	2.A FE	9,999,800	92.7950	9,279,467	10,000,000	9,999,972		(3)			4.200	4.200	MS	140,000	420,000	08/15/2022	03/01/2033
031162-DM-9	Amgen Inc Senior Unsecured	C			2.A FE	16,993,480	100.0500	17,008,464	17,000,000	16,999,459		3,786			5.250	5.269	MS	295,021	892,500	12/18/2023	03/02/2025
031162-DN-7	Amgen Inc Senior Unsecured			2	2.A FE	1,000,000	99.9990	999,985	1,000,000	1,000,000					5.507	5.507	MS	18,204	55,070	02/15/2023	03/02/2026
031162-DS-6	Amgen Inc Senior Unsecured	C		2	2.A FE	9,221,520	97.4460	8,575,274	8,800,000	9,217,096		(4,424)			5.600	5.187	MS	162,898		09/06/2024	03/02/2043
031162-DU-1	Amgen Inc Senior Unsecured			2	2.A FE	30,918,808	96.1480	28,748,222	29,900,000	30,918,464		(344)			5.750	5.532	MS	568,308	172,500	12/05/2024	03/02/2063
032654-AV-7	Analog Devices Inc Senior Unsecured	C			1.F FE	25,540,288	83.6370	23,836,616	28,500,000	25,813,593		251,693			2.100	3.647	AO	149,625	519,750	07/31/2024	10/01/2031
032654-AW-5	Analog Devices Inc Senior Unsecured			2	1.G FE	8,454,792	70.2250	6,086,404	8,667,000	8,472,936		7,931			2.800	2.961	AO	60,669	242,676	01/20/2023	10/01/2041
032654-AX-3	Analog Devices Inc Senior Unsecured			2	1.F FE	3,193,727	63.7600	3,379,256	5,300,000	3,232,560		31,511			2.950	5.854	AO	39,088	156,350	10/03/2023	10/01/2051
032654-BC-8	Analog Devices Inc Senior Unsecured			2	1.F FE	632,775	95.1780	618,658	650,000	632,952		177			5.300	5.481	AO	8,613	17,034	04/10/2024	04/01/2054
03522A-AG-5	Anheuser-Busch Cos LLC / Anheu Senior Unsecured	C		1	1.G FE	5,974,516	99.1180	6,145,326	6,200,000	6,094,948		91,954			3.650	5.281	FA	94,292	226,300	09/28/2023	02/01/2026
03522A-AH-3	Anheuser-Busch Cos LLC / Anheu Senior Unsecured	M		1	2.C FE	36,348,226	95.0020	33,250,655	35,000,000	35,960,244		(73,290)			4.700	4.365	FA	685,417	1,645,000	06/22/2023	02/01/2036
03522A-AJ-9	Anheuser-Busch Cos LLC / Anheu Senior Unsecured	C		1	1.G FE	29,421,439	91.1890	25,532,847	28,000,000	29,236,513		(39,944)			4.900	4.553	FA	571,667	1,323,000	09/11/2024	02/01/2046
03523T-BT-4	Anheuser-Busch InBev Worldwide Senior Unsecured			2	1.G FE	11,633,000	84.6410	9,846,233	11,633,000	11,633,000					4.439	4.439	AO	121,925	516,389	08/17/2017	10/06/2048
03523T-BU-1	Anheuser-Busch InBev Worldwide Senior Unsecured	C		2	1.G FE	3,823,262	100.1970	3,707,300	3,700,000	3,816,919		(4,666)			5.450	5.123	JJ	88,502	147,150	08/09/2024	01/23/2039
03523T-BV-9	Anheuser-Busch InBev Worldwide Senior Unsecured	C		2	1.G FE	1,754,376	98.9010	1,681,317	1,700,000	1,753,966		(410)			5.550	5.312	JJ	41,409		08/09/2024	01/23/2049
03523T-BW-7	Anheuser-Busch InBev Worldwide Senior Unsecured			2	1.G FE	3,643,337	102.0790	3,674,839	3,600,000	3,641,169		(416)			5.800	5.723	JJ	91,640	208,800	01/23/2019	01/23/2059
035240-AG-5	Anheuser-Busch InBev Worldwide Senior Unsecured	C			1.G FE	8,527,387	93.0670	7,255,540	7,796,000	8,365,415		(23,237)			4.950	4.327	JJ	177,944	385,902	02/28/2023	01/15/2042
035240-AM-2	Anheuser-Busch InBev Worldwide Senior Unsecured	C		2	1.G FE	16,586,491	90.5170	15,365,325	16,975,000	16,618,125		9,458			4.375	4.582	AO	156,783	644,219	08/09/2024	04/15/2038
035240-AR-1	Anheuser-Busch InBev Worldwide Senior Unsecured	C		2	1.G FE	3,736,538	99.9250	3,747,199	3,750,000	3,742,224		1,076			4.900	4.940	JJ	80,646	183,750	01/10/2019	01/23/2031
035240-AS-9	Anheuser-Busch InBev Worldwide Senior Unsecured			2	1.G FE	2,356,920	89.8740	1,797,482	2,000,000	2,295,738		(15,382)			4.350	3.104	JD	7,250	87,000	10/22/2020	06/01/2040
035240-AV-2	Anheuser-Busch InBev Worldwide Senior Unsecured	RA		2	1.G FE	1,995,800	93.7050	1,874,100	2,000,000	1,997,651		387			3.500	3.524	JD	5,833	70,000	04/01/2020	06/01/2030
03666H-AB-7	Antares Holdings LP SENIOR			2	2.B FE	21,953,079	100.5790	21,926,305	21,800,000	21,809,417		(60,813)			8.500	8.223	MN	221,331	1,853,000	03/09/2023	05/18/2025
03666H-AC-5	Antares Holdings LP Senior Unsecured	RA		2	2.B FE	21,430,052	97.1220	22,046,689	22,700,000	22,160,247		318,247			3.950	5.567	JJ	413,455	896,650	10/05/2022	07/15/2026
03666H-AD-3	Antares Holdings LP Senior Unsecured			2	2.B FE	6,330,198	93.7210	6,794,799	7,250,000	6,723,997		227,152			2.750	6.561	JJ	91,934	199,375	03/30/2023	01/15/2027
03666H-AE-1	Antares Holdings LP Senior Unsecured			2	2.B FE	12,605,600	94.6160	12,773,223	13,500,000	12,861,941		221,097			3.750	5.749	JJ	233,438	506,250	12/12/2023	07/15/2027
03666H-AG-6	Antares Holdings LP Senior Unsecured			2	2.B FE	89,688,919	99.9060	90,168,532	90,253,000	89,777,184		88,265			6.500	6.649	FA	2,330,282	2,933,223	02/01/2024	02/08/2029
036752-AJ-2	Elevance Health Inc Senior Unsecured				2.A FE	2,997,360	99.9170	2,997,500	3,000,000	2,999,979		528			2.375	2.393	JJ	32,854	71,250	09/04/2019	01/15/2025
036752-AP-8	Elevance Health Inc Senior Unsecured	RA		2	2.A FE	3,693,732	85.9690	3,610,686	4,200,000	3,824,721		51,934			2.550	4.201	MS	31,535	107,100	05/20/2022	03/15/2031
036752-AW-3	Elevance Health Inc Senior Unsecured	C		2	2.A FE	9,373,760	100.9170	8,880,691	8,800,000	9,284,726		(52,586)			5.500	4.627	AO	102,178	484,000	04/06/2023	10/15/2032
037389-BB-8	Aon Corp Senior Unsecured			2	2.A FE	4,926,366	98.5240	4,926,180	5,000,000	4,939,670		13,304			4.500	4.839	JD	10,000	225,000	01/12/2024	12/15/2028
037389-BE-2	Aon Corp Senior Unsecured			2	2.A FE	8,782,800	89.0860	8,908,606	10,000,000	8,932,528		149,728			2.800	5.097	MN	35,778	280,000	02/12/2024	05/15/2030
037411-AW-5	Apache Corp Senior Unsecured	SD		2	2.C FE	10,598,615	86.9240	8,909,748	10,250,000	10,516,017		(11,845)			5.100	4.854	MS	174,250	522,750	04/05/2018	09/01/2040
03770D-A#-0	Apollo Debt Solutions Bdc SR NTS			2	2.B PL	14,026,364	101.7380	14,243,256	14,000,000	14,009,886		(11,946)			8.210	8.112	JJ	517,230	1,149,400	06/13/2023	01/19/2026
03770D-A*-4	Apollo Debt Solutions Bdc SR NTS			2	2.C PL	21,968,012	101.5710	22,345,651	22,000,000	21,986,829		9,801			8.210	8.261	JJ	812,790	1,806,200	06/13/2023	12/21/2025
03770D-A@-2	Apollo Debt Solutions Bdc SR NTS			2	2.C PL	11,000,000	104.8670	11,535,422	11,000,000	11,000,000					8.310	8.307	JJ	411,345	914,100	11/16/2022	12/21/2027
03770D-AA-1	Apollo Debt Solutions Bdc Senior Unsecured			2	2.C FE	152,595,155	103.4740	156,349,894	151,100,000	152,566,221		(28,934)			6.900	6.626	AO	2,258,945	5,850,088	09/16/2024	04/13/2029
03770D-AC-7	Apollo Debt Solutions Bdc Senior Unsecured			2	2.C FE	215,877,586	102.4630	219,885,190	214,600,000	215,856,952		(20,634)			6.700	6.586	JJ	6,070,796		11/18/2024	07/29/2031
03770D-B#-9	Apollo Debt Solutions Bdc SR NTS SER A-B			2	2.C FE	60,000,000	106.9270	64,155,936	60,000,000	60,000,000					8.620	8.628	JJ	2,327,400	4,180,700	08/10/2023	09/28/2028
03770D-B*-3	Apollo Debt Solutions Bdc SR NTS			2	2.C PL	3,000,000	104.9970	3,149,917	3,000,000	3,000,000					8.310	8.310	JJ	112,185	249,300	11/16/2022	01/19/2028
037735-CX-3	Appalachian Power Co Senior Unsecured	C		2	2.A FE	4,965,800	80.3000	4,014,989	5,000,000	4,969,362		686			4.500	4.542	MS	75,000	225,000	03/04/2019	03/01/2049
037735-CY-1	Appalachian Power Co Senior Unsecured	C		2	2.A FE	5,054,060	69.6630	3,483,140	5,000,000	5,048,405		(1,295)			3.700	3.638	MN	30,833	185,000	05/27/2020	05/01/2050
037735-DB-0	Appalachian Power Co Senior Unsecured	C		2	2.A FE	15,951,200	100.4500	16,072,030	16,000,000	15,954,475		3,275			5.650	5.690	AO	226,000	479,622	03/18/2024	04/01/2034
037833-AL-4	Apple Inc Senior Unsecured	C			1.B FE	5,483,019	82.9810	4,754,816	5,730,000	5,527,571		7,193			3.850	4.125	MN	34,929	220,605	09/05/2018	05/04/2043
037833-AT-7	Apple Inc Senior Unsecured				1.B FE	4,107,920	91.0050	3,640,200	4,000,000	4,086,745		(2,833)			4.450	4.284	MN	27,194	178,000	02/10/2016	05/06/2044
037833-BA-7	Apple Inc Senior Unsecured	C			1.B FE	7,243,040	76.8050	6,144,402	8,000,000	7,381,388		19,657			3.450	4.014	FA	108,867	276,000	02/13/2017	02/09/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
037833-BG-4	Apple Inc Senior Unsecured				1.B FE	881,293	99.5950	896,359	900,000	894,816		13,523			3.200	4.809	MN	3,840	28,800	01/08/2024	05/13/2025
037833-BH-2	Apple Inc Senior Unsecured	C			1.B FE	3,240,690	88.2720	2,648,146	3,000,000	3,195,079		(6,174)			4.375	3.909	MN	17,500	131,250	06/16/2016	05/13/2045
037833-BX-7	Apple Inc Senior Unsecured			2	1.B FE	96,942	91.3390	91,339	100,000	96,974		32			4.650	4.881	FA	1,653	2,325	08/14/2024	02/23/2046
037833-BZ-2	Apple Inc Senior Unsecured			2	1.B FE	32,944	97.0800	31,551	32,500	32,599		(72)			2.450	2.219	FA	325	796	12/19/2019	08/04/2026
037833-DG-2	Apple Inc Senior Unsecured	C		2	1.B FE	4,359,010	78.8560	3,942,785	5,000,000	4,388,598		14,819			3.750	4.622	MN	25,000	187,500	12/20/2022	11/13/2047
037833-ES-5	Apple Inc Senior Unsecured				1.B FE	4,234,615	99.9570	4,248,167	4,250,000	4,241,251		6,279			4.421	4.580	MN	27,662	187,893	12/07/2023	05/08/2026
03842*-BM-7	AQUA PENNSYLVANIA INC 1ST MTG				1.F	11,913,303	77.0060	9,625,691	12,500,000	11,919,527		6,223			4.020	4.309	JD	41,875	502,500	05/30/2024	05/31/2049
03939C-AA-1	Arch Capital Finance LLC Senior Unsecured			2	1.G FE	1,943,384	98.8250	1,976,509	2,000,000	1,971,434		13,467			4.011	4.781	JD	3,565	80,220	11/09/2022	12/15/2026
03939C-AB-9	Arch Capital Finance LLC Senior Unsecured	C		2	1.G FE	5,000,000	89.7130	4,485,661	5,000,000	5,000,000					5.031	5.031	JD	11,180	251,550	11/29/2016	12/15/2046
039483-BE-1	Archer-Daniels-Midland Co Senior Unsecured	C			1.F FE	24,446,621	87.3570	20,835,623	23,851,000	24,285,650		(16,703)			4.535	4.383	MS	285,434	1,081,643	04/03/2020	03/26/2042
039483-BQ-4	Archer-Daniels-Midland Co Senior Unsecured	C		2	1.F FE	6,926,150	84.4840	5,913,909	7,000,000	6,933,742		1,476			4.500	4.565	MS	92,750	315,000	11/28/2018	03/15/2049
03990B-AB-7	Ares Management Corp Senior Unsecured			2	2.A FE	29,490,723	95.5090	28,413,779	29,750,000	29,491,468		746			5.600	5.661	AO	370,222		10/22/2024	10/11/2054
039936-AA-7	Ares Finance Co IV LLC Senior Unsecured			2	2.A FE	26,731,539	70.3820	23,789,032	33,800,000	26,786,428		48,675			3.650	5.041	FA	514,042	383,250	09/23/2024	02/01/2052
04010L-AV-5	Ares Capital Corp Senior Unsecured			2	2.B FE	975,751	99.8320	998,318	1,000,000	998,356		9,655			4.250	5.262	MS	14,167	42,500	07/29/2022	03/01/2025
04014F-2*-2	Ares Dynamic Credit Allocation MRPS SER A			2	1.F PL	9,000,000	23.8870	8,599,309	360,000	9,000,000					2.580	2.588	JAJO	56,760	232,200	06/16/2021	07/15/2026
04014F-3*-1	Ares Dynamic Credit Allocation MRPS SER B			2	1.F PL	4,000,000	23.7600	3,801,619	160,000	4,000,000					2.580	2.588	JAJO	25,227	103,200	06/16/2021	09/15/2026
04014F-4*-0	Ares Dynamic Credit Allocation MRPS SER C			2	1.F PL	6,000,000	22.6070	5,425,766	240,000	6,000,000					3.030	3.041	JAJO	44,440	181,800	06/16/2021	09/15/2028
04015K-AB-6	Ares Finance Co II LLC SENIOR	C		2	2.A FE	16,776,380	90.5530	16,299,596	18,000,000	16,928,140		145,935			3.250	4.467	JD	26,000	585,000	02/12/2024	06/15/2030
04018V-AA-1	Ares Finance Co III LLC Subordinated			2	2.C FE	25,024,434	95.8810	25,014,459	26,089,000	25,007,894		6,160			4.125	4.332	JD	2,989	1,076,171	01/18/2024	06/30/2051
04020E-AA-5	Ares Strategic Income Fund Senior Unsecured			2	2.C FE	201,255,395	101.5640	206,682,740	203,500,000	201,497,657		242,262			6.350	6.598	FA	7,394,399		05/29/2024	08/15/2029
04020E-AC-1	Ares Strategic Income Fund Senior Unsecured			2	2.C FE	158,182,002	98.6140	157,881,174	160,100,000	158,250,405		68,403			5.600	5.865	FA	2,216,496		09/25/2024	02/15/2030
04020E-AE-7	Ares Strategic Income Fund Senior Unsecured			2	2.C FE	2,483,975	100.0280	2,500,700	2,500,000	2,484,390		415			5.700	5.919	MS	15,833		11/14/2024	03/15/2028
04316J-AA-7	Arthur J Gallagher & Co Senior Unsecured	C		2	2.B FE	1,991,360	83.8050	1,676,092	2,000,000	1,993,854		814			2.400	2.449	MN	6,933	48,000	11/02/2021	11/09/2031
04316J-AD-1	Arthur J Gallagher & Co Senior Unsecured			2	2.B FE	15,272,001	100.8610	15,431,787	15,300,000	15,276,058		2,265			5.500	5.524	MS	278,163	841,500	02/27/2023	03/02/2033
04316J-AF-6	Arthur J Gallagher & Co Senior Unsecured			2	2.B FE	7,185,960	107.1560	7,715,204	7,200,000	7,186,316		356			6.500	6.528	FA	176,800	367,900	10/30/2023	02/15/2034
04316J-AG-4	Arthur J Gallagher & Co Senior Unsecured			2	2.B FE	14,097,424	110.9830	14,649,818	13,200,000	14,093,610		(3,814)			6.750	6.225	FA	336,600	424,500	09/13/2024	02/15/2054
04316J-AH-2	Arthur J Gallagher & Co Senior Unsecured			2	2.B FE	6,947,780	100.4660	7,032,620	7,000,000	6,950,789		3,009			5.450	5.546	JJ	175,914	158,958	02/13/2024	07/15/2034
04316J-AJ-8	Arthur J Gallagher & Co Senior Unsecured			2	2.B FE	3,951,520	98.5450	3,941,784	4,000,000	3,951,826		306			5.750	5.836	JJ	106,056	95,833	02/12/2024	07/15/2054
04317@-BE-7	Arthur J Gallagher & Co SR NTS SER EE				2.A FE	11,000,000	95.5780	10,513,582	11,000,000	11,000,000					4.440	4.440	JD	24,420	488,400	04/11/2018	06/13/2030
045054-AL-7	Ashtead Capital Inc Senior Unsecured			2	2.C FE	4,361,308	94.9490	4,272,717	4,500,000	4,372,699		11,391			4.250	4.905	MN	31,875	148,750	07/02/2024	11/01/2029
04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B				1.D	2,028,956	100.8150	2,045,490	2,028,956	2,028,956					5.080	5.112	MJSD	3,149	103,071	06/20/2005	06/20/2030
04636N-AA-1	Astrazeneca Finance LLC Senior Unsecured	C		2	1.F FE	21,672,450	95.6220	21,514,919	22,500,000	22,183,555		215,700			1.200	2.215	MN	24,750	270,000	08/02/2022	05/28/2026
04774#-AA-0	Atlanta Falcons Stadium Compan SR SECD NTS SER A				2.B PL	11,640,128	82.0940	9,555,901	11,640,128	11,640,128					3.590	3.589	MS	139,294	417,881	08/25/2016	09/01/2042
04774#-AB-8	Atlanta Falcons Stadium Compan SR SECD NTS SER B				2.B PL	8,429,059	82.0940	6,919,790	8,429,059	8,429,059					3.590	3.590	MS	100,868	302,603	11/01/2016	09/01/2042
05073*-AC-5	Audax Group LP SR NTS SER C			2	1.F PL	10,000,000	79.1390	7,913,945	10,000,000	10,000,000					3.510	3.510	JJ	163,800	351,000	10/15/2021	01/13/2034
052769-AD-8	Autodesk Inc Senior Unsecured	C		2	2.A FE	11,345,801	99.7830	11,366,230	11,391,000	11,379,986		21,928			4.375	4.581	JD	22,149	498,356	01/08/2024	06/15/2025
052769-AG-1	Autodesk Inc Senior Unsecured	M		2	2.A FE	7,899,499	90.6080	7,248,647	8,000,000	7,912,281		7,069			2.850	3.080	JJ	105,133	199,500	08/08/2024	01/15/2030
053332-AR-3	AutoZone Inc Senior Unsecured			2	2.B FE	5,400,718	99.4460	5,519,276	5,550,000	5,530,979		64,150			3.250	4.464	AO	38,079	180,375	12/21/2022	04/15/2025
053332-AT-9	AutoZone Inc Senior Unsecured			2	2.B FE	1,929,071	98.0050	1,960,098	2,000,000	1,947,493		18,422			3.125	5.234	AO	12,153	31,250	07/10/2024	04/21/2026
053332-AV-4	AutoZone Inc Senior Unsecured			2	2.B FE	6,231,708	97.8850	6,166,731	6,300,000	6,238,497		6,789			3.750	4.179	JD	19,688	118,125	09/23/2024	06/01/2027
053332-AY-8	AutoZone Inc Senior Unsecured	C		2	2.B FE	16,438,500	99.6880	14,953,172	15,000,000	15,077,770		(377,810)			3.625	1.077	AO	114,792	543,750	08/26/2021	04/15/2025
053332-BA-9	AutoZone Inc Senior Unsecured	RA		2	2.B FE	18,340,645	82.2810	15,370,138	18,680,000	18,469,233		32,678			1.650	1.848	JJ	142,124	308,220	01/21/2021	01/15/2031
053332-BB-7	AutoZone Inc Senior Unsecured			2	2.B FE	3,844,120	96.6750	3,867,002	4,000,000	3,859,722		14,839			4.750	5.318	FA	79,167	190,000	12/12/2023	08/01/2032
053332-BF-8	AutoZone Inc Senior Unsecured	C		2	2.B FE	9,983,600	98.6060	9,860,575	10,000,000	9,985,644		1,334			5.200	5.221	FA	216,667	534,444	07/18/2023	08/01/2033
053332-BH-4	AutoZone Inc Senior Unsecured	C		2	2.B FE	6,269,648	107.7620	6,034,656	5,600,000	6,253,470		(16,178)			6.550	4.871	MN	61,133	183,400	09/23/2024	11/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053332-BK-7	AutoZone Inc Senior Unsecured	C		2	2.B FE	6,150,986	99.6960	5,882,061	5,900,000	6,145,449		(5,537)			5.400	4.837	JJ	161,955		09/13/2024	07/15/2034
053484-AB-7	AvalonBay Communities Inc Senior Unsecured	C		2	1.G FE	9,988,100	82.7880	8,278,829	10,000,000	9,991,542		1,106			2.050	2.063	JJ	94,528	205,000	09/08/2021	01/15/2032
053484-AE-1	AvalonBay Communities Inc Senior Unsecured	C		2	1.G FE	20,987,190	100.2870	21,060,186	21,000,000	20,988,260		1,004			5.300	5.308	JD	74,200	1,113,000	12/04/2023	12/07/2033
05369A-AN-1	Aviation Capital Group LLC Senior Unsecured			2	2.C FE	11,903,880	103.2040	12,384,518	12,000,000	11,934,103		17,473			6.250	6.438	AO	158,333	750,000	03/29/2023	04/15/2028
05379B-D#-1	Avista Corp 1ST MTG				1.G	19,000,000	59.7090	11,344,651	19,000,000	19,000,000					3.070	3.070	MS	147,445	583,300	06/30/2020	09/30/2050
05526D-BD-6	BAT Capital Corp Senior Unsecured			2	2.A FE	2,000,000	86.3810	1,727,619	2,000,000	2,000,000					4.390	4.390	FA	33,169	87,800	11/20/2018	08/15/2037
05526D-BH-7	BAT Capital Corp Senior Unsecured	C		2	2.A FE	4,000,000	93.2680	3,730,714	4,000,000	4,000,000					3.462	3.462	MS	44,237	138,480	09/03/2019	09/06/2029
05526D-BN-4	BAT Capital Corp Senior Unsecured	C		2	2.A FE	12,943,624	98.9640	12,865,355	13,000,000	12,947,678		4,054			4.906	4.994	AO	157,673	539,660	07/24/2024	04/02/2030
05526D-BS-3	BAT Capital Corp Senior Unsecured			2	2.A FE	22,000,000	86.4380	19,016,430	22,000,000	22,000,000					2.726	2.726	MS	159,925	599,720	09/22/2020	03/25/2031
05526D-BT-1	BAT Capital Corp Senior Unsecured	C		2	2.A FE	7,000,000	75.9820	5,318,707	7,000,000	7,000,000					3.734	3.734	MS	69,701	261,380	09/22/2020	09/25/2040
05565E-AH-8	BMW US Capital LLC Senior Unsecured	C		2	1.F FE	7,733,954	97.7820	7,822,589	8,000,000	7,797,852		63,898			2.800	4.866	AO	49,778	112,000	07/31/2024	04/11/2026
05601*-AA-0	BCBS NE II (OMAHA NE) CTL PT T P/T CERTS				1.F	45,816,258	80.2820	36,782,383	45,816,258	45,816,258					3.630	3.657	MON	73,917	1,663,130	01/02/2020	12/31/2045
05684B-AB-3	Bain Capital Specialty Finance Senior Unsecured			2	2.C FE	24,799,000	97.1060	24,276,615	25,000,000	24,949,268		41,182			2.950	3.125	MS	227,396	737,500	03/03/2021	03/10/2026
057224-AZ-0	Baker Hughes Holdings LLC Senior Unsecured	C			1.G FE	19,837,644	95.2650	19,243,488	20,200,000	19,954,749		9,439			5.125	5.237	MS	304,824	1,035,250	02/26/2019	09/15/2040
05723K-AF-7	Baker Hughes Holdings LLC / Ba Senior Unsecured	C		2	1.G FE	21,912,415	78.5870	19,629,456	24,978,000	22,040,089		62,765			4.080	4.930	JD	45,293	1,019,102	01/18/2024	12/15/2047
05724B-AA-7	Baker Hughes Holdings LLC / Ba Senior Unsecured	C		2	1.G FE	7,679,784	98.0660	7,354,980	7,500,000	7,576,488		(18,229)			4.486	4.240	MN	56,075	278,132	08/09/2024	05/01/2030
059165-EC-0	Baltimore Gas and Electric Co Senior Unsecured				1.G FE	103,646	107.4730	102,099	95,000	100,399		(319)			6.350	5.678	AO	1,508	6,033	01/24/2012	10/01/2036
059165-EH-9	Baltimore Gas and Electric Co Senior Unsecured	C		2	1.G FE	5,183,247	72.3990	3,609,088	4,985,000	5,155,141		(5,622)			3.500	3.273	FA	65,913	174,475	08/22/2019	08/15/2046
059165-EJ-5	Baltimore Gas and Electric Co Senior Unsecured	C		2	1.F FE	6,770,780	74.8610	5,240,260	7,000,000	6,799,675		5,200			3.750	3.939	FA	99,167	262,500	01/30/2019	08/15/2047
059165-EQ-9	Baltimore Gas and Electric Co Senior Unsecured	C		2	1.G FE	9,995,100	95.4450	9,544,547	10,000,000	9,995,660		63			5.400	5.403	JD	45,000	540,000	05/08/2023	06/01/2053
06051G-EN-5	Bank of America Corp Senior Unsecured	C			1.G FE	26,080,560	103.9080	22,340,168	21,500,000	25,314,112		(154,686)			5.875	4.361	FA	505,250	1,263,125	06/17/2020	02/07/2042
06051G-FC-8	Bank of America Corp Senior Unsecured				1.G FE	4,813,320	93.6710	3,746,856	4,000,000	4,645,456		(22,729)			5.000	3.802	JJ	88,889	200,000	07/08/2016	01/21/2044
06051G-FG-9	Bank of America Corp Senior Unsecured	C			1.G FE	9,045,100	91.7210	7,337,702	8,000,000	8,842,233		(28,357)			4.875	4.080	AO	97,500	390,000	10/14/2016	04/01/2044
06051G-FM-6	Bank of America Corp Subordinated				2.A FE	1,189,986	99.9240	1,149,125	1,150,000	1,150,509		(8,659)			4.000	3.232	JJ	20,317	46,000	01/17/2020	01/22/2025
06051G-FP-9	Bank of America Corp Subordinated				2.A FE	15,006,162	99.7340	15,279,214	15,320,000	15,248,053		229,518			3.950	5.529	AO	117,666	605,140	12/18/2023	04/21/2025
06051G-FQ-7	Bank of America Corp Subordinated				1.G FE	3,249,183	88.3800	3,093,295	3,500,000	3,252,024		2,841			4.750	5.325	AO	32,326	83,125	08/14/2024	04/21/2045
06051G-FS-3	Bank of America Corp Senior Unsecured	C			1.G FE	1,772,511	99.5810	1,792,458	1,800,000	1,785,023		12,512			3.875	5.345	FA	29,063	34,875	07/02/2024	08/01/2025
06051G-FU-8	Bank of America Corp Subordinated				2.A FE	2,944,958	99.5990	2,987,975	3,000,000	2,979,374		16,686			4.450	5.062	MS	43,758	133,500	11/23/2022	03/03/2026
06051G-GG-8	Bank of America Corp Senior Unsecured	C		2	1.G FE	8,000,000	84.0770	6,726,171	8,000,000	8,000,000					4.443	4.443	JJ	156,986	355,440	01/17/2017	01/20/2048
06051G-GL-7	Bank of America Corp Senior Unsecured			2	1.G FE	1,115,535	97.4560	1,115,875	1,145,000	1,116,305		770			3.705	4.527	AO	7,895		11/27/2024	04/24/2028
06051G-GM-5	Bank of America Corp Senior Unsecured	C		2	1.G FE	5,187,968	88.7260	4,103,581	4,625,000	5,080,174		(30,835)			4.244	3.244	AO	36,531	196,285	12/22/2021	04/24/2038
06051G-HD-4	Bank of America Corp Senior Unsecured	RA		2	1.E FE	3,362,280	95.9500	2,878,511	3,000,000	3,160,409		(52,368)			3.419	1.569	JD	3,134	102,570	01/19/2021	12/20/2028
06051G-HG-7	Bank of America Corp Senior Unsecured			2	1.E FE	778,339	97.1850	777,483	800,000	778,790		451			3.970	4.675	MS	10,234		11/27/2024	03/05/2029
06051G-HM-4	Bank of America Corp Senior Unsecured	C		2	1.G FE	7,000,000	97.5000	6,825,027	7,000,000	7,000,000					4.271	4.270	JJ	131,215	298,970	07/18/2018	07/23/2029
06051G-HQ-5	Bank of America Corp Senior Unsecured	C		2	1.G FE	2,124,605	96.0900	2,133,207	2,220,000	2,132,654		7,011			3.974	4.854	FA	35,289	48,483	07/24/2024	02/07/2030
06051G-HU-6	Bank of America Corp Senior Unsecured	C		2	1.E FE	12,914,493	85.2020	10,467,090	12,285,000	12,797,593		(29,107)			4.078	3.683	AO	94,630	500,982	10/28/2020	04/23/2040
06051G-JE-0	Bank of America Corp Senior Unsecured			2	1.G FE	9,716,800	69.5240	6,952,395	10,000,000	9,755,236		11,491			2.676	2.863	JD	8,920	267,600	07/15/2021	06/19/2041
06051G-JL-4	Bank of America Corp Senior Unsecured	C		2	1.G FE	8,183,926	83.5050	6,905,887	8,270,000	8,203,214		8,339			1.922	2.042	AO	29,582	158,949	08/16/2022	10/24/2031
06051G-JM-2	Bank of America Corp Senior Unsecured			2	1.G FE	1,500,000	61.7460	926,196	1,500,000	1,500,000					2.831	2.831	AO	7,903	42,465	10/16/2020	10/24/2051
06051G-JP-5	Bank of America Corp Senior Unsecured	C		2	1.G FE	5,615,790	86.2300	5,574,749	6,465,000	5,795,370		77,764			2.651	4.343	MS	52,368	171,387	08/16/2022	03/11/2032
06051G-JT-7	Bank of America Corp Senior Unsecured	C		2	1.G FE	782,215	85.9820	765,242	890,000	804,797		9,765			2.687	4.223	AO	4,584	23,914	08/16/2022	04/22/2032
06051G-KA-6	Bank of America Corp Senior Unsecured	C		2	1.G FE	967,939	83.4400	959,561	1,150,000	1,004,821		15,971			2.299	4.272	JJ	11,750	26,439	08/16/2022	07/21/2032
06051G-KC-2	Bank of America Corp Subordinated			2	2.A FE	5,000,000	81.5940	4,079,686	5,000,000	5,000,000					2.482	2.481	MS	34,472	124,100	09/14/2021	09/21/2036
06051G-KD-0	Bank of America Corp Senior Unsecured	C		2	1.G FE	786,076	84.3610	767,683	910,000	810,496		10,561			2.572	4.232	AO	4,551	23,405	08/16/2022	10/20/2032
06051G-KJ-7	Bank of America Corp Senior Unsecured			2	1.G FE	8,914,900	95.3480	9,534,814	10,000,000	9,319,751		198,956			2.551	4.952	FA	103,457	255,100	11/28/2022	02/04/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-KK-4	Bank of America Corp Senior Unsecured			2	1.G FE	4,000,000	86.0880	3,443,517	4,000,000	4,000,000					2.972	2.971	FA	48,543	118,880	02/01/2022	02/04/2033
06051G-KQ-1	Bank of America Corp Senior Unsecured	RA		2	1.G FE	3,141,503	95.1160	2,948,595	3,100,000	3,133,037		(3,750)			4.571	4.399	AO	25,191	141,701	08/16/2022	04/27/2033
06051G-KW-8	Bank of America Corp Senior Unsecured			2	1.G FE	9,933,970	100.2680	10,026,796	10,000,000	9,945,225		11,255			4.948	5.118	JJ	218,537	247,400	03/26/2024	07/22/2028
06051G-KY-4	Bank of America Corp Senior Unsecured	C		2	1.G FE	1,015,319	98.2350	1,001,999	1,020,000	1,014,882		173			5.015	5.059	JJ	22,593	51,153	02/28/2023	07/22/2033
06051G-LA-5	Bank of America Corp Senior Unsecured	RA		2	1.G FE	4,976,377	99.9540	4,997,697	5,000,000	4,981,079		4,702			4.827	5.083	JJ	106,596		08/08/2024	07/22/2026
06051G-LH-0	Bank of America Corp Senior Unsecured			2	1.E FE	20,000,000	99.3600	19,871,944	20,000,000	20,000,000					5.288	5.286	AO	193,893	1,057,600	04/19/2023	04/25/2034
06051G-LU-1	Bank of America Corp Senior Unsecured	C		2	1.E FE	12,517,696	102.8060	12,336,713	12,000,000	12,499,761		(17,934)			5.872	5.269	MS	207,477	352,320	07/31/2024	09/15/2034
06406H-CQ-0	Bank of New York Mellon Corp/T Senior Unsecured	C		2	1.F FE	3,556,619	99.4590	3,580,510	3,600,000	3,570,435		13,816			3.950	4.916	MN	16,985	71,100	07/31/2024	11/18/2025
06406R-AR-8	Bank of New York Mellon Corp/T Senior Unsecured	RA		2	1.F FE	5,826,629	82.7460	5,792,253	7,000,000	6,137,876		123,304			1.650	3.950	JJ	49,088	115,500	05/23/2022	01/28/2031
06406R-BA-4	Bank of New York Mellon Corp/T Senior Unsecured			2	1.F FE	6,602,842	95.2760	6,626,474	6,955,000	6,616,524		13,683			2.050	4.540	JJ	61,388		12/19/2024	01/26/2027
06406R-BH-9	Bank of New York Mellon Corp/T Senior Unsecured	C		2	1.F FE	15,940,426	94.3700	15,099,128	16,000,000	15,951,682		4,628			4.289	4.331	JD	34,312	686,240	07/14/2022	06/13/2033
06406R-BM-8	Bank of New York Mellon Corp/T Senior Unsecured			2	1.F FE	2,067,900	103.7010	2,074,023	2,000,000	2,061,559		(6,074)			5.834	5.347	AO	21,391	116,680	12/12/2023	10/25/2033
06406R-BQ-9	Bank of New York Mellon Corp/T Senior Unsecured	C		2	1.D FE	34,987,635	100.4290	35,150,311	35,000,000	34,992,005		4,205			4.947	4.949	AO	312,623	1,669,613	07/31/2024	04/26/2027
06406R-BR-7	Bank of New York Mellon Corp/T Senior Unsecured			2	1.D FE	9,991,429	98.0000	9,799,953	10,000,000	9,991,793		364			4.967	4.978	AO	89,682	471,865	07/31/2024	04/26/2034
06406Y-AA-0	Bank of New York Mellon Corp/T Subordinated			2	1.F FE	25,437,263	92.9940	25,108,248	27,000,000	25,597,367		259,149			3.300	4.529	FA	316,800	891,000	12/14/2023	08/23/2029
06654D-AD-9	Banner Health BDS SER 2020C			2	1.D FE	8,800,000	83.4090	7,340,007	8,800,000	8,800,000					1.897	1.897	JJ	83,468	166,936	10/20/2020	01/01/2031
06759L-A#-0	Barings BDC Inc SR NTS SER B				2.C	20,500,000	98.3130	20,154,110	20,500,000	20,500,000					4.250	4.250	MN	137,948	871,250	10/14/2020	11/04/2025
06759L-B#-9	Barings BDC Inc SR NTS SER E				2.C FE	4,000,000	92.9330	3,717,330	4,000,000	4,000,000					4.060	4.060	FA	56,389	162,400	02/10/2021	02/26/2028
06759L-B*-3	Barings BDC Inc SR NTS SER C				2.C	20,500,000	95.4270	19,562,457	20,500,000	20,500,000					4.750	4.750	MN	154,177	973,750	10/14/2020	11/04/2027
06759L-B@-1	Barings BDC Inc SR NTS SER D			2	2.C	4,000,000	96.7960	3,871,824	4,000,000	4,000,000					3.410	3.410	FA	47,361	136,400	02/10/2021	02/26/2026
06763A-A#-8	Barings Private Credit Corpora SR NTS SER C			2	2.C	20,000,000	95.7080	19,141,560	20,000,000	20,000,000					3.500	3.500	JJ	295,556	700,000	07/28/2021	07/29/2026
06763A-A*-2	Barings Private Credit Corpora SR NTS SER A			2	2.C	20,000,000	95.7080	19,141,560	20,000,000	20,000,000					3.500	3.500	JJ	295,556	700,000	07/22/2021	07/29/2026
06849R-AG-7	Barrick North America Finance Senior Unsecured	C			2.A FE	20,095,748	98.4350	18,702,639	19,000,000	20,049,947		(15,227)			5.700	5.195	MN	93,258	627,000	09/23/2024	05/30/2041
06849R-AK-8	Barrick North America Finance Senior Unsecured				2.A FE	3,907,480	98.8660	3,954,642	4,000,000	3,910,572		2,758			5.750	5.952	MN	38,333	230,000	11/16/2023	05/01/2043
070101-C#-5	Basin Electric Power Cooperati 1ST MTG 2008 SER E				1.F	2,600,000	105.8720	2,752,668	2,600,000	2,600,000					7.690	7.689	JD	7,775	199,940	12/17/2008	12/17/2028
070101-D#-4	Basin Electric Power Cooperati 1ST MTG 2009 SER C				1.F	4,000,000	99.7440	3,989,763	4,000,000	4,000,000					4.890	4.889	AO	34,230	195,600	10/21/2009	10/28/2027
070101-E@-5	Basin Electric Power Cooperati 1ST MTG 11 SER A				1.F	4,949,800	95.6120	4,732,605	4,949,800	4,949,800					4.000	4.000	AO	49,498	197,992	10/31/2011	10/01/2031
070101-F#-2	Basin Electric Power Cooperati 1ST MTG 11 SER B				1.F	8,046,914	92.1980	7,419,101	8,046,914	8,046,914					4.100	4.100	JD	14,663	329,923	07/07/2015	06/15/2034
07177M-AN-3	Baxalta Inc Senior Unsecured	C		2	2.A FE	4,348,275	92.6880	4,170,940	4,500,000	4,350,437		2,162			5.250	5.523	JD	5,250	131,250	06/26/2024	06/23/2045
071813-CB-3	Baxter International Inc Senior Unsecured	C		2	2.B FE	27,441,197	81.3590	24,407,748	30,000,000	27,987,639		263,130			1.730	2.834	AO	129,750	519,000	03/30/2023	04/01/2031
071813-CL-1	Baxter International Inc Senior Unsecured			2	2.B FE	4,999,974	94.2950	4,714,736	5,000,000	5,000,027		(12)			1.915	1.915	FA	39,896	95,750	06/14/2022	02/01/2027
071813-CP-2	Baxter International Inc Senior Unsecured			2	2.B FE	6,600,000	90.1690	5,951,175	6,600,000	6,600,000					2.272	2.271	JD	12,496	149,952	06/14/2022	12/01/2028
071813-CS-6	Baxter International Inc Senior Unsecured			2	2.B FE	9,993,711	83.4910	8,349,143	10,000,000	9,995,452		579			2.539	2.546	FA	105,792	253,900	06/14/2022	02/01/2032
07274N-AL-7	Bayer US Finance II LLC SENIOR	RA		2	2.B FE	4,655,578	96.1010	3,911,317	4,070,000	4,379,040		(79,099)			4.375	2.229	JD	7,914	178,063	05/26/2021	12/15/2028
07274N-AY-9	Bayer US Finance II LLC Senior Unsecured				2.B FE	4,988,694	99.9710	4,998,571	5,000,000	4,998,855		1,764			5.500	5.538	FA	103,889	275,000	06/25/2018	08/15/2025
07274N-BA-0	Bayer US Finance II LLC Senior Unsecured	RA			2.B FE	21,045,204	93.3940	20,546,693	22,000,000	21,294,665		45,700			5.500	5.906	JJ	507,528	852,500	09/11/2024	07/30/2035
07274N-BC-6	Bayer US Finance II LLC Senior Unsecured				2.B FE	10,645,620	92.8960	9,289,586	10,000,000	10,503,232		(25,469)			5.875	5.341	AO	124,028	587,500	06/25/2018	04/15/2038
07274N-BD-4	Bayer US Finance II LLC Senior Unsecured			1	2.B FE	282,887	66.3670	199,100	300,000	282,887					3.600	4.098	JJ	4,980	10,800	06/25/2018	07/15/2042
07274N-BH-5	Bayer US Finance II LLC Senior Unsecured			2	2.B FE	2,923,609	71.3490	2,104,796	2,950,000	2,923,609					4.700	4.876	JJ	63,933	138,650	06/25/2018	07/15/2064
072863-AH-6	Baylor Scott & White Holdings BDS SER 2021	C		2	1.D FE	15,023,813	83.9330	12,589,881	15,000,000	15,014,180		(2,501)			1.777	1.758	MN	34,059	266,550	01/21/2021	11/15/2030
072863-AJ-2	Baylor Scott & White Holdings BDS SER 2021	C		2	1.D FE	6,000,000	63.6110	3,816,652	6,000,000	6,000,000					2.839	2.839	MN	21,766	170,340	01/14/2021	11/15/2050
073096-B*-9	Bayport Polymers LLC SR NTS			2	1.E PL	20,000,000	96.4420	19,288,328	20,000,000	20,000,000					5.150	5.150	FA	389,111	1,030,000	01/20/2023	02/15/2035
07316#-AA-8	BAYSTATE MEDICAL CENTER INC SR SECD NTS SER Q				1.F	24,000,000	74.7780	17,946,806	24,000,000	24,000,000					3.400	3.400	JJ	408,000	816,000	09/11/2019	07/01/2049
075887-BW-8	Becton Dickinson & Co Senior Unsecured	C		2	2.B FE	1,944,093	97.6880	1,953,763	2,000,000	1,965,784		13,052			3.700	4.451	JD	5,139	74,000	04/26/2023	06/06/2027
075887-BX-6	Becton Dickinson & Co Senior Unsecured	C		2	2.B FE	10,617,875	85.8380	7,832,733	9,125,000	10,459,740		(40,915)			4.669	3.672	JD	29,587	426,046	04/16/2021	06/06/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
075887-CJ-6	Becton Dickinson & Co Senior Unsecured	C		2	2.B FE	6,759,914	89.6420	5,826,754	6,500,000	6,609,867		(31,109)			2.823	2.436	MN	20,898	169,380	07/24/2024	05/20/2030
084423-AU-6	W R Berkley Corp Senior Unsecured	C		2	2.A FE	10,876,470	75.2760	8,280,347	11,000,000	10,815,535		(2,409)			4.000	4.047	MN	56,222	440,000	12/12/2023	05/12/2050
084423-AW-2	W R Berkley Corp Senior Unsecured			2	2.A FE	18,818,295	59.0180	11,508,498	19,500,000	18,835,931		6,792			3.150	3.298	MS	155,269	614,250	09/01/2022	09/30/2061
084659-AM-3	Berkshire Hathaway Energy Co Senior Unsecured			2	1.G FE	2,775,570	95.2490	2,857,466	3,000,000	2,856,537		39,350			3.250	4.841	AO	20,583	97,500	11/18/2022	04/15/2028
084659-AP-6	Berkshire Hathaway Energy Co Senior Unsecured			2	1.G FE	4,089,384	74.4320	2,940,057	3,950,000	4,072,193		(3,553)			3.800	3.597	JJ	69,213	150,100	08/22/2019	07/15/2048
084659-BC-4	Berkshire Hathaway Energy Co Senior Unsecured			2	1.G FE	2,996,354	61.3920	1,841,773	3,000,000	2,996,745		82			2.850	2.856	MN	10,925	85,500	03/03/2021	05/15/2051
084659-BD-2	Berkshire Hathaway Energy Co Senior Unsecured			2	1.G FE	1,707,927	81.3060	1,394,401	1,715,000	1,710,444		671			1.650	1.694	MN	3,616	28,298	03/03/2021	05/15/2031
084664-BL-4	Berkshire Hathaway Finance Cor Senior Unsecured				1.C FE	1,240,675	105.6420	929,645	880,000	1,166,269		(14,819)			5.750	3.039	JJ	23,332	50,600	08/22/2019	01/15/2040
084664-BV-2	Berkshire Hathaway Finance Cor Senior Unsecured				1.C FE	3,286,530	86.4740	2,594,209	3,000,000	3,224,284		(8,370)			4.300	3.734	MN	16,483	129,000	06/17/2016	05/15/2043
084664-CQ-2	Berkshire Hathaway Finance Cor Senior Unsecured			2	1.C FE	8,376,014	82.6030	6,897,320	8,350,000	8,371,873		(1,015)			4.200	4.177	FA	132,487	350,700	08/22/2019	08/15/2048
084664-CR-0	Berkshire Hathaway Finance Cor Senior Unsecured	C		2	1.C FE	20,286,056	83.7430	17,167,215	20,500,000	20,310,052		4,435			4.250	4.312	JJ	401,743	871,250	01/18/2019	01/15/2049
084664-CV-1	Berkshire Hathaway Finance Cor Senior Unsecured			2	1.C FE	18,984,800	62.8750	11,946,165	19,000,000	18,986,238		357			2.850	2.854	AO	114,317	541,500	10/05/2020	10/15/2050
084664-CW-9	Berkshire Hathaway Finance Cor Senior Unsecured			2	1.C FE	4,955,354	83.6160	4,180,786	5,000,000	4,971,878		4,569			1.450	1.551	AO	15,306	72,500	05/27/2021	10/15/2030
084664-DB-4	Berkshire Hathaway Finance Cor Senior Unsecured			2	1.C FE	1,773,926	75.7860	1,667,299	2,200,000	1,779,235		5,309			3.850	5.167	MS	24,939	42,350	03/27/2024	03/15/2052
084670-BK-3	Berkshire Hathaway Inc Senior Unsecured	RA			1.C FE	16,364,441	92.3600	14,084,886	15,250,000	16,142,243		(33,317)			4.500	4.039	FA	266,875	686,250	01/30/2019	02/11/2043
084670-CG-1	Berkshire Hathaway Inc Senior Unsecured				1.C FE	9,365,488	68.9400	4,381,873	6,356,067	6,356,067				(737,138)	1.108	1.108	MS	21,128	76,566	04/20/2021	09/13/2049
08516*-AA-8	BERLIN STATION LLC SR SECD NTS SER A				6. Z	0.0000			21,600,000		1,404,000		16,200,000		7.000	0.000	JAJO			10/01/2019	09/30/2031
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS				2.B PL	20,017,256	88.5890	17,733,113	20,017,256	20,017,256					3.280	3.294	MJSD	1,824	667,509	01/30/2020	06/30/2037
092113-AL-3	Black Hills Corp Senior Unsecured			2	2.A FE	978,198	98.8390	988,393	1,000,000	984,859		6,662			3.950	5.470	JJ	18,214	19,750	07/10/2024	01/15/2026
092113-AQ-2	Black Hills Corp Senior Unsecured			2	2.A FE	5,949,528	92.1360	5,528,137	6,000,000	5,967,054		3,206			4.350	4.430	MN	43,500	261,000	01/17/2019	05/01/2033
09256B-AG-2	Blackstone Holdings Finance Co Senior Unsecured				1.E FE	11,192,505	90.9620	10,278,679	11,300,000	11,198,560		1,591			5.000	5.073	JD	25,111	457,500	09/06/2024	06/15/2044
09256B-AM-9	Blackstone Holdings Finance Co SENIOR			2	1.E FE	494,860	69.6420	348,211	500,000	495,423		114			3.500	3.556	MS	5,396	17,500	09/03/2019	09/10/2049
09261B-AA-8	Blackstone Holdings Finance Co Senior Unsecured	RA		2	1.E FE	43,529,516	80.3460	35,030,930	43,600,000	43,556,597		6,551			1.600	1.617	MS	176,338	697,600	12/14/2020	03/30/2031
09261B-AB-6	Blackstone Holdings Finance Co Senior Unsecured	C		2	1.E FE	20,588,700	59.6340	12,349,673	20,709,000	20,599,673		2,854			2.800	2.829	MS	146,574	579,852	03/02/2021	09/30/2050
09261B-AC-4	Blackstone Holdings Finance Co Senior Unsecured			2	1.E FE	30,546,702	89.2110	28,815,273	32,300,000	30,751,047		165,813			1.625	3.013	FA	212,866	281,125	08/09/2024	08/05/2028
09261B-AD-2	Blackstone Holdings Finance Co Senior Unsecured			2	1.E FE	10,125,890	80.6290	9,272,334	11,500,000	10,196,871		63,415			2.000	3.792	JJ	96,472	80,000	08/06/2024	01/30/2032
09261B-AH-3	Blackstone Holdings Finance Co Senior Unsecured			2	1.E FE	12,683,845	65.2940	12,079,397	18,500,000	12,750,914		64,514			3.200	5.392	JJ	248,311	320,000	09/13/2024	01/30/2052
09261B-AJ-9	Blackstone Holdings Finance Co Senior Unsecured			2	1.E FE	32,847,964	102.8840	32,819,862	31,900,000	32,627,176		(136,229)			5.900	4.998	MN	303,227	1,531,050	09/23/2024	11/03/2027
09261B-AK-6	Blackstone Holdings Finance Co Senior Unsecured			2	1.E FE	36,461,900	105.2140	36,824,750	35,000,000	36,391,993		(69,907)			6.200	5.574	AO	415,917	1,085,000	08/06/2024	04/22/2033
09261H-AK-3	Blackstone Private Credit Fund Senior Unsecured			2	2.C FE	3,391,073	95.7030	3,253,885	3,400,000	3,395,586		1,899			3.250	3.312	MS	32,536	110,500	08/10/2022	03/15/2027
09261H-AP-2	Blackstone Private Credit Fund Senior Unsecured				2.C FE	8,078,594	99.8920	8,070,242	8,079,000	8,078,995		134			2.700	2.702	JJ	100,584	218,133	08/10/2022	01/15/2025
09261H-AR-8	Blackstone Private Credit Fund Senior Unsecured			2	2.C FE	11,629,640	94.4190	12,274,500	13,000,000	11,989,778		208,962			4.000	6.174	JJ	239,778	520,000	03/30/2023	01/15/2029
09261H-B*-7	Blackstone Private Credit Fund SR NTS SER D			2	2.C FE	99,104,549	102.6720	100,618,168	98,000,000	98,904,822		(302,696)			7.490	7.017	AO	1,631,156	7,340,200	01/31/2024	10/11/2027
09261H-BG-1	Blackstone Private Credit Fund Senior Unsecured	C		2	2.C FE	182,789,648	102.3900	189,421,778	185,000,000	182,843,655		54,007			6.250	6.483	JJ	5,010,417		11/12/2024	01/25/2031
09261H-BN-6	Blackstone Private Credit Fund Senior Unsecured				2.C FE	4,947,392	100.7800	5,039,004	5,000,000	4,949,600		2,208			5.950	6.207	JJ	175,194		11/07/2024	07/16/2029
09261H-BQ-9	Blackstone Private Credit Fund Senior Unsecured			2	2.B FE	98,898,000	97.2890	97,288,610	100,000,000	98,943,860		45,860			5.250	5.484	AO	1,385,417		09/24/2024	04/01/2030
09261H-BV-8	Blackstone Private Credit Fund Senior Unsecured			2	2.B FE	49,761,500	97.7910	48,895,375	50,000,000	49,762,741		1,241			6.000	6.064	MN	325,000		12/06/2024	11/22/2034
09261X-AD-4	Blackstone Secured Lending Fun Senior Unsecured	C		2	2.B FE	36,610,859	93.4780	34,586,901	37,000,000	36,816,423		83,396			2.125	2.366	FA	297,028	786,250	06/30/2022	02/15/2027
09261X-AG-7	Blackstone Secured Lending Fun Senior Unsecured	C		2	2.B FE	6,349,986	90.8220	5,812,630	6,400,000	6,369,021		7,704			2.850	2.988	MS	46,107	182,400	06/30/2022	09/30/2028
09261X-AH-5	Blackstone Secured Lending Fun Senior Unsecured	C			2.B FE	14,891,850	101.6190	15,242,822	15,000,000	14,909,182		17,332			5.875	6.108	MN	112,604	428,385	05/13/2024	11/15/2027
09290D-AC-5	BlackRock Funding Inc Senior Unsecured			2	1.D FE	5,396,128	94.6190	5,168,073	5,462,000	5,396,863		735			5.250	5.331	MS	85,230	143,378	03/05/2024	03/14/2054
09522*-AA-8	BLUE AND GOLD TENANT LLC SR SECD NTS				1.G PL	29,000,000	76.7880	22,268,555	29,000,000	29,000,000					3.650	3.649	MS	267,565	1,058,500	01/01/2020	03/31/2045
09581C-AA-9	Blue Owl Credit Income Corp Senior Unsecured			2	2.C FE	207,438,757	102.1340	214,277,174	209,800,000	207,646,324		207,567			6.600	6.859	MS	4,077,113	4,384,820	06/14/2024	09/15/2029
09581C-AC-5	Blue Owl Credit Income Corp Senior Unsecured			2	2.C FE	143,509,400	98.4700	142,781,979	145,000,000	143,579,201		69,801			5.800	6.022	MS	2,523,000		09/10/2024	03/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09581J-AR-7	Blue Owl Finance LLC Senior Unsecured			2	2.B FE	12,366,020	88.1080	12,995,905	14,750,000	12,418,412		52,392			3.125	6.132	JD	26,888	230,469	10/28/2024	06/10/2031
09581J-AS-5	Blue Owl Finance LLC BLUE OWL FINANCE LLC 4.375% 15			2	2.B FE	2,476,161	92.8950	2,322,374	2,500,000	2,476,731		570			4.375	4.529	FA	41,319		10/28/2024	02/15/2032
09581J-AT-3	Blue Owl Finance LLC BLUE OWL FINANCE LLC 6.25% 18	C		2	2.B FE	61,892,995	102.5420	62,755,398	61,200,000	61,883,449		(9,545)			6.250	6.082	AO	775,625		10/28/2024	04/18/2034
097023-AX-3	Boeing Co/The Senior Unsecured				2.C FE	1,115,728	105.0640	777,477	740,000	1,035,596		(16,050)			6.875	3.324	MS	14,980	50,875	08/22/2019	03/15/2039
097023-BV-6	Boeing Co/The Senior Unsecured			2	2.C FE	2,861,760	67.6170	2,028,518	3,000,000	2,884,196		3,235			3.650	3.912	MS	36,500	109,500	02/14/2017	03/01/2047
097023-BX-2	Boeing Co/The Senior Unsecured			2	2.C FE	2,934,540	93.9400	2,818,204	3,000,000	2,976,816		6,808			3.250	3.510	MS	32,500	97,500	02/21/2018	03/01/2028
097023-BY-0	Boeing Co/The Senior Unsecured			2	2.C FE	2,858,190	75.9330	2,277,992	3,000,000	2,895,075		6,001			3.550	3.892	MS	35,500	106,500	02/21/2018	03/01/2038
097023-BZ-7	Boeing Co/The Senior Unsecured			2	2.C FE	6,024,380	66.7600	4,339,423	6,500,000	6,087,057		10,596			3.625	4.050	MS	78,542	235,625	03/14/2019	03/01/2048
097023-CA-1	Boeing Co/The Senior Unsecured			2	2.C FE	4,438,116	93.5240	4,255,332	4,550,000	4,502,169		11,401			3.450	3.747	MN	26,163	156,975	10/29/2018	11/01/2028
097023-CB-9	Boeing Co/The Senior Unsecured	C		2	2.C FE	4,666,650	68.6460	3,432,321	5,000,000	4,705,696		7,034			3.850	4.245	MN	32,083	192,500	10/29/2018	11/01/2048
097023-CF-0	Boeing Co/The Senior Unsecured			2	2.C FE	1,911,540	64.8220	1,296,433	2,000,000	1,917,482		1,105			3.825	4.049	MS	25,500	76,500	02/13/2019	03/01/2059
097023-CJ-2	Boeing Co/The Senior Unsecured	C		2	2.C FE	17,451,249	83.7660	14,659,134	17,500,000	17,465,988		3,013			3.600	3.625	MN	105,000	630,000	03/29/2021	05/01/2034
097023-CM-5	Boeing Co/The Senior Unsecured	RA		2	2.C FE	8,290,303	95.3350	8,580,125	9,000,000	8,419,171		128,868			2.700	6.045	FA	101,250	121,500	07/02/2024	02/01/2027
097023-CW-3	Boeing Co/The Senior Unsecured	C		2	2.C FE	4,886,072	93.2290	3,361,838	3,606,000	4,787,596		(28,434)			5.805	3.762	MN	34,888	209,328	08/17/2021	05/01/2050
097023-DC-6	Boeing Co/The Senior Unsecured			2	2.C FE	1,998,720	90.6880	1,813,757	2,000,000	1,999,133		125			3.625	3.633	FA	30,208	72,500	10/29/2020	02/01/2031
09778P-AB-1	Bon Secours Mercy Health Inc BDS SER 20-2			2	1.E FE	7,151,150	83.3880	6,045,626	7,250,000	7,184,185		9,409			2.095	2.247	JD	12,657	151,888	05/18/2021	06/01/2031
09951L-AA-1	Booz Allen Hamilton Inc Senior Unsecured			2	2.C FE	6,180,032	94.8660	6,071,424	6,400,000	6,194,981		14,949			3.875	4.839	MS	82,667		09/13/2024	09/01/2028
09951L-AC-7	Booz Allen Hamilton Inc Senior Unsecured			2	2.C FE	8,223,280	102.2660	8,181,240	8,000,000	8,204,385		(18,283)			5.950	5.564	FA	194,367	476,000	12/12/2023	08/04/2033
100743-AJ-2	Boston Gas Co Senior Unsecured				2.A FE	8,000,000	82.1000	6,567,978	8,000,000	8,000,000					4.487	4.487	FA	135,607	358,960	02/14/2012	02/15/2042
10112R-BA-1	Boston Properties LP Senior Unsecured			2	2.B FE	3,985,640	97.3220	3,892,894	4,000,000	3,993,610		1,459			4.500	4.545	JD	15,000	180,000	11/13/2018	12/01/2028
10112R-BF-0	Boston Properties LP Senior Unsecured			2	2.B FE	2,998,770	77.1170	2,313,502	3,000,000	2,999,071		94			2.450	2.454	AO	18,375	73,500	09/15/2021	10/01/2033
101137-AT-4	Boston Scientific Corp Senior Unsecured			2	2.A FE	1,705,396	91.5320	1,569,767	1,715,000	1,707,381		375			4.550	4.593	MS	26,011	78,033	02/21/2019	03/01/2039
101137-AZ-0	Boston Scientific Corp Senior Unsecured	C		2	2.A FE	11,481,184	98.7940	11,855,220	12,000,000	11,844,578		361,038			1.900	5.088	JD	19,000	228,000	12/28/2023	06/01/2025
10240*-AA-7	BOWIE ACQUISITIONS LLC SR SECD NTS				2.C PL	22,219,981	89.3100	19,844,658	22,219,981	22,219,981					3.920	3.920	JD	2,420	871,023	11/22/2019	09/30/2038
10373Q-AE-0	BP Capital Markets America Inc Senior Unsecured	C		2	1.E FE	3,761,398	97.8850	3,719,613	3,800,000	3,764,768		3,426			4.234	4.499	MN	24,581	91,031	08/09/2024	11/06/2028
10373Q-AT-7	BP Capital Markets America Inc Senior Unsecured	C		2	1.E FE	4,588,675	98.2240	4,518,281	4,600,000	4,594,796		2,908			3.119	3.206	MN	22,717	141,915	08/14/2024	05/04/2026
10373Q-BE-9	BP Capital Markets America Inc Senior Unsecured			2	1.E FE	1,528,768	98.8280	1,581,256	1,600,000	1,565,385		29,502			3.410	5.445	FA	21,218	54,560	09/28/2023	02/11/2026
10373Q-BG-4	BP Capital Markets America Inc Senior Unsecured			2	1.E FE	980,429	63.6700	636,695	1,000,000	981,954		468			3.000	3.104	FA	10,583	30,000	08/18/2021	02/24/2050
10373Q-BK-5	BP Capital Markets America Inc Senior Unsecured	C		2	1.E FE	7,627,680	97.7470	7,819,720	8,000,000	7,787,661		86,841			3.543	4.795	AO	66,923	283,440	02/14/2023	04/06/2027
10373Q-BL-3	BP Capital Markets America Inc Senior Unsecured	RA		2	1.E FE	3,483,690	94.1460	2,824,373	3,000,000	3,266,825		(50,471)			3.633	1.771	AO	25,734	108,990	07/23/2020	04/06/2030
10373Q-BM-1	BP Capital Markets America Inc Senior Unsecured	C		2	1.E FE	14,487,417	84.5190	12,213,061	14,450,000	14,472,150		(3,907)			1.749	1.719	FA	98,986	252,731	12/14/2020	08/10/2030
10373Q-BQ-2	BP Capital Markets America Inc Senior Unsecured			2	1.E FE	7,218,815	63.2390	6,545,193	10,350,000	7,246,017		27,203			3.379	5.237	FA	138,919	349,727	01/18/2024	02/08/2061
10373Q-BR-0	BP Capital Markets America Inc Senior Unsecured	C		2	1.E FE	9,007,965	72.1030	7,224,719	10,020,000	9,009,919		1,954			3.060	3.835	JD	11,924	245,106	12/12/2024	06/17/2041
10373Q-BS-8	BP Capital Markets America Inc Senior Unsecured			2	1.E FE	2,000,000	62.4970	1,249,943	2,000,000	2,000,000					3.001	3.001	MS	17,339	60,020	09/14/2021	03/17/2052
10373Q-BW-9	BP Capital Markets America Inc Senior Unsecured	C		2	1.E FE	14,996,700	97.3600	14,603,948	15,000,000	15,000,055		3,355			4.989	4.989	AO	168,379	561,263	01/04/2024	04/10/2034
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS				2.A PL	15,880,589	84.2800	13,384,114	15,880,589	15,880,589					3.770	3.770	MS	151,338	598,698	10/13/2016	09/30/2041
10922N-AF-0	Brighthouse Financial Inc Senior Unsecured			2	2.B FE	1,178,645	78.2350	1,211,858	1,549,000	1,211,586		6,451			4.700	6.568	JD	1,820	72,803	01/23/2019	06/22/2047
109696-AA-2	Brink's Co/The Senior Unsecured			2	3.B FE	18,166,406	97.0400	18,437,653	19,000,000	18,277,201		130,521			4.625	6.105	AO	185,514	462,500	08/07/2024	10/15/2027
110122-CQ-9	Bristol-Myers Squibb Co Senior Unsecured	C		2	1.F FE	5,267,483	86.3530	4,317,661	5,000,000	5,163,232		(21,413)			4.125	3.726	JD	9,167	149,531	08/09/2024	06/15/2039
110122-DH-8	Bristol-Myers Squibb Co Senior Unsecured	RA		2	1.F FE	9,374,179	88.1450	7,712,709	8,750,000	9,296,519		(18,795)			4.625	4.145	MN	51,710	404,688	07/16/2020	05/15/2044
110122-DK-1	Bristol-Myers Squibb Co Senior Unsecured	C		2	1.F FE	5,450,079	82.8650	4,557,574	5,500,000	5,454,820		1,080			4.350	4.407	MN	30,571	239,250	07/16/2020	11/15/2047
110122-DL-9	Bristol-Myers Squibb Co Senior Unsecured	C		2	1.F FE	7,333,978	84.9400	6,265,187	7,376,000	7,338,011		908			4.550	4.586	FA	122,124	335,608	07/16/2020	02/20/2048
110122-EB-0	Bristol-Myers Squibb Co Senior Unsecured			2	1.F FE	1,994,340	106.2030	2,124,057	2,000,000	1,994,427		76			6.250	6.271	MN	15,972	125,694	10/30/2023	11/15/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
110122-EC-8	Bristol-Myers Squibb Co Senior Unsecured			2	1.F FE	12,398,140	107.3140	13,306,927	12,400,000	12,398,220		61			6.400	6.401	MN	101,404	798,009	10/30/2023	11/15/2063
110122-EE-4	Bristol-Myers Squibb Co Senior Unsecured	C		2	1.F FE	19,978,400	100.8860	20,177,284	20,000,000	19,984,269		5,869			4.900	4.939	FA	351,167	490,000	02/14/2024	02/22/2027
110122-EH-7	Bristol-Myers Squibb Co Senior Unsecured	C		2	1.F FE	7,998,160	99.7670	7,981,396	8,000,000	7,998,284		124			5.200	5.203	FA	149,067	208,000	02/14/2024	02/22/2034
110122-EK-0	Bristol-Myers Squibb Co Senior Unsecured	C		2	1.F FE	11,953,080	97.5800	11,709,581	12,000,000	11,953,620		540			5.550	5.577	FA	238,650	333,000	02/14/2024	02/22/2054
110122-EL-8	Bristol-Myers Squibb Co Senior Unsecured			2	1.F FE	39,802,400	96.3080	38,523,360	40,000,000	39,803,560		1,160			5.650	5.681	FA	809,833	1,130,000	02/14/2024	02/22/2064
11042W-AA-4	British Airways 2020-1 Class B Secured				2.A FE	1,857,371	104.2500	1,901,451	1,823,934	1,855,035		(1,954)			8.375	7.532	FMAN	19,519	96,835	11/27/2024	11/15/2028
11044M-AA-4	British Airways 2020-1 Class A Senior Secured			1	1.G FE	6,136,205	95.1120	5,761,531	6,057,636	6,161,437		43,245			4.250	3.891	FMAN	32,896	242,402	09/30/2022	11/15/2032
11133T-AE-3	Broadridge Financial Solutions Senior Unsecured	C		2	2.B FE	23,590,800	85.6000	21,400,100	25,000,000	23,942,732		141,250			2.600	3.325	MN	108,333	649,753	06/09/2022	05/01/2031
11134L-AH-2	Broadcom Corp / Broadcom Cayma Senior Unsecured			2	2.B FE	10,033,927	98.5100	10,411,556	10,569,000	10,288,076		127,302			3.875	5.267	JJ	188,847	409,549	12/28/2022	01/15/2027
11135F-BF-7	Broadcom Inc Senior Unsecured	C		2	2.B FE	11,972,640	82.8090	9,937,063	12,000,000	11,980,782		2,097			2.600	2.622	FA	117,867	312,000	01/04/2021	02/15/2033
11135F-BJ-9	Broadcom Inc Senior Unsecured	C		2	2.B FE	7,034,302	78.2180	5,600,444	7,160,000	7,051,585		4,750			3.500	3.623	FA	94,671	250,600	06/16/2021	02/15/2041
11135F-BL-4	Broadcom Inc Senior Unsecured			2	2.B FE	3,357,320	86.8720	3,474,886	4,000,000	3,407,479		47,924			3.469	5.530	AO	29,294	138,760	12/12/2023	04/15/2034
11135F-BP-5	Broadcom Inc Senior Unsecured	M		2	2.B FE	10,376,246	81.7430	9,216,523	11,275,000	10,410,410		29,934			3.137	3.966	MN	45,195	286,643	07/02/2024	11/15/2035
11135F-BQ-3	Broadcom Inc Senior Unsecured	RA		2	2.B FE	4,976,215	80.6810	4,034,068	5,000,000	4,980,308		1,342			3.187	3.227	MN	20,361	159,350	09/30/2021	11/15/2036
11135F-BT-7	Broadcom Inc Senior Unsecured			2	2.B FE	2,038,056	93.8160	2,251,588	2,400,000	2,077,351		33,727			4.150	6.495	AO	21,027	99,600	10/26/2023	04/15/2032
11135F-CD-1	Broadcom Inc Senior Unsecured			2	2.B FE	9,979,300	96.5420	9,654,246	10,000,000	9,979,756		456			4.800	4.826	AO	118,667		09/26/2024	10/15/2034
11283#-AF-8	Brookfield Power New York Fina SR SECD NTS SER 6				2.B PL	13,000,000	91.4130	11,883,694	13,000,000	13,000,000					4.290	4.290	JD	23,238	557,700	12/19/2017	12/16/2030
11283*-AA-3	Brookfield White Pine Hydro LL SR SECD NTS				2.B PL	14,000,000	89.3230	12,505,153	14,000,000	14,000,000					4.398	4.421	MJSD	1,710	615,720	07/10/2017	07/10/2032
114259-AP-9	Brooklyn Union Gas Co/The Senior Unsecured			2	2.A FE	704,249	81.0230	688,697	850,000	705,587		1,338			4.504	5.922	MS	11,804	19,142	08/14/2024	03/10/2046
114259-AQ-7	Brooklyn Union Gas Co/The Senior Unsecured	C		2	2.A FE	9,000,000	76.6300	6,896,676	9,000,000	9,000,000					4.273	4.273	MS	113,235	384,570	03/09/2018	03/15/2048
114259-AT-1	Brooklyn Union Gas Co/The SENIOR	C		2	2.A FE	3,075,459	94.6300	2,838,912	3,000,000	3,034,052		(8,065)			3.865	3.550	MS	37,684	115,950	07/08/2019	03/04/2029
114259-AU-8	Brooklyn Union Gas Co/The SENIOR	C		2	2.A FE	9,000,000	78.3150	7,048,355	9,000,000	9,000,000					4.487	4.487	MS	131,245	403,830	02/27/2019	03/04/2049
114259-AV-6	Brooklyn Union Gas Co/The Senior Unsecured			2	2.A FE	10,000,000	98.8290	9,882,857	10,000,000	10,000,000					4.632	4.632	FA	187,853	463,200	08/02/2022	08/05/2027
114259-AW-4	Brooklyn Union Gas Co/The Senior Unsecured	C		2	2.A FE	15,000,000	94.9890	14,248,341	15,000,000	15,000,000					4.866	4.866	FA	296,015	729,900	08/02/2022	08/05/2032
12189L-AE-1	Burlington Northern Santa Fe L Senior Unsecured	C		2	1.F FE	1,799,016	98.0240	1,333,122	1,360,000	1,719,534		(17,194)			5.400	3.248	JD	6,120	73,440	10/22/2020	06/01/2041
12189L-AG-6	Burlington Northern Santa Fe L Senior Unsecured	C		2	1.F FE	4,226,859	93.3080	3,639,031	3,900,000	4,131,785		(9,608)			4.950	4.432	MS	56,843	193,050	05/08/2012	09/15/2041
12189L-AK-7	Burlington Northern Santa Fe L Senior Unsecured	C		2	1.F FE	14,484,104	86.5280	12,533,591	14,485,000	14,498,711		(1,506)			4.375	4.361	MS	211,240	633,719	07/19/2019	09/01/2042
12189L-AU-5	Burlington Northern Santa Fe L Senior Unsecured			2	1.F FE	605,423	87.1060	435,531	500,000	588,997		(3,288)			4.550	3.290	MS	7,583	22,750	08/22/2019	09/01/2044
12189L-AZ-4	Burlington Northern Santa Fe L Senior Unsecured	C		2	1.F FE	9,282,851	78.3270	8,044,192	10,270,000	9,316,858		20,892			3.900	4.533	FA	166,888	400,530	10/19/2023	08/01/2046
12189L-BB-6	Burlington Northern Santa Fe L Senior Unsecured			2	1.F FE	528,109	81.0460	364,706	450,000	517,588		(2,104)			4.125	3.170	JD	825	18,563	08/22/2019	06/15/2047
12189L-BJ-9	Burlington Northern Santa Fe L Senior Unsecured	C		2	1.F FE	2,983,410	83.7810	2,513,436	3,000,000	2,984,281		276			4.450	4.483	JJ	61,558	133,500	05/31/2022	01/15/2053
12189L-BK-6	Burlington Northern Santa Fe L Senior Unsecured			2	1.F FE	4,997,300	94.0930	4,704,671	5,000,000	4,997,300					5.200	5.204	AO	54,889	260,000	06/05/2023	04/15/2054
12189T-AG-9	Burlington Northern Santa Fe L Senior Unsecured	C			1.F FE	6,566,303	105.5760	6,334,555	6,000,000	6,309,149		(80,215)			6.875	4.954	JD	34,375	378,125	06/18/2024	12/01/2027
12189T-AN-4	Burlington Northern Santa Fe L Senior Unsecured				1.F FE	533,776	107.2250	536,123	500,000	530,109		(3,668)			6.750	5.139	MS	9,938	16,875	05/30/2024	03/15/2029
12189T-AR-5	Burlington Northern Santa Fe L Senior Unsecured				1.F FE	5,554,600	115.4540	5,772,679	5,000,000	5,208,000		(29,251)			7.950	7.041	FA	150,167	397,500	03/13/2002	08/15/2030
12189T-AZ-7	Burlington Northern Santa Fe L Senior Unsecured	C			1.F FE	23,531,266	107.1310	18,806,870	17,555,000	22,237,718		(309,789)			6.150	3.431	MN	179,939	1,079,633	09/29/2021	05/01/2037
1248EP-BX-0	CCO Holdings LLC / CCO Holding Senior Unsecured			2	3.C FE	3,941,400	96.4950	3,618,552	3,750,000	3,768,355		(31,258)			5.000	3.819	FA	78,125	188,472	01/16/2020	02/01/2028
1248EP-CN-1	CCO Holdings LLC / CCO Holding Senior Unsecured			2	3.C FE	8,258,135	86.1250	6,890,000	8,000,000	8,140,542		(33,992)			4.500	3.993	MN	60,000	360,000	05/17/2021	05/01/2032
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS				2.C PL	9,287,086	100.3080	9,315,698	9,287,086	9,287,086					6.340	6.389	MJSD	1,636	588,801	03/31/2011	12/31/2031
125238-AA-9	CC TUGS LLC SR SECD NTS				3.B PL	10,783,937	97.6410	10,529,499	10,783,937	10,783,937					6.400	6.449	MJSD	1,917	690,172	06/04/2018	09/30/2030
12542R-G8-3	CHS Inc SR NTS SER O				2.B	17,000,000	99.1810	16,860,738	17,000,000	17,000,000					4.820	4.820	JD	50,074	819,400	09/04/2015	06/09/2026
12542R-L#-5	CHS Inc SR NTS SER AA				2.B	19,060,814	84.4070	18,400,733	21,800,000	19,311,750		242,328			3.580	5.348	MN	127,905	780,440	12/18/2023	11/02/2032
12542R-L@-7	CHS Inc SR NTS SER Z				2.B	20,943,388	88.0290	20,686,721	23,500,000	21,266,557		312,090			3.480	5.374	MN	134,028	817,800	12/18/2023	11/02/2030
12542R-M*-8	CHS Inc SR NTS SER BB				2.B	19,215,168	80.2720	18,221,774	22,700,000	19,429,609		207,075			3.730	5.468	MN	138,766	846,710	12/18/2023	11/02/2035
125523-AJ-9	Cigna Group/The Senior Unsecured	C		1	2.A FE	7,305,869	90.9830	6,823,706	7,500,000	7,308,156		3,938			4.800	5.057	FA	136,000	288,000	07/24/2024	08/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
125523-AK-6	Cigna Group/The Senior Unsecured			1	2.A FE	10,761,115	85.2210	8,351,680	9,800,000	10,659,420		(29,397)			4.900	4.250	JD	21,342	406,700	08/14/2024	12/15/2048
125523-BH-2	Cigna Group/The Senior Unsecured	RA		1	2.A FE	8,378,684	92.1890	7,196,293	7,806,000	8,297,045		(19,763)			5.375	4.811	FA	158,505	419,573	07/13/2020	02/15/2042
12596@-AA-1	CGA CAP CREDIT LSB PT TR 17-CT P/T CERTS				1.D YE	31,000,000	72.6700	22,527,830	31,000,000	31,000,000					4.228	4.228	MON	76,456	1,310,680	11/14/2017	12/10/2041
12610#-AA-1	CBRE US Core Partners REIT Ope SR NTS SER A				2.B	2,000,000	90.7280	1,814,568	2,000,000	2,000,000					3.380	3.380	AO	11,454	67,600	08/07/2019	10/30/2029
12610#-AB-9	CBRE US Core Partners REIT Ope SR NTS SER B				2.B	13,000,000	87.1490	11,329,392	13,000,000	13,000,000					3.480	3.480	AO	76,657	452,400	08/07/2019	10/30/2031
12610#-AC-7	CBRE US Core Partners REIT Ope SR NTS SER C				2.B	20,012,541	85.9730	21,063,309	24,500,000	20,352,741		340,200			2.840	6.355	MN	110,168	347,900	05/30/2024	11/04/2030
12610#-AD-5	CBRE US Core Partners REIT Ope SR NTS SER D				2.B	3,898,507	82.0770	4,103,869	5,000,000	3,959,333		60,826			2.940	6.404	MS	42,875	73,500	05/30/2024	09/16/2032
12610@-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SECD NTS				2.C	29,516,754	86.7040	25,592,304	29,516,754	29,516,754					3.820	3.821	JD	3,132	1,127,540	09/27/2019	12/31/2038
126117-AU-4	CNA Financial Corp Senior Unsecured			2	2.A FE	6,200,768	96.7300	6,190,740	6,400,000	6,225,715		24,947			3.450	4.564	FA	83,413	110,400	08/06/2024	08/15/2027
126117-AW-0	CNA Financial Corp Senior Unsecured			2	2.B FE	433,995	85.8320	429,161	500,000	437,678		3,682			2.050	4.591	FA	3,872	5,125	08/14/2024	08/15/2030
126117-AX-8	CNA Financial Corp Senior Unsecured			2	2.A FE	11,953,920	100.9790	12,117,430	12,000,000	11,960,349		3,637			5.500	5.549	JD	29,333	660,000	12/12/2023	06/15/2033
126117-AY-6	CNA Financial Corp Senior Unsecured			2	2.A FE	2,468,225	98.2490	2,456,219	2,500,000	2,470,414		2,189			5.125	5.290	FA	48,403	66,198	02/06/2024	02/15/2034
12626P-AF-0	CRH America Inc Senior Unsecured				2.A FE	1,118,400	105.8140	1,058,139	1,000,000	1,057,201		(4,928)			6.400	5.568	AO	13,511	64,000	02/03/2005	10/15/2033
12626P-AN-3	CRH America Inc Senior Unsecured			2	2.A FE	2,963,310	90.8330	2,724,977	3,000,000	2,969,699		820			5.125	5.206	MN	18,365	153,750	05/12/2015	05/18/2045
126307-AQ-0	CSC Holdings LLC Senior Unsecured			2	5.A FE	1,429,000	89.7500	1,282,528	1,429,000	1,429,000					5.500	5.500	AO	16,592	78,595	09/09/2016	04/15/2027
126307-AS-6	CSC Holdings LLC Senior Unsecured			2	5.A FE	10,340,139	86.3380	9,497,125	11,000,000	10,281,401		34,026			5.375	7.536	FA	246,354	322,500	09/25/2024	02/01/2028
126307-AZ-0	CSC Holdings LLC Senior Unsecured			2	5.A FE	1,500,000	84.2330	1,263,497	1,500,000	1,500,000					6.500	6.500	FA	40,625	97,500	01/24/2019	02/01/2029
126307-BB-2	CSC Holdings LLC SENIOR			2	5.A FE	8,000,000	72.4200	5,793,600	8,000,000	8,000,000					4.125	4.125	JD	27,500	330,000	06/02/2020	12/01/2030
126408-GH-0	CSX Corp Senior Unsecured	C			1.G FE	4,195,875	105.3660	3,951,233	3,750,000	4,023,237		(16,556)			6.000	5.165	AO	56,250	225,000	08/18/2010	10/01/2036
126408-GK-3	CSX Corp Senior Unsecured				1.G FE	2,466,710	106.5310	2,583,373	2,425,000	2,451,957		(1,440)			6.150	6.021	MN	24,856	149,138	11/06/2009	05/01/2037
126408-GS-6	CSX Corp Senior Unsecured	C			1.G FE	2,408,640	107.0320	2,320,447	2,168,000	2,368,487		(5,936)			6.220	5.329	AO	22,850	96,099	06/27/2024	04/30/2040
126408-GU-1	CSX Corp Senior Unsecured			2	1.G FE	7,075,339	99.2850	6,830,802	6,880,000	7,050,553		(4,855)			5.500	5.261	AO	79,884	45,100	12/26/2024	04/15/2041
126408-GW-7	CSX Corp Senior Unsecured			2	1.G FE	12,355,002	90.5970	12,167,234	13,430,000	12,355,871		870			4.750	5.467	MN	54,932		12/30/2024	05/30/2042
126408-GY-3	CSX Corp Senior Unsecured	C		2	1.G FE	12,248,738	82.1700	11,733,825	14,280,000	12,256,095		7,357			4.100	5.280	MS	172,391		12/20/2024	03/15/2044
126408-HC-0	CSX Corp Senior Unsecured	C		2	1.G FE	2,395,291	77.3960	1,880,734	2,430,000	2,400,280		664			3.950	4.027	MN	15,998	95,985	06/21/2016	05/01/2050
126408-HF-3	CSX Corp Senior Unsecured	C		2	1.G FE	18,508,643	77.1070	14,650,321	19,000,000	18,528,134		5,418			3.800	3.964	MN	120,333	674,500	09/11/2024	11/01/2046
126408-HG-1	CSX Corp Senior Unsecured	C		2	1.G FE	7,460,219	75.8570	6,068,535	8,000,000	7,467,805		1,969			4.250	4.606	MN	56,667	276,250	09/11/2024	11/01/2066
126408-HK-2	CSX Corp Senior Unsecured	C		2	1.G FE	4,003,169	82.6130	3,717,591	4,500,000	4,007,129		3,960			4.300	5.112	MS	64,500	75,250	09/11/2024	03/01/2048
126408-HM-8	CSX Corp Senior Unsecured	C		2	1.G FE	4,991,640	97.9640	4,898,216	5,000,000	4,995,793		1,036			4.250	4.272	MS	62,569	212,500	01/16/2024	03/15/2029
126408-HN-6	CSX Corp Senior Unsecured	C		2	1.G FE	1,004,520	88.1510	881,515	1,000,000	1,004,082		(94)			4.750	4.721	MN	6,069	47,500	01/18/2019	11/15/2048
126408-HU-0	CSX Corp Senior Unsecured	C		2	1.G FE	2,998,140	93.6550	2,809,651	3,000,000	2,998,392		170			4.100	4.108	MN	15,717	123,000	07/21/2022	11/15/2032
126650-AQ-3	CVS Pass-Through Trust P/T CERTS				2.B FE	2,017,491	100.1890	2,027,614	2,023,792	2,021,333		2,155			5.789	6.085	MON	6,834	117,157	03/06/2023	01/10/2026
126650-AW-0	CVS Pass-Through Trust P/T CERTS				2.B	816,148	99.3810	759,931	764,663	772,810		(3,821)			5.298	4.235	MON	2,363	40,512	07/18/2013	01/11/2027
126650-BC-3	CVS Pass-Through Trust P/T CERTS				2.B	191,784	100.4030	179,187	178,467	181,545		(985)			5.880	4.767	MON	612	10,494	11/12/2013	01/10/2028
126650-BY-5	CVS Pass-Through Trust P/T CERTS				2.C FE	1,328,556	98.4990	1,124,109	1,141,243	1,234,243		(9,782)			5.926	4.084	MON	3,945	67,669	10/06/2014	01/10/2034
126650-CD-0	CVS Health Corp Senior Unsecured	C		2	2.B FE	961,005	87.3300	873,302	1,000,000	961,447		441			5.300	5.634	JD	3,828	26,500	09/11/2024	12/05/2043
126650-CL-2	CVS Health Corp Senior Unsecured	C		2	2.B FE	9,785,900	99.2920	9,929,159	10,000,000	9,924,067		132,351			3.875	5.288	JJ	173,299	387,500	12/18/2023	07/20/2025
126650-CM-0	CVS Health Corp Senior Unsecured	C		2	2.B FE	17,593,142	90.9070	15,574,266	17,132,000	17,408,974		(26,426)			4.875	4.659	JJ	373,513	766,204	07/24/2024	07/20/2035
126650-CN-8	CVS Health Corp Senior Unsecured			2	2.B FE	1,178,600	84.1150	841,153	1,000,000	1,144,410		(4,590)			5.125	4.065	JJ	22,920	51,250	04/27/2016	07/20/2045
126650-CY-4	CVS Health Corp Senior Unsecured	C		2	2.B FE	21,229,212	86.7230	18,389,612	21,205,000	21,176,326		(10,354)			4.780	4.773	MS	270,293	941,899	07/24/2024	03/25/2038
126650-CZ-1	CVS Health Corp Senior Unsecured			2	2.B FE	2,982,900	82.6230	2,478,683	3,000,000	2,984,960		333			5.050	5.087	MS	40,400	151,500	03/06/2018	03/25/2048
126650-DN-7	CVS Health Corp Senior Unsecured	M		2	2.B FE	10,977,182	81.5360	8,968,937	11,000,000	10,986,422		2,270			1.750	1.773	FA	69,514	192,500	12/18/2020	08/21/2030
126650-DP-2	CVS Health Corp Senior Unsecured			2	2.B FE	2,222,744	65.9050	1,489,449	2,260,000	2,228,906		1,557			2.700	2.809	FA	22,035	61,020	01/08/2021	08/21/2040
126650-DQ-0	CVS Health Corp Senior Unsecured			2	2.B FE	2,004,862	80.5610	1,611,222	2,000,000	2,003,099		(413)			1.875	1.848	FA	12,813	37,500	12/21/2020	02/28/2031
126650-DY-3	CVS Health Corp Senior Unsecured			2	2.B FE	1,495,395	95.8760	1,438,139	1,500,000	1,495,970		371			5.300	5.340	JD	6,625	79,500	05/30/2023	06/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12737#-AA-9	CSFV Core II LLC SR NTS SER 21A				1.F PL	6,000,000	84.8040	5,088,214	6,000,000	6,000,000					2.770	2.770	AO	41,550	166,200	03/04/2021	04/01/2031
12739@-AA-9	CED Nevada Virginia Financing SR SECD NTS				2.C	19,289,703	77.7240	14,992,730	19,289,703	19,289,703					3.770	3.770	JD	2,020	725,508	03/17/2021	12/31/2046
128125-*6-0	Calamos Strategic Total Return MRPS				1.D FE	24,000,000	23.8850	22,929,643	960,000	24,000,000					3.660	3.688	MON	73,200	878,400	02/17/2022	05/24/2027
130789-Y@-3	CALIFORNIA WATER SERVICE CO 1ST MTG SER WWW				1.D	8,000,000	79.0770	6,326,142	8,000,000	8,000,000					4.070	4.070	JD	18,089	325,600	04/26/2019	06/11/2049
131347-CM-6	Calpine Corp LN1			2	3.A FE	10,070,893	96.1380	9,613,750	10,000,000	10,019,678		(16,772)			4.500	4.318	FA	170,000	450,000	10/08/2021	02/15/2028
133434-AB-6	Cameron LNG LLC SR SECD NTS	RA		2	1.F FE	1,115,440	82.5920	825,924	1,000,000	1,085,737		(7,794)			3.302	2.311	JJ	15,226	33,020	01/20/2021	01/15/2035
133434-AD-2	Cameron LNG LLC SR SECD NTS	RA		2	1.F FE	7,000,000	80.8320	5,658,244	7,000,000	7,000,000					3.701	3.701	JJ	119,460	259,070	12/05/2019	01/15/2039
141781-AC-8	Cargill Inc Senior Unsecured				1.F FE	2,700,341	101.7670	2,320,288	2,280,000	2,306,659		(33,907)			7.375	5.756	AO	42,038	168,150	12/08/2006	10/01/2025
141781-BF-0	Cargill Inc Senior Unsecured				1.F FE	4,778,789	88.2550	4,376,551	4,959,000	4,808,911		4,007			4.760	4.995	MN	24,916	236,048	11/23/2015	11/23/2045
143106-2*-2	Carlyle Tactical Private Credi MRPS				1.F PL	19,000,000	24.0030	18,242,029	760,000	19,000,000					3.660	3.660	MJSD	46,360	695,400	02/18/2022	03/07/2027
143106-3*-1	Carlyle Tactical Private Credi MRPS				1.F PL	8,000,000	23.1350	7,403,330	320,000	8,000,000					3.900	3.900	MJSD	20,800	312,000	02/18/2022	03/07/2029
143106-A*-3	Carlyle Tactical Private Credi MRPS			2	1.F PL	10,000,000	25.1870	10,074,628	400,000	10,000,000					6.000	6.044	MJSD	50,000	600,000	08/19/2022	09/01/2027
14313*-AB-9	Carmax Auto Superstores Inc GTD SR NTS SER B				2.C	6,000,000	98.4750	5,908,478	6,000,000	6,000,000					4.170	4.170	AO	44,480	250,200	06/22/2016	04/27/2026
14313*-AC-7	Carmax Auto Superstores Inc GTD SR NTS SER C				2.C	5,000,000	95.8750	4,793,747	5,000,000	5,000,000					4.270	4.270	AO	37,956	213,500	06/22/2016	04/27/2028
144141-DB-1	Duke Energy Progress LLC Secured			2	1.F FE	4,230,559	82.2350	3,844,507	4,675,000	4,225,898		3,702			4.100	4.913	MN	24,492	103,525	09/06/2024	05/15/2042
144141-DD-7	Duke Energy Progress LLC Secured			2	1.F FE	3,791,482	81.3000	3,495,914	4,300,000	3,796,758		5,276			4.100	5.094	MS	51,911	88,150	09/06/2024	03/15/2043
14456#-AA-4	Carrix Inc GTD SR NTS SER A				1.G PL	11,000,000	97.5100	10,726,131	11,000,000	11,000,000					4.960	4.960	JJ	228,849	545,600	07/19/2017	07/31/2027
14456#-AB-2	Carrix Inc GTD SR NTS SER B				1.G PL	22,000,000	95.0860	20,918,955	22,000,000	22,000,000					5.060	5.060	JJ	466,926	1,113,200	07/19/2017	07/31/2029
147528-H*-7	Caseys General Stores Inc SR NTS SER H				2.B PL	24,000,000	82.5700	19,816,850	24,000,000	24,000,000					2.960	2.960	FA	286,133	710,400	03/03/2020	08/06/2032
149123-CE-9	Caterpillar Inc Senior Unsecured			2	1.F FE	2,823,140	86.2440	1,724,885	2,000,000	2,778,545		(10,379)			4.750	3.037	MN	12,139	95,000	06/17/2020	05/15/2064
149123-CF-6	Caterpillar Inc Senior Unsecured	C		2	1.F FE	8,905,568	69.5650	5,565,177	8,000,000	8,821,698		(23,898)			3.250	2.671	MS	73,667	260,000	08/25/2021	09/19/2049
14913U-AA-8	Caterpillar Financial Services Senior Unsecured				1.F FE	2,971,680	99.9050	2,997,155	3,000,000	2,983,664		11,356			4.350	4.765	MN	16,675	130,500	12/07/2023	05/15/2026
14913U-AE-0	Caterpillar Financial Services Senior Unsecured	C			1.F FE	45,950,320	100.2290	46,105,349	46,000,000	45,965,831		15,511			4.500	4.539	JJ	994,750	1,035,000	01/02/2024	01/08/2027
14918A-AD-1	Catholic Health Services of Lo BDS SER 2020			2	1.G FE	9,207,495	67.7330	6,265,317	9,250,000	9,211,150		924			3.368	3.393	JJ	155,770	311,540	10/08/2020	07/01/2050
15135B-AR-2	Centene Corp Senior Unsecured			1	2.C FE	7,318,854	96.9540	7,271,581	7,500,000	7,342,930		20,532			4.250	5.021	JD	14,167	180,625	08/07/2024	12/15/2027
15135B-AT-8	Centene Corp Senior Unsecured			1	2.C FE	6,289,881	94.7510	6,158,831	6,500,000	6,304,010		14,129			4.625	5.325	JD	13,361	150,313	08/07/2024	12/15/2029
15135B-AW-1	Centene Corp Senior Unsecured			2	2.C FE	4,904,375	86.3300	4,230,178	4,900,000	4,902,775		(451)			3.000	2.989	AO	31,033	147,000	04/16/2021	10/15/2030
151895-C#-4	CenterPoint Properties Trust SR NTS SER D				1.G FE	9,000,000	99.0660	8,915,943	9,000,000	9,000,000					3.790	3.790	JJ	143,073	341,100	07/30/2015	07/30/2025
151895-D@-5	CenterPoint Properties Trust SR NTS SER F				1.G FE	5,000,000	97.3420	4,867,082	5,000,000	5,000,000					3.750	3.750	FA	65,625	187,500	08/25/2016	08/25/2026
151895-E#-2	CenterPoint Properties Trust SR NTS SER J				1.G FE	13,000,000	84.8000	11,023,960	13,000,000	13,000,000					2.830	2.830	AO	64,383	367,900	10/15/2020	10/28/2030
151895-E@-4	CenterPoint Properties Trust SR NTS SER I				1.G FE	25,000,000	84.9090	21,227,353	25,000,000	25,000,000					3.320	3.320	MN	126,806	830,000	10/09/2019	11/06/2031
151895-F*-5	CenterPoint Properties Trust SR NTS SER K				1.G FE	15,000,000	79.9750	11,996,202	15,000,000	15,000,000					2.930	2.930	JJ	205,100	439,500	10/15/2020	01/13/2033
15189T-AV-9	CenterPoint Energy Inc Senior Unsecured			2	2.B FE	595,602	96.6840	578,172	598,000	596,974		241			4.250	4.299	MN	4,236	25,415	10/03/2018	11/01/2028
15189T-BB-2	CenterPoint Energy Inc Senior Unsecured			2	2.B FE	7,984,480	86.0090	6,880,729	8,000,000	7,989,671		1,457			2.650	2.672	JD	17,667	212,000	05/11/2021	06/01/2031
15189T-BH-9	CenterPoint Energy Inc Senior Unsecured			2	2.C FE	16,333,000	103.0820	16,836,334	16,333,000	16,333,000					7.000	6.993	FA	435,093		08/12/2024	02/15/2055
15189T-BJ-5	CenterPoint Energy Inc Senior Unsecured			2	2.C FE	16,000,000	102.4030	16,384,480	16,000,000	16,000,000					6.850	6.850	FA	417,089		08/12/2024	02/15/2055
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated			2	2.C FE	50,000,000	99.8250	49,912,500	50,000,000	50,000,000					6.700	6.693	MN	567,639		10/29/2024	05/15/2055
15189W-AD-2	CenterPoint Energy Resources C Senior Unsecured	RA			2.A FE	4,246,440	106.8820	4,275,297	4,000,000	4,164,039		(8,197)			6.625	6.158	MN	44,167	265,000	02/01/2010	11/01/2037
15189W-AJ-9	CenterPoint Energy Resources C Senior Unsecured	C		2	2.A FE	3,976,680	78.3830	3,135,312	4,000,000	3,980,103		522			4.100	4.134	MS	54,667	164,000	08/21/2017	09/01/2047
15189W-AP-5	CenterPoint Energy Resources C Senior Unsecured	C		2	2.A FE	9,930,798	94.8640	9,486,393	10,000,000	9,945,746		5,962			4.400	4.486	JJ	220,000	440,000	07/08/2022	07/01/2032
15189X-AM-0	CenterPoint Energy Houston Ele Secured	C		2	1.F FE	15,810,597	77.3490	13,381,299	17,300,000	15,935,301		27,927			3.550	4.171	FA	255,896	436,650	09/11/2024	08/01/2042
15189X-AN-8	CenterPoint Energy Houston Ele Secured	RA		2	1.F FE	3,904,314	86.2710	3,278,298	3,800,000	3,887,796		(2,990)			4.500	4.319	AO	42,750	171,000	10/23/2018	04/01/2044
15189X-AS-7	CenterPoint Energy Houston Ele Secured			2	1.F FE	3,982,560	76.9810	3,079,242	4,000,000	3,984,949		390			3.950	3.975	MS	52,667	158,000	02/26/2018	03/01/2048
15189X-AT-5	CenterPoint Energy Houston Ele Secured	C		2	1.F FE	21,825,792	80.6040	19,183,676	23,800,000	21,868,970		37,464			4.250	4.813	FA	421,458	1,011,500	01/18/2024	02/01/2049
15189X-AZ-1	CenterPoint Energy Houston Ele Secured	C		2	1.F FE	29,893,500	95.2250	28,567,629	30,000,000	29,914,401		9,051			4.450	4.494	AO	333,750	1,335,000	09/12/2022	10/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15189Y-AF-3	CenterPoint Energy Resources C Senior Unsecured	C..		2	1.G FE	28,811,572	83.8420	24,146,438	28,800,000	28,806,665		(1,222)			1.750	1.745	AO	126,000	504,000	01/08/2021	10/01/2030
15405E-AD-0	Central Maine Power Co MTN SER F				2.A FE	6,439,421	99.7030	6,480,713	6,500,000	6,470,752		31,331			5.700	6.233	MS	123,500	370,500	01/10/2024	11/01/2025
15502#-AA-5	Central Port LLC SR SECD NTS				3.A	25,925,000	93.4540	24,227,859	25,925,000	25,925,000					4.860	4.796	JD	3,500	1,259,955	10/17/2019	11/05/2029
159864-AE-7	Charles River Laboratories Int Senior Unsecured			2	3.B FE	11,325,619	95.0620	10,932,073	11,500,000	11,299,425		(7,559)			4.250	4.758	MN	81,458	361,250	08/07/2024	05/01/2028
161175-BK-9	Charter Communications Operati Senior Secured			2	2.C FE	5,677,862	96.8840	5,859,533	6,048,000	5,733,592		55,729			4.200	6.008	MS	74,794	127,008	05/10/2024	03/15/2028
161175-BL-7	Charter Communications Operati Senior Secured			2	2.C FE	1,160,578	81.8420	824,153	1,007,000	1,147,214		(3,775)			5.375	4.378	MN	9,021	54,126	03/25/2021	05/01/2047
161175-BM-5	Charter Communications Operati Senior Secured			2	2.C FE	6,145,910	89.2750	5,981,413	6,700,000	6,153,862		7,952			5.375	6.291	AO	90,031	180,063	09/13/2024	04/01/2038
161175-BN-3	Charter Communications Operati Senior Secured			2	2.C FE	7,811,144	85.8430	7,554,205	8,800,000	7,817,124		5,980			5.750	6.705	AO	126,500	253,000	09/06/2024	04/01/2048
161175-BT-0	Charter Communications Operati Senior Secured			2	2.C FE	29,702,093	75.3290	29,507,252	39,171,000	29,755,940		53,848			4.800	6.809	MS	626,736	644,904	09/09/2024	03/01/2050
161175-BU-7	Charter Communications Operati Senior Secured			2	2.C FE	14,931,810	84.3250	14,672,574	17,400,000	15,018,363		86,553			2.800	5.411	AO	121,800	243,600	09/23/2024	04/01/2031
161175-BV-5	Charter Communications Operati Senior Secured			2	2.C FE	14,457,946	62.6740	14,077,886	22,462,000	14,495,272		37,326			3.700	6.546	AO	207,774	415,547	09/23/2024	04/01/2051
161175-BY-9	Charter Communications Operati Senior Secured			2	2.C FE	12,403,200	60.3380	12,067,652	20,000,000	12,417,273		14,073			3.850	6.622	AO	192,500	385,000	09/23/2024	04/01/2061
161175-BZ-6	Charter Communications Operati Senior Secured			2	2.C FE	52,430,676	68.9710	52,647,572	76,333,000	52,780,977		350,301			3.500	6.607	JD	222,638	1,487,500	08/09/2024	06/01/2041
161175-CC-6	Charter Communications Operati Senior Secured			2	2.C FE	4,595,325	66.6720	4,667,044	7,000,000	4,603,314		7,989			4.400	7.003	JD	25,667	154,000	06/06/2024	12/01/2061
161175-CE-2	Charter Communications Operati Senior Secured			2	2.C FE	26,688,546	68.0760	26,549,589	39,000,000	26,841,238		152,692			3.500	6.552	MS	455,000	682,500	08/09/2024	03/01/2042
161175-CG-7	Charter Communications Operati Senior Secured			2	2.C FE	3,001,085	61.0490	3,052,445	5,000,000	3,007,556		6,471			3.950	6.951	JD	549	167,875	08/28/2024	06/30/2062
161175-CJ-1	Charter Communications Operati Senior Secured			2	2.C FE	11,674,327	89.4740	11,721,063	13,100,000	11,743,258		68,931			4.400	6.011	AO	144,100	288,200	06/14/2024	04/01/2033
161175-CL-6	Charter Communications Operati Senior Secured			2	2.C FE	3,495,470	79.4850	3,417,859	4,300,000	3,497,051		1,581			5.500	6.891	AO	59,125	118,250	09/06/2024	04/01/2063
161175-CQ-5	Charter Communications Operati Senior Secured			2	2.C FE	6,329,055	102.2100	6,234,817	6,100,000	6,317,769		(11,286)			6.100	5.171	JD	31,008	203,621	09/23/2024	06/01/2029
161175-CR-3	Charter Communications Operati Senior Secured			2	2.C FE	5,000,256	102.4440	4,917,332	4,800,000	4,996,074		(4,182)			6.550	5.966	JD	26,200	172,047	09/06/2024	06/01/2034
16372#-AA-0	Chemical Bank Tower Pt Trust P/T CERTS				2.A	11,947,360	85.8770	10,260,071	11,947,360	11,947,360					4.589	4.633	MON	31,982	553,239	02/10/2020	06/10/2044
16411Q-AQ-4	Cheniere Energy Partners LP Senior Unsecured			2	2.C FE	2,494,692	102.2080	2,555,209	2,500,000	2,495,281		589			5.950	5.979	JD	413	148,750	02/27/2024	06/30/2033
16411R-AN-9	Cheniere Energy Inc Senior Unsecured	C..		2	2.C FE	64,942,684	100.2330	65,151,327	65,000,000	64,945,206		2,522			5.650	5.661	AO	775,306	2,101,486	10/03/2024	04/15/2034
166756-AE-6	Chevron USA Inc Senior Unsecured			2	1.D FE	6,188,130	97.6350	6,346,285	6,500,000	6,332,027		143,897			0.687	5.022	FA	17,242	22,328	06/14/2024	08/12/2025
166756-AH-9	Chevron USA Inc Senior Unsecured			2	1.D FE	1,153,060	56.2910	1,125,817	2,000,000	1,169,739		14,984			2.343	5.334	FA	18,093	46,860	11/16/2023	08/12/2050
166764-BY-5	Chevron Corp Senior Unsecured	C..		2	1.D FE	1,000,000	88.4160	884,160	1,000,000	1,000,000					2.236	2.236	MN	3,106	22,360	05/07/2020	05/11/2030
166764-CA-6	Chevron Corp Senior Unsecured			2	1.D FE	1,453,640	66.0720	1,321,442	2,000,000	1,464,607		10,476			3.078	4.941	MN	8,550	61,560	12/12/2023	05/11/2050
167885-A#-9	Chicago Parking Meters LLC SR SECD NTS				2.C PL	3,716,568	94.7710	3,522,221	3,716,568	3,716,568					5.070	5.102	MJSD	523	188,430	12/20/2018	12/30/2033
167885-A@-1	Chicago Parking Meters LLC SR SECD NTS				2.C PL	10,000,000	99.1100	9,910,966	10,000,000	10,000,000					4.930	4.930	MJSD	1,369	493,000	01/16/2019	12/30/2025
167885-B*-2	Chicago Parking Meters LLC SR SECD NTS				2.C PL	6,000,000	89.1170	5,347,001	6,000,000	6,000,000					5.420	5.457	MJSD	903	325,200	01/16/2019	12/30/2038
168298-AB-9	Chick-Fil-A Inc SR NTS SER B				2.A PL	10,000,000	97.3790	9,737,850	10,000,000	10,000,000					1.610	1.610	AO	27,728	161,000	10/16/2020	10/29/2025
168298-AC-7	Chick-Fil-A Inc SR NTS SER C				2.A PL	17,000,000	94.3340	16,036,763	17,000,000	17,000,000					1.720	1.720	AO	50,358	292,400	10/16/2020	10/29/2026
168298-AD-5	Chick-Fil-A Inc SR NTS SER D				2.A PL	12,000,000	91.4740	10,976,838	12,000,000	12,000,000					1.820	1.820	AO	37,613	218,400	10/16/2020	10/29/2027
168298-AE-3	Chick-Fil-A Inc SR NTS SER E				2.A PL	11,000,000	88.6900	9,755,867	11,000,000	11,000,000					1.900	1.900	AO	35,994	209,000	10/16/2020	10/29/2028
168298-AF-0	Chick-Fil-A Inc SR NTS SER F				2.A PL	11,000,000	85.9550	9,455,078	11,000,000	11,000,000					1.970	1.970	AO	37,321	216,700	10/16/2020	10/29/2029
168298-AG-8	Chick-Fil-A Inc SR NTS SER G				2.A PL	11,000,000	83.6100	9,197,128	11,000,000	11,000,000					2.090	2.090	AO	39,594	229,900	10/16/2020	10/29/2030
168760-AA-6	Children's Hospital/DC BDS SER 2020			2	1.E FE	999,618	63.3330	633,334	1,000,000	999,636		7			2.928	2.930	JJ	13,501	29,280	08/27/2020	07/15/2050
169905-AG-1	Choice Hotels International In Senior Unsecured	C..		2	2.C FE	8,534,877	90.0080	7,200,649	8,000,000	8,328,510		(51,347)			3.700	2.924	JJ	136,489	296,000	04/01/2021	01/15/2031
169905-AH-9	Choice Hotels International In Senior Unsecured	C..		2	2.C FE	30,840,520	100.3420	31,005,706	30,900,000	30,847,569		7,049			5.850	5.870	FA	898,804		09/13/2024	08/01/2034
171232-AQ-4	Chubb Corp/The Senior Unsecured				1.F FE	11,678,393	106.4170	11,040,738	10,375,000	11,654,107		(23,609)			6.000	4.675	MN	86,458	322,500	09/11/2024	05/11/2037
171232-AS-0	Chubb Corp/The Senior Unsecured				1.F FE	4,804,400	110.3940	5,519,703	5,000,000	4,866,635		5,966			6.500	6.807	MN	41,528	325,000	08/01/2008	05/15/2038
171239-AG-1	Chubb INA Holdings LLC Senior Unsecured	RA..		2	1.F FE	37,667,066	83.0540	31,423,371	37,835,000	37,734,675		16,742			1.375	1.424	MS	153,179	520,231	12/17/2020	09/15/2030
171265-A@-0	Chugach Electric Association I 1ST MTG 2011 SER A				1.G	22,666,665	95.2070	21,580,148	22,666,665	22,666,665					4.750	4.748	MS	317,019	1,076,667	01/21/2011	03/15/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B				1.G	12,663,300	69.1800	9,675,370	13,985,714	12,659,356		(3,944)			2.910	3.598	AO	68,961	345,320	05/30/2024	10/30/2050
171265-C@-8	Chugach Electric Association I 1ST MTG 2020 SER A-A				1.G	9,227,296	84.3630	8,014,476	9,500,000	9,247,202		19,906			2.380	2.824	AO	38,311	208,250	05/30/2024	10/30/2039
171484-AE-8	Churchill Downs Inc Senior Unsecured			2	4.A FE	2,907,000	96.5300	2,895,885	3,000,000	2,958,133		12,398			4.750	5.253	JJ	65,708	142,500	06/29/2020	01/15/2028
171484-AG-3	Churchill Downs Inc Senior Unsecured			2	4.A FE	5,945,000	98.9680	5,938,094	6,000,000	5,971,905		11,375			5.500	5.725	AO	82,500	330,000	07/27/2022	04/01/2027
172062-AF-8	Cincinnati Financial Corp Senior Unsecured				1.G FE	11,893,125	106.1840	16,936,369	15,950,000	14,607,124		321,211			6.920	9.920	MN	141,033	1,103,740	05/14/2009	05/15/2028
17260G-2@-1	CION Ares Diversified Credit F MRPS SER A			2	1.F PL	24,000,000	23.8920	22,935,840	960,000	24,000,000					2.680	2.689	JAJO	108,987	643,200	06/30/2021	07/30/2026
17260G-3@-0	CION Ares Diversified Credit F MRPS SER B			2	1.F PL	26,000,000	23.7650	24,715,184	1,040,000	26,000,000					2.680	2.358	JAJO	118,069	696,800	06/30/2021	09/30/2026
17260G-4@-9	CION Ares Diversified Credit F MRPS SER C			2	1.F PL	20,000,000	22.6050	18,083,900	800,000	20,000,000					3.070	2.802	JAJO	104,039	614,000	06/30/2021	09/30/2028
17260G-5@-8	CION Ares Diversified Credit F MRPS SER D				1.F PL	10,000,000	23.7040	9,481,718	400,000	10,000,000					2.960	2.960	JAJO	69,889	296,000	12/10/2021	01/06/2027
17260G-8@-5	CION Ares Diversified Credit F MRPS SER G			2	1.F PL	10,000,000	25.9630	10,385,034	400,000	10,000,000					7.230	7.296	JAJO	170,708	723,000	03/03/2023	06/01/2028
17275R-AD-4	Cisco Systems Inc Senior Unsecured	C			1.D FE	7,324,368	105.7930	6,347,606	6,000,000	7,033,237		(52,410)			5.900	4.264	FA	133,733	354,000	10/23/2018	02/15/2039
172967-BL-4	Citigroup Inc Subordinated				2.B FE	7,407,525	106.7830	7,319,997	6,855,000	7,284,437		(51,448)			6.625	5.514	JD	20,184	454,144	12/22/2021	06/15/2032
172967-BU-4	Citigroup Inc Subordinated				2.B FE	6,974,060	102.0740	7,145,191	7,000,000	6,988,186		1,102			5.875	5.901	FA	147,365	411,250	11/30/2004	02/22/2033
172967-CC-3	Citigroup Inc Subordinated				2.B FE	8,370,040	102.8540	7,199,782	7,000,000	7,860,338		(78,539)			6.000	4.312	AO	71,167	420,000	07/25/2017	10/31/2033
172967-DR-9	Citigroup Inc Subordinated				2.B FE	2,027,900	102.1630	2,043,262	2,000,000	2,018,738		(1,085)			6.125	6.012	FA	42,875	122,500	07/25/2013	08/25/2036
172967-EW-7	Citigroup Inc Senior Unsecured				1.G FE	6,965,410	123.5260	4,941,058	4,000,000	6,424,412		(131,708)			8.125	2.963	JJ	149,861	325,000	05/27/2021	07/15/2039
172967-HA-2	Citigroup Inc Subordinated				2.B FE	7,710,055	109.9640	5,498,207	5,000,000	7,342,088		(89,355)			6.675	3.298	MS	100,125	333,750	05/26/2021	09/13/2043
172967-KA-8	Citigroup Inc Subordinated				2.B FE	995,400	98.7010	987,010	1,000,000	998,722		428			4.450	4.500	MS	11,372	44,500	09/23/2015	09/29/2027
172967-KG-5	Citigroup Inc Senior Unsecured				1.G FE	4,474,676	98.9260	4,451,662	4,500,000	4,461,127		(3,937)			3.700	4.565	JJ	78,163	18,500	12/19/2024	01/12/2026
172967-KR-1	Citigroup Inc Subordinated				2.B FE	8,055,243	88.0160	5,544,989	6,300,000	7,885,070		(51,442)			4.750	3.127	MN	35,744	299,250	07/21/2021	05/18/2046
172967-LJ-8	Citigroup Inc Senior Unsecured			2	1.G FE	239,965	82.0200	164,040	200,000	234,697		(1,054)			4.281	3.188	AO	1,593	8,562	08/22/2019	04/24/2048
172967-LU-3	Citigroup Inc Senior Unsecured	M		2	1.G FE	12,223,014	83.4380	10,179,462	12,200,000	12,217,588		(1,082)			3.878	3.863	JJ	206,331	473,116	08/22/2019	01/24/2039
172967-LW-9	Citigroup Inc Senior Unsecured			2	1.G FE	5,721,639	97.0690	5,824,159	6,000,000	5,762,663		41,024			4.075	5.109	AO	46,183	244,500	02/28/2024	04/23/2029
172967-MD-0	Citigroup Inc Senior Unsecured			2	1.G FE	7,850,214	85.9060	6,357,026	7,400,000	7,810,994		(12,085)			4.650	4.247	JJ	151,022	344,100	08/17/2021	07/23/2048
17327C-AR-4	Citigroup Inc Subordinated			2	2.B FE	3,000,000	102.1470	3,064,396	3,000,000	3,000,000					6.174	6.172	MN	18,522	185,220	05/22/2023	05/25/2034
18013R-AA-5	Claremont Mckenna College BNDS SER 2019	C		2	1.D FE	11,526,654	68.8120	7,087,607	10,300,000	11,394,368		(30,862)			3.378	2.777	JJ	173,967	347,934	09/21/2020	01/01/2050
18055#-BB-7	Clarion Lion Properties Fund H SR NTS SER Z				2.A	15,000,000	94.8490	14,227,401	15,000,000	15,000,000					4.390	4.390	FA	274,375	658,500	11/02/2018	02/01/2030
18055#-BC-5	Clarion Lion Properties Fund H SR NTS SER AA				2.A	2,000,000	93.7240	1,874,488	2,000,000	2,000,000					4.440	4.440	FA	37,000	88,800	11/02/2018	02/01/2031
18539U-AC-9	Clearway Energy Operating LLC SENIOR			2	3.B FE	9,838,875	95.7950	9,579,500	10,000,000	9,855,493		16,618			4.750	5.243	MS	139,861	356,910	08/07/2024	03/15/2028
186108-CL-8	Cleveland Electric Illuminatin Senior Unsecured	RA		2	2.B FE	5,044,840	96.4700	4,823,504	5,000,000	5,033,265		(5,118)			4.550	4.415	MN	29,069	227,500	08/26/2022	11/15/2030
186108-E@-1	Cleveland Electric Illuminatin SR NTS SER B				2.B	27,000,000	72.6700	19,620,870	27,000,000	27,000,000					3.230	3.230	FA	363,375	872,100	07/20/2020	08/01/2040
18685@-AA-0	Cliffwater Corporate Lending F SR SECD NTS SER A			2	1.C PL	35,000,000	96.2970	33,703,912	35,000,000	35,000,000					4.100	4.100	MS	370,708	1,435,000	03/21/2022	03/28/2027
18685@-AD-4	Cliffwater Corporate Lending F SR SECD NTS SER A			2	1.C PL	20,000,000	99.7960	19,959,188	20,000,000	20,000,000					5.440	5.437	JJ	489,600	1,088,000	06/29/2022	07/19/2025
191216-DC-1	Coca-Cola Co/The Senior Unsecured	C		2	1.E FE	9,397,940	58.8000	5,560,089	9,456,000	9,403,663		1,394			2.500	2.529	MS	69,607	236,400	09/14/2020	03/15/2051
191216-DE-7	Coca-Cola Co/The Senior Unsecured	C		2	1.E FE	8,256,630	81.8460	6,768,696	8,270,000	8,261,692		1,272			1.375	1.392	MS	33,482	113,713	12/18/2020	03/15/2031
19565C-AA-8	Colonial Enterprises Inc GTD SR NTS	RA		2	1.G FE	3,997,960	90.0810	3,603,250	4,000,000	3,998,827		197			3.250	3.256	MN	16,611	130,000	05/06/2020	05/15/2030
195869-AG-7	Colonial Pipeline Co SR NTS	RA			1.G FE	12,780,470	112.8310	12,411,444	11,000,000	11,787,610		(82,818)			7.630	6.385	MN	72,273	839,300	06/03/2004	04/15/2032
195869-AJ-1	Colonial Pipeline Co SR NTS				1.G FE	10,082,460	106.5200	10,652,020	10,000,000	10,037,480		(3,675)			6.580	6.517	FA	224,817	658,000	08/20/2002	08/28/2032
195869-AL-6	Colonial Pipeline Co SR NTS				1.G FE	996,050	101.1650	1,011,653	1,000,000	997,437		129			6.375	6.405	FA	26,563	63,750	08/08/2007	08/01/2037
195869-AQ-5	Colonial Pipeline Co SR NTS			2	1.G FE	1,198,190	78.9410	789,407	1,000,000	1,180,602		(5,362)			4.250	3.135	AO	8,972	42,500	07/30/2021	04/15/2048
19828T-AB-2	Columbia Pipelines Operating C Senior Unsecured			2	2.A FE	7,156,290	102.7210	7,190,480	7,000,000	7,147,588		(9,067)			6.036	5.721	MN	53,989	536,366	02/12/2024	11/15/2033
19828T-AF-3	Columbia Pipelines Operating C Senior Unsecured			2	2.A FE	29,998,500	94.0420	28,212,639	30,000,000	29,999,301		801			5.695	5.695	AO	531,533		09/03/2024	10/01/2054
199575-AT-8	Ohio Power Co Senior Unsecured	C			2.A FE	11,366,970	106.2220	11,153,309	10,500,000	10,900,677		(38,249)			6.600	6.036	MS	231,000	693,000	02/02/2006	03/01/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-AK-7	Comcast Corp Senior Unsecured	C.			1.G FE	1,102,417	108.6580	1,087,668	1,001,000	1,098,993		(3,423)			6.500	5.304	MN	8,314	32,533	06/21/2024	11/15/2035
20030N-BE-0	Comcast Corp Senior Unsecured	C.			1.G FE	4,186,468	87.7240	2,820,330	3,215,000	4,040,581		(36,073)			4.650	2.788	JJ	68,935	149,498	10/22/2020	07/15/2042
20030N-BG-5	Comcast Corp Senior Unsecured	C.			1.G FE	767,554	83.9460	730,330	870,000	772,998		3,090			4.500	5.481	JJ	18,053	39,150	03/21/2023	01/15/2043
20030N-BH-3	Comcast Corp Senior Unsecured				1.G FE	3,009,968	93.3590	2,800,768	3,000,000	3,006,427		(659)			4.250	4.218	JJ	58,792	127,500	01/17/2019	01/15/2033
20030N-BN-0	Comcast Corp Senior Unsecured	C.		2	1.G FE	1,538,256	99.1740	1,586,787	1,600,000	1,578,808		32,681			3.375	5.575	FA	20,400	54,000	09/28/2023	08/15/2025
20030N-BP-5	Comcast Corp Senior Unsecured	RA.		2	1.G FE	8,919,556	92.1190	8,221,658	8,925,000	8,921,227		273			4.400	4.405	FA	148,353	392,700	05/19/2015	08/15/2035
20030N-BQ-3	Comcast Corp Senior Unsecured	C.		2	1.G FE	13,720,475	85.6150	11,558,064	13,500,000	13,678,583		(5,491)			4.600	4.498	FA	234,600	621,000	02/10/2016	08/15/2045
20030N-BT-7	Comcast Corp Senior Unsecured	M.		2	1.G FE	33,884,846	80.8640	27,493,743	34,000,000	33,938,870		3,168			3.200	3.215	JJ	501,689	1,088,000	04/01/2021	07/15/2036
20030N-BU-4	Comcast Corp Senior Unsecured	C.		2	1.G FE	30,404,260	70.2790	22,700,240	32,300,000	30,685,913		46,633			3.400	3.735	JJ	506,392	1,098,200	08/22/2019	07/15/2046
20030N-BZ-3	Comcast Corp Senior Unsecured	RA.		2	1.G FE	14,164,222	76.2960	10,635,690	13,940,000	14,136,426		(6,001)			4.000	3.901	FA	210,649	557,600	08/22/2019	08/15/2047
20030N-CL-3	Comcast Corp Senior Unsecured	C.		2	1.G FE	5,214,682	90.6190	4,848,125	5,350,000	5,213,794		2,488			4.600	4.847	AO	51,954	200,100	07/24/2024	10/15/2038
20030N-CN-9	Comcast Corp Senior Unsecured			2	1.G FE	2,997,360	86.4070	2,592,214	3,000,000	2,997,564		28			4.950	4.955	AO	31,350	148,500	10/02/2018	10/15/2058
20030N-CU-3	Comcast Corp Senior Unsecured	C.		2	1.G FE	4,996,820	96.1280	4,806,409	5,000,000	4,998,327		250			4.250	4.257	AO	44,861	212,500	12/11/2018	10/15/2030
20030N-DH-1	Comcast Corp Senior Unsecured			2	1.G FE	10,844,478	80.1200	10,439,586	13,030,000	10,849,276		4,798			3.750	5.371	AO	122,156		12/12/2024	04/01/2040
20030N-DS-7	Comcast Corp Senior Unsecured	C.		2	1.G FE	29,179,000	60.2730	17,587,158	29,179,000	29,179,000					2.887	2.887	MN	140,400	842,398	06/07/2022	11/01/2051
202795-HK-9	Commonwealth Edison Co Secured	RA.			1.F FE	8,348,245	104.0130	7,800,973	7,500,000	7,997,903		(34,697)			5.900	5.086	MS	130,292	442,500	12/09/2011	03/15/2036
202795-JJ-0	Commonwealth Edison Co Secured	C.		2	1.F FE	5,961,060	74.9460	4,496,782	6,000,000	5,968,153		960			3.650	3.686	JD	9,733	219,000	06/20/2016	06/15/2046
202795-JL-5	Commonwealth Edison Co Secured	C.		2	1.F FE	9,975,000	74.4890	7,448,894	10,000,000	9,978,772		587			3.750	3.764	FA	141,667	375,000	08/16/2017	08/15/2047
202795-JM-3	Commonwealth Edison Co Secured			2	1.F FE	4,999,050	78.1620	3,908,103	5,000,000	4,999,234		20			4.000	4.001	MS	66,667	200,000	02/12/2018	03/01/2048
202795-JY-7	Commonwealth Edison Co Secured	C.		2	1.F FE	6,196,200	94.3600	5,661,584	6,000,000	6,195,538		(662)			5.300	5.079	FA	132,500		09/13/2024	02/01/2053
20454P-AC-7	Compeer Financial FLCA/Compeer Subordinated			2	2.B FE	19,914,148	77.5250	15,505,000	20,000,000	19,928,645		5,022			3.375	3.412	JD	56,250	675,000	02/02/2022	06/01/2036
205887-AX-0	Conagra Brands Inc Senior Unsecured				2.C FE	3,648,239	114.2950	3,052,820	2,671,000	3,018,807		(50,547)			8.250	5.555	MS	64,883	220,358	01/27/2005	09/15/2030
20606#-AD-4	Concession Financial Holdings Sr Secd HoldCo Notes			2	2.C PL	7,000,000	88.9640	6,227,462	7,000,000	7,000,000					6.160	6.160	AO	80,251	431,200	07/26/2022	10/24/2042
207597-DV-4	Connecticut Light and Power Co Secured	M.			1.E FE	10,624,960	106.5650	10,656,493	10,000,000	10,367,100		(22,168)			6.350	5.902	JD	52,917	635,000	09/27/2006	06/01/2036
207597-EG-6	Connecticut Light and Power Co Secured	C.		2	1.E FE	3,288,604	83.9550	2,644,583	3,150,000	3,266,564		(4,299)			4.300	4.011	AO	28,595	135,450	08/22/2019	04/15/2044
207597-EJ-0	Connecticut Light and Power Co Secured	C.		2	1.E FE	1,935,211	96.8810	1,889,177	1,950,000	1,943,064		2,980			3.200	3.369	MS	18,373	62,400	07/29/2022	03/15/2027
20825C-AQ-7	ConocoPhillips Senior Unsecured	C.			1.F FE	16,210,094	109.4050	15,316,752	14,000,000	16,043,005		(80,331)			6.500	5.040	FA	379,167	585,000	08/09/2024	02/01/2039
20825C-BA-1	ConocoPhillips Senior Unsecured			2	1.F FE	6,883,809	85.6140	5,992,958	7,000,000	6,916,211		12,461			2.400	2.613	FA	63,467	168,000	05/09/2022	02/15/2031
20826F-AC-0	ConocoPhillips Co Senior Unsecured			2	1.F FE	5,963,176	83.5060	5,954,003	7,130,000	5,963,545		370			4.300	5.684	MN	39,175		12/26/2024	11/15/2044
20826F-BC-9	ConocoPhillips Co Senior Unsecured	M.		2	1.F FE	32,424,090	78.9520	21,553,978	27,300,000	31,886,970		(252,670)			3.758	2.461	MS	302,081	950,774	07/31/2024	03/15/2042
20826F-BD-7	ConocoPhillips Co Senior Unsecured			2	1.F FE	46,147,984	72.2390	27,012,202	37,393,000	45,856,881		(130,447)			4.025	2.991	MS	443,159	1,505,068	12/12/2023	03/15/2062
20826F-BE-5	ConocoPhillips Co Senior Unsecured			2	1.F FE	11,925,240	92.5710	11,108,465	12,000,000	11,926,783		1,086			5.300	5.342	MN	81,267	636,000	05/09/2023	05/15/2053
20826F-BF-2	ConocoPhillips Co Senior Unsecured	C.		2	1.F FE	7,161,818	98.7910	7,112,985	7,200,000	7,165,723		3,523			5.050	5.118	MS	107,060	216,813	06/26/2024	09/15/2033
20826F-BG-0	ConocoPhillips Co Senior Unsecured			2	1.F FE	20,023,966	96.0230	18,292,338	19,050,000	20,021,469		(2,862)			5.550	5.203	MS	311,309	74,771	09/23/2024	03/15/2054
20826F-BH-8	ConocoPhillips Co Senior Unsecured			2	1.F FE	8,572,643	95.8860	7,766,802	8,100,000	8,571,680		(963)			5.700	5.341	MS	135,945		12/05/2024	09/15/2063
209111-EH-2	Consolidated Edison Co of New Senior Unsecured	C.			1.G FE	3,986,360	99.7380	3,989,508	4,000,000	3,992,849		519			5.300	5.323	MS	70,667	212,000	03/07/2005	03/01/2035
209111-EQ-2	Consolidated Edison Co of New Senior Unsecured	C.			1.G FE	14,957,250	101.0440	15,156,545	15,000,000	14,974,359		1,467			5.700	5.720	JD	71,250	855,000	11/28/2006	12/01/2036
209111-ES-8	Consolidated Edison Co of New Senior Unsecured				1.G FE	6,256,305	106.5360	5,859,505	5,500,000	6,245,011		(11,294)			6.300	4.852	FA	130,900		09/23/2024	08/15/2037
209111-EU-3	Consolidated Edison Co of New Senior Unsecured	C.			1.G FE	10,185,396	110.8760	9,036,365	8,150,000	9,863,151		(65,496)			6.750	4.608	AO	137,531	405,000	09/06/2024	04/01/2038
209111-EY-5	Consolidated Edison Co of New Senior Unsecured	C.			1.G FE	10,220,043	99.0360	9,210,387	9,300,000	10,078,525		(28,047)			5.500	4.710	JD	42,625	393,250	09/06/2024	12/01/2039
209111-FC-2	Consolidated Edison Co of New Senior Unsecured			2	1.G FE	3,692,324	80.2530	3,450,859	4,300,000	3,698,599		6,275			3.950	5.144	MS	56,617		09/06/2024	03/01/2043
209111-FD-0	Consolidated Edison Co of New Senior Unsecured	C.		2	1.G FE	14,033,998	85.4320	13,071,162	15,300,000	14,045,433		11,435			4.450	5.126	MS	200,473	191,350	09/23/2024	03/15/2044
209111-FH-1	Consolidated Edison Co of New Senior Unsecured			2	1.G FE	3,573,171	76.6090	3,294,170	4,300,000	3,579,165		5,994			3.850	5.150	JD	7,358	82,775	09/06/2024	06/15/2046
209111-FL-2	Consolidated Edison Co of New Senior Unsecured	C.		2	1.G FE	18,174,739	75.9550	13,861,840	18,250,000	18,184,538		1,335			3.875	3.897	JD	31,431	707,188	07/03/2019	06/15/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-FN-8	Consolidated Edison Co of New Senior Unsecured	C		2	1.G FE	8,964,360	73.4760	6,612,799	9,000,000	8,967,338		472			4.000	4.020	MN	46,000	360,000	11/13/2017	11/15/2057
209111-FV-0	Consolidated Edison Co of New Senior Unsecured	C		2	1.G FE	8,746,938	78.8270	6,897,380	8,750,000	8,747,323		63			4.125	4.127	MN	46,120	360,938	05/06/2019	05/15/2049
209111-GA-5	Consolidated Edison Co of New Senior Unsecured			2	1.G FE	1,677,080	85.8290	1,716,581	2,000,000	1,715,306		36,526			2.400	5.008	JD	2,133	48,000	12/12/2023	06/15/2031
209111-GF-4	Consolidated Edison Co of New Senior Unsecured			2	1.G FE	4,779,772	101.8770	4,890,081	4,800,000	4,781,060		1,253			5.500	5.555	MS	77,733	214,867	11/20/2023	03/15/2034
209111-GG-2	Consolidated Edison Co of New Senior Unsecured	C		2	1.G FE	14,862,750	101.8720	15,280,809	15,000,000	14,864,433		1,552			5.900	5.966	MN	113,083	867,792	11/20/2023	11/15/2053
210371-AF-7	Exelon Corp Senior Unsecured	C			2.B FE	8,736,985	112.8270	8,179,968	7,250,000	8,304,790		(95,828)			7.600	5.164	AO	137,750	418,000	06/26/2024	04/01/2032
210385-AB-6	Constellation Energy Generatio Senior Unsecured	C		2	2.A FE	19,997,200	101.9770	20,395,378	20,000,000	19,998,347		465			5.600	5.603	MS	373,333	1,120,000	02/21/2023	03/01/2028
210385-AC-4	Constellation Energy Generatio Senior Unsecured	C		2	2.A FE	15,996,160	102.2380	16,358,118	16,000,000	15,996,939		286			5.800	5.803	MS	309,333	928,000	02/21/2023	03/01/2033
210385-AD-2	Constellation Energy Generatio Senior Unsecured	C		2	2.A FE	38,965,160	104.7690	39,393,125	37,600,000	38,933,285		(30,953)			6.125	5.595	JJ	1,061,939	1,167,833	09/30/2024	01/15/2034
210385-AE-0	Constellation Energy Generatio Senior Unsecured	C		2	2.A FE	37,913,284	106.3790	36,807,203	34,600,000	37,895,368		(17,772)			6.500	5.804	AO	562,250	1,617,417	09/13/2024	10/01/2053
210385-AF-7	Constellation Energy Generatio Senior Unsecured	C		2	2.A FE	90,859,145	97.3390	88,821,527	91,250,000	90,864,080		4,935			5.750	5.780	MS	1,544,913	2,623,438	07/17/2024	03/15/2054
210518-DA-1	Consumers Energy Co Secured	C		2	1.F FE	9,958,200	78.4780	7,847,796	10,000,000	9,964,501		960			3.950	3.974	JJ	182,139	395,000	02/15/2017	07/15/2047
210518-DB-9	Consumers Energy Co Secured			2	1.E FE	3,161,808	79.9480	2,878,133	3,600,000	3,165,110		3,302			4.050	4.926	MN	18,630	72,900	09/06/2024	05/15/2048
210518-DP-8	Consumers Energy Co Secured	RA		2	1.E FE	9,992,500	90.7270	9,072,661	10,000,000	9,994,083		663			3.600	3.609	FA	136,000	360,000	08/01/2022	08/15/2032
210518-DU-7	Consumers Energy Co Secured	C		2	1.E FE	5,549,880	96.5560	5,407,151	5,600,000	5,552,113		2,233			4.625	4.750	MN	33,094	129,500	08/06/2024	05/15/2033
210518-DV-5	Consumers Energy Co Secured			2	1.E FE	6,194,160	100.2910	6,017,487	6,000,000	6,182,912		(11,248)			4.900	4.058	FA	111,067		09/23/2024	02/15/2029
210518-DW-3	Consumers Energy Co Secured				1.E FE	27,935,040	99.1310	27,756,786	28,000,000	27,944,633		9,593			4.600	4.650	MN	110,911	1,148,467	01/02/2024	05/30/2029
210518-G*-1	Consumers Energy Co 1ST MTG				1.E	5,000,000	85.7970	4,289,836	5,000,000	5,000,000					4.010	4.010	AO	50,125	200,500	06/28/2018	10/01/2038
212168-AA-6	Continental Wind LLC SR SECD NTS	RA			2.B FE	5,593,573	101.3200	5,266,061	5,197,441	5,456,149		(35,305)			6.000	4.576	FA	104,815	312,165	09/15/2020	02/28/2033
21871X-AH-2	Corebridge Financial Inc Senior Unsecured			2	2.A FE	7,854,168	91.0890	8,197,994	9,000,000	7,999,787		108,315			3.900	5.797	AO	83,850	351,000	12/12/2023	04/05/2032
21871X-AK-5	Corebridge Financial Inc Senior Unsecured			2	2.A FE	4,311,127	83.3260	4,166,279	5,000,000	4,346,059		22,186			4.350	5.536	AO	51,958	217,500	05/31/2023	04/05/2042
21871X-AP-4	Corebridge Financial Inc Junior Subordinated			2	2.C FE	16,003,736	102.8060	16,384,192	15,937,000	15,991,580		(12,156)			6.875	6.727	JD	48,696	1,095,669	03/25/2024	12/15/2052
21871X-AR-0	Corebridge Financial Inc Senior Unsecured	C		2	2.A FE	10,439,824	103.4850	10,348,474	10,000,000	10,426,176		(13,648)			6.050	5.416	MS	178,139	302,500	08/22/2024	09/15/2033
21871X-AS-8	Corebridge Financial Inc Senior Unsecured			2	2.A FE	39,923,200	102.0020	40,800,956	40,000,000	39,933,000		9,800			5.750	5.774	JJ	1,060,556	1,386,389	12/05/2023	01/15/2034
219350-BM-6	Corning Inc Senior Unsecured				2.A FE	13,010,890	93.4100	8,193,165	8,771,372	8,771,372				(1,017,250)	1.153	1.153	FA	38,487	106,950	08/06/2019	08/14/2031
219350-BN-4	Corning Inc Senior Unsecured				2.A FE	5,091,218	82.0250	2,815,314	3,432,276	3,432,276				(398,054)	1.513	1.513	FA	19,762	54,917	08/06/2019	08/12/2039
22160K-AQ-8	Costco Wholesale Corp Senior Unsecured	C		2	1.E FE	12,205,627	81.4870	11,163,708	13,700,000	12,415,372		146,854			1.750	3.151	AO	47,284	239,750	12/12/2023	04/20/2032
22160N-AA-7	CoStar Group Inc SENIOR			2	2.C FE	39,534,867	87.3440	35,024,984	40,100,000	39,289,637		(4,686)			2.800	3.155	JJ	517,736	809,200	08/06/2024	07/15/2030
22234*-AA-0	Walgreen Co. SECURED				2.B Z	1,648,303	97.5890	1,608,566	1,648,303	1,648,303					5.520	4.911	MON	4,044	90,986	09/28/2005	09/15/2030
223611-A#-1	Cowboys Stadium LP SR SECD NTS				2.A PL	26,363,972	92.7820	23,064,153	24,858,539	26,030,393		(119,010)			3.950	2.916	MS	248,206	981,912	04/27/2022	03/31/2034
223611-A@-3	Cowboys Stadium LP SECURED				2.A PL	25,108,825	90.7990	22,094,776	24,333,794	24,937,512		(61,073)			3.460	2.912	MS	212,826	841,949	04/27/2022	03/31/2034
224044-BR-7	Cox Communications Inc Senior Unsecured				2.B FE	3,043,560	102.8840	3,086,507	3,000,000	3,031,340		(1,728)			6.450	6.324	JD	16,125	193,500	09/22/2015	12/01/2036
224044-BV-8	Cox Communications Inc Senior Unsecured	C			2.B FE	9,121,220	117.4450	9,395,626	8,000,000	8,843,017		(33,548)			8.375	7.177	MS	223,333	670,000	04/28/2016	03/01/2039
224044-CE-5	Cox Communications Inc Senior Unsecured				2.B FE	10,275,290	99.9110	9,991,064	10,000,000	10,000,000		(32,541)			3.850	3.455	FA	160,417	385,000	10/12/2016	02/01/2025
224044-CF-2	Cox Communications Inc Senior Unsecured	M		2	2.B FE	9,006,518	91.4360	8,360,023	9,143,000	8,995,031		(6,615)			4.800	4.950	FA	182,860	339,432	07/24/2024	02/01/2035
224044-CK-1	Cox Communications Inc Senior Unsecured	C		2	2.B FE	8,944,740	77.3900	6,965,120	9,000,000	8,952,373		1,172			4.600	4.638	FA	156,400	414,000	07/24/2017	08/15/2047
224044-CL-9	Cox Communications Inc Senior Unsecured			2	2.B FE	11,779,758	82.4120	9,790,591	11,880,000	11,819,577		9,857			1.800	1.894	AO	53,460	213,840	11/09/2020	10/01/2030
224044-CM-7	Cox Communications Inc Senior Unsecured			2	2.B FE	3,471,650	58.1750	2,036,124	3,500,000	3,474,354		654			2.950	2.991	AO	25,813	103,250	09/10/2020	10/01/2050
224044-CN-5	Cox Communications Inc Senior Unsecured			2	2.B FE	14,942,100	84.4110	12,661,665	15,000,000	14,961,097		5,458			2.600	2.644	JD	17,333	390,000	05/18/2021	06/15/2031
22541L-AE-3	Credit Suisse USA LLC Senior Unsecured				1.E FE	6,164,610	110.9670	5,548,355	5,000,000	5,772,597		(77,448)			7.125	4.667	JJ	164,271	285,000	07/24/2024	07/15/2032
226373-AQ-1	Energy Transfer LP Senior Unsecured			2	2.B FE	6,217,825	99.8590	6,191,258	6,200,000	6,208,254		(9,571)			5.625	5.215	MN	58,125	174,375	08/02/2024	05/01/2027
226373-AR-9	Energy Transfer LP Senior Unsecured			2	2.B FE	10,204,100	101.4950	10,149,450	10,000,000	10,172,945		(31,155)			6.000	5.114	FA	250,000		08/06/2024	02/01/2029
226373-AT-5	Energy Transfer LP Senior Unsecured			2	2.B FE	6,122,770	104.6620	6,070,389	5,800,000	6,088,769		(34,001)			7.375	5.594	FA	178,229		08/06/2024	02/01/2031
22822V-AB-7	Crown Castle Inc Senior Unsecured			2	2.B FE	1,949,959	99.5530	1,991,056	2,000,000	1,981,708		15,436			4.450	5.301	FA	33,622	89,000	11/23/2022	02/15/2026
22822V-AE-1	Crown Castle Inc Senior Unsecured			2	2.B FE	5,649,305	98.1860	5,891,176	6,000,000	5,771,378		96,353			4.000	5.901	MS	80,000	240,000	09/27/2023	03/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22822V-AH-4	Crown Castle Inc Senior Unsecured			2	2.B FE	6,406,214	97.0300	6,549,508	6,750,000	6,475,802		69,482			3.650	5.303	MS	82,125	209,875	07/10/2024	09/01/2027
22822V-AK-7	Crown Castle Inc Senior Unsecured			2	2.B FE	6,754,577	96.3740	6,746,211	7,000,000	6,807,796		46,886			3.800	4.750	FA	100,489	190,000	02/28/2024	02/15/2028
22822V-AY-7	Crown Castle Inc Senior Unsecured			2	2.B FE	997,430	84.4460	844,458	1,000,000	998,259		242			2.500	2.529	JJ	11,528	25,000	06/15/2021	07/15/2031
22822V-BD-2	Crown Castle Inc Senior Unsecured			2	2.B FE	39,864,400	102.2120	40,884,920	40,000,000	39,887,353		21,521			5.600	5.673	JD	186,667	2,208,889	12/04/2023	06/01/2029
22966R-AC-0	CubeSmart LP Senior Unsecured			2	2.B FE	492,901	99.2500	496,251	500,000	495,163		2,262			4.000	5.150	MN	2,556	10,000	08/02/2024	11/15/2025
22966R-AE-6	CubeSmart LP Senior Unsecured			2	2.B FE	973,266	97.1280	971,278	1,000,000	978,566		3,893			4.375	4.953	FA	16,528	32,813	02/28/2024	02/15/2029
22966R-AG-1	CubeSmart LP Senior Unsecured	C		2	2.B FE	55,778,707	83.1590	47,013,335	56,534,000	56,045,337		73,749			2.000	2.151	FA	427,146	1,130,680	09/29/2021	02/15/2031
22966R-AJ-5	CubeSmart LP Senior Unsecured	C		2	2.B FE	6,297,960	83.7310	6,698,517	8,000,000	6,479,716		168,173			2.500	5.790	FA	75,556	200,000	12/12/2023	02/15/2032
232806-A#-6	Cypress Semiconductor Corporat SR NTS SER C			2	2.A FE	6,000,000	87.5320	5,251,927	6,000,000	6,000,000					3.100	3.099	JD	7,750	186,000	03/26/2021	06/16/2031
232806-A@-8	Cypress Semiconductor Corporat SR NTS SER B			2	2.A FE	9,000,000	90.8770	8,178,968	9,000,000	9,000,000					2.830	2.830	JD	10,613	254,700	03/26/2021	06/16/2029
232806-B*-9	Cypress Semiconductor Corporat SR NTS SER D			2	2.A FE	11,000,000	84.6920	9,316,111	11,000,000	11,000,000					3.270	3.270	JD	14,988	359,700	03/26/2021	06/16/2033
23311V-AF-4	DCP Midstream Operating LP Senior Unsecured	C		2	2.C FE	6,525,000	93.5810	6,550,653	7,000,000	6,575,388		11,212			5.600	6.140	AO	98,000	392,000	08/25/2020	04/01/2044
23311V-AH-0	DCP Midstream Operating LP Senior Unsecured	C		2	2.C FE	1,504,917	100.0890	1,501,334	1,500,000	1,504,603		(314)			5.125	5.043	MN	9,823	38,438	07/24/2024	05/15/2029
23311V-AK-3	DCP Midstream Operating LP Senior Unsecured			2	2.C FE	5,055,780	85.9620	5,157,720	6,000,000	5,154,470		94,282			3.250	5.684	FA	73,667	195,000	12/12/2023	02/15/2032
233331-BF-3	DTE Energy Co Senior Unsecured			2	2.B FE	10,798,025	89.9150	10,789,831	12,000,000	10,951,720		152,600			2.950	4.868	MS	118,000	354,000	02/12/2024	03/01/2030
23338V-AE-6	DTE Electric Co Secured	C		2	1.E FE	9,754,804	76.8900	8,996,162	11,700,000	9,771,422		16,618			3.700	5.006	MS	127,465	79,550	09/13/2024	03/15/2045
23338V-AF-3	DTE Electric Co Secured	C		2	1.E FE	1,374,284	76.0260	1,140,390	1,500,000	1,390,946		3,086			3.700	4.219	JD	4,625	55,500	01/18/2019	06/01/2046
23338V-AG-1	DTE Electric Co Secured			2	1.E FE	6,236,743	75.4390	4,903,513	6,500,000	6,273,053		6,091			3.750	3.986	FA	92,083	243,750	06/01/2018	08/15/2047
23338V-AH-9	DTE Electric Co Secured	C		2	1.E FE	9,917,822	80.0500	9,125,751	11,400,000	9,928,449		10,627			4.050	4.992	MN	58,995	230,850	09/13/2024	05/15/2048
23338V-AJ-5	DTE Electric Co Secured			2	1.E FE	4,862,100	78.2960	4,697,752	6,000,000	4,885,812		22,600			3.950	5.325	MS	79,000	237,000	12/12/2023	03/01/2049
23338V-AM-8	DTE Electric Co Secured	RA		2	1.E FE	1,996,640	87.6130	1,752,256	2,000,000	1,997,967		300			2.625	2.643	MS	17,500	52,500	03/31/2020	03/01/2031
23338V-AN-6	DTE Electric Co Secured			2	1.E FE	1,498,725	91.5260	1,372,888	1,500,000	1,499,388		181			1.900	1.913	AO	7,125	28,500	03/22/2021	04/01/2028
23338V-AP-1	DTE Electric Co Secured	C		2	1.E FE	6,941,550	68.3390	4,783,725	7,000,000	6,946,143		1,275			3.250	3.294	AO	56,875	227,500	03/22/2021	04/01/2051
23338V-AV-8	DTE Electric Co Secured	C		2	1.E FE	3,998,120	99.7440	3,989,743	4,000,000	3,998,250		130			5.200	5.206	MS	69,333	105,156	02/20/2024	03/01/2034
23357*-AR-2	DTE Gas Co 1ST MTG 21 SER C				1.F	7,000,000	81.1780	5,682,446	7,000,000	7,000,000					2.070	2.070	JD	12,075	144,900	09/21/2021	12/01/2031
233851-CU-6	Mercedes-Benz Finance North Am Senior Unsecured				1.F FE	3,201,750	97.5120	2,925,347	3,000,000	3,084,067		(40,496)			3.450	2.023	JJ	50,313	103,500	01/12/2022	01/06/2027
23386#-AJ-1	Dairy Farmers of America Inc SR NTS SER C				2.B	10,000,000	96.3790	9,637,860	10,000,000	10,000,000					3.960	3.960	JD	15,400	396,000	12/17/2012	12/17/2027
23386#-AM-4	Dairy Farmers of America Inc SR NTS SER A				2.B	5,000,000	92.8150	4,640,732	5,000,000	5,000,000					3.400	3.400	JJ	82,639	170,000	01/04/2017	01/06/2029
23386#-AU-6	Dairy Farmers of America Inc SR NTS SER H				2.B FE	5,000,000	96.4070	4,820,349	5,000,000	5,000,000					4.930	4.930	JJ	119,826	246,500	11/07/2018	01/03/2031
23386#-AV-4	Dairy Farmers of America Inc SR NTS SER I				2.B FE	11,000,000	94.1570	10,357,296	11,000,000	11,000,000					5.030	5.030	JJ	268,965	553,300	01/03/2019	01/03/2034
23389@-AA-9	Dairyland Power Cooperative 1ST MTG SER 13A				1.G	13,991,667	87.0870	12,184,937	13,991,667	13,991,667					3.420	3.434	MJSD	1,329	478,515	03/12/2013	03/30/2043
235851-AV-4	Danaher Corp Senior Unsecured	C		2	1.G FE	18,504,282	59.7650	11,176,098	18,700,000	18,523,327		4,733			2.600	2.651	AO	121,550	486,200	01/08/2021	10/01/2050
235851-AW-2	Danaher Corp Senior Unsecured			2	1.G FE	2,662,240	61.8480	2,473,926	4,000,000	2,685,901		22,609			2.800	5.043	JD	6,533	112,000	12/12/2023	12/10/2051
244199-BA-2	Deere & Co Senior Unsecured				1.F FE	3,790,590	112.7310	3,381,925	3,000,000	3,294,237		(39,442)			7.125	5.244	MS	70,063	213,750	07/05/2005	03/03/2031
244199-BH-7	Deere & Co Senior Unsecured	C		2	1.E FE	19,526,099	99.4500	17,901,031	18,000,000	18,074,590		(362,809)			2.750	0.719	AO	104,500	495,000	12/14/2020	04/15/2025
24422E-WP-0	John Deere Capital Corp Senior Unsecured				1.E FE	3,001,350	100.3150	3,009,440	3,000,000	3,000,737		(613)			4.800	4.775	JJ	68,800	144,000	12/07/2023	01/09/2026
24422E-XF-1	John Deere Capital Corp Senior Unsecured				1.E FE	8,994,617	100.1980	9,017,843	9,000,000	8,995,224		607			4.500	4.527	JJ	194,625		11/22/2024	01/08/2027
246114-AA-0	Delaware Life Global Funding FABN SER 21-1				1.G FE	27,893,095	96.5820	27,042,898	28,000,000	27,913,906		20,811			2.662	2.871	JD	4,141	720,910	08/14/2024	06/29/2026
246114-AC-6	Delaware Life Global Funding Secured				1.G FE	20,938,248	96.6490	20,296,380	21,000,000	20,946,888		8,640			3.530	3.649	MS	228,568	721,232	08/14/2024	03/10/2027
24618#-AV-2	Delaware North Cos Inc SR NTS SER 17A				2.C	4,000,000	96.4270	3,857,091	4,000,000	4,000,000					4.040	4.040	JD	4,938	161,600	01/11/2022	12/20/2027
24618#-AW-0	Delaware North Cos Inc SR NTS SER 17B				2.C	2,000,000	89.9170	1,798,337	2,000,000	2,000,000					4.290	4.290	JD	2,622	85,800	01/11/2022	12/20/2032
24618#-AY-6	Delaware North Cos Inc SENIOR				2.C	2,000,000	92.0410	1,840,811	2,000,000	2,000,000					4.840	4.840	MS	27,696	96,800	01/11/2022	03/18/2034
246688-AF-2	Delhaize America LLC Senior Unsecured				2.A FE	38,226,249	118.0230	38,947,567	33,000,000	35,409,396		(290,537)			9.000	7.521	AO	627,000	2,970,000	06/05/2009	04/15/2031
24703T-AD-8	Dell International LLC / EMC C Senior Unsecured	C		2	2.B FE	7,277,002	101.4800	7,249,742	7,144,000	7,217,283		(57,686)			6.020	5.127	JD	19,114	430,069	12/18/2023	06/15/2026
24703T-AE-6	Dell International LLC / EMC C Senior Unsecured	C		2	2.B FE	15,973,440	100.3530	16,056,458	16,000,000	15,983,614		9,851			4.900	4.962	AO	196,000	784,000	12/20/2023	10/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24879@-AA-4	Denton Cnty Electric Cooperati 1ST MTG SER 12A				1.E FE	33,689,691	90.7450	30,571,872	33,689,691	33,689,691					3.750	3.749	AO	315,841	1,263,363	09/13/2012	10/01/2040
250847-EA-4	DTE Electric Co Senior Secured	RA			1.F FE	5,851,635	101.8260	6,012,838	5,905,000	5,923,461		(5,165)			5.700	5.599	AO	84,146	336,585	10/14/2020	10/01/2037
251799-AA-0	Devon Energy Corp Senior Unsecured	C			2.B	12,876,074	112.6870	12,204,047	10,830,000	11,398,998		(123,449)			7.950	6.139	AO	181,764	860,985	05/23/2017	04/15/2032
25179M-AL-7	Devon Energy Corp Senior Unsecured	C		2	2.B FE	22,596,500	92.6650	20,386,333	22,000,000	22,458,982		(18,484)			5.600	5.400	JJ	568,089	1,232,000	12/14/2022	07/15/2041
25179M-AN-3	Devon Energy Corp Senior Unsecured	C		2	2.B FE	5,017,032	83.1280	4,156,376	5,000,000	4,994,127		(2,825)			4.750	4.747	MN	30,347	213,750	09/12/2024	05/15/2042
25179M-BD-4	Devon Energy Corp Senior Unsecured			2	2.B FE	3,950,000	100.0260	4,001,040	4,000,000	3,968,668		10,124			5.250	5.557	AO	44,333	210,000	02/21/2023	10/15/2027
25179M-BE-2	Devon Energy Corp Senior Unsecured			2	2.B FE	10,120,000	100.3980	10,039,810	10,000,000	10,023,037		(48,724)			5.875	5.356	JD	26,111	587,500	12/13/2022	06/15/2028
25179S-AD-2	Devon Energy Corp Senior Unsecured				2.B FE	11,564,013	112.6730	11,267,339	10,000,000	11,267,202		(150,876)			7.875	5.594	MS	199,063	787,500	12/20/2022	09/30/2031
25278X-AV-1	Diamondback Energy Inc Senior Unsecured			2	2.B FE	10,374,900	103.9540	10,395,418	10,000,000	10,341,502		(32,080)			6.250	5.710	MS	184,028	625,000	12/12/2023	03/15/2033
25278X-AW-9	Diamondback Energy Inc Senior Unsecured	C		2	2.B FE	16,759,111	99.8430	15,775,251	15,800,000	16,753,823		(5,288)			6.250	5.809	MS	290,764	493,750	09/06/2024	03/15/2053
25278X-AX-7	Diamondback Energy Inc Senior Unsecured			2	2.B FE	21,917,896	101.0860	22,238,847	22,000,000	21,935,879		17,983			5.200	5.337	AO	231,978	572,000	04/19/2024	04/18/2027
25278X-AY-5	Diamondback Energy Inc Senior Unsecured			2	2.B FE	10,539,494	100.1800	10,619,070	10,600,000	10,545,148		5,654			5.150	5.267	JJ	228,975	154,672	04/10/2024	01/30/2030
25278X-BA-6	Diamondback Energy Inc Senior Unsecured	C		2	2.B FE	17,278,134	93.5540	16,184,925	17,300,000	17,278,571		437			5.750	5.758	AO	201,713	497,375	08/06/2024	04/18/2054
25278X-BB-4	Diamondback Energy Inc Senior Unsecured			2	2.B FE	20,737,148	94.0320	19,464,583	20,700,000	20,737,291		143			5.900	5.888	AO	247,652	244,850	12/05/2024	04/18/2064
253393-AF-9	Dick's Sporting Goods Inc Senior Unsecured	C		2	2.B FE	17,978,580	87.6900	15,784,267	18,000,000	17,984,248		1,962			3.150	3.164	JJ	261,450	567,000	01/10/2022	01/15/2032
253393-AG-7	Dick's Sporting Goods Inc Senior Unsecured	C		2	2.B FE	3,646,013	73.5270	3,529,311	4,800,000	3,654,052		7,028			4.100	5.870	JJ	90,747	20,500	09/06/2024	01/15/2052
25389J-AR-7	Digital Realty Trust LP Senior Unsecured	C		2	2.B FE	9,398,010	97.2670	9,726,682	10,000,000	9,601,739		125,550			3.700	5.349	FA	139,778	333,000	07/10/2024	08/15/2027
25389J-AV-8	Digital Realty Trust LP Senior Unsecured			2	2.B FE	15,986,880	101.6410	16,262,638	16,000,000	15,991,138		2,608			5.550	5.570	JJ	409,467	888,000	09/22/2022	01/15/2028
25434*-AH-6	Dimensional Fund Advisors LP SR NTS				1.E PL	10,000,000	75.0010	7,500,135	10,000,000	10,000,000					2.880	2.880	JD	20,000	288,000	11/19/2021	12/06/2036
254687-DV-5	Walt Disney Co/The Senior Unsecured				1.F FE	6,032,217	109.9030	6,319,429	5,750,000	5,947,816		(18,608)			6.550	6.006	MS	110,895	376,625	11/22/2019	03/15/2033
254687-DZ-6	Walt Disney Co/The Senior Unsecured	M			1.F FE	16,291,121	108.9840	11,988,235	11,000,000	14,818,394		(338,007)			6.200	2.282	JD	30,311	682,000	06/19/2020	12/15/2034
254687-EB-8	Walt Disney Co/The Senior Unsecured	C			1.F FE	10,658,412	110.0510	7,703,569	7,000,000	9,723,484		(215,608)			6.400	2.351	JD	19,911	448,000	07/10/2020	12/15/2035
254687-EH-5	Walt Disney Co/The Senior Unsecured	C			1.G FE	19,816,304	111.7480	15,030,149	13,450,000	18,448,971		(315,763)			6.650	3.099	MN	114,288	894,425	06/19/2020	11/15/2037
254687-ER-3	Walt Disney Co/The Senior Unsecured				1.F FE	266,982	106.0020	259,704	245,000	263,744		(713)			6.150	5.432	FA	5,692	15,068	11/22/2019	02/15/2041
254687-EZ-5	Walt Disney Co/The Senior Unsecured	C			1.F FE	4,984,696	127.0820	4,892,639	3,850,000	4,972,003		(12,693)			7.750	5.407	JD	24,865	149,188	07/18/2024	12/01/2045
254687-FB-7	Walt Disney Co/The Senior Unsecured			1	1.G FE	916,343	88.9520	889,515	1,000,000	917,246		903			4.750	5.399	MN	6,069	23,750	07/31/2024	11/15/2046
254687-FX-9	Walt Disney Co/The Senior Unsecured	M			1.G FE	4,996,600	88.4790	4,423,954	5,000,000	4,998,075		290			2.650	2.657	JJ	61,833	132,500	05/11/2020	01/13/2031
254687-FY-7	Walt Disney Co/The Senior Unsecured	C		2	1.F FE	8,307,320	80.1800	7,216,187	9,000,000	8,367,280		26,928			3.500	4.099	MN	42,000	315,000	09/21/2022	05/13/2040
25468P-DB-9	TWDC Enterprises 18 Corp Senior Unsecured	C			1.G FE	6,022,716	82.3410	4,940,451	6,000,000	6,019,472		(646)			4.125	4.101	JD	20,625	247,500	01/18/2019	06/01/2044
25470D-AD-1	Discovery Communications LLC Senior Unsecured	C			2.C FE	21,080,309	92.3270	15,695,668	17,000,000	20,377,948		(161,155)			6.350	4.489	JD	89,958	1,047,750	07/02/2024	06/01/2040
25470D-AG-4	Discovery Communications LLC Senior Unsecured				2.C FE	6,081,301	76.8740	5,496,495	7,150,000	6,146,990		15,255			4.950	6.274	MN	45,224	254,925	09/11/2024	05/15/2042
25470D-AJ-8	Discovery Communications LLC Senior Unsecured				2.C FE	4,519,250	75.9680	3,798,385	5,000,000	4,600,741		12,361			4.875	5.578	AO	60,938	243,750	02/14/2017	04/01/2043
25470D-AS-8	Discovery Communications LLC Senior Unsecured			2	2.C FE	9,661,551	83.4390	7,926,705	9,500,000	9,606,285		(10,141)			5.000	4.839	MS	133,264	475,000	03/30/2023	09/20/2037
25470D-BE-8	Discovery Communications LLC Senior Unsecured			2	2.C FE	5,977,520	99.5470	5,972,828	6,000,000	5,998,178		3,890			3.950	4.018	JD	10,533	237,000	04/02/2019	06/15/2025
25730#-AB-6	Mountainwest Pipeline, LLC SR NTS SER B				2.C	10,000,000	81.1100	8,111,011	10,000,000	10,000,000					3.910	3.910	JJ	164,003	391,000	11/30/2017	01/31/2038
25746U-AN-9	Dominion Energy Inc Senior Unsecured				2.B FE	5,026,250	105.3520	5,267,581	5,000,000	5,012,677		(1,151)			6.300	6.260	MS	92,750	315,000	04/07/2004	03/15/2033
25746U-BM-0	Dominion Energy Inc Senior Unsecured	C		2	2.B FE	3,131,795	89.5160	2,573,591	2,875,000	3,055,518		(7,669)			4.900	4.351	FA	58,698	140,875	09/30/2013	08/01/2041
25746U-DQ-9	Dominion Energy Inc Senior Unsecured	C		2	2.B FE	6,909,560	85.8130	6,006,924	7,000,000	6,912,857		1,458			4.850	4.933	FA	128,256	339,500	08/09/2022	08/15/2052
25746U-DT-3	Dominion Energy Inc Junior Subordinated			2	2.C FE	28,786,625	104.0300	29,648,610	28,500,000	28,757,547		(29,078)			6.875	6.649	FA	816,406	386,432	05/30/2024	02/01/2055
260003-AG-3	DOVER CORP Senior Unsecured				2.A FE	3,493,630	108.3530	3,792,359	3,500,000	3,495,727		198			6.600	6.614	MS	68,017	231,000	03/11/2008	03/15/2038
260543-DG-5	Dow Chemical Co/The Senior Unsecured	C		2	2.B FE	3,017,700	106.0960	3,182,877	3,000,000	3,016,237		(1,342)			6.300	6.213	MS	55,650	189,000	10/26/2023	03/15/2033
260543-DJ-9	Dow Chemical Co/The Senior Unsecured			2	2.A FE	3,199,456	97.8520	3,131,261	3,200,000	3,199,527		71			5.150	5.152	FA	62,258	85,147	02/07/2024	02/15/2034
260543-DK-6	Dow Chemical Co/The Senior Unsecured			2	2.A FE	10,552,658	94.6330	10,031,123	10,600,000	10,553,362		704			5.600	5.631	FA	224,249	306,693	02/09/2024	02/15/2054
263901-AA-8	Duke Energy Indiana LLC Secured	C			1.F FE	17,473,381	107.2010	12,274,474	11,450,000	16,229,796		(287,415)			6.350	2.673	FA	274,673	727,075	06/19/2020	08/15/2038
264399-ED-4	Duke Energy Carolinas LLC Senior Unsecured				2.A FE	2,982,600	107.5260	3,225,773	3,000,000	2,992,032		765			6.450	6.494	AO	40,850	193,500	10/03/2002	10/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26441C-AT-2	Duke Energy Corp Senior Unsecured	C		2	2.B FE	4,374,525	73.7370	3,318,151	4,500,000	4,395,161		2,909			3.750	3.908	MS	56,250	168,750	11/10/2016	09/01/2046
26441C-AX-3	Duke Energy Corp Senior Unsecured			2	2.B FE	5,613,303	96.0860	5,765,157	6,000,000	5,701,219		87,916			3.150	5.207	FA	71,400	94,500	02/28/2024	08/15/2027
26441C-BH-7	Duke Energy Corp Senior Unsecured	C		2	2.B FE	5,621,074	87.6870	4,647,431	5,300,000	5,481,765		(33,308)			2.450	1.753	JD	10,821	129,850	09/09/2020	06/01/2030
26441C-BM-6	Duke Energy Corp Senior Unsecured	C		2	2.B FE	9,975,200	73.4620	7,346,236	10,000,000	9,978,539		967			3.300	3.317	JD	14,667	330,000	06/07/2021	06/15/2041
26441C-BT-1	Duke Energy Corp Senior Unsecured	C		2	2.B FE	9,985,600	95.2940	9,529,363	10,000,000	9,988,522		1,236			4.500	4.518	FA	170,000	450,000	08/08/2022	08/15/2032
26441C-BW-4	Duke Energy Corp Senior Unsecured			2	2.B FE	11,986,920	100.7260	12,087,176	12,000,000	11,991,931		2,491			5.000	5.025	JD	38,333	600,000	12/05/2022	12/08/2027
26441C-CG-8	Duke Energy Corp Junior Subordinated			2	2.C FE	6,600,000	101.5730	6,703,833	6,600,000	6,600,000					6.450	6.447	MS	152,543		08/19/2024	09/01/2054
26442C-AN-4	Duke Energy Carolinas LLC Secured			2	1.F FE	1,343,465	81.3050	1,020,372	1,255,000	1,328,201		(3,034)			4.000	3.545	MS	12,689	50,200	07/19/2019	09/30/2042
26442C-AT-1	Duke Energy Carolinas LLC Secured			2	1.F FE	3,608,241	74.0270	2,961,063	4,000,000	3,625,453		8,503			3.700	4.326	JD	12,333	148,000	12/20/2022	12/01/2047
26442C-AU-8	Duke Energy Carolinas LLC Secured			2	1.F FE	2,160,953	76.8000	1,459,198	1,900,000	2,127,330		(6,723)			3.950	3.204	MS	22,098	75,050	08/22/2019	03/15/2048
26442E-AG-5	Duke Energy Ohio Inc Secured	C		2	1.F FE	6,862,075	80.3910	5,526,886	6,875,000	6,863,715		263			4.300	4.311	FA	123,177	295,625	01/03/2019	02/01/2049
26442R-AD-3	Duke Energy Progress LLC Secured			2	1.F FE	3,783,484	81.3490	3,498,009	4,300,000	3,788,378		4,894			4.150	5.109	JD	14,871	89,225	09/06/2024	12/01/2044
26442U-AB-0	Duke Energy Progress LLC Secured			2	1.F FE	3,099,769	81.1600	2,434,796	3,000,000	3,084,075		(2,680)			4.200	3.996	FA	47,600	126,000	06/01/2018	08/15/2045
26442U-AE-4	Duke Energy Progress LLC Secured			2	1.F FE	441,640	72.8150	302,183	415,000	438,135		(702)			3.600	3.246	MS	4,399	14,940	08/22/2019	09/15/2047
26442U-AM-6	Duke Energy Progress LLC Secured	C		2	1.F FE	3,503,050	61.8480	3,092,390	5,000,000	3,561,087		26,155			2.900	4.833	FA	54,778	145,000	09/16/2022	08/15/2051
26860#-AA-8	EIF Pio Pico LLC SR SECD NTS				1.G PL	9,287,308	88.2920	8,199,920	9,287,308	9,287,308					4.170	4.170	JD	1,076	387,281	02/11/2015	12/31/2041
26875P-AN-1	EOG Resources Inc Senior Unsecured	M		2	1.G FE	10,977,651	89.0750	10,086,853	11,324,000	11,030,874		13,080			3.900	4.209	AO	110,409	392,886	08/09/2024	04/01/2035
26875P-AQ-4	EOG Resources Inc Senior Unsecured	M		2	1.G FE	7,001,526	97.8340	6,295,593	6,435,000	6,857,291		(32,429)			5.100	4.302	JJ	151,330	277,185	08/08/2024	01/15/2036
26884A-BE-2	ERP Operating LP Senior Unsecured	C		2	1.G FE	10,303,730	84.9200	8,067,355	9,500,000	10,144,515		(21,571)			4.500	3.996	JD	35,625	427,500	07/12/2016	06/01/2045
26884A-BH-5	ERP Operating LP Senior Unsecured	RA		2	1.G FE	4,886,300	77.7160	3,885,776	5,000,000	4,902,993		2,560			4.000	4.133	FA	83,333	200,000	07/31/2017	08/01/2047
26884L-AF-6	EQT Corp Senior Unsecured			2	2.C FE	2,854,110	97.3390	2,920,158	3,000,000	2,906,739		30,839			3.900	5.127	AO	29,250	117,000	04/04/2023	10/01/2027
26884L-AN-9	EQT Corp Senior Unsecured			2	2.C FE	10,424,040	89.1240	10,694,924	12,000,000	10,700,030		165,168			3.625	5.675	MN	55,583	435,000	04/17/2023	05/15/2031
26884L-AR-0	EQT Corp Senior Unsecured			2	2.C FE	58,136,452	99.3880	57,843,897	58,200,000	58,142,587		6,135			5.750	5.764	FA	1,394,375	1,784,800	01/24/2024	02/01/2034
26884T-AE-2	ERAC USA Finance LLC Senior Unsecured				1.G FE	1,369,299	99.0740	1,263,188	1,275,000	1,347,304		(2,570)			5.625	5.125	MS	21,117	71,719	02/06/2014	03/15/2042
26885B-AC-4	EQM Midstream Partners LP Senior Unsecured			2	3.A FE	497,690	99.3960	496,978	500,000	499,048		237			5.500	5.560	JJ	12,681	27,500	06/20/2018	07/15/2028
27409L-AC-7	East Ohio Gas Co/The Senior Unsecured			2	1.F FE	11,876,534	85.8450	11,760,709	13,700,000	11,969,440		92,906			2.000	4.648	JD	12,178	137,000	09/23/2024	06/15/2030
27409L-AE-3	East Ohio Gas Co/The SENIOR			2	1.F FE	2,878,291	61.5020	2,644,573	4,300,000	2,886,596		8,305			3.000	5.388	JD	5,733	64,500	09/06/2024	06/15/2050
27616#-AD-7	Easterly Government Properties SR NTS SER A				2.B FE	14,000,000	91.2190	12,770,713	14,000,000	14,000,000					3.730	3.730	MS	158,111	522,200	07/02/2019	09/12/2029
27616#-AE-5	Easterly Government Properties SR NTS SER B				2.B FE	25,000,000	87.5990	21,899,643	25,000,000	25,000,000					3.830	3.830	MS	289,910	957,500	07/02/2019	09/12/2031
27616#-AF-2	Easterly Government Properties SR NTS SER C				2.B FE	22,000,000	83.2550	18,316,109	22,000,000	22,000,000					3.980	3.980	MS	265,112	875,600	07/02/2019	09/12/2034
27616#-AG-0	Easterly Government Properties SR NTS SER A				2.B FE	4,000,000	89.4000	3,575,993	4,000,000	4,000,000					2.620	2.620	AO	22,416	104,800	04/15/2021	10/14/2028
278865-AW-0	Ecolab Inc Senior Unsecured	C		2	1.G FE	3,375,300	74.1640	2,595,728	3,500,000	3,395,850		2,898			3.700	3.901	MN	21,583	129,500	11/14/2016	11/01/2046
278865-BA-7	Ecolab Inc Senior Unsecured	C		2	1.G FE	1,989,618	79.5670	1,591,342	2,000,000	1,991,101		234			3.950	3.980	JD	6,583	79,000	04/17/2018	12/01/2047
281020-AM-9	Edison International Senior Unsecured			2	2.C FE	9,766,600	97.0360	9,703,557	10,000,000	9,791,011		24,411			4.125	4.837	MS	121,458	206,250	08/06/2024	03/15/2028
281020-AN-7	Edison International Senior Unsecured	RA		2	2.C FE	6,146,580	101.7100	6,102,596	6,000,000	6,126,348		(20,232)			5.750	4.771	JD	15,333	172,500	08/06/2024	06/15/2027
281020-AR-8	Edison International Senior Unsecured			2	2.C FE	973,597	99.9910	999,908	1,000,000	996,702		11,054			4.950	6.127	AO	10,450	49,500	11/04/2022	04/15/2025
281020-AX-5	Edison International Junior Subordinated			2	3.A FE	60,559,875	103.3770	60,765,911	58,781,000	60,410,697		(149,178)			8.125	7.129	JD	212,265	3,375,166	08/28/2024	06/15/2053
281020-AZ-0	Edison International Junior Subordinated			2	3.A FE	32,100,000	103.8990	33,351,579	32,100,000	32,100,000					7.875	7.867	JD	112,350	2,584,050	12/04/2023	06/15/2054
28336L-BH-1	Kinder Morgan Inc Senior Unsecured				2.B FE	4,439,935	108.0160	4,698,717	4,350,000	4,409,812		(3,022)			7.420	7.247	FA	121,935	322,770	04/01/2011	02/15/2037
28368E-AE-6	Kinder Morgan Inc Senior Unsecured				2.B FE	5,462,199	113.6790	5,115,560	4,500,000	5,102,787		(68,640)			7.750	5.434	JJ	160,813	348,750	01/17/2019	01/15/2032
283695-BK-9	El Paso Natural Gas Co LLC Senior Unsecured				2.B FE	647,785	117.6640	588,318	500,000	573,779		(7,674)			8.375	5.899	JD	1,861	41,875	06/21/2011	06/15/2032
28370T-AD-1	Kinder Morgan Energy Partners Senior Unsecured	C			2.B FE	10,216,168	112.1930	8,975,465	8,000,000	9,782,225		(70,403)			7.500	5.385	MN	76,667	600,000	07/29/2020	11/15/2040
28622H-AB-7	Elevance Health Inc Senior Unsecured			2	2.A FE	3,892,200	95.8400	3,833,597	4,000,000	3,902,394		9,682			4.750	5.121	FA	71,778	190,000	12/12/2023	02/15/2033
286857-B*-7	Elizabethtown Gas Co 1ST MTG SER 18A-3				1.F YE	2,000,000	87.0270	1,740,539	2,000,000	2,000,000					4.290	4.290	JD	2,622	85,800	09/19/2018	12/20/2038
28932M-AD-7	Elm Road Generating Station Su SR SECD NTS SER A	RA			1.F FE	15,000,000	102.4520	15,367,791	15,000,000	15,000,000					6.090	6.089	FA	355,250	913,500	02/03/2010	02/11/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
28932M-AG-0	Elm Road Generating Station Su SR SECD NTS SER B				1.F FE	919,309	97.6900	865,295	885,756	900,823		(2,389)			4.673	4.087	JJ	18,626	41,391	02/08/2017	01/19/2031
28932M-AJ-4	Elm Road Generating Station Su SR SECD NTS SER B				1.F FE	13,921,500	100.2870	12,034,495	12,000,000	13,614,270		(111,251)			5.848	4.316	JJ	315,792	701,760	02/25/2022	01/19/2041
291011-AQ-7	Emerson Electric Co Senior Unsecured				1.F FE	983,350	106.0600	1,060,599	1,000,000	992,659		736			6.000	6.122	FA	22,667	60,000	08/14/2002	08/15/2032
292480-AJ-9	Energy Transfer LP Senior Unsecured	C		2	2.B FE	15,951,865	86.1750	14,175,860	16,450,000	16,029,947		11,647			5.000	5.207	MN	105,097	822,500	01/10/2017	05/15/2044
292480-AK-6	Energy Transfer LP Senior Unsecured			2	2.B FE	1,467,133	99.1060	1,486,586	1,500,000	1,483,387		6,968			4.400	4.936	MS	19,433	66,000	08/24/2022	03/15/2027
292480-AL-4	Energy Transfer LP Senior Unsecured	C		2	2.B FE	9,911,570	99.8380	9,983,823	10,000,000	9,927,381		15,811			4.950	5.188	MN	63,250	420,750	06/26/2024	05/15/2028
292480-AM-2	Energy Transfer LP Senior Unsecured			2	2.B FE	1,403,298	95.9730	1,439,590	1,500,000	1,432,365		12,375			4.150	5.244	MS	18,329	62,250	07/27/2022	09/15/2029
292505-AD-6	Ovintiv Inc Senior Unsecured	C			2.C FE	2,579,992	103.9000	2,514,374	2,420,000	2,521,257		(10,615)			6.500	5.815	FA	59,424	157,300	07/19/2018	08/15/2034
292505-AE-4	Ovintiv Inc Senior Unsecured				2.C FE	871,880	103.3630	1,174,207	1,136,000	926,733		8,583			6.625	9.111	FA	28,432	75,260	03/08/2016	08/15/2037
29250R-AG-1	Enbridge Energy Partners LP Senior Unsecured	C			2.A FE	6,841,050	98.8370	6,918,565	7,000,000	6,911,380		6,146			6.300	6.474	JD	19,600	441,000	01/25/2006	12/15/2034
29250R-AP-1	Enbridge Energy Partners LP Senior Unsecured	RA			2.A FE	3,559,095	113.9660	3,418,981	3,000,000	3,372,982		(19,006)			7.500	6.085	AO	47,500	225,000	12/14/2011	04/15/2038
29250R-AT-3	Enbridge Energy Partners LP Senior Unsecured	C		2	2.A FE	8,182,251	95.2330	7,633,865	8,016,000	8,162,472		(7,313)			5.500	5.309	MS	129,815	440,880	10/28/2020	09/15/2040
29250R-AX-4	Enbridge Energy Partners LP Senior Unsecured	C		2	2.A FE	17,661,620	113.3920	16,668,686	14,700,000	17,636,373		(25,247)			7.375	5.700	AO	228,871	542,063	09/13/2024	10/15/2045
29273R-AJ-8	Energy Transfer LP Senior Unsecured				2.B FE	5,165,934	113.0600	4,861,565	4,300,000	5,153,130		(12,804)			7.500	5.410	JJ	161,250		09/06/2024	07/01/2038
29273R-AP-4	Energy Transfer LP Senior Unsecured			2	2.B FE	8,174,282	99.5530	8,163,368	8,200,000	8,175,308		1,026			6.050	6.079	JD	41,342	248,050	11/19/2024	06/01/2041
29273R-AR-0	Energy Transfer LP Senior Unsecured	C		2	2.B FE	9,681,760	103.5110	9,108,970	8,800,000	9,672,314		(9,446)			6.500	5.576	FA	238,333		09/06/2024	02/01/2042
29273R-BE-8	Energy Transfer LP Senior Unsecured	M		2	2.B FE	15,199,444	93.9480	15,001,647	15,968,000	15,406,455		39,175			4.900	5.344	MS	230,383	782,432	03/23/2023	03/15/2035
29273R-BF-5	Energy Transfer LP Senior Unsecured			2	2.B FE	4,653,938	87.7490	4,387,435	5,000,000	4,657,422		3,484			5.150	5.726	MS	75,819	128,750	09/06/2024	03/15/2045
29273R-BG-3	Energy Transfer LP Senior Unsecured			2	2.B FE	7,942,000	99.7760	7,982,086	8,000,000	7,992,951		6,465			4.750	4.838	JJ	175,222	380,000	06/18/2015	01/15/2026
29273R-BJ-7	Energy Transfer LP Senior Unsecured			2	2.B FE	18,684,320	98.7740	18,371,983	18,600,000	18,684,415		95			6.125	6.086	JD	50,633	569,625	07/17/2024	12/15/2045
29273R-BL-2	Energy Transfer LP Senior Unsecured	C		2	2.B FE	10,394,039	88.4310	9,904,225	11,200,000	10,402,194		8,155			5.300	5.876	AO	125,316	296,800	09/06/2024	04/15/2047
29273V-AP-5	Energy Transfer LP Senior Unsecured			2	2.B FE	12,601,238	101.5920	12,597,428	12,400,000	12,580,198		(21,961)			5.550	5.022	FA	259,987	482,850	08/06/2024	02/15/2028
29273V-AU-4	Energy Transfer LP Senior Unsecured	C		2	2.B FE	18,414,258	106.2280	18,483,588	17,400,000	18,379,811		(34,447)			6.550	5.708	JD	94,975	766,350	08/06/2024	12/01/2033
29273V-AY-6	Energy Transfer LP Senior Unsecured			2	2.B FE	18,708,800	99.2520	18,262,311	18,400,000	18,702,019		(6,781)			5.550	5.318	MN	130,487	673,400	09/06/2024	05/15/2034
29273V-BA-7	Energy Transfer LP Senior Unsecured			2	2.B FE	9,176,288	99.5250	8,758,183	8,800,000	9,166,955		(9,333)			5.600	5.039	MS	164,267		09/06/2024	09/01/2034
29273V-BB-5	Energy Transfer LP Senior Unsecured			2	2.B FE	12,471,557	97.7890	11,636,935	11,900,000	12,469,565		(1,992)			6.050	5.711	MS	239,983		09/13/2024	09/01/2054
29278N-AE-3	Energy Transfer LP Senior Unsecured			2	2.B FE	12,402,720	96.8580	11,623,012	12,000,000	12,401,520		(1,200)			6.000	5.736	JD	32,000	360,000	09/13/2024	06/15/2048
29278N-AF-0	Energy Transfer LP Senior Unsecured			2	2.B FE	4,287,122	99.8430	4,293,259	4,300,000	4,290,472		3,350			4.950	5.019	JD	9,460	188,100	11/27/2024	06/15/2028
29278N-AG-8	Energy Transfer LP Senior Unsecured	C		2	2.B FE	1,998,912	100.6430	2,012,863	2,000,000	1,999,161		249			5.250	5.261	AO	22,167	52,500	06/21/2024	04/15/2029
29278N-AR-4	Energy Transfer LP Senior Unsecured			2	2.B FE	2,708,860	84.9040	2,547,107	3,000,000	2,713,804		4,718			5.000	5.706	MN	19,167	150,000	12/12/2023	05/15/2050
29279F-AA-7	Energy Transfer LP Senior Unsecured	C		2	2.B FE	18,628,568	100.4290	16,872,141	16,800,000	18,525,797		(27,127)			6.250	5.470	AO	221,667	775,000	09/06/2024	04/15/2049
29336T-AE-0	EnLink Midstream LLC Senior Unsecured			2	2.C FE	8,161,116	99.6210	7,969,686	8,000,000	8,157,244		(3,872)			5.650	5.381	MS	170,756		08/30/2024	09/01/2034
29336U-AD-9	EnLink Midstream Partners LP Senior Unsecured	C		2	2.C FE	41,209,401	85.5190	38,483,550	45,000,000	41,492,611		55,710			5.050	5.698	AO	568,125	1,742,250	10/28/2024	04/01/2045
29336U-AG-2	EnLink Midstream Partners LP Senior Unsecured			2	2.C FE	19,006,600	89.8990	17,979,800	20,000,000	19,015,200		8,600			5.450	5.847	JD	90,833	545,000	09/06/2024	06/01/2047
29360A-AB-6	Enstar Finance LLC Junior Subordinated			2	2.C FE	23,337,821	95.5070	22,921,630	24,000,000	23,362,327		17,193			5.500	5.732	JJ	608,667	1,265,000	08/14/2024	01/15/2042
29364G-AL-7	Entergy Corp Senior Unsecured	C		2	2.B FE	5,747,805	89.1260	4,901,953	5,500,000	5,595,942		(29,478)			2.800	2.394	JD	6,844	140,000	07/24/2024	06/15/2030
29364W-AT-5	Entergy Louisiana LLC Secured	C			1.F FE	1,060,069	90.2640	902,644	1,000,000	1,000,000		(9,530)			5.000	3.201	JJ	23,056	50,000	12/23/2020	07/15/2044
29364W-AV-0	Entergy Louisiana LLC Secured			2	1.F FE	3,458,980	88.5590	3,099,562	3,500,000	3,464,721		1,002			4.950	5.030	JJ	79,888	173,250	10/23/2018	01/15/2045
29364W-AW-8	Entergy Louisiana LLC Secured			2	1.F FE	755,067	95.1560	737,462	775,000	768,442		1,873			3.250	3.528	AO	6,297	25,188	12/15/2016	04/01/2028
29364W-AY-4	Entergy Louisiana LLC Secured			2	1.F FE	2,788,110	96.5270	2,895,817	3,000,000	2,887,938		60,155			2.400	4.649	AO	18,000	72,000	04/21/2023	10/01/2026
29364W-BA-5	Entergy Louisiana LLC Secured	RA		2	1.F FE	9,984,400	91.6070	9,160,730	10,000,000	9,990,272		983			4.000	4.014	MS	117,778	400,000	03/20/2018	03/15/2033
29364W-BB-3	Entergy Louisiana LLC Secured	C		2	1.F FE	13,274,698	79.5680	11,378,265	14,300,000	13,282,423		6,253			4.200	4.690	MS	200,200	294,000	09/23/2024	09/01/2048
29364W-BC-1	Entergy Louisiana LLC Secured			2	1.F FE	4,964,650	78.9630	3,948,130	5,000,000	4,968,400		689			4.200	4.241	AO	52,500	210,000	03/06/2019	04/01/2050
29365@-AB-2	Entergy New Orleans LLC 1ST MTG				2.B	12,000,000	99.5990	11,951,926	12,000,000	12,000,000					3.000	2.999	MS	106,000	360,000	03/12/2020	03/15/2025
29365@-AD-8	Entergy New Orleans LLC 1ST MTG				2.B YE	15,000,000	91.8520	13,777,857	15,000,000	15,000,000					4.190	4.190	MN	73,325	628,500	11/09/2021	11/19/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29365T-AF-1	Entergy Texas Inc Secured			2	1.G FE	8,976,420	95.8180	8,623,658	9,000,000	8,992,326		2,459			3.450	3.481	JD	25,875	310,500	11/14/2017	12/01/2027
29365T-AH-7	Entergy Texas Inc Secured			2	1.G FE	3,892,789	89.0150	3,765,346	4,230,000	3,904,464		11,268			4.500	5.268	MS	48,116	178,875	04/08/2024	03/30/2039
29365T-AK-0	Entergy Texas Inc Senior Secured	C		2	1.G FE	28,330,258	82.5500	26,771,027	32,430,000	28,553,355		213,243			1.750	3.894	MS	167,105	358,706	08/09/2024	03/15/2031
29366M-AA-6	Entergy Arkansas LLC Secured	C		2	1.F FE	2,485,175	79.6160	1,990,397	2,500,000	2,486,823		307			4.200	4.235	AO	26,250	105,000	03/13/2019	04/01/2049
29366M-AB-4	Entergy Arkansas LLC Secured	C		2	1.F FE	6,317,024	59.1610	3,749,637	6,338,000	6,318,911		491			2.650	2.666	JD	7,465	167,957	09/10/2020	06/15/2051
293791-AP-4	Enterprise Products Operating Senior Unsecured	C			1.G FE	15,473,421	109.2750	16,309,221	14,925,000	15,451,816		(21,132)			6.650	6.152	AO	209,530	828,756	06/21/2024	10/15/2034
29379V-AG-8	Enterprise Products Operating Senior Unsecured	C			1.G FE	6,615,793	104.0190	5,460,992	5,250,000	6,347,337		(52,909)			6.125	4.207	AO	67,885	321,563	03/31/2021	10/15/2039
29379V-AN-3	Enterprise Products Operating Junior Subordinated				2.B FE	2,680,900	99.1750	2,697,560	2,720,000	2,681,030		130			7.538	7.723	MJSD	17,656	171,927	05/30/2024	06/01/2067
29379V-AQ-6	Enterprise Products Operating Senior Unsecured	C			1.G FE	25,794,015	107.6960	23,176,242	21,520,000	25,028,439		(126,133)			6.450	4.932	MS	462,680	1,028,775	12/12/2024	09/01/2040
29379V-AT-0	Enterprise Products Operating Senior Unsecured	C			1.G FE	3,080,073	102.7460	2,414,542	2,350,000	2,963,329		(27,314)			5.950	3.771	FA	58,260	139,825	06/17/2020	02/01/2041
29379V-AV-5	Enterprise Products Operating Senior Unsecured				1.G FE	16,942,836	99.5890	16,561,596	16,630,000	16,942,610		(225)			5.700	5.528	FA	358,099		12/30/2024	02/15/2042
29379V-AW-3	Enterprise Products Operating Senior Unsecured	C		2	1.G FE	9,952,131	90.4050	9,361,459	10,355,000	9,903,097		(6,823)			4.850	5.214	FA	189,727	170,963	12/30/2024	08/15/2042
29379V-AY-9	Enterprise Products Operating Senior Unsecured	C		2	1.G FE	1,971,160	85.7000	1,714,006	2,000,000	1,977,685		780			4.450	4.541	FA	33,622	89,000	12/23/2014	02/15/2043
29379V-BA-0	Enterprise Products Operating Senior Unsecured	C		2	1.G FE	26,448,679	89.5530	25,074,725	28,000,000	26,480,239		36,141			4.850	5.302	MS	399,856	1,170,063	06/27/2024	03/15/2044
29379V-BC-6	Enterprise Products Operating Senior Unsecured	C		2	1.G FE	1,889,919	92.1290	1,842,585	2,000,000	1,891,194		1,275			5.100	5.552	FA	38,533	51,000	07/31/2024	02/15/2045
29379V-BH-5	Enterprise Products Operating Senior Unsecured	RA		2	1.G FE	2,437,967	99.0570	2,476,415	2,500,000	2,457,572		19,605			3.700	5.279	FA	34,944	46,250	06/18/2024	02/15/2026
29379V-BJ-1	Enterprise Products Operating Senior Unsecured	C		2	1.G FE	1,928,096	89.1850	1,783,705	2,000,000	1,928,799		703			4.900	5.177	MN	12,522	49,000	09/11/2024	05/15/2046
29379V-BQ-5	Enterprise Products Operating Senior Unsecured	C		2	1.G FE	20,982,475	80.2420	18,014,439	22,450,000	20,985,616		900			4.250	4.694	FA	360,447	637,500	12/26/2024	02/15/2048
29379V-BU-6	Enterprise Products Operating Senior Unsecured			2	1.G FE	5,304,900	86.3510	5,181,089	6,000,000	5,319,578		13,238			4.800	5.669	FA	120,000	288,000	11/22/2023	02/01/2049
29379V-BW-2	Enterprise Products Operating Senior Unsecured			2	1.G FE	4,859,340	78.6870	4,721,208	6,000,000	4,881,683		20,317			4.200	5.591	JJ	105,700	252,000	11/22/2023	01/31/2050
29379V-BX-0	Enterprise Products Operating Senior Unsecured	C		2	1.G FE	2,894,697	90.3890	2,440,513	2,700,000	2,806,309		(20,787)			2.800	1.942	JJ	31,710	75,600	07/30/2020	01/31/2030
29379V-BZ-5	Enterprise Products Operating Senior Unsecured			2	1.G FE	3,974,400	72.1850	2,887,409	4,000,000	3,975,908		312			3.950	3.982	JJ	66,272	158,000	01/06/2020	01/31/2060
29379V-CB-7	Enterprise Products Operating Senior Unsecured			2	1.G FE	978,540	65.6850	656,850	1,000,000	979,849		422			3.300	3.412	FA	12,467	33,000	10/06/2021	02/15/2053
29379V-CD-3	Enterprise Products Operating Senior Unsecured			2	1.G FE	1,191,732	100.7620	1,209,146	1,200,000	1,192,624		755			5.350	5.445	JJ	26,928	64,200	11/16/2023	01/31/2033
29379V-CE-1	Enterprise Products Operating Senior Unsecured			2	1.G FE	2,996,910	100.0450	3,001,352	3,000,000	2,997,866		956			4.600	4.637	JJ	65,167	69,000	01/02/2024	01/11/2027
29379V-CF-8	Enterprise Products Operating Senior Unsecured	C		2	1.G FE	39,882,000	96.8340	38,733,496	40,000,000	39,892,413		10,413			4.850	4.887	JJ	813,722	1,077,778	01/02/2024	01/31/2034
294429-AS-4	Equifax Inc Senior Unsecured	M		2	2.B FE	6,998,900	90.7160	6,350,112	7,000,000	6,999,291		67			3.100	3.101	MN	27,728	217,000	04/28/2020	05/15/2030
29444U-BF-2	Equinix Inc Senior Unsecured			2	2.B FE	6,190,990	98.0750	6,374,891	6,500,000	6,343,275		152,285			1.250	5.865	JJ	37,465	40,625	06/14/2024	07/15/2025
29444U-BL-9	Equinix Inc Senior Unsecured			2	2.B FE	1,768,999	90.0350	1,800,706	2,000,000	1,794,622		25,623			1.550	5.062	MS	9,128	15,500	07/24/2024	03/15/2028
29444U-BM-7	Equinix Inc Senior Unsecured			2	2.B FE	17,898,840	61.4610	11,062,953	18,000,000	17,907,668		2,237			2.950	2.978	MS	156,350	531,000	09/23/2020	09/15/2051
29444U-BQ-8	Equinix Inc Senior Unsecured			2	2.B FE	4,793,088	95.7480	4,595,899	4,800,000	4,798,050		1,397			1.450	1.480	MN	8,893	69,600	05/03/2021	05/15/2026
29444U-BS-4	Equinix Inc Senior Unsecured	C		2	2.B FE	4,378,792	85.5250	3,763,111	4,400,000	4,385,863		2,018			2.500	2.555	MN	14,056	110,000	05/03/2021	05/15/2031
29444U-BT-2	Equinix Inc Senior Unsecured			2	2.B FE	5,111,828	68.1280	4,905,230	7,200,000	5,166,757		32,572			3.400	5.394	FA	92,480	244,800	04/14/2023	02/15/2052
29669*-AA-9	Essentia Health SR SECD NTS QQQ				1.G	33,617,960	95.2040	32,005,501	33,617,960	33,617,960					3.990	3.989	FA	506,735	1,341,357	02/22/2013	02/15/2035
29669*-AB-7	Essentia Health SR SECD NTS SER VVV				1.G	4,701,389	85.8140	4,034,456	4,701,389	4,701,389					3.900	3.900	FA	69,267	183,354	12/21/2016	02/15/2040
29717P-AV-9	Essex Portfolio LP Senior Unsecured	C		2	2.A FE	11,473,164	84.4280	9,709,165	11,500,000	11,481,536		2,295			2.650	2.675	MS	89,732	304,750	04/08/2021	03/15/2032
29717P-AW-7	Essex Portfolio LP Senior Unsecured	C		2	2.A FE	11,078,843	81.3690	9,154,052	11,250,000	11,145,929		16,152			1.650	1.812	JJ	85,594	185,625	12/18/2020	01/15/2031
29717P-AY-3	Essex Portfolio LP Senior Unsecured			2	2.A FE	5,938,155	90.4300	5,425,774	6,000,000	5,970,416		8,977			1.700	1.861	MS	34,000	102,000	05/26/2021	03/01/2028
29717P-BA-4	Essex Portfolio LP Senior Unsecured			2	2.A FE	3,990,080	100.0380	4,001,520	4,000,000	3,990,827		747			5.500	5.532	AO	55,000	120,389	03/07/2024	04/01/2034
29736R-AF-7	Estee Lauder Cos Inc/The Senior Unsecured	C			1.F FE	1,107,535	74.7070	896,483	1,200,000	1,123,130		2,892			3.700	4.219	FA	16,773	44,400	01/18/2019	08/15/2042
29736R-AT-7	Estee Lauder Cos Inc/The Senior Unsecured			2	1.F FE	9,989,700	95.5250	9,552,513	10,000,000	9,991,116		850			4.650	4.663	MN	59,417	465,000	05/09/2023	05/15/2033
30037D-AB-1	Evergy Metro Inc Secured	C		2	1.F FE	4,974,068	97.6930	4,884,671	5,000,000	4,975,878		1,457			4.950	5.022	AO	52,250	222,750	06/26/2024	04/15/2033
30037F-AA-8	Evergy Missouri West Inc Secured			2	1.G FE	19,961,200	100.4440	20,088,894	20,000,000	19,976,229		7,262			5.150	5.194	JD	45,778	1,030,000	11/28/2022	12/15/2027
30040W-AH-1	Eversource Energy Senior Unsecured	C		2	2.B FE	1,175,400	68.6590	686,593	1,000,000	1,156,454		(4,518)			3.450	2.585	JJ	15,908	34,500	08/11/2020	01/15/2050
30040W-AK-4	Eversource Energy Senior Unsecured	RA		2	2.B FE	7,997,760	83.1850	6,654,813	8,000,000	7,998,697		219			1.650	1.653	FA	49,867	132,000	08/11/2020	08/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30040W-AQ-1	Eversource Energy Senior Unsecured			2	2.B FE	9,228,977	96.0620	9,606,228	10,000,000	9,586,385		176,762			2.900	4.938	MS	96,667	290,000	12/02/2022	03/01/2027
30040W-AT-5	Eversource Energy Senior Unsecured	M		2	2.B FE	6,102,210	101.3690	6,082,159	6,000,000	6,078,802		(22,648)			5.450	4.986	MS	109,000	327,000	12/18/2023	03/01/2028
30040W-AU-2	Eversource Energy Senior Unsecured	C		2	2.B FE	12,480,500	97.3170	12,164,674	12,500,000	12,483,134		1,576			5.125	5.145	MN	81,858	640,625	05/08/2023	05/15/2033
30040W-AX-6	Eversource Energy Senior Unsecured	C		2	2.B FE	4,154,822	99.5150	4,179,617	4,200,000	4,156,811		1,989			5.500	5.647	JJ	115,500	103,950	06/21/2024	01/01/2034
30040W-AZ-1	Eversource Energy Senior Unsecured			2	2.B FE	6,481,995	102.6700	6,673,537	6,500,000	6,482,277		282			5.950	5.988	JJ	178,335	93,465	04/15/2024	07/15/2034
30040W-BA-5	Eversource Energy Senior Unsecured	C		2	2.B FE	15,997,440	102.9410	16,470,512	16,000,000	15,997,555		115			5.850	5.853	AO	197,600	460,200	04/15/2024	04/15/2031
30042*-AA-5	Eversource Gas Co of Massachus 1ST MTG SER A			2	1.F	8,000,000	81.8270	6,546,199	8,000,000	8,000,000					2.110	2.110	AO	42,200	168,800	09/15/2021	10/01/2031
30161M-AG-8	Constellation Energy Generatio Senior Unsecured				2.A FE	9,711,680	104.2710	9,175,888	8,800,000	9,699,458		(12,222)			6.250	5.246	AO	137,500	275,000	09/06/2024	10/01/2039
30161M-AN-3	Constellation Energy Generatio Senior Unsecured	C		2	2.A FE	11,796,760	96.4640	11,575,718	12,000,000	11,808,390		6,238			5.600	5.746	JD	29,867	672,000	04/14/2023	06/15/2042
30161M-AS-2	Constellation Energy Generatio Senior Unsecured			2	2.A FE	14,385,359	99.3100	14,896,559	15,000,000	14,869,247		302,901			3.250	5.399	JD	40,625	487,500	05/17/2023	06/01/2025
30161N-AQ-4	Exelon Corp Senior Unsecured	C		2	2.B FE	9,972,674	94.8020	9,480,248	10,000,000	9,982,202		1,271			4.950	4.972	JD	22,000	495,000	05/19/2016	06/15/2035
30161N-AS-0	Exelon Corp Senior Unsecured	C		2	2.B FE	4,983,265	90.7020	4,535,114	5,000,000	4,986,160		376			5.100	5.122	JD	11,333	255,000	05/19/2016	06/15/2045
30161N-AU-5	Exelon Corp Senior Unsecured			2	2.B FE	5,781,900	98.3660	5,901,931	6,000,000	5,876,638		90,838			3.400	5.070	AO	43,067	204,000	12/18/2023	04/15/2026
30161N-BK-6	Exelon Corp Senior Unsecured	C		2	2.B FE	19,979,000	99.6900	19,937,994	20,000,000	19,982,972		1,618			5.300	5.313	MS	312,111	1,060,000	02/16/2023	03/15/2033
30161N-BL-4	Exelon Corp Senior Unsecured			2	2.B FE	11,962,920	96.1290	11,535,460	12,000,000	11,964,528		507			5.600	5.621	MS	197,867	672,000	02/16/2023	03/15/2053
30225V-A#-4	Extra Space Storage LP SR NTS				2.A FE	7,000,000	90.6120	6,342,834	7,000,000	7,000,000					3.470	3.470	AO	55,327	242,900	08/02/2019	10/09/2029
30225V-A@-6	Extra Space Storage LP SR NTS				2.B	9,000,000	96.1960	8,657,655	9,000,000	9,000,000					4.390	4.390	JJ	179,990	395,100	04/17/2018	07/17/2028
30225V-AJ-6	Extra Space Storage LP Senior Unsecured	C		2	2.B FE	9,982,300	102.2930	10,229,338	10,000,000	9,988,003		3,271			5.700	5.741	AO	142,500	570,000	03/21/2023	04/01/2028
30225V-AP-2	Extra Space Storage LP Senior Unsecured			2	2.B FE	15,502,100	85.3060	13,222,384	15,500,000	15,501,748		(410)			2.200	2.197	AO	71,989	341,000	07/25/2023	10/15/2030
30225V-AQ-0	Extra Space Storage LP Senior Unsecured	C		2	2.B FE	11,411,577	82.9570	9,540,108	11,500,000	11,425,905		9,896			2.400	2.504	AO	58,267	276,000	07/25/2023	10/15/2031
30225V-AR-8	Extra Space Storage LP Senior Unsecured			2	2.B FE	19,942,400	103.1340	20,626,836	20,000,000	19,951,923		9,523			5.900	5.948	JJ	544,111	734,222	11/27/2023	01/15/2031
30225V-AS-6	Extra Space Storage LP Senior Unsecured			2	2.B FE	9,974,500	98.9320	9,893,158	10,000,000	9,976,605		2,105			5.400	5.433	FA	225,000	288,000	01/16/2024	02/01/2034
30231G-AN-2	Exxon Mobil Corp Senior Unsecured			2	1.D FE	15,991,044	75.1220	14,423,334	19,200,000	16,017,209		26,165			3.567	4.866	MS	218,776		09/23/2024	03/06/2045
30231G-AT-9	Exxon Mobil Corp Senior Unsecured	C		2	1.D FE	23,472,845	98.4590	22,202,495	22,550,000	22,674,551		(159,956)			3.043	2.392	MS	228,732	651,963	08/09/2024	03/01/2026
30231G-AW-2	Exxon Mobil Corp Senior Unsecured	C		2	1.D FE	24,777,036	81.0160	22,279,397	27,500,000	24,799,006		21,970			4.114	4.860	MS	377,117	82,280	09/13/2024	03/01/2046
30231G-AY-8	Exxon Mobil Corp Senior Unsecured			2	1.D FE	2,734,690	75.8020	2,653,079	3,500,000	2,740,814		6,124			2.995	5.120	FA	39,309		10/28/2024	08/16/2039
30231G-AZ-5	Exxon Mobil Corp Senior Unsecured			2	1.D FE	14,912,650	66.6130	13,455,834	20,200,000	14,945,090		32,440			3.095	4.931	FA	234,446		09/13/2024	08/16/2049
30231G-BF-8	Exxon Mobil Corp Senior Unsecured	C		2	1.D FE	25,206,750	87.6570	23,491,945	26,800,000	25,269,402		36,320			4.227	4.756	MS	320,970	820,038	09/06/2024	03/19/2040
30231G-BG-6	Exxon Mobil Corp Senior Unsecured	C		2	1.D FE	8,000,696	82.4530	7,255,890	8,800,000	8,005,768		5,072			4.327	4.958	MS	107,887	190,388	09/06/2024	03/19/2050
30231G-BM-3	Exxon Mobil Corp Senior Unsecured	C		2	1.D FE	6,912,468	70.3900	6,475,925	9,200,000	6,954,707		39,974			3.452	5.158	AO	67,046	317,584	12/12/2023	04/15/2051
30231G-BN-1	Exxon Mobil Corp Senior Unsecured	C		2	1.D FE	6,639,419	89.1950	6,422,062	7,200,000	6,670,935		36,476			2.610	4.020	AO	39,672	122,670	07/10/2024	10/15/2030
302570-AW-6	NextEra Energy Capital Holding Junior Subordinated				2.B FE	4,500,000	98.9500	4,947,500	5,000,000	5,281,580		(195,650)			6.922	3.667	JAJO	88,454	388,769	04/25/2017	10/01/2066
302570-AX-4	NextEra Energy Capital Holding Junior Subordinated				2.B FE	7,413,440	98.8360	8,401,019	8,500,000	8,246,266		(263,131)			6.745	5.186	MJSD	25,482	651,305	05/30/2024	06/15/2067
302635-AK-3	FS KKR Capital Corp Senior Unsecured			2	2.C FE	1,993,640	90.6180	1,812,358	2,000,000	1,996,392		885			3.125	3.176	AO	13,715	62,500	10/04/2021	10/12/2028
30288*-AC-4	FLNG Liquefaction 2 LLC SR SECD NTS SER A				2.B FE	12,063,000	89.9140	10,846,322	12,063,000	12,063,000					4.280	4.280	JD	1,434	516,296	12/13/2017	06/30/2038
30288*-AE-0	FLNG Liquefaction 2 LLC SR SECD NTS				2.B FE	7,739,952	89.5570	7,338,289	8,194,000	7,742,445		2,493			4.390	5.222	JD	999	359,717	05/30/2024	12/31/2038
30290Y-AF-8	FS Credit Opportunities Corp MRPS SER 2027			2	1.D FE	10,000,000	94.7660	9,476,599	10,000,000	10,000,000					2.950	2.950	JJ	123,736	295,000	10/21/2021	01/31/2027
30303M-8G-0	Meta Platforms Inc Senior Unsecured	C		2	1.D FE	32,513,125	97.7340	33,229,727	34,000,000	33,066,102		305,987			3.500	4.622	FA	449,556	1,120,000	06/21/2024	08/15/2027
30303M-8H-8	Meta Platforms Inc Senior Unsecured	C		2	1.D FE	49,289,573	92.8850	47,835,811	51,500,000	49,666,192		191,402			3.850	4.393	FA	749,039	1,982,750	12/29/2022	08/15/2032
30303M-8J-4	Meta Platforms Inc Senior Unsecured	C		2	1.D FE	6,666,117	84.4860	5,914,000	7,000,000	6,673,602		5,445			4.450	4.751	FA	117,678	311,500	12/12/2023	08/15/2052
30303M-8K-1	Meta Platforms Inc Senior Unsecured			2	1.D FE	8,511,072	84.8550	7,721,785	9,100,000	8,517,462		4,426			4.650	5.027	FA	159,857	376,650	04/02/2024	08/15/2062
30303M-8R-6	Meta Platforms Inc Senior Unsecured			2	1.D FE	41,736,468	101.0760	40,025,961	39,600,000	41,728,856		(8,207)			5.750	5.412	MN	290,950	1,955,000	09/13/2024	05/15/2063
30303M-8V-7	Meta Platforms Inc Senior Unsecured			2	1.D FE	12,418,146	97.0530	11,355,201	11,700,000	12,415,491		(2,655)			5.400	4.999	FA	249,210		09/13/2024	08/15/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30303M-8W-5	Meta Platforms Inc Senior Unsecured			2	1.D FE	28,466,462	97.7710	26,006,958	26,600,000	28,463,143		(3,319)			5.550	5.133	FA	582,318		09/13/2024	08/15/2064
30306V-A@-8	FLNG Liquefaction 3 LLC SR SECD NTS				2.C FE	26,182,400	89.7490	23,498,555	26,182,400	26,182,400					4.360	4.362	JD	3,171	1,141,553	07/24/2019	06/30/2039
30313R-AA-7	FS KKR Capital Corp SENIOR			2	2.C FE	8,800,000	99.8930	8,790,602	8,800,000	8,800,000					4.250	4.250	FA	142,328	374,000	02/11/2020	02/14/2025
30321L-2C-5	F&G Global Funding Senior Secured				1.G FE	28,112,600	88.0140	26,404,053	30,000,000	28,730,781		298,793			2.000	3.173	MS	168,333	600,000	11/22/2022	09/20/2028
30571#-AA-0	Fairview Health Services SECD REV BDS				2.A	27,565,756	90.0650	24,827,068	27,565,756	27,565,756					4.160	4.160	MN	146,527	1,162,232	09/02/2015	11/15/2043
31428X-AT-3	FedEx Corp Senior Unsecured	C			2.B FE	14,262,381	77.8410	12,602,388	16,190,000	14,301,009		4,669			3.875	4.830	FA	261,401	310,000	12/30/2024	08/01/2042
31428X-AU-0	FedEx Corp Senior Unsecured	C			2.B FE	4,439,131	79.9450	3,745,411	4,685,000	4,486,385		6,923			4.100	4.441	AO	40,551	192,085	02/16/2017	04/15/2043
31428X-AW-6	FedEx Corp Senior Unsecured	C			2.B FE	15,465,188	91.0620	13,012,768	14,290,000	15,255,229		(31,286)			5.100	4.565	JJ	336,053	728,790	03/02/2017	01/15/2044
31428X-AX-4	FedEx Corp Senior Unsecured	C			2.B FE	5,548,286	97.5490	4,877,438	5,000,000	5,350,153		(31,713)			4.900	3.969	JJ	112,972	245,000	07/27/2018	01/15/2034
31428X-BA-3	FedEx Corp Senior Unsecured				2.B FE	4,689,018	88.6060	4,430,294	5,000,000	4,764,315		14,573			3.900	4.485	FA	81,250	156,000	09/30/2024	02/01/2035
31428X-BD-7	FedEx Corp Senior Unsecured				2.B FE	1,005,060	74.5470	745,466	1,000,000	1,004,824		(43)			4.500	4.474	FA	18,750	45,000	01/08/2018	02/01/2065
31428X-BS-4	FedEx Corp Senior Unsecured	C		2	2.B FE	6,949,110	87.6690	6,136,803	7,000,000	6,954,482		980			4.950	4.997	AO	71,225	346,500	10/15/2018	10/17/2048
31431B-AC-3	FedNat Holding Co Senior Unsecured			2	6. *	236,700	11.8350	236,700	2,000,000	236,700					7.750	67.919	MS			03/06/2020	03/15/2029
31431B-AD-1	FedNat Holding Co Senior Unsecured				6. *	828,450	11.8350	828,450	7,000,000	828,450					5.000	69.669	AO			04/19/2021	04/19/2026
314353-AA-1	FedEx Corp 2020-1 Class AA Pas Secured				1.D FE	2,352,164	83.7920	1,976,095	2,358,329	2,353,539		394			1.875	1.910	FA	16,091	44,219	06/15/2021	08/20/2035
314382-AA-0	Fells Point Funding Trust Senior Unsecured			2	2.A FE	4,615,361	96.2590	4,812,954	5,000,000	4,772,270		90,573			3.046	5.390	JJ	63,881	137,070	07/10/2024	01/31/2027
31620R-AL-9	Fidelity National Financial In Senior Unsecured			2	2.B FE	3,987,550	61.8080	2,472,310	4,000,000	3,988,409		271			3.200	3.216	MS	36,978	128,000	09/16/2021	09/17/2051
316773-CH-1	Fifth Third Bancorp Subordinated				2.B FE	2,854,830	119.5750	3,587,254	3,000,000	2,892,916		4,223			8.250	8.711	MS	82,500	247,500	11/10/2009	03/01/2038
31847R-AH-5	First American Financial Corp Senior Unsecured			2	2.C FE	9,582,843	82.2070	8,467,370	10,300,000	9,744,623		67,631			2.400	3.260	FA	93,387	247,200	07/14/2022	08/15/2031
337738-AP-3	Fiserv Inc Senior Unsecured			2	2.B FE	4,996,650	99.5500	4,977,491	5,000,000	4,999,836		383			3.850	3.858	JD	16,042	192,500	05/19/2015	06/01/2025
337738-AU-2	Fiserv Inc Senior Unsecured	C		2	2.B FE	9,134,540	93.9450	8,455,046	9,000,000	9,063,643		(13,889)			3.500	3.318	JJ	157,500	315,000	07/08/2019	07/01/2029
337738-AV-0	Fiserv Inc Senior Unsecured	C		2	2.B FE	9,938,800	81.6470	8,164,719	10,000,000	9,945,022		1,223			4.400	4.437	JJ	220,000	440,000	06/10/2019	07/01/2049
337738-BB-3	Fiserv Inc Senior Unsecured			2	2.B FE	6,284,982	94.3250	6,225,455	6,600,000	6,315,280		30,298			2.250	4.145	JD	12,375	74,250	09/23/2024	06/01/2027
337738-BC-1	Fiserv Inc Senior Unsecured	RA		2	2.B FE	1,996,480	88.3100	1,766,203	2,000,000	1,997,998		339			2.650	2.670	JD	4,417	53,000	05/11/2020	06/01/2030
337932-AL-1	FirstEnergy Corp Senior Unsecured	C		2	2.C FE	4,356,897	88.8060	4,440,281	5,000,000	4,409,118		52,221			2.650	5.295	MS	44,167	66,250	06/21/2024	03/01/2030
33830G-AA-9	Five Corners Funding Trust III Senior Unsecured			2	1.G FE	22,500,000	102.7040	23,108,326	22,500,000	22,500,000					5.791	5.791	FA	492,235	1,302,975	03/01/2023	02/15/2033
33834D-AA-2	Five Corners Funding Trust II SENIOR	RA		2	1.G FE	6,575,545	89.3200	5,801,361	6,495,000	6,500,699		(4,989)			2.850	2.778	MN	23,653	185,108	12/01/2022	05/15/2030
33835P-AA-4	Five Corners Funding Trust IV Senior Unsecured			2	1.G FE	3,600,000	101.0310	3,637,113	3,600,000	3,600,000					5.997	5.997	FA	81,559	215,892	03/01/2023	02/15/2053
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS				2.B FE	8,013,000	89.4770	7,169,754	8,013,000	8,013,000					4.125	4.125	MS	83,552	330,536	07/12/2016	03/31/2038
340711-AW-0	Florida Gas Transmission Co LL SR NTS			2	2.B FE	5,897,887	99.5130	5,970,762	6,000,000	5,962,731		64,844			4.350	5.537	JJ	120,350	261,000	01/10/2024	07/15/2025
340711-AY-6	Florida Gas Transmission Co LL SR NTS			2	2.B FE	997,630	87.4810	874,811	1,000,000	998,626		230			2.550	2.577	JJ	12,750	25,500	06/10/2020	07/01/2030
34107#-AA-5	Florida Pipeline Funding SR SECURED NT SER A			2	3.A PL	21,000,000	95.8730	20,133,296	21,000,000	21,000,000					4.700	4.700	FA	372,867	987,000	06/30/2021	05/01/2028
34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A			2	2.B PL	24,546,389	85.7880	21,057,753	24,546,389	24,546,389					2.920	2.919	FA	270,774	716,755	06/30/2021	08/15/2038
341081-EQ-6	Florida Power & Light Co Secured	C			1.E FE	11,741,849	103.2290	12,000,334	11,625,000	11,678,926		(4,524)			5.625	5.559	AO	163,477	653,906	01/19/2007	04/01/2034
341081-EX-1	Florida Power & Light Co Secured				1.E FE	16,400,946	103.2180	13,418,379	13,000,000	15,507,260		(169,528)			6.200	4.071	JD	67,167	806,000	03/13/2019	06/01/2036
341081-EY-9	Florida Power & Light Co Secured				1.E FE	3,259,910	102.2960	3,068,891	3,000,000	3,255,516		(4,394)			5.850	4.921	MN	29,250	87,750	09/11/2024	05/01/2037
341081-FB-8	Florida Power & Light Co Secured				1.E FE	4,783,191	104.7430	4,503,969	4,300,000	4,776,141		(7,050)			5.960	4.873	AO	64,070	128,140	09/06/2024	04/01/2039
341081-FC-6	Florida Power & Light Co Secured				1.E FE	4,667,435	102.2060	4,394,843	4,300,000	4,662,454		(4,981)			5.690	4.896	MS	81,557		09/06/2024	03/01/2040
341081-FG-7	Florida Power & Light Co Secured			2	1.E FE	1,806,527	82.6150	1,363,146	1,650,000	1,778,624		(5,526)			4.050	3.438	JD	5,569	66,825	07/19/2019	06/01/2042
341081-FM-4	Florida Power & Light Co Secured	C		2	1.D FE	6,214,976	98.7360	6,319,081	6,400,000	6,279,862		64,886			3.125	5.251	JD	16,667	100,000	06/26/2024	12/01/2025
341081-FZ-5	Florida Power & Light Co Secured	RA		2	1.D FE	21,038,154	99.5720	19,914,450	20,000,000	20,049,499		(297,744)			2.850	1.340	AO	142,500	783,750	01/13/2022	04/01/2025
341081-GM-3	Florida Power & Light Co Secured			2	1.E FE	3,785,817	95.3490	3,575,583	3,750,000	3,785,737		(80)			5.300	5.234	AO	49,688		10/15/2024	04/01/2053
341081-GR-2	Florida Power & Light Co Senior Unsecured			2	1.E FE	8,995,770	100.0560	9,005,040	9,000,000	8,997,975		1,401			4.450	4.467	MN	51,175	400,500	05/15/2023	05/15/2026
341099-CB-3	Duke Energy Florida LLC Secured				1.F FE	5,827,953	103.0240	4,972,988	4,827,000	5,452,722		(63,571)			5.900	4.022	MS	94,931	284,793	06/01/2018	03/01/2033
341099-CL-1	Duke Energy Florida LLC Secured	C			1.F FE	20,527,351	107.7040	14,383,816	13,355,000	19,000,831		(345,361)			6.400	2.645	JD	37,988	854,720	06/19/2020	06/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341099-CN-7	Duke Energy Florida LLC Secured				1.F FE	2,399,940	100.6310	2,012,623	2,000,000	2,321,177		(14,763)			5.650	4.212	AO	28,250	113,000	02/04/2019	04/01/2040
341099-CR-8	Duke Energy Florida LLC Secured			2	1.F FE	1,458,162	78.8560	981,753	1,245,000	1,426,056		(8,005)			3.850	2.788	MN	6,125	47,933	10/22/2020	11/15/2042
34489*-AE-9	Football Club Term Notes 2033 SECD CERTS SER 18-E				1.F FE	9,000,000	91.0390	8,193,550	9,000,000	9,000,000					4.210	4.210	OCT	90,515	387,320	06/06/2018	10/05/2033
34489@-AE-7	Football Club Term Notes 2019- SECD CERTS SER 19-E				1.F FE	2,000,000	80.4750	1,609,495	2,000,000	2,000,000					3.790	3.790	OCT	18,108	77,484	06/26/2019	10/05/2039
34490@-AB-0	Football Club Term Notes 2020- SECD CERTS 20-XI-B				1.F FE	1,600,000	98.3940	1,574,299	1,600,000	1,600,000					2.680	2.680	OCT	10,244	43,833	07/17/2020	10/05/2025
34490@-AC-8	Football Club Term Notes 2020- SECD CERTS 20-XI-C				1.F FE	26,130,910	94.9220	26,024,425	27,416,700	26,436,367		262,277			2.970	4.343	OCT	194,521	832,371	05/30/2024	10/05/2027
34490@-AD-6	Football Club Term Notes 2020- SECD CERTS 20-XI-D				1.F FE	6,000,000	86.8340	5,210,013	6,000,000	6,000,000					3.330	3.330	OCT	47,730	204,240	07/17/2020	10/05/2032
34490@-AE-4	Football Club Term Notes 2020- SECD CERTS 20-XI-E				1.F FE	7,674,460	83.4230	7,174,387	8,600,000	7,710,082		35,622			3.530	4.689	OCT	72,522	310,326	05/30/2024	10/05/2035
34490@-AF-1	Football Club Term Notes 2020- SECD CERTS 20-XI-F				1.F FE	6,691,323	80.0060	6,063,673	7,579,000	6,711,575		20,252			3.850	4.816	OCT	69,706	298,276	05/30/2024	10/05/2040
34490@-AG-9	Football Club Term Notes 2020- SECD CERTS 20-XI-G				1.F FE	400,000	98.3940	393,575	400,000	400,000					2.680	2.680	OCT	2,561	10,958	07/17/2020	10/05/2025
34490@-AH-7	Football Club Term Notes 2020- SECD CERTS 20-XI-H				1.F FE	3,701,134	94.9220	3,622,785	3,816,600	3,720,661		19,528			2.970	3.923	OCT	27,079	115,872	05/30/2024	10/05/2027
34490@-AK-0	Football Club Term Notes 2020- SECD CERTS 20-XI-J				1.F FE	3,903,198	80.0060	3,537,076	4,421,000	3,915,012		11,813			3.850	4.816	OCT	40,661	173,991	05/30/2024	10/05/2040
34501*-AE-3	Football Club Term Notes 2023- SECD CERTS 23-XV-E				1.F FE	15,000,000	99.1940	14,879,115	15,000,000	15,000,000					5.670	5.670	OCT	203,175	869,400	03/09/2023	10/05/2038
34501*-AF-0	Football Club Term Notes 2023- SECD CERTS 23-XV-F				1.F FE	15,000,000	98.3920	14,758,761	15,000,000	15,000,000					5.720	5.720	OCT	204,967	877,067	03/09/2023	10/05/2043
34502*-AD-4	Football Club Term Notes 2032 SECD CERTS 17-D				1.F FE	22,742,917	88.2550	20,298,671	23,000,000	22,782,270		22,203			3.560	3.695	OCT	195,602	836,996	03/31/2023	10/05/2032
34524#-AA-0	FORD CORKSTOWN MI CTL PT TR P/T CERTS				2.C YE	12,035,482	83.3110	9,931,296	11,920,712	12,019,531		(4,808)			4.720	4.654	MON	25,007	562,658	12/17/2021	06/15/2042
345370-DA-5	Ford Motor Co Senior Unsecured			2	3.A FE	25,000,000	83.2940	20,823,505	25,000,000	25,000,000					3.250	3.250	FA	313,715	812,500	11/08/2021	02/12/2032
345370-DB-3	Ford Motor Co Senior Unsecured			2	2.C FE	3,952,181	99.5440	3,981,741	4,000,000	3,955,291		3,110			6.100	6.287	FA	89,467	122,000	05/30/2024	08/19/2032
345397-B2-8	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	12,576,894	98.4600	12,701,276	12,900,000	12,676,924		100,030			3.375	5.448	MN	58,050	217,688	08/08/2024	11/13/2025
345397-B6-9	Ford Motor Credit Co LLC Senior Unsecured			2	3.A FE	10,000,000	86.6110	8,661,052	10,000,000	10,000,000					3.625	3.625	JD	14,097	362,500	06/22/2021	06/17/2031
345397-B7-7	Ford Motor Credit Co LLC Senior Unsecured			2	3.A FE	14,482,981	96.0640	14,697,812	15,300,000	14,671,827		188,846			2.700	5.396	FA	161,798	233,550	06/26/2024	08/10/2026
345397-B8-5	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	18,582,500	99.6600	19,932,000	20,000,000	19,941,215		532,974			2.300	5.082	FA	180,167	460,000	05/12/2022	02/10/2025
345397-C2-7	Ford Motor Credit Co LLC Senior Unsecured			2	3.A FE	9,478,743	99.1440	9,616,922	9,700,000	9,515,322		36,579			4.950	5.809	MN	44,014	240,075	06/26/2024	05/28/2027
345397-C3-5	Ford Motor Credit Co LLC Senior Unsecured			2	3.A FE	3,346,675	104.7230	3,351,129	3,200,000	3,336,803		(9,872)			7.350	5.654	MN	37,240	58,800	12/27/2024	11/04/2027
345397-D2-6	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	6,255,867	102.2450	6,236,968	6,100,000	6,222,357		(33,510)			6.950	5.392	JD	24,730	211,975	08/09/2024	06/10/2026
345397-D8-3	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	1,997,560	100.9840	2,019,688	2,000,000	1,998,146		586			5.800	5.846	MS	37,378	77,333	01/02/2024	03/05/2027
345397-E2-5	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	15,956,640	99.7410	15,958,586	16,000,000	15,960,166		3,526			6.050	6.099	MS	311,911	645,333	01/02/2024	03/05/2031
345397-XL-2	Ford Motor Credit Co LLC Senior Unsecured				3.A FE	12,480,036	99.4630	12,631,793	12,700,000	12,583,716		103,680			4.134	5.733	FA	214,382	262,509	06/14/2024	08/04/2025
345397-XU-2	Ford Motor Credit Co LLC Senior Unsecured				2.C FE	12,546,048	99.2510	12,704,161	12,800,000	12,631,663		85,615			4.389	5.736	JJ	269,972	280,896	06/14/2024	01/08/2026
345397-YT-4	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	6,224,977	95.8890	6,328,700	6,600,000	6,275,097		50,119			3.815	5.721	MN	41,266	125,895	07/10/2024	11/02/2027
345397-ZW-6	Ford Motor Credit Co LLC Senior Unsecured			2	2.C FE	6,232,832	98.9280	6,331,386	6,400,000	6,272,099		39,267			4.542	5.883	FA	121,120	145,344	06/26/2024	08/01/2026
347428-AA-8	Walgreen Co. SECURED				4.A	1,209,532	100.6610	1,217,522	1,209,532	1,209,532					5.850	5.526	MON	5,110	70,758	05/03/2006	04/05/2031
34959E-AA-7	Fortinet Inc Senior Unsecured	C		2	2.A FE	27,225,158	95.7440	26,328,535	27,499,000	27,430,682		55,904			1.000	1.208	MS	80,969	274,990	08/12/2021	03/15/2026
34959E-AB-5	Fortinet Inc Senior Unsecured			2	2.A FE	991,319	85.0670	850,665	1,000,000	994,381		831			2.200	2.298	MS	6,478	22,000	03/12/2021	03/15/2031
34959J-AH-1	Fortive Corp Senior Unsecured			2	2.B FE	2,211,314	80.6580	1,613,152	2,000,000	2,174,822		(5,446)			4.300	3.697	JD	3,822	86,000	06/14/2017	06/15/2046
349631-AN-1	Suntory Global Spirits Inc Senior Unsecured				2.A FE	4,773,240	99.8350	4,991,743	5,000,000	4,866,966		8,144			5.875	6.211	JJ	135,451	293,750	04/18/2006	01/15/2036
35086@-AE-1	Four Corners Operating Partner SR GTD NTS SER E				2.B FE	9,000,000	88.9910	8,009,190	9,000,000	9,000,000					3.150	3.148	JD	18,900	283,500	06/09/2020	06/09/2029
35086@-AF-8	Four Corners Operating Partner SR GTD NTS SER F				2.B FE	14,000,000	87.0660	12,189,208	14,000,000	14,000,000					3.200	3.200	JD	29,867	448,000	04/01/2020	04/08/2030
35086@-AG-6	Four Corners Operating Partner SR GTD NTS SER G				2.B FE	7,000,000	87.7410	6,141,860	7,000,000	7,000,000					2.740	2.740	AO	33,032	191,800	01/29/2021	04/30/2029
35086@-AH-4	Four Corners Operating Partner SR GTD NTS SER H				2.B FE	8,000,000	83.0190	6,641,524	8,000,000	8,000,000					2.990	2.990	AO	41,196	239,200	01/29/2021	04/29/2031
35137L-AJ-4	Fox Corp Senior Unsecured	M		2	2.B FE	21,480,350	95.2700	19,530,440	20,500,000	21,286,126		(44,954)			5.476	5.057	JJ	486,451	1,122,580	05/27/2020	01/25/2039
35137L-AK-1	Fox Corp Senior Unsecured	C		1	2.B FE	16,129,520	92.6460	10,191,025	11,000,000	15,569,682		(130,329)			5.576	3.083	JJ	265,789	613,360	06/17/2020	01/25/2049
35137L-AL-9	Fox Corp Senior Unsecured			2	2.B FE	565,618	92.8660	464,331	500,000	536,733		(6,899)			3.500	1.956	AO	4,035	17,500	09/09/2020	04/08/2030
36143L-2A-2	GA Global Funding Trust Secured	RA			1.F FE	24,041,655	96.6310	24,408,872	25,260,000	24,516,704		469,451			1.625	4.547	JJ	189,275	273,163	04/26/2024	01/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36143L-2D-6	GA Global Funding Trust Secured				1.F FE	41,911,922	89.3410	38,684,839	43,300,000	42,167,998		179,705			1.950	2.673	MS	248,614	753,675	09/06/2024	09/15/2028
36143L-2G-9	GA Global Funding Trust Secured				1.F FE	29,117,032	94.6990	29,640,709	31,300,000	29,582,871		465,839			2.250	5.151	JJ	342,344	231,750	09/13/2024	01/06/2027
36143L-2L-8	GA Global Funding Trust Senior Secured				1.F FE	29,203,065	100.8420	28,941,677	28,700,000	29,175,570		(27,495)			5.500	5.037	JJ	758,557	349,250	10/28/2024	01/08/2029
36143L-2N-4	GA Global Funding Trust Secured				1.F FE	12,986,610	98.6450	12,823,785	13,000,000	12,987,757		1,147			4.400	4.437	MS	155,711		09/23/2024	09/23/2027
36158F-AD-2	Swiss Re America Holding Corp Senior Unsecured		C		1.F FE	28,938,230	111.0750	26,658,014	24,000,000	25,817,843		(273,580)			7.750	6.096	JD	82,667	1,860,000	12/18/2006	06/15/2030
361841-AP-4	GLP Capital LP / GLP Financing Senior Unsecured			2	2.C FE	2,007,600	93.1300	1,862,608	2,000,000	2,004,068		(741)			4.000	3.954	JJ	36,889	80,000	10/16/2019	01/15/2030
362498-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS				1.A	14,687,227	94.5880	13,892,336	14,687,227	14,687,227					4.560	4.603	MON	29,766	669,737	06/13/2017	05/15/2038
36256#-AA-9	GSRP PORTFOLIO I LLC GTD SR SECD NTS				2.B PL	22,496,324	82.5280	18,565,836	22,496,324	22,496,020		26			3.770	3.770	JD	2,356	848,111	01/30/2020	12/31/2044
36257@-AA-0	Gsw Arena Holdings LLC SR SECD NTS				2.B PL	15,279,894	91.9720	15,635,162	17,000,000	15,423,683		143,789			4.150	6.254	MJSD	1,960	539,500	05/30/2024	06/30/2030
36258G-AA-5	GUSAP III LP Senior Unsecured		RA		2.B FE	8,067,500	93.2500	6,993,750	7,500,000	7,834,303		(67,158)			4.250	3.191	JJ	141,667	318,750	05/19/2021	01/21/2030
363576-AB-5	Arthur J Gallagher & Co Senior Unsecured			2	2.B FE	10,045,170	69.1670	9,584,443	13,857,000	10,125,193		60,964			3.500	5.415	MN	55,236	484,995	12/12/2023	05/20/2051
36472T-AC-3	Gannett Co Inc Senior Unsecured				4.A Z	15,850,076	132.9860	21,433,432	16,117,000	15,855,003		4,927			6.000	6.292	JD	80,585	225,560	10/15/2024	12/01/2031
36962G-XZ-2	General Electric Co Senior Unsecured				2.A	914,990	109.6480	1,015,343	926,000	921,116		510			6.750	6.844	MS	18,404	62,505	03/13/2002	03/15/2032
370334-CG-7	General Mills Inc Senior Unsecured		RA	2	2.B FE	6,955,468	98.0160	6,861,140	7,000,000	6,982,995		4,702			4.200	4.280	AO	60,433	294,000	06/28/2018	04/17/2028
370334-CH-5	General Mills Inc Senior Unsecured		C	2	2.B FE	4,992,200	89.4180	4,470,910	5,000,000	4,994,081		318			4.550	4.562	AO	46,764	227,500	04/03/2018	04/17/2038
370334-CJ-1	General Mills Inc Senior Unsecured			2	2.B FE	1,087,811	85.9340	1,031,206	1,200,000	1,099,149		2,147			4.700	5.334	AO	11,593	56,400	01/23/2019	04/17/2048
37045V-AJ-9	General Motors Co Senior Unsecured		C		2.B FE	6,945,740	86.9110	6,083,750	7,000,000	6,954,373		1,235			5.200	5.253	AO	91,000	364,000	05/18/2017	04/01/2045
37045V-AK-6	General Motors Co Senior Unsecured		C	2	2.B FE	7,142,554	105.0220	6,826,409	6,500,000	6,986,799		(32,318)			6.600	5.658	AO	107,250	429,000	07/18/2019	04/01/2036
37045V-AN-0	General Motors Co Senior Unsecured		C	2	2.B FE	15,822,083	98.0540	15,982,760	16,300,000	15,891,350		69,267			4.200	5.190	AO	171,150	363,300	08/06/2024	10/01/2027
37045V-AP-5	General Motors Co Senior Unsecured		RA	2	2.B FE	2,948,400	92.2980	2,768,945	3,000,000	2,947,637		1,064			5.150	5.330	AO	38,625	128,750	06/26/2024	04/01/2038
37045V-AU-4	General Motors Co Senior Unsecured		C	2	2.B FE	12,446,286	104.4750	12,328,108	11,800,000	12,365,355		(80,931)			6.800	4.803	AO	200,600	401,200	08/06/2024	10/01/2027
37045X-BG-0	General Motors Financial Co In Senior Unsecured			2	2.B FE	1,969,073	100.2970	2,005,939	2,000,000	1,988,393		9,367			5.250	5.772	MS	35,000	105,000	11/23/2022	03/01/2026
37045X-DA-1	General Motors Financial Co In Senior Unsecured		RA	2	2.B FE	6,210,138	94.4970	6,236,831	6,600,000	6,258,544		48,406			2.700	4.814	FA	64,845	89,100	08/06/2024	08/20/2027
37045X-DD-5	General Motors Financial Co In Senior Unsecured		C	2	2.B FE	4,865,138	96.3610	4,818,066	5,000,000	4,912,978		44,433			1.250	2.985	JJ	30,035	50,000	06/18/2024	01/08/2026
37045X-DE-3	General Motors Financial Co In Senior Unsecured			2	2.B FE	5,000,000	83.8690	4,193,432	5,000,000	5,000,000					2.350	2.350	JJ	56,465	117,500	01/05/2021	01/08/2031
37045X-DH-6	General Motors Financial Co In Senior Unsecured			2	2.B FE	10,628,606	92.0150	10,765,802	11,700,000	10,747,534		118,928			2.400	5.133	AO	63,180	140,400	08/06/2024	04/10/2028
37045X-DK-9	General Motors Financial Co In Senior Unsecured		C	2	2.B FE	32,514,358	95.3370	31,651,950	33,200,000	32,554,291		21,655			1.500	2.874	JD	29,050	300,000	12/19/2024	06/10/2026
37045X-DR-4	General Motors Financial Co In Senior Unsecured			2	2.B FE	6,217,530	94.7890	6,256,087	6,600,000	6,274,704		57,174			2.350	4.788	FA	53,854	77,550	08/06/2024	02/26/2027
37045X-DU-7	General Motors Financial Co In Senior Unsecured		C		2.B FE	9,756,150	99.7270	9,972,653	10,000,000	9,949,366		185,226			3.800	5.753	AO	88,667	380,000	12/18/2023	04/07/2025
37045X-DW-3	General Motors Financial Co In Senior Unsecured			2	2.B FE	12,371,094	100.1790	12,322,049	12,300,000	12,361,400		(9,694)			5.000	4.759	AO	140,083	307,500	08/06/2024	04/09/2027
37045X-EB-8	General Motors Financial Co In Senior Unsecured			2	2.B FE	12,388,920	102.6480	12,317,756	12,000,000	12,346,109		(42,811)			6.000	4.935	JJ	344,000		08/06/2024	01/09/2028
37045X-EN-2	General Motors Financial Co In Senior Unsecured		C	2	2.B FE	29,975,400	102.2650	30,679,362	30,000,000	29,981,906		6,506			5.800	5.817	JJ	841,000	1,015,000	12/04/2023	01/07/2029
37045X-EQ-5	General Motors Financial Co In Senior Unsecured				2.B FE	12,456,702	101.1720	12,444,199	12,300,000	12,437,740		(18,962)			5.400	4.890	MN	97,785	498,150	08/06/2024	05/08/2027
37045X-ER-3	General Motors Financial Co In Senior Unsecured		C	2	2.B FE	4,058,528	101.4230	4,056,937	4,000,000	4,055,233		(3,295)			5.750	5.473	FA	91,361	115,000	07/24/2024	02/08/2031
37045X-EU-6	General Motors Financial Co In Senior Unsecured		C		2.B FE	40,505,434	101.3690	41,071,617	40,517,000	40,504,548		(886)			5.550	5.558	JJ	1,036,898	630,883	04/01/2024	07/15/2029
37045X-EX-0	General Motors Financial Co In Senior Unsecured				2.B FE	12,501,474	101.0910	12,434,155	12,300,000	12,476,742		(24,732)			5.350	4.742	JJ	352,788		08/06/2024	07/15/2027
372460-AA-3	Genuine Parts Co NTS		C	2	2.B FE	30,864,740	83.7370	26,125,857	31,200,000	30,995,328		32,769			1.875	1.995	MN	97,500	585,000	12/03/2020	11/01/2030
372460-AE-5	Genuine Parts Co Senior Unsecured			2	2.B FE	3,178,320	104.9710	3,149,123	3,000,000	3,143,490		(33,851)			6.500	5.080	MN	32,500	195,000	12/18/2023	11/01/2028
372460-D#-9	Genuine Parts Co SR NTS SER L				2.B	35,329,500	94.5600	29,380,882	31,071,018	31,071,018				(2,043,027)	2.020	2.020	AO	106,349	652,449	10/30/2017	10/30/2029
37270*-AA-3	Georgetown Energy Partners, LL SR SECD NTS				1.G PL	13,964,351	75.7220	10,574,094	13,964,351	13,964,351					3.580	3.596	MJSD	1,389	499,924	03/30/2021	06/30/2051
373298-BN-7	Georgia-Pacific LLC Senior Unsecured				1.G FE	509,123	102.4240	384,092	375,000	386,841		(12,465)			7.375	3.834	JD	2,305	27,656	01/02/2013	12/01/2025
37331N-AJ-0	Georgia-Pacific LLC Senior Unsecured			2	1.G FE	6,217,445	97.9280	6,365,298	6,500,000	6,333,996		116,551			1.750	5.288	MS	28,753	56,875	06/14/2024	09/30/2025
373334-JN-2	Georgia Power Co Senior Unsecured		C		1.G FE	5,830,505	101.9940	5,055,834	4,957,000	5,615,030		(32,460)			5.950	4.654	FA	122,892	294,942	04/06/2017	02/01/2039
373334-JS-1	Georgia Power Co Senior Unsecured		C		1.G FE	7,139,414	91.3320	6,667,221	7,300,000	7,150,083		2,573			4.750	4.939	MS	115,583	142,500	09/06/2024	09/01/2040
373334-JW-2	Georgia Power Co Senior Unsecured		C		1.G FE	9,105,184	84.9900	7,904,042	9,300,000	9,069,926		(1,861)			4.300	4.496	MS	117,748	307,450	09/06/2024	03/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
374593-A*-2	Giants Stadium LLC SR SECD NTS SER 2010				2.B PL	10,032,000	105.9810	10,631,982	10,032,000	10,032,000					7.100	7.101	AO	178,068	712,272	06/30/2010	04/01/2040
375558-AS-2	Gilead Sciences Inc Senior Unsecured	C			2.A FE	17,016,023	99.9910	11,599,009	11,600,000	16,088,492		(214,478)			5.650	2.713	JD	54,617	655,400	06/19/2020	12/01/2041
375558-AZ-6	Gilead Sciences Inc Senior Unsecured	C			2.A FE	9,812,400	99.9010	9,990,134	10,000,000	9,985,937		166,306			3.500	5.232	FA	145,833	350,000	12/18/2023	02/01/2025
375558-BA-0	Gilead Sciences Inc Senior Unsecured			2	2.A FE	1,086,680	85.7190	857,195	1,000,000	1,068,151		(2,260)			4.500	3.995	FA	18,750	45,000	03/12/2015	02/01/2045
375558-BD-4	Gilead Sciences Inc Senior Unsecured			2	2.A FE	4,691,800	88.3800	3,535,208	4,000,000	4,561,116		(17,683)			4.750	3.767	MS	63,333	190,000	07/06/2016	03/01/2046
37576*-AA-4	Gillette Childrens Specialty H SR SECD NTS SER 2019				2.A YE	9,680,000	78.6580	7,614,083	9,680,000	9,680,000					3.560	3.560	MN	57,435	344,608	10/30/2019	11/01/2049
377372-AB-3	GlaxoSmithKline Capital Inc Senior Unsecured				1.F FE	114,715	102.0350	102,035	100,000	109,758		(848)			5.375	4.101	AO	1,135	5,375	06/18/2018	04/15/2034
377372-AE-7	GlaxoSmithKline Capital Inc Senior Unsecured	C			1.F FE	44,463,705	108.4320	39,573,456	36,496,000	42,521,193		(327,023)			6.375	4.678	MN	297,290	2,326,620	08/22/2019	05/15/2038
377372-AJ-6	GlaxoSmithKline Capital Inc Senior Unsecured	C			1.F FE	16,814,459	84.7420	14,986,552	17,685,000	16,835,274		28,217			4.200	4.583	MS	212,515	742,770	12/12/2023	03/18/2043
377372-AN-7	GlaxoSmithKline Capital Inc Senior Unsecured				1.F FE	9,607,200	97.5470	9,754,718	10,000,000	9,746,742		67,815			3.875	4.696	MN	49,514	387,500	11/18/2022	05/15/2028
378272-AN-8	Glencore Funding LLC Senior Unsecured			2	2.A FE	9,024,834	98.1150	8,928,447	9,100,000	9,032,592		7,758			4.000	4.351	MS	95,044	182,000	09/23/2024	03/27/2027
378272-AQ-1	Glencore Funding LLC Senior Unsecured	C		2	2.A FE	6,145,713	97.2380	6,126,023	6,300,000	6,164,004		18,291			3.875	4.701	AO	43,400	122,063	08/06/2024	10/27/2027
378272-AY-4	Glencore Funding LLC Senior Unsecured	RA		2	2.A FE	2,987,100	86.8610	2,605,821	3,000,000	2,992,293		1,249			2.500	2.549	MS	25,000	75,000	08/24/2020	09/01/2030
378272-BQ-0	Glencore Funding LLC Senior Unsecured	C		2	2.A FE	29,884,800	106.3320	31,899,501	30,000,000	29,895,372		8,604			6.500	6.553	AO	460,417	1,950,000	09/27/2023	10/06/2033
37940X-AB-8	Global Payments Inc Senior Unsecured	C		2	2.C FE	22,497,926	91.6140	19,688,851	21,491,000	22,053,705		(121,606)			3.200	2.558	FA	259,802	687,712	05/27/2021	08/15/2029
37940X-AC-6	Global Payments Inc Senior Unsecured			2	2.C FE	2,758,477	75.1010	2,816,294	3,750,000	2,782,333		16,369			4.150	6.209	FA	58,792	155,625	07/20/2023	08/15/2049
37940X-AD-4	Global Payments Inc Senior Unsecured			2	2.C FE	9,699,930	88.9320	9,782,564	11,000,000	9,859,674		158,666			2.900	5.122	MN	40,761	319,000	02/12/2024	05/15/2030
37940X-AQ-5	Global Payments Inc Senior Unsecured	RA		2	2.C FE	12,245,983	100.0880	12,510,976	12,500,000	12,269,489		21,125			5.400	5.698	FA	255,000	540,000	06/26/2024	08/15/2032
37959E-30-0	Globe Life Inc Junior Subordinated			2	2.C FE	25,600,000	16.1150	16,501,760	1,024,000	25,600,000					4.250	4.250	MJSD	48,356	1,088,000	06/09/2021	06/15/2061
37959G-AA-5	Global Atlantic Fin Co SENIOR			2	2.B FE	39,031,769	94.8000	38,299,208	40,400,000	39,114,797		80,485			4.400	5.157	AO	375,271	976,800	09/13/2024	10/15/2029
37959G-AB-3	Global Atlantic Fin Co Senior Unsecured	RA		2	2.B FE	42,941,606	85.9670	41,113,813	47,825,000	43,105,566		159,218			3.125	4.901	JD	66,424	805,781	12/30/2024	06/15/2031
37959G-AC-1	Global Atlantic Fin Co Subordinated			2	3.A FE	73,140,251	96.3450	73,800,270	76,600,000	73,230,871		44,934			4.700	4.978	AO	760,042	3,600,200	08/16/2023	10/15/2051
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured			2	2.B FE	29,823,475	110.9680	29,628,384	26,700,000	29,744,127		(81,543)			7.950	6.148	JD	94,340	1,172,625	10/28/2024	06/15/2033
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured			2	2.B FE	39,659,215	101.5450	40,607,929	39,990,000	39,663,557		4,342			6.750	6.814	MS	794,801	1,341,225	12/26/2024	03/15/2054
38141E-C3-1	Goldman Sachs Group Inc/The Senior Unsecured			2	2.A FE	7,084,125	88.4660	6,634,937	7,500,000	7,095,316		11,191			4.800	5.245	JJ	173,000	180,000	01/18/2024	07/08/2044
38141G-FD-1	Goldman Sachs Group Inc/The Subordinated				2.B FE	4,819,844	107.5060	4,870,032	4,530,000	4,732,883		(10,261)			6.750	6.234	AO	76,444	305,775	07/31/2013	10/01/2037
38141G-GM-0	Goldman Sachs Group Inc/The Senior Unsecured				2.A FE	1,513,030	105.1960	1,051,955	1,000,000	1,424,955		(20,443)			6.250	2.920	FA	26,042	62,500	06/17/2020	02/01/2041
38141G-VS-0	Goldman Sachs Group Inc/The Senior Unsecured	C		2	2.A FE	4,337,105	88.0790	3,963,572	4,500,000	4,340,787		1,957			4.750	5.024	AO	41,563	136,563	09/11/2024	10/21/2045
38141G-WV-2	Goldman Sachs Group Inc/The Senior Unsecured			2	2.A FE	275,000	96.3780	265,040	275,000	275,000					3.814	3.814	AO	1,981	10,489	01/18/2018	04/23/2029
38141G-XA-7	Goldman Sachs Group Inc/The Senior Unsecured			2	1.F FE	2,490,031	88.0210	1,834,348	2,084,000	2,413,325		(19,953)			4.411	2.964	AO	17,364	91,925	03/25/2021	04/23/2039
38141G-XR-0	Goldman Sachs Group Inc/The Senior Unsecured			2	1.F FE	14,572,097	82.6460	12,396,924	15,000,000	14,702,712		38,286			1.992	2.297	JJ	127,820	298,800	06/29/2021	01/27/2032
38147U-AE-7	Goldman Sachs BDC Inc Senior Unsecured				2.C FE	99,584,000	102.4700	102,470,200	100,000,000	99,688,202		104,202			6.375	6.530	MS	1,947,917	3,187,500	03/06/2024	03/11/2027
38148L-AE-6	Goldman Sachs Group Inc/The Senior Unsecured			2	2.A FE	9,769,300	99.6550	9,965,480	10,000,000	9,935,543		159,377			3.750	5.440	MN	40,625	375,000	12/18/2023	05/22/2025
38148L-AF-3	Goldman Sachs Group Inc/The Subordinated				2.B FE	9,804,681	92.1470	9,214,669	10,000,000	9,809,965		2,818			5.150	5.303	MN	55,792	321,875	08/14/2024	05/22/2045
38148Y-AA-6	Goldman Sachs Group Inc/The Senior Unsecured	C		2	2.A FE	7,593,904	84.7500	6,254,557	7,380,000	7,549,162		(10,851)			4.017	3.780	AO	50,233	296,455	10/28/2020	10/31/2038
38173M-AC-6	Golub Capital BDC Inc Senior Unsecured			2	2.C FE	31,629,120	92.8910	29,725,200	32,000,000	31,852,332		67,181			2.050	2.274	FA	247,822	656,000	07/27/2021	02/15/2027
38173M-AD-4	Golub Capital BDC Inc Senior Unsecured			2	2.C FE	36,738,543	103.6340	37,895,907	36,567,000	36,712,795		(28,895)			7.050	6.922	JD	186,187	2,577,974	01/23/2024	12/05/2028
38173M-AE-2	Golub Capital BDC Inc Senior Unsecured			2	2.C FE	151,195,685	99.9550	152,930,385	153,000,000	151,452,826		257,141			6.000	6.259	JJ	4,233,000	4,182,000	02/13/2024	07/15/2029
38175B-AC-1	Golub Capital Partners Private SENIOR			2	2.A PL	27,000,000	95.5000	25,784,881	27,000,000	27,000,000					3.770	3.770	FA	359,093	1,017,900	01/31/2022	02/24/2027
38175B-AD-9	Golub Capital Partners Private SENIOR			2	2.A PL	31,000,000	95.5990	29,635,575	31,000,000	31,000,000					3.820	3.820	FA	417,759	1,184,200	01/31/2022	02/24/2027
38175B-AG-2	Golub Capital Partners Private SENIOR			2	2.A PL	45,000,000	100.8310	45,374,112	45,000,000	45,000,000					6.470	6.470	FA	1,099,900	1,455,750	01/26/2024	02/15/2028
38175B-AH-0	Golub Capital Partners Private SENIOR			2	2.A PL	55,000,000	100.8900	55,489,709	55,000,000	55,000,000					6.610	6.610	FA	1,373,411	1,817,750	01/26/2024	02/15/2029
38179R-A*-6	Golub Capital Private Credit F Sr Notes				2.C PL	241,000,000	102.5050	247,037,219	241,000,000	241,000,000					7.120	7.129	FA	6,959,009	3,479,504	05/10/2024	11/18/2027
38179R-A@-4	Golub Capital Private Credit F Sr Notes				2.C PL	94,000,000	101.0400	94,978,004	94,000,000	94,000,000					7.153	8.031	FMAN	1,064,554	3,449,249	05/10/2024	11/18/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38179R-AA-3	Golub Capital Private Credit F Senior Unsecured			2	2.C FE	74,514,814	98.0700	73,850,339	75,304,000	74,556,457		41,643			5.800	6.046	MS	1,322,422		09/05/2024	09/12/2029
38239J-AA-9	Goodman US Finance Three LLC GTD SR NTS			2	2.A FE	473,501	95.2940	476,470	500,000	490,012		2,844			3.700	4.375	MS	5,447	18,500	06/28/2018	03/15/2028
38239K-AA-6	Goodman US Finance Four LLC GTD SR NTS	RA		2	2.A FE	3,993,600	88.5090	3,540,366	4,000,000	3,995,373		262			4.500	4.512	AO	38,000	180,000	09/19/2017	10/15/2037
384802-AB-0	WW Grainger Inc Senior Unsecured	C		2	1.E FE	3,389,589	89.6410	2,689,244	3,000,000	3,326,643		(13,737)			4.600	3.768	JD	6,133	115,000	07/31/2024	06/15/2045
384802-AC-8	WW Grainger Inc Senior Unsecured	C		2	1.E FE	6,295,790	77.7170	5,129,320	6,600,000	6,340,852		7,411			3.750	4.024	MN	31,625	247,500	10/23/2018	05/15/2046
384802-AD-6	WW Grainger Inc Senior Unsecured	C		2	1.E FE	17,501,383	83.2730	14,572,859	17,500,000	17,498,641		(181)			4.200	4.199	MN	93,917	735,000	01/30/2019	05/15/2047
39121J-AE-0	Great River Energy Secured	M			1.G FE	31,069,977	101.4900	28,737,150	28,315,231	30,531,230		(126,589)			6.254	4.519	JJ	885,417	1,770,835	04/25/2022	07/01/2038
39121J-AG-5	Great River Energy 1ST MTG SER 2008A	RA			1.G FE	5,272,540	107.3390	5,659,491	5,272,540	5,272,540					7.233	7.233	JJ	190,681	389,919	05/01/2008	07/01/2038
39949#-AA-6	GROUND LEASE TR 16B (URBAN TOW P/T CERTS				1.F PL	21,081,630	77.4860	16,272,113	21,000,000	21,067,979		(2,209)			4.715	4.735	MON	44,007	990,150	12/07/2017	05/15/2052
39951#-AA-1	Ground Lease Trust A - 2018A P/T CERTS				3.B PL	44,665,315	83.9070	37,477,536	44,665,315	44,665,315					4.580	4.624	MON	90,919	2,045,693	02/20/2018	02/15/2051
39952@-AA-2	GROUND LEASE TR 18E (TRIANGLE P/T CERTS				2.B PL	39,000,000	83.9500	32,740,496	39,000,000	39,000,000					5.180	5.236	MON	89,787	2,020,200	11/16/2018	11/15/2054
40139L-BA-0	Guardian Life Global Funding Secured	RA			1.B FE	24,667,674	90.7270	25,222,023	27,800,000	25,183,402		515,728			1.250	4.784	MN	40,542	261,250	08/06/2024	11/19/2027
40139L-BC-6	Guardian Life Global Funding Secured				1.B FE	3,069,660	96.5540	3,186,285	3,300,000	3,170,654		100,994			0.875	5.197	JD	1,684	28,875	03/21/2024	12/10/2025
402740-AB-0	Gulfstream Natural Gas System SR NTS				2.B FE	6,038,030	100.6920	6,041,504	6,000,000	6,002,750		(3,131)			6.190	6.133	MN	61,900	371,400	05/30/2007	11/01/2025
402740-AD-6	Gulfstream Natural Gas System SR NTS	RA		2	2.B FE	17,993,160	99.6130	17,930,401	18,000,000	17,999,390		834			4.600	4.605	MS	243,800	828,000	09/21/2015	09/15/2025
402740-AE-4	Gulfstream Natural Gas System SR NTS	C		2	2.B FE	6,204,605	89.2680	4,909,737	5,500,000	6,117,135		(17,133)			5.950	5.059	AO	69,086	327,250	04/04/2019	10/15/2045
404119-BR-9	HCA Inc Senior Unsecured				2.C FE	1,001,445	100.0120	1,000,122	1,000,000	1,000,062		(731)			5.375	5.299	FA	22,396	53,750	12/21/2022	02/01/2025
404119-BS-7	HCA Inc Senior Unsecured			2	2.C FE	4,536,684	100.5360	4,021,443	4,000,000	4,067,418		(105,803)			5.875	3.116	FA	88,778	235,000	08/25/2020	02/15/2026
404119-BV-0	HCA Inc Senior Unsecured			2	2.C FE	13,139,695	91.0490	11,836,414	13,000,000	13,123,104		(2,967)			5.500	5.425	JD	31,778	715,000	01/30/2019	06/15/2047
404119-CU-1	HCA Inc Senior Unsecured			2	2.C FE	8,488,134	98.6700	8,386,916	8,500,000	8,489,670		1,536			5.600	5.617	AO	119,000	288,244	02/21/2024	04/01/2034
404119-CV-9	HCA Inc Senior Unsecured			2	2.C FE	15,907,680	95.4210	15,267,286	16,000,000	15,910,402		2,722			6.000	6.041	AO	240,000	581,333	02/20/2024	04/01/2054
404119-CW-7	HCA Inc Senior Unsecured			2	2.C FE	15,900,800	95.2560	15,240,939	16,000,000	15,903,135		2,335			6.100	6.141	AO	244,000	591,022	02/20/2024	04/01/2064
40420I-AB-3	HSBC Bank USA NA/New York NY Subordinated	C			1.F FE	14,283,310	99.2830	12,906,849	13,000,000	13,860,335		(62,701)			5.625	4.809	FA	276,250	731,250	03/28/2017	08/15/2035
40420I-AD-9	HSBC Bank USA NA Subordinated				1.F FE	3,315,225	110.6990	2,529,482	2,285,000	3,069,973		(41,674)			7.000	3.814	JJ	73,755	159,950	02/27/2020	01/15/2039
40440V-A@-4	HPS Corporate Lending Fund SR NTS			2	2.B FE	10,000,000	105.1720	10,517,200	10,000,000	10,000,000					8.430	8.430	MN	110,058	843,000	10/28/2022	11/14/2027
40440V-AA-3	HPS Corporate Lending Fund Senior Unsecured			2	2.C FE	43,884,800	102.8290	45,502,036	44,250,000	43,941,696		56,896			6.750	6.949	JJ	1,252,828	1,493,438	04/01/2024	01/30/2029
40440V-AB-1	HPS Corporate Lending Fund Senior Unsecured	C		2	2.C FE	126,449,920	101.7720	130,267,622	128,000,000	126,599,507		149,587			6.250	6.515	MS	4,288,889		06/11/2024	09/30/2029
40440V-B#-1	HPS Corporate Lending Fund SR NTS SER A-B			2	2.B FE	85,000,000	107.7020	91,546,998	85,000,000	85,000,000					8.800	8.800	MS	2,223,222	7,480,000	08/18/2023	09/14/2028
40440V-B@-3	HPS Corporate Lending Fund SR NTS SER A-A			2	2.B FE	65,000,000	105.6360	68,663,498	65,000,000	65,000,000					8.670	8.670	MS	1,674,996	5,635,500	08/18/2023	09/14/2027
404530-AC-1	Hackensack Meridian Health Inc BDS SER 2020			2	1.D FE	1,000,000	69.1480	691,483	1,000,000	1,000,000					2.675	2.675	MS	8,917	26,750	08/20/2020	09/01/2041
404530-AD-9	Hackensack Meridian Health Inc BDS SER 2020			2	1.D FE	1,000,000	62.9630	629,629	1,000,000	1,000,000					2.875	2.875	MS	9,583	28,750	08/20/2020	09/01/2050
406216-AW-1	Halliburton Co Senior Unsecured	C			2.A FE	8,509,713	109.1380	8,294,521	7,600,000	8,439,673		(39,790)			6.700	5.537	MS	149,931	509,200	11/21/2023	09/15/2038
406216-AY-7	Halliburton Co Senior Unsecured	C			2.A FE	22,696,362	116.5800	23,315,966	20,000,000	22,262,346		(108,598)			7.450	6.189	MS	438,722	1,490,000	04/16/2021	09/15/2039
406216-BA-8	Halliburton Co Senior Unsecured	C		2	2.A FE	1,987,141	85.9800	1,719,593	2,000,000	1,989,012		426			4.500	4.547	MN	11,500	90,000	07/14/2020	11/15/2041
406216-BE-0	Halliburton Co Senior Unsecured	C		2	2.A FE	17,015,037	87.0430	14,477,909	16,633,000	16,965,670					4.750	4.591	FA	329,195	790,068	09/26/2019	08/01/2043
406216-BG-5	Halliburton Co Senior Unsecured			2	2.A FE	3,600,613	99.1590	3,553,861	3,584,000	3,581,118		1,960			3.800	3.861	MN	17,402	136,192	12/21/2022	11/15/2025
406216-BJ-9	Halliburton Co Senior Unsecured	C		2	2.A FE	43,574,655	95.0660	42,589,366	44,800,000	43,658,176		71,442			4.850	5.148	MN	277,636	2,172,800	11/16/2023	11/15/2035
406216-BK-6	Halliburton Co Senior Unsecured	C		2	2.A FE	21,795,445	89.5330	19,025,782	21,250,000	21,714,380		(14,250)			5.000	4.827	MN	135,764	1,043,750	09/11/2024	11/15/2045
406216-BL-4	Halliburton Co Senior Unsecured	C		2	2.A FE	4,009,083	89.9800	3,599,189	4,000,000	4,005,486		(1,054)			2.920	2.889	MS	38,933	116,800	05/14/2021	03/01/2030
41242*-BC-5	Hardwood Funding LLC SR NTS SER AA				1.G FE	4,000,000	95.2390	3,809,568	4,000,000	4,000,000					3.520	3.520	JD	9,387	140,800	02/29/2016	06/07/2028
41242*-BD-3	Hardwood Funding LLC SR NTS SER BB				1.G FE	4,000,000	90.8350	3,633,414	4,000,000	4,000,000					3.670	3.670	JD	9,787	146,800	02/29/2016	06/07/2031
41242*-BL-5	Hardwood Funding LLC SR NTS SER II				1.G FE	1,000,000	93.8940	938,935	1,000,000	1,000,000					3.960	3.960	JD	2,640	39,600	08/08/2018	06/07/2030
41242*-BM-3	Hardwood Funding LLC SR NTS SER JJ				1.G FE	7,000,000	90.2980	6,320,892	7,000,000	7,000,000					4.060	4.060	JD	18,947	284,200	08/08/2018	06/07/2033
41242*-BN-1	Hardwood Funding LLC SR NTS SER KK				1.G FE	6,000,000	85.7820	5,146,941	6,000,000	6,000,000					4.230	4.230	JD	16,920	253,800	08/08/2018	06/07/2038
413875-AN-5	L3Harris Technologies Inc Senior Unsecured	C			2.B FE	9,454,601	104.0390	9,404,057	9,039,000	9,344,402		(11,385)			6.150	5.822	JD	24,707	555,899	05/12/2011	12/15/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
413875-AS-4	L3Harris Technologies Inc Senior Unsecured	C		2	2.B FE	26,650,896	95.0810	23,960,483	25,200,000	26,335,782		(97,985)			4.854	4.264	AO	217,459	1,217,844	01/18/2022	04/27/2035
413875-AT-2	L3Harris Technologies Inc Senior Unsecured			2	2.B FE	2,228,540	91.6340	1,832,671	2,000,000	2,185,736		(5,810)			5.054	4.350	AO	17,970	101,080	05/05/2016	04/27/2045
416515-AP-9	HARTFORD FINANCIAL SERVICES GR Senior Unsecured				2.A FE	1,255,000	102.0660	1,280,933	1,255,000	1,255,000					6.100	6.100	AO	19,139	76,555	10/10/2006	10/01/2041
42225U-AH-7	Healthcare Realty Holdings LP Senior Unsecured	C		2	2.B FE	40,998,874	81.6640	33,866,015	41,470,000	41,164,493		45,519			2.000	2.127	MS	244,212	830,400	08/10/2021	03/15/2031
42225U-AM-6	Healthcare Realty Holdings LP Senior Unsecured	RA		2	2.B FE	18,221,213	81.0790	14,918,575	18,400,000	18,268,305		19,515			2.050	2.173	MS	111,064	377,200	07/22/2022	03/15/2031
42241@-AK-5	Hearst Communications Inc GTD SR NTS SER D				1.G	11,000,000	94.6990	10,416,925	11,000,000	11,000,000					4.120	4.120	JD	37,767	453,200	05/18/2018	06/01/2030
42241@-AL-3	Hearst Communications Inc GTD SR NTS SER E				1.G	13,000,000	91.7110	11,922,477	13,000,000	13,000,000					4.270	4.270	JD	46,258	555,100	05/18/2018	06/01/2033
42251#-AM-6	HEB Grocery Co LP GTD SR NTS SER A				1.G	4,000,000	97.6660	3,906,642	4,000,000	4,000,000					4.050	4.050	JD	7,200	162,000	12/15/2011	12/15/2027
42251#-AN-4	HEB Grocery Co LP GTD SR NTS SER B				1.G	4,000,000	96.2430	3,849,716	4,000,000	4,000,000					4.250	4.250	JD	7,556	170,000	12/15/2011	12/17/2029
42251#-AP-9	HEB Grocery Co LP GTD SR NTS SER C				1.G	7,000,000	95.6080	6,692,573	7,000,000	7,000,000					4.350	4.350	JD	13,533	304,500	12/15/2011	12/16/2030
42251#-AQ-7	H-E-B LP GTD SR NTS SER D				1.G	6,000,000	94.6600	5,679,599	6,000,000	6,000,000					4.550	4.550	JD	12,133	273,000	12/15/2011	12/15/2032
42251#-AR-5	H-E-B LP GTD SR NTS SER E				1.G	16,000,000	93.2060	14,912,890	16,000,000	16,000,000					4.700	4.700	JD	33,422	752,000	12/15/2011	12/17/2035
42251#-AX-2	H-E-B LP GTD SR NTS SER F				1.G	11,557,250	86.2550	9,574,317	11,100,000	11,478,894		(25,540)			4.030	3.670	MS	113,075	447,330	10/18/2021	03/30/2037
42251#-AZ-7	HEB Grocery Co LP GTD SR NTS SER F				1.G	9,000,000	84.7430	7,626,866	9,000,000	9,000,000					4.220	4.220	MS	96,005	379,800	03/30/2016	03/30/2040
42307T-AG-3	Kraft Heinz Foods Co Senior Unsecured				2.B FE	5,556,358	108.4090	5,420,445	5,000,000	5,551,860		(4,498)			6.750	4.911	MS	99,375		12/05/2024	03/15/2032
427866-BB-3	Hershey Co/The Senior Unsecured	C			1.F FE	7,274,900	66.7600	6,675,980	10,000,000	7,330,798		53,401			3.125	5.015	MN	39,931	312,500	12/12/2023	11/15/2049
431571-AB-4	Hillenbrand Inc Senior Unsecured			2	3.A FE	6,054,668	99.3020	6,081,250	6,124,000	6,081,368		23,562			5.000	5.433	MS	90,159	306,200	11/14/2023	09/15/2026
432833-AF-8	Hilton Domestic Operating Co I Senior Unsecured			1	3.B FE	900,000	96.1100	864,987	900,000	900,000					4.875	4.875	JJ	20,231	43,875	11/04/2019	01/15/2030
433248-AA-5	Hines Global Real Estate Holdi GREEN SR NTS SER A				1.F PL	17,000,000	80.0770	13,613,005	17,000,000	17,000,000					2.730	2.730	JJ	215,291	464,100	06/23/2021	07/14/2031
433248-AB-3	Hines Global Real Estate Holdi GREEN SR NTS SER B			2	1.F PL	16,000,000	75.7750	12,123,952	16,000,000	16,000,000					2.880	2.880	JJ	213,760	460,800	06/23/2021	07/14/2033
433248-AC-1	Hines Global Real Estate Holdi GREEN SR NTS SER C			2	1.F PL	17,000,000	69.7830	11,863,136	17,000,000	17,000,000					3.030	3.030	JJ	238,949	515,100	06/23/2021	07/14/2036
436440-AM-3	Hologic Inc Senior Unsecured			2	3.B FE	3,500,000	96.9350	3,392,715	3,500,000	3,500,000					4.625	4.625	FA	67,448	161,875	01/16/2018	02/01/2028
437076-AS-1	Home Depot Inc/The Senior Unsecured	C			1.F FE	24,748,655	105.2330	21,257,090	20,200,000	23,725,199		(258,244)			5.875	3.897	JD	49,448	1,186,750	06/19/2020	12/16/2036
437076-AU-6	Home Depot Inc/The Senior Unsecured			2	1.F FE	6,186,106	99.8650	5,792,161	5,800,000	6,181,543		(4,563)			5.400	4.786	MS	92,220		09/23/2024	09/15/2040
437076-AV-4	Home Depot Inc/The Senior Unsecured	C		2	1.F FE	30,061,142	105.0010	23,730,287	22,600,000	28,960,387		(266,661)			5.950	3.549	AO	336,175	1,017,450	09/23/2024	04/01/2041
437076-BA-9	Home Depot Inc/The Senior Unsecured			2	1.F FE	5,990,232	84.6400	5,984,050	7,070,000	5,990,674		442			4.200	5.539	AO	74,235		12/26/2024	04/01/2043
437076-BD-3	Home Depot Inc/The Senior Unsecured			2	1.F FE	19,277,439	91.7170	17,907,762	19,525,000	19,254,355		(3,801)			4.875	4.980	FA	359,585	25,106	12/17/2024	02/15/2044
437076-BF-8	Home Depot Inc/The Senior Unsecured	C		2	1.F FE	7,742,565	85.4980	6,741,537	7,885,000	7,702,321		(5,338)			4.400	4.551	MS	102,155	56,540	09/23/2024	03/15/2045
437076-BH-4	Home Depot Inc/The Senior Unsecured	C		2	1.F FE	7,318,408	83.4290	5,293,593	6,345,000	7,196,163		(28,268)			4.250	3.345	AO	67,416	269,663	05/14/2021	04/01/2046
437076-BT-8	Home Depot Inc/The Senior Unsecured			2	1.F FE	12,443,008	95.8400	12,267,512	12,800,000	12,473,910		30,902			2.800	3.801	MS	106,524		09/23/2024	09/14/2027
437076-BW-1	Home Depot Inc/The Senior Unsecured	C		2	1.F FE	9,931,300	97.4530	9,745,270	10,000,000	9,969,733		6,981			3.900	3.984	JD	27,083	390,000	11/27/2018	12/06/2028
437076-BX-9	Home Depot Inc/The Senior Unsecured			2	1.F FE	2,029,171	85.5540	1,753,848	2,050,000	2,031,227		354			4.500	4.560	JD	6,406	92,250	08/22/2019	12/06/2048
437076-BZ-4	Home Depot Inc/The Senior Unsecured			2	1.F FE	1,105,010	67.2270	672,266	1,000,000	1,093,992		(2,720)			3.125	2.603	JD	1,389	31,250	10/06/2020	12/15/2049
437076-CF-7	Home Depot Inc/The Senior Unsecured	C		2	1.F FE	4,901,848	81.0470	4,052,330	5,000,000	4,936,782		9,536			1.375	1.588	MS	20,243	68,750	05/27/2021	03/15/2031
437076-CR-1	Home Depot Inc/The Senior Unsecured			2	1.F FE	2,998,920	99.6960	2,990,876	3,000,000	2,999,731		370			4.000	4.013	MS	35,333	120,000	09/12/2022	09/15/2025
437076-CT-7	Home Depot Inc/The Senior Unsecured	C		2	1.F FE	9,864,700	91.0260	9,102,568	10,000,000	9,869,363		2,136			4.950	5.038	MS	145,750	495,000	09/12/2022	09/15/2052
437076-CU-4	Home Depot Inc/The Senior Unsecured	C			1.F FE	36,993,750	100.1650	37,060,921	37,000,000	36,998,117		4,082			5.125	5.141	AO	321,309	1,717,160	12/07/2023	04/30/2025
437076-DF-6	Home Depot Inc/The Senior Unsecured			2	1.F FE	12,307,932	95.7330	11,200,802	11,700,000	12,306,345		(1,587)			5.300	4.961	JD	10,335	310,050	09/23/2024	06/25/2054
437076-DG-4	Home Depot Inc/The Senior Unsecured			2	1.F FE	18,593,225	95.9560	16,792,307	17,500,000	18,592,246		(979)			5.400	5.033	JD	15,750	472,500	09/23/2024	06/25/2064
438516-AR-7	Honeywell International Inc Senior Unsecured	C			1.F FE	14,965,736	103.3830	13,903,920	13,449,000	14,392,347		(62,352)			5.700	4.878	MS	225,719	766,593	10/31/2018	03/15/2036
438516-AT-3	Honeywell International Inc Senior Unsecured	C			1.F FE	20,138,983	103.0920	20,103,030	19,500,000	19,918,625		(23,552)			5.700	5.456	MS	327,275	1,111,500	11/22/2023	03/15/2037
438516-BB-1	Honeywell International Inc Senior Unsecured	C			1.F FE	22,721,697	98.9020	21,758,427	22,000,000	22,712,729		(8,968)			5.375	5.077	MS	394,167	349,375	09/11/2024	03/01/2041
438516-BL-9	Honeywell International Inc Senior Unsecured			2	1.F FE	13,695,740	96.6510	14,497,646	15,000,000	14,367,441		322,178			2.500	4.936	MN	62,500	375,000	11/09/2022	11/01/2026
438516-CE-4	Honeywell International Inc Senior Unsecured	C		2	1.F FE	5,403,101	93.1550	5,589,290	6,000,000	5,716,998		123,905			1.100	3.377	MS	22,000	66,000	05/25/2022	03/01/2027
438516-CF-1	Honeywell International Inc Senior Unsecured	C		2	1.F FE	4,085,366	82.0620	4,103,115	5,000,000	4,189,381		77,802			1.750	4.600	MS	29,167	70,000	07/31/2024	09/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
44107T-AW-6	Host Hotels & Resorts LP Senior Unsecured			2	2.C FE	6,875,902	99.4820	6,963,761	7,000,000	6,926,046		50,144			4.500	5.519	FA	131,250	157,500	03/26/2024	02/01/2026
44107T-AZ-9	Host Hotels & Resorts LP Senior Unsecured			2	2.C FE	8,886,600	90.6840	9,068,419	10,000,000	9,013,845		127,245			3.500	5.540	MS	103,056	350,000	02/12/2024	09/15/2030
44107T-BA-3	Host Hotels & Resorts LP Senior Unsecured			2	2.C FE	12,120,160	85.3000	11,088,983	13,000,000	12,236,272		88,009			2.900	3.830	JD	16,756	377,000	12/12/2023	12/15/2031
444454-AD-4	Hughes Satellite Systems Corp Senior Secured				5.A FE	16,723,040	91.8980	13,968,496	15,200,000	15,742,795		(330,288)			5.250	2.925	FA	332,500	798,000	12/10/2021	08/01/2026
444859-AZ-5	Humana Inc Senior Unsecured				2.B FE	1,585,903	114.3840	1,258,229	1,100,000	1,439,358		(17,363)			8.150	4.977	JD	3,984	89,650	06/05/2014	06/15/2038
444859-BE-1	Humana Inc Senior Unsecured	C		2	2.B FE	20,306,088	84.9300	12,739,524	15,000,000	19,553,485		(174,811)			4.950	2.884	AO	185,625	742,500	07/15/2020	10/01/2044
444859-BL-5	Humana Inc Senior Unsecured			2	2.B FE	3,556,110	72.0830	2,162,482	3,000,000	3,496,392		(13,891)			3.950	2.983	FA	44,767	118,500	06/17/2020	08/15/2049
444859-BR-2	Humana Inc Senior Unsecured			2	2.B FE	4,990,200	79.8150	3,990,760	5,000,000	4,993,125		890			2.150	2.171	JJ	53,153	107,500	07/29/2021	02/03/2032
44569*-BL-4	HUNT OIL COMPANY SR NTS SER D				3.C	5,000,000	96.4250	4,821,264	5,000,000	5,000,000					6.350	6.350	JJ	135,819	317,500	07/27/2010	07/27/2028
44569*-BM-2	HUNT OIL COMPANY SR NTS SER E				3.C	10,000,000	94.1450	9,414,466	10,000,000	10,000,000					6.550	6.550	JJ	280,194	655,000	07/27/2010	07/27/2030
446150-AX-2	Huntington Bancshares Inc/OH Subordinated			2	2.A FE	4,132,854	80.8860	3,415,801	4,223,000	4,147,220		5,495			2.487	2.668	FA	39,676	105,026	05/05/2022	08/15/2036
44891A-AK-3	Hyundai Capital America Senior Unsecured	C			1.G FE	12,458,474	96.4130	12,630,163	13,100,000	12,588,572		130,098			2.750	5.127	MS	94,065	180,125	08/06/2024	09/27/2026
44891A-BD-8	Hyundai Capital America Senior Unsecured	C		2	1.G FE	12,445,910	97.5330	12,581,745	12,900,000	12,534,617		88,707			3.500	5.137	MN	73,996	225,750	08/06/2024	11/02/2026
44891A-BG-1	Hyundai Capital America Senior Unsecured			2	1.G FE	6,149,568	96.1480	6,153,481	6,400,000	6,187,695		38,127			3.000	4.671	FA	75,200	96,000	08/06/2024	02/10/2027
44891A-BL-0	Hyundai Capital America Senior Unsecured			2	1.G FE	9,647,000	104.5490	10,454,884	10,000,000	9,731,975		40,811			6.375	6.992	AO	146,979	637,500	11/08/2022	04/08/2030
44891A-BN-6	Hyundai Capital America Senior Unsecured	C		2	1.G FE	14,727,561	97.5110	14,675,341	15,050,000	14,863,249		125,373			1.800	3.406	AO	57,190	212,400	06/14/2024	10/15/2025
44891A-BP-1	Hyundai Capital America Senior Unsecured	C		2	1.G FE	14,063,791	93.3650	13,883,313	14,870,000	14,167,938		103,607			2.375	4.172	AO	74,557	227,288	08/06/2024	10/15/2027
44891A-BS-5	Hyundai Capital America Senior Unsecured	RA		2	1.G FE	11,003,367	96.3460	11,176,156	11,600,000	11,232,097		192,759			1.300	4.512	JJ	72,468	94,900	06/18/2024	01/08/2026
44891A-BT-3	Hyundai Capital America Senior Unsecured			2	1.G FE	7,905,095	90.6750	7,979,433	8,800,000	8,008,211		103,116			1.800	5.044	JJ	75,240	18,000	08/09/2024	01/10/2028
44891A-BW-6	Hyundai Capital America Senior Unsecured	RA		2	1.G FE	10,974,590	95.2070	10,472,769	11,000,000	10,992,393		5,127			1.500	1.548	JD	7,333	165,000	06/16/2021	06/15/2026
44891A-BX-4	Hyundai Capital America Senior Unsecured	RA		2	1.G FE	9,939,100	90.0410	9,004,116	10,000,000	9,968,829		8,610			2.000	2.094	JD	8,889	200,000	06/10/2021	06/15/2028
44891A-BZ-9	Hyundai Capital America Senior Unsecured	C		2	1.G FE	12,363,644	94.7190	12,597,638	13,300,000	12,554,840		191,196			1.650	5.114	MS	63,397	109,725	08/06/2024	09/17/2026
44891A-CA-3	Hyundai Capital America Senior Unsecured			2	1.G FE	6,101,095	89.6590	6,096,794	6,800,000	6,162,826		61,730			2.100	4.897	MS	42,047	71,400	08/09/2024	09/15/2028
44891A-CB-1	Hyundai Capital America Senior Unsecured				1.G FE	12,493,000	100.6560	12,581,956	12,500,000	12,495,813		2,813			5.500	5.528	MS	173,785	343,750	06/26/2024	03/30/2026
44891A-CF-2	Hyundai Capital America Senior Unsecured				1.G FE	1,997,720	100.4000	2,008,001	2,000,000	1,999,422		1,140			5.800	5.861	JD	1,611	116,000	06/21/2023	06/26/2025
44891A-CG-0	Hyundai Capital America Senior Unsecured				1.G FE	6,215,376	101.0110	6,262,685	6,200,000	6,211,607		(3,769)			5.650	5.517	JD	4,865	175,150	06/26/2024	06/26/2026
44891A-CH-8	Hyundai Capital America Senior Unsecured	C		2	1.G FE	12,402,816	101.6220	12,296,246	12,100,000	12,374,620		(28,195)			5.680	4.948	JD	9,546	343,640	08/09/2024	06/26/2028
44891A-CQ-8	Hyundai Capital America Senior Unsecured	C			1.G FE	4,542,615	100.9720	4,543,748	4,500,000	4,526,499		(16,116)			6.250	5.521	MN	45,313	140,625	06/14/2024	11/03/2025
44891A-CX-3	Hyundai Capital America Senior Unsecured				1.G FE	6,189,243	100.8170	6,149,831	6,100,000	6,176,534		(12,709)			5.300	4.697	MS	91,602	161,650	08/06/2024	03/19/2027
44891A-DB-0	Hyundai Capital America Senior Unsecured	C			1.G FE	6,186,925	100.8870	6,154,110	6,100,000	6,175,835		(11,090)			5.275	4.738	JD	6,257	160,888	08/06/2024	06/24/2027
44891A-DF-1	Hyundai Capital America Senior Unsecured				1.G FE	10,961,060	98.3540	10,818,929	11,000,000	10,964,091		3,031			4.300	4.428	MS	124,819		10/03/2024	09/24/2027
449538-AB-9	IFM US COLONIAL PIPELINE 2 LLC SR SECD NTS				2.C PL	44,000,000	90.8560	39,976,812	44,000,000	44,000,000					3.640	3.640	JJ	738,516	1,601,600	01/02/2020	01/15/2030
449934-AD-0	IQVIA Inc Senior Unsecured				3.B FE	7,835,438	98.7670	7,407,525	7,500,000	7,500,000		(49,421)			5.000	2.463	AO	79,167	375,000	12/23/2020	10/15/2026
450636-AC-9	ITR Concession Co LLC SR SECD NTS	M		2	2.B FE	42,500,000	90.7500	38,568,652	42,500,000	42,500,000					5.183	5.183	JJ	1,015,724	2,202,775	07/16/2015	07/15/2035
450636-E#-8	ITR Concession Co LLC Senior Secured				2.B FE	12,000,000	66.1540	7,938,527	12,000,000	12,000,000					4.010	4.010	MS	141,687	481,200	02/16/2022	03/15/2052
450636-E*-2	ITR Concession Co LLC Senior Secured				2.B FE	4,800,000	83.8420	4,024,432	4,800,000	4,800,000					3.290	3.290	MS	46,499	157,920	02/16/2022	03/15/2032
454889-AQ-9	Indiana Michigan Power Co Senior Unsecured			2	2.A FE	1,011,561	84.8990	848,991	1,000,000	1,010,062		(290)			4.550	4.475	MS	13,397	45,500	01/18/2019	03/15/2046
454889-AR-7	Indiana Michigan Power Co Senior Unsecured	C		2	1.G FE	13,358,970	74.5610	10,065,716	13,500,000	13,380,763		3,160			3.750	3.808	JJ	253,125	506,250	07/03/2019	07/01/2047
455434-BL-3	Indianapolis Power & Light Co 1ST MTG				1.G FE	7,999,280	103.6030	8,288,240	8,000,000	7,999,341		33			6.600	6.601	JD	44,000	528,000	06/12/2007	06/01/2037
455434-BQ-2	Indianapolis Power & Light Co 1ST MTG			2	1.G FE	922,786	84.2720	620,244	736,000	896,309		(6,631)			4.650	3.061	JD	2,852	34,224	10/22/2020	06/01/2043
455434-BT-6	Indianapolis Power & Light Co 1ST MTG	C		2	1.F FE	7,726,553	78.0690	6,479,700	8,300,000	7,800,506		13,741			4.050	4.491	MN	56,025	336,150	01/18/2019	05/01/2046
45774*-AA-7	INOVA HEALTH SYSTEM FOUNDATION SR NTS				1.C	2,001,373	68.2730	1,706,826	2,500,000	2,011,853		10,481			2.670	4.237	MN	8,529	46,725	05/30/2024	05/15/2048
458140-AK-6	Intel Corp Senior Unsecured	C			2.A FE	41,981,759	83.5380	31,326,829	37,500,000	41,141,162		(150,983)			4.800	3.997	AO	450,000	1,800,000	07/19/2019	10/01/2041
458140-AT-7	Intel Corp Senior Unsecured	C		2	2.A FE	28,593,490	81.0400	19,603,620	24,190,000	27,991,094		(138,774)			4.900	3.728	JJ	500,464	1,196,703	12/23/2020	07/29/2045
458140-AV-2	Intel Corp Senior Unsecured			2	2.A FE	1,955,420	71.5510	1,431,023	2,000,000	1,962,812		1,053			4.100	4.233	MN	9,567	82,000	12/19/2016	05/19/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-BM-1	Intel Corp Senior Unsecured	C		2	2.A FE	16,374,187	77.5390	8,878,177	11,450,000	15,835,477		(124,465)			4.750	2.633	MS	145,033	543,875	06/17/2020	03/25/2050
458140-BN-9	Intel Corp Senior Unsecured			2	2.A FE	17,287,570	78.1700	8,950,484	11,450,000	16,891,858		(91,725)			4.950	2.801	MS	151,140	566,775	06/19/2020	03/25/2060
458140-BT-6	Intel Corp Senior Unsecured	C		2	2.A FE	5,014,450	88.5460	4,427,321	5,000,000	5,007,546		(2,106)			1.600	1.555	FA	30,889	80,000	08/24/2021	08/12/2028
458140-CA-6	Intel Corp Senior Unsecured	C		2	2.A FE	14,975,700	91.2230	13,683,381	15,000,000	14,980,666		2,124			4.150	4.170	FA	252,458	622,500	08/02/2022	08/05/2032
458140-CB-4	Intel Corp Senior Unsecured	C		2	2.A FE	1,293,937	78.9890	1,184,840	1,500,000	1,294,912		974			4.900	5.911	FA	29,808		09/11/2024	08/05/2052
458140-CC-2	Intel Corp Senior Unsecured			2	2.A FE	469,709	78.1800	390,900	500,000	469,932		223			5.050	5.427	FA	10,240	12,625	03/14/2024	08/05/2062
45866F-AH-7	Intercontinental Exchange Inc Senior Unsecured			2	1.G FE	6,432,716	81.0510	6,159,865	7,600,000	6,453,208		20,492			4.250	5.384	MS	89,722	323,000	02/21/2024	09/21/2048
45866F-AL-8	Intercontinental Exchange Inc Senior Unsecured			2	1.G FE	3,999,082	63.8720	2,427,117	3,800,000	3,979,394		(4,956)			3.000	2.738	JD	5,067	114,000	10/29/2020	06/15/2050
45866F-AN-4	Intercontinental Exchange Inc Senior Unsecured	C		2	1.G FE	5,642,700	79.2230	5,545,600	7,000,000	5,932,594		115,208			1.850	4.186	MS	38,131	129,500	05/24/2022	09/15/2032
45866F-AP-9	Intercontinental Exchange Inc Senior Unsecured	C		2	1.G FE	12,675,249	69.9730	11,895,379	17,000,000	12,932,056		123,124			2.650	4.835	MS	132,647	357,750	07/31/2024	09/15/2040
45866F-AV-6	Intercontinental Exchange Inc Senior Unsecured	C		2	1.G FE	2,996,820	97.9640	2,938,908	3,000,000	2,997,945		409			4.350	4.367	JD	5,800	130,500	05/12/2022	06/15/2029
45866F-AW-4	Intercontinental Exchange Inc Senior Unsecured			2	1.G FE	8,204,795	95.9080	8,152,198	8,500,000	8,232,355		26,256			4.600	5.074	MS	115,128	391,000	12/12/2023	03/15/2033
459200-BB-6	International Business Machine Senior Unsecured				1.G FE	5,073,650	105.1740	5,258,717	5,000,000	5,032,948		(3,206)			5.875	5.770	MN	26,111	293,750	02/24/2003	11/29/2032
459506-AK-7	International Flavors & Fragra SR NTS	C		2	2.C FE	4,930,723	97.7860	4,889,293	5,000,000	4,938,439		6,887			4.450	4.812	MS	58,715	133,500	11/27/2024	09/26/2028
459506-AN-1	International Flavors & Fragra SR NTS			2	2.C FE	15,528,793	97.2160	15,068,527	15,500,000	15,504,282		(6,857)			1.230	1.186	AO	47,663	190,650	04/14/2021	10/01/2025
459506-AP-6	International Flavors & Fragra SR NTS			2	2.C FE	7,699,984	91.9160	7,077,494	7,700,000	7,699,993		2			1.832	1.832	AO	29,780	141,064	04/15/2021	10/15/2027
459506-AQ-4	International Flavors & Fragra SR NTS			2	2.C FE	8,020,397	84.9410	6,795,291	8,000,000	8,012,783		(2,130)			2.300	2.269	MN	30,667	184,000	04/14/2021	11/01/2030
459506-AR-2	International Flavors & Fragra SR NTS	RA		2	2.C FE	3,521,111	71.5460	2,504,107	3,500,000	3,518,019		(901)			3.268	3.225	MN	14,615	114,380	04/14/2021	11/15/2040
460146-CF-8	International Paper Co Senior Unsecured	C			2.B FE	23,207,067	113.8710	19,460,557	17,090,000	22,194,488		(254,273)			7.300	4.444	MN	159,412	1,247,570	05/26/2021	11/15/2039
460146-CM-3	International Paper Co Senior Unsecured	C		2	2.B FE	14,893,350	97.6100	14,641,469	15,000,000	14,929,979		4,827			5.000	5.057	MS	220,833	750,000	05/14/2015	09/15/2035
460690-BP-4	Interpublic Group of Cos Inc/T Senior Unsecured	C		2	2.B FE	3,955,880	99.1810	3,967,230	4,000,000	3,963,926		4,900			4.650	4.916	AO	46,500	139,500	06/26/2024	10/01/2028
460690-BR-0	Interpublic Group of Cos Inc/T Senior Unsecured	RA		2	2.B FE	11,034,495	98.7320	8,885,867	9,000,000	10,180,711		(222,617)			4.750	1.980	MS	108,063	427,500	01/14/2021	03/30/2030
460690-BS-8	Interpublic Group of Cos Inc/T Senior Unsecured			2	2.B FE	10,976,130	74.1330	8,154,629	11,000,000	10,979,612		934			3.375	3.390	MS	123,750	371,250	02/23/2021	03/01/2041
460690-BT-6	Interpublic Group of Cos Inc/T Senior Unsecured			2	2.B FE	15,973,120	85.3330	13,653,358	16,000,000	15,982,721		2,569			2.400	2.419	MS	128,000	384,000	02/23/2021	03/01/2031
461070-AK-0	Interstate Power and Light Co Senior Unsecured			2	2.A FE	1,469,456	85.1500	1,362,404	1,600,000	1,470,754		1,297			4.700	5.389	AO	15,876	37,600	09/11/2024	10/15/2043
46266T-AA-6	IQVIA Inc SENIOR			2	3.B FE	8,380,125	98.3020	7,962,434	8,100,000	8,094,232		(18,896)			5.000	3.997	MN	51,750	405,000	08/03/2022	05/15/2027
463556-A@-9	IROQUOIS GAS TRANSMISSION SYST SR NTS SER A				2.A	9,285,329	88.9020	8,890,249	10,000,000	9,316,943		31,615			4.120	5.016	JD	18,311	412,000	05/30/2024	05/09/2034
46433@-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1			2	1.E PL	72,641,597	88.1240	64,014,659	72,641,597	72,641,597					3.410	3.434	MON	110,092	2,496,981	02/20/2020	06/15/2039
465685-AD-7	ITC Holdings Corp SR NTS				2.B FE	4,763,750	105.8940	5,294,719	5,000,000	4,851,151		8,099			6.375	6.746	MS	80,573	318,750	06/12/2007	09/30/2036
46625H-HF-0	JPMorgan Chase & Co Senior Unsecured	C			1.F FE	22,847,381	109.0600	16,140,816	14,800,000	21,170,244		(395,838)			6.400	2.569	MN	121,031	947,200	06/29/2021	05/15/2038
46625H-JB-7	JPMorgan Chase & Co Senior Unsecured	C			1.F FE	17,508,172	101.0020	15,180,584	15,030,000	17,019,972		(80,077)			5.600	4.459	JJ	388,108	841,680	09/05/2018	07/15/2041
46625H-JM-3	JPMorgan Chase & Co Subordinated				1.G FE	8,817,420	99.4550	5,967,294	6,000,000	8,400,725		(96,602)			5.625	2.843	FA	126,563	337,500	06/17/2020	08/16/2043
46625H-JZ-4	JPMorgan Chase & Co Subordinated				1.G FE	548,603	98.9810	544,396	550,000	549,724		133			4.125	4.152	JD	1,008	22,688	12/04/2014	12/15/2026
46625H-LL-2	JPMorgan Chase & Co Subordinated				1.G FE	5,153,986	90.9320	4,546,576	5,000,000	5,129,487		(3,349)			4.950	4.749	JD	20,625	173,250	09/11/2024	06/01/2045
46625H-MN-7	JPMorgan Chase & Co Senior Unsecured	C		2	1.F FE	8,863,041	99.7080	8,973,679	9,000,000	8,927,964		64,924			3.900	5.428	JJ	161,850	175,500	07/02/2024	07/15/2025
46625H-NJ-5	JPMorgan Chase & Co Subordinated				1.G FE	498,275	99.2830	496,415	500,000	499,526		159			4.250	4.287	AO	5,313	21,250	09/23/2015	10/01/2027
46625H-RY-8	JPMorgan Chase & Co Senior Unsecured			2	1.F FE	14,073,480	97.8910	14,683,637	15,000,000	14,419,808		169,492			3.782	5.155	FA	236,375	567,300	11/28/2022	02/01/2028
46647P-AJ-5	JPMorgan Chase & Co Senior Unsecured	C		2	1.F FE	33,930,255	85.4990	29,343,120	34,320,000	34,022,668		15,727			3.882	3.963	JJ	581,032	1,332,302	06/01/2018	07/24/2038
46647P-AK-2	JPMorgan Chase & Co Senior Unsecured			2	1.F FE	341,372	78.8130	232,497	295,000	335,331		(1,207)			4.032	3.178	JJ	5,187	11,894	08/22/2019	07/24/2048
46647P-AM-8	JPMorgan Chase & Co Senior Unsecured	C		2	1.F FE	5,428,074	95.8730	4,793,664	5,000,000	5,178,426		(55,748)			3.509	2.293	JJ	77,003	175,450	04/30/2020	01/23/2029
46647P-AN-6	JPMorgan Chase & Co Senior Unsecured	C		2	1.F FE	15,000,000	77.0940	11,564,120	15,000,000	15,000,000					3.897	3.897	JJ	256,553	584,550	01/16/2018	01/23/2049
46647P-AR-7	JPMorgan Chase & Co Senior Unsecured			2	1.F FE	3,046,640	96.9960	3,006,867	3,100,000	3,050,801		4,161			4.005	4.411	AO	23,452	84,105	08/09/2024	04/23/2029
46647P-AV-8	JPMorgan Chase & Co Senior Unsecured	RA		2	1.F FE	6,000,000	97.4250	5,845,515	6,000,000	6,000,000					4.203	4.201	JJ	110,679	252,180	07/16/2018	07/23/2029
46647P-BM-7	JPMorgan Chase & Co Senior Unsecured	C		2	1.E FE	2,737,664	74.3410	1,869,685	2,515,000	2,698,589		(9,711)			3.109	2.531	AO	14,987	78,191	10/28/2020	04/22/2041
46647P-CZ-7	JPMorgan Chase & Co Senior Unsecured	C		2	1.F FE	19,705,090	99.7360	19,947,256	20,000,000	19,793,228		88,138			4.080	4.889	AO	142,800	408,000	07/02/2024	04/26/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46647P-DR-4	JPMorgan Chase & Co Senior Unsecured	C		2	1.E FE	13,617,877	99.8440	13,478,952	13,500,000	13,614,231		(3,646)			5.350	5.224	JD	60,188	454,750	07/31/2024	06/01/2034
46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS				1.E	25,873,596	89.8540	22,653,781	25,211,787	25,728,279		(20,677)			4.433	4.241	MON	49,670	1,117,569	06/28/2016	12/15/2045
47015P-AD-0	NCBJ DPR_20-1 NCBJ DPR 2020-1			4	2.C FE	30,559,336	95.5000	29,184,166	30,559,336	30,559,336					5.250	5.283	MJSD	71,305	1,604,365	12/14/2020	09/15/2030
47233J-BH-0	Jefferies Financial Group Inc Senior Unsecured	C			2.B FE	3,958,640	95.2710	3,810,839	4,000,000	3,979,986		3,474			4.150	4.261	JJ	72,856	166,000	01/18/2018	01/23/2030
47233J-DX-3	Jefferies Financial Group Inc Senior Unsecured	M		2	2.B FE	8,940,582	82.1150	7,390,368	9,000,000	8,959,208		4,607			2.750	2.815	AO	52,250	247,500	04/16/2021	10/15/2032
47233W-BM-0	Jefferies Financial Group Inc Senior Unsecured			2	2.B FE	18,237,014	102.2670	18,408,110	18,000,000	18,219,329		(19,761)			5.875	5.482	JJ	470,000	763,750	12/04/2024	07/21/2028
47233W-EJ-4	Jefferies Financial Group Inc Senior Unsecured	C		2	2.B FE	12,701,734	103.0570	12,676,068	12,300,000	12,688,201		(13,533)			6.200	5.745	AO	163,112	377,063	07/18/2024	04/14/2034
476556-DD-4	Jersey Central Power & Light C Senior Unsecured			2	1.G FE	4,986,300	85.0090	4,250,463	5,000,000	4,990,323		1,205			2.750	2.780	MS	45,833	137,500	06/08/2021	03/01/2032
478045-AA-5	John Sevier Combined Cycle Gen SECD NTS 2012 SER A	RA			1.C FE	5,537,440	92.2780	5,109,866	5,537,440	5,537,440					4.626	4.626	JJ	118,119	256,258	01/17/2012	01/15/2042
478160-BA-1	Johnson & Johnson Senior Unsecured				1.A FE	125,620	96.2550	110,693	115,000	122,594		(318)			4.850	4.282	MN	713	5,578	09/30/2013	05/15/2041
478160-BJ-2	Johnson & Johnson Senior Unsecured	C		2	1.A FE	7,795,980	96.9200	5,815,214	6,000,000	7,263,613		(138,429)			4.375	1.684	JD	18,958	262,500	01/20/2021	12/05/2033
478160-CL-6	Johnson & Johnson Senior Unsecured	C		2	1.A FE	1,899,646	83.6280	1,338,052	1,600,000	1,834,010		(16,190)			3.400	2.070	JJ	25,084	54,400	10/28/2020	01/15/2038
478165-AF-0	SC Johnson & Son Inc SR NTS	RA			2.A FE	15,208,580	99.0830	12,880,799	13,000,000	14,096,097		(111,898)			5.750	4.485	FA	282,389	747,500	06/19/2012	02/15/2033
478165-AH-6	SC Johnson & Son Inc SR NTS	C		2	2.A FE	8,431,740	85.4270	6,834,154	8,000,000	8,375,228		(10,492)			4.750	4.408	AO	80,222	380,000	01/18/2019	10/15/2046
48126B-AA-1	JPMorgan Chase & Co Senior Unsecured				1.F FE	7,591,990	98.6840	6,907,868	7,000,000	7,447,574		(16,632)			5.400	4.844	JJ	183,750	378,000	01/31/2014	01/06/2042
482480-AF-7	KLA Corp Senior Unsecured	C		2	1.F FE	2,815,590	103.3620	2,775,280	2,685,000	2,785,376		(6,479)			5.650	5.143	MN	25,284	109,328	05/20/2024	11/01/2034
482480-AG-5	KLA Corp Senior Unsecured	C		2	1.F FE	13,038,552	97.5530	12,974,598	13,300,000	13,072,056		27,074			4.100	4.551	MS	160,561	354,650	06/21/2024	03/15/2029
482480-AH-3	KLA Corp Senior Unsecured			2	1.F FE	496,390	92.1720	460,858	500,000	496,735		68			5.000	5.047	MS	7,361	25,000	03/13/2019	03/15/2049
482480-AJ-9	KLA Corp Senior Unsecured	C		2	1.F FE	1,758,773	69.2240	1,384,481	2,000,000	1,760,709		1,580			3.300	4.028	MS	22,000	33,000	09/11/2024	03/01/2050
482480-AL-4	KLA Corp Senior Unsecured	C		2	1.F FE	1,992,239	97.8920	1,957,847	2,000,000	1,992,616		376			4.650	4.709	JJ	42,883		08/09/2024	07/15/2032
482480-AM-2	KLA Corp Senior Unsecured	C		2	1.F FE	29,359,900	91.0160	27,304,827	30,000,000	29,372,164		10,214			4.950	5.092	JJ	684,750	866,250	01/30/2024	07/15/2052
48250A-AA-1	KKR Group Finance Co III LLC Senior Unsecured	C		2	1.F FE	40,017,357	91.2700	38,985,810	42,715,000	40,042,007		59,471			5.125	5.652	JD	182,429	1,907,269	09/06/2024	06/01/2044
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR	M		2	1.F FE	31,743,805	94.5480	30,593,822	32,358,000	31,611,991		44,750			3.750	4.278	JJ	606,713	489,675	09/13/2024	07/01/2029
48252D-AA-3	KKR Group Finance Co VII LLC Senior Unsecured			2	1.F FE	9,462,019	70.7010	8,696,207	12,300,000	9,478,330		16,311			3.625	5.284	FA	156,056		09/13/2024	02/25/2050
48252M-AA-3	KKR Group Finance Co VIII LLC Senior Unsecured	C		2	1.F FE	12,409,406	69.1600	10,927,241	15,800,000	12,487,028		44,839			3.500	4.913	FA	193,550	402,500	09/06/2024	08/25/2050
48253M-10-4	KKR Group Finance Co IX LLC Subordinated			2	2.A FE	24,500,000	18.4550	18,085,900	980,000	24,500,000					4.625	4.625	JAJO	283,281	1,133,125	03/24/2021	04/01/2061
48255B-AA-4	KKR Group Finance Co X LLC Senior Unsecured			2	1.F FE	27,572,951	65.2850	23,045,594	35,300,000	27,644,196		67,861			3.250	4.616	JD	50,989	866,125	09/13/2024	12/15/2051
48255G-AA-3	KKR Group Finance Co XII LLC Senior Unsecured			2	1.F FE	24,293,267	96.6330	23,771,639	24,600,000	24,339,597		30,173			4.850	5.020	MN	145,823	892,400	09/13/2024	05/17/2032
483007-AJ-9	Kaiser Aluminum Corp SENIOR			2	3.C FE	1,000,000	93.9090	939,092	1,000,000	1,000,000					4.625	4.625	MS	15,417	46,250	11/19/2019	03/01/2028
485134-BQ-2	Evergy Metro Inc Senior Secured	C		2	1.F FE	4,986,450	79.2810	3,964,047	5,000,000	4,988,458		304			4.200	4.216	JD	9,333	210,000	06/13/2017	06/15/2047
485134-BR-0	Evergy Metro Inc Secured	C		2	1.F FE	3,996,520	79.3010	3,172,024	4,000,000	3,997,042		74			4.200	4.205	MS	49,467	168,000	02/26/2018	03/15/2048
485134-BS-8	Evergy Metro Inc Secured	C		2	1.F FE	9,090,621	77.6810	7,185,493	9,250,000	9,096,478		1,700			4.125	4.232	AO	95,391	366,094	09/11/2024	04/01/2049
485260-BK-8	Evergy Kansas South Inc Secured				1.F FE	4,039,850	104.6790	4,501,179	4,300,000	4,122,297		8,201			6.530	7.021	JD	12,480	280,790	01/28/2009	12/15/2037
486606-M#-0	KAYNE ANDERSON ENERGY INFRASTR SR NTS SER QQ			2	1.A FE	3,000,000	98.5550	2,956,654	3,000,000	3,000,000					1.810	1.810	JD	1,810	54,300	04/27/2021	06/19/2025
48666K-AY-5	KB Home Senior Unsecured			2	3.A FE	2,000,000	94.4070	1,888,140	2,000,000	2,000,000					4.800	4.800	MN	12,267	96,000	10/21/2019	11/15/2029
491674-BJ-5	Kentucky Utilities Co Secured	C		2	1.F FE	4,065,888	85.1480	3,405,930	4,000,000	4,055,490		(1,902)			4.650	4.538	MN	23,767	186,000	10/23/2018	11/15/2043
491674-BL-0	Kentucky Utilities Co Secured			2	1.F FE	523,046	82.8920	414,461	500,000	519,481		(609)			4.375	4.090	AO	5,469	21,875	06/01/2018	10/01/2045
491674-BM-8	Kentucky Utilities Co Secured	C		2	1.F FE	5,166,850	67.7630	3,388,130	5,000,000	5,149,830		(3,925)			3.300	3.126	JD	13,750	165,000	05/27/2020	06/01/2050
49177J-AB-8	Kenvue Inc Senior Unsecured				1.F FE	18,436,681	100.2280	18,399,796	18,358,000	18,370,843		(55,342)			5.500	5.181	MS	277,665	1,009,690	10/19/2023	03/22/2025
49177J-AD-4	Kenvue Inc Senior Unsecured				1.F FE	1,595,776	100.9600	1,615,362	1,600,000	1,597,838		1,704			5.350	5.466	MS	23,540	85,600	10/19/2023	03/22/2026
49177J-AF-9	Kenvue Inc Senior Unsecured	C		2	1.F FE	8,488,332	101.2010	8,602,060	8,500,000	8,491,505		2,550			5.050	5.084	MS	118,044	429,250	10/19/2023	03/22/2028
49177J-AM-4	Kenvue Inc Senior Unsecured	C		2	1.F FE	12,934,629	95.8850	12,656,845	13,200,000	12,944,895		8,483			5.100	5.266	MS	185,130	673,200	10/20/2023	03/22/2043
49177J-AP-7	Kenvue Inc Senior Unsecured	C		2	1.F FE	9,841,400	92.8140	9,281,375	10,000,000	9,844,714		3,065			5.050	5.155	MS	138,875	505,000	12/12/2023	03/22/2053
49271V-AC-4	Keurig Dr Pepper Inc Senior Unsecured			2	2.B FE	13,015,664	94.1500	10,827,275	11,500,000	12,697,135		(78,569)			4.985	3.891	MN	57,328	548,350	07/16/2024	05/25/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49271V-AD-2	Keurig Dr Pepper Inc Senior Unsecured			2	2.B FE	1,000,000	89.7520	897,522	1,000,000	1,000,000					5.085	5.085	MN	5,085	50,850	05/31/2019	05/25/2048
49271V-AF-7	Keurig Dr Pepper Inc Senior Unsecured	C		2	2.B FE	15,230,193	99.2010	15,188,619	15,311,000	15,256,630		14,776			4.597	4.711	MN	70,385	703,847	12/26/2023	05/25/2028
49271V-AJ-9	Keurig Dr Pepper Inc Senior Unsecured	C		2	2.B FE	249,358	91.5210	228,804	250,000	249,635		62			3.200	3.230	MN	1,333	8,000	04/07/2020	05/01/2030
49338C-AA-1	KeySpan Gas East Corp Senior Unsecured				2.A FE	4,523,857	96.4540	3,295,838	3,417,000	4,343,588		(42,119)			5.819	3.583	AO	49,709	198,835	09/15/2020	04/01/2041
49338C-AB-9	KeySpan Gas East Corp Unsecured	C		2	2.A FE	2,189,920	96.4280	1,928,562	2,000,000	2,049,227		(35,474)			2.742	0.933	FA	20,717	54,840	12/21/2020	08/15/2026
49427R-AQ-5	Kilroy Realty LP Senior Unsecured			2	2.C FE	7,041,584	77.7200	5,518,101	7,100,000	7,060,238		4,493			2.500	2.579	MN	22,681	177,500	08/27/2020	11/15/2032
494368-AS-2	Kimberly-Clark Corp Senior Unsecured				1.F FE	10,189,330	104.6120	10,461,178	10,000,000	10,040,356		(11,900)			6.375	6.225	JJ	318,750	637,500	09/11/2003	01/01/2028
49446R-AM-1	Kimco Realty OP LLC Senior Unsecured			2	2.A FE	4,551,470	80.7940	3,716,545	4,600,000	4,561,119		1,183			4.250	4.313	AO	48,875	195,500	03/23/2015	04/01/2045
494550-AQ-9	Kinder Morgan Energy Partners Senior Unsecured	C			2.B FE	9,632,320	111.3340	8,906,686	8,000,000	8,953,646		(84,269)			7.300	5.542	FA	220,622	584,000	09/29/2014	08/15/2033
494550-AW-6	Kinder Morgan Energy Partners Senior Unsecured	C			2.B FE	9,035,130	108.4940	7,052,112	6,500,000	8,534,771		(118,020)			6.950	3.870	JJ	208,307	451,750	06/17/2020	01/15/2038
494550-BD-7	Kinder Morgan Energy Partners Senior Unsecured	C			2.B FE	495,590	104.6050	523,025	500,000	496,830		126			6.500	6.568	MS	10,833	32,500	09/11/2009	09/01/2039
494550-BF-2	Kinder Morgan Energy Partners Senior Unsecured				2.B FE	1,999,500	103.8430	1,557,639	1,500,000	1,920,434		(18,740)			6.550	4.110	MS	28,929	98,250	06/17/2020	09/15/2040
494550-BK-1	Kinder Morgan Energy Partners Senior Unsecured	C			2.B FE	16,385,040	94.2410	15,078,541	16,000,000	16,321,159		(11,606)			5.625	5.440	MS	300,000	900,000	08/09/2018	09/01/2041
49456B-AR-2	Kinder Morgan Inc Senior Unsecured	C		2	2.B FE	4,607,727	83.6940	3,891,750	4,650,000	4,624,200		3,910			2.000	2.097	FA	35,133	93,000	01/07/2021	02/15/2031
49456B-AS-0	Kinder Morgan Inc Senior Unsecured			2	2.B FE	1,182,780	63.3270	759,924	1,200,000	1,184,372		383			3.250	3.326	FA	16,250	39,000	07/27/2020	08/01/2050
50076Q-AE-6	Kraft Heinz Foods Co Senior Unsecured				2.B FE	672,077	90.1340	630,939	700,000	673,588		901			5.000	5.335	JD	2,625	35,000	05/01/2023	06/04/2042
50076Q-AR-7	Kraft Heinz Foods Co Senior Unsecured	C			2.B FE	2,557,560	110.2150	2,204,306	2,000,000	2,435,419		(21,363)			6.875	4.737	JJ	59,201	137,500	07/14/2020	01/26/2039
50077L-AB-2	Kraft Heinz Foods Co Senior Unsecured	C		2	2.B FE	34,950,334	81.1470	28,401,482	35,000,000	34,935,603		(456)			4.375	4.382	JD	127,604	1,531,250	06/19/2020	06/01/2046
50077L-AL-0	Kraft Heinz Foods Co Senior Unsecured	C		2	2.B FE	25,358,923	96.8080	23,233,826	24,000,000	24,874,179		(70,282)			5.000	4.534	JJ	553,333	1,200,000	05/27/2020	07/15/2035
50077L-AZ-9	Kraft Heinz Foods Co Senior Unsecured	C		2	2.B FE	4,675,725	85.4470	4,202,264	4,918,000	4,674,872		1,345			4.875	5.228	AO	59,938	144,251	08/21/2024	10/01/2049
501044-BZ-3	Kroger Co/The Senior Unsecured				2.A FE	1,959,694	112.1640	1,766,590	1,575,000	1,791,960		(29,013)			7.500	4.913	AO	29,531	118,125	05/23/2018	04/01/2031
501044-CK-5	Kroger Co/The Senior Unsecured				2.A FE	2,486,050	110.3940	2,759,841	2,500,000	2,490,562		422			6.900	6.944	AO	36,417	172,500	03/19/2008	04/15/2038
501044-CT-6	Kroger Co/The Senior Unsecured			2	2.A FE	5,712,365	91.7420	4,587,100	5,000,000	5,609,367		(22,183)			5.150	4.183	FA	107,292	257,500	12/12/2019	08/01/2043
501044-DC-2	Kroger Co/The Senior Unsecured	C		2	2.A FE	11,220,531	98.7120	9,871,243	10,000,000	10,212,205		(253,027)			3.500	0.932	FA	145,833	350,000	12/14/2020	02/01/2026
501044-DF-5	Kroger Co/The Senior Unsecured	C		2	2.A FE	14,052,231	74.9310	11,539,345	15,400,000	14,191,152		23,877			3.875	4.432	AO	125,981	550,250	09/11/2024	10/15/2046
501044-DG-3	Kroger Co/The Senior Unsecured			2	2.A FE	5,045,465	82.4200	3,296,792	4,000,000	4,928,980		(30,294)			4.450	2.983	FA	74,167	178,000	12/23/2020	02/01/2047
501044-DJ-7	Kroger Co/The Senior Unsecured			2	2.A FE	994,577	97.6740	976,736	1,000,000	997,075		1,058			3.700	3.820	FA	15,417	37,000	07/29/2022	08/01/2027
501044-DK-4	Kroger Co/The Senior Unsecured	C		2	2.A FE	8,934,840	84.3180	7,588,586	9,000,000	8,943,367		1,343			4.650	4.695	JJ	192,975	418,500	07/17/2017	01/15/2048
501044-DL-2	Kroger Co/The Senior Unsecured			2	2.A FE	3,431,308	98.7680	3,456,880	3,500,000	3,441,615		10,307			4.500	4.961	JJ	72,625	78,750	03/18/2024	01/15/2029
501044-DM-0	Kroger Co/The Senior Unsecured			2	2.B FE	4,648,692	94.2130	3,297,467	3,500,000	4,526,607		(28,514)			5.400	3.530	JJ	87,150	189,000	04/05/2023	01/15/2049
501044-DP-3	Kroger Co/The Senior Unsecured	RA		2	2.B FE	3,991,440	86.7760	3,471,040	4,000,000	3,995,206		838			2.200	2.224	MN	14,667	88,000	04/21/2020	05/01/2030
501044-DQ-1	Kroger Co/The Senior Unsecured	C		2	2.B FE	2,993,130	82.3790	2,471,367	3,000,000	2,995,716		668			1.700	1.725	JJ	23,517	51,000	01/05/2021	01/15/2031
501044-DW-8	Kroger Co/The Senior Unsecured	C		2	2.A FE	28,880,520	94.2490	27,332,164	29,000,000	28,881,719		1,199			5.500	5.528	MS	549,389		08/20/2024	09/15/2054
501044-DX-6	Kroger Co/The Senior Unsecured			2	2.A FE	28,373,175	93.9560	26,777,352	28,500,000	28,374,162		987			5.650	5.678	MS	554,642		08/20/2024	09/15/2064
50202*-AA-9	Lidl US LLC SR NTS				2.A	5,000,000	98.4480	4,922,385	5,000,000	5,000,000					4.460	4.460	MS	74,333	223,000	08/12/2022	09/01/2027
50202*-AB-7	Lidl US LLC SR NTS				2.A	3,000,000	96.8200	2,904,592	3,000,000	3,000,000					4.520	4.520	MS	45,200	135,600	08/12/2022	09/01/2029
50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS				1.G YE	9,858,700	79.4760	7,835,309	9,858,700	9,858,700					3.730	3.748	MJSD	1,021	367,730	09/30/2023	05/30/2049
502431-AP-4	L3Harris Technologies Inc Senior Unsecured	C			2.B FE	55,198,265	101.2560	54,880,698	54,200,000	54,964,930		(229,373)			5.400	4.665	JJ	1,349,580	1,876,500	09/23/2024	01/15/2027
502431-AQ-2	L3Harris Technologies Inc Senior Unsecured	C		2	2.B FE	8,079,600	99.8410	7,987,314	8,000,000	8,073,481		(6,015)			5.400	5.265	JJ	181,200	432,000	12/12/2023	07/31/2033
502431-AU-3	L3Harris Technologies Inc Senior Unsecured			2	2.B FE	3,988,352	99.7470	3,989,868	4,000,000	3,989,858		1,506			5.350	5.385	JD	17,833	153,367	03/14/2024	06/01/2034
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS				2.A PL	31,007,885	77.5840	24,750,204	31,901,281	31,013,341		5,455			3.360	3.648	JD	2,977	1,015,405	05/30/2024	06/30/2045
50249A-AD-5	LYB International Finance III Senior Unsecured	C		2	2.B FE	12,317,532	74.8540	11,302,968	15,100,000	12,332,403		14,871			4.200	5.557	MN	105,700	317,100	09/23/2024	05/01/2050
50249A-AG-8	LYB International Finance III Senior Unsecured	C		2	2.B FE	12,836,328	85.5030	12,312,376	14,400,000	12,955,464		108,625			2.250	4.189	AO	81,000	216,000	07/02/2024	10/01/2030
50249A-AH-6	LYB International Finance III Senior Unsecured			2	2.B FE	12,599,411	72.9680	11,018,222	15,100,000	12,628,166		28,814			3.375	4.846	AO	127,406	305,438	09/23/2024	10/01/2040
50249A-AJ-2	LYB International Finance III Senior Unsecured	C		2	2.B FE	6,159,347	67.1820	5,576,118	8,300,000	6,170,198		10,851			3.625	5.480	AO	75,219	150,438	09/13/2024	04/01/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
50249A-AM-5	LYB International Finance III Senior Unsecured	C		2	2.B FE	78,158,809	98.2070	77,190,836	78,600,000	78,193,303		34,494			5.500	5.572	MS	1,441,000	2,054,938	10/28/2024	03/01/2034
50540R-AQ-5	Laboratory Corp of America Hol Senior Unsecured	C			2.B FE	5,878,380	99.8460	5,990,737	6,000,000	5,990,875		107,829			3.600	5.475	FA	90,000	216,000	12/18/2023	02/01/2025
50540R-AS-1	Laboratory Corp of America Hol Senior Unsecured			2	2.B FE	3,609,220	86.2520	3,450,086	4,000,000	3,626,359		10,033			4.700	5.472	FA	78,333	188,000	04/14/2023	02/01/2045
50540R-AU-6	Laboratory Corp of America Hol Senior Unsecured	C		2	2.B FE	8,044,090	97.3340	8,273,414	8,500,000	8,170,989		106,199			3.600	5.173	MS	102,000	306,000	02/28/2024	09/01/2027
50540R-AY-8	Laboratory Corp of America Hol Senior Unsecured	C		2	2.B FE	15,422,981	86.0670	15,492,013	18,000,000	15,588,899		165,917			2.700	5.181	JD	40,500	243,000	06/21/2024	06/01/2031
51223*-AD-6	Lakeview Loan Servicing LLC Sr Notes				1.F PL	178,000,000	98.9610	176,149,939	178,000,000	178,000,000					6.530	6.534	JJ	1,549,787		10/31/2024	11/13/2029
51223*-AH-7	Lakeview Loan Servicing LLC Lakeview Loan Servicing LLC				1.F FE	30,000,000	99.0650	29,719,350	30,000,000	30,000,000					7.010	6.016	JJ	75,942		12/12/2024	11/13/2028
512807-AT-5	Lam Research Corp Senior Unsecured	C		2	1.G FE	5,590,880	89.6270	3,585,080	4,000,000	5,412,357		(41,384)			4.875	2.822	MS	57,417	195,000	06/17/2020	03/15/2049
512807-AV-0	Lam Research Corp Senior Unsecured	C		2	1.G FE	5,089,897	85.7710	5,146,239	6,000,000	5,160,184		70,286			1.900	4.851	JD	5,067	57,000	06/21/2024	06/15/2030
512807-AW-8	Lam Research Corp Senior Unsecured			2	1.G FE	8,745,098	63.0880	5,362,500	8,500,000	8,720,558		(6,250)			2.875	2.729	JD	10,861	244,375	10/28/2020	06/15/2050
513075-BR-1	Lamar Media Corp Senior Unsecured			2	3.C FE	7,487,836	93.8460	7,038,425	7,500,000	7,446,314		(6,551)			3.750	3.818	JJ	129,688	243,750	08/07/2024	02/15/2028
513075-BT-7	Lamar Media Corp Senior Unsecured			2	3.B FE	3,823,573	91.2190	3,466,338	3,800,000	3,811,296		(6,446)			4.000	3.898	JD	6,756	152,000	04/16/2021	02/15/2030
518058-AJ-7	LaSalle Property Fund GTD SER NTS SER I			2	2.B	5,000,000	81.8950	4,094,734	5,000,000	5,000,000					2.730	2.730	FA	53,463	136,500	11/10/2021	02/10/2032
526788-AA-8	Lerado Investments SR SECD NTS				2.B PL	1,603,933	87.4630	1,402,855	1,603,933	1,603,933					3.860	3.879	MJSD	172	61,912	03/09/2021	03/31/2036
53079E-BF-0	Liberty Mutual Group Inc Senior Unsecured				2.B FE	5,493,120	85.5980	4,622,266	5,400,000	5,476,966		(2,378)			4.850	4.737	FA	109,125	261,900	11/10/2016	08/01/2044
53079E-BK-9	Liberty Mutual Group Inc SENIOR			2	2.B FE	6,520,320	67.4970	4,049,808	6,000,000	6,490,487		(7,048)			3.950	3.540	MN	30,283	237,000	06/17/2020	05/15/2060
531546-AB-5	Liberty Utilities Finance GP 1 GTD SR NTS	RA		2	2.B FE	27,137,154	83.8750	22,835,097	27,225,000	27,172,501		8,577			2.050	2.086	MS	164,333	558,113	09/24/2020	09/15/2030
532457-BT-4	Eli Lilly & Co Senior Unsecured			2	1.E FE	2,425,990	78.6470	1,926,859	2,450,000	2,428,816		511			3.950	4.006	MS	28,495	96,775	03/20/2019	03/15/2049
532457-BV-9	Eli Lilly & Co Senior Unsecured			2	1.E FE	4,748,250	95.2970	4,764,826	5,000,000	4,771,579		23,329			3.375	4.582	MS	49,688	84,375	07/10/2024	03/15/2029
532457-BX-5	Eli Lilly & Co Senior Unsecured			1	1.E FE	21,001,603	73.8300	14,528,440	19,678,311	19,584,420		4,147		(1,287,772)	1.700	1.715	NOV	55,603	351,293	10/29/2019	11/01/2049
532457-CE-6	Eli Lilly & Co Senior Unsecured	C			1.E FE	14,975,250	100.0040	15,000,630	15,000,000	14,990,036		8,180			5.000	5.060	FA	258,333	750,000	02/23/2023	02/27/2026
532457-CH-9	Eli Lilly & Co Senior Unsecured			2	1.E FE	12,350,792	90.1090	10,993,249	12,200,000	12,350,604		(188)			4.950	4.878	FA	208,010		09/13/2024	02/27/2063
532457-CN-6	Eli Lilly & Co Senior Unsecured			2	1.E FE	9,217,018	91.2140	8,118,034	8,900,000	9,216,533		(485)			5.100	4.894	FA	179,038		09/13/2024	02/09/2064
532457-CP-1	Eli Lilly & Co Senior Unsecured			2	1.E FE	4,449,632	99.4230	4,374,623	4,400,000	4,444,822		(4,810)			4.150	3.726	FA	69,489		09/13/2024	08/14/2027
532457-CT-3	Eli Lilly & Co Senior Unsecured			2	1.E FE	1,564,365	92.9130	1,393,699	1,500,000	1,564,276		(89)			5.200	4.951	FA	29,683		09/23/2024	08/14/2064
53621@-BG-0	Lion Industrial Properties L.P SR NTS				2.A	10,000,000	96.4800	9,647,982	10,000,000	10,000,000					5.390	5.390	FA	223,086	539,000	01/19/2023	02/02/2033
536797-AE-3	Lithia Motors Inc SENIOR			2	3.B FE	1,000,000	96.8340	968,344	1,000,000	1,000,000					4.625	4.625	JD	2,056	46,250	12/02/2019	12/15/2027
539830-BB-4	Lockheed Martin Corp Senior Unsecured	C			1.F FE	4,805,950	83.5410	4,177,044	5,000,000	4,837,670		5,877			4.070	4.332	JD	9,044	203,500	01/15/2019	12/15/2042
539830-BC-2	Lockheed Martin Corp Senior Unsecured	C		2	1.F FE	14,522,421	87.7910	12,225,773	13,926,000	14,362,494		(45,277)			3.600	3.173	MS	167,112	501,336	12/23/2020	03/01/2035
539830-BD-0	Lockheed Martin Corp Senior Unsecured			2	1.F FE	1,841,988	78.8340	1,970,842	2,500,000	1,861,193		16,053			3.800	6.002	MS	31,667	95,000	10/18/2023	03/01/2045
539830-BK-4	Lockheed Martin Corp Senior Unsecured	C		2	1.F FE	18,909,085	93.9210	15,869,755	16,897,000	18,404,585		(123,065)			4.500	3.459	MN	97,158	737,865	07/24/2024	05/15/2036
539830-BL-2	Lockheed Martin Corp Senior Unsecured	C		2	1.F FE	17,657,791	89.4700	15,053,376	16,825,000	17,516,998		(21,795)			4.700	4.386	MN	101,043	790,775	03/29/2019	05/15/2046
539830-BN-8	Lockheed Martin Corp Senior Unsecured			2	1.F FE	5,151,180	79.3850	4,763,119	6,000,000	5,165,877		13,994			4.090	5.025	MS	72,257	245,400	12/12/2023	09/15/2052
539830-BT-5	Lockheed Martin Corp Senior Unsecured			2	1.F FE	8,123,940	79.5050	7,155,458	9,000,000	8,137,576		8,024			4.300	4.858	JD	17,200	387,000	04/27/2023	06/15/2062
539830-BU-2	Lockheed Martin Corp Senior Unsecured	C		2	1.F FE	30,096,573	100.2170	30,065,019	30,000,000	30,064,080		(32,493)			4.950	4.644	AO	313,500	742,500	08/09/2024	10/15/2025
539830-BX-6	Lockheed Martin Corp Senior Unsecured			2	1.F FE	12,382,810	101.6630	11,182,974	11,000,000	12,377,472		(5,338)			5.700	4.892	MN	80,117	313,500	09/13/2024	11/15/2054
539830-BY-4	Lockheed Martin Corp Senior Unsecured			2	1.F FE	6,168,299	104.0280	5,513,485	5,300,000	6,166,490		(1,809)			5.900	4.945	MN	39,956	156,350	09/13/2024	11/15/2063
539830-BZ-1	Lockheed Martin Corp Senior Unsecured	C		2	1.F FE	13,123,486	99.2550	13,002,464	13,100,000	13,126,241		2,569			4.450	4.376	MN	74,488	313,725	09/23/2024	05/15/2028
539830-CA-5	Lockheed Martin Corp Senior Unsecured	C		2	1.F FE	21,470,098	97.1150	21,559,617	22,200,000	21,525,483		47,229			4.750	5.171	FA	398,367	733,875	06/21/2024	02/15/2034
539830-CB-3	Lockheed Martin Corp Senior Unsecured			2	1.F FE	6,194,233	94.4530	5,572,724	5,900,000	6,193,124		(1,109)			5.200	4.881	FA	115,902		09/13/2024	02/15/2055
539830-CC-1	Lockheed Martin Corp Senior Unsecured			2	1.F FE	6,223,159	98.9700	6,037,193	6,100,000	6,216,217		(6,942)			4.500	3.985	FA	103,700		09/23/2024	02/15/2029
540424-AP-3	Loews Corp Senior Unsecured				1.G FE	10,574,400	106.0500	10,605,037	10,000,000	10,534,150		(38,721)			6.000	5.309	FA	250,000	600,000	12/12/2023	02/01/2035
540424-AR-9	Loews Corp Senior Unsecured			2	1.G FE	10,020,189	82.9570	9,374,157	11,300,000	10,033,382		13,193			4.125	5.070	MN	59,560	233,063	09/13/2024	05/15/2043
540424-AT-5	Loews Corp Senior Unsecured	RA		2	1.G FE	16,384,483	92.0680	14,730,915	16,000,000	16,223,169		(40,583)			3.200	2.901	MN	65,422	512,000	06/30/2021	05/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
54246#-AA-5	Long Beach Judicial Partners L SR SECD NTS				1.E PL	34,476,479	109.7550	37,839,515	34,476,479	34,476,479					6.880	6.882	JD	6,589	2,371,982	11/26/2013	12/31/2047
54336#-AA-6	Longwood Energy Partners LLC SR SECD NTS				2.C PL	37,585,093	78.7990	29,616,512	37,585,093	37,585,093					4.490	4.490	JD	4,688	1,687,571	03/23/2018	06/30/2051
54336@-AA-8	Longwood Energy Partners LLC SR SECD NTS SER A			2	3.C PL	11,110,716	87.9920	9,917,227	11,270,660	11,112,313		1,597			5.150	5.365	JD	1,612	580,439	05/30/2024	06/30/2034
546676-AV-9	Louisville Gas and Electric Co Secured			2	1.F FE	1,022,113	85.2250	852,252	1,000,000	1,018,726		(644)			4.650	4.499	MN	5,942	46,500	01/18/2019	11/15/2043
548661-CJ-4	Lowe's Cos Inc Senior Unsecured	C			2.A FE	4,117,455	101.2640	4,556,887	4,500,000	4,276,935		14,232			5.500	6.135	AO	52,250	247,500	04/12/2007	10/15/2035
548661-CL-9	Lowe's Cos Inc Senior Unsecured	RA			2.A FE	10,645,720	104.1490	11,456,418	11,000,000	10,785,528		12,193			5.800	6.034	AO	134,689	638,000	01/23/2007	10/15/2036
548661-CR-6	Lowe's Cos Inc Senior Unsecured			2	2.A FE	2,997,450	100.2940	3,008,806	3,000,000	2,998,188		72			5.800	5.806	AO	36,733	174,000	04/12/2010	04/15/2040
548661-DJ-3	Lowe's Cos Inc Senior Unsecured			2	2.A FE	1,530,032	82.6840	1,157,581	1,400,000	1,504,395		(3,369)			4.375	3.841	MS	18,035	61,250	03/15/2016	09/15/2045
548661-DQ-7	Lowe's Cos Inc Senior Unsecured	C		2	2.A FE	8,470,781	77.6170	6,616,828	8,525,000	8,479,109		1,239			4.050	4.087	MN	55,626	345,263	04/19/2017	05/03/2047
548661-DW-4	Lowe's Cos Inc Senior Unsecured	C		2	2.A FE	8,418,720	89.8380	5,390,299	6,000,000	8,169,706		(57,979)			5.125	3.038	AO	64,917	307,500	06/17/2020	04/15/2050
548661-DX-2	Lowe's Cos Inc Senior Unsecured			2	2.A FE	999,836	89.4970	894,970	1,000,000	999,921		21			1.300	1.302	AO	2,744	13,000	10/09/2020	04/15/2028
548661-DY-0	Lowe's Cos Inc Senior Unsecured	C		2	2.A FE	21,011,585	84.1290	17,667,012	21,000,000	21,007,035		(1,260)			1.700	1.693	AO	75,367	357,000	12/23/2020	10/15/2030
548661-DZ-7	Lowe's Cos Inc Senior Unsecured			2	2.A FE	1,798,236	62.4360	1,123,847	1,800,000	1,798,392		41			3.000	3.005	AO	11,400	54,000	10/07/2020	10/15/2050
548661-EE-3	Lowe's Cos Inc Senior Unsecured			2	2.A FE	3,908,930	68.7520	3,093,834	4,500,000	3,958,095		21,034			2.800	3.733	MS	37,100	126,000	08/03/2022	09/15/2041
548661-EN-3	Lowe's Cos Inc Senior Unsecured			2	2.A FE	12,435,076	96.6340	11,402,772	11,800,000	12,433,769		(1,307)			5.800	5.461	MS	201,518		09/23/2024	09/15/2062
548661-EQ-6	Lowe's Cos Inc Senior Unsecured			2	2.A FE	4,000,000	99.4360	3,977,448	4,000,000	4,000,000					5.150	5.150	JJ	103,000	206,000	03/28/2023	07/01/2033
548661-ER-4	Lowe's Cos Inc Senior Unsecured			2	2.A FE	1,997,360	98.0460	1,960,915	2,000,000	1,997,360					5.750	5.760	JJ	57,500	115,000	03/28/2023	07/01/2053
548661-ES-2	Lowe's Cos Inc Senior Unsecured			2	2.A FE	3,993,840	97.6870	3,907,495	4,000,000	3,993,921		42			5.850	5.860	AO	58,500	234,000	03/28/2023	04/01/2063
54866N-BK-4	Lowe's Cos Inc Senior Unsecured				2.A FE	3,244,012	105.2970	3,158,909	3,000,000	3,219,747		(24,265)			7.610	4.437	MS	76,100		09/17/2024	06/17/2027
54866N-BM-0	Lowe's Cos Inc Senior Unsecured				2.A FE	1,267,029	105.2380	1,262,850	1,200,000	1,264,755		(2,274)			7.580	5.218	MS	30,320		11/27/2024	06/18/2027
549271-AF-1	Lubrizol Corp/The Senior Unsecured				1.C FE	5,387,834	110.3340	4,805,061	4,355,000	5,116,659		(61,780)			6.500	4.286	AO	70,769	283,075	08/10/2022	10/01/2034
55280M-AA-4	Mas Georgia Lfg SECD NTS SER 15				3.C PL	10,790,878	91.2420	9,845,844	10,790,878	10,790,878					5.000	4.999	JD	44,962	539,544	06/05/2015	12/01/2035
55336V-AA-8	MPLX LP Senior Unsecured				2.B FE	998,420	99.8800	998,798	1,000,000	999,977		184			4.000	4.019	FA	15,111	40,000	03/12/2015	02/15/2025
55336V-AJ-9	MPLX LP Senior Unsecured	C		2	2.B FE	5,226,114	99.9780	4,998,896	5,000,000	5,002,500		(36,100)			4.875	4.135	JD	20,313	243,750	11/23/2022	06/01/2025
55336V-AL-4	MPLX LP Senior Unsecured	M		2	2.B FE	11,129,798	89.0360	10,328,120	11,600,000	11,138,834		4,858			5.200	5.511	MS	201,067	431,600	08/06/2024	03/01/2047
55336V-AM-2	MPLX LP Senior Unsecured	C		2	2.B FE	48,736,473	87.2440	45,192,268	51,800,000	48,733,856		70,520			4.500	5.080	AO	492,100	1,656,000	10/28/2024	04/15/2038
55336V-AP-5	MPLX LP Senior Unsecured			2	2.B FE	6,185,660	80.6710	4,436,920	5,500,000	6,158,040		(9,652)			4.900	4.215	AO	56,894	269,500	12/09/2021	04/15/2058
55336V-AR-1	MPLX LP Senior Unsecured	C		2	2.B FE	25,806,791	97.0170	23,498,446	24,221,000	24,833,748		(221,872)			4.000	3.061	MS	285,270	905,220	07/09/2024	03/15/2028
55336V-AS-9	MPLX LP Senior Unsecured			2	2.B FE	4,972,449	99.2120	4,960,605	5,000,000	4,985,951		3,009			4.800	4.876	FA	90,667	240,000	01/26/2023	02/15/2029
55336V-BN-9	MPLX LP Senior Unsecured			2	2.B FE	386,228	98.4870	393,947	400,000	390,705		2,885			4.250	5.118	JD	1,417	17,000	06/01/2023	12/01/2027
55336V-BP-4	MPLX LP Senior Unsecured			2	2.B FE	6,295,872	88.6560	6,205,927	7,000,000	6,317,390		13,031			5.200	5.978	JD	30,333	364,000	05/09/2023	12/01/2047
55336V-BQ-2	MPLX LP Senior Unsecured			2	2.B FE	498,659	87.3900	436,952	500,000	499,147		139			2.650	2.683	FA	5,006	13,250	06/08/2021	08/15/2030
55336V-BU-3	MPLX LP Senior Unsecured	C		2	2.B FE	14,914,950	96.5330	14,479,931	15,000,000	14,931,952		7,119			4.950	5.022	MS	247,500	742,500	08/08/2022	09/01/2032
55336V-BV-1	MPLX LP Senior Unsecured			2	2.B FE	1,907,160	96.0850	1,921,692	2,000,000	1,915,642		8,078			5.000	5.652	MS	33,333	100,000	12/12/2023	03/01/2033
55336V-BX-7	MPLX LP Senior Unsecured	C		2	2.B FE	24,361,230	98.6420	23,970,064	24,300,000	24,362,931		1,701			5.500	5.461	JD	111,375	709,088	08/06/2024	06/01/2034
55903V-AZ-6	Warnermedia Holdings Inc Senior Unsecured				2.C FE	3,907,649	99.6420	3,985,672	4,000,000	3,989,538		49,785			3.638	4.942	MS	42,848	145,520	05/01/2023	03/15/2025
56081#-BN-9	Major League Baseball Trust SECD NTS SER 32				1.F FE	6,000,000	87.5570	5,253,407	6,000,000	6,000,000					3.530	3.530	JD	12,355	211,800	12/11/2017	12/10/2032
56081#-BP-4	Major League Baseball Trust SECD NTS SER 33				1.F FE	8,500,000	83.1720	7,069,649	8,500,000	8,500,000					4.010	4.010	JD	19,883	340,850	02/15/2018	12/10/2038
56081#-CE-8	Major League Baseball Trust SECD NTS SER 48				1.F FE	5,000,000	90.8770	4,543,856	5,000,000	5,000,000					2.560	2.560	JD	7,467	128,000	04/08/2021	12/10/2028
56081#-CP-3	Major League Baseball Trust SECD NTS SER 56				1.F FE	6,000,000	94.0890	5,645,339	6,000,000	6,000,000					1.760	1.760	JD	6,160	105,600	08/19/2021	12/10/2026
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SECD NTS SER 3				1.G FE	8,868,705	83.4810	7,403,700	8,868,705	8,868,705					3.610	3.610	JD	18,676	320,160	06/19/2019	12/10/2044
56081*-AH-7	MAJOR LEAGUE BASEBALL FACILITY SECD NTS SER 8				1.G FE	5,000,000	81.8880	4,094,421	5,000,000	5,000,000					3.230	3.230	JD	9,421	161,500	05/04/2021	12/10/2041
565130-AA-9	Maple Grove Funding Trust I Senior Unsecured			2	2.A FE	21,517,015	67.7920	14,914,337	22,000,000	21,530,088		6,263			4.161	4.282	FA	345,825	915,420	11/15/2022	08/15/2051
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER A				4.C PL	5,942,222	98.1180	5,830,392	5,942,222	5,942,222					4.560	4.561	JJ	132,472	270,965	09/19/2018	09/30/2025
56540#-AB-1	MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER B				4.C PL	16,306,481	91.4010	15,538,128	17,000,000	16,387,788		81,308			4.980	6.041	JJ	413,893	672,300	05/30/2024	09/30/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured			2	2.B FE	5,355,773	83.0670	4,263,818	5,133,000	5,315,284		(7,490)			4.750	4.443	MS	71,791	243,818	06/15/2023	09/15/2044
56585A-BD-3	Marathon Petroleum Corp Senior Unsecured			2	2.B FE	1,110,075	96.4490	964,488	1,000,000	1,046,758		(14,957)			3.800	2.178	AO	9,500	38,000	08/13/2020	04/01/2028
570535-AV-6	Markel Group Inc Senior Unsecured			2	2.B FE	14,508,101	75.7820	9,851,724	13,000,000	14,370,167		(33,342)			4.150	3.516	MS	155,856	539,500	03/12/2021	09/17/2050
571676-AD-7	Mars Inc NTS		C	2	1.E FE	6,123,419	84.2190	5,895,307	7,000,000	6,201,531		36,157			3.875	4.981	AO	67,813	271,250	10/11/2022	04/01/2039
571676-AF-2	Mars Inc Senior Unsecured			2	1.E FE	5,066,044	76.7990	3,839,966	5,000,000	5,058,286		(1,476)			3.950	3.874	AO	49,375	197,500	03/28/2019	04/01/2049
571676-AN-5	Mars Inc NTS			2	1.E FE	6,997,760	66.1370	4,629,600	7,000,000	6,998,172		96			2.375	2.377	JJ	76,198	166,250	07/13/2020	07/16/2040
571676-AQ-8	Mars Inc NTS		C	2	1.E FE	1,015,702	56.0180	560,178	1,000,000	1,013,977		(405)			2.450	2.376	JJ	11,229	24,500	07/21/2020	07/16/2050
57169*-AU-1	Mars Inc SR NTS SER K				1.E	7,500,000	97.0350	7,277,599	7,500,000	7,500,000					3.740	3.740	AO	62,333	284,250	10/11/2012	10/11/2027
57169*-BA-4	Mars Inc SR NTS SER Q				1.E	11,000,000	84.7420	9,321,624	11,000,000	11,000,000					3.340	3.340	MS	95,932	372,900	09/27/2016	09/27/2036
57169*-BM-8	Mars Inc SR NTS SER Y-1				1.E	17,400,000	88.2530	15,355,979	17,400,000	17,400,000					4.270	4.270	MS	189,873	751,680	03/29/2017	03/29/2042
571748-BC-5	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	12,180,828	83.8330	11,669,485	13,920,000	12,186,314		5,486			4.350	5.312	JJ	253,982		12/20/2024	01/30/2047
571748-BD-3	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	6,515,305	81.2210	6,274,353	7,725,000	6,508,286		(699)			4.200	5.385	MS	108,150	17,010	12/20/2024	03/01/2048
571748-BG-6	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	1,796,685	98.2680	1,768,819	1,800,000	1,797,713		485			4.375	4.408	MS	23,188	78,750	05/01/2023	03/15/2029
571748-BH-4	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	999,110	92.9520	929,517	1,000,000	999,388		30			4.750	4.756	MS	13,986	47,500	01/08/2019	03/15/2039
571748-BJ-0	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	26,615,716	89.8190	24,745,085	27,550,000	26,630,872		14,538			4.900	5.142	MS	397,485	727,650	09/13/2024	03/15/2049
571748-BS-0	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	6,172,645	106.7860	5,659,651	5,300,000	6,169,030		(3,615)			6.250	5.128	MN	55,208	165,625	09/23/2024	11/01/2052
571748-BT-8	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	14,914,200	96.8260	14,523,930	15,000,000	14,916,550		1,220			5.450	5.489	MS	240,708	817,500	03/06/2023	03/15/2053
571748-BU-5	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	2,062,900	101.2760	2,025,521	2,000,000	2,057,500		(5,195)			5.400	4.980	MS	31,800	109,200	12/12/2023	09/15/2033
571748-BX-9	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	39,845,200	96.8870	38,754,920	40,000,000	39,849,263		4,063			5.450	5.476	MS	641,889	1,241,389	02/14/2024	03/15/2054
571748-CB-6	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	6,610,394	99.0630	6,617,403	6,680,000	6,610,422		27			4.850	5.030	MN	47,697		12/30/2024	11/15/2031
571748-CE-0	Marsh & McLennan Cos Inc Senior Unsecured			2	1.G FE	6,101,625	97.2100	5,968,715	6,140,000	6,101,705		80			5.350	5.401	MN	48,361		12/17/2024	11/15/2044
571903-AX-1	Marriott International Inc/MD Senior Unsecured		RA	2	2.B FE	2,396,629	93.7060	2,342,650	2,500,000	2,413,660		6,746			4.500	4.951	AO	28,125	112,500	05/25/2022	10/01/2034
571903-BD-4	Marriott International Inc/MD Senior Unsecured			2	2.B FE	47,993,689	100.2670	43,235,066	43,120,000	43,423,862		(1,200,469)			5.750	2.906	MN	413,233	2,479,400	11/28/2022	05/01/2025
571903-BE-2	Marriott International Inc/MD Senior Unsecured			2	2.B FE	9,781,900	98.1310	9,813,135	10,000,000	9,808,833		26,933			4.625	5.030	JD	20,556	462,500	02/12/2024	06/15/2030
571903-BG-7	Marriott International Inc/MD Senior Unsecured		C	2	2.B FE	6,749,520	87.4440	6,995,505	8,000,000	6,899,774		143,586			2.850	5.464	AO	48,133	228,000	12/12/2023	04/15/2031
571903-BJ-1	Marriott International Inc/MD Senior Unsecured		C	2	2.B FE	9,910,679	100.9790	10,097,872	10,000,000	9,925,635		14,956			5.000	5.290	AO	105,556	250,000	05/30/2024	10/15/2027
571903-BM-4	Marriott International Inc/MD Senior Unsecured			2	2.B FE	10,118,400	101.3670	10,136,670	10,000,000	10,073,579		(43,354)			5.450	4.958	MS	160,472	545,000	12/18/2023	09/15/2026
571903-BQ-5	Marriott International Inc/MD Senior Unsecured			2	2.B FE	16,691,475	99.2920	16,581,747	16,700,000	16,698,129		6,654			5.300	5.297	MN	113,096	587,961	09/30/2024	05/15/2034
571903-BR-3	Marriott International Inc/MD Senior Unsecured			2	2.B FE	5,883,185	98.5890	5,816,776	5,900,000	5,883,995		810			4.800	4.858	MS	109,347		10/28/2024	03/15/2030
571903-BS-1	Marriott International Inc/MD Senior Unsecured		C	2	2.B FE	12,364,800	98.7350	11,848,237	12,000,000	12,357,595		(7,205)			5.350	4.967	MS	247,883		09/13/2024	03/15/2035
57541@-AA-2	MASPARC AND MOBILITY LLC SR SECD NTS SER A				2.B PL	10,054,000	94.4780	9,498,834	10,054,000	10,054,000					4.220	4.220	MS	107,248	424,279	04/26/2019	03/31/2029
57541@-AB-0	MASPARC AND MOBILITY LLC SR SECD NTS SER B				2.B PL	5,054,000	87.7000	4,432,357	5,054,000	5,054,000					4.540	4.540	MS	58,000	229,452	04/26/2019	03/31/2035
57541@-AC-8	MASPARC AND MOBILITY LLC SR SECD NTS SER C				2.B PL	20,000,000	84.6820	16,936,450	20,000,000	20,000,000					4.770	4.770	MS	241,150	954,000	04/26/2019	03/31/2039
575634-AU-4	Massachusetts Electric Co Senior Unsecured		RA	2	2.A FE	8,000,000	81.5500	6,523,995	8,000,000	8,000,000					1.729	1.728	MN	14,216	138,320	11/19/2020	11/24/2030
57629W-3S-7	MassMutual Global Funding II Senior Secured				1.B FE	30,478,940	95.7660	29,208,779	30,500,000	30,479,680		740			4.350	4.362	MS	383,283		09/23/2024	09/17/2031
57629W-6F-2	MassMutual Global Funding II Senior Secured				1.B FE	14,227,637	99.9730	14,296,129	14,300,000	14,249,598		20,716			4.500	4.788	AO	144,788	501,750	06/26/2024	04/10/2026
57629W-CH-1	MassMutual Global Funding II Senior Secured				1.B FE	6,349,546	98.7090	6,317,373	6,400,000	6,358,664		9,117			3.400	3.963	MS	68,302		09/25/2024	03/08/2026
57629W-DK-3	MassMutual Global Funding II Secured				1.B FE	6,226,416	99.6980	6,280,948	6,300,000	6,259,440		33,024			4.150	5.168	FA	90,781	130,725	06/14/2024	08/26/2025
57629W-DL-1	MassMutual Global Funding II Senior Secured				1.B FE	22,498,288	101.2270	22,371,090	22,100,000	22,468,592		(30,546)			5.050	4.434	JD	74,403	810,525	09/23/2024	12/07/2027
579780-AN-7	McCormick & Co Inc/MD Senior Unsecured			2	2.B FE	3,781,677	97.0840	3,883,354	4,000,000	3,831,365		49,689			3.400	5.140	FA	51,378	68,000	02/28/2024	08/15/2027
579780-AP-2	McCormick & Co Inc/MD Senior Unsecured		C	2	2.B FE	4,507,047	81.1970	4,059,834	5,000,000	4,511,335		4,288			4.200	4.921	FA	79,333		08/21/2024	08/15/2047
58013M-EC-4	McDonald's Corp Senior Unsecured		M		2.A FE	10,221,494	107.8070	8,085,513	7,500,000	9,600,532		(131,734)			6.300	3.517	AO	99,750	472,500	06/19/2020	10/15/2037
58013M-EF-7	McDonald's Corp Senior Unsecured		C		2.A FE	21,347,060	107.5680	17,210,824	16,000,000	20,187,409		(254,095)			6.300	3.705	MS	336,000	1,008,000	06/19/2020	03/01/2038
58013M-EN-0	McDonald's Corp Senior Unsecured		C		2.A FE	3,884,440	78.6920	3,147,668	4,000,000	3,908,087		3,721			3.700	3.885	FA	55,911	148,000	12/04/2017	02/15/2042
58013M-EV-2	McDonald's Corp Senior Unsecured			2	2.A FE	3,916,757	87.0160	2,697,511	3,100,000	3,812,391		(25,695)			4.600	3.051	MN	13,864	142,600	09/22/2020	05/26/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
58013M-EZ-3	McDonald's Corp Senior Unsecured	C		2	2.A FE	23,244,402	95.5640	20,068,511	21,000,000	22,481,175		(114,924)			4.700	3.865	JD	60,317	987,000	07/18/2019	12/09/2035
58013M-FA-7	McDonald's Corp Senior Unsecured			2	2.A FE	4,565,891	90.0850	4,233,982	4,700,000	4,560,821		657			4.875	5.100	JD	14,002	156,000	08/14/2024	12/09/2045
58013M-FC-3	McDonald's Corp Senior Unsecured	C		2	2.A FE	7,967,260	84.1270	6,730,197	8,000,000	7,972,075		725			4.450	4.475	MS	118,667	356,000	03/14/2018	03/01/2047
58013M-FJ-8	McDonald's Corp Senior Unsecured	RA		2	2.A FE	10,144,623	90.8270	8,536,833	9,399,000	9,805,840		(88,164)			2.625	1.606	MS	82,241	246,724	01/21/2021	09/01/2029
58013M-FP-4	McDonald's Corp Senior Unsecured			2	2.A FE	1,532,275	97.4910	1,559,862	1,600,000	1,556,478		16,052			3.500	4.665	JJ	28,000	56,000	06/22/2023	07/01/2027
581557-BC-8	McKesson Corp Senior Unsecured			2	2.A FE	2,586,326	88.1790	2,182,423	2,475,000	2,564,437		(2,967)			4.883	4.593	MS	35,585	120,854	03/22/2016	03/15/2044
585055-AT-3	Medtronic Inc Senior Unsecured	C			1.G FE	15,468,445	95.8580	13,899,448	14,500,000	15,166,803		(28,485)			5.550	5.111	MS	236,954	804,750	05/06/2010	03/15/2040
585055-BT-2	Medtronic Inc Senior Unsecured	C			1.G FE	5,894,140	93.8940	5,633,631	6,000,000	5,875,458		9,150			4.375	4.626	MS	77,292	262,500	12/12/2023	03/15/2035
58933Y-AR-6	Merck & Co Inc Senior Unsecured	C			1.E FE	9,750,650	99.8250	9,982,475	10,000,000	9,976,201		216,309			2.750	5.002	FA	107,708	275,000	12/18/2023	02/10/2025
58933Y-AV-7	Merck & Co Inc Senior Unsecured	C		2	1.E FE	18,307,230	84.8850	15,703,707	18,500,000	18,348,660		7,813			3.900	3.976	MS	228,475	721,500	03/05/2019	03/07/2039
58933Y-AW-5	Merck & Co Inc Senior Unsecured	C		2	1.E FE	2,220,548	78.7250	1,771,310	2,250,000	2,223,856		625			4.000	4.076	MS	28,500	90,000	03/05/2019	03/07/2049
58933Y-BA-2	Merck & Co Inc Senior Unsecured	C		2	1.E FE	5,445,334	67.8800	4,931,454	7,265,000	5,473,040		30,694			2.350	4.516	JD	3,320	100,228	07/31/2024	06/24/2040
58933Y-BK-0	Merck & Co Inc Senior Unsecured	C		2	1.E FE	9,991,200	96.4430	9,644,336	10,000,000	9,992,376		734			4.500	4.511	MN	55,000	450,000	05/08/2023	05/17/2033
59022C-AJ-2	Bank of America Corp Subordinated				2.A FE	11,173,707	103.7050	8,296,423	8,000,000	10,519,566		(171,061)			6.110	2.984	JJ	206,382	488,800	12/22/2021	01/29/2037
59023V-AA-8	Bank of America Corp Subordinated				2.A FE	9,004,619	116.9490	6,432,203	5,500,000	8,328,715		(169,302)			7.750	3.039	MN	55,649	426,250	06/29/2021	05/14/2038
59156R-AJ-7	MetLife Inc Senior Unsecured				1.G FE	8,562,560	107.9070	8,632,554	8,000,000	8,289,729		(22,400)			6.375	5.870	JD	22,667	510,000	03/18/2005	06/15/2034
59156R-AM-0	MetLife Inc Senior Unsecured	SD			1.G FE	1,671,795	102.8640	1,542,961	1,500,000	1,622,916		(8,923)			5.700	4.699	JD	3,800	85,500	10/30/2018	06/15/2035
59156R-BD-9	MetLife Inc Senior Unsecured				1.G FE	3,300,270	83.3240	2,499,713	3,000,000	3,255,298		(10,357)			4.125	3.475	FA	47,438	123,750	05/12/2020	08/13/2042
59156R-BM-9	MetLife Inc Senior Unsecured				1.G FE	1,614,377	99.7240	1,645,451	1,650,000	1,649,240		4,501			3.000	3.281	MS	16,500	49,500	03/28/2016	03/01/2025
59156R-BN-7	MetLife Inc Senior Unsecured				1.G FE	226,718	80.2560	160,512	200,000	222,785		(787)			4.050	3.274	MS	2,700	8,100	08/22/2019	03/01/2045
59156R-BR-8	MetLife Inc Senior Unsecured			2	1.G FE	3,486,350	87.0370	3,046,291	3,500,000	3,488,683		305			4.600	4.624	MN	21,467	161,000	11/09/2015	05/13/2046
59156R-BW-7	MetLife Inc Senior Unsecured				1.G FE	9,125,753	96.1540	6,111,639	6,356,067	6,356,067				(737,138)	0.898	0.898	MN	6,025	57,657	05/15/2019	05/23/2031
59156R-BX-5	MetLife Inc Senior Unsecured				1.G FE	10,312,101	95.6310	6,868,523	7,182,356	7,182,356				(832,966)	1.189	1.189	MN	9,014	86,265	05/15/2019	05/23/2034
59156R-BY-3	MetLife Inc Senior Unsecured				1.G FE	5,019,164	91.9030	3,212,779	3,495,837	3,495,837				(405,426)	1.385	1.385	MN	5,111	48,909	05/15/2019	05/23/2039
59182*-AE-6	Metlife Core Property Holdings GTD SR NTS SER 21-C				2.B	10,000,000	81.7090	8,170,868	10,000,000	10,000,000					2.670	2.670	MON	13,350	267,000	12/02/2021	12/13/2031
59182*-AF-3	Metlife Core Property Holdings GTD SR NTS SER 21-D				2.B	10,000,000	78.1070	7,810,679	10,000,000	10,000,000					2.810	2.810	MON	14,050	281,000	12/02/2021	12/13/2033
591894-CC-2	FirstEnergy Pennsylvania Elect Senior Unsecured	M		2	2.A FE	5,481,863	97.4220	5,358,237	5,500,000	5,460,444		344			4.300	4.480	JJ	109,053	129,000	11/27/2024	01/15/2029
592688-C@-2	METTLER-TOLEDO INTERNATIONAL I SR NTS SER 19-B				2.B	28,860,000	78.1820	21,053,066	26,928,216	26,928,216				(1,770,623)	1.300	1.300	MN	53,482	366,493	10/24/2019	11/06/2034
592688-D*-3	METTLER-TOLEDO INTERNATIONAL I SR NTS SER 20-A				2.B	13,050,500	73.0840	8,137,004	11,133,781	11,133,781				(732,085)	1.060	1.060	MS	33,438	125,185	12/04/2020	03/19/2036
592688-D@-1	METTLER-TOLEDO INTERNATIONAL I SR NTS SER 12-A				2.B	5,000,000	79.6920	3,984,596	5,000,000	5,000,000					2.830	2.830	JJ	62,496	141,500	04/16/2021	07/22/2033
594457-BT-9	DTE Gas Co Senior Secured				1.F FE	4,950,920	100.2730	5,013,673	5,000,000	4,977,776		2,065			5.700	5.769	MS	83,917	285,000	02/18/2003	03/15/2033
594457-D*-1	DTE Gas Co 1ST MTG 08 SER F				1.F	2,000,000	105.6810	2,113,628	2,000,000	2,000,000					6.780	6.780	JD	6,027	135,600	06/26/2008	06/15/2028
594918-AM-6	Microsoft Corp Senior Unsecured	C			1.A FE	5,578,749	108.0020	4,565,244	4,227,000	5,150,146		(42,058)			5.300	3.512	FA	88,990	224,031	12/11/2012	02/08/2041
594918-BJ-2	Microsoft Corp Senior Unsecured	C		2	1.A FE	1,532,688	98.8980	1,582,362	1,600,000	1,572,115		31,741			3.125	5.280	MN	8,056	50,000	09/28/2023	11/03/2025
594918-BM-5	Microsoft Corp Senior Unsecured			2	1.A FE	2,285,840	92.1620	1,843,233	2,000,000	2,254,232		(4,229)			4.750	4.021	MN	15,306	95,000	04/28/2016	11/03/2055
594918-BS-2	Microsoft Corp Senior Unsecured	C		2	1.A FE	8,922,632	87.3280	7,508,435	8,598,000	8,837,632		(18,362)			3.450	3.145	FA	117,828	296,631	12/19/2019	08/08/2036
594918-BT-0	Microsoft Corp Senior Unsecured	C		2	1.A FE	9,691,813	80.2710	8,027,057	10,000,000	9,741,315		7,362			3.700	3.876	FA	146,972	370,000	01/30/2019	08/08/2046
594918-BZ-6	Microsoft Corp Senior Unsecured	C		2	1.A FE	19,759,072	93.3250	15,865,221	17,000,000	19,052,024		(149,166)			4.100	2.860	FA	280,736	697,000	12/22/2021	02/06/2037
594918-CA-0	Microsoft Corp Senior Unsecured	C		2	1.A FE	14,959,650	89.1730	13,375,940	15,000,000	14,965,922		914			4.250	4.266	FA	256,771	637,500	01/30/2017	02/06/2047
594918-CC-6	Microsoft Corp Senior Unsecured	C		2	1.A FE	2,433,252	61.6990	1,048,882	1,700,000	2,331,212		(22,608)			2.525	0.865	JD	3,577	42,925	06/01/2020	06/01/2050
594918-CE-2	Microsoft Corp Senior Unsecured	C		1	1.A FE	10,387,366	66.2370	7,120,441	10,750,000	10,415,517		7,749			2.921	3.091	MS	90,713	314,008	03/17/2021	03/17/2052
595620-AR-6	MidAmerican Energy Co Secured	C		2	1.F FE	3,994,360	78.1100	3,124,397	4,000,000	3,995,250		128			3.950	3.958	FA	65,833	158,000	01/23/2017	08/01/2047
595620-AX-3	MidAmerican Energy Co Secured			2	1.F FE	2,476,475	100.8990	2,522,483	2,500,000	2,478,600		1,783			5.350	5.471	JJ	61,674	114,431	10/11/2023	01/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59562E-AH-8	MidAmerican Energy Co Secured	C.			1.F FE	22,006,200	103.5780	22,787,065	22,000,000	22,004,224		(64)			5.800	5.798	FA	482,044	1,131,000	11/08/2006	10/15/2036
59562V-AM-9	Berkshire Hathaway Energy Co Senior Unsecured	C.			1.G FE	17,240,521	105.2170	14,538,924	13,818,000	16,386,633		(196,932)			6.125	3.942	AO	211,588	846,353	07/10/2020	04/01/2036
59565@-AA-9	MIDCONTINENT INDEPENDENT SYSTE SR NTS				1.E	20,000,000	78.8090	15,761,886	20,000,000	20,000,000					3.910	3.910	AO	186,811	782,000	10/05/2017	10/05/2047
59748T-AA-7	Midland Cogeneration Venture L SR SECD NTS				3.A FE	581,270	99.4750	578,218	581,270	581,270					6.000	5.998	MS	10,269	34,876	08/17/2011	03/15/2025
59833C-AC-6	Midwest Connector Capital Co L GTD SR NTS			2	2.B FE	9,985,300	98.1180	9,811,762	10,000,000	9,993,109		1,436			4.625	4.643	AO	115,625	462,500	03/07/2019	04/01/2029
599191-AA-1	Mileage Plus Holdings LLC LN1			2	2.C FE	61,406,103	100.7200	61,685,992	61,245,027	61,286,433		(22,413)			6.500	6.482	MJSD	121,639	4,113,018	05/17/2023	06/20/2027
60040#-AB-8	Millennium Pipeline Co LLC SR SECD NTS SER B				1.G PL	12,737,767	102.1830	13,015,854	12,737,767	12,737,767					6.000	6.045	MJSD	2,123	764,266	08/26/2010	06/30/2032
60040*-AB-2	Millennium Parking Garages LLC SR SECD NTS SER B				2.B FE	20,000,000	88.3700	17,673,924	20,000,000	20,000,000					3.840	3.859	MJSD	2,133	768,000	11/22/2016	11/22/2032
605417-BZ-6	Mississippi Power Co Senior Unsecured	C.			1.G FE	16,591,232	83.4440	15,220,259	18,240,000	16,858,221		50,199			4.250	4.907	MS	228,253	775,200	01/18/2019	03/15/2042
607120-FQ-0	Mobile Airport Authority SR NTS				1.F	68,295,725	94.3690	64,449,822	68,295,725	68,295,725					5.130	5.162	FMAN	506,071	3,503,571	01/20/2023	11/09/2042
610202-BP-7	Monongahela Power Co Secured	C.		2	1.G FE	15,204,843	94.5850	14,644,526	15,483,000	15,190,148		7,682			5.400	5.555	JD	37,159	836,082	01/03/2024	12/15/2043
610202-BR-3	Monongahela Power Co Secured			2	1.G FE	499,790	97.0100	485,048	500,000	499,943		23			3.550	3.555	MN	2,268	17,750	05/09/2017	05/15/2027
617446-7X-1	Morgan Stanley Subordinated				2.A FE	9,939,950	100.0940	10,009,377	10,000,000	9,971,720		30,338			5.000	5.327	MN	51,389	500,000	12/18/2023	11/24/2025
617446-8G-7	Morgan Stanley Senior Unsecured	C.		2	1.G FE	5,948,546	97.3460	5,840,768	6,000,000	5,952,148		3,602			4.431	4.608	JJ	116,683	177,240	07/24/2024	01/23/2030
617446-8L-6	Morgan Stanley Senior Unsecured	C.		2	1.E FE	5,044,977	89.1230	4,456,150	5,000,000	4,940,986		(15,434)			2.699	2.774	JJ	59,603	80,970	08/09/2024	01/22/2031
617446-8U-6	Morgan Stanley Senior Unsecured			2	1.E FE	417,692	81.7400	408,698	500,000	418,401		709			1.794	4.499	FA	3,439		12/05/2024	02/13/2032
617446-8X-0	Morgan Stanley Senior Unsecured			2	1.E FE	12,639,272	81.8410	10,639,366	13,000,000	12,746,870		31,490			1.928	2.217	AO	43,862	250,640	06/29/2021	04/28/2032
617446-HD-4	Morgan Stanley Senior Unsecured	M.			1.G FE	20,787,439	112.4370	19,282,904	17,150,000	18,811,487		(181,773)			7.250	5.603	AO	310,844	1,243,375	10/17/2013	04/01/2032
61744Y-AK-4	Morgan Stanley Senior Unsecured	RA.		2	1.G FE	18,353,180	96.4980	18,334,557	19,000,000	18,742,361		65,943			3.591	4.003	JJ	301,345	682,290	06/01/2018	07/22/2028
61744Y-AL-2	Morgan Stanley Senior Unsecured	C.		2	1.G FE	21,956,344	85.1130	19,150,457	22,500,000	22,085,742		21,973			3.971	4.148	JJ	394,618	893,475	06/01/2018	07/22/2038
61744Y-AP-3	Morgan Stanley Senior Unsecured	C.		2	1.G FE	10,186,647	96.6290	10,150,923	10,505,000	10,214,436		27,789			3.772	4.522	JJ	172,808	94,300	08/09/2024	01/24/2029
61744Y-AR-9	Morgan Stanley Senior Unsecured			2	1.E FE	471,560	89.5960	358,384	400,000	455,134		(3,282)			4.457	3.179	AO	3,417	17,828	08/22/2019	04/22/2039
61746B-CY-0	Morgan Stanley Senior Unsecured	RA.			1.G FE	2,495,150	102.4660	2,561,639	2,500,000	2,499,360		368			6.250	6.267	FA	61,632	156,250	08/10/2006	08/09/2026
61746B-EG-7	Morgan Stanley Senior Unsecured	C.			1.G FE	10,912,900	83.6020	9,196,263	11,000,000	10,926,264		1,942			4.375	4.423	JJ	212,552	481,250	01/18/2017	01/22/2047
61747Y-DY-8	Morgan Stanley Senior Unsecured				1.G FE	5,207,901	82.7500	4,116,822	4,975,000	5,183,512		(7,644)			4.300	3.976	JJ	91,512	213,925	08/17/2021	01/27/2045
61747Y-EF-8	Morgan Stanley Subordinated			2	2.A FE	16,000,000	81.3600	13,017,558	16,000,000	16,000,000					2.484	2.483	MS	115,920	397,440	09/13/2021	09/16/2036
61747Y-EL-5	Morgan Stanley Senior Unsecured			2	1.E FE	6,500,000	85.7560	5,574,137	6,500,000	6,500,000					2.943	2.942	JJ	85,020	191,295	01/19/2022	01/21/2033
61747Y-EX-9	Morgan Stanley Senior Unsecured			2	1.E FE	15,000,000	101.0990	15,164,790	15,000,000	15,000,000					6.138	6.131	AO	191,813	920,700	10/14/2022	10/16/2026
61747Y-EZ-4	Morgan Stanley Senior Unsecured			2	1.E FE	10,316,153	100.4190	10,373,272	10,330,000	10,322,557		3,307			5.050	5.087	JJ	220,259	521,665	02/17/2023	01/28/2027
61747Y-FE-0	Morgan Stanley Senior Unsecured	C.		2	1.E FE	20,000,000	98.6320	19,726,362	20,000,000	20,000,000					5.250	5.248	AO	204,167	1,050,000	04/19/2023	04/21/2034
61747Y-FG-5	Morgan Stanley Senior Unsecured	C.		2	1.E FE	5,042,335	99.5240	4,976,188	5,000,000	5,040,853		(1,482)			5.424	5.304	JJ	120,533		07/31/2024	07/21/2034
61747Y-FL-4	Morgan Stanley Senior Unsecured	C.		2	1.E FE	14,000,000	99.6220	13,947,066	14,000,000	14,000,000					5.466	5.464	JJ	346,484	382,620	01/16/2024	01/18/2035
61747Y-FM-2	Morgan Stanley Subordinated			2	2.A FE	12,000,000	100.2680	12,032,165	12,000,000	12,000,000					5.942	5.940	FA	285,216	356,520	02/05/2024	02/07/2039
617482-V9-2	Morgan Stanley SENIOR UNSECURED	C.			1.G FE	23,831,250	108.1040	16,215,657	15,000,000	22,431,858		(324,056)			6.375	2.788	JJ	417,031	956,250	06/17/2020	07/24/2042
61761J-3R-8	Morgan Stanley Senior Unsecured	C.			1.G FE	8,798,339	97.7340	7,818,705	8,000,000	8,240,044		(150,398)			3.125	1.193	JJ	106,944	250,000	05/26/2021	07/27/2026
617700-A*-0	MORNINGSTAR INC SR NTS				2.B	20,513,339	84.6300	18,618,708	22,000,000	20,628,066		114,727			2.320	3.449	AO	86,484	417,600	05/30/2024	10/26/2030
61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A				1.G PL	10,517,047	76.0220	7,995,229	10,517,047	10,517,047					3.320	3.334	MJSD	970	349,166	05/20/2021	07/12/2051
61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B			2	1.G PL	9,269,836	76.1920	7,062,891	9,269,836	9,269,836					3.440	3.455	MJSD	886	319,330	05/20/2021	07/12/2051
61774A-A*-4	Morgan Stanley Direct Lending Sr Nts			2	2.C PL	80,000,000	100.7520	80,601,328	80,000,000	80,000,000					7.550	7.544	FA	2,315,333	6,023,222	08/24/2022	09/13/2025
61774A-AE-3	Morgan Stanley Direct Lending Senior Unsecured			2	2.C FE	99,272,600	100.8130	100,812,770	100,000,000	99,362,005		89,405			6.150	6.317	MN	751,667	3,075,000	09/06/2024	05/17/2029
61944K-AA-4	MQD Phase I (Pima County, AZ) P/T CERTS CL A			2	1.C Z	133,300,000	95.4750	127,268,548	133,300,000	133,300,000					6.500	6.500	AO	1,829,172		10/10/2024	07/15/2057
623115-AF-9	Mount Sinai Hospital/The BDS SER 2020			2	2.C FE	12,950,000	60.3960	7,821,294	12,950,000	12,950,000					3.391	3.391	JJ	219,567	439,135	09/16/2020	07/01/2050
62676#-AA-7	Murphy's Bowl LLC SR SECD NTS SER A				1.F PL	27,000,000	66.8680	18,054,338	27,000,000	27,000,000					3.200	3.200	JD	2,400	864,000	02/15/2022	06/30/2056
62676#-AB-5	Murphy's Bowl LLC SR SECD NTS SER B				1.F PL	13,000,000	67.8880	8,825,443	13,000,000	13,000,000					3.300	3.300	JD	1,192	346,500	10/25/2021	06/30/2056
62829D-2B-5	Mutual of Omaha Cos Global Fun Secured				1.E FE	15,986,880	101.1200	16,179,157	16,000,000	15,989,358		2,356			5.450	5.469	JD	46,022	872,000	12/05/2023	12/12/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
62829D-2D-1	Mutual of Omaha Cos Global Fun Secured				1.E FE	12,408,079	100.9510	12,416,988	12,300,000	12,393,284		(14,795)			5.350	4.991	AO	149,889	329,025	08/06/2024	04/09/2027
628530-BJ-5	Mylan Inc Senior Unsecured			2	2.C FE	79,330	82.7470	82,747	100,000	79,565		235			5.200	6.990	AO	1,098	2,600	05/02/2024	04/15/2048
62854A-AP-9	Utah Acquisition Sub Inc Senior Unsecured	C		2	2.C FE	6,338,713	84.3600	5,061,599	6,000,000	6,304,966		(9,004)			5.250	4.849	JD	14,000	315,000	05/27/2021	06/15/2046
62883*-AE-2	NATF America LLC SER 6 SECD NTS			2	6. FE	21,791,268	75.0000	21,768,840	29,025,120	21,768,840	(26,352)	3,908			4.250	4.273	MJSD	54,825	1,257,066	06/17/2021	06/15/2028
62883*-AF-9	NATF America LLC SER 7 SECD NTS			2	6. Z	28,995,216	75.0000	28,995,216	38,660,288	28,995,216	(4,822)	4,822	9,665,072		4.000	4.018	MJSD	68,729	1,547,675	10/08/2021	10/15/2028
62927#-AS-5	Nfl Ventures LP SR GTD NTS 20-A-A				1.E FE	17,791,506	89.9380	18,436,257	20,498,917	17,929,673		138,167			3.020	5.797	AO	130,692	309,534	05/30/2024	04/15/2035
62927#-AT-3	Nfl Ventures LP SR GTD NTS 20-A-B				1.E FE	12,971,594	83.2350	13,475,225	16,189,392	13,045,583		73,989			3.420	5.939	AO	116,887	276,839	05/30/2024	04/15/2045
62927@-AB-4	Nhl US Funding LP SECD TERM NTS 2				2.B PL	15,000,000	98.5340	14,780,076	15,000,000	15,000,000					4.330	4.353	MJSD	34,279	649,500	09/29/2014	09/29/2026
62927@-AD-0	Nhl US Funding LP SECD TERM NTS 4				2.B PL	8,464,923	96.0440	8,130,054	8,464,923	8,464,923					4.120	4.141	MJSD	18,407	348,755	06/28/2018	07/12/2028
62927@-AE-8	Nhl US Funding LP SECD TERM NTS SER 5				2.B PL	13,027,707	93.5830	12,191,663	13,027,707	13,027,707					4.220	4.242	MJSD	29,016	549,769	06/28/2018	07/12/2030
62927@-AG-3	Nhl US Funding LP SECD TERM NTS SER 7				2.B PL	11,563,640	88.9970	12,192,564	13,700,000	11,731,895		168,255			3.290	6.402	MJSD	23,789	338,048	05/30/2024	08/13/2030
62927@-AH-1	Nhl US Funding LP SECD TERM NTS SER 8				2.B PL	7,690,679	85.4530	8,118,018	9,500,000	7,791,219		100,540			3.390	6.442	MJSD	16,997	241,538	05/30/2024	08/13/2032
62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS				1.D	7,130,218	90.3200	6,440,027	7,130,218	7,130,218					3.670	3.698	MON	11,630	285,970	02/02/2017	09/15/2037
62963#-AJ-0	Nrp Operating LLC SR NTS SER I				3.A	1,723,228	98.0000	1,688,759	1,723,228	1,723,228					5.030	5.028	JD	7,223	86,678	04/20/2011	12/01/2026
62964*-AA-2	NYSARC INC SR SECD NTS				1.E PL	3,913,272	100.6150	3,937,350	3,913,272	3,913,272					5.730	5.730	JJ	111,492	224,230	08/24/2005	07/02/2035
62979*-AA-5	NSA OP LP SR NTS SER A				2.A FE	5,000,000	92.8410	4,642,056	5,000,000	5,000,000					3.980	3.980	FA	66,886	199,000	06/27/2019	08/30/2029
62979*-AC-1	NSA OP LP SR NTS SER C				2.A FE	28,272,546	86.5100	27,683,094	32,000,000	28,568,152		295,606			2.990	5.164	FA	321,591	642,850	05/30/2024	08/05/2030
62979*-AD-9	NSA OP LP SR NTS SER D				2.A FE	10,000,000	82.3520	8,235,248	10,000,000	10,000,000					3.090	3.089	FA	103,858	309,000	10/24/2020	08/05/2032
631005-BJ-3	Narragansett Electric Co/The SENIOR	RA		2	1.G FE	2,643,096	92.2820	2,398,402	2,599,000	2,623,098		(4,453)			3.395	3.191	AO	20,098	88,236	04/16/2020	04/09/2030
631005-BK-0	Narragansett Electric Co/The Senior Unsecured			2	1.G FE	5,945,359	99.4350	5,916,384	5,950,000	5,946,095		736			5.350	5.359	MN	53,054	190,995	03/21/2024	05/01/2034
636180-BN-0	National Fuel Gas Co Senior Unsecured			2	2.C FE	4,944,552	97.2780	4,863,889	5,000,000	4,966,891		6,013			3.950	4.211	MS	58,153	167,875	09/11/2024	09/15/2027
636180-BP-5	National Fuel Gas Co Senior Unsecured			2	2.C FE	2,027,270	98.7630	1,975,259	2,000,000	2,013,059		(3,415)			4.750	4.543	MS	31,667	95,000	06/23/2020	09/01/2028
63636#-AC-0	National Hockey League Inc SR SECD NTS SER C				2.A PL	23,000,000	93.3580	21,472,400	23,000,000	23,000,000					3.710	3.710	JD	37,924	853,300	08/10/2017	08/10/2029
63636#-AE-6	NATIONAL HOCKEY LEAGUE SR SECD NTS SER E				2.A PL	10,000,000	97.9420	9,794,183	10,000,000	10,000,000					2.820	2.820	JD	12,533	282,000	12/15/2020	01/06/2026
63636#-AF-3	NATIONAL HOCKEY LEAGUE SR SECD NTS SER F				2.A PL	8,000,000	96.1120	7,688,963	8,000,000	8,000,000					3.020	3.020	JD	10,738	241,600	12/15/2020	01/06/2027
63636#-AG-1	NATIONAL HOCKEY LEAGUE SR SECD NTS SER G				2.A PL	7,000,000	94.4880	6,614,181	7,000,000	7,000,000					3.150	3.150	JD	9,800	220,500	12/15/2020	01/06/2028
63730*-AB-1	AMTRAK-NATIONAL RAILROAD PASSE SR SECD NTS				1.C FE	6,278,908	91.5770	5,750,008	6,278,908	6,278,908					3.600	3.600	MN	28,883	251,664	01/01/2024	11/15/2033
637432-CT-0	National Rural Utilities Coope Senior Unsecured	C			1.F FE	6,755,294	116.2170	5,810,857	5,000,000	6,025,556		(119,396)			8.000	4.592	MS	133,333	400,000	09/05/2018	03/01/2032
637432-MS-1	National Rural Utilities Coope Secured			2	1.E FE	2,914,298	92.6560	2,779,694	3,000,000	2,917,132		2,834			4.023	4.444	MN	20,115	60,345	09/11/2024	11/01/2032
637432-NK-7	National Rural Utilities Coope Subordinated			2	2.A FE	4,678,064	99.4300	4,474,350	4,500,000	4,534,045		(24,812)			5.250	4.644	AO	46,594	236,250	06/01/2018	04/20/2046
637432-PB-5	National Rural Utilities Coope Subordinated	C		2	2.A FE	28,200,000	103.3110	28,410,630	27,500,000	28,071,246		(128,754)			7.125	6.438	MS	576,927	1,959,375	02/01/2024	09/15/2053
63743H-FH-0	National Rural Utilities Coope Senior Unsecured	C		2	1.F FE	9,992,900	99.7980	9,979,846	10,000,000	9,997,352		2,104			4.450	4.473	MS	133,500	445,000	02/02/2023	03/13/2026
638585-BF-5	Bank of America Corp Subordinated	C			2.A FE	2,111,148	105.9020	2,118,045	2,000,000	2,077,604		(21,603)			6.800	5.463	MS	40,044	136,000	05/30/2023	03/15/2028
638612-AL-5	Nationwide Financial Services Senior Unsecured				2.A FE	4,326,438	91.9470	3,677,870	4,000,000	4,275,675		(8,128)			5.300	4.751	MN	25,322	159,000	09/11/2024	11/18/2044
63906#-AE-9	NATWEST MARKETS SECURITIES INC SR NTS SER C				1.F FE	21,000,000	97.1790	20,407,666	21,000,000	21,000,000					3.380	3.380	AO	132,102	709,800	10/03/2019	10/24/2026
641062-AL-8	Nestle Holdings Inc Senior Unsecured			2	1.D FE	3,762,003	86.4350	3,055,492	3,535,000	3,707,961		(10,813)			3.900	3.421	MS	37,147	137,865	08/22/2019	09/24/2038
641062-AN-4	Nestle Holdings Inc Senior Unsecured	C		2	1.D FE	1,332,123	79.7340	1,196,013	1,500,000	1,337,244		2,755			4.000	4.769	MS	16,167	50,000	09/11/2024	09/24/2048
641062-AS-3	Nestle Holdings Inc Senior Unsecured	C		2	1.D FE	3,560,604	91.1610	3,646,431	4,000,000	3,758,465		83,946			1.000	3.354	MS	11,778	40,000	08/03/2022	09/15/2027
641062-AT-1	Nestle Holdings Inc Senior Unsecured			2	1.D FE	7,732,981	82.4840	6,433,752	7,800,000	7,760,579		6,605			1.250	1.342	MS	28,708	97,500	10/07/2020	09/15/2030
641062-AY-0	Nestle Holdings Inc Senior Unsecured			2	1.D FE	2,003,380	68.0440	1,360,878	2,000,000	2,002,917		(145)			2.500	2.489	MS	14,861	50,000	09/07/2021	09/14/2041
64116#-AG-8	Netrality Properties LP SR SECD FRN				2.C PL	20,801,309	100.7980	21,167,534	21,000,000	20,904,903		59,342			7.201	6.212	JAJO	357,489	1,670,247	05/24/2023	04/06/2026
644188-BG-8	New England Power Co Senior Unsecured	C		2	1.G FE	34,093,463	59.5260	20,238,694	34,000,000	34,084,939		(2,295)			2.807	2.793	AO	225,340	1,009,018	12/23/2020	10/06/2050
64952W-CH-4	New York Life Global Funding Secured				1.A FE	6,153,550	96.8490	6,295,162	6,500,000	6,236,845		83,295			2.350	5.125	JJ	70,859	76,375	06/26/2024	07/14/2026
64952W-CX-9	New York Life Global Funding Secured				1.A FE	15,732,176	95.1050	15,787,422	16,600,000	15,837,744		105,568			3.000	4.644	JJ	236,550	99,000	08/06/2024	01/10/2028
64952W-DS-9	New York Life Global Funding Secured				1.A FE	6,295,393	82.2370	6,085,542	7,400,000	6,340,271		44,878			1.200	4.087	FA	35,520		09/25/2024	08/07/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64952W-DW-0	New York Life Global Funding Secured				1.A FE	18,192,594	96.1660	18,367,750	19,100,000	18,361,996		169,402			0.850	4.705	JJ	74,861	28,050	12/05/2024	01/15/2026
64952W-EY-5	New York Life Global Funding Secured				1.A FE	27,642,425	100.3440	27,594,691	27,500,000	27,629,037		(13,388)			4.850	4.681	JJ	637,236	303,125	08/06/2024	01/09/2028
64952W-EZ-2	New York Life Global Funding Secured				1.A FE	15,662,556	95.8900	14,958,895	15,600,000	15,661,512		(1,044)			4.550	4.491	JJ	301,665		09/23/2024	01/28/2033
64952W-FF-5	New York Life Global Funding Secured				1.A FE	6,168,540	99.6970	5,981,816	6,000,000	6,158,353		(10,187)			4.700	3.992	JJ	119,067		09/13/2024	01/29/2029
64953B-BM-9	New York Life Global Funding Senior Secured				1.A FE	12,376,811	100.6780	12,383,373	12,300,000	12,366,948		(9,863)			4.900	4.642	AO	149,001	298,002	08/06/2024	04/02/2027
649840-CQ-6	New York State Electric & Gas Senior Unsecured			2	1.G FE	31,745,374	96.8820	31,971,080	33,000,000	32,345,932		197,336			3.250	4.335	JD	89,375	861,250	08/06/2024	12/01/2026
649840-CT-0	New York State Electric & Gas Senior Unsecured		C	2	1.G FE	3,890,617	81.7450	3,187,243	3,899,000	3,893,162		795			2.150	2.174	AO	20,957	83,829	09/21/2021	10/01/2031
651639-AM-8	Newmont Corp Senior Unsecured				2.A FE	4,441,946	105.3260	3,159,773	3,000,000	4,185,698		(63,449)			6.250	2.930	AO	46,875	187,500	10/07/2020	10/01/2039
651639-AP-1	Newmont Corp Senior Unsecured		C	2	2.A FE	14,200,459	91.3460	11,862,236	12,986,000	13,935,263		(57,624)			4.875	4.155	MS	186,403	462,443	10/25/2024	03/15/2042
651639-AV-8	Newmont Corp Senior Unsecured		C	1	2.A FE	18,021,497	96.3890	16,145,235	16,750,000	17,830,434		(40,949)			5.450	4.884	JD	55,787	912,875	11/16/2023	06/09/2044
651639-AW-6	Newmont Corp Senior Unsecured			2	2.A FE	7,332,398	102.8700	7,406,650	7,200,000	7,323,751		(8,772)			5.875	5.646	AO	105,750	423,000	12/19/2023	04/01/2035
651639-AX-4	Newmont Corp Senior Unsecured		C	2	2.A FE	991,760	91.2850	912,854	1,000,000	995,811		812			2.800	2.895	AO	7,000	28,000	09/05/2019	10/01/2029
651639-AY-2	Newmont Corp Senior Unsecured		C	2	2.A FE	5,278,945	86.4140	4,320,724	5,000,000	5,160,150		(27,600)			2.250	1.639	AO	28,125	112,500	07/23/2020	10/01/2030
651639-AZ-9	Newmont Corp Senior Unsecured			2	2.A FE	1,840,776	84.8760	2,037,015	2,400,000	1,900,151		50,945			2.600	6.086	JJ	28,773	62,400	10/26/2023	07/15/2032
65163L-AB-5	Newmont Corp / Newcrest Financ NEM FIN 3.25% 13 May 30		M		2.A FE	21,390,031	91.9160	18,829,906	20,486,000	21,344,091		(45,939)			3.250	2.409	MN	88,773	332,898	09/10/2024	05/13/2030
65163L-AD-1	Newmont Corp / Newcrest Financ Senior Unsecured			2	2.A FE	1,316,900	99.6070	996,073	1,000,000	1,312,599		(4,301)			5.750	3.293	MN	7,347	28,750	09/10/2024	11/15/2041
65339K-AT-7	NextEra Energy Capital Holding Senior Unsecured		C	2	2.A FE	7,559,280	97.4770	7,798,134	8,000,000	7,744,733		100,746			3.550	5.017	MN	47,333	284,000	02/14/2023	05/01/2027
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated			2	2.B FE	10,622,220	96.6250	10,242,250	10,600,000	10,502,534		(41,889)			4.800	4.439	JD	42,400	360,000	10/28/2024	12/01/2077
65339K-BJ-8	NextEra Energy Capital Holding Senior Unsecured			2	2.A FE	5,536,445	94.4220	5,634,138	5,967,000	5,663,761		62,855			3.500	4.838	AO	52,211	208,845	12/02/2022	04/01/2029
65339K-BK-5	NextEra Energy Capital Holding Junior Subordinated			2	2.B FE	6,307,875	97.8040	6,161,644	6,300,000	6,307,847		(28)			5.650	5.617	MN	59,325	177,975	09/23/2024	05/01/2079
65339K-BP-4	NextEra Energy Capital Holding Senior Unsecured		C		2.A FE	10,070,400	100.1980	10,019,764	10,000,000	10,010,037		(58,192)			6.051	5.432	MS	201,700	605,100	12/18/2023	03/01/2025
65339K-CB-4	NextEra Energy Capital Holding Junior Subordinated			2	2.B FE	8,423,450	95.0970	8,083,235	8,500,000	8,423,842		277			3.800	3.838	MS	95,106	323,000	08/16/2023	03/15/2082
65339K-CW-8	NextEra Energy Capital Holding Junior Subordinated			2	2.B FE	44,980,440	101.8000	44,792,075	44,000,000	44,929,755		(50,685)			6.700	6.134	MS	982,667	670,000	09/23/2024	09/01/2054
65342Q-AB-8	NextEra Energy Operating Partn Senior Unsecured			2	3.A FE	1,343,554	95.4090	1,335,725	1,400,000	1,350,360		6,806			4.500	5.939	MS	18,550	31,500	08/07/2024	09/15/2027
65343H-AA-9	Nexstar Media Inc SENIOR			2	4.B FE	990,625	97.8130	978,125	1,000,000	990,911		286			5.625	6.015	JJ	25,938		12/05/2024	07/15/2027
65364U-AP-1	Niagara Mohawk Power Corp SENIOR			2	2.A FE	4,000,000	62.3400	2,493,607	4,000,000	4,000,000					3.025	3.025	JD	1,344	121,000	06/23/2020	06/27/2050
65364U-AU-0	Niagara Mohawk Power Corp Senior Unsecured		C	2	2.A FE	12,000,000	97.2450	11,669,426	12,000,000	12,000,000					5.664	5.664	JJ	309,632	339,840	01/11/2024	01/17/2054
654106-AE-3	NIKE Inc Senior Unsecured		C	2	1.E FE	4,680,750	79.0460	3,873,278	4,900,000	4,711,242		5,612			3.875	4.153	MN	31,646	189,875	01/18/2019	11/01/2045
65473P-AJ-4	NiSource Inc Senior Unsecured		M	2	2.B FE	13,971,813	93.2080	12,816,067	13,750,000	13,721,463		(33,287)			3.600	3.585	MN	82,500	405,000	06/28/2024	05/01/2030
65473P-AK-1	NiSource Inc Senior Unsecured			2	2.B FE	12,539,340	97.5790	12,880,391	13,200,000	12,841,634		302,294			0.950	5.456	FA	47,373	62,700	06/14/2024	08/15/2025
65473P-AL-9	NiSource Inc Senior Unsecured		RA	2	2.B FE	10,991,640	81.8010	8,998,118	11,000,000	10,994,938		778			1.700	1.708	FA	70,644	187,000	08/12/2020	02/15/2031
65473P-AN-5	NiSource Inc Senior Unsecured		C	2	2.B FE	6,988,030	100.9500	7,066,465	7,000,000	6,991,958		2,216			5.250	5.289	MS	92,896	367,500	03/21/2023	03/30/2028
65473P-AP-0	NiSource Inc Senior Unsecured			2	2.B FE	996,270	100.4440	1,004,443	1,000,000	996,769		292			5.400	5.448	JD	150	54,000	05/30/2023	06/30/2033
65473P-AQ-8	NiSource Inc Senior Unsecured			2	2.B FE	9,892,133	99.2170	9,865,138	9,943,000	9,895,565		3,432			5.350	5.416	AO	132,988	291,095	03/18/2024	04/01/2034
65473P-AR-6	NiSource Inc Junior Subordinated			2	2.C FE	6,135,900	102.0730	6,124,350	6,000,000	6,129,886		(6,014)			6.950	6.402	MN	35,908	224,717	09/13/2024	11/30/2054
65473Q-AX-1	NiSource Inc Senior Unsecured		C	2	2.B FE	982,273	101.2800	719,091	710,000	939,506		(10,754)			5.950	3.323	JD	1,878	42,245	10/22/2020	06/15/2041
65473Q-BB-8	NiSource Inc Senior Unsecured		C	2	2.B FE	4,283,746	93.5210	4,021,420	4,300,000	4,284,031		285			5.250	5.282	FA	85,283		09/06/2024	02/15/2043
65473Q-BC-6	NiSource Inc Senior Unsecured			2	2.B FE	4,044,451	88.0050	3,784,226	4,300,000	4,046,948		2,497			4.800	5.293	FA	77,973		09/06/2024	02/15/2044
65473Q-BD-4	NiSource Inc Senior Unsecured			2	2.B FE	4,478,020	98.0710	4,217,043	4,300,000	4,476,629		(1,391)			5.650	5.310	FA	101,229		09/06/2024	02/01/2045
65473Q-BF-9	NiSource Inc Senior Unsecured		C	2	2.B FE	5,995,080	81.7870	4,907,213	6,000,000	5,995,756		110			4.375	4.380	MN	33,542	262,500	05/11/2017	05/15/2047
65473Q-BG-7	NiSource Inc Senior Unsecured		C	2	2.B FE	10,797,390	76.1630	8,225,616	10,800,000	10,798,004		46			3.950	3.951	MS	107,835	426,600	12/20/2017	03/30/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65539*-AE-3	North Haven Private Income Fun SR NTS			2	2.B FE	104,000,000	104.0950	108,258,914	104,000,000	104,000,000					8.920	8.930	MS	2,705,733	7,344,133	11/03/2023	03/01/2027
65539*-AF-0	North Haven Private Income Fun SR NTS			2	2.B FE	71,500,000	107.7970	77,074,562	71,500,000	71,500,000					9.070	9.076	MS	1,891,473	5,133,998	11/03/2023	03/01/2029
65539*-AG-8	North Haven Private Income Fun SR NTS			2	2.B FE	100,000,000	100.4530	100,453,250	100,000,000	100,000,000					6.840	6.847	MS	1,995,000	798,000	07/30/2024	08/05/2027
65539*-AH-6	North Haven Private Income Fun SR NTS			2	2.B FE	200,000,000	100.3390	200,678,480	200,000,000	200,000,000					6.910	6.907	MS	4,030,833	1,612,333	07/30/2024	08/05/2029
655844-AF-5	Norfolk Southern Corp Senior Unsecured	C			2.A FE	9,158,011	109.9570	8,510,693	7,740,000	8,595,128		(46,477)			7.050	5.784	MN	90,945	545,670	08/31/2006	05/01/2037
655844-AW-8	Norfolk Southern Corp Senior Unsecured				2.A FE	428,383	100.1780	455,811	455,000	454,099		2,296			5.590	6.130	MN	3,109	25,435	05/01/2007	05/17/2025
655844-BM-9	Norfolk Southern Corp Senior Unsecured			2	2.A FE	3,154,360	80.6490	3,225,963	4,000,000	3,173,020		18,660			3.950	5.836	AO	39,500	79,000	04/15/2024	10/01/2042
655844-BY-3	Norfolk Southern Corp Senior Unsecured	C		2	2.A FE	14,260,230	80.3940	11,657,169	14,500,000	14,279,014		4,172			4.150	4.252	FA	205,598	591,375	08/08/2024	02/28/2048
655844-CT-3	Norfolk Southern Corp Senior Unsecured	C		2	2.A FE	5,999,100	102.0250	6,121,497	6,000,000	5,999,100					5.550	5.553	MS	98,050	271,025	11/20/2023	03/15/2034
655844-CU-0	Norfolk Southern Corp Senior Unsecured			2	2.A FE	2,991,630	102.8320	3,084,970	3,000,000	2,991,630					5.950	5.969	MS	52,558	145,279	11/20/2023	03/15/2064
65960N-AA-8	North Haven Private Income Fun Senior Unsecured				2.C FE	126,571,145	97.4930	124,547,448	127,750,000	126,610,037		38,892			5.750	5.957	FA	1,836,406		10/24/2024	02/01/2030
662352-A*-4	Northwell Healthcare Inc SR SECD NTS				1.G	8,021,280	97.4090	7,813,467	8,021,280	8,021,280					4.200	4.200	MN	56,149	336,894	10/08/2014	05/01/2030
662352-AB-9	Northwell Healthcare Inc SECD BDS SER 2013A				1.G FE	116,997	103.0290	103,029	100,000	114,496		(457)			6.150	4.957	MN	1,025	6,150	10/23/2018	11/01/2043
665228-D#-6	Northern Illinois Gas Company 1ST MTG				1.D	7,000,000	82.3840	5,766,863	7,000,000	7,000,000					3.620	3.620	FA	99,248	253,400	08/10/2017	08/10/2037
665228-E#-5	Northern Illinois Gas Company 1ST MTG				1.D	17,000,000	84.3790	14,344,467	17,000,000	17,000,000					4.080	4.080	FA	260,100	693,600	08/03/2018	08/16/2039
665228-H#-2	Northern Illinois Gas Company 1ST MTG				1.D	2,500,000	59.3480	1,483,698	2,500,000	2,500,000					2.770	2.770	MS	23,083	69,250	08/11/2020	08/31/2050
665228-J*-4	Northern Illinois Gas Company 1ST MTG				1.D	2,000,000	54.0910	1,081,818	2,000,000	2,000,000					2.870	2.870	MN	7,334	57,400	08/11/2020	11/06/2060
665501-AL-6	Northern Natural Gas Co SR BDS	C		2	1.G FE	4,999,150	79.2690	3,963,463	5,000,000	4,999,240		18			4.300	4.301	JJ	99,139	215,000	07/12/2018	01/15/2049
665772-CA-5	Northern States Power Co/MN Secured	RA			1.F FE	11,942,330	98.9060	11,868,667	12,000,000	11,968,946		2,133			5.250	5.282	JJ	290,500	630,000	08/25/2005	07/15/2035
665772-CB-3	Northern States Power Co/MN Secured	C			1.F FE	2,813,068	108.1370	2,541,220	2,350,000	2,626,629		(17,727)			6.250	4.892	JD	12,240	146,875	10/13/2010	06/01/2036
665772-CC-1	Northern States Power Co/MN Secured	C			1.F FE	2,281,411	106.7980	2,135,951	2,000,000	2,276,637		(4,773)			6.200	4.722	JJ	62,000		09/11/2024	07/01/2037
665772-CJ-6	Northern States Power Co/MN Secured	C		2	1.F FE	9,159,942	76.0080	8,208,822	10,800,000	9,316,510		35,196			3.400	4.536	FA	138,720	221,000	09/06/2024	08/15/2042
665772-CQ-0	Northern States Power Co/MN Secured			2	1.E FE	9,591,107	74.1170	8,819,871	11,900,000	9,607,383		16,276			3.600	5.033	MS	126,140	77,400	09/13/2024	09/15/2047
665772-CT-4	Northern States Power Co/MN Secured	C		2	1.E FE	9,261,126	85.2160	7,925,054	9,300,000	9,274,685		3,726			2.250	2.297	AO	52,313	209,250	03/23/2021	04/01/2031
665772-CU-1	Northern States Power Co/MN Secured			2	1.E FE	4,981,450	67.2420	3,362,096	5,000,000	4,982,850		389			3.200	3.219	AO	40,000	160,000	03/23/2021	04/01/2052
665772-CV-9	Northern States Power Co/MN Secured			2	1.E FE	3,943,487	84.4460	3,631,190	4,300,000	3,945,655		2,168			4.500	5.059	JD	16,125	96,750	09/06/2024	06/01/2052
665772-CX-5	Northern States Power Co/MN Secured	C		2	1.E FE	25,680,467	92.6240	24,313,719	26,250,000	25,690,353		7,782			5.100	5.244	MN	171,063	1,338,750	03/04/2024	05/15/2053
665789-BA-0	Northern States Power Co/WI Secured	C		2	1.E FE	1,992,580	77.7800	1,555,605	2,000,000	1,993,453		159			4.200	4.222	MS	28,000	84,000	09/05/2018	09/01/2048
666807-BH-4	Northrop Grumman Corp Senior Unsecured	C			2.A FE	4,413,868	89.6650	3,895,958	4,345,000	4,403,226		(1,966)			4.750	4.641	JD	17,199	206,388	10/26/2018	06/01/2043
666807-BJ-0	Northrop Grumman Corp Senior Unsecured	C		2	2.A FE	12,071,241	78.3310	10,707,856	13,670,000	12,243,477		27,138			3.850	4.646	AO	111,107	430,045	09/11/2024	04/15/2045
666807-BM-3	Northrop Grumman Corp Senior Unsecured				2.A FE	972,940	99.9380	999,376	1,000,000	999,803		5,014			2.930	3.445	JJ	13,511	29,300	03/11/2019	01/15/2025
666807-BP-6	Northrop Grumman Corp Senior Unsecured	C		2	2.A FE	10,098,627	78.9090	7,871,125	9,975,000	10,082,651		(3,293)			4.030	3.954	AO	84,865	401,993	08/22/2019	10/15/2047
666807-BU-5	Northrop Grumman Corp Senior Unsecured	C		2	2.A FE	13,233,350	93.9510	8,455,546	9,000,000	12,793,150		(103,614)			5.250	2.866	MN	78,750	472,500	10/08/2020	05/01/2050
666807-CE-0	Northrop Grumman Corp Senior Unsecured	C			2.A FE	12,973,249	113.1380	13,124,037	11,600,000	12,640,515		(137,254)			7.750	5.978	FA	339,622	899,000	06/15/2022	02/15/2031
666807-CJ-9	Northrop Grumman Corp Senior Unsecured	C		2	2.A FE	7,590,000	89.6890	7,175,103	8,000,000	7,597,030		6,628			4.950	5.296	MS	116,600	396,000	12/12/2023	03/15/2053
667274-AA-2	Northwell Healthcare Inc SECD BDS SER 2016A	C		2	1.G FE	2,640,560	77.2530	2,016,310	2,610,000	2,640,791		(1,919)			3.979	3.859	MN	17,309	103,852	06/24/2021	11/01/2046
667274-AB-0	Northwell Healthcare Inc SECD BDS SER 2017A			2	1.G FE	5,000,000	96.4250	4,821,233	5,000,000	5,000,000					3.391	3.391	MN	28,258	169,550	09/19/2017	11/01/2027
667274-AC-8	Northwell Healthcare Inc SECD BDS SER 2017A	C		2	1.G FE	16,590,093	80.4500	12,115,796	15,060,000	16,412,024		(42,496)			4.260	3.650	MN	106,926	630,906	08/08/2024	11/01/2047
66765R-BR-6	NORTHWEST NATURAL GAS CO 1ST MTG SER B	C			1.F FE	12,000,000	100.7430	12,089,112	12,000,000	12,000,000					5.660	5.660	JD	54,713	679,200	02/20/2003	02/25/2033
668138-AE-0	Northwestern Mutual Life Insur Subordinated			2	1.C FE	4,982,600	68.7010	3,435,052	5,000,000	4,983,790		366			3.450	3.469	JD	479	172,500	03/15/2021	03/30/2051
66815L-2D-0	Northwestern Mutual Global Fun Senior Secured	RA			1.A FE	24,977,000	90.0450	22,511,258	25,000,000	24,988,431		3,261			1.700	1.714	JD	35,417	425,000	05/24/2021	06/01/2028
66815L-2Q-1	Northwestern Mutual Global Fun Secured				1.A FE	17,594,544	99.4140	17,496,871	17,600,000	17,595,511		967			4.710	4.717	JJ	393,756	414,480	01/03/2024	01/10/2029
66989H-AF-5	Novartis Capital Corp Senior Unsecured	C			1.D FE	1,870,570	80.5540	1,611,083	2,000,000	1,893,102		4,027			3.700	4.128	MS	20,556	74,000	10/23/2018	09/21/2042
66989H-AH-1	Novartis Capital Corp Senior Unsecured	C			1.D FE	3,177,525	87.7650	2,632,947	3,000,000	3,150,349		(5,056)			4.400	4.025	MN	20,167	132,000	01/18/2019	05/06/2044
66989H-AJ-7	Novartis Capital Corp Senior Unsecured	C		2	1.D FE	2,505,625	98.8270	2,569,492	2,600,000	2,554,659		40,649			3.000	5.039	MN	8,883	63,000	08/02/2024	11/20/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66989H-AR-9	Novartis Capital Corp Senior Unsecured	C		2	1.D FE	2,650,630	87.4910	2,624,722	3,000,000	2,695,884		26,919			2.200	4.244	FA	25,117	44,000	07/31/2024	08/14/2030
66989H-AS-7	Novartis Capital Corp Senior Unsecured	C		2	1.D FE	6,940,200	63.3830	6,338,299	10,000,000	7,001,951		58,940			2.750	4.795	FA	104,653	275,000	12/12/2023	08/14/2050
66989H-AT-5	Novartis Capital Corp Senior Unsecured			2	1.D FE	6,267,996	96.2790	6,065,591	6,300,000	6,269,598		1,602			3.800	3.913	MS	68,495		09/23/2024	09/18/2029
67021C-AF-4	NSTAR Electric Co Senior Unsecured	C			1.F FE	24,635,978	98.5370	22,909,743	23,250,000	24,205,040		(40,746)			5.500	5.108	MS	376,521	1,278,750	05/06/2010	03/15/2040
67021C-AT-4	NSTAR Electric Co Senior Unsecured	C		2	1.F FE	7,367,536	89.8230	7,185,807	8,000,000	7,372,061		4,525			4.950	5.506	MS	116,600	198,000	07/31/2024	09/15/2052
670346-AH-8	Nucor Corp Senior Unsecured	C			1.G FE	10,710,530	107.7420	11,420,636	10,600,000	10,782,785		(11,364)			6.400	6.183	JD	56,533	678,400	05/08/2023	12/01/2037
670346-AQ-8	Nucor Corp Senior Unsecured			2	1.G FE	1,303,162	83.2630	832,625	1,000,000	1,267,900		(8,308)			4.400	2.801	MN	7,333	44,000	07/16/2020	05/01/2048
670346-AR-6	Nucor Corp Senior Unsecured			2	1.G FE	17,562,771	98.7810	16,555,647	16,760,000	16,819,304		(176,743)			2.000	0.935	JD	27,933	335,200	09/28/2020	06/01/2025
670346-AS-4	Nucor Corp Senior Unsecured	C		2	1.G FE	15,118,204	89.2960	12,590,681	14,100,000	14,675,133		(105,289)			2.700	1.867	JD	31,725	380,700	06/30/2021	06/01/2030
67059T-AE-5	NuStar Logistics LP Senior Unsecured			2	3.A FE	1,000,000	99.2620	992,618	1,000,000	1,000,000					5.625	5.625	AO	9,844	56,250	04/20/2017	04/28/2027
67080L-AD-7	Nuveen LLC Senior Unsecured			2	2.A FE	4,569,008	101.0570	4,345,454	4,300,000	4,562,124		(6,884)			5.850	5.003	AO	53,105	128,570	09/06/2024	04/15/2034
67103H-AE-7	O'Reilly Automotive Inc Senior Unsecured			2	2.A FE	9,758,032	98.7010	9,870,148	10,000,000	9,893,445		84,275			3.550	4.469	MS	104,528	355,000	05/17/2023	03/15/2026
67103H-AF-4	O'Reilly Automotive Inc Senior Unsecured	C		2	2.A FE	3,821,994	97.0440	3,881,770	4,000,000	3,849,712		27,718			3.600	5.126	MS	48,000	72,000	06/21/2024	09/01/2027
67103H-AH-0	O'Reilly Automotive Inc Senior Unsecured	C		2	2.B FE	25,699,695	95.8250	22,039,858	23,000,000	24,419,348		(324,523)			3.900	2.326	JD	74,750	897,000	01/19/2021	06/01/2029
67103H-AJ-6	O'Reilly Automotive Inc Senior Unsecured	C		2	2.A FE	1,999,180	96.2690	1,925,390	2,000,000	1,999,533		78			4.200	4.205	AO	21,000	84,000	03/25/2020	04/01/2030
67103H-AK-3	O'Reilly Automotive Inc Senior Unsecured	C		2	2.B FE	34,316,699	82.1030	28,314,862	34,487,000	34,381,497		15,928			1.750	1.802	MS	177,704	603,523	12/14/2020	03/15/2031
67103H-AL-1	O'Reilly Automotive Inc Senior Unsecured	C		2	2.B FE	19,323,515	96.7000	18,856,504	19,500,000	19,311,791		11,524			4.700	4.844	JD	40,733	799,000	06/26/2024	06/15/2032
67103H-AM-9	O'Reilly Automotive Inc Senior Unsecured			2	2.B FE	6,109,680	101.7710	6,106,276	6,000,000	6,071,551		(36,713)			5.750	5.052	MN	39,292	345,000	12/18/2023	11/20/2026
674003-B#-4	Oaktree Capital Mgmt LP GTD SER NTS SER A				1.G FE	11,000,000	90.7630	9,983,954	11,000,000	11,000,000					3.640	3.640	JJ	176,843	400,400	05/01/2020	07/22/2030
674003-B8-6	Oaktree Capital Mgmt LP GTD SR NTS				1.G FE	3,702,480	87.2400	3,489,608	4,000,000	3,808,499		19,596			3.780	4.502	JD	5,460	151,200	12/10/2018	12/18/2032
674003-C8-5	Oaktree Capital Mgmt LP GTD SR NTS			2	1.G FE	5,000,000	75.1000	3,755,010	5,000,000	5,000,000					3.060	3.060	JJ	67,575	153,000	10/14/2021	01/12/2037
67401P-AB-4	Oaktree Specialty Lending Corp Senior Unsecured			2	2.C FE	10,893,374	99.6610	10,962,684	11,000,000	10,996,483		23,104			3.500	3.717	FA	134,750	385,000	06/23/2020	02/25/2025
67403A-AB-5	Oaktree Strategic Credit Fund OAKTREE STRATEGIC CREDIT 8.4%			2	2.C FE	25,565,180	107.1370	26,248,592	24,500,000	25,530,414		(34,766)			8.400	7.102	MN	268,683	1,029,000	10/31/2024	11/14/2028
67403A-AE-9	Oaktree Strategic Credit Fund OAKTREE STRATEGIC CREDIT 6.5%			2	2.C FE	81,517,389	101.0960	82,878,394	81,980,000	81,539,079		21,690			6.500	6.638	JJ	2,338,707		10/31/2024	07/23/2029
674599-CX-1	Occidental Petroleum Corp Senior Unsecured			2	2.C FE	9,856,757	80.0000	8,151,971	10,190,000	9,894,388		13,628			4.300	4.571	FA	165,531	438,170	02/16/2022	08/15/2039
674599-DC-6	Occidental Petroleum Corp Senior Unsecured			2	2.C FE	6,024,270	100.4810	6,028,849	6,000,000	6,012,485		(11,467)			5.550	5.332	MS	98,050	333,000	12/18/2023	03/15/2026
674599-DJ-1	Occidental Petroleum Corp Senior Unsecured				2.C FE	4,217,544	98.3690	3,934,777	4,000,000	4,214,802		(2,743)			6.200	5.668	MS	73,022	124,000	09/12/2024	03/15/2040
674599-DL-6	Occidental Petroleum Corp Senior Unsecured			1	2.C FE	26,429,280	100.9900	24,237,619	24,000,000	26,410,705		(18,575)			6.600	5.763	MS	466,400	792,000	09/06/2024	03/15/2046
674599-DQ-5	Occidental Petroleum Corp Senior Unsecured				2.C FE	2,600,031	103.5780	2,589,448	2,500,000	2,597,023		(3,007)			7.125	5.600	AO	37,604		11/27/2024	10/15/2027
674599-DR-3	Occidental Petroleum Corp Senior Unsecured				2.C FE	9,341,906	104.1560	9,238,635	8,870,000	9,246,561		(95,346)			7.150	5.747	MN	81,037	634,205	01/10/2024	05/15/2028
674599-DT-9	Occidental Petroleum Corp Senior Unsecured				2.C FE	1,111,000	106.2570	1,062,570	1,000,000	1,071,943		(14,919)			7.200	5.270	MS	21,200	72,000	04/05/2022	03/15/2029
674599-EF-8	Occidental Petroleum Corp Senior Unsecured			2	2.C FE	5,673,558	102.2180	5,826,420	5,700,000	5,677,602		2,561			6.125	6.197	JJ	174,563	349,125	12/12/2023	01/01/2031
674599-EH-4	Occidental Petroleum Corp Senior Unsecured			2	2.C FE	2,855,400	100.2280	2,863,512	2,857,000	2,855,631		231			5.000	5.020	FA	61,505		07/23/2024	08/01/2027
674599-EJ-0	Occidental Petroleum Corp Senior Unsecured			2	2.C FE	6,426,686	99.5100	6,397,515	6,429,000	6,426,907		221			5.200	5.208	FA	143,938		07/23/2024	08/01/2029
674599-EL-5	Occidental Petroleum Corp Senior Unsecured			2	2.C FE	7,663,844	97.2080	7,478,186	7,693,000	7,665,251		1,407			5.550	5.597	AO	183,831		07/23/2024	10/01/2034
674599-EM-3	Occidental Petroleum Corp Senior Unsecured			2	2.C FE	35,866,990	94.4410	33,665,522	35,647,000	35,868,567		1,577			6.050	6.003	AO	928,555		09/06/2024	10/01/2054
675553-A@-0	Ochsner Clinic Foundation SR SECD NTS SER B				1.C FE	35,000,000	77.5030	27,125,879	35,000,000	35,000,000					4.130	4.130	MN	184,703	1,445,500	06/10/2020	05/15/2045
675553-AA-9	Ochsner Clinic Foundation SECD BDS SER 2015	C		2	1.G FE	5,941,325	95.9250	4,887,395	5,095,000	5,822,888		(21,586)			5.897	4.776	MN	38,391	300,452	10/23/2018	05/15/2045
67555J-AA-4	Ochsner LSU Health System of N SECD BDS SER 2021			2	2.C FE	42,782,161	77.3890	33,277,313	43,000,000	42,849,270		21,305			2.510	2.570	MN	137,911	1,079,300	09/28/2021	05/15/2031
67623C-AD-1	Office Properties Income Trust Senior Unsecured			2	6. FE	1,785,214	76.1230	2,283,688	3,000,000	1,786,473		1,752	1,212,793		2.650	2.685	JD	3,533	79,500	05/13/2021	06/15/2026
67623C-AF-6	Office Properties Income Trust Senior Unsecured			2	6. FE	4,950,000	43.5020	6,525,312	15,000,000	4,951,575		2,893	10,027,976		3.450	3.473	AO	109,250	517,500	09/21/2021	10/15/2031
677050-AK-2	Oglethorpe Power Corp Secured	C			2.A FE	11,939,330	81.7080	9,886,678	12,100,000	11,967,763		4,118			4.550	4.636	JD	45,879	550,550	04/10/2017	06/01/2044
677050-AL-0	Oglethorpe Power Corp Secured	C		2	2.A FE	10,611,771	77.7070	8,975,135	11,550,000	10,631,562		8,424			4.250	4.835	AO	122,719	384,625	09/11/2024	04/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
677050-AN-6	Oglethorpe Power Corp Secured			2	2.A FE	6,188,845	88.5520	5,755,898	6,500,000	6,190,895		2,050			5.050	5.408	AO	82,063	164,125	09/13/2024	10/01/2048
677050-AS-5	Oglethorpe Power Corp Secured			2	2.A FE	6,195,816	82.0380	5,906,752	7,200,000	6,205,324		9,508			4.500	5.593	AO	81,000	162,000	08/06/2024	04/01/2047
677050-AU-0	Oglethorpe Power Corp Secured			2	2.A FE	15,765,545	103.6430	16,582,814	16,000,000	15,767,910		2,365			6.200	6.310	JD	82,667	980,978	05/15/2024	12/01/2053
677347-CE-4	Ohio Edison Co Senior Unsecured	C			2.A FE	2,621,800	110.4080	2,208,154	2,000,000	2,452,707		(29,638)			6.875	4.358	JJ	63,403	137,500	08/08/2018	07/15/2036
677347-CH-7	Ohio Edison Co Senior Unsecured			2	1.G FE	20,840,106	100.1660	20,033,238	20,000,000	20,795,114		(31,597)			5.500	4.881	JJ	507,222	220,000	09/27/2024	01/15/2033
67740Q-AG-1	Constellation Insurance Inc SENIOR				2.C FE	4,362,615	98.5460	4,434,557	4,500,000	4,407,783		11,218			6.625	7.032	MN	49,688	298,125	07/15/2020	05/01/2031
67740Q-AH-9	Constellation Insurance Inc SENIOR			2	2.C FE	14,860,961	97.3260	14,501,634	14,900,000	14,871,468		3,603			6.800	6.845	JJ	441,868	996,200	05/30/2024	01/24/2030
677415-CF-6	Ohio Power Co Senior Unsecured				2.A FE	2,857,225	106.5690	2,664,221	2,500,000	2,665,376		(15,718)			6.600	5.576	FA	62,333	165,000	09/14/2005	02/15/2033
67773#-AE-0	Ohio Valley Electric Corp SR NTS 07-A TR A				2.C	594,200	100.3840	596,480	594,200	594,200					5.900	5.899	JD	1,558	35,031	01/29/2020	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp SR NTS 07-A TR B				2.C FE	149,440	100.3840	150,014	149,440	149,440					5.900	5.900	JD	392	8,817	09/14/2007	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp SR NTS 07-A TR C				2.C	151,367	100.3840	151,948	151,367	151,367					5.900	5.899	JD	397	8,910	01/21/2020	02/15/2026
67773#-AJ-9	Ohio Valley Electric Corp SR NTS SER 08-B				2.C	821,282	100.6850	826,909	821,282	821,282					6.710	6.711	AO	11,634	55,108	06/16/2008	02/15/2026
678858-BL-4	Oklahoma Gas and Electric Co Senior Unsecured	RA			1.G FE	4,967,900	100.4080	5,020,405	5,000,000	4,976,917		899			5.850	5.896	JD	24,375	292,500	06/03/2010	06/01/2040
678858-BM-2	Oklahoma Gas and Electric Co Senior Unsecured			2	1.G FE	10,460,348	94.1370	9,884,417	10,500,000	10,461,624		1,276			5.250	5.284	MN	70,438	275,625	09/11/2024	05/15/2041
678858-BR-1	Oklahoma Gas and Electric Co Senior Unsecured	C		2	1.G FE	11,991,840	78.9990	9,479,866	12,000,000	11,993,111		185			4.150	4.154	AO	124,500	498,000	03/28/2017	04/01/2047
678858-BS-9	Oklahoma Gas and Electric Co Senior Unsecured	C		2	1.G FE	12,958,660	75.2610	9,783,965	13,000,000	12,964,976		955			3.850	3.868	FA	189,078	500,500	08/08/2017	08/15/2047
678858-BU-4	Oklahoma Gas and Electric Co Senior Unsecured	C		2	1.G FE	6,707,669	92.1390	5,456,486	5,922,000	6,346,644		(85,964)			3.300	1.707	MS	57,542	195,426	10/05/2020	03/15/2030
678858-BV-2	Oklahoma Gas and Electric Co Senior Unsecured	RA		2	1.G FE	23,023,761	91.8020	22,950,498	25,000,000	23,580,287		234,968			3.250	4.476	AO	203,125	812,500	09/01/2022	04/01/2030
678858-BX-8	Oklahoma Gas and Electric Co Senior Unsecured	C		2	1.G FE	8,293,520	100.9250	8,073,970	8,000,000	8,249,596		(26,781)			5.400	4.900	JJ	199,200	432,000	04/18/2023	01/15/2033
678858-BY-6	Oklahoma Gas and Electric Co Senior Unsecured			2	1.G FE	4,975,550	97.3940	4,869,722	5,000,000	4,976,110		339			5.600	5.634	AO	70,000	280,000	03/21/2023	04/01/2053
679574-A*-4	Old Dominion Electric Cooperat 1ST MTG 11 SER A				1.E YE	4,266,667	97.6060	4,164,522	4,266,667	4,266,667					4.830	4.830	JD	17,173	206,080	04/07/2011	12/01/2040
679574-A@-2	Old Dominion Electric Cooperat 1ST MTG 11 SER B				1.E	17,600,000	102.1430	17,977,201	17,600,000	17,600,000					5.540	5.540	JD	81,253	975,040	04/07/2011	12/01/2040
679574-AH-6	Old Dominion Electric Cooperat BDS 2003 SER A				1.E FE	146,770	99.9040	133,197	133,325	137,839		(859)			5.676	4.172	JD	631	7,568	11/30/2011	12/01/2028
681919-BB-1	Omnicom Group Inc / Omnicom Ca Senior Unsecured	M		2	2.A FE	18,109,865	87.8820	15,862,715	18,050,000	17,988,977		(18,882)			2.450	2.477	AO	74,933	417,725	07/24/2024	04/30/2030
681919-BC-9	Omnicom Group Inc / Omnicom Ca Senior Unsecured	C		2	2.A FE	4,728,291	96.1340	3,845,375	4,000,000	4,406,944		(73,764)			4.200	2.111	JD	14,000	168,000	07/10/2020	06/01/2030
681919-BD-7	Omnicom Group Inc / Omnicom Ca Senior Unsecured			2	2.A FE	1,671,000	85.5660	1,711,328	2,000,000	1,708,929		36,239			2.600	5.243	FA	21,667	52,000	12/12/2023	08/01/2031
681919-BG-0	Omnicom Group Inc / Omnicom Ca Senior Unsecured	RA		2	2.A FE	6,110,158	98.7430	5,825,812	5,900,000	6,105,688		(4,470)			5.300	4.839	MN	129,423		09/13/2024	11/01/2034
68217F-AA-0	Omnicom Group Inc / Omnicom Ca Senior Unsecured	C		2	2.A FE	8,741,977	98.6520	8,484,096	8,600,000	8,617,971		(17,022)			3.600	3.390	AO	65,360	309,600	02/02/2017	04/15/2026
68233D-AP-2	Oncor Electric Delivery Co LLC Senior Secured	C			1.F FE	6,783,876	113.3430	7,707,314	6,800,000	6,768,824		1,091			7.250	7.304	JJ	227,328	493,000	12/12/2008	01/15/2033
68233D-AT-4	Oncor Electric Delivery Co LLC Senior Secured	C			1.F FE	17,572,985	111.2640	17,245,949	15,500,000	16,418,240		(101,856)			7.000	5.988	MN	180,833	1,085,000	10/05/2009	05/01/2032
68233J-BB-9	Oncor Electric Delivery Co LLC Senior Secured			2	1.F FE	6,193,800	76.9860	5,696,931	7,400,000	6,203,903		10,103			3.750	5.032	AO	69,375	138,750	09/13/2024	04/01/2045
68233J-BG-8	Oncor Electric Delivery Co LLC Secured	C		2	1.F FE	2,657,086	79.2810	2,378,435	3,000,000	2,671,386		7,155			4.100	4.882	MN	15,717	123,000	12/20/2022	11/15/2048
68233J-BH-6	Oncor Electric Delivery Co LLC Secured			2	1.F FE	7,212,653	96.2190	7,024,007	7,300,000	7,218,400		5,509			3.700	4.014	MN	34,513	153,550	09/23/2024	11/15/2028
68233J-BR-4	Oncor Electric Delivery Co LLC Senior Secured	C		2	1.F FE	10,512,300	65.7160	9,857,331	15,000,000	10,594,063		81,763			3.100	5.232	MS	136,917	465,000	01/18/2024	09/15/2049
68233J-CH-5	Oncor Electric Delivery Co LLC Secured	C		2	1.F FE	1,308,679	83.4690	1,252,031	1,500,000	1,310,025		1,346			4.600	5.500	JD	5,750	34,500	07/31/2024	06/01/2052
68233J-CK-8	Oncor Electric Delivery Co LLC Secured	C		2	1.F FE	19,981,294	96.2890	19,257,860	20,000,000	19,985,452		1,544			4.550	4.561	MS	267,944	910,000	01/20/2023	09/15/2032
68233J-CM-4	Oncor Electric Delivery Co LLC Secured	C		2	1.F FE	18,444,495	89.3240	16,971,568	19,000,000	18,454,948		8,799			4.950	5.145	MS	276,925	940,500	01/25/2024	09/15/2052
68233J-CQ-5	Oncor Electric Delivery Co LLC Senior Secured			2	1.F FE	6,239,742	99.1660	6,148,278	6,200,000	6,237,081		(2,661)			4.300	4.098	MN	34,066	133,300	09/23/2024	05/15/2028
68233J-CS-1	Oncor Electric Delivery Co LLC Secured	C		2	1.F FE	11,984,569	102.7210	11,710,211	11,400,000	11,954,429		(30,139)			5.650	4.950	MN	82,302	493,433	08/06/2024	11/15/2033
682680-BB-8	ONEOK Inc Senior Unsecured			2	2.B FE	4,477,900	90.9970	4,549,855	5,000,000	4,518,097		40,197			3.100	5.240	MS	45,639	77,500	06/28/2024	03/15/2030
682680-BT-9	ONEOK Inc Senior Unsecured				2.B FE	4,881,169	103.3330	5,166,674	5,000,000	4,886,683		5,514			6.400	6.673	MN	53,333	320,000	02/27/2024	05/01/2037
682680-CE-1	ONEOK Inc Senior Unsecured			2	2.B FE	44,855,550	95.7320	43,079,526	45,000,000	44,858,886		3,336			5.050	5.090	MN	612,312		09/10/2024	11/01/2034
68268N-AC-7	ONEOK Partners LP Senior Unsecured	C			2.B FE	6,727,882	106.5290	6,391,737	6,000,000	6,587,401		(34,776)			6.650	5.507	AO	99,750	399,000	07/21/2020	10/01/2036
68268N-AD-5	ONEOK Partners LP Senior Unsecured	C			2.B FE	3,254,378	107.9030	2,967,320	2,750,000	3,098,530		(18,437)			6.850	5.460	AO	39,768	188,375	02/04/2014	10/15/2037
68268N-AG-8	ONEOK Partners LP Senior Unsecured			2	2.B FE	4,525,062	99.7150	4,287,757	4,300,000	4,522,521		(2,541)			6.125	5.622	FA	109,740		09/06/2024	02/01/2041

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68278A-AA-7	OneSky Class A Loan Trust 2021 Secured				1.F FE	38,472,811	94.2900	36,138,301	38,326,564	38,424,310		(18,676)			3.875	3.781	JJ	701,323	1,487,863	01/28/2022	07/15/2029
68389X-AE-5	Oracle Corp Senior Unsecured	C			2.B FE	76,344,656	107.4730	65,032,021	60,510,000	71,949,297		(622,236)			6.500	4.548	AO	830,332	3,601,650	12/30/2024	04/15/2038
68389X-AH-8	Oracle Corp Senior Unsecured	C			2.B FE	18,147,945	103.9050	12,520,534	12,050,000	16,966,187		(273,097)			6.125	2.708	JJ	354,680	738,063	10/28/2020	07/08/2039
68389X-AM-7	Oracle Corp Senior Unsecured	C			2.B FE	26,711,010	96.1190	19,800,419	20,600,000	25,575,505		(247,011)			5.375	3.342	JJ	510,565	1,107,250	06/19/2020	07/15/2040
68389X-AW-5	Oracle Corp Senior Unsecured			2	2.B FE	5,963,757	84.4050	5,967,440	7,070,000	5,964,145		388			4.500	5.855	JJ	152,889		12/26/2024	07/08/2044
68389X-BC-8	Oracle Corp Senior Unsecured	C		2	2.B FE	14,518,900	99.3090	14,896,296	15,000,000	14,870,182		338,236			2.950	5.337	MN	56,542	442,500	12/18/2023	05/15/2025
68389X-BD-6	Oracle Corp Senior Unsecured			2	2.B FE	9,051,100	91.6400	9,163,956	10,000,000	9,168,158		117,058			3.250	5.037	MN	41,528	325,000	02/12/2024	05/15/2030
68389X-BE-4	Oracle Corp Senior Unsecured	C		2	2.B FE	7,791,070	87.4590	6,122,152	7,000,000	7,609,106		(55,531)			3.900	2.847	MN	34,883	273,000	02/17/2021	05/15/2035
68389X-BF-1	Oracle Corp Senior Unsecured			2	2.B FE	17,321,535	78.9290	15,785,814	20,000,000	17,374,696		27,444			4.125	5.166	MN	105,417	521,813	09/13/2024	05/15/2045
68389X-BG-9	Oracle Corp Senior Unsecured			2	2.B FE	12,352,985	78.3330	11,358,286	14,500,000	12,362,153		9,168			4.375	5.364	MN	81,059	317,188	09/13/2024	05/15/2055
68389X-BH-7	Oracle Corp Senior Unsecured	C		2	2.B FE	18,199,061	85.7080	16,226,208	18,932,000	18,218,994		19,247			3.850	4.248	JJ	336,096	536,382	07/24/2024	07/15/2036
68389X-BJ-3	Oracle Corp Senior Unsecured	RA		2	2.B FE	32,489,019	77.0330	25,305,334	32,850,000	32,510,128		2,947			4.000	4.068	JJ	605,900	1,272,000	12/26/2024	07/15/2046
68389X-BN-4	Oracle Corp Senior Unsecured			2	2.B FE	549,390	96.1530	528,840	550,000	549,805		64			3.250	3.263	MN	2,284	17,875	11/07/2017	11/15/2027
68389X-BP-9	Oracle Corp Senior Unsecured	C		2	2.B FE	9,551,279	83.6990	7,294,361	8,715,000	9,343,586		(41,413)			3.800	3.091	MN	42,316	331,170	08/22/2019	11/15/2037
68389X-BQ-7	Oracle Corp Senior Unsecured	C		2	2.B FE	4,976,550	76.4400	3,821,989	5,000,000	4,979,926		527			4.000	4.027	MN	25,556	200,000	11/07/2017	11/15/2047
68389X-BW-4	Oracle Corp Senior Unsecured	C		2	2.B FE	15,524,818	78.2170	14,180,706	18,130,000	15,464,924		(10,092)			3.600	4.931	AO	163,170	101,160	12/12/2024	04/01/2040
68389X-CB-9	Oracle Corp Senior Unsecured			2	2.B FE	1,553,765	71.7640	1,435,270	2,000,000	1,561,068		3,771			4.100	5.504	MS	21,867	82,000	01/19/2023	03/25/2061
68389X-CE-3	Oracle Corp Senior Unsecured			2	2.B FE	1,720,380	88.2080	1,764,162	2,000,000	1,754,585		32,684			2.875	5.206	MS	15,333	57,500	12/12/2023	03/25/2031
68389X-CX-9	Oracle Corp Senior Unsecured	C		2	2.B FE	12,409,543	112.1010	11,546,361	10,300,000	12,400,753		(8,790)			6.900	5.456	MN	102,657	355,350	09/13/2024	11/09/2052
68389X-CQ-6	Oracle Corp Senior Unsecured	C		2	2.B FE	11,287,100	94.7460	10,422,049	11,000,000	11,286,294		(806)			5.550	5.368	FA	245,896		09/13/2024	02/06/2053
68389X-CV-5	Oracle Corp Senior Unsecured			2	2.B FE	6,468,215	91.5710	5,952,104	6,500,000	6,468,273		58			5.500	5.530	MS	93,347		09/25/2024	09/27/2064
686514-AH-3	Orlando Health Obligated Group REV BDS SER 2020A			2	1.E FE	1,500,000	70.6500	1,059,757	1,500,000	1,500,000					3.327	3.327	AO	12,476	49,905	09/30/2020	10/01/2050
686514-AM-2	Orlando Health Obligated Group REV BDS SER 2020B	C			1.E FE	6,666,000	82.3330	5,488,314	6,666,000	6,666,000					2.891	2.891	AO	48,179	192,714	09/30/2020	10/01/2035
686514-AN-0	Orlando Health Obligated Group REV BDS SER 2020B	C			1.E FE	12,600,000	77.0390	9,706,884	12,600,000	12,600,000					3.477	3.477	AO	109,526	438,102	09/30/2020	10/01/2042
686515-AA-5	Orlando Health Obligated Group REV BDS SER 2016C	M			1.F FE	1,652,689	82.8710	1,408,810	1,700,000	1,659,582		1,278			4.416	4.603	AO	18,768	75,084	01/18/2019	10/01/2044
68902V-AH-0	Otis Worldwide Corp Senior Unsecured			2	2.B FE	5,370,011	99.3280	5,562,368	5,600,000	5,552,665		176,871			2.056	5.380	AO	27,505	115,136	12/19/2023	04/05/2025
68902V-AJ-6	Otis Worldwide Corp Senior Unsecured	RA		2	2.B FE	6,124,416	94.8880	6,072,803	6,400,000	6,154,676		30,260			2.293	4.086	AO	35,057	73,376	09/13/2024	04/05/2027
68902V-AK-3	Otis Worldwide Corp Senior Unsecured			2	2.B FE	1,631,460	89.1230	1,782,453	2,000,000	1,689,944		50,203			2.565	6.139	FA	19,380	51,300	10/26/2023	02/15/2030
68902V-AL-1	Otis Worldwide Corp Senior Unsecured			2	2.B FE	3,091,400	74.7300	2,989,206	4,000,000	3,130,391		37,232			3.112	5.207	FA	47,026	124,480	12/12/2023	02/15/2040
68902V-AM-9	Otis Worldwide Corp Senior Unsecured			2	2.B FE	6,319,669	68.7410	4,124,477	6,000,000	6,262,768		(12,835)			3.362	3.063	FA	76,205	184,910	08/14/2024	02/15/2050
69047Q-AA-0	Ovintiv Inc Senior Unsecured				2.C FE	27,624,580	100.2380	27,665,743	27,600,000	27,606,801		(17,281)			5.650	5.582	MN	199,257	1,559,400	12/19/2023	05/15/2025
69047Q-AB-8	Ovintiv Inc Senior Unsecured			2	2.C FE	2,999,190	101.3950	3,041,851	3,000,000	2,999,363		156			5.650	5.657	MN	21,658	169,500	05/16/2023	05/15/2028
69047Q-AC-6	Ovintiv Inc Senior Unsecured			2	2.C FE	11,127,410	102.5680	11,282,486	11,000,000	11,119,382		(9,105)			6.250	6.081	JJ	317,014	539,063	02/12/2024	07/15/2033
690742-AH-4	Owens Corning Senior Unsecured	C		2	2.B FE	3,941,600	80.4420	3,217,686	4,000,000	3,949,169		1,236			4.400	4.489	JJ	73,822	176,000	01/23/2018	01/30/2048
69120V-AF-8	Blue Owl Credit Income Corp Senior Unsecured			2	2.C FE	12,981,376	98.8250	12,847,197	13,000,000	12,990,880		4,034			4.700	4.735	FA	242,703	611,000	08/26/2022	02/08/2027
69120V-AM-3	Blue Owl Credit Income Corp Senior Unsecured			2	2.C FE	15,334,868	96.0500	16,040,378	16,700,000	15,725,734		390,866			3.125	6.763	MS	142,066	417,188	06/14/2024	09/23/2026
69120V-AW-1	Blue Owl Credit Income Corp Senior Unsecured			2	2.C FE	19,772,218	107.0660	21,413,230	20,000,000	19,802,176		29,958			7.750	8.042	JJ	714,722	951,528	05/22/2024	01/15/2029
69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured			2	2.C FE	176,367,041	101.7520	182,645,702	179,500,000	176,642,849		275,808			6.650	6.970	MS	3,514,710	7,427,311	05/22/2024	03/15/2031
69120V-BB-6	Blue Owl Credit Income Corp Senior Unsecured			2	2.C FE	12,525,057	106.2970	12,968,193	12,200,000	12,480,831		(44,226)			7.950	7.159	JD	48,495	969,900	05/20/2024	06/13/2028
69121K-AD-6	Blue Owl Capital Corp Senior Unsecured	C		2	2.C FE	14,798,343	99.0030	15,048,432	15,200,000	14,936,644		138,301			4.250	5.996	JJ	297,878	150,875	07/18/2024	01/15/2026
69121K-AE-4	Blue Owl Capital Corp Senior Unsecured			2	2.C FE	3,163,040	96.9460	3,102,264	3,200,000	3,189,133		6,747			3.400	3.629	JJ	50,169	108,800	12/01/2020	07/15/2026
69121K-AF-1	Blue Owl Capital Corp Senior Unsecured			2	2.C FE	12,470,836	94.3830	12,930,403	13,700,000	12,756,553		285,717			2.625	6.277	JJ	165,827	179,813	04/26/2024	01/15/2027
69121K-AH-7	Blue Owl Capital Corp Senior Unsecured			2	2.C FE	150,732,309	100.4050	153,118,022	152,500,000	151,027,521		295,213			5.950	6.215	MS	2,671,715	5,872,733	07/10/2024	03/15/2029
69122J-AC-0	Blue Owl Capital Corp Senior Unsecured			2	2.C FE	18,995,227	94.3860	17,933,340	19,000,000	18,997,602		998			3.125	3.131	AO	128,646	593,750	09/29/2022	04/13/2027
69331C-AH-1	PG&E Corp Senior Secured			2	3.B FE	6,978,500	97.8160	6,651,469	6,800,000	6,860,761		(38,369)			5.000	4.378	JJ	170,000	340,000	10/08/2021	07/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69331C-AJ-7	PG&E Corp Senior Secured			2	3.B FE	4,000,000	98.0780	3,923,100	4,000,000	4,000,000					5.250	5.250	JJ	105,000	210,000	06/18/2020	07/01/2030
693475-AZ-8	PNC Financial Services Group I Senior Unsecured	C		2	1.G FE	2,616,810	88.8130	2,664,399	3,000,000	2,728,575		46,697			2.550	4.574	JJ	33,788	76,500	07/07/2022	01/22/2030
693475-BL-8	PNC Financial Services Group I Senior Unsecured			2	1.G FE	12,000,000	99.8750	11,984,970	12,000,000	12,000,000					4.758	4.752	JJ	245,830	570,960	01/19/2023	01/26/2027
69349L-AR-9	PNC Bank NA Subordinated				1.G FE	5,985,360	96.8880	5,813,304	6,000,000	5,994,086		1,510			4.050	4.080	JJ	104,625	243,000	07/23/2018	07/26/2028
69351U-AH-6	PPL Electric Utilities Corp Secured				1.E FE	6,836,245	107.2960	6,437,746	6,000,000	6,822,152		(14,093)			6.450	4.975	FA	146,200		09/11/2024	08/15/2037
69351U-AR-4	PPL Electric Utilities Corp Secured	C		2	1.E FE	1,914,721	90.0340	1,643,126	1,825,000	1,900,017		(2,674)			4.750	4.417	JJ	39,973	86,688	10/23/2018	07/15/2043
69351U-AT-0	PPL Electric Utilities Corp Secured			2	1.E FE	3,057,847	82.1710	2,054,282	2,500,000	2,987,019		(17,517)			4.150	2.874	AO	25,938	103,750	10/06/2020	10/01/2045
69351U-AU-7	PPL Electric Utilities Corp Secured			2	1.E FE	269,425	78.3660	184,159	235,000	264,765		(932)			3.950	3.146	JD	774	9,283	08/22/2019	06/01/2047
69351U-AW-3	PPL Electric Utilities Corp Secured	C		2	1.E FE	2,949,630	65.7500	1,972,494	3,000,000	2,955,575		1,182			3.000	3.086	AO	22,500	90,000	09/03/2019	10/01/2049
693627-AY-7	Duke Energy Indiana LLC Senior Unsecured				2.A FE	12,809,320	104.5780	13,595,101	13,000,000	12,886,050		7,179			6.120	6.232	AO	167,960	795,600	04/09/2008	10/15/2035
694308-GY-7	Pacific Gas and Electric Co Secured			2	2.B FE	791,915	81.8750	818,747	1,000,000	821,962		5,800			4.500	6.003	JD	2,000	45,000	11/28/2011	12/15/2041
694308-HW-0	Pacific Gas and Electric Co Secured	RA		2	2.B FE	10,707,300	95.5910	9,559,137	10,000,000	10,293,784		(105,811)			3.300	2.161	JD	27,500	330,000	12/16/2020	12/01/2027
694308-JG-3	Pacific Gas and Electric Co Secured	M		2	2.B FE	14,308,469	85.6370	12,674,298	14,800,000	14,384,760		53,398			2.500	2.978	FA	154,167	363,750	08/14/2024	02/01/2031
694308-JH-1	Pacific Gas and Electric Co Secured	C		2	2.B FE	20,780,494	74.8330	15,714,920	21,000,000	20,818,554		8,709			3.300	3.372	FA	288,750	693,000	06/19/2020	08/01/2040
694308-JJ-7	Pacific Gas and Electric Co Secured	C		2	2.B FE	19,962,534	68.5680	13,874,672	20,235,000	19,985,120		5,592			3.500	3.573	FA	295,094	708,225	03/25/2021	08/01/2050
694308-JM-0	Pacific Gas and Electric Co Secured			1	2.B FE	19,366,942	96.7790	19,704,129	20,360,000	19,450,781		107,598			4.550	5.495	JJ	463,190	357,630	07/09/2024	07/01/2030
694308-JN-8	Pacific Gas and Electric Co Secured			1	2.B FE	429,192	86.8330	312,599	360,000	422,971		(1,477)			4.950	3.854	JJ	8,910	17,820	07/01/2020	07/01/2050
694308-JW-8	Pacific Gas and Electric Co Secured	C		2	2.B FE	12,340,002	93.7200	11,996,102	12,800,000	12,407,146		54,010			3.000	3.942	JD	17,067	303,000	06/28/2024	06/15/2028
694308-KD-8	Pacific Gas and Electric Co Secured			2	2.B FE	10,458,478	89.9020	10,788,214	12,000,000	10,472,632		14,154			5.250	6.227	MS	210,000	315,000	05/22/2024	03/01/2052
694308-KE-6	Pacific Gas and Electric Co Secured				2.B FE	4,994,100	99.9930	4,999,672	5,000,000	4,999,089		2,021			4.950	4.993	JD	15,813	247,500	06/06/2022	06/08/2025
694308-KG-1	Pacific Gas and Electric Co Secured	RA		2	2.B FE	3,035,880	102.7920	3,083,771	3,000,000	3,034,066		(1,814)			5.900	5.706	JD	7,867	88,500	06/27/2024	06/15/2032
694308-KH-9	Pacific Gas and Electric Co Secured	C		2	2.B FE	7,975,240	109.1600	7,641,199	7,000,000	7,971,340		(3,900)			6.750	5.741	JJ	217,875		09/06/2024	01/15/2053
694308-KK-2	Pacific Gas and Electric Co Secured	C		2	2.B FE	5,579,896	108.3350	6,066,738	5,600,000	5,580,307		230			6.700	6.728	AO	93,800	375,200	03/28/2023	04/01/2053
694308-KQ-9	Pacific Gas and Electric Co Secured	RA		2	2.B FE	19,986,600	101.6320	20,326,434	20,000,000	19,992,378		5,778			5.550	5.560	MN	141,833	792,417	02/26/2024	05/15/2029
694308-KR-7	Pacific Gas and Electric Co Secured	C		2	2.B FE	49,938,000	102.2890	51,144,550	50,000,000	49,953,380		15,380			5.800	5.813	MN	370,556	2,070,278	02/26/2024	05/15/2034
694308-KT-3	Pacific Gas and Electric Co Secured			2	2.B FE	8,956,710	98.8730	8,898,547	9,000,000	8,957,173		463			5.900	5.934	AO	171,100		09/03/2024	10/01/2054
694476-AA-0	Pacific LifeCorp Senior Unsecured				1.G FE	11,487,800	107.1510	10,715,089	10,000,000	10,823,932		(72,450)			6.600	5.401	MS	194,333	660,000	11/07/2012	09/15/2033
694476-AE-2	Pacific LifeCorp Senior Unsecured			2	1.G FE	9,990,901	66.3350	6,633,463	10,000,000	9,992,074		125			3.350	3.354	MS	98,639	335,000	04/16/2021	09/15/2050
6944PL-2D-0	Pacific Life Global Funding II Secured				1.D FE	9,037,300	90.5220	9,052,204	10,000,000	9,141,593		104,293			1.450	4.491	JJ	64,847		08/06/2024	01/20/2028
695114-CB-2	PacifiCorp Secured	SD			1.F FE	1,365,068	103.9660	1,174,819	1,130,000	1,304,054		(11,317)			6.100	4.389	FA	28,721	68,930	12/28/2018	08/01/2036
695114-CD-8	PacifiCorp Secured				1.F FE	6,201,534	100.6660	5,838,640	5,800,000	6,194,861		(6,673)			5.750	5.000	AO	83,375	166,750	09/13/2024	04/01/2037
695114-CG-1	PacifiCorp Secured				1.F FE	13,907,045	105.1190	13,350,151	12,700,000	13,889,318		(17,727)			6.250	5.236	AO	167,569	309,375	10/28/2024	10/15/2037
695114-CL-0	PacifiCorp Secured				1.F FE	12,093,747	102.2410	11,655,418	11,400,000	12,086,117		(7,630)			6.000	5.381	JJ	315,400		10/28/2024	01/15/2039
695114-CZ-9	PacifiCorp Secured	C		2	1.F FE	24,878,000	91.8910	23,799,715	25,900,000	24,885,938		7,938			5.350	5.624	JD	115,471	692,825	09/13/2024	12/01/2053
695114-DA-3	PacifiCorp Secured	C		2	1.F FE	12,448,256	93.5740	11,977,467	12,800,000	12,451,330		3,074			5.500	5.692	MN	89,956	352,000	08/06/2024	05/15/2054
695114-DD-7	PacifiCorp Secured	C		2	1.F FE	12,480,848	99.4750	12,334,905	12,400,000	12,478,640		(2,208)			5.450	5.360	FA	255,302	412,989	07/17/2024	02/15/2034
695114-DE-5	PacifiCorp Secured			2	1.F FE	24,895,639	97.4150	23,476,935	24,100,000	24,893,643		(1,996)			5.800	5.571	JJ	644,541		09/13/2024	01/15/2055
698900-AG-2	Ovintiv Inc Senior Unsecured	C			2.C FE	11,346,222	107.4990	10,228,491	9,515,000	10,479,846		(116,055)			7.200	5.388	MN	114,180	685,080	11/28/2017	11/01/2031
702138-AA-2	TV-MOB LLC P/T CERTS				1.D YE	15,251,986	69.5520	10,608,042	15,251,986	15,251,986					3.230	3.252	MON	21,895	492,639	11/16/2020	03/15/2051
70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS				1.B YE	4,189,277	102.5850	4,297,576	4,189,277	4,189,277					6.190	6.269	MON	11,525	259,561	06/09/2009	03/15/2029
709599-AX-2	Penske Truck Leasing Co Lp / P SR NTS	C		2	2.B FE	9,881,863	98.4040	9,840,390	10,000,000	9,916,962		28,940			4.200	4.590	AO	105,000	420,000	02/28/2024	04/01/2027
709599-BE-3	Penske Truck Leasing Co Lp / P SR NTS			2	2.B FE	4,986,600	99.4190	4,970,960	5,000,000	4,997,657		2,077			4.450	4.495	JJ	93,944	222,500	01/22/2019	01/29/2026
709599-BU-7	Penske Truck Leasing Co Lp / P Senior Unsecured			2	2.B FE	6,592,278	100.9890	6,665,256	6,600,000	6,596,242		2,514			5.750	5.793	MN	39,004	379,500	05/22/2023	05/24/2026
709599-BV-5	Penske Truck Leasing Co Lp / P Senior Unsecured			2	2.B FE	1,495,935	105.0100	1,575,155	1,500,000	1,496,783		481			6.200	6.247	JD	4,133	93,000	05/22/2023	06/15/2030
71427Q-AB-4	Pernod Ricard International Fi Senior Unsecured	RA		2	2.A FE	5,205,795	80.4750	4,224,963	5,250,000	5,222,742		4,098			1.625	1.713	AO	21,328	85,313	09/28/2020	04/01/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71427Q-AC-2	Pernod Ricard International Fi Senior Unsecured	C		2	2.A FE	6,086,779	59.6960	3,731,018	6,250,000	6,102,278		3,826			2.750	2.881	AO	42,969	171,875	11/13/2020	10/01/2050
717081-CY-7	Pfizer Inc Senior Unsecured	C			1.F FE	6,800,229	116.7910	6,429,367	5,505,000	6,466,716		(45,255)			7.200	5.403	MS	116,706	396,360	10/23/2018	03/15/2039
717081-DE-0	Pfizer Inc Senior Unsecured	C			1.F FE	35,298,214	85.3330	29,226,405	34,250,000	35,122,574		(31,297)			4.300	4.101	JD	65,456	1,472,750	01/18/2019	06/15/2043
717081-EA-7	Pfizer Inc Senior Unsecured				1.F FE	2,248,102	97.3600	1,947,198	2,000,000	2,082,591		(41,700)			3.000	0.866	JD	2,667	60,000	12/23/2020	12/15/2026
717081-EC-3	Pfizer Inc Senior Unsecured	C			1.F FE	7,961,520	89.0620	7,124,963	8,000,000	7,973,664		1,685			4.000	4.035	JD	14,222	320,000	11/14/2016	12/15/2036
717081-EP-4	Pfizer Inc Senior Unsecured			2	1.F FE	6,837,040	96.7400	6,771,833	7,000,000	6,931,572		16,860			3.600	3.886	MS	74,200	252,000	11/01/2018	09/15/2028
717081-EV-1	Pfizer Inc Senior Unsecured	C		2	1.F FE	9,836,700	78.5600	7,855,964	10,000,000	9,854,985		3,455			4.000	4.095	MS	117,778	400,000	03/04/2019	03/15/2049
717081-EZ-2	Pfizer Inc Senior Unsecured			2	1.F FE	716,076	69.4320	479,082	690,000	711,294		(1,185)			2.550	2.304	MN	1,613	17,595	10/22/2020	05/28/2040
71713U-AW-2	PHARMACIA LLC Senior Unsecured				1.F FE	8,792,950	106.2010	8,496,064	8,000,000	8,206,071		(45,509)			6.600	5.854	JD	44,000	528,000	02/10/2003	12/01/2028
718172-AC-3	Philip Morris International In Senior Unsecured	C			1.G FE	30,084,277	108.0420	23,715,186	21,950,000	28,381,295		(392,349)			6.375	3.519	MN	174,914	1,399,313	06/25/2020	05/16/2038
718172-AM-1	Philip Morris International In Senior Unsecured	C			1.G FE	4,896,045	85.0880	4,254,391	5,000,000	4,915,101		3,297			4.375	4.520	MN	27,951	218,750	08/09/2018	11/15/2041
718172-AU-3	Philip Morris International In Senior Unsecured	C			1.G FE	2,023,440	79.2190	1,584,390	2,000,000	2,018,122		(710)			3.875	3.804	FA	27,986	77,500	04/01/2016	08/21/2042
718172-BD-0	Philip Morris International In Senior Unsecured				1.G FE	1,357,850	89.6020	896,022	1,000,000	1,306,194		(12,196)			4.875	2.779	MN	6,229	48,750	07/20/2020	11/15/2043
718172-BL-2	Philip Morris International In Senior Unsecured				1.G FE	14,511,326	81.8560	10,641,332	13,000,000	14,320,456		(55,668)			4.250	3.496	MN	78,271	510,000	07/02/2024	11/10/2044
718172-CE-7	Philip Morris International In Senior Unsecured	C		2	1.F FE	13,769,947	95.1270	12,842,095	13,500,000	13,583,206		(36,343)			3.125	2.890	MS	139,453	406,250	08/09/2024	03/02/2028
718172-CG-2	Philip Morris International In Senior Unsecured			2	1.F FE	11,822,290	78.8300	8,164,459	10,357,006	10,616,725		(20,052)		(697,329)	1.875	1.645	NOV	29,794	204,806	11/12/2021	11/06/2037
718172-CN-7	Philip Morris International In Senior Unsecured	RA		2	1.F FE	4,981,050	98.9190	4,945,935	5,000,000	4,998,046		5,807			1.500	1.618	MN	12,500	75,000	01/13/2022	05/01/2025
718172-CR-8	Philip Morris International In Senior Unsecured	C		2	1.F FE	6,928,126	95.2230	6,665,589	7,000,000	6,980,980		14,089			0.875	1.081	MN	10,208	61,250	05/14/2021	05/01/2026
718172-CS-6	Philip Morris International In Senior Unsecured	C		2	1.F FE	16,072,387	83.4800	13,607,299	16,300,000	16,158,165		22,705			1.750	1.908	MN	47,542	285,250	05/27/2021	11/01/2030
718172-CV-9	Philip Morris International In Senior Unsecured			2	1.F FE	10,026,057	101.2310	10,123,073	10,000,000	10,022,464		(3,593)			5.125	5.034	MN	62,639	256,250	06/20/2024	11/17/2027
718172-CW-7	Philip Morris International In Senior Unsecured			2	1.F FE	4,995,700	102.9920	5,149,587	5,000,000	4,996,833		550			5.625	5.640	MN	34,375	281,250	11/15/2022	11/17/2029
718546-AH-7	Phillips 66 Senior Unsecured	C			2.A FE	40,165,482	99.5260	31,151,585	31,300,000	38,429,045		(287,615)			5.875	4.016	MN	306,479	1,838,875	06/17/2020	05/01/2042
718546-AK-0	Phillips 66 Senior Unsecured			2	2.A FE	1,194,640	93.3380	933,383	1,000,000	1,139,184		(12,727)			4.650	2.940	MN	5,942	46,500	05/27/2020	11/15/2034
718546-AW-4	Phillips 66 Senior Unsecured	M		2	2.A FE	11,331,525	84.8580	9,699,323	11,430,000	11,369,932		9,314			2.150	2.245	JD	10,922	245,745	12/14/2020	12/15/2030
718547-AD-4	Phillips 66 Co Senior Unsecured				2.A FE	15,230,675	99.8160	14,972,412	15,000,000	14,999,981		(132,146)			3.605	2.582	FA	204,283	540,750	05/02/2023	02/15/2025
718547-AF-9	Phillips 66 Co Senior Unsecured			2	2.A FE	1,999,272	98.2220	1,964,442	2,000,000	1,999,640		196			3.550	3.561	AO	17,750	71,000	05/02/2023	10/01/2026
718547-AM-4	Phillips 66 Co Senior Unsecured			2	2.A FE	999,658	83.7480	837,482	1,000,000	999,737		8			4.680	4.682	FA	17,680	46,800	05/02/2023	02/15/2045
718547-AP-7	Phillips 66 Co Senior Unsecured	C		2	2.A FE	5,466,168	85.7520	4,716,333	5,500,000	5,467,734		813			4.900	4.944	AO	67,375	269,500	05/02/2023	10/01/2046
718547-AT-9	Phillips 66 Co Senior Unsecured			2	2.A FE	19,942,805	100.8040	19,932,020	19,773,000	19,891,562		(37,426)			4.950	4.723	JD	81,564	978,764	12/26/2023	12/01/2027
718547-AW-2	Phillips 66 Co Senior Unsecured			2	2.A FE	6,280,064	94.3660	6,039,454	6,400,000	6,281,144		1,080			5.650	5.782	JD	16,071	180,800	07/17/2024	06/15/2054
720186-AG-0	Piedmont Natural Gas Co Inc Senior Unsecured	C		2	2.A FE	3,546,557	86.5220	3,028,264	3,500,000	3,539,205		(1,372)			4.650	4.558	FA	67,813	162,750	10/23/2018	08/01/2043
724060-AA-6	Pipeline Funding Co LLC SR SECD BDS	RA			2.B FE	13,805,700	105.1440	14,515,809	13,805,700	13,805,700					7.500	7.501	JJ	477,447	1,044,225	10/15/2009	01/15/2030
72650R-AM-4	Plains All American Pipeline L Senior Unsecured				2.B FE	5,183,550	105.5520	5,277,598	5,000,000	5,111,731		(6,507)			6.700	6.420	MN	42,806	335,000	12/22/2006	05/15/2036
73020*-AL-7	PNG COMPANIES LLC SR SECD NTS SER 17-C-3				1.G FE	15,000,000	87.9310	13,189,670	15,000,000	15,000,000					3.630	3.630	JD	19,663	544,500	12/18/2017	12/18/2032
731020-AA-4	POLAR TANKERS INC Senior Unsecured	RA			1.F FE	6,216,119	103.2950	6,420,913	6,216,119	6,216,119					5.951	5.950	MN	52,406	371,333	05/07/2007	05/10/2037
731572-AB-9	Ralph Lauren Corp Senior Unsecured	C		2	1.G FE	4,786,042	90.9130	4,363,808	4,800,000	4,759,534		(2,286)			2.950	3.095	JD	6,293	126,850	08/09/2024	06/15/2030
73211P-AA-4	Pomona College BDS SER 2020A			2	1.A FE	8,010,099	65.3860	5,230,870	8,000,000	8,009,104		(240)			2.888	2.882	JJ	115,520	231,040	10/22/2020	01/01/2051
73557*-AB-0	Port Washington Generating Sta SR SECD NTS				1.F	6,422,732	103.9570	6,676,874	6,422,732	6,422,732					6.000	6.075	MON	17,127	385,364	06/26/2008	06/15/2033
736508-G*-7	Portland General Electric Comp 1ST MTG				1.F	6,000,000	104.6380	6,278,288	6,000,000	6,000,000					6.260	6.260	MN	62,600	375,600	05/24/2006	05/01/2031
736508-K*-2	Portland General Electric Comp 1ST MTG				1.F	5,000,000	95.7400	4,786,984	5,000,000	5,000,000					5.430	5.430	MN	43,742	271,500	11/03/2009	05/03/2040
736508-Q8-4	Portland General Electric Comp 1ST MTG				1.F	5,000,000	78.4990	3,924,974	5,000,000	5,000,000					4.300	4.300	AO	45,389	215,000	01/30/2019	04/15/2049
736508-S#-0	Portland General Electric Comp 1ST MTG				1.F	8,000,000	81.4170	6,513,354	8,000,000	8,000,000					2.100	2.100	MS	42,467	168,000	07/15/2021	09/30/2031
736508-S*-4	Portland General Electric Comp 1ST MTG				1.F	8,000,000	79.6860	6,374,866	8,000,000	8,000,000					2.320	2.320	JD	10,827	185,600	11/18/2020	12/10/2032
736508-T*-3	Portland General Electric Comp 1ST MTG				1.F	10,000,000	76.2950	7,629,484	10,000,000	10,000,000					2.200	2.200	JJ	101,444	220,000	07/15/2021	01/15/2034
737679-DE-7	Potomac Electric Power Co Secured	C		2	1.F FE	10,203,200	82.6890	8,268,860	10,000,000	10,162,250		(6,187)			4.150	4.021	MS	122,194	415,000	05/15/2017	03/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74005P-BD-5	Linde Inc/CT Senior Unsecured	C		2	1.F FE	2,737,400	78.9440	1,973,602	2,500,000	2,698,652		(8,650)			3.550	2.961	MN	13,313	88,750	04/03/2020	11/07/2042
740189-AH-8	PRECISION CASTPARTS CORP Senior Unsecured			2	1.C FE	4,744,800	80.3840	4,019,213	5,000,000	4,803,030		7,172			3.900	4.214	JJ	89,917	195,000	05/14/2015	01/15/2043
740816-AD-5	President and Fellows of Harva Unsecured				1.A FE	2,748,100	104.2310	2,084,613	2,000,000	2,474,290		(26,572)			5.625	3.445	AO	28,125	112,500	07/18/2012	10/01/2038
74153W-CU-1	Pricoa Global Funding I Secured				1.D FE	6,170,150	99.6400	6,078,047	6,100,000	6,163,615		(6,535)			4.400	3.982	FA	92,449		09/13/2024	08/27/2027
74170*-BE-8	Prime Property Fund LLC SR NTS SER CC				2.A	26,754,528	77.3530	21,658,734	28,000,000	26,822,254		67,726			2.560	3.116	AO	155,307	652,800	05/30/2024	10/13/2032
74170*-BF-5	Prime Property Fund LLC SR NTS SER DD				2.A	6,000,000	71.2280	4,273,651	6,000,000	6,000,000					2.710	2.710	AO	35,230	162,600	09/22/2020	10/13/2035
74170*-BH-1	Prime Property Fund LLC SR NTS SER FF				2.A	5,000,000	76.9510	3,847,565	5,000,000	5,000,000					2.680	2.680	MS	36,106	134,000	03/03/2021	03/24/2033
74170*-BJ-7	Prime Property Fund LLC SR NTS SER GG				2.A	12,000,000	71.1630	8,539,507	12,000,000	12,000,000					2.830	2.830	MS	91,503	339,600	03/03/2021	03/24/2036
74251V-AA-0	Principal Financial Group Inc Senior Unsecured	RA			1.G FE	41,638,906	104.6920	44,127,552	42,150,000	41,793,919		17,992			6.050	6.147	AO	538,349	2,550,075	11/04/2009	10/15/2036
74251V-AN-2	Principal Financial Group Inc Senior Unsecured			2	1.G FE	6,060,674	82.3700	5,024,568	6,100,000	6,068,837		666			4.300	4.334	MN	33,516	262,300	07/18/2019	11/15/2046
74251V-AT-9	Principal Financial Group Inc Senior Unsecured			2	1.G FE	17,980,380	100.2920	18,052,472	18,000,000	17,983,423		1,570			5.375	5.389	MS	284,875	967,500	03/06/2023	03/15/2033
74251V-AU-6	Principal Financial Group Inc Senior Unsecured			2	1.G FE	9,975,100	95.3800	9,537,960	10,000,000	9,975,871		351			5.500	5.517	MS	161,944	550,000	03/06/2023	03/15/2053
74256L-AU-3	Principal Life Global Funding Senior Secured				1.E FE	977,845	97.8890	978,890	1,000,000	978,991		1,146			3.000	4.687	AO	6,083		12/05/2024	04/18/2026
74256L-EK-1	Principal Life Global Funding Senior Secured				1.E FE	4,673,200	96.1080	4,805,386	5,000,000	4,782,516		109,316			0.875	5.268	JJ	20,538	21,875	06/14/2024	01/12/2026
74256L-EX-3	Principal Life Global Funding Senior Secured				1.E FE	6,221,939	100.6500	6,139,627	6,100,000	6,208,563		(13,376)			5.000	4.082	JJ	139,792		09/23/2024	01/16/2027
74256L-EY-1	Principal Life Global Funding Senior Secured				1.E FE	6,285,928	100.4630	6,128,234	6,100,000	6,275,609		(10,319)			5.100	4.320	JJ	134,810		09/23/2024	01/25/2029
74256L-FA-2	Principal Life Global Funding Secured				1.E FE	6,191,683	99.7730	6,086,161	6,100,000	6,183,098		(8,585)			4.600	4.049	FA	102,887		09/13/2024	08/19/2027
74264*-AG-1	PRISA LHC LLC SR NTS SER E				1.G	12,864,460	85.4060	12,383,895	14,500,000	12,990,096		125,636			2.720	4.735	JJ	181,862	272,000	05/30/2024	10/15/2030
74264*-AH-9	PRISA LHC LLC SR NTS SER FF				1.G	16,000,000	81.0200	12,963,253	16,000,000	16,000,000					2.820	2.819	JJ	208,053	451,200	07/15/2020	10/15/2032
742718-DB-2	Procter & Gamble Co/The Senior Unsecured	SD			1.D FE	5,265,800	106.3970	5,319,863	5,000,000	5,144,387		(11,180)			5.800	5.411	FA	109,556	290,000	04/28/2009	08/15/2034
742718-DF-3	Procter & Gamble Co/The Senior Unsecured	M			1.D FE	42,793,138	104.7970	41,473,595	39,575,000	41,579,310		(117,268)			5.550	4.990	MS	707,733	2,196,413	06/07/2011	03/05/2037
742718-FY-0	Procter & Gamble Co/The Senior Unsecured	C			1.D FE	12,006,276	99.6810	11,971,691	12,010,000	12,008,784		1,088			4.100	4.110	JJ	212,010	492,410	05/17/2023	01/26/2026
74276#-AH-1	Principal US Property Portfoli SR NTS SER B			2	1.G	8,000,000	79.8030	6,384,266	8,000,000	8,000,000					2.990	2.989	AO	57,142	239,200	01/27/2022	04/05/2034
743263-AE-5	Progress Energy Inc Senior Unsecured	C			2.B FE	7,464,453	113.0940	6,060,682	5,359,000	6,616,267		(180,830)			7.750	3.476	MS	138,441	415,323	06/17/2020	03/01/2031
743263-AG-0	Progress Energy Inc Senior Unsecured				2.B FE	5,098,450	110.7280	5,536,382	5,000,000	5,042,255		(4,714)			7.000	6.843	AO	59,306	350,000	02/08/2002	10/30/2031
743263-AP-0	Progress Energy Inc Senior Unsecured	C			2.B FE	1,564,791	101.6820	1,149,007	1,130,000	1,491,086		(18,513)			6.000	3.275	JD	5,650	67,800	10/28/2020	12/01/2039
743315-AQ-6	Progressive Corp/The Senior Unsecured				1.F FE	8,626,995	76.7150	8,208,537	10,700,000	8,690,356		53,170			3.700	5.221	JJ	170,457	395,900	01/18/2024	01/26/2045
743315-AS-2	Progressive Corp/The Senior Unsecured			2	1.F FE	21,796,491	80.9240	17,803,328	22,000,000	21,808,734		4,668			4.125	4.183	AO	191,583	907,500	12/20/2022	04/15/2047
743315-AT-0	Progressive Corp/The Senior Unsecured			2	1.F FE	1,115,696	81.9060	921,445	1,125,000	1,116,914		201			4.200	4.249	MS	13,913	47,250	03/09/2018	03/15/2048
74340*-AN-4	Prologis Targeted US Logistics SR NTS SER 2020-C				1.G FE	18,000,000	85.5090	15,391,582	18,000,000	18,000,000					3.140	3.140	JJ	274,750	565,200	01/02/2020	01/06/2032
74340*-AP-9	Prologis Targeted US Logistics SR NTS SER 2020-D				1.G FE	20,000,000	80.3350	16,067,010	20,000,000	20,000,000					3.240	3.240	JJ	315,000	648,000	01/02/2020	01/06/2035
74340*-AX-2	Prologis Targeted US Logistics SR NTS SER 21-A				1.G FE	9,000,000	82.8470	7,456,210	9,000,000	9,000,000					2.320	2.320	AO	44,080	208,800	03/02/2021	03/30/2031
74340*-AY-0	Prologis Targeted US Logistics SR NTS SER 21-B				1.G FE	9,000,000	82.1760	7,395,865	9,000,000	9,000,000					2.320	2.320	JJ	96,280	208,800	03/02/2021	07/01/2031
74340*-AZ-7	Prologis Targeted US Logistics SR NTS SER 21-C				1.G FE	8,000,000	78.2960	6,263,707	8,000,000	8,000,000					2.420	2.420	AO	40,871	193,600	03/02/2021	03/30/2033
74340*-BA-1	Prologis Targeted US Logistics SR NTS SER 21-D				1.G FE	8,000,000	77.6670	6,213,331	8,000,000	8,000,000					2.420	2.420	JJ	89,271	193,600	03/02/2021	07/01/2033
74340X-BH-3	Prologis LP Senior Unsecured	RA		2	1.G FE	478,196	96.8530	484,266	500,000	481,890		3,693			3.875	4.957	MS	5,705	24,744	02/28/2024	09/15/2028
74340X-BJ-9	Prologis LP Senior Unsecured	C		2	1.G FE	1,975,640	82.9130	1,658,258	2,000,000	1,978,450		505			4.375	4.449	MS	25,764	87,500	06/11/2018	09/15/2048
74340X-BN-0	Prologis LP Senior Unsecured	C		2	1.G FE	7,351,000	94.7460	7,579,654	8,000,000	7,614,457		156,943			2.125	4.361	AO	35,889	170,000	04/17/2023	04/15/2027
74340X-BQ-3	Prologis LP Senior Unsecured			2	1.G FE	5,355,785	52.4930	3,149,596	6,000,000	5,399,341		11,960			2.125	2.634	AO	26,917	122,188	08/14/2024	10/15/2050
74340X-BR-1	Prologis LP Senior Unsecured			2	1.G FE	2,325,194	81.8780	2,046,960	2,500,000	2,390,655		17,614			1.250	2.055	AO	6,597	31,250	03/05/2021	10/15/2030
74340X-BS-9	Prologis LP Senior Unsecured	C		2	1.G FE	22,940,143	81.6740	19,191,771	23,498,000	23,132,678		54,443			1.625	1.890	MS	112,431	381,843	08/26/2021	03/15/2031
74340X-BT-7	Prologis LP Senior Unsecured	C		2	1.G FE	9,966,500	96.4550	9,645,456	10,000,000	9,972,100		2,802			4.625	4.667	JJ	213,264	462,500	09/15/2022	01/15/2033
74340X-CE-9	Prologis LP Senior Unsecured	C		2	1.G FE	15,982,880	96.7350	15,477,602	16,000,000	15,984,612		1,447			4.750	4.764	JD	33,778	760,000	04/13/2023	06/15/2033
74340X-CF-6	Prologis LP Senior Unsecured			2	1.G FE	5,232,598	93.2480	5,082,020	5,450,000	5,236,272		2,795			5.250	5.520	JD	12,717	286,125	12/14/2023	06/15/2053
74340X-CH-2	Prologis LP Senior Unsecured	C		2	1.G FE	5,967,000	98.7570	5,925,443	6,000,000	5,970,007		2,700			5.125	5.195	JJ	141,792	322,021	12/12/2023	01/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74340X-CK-5	Prologis LP Senior Unsecured	C		2	1.G FE	9,822,000	93.6020	9,360,219	10,000,000	9,825,482		3,482			5.250	5.369	MS	154,583	335,417	01/18/2024	03/15/2054
74340X-CN-9	Prologis LP Senior Unsecured			2	1.G FE	6,173,700	97.4860	5,849,182	6,000,000	6,170,005		(3,695)			5.000	4.638	JJ	131,667		09/13/2024	01/31/2035
74355*-AA-4	Project Service LLC SR SECD NTS				2.A PL	13,497,415	81.2140	10,961,734	13,497,415	13,497,415					3.160	3.172	FMAN	40,282	426,518	05/27/2021	05/27/2043
743756-AE-8	Providence St Joseph Health Ob BDS SER 2018A	C		2	1.F FE	14,000,000	76.5600	10,718,445	14,000,000	14,000,000					3.930	3.930	AO	137,550	550,200	01/30/2018	10/01/2048
74382P-A#-4	Providence St Joseph Health Ob DIR OB SER 23C				1.F FE	95,000,000	97.3820	92,512,986	95,000,000	95,000,000					5.710	5.708	AO	1,356,125	5,495,875	02/08/2023	10/01/2043
744320-AV-4	Prudential Financial Inc Junior Subordinated			2	2.B FE	4,000,000	99.5020	3,980,064	4,000,000	4,000,000					5.375	5.375	MN	27,472	215,000	05/13/2015	05/15/2045
744320-AW-2	Prudential Financial Inc Junior Subordinated	C		2	2.B FE	23,651,251	96.7940	23,230,500	24,000,000	23,552,993		(37,676)			4.500	4.443	MS	318,000	720,000	11/27/2024	09/15/2047
744320-AY-8	Prudential Financial Inc Senior Unsecured			2	1.G FE	7,839,299	76.7250	5,351,577	6,975,000	7,739,652		(22,979)			3.905	3.215	JD	18,158	272,374	10/01/2020	12/07/2047
744320-BJ-0	Prudential Financial Inc Junior Subordinated			2	2.B FE	8,149,372	95.3200	7,973,548	8,365,000	8,156,646		798			5.125	5.155	FA	146,475	102,500	12/05/2024	03/01/2052
744320-BL-5	Prudential Financial Inc Junior Subordinated	C		2	2.B FE	4,000,000	104.0930	4,163,710	4,000,000	4,000,000					6.750	6.746	MS	90,000	270,000	02/22/2023	03/01/2053
744320-BP-6	Prudential Financial Inc Junior Subordinated			2	2.B FE	6,000,000	102.9520	6,177,148	6,000,000	6,000,000					6.500	6.497	MS	114,833	199,333	03/06/2024	03/15/2054
744320-AH-8	Prudential Financial Inc Senior Unsecured	C			1.G FE	11,507,700	101.2770	10,127,726	10,000,000	10,985,269		(73,641)			5.400	4.224	JD	27,000	540,000	10/06/2016	06/13/2035
744320-BQ-7	Prudential Financial Inc Senior Unsecured	C			1.G FE	2,319,452	104.5990	1,849,308	1,768,000	2,242,129		(21,636)			6.200	3.897	MN	14,006	109,616	12/22/2021	11/15/2040
744320-BU-8	Prudential Financial Inc Senior Unsecured	C			1.G FE	4,890,244	99.6170	4,008,594	4,024,000	4,732,218		(28,199)			5.800	4.317	MN	29,174	233,392	12/23/2019	11/16/2041
744320-BY-0	Prudential Financial Inc Senior Unsecured				1.G FE	6,845,280	94.7890	5,851,347	6,173,000	6,714,634		(18,461)			5.100	4.405	FA	118,933	314,823	10/05/2016	08/15/2043
744320-CA-1	Prudential Financial Inc Senior Unsecured				1.G FE	8,962,250	87.6630	7,451,355	8,500,000	8,875,062		(12,261)			4.600	4.263	MN	49,961	391,000	09/13/2016	05/15/2044
744320-CE-3	Prudential Financial Inc Senior Unsecured			2	1.G FE	2,708,471	81.5970	2,447,909	3,000,000	2,710,798		2,131			4.350	5.019	FA	45,675	87,000	08/14/2024	02/25/2050
744320-CF-0	Prudential Financial Inc Senior Unsecured			2	1.G FE	763,306	72.5130	725,125	1,000,000	764,903		1,596			3.700	5.385	MS	11,100	18,500	08/14/2024	03/13/2051
744448-CG-4	Public Service Co of Colorado Secured			2	1.F FE	11,541,006	76.3290	11,281,401	14,780,000	11,549,869		8,863			3.600	5.552	MS	156,668	77,400	12/30/2024	09/15/2042
744448-CM-1	Public Service Co of Colorado Secured	C		2	1.F FE	1,823,808	70.7190	1,485,090	2,100,000	1,859,529		6,651			3.550	4.379	JD	3,313	74,550	01/18/2019	06/15/2046
744448-CS-8	Public Service Co of Colorado Secured			2	1.E FE	9,285,208	66.3640	8,494,621	12,800,000	9,305,672		20,464			3.200	5.147	MS	136,533		09/13/2024	03/01/2050
744448-CV-1	Public Service Co of Colorado Secured	C		2	1.E FE	25,370,316	82.3850	23,165,728	28,119,000	25,512,576		99,939			1.875	3.456	JD	23,433	362,231	09/30/2024	06/15/2031
744448-CY-5	Public Service Co of Colorado Secured	C		2	1.E FE	16,609,632	92.9390	15,613,740	16,800,000	16,611,378		1,746			5.250	5.327	AO	220,500	441,000	09/13/2024	04/01/2053
744448-CZ-2	Public Service Co of Colorado Secured	RA		2	1.E FE	16,058,170	100.1000	16,016,056	16,000,000	16,057,729		(441)			5.350	5.298	MN	109,378	525,489	06/21/2024	05/15/2034
744448-DA-6	Public Service Co of Colorado Secured			2	1.E FE	11,271,411	99.7900	11,276,239	11,300,000	11,272,926		1,515			5.750	5.767	MN	83,024	398,874	04/01/2024	05/15/2054
744538-AA-7	Public Service Co of New Hamps 1ST MTG				1.E FE	2,993,070	100.0300	3,000,912	3,000,000	2,996,164		245			5.600	5.616	AO	42,000	168,000	09/28/2005	10/05/2035
744560-AR-7	Public Service Electric and Ga Senior Secured	C			1.F FE	5,422,400	103.4580	5,172,917	5,000,000	5,264,536		(14,971)			5.800	5.213	MN	48,333	290,000	05/06/2010	05/01/2037
744560-AZ-9	Public Service Electric and Ga Secured			2	1.F FE	1,288,451	81.7050	980,464	1,200,000	1,272,664		(3,132)			3.950	3.472	MN	7,900	47,400	07/19/2019	05/01/2042
744560-BR-6	Public Service Electric and Ga Secured	C		2	1.F FE	1,527,696	96.2280	1,539,653	1,600,000	1,540,835		13,139			2.250	4.529	MS	10,600	18,000	08/09/2024	09/15/2026
744560-BT-2	Public Service Electric and Ga Secured	C		2	1.F FE	2,691,627	73.6640	2,209,918	3,000,000	2,728,944		6,913			3.600	4.219	JD	9,000	108,000	01/18/2019	12/01/2047
744573-AP-1	Public Service Enterprise Grou Senior Unsecured			2	2.B FE	6,165,640	97.6200	6,345,312	6,500,000	6,318,632		152,992			0.800	5.430	FA	19,644	26,000	06/14/2024	08/15/2025
744573-AQ-9	Public Service Enterprise Grou Senior Unsecured	C		2	2.B FE	3,992,640	83.3710	3,334,828	4,000,000	3,995,718		722			1.600	1.620	FA	24,178	64,000	08/12/2020	08/15/2030
744573-AX-4	Public Service Enterprise Grou Senior Unsecured			2	2.B FE	13,462,605	104.3590	14,088,503	13,500,000	13,466,462		3,079			6.125	6.162	AO	174,563	852,141	10/02/2023	10/15/2033
74460W-AD-9	Public Storage Operating Co Senior Unsecured	C		2	1.F FE	2,641,650	91.4000	2,741,998	3,000,000	2,788,553		58,030			1.850	4.136	MN	9,250	55,500	05/18/2022	05/01/2028
74460W-AG-2	Public Storage Operating Co Senior Unsecured			2	1.F FE	1,929,820	99.5840	1,991,681	2,000,000	1,936,272		5,729			5.100	5.572	FA	42,500	103,417	11/16/2023	08/01/2033
74460W-AH-0	Public Storage Operating Co Senior Unsecured	C		2	1.F FE	19,864,155	95.0270	18,767,771	19,750,000	19,863,295		(1,398)			5.350	5.309	FA	440,260	1,071,300	01/18/2024	08/01/2053
745332-BU-9	Puget Sound Energy Inc Senior Secured	RA			1.F FE	5,000,250	99.9160	4,995,802	5,000,000	5,000,250					5.483	5.482	JD	22,846	274,150	09/21/2005	06/01/2035
745332-BX-3	Puget Sound Energy Inc Senior Secured	C			1.F FE	4,857,019	105.7650	4,849,329	4,585,000	4,770,582		(10,922)			6.274	5.793	MS	84,701	287,663	06/01/2018	03/15/2037
745332-CC-8	Puget Sound Energy Inc Senior Secured	RA			1.F FE	3,532,860	98.8590	2,760,143	2,792,000	3,393,892		(27,726)			5.764	3.901	JJ	74,207	160,931	07/18/2019	07/15/2040
745332-CG-9	Puget Sound Energy Inc Senior Secured	C		2	1.F FE	4,738,050	81.8160	3,681,735	4,500,000	4,695,305		(6,343)			4.300	3.982	MN	22,038	193,500	04/25/2017	05/20/2045
745332-CL-8	Puget Sound Energy Inc Secured			2	1.F FE	7,499,775	95.1240	7,134,320	7,500,000	7,499,983					5.448	5.448	JD	34,050	408,600	05/15/2023	06/01/2053
745867-AM-3	PulteGroup Inc Senior Unsecured				2.B FE	1,287,745	113.9190	1,312,341	1,152,000	1,267,008		(11,826)			7.875	6.183	JD	4,032	90,720	03/09/2023	06/15/2032
74762E-AH-5	Quanta Services Inc Senior Unsecured			2	2.C FE	15,711,078	82.8540	14,913,792	18,000,000	15,970,754		231,003			2.350	4.153	JJ	195,050	423,000	12/12/2023	01/15/2032
74762E-AJ-1	Quanta Services Inc Senior Unsecured			2	2.C FE	2,984,400	70.3250	2,109,761	3,000,000	2,986,356		614			3.050	3.085	AO	22,875	91,500	11/10/2021	10/01/2041
74762E-AK-8	Quanta Services Inc Senior Unsecured			2	2.C FE	6,174,237	100.0350	6,102,156	6,100,000	6,167,116		(7,121)			4.750	4.286	FA	114,290		09/13/2024	08/09/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74762E-AL-6	Quanta Services Inc Senior Unsecured	RA		2	2.C FE	4,507,756	97.8480	4,305,300	4,400,000	4,505,357		(2,399)			5.250	4.928	FA	91,117		09/13/2024	08/09/2034
74834L-AQ-3	Quest Diagnostics Inc Senior Unsecured				2.A FE	1,216,322	96.2000	1,203,459	1,251,000	1,226,681		975			5.750	5.947	JJ	30,172	71,933	11/12/2009	01/30/2040
74834L-AY-6	Quest Diagnostics Inc Senior Unsecured			2	2.A FE	3,226,265	87.7110	2,243,659	2,558,000	3,142,107		(21,084)			4.700	3.139	MS	30,390	120,226	10/23/2020	03/30/2045
74834L-BB-5	Quest Diagnostics Inc Senior Unsecured	RA		2	2.A FE	12,106,820	89.9190	9,891,042	11,000,000	11,650,880		(117,259)			2.950	1.766	JD	901	324,500	12/30/2020	06/30/2030
74834L-BC-3	Quest Diagnostics Inc Senior Unsecured	C		2	2.A FE	15,809,692	86.9220	13,707,599	15,770,000	15,536,713		(28,797)			2.800	2.973	JD	1,227	441,560	06/26/2024	06/30/2031
74834L-BD-1	Quest Diagnostics Inc Senior Unsecured	C		2	2.A FE	11,993,640	107.1700	12,860,377	12,000,000	11,995,192		1,325			6.400	6.406	MN	66,133	829,867	10/30/2023	11/30/2033
74837H-D*-4	QUESTAR GAS COMPANY SR NTS SER A				2.A	15,000,000	81.8250	12,273,722	15,000,000	15,000,000					2.210	2.210	FA	124,313	331,500	06/11/2021	08/16/2031
74837H-D@-2	QUESTAR GAS COMPANY SR NTS SER B				2.A	30,000,000	61.2100	18,363,000	30,000,000	30,000,000					3.150	3.150	FA	354,375	945,000	06/11/2021	08/16/2051
749868-AX-9	RREEF AMERICA REIT II INC SR NTS SER A				1.G	5,000,000	94.0010	4,700,025	5,000,000	5,000,000					4.140	4.140	FA	69,575	207,000	05/31/2018	08/31/2029
749868-AY-7	RREEF AMERICA REIT II INC SR NTS SER B				1.G	3,000,000	92.7260	2,781,785	3,000,000	3,000,000					4.190	4.190	FA	42,249	125,700	05/31/2018	08/31/2030
749868-BA-8	RREEF AMERICA REIT II INC SR NTS SER D				1.G	1,000,000	92.6860	926,864	1,000,000	1,000,000					4.240	4.240	AO	8,951	42,400	07/23/2018	10/23/2030
749868-BB-6	RREEF AMERICA REIT II INC SR NTS SER A				1.G	14,000,000	91.3270	12,785,759	14,000,000	14,000,000					2.250	2.250	JD	19,250	315,000	09/11/2020	12/09/2027
749868-BC-4	RREEF AMERICA REIT II INC SR NTS SER B				1.G	14,951,934	81.8280	13,092,450	16,000,000	15,017,688		65,755			2.620	3.562	JD	25,618	419,200	05/30/2024	12/09/2031
749868-BD-2	RREEF AMERICA REIT II INC SR NTS SER C				1.G	5,000,000	79.6860	3,984,276	5,000,000	5,000,000					2.670	2.670	JD	8,158	133,500	09/11/2020	12/09/2032
750731-AA-9	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS				2.A	14,380,350	76.3510	10,979,469	14,380,350	14,380,350					3.744	3.773	MON	31,407	538,399	02/11/2020	02/10/2049
75086#-AA-3	Rainier Gsa Portfolio I Invest LSE REV BDS 15-A				1.F	5,532,844	96.6680	5,348,517	5,532,844	5,532,844					4.820	4.868	MON	11,853	268,875	07/01/2015	06/15/2036
75513E-CH-2	RTX Corp Senior Unsecured	C		2	2.A FE	7,949,232	97.4880	7,019,150	7,200,000	7,477,527		(138,796)			3.500	1.493	MS	74,200	252,000	07/13/2021	03/15/2027
75513E-CJ-8	RTX Corp Senior Unsecured	C		1	2.A FE	4,372,899	89.0650	4,007,915	4,500,000	4,339,882		(4,070)			4.800	5.020	JD	9,600	132,000	07/02/2024	12/15/2043
75513E-CK-5	RTX Corp Senior Unsecured	C		2	2.A FE	3,984,022	82.2770	3,291,084	4,000,000	3,985,646		374			4.350	4.375	AO	36,733	174,000	12/08/2020	04/15/2047
75513E-CN-9	RTX Corp Senior Unsecured			2	2.A FE	1,999,660	83.1110	1,662,218	2,000,000	1,999,732		34			2.375	2.377	MS	13,986	47,500	11/01/2021	03/15/2032
75513E-CX-7	RTX Corp Senior Unsecured			2	2.A FE	3,985,000	108.8340	4,353,356	4,000,000	3,985,000					6.400	6.429	MS	75,378	218,311	11/06/2023	03/15/2054
756109-AX-2	Realty Income Corp Senior Unsecured	C		2	1.G FE	1,116,070	90.2850	902,845	1,000,000	1,068,594		(11,071)			3.250	1.990	JJ	14,986	32,500	07/22/2020	01/15/2031
756109-BA-1	Realty Income Corp Senior Unsecured	C		2	1.G FE	2,949,128	76.6190	2,298,574	3,000,000	2,964,519		3,949			1.800	1.957	MS	15,900	54,000	01/12/2021	03/15/2033
757028-AA-9	RED ROCK HARNETT LLC SECD NT				1.D YE	8,389,990	96.8670	8,127,120	8,389,990	8,389,990					4.990	5.042	MON	24,422	418,661	03/28/2012	06/10/2038
759351-88-5	Reinsurance Group of America I Junior Subordinated			2	2.B FE	42,000,000	26.2050	44,024,400	1,680,000	42,000,000					7.125	7.125	JAJO	631,750	2,992,500	09/15/2022	10/15/2052
759351-AM-1	Reinsurance Group of America I Senior Unsecured			2	2.A FE	999,960	98.7000	986,998	1,000,000	999,983		9			3.950	3.951	MS	11,631	39,500	06/01/2016	09/15/2026
759351-AN-9	Reinsurance Group of America I Senior Unsecured			2	2.A FE	5,985,240	95.5910	5,735,486	6,000,000	5,992,838		1,474			3.900	3.930	MN	29,900	234,000	05/08/2019	05/15/2029
759351-AP-4	Reinsurance Group of America I Senior Unsecured	RA		2	2.A FE	27,852,160	90.8120	25,427,357	28,000,000	27,913,742		14,249			3.150	3.212	JD	39,200	882,000	06/04/2020	06/15/2030
759351-AR-0	Reinsurance Group of America I Senior Unsecured			2	2.A FE	1,494,585	102.9170	1,543,758	1,500,000	1,495,686		626			6.000	6.043	MS	26,500	114,250	06/05/2023	09/15/2033
759351-AS-8	Reinsurance Group of America I Senior Unsecured			2	2.A FE	15,081,541	100.9880	14,441,255	14,300,000	15,062,897		(18,644)			5.750	5.034	MS	242,107	83,790	09/13/2024	09/15/2034
760759-AN-0	Republic Services Inc Senior Unsecured			2	2.A FE	14,549,973	100.0880	14,567,789	14,555,000	14,551,126		99			5.700	5.702	MN	106,009	829,635	05/06/2011	05/15/2041
760759-AX-8	Republic Services Inc Senior Unsecured	C		2	2.A FE	11,767,380	81.2350	11,372,857	14,000,000	12,334,817		231,013			1.450	3.583	FA	76,689	203,000	06/17/2022	02/15/2031
760759-BA-7	Republic Services Inc Senior Unsecured			2	2.A FE	1,995,880	81.1170	1,622,330	2,000,000	1,996,891		339			2.375	2.396	MS	13,986	47,500	11/01/2021	03/15/2033
760759-BH-2	Republic Services Inc Senior Unsecured	C		2	2.A FE	15,909,120	98.3780	15,740,491	16,000,000	15,916,760		7,313			5.000	5.073	JD	35,556	806,667	12/07/2023	12/15/2033
76169#-AL-7	REYES HOLDINGS LLC SR SECD NTS SER 18A-B				1.G PL	4,000,000	99.7700	3,990,816	4,000,000	4,000,000					4.410	4.410	JD	8,820	176,400	12/13/2018	12/13/2025
76169#-AP-8	REYES HOLDINGS LLC SR SECD NTS SER 18A-E				1.G PL	4,914,162	97.8510	4,892,547	5,000,000	4,922,113		7,952			4.650	5.006	JD	11,625	232,500	05/30/2024	12/13/2029
76169#-AQ-6	REYES HOLDINGS LLC SR SECD NTS SER 18A-F				1.G PL	6,000,000	97.2340	5,834,027	6,000,000	6,000,000					4.700	4.700	JD	14,100	282,000	12/13/2018	12/13/2030
761713-AZ-9	Reynolds American Inc Senior Unsecured	C			2.A FE	15,895,731	99.1120	12,765,678	12,880,000	15,370,729		(84,364)			6.150	4.586	MS	233,235	792,120	08/06/2020	09/15/2043
761713-BA-3	Reynolds American Inc Senior Unsecured	C		2	2.A FE	1,991,160	100.2340	2,004,690	2,000,000	1,994,013		400			5.700	5.738	FA	43,067	114,000	06/09/2015	08/15/2035
761713-BB-1	Reynolds American Inc Senior Unsecured	C		2	2.A FE	11,495,635	95.4310	10,211,128	10,700,000	11,348,549		(19,771)			5.850	5.336	FA	236,470	625,950	03/29/2016	08/15/2045
761713-BG-0	Reynolds American Inc Senior Unsecured	M		2	2.A FE	24,255,215	99.7780	23,447,893	23,500,000	23,528,741		(143,164)			4.450	3.821	JD	55,192	1,045,750	07/17/2019	06/12/2025
76209P-AD-5	RGA Global Funding Secured				1.E FE	35,214,900	101.6540	35,578,981	35,000,000	35,209,667		(5,233)			5.500	5.381	JJ	909,028	687,500	08/06/2024	01/11/2031
76209P-AE-3	RGA Global Funding Secured				1.E FE	7,930,980	101.4330	7,708,910	7,600,000	7,912,750		(18,230)			5.448	4.408	MN	42,555	207,024	09/13/2024	05/24/2029
76220#-AA-8	Rhode Island Hospital, The Mir SER 2021 NTS				2.A	5,000,000	86.3870	4,319,327	5,000,000	5,000,000					2.990	2.990	MN	19,103	149,500	05/14/2021	05/27/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76913@-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021				1.G FE	24,206,422	72.3280	17,507,914	24,206,422	24,206,422					3.310	3.309	JJ	400,616	801,233	10/22/2021	07/01/2051
771196-BP-6	Roche Holdings Inc Senior Unsecured			2	1.C FE	6,209,280	96.3720	6,071,416	6,300,000	6,215,023		(5,743)			3.625	4.020	MS	65,975		09/23/2024	09/17/2028
771196-BV-3	Roche Holdings Inc Senior Unsecured			2	1.C FE	12,354,176	95.4920	12,222,912	12,800,000	12,404,609		50,433			2.314	3.797	MS	91,326		09/13/2024	03/10/2027
771196-BX-9	Roche Holdings Inc Senior Unsecured	C		2	1.C FE	12,092,454	83.1370	12,470,561	15,000,000	12,475,764		297,432			2.076	4.969	JD	15,570	311,400	09/14/2023	12/13/2031
771196-BY-7	Roche Holdings Inc Senior Unsecured			2	1.C FE	2,200,071	59.7500	2,240,628	3,750,000	2,229,265		24,165			2.607	5.514	JD	4,888	97,763	10/12/2023	12/13/2051
771196-CG-5	Roche Holdings Inc Senior Unsecured			2	1.C FE	4,073,511	103.0700	4,019,722	3,900,000	4,069,118		(4,393)			5.489	4.616	MN	28,543	107,036	10/28/2024	11/13/2030
771367-CD-9	Rochester Gas and Electric Cor 1ST MTG			2	1.F FE	6,687,044	95.7290	6,701,016	7,000,000	6,905,642		36,682			3.100	3.688	JD	18,083	217,000	06/01/2018	06/01/2027
773903-AJ-8	Rockwell Automation Inc Senior Unsecured	C		2	1.G FE	5,990,820	82.1890	4,931,339	6,000,000	5,991,835		192			4.200	4.209	MS	84,000	252,000	02/27/2019	03/01/2049
773903-AL-3	Rockwell Automation Inc Senior Unsecured			2	1.G FE	3,979,364	82.0040	3,280,164	4,000,000	3,985,911		1,984			1.750	1.807	FA	26,444	70,000	08/09/2021	08/15/2031
778296-AD-5	Ross Stores Inc Senior Unsecured			2	2.A FE	6,561,711	97.7050	5,373,773	5,500,000	6,097,337		(110,160)			4.800	2.490	AO	55,733	264,000	09/18/2020	04/15/2030
778296-AE-3	Ross Stores Inc Senior Unsecured	C		2	2.A FE	6,704,200	90.3140	4,515,712	5,000,000	6,541,669		(38,198)			5.450	3.566	AO	57,528	272,500	06/17/2020	04/15/2050
778296-AG-8	Ross Stores Inc Senior Unsecured	C		2	2.A FE	30,440,334	82.5830	27,417,579	33,200,000	30,700,789		237,706			1.875	3.145	AO	131,417	555,000	09/13/2024	04/15/2031
78349A-A#-0	RWJ Barnabas Health Inc SR SECD NTS SER C				1.E	8,000,000	86.9940	6,959,498	8,000,000	8,000,000					4.310	4.310	JJ	172,400	344,800	09/18/2018	07/01/2039
78349A-A@-2	RWJ Barnabas Health Inc SR SECD NTS SER B				1.E	5,000,000	90.1600	4,507,999	5,000,000	5,000,000					4.170	4.170	JJ	104,250	208,500	09/18/2018	07/01/2034
78349A-AB-9	RWJ Barnabas Health Inc REV BDS SER 2016			2	1.E FE	1,864,450	79.1830	1,583,653	2,000,000	1,882,032		3,248			3.949	4.375	JJ	39,490	78,980	01/18/2019	07/01/2046
78349A-AC-7	RWJ Barnabas Health Inc REV BDS SER 2019			2	1.E FE	1,000,000	70.9030	709,028	1,000,000	1,000,000					3.477	3.477	JJ	17,385	34,770	10/24/2019	07/01/2049
78387G-AM-5	AT&T Inc Senior Unsecured	RA			2.B FE	9,141,760	102.9180	8,233,412	8,000,000	8,705,839		(56,365)			6.450	5.254	JD	22,933	516,000	06/04/2015	06/15/2034
78396*-AT-5	SCF Funding LLC SCF Funding LLC				2.B PL	75,000,000	100.1860	75,139,448	75,000,000	75,000,000					6.500	6.504	AO	1,015,625	677,083	08/01/2024	08/27/2029
78396*-AU-2	SCF Funding LLC SCF Funding LLC				2.B PL	20,000,000	100.0450	20,008,902	20,000,000	20,000,000					6.560	6.563	AO	273,333	182,222	08/01/2024	08/27/2030
78396*-AV-0	SCF Funding LLC SCF Funding LLC				2.B PL	3,000,000	99.9470	2,998,399	3,000,000	3,000,000					6.560	6.560	AO	41,547		08/13/2024	10/15/2030
78412D-A#-6	SEMCO ENERGY INC GTD 1ST MTG SER				1.E	4,800,000	87.3210	4,191,423	4,800,000	4,800,000					2.450	2.450	AO	22,867	121,520	04/21/2020	04/21/2030
78412D-B@-7	SEMCO ENERGY INC DEFEASED SER 20A-1				1.A	10,200,000	89.5140	9,130,378	10,200,000	10,200,000					2.450	2.450	AO	48,592	258,230	03/29/2023	04/21/2030
78433L-AA-4	SCE Recovery Funding LLC Senior Secured				1.A FE	4,358,182	88.0280	3,845,666	4,368,673	4,362,129		918			0.861	0.905	MN	4,806	37,614	02/24/2021	11/15/2031
78433L-AB-2	SCE Recovery Funding LLC Senior Secured				1.A FE	2,527,517	73.5030	1,874,316	2,550,000	2,532,956		1,465			1.942	2.014	MN	6,328	49,521	03/16/2021	05/15/2038
78433L-AC-0	SCE Recovery Funding LLC Senior Secured				1.A FE	1,199,940	67.1420	805,706	1,200,000	1,199,974		(2)			2.510	2.510	MN	3,849	30,120	02/17/2021	11/15/2043
78433L-AG-1	SCE Recovery Funding LLC Senior Secured				1.A FE	13,836,924	96.4030	13,340,399	13,838,168	13,837,933		(235)			4.697	4.696	JD	28,888	656,436	04/19/2023	06/15/2040
78433L-AH-9	SCE Recovery Funding LLC Senior Secured				1.A FE	9,998,938	94.2050	9,420,534	10,000,000	10,000,000					5.112	5.112	JD	22,720	511,200	04/19/2023	12/15/2047
78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS				1.G YE	16,949,504	90.7520	15,381,990	16,949,504	16,949,504					4.340	4.379	MON	32,694	735,608	03/23/2018	03/15/2038
784558-AA-2	SH130 CONCESSION CO LLC SR SECD			2	2.A PL	26,000,000	105.9370	27,543,513	26,000,000	26,000,000					6.850	6.850	MJSD	4,947	1,781,000	10/13/2023	12/30/2038
784558-AB-0	SH130 CONCESSION CO LLC SR SECD			2	2.A PL	24,000,000	106.9000	25,656,012	24,000,000	24,000,000					7.020	7.082	MJSD	4,680	1,684,800	10/13/2023	12/30/2053
78512*-AA-5	S&E Replacement Power LLC SR SECD NTS				1.D PL	5,387,229	98.6540	5,314,699	5,387,229	5,387,229					4.120	4.157	MON	617	222,860	01/04/2017	05/31/2029
785592-AM-8	Sabine Pass Liquefaction LLC Senior Secured				2.A FE	2,584,618	100.0320	2,580,822	2,580,000	2,580,000		(4,534)			5.625	5.412	MS	48,375	145,125	12/18/2023	03/01/2025
785592-AU-0	Sabine Pass Liquefaction LLC Senior Secured	C		2	2.A FE	15,414,521	97.7000	15,631,928	16,000,000	15,543,705		99,256			4.200	5.177	MS	197,867	504,000	06/26/2024	03/15/2028
785592-AZ-9	Sabine Pass Liquefaction LLC Senior Secured			2	2.A FE	15,691,960	101.4830	16,237,266	16,000,000	15,728,638		28,732			5.900	6.193	MS	277,956	944,000	12/12/2023	09/15/2037
785592-B*-6	Sabine Pass Liquefaction LLC SR SECD NTS				2.A FE	65,000,000	85.2350	55,402,919	65,000,000	65,000,000					3.080	3.080	MS	589,478	2,002,000	07/12/2021	09/15/2037
78646U-A*-0	Safehold Operating Partnership SR NTS				2.A PL	5,000,000	69.0240	3,451,210	5,000,000	5,000,000					3.980	3.980	FA	75,178	199,000	01/18/2022	02/15/2052
79466L-AL-8	Salesforce Inc Senior Unsecured	C		2	1.E FE	13,178,136	63.8650	12,772,956	20,000,000	13,309,825		113,807			2.900	5.245	JJ	267,444	580,000	12/12/2023	07/15/2051
79588T-AC-4	Sammons Financial Group Inc Senior Unsecured			2	2.A FE	9,922,050	98.0250	9,900,532	10,100,000	9,955,312		31,545			4.450	5.097	MN	61,175	380,475	10/28/2024	05/12/2027
79588T-AD-2	Sammons Financial Group Inc Senior Unsecured			2	2.A FE	2,837,868	85.9500	2,836,356	3,300,000	2,848,138		10,270			3.350	5.995	AO	23,031		10/28/2024	04/16/2031
79588T-AF-7	Sammons Financial Group Inc Senior Unsecured			2	2.A FE	120,068,853	104.6650	121,935,214	116,500,000	119,986,772		(82,080)			6.875	6.428	AO	1,690,868	4,382,908	09/30/2024	04/15/2034
797440-BV-5	San Diego Gas & Electric Co Secured	C		2	1.F FE	13,986,750	75.0840	11,262,596	15,000,000	14,109,725		22,893			3.750	4.154	JD	46,875	562,500	02/04/2019	06/01/2047
797440-BZ-6	San Diego Gas & Electric Co Senior Secured			2	1.F FE	42,247,029	83.9380	35,588,758	42,399,000	42,307,989		14,912			1.700	1.739	AO	180,196	720,783	11/02/2020	10/01/2030
797440-CF-9	San Diego Gas & Electric Co Secured			2	1.F FE	7,917,730	97.1970	7,774,814	7,999,000	7,918,991		1,260			5.550	5.620	AO	93,722	250,335	03/18/2024	04/15/2054
806851-AK-7	Schlumberger Holdings Corp Senior Unsecured	C		2	1.G FE	30,471,133	97.1560	30,070,741	30,951,000	30,450,748		54,048			3.900	4.411	MN	147,533	892,223	08/09/2024	05/17/2028
808513-BR-5	Charles Schwab Corp/The Senior Unsecured			2	1.F FE	8,759,135	95.4880	9,262,352	9,700,000	9,154,016		375,441			1.150	5.485	MN	14,873	111,550	12/12/2023	05/13/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
808513-CE-3	Charles Schwab Corp/The Senior Unsecured			2	1.F FE	2,370,050	103.0700	2,576,739	2,500,000	2,381,057		8,943			5.853	6.539	MN	17,071	146,325	10/11/2023	05/19/2034
81257@-AA-6	Seattle Arena Co LLC SR SECD NTS			2	2.C PL	30,000,000	75.0190	22,505,598	30,000,000	30,000,000					3.500	3.500	MS	265,417	1,050,000	08/27/2021	03/31/2046
816851-AP-4	Sempra Senior Unsecured	C			2.B FE	34,173,455	102.0870	29,094,672	28,500,000	32,963,323		(226,486)			6.000	4.482	AO	361,000	1,710,000	06/17/2020	10/15/2039
816851-BG-3	Sempra Senior Unsecured	C		2	2.B FE	17,311,035	95.5380	15,477,117	16,200,000	16,574,012		(162,882)			3.400	2.453	FA	229,500	491,300	07/02/2024	02/01/2028
816851-BH-1	Sempra Senior Unsecured	C		2	2.B FE	8,786,190	82.7870	7,450,821	9,000,000	8,838,151		8,955			3.800	3.974	FA	142,500	342,000	11/02/2018	02/01/2038
816851-BJ-7	Sempra Senior Unsecured	C		2	2.B FE	11,094,214	75.6670	9,079,985	12,000,000	11,173,749		18,722			4.000	4.470	FA	200,000	480,000	01/26/2023	02/01/2048
816851-BM-0	Sempra Junior Subordinated			2	2.C FE	1,667,000	95.8130	1,597,194	1,667,000	1,667,000					4.125	4.122	AO	17,191	68,764	11/15/2021	04/01/2052
816851-BR-9	Sempra Senior Unsecured	C		2	2.B FE	5,422,828	100.3110	5,617,402	5,600,000	5,439,568		13,993			5.500	5.924	FA	128,333	340,511	12/12/2023	08/01/2033
816851-BS-7	Sempra Junior Subordinated			2	2.C FE	31,903,080	101.2680	32,405,664	32,000,000	31,906,945		3,865			6.875	6.898	AO	550,000	1,203,889	05/28/2024	10/01/2054
816851-BT-5	Sempra Junior Subordinated			2	2.C FE	25,000,000	98.9470	24,736,750	25,000,000	25,000,000					6.400	6.393	AO	497,778		09/04/2024	10/01/2054
81685V-AA-1	Sempra Infrastructure Partners Senior Unsecured			2	2.C FE	4,945,150	83.4920	4,174,583	5,000,000	4,959,574		5,008			3.250	3.380	JJ	74,931	162,500	01/06/2022	01/15/2032
817565-CD-4	Service Corp International/US Senior Unsecured			2	3.C FE	8,488,158	97.4110	8,523,491	8,750,000	8,567,140		50,567			4.625	5.399	JD	17,986	404,688	02/28/2024	12/15/2027
819892-AL-4	Sharp HealthCare BDS SER 2020B	C		2	1.D FE	7,500,000	61.6370	4,622,782	7,500,000	7,500,000					2.680	2.680	FA	83,750	201,000	09/17/2020	08/01/2050
822905-AC-9	Shell Finance US Inc SHELL FINANCE US INC 4.125% 11	C			1.D FE	8,705,184	91.6550	8,019,820	8,750,000	8,706,232		1,047			4.125	4.185	MN	49,128	133,650	10/09/2024	05/11/2035
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A				2.C FE	4,915,395	102.2620	5,026,594	4,915,395	4,915,395					6.950	7.010	JAJO	57,886	341,620	05/02/2011	04/30/2032
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G				1.B FE	19,661,581	97.5930	19,188,404	19,661,581	19,661,581					4.480	4.505	JAJO	149,253	880,839	05/02/2011	04/30/2032
82618*-AA-0	Siebert Williams Shank & Co LL SUB RCF				4.B Z	52,000,000	100.0000	52,000,000	52,000,000	52,000,000					7.000	7.062	MJSD	10,111	418,167	12/10/2024	08/31/2027
826418-BE-4	Sierra Pacific Power Co Secured	RA			1.G FE	5,474,300	109.3110	5,465,555	5,000,000	5,308,386		(16,138)			6.750	6.040	JJ	168,750	337,500	09/30/2009	07/01/2037
826418-BM-6	Sierra Pacific Power Co Secured	C		2	1.G FE	5,319,003	97.4080	5,089,570	5,225,000	5,251,316		(24,094)			2.600	2.122	MN	22,642	135,850	01/13/2022	05/01/2026
828807-CE-5	Simon Property Group LP Senior Unsecured			2	1.G FE	6,210,328	110.5380	5,858,498	5,300,000	6,198,874		(11,454)			6.750	5.106	FA	149,063		09/13/2024	02/01/2040
828807-CV-7	Simon Property Group LP Senior Unsecured	C		2	1.G FE	9,726,020	99.3020	9,930,184	10,000,000	9,890,492		158,360			3.500	5.196	MS	116,667	350,000	12/18/2023	09/01/2025
828807-CZ-8	Simon Property Group LP Senior Unsecured			2	1.G FE	6,197,335	81.7550	5,968,151	7,300,000	6,208,208		10,873			4.250	5.425	MN	26,716	155,125	08/06/2024	11/30/2046
828807-DH-7	Simon Property Group LP Senior Unsecured	C		2	1.G FE	5,996,040	67.1200	5,839,479	8,700,000	6,040,018		43,978			3.250	5.536	MS	84,825	282,750	02/13/2024	09/13/2049
828807-DL-8	Simon Property Group LP Senior Unsecured	C		2	1.G FE	7,896,880	91.6140	7,329,112	8,000,000	7,950,688		15,369			1.750	1.957	FA	58,333	140,000	05/27/2021	02/01/2028
828807-DP-9	Simon Property Group LP Senior Unsecured			2	1.G FE	6,206,046	93.7750	6,189,145	6,600,000	6,250,264		44,218			1.375	4.111	JJ	41,846		09/23/2024	01/15/2027
828807-DV-6	Simon Property Group LP Senior Unsecured			2	1.G FE	6,144,942	101.0950	5,762,396	5,700,000	6,142,953		(1,989)			5.850	5.311	MS	104,666		09/13/2024	03/08/2053
828807-DW-4	Simon Property Group LP Senior Unsecured			2	1.G FE	12,411,392	106.1480	11,888,567	11,200,000	12,385,118		(26,274)			6.250	4.760	JJ	322,778		09/30/2024	01/15/2034
828807-DX-2	Simon Property Group LP Senior Unsecured			2	1.G FE	10,035,877	111.6130	10,156,809	9,100,000	10,033,678		(2,199)			6.650	5.887	JJ	279,041	181,767	09/13/2024	01/15/2054
828807-DY-0	Simon Property Group LP Senior Unsecured	C		2	1.G FE	9,930,900	94.9440	9,494,414	10,000,000	9,932,339		1,439			4.750	4.838	MS	125,347		09/23/2024	09/26/2034
82894*-BA-4	JR SIMPLOT CO SR NTS SER B				2.C YE	4,000,000	94.6740	3,786,975	4,000,000	4,000,000					4.730	4.730	MN	31,533	189,200	02/01/2019	05/01/2031
82894*-BB-2	JR SIMPLOT CO SR NTS SER C				2.C YE	2,000,000	92.3140	1,846,283	2,000,000	2,000,000					4.880	4.880	MN	16,267	97,600	02/01/2019	05/01/2034
829932-AA-0	Sixth Street Lending Partners Senior Unsecured			2	2.C FE	181,886,370	101.4000	185,257,453	182,700,000	182,026,195		139,825			6.500	6.600	MS	3,628,625	5,937,750	09/06/2024	03/11/2029
829932-AC-6	Sixth Street Lending Partners Senior Unsecured			2	2.C FE	98,042,126	98.2020	96,434,276	98,200,000	98,042,258		132			5.750	5.787	JJ	1,646,896		09/23/2024	01/15/2030
83012A-AC-3	Sixth Street Specialty Lending Senior Unsecured			2	2.C FE	12,990,115	101.0370	13,235,867	13,100,000	13,009,709		19,594			6.125	6.316	MS	267,458	501,484	01/18/2024	03/01/2029
830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured				2.A FE	957,005	99.5070	954,269	959,000	957,750		745			4.500	4.823	JAJO	8,511	25,200	08/08/2024	10/20/2025
830867-AB-3	Delta Air Lines Inc / SkyMiles Senior Secured				2.A FE	83,721,588	98.7750	76,125,893	77,070,000	80,197,252		(1,229,184)			4.750	3.014	JAJO	721,996	3,660,825	01/19/2022	10/20/2028
832248-BB-3	Smithfield Foods Inc Senior Unsecured			2	2.C FE	2,427,436	98.0150	2,156,328	2,200,000	2,316,728		(26,546)			5.200	3.760	AO	28,600	114,400	07/16/2020	04/01/2029
832248-BC-1	Smithfield Foods Inc Senior Unsecured			2	2.C FE	47,703,316	86.4860	40,648,439	47,000,000	47,440,221		(72,793)			3.000	2.816	AO	297,667	1,410,000	12/23/2021	10/15/2030
832248-BD-9	Smithfield Foods Inc Senior Unsecured			2	2.C FE	14,802,150	82.5130	12,376,968	15,000,000	14,861,526		18,562			2.625	2.777	MS	118,125	393,750	09/08/2021	09/13/2031
83416W-AA-1	Solar Star Funding LLC SR SECD NTS SER A				2.B FE	18,093,873	99.1650	17,306,904	17,452,595	17,842,604		(33,850)			5.375	4.925	JD	2,606	938,077	04/12/2017	06/30/2035
837004-BW-9	Dominion Energy South Carolina Secured				1.F FE	7,667,030	103.0140	7,210,988	7,000,000	7,295,501		(29,012)			5.800	5.152	JJ	187,211	406,000	02/16/2005	01/15/2033
837004-BX-7	Dominion Energy South Carolina Secured	C			1.F FE	2,055,440	99.9860	1,999,730	2,000,000	2,024,531		(2,296)			5.300	5.118	MN	13,544	106,000	06/03/2003	05/15/2033
837004-CB-4	Dominion Energy South Carolina Secured	C			1.F FE	4,995,150	104.4460	5,222,320	5,000,000	4,996,860		155			6.050	6.057	JJ	139,486	302,500	01/07/2008	01/15/2038
837004-CJ-7	Dominion Energy South Carolina Secured			2	1.F FE	9,158,065	89.7110	5,203,230	5,800,000	8,977,134		(42,744)			5.100	2.809	JD	24,650	295,800	07/22/2020	06/01/2065

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
838518-J8-8	South Jersey Industries Inc SR NTS SER 23D			2	2.B Z	8,000,000	100.4110	8,032,890	8,000,000	8,000,000					6.330	6.330	FA	205,373	509,213	07/21/2023	08/03/2035
84055*-AA-6	South Texas Electric Cooperati 1ST MTG SER 09B				1.F	3,058,822	101.2420	3,096,804	3,058,822	3,058,822					5.410	5.409	JJ	82,741	165,482	11/19/2009	01/01/2028
84055*-AB-4	South Texas Electric Cooperati 1ST MTG SER 09A				1.F	13,333,332	104.0180	13,869,024	13,333,332	13,333,332					5.980	5.979	JJ	398,667	797,333	11/19/2009	01/01/2040
84055*-AC-2	South Texas Electric Cooperati 1ST MTG SER 13A				1.F	6,966,667	85.0700	5,926,562	6,966,667	6,966,667					3.300	3.300	MN	29,376	229,900	05/15/2013	11/15/2043
84055*-AE-8	South Texas Electric Cooperati 1ST MTG SER 18A				1.F	9,600,000	88.5940	8,505,037	9,600,000	9,600,000					4.160	4.159	FA	150,869	399,360	07/31/2018	08/15/2048
842400-EV-1	Southern California Edison Co Secured				1.G FE	2,210,400	102.3510	2,047,019	2,000,000	2,108,973		(7,941)			5.750	5.062	AO	28,750	115,000	06/07/2005	04/01/2035
842400-FH-1	Southern California Edison Co Secured	C			1.G FE	11,970,471	102.5740	10,253,340	9,996,000	11,665,293		(80,903)			5.950	4.258	FA	247,818	338,912	09/06/2024	02/01/2038
842400-FL-2	Southern California Edison Co Secured	C			1.G FE	6,572,359	103.6600	5,183,014	5,000,000	6,263,320		(66,336)			6.050	3.741	MS	89,069	302,500	05/12/2021	03/15/2039
842400-FP-3	Southern California Edison Co Secured				1.G FE	4,499,778	97.7610	4,203,708	4,300,000	4,497,141		(2,637)			5.500	5.064	MS	69,636	118,250	09/06/2024	03/15/2040
842400-FQ-1	Southern California Edison Co Secured			2	1.G FE	4,007,858	87.7720	3,774,191	4,300,000	4,011,630		3,772			4.500	5.128	MS	64,500		09/06/2024	09/01/2040
842400-FV-0	Southern California Edison Co Secured			2	1.G FE	4,498,080	80.6910	3,227,629	4,000,000	4,417,607		(18,593)			4.050	3.236	MS	47,700	162,000	05/27/2020	03/15/2042
842400-FZ-1	Southern California Edison Co Secured			2	1.G FE	4,014,996	86.7770	3,731,425	4,300,000	4,017,910		2,914			4.650	5.202	AO	49,988	99,975	09/06/2024	10/01/2043
842400-GG-2	Southern California Edison Co Secured	C		2	1.G FE	17,946,167	77.2310	13,901,490	18,000,000	17,953,392		1,214			4.000	4.017	AO	180,000	720,000	10/23/2018	04/01/2047
842400-GJ-6	Southern California Edison Co Secured			2	1.G FE	9,276,650	96.4550	9,645,515	10,000,000	9,543,018		129,513			3.650	5.235	MS	121,667	365,000	11/18/2022	03/01/2028
842400-GR-8	Southern California Edison Co Secured			2	1.G FE	4,992,300	87.6900	4,384,512	5,000,000	4,992,972		150			4.875	4.885	MS	81,250	243,750	03/12/2019	03/01/2049
842400-GU-1	Southern California Edison Co Secured	RA		2	1.G FE	13,256,200	86.8360	11,288,625	13,000,000	13,143,191		(26,901)			2.250	2.018	JD	24,375	292,500	01/07/2022	06/01/2030
842400-HD-8	Southern California Edison Co Secured			2	1.G FE	7,769,381	85.6840	6,681,666	7,798,000	7,778,729		2,732			2.500	2.542	JD	16,246	194,950	06/09/2021	06/01/2031
842400-HM-8	Southern California Edison Co Secured			2	1.G FE	8,789,800	85.5400	7,698,630	9,000,000	8,829,766		19,085			2.750	3.028	FA	103,125	247,500	11/08/2022	02/01/2032
842400-HS-5	Southern California Edison Co Secured	M		2	1.G FE	13,500,838	102.8290	13,470,651	13,100,000	13,448,701		(52,137)			5.850	4.805	MN	127,725	383,175	08/06/2024	11/01/2027
842400-HT-3	Southern California Edison Co Secured			2	1.G FE	2,091,780	104.3500	2,087,000	2,000,000	2,082,810		(8,599)			5.950	5.279	MN	19,833	119,000	12/12/2023	11/01/2032
842400-HX-4	Southern California Edison Co Secured			2	1.G FE	2,993,580	99.3750	2,981,254	3,000,000	2,993,773		81			5.875	5.890	JD	14,688	176,250	05/17/2023	12/01/2053
842434-QL-4	Southern California Gas Co Secured	C		2	1.D FE	1,497,236	85.0650	1,292,983	1,520,000	1,500,715		618			4.450	4.550	MS	19,916	67,640	10/23/2018	03/15/2044
842434-CQ-3	Southern California Gas Co Secured			2	1.D FE	4,686,783	97.2660	4,863,281	5,000,000	4,936,647		41,718			2.600	3.501	JD	5,778	130,000	06/01/2018	06/15/2026
842434-CS-9	Southern California Gas Co Secured	C		2	1.D FE	12,479,770	80.9070	11,974,243	14,800,000	12,521,880		42,110			4.300	5.452	JJ	293,451	339,700	01/18/2024	01/15/2049
842430-AH-6	Southern California Gas Co Senior Unsecured				1.F FE	1,000,000	101.7690	1,017,692	1,000,000	1,000,000					5.670	5.670	MS	18,900	56,700	01/12/1998	01/18/2028
842587-CW-5	Southern Co/The Senior Unsecured	C		2	2.A FE	14,759,483	89.9620	12,594,723	14,000,000	14,531,991		(44,086)			4.250	3.808	JJ	297,500	552,500	07/24/2024	07/01/2036
842587-CX-3	Southern Co/The Senior Unsecured	C		2	2.A FE	12,228,420	82.8090	9,937,032	12,000,000	12,187,424		(5,813)			4.400	4.283	JJ	264,000	528,000	09/26/2016	07/01/2046
842587-DJ-3	Southern Co/The Junior Subordinated			2	2.B FE	22,689,460	95.8170	22,996,073	24,000,000	22,737,801		21,485			3.750	4.069	MS	265,000	660,000	09/13/2024	09/15/2051
842587-DM-6	Southern Co/The Senior Unsecured				2.A FE	3,991,440	100.2590	4,010,373	4,000,000	3,997,698		2,886			5.150	5.228	AO	48,639	206,000	10/03/2022	10/06/2025
842587-DT-1	Southern Co/The Senior Unsecured	C		2	2.A FE	13,674,830	102.1680	13,281,802	13,000,000	13,651,746		(23,084)			5.700	4.983	MS	218,183	370,500	08/06/2024	03/15/2034
84265V-AG-0	Southern Copper Corp Senior Unsecured	RA			2.A FE	9,728,795	91.3250	6,913,303	7,570,000	9,429,641		(74,677)			5.250	3.402	MN	58,510	397,425	10/08/2020	11/08/2042
8426EP-AB-4	Southern Co Gas Capital Corp Senior Unsecured	C		2	2.A FE	8,901,310	77.3770	6,963,958	9,000,000	8,916,659		2,343			3.950	4.014	AO	88,875	355,500	11/10/2017	10/01/2046
8426EP-AC-2	Southern Co Gas Capital Corp Senior Unsecured	C		2	2.A FE	12,969,450	82.2230	10,688,951	13,000,000	12,974,249		662			4.400	4.414	MN	49,256	572,000	05/04/2017	05/30/2047
8426EP-AD-0	Southern Co Gas Capital Corp Senior Unsecured	C		2	2.A FE	28,391,994	82.3990	23,534,774	28,562,000	28,458,168		16,126			1.750	1.814	JJ	230,479	499,835	10/13/2020	01/15/2031
8426EP-AE-8	Southern Co Gas Capital Corp Senior Unsecured			2	2.A FE	3,568,104	64.5900	2,325,238	3,600,000	3,570,369		693			3.150	3.196	MS	28,665	113,400	09/07/2021	09/30/2051
843646-AH-3	Southern Power Co Senior Unsecured				2.A FE	4,312,556	93.8240	4,034,447	4,300,000	4,312,439		(117)			5.150	5.124	MS	65,205	110,725	09/06/2024	09/15/2041
843830-A#-7	SOUTHERN STAR CENTRAL CORP SR NTS SER 2020C				2.C FE	1,000,000	92.1700	921,705	1,000,000	1,000,000					4.390	4.390	JJ	20,365	43,900	05/13/2020	07/14/2030
843830-A@-9	SOUTHERN STAR CENTRAL CORP SR NTS SER 2020B				2.C FE	1,000,000	96.5810	965,808	1,000,000	1,000,000					4.240	4.240	JJ	19,669	42,400	05/13/2020	07/14/2027
843830-A@-2	SOUTHERN STAR CENTRAL GAS PIPE SR NTS				2.B FE	14,000,000	91.1000	12,754,032	14,000,000	14,000,000					3.790	3.790	JJ	246,139	530,600	05/13/2020	07/14/2030
845437-BL-5	Southwestern Electric Power Co Senior Unsecured	C			2.A FE	1,663,862	103.1840	1,258,839	1,220,000	1,592,020		(18,132)			6.200	3.582	MS	22,272	75,640	10/22/2020	03/15/2040
845437-BQ-4	Southwestern Electric Power Co Senior Unsecured	C		2	2.A FE	8,902,210	72.4280	6,518,480	9,000,000	8,915,690		2,174			3.850	3.912	FA	144,375	346,500	02/09/2018	02/01/2048
845743-BL-6	Southwestern Public Service Co Senior Unsecured	RA			2.B FE	1,217,288	102.0720	1,020,719	1,000,000	1,164,438		(10,625)			6.000	4.211	AO	15,000	60,000	07/18/2019	10/01/2036
845743-BU-6	Southwestern Public Service Co Secured			2	1.G FE	6,193,088	64.8500	5,706,793	8,800,000	6,207,769		14,681			3.150	5.270	MN	46,200	138,600	09/13/2024	05/01/2050
846150-AA-8	Space Florida GTD SR SECD NTS				2.A	98,000,000	97.1280	95,185,234	98,000,000	98,000,000					6.050	6.050	AO	1,482,250	5,929,000	05/17/2023	04/01/2053
84756N-AE-9	Spectra Energy Partners LP Senior Unsecured			2	2.B FE	2,388,564	98.8260	2,100,047	2,125,000	2,331,104		(6,709)			5.950	5.125	MS	33,717	126,438	02/06/2014	09/25/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
84756N-AG-4	Spectra Energy Partners LP Senior Unsecured			2	2.B FE	3,787,526	82.1800	3,533,742	4,300,000	3,791,872		4,346			4.500	5.474	MS	56,975	96,750	09/06/2024	03/15/2045
84929X-AA-7	Spower Finance 3 LLC Sr Sec'd nts				2.C PL	36,205,729	98.6940	35,732,922	36,205,729	36,205,729					6.370	6.028	JD	6,406	2,317,489	05/24/2023	06/30/2048
85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS				2.C PL	16,336,556	92.9930	15,191,921	16,336,556	16,336,556					5.000	5.000	AO	204,207	817,389	06/19/2013	04/01/2039
85234@-AA-5	ST CHARLES HEALTH SYSTEM INC SR NTS				1.F YE	26,963,087	91.9170	24,783,761	26,963,087	26,963,087					4.420	4.419	JJ	595,884	1,191,768	06/30/2015	01/01/2038
85238@-AA-1	STADCO LA, LLC SR SECD NTS				2.C PL	45,000,000	68.7150	30,921,714	45,000,000	45,000,000					3.750	3.767	FMAN	215,625	1,687,500	07/15/2021	05/15/2056
853496-AC-1	Standard Industries Inc/NY Senior Unsecured			2	3.B FE	9,955,550	98.0130	9,801,250	10,000,000	9,962,217		6,667			5.000	5.189	FA	188,889	450,000	08/07/2024	02/15/2027
854502-AH-4	Stanley Black & Decker Inc Senior Unsecured			2	2.A FE	4,621,578	97.6140	4,514,646	4,625,000	4,623,528		343			4.250	4.259	MN	25,116	196,563	10/30/2018	11/15/2028
855244-AS-8	Starbucks Corp Senior Unsecured			2	2.A FE	11,878,795	82.7870	9,934,482	12,000,000	11,891,566		2,143			4.500	4.560	MN	69,000	540,000	12/05/2019	11/15/2048
855244-AU-3	Starbucks Corp Senior Unsecured	C		2	2.A FE	9,143,600	82.1830	7,478,640	9,100,000	9,138,245		(1,050)			4.450	4.420	FA	152,981	404,950	12/05/2019	08/15/2049
857477-BF-9	State Street Corp Subordinated			2	1.F FE	17,951,323	90.1880	15,561,115	17,254,000	17,668,996		(80,305)			3.031	2.497	MN	87,161	522,969	12/22/2021	11/01/2034
857477-BN-2	State Street Corp Senior Unsecured	C		2	1.F FE	3,570,897	91.7150	3,026,583	3,300,000	3,459,422		(28,394)			3.152	2.173	MS	26,293	104,016	03/10/2021	03/30/2031
857477-BP-7	State Street Corp Subordinated				1.F FE	9,972,981	85.1730	8,517,314	10,000,000	9,982,095		2,677			2.200	2.231	MS	72,111	220,000	12/06/2021	03/03/2031
857477-BZ-5	State Street Corp Senior Unsecured			2	1.D FE	2,750,000	99.9220	2,747,848	2,750,000	2,750,000					4.857	4.850	JJ	57,508	133,568	01/23/2023	01/26/2026
857477-CB-7	State Street Corp Senior Unsecured			2	1.D FE	7,000,000	100.2010	7,014,103	7,000,000	7,000,000					5.104	5.097	MN	42,675	357,280	05/15/2023	05/18/2026
857477-CC-5	State Street Corp Senior Unsecured			2	1.D FE	3,500,000	99.4040	3,479,127	3,500,000	3,500,000					5.159	5.159	MN	21,567	180,565	05/15/2023	05/18/2034
857477-CD-3	State Street Corp Senior Unsecured	C		2	1.D FE	2,000,000	101.0630	2,021,267	2,000,000	2,000,000					5.272	5.272	FA	43,348	105,440	07/31/2023	08/03/2026
857477-CG-6	State Street Corp Senior Subordinated			2	1.F FE	6,750,000	104.1220	7,028,215	6,750,000	6,750,000					6.113	6.113	MN	45,848	413,303	11/16/2023	11/21/2034
858119-BF-6	Steel Dynamics Inc Senior Unsecured				2.B FE	2,504,173	100.0740	2,533,861	2,532,000	2,511,743		7,570			5.000	5.437	JD	5,627	126,600	03/26/2024	12/15/2026
858119-BK-5	Steel Dynamics Inc Senior Unsecured			2	2.B FE	10,436,091	92.5060	10,453,232	11,300,000	10,480,954		44,863			3.450	5.027	AO	82,302	86,250	10/28/2024	04/15/2030
858119-BM-1	Steel Dynamics Inc Senior Unsecured	C		2	2.B FE	45,452,072	90.0800	43,058,360	47,800,000	45,491,636		220,427			3.250	4.115	JJ	716,336	1,183,000	09/30/2024	01/15/2031
858119-BQ-2	Steel Dynamics Inc Senior Unsecured	RA		2	2.B FE	6,097,827	99.2900	5,858,118	5,900,000	6,093,854		(3,973)			5.375	4.933	FA	156,801		09/13/2024	08/15/2034
85855C-AA-8	Stellantis Finance US Inc Senior Unsecured	C		2	2.A FE	9,600,000	93.3300	8,959,695	9,600,000	9,600,000					1.711	1.711	JJ	69,353	164,256	09/08/2021	01/29/2027
85855C-AB-6	Stellantis Finance US Inc Senior Unsecured			2	2.A FE	7,624,900	82.2830	6,582,667	8,000,000	7,666,667		39,915			2.691	3.349	MS	63,388	215,280	12/12/2023	09/15/2031
86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS				2.B PL	21,250,000	98.0530	20,836,226	21,250,000	21,250,000					5.150	5.149	JJ	498,549	1,094,375	07/18/2019	07/17/2029
86172*-AA-9	Stone Point Credit Corp Sr Nts			2	2.B FE	5,000,000	99.9560	4,997,797	5,000,000	5,000,000					5.830	5.830	MN	34,008	291,500	05/06/2022	05/19/2025
86172*-AB-7	Stone Point Credit Corp SR NTS			2	2.B FE	150,000,000	99.1660	148,749,540	150,000,000	150,000,000					6.700	6.693	AO	2,707,917		08/23/2024	09/15/2029
862121-A#-7	STORE Capital Corp SR NTS SER C				2.C FE	26,977,672	99.2690	26,802,646	27,000,000	26,989,615		7,576			4.730	4.761	MN	141,900	1,277,100	06/28/2023	04/28/2026
862121-AA-8	Store Capital LLC Senior Unsecured			2	2.C FE	8,628,816	97.0230	8,732,072	9,000,000	8,691,931		60,088			4.500	5.678	MS	119,250	315,000	11/27/2024	03/15/2028
862121-AD-2	Store Capital LLC Senior Unsecured			2	2.C FE	14,981,550	82.3090	12,346,287	15,000,000	14,986,845		1,707			2.700	2.714	JD	33,750	405,000	11/09/2021	12/01/2031
86275#-AA-1	Strategic Credit Opportunities Unsecured			2	2.B PL	25,000,000	97.4330	24,358,210	25,000,000	25,000,000					4.250	4.250	JAJO	265,625	1,062,500	03/19/2021	04/01/2026
863667-AJ-0	Stryker Corp Senior Unsecured			2	2.A FE	1,977,880	86.6690	1,733,371	2,000,000	1,981,585		499			4.625	4.694	MS	27,236	92,500	03/03/2016	03/15/2046
86765B-AP-4	Energy Transfer LP Senior Unsecured	C		2	2.B FE	22,680,419	89.6880	21,166,259	23,600,000	22,710,060		13,781			5.300	5.619	AO	312,700	956,650	09/06/2024	04/01/2044
86765B-AQ-2	Energy Transfer LP Senior Unsecured			2	2.B FE	15,007,067	90.0540	14,498,676	16,100,000	15,006,582		12,897			5.350	5.923	MN	110,061	497,550	07/17/2024	05/15/2045
86765B-AS-8	Energy Transfer LP Senior Unsecured			2	2.B FE	17,358,480	100.7350	17,288,220	17,162,000	17,221,996		(87,904)			5.950	5.400	JD	85,095	1,021,139	01/10/2024	12/01/2025
871829-BD-8	Sysco Corp Senior Unsecured			2	2.B FE	4,317,703	82.6460	3,466,194	4,194,000	4,294,893		(3,100)			4.500	4.320	AO	47,183	188,730	07/06/2016	04/01/2046
872540-AQ-2	TJX Cos Inc/The Senior Unsecured	C		2	1.F FE	6,558,740	96.4450	6,751,138	7,000,000	6,751,609		137,441			2.250	4.434	MS	46,375	157,500	12/07/2023	09/15/2026
872540-AT-6	TJX Cos Inc/The Senior Unsecured	M		2	1.F FE	29,418,831	95.3700	23,603,961	24,750,000	27,399,812		(500,230)			3.875	1.652	AO	202,469	959,063	01/21/2021	04/15/2030
872540-AU-3	TJX Cos Inc/The Senior Unsecured			2	1.F FE	639,385	87.0090	435,045	500,000	625,656		(3,353)			4.500	3.048	AO	4,750	22,500	09/09/2020	04/15/2050
872540-AW-9	TJX Cos Inc/The Senior Unsecured			2	1.F FE	3,209,280	81.9160	3,276,654	4,000,000	3,304,906		91,379			1.600	4.798	MN	8,178	64,000	12/12/2023	05/15/2031
87264A-AX-3	T-Mobile USA Inc Senior Unsecured			1	2.B FE	3,138,177	86.6200	2,598,602	3,000,000	3,107,181		(8,278)			4.375	4.025	AO	27,708	109,375	09/12/2024	04/15/2040
87264A-BB-0	T-Mobile USA Inc Senior Unsecured	C		1	2.B FE	16,430,363	99.5760	14,936,402	15,000,000	15,078,194		(379,936)			3.500	0.942	AO	110,833	525,000	05/25/2021	04/15/2025
87264A-BD-6	T-Mobile USA Inc Senior Unsecured	RA		1	2.B FE	10,990,998	97.7250	10,847,521	11,100,000	11,003,055		12,057			3.750	4.154	AO	87,875	208,125	09/13/2024	04/15/2027
87264A-BF-1	T-Mobile USA Inc Senior Unsecured	C		2	2.B FE	4,470,592	94.0120	4,230,543	4,500,000	4,481,381		3,107			3.875	3.963	AO	36,813	174,375	05/25/2021	04/15/2030
87264A-BL-8	T-Mobile USA Inc Senior Unsecured	C		1	2.B FE	22,387,471	71.4760	16,153,594	22,600,000	22,417,067		8,634			3.000	3.064	FA	256,133	678,000	12/06/2021	02/15/2041
87264A-BN-4	T-Mobile USA Inc Senior Unsecured			1	2.B FE	8,981,409	66.0240	5,942,174	9,000,000	8,983,098		402			3.300	3.311	FA	112,200	297,000	05/25/2021	02/15/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87264A-BR-5	T-Mobile USA Inc Senior Unsecured	C		2	2.B FE	22,036,218	97.2490	22,367,357	23,000,000	22,310,068		262,766			2.250	5.033	FA	195,500	225,000	12/27/2024	02/15/2026
87264A-BU-8	T-Mobile USA Inc Senior Unsecured			2	2.B FE	26,625,931	97.4620	27,191,800	27,900,000	27,137,857		320,913			2.625	4.837	AO	154,613	393,750	12/27/2024	04/15/2026
87264A-BX-2	T-Mobile USA Inc Senior Unsecured			1	2.B FE	10,499,063	83.1530	8,731,042	10,500,000	10,499,384		82			2.250	2.251	MN	30,188	236,250	05/25/2021	11/15/2031
87264A-BZ-7	T-Mobile USA Inc Senior Unsecured			1	2.B FE	4,486,195	96.3390	4,816,961	5,000,000	4,807,822		162,554			1.500	5.070	FA	28,333	75,000	12/21/2022	02/15/2026
87264A-CB-9	T-Mobile USA Inc Senior Unsecured	C		2	2.B FE	20,062,251	86.0920	16,762,089	19,470,000	19,851,453		(60,263)			2.550	2.192	FA	187,561	496,485	05/25/2021	02/15/2031
87264A-CX-1	T-Mobile USA Inc Senior Unsecured			2	2.B FE	6,152,872	96.9720	5,624,397	5,800,000	6,152,011		(861)			5.800	5.419	MS	99,051		09/13/2024	09/15/2062
87264A-CY-9	T-Mobile USA Inc Senior Unsecured			2	2.B FE	1,957,560	98.0250	1,960,505	2,000,000	1,961,313		3,540			5.050	5.335	JJ	46,572	101,000	12/12/2023	07/15/2033
87264A-DB-8	T-Mobile USA Inc Senior Unsecured			2	2.B FE	4,979,750	97.7320	4,886,615	5,000,000	4,979,750					5.750	5.779	JJ	132,569	287,500	05/08/2023	01/15/2054
87264A-DF-9	T-Mobile USA Inc Senior Unsecured			2	2.B FE	5,979,240	98.3470	5,900,847	6,000,000	5,980,319		1,079			5.150	5.195	AO	65,233	234,325	01/09/2024	04/15/2034
87264A-DG-7	T-Mobile USA Inc Senior Unsecured			2	2.B FE	7,991,680	94.2400	7,539,233	8,000,000	7,991,831		151			5.500	5.507	JJ	202,889	223,667	01/09/2024	01/15/2055
872652-AA-0	TPG Operating Group II LP Senior Unsecured			2	2.A FE	49,951,500	102.3120	51,155,910	50,000,000	49,954,520		3,020			5.875	5.888	MS	946,528	1,468,750	02/29/2024	03/05/2034
87305Q-CM-1	TTX Co SR NTS	C		2	1.F FE	1,992,169	82.6660	1,735,977	2,100,000	2,005,823		2,547			4.200	4.529	JJ	44,100	88,200	01/18/2019	07/01/2046
87305Q-CN-9	TTX Co SR NTS	C		2	1.F FE	3,243,110	87.0040	2,827,615	3,250,000	3,243,900		136			4.600	4.613	FA	62,292	149,500	01/11/2019	02/01/2049
87305Q-CP-4	TTX Co Senior Unsecured			2	1.F FE	5,245,550	100.9540	5,047,679	5,000,000	5,235,769		(4,922)			5.650	5.297	JD	23,542	282,500	12/02/2022	12/01/2052
87340#-AA-0	T Rowe Price Oha Select Privat SR NTS			2	2.B FE	71,000,000	102.6290	72,866,711	71,000,000	71,000,000					7.770	7.749	JJ	4,505,305		02/23/2024	03/07/2029
875127-AV-4	Tampa Electric Co Senior Unsecured	RA			1.G FE	5,037,850	105.6020	5,280,098	5,000,000	5,023,055		(1,336)			6.550	6.492	MN	41,847	327,500	05/22/2006	05/15/2036
875127-AW-2	Tampa Electric Co Senior Unsecured	RA			1.G FE	2,628,824	102.3890	2,585,335	2,525,000	2,603,233		(4,713)			6.150	5.778	MN	19,842	155,288	06/01/2018	05/15/2037
875127-BA-9	Tampa Electric Co Senior Unsecured			2	1.G FE	3,558,247	81.5120	2,914,061	3,575,000	3,561,981		429			4.100	4.128	JD	6,514	146,575	09/30/2013	06/15/2042
87612B-BG-6	Targa Resources Partners LP / Senior Unsecured			2	2.B FE	3,006,733	99.1010	2,973,020	3,000,000	2,993,113		(900)			5.000	4.984	JJ	69,167	150,000	01/10/2024	01/15/2028
87612B-BQ-4	Targa Resources Partners LP / Senior Unsecured			2	2.B FE	10,930,800	99.8040	10,978,392	11,000,000	10,939,791		8,991			5.500	5.624	MS	201,667	605,000	02/12/2024	03/01/2030
87612E-AF-3	Target Corp Senior Unsecured				1.F FE	10,835,250	109.4060	10,940,575	10,000,000	10,327,764		(39,872)			7.000	6.374	JJ	322,778	700,000	09/26/2002	07/15/2031
87612E-AU-0	Target Corp Senior Unsecured	C			1.F FE	20,086,962	114.6410	17,133,045	14,945,000	18,851,732		(218,624)			7.000	4.352	JJ	482,391	1,046,150	09/05/2018	01/15/2038
87612E-BA-3	Target Corp Senior Unsecured	C			1.F FE	7,216,659	83.6850	5,857,949	7,000,000	7,151,369		(11,274)			4.000	3.815	JJ	140,000	200,000	09/11/2024	07/01/2042
87612E-BF-2	Target Corp Senior Unsecured	C			1.F FE	6,543,314	75.2200	4,889,307	6,500,000	6,537,844		(1,273)			3.625	3.584	AO	49,743	235,625	08/22/2019	04/15/2046
87612E-BL-9	Target Corp Senior Unsecured	C		2	1.F FE	9,654,950	99.2350	9,923,484	10,000,000	9,923,718		257,776			2.250	4.956	AO	47,500	225,000	12/18/2023	04/15/2025
87612G-AB-7	Targa Resources Corp Senior Unsecured			2	2.B FE	14,888,475	84.4420	14,566,169	17,250,000	14,921,695		33,220			4.950	5.957	AO	180,263	853,875	01/18/2024	04/15/2052
87612G-AD-3	Targa Resources Corp Senior Unsecured			2	2.B FE	10,397,300	104.3640	10,436,372	10,000,000	10,392,877		(4,423)			6.500	6.201	FA	245,556	650,000	12/12/2023	02/15/2053
87612G-AF-8	Targa Resources Corp Senior Unsecured			2	2.B FE	10,794,492	105.7850	11,424,789	10,800,000	10,794,492					6.500	6.508	MS	177,450	625,950	11/06/2023	03/30/2034
879369-AF-3	Teleflex Inc Senior Unsecured			2	3.B FE	2,279,500	96.9380	2,278,046	2,350,000	2,309,265		12,816			4.625	5.284	MN	13,888	108,688	08/10/2022	11/15/2027
88104L-AG-8	TerraForm Power Operating LLC SENIOR			2	3.C FE	6,254,500	92.4750	5,640,993	6,100,000	6,165,290		(19,782)			4.750	4.369	JJ	133,607	289,750	02/27/2020	01/15/2030
88105#-AA-3	TERRAFORM PHOENIX I LLC GTD SR SECD NTS				2.C PL	18,835,217	84.9330	16,897,754	19,895,470	18,847,887		12,670			3.380	4.248	MJSD	1,868	624,416	05/30/2024	12/31/2043
882384-A*-1	Texas Eastern Transmission LP SR NTS				1.G PL	25,445,480	71.6660	20,066,379	28,000,000	25,500,234		54,754			3.100	3.779	AO	217,000	744,000	05/30/2024	10/01/2040
882384-AD-2	Texas Eastern Transmission LP SR NTS	C		2	2.A FE	4,800,151	95.6810	4,784,037	5,000,000	4,844,991		39,086			3.500	4.597	JJ	80,694	122,500	02/28/2024	01/15/2028
882384-AE-0	Texas Eastern Transmission LP SR NTS	C		2	2.A FE	3,469,095	77.1280	2,699,467	3,500,000	3,473,306		677			4.150	4.202	JJ	66,976	145,250	01/04/2018	01/15/2048
882508-BC-7	Texas Instruments Inc Senior Unsecured	C		2	1.E FE	6,225,536	95.8750	6,135,996	6,400,000	6,240,050		14,514			2.900	3.838	MN	29,902	92,800	09/23/2024	11/03/2027
882508-BD-5	Texas Instruments Inc Senior Unsecured			2	1.E FE	4,751,450	81.4440	4,072,223	5,000,000	4,765,243		5,604			4.150	4.476	MN	26,514	207,500	06/28/2022	05/15/2048
882508-BF-0	Texas Instruments Inc Senior Unsecured			2	1.E FE	4,137,245	85.9340	3,007,695	3,500,000	4,035,300		(32,269)			3.875	2.546	MS	39,934	135,625	09/29/2021	03/15/2039
882508-BK-9	Texas Instruments Inc Senior Unsecured	C		2	1.E FE	8,000,000	94.6330	7,570,613	8,000,000	8,000,000					1.125	1.124	MS	26,500	90,000	09/07/2021	09/15/2026
882508-BL-7	Texas Instruments Inc Senior Unsecured	C		2	1.E FE	6,252,323	83.7040	5,440,750	6,500,000	6,267,984		13,054			1.900	2.451	MS	36,364	109,250	07/31/2024	09/15/2031
882508-BP-8	Texas Instruments Inc Senior Unsecured	C		2	1.E FE	14,956,350	91.8400	13,775,993	15,000,000	14,965,326		3,873			3.650	3.685	FA	205,313	547,500	08/10/2022	08/16/2032
882508-BQ-6	Texas Instruments Inc Senior Unsecured	C		2	1.E FE	8,201,073	78.7240	6,691,532	8,500,000	8,212,466		5,280			4.100	4.310	FA	130,688	348,500	02/16/2023	08/16/2052
882508-BV-5	Texas Instruments Inc Senior Unsecured			2	1.E FE	9,982,700	100.1750	10,017,542	10,000,000	9,988,796		3,264			4.600	4.639	FA	173,778	460,000	11/15/2022	02/15/2028
882508-CB-8	Texas Instruments Inc Senior Unsecured			2	1.E FE	2,593,775	99.3280	2,483,196	2,500,000	2,580,679		(8,280)			4.900	4.415	MS	36,410	122,500	05/11/2023	03/14/2033
882508-CJ-1	Texas Instruments Inc Senior Unsecured			2	1.E FE	3,372,800	93.8150	3,189,722	3,400,000	3,373,150		350			5.150	5.203	FA	69,554	87,550	02/05/2024	02/08/2054
882926-AA-6	Texas Instruments Inc Senior Unsecured			2	1.E FE	7,933,360	90.0850	7,206,825	8,000,000	7,934,233		547			5.050	5.099	MN	48,256	404,000	05/11/2023	05/18/2063

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
88339W-AC-0	Williams Cos Inc/The Senior Unsecured	C		2	2.B FE	34,812,752	97.2270	34,029,314	35,000,000	34,826,821		14,069			5.150	5.218	MS	530,736	1,251,736	06/21/2024	03/15/2034
883556-BG-6	Thermo Fisher Scientific Inc Senior Unsecured	C		2	1.G FE	12,470,205	95.9460	10,769,939	11,225,000	12,218,528		(34,037)			5.300	4.581	FA	247,885	594,925	01/18/2019	02/01/2044
883556-BY-7	Thermo Fisher Scientific Inc Senior Unsecured			2	1.G FE	3,452,080	81.1630	3,246,511	4,000,000	3,465,252		12,538			4.100	5.103	FA	61,956	164,000	12/12/2023	08/15/2047
883556-CC-4	Thermo Fisher Scientific Inc Senior Unsecured			2	1.G FE	6,553,626	86.8440	5,396,655	6,214,204	6,187,264		4,069		(406,818)	0.875	0.939	OCT	13,705	58,291	04/20/2021	10/01/2031
883556-CE-0	Thermo Fisher Scientific Inc Senior Unsecured			2	1.G FE	9,770,176	69.6260	6,490,060	9,321,305	9,198,412		3,967		(604,820)	1.875	1.932	OCT	44,053	187,363	04/20/2021	10/01/2049
883556-CK-6	Thermo Fisher Scientific Inc Senior Unsecured			2	1.G FE	6,607,129	90.1840	5,907,077	6,550,000	6,580,541		(8,111)			1.750	1.617	AO	24,199	114,625	08/17/2021	10/15/2028
883556-CV-2	Thermo Fisher Scientific Inc Senior Unsecured			2	1.G FE	9,033,596	100.7170	9,064,514	9,000,000	9,021,477		(11,640)			4.953	4.791	FA	174,593	346,710	07/10/2024	08/10/2026
883556-CY-6	Thermo Fisher Scientific Inc Senior Unsecured			2	1.G FE	1,127,825	98.0410	1,225,510	1,250,000	1,131,836		3,331			5.404	6.272	FA	26,457	67,550	10/19/2023	08/10/2043
883556-CZ-3	Thermo Fisher Scientific Inc Senior Unsecured	C		2	1.G FE	2,632,779	100.9370	2,624,369	2,600,000	2,627,375		(5,404)			5.000	4.401	JD	9,389	65,000	08/09/2024	12/05/2026
883556-DB-5	Thermo Fisher Scientific Inc Senior Unsecured			2	1.G FE	3,993,840	100.5140	4,020,559	4,000,000	3,994,838		998			5.200	5.218	JJ	87,244	136,356	11/28/2023	01/31/2034
88579E-AC-9	3M Co Senior Unsecured				1.G FE	4,978,800	102.5290	5,126,458	5,000,000	4,986,971		721			5.700	5.730	MS	83,917	285,000	03/26/2007	03/15/2037
886758-AB-3	Tiger Global Management LLC Sr. Nts			2	1.F PL	40,000,000	89.0260	35,610,328	40,000,000	40,000,000					3.820	3.818	AO	331,067	1,528,000	03/02/2022	04/13/2029
88732J-AN-8	Time Warner Cable LLC Senior Secured				2.C FE	10,106,560	102.0200	10,202,025	10,000,000	10,075,201		(3,234)			7.300	7.212	JJ	365,000	730,000	08/12/2008	07/01/2038
88948A-BA-4	Toll Road Investors Partnershi INS REV BDS 99B	@			3.C FE	4,592,000	99.2770	8,934,969	9,000,000	8,930,144		544,449			0.000	6.400	N/A			06/19/2014	02/15/2025
88948A-BD-8	Toll Road Investors Partnershi INS REV BDS 99B	@			3.C FE	12,640,336	80.0250	15,380,874	19,220,000	16,150,331		874,706			0.000	5.648	N/A			08/03/2022	02/15/2028
89159@-AA-8	Total Terminals International TERM LOAN B				2.B	19,971,440	101.4980	20,299,550	20,000,000	19,946,949		(24,758)			6.340	7.405	MJSD	3,522	1,612,877	05/24/2023	07/30/2026
89236T-GT-6	Toyota Motor Credit Corp Senior Unsecured	C			1.E FE	25,516,439	99.6940	26,917,415	27,000,000	26,925,250		631,028			1.800	4.223	FA	186,300	486,000	09/20/2022	02/13/2025
89236T-GY-5	Toyota Motor Credit Corp Senior Unsecured	C			1.E FE	5,496,315	92.6010	5,093,079	5,500,000	5,497,912		358			3.375	3.383	AO	46,406	185,625	03/27/2020	04/01/2030
89236T-KF-1	Toyota Motor Credit Corp Senior Unsecured				1.E FE	6,191,703	99.4120	6,262,928	6,300,000	6,241,097		49,394			3.650	5.179	FA	84,954	114,975	06/14/2024	08/18/2025
89236T-LJ-2	Toyota Motor Credit Corp Senior Unsecured	M			1.E FE	33,973,820	100.3080	34,104,761	34,000,000	33,986,453		12,633			4.800	4.841	JJ	797,867	816,000	01/02/2024	01/05/2026
89256A-AA-9	TRADEMARK ROYALTY 2019-1 LLC CL A CERTS				1.G PL	61,793,264	82.3020	50,856,795	61,793,264	61,793,264					4.850	4.790	JAN	2,755,550	3,594,139	01/31/2024	01/31/2060
89256B-AA-7	Trademark Royalty 2021-1 LLC CL A CERTS				1.G PL	4,000,000	78.3010	3,132,031	4,000,000	4,000,000					4.350	4.304	JAN	159,983	176,512	02/02/2021	01/31/2060
893574-AH-6	Transcontinental Gas Pipe Line Senior Unsecured	C		2	2.A FE	1,523,041	102.5680	1,230,810	1,200,000	1,262,787		(74,410)			7.850	1.501	FA	39,250	94,200	08/17/2021	02/01/2026
893574-AP-8	Transcontinental Gas Pipe Line Senior Unsecured	RA		2	2.B FE	2,993,784	90.9950	2,729,837	3,000,000	2,996,256		628			3.250	3.276	MN	12,458	130,000	12/11/2020	05/15/2030
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS				1.F	11,119,047	67.7130	7,529,073	11,119,047	11,119,047					2.750	2.750	MS	90,033	305,774	03/05/2020	03/31/2050
89417E-AL-3	Travelers Cos Inc/The Senior Unsecured			2	1.F FE	560,686	76.1600	380,799	500,000	551,908		(1,752)			3.750	3.072	MN	2,396	18,750	08/22/2019	05/15/2046
89417E-AM-1	Travelers Cos Inc/The Senior Unsecured	C		2	1.F FE	14,982,871	79.3290	11,863,619	14,955,000	14,979,576		(1,326)			4.000	3.985	MN	51,512	598,200	08/22/2019	05/30/2047
89417E-AN-9	Travelers Cos Inc/The Senior Unsecured			2	1.F FE	590,835	80.0900	400,450	500,000	578,917		(2,376)			4.050	3.078	MS	6,413	20,250	08/22/2019	03/07/2048
89417E-AP-4	Travelers Cos Inc/The Senior Unsecured	C		2	1.F FE	8,966,070	80.0480	7,204,308	9,000,000	8,969,862		717			4.100	4.122	MS	119,925	369,000	02/27/2019	03/04/2049
89420G-AE-9	Travelers Property Casualty Co Senior Unsecured				1.F FE	7,413,090	109.8320	7,555,313	6,879,000	7,368,042		(53,942)			6.375	5.197	MS	129,125	434,807	08/14/2024	03/15/2033
896516-AA-9	Trinity Health Corp BDS SER 2015	M			1.D FE	5,847,261	82.1580	5,015,761	6,105,000	5,882,551		6,353			4.125	4.393	JD	20,986	251,831	03/08/2019	12/01/2045
89788K-AA-4	Truist Bank Subordinated			2	1.G FE	2,135,426	85.8620	1,798,804	2,095,000	2,118,595		(4,493)			2.250	2.010	MS	14,403	47,138	02/24/2021	03/11/2030
89837L-AB-1	Trustees of Princeton Universi BDS 2009 SER A				1.A FE	29,091,802	105.0170	26,873,729	25,590,000	27,888,365		(116,077)			5.700	4.801	MS	486,210	1,458,630	07/18/2012	03/01/2039
90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1				2.C FE	3,278,221	100.7030	3,301,253	3,278,221	3,278,221					5.980	5.980	MS	57,722	196,038	04/26/2006	09/15/2029
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS				1.D PL	9,207,354	98.0770	9,030,270	9,207,354	9,207,354					3.850	3.883	MON	985	354,483	01/13/2015	05/31/2029
902494-AZ-6	Tyson Foods Inc Senior Unsecured	M		2	2.B FE	43,201,458	95.4640	33,937,448	35,550,000	41,002,538		(534,230)			4.875	2.902	FA	654,713	1,733,063	10/16/2020	08/15/2034
902494-BD-4	Tyson Foods Inc Senior Unsecured	C		2	2.B FE	12,867,890	82.4000	9,476,003	11,500,000	12,714,025		(38,949)			4.550	3.802	JD	42,151	523,250	10/15/2020	06/02/2047
902494-BH-5	Tyson Foods Inc Senior Unsecured			2	2.B FE	17,040,289	89.3920	15,107,295	16,900,000	17,022,046		(3,892)			5.100	5.040	MS	222,658	861,900	06/27/2019	09/28/2048
90274*-AA-8	UFI-NOR HANSCOM FEDL RECV TR P/T CERTS				1.D YE	29,379,094	86.7640	25,490,465	29,379,094	29,379,094					3.276	3.251	MAR	802,149	962,578	11/10/2016	03/01/2040
903628-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS				1.G YE	7,194,759	99.4710	7,156,680	7,194,759	7,194,721		(22)			4.900	4.950	MON	29,379	352,543	11/17/2011	11/01/2027
906548-CS-9	Union Electric Co Secured	C		2	1.F FE	13,808,678	59.2830	8,225,565	13,875,000	13,814,914		1,572			2.625	2.648	MS	107,242	364,219	10/01/2020	03/15/2051
906548-CX-8	Union Electric Co Secured	C		2	1.F FE	19,853,400	93.2900	18,658,052	20,000,000	19,855,650		2,250			5.250	5.299	JJ	484,167	542,500	01/03/2024	01/15/2054
907818-EC-8	Union Pacific Corp Senior Unsecured	C		2	1.G FE	4,570,350	74.8730	3,743,673	5,000,000	4,612,286		6,176			3.875	4.339	FA	80,729	193,750	03/16/2017	02/01/2055
907818-EG-9	Union Pacific Corp Senior Unsecured			2	1.G FE	7,529,192	76.4080	5,326,423	6,971,000	7,515,219		(5,374)			4.375	3.985	MN	38,970	304,981	04/05/2022	11/15/2065
907818-EJ-3	Union Pacific Corp Senior Unsecured	C		2	1.G FE	6,543,380	80.2200	4,813,227	6,000,000	6,434,713		(14,476)			4.050	3.546	MS	81,000	243,000	12/07/2016	03/01/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-EK-0	Union Pacific Corp Senior Unsecured	C		2	1.G FE	2,329,778	71.5250	2,145,752	3,000,000	2,361,966		16,178			3.350	4.965	FA	37,967	100,500	12/20/2022	08/15/2046
907818-EN-4	Union Pacific Corp Senior Unsecured			2	1.G FE	4,137,064	79.0710	3,937,735	4,980,000	4,127,987		(1,574)			4.000	5.285	AO	42,053	24,000	12/26/2024	04/15/2047
907818-EQ-7	Union Pacific Corp Senior Unsecured	C		2	1.G FE	8,331,875	83.9710	7,977,206	9,500,000	8,429,864		59,950			3.600	4.794	MS	100,700	342,000	06/29/2023	09/15/2037
907818-ER-5	Union Pacific Corp Senior Unsecured			2	1.G FE	3,041,460	73.2970	2,198,919	3,000,000	3,039,362		(351)			4.100	4.035	MS	36,217	123,000	11/13/2017	09/15/2067
907818-EV-6	Union Pacific Corp Senior Unsecured			2	1.G FE	985,870	91.1600	911,600	1,000,000	989,040		569			4.375	4.483	MS	13,490	43,750	01/15/2019	09/10/2038
907818-FC-7	Union Pacific Corp Senior Unsecured	C		2	1.G FE	1,489,455	82.4620	1,236,935	1,500,000	1,490,625		216			4.300	4.342	MS	21,500	64,500	02/11/2019	03/01/2049
907818-FD-5	Union Pacific Corp Senior Unsecured			2	1.G FE	5,849,830	81.2190	5,685,331	7,000,000	5,859,097		9,267			3.550	5.150	FA	93,878		10/28/2024	08/15/2039
907818-FX-1	Union Pacific Corp Senior Unsecured			2	1.G FE	1,991,860	86.8700	1,737,402	2,000,000	1,993,974		753			2.800	2.847	FA	21,311	56,000	02/09/2022	02/14/2032
907818-GD-4	Union Pacific Corp Senior Unsecured			2	1.G FE	5,276,382	91.2490	4,562,451	5,000,000	5,271,566		(2,528)			5.150	4.835	JJ	115,160	257,500	01/20/2023	01/20/2063
907818-GE-2	Union Pacific Corp Senior Unsecured	C		2	1.G FE	14,990,100	100.1420	15,021,308	15,000,000	14,996,080		3,276			4.750	4.774	FA	257,292	712,500	02/13/2023	02/21/2026
90932L-AJ-6	United Airlines 2023-1 Class A Secured	C			1.F FE	14,817,562	102.0060	14,959,069	14,664,855	14,813,394		(4,168)			5.800	5.635	JJ	392,203	398,898	07/31/2024	01/15/2036
90964*-AH-8	United Bottling Management Co SR NTS SER B				1.G PL	16,000,000	93.8110	15,009,766	16,000,000	16,000,000					4.240	4.240	JD	18,844	678,400	12/21/2016	12/21/2031
910637-V@-3	United Illuminating Co SR NTS SER L				1.G	5,000,000	81.5350	4,076,758	5,000,000	5,000,000					2.250	2.250	JJ	47,188	112,500	08/25/2021	01/31/2032
911308-AB-0	UNITED PARCEL SERVICE OF AMERI Senior Unsecured				1.F FE	12,877,300	112.2680	11,226,813	10,000,000	10,691,976		(109,030)			7.620	6.061	AO	190,500	762,000	10/22/2002	04/01/2030
911312-AJ-5	United Parcel Service Inc Senior Unsecured	C			1.F FE	4,529,790	107.1000	3,213,010	3,000,000	4,198,392		(76,454)			6.200	2.574	JJ	85,767	186,000	06/17/2020	01/15/2038
911312-AR-7	United Parcel Service Inc Senior Unsecured	C			1.F FE	1,789,304	78.1080	1,562,152	2,000,000	1,825,088		6,436			3.625	4.337	AO	18,125	72,500	10/23/2018	10/01/2042
911312-BM-7	United Parcel Service Inc Senior Unsecured			2	1.F FE	1,131,830	96.4010	964,006	1,000,000	1,054,088		(20,283)			3.050	0.956	MN	3,897	30,500	02/10/2021	11/15/2027
911312-BN-5	United Parcel Service Inc Senior Unsecured	C		2	1.F FE	3,708,535	76.1360	3,045,428	4,000,000	3,722,289		6,640			3.750	4.214	MN	19,167	150,000	12/20/2022	11/15/2047
911312-BQ-8	United Parcel Service Inc Senior Unsecured	C		2	1.F FE	2,997,990	81.7580	2,452,748	3,000,000	2,998,209		42			4.250	4.254	MS	37,542	127,500	03/13/2019	03/15/2049
911312-BW-5	United Parcel Service Inc Senior Unsecured			2	1.F FE	1,337,027	95.8480	862,632	900,000	1,300,789		(11,109)			5.300	2.795	AO	11,925	47,700	08/17/2021	04/01/2050
91159H-HM-5	US Bancorp Subordinated			2	1.G FE	2,098,383	97.9270	2,056,471	2,100,000	2,099,757		177			3.100	3.109	AO	11,573	65,100	04/21/2016	04/27/2026
91159H-JD-3	US Bancorp Senior Unsecured	C		2	1.G FE	3,000,000	84.3930	2,531,801	3,000,000	3,000,000					2.677	2.676	JJ	34,355	80,310	01/20/2022	01/27/2033
912803-DM-2	United States Treasury Strip P TREASURY STRIP (PRIN)	@SD			1.A	100,636	48.2050	174,504		100,636					0.000	6.080	N/A			01/01/2019	05/15/2040
913017-BA-6	RTX Corp Senior Unsecured	C			2.A FE	6,504,750	110.5050	4,972,719	4,500,000	5,630,922		(227,725)			7.500	1.892	MS	99,375	337,500	01/19/2021	09/15/2029
913017-BJ-7	RTX Corp Senior Unsecured	C			2.A FE	3,762,116	100.2310	2,756,360	2,750,000	3,503,927		(63,617)			5.400	2.390	MN	24,750	148,500	12/18/2020	05/01/2035
913017-BK-4	RTX Corp Senior Unsecured	C			2.A FE	23,048,371	104.7470	19,325,788	18,450,000	21,932,730		(257,234)			6.050	3.893	JD	93,019	1,116,225	01/14/2021	06/01/2036
913017-BP-3	RTX Corp Senior Unsecured	C			2.A FE	27,723,637	105.2410	21,521,750	20,450,000	26,181,479		(334,976)			6.125	3.475	JJ	577,571	1,252,563	06/19/2020	07/15/2038
913017-BS-7	RTX Corp Senior Unsecured	C			2.A FE	37,926,767	101.2260	31,992,462	31,605,000	36,978,780		(224,264)			5.700	4.146	AO	380,313	1,331,235	09/11/2024	04/15/2040
913017-BT-5	RTX Corp Senior Unsecured	C			2.A FE	6,878,445	86.7790	6,074,529	7,000,000	6,888,758		4,080			4.500	4.634	JD	26,250	315,000	05/20/2022	06/01/2042
913017-CJ-6	RTX Corp Senior Unsecured	C		2	2.A FE	13,662,260	75.5010	9,815,181	13,000,000	13,591,746		(21,048)			3.750	3.429	MN	81,250	487,500	06/03/2020	11/01/2046
913017-CP-2	RTX Corp Senior Unsecured	C		2	2.A FE	7,977,920	78.7270	6,298,189	8,000,000	7,981,320		506			4.050	4.066	MN	51,300	324,000	05/01/2017	05/04/2047
913017-CW-7	RTX Corp Senior Unsecured	C		2	2.A FE	3,043,963	89.2010	2,453,036	2,750,000	3,000,146		(15,167)			4.450	3.563	MN	15,297	122,375	12/22/2021	11/16/2038
913017-DD-8	RTX Corp Senior Unsecured	C		2	2.A FE	9,793,600	99.5180	9,951,801	10,000,000	9,920,984		121,998			3.950	5.254	FA	148,125	395,000	12/18/2023	08/16/2025
91319#-AG-6	Veolia Utility Resources LLC. SR NTS				1.F	5,000,000	100.0080	5,000,398	5,000,000	5,000,000					4.920	4.920	JJ	105,917	246,000	01/26/2010	01/26/2025
91324P-AR-3	UnitedHealth Group Inc Senior Unsecured				1.F FE	3,971,160	102.9600	4,118,390	4,000,000	3,983,397		1,025			5.800	5.851	MS	68,311	232,000	02/27/2006	03/15/2036
91324P-BE-1	UnitedHealth Group Inc Senior Unsecured	C			1.F FE	7,644,991	109.9650	6,597,871	6,000,000	7,259,975		(71,163)			6.625	4.462	MN	50,792	397,500	03/13/2019	11/15/2037
91324P-BK-7	UnitedHealth Group Inc Senior Unsecured	C			1.F FE	2,938,422	113.2550	2,214,129	1,955,000	2,710,504		(45,562)			6.875	3.237	FA	50,776	134,406	08/22/2019	02/15/2038
91324P-BQ-4	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	2,390,480	102.5900	2,051,800	2,000,000	2,284,045		(12,137)			5.950	4.660	FA	44,956	119,000	01/31/2014	02/15/2041
91324P-BU-5	UnitedHealth Group Inc Senior Unsecured	M		2	1.F FE	6,499,757	88.3010	5,342,194	6,050,000	6,405,151		(15,471)			4.625	4.120	MN	35,754	279,813	08/22/2019	11/15/2041
91324P-CQ-3	UnitedHealth Group Inc Senior Unsecured	M			1.F FE	11,085,080	94.4520	10,389,774	11,000,000	11,053,999		(3,930)			4.625	4.566	JJ	234,590	508,750	07/21/2015	07/15/2035
91324P-CR-1	UnitedHealth Group Inc Senior Unsecured				1.F FE	2,267,055	88.1240	1,603,859	1,820,000	2,203,070		(12,826)			4.750	3.327	JJ	39,863	86,450	08/22/2019	07/15/2045
91324P-CX-8	UnitedHealth Group Inc Senior Unsecured	C		2	1.F FE	2,977,590	80.8320	2,424,961	3,000,000	2,981,222		507			4.200	4.244	JJ	58,100	126,000	12/15/2016	01/15/2047
91324P-DE-9	UnitedHealth Group Inc Senior Unsecured	C			1.F FE	2,807,034	95.7270	2,871,806	3,000,000	2,848,951		41,917			2.950	4.905	AO	18,683	88,500	02/28/2024	10/15/2027
91324P-DK-5	UnitedHealth Group Inc Senior Unsecured	C			1.F FE	2,017,294	97.1450	1,991,468	2,050,000	2,020,863		3,178			3.850	4.296	JD	3,508	48,125	08/09/2024	06/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-DL-3	UnitedHealth Group Inc Senior Unsecured	C		2	1.F FE	7,605,719	80.3460	5,997,842	7,465,000	7,587,371		(3,994)			4.250	4.128	JD	14,101	317,263	08/22/2019	06/15/2048
91324P-DQ-2	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	995,900	82.4320	824,318	1,000,000	996,351		84			4.450	4.475	JD	1,978	44,500	12/13/2018	12/15/2048
91324P-EC-2	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	4,366,390	95.5820	4,540,145	4,750,000	4,528,062		153,293			1.150	4.709	MN	6,980	54,625	12/07/2023	05/15/2026
91324P-ED-0	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	4,999,550	84.9460	4,247,310	5,000,000	4,999,697		44			2.300	2.301	MN	14,694	115,000	05/17/2021	05/15/2031
91324P-ET-5	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	12,446,710	102.0960	11,128,479	10,900,000	12,443,223		(3,487)			6.050	5.190	FA	249,126		09/13/2024	02/15/2063
91324P-FA-5	UnitedHealth Group Inc Senior Unsecured			2	1.F FE	4,220,293	99.2120	4,216,491	4,250,000	4,223,254		2,962			4.900	5.018	AO	43,964	118,008	03/19/2024	04/15/2031
91403#-AA-6	Univ Of Iowa Energy Collaborat SR SECD NTS				1.G PL	63,448,096	77.7620	49,338,661	63,448,096	63,448,096					3.620	3.636	MJSD	6,380	2,296,821	03/09/2020	06/30/2050
91412N-AZ-3	University of Chicago/The BDS SER 2015B				1.C FE	1,397,055	95.1250	1,379,318	1,450,000	1,405,158		8,103			3.922	4.655	AO	14,217	56,869	01/12/2024	10/01/2029
91412N-BC-3	University of Chicago/The BDS SER 2018C	C		2	1.C FE	8,750,000	81.2860	7,112,520	8,750,000	8,750,000					4.003	4.003	AO	87,566	350,263	09/06/2018	10/01/2053
91913Y-AE-0	Valero Energy Corp Senior Unsecured	C			2.B FE	25,675,540	112.3820	26,128,917	23,250,000	24,506,502		(141,527)			7.500	6.517	AO	368,125	1,743,750	03/31/2021	04/15/2032
91913Y-AL-4	Valero Energy Corp Senior Unsecured	C			2.B FE	6,763,232	105.1110	5,255,544	5,000,000	6,417,084		(87,881)			6.625	3.754	JD	14,722	331,250	01/24/2022	06/15/2037
91913Y-BB-5	Valero Energy Corp Senior Unsecured	RA		2	2.B FE	12,720,933	93.4600	13,084,376	14,000,000	12,906,759		185,825			2.150	5.287	MS	88,628	150,500	07/02/2024	09/15/2027
91913Y-BD-1	Valero Energy Corp Senior Unsecured	C		2	2.B FE	10,244,039	67.3840	9,433,799	14,000,000	10,342,043		58,147			3.650	5.527	JD	42,583	511,000	04/13/2023	12/01/2051
92203#-AV-0	THE VANGUARD GROUP INC SR NTS SER H				1.G	4,958,534	73.4360	5,140,521	7,000,000	5,035,965		77,431			2.290	5.874	FA	57,441	80,150	05/30/2024	08/22/2035
92277G-AF-4	Ventas Realty LP Senior Unsecured	C		2	2.A FE	9,797,200	81.4600	8,146,028	10,000,000	9,836,866		4,875			4.375	4.499	FA	182,292	437,500	05/04/2015	02/01/2045
92277G-AG-2	Ventas Realty LP Senior Unsecured			2	2.A FE	6,174,189	99.1300	6,245,161	6,300,000	6,216,154		41,965			4.125	5.461	JJ	119,831	129,938	06/14/2024	01/15/2026
92277G-AN-7	Ventas Realty LP Senior Unsecured			2	2.A FE	6,187,600	97.4010	6,038,879	6,200,000	6,188,599		999			4.400	4.450	JJ	125,791		09/23/2024	01/15/2029
92277G-AU-1	Ventas Realty LP Senior Unsecured			2	2.A FE	10,639,506	90.4130	10,578,281	11,700,000	10,707,020		67,514			3.000	4.919	JJ	161,850	75,000	09/23/2024	01/15/2030
92277G-AW-7	Ventas Realty LP Senior Unsecured			2	2.A FE	6,197,803	84.4850	5,998,436	7,100,000	6,230,271		32,468			2.500	4.659	MS	59,167		09/13/2024	09/01/2031
92277G-AX-5	Ventas Realty LP Senior Unsecured	RA		2	2.A FE	6,114,882	100.5750	5,833,323	5,800,000	6,108,315		(6,567)			5.625	4.901	JJ	206,625		09/13/2024	07/01/2034
92343V-BG-8	Verizon Communications Inc Senior Unsecured			2	2.A FE	1,677,400	79.1140	1,582,278	2,000,000	1,736,888		9,003			3.850	4.971	MN	12,833	77,000	03/30/2017	11/01/2042
92343V-CQ-5	Verizon Communications Inc Senior Unsecured	C		2	2.A FE	18,313,502	92.8000	17,477,037	18,833,000	18,383,785		30,132			4.400	4.698	MN	138,109	762,652	09/11/2024	11/01/2034
92343V-CV-4	Verizon Communications Inc Senior Unsecured	C			2.A FE	9,901,013	90.1510	9,015,058	10,000,000	9,943,241		3,185			4.272	4.330	JJ	196,987	427,200	07/18/2019	01/15/2036
92343V-CZ-5	Verizon Communications Inc Senior Unsecured				2.A FE	3,124,741	84.0660	2,636,316	3,136,000	3,125,901		146			4.672	4.692	MS	43,140	146,514	04/05/2016	03/15/2055
92343V-DC-5	Verizon Communications Inc Senior Unsecured	C			2.A FE	6,996,290	79.4760	5,563,335	7,000,000	6,997,022		84			4.125	4.128	FA	109,083	288,750	07/27/2016	08/15/2046
92343V-DR-2	Verizon Communications Inc Senior Unsecured	C			2.A FE	5,566,530	92.2090	4,932,237	5,349,000	5,516,040		(8,239)			4.812	4.512	MS	75,788	257,394	12/18/2017	03/15/2039
92343V-DS-0	Verizon Communications Inc Senior Unsecured				2.A FE	10,668,011	92.4090	8,732,617	9,450,000	10,538,810		(25,243)			5.012	4.247	AO	99,989	473,634	05/08/2019	04/15/2049
92343V-DU-5	Verizon Communications Inc Senior Unsecured	RA			2.A FE	4,961,500	97.6810	4,884,054	5,000,000	4,971,982		1,596			5.250	5.313	MS	76,563	262,500	03/13/2017	03/16/2037
92343V-DV-3	Verizon Communications Inc Senior Unsecured				2.A FE	3,154,620	96.8590	2,905,785	3,000,000	3,133,829		(3,166)			5.500	5.160	MS	48,125	165,000	03/21/2017	03/16/2047
92343V-EA-8	Verizon Communications Inc Senior Unsecured	M			2.A FE	16,002,720	94.2990	15,087,886	16,000,000	16,001,806		(223)			4.500	4.498	FA	282,000	720,000	12/07/2017	08/10/2033
92343V-EU-4	Verizon Communications Inc Senior Unsecured			2	2.A FE	534,369	96.2800	522,802	543,000	538,402		824			4.016	4.208	JD	1,696	21,807	09/10/2019	12/03/2029
92343V-FT-6	Verizon Communications Inc Senior Unsecured	C		2	2.A FE	11,489,305	68.4260	7,868,995	11,500,000	11,491,070		447			2.650	2.656	MN	34,708	304,750	11/10/2020	11/20/2040
92343V-FW-9	Verizon Communications Inc Senior Unsecured			1	2.A FE	15,969,355	59.4540	8,445,974	14,206,000	15,847,458		(34,464)			2.987	2.456	AO	71,901	424,333	05/06/2021	10/30/2056
92343V-GB-4	Verizon Communications Inc Senior Unsecured			2	2.A FE	5,387,910	70.9500	3,902,241	5,500,000	5,396,218		2,313			3.550	3.662	MS	53,694	195,250	03/18/2021	03/22/2051
92343V-GJ-7	Verizon Communications Inc Senior Unsecured			2	2.A FE	8,963,010	86.2510	7,762,603	9,000,000	8,975,870		3,530			2.550	2.597	MS	63,750	229,500	03/11/2021	03/21/2031
92343V-GK-4	Verizon Communications Inc Senior Unsecured			2	2.A FE	19,988,400	75.8060	15,161,230	20,000,000	19,990,035		454			3.400	3.404	MS	187,000	680,000	03/11/2021	03/22/2041
92343V-GN-8	Verizon Communications Inc Senior Unsecured	C		2	2.A FE	15,205,703	82.8710	12,524,358	15,113,000	15,182,223		(9,038)			2.355	2.284	MS	104,796	355,911	05/02/2022	03/15/2032
92556V-AD-8	Viatris Inc Senior Unsecured			2	2.C FE	18,374,648	86.7860	15,564,212	17,934,000	18,217,340		(50,812)			2.700	2.374	JD	12,105	484,218	10/29/2021	06/22/2030
92556V-AE-6	Viatris Inc Senior Unsecured	C		2	2.C FE	14,996,245	75.2110	11,131,157	14,800,000	14,969,828		(8,792)			3.850	3.746	JD	14,245	569,800	10/29/2021	06/22/2040
92556V-AF-3	Viatris Inc Senior Unsecured	C		2	2.C FE	8,007,403	68.0970	5,447,757	8,000,000	8,007,166		(186)			4.000	3.994	JD	8,000	320,000	10/29/2021	06/22/2050
92564R-AB-1	VICI Properties LP / VICI Note SENIOR			2	2.C FE	1,889,396	95.8630	1,917,256	2,000,000	1,898,285		8,890			4.625	5.830	JD	7,708	46,250	07/02/2024	12/01/2029
92763M-AA-3	Viper Energy Inc SENIOR			2	3.B FE	10,401,089	98.6510	10,358,343	10,500,000	10,352,044		21,405			5.375	5.637	MN	94,063	564,375	12/21/2022	11/01/2027
927804-FA-7	Virginia Electric and Power Co Senior Unsecured	C			2.A FE	17,444,727	103.3190	17,564,291	17,000,000	17,381,943		(11,189)			6.000	5.717	JJ	470,333	840,000	09/11/2024	01/15/2036
927804-FB-5	Virginia Electric and Power Co Senior Unsecured				2.A FE	2,991,720	103.5770	3,107,315	3,000,000	2,994,812		276			6.000	6.020	MN	23,000	180,000	05/14/2007	05/15/2037
927804-FG-4	Virginia Electric and Power Co Senior Unsecured	C			2.A FE	19,691,903	129.9810	13,979,471	10,755,000	17,933,918		(412,828)			8.875	2.969	MN	121,965	954,506	10/28/2020	11/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
927804-FL-3	Virginia Electric and Power Co Senior Unsecured			2	2.A FE	1,118,666	80.0660	800,659	1,000,000	1,098,219		(4,095)			4.000	3.260	JJ	18,444	40,000	08/22/2019	01/15/2043
927804-FP-4	Virginia Electric and Power Co Senior Unsecured	C		2	2.A FE	2,066,908	87.9080	1,758,164	2,000,000	2,056,299		(1,993)			4.650	4.423	FA	35,133	93,000	01/18/2019	08/15/2043
927804-FU-3	Virginia Electric and Power Co Senior Unsecured			2	2.A FE	13,302,088	98.4190	11,810,226	12,000,000	12,216,397		(272,125)			3.150	0.852	JJ	174,300	378,000	12/14/2020	01/15/2026
927804-FY-5	Virginia Electric and Power Co Senior Unsecured			2	2.A FE	6,076,612	74.7860	4,898,470	6,550,000	6,134,296		10,729			3.800	4.238	MS	73,287	248,900	01/30/2019	09/15/2047
927804-FZ-2	Virginia Electric and Power Co Senior Unsecured			2	2.A FE	14,254,050	96.8350	14,525,234	15,000,000	14,525,731		131,707			3.800	4.864	AO	142,500	570,000	11/17/2022	04/01/2028
92826C-AD-4	Visa Inc Senior Unsecured	C		2	1.D FE	13,739,251	98.9010	13,945,006	14,100,000	13,890,870		143,867			3.150	4.761	JD	20,974	365,400	08/09/2024	12/14/2025
92826C-AF-9	Visa Inc Senior Unsecured			2	1.D FE	4,991,650	85.6330	4,281,651	5,000,000	4,993,166		198			4.300	4.310	JD	10,153	215,000	12/09/2015	12/14/2045
92838@-AA-1	VISTA RIDGE LLC SR SECD NTS				1.F PL	31,503,081	72.3850	22,803,511	31,503,081	31,503,081					2.570	2.579	MJSD	2,249	809,629	12/01/2020	10/14/2049
92841E-AA-7	VistaJet Pass Through Trust 20 P/T CERTS SER 21-1A				1.G PL	8,291,638	90.0620	8,392,599	9,318,646	8,456,259		125,031			3.875	7.346	FA	136,415	361,098	07/31/2023	02/15/2030
928563-AC-9	VMware LLC Senior Unsecured	C		2	2.B FE	12,395,625	97.7740	12,221,713	12,500,000	12,405,657		10,032			3.900	4.205	FA	176,042		09/13/2024	08/21/2027
928563-AE-5	VMware LLC Senior Unsecured			2	2.B FE	13,710,550	99.6480	13,950,719	14,000,000	13,822,579		63,080			4.650	5.225	MN	83,183	585,900	07/10/2024	05/15/2027
928563-AF-2	VMware LLC Senior Unsecured			2	2.B FE	5,029,008	97.9770	4,996,808	5,100,000	5,031,064		2,056			4.700	4.990	MN	30,628	119,850	10/28/2024	05/15/2030
928563-AJ-4	VMware LLC Senior Unsecured	C		2	2.B FE	15,972,800	94.7870	15,165,869	16,000,000	15,991,036		5,424			1.400	1.435	FA	84,622	224,000	07/20/2021	08/15/2026
928563-AK-1	VMware LLC Senior Unsecured	C		2	2.B FE	18,198,341	89.7290	16,958,860	18,900,000	18,273,355		50,774			1.800	2.748	FA	128,520	216,000	09/23/2024	08/15/2028
928563-AL-9	VMware LLC Senior Unsecured			2	2.B FE	17,710,719	82.9730	17,709,759	21,344,000	17,973,019		233,295			2.200	5.005	FA	177,392	278,168	12/30/2024	08/15/2031
928668-AT-9	Volkswagen Group of America Fi GTD NTS	C			1.G FE	6,234,102	99.7940	6,287,023	6,300,000	6,259,031		24,929			4.625	5.404	MN	38,850	145,688	06/14/2024	11/13/2025
928668-BL-5	Volkswagen Group of America Fi GTD NTS			2	1.G FE	5,990,994	96.8170	5,809,016	6,000,000	5,998,336		1,833			1.250	1.281	MN	7,708	75,000	06/02/2021	11/24/2025
928668-BN-1	Volkswagen Group of America Fi GTD NTS	C		2	1.G FE	6,187,660	90.2760	6,138,754	6,800,000	6,257,444		69,784			1.625	4.599	MN	11,357	55,250	08/06/2024	11/24/2027
928668-QE-0	Volkswagen Group of America Fi Senior Unsecured				1.G FE	6,185,740	100.3520	6,221,813	6,200,000	6,190,215		4,475			5.400	5.536	MS	93,930	165,540	06/26/2024	03/20/2026
92890H-AD-4	WEA Finance LLC / Westfield UK Senior Unsecured	C		2	2.A FE	20,924,167	80.2240	16,044,866	20,000,000	20,787,857		(25,957)			4.750	4.441	MS	274,444	950,000	04/08/2021	09/17/2044
92928Q-AD-0	WEA Finance LLC Senior Unsecured			2	2.B FE	3,978,800	78.5810	3,143,252	4,000,000	3,981,186		427			4.625	4.658	MS	51,903	185,000	09/12/2018	09/20/2048
929328-AF-9	WSFS Financial Corp Senior Unsecured			2	1.G FE	20,000,000	95.1750	19,035,000	20,000,000	20,000,000					2.750	2.750	JD	24,444	550,000	12/03/2020	12/15/2030
92939U-A*-7	WEC Energy Group Inc WEC Energy Group Inc			2	2.B Z	71,400,000	99.3360	70,926,061	71,400,000	71,400,000					6.690	6.690	JD	199,028		11/19/2024	06/15/2055
92939U-A@-5	WEC Energy Group Inc WEC Energy Group Inc			2	2.B FE	150,600,000	98.5640	148,436,691	150,600,000	150,600,000					6.740	6.740	JD	422,935		11/19/2024	06/15/2055
92939U-AE-6	WEC Energy Group Inc Senior Unsecured			2	2.A FE	29,016,313	83.3920	24,183,784	29,000,000	29,010,021		(1,723)			1.800	1.793	AO	110,200	522,000	12/23/2020	10/15/2030
92939U-AH-9	WEC Energy Group Inc Senior Unsecured			2	2.A FE	6,982,059	100.1830	7,012,786	7,000,000	6,992,488		10,024			5.000	5.150	MS	91,389	350,000	01/08/2024	09/27/2025
92939U-AK-2	WEC Energy Group Inc Senior Unsecured	C		2	2.A FE	20,056,600	100.0150	20,003,044	20,000,000	20,021,631		(21,272)			4.750	4.635	JJ	453,889	950,000	04/04/2023	01/09/2026
92939U-AM-8	WEC Energy Group Inc Senior Unsecured	C		2	2.A FE	10,120,800	101.3150	10,131,499	10,000,000	10,076,019		(43,242)			5.600	5.106	MS	169,556	560,000	12/18/2023	09/12/2026
92940P-AF-1	WRKCo Inc Senior Unsecured	C		2	2.B FE	4,498,605	93.3960	4,202,833	4,500,000	4,499,155		95			4.200	4.203	JD	15,750	189,000	05/16/2019	06/01/2032
92940P-AG-9	WRKCo Inc Senior Unsecured	C		2	2.B FE	14,564,428	83.9770	12,337,088	14,691,000	14,521,887		9,810			3.000	3.110	JD	19,588	440,730	07/20/2022	06/15/2033
92966*-AG-4	Wabash Valley Power Associatio 1ST MTG				1.F	2,805,654	102.2000	2,867,367	2,805,654	2,805,654					6.140	6.187	JAJO	29,190	172,267	12/31/2007	01/31/2028
92976G-AG-6	Wells Fargo Bank NA Subordinated				2.A FE	2,054,860	102.2170	2,044,347	2,000,000	2,035,032		(1,977)			5.850	5.648	FA	48,750	117,000	09/22/2010	02/01/2037
92976G-AJ-0	Wells Fargo Bank NA Subordinated				2.A FE	12,946,103	109.1400	9,702,545	8,890,000	12,095,366		(196,044)			6.600	3.192	JJ	270,552	586,740	10/22/2020	01/15/2038
92984*-AA-5	WEC INFRASTRUCTURE WIND HLD I SR SECD NTS				2.B PL	26,215,105	92.0720	24,136,842	26,215,105	26,215,105					2.750	2.751	JD	2,003	721,296	12/17/2020	12/31/2032
929903-AM-4	Wachovia Corp Subordinated				2.B FE	6,646,370	100.0100	7,000,709	7,000,000	6,799,015		13,336			5.500	5.867	FA	160,417	385,000	04/26/2007	08/01/2035
93002*-AA-1	WEC Infrastructure Wind Holdin SR SECD			2	2.C YE	77,596,558	102.0380	79,177,828	77,596,558	77,596,558					6.380	6.379	JD	13,752	4,952,073	10/25/2022	12/31/2031
931142-BF-9	Walmart Inc Senior Unsecured				1.C FE	11,779,200	113.9500	11,395,049	10,000,000	10,583,310		(94,116)			7.550	6.203	FA	285,222	755,000	02/05/2002	02/15/2030
931142-CB-7	Walmart Inc Senior Unsecured	C			1.C FE	12,741,415	103.0050	12,360,557	12,000,000	12,517,516		(37,701)			5.250	4.722	MS	210,000	630,000	11/30/2018	09/01/2035
931142-CK-7	Walmart Inc Senior Unsecured	C			1.C FE	5,141,869	113.0280	3,707,329	3,280,000	4,729,154		(97,202)			6.500	2.416	FA	80,542	213,200	01/21/2021	08/15/2037
931142-CM-3	Walmart Inc Senior Unsecured	C			1.C FE	5,174,048	110.1620	4,406,487	4,000,000	4,888,142		(49,697)			6.200	4.026	AO	52,356	248,000	08/09/2018	04/15/2038
931142-EU-3	Walmart Inc Senior Unsecured			2	1.C FE	3,000,000	68.9510	2,068,523	3,000,000	3,000,000					2.500	2.500	MS	20,625	75,000	09/08/2021	09/22/2041
931142-EW-9	Walmart Inc Senior Unsecured				1.C FE	2,959,440	99.6040	2,988,125	3,000,000	2,983,689		22,968			3.900	4.713	MS	36,400	117,000	12/07/2023	09/09/2025
931142-FA-6	Walmart Inc Senior Unsecured			2	1.C FE	10,395,424	99.5580	10,354,057	10,400,000	10,397,949		1,522			4.000	4.016	AO	87,822	416,000	04/12/2023	04/15/2026
931142-FC-2	Walmart Inc Senior Unsecured	C		2	1.C FE	7,984,560	97.8250	7,825,990	8,000,000	7,987,916		2,012			4.000	4.032	AO	67,556	320,000	04/12/2023	04/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
931142-FE-8	Walmart Inc Senior Unsecured	C		2	1.C FE	18,453,640	87.3540	16,378,916	18,750,000	18,455,627		1,576			4.500	4.598	AO	178,125	675,000	10/15/2024	04/15/2053
939653-A*-2	ELME COMMUNITIES SR NTS				2.B	44,000,000	88.0720	38,751,759	44,000,000	44,000,000					3.440	3.439	JJ	697,938	1,513,600	09/22/2020	12/29/2030
941848-F#-5	WATERS CORPORATION SR GTD NTS SER O				2.B	18,000,000	83.9640	15,113,529	18,000,000	18,000,000					2.250	2.250	MS	133,875	405,000	11/19/2020	03/03/2031
94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS				4.A	2,214,422	99.9430	2,213,162	2,214,422	2,214,422					6.420	6.506	MON	395	142,166	12/30/2005	01/18/2027
94973V-AH-0	Elevance Health Inc Senior Unsecured	M			2.A FE	18,659,490	103.9040	19,191,133	18,470,000	18,565,381		(7,067)			5.950	5.880	JD	48,843	1,098,965	06/09/2010	12/15/2034
94973V-AL-1	Elevance Health Inc Senior Unsecured				2.A FE	5,003,470	101.3090	5,065,471	5,000,000	5,001,994		(130)			5.850	5.845	JJ	134,875	292,500	01/19/2006	01/15/2036
949746-JM-4	Wells Fargo & Co Senior Unsecured	C			2.A FE	15,459,870	99.5100	16,916,629	17,000,000	16,144,719		59,947			5.375	6.048	FA	365,500	913,750	02/13/2008	02/07/2035
949746-RF-0	Wells Fargo & Co Subordinated				2.B FE	21,928,338	95.5350	15,032,372	15,735,000	21,162,467		(204,809)			5.606	3.177	JJ	406,748	882,104	08/25/2021	01/15/2044
94974B-GK-0	Wells Fargo & Co Senior Unsecured				2.A FE	12,963,317	78.0860	12,181,460	15,600,000	13,016,628		65,312			3.900	5.220	MN	101,400	608,400	01/18/2024	05/01/2045
94974B-GQ-7	Wells Fargo & Co Subordinated				2.B FE	17,449,010	86.7530	14,748,070	17,000,000	17,370,238		(10,704)			4.900	4.732	MN	101,811	833,000	04/08/2016	11/17/2045
94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS				2.B	1,651,463	100.4460	1,658,826	1,651,463	1,651,463					5.610	5.675	MON	5,404	92,647	07/29/2005	08/10/2027
94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS				3.C YE	1,409,142	100.3380	1,413,904	1,409,142	1,409,142					6.350	6.434	MON	5,220	89,480	06/29/2006	07/10/2026
94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A				1.E	76,501	102.4420	78,369	76,501	76,501					5.670	5.670	JJ	2,000	4,790	01/30/2007	01/30/2030
94978#-GP-6	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-B				1.E	325,750	101.6430	331,102	325,750	325,750					5.670	5.670	JJ	8,517	18,470	01/30/2007	01/15/2030
94980V-AG-3	Wells Fargo Bank NA Subordinated				2.A FE	4,834,607	103.2000	4,179,584	4,050,000	4,570,941		(33,328)			5.950	4.518	FA	83,672	240,975	06/24/2015	08/26/2036
95000U-2A-0	Wells Fargo & Co Senior Unsecured			2	2.A FE	15,235,481	96.9030	15,504,446	16,000,000	15,397,405		160,649			3.584	4.801	MN	62,123	573,440	12/28/2023	05/22/2028
95000U-2M-4	Wells Fargo & Co Senior Unsecured			2	2.A FE	2,634,608	88.8780	1,688,684	1,900,000	2,576,927		(17,728)			5.013	2.993	AO	23,018	95,247	08/17/2021	04/04/2051
95000U-2Q-5	Wells Fargo & Co Senior Unsecured			2	2.A FE	3,151,002	72.8590	2,197,414	3,016,000	3,127,772		(5,794)			3.068	2.769	AO	15,679	92,531	10/28/2020	04/30/2041
95000U-3H-4	Wells Fargo & Co Senior Unsecured			2	1.E FE	7,500,000	106.4680	7,985,121	7,500,000	7,500,000					6.491	6.488	AO	91,956	486,825	10/16/2023	10/23/2034
95000U-3K-7	Wells Fargo & Co Senior Unsecured			2	1.E FE	34,918,400	99.4810	34,818,347	35,000,000	34,923,568		5,168			5.499	5.526	JJ	844,708	962,325	02/13/2024	01/23/2035
95000U-3M-3	Wells Fargo & Co Senior Unsecured			2	1.E FE	1,412,586	100.7530	1,410,538	1,400,000	1,412,426		(160)			5.560	5.373	JAJO	15,969		12/19/2024	04/22/2028
95040Q-AD-6	Welltower OP LLC Senior Unsecured			2	2.A FE	6,209,424	98.0170	6,077,024	6,200,000	6,208,746		(678)			4.250	4.195	AO	55,628	131,750	09/23/2024	04/15/2028
95040Q-AN-4	Welltower OP LLC Senior Unsecured			2	2.A FE	6,114,688	89.6760	6,008,319	6,700,000	6,150,990		36,302			2.050	4.281	JJ	63,334		09/13/2024	01/15/2029
955278-C@-3	WEST PENN POWER COMPANY 1ST MTG				1.F	17,000,000	73.0650	12,421,111	17,000,000	17,000,000					4.220	4.220	JD	59,783	717,400	05/09/2019	06/01/2059
955306-C*-4	West Pharmaceutical Services I SR NTS SER C				1.G	15,400,000	97.4000	14,999,554	15,400,000	15,400,000					4.020	4.020	JJ	302,661	619,080	07/05/2012	07/05/2027
95709T-AK-6	Evergy Kansas Central Inc Secured	C		2	1.F FE	3,045,420	83.6570	2,509,710	3,000,000	3,038,206		(1,333)			4.625	4.521	MS	46,250	138,750	10/23/2018	09/01/2043
95709T-AM-2	Evergy Kansas Central Inc Secured			2	1.F FE	1,338,085	81.0400	1,053,522	1,300,000	1,332,206		(996)			4.250	4.070	JD	4,604	55,250	06/01/2018	12/01/2045
957576-AA-9	Western & Southern Financial G Senior Unsecured	RA			1.F FE	22,944,301	101.2610	19,957,603	19,709,000	21,883,027		(208,125)			5.750	4.198	JJ	522,562	1,133,268	08/16/2022	07/15/2033
95765P-AE-9	Western & Southern Life Insura Subordinated			2	1.F FE	2,208,240	67.6190	1,352,378	2,000,000	2,199,023		(2,888)			3.750	3.276	AO	13,125	75,000	08/26/2021	04/28/2061
958102-AM-7	Western Digital Corp Senior Unsecured			2	3.B FE	5,490,625	99.1250	4,956,250	5,000,000	5,112,062		(126,513)			4.750	2.131	FA	89,722	237,500	12/10/2021	02/15/2026
958254-AD-6	Western Midstream Operating LP Senior Unsecured			2	2.C FE	2,600,150	88.9980	2,224,939	2,500,000	2,579,435		(2,461)			5.450	5.183	AO	34,063	136,250	04/03/2014	04/01/2044
958254-AJ-3	Western Midstream Operating LP Senior Unsecured			2	2.C FE	18,398,828	85.1360	17,963,778	21,100,000	18,462,557		41,388			5.300	6.334	MS	372,767	763,200	09/13/2024	03/01/2048
958254-AK-0	Western Midstream Operating LP Senior Unsecured	C		2	2.C FE	5,374,261	98.2530	5,403,925	5,500,000	5,388,400		14,139			4.750	5.372	FA	98,694	118,750	09/11/2024	08/15/2028
958254-AL-8	Western Midstream Operating LP Senior Unsecured	C		2	2.C FE	4,503,839	87.0830	4,354,171	5,000,000	4,516,960		7,067			5.500	6.290	FA	103,889	220,000	06/21/2024	08/15/2048
958667-AA-5	Western Midstream Operating LP Senior Unsecured	C		2	2.C FE	7,294,747	85.5700	6,931,209	8,100,000	7,301,453		6,334			5.250	6.013	FA	177,188	238,875	07/17/2024	02/01/2050
958667-AC-1	Western Midstream Operating LP Senior Unsecured	C		2	2.C FE	15,395,560	93.8710	14,643,853	15,600,000	15,277,346		40,120			4.050	4.506	FA	263,250	575,100	07/30/2024	02/01/2030
958667-AE-7	Western Midstream Operating LP Senior Unsecured			2	2.C FE	7,978,240	102.0590	8,164,743	8,000,000	7,981,098		1,711			6.150	6.187	AO	123,000	492,000	03/30/2023	04/01/2033
958667-AF-4	Western Midstream Operating LP Senior Unsecured			2	2.C FE	16,330,581	103.6050	16,265,938	15,700,000	16,281,759		(47,709)			6.350	5.299	JJ	459,705	252,236	12/27/2024	01/15/2029
960413-AS-1	Westlake Corp Senior Unsecured	C		2	2.B FE	15,800,455	87.3460	15,285,557	17,500,000	15,833,247		31,307			5.000	5.774	FA	330,556	500,000	09/13/2024	08/15/2046
960413-AY-8	Westlake Corp Senior Unsecured			2	2.B FE	2,093,041	67.1920	1,746,987	2,600,000	2,124,671		16,660			2.875	4.336	FA	28,239	74,750	08/24/2023	08/15/2041
960413-AZ-5	Westlake Corp Senior Unsecured	C		2	2.B FE	8,948,479	62.0560	8,129,357	13,100,000	8,969,282		20,803			3.125	5.363	FA	154,653		09/13/2024	08/15/2051
960413-BA-9	Westlake Corp Senior Unsecured			2	2.B FE	3,232,540	59.9730	2,998,657	5,000,000	3,247,321		14,403			3.375	5.652	FA	63,750	168,750	12/22/2023	08/15/2061
96145D-AD-7	WRKCo Inc Senior Unsecured			2	2.B FE	2,822,887	96.3090	2,889,269	3,000,000	2,862,148		39,261			3.375	5.219	MS	29,813	101,250	02/28/2024	09/15/2027
963320-AV-8	Whirlpool Corp Senior Unsecured			2	2.C FE	2,168,200	77.1170	1,542,330	2,000,000	2,137,877		(4,147)			4.500	4.010	JD	7,500	90,000	07/06/2016	06/01/2046
969457-BB-5	Williams Cos Inc/The Senior Unsecured	RA			2.B FE	15,629,222	110.6410	15,961,120	14,426,000	15,401,619		(78,226)			7.500	6.131	JJ	498,899	778,463	06/21/2024	01/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
969457-BM-1	Williams Cos Inc/The Senior Unsecured				2.B FE	6,050,135	118.3770	5,879,766	4,967,000	5,557,538		(62,571)			8.750	6.638	MS	127,969	434,613	08/10/2022	03/15/2032
969457-BV-1	Williams Cos Inc/The Senior Unsecured	C		2	2.B FE	4,660,000	97.0670	4,853,340	5,000,000	4,710,617		7,435			5.750	6.269	JD	5,590	287,500	08/10/2016	06/24/2044
969457-BX-7	Williams Cos Inc/The Senior Unsecured	C		2	2.B FE	5,585,300	91.9420	4,597,115	5,000,000	5,358,490		(59,381)			3.500	2.140	MN	22,361	175,000	01/20/2021	11/15/2030
969457-BZ-2	Williams Cos Inc/The Senior Unsecured	RA		2	2.B FE	9,963,500	95.1520	9,515,205	10,000,000	9,970,844		3,116			4.650	4.696	FA	175,667	465,000	08/03/2022	08/15/2032
969457-CA-6	Williams Cos Inc/The Senior Unsecured			2	2.B FE	3,405,658	91.4740	3,201,607	3,500,000	3,407,453		1,313			5.300	5.484	FA	70,078	185,500	07/20/2023	08/15/2052
969457-CJ-7	Williams Cos Inc/The Senior Unsecured	C		2	2.B FE	8,990,190	100.9320	9,083,871	9,000,000	8,991,826		764			5.650	5.664	MS	149,725	508,500	02/27/2023	03/15/2033
969457-CN-8	Williams Cos Inc/The Senior Unsecured			2	2.B FE	3,492,440	97.6360	3,417,266	3,500,000	3,492,440					5.800	5.816	MN	25,939	51,878	08/08/2024	11/15/2054
96949L-AC-9	Williams Cos Inc/The Senior Unsecured			2	2.B FE	2,360,075	89.6210	2,240,513	2,500,000	2,381,145		3,030			5.100	5.487	MS	37,542	127,500	08/12/2016	09/15/2045
96949L-AD-7	Williams Cos Inc/The Senior Unsecured			2	2.B FE	4,340,405	97.4590	4,385,672	4,500,000	4,364,844		24,439			3.750	5.066	JD	7,500	84,375	07/10/2024	06/15/2027
96950F-AF-1	Williams Cos Inc/The Senior Unsecured	C			2.B FE	20,533,560	104.0270	20,106,427	19,328,000	20,212,311		(35,488)			6.300	5.841	AO	257,062	1,217,664	02/28/2023	04/15/2040
96950F-AP-9	Williams Cos Inc/The Senior Unsecured	C		2	2.B FE	20,550,630	87.7280	18,861,576	21,500,000	20,697,835		22,033			4.900	5.201	JJ	485,781	1,053,500	01/30/2019	01/15/2045
96950F-AQ-7	Williams Cos Inc/The Senior Unsecured				2.B FE	7,816,753	99.9650	7,997,200	8,000,000	7,996,472		89,420			3.900	5.063	JJ	143,867	312,000	12/28/2022	01/15/2025
976656-CJ-5	Wisconsin Electric Power Co Senior Unsecured			2	1.G FE	981,653	81.0950	810,952	1,000,000	984,116		453			4.300	4.417	JD	1,911	43,000	01/18/2019	12/15/2045
976656-CX-2	Wisconsin Electric Power Co Senior Unsecured			2	1.F FE	2,983,920	82.4930	2,474,804	3,000,000	2,985,840		335			4.300	4.332	AO	27,233	129,000	10/01/2018	10/15/2048
976656-CT-3	Wisconsin Electric Power Co Senior Unsecured			2	1.F FE	3,977,800	91.0610	3,642,431	4,000,000	3,977,956		156			5.050	5.086	AO	60,600		09/09/2024	10/01/2054
976657-AG-1	WEC Energy Group Inc Senior Unsecured	C			2.A FE	5,247,135	105.2630	5,368,436	5,100,000	5,168,907		(6,297)			6.200	5.990	AO	79,050	316,200	07/15/2003	04/01/2033
976826-BP-1	Wisconsin Power and Light Co Senior Unsecured	C		2	2.A FE	14,219,437	81.6070	12,241,021	15,000,000	14,409,245		75,483			1.950	2.569	MS	85,313	292,500	06/01/2022	09/16/2031
976826-BQ-9	Wisconsin Power and Light Co Senior Unsecured	C		2	2.A FE	34,351,300	92.4670	32,363,279	35,000,000	34,480,801		56,194			3.950	4.178	MS	460,833	1,382,500	08/29/2022	09/01/2032
976843-BJ-0	Wisconsin Public Service Corp Senior Unsecured	C		2	1.F FE	12,791,911	88.7110	10,627,527	11,980,000	12,667,962		(23,170)			4.752	4.306	MN	94,882	569,290	08/22/2019	11/01/2044
97942X-AA-2	Woodforest Financial Group Inc Subordinated			2	2.C PL	18,400,000	88.0000	16,192,000	18,400,000	18,400,000					4.125	4.125	AO	189,750	759,000	03/09/2021	04/01/2031
980745-F*-9	WOODWARD INC SR NTS SER M				2.B	6,720,344	97.1210	6,035,306	6,214,204	6,159,091		35,167		(406,895)	1.120	1.643	MS	18,946	73,799	06/01/2018	09/23/2026
983024-AN-0	Wyeth LLC Senior Unsecured	C			1.F FE	9,352,579	104.5960	7,425,301	7,099,000	8,952,849		(110,109)			5.950	3.293	AO	105,598	330,166	09/11/2024	04/01/2037
98385X-AM-8	XTO ENERGY INC. Senior Unsecured				1.D FE	2,060,322	111.1060	1,857,689	1,672,000	1,920,175		(13,746)			6.750	5.134	FA	47,025	112,860	02/23/2011	08/01/2037
98388M-AB-3	Xcel Energy Inc Senior Unsecured			2	2.A FE	12,372,558	93.6780	12,365,555	13,200,000	12,478,203		105,645			1.750	4.379	MS	68,017	57,750	09/23/2024	03/15/2027
98389B-AH-3	Xcel Energy Inc Senior Unsecured	C			2.B FE	10,640,830	106.9370	11,228,348	10,500,000	10,586,341		(4,982)			6.500	6.398	JJ	341,250	682,500	08/16/2006	07/01/2036
98389B-AN-0	Xcel Energy Inc Senior Unsecured	C		2	2.B FE	2,520,437	86.7110	2,193,799	2,530,000	2,522,800		262			4.800	4.824	MS	35,757	121,440	09/30/2013	09/15/2041
98389B-AV-2	Xcel Energy Inc Senior Unsecured			2	2.B FE	9,577,000	96.8390	9,683,885	10,000,000	9,624,024		47,024			4.000	5.203	JD	17,778	200,000	07/09/2024	06/15/2028
98389B-AX-8	Xcel Energy Inc Senior Unsecured			2	2.A FE	6,153,454	68.9460	5,722,484	8,300,000	6,165,857		12,403			3.500	5.387	JD	24,208	145,250	09/13/2024	12/01/2049
98389B-AY-6	Xcel Energy Inc Senior Unsecured	RA		2	2.A FE	2,491,750	91.9330	2,298,327	2,500,000	2,495,342		770			3.400	3.438	JD	7,083	85,000	03/27/2020	06/01/2030
98389B-BA-7	Xcel Energy Inc Senior Unsecured	C		2	2.A FE	6,240,420	99.4270	5,965,604	6,000,000	6,234,313		(6,107)			5.450	4.862	FA	123,533		09/23/2024	08/15/2033
98389B-BB-5	Xcel Energy Inc Senior Unsecured	C		2	2.A FE	80,808,328	99.5490	80,634,560	81,000,000	80,826,109		17,781			5.500	5.529	MS	1,311,750	2,425,500	08/06/2024	03/15/2034
984798-AB-0	YANKEE STADIUM HOLDINGS LLC SR SECD NTS				2.B PL	35,561,565	87.2210	31,399,394	36,000,000	35,576,635		15,070			4.690	4.821	JD	140,700	1,688,400	05/30/2024	06/01/2040
98978V-AH-6	Zoetis Inc Senior Unsecured	C		2	2.A FE	15,397,103	88.9760	13,346,397	15,000,000	15,299,471		(10,967)			4.700	4.534	FA	293,750	705,000	11/01/2013	02/01/2043
D2740*-AG-2	Portigon Ag (New York Branch) SUB NTS SER 2				1.C Z	18,565,078	102.2230	18,697,809	18,291,223	18,358,156		(32,245)			6.030	5.739	JAN	1,102,961	1,093,400	01/02/2024	01/02/2027
D2740*-AH-0	Portigon Ag (New York Branch) SUB NTS SER 12				1.C Z	14,313,296	102.2210	14,413,001	14,099,802	14,152,498		(25,764)			6.030	5.733	JAN	850,218	848,994	01/02/2024	01/02/2027
G1745*-AR-2	BROCKFIELD UTILITIES ISSUER UK SR NTS SER A				2.B FE	14,790,241	94.6880	13,392,908	14,144,272	14,088,532		30,637		(256,787)	2.620	2.839	MN	52,499	376,560	06/01/2018	11/10/2026
G2242#-AB-9	Coats Ltd SR NTS SER B				2.C	8,000,000	96.4180	7,713,457	8,000,000	8,000,000					4.070	4.070	JD	22,611	325,600	12/06/2017	12/06/2027
G4938#-AA-6	IRES RESIDENTIAL PROPERTIES LT SR SECD NTS SER A				2.C PL	12,000,000	95.5510	11,466,106	12,000,000	12,000,000					3.440	3.440	MS	127,280	412,800	02/12/2020	03/10/2027
G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A				2.C PL	1,884,026	97.8300	1,843,150	1,884,026	1,884,026					5.580	5.617	MJSD	292	105,129	07/25/2018	06/30/2031
G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B				2.C PL	1,884,026	97.8300	1,843,150	1,884,026	1,884,026					5.580	5.617	MJSD	292	105,129	07/25/2018	06/30/2031
G6750*-AF-9	THE 1887 COMPANY LIMITED SR SECD NTS SER F				2.C	25,081,900	83.1040	19,764,029	23,782,404	23,782,404				(431,289)	3.210	3.210	JJ	362,622	777,347	10/11/2018	01/10/2034
G7605#-AA-1	ROADSTER FINANCE DAC SR SECD NTS SER A				2.C FE	6,933,236	96.1080	5,791,356	6,025,894	6,025,894				(396,223)	2.290	2.290	AO	27,982	143,215	10/17/2017	10/18/2032
G7605#-AB-9	ROADSTER FINANCE DAC SR SECD NTS SER B				2.C FE	32,174,550	93.7150	26,206,418	27,963,916	27,963,916				(1,838,724)	2.760	2.760	AO	156,505	801,014	10/17/2017	10/18/2036
G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B				2.C Z	3,518,747	97.2340	3,421,418	3,518,747	3,518,747					5.350	5.387	MJSD	523	188,253	12/14/2017	09/30/2033
L0808#-AD-9	BEACON FINCO SARL SECD NTS SER C				2.C PL	6,396,023	87.3780	5,550,622	6,352,405	6,352,405				(115,199)	3.290	3.278	JD	573	212,100	06/14/2019	06/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L0808#-AE-7	BEACON FINCO SARL SECD NTS SER D				2.C PL	22,612,519	91.6320	20,860,323	22,765,393	22,765,393				(412,845)	3.820	3.819	JD	2,416	874,812	06/25/2019	04/01/2032
N5276#-AB-3	LITTELFUSE NETHERLAND CV GTD SR NTS SER B				2.B	5,711,959	94.4240	4,889,757	5,178,503	5,134,356		12,016		(338,255)	1.830	2.057	JD	6,055	97,736	06/01/2018	12/08/2028
N9651*-AA-6	WOODWARD INTL HOLDING BV GTD SR NTS SER N				2.B	4,090,309	93.8580	3,596,716	3,832,092	3,754,205		22,531		(248,078)	1.310	1.877	MS	13,666	53,230	06/01/2018	09/23/2028
Q3080#-AA-3	DWPF FINANCE PTY LTD SR GTD NTS SER A				1.F	2,000,000	93.2970	1,865,945	2,000,000	2,000,000					4.140	4.140	MN	8,970	82,800	04/18/2018	05/22/2030
Q3080#-AC-9	DWPF FINANCE PTY LTD SR GTD NTS SER C				1.F	1,000,000	89.3760	893,759	1,000,000	1,000,000					4.290	4.290	MN	4,648	42,900	04/19/2018	05/22/2033
Q4822#-AB-2	ISPT FINANCE PTY LTD GTD SER NTS SER 19-B				1.F YE	10,362,000	87.4590	8,117,976	9,282,006	9,282,006				(937,509)	3.570	3.570	FA	113,217	361,911	05/30/2019	08/28/2031
Q4822#-AC-0	ISPT FINANCE PTY LTD GTD SER NTS SER 19-C				1.F YE	3,455,000	82.0530	2,538,729	3,094,002	3,094,002				(312,503)	3.750	3.750	FA	39,642	126,618	05/30/2019	08/28/2034
Q5426#-AC-7	L&K FINANCE PTY LTD SR GTD NTS				2.A FE	15,000,000	96.1220	14,418,228	15,000,000	15,000,000					4.820	4.820	JD	38,158	723,000	06/01/2022	06/12/2030
Q5426#-AD-5	L&K FINANCE PTY LTD SR GTD NTS				2.A FE	20,000,000	93.9830	18,796,518	20,000,000	20,000,000					4.970	4.970	JD	52,461	994,000	06/01/2022	06/12/2033
R2000#-AA-1	BUGSERT JENESTE AS SR SECD NTS				2.B PL	20,340,659	97.5750	19,287,794	19,767,143	19,767,143				(1,299,758)	2.750	2.758	MJSD	1,510	564,958	06/27/2017	08/05/2027
U2538N-AC-7	DIGITAL STOUT HOLDING LLC Senior Unsecured			2	2.B FE	33,431,909	92.3350	27,738,375	30,040,931	30,358,698		(68,824)		(547,152)	3.300	3.012	JJL	448,404	1,025,163	02/21/2018	07/19/2029
U84258-AF-6	Southern Co/The Junior Subordinated			2	2.B FE	3,299,047	93.9720	2,919,800	3,107,102	3,015,781		1,113		(198,328)	1.875	1.951	SEP	17,078	62,308	01/12/2022	09/15/2081
008474-C#-3	Agnico Eagle Mines Ltd SR NTS SER A		A		2.A FE	3,000,000	99.6510	2,989,516	3,000,000	3,000,000					4.420	4.420	JD	737	132,600	06/29/2017	06/29/2025
008474-D*-6	Agnico Eagle Mines Ltd SR NTS SER B		A		2.A FE	4,000,000	98.6470	3,945,879	4,000,000	4,000,000					4.640	4.640	JD	1,031	185,600	06/29/2017	06/29/2027
008474-D8-4	Agnico Eagle Mines Ltd SR NTS SER C		A		2.A FE	10,000,000	97.3710	9,737,110	10,000,000	10,000,000					4.740	4.740	JD	2,633	474,000	06/29/2017	06/29/2029
013716-AU-9	Rio Tinto Alcan Inc Senior Unsecured	C	A		1.F FE	19,593,391	105.5590	18,891,941	17,897,000	18,900,158		(87,788)			6.125	5.319	JD	48,720	1,096,191	10/26/2018	12/15/2033
013716-AW-5	Rio Tinto Alcan Inc Senior Unsecured	C	A		1.F FE	4,791,019	103.0140	3,398,435	3,299,000	4,401,394		(93,471)			5.750	2.152	JD	15,808	189,693	09/29/2020	06/01/2035
01626P-AG-1	Alimentation Couche-Tard Inc Senior Unsecured	C	A	2	2.A FE	19,748,181	82.1570	18,025,261	21,940,000	19,750,049		1,346			4.500	5.241	JJ	425,088	405,000	12/26/2024	07/26/2047
01626P-AH-9	Alimentation Couche-Tard Inc Senior Unsecured	C	A	2	2.A FE	45,347,556	96.8770	46,500,902	48,000,000	45,864,346		493,156			3.550	5.429	JJ	733,667	923,000	05/30/2024	07/26/2027
01626P-AM-8	Alimentation Couche-Tard Inc SENIOR	RA	A	2	2.A FE	29,110,762	90.2930	24,319,439	26,934,000	28,140,249		(236,373)			2.950	1.971	JJ	344,306	794,553	12/07/2020	01/25/2030
01626P-AN-6	Alimentation Couche-Tard Inc SENIOR		A	2	2.A FE	8,558,270	71.9970	5,759,745	8,000,000	8,505,355		(13,418)			3.800	3.413	JJ	131,733	304,000	10/28/2020	01/25/2050
01626P-AP-1	Alimentation Couche-Tard Inc Senior Unsecured		A	2	2.A FE	15,093,491	74.1710	13,054,152	17,600,000	15,121,292		27,801			3.439	4.647	MN	80,702	388,607	10/03/2024	05/13/2041
01626P-AU-0	Alimentation Couche-Tard Inc Senior Unsecured		A	2	2.A FE	24,965,728	97.6740	24,125,372	24,700,000	24,960,298		(5,430)			5.267	5.114	FA	502,311	105,340	10/28/2024	02/12/2034
01626P-AV-8	Alimentation Couche-Tard Inc Senior Unsecured		A	2	2.A FE	9,149,880	94.6300	8,516,687	9,000,000	9,149,573		(307)			5.617	5.501	FA	195,191	84,255	09/23/2024	02/12/2054
06368B-GS-1	Bank of Montreal Subordinated		A	2	2.A FE	29,109,954	95.7170	27,518,706	28,750,000	28,862,073		(56,388)			3.803	3.589	JD	48,594	1,093,363	05/28/2020	12/15/2032
06368D-H7-2	Bank of Montreal Subordinated		A	2	2.A FE	38,829,474	83.3580	35,343,860	42,400,000	39,187,047		188,465			3.088	3.841	JJ	621,923	1,309,312	04/17/2023	01/10/2037
06368F-AC-3	Bank of Montreal Senior Unsecured		A		1.F FE	10,842,770	94.5640	11,347,717	12,000,000	11,263,677		404,505			1.250	5.053	MS	44,167	150,000	12/18/2023	09/15/2026
06368L-5Q-5	Bank of Montreal Junior Subordinated		A	2	2.C FE	34,221,800	102.5580	34,664,726	33,800,000	34,214,846		(6,954)			7.300	7.146	FMAN	239,886	884,152	09/13/2024	11/26/2084
06368L-C5-3	Bank of Montreal Senior Unsecured	C	A		1.F FE	25,000,000	101.1880	25,296,953	25,000,000	25,000,000					5.266	5.266	JD	73,139	1,316,500	12/05/2023	12/11/2026
06368L-NT-9	Bank of Montreal Senior Unsecured	C	A		1.F FE	17,065,864	100.9710	17,165,045	17,000,000	17,051,894		(14,224)			5.300	5.075	JD	65,072	503,500	07/31/2024	06/05/2026
06368L-Q5-8	Bank of Montreal Unsecured		A	2	2.C FE	56,748,805	103.8010	57,090,600	55,000,000	56,640,875		(107,930)			7.700	6.940	FMAN	411,736	1,705,550	08/29/2024	05/26/2084
064159-8N-9	Bank of Nova Scotia/The Junior Subordinated		A	2	2.C FE	63,000,000	93.0040	58,592,627	63,000,000	63,000,000					3.625	3.625	JAJO	406,000	2,283,750	09/29/2021	10/27/2081
064159-HB-5	Bank of Nova Scotia/The Subordinated		A		2.A FE	17,887,990	99.4840	18,155,888	18,250,000	18,132,180		116,817			4.500	5.199	JD	34,219	821,250	11/15/2022	12/16/2025
06417X-AE-1	Bank of Nova Scotia/The Senior Unsecured		A		1.F FE	1,231,245	83.3630	1,250,447	1,500,000	1,271,877		26,208			2.450	5.028	FA	15,210	36,750	06/02/2023	02/02/2032
06417X-AN-1	Bank of Nova Scotia/The Senior Unsecured		A		1.F FE	19,982,400	100.1320	20,026,354	20,000,000	19,993,343		5,839			4.750	4.782	FA	393,194	950,000	01/24/2023	02/02/2026
06418G-AC-1	Bank of Nova Scotia/The Senior Unsecured		A		1.F FE	12,019,590	100.3270	12,039,226	12,000,000	12,006,116		(13,097)			5.450	5.333	JD	34,517	654,000	12/18/2023	06/12/2025
067901-AA-6	Barrick Gold Corp Senior Unsecured		A		2.A FE	6,957,510	101.6390	7,114,723	7,000,000	6,977,645		1,634			5.800	5.843	MN	51,878	406,000	11/09/2004	11/15/2034
11271L-10-2	Brookfield Finance Inc Subordinated		A	2	2.B FE	15,000,000	17.0580	10,234,500	600,000	15,000,000					0.000	0.000			693,751	10/08/2020	
11271L-AA-0	Brookfield Finance Inc Senior Unsecured		A	2	1.G FE	6,200,992	99.3650	6,160,657	6,200,000	6,200,959		(33)			4.250	4.237	JD	21,226	131,750	09/13/2024	06/02/2026
11271L-AB-8	Brookfield Finance Inc Senior Unsecured	C	A	2	1.G FE	28,626,132	86.3770	25,783,454	29,850,000	28,660,829		17,151			4.700	4.989	MS	393,605	1,171,475	09/06/2024	09/20/2047
11271L-AC-6	Brookfield Finance Inc Senior Unsecured	C	A	2	1.G FE	22,983,683	97.4110	22,891,512	23,500,000	23,045,826		55,508			3.900	4.582	JJ	397,150	136,500	08/09/2024	01/25/2028
11271L-AD-4	Brookfield Finance Inc Senior Unsecured	C	A	2	1.G FE	5,426,079	99.2930	5,461,088	5,500,000	5,437,598		11,104			4.850	5.151	MS	68,169	266,750	02/28/2024	03/29/2029
11271L-AE-2	Brookfield Finance Inc Senior Unsecured		A	2	1.G FE	95,433	96.2860	96,286	100,000	95,813		380			4.350	5.268	AO	918	2,175	06/13/2024	04/15/2030
11271L-AF-9	Brookfield Finance Inc Senior Unsecured	C	A	2	1.G FE	39,896,210	69.3380	30,092,696	43,400,000	39,954,586		44,421			3.500	3.954	MS	383,969	1,319,500	04/09/2024	03/30/2051
11271L-AK-8	Brookfield Finance Inc Senior Unsecured	C	A	2	1.G FE	75,628,645	105.4550	78,564,213	74,500,000	75,591,270		(36,674)			6.350	6.126	JJ	2,312,811	2,344,738	09/23/2024	01/05/2034
11271L-AL-6	Brookfield Finance Inc Senior Unsecured	C	A	2	1.G FE	35,087,584	101.4600	33,380,261	32,900,000	35,078,263		(9,321)			5.968	5.505	MS	638,128	378,968	09/13/2024	03/04/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
11271L-AM-4	Brookfield Finance Inc Senior Unsecured		A	2	1.G FE	12,320,334	100.6470	11,775,749	11,700,000	12,307,746		(12,588)			5.675	4.997	JJ	350,431		09/13/2024	01/15/2035
136055-AA-8	Canadian Imperial Bank of Comm Secured		A		1.C FE	4,065,052	107.5410	4,347,851	4,042,955	4,049,363		(765)			7.262	7.208	AO	66,060	293,599	05/31/2002	04/10/2032
136375-BL-5	Canadian National Railway Co Senior Unsecured	C	A		1.F FE	1,151,970	108.1900	1,081,903	1,000,000	1,076,345		(6,003)			6.250	5.227	FA	26,042	62,500	07/06/2005	08/01/2034
136375-BQ-4	Canadian National Railway Co Senior Unsecured	C	A		1.F FE	4,433,380	109.1090	3,731,526	3,420,000	4,193,317		(44,842)			6.375	4.097	MN	27,859	218,025	02/01/2019	11/15/2037
136375-BZ-4	Canadian National Railway Co Senior Unsecured	C	A	2	1.F FE	3,518,099	86.5920	3,030,705	3,500,000	3,515,241		(527)			4.500	4.465	MN	23,625	157,500	10/23/2018	11/07/2043
136375-CK-6	Canadian National Railway Co Senior Unsecured	C	A	2	1.F FE	8,687,434	70.3140	6,106,760	8,685,000	8,690,560		(328)			3.200	3.194	FA	115,028	277,920	08/22/2019	08/02/2046
136375-CV-2	Canadian National Railway Co Senior Unsecured	C	A	2	1.F FE	11,317,465	85.3290	9,386,153	11,000,000	11,281,318		(7,012)			4.450	4.275	JJ	218,915	489,500	01/18/2019	01/20/2049
13645R-AD-6	Canadian Pacific Railway Co Senior Unsecured	C	A		2.A FE	5,876,000	111.2390	5,561,946	5,000,000	5,412,485		(48,648)			7.125	5.645	AO	75,208	356,250	12/07/2011	10/15/2031
13645R-AX-2	Canadian Pacific Railway Co Senior Unsecured		A	2	2.A FE	6,105,000	100.0900	5,504,973	5,500,000	6,104,936		(64)			6.125	5.514	MS	99,191		09/13/2024	09/15/2115
13645R-BE-3	Canadian Pacific Railway Co Senior Unsecured		A	2	2.B FE	3,494,820	94.7290	3,315,510	3,500,000	3,497,957		1,037			1.750	1.781	JD	4,934	61,250	11/17/2021	12/02/2026
13645R-BF-0	Canadian Pacific Railway Co Senior Unsecured		A	2	2.B FE	25,839,821	85.2000	26,411,898	31,000,000	26,946,305		485,280			2.450	4.683	JD	61,182	759,500	09/23/2022	12/02/2031
13645R-BG-8	Canadian Pacific Railway Co Senior Unsecured		A	2	2.A FE	25,550,280	72.6880	22,169,904	30,500,000	25,851,074		182,929			3.000	4.270	JD	73,708	915,000	05/01/2023	12/02/2041
13648T-AA-5	Canadian Pacific Railway Co Senior Unsecured		A	2	2.A FE	8,484,100	86.9070	8,690,653	10,000,000	8,677,818		193,718			2.050	4.979	MS	66,056	205,000	02/12/2024	03/05/2030
15135U-AF-6	Cenovus Energy Inc Senior Unsecured	C	A		2.B FE	27,001,753	107.5900	23,911,978	22,225,000	25,647,815		(153,903)			6.750	5.227	MN	191,691	1,500,188	06/21/2023	11/15/2039
15135U-AM-1	Cenovus Energy Inc Senior Unsecured		A	2	2.B FE	9,498,136	98.6110	9,368,071	9,500,000	9,499,604		161			4.250	4.252	AO	85,236	403,750	12/11/2017	04/15/2027
15135U-AP-4	Cenovus Energy Inc Senior Unsecured	C	A	2	2.B FE	22,353,876	93.8660	20,181,130	21,500,000	22,179,279		(47,214)			5.250	4.871	JD	50,167	1,128,750	01/19/2023	06/15/2037
15135U-AR-0	Cenovus Energy Inc Senior Unsecured	C	A	2	2.B FE	4,995,591	89.0290	4,451,452	5,000,000	4,996,148		87			5.400	5.406	JD	12,000	270,000	12/11/2017	06/15/2047
15135U-AS-8	Cenovus Energy Inc Senior Unsecured		A	2	2.B FE	15,019,350	99.9660	14,994,882	15,000,000	15,003,802		(8,284)			5.375	5.316	JJ	371,771	806,250	12/06/2022	07/15/2025
15135U-AW-9	Cenovus Energy Inc Senior Unsecured		A	2	2.B FE	4,978,100	83.2850	4,164,229	5,000,000	4,984,375		1,990			2.650	2.699	JJ	61,097	132,500	09/09/2021	01/15/2032
194693-A*-8	Colliers International Group I GTD SR NTS SER B		A		2.B PL	10,000,000	82.8670	8,286,659	10,000,000	10,000,000					3.020	3.020	AO	70,467	302,000	07/13/2021	10/07/2031
20557#-AF-8	Computershare US GTD SR NTS SER A				2.B	10,000,000	99.4080	9,940,772	10,000,000	10,000,000					4.220	4.220	MN	48,061	422,000	09/12/2018	11/20/2025
20557#-AG-6	Computershare US GTD SR NTS SER B				2.B	15,000,000	96.7410	14,511,215	15,000,000	15,000,000					4.360	4.360	MN	74,483	654,000	09/12/2018	11/20/2028
21037X-AD-2	Constellation Software Inc/Can Senior Unsecured	RA	A	2	2.B FE	38,384,489	100.4410	38,507,140	38,338,000	38,380,776		(3,712)			5.461	5.445	FA	785,114	1,046,819	07/02/2024	02/16/2034
29250N-AJ-4	Enbridge Inc Senior Unsecured		A	2	2.B FE	3,851,940	82.5700	3,550,505	4,300,000	3,856,300		4,360			4.500	5.361	JD	11,288	96,750	09/06/2024	06/10/2044
29250N-AL-9	Enbridge Inc Senior Unsecured		A	2	2.B FE	4,900,200	99.1140	4,955,684	5,000,000	4,919,288		19,089			4.250	5.146	JD	17,708	106,250	07/10/2024	12/01/2026
29250N-AM-7	Enbridge Inc Senior Unsecured		A	2	2.B FE	4,416,530	95.2060	4,093,875	4,300,000	4,416,002		(528)			5.500	5.288	JD	19,708	118,250	09/06/2024	12/01/2046
29250N-AR-6	Enbridge Inc Senior Unsecured		A	2	2.B FE	1,999,480	97.5870	1,951,730	2,000,000	1,999,854		54			3.700	3.703	JJ	34,122	74,000	06/27/2017	07/15/2027
29250N-AS-4	Enbridge Inc Subordinated		A	2	2.C FE	4,150,145	95.1880	4,093,063	4,300,000	4,150,597		452			5.500	5.709	JJ	109,053		09/06/2024	07/15/2077
29250N-AW-5	Enbridge Inc Subordinated		A	2	2.C FE	4,000,000	98.5820	3,943,291	4,000,000	4,000,000					6.250	6.250	MS	81,944	250,000	02/26/2018	03/01/2078
29250N-BF-1	Enbridge Inc Senior Unsecured	C	A	2	2.A FE	19,916,800	80.2190	16,043,850	20,000,000	19,938,638		6,323			2.500	2.540	FA	208,333	500,000	06/24/2021	08/01/2033
29250N-BH-7	Enbridge Inc Senior Unsecured		A	2	2.A FE	9,999,500	94.6830	9,468,266	10,000,000	9,999,820		100			1.600	1.601	AO	38,667	160,000	09/29/2021	10/04/2026
29250N-BN-4	Enbridge Inc Subordinated		A	2	2.C FE	30,106,250	101.1500	30,345,000	30,000,000	30,103,487		(2,763)			7.375	7.236	JJ	1,020,208	1,843,750	11/27/2024	01/15/2083
29250N-BR-5	Enbridge Inc Senior Unsecured		A	2	2.A FE	2,636,933	101.0470	2,627,218	2,600,000	2,635,647		(1,266)			5.700	5.484	MS	46,518	114,000	12/05/2024	03/08/2033
29250N-BS-3	Enbridge Inc Subordinated		A	2	2.C FE	2,400,000	105.0750	2,521,800	2,400,000	2,400,000					8.250	8.247	JJ	91,300	159,500	09/18/2023	01/15/2084
29250N-BZ-7	Enbridge Inc Senior Unsecured	C	A	2	2.A FE	22,760,782	108.4510	21,473,385	19,800,000	22,747,923		(12,859)			6.700	5.641	MN	169,510	663,300	09/06/2024	11/15/2053
29250N-CC-7	Enbridge Inc Senior Unsecured		A	2	2.A FE	21,620,370	100.3640	20,674,980	20,600,000	21,596,868		(23,502)			5.625	4.953	AO	276,813	579,375	09/30/2024	04/05/2034
29250N-CD-5	Enbridge Inc Senior Unsecured		A	2	2.A FE	4,086,238	98.9030	3,956,126	4,000,000	4,085,938		(300)			5.950	5.794	AO	56,856	119,000	09/06/2024	04/05/2054
36485M-AK-5	Garda World Security Corp SECURED		A	2	4.A FE	17,555,938	97.2270	17,014,765	17,500,000	17,501,852		(14,911)			4.625	4.536	FA	305,764	809,375	10/08/2021	02/15/2027
36720#-AD-1	Gas Transmission Northwest Cor SR NTS				2.A	3,000,000	100.2680	3,008,038	3,000,000	3,000,000					5.690	5.690	JD	14,225	170,700	06/01/2005	06/01/2035
450319-B*-8	ITC MIDWEST LLC 1ST MTG SER E				1.F	15,000,000	97.3320	14,599,854	15,000,000	15,000,000					3.500	3.500	JD	1,458	525,000	01/19/2012	01/19/2027
53278L-B@-5	LINAMAR CORPORATION SR NTS				2.C	44,427,320	87.1670	34,306,149	39,356,623	39,356,623				(2,587,834)	1.370	1.370	JJ	226,158	563,604	10/29/2020	01/31/2031
56501R-AD-8	Manulife Financial Corp Senior Unsecured		A		1.F FE	3,985,800	97.1140	3,884,558	4,000,000	3,987,961		299			5.375	5.399	MS	69,875	215,000	03/01/2016	03/04/2046
56501R-AE-6	Manulife Financial Corp Subordinated		A	2	1.G FE	1,344,017	97.5520	1,292,562	1,325,000	1,329,937		(2,165)			4.061	3.878	FA	18,982	53,808	10/20/2017	02/24/2032
56501R-AK-2	Manulife Financial Corp Senior Unsecured		A	2	1.F FE	6,199,625	95.1690	6,185,956	6,500,000	6,235,438		35,813			2.484	4.300	MN	18,837	80,730	08/29/2024	05/19/2027
62928@-AB-3	Nhl Canada Funding LP SECD TERM NTS 4		A		2.B PL	1,423,077	96.0440	1,366,781	1,423,077	1,423,077					4.120	4.141	MJSD	3,094	58,631	06/28/2018	07/12/2028
62928@-AC-1	Nhl Canada Funding LP SECD TERM NTS SER 5		A		2.B PL	4,972,293	93.5830	4,653,200	4,972,293	4,972,293					4.220	4.242	MJSD	11,074	209,831	06/28/2018	07/12/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
66815P-AB-6	Northwestern Hydro Acquisition SR SECD BDS 2019-2				2.B FE	29,739,777	87.1870	24,264,090	27,829,959	27,829,959				(2,360,999)	3.877	3.838	DEC	2,956	1,080,622	03/06/2019	12/31/2036
66816D-AB-2	Northwestern Hydro Acquisition SR SECD BDS 2019-2				2.B FE	37,259,212	83.5050	29,049,217	34,787,449	34,787,449				(2,951,249)	3.940	3.900	DEC	3,755	1,372,727	03/06/2019	12/31/2038
66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A				2.A FE	28,945,283	91.1750	23,871,751	26,182,260	26,182,260				(2,221,214)	4.115	4.111	JD	5,920	1,102,582	06/05/2018	06/30/2042
66980C-AC-2	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER C				2.A FE	5,401,183	97.2390	4,751,092	4,885,979	4,885,979				(414,510)	3.750	3.747	MS	46,813	194,454	06/05/2018	03/31/2033
67077M-AF-5	Nutrien Ltd Senior Unsecured	C	A		2.B FE	48,822,220	101.9600	44,067,194	43,220,000	47,375,764		(254,777)			5.875	4.801	JD	211,598	2,480,425	07/02/2024	12/01/2036
67077M-AN-8	Nutrien Ltd Senior Unsecured		A	2	2.B FE	5,657,605	88.6890	5,663,659	6,386,000	5,707,444		47,648			4.125	5.500	MS	77,563	255,461	06/21/2024	03/15/2035
67077M-AP-3	Nutrien Ltd Senior Unsecured		A		2.B FE	5,146,852	108.9270	4,357,089	4,000,000	4,829,505		(53,799)			7.125	4.747	MN	30,083	285,000	03/23/2018	05/23/2036
67077M-AR-9	Nutrien Ltd Senior Unsecured		A	2	2.B FE	1,870,680	88.8850	1,777,696	2,000,000	1,874,695		3,959			4.900	5.443	JD	8,167	98,000	12/21/2023	06/01/2043
67077M-AU-2	Nutrien Ltd Senior Unsecured		A	2	2.B FE	6,186,700	88.4710	5,750,644	6,500,000	6,188,705		2,005			5.000	5.355	AO	81,250	162,500	09/13/2024	04/01/2049
67077M-AW-8	Nutrien Ltd Senior Unsecured	RA	A	2	2.B FE	14,668,406	90.0520	13,417,751	14,900,000	14,615,869		38,561			2.950	3.289	MN	58,607	439,550	07/20/2023	05/13/2030
67077M-BA-5	Nutrien Ltd Senior Unsecured		A	2	2.B FE	5,001,920	99.9540	4,897,727	4,900,000	4,994,369		(7,551)			4.900	4.238	MS	62,693	120,050	09/23/2024	03/27/2028
67077M-BD-9	Nutrien Ltd Senior Unsecured	RA	A	2	2.B FE	6,141,605	99.6320	5,878,270	5,900,000	6,136,227		(5,378)			5.400	4.857	JD	8,850	159,300	09/13/2024	06/21/2034
683715-AC-0	Open Text Corp SENIOR		A	2	3.B FE	1,000,000	94.0200	940,205	1,000,000	1,000,000					3.875	3.875	FA	14,639	38,750	02/03/2020	02/15/2028
683715-AD-8	Open Text Corp Senior Unsecured		A	2	3.B FE	5,000,000	90.7030	4,535,137	5,000,000	5,000,000					3.875	3.875	JD	16,146	193,750	11/09/2021	12/01/2029
683720-AA-4	Open Text Corp SENIOR			2	3.C FE	4,000,000	90.9180	3,636,705	4,000,000	4,000,000					4.125	4.125	FA	62,333	165,000	02/03/2020	02/15/2030
748148-QR-7	Province of Quebec Canada Senior Unsecured		A		1.D FE	11,575,250	111.8190	11,181,939	10,000,000	10,486,743		(86,523)			7.500	6.288	MS	220,833	750,000	07/19/2002	09/15/2029
775109-BN-0	Rogers Communications Inc Senior Unsecured		A	2	2.C FE	5,730,095	78.1540	4,142,148	5,300,000	5,681,837		(9,599)			4.350	3.884	MN	38,425	230,550	06/27/2019	05/01/2049
780082-AD-5	Royal Bank of Canada Subordinated		A		1.G FE	9,742,878	99.8910	9,839,264	9,850,000	9,786,641		43,763			4.650	5.275	JJ	195,933	229,013	03/26/2024	01/27/2026
780082-AM-5	Royal Bank of Canada Secured	C	A		1.A FE	12,543,930	100.0830	12,610,471	12,600,000	12,563,867		19,937			4.784	5.098	JD	31,814	301,392	06/14/2024	12/12/2025
780082-AR-4	Royal Bank of Canada Junior Subordinated		A	2	2.B FE	97,059,060	103.6650	99,415,157	95,900,000	97,014,917		(44,143)			7.500	7.195	FMAN	1,178,771	2,964,792	11/22/2024	05/02/2084
780082-AT-0	Royal Bank of Canada Junior Subordinated		A	2	2.B FE	18,000,000	95.6250	17,212,523	18,000,000	18,000,000					6.350	6.350	FMAN	190,500		10/17/2024	11/24/2084
78016E-YH-4	Royal Bank of Canada Senior Unsecured	C	A		1.E FE	15,095,445	83.9400	15,109,182	18,000,000	15,539,935		218,599			2.300	4.656	MN	66,700	322,000	07/31/2024	11/03/2031
78016F-ZX-5	Royal Bank of Canada Senior Unsecured		A		1.E FE	15,544,304	98.3140	15,238,650	15,500,000	15,546,052		911			5.000	4.954	FA	322,917	325,000	08/09/2024	02/01/2033
78016F-ZY-3	Royal Bank of Canada Senior Unsecured		A		1.E FE	999,350	100.1310	1,001,309	1,000,000	999,892		330			4.950	4.985	AO	9,075	49,500	04/24/2023	04/25/2025
878742-AE-5	Teck Resources Ltd Senior Unsecured		A		2.C FE	2,328,736	100.9250	2,018,496	2,000,000	2,245,263		(17,232)			6.125	4.662	AO	30,625	122,500	08/22/2019	10/01/2035
87971M-BK-8	TELUS CORPORATION Senior Unsecured		A	2	2.B FE	5,061,320	77.0850	3,391,756	4,400,000	4,986,176		(15,475)			7.400	3.476	JD	8,409	189,200	10/03/2019	06/15/2049
884903-AY-1	Thomson Reuters Corp Senior Unsecured	C	A		2.A FE	13,793,446	100.5650	12,369,527	12,300,000	13,414,691		(90,234)			5.500	4.354	FA	255,567	676,500	12/18/2023	08/15/2035
884903-BH-7	Thomson Reuters Corp Senior Unsecured	C	A		2.A FE	29,996,635	101.4060	29,873,249	29,459,000	29,980,821		(15,382)			5.850	5.670	AO	363,819	1,496,313	09/13/2024	04/15/2040
884903-BM-6	Thomson Reuters Corp Senior Unsecured		A	2	2.A FE	8,560,630	79.3100	6,741,317	8,500,000	8,548,635		(1,844)			4.500	4.452	MN	40,375	382,500	02/02/2018	05/23/2043
884903-BP-9	Thomson Reuters Corp Senior Unsecured	C	A	2	2.A FE	5,225,950	96.6970	4,834,861	5,000,000	5,193,270		(6,078)			5.650	5.318	MN	29,819	282,500	10/26/2018	11/23/2043
884903-BV-6	Thomson Reuters Corp Senior Unsecured		A	2	2.A FE	6,077,594	98.1740	6,086,760	6,200,000	6,078,558		964			3.350	4.840	MN	26,539		12/27/2024	05/15/2026
89114T-ZJ-4	Toronto-Dominion Bank/The Senior Unsecured		A		1.F FE	4,979,750	83.0430	4,152,155	5,000,000	4,986,000		1,933			2.000	2.045	MS	30,833	100,000	09/07/2021	09/10/2031
89114T-ZQ-8	Toronto-Dominion Bank/The Senior Unsecured	C	A		1.F FE	13,769,179	83.6210	12,334,031	14,750,000	13,978,730		91,144			2.450	3.260	JJ	169,645	361,375	06/21/2023	01/12/2032
89115A-2C-5	Toronto-Dominion Bank/The Senior Unsecured		A		1.F FE	6,842,290	98.4340	6,890,398	7,000,000	6,886,590		43,001			4.108	4.821	JD	18,372	287,560	12/18/2023	06/08/2027
89115A-2E-1	Toronto-Dominion Bank/The Senior Unsecured	C	A		1.F FE	6,600,000	94.8950	6,263,055	6,600,000	6,600,000					4.456	4.456	JD	18,789	294,096	06/01/2022	06/08/2032
89115A-2Y-7	Toronto-Dominion Bank/The Senior Unsecured	C	A		1.F FE	20,996,908	99.8150	20,711,550	20,750,000	20,979,122		(17,786)			4.994	4.705	AO	247,550	518,128	08/09/2024	04/05/2029
89116D-MJ-9	Toronto-Dominion Bank/The Subordinated		A	2	1.G FE	549,038	97.2520	534,887	550,000	549,505		64			3.625	3.640	MS	5,870	19,938	09/08/2016	09/15/2031
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated		A	2	2.B FE	70,426,740	104.9010	72,486,591	69,100,000	70,239,696		(187,044)			8.125	6.880	JAJO	951,325	4,907,500	09/13/2024	10/31/2082
89346D-AE-7	TransAlta Corp Senior Unsecured		A		3.A FE	13,463,460	100.1750	13,273,173	13,250,000	13,432,488		(6,972)			6.500	6.357	MS	253,590	861,250	01/17/2020	03/15/2040
893526-DJ-9	TransCanada PipeLines Ltd Senior Unsecured		A		2.B FE	2,121,641	101.5160	2,187,674	2,155,000	2,122,690		1,050			6.100	6.253	JD	10,955	131,455	04/16/2024	06/01/2040
89352H-AE-9	TransCanada PipeLines Ltd Senior Unsecured	C	A		2.B FE	4,283,744	112.6570	3,343,671	2,968,000	3,953,382		(53,284)			7.250	4.054	FA	81,290	215,180	01/10/2018	08/15/2038
89352H-AL-3	TransCanada PipeLines Ltd Senior Unsecured		A	2	2.B FE	10,479,243	89.5030	10,740,337	12,000,000	10,508,130		28,887			5.000	6.123	AO	125,000	300,000	04/25/2024	10/16/2043
89352H-AW-9	TransCanada PipeLines Ltd Senior Unsecured		A	2	2.B FE	1,970,660	97.7370	1,954,733	2,000,000	1,988,286		3,154			4.250	4.439	MN	10,861	85,000	10/10/2018	05/15/2028
89352H-AX-7	TransCanada PipeLines Ltd Senior Unsecured		A	2	2.B FE	14,564,380	89.9460	14,391,286	16,000,000	14,657,137		62,100			4.750	5.629	MN	97,111	760,000	10/03/2023	05/15/2038
89352H-AZ-2	TransCanada PipeLines Ltd Senior Unsecured	C	A	2	2.B FE	7,304,460	91.2060	6,384,417	7,000,000	7,282,020		(7,863)			5.100	4.792	MS	105,117	357,000	12/22/2021	03/15/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89352H-BC-2	TransCanada PipeLines Ltd Senior Unsecured		A	2	2.A FE	4,967,100	85.0420	4,252,098	5,000,000	4,976,791		3,095			2.500	2.575	AO	27,431	125,000	10/07/2021	10/12/2031
89356B-AC-2	Transcanada Trust Junior Subordinated		A	2	2.C FE	5,302,198	96.1540	5,288,470	5,500,000	5,304,341		621			5.300	5.507	MS	85,021	291,500	02/28/2024	03/15/2077
C1467#-AC-1	CSL GROUP INC (THE) SR SECD NTS SER 15-A		A		3.B YE	15,437,500	93.7640	14,474,797	15,437,500	15,437,500					4.480	4.479	FA	265,113	691,600	08/13/2015	08/13/2030
C5847*-AB-9	Mosaic Forest Management L.P. SR SECD BDS SER 2		A		2.A PL	3,500,000	100.6870	3,524,028	3,500,000	3,500,000					6.160	6.161	MS	71,867	215,560	01/03/2023	08/30/2025
C5847*-AC-7	Mosaic Forest Management L.P. SR SECD BDS SER 3		A		2.A PL	8,000,000	99.7470	7,979,746	8,000,000	8,000,000					4.990	4.990	AO	86,493	399,200	01/03/2023	10/13/2026
C5847*-AD-5	Mosaic Forest Management L.P. SR SECD BDS SER 2		A		2.A PL	4,500,000	93.4170	4,203,780	4,500,000	4,500,000					2.530	2.530	MS	37,950	113,810	01/03/2023	08/27/2027
C5847*-AF-0	Mosaic Forest Management L.P. SR SECD BDS SER 2		A		2.A PL	10,000,000	80.0670	8,006,742	10,000,000	10,000,000					2.890	2.890	AO	66,631	289,000	01/03/2023	10/08/2033
C6802@-AA-0	Oilers Entertainment Group SR SECD NTS				2.B PL	25,004,553	87.8230	19,337,279	22,018,375	22,018,375				(1,867,964)	4.560	4.586	MJSD	2,789	972,072	02/11/2022	06/30/2051
C7052@-AB-3	GCT Global Container Terminals sr secured				2.B PL	25,663,586	112.9110	27,495,175	24,351,214	24,351,214				(2,065,874)	6.300	6.296	JD	67,434	1,577,093	08/22/2023	08/31/2038
G2270@-AB-6	COLLIERS INTERNATIONAL EMEA FI GTD SR NTS SER A				2.B PL	29,670,070	85.5160	22,142,233	25,892,515	25,892,515				(1,702,522)	1.520	1.520	AO	91,832	414,371	07/13/2021	10/07/2031
000000-00-0	Viettel Peru SAC Senior Secured		D		3.B Z	67,828,100	96.2500	66,292,188	68,875,000	68,472,556		256,725			5.000	5.485	MS	1,147,917	3,713,130	02/25/2022	09/03/2027
F1000#-AB-4	Akiem Holding Sas SR SECD NTS		B		2.C FE	16,731,000	91.2500	14,176,119	15,535,509	15,535,509				(1,021,513)	1.550	1.551	JD	669	245,358	07/23/2019	09/05/2029
000000-00-0	RIO TINTO FINANCE PLC Senior Unsecured		B		1.F FE	4,789,856	97.0560	3,644,558	3,755,116	4,014,749		(53,815)		(68,449)	4.000	2.479	DEC	8,642	153,239	03/09/2018	12/11/2029
000000-00-0	Stagecoach Group PLC Stagecoach Group Limited		B		2.B Z	53,383,872	99.2500	49,692,706	50,068,218	50,068,218				(3,315,654)	7.310	0.000	MS	955,606	133,670	09/12/2024	09/27/2030
G6655@-AB-2	NORTHERN GAS NETWORKS LTD SR NTS SER B		B		2.A	29,092,800	88.8670	24,471,630	27,537,520	27,537,520				(499,387)	2.970	2.970	JJ	388,486	832,790	10/11/2018	01/10/2031
000000-00-0	Madonna Bidco Limited Madonna Bidco Limited		B		4.B Z	28,493,096	98.0000	27,548,995	28,111,219	27,504,195		13,029		(1,001,930)	8.465	8.985	JAJO	515,583		10/24/2024	10/14/2031
000000-00-0	Sociedad Quimica y Minera de C Senior Unsecured		D	2	2.A FE	1,552,800	103.7700	1,556,550	1,500,000	1,552,665		(135)			6.500	5.970	MN	14,625		12/20/2024	11/07/2033
B1401#-AC-1	BRUSSELS AIRPORT COMPANY NV/SA GTD SER SECD NTS		B		2.A FE	15,624,000	82.9500	12,027,552	14,499,808	14,499,808				(953,412)	1.640	1.640	MS	79,266	250,953	05/22/2019	06/05/2034
000000-00-0	Stagecoach Group PLC Stagecoach Group Limited		B		2.B Z	106,767,744	96.0000	96,130,978	100,136,436	100,136,436				(6,631,308)	6.150	6.150	MS	1,608,024	267,340	09/12/2024	09/27/2034
000000-00-0	Achmea Bank NV Achmea Bank NV		B	2	2.B FE	39,962,056	101.2500	39,324,257	38,838,772	39,320,199		(4,124)		(637,733)	5.875	5.563	NOV	350,081		12/02/2024	11/06/2036
000000-00-0	Allianz SE Unsecured		D	2	1.E FE	4,806,000	100.4750	4,822,800	4,800,000	4,805,446		(554)			5.100	5.069	JJ	102,680	122,400	03/21/2024	01/30/2049
000000-00-0	Prosus NV Senior Unsecured		D	2	2.B FE	19,098,130	67.5310	20,221,558	29,944,000	19,203,807		105,677			4.027	7.082	FA	495,736	602,922	04/30/2024	08/03/2050
000000-00-0	Prosus NV Senior Unsecured		D		2.B FE	46,835,356	64.9410	49,330,201	75,962,000	47,110,831		275,475			3.832	7.028	FA	1,156,260	1,455,432	04/25/2024	02/08/2051
000000-00-0	Vontobel Holding AG Subordinated		D	2	2.B FE	36,577,200	110.7700	36,554,100	33,000,000	36,560,958		(16,242)			9.680	8.035	MJSD	17,747	798,600	12/03/2024	01/01/9999
00084D-BC-3	ABN AMRO Bank NV ABN AMRO BANK NV		D	2	2.A FE	10,110,750	101.0660	10,106,620	10,000,000	10,058,250		(52,500)			6.575	5.802	AO	142,458	657,500	04/09/2024	10/13/2026
001201-A#-9	Agl Energy Ltd GTD SR NTS SER C		D		2.B	9,229,800	90.2400	9,023,978	10,000,000	9,655,394		77,921			3.760	4.730	JD	24,022	376,000	10/29/2018	12/08/2028
001201-A@-1	Agl Energy Ltd GTD SR NTS SER B		D		2.B	30,000,000	99.5240	29,857,125	30,000,000	30,000,000					5.280	5.280	MS	497,200	1,584,000	09/08/2010	09/08/2025
001201-E#-5	Agl Energy Ltd GD SR NT		D		2.B FE	46,000,000	103.4300	47,577,671	46,000,000	46,000,000					7.910	7.910	JD	232,466	3,820,530	11/02/2023	12/08/2035
00131L-AK-1	AIA Group Ltd Subordinated	C.	D	2	1.F FE	7,088,630	73.1470	5,120,318	7,000,000	7,077,037		(3,930)			3.200	3.108	MS	65,333	224,000	11/17/2021	09/16/2040
00182E-BJ-7	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured	C.	D		1.E FE	4,913,104	95.6440	4,782,190	5,000,000	4,928,054		9,270			3.450	3.951	JJ	76,667	103,500	08/09/2024	01/21/2028
00182E-BN-8	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured	C.	D		1.E FE	9,984,500	95.1420	9,514,168	10,000,000	9,995,324		3,120			1.250	1.282	JD	3,125	125,000	06/15/2021	06/22/2026
00185A-AB-0	Aon Global Ltd Senior Unsecured		D		2.A FE	8,350,290	80.3440	7,230,935	9,000,000	8,472,036		18,334			4.250	4.739	JD	20,188	382,500	04/17/2017	12/12/2042
00185A-AH-7	Aon Global Ltd Senior Unsecured	C.	D	2	2.A FE	6,731,580	86.2430	5,174,558	6,000,000	6,606,787		(19,672)			4.750	4.007	MN	36,417	285,000	11/07/2017	05/15/2045
00205G-AD-9	APA Infrastructure Ltd Senior Unsecured		D	2	2.B FE	10,891,318	98.4210	10,826,329	11,000,000	10,931,439		6,592			4.250	4.512	JJ	215,569	340,000	12/19/2024	07/15/2027
00216L-AE-3	ASB Bank Ltd Senior Unsecured	C.	D		1.D FE	13,242,034	83.7530	13,232,995	15,800,000	13,363,968		121,934			2.375	5.082	AO	71,923	187,625	09/13/2024	10/22/2031
00386S-AB-8	Abu Dhabi National Energy Co P Senior Unsecured	RA.	D		1.D FE	13,387,500	109.4850	10,948,516	10,000,000	12,547,632		(167,883)			6.500	3.804	AO	115,556	650,000	07/23/2019	10/27/2036
00388W-AG-6	Abu Dhabi National Energy Co P Senior Unsecured		D		1.D FE	8,037,825	98.8990	7,911,931	8,000,000	8,029,955		(4,869)			4.875	4.794	AO	73,667	390,000	02/28/2023	04/23/2030
00388W-AH-4	Abu Dhabi National Energy Co P Senior Unsecured		D		1.D FE	14,856,347	78.2420	11,736,279	15,000,000	14,850,995		2,254			4.000	4.056	AO	146,667	600,000	03/21/2023	10/03/2049
00401M-AA-4	Abu Dhabi Crude Oil Pipeline L Senior Secured		D		1.C FE	13,994,282	94.0620	13,168,642	14,000,000	13,996,033		735			3.650	3.656	JD	1,419	511,000	07/29/2022	11/02/2029
00652M-AE-2	Adani Ports & Special Economic Senior Unsecured		D		2.C FE	24,770,274	85.9280	19,935,273	23,200,000	24,108,299		(183,473)			4.375	3.430	JJ	501,861	1,015,000	07/08/2021	07/03/2029
00652M-AH-5	Adani Ports & Special Economic Senior Unsecured		D		2.C FE	26,000,000	76.1260	19,792,846	26,000,000	26,000,000					3.100	3.100	FA	333,594	806,000	01/26/2021	02/02/2031
00654U-AA-0	Adani International Container Senior Secured		D	2	2.C FE	23,861,919	83.2580	20,109,413	24,153,000	23,973,638		27,157			3.000	3.193	MS	183,160	724,590	01/15/2021	02/16/2031
00774M-AB-1	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	6,199,488	97.1120	6,215,179	6,400,000	6,225,127		25,639			3.650	4.799	JJ	103,822		08/06/2024	07/21/2027
00774M-AC-9	AerCap Ireland Capital DAC / A Senior Unsecured		D		2.A FE	9,552,400	99.9470	9,994,682	10,000,000	9,991,189		222,873			3.500	5.832	JJ	161,389	350,000	12/20/2022	01/15/2025
00774M-AE-5	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	10,936,266	96.8200	11,037,452	11,400,000	10,991,933		55,667			3.875	5.153	JJ	193,879	96,875	08/06/2024	01/23/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00774M-AG-0	AerCap Ireland Capital DAC / A Senior Unsecured	RA	D	2	2.A FE	6,217,218	99.8440	6,290,190	6,300,000	6,251,507		34,289			4.450	5.514	AO	70,088	140,175	06/14/2024	10/01/2025
00774M-AL-9	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	6,198,273	99.4650	6,166,837	6,200,000	6,198,623		350			4.450	4.468	AO	67,442	137,950	09/25/2024	04/03/2026
00774M-AR-6	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	6,161,374	99.4040	6,163,053	6,200,000	6,166,275		4,901			4.625	4.836	AO	60,536	143,375	08/06/2024	10/15/2027
00774M-AS-4	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	4,943,800	96.6990	4,834,971	5,000,000	4,987,501		11,335			1.750	1.985	JJ	36,701	87,500	01/06/2021	01/30/2026
00774M-AV-7	AerCap Ireland Capital DAC / A Senior Unsecured	C	D	2	2.A FE	13,395,581	95.7670	13,503,167	14,100,000	13,510,090		114,509			2.450	4.872	AO	59,494	160,475	12/27/2024	10/29/2026
00774M-AW-5	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	13,219,484	92.6640	13,204,610	14,250,000	13,329,249		99,005			3.000	4.870	AO	73,625	226,500	08/06/2024	10/29/2028
00774M-AX-3	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	4,194,700	87.2040	4,360,210	5,000,000	4,278,938		80,469			3.300	5.814	JJ	69,208	165,000	12/12/2023	01/30/2032
00774M-AY-1	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	3,181,905	85.2650	2,984,265	3,500,000	3,214,328		23,820			3.400	4.477	AO	20,494	119,000	08/31/2023	10/29/2033
00774M-AZ-8	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	10,871,640	78.3290	10,809,351	13,800,000	10,964,862		93,222			3.850	5.775	AO	91,502	531,300	01/18/2024	10/29/2041
00774M-BC-8	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	12,489,499	101.9570	12,336,776	12,100,000	12,451,607		(37,892)			5.750	4.793	JD	48,316	347,875	08/06/2024	06/06/2028
00774M-BE-4	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	16,316,860	104.4550	16,712,738	16,000,000	16,282,394		(36,008)			6.150	5.772	MS	248,733	997,667	02/12/2024	09/30/2030
00774M-BG-9	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.B FE	5,140,226	103.1500	5,157,478	5,000,000	5,108,324		(31,902)			6.450	5.397	AO	68,083	161,250	04/18/2024	04/15/2027
00774M-BJ-3	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	11,858,280	99.9560	11,994,778	12,000,000	11,883,020		24,740			5.100	5.371	JJ	275,400	319,600	01/04/2024	01/19/2029
00774M-BL-8	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	9,912,243	97.7530	9,775,329	10,000,000	9,915,707		3,464			4.625	4.827	MS	142,604		11/22/2024	09/10/2029
00774M-BM-6	AerCap Ireland Capital DAC / A Senior Unsecured		D	2	2.A FE	18,210,845	95.2890	17,628,387	18,500,000	18,217,772		6,927			4.950	5.152	MS	282,356		09/03/2024	09/10/2034
007924-AJ-2	Aegon Ltd Subordinated		D	2	2.C FE	1,960,590	98.3730	1,967,451	2,000,000	1,961,315		725			5.500	5.650	AO	24,444	110,000	02/28/2024	04/11/2048
00913R-AE-6	Air Liquide Finance SA Senior Unsecured	C	D	2	1.F FE	9,761,673	74.4720	7,670,577	10,300,000	9,841,959		12,950			3.500	3.798	MS	94,131	360,500	10/03/2018	09/27/2046
009279-AA-8	Airbus SE Senior Unsecured		D	2	1.F FE	7,540,915	96.5310	7,461,842	7,730,000	7,564,501		23,586			3.150	4.145	AO	54,786	121,748	09/23/2024	04/10/2027
01538T-AA-3	Alfa Desarrollo SpA Senior Secured	RA	D	2	2.C FE	6,005,699	73.9770	4,442,819	6,005,699	6,005,699					4.550	4.550	MS	71,351	273,373	09/09/2021	09/27/2051
018820-AD-2	Allianz SE Unsecured		D	2	1.E FE	61,754,330	98.6900	60,793,040	61,600,000	61,750,722		(3,608)			5.600	5.563	MS	1,130,702		09/13/2024	09/03/2054
020564-AE-0	Alpek SAB de CV Senior Unsecured		D	2	2.C FE	20,541,397	84.5000	17,305,498	20,480,000	20,522,290		(6,451)			3.250	3.211	FA	232,960	665,600	11/22/2021	02/25/2031
02364W-AW-5	America Movil SAB de CV Senior Unsecured		D		2.A FE	2,080,057	102.7270	1,479,271	1,440,000	1,972,257		(27,013)			6.125	3.071	MS	22,295	88,200	10/28/2020	03/30/2040
02364W-BH-7	America Movil SAB de CV Senior Unsecured		D	2	1.G FE	2,871,893	94.1650	2,448,297	2,600,000	2,751,054		(35,267)			3.625	2.124	AO	18,065	94,250	06/24/2021	04/22/2029
034863-AX-8	Anglo American Capital PLC Senior Unsecured	C	D	2	2.B FE	18,510,310	86.8680	16,450,112	18,937,000	18,379,870		(9,770)			2.625	3.151	MS	153,271	287,096	09/25/2024	09/10/2030
034863-AZ-3	Anglo American Capital PLC Senior Unsecured		D	2	2.B FE	2,982,840	91.5110	2,745,331	3,000,000	2,991,783		2,437			2.250	2.339	MS	19,500	67,500	03/15/2021	03/17/2028
034863-BA-7	Anglo American Capital PLC Senior Unsecured		D	2	2.B FE	997,500	86.7060	867,060	1,000,000	998,364		237			2.875	2.904	MS	8,306	28,750	03/15/2021	03/17/2031
034863-BD-1	Anglo American Capital PLC Senior Unsecured		D	2	2.B FE	26,858,520	99.2760	26,804,631	27,000,000	26,877,034		11,320			5.500	5.569	MN	243,375	1,485,000	04/27/2023	05/02/2033
034863-BE-9	Anglo American Capital PLC Senior Unsecured		D	2	2.B FE	2,590,822	100.6030	2,615,665	2,600,000	2,591,337		515			5.750	5.797	AO	35,714	74,750	04/03/2024	04/05/2034
03512T-AB-7	AngloGold Ashanti Holdings PLC Senior Unsecured		D		3.A FE	12,771,250	100.4690	10,307,089	10,259,000	12,441,252		(97,176)			6.500	4.552	AO	140,776	666,835	09/28/2021	04/15/2040
03512T-AE-1	AngloGold Ashanti Holdings PLC Senior Unsecured	C	D	2	2.C FE	32,185,987	90.4910	28,400,560	31,385,000	31,882,335		(81,401)			3.750	3.430	AO	294,234	1,176,938	11/22/2021	10/01/2030
04317N-A#-6	Aruba (Government) Aruba Senior Secured Notes - 5		D		2.B FE	10,000,000	98.4660	9,846,555	10,000,000	10,000,000					6.300	6.300	MS	194,250		12/03/2024	09/10/2029
04317N-B*-9	Aruba (Government) Aruba Senior Secured Notes - 6		D		2.B FE	14,500,000	97.8230	14,184,358	14,500,000	14,500,000					6.320	6.320	MS	282,557		12/03/2024	09/10/2030
04365X-AA-6	Ascot Group Ltd Senior Unsecured		D	2	2.C FE	53,351,220	84.3920	46,837,643	55,500,000	53,374,034		22,814			4.250	4.966	JD	104,833	2,040,000	12/02/2024	12/15/2030
046353-AD-0	AstraZeneca PLC Senior Unsecured	M	D		1.F FE	59,937,299	109.5060	63,075,652	57,600,000	59,126,012		(79,413)			6.450	6.143	MS	1,093,920	3,715,200	04/06/2010	09/15/2037
046353-AL-2	AstraZeneca PLC Senior Unsecured	C	D		1.F FE	1,533,744	99.0370	1,584,585	1,600,000	1,571,830		30,654			3.375	5.466	MN	6,750	54,000	09/28/2023	11/16/2025
046353-AT-5	AstraZeneca PLC Senior Unsecured	C	D	2	1.F FE	2,991,371	97.3260	2,919,775	3,000,000	2,993,784		1,388			4.000	4.056	JJ	54,667	120,000	05/05/2023	01/17/2029
046353-AV-0	AstraZeneca PLC Senior Unsecured	C	D	2	1.F FE	1,871,395	95.4580	1,909,156	2,000,000	1,902,365		30,970			0.700	4.711	AO	3,228	7,000	07/31/2024	04/08/2026
04965D-A@-5	ATRESMEDIA CORPORACION DE MEDI SR NTS SER B		D		2.B	1,000,000	99.3370	993,374	1,000,000	1,000,000					4.750	4.750	JJ	22,431	47,500	05/09/2018	07/11/2025
052528-AK-2	Australia & New Zealand Bankin Subordinated		D		1.G FE	499,760	99.1660	495,832	500,000	499,960		27			4.400	4.406	MN	2,567	22,000	05/12/2016	05/19/2026
052528-AM-8	Australia & New Zealand Bankin Subordinated		D	2	1.G FE	7,424,000	84.9310	6,305,312	7,424,000	7,424,000					2.570	2.570	MN	19,080	190,797	11/17/2020	11/25/2035
052528-AP-1	Australia & New Zealand Bankin Subordinated		D		1.G FE	35,313,897	106.8690	36,335,433	34,000,000	35,170,020		(91,814)			6.742	6.185	JD	146,451	2,292,280	05/13/2024	12/08/2032
052528-AR-7	Australia & New Zealand Bankin Unsecured		D	2	1.G FE	49,778,600	100.6550	50,327,650	50,000,000	49,790,107		11,507			5.731	5.788	MS	819,851	1,432,750	04/18/2024	09/18/2034
05253J-AX-9	Australia & New Zealand Bankin Senior Unsecured		D		1.D FE	2,500,000	100.4650	2,511,637	2,500,000	2,500,000					5.375	5.375	JJ	66,441	134,375	06/26/2023	07/03/2025
05254J-AA-8	Australia & New Zealand Bankin Senior Unsecured		D		1.D FE	15,140,889	100.6780	15,101,657	15,000,000	15,053,639		(54,823)			5.088	4.693	JD	48,760	763,200	05/17/2023	12/08/2025
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI SR SECD NTS		D		2.B FE	40,180,000	97.9770	39,367,106	40,180,000	40,180,000					4.820	4.818	MS	489,549	1,936,676	08/24/2018	09/30/2030
054536-AA-5	AXA SA Subordinated		D		1.G FE	5,462,640	117.6400	5,293,795	4,500,000	4,899,050		(52,833)			8.600	6.766	JD	17,200	387,000	07/10/2007	12/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05523R-AD-9	BAE Systems PLC Senior Unsecured		D	2	2.A FE	14,855,231	92.1650	13,115,094	14,230,000	14,497,914		(59,093)			3.400	2.932	AO	102,140	483,820	12/01/2022	04/15/2030
05523R-AE-7	BAE Systems PLC Senior Unsecured		D	2	2.A FE	4,395,888	64.6690	4,095,475	6,333,000	4,432,572		34,701			3.000	5.093	MS	55,942	189,990	12/12/2023	09/15/2050
05523R-AF-4	BAE Systems PLC Senior Unsecured		D	2	2.A FE	18,500,210	82.8050	15,490,309	18,707,000	18,575,686		19,875			1.900	2.022	FA	134,275	355,433	06/29/2021	02/15/2031
05523R-AJ-6	BAE Systems PLC Senior Unsecured	C	D	2	2.A FE	11,606,557	100.3530	11,684,053	11,643,000	11,611,549		4,992			5.125	5.197	MS	157,463	298,352	03/19/2024	03/26/2029
05523R-AM-9	BAE Systems PLC Senior Unsecured		D	2	2.A FE	11,183,838	97.5840	11,085,524	11,360,000	11,186,130		2,292			5.500	5.607	MS	164,878	312,400	05/22/2024	03/26/2054
05530Q-AK-6	BAT International Finance PLC Senior Unsecured		D		2.A FE	1,046,819	99.4310	1,044,027	1,050,000	1,049,826		371			3.950	3.987	JD	1,843	41,475	06/10/2015	06/15/2025
05533U-AG-3	BBVA Bancomer SA/Texas Subordinated		D	2	3.B FE	26,263,842	94.2630	23,198,001	24,610,000	25,612,164		(190,752)			5.875	4.876	MS	433,751	1,445,838	11/22/2021	09/13/2034
05541V-AF-3	BG Energy Capital PLC Senior Unsecured	C	D		1.E FE	31,299,023	93.0500	30,085,065	32,332,000	31,343,097		15,588			5.125	5.403	AO	349,814	843,883	12/04/2024	10/15/2041
05545I-AR-9	BHP Billiton Finance USA Ltd Senior Unsecured	C	D		1.F FE	7,596,883	84.2180	6,569,037	7,800,000	7,602,664		6,181			4.125	4.317	FA	113,506	321,750	10/05/2022	02/24/2042
05545I-AV-0	BHP Billiton Finance USA Ltd Senior Unsecured	C	D		1.F FE	2,093,638	93.4450	1,565,210	1,675,000	2,027,200		(13,155)			5.000	3.465	MS	21,170	83,750	07/19/2019	09/30/2043
05551C-AA-3	Bib Central American Card Rece Senior Unsecured		D		1.G FE	17,362,770	97.4210	16,914,932	17,362,770	17,362,770					3.500	3.514	JAJO	141,796	615,216	12/05/2022	01/07/2030
05554T-LG-8	Bbva Global Securities BV Senior Unsecured		D		1.F FE	120,000,000	99.2500	119,100,000	120,000,000	120,000,000					6.620	6.620	JUN	4,280,933		06/07/2024	06/17/2039
05565A-DW-0	BNP Paribas SA Junior Subordinated		D	2	2.C FE	4,499,375	93.4580	4,672,886	5,000,000	4,499,375		(626)			5.125	5.695	MN	32,743	256,250	06/01/2018	01/01/9999
05565A-GF-4	BNP Paribas SA Junior Subordinated		D	2	2.C FE	9,199,650	99.4120	8,947,084	9,000,000	9,199,650					7.000	6.848	FA	236,250		09/23/2024	01/01/9999
05571A-AQ-8	BPCE SA BPCE SA	C	D	2	2.A FE	12,479,703	102.4610	12,602,691	12,300,000	12,442,990		(36,713)			6.612	5.921	AO	162,655	406,638	06/26/2024	10/19/2027
05571A-AR-6	BPCE SA BPCE SA	C	D	2	2.A FE	22,812,760	103.9690	22,873,184	22,000,000	22,729,238		(83,522)			6.714	5.730	AO	295,416	738,540	07/01/2024	10/19/2029
05571A-AT-2	BPCE SA Senior Preferred	C	D		1.E FE	3,000,000	100.6010	3,018,017	3,000,000	3,000,000					5.203	5.203	JJ	70,674	78,045	01/08/2024	01/18/2027
05571A-AU-9	BPCE SA Subordinated		D	2	2.B FE	51,294,650	100.1810	51,292,820	51,200,000	51,287,536		(7,114)			6.508	6.481	JJ	1,508,699	1,666,048	02/15/2024	01/18/2035
05571A-AV-7	BPCE SA Senior Non Preferred		D	2	2.A FE	40,199,703	100.3730	39,697,359	39,550,000	40,165,980		(33,723)			5.716	5.278	JJ	1,023,585	455,851	10/28/2024	01/18/2030
05571A-AY-1	BPCE SA BPCE SA		D	2	2.A FE	14,997,268	99.1700	14,181,363	14,300,000	14,984,449		(12,819)			5.936	5.284	MN	73,095	424,424	09/30/2024	05/30/2035
05581K-AG-6	BNP Paribas SA Senior Preferred	C	D	2	1.E FE	64,666,100	102.4720	65,069,644	63,500,000	64,594,878		(70,571)			5.894	5.643	JD	270,305	3,389,050	07/17/2024	12/05/2034
05581K-AH-4	BNP Paribas SA Senior Preferred		D	2	1.E FE	59,500,000	99.5970	59,260,447	59,500,000	59,500,000					5.176	5.176	JJ	1,471,422	1,539,860	01/02/2024	01/09/2030
05583J-AC-6	BPCE SA BPCE SA	C	D		2.A FE	12,520,692	95.5690	12,806,289	13,400,000	12,646,584		125,892			3.500	5.694	AO	88,589	234,500	06/26/2024	10/23/2027
05583J-AJ-1	BPCE SA Senior Non Preferred		D	2	2.A FE	49,211,902	81.7800	44,243,088	54,100,000	49,621,995		267,398			2.277	3.570	JJ	550,914	857,291	09/06/2024	01/20/2032
05583J-AM-4	BPCE SA BPCE SA		D	2	2.A FE	46,914,831	98.6910	44,707,182	45,300,000	46,872,094		(42,738)			5.748	5.186	JJ	1,171,730		09/27/2024	07/19/2033
05602X-DJ-4	BNP Paribas SA Junior Subordinated		D	2	2.C FE	101,602,577	103.1120	104,715,412	101,555,000	101,602,577					8.000	7.996	FA	2,911,243	4,026,200	09/13/2024	01/01/9999
05602X-JC-3	BNP Paribas SA Junior Subordinated		D	2	2.C FE	12,600,000	99.4130	12,526,095	12,600,000	12,600,000					7.375	7.375	MS	286,519		09/03/2024	01/01/9999
05890M-AB-9	Banco de Credito e Inversiones Senior Unsecured	C	D	2	1.G FE	43,225,160	85.1100	37,448,462	44,000,000	43,448,932		71,977			2.875	3.081	AO	270,569	1,265,000	10/06/2021	10/14/2031
05946K-AN-1	Banco Bilbao Vizcaya Argentari Unsecured		D	2	2.B FE	6,294,231	109.6870	6,142,456	5,600,000	6,289,820		(4,411)			7.883	6.066	MN	56,407		12/04/2024	11/15/2034
05946K-AR-2	Banco Bilbao Vizcaya Argentari BANCO BILBAO VIZCAYA ARG		D	2	2.A FE	9,309,960	100.1120	8,809,850	8,800,000	9,296,957		(13,003)			6.033	5.251	MS	159,271	265,452	09/06/2024	03/13/2035
059520-AC-0	Banco de Chile Senior Unsecured	C	D	2	1.F FE	12,685,140	84.7510	11,017,570	13,000,000	12,770,917		28,961			2.990	3.276	JD	23,754	388,700	12/06/2021	12/09/2031
05964H-AJ-4	Banco Santander SA Senior Unsecured		D		1.G FE	9,736,795	97.8040	9,780,417	10,000,000	9,772,279		35,485			4.379	5.139	AO	96,095	306,530	06/26/2024	04/12/2028
05964H-AV-7	Banco Santander SA Unsecured		D		2.B FE	12,361,424	105.1640	12,199,072	11,600,000	12,335,411		(26,013)			6.921	5.968	FA	318,904	401,418	08/06/2024	08/08/2033
05964H-AZ-8	Banco Santander SA Senior Preferred	C	D		1.F FE	18,073,272	108.7930	17,842,024	16,400,000	17,997,461		(74,711)			6.938	5.530	MN	170,675	707,676	07/17/2024	11/07/2033
05964H-BB-0	Banco Santander SA BANCO SANTANDER SA	RA	D	2	1.G FE	4,022,320	100.4510	4,018,042	4,000,000	4,020,666		(1,654)			5.538	5.399	MS	65,841	110,760	07/17/2024	03/14/2030
05964H-BD-6	Banco Santander SA Unsecured		D		2.B FE	27,982,766	101.5520	27,825,382	27,400,000	27,966,194		(16,572)			6.350	6.053	MS	517,137	869,950	08/06/2024	03/14/2034
05971K-AA-7	Banco Santander SA Subordinated		D		2.B FE	8,726,449	99.9220	8,793,162	8,800,000	8,758,810		32,361			5.179	5.731	MN	53,171	409,141	08/08/2024	11/19/2025
05971W-AD-5	Banco Santander Chile Senior Unsecured	M	D	2	1.G FE	20,680,000	87.5050	17,500,990	20,000,000	20,481,059		(65,722)			3.177	2.774	AO	114,725	635,400	11/17/2021	10/26/2031
059895-AV-4	Bangkok Bank PCL/Hong Kong Subordinated	C	D	2	2.C FE	18,034,802	85.8250	15,500,062	18,060,000	18,039,212		1,409			3.466	3.478	MS	170,400	625,960	10/08/2021	09/23/2036
064255-AX-0	MUFG Bank Ltd Senior Unsecured		D		1.E FE	5,111,111	89.8360	4,604,113	5,125,000	5,114,095		343			4.700	4.717	MS	74,270	240,875	03/04/2014	03/10/2044
067316-AF-6	Bacardi Ltd SENIOR		D	2	2.C FE	6,203,534	98.7350	6,121,558	6,200,000	6,203,459		(75)			4.700	4.681	MN	37,234	145,700	09/23/2024	05/15/2028
06738E-AN-5	Barclays PLC Senior Unsecured		D		2.A FE	14,665,050	99.5660	14,934,825	15,000,000	14,828,928		157,366			4.375	5.529	JJ	308,073	656,250	12/18/2023	01/12/2026
06738E-AU-9	Barclays PLC Senior Unsecured		D	2	2.A FE	7,204,436	98.2440	7,368,316	7,500,000	7,263,984		59,548			4.337	5.480	JJ	154,506	162,638	02/28/2024	01/10/2028
06738E-AV-7	Barclays PLC Senior Unsecured		D		2.A FE	1,051,192	89.0790	1,024,414	1,150,000	1,052,943		1,751			4.950	5.623	JJ	27,039	28,463	03/27/2024	01/10/2047
06738E-BD-6	Barclays PLC Senior Unsecured		D	2	2.A FE	7,000,000	99.1110	6,937,779	7,000,000	7,000,000					4.972	4.972	MN	41,571	348,040	05/09/2018	05/16/2029
06738E-BV-6	Barclays PLC Senior Unsecured		D	2	2.A FE	3,984,284	84.3810	3,965,888	4,700,000	3,984,489		205			2.894	5.276	MN	13,980		12/30/2024	11/24/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06738E-BW-4	Barclays PLC Senior Unsecured		D	2	2.A FE	3,936,155	72.4620	3,905,689	5,390,000	3,936,818		663			3.330	5.764	MN	18,447		12/23/2024	11/24/2042
06738E-BY-0	Barclays PLC Senior Unsecured		D	2	2.A FE	13,315,473	101.1290	13,500,684	13,350,000	13,321,638		6,165			5.501	5.567	FA	289,673	367,192	04/09/2024	08/09/2028
06738E-CA-1	Barclays PLC Senior Unsecured	C	D	2	2.A FE	12,475,342	100.1500	12,118,200	12,100,000	12,460,919		(14,423)			7.450	6.939	FA	355,572	347,633	08/06/2024	08/09/2033
06738E-CE-3	Barclays PLC Senior Unsecured	C	D	2	2.A FE	37,417,022	110.1030	36,333,993	33,000,000	37,251,196		(165,826)			7.437	5.397	MN	402,218	1,227,105	09/23/2024	11/02/2033
06738E-CF-0	Barclays PLC Senior Unsecured		D	2	2.A FE	15,000,000	101.0630	15,159,449	15,000,000	15,000,000					5.829	5.829	MN	126,295	874,350	05/02/2023	05/09/2027
06738E-CG-8	Barclays PLC Senior Unsecured	C	D	2	2.A FE	39,480,600	102.6170	40,020,533	39,000,000	39,458,516		(22,084)			6.224	6.041	MN	350,619	2,053,920	06/14/2024	05/09/2034
06738E-CH-6	Barclays PLC Subordinated		D	2	2.A FE	2,500,000	106.2540	2,656,344	2,500,000	2,500,000					7.119	7.119	JD	1,978	177,975	06/20/2023	06/27/2034
06738E-CK-9	Barclays PLC Senior Unsecured		D	2	2.A FE	12,478,518	103.9950	12,167,428	11,700,000	12,429,938		(48,580)			6.490	4.635	MS	227,799		09/23/2024	09/13/2029
06738E-CL-7	Barclays PLC Senior Unsecured	C	D	2	2.A FE	24,844,625	106.0230	24,385,343	23,000,000	24,790,748		(53,877)			6.692	5.551	MS	461,748	388,136	10/24/2024	09/13/2034
06738E-CR-4	Barclays PLC Senior Unsecured		D	2	2.A FE	12,509,286	101.0260	12,224,125	12,100,000	12,481,829		(27,457)			5.690	4.850	MS	208,459	344,245	08/29/2024	03/12/2030
06738E-CU-7	Barclays PLC Senior Unsecured		D	2	2.A FE	16,700,000	98.0300	16,371,020	16,700,000	16,700,000					4.942	4.942	MS	254,472		09/03/2024	09/10/2030
06738E-CV-5	Barclays PLC Senior Unsecured		D	2	2.A FE	23,000,000	96.0770	22,097,676	23,000,000	23,000,000					5.335	5.335	MS	378,340		09/03/2024	09/10/2035
06849A-AB-5	Barrick International Barbados Senior Unsecured		D		1.G FE	19,678,730	105.4430	18,979,807	18,000,000	19,528,155		(60,396)			6.350	5.365	AO	241,300	968,375	09/13/2024	10/15/2036
06849U-AD-7	Barrick PD Australia Finance P Senior Unsecured	C	D		1.G FE	21,110,265	101.2110	19,437,478	19,205,000	20,752,327		(63,473)			5.950	5.148	AO	241,236	815,448	10/28/2024	10/15/2039
07586P-AA-9	Becle SAB de CV Senior Unsecured		D	2	2.C FE	4,633,208	80.0500	4,642,900	5,800,000	4,693,045		59,837			2.500	5.961	AO	31,014	72,500	07/18/2024	10/14/2031
08523A-AA-6	Bermuda Skyport Corp Ltd SR NTS		D		2.A PL	19,582,872	97.5870	19,110,430	19,582,872	19,582,872					5.900	5.900	FA	436,480	1,155,389	03/15/2017	02/15/2042
08860H-AC-8	Bharti Airtel Ltd Senior Unsecured	RA	D	2	2.C FE	11,617,441	88.4130	10,424,789	11,791,000	11,674,481		15,922			3.250	3.422	JD	29,805	383,208	06/30/2021	06/03/2031
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1		D		1.G FE	7,205,701	99.1500	7,144,453	7,205,701	7,205,701					4.180	4.201	JAJO	70,280	301,198	03/19/2018	04/07/2028
09659T-2A-8	BNP Paribas SA Subordinated		D	2	2.A FE	11,731,440	95.4030	11,448,300	12,000,000	11,827,949		16,764			4.375	4.586	MS	175,000	525,000	06/28/2018	03/01/2033
09659T-2C-4	BNP Paribas SA Subordinated		D		2.A FE	4,938,900	67.6510	3,382,553	5,000,000	4,948,300		2,493			2.824	2.905	JJ	60,794	107,128	01/21/2021	01/26/2041
09659W-2C-7	BNP Paribas SA Senior Unsecured		D		1.G FE	3,474,520	95.7880	3,352,590	3,500,000	3,491,660		2,708			3.500	3.588	MN	15,313	122,500	01/08/2018	11/16/2027
09659W-2F-0	BNP Paribas SA Senior Unsecured	C	D		1.G FE	3,855,436	97.1530	3,886,106	4,000,000	3,880,288		24,852			4.400	5.320	FA	66,978	88,000	02/28/2024	08/14/2028
09659W-2K-9	BNP Paribas SA Senior Unsecured		D	2	1.G FE	12,452,752	89.3270	12,237,811	13,700,000	12,520,153		67,401			3.050	4.706	JJ	192,675		08/06/2024	01/13/2031
09659W-2R-4	BNP Paribas SA Senior Non Preferred		D	2	1.G FE	13,949,198	89.5560	13,702,129	15,300,000	14,031,536		82,338			2.159	4.108	MS	97,263	180,277	08/29/2024	09/15/2029
09659W-2W-3	BNP Paribas SA Senior Non Preferred		D	2	1.G FE	19,345,336	100.2170	19,041,158	19,000,000	19,325,143		(20,193)			6.930	6.474	MN	149,958	618,413	08/29/2024	05/20/2030
09659W-2X-1	BNP Paribas SA Senior Non Preferred	C	D	2	1.G FE	49,042,130	100.0760	48,987,364	48,950,000	49,038,344		(3,786)			5.738	5.712	FA	1,022,073	1,404,376	07/31/2024	02/20/2035
111021-AE-1	British Telecommunications PLC Senior Unsecured		D		2.B FE	6,106,240	121.0670	4,842,663	4,000,000	4,948,767		(133,834)			9.625	4.974	JD	17,111	385,000	01/31/2014	12/15/2030
11272B-AA-1	Brookfield Finance I UK Plc Senior Unsecured	C	D	2	1.G FE	7,500,000	82.7560	6,206,730	7,500,000	7,500,000					2.340	2.340	JJ	73,613	175,500	07/21/2021	01/30/2032
11778B-AB-8	Sky Group Finance Ltd Senior Unsecured	C	D		1.G FE	9,756,327	106.7430	7,862,722	7,366,000	9,151,011		(132,840)			6.500	3.741	AO	101,078	478,790	12/22/2021	10/15/2035
12563D-AB-1	CK Hutchison International 19 Senior Unsecured	M	D	2	1.F FE	17,792,100	70.7810	12,740,521	18,000,000	17,815,322		4,692			3.375	3.437	MS	194,063	607,500	09/03/2019	09/06/2049
12661P-AD-1	CSL Finance PLC Senior Unsecured	C	D	2	1.G FE	4,430,384	88.2060	4,410,312	5,000,000	4,440,201		9,817			4.625	5.647	AO	41,111	115,625	07/02/2024	04/27/2042
12661P-AF-6	CSL Finance PLC Senior Unsecured		D	2	1.G FE	12,282,925	86.4890	11,503,004	13,300,000	12,290,230		7,218			4.950	5.427	AO	117,040	529,650	12/04/2024	04/27/2062
12803R-AA-2	CaixaBank SA CAIXABANK SA		D	2	2.B FE	18,746,400	102.5100	18,451,852	18,000,000	18,675,843		(70,557)			6.208	4.867	JJ	505,952		09/23/2024	01/18/2029
12803R-AC-8	CaixaBank SA CAIXABANK SA	C	D	2	2.B FE	11,769,230	106.2800	11,690,842	11,000,000	11,722,682		(46,548)			6.840	5.865	MS	225,720	376,200	03/27/2024	09/13/2034
12803R-AG-9	CaixaBank SA CAIXABANK SA	C	D	2	2.B FE	23,978,280	100.9820	24,235,778	24,000,000	23,980,924		2,644			5.673	5.688	MS	397,110	680,760	04/09/2024	03/15/2030
12803R-AH-7	CaixaBank SA CAIXABANK SA	C	D	2	2.B FE	24,467,913	100.9170	24,522,756	24,300,000	24,460,395		(7,518)			6.037	5.945	JD	65,200	913,096	06/26/2024	06/15/2035
15239X-AA-6	Central American Bottling Corp Senior Unsecured		D	2	3.B FE	3,970,640	95.1020	3,804,078	4,000,000	3,980,944		3,822			5.250	5.375	AO	37,333	270,000	01/20/2022	04/27/2029
173074-KU-8	Republic of Chile Senior Unsecured		C		1.F PL	38,240,000	101.0900	38,656,816	38,240,000	38,240,000					5.800	5.800	JD	67,770	2,217,920	07/20/2022	06/20/2027
173074-KZ-7	United Mexican States Senior Unsecured		C		2.B PL	50,430,000	101.0300	50,515,000	50,000,000	50,383,718		(46,282)			6.220	5.881	JD	95,028	2,332,500	08/29/2024	06/20/2027
173074-LF-0	Federation of Malaysia Senior Unsecured		C		1.G Z	50,000,000	101.4100	50,705,000	50,000,000	50,000,000					6.600	6.600	JD	100,833	3,300,000	09/22/2022	12/20/2032
200447-AH-3	Comision Federal de Electricid Senior Unsecured	RA	D	2	2.B FE	7,558,035	83.1320	6,268,139	7,540,000	7,550,792		(1,897)			3.348	3.317	FA	99,573	252,439	03/05/2021	02/09/2031
202712-BJ-3	Commonwealth Bank of Australia Subordinated		D		1.G FE	25,018,628	80.6900	22,564,261	27,964,000	24,989,573		37,058			4.316	5.046	JJ	573,290	991,126	05/22/2024	01/10/2048
202712-BK-0	Commonwealth Bank of Australia SUB		D	2	1.G FE	15,420,374	92.0740	13,755,812	14,940,000	15,199,625		(50,980)			3.610	3.206	MS	163,298	539,334	09/17/2020	09/12/2034
202712-BL-8	Commonwealth Bank of Australia SUB		D		1.G FE	3,811,065	79.8690	2,837,730	3,553,000	3,764,918		(11,299)			3.743	3.225	MS	40,266	132,989	10/28/2020	09/12/2039
202712-BQ-7	Commonwealth Bank of Australia Subordinated		D		1.G FE	2,069,560	73.5780	1,471,560	2,000,000	2,060,399		(2,842)			3.305	3.067	MS	20,197	66,100	08/25/2021	03/11/2041
202712-BS-3	Commonwealth Bank of Australia Subordinated		D		1.G FE	8,622,550	88.9460	8,894,587	10,000,000	8,811,236		122,572			3.784	5.829	MS	112,469	378,400	02/12/2024	03/14/2032
20271R-AS-9	Commonwealth Bank of Australia Senior Unsecured	C	D		1.D FE	6,000,000	100.6140	6,036,825	6,000,000	6,000,000					5.499	5.499	MS	99,899	329,940	09/05/2023	09/12/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2027A0-HR-3	Commonwealth Bank of Australia Subordinated		D		1.G FE	15,785,271	99.3960	15,903,298	16,000,000	15,932,472		68,474			4.500	4.966	JD	44,000	720,000	11/30/2022	12/09/2025
2027A0-JN-0	Commonwealth Bank of Australia Senior Unsecured		D		1.D FE	6,410,317	78.9120	5,129,254	6,500,000	6,422,514		1,925			3.900	3.978	JJ	119,004	253,500	04/03/2020	07/12/2047
2027A0-KF-5	Commonwealth Bank of Australia Senior Unsecured		D		1.D FE	2,971,290	83.0260	2,490,781	3,000,000	2,980,132		2,744			1.875	1.981	MS	16,563	56,250	09/08/2021	09/15/2031
204429-AA-2	Cia Cervecerias Unidas SA Senior Unsecured		D	2	2.B FE	9,672,797	85.2640	8,257,789	9,685,000	9,675,984		1,116			3.350	3.365	JJ	146,001	324,448	01/13/2022	01/19/2032
210314-AB-6	Consorcio Transmantaro SA Senior Unsecured	M	D		2.C FE	26,727,213	92.8250	22,405,170	24,137,000	25,898,435		(210,761)			4.700	3.546	AO	236,341	1,134,439	06/10/2021	04/16/2034
21684A-AB-2	Cooperatieve Rabobank UA Subordinated		D		2.A FE	4,331,111	99.4970	2,984,906	3,000,000	4,154,569		(44,517)			5.750	3.056	JD	14,375	172,500	08/10/2021	12/01/2043
21684A-AD-8	Cooperatieve Rabobank UA Subordinated		D		2.A FE	36,745,499	94.4070	29,974,130	31,750,000	36,106,393		(149,450)			5.250	4.193	FA	680,641	1,666,875	12/06/2021	08/04/2045
21684A-AF-3	Cooperatieve Rabobank UA Subordinated		D		2.A FE	7,816,120	98.0420	7,843,398	8,000,000	7,956,733		26,175			3.750	4.111	JJ	133,333	300,000	11/20/2018	07/21/2026
21685W-CJ-4	Cooperatieve Rabobank UA Senior Preferred	RA	D		1.D FE	7,289,492	97.3060	6,110,847	6,280,000	7,065,563		(32,778)			5.250	4.188	MN	33,886	329,700	02/21/2017	05/24/2041
21688A-BA-9	Cooperatieve Rabobank UA/NY Senior Preferred	C	D		1.D FE	12,007,208	100.2120	12,025,411	12,000,000	12,005,155		(2,054)			4.850	4.806	JJ	278,067		07/18/2024	01/09/2026
21987B-AR-9	Corp Nacional del Cobre de Chi Senior Unsecured	M	D		2.A FE	19,188,310	77.1570	15,300,314	19,830,000	19,163,546		11,595			4.250	4.465	JJ	383,931	842,775	09/06/2022	07/17/2042
224939-AA-6	Credicorp Capital Sociedad Tit Secured		B	2	2.B FE	63,586,242	105.5000	65,206,891	61,807,479	63,592,953		(18,680)		25,390	10.100	9.635	JD	277,447	3,270,875	09/12/2024	12/15/2043
225313-AF-2	Credit Agricole SA Subordinated		D		2.A FE	2,466,003	99.6910	2,442,429	2,450,000	2,450,457		(2,129)			4.375	4.285	MS	30,965	107,188	02/15/2017	03/17/2025
225313-AK-1	Credit Agricole SA Subordinated		D	2	2.A FE	2,714,203	94.4430	2,676,513	2,834,000	2,729,121		5,459			4.000	4.554	JJ	53,846	40,920	08/08/2024	01/10/2033
225313-AQ-8	Credit Agricole SA Subordinated		D	2	2.A FE	21,250,000	100.4770	21,351,394	21,250,000	21,250,000					6.251	6.251	JJ	630,960	664,169	01/03/2024	01/10/2035
22534P-AK-9	Credit Agricole SA CREDIT AGRICOLE SA		D		1.E FE	10,669,005	99.9190	10,191,734	10,200,000	10,657,184		(11,821)			5.365	4.757	MS	167,209	115,348	09/13/2024	03/11/2034
22535W-AB-3	Credit Agricole SA/London Senior Unsecured	RA	D		1.G FE	6,846,286	98.2760	6,879,318	7,000,000	6,901,981		38,487			4.125	4.857	JJ	137,156	206,250	02/28/2024	01/10/2027
22535W-AJ-6	Credit Agricole SA CREDIT AGRICOLE SA		D	2	1.G FE	15,995,775	103.2460	15,486,897	15,000,000	15,935,015		(60,760)			6.316	4.493	AO	231,587	473,700	09/25/2024	10/03/2029
225401-AF-5	UBS Group AG Senior Unsecured		D	2	1.G FE	3,206,293	96.3510	3,083,241	3,200,000	3,202,164		(661)			3.869	3.845	JJ	58,121	123,808	01/09/2018	01/12/2029
225401-AP-3	UBS Group AG SENIOR	C	D	2	1.G FE	28,456,651	94.4890	27,080,642	28,660,000	28,179,557		(62,923)			4.194	4.441	AO	300,500	478,116	12/30/2024	04/01/2031
225401-BB-3	UBS Group AG Senior Unsecured	C	D	2	1.G FE	2,460,100	120.7780	2,415,560	2,000,000	2,436,661		(23,439)			9.016	5.554	MN	23,041	90,160	06/14/2024	11/15/2033
225401-BG-2	UBS Group AG Senior Unsecured	C	D	2	1.G FE	46,327,815	104.6010	45,501,322	43,500,000	46,236,026		(91,789)			6.301	5.387	MS	753,757	1,370,468	09/06/2024	09/22/2034
23291K-AH-8	DH Europe Finance II Sarl Senior Unsecured	C	D	2	1.G FE	13,866,522	90.5200	12,672,797	14,000,000	13,776,907		31,025			2.600	2.886	MN	46,511	364,000	12/20/2022	11/15/2029
23291K-AJ-4	DH Europe Finance II Sarl Senior Unsecured		D	2	1.G FE	15,889,859	77.7940	12,446,984	16,000,000	15,840,871		218			3.250	3.288	MN	66,444	520,000	12/19/2022	11/15/2039
23636A-AR-2	Danske Bank A/S Senior Unsecured	C	D		1.G FE	2,932,441	97.6310	2,928,940	3,000,000	2,945,211		12,128			4.375	4.956	JD	6,927	131,250	02/28/2024	06/12/2028
23636A-BC-4	Danske Bank A/S DANSKE BANK A/S		D	2	1.G FE	31,910,010	98.5670	32,526,978	33,000,000	32,101,670		191,660			4.298	5.220	AO	354,585	1,418,340	03/21/2024	04/01/2028
23636A-BH-3	Danske Bank A/S DANSKE BANK A/S		D	2	1.G FE	15,963,478	101.4220	16,126,135	15,900,000	15,955,865		(7,613)			5.705	5.609	MS	302,365	453,548	04/09/2024	03/01/2030
238791-AB-3	DaVinciRe Holdings Ltd Senior Unsecured		D		2.A FE	30,768,600	99.6660	29,899,800	30,000,000	30,087,639		(257,145)			4.750	3.857	MN	237,500	1,425,000	04/05/2022	05/01/2025
24668P-AE-7	Koninklijke Ahold Delhaize NV Senior Unsecured	C	D		2.A FE	13,852,721	98.4350	12,885,115	13,090,000	13,739,024		(31,881)			5.700	5.193	AO	186,533	746,130	12/22/2021	10/01/2040
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred	C	D	2	2.A FE	26,679,348	103.7800	26,567,731	25,600,000	26,553,828		(125,520)			6.720	5.377	JJ	778,923	406,560	08/06/2024	01/18/2029
251526-CU-1	Deutsche Bank AG/New York NY DEUTSCHE BANK NY		D	2	2.A FE	37,502,059	104.6920	37,270,348	35,600,000	37,328,238		(173,821)			6.819	5.416	MN	276,473	1,213,782	08/06/2024	11/20/2029
251526-CX-5	Deutsche Bank AG/New York NY Senior Non Preferred	C	D	2	2.A FE	41,344,416	97.7820	40,481,653	41,400,000	41,344,396		(20)			4.999	5.019	MS	632,374		10/28/2024	09/11/2030
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred		D	2	2.A FE	20,000,000	94.7860	18,957,158	20,000,000	20,000,000					5.403	5.403	MS	330,183		09/04/2024	09/11/2035
25156P-AC-7	Deutsche Telekom International Senior Unsecured		D		2.A FE	12,978,900	116.6110	11,661,134	10,000,000	11,060,604		(157,830)			8.750	6.415	JD	38,889	875,000	06/03/2003	06/15/2030
268317-AE-4	Electricite de France SA Senior Unsecured	C	D		2.A FE	9,912,400	96.6830	9,668,275	10,000,000	9,938,695		2,523			5.600	5.661	JJ	239,556	560,000	01/21/2010	01/27/2040
268317-AK-0	Electricite de France SA Senior Unsecured		D		2.A FE	2,633,070	86.5010	2,595,041	3,000,000	2,638,402		5,332			4.875	5.940	JJ	64,594	73,125	06/26/2024	01/22/2044
268317-AP-9	Electricite de France SA Senior Unsecured	C	D	2	2.A FE	22,517,460	92.4780	21,269,910	23,000,000	22,683,467		21,806			4.750	4.916	AO	236,708	1,092,500	10/07/2015	10/13/2035
268317-AV-6	Electricite de France SA Senior Unsecured		D	2	2.A FE	2,917,830	89.3480	2,680,427	3,000,000	2,935,423		3,187			4.875	5.095	MS	40,625	146,250	09/18/2018	09/21/2038
268317-AY-0	Electricite de France SA Senior Unsecured		D	2	2.A FE	13,580,688	102.2300	13,903,325	13,600,000	13,583,054		2,366			5.650	5.683	AO	147,277	384,200	04/15/2024	04/22/2029
268317-AZ-7	Electricite de France SA Senior Unsecured	C	D	2	2.A FE	39,958,400	102.0020	40,800,920	40,000,000	39,960,563		2,163			5.950	5.964	AO	456,167	1,190,000	04/15/2024	04/22/2034
268317-BB-9	Electricite de France SA Senior Unsecured		D	2	2.A FE	22,074,720	94.9560	22,789,459	24,000,000	22,081,913		7,193			6.000	6.570	AO	276,000	720,000	04/15/2024	04/22/2064
279158-AN-9	Ecopetrol SA Senior Unsecured		D	2	3.A FE	32,156,378	97.6760	26,861,010	27,500,000	30,487,381		(513,596)			6.875	4.460	AO	325,608	1,890,625	11/17/2021	04/29/2030
28504D-AC-7	Electricite de France SA Senior Unsecured		D	2	2.A FE	2,697,219	104.9920	2,834,778	2,700,000	2,697,559		215			6.250	6.264	MN	17,813	168,750	05/17/2023	05/23/2033
28504D-AD-5	Electricite de France SA Senior Unsecured		D	2	2.A FE	26,535,039	107.6990	25,740,063	23,900,000	26,524,402		(10,713)			6.900	6.074	MN	174,072	886,650	09/23/2024	05/23/2053
29245V-AE-5	Empresa Nacional de Telecomuni Senior Unsecured	RA	D	2	2.C FE	25,070,252	82.1440	20,618,081	25,100,000	25,077,457		2,555			3.050	3.063	MS	227,538	765,550	09/28/2021	09/14/2032
29249B-AA-3	ENA Master Trust Senior Secured	RA	D	2	2.C FE	10,838,050	73.9500	7,668,615	10,370,000	10,797,076		(11,542)			4.000	3.732	MN	48,393	414,800	09/14/2021	05/19/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29266M-AF-6	Iberdrola International BV Senior Unsecured		D		2.A FE	6,676,140	110.5210	6,631,278	6,000,000	6,419,906		(24,803)			6.750	5.905	JJ	186,750	405,000	11/06/2009	07/15/2036
29278D-AA-3	Enel Chile SA Senior Unsecured		D	2	2.B FE	3,921,250	98.7220	3,948,870	4,000,000	3,967,144		8,505			4.875	5.138	JD	10,292	195,000	11/26/2018	06/12/2028
29278G-AM-0	Enel Finance International NV Senior Unsecured		D	2	2.A FE	9,603,844	95.2250	9,617,754	10,100,000	9,614,093		10,250			1.625	4.926	JJ	77,048		12/19/2024	07/12/2026
29278G-AZ-1	Enel Finance International NV Senior Unsecured	C	D		2.A FE	6,213,521	101.6570	6,201,075	6,100,000	6,168,536		(44,985)			6.800	5.319	AO	88,721	207,400	06/14/2024	10/14/2025
29286D-AC-9	Engie SA Senior Unsecured		D	2	2.A FE	3,210,844	98.0260	3,185,854	3,250,000	3,211,197		353			5.875	5.962	AO	42,961	95,469	04/04/2024	04/10/2054
29287@-AB-7	Engine Lease Finance Corp SR NTS SER B		C		2.B PL	5,000,000	96.6090	4,830,468	5,000,000	5,000,000					4.630	4.630	MN	21,864	231,500	10/25/2018	11/27/2028
29287@-AC-5	Engine Lease Finance Corp SR NTS SER C		C		2.B PL	11,000,000	96.4380	10,608,177	11,000,000	11,000,000					4.630	4.630	JJ	232,014	509,300	10/25/2018	01/17/2029
29287@-AD-3	Engine Lease Finance Corp SR NTS SER D		C		2.B PL	3,000,000	94.5340	2,836,017	3,000,000	3,000,000					4.730	4.730	MN	13,402	141,900	10/25/2018	11/27/2030
29287@-AE-1	Engine Lease Finance Corp SR NTS SER D		C		2.B PL	15,000,000	94.3470	14,151,980	15,000,000	15,000,000					4.730	4.730	JJ	323,217	709,500	10/25/2018	01/17/2031
29359U-AB-5	Enstar Group Ltd Senior Unsecured		D	2	2.B FE	6,863,092	98.3020	6,881,114	7,000,000	6,886,899		19,139			4.950	5.364	JD	28,875	346,500	02/28/2024	06/01/2029
29446M-AG-7	Equinor ASA Senior Unsecured	C	D	2	1.D FE	15,128,026	80.7920	14,049,671	17,390,000	15,109,472		28,373			3.625	4.805	AO	148,842	358,513	08/09/2024	04/06/2040
29446M-AJ-1	Equinor ASA Senior Unsecured	C	D	2	1.D FE	6,166,745	97.0920	6,310,951	6,500,000	6,272,541		105,796			1.750	5.193	JJ	50,240	56,875	06/26/2024	01/22/2026
30216K-AF-9	Export-Import Bank of India Senior Unsecured	RA	D		2.C FE	3,390,768	84.3050	3,203,606	3,800,000	3,508,763		42,378			2.250	3.678	JJ	39,900	85,500	02/17/2022	01/13/2031
31503A-AA-2	Fermaca Enterprises S de RL de Senior Secured		D	2	2.B FE	11,041,494	97.4500	10,340,202	10,610,777	10,923,489		(23,474)			6.375	5.829	MS	170,988	676,437	07/18/2019	03/30/2038
31575F-AA-4	Fidelis Insurance Holdings Ltd SENIOR		D	2	2.C FE	44,559,450	96.6030	43,471,152	45,000,000	44,732,512		41,324			4.875	5.000	JD	6,094	2,193,750	06/11/2020	06/30/2030
344419-AC-0	Fomento Economico Mexicano SAB Senior Unsecured	RA	D	2	2.A FE	10,479,732	71.5130	7,008,237	9,800,000	10,413,769		(16,416)			3.500	3.132	JJ	157,208	343,000	10/02/2020	01/16/2050
35177P-AL-1	Orange SA Senior Unsecured	RA	D		2.A FE	20,145,180	119.2450	17,886,752	15,000,000	17,194,175		(286,191)			9.000	6.110	MS	450,000	1,387,500	09/19/2005	03/01/2031
358070-AB-6	Fresnillo PLC Senior Unsecured	RA	D	2	2.B FE	46,836,117	71.4700	32,808,304	45,905,000	46,776,090		(21,468)			4.250	4.124	AO	482,321	1,950,963	03/30/2023	10/02/2050
36164Q-NA-2	GE Capital International Fundi Senior Preferred		D		2.A FE	7,447,639	92.5590	6,541,122	7,067,000	7,336,825		(19,807)			4.418	3.978	MN	39,895	312,220	03/25/2021	11/15/2035
36165R-AC-9	GCC SAB de CV Senior Unsecured		D	2	2.C FE	4,999,400	85.7080	4,285,375	5,000,000	4,999,996		1			3.614	3.614	AO	35,638	180,700	01/10/2022	04/20/2032
37959D-AB-0	Globo Comunicacao e Participac Senior Unsecured		D		3.B FE	5,059,500	89.4980	4,474,900	5,000,000	5,033,536		(5,770)			4.875	4.724	JJ	107,656	243,750	02/07/2020	01/22/2030
40049J-AT-4	Grupo Televisa SAB Senior Unsecured		D		2.C FE	10,201,512	109.7980	7,701,257	7,014,000	8,551,638		(174,794)			8.500	4.853	MS	182,169	596,190	10/26/2012	03/11/2032
40049J-BA-4	Grupo Televisa SAB Senior Unsecured	RA	D	2	2.C FE	41,492,113	72.8960	26,015,871	35,689,000	40,926,128		(172,132)			5.000	3.927	MN	237,927	1,784,450	11/17/2021	05/13/2045
40049J-BE-6	Grupo Televisa SAB Senior Unsecured	M	D	2	2.C FE	13,018,915	75.1880	8,018,782	10,665,000	12,783,347		(52,499)			5.250	3.957	MN	57,547	559,913	03/03/2020	05/24/2049
40053X-AA-7	Grupo Energia Bogota SA ESP Senior Unsecured	M	D	2	2.B FE	23,018,485	95.6250	20,730,544	21,679,000	22,436,196		(135,817)			4.875	4.090	MN	135,042	1,056,851	12/22/2023	05/15/2030
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured		D		3.C FE	30,485,395	100.5000	30,990,510	30,836,328	30,630,914		109,370			6.750	7.590	JAJO	485,672	2,081,452	12/20/2023	10/07/2026
404280-BB-4	HSBC Holdings PLC Senior Unsecured	C	D		1.G FE	5,879,152	98.9370	5,936,209	6,000,000	5,906,235		27,084			3.900	5.071	MN	23,400	117,000	07/31/2024	05/25/2026
404280-BH-1	HSBC Holdings PLC Subordinated		D		2.A FE	749,940	99.0730	743,046	750,000	749,987		7			4.375	4.376	MN	3,464	32,813	11/16/2016	11/23/2026
404280-BK-4	HSBC Holdings PLC Senior Unsecured	C	D	2	1.G FE	24,953,502	97.9050	25,014,636	25,550,000	25,086,153		131,547			4.041	4.656	MS	309,743	1,032,476	12/26/2023	03/13/2028
404280-BT-5	HSBC Holdings PLC Senior Unsecured		D	2	1.G FE	961,120	98.3300	983,298	1,000,000	966,637		5,516			4.583	5.434	JD	1,528	45,830	02/28/2024	06/19/2029
404280-CF-4	HSBC Holdings PLC Senior Unsecured		D		1.G FE	5,016,747	98.9190	4,945,942	5,000,000	5,016,764		(781)			4.950	4.877	MS	62,563	173,250	08/09/2024	03/31/2030
404280-CT-4	HSBC Holdings PLC Senior Unsecured		D	2	1.G FE	3,347,120	84.9290	3,397,176	4,000,000	3,410,886		63,766			2.804	5.231	MN	11,216	112,160	12/28/2023	05/24/2032
404280-DZ-9	HSBC Holdings PLC Senior Unsecured		D	2	1.G FE	15,180,412	101.4870	15,223,080	15,000,000	15,137,951		(41,777)			5.887	5.285	FA	336,050	588,700	12/19/2024	08/14/2027
45262B-AC-7	Imperial Brands Finance PLC SENIOR	C	D	2	2.B FE	88,913,980	94.8840	80,718,793	85,071,000	86,997,668		(526,619)			3.875	3.285	JJ	1,419,327	2,447,101	09/25/2024	07/26/2029
453140-AF-2	Imperial Brands Finance PLC Senior Unsecured	RA	D	2	2.B FE	12,904,553	99.4960	12,934,541	13,000,000	12,989,899		9,495			4.250	4.330	JJ	245,556	552,500	11/08/2017	07/21/2025
456472-AB-5	Industrias Penoles SAB de CV Senior Unsecured	RA	D	2	2.B FE	5,606,000	93.9910	5,263,496	5,600,000	5,603,005		(633)			4.150	4.136	MS	70,366	232,400	10/01/2019	09/12/2029
456472-AC-3	Industrias Penoles SAB de CV Senior Unsecured	M	D	2	2.B FE	6,621,250	87.1400	5,228,394	6,000,000	6,568,262		(11,966)			5.650	4.972	MS	102,642	339,000	03/11/2020	09/12/2049
456472-AD-1	Industrias Penoles SAB de CV Senior Unsecured	RA	D	2	2.B FE	4,002,575	75.8790	2,617,834	3,450,000	3,959,299		(11,919)			4.750	3.829	FA	66,005	163,875	08/26/2021	08/06/2050
456837-AM-5	ING Groep NV Senior Unsecured		D		1.G FE	1,993,160	98.2540	1,965,080	2,000,000	1,997,065		702			4.550	4.593	AO	22,497	91,000	09/25/2018	10/02/2028
456837-BM-4	ING Groep NV Senior Unsecured	C	D	2	1.G FE	100,097,179	99.5390	99,539,420	100,000,000	100,094,607		(2,572)			5.550	5.537	MS	1,572,500	2,775,000	07/31/2024	03/19/2035
45685N-AA-4	ING Groep NV SENIOR		D		1.G FE	32,936,250	99.9010	29,970,312	30,000,000	30,773,191		(747,197)			4.625	2.043	JJ	674,479	1,387,500	01/18/2022	01/06/2026
456873-AF-5	Trane Technologies Financing L Senior Unsecured		D	2	2.A FE	6,551,076	86.0310	5,592,007	6,500,000	6,545,494		(1,073)			4.500	4.452	MS	81,250	292,500	03/22/2019	03/21/2049
461127-F#-4	Intertek Finance PLC GTD SR NTS SER B		D		2.A	15,000,000	91.6070	13,740,986	15,000,000	15,000,000					2.330	2.330	MS	102,908	349,500	12/02/2021	03/15/2028
461127-F@-6	Intertek Finance PLC GTD SR NTS SER A		D		2.A	10,000,000	94.4820	9,448,194	10,000,000	10,000,000					2.240	2.240	JJ	104,533	224,000	12/02/2021	01/13/2027
461127-G*-7	Intertek Finance PLC GTD SR NTS SER C		D		2.A	18,000,000	89.2940	16,072,958	18,000,000	18,000,000					2.470	2.470	MS	130,910	444,600	12/02/2021	03/15/2029
46115H-BU-0	Intesa Sanpaolo SpA Senior Preferred		D		2.B FE	15,317,346	101.7360	15,260,345	15,000,000	15,117,724		(125,350)			7.000	6.078	MN	116,667	1,050,000	05/17/2023	11/21/2025
46115H-BV-8	Intesa Sanpaolo SpA Senior Non Preferred		D	2	2.C FE	32,958,681	112.0070	32,145,894	28,700,000	32,928,059		(30,622)			8.250	5.888	MN	263,083		12/05/2024	11/21/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred		D		2.B FE	19,157,968	108.2480	19,213,944	17,750,000	19,088,407		(69,561)			7.200	6.089	MN	117,150	864,000	06/14/2024	11/28/2033
46115H-CF-2	Intesa Sanpaolo SpA INTESA SANPAOLO SPA		D		2.B FE	45,295,064	111.7890	42,479,930	38,000,000	45,264,400		(30,664)			7.800	6.348	MN	271,700	1,482,000	09/23/2024	11/28/2053
46590X-AL-0	JBS USA Holding Lux Sarl/ JBS JBS USA/FOOD/FINANCE 5.5% 15 J		D	2	2.C FE	13,210,553	99.8550	12,981,179	13,000,000	13,150,802		(50,279)			5.500	5.083	JJ	329,694	715,181	08/23/2023	01/15/2030
46590X-AU-0	JBS USA Holding Lux Sarl/ JBS JBS USA/FOOD/FINANCE 3.625% 15	RA	D	2	2.C FE	7,272,615	88.2260	6,837,508	7,750,000	7,338,311		48,671			3.625	4.514	JJ	129,543	281,045	08/23/2023	01/15/2032
48021P-A*-9	JONES LANG LASALLE FINANCE BV GTD SR NTS SER A		B		2.A	10,136,250	96.9050	9,032,779	9,321,305	9,321,305				(612,908)	1.960	1.960	MN	23,345	188,219	06/27/2017	06/27/2027
48021P-A@-7	JONES LANG LASALLE FINANCE BV GTD SR NTS SER B		B		2.A	19,151,350	94.3920	16,619,566	17,606,910	17,606,910				(1,157,715)	2.210	2.210	MN	49,720	400,873	06/27/2017	06/27/2029
48126P-AA-0	KazMunayGas National Co JSC Senior Unsecured	M	D	2	2.B FE	17,707,212	82.9510	14,153,100	17,062,000	17,516,361		(50,966)			3.500	3.112	AO	127,728	597,170	11/22/2021	04/14/2033
482466-AG-4	KEB Hana Bank Junior Subordinated		D	2	2.C FE	20,387,500	96.0250	19,108,975	19,900,000	20,387,500		201,701			3.500	3.416	AO	139,300	696,500	11/17/2021	01/01/9999
48667Q-AQ-8	KazMunayGas National Co JSC Senior Unsecured		D		2.B FE	4,029,000	97.4500	3,313,311	3,400,000	3,773,016		(63,606)			5.375	3.118	AO	34,012	182,750	10/07/2020	04/24/2030
500472-AC-9	KONINKLIJKE PHILIPS NV Senior Unsecured		D		2.A FE	4,949,875	107.6700	5,383,502	5,000,000	4,965,819		1,542			6.875	6.955	MS	105,035	343,750	03/06/2008	03/11/2038
50247V-AB-5	LYB International Finance BV Senior Unsecured	C	D		2.B FE	11,412,664	90.6590	10,516,392	11,600,000	11,393,903		658			5.250	5.400	JJ	280,817	52,500	09/13/2024	07/15/2043
50247V-AC-3	LYB International Finance BV Senior Unsecured		D	2	2.B FE	4,010,524	85.9450	3,695,623	4,300,000	4,013,217		2,693			4.875	5.439	MS	61,723	104,813	09/06/2024	03/15/2044
532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured		D		2.C FE	26,072,086	98.4500	22,829,709	23,189,140	25,207,406		(183,813)			5.875	4.026	JAJO	325,453	1,362,657	05/27/2021	07/05/2034
53566T-AA-9	Line One Peru Metro Expansion Secured		D		2.C FE	3,459,371	92.4690	3,425,631	3,704,612	3,486,630		27,259			4.737	6.413	JAJO	39,485	144,150	01/12/2024	01/10/2033
53566T-AB-7	Line One Peru Metro Expansion Secured		D		2.C FE	819,916	91.0830	746,801	819,916	819,916					4.737	4.764	JAJO	8,739	38,839	03/06/2019	04/10/2033
539439-AQ-2	Lloyds Banking Group PLC Senior Unsecured	RA	D	2	1.G FE	9,173,247	96.1300	9,132,356	9,500,000	9,361,756		32,246			3.574	3.983	MN	50,930	339,530	06/01/2018	11/07/2028
539439-AT-6	Lloyds Banking Group PLC Senior Unsecured	C	D		1.G FE	6,480,370	98.1420	6,379,227	6,500,000	6,491,840		2,025			4.550	4.588	FA	110,906	295,750	08/09/2018	08/16/2028
539439-AU-3	Lloyds Banking Group PLC Junior Subordinated		D	2	2.C FE	32,941,364	100.8050	34,273,744	34,000,000	32,941,364		(348)			7.500	7.741	MJSD	28,333	2,175,000	08/02/2024	01/01/9999
53944Y-AE-3	Lloyds Banking Group PLC Subordinated		D		2.A FE	10,000,000	78.6040	7,860,391	10,000,000	10,000,000					4.344	4.344	JJ	207,547	434,400	01/04/2018	01/09/2048
53944Y-AX-1	Lloyds Banking Group PLC Senior Unsecured		D	2	1.G FE	69,226,800	99.7740	68,644,601	68,800,000	69,216,171		(10,629)			5.679	5.591	JJ	1,910,163	1,703,700	09/06/2024	01/05/2035
552081-AM-3	LyondellBasell Industries NV Senior Unsecured		D	2	2.B FE	25,788,769	78.9670	23,314,898	29,525,000	25,819,955		22,366			4.625	5.474	FA	474,143	697,219	09/13/2024	02/26/2055
55276V-AK-8	MDGH GMTN RSC Ltd Senior Unsecured	C	D	2	1.C FE	4,822,438	73.4690	3,416,316	4,650,000	4,803,648		(4,146)			3.700	3.493	MN	25,808	209,050	03/04/2020	11/07/2049
556079-AD-3	Macquarie Bank Ltd Subordinated		D	2	2.A FE	14,768,324	85.6780	12,851,729	15,000,000	14,815,263		13,518			3.052	3.184	MS	150,057	457,800	05/27/2021	03/03/2036
55607P-AG-0	Macquarie Group Ltd Senior Unsecured		D	2	1.F FE	11,490,400	84.8640	9,759,372	11,500,000	11,493,174		799			2.691	2.700	JD	6,877	309,129	06/22/2021	06/23/2032
55608J-AP-3	Macquarie Group Ltd Senior Unsecured		D	2	1.F FE	18,480,624	99.2700	18,364,885	18,500,000	18,483,509		1,507			5.033	5.053	JJ	429,343	50,330	11/27/2024	01/15/2030
55608J-BG-2	Macquarie Group Ltd Senior Unsecured	C	D	2	1.F FE	30,000,000	99.3670	29,810,136	30,000,000	30,000,000					5.491	5.491	MN	237,943	1,647,300	08/02/2022	11/09/2033
55608J-BN-7	Macquarie Group Ltd Senior Unsecured	C	D	2	1.F FE	7,473,900	102.1010	7,453,402	7,300,000	7,467,868		(6,031)			5.887	5.542	JD	19,100	244,311	07/31/2024	06/15/2034
55608J-BQ-0	Macquarie Group Ltd Senior Unsecured		D	2	1.F FE	40,000,000	104.7590	41,903,716	40,000,000	40,000,000					6.255	6.255	JD	166,800	2,502,000	11/29/2023	12/07/2034
56059#-AA-6	MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS		D		2.B YE	30,751,509	83.4080	25,649,370	30,751,509	30,751,509					4.606	4.650	MON	62,952	1,416,415	03/15/2023	03/15/2053
566007-AC-4	MARB BondCo PLC Senior Unsecured		D	2	3.A FE	3,689,538	83.9120	3,272,557	3,900,000	3,759,676		19,572			3.950	4.636	JJ	65,043	154,050	03/09/2021	01/29/2031
602736-AA-8	Minejesa Capital BV Senior Secured		D		2.C FE	22,119,557	96.7610	21,542,510	22,263,640	22,117,678		23,226			4.625	4.874	FA	403,297	1,029,693	12/22/2023	08/10/2030
60284M-AB-8	Minera Mexico SA de CV Senior Unsecured	C	D	2	2.A FE	8,885,970	76.2010	6,858,090	9,000,000	8,895,925		2,183			4.500	4.578	JJ	174,375	405,000	09/19/2019	01/26/2050
632525-AS-0	National Australia Bank Ltd SUB		D	2	1.G FE	19,355,352	93.4440	18,688,844	20,000,000	19,242,671		23,459			3.933	4.264	FA	325,565	629,280	09/11/2024	08/02/2034
632525-AU-5	National Australia Bank Ltd Subordinated		D		1.G FE	20,263,580	85.1120	19,575,663	23,000,000	20,590,074		314,341			2.332	4.399	FA	193,686	536,360	02/12/2024	08/21/2030
632525-AW-1	National Australia Bank Ltd Subordinated		D		1.G FE	20,723,018	67.5270	14,180,632	21,000,000	20,765,842		11,372			2.648	2.734	JJ	257,959	556,080	02/05/2021	01/14/2041
632525-AY-7	National Australia Bank Ltd Subordinated	C	D		1.G FE	11,091,720	86.3370	9,497,057	11,000,000	11,063,410		(8,973)			2.990	2.890	MN	36,544	328,900	09/23/2021	05/21/2031
632525-BB-6	National Australia Bank Ltd Subordinated		D	2	1.G FE	23,218,250	86.2880	21,140,506	24,500,000	23,285,566		67,316			3.347	3.840	JJ	384,951	694,503	01/18/2024	01/12/2037
63253Q-AF-1	National Australia Bank Ltd/Ne Senior Unsecured		D		1.D FE	2,004,512	100.1190	2,002,377	2,000,000	2,003,290		(1,222)			4.750	4.569	JD	5,542	47,500	08/09/2024	12/10/2025
63254A-AS-7	National Australia Bank Ltd/Ne Senior Unsecured	C	D		1.D FE	29,151,048	97.0950	28,157,602	29,000,000	28,862,016		(41,664)			2.500	2.810	JJ	340,347	475,000	07/31/2024	07/12/2026
63861V-AB-3	Nationwide Building Society Senior Unsecured		D	2	1.G FE	26,335,928	97.1370	26,324,035	27,100,000	26,413,422		77,494			4.302	4.979	MS	362,706	625,941	08/09/2024	03/08/2029
63861V-AE-7	Nationwide Building Society Sr Non Preferred		D	2	1.G FE	6,260,881	94.6370	6,151,373	6,500,000	6,273,182		12,301			3.960	4.682	JJ	116,545		08/29/2024	07/18/2030
639057-AN-8	NatWest Group PLC Senior Unsecured	C	D	2	1.G FE	11,807,159	100.7470	11,737,081	11,650,000	11,798,671		(8,488)			5.778	5.598	MS	224,379	340,308	03/27/2024	03/01/2035
639057-AP-3	NatWest Group PLC Unsecured		D	2	2.A FE	12,067,211	102.7260	12,172,979	11,850,000	12,037,261		(29,949)			6.475	6.036	JD	63,941	575,466	03/27/2024	06/01/2034
654579-AK-7	Nippon Life Insurance Co Subordinated		D	2	1.G FE	79,117,239	84.9060	67,330,736	79,300,000	79,126,832		3,689			2.900	2.911	MS	670,746	2,299,700	05/18/2022	09/16/2051
65557F-AH-9	Nordea Bank Abp Subordinated		D	2	1.G FE	10,000,000	96.3090	9,630,926	10,000,000	10,000,000					4.625	4.625	MS	138,750	462,500	09/06/2018	09/13/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65559C-AA-9	Nordea Bank Abp Jr Subordinated		D	2	2.B FE	18,065,345	100.3010	18,154,481	18,100,000	18,065,345		(86)			6.625	6.638	MS	316,436	791,688	09/13/2024	01/01/9999
656531-AD-2	Equinor ASA Senior Unsecured		D		1.D FE	10,564,832	102.0780	10,207,804	10,000,000	10,204,782		(225,042)			7.150	4.723	MN	91,361	715,000	05/17/2023	11/15/2025
685218-AB-5	Orange SA Senior Unsecured		D	2	2.A FE	2,173,560	96.8870	1,937,738	2,000,000	2,136,492		(4,401)			5.500	4.935	FA	44,306	110,000	06/05/2014	02/06/2044
68560E-AB-4	Orbia Advance Corp SAB de CV Senior Unsecured	RA	D	2	2.C FE	15,360,960	82.4070	12,855,473	15,600,000	15,439,345		22,557			2.875	3.054	MN	62,292	448,500	11/22/2021	05/11/2031
693130-AA-7	PA Autopista Rio Magdalena Senior Secured		B		3.B FE	13,933,204	85.2500	10,167,346	11,926,505	11,756,195		18,636		(1,607,871)	6.050	6.276	JD	31,630	1,018,658	06/10/2021	06/15/2036
69370P-AE-1	Pertamina Persero PT Senior Unsecured		D		2.B FE	4,000,000	83.3400	3,333,600	4,000,000	4,000,000					4.700	4.700	JJ	78,856	188,000	07/23/2019	07/30/2049
69370R-AE-7	Pertamina Persero PT Senior Unsecured	RA	D		2.B FE	3,977,500	83.3400	3,083,580	3,700,000	3,953,402		(5,762)			4.700	4.248	JJ	72,941	173,900	06/18/2020	07/30/2049
69370R-AG-2	Pertamina Persero PT Senior Unsecured	RA	D	2	2.B FE	1,007,500	75.8740	758,739	1,000,000	1,006,859		(159)			4.175	4.130	JJ	18,556	41,750	06/18/2020	01/21/2050
69370R-AJ-6	Pertamina Persero PT Senior Unsecured	C	D	2	2.B FE	3,015,000	72.6560	2,179,688	3,000,000	3,014,368		(185)			4.150	4.124	FA	43,575	124,500	06/17/2020	02/25/2060
714264-AK-4	PERNOD-RICARD SA Senior Unsecured		D		2.A FE	2,998,350	95.7100	2,584,172	2,700,000	2,926,493		(8,457)			5.500	4.775	JJ	68,475	148,500	06/05/2014	01/15/2042
71531Q-AD-3	Pershing Square Holdings Ltd/F Senior Unsecured		D	2	2.B FE	10,975,404	87.1750	9,589,227	11,000,000	10,984,176		2,404			3.250	3.277	MN	45,681	357,500	05/26/2021	11/15/2030
71568P-AB-5	Perusahaan Perseroan Persero P Senior Unsecured	RA	D		2.B FE	4,540,000	88.3060	3,532,242	4,000,000	4,486,614		(17,938)			5.250	4.268	AO	39,083	210,000	11/17/2021	10/24/2042
71568P-AG-4	Perusahaan Perseroan Persero P Senior Unsecured		D		2.B FE	10,118,911	100.1550	10,015,544	10,000,000	10,117,376		(1,535)			5.375	5.051	JJ	232,917		12/05/2024	01/25/2029
71568P-AP-4	Perusahaan Perseroan Persero P Senior Unsecured	M	D	2	2.B FE	18,173,904	69.5160	12,929,976	18,600,000	18,203,477		8,639			4.000	4.136	JD	2,067	744,000	09/29/2021	06/30/2050
71647N-AY-5	Petrobras Global Finance BV Senior Unsecured		D		3.B FE	2,996,916	100.2250	3,006,750	3,000,000	2,998,163		529			5.999	6.021	JJ	76,987	179,970	06/16/2023	01/27/2028
71647N-BD-0	Petrobras Global Finance BV Senior Unsecured		D		3.B FE	3,446,643	93.9680	2,819,025	3,000,000	3,411,483		(8,070)			6.900	5.820	MS	58,650	138,000	09/20/2024	03/19/2049
716743-AR-0	Petronas Capital Ltd Senior Unsecured	RA	D	2	1.G FE	44,282,143	84.9170	29,890,749	35,200,000	43,554,847		(219,172)			4.550	3.162	AO	311,422	1,601,600	11/22/2021	04/21/2050
716973-AA-0	Pfizer Investment Enterprises Senior Unsecured		D		1.F FE	4,997,150	100.0330	5,001,659	5,000,000	4,999,435		1,432			4.650	4.680	MN	27,125	232,500	05/16/2023	05/19/2025
716973-AE-2	Pfizer Investment Enterprises Senior Unsecured		D	2	1.F FE	5,391,900	97.3280	5,255,703	5,400,000	5,392,966		668			4.750	4.769	MN	29,925	256,500	05/16/2023	05/19/2033
716973-AF-9	Pfizer Investment Enterprises Senior Unsecured		D	2	1.F FE	14,069,535	94.1640	13,653,725	14,500,000	14,087,461		13,179			5.110	5.354	MN	86,444	651,525	09/04/2024	05/19/2043
716973-AG-7	Pfizer Investment Enterprises Senior Unsecured		D	2	1.F FE	5,391,954	93.8110	5,065,779	5,400,000	5,392,141		117			5.300	5.310	MN	33,390	286,200	05/16/2023	05/19/2053
716973-AH-5	Pfizer Investment Enterprises Senior Unsecured		D	2	1.F FE	8,825,130	91.8820	8,269,417	9,000,000	8,827,218		1,312			5.340	5.460	MN	56,070	480,600	05/16/2023	05/19/2063
74348D-AA-5	Promigas SA ESP / Gases del Pa Senior Unsecured	RA	D	2	2.C FE	7,178,173	90.9500	6,575,685	7,230,000	7,195,714		6,114			3.750	3.856	AO	56,484	271,125	02/23/2022	10/16/2029
74365P-AA-6	Prosus NV Senior Unsecured	M	D	2	2.B FE	2,000,000	90.1580	1,803,150	2,000,000	2,000,000					3.680	3.679	JJ	32,711	73,600	01/14/2020	01/21/2030
74365P-AG-3	Prosus NV Senior Unsecured		D	2	2.B FE	4,000,000	95.6180	3,824,717	4,000,000	4,000,000					3.257	3.254	JJ	58,626	130,280	01/11/2022	01/19/2027
74730D-AE-3	QatarEnergy Senior Unsecured	M	D	2	1.C FE	64,778,600	74.0500	48,132,741	65,000,000	64,807,802		8,744			3.125	3.148	JJ	953,559	2,031,250	09/29/2021	07/12/2041
74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured	C	D	2	1.G FE	45,000,000	101.1170	45,502,727	45,000,000	45,000,000					5.447	5.447	MS	789,815	1,225,575	02/27/2024	03/05/2030
75735G-AA-6	Rede D'or Finance Sarl Senior Unsecured		D	2	3.A FE	2,600,000	89.6590	2,331,124	2,600,000	2,600,000					4.500	4.500	JJ	51,675	117,000	01/14/2020	01/22/2030
75968N-AD-3	RenaissanceRe Holdings Ltd Senior Unsecured		D	2	1.G FE	16,356,091	94.2020	15,260,718	16,200,000	16,276,668		(19,164)			3.600	3.464	AO	123,120	583,200	08/25/2020	04/15/2029
75968N-AE-1	RenaissanceRe Holdings Ltd Senior Unsecured		D	2	1.G FE	13,662,937	100.4720	13,664,181	13,600,000	13,661,520		(2,367)			5.750	5.678	JD	56,478	606,625	06/14/2024	06/05/2033
767201-AL-0	Rio Tinto Finance USA Ltd Senior Unsecured	C	D		1.F FE	13,902,999	96.5790	12,241,438	12,675,000	13,661,966		(43,766)			5.200	4.498	MN	108,019	575,900	06/21/2024	11/02/2040
767201-AT-3	Rio Tinto Finance USA Ltd Senior Unsecured	C	D	2	1.F FE	4,224,831	61.0520	2,594,703	4,250,000	4,226,638		578			2.750	2.779	MN	19,155	116,875	12/20/2021	11/02/2051
76720A-AG-1	Rio Tinto Finance USA PLC Senior Unsecured	C	D	2	1.F FE	6,830,220	83.4910	5,844,369	7,000,000	6,854,816		5,126			4.125	4.290	FA	104,271	288,750	10/30/2018	08/21/2042
780097-BG-5	NatWest Group PLC Senior Unsecured		D	2	1.G FE	4,466,434	99.2090	4,464,388	4,500,000	4,470,217		3,783			4.892	5.062	MN	26,294	171,220	07/18/2024	05/18/2029
78009P-EH-0	NatWest Group PLC Senior Unsecured		D	2	1.G FE	1,000,000	99.1630	991,630	1,000,000	1,000,000					5.076	5.076	JJ	21,714	50,760	09/24/2018	01/27/2030
78448T-AF-9	SMBC Aviation Capital Finance Senior Unsecured	C	D	2	2.A FE	40,797,207	90.9490	37,016,227	40,700,000	40,747,782		(14,570)			2.300	2.261	JD	41,604	936,100	12/06/2021	06/15/2028
78448T-AG-7	SMBC Aviation Capital Finance Senior Unsecured		D	2	2.A FE	13,648,155	94.7970	13,461,208	14,200,000	13,773,087		116,959			1.900	3.632	AO	56,958	206,150	06/26/2024	10/15/2026
78448T-AH-5	SMBC Aviation Capital Finance Senior Unsecured		D	2	2.A FE	15,215,208	100.6210	15,193,759	15,100,000	15,207,076		(9,919)			5.450	5.209	MN	132,586	656,725	08/06/2024	05/03/2028
78448T-AK-8	SMBC Aviation Capital Finance Senior Unsecured		D	2	2.A FE	42,118,380	100.8030	43,143,543	42,800,000	42,210,132		74,588			5.700	5.892	JJ	1,057,160	1,567,500	09/06/2024	07/25/2033
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured	C	D	2	2.A FE	72,907,244	100.1290	73,093,944	73,000,000	72,918,697		11,453			5.300	5.330	AO	945,756	1,934,500	06/21/2024	04/03/2029
78448T-AM-4	SMBC Aviation Capital Finance Senior Unsecured	C	D	2	2.A FE	39,884,800	99.8830	39,953,188	40,000,000	39,891,378		6,578			5.550	5.588	AO	542,667	1,110,000	03/26/2024	04/03/2034
80281L-AG-0	Santander UK Group Holdings PL Senior Unsecured		D	2	2.A FE	6,181,760	96.3290	6,165,041	6,400,000	6,200,946		19,186			3.823	4.719	MN	39,419	122,336	08/06/2024	11/03/2028
80281L-AP-0	Santander UK Group Holdings PL Senior Unsecured		D	2	2.A FE	3,802,060	85.5910	3,680,399	4,300,000	3,819,478		17,418			2.896	4.746	MS	36,667	62,264	09/06/2024	03/15/2032
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured		D	2	2.A FE	12,445,496	103.2640	12,288,402	11,900,000	12,386,972		(58,524)			6.534	5.058	JJ	369,334		08/06/2024	01/10/2029
80414L-2D-6	Saudi Arabian Oil Co Senior Unsecured		D		1.E FE	468,842	93.9940	469,972	500,000	471,365		2,523			3.500	5.000	AO	3,646	8,750	07/30/2024	04/16/2029
80414L-2E-4	Saudi Arabian Oil Co Senior Unsecured	RA	D		1.E FE	6,941,270	86.3630	6,045,375	7,000,000	6,953,293		2,323			4.250	4.313	AO	61,979	297,500	04/09/2019	04/16/2039
80414L-2F-1	Saudi Arabian Oil Co Senior Unsecured	RA	D		1.E FE	16,957,500	79.8210	11,973,141	15,000,000	16,768,873		(44,709)			4.375	3.640	AO	136,719	656,250	06/25/2020	04/16/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
806854-AL-9	Schlumberger Investment SA Senior Unsecured		D	2	1.F FE	23,032,194	97.9670	22,699,060	23,170,000	23,045,620		11,735			4.850	4.928	MN	143,590	1,123,745	12/12/2023	05/15/2033
822582-AD-4	Shell International Finance BV Senior Unsecured	C	D		1.D FE	45,759,779	109.1210	44,848,932	41,100,000	44,366,817		(158,197)			6.375	5.536	JD	116,450	2,620,125	08/22/2019	12/15/2038
822582-AT-9	Shell International Finance BV Senior Unsecured	C	D		1.D FE	35,581,381	77.8650	32,032,693	41,139,000	35,822,197		93,694			3.625	4.700	FA	538,521	635,789	09/23/2024	08/21/2042
822582-AY-8	Shell International Finance BV Senior Unsecured		D		1.D FE	6,398,420	87.3620	5,350,897	6,125,000	6,346,889		(7,682)			4.550	4.266	FA	278,688	107,604	03/29/2017	08/12/2043
822582-BD-3	Shell International Finance BV Senior Unsecured		D		1.D FE	1,381,200	99.5400	1,364,689	1,371,000	1,371,512		(1,391)			3.250	3.145	MN	6,189	44,558	03/31/2017	05/11/2025
822582-BF-8	Shell International Finance BV Senior Unsecured		D		1.D FE	12,709,843	83.8730	11,658,305	13,900,000	12,714,198		9,541			4.375	5.048	MN	84,462	308,438	09/13/2024	05/11/2045
822582-BQ-4	Shell International Finance BV Senior Unsecured	C	D		1.D FE	41,610,588	78.9310	34,421,922	43,610,000	41,638,778		13,503			4.000	4.311	MN	247,123	1,456,400	09/13/2024	05/10/2046
822582-BT-8	Shell International Finance BV Senior Unsecured	C	D		1.D FE	7,959,678	97.8230	8,070,409	8,250,000	8,053,705		90,643			2.875	4.705	MN	33,602	165,313	07/18/2024	05/10/2026
822582-BY-7	Shell International Finance BV Senior Unsecured		D		1.D FE	10,422,915	75.4100	8,295,122	11,000,000	10,516,813		12,985			3.750	4.050	MS	124,896	412,500	08/22/2019	09/12/2046
822582-CG-5	Shell International Finance BV Senior Unsecured	C	D	2	1.D FE	73,148,506	91.9150	61,398,980	66,800,000	70,353,816		(675,046)			2.750	1.640	AO	433,736	1,837,000	01/21/2021	04/06/2030
822582-CH-3	Shell International Finance BV Senior Unsecured		D	2	1.D FE	4,297,360	67.3260	2,693,047	4,000,000	4,267,366		(7,326)			3.250	2.871	AO	30,694	130,000	09/10/2020	04/06/2050
82481L-AD-1	Shire Acquisitions Investments Senior Unsecured		D	2	2.A FE	2,862,810	97.8090	2,934,262	3,000,000	2,912,807		47,398			3.200	4.978	MS	26,133	96,000	12/07/2023	09/23/2026
82620K-AT-0	Siemens Financieringsmaatschap GTD NTS	C	D		1.D FE	31,415,740	82.5180	26,983,275	32,700,000	31,432,988		9,649			4.200	4.472	MS	400,575	798,000	09/23/2024	03/16/2047
82620K-AU-7	Siemens Financieringsmaatschap GTD NTS	RA	D		1.D FE	15,541,385	97.6570	15,332,102	15,700,000	15,561,173		17,779			3.400	3.821	MS	155,692	105,400	09/13/2024	03/16/2027
83192P-AA-6	Smith & Nephew PLC Senior Unsecured	C	D	2	2.B FE	22,250,543	83.9700	19,247,615	22,922,000	22,423,330		73,486			2.032	2.416	AO	99,624	465,775	08/10/2022	10/14/2030
83272G-AB-7	Smurfit Kappa Treasury ULC Senior Unsecured		D	2	2.B FE	18,636,652	99.1930	18,648,209	18,800,000	18,639,096		2,444			5.777	5.838	AO	265,485	543,038	05/21/2024	04/03/2054
83367T-BJ-7	Societe Generale SA Subordinated		D		2.C FE	34,344,425	99.6510	34,877,689	35,000,000	34,828,189		483,764			4.250	6.017	AO	318,160	1,487,500	03/21/2024	04/14/2025
83368R-BC-5	Societe Generale SA SOCIETE GENERALE		D	2	2.B FE	24,993,664	95.0990	25,391,521	26,700,000	25,233,211		239,547			1.792	4.184	JD	29,239	239,232	09/13/2024	06/09/2027
83368R-BD-3	Societe Generale SA SOCIETE GENERALE		D	2	2.B FE	20,072,657	83.2800	19,237,692	23,100,000	20,170,902		98,245			2.889	4.947	JD	40,783	333,680	09/13/2024	06/09/2032
83368R-BH-4	Societe Generale SA SOCIETE GENERALE		D	2	2.B FE	24,921,980	95.1280	25,208,814	26,500,000	25,103,709		181,729			2.797	4.668	JJ	333,542	188,798	09/13/2024	01/19/2028
83368R-BJ-0	Societe Generale SA SOCIETE GENERALE		D	2	2.B FE	14,974,110	84.6150	14,384,555	17,000,000	15,027,953		53,843			3.337	5.112	JJ	252,129		09/23/2024	01/21/2033
83368R-BQ-4	Societe Generale SA SOCIETE GENERALE		D	2	2.B FE	30,699,685	101.1120	30,839,062	30,500,000	30,628,903		(70,782)			6.447	6.018	JJ	923,085	983,168	06/26/2024	01/12/2027
83368R-BR-2	Societe Generale SA SOCIETE GENERALE		D	2	2.B FE	12,348,228	102.2650	12,067,305	11,800,000	12,304,344		(43,884)			6.446	4.908	JJ	361,298		09/13/2024	01/10/2029
83368R-BS-0	Societe Generale SA Senior Non Preferred		D	2	2.B FE	21,977,054	102.7180	20,748,961	20,200,000	21,929,636		(47,418)			6.691	5.364	JJ	642,001		09/23/2024	01/10/2034
83368R-BV-3	Societe Generale SA Senior Non Preferred		D	2	2.B FE	2,000,000	100.2920	2,005,834	2,000,000	2,000,000					5.519	5.519	JJ	49,671	55,190	01/11/2024	01/19/2028
83368R-BW-1	Societe Generale SA Senior Non Preferred		D	2	2.B FE	32,472,981	99.8100	31,839,297	31,900,000	32,439,491		(33,490)			5.634	5.164	JJ	808,761	225,360	10/28/2024	01/19/2030
83368R-BX-9	Societe Generale SA Senior Non Preferred		D	2	2.B FE	63,728,434	98.6830	62,269,055	63,100,000	63,724,500		(3,934)			6.066	5.916	JJ	1,722,441	1,355,751	09/30/2024	01/19/2035
83368R-BY-7	Societe Generale SA Subordinated		D	2	2.C FE	73,441,960	95.2990	70,831,331	74,325,000	73,451,176		9,216			7.132	7.228	JJ	2,385,387	2,650,430	04/03/2024	01/19/2055
85771P-AC-6	Equinor ASA Senior Unsecured	C	D		1.D FE	24,162,998	96.0150	18,353,206	19,115,000	23,358,566		(209,402)			5.100	3.234	FA	362,866	663,765	09/23/2024	08/17/2040
85771P-AE-2	Equinor ASA Senior Unsecured	C	D		1.D FE	3,053,454	85.8450	2,802,853	3,265,000	3,101,111		6,246			4.250	4.683	MN	14,647	138,763	03/08/2016	11/23/2041
85771P-AL-6	Equinor ASA Senior Unsecured	C	D		1.D FE	1,454,586	81.6450	1,326,727	1,625,000	1,488,906		4,617			3.950	4.632	MN	8,202	64,188	03/08/2016	05/15/2043
85771P-AQ-5	Equinor ASA Senior Unsecured	C	D		1.D FE	3,240,624	92.1940	2,765,819	3,000,000	3,202,449		(6,874)			4.800	4.275	MN	21,200	144,000	10/23/2018	11/08/2043
86964W-AF-9	Suzano Austria GmbH Senior Unsecured		D	2	2.C FE	18,641,848	100.4630	18,360,527	18,276,000	18,510,353		(28,125)			6.000	5.616	JJ	505,636	360,000	11/27/2024	01/15/2029
86964W-AH-5	Suzano Austria GmbH Senior Unsecured	RA	D	2	2.C FE	19,314,575	96.0630	17,051,094	17,750,000	18,646,697		(167,558)			5.000	3.835	JJ	409,236	887,500	10/15/2020	01/15/2030
86964W-AJ-1	Suzano Austria GmbH Senior Unsecured	RA	D	2	2.C FE	20,598,962	88.2110	18,153,824	20,580,000	20,520,349		1,382			3.750	3.773	JJ	355,863	771,750	12/07/2022	01/15/2031
87124V-AE-9	Sydney Airport Finance Co Pty GTD SR SECD NTS		D	2	2.A FE	9,633,359	99.4420	9,944,150	10,000,000	9,914,715		249,528			3.375	6.033	AO	57,188	337,500	11/14/2023	04/30/2025
87124V-AF-6	Sydney Airport Finance Co Pty GTD SR SECD NTS	RA	D	2	2.A FE	9,073,050	98.2490	8,842,439	9,000,000	9,013,777		(12,361)			3.625	3.479	AO	57,094	326,250	05/27/2020	04/28/2026
879385-AD-4	Telefonica Europe BV Senior Unsecured		D	2	2.C FE	2,502,120	114.0910	2,281,810	2,000,000	2,184,862		(26,198)			8.250	6.296	MS	48,583	165,000	12/12/2003	09/15/2030
87938W-AX-1	Telefonica Emisiones SA Senior Unsecured		D	2	2.C FE	997,600	92.2560	738,046	800,000	977,136		(4,395)			5.520	4.056	MS	14,720	44,160	12/09/2019	03/01/2049
89153V-AX-7	TotalEnergies Capital Internat Senior Unsecured	C	D	2	1.D FE	11,223,920	71.9170	10,068,383	14,000,000	11,472,498		100,928			2.986	4.554	JD	2,322	418,040	07/08/2022	06/29/2041
89157X-AC-5	TotalEnergies Capital SA Senior Unsecured		D	2	1.D FE	7,390,840	95.7120	6,939,116	7,250,000	7,390,602		(238)			5.638	5.516	AO	97,647	204,378	06/14/2024	04/05/2064
89157X-AE-1	TotalEnergies Capital SA Senior Unsecured		D	2	1.D FE	17,393,094	92.7550	15,861,105	17,100,000	17,392,165		(929)			5.275	5.161	MS	278,124		09/23/2024	09/10/2054
89157X-AF-8	TotalEnergies Capital SA Senior Unsecured	C	D	2	1.D FE	44,844,736	92.8650	41,046,184	44,200,000	44,843,826		(910)			5.425	5.336	MS	739,337		09/23/2024	09/10/2064
89366L-AE-4	Transelec SA Senior Unsecured		D	2	2.B FE	1,977,140	96.0130	1,920,250	2,000,000	1,991,365		1,938			3.875	3.992	JJ	36,382	77,500	07/07/2016	01/12/2029
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured	RA	D	2	2.C FE	6,442,988	97.8160	6,137,931	6,275,000	6,371,208		(26,181)			5.550	5.071	MN	58,044	320,513	07/30/2024	11/01/2028
89388A-AA-0	Transportadora de Gas del Peru Senior Unsecured		D		2.A FE	749,200	97.8220	782,574	800,000	790,295		2,467			4.250	4.963	AO	5,761	34,000	05/13/2014	04/30/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89400P-AE-3	Transurban Finance Co Pty Ltd GTD SR SECD NTS	C	D	2	2.A FE	6,938,610	99.1160	6,938,112	7,000,000	6,992,136		6,936			4.125	4.232	FA	119,510	288,750	10/27/2015	02/02/2026
89400P-AK-9	Transurban Finance Co Pty Ltd GTD SR SECD NTS		D	2	2.A FE	3,222,936	84.7950	2,734,647	3,225,000	3,223,716		189			2.450	2.457	MS	23,045	79,013	09/09/2020	03/16/2031
89680Y-AC-9	Triton Container International GTD SR SECD NTS	C	D	2	2.C FE	14,000,651	84.8030	11,872,455	14,000,000	14,000,180		(147)			3.150	3.149	JD	19,600	441,000	05/26/2021	06/15/2031
89681L-AA-0	Triton Container International Senior Unsecured	C	D	2	2.C FE	4,980,000	85.0690	4,253,436	5,000,000	4,985,342		1,775			3.250	3.296	MS	47,847	162,500	01/11/2022	03/15/2032
902133-AG-2	Tyco Electronics Group SA Senior Unsecured	M	D		1.G FE	11,633,490	114.0830	11,978,699	10,500,000	11,256,126		(37,880)			7.125	6.294	AO	187,031	748,125	05/06/2010	10/01/2037
902133-AU-1	Tyco Electronics Group SA Senior Unsecured		D	2	1.G FE	7,137,397	96.2460	7,146,293	7,425,000	7,146,962		9,565			3.125	4.658	FA	87,656		11/27/2024	08/15/2027
902133-AY-3	Tyco Electronics Group SA Senior Unsecured		D	2	1.G FE	2,940,990	84.9450	2,548,364	3,000,000	2,956,540		5,485			2.500	2.726	FA	30,625	75,000	02/01/2022	02/04/2032
902613-AA-6	UBS Group AG SENIOR		D	2	1.G FE	938,450	91.3570	913,574	1,000,000	941,282		2,831			3.126	4.314	FA	11,983		09/11/2024	08/13/2030
902613-AD-0	UBS Group AG Junior Subordinated		D	2	2.C FE	5,300,000	85.7520	4,544,858	5,300,000	5,300,000					4.375	4.375	FA	90,818	231,875	02/01/2021	01/01/9999
902613-AE-8	UBS Group AG Senior Unsecured	C	D	2	1.G FE	2,928,763	82.4090	2,472,281	3,000,000	2,950,647		6,274			2.095	2.347	FA	24,442	62,850	05/27/2021	02/11/2032
902613-AY-4	UBS Group AG Senior Unsecured	C	D		1.G FE	9,526,904	89.4310	8,943,118	10,000,000	9,541,720		12,250			4.875	5.243	MN	62,292	487,500	01/18/2024	05/15/2045
902613-BB-3	UBS Group AG Senior Unsecured	C	D		1.G FE	20,341,560	99.7070	20,118,921	20,178,000	20,247,511		(59,653)			4.550	4.272	AO	186,170	827,099	08/09/2024	04/17/2026
902613-BH-0	UBS Group AG Senior Unsecured		D	2	1.G FE	23,737,182	100.6960	23,562,869	23,400,000	23,726,340		(10,842)			5.699	5.502	FA	529,722	777,914	07/31/2024	02/08/2035
902613-BJ-6	UBS Group AG Senior Unsecured	C	D	2	1.G FE	6,149,624	100.7060	6,143,050	6,100,000	6,145,655		(3,969)			5.428	5.223	FA	131,523	193,146	07/31/2024	02/08/2030
902613-BK-3	UBS Group AG Junior Subordinated		D	2	2.C FE	38,992,200	104.2690	40,665,023	39,000,000	38,992,200					7.750	7.752	AO	663,271	2,015,011	02/08/2024	01/01/9999
902613-BM-9	UBS Group AG Senior Unsecured		D	2	1.G FE	17,000,000	95.2990	16,200,884	17,000,000	17,000,000					5.379	5.379	MS	292,110		09/03/2024	09/06/2045
902613-BN-7	UBS Group AG Junior Subordinated		D	2	2.C FE	25,000,000	99.1740	24,793,515	25,000,000	25,000,000					6.850	6.850	MS	528,021		09/05/2024	01/01/9999
902674-A2-6	UBS AG/London Senior Unsecured		D		1.E FE	5,407,649	84.9860	3,399,457	4,000,000	5,357,558		(41,675)			4.500	2.567	JD	2,500	180,000	10/16/2023	06/26/2048
902674-ZZ-6	UBS AG/London Senior Unsecured		D		1.E FE	14,969,128	95.3880	14,308,169	15,000,000	14,983,240		11,645			1.250	1.330	JD	15,625	187,500	10/16/2023	06/01/2026
90351D-AF-4	UBS Group AG Senior Unsecured		D		1.G FE	997,790	99.1860	991,861	1,000,000	999,665		249			4.125	4.152	AO	8,708	41,250	03/29/2016	04/15/2026
91911T-AH-6	Vale Overseas Ltd Senior Unsecured	RA	D		2.C FE	28,041,147	106.3890	23,831,181	22,400,000	26,844,027		(282,039)			6.875	4.653	MN	171,111	1,540,000	06/18/2020	11/21/2036
91911T-AQ-6	Vale Overseas Ltd Senior Unsecured		D	2	2.B FE	11,820,835	91.5240	10,616,738	11,600,000	11,745,338		(24,674)			3.750	3.488	JJ	209,042	435,000	11/17/2021	07/08/2030
91912E-AA-3	Vale SA Senior Unsecured	M	D		2.C FE	4,517,903	95.6850	3,444,662	3,600,000	4,400,593		(31,007)			5.625	3.876	MS	61,875	202,500	06/08/2021	09/11/2042
92838*-AA-3	Vista Jet 2022-1 EETC P/T CERTS SER 22		D		1.G PL	5,949,845	97.1250	5,778,759	5,949,845	5,949,845					6.850	6.842	AO	97,363	407,564	08/08/2022	04/05/2032
94244E-AA-6	Somers Group Holdings Ltd SENIOR		D	2	2.A FE	36,786,795	91.5020	32,025,560	35,000,000	35,000,000		(290,899)			6.500	4.812	JJ	1,131,181	2,275,000	03/25/2021	07/02/2029
961214-EF-6	Westpac Banking Corp Subordinated		D	2	1.G FE	17,610,023	94.2370	15,077,947	16,000,000	16,871,776		(178,067)			4.110	2.822	JJ	286,787	657,600	12/31/2020	07/24/2034
961214-EG-4	Westpac Banking Corp Subordinated		D		1.G FE	2,000,000	88.6430	1,772,853	2,000,000	2,000,000					4.421	4.421	JJ	38,561	88,420	07/16/2019	07/24/2039
961214-EL-3	Westpac Banking Corp Senior Unsecured		D		1.D FE	7,920,059	90.3670	7,229,374	8,000,000	7,833,267		(12,139)			2.650	3.073	JJ	97,167	79,500	09/25/2024	01/16/2030
961214-EP-4	Westpac Banking Corp Subordinated		D	2	1.G FE	6,400,000	85.0130	5,440,835	6,400,000	6,400,000					2.668	2.668	MN	21,818	170,752	11/09/2020	11/15/2035
961214-ER-0	Westpac Banking Corp Senior Unsecured	C	D		1.D FE	21,983,060	95.4520	20,999,378	22,000,000	21,995,082		3,410			1.150	1.166	JD	19,678	253,000	05/25/2021	06/03/2026
961214-ET-6	Westpac Banking Corp Senior Unsecured	C	D		1.D FE	34,103,996	84.9180	33,967,088	40,000,000	34,398,265		294,329			2.150	4.702	JD	66,889	430,000	08/09/2024	06/03/2031
961214-EX-7	Westpac Banking Corp Subordinated		D	2	1.G FE	40,000,000	84.6440	33,857,640	40,000,000	40,000,000					3.020	3.020	MN	144,289	1,208,000	11/08/2021	11/18/2036
961214-FG-3	Westpac Banking Corp Subordinated		D	2	1.G FE	4,901,800	98.4470	4,922,343	5,000,000	4,908,927		7,127			5.405	5.675	FA	105,848	135,125	02/12/2024	08/10/2033
961214-FK-4	Westpac Banking Corp Senior Unsecured		D		1.D FE	5,000,000	102.4990	5,124,972	5,000,000	5,000,000					5.457	5.457	MN	32,590	272,850	11/09/2022	11/18/2027
980236-AQ-6	Woodside Finance Ltd GTD SR NTS	C	D	2	2.A FE	21,330,300	97.0320	19,406,384	20,000,000	20,747,296		(179,367)			4.500	3.457	MS	292,500	900,000	08/17/2021	03/04/2029
98420E-AB-1	XL Group Ltd Senior Unsecured		D		1.F FE	2,776,064	92.6180	1,852,366	2,000,000	2,695,751		(27,319)			5.250	2.860	JD	4,667	105,000	12/22/2021	12/15/2043
98420E-AD-7	XL Group Ltd Subordinated		D		1.G FE	19,419,553	89.4180	17,254,037	19,296,000	19,410,729		(6,543)			5.500	5.434	MS	268,268	1,061,280	05/18/2023	03/31/2045
A2002*-AK-9	BOREALIS AG SR NTS SER A		D		2.A YE	5,000,000	92.1700	4,608,484	5,000,000	5,000,000					3.800	3.800	JD	10,556	190,000	11/07/2019	12/11/2029
A2002*-AL-7	BOREALIS AG SR NTS SER B		D		2.A YE	5,000,000	88.8760	4,443,805	5,000,000	5,000,000					3.900	3.900	JD	10,833	195,000	11/07/2019	12/11/2031
A2002*-AM-5	BOREALIS AG SR NTS SER C		D		2.A YE	2,000,000	84.8820	1,697,640	2,000,000	2,000,000					4.000	4.000	JD	4,444	80,000	11/07/2019	12/11/2034
A3158#-AD-1	HOFER FINANCIAL SERVICES GMBH SR NTS SER D		D		1.G PL	15,000,000	97.1890	14,578,347	15,000,000	15,000,000					3.660	3.660	JJ	237,900	549,000	07/25/2017	07/25/2027
A9098Y-AB-4	UNIQA Insurance Group AG Subordinated		B	2	2.B FE	2,518,512	103.7400	1,933,984	1,864,261	1,971,745		(71,135)		(128,827)	6.000	2.225	JJ	47,807	117,245	09/25/2019	07/27/2046
A9T51K-AC-6	Vienna Insurance Group AG Wien Junior Subordinated		B	2	1.G FE	9,374,450	100.5220	7,600,054	7,560,614	7,658,580		(93,452)		(496,637)	3.750	2.602	MAR	235,363	296,635	06/29/2018	03/02/2046
AV0967-02-7	Transportadora de Gas Internac Senior Unsecured		D	2	2.C FE	960,875	97.8160	978,156	1,000,000	972,161		6,229			5.550	6.380	MN	9,250	55,500	02/28/2023	11/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
B0R399-AC-8	AG Insurance SA Subordinated		B	2	1.G FE	19,106,143	100.4170	17,368,367	17,296,200	17,294,367		(56,063)		(1,133,031)	3.500	3.181	JUN	310,147	625,535	06/27/2018	06/30/2047
B1401#-AG-2	BRUSSELS AIRPORT COMPANY NV/SA GTD SER SECD NTS B1		B		2.A FE	41,263,376	88.1080	31,847,402	36,145,951	36,145,951				(2,376,721)	2.550	2.550	JD	58,888	950,598	11/13/2020	12/08/2035
B7000#-AA-7	Puratos Group SA SR NTS SER A		B		2.B	34,119,296	73.8960	21,429,626	28,999,617	28,999,617				(1,906,825)	1.840	1.840	JJ	266,796	560,178	06/10/2021	07/01/2041
B7000#-AB-5	Puratos Group SA SR NTS SER B		B		2.B	46,304,759	80.1060	31,526,985	39,356,623	39,356,623				(2,587,834)	1.560	1.560	JJ	306,982	644,552	06/10/2021	07/01/2042
B7000*-AB-9	Montea NV-BAD SR NTS SER B		B		3.A	21,410,221	84.7570	15,800,890	18,642,611	18,642,611				(1,225,816)	1.280	1.280	JD	5,303	243,279	03/17/2021	06/23/2031
BAN119-JN-9	DFS Funding Corp DFS Funding Corp 4.368 12/15/2		D		3.A FE	28,392,857	100.7500	28,785,714	28,571,429	28,840,288		(248,577)			8.863	7.329	MJSD	112,546	2,494,146	05/31/2023	12/15/2027
BJ4675-55-6	Mercedes-Benz International Fi Senior Unsecured		B		1.F FE	5,983,771	98.8470	5,118,791	5,178,503	5,279,735		(67,067)		(345,234)	2.000	0.792	AUG	37,455	111,510	02/16/2022	08/22/2026
BM6017-10-7	Saudi Arabian Oil Co Senior Unsecured	RA	D	2	1.E FE	7,338,440	65.2230	6,522,305	10,000,000	7,432,790		47,450			3.250	5.035	MN	33,403	325,000	12/19/2022	11/24/2050
B09001-55-9	Inversiones CMPC SA Senior Unsecured		D	2	2.B FE	7,809,375	85.4140	7,260,182	8,500,000	7,999,384		68,866			3.000	4.075	AO	60,208	255,000	02/17/2022	04/06/2031
BP8908-37-1	Indofood CBP Sukses Makmur Tbk Senior Unsecured		D	2	2.C FE	3,290,438	88.9090	3,067,350	3,450,000	3,333,826		15,534			3.398	3.996	JD	7,164	117,231	02/09/2022	06/09/2031
BR4834-96-5	BP Capital Markets BV Senior Unsecured		B		1.E FE	9,410,839	70.5300	10,957,216	15,535,509	10,223,999		205,684		(650,312)	1.467	4.347	SEP	62,612	245,575	10/31/2022	09/21/2041
BT3302-12-7	Reliance Industries Ltd Senior Unsecured		D		2.B FE	4,535,625	85.1070	4,255,361	5,000,000	4,650,372		42,239			2.875	4.027	JJ	67,483	143,750	03/07/2022	01/12/2032
BT4309-49-3	Prosus NV Senior Unsecured		D	2	2.B FE	4,495,000	89.2870	5,357,225	6,000,000	4,764,384		125,816			4.193	8.082	JJ	113,211	251,580	10/03/2022	01/19/2032
BU3987-48-6	Israel Electric Corp Ltd Secured		D		2.B FE	2,990,580	87.6340	2,629,013	3,000,000	2,992,923		848			3.750	3.788	FA	40,313	112,500	02/15/2022	02/22/2032
BX0460-26-7	Aviva PLC Junior Subordinated		B	2	2.B FE	5,832,011	98.7180	6,796,091	6,884,380	6,312,976		(1,138)		(114,601)	6.875	7.497	JD	20,747	478,404	09/12/2022	01/01/9999
BY4737-24-7	Zurich Finance Ireland Designa Subordinated		B	2	1.E FE	2,218,132	95.6170	2,393,680	2,503,411	2,209,488		4,534		(40,018)	5.125	5.994	MN	13,006	129,401	08/29/2023	11/23/2052
D0R6AW-QA-3	Allianz SE Subordinated		B	2	1.E FE	21,113,265	99.9060	19,142,385	19,160,461	19,357,173		(62,458)		(1,693,635)	3.099	2.615	JUL	287,944	621,419	04/25/2024	07/06/2047
D2736#-AS-8	Fritz Draexlmaier GmbH & Co KG SR NTS SER T		D		2.C PL	3,000,000	99.2050	2,976,149	3,000,000	3,000,000					4.530	4.530	JJ	58,890	135,900	06/28/2019	07/25/2025
D6702Z-AB-2	Hannover Rueck SE Subordinated		B	2	1.F FE	3,285,419	91.3400	2,838,031	3,107,102	3,000,083		6,143		(197,463)	1.750	1.996	OCT	12,663	57,598	02/11/2022	10/08/2040
E5000*-AB-0	ESPAI BARCA FT Sr Nts		B		2.B PL	27,282,450	107.6250	27,866,711	25,892,515	25,892,515				(1,702,522)	6.610	6.612	JD	4,754	1,743,887	03/31/2023	06/30/2043
E5000*-AC-8	ESPAI BARCA FT Sr Nts		B		2.B PL	27,282,450	111.4670	28,861,594	25,892,515	25,892,515				(1,702,522)	7.220	7.221	JD	5,193	1,904,821	03/31/2023	06/30/2047
E5444#-AH-7	Futbol Club Barcelona SL SR SECD NTS SER E2		B		2.B FE	8,272,254	91.8210	6,633,395	7,224,268	7,224,268				(475,021)	1.890	1.890	AO	34,135	144,483	08/04/2021	10/01/2031
E5444#-AJ-3	Futbol Club Barcelona SL SR SECD NTS SER E2		B		2.B FE	4,683,981	85.0290	3,478,163	4,090,582	4,090,582				(268,970)	2.070	2.070	AO	21,169	89,558	08/04/2021	10/01/2031
E7347B-AC-1	Mapfre SA Senior Unsecured		B		1.G FE	8,465,471	98.6450	8,173,361	8,285,605	8,284,958		632		(544,738)	1.625	1.625	MAY	83,596	141,337	03/08/2017	05/19/2026
E7347B-AF-4	Mapfre SA Subordinated		B	2	2.B FE	9,060,259	101.9110	7,388,424	7,249,904	7,443,446		(93,299)		(483,003)	4.375	3.097	MAR	242,450	331,547	03/26/2018	03/31/2047
ED2837-96-8	Orange SA Senior Unsecured		B		2.A FE	3,795,095	102.6020	3,852,834	3,755,116	3,769,491				(68,359)	5.625	5.490	JAN	198,529	214,430	08/29/2023	01/23/2034
EH8406-12-4	Electricite de France SA Senior Unsecured		B		2.A FE	9,956,457	101.1830	10,892,015	10,764,667	10,843,203		(4,905)		(197,181)	6.125	5.930	JUN	384,009	671,079	11/02/2022	06/02/2034
F0164#-AD-4	Air Liquide Finance SA SR NTS SER C		D		1.F	6,000,000	96.1100	5,766,602	6,000,000	6,000,000					3.460	3.460	MS	62,280	207,600	09/13/2012	09/13/2027
F0609N-AU-2	AXA SA Subordinated		B	2	1.G FE	21,815,992	97.2440	18,623,318	19,151,093	20,329,907		(110,129)		(364,744)	5.625	4.707	JAN	1,033,099	1,095,235	06/27/2018	01/16/2054
F1000#-AA-6	Akiem Holding Sas SR SECD NTS		B		2.C PL	18,150,347	86.1550	14,520,009	16,853,438	16,853,438				(1,108,172)	1.750	1.751	JD	819	300,517	07/23/2019	09/05/2034
F1000#-AC-2	Akiem Holding Sas SR SECD NTS		B		2.C PL	23,808,956	76.3540	15,815,919	20,714,012	20,714,012				(1,362,018)	1.500	1.500	JD	863	316,591	03/18/2021	04/13/2036
F1000#-AD-0	Akiem Holding Sas SR SECD NTS		B		2.C PL	16,666,269	72.0630	10,449,009	14,499,808	14,499,808				(953,412)	2.020	2.020	JD	814	298,440	03/18/2021	04/13/2041
F15561-BG-1	SCOR SE Subordinated		B	2	1.G FE	17,206,174	99.7680	14,052,898	14,085,528	14,494,517		(133,818)		(943,186)	3.625	2.687	MAY	304,961	534,806	03/13/2018	05/27/2048
F1876N-AV-4	CNP Assurances SACA Subordinated		B	2	2.A FE	1,500,168	100.2650	1,349,975	1,346,411	1,348,997		(6,350)		(88,630)	4.250	3.749	JUN	32,923	60,107	09/19/2016	06/05/2045
F1876N-AX-0	CNP Assurances SACA Subordinated		B	2	2.A FE	5,782,093	102.2600	4,765,999	4,660,653	4,826,390		(72,824)		(314,077)	4.500	2.941	JUN	117,793	218,699	06/27/2018	06/10/2047
F2276J-PP-4	Credit Agricole SA Junior Subordinated		B	2	2.C FE	5,976,874	97.0320	4,823,834	4,971,363	5,396,414		154,323		(360,659)	4.000	3.685	MJSD	4,903	206,794	11/12/2021	01/01/9999
F22799-AD-6	Credit Agricole Assurances SA Subordinated		B	2	2.A FE	14,062,866	103.9130	13,130,023	12,635,547	12,901,771		(70,675)		(846,134)	4.750	4.080	SEP	157,858	647,710	12/06/2017	09/27/2048
F2977#-AA-3	ELIS SA SR NTS SER A		B		2.B PL	37,025,817	96.5970	33,014,987	34,178,120	34,178,120				(2,247,329)	2.700	2.700	AO	171,745	957,204	04/24/2019	04/24/2029
F3152*-AJ-3	Ermewa Holding SAS SECURED		B		2.A PL	27,298,835	86.4770	22,391,049	25,892,515	25,892,515				(1,702,522)	1.900	1.900	JJ	233,680	516,327	03/07/2022	07/10/2032
F3152*-AL-8	Ermewa Holding SAS SECURED		B		2.A PL	16,379,301	79.8780	12,409,502	15,535,509	15,535,509				(1,021,513)	2.230	2.230	JJ	164,560	363,603	03/07/2022	07/10/2037
F3152*-AM-6	Ermewa Holding SAS SECURED		D		2.A PL	10,000,000	84.5230	8,452,301	10,000,000	10,000,000					3.290	3.290	JJ	156,275	329,000	03/07/2022	07/10/2032
F5616K-AC-8	La Mondiale SAM Subordinated		D	2	2.A FE	18,797,495	99.8270	17,569,598	17,600,000	17,909,846		(145,103)			5.875	4.934	JJ	445,194	1,004,625	02/28/2024	01/26/2047
F6866T-NN-6	Orange SA Junior Subordinated		B	2	2.C FE	2,392,906	96.5880	2,000,716	2,071,401	2,137,427		30,712		(142,018)	1.750	1.696	MAR	28,602	38,034	10/28/2021	01/01/9999
F7754#-AB-9	SAFRAN SA SR NTS SER B		D		1.G	42,000,000	86.0060	36,122,394	42,000,000	42,000,000					3.300	3.300	JD	7,700	1,386,000	06/18/2020	06/29/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
F9094#-AA-6	Exeltium Sa Subordinated		B		3.C PL	12,090,108	90.4600	10,020,089	11,076,818	11,250,175		(22,945)		(739,745)	9.400	8.797	JD	2,892	1,084,027	11/30/2019	12/31/2031
F9382D-AB-0	TotalEnergies SE Junior Subordinated		B	2	1.G FE	1,136,749	86.5550	896,394	1,035,701	1,015,196		(152)		(66,745)	2.125	2.168	JAN	20,565	23,116	10/18/2021	01/01/9999
F9731#-AJ-6	Vicat Sa SR NTS SER A		B		2.C	17,471,318	87.6580	13,618,149	15,535,509	15,535,509				(1,021,513)	1.270	1.270	MN	16,990	203,511	10/21/2021	11/30/2031
F9731#-AK-3	Vicat Sa SR NTS SER B		B		2.C	11,647,545	80.0290	8,288,592	10,357,006	10,357,006				(681,009)	1.570	1.570	MN	14,002	167,723	10/21/2021	11/30/2036
G0398N-Z6-2	Antofagasta PLC Senior Unsecured	M	D	2	2.B FE	7,772,000	83.8940	6,711,554	8,000,000	7,845,710		24,295			2.375	2.738	AO	40,639	190,000	11/17/2021	10/14/2030
G0683Q-ND-7	Aviva PLC Subordinated		B	2	2.A FE	16,500,596	101.1160	11,770,762	11,640,861	14,349,932		(156,208)		(250,461)	6.875	4.531	MN	92,090	811,401	06/27/2018	05/20/2058
G0809L-HV-4	Barclays PLC Senior Unsecured		B	2	2.A FE	12,882,709	100.0600	14,301,184	14,292,668	13,830,542		202,659		(887,635)	2.885	4.511	JAN	378,545	431,694	10/31/2022	01/31/2027
G08820-DU-6	BAT International Finance PLC Senior Unsecured		B		2.B FE	5,005,444	100.7370	6,304,635	6,258,527	5,563,455		43,668		(96,004)	6.000	7.497	NOV	38,170	375,902	11/02/2022	11/24/2034
G08820-EG-6	BAT International Finance PLC Senior Unsecured		B		2.B FE	6,177,663	94.4920	4,257,939	4,506,140	5,509,020		(50,194)		(96,464)	5.750	3.784	JUL	127,081	263,967	10/14/2021	07/05/2040
G1279M-G9-1	BP Capital Markets PLC Senior Unsecured		B		2.B FE	5,067,899	97.0880	4,022,145	4,142,802	4,461,606		(45,750)		(291,653)	2.822	1.680	APR	86,077	122,294	02/11/2022	04/07/2032
G1279M-RW-8	BP Capital Markets PLC Senior Unsecured		B		2.B FE	6,586,117	99.6300	6,855,176	6,880,625	6,851,932		235,100		(121,610)	2.030	5.573	FA	53,138	142,003	08/29/2023	02/14/2025
G1320*-AB-0	Breedon Holdings Ltd SR NTS SER B		B		2.C	18,091,991	81.3580	13,238,705	16,272,171	16,272,171				(295,092)	2.340	2.340	MS	103,654	394,029	06/23/2021	09/23/2031
G1320*-AF-1	Breedon Employee Services Irel SR NTS SER F		B		2.C	9,409,994	88.0240	7,293,350	8,285,605	8,285,605				(544,807)	1.330	1.330	MS	29,998	116,848	06/23/2021	09/23/2031
G1591#-AU-6	Britvic PLC SR NTS SER A		B		2.B PL	6,792,781	99.5620	6,542,664	6,571,454	6,567,454		30,909		(120,406)	2.310	2.763	FA	55,239	155,135	06/01/2018	02/20/2025
G1591#-AV-4	Britvic PLC SR NTS SER B		B		2.B PL	5,557,881	94.0020	5,000,683	5,319,748	5,295,293		11,664		(96,522)	2.520	2.743	FA	48,782	137,003	06/01/2018	02/20/2027
G1591#-BH-4	Britvic PLC SR NTS SER N		B		2.B PL	9,132,182	78.9140	6,914,396	8,761,938	8,761,938				(158,896)	2.190	2.190	MN	25,052	193,595	05/14/2020	05/14/2032
G1591#-BJ-0	Britvic PLC SR NTS SER O		B		2.B PL	5,417,999	83.8940	4,344,478	5,178,503	5,178,503				(340,504)	1.150	1.150	MN	7,775	61,381	05/14/2020	05/14/2032
G1746#-AA-4	CADENT FINANCE PLC GTD SECD NTS SER 1		D		1.G FE	8,000,000	93.1820	7,454,538	8,000,000	8,000,000					4.070	4.070	MS	92,253	325,600	02/15/2019	03/19/2031
G1746#-AC-0	CADENT FINANCE PLC GTD SECD NTS SER 3		B		1.G FE	10,267,200	80.0960	8,020,502	10,013,644	10,013,644				(181,595)	2.890	2.890	MS	81,995	299,544	02/15/2019	03/19/2034
G1746#-AD-8	CADENT FINANCE PLC GTD SECD NTS SER 4		B		1.G FE	10,278,000	71.7290	7,182,689	10,013,644	10,013,644				(181,595)	2.990	2.990	MS	84,832	309,909	02/15/2019	03/19/2039
G2018*-AA-7	Enfinium Holdings Limited SECURED		B		2.B PL	26,636,124	66.7290	16,704,976	25,034,109	25,034,109				(453,988)	3.230	3.230	JD	2,246	820,066	11/25/2021	12/31/2047
G2037*-AJ-5	CHANEL LTD SR NTS SER A		D		1.D	1,000,000	85.3930	853,934	1,000,000	1,000,000					2.450	2.450	AO	5,308	24,500	10/02/2020	10/13/2030
G2037*-AK-2	CHANEL LTD SR NTS SER B		D		1.D	13,000,000	80.9490	10,523,392	13,000,000	13,000,000					2.550	2.550	AO	71,825	331,500	10/02/2020	10/13/2032
G2037*-AL-0	CHANEL LTD SR NTS SER C		D		1.D	18,000,000	75.6400	13,615,191	18,000,000	18,000,000					2.700	2.700	AO	105,300	486,000	10/02/2020	10/13/2035
G2037*-AM-8	CHANEL LTD SR NTS SER D		D		1.D	11,500,000	72.8990	8,383,342	11,500,000	11,500,000					3.200	3.200	AO	79,733	368,000	10/02/2020	10/13/2040
G2181L-AA-1	CK Hutchison International 20 Senior Unsecured	RA	D	2	1.F FE	8,112,000	88.3990	7,071,918	8,000,000	8,072,058		(13,139)			2.500	2.312	MN	29,444	200,000	11/17/2021	05/08/2030
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated		D	2	1.E FE	18,806,005	100.1370	18,925,929	18,900,000	18,804,302		(1,703)			5.625	5.535	JUN	552,234	1,063,125	04/26/2024	06/24/2046
G24524-BC-6	Country Garden Holdings Co Ltd Senior Secured		D	2	6. *	913,400	10.3430	1,509,074	14,590,000	1,092,200		140,842			5.625	90.181	JJ			09/24/2020	01/14/2030
G24524-BD-4	Country Garden Holdings Co Ltd Secured		D	2	6. *	380,043	10.2490	624,171	6,090,000	624,171	(257,003)	438,421			5.125	92.983	JJ			07/30/2021	01/14/2027
G24524-BF-9	Country Garden Holdings Co Ltd Senior Secured		D	2	6. *	134,053	10.2100	220,134	2,156,000	158,417		19,878			4.800	77.967	FA			09/30/2020	08/06/2030
G24524-BK-8	Country Garden Holdings Co Ltd Senior Secured		D	2	6. *	2,020,237	10.2290	3,273,200	32,000,000	2,466,178		369,707			3.875	65.755	AO			04/20/2021	10/22/2030
G2616#-AM-3	DCC Treasury 2014 Ltd GTD SR NTS SER C		B		2.B	6,656,471	96.1950	5,678,840	5,903,493	5,904,301		(325)		(388,210)	1.960	1.955	MS	34,713	122,847	06/01/2018	09/13/2027
G2687*-AA-7	Dawsongroup PLC SR FRN SER B		B		2.B PL	13,508,037	100.2140	12,543,879	12,517,054	12,517,054				(226,994)	5.840	1.839	MS	193,664	832,346	01/28/2022	03/31/2026
G3029@-AA-0	EASTLANDS ARENA LIMITED SR SECD NTS		B		2.A PL	99,848,805	73.5740	69,069,263	93,877,909	93,466,150		21,058		(1,695,989)	4.000	4.059	JAJO	740,592	3,826,506	11/23/2021	10/20/2048
G3663#-AA-9	FORTH PORTS LTD GTD SR SECD NTS SER A		B		2.C YE	6,829,522	94.7230	6,283,933	6,634,039	6,581,154		27,496		(120,510)	2.620	3.043	JD	7,725	175,686	06/01/2018	12/15/2026
G3768B-AK-0	Gazprom PJSC via Gaz Finance P Senior Unsecured		D		6. *	912,343	52.6250	1,510,338	2,870,000	912,343					2.950	27.521	JJ	36,218	84,665	06/22/2023	01/27/2029
G4378*-AG-4	HEATHROW AIRPORT LTD SR SECD NTS SER A		B		2.A	42,417,000	72.7680	27,325,062	37,551,163	37,551,163				(680,982)	2.610	2.610	JD	10,890	983,881	03/27/2018	06/27/2036
G4378*-AH-2	HEATHROW AIRPORT LTD SR SECD NTS SER A		B		2.A	39,113,939	73.7450	27,692,244	37,551,163	37,551,163				(680,982)	2.920	2.920	JJ	499,514	1,121,365	04/17/2019	07/17/2037
G4445*-AA-6	High Speed Rail Finance PLC GTD SR SECD NTS		D		1.G PL	26,115,696	98.3900	25,695,126	26,115,696	26,115,696					3.790	3.790	MS	250,196	989,785	10/29/2012	03/30/2028
G4635U-AK-7	HSBC Holdings PLC Subordinated		B		2.A FE	19,821,156	105.6040	13,218,545	12,517,054	17,025,374		(281,471)		(297,738)	7.000	3.516	APR	645,110	884,240	11/20/2017	04/07/2038
G4635U-AN-1	HSBC Holdings PLC Subordinated		B		2.A FE	31,013,093	104.4930	22,235,128	21,278,993	24,061,502		(762,517)		(389,522)	6.750	2.934	SEP	440,737	1,501,276	03/15/2018	09/11/2028
G4721V-LE-2	Imperial Brands Finance PLC Senior Unsecured		B	2	2.B FE	61,099,988	94.3560	44,880,449	47,564,807	52,759,862		(683,702)		(912,862)	4.875	3.125	JUN	1,314,188	2,368,805	07/26/2021	06/07/2032
G4936@-AA-0	Iput Property Fund SR SECD NTS SER A		B		1.G PL	11,866,747	88.9370	10,132,361	11,392,707	11,392,707				(749,110)	1.100	1.100	MN	14,621	129,845	05/19/2020	05/19/2030
G4936@-AB-8	Iput Property Fund SR SECD NTS SER B		B		1.G PL	9,709,157	85.5660	7,975,830	9,321,305	9,321,305				(612,908)	1.250	1.250	MN	13,594	120,724	05/19/2020	05/19/2032
G4936@-AD-4	Iput Property Fund SR SECD NTS SER D		B		1.G PL	26,068,230	77.0710	18,359,283	23,821,114	23,821,114				(1,566,321)	1.480	1.480	MS	116,538	372,551	12/02/2021	03/02/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4989#-AC-0	JACKSON SQUARE AVIATION IRELAN GTD SR NTS SER C		D		2.A PL	30,000,000	96.3570	28,906,950	30,000,000	30,000,000					3.840	3.839	JD	35,200	1,152,000	09/28/2017	09/28/2027
G5146M-AA-6	JMH Co Ltd Senior Unsecured	RA	D	2	1.E FE	15,225,000	78.4640	11,769,575	15,000,000	15,183,780		(14,086)			2.875	2.746	AO	98,229	431,250	01/21/2022	04/09/2036
G5146M-AB-4	JMH Co Ltd Senior Unsecured	RA	D	2	1.E FE	22,765,500	85.0290	19,131,478	22,500,000	22,681,622		(27,705)			2.500	2.356	AO	128,125	562,500	11/17/2021	04/09/2031
G5365S-AA-7	RI Finance Bonds No 3 PLC Subordinated		B		2.A FE	14,648,269	101.5930	12,589,241	12,391,884	12,953,118		(139,567)		(227,484)	6.125	4.745	NOV	101,894	772,826	03/13/2018	11/13/2028
G5436F-CC-4	Legal & General Finance PLC Senior Unsecured		B		2.C FE	3,264,870	103.0410	2,579,533	2,503,411	3,049,600		(40,840)		(174,430)	5.875	2.851	APR	108,603		04/29/2024	04/05/2033
G54404-AL-5	Legal & General Group PLC Subordinated		B	2	2.A FE	15,498,404	93.2990	12,612,537	13,518,419	14,608,640		(33,871)		(263,611)	5.500	4.850	JD	10,185	746,392	03/13/2018	06/27/2064
G54404-AP-6	Legal & General Group PLC Unsecured		D	2	2.A FE	15,923,967	99.2480	16,078,147	16,200,000	15,927,798		3,831			5.250	5.381	MS	236,250	425,250	08/09/2024	03/21/2047
G54897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured		D		2.C FE	21,550,949	90.4500	17,962,751	19,859,316	21,193,797		(112,835)			4.350	3.118	JAJO	206,371	863,880	01/19/2022	04/05/2036
G5560@-AB-8	London Luton Airport Holdings SR SECD SER 1 NTS		B		2.C Z	12,511,412	92.7310	11,026,771	11,891,202	11,852,617		14,695		(215,566)	3.230	3.360	FA	142,965	391,862	06/01/2018	08/17/2027
G5600#-AL-6	LondonMetric Property PLC SR NTS SER D		B		3.B	17,366,176	76.3600	11,947,458	15,646,318	15,646,318				(283,743)	2.340	2.340	MS	101,701	389,574	03/17/2021	06/16/2033
G5600#-AP-7	LondonMetric Property PLC SR NTS SER G		B		3.B	20,839,412	70.2370	13,187,311	18,775,582	18,775,582				(340,491)	2.430	2.430	MS	126,735	485,103	03/17/2021	04/28/2036
G5600#-AQ-5	LondonMetric Property PLC SR NTS SER H		B		3.B	20,839,412	69.9450	13,132,524	18,775,582	18,775,582				(340,491)	2.430	2.430	MS	126,735	485,103	03/17/2021	06/16/2036
G5631S-AB-3	Logan Group Co Ltd Senior Unsecured		D		6. *	1,440,720	9.4160	1,638,367	17,400,000	1,440,720			(242,171)		5.250	42.903	AO			04/20/2021	10/19/2025
G5825A-AC-6	MARB BondCo PLC Senior Unsecured		D	2	3.A FE	9,725,000	83.9120	8,391,171	10,000,000	9,806,785		27,262			3.950	4.315	JJ	166,778	395,000	11/17/2021	01/29/2031
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS		B		2.B PL	24,134,515	79.7530	18,293,642	22,937,968	22,937,968				(415,975)	3.120	3.120	JD	1,988	719,924	11/28/2017	12/31/2042
G6076#-AB-1	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS		B		2.B PL	18,438,000	73.9770	12,963,698	17,523,876	17,523,876				(317,792)	3.340	3.340	JD	1,626	588,781	11/28/2017	12/31/2045
G6076#-AD-7	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS		B		2.B PL	14,715,041	81.9970	11,792,758	14,381,898	14,381,898				(260,813)	2.550	2.550	JD	1,019	314,857	03/02/2022	12/31/2039
G6076#-AF-2	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 2B PP		B		2.B PL	28,311,842	59.2690	16,321,315	27,537,520	27,537,520				(499,387)	3.020	3.020	JD	2,310	824,739	01/02/2020	12/31/2050
G6302*-AB-1	Moto Investments Ltd Senior Secured		B	2	2.B PL	33,045,180	74.2100	23,222,419	31,292,636	31,292,636				(567,485)	3.270	3.270	JD	48,321	1,040,214	02/25/2022	06/15/2037
G6655@-AC-0	NORTHERN GAS NETWORKS LTD SR NTS		B		2.A	18,990,000	69.4800	13,045,297	18,775,582	18,775,582				(340,491)	2.710	2.710	JJ	241,689	518,104	06/26/2019	06/26/2039
G6655@-AD-8	NORTHERN GAS NETWORKS LTD SR NTS SER A		B		2.A	26,283,755	69.4270	16,511,409	23,782,404	23,782,404				(431,289)	2.020	2.020	MS	130,777	497,134	06/30/2021	09/23/2036
G6970*-AW-6	Peel Ports PP Finance Limited Senior Secured F		B		2.B PL	32,776,140	100.7420	31,524,978	31,292,636	31,292,636				(567,485)	6.120	4.389	JJ	1,015,795	2,103,968	02/11/2022	12/06/2029
G6994Y-AB-9	Pension Insurance Corp PLC Subordinated		B		2.A FE	10,642,690	103.4770	7,641,826	7,385,062	7,921,704		(294,992)		(117,784)	8.000	3.923	NOV	60,054	591,419	03/20/2018	11/23/2026
G7016V-AD-3	Pershing Square Holdings Ltd/F Senior Unsecured		D	2	2.A FE	20,003,800	87.1750	17,434,958	20,000,000	20,002,706		(412)			3.250	3.247	MN	83,056	650,000	04/20/2021	11/15/2030
G7016V-AE-1	Pershing Square Holdings Ltd/F Senior Unsecured		D	2	2.A FE	35,881,200	82.8730	29,834,150	36,000,000	35,915,659		10,991			3.250	3.289	AO	292,500	1,170,000	09/28/2021	10/01/2031
G7289N-GE-3	M&G PLC Subordinated		B	2	2.A FE	13,012,795	92.7860	9,639,645	10,389,155	11,778,713		(44,549)		(211,013)	6.340	5.214	JD	23,460	665,301	06/27/2018	12/19/2063
G7289N-KB-4	M&G PLC Subordinated		B	2	2.B FE	4,857,627	91.2130	4,566,893	5,006,822	4,803,623		2,560		(87,104)	5.560	5.845	JJ	124,317	284,773	12/15/2016	07/20/2055
G7304*-AA-9	Quadgas Finance PLC GTD SECD NTS SER 1		B		2.C FE	11,891,776	91.4670	10,304,041	11,265,349	11,249,428		6,406		(204,451)	2.960	3.018	JD	10,189	335,890	02/10/2020	10/31/2027
G7304*-AB-7	Quadgas Finance PLC GTD SECD NTS SER 2		B		2.C FE	51,887,645	85.4000	41,689,507	48,816,512	48,858,371		(8,362)		(885,810)	3.070	3.051	JD	45,793	1,509,613	02/10/2020	10/31/2029
G7304*-AE-1	Quadgas Finance PLC GTD SECD NTS SER 5		B		2.C FE	12,682,000	84.2540	10,546,173	12,517,054	12,517,054				(226,994)	3.290	3.290	JD	12,583	414,819	08/15/2018	08/30/2030
G7304*-AJ-0	Quadgas Finance PLC GTD SECD NTS SER 9		B		2.C FE	52,248,240	70.2370	35,166,404	50,068,218	50,068,218				(907,976)	2.930	2.929	JD	44,825	1,477,713	10/23/2020	01/21/2036
G73065-AE-7	Quadgas Finance PLC Senior Secured		B	2	2.C FE	6,108,893	90.2130	4,742,638	5,257,163	5,464,141		(47,646)		(95,896)	3.375	2.416	SEP	51,527	187,252	11/03/2021	09/17/2029
G7334@-AW-3	Rrpf Engine Leasing Ltd SR SECD NTS SER CC		D		2.B FE	7,000,000	94.0250	6,581,762	7,000,000	7,000,000					4.610	4.610	FA	125,494	322,700	01/18/2019	02/11/2031
G7334@-AX-1	Rrpf Engine Leasing Ltd SR SECD NTS SER V		D		2.B FE	2,000,000	91.5820	1,831,635	2,000,000	2,000,000					4.700	4.701	FA	36,556	94,000	01/18/2019	06/13/2033
G7576P-AA-4	Riyad Sukuk Ltd Subordinated		D	2	2.C FE	9,404,035	99.5800	9,957,950	10,000,000	9,564,553		74,470			3.174	4.121	FA	111,090	317,400	10/18/2022	02/25/2030
G7705H-AC-2	RSA Insurance Group LTD Subordinated		B	2	1.G FE	4,020,168	99.5190	3,246,240	3,261,944	3,303,043		(57,074)		(55,181)	5.125	3.414	OCT	38,015	174,453	03/16/2018	10/10/2045
G7737#-AC-8	Sgn Midco Ltd GTD SR SECD NTS SER 3		B		2.C PL	5,594,600	87.4730	4,379,625	5,006,822	5,006,822				(90,798)	2.900	2.900	MS	43,156	150,312	03/14/2018	03/14/2030
G7737#-AD-6	Sgn Midco Ltd GTD SR SECD NTS SER 3		B		2.C PL	11,189,200	81.1570	8,126,783	10,013,644	10,013,644				(181,595)	3.020	3.020	MS	89,884	313,064	03/14/2018	03/14/2033
G7737#-AE-4	Sgn Midco Ltd GTD SR SECD NTS SER 5		B		2.B PL	18,182,450	73.0670	11,889,644	16,272,171	16,272,171				(295,092)	3.110	3.110	MS	150,414	523,890	03/14/2018	03/14/2038
G7895*-AN-6	Scottish Mortgage Investment T SR NTS SER M		D		1.E	21,000,000	61.0930	12,829,549	21,000,000	21,000,000					2.990	2.990	JJ	289,532	627,900	12/02/2021	01/19/2052
G7898#-AA-7	SCOTLAND GAS NETWORKS PLC SR NTS SER A		B		2.A	6,577,500	86.3440	5,403,890	6,258,527	6,258,527				(113,497)	2.740	2.740	MS	44,776	178,354	06/27/2018	09/27/2030
G7898#-AB-5	SCOTLAND GAS NETWORKS PLC SR NTS SER B		B		2.A	19,740,000	80.3510	15,086,300	18,775,582	18,775,582				(340,491)	2.870	2.870	MS	140,702	560,448	06/27/2018	09/27/2033
G79723-AC-9	Scottish Widows Ltd Subordinated		B		2.A FE	15,870,125	103.3510	12,807,103	12,391,884	14,656,853		(76,914)		(262,582)	7.000	5.322	JUN	471,845	879,274	03/16/2018	06/16/2043
G7996#-AF-7	SEGRO PLC SR NTS SER A		B		1.G PL	9,703,600	86.2390	7,592,034	8,803,455	8,803,455				(578,858)	1.350	1.350	AO	22,449	123,035	07/17/2020	10/23/2032
G7996#-AG-5	SEGRO PLC SR NTS SER B		B		1.G PL	11,418,000	81.2650	8,416,665	10,357,006	10,357,006				(681,009)	1.450	1.450	AO	28,367	155,469	07/17/2020	10/23/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G7996#-AH-3	SEGRO PLC SR NTS SER C		B		1.G PL	7,996,800	76.6340	5,555,902	7,249,904	7,249,904				(476,706)	1.830	1.830	AO	25,061	137,348	07/17/2020	10/23/2040
G7S40B-AA-3	Rothesay Life PLC Subordinated		B		2.A FE	4,961,194	101.9490	4,338,756	4,255,799	4,371,931		(132,815)		(83,201)	8.000	4.514	OCT	58,765	353,711	09/25/2019	10/30/2025
G8038#-AN-8	SERCO GROUP PLC SR NTS SER A		D		2.C PL	15,000,000	98.0590	14,708,895	15,000,000	15,000,000					3.270	3.270	AO	113,088	490,500	09/16/2020	10/08/2025
G8038#-AP-3	SERCO GROUP PLC SR NTS SER B		D		2.C PL	31,796,993	93.5230	29,927,462	32,000,000	31,829,388		32,395			3.550	3.748	AO	261,911	1,100,500	05/30/2024	10/08/2027
G8056*-AG-4	Severn Trent Water Ltd SR NTS SER A		D		2.A Z	10,000,000	96.9220	9,692,153	10,000,000	10,000,000					4.110	4.110	MN	61,650	410,960	08/07/2018	11/07/2028
G8090*-AC-1	First Omega Shipping Inc SR SECD GTD NTS SER C		D		2.C	19,000,000	88.8120	16,874,278	19,000,000	19,000,000					3.830	3.830	MS	242,567	727,700	02/27/2020	03/01/2035
G81043-AP-9	Shimao Group Holdings Ltd Senior Secured		D		6. *	269,806	7.1770	442,606	6,167,000	269,806					6.125	78.404	FA			09/24/2021	02/21/2024
G81269-AA-3	Shimao Group Holdings Ltd Senior Unsecured		D	2	6. *	929,950	7.2460	1,649,504	22,765,000	929,950					4.600	43.224	JJ			06/10/2021	07/13/2030
G8249*-AC-1	Society of Lloyd's SR NTS SER C		B		1.E	29,509,000	77.9540	22,442,367	28,789,225	28,789,225				(522,086)	2.610	2.610	JJ	333,955	768,657	01/01/2020	01/21/2035
G8249*-AD-9	Society of Lloyd's SR NTS SER D		B		1.E	34,654,500	61.9030	20,920,855	33,796,047	33,796,047				(612,884)	2.810	2.810	JJ	422,075	971,481	01/01/2020	01/21/2045
G82539-AE-0	Society of Lloyd's Subordinated		B	2	1.F FE	18,429,257	98.5610	15,297,843	15,521,148	15,913,990		(194,909)		(275,027)	4.875	3.556	FEB	680,163	761,613	03/20/2018	02/07/2047
G8287#-AA-4	SOUTHERN GAS NETWORKS PLC SR NTS SER A		B		2.A	9,208,500	86.3440	7,565,446	8,761,938	8,761,938				(158,896)	2.740	2.740	MS	62,687	249,696	06/27/2018	09/27/2030
G8287#-AB-2	SOUTHERN GAS NETWORKS PLC SR NTS SER B		B		2.A	17,108,000	80.3510	13,074,793	16,272,171	16,272,171				(295,092)	2.870	2.870	MS	121,942	485,722	06/27/2018	09/27/2033
G8472#-AE-1	STERIS PLC SR NTS SER A-5		B		2.B	6,723,351	90.8290	5,684,588	6,258,527	6,295,578		(8,756)		(113,929)	3.040	2.887	FA	65,534	196,566	02/10/2020	02/27/2029
G9000#-AB-6	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER B		B		2.A PL	1,212,503	65.4590	819,355	1,251,705	1,251,705				(22,699)	2.760	2.760	JJ	15,930	35,502	08/21/2019	01/15/2040
G9000#-AC-4	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER C		B		2.A PL	12,125,033	59.1800	7,407,650	12,517,054	12,517,054				(226,994)	2.890	2.890	JJ	166,804	371,741	08/21/2019	01/15/2045
G9000#-AD-2	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER D		B		2.A PL	36,375,100	65.4690	24,584,183	37,551,163	37,551,163				(680,982)	2.790	2.790	JJ	483,096	1,076,635	08/21/2019	01/15/2050
G9000#-AE-0	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER A		B		2.A PL	24,732,885	83.8990	18,377,900	21,904,845	21,904,845				(397,240)	2.470	2.469	JJ	249,484	556,004	05/26/2021	07/15/2036
G9000#-AF-7	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER B		B		2.A PL	10,599,808	72.3880	6,795,588	9,387,791	9,387,791				(170,246)	2.750	2.750	JJ	119,042	265,300	05/26/2021	07/15/2036
G9000#-AG-5	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER C		B		2.A PL	14,133,077	64.7340	8,102,739	12,517,054	12,517,054				(226,994)	2.960	2.960	JJ	170,844	380,745	05/26/2021	07/15/2041
G9000#-AH-3	Tottenham Hotspur Stadium Ltd GTD SR SECD NTS SER D		B		2.A PL	10,592,622	58.6030	5,501,482	9,387,791	9,387,791				(170,246)	2.990	2.990	JJ	129,432	288,453	05/26/2021	07/15/2046
G90066-AL-0	TRANSMISSION FINANCE DAC SECD SR NTS SER 11		B		2.B	36,107,200	82.1730	27,234,206	33,142,419	33,142,419				(2,179,229)	2.420	2.420	MN	126,991	836,235	05/04/2016	05/04/2036
G9338#-AF-0	VESUVIUS HOLDINGS LTD GTD SR NTS SER B		B		2.B PL	10,598,850	94.1610	8,777,033	9,321,305	9,321,305				(612,908)	2.120	2.120	JD	8,234	202,248	12/13/2017	12/16/2029
G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS		B		2.B FE	55,238,653	72.4530	37,326,296	51,518,093	51,518,093				(934,269)	2.900	2.900	MS	377,656	1,551,370	11/16/2021	03/31/2043
G9400*-AA-4	WMR THREE LTD SR SECD NTS SER A		D		2.C Z	3,518,748	97.2340	3,421,419	3,518,748	3,518,748					5.350	5.387	MJSD	523	188,253	12/14/2017	09/30/2033
G9890#-AA-1	Ziraat DPR Finance Company Ziraat DPR Finance Company		D		2.C FE	95,000,000	102.3580	97,240,148	95,000,000	95,000,000					7.453	8.531	MJSD	295,009	3,736,479	07/12/2024	06/15/2034
G9897U-AD-5	Zurich Finance Ireland Designa Subordinated		B	2	1.E FE	3,310,564	92.1070	2,861,854	3,107,102	3,014,481		2,953		(198,307)	1.875	2.013	SEP	16,919	62,595	02/11/2022	09/17/2050
J8129E-AG-3	Takeda Pharmaceutical Co Ltd Senior Unsecured		B	2	2.A FE	5,629,882	99.5650	5,155,964	5,178,503	5,164,205		2,715		(339,629)	3.000	3.027	NOV	17,451	158,069	04/20/2021	11/21/2030
K21628-AD-8	DANISH CROWN A/S GTD SR NTS SER B		D		2.C	18,000,000	95.5220	17,193,917	18,000,000	18,000,000					3.770	3.770	JD	56,550	678,600	06/01/2016	06/01/2028
K26095-AB-3	Danica Pension Livsforsikrings Subordinated		B	2	2.A FE	20,193,793	100.6070	17,296,996	17,192,630	17,399,668		(287,246)		(1,143,433)	4.375	2.707	SEP	191,651	810,710	09/25/2019	09/29/2045
K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS		D		2.A FE	7,363,725	95.8820	7,060,514	7,363,725	7,363,725					4.110	4.131	MJSD	841	302,649	06/27/2013	08/01/2030
K7653Q-AF-2	Orsted AS Junior Subordinated		B	2	3.B FE	5,945,761	94.2610	4,881,333	5,178,503	5,242,960		(26,570)		(343,489)	1.750	1.271	DEC	5,711	92,426	11/03/2021	12/09/2122
L0175#-AD-4	ALPHA TRAINS FINANCE SA SECD FRN SER 16-2		B		2.B YE	31,770,000	99.2920	30,850,961	31,071,018	31,071,018				(2,043,027)	3.887	1.134	JD	3,355	1,636,707	12/13/2016	12/31/2028
L0175#-AE-2	ALPHA TRAINS FINANCE SA SR SECD NTS SER 19		B		2.B FE	26,800,550	85.2620	21,635,043	25,374,665	25,374,665				(1,668,472)	1.380	1.380	JD	973	356,798	10/02/2019	09/30/2031
L3009#-AA-6	Ergea Group Sarl GTD SECD SR NTS		B		2.B PL	22,410,079	99.9520	22,519,841	22,530,698	22,530,698				(408,589)	7.160	7.160	MN	219,574	1,636,198	04/20/2023	05/12/2030
L3009#-AB-4	Ergea Group Sarl GTD SECD SR NTS		B		2.B PL	22,410,079	99.3150	22,376,381	22,530,698	22,530,698				(408,589)	7.320	7.320	MN	224,481	1,672,762	04/20/2023	05/12/2033
L3009#-AC-2	Ergea Group Sarl GTD SECD SR NTS		B		2.B PL	22,410,079	99.7610	22,476,933	22,530,698	22,530,698				(408,589)	7.440	7.440	MN	228,161	1,700,184	04/20/2023	05/12/2035
L51248-AA-3	Insenborn Adjacent Investments Senior Secured		B		2.B PL	8,330,036	96.1360	7,965,476	8,285,605	8,285,605				(544,807)	3.910	3.869	SEP	81,892	349,177	05/11/2022	09/30/2042
L6076T-AB-5	Loarre Investments Sarl Senior Secured		B	2	3.C FE	36,966,632	103.3770	37,473,620	36,249,521	35,841,408		85,128		(2,127,547)	6.500	6.699	MN	301,072	1,794,458	08/09/2024	05/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
L8367#-AD-5	Shurgard Luxembourg Sarl GTD SR NTS SER A		B		2.C	16,923,000	99.6020	15,473,633	15,535,509	15,535,509				(1,021,513)	2.620	2.620	JD	6,784	415,108	06/25/2015	06/25/2025
L8367#-AE-3	Shurgard Luxembourg Sarl GTD SR NTS SER B		B		2.C	11,282,000	98.7090	10,223,296	10,357,006	10,357,006				(681,009)	2.770	2.770	JD	4,781	292,582	06/25/2015	06/25/2027
L8367#-AG-8	Shurgard Luxembourg Sarl GTD SR NTS		B		2.C	18,175,429	86.1300	13,380,692	15,535,509	15,535,509				(1,021,513)	1.240	1.240	JJ	84,013	201,782	02/12/2021	07/23/2031
L8749#-AA-0	Stadium Finance Company Sarl SR SECD NTS SER A		B		1.G PL	5,331,798	81.1320	3,968,296	4,891,183	4,891,183				(321,612)	2.220	2.208	JUL	45,545	113,460	03/26/2019	07/30/2049
L8749#-AB-8	Stadium Finance Company Sarl SR SECD NTS SER B		B		1.G PL	35,231,458	82.4910	26,661,186	32,319,967	32,319,967				(2,125,149)	2.370	2.356	JUL	321,287	800,376	03/26/2019	07/30/2049
L8749#-AC-6	Stadium Finance Company Sarl SR SECD NTS SER C		B		1.G PL	18,167,841	83.6810	13,946,667	16,666,469	16,666,469				(1,095,878)	2.500	2.485	JUL	174,766	435,370	03/26/2019	07/30/2049
L8749#-AD-4	Stadium Finance Company Sarl SR SECD NTS		B		1.G PL	13,068,610	74.9690	9,022,606	12,035,065	12,035,065				(791,347)	1.520	1.514	JUL	76,730	191,147	11/23/2021	07/30/2049
L8923Y-AJ-8	Swiss Re Finance Luxembourg SA Subordinated		B	2	1.F FE	2,326,984	95.6470	1,981,237	2,071,401	2,091,868		(3,826)		(137,404)	2.534	2.320	APR	35,376	54,329	02/11/2022	04/30/2050
L8992#-AB-2	SYNGENTA FINANCE NV GTD SR NTS SER B		D		2.B Z	26,612,500	99.8090	24,952,270	25,000,000	25,142,479		(146,154)			5.350	4.720	JD	85,451	1,337,500	03/06/2012	12/08/2025
L8992#-AC-0	SYNGENTA FINANCE NV GTD SR NTS SER C		D		2.B Z	9,147,800	93.8820	9,388,243	10,000,000	9,493,389		31,524			5.590	6.236	JD	35,714	559,000	10/30/2007	12/08/2035
L9031*-AB-7	Terminal Investment Ltd GTD SECD SR NTS		D		2.B PL	8,000,000	100.0280	8,002,274	8,000,000	8,000,000					5.100	5.100	AO	81,600	408,000	03/22/2018	04/19/2028
L9031*-AC-5	Terminal Investment Ltd GTD SECD SR NTS		D		2.B PL	11,000,000	99.3670	10,930,382	11,000,000	11,000,000					5.200	5.200	AO	114,400	572,000	03/22/2018	04/19/2030
L9031*-AH-4	TERMINAL INVESTMENT LTD SA GTD SECD SR NTS		D		2.B PL	6,000,000	97.2050	5,832,315	6,000,000	6,000,000					4.470	4.470	MN	43,955	268,200	05/02/2019	05/02/2029
L9619*-AA-9	VAL FINANCE COMPANY SARL SR SECD		B		1.G PL	44,242,661	110.3060	47,982,454	43,499,425	43,499,425				(2,860,237)	5.220	5.153	NOV	290,141	2,306,406	10/19/2023	11/15/2053
L9619@-AA-7	VTG FINANCE SA SR SECD NTS SER 1		B		2.B FE	7,630,350	85.5780	5,761,167	6,732,054	6,732,054				(442,656)	1.450	1.450	AO	16,811	104,852	10/01/2020	10/29/2032
L9619@-AB-5	VTG FINANCE SA SR SECD NTS SER 2		B		2.B FE	21,110,040	81.5590	15,204,708	18,642,611	18,642,611				(1,225,816)	1.700	1.700	AO	54,581	338,778	10/01/2020	10/29/2035
L9619@-AC-3	VTG FINANCE SA SR SECD NTS SER 3		B		2.B FE	24,646,533	76.2700	16,588,604	21,749,713	21,749,713				(1,430,119)	1.980	1.980	AO	74,167	458,529	10/01/2020	10/29/2040
M0R52W-AB-9	Abu Dhabi Crude Oil Pipeline L Senior Secured	RA	D	1	1.C FE	31,512,195	88.6580	25,267,601	28,500,000	30,974,224		(129,517)			4.600	3.804	JD	3,642	1,311,000	06/17/2020	11/02/2047
M1586M-AC-1	Bank Hapoalim BM Subordinated	RA	D	2	2.C FE	20,200,000	93.8880	18,777,500	20,000,000	20,078,178		(41,159)			3.255	3.033	JJ	289,333	651,000	11/17/2021	01/21/2032
M28505-AF-8	DP World Ltd/United Arab Emira Senior Unsecured	RA	D	2	2.B FE	4,120,000	83.3100	3,332,418	4,000,000	4,110,300		(2,468)			4.700	4.512	MS	47,522	188,000	10/05/2020	09/30/2049
M8180A-AE-8	QatarEnergy Senior Unsecured	M	D	2	1.C FE	33,999,660	74.0530	24,684,140	33,333,000	33,915,901		(27,986)			3.125	2.987	JJ	489,000	1,041,656	11/17/2021	07/12/2041
M8180A-AF-5	QatarEnergy Senior Unsecured	RA	D	2	1.C FE	31,502,000	68.4000	20,793,673	30,400,000	31,426,453		(25,301)			3.300	3.110	JJ	470,947	1,003,200	11/17/2021	07/12/2051
M8237R-AA-2	Saudi Arabian Oil Co Senior Unsecured	M	D		1.E FE	83,491,250	86.3630	63,735,525	73,800,000	81,894,059		(437,887)			4.250	3.282	AO	653,438	3,136,500	11/17/2021	04/16/2039
N00927-GL-6	Aegon Ltd Senior Unsecured		B		3.A FE	8,824,953	106.4920	5,731,736	5,382,333	7,551,006		(120,972)		(130,794)	6.625	3.210	JD	15,674	360,424	06/27/2018	12/16/2039
N0709G-AG-8	ASR Nederland NV Subordinated		B	2	2.C FE	18,350,993	101.1280	15,082,318	14,914,089	15,091,257		(256,663)		(979,358)	5.125	3.458	SEP	194,751	823,826	03/16/2018	09/29/2045
N1420M-P9-1	BMW Finance NV Senior Unsecured		B		1.F FE	12,537,665	97.1440	11,067,284	11,392,707	11,403,543		(7,155)		(749,614)	0.750	0.688	JUL	39,906	89,966	02/18/2022	07/13/2026
N22616-HJ-3	Cooperatieve Rabobank UA Junior Subordinated		B	2	2.C FE	11,637,871	92.6180	9,592,418	10,357,006	10,408,791		18,255		(685,268)	3.100	3.085	JD	1,759	327,455	11/03/2021	01/01/9999
N22635-CP-4	Cooperatieve Rabobank UA Subordinated		B		2.A FE	25,223,801	99.9770	18,771,245	18,775,582	20,087,006		(500,610)		(329,722)	5.250	2.534	SEP	289,758	1,033,356	01/17/2018	09/14/2027
N23198-AD-7	Corbion NV SUB NTS SER B		B		2.C	5,772,739	94.7540	4,906,858	5,178,503	5,178,503				(340,504)	2.010	2.010	JD	8,674	107,611	11/05/2021	12/01/2028
N2563P-BX-1	Argentum Netherlands BV for Zu Subordinated		B	2	1.E FE	11,106,115	100.6160	9,378,695	9,321,305	9,464,832		(88,793)		(618,312)	3.500	2.571	OCT	82,232	350,596	03/26/2018	10/01/2046
N2563P-BY-9	Argentum Netherlands BV for Sw Subordinated		D	2	2.A FE	19,160,725	99.7190	18,248,626	18,300,000	18,552,180		(96,359)			5.625	4.937	AUG	388,875	1,029,375	03/21/2024	08/15/2052
N2563P-CU-6	Argentum Netherlands BV for Zu Subordinated		D	2	1.E FE	1,150,718	99.0020	990,023	1,000,000	1,081,086		(22,434)			5.125	2.594	JUN	29,896	51,250	10/19/2021	06/01/2048
N3024N-JL-5	ELM BV for Helvetia Schweizeri Subordinated		B	2	1.G FE	18,777,496	99.5900	15,884,328	15,949,789	16,198,978		(96,669)		(1,060,516)	3.375	2.756	SEP	138,632	580,195	03/20/2018	09/29/2047
N3033Q-AH-5	E.ON International Finance BV Senior Unsecured		B		2.A FE	9,976,427	100.6640	11,088,131	11,015,008	10,795,487		11,272		(194,653)	5.875	6.010	OCT	111,697	672,310	10/31/2022	10/30/2037
N42818-BZ-7	KONINKLIJKE VOPAK NV SR NTS SER AA		D	2	2.B	4,000,000	87.5940	3,503,751	4,000,000	4,000,000					3.270	3.269	JD	4,360	130,800	07/01/2020	12/19/2030
N42818-CC-7	KONINKLIJKE VOPAK NV SR NTS SER DD		D		2.B YE	2,000,000	84.0250	1,680,508	2,000,000	2,000,000					3.370	3.370	JD	2,247	67,400	07/01/2020	12/19/2032
N42818-CJ-2	KONINKLIJKE VOPAK NV SUB NTS SER C		D	2	2.C YE	9,000,000	91.0450	8,194,057	9,000,000	9,000,000					4.070	4.068	JD	12,210	366,300	07/01/2020	12/19/2028
N484BN-QL-0	JT International Financial Ser Senior Unsecured		B	2	1.E FE	2,089,182	81.8470	1,536,716	1,877,558	1,922,623		(4,801)		(34,594)	2.750	2.420	SEP	13,192	55,168	01/27/2022	09/28/2033
N57445-AB-9	Minejesa Capital BV Senior Secured		D		2.C FE	1,045,000	93.0610	930,611	1,000,000	1,030,791		(2,316)			5.625	5.222	FA	22,031	56,250	11/15/2017	08/10/2037
N5946*-AC-5	Nsi Nv TERM LOAN		B		2.C	33,855,000	88.1580	27,391,523	31,071,018	31,071,018				(2,043,027)	1.700	1.700	FA	203,947	553,427	07/03/2019	08/12/2031
N5946*-AE-1	Nsi Nv TERM LOAN		B		2.C	36,652,413	91.4420	28,412,050	31,071,018	31,071,018				(2,043,027)	1.420	1.420	JD	19,609	451,561	05/27/2021	06/15/2029
N5S29S-AB-5	MDGH GMTN RSC Ltd Senior Unsecured	RA	D	2	1.C FE	36,795,500	73.4690	25,714,210	35,000,000	36,616,904		(42,010)			3.700	3.419	MN	194,250	1,295,000	06/17/2020	11/07/2049
N5S29S-AX-7	MDGH GMTN RSC Ltd Senior Unsecured	RA	D	2	1.C FE	44,200,000	76.1220	30,448,780	40,000,000	43,790,908		(95,853)			3.950	3.384	MN	175,556	1,580,000	06/17/2020	05/21/2050
N64038-AF-4	NN Group NV Subordinated		B	2	2.B FE	15,027,482	104.0960	13,045,331	12,531,977	12,880,125		(124,981)		(838,409)	4.625	3.604	JAN	555,850	612,730	03/20/2018	01/13/2048
N73388-AC-5	RED ELECTRICA DE ESPANA FINANC SR GTD NTS SER C		D		1.G	2,000,000	100.2640	2,005,281	2,000,000	2,000,000					5.310	5.310	AO	21,240	106,200	10/19/2005	10/19/2025
N7891*-AF-9	AVR-AFVALVERWERKING BV GTD SR SECD NTS SER F		B		2.B PL	3,523,500	93.8660	2,916,526	3,107,102	3,107,102				(204,303)	2.060	2.060	JD	178	65,298	09/21/2018	12/30/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
N7S88V-C9-5	Cooperatieve Rabobank UA Subordinated		B		2.A FE	23,095,151	97.2410	18,257,501	18,775,582	19,874,864		(252,142)		(342,814)	4.625	3.146	MAY	530,539	882,039	10/17/2018	05/23/2029
N8505#-AB-0	TENNET HOLDING BV SR NTS SER B		B		1.G	17,104,500	92.0970	14,307,735	15,535,509	15,535,509				(1,021,513)	1.830	1.830	JJ	123,986	297,792	10/24/2018	01/24/2031
N8578G-AB-0	Thermo Fisher Scientific Finan Senior Unsecured		B	2	1.G FE	10,679,498	69.8030	6,723,479	9,632,016	9,573,192		2,409		(629,579)	2.000	2.018	OCT	39,368	201,382	11/11/2021	10/18/2051
N8578G-AC-8	Thermo Fisher Scientific Finan Senior Unsecured		B	2	1.G FE	3,972,388	73.6580	2,670,058	3,624,952	3,567,921		3,422		(234,758)	1.625	1.725	OCT	12,038	61,578	11/11/2021	10/18/2041
N8578G-AD-6	Thermo Fisher Scientific Finan Senior Unsecured		B	2	1.G FE	23,059,453	84.0100	17,401,866	20,714,012	20,673,016		5,645		(1,359,577)	1.125	1.145	OCT	47,622	243,607	11/11/2021	10/18/2033
N9373N-HS-6	Volkswagen International Finan Junior Subordinated		B	2	2.C FE	1,336,153	98.3660	1,018,780	1,035,701	1,194,059		55,623		(81,160)	4.625	4.012	JUN	24,672	49,395	10/14/2021	01/01/9999
N98371-AC-6	Ziggo BV Senior Secured		D	2	4.A FE	15,718,875	92.0080	13,801,232	15,000,000	15,278,902		(117,711)			4.875	3.992	AO	154,375	731,250	01/13/2021	01/15/2030
P0359#-AA-4	Anpac SpA Senior Secured		D		2.C PL	22,084,000	99.0000	21,863,160	22,084,000	22,084,000					7.729	7.732	JJ	715,938	630,595	03/06/2024	07/31/2039
P0606*-AA-9	AES Mexico Generation Holdings SECURED		D		6. PL	18,059,227	91.7500	16,603,452	18,096,515	16,590,214	(1,453,563)	(2,231)			7.620	7.815	MJSD	2,825	986,829	12/20/2024	11/30/2027
P2000#-AA-3	Banesco Panama SA Banesco Panama SA BANESCO TLB		D		2.B PL	8,888,889	104.7500	9,311,111	8,888,889	8,888,889					7.820	7.621	JAJO	19,175	850,386	07/13/2023	07/15/2033
P3083S-AD-7	Consorcio Transmantaro SA Senior Unsecured	M	D		2.C FE	9,150,500	92.8250	7,611,650	8,200,000	8,897,534		(83,791)			4.700	3.366	AO	80,292	385,400	08/12/2022	04/16/2034
P3143N-AS-3	Corp Nacional del Cobre de Chi Senior Unsecured		D		2.A FE	10,390,000	90.9560	9,095,627	10,000,000	10,365,048		(11,102)			5.625	5.315	AO	114,063	562,500	07/29/2022	10/18/2043
P3143N-BF-0	Corp Nacional del Cobre de Chi Senior Unsecured	RA	D	2	2.A FE	7,638,250	67.0550	5,029,144	7,500,000	7,625,131		(3,129)			3.700	3.597	JJ	116,396	277,500	06/17/2020	01/30/2050
P3596@-AA-3	EVM Energia Del Valle de Mexic SECURED		D		2.B PL	25,000,000	86.2500	21,562,500	25,000,000	25,000,000					6.020	6.022	JD	4,181	1,505,000	10/01/2019	12/31/2040
P4000@-AA-1	ELETRANS SA SR SECD NTS		D		1.G FE	9,698,489	93.2110	9,040,068	9,698,489	9,698,489					4.060	4.060	JD	3,281	393,759	12/15/2017	12/28/2037
P4717#-AA-3	GLOBAL BANK CORP Global Bank Corp		D		2.B FE	48,974,640	101.5000	49,877,100	49,140,000	49,431,400		(298,030)			7.639	3.451	MJSD	321,758	4,236,593	03/31/2023	12/20/2027
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR		D		2.C FE	19,019,483	100.7500	19,162,130	19,019,483	19,019,483					5.850	5.848	JJ	466,691	1,119,214	02/02/2018	01/31/2037
P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED		D		3.B PL	23,682,370	89.7500	21,661,072	24,134,900	23,695,789		13,419			6.770	7.147	MJSD	4,539	1,566,558	05/30/2024	09/30/2037
Q0458*-AF-6	AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER 18A		D		1.G FE	11,823,101	92.7600	10,967,132	11,823,101	11,823,101					4.320	4.319	JJ	239,772	510,758	01/15/2019	01/12/2034
Q0695*-AB-8	Aurizon Finance Pty Ltd Senior Unsecured		D		2.A FE	25,000,000	99.7060	24,926,425	25,000,000	25,000,000					6.780	6.780	JJ	729,792	1,695,000	06/21/2023	07/26/2033
Q0695*-AC-6	Aurizon Finance Pty Ltd Senior Unsecured		D		2.A FE	31,000,000	99.5870	30,871,945	31,000,000	31,000,000					6.880	6.880	JJ	918,289	2,132,800	06/21/2023	07/26/2035
Q0697#-AB-2	Ausgrid Finance Pty Ltd GTD SR SECD NTS SER B		D		2.A FE	18,000,000	92.7540	16,695,801	18,000,000	18,000,000					3.600	3.600	AO	162,000	657,000	09/06/2017	10/01/2029
Q0697#-AC-0	Ausgrid Finance Pty Ltd GTD SR SECD NTS SER C		D		2.A FE	10,000,000	88.3550	8,835,518	10,000,000	10,000,000					3.750	3.750	AO	93,750	380,000	09/06/2017	10/01/2032
Q0832*-AD-8	AUSTRALIA PACIFIC AIRPORTS MEL SR SECD NTS		D		2.A FE	20,000,000	99.4350	19,887,070	20,000,000	20,000,000					4.770	4.770	MS	280,900	935,667	09/15/2011	09/15/2026
Q1629#-AF-4	BRISBANE AIRPORT CORPORATION P SR SECD NTS SER C		D		2.B	15,000,000	97.6350	14,645,219	15,000,000	15,000,000					4.190	4.190	FA	225,213	636,000	08/22/2012	08/22/2027
Q1629#-AQ-0	BRISBANE AIRPORT CORPORATION P SR SECD NTS SER C		D		2.B	5,000,000	90.0770	4,503,831	5,000,000	5,000,000					4.070	4.070	JD	9,044	206,000	06/15/2017	06/15/2032
Q1842#-AE-8	Arc Infrastructure Wa Pty Ltd GTD SR SECD NTS		D		2.B	18,000,000	99.8150	17,966,722	18,000,000	18,000,000					4.380	4.380	MS	205,860	788,400	03/27/2013	03/27/2025
Q2312*-AA-9	CHARTER HALL FUNDS MANAGEMENT SR GTD NTS SER A		D		2.A FE	13,000,000	96.9370	12,601,770	13,000,000	13,000,000					4.610	4.610	FA	211,420	599,300	05/24/2018	08/24/2028
Q2600@-AC-4	Coates Group Pty Ltd SR NTS SER 22-C		D		2.C PL	10,000,000	80.4240	8,042,418	10,000,000	10,000,000					3.270	3.270	JJ	153,508	327,000	11/17/2021	01/12/2034
Q2762#-AA-0	CONNECTEAST FINANCE PTY LTD SR SECD NTS SER A		B		2.B FE	8,238,907	98.4930	6,887,075	6,992,444	6,909,660		36,190		(701,499)	4.305	4.800	JJ	129,608	319,120	06/01/2018	07/26/2027
Q2762#-AD-4	CONNECTEAST FINANCE PTY LTD SR SECD NTS SER D		D		2.B FE	12,000,000	88.0320	10,563,845	12,000,000	12,000,000					3.770	3.770	MS	118,127	452,400	09/27/2017	09/27/2032
Q3092*-AA-3	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS SER 21A		D		2.C FE	10,000,000	85.7930	8,579,291	10,000,000	10,000,000					4.450	4.450	MS	119,903	445,000	11/02/2021	03/02/2032
Q3092*-AB-1	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS SER 21B		D		2.C FE	27,000,000	82.3220	22,226,975	27,000,000	27,000,000					4.600	4.600	MS	334,650	1,242,000	11/02/2021	03/02/2034
Q3092*-AF-2	Dalrymple Bay Finance Pty Ltd GTD SR SECD NTS		D		2.B FE	30,000,000	98.9010	29,670,432	30,000,000	30,000,000					7.060	7.060	JJ	1,029,583	2,118,000	03/30/2023	07/06/2033
Q3393*-AH-4	ELECTRANET PTY LTD SR SECD NTS 13-B		D		2.B	9,000,000	99.4580	8,951,206	9,000,000	9,000,000					3.710	3.710	MN	42,665	333,900	05/15/2013	05/15/2025
Q3393*-AJ-0	ELECTRANET PTY LTD SR SECD NTS SER 13-C		D		2.B	9,000,000	95.4960	8,594,643	9,000,000	9,000,000					3.910	3.910	MN	44,965	351,900	05/15/2013	05/15/2028
Q3647#-AC-5	Evolution Mining Finance Pty L GTD SR NTS SER C		D		2.C PL	6,000,000	85.2480	5,114,856	6,000,000	6,000,000					3.060	3.060	FA	69,870	183,600	11/16/2021	02/14/2031
Q3647#-AD-3	Evolution Mining Finance Pty L GTD SR NTS SER 23-A		D		2.C PL	20,000,000	99.9580	19,991,614	20,000,000	20,000,000					6.190	6.190	FA	443,617	1,238,000	06/01/2023	08/22/2033
Q3647#-AE-1	Evolution Mining Finance Pty L GTD SR NTS SER 23-B		D		2.C PL	35,000,000	99.8000	34,929,846	35,000,000	35,000,000					6.290	6.290	FA	788,871	2,201,500	06/01/2023	08/22/2035
Q3793#-AB-9	First Gas Ltd GTD SR SECD NTS 20-B		D		2.B FE	8,000,000	78.7310	6,298,452	8,000,000	8,000,000					2.420	2.420	MS	52,702	193,600	11/24/2020	03/23/2033
Q3793#-AC-7	First Gas Ltd GTD SR SECD FRNS 20-C		B		2.B FE	29,958,100	102.3260	24,609,302	24,049,890	24,049,890				(3,121,791)	6.200	4.800	MJSD	34,044	1,911,992	11/24/2020	03/23/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q3971@-AG-4	General Property Trust GTD SR NTS SER G		D		1.G	20,000,000	91.8570	18,371,370	20,000,000	20,000,000					3.630	3.630	JD	22,183	707,850	12/20/2017	12/20/2029
Q3972@-AA-6	Gta Finance Company Pty Limite GTD SR NTS SER A		D		2.B FE	15,000,000	98.9120	14,836,748	15,000,000	15,000,000					4.220	4.220	JD	29,892	633,000	12/14/2015	12/14/2025
Q3973#-AC-9	GPT WHOLESALE OFFICE FUND NO1 GTD SR NTS		D		1.G	14,000,000	91.8680	12,861,503	14,000,000	14,000,000					4.400	4.400	FA	246,400	484,000	10/17/2018	02/07/2032
Q3974*-AA-6	GIP Capricorn Finco Pty Ltd GTD SR SECD NTS		D		2.B PL	89,000,000	87.1330	77,548,477	89,000,000	89,000,000					3.110	3.122	MJSD	7,689	2,767,900	06/30/2021	12/31/2034
Q5664#-AA-2	LONSDALE FINANCE PTY LTD GTD SR SECD NTS SER A		D		2.B FE	8,000,000	95.5520	7,644,189	8,000,000	8,000,000					4.190	4.190	AO	83,800	335,200	06/27/2018	10/01/2028
Q5664#-AB-0	LONSDALE FINANCE PTY LTD GTD SR SECD NTS SER B		D		2.B FE	10,000,000	93.0820	9,308,169	10,000,000	10,000,000					4.270	4.270	AO	106,750	427,000	06/27/2018	10/01/2030
Q5664#-AC-8	LONSDALE FINANCE PTY LTD GTD SR SECD NTS SER C		D		2.B FE	5,000,000	89.1680	4,458,377	5,000,000	5,000,000					4.340	4.340	AO	54,250	217,000	06/27/2018	10/01/2033
Q5995#-AF-1	MERIDIAN ENERGY LTD SR GTD NTS 19-1B		D		2.A	17,000,000	90.0030	15,300,485	17,000,000	17,000,000					3.960	3.960	AO	115,940	673,200	04/29/2019	04/29/2031
Q5995#-AG-9	MERIDIAN ENERGY LTD SR GTD NTS 19-1C		D		2.A	9,000,000	85.6800	7,711,182	9,000,000	9,000,000					4.060	4.060	AO	62,930	365,400	04/29/2019	04/29/2034
Q6235#-AT-9	MIRVAC GROUP FINANCE LTD GTD SR NTS SER R		D		1.G PL	5,000,000	92.8960	4,644,799	5,000,000	5,000,000					4.080	4.080	MS	58,367	204,000	03/12/2019	09/18/2030
Q6518#-AE-0	NSW PORTS FINANCE CO PTY LTD GTD SR SECD NTS		D		2.B FE	4,020,460	94.6260	3,879,673	4,100,000	4,066,373		7,930			3.860	4.093	MN	25,058	158,260	07/19/2018	11/04/2028
Q6518#-AF-7	NSW PORTS FINANCE CO PTY LTD GTD SR SECD NTS SER A		D		2.B FE	10,000,000	92.3660	9,236,625	10,000,000	10,000,000					4.010	4.010	JJ	189,361	401,000	03/14/2018	07/11/2030
Q6518@-AB-8	NSW ELECTRICITY NETWORKS FINAN GTD SR SECD NTS SER B		D		2.B FE	10,000,000	92.5700	9,256,992	10,000,000	10,000,000					3.180	3.180	MS	92,750	318,000	09/16/2016	03/16/2029
Q6518@-AC-6	NSW ELECTRICITY NETWORKS FINAN GTD SR SECD NTS SER C		D		2.B FE	17,000,000	88.0960	14,976,278	17,000,000	17,000,000					3.330	3.330	MS	165,113	566,100	09/16/2016	09/16/2031
Q6518@-AG-7	NSW ELECTRICITY NETWORKS FINAN GTD SR SECD NTS SER G		D		2.B FE	19,000,000	89.0250	16,914,746	19,000,000	19,000,000					3.800	3.800	AO	150,417	722,000	10/16/2017	10/16/2032
Q7160#-AH-2	ORICA FINANCE LTD GTD SR NTS SER D		D		2.B FE	10,000,000	102.3230	10,232,274	10,000,000	10,000,000					5.900	5.900	AO	108,167	590,000	10/25/2010	10/25/2030
Q7160#-AL-3	ORICA FINANCE LTD GTD SR NTS SER A		D		2.B FE	5,000,000	98.4780	4,923,896	5,000,000	5,000,000					4.330	4.330	MN	34,881	216,500	05/03/2017	05/03/2027
Q7160#-AP-4	ORICA FINANCE LTD GTD SR NTS SER 20-B		D		2.B	29,000,000	90.0070	26,102,111	29,000,000	29,000,000					3.400	3.400	AO	183,506	986,000	06/12/2020	10/24/2030
Q7397#-AP-9	Pratt Finance Proprietary Ltd SR GTD NTS SER H		D		2.B PL	5,555,555	101.4340	5,635,222	5,555,555	5,555,555					6.250	6.298	FMAN	54,977	347,222	05/05/2014	11/04/2026
Q7397#-AT-1	Pratt Finance Proprietary Ltd SR GTD NTS SER L		D		2.B PL	2,162,375	83.4590	1,669,178	2,000,000	2,131,573		(9,302)			3.880	3.194	JJ	36,213	77,600	07/22/2021	07/13/2036
Q7724#-AG-3	Powerco Ltd GTD SR SECD NTS SER A		D		2.B	10,000,000	99.9200	9,992,033	10,000,000	10,000,000					3.400	3.400	JJ	149,222	340,000	01/23/2013	01/23/2025
Q7724#-AH-1	Powerco Ltd GTD SR SECD NTS SER B		D		2.B FE	20,000,000	96.1330	19,226,580	20,000,000	20,000,000					3.600	3.600	JJ	316,000	720,000	01/23/2013	01/23/2028
Q7724#-AK-4	Powerco Ltd GTD SR SECD FRNS		B		2.B FE	15,072,200	101.9130	12,539,926	12,304,595	12,304,595				(1,597,196)	6.255	3.755	FMAN	92,780	986,734	11/16/2017	11/16/2029
Q7724#-AM-0	Powerco Ltd GTD SR SECD FRN 18B		B		2.B FE	20,607,000	102.1430	17,138,622	16,778,993	16,778,993				(2,177,994)	6.095	3.835	MJSD	53,978	1,335,053	08/16/2018	12/13/2030
Q7794#-AH-6	Qph Finance Co Pty Ltd GTD SR SECD NTS SER B		D		2.B FE	10,000,000	93.1590	9,315,905	10,000,000	10,000,000					4.110	4.110	FA	163,258	411,000	07/18/2018	08/08/2030
Q8059@-AA-1	Registry Finance Pty Ltd GTD SR SECD NTS SER A		D	2	1.F FE	6,000,000	78.0100	4,680,581	6,000,000	6,000,000					2.800	2.800	MS	49,467	168,000	11/18/2021	03/15/2037
Q8059@-AB-9	Registry Finance Pty Ltd GTD SR SECD NTS SER B		B		1.F FE	3,629,237	77.1890	2,388,225	3,094,002	3,094,002				(312,503)	4.220	4.220	MS	38,445	140,136	11/18/2021	03/15/2047
Q8059@-AC-7	Registry Finance Pty Ltd GTD SR SECD NTS SER C		B		1.F FE	6,532,627	75.5330	4,206,568	5,569,204	5,569,204				(562,506)	4.180	4.180	MS	68,545	249,853	11/18/2021	03/15/2052
Q8501*-AD-1	SHOPPING CENTRES AUSTRALASIA P GTD SR NTS SER D		D		2.A YE	10,000,000	95.9810	9,598,060	10,000,000	10,000,000					4.410	4.410	MS	133,525	441,000	06/12/2018	09/12/2028
Q8501*-AE-9	SHOPPING CENTRES AUSTRALASIA P GTD SR NTS SER E		D		2.A FE	8,000,000	92.5040	7,400,319	8,000,000	8,000,000					4.610	4.610	MS	111,664	368,800	06/12/2018	09/12/2031
Q8773@-AJ-7	STOCKLAND TRUST MANAGEMENT LTD GTD SR NTS SER A		D		1.G FE	10,000,000	96.6560	9,665,628	10,000,000	10,000,000					3.090	3.090	FA	109,008	309,050	08/24/2016	08/24/2026
Q8773@-AK-4	STOCKLAND TRUST MANAGEMENT LTD GTD SR NTS SER B		D		1.G FE	15,000,000	92.5910	13,888,685	15,000,000	15,000,000					3.190	3.190	FA	168,804	478,575	08/24/2016	08/24/2028
Q8773@-AU-2	STOCKLAND TRUST MANAGEMENT LTD GTD SR NTS SER 19B		D		1.G	22,246,140	90.2790	20,764,253	23,000,000	22,298,848		52,708			3.910	4.447	AO	152,381	782,200	05/30/2024	04/30/2031
Q9194*-AF-6	Transurban Queensland Finance GTD SR SECD NTS SER F		D		2.B FE	12,000,000	93.7500	11,250,032	12,000,000	12,000,000					3.550	3.550	JD	13,017	426,000	12/20/2016	12/20/2028
Q9194*-AG-4	Transurban Queensland Finance GTD SR SECD NTS SER G		D		2.B FE	6,000,000	89.0340	5,342,065	6,000,000	6,000,000					3.700	3.700	JD	6,783	222,000	12/20/2016	12/20/2031
Q9194*-AM-1	Transurban Queensland Finance GTD SR SECD NTS SER L		D		2.B FE	10,282,900	91.9700	10,116,748	11,000,000	10,333,057		50,157			4.060	5.172	MN	57,066	304,500	05/30/2024	05/15/2031
Q9194*-AN-9	Transurban Queensland Finance GTD SR SECD NTS SER M		D		2.B FE	19,000,000	88.3010	16,777,207	19,000,000	19,000,000					4.160	4.160	MN	100,996	790,400	03/27/2019	05/15/2034
Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES SR NTS SER A		D		1.B FE	5,000,000	76.7450	3,837,237	5,000,000	5,000,000					3.970	3.970	MN	32,532	198,500	11/02/2017	11/02/2047
Q9389#-AG-5	Vector Ltd SR NTS 17-1-B		D		2.A FE	15,000,000	93.1870	13,978,112	15,000,000	15,000,000					3.590	3.590	AO	98,725	538,500	10/25/2017	10/25/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
Q9469*-AB-3	Visy Kraft Holdings Pty Ltd SR SECD NTS SER B		B		2.C YE	32,281,122	82.5390	21,451,442	25,989,617	25,989,617				(2,625,026)	4.060	4.060	AO	222,760	1,123,642	01/28/2021	04/15/2036
Q9582*-AC-3	WELLINGTON ELECTRICITY DISTRIB FRN SER C		B		2.C	24,102,691	102.1870	20,003,672	19,575,491	19,575,491				(2,540,993)	6.030	2.485	JAJO	249,016	1,504,739	08/19/2021	01/16/2029
Q9609*-AB-4	WestConnex Finance Co Pty Ltd GTD SR SECD NTS SER B		D		2.A FE	4,000,000	83.3080	3,332,338	4,000,000	4,000,000					3.080	3.080	JD	5,476	123,200	05/11/2021	06/15/2033
Q9609*-AC-2	WestConnex Finance Co Pty Ltd GTD SR SECD NTS SER C		D		2.A FE	2,000,000	79.7380	1,594,768	2,000,000	2,000,000					3.280	3.280	JD	2,916	65,600	05/11/2021	06/15/2036
Q9860U-AA-3	WESTFIELD AMERICA MANAGEMENT L Senior Unsecured		B	2	2.A FE	40,279,905	89.4830	32,481,971	36,299,458	36,217,810		22,771		(658,857)	2.625	2.662	MAR	722,413	961,842	03/02/2018	03/30/2029
R2284#-AB-6	STATNETT SF SR NTS SER A		D		1.F	10,000,000	95.4770	9,547,671	10,000,000	10,000,000					3.170	3.170	JJ	140,008	317,000	01/22/2013	01/22/2028
R2284#-AC-4	STATNETT SF SR NTS SER B		D		1.F	23,000,000	88.2400	20,295,223	23,000,000	23,000,000					3.510	3.510	JJ	356,558	807,300	01/22/2013	01/22/2033
R2284#-AF-7	STATNETT SF SR NTS SER B		D		1.F YE	12,000,000	92.9940	11,159,263	12,000,000	12,000,000					3.220	3.220	MS	116,993	386,400	06/12/2013	06/12/2029
R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS		D		2.C PL	15,930,339	96.0820	15,306,190	15,930,339	15,930,339					4.660	4.661	MS	187,651	742,354	01/18/2017	03/30/2032
R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS		D		2.C PL	1,159,016	98.4760	1,141,356	1,159,016	1,159,016					4.870	4.864	FA	18,971	56,444	07/25/2018	07/27/2029
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A		D		1.G PL	4,717,525	97.4280	4,642,600	4,765,177	4,740,601		3,117			5.300	5.505	MON	702	252,554	05/11/2016	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B		D		1.G PL	4,717,525	97.6420	4,652,805	4,765,177	4,740,206		3,231			5.360	5.569	MON	709	235,729	06/24/2016	04/30/2031
T0149@-AA-7	ASR Media and Sponsorship SpA Sr Secured		B		2.C PL	24,251,360	103.2320	26,729,472	25,892,515	25,892,515				(1,702,522)	6.040	6.040	AO	264,996	1,541,567	10/13/2022	10/30/2027
T0486V-AC-7	Generali Subordinated		B	2	2.B FE	5,893,557	105.9760	5,597,739	5,282,073	5,373,893		(30,026)		(353,627)	5.500	4.773	OCT	51,735	224,051	10/24/2016	10/27/2047
T3666J-JY-3	Eni SpA Junior Subordinated		B	2	2.B FE	8,607,022	97.1940	7,046,454	7,249,904	7,703,023				(506,500)	3.375	3.176	OCT	52,289	259,679	10/28/2021	01/01/9999
T36792-DC-9	Enel SpA Senior Unsecured		B		2.B FE	2,129,066	98.9300	2,476,617	2,503,411	2,334,539		8,209		(41,459)	5.750	6.453	JUN	75,532	183,624	11/01/2022	06/22/2037
V5000*-AA-3	First Omega Shipping Inc Secured		D		2.C	10,000,000	88.3850	8,838,477	10,000,000	10,000,000					3.480	3.480	MS	87,967	348,000	02/18/2022	03/30/2031
W2710@-AB-6	ELLEVIO AB (PUBL) GTD SECD NTS SER 3		B		2.B FE	30,000,000	97.4220	22,333,735	22,924,787	22,924,787				(2,217,787)	2.780	2.778	FA	217,105	685,913	10/26/2016	10/26/2028
W2710@-AF-7	Ellevio Ab GTD SECD NTS SER 7		D		2.B FE	15,000,000	89.2890	13,393,404	15,000,000	15,000,000					3.440	3.438	FA	173,433	516,000	10/25/2016	10/27/2031
X4771#-AK-5	Landsnet Hf SR NTS SER B		D		2.B	10,608,669	90.4500	9,949,464	11,000,000	10,637,036		28,367			3.800	4.395	FA	152,106	361,000	05/30/2024	02/20/2031
X4771#-AL-3	Landsnet Hf SR NTS SER C		D		2.B	17,562,751	88.5520	15,939,356	18,000,000	17,589,416		26,665			3.850	4.204	FA	252,175	635,250	05/30/2024	02/20/2032
X5151*-AF-7	LANDSVIRKJUN SR NTS SER C		D		1.G FE	7,000,000	99.8750	6,991,270	7,000,000	7,000,000					4.300	4.300	MS	94,481	301,000	03/08/2018	03/08/2025
X5151*-AG-5	LANDSVIRKJUN SR NTS SER D		D		1.G FE	7,000,000	97.8230	6,847,635	7,000,000	7,000,000					4.410	4.410	MS	96,898	308,700	03/08/2018	03/08/2028
X5151*-AJ-9	LANDSVIRKJUN SR NTS SER A		D		2.A	10,568,696	89.1050	10,781,699	12,100,000	10,710,338		141,642			2.790	5.476	MN	40,323	196,695	05/30/2024	11/18/2029
X5587X-AA-9	M6 Duna Autopalya Koncesszios Secured		B		1.C FE	1,389,453	99.8450	1,274,121	1,276,099	1,262,147		52,445		(93,470)	3.432	4.771	MS	11,314	58,883	04/08/2014	03/31/2025
X75653-HE-2	Sampo Oyj Senior Unsecured		B	2	1.F FE	2,078,841	96.5640	1,800,208	1,864,261	1,861,763		937		(122,462)	1.625	1.662	FEB	26,073	31,616	06/28/2018	02/21/2028
Y00130-RP-4	Adani Ports & Special Economic Senior Unsecured		D		2.C FE	538,150	85.9280	429,640	500,000	521,628		(4,379)			4.375	3.333	JJ	10,816	21,875	01/13/2021	07/03/2029
Y0480B-AA-8	Axiata Spv5 Labuan Ltd Senior Unsecured	RA	D	2	2.B FE	11,859,028	65.6250	8,018,058	12,218,000	11,891,263		7,945			3.064	3.217	FA	137,265	374,360	10/16/2020	08/19/2050
Y0606W-CC-2	Bangkok Bank PCL/Hong Kong Subordinated		D	2	2.C FE	6,636,205	85.8250	6,436,903	7,500,000	6,746,919		47,217			3.466	4.577	MS	70,764	259,950	08/05/2022	09/23/2036
Y6886M-AE-0	Petronas Capital Ltd Senior Unsecured	RA	D	2	1.G FE	11,020,900	83.5730	9,193,008	11,000,000	11,015,099		(1,975)			2.480	2.458	JJ	115,940	272,800	11/17/2021	01/28/2032
Y71260-AD-8	Indofood CBP Sukses Makmur Tbk Senior Unsecured		D	2	2.C FE	5,354,484	88.6090	4,935,505	5,570,000	5,380,197		21,833			3.541	4.084	AO	35,064	197,234	10/26/2023	04/27/2032
Y7138A-AF-7	Pertamina Persero PT Senior Unsecured	M	D		2.B FE	23,772,500	94.6260	18,925,272	20,000,000	23,380,662		(119,480)			5.625	4.284	MN	128,125	1,125,000	11/17/2021	05/20/2043
Y7563*-AC-1	Seaspan Holdco III Ltd SR SECD NTS SER C		D		2.B PL	13,000,000	87.0970	11,322,604	13,000,000	13,000,000					4.060	4.060	MJSD	38,119	547,706	05/12/2021	06/05/2033
Y7563*-AD-9	Seaspan Holdco III Ltd SR SECD NTS SER D		D		2.B PL	9,000,000	84.0920	7,568,280	9,000,000	9,000,000					4.260	4.260	MJSD	27,690	397,462	05/12/2021	06/05/2036
ZH2256-56-3	Vontobel Holding AG Subordinated		D	2	2.B FE	35,989,800	108.9700	35,960,100	33,000,000	35,970,183		(19,617)			9.480	7.829	MJSD	17,380	782,100	12/03/2024	01/01/9999
Z08193-28-6	KazMunayGas National Co JSC Senior Unsecured	C	D	2	2.B FE	6,695,000	82.9510	5,391,815	6,500,000	6,644,465		(16,118)			3.500	3.176	AO	48,660	227,500	09/29/2021	04/14/2033
Z05578-60-9	Adani Transmission Step-One Lt Senior Secured	C	D		2.C FE	6,104,953	77.8500	4,577,925	5,880,475	6,079,602		(7,223)			4.250	3.726	MN	27,769	249,997	08/30/2021	05/21/2036
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						48,857,841,150	XXX	45,007,633,313	48,228,813,324	48,352,724,495	(337,740)	(3,072,362)	44,097,506	(180,166,956)	XXX	XXX	XXX	597,465,654	1,638,921,280	XXX	XXX
05533X-AC-6	BCAP LLC 2011-RR4-I Trust BCAP 2011-RR4 8A1			4	4.A FM	523,320	39.0460	270,646	693,139	327,236		(24,122)			5.250	5.558	MON	3,032	35,260	03/15/2019	02/26/2036
05533X-AC-6	BCAP LLC 2011-RR4-I Trust BCAP 2011-RR4 8A1			4	4.B FM	980,261	39.0460	458,016	1,173,004	561,456		(41,782)			5.250	5.317	MON	5,132	59,671	04/15/2015	02/26/2036
05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1			4	1.A FM	196,069	98.2690	198,027	201,515	199,191		(59)			5.876	6.125	MON	987	11,550	05/21/2015	01/25/2035
07386H-WR-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 11A1			4	1.A FM	931,628	94.9850	960,696	1,011,424	973,806		5,186			4.993	5.660	MON	842	45,118	12/10/2014	10/25/2035
07401J-AA-6	Bear Stearns Mortgage Funding BSMF 2006-AR4 A1			4	1.A FM	276,087	95.5490	332,142	347,612	291,624		3,851			4.873	8.908	MON	282	12,376	08/30/2014	12/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660L-JJ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A			4	2.C FM	548,230	96.1550	553,408	575,535	561,209		2,633			4.913	5.563	MON	471	25,379	11/12/2019	04/25/2035
45660L-T2-5	Residential Asset Securitizati RAST 2005-A14 A3			4	4.C FM	1,075,160	45.2690	757,486	1,673,313	928,363		(76,659)			5.500	3.158	MON	7,669	108,803	07/01/2024	12/25/2035
576433-A7-1	MASTR Adjustable Rate Mortgage MARM 2005-6 5A1			4	4.C FM	550,001	84.6570	506,308	598,070	573,350		5,972			3.497	5.493	MON	1,743	20,421	11/12/2019	07/25/2035
576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2			2	2.C FM	437,220	82.0310	436,098	531,629	443,184		5,964			3.268	10.345	MON	1,448	5,793	08/08/2024	07/25/2035
75115L-AA-5	RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1			4	1.A FM	476,339	92.5520	522,629	564,688	509,325		2,140			4.953	8.123	MON	466	26,269	05/24/2017	08/25/2037
761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1			4	4.B FM	78,328	77.3090	83,853	108,464	78,746		(1,494)			5.253	9.692	MON	95	6,946	05/04/2016	10/25/2045
761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1			4	4.C FM	4,790,759	77.3090	4,751,122	6,145,629	4,751,035		(86,777)			5.253	8.472	MON	5,381	393,561	06/10/2015	10/25/2045
761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1			4	5.A FM	657,622	77.3090	603,242	780,300	646,333		(11,289)			5.253	7.244	MON	683	49,970	09/25/2024	10/25/2045
86359L-EA-3	Structured Asset Mortgage Inve SAMI 2004-AR5 2A2			4	1.A FM	947,884	85.4500	958,479	1,121,684	898,763		(8,667)			5.243	10.883	MON	4,901	59,540	12/11/2013	10/19/2034
7811100-AC-6	SACO 2006-12 A				6. *	1	81.7500	1	2	1					0.000	0.000	MON		345,700	01/31/2023	03/25/2032
000000-00-0	Preferred HVNIM NIM A				6. *		0.0000		15,607,700						0.000	0.000	MON			01/31/2023	03/20/2036
000000-00-0	DSLN07A1 A A				6. *		0.0000		2,190,000						0.000	0.000	MON			01/31/2023	03/19/2037
000000-00-0	CSMON 2007-2N A				6. *		0.0000		21,675,694						0.000	0.000	MON			01/31/2023	04/25/2037
000000-00-0	CSR 1976-3R A				6. *		3.0000		1						0.000	0.000	MON		1,149,793	01/31/2023	09/25/2046
000000-00-0	LIBER 2020-2 A				6. *		0.0000		1,350						0.000	0.000	MON			01/31/2023	02/12/2047
000000-00-0	PYX 2007-1 A				6. *		0.0000		24,300						0.000	0.000	MON			01/31/2023	03/06/2047
00105H-EE-2	AFC Trust Series 1999-4 AFC 1999-4 2A				1.A FM	2,275,202	84.3110	3,044,819	3,611,431	2,189,359		(80,329)			5.333	8.981	MON	3,210	165,914	01/31/2023	12/26/2029
00105H-EE-2	AFC Trust Series 1999-4 AFC 1999-4 2A				4.C FM	965,268	84.3110	949,727	1,126,463	928,370		(36,898)			5.333	(2.952)	MON	1,001	21,121	07/31/2024	12/26/2029
00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B				1.G FE	20,576,662	95.0860	20,055,930	21,092,504	20,574,019		(2,643)			5.500	6.231	MON	19,335	238,462	10/04/2024	10/25/2039
00191X-AC-0	APS Resecuritization Trust 201 APS 2015-3 2A				1.A FM	101,184	98.5560	101,947	103,441	101,826		642			5.706	5.847	MON	492	843	07/31/2024	06/27/2049
00192J-AD-8	APS Resecuritization Trust 201 APS 2016-1 3A			4	1.A FM	1,286,317	16.4460	1,253,333	7,621,030	1,188,275		(98,042)			1.197	6.172	MON	6,877	147,554	09/23/2022	09/30/2055
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A			4	1.A FM	1,030,405	45.5740	969,530	2,127,383	969,446		(60,959)			3.798	6.932	MON	1,347	125,727	03/27/2024	05/30/2050
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A			4	3.A FM	1,625,141	45.5740	1,570,249	3,445,502	1,625,141		(136,259)	15,144		3.798	6.275	MON	2,181	249,199	06/25/2024	05/30/2050
00203Y-AJ-9	AQ Finance NIM Trust 2002-N4 AQNIM 2002-N4A NOTE				6. FM		0.0000		1,386,092						10.330	0.000	MON			01/31/2023	09/25/2032
00212F-BL-3	ASG Resecuritization Trust 200 ASG 2009-2 M25			4	1.A FM	8,270,299	79.8450	8,910,588	11,159,829	10,265,490		25,301			3.211	4.633	MON	29,864	347,084	05/27/2015	05/24/2036
00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35			4	1.A FM	9,391,549	78.0550	9,414,190	12,061,018	9,452,215		49,681			3.824	7.951	MON	38,433	377,685	12/14/2023	03/26/2037
00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35			4	3.A FM	9,821,666	78.0550	8,995,042	11,524,024	9,880,280		11,156			3.824	5.794	MON	36,722	360,869	08/10/2022	03/26/2037
00213G-BL-0	ASG Resecuritization Trust 201 ASG 2012-1 M36			4	4.C FM	2,262,680	83.3670	1,872,481	2,246,066	2,285,672		(513)			4.870	3.304	MON	9,076	105,863	08/14/2015	04/28/2036
00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A			4	1.A FE	742,760	208.1590	1,049,493	504,179	1,159,954		407,392			6.703	18.192	MON	469	43,822	12/14/2023	11/27/2066
00214W-AC-5	APS Resecuritization Trust 201 APS 2016-3 2A			4	1.C FE	1,661,596	167.5770	1,889,008	1,127,249	1,942,220		266,167			6.703	6.325	MON	1,049	48,057	12/22/2023	11/27/2046
00252F-AR-2	Aames Mortgage Investment Trus AMIT 2004-1 B2				6. FM		0.0000		1,614,029						8.953	0.000	MON			01/31/2023	01/25/2035
00252F-BF-7	Aames Mortgage Investment Trus AMIT 2005-1 M8				6. FM		0.0000		2,000,000						6.853	0.000	MON			01/31/2023	06/25/2035
00252F-BG-5	Aames Mortgage Investment Trus AMIT 2005-1 M9				6. FM		0.0000		3,000,000						8.203	0.000	MON			01/31/2023	06/25/2035
00252F-DA-6	Aames Mortgage Investment Trus AMIT 2005-4 M8				6. FM		0.0000		4,500,000						6.433	0.000	MON			01/31/2023	10/25/2035
00252F-DB-4	Aames Mortgage Investment Trus AMIT 2005-4 M9				6. FM		0.0000		4,500,000						7.078	0.000	MON			01/31/2023	10/25/2035
00253C-HZ-3	Aames Mortgage Trust 2002-2 AMT 2002-2 M3				1.A FM	960,488	92.1130	1,293,035	1,403,742	1,051,789		53,950			6.740	16.069	MON	7,884	80,143	07/31/2024	03/25/2033
002939-AF-3	A&D Mortgage Trust 2024-NQM4 ADMT 2024-NQM4 M1	C.			1.B	6,799,919	99.4870	6,765,116	6,800,000	6,799,282		(637)			5.929	5.956	MON	33,598	134,391	08/27/2024	08/25/2069
004375-EA-5	Accredited Mortgage Loan Trust ACCR 2005-3 M7				1.A FM		21.6440	796,710	3,681,000						6.133	0.000	MON		8,156	01/31/2023	09/25/2035
004375-EC-1	Accredited Mortgage Loan Trust ACCR 2005-3 M9				6. FM	500	0.0000		3,562,000						7.003	0.000	MON			01/31/2023	09/25/2035
004375-FA-4	Accredited Mortgage Loan Trust ACCR 2006-1 M4				6. FM		0.0000		2,000,000						4.903	0.000	MON			01/31/2023	04/25/2036
004375-FE-6	Accredited Mortgage Loan Trust ACCR 2006-1 M8				6. FM		0.0000		2,000,000						5.603	0.000	MON			01/31/2023	04/25/2036
004375-FF-3	Accredited Mortgage Loan Trust ACCR 2006-1 M9				6. FM		0.0000		4,000,000						6.553	0.000	MON			01/31/2023	04/25/2036
00437N-AJ-1	Accredited Mortgage Loan Trust ACCR 2006-2 M5				6. FM		0.0000	1	10,300,000						4.833	0.000	MON			01/31/2023	09/25/2036
00437N-AK-8	Accredited Mortgage Loan Trust ACCR 2006-2 M6				6. FM		0.0000	1	5,000,000						4.903	0.000	MON			01/31/2023	09/25/2036
00437N-AM-4	Accredited Mortgage Loan Trust ACCR 2006-2 M8				6. FM		0.0000	1	5,000,000						5.503	0.000	MON			01/31/2023	09/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00438Q-AJ-3	Accredited Mortgage Loan Trust ACCR 2007-1 M5				6. FM		0.0000	1	5,000,000						4.823	0.000	MON			01/31/2023	02/25/2037
00438Q-AL-8	Accredited Mortgage Loan Trust ACCR 2007-1 M7				6. FM		0.0000		2,836,000						5.303	0.000	MON			01/31/2023	02/25/2037
00438Q-AM-6	Accredited Mortgage Loan Trust ACCR 2007-1 M8				6. FM		0.0000		3,000,000						5.753	0.000	MON			01/31/2023	02/25/2037
00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1				1.A FM	14,632	0.0000		213,781		(14)	(14,617)			4.888	0.000	MON		10,009	08/26/2024	06/25/2036
004421-CH-4	ACE Securities Corp Home Equit ACE 2003-HS1 M3			4	1.A FM	2,529,403	97.6510	2,834,459	2,902,647	2,840,504		13,413			8.203	5.246	MON		3,969	116,354	08/29/2016	06/25/2033
004421-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3			4	1.A FM	1,702,063	135.2290	1,975,074	1,460,536	1,984,352		211,239			9.703	10.872	MON		2,362	63,642	01/16/2024	11/25/2050
004421-SF-1	ACE Securities Corp Home Equit ACE 2005-HE6 B2				6. *		0.0000		2						7.960	0.000	MON			01/31/2023	10/25/2035
004421-TS-2	ACE Securities Corp Home Equit ACE 2005-SD3 M3				1.A FM	235	0.0760	1,139	1,506,530	235					6.953	0.000	MON		24,341	01/31/2023	08/25/2045
004421-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A				1.A FM	269,379	2.5750	382,745	14,862,266	388,938		91,339			4.793	51.171	MON	11,873	8,820	01/31/2023	01/25/2036
00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C			4	1.A FM	1,165,495	36.8540	1,123,242	3,047,849	1,165,495		(21,327)	24,538		4.773	8.563	MON	2,425	40,488	01/08/2018	10/25/2036
00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D			4	1.A FM	2,644,274	37.2420	2,591,795	6,959,400	2,644,274		(59,397)	88,694		4.953	8.696	MON	5,745	92,824	03/01/2023	10/25/2036
00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D			4	1.A FM	2,586,085	91.3190	2,548,117	2,790,333	2,601,578		15,493			4.933	6.318	MON	2,294	33,071	08/14/2024	06/25/2036
00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B			4	1.A FM	1,949,658	31.1550	1,945,225	6,243,701	1,949,658		(46,664)	96,768		4.693	8.422	MON	4,884	61,956	11/09/2022	12/25/2036
00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1			4	1.A FM	993,460	53.1730	976,901	1,837,205	993,460		(5,464)	14,406		4.753	7.142	MON	1,455	33,402	12/14/2017	01/25/2037
00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A			4	1.A FM	1,256,778	57.6720	1,178,759	2,043,909	1,253,284		1,963			4.633	7.192	MON	1,578	36,534	04/06/2017	01/25/2037
00443L-AC-2	ACE Securities Corp Home Equit ACE 2007-HE1 A2B			4	1.A FM	1,084,073	57.6710	1,019,234	1,767,331	1,081,316		1,849			4.693	7.237	MON	1,382	31,590	04/06/2017	01/25/2037
00443L-AD-0	ACE Securities Corp Home Equit ACE 2007-HE1 A2C			4	1.A FM	1,171,861	57.6690	1,102,603	1,911,946	1,168,960		2,053			4.793	7.252	MON	1,527	34,175	04/06/2017	01/25/2037
00443L-AE-8	ACE Securities Corp Home Equit ACE 2007-HE1 A2D			4	1.A FM	8,135	57.6660	6,713	11,642	7,733		203			4.953	12.940	MON	10	208	04/06/2017	01/25/2037
007036-AW-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CB1X				6. *	74	0.0010	74		74					0.000	0.000	MON			01/31/2023	01/25/2035
007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1				1.A FM	312,153	84.4480	360,491	426,882	331,112		7,212			5.368	10.721	MON	1,909	19,142	07/31/2024	04/25/2035
007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1			4	1.A FM	697,788	89.4920	736,764	823,276	718,281		17,694			4.795	13.264	MON	3,290	39,170	12/14/2023	07/25/2035
007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1			4	1.A FM	50,087	93.1510	55,369	59,440	57,487		133			6.703	7.440	MON	332	3,735	08/29/2016	08/25/2035
007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31			4	1.A FM	810,345	94.4320	798,561	845,644	818,969		419			4.953	7.014	MON	704	48,884	03/17/2015	11/25/2035
007036-PG-5	Adjustable Rate Mortgage Trust ARMT 2005-6A 2A1			4	1.D FM	158,345	29.7890	151,615	508,954	158,345		(36,538)	11,752		5.073	13.445	MON	430	25,710	11/04/2022	11/25/2035
007036-PG-5	Adjustable Rate Mortgage Trust ARMT 2005-6A 2A1			4	2.C FM	271,247	29.7890	254,301	853,662	271,247		(62,275)	20,629		5.073	12.685	MON	722	43,123	03/31/2022	11/25/2035
007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4			4	1.A FM	237,193	99.9100	243,631	243,850	239,992		463			5.113	6.704	MON	208	13,058	11/10/2020	11/25/2035
007037-AB-0	Adjustable Rate Mortgage Trust ARMT 2007-1 2A1			4	4.C FM	1,288,239	80.1020	1,063,963	1,328,256	1,297,201		(3,028)			5.138	4.462	MON	5,687	68,221	04/07/2020	03/25/2037
007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1			4	5.B FM	3,095,226	71.1580	2,642,255	3,713,233	2,862,943		(125,824)			5.586	6.178	MON	17,284	209,930	03/31/2022	03/25/2037
00703Q-BH-4	Adjustable Rate Mortgage Trust ARMT 2006-3 2A2				6. *	100	0.0000		100		(100)				6.831	0.000	MON		1	03/01/2024	08/25/2036
00703R-AA-8	Adjustable Rate Mortgage Trust ARMT 2007-3 1A1			4	4.B FM	389,270	92.2440	355,084	384,940	420,782		4,344			5.403	5.963	MON	1,733	19,934	06/08/2017	11/25/2037
00764M-QF-2	Aegis Asset Backed Securities AABST 2004-3 M1			4	1.A FM	631,008	105.9400	680,508	642,351	667,959		22,859			5.353	6.773	MON	573	28,008	10/27/2022	09/25/2034
00764M-QU-9	Aegis Asset Backed Securities AABST 2004-4 M2			4	1.A FM	1,627,903	107.1860	1,831,993	1,709,167	1,742,408		51,889			6.178	7.190	MON	1,760	69,427	04/05/2022	10/25/2034
00764M-QV-7	Aegis Asset Backed Securities AABST 2004-4 M3			4	1.A FM	1,208,021	107.5620	1,813,001	1,685,547	1,535,830		64,403			6.478	9.183	MON	1,820	68,510	08/29/2016	10/25/2034
00764M-EC-7	Aegis Asset Backed Securities AABST 2004-6 B3				6. FM		0.0000	1	7,000,000						7.303	0.000	MON			01/31/2023	03/25/2035
00764M-ED-5	Aegis Asset Backed Securities AABST 2004-6 N				6. FM		0.0000		803,456						4.750	0.000	MON			01/31/2023	03/25/2035
01852T-AA-1	Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1				1.A FM	1,253,103	86.4780	1,483,536	1,715,507	1,267,713		7,066			4.933	9.323	MON	1,411	49,834	07/31/2024	07/25/2037
021460-AD-2	Alternative Loan Trust 2006-16 CWALT 2006-16CB A4			4	1.A FM	916,858	53.8010	623,160	1,158,263	625,399		(39,584)			6.000	6.546	MON	5,791	70,050	04/26/2016	06/25/2036
021468-AG-8	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7			4	1.A FM	806,990	54.8120	753,118	1,373,997	726,783		(80,207)			6.000	8.440	MON	6,870	83,306	03/01/2023	06/25/2036
021469-AA-9	Alternative Loan Trust 2006-J3 CWALT 2006-J3 1A1				1.A FM	92,778	33.0630	121,485	367,438	85,960		(2,190)			4.853	17.518	MON	300	16,883	01/31/2023	05/25/2036
021460-AA-1	Alternative Loan Trust 2006-0A CWALT 2006-0A10 1A1				4.C FM	2,706,233	90.8500	2,591,224	2,852,204	3,214,625		83,754			5.785	3.851	MON	13,759	122,315	01/14/2021	08/25/2046
02146Q-AC-7	Alternative Loan Trust 2006-0A CWALT 2006-0A10 3A1			4	5.A FM	1,842,038	92.4780	1,755,027	1,897,786	2,124,434		42,154			4.833	3.520	MON	1,529	81,281	09/18/2017	08/25/2046
02146T-AJ-6	Alternative Loan Trust 2006-24 CWALT 2006-24CB A9			4	1.A FM	1,036,864	54.6930	777,055	1,420,759	790,779		(50,358)			6.000	6.574	MON	7,104	85,198	04/07/2020	08/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13				1.A FM	151,458	44.2880	167,695	378,644	139,749		(5,850)			4.803	13.492	MON	306	21,283	01/31/2023	08/25/2036
02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23			4	1.A FM	391,512	54.6930	295,762	540,769	277,359		(16,516)			6.000	8.399	MON	2,704	32,324	12/26/2012	08/25/2036
02147B-AH-8	Alternative Loan Trust 2007-7T CWALT 2007-7T2 A8			4	1.A FM	1,002,810	44.4990	874,199	1,964,537	869,507		(70,475)			6.000	6.034	MON	9,823	56,142	04/21/2020	04/25/2037
02147F-AV-8	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11				1.A FM	214,706	43.6970	268,057	613,447	193,068		(11,263)			4.953	17.448	MON	511	35,510	01/31/2023	07/25/2036
02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6			4	6. FE	159,629	7.2560	141,510		141,510	(13,013)	(5,107)			5.600	2.550	MON	1,820	12,198	07/24/2024	07/25/2036
02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2			4	1.A FM	2,179,862	56.7290	1,827,579	3,221,575	1,635,861		(87,618)			6.000	10.160	MON	16,108	193,026	11/13/2012	05/25/2036
02147M-AQ-4	Alternative Loan Trust 2006-20 CWALT 2006-20CB A15				1.A FM	313,767	36.5590	342,421	936,619	277,911		(18,338)			5.163	14.495	MON	812	49,942	01/31/2023	07/25/2036
02147P-AF-1	Alternative Loan Trust 2006-29 CWALT 2006-29T1 1A6				4.C FM	138,647	83.3600	140,589	168,653	135,106		(3,541)			35.500	12.507	MON	998	3,654	07/31/2024	10/25/2036
02147Q-AH-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A8			4	1.G FM	790,247	58.2680	601,135	1,031,671	604,950		(37,805)			6.000	6.643	MON	5,158	61,848	04/07/2020	08/25/2036
02147Q-AJ-1	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9				1.A FM	417,957	50.2120	514,793	1,025,246	391,209		(14,787)			5.153	15.347	MON	888	51,651	07/31/2024	08/25/2036
02147Q-AQ-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15			4	1.D FM	351,782	58.1620	268,110	460,974	268,915		(16,817)			6.000	6.677	MON	2,305	27,617	04/07/2020	08/25/2036
02147Q-AY-8	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23				1.A FM	412,619	48.5240	497,045	1,024,324	385,158		(15,103)			4.853	14.637	MON	836	49,851	07/31/2024	08/25/2036
02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6			4	1.A FM	206,003	96.4400	233,904	242,540	222,394		2,456			6.000	8.285	MON	1,213	14,556	12/26/2012	08/25/2036
02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7			4	1.A FM	658,048	96.4400	844,126	875,290	723,885		10,369			6.000	10.769	MON	4,376	52,529	07/31/2012	08/25/2036
02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7			4	3.C FM	770,562	96.4400	759,713	787,761	799,759		5,885			6.000	6.015	MON	3,939	47,277	04/21/2020	08/25/2036
02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7			4	4.B FM	95,800	96.4400	92,854	96,282	100,037		646			6.000	5.522	MON	481	5,778	08/17/2018	08/25/2036
02147R-AJ-9	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9			4	1.A FM	1,608,703	96.4400	1,725,616	1,789,324	1,677,353		17,250			6.000	7.778	MON	8,947	107,385	06/28/2023	08/25/2036
02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1			4	1.A FM	957,588	40.8830	1,025,458	2,508,247	937,687		(120,492)	19,211		5.053	11.276	MON	2,130	151,058	09/25/2023	04/25/2036
02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1			4	1.A FM	883,680	53.1040	713,008	1,342,670	605,557		(41,241)			6.000	11.075	MON	6,713	80,516	06/01/2011	10/25/2036
02147V-AD-3	Alternative Loan Trust 2006-25 CWALT 2006-25CB A4			4	1.A FM	1,229,775	53.1060	895,440	1,686,126	909,379		(67,485)			6.000	6.750	MON	8,431	101,124	04/07/2020	10/25/2036
02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6				1.A FM	337,587	91.2810	350,174	383,622	302,600		(21,095)			33.600	10.101	MON	2,148	31,430	01/31/2023	10/25/2036
02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6				4.A FM	111,995	91.2810	109,189	119,618	108,665		(3,330)			33.600	6.987	MON	670	4,603	07/31/2024	10/25/2036
02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5			4	1.A FM	2,659,953	48.7040	2,506,682	5,146,720	2,470,619		(189,333)			6.000	7.495	MON	25,734	304,699	01/08/2024	09/25/2036
02147X-AM-9	Alternative Loan Trust 2006-32 CWALT 2006-32CB A12				1.A FM	163,777	57.9450	156,860	270,705	148,892		(8,007)			6.000	8.538	MON	1,354	16,178	01/31/2023	11/25/2036
02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19			4	1.A FM	784,135	57.9450	632,481	1,091,522	566,065		(28,922)			6.000	9.938	MON	5,458	65,232	04/04/2013	11/25/2036
02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21			4	1.A FM	1,236,029	54.3950	944,041	1,735,521	871,982		(47,294)			5.500	9.249	MON	7,954	95,076	10/10/2012	11/25/2036
02148B-AC-8	Alternative Loan Trust 2006-33 CWALT 2006-33CB 2A1				5.A FM	3,138,402	53.7170	2,042,297	3,801,969	2,523,057		(181,022)			6.000	3.391	MON	19,010	221,539	02/04/2021	11/25/2036
02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1			4	1.A FM	411,348	78.3180	419,457	535,579	454,017		470			6.622	6.185	MON	2,955	13,411	11/01/2024	03/25/2047
02148F-AF-2	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6			4	1.A FM	385,188	83.3660	364,896	437,702	370,374		(4,621)			5.750	6.935	MON	2,097	25,137	04/07/2020	04/25/2037
02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7			4	3.A FM	896,192	83.3660	807,043	968,068	859,799		(12,704)			5.750	5.918	MON	4,639	55,555	04/21/2020	04/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
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CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1			4	1.A FM	430,144	48.3500	436,844	903,509	273,054		(10,627)			4.953	21.633	MON	752	52,246	02/16/2012	11/25/2036
02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11			4	1.A FM	491,443	48.6530	485,322	997,522	312,496		(12,299)			5.053	20.840	MON	847	58,351	11/08/2016	11/25/2036
02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1				1.A FM	449,564	12.1530	510,561	4,201,026	444,221		4,410			4.903	19.746	MON	3,462	142,723	07/31/2024	01/25/2037
02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A				1.A FM	1,171,029	92.0040	1,263,729	1,373,557	1,181,749		2,001			4.956	9.186	MON	5,673	56,771	07/31/2024	03/25/2047
02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A			4	1.A FM	4,862,395	98.8430	5,280,550	5,342,363	5,182,281		138,477			4.859	9.161	MON	21,634	250,918	01/08/2024	03/25/2047
02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1				1.A FM	2,666,796	44.0930	3,097,135	7,024,133	2,491,689		(95,157)			5.103	13.873	MON	6,023	353,828	07/31/2024	01/25/2037
02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4			4	1.A FM	1,857,849	50.8630	1,301,696	2,559,240	1,276,250		(83,747)			5.750	7.203	MON	12,263	147,053	10/01/2024	01/25/2037
02149F-AP-9	Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14			4	1.A FM	3,544,611	50.1960	2,527,149	5,034,554	2,639,902		(177,659)			5.750	6.435	MON	24,124	289,951	09/01/2024	02/25/2037
02149H-AD-2	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4			4	1.A FM	1,593,502	52.9120	1,217,094	2,300,242	1,238,836		(70,503)			5.750	6.999	MON	11,024	132,803	07/01/2024	03/25/2037
02149H-BR-0	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15			4	1.A FM	301,156	52.9110	221,766	419,128	227,517		(13,038)			5.750	6.833	MON	2,008	24,175	04/07/2020	03/25/2037
02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5			4	2.B FM	864,951	56.7550	663,379	1,168,850	677,999		(49,948)			6.000	6.384	MON	5,844	71,431	10/01/2024	02/25/2037
02149L-AA-9	Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1			4	1.A FM	425,336	85.1000	568,034	667,491	560,498		7,229			5.665	10.101	MON	3,153	26,658	03/15/2016	03/25/2047
02149L-AE-1	Alternative Loan Trust 2007-0A CWALT 2007-0A2 2A1			4	1.A FM	921,043	86.4860	1,382,370	1,598,371	887,240		208			4.713	13.331	MON	1,256	63,546	05/13/2015	03/25/2047
02149M-AQ-2	Alternative Loan Trust 2007-J1 CWALT 2007-J1 2A2			4	6. *	57,714	8.6920	47,228		47,228	(9,893)	(593)			5.800	41.903	MON	525	5,326	07/24/2024	03/25/2037
02149M-CH-0	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1				5.A FM	709,193	73.8510	729,963	988,422	974,629		15,079			5.917	4.889	MON	4,874	102,813	12/07/2020	11/25/2036
02149M-CL-1	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4				6. FM	34,277	167.6480	41,945	25,019	41,945	(29)	4,667			4.164	17.993	MON	87	8,288	01/31/2023	11/25/2036
02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9			4	1.E FM	1,604,620	44.8810	1,104,719	2,461,451	1,207,539		(76,587)			6.000	6.488	MON	12,307	143,944	11/01/2024	04/25/2037
02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1			4	1.A FM	1,684,373	52.8520	1,496,155	2,830,830	1,515,335		(169,038)			6.000	6.668	MON	14,154	171,118	03/01/2023	04/25/2037
02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19				1.A FM	1,127,135	42.9570	1,267,345	2,950,298	1,059,831		(38,153)			4.903	13.415	MON	2,431	143,863	07/31/2024	04/25/2037
02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31			4	3.C FM	2,253,714	49.1910	1,358,191	2,761,059	1,516,759		(108,081)			5.500	4.655	MON	12,655	150,416	08/04/2016	04/25/2037
02150E-CB-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A4				6. FE	368,837	5.3530	371,678		324,219	(12,280)	(18,899)			5.480	7.105	MON	6,341	(16,384)	07/31/2024	04/25/2037
02150E-CC-5	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5				1.A FM	1,032,110	37.1340	1,289,091	3,471,429	956,332		(36,140)			4.973	15.633	MON	2,901	153,804	09/25/2024	04/25/2037
02150G-AF-5	Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6				1.A FM	372,004	35.4750	386,996	1,090,898	362,747		(9,258)			5.053	11.277	MON	926	27,119	07/31/2024	05/25/2037
02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1			4	1.A FM	1,313,162	50.0850	1,091,074	2,178,445	947,833		(51,733)			6.000	10.321	MON	10,892	127,101	02/22/2012	06/25/2047
02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1				1.A FM	85,597	85.0550	87,142	102,454	85,993		396			3.154	7.546	MON	269	1,346	07/31/2024	06/25/2037
02150Q-AF-3	Alternative Loan Trust 2007-HY CWALT 2007-HY4 2A3				6. *		0.0010	325							0.000	0.000	MON			01/31/2023	06/25/2037
02150Q-AJ-5	Alternative Loan Trust 2007-HY CWALT 2007-HY4 3A3				6. *		0.0010	77							0.000	0.000	MON			01/31/2023	06/25/2037
02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4			4	1.A FM	3,567,175	89.4680	3,533,200	3,949,130	3,883,152		36,079			4.913	5.718	MON	3,234	161,515	11/07/2017	08/25/2037
02151A-AF-7	Alternative Loan Trust 2007-19 CWALT 2007-19 1A6				6. *		0.0010	134		134	(5,009)	5,009			2.000	0.000	MON			07/01/2024	08/25/2037
02151A-AG-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A7				6. FE		0.2000	46,995		9,859		9,491			0.010	0.000	MON		2,139	08/25/2024	08/25/2037
02151A-AQ-3	Alternative Loan Trust 2007-19 CWALT 2007-19 1A15				6. FE		0.7550	2,219		120		116			0.120	0.000	MON		258	07/25/2024	08/25/2037
02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34			4	1.D FM	1,317,892	49.2700	1,063,929	2,159,375	1,157,846		(81,134)			6.000	5.446	MON	10,797	118,170	04/21/2020	08/25/2037
02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3			4	1.A FM	1,399,720	58.2330	1,204,513	2,068,448	1,059,744		(50,138)			5.750	10.337	MON	9,911	118,667	04/07/2020	07/25/2037
02151C-AE-6	Alternative Loan Trust 2007-15 CWALT 2007-15CB A5			4	1.A FM	2,556,864	58.2330	1,944,178	3,338,637	2,022,255		(110,312)			5.750	6.562	MON	15,998	191,733	04/07/2020	07/25/2037
02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1				1.A FM	300,651	31.7690	323,032	1,016,818	291,980		(8,671)			4.853	12.776	MON	830	20,681	07/31/2024	09/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
02151H-AC-9	Alternative Loan Trust 2007-17 CWALT 2007-17CB 1A3			4	1.A FM	1,728,506	53.3640	1,514,244	2,837,596	1,575,482		(88,650)			5.750	6.356	MON	13,597	161,697	04/07/2020	08/25/2037
02151N-AC-6	Alternative Loan Trust 2007-18 CWALT 2007-18CB 1A3				6. *		0.2780	77,655		1,233		1,233			0.030	0.000	MON		8,161	08/25/2024	08/25/2037
02151R-AA-1	Alternative Loan Trust 2007-OH CWALT 2007-OH2 A1A			4	1.A FM	11,817,105	93.7150	12,417,726	13,250,460	11,840,799		26,790			4.833	6.768	MON	10,674	555,546	12/14/2023	08/25/2047
02151U-AX-4	Alternative Loan Trust 2007-25 CWALT 2007-25 1A8				6. *		0.0000		1						6.500	0.000	MON			01/31/2023	11/25/2037
02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5				1.A FM	103,423	66.7350	106,224	159,173	102,569		(855)			4.853	9.241	MON	130	3,628	07/31/2024	08/25/2037
02152A-AY-5	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A1			4	1.A FM	940,361	47.9630	768,929	1,603,157	818,084		(62,202)			6.250	6.232	MON	8,350	101,239	06/29/2016	08/25/2037
02152A-AZ-2	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A2			4	1.A FM	352,580	47.9630	203,853	425,018	217,207		(16,530)			6.250	6.202	MON	2,214	26,840	09/01/2024	08/25/2037
02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7			4	1.A FM	1,115,697	74.7330	956,432	1,279,803	1,002,910		(26,152)			6.000	6.511	MON	6,399	76,704	04/07/2020	08/25/2037
02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7			4	4.B FM	135,977	74.7330	106,408	142,384	123,097		(3,705)			6.000	4.591	MON	712	8,534	12/03/2020	08/25/2037
02152L-AA-3	Alternative Loan Trust Resecur CWALT 2008-1R 1A1				1.A FM	1,386,718	32.6700	1,443,942	4,419,810	1,267,045		(64,701)			4.923	14.351	MON	3,657	216,588	08/25/2024	08/25/2037
02660T-AN-3	American Home Mortgage Investm AHM 2004-1 3A			4	1.A FM	698,707	110.8460	815,338	735,562	763,629		24,663			6.370	7.302	MON	3,905	32,181	08/29/2016	04/25/2044
02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A			4	1.A FM	1,069,820	101.1450	1,255,475	1,241,257	1,232,383		4,514			6.479	4.682	MON	6,701	49,024	04/30/2013	10/25/2034
02660T-BU-6	American Home Mortgage Investm AHM 2004-3 6A5			4	1.A FM	1,244,561	93.0850	1,173,165	1,260,315	1,225,656		(2,173)			6.090	4.666	MON	6,396	54,716	01/07/2014	10/25/2034
02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A			4	1.A FM	2,321,534	52.2290	1,521,539	2,913,234	1,852,422		(66,270)			5.883	4.304	MON	14,282	77,046	12/21/2017	09/25/2035
02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12			2	1.A FM	528,193	93.7600	539,752	575,677	539,949		650			4.643	5.343	MON	446	22,153	05/28/2024	10/25/2046
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1				6. *	105,130	0.0000		373,915			(105,130)			5.053	0.000	MON	315	13	11/25/2024	02/25/2036
026932-AD-5	American Home Mortgage Investm AHM 2007-1 GA2				6. *		0.0000		1						5.200	0.000	MON			01/31/2023	05/25/2047
026933-AA-9	American Home Mortgage Investm AHM 2007-A 4A			4	1.A FM	3,091,700	21.7480	3,091,700	14,215,989	3,091,700		63,217	664,910		5.353	16.088	MON	12,684	1,069,484	12/22/2023	07/25/2046
03072S-LV-5	Ameriquest Mortgage Securities AMSI 2003-11 M1			4	1.A FM	30,715	105.7180	33,818	31,988	31,578		621			5.488	11.458	MON	29	1,468	10/12/2022	11/25/2033
03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5				6. *	6,448	0.0000		6,448		(6,448)				8.128	0.000	MON		5,452	03/25/2024	07/25/2034
03466C-AD-6	Angel Oak Mortgage Trust 2024- AOMT 2024-7 M1				2.C FE	3,378,959	99.6680	3,367,782	3,379,000	3,378,509		(450)			6.155	6.146	MON	17,331	86,657	08/07/2024	05/25/2069
040104-BG-5	Argent Securities Inc Asset-Ba ARSI 2003-W3 M2			4	1.A FM	2,170,129	96.5280	2,179,840	2,258,247	2,228,410		5,055			7.153	4.567	MON	2,692	92,048	08/29/2016	09/25/2033
042855-AD-8	Arroyo Mortgage Trust 2022-1 ARRW 2022-1 M1				1.A	1,910,156	73.0720	1,826,796	2,500,000	1,915,231		5,074			3.650	5.888	MON	7,604	15,208	10/02/2024	12/25/2056
04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1			4	1.A FM	706,360	100.7270	715,215	710,050	705,558		(2,154)			5.862	9.701	MON	1,850	46,163	11/12/2019	04/15/2033
04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1			4	1.A FM	2,763,221	100.9750	3,003,624	2,974,634	2,875,925		28,191			5.428	6.250	MON	2,691	123,457	11/30/2022	10/25/2034
04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1			4	1.A FM	472,424	92.8980	491,864	529,467	503,568		2,855			5.428	5.156	MON	479	18,969	06/20/2017	12/25/2034
04542B-HN-5	ABFC 2004-FF1 Trust ABFC 2004-FF1 M2				6. FM	7,612	25.3420	9,956	39,288	7,612					6.628	0.000	MON		243	01/31/2023	01/25/2034
04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1			4	1.A FM	1,380,704	99.7130	1,494,546	1,498,843	1,457,355		6,251			5.153	5.458	MON	1,287	80,373	03/29/2017	06/25/2034
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1			4	1.A FM	5,779,555	37.2190	5,736,583	15,413,204	5,637,388		(185,327)	41,643		4.753	9.597	MON	12,210	255,472	01/25/2017	03/25/2037
05530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A			4	1.A FM	523,986	95.3690	552,697	579,533	547,094		1,130			4.873	7.013	MON	471	29,286	06/08/2015	04/25/2037
05530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B			4	1.A FM	578,050	94.9110	608,593	641,224	603,408		1,281			4.733	7.147	MON	506	36,361	06/08/2015	04/25/2037
05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2			4	1.A FM	2,778,806	79.8080	2,575,543	3,227,176	2,753,902		(26,289)			4.155	6.364	MON	11,174	129,671	03/31/2022	01/21/2038
05531W-AC-0	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3			4	3.B FM	986,549	48.2370	731,962	1,517,428	827,682		(71,888)			5.750	4.969	MON	7,271	74,331	07/21/2015	07/26/2037
05531X-AG-9	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2			4	5.B FM	3,947,929	84.6440	3,225,281	3,810,423	3,928,747		(4,604)	38,138		6.000	3.651	MON	19,052	228,625	09/22/2016	07/26/2037
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2			4	2.B FM	327,268	99.4730	344,426	346,250	351,389		3,135			6.119	6.314	MON	1,765	19,029	10/28/2015	01/26/2036
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2				1.A FM	12,967,535	50.8610	12,927,908	25,418,251	12,651,017		(316,519)			6.500	9.082	MON	137,682	434,255	08/09/2024	07/26/2037
05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2			4	1.A FM	2,130,075	88.1250	2,104,522	2,388,097	2,128,235		(12,266)	9,371		5.442	8.024	MON	10,638	123,407	03/31/2022	12/26/2035
05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2			4	1.A FM	411,206	89.2800	405,222	453,875	432,167		11,193			6.000	4.908	MON	2,269	27,227	10/19/2016	07/26/2037
05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2			4	1.A FM	615,229	94.2780	646,017	685,225	621,888		6,659			5.575	7.512	MON	3,183	34,539	03/01/2023	12/26/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2			4	1.A FM	1,911,993	72.2430	1,634,953	2,263,136	1,620,513		(98,758)			5.289	7.298	MON	9,975	117,204	10/28/2015	02/26/2036
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6			4	1.A FM	2,071,096	88.5390	2,182,416	2,464,916	2,138,541		67,445			4.361	8.609	MON	8,958	106,302	03/30/2023	12/26/2036
05532T-DE-9	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6			4	1.A FM	641,715	95.6990	778,592	813,585	689,572		(10,956)			6.469	10.068	MON	4,386	48,156	10/28/2015	05/20/2035
05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5			4	3.B FM	776,715	73.4150	646,567	880,707	725,793		(27,113)			5.500	5.068	MON	4,037	48,439	06/20/2017	02/26/2036
05532V-BB-2	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 4A6			4	3.B FM	366,302	32.9600	230,264	698,616	230,264	(85,194)	(56,309)	82,728		5.053	0.999	MON	593	43,265	03/25/2024	08/26/2037
05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6			4	1.G FM	310,074	97.0290	313,807	323,414	325,068		(1,221)			6.570	5.007	MON	1,771	18,244	10/28/2015	10/26/2035
05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6			4	2.B FM	7,282	97.0290	7,065	7,282	7,380		(26)			6.570	4.676	MON	40	411	11/01/2020	10/26/2035
05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9				1.A FM	1,371,069	72.1920	1,376,224	1,906,346	1,299,176		(54,583)			5.676	9.442	MON	8,502	111,922	07/14/2023	02/28/2036
05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1A11			4	1.A FM	592,982	98.7280	596,806	604,496	596,315		3,333			5.456	6.633	MON	2,749	11,001	08/08/2024	07/26/2035
05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11			4	1.A FM	1,055,352	96.3950	1,061,786	1,101,492	1,050,200		(5,152)			7.610	6.564	MON	6,986	27,939	08/14/2024	09/27/2036
05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7			4	1.A FM	1,080,442	90.5240	1,071,017	1,183,135	1,081,355		913			4.991	6.869	MON	5,171		12/05/2024	12/27/2034
05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2			4	4.B FM	7,538,959	84.4580	6,920,867	8,194,492	8,817,609		119,397			4.228	4.269	MON	28,873	331,538	08/25/2017	11/27/2036
05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4			4	1.A FM	1,439,639	98.6130	1,473,014	1,493,726	1,460,219		18,830			4.216	6.907	MON	5,248	60,374	12/14/2023	09/28/2036
05533W-BF-0	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4			4	1.A FM	3,813,916	68.4270	3,412,171	4,986,608	3,744,382		(44,087)			3.489	6.195	MON	14,498	169,576	01/27/2017	11/27/2037
05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4			4	4.B FM	825,081	63.7250	588,318	923,206	681,743		(28,947)			5.500	4.540	MON	4,231	50,690	07/26/2016	10/26/2035
05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4			4	4.C FM	1,097,738	63.7250	784,424	1,230,942	939,736		(41,906)			5.500	3.865	MON	5,642	67,587	01/13/2021	10/26/2035
05535D-AM-6	BlackRock Capital Finance LP BCF 1997-R1 WAC				1.A FM	36,490	49.8930	56,893	114,030	37,592					2.104	0.000	MON		2,937	01/31/2023	03/25/2037
05535D-BL-7	BlackRock Capital Finance LP BCF 1997-R2 1B3				1.A FM	63	17.4330	5,820	33,383	63					3.502	0.000	MON		665	01/31/2023	12/25/2035
05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8			4	1.A FM	4,132,265	89.3930	4,067,146	4,549,743	4,119,482		(29,359)			6.018	8.178	MON	22,826	123,678	11/27/2024	07/26/2035
05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7			4	1.C FM	3,466,287	92.6050	3,397,412	3,668,734	3,605,481		57,316			4.297	6.321	MON	13,138	152,356	03/31/2022	12/26/2036
05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5				2.A FM	325,134	76.2980	327,444	429,166	324,888		(246)			5.093	6.746	MON	1,821	7,668	07/31/2024	12/26/2037
05539B-CB-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7			4	1.A FM	1,198,410	92.2700	1,203,560	1,304,392	1,270,632		(7,837)			5.165	5.291	MON	5,615	62,992	10/28/2015	11/26/2034
05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7			4	1.A FM	1,030,428	96.8530	1,038,448	1,072,195	1,029,791		(637)			5.843	7.401	MON	5,220	20,605	08/14/2024	04/26/2035
05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9			4	1.A FM	3,705,840	88.3790	3,867,009	4,375,505	3,732,700		21,766			4.259	8.033	MON	15,531	177,731	12/14/2023	11/26/2036
05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2			4	1.A FM	1,316,441	91.7940	1,299,609	1,415,794	1,310,466		(9,224)			5.203	6.425	MON	6,138	70,298	03/31/2022	10/26/2035
05539D-BS-8	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7			4	4.A FM	169,801	99.5230	187,910	188,810	198,529		(1,481)			7.750	4.531	MON	1,219	10,131	10/28/2015	10/26/2036
05539D-BZ-2	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 8A7			4	1.A FM	545,814	89.4010	560,824	627,314	565,801		(17,683)			5.121	6.408	MON	982	35,804	06/22/2017	07/26/2036
05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7			4	1.A FM	12,314,543	90.8330	12,446,180	13,702,335	12,408,152		93,608			4.297	8.223	MON	49,275	196,929	08/09/2024	12/26/2036
05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16			4	2.A FM	6,606,565	90.8280	6,412,665	7,060,252	6,954,972		22,458			4.592	5.564	MON	27,044	322,367	08/25/2021	02/26/2036
05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8			4	1.A FM	4,140,760	90.2770	4,460,350	4,940,743	4,255,173		105,431			3.224	9.069	MON		180,298	12/14/2023	04/26/2037
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8			4	3.C FM	6,122,533	88.3610	6,551,818	7,414,871	6,247,284		124,751			4.109	9.282	MON	25,528	289,068	12/14/2023	07/26/2037
05541H-AP-2	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6			4	4.B FM	1,222,095	93.8210	1,503,936	1,602,987	1,572,287		4,941			5.984	5.642	MON	7,997	86,741	11/18/2016	11/21/2035
05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2			4	1.A FM	3,266,490	93.5880	3,304,846	3,531,268	3,247,988		(18,503)			6.639	9.470	MON	19,537	77,908	08/14/2024	10/26/2035
05541Y-BJ-8	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2			4	1.A FM	1,960,675	98.1890	2,101,659	2,140,419	2,071,751		11			7.475	7.963	MON	13,333	140,150	10/28/2015	09/26/2036
05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2			4	1.A FM	2,008,676	93.7400	1,996,353	2,129,678	2,029,288		(3,083)			4.743	5.737	MON	8,417	99,018	03/31/2022	01/26/2036
05543A-AF-7	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2			4	4.B FM	1,900,965	90.6890	1,748,002	1,927,468	1,932,018		(6,575)			5.095	4.568	MON	8,184	96,909	08/29/2017	01/26/2036
05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2			4	3.B FM	2,015,163	69.7910	1,726,159	2,473,340	1,877,572		(63,121)			5.500	5.462	MON	11,336	135,646	08/03/2022	02/26/2036
05543D-BQ-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2			4	1.A FM	4,719,945	22.9400	4,235,893	18,465,177	4,409,450		(183,978)			1.058	6.785	MON	16,283	185,471	03/10/2017	07/26/2036
05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1				1.A FM	125,145	0.0000		153,095		(124,927)	(218)			4.693	23.230	MON	120	45,909	08/26/2024	03/25/2037
058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1			4	1.A FM	766,665	94.8600	805,019	848,643	767,469		(67)			5.191	7.593	MON	3,671	41,995	12/14/2023	05/20/2036
058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1			4	1.A FM	412,467	85.7520	519,918	606,301	484,016		7,409			3.960	10.130	MON	2,001	23,458	07/19/2012	05/20/2036
058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1			4	4.B FM	1,437,013	85.7520	1,300,976	1,517,131	1,504,219		20,938			3.960	5.412	MON	5,006	58,697	03/31/2022	05/20/2036
059469-AB-2	Banc of America Alternative Lo BOAA 2006-7 A2			4	1.A FM	203,183	28.6900	136,292	475,051	134,855		(9,884)			5.707	6.403	MON	2,259	7,124	04/07/2020	10/25/2036
05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1			4	1.A FM	238,386	94.7510	233,235	246,155	241,489		(283)			5.500	5.931	MON	1,128	13,539	11/04/2005	09/25/2035
05946X-JJ-3	Banc of America Funding 2004-B BAFC 2004-B 4A1			4	1.A FM	796,347	97.0350	795,611	819,920	827,307		(3,450)			6.108	4.737	MON	4,173	45,564	02/27/2015	11/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1			4	2.A FM	513,336	93.2120	883,743	948,104	943,638		(17,353)			4.833	6.329	MON	770	58,744	02/18/2016	11/25/2035
05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1			4	4.B FM	641,405	95.6580	641,716	670,840	660,637		(3,418)			5.610	4.949	MON	3,136	37,209	03/12/2014	03/20/2035
05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1			4	1.A FM	503,852	94.6480	527,061	556,863	505,649		1,798			5.065	27.813	MON	940	20,100	02/28/2024	05/20/2035
05946X-XW-8	Banc of America Funding 2005-E BAFC 2005-E 8A1			4	5.B FM	1,834,107	86.5150	2,730,012	3,155,522	2,722,778		62,092			6.176	6.785	MON	16,241	96,099	08/29/2016	06/20/2035
05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X				6. *	12,251	1.9690	128,677		12,251					0.000	0.000	MON		24,507	01/31/2023	09/20/2035
05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1			4	1.A FM	124,714	92.6350	124,225	134,102	126,636		389			4.431	5.807	MON	495	5,912	11/05/2012	09/20/2035
05948K-U6-4	Banc of America Alternative Lo BOAA 2005-11 1CB3				3.A FM	534,455	85.0530	554,354	651,775	542,100		3,704			5.500	8.702	MON	2,987	35,848	01/31/2023	12/25/2035
05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3			4	1.A FM	782,518	82.2230	784,152	953,692	781,965		9,694			5.750	6.547	MON	4,570	54,837	08/15/2012	12/25/2035
05948X-RR-4	Banc of America Mortgage 2003- BOAMS 2003-6 1A41				6. *		0.0000		4						14.350	0.000	MON			01/31/2023	08/25/2033
05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1			4	1.A FM	81,454	79.2030	65,556	82,770	82,974		(39)			2.622	2.537	MON	181	2,170	01/06/2015	09/25/2033
05949A-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2			4	1.A FM	170,860	75.6710	174,110	230,088	173,291		2,431			4.853	7.358	MON	188	5,318	07/31/2024	01/25/2037
05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1			4	1.A FM	356,252	91.9580	339,364	369,043	352,767		(3,978)			5.436	5.715	MON	1,672	18,965	11/12/2019	05/25/2035
05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7			4	1.A FM	985,573	93.9960	1,033,956	1,099,994	969,516		(14,890)			5.598	7.626	MON	5,132	58,109	06/22/2023	06/25/2035
05949A-6K-1	Banc of America Mortgage 2005- BOAMS 2005-E 2I0				6. *		0.0010	32							0.000	0.000	MON			01/31/2023	06/25/2035
05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1			4	1.A FM	270,622	98.6440	287,624	291,579	281,416		(1,381)			6.377	6.827	MON	1,549	16,720	12/10/2014	07/25/2035
05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2			4	1.A FM	539,907	98.6440	550,512	558,082	543,919		(2,487)			6.377	6.513	MON	2,966	32,028	03/31/2022	07/25/2035
05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1			4	1.A FM	1,088,342	94.0000	1,121,444	1,193,020	1,078,625		(9,717)			5.775	7.203	MON	5,741	59,296	01/08/2024	09/25/2035
05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5			4	1.A FM	273,083	94.0000	264,624	281,513	272,440		(2,399)			5.775	5.344	MON	1,355	15,197	07/18/2017	09/25/2035
05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1			4	1.A FM	232,351	96.4690	241,533	250,374	242,205		494			5.761	6.877	MON	1,202	13,150	05/13/2020	11/25/2035
05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5			4	1.A FM	93,032	92.6420	97,915	105,691	92,461		(570)			5.492	8.570	MON	484	4,782	02/28/2024	01/25/2036
05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1			4	1.A FM	284,645	93.1770	292,227	313,627	286,181		(1,968)			4.836	6.711	MON	1,264	15,211	09/23/2022	02/25/2036
05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1			4	1.A FM	858,734	95.6380	914,262	955,965	878,651		(993)			6.191	8.516	MON	4,932	55,418	11/15/2022	06/20/2036
05950L-AC-6	Banc of America Mortgage 2006- BOAMS 2006-3 1A3				6. *		5.3690	5,110							7.200	0.000	MON		1,816	01/31/2023	10/25/2036
05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2			4	1.A FM	951,005	100.3970	1,067,156	1,062,939	1,046,561		18,249			6.658	9.338	MON	5,951	56,566	04/07/2020	07/20/2036
05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1			4	3.C FM	105,762	90.3330	111,541	123,477	119,056		(264)			5.204	5.256	MON	535	6,012	06/08/2015	09/20/2046
05951F-AB-0	Banc of America Funding 2007-1 BAFC 2007-1 TA1B				1.A FM	459,916	89.2590	496,740	556,512	463,455		2,220			5.846	8.743	MON	2,711	27,201	07/14/2023	01/25/2037
05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4				1.A FM	1,783,061	88.6480	1,811,166	2,043,101	1,787,242		2,764			6.590	7.470	MON	11,219	92,838	07/31/2024	01/25/2037
05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2			4	1.A FM	261,027	86.3710	270,951	313,707	263,438		2,256			6.000	6.443	MON	1,569	18,806	04/07/2020	01/25/2037
05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3			4	1.A FM	340,513	86.3710	353,459	409,234	343,658		2,943			6.000	6.443	MON	2,046	24,533	04/07/2020	01/25/2037
05951G-AC-6	Banc of America Funding 2007-2 BAFC 2007-2 TA2			4	1.A FM	2,086,127	95.4430	2,267,690	2,375,952	2,147,223		55,219			4.583	8.677	MON	1,815	114,732	12/22/2023	03/25/2037
05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2			2	5.B FM	805,580	77.3330	653,599	845,180	808,113		(4,241)			6.000	3.058	MON	4,226	55,694	04/07/2020	03/25/2037
05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6			4	3.A FM	430,455	86.3090	397,349	460,380	442,905		4,580			6.549	5.065	MON	2,513	22,392	07/18/2017	10/25/2036
059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3			4	3.A FM	704,297	89.9550	643,268	715,097	741,436		(1,487)			4.799	3.660	MON	2,860	34,139	11/12/2019	05/20/2036
059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3			4	3.B FM	1,114,721	89.9550	1,011,603	1,124,561	1,182,240		(1,835)			4.799	3.367	MON	4,497	53,665	01/04/2018	05/20/2036
05952D-AB-4	Banc of America Funding 2007-A BAFC 2007-A 2A1			4	1.A FM	321,606	91.0970	329,478	361,678	330,561		730			4.805	6.915	MON	579	17,262	04/24/2019	02/20/2047
05952D-AD-0	Banc of America Funding 2007-A BAFC 2007-A M1				6. *		8.5820	1,127	13,137						4.920	0.000	MON		435	01/31/2023	02/20/2047
05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7			4	2.B FM	1,857,708	74.0600	1,678,792	2,266,801	1,857,708		45,642	8,972		5.500	4.819	MON	10,390	125,427	04/21/2020	05/25/2037
05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11			4	2.A FM	777,769	76.7930	787,718	1,025,763	847,252		19,719			6.150	5.272	MON	5,257	63,466	04/07/2020	05/25/2037
05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4			4	1.F FM	1,306,825	84.9240	1,314,390	1,547,723	1,311,901		5,076			6.000	7.533	MON	7,739	69,647	03/27/2024	03/25/2037
05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1			4	3.C FM	736,786	80.8650	655,410	810,504	763,646		13,110			6.000	5.856	MON	4,053	48,630	05/13/2020	09/25/2037
05955C-AC-1	Banc of America Funding 2009-R BAFC 2009-R1 A2			4	1.A FM	275,010	85.2580	271,061	317,931	294,740		(2,893)			5.392	5.413	MON	1,429	16,306	09/06/2016	05/20/2036
05955C-AD-9	Banc of America Funding 2009-R BAFC 2009-R1 A4			4	1.A FM	18,423	85.2580	17,951	21,055	19,968		71			5.392	6.556	MON	95	1,075	03/07/2017	05/20/2036
05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2			4	3.B FM	1,567,093	88.0930	1,565,625	1,777,234	1,575,215		(49,937)			5.772	4.892	MON	8,549	93,625	10/28/2015	11/26/2035
05955Y-AE-9	Banc of America Funding 2010-R BAFC 2010-R3 2A3			4	1.A FM	1,035,700	89.3610	999,224	1,118,184	1,068,858		3,585			4.354	5.787	MON	4,061	47,840	05/27/2015	05/26/2035
05956D-BC-7	Banc of America Funding 2010-R BAFC 2010-R5 4A6			4	1.A FM	807,926	87.1800	772,097	885,641	836,016		(3,233)			5.170	5.893	MON	3,815	43,416	10/28/2015	08/26/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05956E-AC-6	Banc of America Funding 2010-R BAFC 2010-R6 1A3			4	1.A FM	1,388,088	93.8390	1,463,565	1,559,650	1,488,344		6,936			5.500	6.601	MON	7,148	85,781	09/09/2016	02/26/2035
05956R-AD-5	Banc of America Funding 2010-R BAFC 2010-R11A 1A4				1.A FM	1,484,689	90.2290	1,566,344	1,735,971	1,497,488		8,143			4.546	7.630	MON	6,576	65,299	07/14/2023	08/26/2035
05956Y-AD-0	Banc of America Funding 2012-R BAFC 2012-R2 1A4			4	1.A FM	1,436,297	91.9790	1,656,185	1,800,606	1,745,835		20,239			4.870	7.331	MON	7,307	82,876	10/28/2015	08/26/2046
05956Y-AK-4	Banc of America Funding 2012-R BAFC 2012-R2 2A3			4	4.B FM	11,372,621	90.7370	11,874,715	13,087,017	13,457,819		144,462			4.814	4.538	MON	52,504	598,147	10/28/2015	10/26/2036
05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4			4	3.A FM	1,707,828	87.2270	1,906,801	2,186,020	2,201,574		32,899			4.228	5.704	MON	7,702	88,520	10/28/2015	11/26/2036
05963S-AE-2	Banc of America Funding 2014-R BAFC 2014-R7 2A2			4	3.A FM	2,945,661	72.1310	2,787,986	3,865,195	3,465,598		51,613			10.304	5.334	MON	2,213	160,626	03/09/2017	09/26/2036
05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3			4	1.A FM	14,360,525	89.7810	14,411,431	16,051,766	15,129,805		120,531			3.224	5.120	MON	2,875	543,040	05/25/2022	08/27/2036
05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2				1.A FM	205,989	89.9970	226,334	251,489	207,064		1,075			3.868	9.303	MON	135	4,592	07/31/2024	03/27/2036
06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2				1.A FM	495,674	96.0480	573,596	597,198	489,136		(10,069)			5.670	12.578	MON	2,822	36,485	01/31/2023	05/25/2035
06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2				2.C FM	178,008	96.0480	178,917	186,279	177,089		(919)			5.670	6.487	MON	880	3,486	07/31/2024	05/25/2035
06606F-AK-7	BankAmerica Manufactured Housi BAMH 1997-2 A1O				6. FE		0.1090	4,997							0.150	0.000	MON		6,654	01/31/2023	04/10/2028
07324F-AD-2	Bayview Financial Mortgage Pas BAYV 2007-B 1A3				1.A FM	1,303,708	26.1350	1,610,958	6,164,000	1,368,906		44,671			7.719	14.362	MON	39,650	125,619	07/31/2024	08/28/2047
07324S-CN-0	Bayview Commercial Asset Trust BAYC 2005-3A IO				6. *	1	0.0000								2.870	0.000	MON			01/31/2023	11/25/2035
07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5			4	1.A FM	19,058	100.0040	18,685	18,684	18,942		(41)			6.601	4.970	MON	103	1,187	10/21/2013	05/28/2037
07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2			4	5.A FM	309,599	81.3760	234,918	288,683	327,582		(1,858)			25.200	3.916	MON	1,212	12,711	06/01/2018	02/25/2037
07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2			4	1.A FM	454,639	93.2490	467,180	501,002	459,297		(3,281)			5.127	6.715	MON	2,140	24,771	11/14/2012	01/25/2035
07384M-G6-3	Bear Stearns ARM Trust 2004-1 BSARM 2004-1 12A3				1.A FM	516,999	93.6350	569,858	608,594	514,295		(4,380)			0.000	9.767	MON	2,654	30,949	07/14/2023	04/25/2034
07384M-N3-2	Bear Stearns ARM Trust 2004-2 BSARM 2004-2 22A			4	1.A FM	300,749	99.8380	309,974	310,478	312,263		(509)			0.000	6.328	MON	1,788	20,569	01/05/2017	05/25/2034
07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M			4	1.A FM	353,291	91.9130	333,083	362,389	355,645		(1,671)			5.153	5.166	MON	1,556	18,844	11/12/2019	04/25/2033
07384M-WJ-7	Bear Stearns ARM Trust 2003-5 BSARM 2003-5 1X				6. *		0.0010	4							0.000	0.000	MON			01/31/2023	08/25/2033
07384M-WY-4	Bear Stearns ARM Trust 2003-6 BSARM 2003-6 1X2				6. *		0.0010	6							0.000	0.000	MON			01/31/2023	08/25/2033
07384M-XA-5	Bear Stearns ARM Trust 2003-6 BSARM 2003-6 1X3				6. *		0.0010	1							0.000	0.000	MON			01/31/2023	08/25/2033
07384M-XM-9	Bear Stearns ARM Trust 2003-5 BSARM 2003-5 2X				6. *		0.0010	22							0.000	0.000	MON			01/31/2023	08/25/2033
07384Y-PY-6	Bear Stearns Asset Backed Secu BSABS 2004-HE1 M2			4	1.A FM	2,510	2,479.2060	61,887	2,496	2,549		(110)			6.403	3.291	MON	3	124	08/10/2022	02/25/2034
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1			4	1.A FM	3,082,936	94.6970	3,502,446	3,698,594	3,153,235		8,569			4.933	8.765	MON	3,041	163,719	12/06/2022	02/25/2036
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1			4	2.B FM	9,754	94.6970	11,363	11,999	12,192		16			4.933	4.432	MON	10	531	01/20/2015	02/25/2036
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1			4	4.A FM	986,410	94.6970	1,107,517	1,169,542	1,256,928		482			4.933	3.167	MON	962	51,770	09/15/2015	02/25/2036
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1			4	5.A FM	1,068,242	94.6970	1,069,051	1,128,922	1,323,309		(1,838)			4.933	1.309	MON	928	49,972	11/16/2017	02/25/2036
07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1				1.A FM	732,891	93.5430	1,000,917	1,070,006	612,083		(15,621)			5.537	26.612	MON	4,937	48,061	07/31/2024	02/25/2036
07386H-F7-1	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 23A1				1.A FM	1,284,770	79.6250	1,285,687	1,614,677	1,286,332		(155)			4.233	8.160	MON	5,696	67,348	07/14/2023	03/25/2036
07386H-FM-8	Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M			4	1.A FM	677,150	94.5550	686,624	726,167	703,241		(6,536)			5.745	5.583	MON	3,477	39,142	05/08/2014	02/25/2034
07386H-GW-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M			4	1.A FM	632,973	94.1000	665,506	707,233	668,865		(1,872)			5.577	6.761	MON	3,287	37,913	10/15/2015	03/25/2034
07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1				1.A FM	687,488	85.3420	917,193	1,074,726	706,671		7,844			4.893	16.797	MON	876	36,052	07/31/2024	04/25/2036
07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1			4	1.A FM	244,215	94.8940	263,980	278,183	246,937		(4,707)			5.399	7.578	MON	1,252	16,489	10/31/2012	09/25/2034
07386H-QW-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2A1			4	1.A FM	3,226,213	89.3240	3,254,784	3,643,813	3,182,265		(25,574)			5.219	8.199	MON	15,846	185,959	06/28/2018	04/25/2035
07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1				1.A FM	18,344	22.9170	105,014	458,231	24,034		4,360			2.357	60.318	MON	900	11,780	07/25/2023	04/25/2035
07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1				6. FM	30,544	22.9170	32,768	142,982	32,768	(610)	2,834			2.357	22.709	MON	281	1,143	07/31/2024	04/25/2035
07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1			4	1.A FM	3,438,605	89.6230	3,447,558	3,846,737	3,450,475		1,751			4.406	6.587	MON	14,125	27,538	11/27/2024	04/25/2035
07386H-SA-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 3A3				1.A FM	1,900,780	93.4820	1,844,209	1,972,787	1,922,064		(8,995)			5.323	5.326	MON	8,751	101,819	09/29/2021	03/25/2035
07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1				1.A FM	280,250	60.8820	763,833	1,254,607	295,090		10,889			4.856	27.023	MON	5,077	51,745	07/31/2024	04/25/2035
07386H-UL-3	Bear Stearns ALT-A Trust 2005- BALTA 2005-5 24A1				5.A FM	839,275	76.5880	825,139	1,077,369	873,566		209,096	188,977		4.716	(0.963)	MON	4,234	41,463	10/01/2024	07/25/2035
07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1			4	1.A FM	3,493,029	82.6950	3,460,998	4,185,276	3,488,625		(4,403)			6.223	5.754	MON	21,706		12/05/2024	09/25/2035
07386H-VT-5	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 22A2				6. *		0.0000		1						2.815	0.000	MON			01/31/2023	09/25/2035
07386H-VW-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1				1.A FM	612,970	38.1840	576,692	1,510,293	479,245		(87,330)			5.749	11.175	MON	7,236	66,173	07/31/2024	09/25/2035
07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1			4	1.A FM	40,733	99.7160	41,114	41,232	40,907		174			4.993	6.087	MON	34	842	08/02/2024	10/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07386H-XN-6	Bear Stearns ALT-A Trust 2005- BALTA 2005-9 11A1 . Bear Stearns ALT-A Trust 2005- BALTA 2005-10 11A1			4	1.A FM	3,059,371	95.0120	2,304,394	2,425,377	2,085,053		13,321			4.973	9.072	MON	2,010	117,892	08/10/2022	11/25/2035
07386H-YW-5					1.A FM	1,187,996	91.4580	1,249,212	1,365,888	1,072,749		(90,456)			4.953	1.242	MON	1,128	66,107	07/14/2023	01/25/2036
07386H-ZE-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 22A1			4	1.A FM	1,021,024	95.0680	1,027,228	1,080,515	1,015,700		(7,033)			5.623	6.824	MON	5,063	54,276	02/28/2024	01/25/2036
07386H-ZG-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 23A1			4	1.A FM	8,053,332	89.2390	7,859,790	8,807,610	8,034,371		(18,961)			5.132	6.824	MON	37,668	113,386	09/25/2024	01/25/2036
07386R-AE-9	Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A				1.A FM	400,386	93.4860	440,335	471,019	411,004		5,489			4.673	7.624	MON	367	12,775	07/31/2024	05/25/2037
07386R-AF-6	Bear Stearns Asset Backed Secu BSABS 2007-HE4 M1				6. *		0.0000		948,251						4.903	0.000	MON		2,665	01/31/2023	05/25/2037
073870-AG-2	Bear Stearns ALT-A Trust 2007- BALTA 2007-2 2A1			4	1.A FM	1,312,042	72.6160	1,286,266	1,771,329	1,291,432		(20,610)			4.151	7.471	MON	6,127	69,318	01/08/2024	04/25/2037
073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1			4	5.A FM	1,814,317	64.7990	1,375,049	2,122,008	1,506,750		(99,622)			4.828	4.945	MON	8,537	99,118	04/06/2020	07/25/2036
073871-BN-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 32A1			4	1.C FM	562,182	47.1210	385,429	817,956	417,431		(33,689)			4.486	4.707	MON	3,058	35,705	07/01/2024	07/25/2036
073875-AA-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-7 1A1			4	1.A FM	151,709	89.0740	173,529	194,815	156,715		1,150			4.793	8.415	MON	156	8,319	04/07/2020	12/25/2046
073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1			4	1.D FM	1,302,239	99.2400	1,299,059	1,309,013	1,301,707		(532)			6.000	6.104	MON	6,545	87,033	03/21/2023	09/25/2035
073879-3S-5	Bear Stearns Asset Backed Secu BSABS 2005-HE11 M5				6. *		0.0100	14	137,773						5.503	0.000	MON		1,955	01/31/2023	11/25/2035
073879-4H-8	Bear Stearns Asset Backed Secu BSABS 2005-AC9 A4			4	1.A FM	208,234	54.6800	197,373	360,960	176,251		(14,203)			8.633	7.856	MON	519	4,160	10/25/2024	12/25/2035
073879-6S-2	Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4				1.A FM	3,537,717	95.0870	3,573,570	3,758,228	2,533,288		(1,361,509)			5.473	18.099	MON	3,428	79,428	07/31/2024	12/25/2035
073879-CD-8	Bear Stearns Asset Backed Secu BSABS 2004-HE5 M2			4	1.A FM	38,512	96.0360	38,869	40,474	40,474		86			6.328	4.275	MON	43	1,861	02/11/2014	07/25/2034
073879-HF-8	Bear Stearns Asset Backed Secu BSABS 2004-HE8 M2			4	1.A FM	189,455	99.1390	187,824	189,455	190,013		(93)			6.253	5.298	MON	197	11,007	09/20/2017	09/25/2034
073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2			4	1.A FM	1,961,650	101.8790	2,190,036	2,149,645	2,115,465		16,795			5.698	6.628	MON	2,042	105,071	08/02/2024	01/25/2035
073879-TW-8	Bear Stearns Asset Backed Secu BSABS 2005-HE4 M4				1.A FM	185,023	85.9390	1,008,745	1,173,786	208,375		18,150			6.328	40.848	MON	1,238	44,231	07/25/2023	04/25/2035
073879-TW-8	Bear Stearns Asset Backed Secu BSABS 2005-HE4 M4				5.A FM	324,144	85.9390	314,873	366,389	326,896		2,752			6.328	7.503	MON	386	6,420	07/31/2024	04/25/2035
073879-XF-0	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1				1.A FM	215,477	48.7690	612,436	1,255,794	224,006		3,302			5.128	44.994	MON	1,073	(4,466)	07/31/2024	07/25/2035
073879-YG-7	Bear Stearns Asset Backed Secu BSABS 2005-AC4 A				1.A FM	559,905	78.8880	604,778	766,625	563,543		322			6.000	8.742	MON	3,833	38,348	07/31/2024	07/25/2035
07387A-AA-3	Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1			4	1.A FM	3,462,359	96.2240	3,620,609	3,762,677	3,531,755		(1,024)			5.543	8.556	MON	17,381	202,659	04/07/2020	03/25/2035
07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1			4	1.A FM	1,373,329	91.3360	1,447,030	1,584,287	1,469,481		(1,432)			5.123	7.140	MON	6,763	80,639	04/07/2020	06/25/2035
07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1			4	4.A FM	308,003	91.3360	280,093	306,661	330,406		(3,306)			5.123	1.603	MON	1,309	15,609	07/10/2017	06/25/2035
07387A-AY-1	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2X				6. *		0.0010	4							0.000	0.000	MON			01/31/2023	06/25/2035
07387A-BL-8	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 1A1			4	1.A FM	3,284,428	93.9050	3,335,861	3,552,367	3,151,473		(60,119)			5.614	8.563	MON	16,620	194,823	03/01/2023	08/25/2035
07387A-BP-9	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 2A3				1.A FM	399,521	99.2140	407,631	410,861	408,937		(175)			6.174	6.045	MON	2,114	24,296	11/05/2021	08/25/2035
07387A-BR-5	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 3A1			4	1.A FM	267,951	92.6600	271,534	293,044	265,689		(1,845)			5.590	7.643	MON	1,365	15,456	06/28/2023	08/25/2035
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1			4	1.A FM	1,827,328	93.4910	1,733,698	1,854,396	1,827,483		(4,608)			7.080	6.452	MON	10,941	107,013	08/24/2022	10/25/2035
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1			4	1.E FM	131,047	93.4910	121,870	130,354	131,092		(318)			7.080	5.677	MON	769	7,522	09/19/2019	10/25/2035
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1			4	1.F FM	975,588	93.4910	905,721	968,777	975,473		(2,361)			7.080	5.630	MON	5,716	55,906	09/05/2019	10/25/2035
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1			4	2.C FM	1,354,184	93.4910	1,250,413	1,337,466	1,362,381		(3,227)			7.080	5.196	MON	7,891	77,182	10/19/2017	10/25/2035
07387A-GB-5	Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1			4	1.A FM	462,050	15.3560	124,481	810,614	483,242		(13,249)			6.512	16.858	MON	4,399	28,091	10/08/2020	02/25/2036
07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1			4	1.A FM	1,386,474	98.4010	1,407,787	1,430,670	1,397,773		(2,018)			6.530	6.206	MON	7,785	83,875	01/30/2018	02/25/2036
07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1			4	1.F FM	193,038	98.4010	189,123	192,197	193,629		11			6.530	5.018	MON	1,046	11,268	09/17/2019	02/25/2036
07387A-HC-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A4				1.A FM	208,746	76.0370	644,568	847,701	203,642		(25,554)			6.530	159.639	MON	4,613	49,592	01/31/2023	02/25/2036
07387R-AB-4	Bear Stearns ALT-A Trust 2007- BALTA 2007-3 1A2				6. *		0.0000		1						5.230	0.000	MON			01/31/2023	11/25/2046
07387U-BA-8	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4				1.A FM	3,349,464	91.3060	4,316,862	4,727,892	2,839,677		(920,554)			5.398	23.428	MON	4,254	106,310	07/31/2024	12/25/2035
07387U-CE-9	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1			4	1.A FM	3,730,690	49.9530	3,533,393	7,073,466	3,437,684		(286,397)			6.250	6.597	MON	36,841	181,023	12/22/2023	02/25/2036
07387U-CG-4	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1				6. *		5.2740	9,217	174,762						5.128	0.000	MON			01/31/2023	02/25/2036
073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1			4	1.A FM	606,125	91.2300	581,649	637,565	614,640		(2,541)			4.275	4.559	MON	2,271	27,141	03/31/2022	05/25/2047
073881-AD-6	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1			4	1.A FM	3,535,591	84.5970	3,263,580	3,857,789	3,524,430		(13,611)			4.204	5.622	MON	13,514	157,100	04/07/2020	05/25/2047
073882-AA-0	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1			4	1.A FM	25,235	105.4290	31,520	29,897	23,362					6.948	9.896	MON		1,877	01/31/2023	10/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
073882-AD-4	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2				1.A FM	1,067,433	86.0370	1,092,464	1,269,758	1,087,216		5,566			4.535	6.819	MON	4,799	55,839	03/01/2023	10/25/2036
073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1			4	1.A FM	1,396,588	91.0510	1,802,639	1,979,803	1,556,301		21,726			5.875	9.516	MON	9,706	71,578	08/29/2016	07/25/2036
073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1			4	2.B FM	1,750,486	91.0510	1,802,639	1,979,803	1,748,048		12,981			5.875	6.506	MON	9,706	71,578	12/06/2022	07/25/2036
073888-AR-0	Bear Stearns Asset Backed Secu BSABS 2006-SD3 2X1				5.B FE		0.4660	21,125							0.000	0.000	MON		3,589	01/31/2023	07/25/2036
073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B			4	1.A FM	264,723	99.3320	263,471	265,243	260,234		307			6.000	6.482	MON	1,326	15,914	12/06/2022	08/25/2036
07388C-AF-7	Bear Stearns Asset Backed Secu BSABS 2006-HE5 M2				1.A FM	6,043,579	91.8420	6,201,691	6,752,576	1,671,326		(6,456,443)			4.933	55.658	MON	5,552	90,344	01/31/2023	06/25/2036
07388D-AA-6	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1			4	1.A FM	191,034	91.9640	220,288	239,538	194,913		1,244			4.876	9.033	MON	973	11,445	08/29/2016	07/25/2036
07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1			4	1.A FM	2,740,631	87.0190	2,877,126	3,306,308	2,747,010		3,529			4.430	6.356	MON	12,205	143,230	12/14/2023	07/25/2036
07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2			4	1.A FM	1,620,013	90.4940	1,605,486	1,774,138	1,619,854		(159)			4.770	5.069	MON	7,052		12/05/2024	07/25/2036
07388J-AC-9	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3				1.A FM	71,552	99.1740	73,367	73,978	71,782		230			4.973	8.842	MON	61	1,803	07/31/2024	10/25/2036
07389K-AC-5	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 1X1				6. *		0.0010	1,028							0.000	0.000	MON			01/31/2023	09/25/2047
07389K-AF-8	Bear Stearns ALT-A Trust II 20 BSAAT 2007-1 2X1				6. *		0.0010	185		185	(2,346)	2,532			0.321	0.000	MON			08/01/2024	09/25/2047
07389N-AA-3	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1			4	1.A FM	1,221,831	99.4410	1,222,525	1,229,403	1,236,302		(5,175)			6.442	5.463	MON	6,600	75,141	11/12/2019	10/25/2036
073914-F6-5	Structured Asset Mortgage Inve SAMI 1998-2 A5				1.A FM	4	0.5420	23							6.750	0.000	MON			01/31/2023	05/02/2030
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A				1.A FM	508,346	98.5630	890,744	903,727	570,122		37,058			4.933	25.888	MON	743	32,179	01/31/2023	11/25/2036
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A				4.A FM	282,271	98.5630	277,818	281,867	290,047		7,776			4.933	15.599	MON	232	4,592	07/31/2024	11/25/2036
07400N-AB-6	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G				1.A FM	300,974	86.1130	303,745	352,728	301,214		240			4.773	6.028	MON	281	4,777	07/31/2024	06/25/2047
07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G				1.A FM	2,084,864	84.5810	2,174,861	2,571,328	2,150,933		33,659			4.893	12.335	MON	2,097	66,596	07/31/2024	06/25/2047
07400N-AH-3	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1				1.A FM	73,519	3.0530	12,645	414,162	12,645	7,606	(102,674)	44,172		5.023	1.038	MON	347	74,673	08/26/2024	06/25/2047
07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1			2	1.A FM	6,777,870	90.3710	7,854,951	8,691,900	7,360,065		22,867			4.853	5.792	MON	7,031	239,854	10/01/2024	09/25/2046
07401A-AE-7	Bear Stearns Mortgage Funding BSMF 2006-AR2 1B1				6. *		0.0000	205,353							5.008	0.000	MON			01/31/2023	09/25/2046
07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1			4	1.A FM	2,303,011	93.3790	2,518,912	2,697,502	2,283,173		(308)			6.565	10.030	MON	14,758	151,447	10/12/2022	12/25/2046
07401L-AB-9	Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2				1.A FM	431,414	103.5100	1,005,924	971,813	440,640		8,543			4.953	36.298	MON	802	28,485	07/31/2024	07/25/2036
07401L-AS-2	Bear Stearns Mortgage Funding BSMF 2006-AR1 2B1				6. *		0.0000	71,310							5.053	0.000	MON		94	01/31/2023	08/25/2036
07401M-AG-6	Bear Stearns Mortgage Funding BSMF 2007-AR1 2A3			4	1.A FM	5,188,731	89.1740	5,312,394	5,957,336	5,603,080		124,559			4.853	8.552	MON	4,819	220,777	09/28/2017	02/25/2037
07401V-AB-7	Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2				1.A FM	806,342	99.7590	2,101,276	2,106,344	860,742		39,922			4.633	69.229	MON	1,627	68,453	07/31/2024	03/25/2037
07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1			4	1.A FM	3,671,264	95.2860	3,772,084	3,958,692	3,657,981		(12,081)			4.753	5.892	MON	3,136	169,508	12/14/2023	04/25/2037
07401W-AP-4	Bear Stearns Second Lien Trust BSSLT 2007-1 2A				1.A FM	378,856	96.1230	450,963	469,152	383,155		2,125			4.893	14.589	MON	383	23,470	07/31/2024	08/25/2037
07401W-BA-6	Bear Stearns Second Lien Trust BSSLT 2007-1 3A				1.A FM	138,010	96.0360	138,152	143,855	137,944		(67)			4.893	6.702	MON	117	3,395	07/31/2024	08/25/2037
07402F-AB-1	Bear Stearns Structured Produc BSSP 2007-R6 1A2				6. *		0.0000	1							2.693	0.000	MON			01/31/2023	01/26/2036
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1			4	3.A FM	571,689	77.4350	510,203	658,882	560,114		(6,896)			4.219	5.442	MON	2,316	27,488	01/11/2017	12/26/2046
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1			4	3.B FM	399,799	77.4350	350,570	452,730	391,486		(4,960)			4.219	5.110	MON	1,592	18,884	01/25/2017	12/26/2046
07402P-AK-9	Bear Stearns Structured Produc BSSP 2007-R8 5A2				6. FM		0.2510	21,341	8,494,113						5.186	0.000	MON			01/31/2023	04/25/2037
07820Q-AY-1	Bella Vista Mortgage Trust 200 BVMBS 2004-2 A1			4	1.A FM	732,049	65.8010	800,224	1,216,137	649,703		(51,463)			5.193	10.285	MON	1,053	68,625	03/21/2012	02/25/2035
07820Q-BQ-7	Bella Vista Mortgage Trust 200 BVMBS 2005-1 4A			4	1.A FM	107,788	102.8670	119,899	116,557	113,245		314			6.053	7.457	MON	588	6,919	08/29/2016	02/22/2035
07820Q-CD-5	BellaVista Mortgage Trust 2005 BVMBS 2005-2 2A1			4	1.A FM	1,306,587	66.0510	1,149,277	1,739,989	1,046,563		(93,919)			4.981	18.422	MON	2,167	104,166	02/22/2017	05/20/2045
10569E-AA-9	BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1				1.A	33,795	96.2610	38,272	39,759	38,375		1,763			0.970	10.728	MON	32	386	01/31/2023	03/25/2060
10570N-AF-5	BRAVO Residential Funding Trus BRAVO 2024-CES1 M1				2.B FE	6,297,009	100.9210	6,306,567	6,249,000	6,279,331		(17,678)			7.010	6.895	MON	36,505	248,224	08/14/2024	04/25/2054
10570P-AF-0	BRAVO Residential Funding Trus BRAVO 2024-CES2 M1				2.B FE	3,799,927	99.6100	3,785,191	3,800,000	3,799,352		(575)			6.250	6.151	MON	3,889	58,330	10/09/2024	09/25/2054
12464Y-AA-7	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A1			2	1.A FM	1,632,767	59.9300	1,566,551	2,613,946	1,632,767		(2,609)	28,479		4.513	6.696	MON	1,966	72,117	01/13/2015	04/25/2037
12464Y-AB-5	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A2			2	1.A FM	1,314,795	59.9290	1,275,494	2,128,354	1,314,795		(1,579)	22,935		4.623	6.883	MON	1,640	58,784	02/12/2014	04/25/2037
12465M-AA-2	C-BASS 2006-CB9 TRUST CBASS 2006-CB9 A1			4	1.A FM	1,017,206	42.8650	958,853	2,236,911	1,017,206		(7,064)	22,039		4.573	7.709	MON	1,705	36,172	10/06/2020	11/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3			4	1.A FM	678,394	66.8070	674,120	1,009,051	672,540		(12,132)			4.673	8.658	MON	786	27,461	08/29/2016	10/25/2036
12489W-GD-0	Credit-Based Asset Servicing a CBASS 2002-CB6 M2V			4	1.A FM	1,077,764	92.2210	1,087,236	1,178,947	1,083,899		6,135			7.828	6.362	MON	1,538	33,541	08/29/2016	01/25/2033
12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3				1.A FM	664,514	100.3810	931,526	927,993	715,212		31,309			5.143	11.755	MON	795	20,150	09/25/2024	08/25/2035
1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1			4	1.A FM	9,503,808	28.3900	7,316,394	25,771,153	8,884,691		(319,402)			4.723	5.435	MON	20,287	291,282	06/17/2020	02/25/2037
1248MP-AF-1	Credit-Based Asset Servicing a CBASS 2007-MX1 M2				6. FE	851,568	95.1780	836,613	879,000	836,613	(16,555)	1,601			6.483	7.197	MON	4,749	9,892	07/31/2024	12/25/2036
1248MP-AH-7	Credit-Based Asset Servicing a CBASS 2007-MX1 M4				6. FE		0.0160	39	248,494						7.032	0.000	MON		(36,115)	01/31/2023	12/25/2036
12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2				1.A FM	490,327	101.5960	595,533	586,180	514,916		13,207			6.253	10.386	MON	611	34,321	07/31/2024	07/25/2034
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2				1.C FE	1,802,560	89.7350	1,896,919	2,113,922	1,802,560					2.000	0.000	MON		3,511	11/25/2024	02/25/2052
12543D-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1			4	4.B FM	2,274,392	40.9430	1,502,401	3,669,494	1,745,183		(197,561)			6.000	3.224	MON	18,347	218,524	08/01/2024	06/25/2036
12543S-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1			4	1.A FM	846,526	96.5020	898,706	931,278	859,300		2,293			4.873	8.297	MON	763	51,997	12/13/2016	07/25/2036
12543S-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS			2	6. FE	109,342	3.3320	26,139		26,139	(7,561)	(1,774)			1.279	14.467	MON	836	4,990	11/30/2011	07/25/2036
12543P-AP-8	CHL Mortgage Pass-Through Trus CWHL 2006-21 A14			4	4.C FM	500,849	45.7290	361,453	790,429	411,464		(35,410)			6.000	4.665	MON	3,952	44,284	04/21/2020	02/25/2037
12543R-AP-4	CHL Mortgage Pass-Through Trus CWHL 2007-3 A14				1.A FM	165,845	39.9610	189,352	473,842	147,463		(10,056)			4.853	15.336	MON	387	20,996	01/31/2023	04/25/2037
12543W-AF-5	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A4				1.A FM	1,381,998	56.9760	1,343,469	2,357,951	1,265,555		(83,818)			6.000	8.577	MON	11,790	126,154	07/14/2023	12/25/2036
12543W-AJ-7	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A7			4	1.A FM	1,435,168	56.9760	1,395,157	2,448,671	1,313,943		(86,980)			6.000	8.584	MON	12,243	131,008	07/14/2023	12/25/2036
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1			4	2.C FM	1,022,735	47.3990	804,997	1,698,332	861,963		(62,927)			6.000	6.220	MON	8,492	104,814	08/10/2022	02/25/2037
12544A-BP-9	CHL Mortgage Pass-Through Trus CWHL 2006-20 X				6. FE		0.1880	7,554							0.085	0.000	MON		3,614	01/31/2023	02/25/2037
12544C-AG-6	CHL Mortgage Pass-Through Trus CWHL 2007-2 A7			4	1.A FM	863,251	45.7000	700,220	1,532,211	690,173		(69,010)			5.850	6.552	MON	7,470	87,925	08/10/2022	03/25/2037
12544C-AR-2	CHL Mortgage Pass-Through Trus CWHL 2007-2 A16				1.A FM	305,939	46.7840	300,532	642,385	268,359		(25,494)			6.000	8.842	MON	3,212	37,808	02/01/2024	03/25/2037
12544T-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A4			4	1.A FM	1,561,259	47.2640	1,020,953	2,160,129	1,119,739		(82,666)			5.750	6.362	MON	10,351	115,029	06/01/2024	06/25/2037
12544T-AM-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A12			4	1.A FM	305,348	45.6300	196,627	430,912	214,570		(16,016)			5.500	6.451	MON	1,975	21,946	10/01/2024	06/25/2037
12544V-AB-5	CHL Mortgage Pass-Through Trus CWHL 2007-5 A2			4	2.C FM	736,405	48.7750	487,513	999,508	530,221		(34,445)			5.750	5.532	MON	4,789	55,612	04/07/2020	05/25/2037
12544X-AQ-8	CHL Mortgage Pass-Through Trus CWHL 2007-9 A6			4	3.A FM	1,324,254	48.3050	991,693	2,052,998	1,110,777		(92,977)			5.750	5.124	MON	9,837	100,566	05/15/2020	07/25/2037
12545A-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A4			4	1.C FM	870,284	43.5020	681,329	1,566,183	743,858		(59,924)			6.000	5.644	MON	7,831	109,099	02/01/2024	01/25/2038
12545C-AU-4	CHL Mortgage Pass-Through Trus CWHL 2007-10 A19			4	1.A FM	2,467,438	47.4010	2,228,384	4,701,130	2,132,682		(182,598)			6.000	7.814	MON	23,506	264,660	03/06/2023	07/25/2037
12566Q-AE-3	CitiMortgage Alternative Loan CMALT 2007-A1 1A5			4	1.A FM	363,652	86.7390	364,790	420,558	366,066		3,877	22,593		6.000	7.075	MON	2,103	25,112	09/15/2016	01/25/2037
12566Q-AG-8	CitiMortgage Alternative Loan CMALT 2007-A1 1A7			4	1.A FM	341,309	86.7390	342,377	394,719	343,575		3,639	21,205		6.000	7.075	MON	1,974	23,569	09/15/2016	01/25/2037
12566R-AD-3	CitiMortgage Alternative Loan CMALT 2006-A6 1A4			4	1.A FM	1,078,502	92.0170	1,108,470	1,204,640	1,085,306		15,996	99,092		6.000	7.390	MON	6,023	72,166	02/28/2019	11/25/2036
12566T-AL-1	CitiMortgage Alternative Loan CMALT 2006-A7 1A11				6. *		0.0010	52							0.000	0.000	MON			01/31/2023	12/25/2036
12566U-AR-5	CitiMortgage Alternative Loan CMALT 2007-A2 1A16				6. *		0.0010	34							2.000	0.000	MON			01/31/2023	02/25/2037
12566W-AM-2	CitiMortgage Alternative Loan CMALT 2007-A5 1A12				1.A FM	171,330	60.3120	186,915	309,911	171,264		(119)	34,877		0.000	7.927	N/A			07/14/2023	05/25/2037
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7			4	3.C FM	292,654	86.1690	277,498	322,040	300,635		2,350			5.750	5.731	MON	1,543	18,517	04/21/2020	03/25/2037
12567A-AK-3	CitiMortgage Alternative Loan CMALT 2007-A3 1A10				6. *		0.0010	64							0.000	0.000	MON			01/31/2023	03/25/2037
12587P-AA-8	Bear Stearns Structured Produc BSSP 2007-R1 A1				1.A FM		0.0000		242,725						6.952	0.000	MON			01/31/2023	02/27/2037
12592U-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 AIOS				1.F FE	1,941	0.7670	148,889		1,941					0.232	0.000	MON		44,949	01/31/2023	05/25/2045
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2				1.A FM	1,950,107	30.5580	2,026,711	6,632,373	1,527,270		(294,360)			6.747	12.976	MON	37,288	426,779	11/01/2024	07/27/2036
12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA				6. *	263,585	94.7020	249,620	263,585	249,620	1,358				3.770	0.000	MON	828	25,494	01/31/2023	07/25/2058
12596X-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 AIOS				6. *	7	0.0460	31,553		7					0.000	0.000	MON		5,638	01/31/2023	07/25/2049
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1				1.A	3,011,012	94.9940	3,055,859	3,216,893	3,034,655		23,643			3.240	6.264	MON	8,686	40,055	07/09/2024	02/25/2050
12633P-CL-6	Credit Suisse First Boston Mor CSFB 2004-FR1N A				1.A FM		0.0000	39,152							5.000	0.000	MON			01/31/2023	11/27/2034
12633P-DA-9	CSFB NIMs TRUST HEAT 2005-1 NI HEATN 2005-1 A				6. FM		0.0010	25	2,529,330						4.750	0.000	MON			01/31/2023	06/27/2035
12633P-DG-6	CSFB NIMs Trust Heat 2005-3 NI HEATN 2005-3 A				6. FM		0.0010	45	4,464,182						5.250	0.000	MON			01/31/2023	09/27/2035
12633P-DV-3	CSFB NIMs Trust Heat 2005-6 NI HEATN 2005-6 A				6. FM		0.0010	31	3,096,233						6.000	0.000	MON			01/31/2023	01/27/2036
12633P-DX-9	CSFB NIMs Trust ARMT NIMA5 ARMTN 2005-5 A				1.A FM	90	0.0000		1,276,383						6.000	0.000	MON		12,766	01/31/2023	02/27/2036
126378-AY-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-1 4A1				1.A FM	46,211	14.5620	74,769	513,460	47,777					6.500	0.000	MON	3,831		01/31/2023	02/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126379-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-4 1A2				6. *		7.4040	5,323	71,896						4.853	0.000	MON		4,093	01/31/2023	06/25/2037
126380-BP-8	CSMC Mortgage-Backed Trust 200 CSMC 2006-9 4A3				6. FE		0.0010	38							0.000	0.000	MON			01/31/2023	11/25/2036
126380-BQ-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-9 4A4				6. FE		0.0010	38							0.000	0.000	MON			01/31/2023	11/25/2036
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2				6. *	71	28.3920	49,138	173,071	71					6.500	0.000	MON		(3,488)	09/02/2024	03/25/2038
12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6				1.A FM	33,321	80.4140	47,215	58,715	31,939		(764)			4.703	13.592	MON	46	3,254	01/31/2023	04/25/2037
12638P-CB-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12				6. *	5,462	7.1650	13,322		5,462					6.750	0.000	MON		2,710	01/31/2023	04/25/2037
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10			4	1.A FM	6,900,033	96.4160	7,029,940	7,291,283	6,881,567		(50,417)			6.639	8.210	MON	40,340	373,066	05/02/2024	10/26/2035
12639M-AT-2	CSMC Series 2010-15R CSMC 2010-15R 2B1				6. *		0.0020		15,688						0.010	0.000	MON		1	01/31/2023	05/26/2036
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4			4	1.A FM	2,277,729	65.0750	2,189,708	3,364,893	2,274,589		(9,816)			3.172	8.227	MON	8,896	52,416	12/05/2024	10/26/2037
12639P-AB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2				1.A FM	44	2.8520	2,726	95,568	44					6.421	0.000	MON		2,548	01/31/2023	10/25/2037
12640I-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1				1.A FE	2,685,302	92.7900	2,699,547	2,909,320	2,718,840		33,538			2.208	5.490	MON	5,353	13,756	07/09/2024	05/25/2065
12640S-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS				6. *	2,014,768	9.9200	2,034,342		1,983,721		(12,124)			0.300	24.630	MON	55,310	586,508	07/31/2024	01/25/2060
12640S-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS				6. *	2,558,960	4.2100	2,896,673		2,276,728		(167,546)			1.554	18.766	MON	89,110	888,598	07/31/2024	01/25/2060
12640S-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA				6. *	164,238	96.1150	157,857		157,857	6,017				0.000	0.000	MON		43,441	01/31/2023	01/25/2060
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2			4	1.A FM	2,464,449	66.4840	2,463,283	3,705,049	2,365,469		(98,162)			5.500	7.776	MON	16,981	203,684	12/14/2023	10/26/2035
12641T-AS-5	CSMC Series 2009-5R CSMC 2009-5R 2A3			4	2.A FM	3,715,020	85.0550	3,722,166	4,376,205	3,744,745		305,691	381,665		5.314	3.028	MON	19,378	216,750	08/25/2021	06/25/2036
12641T-CC-8	CSMC Series 2009-5R CSMC 2009-5R 3A2			4	5.B FM	2,624,970	59.4730	2,462,674	4,140,854	2,592,196		(116,596)	317,542		4.161	2.303	MON	14,359	156,026	11/18/2016	06/25/2036
12642L-BS-0	CSMC Series 2009-13R CSMC 2009-13R 2A2			4	1.A FM	937,569	61.2270	863,026	1,409,542	890,150		(39,776)			6.000	5.121	MON	7,048	83,665	08/10/2022	01/26/2037
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2			4	1.A FM	1,643,899	97.8570	1,669,261	1,705,824	1,636,371		(7,528)			6.639	7.401	MON	9,502	37,853	08/14/2024	06/26/2036
12645B-EA-5	CSMC Series 2010-17R CSMC 2010-17R 8B1				1.A FM	1,115	50.7060	180,905	356,771	1,115					0.010	0.000	MON		15	01/31/2023	02/26/2035
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4			4	1.A FM	929,643	96.0050	904,131	941,751	936,820		1,621			3.500	3.860	MON	2,747	32,961	04/05/2022	03/27/2037
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2			4	1.A FM	2,932,990	90.4810	2,826,341	3,123,700	2,857,789		(70,786)			4.696	8.349	MON	12,276	143,605	03/30/2023	11/27/2035
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2			4	4.B FM	4,187,666	77.3390	3,714,639	4,803,036	4,223,918		(119,867)			4.350	4.306	MON	17,441	213,634	08/16/2017	02/27/2047
12645Q-AC-2	CSMC Series 2011-6R CSMC 2011-6R 1A2			4	6. FM	2,930,072	83.6910	2,975,616	3,555,481	2,965,924		35,852			4.556	7.335	MON	14,535	140,523	03/27/2024	03/25/2036
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11			4	1.A FM	1,837,903	50.7000	1,479,861	2,918,861	1,584,255		(134,501)			4.486	5.185	MON	10,917	127,436	03/31/2022	07/28/2036
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 1A2			4	1.A FM	2,550,631	65.6270	2,285,631	3,482,786	2,580,497		3,301			3.172	5.868	MON	9,211	105,854	01/10/2014	10/27/2037
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2			4	1.A FM	2,397,221	89.0540	2,496,486	2,803,351	2,443,051		45,830			4.398	8.359	MON	10,269	122,456	03/30/2023	02/27/2037
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2			4	1.A FM	1,302,822	90.1040	1,310,727	1,454,681	1,287,182		(16,652)			2.722	8.019	MON	3,299	68,083	12/22/2023	09/27/2035
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2			4	1.A FM	4,691,077	87.2370	4,937,901	5,660,338	4,697,191		1,218			4.430	6.384	MON	20,896	285,017	04/01/2024	07/27/2036
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2				2.B FM	1,385,392	75.6320	1,191,253	1,575,061	1,307,147		(44,239)			4.932	5.065	MON	6,477	78,340	12/10/2020	06/26/2036
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 2A2			4	1.A FM	530,917	65.5130	483,241	737,625	536,422		46			3.172	6.330	MON	1,951	22,419	11/01/2016	10/26/2037
12646U-AX-6	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1				1.A FE	407	1.5130	19,716		407					0.500	0.000	MON		6,506	01/31/2023	03/25/2043
12646U-AY-4	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2				1.A FE	3,141	1.4190	142,675		3,141					0.471	0.000	MON		47,184	01/31/2023	03/25/2043
12646W-AW-4	CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS				1.F FE	1,830	0.7720	141,276		1,830					0.000	0.000	MON		42,122	01/31/2023	04/25/2043
12647C-AS-6	CSMC Trust 2013-5R CSMC 2013-5R 2A2				6. *		0.0000		26						0.325	0.000	MON		42	01/31/2023	04/27/2037
12647J-BU-5	CSMC Trust 2013-HYB1 CSMC 2013-HYB1 AIOS				1.F FE	13	0.4050	906		13					0.232	0.000	MON		302	01/31/2023	04/25/2043
12647M-BM-6	CSMC Trust 2013-6 CSMC 2013-6 1X14				1.A FE	11	0.2820	31,050		11					0.232	0.000	MON		24,687	01/31/2023	07/25/2028
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1				1.F FE	40,964	0.2880	36,986		40,964					0.000	0.000	MON		7,513	08/02/2024	07/25/2028
12647P-AE-8	CSMC Trust 2013-7 CSMC 2013-7 AX1				1.A FE	36	0.1780	64,240		36					0.045	0.000	MON		15,417	01/31/2023	08/25/2043
12648F-AV-1	CSMC Trust 2014-SAF1 CSMC 2014-SAF1 AIOS				1.F FE	867	0.7270	63,028		867					0.232	0.000	MON		18,207	01/31/2023	03/25/2044
12648H-BG-9	CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS				1.F FE	2,047	0.7640	156,445		2,047					0.232	0.000	MON		46,635	01/31/2023	04/25/2044
12648J-DS-7	CSMC Series 2014-4R CSMC 2014-4R 16A4				1.A FM	4,252,976	97.1540	4,180,487	4,302,958	1,847,755		(3,857,217)			4.652	49.005	MON	1,112	56,689	07/31/2024	02/27/2036
12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1				1.A FM	123,103	98.3670	124,488	126,556	124,104		1,001			2.750	5.983	MON	290	1,160	08/02/2024	12/27/2035
12648T-AV-1	CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS				1.F FE	1,092	0.7730	84,485		1,092					0.232	0.000	MON		25,373	01/31/2023	07/25/2044
12649K-AR-8	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5				1.A FE	275	1.7640	15,499		275					0.500	0.000	MON		4,387	01/31/2023	12/25/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12649K-AS-6	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX6				1.A FE	26	1.7640	4,650		26					0.500	0.000	MON		1,297	01/31/2023	12/25/2044
12649K-AZ-0	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS				1.F FE	1,409	0.7580	106,737		1,409					0.232	0.000	MON		32,607	01/31/2023	12/25/2044
12649N-AA-9	CSMC Trust 2015-1 CSMC 2015-1 AX5				1.A FE	992	1.2250	121,625		992					0.394	0.000	MON		38,707	01/31/2023	01/25/2045
12649N-AX-9	CSMC Trust 2015-1 CSMC 2015-1 AIOS				1.F FE	2,008	0.7750	155,720		2,008					0.232	0.000	MON		44,889	01/31/2023	01/25/2045
12649P-AH-9	CSMC 2015-RPL1 Trust CSMC 2015-RPL1 M4				6. *		0.0000		125						0.000	0.000	MON			01/31/2023	02/25/2057
12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC				6. *	984,455	34.6060	1,452,559		984,455					0.000	39.305	MON			07/31/2024	04/27/2030
12649R-AK-8	CSMC Trust 2015-2 CSMC 2015-2 AX4				1.A FE	300	1.5990	30,703		300					0.500	0.000	MON		9,578	01/31/2023	02/25/2045
12649R-BA-9	CSMC Trust 2015-2 CSMC 2015-2 AIOS				1.F FE	1,939	0.7780	150,816		1,939					0.232	0.000	MON		44,908	01/31/2023	02/25/2045
12649X-AA-7	CSMC Trust 2015-3 CSMC 2015-3 AX3				1.A FE	329	0.7770	65,312		329					0.304	0.000	MON		25,887	01/31/2023	03/25/2045
12649X-BG-3	CSMC Trust 2015-3 CSMC 2015-3 AIOS				1.F FE	978	0.7650	74,805		978					0.232	0.000	MON		19,982	01/31/2023	03/25/2045
12650U-AA-9	CSMLT 2015-3 Trust CSMLT 2015-3 1AX2				1.A FE	885	0.9180	83,201		885					0.351	0.000	MON		31,992	01/31/2023	11/25/2045
12650U-AL-5	CSMLT 2015-3 Trust CSMLT 2015-3 2AX2				1.A FE	256	0.0010	44		256					0.000	0.000	MON			01/31/2023	10/25/2030
12651Y-AA-0	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1				1.A FE	52,607	91.8240	55,524	60,468	52,300		(228)			4.000	6.658	MON	2	2,419	01/31/2023	08/01/2057
12651Y-AW-2	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 AIOS				6. *	13	0.0000	13		13					0.000	0.000	MON		12,604	01/31/2023	08/01/2057
12653T-CB-5	CSMC Trust 2018-J1 Trust CSMC 2018-J1 AIOS				6. *	4	0.0550	203,317	366,964,652	4	4				0.010	0.000	MON		36,099	01/31/2023	02/25/2048
12654P-AD-0	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 A2IO				1.A FE	211,838	0.2660	180,238	67,788,056	211,838					0.126	0.000	MON		101,915	01/31/2023	09/25/2057
12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA				1.A Z	70,671	96.1240	71,400	74,279	70,745		74			0.000	0.504	MON		2,761	07/31/2024	09/25/2057
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1				2.A Z	34,166,342	101.5430	34,312,782	33,791,221	34,048,775		(117,567)			6.710	4.698	MON	188,954	1,283,534	08/02/2024	07/25/2047
12657P-AC-9	CSMC Series 2021-2R CSMC 2021-2R 1A2				2.A Z	13,228,134	16.5140	12,862,522	77,888,589	23,418,592		6,228,660			0.000	38.335	MON		483,510	11/04/2024	07/25/2047
12657X-AJ-7	CSMC 2021-JR1 Trust CSMC 2021-JR1 SA				6. *		0.0000		166,829						0.000	0.000	MON		70,199	01/31/2023	09/27/2066
12658Q-AA-0	CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT				6. *	295,920	75.3600	287,258	381,184	287,258	(1,208)				3.778	0.000	MON		36,702	01/31/2023	10/27/2061
12659A-AE-6	CSMC 2021-RPL11 Trust CSMC 2021-RP11 AIOS				6. *	26	0.0310	82,111		26					0.200	0.000	MON		518,590	01/31/2023	10/25/2061
12660K-AC-5	CSMC 2021-RPL1 Trust CSMC 2021-RPL1 A1				6. *	43,111	97.0930	50,431	51,941	45,751		763			4.068	9.064	MON	176	2,295	01/31/2023	09/27/2060
12661N-AG-9	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B1				2.C	13,073,847	75.0380	16,425,076	21,888,950	13,324,063		144,750			4.265	8.412	MON	77,797	783,830	07/31/2024	03/25/2067
12661N-AH-7	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B2				3.C	11,514,994	74.4470	16,892,542	22,690,750	11,721,023		119,898			4.265	9.628	MON	80,647	812,535	07/31/2024	03/25/2067
12661N-AJ-3	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B3				6. *	3,667,007	38.0650	6,255,159	16,432,659	3,282,012		(186,257)			4.241	13.024	MON	58,070	550,075	12/01/2024	03/25/2067
12661N-AK-0	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS				6. *	22,220	0.0250	110,368		20,485		(387)			0.002	44.889	MON	783	9,499	01/31/2023	03/25/2067
12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS				6. *	1,942,537	1.0440	4,641,133		1,942,537					0.000	11.386	MON		528,677	07/31/2024	03/25/2067
12661X-BU-5	CSMC 2021-INV1Trust CSMC 2021-INV1 AIOS				6. *	117,171	0.2190	204,857		115,780		(919)			0.040	24.432	MON	3,125	37,495	01/31/2023	07/25/2056
12662G-AD-0	CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2				6. *	82,938	97.6030	109,938	112,638	87,978		2,953			6.559	9.382	MON	616	3,943	12/01/2024	12/27/2060
12662T-AC-4	CSMC Series 2022-7R CSMC 2022-7R 1A2				2.A Z	1,467,855	61.6900	6,272,041	10,167,016	1,960,475		326,177			0.000	19.466	N/A		(15,551)	07/31/2024	10/25/2066
12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1				6. FM	3,619,927	76.8310	3,684,863	4,796,091	3,662,017	15,668	92,235			4.828	5.770	MON	3,859	183,052	08/26/2024	05/25/2037
12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4			4	3.B FM	4,458,661	99.1780	4,579,543	4,617,512	4,829,097		228,158			4.306	6.812	MON	16,569	198,571	03/06/2023	10/25/2046
12670-AF-5	Countrywide Asset-Backed Certi CWL 2005-10 AF6			4	1.A FM	1,168	98.3770	1,171	1,190	1,193		(2)			4.132	3.197	MON	4	58	01/14/2015	02/25/2036
12670-CX-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A			4	1.A FM	908,598	94.6970	1,138,944	1,202,722	1,095,369		11,784			5.993	7.155	MON	6,007	46,928	05/26/2017	02/25/2036
12670-JY-5	CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A			4	5.A FM	485,498	93.6090	500,843	535,040	533,793		9,055			6.662	5.452	MON	2,970	24,693	05/17/2019	02/20/2036
12670-YK-8	CWABS Asset-Backed Certificate CWL 2006-5 M2				1.A FM	2,964,132	81.7430	2,918,277	3,570,066	2,987,956		23,825			5.008	8.110	MON	2,980	60,906	07/31/2024	08/25/2036
12671-6K-7	CWABS Inc Asset-Backed Certifi CWL 2004-5 M1			4	1.A FM	51,953	99.7750	54,310	54,433	55,284		723			5.308	4.812	MON	48	3,795	04/14/2015	08/25/2034
12671-Z3-3	CWABS Inc Asset-Backed Certifi CWL 2004-1 M2			4	1.A FM	119,147	104.3750	133,457	127,863	134,412		6,535			5.278	7.221	MON	112	5,572	08/29/2016	03/25/2034
12673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2				1.A FM	558,687	82.8160	761,806	919,875	577,846		26,357			5.203	12.554	MON	798	42,853	01/31/2023	11/25/2035
12673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2				4.A FM	242,879	82.8160	237,469	286,741	245,031		2,152			5.203	7.868	MON	249	5,779	07/31/2024	11/25/2035
12673-DR-0	CWABS Asset-Backed Certificate CWL 2004-7 MF2			4	1.A FM	3,044,167	95.4180	2,920,328	3,060,576	3,033,860		(3,253)			4.067	4.184	MON	10,372	115,866	08/02/2022	10/25/2034
12673-FJ-6	Countrywide Asset-Backed Certi CWL 2004-SD3 A1			4	1.A FM	791,419	99.5900	844,863	848,339	798,844		13,859			5.353	8.979	MON	757	53,130	03/08/2021	09/25/2034
126673-KS-0	CWABS Revolving Home Equity Lo CWHEL 2004-O 2A				1.A FM	33,805	98.9170	47,097	47,613	36,111		1,541			4.792	28.811	MON	101	2,591	01/31/2023	02/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126673-L8-3	Aames Mortgage Investment Trus AMIT 2005-2 M9				6. FM		0.0000		3,000,000						7.228	0.000	MON			01/31/2023	07/25/2035
126673-XE-7	CWABS Asset-Backed Certificate CWL 2005-1 MV8				4.C FM	188,678	78.6950	187,294	238,000	190,347		1,669			6.553	6.714	MON	260	3,887	07/31/2024	07/25/2035
126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4				1.A FM	882,542	73.4800	1,323,454	1,801,106	1,096,216		104,838			5.353	10.114	MON	1,607	45,211	08/26/2024	08/25/2035
126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4				4.A FM	396,255	73.4800	412,907	561,930	409,703		13,449			5.353	8.080	MON	501	5,893	08/26/2024	08/25/2035
12667F-3T-0	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7			4	1.A FM	3,879,870	93.2720	3,862,074	4,140,677	3,882,478		2,609			5.500	7.004	MON	18,978	18,978	11/27/2024	02/25/2035
12667F-4Q-5	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5			4	1.A FM	1,238,284	77.1800	1,403,086	1,817,944	1,238,189		(846)			4.903	11.524	MON	1,498	85,141	07/31/2024	03/01/2038
12667F-4T-9	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8				1.A FM	1,009,255	77.1800	1,137,213	1,473,460	1,006,665		(1,393)			4.903	11.358	MON	1,214	69,008	07/31/2024	03/01/2038
12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4			4	2.C FM	3,047,730	85.6930	2,769,161	3,231,474	2,924,446		(36,283)			5.500	5.794	MON	14,811	177,376	01/16/2014	04/25/2035
12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6			4	1.D FM	8,347	85.7220	7,388	8,619	7,671		(94)			5.500	6.099	MON	40	474	02/05/2015	04/25/2035
12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6			4	2.B FM	482,882	85.7220	422,198	492,519	442,554		(5,651)			5.500	5.861	MON	2,257	27,074	05/02/2014	04/25/2035
12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7			4	1.A FM	1,203,910	85.6640	1,161,245	1,355,577	1,127,467		(9,198)			5.500	7.812	MON	6,213	74,183	05/01/2011	04/25/2035
12667F-5W-1	Alternative Loan Trust 2005-J2 CWALT 2005-J2 1A1			4	1.A FM	1,803,430	78.3780	1,803,430	2,300,934	1,803,430		(8,326)	40,109		4.853	8.389	MON	1,877	125,063	12/07/2015	04/25/2035
12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7			4	1.A FM	1,274,313	51.9550	1,181,852	2,274,768	971,557		(32,283)			4.953	14.585	MON	1,894	124,180	11/12/2019	04/25/2035
12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1				1.A FM	490,642	85.8090	1,315,664	1,533,255	563,771		47,813			5.754	28.958	MON	7,352	121,146	01/31/2023	04/25/2034
12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1				5.B FM	406,351	85.8090	410,223	478,068	408,421		2,070			5.754	7.500	MON	2,292	12,871	07/31/2024	04/25/2034
12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1			4	1.A FM	2,959,290	97.3750	2,957,024	3,036,737	2,959,189		(101)			5.810	6.553	MON	14,704	14,704	11/27/2024	09/25/2034
12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4			4	2.C FM	1,112,716	96.1220	1,080,653	1,124,245	1,142,278		9,161			5.500	6.132	MON	5,153	61,824	03/31/2022	02/25/2035
12667F-SR-7	Alternative Loan Trust 2004-J8 CWALT 2004-J8 M				6. FM	4	0.0950	39	41,430	4					5.500	0.000	MON		(4,810)	01/31/2023	09/25/2034
12667F-TF-2	Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2				1.A FM	220,949	84.8830	220,696	260,001	223,013		2,063			6.178	8.152	MON	268	5,010	07/31/2024	10/25/2034
12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2			4	1.A FM	1,337,417	87.4050	1,350,287	1,544,861	1,329,198		(8,219)			5.500	7.393	MON	7,081	77,861	01/08/2024	12/25/2034
12667F-X5-9	Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7			4	1.A FM	4,205,955	87.7710	4,081,420	4,650,080	4,159,142		(31,716)			5.500	6.429	MON	21,313	255,729	04/07/2020	03/25/2035
12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1				3.A FM	720,087	75.0270	674,275	898,705	674,301		(22,942)			5.500	6.379	MON	4,119	49,422	09/16/2022	09/25/2035
12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1			4	1.A FM	6,431,393	69.6780	6,109,063	8,767,539	5,839,305		(259,657)			5.113	10.655	MON	7,472	342,737	12/04/2024	10/25/2035
12667G-5G-4	Alternative Loan Trust 2005-40 CWALT 2005-40CB A1			4	1.A FM	4,992,300	66.2460	4,867,994	7,348,347	4,664,925		(192,188)			5.500	7.919	MON	33,680	403,973	03/06/2023	10/25/2035
12667G-5S-8	Alternative Loan Trust 2005-43 CWALT 2005-43 1A1			4	1.A FM	2,600,461	80.9250	2,382,297	2,943,816	2,713,496		27,713			4.296	6.215	MON	10,539	120,283	04/07/2020	10/25/2035
12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1			4	1.A FM	371,649	73.8720	328,194	444,274	322,154		(9,822)			5.750	7.696	MON	2,129	25,513	08/22/2012	10/25/2035
12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1			4	3.B FM	247,251	73.8720	193,056	261,337	209,764		(7,581)			5.750	5.187	MON	1,252	15,007	09/22/2016	10/25/2035
12667G-6V-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A2			4	4.C FM	50,298	72.5590	39,455	54,376	47,466		491			5.500	8.391	MON	249	2,990	12/07/2018	10/25/2035
12667G-7G-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A13				5.B FE	3,558	2.5450	16,097		3,558					4.800	0.000	MON		52	01/31/2023	10/25/2035
12667G-7H-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A14			4	1.A FM	672,210	72.5590	567,643	782,318	590,519		(19,890)			5.500	6.242	MON	3,586	43,013	04/07/2020	10/25/2035
12667G-AH-6	Alternative Loan Trust 2005-13 CWALT 2005-13CB A8			4	1.A FM	244,998	86.5480	231,422	267,392	236,332		(2,651)			5.500	6.325	MON	1,226	14,705	04/06/2020	05/25/2035
12667G-DA-8	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1			4	1.A FM	3,590,683	73.9120	3,590,683	4,858,051	3,590,683		(35,937)	25,752		5.003	8.035	MON	4,085	266,076	11/09/2022	05/25/2035
12667G-EP-4	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5				1.A FM	1,376,307	88.7500	1,497,198	1,686,992	1,395,290		8,603			4.953	9.412	MON	1,404	99,815	07/31/2024	05/25/2035
12667G-F3-2	Alternative Loan Trust 2005-J7 CWALT 2005-J7 1A1			4	1.A FM	383,030	49.9910	345,024	690,174	244,291		(11,623)			5.153	17.920	MON	598	29,972	11/12/2019	07/25/2035
12667G-H8-9	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1			4	1.A FM	400,522	71.9020	409,007	568,842	351,167		(5,390)			5.153	12.144	MON	493	31,240	06/25/2015	07/25/2035
12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3			4	1.A FM	111,988	75.2690	107,867	143,309	98,293		(2,137)			5.500	9.661	MON	657	7,882	08/22/2012	07/25/2035
12667G-JS-3	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2				1.A FM	94,761	73.4200	95,664	130,297	93,783		(977)			4.953	8.369	MON	108	2,934	07/31/2024	06/25/2035
12667G-L8-4	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2			4	1.A FM	1,227,037	95.5430	1,270,439	1,329,704	1,209,552		(17,486)			6.225	7.766	MON	6,902	69,726	03/01/2023	08/25/2035
12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5			4	1.F FM	1,277,327	52.7190	1,102,387	2,091,069	1,213,813		(63,514)			5.500	5.289	MON	9,584	121,576	08/10/2022	06/25/2035
12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4			4	1.A FM	2,290,454	91.2370	2,268,619	2,486,500	2,277,816		(8,429)			4.933	6.884	MON	2,044	123,372	03/31/2022	06/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1			4	1.A FM	3,939,049	92.1710	4,053,928	4,398,247	3,931,344		(7,706)			4.973	6.708	MON	3,646	203,535	12/14/2023	07/25/2035
12667G-T8-6	Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6			4	1.A FM	983,927	57.3880	930,878	1,622,068	938,551		(45,376)			5.500	7.037	MON	7,434	89,213	04/07/2020	08/25/2035
12667G-TS-2	Alternative Loan Trust 2005-26 CWALT 2005-26CB A6			4	1.A FM	436,286	72.6620	359,899	495,307	373,565		(13,082)			5.500	6.284	MON	2,270	27,206	05/06/2016	07/25/2035
12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B			4	1.A FM	972,256	96.0710	1,387,628	1,444,378	1,026,682		(28,462)			6.135	21.805	MON	7,389	81,409	09/08/2011	07/20/2035
12667G-VF-7	Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5				1.A FM	115,870	82.7720	126,196	152,461	115,708		(93)			4.953	8.868	MON	127	8,325	01/31/2023	07/25/2035
12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A			4	1.A FM	3,785,184	95.4070	4,208,341	4,410,944	3,968,651		47,343			5.073	9.294	MON	3,730	193,876	11/30/2022	08/25/2035
12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6			4	3.B FM	2,062,045	86.5580	1,868,958	2,159,199	1,992,434		(27,266)			5.500	5.175	MON	9,896	118,748	03/31/2022	08/25/2035
12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10			4	1.A FM	987,245	61.6530	919,706	1,491,738	770,747		(26,913)			4.953	13.585	MON	1,242	81,428	09/05/2019	09/25/2035
12667G-X6-5	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11			4	1.A FM	869,255	61.0220	776,219	1,272,037	666,876		(24,045)			4.853	12.614	MON	1,038	69,139	09/05/2019	09/25/2035
12667G-XA-6	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1			4	1.A FM	1,088,633	59.4170	1,250,247	2,104,197	1,058,474		(18,642)			4.853	13.431	MON	1,717	101,488	07/31/2024	08/25/2035
12667G-XK-4	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1				1.A FM	2,093,074	67.0230	2,206,576	3,292,258	2,030,992		(36,993)			5.203	10.425	MON	2,878	209,001	07/31/2024	08/25/2035
12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1			4	1.A FM	2,099,616	91.3320	2,095,928	2,294,852	2,099,369		(247)			5.013	7.055	MON	1,917	9,327	11/27/2024	08/25/2035
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1				1.A FM	8,241,774	64.9920	15,754,409	24,240,510	10,238,394		854,315			4.798	13.024	MON	19,385	860,309	01/25/2024	05/25/2037
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1			4	1.A FM	3,062,598	90.0020	3,115,383	3,461,454	2,987,247		(75,352)			5.053	6.341	MON	2,915	127,923	12/14/2023	01/25/2036
12668A-5D-3	Countrywide Alternative Loan T CWALN 2005-IM1 NOTE				6. *		0.0000		954,458						6.500	0.000	MON		23,476	01/31/2023	09/25/2036
12668A-5X-9	Alternative Loan Trust 2005-82 CWALT 2005-82 A1			4	1.A FM	4,544,753	80.0720	4,509,685	5,632,013	4,580,502		93,798	76,102		4.993	9.272	MON	4,687	297,622	03/01/2023	02/25/2036
12668A-A2-1	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15			4	1.A FM	1,095,150	88.9200	1,233,577	1,387,292	1,133,339		2,731			5.500	9.573	MON	6,358	75,863	05/08/2012	12/25/2035
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20			4	1.A FM	1,316,872	72.5590	1,215,691	1,675,450	1,147,163		(32,624)			5.500	8.726	MON	7,679	92,030	06/01/2012	10/25/2035
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20			4	3.B FM	358,333	72.5590	281,085	387,387	307,976		(11,285)			5.500	4.992	MON	1,776	21,279	12/07/2018	10/25/2035
12668A-C4-5	Alternative Loan Trust 2005-J1 CWALT 2005-J13 2A1				1.A FM	216,819	65.4250	234,470	358,379	207,427		(4,652)			5.153	11.596	MON	310	19,682	01/31/2023	11/25/2035
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1			4	1.A FM	4,234,958	95.8860	4,475,217	4,667,207	4,331,510		2,312			5.125	7.766	MON	7,973	151,448	12/19/2024	11/20/2035
12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1			4	1.A FM	1,646,924	85.7990	1,676,925	1,954,482	1,707,231		(1,757)			5.085	6.914	MON	3,313	82,271	04/05/2022	11/20/2035
12668A-FM-2	Alternative Loan Trust 2005-48 CWALT 2005-48T1 A6			4	1.A FM	1,590,450	57.0640	1,211,012	2,122,196	1,265,435		(62,189)			5.500	6.112	MON	9,727	112,008	04/07/2020	11/25/2035
12668A-FW-0	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1			4	1.A FM	721,966	65.8560	678,232	1,029,876	595,040		(15,971)			4.853	11.158	MON	840	55,873	04/17/2014	11/25/2035
12668A-GN-9	Alternative Loan Trust 2005-56 CWALT 2005-56 1A1			4	1.A FM	678,571	91.1450	696,907	764,611	679,829		(75)			5.913	6.865	MON	754	34,086	10/18/2022	11/25/2035
12668A-GT-6	Alternative Loan Trust 2005-56 CWALT 2005-56 2A2			4	5.A FM	455,610	84.8440	471,470	555,689	586,538		18,945			6.865	2.585	MON	3,183	25,806	10/14/2014	11/25/2035
12668A-HG-3	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3				6. FM	9,514	48.6910	20,044	41,166	20,044	14,777	73			5.233	4.185	MON	36	2,825	06/25/2024	11/25/2035
12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7			4	1.A FM	237,295	57.0670	169,668	297,315	165,832		(8,399)			5.500	7.905	MON	1,363	16,341	10/02/2012	11/25/2035
12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10			4	1.A FM	1,719,806	71.9760	1,614,996	2,243,810	1,452,013		(43,542)			5.953	10.362	MON	2,229	133,969	09/05/2019	11/25/2035
12668A-LV-5	Alternative Loan Trust 2005-56 CWALT 2005-56 2A3			4	1.A FM	3,072,455	83.0240	3,083,440	3,713,935	3,122,424		47,559			6.325	9.206	MON	19,587	152,470	12/22/2023	11/25/2035
12668A-N4-3	Alternative Loan Trust 2005-69 CWALT 2005-69 A3				6. *		0.0000		1						5.380	0.000	MON			01/31/2023	12/25/2035
12668A-NJ-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A2				5.C FE		2.5170	225							4.850	0.000	MON			01/31/2023	11/25/2035
12668A-PB-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9			4	1.A FM	1,246,859	75.2620	1,100,224	1,461,865	1,118,733		(25,969)			5.500	7.298	MON	6,700	80,369	04/07/2020	11/25/2035
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3			4	1.A FM	325,883	59.0860	319,925	541,460	320,441		(5,442)			5.500	7.938	MON	2,482	9,927	08/08/2024	12/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1			4	1.A FM	3,813,880	91.4380	3,792,512	4,147,638	3,813,073		(807)			5.125	5.961	MON	7,085	63,874	08/29/2024	11/20/2035
12668A-RH-0	Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C				1.A FM	4,026	73.0290	11,308	15,485	4,026					5.471	0.000	MON		651	01/31/2023	11/20/2035
12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1			4	1.A FM	631,045	84.6780	572,975	676,648	635,883		(280)			5.825	4.188	MON	3,287	14,430	01/13/2021	12/25/2035
12668A-US-2	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A3				1.A FM	221,087	44.2260	244,447	552,717	199,069		(12,400)			4.953	13.376	MON	460	39,100	01/31/2023	12/25/2035
12668A-UV-5	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A6			4	1.A FM	258,059	49.9730	216,894	434,025	170,892		(11,842)			5.803	14.136	MON	423	35,046	06/05/2014	12/25/2035
12668A-V6-9	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4			4	1.A FM	2,051,388	50.9220	1,454,559	2,856,472	1,467,799		(123,165)			5.750	6.489	MON	13,687	164,244	04/07/2020	01/25/2036
12668A-WK-7	Alternative Loan Trust 2005-58 CWALT 2005-58 A3				6. *		0.0000		2						6.735	0.000	MON			01/31/2023	12/20/2035
12668A-XB-6	Alternative Loan Trust 2005-63 CWALT 2005-63 1A1			4	1.A FM	353,428	96.1160	411,676	428,310	390,412		2,860			5.025	8.376	MON	1,794	19,882	12/12/2016	12/25/2035
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4			4	1.A FM	3,176,356	88.9200	3,262,383	3,668,906	3,175,582		(774)			5.500	8.059	MON	16,816	200,631	12/14/2023	12/25/2035
12668A-ZX-6	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12			4	1.A FM	1,231,340	86.8300	1,309,830	1,508,502	1,231,495		3,305			5.253	9.496	MON	1,331	82,635	06/20/2017	12/25/2035
12668B-CH-4	Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3				1.A FM	410,795	40.7200	456,684	1,121,533	403,645		(7,150)			4.853	10.942	MON	915	19,375	07/31/2024	02/25/2036
12668B-QL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2			4	3.B FM	2,235,332	51.1110	1,962,160	3,839,010	2,116,946		(118,386)			6.000	6.854	MON	19,195	229,525	03/01/2024	02/25/2036
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2			4	2.B FM	104,863	79.5070	89,409	112,454	94,516		(1,943)			5.500	5.812	MON	515	6,180	04/18/2017	02/25/2036
12668B-EK-5	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5			4	1.A FM	2,147,651	78.7240	2,281,670	2,898,331	2,108,843		(18,912)			5.553	9.894	MON	2,703	165,884	07/31/2024	02/25/2036
12668B-FD-0	Alternative Loan Trust 2005-86 CWALT 2005-86CB A4			4	1.A FM	1,144,134	58.4010	882,873	1,511,736	893,995		(47,862)			5.500	6.818	MON	6,929	83,123	04/07/2020	02/25/2036
12668B-FE-8	Alternative Loan Trust 2005-86 CWALT 2005-86CB A5				1.A FM	235,462	58.4030	234,087	400,816	219,515		(10,966)			5.500	8.597	MON	1,837	22,028	07/14/2023	02/25/2036
12668B-GD-9	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1			4	3.C FM	1,807,226	97.1700	1,857,915	1,912,033	1,841,071		33,845			6.000	7.972	MON	9,560	118,254	02/15/2023	02/25/2036
12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9			4	3.C FM	498,379	69.5540	398,193	572,498	441,078		(15,218)			5.500	5.144	MON	2,624	31,429	04/21/2020	02/25/2036
12668B-KH-5	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11			4	2.C FM	2,040,556	69.5540	1,816,490	2,611,640	1,929,424		(61,759)			5.500	6.053	MON	11,970	143,435	04/07/2020	02/25/2036
12668B-LD-3	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4				1.A FM	246,336	37.2390	255,943	687,294	238,768		(7,568)			4.853	9.781	MON	561	14,115	07/31/2024	03/25/2036
12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5			4	1.A FM	1,701,977	49.6340	1,472,785	2,967,295	1,509,333		(117,377)			6.000	5.942	MON	14,836	144,834	11/01/2024	04/25/2036
12668B-PM-9	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1			4	5.B FM	78,257	48.9430	63,141	129,009	87,623		5,846			6.000	25.606	MON	645	7,710	08/10/2022	04/25/2036
12668B-PP-2	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3				1.A FM	191,733	41.5110	199,432	480,433	185,663		(6,070)			5.153	10.807	MON	416	11,580	07/31/2024	04/25/2036
12668B-PR-8	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5			4	1.A FM	157,622	48.9260	127,209	260,003	131,426		(10,427)			6.000	6.703	MON	1,300	15,566	10/01/2024	04/25/2036
12668B-PS-6	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6			4	1.A FM	1,363,312	48.9430	1,099,911	2,247,341	1,136,771		(90,187)			6.000	6.702	MON	11,237	134,512	10/01/2024	04/25/2036
12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4			4	3.B FM	1,814,956	72.4460	1,492,679	2,060,400	1,724,280		(48,970)			5.500	5.193	MON	9,444	113,322	03/31/2022	04/25/2036
12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6			4	4.B FM	171,949	72.4440	128,237	177,015	156,388		(4,970)			5.500	3.976	MON	811	9,736	01/13/2021	04/25/2036
12668B-RX-3	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2			4	1.A FM	1,098,337	74.8890	1,211,772	1,618,082	1,127,244		(3,511)			4.853	10.526	MON	1,320	87,892	01/08/2016	05/25/2036
12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4			4	1.A FM	378,128	42.7070	381,036	892,205	375,719		(2,409)			5.153	11.188	MON	772	3,797	11/27/2024	04/25/2036
12668B-TK-9	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A7			4	1.A FM	1,183,183	50.1370	746,138	1,488,198	773,768		(51,796)			6.000	7.621	MON	7,441	89,494	02/25/2014	04/25/2036
12668B-UA-9	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A10			4	4.B FM	1,080,315	79.2920	859,774	1,084,309	1,043,357		(21,410)			5.500	3.579	MON	4,970	59,604	01/13/2021	05/25/2036
12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1			4	1.A FM	1,170,312	52.6300	1,170,517	2,224,061	869,865		(42,889)			6.000	14.113	MON	11,120	132,926	08/11/2011	05/25/2036
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8			4	3.B FM	600,175	52.6300	396,093	752,603	423,723		(26,720)			6.000	5.874	MON	3,763	45,068	05/24/2017	05/25/2036
12668B-XF-5	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10				1.A FM	295,350	42.2370	295,131	698,756	287,906		(7,444)			4.803	9.247	MON	564	16,507	07/31/2024	05/25/2036
126694-2A-5	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4				1.A FM	671,393	35.5250	742,588	2,090,337	600,441		(36,028)			4.953	15.982	MON	1,740	101,282	07/31/2024	05/25/2036
126694-2C-1	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A6			4	1.A FM	62,824	43.4830	37,802	86,935	37,802	(19,933)	4,511			6.000	29.429	MON	435	5,039	04/07/2020	05/25/2036
126694-2K-3	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A13				1.A FM	156,412	34.1480	153,656	449,976	142,283		(10,877)			4.753	12.109	MON	360	24,370	07/14/2023	05/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126694-3H-9	CHL Mortgage Pass-Through Trus CWHL 2006-8 3A1				1.A FM	189,439	9.3090	178,580	1,918,368	89,976		(20,798)			6.000	64.725	MON	9,592	10,325	01/31/2023	05/25/2036
126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A			4	1.A FM	492,244	91.4420	491,477	537,474	492,945		701			4.522	8.590	MON	2,026	2,026	11/27/2024	05/20/2036
126694-BQ-0	CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B			4	1.A FM	140,004	103.3940	162,360	157,030	159,998		7,533			5.185	9.038	MON	679	7,446	08/16/2016	10/20/2035
126694-D2-1	CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B			4	1.A FM	525,840	94.0890	598,740	636,355	536,711		2,525			4.619	10.472	MON	2,450	28,839	04/21/2020	04/20/2036
126694-EP-9	CHL Mortgage Pass-Through Trus CWHL 2005-18 A7				1.E FM	52,657	59.5100	44,766	75,225	53,340		(630)			19.525	13.361	MON	245	3,723	09/25/2024	10/25/2035
126694-G9-3	CHL Mortgage Pass-Through Trus CWHL 2006-J2 1A1			4	1.A FM	720,204	56.4940	599,314	1,060,839	619,686		(42,506)			6.000	6.221	MON	5,304	63,327	08/10/2022	04/25/2036
126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF			2	1.A FM	1,935,771	82.9000	1,896,429	2,287,615	1,935,771		(47,365)	14,850		4.853	6.301	MON	1,866	131,822	05/19/2021	09/25/2035
126694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS			2	6. FE	155,712	2.9190	94,511		94,511	(47,094)	10,643			1.306	(5.918)	MON	3,524	1	05/19/2021	09/25/2035
126694-K3-1	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1			4	4.A FM	346,591	49.9230	280,855	562,573	310,959		(21,793)			6.000	5.205	MON	2,813	32,061	12/26/2012	04/25/2036
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29			4	3.C FM	235,226	51.8370	144,113	278,012	163,180		(11,400)			5.000	4.440	MON	1,158	13,899	11/14/2013	11/25/2035
126694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1			4	1.A FM	878,520	83.7440	897,303	1,071,484	896,769		(6,850)			5.190	7.509	MON	4,634	51,770	11/24/2014	11/25/2035
126694-M7-0	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 1A2				5.C FM	3,124	0.4270	101	23,734	1,750					5.053	0.000	MON		828	01/31/2023	04/25/2046
126694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1				1.A FM	1,972,139	86.5230	2,028,345	2,344,296	2,028,305		40,158			4.617	8.899	MON	9,025	102,804	07/14/2023	11/20/2035
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8			4	4.C FM	159,939	59.8600	105,371	176,030	127,498		(7,070)			5.500	3.491	MON	807	9,442	04/27/2017	11/25/2035
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10			4	4.C FM	1,393,749	59.8600	1,141,177	1,906,415	1,374,604		(74,961)	10,941		5.500	3.588	MON	8,738	102,257	11/10/2020	11/25/2035
126694-N5-3	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 3A2				1.A FM	33,438	98.9290	127,229	128,606	28,934		(2,116)			5.053	66.083	MON	108	5,117	01/31/2023	04/25/2046
126694-NV-6	CHL Mortgage Pass-Through Trus CWHL 2005-27 2A1			4	1.A FM	1,683,480	43.4360	1,486,880	3,423,170	1,395,348		(121,067)			5.500	7.431	MON	15,690	144,261	08/10/2022	12/25/2035
126694-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1				1.A FM	515,221	54.4750	549,487	1,008,692	482,570		(19,530)			5.103	14.151	MON	865	57,750	07/31/2024	01/25/2036
126694-TU-2	CHL Mortgage Pass-Through Trus CWHL 2005-30 A5			4	1.A FM	396,792	59.2340	251,832	425,145	276,745		(17,696)			5.500	5.869	MON	1,949	23,359	04/30/2014	01/25/2036
126694-V9-6	Alternative Loan Trust 2006-0A CWALT 2006-0A2 X2				6. FE		0.1110	14,542							0.000	0.000	MON		1,780	01/31/2023	05/20/2046
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A			4	1.A FM	566,712	91.7390	633,119	690,129	642,307		12,237			4.797	8.802	MON	2,763	30,737	02/28/2024	02/20/2036
126694-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B				1.A FM	2,709,889	91.7390	2,805,883	3,058,540	2,745,953		36,065			4.797	10.076	MON	12,247	83,269	05/02/2024	02/20/2036
126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1				1.A FM	2,250,590	94.9280	2,522,496	2,657,273	2,306,005		6,044			4.988	9.022	MON	11,003	127,201	03/01/2023	03/20/2036
126694-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C				1.A FM	169,997	94.4820	170,925	180,908	170,544		547			4.556	7.256	MON	682	2,706	07/31/2024	03/20/2036
126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1			4	1.A FM	637,821	91.2350	647,461	709,659	636,834		2,771			4.943	8.339	MON	2,929	31,610	01/31/2023	03/20/2036
126694-X7-8	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14				4.A FM	505,935	43.2800	291,655	673,878	346,571		(34,135)			5.500	4.026	MON	3,089	37,734	01/13/2021	05/25/2036
126694-XP-8	CHL Mortgage Pass-Through Trus CWHL 2006-J1 1A1			4	1.A FM	573,199	49.1830	387,880	788,642	383,789		(34,589)			5.750	7.679	MON	3,779	46,228	04/07/2020	02/25/2036
12669D-2Y-3	CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1			4	1.A FM	82,556	87.5000	72,205	82,519	82,610		(29)			3.824	3.777	MON	263	3,128	10/28/2014	07/19/2033
12669D-6A-1	CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3			4	1.A FM	31,429	94.7980	30,095	31,747	31,529		18			4.000	4.372	MON	106	1,270	03/17/2015	05/25/2033
12669D-BV-9	CHL Mortgage Pass-Through Trus CWHL 2002-19 M				1.A FM	22,111	24.0340	109,010	453,556			(2,492)			6.250	0.000	MON	2,362	2,008	01/31/2023	11/25/2032
12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M				3.B FM	55,088	90.9790	71,597	78,697	55,679		(249)			4.932	14.478	MON	323	3,925	01/31/2023	05/19/2033
12669E-7E-0	CHL Mortgage Pass-Through Trus CWHL 2003-41 B2				6. *		0.0000		1						5.250	0.000	MON			01/31/2023	12/25/2033
12669F-2G-7	CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1			4	1.A FM	4,001,088	97.6850	4,427,170	4,532,071	4,111,537		27,165			5.253	10.296	MON	3,968	282,054	06/12/2014	10/25/2034
12669F-3D-3	CHL Mortgage Pass-Through Trus CWHL 2004-HYB5 4A1			4	1.A FM	345,705	96.2920	371,643	385,953	369,046		81			5.861	7.060	MON	1,886	20,769	12/04/2012	04/20/2035
12669F-D5-9	CHL Mortgage Pass-Through Trus CWHL 2004-10 M				1.A FM	118,899	80.7340	274,262	339,711	128,681		4,526			5.000	34.730	MON	1,415	16,986	01/31/2023	07/25/2034
12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1			4	1.A FM	4,071,359	95.1170	3,904,744	4,105,206	4,090,133		(24,741)			5.827	4.953	MON	19,933	221,402	11/12/2019	08/25/2034
12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1			4	1.A FM	2,315,024	97.3160	2,309,314	2,373,004	2,329,666		(13,585)			6.027	5.647	MON	11,918	133,720	03/31/2022	08/25/2034
12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1			4	1.A FM	1,908,591	98.3840	2,052,808	2,086,521	1,908,693		102			6.958	9.758	MON	12,098	140,976	02/15/2023	08/25/2034
12669F-N2-5	CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1			4	1.A FM	5,213,262	94.3050	5,295,436	5,615,237	5,217,585		(23,869)			6.062	7.577	MON	28,364	315,929	03/01/2023	08/25/2034
12669F-P2-3	CHL Mortgage Pass-Through Trus CWHL 2004-12 1M				6. FM	794	77.1830	49,036	63,532	794					11.619	0.000	MON		5,826	01/31/2023	08/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12669F-QD-8	CHL Mortgage Pass-Through Trus CWHL 2004-3 M				1.A FM	213,032	78.4560	283,282	361,071	236,623		11,400			5.750	20.895	MON	1,730	20,762	01/31/2023	04/25/2034
12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8			4	1.A FM	63,473	95.4650	62,230	65,187	63,833		106			5.500	5.976	MON	299	3,585	11/30/2011	03/25/2034
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5			4	1.A FM	217,368	96.2580	218,505	227,000	217,842		512			5.250	6.248	MON	993	9,237	05/02/2024	06/25/2034
12669F-UG-6	CHL Mortgage Pass-Through Trus CWHL 2004-9 B1				6. *		0.0160		11						5.250	0.000	MON			01/31/2023	06/25/2034
12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1			4	1.A FM	1,048,339	92.6800	1,054,693	1,137,993	1,048,864		(2,189)			5.253	9.223	MON	1,004	69,333	03/31/2022	09/25/2034
12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1			4	1.A FM	1,022,089	96.0670	1,054,985	1,098,181	1,015,223		(7,115)			5.253	10.368	MON	969	66,907	11/12/2019	09/25/2034
12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A			4	1.A FM	300,273	92.5580	286,154	309,161	301,432		(179)			5.213	6.505	MON	271	18,712	10/19/2017	09/25/2034
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A			4	3.B FM	166,614	86.8060	184,608	212,667	211,380		(486)			4.680	4.766	MON	829	10,220	12/07/2015	11/25/2034
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A			4	3.C FM	26,038	86.8060	28,562	32,904	32,977		(81)			4.680	4.563	MON	128	1,581	12/10/2013	11/25/2034
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A			4	4.A FM	133,598	86.8060	143,869	165,735	168,652		(463)			4.680	4.192	MON	646	7,965	02/25/2015	11/25/2034
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A			4	4.B FM	72,602	86.8060	76,166	87,743	91,225		(290)			4.680	3.677	MON	342	4,217	10/07/2014	11/25/2034
12669G-BA-8	CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2			4	1.A FM	194,247	96.9790	214,678	221,365	199,753		(1,114)			6.024	9.118	MON	1,112	12,294	03/31/2020	11/20/2034
12669G-CX-7	CHL Mortgage Pass-Through Trus CWHL 2004-24 M				1.A FM	3,517	15.7510	118,175	750,268	6,419		2,902			5.500	157.108	MON	3,439	8,973	01/31/2023	12/25/2034
12669G-EC-1	CHL Mortgage Pass-Through Trus CWHL 2004-J8 M				1.A FM	97,799	82.0270	320,885	391,195	134,266		16,790			5.500	44.303	MON	1,793	21,482	01/31/2023	12/25/2034
12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1			4	3.A FM	555,689	96.5960	575,235	595,507	560,138		2,743			5.113	7.788	MON	507	29,996	03/16/2023	02/25/2035
12669G-K6-7	CHL Mortgage Pass-Through Trus CWHL 2005-14 A2			4	4.B FM	556,492	43.1540	427,591	990,849	499,649		(45,346)			5.500	3.686	MON	4,541	28,917	05/18/2021	07/25/2035
12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5			4	1.A FM	2,377,657	93.5530	2,376,091	2,539,826	2,378,101		444			5.153	6.640	MON	2,181	10,146	11/27/2024	02/25/2035
12669G-KK-6	CHL Mortgage Pass-Through Trus CWHL 2004-25 2X				6. *		0.0010		38						0.000	0.000	MON			01/31/2023	02/25/2035
12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1			4	1.A FM	284,575	101.6410	384,009	377,808	378,183		24,796			5.133	13.291	MON	323	22,701	12/11/2013	03/25/2035
12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1			4	1.A FM	1,458,363	78.0850	1,500,773	1,921,983	1,386,144		(41,823)			5.153	10.247	MON	1,651	98,677	11/12/2019	02/25/2035
12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1			2	1.A FM	1,501,814	94.3680	1,506,271	1,596,173	1,503,824		2,010			4.793	7.921	MON	1,286	20,663	09/30/2024	06/25/2035
12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1			4	1.A FM	1,533,408	96.4130	1,587,043	1,646,089	1,545,584		6,824			5.073	8.347	MON	1,392	86,767	12/14/2023	03/25/2035
12669G-PT-2	CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3			4	1.A FM	1,336,748	97.0210	1,363,162	1,405,016	1,384,228		18,503			5.133	6.622	MON	1,202	72,649	01/13/2021	03/25/2035
12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1			4	1.A FM	2,292,907	88.0620	2,308,994	2,622,016	2,265,714		(27,193)			5.033	9.661	MON	2,200	6,734	11/27/2024	03/25/2035
12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2			4	1.A FM	2,037,865	94.1040	2,077,924	2,208,108	2,043,490		(1,995)			5.033	6.832	MON	1,852	110,443	06/26/2018	04/25/2035
12669G-WU-1	CHL Mortgage Pass-Through Trus CWHL 2005-HYB2 2A			4	1.A FM	553,460	95.1240	537,701	565,263	560,724		(1,395)			5.010	4.896	MON	2,337	27,632	11/12/2019	05/20/2035
12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3			4	1.A FM	830,098	84.9460	824,791	970,958	823,687		(3,077)			5.500	7.650	MON	4,450	53,403	02/22/2023	05/25/2035
12669L-AF-7	CWABS Asset-Backed Certificate CWL 2007-6 M1				1.A FM		0.0000		182,924						5.083	0.000	MON		2,176	01/31/2023	09/25/2037
12669U-CB-4	Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1			4	1.A FM	190,861	91.5270	199,671	218,154	205,542		1,770			5.087	6.169	MON	926	10,800	10/23/2020	11/25/2034
12669Y-AC-6	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A3				1.A FM	194,444	37.3260	178,652	478,632	174,236		(13,744)			6.250	9.281	MON	2,493	30,403	07/14/2023	09/25/2036
12669Y-AE-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A5				1.A FM	956,923	37.3260	868,515	2,326,865	856,673		(68,174)			6.250	8.992	MON	12,119	147,806	07/14/2023	09/25/2036
12669Y-AH-5	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A8				1.A FM	801,436	38.7790	720,661	1,858,402	717,013		(57,409)			6.500	8.814	MON	10,066	122,770	07/14/2023	09/25/2036
12669Y-AW-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A11				1.A FM	403,373	37.3260	366,666	982,347	361,157		(28,708)			6.250	9.025	MON	5,116	62,400	07/14/2023	09/25/2036
12670F-AF-7	CWABS Asset-Backed Certificate CWL 2007-9 M1				1.A FM	1,510,102	80.7840	3,973,438	4,918,611	1,674,352		82,225			4.713	16.842	MON	3,864	146,914	08/26/2024	06/25/2047
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1			4	1.A FM	659,687	103.3040	730,046	706,694	700,768		9,001			5.353	6.166	MON	631	31,261	11/30/2022	05/25/2034
144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1			4	1.A FM	3,226,196	101.3930	3,294,084	3,248,835	3,316,240		54,667			5.488	5.681	MON	2,972	148,644	03/31/2022	08/25/2034
149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A				5.A FE	425,331	78.1800	587,938	752,035	340,589		(45,434)			4.953	12.572	MON	621	36,268	07/31/2024	06/25/2038
152314-EN-6	Centex Home Equity Loan Trust CXHE 2002-A MF2				6. *	83	4.4600	4	83	4	(79)				6.520	0.000	MON			03/01/2024	01/25/2032
152314-KA-7	Centex Home Equity Loan Trust CXHE 2004-B M6				5.A FM	339,760	91.3730	850,548	930,849	340,662		5,165			6.328	21.424	MON	982	53,419	01/31/2023	03/25/2034
152314-KA-7	Centex Home Equity Loan Trust CXHE 2004-B M6				6. FM	184,537	91.3730	265,413	290,470	185,083		546			6.328	11.739	MON	306	7,008	07/31/2024	03/25/2034
161546-DC-7	Chase Funding Trust Series 200 CFAB 2002-3 2M1			4	1.A FM	334,738	99.3770	341,588	343,728	332,498		(1,753)			5.308	7.165	MON	304	21,608	12/14/2022	08/25/2032
161546-DM-5	Chase Funding Trust Series 200 CFAB 2002-4 1M1			4	1.A FM	213,137	127.3960	278,955	218,968	231,523		(6,044)			5.101	14.940	MON	931	25,967	08/29/2016	02/25/2032
161546-EQ-5	Chase Funding Trust Series 200 CFAB 2003-2 1A5			4	1.A FM	54,695	98.9710	52,730	53,278	54,150		(354)			5.007	4.010	MON	222	2,704	08/10/2022	01/25/2033
161546-JH-0	Chase Funding Trust Series 200 CFAB 2004-2 1A5			4	1.A FM	396,381	99.0040	394,322	398,288	396,320		(45)			6.200	5.093	MON	2,058	19,905	09/08/2022	02/26/2035
16162W-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5				3.B FM	1,415,515	93.1840	1,396,735	1,498,897	1,469,765		46,308			4.843	4.266	MON	6,050	72,975	03/31/2022	01/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
16162X-AC-1	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3				1.A FM	35,429	40.7730	87,459	214,501	35,015		(301)			6.000	32.182	MON	1,073	10,375	07/31/2024	11/25/2036
161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5			4	1.F FM	2,549,946	95.1600	2,500,642	2,627,830	2,547,571		(2,376)			4.687	5.061	MON	10,264	30,748	09/25/2024	03/25/2037
161630-OF-3	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1				1.A FM	52,704	92.8630	49,190	52,970	52,946		(41)			4.430	4.307	MON	196	2,332	06/11/2021	03/25/2037
161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2			4	1.A FM	2,198,853	92.8630	2,169,765	2,336,515	2,196,918		(1,935)			4.430	5.561	MON	8,627	25,918	09/25/2024	03/25/2037
161631-AZ-9	Chase Mortgage Finance Trust S CHASE 2007-S5 2A1				1.A FM	130,779	5.6240	122,576	2,179,642	127,016		(2,647)			5.500	14.556	MON	9,990	14,652	01/01/2024	07/25/2037
16163C-AN-2	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1			4	1.A FM	268,703	89.8670	285,037	317,177	278,488		5,049			4.914	9.278	MON	1,299	14,687	06/28/2023	09/25/2036
16163H-AH-4	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8			4	1.A FM	355,778	40.6900	276,321	679,096	301,222		(21,401)			5.750	6.770	MON	3,254	40,843	08/10/2022	05/25/2037
16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4			4	3.C FM	16,040,471	82.9960	13,501,332	16,267,531	16,336,745		4,688			6.300	3.434	MON	85,405	626,498	02/06/2017	06/25/2036
16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 1A2				4.C FM	341,893	86.1720	332,053	385,337	390,353		48,460			5.500	2.088	MON	1,766	21,193	11/15/2022	02/25/2035
16165T-AH-6	ChaseFlex Trust Series 2005-1 CFLX 2005-1 2A3				1.A FM	813,595	89.4670	844,477	943,894	832,863		167,504	259,256		6.000	7.823	MON	4,719	56,634	01/31/2023	02/25/2035
16165T-AY-9	ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2			4	4.C FM	3,104,236	64.8440	2,164,981	3,338,753	2,494,951		(146,098)			6.500	3.824	MON	18,085	216,236	11/17/2017	06/25/2035
16165T-AZ-6	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1			4	4.A FM	829,385	55.6430	678,321	1,219,061	761,211		(32,300)			6.000	6.038	MON	6,095	72,937	08/10/2022	06/25/2035
16165Y-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3			4	1.A FM	423,921	93.8500	475,847	507,027	429,194		3,193			5.133	8.736	MON	434	20,841	03/31/2014	08/25/2037
16165Y-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4			4	1.A FM	1,669,686	82.4110	1,477,985	1,793,432	1,601,259		59,902			4.270	6.423	MON	6,381	52,475	04/21/2020	08/25/2037
16678R-CC-9	Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1				1.A FM	3,202	94.8230	4,048	4,269	3,202					4.683	0.000	MON		159	01/31/2023	10/25/2035
16678R-CL-9	Chevy Chase Funding LLC Mortga CCMFC 2004-BA A1			4	1.A FM	482,919	98.5960	530,372	537,926	501,928		(1,632)			5.093	9.260	MON	457	33,530	08/29/2016	10/25/2035
16678R-CV-7	Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1				1.A FM	54,803	80.9650	124,990	154,375	61,284		4,228			4.823	46.561	MON	124	19,534	01/31/2023	01/25/2036
16678R-DM-6	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1				1.A FM	186,972	68.4680	412,954	603,135	206,878		2,145			4.823	22.577	MON	485	21,925	01/31/2023	05/25/2036
16678R-DV-6	Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1				1.A FM	146,650	76.5030	490,453	641,092	177,635		13,039			4.833	29.642	MON	516	24,613	01/31/2023	07/25/2036
16678R-ED-5	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1				1.A FM	325,325	91.9430	407,536	443,248	315,673		(5,548)			4.853	17.118	MON	359	19,049	07/31/2024	06/25/2036
16678R-FC-6	Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2			4	1.A FM	1,912,727	85.6340	1,884,835	2,201,024	1,912,727		873,187	695,815		4.653	7.083	MON	1,707	84,518	12/22/2023	12/25/2046
16678W-AB-2	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2			4	1.A FM	382,733	74.8310	324,094	433,102	398,462		6,936			4.633	5.214	MON	334	14,543	08/10/2022	04/25/2047
16678Y-AA-0	Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1			4	1.A FM	3,392,496	107.7060	4,337,286	4,026,971	5,023,136		430,845			4.583	5.972	MON	3,076	133,676	11/02/2016	08/25/2047
170257-AG-4	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A3			4	1.A FM	74,300	26.4960	27,155	102,488	27,155	(18,705)	17,312			6.500	97.487	MON	555	4,445	10/01/2024	11/25/2036
170257-AH-2	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4			4	1.A FM	691,411	26.4960	593,618	2,240,398	621,435		(69,976)			6.500	6.930	MON	12,135	97,089	11/01/2024	11/25/2036
17025M-AF-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY6 3A2				6. *		0.0000		1						5.345	0.000	MON			01/31/2023	11/25/2037
17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1			4	1.A FM	1,077,094	89.7540	1,044,090	1,163,282	1,084,532		(5,489)			4.937	6.241	MON	4,786	53,656	03/31/2022	09/25/2047
172973-4L-0	Citicorp Mortgage Securities R CMSI 2005-8 B1				1.A FM	68,417	16.3560	154,344	943,680			(73,933)			5.073	0.000	MON	3,989	995	01/31/2023	11/25/2035
17306S-AC-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A				1.A FM	1,214,376	95.6810	1,247,935	1,304,269	1,234,381		20,005			4.841	9.934	MON	5,262	36,741	05/02/2024	06/25/2036
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1			4	1.A FM	768,028	97.2980	802,724	825,016	779,828		(1,718)			6.570	8.206	MON	4,517	44,414	02/28/2024	10/25/2035
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1			4	1.E FM	55,994	97.2980	55,535	57,077	57,138		(19)			6.570	5.805	MON	313	3,220	10/22/2014	10/25/2035
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1			4	1.G FM	5,597	97.2980	5,430	5,581	5,617		(1)			6.570	5.583	MON	31	315	11/12/2019	10/25/2035
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1			4	2.A FM	139,194	97.2980	135,025	138,775	139,691		(24)			6.570	5.583	MON	760	7,828	11/12/2019	10/25/2035
17307G-3F-3	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1			4	1.A FM	105,686	96.2590	108,465	112,680	106,377		136			6.570	6.859	MON	617	5,762	01/17/2018	03/25/2036
17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2			4	1.A FM	104,954	98.9620	121,835	123,113	120,310		3,665			5.571	11.194	MON	572	6,529	04/02/2020	03/25/2036
17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2			4	3.C FM	62,200	98.9620	64,082	64,754	68,233		1,495			5.571	6.692	MON	301	3,434	11/12/2019	03/25/2036
17307G-CX-4	Citigroup Mortgage Loan Trust CMLTI 2003-HE3 M3			4	1.A FM	1,172,935	111.5840	1,407,286	1,261,190	1,396,192		95,452			7.978	7.135	MON	1,677	90,816	08/10/2022	12/25/2033
17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1			4	1.A FM	192,452	94.4970	214,214	226,689	203,458		1,907			5.500	8.256	MON	1,039	12,421	07/24/2012	11/25/2035
17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1			4	2.A FM	201,928	94.4970	214,214	226,689	214,726		1,519			5.500	6.941	MON	1,039	12,421	12/26/2012	11/25/2035
17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A			4	1.A FM	581,386	65.3940	640,740	979,811	421,381		(20,332)			5.248	20.967	MON	4,285	48,998	07/24/2012	12/25/2035
17307G-TH-1	Citigroup Mortgage Loan Trust CMLTI 2005-3 2A2				1.A FM	323,824	96.7150	336,888	348,330	331,577		4,908			6.223	9.967	MON	1,806	20,271	07/14/2023	08/25/2035
17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B			4	1.A FM	2,640,995	96.1990	2,639,510	2,743,807	2,466,438		(6,768)			6.050	6.632	MON	13,833	133,265	09/13/2019	08/25/2035
17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A			4	1.A FM	25,678	99.8010	25,904	25,956	25,911		(32)			7.220	3.259	MON	156	1,896	06/18/2020	05/25/2035
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3			4	1.A FM	4,346,825	86.6840	4,597,162	5,303,388	4,416,783		132,961	69,921		5.500	6.803	MON	24,307	291,583	12/14/2023	08/25/2035
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5			4	1.A FM	545,692	92.6410	616,935	665,943	608,928		14,248			5.500	7.216	MON	3,052	36,614	12/31/2011	08/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
173097-AH-9	Citigroup Mortgage Loan Trust CMLTI 2009-12 4A2				1.A FM	104,267	82.2170	107,157	130,334	101,326		(1,261)			5.500	6.449	MON	597	7,195	01/31/2023	11/25/2035
173097-AK-2	Citigroup Mortgage Loan Trust CMLTI 2009-12 5A2			4	1.A FM	339,010	47.3930	307,449	648,718	291,639		(47,372)			4.363	7.205	MON	2,359	35,180	04/01/2023	07/25/2037
17309A-AC-3	CitiMortgage Alternative Loan CMALT 2006-A1 1A3			4	1.A FM	203,553	91.3570	228,431	250,042	214,865		2,356			5.750	8.039	MON	1,198	14,227	03/01/2012	04/25/2036
17309B-AB-3	Citigroup Mortgage Loan Trust CMLTI 2006-WF2 A2C			4	1.A FM	1,339,839	36.2820	1,213,082	3,343,443	1,201,182		(65,253)			4.271	7.154	MON	11,901	74,443	11/09/2022	05/25/2036
17309F-AH-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A5A			4	1.A FM	230,094	98.0850	234,817	239,403	233,956		3,862			5.082	9.706	MON	1,014	5,946	06/13/2024	07/25/2036
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10			4	1.A FM	2,720,476	89.6250	2,836,922	3,165,337	2,745,338		55,871	92,299		6.000	6.742	MON	15,827	195,844	03/30/2023	07/25/2036
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10			4	2.C FM	578,836	89.6250	590,929	659,338	583,014		4,178			6.000	6.343	MON	3,297	19,780	06/13/2024	07/25/2036
17309R-AG-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR6 2A1			4	1.A FM	151,646	94.3830	156,108	165,398	158,842		1,385			4.593	5.311	MON	127	4,566	06/27/2017	09/25/2036
17309V-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1			4	1.B FM	947,334	87.7170	931,055	1,061,428	946,113		(129)	51,987		6.000	6.302	MON	5,307	63,382	01/24/2017	09/25/2036
17309Y-AE-7	Citigroup Mortgage Loan Trust CMLTI 2006-FX1 A5			4	1.A FM	1,000,834	57.4120	895,312	1,559,461	960,866		(26,182)			7.755	4.910	MON	10,078	41,434	06/28/2023	10/25/2036
173105-AH-0	Citicorp Mortgage Securities T CMSI 2007-1 1A8			4	1.A FM	686,427	90.8220	689,207	758,851	688,960		4,030	36,943		6.000	7.205	MON	3,794	45,357	10/23/2012	01/25/2037
17310N-AE-8	Citicorp Residential Mortgage CRMSI 2006-3 A5			4	1.A FM	24,363	99.5240	24,123	24,239	24,159		(3)			4.559	4.555	MON	92	1,376	01/17/2020	11/25/2036
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A				1.A FM	1,066,130	89.4630	1,283,123	1,434,245	1,070,277		(1,711)			5.990	9.371	MON	7,159	68,663	07/31/2024	11/25/2036
17311C-AE-1	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2			4	1.A FM	3,468,746	97.6280	3,523,335	3,608,952	3,507,978		18,447			4.873	6.105	MON	2,931	178,539	09/25/2024	01/25/2037
17311L-AB-7	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A2A			2	1.A FM	2,147,265	91.8940	2,195,052	2,388,670	2,281,527		87,291			4.979	9.446	MON	9,912	132,974	03/01/2023	04/25/2037
17311W-AA-5	Citigroup Mortgage Loan Trust CMLTI 2007-AR4 1A1A				4.A FM	149,545	88.2650	135,938	154,011	153,570		(130)			4.706	4.585	MON	604	7,171	06/11/2021	03/25/2037
17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9			4	1.A FM	1,290,913	88.8200	1,234,682	1,390,099	1,229,335		8,592			6.000	7.718	MON	6,951	82,877	11/03/2011	06/25/2037
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A			4	2.B FM	111,996	89.4030	106,661	119,304	119,903		1,265			4.038	4.099	MON	401	4,923	10/20/2020	10/25/2046
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A			4	2.C FM	2,184,214	89.4030	2,071,875	2,317,468	2,337,446		24,805			4.038	4.005	MON	7,798	95,628	10/20/2020	10/25/2046
17312V-AW-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5				6. *	884,293	11.9440	932,669		840,461	(29,853)	(13,125)			2.197	10.469	MON	2,805	92,947	07/31/2024	05/25/2037
17313F-AR-3	Citigroup Mortgage Loan Trust CMLTI 2007-AR8 2A1A			2	3.A FM	1,065,464	91.6490	1,071,295	1,168,912	1,093,795		873			5.229	5.565	MON	5,094	57,410	08/10/2022	07/25/2037
17313R-AA-4	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1			4	1.A FM	230,012	94.0300	264,222	280,999	233,339		1,049			6.000	9.640	MON	1,405	16,860	07/24/2012	05/25/2036
17314U-AJ-7	Citigroup Mortgage Loan Trust CMLTI 2009-1 2A2			4	1.F FM	2,285,503	56.0070	1,759,027	3,140,700	1,881,614		(184,712)			5.330	4.147	MON	13,951	154,106	10/28/2015	06/25/2037
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2			4	1.A FM	796,037	74.1830	764,319	1,030,316	720,122		(75,915)			6.581	10.911	MON	5,651	65,279	03/01/2023	01/25/2037
17315J-BK-7	Citigroup Mortgage Loan Trust CMLTI 2009-6 16A2				1.A FM	263,884	88.0570	281,912	320,146	266,162		1,535			6.000	8.405	MON	1,601	18,093	07/14/2023	03/25/2036
17316A-AB-6	Citigroup Mortgage Loan Trust CMLTI 2009-10 1A2			4	4.A FM	1,150,239	94.4740	1,126,087	1,191,958	1,186,964		(8,972)			6.566	5.484	MON	6,522	71,617	03/03/2017	09/25/2033
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2			4	3.B FM	430,973	88.1010	441,314	500,921	433,863		2,890			5.750	8.482	MON	2,400	23,899	02/28/2024	12/25/2036
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2			4	4.C FM	316,427	88.1010	297,181	337,320	317,914		1,961			5.750	6.421	MON	1,616	19,338	11/30/2016	12/25/2036
17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2011-2 1A2			4	1.F FM	458,696	95.0070	454,542	478,431	479,876		(1,832)			5.905	5.090	MON	2,354	26,988	10/28/2015	10/25/2035
17318V-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-9 1A2			4	1.A FM	739,367	92.4650	762,999	825,177	772,849		18,504			4.979	10.310	MON	3,424	40,268	06/28/2023	04/25/2037
17319B-AB-1	Citigroup Mortgage Loan Trust CMLTI 2012-6 1A2			4	1.A FM	1,065,211	92.4650	1,240,877	1,341,998	1,272,749		29,236			4.979	9.756	MON	5,569	65,560	10/15/2015	04/25/2037
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2			4	1.F FM	227,117	92.2440	223,767	242,581	235,985		(924)			5.046	6.436	MON	1,020	11,954	10/28/2015	11/25/2035
17319G-AJ-3	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2			4	1.A FM	1,161,752	93.5810	1,209,292	1,292,246	1,161,026		(725)			5.409	8.400	MON	5,824	55,611	02/28/2024	03/25/2036
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2			4	1.A FM	414,068	87.7630	414,159	471,907	414,284		216			4.542	7.225	MON	1,786	7,204	08/08/2024	10/25/2036
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2			4	2.C FM	856,067	94.7360	801,647	846,189	866,761		(2,120)			6.639	4.631	MON	4,682	52,496	11/12/2019	10/25/2035
17321H-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2			4	1.A FM	2,233,567	95.5790	2,281,766	2,387,303	2,345,112		(11,086)			4.703	5.863	MON	1,888	135,722	10/28/2015	11/25/2035
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2			4	1.A FM	4,738,313	90.6480	4,484,495	4,947,143	4,687,092		(49,805)			5.535	5.817	MON	22,818	277,630	03/31/2022	03/25/2035
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2			4	4.B FM	2,127,237	89.6660	2,174,338	2,424,933	2,170,813		26,165			7.791	8.622	MON	15,745	102,364	02/28/2024	02/20/2036
17322N-AH-7	Citigroup Mortgage Loan Trust CMLTI 2014-J1 A10				1.A FE	171	0.3950	67,469		171					0.124	0.000	MON		21,608	01/31/2023	06/25/2044
17323L-AC-1	Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2			4	1.A FM	1,209,712	100.2660	1,211,567	1,208,348	1,216,888		7,176			4.723	4.216	MON	951	23,948	08/14/2024	03/25/2036
17323X-AL-5	Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2			4	1.A FM	3,652,252	93.7380	3,501,219	3,735,125	3,720,846		(18,425)			5.871	4.810	MON	18,275	199,296	08/03/2017	04/20/2035
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2			4	1.A FM	3,261,712	90.8290	3,250,538	3,578,732	3,270,625		8,913			4.703	7.134	MON	2,805	114,161	11/27/2024	01/25/2036
17328P-CB-7	Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3W			4	1.G	1,380,933	88.3580	1,190,361	1,347,208	1,372,829		(5,943)			4.137	3.476	MON	4,644	55,209	12/22/2021	08/25/2050
178779-CR-3	Cityscape Home Equity Loan Tru CITYH 1997-C A3				1.A FM	51,641	8.7080	52,904	607,537	50,617		(946)			7.880	112.161	MON	3,989	19,822	01/31/2023	07/25/2028
18976W-AG-6	Bear Stearns Structured Produc BSSP 2006-21N 2A2				6. FM	0.0000		832,500							6.000	0.000	MON			01/31/2023	09/26/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19685E-AD-3	COLT 2022-2 Mortgage Loan Trus COLT 2022-2 M1	C.			2.B FE	2,738,685	81.9340	2,458,024	3,000,000	2,738,596		932			3.964	4.649	MON	9,911	64,630	11/06/2024	02/25/2067
20753X-AB-0	Connecticut Avenue Securities CAS 2022-R03 1M2				1.A	8,848,924	105.1660	9,412,332	8,950,000	8,876,170		12,202			8.069	8.267	MON	12,036	795,158	11/30/2022	03/25/2042
20754A-AB-9	Connecticut Avenue Securities CAS 2021-R03 1M2				1.A	8,195,625	101.2680	9,114,117	9,000,000	8,502,670		134,709			6.219	8.180	MON	9,328	630,325	09/28/2022	12/25/2041
20754K-AB-7	Fannie Mae Connecticut Avenue CAS 2021-R02 2M2				1.A	141,483	101.1170	164,440	162,624	150,875		5,296			6.569	10.625	MON	178	11,968	01/31/2023	11/25/2041
20754L-AB-5	Connecticut Avenue Securities CAS 2022-R01 1M2				1.A	4,700,000	101.6720	5,083,599	5,000,000	4,807,445		53,587			6.469	7.829	MON	5,391	362,889	12/08/2022	12/25/2041
20754M-CB-1	Connecticut Avenue Securities CAS 2022-R07 1M2			2	1.B	1,908,698	108.3010	2,046,890	1,890,000	1,904,679		(2,335)			9.210	9.033	MON	2,901	190,012	07/12/2022	06/25/2042
222386-AA-2	Countrywide Alternative Loan T CWALN 2006-OC3 N				6. *	0.0000			1,235,807						6.750	0.000	MON			01/31/2023	03/25/2047
22540V-2L-5	Credit Suisse First Boston Mor CSFB 2002-HE16 M1			4	1.A FM	658,782	104.9330	705,363	672,203	690,552		21,488			5.773	7.283	MON	647	30,284	03/16/2023	10/25/2032
22540V-4R-0	Credit Suisse First Boston Mor CSFB 2002-AR21 1A1				6. *	74.2530		41	55						0.098	0.000	MON			01/31/2023	06/25/2032
22540V-BY-7	Credit Suisse First Boston Mor CSFB 2001-HE20 M1			4	1.A FM	498,349	96.8000	562,278	580,863	542,155		7,822			5.578	6.707	MON	540	29,833	08/29/2016	04/25/2032
225411-AD-9	Credit Suisse NIMs Trust ARMT ARMTN 2006-6 A				6. FM	0.0000			1,392,628						6.500	0.000	MON			01/31/2023	04/27/2036
22541N-4X-4	Credit Suisse First Boston Mor CSFB 2003-AR12 3A1			4	1.A FM	55,662	99.0710	61,469	62,045	59,508		686			5.173	10.264	MON	54	3,731	08/29/2016	04/25/2033
22541N-B8-1	Credit Suisse First Boston Mor CSFB 2003-AR5 2X				6. *	0.0010		5							0.000	0.000	MON			01/31/2023	01/25/2033
22541N-NM-7	Credit Suisse First Boston Mor CSFB 2002-AR28 1A1			4	1.A FM	79,106	97.5380	78,135	80,107	81,789		(416)			6.388	4.207	MON	426	4,630	10/28/2014	11/25/2032
22541N-PQ-6	CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX				1.B FE	9.9200		18,808		1,526					7.000	0.000	MON		13,420	01/31/2023	10/25/2032
22541N-R2-7	Credit Suisse First Boston Mor CSFB 2003-AR9 2X				6. *	0.0010		6							0.000	0.000	MON			01/31/2023	03/25/2033
22541N-TX-7	Credit Suisse First Boston Mor CSFB 2002-30 2X				6. *	1	0.0040	1		1					7.000	0.000	MON		2,328	01/31/2023	11/25/2032
22541Q-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1			4	1.A FM	4,118,260	92.0900	4,213,907	4,575,847	4,467,626		(18,361)			5.844	5.433	MON	22,285	252,629	12/08/2016	01/25/2034
22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1			4	1.A FM	2,489,376	91.7040	2,554,369	2,785,460	2,499,601		10,225			6.072	9.010	MON	14,095	137,246	02/28/2024	03/25/2034
22541Q-LC-4	Credit Suisse First Boston Mor CSFB 2003-AR20 2X				6. *	0.0010		1							0.000	0.000	MON			01/31/2023	08/25/2033
22541Q-MA-7	Credit Suisse First Boston Mor CSFB 2003-19 1A4			4	1.A FM	276,133	94.5200	284,674	301,179	276,604		(619)			5.250	7.252	MON	1,318	9,225	03/21/2023	07/25/2033
22541Q-ZY-1	Credit Suisse First Boston Mor CSFB 2003-AR26 3X				6. *	0.0010		2							0.000	0.000	MON			01/31/2023	11/25/2033
22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-FIX1 A4			4	1.A FM	1,558,919	110.1140	1,816,344	1,649,515	1,656,648		46,992			6.010	9.597	MON	8,261	95,695	07/14/2016	05/25/2035
22541S-ED-6	Credit Suisse First Boston Mor CSFB 2004-AR3 3X				6. *	1.9230		134							0.758	0.000	MON			01/31/2023	04/25/2034
22541S-FK-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2X				6. *	0.6310		813							0.306	0.000	MON		348	01/31/2023	05/25/2034
22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2			4	1.A FM	128,855	97.7400	125,942	128,855	128,855					5.363	4.531	MON	576	6,610	08/17/2017	05/25/2034
22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2			4	1.A FM	220,459	95.7150	226,229	236,357	225,047		1,514			5.503	7.782	MON	217	13,714	01/31/2023	02/25/2035
22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 11M1			4	1.A FM	66,577	101.5310	68,393	67,362	67,330		104			5.553	2.712	MON	62	4,380	01/22/2020	06/25/2034
22541S-QT-8	CSFB Mortgage-Backed Trust Ser CSFB 2004-AR6 CB1X				6. *	0.0010		67							0.000	0.000	MON			01/31/2023	10/25/2034
22541S-UQ-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4 3A4				1.A FM	3,304	94.0840	4,144	4,405	3,304					5.500	0.000	MON		121	01/31/2023	08/25/2034
22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4			4	1.A FM	346,888	95.1870	324,832	341,258	343,368		(271)			5.750	5.555	MON	1,635	19,622	12/20/2004	12/25/2034
22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1			4	1.A FM	4,648,550	94.0140	4,503,283	4,790,005	4,686,365		3,024			5.603	5.958	MON	4,473	255,142	09/05/2019	09/25/2034
22541S-XY-9	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1X				6. *	0.0100		963							0.000	0.000	MON			01/31/2023	09/25/2034
225458-2F-4	Credit Suisse First Boston Mor CSFB 2005-8 5A3				1.A FM	1,184,219	26.2050	1,393,819	5,318,884	1,074,405		(58,161)			4.853	20.435	MON	4,339	199,277	09/25/2024	09/25/2035
225458-2J-6	Credit Suisse First Boston Mor CSFB 2005-8 8A1			4	1.A FM	792,762	13.3560	806,137	6,035,967	783,782		(8,980)			7.000	6.944	MON	35,210	7,625	11/27/2024	09/25/2035
225458-5X-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-9 4A4				6. *	0.2950		11,246							0.050	0.000	MON		1,899	01/31/2023	10/25/2035
225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1				6. FM	80,153	23.7780	181,515	763,364	102,613		10,135			5.518	52.844	MON	3,510	57,649	01/31/2023	07/25/2035
225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1			4	1.A FM	1,229,422	68.9520	1,171,195	1,698,556	1,032,449		(20,982)			4.853	11.168	MON	1,386	92,199	09/05/2019	06/25/2035
225458-PP-7	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A2				5.A FE	0.4450		9,429							0.100	0.000	MON		495	01/31/2023	06/25/2035
225458-PV-4	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A8				5.B FE	0.5850		12,423							0.150	0.000	MON		761	01/31/2023	06/25/2035
225458-Y2-8	Credit Suisse First Boston Mor CSFB 2005-8 3A5			4	4.C FM	152,059	81.0040	141,215	174,332	148,857		(897)			5.803	6.320	MON	170	10,510	09/25/2024	09/25/2035
22546A-AB-8	Credit Suisse NIMs Trust RAMP RAMPN 2006-RZ5 B				1.A FM	0.0000			2,849,170						10.000	0.000	MON			01/31/2023	08/27/2046
22546A-AC-6	Credit Suisse NIMs Trust RAMP RAMPN 2006-RZ5 C				1.A FM	0.0000			1,250,000						10.000	0.000	MON			01/31/2023	08/27/2046
225470-DV-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 2A1			4	6. FM	33,247	0.0010	34,237		(6,296)					5.250	6.667	MON	155		08/29/2016	11/25/2020
225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1			4	1.A FM	1,024,397	72.2480	997,960	1,381,305	904,387		(14,600)			5.153	9.574	MON	1,196	75,842	01/09/2014	11/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
225470-R2-1	CSMC Mortgage-Backed Trust 200 CSMC 2006-3 5A7				1.A FM	505,754	24.9080	491,610	1,973,674	437,494		(33,082)			6.000	5.733	MON	9,868	140,038	01/31/2023	04/25/2036
225470-RU-9	Credit Suisse First Boston Mor CSFB 2005-12 3A1			4	1.A FM	2,268,480	13.3630	2,003,143	14,990,680	1,886,122		(252,441)			7.000	6.508	MON	87,446	306,491	11/09/2022	01/25/2036
225470-SD-6	Credit Suisse First Boston Mor CSFB 2005-12 DX1				6. *	5,143	6.0450	12,758		5,201					6.500	0.000	MON		5,108	01/31/2023	01/25/2036
225470-W3-3	Home Equity Mortgage Trust 200 HEMT 2006-2 1A2				1.A FM	814	0.2160	17,594	8,140,000	814					5.910	0.000	MON		16,272	01/31/2023	07/25/2036
225492-AJ-6	CSMC Series 2008-2R CSMC 2008-2R 2A3				6. FE	7,750	36.0770	300,099		12,944		140			6.000	0.000	MON		46,826	10/01/2024	07/25/2037
2254W0-GA-7	Credit Suisse First Boston Mor CSFB 2003-1 1X				1.B FE		10.4140	18,064							7.000	0.000	MON		11,439	01/31/2023	02/25/2033
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1			4	3.C FM	1,409,016	77.5770	1,275,527	1,644,216	1,328,780		(61,109)			5.059	5.007	MON	6,932	80,410	03/10/2017	03/25/2036
2254W0-NP-6	Credit Suisse First Boston Mor CSFB 2005-11 4A1				1.A FM	284,174	16.9870	241,248	1,420,220	221,001		(34,131)			7.000	3.926	MON	8,285	57,797	09/01/2024	12/25/2035
2254W0-PD-1	Credit Suisse First Boston Mor CSFB 2005-11 7A2				6. *	307	2.0630	6	307	6		(301)			6.000	0.000	MON		307	09/02/2024	12/25/2035
22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX			4	5.B GI	284,312	16.3950	267,779		256,981		(18,828)			6.500	17.214	MON	8,847	96,328	07/31/2023	07/25/2036
22942K-AZ-3	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 5A2				6. *	24,492	9.6720	296,117		14,016		(8,151)			7.070	624.488	MON	3,607	40,305	01/31/2023	08/25/2036
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1			4	3.A FM	381,335	77.6870	373,012	480,150	368,851		(3,431)			5.153	8.524	MON	416	28,247	08/10/2022	08/25/2036
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9			4	1.F FM	452,636	41.7670	300,078	718,461	294,966		(31,086)			6.500	7.452	MON	3,892	45,216	10/01/2024	08/25/2036
22944B-AG-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7				6. *	57	0.0010	566		566	(36)	56			0.000	0.000	MON			01/31/2023	08/25/2037
22944P-AH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS				6. *	3,658	0.8060	47,155		3,658					0.230	0.000	MON		13,395	01/31/2023	02/25/2043
22945A-AE-9	CSMC 2017-RPL1 Trust CSMC 2017-RPL1 B1				1.D	245,930	70.9650	251,926	355,000	246,812		882			2.973	5.204	MON	881	3,523	07/31/2024	07/25/2057
22945A-AG-4	CSMC 2017-RPL1 Trust CSMC 2017-RPL1 B3				5.B	523,024	50.3880	733,236	1,455,178	491,394		(16,598)			2.973	4.754	MON	3,612	39,154	07/31/2024	07/25/2057
23242G-AE-4	Alternative Loan Trust 2006-OA CWALT 2006-OA16 A2			4	1.A FM	1,170,747	92.3720	1,157,968	1,253,597	1,176,987		1,688			4.833	5.524	MON	1,010	57,180	02/26/2024	10/25/2046
232432-AA-2	Countrywide Home Loan Trust 20 CWLN 2006-14 N				6. FM		0.0000		2,751,586						7.000	0.000	MON			01/31/2023	04/25/2037
23244F-AD-6	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A				6. FE	10,352	1.1850	130,865		10,319		10,319			0.054	0.000	MON		4,716	01/31/2023	11/20/2046
23245Q-AA-7	Alternative Loan Trust 2006-OA CWALT 2006-OA21 A1			4	1.A FM	463,362	90.3730	487,881	539,851	482,721		8,579			4.675	7.075	MON	841	24,255	07/22/2024	03/20/2047
23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A			4	1.A FM	251,181	96.5330	256,728	265,948	254,615		272			5.261	6.091	MON	505	13,189	11/12/2019	11/19/2044
23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A			4	1.A FM	75,480	95.1740	75,877	79,724	75,688		(56)			5.221	5.684	MON	150	4,811	08/24/2022	07/19/2044
23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A			4	1.A FM	272,201	98.7690	275,135	278,563	273,590		1,389			4.981	6.405	MON	501	5,161	08/02/2024	02/19/2045
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A			4	1.A FM	101,065	95.0000	105,407	110,955	108,232		369			4.901	5.767	MON	196	4,914	06/13/2017	03/19/2045
23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A			4	1.A FM	3,125,791	95.5350	3,101,601	3,246,547	3,159,627		6,669			4.961	5.241	MON	5,816	152,810	11/12/2019	07/19/2045
23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A			4	4.C FM	2,155,870	89.6320	2,155,664	2,405,015	2,157,682		1,812			5.001	6.667	MON	4,343	43,122	08/08/2024	08/19/2045
23332U-FW-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B			4	1.A FM	1,650,018	89.5620	1,514,869	1,691,426	1,837,571		30,556			5.221	3.287	MON	3,189	60,222	07/25/2017	10/19/2045
25150R-AH-8	Deutsche Alt-A Securities Mort DBALT 2006-AR6 A8				6. *	747	90.7270	100,390	110,651	747					4.973	0.000	MON		3,792	01/31/2023	02/25/2037
251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1			2	1.A FM	1,908,550	86.2060	1,907,003	2,212,150	1,937,110		29,941			4.763	6.808	MON	1,756	96,355	07/14/2023	08/25/2035
251510-FZ-1	Deutsche Alt-A Securities Inc DBALT 2005-4 AX2				6. FE	20	0.0000	20							0.000	0.000	MON			01/31/2023	09/25/2035
251510-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1			4	1.A FM	767,315	70.8260	811,385	1,145,600	750,189		(19,721)	145,432		4.005	9.147	MON	3,823	43,133	08/17/2012	10/25/2035
251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3			4	1.A FM	316,290	45.9100	287,036	625,211	309,807		(6,483)			5.500	6.399	MON	2,866	5,967	10/01/2024	11/25/2035
251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1			4	1.A FM	641,140	67.3390	644,231	956,695	618,228		(41,225)	21,636		4.020	6.496	MON	3,205	37,112	08/29/2016	02/25/2036
25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6			4	1.A FM	8,324,499	94.3920	8,755,430	9,275,630	8,414,236		89,676			5.013	6.705	MON	7,750	392,228	12/14/2023	08/25/2036
25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6				6. *		0.0000		75,268						4.953	0.000	MON		2,723	01/31/2023	01/25/2047
25151U-AB-3	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A2				6. *		0.0000		203,511						4.793	0.000	MON		5,725	01/31/2023	03/25/2037
25151U-AF-4	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A6				6. *		0.0000		31,264						4.753	0.000	MON		865	01/31/2023	03/25/2037
251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1				1.A FM	638,276	97.2490	731,977	752,684	649,055		141			6.397	12.633	MON	4,013	43,011	11/15/2022	06/25/2034
251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4 7AR2			4	1.A FM	85,178	97.0070	91,177	93,990	89,250		59			4.903	7.241	MON	77	5,192	12/12/2014	06/25/2034
281907-AC-9	EFMT 2024-CES1 EFMT 2024-CES1 A3				1.F FE	4,036,948	100.5740	4,060,184	4,037,000	4,036,775		(172)			5.896	5.857	MON	19,835		12/10/2024	01/26/2060
281907-AD-7	EFMT 2024-CES1 EFMT 2024-CES1 M1				2.B FE	3,338,929	100.1230	3,343,117	3,339,000	3,338,775		(154)			6.344	6.306	MON	17,652		12/10/2024	01/26/2060
29256P-AY-0	Encore Credit Receivables Trus ECR 2005-4 M3			4	1.A FM	43,319	99.9250	48,937	48,974	48,904		522			5.158	5.487	MON	42	1,828	02/28/2023	01/25/2036
294751-BX-9	Equity One Mortgage Pass-Throu EQABS 2003-1 M1			4	1.A FM	17,217	99.5220	17,664	17,749	17,651		17			4.860	5.058	MON	72	752	11/20/2014	08/25/2033
294751-EZ-1	Equity One Mortgage Pass-Throu EQABS 2004-3 M1			4	1.A FM	186,518	90.8580	173,799	191,287	186,719		314			3.790	4.112	MON	604	7,343	08/29/2016	07/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
30246Q-AN-3	FBR Securitization Trust 2005- FBRSI 2005-2 M7				6. FM		0.0000	2	16,000,000						6.328	0.000	MON			01/31/2023	09/25/2035
30246Q-AP-8	FBR Securitization Trust 2005- FBRSI 2005-2 M8				6. FM		0.0000	1	5,000,000						6.478	0.000	MON			01/31/2023	09/25/2035
30246Q-BK-6	FBR Securitization Trust FBRSI 2005-3 M8				6. FM		0.0000		3,200,000						6.703	0.000	MON			01/31/2023	10/25/2035
30246Q-BL-6	FBR Securitization Trust FBRSI 2005-3 M9				6. FM		0.0000		1,500,000						7.228	0.000	MON			01/31/2023	10/25/2035
30246Q-BZ-5	FBR Securitization Trust 2005- FBRSI 2005-4 M5				6. FM		0.0000		2,321,619						5.503	0.000	MON			01/31/2023	10/25/2035
30246Q-CA-9	FBR Securitization Trust 2005- FBRSI 2005-4 M6				6. FM		0.0000		1,180,055						5.548	0.000	MON			01/31/2023	10/25/2035
30246Q-CB-7	FBR Securitization Trust 2005- FBRSI 2005-4 M7				6. FM		0.0000	1	6,432,000						7.453	0.000	MON			01/31/2023	10/25/2035
30246Q-CC-5	FBR Securitization Trust 2005- FBRSI 2005-4 M8				6. FM		0.0000		3,353,000						7.453	0.000	MON			01/31/2023	10/25/2035
30246Q-CV-3	FBR Securitization Trust FBRSI 2005-5 M7				6. FM		0.0000		3,500,000						7.453	0.000	MON			01/31/2023	11/25/2035
30246Q-DA-8	FBR Securitization Trust FBRSI 2005-5 M12				6. FM		0.0000		1,549,187						7.828	0.000	MON			01/31/2023	11/25/2035
316599-AF-6	Fieldstone Mortgage Investment FMIC 2006-3 M1				6. FM		0.0000	3	28,915,000						4.843	0.000	MON			01/31/2023	11/25/2036
316599-AG-4	Fieldstone Mortgage Investment FMIC 2006-3 M2				6. FM		0.0000	1	8,300,000						4.903	0.000	MON			01/31/2023	11/25/2036
316599-AL-3	Fieldstone Mortgage Investment FMIC 2006-3 M6				6. FM		0.0000		4,700,000						5.128	0.000	MON			01/31/2023	11/25/2036
31659E-AE-8	Fieldstone Mortgage Investment FMIC 2006-2 M1				6. FM		0.0000		4,300,000						4.918	0.000	MON			01/31/2023	07/25/2036
31659E-AN-8	Fieldstone Mortgage Investment FMIC 2006-2 M9				6. FM		0.0000		2,000,000						7.303	0.000	MON			01/31/2023	07/25/2036
31659T-BU-8	Fieldstone Mortgage Investment FMIC 2004-3 M7				6. FM		0.0000		1,972,596						7.678	0.000	MON			01/31/2023	08/25/2034
31659T-CF-0	Fieldstone Mortgage Investment FMIC 2004-4 M5				6. FM		0.0000	1	6,295,000						7.153	0.000	MON			01/31/2023	10/25/2035
31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6				1.A FM	902,953	80.8910	1,054,353	1,303,420	973,662		40,615			5.623	10.647	MON	1,222	5,861	07/31/2024	03/25/2035
31659T-DH-5	Fieldstone Mortgage Investment FMIC 2005-1 M8				6. FM		0.0000		2,000,000						6.478	0.000	MON			01/31/2023	03/25/2035
31659T-DJ-1	Fieldstone Mortgage Investment FMIC 2005-1 M9				6. FM		0.0000	1	7,500,000						7.453	0.000	MON			01/31/2023	03/25/2035
31659T-DY-8	Fieldstone Mortgage Investment FMIC 2005-2 M5				6. FM		0.0010	84	8,433,000						5.413	0.000	MON			01/31/2023	12/25/2035
31659T-DZ-5	Fieldstone Mortgage Investment FMIC 2005-2 M6				6. FM		0.0010	70	6,983,000						5.533	0.000	MON			01/31/2023	12/25/2035
31659T-EL-5	Fieldstone Mortgage Investment FMIC 2005-3 M3				6. FM		0.0160	3,127	20,000,000						5.173	0.000	MON			01/31/2023	02/25/2036
31659T-FG-5	Fieldstone Mortgage Investment FMIC 2006-1 M7				6. FM		0.0000		4,529,000						6.103	0.000	MON			01/31/2023	05/25/2036
31659T-FJ-9	Fieldstone Mortgage Investment FMIC 2006-1 M9				6. FM		0.0000		2,000,000						7.903	0.000	MON			01/31/2023	05/25/2036
31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A				1.A FM	451,401	1.1310	527,129	46,604,215	321,668		(60,860)			4.893	21.553	MON	38,007	16,534	07/31/2024	01/25/2037
31659Y-AA-2	Fieldstone Mortgage Investment FMIC 2007-1 1A				1.A FM	7,865,946	83.7740	7,584,713	9,053,805	8,219,874		118,538			4.711	4.156	MON	7,108	98,789	09/29/2021	04/25/2047
317384-AA-3	Finance of America Structured FASST 2022-S5 A1				1.A FE	188,835,269	97.6830	197,389,193	202,071,947	196,087,051		5,056,968			3.000	6.528	MON	84,197	4,752,064	11/25/2024	05/25/2062
31739D-AA-2	Finance of America Structured A1				1.A FE	177,601,977	96.8130	182,618,322	188,630,933	182,233,828		3,942,268			4.500	7.042	MON	141,473	6,833,468	09/25/2024	08/25/2073
32027L-AF-2	First Franklin Mortgage Loan T FFML 2006-FF14 A6				1.A FM	1,336,095	77.6950	1,553,897	2,000,000	1,413,215		44,436			4.763	8.457	MON	1,588	58,879	07/31/2024	10/25/2036
32027N-GD-7	FFMLT Trust 2004-FF3 FFML 2004-FF1 M2			4	1.A FM	109,185	95.5940	109,622	114,675	110,652		1,140			6.163	5.509	MON	118	5,200	08/29/2016	11/25/2034
32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1			4	1.A FM	3,476,419	92.9290	3,505,715	3,772,483	3,656,827		13,627			5.173	4.519	MON	3,253	137,272	08/29/2016	08/25/2034
32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6				1.A FM	58,213	70.6880	109,639	155,103	65,967		4,161			6.328	20.492	MON	164	6,600	10/25/2024	01/25/2035
32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3			4	1.A FM	1,591,679	98.5230	1,591,797	1,615,661	1,600,873		1,547			5.878	6.418	MON	1,583	99,795	01/09/2018	10/25/2034
32027N-VG-3	First Franklin Mortgage Loan T FFML 2005-FFH3 M5				1.B FM	867,720	68.9110	824,814	1,196,920	878,389		10,669			5.623	7.882	MON	1,122	8,065	07/31/2024	09/25/2035
32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1				1.A FM	2,721,872	79.3570	3,584,525	4,516,976	2,841,637		75,948			4.828	10.024	MON	3,635	191,142	10/25/2024	08/25/2036
32029A-AE-7	First Franklin Mortgage Loan T FFML 2006-FF18 A2D				1.A FM	188,013	89.9730	184,942	205,554	187,973		(40)			4.873	5.293	MON	167	3,617	07/31/2024	12/25/2037
32051G-2Y-0	First Horizon Alternative Mort FHAMS 2006-FA2 1A4				6. *	7,018	4.5790	114,297		8,093		1,076			5.500	0.000	MON		5,145	03/25/2024	05/25/2036
32051G-A8-8	First Horizon Alternative Mort FHAMS 2005-AA10 2A1				1.A FM	6,022	79.0000	6,179	7,821	6,022					5.487	0.000	MON		349	01/31/2023	12/25/2035
32051G-J5-5	First Horizon Asset Securities FHASI 2005-AR6 2A1B			4	1.A FM	521,536	54.4960	334,184	613,226	303,363		(67,648)			4.996	9.125	MON	2,553	30,558	06/08/2015	01/25/2036
32051G-PW-9	First Horizon Alternative Mort FHAMS 2005-AA6 1A1			4	1.A FM	384,262	88.4180	353,900	400,257	370,795		(7,792)			5.619	5.900	MON	1,874	22,697	04/07/2020	08/25/2035
32051G-T2-1	First Horizon Alternative Mort FHAMS 2006-FA1 1A7			4	1.A FM	603,646	40.3330	536,723	1,330,729	527,994		(52,545)			5.750	6.399	MON	6,376	68,524	06/28/2023	04/25/2036
32051G-YL-3	First Horizon Alternative Mort FHAMS 2005-FA8 1A6			4	1.A FM	882,735	42.0150	882,735	2,100,989	882,735		(51,305)	14,886		5.103	11.206	MON	1,802	115,296	08/04/2023	11/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
320520-AD-1	First Horizon Mortgage Pass-Th FHASI 2007-2 1A4			4	1.A FM	1,322,208	34.3360	575,322	1,675,588	475,418		(85,320)			5.750	14.900	MON	8,029	139,275	01/28/2016	05/25/2037
320520-AC-5	First Horizon Alternative Mort FHAMS 2006-FA8 1A3				1.A FM	504,801	30.6920	644,315	2,099,264	443,381		(32,611)			4.953	23.215	MON	1,748	102,569	07/31/2024	02/25/2037
32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1			4	1.A FM	474,764	55.1280	344,216	624,397	359,463		(36,092)			4.272	7.432	MON	2,223	25,594	04/18/2012	11/25/2036
32052N-AC-3	First Horizon Alternative Mort FHAMS 2006-AA4 2A1			4	1.A FM	3,398,768	42.6250	2,894,455	6,790,484	2,529,701		(854,646)			5.448	11.107	MON	30,829	365,366	02/15/2023	07/25/2036
320520-AA-0	First Horizon Alternative Mort FHAMS 2006-AA5 A1				1.A FM	42,749	74.9880	57,244	76,337	38,568		(2,391)			5.583	18.571	MON	355	4,405	01/31/2023	09/25/2036
32053E-AA-6	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1			4	1.A FM	517,155	42.7110	465,866	1,090,736	346,436		(76,986)			5.164	20.806	MON	4,694	47,864	05/29/2014	05/25/2037
32055G-AF-8	First Horizon Mortgage Pass-Th FHASI 2007-AR2 3A1				1.A FM		0.0000		11,637						0.000	0.000	MON			01/31/2023	07/25/2037
32113J-AG-0	First NLC Trust 2005-1 FNLC 2005-1 M6				6. FM		0.0000		939,556						5.368	0.000	MON			01/31/2023	05/25/2035
32113J-AL-9	First NLC Trust 2005-1 FNLC 2005-1 M10				6. FM		0.0000		3,002,143						6.403	0.000	MON			01/31/2023	05/25/2035
32113J-AM-7	First NLC Trust 2005-1 FNLC 2005-1 M11				6. FM		0.0000		3,203,467						6.433	0.000	MON			01/31/2023	05/25/2035
32113J-AP-0	First NLC Trust 2005-1 FNLC 2005-1 M13				6. FM		0.0000		3,014,021						7.153	0.000	MON			01/31/2023	05/25/2035
35564K-B3-2	Freddie Mac STACR REMIC Trust STACR 2022-HQA2 M1B				1.B	10,009,375	106.7530	10,675,278	10,000,000	10,006,885		(1,146)			8.569	8.549	MON	14,281	939,278	09/07/2022	07/25/2042
35564K-H4-4	Freddie Mac STACR REMIC Trust STACR 2022-DNA6 M1B	C		2	1.A	132,653,916	105.8930	137,660,757	130,000,000	132,360,480		(292,829)			8.269	7.683	MON	179,157	10,268,797	06/18/2024	09/25/2042
35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2				1.A	12,866,761	100.9800	13,186,796	13,058,842	12,981,553		47,319			6.219	6.939	MON	13,535	914,590	05/17/2023	01/25/2034
35564K-KY-4	Freddie Mac STACR REMIC Trust STACR 2021-DNA6 M2				1.A	5,449,750	100.7950	5,846,125	5,800,000	5,653,694		87,533			6.069	7.672	MON	5,866	397,364	10/07/2022	10/25/2041
35564K-L4-9	Freddie Mac STACR REMIC Trust STACR 2022-DNA7 M1B				1.A	24,500,000	109.6220	26,857,390	24,500,000	24,500,000					9.569	9.606	MON	39,073	2,550,313	09/26/2022	03/25/2052
35564K-PV-5	Freddie Mac STACR REMIC Trust STACR 2022-DNA1 M1B	CF			1.A	12,606,300	101.6430	14,087,754	13,860,000	12,989,770		166,894			6.419	8.134	MON	14,827	998,882	10/11/2022	01/25/2042
35564K-RF-8	Freddie Mac STACR REMIC Trust STACR 2022-DNA2 M1B				1.A	4,264,013	102.5840	4,677,825	4,560,000	4,357,437		45,202			6.969	8.366	MON	5,296	354,135	12/06/2022	02/25/2042
35564K-UX-5	Freddie Mac STACR REMIC Trust STACR 2022-DNA3 M1B				1.A	14,961,194	103.7070	16,183,448	15,605,000	15,142,039		85,644			7.469	8.240	MON	19,425	1,291,227	10/12/2022	04/25/2042
35564K-YP-8	Freddie Mac Structured Agency STACR 2022-DNA5 M1B				1.A	25,372,175	107.6780	27,285,479	25,340,000	25,385,307		(7,230)			9.069	9.038	MON	38,301	2,508,941	09/30/2022	06/25/2042
35729P-EE-6	FREMONT HOME LOAN TRUST FHLT_0 FHLT 2004-2 M2			4	1.A FM	43,690	102.1520	47,990	46,979	44,117		(1,257)			5.383	4.321	MON	42	1,668	10/22/2013	07/25/2034
35729P-FR-6	Fremont Home Loan Trust 2004-3 FHLT 2004-3 M6				6. FM	294	0.6250	292	46,742	292					6.553	0.000	MON			01/31/2023	11/25/2034
35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5				4.B FM	287,162	76.9010	609,142	792,116	355,226		40,158			5.503	14.563	MON	727	4,288	11/25/2024	01/25/2035
35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1				1.A FM	155,473	55.3170	152,305	275,329	155,184		(289)			4.593	7.405	MON	211	1,938	07/31/2024	11/25/2036
35729V-AF-4	Fremont Home Loan Trust 2006-D FHLT 2006-D M1				6. *		0.0000		47,477						4.683	0.000	MON			01/31/2023	11/25/2036
357523-AR-0	Fremont NIM Trust 2005-C FRENT 2005-C NOTE				6. FM		0.0000		493,601						5.584	0.000	MON		2	01/31/2023	07/25/2035
36157R-HX-6	GE Mortgage Services LLC GECMS 1998-HE2 B1				6. *	57	0.0000		57						6.905	0.000	MON			01/31/2023	09/25/2028
36167C-AA-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1				1.A	21,105	96.1040	24,437	25,428	22,246		568			2.650	9.931	MON	56	674	01/31/2023	10/25/2068
36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1	C			1.A	109,354,958	101.1950	114,275,172	112,925,866	111,082,703		795,349			5.710	6.744	MON	537,339	6,442,503	10/14/2022	08/25/2067
361856-BJ-5	GMACM Home Equity Loan Trust 2 GMACM 2001-HE2 IA2				6. *	1	415.0000	1		1					5.420	0.000	MON		6,755	01/31/2023	12/25/2026
36185M-BJ-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1			4	1.A FM	4,803,258	76.8650	4,641,037	6,037,886	4,803,258		22,127	247,352		3.789	6.399	MON	19,065	221,932	07/14/2023	11/19/2035
36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1			4	1.A FM	4,309,367	68.0770	3,444,081	5,059,100	4,258,836		(52,050)	7,447		0.000	4.105	MON		177,487	10/14/2020	05/19/2036
36185N-Q9-4	GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B				1.A FM	68,271	24.3180	83,010	341,353	102,944		16,096			5.500	16.497	MON	1,565	49,434	01/31/2023	10/25/2033
36190B-AB-5	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 1A2			4	1.A FM	881,604	73.2640	902,350	1,231,640	708,099		(47,035)			0.000	12.970	MON		45,393	11/14/2013	11/26/2035
36190D-AB-1	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2			4	1.A FM	4,470,302	97.7820	4,939,142	5,051,188	4,916,402		(27,623)			5.995	6.227	MON	25,665	290,510	11/14/2013	02/26/2036
36190F-AE-0	GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2			4	1.A FM	1,391,648	80.8600	1,512,348	1,870,321	1,329,731		(48,437)			6.788	18.360	MON	10,580	116,303	11/14/2013	07/25/2035
36190N-AD-5	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 2A2			4	1.A FM	1,215,956	91.6980	1,214,414	1,324,356	1,217,328		1,372			5.076	7.593	MON	5,602	5,602	11/27/2024	08/26/2036
36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2			4	1.A FM	724,427	96.3330	726,653	754,314	733,989		2,207			6.600	6.367	MON	4,149	44,129	11/10/2020	02/26/2036
36228F-2Y-1	GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1				1.A FM	59,026	87.4930	94,759	108,305	61,877		1,731			6.090	20.944	MON	550	6,595	01/31/2023	05/25/2034
36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2			4	1.A FM	330,089	139.0230	510,333	367,086	453,718		56,238			6.403	10.942	MON	392	16,760	08/29/2016	05/25/2034
36228F-6P-6	GSAMP Trust 2004-AR1 GSAMP 2004-AR1 M1			4	1.A FM	1,965,475	101.5630	2,016,544	1,985,520	1,979,911		2,396			5.428	4.023	MON	1,796	80,350	11/10/2020	06/25/2034
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11			4	1.A FM	303,844	96.6040	293,697	304,022	301,715		(2,475)			6.673	5.576	MON	1,691	18,793	11/12/2019	10/25/2033
362290-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1			4	3.C FM	1,318,230	58.7080	894,233	1,523,197	1,063,735		(83,363)			4.534	2.452	MON	5,755	65,385	09/05/2019	03/25/2047
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A			4	1.A FM	4,815,737	40.4240	4,951,699	12,249,554	4,705,505		(93,462)			4.570	10.855	MON	9,330	324,450	12/14/2023	03/25/2047
3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A			4	1.A FM	1,666,829	90.0480	1,657,874	1,841,093	1,705,653		12,728			4.693	5.481	MON	1,440	15,057	08/14/2024	04/25/2047

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1			4	1.A FM	507,709	84.6890	376,520	1,525,059	383,580		(7,072)			4.523	8.290	MON	1,150	17,181	02/23/2018	11/25/2036
3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1			4	1.A FM	1,664,878	30.1950	951,281	3,150,431	858,934		(57,628)			4.613	10.140	MON	2,422	41,460	01/18/2017	02/25/2037
3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1			4	5.C FM	1	30.1950	1	2	1					4.613	(0.790)	MON			01/31/2023	02/25/2037
3622MW-AC-7	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A1			2	6. FM	242,431	895.6910	993,992	110,975	556,219		267,146			5.750	8.260	MON	532	6,381	06/06/2023	05/25/2037
3622MW-AF-0	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A5			4	6. FM	22,596	895.6910	215,132	24,019	117,172		56,389			5.750	9.074	MON	115	1,381	11/14/2013	05/25/2037
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6			4	2.B FM	2,040	74.4040	1,706	2,293	1,761		(24)			6.000	6.167	MON	11	137	07/20/2015	05/25/2037
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6			4	2.C FM	458,959	74.4040	382,754	514,430	396,265		(5,511)			6.000	6.115	MON	2,572	30,866	11/14/2013	05/25/2037
3622N6-AA-7	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-AR2 1A1			4	3.C FM	1,898,774	57.6040	1,321,184	2,293,560	1,513,740		(103,485)			4.341	4.211	MON	8,297	97,559	09/05/2019	05/25/2037
3622NA-AF-7	GSR Mortgage Loan Trust 2007-0 GSR 2007-0A1 2A3B				1.A FM	134,208	27.0890	134,361	496,000	131,412		(2,797)			4.783	7.434	MON	395	7,532	07/31/2024	05/25/2037
362334-CJ-1	GSAA Home Equity NIM Trust GSAAN 2006-2 NOTE				1.A FM		0.0000		13,231						6.000	0.000	MON		132	01/31/2023	12/25/2035
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2			2	2.C FM	467,868	90.1130	466,378	517,547	469,293		1,425			5.750	7.044	MON	2,480	9,920	08/08/2024	02/25/2036
362334-CQ-5	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4			4	4.B FM	732,167	90.1070	689,291	764,970	746,414		2,714			5.750	5.431	MON	3,665	43,986	11/14/2013	02/25/2036
362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1			4	4.A FM	446,149	55.5910	272,480	490,150	397,718		(35,067)			6.000	6.205	MON	2,451	22,050	11/12/2019	03/25/2036
362334-JL-9	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 1A5			4	5.B FM	299,649	118.8850	448,097	376,917	448,097	(67,152)	99,410			5.500	1.384	MON	1,728	22,489	05/22/2012	03/25/2036
362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4			4	1.A FM	1,717,623	28.4730	1,692,745	5,945,129	1,631,373		(86,250)			6.621	7.577	MON	32,804	81,560	01/08/2024	03/25/2036
362334-MG-6	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5			4	1.A FM	259,114	28.4720	141,368	496,506	141,584		(8,592)			6.741	6.746	MON	2,789	7,436	07/20/2016	03/25/2036
362334-MH-4	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6			4	1.A FM	3,827,771	35.8220	2,684,002	7,492,519	2,828,501		(137,956)			6.504	5.807	MON	40,607	112,219	08/10/2022	03/25/2036
362334-NB-6	GSAA Trust GSAA 2006-7 AF2			4	1.A FM	1,378,648	37.4110	862,672	2,305,934	902,756		(42,070)			5.995	6.075	MON	11,520	37,110	08/08/2024	03/25/2046
362334-NC-4	GSAA Trust GSAA 2006-7 AF3			4	1.A FM	675,749	37.4090	394,793	1,055,343	443,258		(28,160)			6.720	4.605	MON	5,910	22,818	04/11/2019	03/25/2046
362334-ND-2	GSAA Trust GSAA 2006-7 AF4A			4	1.A FM	1,467,962	54.3320	1,186,852	2,184,428	1,063,064		(22,999)			6.720	9.729	MON	12,233	47,231	11/30/2011	03/25/2046
362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1			2	1.A FM	3,445,563	84.3080	3,513,775	4,167,799	3,402,081		(43,482)			4.803	6.918	MON	3,365	338,296	03/01/2023	01/25/2036
362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1			4	1.G FM	1,463,507	93.2090	1,470,783	1,577,942	1,563,009		17,117			4.743	6.629	MON	6,236	73,365	06/28/2018	01/25/2036
362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1			4	3.C FM	92,479	93.2090	87,179	93,531	98,145		1,013			4.743	5.063	MON	370	4,349	05/17/2019	01/25/2036
362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4			4	2.B FM	388,965	92.1840	396,068	429,648	428,423		3,549			4.743	6.027	MON	1,698	20,026	06/23/2015	01/25/2036
362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6			2	6. FM	184,583	248.1080	213,341	85,987	213,341	(19,862)	48,620			5.403	7.798	MON	78	3,533	05/02/2024	02/25/2036
362341-8H-5	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3			4	1.A FM	68,389	24.5010	66,886	272,997	56,584		(6,737)			7.500	9.334	MON	1,706	10,468	11/14/2013	02/25/2036
362341-DS-5	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1			4	1.A FM	245,005	90.0470	251,303	279,081	246,231		1,190			4.753	7.688	MON	223	15,608	08/10/2022	07/25/2035
362341-DZ-9	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6			4	1.A FM	255,441	88.2090	259,336	294,004	259,316		1,153			4.783	7.754	MON	236	16,619	05/20/2014	07/25/2035
362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18			2	1.A FM	1,156,868	91.5030	1,216,980	1,329,994	1,163,166		5,586			5.500	8.590	MON	6,096	75,817	07/14/2023	07/25/2035
362341-F7-9	GSAMP 2005-WMC2-N GSAMN 2005-WMC2 NOTE				6. FM		0.0000		2,699,873						5.500	0.000	MON			01/31/2023	11/25/2035
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1			4	1.A FM	394,243	62.8450	358,530	570,499	382,394		(11,849)			5.665	7.865	MON	2,693	10,769	08/08/2024	07/25/2035
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5			4	1.A FM	1,654,159	62.8450	1,489,473	2,370,080	1,566,500		(74,878)			5.665	8.326	MON	11,188	75,268	08/08/2024	07/25/2035
362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF			2	1.A FM	1,948,087	85.4900	1,906,511	2,230,103	1,952,385		(15,143)			4.803	5.889	MON	1,801	101,023	02/07/2017	09/25/2035
362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3			4	1.A FM	551,272	53.1640	532,105	1,000,881	525,699		(25,573)			5.286	6.946	MON	4,409	17,087	08/08/2024	10/25/2035
362341-N5-4	GSR Trust 2005-HEL1 GSR 2005-HEL1 A2B				6. *		2.3700	9		385					4.993	0.000	MON		8	01/31/2023	11/25/2030
362341-Q4-4	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2			4	1.A FM	176,106	83.7280	180,956	216,124	171,851		(163)			4.953	9.377	MON	180	12,470	09/11/2015	12/25/2035
362341-RZ-4	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-AR6 3A1			4	1.A FM	513,058	89.9040	497,845	553,749	524,216		(4,731)			4.631	5.686	MON	2,137	25,917	02/09/2012	09/25/2035
362341-WE-5	GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1			2	2.C FM	1,085,884	38.8770	507,289	1,304,870	559,606		(64,766)			6.000	5.379	MON	6,524	81,799	07/01/2024	11/25/2035
362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1			4	1.A FM	59,274	92.0000	62,322	67,741	60,524		(404)			5.046	13.048	MON	285	3,338	04/07/2020	11/25/2035
362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1			4	1.G FM	8,630	92.0000	8,102	8,806	8,571		(33)			5.046	6.403	MON	37	434	06/03/2019	11/25/2035
362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1			4	3.A FM	43,368	92.0000	39,824	43,287	43,021		(148)			5.046	4.860	MON	182	2,133	05/10/2017	11/25/2035
362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2			4	1.A FM	1,618,685	55.9200	1,524,787	2,726,725	1,460,505		(158,180)			4.953	9.950	MON	2,251	86,596	03/01/2023	12/25/2035
362351-AA-6	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1			4	1.A FM	502,660	30.6020	467,462	1,527,563	431,762		(70,898)			4.593	11.301	MON	1,169	22,996	03/01/2023	12/25/2046
362351-AC-2	GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A			4	1.A FM	1,379,135	52.7520	1,056,883	2,003,495	1,051,314		(46,524)			4.553	8.520	MON	1,520	22,979	01/29/2020	12/25/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
362405-AP-7	GSAMP Trust 2006-SD2 GSAMP 2006-SD2 A3			4	1.A FM	1,302,172	91.8710	2,454,933	2,672,162	2,055,516		109,930			5.153	14.297	MON	2,295	67,697	11/08/2011	05/25/2046
36242D-4T-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1			4	1.A FM	724,567	77.3410	694,989	898,606	576,681		(47,121)			6.694	15.858	MON	5,013	57,780	04/07/2020	05/25/2035
36242D-7Y-3	GSR Mortgage Loan Trust 2005-5 GSR 2005-5F B2				6. *		0.0160	25	156,575						5.754	0.000	MON		63,993	01/31/2023	06/25/2035
36242D-AY-9	GSAMP Trust 2004-SD1 GSAMP 2004-SD1 M2			4	1.A FM	2,494,171	88.2050	2,633,372	2,985,511	2,667,207		21,569			6.853	5.752	MON	3,410	97,247	08/29/2016	06/25/2034
36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1			4	1.A FM	541,182	96.3490	566,694	588,167	529,762		(5,357)			4.853	9.279	MON	480	31,651	03/16/2023	09/25/2034
36242D-FH-1	GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2				6. FM	1,839	2.6170	5,500	210,212	1,839	232				6.063	0.000	MON		78,616	01/31/2023	09/25/2034
36242D-JK-0	GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1				1.A FM	53,223	78.8200	284,408	360,833	74,109		10,499			8.953	74.715	MON	538	(3,223)	01/31/2023	09/25/2034
36242D-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-12 1A1			4	1.A FM	290,472	94.5870	298,100	315,160	298,336		(1,307)			4.793	7.212	MON	254	13,669	03/17/2015	12/25/2034
36242D-MB-6	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1				1.A FM	204,472	60.5130	412,444	681,574	223,973		7,589			6.735	31.651	MON	3,825	9,616	01/31/2023	11/25/2034
36242D-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1			4	1.A FM	88,542	93.5770	92,835	99,207	92,508		(83)			4.783	8.862	MON	80	5,578	02/19/2015	12/25/2034
36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF			2	1.A FM	3,923,773	96.1550	4,169,558	4,336,275	4,000,337		14,821			4.803	6.784	MON	3,501	203,956	08/10/2022	03/25/2035
36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1			4	1.A FM	887,013	98.0480	1,009,455	1,029,555	995,462		1,353			6.979	7.905	MON	5,988	64,744	07/20/2012	01/25/2035
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3			2	1.E FM	149,696	71.3270	115,913	162,511	120,041		(4,232)			6.000	6.060	MON	813	9,515	11/30/2011	02/25/2035
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3			2	1.G FM	1,502	71.3270	1,159	1,625	1,204		(43)			6.000	5.993	MON	8	95	12/10/2012	02/25/2035
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3			2	4.A FM	109,955	71.3270	78,821	110,507	88,046		(3,580)			6.000	4.412	MON	553	6,470	03/16/2017	02/25/2035
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF			2	1.A FM	18,311,100	87.9570	18,638,307	21,190,355	18,198,248		(48,050)			4.803	7.036	MON	17,110	643,254	08/09/2024	01/25/2035
36242D-Y3-1	GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1			4	1.A FM	8,205	98.1350	8,107	8,261	8,261		47			6.500	6.665	MON	45	537	10/22/2014	02/25/2035
36242D-ZQ-9	GSAA Home Equity Trust 2005-4 GSAA 2005-4 M1			4	1.A FM	121,771	101.1340	123,833	122,444	122,421		147			5.113	4.644	MON	104	5,523	04/05/2022	03/25/2035
36244S-AC-2	GSAA Home Equity Trust 2006-13 GSAA 2006-13 AF3			4	1.A FM	618,501	30.0480	287,994	958,453	269,921		(14,471)			6.040	8.440	MON	4,824	15,304	11/01/2013	07/25/2036
36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1			4	1.A FM	1,412,413	60.3830	1,369,099	2,267,355	1,412,413		(3,615)	41,529		4.693	8.577	MON	1,774	36,011	03/21/2017	05/25/2047
36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2			4	1.A FM	1,178,091	60.3790	1,142,423	1,892,081	1,177,291		(3,219)	22,795		4.893	8.603	MON	1,543	24,662	08/08/2024	05/25/2047
36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1				1.A FM	154,820	99.7410	156,916	157,324	155,261		440			4.550	5.762	MON	119	2,014	07/31/2024	07/25/2037
36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4				1.A	6,814	100.3670	6,791	6,766	6,814					5.976	0.000	MON		133	08/02/2024	07/25/2044
36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B			4	1.A FM	5,911,528	89.2200	5,803,713	6,504,954	5,891,737		(19,791)			5.132	7.029	MON	27,820	111,060	08/29/2024	01/26/2036
362561-AB-8	GSMSC 2007-NIM1 Ltd GSMSC 2007-NIM1 N2				6. FM		0.0010	13	1,340,420						8.000	0.000	MON			01/31/2023	08/25/2046
362611-AF-2	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 3A3			4	5.A FM	225,438	102.1400	250,553	245,302	265,924		5,531			6.250	5.849	MON	1,278	15,189	11/14/2013	09/25/2036
362611-AP-0	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A4			4	1.A FM	454,048	47.1370	281,786	597,807	282,074		(22,868)			6.500	8.393	MON	3,238	51,644	11/14/2013	09/25/2036
362611-BR-5	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A17			4	1.A FM	1,226,542	43.5990	1,134,967	2,603,211	1,195,899		(100,624)	7,028		6.000	7.362	MON	13,016	207,591	07/12/2018	09/25/2036
362636-AW-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6			4	4.B FM	731,359	52.5710	532,406	1,012,731	609,544		(38,175)			6.000	4.784	MON	5,064	68,715	11/14/2013	03/25/2037
36270A-AB-0	GS Mortgage-Backed Securities GSMBS 2024-HE1 M1				1.C FE	14,733,735	101.7670	14,941,497	14,682,000	14,732,549		(1,186)			6.819	6.698	MON	16,686	537,922	08/29/2024	08/25/2054
36270A-AC-8	GS Mortgage-Backed Securities GSMBS 2024-HE1 M2				1.F FE	3,057,000	101.2880	3,096,362	3,057,000	3,057,000					6.919	6.864	MON	3,525	133,506	05/29/2024	08/25/2054
36270A-AD-6	GS Mortgage-Backed Securities GSMBS 2024-HE1 M3				2.B FE	4,807,000	101.4380	4,876,126	4,807,000	4,807,000					7.319	7.275	MON	5,864	221,095	05/29/2024	08/25/2054
36271A-AB-9	GS Mortgage-Backed Securities GSMBS 2024-HE2 M1				1.C FE	5,300,000	101.0120	5,353,629	5,300,000	5,300,000					6.569	6.504	MON	5,802	54,973	10/29/2024	01/25/2055
36271A-AC-7	GS Mortgage-Backed Securities GSMBS 2024-HE2 M2				1.F FE	6,710,000	101.0090	6,777,695	6,710,000	6,710,000					6.819	6.761	MON	7,626	72,160	10/29/2024	12/27/2033
36271A-AD-5	GS Mortgage-Backed Securities GSMBS 2024-HE2 M3				2.B FE	6,519,000	101.0050	6,584,498	6,519,000	6,519,000					7.169	7.121	MON	7,789	73,592	10/29/2024	01/25/2055
362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24				1.A	1,418,536	99.4450	1,417,311	1,425,217	1,425,217		6,681			6.000	5.561	MON	7,126	28,504	08/08/2024	11/25/2054
36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1				1.A FM	666,977	1.9640	470,737	23,963,646	398,699		(126,425)			6.585	18.351	MON	131,501	35,893	07/31/2024	05/25/2036
36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1			4	1.A FM	2,611,842	59.9560	2,093,137	3,491,131	2,134,120		(226,317)			6.022	6.640	MON	17,520	200,798	03/31/2022	04/25/2036
36298N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1			4	1.A FM	167,602	76.6720	155,763	203,154	125,014		(3,262)			5.000	14.618	MON	846	10,158	11/14/2013	08/25/2036
36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2				6. FE	440,200	3.7290	308,855		296,883	(6,923)	(72,143)			7.100	(8.283)	MON	9,801	112,790	09/25/2024	08/25/2036
36418X-AE-7	Galton Funding Mortgage Trust GFMT 2019-H1 B1	C.			2.C FE	1,769,375	88.0520	1,761,034	2,000,000	1,778,464		9,089			3.891	5.738	MON	6,485	25,940	08/19/2024	10/25/2059
367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1				1.A FM	16,472,491	72.3530	15,995,400	22,107,308	16,706,983		234,492			5.113	7.974	MON	18,840	305,535	08/09/2024	12/25/2035
38011A-AD-6	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4				1.A FM	878,625	100.6340	1,026,939	1,020,468	885,541		15,605			6.471	17.391	MON	5,503	51,321	07/31/2024	05/25/2036
38012T-AB-8	GMACM Home Equity Loan Trust 2 GMACM 2006-HE3 A2				4.B FM	178,187	90.8670	166,065	182,756	174,786		(1,207)			5.750	8.741	MON	876	9,771	01/31/2023	10/25/2036
39538R-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1			4	1.A FM	3,548,837	90.5530	3,356,353	3,706,514	3,263,841		(190,018)			4.933	7.371	MON	3,048	204,508	03/31/2022	06/25/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2			4	1.A FM	1,262,099	90.5520	1,294,007	1,429,016	996,687		(180,646)			4.893	13.743	MON	1,165	80,055	04/05/2021	06/25/2045
39538W-BU-1	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 2A1				1.A FM	1,620,696	66.5340	3,667,880	5,512,807	941,985		(675,915)			4.999	49.702	MON	4,593	327,437	05/28/2024	10/25/2045
39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A			4	1.A FM	1,267,379	92.0540	1,553,245	1,687,326	1,006,259		(212,926)			5.073	17.181	MON	1,427	99,663	01/25/2024	10/25/2045
39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1			4	1.A FM	935,944	64.5630	1,056,251	1,635,992	891,292		(30,361)			5.013	13.224	MON	1,367	76,166	09/25/2024	11/25/2045
39538W-EL-8	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2				1.A FM	204,318	87.4410	353,778	404,590	138,110		1,780			4.993	39.091	MON	337	21,144	01/31/2023	11/25/2046
39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A			4	1.A FM	1,097,768	92.3670	1,387,335	1,501,986	1,349,621		(2,151)			5.033	6.564	MON	1,260	68,340	02/28/2024	02/25/2036
39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1			4	1.A FM	547,707	93.9250	533,283	567,778	547,973		303			4.873	4.740	MON	461	22,608	03/16/2023	03/25/2036
39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1			4	1.A FM	4,499,191	97.3350	4,534,351	4,658,512	4,446,772		18,493			4.593	6.733	MON	4,193	263,664	08/10/2022	03/25/2036
39538W-GG-7	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2				1.A FM	16,762	94.1610	43,228	45,909	16,794					5.093	0.000	MON	39	1,766	07/31/2024	03/25/2036
39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1			4	1.A FM	668,936	92.8610	771,934	831,279	714,307		318			4.893	8.472	MON	678	38,152	02/01/2016	06/25/2037
40430H-CA-4	HSI Asset Securitization Corp HASC 2005-OPT1 M1			4	1.A FM	921,581	99.3350	925,495	931,690	925,200		3,619			5.083	5.168	MON	789	14,215	08/08/2024	11/25/2035
40431K-AF-7	HSI Asset Loan Obligation Trus HALO 2007-WF1 A6			4	1.A FM	432,507	68.7590	505,159	734,683	347,829		(9,459)			4.485	19.016	MON	2,746	29,599	09/21/2011	12/25/2036
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A			4	1.A FM	10,028,647	35.7600	9,078,674	25,387,804	8,900,151		(597,222)			5.735	11.594	MON	121,409	998,256	03/06/2023	07/19/2047
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A			4	1.A FM	8,355,357	54.0010	7,709,084	14,275,865	7,366,621		(364,800)			4.841	8.590	MON	24,955	811,382	02/28/2023	07/19/2046
41161P-BV-4	HarborView Mortgage Loan Trust HVMLT 2003-2 1A			4	1.A FM	63,945	98.9120	65,566	66,288	65,311		129			5.221	7.235	MON	115	4,010	10/28/2014	10/19/2033
41161P-DX-8	HarborView Mortgage Loan Trust HVMLT 2004-4 X1				6. *		1.4460	24,954							1.661	0.000	MON		768	01/31/2023	06/19/2034
41161P-GZ-0	HarborView Mortgage Loan Trust HVMLT 2004-8 2A1				3.B FM	499,056	88.7520	472,448	532,327	504,638		(3,860)			5.377	4.764	MON	2,385	28,975	12/09/2020	11/19/2034
41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3			4	1.A FM	692,727	89.1770	807,726	905,759	769,857		(1,671)			5.301	9.993	MON	1,734	49,301	10/26/2015	11/19/2034
41161P-HU-0	HarborView Mortgage Loan Trust HVMLT 2004-9 4A1A			4	1.A FM	97,417	93.9350	106,637	113,522	94,729		(1,047)			5.241	8.172	MON	215	5,947	12/03/2014	12/19/2034
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A			4	3.B FM	1,765,651	85.5610	1,666,185	1,947,368	1,760,715		(23,477)	17,277		5.452	6.954	MON	8,847	105,754	03/10/2022	02/25/2036
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A			4	4.B FM	2,543,669	85.5610	2,299,168	2,687,171	2,534,993		(36,926)	24,107		5.452	5.740	MON	12,208	145,930	10/14/2020	02/25/2036
41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A			4	1.A FM	89,627	100.7540	89,105	88,439	249,476		97,429			6.463	(30.028)	MON	476	5,509	10/14/2020	02/25/2036
41161P-KA-0	HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A			4	1.A FM	629,934	82.1870	628,608	764,850	559,532		(26,421)			5.121	9.392	MON	1,414	37,782	10/28/2016	01/19/2035
41161P-KD-4	HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A			4	4.A FM	614,276	93.2440	638,047	684,278	710,026		69,939			5.181	3.886	MON	1,280	33,657	08/10/2022	01/19/2035
41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3			4	1.A FM	167,197	92.4940	234,839	253,897	240,318		23,736			5.241	6.819	MON	481	12,409	08/29/2016	01/19/2035
41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3			4	4.B FM	26,601	92.4940	29,291	31,668	33,796		3,316			5.241	2.712	MON	60	1,548	06/20/2017	01/19/2035
41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3			4	4.C FM	73,732	92.4940	76,412	82,613	90,177		8,826			5.241	1.983	MON	156	4,038	07/17/2018	01/19/2035
41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A			4	1.A FM	1,009,650	59.0880	961,535	1,627,307	765,244		(45,846)			4.881	13.656	MON	2,868	76,411	01/16/2019	05/19/2046
41161P-L5-0	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1B				6. *		0.0000		5,949						4.961	0.000	MON		136	01/31/2023	05/19/2046
41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A			4	1.A FM	508,311	98.4920	535,336	543,534	518,046		1,847			5.021	6.926	MON	985	25,867	01/31/2023	03/19/2035
41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A			4	1.A FM	8,334,876	31.1990	5,993,583	19,211,075	5,858,905		(768,948)			5.001	12.581	MON	34,692	743,812	01/19/2024	05/19/2035
41161P-QU-0	HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A			4	1.A FM	5,411,458	66.9050	4,755,036	7,107,098	4,744,530		(276,533)			5.141	8.567	MON	13,194	327,490	03/21/2017	09/19/2035
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A			4	1.F FM	972,035	68.8110	928,126	1,348,804	972,035		(56,181)	3,447		5.101	7.133	MON	2,484	60,760	06/13/2024	11/19/2035
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A			4	3.A FM	555,905	68.8110	515,787	749,571	555,905		(33,073)	3,227		5.101	6.480	MON	1,381	37,165	01/17/2020	11/19/2035
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11			4	1.A FM	879,897	70.3070	995,076	1,415,323	837,214		(26,991)			6.746	11.758	MON	7,957	55,122	07/31/2024	10/19/2035
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11			4	3.B FM	5,578,445	70.3070	5,166,967	7,349,117	5,578,445		(181,848)	60,408		6.746	6.188	MON	41,316	332,626	06/10/2021	10/19/2035
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12			4	1.A FM	5,529,448	72.3340	5,383,945	7,443,163	5,258,415		(182,536)			5.981	6.944	MON	16,075	340,093	08/10/2022	10/19/2035
41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11			4	1.A FM	892,712	48.3240	833,028	1,723,844	764,425		(128,287)			5.041	12.163	MON	3,138	95,409	10/19/2023	02/19/2036
41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12				1.A FM	969,292	48.4440	920,488	1,900,106	887,618		(77,020)			6.021	10.841	MON	4,131	102,252	12/14/2023	02/19/2036
41161P-XU-2	HarborView Mortgage Loan Trust HVMLT 2005-15 X3B				6. FE		0.0010	2							0.154	0.000	MON			01/31/2023	10/20/2045
41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B				1.A Z	7,344	1,077.6210	79,435	7,371	6,357		(829)			5.141	0.000	MON		403	04/19/2024	01/19/2036
41161U-AC-6	HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A			4	2.B FM	2,908,008	44.6200	2,123,370	4,758,735	2,552,113		(259,398)			4.969	3.687	MON	19,704	211,124	12/11/2019	08/19/2036
41162B-AA-1	HarborView Mortgage Loan Trust HVMLT 2006-SB1 A1A			4	1.A FM	5,610,958	88.1860	6,189,127	7,018,282	5,720,975		74,466			5.675	8.737	MON	33,212	212,200	10/25/2022	12/19/2036
41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13			4	4.C FM	356,000	97.7280	405,656	415,085	452,081		12,114			4.961	5.029	MON	744	14,516	05/24/2017	12/19/2036
41162D-AF-6	HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A			4	1.A FM	7,724,972	88.6550	7,662,964	8,643,604	8,095,484		12,563			4.861	4.635	MON	15,172	302,710	02/21/2018	01/19/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A			4	1.A FM	824,845	77.5940	793,256	1,022,313	824,845		2,299	4,771		4.773	8.201	MON	813	32,441	06/28/2023	05/25/2038
41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2				4.C FM	250,590	22.0480	64,245	291,384	64,245	58,377	(2,653)			4.901	39.367	MON	516	7,545	01/31/2023	03/19/2037
41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A			4	1.A FM	1,253,465	91.6080	1,192,394	1,301,625	1,270,487		7,863			4.881	4.714	MON	2,294	47,342	08/10/2022	05/19/2037
41164U-AD-1	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C				6. *		93.5840	57,066	60,978						5.061	0.000	MON		1,255	01/31/2023	05/19/2037
41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C				1.A FM	44,982	20.0040	45,302	226,463	27,697		(17,285)			5.041	(85.730)	MON	412	2,591	08/02/2024	09/19/2037
437084-AV-8	Home Equity Asset Trust 2004-1 HEAT 2004-1 M1			4	1.A FM	212,741	100.2330	234,791	234,245	228,263		1,447			5.398	7.348	MON	211	13,633	08/29/2016	06/25/2034
437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1			4	1.A FM	663,595	97.7390	926,379	947,809	906,360		9,139			5.308	7.217	MON	839	46,788	04/03/2012	08/25/2034
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7				1.A FM	1,703,612	107.4380	2,539,246	2,363,450	1,839,827		79,094			6.133	11.125	MON	2,416	97,201	12/26/2024	10/25/2035
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7				4.B FM	791,657	107.4380	792,433	737,571	797,186		5,530			6.133	6.500	MON	754	12,827	12/26/2024	10/25/2035
437089-AD-7	Home Equity Mortgage Loan Asse INDS 2006-1 A4				1.A FM	824,259	60.2040	2,294,741	3,811,600	690,173		(67,142)			6.666	(2.994)	MON	21,173	208,224	01/31/2023	05/25/2036
437089-AD-7	Home Equity Mortgage Loan Asse INDS 2006-1 A4				6. FM	694,189	60.2040	715,827	1,189,000	646,737		(47,451)			6.666	(14.445)	MON	6,605	35,646	07/31/2024	05/25/2036
43708A-AH-5	Home Equity Mortgage Loan Asse INHEL 2002-A M2				6. FM	224,385	56.3500	252,884	448,770	250,193	17,467	14,596			6.328	14.346	MON	473	32,697	01/31/2023	05/25/2033
437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3			4	1.A FM	231,304	99.1570	236,203	238,211	239,316		2,123			4.753	3.109	MON	189	11,305	05/11/2022	10/25/2036
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3			4	1.A FM	3,005,786	83.7940	3,021,247	3,605,587	3,032,495		17,353			4.753	7.464	MON	2,856	14,837	11/27/2024	01/25/2037
43709P-AD-0	Home Equity Mortgage Trust 200 HEMT 2006-5 A3				1.A FM	1,328	0.2060	70,084	34,000,000	1,328					4.953	0.000	MON		28,695	01/31/2023	01/25/2037
43709X-AD-3	Home Equity Mortgage Loan Asse INABS 2006-E 2A2			4	1.A FM	991,836	64.1870	952,552	1,484,020	996,246		5,827			4.573	7.309	MON	1,131	30,724	12/22/2023	04/25/2037
43709X-AE-1	Home Equity Mortgage Loan Asse INABS 2006-E 2A3			4	1.A FM	4,954,882	64.1100	4,817,828	7,514,965	4,954,882		29,485	90,559		4.623	7.635	MON	5,791	155,584	12/22/2023	04/25/2037
43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A			4	1.A FM	589,228	98.2830	655,312	666,760	619,788		4,850			5.313	9.741	MON	595	41,023	08/10/2022	08/25/2029
43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1				1.G Z	23,499,711	100.5050	23,618,785	23,500,000	23,499,061		(650)			5.989	6.057	MON	23,457	461,319	08/20/2024	09/25/2039
44328B-AB-4	HSI Asset Securitization Corp HASC 2006-HE2 1A				1.A FM	215,725	38.0050	221,586	583,039	205,928		(4,152)			4.713	9.295	MON	458	11,374	01/31/2023	12/25/2036
45254N-KX-4	Impac CMB Trust Series 2004-9 IMM 2004-9 1A1			4	1.A FM	1,840,934	98.0700	2,034,168	2,074,208	1,888,205		12,529			5.213	9.423	MON	1,802	125,459	09/28/2017	01/25/2035
45254N-KY-2	Impac CMB Trust Series 2004-9 IMM 2004-9 1A2			4	1.A FM	398,537	98.4230	475,232	482,847	407,519		4,666			5.333	13.100	MON	429	29,540	08/29/2016	01/25/2035
45254N-NK-9	Impac CMB Trust Series 2005-2 IMM 2005-2 2A2				1.A FM	155,245	98.1940	175,220	178,443	160,902		3,473			5.253	13.390	MON	156	11,051	01/31/2023	04/25/2035
45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1			4	1.A FM	1,759,589	91.4830	2,142,160	2,341,584	1,851,637		21,530			4.933	11.130	MON	1,925	127,106	10/10/2014	08/25/2035
45254N-PL-5	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5				6. *		93.3270	92,330	98,932	2,693		2,693			5.133	8,550.959	MON	85	5,789	01/31/2023	05/25/2035
45254N-PQ-4	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1				6. *		94.0580	99,515	105,802	3,248		3,248			5.753	8,888.000	MON	101	6,247	01/31/2023	05/25/2035
45254N-PV-3	Impac CMB Trust Series 2005-5 IMM 2005-5 A2			4	1.A FM	399,835	93.8010	442,893	472,164	417,674		1,448			4.673	9.437	MON	368	27,513	08/29/2016	08/25/2035
45254N-QA-8	Impac CMB Trust Series 2005-5 IMM 2005-5 M3				6. *		29.7210	15,720	52,890						5.033	0.000	MON		2,895	01/31/2023	08/25/2035
45254N-RW-9	Impac CMB Trust Series 2005-8 IMM 2005-8 2M2			4	1.A FM	258,272	97.0480	282,041	290,619	275,193		1,964			5.578	8.276	MON	270	18,958	08/29/2016	02/25/2036
45254T-QW-7	Impac Secured Assets Corp Seri IMSA 2004-4 M5				1.A FM	2,389,026	95.5580	2,370,762	2,480,955	2,423,337		23,376			6.103	6.893	MON	2,524	143,045	01/07/2022	02/25/2035
45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D			4	1.A FM	1,242,397	83.8600	1,436,669	1,713,170	1,147,918		(10,982)			5.313	11.693	MON	1,517	77,623	08/29/2016	03/25/2036
45254T-TZ-7	Impac Secured Assets Trust 200 IMSA 2006-1 2M2			4	1.A FM	220,744	98.6570	256,286	259,775	245,876		3,233			5.383	8.144	MON	233	15,310	08/29/2016	05/25/2036
45255R-AC-1	Impac Secured Assets Trust 200 IMSA 2006-3 A3			4	1.A FM	935	372.0030	3,778	1,016	1,791	774				4.753	(1.512)	MON	1	46	11/12/2019	11/25/2036
45255R-AZ-0	Impac Secured Assets Trust 200 IMSA 2006-3 A7				1.A FM	13,882,476	83.2850	14,517,806	17,431,440	14,505,797		308,601			4.993	7.564	MON	14,507	695,243	12/13/2024	11/25/2036
452563-AA-7	IMPAC NIM Trust 2007-3 IMSAN 2007-3 N				1.A FM		0.0000		5,986,628						8.000	0.000	MON			01/31/2023	09/25/2037
452565-AA-2	IMPAC NIM Trust 2007-2 IMSAN 2007-2 N				1.A FM		0.0000		4,630,623						8.000	0.000	MON		12	01/31/2023	05/25/2037
456606-GD-8	Home Equity Mortgage Loan Asse INHEL 2004-C M10				6. FM	16,661	13.1700	117,028	888,571	1,464		(2,887)			9.328	64.189	MON	1,381	6,691	01/31/2023	03/25/2035
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3			4	3.B FM	194,357	98.3790	215,385	218,932	227,989		2,553			5.750	6.208	MON	1,049	12,571	08/10/2012	02/25/2036
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1			4	5.A FM	1,494,307	73.6190	1,239,493	1,683,651	1,463,486		(38,161)	4,052		5.750	3.747	MON	8,067	96,801	10/07/2015	02/25/2036
45660L-4G-1	Residential Asset Securitizati RAST 2005-A15 5A1				1.A FM	2,016,208	37.6940	2,230,133	5,916,479	1,829,245		(90,803)			5.750	12.096	MON	28,350	295,391	05/01/2024	02/25/2036
45660L-4W-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1				1.A FM	2,937,103	74.3050	2,859,645	3,848,521	2,906,768		(24,211)			3.865	6.624	MON	12,396	148,074	07/14/2023	01/25/2036
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3			4	4.C FM	1,361,086	44.1010	1,036,944	2,351,317	1,177,861		(72,248)			6.000	5.052	MON	11,757	117,594	04/21/2020	04/25/2036
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2			4	1.A FM	4,479,089	93.6070	4,658,721	4,976,875	4,555,557		37,176			5.500	7.629	MON	22,811	279,937	02/15/2023	02/25/2035
45660L-CN-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A			4	1.A FM	988,574	87.3950	981,602	1,123,184	908,747		(29,116)			5.133	11.308	MON	961	64,067	08/10/2022	02/25/2035
45660L-EJ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR4 2A2				6. FM	8,495	100.3300	9,998	9,965	8,495					5.133	0.000	MON		196	01/31/2023	03/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1				4.C FM	7,401,801	62.3410	5,569,150	8,933,375	6,536,273		(389,717)			4.805	2.828	MON	35,770	401,168	05/27/2021	11/25/2035
45660L-GD-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1				1.A FM	122,865	78.3660	124,231	158,526	122,121		(744)			4.933	8.317	MON	130	1,243	07/31/2024	04/25/2035
45660L-GE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A2				4.B FM	2,362,037	71.2450	2,078,972	2,918,069	2,637,685	160,852	120,835			5.113	6.383	MON	2,487	104,011	07/14/2023	04/25/2035
45660L-GQ-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1			4	3.C FM	57,029	90.0320	62,871	69,832	70,740		1,924			3.838	6.227	MON	223	2,618	08/05/2015	05/25/2035
45660L-LR-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1			4	1.A FM	1,880,057	54.5410	1,735,771	3,182,497	1,730,327		(145,722)			3.417	7.334	MON	9,063	182,264	12/22/2023	06/25/2035
45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1			4	1.A FM	5,415,679	80.6460	5,407,366	6,705,086	5,360,209		(55,470)			5.419	7.884	MON	30,279	60,115	08/09/2024	07/25/2035
45660L-RJ-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A			4	1.A FM	5,056,251	71.3560	4,662,135	6,533,600	4,558,774		(135,572)			5.013	8.309	MON	5,459	309,652	06/17/2015	07/25/2035
45660L-RZ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 2A1C				6. *		35.5970	20,445	57,434						5.233	0.000	MON		2,156	01/31/2023	07/25/2035
45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3			4	3.C FM	465,211	57.7130	348,948	604,622	367,600		(16,814)			5.500	5.889	MON	2,771	33,120	08/08/2012	07/25/2035
45660L-TS-8	Residential Asset Securitizati RAST 2005-A9 A5			4	5.C FM	451,868	58.4410	348,131	595,697	420,340		(19,575)			5.500	3.199	MON	2,730	32,703	10/10/2013	07/25/2035
45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1			4	1.A FM	2,267,267	71.0010	2,176,739	3,065,787	2,168,281		(86,701)			5.287	7.261	MON	13,508	158,976	09/06/2023	09/25/2035
45660L-VN-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR15 A3				6. *		0.0010	149							0.000	0.000	MON			01/31/2023	09/25/2035
45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A			4	1.A FM	12,785,479	52.9210	11,670,808	22,053,118	11,032,636		(526,854)			5.073	8.878	MON	18,647	925,557	03/21/2023	10/25/2036
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B			4	1.A FM	7,598,172	52.9030	7,992,557	15,107,906	7,238,465		(386,968)			6.013	9.795	MON	15,141	657,265	12/14/2023	10/25/2036
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B			4	1.F FM	1,203,067	52.9030	1,067,405	2,017,659	1,071,719		(49,528)			6.013	7.659	MON	2,022	87,758	07/21/2022	10/25/2036
45660L-WF-2	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C				1.A FM	61,271	52.5020	70,699	134,661	56,787		(2,623)			5.673	13.584	MON	127	5,763	01/31/2023	10/25/2036
45660L-WS-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X				6. FE	110	0.0100	1,103		1,103	(1,563)	2,556			0.000	0.000	MON			10/01/2024	10/25/2036
45660L-X3-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR31 AX				6. *		0.0010	258							0.000	0.000	MON			01/31/2023	01/25/2036
45660L-Y3-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2				6. *		0.0000		530,388						3.839	0.000	MON		19,320	01/31/2023	01/25/2036
45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3				6. FM	262,332	73.3870	240,646	327,915	240,646	(52,083)	74,725			4.684	9.849	MON	1,280	15,179	01/31/2023	10/25/2035
45660L-YW-3	IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1				4.C FM	3,902,146	64.2860	3,888,916	6,049,370	3,813,606		(50,627)			5.053	7.919	MON	5,095	267,609	07/14/2023	11/25/2035
45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2			4	1.A Z	2,059	0.0010		2,059	1,237		232,986			5.173	(29.213)	MON	2	(204,655)	04/26/2021	11/25/2035
45660L-ZH-5	INDYMAC INDX MORTGAGE LOAN TRU INDA 2005-AR1 1A1			4	1.A FM	434,245	71.3020	363,561	509,892	333,686		(15,887)			4.210	8.096	MON	1,789	20,470	03/26/2013	11/25/2035
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A			4	1.A FM	7,076	90.4970	8,011	8,852	7,620		(18)			5.253	8.133	MON	8	385	01/28/2016	11/25/2034
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A			4	2.C FM	65,964	90.4970	72,619	80,244	70,323		(139)			5.253	7.615	MON	70	3,493	08/11/2016	11/25/2034
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A			4	3.B FM	103,904	90.4970	104,497	115,469	103,782		(122)			5.253	6.894	MON	101	2,090	07/31/2024	11/25/2034
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A			4	3.C FM	27,102	90.4970	27,700	30,609	28,119		(28)			5.253	6.283	MON	27	1,332	02/05/2015	11/25/2034
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A			4	4.A FM	871,686	90.4970	876,142	968,142	898,785		(716)			5.253	5.993	MON	848	42,137	02/20/2018	11/25/2034
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A			4	4.B FM	107,889	90.4970	106,533	117,719	110,523		(66)			5.253	5.686	MON	103	5,124	08/20/2014	11/25/2034
45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1			4	2.A FM	64,194	76.1060	67,855	89,159	63,915		(394)			5.233	9.230	MON	78	3,606	01/31/2023	12/25/2034
45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1			4	5.A FM	495,112	76.1060	461,571	606,484	518,903		(5,297)			5.233	5.155	MON	529	24,532	03/03/2014	12/25/2034
45660N-6S-9	IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A			4	1.A FM	934,365	92.1920	944,230	1,024,204	975,169		(548)			4.728	5.903	MON	4,036	48,234	04/11/2019	12/25/2034
45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A			4	1.C FM	1,983,394	94.2110	1,876,351	1,991,644	1,980,156		(11,684)			5.346	4.794	MON	8,873	105,019	11/12/2019	08/25/2034
45660N-S2-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1			4	4.C FM	328,860	58.4960	272,373	465,630	283,364		(15,501)			5.273	8.248	MON	409	26,299	02/03/2015	08/25/2034
45660N-S4-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B				1.A FM	27,571	89.2010	32,360	36,278	27,467		(91)			5.253	10.037	MON	32	1,453	01/31/2023	08/25/2034
45660N-T8-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1				5.A FM	884,737	88.4960	918,632	1,038,045	891,393		1,268			5.333	7.530	MON	930	51,305	07/14/2023	09/25/2034
45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2			4	5.A FM	2,739,745	88.5230	2,696,147	3,045,685	2,708,749		(19,969)			5.313	6.646	MON	2,718	150,580	10/06/2020	09/25/2034
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A			4	1.A FM	5,941,900	85.2830	6,155,880	7,218,183	5,968,118		28,257			4.893	7.323	MON	5,887	241,665	12/14/2023	04/25/2046
45661E-AX-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C				1.A FM	1,515	98.2630	69,119	70,341	1,515					5.133	0.000	MON		3,133	01/31/2023	05/25/2046
45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1				1.A FM	2,138,564	92.9910	2,144,755	2,306,409	2,227,078		39,190			3.665	7.049	MON	7,045	82,790	07/21/2022	05/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45661E-DB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2				6. *		8.1200	6,949	85,576						4.021	0.000	MON	3	180	01/31/2023	05/25/2036
45661E-GC-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1			4	5.A FM	714,277	55.0270	593,916	1,079,327	679,653		(23,331)			4.283	5.754	MON	3,852	37,779	04/07/2020	06/25/2036
45661E-GH-1	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2			4	2.A FM	815,633	82.8050	719,029	868,342	820,139		1,849			4.803	4.432	MON	701	52,036	08/10/2022	06/25/2036
45662D-AC-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3				1.A FM	488,709	101.5210	522,001	514,182	509,953		15,522			4.793	8.653	MON	411	18,836	07/14/2023	11/25/2036
45662F-AB-6	IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2				6. *		11.9500	5,384	45,054						4.368	0.000	MON		1,927	01/31/2023	12/25/2036
456654-AB-8	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2				6. *	318	0.0000		104,411		(318)				6.000	0.000	MON		4,539	03/01/2024	10/25/2037
456654-AD-4	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 2A2				1.A FM		0.0000		181,604						6.500	0.000	MON		10,684	01/31/2023	10/25/2037
456672-AD-6	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2				6. *		0.0000		66,753						4.116	0.000	MON		2,557	01/31/2023	06/25/2037
456673-AA-0	IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1				1.A FM	1,723,593	86.2910	1,738,713	2,014,930	1,679,167		(37,528)			5.502	7.948	MON	9,238	104,410	07/14/2023	07/25/2037
456674-AA-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1				1.A FM	5,136,838	85.0470	5,035,262	5,920,553	5,037,972		(81,867)			5.435	7.629	MON	26,813	299,806	07/14/2023	08/25/2037
456674-AD-2	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 2A2				1.A FM	4,234	9.6690	8,187	84,673	4,234					4.449	0.000	MON		3,603	01/31/2023	08/25/2037
45667Q-AB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2				1.A FM	3,098	64.3900	39,893	61,956	3,098					4.123	0.000	MON		1,947	01/31/2023	11/25/2036
45667S-AM-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR35 2A1B				6. *		56.1940	3,813	6,786						4.913	0.000	MON		95	01/31/2023	01/25/2037
45667W-AA-6	IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1			4	1.A FM	911,372	92.1450	986,334	1,070,419	979,498		(829)			4.873	5.738	MON	869	40,091	01/23/2017	11/25/2036
456681-AE-5	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1			2	1.A FM	3,944,273	62.1680	3,574,294	5,749,391	3,900,924		(43,644)			3.501	5.877	MON	16,773	198,291	07/21/2022	07/25/2037
45668G-AE-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B				2.C FM	1,219	0.0000		1,219	1,219					5.053	0.000	MON		7	02/26/2024	11/25/2046
45668L-AA-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1				3.C FM	3,717,903	79.1020	3,096,351	3,914,382	3,631,181		(76,290)			4.361	3.427	MON	14,227	169,095	05/27/2021	02/25/2037
45669N-AT-3	IndyMac INDX Mortgage Loan Tru INDX 2007-AR19 3A1				1.A FM	1,257,902	70.0720	1,290,305	1,841,402	1,200,475		(39,760)			4.036	8.162	MON	6,193	65,242	07/14/2023	09/25/2037
45669W-AE-6	IndyMac INDX Mortgage Loan Tru INDX 2007-FLX5 2A3				6. *		811,829.7110	81							5.033	0.000	MON		1,730	01/31/2023	08/25/2037
45669Y-AT-9	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 3A2				6. *		0.0000		523,764						3.405	0.000	MON		19,031	01/31/2023	04/25/2037
45670C-AC-1	IndyMac INDX Mortgage Loan Tru INDX 2007-AR7 2A1				1.A FM	341,287	81.8290	357,743	437,183	343,782		1,511			3.202	7.462	MON	1,167	13,770	07/14/2023	06/25/2037
45670E-AA-1	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR2 A1			4	1.A FM	560,627	68.5560	584,638	852,789	563,192		(5,356)			4.603	8.869	MON	654	40,892	11/14/2013	03/25/2047
45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1			4	1.A FM	719,133	82.2790	740,459	899,934	714,375		(5,456)			3.511	6.621	MON	2,633	31,305	12/14/2023	11/25/2037
45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1			4	2.C FM	9,324,887	92.7830	9,143,703	9,854,896	9,335,758		10,871			4.631	6.635	MON	38,031	114,127	09/25/2024	10/25/2037
465970-AD-3	JP Morgan Mortgage Trust Serie JPMMT 2024-VIS1 M1	C			2.C FE	10,288,781	101.1910	10,411,497	10,289,000	10,287,606		(1,175)			6.750	6.803	MON	57,876	520,881	03/26/2024	07/25/2064
466247-F5-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A1 3A2			4	1.A FM	672,089	71.2840	555,166	778,812	513,223		(37,714)			5.624	8.493	MON	3,650	42,114	04/20/2016	02/25/2036
466247-J4-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1				3.C FM	911,946	87.9680	905,182	1,028,994	900,655		(11,926)			5.192	7.828	MON	4,452	51,967	07/14/2023	04/25/2036
466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2			4	3.B FM	2,182,168	87.0980	2,037,025	2,338,779	2,131,679		(40,155)			5.192	5.833	MON	10,120	118,115	03/31/2022	04/25/2036
466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6				2.A FM	2,563,931	87.0380	2,508,231	2,881,768	2,572,409		42,817			6.500	6.422	MON	15,610	187,315	11/29/2022	11/25/2034
466247-K2-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 3A2			4	4.C FM	321,218	83.7100	291,564	348,305	326,514		(6,125)			5.728	5.613	MON	1,662	19,287	01/13/2021	04/25/2036
466247-MH-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A1 IB4				6. *		0.0000		1,311		(3)	3			2.751	8,810.983	MON	3		07/31/2024	02/25/2035
466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1			4	1.A FM	1,549,778	86.3980	1,482,079	1,715,404	1,541,183		(31,134)	1,370		5.975	6.211	MON	8,542	97,367	10/31/2014	06/25/2035
466247-RD-7	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 1B2				1.A FM	57,268	8.2260	139,702	1,698,365	43,239		(14,819)			5.870	1,820.015	MON	8,307	16,519	07/31/2024	06/25/2035
466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1			4	1.A FM	486,559	99.3150	485,912	489,261	489,500		(2,749)			6.896	5.526	MON	2,811	30,789	04/05/2022	08/25/2035
466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4			4	1.A FM	1,271,743	99.3150	1,489,700	1,499,967	1,542,874		(5,897)			6.896	4.468	MON	8,619	94,392	01/11/2022	08/25/2035
466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1			4	1.A FM	169,535	95.5720	182,620	191,082	160,503		(11,335)			5.699	11.420	MON	908	10,366	11/12/2021	09/25/2035
466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1			4	5.A FM	381,067	94.9420	375,581	395,590	419,520		143,054	84,211		5.560	4.677	MON	1,833	20,703	12/22/2023	08/25/2035
466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3			4	1.A FM	125,274	94.7010	140,614	148,482	128,437		(1,810)			6.035	8.871	MON	747	8,239	02/29/2012	10/25/2035
466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4			4	3.B FM	239,433	94.7010	226,323	238,986	241,211		(1,352)			6.035	4.595	MON	1,202	13,261	12/07/2020	10/25/2035
466247-WS-8	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5			4	1.A FM	652,201	93.5500	672,916	719,309	649,887		(2,718)			5.793	6.895	MON	3,472	38,681	06/28/2023	10/25/2035
466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1			4	1.A FM	101,975	98.7720	100,975	102,231	102,955		(372)			6.258	4.976	MON	533	5,860	10/26/2017	10/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1				1.A FM	137,550	65.3140	919,820	1,408,299	186,591		34,608			6.441	115.904	MON	7,559		07/25/2023	10/25/2035
466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1				5.B FM	277,336	65.3140	286,959	439,352	280,780		3,444			6.441	4.344	MON	2,358		07/31/2024	10/25/2035
466247-XK-4	JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1				1.A FM	200,940	69.4410	193,883	279,206	193,172		(5,773)			5.592	9.414	MON	1,301	14,163	07/14/2023	10/25/2035
466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1			4	1.A FM	377,042	77.2140	368,657	477,447	360,895		(14,120)			5.623	8.486	MON	2,237	24,692	11/09/2022	11/25/2035
466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1			4	3.C FM	446,790	77.2140	364,271	471,768	426,398		(15,333)			5.623	3.374	MON	2,211	24,398	06/27/2019	11/25/2035
466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3			4	3.B FM	147,909	87.8560	139,727	159,042	140,763		(4,466)			5.772	4.930	MON	765	8,378	10/06/2020	11/25/2035
466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3			4	3.C FM	2,148,350	87.8560	1,962,722	2,234,029	2,021,772		(63,453)			5.772	4.342	MON	10,746	117,689	11/12/2019	11/25/2035
466247-ZY-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-S3 1A11			4	3.C FM	1,924,288	45.9710	1,077,863	2,344,666	1,239,082		(86,750)			6.000	5.379	MON	11,723	139,409	04/22/2014	01/25/2036
46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3				1.A FM	164,531	62.8200	810,816	1,290,690	214,318		35,085			5.128	26.136	MON	1,103	13,322	07/25/2023	10/25/2035
46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3				4.C FM	255,708	62.8200	252,782	402,388	262,440		6,732			5.128	9.251	MON	344	1,380	07/31/2024	10/25/2035
46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3				6. *		0.0000		353,797						4.993	0.000	MON		8,659	01/31/2023	04/25/2036
466278-AB-4	JP Morgan Alternative Loan Tru JPALT 2007-A2 11A2				1.A FM	95,022	0.0000		96,354						5.113	0.000	MON		1,175	01/31/2023	06/25/2037
46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4			4	3.B FM	212,537	73.4540	166,748	227,009	180,832		(6,783)			5.500	4.923	MON	1,040	13,142	03/26/2019	12/25/2035
46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7			4	3.B FM	547,977	73.4540	429,920	585,289	466,234		(17,489)			5.500	4.923	MON	2,683	33,882	03/26/2019	12/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9			4	1.D FM	468,422	67.4400	391,007	579,784	398,830		(17,898)			6.000	7.236	MON	2,899	36,662	09/26/2012	12/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9			4	1.E FM	354,630	67.4400	295,897	438,756	301,923		(13,552)			6.000	7.229	MON	2,194	28,581	09/26/2012	12/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9			4	4.A FM	110,364	67.4400	84,542	125,359	92,616		(4,376)			6.000	5.838	MON	627	8,166	02/26/2014	12/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9			4	4.B FM	937,381	67.4400	693,076	1,027,691	781,682		(37,760)			6.000	5.284	MON	5,138	66,945	06/24/2014	12/25/2035
46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1			4	1.A FM	1,614,235	97.5010	1,689,893	1,733,211	1,557,846		20,052			4.913	7.691	MON	1,419	93,499	08/10/2022	03/25/2036
46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1			2	1.A FM	1,715,001	78.8260	1,670,114	2,118,723	1,558,984		(45,749)			4.975	9.053	MON	8,784	103,192	12/14/2023	03/25/2036
46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2				1.A FM	246,138	49.7200	407,933	820,459	164,428		(12,103)			5.099	78.860	MON	3,487	41,473	01/31/2023	03/25/2036
46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2			2	4.C FM	1,178,526	48.9370	805,527	1,646,041	976,429		(85,783)			5.500	2.723	MON	7,544	93,546	06/11/2014	03/25/2036
46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7			2	2.C FM	596,847	50.0140	543,160	1,086,008	580,631		(16,216)			5.750	6.065	MON	5,204	20,812	08/08/2024	03/25/2036
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12			4	1.A FM	1,633,080	50.5920	1,192,062	2,356,211	1,178,708		(85,778)			6.000	7.925	MON	11,781	146,084	09/06/2023	03/25/2036
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12			4	3.B FM	1,012,899	50.5920	664,440	1,313,322	726,850		(56,659)			6.000	5.563	MON	6,567	81,425	03/13/2020	03/25/2036
46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19			4	1.A FM	712,198	55.7600	489,313	877,532	473,319		(31,715)			6.500	7.963	MON	4,753	58,922	03/23/2016	03/25/2036
46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3			4	4.A FM	125,827	100.0580	138,925	138,844	149,827		7,412			6.030	5.702	MON	698	6,560	03/31/2020	03/25/2036
46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4			4	1.A FM	4,341,943	80.7290	4,116,822	5,099,566	4,435,694		66,146			6.180	6.272	MON	26,263	235,182	05/18/2023	03/25/2036
466284-AM-8	JP Morgan Alternative Loan Tru JPALT 2006-A5 2A2				6. *		0.0000		1						4.585	0.000	MON		95	01/31/2023	10/25/2036
466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1			4	5.A FM	1,226,681	87.9520	1,214,347	1,380,695	1,691,492		36,943			4.156	2.332	MON	4,782	54,869	09/30/2016	03/25/2037
466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 1A1B				6. *		100.0000	94,634	94,634						4.573	0.000	MON		727	01/31/2023	03/25/2037
46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2			4	4.C FM	863,579	75.2830	703,080	933,918	790,315		(30,701)			4.629	3.870	MON	3,603	40,371	11/10/2020	10/25/2036
46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1				5.A FM	695,892	74.0690	831,353	1,122,407	701,778		(11,666)			5.072	8.308	MON	4,744	56,341	01/31/2023	10/25/2036
46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1				5.C FM	260,788	74.0690	259,302	350,083	259,302	(5,644)	4,159			5.072	3.161	MON	1,480	5,920	07/31/2024	10/25/2036
46628B-CC-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1			4	1.A FM	729,807	81.6930	705,308	863,362	700,348		(25,963)			6.337	6.964	MON	4,559	52,912	03/07/2017	10/25/2036
46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1			4	1.A FM	118,519	59.9390	88,503	147,654	86,023		(7,055)			4.316	6.911	MON	531	6,129	02/11/2015	05/25/2036
46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1			4	1.F FM	16,135	59.9390	11,608	19,367	11,682		(950)			4.316	6.055	MON	70	804	05/29/2014	05/25/2036
46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1			4	3.B FM	858,485	59.9390	655,320	1,093,308	686,104		(55,312)			4.316	5.110	MON	3,932	45,385	11/09/2020	05/25/2036
46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3			4	1.A FM	252,560	84.9490	247,241	291,046	247,890		(4,321)			4.996	7.125	MON	1,212	14,119	02/14/2017	05/25/2036
46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2			4	1.A FM	2,401,315	79.9360	2,143,225	2,681,177	2,368,721		(40,440)			4.510	5.220	MON	10,077	120,371	03/04/2020	05/25/2036
46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2			4	3.A FM	502,580	79.9360	426,079	533,025	495,601		(8,278)			4.510	4.038	MON	2,003	22,061	01/13/2021	05/25/2036
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3			4	1.A FM	1,901,629	79.9360	1,939,405	2,426,197	1,868,591		(33,038)			4.510	8.662	MON	9,119	107,513	12/14/2023	05/25/2036
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3			4	1.B FM	366,483	79.9360	317,242	396,870	356,408		(6,036)			4.510	4.836	MON	1,492	17,587	11/30/2011	05/25/2036
46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4				1.A FM	135,602	34.8670	122,446	351,182	120,853		(9,197)			6.250	6.583	MON	1,829	20,798	07/14/2023	07/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46629A-AJ-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A9			4	1.A FM	268,343	32.0070	264,233	825,552	256,553		(11,790)			6.000	7.600	MON	4,128	8,372	08/08/2024	08/25/2036
46629A-AK-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A10			4	1.A FM	2,183,353	37.7050	1,004,822	2,664,941	941,299		(103,516)			6.500	5.961	MON	14,435	108,967	03/27/2017	08/25/2036
46629A-AL-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A11			4	1.A FM	1,974,585	37.7050	1,161,888	3,081,520	1,091,678		(120,109)			6.500	5.902	MON	16,692	126,011	08/10/2022	08/25/2036
46629C-AA-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1			4	1.A FM	69,305	88.8840	101,302	113,970	62,552		(2,795)			7.544	19.900	MON	716	6,122	08/29/2016	08/25/2036
46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1			4	5.A FM	2,007,911	84.7200	1,830,564	2,160,734	1,951,066		(45,305)			5.687	5.519	MON	10,240	117,821	10/16/2020	08/25/2036
46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2			4	1.A FM	169,043	84.7280	195,254	230,447	140,108		(5,696)			5.687	18.590	MON	1,092	12,565	04/13/2012	08/25/2036
46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4				1.F FM	619,336	84.7950	662,249	781,004	598,497		(17,414)			5.687	10.335	MON	3,701	42,586	10/29/2021	08/25/2036
46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5			4	3.C FM	161,070	82.3350	143,369	174,130	157,485		(3,612)			5.067	4.783	MON	735	8,505	10/16/2020	08/25/2036
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6			4	1.A FM	700,511	82.4570	690,335	837,211	692,193		(8,318)			5.067	7.317	MON	3,535	14,175	08/08/2024	08/25/2036
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1			4	3.A FM	2,577,431	84.2330	2,431,192	2,886,259	2,508,666		(61,579)			5.510	6.849	MON	13,253	149,962	03/10/2022	08/25/2036
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1			4	3.B FM	3,640,533	84.2330	3,347,411	3,973,975	3,511,669		(83,126)			5.510	6.404	MON	18,248	206,475	10/14/2020	08/25/2036
46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R			4	4.C FM	1,228,113	79.9900	1,007,854	1,259,981	1,231,586		(4,536)			4.562	4.254	MON	4,790	55,786	06/17/2020	01/25/2037
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4			4	1.A FM	1,586,831	79.9900	1,469,894	1,837,606	1,594,801		(6,379)			4.562	6.848	MON	6,986	81,361	04/07/2020	01/25/2037
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4			4	4.C FM	1,152,011	79.9900	945,304	1,181,784	1,155,266		(4,255)			4.562	4.252	MON	4,493	52,324	06/17/2020	01/25/2037
46629D-BJ-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M			4	1.A FM	572,068	84.6150	566,314	669,283	565,123		(9,960)			5.635	7.477	MON	3,143	35,879	04/07/2020	01/25/2037
46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1			4	1.A FM	855,197	77.4580	827,278	1,068,036	839,824		(15,373)			4.200	8.587	MON	3,739	45,346	03/30/2023	01/25/2037
46629Q-AE-6	JP Morgan Mortgage Acquisition JPMAC 2006-CH2 AF4			4	1.A FM	5,581,293	53.7090	4,852,870	9,035,545	5,193,450		(195,470)			5.763	6.511	MON	43,393	267,447	06/28/2023	10/25/2036
46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5			4	1.A FM	714,231	38.5950	366,878	950,585	373,583		(29,884)			6.000	6.701	MON	4,753	58,875	07/01/2024	01/25/2037
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1			4	4.B FM	226,510	54.0630	157,249	290,864	176,921		(12,051)			5.311	5.047	MON	1,287	17,117	05/20/2020	11/25/2036
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1			4	4.C FM	6,983,980	54.0630	4,442,279	8,216,907	5,141,998		(355,844)			5.311	4.506	MON	36,369	483,545	08/03/2017	11/25/2036
466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1			4	1.G FM	554,358	64.2330	554,358	863,049	554,358		(35,747)	50,751		4.953	7.361	MON	718	48,272	03/01/2023	06/27/2037
46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2			4	1.A FM	232,959	94.5910	266,797	282,053	253,384		(1,054)			5.534	8.536	MON	1,301	14,763	12/18/2012	07/25/2035
46630G-AT-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3			4	1.A FM	159,429	96.5750	164,892	170,741	169,628		(141)			6.082	6.010	MON	865	9,646	04/11/2014	07/25/2035
46630G-AW-5	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6			4	1.A FM	114,636	96.5750	118,947	123,166	115,339		87			6.082	9.486	MON	624	6,958	06/28/2023	07/25/2035
46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3			2	1.A FM	768,246	94.2030	816,215	866,439	775,433		(12,311)			5.906	8.888	MON	4,264	47,980	04/07/2020	07/25/2035
46630K-AC-0	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF3			2	1.A FM	1,939,125	63.2700	1,778,814	2,811,480	1,905,642		(18,291)			6.174	6.567	MON	14,465	80,544	02/22/2023	05/25/2035
46630K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007-HE1 AF6			4	1.A FM	497,764	63.2700	418,516	661,480	415,109		(2,707)			4.336	8.014	MON	2,390	19,070	10/13/2016	03/25/2047
46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6			4	1.A FM	7,286	98.5100	7,294	7,404	7,295		9			4.521	5.831	MON	28	112	08/02/2024	11/25/2036
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2				1.A FM	955,706	115.9020	2,032,448	1,753,589	1,263,377		135,649			4.521	14.037	MON	6,607	39,561	05/01/2024	11/25/2036
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2				5.C FM	640,990	115.9020	633,932	546,954	655,062		14,072			4.521	7.975	MON	2,061	5,324	07/31/2024	11/25/2036
46630M-AG-7	JP Morgan Mortgage Acquisition JPMAC 2007-CH2 AF6				1.A FM	149,234	50.0130	154,287	308,495	140,182		(4,699)			4.314	9.640	MON	1,109	7,346	01/31/2023	01/25/2037
46630P-AG-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3			4	1.A FM	2,182,867	79.2950	2,246,494	2,833,096	2,111,615		(64,098)			5.668	8.471	MON	13,382	152,466	04/07/2020	04/25/2037
46630P-BG-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 4A3				6. FM	2	3.6410	1	27	1	1				4.542	0.000	MON		1	01/31/2023	04/25/2037
46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1			4	1.A FM	202,760	89.0340	216,035	242,644	202,992		(2,762)			5.597	8.467	MON	1,132	12,816	01/14/2021	05/25/2037
46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2			4	1.A FM	96,949	87.7170	89,399	101,918	91,310		(841)			5.004	6.797	MON	425	4,908	08/17/2017	05/25/2037
46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3				1.A FM	3,767,352	40.7130	3,391,810	8,331,122	3,362,628		(276,355)			6.000	6.498	MON	41,656	468,940	10/01/2024	06/25/2037
46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4				1.A FM	1,363,499	33.4130	2,003,075	5,994,920	1,017,147		(39,404)			5.053	25.864	MON	5,090	280,755	10/25/2024	06/25/2037
46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1			4	3.C FM	1,479,767	78.5550	1,262,258	1,606,843	1,479,767		(12,004)	14,805		4.757	4.833	MON	6,370	73,617	04/07/2020	06/25/2037
46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1			4	4.C FM	1,947,036	78.5550	1,569,267	1,997,663	1,947,036		(18,786)	31,226		4.757	3.662	MON	7,919	89,949	01/17/2020	06/25/2037
46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1			2	1.A FM	364,238	44.8980	350,316	780,249	353,350		(10,889)			5.500	5.832	MON	3,576	13,813	09/01/2024	08/25/2037
46631N-AT-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A18				1.A FM	2,362,631	36.5020	2,570,517	7,042,116	2,337,422		(149,591)	87,791		4.953	11.524	MON	5,862	409,683	02/25/2024	08/25/2037
46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87			4	1.A FM	1,253,972	37.6040	1,260,435	3,351,861	627,004		(43,042)			5.103	27.978	MON	2,874	199,952	10/25/2024	08/25/2037
46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90			4	1.A FM	376,871	50.7900	341,292	671,972	332,728		(44,143)			7.000	8.324	MON	3,920	47,364	05/01/2023	08/25/2037
46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97			4	1.A FM	1,491,981	48.5760	1,325,954	2,729,659	1,316,511		(96,101)			6.000	6.089	MON	13,648	164,866	03/01/2023	08/25/2037
46632B-AE-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-A5 2A1			4	2.B FM	662,508	67.7790	590,148	870,696	679,379		3,017			3.172	4.629	MON	2,302	26,454	11/29/2016	10/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11			4	4.A FM	1,085,071	32.8680	799,035	2,431,018	804,742		(110,296)			6.000	4.805	MON	12,155	120,352	03/13/2017	03/26/2038
46634D-CP-1	JP Morgan Resecuritization Tru JPMRR 2010-1 6A9			4	1.A FM	1,013,352	93.2730	1,017,408	1,090,787	1,014,523		(690)			6.460	7.001	MON	5,872	51,229	05/27/2015	09/26/2035
46634F-AJ-2	JP Morgan Resecuritization Tru JPMRR 2010-2 1A9			4	1.A FM	1,658,327	27.8600	769,088	2,760,561	805,353		(68,571)			4.000	5.226	MON	9,202	95,147	10/01/2024	06/26/2037
46635A-AH-6	JP Morgan Resecuritization Tru JPMRR 2010-6 1A8			4	5.B FM	2,779,596	86.3900	2,614,691	3,026,603	2,725,722		(55,359)			6.638	5.851	MON	16,741	181,682	11/18/2016	10/26/2036
46635F-AD-4	JP Morgan Resecuritization Tru JPMRR 2010-8 1A4			4	1.A FM	1,297,209	99.5800	1,307,506	1,313,016	1,302,353		5,144			6.682	6.674	MON	7,311	21,578	08/14/2024	06/26/2045
46636K-BL-3	JP Morgan Resecuritization Tru JPMRR 2011-2 3A11			4	1.A FM	1,434,001	86.7380	1,506,092	1,736,376	1,479,048		4,763			5.529	10.342	MON	8,000	90,927	10/26/2015	03/26/2036
46637D-AB-1	JP Morgan Resecuritization Tru JPMRR 2012-1 1A2			4	1.A FM	1,355,004	92.6110	1,375,974	1,485,750	1,393,830		3,194			4.673	7.195	MON	5,786	66,828	08/10/2022	06/26/2035
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2			4	1.A FM	2,079,144	89.0480	2,135,871	2,398,569	2,074,881		(4,263)			4.275	6.923	MON	8,544	102,082	12/14/2023	05/26/2047
46637J-BD-3	JP Morgan Resecuritization Tru JPMRR 2012-2 3A8			4	3.C FM	4,439,557	89.7990	4,099,114	4,564,789	4,499,368		11,159			4.814	4.530	MON	18,314	208,665	10/28/2015	10/26/2036
46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8			4	1.A FM	622,228	94.0550	649,760	690,828	622,058		(169)			5.073	8.257	MON	2,920	20,570	05/02/2024	03/26/2035
46637J-BZ-4	JP Morgan Resecuritization Tru JPMRR 2012-2 5A8			4	4.B FM	633,237	93.9080	769,922	819,871	791,315		(405)			5.984	5.588	MON	4,088	44,536	11/18/2016	11/21/2035
46637J-CH-3	JP Morgan Resecuritization Tru JPMRR 2012-2 6A6			4	1.A FM	168,405	149.1400	313,826	210,424	210,078		1,543			5.170	6.043	MON	332	12,022	07/28/2015	06/21/2036
46637J-CJ-9	JP Morgan Resecuritization Tru JPMRR 2012-2 6A7			4	1.A FM	2,634,263	94.2320	2,670,208	2,833,656	2,680,488		45,121			5.170	6.877	MON	4,477	161,713	06/20/2017	06/21/2036
46641C-BM-2	JP Morgan Mortgage Trust 2014- JPMMT 2014-1 2AX				1.A FE		0.0990	10,106							0.044	0.000	MON		4,687	01/31/2023	01/25/2044
47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2			4	1.A FM	619,615	60.9580	616,085	1,010,669	618,906		(709)			5.145	6.872	MON	4,333		12/05/2024	11/26/2035
51223*-AA-2	Lakeview Loan Servicing LLC LAKEVIEW 4.25 0725				1.F PL	80,000,000	98.8900	79,111,808	80,000,000	80,000,000					4.250	4.250	JJ	1,586,667	3,400,000	07/13/2021	07/13/2025
51223*-AB-0	Lakeview Loan Servicing LLC LAKEVIEW 4.5 0726				1.F PL	80,000,000	97.2610	77,808,560	80,000,000	80,000,000					4.500	4.500	JJ	1,680,000	3,600,000	07/13/2021	07/13/2026
519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4			4	1.A FM	422,777	49.2640	266,521	541,002	242,926		(22,328)			6.000	10.343	MON	2,705	31,900	10/28/2015	08/26/2037
52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1				1.A FM	633,588	50.7150	711,100	1,402,154	598,491		(20,064)			5.203	14.089	MON	1,226	72,732	07/31/2024	12/25/2035
52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4			4	1.A FM	2,491,731	53.5200	1,615,955	3,019,339	1,587,342		(103,515)			5.500	8.290	MON	13,839	166,192	10/04/2013	12/25/2035
52520M-DS-9	Lehman Mortgage Trust 2005-3 LMT 2005-3 1A6				1.A FM	17,906	45.7960	23,429	51,161	14,590		(1,826)			4.953	12.793	MON	43	2,753	01/31/2023	01/25/2036
52520M-EK-5	Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1				1.A FM	25,774	94.0040	34,125	36,302	26,460		260			5.091	15.171	MON	154	1,844	01/31/2023	01/25/2036
52520M-FE-8	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1				1.A FM	1,589,641	84.2610	1,569,815	1,863,043	1,593,420		2,609			5.196	8.277	MON	8,067	96,559	07/14/2023	02/25/2036
52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2				1.A FM	600,036	50.4400	663,487	1,315,410	574,933		(13,152)			5.103	12.292	MON	1,128	65,287	07/31/2024	11/25/2036
52520S-AH-3	Lehman Mortgage Trust 2006-8 LMT 2006-8 3A1				1.A FM	256,001	12.0360	586,900	4,876,212	273,077		16,172			4.803	49.327	MON	3,937	138,399	01/31/2023	12/25/2036
52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1				1.A FM	919,787	46.8270	832,392	1,777,593	840,338		(56,498)			6.000	8.447	MON	8,888	104,135	12/01/2024	09/25/2036
52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1				1.A FM	314,640	14.0010	628,157	4,486,668	328,217		11,849			4.803	37.241	MON	3,623	139,385	10/25/2024	09/25/2036
52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1				1.A FM	140,603	15.2290	535,304	3,515,064	151,979		10,414			4.703	68.266	MON	2,780	95,179	08/25/2024	02/25/2037
52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2				6. FE	820,566	8.5350	833,413		582,299	(9,990)	(127,483)			6.620	(1.286)	MON	10,774	(24,789)	11/25/2024	01/25/2037
52521Y-AC-0	Lehman Mortgage Trust 2007-8 LMT 2007-8 2A1				1.A FM	726,435	32.1150	706,102	2,198,655	679,861		(46,574)			6.500	10.528	MON	11,909	89,772	07/31/2024	09/25/2037
525221-DJ-3	Lehman XS Trust Series 2005-6 LXS 2005-6 3A3A			4	1.A FM	6,642,982	44.2500	4,854,813	10,971,442	5,036,676		(194,747)			5.760	6.328	MON	52,663	198,283	03/15/2016	11/25/2035
525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A				1.A FM	50,493	126.7920	86,148	67,944	60,318		4,916			6.190	34.248	MON	350	3,323	12/01/2024	12/25/2035
525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B			4	4.B FM	3,242,347	91.8610	4,547,235	4,950,148	4,645,428		115,795			5.053	9.574	MON	4,169	235,429	03/23/2017	12/25/2035
525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A				1.A FM	725,786	84.8610	773,506	911,494	685,594		4,173			4.967	9.666	MON	3,773	32,415	07/31/2024	01/25/2036
525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1			2	1.A FM	10,821,292	92.8460	10,404,560	11,206,296	10,839,128		1,826			4.723	4.516	MON	8,822	404,186	03/31/2022	02/25/2036
525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1			4	3.C FM	8,615,782	90.1210	7,996,526	8,873,124	8,813,770		92,583			4.973	6.251	MON	7,355	376,871	05/25/2022	02/25/2046
52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B			4	1.A FM	7,769,468	108.4080	8,442,356	7,787,570	8,295,736		526,268			4.873	8.366	MON	6,325	323,306	03/30/2023	09/25/2046
52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2			4	3.C FM	258,004	111.4050	351,592	315,599	332,601		12,064			4.693	7.996	MON	247	15,880	06/23/2015	08/25/2036
52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1			4	5.B FM	202,368	120.9360	242,724	200,705	251,461		33,686			4.633	10.215	MON	155	9,159	12/06/2022	06/25/2036
52522Q-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8				6. *	2,089,873	9.6420	2,502,501		1,761,378	(86,659)	(149,631)			6.500	17.906	MON	140,582	396,637	12/01/2024	12/25/2037
52522W-AR-0	Lehman XS Trust 2006-11 LXS 2006-11 M8				6. *		0.0000		1						6.760	0.000	MON			01/31/2023	06/25/2046
525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1				1.A FM	2,340,047	82.8900	2,690,133	3,245,425	2,461,914		74,355			4.773	11.105	MON	2,582	155,024	07/31/2024	07/25/2037
525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2				1.A FM	633,821	90.6460	722,680	797,259	696,202		35,455			7.500	8.033	MON	4,983	53,990	01/31/2023	07/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
52523D-AB-6	Lehman XS Trust 2006-9 LXS 2006-9 A1B				1.A Z		14,685,163.0000	4,406							4.773	0.000	MON		199	01/31/2023	05/25/2046
52523K-AL-8	Lehman XS Trust 2006-17 LXS 2006-17 WF62				1.A FM	118,442	129.1500	220,098	170,421	142,111		13,102			6.080	24.561	MON		7,316	01/31/2023	11/25/2036
52523K-BK-9	Lehman XS Trust 2006-17 LXS 2006-17 1A5				6. *		0.0000		1						5.230	0.000	MON			01/31/2023	08/25/2046
52524S-AA-4	Lehman XS Trust 2007-3 LXS 2007-3 1AA1				1.A FM	304,812	89.1570	288,462	323,545	312,238		1,078			4.773	5.099	MON	257	14,860	05/27/2021	03/25/2037
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5				1.A FM	246,619	126.0870	370,183	293,594	288,397		21,761			6.490	14.449	MON	1,588	14,112	01/31/2023	04/25/2037
52524P-AK-8	Lehman XS Trust 2007-6 LXS 2007-6 3A4				1.A FM	3,683,260	74.6070	3,752,573	5,029,811	3,760,230		42,767			4.253	7.249	MON	17,826	156,364	07/31/2024	05/25/2037
52524P-AZ-5	Lehman XS Trust 2007-6 LXS 2007-6 3A32				1.A FM	66,634	91.9000	99,571	108,347	75,863		5,267			4.953	14.795	MON	90	4,616	01/31/2023	05/25/2037
52524Y-AA-1	Lehman XS Trust Series 2007-12 LXS 2007-12N 1A1				6. *	3	0.0990		3						4.653	0.000	MON		11	01/31/2023	07/25/2047
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2			4	1.A FM	5,602,402	91.8020	5,967,228	6,500,134	5,592,900		(9,501)			6.153	7.488	MON	6,666	279,260	12/14/2023	09/25/2047
52525B-BJ-0	Lehman XS Trust Series 2007-16 LXS 2007-16N AF3				6. *		0.0000		1						6.860	0.000	MON			01/31/2023	09/25/2047
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2				3.A FM	807,355	129.8810	1,103,789	849,847	864,775		35,305			6.453	15.931	MON	914	36,464	01/31/2023	10/25/2037
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2				5.B FM	341,351	129.8810	344,297	265,087	348,308		6,956			6.453	11.376	MON	285	4,395	07/31/2024	10/25/2037
52525L-AQ-3	Lehman XS Trust 2007-14H LXS 2007-14H A11				1.A FM	87,585	117.3270	147,858	126,022	112,002		14,884			5.073	28.742	MON	107	5,708	01/31/2023	07/25/2047
52525L-AS-9	Lehman XS Trust 2007-14H LXS 2007-14H A22				1.A FM	1,092,991	94.4380	1,185,063	1,254,858	1,125,185		18,570			5.253	8.851	MON	1,099	49,043	07/31/2024	07/25/2047
54239Q-AV-4	Long Beach Asset Holdings Corp LBAHC 2005-WL2 NOTE				6. FM		0.0000	1	7,044,501						4.500	0.000	MON			01/31/2023	08/25/2045
542514-BZ-6	Long Beach Mortgage Loan Trust LBMLT 2002-1 M2			4	1.A FM	3,981,070	101.8240	4,717,508	4,632,988	4,539,834		18,046			6.516	9.767	MON	5,031	331,117	08/29/2016	05/25/2032
542514-CK-8	Long Beach Mortgage Loan Trust LBMLT 2002-2 M2			4	1.A FM	819,839	99.3070	832,467	838,276	829,393		10,166			6.253	6.448	MON	874	52,121	03/31/2022	07/25/2032
542514-DK-7	Long Beach Mortgage Loan Trust LBMLT 2003-1 M2			4	1.A FM	262,690	103.3780	279,593	270,456	274,422		4,136			7.528	0.132	MON	339	15,234	10/25/2024	03/25/2033
542514-DU-5	Long Beach Mortgage Loan Trust LBMLT 2003-2 M1			4	1.A FM	1,747,317	102.8650	2,015,469	1,959,340	1,924,476		34,432			5.683	7.516	MON	1,856	80,061	08/29/2016	06/25/2033
542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1			4	1.A FM	383,286	99.4400	386,347	388,524	384,837		761			5.578	5.866	MON	361	22,264	11/30/2022	07/25/2033
542514-EH-3	Long Beach Mortgage Loan Trust LBMLT 2003-4 M1			4	1.A FM	1,824	99.9580	1,960	1,961	1,961		3			5.473	0.000	MON	2	128	05/30/2013	08/25/2033
542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2			4	1.A FM	87,434	98.3930	89,533	90,995	94,428		1,695			5.428	3.038	MON	82	4,036	08/29/2016	10/25/2034
542514-RM-8	Long Beach Mortgage Loan Trust LBMLT 2006-1 2A4				1.A FM	312,420	85.2650	335,323	393,274	316,880		3,858			5.053	7.378	MON	331	13,383	07/14/2023	02/25/2036
542514-SE-5	Long Beach Mortgage Loan Trust LBMLT 2006-WL2 M1				1.A FM	260,437	107.5570	1,093,142	1,016,340	301,268		21,560			5.038	27.181	MON	853	19,121	01/31/2023	01/25/2036
542514-SX-3	Long Beach Mortgage Loan Trust LBMLT 2006-WL3 M1				5.A FM	46,539	194.8500	76,848	39,440	45,156		(1,596)			5.038	9.438	MON	33	1,006	01/31/2023	01/25/2036
54251T-AA-7	Long Beach Mortgage Loan Trust LBMLT 2006-7 1A				1.A FM	10,472	51.0050	10,012	19,630	10,029		(403)			4.763	5.248	MON	16	413	12/22/2023	08/25/2036
550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1			4	1.A FM	1,319,803	97.2790	1,320,354	1,357,292	1,321,234		1,821			4.973	6.291	MON	1,125	27,002	12/05/2024	11/25/2035
550279-AC-7	Luminent Mortgage Trust 2005-1 LUM 2005-1 M1				1.A FM	811,701	93.2730	2,198,634	2,357,194	867,622		44,106			5.188	22.321	MON	2,038	101,851	10/25/2024	11/25/2035
550279-AN-3	Luminent Mortgage Trust 2006-1 LUM 2006-1 A2				6. *		0.0000		1						5.280	0.000	MON			01/31/2023	04/25/2036
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2				1.A FM	76,726	96.3230	413,631	429,421	76,700		(1,547)			4.973	185.643	MON	356	16,596	09/25/2024	05/25/2036
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2				3.B FM	128,123	96.3230	129,007	133,932	130,303		2,181			4.973	8.000	MON	111	2,782	09/25/2024	05/25/2036
55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A			4	1.A FM	10,500,515	84.9690	10,850,647	12,770,053	10,452,270		(37,662)			4.833	7.984	MON	10,287	486,287	12/14/2023	05/25/2046
55027X-AA-8	Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A			4	1.A FM	324,886	60.9280	357,131	586,156	305,120		(11,790)			4.833	12.263	MON	472	26,547	07/14/2023	07/25/2036
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A				4.B FM	393,655	97.4860	408,255	418,782	415,419		12,611			4.793	9.743	MON	335	21,388	01/31/2023	10/25/2046
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A				4.C FM	130,616	97.4860	127,330	130,613	132,511		1,895			4.793	9.272	MON	104	2,878	07/31/2024	10/25/2046
55027Y-AD-0	Luminent Mortgage Trust 2006-6 LUM 2006-6 A1			4	1.A FM	399,132	91.8690	415,442	452,213	414,169		(4,407)			4.853	5.834	MON	366	19,176	03/23/2015	10/25/2046
55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7			4	1.A FM	149,092	95.1770	145,448	152,819	146,821		(1,021)			5.250	6.644	MON	669	7,954	06/01/2018	12/25/2033
55265K-6X-2	MASTR Asset Securitization Tru MASTR 2004-1 30PO				1.A FM	2,752	81.0310	3,686	4,549	2,752					0.000	0.000	N/A			01/31/2023	02/25/2034
552754-AA-1	MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1				1.A	27,330	95.9150	29,453	30,708	29,207		767			2.479	7.885	MON	63	557	01/31/2023	03/25/2065
55275B-AA-5	Mastr Asset Backed Securities MABS 2006-NC2 A1			4	1.A FM	1,305,240	48.3170	1,246,352	2,579,510	1,274,310		(30,930)			4.713	6.774	MON	2,026	49,084	05/25/2022	08/25/2036
576431-AG-5	MASTR Adjustable Rate Mortgage MARM 2007-1 1X2				6. *		0.0010	70							5.500	0.000	MON			01/31/2023	01/25/2047
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1			4	3.B FM	1,805,410	93.0380	1,729,666	1,859,093	1,830,309		(6,502)			4.731	4.587	MON	7,330	87,308	11/10/2020	09/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1			4	1.A FM	352,837	98.2250	354,022	360,421	359,337		(492)			6.852	6.306	MON	2,058	23,035	11/12/2019	12/21/2034
576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1				1.A FM	36,582	10.7520	49,163	457,271	26,575		(4,121)			4.853	16.036	MON	373	10,495	01/31/2023	03/25/2036
576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1				2.C FM	331,438	93.9930	333,540	354,857	332,083		645			6.067	7.330	MON	1,794	6,165	07/31/2024	12/25/2032
576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1			4	1.A FM	84,997	100.1970	81,355	81,195	82,723		(324)			6.000	4.755	MON	406	4,872	06/01/2018	02/25/2035
576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1			4	1.A FM	2,554,119	98.3190	2,477,130	2,519,476	2,543,755		(2,920)			6.000	5.756	MON	12,597	151,169	04/20/2020	07/25/2034
576434-Y4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2			4	1.A FM	1,085,347	34.8390	1,110,134	3,186,452	974,854		(60,959)			5.153	13.032	MON	2,759	151,711	09/25/2024	02/25/2036
576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2			2	1.F FM	391,227	67.6740	298,319	440,819	319,899		(17,820)			6.500	5.860	MON	2,388	24,568	04/17/2020	08/25/2034
576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2			2	3.A FM	1,024,922	67.6740	705,391	1,042,341	778,879		(43,838)			6.500	5.230	MON	5,646	58,082	07/07/2016	08/25/2034
576436-BZ-1	Mastr Specialized Loan Trust MASD 2005-1 M3			4	1.A FM	1,211,157	95.6760	1,527,625	1,596,668	1,615,401		77,877			6.250	9.561	MON	8,316	55,686	08/29/2016	06/25/2043
576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1			4	1.A FM	733,140	99.7370	753,469	755,458	740,398		3,933			6.119	8.190	MON	3,852	21,656	08/08/2024	01/25/2036
57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B			4	1.A FM	831,294	39.9120	798,511	2,000,664	819,124		(12,170)			6.250	7.094	MON	10,420	17,405	08/08/2024	11/25/2035
57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1			4	1.A FM	3,671,242	99.3420	3,678,084	3,702,442	3,675,176		3,934			5.023	4.976	MON	3,100	71,777	08/08/2024	01/25/2036
57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2004-6 B1				1.A FM	40,113	27.9720	42,541	152,087	49,271		5,116			5.324	49.949	MON	675	7,293	01/31/2023	07/25/2034
57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5			4	1.A FM	105,204	94.7480	104,776	110,583	106,550		261			5.250	6.194	MON	484	5,806	10/31/2005	11/25/2035
57645N-AL-4	MASTR Adjustable Rate Mortgage MARM 2007-3 1A3				1.A FM		0.0000		116,227,469						5.313	0.000	MON			01/31/2023	05/25/2047
57645T-AC-1	MASTR Adjustable Rate Mortgage MARM 2007-HF2 A3				6. *		0.0000		1						5.960	0.000	MON		1,414	01/31/2023	09/25/2037
585525-FD-5	Mellon Residential Funding Cor MRFC 2001-TBC1 X				6. *	34	1.3640	46,006		34		12			0.702	0.000	MON		9,212	01/31/2023	11/15/2031
589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3			4	1.A FM	70,880	97.2740	69,989	71,950	74,053		1,609			5.173	3.940	MON	62	2,282	11/12/2019	07/25/2034
589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1			4	3.B FM	368,016	93.8890	350,245	373,044	367,065		(1,281)			5.093	5.770	MON	319	20,134	11/12/2019	01/25/2029
589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2			4	3.A FM	136,110	94.4560	133,042	140,850	136,171		(590)			5.380	6.424	MON	130	8,316	11/12/2019	01/25/2029
589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A			4	3.A FM	91,287	97.8890	89,827	91,764	91,392		(11)			5.193	6.271	MON	80	5,548	11/12/2019	03/25/2028
589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1			4	3.B FM	66,493	97.0600	64,781	66,743	66,565		32			5.233	5.659	MON	59	3,585	11/12/2019	03/25/2028
589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1			4	1.A FM	136,450	93.8400	134,934	143,791	136,578		134			5.113	8.356	MON	124	9,195	03/16/2023	06/25/2028
589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1			4	1.A FM	65,696	83.7600	60,479	72,205	67,084		(847)			5.398	7.066	MON	65	4,504	07/17/2015	08/25/2028
59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E			4	1.A FM	1,340,223	97.6470	1,422,774	1,457,065	1,359,116		992			6.316	9.560	MON	7,670	86,294	07/14/2023	12/25/2035
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1				4.B FM	127,585	69.2760	127,162	183,558	129,879		2,294			5.038	8.850	MON	154	1,955	07/31/2024	01/25/2037
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1				4.C FM	398,774	69.2760	407,391	588,070	421,877		16,258			5.038	8.711	MON	494	11,337	01/31/2023	01/25/2037
59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1			4	2.B FM	687,279	98.7050	677,760	686,653	695,671		(3,747)			5.411	4.608	MON	3,096	39,492	11/10/2020	02/25/2036
59020U-5U-5	Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1			4	1.A FM	375,253	63.6640	293,174	460,503	291,748		(20,545)			4.985	7.569	MON	1,913	22,024	11/19/2014	03/25/2036
59020U-5W-1	Merrill Lynch Mortgage Investo MLMI 2006-A1 2A1			4	1.A FM	469,835	53.2050	462,923	870,072	413,880		(36,191)			4.273	10.220	MON	3,098	38,437	09/01/2024	03/25/2036
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2			4	3.A FM	413,073	98.1280	423,636	431,719	416,502		1,648			5.262	7.000	MON	379	25,915	11/30/2022	04/25/2029
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2			4	3.B FM	118,374	98.1280	119,671	121,954	119,555		245			5.262	6.037	MON	107	7,321	11/12/2019	04/25/2029
59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1			4	1.A FM	44,145	98.2450	45,187	45,994	44,622		88			5.113	8.746	MON	40	2,955	11/12/2019	09/25/2029
59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A			4	1.A FM	174,661	95.8350	168,150	175,459	176,847		(1,271)			6.129	4.718	MON	179	9,975	02/16/2018	11/25/2035
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1			4	1.A FM	465,175	95.2410	464,764	487,986	463,789		(1,385)			5.816	6.480	MON	2,365	9,439	08/08/2024	12/25/2034
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1			4	3.A FM	11,236	95.2410	10,920	11,466	11,594		(73)			5.816	4.349	MON	56	624	04/16/2015	12/25/2034
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1			4	3.B FM	312,236	95.2410	300,002	314,992	322,493		(2,134)			5.816	3.936	MON	1,527	17,149	12/10/2014	12/25/2034
59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2			4	1.A FM	68,862	89.7460	63,907	71,209	69,544		(84)			5.262	4.735	MON	62	3,691	04/24/2015	03/25/2030
59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A			4	1.A FM	56,554	98.1300	58,444	59,558	57,012		(232)			6.375	7.495	MON	316	3,769	02/20/2015	04/25/2035
59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1			4	1.A FM	2,766,616	48.9400	2,059,458	4,208,150	1,950,263		(405,682)			6.388	8.991	MON	22,400	251,093	08/25/2021	12/25/2035
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1			4	1.A FM	66,569	94.0750	65,850	69,997	67,543		121			4.873	7.557	MON	57	3,550	11/12/2019	07/25/2030
59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2				2.C FM	39,771	70.9550	42,188	59,458	38,915		(856)			5.383	21.384	MON	54	1,249	08/02/2024	07/25/2030
59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9			4	1.A FM	83,274	96.7420	80,021	82,716	83,419		(255)			5.184	3.864	MON	357	4,074	04/27/2017	06/25/2035
59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C			4	1.A FM	601,655	99.0260	625,396	631,548	605,726		(1,676)			6.316	7.869	MON	3,324	37,548	03/31/2022	12/25/2035
590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D				1.A FM	846,716	10.3960	1,033,049	9,936,632	846,724		989			4.953	18.122	MON	8,203	11,098	07/31/2024	05/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59022M-AF-8	Merrill Lynch Mortgage Investo MLMIN 2004-WMC1 N1				6. FM		0.0000		75,583						4.500	0.000	MON		567	01/31/2023	10/25/2034
59022M-AN-1	Merrill Lynch Mortgage Investo MLMIN 2005-FFH1 N1				6. FM		0.0000		774,111						4.500	0.000	MON			01/31/2023	06/25/2036
59022M-AP-6	Merrill Lynch Mortgage Investo OWNIM 2005-3N N1				6. FM		0.0000		2,777,893						4.500	0.000	MON			01/31/2023	06/25/2036
59023C-AH-5	Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1			4	1.A FM	183,710	99.4070	196,127	197,296	191,894		806			6.750	9.170	MON	1,110	12,331	04/07/2020	05/25/2036
59023N-AP-3	Merrill Lynch Mortgage Investo MLMI 2006-AF2 AF1				1.A FM	2,881	44.3530	3,407	7,682	2,881					6.250	0.000	MON		665	01/31/2023	10/25/2036
59023Y-AB-0	Merrill Lynch Alternative Note MANA 2007-F1 2A1			4	1.A FM	1,205,260	36.3910	550,197	1,511,922	562,706		(62,092)			6.000	7.578	MON	7,560	88,923	10/05/2016	03/25/2037
59023Y-AH-7	Merrill Lynch Alternative Note MANA 2007-F1 2A7				1.A FM	1,000,973	34.7640	1,113,531	3,203,114	859,839		(75,502)			6.000	16.752	MON	16,016	188,387	08/01/2024	03/25/2037
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2			4	1.A FM	1,703,047	83.2200	1,687,336	2,027,553	1,701,857		(1,190)			4.873	5.899	MON	1,647	2,727	12/05/2024	04/25/2037
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A				3.B FM	687,659	26.3170	675,400	2,566,386	663,991		(21,403)			4.673	9.198	MON	1,999	19,587	12/14/2023	03/25/2037
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B				3.C FM	1,053,085	26.3540	1,053,085	3,995,897	1,053,085		(39,788)	60,728		4.853	8.783	MON	3,232	31,453	05/27/2021	03/25/2037
59024K-AB-9	Merrill Lynch Alternative Note MANA 2007-AF1 1AF2			4	6. FM	40,888	103.7320	46,352	44,684	44,684					5.750	9.981	MON	214	2,569	07/24/2015	05/25/2037
59024K-AF-0	Merrill Lynch Alternative Note MANA 2007-AF1 1AF6			4	5.A FM	3,053,235	75.4540	2,404,508	3,186,706	2,834,380		(79,829)			6.000	4.373	MON	15,934	198,785	08/22/2017	05/25/2037
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C				1.A FM	1,568,759	77.7870	2,068,285	2,658,914	838,878		(692,839)			4.933	29.039	MON	2,186	51,595	01/31/2023	05/25/2037
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C				4.B FM	613,776	77.7870	645,050	829,254	475,546		(138,230)			4.933	11.118	MON	682	6,863	07/31/2024	05/25/2037
59024V-AH-2	Merrill Lynch First Franklin M FFMER 2007-3 A2D				1.A FM	1,491,873	97.4610	2,077,142	2,131,247	1,481,745		16,953			4.953	18.089	MON	1,759	105,986	01/31/2023	06/25/2037
59025A-AQ-7	Merrill Lynch Mortgage Investo MLMI 2007-SL1 A2				1.A FM	4,877	0.5260	164,277	31,213,000	4,877					5.453	0.000	MON		40,553	01/31/2023	02/25/2037
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1			4	1.A FM	532,117	86.5940	521,992	602,804	531,914		(203)			6.570	8.002	MON	3,300	10,122	08/08/2024	08/25/2036
59025J-AD-7	Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1				1.A FM	2,408,703	61.1990	2,280,204	3,725,880	2,168,865		(179,376)			5.316	8.602	MON	16,505	186,802	07/14/2023	06/25/2037
59025Q-AC-3	Merrill Lynch First Franklin M FFMER 2007-A A3				1.A FM	257,537	0.8580	257,537	30,000,000	257,537		133,110	111,083		6.653	88.569	MON	33,266	117,591	01/31/2023	10/25/2027
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1				2.C FE	58,086,189	91.6620	58,663,392	64,000,000	58,245,249		159,060			3.000	5.966	MON	160,000		11/14/2024	08/01/2069
59992Q-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1				2.C FE	92,035,845	92.4930	92,027,404	99,496,712	92,489,551		453,706			3.000	5.547	MON	248,742	445,519	12/04/2024	11/01/2069
61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B			4	1.A FM	5,688,128	66.9550	5,002,610	7,471,582	4,986,452		(286,108)			4.815	8.852	MON	11,991	308,364	09/28/2016	12/20/2046
61690T-AA-1	Morgan Stanley Resecuritizatio MSRR 2015-R3 1A			4	1.A FM	988,406	101.8710	895,618	879,170	922,318		(9,589)			7.500	4.827	MON	5,495	65,938	05/05/2015	04/26/2047
61690T-AB-9	Morgan Stanley Resecuritizatio MSRR 2015-R3 1B			4	1.A FM	352,769	88.8420	377,694	425,131	383,691		4,942			7.500	9.797	MON	2,657	31,885	05/05/2015	04/26/2047
61690T-AD-5	Morgan Stanley Resecuritizatio MSRR 2015-R3 2B			4	1.A FM	395,073	87.9000	400,272	455,370	421,425		4,290			8.000	9.855	MON	3,036	36,430	05/05/2015	04/26/2047
61690T-AF-0	Morgan Stanley Resecuritizatio MSRR 2015-R3 3B			4	1.A FM	324,226	83.4980	325,872	390,276	362,541		5,070			7.500	8.933	MON	2,439	28,997	05/05/2015	04/26/2047
61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A			4	1.A FM	1,001,858	103.4450	1,009,940	976,305	1,003,523		1,665			8.000	6.400	MON	6,509	26,035	08/14/2024	04/26/2047
61690T-AH-6	Morgan Stanley Resecuritizatio MSRR 2015-R3 4B			4	1.A FM	423,858	82.1000	413,692	503,886	437,084		(496)			8.000	9.124	MON	3,359	39,823	05/05/2015	04/26/2047
61690T-AJ-2	Morgan Stanley Resecuritizatio MSRR 2015-R3 5A			4	1.A FM	498,571	102.1480	445,029	435,673	455,752		(3,226)			8.500	5.163	MON	3,086	37,032	05/05/2015	04/26/2047
61690T-AK-9	Morgan Stanley Resecuritizatio MSRR 2015-R3 5B			4	1.F FM	194,852	74.0720	159,831	215,778	192,899		(2,331)			8.500	7.934	MON	1,528	18,341	05/05/2015	04/26/2047
61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1			4	1.A FM	1,037,607	97.3720	1,125,731	1,156,108	1,151,305		14,844			4.619	4.139	MON	297	39,055	07/13/2017	07/26/2045
61744C-CV-6	MORGAN STANLEY ABS CAPITAL I M MSAC 2004-HE2 M1			4	1.A FM	1,186,889	98.8650	1,523,921	1,541,415	1,431,294		17,528			5.308	8.750	MON	1,364	96,797	05/17/2012	03/25/2034
61744C-HB-5	MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2			4	1.A FM	428,639	105.0190	462,338	440,243	452,211		10,839			5.473	6.368	MON	402	16,736	08/29/2016	09/25/2034
61744C-JU-1	Morgan Stanley ABS Capital I I MSAC 2004-HE9 M2			4	1.A FM	36,775	93.3790	42,805	45,840	29,943		(7,947)			5.383	10.640	MON	41	1,896	11/30/2011	11/25/2034
61744C-MK-9	MORGAN STANLEY ABS CAPITAL I M MSAC 2005-NC1 M1			4	1.A FM	1,204,247	99.0490	1,403,077	1,416,548	1,399,745		34,664			5.113	5.450	MON	1,207	78,273	08/29/2016	01/25/2035
61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4				1.A FM	752,206	72.6240	844,579	1,162,948	795,744		31,279			5.338	8.521	MON	1,035	24,118	08/26/2024	07/25/2035
617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2				6. FM	256,379	22.8390	131,019	573,652	131,019	54,380	8,005			5.038	16.931	MON	482	3,676	11/25/2024	01/25/2036
617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D			4	1.A FM	847,163	99.3530	850,650	856,191	849,672		2,509			5.033	5.660	MON	718	16,221	08/02/2024	02/25/2036
61745M-4M-2	Morgan Stanley Mortgage Loan T MSM 2005-3AR 1A			2	1.A FM	268,922	51.0940	258,009	504,971	236,747		(24,754)			4.880	10.115	MON	2,054	23,729	07/14/2023	07/25/2035
61746R-AB-7	Morgan Stanley ABS Capital I I MSAC 2002-HE3 M1			4	1.A FM	153,560	100.4450	166,950	166,211	159,241		1,037			6.103	9.054	MON	169	8,941	08/29/2016	03/25/2033
61746R-CE-9	Morgan Stanley ABS Capital I I MSAC 2003-SD1 A1				1.A FM	20,896	97.2280	24,478	25,176	22,244		607			5.453	9.936	MON	23	1,172	01/31/2023	03/25/2033
61746W-LM-0	Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2				1.A FM	269,500	222.4400	389,533	175,119	397,462		103,493			6.928	6.287	MON	202	13,831	07/14/2023	01/25/2032
617487-AB-9	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1				1.A FM	610,011	28.7830	615,770	2,139,390	576,466		(24,164)			4.613	10.064	MON	1,645	23,153	07/14/2023	11/25/2036
617487-AE-3	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A4				1.A FM	347,515	4.2980	497,851	11,583,828	350,741		8,311			4.953	27.675	MON	9,563	125,364	09/25/2024	11/25/2036
61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1			4	1.A FM	482,063	89.8170	467,324	520,308	492,444		(3,127)			6.663	8.450	MON	2,889	35,333	06/11/2014	02/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1			4	1.D FM	18,972	89.8170	18,276	20,349	19,333		(123)			6.663	8.266	MON	113	1,382	08/21/2014	02/25/2034
61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A			4	1.A FM	102,033	93.1210	95,579	102,639	103,099		(140)			5.000	5.062	MON	428	4,962	11/12/2019	08/25/2035
61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1			2	1.A FM	377,386	90.2520	379,445	420,431	377,522		1,244			4.546	6.679	MON	1,593	19,235	09/23/2022	08/25/2035
61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4			4	1.G FM	203,438	94.0740	198,075	210,553	204,609		2,744			5.500	6.197	MON	965	11,576	08/29/2016	08/25/2035
61748H-KM-2	Morgan Stanley Mortgage Loan T MSM 2005-4 6A2				6. *	139,193	14.0170	150,828		125,589		(5,541)			7.200	14.296	MON	1,291	24,726	01/31/2023	08/25/2035
61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2			2	1.A FM	2,746,713	90.6390	2,961,107	3,266,935	2,823,448		(23,535)			5.539	8.611	MON	15,079	178,780	11/20/2012	09/25/2035
61748H-MK-4	Morgan Stanley Mortgage Loan T MSM 2005-6AR 3A1			4	1.A FM	108,757	87.3320	112,364	128,662	116,177		(214)			5.837	9.041	MON	626	6,928	01/13/2021	11/25/2035
61748H-NW-7	Morgan Stanley Mortgage Loan T MSM 2005-7 3A1				1.A FM	4,254,014	57.0030	4,033,097	7,075,283	3,895,373		(182,744)			4.608	7.175	MON	27,169	328,846	10/25/2022	11/25/2035
61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1			4	1.F FM	509,603	59.9700	381,418	636,020	411,159		(24,409)			5.500	5.688	MON	2,915	34,980	04/07/2020	11/25/2035
61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A			4	1.A FM	5,783,504	72.7760	5,379,567	7,391,924	5,817,135		153,499	150,478		4.743	7.668	MON	5,895	351,429	12/14/2023	12/25/2035
61748H-QX-2	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X				6. FE	81,764	0.0010	63		63					0.000	0.000	MON			01/31/2023	12/25/2035
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1			4	3.B FM	7,665,514	58.6220	7,504,664	12,801,718	7,424,374		(241,140)			4.733	8.035	MON	10,187	518,481	12/14/2023	02/25/2036
61748H-VH-1	Morgan Stanley Mortgage Loan T MSM 2006-2 2A1			2	2.A FM	790,043	95.2880	813,936	854,184	845,297		3,004			5.353	5.089	MON	768	49,010	11/05/2014	02/25/2036
61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1			2	1.A FM	692,521	56.3630	669,150	1,187,205	677,890		(14,631)			5.500	6.283	MON	5,441	21,352	08/08/2024	02/25/2036
61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3			2	1.A FM	5,247,012	56.3630	4,471,676	7,933,645	4,176,275		(200,780)			5.500	7.891	MON	36,363	445,667	08/10/2022	02/25/2036
61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3			4	1.A FM	2,304,545	68.0100	2,162,307	3,179,382	2,080,717		(79,361)			4.713	10.728	MON	2,520	168,884	10/25/2024	03/25/2036
61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3				3.B FM	1,724,709	60.0380	1,564,295	2,605,528	1,699,508		(116,571)	28,476		4.833	3.796	MON	10,493	122,127	10/01/2024	03/25/2036
61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1			4	1.A FM	1,398,879	85.6380	1,732,893	2,023,505	1,703,704		12,038			4.405	8.728	MON	7,429	90,288	06/16/2017	03/25/2036
61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A			4	1.A FM	7,890,090	72.3450	7,785,632	10,761,870	7,775,779		(73,696)			4.703	7.966	MON	8,510	530,013	03/31/2022	04/25/2036
61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1				1.A FM	10,703	0.0000		33,095		(2,324)	(8,378)			4.873	0.000	MON		9,978	08/26/2024	06/25/2036
61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1			4	3.A FM	551,873	68.0970	555,914	816,356	524,789		(36,263)	109,103		4.956	7.014	MON	3,371	36,394	08/29/2016	06/25/2036
61749W-AT-4	Morgan Stanley Mortgage Loan T MSM 2006-11 3A1			2	4.B FM	416,827	66.1510	347,710	525,633	378,271		(17,609)			6.000	3.430	MON	2,628	31,349	01/01/2024	08/25/2036
61750P-AD-0	Morgan Stanley Mortgage Loan T MSM 2006-13AX A4				1.A FM	307,401	3.6700	1,253,647	34,155,686	356,238		44,684			4.933	92.110	MON	28,083	268,096	01/31/2023	10/25/2036
61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A				1.A FM	646,714	21.4370	590,780	2,755,871	592,526		(29,586)			6.316	7.025	MON	14,505	27,339	07/31/2024	11/25/2036
61750Y-AE-9	Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A				1.A FM	114,065	20.9920	108,840	518,477	102,981		(5,789)			6.700	8.598	MON	2,895	6,137	01/31/2023	11/25/2036
61752R-AH-5	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A2S			4	1.A FM	877,577	35.9990	784,461	2,179,102	807,328		(43,255)			6.204	6.338	MON	11,265	34,630	05/18/2023	01/25/2047
61752R-AJ-1	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A3S			4	1.A FM	2,589,131	35.9990	2,288,838	6,358,088	2,322,354		(123,844)			6.358	6.598	MON	33,686	101,043	06/28/2023	01/25/2047
61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1				1.A FM	583,474	36.1990	530,671	1,465,999	559,631		(11,172)			4.583	7.537	MON	1,120	20,356	07/31/2024	01/25/2037
61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1				1.A FM	161,303	97.8410	342,411	349,967	188,103		12,019			4.733	15.418	MON	276	6,215	07/25/2024	06/25/2037
61755G-AM-5	Morgan Stanley Mortgage Loan T MSM 2007-12 3A4			4	4.C FM	329,343	37.6020	140,636	374,013	174,751		(16,562)			6.250	3.545	MON	1,948	20,999	10/01/2024	08/25/2037
61755G-BF-9	Morgan Stanley Mortgage Loan T MSM 2007-12 3A22			2	4.B FM	1,278,833	36.1380	1,046,413	2,895,622	1,278,833		(120,866)	3,412		6.000	3.798	MON	14,478	156,258	10/01/2024	08/25/2037
61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3			2	3.B FM	1,719,086	57.9040	1,361,019	2,350,485	1,665,618		(53,468)			3.516	4.456	MON	6,886	83,851	03/31/2022	10/25/2037
61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1			2	3.B FM	2,266,444	61.5740	1,869,318	3,035,886	2,154,805		(73,184)			3.595	4.545	MON	9,094	103,544	05/18/2016	11/25/2037
61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1			2	1.A FM	5,485,728	69.5270	4,755,360	6,839,630	5,370,151		(70,885)			3.489	5.343	MON	19,885	232,589	04/05/2022	11/25/2037
61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1				4.A FM	82,305	67.1990	70,688	105,193	84,830		1,307			4.387	8.398	MON	385	4,598	06/11/2021	12/25/2037
61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C			4	1.A FM	3,259,100	67.9630	3,138,582	4,618,099	2,621,765		(291,516)			4.693	12.179	MON	4,104	269,630	06/28/2023	05/26/2036
61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C			4	2.B FM	4,040,748	67.9630	3,349,299	4,928,148	3,207,088		(378,284)			4.693	8.504	MON	4,380	287,732	11/12/2021	05/26/2036
61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B			4	1.A FM	2,365,568	94.3260	2,411,425	2,556,480	2,416,105		(10,589)			5.534	6.688	MON	11,789	133,811	12/22/2023	07/26/2035
61759F-AE-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C			4	1.A FM	3,874,748	85.9490	4,592,680	5,343,511	3,887,300		60,074			4.783	12.897	MON	4,260	168,485	10/04/2013	01/26/2036
61759F-AJ-0	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 2B			4	5.B FM	657,007	67.0560	700,275	1,044,309	633,134		(2,647)			11.011	7.272	MON	1,917	109,771	05/18/2023	07/26/2036
61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B			4	1.A FM	7,216,775	53.7220	5,805,209	10,805,965	6,037,367		(402,615)			6.250	6.554	MON	56,281	702,763	04/05/2022	08/26/2047
61759H-BA-4	Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B			4	1.A FM	870,934	101.6950	1,018,722	1,001,739	890,461		14,423			3.504	6.911	MON	195	41,674	05/18/2023	06/26/2036
61759N-AT-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B			4	1.A FM	1,742,767	97.8390	1,797,210	1,836,909	1,813,426		(11,710)			6.639	6.141	MON	10,162	111,265	11/02/2016	06/21/2036
61759Q-AN-7	Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C				1.A FM	10,675	101.8130	14,301	14,047	12,676		1,084			5.500	25.812	MON	64	772	01/31/2023	01/26/2037
61761P-AG-0	Morgan Stanley Reremic Trust MSRR 2013-R1 2B2			4	4.A FM	2,971,400	91.8790	2,794,089	3,041,039	2,966,715		(2,186)	14,459		5.229	4.525	MON	13,256	149,304	11/18/2016	07/26/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2			4	1.A FM	4,093,598	90.1830	4,368,281	4,843,818	4,225,181		131,583			4.361	8.475	MON	17,076	211,017	03/30/2023	12/26/2036
61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2			4	4.A FM	2,853,233	84.4760	2,406,088	2,848,266	3,005,910		42,000			4.228	4.683	MON	10,074	115,498	03/31/2022	11/26/2036
61762B-CZ-6	Morgan Stanley Reremic Trust MSRR 2013-R3 10B2			4	1.A FM	956,880	98.8400	983,939	995,482	996,490		(3,882)			6.639	5.610	MON	5,508	61,442	11/18/2016	10/26/2035
61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2			4	1.A FM	5,727,530	93.3340	5,838,960	6,255,978	5,764,932		37,402			4.623	7.876	MON	24,102	96,688	08/09/2024	04/26/2053
61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2			4	1.A FM	10,517,154	89.5990	12,840,588	14,331,253	12,250,616		429,868			4.595	8.123	MON	10,976	664,642	11/26/2024	04/26/2053
61762U-AG-8	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 2B1			4	1.A FM	485,160	100.8260	501,078	496,971	497,738		2,725			4.879	3.885	MON	135	25,308	08/25/2021	09/26/2036
61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2			4	1.A FM	2,045,250	96.4160	2,106,797	2,185,119	2,034,295		(10,955)			6.639	8.892	MON	12,120	59,833	08/14/2024	09/26/2036
61762U-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2			4	1.A FM	1,187,385	96.4180	1,607,353	1,667,065	1,440,702		8,802			5.258	10.013	MON	7,311	82,691	11/18/2016	09/26/2036
61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2			4	1.A FM	1,137,591	86.0490	1,205,134	1,400,526	1,060,479		(77,112)			6.614	12.107	MON	7,720	90,633	03/01/2023	09/26/2036
61762U-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2			4	1.A FM	6,355,004	81.8130	6,355,004	7,767,693	6,355,004		(77,710)	222,071		4.819	8.564	MON	2,294	464,626	11/18/2016	09/26/2036
61762U-CQ-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2			4	1.A FM	1,253,145	98.1890	1,336,212	1,360,855	1,312,995		(917)			7.475	8.106	MON	8,477	70,320	11/18/2016	09/26/2036
61763D-AN-0	Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2			4	1.A FM	1,336,262	55.9980	1,049,703	1,874,546	1,100,167		(110,183)			4.751	4.767	MON	6,931	93,409	11/18/2016	06/26/2046
61763D-BC-3	Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2			4	1.A FM	568,860	127.9750	988,674	772,554	886,860		42,543			5.014	8.960	MON	3,228	37,673	11/18/2016	06/26/2046
61763D-BJ-8	Morgan Stanley Resecuritizatio MSRR 2013-R9 5B			4	1.A FM	2,130,035	89.7800	2,193,621	2,443,317	2,099,119		(24,505)			5.160	9.920	MON	4,073	139,469	03/21/2023	06/26/2046
61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2			4	2.C FM	14,130,243	76.9180	13,218,704	17,185,414	14,076,784		(156,940)	68,535		4.538	5.825	MON	64,990	745,443	03/31/2022	01/26/2051
61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B			4	1.A FM	8,204,425	94.0410	8,464,079	9,000,424	8,419,359		(42,073)			5.763	6.903	MON	43,223	353,929	05/02/2024	08/26/2034
61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2			4	1.A FM	3,479,174	94.6590	3,433,141	3,626,857	3,574,583		(14,739)			5.224	4.957	MON	15,790	179,400	06/11/2021	08/26/2034
61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B			4	1.A FM	2,566,751	93.5850	2,546,519	2,721,084	2,567,859		1,108			4.969	5.888	MON	11,268		12/04/2024	11/20/2036
61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1	CF			1.A	5,556,071	101.4770	5,565,068	5,484,092	5,556,071					6.500	6.117	MON	29,706	118,822	08/15/2024	08/25/2053
61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2			4	1.A FM	198,500	99.3220	199,287	200,648	198,712		212			5.233	6.226	MON	176	4,896	08/02/2024	02/25/2035
61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12				1.A FM	418,248	79.6370	418,308	525,268	434,133		15,884			4.753	8.052	MON	416	13,169	07/31/2024	06/25/2047
61915Y-AE-1	MortgageIT Securities Corp Mor MHL 2007-1 2A14				1.A FM	2,110,422	77.5520	2,102,386	2,710,928	2,110,422		129,357	113,348		5.013	8.029	MON	2,265	125,701	07/31/2024	06/25/2047
62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS				6. *	613,427	1.1110	614,255		607,616	(5,810)				0.500	0.000	MON		153,288	07/31/2024	05/25/2056
62943V-AC-5	NRPL Trust 2014-1 NRPL 2014-1A B				6. *	2	72.1250	2	2	2					2.026	0.000	MON			01/31/2023	04/25/2054
62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1			4	1.A FM	1,602,492	87.7580	1,467,362	1,672,047	1,478,122		(12,227)			6.500	5.530	MON	9,057	69,940	03/25/2020	10/25/2034
62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1			2	1.A FM	2,657,382	88.1040	2,415,144	2,741,237	2,657,382		38,092	17,037		6.500	3.649	MON	14,848	117,750	05/31/2018	02/25/2035
62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF			2	1.A FM	790,614	84.2690	810,341	961,613	832,142		18,635			4.903	5.620	MON	792	36,441	07/18/2017	02/25/2035
62955R-AB-1	NYMT Loan Trust 2021-SP1 NYMT 2021-SP1 A2				6. *	213,708	91.7830	270,160	294,348	212,808		(432)			6.558	7.845	MON	1,609	13,179	12/01/2024	08/25/2061
63543V-AJ-2	National Collegiate Student Lo NCSLT 2006-3 D				6. FE		0.5070	40,529	8,000,000						5.603	0.000	MON			01/31/2023	03/25/2032
63543W-AH-4	National Collegiate Student Lo NCSLT 2006-4 D				6. FE		0.5070	16,741	3,300,000						5.553	0.000	MON			01/31/2023	05/25/2032
63860D-AA-6	Nationstar NIM Trust 2006-1N NSTRN 2006-1 N1				1.A FM		0.0000		38,047						7.750	0.000	MON			01/31/2023	06/25/2036
643528-AF-9	New Century Alternative Mortga NCAMT 2006-ALT1 AF6			4	1.A FM	3,310,768	21.5770	1,058,335	4,904,842	1,028,538		(102,992)			6.667	7.349	MON	27,250	54,738	11/14/2013	07/25/2036
64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1				1.A FM	131,051	104.2100	132,429	127,079	131,772		722			5.338	6.218	MON	113	827	07/31/2024	08/25/2034
64829N-AD-6	New Residential Mortgage Loan NRZT 2017-4A B1	C		2	1.A	1,106,361	96.8170	991,882	1,024,494	1,062,746		(6,759)			4.500	3.316	MON	3,842	46,102	06/27/2017	05/25/2057
64829N-AF-1	New Residential Mortgage Loan NRZT 2017-4A B2	C		2	1.A	778,991	97.2840	702,298	721,902	743,673		(3,343)			4.750	3.766	MON	2,858	34,291	06/27/2017	05/25/2057
64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D				2.B FE	867,705	101.4140	882,555	870,254	864,041		(3,664)			7.017	6.427	MON	5,089	25,601	07/10/2024	10/25/2046
64831P-AA-3	New Residential Mortgage Loan NRMLT 2024-RTL1 A1				1.G FE	30,499,668	101.3060	30,898,440	30,500,000	30,497,423		(2,245)			6.664	6.736	MON	33,875	1,445,348	04/03/2024	03/25/2039
64831P-AB-1	New Residential Mortgage Loan NRMLT 2024-RTL1 A2				2.C FE	2,749,955	101.6840	2,796,310	2,750,000	2,749,734		(221)			7.101	7.184	MON	3,255	138,864	04/03/2024	03/25/2039
64831V-AA-0	New Residential Mortgage Loan NRZT 2022-NQM5 A1	C			1.A	3,652,251	100.3000	3,698,030	3,686,977	3,686,977					6.296	6.405	MON	19,344	232,132	10/04/2022	11/25/2052
64831W-AA-8	New Residential Mortgage Loan NRMLT 2024-RTL2 A1				1.G FE	99,997,460	98.9350	98,934,940	100,000,000	99,997,501		41			5.443	5.506	MON	90,717	1,375,869	09/17/2024	09/25/2039
64831W-AB-6	New Residential Mortgage Loan NRMLT 2024-RTL2 A2				2.C FE	13,799,680	99.4290	13,721,144	13,800,000	13,799,680					5.785	5.856	MON	13,305	201,800	09/17/2024	09/25/2039
64832B-AF-2	New Residential Mortgage Loan NRZT 2024-NQM2 M1				1.B	8,999,904	97.1300	8,741,715	9,000,000	8,981,308		(18,595)			5.622	5.666	MON	42,165	168,660	09/09/2024	09/25/2064
649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2			4	1.A FM	46,420	84.3570	43,776	51,894	45,615		(1,476)			4.993	3.972	MON	216	2,554	11/01/2016	05/25/2036
649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2			4	3.A FM	190,700	84.3570	171,636	203,465	191,737		(5,484)			4.993	2.546	MON	847	10,014	06/08/2015	05/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1			4	1.A FM	477,192	100.2690	500,524	499,180	495,694		2,551			5.563	7.499	MON	463	25,330	08/02/2024	10/25/2034
65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1			4	1.A FM	1,566,014	99.3870	1,895,176	1,906,869	1,810,541		23,014			5.593	9.865	MON	1,778	108,714	08/29/2016	11/25/2034
65535V-NC-8	Nomura Asset Acceptance Corp A NAA 2005-AR4 M1				6. *		0.0000		9						5.473	0.000	MON			01/31/2023	08/25/2035
65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1				1.A FM	697,281	14.7820	609,721	4,124,831	695,173		(2,107)			4.833	13.241	MON	3,323	20,525	07/31/2024	08/25/2036
65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6			4	1.A FM	303,841	27.3530	286,180	1,046,252	295,803		(8,039)			6.340	6.153	MON	5,528	4,486	08/02/2024	06/25/2036
65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-S4 A1				1.A FM	45,753	125.8350	77,280	61,414	44,472		(720)			4.793	13.811	MON	49	1,060,909	01/31/2023	08/25/2036
65537E-AB-0	Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B				1.A FM	89	57.2030	4,904	8,573	89					4.933	0.000	MON		169	01/31/2023	10/25/2036
65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A			4	1.A FM	318,157	89.8470	436,802	486,163	455,557		2,778			4.773	6.473	MON	387	22,330	08/29/2017	02/25/2037
65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A			4	3.A FM	93,018	89.8470	84,712	94,285	96,807		684			4.773	4.726	MON	75	4,331	08/24/2021	02/25/2037
65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2			4	1.A FM	1,104,282	90.5090	1,559,207	1,722,703	1,622,032		13,411			4.613	6.674	MON	1,325	79,107	06/19/2014	02/25/2037
65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2			4	3.B FM	491,200	90.5090	449,143	496,240	515,573		4,910			4.613	4.833	MON	382	22,787	08/24/2021	02/25/2037
65537K-AY-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4				1.A FM	75,623	29.5610	74,517	252,076	75,835					5.253	0.000	MON		2,908	01/31/2023	02/25/2037
65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1				1.A FM	37,607	0.0000		37,608		(37,607)				4.918	0.000	MON			04/25/2024	01/25/2037
65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A				1.A FM	1,167,820	91.1990	1,338,580	1,467,759	1,176,012		3,747			4.793	9.387	MON	1,173	53,274	07/31/2024	12/25/2036
65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3			4	1.A FM	799,300	96.6870	971,097	1,004,377	951,461		9,119			4.824	7.795	MON	4,038	45,649	09/07/2016	12/26/2035
65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6			4	1.D FM	792,815	95.5860	784,470	820,696	799,867		59			6.570	5.450	MON	4,493	41,783	12/07/2021	03/26/2036
65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6			4	1.F FM	3,184,083	95.5860	3,147,032	3,292,361	3,217,230		253			6.570	5.359	MON	18,026	153,044	02/19/2016	03/26/2036
65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6			4	2.B FM	2,216,110	95.9900	2,175,857	2,266,756	2,234,482		205			6.570	5.058	MON	12,410	264,091	10/28/2015	03/26/2036
65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14			4	1.A FM	673,949	92.8320	658,725	709,590	654,348		(19,601)			5.236	1.605	MON	3,096	12,397	08/08/2024	07/26/2035
65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3			4	1.A FM	1,983,540	99.7270	1,994,956	2,000,409	1,985,786		2,246			4.534	5.042	MON	7,559	37,237	08/08/2024	03/26/2037
65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2			4	1.A FM	4,793,159	88.5150	4,669,386	5,275,256	4,783,312		(9,102)	22,450		4.974	5.205	MON	4,373	155,530	01/24/2017	01/26/2037
65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2			4	1.A FM	1,990,681	92.4140	2,292,318	2,480,498	2,399,058		20,611			4.743	6.881	MON	9,803	115,655	11/18/2016	01/26/2036
65540R-AL-4	NOMURA RESECURITIZATION TRUST NMRR 2014-7R 3A4			4	1.A FM	1,353,026	92.4330	1,510,498	1,634,150	1,608,012		15,762			4.743	6.402	MON	6,458	76,036	11/18/2016	01/26/2036
65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2				1.A Z	440,417	32.3050	424,946	1,315,410	419,773		(20,645)			4.619	6.599	MON	5,063	31,971	12/01/2024	03/28/2036
66987X-HB-4	NovaStar Mortgage Funding Trus NHEL 2005-3 M5				6. *		0.0000		41,234						5.413	0.000	MON			01/31/2023	01/25/2036
669884-AN-8	NovaStar Mortgage Funding Trus NHEL 2006-1 M8				1.A FM		0.0000		600,000						7.885	0.000	MON			01/31/2023	05/25/2036
66988U-AD-2	NovaStar Mortgage Funding Trus NMFT 2006-MTA1 2A1C				1.A FM		0.0000		5,369,363						5.500	0.000	MON			01/31/2023	09/25/2046
68402V-AA-0	Option One Mortgage Loan Trust OOMLT 2007-FXD1 1A1			2	1.A FM	1,656,528	83.1370	1,473,672	1,772,576	1,643,982		4,425			5.866	4.851	MON	8,665	67,304	01/15/2019	01/25/2037
68403K-AD-7	Option One Mortgage Loan Trust OOMLT 2007-6 2A4				1.A FM	229,406	63.1480	238,862	378,261	236,539		5,640			4.703	8.662	MON	297	5,223	07/14/2023	07/25/2037
69121E-AG-3	Ownit Mortgage Loan Trust Seri OWNIT 2006-5 M1				1.A FM		0.0000		1,327,599						4.888	0.000	MON			01/31/2023	07/25/2037
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2			4	1.A FM	3,083,665	54.5400	3,062,181	5,614,555	3,055,884		(33,782)			3.130	8.714	MON	14,646	127,882	12/14/2023	10/25/2035
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1				1.A FM	765,243	46.8030	1,913,207	4,087,786	915,452		89,417			4.828	17.190	MON	3,289	1,518	07/31/2024	10/25/2037
69380G-AD-1	PRKCM 2023-AFC4 Trust PRKCM 2023-AFC4 M1				1.G	4,116,250	103.1840	4,127,348	4,000,000	4,115,133		(1,117)			7.984	7.345	MON	26,612		12/11/2024	11/25/2058
69380W-AD-6	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 M1				1.D	2,999,906	101.4920	3,044,760	3,000,000	2,999,023		(884)			6.868	6.843	MON	17,170	188,870	02/22/2024	03/25/2059
69381F-AD-2	PRPM 2024-NQM3 PRPM 2024-NQM3 M1A	C.			1.E	7,238,914	98.7190	7,146,280	7,239,000	7,204,200		(34,714)			5.682	5.703	MON	34,277	102,830	09/19/2024	08/25/2069
71085P-BQ-5	People's Choice Home Loan Secu PCHLT 2005-1 B1				1.A FM		9.2870	260,039	2,800,000	32		30			6.778	618.262	MON			01/31/2023	01/25/2035
71085P-BR-3	People's Choice Home Loan Secu PCHLT 2005-1 B2				6. FM		0.0010	25	2,500,000						6.928	0.000	MON			01/31/2023	01/25/2035
71085P-BS-1	People's Choice Home Loan Secu PCHLT 2005-1 B3				6. FM		0.0010	27	2,744,197						8.353	0.000	MON			01/31/2023	01/25/2035
71085P-CF-8	People's Choice Home Loan Secu PCHLT 2005-2 M6				6. FM		0.0000		1,200,000						5.503	0.000	MON			01/31/2023	05/25/2035
71085P-CH-4	People's Choice Home Loan Secu PCHLT 2005-2 B2				6. FM		0.0000	1	8,000,000						6.478	0.000	MON			01/31/2023	05/25/2035
71085P-CZ-4	People's Choice Home Loan Secu PCHLT 2005-3 M9				6. FM		0.0010	36	3,562,000						7.678	0.000	MON			01/31/2023	08/25/2035
71085P-DB-6	People's Choice Home Loan Secu PCHLT 2005-3 M11				6. FM		0.0000		1,687,000						8.203	0.000	MON			01/31/2023	08/25/2035
71085P-DN-0	People's Choice Home Loan Secu PCHLT 2005-4 M7				6. FM		0.0000		3,000,000						6.253	0.000	MON			01/31/2023	12/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
71085P-DS-9	People's Choice Home Loan Secu PCHLT 2005-4 M11				6. FM		0.0000	1	6,817,000						8.953	0.000	MON			01/31/2023	12/25/2035
73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1				1.A FE	23,977,732	101.4770	24,009,155	23,659,803	23,951,735		(25,997)			6.500	6.058	MON	128,157	256,315	11/01/2024	10/25/2059
74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1			4	4.B FM	845,250	70.5390	1,198,482	1,699,028	1,105,630		45,369			4.803	8.265	MON	1,372	96,086	08/29/2016	06/25/2036
74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1			4	1.A FM	364,187	99.8500	376,767	377,335	374,991		2,084			4.953	5.420	MON	314	18,874	09/05/2019	02/25/2035
74275V-AB-0	PRMI Securitization Trust 2024 PRMI 2024-CMG1 A2				1.A	5,794,789	100.1140	5,816,473	5,809,848	5,794,789					6.583	6.430	MON	31,897	204,810	06/27/2024	07/25/2054
74275V-AC-8	PRMI Securitization Trust 2024 PRMI 2024-CMG1 A3				1.A	4,307,454	100.0800	4,323,683	4,320,216	4,296,511		(10,943)			7.083	6.929	MON	25,519	163,098	06/27/2024	07/25/2054
748956-AC-3	RCKT Mortgage Trust 2023-CES2 RCKT 2023-CES2 A2				1.A	4,426,722	102.0970	4,519,855	4,427,000	4,426,722					7.195	7.213	MON	26,544	318,523	09/13/2023	09/25/2043
749228-AA-0	RALI Series 2006-QS4 Trust RALI 2006-QS4 A1			4	4.B FM	1,096,495	79.0010	1,029,222	1,302,804	1,110,307		6,621			6.000	6.086	MON	6,514	68,906	04/21/2020	04/25/2036
749228-AD-4	RALI Series 2006-QS4 Trust RALI 2006-QS4 A4			4	4.B FM	984,985	79.0010	914,864	1,158,048	996,397		5,422			6.000	5.868	MON	5,790	61,249	04/21/2020	04/25/2036
74922A-AA-5	RALI Series 2007-QH6 Trust RALI 2007-QH6 A1			4	1.A FM	4,463,186	94.3980	5,225,542	5,535,661	5,050,617		(47,296)			4.833	6.486	MON	4,459	241,220	03/13/2018	07/25/2037
74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1			4	1.A FM	1,028,385	91.6950	1,068,293	1,165,051	1,063,121		(7,744)			4.733	6.199	MON	919	48,698	06/10/2019	03/25/2037
74922K-AB-1	RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2				5.C FE	7,076	5.1830	10,670		7,076					5.450	0.000	MON		248	01/31/2023	01/25/2037
74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3				4.C FM	850,328	84.9450	748,993	881,740	881,798		8,630			4.753	4.733	MON	699	27,183	06/23/2021	02/25/2037
74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2			4	3.A FM	10,596,429	86.7710	10,736,399	12,373,287	11,887,340		142,355			4.813	6.780	MON	9,926	518,305	10/04/2013	09/25/2036
74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2			4	3.B FM	585,734	86.7710	581,982	670,712	654,616		7,513			4.813	6.410	MON	538	28,095	01/31/2014	09/25/2036
74922W-AA-7	RALI Series 2007-QH3 Trust RALI 2007-QH3 A1			4	1.A FM	3,138,913	94.6860	3,674,367	3,880,576	3,540,494		5,186			4.773	7.222	MON	3,087	171,804	01/13/2016	04/25/2037
74923H-AE-1	RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1				1.A FM	11,420	20.5990	15,949	77,427	11,462					4.783	0.000	MON		3,682	01/31/2023	03/25/2037
74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2				1.A FM	1,475,999	76.5150	1,697,767	2,218,875	1,510,669		20,410			4.973	11.128	MON	1,855	110,611	07/31/2024	03/25/2037
74923J-AE-7	RALI Series 2007-QS5 Trust RALI 2007-QS5 A5			4	1.A FM	804,130	75.5320	806,381	1,067,597	816,231		9,913			4.753	8.045	MON	853	59,706	05/19/2021	03/25/2037
74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8			4	6. FE	281,309	8.3710	236,371		236,371	(27,929)	(17,010)			6.700	6.781	MON	3,153	39,444	05/19/2021	03/25/2037
74923J-AJ-6	RALI Series 2007-QS5 Trust RALI 2007-QS5 A9			4	1.A FM	1,343,128	76.6490	1,346,009	1,756,075	1,362,515		15,585			5.003	8.030	MON	1,476	102,536	05/19/2021	03/25/2037
74923T-AA-3	RALI Series 2007-QO3 Trust RALI 2007-QO3 A1			4	1.A FM	2,513,940	92.7470	2,748,524	2,963,454	2,650,912		(34,602)			4.773	7.370	MON	2,358	145,645	05/27/2015	03/25/2047
749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1			2	3.C FM	510,815	86.0320	495,058	575,434	528,493		5,041			6.349	5.332	MON	3,045	37,169	03/16/2018	11/25/2037
749243-AS-0	RASC NIM 2004-NT11 Trust RASCN 2004-NT11 NOTE				6. FM		0.0000		100,127						4.500	0.000	MON			01/31/2023	12/25/2034
749245-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S				6. FM	59,476	39.7510	24,964	62,800	24,964	(24,615)	(9,897)			4.858	0.000	MON		57,985	08/26/2024	01/25/2037
74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4			4	3.B FM	722,849	94.2850	697,508	739,789	699,739		(584)			6.250	6.226	MON	3,853	46,234	07/18/2017	01/25/2037
74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5			4	1.A FM	318,420	101.1430	617,319	610,345	313,778		(15,405)	12,352		6.000	48.507	MON	3,052	38,310	03/30/2023	01/25/2037
74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2			4	3.A FM	427,486	72.2920	332,450	459,868	361,050		(13,043)			5.500	5.265	MON	2,108	25,603	03/20/2015	10/26/2035
74928U-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2			4	1.A FM	9,951,135	99.1060	10,271,611	10,364,220	9,915,957		(35,178)			6.604	8.038	MON	3,830	288,996	08/09/2024	10/26/2035
74928W-BQ-5	RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3			4	1.A FM	187,164	90.3140	200,014	221,465	188,205		(916)			5.207	8.543	MON	961	10,783	10/18/2022	09/21/2046
74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3			4	5.A FM	1,366,533	90.8610	1,486,959	1,636,529	1,590,521		87,675			4.830	5.048	MON	6,586	76,682	11/09/2022	08/26/2035
74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B			4	1.A FM	1,998,587	91.5680	1,998,248	2,182,245	2,000,000		1,412			5.123	7.607	MON	9,434	37,564	08/14/2024	06/26/2035
74935W-AB-0	RCKT Mortgage Trust 2023-CES1 RCKT 2023-CES1 A2				1.A	1,399,915	101.1790	1,416,507	1,400,000	1,398,105		(778)			6.692	6.704	MON	7,807	93,688	06/20/2023	06/25/2043
74935W-AF-1	RCKT Mortgage Trust 2023-CES1 RCKT 2023-CES1 M1				1.B	1,179,988	100.7700	1,189,088	1,180,000	1,178,443		(547)			6.902	6.927	MON	6,787	81,444	06/20/2023	06/25/2043
74935W-AG-9	RCKT Mortgage Trust 2023-CES1 RCKT 2023-CES1 M2				1.D	1,049,971	101.9450	1,070,423	1,050,000	1,048,385		(431)			7.981	8.038	MON	6,983	83,800	06/20/2023	06/25/2043
74938K-AC-1	RCKT Mortgage Trust 2024-CES5 RCKT 2024-CES5 A2				1.C	11,699,805	100.0240	11,702,838	11,700,000	11,700,000		195			6.042	6.215	MON	11,782	294,548	07/17/2024	08/25/2044
74938K-AD-9	RCKT Mortgage Trust 2024-CES5 RCKT 2024-CES5 A3				1.F FE	10,899,695	100.0200	10,902,127	10,900,000	10,915,741		16,046			6.440	6.739	MON	11,699	292,483	07/17/2024	08/25/2044
74938K-AE-7	RCKT Mortgage Trust 2024-CES5 RCKT 2024-CES5 M1				2.B FE	9,599,984	100.0200	9,601,899	9,600,000	9,560,021		(39,963)			6.590	6.675	MON	52,720	263,600	07/17/2024	08/25/2044
74938P-AD-8	RCKT Mortgage Trust 2024-CES2 RCKT 2024-CES2 M1				1.D	1,699,943	100.3320	1,705,650	1,700,000	1,699,112		(831)			6.576	6.566	MON	9,316	83,844	03/19/2024	04/25/2044
74938P-AE-6	RCKT Mortgage Trust 2024-CES2 RCKT 2024-CES2 M2	C			1.D	6,299,919	100.3080	6,319,391	6,300,000	6,297,363		(2,557)			6.765	6.769	MON	35,516	319,646	03/19/2024	04/25/2044
74938Q-AA-2	RCKT Mortgage Trust 2024-INV1 RCKT 2024-INV1 A1	CF			1.A	23,897,805	101.4770	23,789,744	23,443,586	23,888,500		(9,305)			6.500	5.957	MON	126,986	380,958	09/12/2024	06/25/2054
74939F-AE-7	RCKT Mortgage Trust 2024-CES4 RCKT 2024-CES4 M1				2.A	5,099,887	100.8590	5,143,796	5,100,000	5,098,840		(1,047)			6.818	6.846	MON	28,977	202,836	05/16/2024	06/25/2044
749407-AC-6	RCKT Mortgage Trust 2023-CES3 RCKT 2023-CES3 A2				1.C	2,640,840	100.4750	2,653,532	2,641,000	2,641,000		160			7.614	7.433	MON	16,757	201,086	11/13/2023	11/25/2043
749407-AD-4	RCKT Mortgage Trust 2023-CES3 RCKT 2023-CES3 M1				1.D	1,323,947	100.5360	1,331,103	1,324,000	1,322,980		(874)			7.988	8.019	MON	8,813	105,761	11/13/2023	11/25/2043
749410-AC-0	RCKT Mortgage Trust 2024-CES6 RCKT 2024-CES6 A2				1.C	4,941,003	98.9330	4,946,650	5,000,000	4,942,748		1,745			5.592	6.086	MON	23,300	23,300	11/27/2024	09/25/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
749410-AE-6	RCKT Mortgage Trust 2024-CES6 RCKT 2024-CES6 M1				2.B FE	1,499,999	98.9390	1,484,086	1,500,000	1,494,551		(5,448)			6.141	6.211	MON	7,676	30,705	08/14/2024	09/25/2044
749414-AD-0	RCKT Mortgage Trust 2024-CES7 RCKT 2024-CES7 A2				1.A	12,331,861	98.7030	12,172,037	12,332,000	12,332,000		139			5.371	5.478	MON	55,196	165,588	09/20/2024	10/25/2044
749414-AE-8	RCKT Mortgage Trust 2024-CES7 RCKT 2024-CES7 A3				1.F FE	11,999,767	98.7080	11,844,911	12,000,000	12,023,592		23,825			5.770	5.998	MON	11,540	173,100	09/20/2024	10/25/2044
749414-AJ-7	RCKT Mortgage Trust 2024-CES7 RCKT 2024-CES7 M1				2.B FE	10,999,949	99.4380	10,938,200	11,000,000	11,019,555		19,606			5.920	5.821	MON	54,267	157,916	09/20/2024	10/25/2044
749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A				1.A	67,794,441	100.0540	67,831,111	67,794,447	67,794,441					5.490	5.350	MON	310,134	620,268	10/18/2024	11/25/2044
749421-AC-7	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A2				1.D	3,567,663	99.8890	3,546,043	3,550,000	3,567,663					5.659	5.787	MON	16,741	21,764	11/06/2024	11/25/2044
749421-AD-5	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A3				1.F FE	5,866,006	99.7620	5,836,059	5,850,000	5,866,648		642			5.908	6.223	MON	28,803	46,406	11/06/2024	11/25/2044
749421-AE-3	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 M1				2.B FE	4,270,379	99.7610	4,239,857	4,250,000	4,269,426		(953)			6.108	6.045	MON	21,632	28,121	11/06/2024	11/25/2044
749424-AC-1	RCKT Mortgage Trust 2024-CES1 RCKT 2024-CES1 A2				1.A	4,685,966	99.9300	4,682,741	4,686,000	4,685,966					6.433	6.454	MON	25,121	251,209	02/15/2024	02/25/2044
749424-AE-7	RCKT Mortgage Trust 2024-CES1 RCKT 2024-CES1 M2				1.E	3,761,866	99.6150	3,747,518	3,762,000	3,761,650		(216)			6.772	6.723	MON	21,230	212,302	02/15/2024	02/25/2044
749426-AD-4	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 A2				1.C FE	3,999,884	99.8420	3,993,672	4,000,000	3,999,884					5.830	5.791	MON	19,433		12/12/2024	12/25/2044
749426-AE-2	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 A3				1.F FE	6,399,921	99.8620	6,391,162	6,400,000	6,399,702		(219)			5.980	5.940	MON	31,893		12/12/2024	12/25/2044
749426-AJ-1	RCKT Mortgage Trust 2024-CES9 RCKT 2024-CES9 M1				2.B FE	7,599,950	100.4530	7,634,436	7,600,000	7,599,675		(275)			6.279	6.240	MON	39,767		12/12/2024	12/25/2044
74942A-AD-5	RCKT Mortgage Trust 2024-CES3 RCKT 2024-CES3 M1				1.D	999,998	100.9360	1,009,360	1,000,000	995,401		(4,596)			6.866	6.964	MON	5,722	45,773	04/18/2024	05/25/2044
74942A-AE-3	RCKT Mortgage Trust 2024-CES3 RCKT 2024-CES3 M2	C			1.E	2,099,860	100.8150	2,117,106	2,100,000	2,090,017		(9,843)			7.009	7.112	MON	12,266	98,126	04/18/2024	05/25/2044
749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4			4	1.A FM	277,545	74.8350	275,101	367,609	280,525		1,363			6.000	8.067	MON	1,838	20,124	01/31/2023	02/25/2037
749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4			4	4.C FM	985,374	74.8350	825,303	1,102,827	957,062		(2,133)			6.000	5.181	MON	5,514	60,462	08/29/2016	02/25/2037
74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1			4	1.G FM	827,248	72.3480	763,202	1,054,902	767,600		(27,871)			5.313	6.897	MON	4,671	62,831	07/17/2019	07/27/2037
74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1			4	2.C FM	933,326	72.3480	852,053	1,177,712	865,038		(31,975)			5.313	6.624	MON	5,214	60,542	06/01/2021	07/27/2037
74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1			4	1.A FM	415,487	80.6000	380,526	472,116	422,671		(5,640)			5.440	6.056	MON	2,140	25,680	01/15/2016	04/25/2037
749691-BS-9	RPMLT 2014-1 RPMLT 2014-1 B3D				1.A	11,583,584	98.6870	11,720,028	11,876,000	11,638,448		54,864			4.394	5.334	MON	8,698	199,769	08/14/2024	10/25/2054
749691-BT-7	RPMLT 2014-1 RPMLT 2014-1 B3P				1.A	11,493,172	98.0600	11,645,609	11,876,000	11,566,739		73,567			3.894	5.284	MON	7,708	200,412	08/14/2024	10/25/2054
749691-BV-2	RPMLT 2014-1 RPMLT 2014-1 B3R				1.A	10,873,290	92.8110	11,022,268	11,876,000	11,144,462		152,116			3.894	5.296	MON	7,708	446,095	12/30/2022	10/25/2054
749691-C2-5	RPMLT 2014-1 RPMLT 2014-1 B3W				1.A	7,787,896	64.0630	7,608,102	11,876,000	7,829,085		41,189			4.394	7.580	MON	8,698	199,769	08/14/2024	10/25/2054
749691-C3-3	RPMLT 2014-1 RPMLT 2014-1 B3X				1.A	7,335,888	60.3750	7,170,174	11,876,000	7,386,386		50,498			3.894	7.579	MON	7,708	176,935	08/14/2024	10/25/2054
749691-C4-1	RPMLT 2014-1 RPMLT 2014-1 B3Z				6.	2,257,237	33.8070	2,178,619	6,444,204	2,178,619	(9,481)	37,567			3.894	11.142	MON	4,183	242,612	12/30/2022	10/25/2054
749691-C5-8	RPMLT 2014-1 RPMLT 2014-1 GRP2			4	3.C	2,398,398	75.0120	3,204,984	4,272,639	2,660,380		15,537			4.436	12.686	MON	3,159	185,652	11/24/2014	10/25/2054
749691-F7-1	RPMLT 2014-1 RPMLT 2014-1 B3Y				6.	2,421,605	36.3180	2,340,388	6,444,204	2,340,388	(15,454)	32,939			4.394	11.553	MON	4,720	273,737	12/30/2022	10/25/2054
75114H-AD-9	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1			4	2.A FM	12,292,568	91.9290	12,292,568	13,371,860	12,292,568		83,101	245,971		4.833	7.060	MON	10,772	769,057	06/28/2023	05/25/2046
75114N-AA-2	RALI Series 2006-Q06 Trust RALI 2006-Q06 A1			4	1.A FM	7,022,211	22.5900	6,956,855	30,796,458	6,876,269		(145,942)			4.813	13.398	MON	24,705	418,000	08/09/2024	06/25/2046
75114N-AB-0	RALI Series 2006-Q06 Trust RALI 2006-Q06 A2			4	1.A FM	8,818,659	23.0870	5,533,244	23,967,103	4,879,391		(177,130)			4.913	15.941	MON	19,626	713,069	12/22/2023	06/25/2046
75114N-AC-8	RALI Series 2006-Q06 Trust RALI 2006-Q06 A3			4	1.A FM	3,726,478	23.3850	3,680,592	15,739,056	3,626,073		(144,518)	17,854		4.973	13.329	MON	13,046	472,140	12/22/2023	06/25/2046
75114P-AD-1	RALI Series 2006-Q09 Trust RALI 2006-Q09 1A3B				1.A FM	92,716	0.0000		92,716		(71,023)	(2)			5.053	0.000	MON		37,706	08/26/2024	12/25/2046
75114T-AJ-0	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9			4	2.B FM	606,497	82.1930	609,870	741,994	610,787		4,290			6.000	8.563	MON	3,710	22,249	06/13/2024	05/25/2036
751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1			4	1.D FM	6,738,874	82.2920	6,463,748	7,854,688	6,720,522		(6,734)	432,273		5.546	8.511	MON	36,303	448,595	08/10/2022	09/25/2046
751150-AA-1	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1			4	2.B FM	5,138,856	82.2920	4,868,156	5,915,739	5,124,651		(5,295)	336,615		5.546	8.231	MON	27,342	318,248	12/12/2018	09/25/2046
751151-AD-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 1A4			4	1.A FM	105,659	39.5770	96,979	245,037	94,734		(8,292)			6.000	8.228	MON	1,225	14,202	09/06/2023	09/25/2036
751151-AK-7	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A6				6. *		1.2970	18,049							0.450	0.000	MON		6,286	01/31/2023	09/25/2036
751151-AM-3	RALI Series 2006-QS12 Trust RALI 2006-QS12 2A8				6. *		0.9150	24,824							0.300	0.000	MON		8,138	01/31/2023	09/25/2036
751155-AH-5	RALI Series 2006-QS10 Trust RALI 2006-QS10 A8			4	1.A FM	309,108	83.4200	365,953	438,686	329,726		2,758			6.000	9.567	MON	2,193	26,306	02/07/2012	08/25/2036
75115F-AD-2	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A			4	3.A FM	2,250,690	95.0690	2,647,765	2,785,110	2,833,796		96,473			4.853	6.526	MON	2,253	160,504	03/18/2015	10/25/2046
75115F-AD-2	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A3A			4	3.B FM	277,253	95.0690	317,732	334,213	344,756		11,350			4.853	5.839	MON	270	19,260	11/19/2014	10/25/2046
75116C-AM-8	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12				1.A FM	1,452,872	73.8080	1,659,121	2,247,881	1,492,573		25,397			4.853	11.525	MON	1,834	109,733	07/31/2024	04/25/2037
753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19	C			1.A	9,325,242	99.4450	9,331,839	9,383,891	9,325,242					6.000	6.132	MON	46,919	229,373	08/07/2024	07/25/2054
753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2				1.A	3,459,113	99.0360	3,395,813	3,428,858	3,458,860		(253)			6.468	6.261	MON	18,482		12/19/2024	07/25/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2				1.A FM	5,280,951	78.0160	5,579,385	7,151,636	5,519,525		161,812			4.753	9.786	MON	5,666	301,927	07/31/2024	07/25/2036
75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3				1.A FM	963,042	76.2890	1,158,645	1,518,749	985,939		8,091			5.000	11.054	MON	6,328	63,815	07/31/2024	09/26/2036
75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3			4	3.C FM	400,827	52.1970	248,325	475,747	274,851		(18,959)			6.000	5.193	MON	2,379	28,669	09/01/2024	02/26/2037
75970N-AM-9	Renaissance Home Equity Loan T RAMC 2005-2 AF5			4	1.A FM	1,147,829	99.3460	1,390,842	1,400,000	1,286,664		13,088			5.701	7.360	MON	6,651	76,013	01/08/2024	08/25/2035
75970Q-AD-2	Renaissance Home Equity Loan T RAMC 2007-2 AF1				1.A FM	75,311	24.5110	61,023	248,962	65,909		(4,859)			5.893	5.920	MON	1,223	8,178	01/31/2023	06/25/2037
75971A-AA-2	Renaissance Home Equity Loan T RENIM 2006-3 N1				6. FM		0.0000		2,030,211						6.414	0.000	MON			01/31/2023	11/25/2036
759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1			4	1.A FM	914,880	88.5220	892,655	1,008,402	977,445		8,622			5.213	4.831	MON	876	29,141	08/29/2016	05/25/2034
759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3			4	1.A FM	1,386,159	88.5190	1,320,704	1,492,007	1,444,744		2,679			5.393	3.976	MON	1,341	43,116	08/29/2016	05/25/2034
759950-GX-0	Renaissance Home Equity Loan T RAMC 2006-1 AF5			4	1.A FM	776,503	43.8740	659,142	1,502,358	706,344		(45,697)			6.166	7.561	MON	7,720	94,885	06/28/2023	05/25/2036
760985-B6-7	RAMP Series 2003-RS9 Trust RAMP 2003-RS9 MII4				1.A FM	102	19.5480	31,807	162,714	102					7.603	0.000	MON		8,614	01/31/2023	10/25/2033
760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1			4	1.A FM	1,085,362	99.5950	1,087,002	1,091,425	1,095,348		9,985			5.103	7.303	MON	928	23,569	08/02/2024	11/25/2033
760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 AII			4	1.A FM	181,772	98.8140	191,239	193,534	191,423		1,926			5.053	7.127	MON	163	11,592	11/12/2019	10/25/2031
760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1			4	1.A FM	304,887	101.8630	428,369	420,534	414,202		8,714			5.133	9.081	MON	360	25,101	05/25/2011	01/25/2034
76110H-7A-1	RALI Series 2005-QA7 Trust RALI 2005-QA7 A1				1.A FM	2,260,739	79.5590	2,263,309	2,844,814	2,292,994		12,163			5.317	6.263	MON	12,605	135,390	07/14/2023	07/25/2035
76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2			4	2.C FM	897,329	86.7870	928,029	1,069,317	1,022,204		794			4.719	5.240	MON	4,205	51,175	07/25/2011	02/25/2035
76110H-TG-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2004-QS6 A1			4	5.B FM	12,660	80.3750	10,319	12,839	12,839					5.000	6.069	MON			06/02/2017	05/25/2019
76110V-TQ-1	Home Equity Loan Trust 2006-HS RFMS2 2006-HSA2 AI4				1.A FM	227,679	3.5260	389,245	11,039,000	142,378		(39,960)			4.453	35.857	MON	40,964	217,274	01/31/2023	03/25/2036
76110W-6P-6	RASC Series 2005-AHL3 Trust RASC 2005-AHL3 M2				1.A FM	61,474	48.7440	56,537	115,988	77,312		7,789			4.893	8.420	MON	95	4,522	01/31/2023	11/25/2035
76110W-D6-0	RASC Series 2004-KS8 Trust RASC 2004-KS8 MII2				1.A FM	295,728	59.1620	507,123	857,182	366,506		35,156			5.533	15.155	MON	791	47,746	01/31/2023	09/25/2034
76110W-VW-3	RASC Series 2003-KS11 Trust RASC 2003-KS11 MII2			4	1.A FM	866,931	100.1790	920,170	918,526	886,363		11,744			5.653	7.955	MON	865	60,225	12/22/2023	01/25/2034
761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3				1.A FM	254,389	80.9600	264,123	326,240	255,080		691			5.203	9.877	MON	285	7,465	07/31/2024	06/25/2035
761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1			4	1.F FM	1,325,138	81.6730	1,280,247	1,567,525	1,325,138		16,273	29,639		4.953	7.790	MON	1,305	85,257	08/10/2022	08/25/2035
761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8			4	1.A FM	546,980	81.0430	641,291	791,300	588,899		11,324			4.803	10.878	MON	639	42,742	12/15/2015	08/25/2035
761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10				1.A FM	743,505	85.2450	767,746	900,634	747,643		4,137			5.803	9.262	MON	876	22,477	07/31/2024	08/25/2035
761118-EN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO1 A1			4	2.C FM	91,238	70.8420	77,408	109,267	81,574		(3,834)			4.753	7.579	MON	87	7,058	10/06/2020	08/25/2035
761118-EN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO1 A1			4	3.B FM	140,734	70.8420	114,268	161,299	122,805		(5,694)			4.753	7.111	MON	128	10,418	09/25/2024	08/25/2035
761118-FL-7	RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3				4.B FM	1,968,945	90.6500	1,784,844	1,968,945	2,016,166		5,340			5.087	4.350	MON	8,347	97,018	05/27/2021	08/25/2035
761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31			4	1.A FM	1,249,459	71.2650	1,263,918	1,773,555	1,184,397		(47,756)			5.403	9.104	MON	7,985	84,823	02/28/2024	09/25/2035
761118-JJ-8	RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1			4	4.A FM	510,244	85.7570	474,007	552,736	516,160		1,554			6.000	5.770	MON	2,764	33,164	07/21/2016	09/25/2035
761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3			4	1.D FM	895,763	87.1650	899,010	1,031,385	904,880		9,117			5.750	7.862	MON	4,942	29,649	06/13/2024	11/25/2035
761118-NN-4	RALI Series 2005-Q04 Trust RALI 2005-Q04 2A1			4	4.B FM	13,485,799	67.0260	13,034,056	19,446,300	12,760,346		(725,453)			5.013	7.643	MON	16,248	970,123	05/16/2018	12/25/2045
761118-QM-3	RALI Series 2005-Q05 Trust RALI 2005-Q05 A1			4	1.A FM	6,650,367	77.9350	6,481,056	8,315,955	6,650,367		15,774	62,102		5.825	9.287	MON	40,392	316,796	08/09/2024	01/25/2046
761118-QN-1	RALI Series 2005-Q05 Trust RALI 2005-Q05 A2				6. *		6.6950		1						6.465	0.000	MON			01/31/2023	01/25/2046
761118-SZ-2	RALI Series 2006-QA1 Trust RALI 2006-QA1 A11				1.A FM	1,459,465	73.1310	1,469,624	2,009,591	1,426,046		(36,174)			5.415	9.336	MON	9,068	105,773	07/14/2023	01/25/2036
761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1			4	1.A FM	766,450	68.6500	806,024	1,174,101	650,724		(24,218)			4.703	16.198	MON	920	65,781	10/18/2017	02/25/2036
761118-UZ-9	RALI Series 2006-QS2 Trust RALI 2006-QS2 1A18				6. FE		0.1990	16,515							0.020	0.000	MON		368	01/31/2023	02/25/2036
761118-WP-9	RALI Series 2006-Q03 Trust RALI 2006-Q03 A1			4	1.A FM	3,618,302	26.0110	3,198,882	12,298,323	3,086,697		(531,606)			4.873	12.375	MON	9,989	449,363	09/25/2024	04/25/2046
761118-WQ-7	RALI Series 2006-Q03 Trust RALI 2006-Q03 A2			4	1.A FM	3,012,405	26.4850	2,358,062	8,903,396	2,223,670		(209,609)			4.973	12.368	MON	7,380	325,317	10/01/2024	04/25/2046
761118-WR-5	RALI Series 2006-Q03 Trust RALI 2006-Q03 A3			4	1.A FM	5,910,049	27.0330	5,297,278	19,595,344	5,282,008		(628,041)			5.113	10.733	MON	16,699	715,985	09/25/2024	04/25/2046
761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1				1.A FM	258,855	83.7210	263,641	314,903	259,325		470			5.153	7.871	MON	273	7,191	07/31/2024	03/25/2036
761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8				1.A FM	237,947	82.5960	242,057	293,060	238,438		491			4.853	7.827	MON	239	6,687	07/31/2024	03/25/2036
761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1				1.A FM	486,754	28.6960	426,735	1,487,100	405,957		(54,601)			6.500	9.289	MON	8,055	26,405	12/01/2024	08/25/2036
761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2				1.A FM	1,219,901	44.9910	1,100,450	2,445,917	1,061,221		(112,877)			6.000	8.966	MON	12,230	113,883	07/14/2023	08/25/2036
76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2			4	1.A FM	823,403	98.4830	897,292	911,113	841,260		(1,797)			6.311	9.635	MON	4,792	53,902	11/04/2022	06/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1			4	1.C FM	218,255	91.8190	226,019	246,156	228,141		(718)			5.989	8.911	MON	1,228	13,662	02/15/2012	08/25/2035
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1			4	3.A FM	94,526	91.8190	94,828	103,276	98,529		(175)			5.989	7.580	MON	515	5,732	03/30/2016	08/25/2035
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1			4	4.A FM	105,518	91.8190	100,453	109,403	109,395		27			5.989	5.500	MON	546	6,072	12/26/2012	08/25/2035
76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1			4	1.A FM	884,759	56.1060	572,450	1,020,299	563,728		(64,948)			5.662	7.838	MON	4,814	54,760	01/15/2016	09/25/2035
761128-BL-0	Residential Asset Securitizati RAST 2007-A8 1A4				1.A FM		0.0000		218,145						6.000	0.000	MON		9,456	01/31/2023	08/25/2037
761128-BM-8	Residential Asset Securitizati RAST 2007-A8 2A6				1.A FM	9,857	0.0000		12,261		(2,885)	(5,770)			6.250	0.000	MON		8,841	09/02/2024	08/25/2037
76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2				1.A FM	2,762,320	60.3660	2,917,402	4,832,845	2,895,130		95,705			5.278	10.509	MON	4,251	172,160	09/25/2024	09/25/2045
76112B-CR-9	RAMP Series 2004-RS9 Trust RAMP 2004-RS9 MII5				6. *		0.0000		1						7.735	0.000	MON			01/31/2023	09/25/2034
76112B-EE-6	RAMP Series 2004-RS10 Trust RAMP 2004-RS10 MII3				1.A FM	22,613	11.0730	55,642	502,507	22,749					5.903	0.000	MON		27,203	01/31/2023	10/25/2034
76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1			4	1.A FM	456,288	73.7960	460,477	623,983	458,214		1,926			4.838	12.440	MON	2,516	10,065	08/08/2024	09/19/2035
76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1			4	1.A FM	1,300,257	23.6450	1,925,272	8,142,250	697,470		8,713			4.823	43.587	MON	6,602	292,850	08/25/2024	09/25/2036
76112H-AC-1	Residential Asset Securitizati RAST 2006-A9CB A3			4	6. FE	2,853,941	12.6190	2,521,424		2,521,424	(183,736)	(148,780)			2.677	2.523	MON	8,914	133,880	08/25/2024	09/25/2036
76113N-AA-1	Residential Asset Securitizati RAST 2006-A7CB 1A1			4	1.A FM	1,172,387	69.5130	1,230,829	1,770,647	1,156,572		(15,081)			4.953	10.406	MON	1,474	102,119	12/22/2023	07/25/2036
76113N-AQ-6	Residential Asset Securitizati RAST 2006-A7CB 3A2				6. *		0.0000		76,857						6.500	0.000	MON		2,377	01/31/2023	07/25/2036
76114A-AB-6	Residential Asset Securitizati RAST 2006-R2 A2				1.A FM	201,558	44.2030	202,311	457,681	186,669		(10,191)			6.000	8.732	MON	2,288	22,888	07/14/2023	04/25/2036
76114B-AB-4	Residential Asset Securitizati RAST 2006-A14C 1A2			2	5.A FM	1,906,668	69.5700	1,545,409	2,221,384	1,803,713		(58,020)			6.250	4.832	MON	11,570	137,538	04/05/2022	12/25/2036
76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5				5.A FM	8,207	4.5820	6,735	146,983	6,735	(1,472)				6.000	0.000	MON		1,623	08/02/2024	12/25/2036
76114T-AA-7	Residential Asset Securitizati RAST 2007-R1 A1				1.A FM	562,602	25.4150	595,908	2,344,726	514,443		(33,372)			5.750	11.067	MON	11,235	38,907	09/01/2024	04/25/2037
76114T-AB-5	Residential Asset Securitizati RAST 2007-R1 A2				1.A FM	762,228	27.6250	809,038	2,928,666	697,043		(45,167)			6.250	11.110	MON	15,253	52,822	09/01/2024	04/25/2037
762009-AL-2	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 1A11			4	4.C FM	181,506	76.3980	157,570	206,250	181,454		1,710			6.000	6.516	MON	1,031	11,339	01/27/2016	06/25/2037
762009-BB-3	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 2A4			4	4.B FM	264,067	80.2010	246,734	307,647	261,624		3,483			6.000	7.212	MON	1,538	19,358	12/31/2011	06/25/2037
762000-AA-8	RFMSI Series 2007-S8 Trust RFMSI 2007-S8 1A1			4	1.A FM	379,110	65.8890	331,631	503,315	345,912		(2,696)			6.000	8.377	MON	2,517	27,511	01/10/2012	09/25/2037
77118U-AB-6	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A2				2.C FE	1,274,972	99.7970	1,272,406	1,275,000	1,274,957		(15)			6.061	6.132	MON	1,288	13,094	10/16/2024	10/25/2039
78433Q-AD-7	SG Residential Mortgage Trust SGR 2022-1 M1	C.			2.B FE	2,215,829	76.6680	2,149,774	2,804,000	2,218,055		2,226			3.969	5.731	MON	9,275	9,275	11/06/2024	03/27/2062
78434K-AA-5	SG Residential Mortgage Trust SGR 2022-2 A1	C.			1.A	36,328,433	100.2040	36,425,436	36,351,145	36,351,145					5.353	5.438	MON	162,156	1,945,877	07/29/2022	08/25/2062
78434K-AB-3	SG Residential Mortgage Trust SGR 2022-2 A2	C.			1.B	2,973,739	99.0560	3,000,665	3,029,262	3,019,423		5,709			5.353	6.204	MON	13,513	121,312	07/29/2022	08/25/2062
78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A				1.A Z	4,584,367	100.5680	4,610,487	4,584,456	4,672,755		88,388			5.965	3.202	MON	22,789	91,154	08/21/2024	07/25/2054
78436V-AB-7	SAIF Securitization Trust 2024 SAIF 2024-CES1 A				1.C FE	7,499,784	100.3390	7,525,402	7,500,000	7,497,288		(2,496)			6.083	6.005	MON	7,604	152,075	08/21/2024	07/25/2054
78436V-AC-5	SAIF Securitization Trust 2024 SAIF 2024-CES1 A				1.F FE	4,999,855	100.4540	5,022,698	5,000,000	4,998,234		(1,621)			6.332	6.279	MON	5,277	105,533	08/21/2024	07/25/2054
78473N-AA-1	STARM Mortgage Loan Trust 2007 STARM 2007-1 1A1				1.A FM	220,750	49.9660	214,176	428,640	188,580		(27,367)			6.414	12.327	MON	9,977	2,291	01/31/2023	02/25/2037
78473N-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1			2	1.A FM	1,253,166	87.9220	1,319,160	1,500,383	1,199,475		(48,938)			5.748	11.913	MON	7,187	82,602	03/06/2023	02/25/2037
78473W-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1			2	1.A FM	1,199,679	77.4770	1,044,584	1,348,249	1,102,847		(49,765)			5.445	6.261	MON	6,117	68,910	03/31/2022	10/25/2037
785778-EH-0	SACO I Inc SACO 2005-2 M4				1.A FM	17,887	98.0800	23,084	23,536	18,943		(215)			5.473	15.380	MON	21	1,273	01/31/2023	04/25/2035
785778-NH-0	SACO I Trust 2005-10 SACO 2005-10 1M				1.A FM	15,309	0.0000		131,942	5,014		(10,295)			5.953	0.000	MON		10,663	09/25/2024	06/25/2036
785778-PH-8	SACO I Trust 2006-2 SACO 2006-2 1M				6. *		0.0000		20,934						5.728	0.000	MON		8	01/31/2023	06/25/2036
80382S-AG-3	Sasco Net Interest Margin Trus SASNM 2003-BC2 N2				1.A FM		0.0000		353,928						8.500	0.000	MON			01/31/2023	02/27/2033
805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1			4	1.A FM	514,599	97.5120	652,108	668,745	629,671		12,204			6.000	8.400	MON	3,344	19,225	08/22/2017	08/25/2035
805564-SX-0	Saxon Asset Securities Trust 2 SAST 2005-3 M6				1.A FM	193,668	16.7500	998,130	5,959,000	202,292		6,225			5.503	50.951	MON	5,466	87,758	01/31/2023	11/25/2035
80556A-AF-4	Saxon Asset Securities Trust 2 SAST 2006-3 M2				6. FM		0.0000		2,000,000						4.933	0.000	MON			01/31/2023	10/25/2046
80556A-AG-2	Saxon Asset Securities Trust 2 SAST 2006-3 M3				6. FM		0.0000		4,000,000						4.963	0.000	MON			01/31/2023	10/25/2046
80556A-AH-0	Saxon Asset Securities Trust 2 SAST 2006-3 M4				6. FM		0.0000		1,500,000						5.023	0.000	MON			01/31/2023	10/25/2046
80556A-AJ-6	Saxon Asset Securities Trust 2 SAST 2006-3 M5				6. FM		0.0000	1	8,400,000						5.053	0.000	MON			01/31/2023	10/25/2046
80556A-AK-3	Saxon Asset Securities Trust 2 SAST 2006-3 M6				6. FM		0.0000		4,000,000						5.143	0.000	MON			01/31/2023	10/25/2046
80556A-AM-9	Saxon Asset Securities Trust 2 SAST 2006-3 B2				6. FM		0.0000	1	6,050,000						6.033	0.000	MON			01/31/2023	10/25/2046
81375H-AD-1	Securitized Asset Backed Recei SABR 2006-NC1 M1				6. *		0.0660	86	131,671						4.903	0.000	MON		458	01/31/2023	03/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2			4	6. FM	1,175,310	92.4950	1,210,315	1,308,516	1,210,315	(12,017)	47,022			6.028	7.696	MON	1,315	40,503	02/15/2023	08/25/2034
81375W-BV-7	Securitized Asset Backed Recei SABR 2004-DO2 M1			4	1.A FM	94,935	112.3100	106,695	95,001	105,972		4,489			5.443	6.691	MON	86	5,523	11/12/2019	09/25/2034
81375W-GB-6	Securitized Asset Backed NIM T SABN 2005-FR5 NIM				6. FM	0.0000			1,051,981						6.250	0.000	MON		10,958	01/31/2023	08/25/2035
81375X-AP-9	Securitized Asset Backed NIM T SABN 2005-FR4 NIM				6. FM	0.0000			251,428						6.000	0.000	MON			01/31/2023	01/25/2036
81377J-AB-9	Securitized Asset Backed Recei SABR 2007-HE1 A2A				1.A FM	119,764	19.6830	105,945	538,267	113,173		(3,395)			4.573	8.180	MON	410	3,597	01/31/2023	12/25/2036
81378G-AE-8	Securitized Asset Backed Recei SABR 2007-NC2 M1				6. FM	6,617	7.9570	2,422	30,437	2,422	(2,067)	(2,128)			4.798	0.000	MON			02/26/2024	01/25/2037
81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A			4	1.A FM	244,281	95.0000	241,721	254,445	246,573		844			5.245	7.200	MON	408	15,456	03/16/2023	04/20/2033
81743P-AD-8	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 X1B				6. *	0.0010		18							0.000	0.000	MON			01/31/2023	04/20/2033
81743P-AH-9	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1				6. FM	21,306	40.3360	12,455	30,878	12,455	(10,150)	683			5.805	22.647	MON	55	1,276	01/31/2023	04/20/2033
81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1			4	1.A FM	67,933	99.0650	71,493	72,167	70,803		593			5.145	8.965	MON	113	4,311	11/12/2019	06/20/2033
81743P-BJ-4	SEQUOIA MORTGAGE TRUST SEMT_03 SEMT 2003-4 1A2			4	5.C FM	73,237	94.5860	72,153	76,283	72,153	(2,104)	(308)			5.928	4.406	MON	138	3,461	11/12/2019	07/20/2033
81743P-CJ-3	Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1			4	1.A FM	26,913	94.9890	29,216	30,757	26,716		(45)			5.105	13.752	MON	48	1,823	01/31/2023	09/20/2033
81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1			4	3.B FM	1,528,513	53.9390	1,120,192	2,076,793	1,200,528		(136,611)			4.741	5.299	MON	8,205	100,180	10/14/2020	09/20/2046
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1			4	3.B FM	3,771,230	56.8810	2,797,980	4,919,013	3,116,687		(249,895)			4.925	5.481	MON	20,187	230,642	10/14/2020	09/20/2046
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1			4	3.C FM	497,222	56.8810	352,577	619,851	399,012		(32,010)			4.925	5.132	MON	2,544	29,063	10/14/2020	09/20/2046
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1			4	4.A FM	994,445	56.8810	705,154	1,239,702	799,986		(63,189)			4.925	5.078	MON	5,088	58,127	10/14/2020	09/20/2046
81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A			4	1.A FM	151,691	95.8510	153,203	159,835	153,390		1,011			5.185	7.395	MON	253	8,842	03/16/2023	09/20/2032
81744A-AA-6	SEQUOIA MORTGAGE TRUST SEMT_11 SEMT 11 A			4	2.C FM	277,644	92.0740	256,967	279,088	277,770		(11)			5.385	5.087	MON	459	15,906	11/12/2019	12/20/2032
81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A			4	1.F FM	1,207,548	93.4030	1,166,368	1,248,747	1,204,452		(730)			6.164	7.196	MON	2,352	78,641	11/12/2019	02/20/2034
81744F-CG-0	Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1				1.A FM	245,693	93.3850	253,665	271,635	240,664		(3,999)			5.527	8.687	MON	1,251	16,262	07/14/2023	07/20/2034
81744F-CX-3	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-7 A3A			4	1.A FM	119,529	94.7150	118,536	125,150	120,076		153			5.918	7.227	MON	226	7,462	11/12/2019	08/20/2034
81744F-EB-9	Sequoia Mortgage Trust 2004-9 SEMT 2004-9 B2				1.A FM	83,824	61.4060	348,972	568,301	86,253		(3,451)			5.805	247.935	MON	1,008	2,588	01/31/2023	10/20/2034
81744F-EY-9	Sequoia Mortgage Trust 2004-10 SEMT 2004-10 A4			4	3.C FM	409,726	92.3410	390,743	423,153	413,437		328			5.524	5.659	MON	714	20,968	01/11/2022	11/20/2034
81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1			4	2.B FM	672,824	94.2770	641,476	680,416	674,056		211			5.025	5.611	MON	1,045	38,220	11/12/2019	01/20/2035
81744F-GP-6	Sequoia Mortgage Trust 2005-1 SEMT 2005-1 XA				2.B FE	0.2580		10,614							0.021	0.000	MON		41	01/31/2023	02/20/2035
81744L-AN-4	Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1			4	1.A FM	1,374,766	80.8580	1,257,254	1,554,896	1,371,120		(17,358)	4,248		4.643	5.617	MON	6,016	70,074	10/27/2016	06/20/2037
81745N-AG-4	Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2A1O				1.A FE	670	0.7350	84,147		670					0.245	0.000	MON		27,911	01/31/2023	04/25/2044
81746P-CC-5	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2			4	1.A	2,101,947	94.9040	2,111,587	2,224,974	2,114,241		12,295			3.773	5.190	MON	6,996	69,934	02/28/2024	06/25/2046
83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4			4	1.A FM	848,116	99.8320	852,007	853,445	851,281		3,165			5.548	5.113	MON	789	14,740	08/08/2024	04/25/2035
83613A-AQ-5	Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2			2	1.A FM	1,721,476	77.9370	1,753,275	2,249,605	1,922,575		29,725			5.403	5.784	MON	2,026	48,043	10/25/2024	09/25/2037
83613G-AA-7	Soundview Home Loan Trust 2008 SVHE 2008-1 A1				1.A FM	474,159	85.0070	526,723	619,622	485,082		6,035			5.953	7.109	MON	615	13,323	07/31/2024	02/25/2038
84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1				1.A FM	115,226	100.2750	116,067	115,748	115,887		661			5.218	5.934	MON	101	2,281	07/31/2024	02/25/2035
855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A			4	4.A FM	711,977	65.9170	507,803	770,370	567,659		(64,858)			6.782	2.569	MON	4,354	49,343	11/12/2019	01/25/2037
85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3				1.C Z	2,371,595	94.7790	2,398,911	2,531,052	2,405,883		34,287			2.562	6.404	MON	5,404	27,019	07/09/2024	02/25/2050
863572-B6-9	Structured Asset Securities Co SASC 1999-SP1 M1			4	1.A FM	577,852	98.2260	584,414	594,966	587,979		2,696			5.533	5.380	MON	549	29,746	11/12/2019	05/25/2029
863576-AF-1	Structured Asset Securities Co SASC 2005-5 2A2				1.A FM	1,441,313	92.4420	1,419,316	1,535,353	1,437,510		(2,602)			5.500	6.886	MON	7,037	84,175	07/14/2023	04/25/2035
863576-ES-9	Structured Asset Securities Co SASC 2006-OW1 A6M				6. *	0.0000		2,423							5.008	0.000	MON			01/31/2023	12/25/2035
863579-B4-9	Structured Adjustable Rate Mor SARM 2005-21 3A1			4	1.A FM	590,088	91.5030	574,118	627,432	589,748		(659)			4.581	6.626	MON	2,395	26,123	10/14/2020	11/25/2035
863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3			4	1.A FM	119,796	97.9000	117,134	119,647	119,160		(690)			5.889	5.308	MON	587	6,973	07/18/2017	09/25/2034
863579-FM-5	Structured Adjustable Rate Mor SARM 2004-16 B8				6. *	0.0000		1							5.234	0.000	MON			01/31/2023	11/25/2034
863579-FN-3	Structured Adjustable Rate Mor SARM 2004-16 B9				6. *	0.0000		1							5.132	0.000	MON			01/31/2023	11/25/2034
863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2			2	1.A FM	710,363	91.5640	729,869	797,116	686,750		(10,143)			5.392	10.144	MON	3,582	43,639	06/27/2017	01/25/2035
863579-JJ-8	Structured Adjustable Rate Mor SARM 2004-19 2A1X				6. *	0.0200		241							0.000	0.000	MON			01/31/2023	01/25/2035
863579-KH-0	Structured Adjustable Rate Mor SARM 2005-2 A2			4	1.A FM	281,329	91.4790	298,817	326,652	308,789		475			4.703	6.820	MON	258	17,007	03/04/2015	02/25/2035
863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A			4	1.A FM	1,337,161	98.2640	1,350,465	1,374,319	1,350,189		219			4.951	5.594	MON	5,670	37,639	08/02/2024	02/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
863579-NN-4	Structured Adjustable Rate Mor SARM 2005-4 BX2				6. *	2	0.0010	2		2					0.723	0.000	MON			01/31/2023	03/25/2035
863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A			4	5.B FM	1,163,947	91.4830	1,167,783	1,276,501	1,157,615		(6,244)			6.016	8.316	MON	6,399	65,055	02/28/2024	05/25/2035
863579-VP-0	Structured Adjustable Rate Mor SARM 2005-17 4A1				1.A FM	2,106,080	92.9380	2,340,623	2,518,481	2,102,617		(6,645)			5.219	9.958	MON	10,952	122,337	07/14/2023	08/25/2035
863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1			4	1.A FM	3,254,880	63.7860	3,065,734	4,806,248	3,028,971		(226,574)			5.332	7.011	MON	21,354	239,693	12/14/2023	09/25/2035
863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1			4	1.A FM	242,783	94.8090	270,909	285,742	260,267		2,803			5.331	9.822	MON	1,269	14,982	09/19/2013	09/25/2035
863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1			4	2.C FM	96,814	94.8090	97,928	103,290	99,310		576			5.331	6.581	MON	459	5,416	10/10/2013	09/25/2035
863579-Y6-9	Structured Adjustable Rate Mor SARM 2006-3 4A			4	1.A FM	984,306	57.0310	874,372	1,533,150	890,291		(63,653)			4.133	7.665	MON	5,281	67,355	06/28/2023	04/25/2036
86358E-E8-5	Structured Asset Investment Lo SAIL 2006-2 M1				6. *		0.0000		1						5.270	0.000	MON			01/31/2023	04/25/2036
86358H-RG-6	Structured Asset Mortgage Inve SAMI 2002-AR5 X				6. *		0.7150	8,024							0.501	0.000	MON			01/31/2023	05/19/2033
86358L-AA-8	Structured Asset Securities Co SASC 2006-ARS1 A1				1.A FM	87,683	2.1920	170,830	7,794,018	165,674		57,356			4.673	52.079	MON	6,071	14,147	01/31/2023	02/25/2036
86359A-RJ-4	Structured Asset Securities Co SASC 2003-9A B1I				1.A FM		0.1010	4	3,641						5.917	0.000	MON			01/31/2023	03/25/2033
86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5			4	1.A FM	579,554	96.6730	601,082	621,769	580,712		(7,288)			6.419	8.017	MON	3,326	40,225	03/19/2014	09/25/2033
86359A-ZF-3	Structured Asset Securities Co SASC 2003-22A B2				1.A FM	200,736	96.4080	781,925	811,056	214,460		2,895			6.444	70.483	MON	4,355	5,860	06/01/2024	06/25/2033
86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B			4	1.A FM	272,114	102.7250	299,732	291,782	308,378		13,839			5.750	8.179	MON	1,398	14,667	10/26/2015	03/25/2035
86359B-HT-1	Structured Asset Securities Co SASC 2004-4XS 1M2				1.A FM	714	28.0340	133,382	475,783	714					4.813	0.000	MON			01/31/2023	02/25/2034
86359B-RR-4	Structured Asset Securities Co SASC 2004-9XS M3				1.A FM	432,153	88.8880	595,802	670,286	492,027		34,132			5.750	14.348	MON	3,212	23,249	07/31/2024	05/25/2034
86359B-V8-1	STRUCTURED ASSET SECURITIES CO SASC 2005-WF1 M2			4	1.A FM	1,849,016	101.5840	2,135,924	2,102,612	2,084,349		17,221			5.158	6.076	MON	1,808	115,064	09/25/2024	02/25/2035
86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A			2	1.A FM	2,824,611	91.5410	2,957,522	3,230,819	2,833,689		6,192			4.803	7.669	MON	2,609	154,858	09/06/2023	03/25/2035
86359D-CU-9	Structured Asset Securities Co SASC 2005-NC2 M8				1.A FM	517,984	76.1730	849,958	1,115,828	554,017		17,677			6.253	12.426	MON	1,163	42,748	07/31/2024	05/25/2035
86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A			2	1.A FM	200,528	89.1830	243,315	272,828	201,730		682			4.803	11.885	MON	220	15,394	01/31/2023	04/25/2035
86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A			4	2.C FM	311,999	88.6370	315,154	355,555	316,757		1,067			5.610	5.574	MON	1,662	13,607	02/22/2016	07/25/2035
86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A			4	3.B FM	88,580	88.6370	95,025	107,207	98,096		196			5.610	5.024	MON	501	4,103	11/26/2013	07/25/2035
86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B			4	1.A FM	1,436,830	88.6370	1,652,607	1,864,471	1,482,698		13,638			5.810	8.054	MON	9,027	71,347	04/17/2012	07/25/2035
86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A			2	1.A FM	3,114,724	91.7670	3,290,769	3,585,986	3,114,458		(9,431)			4.803	7.895	MON	2,896	168,151	04/05/2022	06/25/2035
86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A			2	1.A FM	299,590	87.6470	288,513	329,178	280,459		(3,339)			4.220	6.645	MON	1,158	13,589	01/23/2015	06/25/2035
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A			2	1.A FM	8,856,751	88.7320	9,003,224	10,146,498	8,926,308		19,995			4.703	7.258	MON	8,024	463,407	02/28/2023	07/25/2035
86359D-TE-7	Structured Asset Securities Co SASC 2005-SC1 1A1				1.A FM	232,592	71.1960	306,661	430,726	228,745		(518)			4.993	24.478	MON	358	24,799	01/31/2023	05/25/2031
86359D-UQ-8	Lehman XS Trust Series 2005-5N LXS 2005-5N 2A2				1.A FM	797,197	23.7370	926,985	3,905,303	834,072		23,667			4.883	18.847	MON	3,178	129,451	07/31/2024	11/25/2035
86359D-UT-2	Lehman XS Trust Series 2005-5N LXS 2005-5N 3A2			4	1.A FM	8,183,212	93.6130	8,907,584	9,515,362	9,015,251		124,434			4.813	5.377	MON	7,633	383,147	09/29/2017	11/25/2035
86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1			4	1.A FM	713,169	96.7370	698,567	722,131	709,946		(3,036)			5.181	6.694	MON	1,247	43,939	11/12/2019	01/19/2034
86359L-AH-2	Structured Asset Mortgage Inve SAMI 2003-AR4 B1				6. FM	68,914	41.2020	56,226	136,464	50,384	7,809	(8,414)			5.606	(16.444)	MON	255	6,523	01/31/2023	01/19/2034
86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A			4	1.A FM	493,978	95.4430	488,408	511,725	495,923		406			5.061	6.456	MON	863	29,056	11/14/2019	05/19/2034
86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1			4	1.A FM	242,458	98.4090	243,617	247,555	243,608		228			5.081	5.821	MON	419	14,617	11/12/2019	07/19/2034
86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1			4	1.A FM	247,340	95.7390	242,779	253,582	247,193		(78)			5.141	6.318	MON	435	15,136	11/12/2019	10/19/2034
86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1			4	1.A FM	1,989,161	80.4570	1,991,833	2,475,656	1,988,963		(198)			4.913	10.070	MON	2,027	10,493	11/27/2024	05/25/2045
86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1			4	1.A FM	412,924	92.2620	455,566	493,777	419,472		(6)			4.993	8.104	MON	411	23,069	08/05/2013	08/25/2035
86359L-MA-4	Structured Asset Mortgage Inve SAMI 2005-AR4 A2				6. *		0.0000		2						7.125	0.000	MON			01/31/2023	12/25/2035
86359L-MJ-5	Structured Asset Mortgage Inve SAMI 2005-AR4 M1				6. *		0.0000		1,502						5.248	0.000	MON			01/31/2023	12/25/2035
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1			4	1.A FM	399,263	93.4810	447,169	478,354	405,341		(2,538)			5.073	8.794	MON	404	24,167	08/08/2016	09/25/2045
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1			4	2.A FM	967,781	93.4810	994,617	1,063,981	987,802		(2,337)			5.073	6.446	MON	900	53,754	06/08/2015	09/25/2045
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1			4	3.B FM	1,371,174	93.4810	1,372,998	1,468,749	1,401,053		(1,912)			5.073	5.783	MON	1,242	74,203	05/08/2014	09/25/2045
86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1			4	1.A FM	1,854,436	93.2020	1,756,524	1,884,646	1,832,091		(1,903)			6.285	5.440	MON	9,884	88,605	08/10/2022	03/25/2046
86359L-QT-9	Structured Asset Mortgage Inve SAMI 2005-AR7 5A2				6. *		0.0000		1						6.875	0.000	MON			01/31/2023	03/25/2046
86359L-QU-6	Structured Asset Mortgage Inve SAMI 2005-AR7 6A1			4	1.A FM	184,764	98.7160	240,142	243,264	227,691		6,373			6.425	11.973	MON	1,304	13,890	08/29/2016	03/25/2046
86359L-RG-6	Structured Asset Mortgage Inve SAMI 2005-AR7 B1				6. *	1	80.0790	5,951,151	7,431,615	1					5.428	0.000	MON		354,375	01/31/2023	03/25/2046

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86359L-SB-6	Structured Asset Mortgage Inve SAMI 2005-AR8 A5				6. *		0.0000		1						7.058	0.000	MON			01/31/2023	02/25/2036
86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2				1.A FM	440,908	103.4490	829,301	801,651	454,047		11,030			5.073	23.519	MON	678	30,775	01/31/2023	02/25/2036
86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2				3.A FM	255,260	103.4490	258,643	250,020	259,268		4,008			5.073	8.610	MON	211	4,664	07/31/2024	02/25/2036
86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A				1.A FM	410,648	73.4430	1,115,418	1,518,750	410,941		2,399			5.073	45.669	MON	1,284	36,216	07/31/2024	02/25/2036
86359S-AD-6	Structured Asset Securities Co SASC 2006-BC5 A4				1.A FM	46,111	98.6940	50,565	51,234	49,105		1,552			4.793	10.848	MON	41	1,912	01/31/2023	12/25/2036
86360J-AN-1	Structured Asset Mortgage Inve SAMI 2006-AR5 4A1			4	1.A FM	1,123,985	37.7670	1,178,267	3,119,869	826,353		(94,472)			4.893	16.633	MON	2,544	134,744	07/19/2017	05/25/2046
86360J-AP-6	Structured Asset Mortgage Inve SAMI 2006-AR5 4A2				1.A FM	158,214	36.7290	413,515	1,125,842	146,268		(11,022)			4.993	52.659	MON	937	42,853	10/25/2024	05/25/2046
86360K-AH-1	Structured Asset Mortgage Inve SAMI 2006-AR3 12A4				6. *		0.0000		1						7.225	0.000	MON			01/31/2023	05/25/2036
86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1			4	1.A FM	139,565	95.4060	146,725	153,791	149,123		724			4.833	5.381	MON	124	6,404	08/17/2017	06/25/2036
86360W-AF-9	Structured Asset Investment Lo SAIL 2006-4 M1				6. *		0.0000		2						5.230	0.000	MON			01/31/2023	07/25/2036
86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3			4	1.A FM	958,362	94.1390	962,866	1,022,810	974,949		16,587			4.603	5.886	MON	785	25,963	01/08/2024	09/25/2036
86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5				1.A FM	1,413,381	92.3150	1,993,446	2,159,406	1,699,164		173,382			4.913	16.713	MON	1,768	59,875	07/31/2024	08/25/2036
86361P-AN-6	Structured Adjustable Rate Mor SARM 2006-9 4A1			4	1.A FM	3,772,691	86.2040	3,763,827	4,366,182	3,822,421		(761)			4.542	7.302	MON	16,527	190,153	04/07/2020	10/25/2036
86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF			4	1.A FM	1,199,009	85.2250	1,190,242	1,396,584	1,192,573		383			4.853	8.215	MON	1,139	66,898	11/10/2020	11/25/2036
86361W-AA-9	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A			4	1.A FM	1,231,332	90.0350	1,273,333	1,414,265	1,240,366		6,099			4.853	6.364	MON	1,144	54,179	05/18/2023	10/25/2036
86361W-AE-1	Structured Asset Mortgage Inve SAMI 2006-AR8 A4A				1.A FM	263,271	90.0910	408,938	453,916	255,985		(4,322)			4.953	18.925	MON	375	16,928	01/31/2023	10/25/2036
86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG			4	1.A FM	7,331,421	90.5290	7,391,536	8,164,784	7,501,925		588,477	362,537		4.573	6.396	MON	6,223	455,865	01/08/2024	10/25/2036
86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2			4	1.A FM	1,453,990	90.2550	1,954,542	2,165,575	1,597,775		16,651			6.167	14.248	MON	11,129	135,026	11/25/2013	09/25/2037
86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2			4	3.C FM	53,480	90.2550	50,052	55,456	53,855		192			6.167	6.432	MON	285	3,458	02/21/2019	09/25/2037
86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1			4	1.A FM	1,516,530	76.7160	1,791,580	2,335,343	1,542,547		(25,621)			4.566	13.252	MON	8,886	106,300	04/29/2020	01/25/2037
86362V-AD-4	Structured Asset Securities Co SASC 2006-BC6 A4			2	1.A FM	307,784	99.0180	310,597	313,677	309,992		2,208			4.623	7.283	MON	242	4,483	08/08/2024	01/25/2037
86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1			4	1.A FM	957,057	93.2880	1,005,228	1,077,553	957,323		266			4.753	6.035	MON	854	37,133	01/08/2024	02/25/2037
86363G-AF-1	Structured Adjustable Rate Mor SARM 2007-3 3A1			4	1.A FM	82,967	48.6830	78,526	161,301	73,448		(7,088)			4.783	6.767	MON	643	5,884	08/10/2022	04/25/2047
86363G-AP-9	Structured Adjustable Rate Mor SARM 2007-3 4AX				6. *		0.0010	41							0.349	0.000	MON			01/31/2023	04/25/2047
86363Q-AA-0	Structured Asset Mortgage Inve SAMI 2007-AR3 G14B				6. *		0.0000		1						5.200	0.000	MON			01/31/2023	09/25/2047
86363Q-AB-8	Structured Asset Mortgage Inve SAMI 2007-AR3 G23B				6. *		0.0000		1						5.240	0.000	MON			01/31/2023	09/25/2047
86364D-AA-8	Structured Adjustable Rate Mor SARM 2007-7 1A1				1.A FM	215,058	91.8940	229,798	250,067	218,918		1,696			5.053	6.780	MON	211	10,557	01/31/2023	08/25/2037
863911-AC-7	Structured Asset Securities Co SASC 2006-RF4 2A1			2	1.A FM	13,667,733	50.9810	10,386,567	20,373,260	11,106,907		(907,287)			6.000	6.155	MON	101,866	1,222,414	03/31/2022	10/25/2036
86789M-AL-1	Suntrust Alternative Loan Trus STALT 2005-1F 2A1			2	1.A FM	430,157	86.7290	449,589	518,384	430,999		915			5.103	9.432	MON	444	29,472	05/08/2023	12/25/2035
86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5			4	1.A FM	447,859	89.5770	456,846	510,002	448,031		172			5.750	8.135	MON	2,444	24,438	02/28/2024	12/25/2035
872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A			4	1.A FM	1,803,404	29.3850	1,799,768	6,124,743	1,803,404		(24,212)	374,689		4.753	10.293	MON	4,852	73,598	10/20/2017	07/25/2037
87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A			4	1.A FM	2,454,189	22.9200	2,329,961	10,165,751	2,388,826		(81,365)	65,739		4.813	10.032	MON	8,155	106,790	01/08/2024	01/25/2037
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1			4	1.A FM	5,897,791	34.5990	5,874,973	16,979,947	5,377,321		(520,470)			6.000	10.533	MON	84,900	889,184	12/14/2023	07/25/2036
88155X-AB-1	Terwin Cayman NIM 2006-5 Ltd TMTSN 2006-5 N2				1.A FM		0.0000		10,897,786						7.500	0.000	MON			01/31/2023	07/25/2037
881561-FT-6	Terwin Mortgage Trust Series T TMTS 2004-3HE N				6. *		0.0010	5							6.000	0.000	MON			01/31/2023	03/25/2035
881561-M3-5	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M1	C.		4	1.A FM	1,798,030	98.8320	2,468,088	2,497,263	2,424,993		23,091			5.158	7.610	MON	2,147	133,669	03/19/2014	01/25/2037
881561-M4-3	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M2				1.A FM	1,680,258	92.5350	1,715,672	1,854,080	1,694,838		14,580			5.188	6.695	MON	1,603	40,870	07/31/2024	01/25/2037
881561-Z6-4	Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3			4	1.A FM	3,869,119	54.3900	3,655,345	6,720,663	3,410,542		(181,438)			5.073	9.044	MON	5,683	199,381	07/15/2016	06/25/2037
881562-AA-0	Terwin NIMs Trust TMTS 2003-8H TMTSN 2003-8HE A				6. *		0.0000		2						8.000	0.000	MON			01/31/2023	12/25/2034
88156U-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1				1.A FM	728,294	9.1270	879,175	9,633,155	595,326		(57,772)			0.350	41.500	MON	2,811	34,564	07/31/2024	08/25/2037
885220-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1				6. FM	1,570	0.8130	14	1,665	14		(1,556)			4.639	0.000	MON		1,569	03/01/2024	12/25/2045
88522A-AD-3	Thornburg Mortgage Securities TMST 2006-4 A2C				6. *		8.1250	3,010	37,047						5.432	0.000	MON		522	01/31/2023	07/25/2036
88522E-AD-5	Thornburg Mortgage Securities TMST 2007-1 A2C				6. *		11.9380		1						2.709	0.000	MON			01/31/2023	03/25/2037
89169D-AA-9	Towd Point Mortgage Trust 2017 TPMT 2017-3 A1				1.A	4,095	99.6100	4,386	4,403	4,372		144			2.750	9.988	MON	10	121	01/31/2023	07/25/2057
89169D-AE-1	Towd Point Mortgage Trust 2017 TPMT 2017-3 B1	C.		2	1.A	19,897,622	90.5120	17,885,082	19,760,000	19,616,629		(44,231)			3.901	3.770	MON	64,242	771,367	03/21/2023	07/25/2057

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89172U-AF-5	Towd Point Mortgage Trust 2016 TPMT 2016-4 B2	C		2	1.A	14,722,012	92.8780	13,470,134	14,503,000	14,489,041		(39,351)			4.025	3.772	MON	48,640	583,381	03/21/2023	07/25/2056
89172Y-AF-7	Towd Point Mortgage Trust 2016 TPMT 2016-3 B2	C		2	1.A	10,429,264	94.8840	9,488,442	10,000,000	10,159,036		(45,489)			4.109	3.611	MON	34,336	404,378	11/08/2019	04/25/2056
89173F-AD-2	Towd Point Mortgage Trust 2017 TPMT 2017-1 M2	C		2	1.A	78,948,423	94.1800	75,817,951	80,503,000	79,235,243		142,173			3.750	4.061	MON	251,572	2,862,612	10/01/2024	10/25/2056
89175J-AE-0	Towd Point Mortgage Trust 2017 TPMT 2017-6 B1	C		2	1.A	44,272,155	82.8800	37,682,890	45,467,000	44,133,616		(28,720)			3.353	3.465	MON	127,040	1,529,109	11/08/2019	10/25/2057
89175T-AD-0	Towd Point Mortgage Trust 2018 TPMT 2018-4 M2	C		2	1.A	16,623,923	74.1560	14,159,319	19,093,973	17,173,350		88,764			3.000	3.948	MON	47,735	552,819	08/08/2024	06/25/2058
89175V-AD-5	Towd Point Mortgage Trust 2018 TPMT 2018-2 M2	C		2	1.C	71,700,143	87.7490	64,181,959	73,143,000	71,780,434		30,203			3.500	3.650	MON	213,334	2,560,005	02/11/2022	03/25/2058
89175V-AE-3	Towd Point Mortgage Trust 2018 TPMT 2018-2 B1	C		2	1.E	18,401,963	84.6870	16,282,013	19,226,000	18,388,120		(22,871)			3.811	3.885	MON	61,060	724,557	03/21/2023	03/25/2058
89176E-AD-2	Towd Point Mortgage Trust 2018 TPMT 2018-1 M2	C		2	1.A	22,738,100	92.0540	20,756,363	22,548,007	22,613,578		(19,118)			3.750	3.671	MON	70,463	852,419	05/25/2022	01/25/2058
89176L-AE-4	Towd Point Mortgage Trust 2018 TPMT 2018-6 M2	C		2	1.A	27,053,507	82.6480	23,316,710	28,212,000	27,280,242		52,154			3.750	4.104	MON	88,163	1,057,950	11/08/2019	03/25/2058
89176U-AF-1	Towd Point Mortgage Trust 2020 TPMT 2020-2 M2			2	1.A	14,405,816	79.8980	10,922,895	13,671,000	14,210,476		(49,588)			3.750	3.312	MON	42,722	512,663	10/19/2020	04/25/2060
89176V-AD-4	Towd Point Mortgage Trust 2018 TPMT 2018-5 M2			2	1.B	17,604,351	78.1910	15,188,986	19,425,611	18,048,827		63,458			3.250	3.926	MON	52,611	609,666	08/08/2024	07/25/2058
89177B-AD-7	Towd Point Mortgage Trust 2019 TPMT 2019-1 M2	C		2	1.C	28,255,180	81.0930	23,520,920	29,005,000	28,323,248		23,386			3.750	3.971	MON	90,641	1,087,688	05/18/2021	03/25/2058
89177J-AD-0	Towd Point Mortgage Trust 2019 TPMT 2019-2 M2	C		2	1.A	73,563,519	82.7710	63,307,025	76,485,000	73,821,518		53,205			3.750	3.962	MON	239,016	2,848,951	04/05/2022	12/25/2058
89178B-AD-6	Towd Point Mortgage Trust 2019 TPMT 2019-4 M2	C		2	1.E	31,247,031	82.5320	25,585,063	31,000,000	31,000,682		(35,694)			3.750	3.702	MON	96,875	1,160,938	11/06/2019	10/25/2059
89178U-AE-2	Towd Point Mortgage Trust 2020 TPMT 2020-3 M2			4	1.A	23,733,797	86.1660	19,607,930	22,756,000	23,447,243		(84,383)			3.500	3.035	MON	66,372	796,460	10/19/2020	02/25/2063
89178W-AD-0	Towd Point Mortgage Trust 2020 TPMT 2020-1 M2			2	1.A	10,251,953	84.7710	8,345,722	9,845,000	10,138,471		(25,288)			3.750	3.395	MON	30,766	369,188	10/19/2020	01/25/2060
89179J-AD-8	Towd Point Mortgage Trust 2020 TPMT 2020-4 M2			2	1.E	14,403,900	76.3480	11,008,546	14,419,000	14,386,282		(1,738)			3.250	3.259	MON	39,051	468,618	10/08/2020	10/25/2060
89180F-AC-5	Towd Point Mortgage Trust 2021 TPMT 2021-SJ1 M2				2.B Z	12,221,960	84.6770	12,119,782	14,313,000	12,274,710		52,750			3.250	6.339	MON	38,764	77,529	10/30/2024	07/25/2068
89180L-AE-8	Towd Point Mortgage Trust 2021 TPMT 2021-SJ2 M2				2.B FE	7,317,644	85.4970	7,155,207	8,369,000	7,366,005		48,360			3.000	5.518	MON	20,923	62,768	09/04/2024	12/25/2061
89182J-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 A2				1.C	1,198,941	100.8070	1,208,680	1,199,000	1,192,096		(6,846)			6.481	6.497	MON	6,476	97,134	02/13/2024	02/25/2064
89182J-AD-3	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 M1				1.D	4,149,800	100.6760	4,178,071	4,150,000	4,148,642		(1,158)			6.616	6.532	MON	22,880	213,024	02/13/2024	02/25/2064
89182J-AE-1	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 M2				1.E	3,503,901	100.6520	3,526,843	3,504,000	3,503,375		(526)			6.755	6.692	MON	19,725	197,246	02/13/2024	02/25/2064
89182Q-AC-9	Towd Point Mortgage Trust 2024 TPMT 2024-CES4 M1				1.E FE	6,999,982	98.3710	6,885,985	7,000,000	6,999,002		(980)			5.573	5.628	MON	6,502	97,528	09/12/2024	09/25/2064
89183E-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES3 M1				1.F	6,399,914	101.3870	6,488,764	6,400,000	6,411,654		11,740			6.811	7.127	MON	36,325	254,277	06/03/2024	05/25/2064
924922-AA-5	Verus Securitization Trust 202 VERUS 2022-8 A1	C			1.A	54,826,725	100.8200	56,058,961	55,602,790	55,602,790					6.127	6.260	MON	283,899	3,402,710	10/06/2022	09/25/2067
924925-AF-7	Verus Securitization Trust 202 VERUS 2024-7 M1	C			2.C FE	15,075,828	98.6650	14,874,809	15,076,000	15,089,763		13,935			5.599	5.546	MON	70,342	229,578	09/11/2024	09/25/2069
92538B-AA-1	Verus Securitization Trust 202 VERUS 2021-R1 A1				1.A	11,232	95.2360	12,888	13,532	11,281					0.820	0.000	MON		65	01/31/2023	10/25/2063
92539D-AD-0	Verus Securitization Trust 202 VERUS 2023-2 M1				1.F	2,619,332	101.6710	2,628,187	2,585,000	2,618,430		(902)			7.525	6.916	MON	16,210		12/09/2024	03/25/2068
92540F-AD-2	Verus Securitization Trust 202 VERUS 2024-INV1 M1	C			1.C	11,299,739	101.3340	11,450,782	11,300,000	11,305,824		6,085			6.797	6.804	MON	64,005	576,046	03/15/2024	03/25/2069
929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJO				4.B FM	409,777	95.9780	407,426		409,860		83			6.632	4.599	MON	1,017	25,298	07/31/2024	08/20/2045
92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3				1.A Z	270,852	72.7760	266,328	365,955	273,527		2,675			5.775	5.826	MON	294	12,315	07/31/2024	02/25/2038
929227-S3-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR5 B2				1.A FM	57,290	57.7950	82,771	143,216	7,093		(7,871)			6.199	772.455	MON	740	7,919	01/31/2023	06/25/2033
929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2			4	1.A FM	23,279	96.2210	22,822	23,718	23,718					5.500	2.567	MON	109	1,305	11/30/2011	05/25/2033
92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4			4	1.A FM	938,134	92.7110	893,883	964,158	938,729		(4,216)			5.042	4.890	MON	4,051	45,867	03/31/2022	10/25/2035
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4			4	1.A FM	586,801	93.5850	596,586	637,478	588,648		(1,213)			5.203	6.884	MON	2,764	32,235	02/28/2024	12/25/2035
92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1			4	1.A FM	1,284,182	92.5570	1,272,223	1,374,523	1,313,634		279			4.993	5.658	MON	1,144	66,696	04/05/2022	12/25/2045
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A			4	2.C FM	551,041	91.3740	570,266	624,101	580,746		(626)			5.098	7.061	MON	2,651	31,390	03/21/2012	01/25/2036
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A			4	4.A FM	4,028	91.3740	3,819	4,179	4,117		(12)			5.098	5.133	MON	18	210	05/25/2017	01/25/2036
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A			4	4.B FM	27,914	91.3740	25,458	27,862	28,141		(103)			5.098	4.321	MON	118	1,401	01/08/2018	01/25/2036
92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1			4	1.A FM	132,654	96.0300	130,151	135,531	133,418		153			5.250	5.720	MON	593	7,114	03/29/2005	10/25/2033
92922F-L4-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR6 2AB3			4	1.A FM	1,471,637	96.8680	1,587,612	1,638,937	1,582,711		7,026			4.993	6.884	MON	1,364	84,359	08/29/2016	04/25/2045

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1			4	1.A FM	263,424	92.8170	252,887	272,459	263,829		(1,939)			5.703	5.787	MON	1,295	14,623	11/12/2019	06/25/2034
92922F-QV-3	WaMu Mortgage Pass-Through Cer WAMU 2004-S2 B3				1.A FM	2,778	35.3690	87,328	246,904	2,778					5.457	0.000	MON		30,726	01/31/2023	06/25/2034
92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3			4	1.A FM	2,444,886	95.0900	2,420,416	2,545,382	2,445,499		613			5.233	5.756	MON	2,220	10,494	11/27/2024	07/25/2045
92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1			4	1.A FM	707,659	97.0120	727,543	749,951	705,837		(1,822)			5.293	7.380	MON	667	42,001	01/08/2024	06/25/2044
92922F-X8-6	Washington Mutual Mortgage Pas WMALT 2005-6 1CB				2.A FM	231,010	90.6670	256,011	282,365	232,303		663			6.500	9.314	MON	1,529	18,334	07/14/2023	08/25/2035
92922F-YJ-1	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1 1F			2	1.A FM	415,532	95.1840	472,261	496,158	419,454		(2,716)			4.823	9.711	MON	402	22,216	06/01/2020	05/25/2034
92922F-ZF-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12 A2A			4	1.A FM	585,792	95.2720	576,097	604,686	586,869		(247)			5.233	6.340	MON	527	35,482	11/12/2019	10/25/2044
92925G-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 2A1			4	1.A FM	837,240	90.3440	874,372	967,825	850,817		12,371			4.541	8.130	MON	3,662	41,348	12/14/2023	12/25/2036
92926U-AD-3	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2			4	4.B FM	1,558,740	96.1110	1,596,081	1,660,672	1,662,857		43,264			4.987	8.323	MON	6,901	79,657	02/15/2023	11/25/2036
92927X-AA-2	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A1			4	5.A FM	885,514	87.4800	795,451	909,292	795,451	(214,241)	26,011			4.219	3.011	MON	3,197	37,015	05/26/2021	06/25/2037
92990G-AF-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5 2A4			4	5.A FM	3,115,367	95.1280	3,214,316	3,378,949	3,704,114		133,628			4.766	6.349	MON	13,419	151,450	11/12/2019	05/25/2037
93362F-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A3			4	2.A FM	1,796,579	92.6330	1,731,313	1,869,010	1,889,767		23,166			4.874	6.244	MON	7,591	86,024	03/31/2022	08/25/2046
93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4			4	3.B FM	6,380,043	92.6330	6,172,409	6,663,319	7,006,488		88,588			4.874	5.257	MON	27,063	306,689	11/09/2020	08/25/2046
93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4			4	4.A FM	94,697	92.6330	89,739	96,876	103,763		1,326			4.874	4.803	MON	393	4,459	12/01/2020	08/25/2046
933634-AJ-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1			4	1.A FM	4,259,564	91.1250	4,204,390	4,613,852	4,252,458		(7,107)			5.170	6.617	MON	19,876	59,584	09/25/2024	03/25/2037
93363G-AA-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 1A1			4	4.A FM	4,546,962	90.2980	4,712,315	5,218,648	5,147,714		92,812			3.752	5.757	MON	16,316	187,300	04/07/2020	04/25/2037
93363G-AC-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 2A1			4	4.C FM	924,957	92.0400	938,201	1,019,336	1,054,986		20,465			3.975	5.897	MON	3,377	39,180	04/07/2020	04/25/2037
93363G-AJ-1	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1			4	2.C FM	28,496	96.5670	32,210	33,355	31,467		500			5.078	8.657	MON	141	1,575	04/07/2020	09/25/2036
93363T-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1			4	3.A FM	945,050	88.7250	1,016,323	1,145,471	1,066,784		17,374			3.700	6.952	MON	3,532	42,642	04/07/2020	01/25/2037
93363T-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2			4	4.B FM	1,215,091	90.8690	1,128,406	1,241,789	1,289,758		14,868			3.417	4.971	MON	3,536	42,171	03/31/2022	01/25/2037
93363U-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A			4	3.A FM	4,639,372	91.6100	4,359,191	4,758,433	4,858,295		66,354			5.486	6.034	MON	21,755	226,471	03/31/2022	01/25/2047
93363C-AA-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A			4	4.A FM	1,315,755	98.2760	1,293,069	1,315,755	1,315,755					5.805	3.741	MON	6,369	54,812	11/18/2014	07/25/2046
93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A			4	1.A FM	582,706	94.1010	587,749	624,596	585,680		2,974			5.726	8.166	MON	2,980	8,533	08/08/2024	07/25/2046
93363C-AC-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A			4	1.A FM	2,926,310	87.4860	2,895,668	3,309,852	2,992,318		4,853			5.873	6.339	MON	16,221	168,310	08/29/2016	07/25/2046
93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A			4	4.A FM	1,849,726	94.0920	1,861,689	1,978,579	2,051,246		16,873			5.825	3.329	MON	9,610	80,360	10/08/2020	08/25/2046
93363N-AA-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A1			4	4.C FM	319,595	89.8880	292,393	325,287	348,879		3,456			4.823	3.614	MON	1,307	14,852	10/14/2020	10/25/2036
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3			4	3.B FM	340,670	89.8880	351,653	391,214	379,968		4,456			4.823	5.842	MON	1,572	17,870	04/07/2020	10/25/2036
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3			4	4.C FM	49,815	89.8880	46,887	52,162	56,427		549			4.823	3.428	MON	210	2,381	10/16/2017	10/25/2036
93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1			4	3.B FM	1,596,077	93.1500	1,543,961	1,657,497	1,727,464		41,392			4.311	3.086	MON	5,954	66,460	03/31/2022	10/25/2036
93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1			4	3.B FM	1,913,165	84.2460	1,704,716	2,023,489	2,062,030		30,329			4.228	5.443	MON	7,130	81,938	10/29/2021	11/25/2036
93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1			4	4.C FM	1,304,974	84.2460	1,143,712	1,357,580	1,488,046		19,514			4.228	3.882	MON	4,783	54,932	01/10/2018	11/25/2036
93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4			4	1.F FM	1,378,929	84.2460	1,337,145	1,587,183	1,554,235		24,058			4.228	6.335	MON	5,592	64,196	04/07/2020	11/25/2036
93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4			4	2.B FM	1,218,305	84.2460	1,120,251	1,329,732	1,315,482		20,111			4.228	6.104	MON	4,685	53,783	10/29/2021	11/25/2036
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1			4	1.A FM	2,590,314	92.8180	2,668,362	2,874,835	2,646,237		55,924			4.328	8.730	MON	10,367	117,498	12/14/2023	11/25/2036
93363Q-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A				2.C FM	7,739,053	91.5510	7,697,540	8,407,897	8,439,162		153,988			5.665	5.546	MON	39,718	338,910	10/29/2021	11/25/2046
93363R-AB-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR13 2A			4	1.A FM	1,415,957	92.1820	1,447,368	1,570,116	1,492,613		4,817			6.325	5.857	MON	8,281	74,618	09/09/2020	10/25/2046
93363T-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A			4	1.A FM	8,281,302	94.1430	8,527,941	9,058,457	8,308,364		21,363			6.325	6.250	MON	47,773	419,574	12/14/2023	09/25/2046
93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-OA3 2A			4	3.C FM	191,697	89.3160	186,105	208,367	211,928		4,300			5.595	5.477	MON	972	8,471	05/05/2021	04/25/2047
93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-OA3 2A			4	4.A FM	1,567,457	89.3160	1,550,877	1,736,390	1,803,392		37,234			5.595	5.062	MON	8,101	70,510	08/16/2017	04/25/2047
93364B-AG-5	WaMu Mortgage Pass-Through Cer WAMU 2007-OA5 2XPP				6. *		0.1570	14,411							0.000	0.000	MON		3,641	01/31/2023	06/25/2047
93364C-AG-3	WaMu Mortgage Pass-Through Cer WAMU 2007-OA4 2XPP				6. *		0.1460	27,816							0.000	0.000	MON		636	01/31/2023	05/25/2047
93364E-AE-4	WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4				1.A FM	560,671	87.7900	596,878	679,890	571,239		6,307			4.743	6.891	MON	537	21,567	07/31/2024	05/25/2037
939336-6H-1	Washington Mutual Mortgage Pas WMALT 2005-4 CB13			4	1.A FM	808,666	87.3740	911,771	1,043,525	814,494		14,547			4.953	10.590	MON	869	57,883	07/15/2015	06/25/2035
939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8				1.A FM	541,249	86.7390	577,155	665,395	562,040		14,250			5.500	8.756	MON	3,050	36,562	07/14/2023	06/25/2035
939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M			4	1.D FM	1,770,619	94.6000	1,802,408	1,905,293	1,879,123		(8,204)			5.682	5.132	MON	9,021	101,815	08/29/2016	08/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
939336-PC-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR1 A6			4	1.A FM	212,277	97.8540	232,441	237,539	214,123		899			5.659	9.552	MON	1,120	8,003	05/02/2024	03/25/2033
939336-Y3-1	WaMu Mortgage Pass-Through Cer WAMU 2005-AR1 B2				1.A FM	13,692	143.8130	926,626	644,326	13,692					5.878	0.000	MON		14,189	01/31/2023	01/25/2045
93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A			4	1.A FM	464,280	86.3080	462,182	535,502	464,188		(93)			4.973	6.504	MON	444	7,996	08/08/2024	12/25/2035
93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A			4	5.C FM	748,094	90.0110	783,558	870,509	866,001		18,802			4.953	5.241	MON	719	51,196	11/07/2017	02/25/2036
93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2			4	5.B FM	446,773	90.7420	413,093	455,237	569,070		21,135			5.750	1.931	MON	2,181	25,798	06/18/2021	02/25/2036
93934F-LT-7	Washington Mutual Mortgage Pas WMALT 2006-2 1A3			4	3.C FM	1,254,517	101.7450	1,272,073	1,250,253	1,291,125		27,707			6.000	8.492	MON	6,251	74,471	07/14/2023	03/25/2036
93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A			4	3.A FM	3,104,191	86.6670	3,183,566	3,673,332	3,498,416		41,513			5.686	5.460	MON	17,406	136,079	05/30/2018	04/25/2046
93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A			4	1.A FM	3,010,119	82.5380	3,148,949	3,815,156	3,287,878		67,482			5.736	7.294	MON	18,237	121,370	03/27/2024	06/25/2046
93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A			4	4.A FM	1,920,022	82.5380	1,723,721	2,088,400	2,041,584		46,383			5.736	5.000	MON	9,983	73,714	05/04/2021	06/25/2046
93935A-AE-2	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A1B				6. *	10,265	0.0000		10,265		(10,265)				5.520	0.000	MON		678	02/26/2024	06/25/2046
93935A-AF-9	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A				1.A FM	441,786	95.6250	481,738	503,778	453,028		9,888			5.815	9.804	MON	2,443	16,914	07/14/2023	06/25/2046
93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6				1.A FM	2,484,719	28.5460	2,232,958	7,822,199	2,467,911		(96,685)	6,292		3.932	5.409	MON	25,630	104,995	03/31/2022	09/25/2036
93935N-AB-0	Washington Mutual Mortgage Pas WMALT 2007-0A1 2A			4	4.A FM	255,858	84.5620	251,213	297,077	313,663		9,089			5.545	5.520	MON	1,375	11,020	07/09/2018	12/25/2046
93935Q-AE-7	Washington Mutual Mortgage Pas WMALT 2007-0A2 CX1				6. *	354	0.0350	1,259		1,259	(42,409)	43,314			0.000	0.000	MON		124	08/01/2024	01/25/2047
93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A			4	1.G FM	6,786,757	89.4090	6,739,319	7,537,650	7,454,160					5.506	4.993	MON	34,587	275,140	11/15/2017	04/25/2047
93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-0A4 A1A			4	3.A FM	2,498,296	89.4090	2,321,677	2,596,700	2,624,142					5.506	4.426	MON	11,915	93,939	05/05/2021	04/25/2047
949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1				1.F FM	1,049,469	93.2090	1,125,665	1,207,674	1,121,364		46,334			6.944	5.067	MON	6,988	78,522	11/15/2022	12/25/2036
949794-AC-5	Wells Fargo Mortgage Backed Se WFMBS 2007-AR6 A3				6. *		0.0000		1						5.770	0.000	MON			01/31/2023	10/25/2037
9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2			4	1.A FM	868,635	98.9240	872,026	881,514	870,068		1,433			4.873	6.368	MON	716	20,601	08/08/2024	03/25/2037
949819-AE-6	Wells Fargo Mortgage Backed Se WFMBS 2008-1 2A1				6. *		0.0000		2						6.250	0.000	MON			01/31/2023	02/25/2038
949834-AB-1	Wells Fargo Mortgage Backed Se WFMBS 2007-14 1A2				6. *		0.0000		1						6.000	0.000	MON			01/31/2023	10/25/2037
94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5			4	1.A FM	1,332,699	95.2850	1,349,280	1,416,054	1,323,088		(11,120)			6.271	9.327	MON	7,400	87,739	03/31/2022	03/25/2036
94983L-AG-2	Wells Fargo Mortgage Backed Se WFMBS 2006-2 1A7				6. *		0.0000		3						5.500	0.000	MON			01/31/2023	03/25/2036
94983L-AZ-0	Wells Fargo Mortgage Backed Se WFMBS 2006-2 2A6				6. *		0.0000		1						5.500	0.000	MON			01/31/2023	03/25/2036
94983L-BB-2	Wells Fargo Mortgage Backed Se WFMBS 2006-2 3A1				6. *		0.0000		1						5.750	0.000	MON			01/31/2023	03/25/2036
94983L-BD-8	Wells Fargo Mortgage Backed Se WFMBS 2006-2 4A1				6. *		0.0000		1						5.750	0.000	MON			01/31/2023	03/25/2036
94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1			4	1.A FM	383,320	96.8750	416,222	429,648	389,905		(4,145)			6.671	11.318	MON	2,388	27,037	04/07/2020	04/25/2036
94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1			4	2.A FM	886,391	96.8750	888,727	917,394	922,340		660			6.671	6.175	MON	5,100	57,729	11/14/2019	04/25/2036
94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2			4	1.A FM	27,292	97.9650	28,672	29,268	28,452		(62)			7.475	7.770	MON	182	1,654	12/08/2020	09/25/2036
94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2			4	2.C FM	534,849	97.9650	545,406	556,738	562,349		437			7.475	6.108	MON	3,468	31,466	11/10/2020	09/25/2036
94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1			4	1.A FM	509,811	96.1750	584,401	607,641	538,641		4,151			7.605	9.532	MON	3,851	42,530	11/15/2022	09/25/2036
94984M-AM-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1			4	1.A FM	462,134	96.1650	508,594	528,878	473,178		(2,091)			7.395	7.929	MON	3,259	35,575	04/16/2020	10/25/2036
94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1			4	1.A FM	675,821	99.2880	732,505	737,757	671,044		19,151	24,878		7.750	10.353	MON	4,765	36,712	03/30/2023	10/25/2036
94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1			4	2.A FM	489,572	99.2880	487,412	490,906	486,107		(4,102)			7.750	6.836	MON	3,170	20,396	11/30/2017	10/25/2036
94985G-BF-2	Wells Fargo Alternative Loan 2 WFALT 2007-PA3 3A7				6. *		0.9270	4,020		4,020	(8,074)	12,094			0.250	0.000	MON		1,037	10/01/2024	07/25/2037
94985J-CA-6	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49				1.A FM	259,223	90.8250	275,809	303,672	263,625		3,050			6.000	7.709	MON	1,518	18,220	07/14/2023	06/25/2037
94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2				5.C FM	425,570	85.9060	430,826	501,507	430,826	(16,779)	10,620			5.603	10.741	MON	2,342	23,323	07/31/2024	03/25/2038
94986K-AA-4	Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1			4	1.A FM	467,871	91.3740	478,792	523,991	481,351		121			6.683	5.844	MON	2,918	32,199	04/16/2020	12/28/2037
94986L-AK-0	Wells Fargo Mortgage Backed Se WFMBS 2007-16 2A1				6. *		0.0000		5						6.000	0.000	MON			01/31/2023	12/28/2037
94986M-AB-8	Wells Fargo Mortgage Backed Se WFMBS 2007-AR10 1A2				6. *		13.3750		1						2.609	0.000	MON			01/31/2023	01/25/2038
94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2			4	1.A FM	838,222	99.5370	912,221	916,465	827,892		(10,330)			6.896	9.704	MON	5,266	48,783	02/28/2024	08/27/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94987U-AG-8	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2			4	1.A FM	2,418,420	98.6120	2,568,512	2,604,667	2,420,601		(12,352)			6.420	8.235	MON	13,935	152,537	02/15/2023	02/27/2036
94987V-AL-5	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5			4	1.A FM	2,076,125	58.9350	1,702,363	2,888,522	1,876,013		(148,185)			4.534	4.202	MON	10,914	128,008	10/28/2015	03/27/2037
BCC0YF-7J-1	Chevy Chase Funding LLC Mortga CCMFC 2007-2X B1				6. *		0.0000		10						5.290	0.000	MON			01/31/2023	05/25/2048
000000-00-0	Jupiter Mortgage NO 1 PLC JUPIT 1A CR		B		1.G FE	20,759,999	101.7180	20,769,789	20,419,071	20,419,071				(340,928)	6.950	6.873	JAJO	283,433	1,165,388	01/12/2024	07/20/2055
000000-00-0	Together Asset Backed Securiti TOGET 2024-2ND1A C		B		1.F FE	1,667,112	101.8960	1,670,819	1,639,734	1,639,734				(27,378)	7.200	7.328	MON	3,881	116,767	01/12/2024	08/20/2055
000000-00-0	Together Asset Backed Securiti TOGET 2024-2ND1A D		B		2.B FE	1,908,907	102.6830	1,927,941	1,877,558	1,877,558				(31,349)	8.200	8.375	MON	5,062	151,341	01/12/2024	08/20/2055
000000-00-0	Dutch Property Finance 2021-2 DPF 2021-2 A		B		1.A FE	30,875,770	100.0910	33,744,282	33,713,569	33,112,202		(232,008)		(2,208,857)	3.772	4.764	JAJO	229,608	1,619,963	10/19/2022	04/28/2059
000000-00-0	Portman Square IE PRTSQ 2023-NPL1A A		B		1.E FE	1,039,328	99.9930	964,188	964,260	955,151		(2,944)		(62,755)	6.586	6.816	JAJO	11,996	76,737	07/14/2023	07/25/2063
000000-00-0	Tower Bridge Funding 2023-2 PL TWRBG 2023-2A B		B		1.B FE	2,009,398	100.2590	2,039,298	2,034,021	2,034,021				(36,887)	6.900	6.835	MJSD	4,614	152,587	05/25/2023	03/20/2065
000000-00-0	Tower Bridge Funding 2023-2 PL TWRBG 2023-2A C		B		1.F FE	2,102,139	100.3870	2,136,143	2,127,899	2,127,899				(38,589)	7.900	7.854	MJSD	5,527	181,260	05/25/2023	03/20/2065
000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 B		B		1.C FE	790,082	101.4030	752,978	742,560	742,560				(47,521)	6.379	5.857	MON	2,076	35,352	03/20/2024	01/14/2066
000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 C		B		1.F FE	329,201	101.9700	315,496	309,400	309,400				(19,801)	6.829	6.099	MON	926	15,774	03/20/2024	01/14/2066
000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 D		B		2.B FE	395,041	102.7760	381,586	371,280	371,280				(23,761)	7.329	6.596	MON	1,193	20,323	03/20/2024	01/14/2066
000000-00-0	Clavel Residential 3 DAC CLAVE 2023-1A B		B		1.C FE	52,456,219	99.9890	50,370,885	50,376,477	49,286,148		87,793		(3,240,846)	5.072	4.879	JAJO	461,337	3,112,120	07/26/2023	01/28/2076
000000-00-0	Clavel Residential 3 DAC CLAVE 2023-1A C		B		1.G FE	16,738,489	100.0030	16,178,056	16,177,643	15,730,724		28,465		(1,034,386)	5.822	5.692	JAJO	170,058	1,127,342	07/26/2023	01/28/2076
000778-BM-1	ABSC NIM 2005-KS4 Trust ABSN 2005-KS4 NOTE		D		1.A FM		0.0000		1,531,263						4.750	0.000	MON			01/31/2023	05/25/2035
000778-BR-0	ABSC NIMs Trust 2005-HE3 ABSN 2005-HE5 A		D		6. FM		0.0000		1,858,569						5.250	0.000	MON			01/31/2023	06/27/2035
045442-AA-8	Asset Backed Funding Corp CI-1 ABFCN 2005-WMC1 N1		D		6. FM		0.0000		231,989						5.900	0.000	MON			01/31/2023	07/26/2035
125879-JG-2	Bear Stearns Asset Backed Secu BSNIM 2005-HE11 A1		D		6. FM		0.0000		387,579						5.500	0.000	MON			01/31/2023	11/25/2035
12587P-AW-0	Bear Stearns Structured Produc BSSP 2007-N3 4A1		D		1.A FM		0.0000		256,287						6.000	0.000	MON			01/31/2023	01/26/2037
12587P-AX-8	Bear Stearns Structured Produc BSSP 2007-N3 4A2		D		1.A FM		0.0000		545,000						6.000	0.000	MON			01/31/2023	01/26/2037
12587P-AZ-3	Bear Stearns Structured Produc BSSP 2007-N3 5A1		D		1.A FM		0.0000		527,451						6.000	0.000	MON			01/31/2023	03/26/2037
12587P-BU-3	Bear Stearns Structured Produc BSSP 2007-N3 9A2		D		1.A FM		0.0000		2,025,000						6.000	0.000	MON			01/31/2023	02/26/2037
12587P-CD-0	CMO Holdings III Ltd BSSP 2007-N4 1A1		C		1.A FM		0.0000		1,201,435						6.500	0.000	MON			01/31/2023	03/25/2037
12587P-CE-8	CMO Holdings III Ltd BSSP 2007-N4 1A2		C		1.A FM		0.0000		4,390,000						6.500	0.000	MON			01/31/2023	03/25/2037
12587P-CU-2	CMO Holdings III Ltd BSSP 2007-N4 4A1		C		1.A FM		0.0000		943,284						6.500	0.000	MON			01/31/2023	04/25/2037
12633P-DE-1	Heat Equity Asset Trust NIM HEATN 2005-2 A		D		6. FM		0.0010	18	1,807,810						5.500	0.000	MON			01/31/2023	08/27/2035
12633P-DS-0	CSFB NIMs Trust Heat 2005-5 NI HEATN 2005-5 A		D		1.A FM		0.0000		6,411,293						5.500	0.000	MON			01/31/2023	12/27/2035
12633P-EA-8	Credit Suisse NIMs Trust Heat HEATN 2005-7 B		D		6. FM		0.0010	19	1,925,000						6.500	0.000	MON			01/31/2023	02/27/2036
12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4		D	4	1.A FM	9,196,941	91.6890	8,784,285	9,580,517	9,217,414		22,882			3.982	5.180	MON	31,788	363,843	02/28/2024	12/26/2036
149754-AN-3	Cayman ABSC NIMs 2004-HE7 ABSN 2004-HE7 A2		D		1.A FM		0.0000		6,821,046						5.000	0.000	MON			01/31/2023	10/27/2034
149754-AQ-6	Cayman ABSC NIMs 2004-HE9 ABSN 2004-HE9 A2		D		1.A FM		0.0000		406,798						5.000	0.000	MON			01/31/2023	12/25/2034
149754-AZ-6	Cayman ABSC NIMs 2005-HE6 ABSN 2005-HE6 A1		D		6. FM		0.0000		1,547,728						5.050	0.000	MON			01/31/2023	08/27/2035
149754-BE-2	Cayman ABSC NIMs 2006-HE1 ABSN 2006-HE1 A1		D		1.A FM		0.0000		14,940,384						6.000	0.000	MON			01/31/2023	01/27/2036
14975A-AA-7	Cayman ABSC NIMs 2006-HE3 ABSN 2006-HE3 A1		D		1.A FM		0.0000		3,103,391						5.500	0.000	MON			01/31/2023	03/27/2036
14975A-AD-1	Cayman ABSC NIMs 2006-HE3 ABSN 2006-HE3 A4		D		6. FM		0.0000		2,390,000						0.000	0.000	N/A			01/31/2023	03/27/2036
14975T-AA-6	Cayman ABSC NIMs 2006-HE5 ABSN 2006-HE5 A1		D		6. FM		0.0000		2,477,683						6.500	0.000	MON			01/31/2023	07/27/2036
14975W-AA-9	Cayman ABSC NIMs 2006-DSRT ABSN 2006-DSRT A1		D		6. *		0.0000	2	15,000,000						9.600	0.000	MON			01/31/2023	11/28/2035
14975X-AA-7	Cayman ABSC NIMs 2006-HE6 ABSN 2006-HE6 A1		D		6. FM		0.0000		1,576,902						6.250	0.000	MON			01/31/2023	11/25/2036
14975X-AB-5	Cayman ABSC NIMs 2006-HE6 ABSN 2006-HE6 A2		D		1.A FM		0.0000		3,770,000						7.500	0.000	MON			01/31/2023	11/25/2036
14975X-AC-3	Cayman ABSC NIMs 2006-HE6 ABSN 2006-HE6 A3		D		1.A FM		0.0000		7,100,000						7.500	0.000	MON			01/31/2023	11/25/2036
14975Y-AC-1	Cayman ABSC NIMs 2006-HE7 ABSN 2006-HE7 A3		D		1.A FM		0.0000		5,200,000						7.500	0.000	MON			01/31/2023	11/25/2036
18976V-AS-2	CMO Holdings III Ltd BSSP 2006-20N 4A2		C		1.A FM		0.0000		252,714						6.500	0.000	MON			01/31/2023	07/27/2036
18977A-AA-6	CMO Holdings III Ltd BSSP 2007-N1 1A1		D		1.A FM		0.0000		869,236						6.000	0.000	MON			01/31/2023	10/26/2036
18977A-AF-5	CMO Holdings III Ltd BSSP 2007-N1 2A2		D		1.A FM		0.0000		2,230,000						6.000	0.000	MON			01/31/2023	12/27/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18977A-AN-8	CMO Holdings III Ltd BSSP 2007-N1 4A1		D		1.A FM		0.0000		538,263						6.000	0.000	MON			01/31/2023	01/26/2037
18977A-AP-3	CMO Holdings III Ltd BSSP 2007-N1 4A2		D		6. FM		0.0000		588,551						6.000	0.000	MON			01/31/2023	01/26/2037
18977B-AG-1	CMO Holdings III Ltd BSSP 2006-24 2A2		D		1.A FM		0.0000		52,967						6.500	0.000	MON			01/31/2023	11/27/2036
18977B-BL-9	CMO Holdings III Ltd BSSP 2006-24 8A2		D		1.A FM		0.0000		248,896						6.500	0.000	MON			01/31/2023	09/27/2036
225411-AF-4	Heat Equity Asset Trust NIM HEATN 2005-9 A		D		6. FM		0.0010	18	1,765,459						6.500	0.000	MON			01/31/2023	05/27/2036
225411-AG-2	Heat Equity Asset Trust NIM HEATN 2005-9 B		D		6. FM		0.0010	30	3,000,000						6.500	0.000	MON			01/31/2023	05/27/2036
225411-AP-2	Credit Suisse NIMs Trust Heat HEATN 2006-2 A		D		6. FM		0.0000		254,539						5.500	0.000	MON			01/31/2023	06/27/2036
225411-AQ-0	Credit Suisse NIMs Trust Heat HEATN 2006-2 B		D		6. FM		0.0000		3,600,000						6.500	0.000	MON			01/31/2023	06/27/2036
225411-AR-8	Credit Suisse NIMs Trust Heat HEATN 2006-2 C		D		6. FM		0.0000		1,300,000						6.500	0.000	MON			01/31/2023	06/27/2036
22542C-AA-0	Credit Suisse NIMs Trust Heat HEATN 2006-3 A		D		6. FM		0.0000		3,298,408						5.500	0.000	MON			01/31/2023	08/27/2036
22542C-AC-6	Credit Suisse NIMs Trust Heat HEATN 2006-3 C		D		6. FM		0.0000	1	5,900,000						6.500	0.000	MON			01/31/2023	08/27/2036
22542C-AD-4	Credit Suisse NIMs Trust Heat HEATN 2006-3 D		D		6. FM		0.0000		2,000,000						6.500	0.000	MON			01/31/2023	08/27/2036
22542K-AA-2	Credit Suisse NIMs Trust Heat HEATN 2006-4 A		D		6. FM		0.0000	1	10,327,410						5.500	0.000	MON			01/31/2023	09/27/2036
22542K-AB-0	Credit Suisse NIMs Trust Heat HEATN 2006-4 B		D		6. FM		0.0000	1	6,250,000						6.500	0.000	MON			01/31/2023	09/27/2036
22542K-AC-8	Credit Suisse NIMs Trust Heat HEATN 2006-4 C		D		6. FM		0.0000		3,000,000						6.500	0.000	MON			01/31/2023	09/27/2036
22545J-AB-0	Heat Equity Asset Trust NIM HEATN 2006-6 B		D		6. FM		0.0000		2,300,000						6.500	0.000	MON			01/31/2023	12/27/2036
22545J-AC-8	Heat Equity Asset Trust NIM HEATN 2006-6 C		D		6. FM		0.0000		1,100,000						6.500	0.000	MON			01/31/2023	12/27/2036
22545N-AA-3	Credit Suisse NIMs Trust Heat HEATN 2006-7 A		D		6. FM		0.0000		2,303,732						6.000	0.000	MON			01/31/2023	02/25/2037
22545T-AB-8	Heat Equity Asset Trust NIM HEATN 2006-8 B		D		6. FM		0.0000		4,550,000						10.000	0.000	MON			01/31/2023	04/27/2037
22545T-AC-6	Heat Equity Asset Trust NIM HEATN 2006-8 C		D		6. FM		0.0000		2,250,000						10.000	0.000	MON			01/31/2023	04/27/2037
22546F-AB-7	Credit Suisse NIMs Trust Heat HEATN 2007-1 B		D		6. FM		0.0000		1,700,000						10.000	0.000	MON			01/31/2023	06/27/2037
22546F-AC-5	Credit Suisse NIMs Trust Heat HEATN 2007-1 C		D		6. FM		0.0000		800,000						10.000	0.000	MON			01/31/2023	06/27/2037
22546G-AB-5	Credit Suisse NIMs Trust Heat HEATN 2007-2 B		D		6. FM		0.0000		2,650,000						10.000	0.000	MON			01/31/2023	08/27/2037
22546G-AC-3	Credit Suisse NIMs Trust Heat HEATN 2007-2 C		D		6. FM		0.0000		1,890,000						10.000	0.000	MON			01/31/2023	08/27/2037
22546H-AB-3	Credit Suisse NIMs Trust Heat HEATN 2007-3 B		D		6. FM		0.0000		1,700,000						10.000	0.000	MON			01/31/2023	09/27/2037
22546H-AC-1	Credit Suisse NIMs Trust Heat HEATN 2007-3 C		D		6. FM		0.0000		1,200,000						10.000	0.000	MON			01/31/2023	09/27/2037
23303M-AA-5	DBARN Net Interest Margin 2007 DBARN 2007-AR3 2N1		D		6. FM	7	0.0000	7	7,024,965	7					8.000	0.000	MON			01/31/2023	06/25/2037
23303M-AB-3	DBARN Net Interest Margin 2007 DBARN 2007-AR3 2N2		D		6. FM	5	0.0000	5	4,540,000	5					9.000	0.000	MON			01/31/2023	06/25/2037
23303P-AD-2	Deutsche ALT-A Securities NIM DBARN 2007-AHM1 N4		D		6. FM	6	0.0000	1	5,900,000	1	(5)				8.750	0.000	MON			01/31/2023	02/25/2047
23332S-AA-7	DSLA NIM CI-3 Corp DSLAN 2006-AR2 N3		D		1.A FM	5	0.0000		959,862						8.350	0.000	MON			01/31/2023	10/19/2036
23332S-AB-5	DSLA NIM CI-3 Corp DSLAN 2006-AR2 N4		D		1.A FM		0.0000		2,479,500						8.350	0.000	MON			01/31/2023	10/19/2036
23332S-AC-3	DSLA NIM CI-3 Corp DSLAN 2006-AR2 N5		D		6. *		0.0000		18,160,000						0.000	0.000	MON			01/31/2023	10/19/2036
23334M-AA-8	DSLA NIM CI-4 Corp DSLAN 2007-AR1 N3		D		6. FM		0.0000		1,225,000						8.350	0.000	MON			01/31/2023	03/19/2037
29442Q-AB-3	EquiFirst CI-4 EMLTN 2005-1 N2		D		6. FM		0.0010	13	1,284,972						6.414	0.000	MON			01/31/2023	04/25/2035
361596-AA-7	GE-WMC Mortgage Securities CI- GEWMN 2005-2A N1		D		6. FM		0.0000		1,579,123						5.500	0.000	MON			01/31/2023	01/25/2036
41161D-AB-6	HarborView NIM CI-9 Corp HVNIM 2006-14 N2		D		1.A FM		0.0000		469,183						8.350	0.000	MON			01/31/2023	03/19/2038
41162F-AB-0	Harborview NIM CI-4 Corp HVNIM 2006-9A N2		D		6. FM		0.0000		1,945,483						8.350	0.000	MON			01/31/2023	11/19/2036
41162F-AC-8	Harborview NIM CI-4 Corp HVNIM 2006-9A N3		D		6. FM		0.0000		1,785,000						8.350	0.000	MON			01/31/2023	11/19/2036
41162F-AD-6	Harborview NIM CI-4 Corp HVNIM 2006-9A N4		D		6. FM		0.0000		2,347,500						8.350	0.000	MON			01/31/2023	11/19/2036
41164C-AA-7	Harborview NIM CI-6 Corp HVNIM 2006-10 N3		D		1.A FM		0.0000		1,259,776						8.350	0.000	MON			01/31/2023	11/19/2036
41164C-AB-5	Harborview NIM CI-6 Corp HVNIM 2006-10 N4		D		1.A FM		0.0000		2,138,000						8.350	0.000	MON			01/31/2023	11/19/2036
41164H-AB-4	Harborview NIM CI-8 Corp HVNIM 2006-12 N2		D		6. FM		0.0000	1	7,829,422						8.350	0.000	MON			01/31/2023	12/19/2036
41164J-AA-2	Harborview NIM CI-8 Corp HVNIM 2006-12 N3		D		6. FM		0.0000	1	10,800,000						8.350	0.000	MON			01/31/2023	12/19/2036
41164J-AB-0	Harborview NIM CI-8 Corp HVNIM 2006-12 N4		D		6. FM		0.0000	1	5,160,000						8.350	0.000	MON			01/31/2023	12/19/2036
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A		D		6. FM	23,569	0.0000		1,524,123		(15,753)	(7,815)			6.250	0.000	MON		15,753	12/26/2024	12/26/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
418094-AA-6	HASCO NIM Cayman Co 2006-FF7 HASCN 2006-FF7 A		D		6. FM		0.0000	1	5,537,639						6.750	0.000	MON		10	01/31/2023	05/26/2036
418095-AA-3	HASCO NIM Trust 2005-OPT1 HASCN 2005-OP1A A		D		6. FM		0.0000		101,895						6.250	0.000	MON			01/31/2023	11/26/2035
41809P-AA-9	HASCO NIM Cayman Co 2006-FF9 HASCN 2006-FF9 A		D		6. FM		0.0000	1	5,478,946						6.750	0.000	MON			01/31/2023	06/26/2036
41809Q-AA-7	HASCO NIM Cayman Co 2006-WMC1 HASCN 2006-WMC1 A		D		6. FM		0.0000		2,143,102						7.000	0.000	MON			01/31/2023	07/26/2036
507238-AL-7	Laguna Seca Funding I Ltd LSECA 2007-1A C		D		6. FE		0.0100	1,050	10,447,383						10.354	0.000	JAJO			01/31/2023	04/10/2047
542393-AA-1	Long Beach Asset Holdings Corp LBAHC 2006-2 N1		D		6. FM		0.0000		1,421,286						5.780	0.000	MON			01/31/2023	04/25/2046
54240C-AA-8	Long Beach Asset Holdings Corp LBAHC 2006-1 N1		D		6. FM		0.0000		1,855,107						6.000	0.000	MON			01/31/2023	02/25/2046
55271S-AA-2	MASTR Alternative Loan NIM 200 MANM 2006-6 S1		D		6. FM		0.0000	1	8,188,184						5.453	0.000	MON			01/31/2023	09/26/2046
55271S-AD-6	MASTR Alternative Loan NIM 200 MANM 2006-6 N2		D		6. FM		0.0000	1	12,522,000						6.953	0.000	MON			01/31/2023	09/26/2046
55275X-AA-7	MASTR Alternative Loan NIM 200 MANM 2007-1 1N3		D		6. FM		0.0000		1,465,800						6.953	0.000	MON			01/31/2023	01/25/2047
55275X-AB-5	MASTR Alternative Loan NIM 200 MANM 2007-1 1N4		D		6. *		0.0000	5	50,000,000						0.000	0.000	N/A			01/31/2023	01/25/2047
55275Y-AB-3	MASTR Alternative Loan NIM 200 MANM 2007-1 1N2		D		6. FM		0.0000		494,905						5.453	0.000	MON			01/31/2023	01/25/2047
55311B-AA-1	MLMI Cayman NIM 2004-WMC3 Ltd MLMIN 2004-WM3A N1		D		1.A FM		0.0000		7,179						4.500	0.000	MON			01/31/2023	01/25/2035
55311W-AA-5	MLMI Cayman NIM 2005-HE1 Ltd MLMIN 2005-HE1 N1		D		6. FM		0.0010	10	956,673						4.500	0.000	MON			01/31/2023	02/25/2036
576441-AA-7	MASTR Alternative Loan NIM 200 MANM 2006-5 N2		D		6. FM		0.0000	1	7,803,509						7.750	0.000	MON			01/31/2023	05/26/2046
57644F-AA-6	MASTR CI-CW1 NIM MANM 2005-CW1A N1		D		6. FM	15	0.0000		417,358						6.750	0.000	MON			01/31/2023	12/26/2035
57645H-AA-1	MASTR Alternative Loan NIM 200 MANM 2006-4 N2		D		6. FM		0.0000	1	6,852,346						7.750	0.000	MON			01/31/2023	04/25/2036
57646E-AH-2	MASTR Alternative Loan NIM 200 MANM 2007-2 3N4		D		6. FM		0.0000		214,634						8.000	0.000	MON			01/31/2023	08/25/2037
63859S-AA-6	Nationstar NIM Ltd 2007-BN NSTRN 2007-B A		D		6. FM		0.0000		802,628						8.750	0.000	MON			01/31/2023	05/25/2037
63860J-AA-3	Nationstar NIM Ltd 2007-AN NSTRN 2007-A A		D		6. FM		0.0000		276,863						9.790	0.000	MON			01/31/2023	03/25/2037
63860M-AA-6	Nationstar NIM Ltd 2007-CN NSTRN 2007-C A		D		6. FM		0.0000		262,556						8.000	0.000	MON			01/31/2023	06/25/2037
65536A-AB-9	Nomura Home Equity Loan NIM 20 NHELN 2006-FM2 N2		D		1.A FM		0.0000		9,700,000						8.835	0.000	MON			01/31/2023	07/25/2036
65536A-AC-7	Nomura Home Equity Loan NIM 20 NHELN 2006-FM2 N3		D		1.A FM		0.0000		6,420,000						8.835	0.000	MON			01/31/2023	07/25/2036
65537V-AB-2	Nomura Home Equity Loan Trust NHELN 2007-2 N2		D		1.A FM		0.0000		4,850,000						8.250	0.000	MON			01/31/2023	01/25/2037
65537V-AC-0	Nomura Home Equity Loan Trust NHELN 2007-2 N3		D		1.A FM		0.0000		3,100,000						8.250	0.000	MON			01/31/2023	01/25/2037
656058-AS-3	Norma CDO Ltd NORMA 2007-1A G		D		6. *		0.0000		6,300,000						10.354	0.000	MJSD			01/31/2023	03/11/2049
656058-AU-8	Norma CDO Ltd NORMA 2007-1A H		D		6. *		0.0000		10						11.354	0.000	MJSD			01/31/2023	03/11/2049
700696-AE-7	Park Place NIM 2004-WCWN2 PPSIN 2005-WCW2 C		D		1.A FM		0.0000		4,250,000						5.000	0.000	MON			01/31/2023	07/25/2035
700699-AB-7	Park Place NIM 2005-WCHN1 PPSIN 2005-WCH1 B		D		6. FM		0.0000		1,278,436						5.000	0.000	MON			01/31/2023	02/25/2035
70069X-AD-0	Park Place NIM 2004-WHQN2 PPSIN 2004-WHQ2 D		D		6. *		0.0000		3,030,627						15.000	0.000	MON			01/31/2023	02/25/2035
70070A-AA-3	Park Place NIM 2005-WHQN2 PPSIN 2005-WHQ2 A		D		6. FM		0.0000	1	5,920,972						5.192	0.000	MON			01/31/2023	05/25/2035
74732X-AF-4	Pyxis ABS CDO 2007-1 Ltd PYXIS 2007-1A D1		D		6. *	1	0.0100	1,186	11,799,319	1					12.210	0.000	MON			01/31/2023	03/06/2047
74951P-DZ-8	RESI Finance LP 2005-B RESIF 2005-B B3		D		6. FM	15,057	3.4380	23,005	669,190	15,062					5.172	0.000	MON		40,059	01/31/2023	06/10/2037
76117E-AA-7	Residential Mortgage Securitie RMSF 2008-7A A1		D		1.A FM	2,102,503	35.3370	2,073,993	5,869,140	1,791,394	(222,649)				5.460	(5.701)	MON	5,341	287,216	07/31/2024	06/25/2037
784205-AB-2	SGMS NIM 2006-FRE2 SGMSN 2006-FRE2 N2		D		1.A FM		0.0000		2,500,000						7.750	0.000	MON			01/31/2023	07/25/2036
80382Q-AW-2	Sail Net Interest Margin Notes SAILN 2004-4A B		D		6. FM		0.0010	3	276,383						7.500	0.000	MON			01/31/2023	04/27/2034
80382Q-BB-7	Sail Net Interest Margin Notes SAILN 2004-BNCA B		D		6. *	345,129	0.0060	72	1,207,389	55	(41,757)	41,740			6.750	20.324	MON	906	39,134	07/31/2024	09/27/2034
80382S-AM-0	Sail Net Interest Margin Notes SAILN 2003-BC2A A		D		1.A FM		0.0010	1	141,210						7.750	0.000	MON			01/31/2023	04/27/2033
80382S-AP-3	Sail Net Interest Margin Notes SAILN 2003-3 A		D		1.A FM	6,698	116.3670	7,285	6,260	6,698					7.750	0.000	MON		2,732	01/31/2023	04/27/2033
80382S-BQ-0	Sail Net Interest Margin Notes SAILN 2004-2A B		D		6. FM	307,088	4.9920	322,733	6,465,000	307,088					8.000	0.000	MON			01/31/2023	03/27/2034
80382S-CG-1	Finance America NIM Trust FINM 2004-1 A		D		6. FM	206	0.0000		110,125						5.250	0.000	MON			01/31/2023	06/27/2034
80382S-CX-4	Fremont NIM Trust FRENT 2004-3 A		D		1.A FM		0.0000		609						4.500	0.000	MON			01/31/2023	11/27/2034
80382S-CY-2	Fremont NIM Trust FRENT 2004-3 B		D		6. FM		0.0010	39	3,924,353						7.500	0.000	MON			01/31/2023	11/27/2034
82001R-AD-9	Sharps SP I LLC Net Interest M SHARP 2004-HS1N NOTE		D		6. FM		0.0010	5	469,872						5.920	0.000	MON		2,318	01/31/2023	02/25/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
83610Q-AA-8	Soundview CI-4 SVNIM 2005-2N N1		D		6. FM		0.0000		92,523						4.703	0.000	MON			01/31/2023	07/25/2035
83613T-AB-7	Soundview CI-21 SVNIM 2006-WF2 N2		D		6. FM		0.0000		3,600,000						8.250	0.000	MON			01/31/2023	12/25/2036
83613U-AA-6	Soundview CI-21 SVNIM 2006-WF2 N3		D		6. FM		0.0000		1,840,000						8.250	0.000	MON			01/31/2023	12/25/2036
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4		D		1.A FM	385,363	0.0000		23,971,968			(385,363)			6.500	0.000	MON		25,970	385,362	12/25/2024	12/25/2036
92932L-AB-9	WM Asset Holdings Corp CI 2006 LBAHC 2006-7 N2		D		6. FM		0.0000		3,000,000						7.143	0.000	MON			01/31/2023	09/25/2046
92933U-AA-0	WM Asset Holdings Corp CI 2007 WMHEN 2007-WM1 N1		D		6. FM		0.0000		4,922,464						6.750	0.000	MON			01/31/2023	01/25/2047
92933V-AB-6	WM Asset Holdings Corp CI 2007 WMHEN 2007-WM2 N2		D		1.A FM		0.0000		12,965,956						7.500	0.000	MON			01/31/2023	04/25/2047
93935M-AA-4	Washington Mutual WMABS NIM Tr WMNIM 2007-HE1 N1		D		1.A FM		0.0000		5,117,609						8.500	0.000	MON			01/31/2023	11/25/2036
BCC0UG-6P-0	Orion 2006-2 Ltd ORIN 2006-2X X		D		6. *		0.0000		1						5.554	0.000	JAJO			01/31/2023	12/10/2051
BCC0VX-AB-8	Pyxis ABS CDO 2007-1 Ltd PYXIS 2007-1X E		D		6. *	1	0.0000		6,678,000						6.000	0.000	MON			01/31/2023	03/06/2047
BCC0VX-AC-6	Pyxis ABS CDO 2007-1 Ltd PYXIS 2007-1X F		D		6. *		0.0000		6,866,812						6.000	0.000	MON			01/31/2023	03/06/2047
BCC0WA-QH-7	Laguna Seca Funding I Ltd LSECA 2007-1X C		D		6. FE		0.0000		7,565,346						10.354	0.000	JAJO			01/31/2023	04/10/2047
BCC0XQ-SW-6	Laguna Seca Funding I Ltd LSECA 2007-1X SUB		D		6. *		0.0000		4,050,000						0.000	0.000	JAJO			01/31/2023	04/10/2047
BCC2MD-5K-4	Dutch Property Finance 2020-1 DPF 2020-1 C		B		1.B FE	2,097,752	100.0180	2,278,956	2,278,541	2,237,960		24,541		(144,493)	4.472	5.486	JAJO	18,398	126,294	10/25/2022	07/28/2054
BCC2MY-WH-5	Domi 2020-1 BV DOMI 2020-1 B		B		1.B FE	4,941,000	100.2020	5,396,503	5,385,643	5,230,111		(93,819)		(355,305)	4.479	4.882	JAJO	52,265	295,376	10/05/2022	04/15/2052
BCC2MY-WJ-3	Domi 2020-1 BV DOMI 2020-1 C		B		1.B FE	1,393,749	100.2220	1,549,731	1,546,301	1,489,483		(27,762)		(101,739)	4.879	5.178	JAJO	16,346	91,364	10/12/2022	04/15/2052
BCC2NV-MQ-8	Canada Square Funding 2020-2 P CSF 2020-2 B		B		1.C FE	7,208,005	100.1670	8,199,816	8,186,154	8,010,582		(61,312)		(153,188)	6.500	6.716	MJSD	21,867	580,312	10/25/2022	12/17/2057
BCC2PQ-WW-6	Domi 2020-2 BV DOMI 2020-2 A		B		1.A FE	4,146,403	100.2570	4,518,109	4,506,507	4,458,061		(23,173)		(296,305)	3.903	4.702	FMAN	22,963	224,175	10/12/2022	11/15/2052
BCC2PQ-XD-7	Domi 2020-2 BV DOMI 2020-2 B		B		1.B FE	7,113,895	100.3880	7,797,862	7,767,755	7,534,102		(85,499)		(505,788)	4.523	5.117	FMAN	45,869	436,910	10/05/2022	11/15/2052
BCC2PQ-XE-5	Domi 2020-2 BV DOMI 2020-2 C		B		1.B FE	2,765,028	100.4100	3,085,515	3,072,924	2,970,962		(33,010)		(199,895)	4.823	5.479	FMAN	19,349	182,588	10/10/2022	11/15/2052
BCC2QV-HN-1	Canada Square Funding 2021-1 P CSF 2021-1 B		B		1.B FE	5,377,126	100.4080	6,211,148	6,185,928	5,969,379		(89,991)		(119,588)	6.200	6.575	MJSD	15,761	419,495	10/19/2022	06/17/2058
BCC307-MR-5	London Wall Mortgage Capital P LWMC 2021-FL1 B		B		1.B FE	3,272,335	100.0760	3,757,987	3,755,116	3,641,032		42,624		(61,842)	5.900	6.151	FMAN	28,529	241,567	10/27/2022	05/15/2051
BCC307-MS-3	London Wall Mortgage Capital P LWMC 2021-FL1 C		B		1.C FE	1,924,133	100.0270	2,253,685	2,253,070	2,174,051		43,889		(35,114)	6.250	6.493	FMAN	18,133	152,918	10/27/2022	05/15/2051
BCC315-SV-3	Canada Square Funding 2021-2 P CSF 2021-2 B		B		1.C FE	5,133,231	100.1290	6,015,955	6,008,186	5,740,422		12,859		(102,398)	5.900	6.372	MJSD	14,568	388,965	10/17/2022	06/17/2058
BCC31K-RV-1	Polaris 2021-1 PLC PLRS 2021-1 B		B		1.C FE	16,998,116	100.1780	19,780,860	19,745,653	19,149,161		3,319		(346,831)	5.850	6.806	MON	28,482	1,237,542	10/19/2022	12/23/2058
BCC328-9D-7	Dutch Property Finance 2021-2 DPF 2021-2 B		B		1.B FE	1,354,408	99.5810	1,547,042	1,553,551	1,485,719		(5,656)		(98,465)	3.872	5.212	JAJO	10,861	76,278	10/12/2022	04/28/2059
BCC32S-W2-1	Dilosk Rmbs NO 5 DAC DILSK 5 B		B		1.B FE	2,653,013	100.0440	2,990,350	2,989,032	2,825,831		(39,524)		(191,013)	3.772	4.533	MJSD	3,758	148,201	10/17/2022	12/20/2060
BCC33H-03-7	Finsbury Square 2021-2 PLC FSQ 2021-2X B		B		1.B FE	5,736,098	100.4760	6,791,410	6,759,209	6,409,257		37,240		(111,540)	5.950	6.950	MJSD	17,630	437,418	10/19/2022	12/16/2071
BCC33J-RW-0	London Wall Mortgage Capital P LWMC 2021-FL2 B		B		1.C FE	6,491,221	100.0760	7,454,594	7,448,899	7,252,933		111,781		(120,549)	5.900	6.070	FMAN	56,591	479,189	10/27/2022	05/15/2052
BCC33R-C3-2	Jubilee Place 3 B.V. JPMF 3 B		B		1.D FE	3,989,289	99.9200	4,553,428	4,557,083	4,320,662		48,005		(277,953)	4.315	4.947	JAJO	41,512	240,165	10/10/2022	01/17/2059
BCC353-MH-1	Domi 2022-1 BV DOMI 2022-1 C		B		1.D FE	1,361,690	100.3910	1,559,632	1,553,551	1,482,452		14,009		(95,559)	4.979	5.674	JAJO	16,759	93,439	10/12/2022	04/15/2054
BCC35K-WR-0	Dutch Property Finance 2022-1 DPF 2022-1 B		B		1.B FE	4,548,057	100.2990	5,193,989	5,178,503	4,950,830		(25,183)		(329,000)	4.422	5.705	JAJO	41,346	284,301	10/10/2022	10/28/2059
BCC366-26-9	Mortimer BTL 2022-1 PLC MORTI 2022-1 B		B		1.D FE	8,217,131	100.2380	9,422,667	9,400,308	9,125,958		17,819		(163,253)	6.200	6.538	MJSD	14,371	627,267	10/19/2022	03/23/2054
BCC372-QN-4	Together Asset Backed Securiti TOGET 2022-1ST1 B		B		1.B FE	4,627,226	102.4350	5,323,646	5,197,081	5,187,217		5,881		(93,255)	7.700	7.677	MJSD	21,927	434,013	10/07/2022	06/12/2066
G8962C-AB-1	Tower Bridge Funding 2022-1 PL TWRBG 2022-1X B		B		1.B FE	7,577,721	99.9580	8,758,245	8,761,938	8,302,872		(105,320)		(161,043)	5.700	6.741	MJSD	16,420	549,441	10/31/2022	12/20/2063
N2115H-AA-3	Domi 2020-1 BV DOMI 2020-1 A		B		1.A FE	8,269,301	100.0960	8,996,997	8,988,382	8,907,910		(54,909)		(593,242)	3.979	4.682	JAJO	77,490	446,140	10/12/2022	04/15/2052
N2115K-AA-6	Domi 2021-1 BV DOMI 2021-1 A		B		1.A FE	8,558,998	100.0710	9,405,735	9,399,043	9,196,318		(83,154)		(616,072)	3.516	4.624	MJSD	14,688	439,177	10/12/2022	06/15/2053
N2115K-AB-4	Domi 2021-1 BV DOMI 2021-1 B		B		1.B FE	2,451,741	99.8810	2,739,273	2,742,535	2,625,882		(11,455)		(174,054)	3.886	5.251	MJSD	4,737	138,931	10/05/2022	06/15/2053
N2819R-AA-0	Dutch Property Finance 2020-1 DPF 2020-1 A		B		1.A FE	1,800,221	100.0220	1,944,504	1,944,072	1,931,885		(5,583)		(127,763)	3.722	4.799	JAJO	13,065	92,381	10/17/2022	07/28/2054
N2819V-AA-1	Dutch Property Finance 2021-1 DPF 2021-1 A		B		1.A FE	2,724,937	100.0630	2,933,744	2,931,907	2,888,384		(7,463)		(190,821)	3.722	4.683	JAJO	19,703	139,323	10/19/2022	07/28/2058
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,043,033,927	XXX	5,041,523,704	7,924,532,910	5,033,284,874	(1,070,316)	(17,147,220)	7,576,931	(12,879,126)	XXX	XXX	XXX	21,141,036	248,521,868	XXX	XXX
00501B-AA-7	ACREC 2023-FL2 LLC ACREC 2023-FL2 A				1.A FE	3,509,411	100.3000	3,508,316	3,497,816	3,500,891		(8,519)			6.596	6.700	MON	8,332	108,125	07/24/2024	02/19/2038
04410R-AQ-9	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F			4	1.A	44,985,670	98.5760	46,330,546	47,000,000	46,378,481		1,563,233			8.669	12.696	MON	192,680	4,529,698	11/14/2023	04/15/2035
05359A-AA-1	Aventura Mall Trust AVMT 2018-AVM A	CF		4	1.A	69,073,158	95.2930	70,030,870	73,490,000	69,726,991		653,833			4.112	5.807	MON	251,845	2,048,279	04/23/2024	07/05/2040

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05490A-AG-8	BB-UBS Trust BBUBS 2012-TFT D			4	1.A FM		0.0000		8,875,000		4,350,912	12,134	8,844,921		3.559	(49.752)	MON		321,151	01/30/2014	06/05/2030
05490A-AJ-2	BB-UBS Trust BBUBS 2012-TFT E			4	1.A FM	153,790	0.0000		8,500,000			(153,451)			3.559	0.000	MON		307,582	05/06/2014	06/05/2030
05492T-AH-3	BBCMS Mortgage Trust 2020-C6 BBCMS 2020-C6 B				1.C	1,468,426	85.8750	1,442,319	1,679,551	1,477,813		9,387			3.043	5.809	MON	4,259	12,777	09/19/2024	02/15/2053
05492T-AJ-9	BBCMS Mortgage Trust 2020-C6 BBCMS 2020-C6 C	C			1.G	6,763,950	85.0570	5,880,258	6,913,333	6,760,033		18,828			3.045	3.441	MON	17,543	210,511	06/27/2023	02/15/2053
05493Q-AB-1	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 A3	CF			1.A	64,374,156	105.3540	65,846,419	62,500,000	64,248,154		(29,309)			6.675	5.838	MON	347,656	4,171,875	11/16/2023	12/15/2056
05493Q-AE-5	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 B	C			1.A	15,152,323	105.8850	15,477,172	14,617,000	15,108,528		(13,634)			7.455	6.581	MON	90,805	591,159	12/05/2024	12/15/2056
054980-AE-7	BDS 2022-FL11 LLC BDS 2022-FL11 B				1.D FE	5,208,125	100.3370	5,217,509	5,200,000	5,199,277		(8,848)			6.747	6.890	MON	14,619	162,643	07/18/2024	03/19/2039
05550M-AZ-7	Barclays Commercial Mortgage T BBCMS 2019-C3 C				2.A	2,761,617	89.6930	3,094,409	3,450,000	2,918,489		95,682			4.178	8.498	MON	12,012	144,141	04/20/2023	05/15/2052
05552X-BN-7	BBCMS Mortgage Trust 2021-C12 BBCMS 2021-C12 C				1.G	1,961,836	78.9700	2,171,662	2,750,000	2,036,167		58,108			3.205	8.255	MON	7,345	64,768	05/02/2024	11/15/2054
05553R-AH-3	BBCMS Mortgage Trust 2023-C19 BBCMS 2023-C19 B	C			1.A	6,025,469	103.1430	6,188,587	6,000,000	6,024,762		(707)			6.332	6.450	MON	31,658	161,854	07/11/2024	04/15/2056
05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA				1.A FE	4,633,361	2.8750	4,204,202		4,456,468		(176,893)			0.384	5.875	MON	46,854	245,355	08/01/2024	11/15/2056
05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA				1.A FE	1,513,840	4.7650	1,430,898		1,287,655		(226,185)			1.193	9.551	MON	29,860	298,517	03/15/2024	03/15/2057
05554V-AG-5	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 C				1.A	2,699,901	102.2670	2,761,215	2,700,000	2,698,981		(921)			6.643	6.673	MON	14,947	134,521	03/15/2024	03/15/2057
05555F-AG-9	BBCMS Mortgage Trust 2024-5C27 BBCMS 2024-5C27 C				1.A	2,530,762	102.5520	2,563,790	2,500,000	2,527,657		(3,105)			6.700	6.431	MON	13,958	69,792	06/25/2024	07/15/2057
05555M-AC-3	BDS 2024-FL13 LLC BDS 2024-FL13 AS				1.A FE	30,224,250	100.2780	30,384,373	30,300,000	30,224,250					6.355	6.579	MON	69,529	485,590	09/05/2024	09/19/2039
05555M-AE-9	BDS 2024-FL13 LLC BDS 2024-FL13 B				1.D FE	9,875,250	99.8060	9,880,756	9,900,000	9,845,913		(29,337)			6.606	6.897	MON	23,617	164,468	09/05/2024	09/19/2039
05555M-AG-4	BDS 2024-FL13 LLC BDS 2024-FL13 C				1.G FE	7,980,000	99.8050	7,984,417	8,000,000	7,956,321		(23,679)			6.956	7.258	MON	20,096	139,441	09/05/2024	09/19/2039
05555M-AJ-8	BDS 2024-FL13 LLC BDS 2024-FL13 D				2.B FE	4,987,500	99.8050	4,990,233	5,000,000	4,972,771		(14,729)			8.055	8.391	MON	14,543	125,681	09/05/2024	09/19/2039
05555P-AG-7	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 B				1.A	15,449,607	100.9650	15,144,723	15,000,000	15,426,974		(22,633)			5.858	5.171	MON	73,225	219,675	09/16/2024	09/15/2057
05555P-AH-5	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 C				1.G FE	7,948,468	98.1090	7,848,758	8,000,000	7,949,553		1,085			5.512	5.672	MON	36,747	96,460	10/09/2024	09/15/2057
05555P-AN-2	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 D				2.B FE	2,115,615	87.6490	2,103,584	2,400,000	2,128,102		12,487			4.000	6.869	MON	8,000	24,000	09/16/2024	09/15/2057
05589F-AB-0	BOP 300 Madison Holdings LLC BOP 2019-300M B1				2.C PL	145,881,955	90.5000	129,994,200	143,640,000	145,876,953		(5,002)			5.000	4.335	MON	618,450		12/30/2024	03/01/2034
05589F-AC-8	BOP 300 Madison Holdings LLC BOP 2019-300M C1				3.C PL	16,209,106	75.6250	12,069,750	15,960,000	16,208,550		(556)			5.000	4.335	MON	68,717		12/30/2024	03/01/2034
05589F-AD-6	BOP 300 Madison Holdings LLC BOP 2019-300M A1				4.B PL	40,522,765	55.6250	22,194,375	39,900,000	40,521,376		(1,390)			5.000	4.335	MON	171,792		12/30/2024	03/01/2034
05593M-AK-9	BMO 2024-C9 Mortgage Trust BMO 2024-C9 C				1.G FE	15,664,964	103.2460	16,165,187	15,657,000	15,647,754		(17,210)			6.380	6.529	MON	83,242	424,868	07/12/2024	07/15/2057
05593Q-AG-9	BMO 2024-5C6 Mortgage Trust BMO 2024-5C6 B				1.D FE	10,299,972	102.1870	10,218,670	10,000,000	10,284,505		(15,467)			6.086	5.398	MON	50,719	152,158	09/10/2024	09/15/2057
05593R-AH-5	BMO 2024-5C5 Mortgage Trust BMO 2024-5C5 C				1.G FE	1,443,039	103.9830	1,455,765	1,400,000	1,440,567		(2,472)			6.879	6.271	MON	8,025	24,346	09/04/2024	02/15/2057
055984-AA-6	BSPRT 2022-FL9 Issuer Ltd BSPRT 2022-FL9 A				1.A FE	5,580,463	100.1260	5,636,394	5,629,281	5,611,825		15,485			6.693	7.035	MON	16,745	430,542	05/17/2023	07/15/2039
055986-AC-7	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 A3	CF			1.A	180,249,948	104.2930	182,512,330	175,000,000	178,804,739		(1,071,136)			6.534	5.837	MON	952,875	11,434,500	07/27/2023	08/15/2056
055986-AG-8	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 B				1.A	15,970,184	104.4420	16,710,683	16,000,000	15,966,382		(2,079)			6.960	7.039	MON	92,800	1,113,600	07/27/2023	08/15/2056
055986-AH-6	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 C				1.A	2,472,564	103.6110	2,529,209	2,441,071	2,466,951		(7,059)			7.118	6.888	MON	14,479	158,057	02/07/2024	08/15/2056
055988-AJ-8	BMO 2023-C5 Mortgage Trust BMO 2023-C5 B				1.B	13,801,700	105.3720	13,563,540	12,872,000	13,796,349		(5,352)			6.475	5.541	MON	69,454		12/05/2024	06/15/2056
055988-AK-5	BMO 2023-C5 Mortgage Trust BMO 2023-C5 C				1.F	10,556,008	104.0720	10,288,533	9,886,000	10,538,491		(17,517)			6.626	5.774	MON	54,584	165,574	09/11/2024	06/15/2056
05608M-AA-4	BX Commercial Mortgage Trust 2 BX 2020-VIV4 A	CF			1.A	8,248,007	89.0670	8,574,435	9,627,000	8,413,648		165,640			2.843	5.702	MON	22,808	228,080	02/22/2024	03/09/2044
05610H-AJ-2	BX Commercial Mortgage Trust 2 BX 2022-LP2 E				1.A	5,576,065	99.5430	5,574,388	5,600,000	5,592,748		7,151			7.006	7.237	MON	17,438	445,027	02/10/2022	02/15/2039
05610M-AE-2	BX Commercial Mortgage Trust 2 BX 2022-CSMO D	C			1.A	72,049,131	100.6920	73,001,693	72,500,000	72,400,474		152,808			8.734	9.261	MON	281,441	5,612,048	08/08/2024	06/15/2027
05610Q-AC-7	BMO 2023-5C2 Mortgage Trust BMO 2023-5C2 A3	CF			1.A	128,749,588	105.5930	131,991,000	125,000,000	128,503,882		(122,778)			7.055	6.301	MON	734,884	8,969,562	10/20/2023	11/15/2056
05610Q-AH-6	BMO 2023-5C2 Mortgage Trust BMO 2023-5C2 C				1.D	2,799,771	104.5180	3,244,254	3,104,000	2,857,623		47,995			7.244	9.930	MON	18,738	228,602	10/20/2023	11/15/2056
05610V-AA-0	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 A	C			1.A FE	66,058,050	100.3060	66,593,147	66,390,000	66,321,288		238,011			6.656	6.839	MON	196,399	5,052,640	09/15/2023	09/15/2035
05610V-AC-6	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 AS	C			1.A FE	61,496,250	100.9200	62,570,698	62,000,000	61,595,513		99,263			7.256	7.647	MON	199,946	5,097,771	12/19/2023	09/15/2035
05610V-AE-2	BSPRT 2023-FL10 Issuer Ltd BSPRT 2023-FL10 B	C			1.D FE	22,425,310	99.7290	22,476,927	22,538,000	22,425,567		33,455			7.662	7.997	MON	76,750	1,946,405	09/15/2023	09/15/2035
05613R-AA-6	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 A				1.A FE	211,963,438	100.2530	213,037,859	212,500,000	211,963,438					6.035	6.235	MON	569,981	3,050,105	09/16/2024	07/15/2039
05613R-AC-2	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 AS				1.A FE	79,799,920	100.3790	80,302,856	80,000,000	79,799,920					6.492	6.689	MON	230,830	1,230,535	09/16/2024	07/15/2039
05613R-AE-8	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 B				1.D FE	23,515,285	99.9470	23,562,614	23,575,000	23,444,164		(71,120)			6.691	6.954	MON	70,108	373,179	09/16/2024	07/15/2039
05613R-AG-3	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 C				1.G FE	19,485,967	99.9440	19,524,109	19,535,000	19,426,901		(59,066)			7.041	7.312	MON	61,132	324,612	09/16/2024	07/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05613R-AJ-7	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 D				2.B FE	12,773,806	99.8720	12,789,548	12,806,000	12,735,215		(38,591)			8.339	8.653	MON	47,462	250,196	09/16/2024	07/15/2039
060352-AG-6	BANK 2017-BNK6 BANK 2017-BNK6 XA				1.A FE	871,754	1.5490	369,433		455,100		(84,815)			0.782	(2.561)	MON	15,529	198,916	09/29/2021	07/15/2060
060352-AL-5	BANK 2017-BNK6 BANK 2017-BNK6 C	C		4	2.C	6,754,705	92.8510	6,272,057	6,755,000	6,747,646		(1,023)			3.851	3.865	MON	21,678	260,135	07/14/2017	07/15/2060
06036F-BG-5	BANK 2018-BNK15 BANK 2018-BN15 B				1.C	1,183,827	96.8950	1,191,809	1,230,000	1,184,224		397			4.664	5.839	MON	4,780		12/17/2024	11/15/2061
06211E-AF-8	BANK5 2023-5YR3 BANK5 2023-5YR3 A3	CF			1.A	76,218,816	105.0940	77,769,826	74,000,000	75,653,795		(453,025)			6.724	6.018	MON	414,647	4,975,760	09/19/2023	09/15/2056
06211F-AV-0	BANK5 2023-5YR4 BANK5 2023-5YR4 A3	CF			1.A	111,444,179	104.5460	113,120,645	108,201,699	111,444,179		21,832			6.500	5.509	MON	586,093	8,005,844	11/30/2023	12/15/2056
06211F-BF-4	BANK5 2023-5YR4 BANK5 2023-5YR4 B	C			1.A	1,785,032	107.1990	1,875,980	1,750,000	1,778,255		(6,445)			7.605	7.313	MON	11,090	134,780	11/30/2023	12/15/2056
06211U-CD-5	BANK5 2024-5YR7 BANK5 2024-5YR7 C				1.A	5,375,320	104.4710	5,327,996	5,100,000	5,372,733		(2,588)			7.104	5.840	MON	30,192		12/12/2024	06/15/2057
06539V-BB-3	BANK 2022-BNK39 BANK 2022-BNK39 C				1.B	4,265,008	80.9590	3,400,294	4,200,000	4,248,792		(6,937)			3.269	3.126	MON	11,443	139,614	01/26/2022	02/15/2055
065402-BE-8	BANK 2019-BNK18 BANK 2019-BN18 XB IO				1.G FE	1,057,134	1.5540	523,087		625,459		(135,683)			0.397	1.659	MON	11,133	152,654	05/28/2021	05/15/2062
065402-BH-1	BANK 2019-BNK18 BANK 2019-BN18 C			2	3.A	4,577,446	84.2860	4,003,582	4,750,000	4,595,210		26,968			4.211	5.075	MON	16,670	203,515	02/09/2023	05/15/2062
065403-BG-1	BANK 2019-BNK17 BANK 2019-BN17 B				1.E	1,084,523	91.4160	1,069,465	1,169,888	1,085,047		524			4.128	6.106	MON	4,024		12/19/2024	04/15/2052
065405-AH-5	BANK 2019-BNK16 BANK 2019-BN16 C	C		2	3.A	3,605,251	91.9270	3,705,596	4,031,000	3,703,785		63,170			4.786	7.080	MON	16,077	196,912	05/03/2023	02/15/2052
06540A-AJ-0	BANK 2019-BNK20 BANK 2019-BN20 C	C		4	3.B	5,664,607	78.7910	4,333,496	5,500,000	5,582,105		(17,488)			3.652	3.341	MON	16,739	204,265	09/13/2019	09/15/2062
06540C-AA-5	BANK 2021-BNK35 BANK 2021-BN35 XD				2.C FE	1,917,084	3.5320	1,146,793		1,371,957		(182,868)			0.661	3.110	MON	17,889	231,654	07/29/2021	06/15/2064
06540C-AG-2	BANK 2021-BNK35 BANK 2021-BN35 D	C			2.B	3,047,995	73.3730	2,430,687	3,312,800	3,127,452		24,097			2.500	3.455	MON	6,902	89,713	07/28/2021	06/15/2064
06540C-AJ-6	BANK 2021-BNK35 BANK 2021-BN35 E				3.A	1,924,186	64.2230	1,440,063	2,242,300	2,017,016		28,596			2.500	4.262	MON	4,671	56,058	07/28/2021	06/15/2064
06540D-AA-3	BANK 2021-BNK36 BANK 2021-BN36 XD				2.C FE	1,263,670	3.5020	760,691		913,426		(128,260)			0.699	3.247	MON	12,650	163,458	09/27/2021	09/15/2064
06540R-AJ-3	BANK 2017-BNK9 BANK 2017-BNK9 B			2	1.A	9,269,699	91.2840	8,215,516	9,000,000	9,080,750		(29,855)			4.031	3.682	MON	30,233	362,790	12/05/2017	11/15/2054
06540R-AK-0	BANK 2017-BNK9 BANK 2017-BNK9 C	C		2	2.C	23,159,609	86.1540	19,645,806	22,803,000	22,907,341		(42,155)			4.252	4.140	MON	80,795	986,289	02/25/2021	11/15/2054
06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA				1.A FE	1,859,845	2.4080	1,036,720		1,152,775		(217,320)			0.579	2.790	MON	20,756	281,896	09/28/2021	11/15/2062
06541A-AJ-9	BANK 2021-BNK31 BANK 2021-BN31 D	C			1.G	4,046,801	74.6040	3,254,620	4,362,500	4,152,924		30,122			2.500	3.386	MON	9,089	109,062	02/01/2021	02/15/2054
06541A-BZ-2	BANK 2021-BNK31 BANK 2021-BN31 C	C			1.B	6,249,544	79.1040	4,944,019	6,250,000	6,249,080		(799)			2.545	2.543	MON	13,255	132,552	01/28/2021	02/15/2054
06541B-CC-0	BANK 2023-BNK45 BANK 2023-BNK45 - C				1.A	1,873,708	101.0320	1,906,980	1,887,500	1,875,422		352			6.279	6.518	MON	9,877	109,786	02/08/2024	02/15/2056
06541C-AJ-5	BANK 2021-BNK33 BANK 2021-BN33 D				1.F	5,467,433	69.6290	4,203,482	6,037,000	5,648,412		52,462			2.500	3.643	MON	12,577	150,925	05/13/2021	05/15/2064
06541C-AL-0	BANK 2021-BNK33 BANK 2021-BN33 E				2.B	4,256,817	62.8800	3,150,904	5,011,000	4,491,361		68,622			2.500	4.388	MON	10,440	125,275	05/11/2021	05/15/2064
06541J-BJ-9	BANK 2021-BNK34 BANK 2021-BN34 X				2.C FE	735,076	3.9860	692,912		701,630		(33,446)			0.777	8.128	MON	11,248	48,160	08/08/2024	06/15/2063
06541J-BS-9	BANK 2021-BNK34 BANK 2021-BN34 D	C			2.A	9,678,258	72.4210	7,548,409	10,423,000	9,909,870		68,566			2.500	3.354	MON	21,715	260,575	06/30/2021	06/15/2063
06541J-BU-4	BANK 2021-BNK34 BANK 2021-BN34 E	C			3.A	4,509,338	71.4700	3,690,009	5,163,000	4,709,171		59,597			2.500	4.064	MON	10,756	129,075	06/14/2021	06/15/2063
06541K-BF-4	BANK 2018-BNK12 BANK 2018-BN12 C	C		4	1.A	9,473,163	91.9300	8,885,068	9,665,000	9,540,482		11,508			4.403	4.871	MON	35,460	387,327	12/05/2024	05/15/2061
06541L-AA-4	BANK 2022-BNK40 BANK 2022-BNK40 XD				2.C FE	801,509	4.9540	759,315		770,929		(30,580)			0.893	8.506	MON	11,406	48,517	08/08/2024	03/15/2064
06541L-AL-0	BANK 2022-BNK40 BANK 2022-BNK40 E				2.A	2,560,079	61.1000	2,138,501	3,500,000	2,768,267		78,224			2.500	6.150	MON	7,292	87,500	02/25/2022	03/15/2064
06541L-BU-9	BANK 2022-BNK40 BANK 2022-BNK40 B				1.A	1,756,494	82.4630	1,855,413	2,250,000	1,822,749		44,249			3.393	6.846	MON	6,362	77,621	06/26/2023	03/15/2064
06541L-BZ-8	BANK 2022-BNK40 BANK 2022-BNK40 C	C			1.A	2,889,210	81.6470	2,449,408	3,000,000	2,915,002		9,590			3.393	3.900	MON	8,483	103,495	02/25/2022	03/15/2064
06541U-AJ-5	BANK 2020-BNK30 BANK 2020-BN30 D	C			1.D	2,465,521	74.8450	2,058,228	2,750,000	2,566,664		26,566			2.500	3.759	MON	5,729	68,779	12/11/2020	12/15/2053
06541U-CK-0	BANK 2020-BNK30 BANK 2020-BN30 C	C			1.A	3,499,997	83.4480	2,920,689	3,500,000	3,498,548		(393)			2.757	2.759	MON	8,041	80,431	12/11/2020	12/15/2053
06541W-BC-5	BANK 2017-BNK5 BANK 2017-BNK5 C			4	2.A	9,345,145	94.3360	8,490,224	9,000,000	9,105,018		(45,790)			4.211	3.721	MON	31,581	383,800	02/25/2021	06/15/2060
065923-BR-4	BANK5 2024-5YR8 BANK5 2024-5YR8 C				1.G FE	14,105,977	103.3900	13,957,583	13,500,000	14,073,222		(32,755)			6.774	5.807	MON	76,206	232,321	09/17/2024	08/15/2057
065931-BS-5	BANK5 2024-5YR5 BANK5 2024-5YR5 C				1.A	2,464,219	103.7550	2,490,129	2,400,000	2,453,369		(10,850)			7.011	6.517	MON	14,022	142,468	02/08/2024	02/15/2029
06644V-BS-8	BANK5 2024-5YR9 BANK5 2024-5YR9 B	C			1.A	20,062,291	103.7000	20,198,760	19,478,000	20,024,910		(37,381)			6.483	5.796	MON	105,235	420,939	08/19/2024	08/15/2057
06644V-BX-7	BANK5 2024-5YR9 BANK5 2024-5YR9 C	C			1.G FE	4,390,703	101.8110	4,377,881	4,300,000	4,386,601		(4,102)			6.419	5.932	MON	23,001	46,001	10/09/2024	08/15/2057
06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA				1.A FE	12,207,492	4.4830	12,399,970		11,532,309		(675,184)			1.030	7.790	MON	237,419	1,050,764	08/19/2024	08/15/2057
06644W-BR-8	BANK5 2024-5YR11 BANK5 2024-5YR11 B				1.A	5,112,080	101.3510	5,067,528	5,000,000	5,110,191		(1,889)			6.322	5.918	MON	26,342	26,342	11/04/2024	11/15/2057
07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2			4	3.B FE	1,539,477	97.4780	1,866,907	1,915,213	1,684,406		23,338			4.903	10.756	MON	1,565	111,795	08/29/2016	10/25/2036
07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2			4	2.A FE	373,161	96.4480	487,183	505,124	409,767		1,663			4.978	14.947	MON	419	28,709	11/13/2012	08/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2			4	2.C FE	5,122,929	98.8050	5,276,381	5,340,188	5,138,743		19,987			5.053	6.408	MON	4,498	230,324	04/01/2022	11/25/2035
07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2			4	2.C FE	1,824,256	96.3060	1,838,594	1,909,119	1,827,255		2,999			5.038	6.498	MON	1,603	42,224	08/02/2024	01/25/2036
07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2			4	3.B FE	644,615	96.4080	648,677	672,846	644,073		(541)			4.993	6.332	MON	560	38,446	01/12/2024	04/25/2036
07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2			4	2.A FE	393,703	96.9190	529,962	546,810	420,343		5,712			4.873	17.032	MON	444	31,771	11/20/2012	07/25/2036
07332V-BG-9	BBCMS MORTGAGE TRUST 2017-C1 BBCMS 2017-C1 C	C		4	1.G	18,397,587	87.9750	16,349,242	18,584,000	18,512,521		17,254			4.441	4.589	MON	68,776	825,315	03/01/2017	02/15/2050
07335C-AJ-3	Barclays Commercial Mortgage T BBCMS 2019-C4 C				2.A	1,051,750	76.6520	1,073,124	1,400,000	1,125,592		46,067			3.469	8.740	MON	4,047	48,566	05/04/2023	08/15/2052
07336W-BF-5	BBCMS Mortgage Trust 2024-C28 BBCMS 2024-C28 C				1.G FE	2,653,937	101.6110	2,696,745	2,654,000	2,653,739		(198)			6.287	6.302	MON	13,905	55,619	08/08/2024	09/15/2057
07336Y-AF-2	BBCMS Mortgage Trust 2024-5C31 BBCMS 2024-5C31 C				1.G FE	5,235,994	99.0230	5,184,823	5,236,000	5,235,900		(94)			5.756	6.291	MON	25,115		12/04/2024	12/15/2057
08160B-AK-0	Benchmark 2018-B5 Mortgage Tru BMARK 2018-B5 C			4	1.E	3,291,875	90.8300	3,633,201	4,000,000	3,480,283		114,836			4.598	9.015	MON	15,326	187,077	04/20/2023	07/15/2051
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO				1.A FE	177,758	0.9820	164,638		159,561		(18,197)			0.453	28.748	MON	6,324	37,326	07/30/2024	02/15/2051
08161C-AL-5	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 C	C		4	3.A	5,973,600	90.8600	5,451,572	6,000,000	5,994,749		(134)			4.305	4.375	MON	21,525	261,621	02/09/2018	02/15/2051
08161H-AK-6	Benchmark 2018-B4 Mortgage Tru BMARK 2018-B4 C	C		4	1.G	7,331,154	90.7470	6,566,472	7,236,000	7,265,042		(9,697)			4.520	4.440	MON	27,255	327,944	06/28/2018	07/15/2051
08161N-AK-3	Benchmark 2020-B16 Mortgage Tr BMARK 2020-B16 C				2.A	4,302,404	79.2930	4,489,752	5,662,222	4,568,324		164,468			3.528	8.328	MON	16,649	203,498	05/01/2023	02/15/2053
08161Q-AJ-9	Benchmark 2022-B37 Mortgage Tr BMARK 2022-B37 B				1.A	6,559,523	100.2070	7,014,473	7,000,000	6,635,065		33,053			5.750	6.745	MON	33,544	409,255	10/25/2022	11/15/2055
08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA	C			1.A FE	4,011,113	3.2610	2,054,665		2,428,637		(309,811)			0.968	0.722	MON	50,809	664,430	09/27/2021	05/15/2052
08162D-AJ-7	Benchmark 2019-B13 Mortgage Tr BMARK 2019-B13 C				1.C	1,148,438	87.3040	1,309,553	1,500,000	1,221,824		44,753			3.839	8.684	MON	4,799	57,585	04/20/2023	08/15/2057
08162F-AJ-2	Benchmark 2019-B12 Mortgage Tr BMARK 2019-B12 C			4	2.A	4,119,982	78.5470	3,141,862	4,000,000	4,057,288		(12,414)			3.873	3.527	MON	12,909	154,904	07/19/2019	08/15/2052
08162F-AN-3	Benchmark 2019-B12 Mortgage Tr BMARK 2019-B12 D				3.B	7,999,870	68.3530	5,837,998	8,541,000	8,213,031		61,219			3.000	3.909	MON	21,353	256,230	06/22/2021	08/15/2052
08162T-BF-9	Benchmark 2018-B7 Mortgage Tru BMARK 2018-B7 C				2.A	6,882,149	89.3870	6,873,476	7,689,552	7,109,117		124,763			4.844	7.234	MON	31,043	378,405	02/09/2023	05/15/2053
08162U-BC-3	Benchmark 2018-B8 Mortgage Tru BMARK 2018-B8 C	C		4	1.F	18,988,652	89.9050	17,082,007	19,000,000	19,003,257		(6,174)			4.844	4.915	MON	76,701	935,609	03/31/2022	01/15/2052
08162X-AL-8	Benchmark 2020-B20 Mortgage Tr BMARK 2020-B20 D				3.A	5,256,875	57.3770	3,442,601	6,000,000	5,503,378		75,128			2.000	3.596	MON	10,000	120,000	10/05/2021	10/15/2053
08162X-AN-4	Benchmark 2020-B20 Mortgage Tr BMARK 2020-B20 E	C			4.C	1,478,391	54.7100	984,775	1,800,000	1,584,788		31,821			2.000	4.362	MON	3,000	36,000	06/17/2021	10/15/2053
08163B-AL-5	Benchmark 2020-B22 Mortgage Tr BMARK 2020-B22 D	C			2.B	4,046,170	67.0380	3,184,321	4,750,000	4,293,623		65,529			2.000	3.796	MON	7,917	96,665	12/18/2020	01/15/2054
08163B-AN-1	Benchmark 2020-B22 Mortgage Tr BMARK 2020-B22 E	C			3.C	3,063,809	64.1130	2,364,487	3,688,000	3,264,880		60,023			2.000	4.171	MON	6,147	73,760	06/18/2021	01/15/2054
08163B-BH-3	Benchmark 2020-B22 Mortgage Tr BMARK 2020-B22 C	C			1.E	3,328,712	81.2900	2,706,155	3,329,000	3,327,826		(567)			2.694	2.738	MON	7,474	91,598	12/18/2020	01/15/2054
08163C-AJ-8	Benchmark 2021-B24 Mortgage Tr BMARK 2021-B24 D	C			2.B	5,255,709	69.4660	4,398,571	6,332,000	5,599,856		100,671			2.000	4.131	MON	10,553	126,640	03/04/2021	03/15/2054
08163C-BJ-7	Benchmark 2021-B24 Mortgage Tr BMARK 2021-B24 C	C			1.E	2,999,986	76.8180	2,304,536	3,000,000	2,998,502		(415)			3.293	3.299	MON	8,234	98,802	03/04/2021	03/15/2054
08163D-AL-1	Benchmark 2021-B25 Mortgage Tr BMARK 2021-B25 C				1.C	4,499,870	68.6770	3,090,477	4,500,000	4,498,074		(522)			3.201	3.208	MON	12,004	144,045	04/16/2021	04/15/2054
08163D-AV-9	Benchmark 2021-B25 Mortgage Tr BMARK 2021-B25 D				1.G	3,422,504	61.7390	2,546,754	4,125,000	3,644,659		65,206			2.000	4.124	MON	6,875	82,500	04/16/2021	04/15/2054
08163D-AX-5	Benchmark 2021-B25 Mortgage Tr BMARK 2021-B25 E	C			2.C	5,647,875	58.6030	4,102,223	7,000,000	6,070,603		124,765			2.000	4.447	MON	11,667	140,000	06/15/2021	04/15/2054
08163E-AH-8	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 D	C			1.G	9,789,770	65.4870	7,329,978	11,193,000	10,232,897		131,017			2.000	3.515	MON	18,655	223,860	07/30/2021	06/15/2054
08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO				1.A FE	13,165,772	3.7420	7,101,615		7,961,369		(1,415,727)			0.882	3.407	MON	139,549	1,797,493	05/14/2021	06/15/2054
08163E-BL-8	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 E				3.A	5,742,614	61.9220	4,443,863	7,176,500	6,185,513		130,694			2.000	4.523	MON	11,961	143,530	06/08/2021	06/15/2054
08163G-AY-6	Benchmark 2021-B28 Mortgage Tr BMARK 2021-B28 C				1.F	3,630,859	76.4250	3,821,253	5,000,000	3,700,722		69,862			2.592	7.695	MON	10,801	54,004	07/10/2024	08/15/2054
08163H-AU-2	Benchmark 2021-B27 Mortgage Tr BMARK 2021-B27 D	C			1.E	11,850,692	64.3180	8,716,985	13,553,000	12,354,678		160,087			2.000	3.534	MON	22,588	271,060	06/18/2021	07/15/2054
08163J-AL-8	Benchmark 2021-B29 Mortgage Tr BMARK 2021-B29 C				1.D	7,499,985	79.1610	5,937,098	7,500,000	7,485,426		874			2.752	2.782	MON	17,198	206,377	09/17/2021	09/15/2054
08163J-AV-6	Benchmark 2021-B29 Mortgage Tr BMARK 2021-B29 D				2.A	3,061,211	69.8590	2,498,842	3,577,000	3,201,316		47,994			2.000	3.791	MON	5,962	71,540	09/17/2021	09/15/2054
08163J-AX-2	Benchmark 2021-B29 Mortgage Tr BMARK 2021-B29 E				3.B	2,383,556	59.9040	1,797,116	3,000,000	2,546,643		55,636			2.000	4.639	MON	5,000	60,000	09/17/2021	09/15/2054
08163L-AS-8	Benchmark 2020-B21 Mortgage Tr BMARK 2020-B21 B				1.A	1,706,111	81.1800	1,701,541	2,096,000	1,708,044		1,932			2.458	6.236	MON	4,294		12/17/2024	12/17/2053
08163M-AK-3	Benchmark 2021-B31 Mortgage Tr BMARK 2021-B31 C	C			2.A	9,699,406	74.8120	7,256,747	9,700,000	9,696,310		(1,062)			3.195	3.202	MON	25,826	317,836	12/08/2021	12/15/2054
08163M-AN-7	Benchmark 2021-B31 Mortgage Tr BMARK 2021-B31 XD				2.C FE	1,562,998	6.3520	1,015,974		1,176,195		(142,560)			1.143	3.524	MON	15,238	191,881	12/08/2021	12/15/2054
08163M-AW-7	Benchmark 2021-B31 Mortgage Tr BMARK 2021-B31 D				3.A	4,214,447	69.3470	3,467,352	5,000,000	4,418,050		70,136			2.250	4.202	MON	9,375	112,500	12/08/2021	12/15/2054
08163M-AY-3	Benchmark 2021-B31 Mortgage Tr BMARK 2021-B31 E				4.A	2,672,421	59.7390	2,090,876	3,500,000	2,878,219		71,700			2.250	5.352	MON	6,563	78,750	12/08/2021	12/15/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
08163T-AF-9	Benchmark 2023-V2 Mortgage Tru BMARK 2023-V2 C				1.A	3,919,784	102.6890	4,197,921	4,088,000	3,961,201		30,113			6.769	7.980	MON	23,061	281,339	05/09/2023	05/15/2055
08163T-AR-3	Benchmark 2023-V2 Mortgage Tru BMARK 2023-V2 D				1.B	4,473,828	91.6770	4,583,868	5,000,000	4,480,668		6,840			4.000	7.480	MON	16,667		12/11/2024	05/15/2055
08163U-AG-4	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 B				1.D FE	12,970,158	101.6360	12,787,321	12,581,500	12,951,198		(18,959)			5.977	5.315	MON	62,663	187,990	09/25/2024	09/15/2057
08163U-AH-2	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 C				1.G FE	1,979,844	98.4580	1,969,158	2,000,000	1,980,432		588			5.677	5.927	MON	9,462	18,925	10/09/2024	09/15/2057
08163V-AG-2	Benchmark 2023-V3 Mortgage Tru BMARK 2023-V3 B	C			1.A	5,966,996	104.2690	6,221,736	5,967,000	5,962,305		(3,311)			6.924	6.951	MON	34,428	378,709	07/19/2023	07/15/2056
08163V-AH-0	Benchmark 2023-V3 Mortgage Tru BMARK 2023-V3 C				1.C	2,152,024	104.2860	2,283,861	2,190,000	2,157,166		5,142			7.173	7.795	MON	13,090	133,086	02/28/2024	07/15/2056
08163W-AB-1	Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2	CF			1.A	95,581,263	105.3530	97,765,161	92,797,577	95,581,263		15,013			6.930	6.215	MON	535,921	6,718,029	12/11/2023	12/15/2056
081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA				1.A FE	2,999,001	3.7030	2,994,094		2,999,656		654			0.847	7.962	MON	57,055		12/18/2024	12/15/2057
081915-AF-7	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 B				1.D FE	2,059,999	103.0400	2,060,809	2,000,000	2,060,303		303			6.282	5.344	MON	10,470		12/17/2024	12/15/2057
081919-AT-9	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 B				1.D FE	8,234,608	103.1500	8,252,023	8,000,000	8,219,411		(15,198)			6.466	5.795	MON	43,105	172,418	08/16/2024	08/15/2057
081919-AU-6	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 C				1.G FE	4,544,375	101.1990	4,553,937	4,500,000	4,541,982		(2,393)			6.453	6.236	MON	24,200	75,289	10/09/2024	08/15/2057
081926-AC-1	BMARK 2023-V4 BMARK 2023-V4 A3	CF			1.A	72,099,916	105.1490	73,604,384	70,000,000	71,649,649		(406,856)			6.841	6.159	MON	399,055	4,788,658	11/09/2023	11/15/2056
081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO				1.A FE	1,595,752	4.7580	1,353,282		1,383,942		(211,810)			1.335	8.562	MON	31,651	315,377	03/15/2024	03/15/2057
09660Q-AY-0	BMO 2024-5C3 Mortgage Trust BMO 2024-5C3 C				1.A	3,980,163	103.6990	3,963,391	3,822,000	3,976,229		(3,934)			6.859	5.845	MON	21,847	17,520	12/10/2024	02/15/2057
09660W-AZ-4	BMO 2024-5C7 Mortgage Trust BMO 2024-5C7 C				1.G FE	4,999,958	99.7130	4,985,648	5,000,000	5,000,364		406			5.748	5.856	MON	23,949	48,782	10/17/2024	11/15/2057
09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA				1.A FE	5,051,644	4.4100	5,009,601		5,024,804		(26,840)			1.021	6.934	MON	96,665		12/05/2024	12/15/2057
09661X-AG-3	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 B				1.D FE	3,089,994	102.0570	3,061,714	3,000,000	3,089,419		(575)			6.091	5.797	MON	15,228		12/04/2024	12/15/2057
09661X-AH-1	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 C				1.G FE	899,998	99.2240	893,017	900,000	899,982		(16)			5.744	6.197	MON	4,308		12/04/2024	12/15/2057
12433C-AA-3	BX Commercial Mortgage Trust 2 BX 2024-AIRC A	CF			1.A	149,625,000	100.7500	151,125,000	150,000,000	149,625,000					6.088	6.315	MON	405,889	3,382,843	07/23/2024	08/15/2039
125039-AK-3	CD 2017-CD6 Mortgage Trust CD 2017-CD6 C			4	1.F	5,129,112	89.9190	5,361,871	5,963,000	5,422,162		160,311			4.271	7.920	MON	21,222	256,833	02/08/2023	11/13/2050
12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA				1.A FE	4,027,967	5.1270	2,133,422		2,344,727		(455,001)			1.393	4.180	MON	48,310	614,654	02/23/2021	08/15/2057
12515G-AJ-6	CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA				1.B FE	1,015,855	1.3920	318,359		404,809		(194,869)			0.949	6.971	MON	18,089	279,664	09/29/2021	02/10/2050
12515H-BD-6	CD 2017-CD5 Mortgage Trust CD 2017-CD5 C			2	1.D	13,985,947	93.6810	12,712,520	13,570,000	13,671,089		(47,150)			4.124	3.830	MON	46,640	569,301	11/05/2020	08/15/2050
12524A-AL-3	CEDR Commercial Mortgage Trust CEDR 2022-SNAI D				2.C FE	10,610,325	93.6290	10,111,956	10,800,000	10,768,701		34,632			6.773	7.155	MON	32,508	832,596	02/22/2022	02/15/2039
12524A-AN-9	CEDR Commercial Mortgage Trust CEDR 2022-SNAI E				3.C FE	31,614,752	90.9160	29,093,149	32,000,000	31,926,324		91,049			7.416	7.768	MON	105,478	2,676,402	07/22/2022	02/15/2039
12528Y-AL-7	Cantor Commercial Real Estate CF 2019-CF2 C				1.D	1,023,361	86.0270	1,148,458	1,335,000	1,086,517		39,645			3.620	8.487	MON	4,027	49,400	05/04/2023	11/15/2052
12575A-AF-4	CMFT Net Lease Master Issuer L CIMNL 2021-1 A6				1.F FE	4,099,917	83.9100	3,440,313	4,100,000	4,099,819		(27)			3.440	3.464	MON	4,310	141,040	07/22/2021	07/20/2051
12592T-AQ-8	COMM 2015-3BP Mortgage Trust COMM 2015-3BP F			4	3.A	17,416,564	86.5060	18,012,358	20,822,000	19,851,138		2,434,574			3.238	29.760	MON	56,192	228,513	08/02/2024	02/10/2035
12593A-BB-0	COMM 2015-CCRE23 Mortgage Trus COMM 2015-CR23 XA				1.B FE	54,762	0.0200	3,873		19,079		(35,683)			0.775	238.291	MON	13,601	61,660	08/08/2024	05/10/2048
12595F-AL-6	CSAIL 2017-CX9 Commercial Mort CSAIL 2017-CX9 C			4	1.A	5,636,931	76.1810	4,189,957	5,500,000	5,543,958		(16,812)			4.041	3.742	MON	18,520	224,653	12/12/2019	09/15/2050
12597B-BA-6	CSAIL 2019-C17 Commercial Mort CSAIL 2019-C17 C				2.A	2,349,375	82.0420	2,461,270	3,000,000	2,483,773		85,081			3.934	8.463	MON	9,835	118,017	05/16/2023	09/15/2052
12624Q-AR-4	COMM 2012-CCRE4 Mortgage Trust COMM 2012-CR4 A3			4	1.A FM	506,825	92.2780	456,287	494,469	497,433		2,489			2.853	2.564	MON	1,176	12,932	11/02/2012	10/15/2045
12636M-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA				1.A FE	928,855	1.4400	185,941		248,310		(226,554)			1.853	3.603	MON	19,936	248,282	10/01/2021	01/15/2049
12636M-AL-2	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 C			4	1.C	3,824,115	96.8510	3,631,908	3,750,000	3,755,640		(9,742)			4.917	4.750	MON	15,367	187,505	05/17/2016	01/15/2049
12655T-BR-9	COMM 2019-GC44 Mortgage Trust COMM 2019-GC44 C				2.C	3,512,689	85.0950	3,961,778	4,655,700	3,746,130		144,772			3.510	8.608	MON	13,616	166,609	05/01/2023	08/15/2057
129890-AN-9	CALI Mortgage Trust 2019-101C CALI 2019-101C E			4	5.C	6,917,785	72.8470	5,099,320	7,000,000	6,960,682		6,665			4.324	4.545	MON	25,226	307,756	03/07/2019	03/10/2039
129890-AQ-2	CALI Mortgage Trust 2019-101C CALI 2019-101C F			4	6.	11,876,263	69.0780	8,634,781	12,500,000	8,634,781	(3,548,479)	62,328			4.324	5.070	MON	45,046	549,564	03/07/2019	03/10/2039
17291C-AN-5	Citigroup Commercial Mortgage CGCMT 2016-C2 F			4	4.B	444,629	68.8540	667,887	970,000	810,254		70,699			4.386	15.474	MON	3,546	43,279	08/11/2016	08/10/2049
17291D-AH-6	Citigroup Commercial Mortgage CGCMT 2018-C5 C			4	1.A	2,524,079	94.1340	2,353,342	2,500,000	2,512,289		(4,243)			4.831	4.740	MON	10,066	122,822	06/07/2018	06/10/2051
17291E-AA-9	Citigroup Commercial Mortgage CGCMT 2016-P6 D	C		4	4.B	3,827,355	70.5520	3,950,921	5,600,000	5,115,811		196,072			3.250	7.698	MON	15,167	182,000	12/06/2016	12/10/2049
17291E-BA-8	Citigroup Commercial Mortgage CGCMT 2016-P6 C	C		2	1.F	15,278,616	90.3830	14,461,346	16,000,000	15,693,318		135,394			4.195	5.292	MON	55,937	682,584	12/22/2023	12/10/2049
17324K-AA-6	Citigroup Commercial Mortgage CGCMT 2015-GC35 E			4	6.	3,301,159	67.4720	3,562,526	5,280,000	3,251,932		184,020	845,174		4.457	(16,135)	MON	19,611	212,466	11/24/2015	11/10/2048
17324K-AC-2	Citigroup Commercial Mortgage CGCMT 2015-GC35 F			4	6.	536,944	26.7000	536,944	2,011,000	536,944	570,079	1,792	643,627		4.457	(91,607)	MON	7,469	76,033	11/24/2015	11/10/2048
17325H-AA-2	Citigroup Commercial Mortgage CGCMT 2017-P7 D			4	5.A	6,358,766	72.9640	5,837,142	8,000,000	7,514,502		178,356			3.250	6.074	MON	21,667	260,000	03/31/2017	04/14/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
17326C-BD-5	CGMS Commercial Mortgage Trust CGCMT 2017-B1 C				1.F	5,389,402	95.0190	6,014,731	6,330,000	5,711,861		198,686			4.111	8.385	MON	21,683	264,634	04/26/2023	08/15/2050
17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA				1.A FE	8,683,441	2.4410	4,859,538		5,452,161		(796,408)			0.598	2.881	MON	99,247	1,383,299	09/27/2021	11/10/2052
20682A-AJ-9	CONE Trust 2024-DFW1 CONE 2024-DFW1 C				1.A	40,897,500	100.0500	41,020,496	41,000,000	40,865,372		(32,128)			7.087	7.323	MON	129,147	1,209,560	07/11/2024	08/15/2041
228925-AA-1	CRSO Trust CRSO 2023-BRND A	CF			1.A	139,289,045	104.1080	136,191,342	130,817,000	138,670,787		(618,258)			6.891	5.171	MON	525,852	2,598,268	09/16/2024	07/10/2040
22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA				1.A FE	939,717	3.2250	507,309		524,076		(123,801)			0.991	7.131	MON	12,986	167,403	09/27/2021	03/15/2052
22945D-AS-2	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 B				1.D	1,373,906	93.0140	1,395,212	1,500,000	1,385,237		11,331			4.476	6.680	MON	5,595	27,973	07/09/2024	03/15/2052
22945D-AU-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 C				2.C	1,676,602	91.6150	1,802,523	1,967,500	1,746,953		42,797			4.995	8.388	MON	8,190	99,911	04/20/2023	03/15/2052
23312J-AK-9	DBJPM 2017-C6 Mortgage Trust DBJPM 2017-C6 C	C		4	1.F	8,857,827	91.3110	7,761,449	8,500,000	8,619,829		(49,701)			4.174	3.551	MON	29,566	346,094	02/25/2021	06/10/2050
23312L-AU-2	DBJPM 16-C1 Mortgage Trust DBJPM 2016-C1 B				1.B	1,377,520	93.6340	1,457,880	1,557,000	1,471,561		61,805			4.195	8.964	MON	5,443	65,316	06/08/2023	05/10/2049
238021-AE-9	DATA 2023-CNTR Mortgage Trust DATA 2023-CNTR B	C			1.A	21,853,616	98.0610	22,652,109	23,100,000	21,986,181		89,956			5.728	6.601	MON	110,265	1,345,239	06/30/2023	08/12/2043
238021-AG-4	DATA 2023-CNTR Mortgage Trust DATA 2023-CNTR C	C			1.A	28,678,579	97.7930	31,195,970	31,900,000	29,008,024		228,357			5.728	7.297	MON	152,271	1,857,711	06/30/2023	08/12/2043
24023A-AA-8	DC Commercial Mortgage Trust 2 DC 2023-DC A	CF			1.A	37,696,417	102.5260	36,757,514	35,852,000	37,568,924		(127,494)			6.314	4.926	MON	188,650	565,951	09/12/2024	09/12/2040
26860F-AA-8	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY A	CF			1.A FE	138,652,875	100.3550	139,145,190	138,652,875	138,652,875					7.147	7.325	MON	440,429	3,184,495	08/21/2024	09/15/2041
26860F-AB-6	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY B	C			1.D FE	32,583,426	100.3480	32,696,845	32,583,426	32,583,426					7.897	8.054	MON	114,362	821,668	08/21/2024	09/15/2041
30298E-AQ-0	FREMF K-1512 Mortgage Trust FREMF 19K-1512 B				1.A	5,300,000	85.9240	4,296,195	5,000,000	5,224,298		(21,414)			4.207	3.691	MON	17,529	213,975	05/14/2021	04/25/2034
30309K-AL-4	FREMF K-1511 Mortgage Trust FREMF 19K-1511 B				1.B	4,252,959	90.2840	3,494,887	3,871,000	4,153,211		(28,858)			4.565	3.686	MON	14,726	179,658	05/18/2021	03/25/2034
30326M-AC-9	FS Rialto 2022-FL4 Issuer LLC FSRIA 2022-FL4 AS				1.A FE	20,782,276	100.0860	20,762,920	20,745,000	20,748,585		(33,691)			6.998	6.921	MON	60,491	665,699	07/18/2024	01/19/2039
30327M-AA-2	FS Rialto 2022-FL5 Issuer LLC FSRIA 2022-FL5 A				1.A FE	16,307,642	100.0680	16,483,696	16,472,414	16,447,588		29,232			6.701	6.979	MON	45,992	1,256,167	06/03/2022	06/19/2037
30334R-AA-2	FS Commercial Mortgage Trust 2 FS 2023-4SZN A	CF			1.A	10,013,895	103.3530	10,004,537	9,680,000	9,949,326		(64,569)			7.066	6.041	MON	57,001	474,499	06/03/2024	11/10/2039
30338W-AA-7	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 AS				1.A FE	23,740,500	99.8450	23,763,167	23,800,000	23,740,500					6.460	6.655	MON	55,524	264,382	10/03/2024	10/19/2039
30338W-AC-3	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 B	C			1.D FE	19,405,365	99.8450	19,423,788	19,454,000	19,376,797		(28,568)			6.662	6.893	MON	46,799	222,522	10/03/2024	10/19/2039
30338W-AL-3	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 A	C			1.A FE	155,501,273	99.8490	155,655,449	155,891,000	155,501,273					5.997	6.193	MON	337,594	1,613,301	10/03/2024	10/19/2039
34706C-AE-9	FORT CRE 2022-FL3 Issuer LLC FORT 2022-FL3 B				1.D FE	20,826,496	96.5500	20,275,487	21,000,000	20,959,042		46,862			7.355	7.387	MON	38,612	1,695,238	07/21/2022	02/23/2039
34706C-AG-4	Fortress CBO Investments I Ltd FORT 2022-FL3 C				1.G FE	17,239,401	96.8410	16,947,100	17,500,000	17,416,421		78,083			7.855	8.058	MON	34,364	1,496,981	12/20/2022	02/23/2039
362414-AC-8	GWT 2024-WLF2 GWT 2024-WLF2 B	C			1.A	72,337,352	99.9360	72,453,745	72,500,000	72,354,496		17,144			6.538	6.743	MON	210,659	2,699,119	12/19/2024	05/15/2041
362414-AE-4	GWT 2024-WLF2 GWT 2024-WLF2 C				1.A	50,533,350	99.7830	50,549,946	50,660,000	50,547,958		14,608			6.837	7.062	MON	153,945	2,276,343	04/26/2024	05/15/2041
362414-AG-9	GWT 2024-WLF2 GWT 2024-WLF2 D	C			1.A	60,847,500	99.5570	60,729,709	61,000,000	60,865,391		17,891			7.337	7.577	MON	198,902	2,922,003	04/26/2024	05/15/2041
36251X-AY-3	GS Mortgage Securities Trust 2 GSMS 2016-GS4 C	C		4	3.A	10,691,130	84.9050	9,448,278	11,128,000	10,943,169		86,652			3.949	4.931	MON	36,626	446,586	02/11/2022	11/10/2049
36252H-AK-7	GS Mortgage Securities Trust 2 GSMS 2017-GS5 C	C		4	4.C	11,242,269	65.5500	7,210,513	11,000,000	11,054,253		(24,664)			4.299	4.048	MON	39,408	472,890	06/08/2018	03/10/2050
36252H-AL-5	GS Mortgage Securities Trust 2 GSMS 2017-GS5 D			4	6.	7,593,935	35.1150	3,160,378	9,000,000	3,160,378	(5,432,739)	145,280			3.509	6.565	MON	26,318	315,810	03/07/2017	03/10/2050
36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA				1.A FE	4,673,206	3.4630	2,674,610		3,015,789		(723,892)			1.007	2.252	MON	64,805	852,835	09/27/2021	02/10/2052
36252S-BB-2	GS Mortgage Securities Trust 2 GSMS 2019-GC38 C			2	1.D	930,220	91.5550	915,551	1,000,000	935,462		5,242			4.761	6.604	MON	3,968	15,870	08/08/2024	02/10/2052
36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA				1.A FE	4,588,317	1.7820	1,577,730		1,934,758		(866,074)			0.997	1.150	MON	73,593	994,332	09/29/2021	05/10/2050
36254C-BA-7	GS Mortgage Securities Trust 2 GSMS 2017-GS7 B			4	1.A	18,218,313	93.5480	16,547,640	17,689,000	17,828,312		(58,709)			3.884	3.536	MON	57,253	687,041	08/11/2017	08/10/2050
36254C-BB-5	GS Mortgage Securities Trust 2 GSMS 2017-GS7 C	C		4	1.E	38,609,425	85.0170	31,777,662	37,378,000	37,732,931		(143,189)			4.236	3.829	MON	131,944	1,583,332	02/25/2021	08/10/2050
36257H-AA-4	GS Mortgage Securities Trust 2 GSMS 2019-GC40 D				3.B	6,058,594	69.2610	4,501,980	6,500,000	6,232,526		46,920			3.000	4.010	MON	16,250	195,000	05/14/2021	07/10/2052
36257H-BV-7	GS Mortgage Securities Trust 2 GSMS 2019-GC40 C			4	2.B	865,436	90.5490	905,486	1,000,000	904,785		16,750			3.946	6.439	MON	3,288	39,460	08/10/2022	07/10/2052
36258R-BF-9	GS Mortgage Securities Trust 2 GSMS 2020-GC47 B				1.A	1,643,440	85.9710	1,659,233	1,930,000	1,677,968		34,528			3.453	6.481	MON	5,553	56,462	02/07/2024	05/12/2053
36258Y-BN-7	GS Mortgage Securities Trust 2 GSMS 2020-GC45 C				1.F	506,959	83.5090	555,336	665,000	538,204		19,351			3.534	8.291	MON	1,958	23,890	05/03/2023	02/13/2053
36261P-AY-8	GS Mortgage Securities Trust 2 GSMS 2019-GSA1 B	C			1.C	1,820,198	89.2980	1,989,107	2,227,500	1,901,230		55,087			3.511	7.223	MON	6,517	78,210	06/29/2023	11/10/2052
36264Y-AL-4	GS Mortgage Securities Corp Tr GSMS 2021-ROSS E				2.C	62,687,000	64.1050	40,185,501	62,687,000	62,717,685		(12,850)			7.862	8.001	MON	219,030	5,431,424	05/14/2021	05/15/2026
36269J-AA-6	GS Mortgage Securities Corp II GSMS 2024-70P A	CF			1.A FE	54,068,216	99.5090	53,993,556	54,260,000	54,109,416		41,200			5.487	5.481	MON	240,110	2,433,115	02/21/2024	03/10/2041
40443G-AA-3	HIG RCP 2023-FL1 LLC HIG 2023-FL1 A	C			1.A FE	6,348,937	100.2330	6,395,696	6,380,841	6,369,376		(4,730)			6.640	6.974	MON	15,301	484,773	10/20/2023	09/19/2038
40443G-AC-9	HIG RCP 2023-FL1 LLC HIG 2023-FL1 AS				1.A FE	31,623,695	100.3910	31,873,078	31,749,000	31,662,910		42,711			7.474	7.792	MON	85,693	1,957,261	08/28/2024	09/19/2038
43300L-AN-0	Hilton USA Trust 2016-HHV HILT 2016-HHV E			4	1.A	28,267,225	96.2680	33,693,923	35,000,000	33,386,209		744,769			4.194	6.863	MON	122,310	1,492,187	11/22/2016	11/05/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
45378Y-AS-3	Independence Plaza Trust 2018- IPT 2018-INDP E			4	1.D	11,404,326	95.2150	10,949,726	11,500,000	11,461,468		34,429			4.996	5.382	MON	47,878	574,540	10/18/2022	07/10/2035
46590M-AC-4	JP Morgan Chase Commercial Mor JPMCC 2016-JP2 D			2	5.A	1,525,966	65.3510	1,307,013	2,000,000	1,893,954		53,705			3.814	6.964	MON	6,357	77,721	07/08/2016	08/15/2049
46590M-AX-8	JP Morgan Chase Commercial Mor JPMCC 2016-JP2 C	C		2	2.B	5,803,518	85.0080	5,100,453	6,000,000	5,951,488		21,707			3.814	4.322	MON	19,071	231,558	07/08/2016	08/15/2049
46590R-AL-3	JP Morgan Chase Commercial Mor JPMCC 2016-JP3 C	C		2	2.A	6,826,262	88.5550	6,218,366	7,022,000	6,968,123		22,722			3.420	3.864	MON	20,010	245,202	09/22/2016	08/15/2049
46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA				1.B FE	2,750,932	1.2870	845,067		1,084,178		(497,087)			0.867	7.351	MON	47,420	620,220	09/29/2021	03/15/2050
46591A-BG-9	JPMDB Commercial Mortgage Secu JPMDB 2018-C8 C				1.F	5,718,306	89.0420	5,937,323	6,668,000	5,936,881		159,457			4.757	8.669	MON	26,431	284,343	03/20/2024	06/15/2051
46598I-AA-6	JP Morgan Chase Commercial Mor JPMCC 2023-CCDC A	CF			1.A FE	105,032,599	104.8310	111,120,881	106,000,000	105,241,745		142,922			7.235	7.533	MON	639,133	7,356,373	02/20/2024	10/05/2040
46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C			4	1.A	242,856	92.2520	223,017	241,747	241,747					4.075	4.019	MON	821	10,013	02/28/2023	12/15/2047
46639Y-AU-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 AS			4	1.A	1,457,738	91.1950	1,290,663	1,415,285	1,415,958		(3,591)			3.216	2.892	MON	3,793	45,516	05/02/2013	04/15/2046
46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA				1.A FE	460,295	0.0030	394		1,357		(149,936)			1.014	0.583	MON	11,601	160,448	10/01/2021	02/15/2048
46646R-AB-9	JPMDB Commercial Mortgage Secu JPMDB 2016-C4 D			2	5.A	5,996,092	74.1960	5,193,698	7,000,000	6,523,340		194,510			3.039	6.552	MON	17,728	217,284	03/31/2022	12/15/2049
46646R-AQ-6	JPMDB Commercial Mortgage Secu JPMDB 2016-C4 C	C		2	2.C	21,081,370	89.8500	21,419,423	23,839,000	22,900,678		440,792			3.039	5.276	MON	60,373	739,975	10/12/2022	12/15/2049
46648K-BA-3	JPMDB Commercial Mortgage Secu JPMDB 2017-C7 C			4	2.A	1,405,289	93.0330	1,581,555	1,700,000	1,499,670		59,489			4.177	9.071	MON	5,917	71,845	05/16/2023	10/15/2050
46676A-AA-1	JW Trust 2024-BERY JW 2024-BERY	CF			1.A	54,862,500	100.2330	55,128,398	55,000,000	54,862,500					5.990	6.167	MON	146,424	255,844	10/28/2024	11/15/2039
48128Y-BC-4	JPMCC Commercial Mortgage Secu JPMCC 2019-COR4 C			2	2.B	6,875,961	93.6810	7,220,490	7,707,562	7,050,499		128,473			4.942	7.442	MON	31,739	380,869	06/08/2023	03/10/2052
494925-AA-8	KIND Commercial Mortgage Trust KIND 2024-1 A	C			1.A	40,895,983	100.5780	41,237,111	41,000,000	40,895,983					6.287	6.521	MON	114,565	952,259	07/24/2024	08/15/2041
494925-AB-6	KIND Commercial Mortgage Trust KIND 2024-1 B				1.A	13,565,909	100.1700	13,623,066	13,600,000	13,558,364		(7,544)			6.787	7.004	MON	41,024	338,916	07/24/2024	08/15/2041
494925-AC-4	KIND Commercial Mortgage Trust KIND 2024-1 C				1.A	2,493,697	100.1250	2,503,113	2,500,000	2,492,322		(1,375)			7.236	7.468	MON	8,040	66,105	07/24/2024	08/15/2041
494925-AD-2	KIND Commercial Mortgage Trust KIND 2024-1 D				1.A	6,009,800	100.3570	6,021,431	6,000,000	6,009,448		(353)			7.835	7.940	MON	20,894	40,235	12/04/2024	08/15/2041
50245X-AA-5	Fashion Show Mall LLC LV 2024-SHOW A	CF			1.A	154,999,954	97.4880	151,106,338	155,000,000	154,983,703		(16,250)			5.274	5.199	MON	659,299	1,340,574	09/27/2024	10/10/2041
54042W-AA-4	LOEWS Commercial Mortgage Trus LOEWS 2024-MIA A	C			1.A FE	107,716,500	98.7940	105,363,748	106,650,000	107,681,126		(35,374)			5.549	5.360	MON	477,274	1,447,731	08/13/2024	09/10/2039
55283J-AA-8	MAD Commercial Mortgage Trust MAD 2019-650M A			4	4.B FE	23,916,195	74.0000	19,980,000	27,000,000	25,170,720		306,669			3.460	5.061	MON	77,850	949,770	12/11/2019	12/12/2034
55285A-AG-2	MF1 2022-FL9 LLC MF1 2022-FL9 C				1.G FE	4,521,408	100.4510	4,520,305	4,500,000	4,520,541		(867)			8.097	8.066	MON	15,182		12/19/2024	06/19/2037
55285B-AA-3	MF1 2022-FL10 LLC MF1 2022-FL10 A				1.A FE	36,219,388	100.1470	36,454,872	36,401,395	36,401,395					7.032	6.874	MON	106,657	2,898,244	07/26/2022	09/17/2037
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A	C			1.A FE	977,505,592	100.4980	983,646,500	978,776,500	978,392,862		242,415			6.793	6.932	MON	2,617,040	72,148,033	11/27/2024	11/17/2037
55285H-AE-2	MF1 2022-B1 LLC MF1 2022-B1 B	C			1.D FE	32,442,964	99.9130	32,497,936	32,526,250	32,471,988		17,796			7.675	7.894	MON	96,184	2,793,882	06/22/2023	11/19/2037
55285H-AG-7	MF1 2022-B1 LLC MF1 2022-B1 C	C			1.G FE	51,657,850	99.3470	51,520,495	51,859,375	51,723,290		42,325			8.424	8.707	MON	165,239	4,815,386	06/02/2023	11/19/2037
55285H-AJ-1	MF1 2022-B1 LLC MF1 2022-B1 D				2.B FE	26,437,601	97.8690	25,961,196	26,526,500	26,466,169		17,825			8.924	9.213	MON	92,811	2,617,409	06/02/2023	11/19/2037
55285H-AL-6	MF1 2022-B1 LLC MF1 2022-B1 E				2.C FE	35,295,397	96.5870	34,533,321	35,753,750	35,252,041		12,223			9.773	10.555	MON	136,268	3,811,445	06/02/2023	11/19/2037
55285H-AN-2	MF1 2022-B1 LLC MF1 2022-B1 F				2.C FE	42,464,797	97.7150	41,484,755	42,455,000	42,471,214		3,228			10.671	10.937	MON	175,075	2,058,979	09/25/2024	11/19/2037
55416A-AC-3	MF1 2024-FL14 LLC MF1 2024-FL14 AS 7.82659% 19 M				1.A FE	44,106,622	100.4450	44,399,889	44,203,000	44,106,622					6.606	6.909	MON	105,452	2,178,730	05/20/2024	03/19/2039
55416A-AE-9	MF1 2024-FL14 LLC MF1 2024-FL14 B				1.D FE	24,937,500	100.1890	25,047,125	25,000,000	24,941,486		3,986			7.055	7.285	MON	63,694	1,683,228	01/30/2024	03/19/2039
55416A-AG-4	MF1 2024-FL14 LLC MF1 2024-FL14 C				1.G FE	5,985,000	100.5320	6,031,937	6,000,000	5,985,984		984			7.655	7.904	MON	16,587	434,791	01/30/2024	03/19/2039
58003M-AA-4	MF1 2024-FL15 MF1 2024-FL15 A				1.A FE	43,890,000	100.2650	44,116,640	44,000,000	43,859,009		(30,991)			6.063	6.304	MON	103,748	1,257,663	06/28/2024	08/18/2041
58003M-AC-0	MF1 2024-FL15 MF1 2024-FL15 AS				1.A FE	86,782,500	100.0880	87,076,760	87,000,000	86,697,964		(84,536)			6.415	6.645	MON	217,048	2,616,895	06/28/2024	08/18/2041
58003M-AE-6	MF1 2024-FL15 MF1 2024-FL15 B				1.D FE	36,907,500	100.1320	37,048,836	37,000,000	36,871,607		(35,893)			6.866	7.108	MON	98,797	1,183,864	06/28/2024	08/18/2041
58003M-AG-1	MF1 2024-FL15 MF1 2024-FL15 C				1.G FE	11,471,250	100.2450	11,528,131	11,500,000	11,460,106		(11,144)			7.315	7.568	MON	32,715	389,903	06/28/2024	08/18/2041
59319M-AA-1	MF1 2023-FL12 LLC MF1 2023-FL12 A	C			1.A FE	39,800,000	100.2650	40,105,984	40,000,000	39,852,776		86,092			6.432	6.762	MON	92,912	2,957,731	09/29/2023	10/19/2038
59319M-AC-7	MF1 2023-FL12 LLC MF1 2023-FL12 AS				1.A FE	108,520,670	100.1750	109,256,353	109,066,000	108,617,416		169,541			7.144	7.439	MON	281,380	8,854,495	09/29/2023	10/19/2038
59319M-AE-3	MF1 2023-FL12 LLC MF1 2023-FL12 B	C			1.D FE	25,730,700	100.1760	25,905,604	25,860,000	25,751,009		37,354			7.543	7.852	MON	70,442	2,204,369	09/29/2023	10/19/2038
59319M-AG-8	MF1 2023-FL12 LLC MF1 2023-FL12 C	C			1.G FE	16,809,132	100.1860	16,925,034	16,893,600	16,823,636		24,293			8.143	8.472	MON	49,678	1,544,759	09/29/2023	10/19/2038
61691N-AJ-4	Morgan Stanley Capital I 2017- MSC 2017-HR2 B				1.A	2,385,156	93.6840	2,342,102	2,500,000	2,386,289		1,133			4.061	5.745	MON	8,460		12/18/2024	12/15/2050
61691R-AJ-5	Morgan Stanley Capital I Trust MSC 2018-H4 B			4	1.F	1,972,987	94.7840	1,895,682	2,000,000	1,959,902		1,161			4.923	5.482	MON	8,205	65,640	08/08/2024	12/15/2051
61691R-AK-2	Morgan Stanley Capital I Trust MSC 2018-H4 C			4	2.C	2,933,075	91.3390	2,740,172	3,000,000	2,963,750		6,594			5.051	5.466	MON	12,627	154,083	01/01/2019	12/15/2051
61692C-AA-6	Morgan Stanley Capital I Trust MSC 2021-L6 XD				2.C FE	2,618,481	84.8560	1,559,777		1,817,602		(264,515)			0.958	2.825	MON	25,648	327,276	07/01/2021	06/15/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
61692C-AG-3	Morgan Stanley Capital I Trust MSC 2021-L6 D				3.B	1,610,459	68.6490	1,260,398	1,836,000	1,675,949		20,763			2.500	4.034	MON	3,825	45,900	06/30/2021	06/15/2054
61692C-AJ-7	Morgan Stanley Capital I Trust MSC 2021-L6 E				4.C	1,137,243	64.1190	882,662	1,376,600	1,205,506		21,675			2.500	4.740	MON	2,868	34,415	06/30/2021	06/15/2054
61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA				1.A FE	7,414,347	4.6940	3,924,912		4,523,469		(890,089)			1.174	1.658	MON	81,781	1,054,291	07/01/2021	06/15/2054
61692C-BX-5	Morgan Stanley Capital I Trust MSC 2021-L6 C				2.A	1,829,953	86.5260	2,249,680	2,600,000	1,935,235		71,296			3.458	8.702	MON	7,493	91,489	06/26/2023	06/15/2054
61764B-AU-7	Morgan Stanley Capital I Trust MSC 2014-150E G			4	6.	30,954,752	34.6360	11,949,248	34,500,000	11,949,248	(3,983,341)	364,463			4.295	4.802	MON	123,482	1,506,482	09/16/2014	09/09/2032
61766E-BK-0	Morgan Stanley Bank of America MSBAM 2016-C29 C				2.A	6,175,610	95.1430	6,595,714	6,932,434	6,570,222		247,843			4.715	9.155	MON	27,239	332,390	06/08/2023	05/15/2049
61766L-AC-3	Morgan Stanley Bank of America MSBAM 2016-C28 D			4	5.A	3,978,347	74.3710	4,737,010	6,369,427	5,885,225		250,977			3.000	7.457	MON	15,924	191,083	02/12/2016	01/15/2049
61766L-AE-9	Morgan Stanley Bank of America MSBAM 2016-C28 E1			4	6.	1,702,039	46.2540	1,206,759	2,609,000	1,206,759	(1,109,037)	109,524			4.600	10.053	MON	10,002	122,046	11/14/2018	01/15/2049
61766L-AG-4	Morgan Stanley Bank of America MSBAM 2016-C28 E2			4	6.	666,176	25.5340	666,176	2,609,000	666,176	452,694	(64,386)	1,454,999		4.600	(26.166)	MON	10,002	122,046	11/14/2018	01/15/2049
61766L-AQ-2	Morgan Stanley Bank of America MSBAM 2016-C28 F			4	6.	298,073	17.1400	298,073	1,739,000	298,073	193,221	(107,349)	926,131		1.935	(31.700)	MON	2,804	49,975	02/12/2016	01/15/2049
61766L-BX-6	Morgan Stanley Bank of America MSBAM 2016-C28 C	C		4	2.C	9,498,480	92.8180	9,616,235	10,360,361	10,221,998		101,797			4.600	5.815	MON	39,717	498,461	02/12/2016	01/15/2049
61766N-AJ-4	Morgan Stanley Bank of America MSBAM 2016-C30 D			4	3.A	5,741,738	65.2210	5,217,698	8,000,000	7,474,995		262,456			3.000	6.962	MON	20,000	240,000	09/26/2016	09/15/2049
61766N-BG-9	Morgan Stanley Bank of America MSBAM 2016-C30 C			4	1.C	11,277,992	89.9090	10,069,382	11,199,500	11,192,469		(10,907)			4.036	4.016	MON	37,664	489,113	02/25/2021	09/15/2049
61767F-AJ-0	Morgan Stanley Capital I Trust MSC 2016-UB11 D	C		2	1.D	13,798,625	89.6850	15,119,986	16,859,036	16,158,592		382,199			3.500	6.165	MON	49,172	590,066	03/16/2021	08/15/2049
61767F-BF-7	Morgan Stanley Capital I Trust MSC 2016-UB11 C	C		2	1.A	13,677,993	92.3380	12,284,121	13,303,400	13,367,587		(50,630)			3.691	3.305	MON	40,919	495,426	03/16/2021	08/15/2049
61767Y-BD-1	Morgan Stanley Capital I Trust MSC 2018-H3 B			2	1.E	8,840,207	95.3690	8,614,717	9,033,004	8,793,079		8,236			4.620	5.455	MON	34,777	210,460	12/19/2024	07/15/2051
61767Y-BE-9	Morgan Stanley Capital I Trust MSC 2018-H3 C	C		2	2.B	4,968,035	93.1920	4,659,575	5,000,000	4,945,804		1,406			4.849	5.228	MON	20,204	213,927	08/08/2024	07/15/2051
61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA	C			1.A FE	8,061,949	3.4980	4,785,100		5,232,312		(770,014)			1.003	2.061	MON	114,311	1,315,842	08/08/2024	03/15/2052
63874T-AN-7	Natixis Commercial Mortgage Se NCMS 2019-LVL E			4	3.C FE	13,524,824	84.6650	11,409,412	13,476,000	13,471,431		(3,590)			4.524	4.593	MON	50,807	619,850	04/12/2019	08/15/2038
65486X-AA-1	NJ Trust 2023-GSP NJ 2023-GSP A	CF			1.A	76,556,647	102.4430	77,303,405	75,460,000	76,496,119		(55,235)			6.481	6.228	MON	407,532	4,634,293	04/18/2024	01/06/2029
74970W-AA-8	ROCK Trust 2024-CNTR ROCC 2024-CNTR A	CF			1.A	250,000,000	99.5410	248,852,975	250,000,000	250,000,000					5.388	5.410	MON	673,543	2,245,142	10/17/2024	11/13/2041
75574E-AA-5	Ready Capital Mortgage Financi RCMT 2022-FL9 A				1.A FE	3,043,107	100.3370	3,077,982	3,067,648	3,062,618		1,096			6.806	7.246	MON	3,480	238,400	06/23/2022	06/25/2037
784234-AA-4	SHR Trust 2024-LXRY SHR 2024-LXRY A	CF			1.A	355,000,000	100.4260	356,512,371	355,000,000	355,000,000					6.347	6.456	MON	1,001,430	4,005,105	09/27/2024	10/15/2041
810064-AA-3	SCOTT Trust 2023-SFS SCOTT 2023-SFS A	CF			1.A	11,697,558	100.1380	11,776,182	11,760,000	11,704,616		7,058			5.910	6.094	MON	57,916	463,324	04/23/2024	03/10/2040
86212X-AG-5	Store Master Funding I-VII XIV STR 2023-1A A2				1.C FE	40,669,884	101.8960	41,446,513	40,675,417	40,666,768		(1,719)			6.920	7.017	MON	86,006	2,814,739	05/22/2023	05/20/2053
87332P-AA-8	TYSN 2023-CRNR Mortgage Trust TYSN 2023-CRNR A	CF			1.A FE	31,095,596	104.2410	31,308,877	30,035,000	30,939,554		(156,042)			6.580	5.862	MON	164,686	1,385,512	04/24/2024	12/10/2033
90117P-AQ-8	1211 Avenue of the Americas Tr AOTA 2015-1211 E			4	5.A	77,650,177	95.2380	81,616,520	85,697,396	84,697,984		1,259,178			4.142	5.848	MON	295,806	3,608,833	12/04/2017	08/10/2035
90276C-AJ-0	UBS Commercial Mortgage Trust UBSCM 2017-C2 B	C		4	1.A	10,345,121	95.0720	9,428,296	9,917,000	10,057,687		(56,834)			3.993	3.382	MON	32,999	395,986	02/25/2021	08/15/2050
91835B-AA-3	VMC Finance 2022-FL5 LLC VMC 2022-FL5 A				1.A FE	989,494	99.5580	1,003,302	1,007,760	1,007,760					6.498	3.831	MON	2,910	73,324	07/15/2022	02/18/2039
91835B-AG-0	VMC Finance 2022-FL5 LLC VMC 2022-FL5 C				1.G FE	11,355,000	96.2950	10,934,349	11,355,000	11,355,000					7.898	7.861	MON	39,856	987,806	03/01/2022	02/18/2039
91836A-AA-4	VMC Finance 2023-PV1 LLC VMC 2023-PV1 A				1.A FE	294,595,617	100.5590	296,962,822	295,311,000	294,858,695		340,024			7.134	7.389	MON	760,733	23,569,889	12/27/2024	01/19/2040
91836A-AC-0	VMC Finance 2023-PV1 LLC VMC 2023-PV1 AS				1.A FE	49,184,730	99.7460	49,182,994	49,308,000	49,203,663		48,274			7.544	7.812	MON	134,323	4,208,871	07/24/2023	01/19/2040
91836A-AE-6	VMC Finance 2023-PV1 LLC VMC 2023-PV1 B				1.D FE	37,438,170	99.7430	37,435,490	37,532,000	37,447,140		36,650			7.946	8.234	MON	107,688	3,356,965	07/24/2023	01/19/2040
91836A-AG-1	VMC Finance 2023-PV1 LLC VMC 2023-PV1 C				1.G FE	31,684,590	99.7400	31,681,417	31,764,000	31,685,132		29,106			8.995	9.323	MON	103,173	3,179,881	07/24/2023	01/19/2040
91836A-AJ-5	VMC Finance 2023-PV1 LLC VMC 2023-PV1 D				2.B FE	15,528,487	99.7510	15,514,313	15,553,000	15,532,163		7,761			11.143	11.519	MON	62,581	1,645,377	02/28/2024	01/19/2040
94989T-BF-0	Wells Fargo Commercial Mortgag WFCM 2015-LC22 C				1.A	9,243,568	94.6430	9,464,342	10,000,000	9,721,379		324,477			4.541	8.601	MON	37,842	423,392	03/20/2024	09/15/2058
94989Y-BC-6	Wells Fargo Commercial Mortgag WFCM 2016-C32 XA				1.A FE	3,363,774	0.8430	629,237		790,614		(886,678)			1.194	(1.233)	MON	74,246	978,642	09/29/2021	01/15/2059
94990E-AA-2	Wells Fargo Commercial Mortgag WFCM 2018-AUS A	CF			1.A FE	13,527,578	95.9080	13,858,661	14,450,000	13,668,637		141,059			4.058	5.818	MON	48,869	436,368	04/16/2024	08/17/2036
94990F-AK-7	Wells Fargo Commercial Mortgag WFCM 2024-C63 C				1.G FE	1,799,969	100.5740	1,810,323	1,800,000	1,799,853		(117)			6.116	6.162	MON	9,174	36,696	08/16/2024	08/15/2057
95000G-BE-3	Wells Fargo Commercial Mortgag WFCM 2016-BNK1 C			2	2.B	6,915,552	67.3920	5,235,676	7,769,000	7,483,124		152,762			3.071	5.314	MON	19,882	238,586	07/21/2021	08/15/2049
95000M-AC-5	Wells Fargo Commercial Mortgag WFCM 2016-C36 D			4	3.B	5,888,361	79.2940	6,842,307	8,629,000	7,938,107		341,960			2.942	7.801	MON	21,155	253,865	10/21/2016	11/15/2059
95000M-AJ-0	Wells Fargo Commercial Mortgag WFCM 2016-C36 E			4	5.B	1,915,518	77.2080	2,562,542	3,319,000	2,900,856	626,992	173,203			4.114	11.647	MON	11,380	138,893	10/21/2016	11/15/2059
95000M-AQ-4	Wells Fargo Commercial Mortgag WFCM 2016-C36 F			4	6.	413,603	73.7670	1,152,234	1,562,000	753,636		165,843			4.114	41.084	MON	5,356	65,366	10/21/2016	11/15/2059
95000M-BV-2	Wells Fargo Commercial Mortgag WFCM 2016-C36 C	C		2	1.C	14,200,776	87.6340	12,619,260	14,400,000	14,339,197		18,059			4.114	4.347	MON	49,374	602,605	10/21/2016	11/15/2059
95000T-BA-3	Wells Fargo Commercial Mortgag WFCM 2017-RB1 E			4	6.	1,736,738	49.2700	1,289,950	2,618,100	1,289,950	(973,699)	74,171			4.728	10.216	MON	10,316	125,877	03/22/2017	03/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
95000T-BC-9	Wells Fargo Commercial Mortgag WFCM 2017-RB1 F			4	6.	545,730	43.5720	540,334	1,240,100	409,742	491,463	(343,788)	109,353		4.728	(29.517)	MON	4,886	59,623	03/22/2017	03/15/2050
95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA				1.A FE	609,906	2.0010	215,015		261,987		(123,996)			1.192	1.891	MON	10,669	136,652	09/29/2021	03/15/2050
95000Y-BD-6	Wells Fargo Commercial Mortgag WFCM 2017-C40 C			4	2.A	1,449,051	93.1550	1,583,636	1,700,000	1,530,997		52,458			4.299	8.559	MON	6,090	74,337	05/18/2023	10/15/2050
95001A-BH-8	Wells Fargo Commercial Mortgag WFCM 2017-C41 B				1.E	1,404,765	93.6710	1,381,647	1,475,000	1,410,311		5,546			4.188	5.857	MON	5,148	15,443	09/19/2024	11/15/2050
95001F-BC-8	Wells Fargo Commercial Mortgag WFCM 2017-RC1 B				1.A	4,740,073	93.4320	4,617,417	4,942,000	4,744,898		4,825			4.036	6.025	MON	16,622		12/09/2024	01/15/2060
95001G-AL-7	Wells Fargo Commercial Mortgag WFCM 2017-C42 B			4	1.F	7,762,646	92.3830	7,159,677	7,750,000	7,646,262		(14,697)			4.002	4.449	MON	25,846	236,785	11/27/2024	12/15/2050
95001G-AM-5	Wells Fargo Commercial Mortgag WFCM 2017-C42 C	C.		4	3.A	12,562,163	87.7690	10,971,124	12,500,000	12,507,157		(8,738)			4.297	4.253	MON	529,963	44,760	12/12/2017	12/15/2050
95001J-BC-0	Wells Fargo Commercial Mortgag WFCM 2018-C44 C				3.A	3,242,955	96.3450	3,522,281	3,655,911	3,334,259		70,786			4.814	7.945	MON	14,665	153,497	03/20/2024	05/15/2051
95001M-AL-4	Wells Fargo Commercial Mortgag WFCM 2017-C38 C	C.		2	1.E	13,491,022	93.5630	12,546,849	13,410,000	13,427,314		(14,415)			3.903	3.813	MON	43,616	526,528	11/13/2020	07/15/2050
95001N-BC-1	Wells Fargo Commercial Mortgag WFCM 2018-C45 B	C.		4	1.A	1,958,255	93.9530	1,879,065	2,000,000	1,945,542		3,087			4.556	5.405	MON	7,593	60,747	08/08/2024	06/16/2051
95002E-BD-8	Wells Fargo Commercial Mortgag WFCM 2020-C55 B				1.D	5,191,591	87.4310	5,104,522	5,838,373	5,220,602		29,011			3.139	5.572	MON	15,272	45,817	09/19/2024	02/15/2053
95003C-AW-0	Wells Fargo Commercial Mortgag WFCM 2021-C59 C	C.			1.F	1,749,858	81.8490	1,432,365	1,750,000	1,749,163		(198)			3.284	3.292	MON	4,789	57,470	04/22/2021	04/15/2054
00193A-AA-2	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 A			D	1.A FE	59,850,000	100.0720	60,043,146	60,000,000	59,850,000					5.983	6.437	MON	152,089	2,614,062	04/18/2024	05/17/2041
00193A-AC-8	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 AS			D	1.A FE	24,467,678	100.4720	24,644,774	24,529,000	24,467,678					6.635	6.925	MON	67,808	1,155,029	04/18/2024	05/17/2041
00193A-AE-4	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 B			D	1.D FE	10,673,250	99.8290	10,681,754	10,700,000	10,669,268		(3,982)			6.935	7.139	MON	30,917	524,355	04/18/2024	05/17/2041
00193A-AG-9	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 C			D	1.G FE	1,256,850	99.8390	1,257,967	1,260,000	1,256,362		(488)			7.484	7.704	MON	3,929	66,175	04/18/2024	05/17/2041
04002B-AA-3	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 A	C.		D	1.A FE	17,271,609	100.1580	17,385,743	17,358,401	17,323,141		(35,261)			6.509	6.733	MON	47,077	1,288,737	08/02/2023	08/17/2041
04002B-AC-9	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 AS			D	1.A FE	2,118,980	99.7330	2,092,395	2,098,000	2,111,782		(7,198)			7.266	7.162	MON	6,352	84,824	06/20/2024	08/17/2041
04002B-AE-5	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 B			D	1.D FE	2,966,593	100.4480	2,994,865	2,981,500	2,973,984		4,911			7.720	7.963	MON	9,590	257,831	08/02/2023	08/17/2041
04002B-AG-0	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 B			D	1.G FE	1,592,000	99.7340	1,595,913	1,600,000	1,595,913		2,609			8.420	8.686	MON	5,613	149,726	08/02/2023	08/17/2041
055983-AA-8	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A			D	1.A FE	18,735,722	99.7830	19,431,136	19,473,372	19,031,471		(177,388)			6.098	7.649	MON	52,773	1,342,518	10/24/2022	02/15/2037
055983-AG-5	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 C			D	1.G FE	2,500,458	100.6590	2,511,441	2,495,000	2,500,326		(132)			6.898	6.712	MON	7,649	15,266	12/09/2024	02/15/2037
05602C-AA-2	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 A			D	1.A FE	1,570,055	99.9340	1,603,600	1,604,655	1,587,957		(10,423)			5.832	7.401	MON	4,159	108,636	09/22/2022	12/15/2038
05602C-AG-9	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 C			D	1.G FE	11,178,625	100.1760	11,207,703	11,188,000	11,179,841		1,216			6.812	6.974	MON	33,870	214,855	11/04/2024	12/15/2038
05602C-AJ-3	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 D			D	2.B FE	2,120,000	98.5150	2,088,522	2,120,000	2,120,000					7.262	7.395	MON	6,842	174,428	12/09/2021	12/15/2038
05613B-AA-1	BRSP 2024-FL2 Ltd BRSP 2024-FL2 A			D	1.A FE	112,218,750	99.8740	112,358,554	112,500,000	112,218,750					6.312	6.626	MON	256,418	2,708,475	08/02/2024	08/19/2037
05613B-AC-7	BRSP 2024-FL2 Ltd BRSP 2024-FL2 AS			D	1.A FE	20,174,438	99.9150	20,207,904	20,225,000	20,174,438					6.746	7.071	MON	49,272	517,684	08/02/2024	08/19/2037
05613B-AE-3	BRSP 2024-FL2 Ltd BRSP 2024-FL2 B			D	1.D FE	15,960,000	100.2000	16,032,064	16,000,000	15,952,807		(7,193)			7.307	7.583	MON	42,219	440,939	08/02/2024	08/19/2037
05613B-AG-8	BRSP 2024-FL2 Ltd BRSP 2024-FL2 C			D	1.G FE	10,972,500	99.8500	10,983,507	11,000,000	10,967,390		(5,110)			7.909	8.202	MON	31,418	326,336	08/02/2024	08/19/2037
07335Y-AJ-5	BDS 2021-FL10 Ltd BDS 2021-FL10 D			D	2.B FE	10,500,000	99.9130	10,490,881	10,500,000	10,500,000					7.362	7.505	MON	34,354	871,648	11/19/2021	12/16/2036
07335Y-AL-0	BDS 2021-FL10 Ltd BDS 2021-FL10 E			D	2.C FE	4,792,000	98.8470	4,736,755	4,792,000	4,792,000					7.862	8.012	MON	16,743	422,163	11/19/2021	12/16/2036
36262T-AJ-2	GPMT 2021-FL4 Ltd GPMT 2021-FL4 D			D	2.B FE	1,766,000	85.5670	1,511,121	1,766,000	1,766,000					7.335	7.493	MON	4,318	146,774	11/03/2021	12/15/2036
36262T-AL-7	GPMT 2021-FL4 Ltd GPMT 2021-FL4 E			D	2.C FE	415,000	72.0520	299,015	415,000	415,000					7.935	8.115	MON	1,098	37,029	11/03/2021	12/15/2036
39809P-AG-0	Greystone CRE Notes 2021-FL3 L GSTNE 2021-FL3 C			D	1.G FE	3,505,180	99.2990	3,505,240	3,530,000	3,508,130		2,951			6.511	7.021	MON	10,215	85,349	09/10/2024	07/15/2039
40441L-AA-4	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 A			D	1.A FE	1,355,366	99.6030	1,409,907	1,415,525	1,407,706		(253)			5.562	7.773	MON	3,499	91,681	09/27/2022	06/16/2036
40441L-AC-0	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 AS			D	1.A FE	1,141,571	99.0830	1,132,521	1,143,000	1,141,706		135			5.912	6.128	MON	3,003		12/18/2024	06/16/2036
48275E-AA-4	KREF 2022-FL3 Ltd KREF 2022-FL3 A	C.		D	1.A FE	28,546,714	99.9400	29,572,511	29,572,511	29,287,341		(2,203)			5.847	7.057	MON	72,047	1,981,568	10/14/2022	02/17/2039
48275E-AG-1	KREF 2022-FL3 Ltd KREF 2022-FL3 C			D	1.G FE	18,918,590	99.8630	18,973,888	19,000,000	18,921,157		2,567			6.697	7.049	MON	53,019	1,094,801	11/27/2024	02/17/2039
48275E-AJ-5	KREF 2022-FL3 Ltd KREF 2022-FL3 D			D	2.B FE	5,000,000	97.6340	4,881,695	5,000,000	5,000,000					7.197	7.354	MON	14,994	406,483	02/03/2022	02/17/2039
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 AS			D	1.A FE	3,985,000	99.1770	3,967,076	4,000,000	3,979,834		(5,166)			6.598	6.769	MON	10,997	146,038	06/20/2024	01/17/2037
53946P-AE-0	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 B			D	1.D FE	16,032,581	98.4810	16,003,236	16,250,000	16,037,509		4,929			6.848	7.459	MON	46,368	152,627	12/19/2024	01/17/2037
53946P-AJ-9	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 D			D	2.B FE	2,898,194	97.9590	2,938,783	3,000,000	2,958,352		33,726			7.698	8.370	MON	9,623	254,866	11/30/2022	01/17/2037
53946P-AN-0	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 C			D	1.G FE	33,140,661	100.1660	33,197,158	33,142,000	33,140,716		55			7.098	7.023	MON	98,021	2,471,231	11/05/2024	01/17/2037
53948H-AA-4	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-CRE6 A			D	1.A FE	4,173,984	99.8360	4,258,992	4,265,969	4,212,425		(39,533)			5.812	7.259	MON	11,019	287,418	09/22/2022	11/15/2038
539910-AA-7	LMREC 2024-CRE5 LLC LMREC 2024-CRE5 A	C.		D	1.A FE	95,760,000	99.5690	95,586,192	96,000,000	95,760,000					6.199	6.553	MON	148,779	2,907,886	07/03/2024	03/22/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A		D		1.A FE	15,255,550	99.7740	15,770,417	15,806,097	15,735,776		115,333			5.592	5.992	MON	39,280	1,027,698	05/17/2023	10/16/2036
55284J-AG-4	MF1 2022-FL8 Ltd MF1 2022-FL8 C		D		1.G FE	11,250,000	97.5750	10,977,180	11,250,000	11,250,000					6.597	6.735	MON	30,924	845,961	01/07/2022	02/19/2037
55284J-AJ-8	MF1 2022-FL8 Ltd MF1 2022-FL8 D		D		2.B FE	12,000,000	96.5350	11,584,226	12,000,000	12,000,000					7.047	7.193	MON	35,235	961,234	01/07/2022	02/19/2037
55287E-AA-5	MF1 2024-FL16 MF1 2024-FL16 A		C		1.A FE	48,189,225	100.3820	48,494,346	48,310,000	48,189,225					5.916	6.114	MON	111,149	409,378	10/18/2024	11/18/2029
55287E-AC-1	MF1 2024-FL16 MF1 2024-FL16 AS		C		1.A FE	55,988,179	100.4770	56,396,289	56,128,500	55,988,179					6.317	6.511	MON	137,890	506,267	10/18/2024	11/18/2029
55287E-AE-7	MF1 2024-FL16 MF1 2024-FL16 B		C		1.D FE	20,738,025	99.9730	20,784,470	20,790,000	20,725,438		(12,587)			6.517	6.737	MON	52,692	193,183	10/18/2024	11/18/2029
55287E-AG-2	MF1 2024-FL16 MF1 2024-FL16 C		C		1.G FE	30,972,375	99.9740	31,041,862	31,050,000	30,953,832		(18,543)			6.917	7.146	MON	83,525	305,425	10/18/2024	11/18/2029
55287E-AJ-6	MF1 2024-FL16 MF1 2024-FL16 D		C		2.B FE	21,097,125	99.8590	21,120,088	21,150,000	21,085,106		(12,019)			7.965	8.227	MON	65,514	238,212	10/18/2024	11/18/2029
69291Q-AA-3	PFP 2022-9 Ltd PFP 2022-9 A		D		1.A FE	7,346,928	100.1550	7,344,575	7,333,179	7,346,928					6.671	6.506	MON	21,743	227,898	07/24/2024	08/19/2035
69291Q-AE-5	PFP 2022-9 Ltd PFP 2022-9 B		D		1.D FE	12,031,875	100.2260	12,027,090	12,000,000	12,011,468		(20,407)			7.631	7.736	MON	40,696	938,263	02/09/2024	08/19/2035
69291W-AA-0	PFP 2024-11 Ltd PFP 2024-11 A	C	D		1.A FE	102,184,032	100.1270	102,570,477	102,440,132	102,184,032					6.229	6.502	MON	265,895	2,607,928	07/26/2024	09/17/2039
69291W-AC-6	PFP 2024-11 Ltd PFP 2024-11 AS		D		1.A FE	42,424,543	100.5620	42,770,055	42,530,870	42,388,988		(35,556)			6.587	6.798	MON	116,724	1,139,644	07/26/2024	09/17/2039
69291W-AE-2	PFP 2024-11 Ltd PFP 2024-11 B		D		1.D FE	25,819,067	99.8540	25,846,085	25,883,777	25,796,658		(22,409)			6.887	7.102	MON	74,280	722,552	07/26/2024	09/17/2039
69291W-AG-7	PFP 2024-11 Ltd PFP 2024-11 C		D		1.G FE	30,303,748	101.1280	30,635,737	30,294,120	30,283,677		(20,071)			7.387	7.536	MON	93,239	769,831	11/18/2024	09/17/2039
69380C-AA-6	PFP 2023-10 Ltd PFP 2023-10 A	C	D		1.A FE	23,447,465	100.1420	23,448,916	23,415,684	23,408,909		(64,443)			6.762	6.952	MON	65,974	1,036,227	07/25/2024	09/16/2038
69380C-AC-2	PFP 2023-10 Ltd PFP 2023-10 AS		D		1.A FE	24,045,253	100.8560	24,070,377	23,866,000	23,994,405		(50,848)			7.422	7.379	MON	73,803	817,648	08/12/2024	09/16/2038
69380C-AE-8	PFP 2023-10 Ltd PFP 2023-10 B		D		1.D FE	14,171,456	99.7030	13,954,902	13,996,500	14,110,152		(61,305)			7.823	7.543	MON	45,620	390,971	09/12/2024	09/16/2038
75575A-AA-2	Ready Capital Mortgage Financi RCMT 2023-FL12 A		C		1.A FE	6,367,958	100.2820	6,417,986	6,399,958	6,367,958		(12,759)			6.674	7.533	MON	7,119	488,904	06/12/2023	05/25/2038
78485K-AA-3	STWD 2022-FL3 Ltd STWD 2022-FL3 A		D		1.A FE	16,856,699	99.8840	17,300,178	17,320,344	17,234,734		83,520			5.948	6.402	MON	45,784	1,164,645	05/17/2023	11/15/2038
78485K-AJ-4	STWD 2022-FL3 Ltd STWD 2022-FL3 C		D		1.G FE	2,375,114	95.7970	2,394,930	2,500,000	2,451,213		33,078			6.798	7.812	MON	7,553	189,708	11/30/2022	11/15/2038
82286D-AA-2	Shelter Growth CRE 2022-FL4 Is SGCP 2022-FL4 A		D		1.A FE	10,521,144	100.1020	10,611,482	10,600,649	10,597,969		4,818			6.662	6.830	MON	25,504	807,479	06/13/2022	06/17/2037
87277J-AE-1	TRTX 2022-FL5 Issuer Ltd TRTX 2022-FL5 B		D		1.D FE	12,944,378	98.0190	12,742,428	13,000,000	12,974,714		17,667			6.847	7.074	MON	39,561	1,017,574	03/10/2022	02/15/2039
87277J-AG-6	TRTX 2022-FL5 Issuer Ltd TRTX 2022-FL5 C		D		1.G FE	27,666,909	95.5300	26,927,612	28,187,500	27,953,655		135,960			7.147	7.709	MON	89,537	2,292,818	08/10/2022	02/15/2039
87277J-AJ-0	TRTX 2022-FL5 Issuer Ltd TRTX 2022-FL5 D		D		2.B FE	15,093,294	96.8080	14,642,237	15,125,000	15,100,701		10,340			7.797	8.026	MON	52,414	1,330,788	03/10/2022	02/15/2039
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						8,816,566,387	XXX	8,648,795,563	8,812,214,789	8,798,980,156	(8,361,934)	2,488,448	12,824,205		XXX	XXX	XXX	30,790,972	412,759,030	XXX	XXX
000000-00-0	Insight Partners XI NAV A				1.G Z	962,311	100.0000	962,320	962,320	964,386		2,075			7.702	7.631	MON	4,735	46,967	06/13/2024	08/28/2025
BANOVU-VQ-0	Tidewater Auto Receivables Tru TMCAT 2019-A A			4	4.A PL	24,713,290	99.9800	24,708,348	24,713,290	24,713,290					8.202	9.426	MON	123,868	774,443	10/20/2022	10/15/2025
BANOVU-VR-8	Tidewater Auto Receivables Tru TMCAT 2019-A B			4	5.B PL	8,224,401	51.6300	7,253,447	14,048,899	8,224,401		(495,024)	5,329,474		8.841	7.642	MON	75,904	1,521,031	10/20/2022	10/15/2025
BANOVU-VS-6	Tidewater Auto Receivables Tru TMCAT 2019-A C			4	6. PL	2,288,988	33.1200	1,981,280	5,982,125	1,981,280	(307,708)	(427,693)	3,265,444		9.542	(1.210)	MON	34,882	719,018	10/20/2022	10/15/2025
000000-00-0	Ardian Ardian NAV - USD				1.G Z	40,092,630	100.0000	40,092,630	40,092,630	40,092,630					7.060	7.118	MJSD	15,511	731,890	09/27/2024	06/17/2030
000000-00-0	Ardian Ardian NAV				1.G Z	35,348,412	100.0000	32,754,933	32,754,933	32,754,933				(2,593,479)	5.428	5.534	MJSD	9,742	492,946	09/27/2024	06/17/2030
000000-00-0	Monroe Capital Private Credit A				1.F Z	28,948,799	100.0000	28,948,799	28,948,799	28,949,227		428			7.432	7.508	JAJO	448,202	756,581	07/23/2024	04/22/2032
00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A	C			1.G FE	766,899	92.9310	720,087	774,859	770,027		1,135			2.950	3.035	MON	952	22,858	11/02/2021	11/16/2041
00091Y-AA-3	ABPCI Direct Lending Fund CLO ABPCI 2023-14A A	C			1.A FE	26,102,500	100.3070	26,581,435	26,500,000	26,222,044		66,171			7.239	7.379	JAJO	335,717	2,148,077	01/31/2023	01/30/2035
00091Y-AC-9	ABPCI Direct Lending Fund CLO ABPCI 2023-14A B				1.C FE	15,960,000	100.2780	16,671,218	16,625,000	16,113,986		83,447			8.539	9.211	JAJO	248,436	1,567,342	01/31/2023	01/30/2035
00091Y-AE-5	ABPCI Direct Lending Fund CLO ABPCI 2023-14A C	C			1.F FE	15,750,000	100.4030	15,813,425	15,750,000	15,750,000					9.639	9.473	JAJO	265,680	1,660,987	01/31/2023	01/30/2035
00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1	C		4	1.A FE	22,390,081	95.5050	22,141,857	23,183,957	22,728,717		278,072			3.780	5.301	MON	26,777	876,354	12/12/2023	05/20/2049
00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2	C		4	1.F FE	5,887,470	80.4440	4,738,832	5,890,828	5,888,833		257			4.460	4.508	MON	8,028	262,731	05/24/2019	05/20/2049
00111L-AC-3	AFG ABS I LLC AFGE 2023-1 B				1.F FE	7,498,724	102.6160	7,696,091	7,499,928	7,499,065		178			7.510	7.631	MON	25,033	563,245	02/22/2023	09/16/2030
00111L-AD-1	AFG ABS I LLC AFGE 2023-1 C				2.B FE	5,998,201	104.2050	6,252,241	5,999,942	5,998,608		213			9.400	9.591	MON	25,066	563,995	02/22/2023	09/16/2030
00111W-AB-1	ABPCI Direct Lending Fund CLO ABPCI 2024-18A A2	C			1.A FE	12,000,000	99.9810	11,997,756	12,000,000	12,000,000					6.439	6.211	JAJO	398,591		06/05/2024	07/30/2036
00111W-AC-9	ABPCI Direct Lending Fund CLO ABPCI 2024-18A B				1.C FE	19,000,000	100.5200	19,098,724	19,000,000	19,000,000					6.539	6.313	JAJO	640,285		06/05/2024	07/30/2036
00111W-AF-2	ABPCI Direct Lending Fund CLO ABPCI 2024-18A E				3.C FE	7,492,185	99.9360	7,495,215	7,500,000	7,494,449		2,264			12.339	12.207	JAJO	462,994		12/05/2024	07/30/2036
00112C-AC-2	ABPCI Direct Lending Fund CLO ABPCI 2024-19A A2	C			1.A FE	23,000,000	100.0310	23,007,061	23,000,000	23,000,000					6.389	5.967	JAJO	284,210		09/26/2024	10/30/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00112C-AE-8	ABPCI Direct Lending Fund CLO ABPCI 2024-19A B	C.			1.C FE	28,000,000	100.0310	28,008,764	28,000,000	28,000,000					6.489	6.069	JAJO	351,361		09/26/2024	10/30/2036
00112C-AG-3	ABPCI Direct Lending Fund CLO ABPCI 2024-19A C				1.F FE	18,000,000	100.0290	18,005,292	18,000,000	18,000,000					6.939	6.558	JAJO	241,400		09/26/2024	10/30/2036
00112C-AL-2	ABPCI Direct Lending Fund CLO ABPCI 2024-19A E				3.C FE	6,000,000	99.9630	5,997,780	6,000,000	6,000,000					12.239	12.015	JAJO	141,417		09/26/2024	10/30/2036
002210-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS				1.E	4,387,755	89.8870	3,905,048	4,344,386	4,376,119		(1,648)			4.450	4.408	MON		5,907	11/17/2017	08/20/2043
002308-AA-8	AT&T REIGN MULT PRPTY CTL PT T P/T CERTS				2.B	39,071,510	80.4710	31,129,769	38,684,664	39,024,949		(13,048)			4.003	3.956	MON	68,824	1,548,547	05/28/2021	05/15/2046
00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A			4	2.A FE	2,354,945	96.0920	2,262,955	2,354,986	2,359,152		2,913			3.351	3.465	MON	3,507	78,916	02/03/2020	01/16/2040
00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A			4	1.B PL	7,921,802	97.8400	7,750,691	7,921,802	7,921,802					3.930	3.868	MON	13,837	311,327	11/29/2022	08/15/2039
00432C-DK-4	AccessLex Institute ACCSS 2007-A B	C.		4	1.G FE	3,271,157	96.0150	3,267,574	3,403,179	3,305,134		18,934			5.332	7.117	FMAN	18,651	209,521	11/03/2022	02/25/2037
00436M-AB-1	Accelerated Assets 2018-1 LLC AALLC 2018-1 B			4	2.B FE	281,388	99.9820	292,008	292,061	284,844		1,897			4.510	6.798	MON	1,061	13,172	02/22/2023	12/02/2033
01627A-AB-4	Aligned Data Centers Issuer LL ADC 2021-1A B				2.B FE	4,771,538	95.2420	5,238,314	5,500,000	5,075,864		290,521			2.482	9.071	MON	6,067	124,100	03/06/2024	08/15/2046
02379*-AA-7	American Airlines 2019-1 Class P/T CERTS SER 19-1A				1.E PL	12,925,000	97.2590	12,570,766	12,925,000	12,925,000					3.530	3.530	JD	20,278	456,253	06/04/2019	06/15/2026
02666A-AG-3	American Homes 4 Rent 2015-SFR AH4R 2015-SFR1 XS			4	6. *	2	0.0060	854		2					0.000	0.000	MON			02/26/2015	04/17/2052
026944-AG-3	American Heritage Auto Receiva AHART 2024-1A				2.B FE	2,699,310	100.9040	2,724,404	2,700,000	2,699,306		(3)			6.340	6.429	MON	7,608	11,888	11/13/2024	01/18/2033
03663Y-AC-1	Antares CLO 2024-5 LLC ANTR 2024-5A B	C.			1.C FE	41,500,000	100.0510	41,520,999	41,500,000	41,500,000					6.467	6.221	JAJO	484,606	79,042	10/04/2024	10/20/2036
03663Y-AE-7	Antares CLO 2024-5 LLC ANTR 2024-5A C				1.F FE	19,000,000	100.1090	19,020,748	19,000,000	19,000,000					6.917	6.677	JAJO	237,305		10/04/2024	10/20/2036
03665C-AG-8	Antares CLO 2024-2 LLC ANTR 2024-2A B				1.C FE	31,993,000	100.5450	32,167,362	31,993,000	31,993,000					6.567	6.372	JAJO	420,222	709,383	05/24/2024	07/20/2036
03665C-AK-9	Antares CLO 2024-2 LLC ANTR 2024-2A C				1.F FE	1,400,000	99.9950	1,399,926	1,400,000	1,400,000					7.167	6.932	JAJO	20,069	33,609	05/24/2024	07/20/2036
036935-AE-4	Antares CLO 2024-1 LLC ANTR 2024-1A B	C.			1.C FE	45,900,000	100.7690	46,252,742	45,900,000	45,900,000					6.917	6.808	JAJO	635,017	1,857,328	03/19/2024	04/20/2036
036935-AG-9	Antares CLO 2024-1 LLC ANTR 2024-1A C				1.F FE	37,800,000	100.5190	37,996,295	37,800,000	37,800,000					7.667	7.440	JAJO	579,655	1,680,764	03/19/2024	04/20/2036
036935-AJ-3	Antares CLO 2024-1 LLC ANTR 2024-1A D				2.C FE	3,000,000	100.7290	3,021,864	3,000,000	3,000,000					9.517	9.328	JAJO	57,104	162,994	03/19/2024	04/20/2036
03789X-AE-8	Applebee's Funding LLC / IHOP DIN 2019-1A A2II			4	2.B FE	64,450,305	98.2980	64,714,699	65,835,000	65,003,252		525,986			4.723	5.702	MJSD	224,567	3,108,370	12/12/2023	06/05/2049
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2	RA.		4	2.C FE	5,537,894	94.9310	5,453,773	5,745,000	5,560,201		22,308			3.237	4.639	JAJO	31,511	92,983	08/29/2024	07/30/2050
04362V-AB-1	Ascent Education Funding Trust ASCNT 2024-A B				1.F FE	5,999,759	100.1880	6,011,285	6,000,000	5,991,708		(8,051)			6.900	7.041	MON	6,900	262,200	04/29/2024	10/25/2050
04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A			4	2.B FE	1,346,761	98.1380	1,346,394	1,371,942	1,348,226		1,444			4.454	7.043	MON	2,546	49,225	08/02/2024	11/18/2038
05070W-AE-3	Audax Senior Debt Clo 8 LLC AUDAX 2023-8A A2				1.A FE	6,000,000	100.6970	6,041,790	6,000,000	6,000,000					7.617	8.724	JAJO	91,409	473,669	10/20/2023	10/20/2035
05070W-AG-8	Audax Senior Debt Clo 8 LLC AUDAX 2023-8A B				1.C FE	13,800,000	100.8910	13,922,944	13,800,000	13,800,000					7.917	9.001	JAJO	218,520	1,128,539	10/20/2023	10/20/2035
05070W-AL-7	Audax Senior Debt Clo 8 LLC AUDAX 2023-8A D				2.C FE	8,500,000	101.4130	8,620,131	8,500,000	8,500,000					11.117	10.967	JAJO	188,996	952,003	10/20/2023	10/20/2035
05071A-AS-9	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A CRR				1.F FE	35,000,000	99.9970	34,998,950	35,000,000	35,000,000					6.982	6.729	JAJO	278,296		11/01/2024	01/22/2038
05071A-AU-4	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A D				2.C FE	15,000,000	99.9960	14,999,325	15,000,000	15,000,000					8.532	8.307	JAJO	145,749		11/01/2024	01/22/2038
05071G-AE-7	AUDAX SENIOR DEBT CLO 5 LLC AUDAX 2021-5A C	C.			1.F FE	8,058,776	100.6890	8,055,096	8,000,000	8,055,599		(3,177)			7.743	7.307	JAJO	122,171	171,603	08/29/2024	07/22/2033
05071L-AC-0	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A B				1.C FE	42,635,778	100.6370	42,670,003	42,400,000	42,602,463		(33,314)			6.829	6.362	JAJO	579,100	1,267,138	09/25/2024	10/20/2033
05071L-AE-6	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A C	C.			1.F FE	6,810,358	100.5190	6,835,278	6,800,000	6,809,700		(658)			7.529	7.261	JAJO	102,395	212,093	09/25/2024	10/20/2033
05071L-AG-1	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D				2.C FE	26,021,970	100.7600	26,197,704	26,000,000	26,020,643		(1,327)			8.729	8.502	JAJO	453,909	2,126,726	08/28/2024	10/20/2033
050921-AF-2	AUDAX SENIOR DEBT CLO 7 LLC AUDAX 2023-7A D				2.C FE	23,000,000	100.5300	23,121,923	23,000,000	23,000,000					11.617	11.483	JAJO	534,400	2,892,381	01/20/2023	04/20/2035
050922-AA-1	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A1	C.			1.A FE	64,000,000	99.9930	63,995,520	64,000,000	64,000,000					6.312	6.046	JAJO	1,316,498		08/09/2024	07/22/2036
050922-AG-8	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A2	C.			1.A FE	14,000,000	99.9930	13,998,950	14,000,000	14,000,000					6.532	6.270	JAJO	297,652		08/09/2024	07/22/2036
050922-AJ-2	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A B				1.C FE	16,000,000	99.9920	15,998,752	16,000,000	16,000,000					6.682	6.422	JAJO	347,707		08/09/2024	07/22/2036
050922-AL-7	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A C				1.F FE	19,800,000	99.9910	19,798,218	19,800,000	19,800,000					7.182	6.930	JAJO	461,362		08/09/2024	07/22/2036
050931-AA-2	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A1	C.			1.A FE	56,139,182	100.5830	56,326,648	56,000,000	56,117,042		(22,140)			6.717	6.617	JAJO	752,349	1,999,445	10/02/2024	04/20/2036
050931-AC-8	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A2				1.A FE	5,920,000	100.3700	5,941,910	5,920,000	5,920,000					7.017	7.038	JAJO	83,086	278,280	02/14/2024	04/20/2036
050931-AE-4	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A B				1.C FE	8,000,000	100.7550	8,060,416	8,000,000	8,000,000					7.267	7.293	JAJO	116,278	388,276	02/14/2024	04/20/2036
050931-AG-9	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A C				1.F FE	19,200,000	100.6160	19,318,195	19,200,000	19,200,000					7.917	7.695	JAJO	304,028	1,008,130	02/14/2024	04/20/2036
050931-AJ-3	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A D				2.C FE	11,000,000	101.7560	11,193,193	11,000,000	11,000,000					9.817	9.635	JAJO	215,983	705,296	02/14/2024	04/20/2036
055328-AQ-1	BCC Middle Market CLO 2018-1 L BCMM 2018-1A A2R				1.C FE	10,000,000	100.7650	10,076,500	10,000,000	10,000,000					7.517	7.288	JAJO	150,348	504,125	01/31/2024	04/20/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
055328-AS-7	BCC Middle Market CLO 2018-1 L BCMM 2018-1A BR				1.F FE	18,400,000	100.9230	18,569,850	18,400,000	18,400,000					8.517	8.307	JAJO	313,440	1,041,057	01/31/2024	04/20/2036
055401-AC-7	BCC Middle Market CLO 2023-1 L BCMM 2023-1A B1				1.C FE	16,000,000	100.6940	16,111,008	16,000,000	16,000,000					8.417	8.851	JAJO	269,357	1,782,934	07/11/2023	07/20/2035
055401-AE-3	BCC Middle Market CLO 2023-1 L BCMM 2023-1A C				1.F FE	19,800,000	100.6100	19,920,681	19,800,000	19,791,902		(2,354)			9.167	8.985	JAJO	363,029	2,387,469	07/11/2023	07/20/2035
05554L-AA-0	BCRED MML CLO 2021-1 LLC BXCMM 2021-1A B				1.C FE	10,000,000	100.4930	10,049,310	10,000,000	10,000,000					6.818	6.396	JAJO	147,713	760,030	11/10/2021	01/15/2035
05554L-AC-6	BCRED MML CLO 2021-1 LLC BXCMM 2021-1A C	C			1.F FE	35,859,920	100.4910	36,176,868	36,000,000	35,897,879		(21,507)			7.518	7.333	JAJO	586,366	2,991,608	04/26/2023	01/15/2035
05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL				1.C FE	63,292,281	100.0000	63,292,281	63,292,281	63,292,281					7.332	7.397	JAJO	966,741	4,141,107	04/18/2024	04/11/2030
05644#-AA-5	BTC Offshore Holdings Fund II- LN				1.C PL	99,951,857	100.0000	99,951,857	99,951,857	99,951,857					7.326	7.641	JAJO	1,464,547	2,311,615	08/12/2024	03/20/2029
072917-AA-5	BCRED MML CLO 2022-1 LLC BXCMM 2022-1A A1				1.A FE	3,505,250	100.2440	3,508,540	3,500,000	3,504,057		(1,193)			6.267	5.970	JAJO	43,872	61,329	10/08/2024	04/20/2035
072917-AE-7	BCRED MML CLO 2022-1 LLC BXCMM 2022-1A B	C			1.C FE	25,500,000	99.9960	25,498,853	25,500,000	25,500,000					6.617	6.373	JAJO	337,487	1,906,979	02/10/2022	04/20/2035
072917-AG-2	BCRED MML CLO 2022-1 LLC BXCMM 2022-1A C	C			1.F FE	25,058,379	100.3300	25,809,398	25,724,584	25,207,925		103,374			7.367	7.731	JAJO	379,047	2,120,460	11/30/2023	04/20/2035
08860D-AC-7	BHG Securitization Trust 2022- BHG 2022-C C				1.G FE	3,914,375	102.7090	4,108,360	4,000,000	3,944,961		18,742			6.560	7.303	MON	10,204	262,400	03/27/2023	10/17/2035
09751*-AA-0	BOLDT SLHN FORKS 2018 PT TR P/T CERTS				1.G YE	5,853,171	86.5570	5,066,305	5,853,171	5,853,171					4.390	4.430	MON	11,420	250,825	08/28/2018	10/15/2043
09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS				1.G YE	5,142,079	84.2300	5,223,806	6,201,840	5,171,087		29,008			3.400	5.938	MON	9,372	123,003	05/30/2024	12/15/2040
11042C-AA-8	British Airways 2021-1 Class A Secured				1.D FE	5,566,962	88.2920	4,915,174	5,566,962	5,566,962					2.900	2.910	MJSD	7,175	161,442	07/20/2021	03/15/2035
11042T-AA-1	British Airways 2018-1 Class A Secured				1.D FE	7,994,071	95.7180	8,025,107	8,384,115	8,036,549		20,548			3.800	5.251	MJSD	9,735	263,757	06/18/2024	09/20/2031
12495*-AA-5	CB MED SOUTH LLC SECD NTS				1.F	13,945,845	105.4960	11,799,322	11,184,635	12,217,650		(113,133)			6.510	4.496	MON	42,474	728,120	03/31/2009	01/10/2034
12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5	C		4	1.E FE	16,692,182	95.8110	15,999,409	16,698,958	16,712,589		14,413			3.480	3.957	MON	25,828	582,357	01/15/2020	02/15/2050
12510H-AH-3	CARS-DB4 LP CAUTO 2020-1A B2	C		4	2.B FE	22,498,402	95.1750	21,414,328	22,500,000	22,500,389		667			4.520	4.565	MON	45,200	1,025,601	01/15/2020	02/15/2050
12510H-AT-7	CARS-DB7 LP CAUTO 2023-1A A2	C			1.E FE	39,975,983	101.0820	41,791,007	41,343,750	40,244,058		237,779			6.500	7.443	MON	119,438	2,694,786	09/14/2023	09/15/2053
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2				1.E FE	45,701,902	93.5640	44,303,907	47,351,563	45,755,729		53,828			4.550	5.299	MON	95,755	436,884	09/27/2024	10/15/2054
12511T-AG-8	CBAM 2021-15 LLC CBAM 2021-15A D				2.C FE	4,986,705	100.0030	5,000,160	5,000,000	4,987,047		342			8.268	8.066	JAJO	89,565	113,888	08/02/2024	01/15/2036
12696@-AA-0	CTL Pt Tr 2016 (Humc/Shu) P/T CERTS				2.A	31,921,127	88.5990	27,458,101	30,991,385	31,607,248		(35,062)			4.065	3.853	MON	55,991	1,259,800	09/29/2016	12/15/2041
12702*-AA-4	CVS LSE-Bckd Pt PP Tr Ser 2017 P/T CERTS				2.B	4,472,695	87.7400	3,924,363	4,472,695	4,472,695					3.901	3.932	MON	10,178	174,480	09/27/2017	10/10/2039
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS				2.B	11,118,255	92.3660	10,269,466	11,118,255	11,118,255					4.880	4.929	MON	24,114	542,571	03/21/2018	01/15/2044
12708*-AA-8	CTL Philadelphia Lease Finance P/T CERTS			2	1.F	35,581,988	97.6520	34,746,658	35,581,988	35,581,988					4.008	4.028	MJSD	99,037	1,426,126	12/28/2017	12/28/2026
12722@-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 19-CTL-18				2.B	32,835,654	73.7820	24,226,799	32,835,654	32,835,654					3.664	3.692	MON	36,761	1,209,669	12/17/2019	12/31/2052
12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7				2.C YE	15,902,911	81.9810	13,037,331	15,902,911	15,902,911					3.967	3.968	MON	28,039	630,869	02/01/2021	09/30/2041
12743*-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1				2.B	9,307,540	78.2930	7,287,123	9,307,540	9,307,540					3.115	3.135	MON	16,913	289,930	05/13/2021	04/10/2046
12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS			2	2.C	9,842,595	100.7010	9,911,607	9,842,595	9,842,595					5.980	6.054	MON	26,159	588,587	10/27/2022	10/15/2047
12781*-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL			2	1.E PL	61,104,377	100.6460	61,499,313	61,104,377	61,104,377					5.645	5.711	MON	201,212	3,449,342	05/18/2023	06/30/2043
14173#-AA-6	Caresource Management Group Co P/T CERT				1.D PL	31,124,652	91.0740	28,346,363	31,124,652	31,124,634		(4)			4.670	4.715	MON	64,601	1,470,910	02/06/2020	03/15/2044
14855M-AA-6	Castlelake Aircraft Structured CLAST 2019-1A A			4	2.B FE	8,206,784	93.7740	8,003,313	8,534,710	8,269,225		57,312			3.964	7.214	MON	15,048	245,630	08/08/2024	04/15/2039
14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A			4	2.A FE	2,608,762	95.9720	2,498,114	2,602,967	2,605,909		(632)			4.125	3.865	MON	4,772	107,373	07/23/2021	06/15/2043
14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A				2.C FE	737,173	95.3440	702,856	737,180	737,374		110			2.741	2.723	MON	898	20,206	07/23/2021	08/15/2041
15201E-AA-2	Centersquare Issuer LLC CNSQ 2024-1A A2				1.G FE	29,570,776	94.5860	29,321,583	31,000,000	29,622,619		51,843			5.200	6.355	MON	22,389	304,489	10/10/2024	10/26/2054
15672Q-AE-7	Cerberus Loan Funding XXXVII L CERB 2022-1A C				1.G FE	6,000,000	100.0090	6,000,564	6,000,000	6,000,000					7.806	7.542	JAJO	101,477	385,139	02/08/2024	04/15/2034
15674#-AB-5	Cerberus Onshore Levered IV LL CERB IV LEVERED			4	1.A FE	10,255,278	100.0000	10,246,784	10,246,784	10,261,734		(1,569)			7.318	5.119	JAJO	162,459	882,180	12/06/2022	07/16/2030
15674#-AC-3	Cerberus Onshore Levered IV LL CERB IV LEVERED			4	1.A FE	7,696,932	100.0000	7,693,629	7,693,629	7,692,477		(1,018)			7.318	7.388	JAJO	121,979	679,853	04/24/2023	07/16/2030
15674D-AE-4	Cerberus Loan Funding XLIV LLC CERB 2023-5A C	C			1.G FE	21,400,000	101.1600	21,648,219	21,400,000	21,400,000					8.856	8.612	JAJO	410,619	1,508,756	12/21/2023	01/15/2036
15674D-AG-9	Cerberus Loan Funding XLIV LLC CERB 2023-5A D				2.C FE	14,200,000	101.6280	14,431,233	14,200,000	14,200,000					10.856	10.658	JAJO	334,000	1,214,926	12/21/2023	01/15/2036
15674V-AE-4	Cerberus Loan Funding XLI LLC CERB 2023-2A C	M			1.G FE	34,250,000	100.6460	34,471,084	34,250,000	34,176,474		19,914			9.256	9.070	JAJO	686,865	3,449,850	05/11/2023	07/15/2035
15674X-AE-0	Cerberus Loan Funding XXXVIII CERB 2022-2A A2				1.A FE	11,635,896	100.9510	11,609,400	11,500,000	11,628,603		(7,293)			7.806	7.193	JAJO	194,497	248,376	10/01/2024	10/15/2034
15674X-AJ-9	Cerberus Loan Funding XXXVIII CERB 2022-2A C	C			1.G FE	32,500,000	102.9360	33,454,135	32,500,000	32,506,169		10,873			10.056	9.839	JAJO	708,103	3,537,192	10/26/2022	10/15/2034
15675A-AC-3	Cerberus Loan Funding XL LLC CERB 2023-1A B				1.B FE	23,400,000	100.3050	23,471,323	23,400,000	23,400,000					8.256	6.871	JAJO	418,574	2,119,728	02/24/2023	03/22/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
15675A-AE-9	Cerberus Loan Funding XL LLC CERB 2023-1A C				1.G FE	43,200,000	100.7490	43,523,654	43,200,000	43,200,000					9.056	8.816	JAJO	847,632	4,263,744	02/24/2023	03/22/2035
15675A-AG-4	Cerberus Loan Funding XL LLC CERB 2023-1A D				2.B FE	10,350,000	100.4800	10,399,680	10,350,000	10,350,000					11.056	10.863	JAJO	247,929	1,231,397	02/24/2023	03/22/2035
15675B-AA-5	Cerberus Loan Funding XLVI LP CERB 2024-2A A				1.A FE	20,000,000	100.4130	20,082,680	20,000,000	20,000,000					6.506	6.562	JAJO	281,922	604,246	04/12/2024	07/15/2036
15675B-AB-3	Cerberus Loan Funding XLVI LP CERB 2024-2A B				1.C FE	11,600,000	100.7840	11,690,944	11,600,000	11,600,000					6.956	6.976	JAJO	174,825	372,503	04/12/2024	07/15/2036
15675B-AD-9	Cerberus Loan Funding XLVI LP CERB 2024-2A D				2.C FE	4,000,000	100.9290	4,037,164	4,000,000	4,000,000					9.606	9.378	JAJO	83,251	173,205	04/12/2024	07/15/2036
15675F-AA-6	Cerberus Loan Funding XLV LLC CERB 2024-1A A				1.A FE	21,088,914	100.3980	21,083,538	21,000,000	21,059,650		(29,264)			6.556	6.203	JAJO	298,293	386,474	08/28/2024	04/15/2036
156940-AC-2	Cerberus Loan Funding XLIII LL CERB 2023-4A B				1.C FE	6,960,000	101.0000	7,029,628	6,960,000	6,960,000					8.006	7.901	JAJO	120,729	539,938	11/10/2023	10/15/2035
156940-AE-8	Cerberus Loan Funding XLIII LL CERB 2023-4A C				1.G FE	10,928,546	102.3000	11,146,619	10,896,000	10,928,414		(132)			9.006	8.706	JAJO	212,611	535,319	05/13/2024	10/15/2035
156945-AC-1	Cerberus Loan Funding XLVII LL CERB 2024-3A B				1.C FE	7,000,000	100.5220	7,036,540	7,000,000	7,000,000					6.606	6.465	JAJO	100,189	164,248	05/23/2024	07/15/2036
156945-AE-7	Cerberus Loan Funding XLVII LL CERB 2024-3A C				1.G FE	1,470,000	99.9960	1,469,944	1,470,000	1,470,000					7.206	6.931	JAJO	22,951	37,334	05/23/2024	07/15/2036
156945-AG-2	Cerberus Loan Funding XLVII LL CERB 2024-3A D				2.C FE	4,690,000	101.0890	4,741,060	4,690,000	4,690,000					9.006	8.765	JAJO	91,515	146,315	05/23/2024	07/15/2036
15725#-AA-6	CGA CAP CREDIT LSB BP CORP NA P/T CERTS 16-CTL-18				1.G YE	801,964	91.1020	730,606	801,964	801,964					3.440	3.452	MON	1,609	27,588	12/15/2016	12/10/2031
17151M-AC-6	Churchill NCDLC CLO-III LLC CHMML 2024-1A A				1.A FE	17,657,150	100.5430	17,695,533	17,600,000	17,647,576		(9,574)			6.617	6.454	JAJO	232,932	550,302	09/17/2024	04/20/2036
17151M-AE-2	Churchill NCDLC CLO-III LLC CHMML 2024-1A B				1.C FE	10,400,000	100.7500	10,477,948	10,400,000	10,400,000					7.267	7.298	JAJO	151,162	506,640	02/09/2024	04/20/2036
193938-AD-9	College Ave Student Loans 2023 CASL 2023-A C				1.F FE	1,499,270	98.8560	1,482,838	1,500,000	1,499,621		65			6.060	6.142	MON	1,515	90,900	05/09/2023	05/25/2055
193938-AE-7	College Ave Student Loans 2023 CASL 2023-A D				1.G FE	1,499,138	95.7310	1,435,968	1,500,000	1,499,537		68			6.890	6.996	MON	1,723	103,350	05/09/2023	05/25/2055
19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C				1.F FE	1,755,804	89.9760	1,744,650	1,939,011	1,760,373		4,569			2.920	7.151	MON	944	9,961	11/27/2024	07/25/2051
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D	RA			2.B FE	458,931	90.9200	417,453	459,141	458,999		(4)			3.780	3.816	MON	289	17,356	06/23/2021	06/25/2052
194262-AK-7	College Loan Corp Trust I COLLE 2002-1 B1	C		4	1.G FE	9,000,000	98.3730	9,837,255	10,000,000	9,742,388		(45,182)			1.538	4.694	MON	11,798	596,852	03/06/2015	03/01/2042
194262-BW-0	College Loan Corp Trust I COLLE 2003-1 B1	RA		4	1.G FE	21,294,460	98.2770	23,242,437	23,650,000	23,022,511		(119,396)			1.703	4.505	MON	25,379	1,691,637	03/06/2015	03/01/2042
19521U-AA-1	Cologix Data Centers US Issuer CLGIX 2021-1A A2				1.G FE	3,590,719	95.0360	3,421,296	3,600,000	3,618,280		(3,063)			3.300	3.218	MON	1,980	118,800	01/11/2022	12/26/2051
20633K-AA-6	Concord Music Royalties LLC TUNES 2022-1A A2	M			1.F FE	608,047,232	100.2450	626,533,313	625,000,000	613,741,212		3,196,366			6.500	7.225	JAJO	8,012,153	40,625,000	12/08/2022	01/20/2073
20633K-AE-8	Concord Music Royalties LLC TUNES 2024-1A A				1.F FE	440,481,367	98.2090	432,609,940	440,500,000	440,437,280		(44,087)			5.644	5.679	JAJO	4,350,819		10/16/2024	10/20/2074
21868*-AA-5	Core Income Funding I LLC TL				1.C FE	130,000,000	100.0000	130,000,000	130,000,000	130,000,000					6.588	5.536	JAJO	1,712,846	10,536,382	06/20/2023	09/16/2031
21873B-AE-5	CoreVest American Finance 2021 CAFL 2021-2 XB				1.A FE	1,682,363	6.7580	891,688		2,473,436		694,490			1.705	49.289	MON	18,747	236,399	07/26/2021	07/15/2054
21873L-AE-3	Corevest American Finance 2021 CAFL 2021-1 XB				1.A FE	1,793,239	5.7390	1,016,519		1,158,091		(196,823)			1.484	5.869	MON	21,908	276,932	04/23/2021	04/15/2053
22822R-BH-2	Crown Castle Towers LLC CCI 2018-1 C2	C		2	1.F FE	11,225,071	96.3880	10,891,806	11,300,000	11,236,664		11,594			4.241	4.444	MON	21,299	380,276	02/28/2024	07/15/2028
22964@-AA-4	Ochsner Clinic Foundation P/T CERTS 2014				1.G	9,123,762	96.9390	8,843,911	9,123,186	9,123,402		(49)			5.090	5.143	MON	20,639	402,527	09/30/2014	08/15/2034
22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS				1.E	24,874,348	88.4130	21,992,075	24,874,348	24,874,348					4.270	4.308	MON	17,702	1,063,991	01/01/2024	09/25/2042
22976#-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS				2.A	34,523,059	91.1480	31,467,178	34,523,059	34,523,059					4.010	4.043	MON	61,528	1,384,374	07/14/2016	10/15/2036
22979@-AA-7	CTL 2016-29 TR SPIRIT AERO P/T CERTS				4.B	6,769,037	81.0820	5,488,497	6,769,037	6,769,037					4.694	4.739	MON	14,122	317,738	03/20/2017	12/15/2037
22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1				1.G	4,584,073	84.3620	3,867,233	4,584,073	4,584,073					4.290	4.328	MON	8,740	196,657	05/28/2015	04/15/2045
22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2				1.G YE	24,867,673	81.9460	20,378,136	24,867,673	24,867,673					4.460	4.501	MON	49,293	1,109,195	05/28/2015	06/15/2049
233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II	C		4	2.B FE	30,403,347	97.0760	29,620,442	30,512,704	30,458,506		15,774			4.030	4.109	FMAN	140,045	1,229,662	06/11/2021	11/20/2047
233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23	C		2	2.B FE	23,847,016	98.4700	23,324,977	23,687,500	23,765,648		(15,696)			4.352	4.287	FMAN	117,406	1,026,089	07/31/2019	05/20/2049
233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23	M			2.B FE	60,625,000	84.2210	51,058,799	60,625,000	60,625,000					2.791	2.975	FMAN	192,705	1,692,044	10/15/2021	11/20/2051
252408-AA-3	Walgreen Co. SECD NTS				4.A	958,088	95.7770	917,626	958,088	958,088					5.910	5.982	MON	2,517	56,623	05/31/2006	01/15/2031
255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B				1.F FE	1,740,360	89.5110	1,756,527	1,962,351	1,747,292		6,932			4.250	6.736	MON	2,548	62,550	03/28/2024	12/20/2038
255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B				1.F FE	1,923,717	89.7890	1,969,124	2,193,051	1,931,384		7,667			4.290	7.177	MON	2,875	54,881	05/29/2024	07/20/2038
25755T-AH-3	Domino's Pizza Master Issuer L DPABS 2017-1A A23	C		4	2.A FE	22,905,994	97.7180	22,504,382	23,030,000	22,954,370		48,375			4.118	5.804	JAJO	173,869	919,344	02/28/2024	07/25/2047
25755T-AK-6	Domino's Pizza Master Issuer L DPABS 2018-1A A2II			4	2.A FE	24,163,335	97.4320	23,079,300	23,687,500	24,253,959		156,364			4.328	5.335	JAJO	187,952	1,025,195	04/05/2022	07/25/2048
25755T-AL-4	Domino's Pizza Master Issuer L DPABS 2019-1A A2	M		2	2.A FE	21,533,669	92.8170	20,048,563	21,600,000	21,536,139		2,470			3.668	3.817	JAJO	145,253	757,075	11/27/2024	10/25/2049
25755T-AP-5	Domino's Pizza Master Issuer L DPABS 2021-1A A2II				2.A FE	30,653,791	88.3080	27,481,412	31,120,000	30,831,904		68,288			3.151	3.418	JAJO	179,775	980,591	03/10/2022	04/25/2051
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 2019-1A A2	RA		4	2.C FE	11,037,049	98.8180	10,906,592	11,037,049	11,037,049					4.641	4.666	JAJO	101,023	512,229	03/12/2019	04/20/2049
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2	RA		4	2.C FE	11,134,398	97.1980	10,813,116	11,124,883	11,117,608		3,777			3.981	4.039	JAJO	87,346	442,882	01/15/2020	10/20/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2	RA		4	2.C FE	22,542,545	93.2400	21,018,687	22,542,545	22,542,545					3.237	3.250	JAJO	143,913	729,702	10/29/2020	01/20/2051
26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2021-1A A2				2.C FE	4,732,961	90.1270	4,265,679	4,732,961	4,732,961					2.791	2.801	JAJO	26,052	132,097	09/23/2021	10/20/2051
29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A				1.G FE	69,306,302	96.5230	67,524,408	69,956,675	69,315,454		9,152			5.980	6.208	MON	127,826	522,926	10/07/2024	09/20/2055
29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A				1.G FE	18,747,477	101.4830	19,160,085	18,880,093	18,751,815		4,338			6.650	6.864	MON	38,363	826,555	04/10/2024	02/20/2055
30191J-AB-0	FMC Issuer Trust-FMSR FMMSR 2024-FT1 A				2.C FE	125,096,772	99.1580	124,047,271	125,100,000	125,096,119		(653)			6.559	6.649	MON	136,755	1,709,439	10/04/2024	09/25/2029
30217*-AA-4	EXPRESS 12K DTW LSB PT TR P/T CERTS			2	2.B	17,896,002	101.2490	17,940,363	17,719,131	17,890,844		(2,609)			6.605	6.616	MON	52,015	1,177,984	12/16/2024	05/15/2055
30259R-AE-5	FMC GMSR Issuer Trust FMMSR 2020-GT1 A				2.C FE	7,497,108	95.5950	7,169,639	7,500,000	7,563,386		4,748			4.450	5.411	MON	5,563	333,750	12/10/2020	01/25/2026
30259R-AK-1	FMC GMSR Issuer Trust FMMSR 2021-GT2 A				2.C FE	54,997,536	92.5660	50,911,344	55,000,000	54,999,376		320			3.850	3.881	MON	35,292	2,117,500	10/15/2021	10/25/2026
30332Y-AA-9	FIP Master Funding LLC FI 2023-2A A1	C			1.C FE	36,240,294	98.6540	38,332,360	38,855,215	36,768,584		454,877			5.700	7.443	MON	98,433	2,214,747	10/12/2023	10/15/2053
30332Y-AB-7	FIP Master Funding LLC FI 2023-2A A2				1.F FE	10,762,004	97.3900	11,102,411	11,400,000	10,871,674		112,251			6.600	8.151	MON	33,440	702,900	04/10/2024	10/15/2053
30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2				1.C FE	7,996,832	97.0300	7,760,586	7,998,148	7,998,148		1,316			5.130	5.602	MON	18,236	66,105	10/01/2024	10/15/2054
30332Y-AE-1	FIP Master Funding LLC FI 2024-1A A3				1.F FE	5,999,598	98.5770	5,914,595	6,000,000	5,999,588		(10)			5.670	6.128	MON	15,120	54,810	10/01/2024	10/15/2054
30452@-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS				3.C	19,870,387	91.4250	18,166,412	19,870,387	19,870,387					4.950	5.001	MON	71,037	983,584	02/13/2020	01/05/2044
30605Y-AB-7	Falcon Aerospace Ltd 2017-1 FLCON 2017-1 A			4	1.G FE	526,663	99.6900	525,085	526,718	526,598		(117)			4.581	4.627	MON	1,072	24,070	02/24/2017	02/15/2042
31809K-AA-1	FIP Master Funding I LLC FI 2023-1 A1				1.A FE	80,694,842	100.8290	81,623,739	80,952,610	80,790,648		89,363			6.380	6.540	MON	229,546	4,935,647	01/17/2024	03/15/2053
31809K-AB-9	FIP Master Funding I LLC FI 2023-1 A2				1.F FE	40,728,496	98.4770	41,711,657	42,356,583	41,237,603		296,147			6.970	8.039	MON	131,211	2,952,254	03/15/2023	03/15/2053
33767P-AG-3	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 D	RA			2.B FE	9,717,712	96.8910	10,173,542	10,500,000	10,065,747		144,268			4.500	6.242	MON	39,375	472,500	06/15/2022	07/17/2039
33767P-AJ-7	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 E1				2.B FE	13,290,719	96.2020	14,430,309	15,000,000	14,045,904		317,718			4.500	7.247	MON	56,250	675,000	06/15/2022	07/17/2039
33767P-AL-2	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 E2				2.C FE	9,496,721	89.0540	9,795,944	11,000,000	10,157,779		279,270			4.500	7.847	MON	41,250	495,000	06/15/2022	07/17/2039
33768D-AG-9	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA D				2.A FE	20,999,887	96.3610	20,235,810	21,000,000	20,980,832		(7,940)			4.063	4.054	MON	71,103	853,230	03/10/2022	03/17/2039
33768D-AJ-3	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA E1	C			2.B FE	65,900,845	96.9380	63,885,182	65,903,000	65,835,085		(27,557)			4.559	4.554	MON	250,376	3,018,370	03/10/2022	03/17/2039
33768D-AL-8	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA E2				2.C FE	19,322,391	92.4960	17,872,909	19,323,000	19,302,094		(8,523)			4.807	4.804	MON	77,405	928,857	03/10/2022	03/17/2039
33768D-AN-4	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFRA F1				3.A FE	23,372,245	92.5310	21,673,508	23,423,000	23,370,431		(1,919)			5.500	5.553	MON	107,355	1,288,265	03/10/2022	03/17/2039
34417M-AB-3	Goto Foods Funding LLC FOCUS 2017-1A A2I I	M		4	2.B FE	40,700,000	98.8240	40,221,449	40,700,000	40,700,000					5.093	5.318	JAJO	351,233	2,072,851	03/21/2017	04/30/2047
34961U-AE-9	Fortress Credit Opportunities FCO 2024-23A B				1.C FE	12,800,000	100.7180	12,891,917	12,800,000	12,800,000					7.506	8.066	JAJO	208,164	645,810	01/24/2024	04/15/2036
34961U-AG-4	Fortress Credit Opportunities FCO 2024-23A C				1.F FE	19,200,000	100.9160	19,375,872	19,200,000	19,200,000					8.506	8.255	JAJO	353,845	1,087,648	01/24/2024	04/15/2036
34961U-AJ-8	Fortress Credit Opportunities FCO 2024-23A D				2.C FE	17,600,000	101.4490	17,855,059	17,600,000	17,600,000					10.506	10.300	JAJO	400,625	1,215,055	01/24/2024	04/15/2036
34964R-AU-7	Fortress Credit Opportunities FCO 2022-19A CR				1.F FE	12,000,000	100.0500	12,006,024	12,000,000	12,000,000					7.206	6.931	JAJO	187,353		09/26/2024	10/15/2036
34964R-AW-3	Fortress Credit Opportunities FCO 2022-19A DR				2.C FE	19,000,000	100.0490	19,009,291	19,000,000	19,000,000					8.806	8.561	JAJO	362,510		09/26/2024	10/15/2036
34966D-AE-2	Fortress Credit Opportunities FCO 2023-8A B				1.C FE	2,100,000	101.1730	2,124,633	2,100,000	2,100,000					8.032	8.007	JAJO	33,264	176,965	10/11/2023	10/22/2034
34966D-AG-7	Fortress Credit Opportunities FCO 2023-8A C				1.F FE	3,800,000	100.7330	3,827,854	3,800,000	3,800,000					8.982	8.766	JAJO	67,312	355,120	10/11/2023	10/22/2034
34966D-AJ-1	Fortress Credit Opportunities FCO 2023-8A D				2.C FE	8,400,000	101.4210	8,519,389	8,400,000	8,400,000					11.232	11.069	JAJO	186,071	967,701	10/11/2023	10/22/2034
35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS				1.D	15,740,982	91.3650	14,381,691	15,740,982	15,740,982					4.190	4.226	MON	29,313	669,374	09/16/2019	03/15/2039
361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A	C			1.C FE	4,469,159	91.5720	4,094,469	4,471,311	4,469,697		220			2.870	2.894	MON	3,921	127,662	02/01/2022	02/20/2052
361528-AB-8	GBX Leasing 2022-1 LLC GBXL 2022-1 B				1.F FE	6,326,142	87.7810	6,583,546	7,500,000	6,528,364		196,365			3.450	7.235	MON	7,906	247,250	01/12/2024	02/20/2052
36246M-AU-3	GTP Acquisition Partners I LLC AMTTOW A			4	1.A FE	4,815,150	99.1650	4,958,233	5,000,000	5,000,000					3.482	2.971	MON	7,738	174,100	10/24/2018	06/16/2025
36252@-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS				1.D YE	10,532,672	95.1450	10,021,336	10,532,672	10,532,672					4.047	4.081	MON	18,945	426,257	12/06/2018	07/15/2034
36252@-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS				1.C YE	14,090,755	95.9770	13,523,838	14,090,755	14,090,755					4.561	4.604	MON	28,564	642,679	12/06/2018	12/15/2037
36804P-AF-3	GATX Financial Corp 2005-1 Pas Secured				2.B FE	10,019	100.0000	10,045	10,045	10,045		1			5.697	5.732	JJ	285	572	09/26/2006	01/02/2025
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A				1.C PL	15,605,340	100.0000	15,605,340	15,605,340	15,605,340					8.390	8.370	MON	50,917	1,469,500	12/14/2023	01/17/2026
37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B				1.F PL	3,287,265	100.0000	3,299,444	3,299,444	3,296,810		1,078			9.690	9.783	MON	12,433	346,442	04/19/2022	01/17/2026
37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D				4.B PL	5,380,683	100.0000	5,380,683	5,380,683	5,380,683					11.520	11.510	MON	24,105	655,861	06/13/2023	01/17/2026
37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E				4.C PL	2,134,354	100.0000	2,134,354	2,134,354	2,134,354					12.150	12.139	MON	10,085	273,021	06/13/2023	01/17/2026
37187E-AA-4	Genesis GPCC Trust A				1.B PL	67,230,012	100.0100	67,289,349	67,282,621	67,280,430		38,044			9.250	10.539	MON	276,606	6,044,993	01/03/2024	01/15/2031
37187E-AB-2	Genesis GPCC Trust B				1.E PL	8,248,473	100.1900	8,264,145	8,248,473	8,248,685		(91)			10.500	11.608	MON	38,493	866,158	01/03/2024	01/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
37187E-AC-0	Genesis GPCC Trust C				2.B PL	11,796,420	100.2700	11,828,270	11,796,420	11,796,389		(57)			12.000	13.334	MON	62,914	1,378,755	01/03/2024	01/15/2031
37187E-AD-8	Genesis GPCC Trust D				3.C PL	20,638,103	100.7500	20,808,298	20,653,398	20,652,776		10,870			14.500	16.054	MON	133,100	2,994,791	01/03/2024	01/15/2031
37187E-AE-6	Genesis GPCC Trust E				4.C PL	6,588,904	101.4400	6,683,784	6,588,904	6,588,904					17.200	18.855	MON	50,369	1,133,290	01/03/2024	01/15/2031
38172R-AA-0	Golub Capital Partners Clo 56M GOCAP 2021-56A A				1.A FE	53,918,690	100.0990	54,153,289	54,100,000	53,946,607		(55,289)			6.417	6.227	JAJO	655,795	2,661,234	05/30/2024	10/25/2033
38172R-AC-6	Golub Capital Partners Clo 56M GOCAP 2021-56A B	C			1.C FE	35,538,150	100.3620	36,230,538	36,100,000	35,569,267		(720)			6.787	6.667	JAJO	462,831	2,748,731	08/04/2023	10/25/2033
38172R-AE-2	Golub Capital Partners Clo 56M GOCAP 2021-56A C				1.F FE	25,806,292	100.9050	25,781,125	25,550,000	25,790,587		(15,705)			7.587	7.103	JAJO	366,180	538,432	08/28/2024	10/25/2033
38173B-AN-3	Golub Capital Partners CLO 61M GOCAP 2022-61A C1				1.F FE	6,197,552	100.0000	6,200,000	6,200,000	6,197,344		(198)			8.626	8.418	JAJO	101,019	289,320	09/25/2024	07/25/2035
381742-AE-5	Golub Capital Partners Clo 42M GOCAP 2019-42RA BR				1.C FE	54,400,000	100.8230	54,847,766	54,400,000	54,400,000					7.817	8.226	JAJO	767,824	3,662,106	12/08/2023	01/20/2036
381742-AG-0	Golub Capital Partners Clo 42M GOCAP 2019-42RA CR				1.F FE	55,375,000	101.2320	56,057,054	55,375,000	55,375,000					8.817	8.613	JAJO	881,568	4,166,127	12/08/2023	01/20/2036
38178U-AA-7	Golub Capital Partners Clo 46M GOCAP 2019-46A A1R				1.A FE	32,000,000	100.1970	32,063,136	32,000,000	32,000,000					6.427	6.180	JAJO	411,354	1,181,841	03/28/2024	04/20/2037
38178U-AC-3	Golub Capital Partners Clo 46M GOCAP 2019-46A BR				1.C FE	16,400,000	100.7720	16,526,624	16,400,000	16,400,000					6.917	6.679	JAJO	226,891	647,436	03/28/2024	04/20/2037
38178U-AG-4	Golub Capital Partners Clo 46M GOCAP 2019-46A DR				2.C FE	8,600,000	100.7910	8,668,017	8,600,000	8,600,000					9.567	9.379	JAJO	164,559	457,891	03/28/2024	04/20/2037
38178X-AA-1	Golub Capital Partners ABS Fun GCPAF 2021-2A A				1.F FE	12,837,488	96.6170	14,615,892	15,127,729	14,063,484		460,450			2.944	9.985	JAJO	87,823	445,300	11/03/2023	10/19/2029
38179G-AJ-8	Golub Capital Partners CLO 59M GOCAP 2021-59A C				1.F FE	38,410,780	101.6810	38,638,590	38,000,000	38,335,638		(75,142)			7.679	7.230	JAJO	583,605	1,284,774	08/28/2024	01/20/2034
38179J-AG-8	Golub Capital Partners CLO 201 GOCAP 2016-30A CR2	C			1.F FE	40,965,289	100.2300	40,793,529	40,700,000	40,964,206		(1,083)			7.417	7.030	JAJO	603,776	1,480,462	12/05/2024	04/20/2034
38179L-AE-8	Golub Capital Partners CLO 65M GOCAP 2023-65A C				1.F FE	81,264,000	100.3120	80,249,280	80,000,000	81,021,287		(242,713)			8.826	8.337	JAJO	1,333,687	3,864,947	06/27/2024	04/25/2035
38179N-AB-0	Golub Capital Partners CLO 71 GOCAP 2024-71A A				1.A FE	3,019,500	100.7210	3,021,618	3,000,000	3,014,278		(5,222)			6.472	6.132	FMAN	26,965	55,845	09/09/2024	02/09/2037
38179N-AD-6	Golub Capital Partners CLO 71 GOCAP 2024-71A B				1.C FE	10,500,000	101.1510	10,620,845	10,500,000	10,500,000					7.122	7.283	FMAN	103,857	571,674	02/05/2024	02/09/2037
38179N-AF-1	Golub Capital Partners CLO 71 GOCAP 2024-71A C				1.F FE	11,000,000	101.2240	11,134,596	11,000,000	11,000,000					7.772	7.577	FMAN	118,733	648,550	02/05/2024	02/09/2037
38179N-AH-7	Golub Capital Partners CLO 71 GOCAP 2024-71A D				2.C FE	7,500,000	100.8320	7,562,363	7,500,000	7,500,000					9.622	9.465	FMAN	100,225	538,547	02/05/2024	02/09/2037
38179P-AC-3	Golub Capital Partners CLO 67M GOCAP 2023-67A A2	RA			1.A FE	8,000,000	100.5880	8,047,008	8,000,000	8,000,000					7.622	7.424	FMAN	84,685	686,768	05/25/2023	05/09/2036
38179U-AD-0	Golub Capital Partners CLO 69M GOCAP 2023-69A B1	C			1.C FE	19,500,000	100.7000	19,636,559	19,500,000	19,500,000					7.772	7.762	FMAN	210,482	1,809,270	09/25/2023	11/09/2036
38179U-AF-5	Golub Capital Partners CLO 69M GOCAP 2023-69A C				1.F FE	23,000,000	100.9050	23,208,104	23,000,000	23,000,000					8.522	8.341	FMAN	272,219	2,321,365	09/25/2023	11/09/2036
38179V-AA-4	Golub Capital Partners ABS Fun GCPAF 2024-1A A1				1.F FE	35,000,000	99.9920	34,997,246	35,000,000	35,000,000					7.526	7.252	JAJO	497,544	1,875,505	02/14/2024	01/25/2034
38179W-AC-8	Golub Capital Partners CLO 73M GOCAP 2024-73A A2	C			1.A FE	9,000,000	100.0460	9,004,131	9,000,000	9,000,000					6.322	6.096	FMAN	294,638		06/13/2024	06/12/2065
38179W-AE-4	Golub Capital Partners CLO 73M GOCAP 2024-73A B				1.C FE	38,500,000	100.0500	38,519,212	38,500,000	38,500,000					6.422	6.198	FMAN	1,279,002		06/13/2024	08/09/2037
38179W-AG-9	Golub Capital Partners CLO 73M GOCAP 2024-73A C				1.F FE	37,000,000	100.0520	37,019,203	37,000,000	37,000,000					6.922	6.706	FMAN	1,318,588		06/13/2024	08/09/2037
38180A-AA-7	Golub Capital Partners ABS Fun GCPAF 2024-2A A1				1.F FE	17,900,000	99.9830	17,896,946	17,900,000	17,900,000					7.734	6.622	JAJO	524,969		08/02/2024	07/25/2034
38411L-AA-4	Gracie Point Funding III, LLC A			2	1.C PL	33,299,335	100.0000	33,299,335	33,299,335	33,299,335					6.804	7.367	FMAN	383,924	1,870,690	03/15/2024	05/01/2029
40171B-AD-6	Guggenheim MM CLO 2023-6 LLC GCF 2023-6A C				1.F FE	10,532,491	100.7370	10,577,364	10,500,000	10,530,867		(1,624)			9.126	8.857	JAJO	180,996	636,729	09/25/2024	01/25/2036
40171C-AE-2	Guggenheim MM CLO 2024-7 LLC GCF 2024-7A C				1.F FE	6,800,000	100.7650	6,851,986	6,800,000	6,800,000					8.717	8.511	JAJO	107,028	483,049	01/10/2024	01/28/2036
40443Q-AA-1	HPS Private Credit CLO 2024-2 HPSPR 2024-2A A				1.A FE	22,006,807	100.6900	22,151,844	22,000,000	22,000,000		(6,807)			6.503	7.149	FMAN	186,794	1,061,064	08/29/2024	05/15/2036
40443Q-AC-7	HPS Private Credit CLO 2024-2 HPSPR 2024-2A B				1.C FE	9,600,000	101.0470	9,700,512	9,600,000	9,600,000					6.973	7.679	FMAN	87,401	493,215	02/14/2024	05/15/2036
40443Q-AE-3	HPS Private Credit CLO 2024-2 HPSPR 2024-2A C				1.F FE	8,000,000	101.8340	8,146,696	8,000,000	8,000,000					7.773	7.577	FMAN	81,189	453,857	02/14/2024	05/15/2036
40443Q-AG-8	HPS Private Credit CLO 2024-2 HPSPR 2024-2A D				2.C FE	5,200,000	102.5280	5,331,472	5,200,000	5,200,000					9.573	9.414	FMAN	64,993	357,667	02/14/2024	05/15/2036
40867#-AD-6	Hampac LLC (Yuba Cnty Ca) SECD NTS				1.D	8,121,858	89.9540	7,305,931	8,121,858	8,121,858					4.250	4.287	MON	20,135	345,179	12/11/2017	08/10/2042
411707-AF-9	Hardee's Funding LLC HNGRY 2018-1A A23	M		2	2.B FE	46,905,526	97.0890	45,510,520	46,875,000	46,949,270		2,639			5.710	5.697	MJSD	81,784	2,676,562	07/08/2020	06/20/2048
42806M-AG-4	Hertz Vehicle Financing III LP HERTZ 2021-2A C	RA			2.B FE	9,645,402	94.1220	9,412,176	10,000,000	9,810,345		96,670			2.520	3.627	MON	4,200	252,000	03/30/2023	12/27/2027
440405-AE-8	Horizon Aircraft Finance I Ltd HORZN 2018-1 A			4	2.C FE	3,331,115	96.1490	3,202,906	3,331,187	3,333,886		(2,053)			4.458	4.392	MON	6,600	148,504	11/16/2018	12/15/2038
44148J-AA-7	Hotwire Funding LLC HWIRE 2021-1 A2	M			1.F FE	234,193,750	94.4990	221,599,381	234,500,000	234,643,508		(73,667)			2.311	2.289	MON	165,590	5,419,295	11/09/2021	11/20/2051
44148J-AB-5	Hotwire Funding LLC HWIRE 2021-1 B				2.B FE	11,000,000	94.0700	10,347,704	11,000,000	11,000,000					2.658	2.673	MON	8,934	292,380	11/09/2021	11/20/2051
44148J-AC-3	Hotwire Funding LLC HWIRE 2021-1 C				3.C FE	43,611,250	95.6360	42,079,928	44,000,000	44,018,308		(9,087)			4.459	4.477	MON	59,949	1,961,960	11/09/2021	11/20/2051
45886*-AA-2	IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A				1.E	14,172,122	89.9900	12,708,974	14,122,692	14,167,771		(1,889)			4.549	4.554	MON	28,553	642,441	08/17/2022	09/15/2042
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A	C		2	1.A FE	4,418,704	90.6990	4,010,427	4,421,696	4,418,922		42			3.960	4.006	MON	7,782	175,585	01/01/2019	10/15/2075
46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B			2	2.B FE	3,585,856	107.1820	3,843,522	3,585,969	3,599,717		(441)			8.350	8.408	MON	13,308	299,428	12/01/2011	09/15/2058

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B	C		2	2.A FE	2,036,626	99.4820	1,853,861	1,863,505	2,027,143		(5,369)			6.770	5.251	MON	5,607	126,159	05/25/2022	10/17/2061
46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B			2	1.G FE	1,316,078	97.4390	1,282,383	1,316,091	1,324,857		(55)			6.170	6.112	MON	3,609	81,428	11/09/2012	09/15/2067
46620J-AA-9	J.G. Wentworth XXXVIII LLC HENDR 2017-1A A	C		4	1.A FE	3,614,564	88.8650	3,214,574	3,617,354	3,615,195		631			3.990	4.031	MON	6,415	145,388	03/15/2017	08/16/2060
46620V-AA-2	J.G. Wentworth XXXIX LLC HENDR 2017-2A A	C		2	1.A FE	8,321,915	86.1670	7,173,973	8,325,672	8,321,915					3.530	3.567	MON	13,062	293,896	08/01/2017	09/15/2072
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A	C		2	1.A FE	7,519,370	86.7770	6,537,873	7,534,091	7,521,278		247			3.800	3.852	MON	12,724	287,104	06/27/2018	02/15/2067
46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B			2	2.A FE	808,214	89.6380	725,005	808,818	808,209		8			5.430	5.502	MON	1,952	44,041	12/14/2017	02/15/2069
466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23			2	2.B FE	5,642,165	94.8330	5,476,600	5,775,000	5,671,043		27,646			4.970	6.030	FMAN	28,702	287,017	12/22/2023	08/25/2049
466365-AE-3	Jack in the Box Funding LLC JACK 2022-1A A2I	RA			2.B FE	37,800,000	87.7570	33,172,161	37,800,000	37,800,000					4.136	4.157	FMAN	156,341	1,563,408	02/02/2022	02/26/2052
46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A	C		2	1.A FE	21,387,790	88.0000	18,836,265	21,404,944	21,391,211		244			3.740	3.778	MON	35,580	802,769	03/13/2018	10/17/2072
46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B	C		4	2.A FE	2,028,573	86.9210	1,763,251	2,028,573	2,028,573					4.700	4.745	MON	4,237	95,917	03/13/2018	10/15/2074
46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A	C			1.F FE	10,935,946	74.5500	8,152,748	10,935,946	10,935,946					3.165	3.169	MON	15,383	277,283	04/02/2024	12/15/2073
46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11				1.F	56,071,281	80.9390	44,256,404	54,678,558	55,859,212		(62,721)			3.287	3.064	MON	79,879	1,797,284	12/21/2020	04/15/2043
46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS				1.D YE	77,844,972	76.8730	58,099,036	75,577,644	77,603,113		(67,167)			3.641	3.463	MON	122,301	2,751,782	08/17/2021	02/15/2053
46673#-AA-3	RWJ Barnabas Health Inc PT CERTS				1.D YE	15,629,702	77.2840	11,727,449	15,174,468	15,574,890		(17,793)			3.056	2.827	MON	20,610	463,732	11/23/2021	12/15/2046
46673*-AA-7	JRD Holdings LLC P/T CERTS				2.B	16,131,138	75.8000	13,311,209	17,561,059	16,173,459		42,321			3.214	4.068	MON	25,085	498,435	04/04/2024	12/15/2041
46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50				1.G YE	40,809,486	82.3410	34,363,711	41,733,613	40,791,077		6,221			3.980	4.216	MON	73,822	1,524,838	05/30/2024	01/15/2050
46676*-AA-4	JLL SEC CR LSB TR (ACE AMERICA P/T CERTS SER 22			2	1.C	75,711,453	91.0670	68,300,505	75,000,000	75,664,422		(23,520)			4.807	4.780	MON	160,233	3,639,686	05/25/2022	02/15/2049
47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS				1.E	16,379,073	91.5940	14,860,295	16,224,141	16,346,445		(5,091)			4.850	4.817	MON	34,972	853,304	11/08/2018	10/15/2045
47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS				1.E	13,289,236	89.8770	11,825,200	13,157,034	13,244,871		(4,711)			4.410	4.369	MON	25,788	580,225	03/17/2016	09/15/2042
47760Q-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A2II	M		2	2.B FE	23,487,378	97.9290	23,013,301	23,500,000	23,506,535		9,967			4.846	6.836	JAJO	192,965	1,138,810	11/09/2018	07/30/2047
48239@-AD-2	Walgreen Co. P/T CERTS 07-C				4.A	1,339,588	95.9280	1,285,044	1,339,588	1,339,588					6.300	6.382	MON	3,751	84,394	10/26/2007	06/15/2032
48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D				1.F	9,096,796	103.7400	9,437,017	9,096,796	9,096,796					6.320	6.403	MON	25,552	574,917	10/17/2007	10/15/2032
48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A				1.F	12,923,957	107.0810	13,839,130	12,923,957	12,923,957					6.970	7.071	MON	40,036	900,800	06/03/2008	06/15/2034
48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A				1.F	8,420,390	112.8900	9,505,760	8,420,390	8,420,390					8.250	8.392	MON	40,523	694,682	03/05/2009	03/10/2034
48239@-AL-4	Walgreen Co. P/T CERTS 09-B				4.A	1,593,577	96.2810	1,534,317	1,593,577	1,593,577					6.620	6.711	MON	4,689	105,495	04/15/2009	08/15/2033
48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A				1.F YE	1,812,361	109.1720	1,978,597	1,812,361	1,812,361					7.500	7.617	MON	6,041	135,927	04/29/2009	06/15/2034
48244@-AB-9	Kcpl Trust 2005-A NT SER B				2.A YE	671,655	100.0630	672,075	671,655	671,655					5.100	5.154	MON	95	33,803	09/30/2005	09/30/2025
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS				2.A PL	3,865,628	76.3160	2,950,076	3,865,628	3,865,628					3.120	3.140	MON	5,360	120,608	11/09/2020	12/31/2035
49462D-AD-1	Kinetic Advantage Master Owner KAMOT 2024-1A A				2.B FE	15,011,152	100.1850	15,027,737	15,000,000	15,008,011		(3,141)			7.248	7.398	MON	48,317	686,089	08/08/2024	11/15/2027
49549@-AA-1	King James Investments, LLC A				2.A PL	40,869,329	97.9000	40,139,000	41,000,000	40,944,807		43,946			6.750	6.843	MS	811,295	2,777,299	12/15/2022	09/20/2027
50167*-AA-2	LA CHARGERS HQ TR (2022) P/T CERTS				2.C	45,000,000	73.4550	33,054,759	45,000,000	45,000,000					4.020	4.053	MON	80,400	1,755,689	09/15/2023	06/15/2054
50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B			2	2.C	2,247,415	84.1440	1,891,065	2,247,415	2,247,415					5.050	5.103	MON	5,044	85,121	03/07/2024	06/15/2054
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A	C		2	1.A FE	17,408,622	85.7920	14,975,159	17,455,137	17,399,652		(4,187)			4.700	4.777	MON	36,462	749,772	12/02/2024	12/15/2062
50543L-AA-0	Labrador Aviation Finance Ltd LAFL 2016-1A A1			4	3.A FE	6,264,869	96.8690	6,123,815	6,321,743	6,321,743		1,294			4.300	5.970	MON	12,082	271,835	10/25/2021	01/15/2042
518889-AE-0	Laurel Road Prime Student Loan DRB 2017-C C			2	1.B FE	452,108	96.2040	446,282	463,889	458,264		4,438			3.290	4.398	MON	254	15,262	07/31/2023	11/25/2042
52609Y-AC-5	Lendbuzz Securitization Trust LBZZ 2024-3A B				1.F FE	1,699,653	99.1120	1,684,898	1,700,000	1,699,692		39			5.030	5.087	MON	3,800	20,902	09/10/2024	11/15/2030
52609Y-AD-3	Lendbuzz Securitization Trust LBZZ 2024-3A C				1.G FE	1,999,647	99.4780	1,989,555	2,000,000	1,999,699		52			5.900	5.976	MON	5,244	28,844	09/10/2024	11/15/2031
53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A			4	2.C FE	16,873,359	93.4920	15,775,317	16,873,359	16,873,359					5.956	7.028	JAJO	184,246	1,009,041	08/07/2018	07/25/2048
532457-CS-5	Eli Lilly & Co Senior Unsecured			2	1.E FE	12,371,478	92.5010	11,007,670	11,900,000	12,369,673		(1,805)			5.050	4.797	FA	228,695		09/13/2024	08/14/2054
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A A			2	2.A FE	1,253,290	96.4050	1,208,249	1,253,304	1,255,425		(832)			3.376	3.299	MON	1,881	42,311	02/18/2020	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNRR 2020-1A B			4	3.B FE	857,280	97.4030	835,045	857,308	856,880		198			4.335	4.402	MON	1,652	37,164	02/18/2020	02/15/2045
552339-AA-1	Lyra Music Assets Delaware LP LYRA 2024-2A A2				1.G FE	37,934,017	97.5930	38,006,811	38,944,106	37,957,185		23,168			5.760	6.408	MJSD	68,542	261,704	11/01/2024	12/22/2064
55360#-AA-2	Walgreen Co. SECURED				4.A	1,627,784	97.7040	1,590,414	1,627,784	1,627,784					5.760	5.759	MON	4,167	93,760	05/04/2006	03/15/2031
56848D-AD-1	Mariner Finance Issuance Trust MFIT 2021-AA D				2.C FE	3,046,378	93.8900	3,009,186	3,205,000	3,062,927		16,549			3.830	5.957	MON	3,751	40,917	09/05/2024	03/20/2036
57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C				1.E FE	1,149,770	101.0400	1,146,809	1,135,000	1,140,718		(5,176)			6.890	6.368	MON	3,476	68,756	08/02/2024	11/15/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
57109N-AD-1	Marlette Funding Trust 2022-3 MFT 2022-3A D				3.B FE	1,238,739	100.5610	1,257,008	1,250,000	1,244,336		2,712			7.800	8.196	MON	4,333	97,500	11/14/2022	11/15/2032
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A			4	5.C FE	3,506,992	90.8600	3,464,099	3,812,568	3,767,658		3,274			5.550	2.689	MON	12,343	232,550	11/10/2024	12/10/2065
58943@-AA-4	MERCY HEALTH (MO) P/T CERTS				1.E YE	3,878,666	92.1420	3,538,876	3,840,681	3,865,541		(1,945)			4.120	4.041	MON	7,033	158,289	01/12/2018	10/15/2036
59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS				1.B YE	40,799,884	83.0480	33,548,252	40,396,127	40,730,587		(9,430)			4.100	4.055	MON	73,611	1,656,241	05/17/2019	08/15/2051
618937-AB-2	Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B				1.G FE	4,148,444	93.8470	3,971,796	4,232,219	4,149,717		1,273			6.250	6.726	MON	8,082	218,958	02/13/2024	09/20/2049
61947B-AB-9	Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B				1.G FE	5,096,854	95.8710	4,985,605	5,200,316	5,096,832		(22)			6.300	6.772	MON	10,011	167,878	06/21/2024	04/22/2052
62929*-AA-6	NMC ELKHORN 2017-A LSE-BCKD PT P/T CERTS				1.E YE	4,072,598	90.2810	3,676,790	4,072,598	4,072,598					3.810	3.840	MON	6,896	155,166	08/02/2017	03/15/2038
62929@-AA-4	NMC FONTENELLE 2018 LSE-BCKD P P/T CERTS				1.E YE	2,802,073	92.1390	2,581,816	2,802,073	2,802,073					4.190	4.226	MON	5,218	117,407	02/15/2018	11/15/2038
63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A	C.			1.F FE	44,530,911	91.9080	40,929,205	44,532,848	44,517,060		3,376			2.771	2.799	MON	54,845	1,234,005	11/05/2021	11/15/2046
66704J-AC-2	NORTHSTAR EDUCATION FINANCE IN NEF 2000-1 B			4	1.F FE	4,576,161	87.2220	4,448,337	5,100,000	4,776,011		(44,286)			7.035	6.530	MON	18,676	341,171	07/24/2014	11/01/2040
66704J-AG-3	Northstar Education Finance In NEF 2002-1 B1			4	1.F FE	29,254,432	86.6440	27,899,259	32,200,000	29,625,651		(231,496)			5.890	4.919	MON	20,784	2,148,428	07/24/2014	04/01/2042
671128-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A				1.C YE	4,113,213	102.4220	4,212,838	4,113,213	4,113,213					5.700	5.767	MON	10,420	234,453	10/26/2010	09/15/2033
682680-CG-6	ONEOK Inc Senior Unsecured			2	2.B FE	3,489,430	93.9180	3,287,115	3,500,000	3,489,562		132			5.850	5.869	MN	55,169		09/10/2024	11/01/2064
68269A-AA-8	Onemain Financial Issuance Tru OMFIT 2019-AA A			4	1.A PL	106,389,392	96.3200	104,025,600	108,000,000	107,221,515		416,115			3.390	2.718	MON	172,890	3,536,900	02/28/2024	08/14/2036
68269A-AB-6	Onemain Financial Issuance Tru OMFIT 2019-AA B			4	1.C PL	10,695,441	95.2500	10,477,500	11,000,000	10,867,119		138,319			3.920	3.349	MON	20,362	405,067	02/28/2024	08/14/2036
68269A-AC-4	Onemain Financial Issuance Tru OMFIT 2019-AA C			4	1.E PL	995,442	95.3500	953,500	1,000,000	998,750		374			4.670	4.760	MON	2,205	46,700	07/29/2019	08/14/2036
68269A-AD-2	Onemain Financial Issuance Tru OMFIT 2019-AA D			4	2.A PL	2,986,003	98.3100	2,949,300	3,000,000	2,981,419		4,862			6.290	6.585	MON	8,911	188,700	07/29/2019	08/14/2036
68269C-AE-6	OneMain Financial Issuance Tru OMFIT 2018-2A E			4	1.F FE	8,380,000	99.9650	8,377,098	8,380,000	8,380,000					5.770	5.829	MON	22,833	483,526	03/12/2018	03/14/2033
69120F-AE-6	Owl Rock CLO XII LLC OR 2023-12A A2				1.A FE	5,016,335	100.0420	5,002,100	5,000,000	5,011,206		(5,129)			7.717	7.429	JAJO	77,174	105,939	09/13/2024	07/20/2034
69120G-AA-2	Owl Rock CLO XIII LLC OR 2023-13A A	C.			1.A FE	12,931,000	100.7050	12,890,240	12,800,000	12,913,500		(17,500)			6.904	6.737	MJSD	29,457	356,810	10/15/2024	09/20/2035
69120H-AC-6	Owl Rock CLO XI LLC OR 2023-11A B				1.C FE	7,000,000	100.9260	7,064,848	7,000,000	7,000,000					8.123	7.933	FMAN	74,239	632,078	04/26/2023	05/15/2035
69121B-AA-2	Owl Rock CLO VII LLC OR 2022-7A A1	C.			1.A FE	11,230,829	100.1970	11,422,504	11,400,000	11,230,649		(225)			6.717	7.487	JAJO	153,157	812,725	09/25/2024	07/20/2033
69121C-AA-0	Owl Rock CLO VIII LLC OR 2022-8A AT				1.A FE	30,022,890	100.0650	30,019,620	30,000,000	30,000,000		(22,890)			7.021	6.833	FMAN	245,735	584,845	09/25/2024	11/20/2034
69121C-AC-6	Owl Rock CLO VIII LLC OR 2022-8A B				1.C FE	7,000,000	100.1510	7,010,577	7,000,000	7,000,000					8.021	7.623	FMAN	65,505	625,192	09/21/2022	11/20/2034
69121C-AD-4	Owl Rock CLO VIII LLC OR 2022-8A C	C.			1.F FE	30,036,657	100.1730	30,051,750	30,000,000	30,034,920		(1,737)			9.421	9.229	FMAN	329,735	2,130,892	08/28/2024	11/20/2034
69121R-AB-5	Owl Rock CLO XVII LLC OR 2024-17A A2	C.			1.A FE	9,000,000	100.0830	9,007,443	9,000,000	9,000,000					6.506	6.216	JAJO	285,983		06/13/2024	07/15/2036
69121X-AC-0	Owl Rock CLO I LLC OR 2019-1A BR				1.C FE	19,000,000	101.0890	19,206,967	19,000,000	19,000,000					7.771	7.946	FMAN	172,257	1,443,406	12/08/2023	02/20/2036
69121X-AD-8	Owl Rock CLO I LLC OR 2019-1A C				1.F FE	23,000,000	101.0250	23,235,635	23,000,000	23,000,000					8.771	8.595	FMAN	235,355	1,952,364	12/08/2023	02/20/2036
693342-AA-5	PG&E Wildfire Recovery Funding A1				1.A FE	1,407,515	96.8610	1,363,358	1,407,544	1,407,585		7			3.594	3.591	JD	4,216	50,587	05/03/2022	06/01/2030
693342-AB-3	PG&E Wildfire Recovery Funding A2	C.			1.A FE	4,731,788	93.2450	4,662,256	5,000,000	4,736,536		4,749			4.263	5.042	JD	17,763		10/24/2024	06/01/2036
693342-AC-1	PG&E Wildfire Recovery Funding A3	C.			1.A FE	14,419,073	91.5910	13,738,641	15,000,000	14,425,549		6,021			4.377	4.775	JD	54,713	218,850	10/24/2024	06/01/2039
693342-AH-0	PG&E Wildfire Recovery Funding A-3				1.A FE	4,999,753	97.6480	4,882,415	5,000,000	5,002,220		(85)			5.081	5.076	JD	21,171	254,050	07/13/2022	06/01/2041
69346M-AD-1	PMT Issuer Trust - FMSR PNMSR 2021-FT1 A				2.C FE	72,250,000	101.1450	73,077,234	72,250,000	72,250,000					7.453	7.328	MON	89,749	6,090,446	11/09/2023	03/25/2026
69354W-AF-3	PNMAC GMSR ISSUER TRUST 2022-G PNMSR 2022-GT1 A	C.			2.B FE	71,106,150	101.7350	72,740,711	71,500,000	71,374,271		52,529			8.819	8.789	MON	105,091	6,927,097	03/24/2023	05/25/2027
69354W-AJ-5	PNMAC GMSR Issuer Trust PNMSR 2024-GT1 A				2.B FE	190,153,650	101.5960	193,032,267	190,000,000	190,146,198		(7,452)			7.539	6.967	MON	238,727	12,620,714	11/27/2024	03/25/2029
693968-AA-7	PMT Issuer Trust - FMSR PNMSR 2024-FT1 A				2.C FE	47,500,000	100.4960	47,735,624	47,500,000	47,500,000					7.089	6.456	MON	56,119	1,866,248	06/25/2024	12/25/2027
694308-KM-8	Pacific Gas and Electric Co Secured			2	2.B FE	499,545	105.6330	528,163	500,000	499,611		34			6.400	6.412	JD	1,422	32,000	06/01/2023	06/15/2033
69548J-AA-0	Pagaya AI Debt Trust 2023-1 PAID 2023-1 A				1.D FE	352,949	100.1110	353,340	352,949	352,949					7.556	7.485	MON	1,185	26,669	02/14/2023	07/15/2030
70337U-10-0	Patrons' Legacy PATRNL IV			4	3.C FE	13,511,259	100.6400	13,875,014	13,786,779	13,716,584		21,552			5.775	6.018	MON	17,693	813,801	06/09/2015	12/23/2063
70337Y-10-2	Patrons' Legacy PATRNL I			4	1.F FE	18,343,170	100.5500	19,155,068	19,050,292	19,022,572		11,728			5.859	5.999	MON	65,114	1,075,757	06/04/2012	07/10/2058
70338A-10-3	Patrons' Legacy PATRNL III			4	1.F FE	16,286,121	100.2900	16,980,480	16,931,379	16,798,484		36,332			5.646	5.960	MON	37,176	955,946	06/09/2015	12/17/2053
70338C-10-9	Patrons' Legacy PATRNL I			4	1.G FE	18,224,596	103.6500	21,442,932	20,687,827	20,405,845		77,363			6.673	7.224	MON	103,537	1,265,457	10/04/2012	05/04/2054
70338E-10-5	Patrons' Legacy PATRNL II			4	1.F FE	10,571,616	100.2100	10,864,746	10,841,978	10,823,681		5,549			5.628	5.755	MON	13,560	610,187	06/09/2015	11/23/2064
70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2				1.F FE	37,727,493	100.9020	39,424,140	39,071,554	38,504,238		255,279			7.250	8.945	MON	125,897	2,832,688	10/14/2022	10/15/2034
718547-AR-3	Phillips 66 Co Senior Unsecured	C.		2	2.A FE	3,984,113	99.2840	3,971,347	4,000,000	3,985,372		820			5.300	5.354	JD	589	212,000	06/26/2024	06/30/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2	RA		2	2.B FE	22,761,555	91.8950	20,952,062	22,800,000	22,779,736		3,935			3.858	3.914	MJSD	63,528	879,624	12/10/2019	12/05/2049
73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A				1.D	602,903	97.7140	589,118	602,903	602,903					3.000	2.999	MS	5,426	18,087	09/13/2012	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B				1.D	625,595	97.7140	611,292	625,595	625,595					3.000	2.999	MS	5,630	18,768	09/13/2012	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C				1.D	571,464	97.7140	558,398	571,464	571,464					3.000	2.999	MS	5,143	17,144	09/13/2012	09/13/2027
73020@-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08				1.D FE	5,897,596	106.3710	6,273,315	5,897,596	5,897,356		(36)			6.500	6.588	MON	17,037	383,344	05/22/2008	11/15/2034
74332Y-AJ-8	Progress Residential 2022-SFR5 PROG 2022-SFR5 E1				2.A FE	4,968,866	99.7220	4,986,099	5,000,000	4,976,473		3,196			6.618	6.789	MON	27,575	330,900	06/10/2022	06/17/2039
74332Y-AL-3	Progress Residential 2022-SFR5 PROG 2022-SFR5 E2				2.C FE	1,850,800	99.5890	1,917,096	1,925,000	1,873,268		16,233			6.863	8.063	MON	11,009	132,113	08/04/2023	06/17/2039
74333C-AG-1	Progress Residential 2022-SFR7 PROG 2022-SFR7 D				2.C FE	7,850,195	99.5620	8,208,917	8,245,000	7,998,888		69,331			5.500	6.554	MON	37,790	473,629	09/14/2022	10/27/2039
74333X-AJ-9	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E1	C			2.A FE	12,653,147	91.1250	11,548,213	12,673,000	12,653,195		182			3.378	3.403	MON	35,675	428,094	04/18/2022	01/17/2039
74333X-AL-4	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 E2				2.C FE	9,244,332	90.0680	8,329,486	9,248,000	9,240,102		(1,488)			3.527	3.534	MON	27,181	326,177	04/18/2022	01/17/2039
74333X-AN-0	PROGRESS RESIDENTIAL TRUST PRO PROG 2021-SFR11 F				3.C FE	11,782,431	92.8930	10,949,333	11,787,000	11,775,307		(2,529)			4.420	4.434	MON	43,415	520,985	04/18/2022	01/17/2039
74333X-AQ-3	Progress Residential 2021-SFR1 PROG 2021-SFR11 G				4.C FE	5,677,973	91.1520	5,177,406	5,680,000	5,674,239		(1,330)			4.687	4.703	MON	22,185	266,222	04/18/2022	01/17/2039
74333Y-AJ-7	Progress Residential 2022-SFR1 PROG 2022-SFR1 E1	C			2.A FE	21,475,208	91.2360	19,798,186	21,700,000	21,513,526		31,301			3.930	4.141	MON	71,068	852,810	01/27/2022	02/17/2041
74333Y-AL-2	Progress Residential 2022-SFR1 PROG 2022-SFR1 E2				2.C FE	10,567,316	90.4740	9,771,233	10,800,000	10,630,148		32,059			3.990	4.394	MON	35,910	430,920	01/27/2022	02/17/2041
74334D-AG-8	Progress Residential 2022-SFR6 PROG 2022-SFR6 D				2.C FE	6,825,774	100.3850	6,852,270	6,826,000	6,816,609		(3,946)			6.035	6.042	MON	34,329	411,949	07/25/2022	07/20/2039
74842#-AA-1	QUIKTRIP CTL PT TRUST P/T CERTS 11-A				2.A	17,716,962	99.2440	17,583,058	17,716,962	17,716,962					5.050	5.103	MON	64,618	894,707	09/02/2011	10/05/2031
75009C-AE-6	RAD CLO 23 Ltd RAD 2024-23A B1				1.C FE	6,400,000	100.6860	6,443,923	6,400,000	6,400,000					6.667	6.656	JAJO	85,343	298,558	01/25/2024	04/20/2037
75009C-AJ-5	RAD CLO 23 Ltd RAD 2024-23A C1				1.F FE	6,400,000	100.9980	6,463,885	6,400,000	6,400,000					7.117	6.881	JAJO	91,103	316,878	01/25/2024	04/20/2037
75009C-AL-0	RAD CLO 23 Ltd RAD 2024-23A C2				1.F FE	6,400,000	99.8490	6,390,310	6,400,000	6,400,000					6.257	6.305	JAJO	78,977	249,168	01/25/2024	04/20/2037
75009C-AN-6	RAD CLO 23 Ltd RAD 2024-23A D1				2.C FE	7,800,000	101.1740	7,891,580	7,800,000	7,800,000					8.417	8.205	JAJO	131,311	450,697	01/25/2024	04/20/2037
76134K-AG-9	Retained Vantage Data Centers VDCR 2023-1A A2B				1.G FE	29,576,559	99.3610	31,108,485	31,308,704	28,587,211		645,300		(2,411,848)	5.250	8.099	MON	73,054	1,722,952	09/15/2023	09/15/2048
76134K-AJ-3	Retained Vantage Data Centers VDCR 2024-1A B				2.C FE	15,890,000	96.6130	15,351,801	15,890,000	15,890,000					5.775	5.838	MON	40,784	226,863	09/10/2024	09/15/2049
78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2	RA		4	2.C FE	18,352,315	99.0140	18,294,008	18,476,250	18,398,199		44,281			5.216	5.517	JAJO	176,682	963,721	12/18/2023	07/25/2049
78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A				1.F FE	5,088,987	94.5720	4,812,746	5,088,991	5,089,299		(60)			2.675	2.685	MON	6,050	136,131	10/18/2021	02/28/2033
78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B				2.B FE	9,508,472	93.0520	8,942,370	9,610,098	9,522,326		11,444			3.821	4.414	MON	16,320	367,202	12/22/2023	02/28/2033
78443J-AG-4	SLM Private Credit Student Loa SLMA 2006-C C			2	1.C FE	15,225,415	87.9820	16,237,141	18,455,048	17,383,823		208,233			5.010	6.634	MJSD	41,095	1,110,434	08/18/2014	12/15/2039
78449A-AC-6	Slam 2021-1 Ltd SLAM 2021-1A B				2.B FE	3,320,010	89.1810	2,960,902	3,320,100	3,351,887		13,234			3.422	3.931	MON	5,050	113,614	05/26/2021	06/15/2046
78472V-AB-2	SPSS 2021-A LLC SPSS 2021-A B				1.F FE	90,000,000	75.0900	67,581,414	90,000,000	90,000,000					3.000	3.018	MON	120,000	2,700,000	08/26/2021	09/15/2075
81761T-AC-9	ServiceMaster Funding LLC SERV 2020-1 A2II	M			2.C FE	14,143,548	85.3280	12,068,455	14,143,548	14,143,548					3.337	3.405	JAJO	79,973	467,017	11/20/2020	01/30/2051
81761T-AG-0	ServiceMaster Funding LLC SERV 2021-1 A2II	RA			2.C FE	44,174,121	82.1740	36,279,268	44,149,144	44,176,284		19,936			3.113	3.596	JAJO	343,591	1,374,363	10/01/2024	07/30/2051
82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS				2.B YE	8,759,012	90.4170	7,841,228	8,672,289	8,731,217		(3,789)			4.373	4.318	MON	16,855	379,239	03/29/2017	03/15/2037
85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2	M		2	1.F FE	45,249,303	100.4880	45,460,545	45,240,000	45,239,357		(178)			5.152	5.178	MJSD	71,218	2,330,765	03/23/2023	09/20/2029
85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS				1.C YE	10,369,766	86.1710	8,935,771	10,369,766	10,369,766					3.670	3.698	MON	16,914	380,570	12/07/2016	09/15/2042
86190B-AD-6	Store Master Funding I-VII XIV STR 2021-1A A4				1.C FE	6,874,731	85.1960	5,859,344	6,877,499	6,875,392		202			3.700	3.733	MON	7,775	254,468	05/19/2021	06/20/2051
86212V-AA-2	Store Master Funding I-VII STR 2018-1A A1			4	1.C FE	1,101,048	96.1500	1,081,689	1,124,998	1,115,198		1,619			3.960	4.247	MON	1,361	44,550	08/10/2018	10/20/2046
86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2	M		4	1.A FE	16,570,262	96.9920	16,009,691	16,506,190	16,567,667		54,733	24,747		4.290	4.212	MON	21,637	708,114	06/09/2022	10/20/2048
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4	C		4	1.C FE	33,255,554	99.1540	32,910,819	33,191,667	33,380,179		77,193			4.740	6.779	MON	48,073	1,573,285	02/11/2022	10/20/2048
86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2			2	1.A FE	22,687,859	83.7400	18,960,514	22,642,023	22,672,211		(2,363)			3.650	3.653	MON	25,252	826,434	12/10/2019	11/20/2049
86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4				1.C FE	7,223,842	102.6330	7,416,106	7,225,833	7,223,842					5.940	6.023	MON	13,115	288,528	04/05/2024	05/20/2054
86213C-AB-1	STORE Master Funding I LLC STR 2015-1A A2	C		4	1.C FE	18,495,190	99.7160	19,124,480	19,178,938	19,002,341		523,437			4.170	7.382	MON	24,437	799,762	12/22/2023	04/20/2045
86361Y-AA-5	Structured Receivables Finance SFS 2006-B A			4	1.A FE	108,077	99.9870	106,699	106,713	106,765		(575)			5.189	3.968	MON	246	5,537	06/09/2022	03/15/2038
86613X-AA-3	Summit Issuer LLC FIBER 2020-1A A2	M			1.G FE	9,300,000	97.2080	9,040,298	9,300,000	9,300,000					2.290	4.446	MON	6,507	212,970	12/10/2020	12/20/2050
86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS				1.G YE	13,886,029	98.7550	13,713,169	13,886,029	13,886,029					5.730	5.798	MON	15,471	859,657	01/17/2020	12/23/2036
869507-AA-1	SuttonPark Structured Settleme SPSS 2017-1A A	C		2	1.A FE	13,709,191	89.9400	12,336,167	13,716,062	13,710,945		259			4.190	4.232	MON	25,542	574,703	02/09/2017	01/15/2071
871044-AE-3	Switch ABS Issuer LLC SWTCH 2024-2A A2				1.G FE	28,600,445	99.5820	29,177,423	29,300,000	28,660,466		60,021			5.436	6.065	MON	26,546	698,284	08/28/2024	06/25/2054

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
871044-AG-8	Switch ABS Issuer LLC SWTCH 2024-2A B				2.C FE	2,314,821	101.7110	2,441,067	2,400,000	2,322,199		7,378			6.200	7.149	MON	2,480	77,707	06/06/2024	06/25/2054
87244B-AA-6	TGIF Funding LLC 2017-1A TGIF 2017-1A A2			4	6. FE	6,398,561	43.2500	4,119,594	9,525,073	4,119,594	(2,291,689)	55,589	3,169,454		6.202	13.881	JAJO	100,098	590,745	03/20/2018	04/30/2047
87342R-AC-8	Taco Bell Funding LLC BELL 2016-1A A23	C		4	2.B FE	13,612,500	99.8630	13,593,889	13,612,500	13,612,500					4.970	7.368	FMAN	67,654	676,541	05/04/2016	05/25/2046
87342R-AE-4	Taco Bell Funding LLC BELL 2018-1A A2II	C		2	2.B FE	12,198,484	98.8210	12,236,455	12,382,500	12,255,598		32,948			4.940	5.304	FMAN	61,170	611,695	04/03/2023	11/25/2048
88035K-AA-7	TENET 2024-1A TENET 2024-1A A1				1.C FE	15,583,307	98.3340	15,333,866	15,593,691	15,583,307					5.490	5.569	MON	26,158	123,658	10/15/2024	10/20/2054
88164A-AE-4	Tesla Sustainable Energy Trust TSET 2024-1A				1.G FE	3,448,243	98.4860	3,397,756	3,450,000	3,448,265		23			6.250	6.338	MON	6,589	27,552	11/01/2024	06/21/2050
88240T-AA-9	Texas Electric Market Stabiliz A-1				1.A FE	8,695,467	96.9110	8,426,978	8,695,589	8,695,990		(185)			4.265	4.262	FA	154,528	370,867	06/08/2022	08/01/2034
88240T-AB-7	Texas Electric Market Stabiliz A-2	C			1.A FE	21,997,903	96.8440	21,305,711	22,000,000	22,000,822		(220)			4.966	4.965	FA	455,217	1,092,520	06/08/2022	02/01/2042
88240T-AC-5	Texas Electric Market Stabiliz A-3				1.A FE	13,848,632	93.6910	12,976,140	13,850,000	13,850,562		(102)			5.057	5.056	FA	291,831	700,395	06/08/2022	08/01/2046
88576P-AG-8	321 Henderson Receivables LLC HENDR 2005-1A B			4	1.C FE	893,561	96.5910	989,226	1,024,138	977,130		7,162			5.243	6.918	MON	2,386	53,696	03/28/2012	10/15/2055
88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1				1.A FE	25,619	109.9030	25,520	23,220	25,619					8.000	3.051	MON	83	155	12/02/2024	06/15/2045
88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B			2	1.A FE	2,343,979	101.3860	2,079,344	2,050,921	2,107,543		(16,708)			9.310	7.134	MON	8,486	190,941	06/09/2011	07/15/2061
88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C	C			2.B FE	7,222,431	99.4220	7,183,213	7,225,000	7,222,510		79			6.270	6.358	MON	13,842	203,853	06/25/2024	07/20/2049
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE			4	1.F PL	68,690,670	85.0360	58,411,853	68,690,670	68,690,670					4.920	4.970	MON	281,632	3,379,582	10/01/2019	07/01/2048
89392@-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A				1.E PL	14,809,010	91.9620	14,325,151	15,577,220	14,833,942		24,933			4.380	5.087	JAJO	125,085	516,575	05/30/2024	01/25/2040
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS				1.B YE	19,326,933	97.4370	18,831,667	19,326,933	19,326,933					5.320	5.379	MON	45,697	1,028,193	11/10/2011	05/15/2043
90274@-AA-6	UFI-JCI SAMFORD CPPC TR P/T CERTS				1.G YE	24,774,845	90.2270	22,353,483	24,774,845	24,774,845					3.660	3.676	MJSD	75,563	906,759	10/07/2016	03/01/2038
90279@-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17				1.D YE	27,575,098	91.4800	25,225,683	27,575,098	27,575,098					4.150	4.171	MJSD	95,364	1,144,367	02/14/2017	03/01/2038
90931@-AA-5	United Airlines 2018-1 Class A Secured	C			1.E FE	19,230,814	93.3980	18,766,015	20,092,524	19,291,284		60,470			3.500	4.600	MS	234,413	519,075	07/02/2024	09/01/2031
90931C-AA-6	United Airlines 2019-1 Class A Secured	C			1.E FE	7,240,289	95.7700	7,008,082	7,317,617	7,242,802		2,513			4.150	4.376	FA	106,288	280,230	08/08/2024	02/25/2033
90931G-AA-7	United Airlines 2020-1 Class A Secured				1.E FE	15,654,527	101.4910	15,698,300	15,467,733	15,639,559		(14,968)			5.875	5.303	JAJO	191,843	241,286	08/09/2024	10/15/2027
90932L-AA-5	United Airlines 2015-1 Class A Secured				1.E FE	5,025,040	95.7560	4,512,037	4,711,999	4,853,269		(40,212)			3.450	2.257	JD	13,547	162,564	02/12/2020	06/01/2029
90945D-AC-4	United Auto Credit Securitizat UACST 2024-1 C				1.F FE	2,999,679	100.7300	3,021,901	3,000,000	2,999,702		24			7.060	7.165	MON	12,355	129,433	04/25/2024	10/10/2029
91824X-AC-4	VCP RRL ABS II Ltd VCRRL 2022-1A A				1.F FE	16,852,787	98.7640	17,565,231	17,785,000	17,453,648		304,775			5.480	8.549	JAJO	192,216	823,552	08/08/2024	01/20/2033
91863*-AA-3	VPC Synthesis, L.P. A1				2.C PL	79,648,516	80.2200	63,894,040	79,648,516	79,790,068		141,552			6.500	6.386	FMAN	624,095	4,861,445	11/25/2024	06/11/2028
91863*-AB-1	VPC Synthesis, L.P. A2				3.C PL	14,211,787	20.1600	8,769,696	43,500,479	14,211,787		(321,510)	15,633,024		6.500	83.013	FMAN	340,853	2,660,876	11/18/2024	06/11/2028
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS				1.E	10,305,363	86.6210	8,926,651	10,305,363	10,305,363					4.000	4.033	MON	18,321	412,215	10/25/2016	01/15/2043
92212K-AC-0	Vantage Data Centers LLC VDC 2020-2A A2	C		2	1.G FE	908,566	92.7340	927,341	1,000,000	912,739		4,173			1.992	4.700	MON	885	3,320	10/24/2024	09/15/2045
92243R-AA-2	VCP RRL ABS I VCRRL 2021-1A A				1.F FE	3,965,031	92.7550	3,970,203	4,280,290	4,080,207		70,119			2.152	5.901	JAJO	18,167	92,112	12/14/2023	10/20/2031
92535V-AF-9	Vertical Bridge Holdings LLC VBTOW 2020-2A A			4	1.D FE	24,472,063	97.8050	23,923,115	24,460,000	24,461,864		(2,584)			2.636	3.239	MON	28,656	644,766	10/15/2020	09/15/2050
92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS				1.A	26,065,169	77.8580	20,293,731	26,065,169	26,065,169					3.008	3.027	MON	34,846	782,402	12/18/2024	09/15/2049
92943J-AB-1	WPGG US HoldCo SPV LP Warburg Pincus 25 Nov 28				1.G PL	272,004,077	100.8200	274,234,511	272,004,077	272,004,077					8.372	7.786	MJSD	1,834,378	26,385,882	12/01/2023	12/01/2028
94108F-AA-8	WAT 2021-A WAT 2021-A A				1.C PL	92,744,617	99.9700	92,774,496	92,802,337	92,753,527		5,639			6.712	6.816	MON	274,201	5,176,846	12/30/2024	02/18/2031
94108F-AB-6	WAT 2021-A WAT 2021-A B				1.F PL	12,729,126	99.8400	12,720,716	12,741,102	12,731,036		1,201			7.562	7.698	MON	42,414	787,954	12/30/2024	02/18/2031
94108F-AC-4	WAT 2021-A WAT 2021-A C				2.C PL	24,546,228	98.5800	24,264,539	24,614,059	24,556,306		6,368			9.262	9.493	MON	100,358	1,820,634	12/30/2024	02/18/2031
94353W-AA-3	WAVE 2017-1 Trust WAAV 2017-1A A			4	3.B FE	724,505	93.9950	684,424	728,147	728,147		1,027			3.844	5.534	MON	1,244	27,990	06/12/2018	11/15/2042
94978#-EL-7	Dow Chemical Co/The EQUIP NT SER C				2.A	439,875	101.5410	446,653	439,875	439,875					5.670	5.669	JJ	12,332	24,941	06/29/2006	01/03/2029
95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II	C		4	2.B FE	31,470,703	95.7160	30,317,275	31,674,088	31,589,159		14,488			3.884	3.988	MJSD	54,677	1,230,222	02/28/2024	03/15/2048
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II	C		4	2.B FE	7,506,089	93.7800	7,093,999	7,564,507	7,508,339		2,250			4.080	4.290	MJSD	13,717	288,710	10/18/2024	06/15/2049
96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H				1.C YE	19,251,834	93.8260	17,885,036	19,061,895	19,185,099		(5,619)			4.830	4.798	MON	40,920	920,690	07/16/2012	09/15/2043
97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A	C			1.F FE	15,082,108	89.4930	14,325,568	16,007,544	15,329,438		111,800			3.104	4.294	MON	22,083	484,242	02/09/2022	05/15/2046
97181#-KW-2	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-A				1.D	80,283	100.3800	80,588	80,283	80,283					4.920	4.919	JJ	1,964	3,812	12/01/2020	07/02/2028
97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A				1.D	167,244	100.2730	167,700	167,244	167,244					4.920	4.919	JJ	4,091	8,075	11/01/2020	01/02/2026
97181#-LD-3	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-B				1.D	91,824	100.3890	92,181	91,824	91,824					4.920	4.920	JJ	2,246	4,518	09/22/2005	07/02/2028
97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B				1.D	140,967	100.2730	141,351	140,967	140,967					4.920	4.920	JJ	3,449	6,601	09/22/2005	01/02/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97181#-LK-7	UNION PACIFIC RAILROAD CO EQUIP NTS 05-1-C				1.D	71,611	100.3870	71,888	71,611	71,611					4.920	4.919	JJ	1,752	3,468	12/28/2005	07/02/2028
97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C				1.D	287,175	100.2730	287,958	287,175	287,175					4.920	4.919	JJ	7,025	14,026	12/21/2005	01/02/2026
974153-AB-4	Wingstop Funding LLC WSTOP 2020-1A A2			4	2.B FE	10,551,535	93.2530	9,828,426	10,539,500	10,593,119		26,344			2.841	4.685	MJSD	21,625	299,427	10/13/2020	12/05/2050
97770*-AA-2	Wolf Entertainment Funding LLC A				2.B PL	15,754,358	99.2830	15,641,407	15,754,358	15,754,358					2.990	3.807	FMAN	53,648	471,055	03/25/2021	05/20/2045
98920M-AA-0	Zaxbys Funding LLC ZAXBY 2021-1A A2	M			2.B FE	14,512,500	89.8940	13,045,836	14,512,500	14,512,500					3.238	3.332	JAJO	79,624	469,915	05/27/2021	07/30/2051
98979Q-AA-1	Ziply Fiber Issuer LLC ZIPLY 2024-1A A2	M			1.G FE	114,967,938	102.4980	117,872,137	115,000,000	115,129,228		161,290			6.640	6.701	MON	233,322	5,451,256	03/20/2024	04/20/2054
98979Q-AC-7	Ziply Fiber Issuer LLC ZIPLY 2024-1A B				2.C FE	7,959,594	102.8410	8,186,155	7,960,000	7,979,959		20,365			7.810	7.866	MON	18,996	443,808	03/20/2024	04/20/2054
BCC2EJ-T5-7	Cairn CLO VIII DAC CRNCL 2017-8A B1				1.C FE	1,842,483	99.1510	2,059,972	2,077,615	1,960,766		(15,816)		(130,645)	4.352	5.825	JAJO	15,823	113,161	10/04/2022	10/30/2030
BCC2EJ-T7-3	Cairn CLO VIII DAC CRNCL 2017-8A B2NE	C			1.C FE	5,407,619	95.0440	6,152,308	6,473,129	5,945,514		98,354		(380,254)	2.050	4.832	JAJO	22,485	138,324	10/04/2022	10/30/2030
BCC2HG-4U-2	Dryden 32 Euro CLO 2014 DAC DRYD 2014-32A C2R				1.D FE	4,517,582	96.2770	4,487,123	4,660,653	4,389,063		81,693		(210,212)	3.000	5.113	FMAN	17,866	145,402	01/29/2024	08/15/2031
G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A			4	3.B FE	6,908,437	91.2600	6,344,888	6,952,540	6,952,540		9,191			6.000	5.773	MON	18,540	279,710	01/01/2018	11/15/2037
G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A				1.G FE	32,000,000	100.4500	32,144,000	32,000,000	32,000,000					8.137	6.442	JAJO	622,004	506,572	11/25/2024	06/05/2029
G4800#-AA-1	Insight Partners XI NAV A				1.G Z	59,857,531	100.0000	59,857,531	59,857,531	59,868,843		11,312			7.595	7.953	MON	25,255	5,449,947	02/07/2024	08/28/2025
G77418-AA-8	SoftBank Vision Fund II A1				1.F PL	26,878,210	99.5000	26,457,595	26,590,548	26,687,444		(65,763)			6.000	5.121	JD	39,886	1,645,839	12/31/2022	12/23/2025
G77418-AB-6	SoftBank Vision Fund II A				1.F PL	372,922,731	99.5000	371,058,117	372,922,731	372,922,731					6.000	5.402	JD	559,384	23,383,254	12/23/2024	12/18/2025
G8868J-AB-1	Tiger Global Private Investmen A				2.A PL	79,875,224	100.3100	80,248,000	80,000,000	79,853,223		(7,124)			8.260	6.640	MJSD	36,713	7,850,647	02/22/2023	02/10/2027
428357-AA-5	HI-FI Music IP Issuer LP HIFI 2022-1A A2		A		1.F FE	1,999,958	96.1180	1,922,356	2,000,000	1,999,261		316			3.939	3.976	FMAN	13,130	78,780	02/04/2022	02/01/2062
000000-00-0	Contego CLO IV DAC CONTE 4A DR		B		2.B FE	1,655,854	99.4350	1,544,769	1,553,551	1,523,015		(19,455)		(113,383)	5.788	5.811	JAJO	17,484	26,244	09/16/2024	01/23/2030
000000-00-0	Aurium CLO III DAC ACLO 3A D		B		2.B FE	2,881,571	100.0140	2,796,786	2,796,392	2,760,371		(9,257)		(111,944)	6.305	6.104	JAJO	37,711	154,104	02/08/2024	04/16/2030
000000-00-0	Blackrock European CLO IV DAC BECLO 4A D	C	B	4	2.A FE	2,252,535	100.2400	2,076,373	2,071,401	2,036,807		10,699		(134,538)	5.829	5.810	JAJO	26,161	143,525	10/05/2021	07/15/2030
000000-00-0	Marlay Park CLO DAC MRLPK 1A C		B	4	2.A FE	3,400,217	99.9980	3,107,030	3,107,102	3,070,049		12,767		(202,588)	5.579	5.411	JAJO	37,558	207,037	10/05/2021	10/15/2030
000000-00-0	Madison Park Euro Funding VI D CADOG 6A DR		B		2.A FE	647,201	99.9270	688,235	688,741	646,270		10,370		(42,015)	6.079	7.270	JAJO	9,072	49,523	10/05/2023	10/15/2030
000000-00-0	Harvest CLO XV DAC HARVT 15A CR	C	B	4	1.E FE	1,707,996	100.1030	1,814,343	1,812,476	1,748,627		24,853		(114,675)	4.800	5.692	FMAN	9,667	108,196	04/15/2020	11/22/2030
000000-00-0	Harvest CLO XV DAC HARVT 15X CR	C	B	4	1.E FE	1,641,979	100.1030	1,555,151	1,553,551	1,545,158		3,406		(101,631)	4.800	4.388	FMAN	8,286	92,740	01/07/2020	11/22/2030
000000-00-0	Avoca CLO XIV DAC AVOCA 14A B2R		B	4	1.A FE	1,876,317	99.9990	1,657,099	1,657,121	1,657,121				(108,961)	4.484	3.330	JAJO	16,099	92,128	10/20/2020	01/12/2031
000000-00-0	Milltown Park CLO DAC MILPK 1X B	C	B	4	1.D FE	1,639,472	100.0850	1,554,867	1,553,551	1,543,961		3,533		(101,554)	4.979	4.615	JAJO	16,759	93,618	01/07/2020	01/15/2031
000000-00-0	Milltown Park CLO DAC MILPK 1A B		B		1.D FE	899,128	100.0850	860,360	859,632	859,685		(842)		(38,600)	4.979	4.401	JAJO	9,274	12,685	07/29/2024	01/15/2031
000000-00-0	Anchorage Capital Europe Clo 1 ANCHE 1X CE	C	B	4	1.F FE	4,369,137	100.1540	4,097,305	4,091,017	4,083,607		3,069		(268,533)	5.079	4.559	JAJO	45,020	250,873	01/07/2020	01/15/2031
000000-00-0	Milltown Park CLO DAC MILPK 1A CE		B	4	1.G FE	989,239	99.9980	911,394	911,417	891,161		6,186		(59,013)	5.829	5.974	JAJO	11,511	63,151	10/27/2020	01/15/2031
000000-00-0	Anchorage Capital Europe Clo 1 ANCHE 1A D1E		B		2.B FE	506,961	100.6450	521,191	517,850	487,509		7,628		(32,033)	6.179	7.453	JAJO	6,933	37,789	07/12/2023	01/15/2031
000000-00-0	Aurium CLO IV DAC ACLO 4A D		B		2.B FE	1,879,498	98.6780	1,778,295	1,802,119	1,788,008		(5,346)		(86,144)	5.505	5.140	JAJO	21,219	28,870	07/29/2024	01/16/2031
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A C	C	B	4	1.F FE	2,459,127	99.7960	2,325,563	2,330,326	2,301,906		8,028		(151,614)	4.672	4.561	JAJO	19,658	135,658	10/29/2020	01/27/2031
000000-00-0	CVC Cordatus Loan Fund X DAC CORDA 10A D	C	B	4	2.B FE	4,667,411	100.1000	4,808,393	4,803,579	4,585,638		48,870		(298,422)	5.572	6.424	JAJO	48,327	325,726	10/05/2023	01/27/2031
000000-00-0	Madison Park Euro Funding XI D CADOG 11A CN	C	B	4	1.E FE	4,657,345	99.6750	4,397,736	4,412,085	4,344,170		21,945		(286,375)	4.873	4.667	FMAN	28,070	266,018	07/15/2020	02/15/2031
000000-00-0	Madison Park Euro Funding XI D CADOG 11A DN	C	B	4	2.A FE	2,842,072	99.8210	2,584,622	2,589,252	2,549,552		11,254		(168,301)	5.823	5.606	FMAN	19,684	181,180	02/01/2021	02/15/2031
000000-00-0	Avoca CLO XV DAC AVOCA 15A DR		B	4	1.G FE	1,814,888	100.3290	1,662,565	1,657,121	1,636,868		5,595		(107,910)	5.479	5.274	JAJO	19,672	108,650	10/05/2021	04/15/2031
000000-00-0	Blackrock European CLO V DAC BECLO 5A B	C	B	4	1.A FE	5,367,252	99.9990	4,919,509	4,919,578	4,919,578				(323,479)	4.305	3.383	JAJO	45,299	260,315	09/25/2020	07/16/2031
000000-00-0	Arbour CLO V DAC ARBR 5A B2N	C	B	4	1.A FE	1,159,555	100.0410	1,036,126	1,035,701	1,035,701				(68,101)	4.286	3.494	MJSD	1,973	56,867	10/05/2021	09/15/2031
000000-00-0	Arbour CLO V DAC ARBR 5A C	C	B	4	1.E FE	6,935,284	100.1960	6,226,365	6,214,204	6,168,596		13,828		(406,460)	4.736	4.906	MJSD	13,080	370,903	07/06/2021	09/15/2031
000000-00-0	Arbour CLO V DAC ARBR 5A CN	C	B	4	1.E FE	2,858,134	100.1960	2,594,319	2,589,252	2,560,149		9,024		(168,897)	4.736	5.037	MJSD	5,450	154,543	08/11/2020	09/15/2031
000000-00-0	Blackrock European CLO VII DAC BECLO 7A B1RE		B		1.B FE	2,007,659	99.2000	2,054,830	2,071,401	2,016,885		40,500		(130,744)	4.515	4.746	JAJO	20,263	93,789	10/05/2023	10/15/2031
000000-00-0	Avoca CLO XIX DAC AVOCA 19A C	C	B	4	1.B FE	2,902,100	100.1790	2,593,884	2,589,252	2,581,654		2,667		(169,910)	5.549	5.080	JAJO	31,130	171,690	10/01/2020	10/15/2031
000000-00-0	Tikehau CLO IV DAC TIKEH 4A B1		B		1.C FE	1,944,463	99.9980	1,853,873	1,853,904	1,845,562				(98,902)	4.829	4.444	JAJO	19,397	26,608	08/05/2024	10/15/2031
000000-00-0	Madison Park Euro Funding XII CADOG 12A CN	C	B	4	1.E FE	3,223,019	100.1680	3,195,330	3,189,958	3,131,524		14,411		(186,333)	5.479	5.426	JAJO	37,869	132,309	08/08/2024	10/15/2031
000000-00-0	Avoca CLO XIX DAC AVOCA 19A D	C	B	4	1.F FE	4,468,724	100.5180	3,956,049	3,935,662	3,936,562		103		(258,840)	6.379	5.811	JAJO	54,395	295,661	10/05/2021	10/15/2031
000000-00-0	Madison Park Euro Funding XII CADOG 12A DN		B	4	2.A FE	13,285,262	100.6150	12,035,874	11,962,342	11,833,107		34,679		(780,392)	6.379	6.120	JAJO	165,334	898,653	09/17/2020	10/15/2031
000000-00-0	OAK Hill European Credit Partn OHECP 2018-7A DE		B	4	2.B FE	3,459,836	100.6820	3,128,277	3,107,102	3,097,837		2,251		(203,844)	6.419	5.903	JAJO	39,889	234,597	09/16/2020	10/20/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Phoenix Park CLO DAC PHNXP 1X CR	C..	B	4	2.B FE	10,986,525	100.0450	10,361,698	10,357,006	10,248,067		31,736		(674,762)	6.509	6.410	JAJO	119,847	798,242	12/11/2018	10/29/2031
000000-00-0	Phoenix Park CLO DAC PHNXP 1A CRN		B		2.B FE	377,615	100.0450	402,034	401,852	377,647		5,800		(24,563)	6.509	8.019	JAJO	4,650	30,970	10/05/2023	10/29/2031
000000-00-0	Sutton Park CLO DAC STNPK 1A C		B		2.A FE	1,540,539	100.3770	1,559,402	1,553,551	1,480,987		17,921		(97,244)	6.323	7.153	FMAN	12,825	117,042	06/22/2023	11/15/2031
000000-00-0	Sutton Park CLO DAC STNPK 1A CE	C..	B	4	2.A FE	1,092,739	100.3770	1,039,601	1,035,701	1,012,588		6,086		(66,820)	6.323	6.371	FMAN	8,550	77,946	07/22/2020	11/15/2031
000000-00-0	Sculptor European CLO V DAC OZLME 5A B1		B	4	1.B FE	2,830,818	100.3240	2,545,695	2,537,466	2,530,211		2,727		(166,511)	4.934	4.434	JAJO	27,126	151,562	09/24/2020	01/14/2032
000000-00-0	Sculptor European CLO V DAC OZLME 5X B1	C..	B	4	1.B FE	2,228,300	100.3240	2,078,119	2,071,401	2,071,401				(136,202)	4.934	4.348	JAJO	22,144	123,724	01/07/2020	01/14/2032
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B2		B		1.B FE	1,016,117	97.1870	1,006,566	1,035,701	989,866		21,158		(47,409)	2.100	4.513	JAJO	4,592	17,027	01/29/2024	01/15/2032
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A C	C..	B	4	1.E FE	20,157,177	99.3470	21,171,332	21,310,576	20,663,950		233,425		(1,329,485)	4.929	5.652	JAJO	227,586	1,272,861	09/27/2022	01/15/2032
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A D	C..	B	4	2.B FE	3,531,986	100.1580	3,267,595	3,262,457	3,215,037		16,812		(212,222)	5.779	5.734	JAJO	40,850	224,313	03/23/2021	01/15/2032
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56X D	C..	B	4	2.B FE	6,427,625	100.1580	6,223,991	6,214,204	6,134,075		28,233		(404,091)	5.779	5.683	JAJO	77,809	427,263	12/05/2018	01/15/2032
000000-00-0	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A B1	C..	B	4	1.C FE	5,785,913	99.9980	5,209,444	5,209,574	5,209,574				(342,547)	4.958	3.782	JAJO	53,811	310,752	09/25/2020	01/18/2032
000000-00-0	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A B2R	C..	B		1.C FE	5,459,317	99.9980	5,178,374	5,178,503	5,160,378				(298,939)	4.958	4.511	JAJO	53,490	75,038	08/05/2024	01/18/2032
000000-00-0	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A C		B	4	1.F FE	2,778,287	100.4640	2,601,276	2,589,252	2,586,891		625		(170,103)	5.658	5.086	JAJO	30,521	173,715	03/04/2020	01/18/2032
000000-00-0	Bain Capital Euro Clo 2018-2 D BCCE 2018-2A D		B		2.B FE	668,763	99.9610	633,601	633,849	632,383		(1,880)		(34,500)	6.419	5.884	JAJO	8,137	11,574	07/29/2024	01/20/2032
000000-00-0	CVC Cordatus Loan Fund XII DAC CORDA 12A D		B		2.B FE	1,272,673	100.7930	1,304,896	1,294,626	1,224,322		15,576		(80,392)	6.338	7.346	JAJO	15,955	97,254	06/22/2023	01/23/2032
000000-00-0	CVC Cordatus Loan Fund XII DAC CORDA 12A DN	C..	B	4	2.B FE	7,737,380	100.7930	7,098,634	7,042,764	7,042,764				(463,086)	6.338	5.816	JAJO	86,794	529,336	11/02/2018	01/23/2032
000000-00-0	Madison Park Euro Funding VIII CADOG 8A BRN	C..	B		1.C FE	5,536,855	99.9980	5,745,964	5,746,067	5,485,681		(32,230)		(354,061)	4.879	5.454	JAJO	60,743	329,781	01/18/2024	04/15/2032
000000-00-0	Dryden 59 Euro CLO 2017 DAC DRYD 2017-59A C1	C..	B	4	1.F FE	6,401,395	99.0380	6,667,265	6,732,054	6,466,710		72,506		(422,799)	4.573	5.129	FMAN	40,192	382,102	09/28/2023	05/15/2032
000000-00-0	Dryden 59 Euro CLO 2017 DAC DRYD 2017-59X D1	C..	B	4	2.C FE	5,350,684	99.1050	5,132,140	5,178,503	5,080,259		26,057		(334,741)	5.423	5.317	FMAN	36,664	340,464	12/05/2018	05/15/2032
000000-00-0	CVC Cordatus Loan Fund XVI DAC CORDA 16A D	C..	B	4	2.B FE	1,124,216	100.6210	1,042,129	1,035,701	1,024,611		2,560		(67,472)	6.993	7.307	MJSD	3,018	86,780	07/21/2020	06/17/2032
000000-00-0	Avoca CLO XX DAC AVOCA 20A B1		B		1.C FE	14,369,193	100.2550	14,251,296	14,214,991	14,059,188		140,760		(816,755)	4.979	4.812	JAJO	153,349	754,961	03/20/2024	07/15/2032
000000-00-0	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A B1RR		B	4	1.C FE	2,280,197	99.3330	2,160,460	2,174,971	2,174,971				(143,012)	4.429	3.538	JAJO	20,871	118,349	03/06/2020	07/15/2032
000000-00-0	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A CRR	C..	B	4	1.F FE	7,515,427	98.8900	7,087,465	7,167,048	7,158,652		3,571		(470,663)	4.879	4.343	JAJO	75,764	424,228	02/12/2020	07/15/2032
000000-00-0	Madison Park Euro Funding XIV MDPKE 14A C1R		B		1.F FE	3,122,224	100.3280	3,013,389	3,003,532	2,987,525		2,893		(137,591)	5.579	5.152	JAJO	36,306	148,970	04/08/2024	07/15/2032
000000-00-0	BlackRock European CLO VI DAC BECLO 6A D		B		2.A FE	2,413,771	100.5350	2,082,483	2,071,401	2,066,661		2,138		(136,082)	6.279	5.797	JAJO	28,180	153,425	12/10/2020	07/15/2032
000000-00-0	BlackRock European CLO VI DAC BECLO 6A DE	C..	B	4	2.B FE	3,930,159	100.5350	3,540,221	3,521,382	3,473,541		15,072		(229,340)	6.279	6.178	JAJO	47,907	260,822	05/21/2021	07/15/2032
000000-00-0	Madison Park Euro Funding XIV MDPKE 14A DR		B		2.C FE	3,588,208	100.0020	3,573,249	3,573,167	3,398,167		36,998		(223,628)	6.779	7.531	JAJO	52,482	283,529	07/26/2023	07/15/2032
000000-00-0	Ares European CLO XIII DAC ARESE 13A C1	C..	B	4	1.F FE	2,178,911	100.1030	2,073,543	2,071,401	2,045,300		6,303		(134,594)	5.719	5.452	JAJO	23,693	140,952	06/30/2020	07/20/2032
000000-00-0	Ares European CLO XIII DAC ARESE 13A DN	C..	B	4	2.B FE	9,880,262	100.0630	9,327,159	9,321,305	9,301,571		4,075		(611,676)	7.319	6.785	JAJO	136,445	793,162	06/18/2020	07/20/2032
000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A B1RR		B	4	1.A FE	284,358	99.4590	257,525	258,925	258,925				(17,025)	4.323	3.376	FMAN	1,461	14,012	10/29/2020	08/15/2032
000000-00-0	Carlyle Euro CLO 2019-2 DAC CGMSE 2019-2A A2A	C..	B	4	1.C FE	22,023,034	100.2890	19,735,260	19,678,311	19,678,311				(1,293,917)	4.823	3.531	FMAN	123,908	1,168,949	09/24/2020	08/15/2032
000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A CRR	C..	B	4	1.E FE	10,978,243	99.8430	9,823,689	9,839,156	9,782,598		18,323		(643,264)	4.723	4.253	FMAN	60,670	574,073	03/22/2023	08/15/2032
000000-00-0	CVC Cordatus Loan Fund III DAC CORDA 3A DRR		B	4	2.A FE	416,450	100.0560	390,679	390,459	380,132		2,960		(25,175)	5.573	5.758	FMAN	2,841	26,290	10/28/2020	08/15/2032
000000-00-0	Harvest CLO XXIII DAC HARVT 23A C		B		1.F FE	616,856	99.8180	589,273	590,349	590,349				(26,507)	5.269	4.651	JAJO	6,221	8,980	07/29/2024	10/20/2032
000000-00-0	Holland Park CLO DAC HOLPK 1A A2RR	C..	B		1.C FE	12,056,260	100.1210	10,369,579	10,357,006	10,357,006				(681,009)	4.684	3.650	FMAN	64,683	598,330	12/02/2020	11/14/2032
000000-00-0	Holland Park CLO DAC HOLPK 1A B2ER		B		1.F FE	2,859,934	99.4050	3,088,627	3,107,102	2,857,366		59,072		(185,225)	4.180	6.630	FMAN	17,317	137,328	09/28/2023	11/14/2032
000000-00-0	Holland Park CLO DAC HOLPK 1A CRR	C..	B	4	2.C FE	12,486,423	100.1370	11,408,360	11,392,707	11,235,036		34,041		(739,117)	7.434	7.184	FMAN	112,925	993,440	07/26/2023	11/14/2032
000000-00-0	Holland Park CLO DAC HOLPK 1A CRRE		B	4	2.C FE	3,935,940	100.1370	3,456,733	3,451,990	3,451,990				(226,980)	7.434	6.790	FMAN	34,216	299,717	09/09/2020	11/14/2032
000000-00-0	Vesey Park CLO DAC VESPK 1A C		B		2.C FE	2,891,789	100.6450	2,970,771	2,951,747	2,843,726		20,431		(185,899)	7.455	7.863	FMAN	26,895	260,232	10/03/2023	11/16/2032
000000-00-0	Blackrock European CLO IX DAC BECLO 9A B		B	4	1.C FE	1,375,209	99.9020	1,241,623	1,242,841	1,242,841				(81,721)	4.436	3.609	MJSD	2,450	70,220	09/24/2020	12/15/2032
000000-00-0	Blackrock European CLO IX DAC BECLO 9A C	C..	B	4	1.F FE	12,951,919	100.0330	11,857,446	11,853,593	11,704,933		32,780		(769,519)	5.286	5.567	MJSD	27,848	776,746	06/21/2023	12/15/2032
000000-00-0	Capital Four CLO I DAC CFOUR 1A C		B		1.F FE	476,630	100.1650	456,462	455,708	456,360		(48)		(20,223)	5.729	5.117	JAJO	5,657		10/29/2024	01/15/2033
000000-00-0	Palmer Square European Loan Fu PSTET 2023-2A CR		B		1.F FE	1,651,655	100.1690	1,556,183	1,553,551	1,553,551				(98,104)	5.429	4.855	JAJO	18,274	27,769	08/07/2024	01/15/2033
000000-00-0	Palmer Square European Loan Fu PSTET 2023-2A DR		B		2.C FE	5,505,517	100.7520	5,217,461	5,178,503	5,178,503				(327,014)	6.429	5.869	JAJO	72,134	110,375	08/07/2024	01/15/2033
000000-00-0	Capital Four CLO I DAC CFOUR 1A DE		B		2.C FE	2,368,360	100.2750	2,248,467	2,242,292	2,235,770		(12,777)		(119,813)	7.215	6.714	JAJO	35,053	46,359	08/05/2024	01/15/2033
000000-00-0	Dryden 35 Euro CLO 2014 DAC DRYD 2014-35A C1VA		B		1.F FE	503,499	99.6400	515,987	517,850	493,134		5,441		(32,296)	5.815	6.563	JAJO	6,357	35,586	03/22/2023	01/17/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A B1N	C..	B	4	1.C FE	7,708,750	100.0000	7,249,904	7,249,904	7,249,904				(476,706)	4.736	3.384	JAJO	64,856	424,476	01/28/2020	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A B2N	C..	B	4	1.C FE	6,607,500	100.0000	6,214,204	6,214,204	6,214,204				(408,605)	1.950	1.934	JAJO	22,216	126,480	01/28/2020	01/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A CN	C..	B	4	1.F FE	12,223,875	100.0000	11,496,277	11,496,277	11,496,277				(755,920)	5.136	4.651	JAJO	111,529	721,895	01/28/2020	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A D		B		2.C FE	271,671	100.0000	258,925	258,925	258,583		(630)		(12,458)	6.186	5.750	JAJO	3,025	4,693	07/29/2024	01/25/2033
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A DN	C..	B	4	2.C FE	13,104,875	100.0000	12,324,837	12,324,837	12,324,837				(810,401)	6.186	5.714	JAJO	144,012	911,252	01/28/2020	01/25/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A B2N	C..	B	4	1.B FE	7,541,793	93.9520	6,811,415	7,249,904	7,225,173		6,060		(474,979)	1.900	2.000	JAJO	29,080	144,285	02/24/2020	04/15/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A B1		B		1.B FE	3,167,938	99.8030	3,100,968	3,107,102	3,058,942				(108,996)	4.779	4.781	JAJO	32,172	133,868	02/14/2024	04/15/2033
000000-00-0	Dryden 27 R Euro CLO 2017 DAC DRYD 2017-27A B1RE		B		1.C FE	3,019,390	99.2020	3,082,320	3,107,102	2,998,973		31,579		(195,767)	4.629	5.187	JAJO	31,163	175,621	10/12/2023	04/15/2033
000000-00-0	Voya Euro CLO III DAC VOYE 3A B2N	C..	B	4	1.C FE	6,511,200	93.9770	5,839,916	6,214,204	6,214,204				(408,605)	1.900	1.858	JAJO	24,926	123,673	04/01/2020	04/15/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A CN	C..	B	4	1.E FE	17,153,270	99.3350	16,255,298	16,364,069	16,364,069				(1,075,994)	5.179	4.602	JAJO	183,624	1,020,872	02/24/2020	04/15/2033
000000-00-0	Avoca CLO XXI DAC AVOCA 21A C	C..	B	4	1.F FE	8,213,764	99.6530	7,740,793	7,767,755	7,758,291		2,473		(510,281)	5.279	4.736	JAJO	88,846	492,796	10/01/2020	04/15/2033
000000-00-0	Voya Euro CLO III DAC VOYE 3A CN	C..	B	4	1.F FE	7,813,440	100.2150	7,473,040	7,457,044	7,457,044				(490,326)	5.279	4.704	JAJO	85,292	473,128	04/01/2020	04/15/2033
000000-00-0	Avoca CLO XXI DAC AVOCA 21A D	C..	B	4	2.B FE	13,673,845	100.0080	12,429,377	12,428,407	12,447,892		(4,144)		(818,150)	6.329	5.724	JAJO	170,429	927,066	07/06/2021	04/15/2033
000000-00-0	Voya Euro CLO III DAC VOYE 3A DE		B	4	2.B FE	4,999,296	100.1100	5,184,179	5,178,503	4,891,606		58,899		(320,517)	6.329	7.299	JAJO	71,012	386,312	01/17/2023	04/15/2033
000000-00-0	Voya Euro CLO III DAC VOYE 3A DN	C..	B	4	2.B FE	6,511,200	100.1100	6,221,014	6,214,204	6,214,204				(408,605)	6.329	5.765	JAJO	85,214	463,574	04/01/2020	04/15/2033
000000-00-0	CIFC European Funding CLO II D CIFCE 2A DN	C..	B	4	2.C FE	17,184,230	100.0020	16,079,606	16,079,252	16,086,693		(985)		(1,057,673)	6.179	5.602	JAJO	215,266	1,173,882	02/24/2021	04/15/2033
000000-00-0	OCP Euro CLO 2019-3 DAC OCPE 2019-3A B1R	C..	B		1.C FE	6,456,740	99.8910	6,062,614	6,069,206	6,063,865				(392,876)	4.819	4.230	JAJO	58,495	84,706	10/03/2024	04/20/2033
000000-00-0	Accunia European CLO IV DAC ACCUN 4A C		B	4	1.F FE	3,497,983	98.7500	3,068,254	3,107,102	3,089,660		4,277		(203,442)	5.669	5.208	JAJO	35,228	209,772	09/16/2020	04/20/2033
000000-00-0	Bridgepoint CLO 1 DAC BRGPT 1A B2	C..	B	4	1.C FE	6,440,984	94.5280	5,384,660	5,696,353	5,716,943		(6,758)		(375,570)	2.100	1.998	JAJO	25,254	125,300	10/05/2021	01/15/2034
000000-00-0	CIFC European Funding CLO III CIFCE 3A C	C..	B		1.F FE	6,489,283	100.3750	5,561,777	5,540,998	5,540,998				(364,340)	5.679	5.106	JAJO	68,179	375,101	12/10/2020	01/15/2034
000000-00-0	Capital Four CLO II DAC CFOUR 2A C		B		1.F FE	2,739,384	100.2240	2,595,049	2,589,252	2,583,008		(15,458)		(140,917)	5.879	5.376	JAJO	32,981	44,407	08/08/2024	01/15/2034
000000-00-0	Bridgepoint CLO 1 DAC BRGPT 1A C		B		1.F FE	6,386,227	100.6860	6,256,852	6,214,204	6,196,006		5,674		(378,067)	6.129	5.649	JAJO	82,522	308,864	08/08/2024	01/15/2034
000000-00-0	CIFC European Funding CLO III CIFCE 3A D	C..	B		2.C FE	6,913,815	100.6720	5,943,141	5,903,493	5,903,493				(388,175)	6.779	6.221	JAJO	86,710	468,611	12/10/2020	01/15/2034
000000-00-0	Marino Park CLO DAC MROPK 1A BR		B		1.F FE	3,745,331	100.1030	3,628,679	3,624,952	3,622,636		(6,207)		(116,488)	5.355	4.771	JAJO	41,519	115,181	06/20/2024	01/16/2034
000000-00-0	Jubilee CLO 2020 XXIV DAC JUBIL 2020-24A D	C..	B		2.C FE	7,343,281	100.0580	6,995,055	6,990,979	6,879,442		20,121		(379,652)	7.105	6.947	JAJO	106,241	512,180	04/08/2024	01/16/2034
000000-00-0	Dartry Park CLO DAC DARPK 1A BRR		B		1.F FE	334,736	99.9960	320,020	320,031	320,330		(22)		(14,383)	5.372	4.880	JAJO	3,104	5,102	07/29/2024	01/28/2034
000000-00-0	Dartry Park CLO DAC DARPK 1A CRR		B		2.C FE	5,325,423	100.3410	5,196,162	5,178,503	5,112,730		(7,815)		(204,877)	6.422	6.296	JAJO	60,046	294,090	02/07/2024	01/28/2034
000000-00-0	Clarinda Park CLO DAC CLRPK 1A BRR		B		1.F FE	1,653,669	100.4070	1,663,860	1,657,121	1,607,718		10,793		(105,400)	5.423	5.568	FMAN	11,732	109,232	09/13/2023	02/15/2034
000000-00-0	Clarinda Park CLO DAC CLRPK 1A CRR		B		2.C FE	6,647,251	100.4640	6,399,113	6,369,559	6,379,044		(78)		(268,129)	6.323	5.637	FMAN	52,581	192,482	10/29/2024	02/15/2034
000000-00-0	CVC Cordatus Loan Fund IV DAC CORDA 4A BR1		B		1.C FE	7,697,927	99.2290	7,348,172	7,405,259	7,282,474		6,417		(421,871)	4.300	4.113	FMAN	35,381	196,569	08/06/2024	02/22/2034
000000-00-0	Elm Park CLO DAC ELMP 1A CRR		B		2.C FE	1,075,275	99.5320	1,030,850	1,035,701	1,027,191		(776)		(47,308)	6.679	6.312	JAJO	14,988	60,201	04/08/2024	04/15/2034
000000-00-0	Sculptor European CLO I DAC OZLME 1A CRR		B		1.F FE	1,504,980	100.2070	1,556,759	1,553,551	1,495,884		11,084		(97,798)	5.508	5.795	JAJO	17,827	101,561	09/28/2023	04/18/2034
000000-00-0	Aqueduct European CLO 5-2020 D AQUE 2020-5A B1R		B		1.C FE	3,214,448	99.9580	3,105,791	3,107,102	3,072,924				(141,524)	4.919	4.678	JAJO	30,568	136,353	04/04/2024	04/20/2034
000000-00-0	Providus CLO IV DAC PRVD 4A DR	C..	B		2.C FE	4,934,874	100.1280	4,822,167	4,816,008	4,726,019		12,931		(221,786)	6.469	6.285	JAJO	62,310	270,361	02/27/2024	04/20/2034
000000-00-0	Bilbao CLO III DAC BILB 3A BR		B		1.F FE	1,824,657	99.5420	1,855,717	1,864,261	1,781,286		16,217		(116,656)	5.005	5.448	FMAN	11,404	115,444	09/13/2023	05/17/2034
000000-00-0	Bilbao CLO III DAC BILB 3A CR	C..	B		2.C FE	4,354,337	100.3090	4,363,375	4,349,943	4,227,771		17,615		(185,812)	6.005	5.992	FMAN	31,926	255,794	04/26/2024	05/17/2034
000000-00-0	Madison Park Euro Funding XVI MDPKE 16A C1	C..	B		1.F FE	14,135,385	100.2190	12,144,223	12,117,697	12,117,697				(796,780)	5.329	2.224	JAJO	139,913	775,197	04/15/2021	05/25/2034
000000-00-0	Madison Park Euro Funding XVI MDPKE 16A D	C..	B		2.C FE	11,859,440	98.9390	10,503,317	10,615,931	10,529,391		11,744		(631,675)	6.379	5.982	JAJO	146,725	739,999	03/26/2024	05/25/2034
000000-00-0	AlbaCore EURO CLO II DAC ALBAC 2A B		B		1.C FE	8,343,488	99.7390	8,005,698	8,026,680	7,937,920				(405,568)	4.536	4.856	MJSD	16,182	354,129	09/12/2024	06/15/2034
000000-00-0	AlbaCore EURO CLO II DAC ALBAC 2A C		B		1.F FE	3,268,982	100.3180	3,116,989	3,107,102	3,115,610		(852)		(152,519)	5.386	5.255	MJSD	7,438	99,846	07/11/2024	06/15/2034
000000-00-0	Harvest CLO XXIV DAC HARVT 24A B1R		B		1.C FE	1,057,991	99.9160	1,034,826	1,035,701	1,029,232		9,403		(38,162)	4.879	4.449	JAJO	10,949	45,431	04/02/2024	07/15/2034
000000-00-0	Arbour CLO III DAC ARBR 3A B1RR	C..	B		1.C FE	7,193,944	99.9180	6,985,260	6,990,979	6,865,141				(328,803)	4.829	4.825	JAJO	73,145	303,970	01/26/2024	07/15/2034
000000-00-0	Harvest CLO XXVII DAC HARVT 27A C		B		1.F FE	2,138,631	100.0450	2,072,342	2,071,401	2,040,427		102		(98,306)	5.329	5.062	JAJO	23,917	98,213	04/08/2024	07/15/2034
000000-00-0	Jubilee CLO 2013-X DAC JUBIL 2013-10A CRR		B		1.F FE	1,000,655	100.2010	1,037,783	1,035,701	989,136		8,960		(64,634)	5.629	6.176	JAJO	12,632	69,530	10/17/2023	07/15/2034
000000-00-0	Bain Capital Euro CLO 2021-2 D BCOE 2021-2A B2		B		1.C FE	952,355	92.2240	955,161	1,035,701	927,892		19,978		(44,441)	2.050	4.623	JAJO	4,364	16,594	01/29/2024	07/17/2034
000000-00-0	BBAM European CLO I DAC BBAME 1A CR		B		1.F FE	8,317,416	99.8110	8,052,883	8,068,108	7,988,128		7,936		(337,224)	5.201	4.813	JAJO	82,759	200,180	08/08/2024	07/22/2034
000000-00-0	BBAM European CLO I DAC BBAME 1A DR		B		2.C FE	1,022,394	99.6890	958,141	961,130	947,498		(12,684)		(62,212)	6.201	5.894	JAJO	11,754	17,152	09/10/2024	07/22/2034
000000-00-0	Henley CLO I DAC HNLY 1A DR		B		2.B FE	6,135,793	100.3480	5,924,038	5,903,493	5,919,391		(349)		(216,052)	6.086	5.560	JAJO	67,865		11/07/2024	07/25/2034
000000-00-0	Madison Park Euro Funding XVII MDPKE 17A D		B		2.C FE	2,852,919	99.9000	2,715,984	2,718,714	2,721,415		(389)		(131,115)	6.172	5.697	JAJO	30,297	49,137	07/25/2024	07/27/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Sculptor European CLO VI DAC SCULE 6A B1RE		B		1.C FE	5,638,433	100.1210	5,444,002	5,437,428	5,437,428		(13,051)		(187,954)	5.065	4.469	JAJO	59,671	164,206	06/26/2024	10/15/2034
000000-00-0	Fidelity Grand Harbour CLO 202 FICLO 2021-1A B1		B		1.C FE	9,267,139	99.9120	8,795,743	8,803,455	8,766,040				(501,098)	4.929	4.484	JAJO	94,017	128,521	08/06/2024	10/15/2034
000000-00-0	Sculptor European CLO VI DAC SCULE 6A CR		B		1.F FE	2,145,132	100.2680	2,076,948	2,071,401	2,049,907		(817)		(94,409)	5.479	5.139	JAJO	24,590	100,724	04/08/2024	10/15/2034
000000-00-0	AlbaCore EURO CLO I DAC ALBAC 1A CR		B		1.F FE	2,910,668	99.3890	2,830,774	2,848,177	2,813,983		4,114		(100,799)	5.408	5.077	JAJO	32,089	90,928	04/25/2024	10/18/2034
000000-00-0	Blackrock European Clo XIII DA BECLO 13A B		B		1.C FE	2,178,795	100.3040	2,077,704	2,071,401	2,071,401		(5,000)		(102,394)	5.469	4.987	JAJO	22,657	99,918	02/01/2024	10/20/2034
000000-00-0	Blackrock European Clo XIII DA BECLO 13A D		B		2.C FE	1,132,515	100.1000	1,140,413	1,139,271	1,102,739		4,672		(72,352)	7.319	7.385	JAJO	16,677	96,935	09/20/2023	10/20/2034
000000-00-0	Neuberger Berman Loan Advisers NEUBE 2022-3A D		B		2.C FE	13,921,671	99.9950	14,499,069	14,499,808	13,498,627		126,915		(883,044)	6.286	7.194	JAJO	172,164	1,088,206	09/21/2023	10/25/2034
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A B1		B		1.C FE	4,411,401	100.0370	4,284,219	4,282,622	4,246,220				(165,181)	4.862	4.516	FMAN	33,547	189,827	04/03/2024	11/04/2034
000000-00-0	Dunedin Park CLO DAC DUNEP 1A B1R		B		1.C FE	1,074,733	99.9960	1,035,662	1,035,701	1,027,415				(47,318)	4.784	4.501	FMAN	5,781	45,718	04/08/2024	11/20/2034
000000-00-0	Penta CLO 10 DAC PENTA 2021-10A B1		B		1.C FE	2,150,549	100.2210	2,075,979	2,071,401	2,055,866				(94,684)	4.804	4.467	FMAN	11,610	92,014	04/08/2024	11/20/2034
000000-00-0	CIFC European Funding CLO V DA CIFCE 5A D		B		2.C FE	5,115,567	100.6040	5,022,239	4,992,077	4,896,083		(15,633)		(203,851)	6.329	6.156	JAJO	68,456	250,683	07/29/2024	11/23/2034
000000-00-0	AlbaCore EURO CLO III DAC ALBAC 3A C		B		1.F FE	4,365,161	99.9970	4,142,686	4,142,802	4,160,059		(1,453)		(203,648)	5.236	5.077	MJSD	9,641	129,856	07/12/2024	12/15/2034
000000-00-0	Tikehau CLO VI DAC TIKEH 6A C		B		1.F FE	1,042,842	100.2340	1,008,016	1,005,665	1,006,372		(1,683)		(34,787)	5.579	4.992	JAJO	12,156	33,329	06/26/2024	01/15/2035
000000-00-0	Dryden 79 Euro CLO 2020 DAC DRYD 2020-79A B1R	C	B		1.C FE	10,859,330	99.5450	10,516,026	10,564,146	10,560,637		86,688		(385,381)	4.908	4.236	JAJO	108,018	324,641	06/26/2024	01/18/2035
000000-00-0	Dryden 79 Euro CLO 2020 DAC DRYD 2020-79A CR		B		1.F FE	8,528,961	99.9970	8,026,423	8,026,680	8,022,494		(3,734)		(502,733)	5.608	5.017	JAJO	93,778	130,669	09/12/2024	01/18/2035
000000-00-0	Palmer Square European CLO PLMER 2022-1A D		B		2.C FE	1,944,140	99.7440	1,859,492	1,864,261	1,855,738		837		(89,238)	6.519	6.010	JAJO	24,306	70,184	05/22/2024	01/21/2035
000000-00-0	Carlyle Euro CLO 2021-3 DAC CGMSE 2021-3A A2A		B		1.C FE	4,317,051	99.2720	4,112,626	4,142,802	4,080,660				(236,391)	4.723	4.429	FMAN	25,545	56,371	08/06/2024	02/15/2035
000000-00-0	Avoca CLO XXVI DAC AVOCA 26A B1		B		1.C FE	384,565	100.1660	368,283	367,674	368,316		(32)		(16,217)	4.929	4.307	JAJO	3,927		10/29/2024	04/15/2035
000000-00-0	Jubilee CLO 2018-XXI DAC JUBIL 2018-21A C1R		B		1.F FE	1,296,556	100.2270	1,349,464	1,346,411	1,272,911		15,665		(83,309)	5.379	6.251	JAJO	15,692	86,832	03/22/2023	04/15/2035
000000-00-0	Palmer Square European CLO 202 PLMER 2021-2A C		B		1.G FE	5,434,889	99.6100	5,209,874	5,230,288	5,192,650		(4,668)		(237,571)	5.249	4.838	JAJO	59,483	119,662	08/12/2024	04/15/2035
000000-00-0	Bridgepoint CLO 2 DAC BRGPT 2A C		B		1.G FE	7,426,326	100.2130	7,465,670	7,449,794	7,123,360		63,145		(445,108)	5.179	5.650	JAJO	83,595	402,930	10/29/2024	04/15/2035
000000-00-0	Palmer Square European CLO 202 PLMER 2021-2A D		B		2.C FE	2,859,212	100.1390	2,696,573	2,692,822	2,698,076		(139)		(160,997)	6.179	5.574	JAJO	36,051	48,429	10/07/2024	04/15/2035
000000-00-0	Bridgepoint CLO 2 DAC BRGPT 2A D		B		2.C FE	2,160,155	100.2830	2,077,255	2,071,401	2,061,991		992		(99,157)	6.179	5.709	JAJO	27,732	75,299	05/22/2024	04/15/2035
000000-00-0	Penta CLO 3 DAC PENTA 2017-3A BR		B		1.C FE	2,135,568	100.2170	2,075,898	2,071,401	2,035,152				(100,416)	5.015	4.916	JAJO	21,930	92,329	01/18/2024	04/17/2035
000000-00-0	OCP Euro CLO 2022-5 DAC OCPE 2022-5A B1		B		1.C FE	4,283,764	99.9560	4,140,980	4,142,802	4,129,664		36,093		(190,193)	4.969	4.426	JAJO	41,171	183,441	04/08/2024	04/20/2035
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A B2R		B		1.C FE	605,250	92.9500	481,341	517,850	517,850				(34,050)	1.950	1.954	JAJO	1,992	10,552	01/20/2021	04/20/2035
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A CR	C	B		1.F FE	8,088,915	100.0360	6,992,460	6,989,943	6,991,664		(145)		(440,325)	5.619	5.001	JAJO	78,553	447,026	06/26/2024	04/20/2035
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A DR		B		2.C FE	600,141	100.4070	576,113	573,778	572,679		(1,748)		(25,714)	6.919	6.375	JAJO	7,940	11,238	07/29/2024	04/20/2035
000000-00-0	Sound Point Euro CLO VIII Fund SNDPE 8A B1	C	B		1.C FE	4,452,341	99.9970	4,142,678	4,142,802	4,142,802		(2,358)		(307,180)	4.786	4.303	JAJO	37,452	59,417	09/26/2024	04/25/2035
000000-00-0	Dryden 96 Euro CLO 2021 DAC DRYD 2021-96A D		B		2.C FE	2,146,224	100.2390	2,076,358	2,071,401	2,061,071		28		(85,180)	7.186	7.275	MJSD	6,616	177,530	02/12/2024	06/15/2035
000000-00-0	AlbaCore Euro CLO IV DAC ALBAC 4A CR		B		1.F FE	5,570,822	100.3530	5,196,757	5,178,503	5,176,988		(9,971)		(383,863)	5.579	5.014	JAJO	62,597	69,358	09/26/2024	07/15/2035
000000-00-0	Blackrock European Clo III Des BECLO 3A BR		B		1.C FE	5,736,690	99.4780	5,563,572	5,592,783	5,466,946				(269,744)	4.769	4.818	JAJO	53,344	240,354	01/18/2024	07/19/2035
000000-00-0	Sound Point Euro CLO V Funding SNDPE 5A D		B		2.C FE	5,452,822	100.3000	5,183,645	5,168,146	5,148,578		(23,360)		(280,883)	6.386	5.992	JAJO	62,340	96,440	08/08/2024	07/25/2035
000000-00-0	Clonmore Park CLO DAC CLONP 1A B1R	C	B		1.C FE	29,194,722	100.0570	28,083,429	28,067,486	28,067,486				(1,127,235)	5.213	4.772	FMAN	166,637	1,336,594	02/12/2024	08/21/2035
000000-00-0	Clonmore Park CLO DAC CLONP 1A B2R	C	B		1.C FE	8,618,368	100.1910	8,301,389	8,285,605	8,285,605				(332,763)	5.500	5.470	FMAN	51,900	358,027	02/12/2024	08/21/2035
000000-00-0	Clonmore Park CLO DAC CLONP 1A CR		B		1.F FE	17,344,466	100.4880	16,756,203	16,674,780	16,674,780				(669,686)	5.663	5.016	FMAN	107,544	853,891	02/12/2024	08/21/2035
000000-00-0	Clonmore Park CLO DAC CLONP 1A DR		B		2.C FE	20,898,919	100.1420	20,121,083	20,092,592	20,097,409		(374)		(801,135)	7.013	6.380	FMAN	160,480	1,245,175	04/11/2024	08/21/2035
000000-00-0	Henley CLO III DAC HNLY 3A B1R		B		1.C FE	4,630,874	99.9080	4,397,682	4,401,728	4,388,522				(242,352)	4.836	4.461	JAJO	40,208	63,912	08/07/2024	12/25/2035
000000-00-0	BBAM European CLO BBAME 3A B1		B		1.C FE	14,615,507	99.5760	14,128,979	14,189,098	13,941,095				(674,413)	4.879	4.785	JAJO	149,995	622,563	01/30/2024	01/15/2036
000000-00-0	Ares European CLO XV DAC ARESE 15A B1		B		1.C FE	3,197,812	99.7950	3,100,745	3,107,102	3,076,031				(121,781)	4.879	4.651	JAJO	32,846	136,328	04/02/2024	01/15/2036
000000-00-0	Ares European CLO XV DAC ARESE 15A C		B		1.F FE	1,999,239	99.0640	2,052,003	2,071,401	1,976,232		16,291		(129,224)	5.279	5.747	JAJO	23,692	131,388	09/29/2023	01/15/2036
000000-00-0	Bridgepoint Clo V DAC BRGPT 5A D		B		2.C FE	1,215,471	100.9280	1,149,839	1,139,271	1,145,746		(8,326)		(61,399)	8.179	7.543	JAJO	20,189	26,619	08/05/2024	04/15/2036
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A B2	C	B		1.C FE	4,994,856	96.3970	4,991,927	5,178,503	4,835,023		60,490		(220,324)	3.000	4.596	JAJO	28,482	121,361	01/30/2024	04/25/2036
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A B1R		B		1.C FE	36,029,347	99.9970	34,176,992	34,178,120	34,178,120				(1,851,227)	5.086	4.647	JAJO	328,345	525,042	08/05/2024	04/25/2036
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A CR		B		1.F FE	14,193,379	100.2330	13,495,520	13,464,108	13,464,108				(729,271)	5.236	4.752	JAJO	133,163	219,043	08/05/2024	04/25/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Ocp Euro Clo 2023-7 DAC OCPE 2023-7A D		B		2.C FE	2,210,777	100.9910	2,091,931	2,071,401	2,088,493		(10,364)		(111,920)	8.186	7.597	JAJO	32,029	48,614	08/05/2024	04/25/2036
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A DR		B		2.C FE	23,692,025	100.2500	22,530,867	22,474,703	22,474,703				(1,217,322)	6.186	5.714	JAJO	262,609	423,254	08/05/2024	04/25/2036
000000-00-0	BlackRock European CLO BECLO 14A C		B		1.F FE	11,039,965	100.0300	10,360,123	10,357,006	10,357,006				(681,009)	7.079	6.526	JAJO	158,854	1,150,453	04/28/2023	07/15/2036
000000-00-0	Providus Clo IX DAC PRVD 9A C		B		1.F FE	6,355,192	100.3970	6,238,843	6,214,204	6,214,204				(408,605)	6.508	5.919	JAJO	84,254	412,719	10/20/2023	07/18/2036
000000-00-0	Providus Clo IX DAC PRVD 9A D		B		2.C FE	8,897,268	101.1130	8,796,723	8,699,885	8,699,885				(572,048)	8.458	7.900	JAJO	153,299	740,825	10/20/2023	07/18/2036
000000-00-0	Harvest Clo XXXI DAC HARVT 31A B	C	B		1.C FE	15,070,365	100.8460	14,518,088	14,396,238	14,396,238				(946,602)	6.029	6.114	JAJO	188,056	867,003	11/16/2023	10/15/2036
000000-00-0	Tikehau CLO XI DAC TIKEH 11A C		B		1.F FE	3,457,292	100.2070	3,321,106	3,314,242	3,314,242				(217,923)	6.429	5.867	JAJO	46,166	264,914	08/24/2023	10/15/2036
000000-00-0	Harvest Clo XXXI DAC HARVT 31A C		B		1.F FE	3,252,597	100.4700	3,121,718	3,107,102	3,107,102				(204,303)	6.679	6.120	JAJO	44,963	205,208	11/16/2023	10/15/2036
000000-00-0	Tikehau CLO XI DAC TIKEH 11A D		B		2.C FE	3,583,959	100.6560	3,461,096	3,438,526	3,438,526				(226,095)	8.179	7.645	JAJO	60,935	341,479	08/24/2023	10/15/2036
000000-00-0	Palmer Square European CLO 202 PLMER 2023-2A D		B		2.C FE	9,462,628	102.9140	9,592,910	9,321,305	9,321,305				(612,908)	8.429	7.900	JAJO	170,233	845,662	10/04/2023	10/15/2036
000000-00-0	Bosphorus CLO VII DAC BOPHO 7A CR		B		1.F FE	15,448,399	100.6560	15,246,517	15,147,121	15,147,121				(995,976)	6.915	6.323	JAJO	221,123	1,217,982	09/29/2023	10/17/2036
000000-00-0	Cairn CLO CRNCL 2023-17A C		B		1.F FE	6,078,624	100.5050	5,725,120	5,696,353	5,696,353				(374,555)	6.808	6.222	JAJO	80,793	488,440	07/26/2023	10/18/2036
000000-00-0	Penta CLO 16 DAC PENTA 2024-16A C		B		1.F FE	6,883,201	100.6320	6,670,376	6,628,484	6,628,484				(254,717)	5.758	5.158	JAJO	79,514	254,250	02/07/2024	10/18/2036
000000-00-0	Penta CLO 16 DAC PENTA 2024-16A D		B		2.C FE	8,604,001	101.0240	8,370,449	8,285,605	8,285,605				(318,396)	7.158	6.579	JAJO	123,559	387,764	02/07/2024	10/18/2036
000000-00-0	Capital Four CLO VI DAC CFOUR 6A C		B		1.F FE	3,861,708	100.5990	3,750,852	3,728,522	3,728,522				(245,163)	6.236	5.765	JAJO	43,919	297,434	09/13/2023	10/25/2036
000000-00-0	Capital Four CLO VI DAC CFOUR 6A D		B		2.C FE	3,861,708	102.4310	3,819,163	3,728,522	3,728,522				(245,163)	7.986	7.543	JAJO	56,244	371,449	09/13/2023	10/25/2036
000000-00-0	Wilton Park CLO DAC WILPA 1A D		B		2.C FE	8,831,786	100.7580	8,765,830	8,699,885	8,699,885				(572,048)	8.205	7.606	FMAN	73,365	872,707	10/05/2023	11/25/2036
000000-00-0	Penta CLO 15 DAC PENTA 2023-15A D		B		2.C FE	6,347,997	101.1750	6,287,214	6,214,204	6,214,204				(408,605)	8.879	8.358	JAJO	119,548	520,254	11/01/2023	01/15/2037
000000-00-0	Sona Fios CLO II DAC FIOS 2A D		B		2.C FE	16,628,403	100.9800	16,210,666	16,053,359	16,053,359				(575,044)	7.123	6.487	FMAN	149,288	556,543	04/26/2024	02/15/2037
000000-00-0	CVC Cordatus Loan Fund XXIX DA CORDA 29A D		B		2.C FE	16,413,744	100.8430	15,405,335	15,276,584	15,489,018		(37,861)		(886,865)	8.423	7.560	FMAN	167,992	1,475,159	01/16/2024	02/15/2037
000000-00-0	Fernhill Park CLO DAC FRNPK 1A B		B		1.C FE	26,531,159	100.1730	25,729,759	25,685,375	25,685,375				(845,784)	5.279	4.698	JAJO	874,918		04/24/2024	04/15/2037
000000-00-0	Avoca CLO XXIX DAC AVOCA 29A B		B		1.C FE	10,868,975	100.1790	10,375,504	10,357,006	10,357,006				(511,969)	5.329	5.264	JAJO	119,584	386,444	02/02/2024	04/15/2037
000000-00-0	Ares European CLO ARESE 18A B2		B		1.C FE	15,402,765	101.0870	14,762,161	14,603,378	14,603,378				(799,387)	5.500	5.535	JAJO	169,561	418,066	03/12/2024	04/15/2037
000000-00-0	AlbaCore Euro CLO VI DAC ALBAC 6A B2		B		1.C FE	4,290,418	100.8900	4,179,669	4,142,802	4,142,802				(147,616)	5.700	5.736	JAJO	49,852	142,026	02/13/2024	04/15/2037
000000-00-0	Fidelity Grand Harbour Clo 202 FICLO 2022-1A CR		B		1.F FE	18,572,537	100.6240	17,716,777	17,606,910	17,606,910				(965,627)	6.029	5.461	JAJO	229,996	697,902	03/11/2024	04/15/2037
000000-00-0	Avoca CLO XXIX DAC AVOCA 29A C		B		1.F FE	8,260,421	100.6410	7,921,772	7,871,325	7,871,325				(389,096)	5.679	5.107	JAJO	96,853	310,911	02/02/2024	04/15/2037
000000-00-0	OCP Euro CLO 2017-2 DAC OCPE 2017-2A CR		B		1.F FE	7,786,776	100.0270	7,251,825	7,249,904	7,249,904				(536,871)	5.579	4.442	JAJO	128,075		08/21/2024	04/15/2037
000000-00-0	Ares European Clo XVIII DAC ARESE 18A C		B		1.F FE	20,755,499	100.6320	19,802,698	19,678,311	19,678,311				(1,077,188)	5.829	5.258	JAJO	248,527	670,159	03/12/2024	04/15/2037
000000-00-0	AlbaCore Euro CLO VI DAC ALBAC 6A C		B		1.F FE	12,763,995	100.6230	12,401,559	12,324,837	12,324,837				(439,158)	6.079	5.512	JAJO	162,332	493,873	02/13/2024	04/15/2037
000000-00-0	Fernhill Park CLO DAC FRNPK 1A C		B		1.F FE	18,882,055	100.7150	18,410,782	18,280,116	18,280,116				(601,939)	5.829	5.257	JAJO	683,277		04/24/2024	04/15/2037
000000-00-0	OCP Euro CLO 2017-2 DAC OCPE 2017-2A DR		B		2.C FE	23,360,327	100.3060	21,816,158	21,749,713	21,749,713				(1,610,614)	6.729	5.603	JAJO	461,346		08/21/2024	04/15/2037
000000-00-0	Avoca CLO XXIX DAC AVOCA 29A D		B		2.C FE	2,173,795	100.9690	2,091,479	2,071,401	2,071,401				(102,394)	7.079	6.528	JAJO	31,771	99,938	02/02/2024	04/15/2037
000000-00-0	Fernhill Park CLO DAC FRNPK 1A D		B		2.C FE	4,279,219	100.7770	4,174,975	4,142,802	4,142,802				(136,417)	6.929	6.374	JAJO	182,319		04/24/2024	04/15/2037
000000-00-0	AlbaCore Euro CLO VI DAC ALBAC 6A D		B		2.C FE	11,047,827	101.5440	10,832,458	10,667,716	10,667,716				(380,111)	7.329	6.783	JAJO	169,398	509,228	02/13/2024	04/15/2037
000000-00-0	Ares European Clo XVIII DAC ARESE 18A D		B		2.C FE	3,495,663	101.2440	3,355,471	3,314,242	3,314,242				(181,421)	7.179	6.630	JAJO	51,551	136,550	03/12/2024	04/15/2037
000000-00-0	Sona Fios Clo III DAC FIOS 3A B		B		1.C FE	10,720,176	100.1650	10,114,743	10,098,081	10,098,081				(622,095)	5.169	3.985	JAJO	153,420		08/02/2024	04/20/2037
000000-00-0	Capital Four CLO VII DAC CFOUR 7A B1		B		1.C FE	2,164,198	100.4140	2,079,983	2,071,401	2,071,401				(92,796)	5.236	4.957	JAJO	20,487	78,100	02/21/2024	04/25/2037
000000-00-0	Carlyle Euro CLO 2021-2 DAC CGMSE 2022-5A BR		B		1.F FE	6,391,718	100.6180	5,992,076	5,955,278	5,934,629		(79,478)		(377,611)	6.086	5.671	JAJO	68,461	106,032	09/12/2024	04/25/2037
000000-00-0	Capital Four CLO VII DAC CFOUR 7A C	C	B		1.F FE	7,574,692	100.6230	7,295,078	7,249,904	7,249,904				(324,787)	5.636	5.157	JAJO	77,181	291,653	02/21/2024	04/25/2037
000000-00-0	Capital Four CLO VII DAC CFOUR 7A D	C	B		2.C FE	22,183,025	101.0470	21,454,160	21,231,862	21,231,862				(951,163)	7.086	6.628	JAJO	284,181	1,048,475	02/21/2024	04/25/2037
000000-00-0	Penta CLO 12 DAC PENTA 2022-12A BR		B		1.C FE	26,102,427	100.1170	25,404,378	25,374,665	25,374,665				(727,763)	5.232	4.670	FMAN	184,389	802,448	04/18/2024	05/09/2037
000000-00-0	Penta CLO 12 DAC PENTA 2022-12A CR		B		1.F FE	14,382,970	100.5040	14,052,427	13,981,958	13,981,958				(401,012)	5.732	5.069	FMAN	111,312	479,773	04/18/2024	05/09/2037
000000-00-0	Penta CLO 12 DAC PENTA 2022-12A DR		B		2.C FE	12,185,129	101.1300	11,992,729	11,858,772	11,858,772				(326,357)	6.932	6.286	FMAN	114,174	483,471	04/18/2024	05/09/2037
000000-00-0	Monument Clo 1 DAC MNMNT 1A B		B		1.C FE	10,687,986	100.0570	10,362,889	10,357,006	10,357,006				(330,980)	5.373	4.708	FMAN	351,240		05/02/2024	05/15/2037
000000-00-0	Palmer Square European CLO 202 PLMER 2024-1A B1		B		1.C FE	18,759,916	100.1170	18,145,985	18,124,761	18,124,761				(635,156)	5.123	4.461	FMAN	121,225	485,748	04/30/2024	05/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Palmer Square European CLO 202 PLMER 2024-1A B2		B		1.C FE	5,895,974	101.1120	5,759,697	5,696,353	5,696,353				(199,620)	5.650	5.687	FMAN	41,125	144,467	04/30/2024	05/15/2037
000000-00-0	Palmer Square European CLO 202 PLMER 2024-1A C		B		1.F FE	14,471,935	100.6360	14,070,883	13,981,958	13,981,958				(489,977)	5.673	5.017	FMAN	103,556	409,890	04/30/2024	05/15/2037
000000-00-0	Palmer Square European CLO 202 PLMER 2024-1A D		B		2.C FE	13,935,938	100.8350	13,576,479	13,464,108	13,464,108				(471,830)	6.773	6.132	FMAN	119,057	462,736	04/30/2024	05/15/2037
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A B2		B		1.C FE	5,883,926	101.2960	5,770,167	5,696,353	5,696,353				(187,573)	5.650	5.686	MJSD	14,304	164,894	04/25/2024	06/15/2037
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A B1		B		1.C FE	32,094,144	100.1180	31,107,806	31,071,018	31,071,018				(1,023,126)	4.986	4.913	MJSD	68,853	930,269	04/25/2024	06/15/2037
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A C		B		1.F FE	16,047,072	100.3180	15,584,943	15,535,509	15,535,509				(511,563)	5.536	5.472	MJSD	38,224	509,899	04/25/2024	06/15/2037
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A D	C	B		2.C FE	16,581,974	100.9830	16,211,116	16,053,359	16,053,359				(528,615)	6.636	6.588	MJSD	47,347	619,425	04/25/2024	06/15/2037
000000-00-0	Neuberger Berman Loan Advisers NEUBE 2024-6A B2		B		1.C FE	8,496,808	101.9930	8,450,745	8,285,605	8,285,605				(211,203)	5.700	5.735	JAJO	261,066		04/17/2024	07/15/2037
000000-00-0	Harvest Clo XXIX DAC HARVT 29A B2R	C	B		1.C FE	9,107,761	101.1400	8,903,850	8,803,455	8,803,455				(304,306)	5.500	5.538	JAJO	102,218	127,429	06/26/2024	07/15/2037
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A B1		B		1.C FE	5,210,425	100.1780	4,980,202	4,971,363	4,971,363				(239,062)	5.329	4.872	JAJO	57,400	142,245	03/22/2024	07/15/2037
000000-00-0	Ares European Clo XVI DAC ARESE 16A B1R		B		1.C FE	10,641,763	100.1210	10,162,157	10,149,866	10,149,866				(491,897)	5.329	4.821	JAJO	117,192	239,782	05/21/2024	07/15/2037
000000-00-0	Ares European Clo XIX DAC ARESE 19A B		B		1.C FE	13,907,462	100.1100	13,478,945	13,464,108	13,464,108				(443,355)	5.279	4.699	JAJO	413,701		04/24/2024	07/15/2037
000000-00-0	Ares European Clo XVI DAC ARESE 16A B2R		B		1.C FE	2,714,736	101.3990	2,625,462	2,589,252	2,589,252				(125,484)	5.650	5.688	JAJO	30,884	57,662	05/21/2024	07/15/2037
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A B2		B		1.C FE	8,044,535	101.7900	7,906,758	7,767,755	7,767,755				(276,780)	5.700	5.732	JAJO	284,106		04/11/2024	07/15/2037
000000-00-0	Harvest Clo XXIX DAC HARVT 29A B1R	C	B		1.C FE	18,133,076	99.9980	17,492,633	17,492,983	17,497,553		(6,385)		(629,137)	5.179	4.634	JAJO	196,292	267,541	07/30/2024	07/15/2037
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A B1		B		1.C FE	18,263,075	100.1900	17,640,328	17,606,910	17,606,910				(656,164)	5.429	4.850	JAJO	672,867		04/11/2024	07/15/2037
000000-00-0	Nassau Euro CLO III DAC NGCE 3A B	C	B		1.C FE	11,543,428	100.5770	10,708,382	10,647,002	10,647,002				(700,077)	6.429	5.866	JAJO	148,307	925,658	07/18/2023	07/15/2037
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A B2		B		1.C FE	10,855,052	100.8690	10,447,008	10,357,006	10,357,006				(498,046)	5.650	5.687	JAJO	123,536	278,485	03/22/2024	07/15/2037
000000-00-0	Margay Clo II DAC MARGA 2A B		B		1.C FE	20,464,875	100.1170	19,701,237	19,678,311	19,678,311				(786,564)	5.329	4.749	JAJO	600,093		05/13/2024	07/15/2037
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A C		B		1.F FE	6,730,132	100.6350	6,462,100	6,421,344	6,421,344				(308,789)	5.879	5.309	JAJO	81,794	200,850	03/22/2024	07/15/2037
000000-00-0	Ares European Clo XIX DAC ARESE 19A C		B		1.F FE	1,711,688	100.7770	1,669,990	1,657,121	1,657,121				(54,567)	5.829	5.257	JAJO	55,905		04/24/2024	07/15/2037
000000-00-0	Harvest Clo XXIX DAC HARVT 29A CR	C	B		1.F FE	18,300,131	99.9980	17,658,271	17,658,695	17,670,438		(1,850)		(627,843)	5.679	5.096	JAJO	217,281	293,829	07/30/2024	07/15/2037
000000-00-0	Nassau Euro CLO III DAC NGCE 3A C		B		1.F FE	11,094,268	100.5650	10,290,527	10,232,722	10,232,722				(672,837)	7.429	6.882	JAJO	164,708	1,014,758	07/18/2023	07/15/2037
000000-00-0	Ares European Clo XVI DAC ARESE 16A CR		B		1.F FE	9,121,511	100.6450	8,755,973	8,699,885	8,699,885				(421,626)	5.879	5.309	JAJO	110,818	224,806	05/21/2024	07/15/2037
000000-00-0	Margay Clo II DAC MARGA 2A C		B		1.F FE	9,693,888	100.3160	9,350,714	9,321,305	9,321,305				(372,583)	5.929	5.358	JAJO	314,394		05/13/2024	07/15/2037
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A D		B		2.C FE	6,435,628	101.0920	6,282,088	6,214,204	6,214,204				(221,424)	7.429	6.879	JAJO	318,957		04/11/2024	07/15/2037
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A D		B		2.C FE	3,907,819	101.0780	3,768,708	3,728,522	3,728,522				(179,297)	7.129	6.579	JAJO	57,591	139,211	03/22/2024	07/15/2037
000000-00-0	Ares European Clo XIX DAC ARESE 19A D		B		2.C FE	3,081,038	100.9860	3,012,240	2,982,818	2,982,818				(98,220)	6.929	6.376	JAJO	118,583		04/24/2024	07/15/2037
000000-00-0	Harvest Clo XXIX DAC HARVT 29A DR	C	B		2.C FE	15,590,344	100.6590	15,168,736	15,069,444	15,069,444				(520,900)	6.679	6.125	JAJO	218,072	291,287	06/26/2024	07/15/2037
000000-00-0	Margay Clo II DAC MARGA 2A D		B		2.C FE	16,156,481	100.3180	15,584,865	15,535,509	15,535,509				(620,972)	7.129	6.578	JAJO	624,452		05/13/2024	07/15/2037
000000-00-0	Penta CLO 11 DAC PENTA 2022-11A DR		B		2.C FE	18,111,829	100.6800	17,466,021	17,347,985	17,347,985				(763,844)	6.479	5.921	JAJO	243,528	294,442	07/09/2024	07/15/2037
000000-00-0	Ares European Clo XVI DAC ARESE 16A DR		B		2.C FE	2,714,736	101.3680	2,624,667	2,589,252	2,589,252				(125,484)	7.079	6.531	JAJO	39,714	79,426	05/21/2024	07/15/2037
000000-00-0	Goldentree Loan Management EUR GLME 6A BR	C	B		1.C FE	21,515,516	99.9970	20,558,102	20,558,657	20,558,657				(956,859)	5.119	4.525	JAJO	210,480	303,208	07/03/2024	07/20/2037
000000-00-0	Henley CLO X DAC HNLY 10A C		B		1.F FE	1,947,045	100.8770	1,901,501	1,884,975	1,884,975				(62,070)	5.869	5.256	JAJO	70,494		04/24/2024	07/20/2037
000000-00-0	Goldentree Loan Management EUR GLME 6A CR		B		1.F FE	9,755,146	99.9970	9,321,016	9,321,305	9,321,305				(433,841)	5.519	4.904	JAJO	102,889	147,970	07/03/2024	07/20/2037
000000-00-0	Henley CLO X DAC HNLY 10A D		B		2.C FE	2,417,759	101.5110	2,376,039	2,340,683	2,340,683				(77,075)	6.969	6.371	JAJO	102,985		04/24/2024	07/20/2037
000000-00-0	Goldentree Loan Management EUR GLME 6A DR		B		2.C FE	16,908,920	100.6730	16,265,714	16,156,929	16,156,929				(751,990)	6.519	5.918	JAJO	210,654	299,314	07/03/2024	07/20/2037
000000-00-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A BR		B		1.C FE	17,350,381	99.9980	16,570,812	16,571,210	16,571,210				(779,171)	4.836	4.776	MJSD	35,617	315,343	07/25/2024	08/15/2037
000000-00-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A CR		B		1.F FE	14,400,816	99.9970	13,753,746	13,754,104	13,754,104				(646,712)	5.086	5.017	MJSD	31,090	273,710	07/25/2024	08/15/2037
000000-00-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A DR		B		2.C FE	3,903,836	99.3010	3,702,460	3,728,522	3,728,522				(175,314)	6.086	6.030	MJSD	10,085	87,184	07/25/2024	08/15/2037
000000-00-0	Sound Point Euro CLO XI Fundin SNDPE 11A B		B		1.C FE	28,161,575	100.3540	27,023,541	26,928,216	26,916,564				(1,245,011)	5.129	4.001	JAJO	467,849		08/05/2024	09/05/2037
000000-00-0	Sound Point Euro CLO XI Fundin SNDPE 11A C		B		1.F FE	17,595,531	99.9530	16,822,225	16,830,135	16,830,135				(765,396)	5.379	4.238	JAJO	306,197		07/11/2024	09/05/2037
000000-00-0	Palmer Square European Clo 202 PLMER 2024-2A B		B		1.C FE	25,763,001	99.9650	24,951,673	24,960,384	24,960,384				(802,617)	5.079	3.933	JAJO	561,229		06/20/2024	10/15/2037
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A B1RR	C	B		1.C FE	28,535,512	100.0290	26,573,318	26,565,720	26,565,720				(1,969,792)	5.179	4.036	JAJO	221,663		09/26/2024	10/15/2037
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A B2RR	C	B		1.C FE	10,568,708	100.0830	9,847,312	9,839,156	9,839,156				(729,553)	5.250	5.282	JAJO	81,788		09/26/2024	10/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Clonkeen Park CLO DAC CLNKP 2024-1A B		B		1.C FE	17,087,233	100.0610	16,063,200	16,053,359	16,053,359				(1,033,873)	5.129	3.985	JAJO	246,244		08/16/2024	10/15/2037
000000-00-0	Avoca CLO XVI DAC AVOCA 16A B2RR		B		1.C FE	3,644,884	100.0000	3,624,952	3,624,952	3,624,952				(19,932)	4.850	4.877	JAJO	5,860		11/22/2024	10/15/2037
000000-00-0	Avoca CLO XVI DAC AVOCA 16A B1RR		B		1.C FE	23,285,603	100.0000	23,158,265	23,158,265	23,158,265				(127,338)	5.129	4.266	JAJO	42,892		11/22/2024	10/15/2037
000000-00-0	Contego CLO XIII DAC CONTE 13A C	C	B		1.F FE	9,423,921	99.9820	8,801,844	8,803,455	8,803,455				(620,466)	5.529	4.392	JAJO	106,937		09/09/2024	10/15/2037
000000-00-0	Avoca CLO XVI DAC AVOCA 16A CRR		B		1.F FE	17,964,072	100.0000	17,865,835	17,865,835	17,865,835				(98,237)	5.429	4.579	JAJO	35,025		11/22/2024	10/15/2037
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A CRR	C	B		1.F FE	9,300,463	100.0520	8,662,977	8,658,457	8,658,457				(642,006)	5.529	4.390	JAJO	77,128		09/26/2024	10/15/2037
000000-00-0	Clonkeen Park CLO DAC CLNKP 2024-1A C		B		1.F FE	9,921,619	100.0200	9,323,198	9,321,305	9,321,305				(600,314)	5.429	4.288	JAJO	151,136		08/16/2024	10/15/2037
000000-00-0	Indigo Credit Management I DAC INDI 1A C		B		1.F FE	10,041,540	100.8780	9,925,563	9,839,156	9,839,156				(646,958)	6.679	6.120	JAJO	142,384	717,860	09/27/2023	10/15/2037
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A D1RR	C	B		2.B FE	8,432,717	100.2370	7,869,185	7,850,611	7,850,611				(582,106)	6.529	5.404	JAJO	82,580		09/26/2024	10/15/2037
000000-00-0	Contego CLO XIII DAC CONTE 13A D		B		2.C FE	9,423,921	99.9740	8,801,157	8,803,455	8,803,455				(620,466)	6.579	5.452	JAJO	127,221		09/09/2024	10/15/2037
000000-00-0	Avoca CLO XVI DAC AVOCA 16A DRR		B		2.C FE	12,809,165	100.0000	12,739,117	12,739,117	12,739,117				(70,047)	6.379	5.542	JAJO	29,345		11/22/2024	10/15/2037
000000-00-0	CIFC European Funding VI DAC CIFCE 6A D		B		2.C FE	1,550,137	98.8220	1,432,900	1,449,981	1,440,825		(2,047)		(107,265)	6.279	5.241	JAJO	30,658		09/17/2024	10/15/2037
000000-00-0	Clonkeen Park CLO DAC CLNKP 2024-1A D		B		2.C FE	27,560,053	100.1320	25,926,590	25,892,515	25,892,515				(1,667,538)	6.579	5.453	JAJO	506,671		08/16/2024	10/15/2037
000000-00-0	Aurium CLO XII DAC ACLO 12A B		B		1.C FE	35,887,348	100.0240	33,357,530	33,349,559	33,314,216		(2,443)		(2,570,689)	5.165	4.073	JAJO	524,803		09/18/2024	10/17/2037
000000-00-0	Aurium CLO XII DAC ACLO 12A C		B		1.F FE	16,718,468	100.0730	15,546,772	15,535,509	15,490,082		(27,467)		(1,200,920)	5.415	4.281	JAJO	256,017		07/15/2024	10/17/2037
000000-00-0	OCP Euro Clo 2024-10 DAC OCPE 2024-10A B		B		1.C FE	60,823,305	100.0390	58,280,705	58,258,159	58,258,159				(2,565,146)	5.119	3.933	JAJO	1,193,282		07/05/2024	10/20/2037
000000-00-0	OCP Euro Clo 2024-10 DAC OCPE 2024-10A C		B		1.F FE	31,087,467	100.0240	29,783,449	29,776,392	29,776,392				(1,311,075)	5.469	4.286	JAJO	649,850		07/05/2024	10/20/2037
000000-00-0	Adagio X Eur Clo DAC ADAGI X-A CR		B		1.F FE	10,292,260	100.4030	10,081,533	10,041,117	10,041,117				(660,238)	6.569	5.968	JAJO	131,920	703,566	10/26/2023	10/20/2037
000000-00-0	Penta CLO 14 DAC PENTA 2023-14A CR		B		1.F FE	15,986,241	99.9960	15,017,043	15,017,659	15,017,659				(968,583)	5.519	4.905	JAJO	228,213		09/11/2024	10/20/2037
000000-00-0	OCP Euro Clo 2024-10 DAC OCPE 2024-10A D		B		2.C FE	16,219,548	100.0280	15,539,812	15,535,509	15,535,509				(684,039)	6.469	5.296	JAJO	398,605		07/05/2024	10/20/2037
000000-00-0	Adagio X Eur Clo DAC ADAGI X-A DR		B		2.C FE	7,600,308	101.3860	7,560,362	7,457,044	7,457,044				(490,326)	8.719	8.155	JAJO	130,036	678,296	10/26/2023	10/20/2037
000000-00-0	Penta CLO 14 DAC PENTA 2023-14A DR		B		2.C FE	20,947,489	99.9940	19,677,170	19,678,311	19,678,311				(1,269,177)	6.569	5.969	JAJO	354,711		09/11/2024	10/20/2037
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A B1R		B		1.C FE	10,166,543	100.0000	10,046,296	10,046,296	10,046,296				(120,247)	5.229	4.279	JAJO	13,133		11/27/2024	01/15/2038
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A B		B		1.C FE	19,539,707	100.0000	19,160,461	19,160,461	19,160,461				(379,246)	5.229	4.386	JAJO	38,963		11/13/2024	01/15/2038
000000-00-0	Madison Park Euro Funding XVII MDPKE 18A B		B		1.C FE	24,145,046	99.9840	22,781,836	22,785,413	22,785,413				(1,359,633)	5.129	3.924	JAJO	155,822		10/04/2024	01/15/2038
000000-00-0	Madison Park Euro Funding XVII MDPKE 18A C		B		1.F FE	20,852,540	99.9820	19,674,671	19,678,311	19,678,311				(1,174,229)	5.529	4.330	JAJO	145,069		10/04/2024	01/15/2038
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A CR		B		1.F FE	12,577,166	100.0000	12,428,407	12,428,407	12,428,407				(148,759)	5.679	4.741	JAJO	17,645		11/27/2024	01/15/2038
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A CR		B		1.F FE	9,804,562	100.2870	9,348,039	9,321,305	9,321,305				(483,257)	6.179	5.613	JAJO	124,792	466,015	01/19/2024	01/15/2038
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A C		B		1.F FE	10,746,839	100.0000	10,538,254	10,538,254	10,538,254				(208,585)	5.529	4.700	JAJO	22,659		11/13/2024	01/15/2038
000000-00-0	Margay CLO I DAC MARGA 1A CR		B		1.F FE	9,060,141	100.0000	9,010,595	9,010,595	9,010,595				(49,546)	5.779	4.889	JAJO	13,018		11/22/2024	01/15/2038
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A DR		B		2.C FE	13,756,276	100.0000	13,593,570	13,593,570	13,593,570				(162,705)	6.529	5.608	JAJO	22,188		11/27/2024	01/15/2038
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A DR		B		2.C FE	11,983,354	101.0830	11,516,112	11,392,707	11,392,707				(590,647)	7.179	6.628	JAJO	177,208	680,694	01/19/2024	01/15/2038
000000-00-0	Madison Park Euro Funding XVII MDPKE 18A D		B		2.C FE	26,449,801	100.3220	25,040,857	24,960,384	24,960,384				(1,489,416)	6.529	5.338	JAJO	217,288		10/04/2024	01/15/2038
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A D		B		2.C FE	14,839,616	100.0000	14,551,593	14,551,593	14,551,593				(288,022)	6.379	5.562	JAJO	36,098		11/13/2024	01/15/2038
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A CR		B		1.F FE	8,747,722	100.0000	8,699,885	8,699,885	8,699,885				(47,837)	5.869	4.928	JAJO	26,948		11/22/2024	01/20/2038
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A DR		B		2.C FE	15,683,416	100.0000	15,597,651	15,597,651	15,597,651				(85,765)	6.869	5.945	JAJO	56,546		11/22/2024	01/20/2038
000000-00-0	Bain Capital Euro CLO 2022-2 D BCQE 2022-2A DR		B		2.C FE	19,535,490	101.1960	18,865,614	18,642,611	18,642,611				(892,879)	7.501	6.933	JAJO	275,792	1,151,999	01/25/2024	01/22/2038
000000-00-0	BBAM European CLO IV DAC BBAME 4A B1		B		1.C FE	38,119,669	100.1130	36,365,283	36,324,091	36,324,091				(1,795,578)	5.222	5.288	FMAN	189,684	1,522,106	02/02/2024	02/26/2038
000000-00-0	BBAM European CLO IV DAC BBAME 4A C		B		1.F FE	16,145,862	100.6060	15,478,629	15,385,332	15,385,332				(760,530)	5.672	5.017	FMAN	87,266	692,342	02/02/2024	02/26/2038
000000-00-0	BBAM European CLO IV DAC BBAME 4A D		B		2.C FE	19,118,527	100.8230	18,367,889	18,217,974	18,217,974				(900,553)	7.072	6.436	FMAN	128,838	995,506	02/02/2024	02/26/2038
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A B2		B		1.C FE	5,244,774	100.0160	5,023,967	5,023,148	5,023,148				(221,626)	5.000	5.028	MJSD	18,139	13,316	10/18/2024	03/24/2038
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A B1		B		1.C FE	9,732,570	100.0410	9,325,081	9,321,305	9,321,305				(411,265)	4.672	4.201	MJSD	35,928	26,370	10/18/2024	03/24/2038
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A C		B		1.F FE	23,412,239	100.0050	22,424,084	22,422,918	22,422,918				(989,321)	4.972	4.519	MJSD	91,473	67,001	10/18/2024	03/24/2038
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A D		B		2.C FE	27,143,057	99.9930	25,994,135	25,996,085	25,996,085				(1,146,972)	5.922	5.489	MJSD	124,572		10/18/2024	03/24/2038
000000-00-0	Madison Park Euro Funding XX D MDPKE 20A B1R		B		1.C FE	9,128,252	100.1190	8,710,203	8,699,885	8,699,885				(428,367)	5.429	5.031	JAJO	102,335	321,127	03/14/2024	04/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Madison Park Euro Funding XX D MDPKE 20A B2R		B		1.C FE	3,260,090	100.8280	3,132,841	3,107,102	3,107,102				(152,988)	5.650	5.751	JAJO	37,061	104,691	03/14/2024	04/15/2038
000000-00-0	Albacore Euro Clo V DAC ALBAC 5A CR		B		1.F FE	6,439,643	99.9980	5,967,570	5,967,707	5,967,707				(471,937)	5.629	4.612	JAJO	72,783		09/25/2024	04/15/2038
000000-00-0	Madison Park Euro Funding XX D MDPKE 20A CR		B		1.F FE	9,780,270	100.6290	9,379,964	9,321,305	9,321,305				(458,965)	6.029	5.461	JAJO	121,763	378,072	03/14/2024	04/15/2038
000000-00-0	Madison Park Euro Funding XX D MDPKE 20A DR		B		2.C FE	3,375,913	100.9990	3,242,734	3,210,672	3,210,672				(165,241)	7.379	6.832	JAJO	51,332	156,580	03/14/2024	04/15/2038
000000-00-0	Tikehau CLO X DAC TIKEH 10A B2		B		1.C FE	6,014,281	101.7750	5,797,458	5,696,353	5,696,353				(317,928)	5.750	5.740	JAJO	65,508	179,546	03/08/2024	04/20/2038
000000-00-0	Tikehau CLO X DAC TIKEH 10A B1		B		1.C FE	13,012,718	100.5050	12,387,090	12,324,837	12,324,837				(687,881)	5.519	5.027	JAJO	136,042	424,841	03/08/2024	04/20/2038
000000-00-0	OCP Euro Clo 2024-9 DAC OCPE 2024-9A B2		B		1.C FE	13,468,405	100.8250	13,052,999	12,946,257	12,933,413		4,555		(539,548)	5.650	5.704	JAJO	455,133		03/27/2024	04/20/2038
000000-00-0	Tikehau CLO X DAC TIKEH 10A C		B		1.F FE	11,372,459	100.6670	10,843,152	10,771,286	10,771,286				(601,173)	5.969	5.360	JAJO	128,588	398,422	03/08/2024	04/20/2038
000000-00-0	OCP Euro Clo 2024-9 DAC OCPE 2024-9A D		B		2.C FE	1,885,429	100.7340	1,825,771	1,812,476	1,804,161		781		(82,049)	7.069	6.548	JAJO	85,903		03/27/2024	04/20/2038
000000-00-0	Contego CLO CONTE 10A B1R		B		1.C FE	10,650,988	100.1180	10,369,196	10,357,006	10,357,006				(293,982)	5.148	4.613	FMAN	69,609	320,107	04/22/2024	05/15/2038
000000-00-0	Contego CLO CONTE 10A B2R		B		1.C FE	8,520,790	101.2100	8,385,852	8,285,605	8,285,605				(235,186)	5.850	5.886	FMAN	61,935	246,308	04/22/2024	05/15/2038
000000-00-0	Contego CLO CONTE 10A CR		B		1.F FE	6,390,593	100.3160	6,233,828	6,214,204	6,214,204				(176,389)	5.698	5.068	FMAN	46,228	209,818	04/22/2024	05/15/2038
000000-00-0	Contego CLO CONTE 10A DR		B		2.C FE	17,041,581	100.9640	16,731,006	16,571,210	16,571,210				(470,371)	6.998	6.386	FMAN	151,399	671,417	04/22/2024	05/15/2038
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A B1		B		1.C FE	23,383,130	100.1130	21,878,042	21,853,283	21,853,283				(1,529,847)	5.279	4.137	JAJO	267,513		08/20/2024	07/15/2038
000000-00-0	Avoca CLO XXXI DAC AVOCA 31A B1		B		1.C FE	21,711,990	100.1110	20,736,901	20,714,012	20,714,012				(997,978)	5.029	3.884	JAJO	349,910		07/26/2024	07/15/2038
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A B2		B		1.C FE	4,432,821	100.0400	4,144,443	4,142,802	4,142,802				(290,018)	5.250	5.302	JAJO	48,937		08/20/2024	07/15/2038
000000-00-0	Avoca CLO XXXI DAC AVOCA 31A C		B		1.F FE	15,198,393	99.9680	14,495,226	14,499,808	14,499,808				(698,585)	5.329	4.188	JAJO	259,074		07/26/2024	07/15/2038
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A C		B		1.F FE	9,419,744	100.2250	8,823,236	8,803,455	8,803,455				(616,289)	5.679	4.543	JAJO	115,885		08/20/2024	07/15/2038
000000-00-0	Avoca CLO XXXI DAC AVOCA 31A D		B		2.C FE	11,073,115	100.1600	10,581,017	10,564,146	10,564,146				(508,969)	6.279	5.147	JAJO	221,371		07/26/2024	07/15/2038
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A D		B		2.C FE	23,937,232	100.1300	22,400,148	22,371,133	22,371,133				(1,566,099)	6.829	5.705	JAJO	353,798		08/20/2024	07/15/2038
000000-00-0	Arbour Clo XIII DAC ARBR 13A B		B		1.C FE	43,853,477	99.9860	41,939,960	41,945,874	41,945,874				(1,907,603)	4.973	4.308	FMAN	854,651		07/05/2024	08/15/2038
000000-00-0	Arbour Clo XIII DAC ARBR 13A C		B		1.F FE	16,242,029	99.9840	15,532,977	15,535,509	15,535,509				(706,520)	5.373	4.711	FMAN	340,358		07/05/2024	08/15/2038
000000-00-0	Arbour Clo XIII DAC ARBR 13A D		B		2.C FE	13,732,551	100.6470	13,238,540	13,153,398	13,153,398				(579,153)	6.373	5.723	FMAN	338,591		07/05/2024	08/15/2038
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A B2		B		1.C FE	9,745,217	99.9650	9,318,024	9,321,305	9,321,305				(423,912)	5.200	5.230	MJSD	164,262		07/11/2024	09/15/2038
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A B1		B		1.C FE	36,926,034	100.0050	35,215,652	35,213,820	35,213,820				(1,712,213)	4.736	4.000	MJSD	646,701		09/19/2024	09/15/2038
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A C		B		1.F FE	22,197,439	100.0740	21,247,553	21,231,862	21,231,862				(965,577)	5.036	4.303	MJSD	412,039		07/11/2024	09/15/2038
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A D		B		2.C FE	27,070,048	100.0070	25,894,276	25,892,515	25,892,515				(1,177,533)	6.036	5.313	MJSD	592,391		07/11/2024	09/15/2038
000000-00-0	Avoca CLO XI DAC AVOCA 11A BRRR		B		1.C FE	45,819,446	100.0000	44,276,201	44,276,201	44,276,201				(1,543,245)	5.129	4.048	JAJO	220,785		11/08/2024	10/15/2038
000000-00-0	Ares European CLO XX DAC ARESE 20A B		B		1.C FE	50,667,622	100.0260	48,431,689	48,419,003	48,419,003				(2,248,619)	5.029	3.884	JAJO	773,247		07/24/2024	10/15/2038
000000-00-0	Avoca CLO XI DAC AVOCA 11A CRR		B		1.F FE	23,579,598	100.0000	22,785,413	22,785,413	22,785,413				(794,185)	5.429	4.362	JAJO	120,266		11/08/2024	10/15/2038
000000-00-0	Ares European CLO XX DAC ARESE 20A C		B		1.F FE	22,759,787	100.0550	21,761,675	21,749,713	21,749,713				(1,010,075)	5.329	4.189	JAJO	367,460		07/24/2024	10/15/2038
000000-00-0	Avoca CLO XI DAC AVOCA 11A DRR		B		2.C FE	30,010,397	100.0000	28,999,617	28,999,617	28,999,617				(1,010,780)	6.379	5.325	JAJO	179,850		11/08/2024	10/15/2038
000000-00-0	Ares European CLO XX DAC ARESE 20A D		B		2.C FE	26,824,035	100.0500	25,646,458	25,633,590	25,633,590				(1,190,445)	6.329	5.197	JAJO	512,114		07/24/2024	10/15/2038
000000-00-0	BBAM European CLO V DAC BBAME 5A B1		B		1.C FE	23,005,096	100.1420	21,822,171	21,791,141	21,791,141				(1,213,955)	5.072	4.460	JAJO	92,104		10/11/2024	10/26/2038
000000-00-0	BBAM European CLO V DAC BBAME 5A B2		B		1.C FE	7,039,458	100.0180	6,733,293	6,732,054	6,686,949				(352,509)	5.000	5.130	JAJO	27,115		10/11/2024	10/26/2038
000000-00-0	BBAM European CLO V DAC BBAME 5A C		B		1.F FE	11,808,699	100.0120	11,186,875	11,185,566	11,185,566				(623,133)	5.322	4.725	JAJO	49,608		10/11/2024	10/26/2038
000000-00-0	BBAM European CLO V DAC BBAME 5A D		B		2.C FE	11,808,699	99.9810	11,183,430	11,185,566	11,185,566				(623,133)	6.222	5.643	JAJO	57,997		10/11/2024	10/26/2038
000000-00-0	Contego CLO XI DAC CONTE 11A CR		B		1.F FE	6,381,414	99.9880	6,109,925	6,110,634	6,110,634				(270,781)	5.304	4.293	FMAN	37,813		10/29/2024	11/20/2038
000000-00-0	Monument CLO 2 DAC MNMNT 2A B		B		1.C FE	9,772,199	100.0000	9,321,305	9,321,305	9,321,305				(450,894)	5.319	4.514	JAJO	35,808		10/31/2024	01/20/2039
000000-00-0	Monument CLO 2 DAC MNMNT 2A C		B		1.F FE	11,943,799	100.0000	11,392,707	11,392,707	11,392,707				(551,092)	5.819	5.041	JAJO	47,879		10/31/2024	01/20/2039
000000-00-0	Monument CLO 2 DAC MNMNT 2A D		B		2.C FE	14,115,399	100.0000	13,464,108	13,464,108	13,464,108				(651,291)	6.719	5.963	JAJO	65,336		10/31/2024	01/20/2039
000000-00-0	Vantage Data Centers Jersey Bo VDCUK 2024-1A A2		B		1.G FE	116,124,754	101.8470	116,008,569	113,905,196	113,905,196				(2,219,558)	6.172	6.256	MON	38,522	4,389,192	05/17/2024	05/28/2039
000000-00-0	Henley CLO X DAC HNLY 10A B		B		1.C FE	20,968,174	100.1200	20,324,071	20,299,732	20,299,732				(668,442)	5.319	4.698	JAJO	692,174		04/24/2024	04/17/2065
00037Q-AE-9	AB BSL CLO 3 Ltd ABBSL 2021-3A C	C	D		1.F FE	15,892,014	100.0000	16,500,017	16,500,000	16,010,370		62,768			6.979	7.340	JAJO	230,307	1,156,312	09/30/2024	10/20/2034
00037V-AE-8	AB BSL CLO 4 Ltd ABBSL 2023-4A C	C	D		1.F FE	12,034,964	100.4230	12,050,736	12,000,000	12,035,486		522			7.967	7.691	JAJO	191,218		12/16/2024	04/20/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00038K-AW-1	AB BSL CLO 1 Ltd ABBSL 2020-1A CR	C	D		1.F FE	3,250,000	100.0030	3,250,085	3,250,000	3,250,000					7.156	6.880	JAJO	50,389	258,160	01/14/2022	01/15/2035
00038K-AY-7	AB BSL CLO 1 Ltd ABBSL 2020-1A DR	C	D		2.C FE	3,864,636	100.5150	4,020,608	4,000,000	3,892,535		12,567			8.106	8.384	JAJO	70,251	356,263	08/10/2022	01/15/2035
000807-AW-7	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1RR	C	D		1.A FE	26,234,826	101.0370	26,269,516	26,000,000	26,234,141		(685)			6.817	6.236	JAJO	354,505	453,909	11/06/2024	01/20/2036
000807-BA-4	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A BRR		D		1.F FE	10,000,000	101.6240	10,162,420	10,000,000	10,000,000					8.367	8.154	JAJO	167,348	572,369	02/06/2024	01/20/2036
000807-BE-6	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1Z		D		1.A FE	5,031,250	100.5750	5,028,755	5,000,000	5,031,250					6.617	6.092	JAJO	66,174	92,037	09/19/2024	01/20/2036
000823-AU-8	ABPCI Direct Lending Fund CLO ABPCI 2017-1A A1RR	C	D		1.A FE	23,850,000	100.0420	23,859,945	23,850,000	23,850,000					6.267	6.016	JAJO	574,502		08/02/2024	07/20/2037
000823-AW-4	ABPCI Direct Lending Fund CLO ABPCI 2017-1A A2RR	C	D		1.A FE	5,850,000	100.0670	5,853,937	5,850,000	5,850,000					6.467	6.219	JAJO	145,206		08/02/2024	07/20/2037
000823-AY-0	ABPCI Direct Lending Fund CLO ABPCI 2017-1A BRR		D		1.C FE	1,000,000	100.0200	1,000,197	1,000,000	1,000,000					6.567	6.320	JAJO	25,188		08/02/2024	07/20/2037
000823-BA-1	ABPCI Direct Lending Fund CLO ABPCI 2017-1A CRR		D		1.F FE	2,500,000	100.0630	2,501,570	2,500,000	2,500,000					7.017	6.777	JAJO	67,095		08/02/2024	07/20/2037
000823-BC-7	ABPCI Direct Lending Fund CLO ABPCI 2017-1A DRR		D		2.C FE	2,500,000	100.5980	2,514,948	2,500,000	2,500,000					8.767	8.559	JAJO	83,137		08/02/2024	07/20/2037
00110D-AA-6	AG CC Funding I Ltd AGCCM 2021-1A A	C	D		1.A FE	191,516,384	92.7310	178,042,944	192,000,000	191,780,998		78,026			2.820	2.858	AO	992,640	5,414,400	12/23/2021	04/25/2038
00110D-AC-2	AG CC Funding I Ltd AGCCM 2021-1A B	RA	D		1.D FE	37,248,300	87.1620	32,685,788	37,500,000	37,347,361		30,528			3.250	3.340	AO	223,438	1,218,750	12/23/2021	04/25/2038
00110D-AE-8	AG CC Funding I Ltd AGCCM 2021-1A C	C	D		1.G FE	17,042,616	87.1650	15,689,700	18,000,000	17,183,661		137,661			3.650	4.596	AO	120,450	657,000	12/22/2023	04/25/2038
00110D-AG-3	AG CC Funding I Ltd AGCCM 2021-1A D		D		2.C FE	10,444,500	86.2660	9,101,063	10,550,000	10,484,434		10,319			5.750	5.881	AO	111,215	606,625	02/25/2021	04/25/2038
00111G-AA-8	ABPCI Direct Lending Fund CLO ABPCI 2023-12A A		D		1.A FE	2,515,625	100.2960	2,507,395	2,500,000	2,512,494		(3,131)			7.155	6.757	JAJO	31,798	49,920	09/25/2024	04/29/2035
00112A-AC-6	ABPCI Direct Lending Fund CLO ABPCI 2024-17A A2		D		1.A FE	11,800,000	100.5220	11,861,537	11,800,000	11,800,000					6.571	6.384	FMAN	131,385	370,088	05/30/2024	08/01/2036
00112A-AE-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A B		D		1.C FE	12,200,000	100.5350	12,265,282	12,200,000	12,200,000					6.721	6.535	FMAN	138,939	390,513	05/30/2024	08/01/2036
00112A-AG-7	ABPCI Direct Lending Fund CLO ABPCI 2024-17A C		D		1.F FE	11,440,000	100.5500	11,502,863	11,440,000	11,440,000					7.421	7.169	FMAN	143,853	400,664	05/02/2024	08/01/2036
00112A-AJ-1	ABPCI Direct Lending Fund CLO ABPCI 2024-17A D		D		2.C FE	10,400,000	101.0390	10,508,014	10,400,000	10,400,000					9.271	9.057	FMAN	163,377	447,079	05/02/2024	08/01/2036
00112A-AN-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A E		D		3.C FE	7,920,000	99.9760	7,918,107	7,920,000	7,920,000					12.571	12.441	FMAN	168,704	452,998	05/02/2024	08/01/2036
00119A-AG-0	AGL CLO 24 Ltd AGL 2023-24A C		D		1.F FE	5,500,000	100.8740	5,548,059	5,500,000	5,500,000					8.126	7.898	JAJO	84,419	493,620	03/30/2023	07/25/2036
00119C-AS-0	AGL CLO 20 Ltd AGL 2022-20A BR		D		1.B FE	7,500,000	100.3230	7,524,233	7,500,000	7,500,000					6.367	6.126	JAJO	95,511	23,398	09/13/2024	10/20/2037
00119C-AU-5	AGL CLO 20 Ltd AGL 2022-20A CR		D		1.E FE	24,750,000	100.8150	24,951,787	24,750,000	24,750,000					6.617	6.373	JAJO	327,561	80,136	09/13/2024	10/20/2037
00119C-AW-1	AGL CLO 20 Ltd AGL 2022-20A D1R		D		2.A FE	24,750,000	100.3320	24,832,220	24,750,000	24,750,000					7.617	7.390	JAJO	377,061	91,823	09/13/2024	10/20/2037
00119H-AU-4	AGL CLO 1 LTD AGL 2019-1A CRR		D		1.F FE	20,200,000	100.2350	20,247,389	20,200,000	20,200,000					6.517	6.273	JAJO	234,047		10/16/2024	10/20/2034
00119H-AW-0	AGL CLO 1 LTD AGL 2019-1A DRR		D		2.C FE	26,550,000	99.9880	26,546,894	26,550,000	26,550,000					7.517	7.288	JAJO	354,821		10/16/2024	10/20/2034
00119M-AG-4	AGL CLO 3 LTD AGL 2020-3A C	C	D	4	1.F FE	1,919,253	100.2210	1,959,324	1,955,000	1,931,194		5,077			7.068	7.113	JAJO	29,937	153,542	09/06/2023	01/15/2033
00119M-AJ-8	AGL CLO 3 LTD AGL 2020-3A D	C	D		2.C FE	5,261,508	100.2730	5,535,064	5,520,000	5,331,001		30,992			8.218	8.799	JAJO	98,281	497,890	09/27/2023	01/15/2033
00119T-AX-2	AGL CLO 5 Ltd AGL 2020-5A CRR	C	D		1.F FE	16,000,000	100.0450	16,007,120	16,000,000	16,000,000					6.276	6.293	JAJO	200,825		10/07/2024	07/20/2034
00119T-AZ-7	AGL CLO 5 Ltd AGL 2020-5A DRR		D		2.C FE	24,000,000	100.0450	24,010,728	24,000,000	24,000,000					7.256	7.288	JAJO	348,278		10/07/2024	07/20/2034
00119V-AS-8	AGL CLO 6 LTD AGL 2020-6A CR	RA	D		1.F FE	21,859,691	100.2440	22,354,367	22,300,000	21,936,426		48,576			7.029	7.131	JAJO	313,494	1,761,246	09/06/2023	07/20/2034
00119Y-AG-8	AGL CLO 10 Ltd AGL 2021-10A D	C	D		2.C FE	10,399,750	100.2940	10,405,461	10,375,000	10,399,068		(682)			7.818	7.507	JAJO	175,731	361,479	10/03/2024	04/15/2034
001207-AW-9	AGL CLO 9 LTD AGL 2020-9A CR	C	D		1.E FE	7,610,400	100.1820	7,513,665	7,500,000	7,593,917		(16,483)			7.067	6.632	JAJO	106,011	146,586	10/08/2024	04/20/2037
00120D-AE-6	AGL CLO 17 Ltd AGL 2022-17A C	C	D		1.F FE	7,251,088	100.0040	7,250,254	7,250,000	7,252,217		1,130			6.717	6.470	JAJO	97,402	271,351	05/30/2024	01/21/2035
00120D-AG-1	AGL CLO 17 Ltd AGL 2022-17A D		D		2.C FE	1,505,595	100.2550	1,503,819	1,500,000	1,505,562		(33)			7.717	7.420	JAJO	23,152	31,782	10/15/2024	01/21/2035
00120J-AG-8	AGL CLO 13 Ltd AGL 2021-13A C	C	D		1.F FE	10,499,685	100.0030	10,500,284	10,500,000	10,486,042		1,602			6.929	6.719	JAJO	145,509	818,582	02/15/2022	10/20/2034
00120J-AJ-2	AGL CLO 13 Ltd AGL 2021-13A D		D		2.C FE	462,386	100.3070	467,311	465,880	462,718		332			8.029	7.947	JAJO	7,481	41,545	01/17/2024	10/20/2034
001210-AG-8	AGL CLO 19 Ltd AGL 2022-19A C		D		1.E FE	904,975	100.0110	900,099	900,000	904,444		(432)			8.117	7.802	JAJO	14,611	80,390	11/02/2023	07/21/2035
001210-AJ-2	AGL CLO 19 Ltd AGL 2022-19A D		D		2.C FE	3,861,000	100.1190	3,904,629	3,900,000	3,911,220		(724)			9.227	8.976	JAJO	71,974	392,128	06/01/2022	07/21/2035
00177L-AN-0	AMMC CLO 24 Ltd AMMC 2021-24A CR		D		1.F FE	9,000,000	100.0000	9,000,000	9,000,000	9,000,000					6.517	6.272	JAJO	58,657		11/13/2024	01/20/2035
00177L-AQ-3	AMMC CLO 24 Ltd AMMC 2021-24A DR		D		2.C FE	8,800,000	100.0000	8,800,000	8,800,000	8,800,000					7.567	7.340	JAJO	66,593		11/13/2024	01/20/2035
00178L-AD-1	AMMC CLO 21 LTD AMMC 2017-21A C		D	4	1.B FE	4,766,408	100.0900	5,004,520	5,000,000	4,857,452		41,527			6.921	7.830	FMAN	55,751	392,438	11/29/2022	11/02/2030
00192W-AG-2	Ares LXII CLO Ltd ARES 2021-62A C	C	D		1.F FE	27,505,740	100.0540	27,514,960	27,500,000	27,516,325		(2,856)			6.937	6.677	JAJO	360,364	2,038,460	05/30/2024	01/25/2034
00192W-AJ-6	Ares LXII CLO Ltd ARES 2021-62A D		D		2.C FE	648,730	100.0530	664,141	663,789	650,347		1,434			7.987	8.159	JAJO	10,015	58,641	11/30/2023	01/25/2034
00840B-AA-7	AG CC Funding II Ltd AGCCM 2021-2A B		D		1.D FE	53,150,000	90.2910	47,989,560	53,150,000	53,150,000					3.151	3.151	MN	204,692	1,674,757	10/20/2021	11/17/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00840B-AC-3	AG CC Funding II Ltd AGCCM 2021-2A C		D		1.G FE	32,250,000	88.5730	28,564,889	32,250,000	32,250,000					3.601	3.601	MN	141,939	1,161,323	10/20/2021	11/17/2036
00840B-AE-9	AG CC Funding II Ltd AGCCM 2021-2A D		D		2.C FE	36,000,000	90.6200	32,623,200	36,000,000	36,000,000					5.251	5.250	MN	231,044	1,890,360	10/20/2021	11/17/2036
00851Q-AQ-0	AGL CLO 7 Ltd AGL 2020-7A CR	C	D		1.F FE	14,764,683	100.0020	15,000,225	15,000,000	14,812,383		28,687			6.968	6.947	JAJO	226,444	1,162,856	02/15/2023	07/15/2034
00851T-AS-6	AGL CLO 7 Ltd AGL 2020-7A DR	C	D		2.C FE	4,000,000	100.1510	4,006,052	4,000,000	4,000,000					8.018	7.757	JAJO	69,485	352,683	06/28/2021	07/15/2034
00851T-AJ-5	AGL CLO 11 Ltd AGL 2021-11A C	C	D		1.F FE	6,000,000	100.4240	6,025,440	6,000,000	6,000,000					6.968	6.689	JAJO	90,578	465,143	04/20/2021	04/15/2034
00851T-AL-0	AGL CLO 11 Ltd AGL 2021-11A D	C	D		2.C FE	8,752,188	100.2930	8,775,664	8,750,000	8,756,250		(306)			8.068	7.794	JAJO	152,947	775,920	09/01/2021	04/15/2034
00851W-AE-9	AGL CLO 14 Ltd AGL 2021-14A C		D		1.F FE	6,000,000	100.0030	6,000,162	6,000,000	6,000,000					6.929	6.689	JAJO	83,148	463,844	11/05/2021	12/02/2034
00851W-AG-4	AGL CLO 14 Ltd AGL 2021-14A D	C	D		2.C FE	15,272,904	100.4630	15,571,688	15,500,000	15,298,423		24,776			7.929	7.969	JAJO	245,799	1,354,983	12/22/2023	12/02/2034
00889J-AP-9	AIMCO CLO 17 Ltd AIMCO 2022-17A D1R		D		2.A FE	9,500,000	100.5320	9,550,540	9,500,000	9,500,000					7.532	7.282	JAJO	141,113	196,482	07/09/2024	07/20/2037
01448M-AB-5	ALESCO Preferred Funding III L ALESC 3A A2		D		1.C FE	4,489,799	95.0630	4,729,213	4,974,846	4,685,067		(146,048)			5.668	6.436	JAJO	61,089	320,098	10/15/2024	05/01/2034
01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2		D		1.C FE	8,171,927	89.8750	8,250,525	9,180,000	8,202,377		24,894			5.551	6.625	JAJO	89,173	586,549	02/28/2023	07/30/2034
01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1		D		1.D FE	294,822	98.0000	306,755	313,016	294,524		(1,182)			5.069	8.932	MJSD	397	19,176	10/17/2023	03/23/2035
014495-AC-9	ALESCO Preferred Funding XIII ALESC 13A A2		D	4	1.B FE	2,497,823	80.0830	2,388,085	2,982,000	2,593,593		19,885			4.999	6.690	MJSD	3,727	175,593	02/09/2022	09/23/2037
01449B-AB-5	ALESCO Preferred Funding XIV L ALESC 14A A1		D		1.B FE	1,508,144	90.7500	1,519,656	1,674,553	1,530,679		4,309			4.919	6.406	MJSD	2,059	97,258	02/18/2021	09/23/2037
01449B-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2		D	4	1.C FE	4,041,500	79.1250	3,956,250	5,000,000	4,179,931		40,298			4.999	7.138	MJSD	6,249	294,422	09/24/2021	09/23/2037
01449C-AA-8	ALESCO Preferred Funding VIII ALESC 8A A1A		D		1.A FE	412,112	97.7500	430,844	440,761	424,466		5,043			4.969	6.875	MJSD	548	25,821	10/21/2021	12/23/2035
01449C-AB-6	ALESCO Preferred Funding VIII ALESC 8A A1B		D		1.A FE	425,526	97.7500	444,868	455,108	438,280		5,206			4.979	6.885	MJSD	566	26,707	10/21/2021	12/23/2035
01449T-AB-9	ALESCO Preferred Funding IX Lt ALESC 9A A2A		D	4	1.B FE	1,710,000	83.7500	1,675,000	2,000,000	1,794,563		13,078			5.049	6.492	MJSD	2,524	118,774	10/30/2018	06/23/2036
01449W-AA-4	ALESCO Preferred Funding X Ltd ALESC 10A A1		D		1.A FE	686,437	96.3750	751,029	779,278	701,394		5,799			4.939	10.436	MJSD	962	45,417	12/20/2022	09/23/2036
01449W-AB-2	ALESCO Preferred Funding X Ltd ALESC 10A A2A		D		1.C FE	5,102,500	85.1250	5,533,125	6,500,000	5,217,079		77,525			5.099	8.194	MJSD	8,286	389,284	06/22/2023	09/23/2036
01450A-AA-8	ALESCO Preferred Funding XI Lt ALESC 11A A1A		D		1.A FE	50,472	98.7500	55,533	56,236	53,804		1,919			4.929	10.647	MJSD	69	3,272	06/24/2024	12/23/2036
01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2		D	4	1.A FE	3,163,218	84.8330	3,131,198	3,691,000	3,248,697		32,907			5.049	7.129	MJSD	4,659	219,198	02/01/2022	12/23/2036
01450A-AF-7	ALESCO Preferred Funding XI Lt ALESC 11A A1BF		D		1.A FE	3,524,032	98.7500	3,697,877	3,744,686	3,592,045		43,514			4.929	9.640	MJSD	4,614	173,720	08/08/2024	12/23/2036
01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1		D		1.A FE	6,983,563	93.7500	7,079,805	7,551,792	7,071,778		36,554			5.238	6.984	JAJO	85,697	364,080	08/08/2024	07/15/2037
01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A		D		1.C FE	47,864,986	86.2500	48,390,975	56,105,478	48,485,391		177,239			4.919	7.052	MJSD	68,995	3,258,602	01/10/2022	03/23/2038
01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1		D		1.B FE	34,936,311	94.1250	34,901,729	37,080,190	35,153,316		77,937			5.349	6.238	MJSD	49,585	2,313,944	03/10/2022	09/23/2038
01749B-AD-1	Allegro CLO VI Ltd ALLEG 2017-2A D	C	D	4	2.C FE	1,537,296	100.1220	1,657,016	1,655,000	1,573,648		18,513			7.659	9.031	JAJO	26,760	140,365	12/27/2022	01/17/2031
01750W-AG-4	Allegro CLO XIII Ltd ALLEG 2021-1A C	C	D		1.G FE	13,500,000	100.0020	13,500,297	13,500,000	13,500,000					6.979	6.743	JAJO	188,433	1,059,344	05/25/2021	07/20/2034
01750W-AJ-8	Allegro CLO XIII Ltd ALLEG 2021-1A D	C	D		2.C FE	16,750,000	100.2490	16,791,758	16,750,000	16,750,000					8.079	7.860	JAJO	270,647	1,502,221	05/25/2021	07/20/2034
01751A-AG-1	Allegro CLO XIV Ltd ALLEG 2021-2A C		D		1.F FE	1,841,340	100.0000	1,849,994	1,850,000	1,842,584		1,106			7.068	6.873	JAJO	28,329	68,105	09/30/2024	10/15/2034
01751A-AJ-5	Allegro CLO XIV Ltd ALLEG 2021-2A D		D		2.C FE	3,200,000	100.2550	3,208,150	3,200,000	3,200,000					8.068	7.808	JAJO	55,935	283,765	08/23/2021	10/15/2034
03328J-AE-7	Anchorage Capital CLO 19 Ltd ANCHC 2021-19A C	M	D		1.E FE	20,239,027	100.0110	21,002,373	21,000,000	20,386,508		81,732			7.318	7.641	JAJO	332,947	1,702,521	03/02/2023	10/15/2034
03328J-AG-2	Anchorage Capital CLO 19 Ltd ANCHC 2021-19A D	C	D		2.A FE	4,000,000	100.3070	4,012,268	4,000,000	4,000,000					8.468	8.216	JAJO	370,929	1,733,385	08/27/2021	10/15/2034
033291-AQ-8	Anchorage Capital Clo 13 LLC ANCHC 2019-13A CR	C	D		1.F FE	9,975,500	100.0110	10,001,130	10,000,000	9,978,992		3,492			7.318	7.090	JAJO	158,546	604,862	02/28/2024	04/15/2034
033291-AS-4	Anchorage Capital Clo 13 LLC ANCHC 2019-13A D1R	C	D		2.C FE	13,300,000	100.2450	13,332,585	13,300,000	13,300,000					8.468	8.216	JAJO	244,005	1,233,338	03/22/2021	04/15/2034
033296-BG-8	Anchorage Credit Funding 1 Ltd ANCHF 2015-1A BR2	RA	D		1.A FE	22,800,000	92.6060	21,114,077	22,800,000	22,800,000					3.006	3.004	JJ	291,281	685,368	06/30/2021	07/28/2037
033296-BJ-2	Anchorage Credit Funding 1 Ltd ANCHF 2015-1A CR2	C	D		1.B FE	8,600,000	89.7630	7,719,627	8,600,000	8,600,000					3.506	3.502	JJ	128,144	301,516	06/30/2021	07/28/2037
033296-BL-7	Anchorage Credit Funding 1 Ltd ANCHF 2015-1A DR2	M	D		1.D FE	11,750,000	93.5960	10,997,554	11,750,000	11,750,000					5.206	5.199	JJ	259,975	611,705	06/30/2021	07/28/2037
03329F-AS-3	Anchorage Capital CLO 15 Ltd ANCHC 2020-15A CR	C	D		1.F FE	4,933,340	100.2900	5,014,475	5,000,000	4,942,692		7,719			7.129	7.133	JAJO	71,290	399,995	09/06/2023	07/20/2034
03329F-AU-8	Anchorage Capital CLO 15 Ltd ANCHC 2020-15A DR	C	D		2.C FE	5,500,000	100.0500	5,502,745	5,500,000	5,500,000					8.279	8.064	JAJO	91,069	504,475	06/18/2021	07/20/2034
03329K-BE-2	Anchorage Capital CLO 8 Ltd ANCHC 2016-8A CR2	C	D		1.F FE	13,913,430	100.1530	14,021,434	14,000,000	13,901,542		12,467			7.279	7.185	JAJO	183,992	1,139,788	08/23/2023	10/27/2034
03329L-AS-0	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A ARV	C	D	4	1.A FE	1,907,984	97.7600	1,955,206	2,000,000	1,926,020		18,036			3.928	5.730	AO	14,403	39,280	05/30/2024	04/25/2038
03329L-AY-7	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A BRV	C	D	4	1.B FE	5,712,450	96.9010	5,814,054	6,000,000	5,767,398		53,600			4.628	5.714	AO	50,908	277,680	12/22/2023	04/25/2038
03329L-BL-4	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A DRV	C	D	4	2.A FE	3,070,000	97.9450	3,006,918	3,070,000	3,070,000					6.353	6.350	AO	35,757	195,037	06/04/2020	04/25/2038
03330D-AA-4	Anchorage Credit Funding 17 Lt ANCHF 2024-17A A	C	D		1.A FE	75,000,000	98.8710	74,153,475	75,000,000	75,000,000					5.102	5.132	JAJO	573,975		09/26/2024	10/22/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03330D-AC-0	Anchorage Credit Funding Ltd ANCHF 2024-17A B		D		1.D FE	32,465,000	98.6450	32,024,937	32,465,000	32,465,000					5.252	5.284	JAJO	255,759		09/26/2024	10/22/2042
03330D-AE-6	Anchorage Credit Funding 17 Lt ANCHF 2024-17A C		D		1.G FE	10,366,000	98.3090	10,190,742	10,366,000	10,366,000					5.702	5.739	JAJO	88,660		09/26/2024	10/22/2042
03330D-AG-1	Anchorage Credit Funding 17 Lt ANCHF 2024-17A D1		D		2.C FE	9,214,000	98.5250	9,078,103	9,214,000	9,214,000					7.452	7.513	JAJO	102,994		09/26/2024	10/22/2042
03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV	C	D	4	1.A FE	962,558	97.8240	978,242	1,000,000	969,278		6,720			3.793	5.483	AO	6,954	18,965	07/18/2024	10/25/2037
03330H-BS-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A CR	C	D		1.B FE	9,000,000	91.1310	8,201,745	9,000,000	9,000,000					3.554	3.553	AO	58,641	319,860	10/15/2021	10/25/2037
03330H-BW-6	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A DR		D		1.D FE	9,400,000	93.6860	8,806,503	9,400,000	9,400,000					5.204	5.202	AO	89,682	489,176	10/15/2021	10/25/2037
03330R-AE-5	Anchorage Capital Clo 28 Ltd ANCHC 2024-28A C	C	D		1.F FE	13,655,250	101.0680	13,644,234	13,500,000	13,603,382		(51,868)			7.317	6.959	JAJO	197,570	685,675	09/13/2024	04/20/2037
03331A-AJ-0	Anchorage Capital Clo 18 Ltd ANCHC 2021-18A C	C	D		1.F FE	7,999,680	100.0050	8,000,376	8,000,000	7,971,844		5,992			7.168	6.966	JAJO	124,237	636,413	08/10/2021	04/15/2034
03331A-AL-5	Anchorage Capital Clo 18 Ltd ANCHC 2021-18A D	C	D		2.C FE	4,617,128	100.0030	4,750,128	4,750,000	4,633,204		15,724			8.368	8.632	JAJO	86,116	435,662	12/22/2023	04/15/2034
03331K-AE-9	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A C		D		1.F FE	17,956,247	100.0170	18,003,132	18,000,000	17,962,159		4,886			7.279	7.089	JAJO	262,044	975,923	09/25/2024	10/20/2034
03331K-AG-4	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A D		D		2.B FE	6,200,000	100.2550	6,215,798	6,200,000	6,200,000					8.429	8.217	JAJO	104,520	578,161	09/21/2021	10/20/2034
03331X-AA-9	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A A		D	4	1.A FE	3,996,596	98.8460	3,953,848	4,000,000	3,998,353		413			4.430	4.446	JJ	76,787	177,200	10/25/2021	07/25/2037
03331X-AJ-0	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A BR	RA	D		1.A FE	6,000,000	92.7300	5,563,794	6,000,000	6,000,000					3.006	3.005	JJ	78,156	180,360	06/30/2021	07/25/2037
03331X-AN-1	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A CR	C	D		1.B FE	12,000,000	90.5040	10,860,444	12,000,000	12,000,000					3.506	3.505	JJ	182,312	420,720	06/30/2021	07/25/2037
03331X-AQ-4	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A DR	C	D		1.D FE	3,300,000	93.7240	3,092,885	3,300,000	3,300,000					5.206	5.204	JJ	74,446	171,798	06/30/2021	07/25/2037
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV	C	D	4	1.A FE	978,750	97.3670	973,671	1,000,000	990,525		(41,632)			3.619	4.110	JAJO	6,635	36,190	02/15/2023	04/25/2038
03332A-AG-5	Anchorage Credit Funding 10 Lt ANCHF 2020-10A DV		D	4	2.A FE	1,126,538	95.6440	1,195,549	1,250,000	1,157,562		16,586			5.719	7.618	JAJO	13,106	71,488	02/15/2023	04/25/2038
03332P-AG-2	Anchorage Capital Clo 17 Ltd ANCHC 2021-17A C		D		1.F FE	5,985,881	100.0050	6,012,783	6,012,500	5,989,847		3,524			7.168	6.969	JAJO	93,372	478,304	10/04/2023	07/15/2034
03332P-AJ-6	Anchorage Capital Clo 17 Ltd ANCHC 2021-17A D	C	D		2.C FE	12,700,000	100.2900	12,736,830	12,700,000	12,700,000					8.318	8.063	JAJO	228,870	1,158,384	06/04/2021	07/15/2034
03332Q-AE-5	Anchorage Capital Clo 29 Ltd ANCHC 2024-29A B1		D		1.C FE	4,000,000	100.8130	4,032,520	4,000,000	4,000,000					6.767	6.811	JAJO	54,139	132,416	04/09/2024	07/20/2037
03664T-AN-7	Antares CLO 2019-1 LTD ANTR 2019-1A BR		D		1.C FE	5,400,000	101.8360	5,499,128	5,400,000	5,400,000					7.967	7.747	JAJO	86,048	442,101	10/31/2023	01/20/2036
03664T-AQ-0	Antares CLO 2019-1 LTD ANTR 2019-1A CR		D		1.F FE	6,000,000	102.1020	6,126,132	6,000,000	6,000,000					8.867	8.664	JAJO	106,409	542,224	10/31/2023	01/20/2036
03664T-AS-6	Antares CLO 2019-1 LTD ANTR 2019-1A DR		D		2.C FE	2,900,000	101.6960	2,949,170	2,900,000	2,900,000					10.867	10.711	JAJO	63,031	316,853	10/31/2023	01/20/2036
03664X-AC-2	Antares CLO 2024-6 Ltd ANTR 2024-6A A2		D		1.A FE	20,000,000	100.0610	20,012,100	20,000,000	20,000,000					6.367	5.500	JAJO	77,824		10/31/2024	01/20/2037
03664X-AE-8	Antares CLO 2024-6 Ltd ANTR 2024-6A B	C	D		1.C FE	74,000,000	100.0650	74,047,804	74,000,000	74,000,000					6.467	5.603	JAJO	292,470		10/31/2024	01/20/2037
03664X-AG-3	Antares CLO 2024-6 Ltd ANTR 2024-6A C		D		1.F FE	65,000,000	100.2480	65,161,070	65,000,000	65,000,000					6.917	6.059	JAJO	274,775		10/31/2024	01/20/2037
03664X-AJ-7	Antares CLO 2024-6 Ltd ANTR 2024-6A D		D		2.C FE	35,000,000	100.2420	35,084,665	35,000,000	35,000,000					8.417	7.586	JAJO	180,039		10/31/2024	01/20/2037
03665A-AJ-6	Antares CLO 2017-2 Ltd ANTR 2017-2A AR	M	D		1.A FE	27,365,983	100.2540	29,083,116	29,009,316	28,153,502		389,951			6.359	7.712	JAJO	368,941	2,093,006	09/29/2023	10/20/2033
03665A-AN-7	Antares CLO 2017-2 Ltd ANTR 2017-2A CR	C	D		1.F FE	28,531,353	100.2300	28,565,493	28,500,000	28,531,785		432			7.479	7.217	JAJO	426,304	793,523	09/25/2024	10/20/2033
03665A-AQ-0	Antares CLO 2017-2 Ltd ANTR 2017-2A DR		D		2.C FE	8,444,262	100.3850	8,444,411	8,412,000	8,444,725		463			8.629	8.313	JAJO	145,174		12/05/2024	10/20/2033
03665G-AH-7	Antares CLO 2023-1 Ltd ANTR 2023-1A C		D		1.F FE	10,000,000	100.3580	10,035,800	10,000,000	10,000,000					8.726	8.510	JAJO	164,822	958,491	02/03/2023	04/25/2035
03665G-AK-0	Antares CLO 2023-1 Ltd ANTR 2023-1A D		D		2.C FE	7,000,000	100.9080	7,063,567	7,000,000	6,986,379		616			10.726	10.602	JAJO	141,820	813,277	02/03/2023	04/25/2035
03665J-AK-4	Antares CLO 2017-1 Ltd ANTR 2017-1A BR	C	D		1.C FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					6.879	5.820	JAJO	206,370	1,161,757	03/02/2021	04/20/2033
03665J-AL-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CR	C	D		1.F FE	128,214,895	100.0000	127,500,000	127,500,000	128,182,130		(32,765)			7.579	7.173	JAJO	1,932,648	6,967,791	11/27/2024	04/20/2033
03665L-AN-3	Antares CLO 2018-3 LTD ANTR 2018-3A A2R	C	D		1.A FE	22,000,000	100.2830	22,062,194	22,000,000	22,000,000					6.417	6.169	JAJO	542,039		08/08/2024	07/20/2036
03665L-AQ-6	Antares CLO 2018-3 LTD ANTR 2018-3A BR	C	D		1.C FE	74,500,000	99.9770	74,483,089	74,500,000	74,500,000					6.517	6.269	JAJO	1,862,859		08/08/2024	07/20/2036
03665L-AS-2	Antares CLO 2018-3 LTD ANTR 2018-3A CR		D		1.F FE	47,700,000	100.9330	48,144,850	47,700,000	47,700,000					6.967	6.726	JAJO	1,271,435		08/08/2024	07/20/2036
03665L-AU-7	Antares CLO 2018-3 LTD ANTR 2018-3A DR		D		2.C FE	22,100,000	100.2470	22,154,609	22,100,000	22,100,000					8.467	8.252	JAJO	710,621		08/08/2024	07/20/2036
03665M-AC-5	Antares CLO 2018-1 Ltd ANTR 2018-1A B	C	D		1.A FE	11,923,013	100.0820	12,865,593	12,855,000	12,467,347		78,738			6.529	8.590	JAJO	167,861	949,760	11/03/2022	04/20/2031
03665T-AQ-9	Antares CLO 2018-2 Ltd ANTR 2018-2A BR		D		1.C FE	7,640,000	100.4980	8,039,840	8,000,000	7,769,231		107,459			6.917	7.555	JAJO	110,678	622,735	07/06/2023	04/20/2034
03665T-AS-5	Antares CLO 2018-2 Ltd ANTR 2018-2A CR	C	D		1.F FE	48,200,000	100.1760	48,284,736	48,200,000	48,200,000					7.717	7.491	JAJO	743,957	3,896,033	02/12/2024	04/20/2034
03665Y-AN-5	Antares CLO 2019-2 LTD ANTR 2019-2A A1R	C	D		1.A FE	2,007,500	100.5580	2,011,162	2,000,000	2,003,109		(4,391)			6.576	6.283	JAJO	25,574	36,969	08/06/2024	01/23/2036
03665Y-AS-4	Antares CLO 2019-2 LTD ANTR 2019-2A BR		D		1.C FE	10,600,000	101.0020	10,706,223	10,600,000	10,600,000					7.326	7.471	JAJO	151,002	591,708	01/29/2024	01/23/2036
03665Y-AU-9	Antares CLO 2019-2 LTD ANTR 2019-2A CR		D		1.F FE	10,800,000	100.9940	10,907,374	10,800,000	10,800,000					8.176	7.950	JAJO	171,701	666,877	01/29/2024	01/23/2036
03666B-AA-2	Antares CLO 2021-1 Ltd ANTR 2021-1A A1	M	D		1.A FE	24,237,415	100.2480	25,062,050	25,000,000	24,488,823		(64,625)			6.417	7.391	JAJO	303,048	1,809,519	09/29/2023	07/25/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03666B-AE-4	Antares CLO 2021-1 Ltd ANTR 2021-1A B		D		1.C FE	10,016,524	100.4410	10,044,090	10,000,000	10,013,916		(2,608)			6.737	6.435	JAJO	127,264	414,898	06/20/2024	07/25/2033
03666B-AG-9	Antares CLO 2021-1 Ltd ANTR 2021-1A C	C	D		1.F FE	3,650,000	101.3690	4,054,740	4,000,000	3,754,017		56,156			7.637	9.518	JAJO	57,705	339,139	12/13/2022	07/25/2033
03666B-AJ-3	Antares CLO 2021-1 Ltd ANTR 2021-1A D		D		2.C FE	4,500,000	100.9900	4,544,568	4,500,000	4,500,000					8.787	8.572	JAJO	74,694	434,144	06/15/2021	07/25/2033
03666J-AC-1	Antares CLO 2024-3 LLC ANTR 2024-3A B	C	D		1.C FE	116,750,000	99.9960	116,744,863	116,750,000	116,750,000					6.517	6.318	JAJO	1,521,813	2,402,996	06/13/2024	07/20/2036
03666J-AE-7	Antares CLO 2024-3 LLC ANTR 2024-3A C		D		1.F FE	9,520,000	99.9950	9,519,524	9,520,000	9,520,000					7.017	6.779	JAJO	133,611	209,563	06/13/2024	07/20/2036
03666L-AL-6	Antares CLO 2020-1 Ltd ANTR 2020-1A A1R	C	D		1.A FE	43,645,200	100.1620	46,074,336	46,000,000	44,521,171		9,366			6.348	7.838	JAJO	567,782	3,299,843	09/27/2022	10/23/2033
03666L-AQ-5	Antares CLO 2020-1 Ltd ANTR 2020-1A BR		D		1.C FE	847,115	100.3160	953,000	950,000	875,508		5,965			6.788	9.331	JAJO	12,539	72,399	09/27/2022	10/23/2033
03755H-AJ-2	Apex Credit Clo 2018-I Ltd APEXC 2018-1A C	C	D	4	1.E FE	18,088,542	100.0030	18,225,510	18,225,000	18,124,674		22,605			6.837	6.761	JAJO	235,380	1,300,674	07/30/2024	04/25/2031
03755H-AL-7	Apex Credit Clo 2018-I Ltd APEXC 2018-1A D		D	4	2.C FE	8,178,354	96.8610	7,966,793	8,225,000	8,185,477		7,123			7.837	7.749	JAJO	121,764	692,120	02/28/2024	04/25/2031
03763Y-BQ-8	Apidos CLO XI APID 2012-11A CR3		D		1.F FE	2,488,709	100.0020	2,500,040	2,500,000	2,489,800		1,484			6.909	6.724	JAJO	36,464	192,972	10/04/2023	04/17/2034
03767V-AQ-1	Apidos CLO XXXI APID 2019-31A DR	C	D		2.C FE	2,500,000	100.3530	2,508,830	2,500,000	2,500,000					8.018	7.758	JAJO	43,428	220,424	04/28/2021	04/15/2031
03769H-AE-7	Apidos CLO XXXVII APID 2021-37A C		D		1.F FE	1,132,163	100.0000	1,135,005	1,135,000	1,131,120		(1,042)			6.843	6.657	JAJO	15,318	64,959	01/25/2024	10/22/2034
03769H-AG-2	Apidos CLO XXXVII APID 2021-37A D	C	D		2.C FE	10,500,000	100.3080	10,532,361	10,500,000	10,500,000					7.943	7.707	JAJO	164,491	920,390	10/01/2021	10/22/2034
03769L-AG-3	Apidos CLO XXXVI APID 2021-36A C	C	D		1.F FE	5,710,688	100.0030	5,725,160	5,725,000	5,701,189		(9,498)			6.879	6.726	JAJO	78,765	328,657	02/22/2024	07/20/2034
03771B-AG-1	Apidos Clo XIix APID 2024-49A C		D		1.E FE	19,068,691	100.6530	19,124,089	19,000,000	19,057,447		(11,244)			6.535	6.025	JAJO	400,997		11/06/2024	10/24/2037
03771B-AJ-5	Apidos Clo XIix APID 2024-49A D1		D		2.C FE	10,500,000	100.0100	10,501,029	10,500,000	10,500,000					7.485	7.033	JAJO	252,637		08/02/2024	10/24/2037
03990F-AE-2	Ares LXXIV CLO Ltd ARES 2024-74A B		D		1.C FE	21,000,000	100.0190	21,004,074	21,000,000	21,000,000					6.356	5.869	JAJO	423,970		08/08/2024	10/15/2036
03990F-AG-7	Ares LXXIV CLO Ltd ARES 2024-74A C		D		1.F FE	12,000,000	100.0100	12,001,236	12,000,000	12,000,000					6.556	6.070	JAJO	249,668		08/08/2024	10/15/2036
03990F-AJ-1	Ares LXXIV CLO Ltd ARES 2024-74A D		D		2.C FE	18,000,000	100.0320	18,005,688	18,000,000	18,000,000					7.606	7.136	JAJO	432,778		08/08/2024	10/15/2036
04009B-AW-8	ARES Loan Funding III Ltd ARES 2022-ALF3A D1R		D		2.C FE	7,700,000	100.2670	7,720,536	7,700,000	7,700,000					7.726	7.491	JAJO	112,368	142,915	07/31/2024	07/25/2036
04009G-AW-7	Ares LIII CLO Ltd ARES 2019-53A CR		D		1.F FE	8,250,000	99.9950	8,249,588	8,250,000	8,250,000					6.635	6.373	JAJO	104,912		10/02/2024	10/24/2036
04009G-AY-3	Ares LIII CLO Ltd ARES 2019-53A D1R		D		2.C FE	16,950,000	100.0490	16,958,289	16,950,000	16,950,000					7.735	7.492	JAJO	251,283		10/02/2024	10/24/2036
04016N-AX-1	ARES XLIV CLO Ltd ARES 2017-44A CR		D		2.C FE	3,514,961	100.4490	3,776,871	3,760,000	3,557,504		25,288			8.318	9.211	JAJO	67,760	342,955	12/02/2022	04/15/2034
04017F-AG-4	Ares XLVIII CLO Ltd ARES 2018-48A C		D	4	1.F FE	3,877,360	100.0040	4,000,144	4,000,000	3,921,309		18,896			6.694	7.088	JAJO	53,552	244,801	07/30/2024	07/20/2030
04017J-AS-0	Ares XLIX CLO Ltd ARES 2018-49A BR	C	D		1.C FE	31,250,000	100.3240	31,351,313	31,250,000	31,250,000					6.382	6.119	JAJO	393,312		10/08/2024	10/22/2036
04017J-AW-1	Ares XLIX CLO Ltd ARES 2018-49A D1R		D		2.C FE	15,000,000	100.3970	15,059,550	15,000,000	15,000,000					7.782	6.393	JAJO	230,207		10/08/2024	10/22/2036
04017Q-AJ-4	Ares XXVIIIR CLO Ltd ARES 2018-28RA D	C	D	4	2.C FE	4,997,212	100.1680	5,008,375	5,000,000	4,998,402		375			8.009	7.768	JAJO	84,540	441,860	02/25/2022	10/17/2030
04018B-BC-0	Ares LV CLO Ltd ARES 2020-55A CR2		D		1.F FE	16,200,000	100.8130	16,331,706	16,200,000	16,200,000					6.656	6.373	JAJO	233,622		10/01/2024	10/15/2037
04018B-BE-6	Ares LV CLO Ltd ARES 2020-55A D1R2		D		2.C FE	12,500,000	100.6690	12,583,588	12,500,000	12,500,000					7.756	7.492	JAJO	210,056		10/01/2024	10/15/2037
04018F-AG-3	ARES LX CLO LTD ARES 2021-60A D		D		2.C FE	1,222,870	100.0530	1,305,685	1,305,000	1,237,732		7,479			7.844	8.661	JAJO	21,326	102,261	04/02/2024	07/18/2034
04018L-AN-5	ARES L CLO Ltd ARES 2018-50A CR	C	D		1.E FE	3,010,500	100.0320	3,000,963	3,000,000	3,004,941		(5,559)			6.818	6.487	JAJO	44,314	57,216	10/08/2024	01/15/2032
04018X-AJ-8	ARES Loan Funding I Ltd ARES 2021-ALFA D		D		2.C FE	2,892,170	100.3110	2,909,028	2,900,000	2,889,656		(2,514)			7.918	7.728	JAJO	49,748	188,605	01/22/2024	10/15/2034
04019D-AU-6	Ares LXI CLO Ltd ARES 2021-61A DR		D		2.C FE	1,680,047	102.1170	1,684,931	1,650,000	1,679,386		(660)			8.517	8.020	JAJO	28,107	38,297	09/23/2024	04/20/2037
04020F-AG-9	Ares Loan Funding IV Ltd ARES 2023-ALF4A D		D		2.C FE	767,250	101.9500	764,623	750,000	761,391		(5,859)			9.336	8.839	JAJO	15,171	19,131	08/05/2024	10/15/2036
04020M-AE-9	Ares LXXI CLO Ltd ARES 2024-71A B		D		1.C FE	40,000,000	100.8140	40,325,720	40,000,000	40,000,000					6.617	6.653	JAJO	529,392	1,289,366	04/09/2024	04/20/2037
04020Q-AJ-9	Ares Loan Funding V Ltd ARES 2024-ALF5A D1		D		2.C FE	3,400,000	101.1470	3,438,984	3,400,000	3,400,000					8.076	7.842	JAJO	163,389		04/24/2024	07/27/2037
04020T-AG-9	Ares Loan Funding VI Ltd ARES 2024-ALF6A C		D		1.F FE	11,200,000	100.7910	11,288,547	11,200,000	11,200,000					6.826	6.470	JAJO	408,165		05/24/2024	07/10/2037
04020T-AJ-3	Ares Loan Funding VI Ltd ARES 2024-ALF6A D		D		2.C FE	12,000,000	101.0570	12,126,792	12,000,000	12,000,000					7.826	7.488	JAJO	498,319		05/24/2024	07/10/2037
04020W-AE-7	Ares LXXII CLO Ltd ARES 2024-72A B		D		1.C FE	26,000,000	100.5090	26,132,366	26,000,000	26,000,000					6.356	6.100	JAJO	358,049	372,712	06/21/2024	07/15/2036
04020W-AG-2	Ares LXXII CLO Ltd ARES 2024-72A C		D		1.F FE	19,000,000	100.8010	19,152,152	19,000,000	19,000,000					6.656	6.373	JAJO	274,001	284,083	06/21/2024	07/15/2036
04020W-AJ-6	Ares LXXII CLO Ltd ARES 2024-72A D		D		2.C FE	22,000,000	101.2010	22,264,198	22,000,000	22,000,000					7.706	7.440	JAJO	367,315	376,422	06/21/2024	07/15/2036
04623T-AG-0	ASSURANT CLO II LTD MORGN 2018-2A D	C	D	4	1.F FE	10,308,172	100.2220	10,573,432	10,550,000	10,378,718		36,561			7.729	8.009	JAJO	163,082	908,528	08/04/2023	04/20/2031
04942J-AG-6	Atlas Senior Loan Fund X Ltd ATCLO 2018-10A C	C	D	4	1.C FE	14,925,766	100.0000	15,100,060	15,100,000	14,986,726		30,537			6.768	6.745	JAJO	221,410	1,139,990	12/07/2022	01/15/2031
04942U-AJ-5	Atlas Senior Loan Fund XII Ltd ATCLO 2018-12A C		D	4	1.F FE	22,576,195	100.0600	22,763,696	22,750,000	22,629,223		30,805			7.266	7.187	JAJO	316,844	550,428	11/27/2024	10/24/2031
04942U-AL-0	Atlas Senior Loan Fund XII Ltd ATCLO 2018-12A D	C	D	4	2.C FE	6,786,707	100.2580	7,018,039	7,000,000	6,864,286		26,112			7.966	8.309	JAJO	106,882	594,177	02/28/2024	10/24/2031
04942V-AS-3	Atlas Senior Loan Fund XIII ATCLO 2019-13A D		D	4	2.C FE	2,918,003	100.0330	3,000,981	3,000,000	2,941,688		12,959			9.003	9.418	JAJO	53,269	295,213	03/24/2023	04/22/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
04943A-AG-4	Atlas Senior Loan Fund Ltd ATCLO 2017-8A C	C	D	4	1.E FE	6,928,801	100.3110	7,206,342	7,184,000	7,032,964		60,718			7.459	8.270	JAJO	114,612	594,679	08/23/2023	01/16/2030
04943A-AJ-8	Atlas Senior Loan Fund Ltd ATCLO 2017-8A D	C	D	4	2.B FE	3,981,443	100.4900	4,019,604	4,000,000	3,989,930		2,994			8.609	8.469	JAJO	73,654	377,882	02/25/2022	01/16/2030
04966H-AJ-5	Madison Park Funding XLII Ltd ATRM 13A D	C	D		2.C FE	3,695,356	100.1620	4,006,460	4,000,000	3,790,351		43,118			7.588	8.952	JAJO	59,017	337,372	04/26/2023	11/21/2030
05072M-AJ-2	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A BR		D		1.C FE	16,700,000	100.3630	16,760,538	16,700,000	16,700,000					8.317	8.367	JAJO	277,801	1,538,305	03/17/2023	04/20/2035
05072M-AL-7	Audax Senior Debt CLO 4 LLC AUDAX 2020-4A CR	C	D		1.F FE	23,342,811	100.3020	23,370,273	23,300,000	23,333,445		(4,936)			8.967	8.741	JAJO	417,881	2,300,652	09/06/2023	04/20/2035
05072N-AA-9	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A A		D		1.A FE	7,000,000	100.4140	7,028,945	7,000,000	7,000,000					6.452	6.413	JAJO	89,068	174,896	05/20/2024	07/22/2036
05072N-AC-5	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A B		D		1.C FE	2,500,000	100.5250	2,513,135	2,500,000	2,500,000					6.732	6.659	JAJO	33,191	64,913	05/20/2024	07/22/2036
05072N-AE-1	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A C		D		1.F FE	6,400,000	99.9940	6,399,629	6,400,000	6,400,000					7.382	7.135	JAJO	93,173	180,737	05/20/2024	07/22/2036
054974-AC-4	BBAM US CLO III Ltd BBAM 2023-3A A2	C	D		1.C FE	11,250,000	100.7640	11,335,961	11,250,000	11,250,000					7.456	7.423	JAJO	181,738	978,544	08/16/2023	10/15/2038
054974-AE-0	BBAM US CLO III Ltd BBAM 2023-3A B	C	D		1.E FE	16,000,000	100.9550	16,152,816	16,000,000	16,000,000					7.856	7.593	JAJO	272,338	1,460,151	08/16/2023	10/15/2038
054978-AC-5	BBAM US CLO I Ltd BBAM 2022-1A A2	RA	D		1.C FE	1,999,000	100.1470	2,002,930	2,000,000	1,999,161		161			6.606	6.331	JAJO	28,626	128,947	03/28/2024	04/15/2035
054978-AE-1	BBAM US CLO I Ltd BBAM 2022-1A B	M	D		1.F FE	26,500,000	100.2090	26,555,438	26,500,000	26,500,000					6.856	6.576	JAJO	393,643	2,024,394	02/14/2022	04/15/2035
054978-AG-6	BBAM US CLO I Ltd BBAM 2022-1A C	C	D		2.C FE	20,500,000	100.2630	20,553,956	20,500,000	20,500,000					7.956	7.695	JAJO	353,375	1,794,673	02/14/2022	04/15/2035
054979-AA-7	BBAM US CLO I Ltd BBAM 2022-1A D		D		3.C FE	1,227,450	100.2380	1,255,481	1,252,500	1,235,564		1,981			11.456	11.567	JAJO	31,088	154,096	02/14/2022	04/15/2035
054984-AA-7	BBAM US CLO II Ltd BBAM 2023-2A A2	C	D		1.C FE	13,000,000	100.7960	13,103,454	13,000,000	13,000,000					7.306	7.548	JAJO	205,783	1,061,061	09/15/2023	10/15/2038
054984-AC-3	BBAM US CLO II Ltd BBAM 2023-2A B	C	D		1.E FE	18,772,253	100.9560	18,929,288	18,750,000	18,771,876		(377)			7.656	7.369	JAJO	311,021	1,117,585	07/18/2024	10/15/2038
054984-AE-9	BBAM US CLO II Ltd BBAM 2023-2A C1	C	D		2.B FE	14,400,000	101.4480	14,608,483	14,400,000	14,400,000					9.156	8.920	JAJO	285,664	1,447,649	09/15/2023	10/15/2038
054984-AG-4	BBAM US CLO II Ltd BBAM 2023-2A C2		D		2.C FE	1,700,000	102.5720	1,743,719	1,700,000	1,698,632		1,908			11.656	11.499	JAJO	42,933	214,347	09/15/2023	10/15/2038
05550G-AN-7	BCC Middle Market CLO 2019-1 L BCMM 2019-1A A2R		D		1.C FE	12,185,485	100.8040	13,104,455	13,000,000	12,449,028		120,647			6.918	7.958	JAJO	194,843	1,001,219	08/10/2022	10/15/2033
05553M-AE-1	BCRED BSL CLO 2021-1, LLC BXBSL 2021-1A C		D		1.F FE	4,501,613	100.1220	4,505,468	4,500,000	4,501,695		102			7.029	6.785	JAJO	63,261	165,401	09/25/2024	07/20/2034
05553M-AG-6	BCRED BSL CLO 2021-1, LLC BXBSL 2021-1A D	C	D		2.C FE	7,672,552	100.4950	7,738,146	7,700,000	7,676,142		3,149			8.229	8.081	JAJO	126,727	702,343	09/06/2023	07/20/2034
05553V-AG-6	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D		D		2.C FE	22,193,250	100.2420	22,554,450	22,500,000	22,233,709		33,995			8.029	8.059	JAJO	361,305	1,838,420	09/30/2024	10/20/2034
05555G-AB-8	BCC Middle Market CLO 2024-1 L BCMM 2024-1A A2	C	D		1.A FE	4,750,000	100.5080	4,774,135	4,750,000	4,750,000					6.597	6.317	JAJO	160,704		05/29/2024	05/09/2065
05555G-AC-6	BCC Middle Market CLO 2024-1 L BCMM 2024-1A B	C	D		1.C FE	6,000,000	100.8790	6,052,728	6,000,000	6,000,000					6.697	6.419	JAJO	205,911		05/29/2024	05/09/2065
05555G-AE-2	BCC Middle Market CLO 2024-1 L BCMM 2024-1A C	C	D		1.F FE	12,500,000	101.4960	12,686,938	12,500,000	12,500,000					7.397	7.131	JAJO	471,516		05/29/2024	05/09/2065
05555G-AF-9	BCC Middle Market CLO 2024-1 L BCMM 2024-1A D		D		2.C FE	8,667,205	102.0270	8,672,295	8,500,000	8,666,617		(588)			9.147	8.547	JAJO	392,940		10/24/2024	05/09/2065
05555J-AG-1	Bbam US Clo IV Ltd BBAM 2024-4A B	C	D		1.F FE	12,600,000	100.7750	12,697,612	12,600,000	12,600,000					6.756	6.472	JAJO	466,960		06/07/2024	07/15/2039
05555J-AJ-5	Bbam US Clo IV Ltd BBAM 2024-4A C	C	D		2.B FE	12,500,000	101.1050	12,638,150	12,500,000	12,500,000					7.856	7.590	JAJO	534,678		06/07/2024	07/15/2039
056162-AS-9	Barings CLO Ltd 2015-I BABSN 2015-IA CR	C	D	4	1.A FE	2,823,590	100.0800	2,825,756	2,823,500	2,823,541		(49)			6.629	6.385	JAJO	37,434	155,022	07/30/2024	01/20/2031
056162-AU-4	Barings CLO Ltd 2015-I BABSN 2015-IA DR	C	D	4	1.G FE	8,359,062	100.4820	8,540,936	8,500,000	8,386,690		26,883			7.479	7.690	JAJO	127,143	710,329	12/22/2023	01/20/2031
05682G-AG-3	Bain Capital Credit CLO 2022-2 BCC 2022-2A B	M	D		1.C FE	35,447,063	100.2450	36,990,368	36,900,000	35,447,063		(22,149)			6.582	7.193	JAJO	478,978	2,725,102	11/08/2023	04/22/2035
05682G-AL-2	Bain Capital Credit CLO 2022-2 BCC 2022-2A D1		D		2.B FE	1,225,818	100.3620	1,234,448	1,230,000	1,221,715		(4,103)			8.282	8.187	JAJO	20,090	83,862	01/31/2024	04/22/2035
05684A-AW-9	Bain Capital Credit Clo 2019-4 BCC 2019-4A DR		D		2.C FE	4,985,500	100.0970	5,004,870	5,000,000	4,984,008		(1,492)			8.256	8.096	JAJO	80,269	455,688	01/18/2024	04/23/2035
056912-AL-2	Bain Capital Credit Clo 2024-5 BCC 2024-5A D1		D		2.B FE	6,500,000	100.2470	6,516,068	6,500,000	6,500,000					7.717	7.289	JAJO	127,568		08/22/2024	10/21/2037
05765X-AG-6	Balboa Bay Loan Funding 2021-1 BOBA 2021-1A C		D		1.F FE	5,470,143	100.0030	5,500,176	5,500,000	5,474,606		3,287			6.929	6.781	JAJO	76,219	428,790	08/23/2023	07/20/2034
05766B-AY-4	Balboa Bay Loan Funding 2020-1 BOBA 2020-1A CRR		D		1.F FE	8,500,000	100.2670	8,522,687	8,500,000	8,500,000					6.667	6.424	JAJO	91,306		10/24/2024	10/20/2035
05766B-BA-5	Balboa Bay Loan Funding 2020-1 BOBA 2020-1A D1RR		D		2.B FE	9,500,000	100.0500	9,504,703	9,500,000	9,500,000					7.867	7.644	JAJO	120,415		10/24/2024	10/20/2035
05766G-AJ-6	Balboa Bay Loan Funding 2021-2 BOBA 2021-2A D		D		2.C FE	2,006,000	100.4740	2,009,474	2,000,000	2,005,774		(226)			8.129	7.855	JAJO	32,516	44,457	09/30/2024	01/20/2035
05874W-AC-5	Ballyrock CLO 19 Ltd BALLY 2022-19A A2	M	D		1.C FE	20,824,290	100.4790	21,251,330	21,150,000	20,824,290		(4,879)			6.567	6.753	JAJO	277,801	1,570,841	12/22/2023	04/20/2035
05875T-AG-2	Ballyrock CLO 15 Ltd BALLY 2021-1A C		D		2.C FE	4,398,710	100.0000	4,410,000	4,410,000	4,395,079		(3,631)			8.018	7.829	JAJO	76,607	290,154	01/23/2024	04/15/2034
05875Y-AE-6	Ballyrock CLO 18 Ltd BALLY 2021-18A B		D		1.F FE	11,504,144	100.2570	11,579,660	11,550,000	11,510,085		5,315			6.968	6.758	JAJO	174,362	895,400	10/04/2023	01/15/2035
05875Y-AG-1	Ballyrock CLO 18 Ltd BALLY 2021-18A C	C	D		2.C FE	21,450,000	100.0550	21,461,755	21,450,000	21,450,000					8.018	7.757	JAJO	372,614	1,891,249	11/10/2021	01/15/2035
05876K-AG-0	Ballyrock CLO 16 Ltd BALLY 2021-16A C		D		2.C FE	2,322,310	100.3020	2,347,057	2,340,000	2,320,818		(1,491)			7.779	7.723	JAJO	36,406	150,295	01/23/2024	07/20/2034
06760G-AC-5	Barings CLO Ltd 2018-I BABSN 2018-1A B	C	D	4	1.C FE	5,291,003	100.0930	5,354,959	5,350,000	5,304,728		12,053			6.668	6.658	JAJO	77,288	398,482	10/24/2023	04/15/2031
06760G-AD-3	Barings CLO Ltd 2018-I BABSN 2018-1A C	C	D	4	2.C FE	7,414,100	100.0340	7,502,535	7,500,000	7,434,217		15,103			7.518	7.514	JAJO	122,160	623,254	08/08/2023	04/15/2031
06761V-AW-7	Barings Clo Ltd 2019-IV BABSN 2019-4A D1R		D		2.B FE	10,000,000	101.3220	10,132,170	10,000,000	9,997,724		(2,276)			7.956	7.699	JAJO	172,378	437,176	05/13/2024	07/15/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06762H-AG-2	Barings Clo Ltd 2023-I BABSN 2023-1A D		D		2.C FE	13,000,000	100.9080	13,118,040	13,000,000	13,000,000					9.817	9.635	JAJO	255,252	1,396,274	02/01/2023	04/20/2036
06762L-AQ-1	Barings CLO Ltd 2020-I BABSN 2020-1A DR		D		2.C FE	3,990,000	100.0000	4,000,000	4,000,000	3,966,970		(23,030)			8.118	8.029	JAJO	70,352	266,212	02/07/2024	10/15/2036
06763D-AC-9	Barings CLO Ltd 2024-IV BABSN 2024-4A B		D		1.C FE	27,200,000	100.2350	27,263,838	27,200,000	27,200,000					6.267	6.016	JAJO	618,535		07/19/2024	10/20/2037
06763D-AE-5	Barings CLO Ltd 2024-IV BABSN 2024-4A C		D		1.F FE	15,800,000	100.1050	15,816,511	15,800,000	15,800,000					6.517	6.270	JAJO	373,011		07/19/2024	10/20/2037
06763D-AF-2	Barings CLO Ltd 2024-IV BABSN 2024-4A D1		D		2.C FE	8,000,000	100.6550	8,052,360	8,000,000	8,000,000					7.517	7.286	JAJO	216,644		07/19/2024	10/20/2037
070252-AE-1	Basswood Park CLO Ltd BARK 2021-1A C		D		1.F FE	992,000	100.1950	1,001,946	1,000,000	996,908		409			6.529	6.349	JAJO	13,058	73,882	09/07/2021	04/20/2034
07378W-AU-2	Bean Creek CLO Ltd BCRK 2015-1A CR		D	4	1.A FE	4,404,489	100.0030	4,500,135	4,500,000	4,435,234		16,740			6.779	7.052	JAJO	61,011	343,940	02/28/2023	04/20/2031
07378W-AW-8	Bean Creek CLO Ltd BCRK 2015-1A DR		D	4	1.F FE	2,055,375	100.2370	2,104,977	2,100,000	2,072,493		6,237			7.629	7.838	JAJO	32,042	178,702	02/25/2022	04/20/2031
08180X-AU-6	Benefit Street Partners CLO VI BSP 2015-8A BR		D	4	1.F FE	8,935,625	100.1570	9,014,130	9,000,000	8,951,536		13,297			6.729	6.680	JAJO	121,122	683,301	10/17/2023	01/20/2031
08180X-AW-2	Benefit Street Partners CLO VI BSP 2015-8A CR		D	4	2.C FE	3,100,000	100.2410	3,107,477	3,100,000	3,100,000					7.629	7.401	JAJO	47,300	263,802	01/25/2018	01/20/2031
08182N-AG-7	Benefit Street Partners CLO XX BSP 2021-24A D		D		2.C FE	3,683,967	100.0100	3,675,382	3,675,000	3,677,798		(6,169)			8.229	7.999	JAJO	60,483	248,582	01/23/2024	10/20/2034
08186R-AW-9	Benefit Street Partners CLO XX BSP 2020-21A DR		D		2.C FE	4,500,018	100.2550	4,511,466	4,500,000	4,499,768		(250)			8.268	8.015	JAJO	80,608	102,499	08/02/2024	10/15/2034
08186U-AN-2	Benefit Street Partners Clo XX BSP 2020-22A BR		D		1.C FE	15,038,520	100.2420	15,337,011	15,300,000	15,038,520		(3,501)			6.517	6.727	JAJO	199,432	1,128,590	12/22/2023	04/20/2035
08186V-AL-4	Benefit Street Partners CLO XX BSP 2021-23A D		D		2.C FE	4,009,760	100.3380	4,013,528	4,000,000	4,003,115		(6,645)			8.537	8.302	JAJO	64,505	280,772	01/23/2024	04/25/2034
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2		D		1.C FE	19,542,564	100.0020	19,807,767	19,807,331	19,535,015		(31,624)			6.793	6.947	JAJO	265,374	1,334,370	07/30/2024	11/22/2034
09204W-AD-6	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A B		D		1.F FE	11,999,592	100.4880	12,058,608	12,000,000	12,001,076		1,326			7.543	7.299	JAJO	178,523	1,003,220	02/15/2022	11/22/2034
09204W-AE-4	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A C		D		2.C FE	6,987,500	100.0490	7,003,416	7,000,000	6,995,881		1,534			8.793	8.588	JAJO	121,396	601,779	09/30/2024	11/22/2034
09261M-AA-4	Blackrock Rainier CLO VI Ltd BLKMM 2021-6A A		D		1.A FE	11,843,750	100.1550	12,519,425	12,500,000	12,193,402		156,407			6.579	7.781	JAJO	164,475	929,906	09/29/2022	04/20/2033
09628F-AE-9	BlueMountain Fuji US Clo III L BLUEM 2017-3A B		D	4	1.B FE	2,126,395	100.1050	2,152,251	2,150,000	2,126,395		(135)			6.293	6.601	JAJO	29,313	151,962	12/22/2023	01/15/2030
09628F-AJ-8	BlueMountain Fuji US Clo III L BLUEM 2017-3A D		D		2.C FE	728,250	100.1280	750,959	750,000	738,123		2,907			7.318	7.550	JAJO	11,891	60,805	02/01/2021	01/15/2030
09628J-AQ-4	BlueMountain CLO 2015-3 Ltd BLUEM 2015-3A BR		D	4	1.F FE	22,750,000	100.0010	22,750,137	22,750,000	22,750,000					6.629	6.385	JAJO	301,620	1,704,017	03/27/2018	04/20/2031
09628J-AS-0	BlueMountain CLO 2015-3 Ltd BLUEM 2015-3A CR		D	4	2.C FE	12,250,000	100.0690	12,258,416	12,250,000	12,250,000					7.479	7.248	JAJO	183,236	1,023,697	03/27/2018	04/20/2031
09628N-AW-2	BlueMountain CLO 2015-4 Ltd BLUEM 2015-4A DR		D	4	2.C FE	10,000,000	100.0960	10,009,600	10,000,000	10,000,000					7.829	7.605	JAJO	156,580	871,352	04/16/2018	04/20/2030
09629V-AE-3	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A B		D	4	1.C FE	1,098,625	100.0800	1,100,875	1,100,000	1,098,625		(180)			6.485	6.537	FMAN	9,313	81,005	12/22/2023	08/15/2031
09629V-AG-8	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A C		D	4	1.F FE	10,391,670	100.1840	10,519,352	10,500,000	10,426,456		17,055			6.985	6.994	FMAN	95,754	747,681	07/10/2024	08/15/2031
09629V-AJ-2	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A D		D	4	2.C FE	9,195,632	100.0280	9,252,562	9,250,000	9,220,369		6,085			7.935	7.837	FMAN	95,827	596,577	11/27/2024	08/15/2031
09630M-AE-0	BlueMountain CLO XXXIII Ltd BLUEM 2021-33A C		D		1.E FE	1,885,750	100.0140	1,900,264	1,900,000	1,885,048		(702)			6.883	6.830	FMAN	15,256	147,705	01/25/2024	11/20/2034
09631B-AJ-2	BlueMountain CLO XXXI Ltd BLUEM 2021-31A D		D		2.C FE	4,104,750	100.1490	4,216,260	4,210,000	4,072,674		(32,076)			7.879	8.342	JAJO	66,341	276,499	02/29/2024	04/19/2034
09631J-AC-0	BlueMountain CLO XXXIV Ltd BLUEM 2022-34A B1		D		1.C FE	6,204,932	100.2360	6,293,825	6,279,000	6,204,932		(1,207)			6.667	6.790	JAJO	83,729	472,652	12/22/2023	04/20/2035
107934-AC-5	Bridge Street CLO IV Ltd BRDGS 2024-1A B		D		1.C FE	22,073,718	100.7490	22,164,714	22,000,000	22,072,652		(1,066)			6.767	6.470	JAJO	297,766	486,365	11/06/2024	04/20/2037
10805Y-AN-1	Bridge Street CLO I Ltd BRDGS 2020-1A A2R		D		1.C FE	32,261,639	100.5760	32,284,768	32,100,000	32,258,388		(3,252)			6.567	6.259	JAJO	421,627	245,604	11/06/2024	07/20/2037
10805Y-AS-0	Bridge Street CLO I Ltd BRDGS 2020-1A C1R		D		2.B FE	1,800,000	101.3190	1,823,733	1,800,000	1,800,000					8.017	7.797	JAJO	28,863	53,054	06/07/2024	07/20/2037
12481H-AU-9	CBAM 2017-3 Ltd CBAM 2017-3A CR		D		1.F FE	43,488,121	100.0180	43,607,674	43,600,000	43,512,928		12,569			7.359	7.136	JAJO	677,361	1,713,649	11/06/2024	07/17/2034
12481K-AW-8	CBAM 2017-2 Ltd CBAM 2017-2A CR		D		1.F FE	55,004,010	100.0120	55,006,490	55,000,000	55,003,543		(467)			7.209	6.942	JAJO	837,052	4,112,158	08/02/2024	07/17/2034
12481K-AY-4	CBAM 2017-2 Ltd CBAM 2017-2A DR		D		2.C FE	32,018,466	100.2550	32,081,568	32,000,000	32,017,927		(539)			8.259	8.001	JAJO	557,945	2,432,007	10/01/2024	07/17/2034
12482J-AC-4	Cbam 2018-7 Ltd CBAM 2018-7A B1		D	4	1.B FE	6,443,021	100.1150	6,507,495	6,500,000	6,500,000					6.479	5.058	JAJO	84,227	476,922	01/17/2020	07/20/2031
12482N-AU-5	CBAM 2019-10 Ltd CBAM 2019-10A CR		D		1.D FE	14,093,522	100.1600	14,523,200	14,500,000	14,189,462		66,535			7.179	7.602	JAJO	208,191	1,167,377	07/10/2023	04/20/2032
12510T-AC-8	CBAM 2019-11R Ltd CBAM 2019-11RA B		D		1.C FE	12,156,923	100.1010	12,573,737	12,561,000	12,156,923		(4,227)			6.629	7.120	JAJO	166,534	940,842	12/22/2023	01/20/2035
12528V-AG-4	CFIP CLO Ltd CFIP 2018-1A C		D	4	1.A FE	9,982,270	100.0790	10,007,900	10,000,000	9,986,850		2,593			7.344	7.168	JAJO	152,999	817,040	12/22/2023	07/18/2031
12549A-AQ-3	CIFC Funding 2013-I Ltd CIFC 2013-1A BR		D	4	1.F FE	22,789,474	100.0040	23,100,809	23,100,000	22,870,967		58,254			7.309	7.383	JAJO	361,121	1,876,939	10/04/2023	07/16/2030
12549A-AS-9	CIFC Funding 2013-I Ltd CIFC 2013-1A CR		D	4	2.C FE	2,483,548	100.6880	2,517,205	2,500,000	2,491,404		1,918			8.459	8.327	JAJO	45,232	232,363	12/23/2020	07/16/2030
12550G-AN-3	CIFC Funding 2018-V Ltd CIFC 2018-5A CR		D		1.F FE	7,500,000	100.8110	7,560,818	7,500,000	7,500,000					6.706	6.423	JAJO	108,971	125,484	07/12/2024	07/15/2038
12550G-AQ-6	CIFC Funding 2018-V Ltd CIFC 2018-5A D1R		D		2.C FE	3,600,000	101.2030	3,643,322	3,600,000	3,600,000					7.756	7.491	JAJO	60,496	68,843	07/12/2024	07/15/2038
12550M-AN-0	CIFC Funding 2015-III Ltd CIFC 2015-3A CR		D	4	1.A FE	1,245,413	100.0040	1,245,047	1,245,000	1,245,317		(96)			6.529	6.274	JAJO	16,257	23,377	07/30/2024	04/19/2029
12550T-BG-9	CIFC Funding 2015-IV Ltd CIFC 2015-4A CR2		D		2.C FE	3,957,520	100.1520	4,006,096	4,000,000	3,947,250		(10,270)			7.879	7.925	JAJO	63,032	259,949	01/31/2024	04/20/2034
12551Y-AE-3	CIFC Funding 2018-III Ltd CIFC 2018-3A C		D	4	1.C FE	1,444,676	100.3600	1,505,399	1,500,000	1,461,288		9,163			6.794	7.394	JAJO	21,231	114,170	02/28/2023	07/18/2031
12551Y-AG-8	CIFC Funding 2018-III Ltd CIFC 2018-3A D		D		2.A FE	2,359,530	100.4710	2,511,780	2,500,000	2,399,874		21,142			7.744	8.790	JAJO	40,333	214,429	02/28/2023	07/18/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12552M-AJ-7	CIFC Funding 2013-III-R Ltd CIFC 2013-3RA C		D	4	2.A FE	2,014,707	100.1820	2,153,915	2,150,000	2,080,580		15,530			7.796	8.608	JAJO	32,128	185,634	12/22/2023	04/24/2031
12553D-AW-7	CIFC Funding 2019-I Ltd CIFC 2019-1A BR2		D		1.C FE	8,000,000	99.9960	7,999,672	8,000,000	8,000,000					6.317	6.068	JAJO	101,078		10/10/2024	10/20/2037
12553D-AY-3	CIFC Funding 2019-I Ltd CIFC 2019-1A CR2		D		1.F FE	8,000,000	100.7570	8,060,520	8,000,000	8,000,000					6.617	6.373	JAJO	105,878		10/10/2024	10/20/2037
12553D-BA-4	CIFC Funding 2019-I Ltd CIFC 2019-1A D1R2		D		2.C FE	16,500,000	100.4020	16,566,347	16,500,000	16,500,000					7.667	7.440	JAJO	253,024		10/10/2024	10/20/2037
12553S-AL-8	CIFC Funding 2021-VI Ltd CIFC 2021-6A D		D		2.C FE	9,289,052	100.5240	9,524,611	9,475,000	9,324,284		18,617			8.018	8.069	JAJO	164,593	657,302	02/07/2024	10/15/2034
12554A-AY-8	CIFC Funding 2019-II Ltd CIFC 2019-2A DR		D		2.C FE	4,860,202	100.3040	5,025,205	5,010,000	4,890,940		14,259			7.909	8.134	JAJO	83,651	354,834	01/22/2024	04/17/2034
12555X-AY-7	CIFC Funding 2019-VI Ltd CIFC 2019-6A D1R		D		2.C FE	1,162,800	101.3230	1,165,215	1,150,000	1,160,992		(1,808)			7.947	7.546	JAJO	19,548		10/15/2024	07/16/2037
12563E-AU-7	CIFC Funding 2021-I Ltd CIFC 2021-1A D1R		D		2.C FE	1,000,000	101.6660	1,016,661	1,000,000	1,000,000					7.776	7.542	JAJO	14,688	29,576	05/31/2024	07/25/2037
12567H-AJ-1	CIFC Funding 2021-VII Ltd CIFC 2021-7A D		D		2.C FE	5,064,404	100.2660	5,213,811	5,200,000	5,087,247		11,338			7.888	8.078	JAJO	79,755	270,281	07/15/2024	01/23/2035
12572G-AU-1	CIFC Funding 2022-V Ltd CIFC 2022-5A DR		D		2.C FE	3,000,000	101.0490	3,031,473	3,000,000	3,000,000					8.547	8.306	JAJO	54,845	191,864	01/19/2024	01/16/2037
13875L-AS-7	Canyon Capital CLO 2014-1 Ltd CANYC 2014-1A BR	C	D	4	1.F FE	4,266,117	100.1760	4,507,925	4,500,000	4,275,260		48,969			6.651	7.996	JAJO	52,375	337,854	05/17/2023	01/30/2031
13875M-AG-1	Canyon CLO 2021-3 Ltd CANYC 2021-3A D	C	D		2.C FE	8,000,000	100.4040	8,032,328	8,000,000	8,000,000					7.968	7.706	JAJO	138,104	701,302	05/21/2021	07/15/2034
13876N-AS-2	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR	C	D		1.F FE	6,724,870	100.1540	6,760,409	6,750,000	6,728,417		3,179			6.968	6.754	JAJO	101,900	245,279	08/02/2024	10/15/2034
13876R-AS-3	Canyon CLO 2020-3 Ltd CANYC 2020-3A BR		D		1.C FE	7,200,000	100.9360	7,267,414	7,200,000	7,200,000					6.606	6.346	JAJO	103,052	77,670	08/08/2024	10/15/2037
13876R-AW-4	Canyon CLO 2020-3 Ltd CANYC 2020-3A D1R		D		2.C FE	2,700,000	100.6650	2,717,947	2,700,000	2,700,000					7.906	7.645	JAJO	46,250	34,391	08/08/2024	10/15/2037
13876X-AN-1	Canyon Capital CLO 2021-2 Ltd CANYC 2021-2A D		D		2.C FE	1,741,425	100.1990	1,753,486	1,750,000	1,730,718		(10,707)			8.268	8.243	JAJO	31,348	118,458	02/08/2024	04/15/2034
13877E-AG-7	Canyon Capital CLO 2021-2 Ltd CANYC 2021-1A C		D		1.F FE	999,000	100.2450	1,002,450	1,000,000	999,030		30			6.868	6.609	JAJO	14,880	19,200	08/05/2024	04/15/2034
13877E-AJ-1	Canyon Capital CLO 2021-2 Ltd CANYC 2021-1A D		D		2.C FE	4,432,950	100.0520	4,502,354	4,500,000	4,416,147		(16,803)			8.018	8.146	JAJO	78,171	296,075	02/01/2024	04/15/2034
13877J-AE-1	Canyon Capital CLO 2022-1 Ltd CANYC 2022-1A C	C	D		1.F FE	9,394,200	100.1020	9,509,643	9,500,000	9,412,220		11,168			6.847	6.753	JAJO	140,940	725,612	04/14/2023	04/15/2035
13877J-AG-6	Canyon Capital CLO 2022-1 Ltd CANYC 2022-1A D	C	D		2.C FE	3,849,520	100.2610	4,010,452	4,000,000	3,865,724		15,863			7.847	8.261	JAJO	68,010	346,076	12/22/2023	04/15/2035
13877L-AE-6	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A C		D		1.F FE	12,521,438	100.0730	12,509,075	12,500,000	12,523,071		1,633			8.547	8.271	JAJO	231,489	585,014	05/30/2024	01/15/2036
13877L-AG-1	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A D		D		2.C FE	13,365,000	100.1240	13,516,794	13,500,000	13,392,580		14,528			10.387	10.354	JAJO	303,829	1,515,670	12/08/2022	01/15/2036
13877P-AG-2	Canyon CLO 2021-4 Ltd CANYC 2021-4A D		D		2.C FE	1,600,000	100.1570	1,602,504	1,600,000	1,600,000					7.968	7.706	JAJO	27,621	140,260	08/23/2021	10/15/2034
13887W-AN-0	Canyon Capital CLO 2019-2 Ltd CANYC 2019-2A CR		D		1.F FE	1,492,879	100.1550	1,502,331	1,500,000	1,492,964		1,070			7.068	6.886	JAJO	22,969	117,807	10/04/2023	10/15/2034
13887W-AQ-3	Canyon Capital CLO 2019-2 Ltd CANYC 2019-2A DR		D		2.C FE	7,954,020	100.4630	8,037,000	8,000,000	7,952,122		(1,898)			8.218	8.084	JAJO	142,437	516,301	06/06/2024	10/15/2034
142915-AG-2	Carlyle US CLO 2024-8 Ltd CGMS 2024-8A C		D		1.F FE	13,645,000	100.0000	13,645,000	13,645,000	13,645,000					6.576	5.844	JAJO	22,432		11/22/2024	01/25/2037
142915-AJ-6	Carlyle US CLO 2024-8 Ltd CGMS 2024-8A D1		D		2.C FE	14,700,000	100.0000	14,700,000	14,700,000	14,700,000					7.426	6.708	JAJO	27,290		11/22/2024	01/25/2037
142923-AE-1	Carlyle US CLO 2024-1 Ltd CGMS 2024-1A C	C	D		1.F FE	13,682,250	101.1020	13,648,797	13,500,000	13,631,785		(50,465)			7.106	6.675	JAJO	207,848	642,051	09/13/2024	04/15/2037
143120-AG-8	CARLYLE US CLO 2021-8 LTD CGMS 2021-8A D		D		2.C FE	2,346,000	100.3100	2,557,902	2,550,000	2,379,695		20,083			8.118	9.258	JAJO	44,849	227,418	12/13/2022	10/15/2034
14312J-BL-5	Carlyle Global Market Strategi CGMS 2015-5A BR3	RA	D		1.D FE	13,000,000	100.1690	13,021,996	13,000,000	13,000,000					6.617	6.373	JAJO	172,052	493,576	06/18/2024	01/20/2032
14316B-AQ-8	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A A2R	RA	D		1.A FE	1,601,920	100.1320	1,602,118	1,600,000	1,600,000		(1,920)			6.479	6.284	JAJO	20,733	57,956	06/21/2024	04/20/2031
14316B-AU-9	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A CR		D		2.C FE	2,500,000	100.3730	2,509,335	2,500,000	2,500,000					8.229	8.013	JAJO	41,145	228,035	10/05/2021	04/20/2031
14316E-BA-6	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A BR2	C	D		1.C FE	6,075,000	100.1200	6,082,284	6,075,000	6,075,000					6.406	6.120	JAJO	91,457		09/18/2024	10/15/2037
14316E-BC-2	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A CR2		D		1.F FE	4,725,000	100.6710	4,756,691	4,725,000	4,725,000					6.706	6.423	JAJO	74,441		09/18/2024	10/15/2037
14316E-BE-8	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A D1R2		D		2.C FE	11,745,000	100.3260	11,783,277	11,745,000	11,745,000					7.756	7.492	JAJO	213,814		09/18/2024	10/15/2037
14316K-AJ-4	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D		D		2.C FE	4,006,000	100.0530	4,002,124	4,000,000	3,940,711		(65,289)			7.529	7.600	JAJO	60,232	82,847	09/18/2024	04/20/2034
14316T-AJ-5	CARLYLE US CLO 2021-4 LTD CGMS 2021-4A D		D		2.C FE	3,573,575	100.1020	3,598,678	3,595,000	3,571,483		(2,092)			7.829	7.739	JAJO	56,291	218,359	06/11/2024	04/20/2034
14316W-AG-4	Carlyle US CLO 2021-7 LTD CGMS 2021-7A C		D		2.C FE	1,990,200	100.6200	2,012,408	2,000,000	1,991,752		1,552			8.018	7.842	JAJO	34,743	131,589	01/22/2024	10/15/2035
14317K-AE-4	Carlyle US CLO 2021-9 Ltd CGMS 2021-9A C		D		1.F FE	1,394,750	100.3110	1,404,357	1,400,000	1,395,283		533			6.879	6.707	JAJO	19,261	80,365	01/25/2024	10/20/2034
14317K-AG-9	Carlyle US CLO 2021-9 Ltd CGMS 2021-9A D		D		2.C FE	4,469,106	100.3090	4,483,803	4,470,000	4,462,609		(6,497)			8.079	7.894	JAJO	72,226	297,272	01/22/2024	10/20/2034
14317X-AW-6	CARLYLE US CLO 2020-1 LTD CGMS 2020-1A BR		D		1.F FE	1,750,000	100.0020	2,000,046	2,000,000	1,802,522		24,993			6.879	8.751	JAJO	27,516	154,903	10/24/2022	07/20/2034
14317Y-AG-9	CARLYLE US CLO 2021-5 LTD CGMS 2021-5A C		D		1.F FE	1,820,850	100.1530	1,832,807	1,830,000	1,819,471		(1,379)			6.779	6.654	JAJO	24,811	103,661	01/25/2024	07/20/2034
14318J-AE-6	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A B		D		1.C FE	6,800,000	100.4960	6,833,755	6,800,000	6,800,000					6.556	6.401	JAJO	96,590	372,033	01/22/2024	04/15/2035
14318J-AG-1	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A C		D		1.F FE	992,200	100.0020	1,000,020	1,000,000	993,268		1,068			6.806	6.656	JAJO	14,746	56,607	01/22/2024	04/15/2035
14318J-AJ-5	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A D		D		2.C FE	2,949,000	100.2600	3,007,803	3,000,000	2,939,605		(9,395)			8.056	8.197	JAJO	52,363	198,257	01/30/2024	04/15/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14319C-AG-5	CARLYLE US CLO 2023-4 LTD CGMS 2023-4A C		D		1.F FE	9,126,000	101.0110	9,090,954	9,000,000	8,981,441		(144,559)			7.426	7.221	JAJO	126,240	185,946	09/19/2024	10/25/2036
14319H-AJ-8	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A C		D		1.F FE	3,750,000	101.4740	3,805,283	3,750,000	3,750,000					7.026	6.771	JAJO	158,810		04/23/2024	07/25/2036
14319H-AL-3	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A D1		D		2.C FE	4,500,000	101.1470	4,551,624	4,500,000	4,500,000					8.076	7.836	JAJO	217,347		04/23/2024	07/25/2036
14319K-AE-2	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A B		D		1.C FE	7,940,000	100.0400	7,943,152	7,940,000	7,940,000					6.326	5.871	JAJO	66,970		09/26/2024	10/25/2036
14319K-AJ-1	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A D1		D		2.C FE	14,500,000	100.2710	14,539,324	14,500,000	14,500,000					7.626	7.190	JAJO	147,433		09/26/2024	10/25/2036
14319P-AE-1	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A B	C	D		1.C FE	29,000,000	100.0530	29,015,341	29,000,000	29,000,000					6.326	5.756	JAJO	208,929		10/10/2024	10/25/2037
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C		D		1.F FE	30,000,000	100.5880	30,176,520	30,000,000	30,000,000					6.626	6.060	JAJO	226,384		10/10/2024	10/25/2037
14319P-AJ-0	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A D1		D		2.C FE	8,000,000	100.2350	8,018,832	8,000,000	8,000,000					7.626	7.073	JAJO	69,480		10/10/2024	10/25/2037
14319R-AC-1	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A B		D		1.C FE	17,000,000	100.0000	17,000,000	17,000,000	17,000,000					6.356	5.413	JAJO	66,031		10/30/2024	01/15/2037
14319R-AE-7	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A C		D		1.F FE	19,000,000	100.0000	19,000,000	19,000,000	19,000,000					6.606	5.667	JAJO	76,702		10/30/2024	01/15/2037
14319R-AG-2	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A D1		D		2.C FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					7.656	6.735	JAJO	70,179		10/30/2024	01/15/2037
14889D-AS-7	Catamaran CLO 2014-1 Ltd CRMN 2014-1A CR	C	D	4	2.B FE	4,799,595	100.2720	5,013,580	5,000,000	4,837,733		37,100			8.323	9.166	JAJO	82,076	457,550	12/22/2023	04/22/2030
14900C-AG-0	Catamaran CLO 2018-1 Ltd CRMN 2018-1A C	C	D	4	1.F FE	9,544,732	100.1950	9,668,779	9,650,000	9,580,209		14,461			7.387	7.359	JAJO	134,657	793,641	02/28/2023	10/25/2031
14900C-AJ-4	Catamaran CLO 2018-1 Ltd CRMN 2018-1A D	C	D	4	2.C FE	17,458,869	102.0960	17,846,451	17,480,000	17,462,372		1,864			8.537	8.345	JAJO	281,889	1,511,867	02/28/2024	10/25/2031
150323-BE-2	Cedar Funding IV CLO Ltd CEDF 2014-4A CRR		D		1.F FE	3,255,525	100.0000	3,250,000	3,250,000	3,206,755		(48,770)			6.888	6.912	JAJO	43,528	62,662	09/18/2024	07/23/2034
150323-BG-7	Cedar Funding IV CLO Ltd CEDF 2014-4A DRR		D		2.C FE	1,782,720	100.0000	2,000,000	2,000,000	1,825,931		20,439			7.888	9.531	JAJO	30,675	174,787	11/09/2022	07/23/2034
15032D-AX-9	Cedar Funding VI CLO Ltd CEDF 2016-6A DRR	C	D		2.C FE	6,919,200	101.2690	6,987,540	6,900,000	6,938,785		(5,146)			8.189	7.858	JAJO	113,008	626,563	11/03/2021	04/20/2034
15032E-AU-3	Cedar Funding VIII Clo Ltd CEDF 2017-8A DR	C	D		2.C FE	4,494,425	100.1030	4,804,925	4,800,000	4,546,154		29,035			8.409	9.282	JAJO	85,212	430,824	01/24/2024	10/17/2034
15032T-BL-9	Cedar Funding II CLO Ltd CEDF 2013-1A D1RR		D		2.C FE	7,258,125	100.2420	7,367,809	7,350,000	7,230,684		(27,441)			8.029	8.152	JAJO	118,026	470,564	09/26/2024	04/20/2034
15186P-AC-2	Centerbridge Credit Funding 1 CBCF 2021-1A B		D		1.C FE	7,000,000	91.7200	6,420,372	7,000,000	7,000,000					3.564	3.579	JAJO	45,738	249,480	04/08/2021	07/25/2039
15672R-AC-9	Cerberus Loan Funding XXIV LP CERB 2018-3A B	C	D	4	1.A FE	1,938,400	100.1660	2,003,328	2,000,000	2,000,000					6.818	5.336	JAJO	29,543	152,006	10/08/2019	07/15/2030
15672R-AE-5	Cerberus Loan Funding XXIV LP CERB 2018-3A C		D	4	1.E FE	12,000,000	100.5690	12,068,292	12,000,000	12,000,000					7.668	7.399	JAJO	199,355	1,015,453	03/25/2021	07/15/2030
15672R-AG-0	Cerberus Loan Funding XXIV LP CERB 2018-3A D		D	4	2.B FE	5,501,832	100.2230	5,512,276	5,500,000	5,500,526		1,525			8.768	8.520	JAJO	104,479	528,196	01/13/2022	07/15/2030
15673E-AC-7	Cerberus Loan Funding XXVIII L CERB 2020-1A C		D	4	1.A FE	7,270,000	100.0350	7,272,537	7,270,000	7,270,000					8.618	8.378	JAJO	135,740	685,219	09/24/2020	10/15/2031
15673E-AD-5	Cerberus Loan Funding XXVIII L CERB 2020-1A D	C	D	4	1.E FE	7,487,950	100.0640	7,504,778	7,500,000	7,495,759		7,809			10.218	10.071	JAJO	166,035	621,778	08/02/2024	10/15/2031
15674E-AC-6	Cerberus Loan Funding XXXI LP CERB 2021-1A B	C	D		1.A FE	15,949,511	100.0450	15,954,072	15,946,865	15,947,995		(1,516)			6.818	6.555	JAJO	235,555	833,257	11/27/2024	04/15/2032
15674E-AE-2	Cerberus Loan Funding XXXI LP CERB 2021-1A C	C	D		1.B FE	5,000,000	100.1740	5,008,695	5,000,000	5,000,000					7.518	7.245	JAJO	81,440	415,501	02/19/2021	04/15/2032
15674E-AG-7	Cerberus Loan Funding XXXI LP CERB 2021-1A D	C	D		1.E FE	2,000,000	99.7650	1,995,298	2,000,000	2,000,000					8.518	8.264	JAJO	36,909	186,478	03/29/2021	04/15/2032
15674P-AA-5	Cerberus Loan Funding XXXIII L CERB 2021-3A A	C	D		1.A FE	17,355,000	100.1750	18,031,428	18,000,000	17,618,057		(28,359)			6.478	7.582	JAJO	252,623	1,306,004	09/20/2022	07/23/2033
15674P-AE-7	Cerberus Loan Funding XXXIII L CERB 2021-3A C	C	D		1.G FE	500,875	100.4140	502,071	500,000	500,474		20			7.718	7.421	JAJO	8,361	42,564	10/07/2021	07/23/2033
15674R-AG-8	Cerberus Loan Funding XXXV LP CERB 2021-5A C	C	D		1.G FE	8,000,000	100.4100	8,032,760	8,000,000	8,000,000					7.518	7.251	JAJO	130,304	664,802	09/02/2021	09/22/2033
15674R-AJ-2	Cerberus Loan Funding XXXV LP CERB 2021-5A D		D		2.B FE	3,500,000	100.4660	3,516,310	3,500,000	3,500,000					8.718	8.476	JAJO	66,108	333,617	09/02/2021	09/22/2033
171518-AA-1	Churchill Middle Market CLO II CHMML 2021-1A E		D		3.C FE	10,976,000	100.0530	11,205,914	11,200,000	11,049,469		17,570			13.056	13.288	JAJO	280,277	1,565,952	10/01/2021	10/24/2033
17151K-AA-4	Churchill Middle Market CLO II CHMML 2021-1A A1	C	C		1.A FE	21,053,145	100.1290	22,378,876	22,350,000	21,537,288		34,220			6.396	8.077	JAJO	274,005	1,611,138	11/08/2022	10/24/2033
17151K-AJ-5	Churchill Middle Market CLO II CHMML 2021-1A C		D		1.G FE	4,691,747	101.1470	5,057,355	5,000,000	4,763,020		43,034			7.496	8.516	JAJO	71,840	333,162	11/27/2024	10/24/2033
17151P-AE-5	Churchill NCPCIF CLO I CHMML 2024-2A C		D		1.F FE	11,300,000	99.9860	11,298,407	11,300,000	11,300,000					7.167	6.928	JAJO	400,526		05/31/2024	07/20/2036
17181N-AL-8	CIFC Funding 2018-I Ltd CIFC 2018-1A D1R		D		2.C FE	13,050,000	100.2960	13,088,563	13,050,000	13,050,000					7.432	6.597	JAJO	61,967		11/22/2024	01/18/2038
17181P-AG-4	CIFC Funding 2017-I Ltd CIFC 2017-1A CRR		D		1.F FE	2,787,125	100.9380	2,775,781	2,750,000	2,743,386		(43,739)			7.067	6.870	JAJO	38,871	53,748	09/19/2024	04/21/2037
17181W-AE-4	CIFC Funding 2024-IV Ltd CIFC 2024-4A C	C	D		1.F FE	7,000,000	100.1080	7,007,574	7,000,000	7,000,000					6.597	6.123	JAJO	97,493		09/06/2024	10/16/2037
17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1		D		2.C FE	6,000,000	100.3020	6,018,138	6,000,000	6,000,000					7.597	7.139	JAJO	96,232		09/06/2024	10/16/2037
171929-AC-6	Churchill MMSLF CLO-IV Ltd CHMML 2024-3A B		D		1.C FE	15,500,000	100.0360	15,505,611	15,500,000	15,500,000					6.482	6.022	JAJO	153,489		10/02/2024	10/22/2035
171929-AE-2	Churchill MMSLF CLO-IV Ltd CHMML 2024-3A C		D		1.F FE	14,000,000	100.0710	14,009,996	14,000,000	14,000,000					6.932	6.478	JAJO	148,260		10/02/2024	10/22/2035
17275G-AA-4	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A A	C	D		1.A FE	6,531,660	99.1270	6,860,565	6,920,965	6,769,398		86,870			4.800	6.478	JJ	143,956	332,206	10/20/2022	01/25/2037
17275G-AN-6	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A CR	C	D		1.A FE	3,750,000	92.2460	3,459,225	3,750,000	3,750,000					3.514	3.513	JJ	57,103	131,775	01/11/2021	01/25/2037
17275G-AQ-9	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A DR		D		1.B FE	7,275,000	93.6140	6,810,397	7,275,000	7,275,000					5.514	5.511	JJ	173,829	401,144	01/11/2021	01/25/2037
227800-AE-9	Croton Park CLO Ltd B		D		1.C FE	23,000,000	100.0550	23,012,558	23,000,000	23,000,000					6.356	5.871	JAJO	312,675		08/28/2024	10/15/2036

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
22780D-AG-4	Croton Park CLO Ltd C		D		1.F FE	32,000,000	100.0710	32,022,848	32,000,000	32,000,000					6.606	6.123	JAJO	452,137		08/28/2024	10/15/2036
22780D-AJ-8	Croton Park CLO Ltd D		D		2.C FE	32,000,000	100.2510	32,080,352	32,000,000	32,000,000					7.656	7.190	JAJO	524,004		08/28/2024	10/15/2036
22845J-AE-1	Crown Point CLO 11 Ltd CRNPT 2021-11A C	C	D		1.F FE	15,490,448	100.1910	16,030,624	16,000,000	15,632,131		67,160			7.209	7.524	JAJO	243,506	1,283,820	09/06/2023	01/17/2034
22845J-AG-6	Crown Point CLO 11 Ltd CRNPT 2021-11A D		D		2.C FE	10,510,478	100.3710	11,040,799	11,000,000	10,616,145		57,319			8.509	9.081	JAJO	197,599	1,027,998	02/28/2023	01/17/2034
22845X-AJ-9	Crown Point CLO IV Ltd CRNPT 2018-4A C	C	D	4	1.E FE	4,687,334	100.1980	5,009,920	5,000,000	4,811,151		48,180			6.779	7.868	JAJO	67,790	382,158	06/16/2023	04/20/2031
22846B-AN-7	Crown Point CLO 8 Ltd CRNPT 2019-8A CR	C	D		1.F FE	6,750,000	100.0070	6,750,500	6,750,000	6,750,000					7.179	6.945	JAJO	96,917	543,434	10/13/2021	10/20/2034
22846B-AQ-0	Crown Point CLO 8 Ltd CRNPT 2019-8A DR	C	D		2.C FE	19,800,000	100.2510	19,849,599	19,800,000	19,800,000					8.579	8.370	JAJO	339,729	1,876,684	10/13/2021	10/20/2034
22846F-AJ-7	Crown Point CLO 10 Ltd CRNPT 2021-10A D	C	D		2.C FE	3,800,000	100.2480	3,809,409	3,800,000	3,800,000					8.379	8.166	JAJO	63,680	352,424	05/27/2021	07/20/2034
22846M-AG-8	Crown Point CLO 7 Ltd CRNPT 2018-7A D		D	4	2.C FE	2,947,942	100.4790	3,014,373	3,000,000	2,966,635		6,711			8.379	8.503	JAJO	50,274	278,229	02/25/2022	10/20/2031
25211A-AL-3	Dewolf Park CLO Ltd DWOLF 2017-1A DR		D		2.C FE	927,500	100.0970	1,000,969	1,000,000	948,437		11,155			7.768	9.158	JAJO	16,830	85,635	01/09/2023	10/15/2030
25253Y-AA-4	Diameter Credit Funding II Ltd DCF 2019-2A A		D	4	1.A FE	1,000,000	97.0980	970,979	1,000,000	1,000,000					3.940	4.203	JJ	17,073	39,400	10/22/2019	01/25/2038
25253Y-AC-0	Diameter Credit Funding II Ltd DCF 2019-2A B		D	4	1.D PL	9,935,000	90.6250	8,971,895	9,900,000	9,917,101		(4,192)			3.350	3.306	JJ	143,715	331,650	03/05/2021	01/25/2038
25253Y-AE-6	Diameter Credit Funding II Ltd DCF 2019-2A C		D	4	1.G PL	7,170,000	89.9970	6,434,800	7,150,000	7,160,702		(2,285)			3.700	3.664	JJ	114,638	264,550	03/05/2021	01/25/2038
25253Y-AG-1	Diameter Credit Funding II Ltd DCF 2019-2A D		D	4	1.C FE	6,604,102	93.0090	6,650,151	7,150,000	6,655,018		50,916			5.450	7.097	JJ	168,859	163,500	11/27/2024	01/25/2038
25255A-AA-4	Diameter Credit Funding I Ltd DCF 2019-1A A		D	4	1.A FE	24,335,816	98.0800	24,520,100	25,000,000	24,639,275		128,693			4.600	5.399	JJ	498,333	1,150,000	12/20/2022	07/25/2037
25255A-AB-2	Diameter Credit Funding I Ltd DCF 2019-1A B		D	4	1.A FE	18,670,176	88.9110	16,556,969	18,622,000	18,644,545		(5,655)			2.850	2.818	JJ	229,982	530,727	01/13/2022	07/25/2037
25255A-AC-0	Diameter Credit Funding I Ltd DCF 2019-1A C		D	4	1.A FE	3,010,000	88.8540	2,665,617	3,000,000	3,005,230		(1,146)			3.353	3.308	JJ	43,589	100,500	05/05/2021	07/25/2037
25255C-AA-0	Diameter Credit Funding III Lt DCF 2020-3A A		D	4	1.A FE	97,173,645	93.7250	91,381,583	97,500,000	97,348,270		57,985			2.940	3.011	JAJO	525,525	2,866,500	02/11/2022	10/25/2038
25255C-AC-6	Diameter Credit Funding III Lt DCF 2020-3A B		D	4	1.D PL	27,031,553	90.3980	24,678,545	27,300,000	27,138,153		35,321			3.690	3.857	JAJO	184,685	1,007,370	01/10/2022	10/25/2038
25255C-AE-2	Diameter Credit Funding III Lt DCF 2020-3A C		D	4	1.G PL	933,680	92.4770	924,769	1,000,000	938,460		4,780			4.540	6.078	JAJO	8,323	11,350	07/30/2024	10/25/2038
25255C-AG-7	Diameter Credit Funding III Lt DCF 2020-3A D		D	4	2.C PL	10,181,610	86.8860	8,818,909	10,150,000	10,169,975		(3,482)			6.140	6.140	JAJO	114,255	623,210	08/25/2021	10/25/2038
25255D-AN-0	Diameter Capital Clo 1 Ltd DCLO 2021-1A A2R		D		1.C FE	41,700,000	100.1240	41,751,500	41,700,000	41,700,000					6.456	6.171	JAJO	515,988		10/11/2024	10/15/2037
25255D-AQ-3	Diameter Capital Clo 1 Ltd DCLO 2021-1A BR		D		1.F FE	28,000,000	100.6720	28,188,160	28,000,000	28,000,000					6.706	6.423	JAJO	359,883		10/11/2024	10/15/2037
25255D-AS-9	Diameter Capital Clo 1 Ltd DCLO 2021-1A CR		D		2.C FE	15,000,000	100.3320	15,049,755	15,000,000	15,000,000					7.756	7.492	JAJO	222,982		10/11/2024	10/15/2037
25255G-AA-1	Diameter Credit Funding IV Ltd DCF 2021-4A A		D		1.A FE	123,600,000	92.7110	114,590,920	123,600,000	123,600,000					2.940	3.106	JAJO	767,144	3,633,840	12/01/2021	01/15/2040
25255G-AC-7	Diameter Credit Funding IV Ltd DCF 2021-4A B		D		1.D FE	51,448,583	86.8560	44,730,995	51,500,000	51,488,181		1,949			3.140	3.157	JAJO	341,388	1,617,100	02/25/2022	01/15/2040
25255G-AE-3	Diameter Credit Funding IV Ltd DCF 2021-4A C		D		1.G FE	16,221,883	87.5340	14,530,594	16,600,000	16,236,504		14,621			3.490	3.926	JAJO	122,305	467,311	09/25/2024	01/15/2040
25255G-AG-8	Diameter Credit Funding IV Ltd DCF 2021-4A D		D		2.C FE	8,600,000	88.8750	7,643,276	8,600,000	8,600,000					5.290	5.324	JAJO	96,043	454,940	12/01/2021	01/15/2040
25255J-AE-7	Diameter Capital Clo 3 Ltd DCLO 2022-3A A2	C	D		1.C FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					6.706	6.423	JAJO	43,588	224,614	02/18/2022	04/15/2037
25255J-AG-2	Diameter Capital Clo 3 Ltd DCLO 2022-3A B	M	D		1.F FE	26,000,000	100.0000	26,000,000	26,000,000	26,000,000					6.906	6.626	JAJO	389,032	1,999,378	02/18/2022	04/15/2037
25255J-AJ-6	Diameter Capital Clo 3 Ltd DCLO 2022-3A C	C	D		2.C FE	24,000,000	100.0000	24,000,000	24,000,000	24,000,000					7.956	7.695	JAJO	413,707	2,101,080	02/18/2022	04/15/2037
25255K-AA-2	Diameter Capital Clo 3 Ltd DCLO 2022-3A D		D		3.C FE	1,867,250	100.2000	1,928,850	1,925,000	1,881,929		4,561			11.456	11.763	JAJO	47,781	236,835	02/18/2022	04/15/2037
25255L-AU-6	Diameter Capital Clo 2 Ltd DCLO 2021-2A A2R		D		1.C FE	27,000,000	100.1240	27,033,345	27,000,000	27,000,000					6.456	6.171	JAJO	334,093		10/11/2024	10/15/2037
25255L-AW-2	Diameter Capital Clo 2 Ltd DCLO 2021-2A BR		D		1.F FE	33,000,000	100.6720	33,221,760	33,000,000	33,000,000					6.706	6.423	JAJO	424,148		10/11/2024	10/15/2037
25255L-AY-8	Diameter Capital Clo 2 Ltd DCLO 2021-2A CR		D		2.C FE	20,000,000	100.3320	20,066,360	20,000,000	20,000,000					7.756	7.492	JAJO	297,310		10/11/2024	10/15/2037
25255N-AW-8	Diameter Capital CLO 4 Ltd DCLO 2022-4A BR		D		1.F FE	25,000,000	101.3600	25,339,875	25,000,000	25,000,000					7.556	7.288	JAJO	409,278	1,557,350	12/13/2023	01/15/2037
25255N-AY-4	Diameter Capital CLO 4 Ltd DCLO 2022-4A C1R		D		2.B FE	16,200,000	101.5180	16,445,884	16,200,000	16,200,000					8.956	8.715	JAJO	314,352	1,181,153	12/13/2023	01/15/2037
25255N-BA-5	Diameter Capital CLO 4 Ltd DCLO 2022-4A C2R		D		2.C FE	4,360,000	102.2210	4,456,818	4,360,000	4,360,000					10.856	10.659	JAJO	102,552	380,711	12/13/2023	01/15/2037
25255R-AE-9	Diameter Capital CLO 5 Ltd DCLO 2023-5A B		D		1.F FE	15,000,000	100.9570	15,143,565	15,000,000	15,000,000					7.506	7.236	JAJO	243,942	1,305,970	09/20/2023	10/15/2036
25255R-AG-4	Diameter Capital CLO 5 Ltd DCLO 2023-5A C1	C	D		2.B FE	13,500,000	101.2190	13,664,511	13,500,000	13,500,000					8.856	8.614	JAJO	259,035	1,369,267	09/20/2023	10/15/2036
25255U-AC-6	Diameter Capital Clo 6 Ltd DCLO 2024-6A A2A	C	D		1.C FE	59,500,000	100.8050	59,978,975	59,500,000	59,500,000					6.756	6.474	JAJO	870,948	2,463,607	02/23/2024	04/15/2037
25255U-AG-7	Diameter Capital Clo 6 Ltd DCLO 2024-6A B		D		1.F FE	19,500,000	100.9880	19,692,738	19,500,000	19,500,000					7.256	6.983	JAJO	306,562	861,838	02/23/2024	04/15/2037
25255U-AJ-1	Diameter Capital Clo 6 Ltd DCLO 2024-6A C1	C	D		2.B FE	19,750,000	101.1020	19,967,625	19,750,000	19,750,000					8.456	8.204	JAJO	361,842	1,005,098	02/23/2024	04/15/2037
25255W-AE-8	Diameter Capital CLO 7 Ltd DCLO 2024-7A A2		D		1.C FE	16,700,000	100.5930	16,798,964	16,700,000	16,700,000					6.467	6.215	JAJO	606,942		05/21/2024	05/09/2065
25255W-AG-3	Diameter Capital CLO 7 Ltd DCLO 2024-7A B	C	D		1.F FE	20,500,000	100.7580	20,655,390	20,500,000	20,500,000					6.817	6.573	JAJO	782,917		05/21/2024	05/09/2065

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25255W-AJ-7	Diameter Capital CLO 7 Ltd DCLO 2024-7A C		D		2.C FE	24,750,000	101.0880	25,019,354	24,750,000	24,750,000					7.817	7.589	JAJO	1,075,854		05/21/2024	05/09/2065
25256J-AE-6	Diameter Capital CLO 8 Ltd DCLO 2024-8A A2		D		1.C FE	21,000,000	100.2540	21,053,424	21,000,000	21,000,000					6.417	5.970	JAJO	368,679		08/15/2024	10/20/2037
25256J-AG-1	Diameter Capital CLO 8 Ltd DCLO 2024-8A B		D		1.F FE	13,500,000	100.6090	13,582,215	13,500,000	13,500,000					6.717	6.274	JAJO	247,808		08/15/2024	10/20/2037
25256J-AJ-5	Diameter Capital CLO 8 Ltd DCLO 2024-8A C		D		2.C FE	19,000,000	100.5910	19,112,195	19,000,000	19,000,000					7.867	7.440	JAJO	407,033		08/15/2024	10/20/2037
26243D-AS-2	Dryden 112 CLO Ltd DRSLF 2022-112A CR		D		1.F FE	2,033,000	101.0600	2,021,196	2,000,000	2,003,414		(29,586)			7.573	7.344	FMAN	19,775	41,748	10/09/2024	11/15/2036
26243E-AC-5	Dryden 53 CLO Ltd DRSLF 2017-53A C	C	D	4	1.E FE	7,813,859	100.1710	8,264,141	8,250,000	7,964,335		66,362			6.618	7.366	JAJO	118,288	610,296	05/17/2023	01/15/2031
26244R-AC-5	Dryden 54 Senior Loan Fund DRSLF 2017-54A C	RA	D		1.E FE	10,104,343	100.3160	10,282,349	10,250,000	10,137,663		24,985			7.029	7.136	JAJO	144,095	810,931	10/13/2023	10/19/2029
26245R-AG-5	Dryden 58 Clo Ltd DRSLF 2018-58A C		D	4	1.E FE	6,074,380	100.2070	6,212,853	6,200,000	6,103,099		21,422			6.709	6.891	JAJO	87,814	465,963	10/13/2023	07/17/2031
26245X-AU-1	Dryden 86 CLO Ltd DRSLF 2020-86A DR	C	D		2.C FE	6,817,717	99.5960	6,971,734	7,000,000	6,832,786		18,936			8.109	8.349	JAJO	119,834	438,021	07/18/2024	07/17/2034
26246B-AY-0	Dryden 85 CLO Ltd DRSLF 2020-85A BR2	C	D		1.C FE	19,893,000	100.5030	19,993,141	19,893,000	19,893,000					6.456	6.209	JAJO	278,259	361,017	06/24/2024	07/15/2037
26246B-BC-7	Dryden 85 CLO Ltd DRSLF 2020-85A D1R2		D		2.B FE	15,250,000	101.1960	15,432,436	15,250,000	15,250,000					7.756	7.491	JAJO	256,268	327,420	06/24/2024	07/15/2037
26246G-AG-8	Dryden 87 CLO Ltd DRSLF 2021-87A C		D		1.F FE	1,868,250	100.0510	1,880,953	1,880,000	1,867,355		(895)			6.683	6.604	FMAN	14,657	142,328	01/25/2024	05/20/2034
26248B-AG-4	Dryden 92 CLO Ltd DRSLF 2021-92A D		D		2.C FE	3,146,906	99.9990	3,219,958	3,220,000	3,154,433		7,527			7.783	7.991	FMAN	29,237	279,787	01/22/2024	11/20/2034
26248K-AG-7	Dryden 109 CLO Ltd DRSLF 2022-109A C	C	D		1.F FE	3,811,948	100.3150	3,957,431	3,945,000	3,835,051		13,449			6.967	7.266	JAJO	54,973	202,790	10/16/2024	04/20/2035
26250U-AS-4	Dryden XXVI Senior Loan Fund DRSLF 2013-26A BR		D	4	1.C FE	8,950,072	100.0450	8,954,063	8,950,000	8,950,000		(72)			6.368	6.192	JAJO	123,477	320,553	06/20/2024	04/15/2029
26251C-AY-0	Dryden 61 Clo Ltd DRSLF 2018-61A DR		D		2.C FE	666,750	100.0780	700,544	700,000	670,904		5,129			8.009	8.840	JAJO	11,836	61,860	07/27/2023	01/17/2032
26251L-AG-9	Dryden 64 CLO Ltd DRSLF 2018-64A C	C	D	4	1.D FE	7,777,044	100.0010	8,000,072	8,000,000	7,828,513		37,509			6.644	7.023	JAJO	110,733	540,750	07/30/2024	04/18/2031
26251L-AJ-3	Dryden 64 CLO Ltd DRSLF 2018-64A D	C	D	4	2.B FE	1,580,327	100.3900	1,631,344	1,625,000	1,591,239		6,430			7.544	7.885	JAJO	25,539	136,075	09/06/2023	04/18/2031
26251Y-AJ-5	Dryden 65 CLO Ltd DRSLF 2018-65A D		D	4	2.C FE	982,050	100.3460	1,003,455	1,000,000	984,791		2,741			7.994	8.197	JAJO	16,654	88,313	01/16/2024	07/18/2030
26252E-AJ-8	Dryden 70 CLO Ltd DRSLF 2018-70A D		D	4	2.C FE	4,502,000	100.1460	4,556,643	4,550,000	4,517,707		5,960			8.659	8.613	JAJO	84,268	432,153	05/02/2022	01/16/2032
26252J-BA-5	Dryden 75 CLO Ltd DRSLF 2019-75A DR2		D		2.C FE	5,761,013	97.8180	6,108,722	6,245,000	5,844,307		49,339			8.018	9.116	JAJO	108,484	550,620	01/11/2023	04/15/2034
26252N-AU-3	Dryden 72 CLO Ltd DRSLF 2019-72A DR	C	D		2.C FE	5,677,279	100.1510	6,009,048	6,000,000	5,764,630		38,492			7.785	8.558	FMAN	60,983	499,061	02/28/2024	05/15/2032
26253M-AS-9	Dryden 108 CLO Ltd DRSLF 2022-108A BR		D		1.C FE	22,500,000	100.3130	22,570,448	22,500,000	22,500,000					6.432	6.203	JAJO	301,516	414,331	07/17/2024	07/18/2037
26253M-AU-4	Dryden 108 CLO Ltd DRSLF 2022-108A CR	C	D		1.F FE	18,900,000	100.7980	19,050,765	18,900,000	18,900,000					6.782	6.525	JAJO	267,055	360,673	07/17/2024	07/18/2037
26253M-AW-0	Dryden 108 CLO Ltd DRSLF 2022-108A D1R	C	D		2.C FE	15,000,000	101.3340	15,200,100	15,000,000	15,000,000					7.732	7.491	JAJO	241,636	323,446	07/17/2024	07/18/2037
26254C-AS-0	Dryden 106 CLO Ltd DRSLF 2022-106A BR	C	D		1.C FE	17,105,000	100.5180	17,193,672	17,105,000	17,105,000					6.456	6.171	JAJO	239,261		09/25/2024	10/15/2037
27830B-BS-2	Eaton Vance CLO 2013-1 Ltd EATON 2013-1A B3R		D		1.F FE	890,000	100.1920	1,001,922	1,000,000	915,237		11,694			7.068	8.655	JAJO	15,313	78,538	10/24/2022	01/15/2034
28622P-AG-8	Elevation CLO 2017-6 Ltd AWPT 2017-6A C	C	D	4	1.A FE	9,858,558	100.0050	9,901,004	9,900,548	9,893,190		23,809			7.618	8.851	JAJO	163,405	803,356	03/26/2024	07/15/2029
28622P-AJ-2	Elevation CLO 2017-6 Ltd AWPT 2017-6A D	C	D	4	1.B FE	8,342,424	100.1030	8,418,645	8,410,000	8,383,349		16,231			8.568	8.667	JAJO	156,114	788,404	08/08/2023	07/15/2029
28622Q-AE-1	Elevation CLO 2014-2 Ltd AWPT 2014-2A CR	C	D	4	1.A FE	2,454,875	100.0720	2,501,803	2,500,000	2,484,286		15,384			7.118	8.454	JAJO	38,553	197,612	12/22/2023	10/15/2029
28623C-AG-6	Elevation CLO 2018-10 Ltd AWPT 2018-10A C	C	D	4	1.B FE	14,161,826	100.1790	14,525,999	14,500,000	14,255,460		57,054			7.229	7.550	JAJO	209,641	1,113,703	07/30/2024	10/20/2031
28623C-AJ-0	Elevation CLO 2018-10 Ltd AWPT 2018-10A D	C	D	4	2.A FE	9,206,133	100.1890	9,317,540	9,300,000	9,244,048		11,429			8.329	8.304	JAJO	154,920	857,761	02/25/2022	10/20/2031
29001B-AE-3	Elmwood CLO 25 Ltd ELM25 2024-1A B	RA	D		1.C FE	26,200,000	100.6830	26,378,972	26,200,000	26,200,000					6.647	6.591	JAJO	367,678	1,193,345	01/24/2024	04/17/2037
29001B-AJ-2	Elmwood CLO 25 Ltd ELM25 2024-1A D		D		2.C FE	10,000,000	102.1450	10,214,540	10,000,000	10,000,000					8.397	8.154	JAJO	177,280	564,850	01/24/2024	04/17/2037
29001E-AG-2	Elmwood CLO 33 Ltd ELM33 2024-9RA D1R		D		2.C FE	8,581,770	101.0620	8,590,245	8,500,000	8,494,143		(87,627)			7.717	7.501	JAJO	220,255		10/15/2024	10/21/2037
29001J-AE-6	Elmwood CLO 30 Ltd ELM30 2024-6A C	C	D		1.F FE	12,000,000	100.7740	12,092,928	12,000,000	12,000,000					6.747	6.472	JAJO	417,211		05/23/2024	07/17/2037
29001J-AG-1	Elmwood CLO 30 Ltd ELM30 2024-6A D1		D		2.C FE	8,200,000	101.0400	8,285,272	8,200,000	8,200,000					7.747	7.488	JAJO	325,183		05/23/2024	07/17/2037
29001M-AE-9	Elmwood CLO 34 Ltd ELM34 2024-10A B		D		1.C FE	90,000,000	99.9910	89,991,540	90,000,000	90,000,000					6.347	5.758	JAJO	634,745		10/11/2024	10/17/2037
29001M-AG-4	Elmwood CLO 34 Ltd ELM34 2024-10A C		D		1.F FE	50,000,000	100.2430	50,121,650	50,000,000	50,000,000					6.597	6.010	JAJO	366,525		10/11/2024	10/17/2037
29001M-AJ-8	Elmwood CLO 34 Ltd ELM34 2024-10A D1		D		2.C FE	37,000,000	100.2350	37,086,876	37,000,000	37,000,000					7.597	7.024	JAJO	312,340		10/11/2024	10/17/2037
29002L-AE-0	Elmwood CLO XI Ltd ELM11 2021-4A C		D		1.F FE	1,068,000	100.2520	1,203,029	1,200,000	1,094,711		13,149			6.829	8.449	JAJO	16,390	92,330	10/24/2022	10/20/2034
29002L-AG-5	Elmwood CLO XI Ltd ELM11 2021-4A D		D		2.C FE	3,742,516	100.4620	4,013,441	3,995,000	3,807,146		21,998			7.829	8.577	JAJO	62,554	348,109	06/16/2022	10/20/2034
29003E-AW-5	Elmwood CLO VIII Ltd ELMW8 2021-1A CR	C	D		1.F FE	10,651,632	101.6060	10,668,651	10,500,000	10,580,873		(70,759)			7.117	6.758	JAJO	149,465	78,291	10/30/2024	04/20/2037
29003J-AG-9	Elmwood CLO 15 Ltd ELM15 2022-2A B	C	D		1.C FE	21,310,016	100.4860	21,704,868	21,600,000	21,310,016		(4,168)			6.482	6.613	JAJO	276,117	1,573,282	12/22/2023	04/22/2035
29003U-AG-4	Elmwood CLO IX Ltd ELMW9 2021-2A D		D		2.C FE	937,500	100.2520	1,002,516	1,000,000	948,678		6,163			7.829	8.683	JAJO	15,658	87,136	08/09/2022	07/20/2034
29003W-AE-5	Elmwood CLO 14 Ltd ELM14 2022-1A C	C	D		1.E FE	8,703,259	100.0030	8,750,254	8,750,000	8,709,637		5,005			6.767	6.615	JAJO	118,430	667,736	08/04/2023	04/20/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29247B-AJ-6	Empower CLO 2023-2 Ltd EMPWR 2023-2A C		D		1.F FE	5,500,000	101.0470	5,557,558	5,500,000	5,500,000					8.056	7.796	JAJO	95,999	560,524	07/18/2023	07/15/2036
29247B-AL-1	Empower CLO 2023-2 Ltd EMPWR 2023-2A D	C	D		2.C FE	4,500,000	102.3380	4,605,188	4,500,000	4,500,000					10.056	9.840	JAJO	98,045	563,611	07/18/2023	07/15/2036
30191E-AA-3	FDF V Ltd FDF 2019-5A A		D	4	1.A FE	1,459,746	97.4380	1,461,569	1,500,000	1,460,051		305			3.970	5.565	JJ	25,805		12/26/2024	01/25/2038
30191E-AJ-4	FDF V Ltd FDF 2019-5A BR	C	D		1.B FE	11,783,499	92.6160	11,113,920	12,000,000	11,869,399		34,254			3.500	3.821	JJ	182,000	420,000	08/10/2022	01/25/2038
30191E-AL-9	FDF V Ltd FDF 2019-5A CR		D		1.D FE	10,098,394	92.6880	9,815,659	10,590,000	10,206,771		77,045			3.919	4.897	JJ	179,843	336,642	02/28/2024	01/25/2038
30191E-AN-5	FDF V Ltd FDF 2019-5A DR		D		1.G FE	9,109,764	93.1550	8,919,553	9,575,000	9,215,511		66,180			5.769	6.826	JJ	239,365	465,847	02/28/2024	01/25/2038
30258U-AN-9	FDF IV LTD FDF 2018-4A DR	RA	D		1.C FE	24,500,000	92.9380	22,769,810	24,500,000	24,500,000					5.729	5.725	JJ	608,229	1,403,605	12/09/2020	07/25/2036
31722P-AW-6	Fillmore Park CLO Ltd 2018-1A FILPK 2018-1A D		D		2.C FE	2,226,000	100.2230	2,405,345	2,400,000	2,275,332		27,181			7.818	9.243	JAJO	40,651	206,741	01/09/2023	07/15/2030
33883M-AL-8	Flatiron CLO 20 Ltd FLAT 2020-1A BR		D		1.C FE	2,503,750	100.1420	2,503,548	2,500,000	2,500,000		(3,750)			6.441	6.243	FMAN	18,786	110,543	08/08/2024	05/20/2036
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R	RA	D	4	1.A FE	8,893,870	100.0130	9,001,179	9,000,000	8,954,899		16,630			6.658	6.668	JAJO	116,513	673,986	01/16/2024	07/23/2031
34955Y-AG-4	Fortress Credit BSL VI Ltd FCBSL 2018-1A CR	C	D	4	1.C FE	20,361,997	100.4070	20,332,438	20,250,000	20,313,348		(13,235)			7.338	6.991	JAJO	288,929	1,472,353	07/30/2024	07/23/2031
34955Y-AJ-8	Fortress Credit BSL VI Ltd FCBSL 2018-1A DR	C	D	4	2.A FE	10,980,019	100.0040	11,250,473	11,250,000	11,056,743		42,125			8.338	8.671	JAJO	182,391	1,034,632	02/28/2023	07/23/2031
34960J-BG-9	Fortress Credit Opportunities FCO 2015-6A A1T2		D		1.A FE	35,400,000	100.0410	35,414,549	35,400,000	35,400,000					6.376	6.067	JAJO	713,245		08/13/2024	10/10/2036
34960J-BL-8	Fortress Credit Opportunities FCO 2015-6A BR2		D		1.C FE	7,500,000	100.0220	7,501,628	7,500,000	7,500,000					6.726	6.423	JAJO	159,205		08/13/2024	10/10/2036
34960J-BN-4	Fortress Credit Opportunities FCO 2015-6A CR2		D		1.F FE	18,800,000	100.2660	18,850,008	18,800,000	18,800,000					7.326	7.032	JAJO	433,854		08/13/2024	10/10/2036
34960J-BQ-7	Fortress Credit Opportunities FCO 2015-6A DR2		D		2.C FE	21,000,000	100.5340	21,112,140	21,000,000	21,000,000					9.326	9.070	JAJO	614,124		08/13/2024	10/10/2036
34960K-AG-7	Fortress Credit Opportunities FCO 2015-6A ER2		D		3.C FE	9,306,000	99.0310	9,308,942	9,400,000	9,278,235		(27,765)			12.736	12.849	JAJO	373,727		08/13/2024	10/10/2036
34960N-AS-5	Fortress Credit BSL III Ltd FCBSL 2015-1A CR		D	4	1.F FE	20,999,811	100.0750	21,015,792	21,000,000	20,998,071		(3,279)			7.194	6.946	JAJO	314,736	1,683,759	08/25/2021	04/18/2031
34960N-AU-0	Fortress Credit BSL III Ltd FCBSL 2015-1A DR	C	D	4	2.B FE	10,000,000	100.1780	10,017,750	10,000,000	10,000,000					8.244	8.011	JAJO	171,749	908,540	04/11/2018	04/18/2031
34961J-AY-0	Fortress Credit Opportunities FCO 2017-9A A1TR	M	D		1.A FE	38,224,816	100.1900	40,075,960	40,000,000	38,904,952		49,037			6.468	7.844	JAJO	560,518	2,898,175	09/29/2023	10/15/2033
34961J-BC-7	Fortress Credit Opportunities FCO 2017-9A A2TR	M	D		1.A FE	11,250,000	100.4760	11,303,561	11,250,000	11,250,000					6.718	6.002	JAJO	163,739	843,627	09/20/2021	10/15/2033
34961J-BE-3	Fortress Credit Opportunities FCO 2017-9A BR		D		1.C FE	8,381,875	100.5540	8,446,502	8,400,000	8,385,680		(962)			6.868	6.327	JAJO	124,989	642,683	09/12/2022	10/15/2033
34961J-BG-8	Fortress Credit Opportunities FCO 2017-9A CR		D		1.G FE	661,453	100.1560	662,483	661,453	661,453					7.718	7.451	JAJO	11,060	56,309	09/20/2021	10/15/2033
34961M-AE-7	Fortress Credit Opportunities FCO 2017-9A ER		D		3.C FE	20,572,500	100.0200	21,104,157	21,100,000	20,912,187		21,530			12.978	12.996	JAJO	593,289	2,921,440	09/20/2021	10/15/2033
34962H-AC-1	Fortress Credit Bsl X Ltd FCBSL 2021-1A B	C	D		1.C FE	51,592,083	100.3370	52,677,135	52,500,000	51,811,329		146,766			6.729	6.870	JAJO	706,546	3,985,868	12/22/2023	04/20/2033
34962H-AE-7	Fortress Credit Bsl X Ltd FCBSL 2021-1A C	M	D		1.F FE	20,967,564	100.0730	21,390,647	21,375,000	21,058,466		57,435			7.379	7.540	JAJO	315,453	1,764,457	10/13/2023	04/20/2033
34962H-AG-2	Fortress Credit Bsl X Ltd FCBSL 2021-1A D	C	D		2.C FE	6,025,000	100.0390	6,027,320	6,025,000	6,025,000					8.479	8.268	JAJO	102,172	564,913	01/25/2021	04/20/2033
34962U-AE-8	Fortress Credit Opportunities FCO 2021-15A B		D		1.B FE	9,974,465	100.3830	10,038,310	10,000,000	9,990,485		2,833			6.737	6.525	JAJO	127,264	756,353	02/25/2022	04/25/2033
34962U-AG-3	Fortress Credit Opportunities FCO 2021-15A C		D		1.F FE	10,000,000	100.9610	10,096,130	10,000,000	10,000,000					7.537	7.298	JAJO	142,375	837,671	03/31/2021	04/25/2033
34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D		D		2.C FE	22,072,539	100.4340	22,095,502	22,000,000	22,070,889		(1,650)			8.637	8.306	JAJO	358,935	474,757	11/27/2024	04/25/2033
34962X-AG-7	Fortress Credit BSL IX Ltd FCBSL 2020-1A B	M	D	4	1.C FE	21,923,114	100.5430	22,119,350	22,000,000	21,941,053		11,111			7.179	7.016	JAJO	315,876	1,771,193	08/04/2023	10/20/2033
34962X-AJ-1	Fortress Credit BSL IX Ltd FCBSL 2020-1A C	C	D	4	1.F FE	10,682,179	100.0200	11,002,233	11,000,000	10,762,594		35,889			8.044	8.315	JAJO	176,967	911,357	03/07/2024	10/20/2033
34962X-AL-6	Fortress Credit BSL IX Ltd FCBSL 2020-1A D	C	D	4	2.C FE	2,009,802	100.2610	2,005,226	2,000,000	2,009,297		(505)			9.429	9.139	JAJO	37,716	102,273	05/30/2024	10/20/2033
34962Y-AA-8	Fortress Credit BSL IX Ltd FCBSL 2020-1A E		D	4	3.C FE	2,745,000	100.5810	3,017,430	3,000,000	2,822,473		18,154			12.809	14.184	JAJO	76,854	413,714	10/29/2020	10/20/2033
34963D-AC-9	Fortress Credit BSL XIII Ltd FCBSL 2021-2A B	M	D		1.C FE	66,191,420	100.5850	67,794,560	67,400,000	66,571,715		145,764			6.779	6.844	JAJO	913,811	5,151,450	05/25/2022	07/20/2034
34963D-AE-5	Fortress Credit BSL XIII Ltd FCBSL 2021-2A C	C	D		1.F FE	21,379,823	100.0170	22,203,863	22,200,000	21,602,716		81,810			7.279	7.622	JAJO	323,188	1,809,927	05/25/2022	07/20/2034
34963D-AQ-8	Fortress Credit BSL XII Ltd FCBSL 2021-4A C		D		1.F FE	19,587,500	100.0110	20,002,260	20,000,000	19,644,384		52,547			7.318	7.416	JAJO	317,092	1,621,449	11/14/2023	10/15/2034
34963D-AS-4	Fortress Credit BSL XII Ltd FCBSL 2021-4A D	C	D		2.C FE	913,088	100.0030	1,000,025	1,000,000	927,901		8,444			8.568	9.878	JAJO	18,563	93,746	02/28/2023	10/15/2034
34963Q-AG-1	Fortress Credit Bsl XI Ltd FCBSL 2021-3A C	M	D		1.F FE	20,449,983	100.0170	21,003,654	21,000,000	20,562,604		59,620			7.279	7.489	JAJO	305,718	1,712,093	03/08/2023	07/20/2034
34963Q-AJ-5	Fortress Credit Bsl XI Ltd FCBSL 2021-3A D	C	D		2.C FE	11,000,000	100.2370	11,026,103	11,000,000	11,000,000					8.529	8.321	JAJO	187,638	1,036,984	07/15/2021	07/20/2034
34963V-AC-9	Fortress Credit Opportunities FCO 2022-17A B		D		1.A FE	3,098,941	100.0070	3,099,167	3,098,941	3,098,941					6.606	6.358	JAJO	44,354	228,880	01/21/2022	01/15/2030
34963V-AE-5	Fortress Credit Opportunities FCO 2022-17A C		D		1.E FE	8,000,000	100.0280	8,002,256	8,000,000	8,000,000					7.306	7.029	JAJO	126,636	647,638	01/21/2022	01/15/2030
34963V-AG-0	Fortress Credit Opportunities FCO 2022-17A D		D		2.C FE	12,500,000	100.3510	12,543,850	12,500,000	12,500,000					8.556	8.303	JAJO	231,722	1,170,354	01/21/2022	01/15/2030
34963W-AE-3	Fortress Credit BSL XIV Ltd FCBSL 2021-5A C		D		1.F FE	20,248,964	100.0190	20,303,938	20,300,000	20,256,557		5,815			7.338	7.140	JAJO	289,642	1,660,559	10/04/2023	10/23/2034
34963W-AG-8	Fortress Credit BSL XIV Ltd FCBSL 2021-5A D		D		2.C FE	3,999,928	100.4940	4,019,740	4,000,000	3,999,923		(5)			8.688	8.473	JAJO	67,572	95,523	09/30/2024	10/23/2034
34964H-AG-0	Fortress Credit BSL XVII Ltd FCBSL 2022-1A C1	C	D		1.F FE	11,000,000	100.6720	11,073,953	11,000,000	11,000,000					7.626	7.390	JAJO	163,117	932,058	04/29/2022	10/23/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
34964H-AL-9	Fortress Credit BSL XVII Ltd FCBSL 2022-1A D	C	D		2.C FE	23,000,000	100.1760	23,040,365	23,000,000	23,000,000					9.426	9.226	JAJO	421,563	2,369,749	04/29/2022	10/23/2034
34965D-AE-3	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A B1		D		1.C FE	5,045,000	100.4620	5,023,075	5,000,000	5,019,620		(25,380)			7.626	7.312	JAJO	74,144	211,075	04/22/2024	04/23/2036
34965D-AG-8	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A C		D		1.E FE	10,000,000	100.7010	10,070,100	10,000,000	10,000,000					8.626	8.409	JAJO	167,733	948,992	02/09/2023	04/23/2036
34965D-AN-3	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A D2A		D		2.A FE	5,500,000	100.9810	5,553,944	5,500,000	5,494,389		638			10.126	9.966	JAJO	108,295	605,821	02/09/2023	04/23/2036
34966B-AG-1	Fortress Credit BSL XIX Ltd FCBSL 2023-2A C1		D		1.E FE	3,009,981	101.2550	3,037,662	3,000,000	3,009,922		(59)			8.485	8.194	JAJO	48,787	139,584	05/13/2024	07/24/2036
34966E-AC-4	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A B		D		1.C FE	16,800,000	101.0080	16,969,361	16,800,000	16,800,000					6.885	6.627	JAJO	221,689	591,998	03/27/2024	04/24/2037
34966G-AC-9	Fortress Credit BSL XXV Ltd FCBSL 2024-2A B		D		1.C FE	24,600,000	100.8510	24,809,297	24,600,000	24,600,000					6.735	6.468	JAJO	918,664		05/16/2024	07/24/2037
34966G-AE-5	Fortress Credit BSL XXV Ltd FCBSL 2024-2A C		D		1.F FE	4,800,000	101.4900	4,871,539	4,800,000	4,800,000					7.335	7.080	JAJO	194,292		05/16/2024	07/24/2037
34966G-AG-0	Fortress Credit BSL XXV Ltd FCBSL 2024-2A D1A		D		2.B FE	7,100,000	101.9540	7,238,734	7,100,000	7,100,000					8.935	8.708	JAJO	346,714		05/16/2024	07/24/2037
34966P-AC-9	Fortress Credit BSL XXII Ltd FCBSL 2024-3A A2		D		1.A FE	3,300,000	99.9880	3,299,614	3,300,000	3,300,000					6.326	5.870	JAJO	36,534		09/18/2024	10/23/2037
34966P-AE-5	Fortress Credit BSL XXII Ltd FCBSL 2024-3A B		D		1.C FE	14,650,000	100.8060	14,768,123	14,650,000	14,650,000					6.576	6.124	JAJO	168,599		09/18/2024	10/23/2037
34966P-AJ-4	Fortress Credit BSL XXII Ltd FCBSL 2024-3A D1	C	D		2.B FE	4,522,000	100.6250	4,550,281	4,522,000	4,522,000					8.576	8.155	JAJO	67,868		09/18/2024	10/23/2037
34966Q-AG-8	Fortress Credit Opportunities FCO 2024-25A C		D		1.F FE	18,900,000	100.0000	18,900,000	18,900,000	18,900,000					7.056	6.328	JAJO	55,565		11/12/2024	01/15/2037
34966Q-AJ-2	Fortress Credit Opportunities FCO 2024-25A D		D		2.C FE	17,100,000	100.0000	17,100,000	17,100,000	17,100,000					8.606	7.907	JAJO	61,317		11/12/2024	01/15/2037
34966Q-AL-7	Fortress Credit Opportunities FCO 2024-25A E		D		3.C FE	7,100,000	100.0000	7,100,000	7,100,000	7,100,000					12.156	11.550	JAJO	35,961		11/12/2024	01/15/2037
34966V-AJ-1	Fortress Credit BSL XXVI Ltd FCBSL 2024-4A D1		D		2.B FE	14,700,000	100.0000	14,700,000	14,700,000	14,700,000					8.406	7.555	JAJO	27,459		11/27/2024	01/15/2038
349936-AC-8	Fortress Credit Bsl XXI Ltd FCBSL 2023-3A B1		D		1.C FE	6,100,000	101.8210	6,211,057	6,100,000	6,100,000					7.776	7.542	JAJO	92,235	451,257	10/31/2023	01/23/2037
349936-AE-4	Fortress Credit Bsl XXI Ltd FCBSL 2023-3A C		D		1.F FE	3,400,000	102.3850	3,481,093	3,400,000	3,400,000					8.476	8.256	JAJO	56,038	272,279	10/31/2023	01/23/2037
35455D-AE-7	Franklin Park Place CLO I LLC FPPC 2022-1A C	C	D		1.F FE	7,000,000	100.2520	7,017,654	7,000,000	7,000,000					7.156	6.880	JAJO	108,531	556,037	02/04/2022	04/14/2035
35455D-AG-2	Franklin Park Place CLO I LLC FPPC 2022-1A D	C	D		2.C FE	14,233,515	100.3550	14,551,417	14,500,000	14,268,544		26,424			8.406	8.474	JAJO	264,085	1,335,559	08/04/2023	04/14/2035
38137M-AT-4	Goldentree Loan Opportunities GLD12 2016-12A DR		D	4	2.A FE	1,234,091	100.2270	1,302,947	1,300,000	1,254,186		11,132			7.779	8.791	JAJO	20,225	111,672	02/07/2023	07/21/2030
38137W-AU-9	Goldentree Loan Management US GLM 2019-6A CR		D		1.E FE	7,149,125	100.1020	7,507,613	7,500,000	7,216,492		32,921			6.717	7.199	JAJO	100,761	428,407	09/12/2024	04/20/2035
38137Y-AW-1	Goldentree Loan Management US GLM 2019-4A DR		D		2.C FE	10,026,291	100.5030	10,025,204	9,975,000	10,025,877		(414)			8.046	7.661	JAJO	153,837		11/27/2024	04/24/2031
38138B-AL-4	Goldentree Loan Management US GLM 2018-3A C	C	D		1.F FE	2,743,525	100.1970	2,805,505	2,800,000	2,760,962		11,132			6.779	7.073	JAJO	37,962	214,007	08/08/2023	04/20/2030
38138F-BA-8	Goldentree Loan Management US GLM 2022-12A DR		D		2.C FE	4,024,455	100.8650	4,034,604	4,000,000	4,016,460		(7,995)			7.617	7.327	JAJO	60,939	55,732	10/08/2024	07/20/2037
38139B-AW-9	Goldentree Loan Management US GLM 2022-15A DR		D		2.C FE	4,802,400	101.5110	4,872,538	4,800,000	4,798,323		209			9.017	8.825	JAJO	86,567	523,146	10/18/2023	10/20/2036
38172U-AC-9	Golub Capital Partners Clo 38M GOCAP 2018-38A A2R	C	D		1.A FE	30,699,770	99.9950	30,698,496	30,700,000	30,699,770					6.467	6.300	JAJO	358,481	656,131	10/24/2024	07/28/2036
38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR		D		1.C FE	25,350,000	100.5290	25,484,152	25,350,000	25,350,000					6.567	6.373	JAJO	300,587	549,394	06/07/2024	07/28/2036
38172U-AG-0	Golub Capital Partners Clo 38M GOCAP 2018-38A CR		D		1.F FE	5,100,000	99.9940	5,099,694	5,100,000	5,100,000					7.117	6.881	JAJO	65,538	118,944	06/07/2024	07/28/2036
38172U-AJ-4	Golub Capital Partners Clo 38M GOCAP 2018-38A DR		D		2.C FE	10,000,000	101.1020	10,110,180	10,000,000	10,000,000					8.817	8.613	JAJO	159,200	284,223	06/07/2024	07/28/2036
381736-AG-2	Golub Capital Partners CLO 18 GOCAP 2014-18A CR2		D		1.F FE	91,591,500	100.5840	91,531,440	91,000,000	91,363,806		(227,694)			7.776	7.443	JAJO	1,336,586	3,910,665	06/27/2024	04/25/2034
381740-AE-9	Golub Capital Partners CLO 51M GOCAP 2021-51A C1		D		1.F FE	6,370,000	101.5180	6,664,676	6,565,000	6,422,738		28,845			7.666	8.071	FMAN	79,684	462,469	02/12/2024	05/05/2034
38174Y-AC-9	Golub Capital Partners CLO 24M GOCAP 2015-24A BR	RA	D		1.A FE	5,646,600	100.2570	6,015,402	6,000,000	5,836,873		108,352			6.816	9.002	FMAN	64,751	460,646	04/13/2023	11/05/2029
38174Y-AE-5	Golub Capital Partners CLO 24M GOCAP 2015-24A CR		D	4	1.C FE	13,848,160	100.2880	14,040,376	14,000,000	13,921,702		43,686			7.416	7.464	FMAN	164,386	497,146	12/27/2024	11/05/2029
38174Y-AG-0	Golub Capital Partners CLO 24M GOCAP 2015-24A DR		D	4	2.A FE	21,009,998	100.5110	21,107,247	21,000,000	21,008,814		(1,183)			8.716	8.483	FMAN	289,804	900,704	09/27/2024	11/05/2029
38175B-AA-2	Golub Capital Partners Clo 36m GOCAP 2018-36A A		D	4	1.A FE	1,093,427	100.0770	1,125,937	1,125,069	1,114,647		8,942			6.116	7.553	FMAN	10,895	78,394	11/08/2022	02/05/2031
38175B-AC-8	Golub Capital Partners Clo 36m GOCAP 2018-36A B	RA	D	4	1.C FE	22,779,916	100.1130	22,975,911	22,950,000	22,884,607		40,127			6.466	6.440	FMAN	234,955	1,680,532	01/16/2024	02/05/2031
38175B-AE-4	Golub Capital Partners Clo 36m GOCAP 2018-36A C	C	D	4	1.F FE	5,883,967	100.1440	6,138,827	6,130,000	5,979,373		62,166			6.916	8.018	FMAN	67,125	476,847	08/04/2023	02/05/2031
38175C-AA-0	Golub Capital Partners CLO 21M GOCAP 2014-21A AR		D		1.A FE	2,531,661	100.1700	2,613,594	2,609,153	2,580,842		7,746			6.357	8.403	JAJO	31,332	187,260	10/13/2022	01/25/2031
38175C-AC-6	Golub Capital Partners CLO 21M GOCAP 2014-21A BR	C	D	4	1.C FE	12,401,589	100.1980	13,025,779	13,000,000	12,729,110		142,492			6.687	7.904	JAJO	164,215	976,633	03/30/2023	01/25/2031
38175C-AE-2	Golub Capital Partners CLO 21M GOCAP 2014-21A CR	C	D	4	1.F FE	18,074,592	100.1070	18,019,278	18,000,000	18,062,205		(12,774)			7.337	6.924	JAJO	249,474	815,403	05/30/2024	01/25/2031
38175C-AG-7	Golub Capital Partners CLO 21M GOCAP 2014-21A DR		D	4	2.C FE	3,496,000	100.4890	3,517,119	3,500,000	3,498,102		309			8.637	8.441	JAJO	57,103	332,330	01/21/2021	01/25/2031
38175J-AC-1	Golub Capital Partners CLO 17 GOCAP 2013-17A A2R1	C	D	4	1.A FE	5,512,562	100.0000	5,500,000	5,500,000	5,513,199		(3,071)			7.037	6.568	JAJO	73,112	167,191	09/13/2024	10/25/2030
38175J-AG-2	Golub Capital Partners CLO 17 GOCAP 2013-17A BR	C	D	4	1.C FE	18,800,653	100.0000	19,200,000	19,200,000	18,975,303		98,488			7.787	8.188	JAJO	282,426	1,510,910	03/25/2024	10/25/2030
38176E-AQ-0	Golub Capital Partners CLO 40B GCBSL 2019-40A CR	C	D		1.B FE	10,452,296	100.0040	10,600,413	10,600,000	10,494,649		23,808			6.987	7.051	JAJO	139,905	828,664	01/16/2024	01/25/2032
38176E-AS-6	Golub Capital Partners CLO 40B GCBSL 2019-40A DR		D		1.G FE	2,010,294	100.4810	2,009,614	2,000,000	2,009,522		(772)			8.087	7.713	JAJO	30,553	44,703	10/01/2024	01/25/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38177D-AL-2	Golub Capital Partners 48 LP GCBSL 2020-48A C	C	D		1.F FE	1,913,570	100.2760	2,005,522	2,000,000	1,941,001		10,225			7.709	8.183	JAJO	32,549	170,644	05/25/2022	04/17/2033
38177U-AA-8	Golub Capital Partners ABS Fun GCPAF 2020-1A A2		D		1.E FE	6,025,010	97.4060	6,481,490	6,654,091	6,448,186		289,001			3.208	9.577	JAJO	42,100	213,463	10/31/2022	01/22/2029
38177Y-AE-2	Golub Capital Partners CLO 53B GCBSL 2021-53A C	C	D		1.F FE	12,933,248	100.0030	13,000,351	13,000,000	12,943,547		7,522			6.929	6.782	JAJO	180,154	471,640	08/02/2024	07/20/2034
38177Y-AG-7	Golub Capital Partners CLO 53B GCBSL 2021-53A D		D		2.C FE	16,500,000	100.2460	16,540,640	16,500,000	16,500,000					7.929	7.708	JAJO	261,657	1,454,551	05/18/2021	07/20/2034
38178A-AC-7	Golub Capital Partners CLO 41B GCBSL 2019-41A B1R	RA	D		1.C FE	13,301,526	100.2700	13,386,085	13,350,000	13,318,833		5,503			6.629	6.445	JAJO	176,995	999,940	11/22/2021	01/20/2034
38178A-AE-3	Golub Capital Partners CLO 41B GCBSL 2019-41A CR		D		1.F FE	1,000,000	100.0170	1,000,169	1,000,000	1,000,000					7.279	7.045	JAJO	14,558	81,529	01/23/2021	01/20/2034
38178A-AG-8	Golub Capital Partners CLO 41B GCBSL 2019-41A DR	C	D		2.C FE	499,250	100.2380	501,191	500,000	499,480		52			8.379	8.191	JAJO	8,379	46,372	03/29/2021	01/20/2034
38178B-AG-6	Golub Capital Partners CLO 19B GOCAP 2017-19RA CR2	C	D		1.F FE	25,982,259	100.0070	26,001,924	26,000,000	25,984,326		1,842			7.179	6.958	JAJO	373,309	2,093,246	10/04/2023	04/20/2034
38178D-AE-7	Golub Capital Partners CLO 50B GCBSL 2020-50A BR		D		1.C FE	2,000,000	100.2400	2,004,794	2,000,000	2,000,000					6.567	6.323	JAJO	26,270	148,548	02/22/2022	04/20/2035
38178D-AG-2	Golub Capital Partners CLO 50B GCBSL 2020-50A CR		D		1.F FE	3,970,493	100.0080	4,000,308	4,000,000	3,974,197		3,156			6.967	6.854	JAJO	55,739	313,406	10/24/2023	04/20/2035
38178D-AJ-6	Golub Capital Partners CLO 50B GCBSL 2020-50A DR		D		2.B FE	4,017,280	100.2560	4,010,232	4,000,000	4,016,672		(608)			8.067	7.768	JAJO	64,539	88,290	09/23/2024	04/20/2035
38178E-AG-0	Golub Capital Partners CLO 16 GOCAP 2013-16A CR2	C	D		1.F FE	47,523,305	100.4490	47,713,180	47,500,000	47,521,311		(3,046)			7.787	7.540	JAJO	698,710	3,776,048	10/01/2024	07/25/2033
38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2		D		1.F FE	13,193,480	98.2800	13,378,564	13,612,757	13,384,523		174,578			2.773	6.659	JAJO	74,448	377,482	12/14/2023	04/20/2029
38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR		D		1.F FE	261,482,890	92.0000	240,564,259	261,482,890	261,482,890					3.100	3.112	JAJO	1,598,677	8,105,970	06/03/2021	07/20/2030
38178T-AG-7	Golub Capital Partners CLO 58B GCBSL 2021-58A C	C	D		1.F FE	10,000,000	100.0120	10,001,230	10,000,000	10,000,000					7.187	6.943	JAJO	135,764	802,088	11/10/2021	01/25/2035
38178T-AJ-1	Golub Capital Partners CLO 58B GCBSL 2021-58A D	C	D		2.C FE	10,000,000	100.4070	10,040,710	10,000,000	10,000,000					8.387	8.165	JAJO	158,430	924,088	11/10/2021	01/25/2035
38180B-AJ-6	Golub Capital Partners CLO 76 GCBSL 2024-76A D1		D		2.C FE	872,018	100.2990	872,598	870,000	866,632		(5,387)			7.526	7.143	JAJO	21,070		10/02/2024	10/25/2037
38180F-AJ-7	Golub Capital Partners Clo 28m GOCAP 2015-28A D		D		2.C FE	13,411,751	100.5780	13,578,084	13,500,000	13,412,409		659			8.504	8.394	FMAN	426,519		08/09/2024	11/05/2038
38180H-AE-4	Golub Capital Partners CLO 62B GCBSL 2022-62A CR		D		1.F FE	16,750,000	100.8200	16,887,384	16,750,000	16,750,000					6.706	6.423	JAJO	315,197		09/05/2024	10/15/2037
38180H-AG-9	Golub Capital Partners CLO 62B GCBSL 2022-62A D1R		D		2.C FE	17,500,000	100.6750	17,618,108	17,500,000	17,500,000					7.756	7.492	JAJO	379,842		09/05/2024	10/15/2037
38180N-AA-9	Golub Capital Partners Clo 44M GOCAP 2019-44A A1R	C	D		1.A FE	150,000,000	100.2010	150,301,350	150,000,000	150,000,000					6.187	5.739	JAJO	1,237,480		10/25/2024	10/21/2038
38180N-AC-5	Golub Capital Partners Clo 44M GOCAP 2019-44A A2R		D		1.A FE	1,700,000	100.0170	1,700,282	1,700,000	1,700,000					6.367	5.921	JAJO	14,433		10/25/2024	10/21/2038
38180N-AE-1	Golub Capital Partners Clo 44M GOCAP 2019-44A BR	C	D		1.C FE	54,800,000	100.0200	54,810,686	54,800,000	54,800,000					6.467	6.023	JAJO	472,551		10/25/2024	10/21/2038
38180N-AG-6	Golub Capital Partners Clo 44M GOCAP 2019-44A CR		D		1.F FE	10,000,000	100.0220	10,002,210	10,000,000	10,000,000					6.917	6.642	JAJO	92,232		10/25/2024	10/21/2038
38180N-AJ-0	Golub Capital Partners Clo 44M GOCAP 2019-44A DR		D		2.C FE	11,500,000	100.0160	11,501,852	11,500,000	11,500,000					8.467	8.277	JAJO	129,833		10/25/2024	10/21/2038
38180P-AE-6	Golub Capital Partners CLO 43B GCBSL 2019-43A BR	RA	D		1.C FE	22,000,000	99.9800	21,995,512	22,000,000	22,000,000					6.367	5.922	JAJO	167,321		10/31/2024	10/20/2037
38180P-AG-1	Golub Capital Partners CLO 43B GCBSL 2019-43A CR		D		1.F FE	25,000,000	99.9480	24,987,100	25,000,000	25,000,000					6.567	6.125	JAJO	196,110		10/31/2024	10/20/2037
38180P-AJ-5	Golub Capital Partners CLO 43B GCBSL 2019-43A D1R		D		2.C FE	18,943,000	100.2680	18,993,843	18,943,000	18,943,000					7.617	7.191	JAJO	172,354		10/31/2024	10/20/2037
381931-AE-4	Golub Capital Partners Clo 45M GOCAP 2019-45A A2R	C	D		1.A FE	24,300,000	100.1330	24,332,392	24,300,000	24,300,000					6.417	6.168	JAJO	593,927		08/07/2024	07/20/2037
381931-AG-9	Golub Capital Partners Clo 45M GOCAP 2019-45A BR		D		1.C FE	24,800,000	100.0470	24,811,681	24,800,000	24,800,000					6.517	6.269	JAJO	615,172		08/07/2024	07/20/2037
381931-AJ-3	Golub Capital Partners Clo 45M GOCAP 2019-45A CR		D		1.F FE	30,000,000	100.0430	30,012,750	30,000,000	30,000,000					7.017	6.777	JAJO	798,743		08/07/2024	07/20/2037
381931-AL-8	Golub Capital Partners Clo 45M GOCAP 2019-45A DR		D		2.C FE	7,000,000	100.5840	7,040,908	7,000,000	7,000,000					8.567	8.355	JAJO	225,855		08/07/2024	07/20/2037
381933-AC-4	Golub Capital BDC CLO 8 LLC GCBDC 2024-1RA A2RR		D		1.A FE	119,500,000	100.0210	119,525,573	119,500,000	119,500,000					6.367	5.922	JAJO	929,994		10/31/2024	10/20/2036
381939-AE-7	Golub Capital Partners CLO 70 GCBSL 2023-70A C		D		1.F FE	4,300,000	100.9920	4,342,673	4,300,000	4,300,000					7.726	7.491	JAJO	62,751	344,937	10/20/2023	10/25/2036
381945-AC-8	Golub Capital Partners CLO 52 GCBSL 2020-52A BR	C	D		1.C FE	10,200,000	100.6870	10,270,033	10,200,000	10,200,000					6.617	6.448	JAJO	134,995	376,606	04/04/2024	04/20/2037
381948-AA-6	Golub Capital Partners Clo 47M GOCAP 2020-47A A1AR		D		1.A FE	61,751,250	100.1450	61,789,403	61,700,000	61,748,767		(2,483)			6.174	5.902	FMAN	603,177	1,320,312	09/25/2024	08/05/2037
381948-AC-2	Golub Capital Partners Clo 47M GOCAP 2020-47A A2R		D		1.A FE	14,500,000	99.9940	14,499,130	14,500,000	14,500,000					6.354	6.101	FMAN	145,884	318,404	06/28/2024	08/05/2037
381948-AE-8	Golub Capital Partners Clo 47M GOCAP 2020-47A BR		D		1.C FE	19,800,000	99.9940	19,798,772	19,800,000	19,800,000					6.454	6.202	FMAN	202,342	440,946	06/28/2024	08/05/2037
381948-AG-3	Golub Capital Partners Clo 47M GOCAP 2020-47A CR		D		1.F FE	11,000,000	99.9930	10,999,208	11,000,000	11,000,000					6.954	6.710	FMAN	121,121	262,081	06/28/2024	08/05/2037
381948-AJ-7	Golub Capital Partners Clo 47M GOCAP 2020-47A DR		D		2.C FE	14,000,000	101.2290	14,172,018	14,000,000	14,000,000					8.604	8.390	FMAN	190,728	405,425	06/28/2024	08/05/2037
390556-AQ-1	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A CR	C	D	4	1.A FE	2,798,867	100.0760	2,804,827	2,802,705	2,802,479		2,279			7.618	7.906	JAJO	46,258	235,748	08/10/2022	10/15/2029
390556-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR	C	D	4	1.E FE	4,065,428	100.1190	4,069,821	4,065,000	4,064,316		(1,112)			8.918	8.982	JAJO	78,541	310,993	08/02/2024	10/15/2029
39055T-AS-7	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A CR		D	4	1.B FE	9,205,707	100.0760	9,357,115	9,350,000	9,326,922		51,499			7.409	8.133	JAJO	148,168	769,229	11/29/2022	01/16/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
39055T-AU-2	Great Lakes CLO 2015-1 Ltd GRTLK 2015-1A DR		D	4	1.G FE	11,851,720	100.2790	12,033,420	12,000,000	11,961,792		45,900			8.809	8.992	JAJO	226,095	1,158,036	08/10/2022	01/16/2030
390578-AL-6	Great Lakes CLO 2019-1 Ltd GRTLK 2019-1A AR		D		1.A FE	2,980,601	100.0020	3,080,774	3,080,725	3,053,369		6,543			6.478	8.324	JAJO	43,237	369,236	10/14/2022	07/15/2031
39729R-AD-0	Greenwood Park CLO Ltd GRNPK 2018-1A C	C	D	4	1.E FE	15,343,914	100.1470	15,773,121	15,750,000	15,467,164		71,083			6.618	6.920	JAJO	225,823	1,165,110	12/22/2023	04/15/2031
39729R-AE-8	Greenwood Park CLO Ltd GRNPK 2018-1A D		D	4	2.C FE	20,442,255	100.1960	20,740,489	20,700,000	20,556,794		32,693			7.418	7.359	JAJO	332,675	1,699,187	02/25/2022	04/15/2031
39808P-AQ-9	Greywolf CLO V Ltd GWOLF 2015-1A BR	C	D	4	1.F FE	7,002,450	100.1340	7,009,408	7,000,000	7,000,931		(984)			6.887	6.632	JAJO	91,068	540,112	01/13/2022	01/27/2031
39808P-AS-5	Greywolf CLO V Ltd GWOLF 2015-1A CR		D	4	2.C FE	5,706,410	100.1630	5,759,344	5,750,000	5,724,263		6,306			7.887	7.811	JAJO	85,667	502,127	02/25/2022	01/27/2031
39809A-AE-8	GREYWOLF CLO VII Ltd GWOLF 2018-2A B		D	4	1.F FE	7,154,776	100.0600	7,154,283	7,150,000	7,153,036		(1,740)			7.177	6.932	JAJO	102,637	426,704	02/28/2024	10/20/2031
39809A-AG-3	GREYWOLF CLO VII Ltd GWOLF 2018-2A C		D	4	2.C FE	4,829,337	100.1930	4,909,433	4,900,000	4,839,668		10,331			8.127	8.299	JAJO	79,649	327,727	02/28/2024	10/20/2031
39809G-AE-5	GREYWOLF CLO VI Ltd GWOLF 2018-1A B	C	D	4	1.F FE	29,400,000	100.1520	29,444,629	29,400,000	29,400,000					6.827	6.587	JAJO	362,411	2,265,478	03/27/2018	04/26/2031
39809G-AG-0	GREYWOLF CLO VI Ltd GWOLF 2018-1A C	C	D	4	2.C FE	22,387,127	100.1770	23,040,802	23,000,000	22,506,581		112,393			7.827	8.320	JAJO	325,047	1,963,417	02/29/2024	04/26/2031
40170U-AC-7	Guggenheim MM CLO 2021-3 Ltd GCF 2021-3A B		D		1.C FE	12,000,000	100.5500	12,065,940	12,000,000	12,000,000					6.829	6.588	JAJO	163,896	915,552	11/04/2021	01/21/2034
40172D-AG-4	Guggenheim CLO 2020-1 Ltd GUGG 2020-1A DR	C	D		2.C FE	6,250,000	100.0100	6,250,613	6,250,000	6,250,000					8.668	8.419	JAJO	117,373	592,250	03/26/2021	04/15/2031
40436X-AG-2	Highbridge Loan Management 3-2 HLM 3A-2014 BR	C	D	4	1.C FE	4,751,978	100.1010	4,804,862	4,800,000	4,767,921		11,606			7.294	7.389	JAJO	72,940	389,744	08/24/2023	07/18/2029
40439D-AU-2	HPS Loan Management 15-2019 Lt HLM 15A-19 CR		D		1.F FE	1,497,000	100.3580	1,505,376	1,500,000	1,494,051		(2,949)			6.832	6.655	JAJO	20,210	85,717	03/27/2024	01/22/2035
41154X-AN-5	Harbor Park CLO 18-1 Ltd HARB 2018-1A D		D		2.C FE	1,835,000	100.0330	2,000,650	2,000,000	1,877,202		23,930			7.779	9.442	JAJO	31,116	173,253	01/05/2023	01/20/2031
413717-AY-5	Harriman Park CLO LTD HRPK 2020-1A DR		D		2.C FE	743,438	100.3910	752,934	750,000	744,092		655			7.979	7.924	JAJO	11,969	49,309	01/22/2024	04/20/2034
43133A-AB-3	Hildene TruPS Financials Note HITR 2018-1A A2L		D	4	1.C FE	26,000,000	97.3330	25,306,667	26,000,000	26,000,000					6.938	6.596	JAJO	415,868	2,007,659	08/13/2018	10/10/2038
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1		D	4	1.C FE	26,686,923	98.1880	26,352,894	26,839,358	26,839,358					6.535	6.075	FMAN	194,895	1,994,017	01/19/2022	05/22/2039
43133J-AC-2	Hildene TruPS Securitization 2 HITR 2019-2A A2		D	4	1.D FE	10,053,750	97.5830	10,246,250	10,500,000	10,197,591		54,352			7.225	6.899	FMAN	84,296	853,750	12/20/2022	05/22/2039
43133W-AB-5	Hildene TruPS Securitization 2 HITR 2020-3A A1R		D		1.B FE	11,096,946	98.5000	11,153,563	11,323,414	10,939,697		(174,084)			6.586	7.005	JAJO	135,625	851,286	12/20/2022	07/30/2039
43133Y-AA-3	Hildene TruPS Securitization 2 HITR 4A A1A		D		1.A FE	31,712,707	100.0330	31,723,237	31,712,707	31,712,707					7.076	6.778	JAJO	436,348	1,164,727	09/27/2024	07/23/2042
43133Y-AB-1	Hildene TruPS Securitization 2 HITR 4A A2		D		1.C FE	43,900,000	99.5000	43,680,500	43,900,000	43,900,000					7.526	7.225	JAJO	642,450	3,675,129	06/03/2022	07/23/2042
44330G-AG-8	Highbridge Loan Management 4-2 HLM 4A-2014 BR	C	D	4	1.B FE	6,352,595	100.1540	6,510,004	6,500,000	6,402,886		28,006			6.729	7.032	JAJO	78,970	488,718	04/26/2023	01/28/2030
44330G-AJ-2	Highbridge Loan Management 4-2 HLM 4A-2014 CR	C	D	4	2.A FE	28,164,956	100.1770	29,051,301	29,000,000	28,409,855		108,470			7.429	7.871	JAJO	388,981	2,138,899	11/27/2024	01/28/2030
449258-AC-6	ICG US CLO 2018-1 LTD ICG 2018-1A B	C	D	4	1.E FE	19,502,421	100.1390	19,827,443	19,800,000	19,580,170		56,976			6.649	6.786	JAJO	263,301	1,362,652	10/01/2024	04/21/2031
449258-AD-4	ICG US CLO 2018-1 LTD ICG 2018-1A C		D	4	2.C FE	10,117,063	100.1500	10,305,476	10,290,000	10,161,734		25,291			7.479	7.639	JAJO	153,918	820,299	02/28/2024	04/21/2031
44929B-BA-8	ICG US CLO 2014-2 Ltd ICG 2014-2A CRR	C	D	4	1.A FE	14,104,344	100.1240	14,505,907	14,488,000	14,215,815		79,005			6.718	7.154	JAJO	210,867	1,086,447	11/30/2023	01/15/2031
44929B-BC-4	ICG US CLO 2014-2 Ltd ICG 2014-2A DRR	C	D	4	1.F FE	17,841,049	100.3240	18,591,951	18,532,000	18,012,140		125,945			7.618	8.303	JAJO	305,863	1,558,806	08/04/2023	01/15/2031
44932T-AC-1	ICG US CLO 2018-2 LTD ICG 2018-2A B	RA	D		1.B FE	3,130,725	100.1650	3,180,223	3,175,000	3,130,725		(2,000)			6.643	7.062	JAJO	41,599	236,463	10/13/2023	07/22/2031
44932T-AG-2	ICG US CLO 2018-2 LTD ICG 2018-2A D	C	D	4	2.C FE	4,487,033	100.1540	4,506,921	4,500,000	4,492,874		1,742			7.993	7.807	JAJO	70,940	396,739	06/30/2021	07/22/2031
44933E-AL-3	ICG US CLO 2022-1i Ltd ICG 2022-1A D1	C	D		2.B FE	10,848,750	100.2120	11,023,364	11,000,000	10,860,255		11,505			8.677	8.752	JAJO	190,903	781,458	02/21/2024	07/20/2035
44933W-AE-9	ICG US CLO 2015-2R Ltd ICG 2015-2RA B	M	D	4	1.F FE	6,666,657	100.1840	6,712,308	6,700,000	6,672,518		5,243			7.309	7.156	JAJO	104,741	523,814	02/28/2024	01/16/2033
44933W-AG-4	ICG US CLO 2015-2R Ltd ICG 2015-2RA C	C	D	4	2.C FE	4,928,410	100.0400	5,001,985	5,000,000	4,943,683		8,979			8.409	8.440	JAJO	89,929	462,189	04/26/2023	01/16/2033
44934D-AC-4	ICG US CLO 2024-1 Ltd ICG 2024-1A B		D		1.C FE	12,000,000	100.8050	12,096,600	12,000,000	12,000,000					6.756	6.474	JAJO	175,653	392,729	03/28/2024	04/15/2037
46600C-AN-0	IVY Hill Middle Market Credit IVYH 12A A1TR		D		1.A FE	2,841,000	100.1830	3,005,475	3,000,000	2,944,204		(16,224)			6.479	7.220	JAJO	38,874	220,121	11/08/2022	07/20/2033
46600C-AQ-3	IVY Hill Middle Market Credit IVYH 12A A2AR	C	D		1.C FE	7,407,716	100.0000	8,200,033	8,200,000	7,769,310		(29,113)			6.779	8.192	JAJO	111,176	626,735	10/05/2022	07/20/2033
46603P-AS-7	Ivy Hill Middle Market Credit IVYH 18A CR	C	D		1.F FE	13,500,000	99.9840	13,497,813	13,500,000	13,500,000					6.932	6.480	JAJO	106,574		10/25/2024	01/22/2037
46603P-AU-2	Ivy Hill Middle Market Credit IVYH 18A DR		D		2.C FE	7,500,000	99.9760	7,498,170	7,500,000	7,500,000					8.482	8.056	JAJO	72,447		10/25/2024	01/22/2037
46604C-AE-6	Ivy Hill Middle Market Credit IVYH 20A C	C	D		1.F FE	5,500,000	100.3020	5,516,610	5,500,000	5,500,000					8.817	8.614	JAJO	96,991	489,635	02/13/2023	04/20/2035
46604E-AJ-1	Ivy Hill Middle Market Credit IVYH 9A BRR		D		1.C FE	2,004,000	100.1740	2,003,474	2,000,000	2,000,000		(4,000)			6.676	6.440	JAJO	25,963	74,772	07/12/2024	04/23/2034
46604K-AC-2	Ivy Hill Middle Market Credit IVYH 2024-22A B		D		1.C FE	11,000,000	100.7590	11,083,468	11,000,000	11,000,000					7.117	7.157	JAJO	156,583	536,542	02/07/2024	04/20/2036
46604K-AE-8	Ivy Hill Middle Market Credit IVYH 2024-22A C		D		1.F FE	6,000,000	101.5960	6,095,760	6,000,000	6,000,000					7.867	7.644	JAJO	94,409	321,159	02/07/2024	04/20/2036
46604K-AG-3	Ivy Hill Middle Market Credit IVYH 2024-22A D		D		2.C FE	3,626,750	102.5750	3,718,340	3,625,000	3,626,852		102			9.667	9.472	JAJO	70,089	235,359	08/06/2024	04/20/2036
470170-AD-3	Jamaica Merchant Voucher Recei JAMREC-PP		D		2.C FE	3,668,100	100.5210	3,779,509	3,759,911	3,706,548		24,803			5.625	7.122	JAJO	50,524	280,149	08/04/2023	01/08/2027
470170-AE-1	Jamaica Merchant Voucher Recei Secured		D		2.C FE	21,830,000	99.0000	21,780,000	22,000,000	21,832,658		2,658			6.120	6.359	JAJO	314,160	306,000	12/02/2024	10/07/2032
47421M-BC-6	Jefferson Mill CLO Ltd JEFFM 2015-1A DR		D	4	2.C FE	8,961,886	100.2000	9,017,955	9,000,000	8,972,071		5,158			8.429	8.307	JAJO	151,722	839,267	05/25/2022	10/20/2031
48190D-AC-4	KKR CLO 47 Ltd KKR 2024-47A B	RA	D		1.C FE	38,000,000	100.0000	38,000,000	38,000,000	38,000,000					6.456	5.596	JAJO	109,033		11/01/2024	01/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48190D-AE-0	KKR CLO 47 Ltd KKR 2024-47A C		D		1.F FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					6.656	5.800	JAJO	29,582		11/01/2024	01/15/2038
48190D-AG-5	KKR CLO 47 Ltd KKR 2024-47A D1		D		2.C FE	9,000,000	100.0000	9,000,000	9,000,000	9,000,000					7.806	6.969	JAJO	31,224		11/01/2024	01/15/2038
481952-AC-3	KKR CLO 50 Ltd KKR 2024-50A B		D		1.C FE	7,200,000	101.0780	7,277,602	7,200,000	7,200,000					6.717	6.474	JAJO	96,731	257,627	03/27/2024	04/20/2037
48249V-BC-4	KKR Financial CLO 2013-1 Ltd KKR 2013-1A CR2		D		2.A FE	26,000,000	100.3970	26,103,220	26,000,000	26,000,000					8.056	7.798	JAJO	453,816	1,000,197	04/26/2024	04/15/2029
48250E-BG-9	KKR CLO 30 Ltd KKR 30A CR2		D		1.F FE	17,325,000	100.6460	17,436,971	17,325,000	17,325,000					6.847	6.576	JAJO	250,445	401,046	06/14/2024	04/17/2037
48250E-BJ-3	KKR CLO 30 Ltd KKR 30A D1R2		D		2.C FE	17,325,000	101.3010	17,550,468	17,325,000	17,325,000					7.847	7.620	JAJO	287,020	454,465	06/14/2024	04/17/2037
48250G-AU-4	KKR CLO 10 Ltd KKR 10 CR	RA	D	4	1.C FE	23,998,078	100.1040	24,024,912	24,000,000	24,008,670		2,982			6.820	6.886	MJSD	72,749	962,862	08/29/2024	09/15/2029
48250G-AW-0	KKR CLO 10 Ltd KKR 10 DR		D	4	2.B FE	17,642,605	100.1710	18,030,852	18,000,000	17,761,289		61,362			7.970	8.581	MJSD	63,761	1,626,217	02/28/2023	09/15/2029
48250L-BA-6	KKR CLO 9 Ltd KKR 9 CR2	C	D		1.C FE	15,814,183	100.0100	16,001,536	16,000,000	15,897,886		32,888			7.018	6.980	JAJO	243,274	897,415	05/30/2024	07/15/2030
48250R-BL-9	KKR CLO 12 Ltd KKR 12 DR2		D		2.A FE	1,450,000	100.1260	1,451,821	1,450,000	1,450,000					8.018	7.757	JAJO	25,188	127,846	02/01/2022	10/15/2030
48251B-BA-7	KKR Clo 16 Ltd KKR 16 BR2		D		1.F FE	2,902,739	100.0080	3,000,225	3,000,000	2,923,408		9,589			7.129	7.411	JAJO	42,774	198,599	01/25/2024	10/20/2034
48251B-BC-3	KKR Clo 16 Ltd KKR 16 CR2		D		2.C FE	3,192,557	100.4070	3,238,139	3,225,000	3,191,214		(1,342)			8.179	8.177	JAJO	52,755	216,921	01/23/2024	10/20/2034
48251F-AL-5	KKR Clo 17 Ltd KKR 17 C1R		D		1.F FE	954,100	100.0000	999,999	1,000,000	959,705		5,970			6.868	7.455	JAJO	14,880	76,510	06/22/2023	04/15/2034
48251J-AJ-2	KKR CLO 18 Ltd KKR 18 D	C	D	4	2.B FE	12,975,630	100.2930	13,338,969	13,300,000	13,078,384		48,344			8.494	8.822	JAJO	235,353	1,242,168	09/06/2023	07/18/2030
48251M-BJ-4	KKR CLO 15 Ltd KKR 15 DR2		D		2.C FE	6,500,000	100.3390	6,522,022	6,500,000	6,500,000					7.632	7.388	JAJO	103,355	96,441	08/01/2024	01/18/2032
48252K-AC-3	KKR CLO 21 Ltd KKR 21 B		D	4	1.A FE	628,892	100.1780	629,117	628,000	628,000		(892)			6.318	6.052	JAJO	8,596	11,175	08/02/2024	04/15/2031
48252K-AE-9	KKR CLO 21 Ltd KKR 21 C	C	D	4	1.B FE	12,644,402	100.0040	12,816,449	12,816,000	12,693,460		31,550			6.718	6.735	JAJO	186,532	942,007	01/16/2024	04/15/2031
48252K-AG-4	KKR CLO 21 Ltd KKR 21 D		D	4	2.A FE	7,308,897	100.3660	7,398,996	7,372,000	7,334,232		7,641			7.518	7.400	JAJO	120,075	591,517	02/28/2024	04/15/2031
48252R-AS-3	KKR Clo 24 Ltd KKR 24 CR	C	D		1.E FE	7,100,000	100.1350	7,109,613	7,100,000	7,100,000					6.979	6.740	JAJO	99,102	557,144	07/06/2021	04/20/2032
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR		D		2.B FE	4,999,500	100.0120	5,000,575	5,000,000	4,999,716		16			8.129	7.912	JAJO	81,290	450,968	08/19/2021	04/20/2032
48252W-AE-3	KKR CLO 22 Ltd KKR 22A C		D	4	1.E FE	4,916,050	100.1600	5,008,020	5,000,000	4,935,898		14,698			6.929	7.085	JAJO	69,290	389,801	08/23/2023	07/20/2031
48252W-AG-8	KKR CLO 22 Ltd KKR 22A D	C	D	4	2.C FE	13,618,841	100.0330	15,004,920	15,000,000	14,027,582		191,012			7.979	9.713	JAJO	239,370	1,329,972	01/05/2023	07/20/2031
48253H-AS-4	KKR CLO 26 Ltd KKR 26 CR	C	D		1.F FE	500,000	100.2510	501,256	500,000	500,000					7.118	6.841	JAJO	7,711	39,523	07/21/2021	10/15/2034
48253H-AU-9	KKR CLO 26 Ltd KKR 26 DR		D		2.C FE	7,508,340	100.3520	7,526,378	7,500,000	7,506,530		(42)			8.318	8.046	JAJO	135,160	614,660	02/01/2024	10/15/2034
48253U-AC-0	KKR Clo 34 Ltd KKR 34A B		D		1.C FE	10,163,818	100.3440	10,159,850	10,125,000	10,133,479		(30,339)			6.718	6.441	JAJO	147,365	379,659	05/30/2024	07/15/2034
48253U-AE-6	KKR Clo 34 Ltd KKR 34A C	C	D		1.F FE	12,906,917	100.0050	13,000,624	13,000,000	12,921,869		12,206			7.118	6.967	JAJO	200,477	817,615	09/25/2024	07/15/2034
48253U-AG-1	KKR Clo 34 Ltd KKR 34A D	C	D		2.C FE	19,750,000	100.2490	19,799,217	19,750,000	19,750,000					8.218	7.961	JAJO	351,641	1,781,399	06/04/2021	07/15/2034
48254F-AL-2	KKR Clo 37 Ltd KKR 37A C		D		1.E FE	12,928,617	100.0010	13,000,117	13,000,000	12,964,055		4,250			7.129	6.949	JAJO	185,354	1,039,992	11/30/2023	01/20/2035
48254F-AN-8	KKR Clo 37 Ltd KKR 37A D	C	D		2.B FE	12,546,800	100.4660	13,060,515	13,000,000	12,672,131		35,228			8.229	8.515	JAJO	213,954	1,185,768	01/09/2023	01/20/2035
48254L-AE-5	KKR CLO 35 Ltd KKR 35A C		D		1.F FE	1,895,250	100.0080	1,900,144	1,900,000	1,895,719		469			7.079	6.891	JAJO	26,900	111,949	01/25/2024	10/20/2034
48254L-AG-0	KKR CLO 35 Ltd KKR 35A D		D		2.C FE	3,376,793	100.0520	3,411,777	3,410,000	3,379,205		2,412			8.079	8.045	JAJO	55,099	182,376	08/02/2024	10/20/2034
48254N-AJ-0	KKR CLO 31 Ltd KKR 31A D		D		2.C FE	2,932,500	100.0510	3,001,542	3,000,000	2,935,418		2,918			7.679	7.901	JAJO	46,074	190,412	01/23/2024	04/20/2034
48254Q-AD-6	KKR Clo 33 Ltd KKR 33A C	C	D		1.F FE	13,275,000	100.1980	13,526,784	13,500,000	13,317,038		24,533			6.879	6.917	JAJO	185,733	1,045,586	04/11/2023	07/20/2034
48254Q-AE-4	KKR Clo 33 Ltd KKR 33A D	C	D		2.C FE	9,086,750	100.2510	10,025,140	10,000,000	9,267,080		83,380			7.979	9.298	JAJO	159,580	886,647	10/12/2022	07/20/2034
48255A-AC-2	KKR CLO 36 Ltd KKR 36A B		D		1.C FE	9,588,000	100.1300	9,612,451	9,600,000	9,588,000					6.618	6.496	JAJO	137,644	529,708	01/22/2024	10/15/2034
48255A-AE-8	KKR CLO 36 Ltd KKR 36A C		D		1.F FE	4,729,000	100.0030	4,750,147	4,750,000	4,726,039		(2,961)			7.068	6.894	JAJO	72,736	278,304	01/24/2024	10/15/2034
48255A-AG-3	KKR CLO 36 Ltd KKR 36A D	C	D		2.C FE	7,386,399	100.0530	7,504,005	7,500,000	7,402,683		12,363			8.318	8.329	JAJO	135,160	684,085	08/04/2023	10/15/2034
48255P-AC-9	KKR CLO 41 Ltd KKR 2022-41A B		D		1.C FE	9,011,250	100.1930	9,017,370	9,000,000	9,000,000		(11,250)			6.556	6.315	JAJO	127,840	330,081	06/06/2024	04/15/2035
48256N-AE-9	KKR CLO Trust KKR 2024-51A B		D		1.B FE	8,750,000	100.8380	8,823,325	8,750,000	8,750,000					6.467	6.020	JAJO	156,516		09/19/2024	10/20/2037
48256N-AJ-8	KKR CLO Trust KKR 2024-51A D1	C	D		2.C FE	15,500,000	100.2520	15,539,076	15,500,000	15,500,000					7.767	7.339	JAJO	331,551		09/19/2024	10/20/2037
48256R-AE-0	KKR CLO 53 Ltd KKR 2024-53A B		D		1.B FE	19,000,000	100.0000	19,000,000	19,000,000	19,000,000					6.456	5.294	JAJO	98,811		10/18/2024	01/15/2038
48256R-AJ-9	KKR CLO 53 Ltd KKR 2024-53A D1		D		2.C FE	9,800,000	100.3250	9,831,830	9,800,000	9,800,000					7.806	5.814	JAJO	61,623		10/18/2024	01/15/2038
48259B-AN-2	KKR CLO 38 Ltd KKR 38A D		D		2.B FE	13,944,700	100.0820	14,011,438	14,000,000	13,937,210		(7,490)			8.306	8.152	JAJO	251,946	951,741	01/30/2024	04/15/2033
48661Q-AJ-0	Rad CLO 9 Ltd RAD 2020-9A C	M	D	4	1.F FE	8,877,070	100.0000	9,000,000	9,000,000	8,907,141		15,562			7.518	7.474	JAJO	146,591	705,707	03/07/2024	01/15/2034
48662L-AG-6	Rad CLO 10 Ltd RAD 2021-10A D		D		2.C FE	2,503,325	100.4930	2,512,318	2,500,000	2,465,274		(38,051)			7.638	7.689	JAJO	37,129	52,993	09/10/2024	04/23/2034
48662N-AE-7	Rad CLO 11 Ltd RAD 2021-11A C		D		1.F FE	7,185,600	100.1900	7,213,666	7,200,000	7,173,141		(12,459)			6.718	6.514	JAJO	104,793	402,741	03/28/2024	04/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
48662N-AG-2	Rad CLO 11 Ltd RAD 2021-11A D		D		2.C FE	5,011,600	100.2460	5,012,320	5,000,000	4,999,237		(12,363)			7.818	7.558	JAJO	84,690	215,444	06/26/2024	04/15/2034
50200J-AJ-0	LCM Loan Income Fund I Income LCM 27A C	C	D	4	1.F FE	3,599,946	100.0630	3,602,268	3,600,000	3,600,135		189			6.859	6.588	JAJO	52,814	137,586	07/10/2024	07/16/2031
527911-AJ-0	Lewey Park CLO Ltd LEWEY 2024-1A C	C	D		1.F FE	8,500,000	100.2770	8,523,554	8,500,000	8,500,000					6.567	6.124	JAJO	75,981		09/27/2024	10/21/2037
527911-AL-5	Lewey Park CLO Ltd LEWEY 2024-1A D1		D		2.C FE	5,000,000	100.2700	5,013,475	5,000,000	5,000,000					7.567	7.140	JAJO	51,500		09/27/2024	10/21/2037
542798-AJ-2	Long Point Park CLO Ltd LNGPT 2017-1A C		D	4	2.B FE	3,929,322	100.4020	4,016,080	4,000,000	3,958,150		10,245			7.309	7.383	JAJO	61,721	162,511	11/27/2024	01/17/2030
553205-AG-0	MP CLO III LTD MP3 2013-1A CR	C	D	4	1.B FE	2,279,555	100.2040	2,304,690	2,300,000	2,285,350		4,115			6.879	6.880	JAJO	31,643	178,138	08/04/2023	10/20/2030
553205-AJ-4	MP CLO III LTD MP3 2013-1A DR		D	4	2.C FE	12,386,666	100.0280	12,603,528	12,600,000	12,482,238		27,299			7.929	8.017	JAJO	199,811	1,110,753	02/25/2022	10/20/2030
55320R-AN-7	ACAS CLO 2015-1 Ltd MP7 2015-1A DRR		D	4	1.G FE	10,000,000	100.2430	10,024,250	10,000,000	10,000,000					7.844	7.603	JAJO	163,416	867,883	08/14/2018	10/18/2028
55817G-AG-6	Madison Park Funding Ltd MDPK 2023-63A C		D		1.F FE	5,000,000	100.4970	5,024,835	5,000,000	5,000,000					8.126	7.899	JAJO	79,005	446,612	03/29/2023	04/21/2035
55818R-BC-9	Madison Park Funding XIV Ltd MDPK 2014-14A CRR	C	D	4	1.E FE	576,000	100.0070	600,040	600,000	589,453		2,527			7.093	7.399	JAJO	8,394	47,423	06/17/2020	10/22/2030
55818R-BE-5	Madison Park Funding XIV Ltd MDPK 2014-14A DRR	C	D	4	2.C FE	5,217,070	100.3950	5,326,948	5,306,000	5,250,308		13,481			7.843	7.919	JAJO	82,076	286,443	11/27/2024	10/22/2030
55819P-AQ-2	Madison Park Funding XXVI Ltd MDPK 2019-36A B1R		D		1.C FE	23,850,399	100.2430	24,118,394	24,060,000	23,797,802		(56,078)			6.556	6.525	JAJO	341,759	1,235,376	05/30/2024	04/15/2035
55819Q-BQ-9	Madison Park Funding XIX Ltd MDPK 2015-19A DR3		D		2.C FE	4,075,313	102.0810	4,134,297	4,050,000	4,058,415		(16,897)			8.882	8.630	JAJO	70,942	294,626	02/29/2024	01/22/2037
55819X-BC-5	Madison Park Funding XXII Ltd MDPK 2016-22A BR		D		1.C FE	1,105,774	100.0000	1,105,000	1,105,000	1,105,000		(774)			6.518	6.293	JAJO	15,604	40,311	06/21/2024	01/15/2033
55820C-AS-4	Madison Park Funding XXIX LTD MDPK 2018-29A CR		D		1.F FE	3,600,000	100.0030	3,600,090	3,600,000	3,600,000					6.882	6.626	JAJO	51,618	148,062	03/26/2024	10/18/2030
55820J-BJ-8	Madison Park Funding XXI Ltd MDPK 2016-21A BRR		D		1.F FE	1,276,425	100.2630	1,353,546	1,350,000	1,294,260		10,643			7.118	7.901	JAJO	20,819	106,710	01/09/2023	10/15/2032
55820T-AN-8	Madison Park Funding XXIII Ltd MDPK 2017-23A CR		D		1.F FE	11,400,000	100.1550	11,417,681	11,400,000	11,400,000					6.879	6.638	JAJO	141,589	881,621	06/04/2021	07/27/2031
55820T-AQ-1	Madison Park Funding XXIII Ltd MDPK 2017-23A DR		D		2.C FE	2,500,000	100.1990	2,504,963	2,500,000	2,500,000					8.079	7.859	JAJO	36,467	223,924	06/04/2021	07/27/2031
55820V-AE-3	Madison Park Funding XLIX Ltd MDPK 2021-49A C	M	D		1.F FE	10,000,000	100.0030	10,000,270	10,000,000	10,000,000					6.929	6.690	JAJO	138,580	780,937	10/08/2021	10/19/2034
55820V-AG-8	Madison Park Funding XLIX Ltd MDPK 2021-49A D	C	D		2.C FE	17,250,000	100.7180	17,373,786	17,250,000	17,250,000					8.079	7.860	JAJO	278,726	1,549,900	10/08/2021	10/19/2034
55820Y-AD-9	Madison Park Funding XXVII Ltd MDPK 2018-27A B		D	4	1.F FE	1,984,455	100.1450	2,002,892	2,000,000	1,987,425		2,970			6.679	6.645	JAJO	26,716	93,976	07/30/2024	04/20/2030
55820Y-AE-7	Madison Park Funding XXVII Ltd MDPK 2018-27A C		D	4	2.C FE	1,967,594	100.0630	2,091,306	2,090,000	2,026,439		13,869			7.479	8.213	JAJO	31,262	174,657	09/07/2021	04/20/2030
55821G-AL-9	Madison Park Funding LI Ltd MDPK 2021-51A D		D		2.C FE	2,592,980	100.3030	2,607,873	2,600,000	2,589,943		(3,037)			7.929	7.787	JAJO	41,231	171,756	01/22/2024	07/19/2034
55821K-AG-1	Madison Park Funding XXXVIII L MDPK 2021-38A C		D		1.F FE	1,760,000	100.2010	2,004,024	2,000,000	1,812,428		23,947			6.809	8.531	JAJO	28,749	152,344	10/24/2022	07/17/2034
55821K-AJ-5	Madison Park Funding XXXVIII L MDPK 2021-38A D		D		2.C FE	7,980,000	100.5080	8,040,640	8,000,000	7,947,540		6,629			7.809	7.688	JAJO	131,886	690,702	10/05/2021	07/17/2034
55822Y-AE-5	Madison Park Funding LXVI Ltd MDPK 2024-66A B		D		1.C FE	32,750,000	100.0000	32,750,000	32,750,000	32,750,000					6.317	5.499	JAJO	114,942		10/31/2024	10/21/2037
55822Y-AG-0	Madison Park Funding LXVI Ltd MDPK 2024-66A C		D		1.F FE	42,000,000	100.0000	42,000,000	42,000,000	42,000,000					6.567	5.752	JAJO	153,239		10/31/2024	10/21/2037
55822Y-AJ-4	Madison Park Funding LXVI Ltd MDPK 2024-66A D1		D		2.C FE	39,000,000	100.0000	39,000,000	39,000,000	39,000,000					7.617	6.820	JAJO	165,044		10/31/2024	10/21/2037
55952F-AG-3	Magnetite XXXI Ltd MAGNE 2021-31A D	C	D		2.C FE	5,996,250	100.5540	6,033,258	6,000,000	5,996,891		641			7.918	7.667	JAJO	102,928	456,576	02/07/2024	07/15/2034
55953H-AY-9	Magnetite XII Ltd MAGNE 2015-12A DR	C	D	4	2.A FE	14,432,975	100.0070	14,501,059	14,500,000	14,446,021		13,813			7.918	7.770	JAJO	248,742	1,263,666	09/06/2023	10/15/2031
55953W-AE-0	Magnetite XXXII Ltd MAGNE 2022-32A C		D		1.F FE	2,006,200	100.3090	2,006,172	2,000,000	2,001,420		(4,780)			6.956	6.665	JAJO	30,142	115,488	03/27/2024	04/15/2035
55954K-AS-4	Magnetite XIX Ltd MAGNE 2017-19A CR	C	D		1.F FE	12,707,500	100.0000	12,700,000	12,700,000	12,706,929		(571)			6.859	6.577	JAJO	183,899	915,451	03/28/2024	04/17/2034
55954K-AU-9	Magnetite XIX Ltd MAGNE 2017-19A DR	C	D		2.C FE	7,453,330	100.0000	7,750,000	7,750,000	7,512,961		29,066			7.809	8.182	JAJO	127,765	669,125	12/20/2022	04/17/2034
55954N-AN-9	Magnetite XXIII Ltd MAGNE 2019-23A CR		D		1.F FE	1,500,000	100.0530	1,500,801	1,500,000	1,500,000					6.937	6.689	JAJO	19,656	87,023	01/25/2024	01/25/2035
55954P-AU-8	Magnetite XXI Ltd MAGNE 2019-21A DR	C	D		2.C FE	4,791,425	100.1510	5,007,555	5,000,000	4,815,328		23,200			7.529	8.070	JAJO	75,290	420,384	12/22/2023	04/20/2034
55954T-AU-0	Magnetite XXXV Ltd MAGNE 2022-35A CR		D		1.F FE	4,750,000	101.1160	4,803,024	4,750,000	4,750,000					7.326	7.084	JAJO	65,729	387,675	10/10/2023	10/25/2036
55954T-AW-6	Magnetite XXXV Ltd MAGNE 2022-35A DR		D		2.C FE	7,700,000	101.4680	7,813,067	7,700,000	7,700,000					8.626	8.408	JAJO	125,458	730,210	10/10/2023	10/25/2036
55954W-AQ-2	Magnetite XXIV Ltd MAGNE 2019-24A CR	C	D		1.F FE	20,044,897	100.3120	20,313,119	20,250,000	20,081,039		27,975			6.756	6.636	JAJO	296,415	753,783	10/28/2024	04/15/2035
55955A-AG-1	Magnetite XX Ltd MAGNE 2018-20A D	C	D	4	2.A FE	11,627,593	100.3430	12,329,671	12,287,500	11,808,719		104,149			7.379	8.403	JAJO	181,339	1,014,305	03/30/2023	04/20/2031
55955E-AQ-1	Magnetite XXVII Ltd MAGNE 2020-27A CR		D		1.F FE	1,800,000	100.0040	2,000,070	2,000,000	1,841,265		20,103			6.729	8.145	JAJO	26,916	151,845	10/24/2022	10/20/2034
55955R-AJ-8	Magnetite XL Ltd MAGNE 2024-40A C	C	D		1.F FE	12,000,000	100.7760	12,093,144	12,000,000	12,000,000					6.806	6.522	JAJO	465,291		05/10/2024	05/01/2065
55955R-AL-3	Magnetite XL Ltd MAGNE 2024-40A D		D		2.B FE	21,000,000	101.0770	21,226,191	21,000,000	21,000,000					7.756	7.488	JAJO	921,767		05/10/2024	07/15/2037
566061-AG-2	Marble Point Clo X Ltd MP10 2017-1A C	C	D	4	1.A FE	10,208,670	100.1140	10,411,856	10,400,000	10,295,628		39,753			7.268	7.480	JAJO	163,761	837,881	09/06/2023	10/15/2030
56607W-AE-8	Marble Point Clo XXIV Ltd MP24 2022-1A B	C	D		1.C FE	11,550,094	100.2380	12,178,868	12,150,000	11,731,559		172,219			6.667	7.138	JAJO	162,018	914,813	11/08/2023	04/20/2035
60688H-AA-3	MMcapS Funding XVIII Ltd A1		D		1.A FE	2,921,588	92.5000	2,961,610	3,201,740	2,972,063		14,108			4.876	6.420	MJSD	186,073	2,602	11/12/2021	12/26/2039
60688H-AC-9	MMcapS Funding XVIII Ltd B		D		1.D FE	2,118,750	77.6250	2,328,750	3,000,000	2,487,073		120,615			5.086	7.313	MJSD	2,543	180,753	07/18/2022	12/26/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
60689W-AM-3	MJX Venture Management II LLC VENTR 2017-28RR BF		D	4	1.A FE	1,341,577	99.6370	1,382,466	1,387,500	1,361,998		9,885			3.779	7.178	JAJO	10,195	101,805	12/20/2022	07/22/2030
60689W-BT-7	MJX Venture Management II LLC VENTR 2014-18RR B		D	4	1.A FE	790,976	100.1540	801,308	800,075	800,053		1,931			6.568	7.463	JAJO	11,385	40,423	08/02/2024	10/16/2029
60689W-BV-2	MJX Venture Management II LLC VENTR 2014-18RR C	C	D	4	1.A FE	2,652,631	100.4510	2,661,957	2,650,000	2,650,657		(132)			7.018	7.371	JAJO	40,292	224,246	04/15/2021	10/16/2029
60689W-BX-8	MJX Venture Management II LLC VENTR 2014-18RR D		D	4	2.A FE	1,601,785	99.1730	1,636,351	1,650,000	1,618,052		15,859			8.018	9.551	JAJO	28,663	156,116	12/22/2023	10/16/2029
60689W-CX-7	MJX Venture Management II LLC VENTR 2015-22RR B		D	4	1.A FE	2,020,303	101.1040	2,123,188	2,100,000	2,052,250		14,942			6.759	7.340	JAJO	30,359	158,544	11/29/2022	01/16/2031
60689W-CZ-2	MJX Venture Management II LLC VENTR 2015-22RR C	C	D	4	1.C FE	1,877,520	100.4900	1,884,195	1,875,000	1,877,711		(146)			7.259	6.953	JAJO	29,112	151,057	12/22/2023	01/16/2031
60689W-DB-4	MJX Venture Management II LLC VENTR 2015-22RR D	C	D	4	1.F FE	1,675,000	97.6820	1,636,180	1,675,000	1,675,000					8.309	8.067	JAJO	29,768	152,712	02/09/2018	01/16/2031
61774J-AE-4	Morgan Stanley Eaton Vance CLO MSEV 2022-16A B	M	D		1.C FE	17,654,364	100.0940	18,016,974	18,000,000	17,654,364		(2,937)			6.606	6.818	JAJO	257,630	1,329,435	12/22/2023	04/15/2035
64129U-CL-7	Neuberger Berman CLO XVII Ltd NEUB 2014-17A D1R3		D		2.C FE	8,048,000	101.6650	8,133,200	8,000,000	8,031,919		(16,081)			7.782	7.481	JAJO	122,777	245,904	10/04/2024	07/22/2038
64130T-BE-4	Neuberger Berman CLO XX Ltd NEUB 2015-20A CRR	C	D		1.F FE	2,209,432	100.2450	2,260,523	2,255,000	2,215,836		5,660			6.818	6.895	JAJO	33,309	148,410	01/30/2024	07/15/2034
64132J-AU-9	Neuberger Berman Loan Advisers NEUB 2019-31A DR	C	D		2.C FE	2,890,150	100.1790	2,955,266	2,950,000	2,905,856		7,727			8.129	8.309	JAJO	47,961	266,074	12/12/2022	04/20/2031
64133R-AN-6	Neuberger Berman Loan Advisers NEUB 2020-38A CR		D		1.F FE	4,987,500	100.1530	5,007,655	5,000,000	4,981,764		(5,736)			6.879	6.714	JAJO	68,790	287,019	01/24/2024	10/20/2035
64133R-AQ-9	Neuberger Berman Loan Advisers NEUB 2020-38A DR	C	D		2.C FE	3,941,944	100.1560	3,931,119	3,925,000	3,940,798		(1,146)			7.879	7.578	JAJO	61,850	169,954	07/18/2024	10/20/2035
64133W-AG-0	Neuberger Berman Loan Advisers NEUB 2021-42A D		D		2.C FE	1,594,490	100.2550	1,619,123	1,615,000	1,594,478		(11)			7.709	7.711	JAJO	26,629	102,893	01/22/2024	07/16/2035
64134A-AE-2	Neuberger Berman Loan Advisers NEUB 2021-43A C		D		1.F FE	10,025,000	100.0250	10,002,490	10,000,000	10,009,288		(15,712)			6.859	6.570	JAJO	144,802	191,600	07/25/2024	07/17/2035
64134A-AG-7	Neuberger Berman Loan Advisers NEUB 2021-43A D		D		2.C FE	2,343,655	100.6550	2,365,385	2,350,000	2,341,198		(2,457)			8.009	7.835	JAJO	39,734	155,037	01/22/2024	07/17/2035
64134M-AE-6	Neuberger Berman Loan Advisers NEUB 2021-45A C		D		1.F FE	12,755,792	100.0020	13,700,247	13,700,000	12,978,769		95,410			6.918	7.720	JAJO	205,335	1,055,131	09/08/2022	10/14/2035
64135G-AG-3	Neuberger Berman Loan Advisers NEUB 2022-48A C		D		1.F FE	4,006,000	100.1530	4,006,124	4,000,000	3,997,146		(8,854)			6.826	6.589	JAJO	51,573	228,663	03/28/2024	04/25/2036
64755R-AU-7	New Mountain CLO 1 Ltd NMC CLO-1A CR	C	D		1.F FE	15,000,000	100.0050	15,000,720	15,000,000	15,000,000					7.118	6.841	JAJO	231,319	1,185,670	10/08/2021	10/15/2034
64755R-AW-3	New Mountain CLO 1 Ltd NMC CLO-1A DR	C	D		2.C FE	14,000,000	100.0540	14,007,504	14,000,000	14,000,000					8.118	7.859	JAJO	246,231	1,248,570	10/08/2021	10/15/2034
66860C-AJ-2	Northwoods Capital XIV-B Ltd WOODS 2018-14BA D		D	2	2.B FE	13,651,348	100.4130	14,057,834	14,000,000	13,751,144		40,571			8.178	8.498	FMAN	155,832	964,419	08/29/2024	11/13/2031
66860P-AE-4	Northwoods Capital XVII Ltd WOODS 2018-17A C	C	D	4	1.E FE	3,721,644	100.1260	4,005,024	4,000,000	3,796,345		47,247			6.743	8.122	JAJO	53,197	301,962	05/25/2023	04/22/2031
66860P-AG-9	Northwoods Capital XVII Ltd WOODS 2018-17A D		D	4	2.C FE	3,403,433	100.3690	3,462,720	3,450,000	3,406,478		3,045			7.743	7.880	JAJO	52,686	74,004	10/01/2024	04/22/2031
67080P-AL-0	NYACK Park CLO Ltd NYKPK 2021-1A D		D		2.C FE	3,949,200	100.1060	4,004,220	4,000,000	3,954,118		4,918			7.679	7.683	JAJO	61,432	253,882	01/22/2024	10/20/2034
670859-AU-1	OCP CLO 2020-20 Ltd OCP 2020-20A D1R		D		2.B FE	1,879,082	101.3900	1,875,706	1,850,000	1,875,250		(3,832)			8.232	7.782	JAJO	31,729	41,979	10/10/2024	04/18/2037
67098U-BE-4	OHA Credit Funding 6 Ltd OAKC 2020-6A CR2		D		1.F FE	15,500,000	99.9960	15,499,442	15,500,000	15,500,000					6.467	6.220	JAJO	169,859		10/11/2024	10/20/2037
67098W-AS-0	OHA Credit Funding 7 Ltd OAKC 2020-7A CR		D		1.F FE	1,432,050	100.3610	1,505,411	1,500,000	1,441,716		7,103			6.667	7.199	JAJO	20,002	113,128	04/14/2023	02/24/2037
67098W-AU-5	OHA Credit Funding 7 Ltd OAKC 2020-7A DR		D		2.C FE	2,750,250	100.4710	2,762,939	2,750,000	2,750,205		(45)			7.717	7.490	JAJO	42,446	226,175	06/03/2024	02/24/2037
67102Q-AZ-1	OHA Credit Partners VII Ltd OAKC 2012-7A BR3	C	D		1.C FE	8,735,625	100.0000	9,000,018	9,000,000	8,836,345		84,178			6.233	6.443	FMAN	65,442	640,181	11/08/2023	02/20/2034
67108O-AE-9	Onex Clo Subsidiary 2024-3 Ltd OCP 2024-33A B		D		1.C FE	27,900,000	100.7290	28,103,503	27,900,000	27,900,000					6.467	6.215	JAJO	1,036,235		05/10/2024	07/20/2037
67108O-AG-4	Onex Clo Subsidiary 2024-3 Ltd OCP 2024-33A C		D		1.F FE	18,000,000	100.7660	18,137,844	18,000,000	18,000,000					6.817	6.572	JAJO	702,489		05/10/2024	07/20/2037
67108O-AJ-8	Onex Clo Subsidiary 2024-3 Ltd OCP 2024-33A D1		D		2.B FE	18,000,000	101.0600	18,190,836	18,000,000	18,000,000					7.867	7.639	JAJO	804,339		05/10/2024	07/20/2037
67109B-DG-6	OHA Loan Funding 2015-1 Ltd OHALF 2015-1A CR3		D		1.F FE	1,320,000	100.0520	1,500,786	1,500,000	1,355,020		17,275			6.929	8.721	JAJO	20,787	117,141	10/24/2022	01/19/2037
67109K-AY-0	OZLM IX Ltd OZLM 2014-9A CRR		D	4	2.A FE	4,741,918	100.0310	4,751,477	4,750,000	4,744,976		1,061			8.129	7.945	JAJO	77,226	360,458	08/02/2024	10/20/2031
67109Y-BJ-2	OHA Credit Partners XII Ltd OAKC 2015-12A D1R2		D		2.C FE	9,500,000	101.0580	9,600,482	9,500,000	9,500,000					8.126	7.899	JAJO	150,110	425,188	03/27/2024	04/23/2037
67110H-BW-7	OZLM XIV Ltd OZLM 2015-14A CRR	C	D		2.C FE	3,887,975	100.0000	4,550,000	4,550,000	4,017,173		60,629			8.308	10.635	JAJO	414,554	414,554	10/06/2022	07/15/2034
67111V-AG-1	OZLM XXII Ltd OZLM 2018-22A B		D	4	1.B FE	929,386	100.1700	1,001,701	1,000,000	953,360		11,941			6.709	8.062	JAJO	14,164	75,155	12/20/2022	01/17/2031
67112G-AG-3	OZLM XVIII Ltd OZLM 2018-18A D		D	4	2.B FE	1,005,453	100.3540	1,003,535	1,000,000	1,004,991		(462)			7.768	7.350	JAJO	16,830	21,500	07/16/2024	04/15/2031
67112M-AE-5	OZLM XX Ltd OZLM 2018-20A B	C	D	4	1.B FE	4,168,810	100.1990	4,358,635	4,350,000	4,250,378		24,741			8.308	7.373	JAJO	59,412	334,697	12/27/2022	04/20/2031
67115L-AL-8	OHA Credit Partners XVI OAKC 2021-16A B1R		D		1.C FE	15,000,000	99.9960	14,999,355	15,000,000	15,000,000					6.332	6.068	JAJO	197,886	65,495	08/30/2024	10/18/2037
67115L-AQ-7	OHA Credit Partners XVI OAKC 2021-16A CR		D		1.F FE	20,000,000	100.1320	20,026,460	20,000,000	20,000,000					6.532	6.271	JAJO	272,181	89,994	09/04/2024	10/18/2037
67115L-AS-3	OHA Credit Partners XVI OAKC 2021-16A D1R		D		2.C FE	10,450,000	101.5010	10,606,813	10,450,000	10,450,000					7.632	7.389	JAJO	166,163	54,685	08/30/2024	10/18/2037
67115V-AW-2	OHA Credit Funding 11 Ltd OAKC 2022-11A D1R		D		2.C FE	1,516,695	101.0780	1,516,164	1,500,000	1,512,688		(4,007)			7.467	7.108	JAJO	22,402	22,826	10/02/2024	07/19/2037
67120A-AJ-0	OCP CLO 2024-37 Ltd OCP 2024-37A C		D		1.F FE	18,500,000	100.2250	18,541,588	18,500,000	18,500,000					6.556	5.959	JAJO	158,343		09/27/2024	10/15/2037
67120A-AL-5	OCP CLO 2024-37 Ltd OCP 2024-37A D1		D		2.C FE	34,500,000	100.2130	34,573,382	34,500,000	34,500,000					7.606	7.024	JAJO	342,582		09/27/2024	10/15/2037
67120M-AE-5	OHA Credit Partners XVII Ltd OHACP 2024-17A B1		D		1.C FE	28,500,000	100.0000	28,500,000	28,500,000	28,500,000					6.282	5.463	JAJO	129,312		11/01/2024	01/18/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67120M-AJ-4	OHA Credit Partners XVII Ltd OHACP 2024-17A C		D		1.F FE	20,000,000	100.0000	20,000,000	20,000,000	20,000,000					6.482	5.671	JAJO	93,634		11/01/2024	01/18/2038
67120M-AL-9	OHA Credit Partners XVII Ltd OHACP 2024-17A D1		D		2.C FE	17,000,000	100.0000	17,000,000	17,000,000	17,000,000					7.482	6.686	JAJO	91,867		11/01/2024	01/18/2038
67402F-AQ-2	Oaktree CLO 2020-1 Ltd OAKCL 2020-1A DR		D		2.C FE	6,000,000	100.1510	6,009,072	6,000,000	6,000,000					8.068	7.808	JAJO	104,878	532,060	05/17/2021	07/15/2034
67570E-AJ-7	OCP CLO 2024-36 Ltd OCP 2024-36A D1	C	D		2.B FE	16,000,000	100.2680	16,042,912	16,000,000	16,000,000					7.597	7.141	JAJO	185,712		09/26/2024	10/16/2037
67570E-AN-8	OCP CLO 2024-36 Ltd OCP 2024-36A B1		D		1.C FE	7,200,000	99.9830	7,198,740	7,200,000	7,200,000					6.347	5.872	JAJO	69,820		09/26/2024	10/16/2037
67570M-AG-5	OCP CLO 2024-34 Ltd OCP 2024-34A C	C	D		1.F FE	1,500,000	100.2850	1,504,271	1,500,000	1,500,000					6.536	6.049	JAJO	37,998		09/24/2024	10/15/2037
67570Q-AR-2	OCP CLO 2019-16 Ltd OCP 2019-16A DR		D		2.C FE	6,459,145	100.4510	7,383,149	7,350,000	6,699,793		110,024			8.088	10.218	JAJO	137,050	653,487	10/06/2022	04/10/2033
67572Y-BW-1	Octagon Investment Partners XX OCT22 2014-1A DRR	C	D	4	2.B FE	946,942	100.1550	1,001,552	1,000,000	958,811		9,123			7.643	8.723	JAJO	15,074	84,615	09/06/2023	01/22/2030
67577A-AJ-8	Octagon 55 Ltd OCT55 2021-1A D		D		2.C FE	3,377,906	100.4540	3,440,546	3,425,000	3,377,800		(106)			7.979	8.040	JAJO	54,656	225,178	01/23/2024	07/20/2034
67577E-AC-5	Octagon 56 Ltd OCT56 2021-1A B	M	D		1.C FE	11,239,313	100.1410	11,716,509	11,700,000	11,395,432		149,526			6.568	6.846	JAJO	166,486	859,579	11/08/2023	10/15/2034
67577E-AG-6	Octagon 56 Ltd OCT56 2021-1A D		D		2.C FE	5,513,350	100.3100	5,767,796	5,750,000	5,548,245		24,702			8.118	8.581	JAJO	101,131	439,256	01/22/2024	10/15/2034
67577F-AJ-7	Octagon 54 Ltd OCT54 2021-1A D		D		2.C FE	4,900,000	100.1540	5,007,705	5,000,000	4,904,054		4,054			7.968	8.100	JAJO	86,315	327,077	01/19/2024	07/15/2034
67577L-AQ-8	Octagon Investment Partners 44 OCT44 2019-1A DR	C	D		2.C FE	4,509,000	99.0350	4,951,760	5,000,000	4,603,823		45,655			8.168	9.578	JAJO	88,481	448,452	09/22/2022	10/15/2034
67578C-AJ-3	Octagon 70 Alto Ltd OCT70 2023-1A D		D		2.C FE	2,435,269	101.7350	2,467,076	2,425,000	2,432,721		(2,548)			8.707	8.447	JAJO	42,231	247,010	02/21/2024	10/20/2036
67578J-AE-9	Octagon Investment Partners 51 OCT51 2021-1A C		D		1.F FE	1,995,000	100.2980	2,005,962	2,000,000	1,985,841		(9,159)			6.829	6.735	JAJO	27,316	114,049	02/12/2024	07/20/2034
67578J-AG-4	Octagon Investment Partners 51 OCT51 2021-1A D		D		2.C FE	11,503,750	100.3020	11,534,753	11,500,000	11,503,600		(150)			7.929	7.701	JAJO	182,367	914,130	09/30/2024	07/20/2034
67578U-AE-4	Octagon 69 Ltd OCT69 2024-3A B		D		1.C FE	17,095,000	100.4740	17,175,962	17,095,000	17,095,000					6.435	6.165	JAJO	591,320		05/23/2024	07/24/2037
67578U-AG-9	Octagon 69 Ltd OCT69 2024-3A C		D		1.F FE	8,710,000	100.7630	8,776,457	8,710,000	8,710,000					6.785	6.522	JAJO	316,693		05/23/2024	07/24/2037
67578U-AJ-3	Octagon 69 Ltd OCT69 2024-3A D		D		2.C FE	30,000,000	101.3590	30,407,700	30,000,000	30,000,000					7.835	7.589	JAJO	1,250,041		05/23/2024	07/24/2037
67578V-AE-2	Octagon 63 Ltd OCT63 2024-2A B		D		1.C FE	21,000,000	100.8140	21,171,003	21,000,000	21,000,000					6.617	6.625	JAJO	277,931	647,120	04/10/2024	07/20/2037
67590B-AW-0	Octagon Investment Partners XV OCT16 2013-1A CR	RA	D	4	1.F FE	7,993,804	100.0030	8,250,206	8,250,000	8,077,551		42,084			6.759	7.179	JAJO	117,720	624,226	11/02/2023	07/17/2030
67590B-AY-6	Octagon Investment Partners XV OCT16 2013-1A DR	C	D	4	2.C FE	1,000,000	100.0330	1,000,325	1,000,000	1,000,000					7.909	7.655	JAJO	16,697	87,355	06/15/2018	07/17/2030
67590Q-BN-6	Octagon Investment Partners XX OCT21 2014-1A BR3	C	D		1.D FE	996,000	100.0310	1,000,308	1,000,000	998,767		285			6.528	6.353	FMAN	8,705	74,135	09/07/2021	02/14/2031
67590Y-AS-9	Octagon Investment Partners 26 OCT26 2016-1A CR	C	D	4	1.F FE	2,381,750	100.1540	2,503,858	2,500,000	2,448,174		13,207			6.718	7.120	JAJO	36,387	187,473	08/20/2019	07/15/2030
67591E-BN-2	Octagon Investment Partners 28 OCT28 2016-1A C1RR		D		1.F FE	12,680,000	101.5220	12,872,964	12,680,000	12,680,000					7.185	6.932	JAJO	174,614	445,200	04/25/2024	04/22/2065
67591E-BS-1	Octagon Investment Partners 28 OCT28 2016-1A D1RR		D		2.B FE	24,300,000	101.2510	24,603,872	24,300,000	24,300,000					8.335	8.103	JAJO	388,191	978,159	04/25/2024	04/24/2037
67592F-AU-3	Octagon Investment Partners 41 OCT41 2019-2A CR	C	D		1.F FE	9,200,000	100.2540	10,025,430	10,000,000	9,369,075		81,939			7.068	8.110	JAJO	153,129	785,378	09/21/2022	10/15/2033
67592F-AW-9	Octagon Investment Partners 41 OCT41 2019-2A DR		D		2.C FE	1,641,500	100.2570	1,754,501	1,750,000	1,658,822		11,054			8.118	8.948	JAJO	30,779	156,071	08/09/2022	10/15/2033
67592X-AL-4	Octagon 57 Ltd OCT57 2021-1A D		D		2.C FE	1,232,813	100.0550	1,250,683	1,250,000	1,232,811		(2)			8.018	8.037	JAJO	21,714	82,243	01/17/2024	10/15/2034
675930-AJ-0	Octagon 59 Ltd OCT59 2022-1A D		D		2.C FE	19,683,640	100.5150	20,103,000	20,000,000	19,718,142		31,602			8.223	8.312	FMAN	214,724	1,391,919	06/25/2024	05/15/2035
675935-AW-0	Octagon 60 Ltd OCT60 2022-1A CR	C	D		1.F FE	3,250,000	100.0640	3,252,070	3,250,000	3,250,000					6.567	6.322	JAJO	42,688		09/27/2024	10/20/2037
675935-AY-6	Octagon 60 Ltd OCT60 2022-1A D1R		D		2.C FE	7,500,000	100.3990	7,529,888	7,500,000	7,500,000					7.717	7.491	JAJO	115,761		09/27/2024	10/20/2037
675944-AE-2	Octagon 65 Ltd OCT65 2024-4A B		D		1.C FE	22,625,000	99.9870	22,622,014	22,625,000	22,625,000					6.326	5.870	JAJO	300,255		09/06/2024	10/23/2037
675944-AG-7	Octagon 65 Ltd OCT65 2024-4A C		D		1.F FE	26,000,000	100.6700	26,174,174	26,000,000	26,000,000					6.626	6.173	JAJO	361,294		09/06/2024	10/23/2037
675944-AJ-1	Octagon 65 Ltd OCT65 2024-4A D1		D		2.C FE	26,000,000	100.3840	26,099,866	26,000,000	26,000,000					7.676	7.239	JAJO	418,169		09/06/2024	10/23/2037
67690A-AS-0	OHA Credit Funding 9 Ltd OAKC 2021-9A B1R		D		1.C FE	3,800,000	99.9960	3,799,844	3,800,000	3,800,000					6.317	6.076	JAJO	48,012	13,123	09/18/2024	10/19/2037
67690A-AW-1	OHA Credit Funding 9 Ltd OAKC 2021-9A CR	C	D		1.F FE	5,875,000	100.1320	5,882,755	5,875,000	5,875,000					6.567	6.322	JAJO	77,167	21,064	09/18/2024	10/19/2037
67690A-AY-7	OHA Credit Funding 9 Ltd OAKC 2021-9A D1R	C	D		2.C FE	9,000,000	100.3340	9,030,060	9,000,000	9,000,000					7.617	7.390	JAJO	137,113	37,255	09/18/2024	10/19/2037
67692A-AG-8	OHA Credit Funding 16 Ltd OAKC 2023-16A C		D		1.E FE	3,022,500	100.7380	3,022,125	3,000,000	3,007,745		(14,755)			7.267	6.991	JAJO	43,604	60,151	08/06/2024	10/20/2036
67707C-AU-2	Oak Hill Credit Partners X-R L OAKC 2014-10RA CR	C	D		1.F FE	17,899,915	100.0030	17,900,501	17,900,000	17,918,055		(3,067)			6.879	6.621	JAJO	246,269	1,386,366	10/04/2023	04/20/2034
67707E-BE-3	OHA Credit Funding 2 LTD OAKC 2019-2A DR		D		2.C FE	4,293,042	100.0000	4,299,000	4,299,000	4,294,591		985			8.179	7.985	JAJO	70,323	386,675	02/25/2022	04/21/2034
67707G-AJ-8	OHA Credit Funding 8 Ltd OAKC 2021-8A C	C	D		1.F FE	9,859,523	100.0000	10,450,000	10,450,000	9,995,112		62,310			6.794	7.461	JAJO	147,910	795,374	12/20/2022	01/18/2034
67707G-AL-3	OHA Credit Funding 8 Ltd OAKC 2021-8A D		D		2.C FE	3,164,984	100.0000	3,165,000	3,165,000	3,164,377		(607)			7.744	7.509	JAJO	51,062	67,868	09/25/2024	01/18/2034
682337-AJ-9	One Eleven Funding III Ltd OELF 2019-3A A2R	RA	D		1.A FE	15,000,000	91.7150	13,757,175	15,000,000	15,000,000					2.950	2.961	JAJO	88,500	442,500	07/08/2021	07/19/2037
682337-AL-4	One Eleven Funding III Ltd OELF 2019-3A BR	C	D		1.A FE	15,000,000	91.2490	13,687,350	15,000,000	15,000,000					3.351	3.365	JAJO	100,530	502,650	07/08/2021	07/19/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
682337-AN-0	One Eleven Funding III Ltd OELF 2019-3A CR	C	D		1.D FE	11,750,000	96.8100	11,375,128	11,750,000	11,750,000					4.951	4.981	JAJO	116,349	581,742	07/08/2021	07/19/2037
68626B-AC-0	Orion CLO 2024-3 Ltd ANTOR 2024-3A B		D		1.C FE	21,500,000	100.2690	21,557,900	21,500,000	21,500,000					6.526	6.264	JAJO	836,653		05/03/2024	04/26/2065
68626B-AE-6	Orion CLO 2024-3 Ltd ANTOR 2024-3A C	C	D		1.F FE	10,000,000	100.7500	10,074,980	10,000,000	10,000,000					6.926	6.673	JAJO	411,474		05/03/2024	07/25/2037
68626B-AG-1	Orion CLO 2024-3 Ltd ANTOR 2024-3A D		D		2.C FE	18,000,000	101.3620	18,245,196	18,000,000	18,000,000					8.176	7.944	JAJO	866,279		05/03/2024	07/25/2037
68626C-AC-8	Orion Clo 2023-1 Ltd ANTOR 2023-1A B		D		1.C FE	2,018,000	100.9230	2,018,464	2,000,000	2,018,000					7.226	6.484	JAJO	27,298	167,286	02/14/2024	10/25/2036
68626C-AE-4	Orion Clo 2023-1 Ltd ANTOR 2023-1A C		D		1.F FE	2,100,000	100.9990	2,120,987	2,100,000	2,100,000					7.876	7.644	JAJO	31,241	190,021	08/24/2023	10/25/2036
68626F-AC-1	Orion CLO 2023-2 Ltd ANTOR 2023-2A B	C	D		1.C FE	6,000,000	101.1350	6,068,118	6,000,000	6,000,000					7.376	7.885	JAJO	83,593	417,521	11/21/2023	01/25/2037
68626F-AE-7	Orion CLO 2023-2 Ltd ANTOR 2023-2A C		D		1.F FE	5,760,000	101.4460	5,843,278	5,760,000	5,760,000					7.726	7.491	JAJO	84,057	418,236	11/21/2023	01/25/2037
68626J-AC-3	Orion CLO 2024-4 LTD ANTOR 2024-4A B		D		1.C FE	11,000,000	100.0000	11,000,000	11,000,000	11,000,000					6.367	5.469	JAJO	50,585		10/25/2024	10/20/2037
68626J-AE-9	Orion CLO 2024-4 LTD ANTOR 2024-4A C		D		1.F FE	15,000,000	100.0000	15,000,000	15,000,000	15,000,000					6.567	5.678	JAJO	71,147		10/25/2024	10/20/2037
68626J-AG-4	Orion CLO 2024-4 LTD ANTOR 2024-4A D1		D		2.C FE	11,000,000	100.3250	11,035,728	11,000,000	11,000,000					7.667	6.799	JAJO	60,913		10/25/2024	10/20/2037
69120D-AA-9	Owl Rock CLO III Ltd OR 2020-3A AR		D		1.A FE	25,039,390	100.6130	25,153,150	25,000,000	25,026,143		(13,247)			6.467	6.290	JAJO	323,370	957,159	08/29/2024	04/20/2036
69120D-AC-5	Owl Rock CLO III Ltd OR 2020-3A BR		D		1.C FE	8,000,000	100.7450	8,059,624	8,000,000	8,000,000					6.967	6.861	JAJO	111,478	327,735	03/20/2024	04/20/2036
69120J-AE-8	Owl Rock CLO V Ltd OR 2020-5A C1		D		1.F FE	3,003,000	100.3240	3,009,729	3,000,000	3,003,000					7.767	7.028	JAJO	46,604		12/12/2024	04/20/2034
69355D-AE-7	PPM CLO 2018-1 Ltd PPMC 2018-1A C	M	D	4	1.D FE	6,377,459	100.1230	6,507,963	6,500,000	6,416,171		20,715			7.068	7.208	JAJO	99,534	461,164	02/28/2024	07/15/2031
69355D-AG-2	PPM CLO 2018-1 Ltd PPMC 2018-1A D	C	D	4	2.B FE	5,502,129	100.5480	5,731,225	5,700,000	5,569,587		28,171			8.168	8.615	JAJO	100,869	511,236	05/25/2022	07/15/2031
69356A-AQ-5	PPM CLO 4 Ltd PPMC 2020-4A CR	C	D		1.F FE	11,199,984	100.1020	11,211,424	11,200,000	11,199,239		(745)			6.994	6.743	JAJO	163,192	565,677	07/15/2024	10/18/2034
69356A-AS-1	PPM CLO 4 Ltd PPMC 2020-4A DR		D		2.C FE	4,100,000	100.2040	4,108,360	4,100,000	4,100,000					8.044	7.808	JAJO	68,709	364,169	09/29/2021	10/18/2034
69688G-AC-2	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A B		D		1.C FE	18,000,000	100.0230	18,004,068	18,000,000	18,000,000					6.217	5.965	JAJO	409,641		07/17/2024	07/20/2037
69688G-AE-8	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A C		D		1.F FE	18,000,000	100.1020	18,018,378	18,000,000	18,000,000					6.517	6.270	JAJO	428,541		07/17/2024	07/20/2037
69688G-AG-3	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A D1		D		2.C FE	11,000,000	100.6450	11,070,928	11,000,000	11,000,000					7.417	7.184	JAJO	296,536		07/17/2024	07/20/2037
69688N-AQ-6	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A CR		D		1.F FE	3,900,000	100.1300	3,905,070	3,900,000	3,900,000					6.567	6.322	JAJO	51,226	71,296	07/02/2024	07/20/2037
69688N-AS-2	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D1R		D		2.C FE	18,500,000	101.2050	18,722,870	18,500,000	18,500,000					7.617	7.390	JAJO	281,844	387,299	07/02/2024	07/20/2037
69688X-AU-5	Palmer Square CLO 2014-1 Ltd PLMRS 2014-1A A2R2		D	4	1.A FE	4,762,766	99.9990	4,899,931	4,900,000	4,875,382		79,586			6.359	18.385	JAJO	65,781	350,826	12/20/2022	01/17/2031
69689C-BA-3	Palmer Square CLO 2015-2 Ltd PLMRS 2015-2A BR2	C	D	4	1.F FE	25,084,528	99.9960	25,198,942	25,200,000	25,170,038		64,210			6.829	9.227	JAJO	344,182	1,656,104	02/28/2024	07/20/2030
69689C-BC-9	Palmer Square CLO 2015-2 Ltd PLMRS 2015-2A CR2		D	4	2.C FE	6,168,695	100.0000	6,250,013	6,250,000	6,229,100		42,371			7.629	14.324	JAJO	95,363	531,858	08/04/2022	07/20/2030
69689Q-AE-5	Palmer Square CLO 2022-1 Ltd PLMRS 2022-1A C	C	D		1.F FE	3,750,000	100.2040	3,757,650	3,750,000	3,750,000					6.667	6.424	JAJO	50,006	282,350	01/24/2022	04/20/2035
69700X-AU-9	Palmer Square CLO 2022-4 Ltd PLMRS 2022-4A CR		D		1.F FE	20,500,000	99.9970	20,499,426	20,500,000	20,500,000					6.517	6.272	JAJO	174,431		10/18/2024	10/20/2037
69700X-AW-5	Palmer Square CLO 2022-4 Ltd PLMRS 2022-4A D1R		D		2.C FE	8,500,000	100.3370	8,528,637	8,500,000	8,500,000					7.517	7.288	JAJO	83,422		10/18/2024	10/20/2037
69701C-AE-0	Palmer Square Loan Funding 202 PSTAT 2022-1A B		D		1.B FE	10,020,000	100.0030	10,000,310	10,000,000	10,001,479		(18,521)			6.656	6.369	JAJO	144,211	186,591	10/04/2024	04/15/2030
69701X-AG-9	Palmer Square CLO 2021-2 Ltd PLMRS 2021-2A D	C	D		2.C FE	3,625,000	100.3040	3,636,016	3,625,000	3,625,000					7.818	7.554	JAJO	61,400	312,264	04/21/2021	07/15/2034
69702B-AG-6	Palmer Square Loan Funding 202 PSTAT 2021-3A C		D		1.E FE	1,875,938	100.3730	1,881,994	1,875,000	1,867,998		(7,940)			7.379	7.278	JAJO	27,671	38,123	08/05/2024	07/20/2029
69702E-AE-5	Palmer Square CLO 2021-4 Ltd PLMRS 2021-4A C		D		1.F FE	1,873,668	100.0000	2,054,998	2,055,000	1,911,798		18,212			6.868	8.032	JAJO	30,578	146,441	02/21/2024	10/15/2034
69702H-AG-3	Palmer Square Loan Funding 202 PSTAT 2021-4A C		D		2.A FE	4,250,000	100.3070	4,263,031	4,250,000	4,250,000					7.518	7.248	JAJO	69,227	88,663	08/05/2024	10/15/2029
69702M-AQ-0	Palmer Square CLO 2022-5 Ltd PLMRS 2022-5A BR		D		1.C FE	7,500,000	100.1250	7,509,383	7,500,000	7,500,000					6.317	6.068	JAJO	120,944		08/22/2024	10/20/2037
69702M-AU-1	Palmer Square CLO 2022-5 Ltd PLMRS 2022-5A D1R		D		2.C FE	8,000,000	100.3310	8,026,456	8,000,000	8,000,000					7.667	7.439	JAJO	156,006		08/22/2024	10/20/2037
69916H-AJ-9	Parallel 2021-1 Ltd PARL 2021-1A D	C	D		2.C FE	1,648,841	100.2530	1,754,421	1,750,000	1,662,824		10,713			8.368	9.163	JAJO	31,727	160,507	08/24/2023	07/15/2034
69916K-AE-3	Parallel 2021-2 Ltd PARL 2021-2A B		D		1.F FE	4,000,000	100.0080	4,000,316	4,000,000	4,000,000					7.179	6.944	JAJO	57,432	322,039	10/26/2021	10/20/2034
69916K-AG-8	Parallel 2021-2 Ltd PARL 2021-2A C	C	D		2.C FE	13,000,000	100.3070	13,039,949	13,000,000	13,000,000					8.279	8.064	JAJO	215,254	1,192,408	10/26/2021	10/20/2034
69917A-AS-3	Parallel 2020-1 Ltd PARL 2020-1A CR		D		2.C FE	3,814,155	100.3920	3,915,304	3,900,000	3,824,269		7,530			8.279	8.468	JAJO	64,576	271,206	02/28/2024	07/20/2034
70016R-AJ-4	Park Avenue Institutional Advi PAIA 2018-1A C	C	D	4	2.C FE	2,389,807	100.1230	2,503,063	2,500,000	2,437,389		13,205			8.209	8.795	JAJO	41,045	227,525	08/04/2023	10/20/2031
70018C-AS-5	Park Blue CLO 2022-II Ltd PKBLU 2022-2A BR		D		1.B FE	5,520,000	100.3130	5,537,250	5,520,000	5,520,000					6.417	6.207	JAJO	70,848	98,818	07/12/2024	07/20/2037
70018C-AU-0	Park Blue CLO 2022-II Ltd PKBLU 2022-2A CR	C	D		1.E FE	7,370,000	100.8000	7,428,931	7,370,000	7,370,000					6.767	6.525	JAJO	99,751	138,456	07/12/2024	07/20/2037
70018C-AW-6	Park Blue CLO 2022-II Ltd PKBLU 2022-2A DR		D		2.A FE	2,660,000	101.1960	2,691,824	2,660,000	2,660,000					7.767	7.542	JAJO	41,323	56,696	07/12/2024	07/20/2037
70018Q-AG-0	Park Avenue Institutional Advi PAIA 2021-2A D	C	D		2.C FE	2,122,440	99.5570	2,289,816	2,300,000	2,164,129		16,674			8.318	9.320	JAJO	41,449	209,786	05/24/2022	07/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70019C-AE-5	Park Blue Clo 2024-V Ltd PKBLU 2024-5A B		D		1.C FE	24,410,000	100.5350	24,540,642	24,410,000	24,410,000					6.426	6.164	JAJO	873,472		05/23/2024	07/25/2037
70019C-AG-0	Park Blue Clo 2024-V Ltd PKBLU 2024-5A C		D		1.E FE	1,540,000	100.7600	1,551,709	1,540,000	1,540,000					6.826	6.572	JAJO	58,323		05/23/2024	07/25/2037
70019C-AJ-4	Park Blue Clo 2024-V Ltd PKBLU 2024-5A D	C	D		2.A FE	19,000,000	101.0900	19,207,062	19,000,000	19,000,000					7.826	7.588	JAJO	818,795		05/23/2024	07/25/2037
701631-AC-7	Parliament Clo II Ltd PARLI 2021-2A C	C	D		1.F FE	12,000,000	100.4790	12,057,444	12,000,000	12,000,000					7.333	7.129	FMAN	102,657	987,774	07/12/2021	08/20/2032
701631-AD-5	Parliament Clo II Ltd PARLI 2021-2A D		D		2.B FE	11,000,000	100.1680	11,018,480	11,000,000	11,000,000					8.483	8.304	FMAN	108,860	1,034,068	07/12/2021	08/20/2032
70537A-AG-7	Peebles Park CLO Ltd PBSPK 2024-1A C		D		1.F FE	1,013,000	100.7060	1,007,064	1,000,000	1,011,072		(1,928)			7.017	6.605	JAJO	14,035	45,984	10/09/2024	04/21/2037
72132E-AJ-8	Pikes Peak Clo 16 Ltd PIPK 2024-16A D1		D		2.C FE	19,172,194	101.0920	19,207,461	19,000,000	19,174,253		2,060			7.826	7.448	JAJO	814,297		11/08/2024	07/25/2037
72132K-AQ-8	Pikes Peak CLO 22-11 PIPK 2022-11A BR		D		1.C FE	31,500,000	100.3140	31,598,784	31,500,000	31,500,000					6.426	6.206	JAJO	382,339	570,310	07/11/2024	07/25/2037
72132K-AS-4	Pikes Peak CLO 22-11 PIPK 2022-11A CR	C	D		1.F FE	9,000,000	100.8040	9,072,324	9,000,000	9,000,000					6.726	6.474	JAJO	114,340	169,846	07/11/2024	07/25/2037
72132K-AU-9	Pikes Peak CLO 22-11 PIPK 2022-11A D1R		D		2.B FE	12,500,000	101.1960	12,649,550	12,500,000	12,500,000					7.776	7.542	JAJO	183,597	269,439	07/11/2024	07/25/2037
72132U-BG-7	Pikes Peak CLO 3 PIPK 2019-3A DRR		D		2.C FE	5,100,000	100.2510	5,112,811	5,100,000	5,100,000					8.087	7.859	JAJO	77,909	455,730	08/13/2021	10/25/2034
72132W-AQ-2	Pikes Peak Clo 4 PIPK 2019-4A BRR		D		1.C FE	7,000,000	100.0810	7,005,698	7,000,000	7,000,000					6.406	6.119	JAJO	97,156		10/10/2024	10/08/2065
72132W-AS-8	Pikes Peak Clo 4 PIPK 2019-4A CRR		D		1.F FE	16,500,000	100.2400	16,539,567	16,500,000	16,500,000					6.606	6.322	JAJO	236,161		10/10/2024	07/15/2034
72132W-AU-3	Pikes Peak Clo 4 PIPK 2019-4A DRR		D		2.C FE	21,000,000	100.2450	21,051,534	21,000,000	21,000,000					7.756	7.491	JAJO	352,893		10/10/2024	10/08/2065
72132Y-AQ-8	Pikes Peak CLO 6 PIPK 2020-6A CR2		D		1.F FE	9,000,423	100.0000	8,999,991	9,000,000	9,000,169		(254)			6.797	6.621	FMAN	74,767	514,090	02/28/2024	05/18/2034
72132Y-AS-4	Pikes Peak CLO 6 PIPK 2020-6A DR2		D		2.C FE	5,375,000	100.3350	5,392,979	5,375,000	5,375,000					7.847	7.689	FMAN	51,550	469,566	04/23/2021	05/18/2034
72133C-AE-2	Pikes Peak CLO 8 PIPK 2021-8A C	C	D		1.F FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					6.879	6.640	JAJO	55,032	309,806	06/11/2021	07/20/2034
72133C-AG-7	Pikes Peak CLO 8 PIPK 2021-8A D	C	D		2.C FE	7,281,250	100.0000	7,400,000	7,400,000	7,310,137		10,860			7.979	8.004	JAJO	118,089	656,124	08/09/2022	07/20/2034
72133J-BC-0	Pikes Peak Clo 2 PIPK 2018-2A CRR	C	D		1.F FE	9,000,000	100.0450	9,004,077	9,000,000	9,000,000					6.632	6.374	JAJO	124,357		10/10/2024	10/11/2034
72133J-BE-6	Pikes Peak Clo 2 PIPK 2018-2A D1RR		D		2.B FE	14,000,000	100.0450	14,006,258	14,000,000	14,000,000					7.582	7.338	JAJO	221,152		10/10/2024	10/11/2034
72133L-AH-5	Pikes Peak Clo 12 Ltd PIPK 2023-12A C		D		1.F FE	8,000,000	100.6000	8,048,000	8,000,000	8,000,000					8.417	8.205	JAJO	134,678	745,068	01/13/2023	04/20/2036
72133L-AK-8	Pikes Peak Clo 12 Ltd PIPK 2023-12A D		D		2.C FE	15,124,000	101.0940	15,366,212	15,200,000	15,146,088		3,916			10.447	10.353	JAJO	317,601	1,730,189	01/13/2023	04/20/2036
72133P-AQ-6	Pikes Peak CLO 5 PIPK 2020-5A BR		D		1.C FE	6,075,000	100.5870	6,110,636	6,075,000	6,075,000					6.417	6.169	JAJO	99,483		09/19/2024	10/20/2037
72133P-AS-2	Pikes Peak CLO 5 PIPK 2020-5A CR	C	D		1.F FE	17,100,000	101.6440	17,381,073	17,100,000	17,100,000					6.717	6.474	JAJO	292,851		09/19/2024	10/20/2037
72133P-AU-7	Pikes Peak CLO 5 PIPK 2020-5A D1R	C	D		2.B FE	6,075,000	101.2770	6,152,590	6,075,000	6,075,000					7.867	7.643	JAJO	121,505		09/19/2024	10/20/2037
72134A-AC-9	Pikes Peak CLO 9 PIPK 2021-9A B		D		1.C FE	14,792,600	100.1310	14,819,418	14,800,000	14,764,684		(27,916)			6.629	6.437	JAJO	177,137	820,906	01/31/2024	10/27/2034
72134A-AE-5	Pikes Peak CLO 9 PIPK 2021-9A C1	M	D		1.F FE	9,800,000	100.0010	9,800,078	9,800,000	9,800,000					6.979	6.740	JAJO	123,486	767,875	10/01/2021	10/27/2034
72134A-AG-0	Pikes Peak CLO 9 PIPK 2021-9A D	C	D		2.C FE	15,400,000	100.2500	15,438,423	15,400,000	15,400,000					8.129	7.910	JAJO	226,026	1,387,205	10/01/2021	10/27/2034
72353P-AB-2	Pioneer Aircraft Finance Ltd PION 2019-1 B		D	4	4.A FE	5,746,885	79.2800	4,501,972	5,678,572	5,695,825		(14,924)			4.948	4.752	MON	12,488	280,976	01/17/2020	06/15/2044
74042C-AC-2	Preferred Term Securities XXVI PRETSL 28-A2 A2		D	4	1.B FE	1,741,608	80.6250	1,841,816	2,284,423	2,222,555		11,805			5.020	5.064	MJSD	2,867	142,265	12/22/2023	03/22/2038
74042E-AA-2	Preferred Term Securities XVII A1		D		1.A FE	3,036,941	95.7500	3,217,167	3,359,966	3,048,113		10,507			4.988	7.700	MJSD	4,189	181,595	08/02/2024	06/23/2035
74042E-AB-0	Preferred Term Securities XVII PRETSL 17-A2 A2		D	4	1.B FE	899,000	83.2500	965,700	1,160,000	917,880		14,063			5.099	8.253	MJSD	1,479	70,276	08/24/2023	06/23/2035
74042F-AA-9	Preferred Term Securities XXV A1		D		1.E FE	1,035,989	90.2500	1,067,532	1,182,861	1,037,125		1,136			4.878	7.289	MJSD	1,282	34,053	08/08/2024	06/22/2037
74042F-AB-7	Preferred Term Securities XXV PRETSL 25-A2 A2		D	4	1.D FE	17,364,203	81.0830	17,734,904	21,872,441	17,928,090		273,704			4.970	7.304	MJSD	27,177	1,383,921	12/22/2023	06/22/2037
74042H-AA-5	Preferred Term Securities XIX A1		D		1.A FE	4,197,425	95.7500	4,451,793	4,649,392	4,281,251		48,112			4.938	7.820	MJSD	5,739	277,856	02/28/2024	12/22/2035
74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2		D	4	1.A FE	5,128,064	86.6250	5,497,773	6,346,635	5,212,936		52,235			5.050	7.886	MJSD	8,013	450,601	08/24/2023	12/22/2035
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1		D	2	1.E FE	11,934,246	85.0000	13,707,752	16,126,767	12,390,557		170,832			5.229	8.571	MJSD	21,081	980,205	07/30/2024	09/22/2036
74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2		D	4	1.E FE	8,341,034	85.0000	9,600,690	11,294,930	8,637,033		119,703			5.229	8.631	MJSD	14,765	682,690	07/30/2024	09/22/2036
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3		D	4	1.E FE	2,699,258	85.0000	2,844,260	3,346,188	2,741,090		13,751			5.229	7.759	MJSD	4,374	119,720	08/08/2024	09/22/2036
74042Q-AA-5	Preferred Term Securities XXVI A1		D		1.E FE	7,029,234	90.2920	6,912,663	7,655,926	7,329,929		(108,695)			4.888	5.844	MJSD	8,316	453,630	03/10/2022	09/22/2037
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2		D	4	1.F FE	1,063,487	80.5000	1,176,780	1,461,838	1,136,501		12,746			4.969	8.114	MJSD	1,816	81,682	09/23/2020	09/22/2037
74042T-AC-5	Preferred Term Securities XXVI MMCAP 17A A2		D		1.D FE	397,444	82.1250	395,637	481,750	409,186		3,451			4.988	6.813	MJSD	400	29,035	11/03/2021	12/22/2037
74042W-AA-2	Preferred Term Securities XVII A1		D		1.C FE	139,418	99.8750	143,808	143,988	143,988		1,952			4.968	7.840	MJSD	179	8,550	06/06/2023	09/23/2035
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2		D	2	1.C FE	14,670,221	87.2500	14,532,374	16,656,016	15,018,406		112,154			5.100	6.934	MJSD	21,237	774,629	12/05/2024	09/23/2035
74042W-AC-8	Preferred Term Securities XVII B		D		1.F FE	1,643,577	78.5000	1,511,225	1,925,127	1,684,394		12,714			5.338	7.147	MJSD	2,569	121,848	02/14/2022	09/23/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74043C-AB-3	Preferred Term Securities XXIV A2		D		1.D FE	7,308,834	80.7500	7,477,653	9,260,252	7,573,886		72,194			4.968	7.519	MJSD	11,500	556,242	07/27/2022	03/22/2037
74923E-AE-8	Rad CLO 5 Ltd RAD 2019-5A CR	C	D		1.D FE	19,349,865	100.1650	19,381,947	19,350,000	19,358,180		(1,280)			7.046	6.780	JAJO	261,332	1,523,144	02/15/2022	07/24/2032
74923E-AG-3	Rad CLO 5 Ltd RAD 2019-5A DR		D		2.B FE	1,362,080	100.1690	1,412,355	1,409,974	1,376,232		6,418			8.046	8.509	JAJO	21,745	125,323	08/23/2023	07/24/2032
74981H-CG-3	Race Point IX CLO Ltd RACEP 2015-9A BR	C	D	4	1.F FE	5,005,413	100.0000	5,250,005	5,250,000	5,092,923		36,425			7.068	7.738	JAJO	80,393	412,324	11/29/2022	10/15/2030
749979-AE-0	Rad CLO 20 Ltd RAD 2023-20A C	C	D		1.F FE	1,599,200	100.7080	1,611,330	1,600,000	1,584,172		7,077			7.617	7.567	JAJO	24,376	152,343	10/17/2023	07/20/2036
749986-AJ-4	Rad CLO 3 Ltd RAD 2019-3A CR2		D		1.F FE	1,600,000	100.8070	1,612,914	1,600,000	1,600,000					6.806	6.525	JAJO	23,594	32,462	06/18/2024	07/15/2037
749986-AL-9	Rad CLO 3 Ltd RAD 2019-3A D1R2		D		2.C FE	1,500,000	101.2020	1,518,027	1,500,000	1,500,000					7.756	7.491	JAJO	25,207	34,312	06/18/2024	07/15/2037
75009A-AQ-3	Rad CLO 18 Ltd RAD 2023-18A C	C	D		1.F FE	8,000,000	100.3870	8,030,944	8,000,000	8,000,000					7.906	7.644	JAJO	137,036	696,304	02/02/2023	04/15/2036
75009A-AS-9	Rad CLO 18 Ltd RAD 2023-18A D	C	D		2.C FE	8,000,000	100.7970	8,063,776	8,000,000	8,001,958		2,623			9.906	9.684	JAJO	171,702	858,527	02/02/2023	04/15/2036
75009L-AU-0	Rad CLO 16 Ltd RAD 2022-16A D1R		D		2.B FE	3,899,958	101.6580	3,964,650	3,900,000	3,900,176		218			8.106	7.848	JAJO	68,495	101,964	07/18/2024	07/15/2037
75009P-AE-7	Rad CLO 12 Ltd RAD 2021-12A C	M	D		1.F FE	9,000,000	100.2420	9,021,762	9,000,000	9,000,000					6.901	6.686	JAJO	108,687	698,576	10/01/2021	10/30/2034
75009P-AG-2	Rad CLO 12 Ltd RAD 2021-12A D	C	D		2.C FE	12,600,000	100.3040	12,638,304	12,600,000	12,600,000					7.901	7.836	JAJO	174,212	1,106,102	10/01/2021	10/30/2034
75009R-AE-3	Rad CLO 14 Ltd RAD 2021-14A C		D		1.F FE	2,988,001	100.0020	3,000,048	3,000,000	2,989,728		1,563			6.918	6.707	JAJO	44,964	231,051	10/04/2023	01/15/2035
75009V-AC-8	RAD CLO 26 Ltd RAD 2024-26A B1		D		1.C FE	21,000,000	100.4960	21,104,160	21,000,000	21,000,000					6.367	5.919	JAJO	402,797		08/07/2024	10/20/2037
75009V-AG-9	RAD CLO 26 Ltd RAD 2024-26A C		D		1.F FE	24,500,000	100.0520	24,512,814	24,500,000	24,500,000					6.517	6.070	JAJO	480,649		08/07/2024	10/20/2037
75009V-AJ-3	RAD CLO 26 Ltd RAD 2024-26A D1		D		2.C FE	26,500,000	100.1230	26,532,542	26,500,000	26,500,000					7.567	7.135	JAJO	601,041		08/07/2024	10/20/2037
750103-AE-3	Rad CLO 15 Ltd RAD 2021-15A C		D		1.F FE	7,875,296	100.0030	8,000,216	8,000,000	7,900,459		18,897			6.929	7.017	JAJO	110,864	623,681	08/23/2023	01/20/2034
750103-AG-8	Rad CLO 15 Ltd RAD 2021-15A D		D		2.C FE	5,020,940	100.3700	5,018,475	5,000,000	5,019,467		(1,473)			7.929	7.621	JAJO	79,290	108,614	08/02/2024	01/20/2034
75010C-AE-3	RAD CLO 24 Ltd RAD 2024-24A B		D		1.B FE	14,000,000	101.0870	14,152,110	14,000,000	14,000,000					6.617	6.616	JAJO	185,287	428,633	04/11/2024	07/20/2037
75010C-AG-8	RAD CLO 24 Ltd RAD 2024-24A C		D		1.E FE	8,400,000	100.7960	8,466,830	8,400,000	8,400,000					7.067	6.830	JAJO	118,732	273,035	04/11/2024	07/20/2037
75884Y-AG-3	Regatta XX Funding Ltd REG20 2021-2A D		D		2.C FE	2,444,269	100.2570	2,609,219	2,602,523	2,475,277		14,564			8.018	8.758	JAJO	45,209	163,433	08/07/2024	10/15/2034
75888A-BL-9	Regatta VII Funding Ltd REGT7 2016-1A CR2	C	D		1.F FE	12,000,000	100.0340	12,004,116	12,000,000	12,000,000					6.666	6.753	MJSD	26,663	918,340	05/28/2021	06/20/2034
75888A-BN-5	Regatta VII Funding Ltd REGT7 2016-1A DR2	C	D		2.C FE	8,000,000	100.3010	8,024,040	8,000,000	8,000,000					7.666	7.771	MJSD	20,442	693,552	05/28/2021	06/20/2034
75888E-AJ-7	Regatta XIX Funding Ltd REG19 2022-1A C	C	D		1.F FE	11,167,004	100.0040	11,200,482	11,200,000	11,171,154		3,530			6.817	6.626	JAJO	152,710	860,411	10/24/2023	04/20/2035
75888E-AL-2	Regatta XIX Funding Ltd REG19 2022-1A D	C	D		2.C FE	4,000,000	100.4730	4,018,900	4,000,000	4,000,000					7.917	7.695	JAJO	63,339	352,145	02/17/2022	04/20/2035
75888F-AQ-8	Regatta XIII Funding Ltd REG13 2018-2A BR	RA	D		1.B FE	10,350,000	100.1510	10,365,629	10,350,000	10,350,000					6.456	6.169	JAJO	144,774	387,899	06/27/2024	07/15/2031
75888H-BC-4	Regatta XII Funding Ltd REG12 2019-1A D1RR	C	D		2.C FE	8,250,000	100.2440	8,270,163	8,250,000	8,250,000					7.797	7.342	JAJO	139,379		09/24/2024	10/15/2037
75888M-AQ-3	Regatta XIV Funding Ltd REG14 2018-3A CR		D		1.B FE	7,900,000	100.2780	7,921,986	7,900,000	7,802,275		(97,725)			6.426	6.545	JAJO	95,888	293,026	05/30/2024	10/25/2031
75888M-AR-1	Regatta XIV Funding Ltd REG14 2018-3A DR		D		1.G FE	13,100,000	100.1640	13,121,445	13,100,000	13,100,000					7.426	7.185	JAJO	183,749	551,605	05/30/2024	10/25/2031
75888R-AJ-8	Regatta XV Funding Ltd REG15 2018-4A C	C	D	4	2.A FE	13,008,460	100.2650	13,034,437	13,000,000	13,000,982		(1,896)			8.187	7.958	JAJO	201,048	1,015,351	02/28/2024	10/25/2031
75888R-AQ-2	Regatta XV Funding Ltd REG15 2018-4A BR		D		1.B FE	12,960,000	100.0570	12,967,413	12,960,000	12,960,000					6.676	6.535	JAJO	163,425	489,529	05/09/2024	10/25/2031
77340E-BA-3	Rockford Tower CLO 2017-1 Ltd ROCKT 2017-1A CR2	M	D		1.F FE	18,016,965	100.1490	18,026,730	18,000,000	18,007,502		(1,569)			6.979	6.735	JAJO	251,244	1,412,463	08/23/2023	04/20/2034
77340G-AQ-4	Rockford Tower CLO 2017-2 Ltd ROCKT 2017-2A DR		D		2.A FE	1,364,275	100.4020	1,380,521	1,375,000	1,373,369		824			7.768	7.546	JAJO	23,141	117,748	03/24/2021	10/15/2029
77340J-AG-0	Rockford Tower CLO 2022-1 Ltd ROCKT 2022-1A D	C	D		2.C FE	15,000,000	100.0100	15,001,530	15,000,000	15,000,000					8.567	8.358	JAJO	257,022	1,419,940	05/06/2022	07/20/2035
77340L-AS-9	Rockford Tower CLO 2022-2 Ltd ROCKT 2022-2A DR		D		2.C FE	7,081,250	101.9760	7,138,313	7,000,000	7,060,406		(20,844)			9.767	9.412	JAJO	136,744	555,152	04/01/2024	10/20/2035
77341D-AG-2	Rockford Tower CLO 2017-3 Ltd ROCKT 2017-3A C	C	D	4	1.C FE	2,263,307	100.0050	2,300,117	2,300,000	2,275,139		6,498			6.679	6.809	JAJO	30,723	173,449	02/28/2023	10/20/2030
77341D-AJ-6	Rockford Tower CLO 2017-3 Ltd ROCKT 2017-3A D	C	D	4	2.B FE	1,888,466	100.2140	2,004,274	2,000,000	1,915,287		19,499			7.529	8.721	JAJO	30,116	168,154	08/04/2023	10/20/2030
77341G-AY-6	Rockford Tower CLO 2019-2 Ltd ROCKT 2019-2A DR2	C	D		2.C FE	24,250,000	100.1890	24,295,905	24,250,000	24,250,000					7.521	7.321	FMAN	212,782	246,659	09/20/2024	08/20/2032
77341K-AG-6	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A C	C	D		1.F FE	7,970,167	100.2020	8,016,136	8,000,000	7,972,954		3,461			6.879	6.709	JAJO	110,064	619,615	10/24/2023	07/20/2034
77341K-AJ-0	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A D		D		2.C FE	7,292,467	100.2540	7,493,957	7,475,000	7,317,589		15,966			7.879	8.086	JAJO	117,791	460,105	08/02/2024	07/20/2034
77341L-AE-9	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A C	C	D		1.F FE	6,000,000	100.0000	6,000,006	6,000,000	6,000,000					6.979	6.742	JAJO	83,748	470,819	06/30/2021	07/20/2034
77341L-AG-4	Rockford Tower CLO 2021-2 Ltd ROCKT 2021-2A D	C	D		2.C FE	4,250,000	100.2030	4,258,632	4,250,000	4,250,000					8.129	7.911	JAJO	69,097	383,327	06/30/2021	07/20/2034
77341X-AN-3	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A BR		D		1.C FE	20,000,000	100.3090	20,061,740	20,000,000	20,000,000					6.417	6.207	JAJO	256,696	358,035	07/10/2024	07/20/2037
77341X-AQ-6	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A CR	C	D		1.F FE	18,000,000	100.7910	18,142,416	18,000,000	18,000,000					6.767	6.525	JAJO	243,626	338,156	07/10/2024	07/20/2037
77341X-AS-2	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A D1R		D		2.B FE	8,000,000	101.1800	8,094,392	8,000,000	8,000,000					7.967	7.746	JAJO	127,478	174,558	07/10/2024	07/20/2037
77342B-AG-5	Rockford Tower CLO 2024-1 Ltd ROCKT 2024-1A C		D		1.F FE	14,645,731	100.9960	14,745,474	14,600,000	14,645,155		(576)			7.317	7.035	JAJO	213,668	330,842	11/06/2024	04/20/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
77342J-AE-3	Rockford Tower CLO 2018-1 Ltd ROCKT 2018-1A C	C	D	4	1.D FE	9,132,447	100.1500	9,514,269	9,500,000	9,243,328		62,658			6.833	7.523	FMAN	75,728	733,696	03/24/2023	05/20/2031
77342J-AG-8	Rockford Tower CLO 2018-1 Ltd ROCKT 2018-1A D	C	D	4	2.B FE	15,225,000	100.2500	15,288,186	15,250,000	15,233,029		3,541			7.783	7.620	FMAN	138,466	1,325,065	09/19/2022	05/20/2031
77342K-AE-0	Rockford Tower CLO 2018-2 Ltd ROCKT 2018-2A C		D	4	1.E FE	712,626	100.0040	730,029	730,000	722,694		1,694			7.079	7.167	JAJO	10,335	58,028	10/08/2020	10/20/2031
77342K-AG-5	Rockford Tower CLO 2018-2 Ltd ROCKT 2018-2A D	C	D	4	2.C FE	1,008,865	100.2250	1,002,245	1,000,000	1,004,936		(1,075)			7.979	7.612	JAJO	15,958	88,665	06/15/2021	10/20/2031
77342M-AU-0	Rockford Tower CLO 2019-1 Ltd ROCKT 2019-1A CR	C	D		1.F FE	6,500,020	100.3000	6,519,520	6,500,000	6,499,659		(361)			6.829	6.592	JAJO	88,777	246,948	07/18/2024	04/20/2034
773663-AG-4	Rockland Park CLO Ltd ROCKP 2021-1A D		D		2.C FE	3,005,000	100.1000	3,003,006	3,000,000	3,004,789		(211)			7.829	7.575	JAJO	46,974	64,410	09/30/2024	04/20/2034
77587B-AA-2	Romark Credit Funding III Ltd ROF 2024-3A A	C	D		1.A FE	100,000,000	100.1390	100,139,200	100,000,000	100,000,000					5.539	5.536	MS	1,877,106		07/26/2024	07/22/2065
77587B-AC-8	Romark Credit Funding III Ltd ROF 2024-3A B	C	D		1.D FE	32,000,000	100.1230	32,039,232	32,000,000	32,000,000					5.689	5.683	MS	616,940		07/26/2024	09/15/2042
77587B-AE-4	Romark Credit Funding III Ltd ROF 2024-3A C		D		1.G FE	7,500,000	100.1110	7,508,340	7,500,000	7,500,000					6.139	6.133	MS	156,033		07/26/2024	09/15/2042
77587B-AG-9	Romark Credit Funding III Ltd ROF 2024-3A D		D		2.C FE	5,655,000	100.0850	5,659,784	5,655,000	5,655,000					7.889	7.880	MS	151,186		07/26/2024	09/15/2042
77587U-AE-2	Romark CLO Ltd RMRK 2017-1A B	C	D	4	1.B FE	2,000,780	100.0060	2,000,116	2,000,000	2,000,653		(127)			7.038	6.782	JAJO	27,369		11/06/2024	10/23/2030
77588J-AC-0	Romark Credit Funding II Ltd ROF 2021-2A B		D		1.D FE	3,250,000	88.2270	2,867,378	3,250,000	3,250,000					2.925	2.924	AO	17,428	95,063	09/02/2021	10/25/2039
77588J-AE-6	Romark Credit Funding II Ltd ROF 2021-2A C	C	D		1.G FE	3,000,000	88.1610	2,644,836	3,000,000	3,000,000					3.425	3.424	AO	18,838	102,750	09/02/2021	10/25/2039
77588L-AG-6	Romark CLO IV Ltd RMRK 2021-4A C1	C	D		2.A FE	3,483,000	100.1580	3,755,914	3,750,000	3,532,785		25,116			8.138	9.073	JAJO	70,356	335,324	01/25/2023	07/10/2034
81124E-AG-5	Sculptor CLO XXIX Ltd SCUL 29A C	C	D		1.F FE	1,412,900	100.1540	1,422,185	1,420,000	1,413,399		499			7.193	7.038	JAJO	20,145	85,053	02/22/2024	10/22/2034
81124L-AG-9	Sculptor CLO XXVIII Ltd SCUL 28A C		D		1.F FE	1,000,640	100.0100	1,000,103	1,000,000	1,000,572		(68)			7.279	7.035	JAJO	14,558	20,080	08/02/2024	01/20/2035
81124U-AJ-3	Sculptor CLO XXVII Ltd SCUL 27A B1		D		1.C FE	3,000,000	100.0890	3,002,676	3,000,000	3,000,000					6.629	7.236	JAJO	39,774	166,524	03/26/2024	07/20/2034
81785B-AG-1	720 East CLO IV Ltd NWML 2024-1A C		D		1.F FE	5,600,000	100.8030	5,644,962	5,600,000	5,600,000					7.056	6.780	JAJO	85,612	257,443	01/31/2024	04/15/2037
81880X-AU-6	Shackleton 2019-XIV Clo Ltd SHACK 2019-14A DR		D		2.C FE	614,503	100.4340	616,667	614,000	614,353		(151)			8.579	8.360	JAJO	10,535	43,161	02/21/2024	07/20/2034
81881C-AC-1	Shackleton 2018-XII Clo Ltd SHACK 2018-12A B		D	4	1.A FE	2,783,514	100.1190	2,803,318	2,800,000	2,800,000					6.529	5.131	JAJO	36,562	206,872	01/17/2020	07/20/2031
81881C-AG-2	Shackleton 2018-XII Clo Ltd SHACK 2018-12A D	C	D	4	2.A FE	4,500,020	100.0290	4,501,301	4,500,000	4,499,967		(53)			8.029	7.809	JAJO	72,261	401,288	01/12/2024	07/20/2031
81881Q-AW-6	Shackleton 2013-III CLO Ltd SHACK 2013-3A CR	M	D	4	1.B FE	9,195,042	100.6410	9,409,905	9,350,000	9,243,045		36,540			6.868	7.069	JAJO	139,124	715,372	10/13/2023	07/15/2030
81883E-AE-1	Shackleton 2017-XI Clo Ltd SHACK 2017-11A AR		D		1.A FE	333,816	100.0820	333,884	333,610	333,730		(86)			5.875	5.577	FMAN	2,559	11,206	07/18/2024	08/15/2030
81883M-AQ-6	Shackleton 2019-XV CLO Ltd SHACK 2019-15A CR	RA	D		1.F FE	8,779,158	100.1650	9,014,850	9,000,000	8,833,101		38,426			7.068	7.350	JAJO	137,816	706,839	07/06/2023	01/15/2032
827304-AA-4	Project Silver SLVRR 2019-1 A		D	4	2.A FE	9,838,305	93.4820	9,197,101	9,838,334	9,838,329		(86)			3.967	3.998	MON	17,346	390,287	06/27/2019	07/15/2044
828085-AG-5	Silver Point CLO 1 Ltd SPCLO 2022-1A D		D		2.C FE	11,760,000	100.0000	12,000,000	12,000,000	11,783,060		18,448			10.587	10.805	JAJO	254,098	1,383,065	12/20/2022	01/20/2036
82808E-AJ-0	Silver Point CLO 2 Ltd SPCLO 2023-2A C		D		1.F FE	4,500,000	100.1110	4,504,991	4,500,000	4,500,000					8.317	8.103	JAJO	74,857	414,513	04/14/2023	04/20/2035
82808E-AL-5	Silver Point CLO 2 Ltd SPCLO 2023-2A D1	C	D		2.A FE	10,986,115	101.2810	11,182,706	11,041,322	10,988,638		5,001			10.177	10.112	JAJO	224,744	1,226,423	04/14/2023	04/20/2035
82812L-AG-4	Silver Rock CLO II Ltd SLVRK 2021-2A C		D		1.F FE	12,952,416	100.0170	13,002,262	13,000,000	12,958,647		5,217			7.279	7.110	JAJO	189,254	1,059,870	10/04/2023	01/20/2035
83011V-AE-4	Sixth Street CLO XXV Ltd SIXST 2024-25A C		D		1.F FE	10,000,000	100.7580	10,075,840	10,000,000	10,000,000					6.785	6.521	JAJO	380,204		05/15/2024	07/24/2037
83011V-AG-9	Sixth Street CLO XXV Ltd SIXST 2024-25A D1	C	D		2.C FE	18,000,000	101.0940	18,196,830	18,000,000	18,000,000					7.785	7.537	JAJO	779,366		05/15/2024	07/24/2037
83012F-AG-3	Sixth Street CLO XVII Ltd SIXST 2021-17A D	C	D		2.C FE	2,492,500	100.0500	2,501,260	2,500,000	2,493,493		808			8.029	7.862	JAJO	40,145	222,938	09/26/2023	01/20/2034
83012H-AG-9	Sixth Street CLO XVIII Ltd SIXST 2021-18A D		D		2.C FE	1,759,388	100.1510	1,757,655	1,755,000	1,754,866		(4,522)			7.779	7.558	JAJO	27,304	37,458	10/02/2024	04/20/2034
83012X-AG-2	Sixth Street CLO XIX Ltd SIXST 2021-19A D	C	D		2.C FE	12,000,000	100.3050	12,036,552	12,000,000	12,000,000					7.879	7.656	JAJO	189,096	1,051,739	06/04/2021	07/20/2034
83012Q-AE-4	Sixth Street CLO XX Ltd SIXST 2021-20A C	C	D		1.F FE	6,400,000	100.0030	6,400,211	6,400,000	6,400,000					6.879	6.639	JAJO	88,051	495,689	09/08/2021	10/20/2034
83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA		D	4	1.E FE	43,052,257	90.1050	42,995,148	47,716,717	42,672,277		(135,596)			5.111	6.642	JAJO	582,640	2,819,281	05/25/2022	10/07/2037
83438L-AB-7	SOLRR Aircraft 2021-1 Limited SOLRR 2021-1 B		D		2.B FE	2,453,862	90.7800	2,227,656	2,453,900	2,454,198		(80)			3.432	3.451	MON	3,743	84,218	11/05/2021	10/15/2046
83607E-AC-6	Sound Point CLO V-R LTD SNDPT 2014-1RA B	C	D	4	1.B FE	8,500,000	100.1450	8,512,317	8,500,000	8,500,000					6.644	6.625	JAJO	117,653	633,992	11/09/2023	07/18/2031
83607P-AG-2	Sound Point CLO 35 Ltd SNDPT 2022-35A C	C	D		1.F FE	7,213,054	100.1460	7,210,512	7,200,000	7,212,981		(73)			8.617	8.372	JAJO	112,024	344,154	05/30/2024	01/26/2036
83607P-AJ-6	Sound Point CLO 35 Ltd SNDPT 2022-35A D		D		2.C FE	9,850,000	100.2340	10,023,430	10,000,000	10,028,559		(4,358)			10.377	10.149	JAJO	187,366	1,133,295	12/05/2022	01/26/2036
83609T-AC-1	Sound Point CLO XVIII Ltd SNDPT 2017-4A A2A		D	4	1.A FE	4,509,090	100.0210	4,600,984	4,600,000	4,600,000					6.279	4.938	JAJO	57,767	328,140	01/17/2020	01/21/2031
83611L-AE-0	SOUND POINT CLO III-R LTD SNDPT 2013-2RA C		D	4	1.A FE	3,922,425	100.0320	3,918,022	3,916,785	3,918,614		(3,811)			6.818	6.350	JAJO	57,856	74,701	08/02/2024	04/15/2029
83611V-BC-1	Sound Point CLO XXVII Ltd SNDPT 2020-2A DR		D		2.C FE	1,428,750	99.7950	1,496,924	1,500,000	1,433,330		4,580			8.237	8.926	JAJO	23,340	101,865	01/23/2024	10/25/2034
83614V-AJ-4	Sound Point CLO XXIX Ltd SNDPT 2021-1A D	C	D		2.C FE	2,092,500	99.2110	2,480,283	2,500,000	2,168,532		36,012			8.387	11.147	JAJO	39,608	231,024	11/01/2022	04/25/2034
83614X-AW-1	Sound Point CLO XXVI Ltd SNDPT 2020-1A DR		D		2.C FE	1,825,000	99.8010	1,996,010	2,000,000	1,853,181		16,424			8.229	9.581	JAJO	32,916	182,428	01/10/2023	07/20/2034
85572R-AA-7	Star Ltd/Bermuda STARR 2018-1 A		D	2	1.F FE	7,122,732	98.1370	7,117,097	7,252,176	7,220,978		53,078			4.089	5.347	MON	13,180	279,665	08/08/2024	05/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85573L-AA-9	Start II LTD STARR 2019-1 A		D	2	1.F FE	6,882,395	98.1500	6,918,086	7,048,519	6,969,904		52,328			4.089	5.154	MON	12,810	288,214	03/16/2023	03/15/2044
85816V-AC-0	Steele Creek Clo 2017-1 Ltd STCR 2017-1A C	C	D	4	1.C FE	4,205,691	100.3780	4,316,241	4,300,000	4,234,029		17,875			6.818	7.074	JAJO	63,516	326,817	08/04/2023	10/15/2030
85816W-AG-9	Steele Creek CLO 2014-1 Ltd STCR 2014-1RA C	C	D	4	1.B FE	5,227,892	100.3220	5,317,045	5,300,000	5,248,035		18,560			6.829	7.027	JAJO	72,388	404,370	11/30/2023	04/21/2031
85817E-AG-8	Steele Creek CLO 2019-2 LTD STCR 2019-2A D	C	D	4	2.C FE	3,004,476	100.0080	3,000,228	3,000,000	3,002,948		(131)			9.268	9.009	JAJO	60,239	151,510	08/02/2024	07/15/2032
860444-AQ-1	Stewart Park CLO Ltd STWRT 2015-1A BR		D	4	1.A FE	5,153,379	100.0400	5,252,100	5,250,000	5,250,000					6.288	4.866	JAJO	71,520	370,804	01/17/2020	01/15/2030
860444-AS-7	Stewart Park CLO Ltd STWRT 2015-1A CR	C	D	4	1.C FE	2,176,860	100.2200	2,254,941	2,250,000	2,223,508		7,638			6.718	6.845	JAJO	32,748	112,554	07/30/2024	01/15/2030
87168Y-AJ-9	Symphony CLO XXXI Ltd SYMP 2022-31A D	C	D		2.C FE	971,250	99.9940	999,935	1,000,000	964,205		(7,045)			7.832	8.303	JAJO	15,446	64,756	02/29/2024	04/22/2035
87190C-BE-9	TCW CLO 2020-1 Ltd TCW 2020-1A DRR		D		2.C FE	3,707,275	100.0000	3,850,000	3,850,000	3,728,384		13,950			8.279	8.722	JAJO	63,748	287,952	01/23/2024	04/20/2034
871969-AL-5	TCW CLO 2022-1 Ltd TCW 2022-1A D1	C	D		2.A FE	14,210,000	100.1290	14,518,734	14,500,000	14,316,881		27,073			8.112	8.148	JAJO	231,970	1,295,771	03/01/2022	04/22/2033
87231B-AG-8	TCI-Flatiron Clo 2017-1 Ltd TFLAT 2017-1A C	C	D	4	1.A FE	4,880,612	100.0100	5,000,490	5,000,000	4,921,351		23,342			6.597	7.008	FMAN	40,315	319,680	09/13/2024	11/18/2030
87244D-AP-9	Wind River 2013-1 CLO Ltd WINDR 2013-1A CR	C	D	4	2.B FE	13,072,650	100.2710	13,411,286	13,375,000	13,206,456		42,051			8.529	8.787	JAJO	228,151	1,260,882	08/24/2022	07/20/2030
87246M-AW-2	TICP CLO VI 2016-2 Ltd TICP 2016-6A CR2	C	D		1.F FE	10,611,985	100.2340	11,025,740	11,000,000	10,714,319		42,969			6.818	7.082	JAJO	162,484	836,033	10/24/2022	01/15/2034
87246M-AY-8	TICP CLO VI 2016-2 Ltd TICP 2016-6A DR2	C	D		2.C FE	6,500,000	100.0520	6,503,380	6,500,000	6,500,000					7.818	7.554	JAJO	110,097	559,922	02/08/2021	01/15/2034
87249Q-AQ-3	TICP CLO XI Ltd TICP 2018-11A CR	C	D		1.F FE	1,218,000	100.3740	1,204,484	1,200,000	1,172,644		(45,356)			7.126	7.251	JAJO	16,152	51,385	09/19/2024	04/25/2037
87250A-AQ-4	Sixth Street CLO TICP 2019-13A DR	C	D		2.C FE	5,000,000	100.5430	5,027,170	5,000,000	5,000,000					8.068	7.808	JAJO	87,398	375,874	01/17/2024	04/15/2034
87250C-AS-6	TICP CLO XIV Ltd TICP 2019-14A CR		D		2.C FE	805,263	100.0040	875,035	875,000	822,530		7,810			8.129	9.330	JAJO	14,226	78,920	10/04/2022	10/20/2032
87252G-AJ-5	TCW CLO 2024-2 Ltd TCW 2024-2A C	C	D		1.F FE	12,000,000	100.6410	12,076,908	12,000,000	12,000,000					6.797	6.524	JAJO	308,525		07/12/2024	07/17/2037
87252G-AL-0	TCW CLO 2024-2 Ltd TCW 2024-2A D1		D		2.C FE	9,200,000	101.2990	9,319,462	9,200,000	9,200,000					7.947	7.693	JAJO	275,035		07/12/2024	07/17/2037
87267J-AB-9	TruPS Financials Note Securiti TFINS 2018-2A A2		D	4	1.G FE	26,916,667	95.6670	25,830,000	27,000,000	26,939,171		939,171			6.836	7.028	MJSD	10,254	2,089,509	12/22/2023	09/30/2039
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1		D	4	1.B FE	10,989,840	98.8750	11,050,377	11,176,108	11,017,419		14,021			7.083	7.046	FMAN	72,561	893,365	08/16/2022	02/28/2039
87268R-AB-0	TruPS Financials Note Securiti TFINS 2019-2A A2		D	4	1.F FE	1,000,000	96.7710	967,708	1,000,000	1,000,000					7.633	7.325	FMAN	6,997	85,543	12/18/2019	02/28/2039
87271L-AL-6	TIAA CLO I Ltd TIA 2016-1A B1R	RA	D		1.C FE	10,414,790	100.4340	10,465,254	10,420,000	10,420,000					6.629	5.410	JAJO	138,149	780,477	12/16/2020	07/20/2031
87271L-AN-2	TIAA CLO I Ltd TIA 2016-1A CR	C	D	4	1.F FE	10,697,616	100.0910	10,809,850	10,800,000	10,747,996		11,905			7.229	7.152	JAJO	156,147	875,000	01/19/2021	07/20/2031
87271L-AQ-5	TIAA CLO I Ltd TIA 2016-1A DR	C	D	4	2.C FE	2,200,000	100.1940	2,204,261	2,200,000	2,200,000					8.379	8.165	JAJO	36,868	204,035	07/18/2018	07/20/2031
874777-AE-5	Tallman Park CLO Ltd TALPK 2021-1A C	C	D		1.F FE	2,002,773	100.0020	2,000,048	2,000,000	2,004,061		(624)			6.829	6.548	JAJO	27,316	95,884	08/02/2024	04/20/2034
88238E-AE-8	Texas Debt Capital CLO 2024-II TCIFC 2024-2A B		D		1.C FE	19,000,000	100.0000	19,000,000	19,000,000	19,000,000					6.335	5.871	JAJO	117,017		10/22/2024	01/24/2037
88238E-AG-3	Texas Debt Capital CLO 2024-II TCIFC 2024-2A C		D		1.F FE	26,000,000	100.0000	26,000,000	26,000,000	26,000,000					6.535	6.074	JAJO	165,184		10/22/2024	01/24/2037
88238E-AJ-7	Texas Debt Capital CLO 2024-II TCIFC 2024-2A D1		D		2.C FE	26,000,000	100.0000	26,000,000	26,000,000	26,000,000					7.535	7.090	JAJO	190,462		10/22/2024	01/24/2037
88315L-AF-5	Textainer Marine Containers VI TMCL 2020-1A B		D	4	2.B FE	1,800,903	97.5790	1,850,820	1,896,739	1,818,199		16,385			4.940	7.339	MON	2,863	93,699	12/22/2023	08/21/2045
88432F-BC-2	THL Credit Wind River 2015-1 C WINDR 2015-1A C1		D	4	1.B FE	1,200,396	100.1210	1,246,509	1,245,000	1,213,249		7,342			7.029	7.623	JAJO	17,502	98,331	02/28/2023	10/20/2030
88675C-AG-7	Tikehau US CLO Ltd TKO 2023-1A C	RA	D		1.F FE	24,000,000	100.0030	24,000,768	24,000,000	24,000,000					8.406	8.153	JAJO	437,107	2,960,399	05/15/2023	07/15/2034
88675S-AE-7	Tikehau US CLO I Ltd TKO 2021-1A B	C	D		1.C FE	3,017,055	100.5560	3,016,686	3,000,000	3,016,537		(518)			6.794	6.420	JAJO	42,462		11/06/2024	01/18/2035
88675S-AJ-6	Tikehau US CLO I Ltd TKO 2021-1A D		D		2.C FE	7,451,736	100.3000	8,024,032	8,000,000	7,561,970		46,366			8.844	9.791	JAJO	147,399	775,632	08/10/2022	01/18/2035
88675Y-AG-9	Tikehau US Clo V Ltd TKO 2023-2A C		D		1.F FE	6,500,000	101.4060	6,591,390	6,500,000	6,500,000					8.006	7.745	JAJO	112,750	481,339	11/17/2023	01/15/2036
88676P-AE-2	Tikehau US CLO VI Ltd TKO 2024-1A B		D		1.C FE	25,100,000	100.3540	25,188,804	25,100,000	25,100,000					6.482	6.217	JAJO	791,303		06/18/2024	07/18/2037
88676P-AG-7	Tikehau US CLO VI Ltd TKO 2024-1A C		D		1.F FE	1,000,000	100.6380	1,006,384	1,000,000	1,000,000					6.832	6.573	JAJO	33,140		06/18/2024	07/18/2037
88676P-AJ-1	Tikehau US CLO VI Ltd TKO 2024-1A D1		D		2.B FE	15,000,000	101.2960	15,194,460	15,000,000	15,000,000					7.932	7.691	JAJO	573,182		06/18/2024	07/18/2037
894135-AA-0	Trapeza Cdo Xiii Ltd TRAP 2007-13A A1		D	4	1.A FE	737,025	94.7500	796,727	840,873	766,735		5,886			5.063	7.207	FMAN	5,913	50,135	08/06/2020	11/09/2042
894135-AE-2	Trapeza Cdo Xiii Ltd TRAP 2007-13A A3		D		1.C FE	1,148,000	78.5000	1,099,000	1,400,000	1,181,392		10,466			5.213	6.829	FMAN	10,137	85,625	11/03/2021	11/09/2042
894135-AG-7	Trapeza Cdo Xiii Ltd TRAP 2007-13A B		D		1.F FE	4,397,526	73.1250	4,241,250	5,800,000	4,514,519		56,520			5.383	7.947	FMAN	43,365	364,835	12/20/2022	11/09/2042
89413C-AA-5	Trapeza CDO X Ltd TRAP 2006-10A A1		D		1.A FE	586,657	93.0000	601,409	646,677	589,848		5,412			5.191	7.484	JAJO	8,020	39,188	12/01/2020	07/06/2041
89413C-AE-7	Trapeza CDO X Ltd TRAP 2006-10A B		D		1.G FE	7,178,699	74.6880	7,095,313	9,500,000	7,406,912		99,456			5.501	8.260	JAJO	124,850	605,714	12/20/2022	07/06/2041
89413G-AC-2	Trapeza Cdo Xii Ltd TRAP 2007-12A A2		D		1.A FE	9,189,971	88.7500	9,882,587	11,135,309	9,573,682		132,748			5.201	7.581	JAJO	138,361	675,913	09/24/2021	04/06/2042
89413G-AG-3	Trapeza Cdo Xii Ltd TRAP 2007-12A B		D		1.E FE	1,547,500	77.3750	1,547,500	2,000,000	1,600,866		17,989			5.411	7.718	JAJO	25,854	125,684	02/16/2022	04/06/2042
89531M-AS-1	TRESTLES CLO II LTD TREST 2018-2A CR		D		1.E FE	1,012,500	101.1520	1,011,518	1,000,000	1,010,426		(2,074)			7.026	6.616	JAJO	13,271	33,798	10/09/2024	07/25/2037
89532X-AL-1	Trestles CLO VII Ltd TREST 2024-7A D1		D		2.C FE	4,012,000	100.2110	4,008,448	4,000,000	3,989,185		(22,815)			7.726	7.328	JAJO	104,023		09/23/2024	10/25/2037

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
89624U-AG-7	Trimaran Cavu 2021-2 Ltd CAVU 2021-2A C	C	D		1.F FE	8,476,899	100.0240	8,501,998	8,500,000	8,479,995		2,443			7.337	7.143	JAJO	117,807	694,742	10/04/2023	10/25/2034
89640A-AS-5	Trinitas CLO X Ltd TRNTS 2019-10A CR	M	D		1.F FE	18,000,000	100.1470	18,026,532	18,000,000	18,000,000					7.156	6.880	JAJO	279,080	1,429,810	02/15/2022	01/15/2035
89640E-AE-8	Trinitas Clo XX Ltd TRNTS 2022-20A C	C	D		1.F FE	2,800,000	100.0060	2,800,165	2,800,000	2,800,000					8.117	7.899	JAJO	45,457	252,210	05/26/2022	07/20/2035
89640E-AG-3	Trinitas Clo XX Ltd TRNTS 2022-20A D1		D		2.A FE	5,544,000	100.0190	5,601,064	5,600,000	5,566,050		3,350			9.317	9.250	JAJO	104,355	572,928	05/26/2022	07/20/2035
89640E-AL-2	Trinitas Clo XX Ltd TRNTS 2022-20A D2	C	D		2.C FE	2,376,000	100.0390	2,400,931	2,400,000	2,388,122		1,025			10.467	10.406	JAJO	50,244	273,677	05/26/2022	07/20/2035
89640X-AS-5	TRINITAS CLO IV LTD TRNTS 2016-4A CR	C	D	4	1.F FE	17,066,520	100.1510	17,175,897	17,150,000	17,072,832		15,690			7.344	7.240	JAJO	262,394	1,401,225	08/24/2023	10/18/2031
89640X-AT-3	TRINITAS CLO IV LTD TRNTS 2016-4A DR		D	4	2.C FE	4,455,000	100.5120	4,523,045	4,500,000	4,477,361		3,936			8.254	8.179	JAJO	77,381	409,306	08/07/2018	10/18/2031
89640Y-BG-8	Trinitas CLO VI Ltd TRNTS 2017-6A DR2		D		2.C FE	2,290,080	99.5770	2,688,568	2,700,000	2,372,349		37,381			8.637	11.207	JAJO	44,051	256,369	10/07/2022	01/25/2034
89640Y-BL-7	Trinitas CLO VI Ltd TRNTS 2017-6A DR4		D		2.C FE	1,650,050	99.7600	1,646,035	1,650,000	1,649,668		(382)			9.137	8.935	JAJO	28,478	41,307	08/02/2024	01/25/2034
89641H-AY-6	Trinitas CLO XI Ltd TRNTS 2019-11A D1R		D		2.B FE	3,100,000	100.2470	3,107,657	3,100,000	3,100,000					8.118	7.859	JAJO	54,523	276,469	08/20/2021	07/15/2034
89641J-AG-1	Trinitas Clo IX Ltd TRNTS 2018-9A D	C	D	4	2.C FE	14,851,001	100.0300	15,004,470	15,000,000	14,920,176		17,320			8.329	8.283	JAJO	249,870	922,335	11/27/2024	01/20/2032
89641X-AJ-4	Trinitas CLO XV Ltd TRNTS 2021-15A D	C	D		2.C FE	10,750,000	100.0470	10,755,053	10,750,000	10,750,000					8.643	8.420	JAJO	183,249	1,018,610	03/25/2021	04/22/2034
89642J-AE-5	Trinitas CLO XVII Ltd TRNTS 2021-17A C		D		1.F FE	5,454,088	100.0130	5,500,715	5,500,000	5,460,380		5,275			7.179	7.094	JAJO	78,969	206,081	08/02/2024	10/20/2034
89642J-AG-0	Trinitas CLO XVII Ltd TRNTS 2021-17A D		D		2.C FE	1,995,990	100.0500	2,000,998	2,000,000	1,996,101		111			8.379	8.208	JAJO	33,516	45,721	08/02/2024	10/20/2034
89642R-AG-2	Trinitas Clo VIII Ltd TRNTS 2018-8A D	C	D	4	2.B FE	17,065,336	100.5080	17,337,630	17,250,000	17,091,996		26,660			7.979	8.049	JAJO	275,276	827,034	11/27/2024	07/20/2031
89707Y-AC-8	Tropic CDO IV Ltd TROPC 2004-4A A3L		D		1.G FE	1,537,500	83.1830	1,663,667	2,000,000	1,623,597		27,002			5.918	8.580	JAJO	25,643	133,769	07/21/2022	04/15/2035
89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2		D		1.E FE	497,418	83.5000	459,579	550,394	471,954		(12,611)			5.238	7.276	JAJO	6,246	33,015	02/01/2022	07/15/2036
89708B-AC-7	Tropic CDO V Ltd TROPC 2006-5A A1LB		D		2.A PL	25,345,000	73.5000	27,195,000	37,000,000	27,183,124		478,287			5.318	8.727	JAJO	426,287	2,249,402	05/08/2021	07/15/2036
89820U-AB-0	TruPS Financials Note Securiti TFINS 2018-1A A2		D	4	1.D FE	11,146,752	93.7920	10,560,328	11,259,345	11,219,921		3,966			5.832	6.135	MJSD	1,824	841,359	04/12/2018	03/30/2039
89820X-AA-6	TruPS Financials Note Securiti TFINS 2020-2A A1		D		1.C FE	22,023,320	98.7500	21,829,891	22,106,218	22,187,105		150,584			3.000	5.747	JAJO	140,006	663,187	06/21/2022	07/15/2041
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1		D	4	1.C FE	1,446,561	98.3290	1,422,391	1,446,561	1,446,561					6.871	6.433	FMAN	16,013	112,796	02/08/2019	02/02/2039
89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2		D		1.C FE	27,702,128	100.0000	27,702,128	27,702,128	27,702,128					8.371	7.018	JAJO	489,549	1,863,296	08/12/2022	10/15/2039
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1		D	4	1.C FE	34,223,122	98.5830	33,944,101	34,431,886	34,291,605		63,227			3.320	6.720	JAJO	241,402	796,428	12/02/2024	04/15/2040
89822P-AB-9	TruPS Financials Note Securiti TFINS 2020-1A A2		D	4	1.G FE	5,557,750	99.0830	5,548,667	5,600,000	5,568,039		10,289			8.654	7.742	JAJO	48,719	70,057	12/02/2024	04/15/2040
903428-AA-8	US Capital Funding VI Ltd/US C TRAP 2007-12A A1		D		1.G FE	1,151,845	86.0000	1,133,718	1,318,277	1,169,616		4,579			5.218	6.579	JAJO	15,858	78,852	02/16/2022	07/10/2043
90342W-AC-1	US Capital Funding V Ltd USCAP 2006-5A A2		D	4	1.F FE	3,979,800	82.0000	3,955,680	4,824,000	4,225,904		33,111			5.318	6.512	JAJO	59,142	292,956	03/02/2018	10/10/2040
913318-AE-1	Unity-Peace Park CLO Ltd UNPPK 2022-1A B	C	D		1.C FE	23,950,658	100.3360	24,381,551	24,300,000	23,950,658		(4,892)			6.617	6.784	JAJO	321,606	1,817,183	12/22/2023	04/20/2035
913318-AG-6	Unity-Peace Park CLO Ltd UNPPK 2022-1A C		D		1.F FE	5,014,100	100.3070	5,015,340	5,000,000	5,001,537		(12,563)			7.017	6.775	JAJO	70,174	292,268	03/27/2024	04/20/2035
92331A-AN-4	Venture XXVIII CLO Ltd VENTR 2017-28A D	C	D	4	2.C FE	12,120,200	100.3220	12,841,203	12,800,000	12,256,017		126,816			8.879	10.166	JAJO	227,303	1,252,357	12/22/2023	07/20/2030
92331L-AY-6	Venture XXII CLO Ltd VENTR 2015-22A CR	M	D	4	1.D FE	15,609,684	100.0000	15,625,047	15,625,000	15,612,433		2,749			6.818	6.562	JAJO	230,801	1,168,446	02/28/2024	01/15/2031
92331M-AC-2	Venture XXVI CLO Ltd VENTR 2017-26A C	C	D	4	1.A FE	2,940,250	100.2110	3,006,327	3,000,000	2,972,959		13,100			7.479	7.807	JAJO	44,874	250,704	02/16/2023	01/20/2029
92331V-AG-3	Venture 31 CLO Ltd VENTR 2018-31A C1	C	D	4	1.D FE	8,000,000	100.0030	8,000,272	8,000,000	8,000,000					6.829	6.588	JAJO	109,264	615,534	02/23/2018	04/20/2031
92331X-AN-4	Venture 35 CLO Ltd VENTR 2018-35A D	C	D	4	2.A FE	2,500,000	98.4610	2,461,535	2,500,000	2,500,000					8.393	8.165	JAJO	41,383	230,549	10/17/2018	10/22/2031
92558N-AQ-5	Vibrant CLO XI Ltd VIBR 2019-11A BR		D		1.F FE	3,933,076	100.1640	4,006,568	4,000,000	3,947,208		10,596			7.229	7.381	JAJO	57,832	324,078	08/23/2023	07/20/2032
92558W-AY-8	Vibrant CLO XII Ltd VIBR 2021-12A C1R		D		2.B FE	1,504,680	100.4720	1,507,083	1,500,000	1,501,621		(3,059)			8.367	8.134	JAJO	25,102	54,308	07/11/2024	04/20/2034
92895F-AE-1	Voya 2024-3 LTD VOYA 2024-3A B		D		1.C FE	7,497,518	100.5470	7,541,018	7,500,000	7,497,518					6.317	6.297	JAJO	205,309		06/18/2024	06/06/2065
92895F-AG-6	Voya 2024-3 LTD VOYA 2024-3A C		D		1.F FE	999,611	100.7750	1,007,750	1,000,000	998,761		(850)			6.617	6.391	JAJO	28,608		06/18/2024	07/20/2037
92895F-AJ-0	Voya 2024-3 LTD VOYA 2024-3A D		D		2.C FE	999,407	101.3090	1,013,088	1,000,000	998,603		(804)			7.667	7.461	JAJO	32,925		06/18/2024	07/20/2037
92914R-BL-5	Voya CLO 2014-4 Ltd VOYA 2014-4A A2RB		D	4	1.C FE	9,577,900	95.0990	9,034,367	9,500,000	9,533,424		(9,185)			4.530	4.433	JAJO	92,047	430,350	01/17/2020	07/14/2031
92915C-AW-4	Voya CLO 2016-1 Ltd VOYA 2016-1A CR	C	D	4	2.C FE	13,942,580	100.1990	14,027,832	14,000,000	13,950,847		8,267			7.529	7.402	JAJO	210,812	1,155,332	02/28/2024	01/20/2031
92917J-AN-7	Voya CLO 2018-2 Ltd VOYA 2018-2A D	C	D	4	2.C FE	1,364,015	100.1440	1,502,163	1,500,000	1,392,414		20,584			7.668	9.490	JAJO	24,919	126,933	08/04/2023	07/15/2031
92918B-AU-7	Voya CLO 2019-4 Ltd VOYA 2019-4A CR		D		1.F FE	7,350,000	100.7240	7,554,315	7,500,000	7,359,090		18,726			7.318	7.421	JAJO	118,910	608,043	10/03/2023	01/15/2035
92918N-AU-1	Voya CLO 2020-3 Ltd VOYA 2020-3A CR		D		1.F FE	7,178,400	100.0000	7,200,022	7,200,000	7,170,516		(7,884)			6.879	6.721	JAJO	99,058	413,308	01/24/2024	10/20/2034
92918N-AW-7	Voya CLO 2020-3 Ltd VOYA 2020-3A DR		D		2.C FE	3,233,750	100.2580	3,258,372	3,250,000	3,234,640		890			8.129	8.007	JAJO	52,839	217,370	02/08/2024	10/20/2034
92919A-AG-9	Voya CLO 2021-2 Ltd VOYA 2021-2A D		D		2.C FE	9,343,180	100.0020	9,376,141	9,376,000	9,346,249		3,069			8.129	7.975	JAJO	152,435	845,659	01/17/2024	10/20/2034
92919D-AE-8	Voya CLO 2021-3 Ltd VOYA 2021-3A C		D		1.F FE	1,001,000	100.2620	1,002,615	1,000,000	998,651		(2,349)			6.979	6.768	JAJO	13,958	58,162	03/27/2024	01/20/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92920F-AE-0	Voya CLO 2023-1 Ltd VOYA 2023-1A C		D		1.F FE	1,292,377	101.2730	1,286,168	1,270,000	1,271,468		(20,910)			7.467	7.219	JAJO	18,967	26,106	09/13/2024	01/20/2037
92920H-AJ-5	Voya CLO 2024-2 Ltd VOYA 2024-2A D		D		2.C FE	23,000,000	101.3690	23,314,755	23,000,000	23,000,000					7.817	7.589	JAJO	994,337		05/21/2024	07/20/2037
92920K-AE-9	Voya CLO 2024-4 Ltd VOYA 2024-4A B		D		1.C FE	17,994,222	100.0260	18,004,590	18,000,000	17,994,222					6.267	6.174	JAJO	405,859		07/12/2024	07/20/2037
92920K-AG-4	Voya CLO 2024-4 Ltd VOYA 2024-4A C		D		1.F FE	18,992,989	100.0000	19,000,000	19,000,000	18,992,969		(20)			6.517	6.276	JAJO	444,767		07/12/2024	07/20/2037
92920L-AU-1	Voya CLO 2022-4 Ltd VOYA 2022-4A CR		D		1.F FE	21,600,000	100.9360	21,802,090	21,600,000	21,600,000					7.067	6.830	JAJO	305,312	846,659	04/15/2024	04/20/2037
92920L-AW-7	Voya CLO 2022-4 Ltd VOYA 2022-4A DR		D		2.C FE	21,000,000	101.0500	21,220,479	21,000,000	21,000,000					8.317	8.103	JAJO	349,331	955,849	04/15/2024	04/20/2037
92920T-AG-5	Voya CLO 2024-6 Ltd VOYA 2024-6A B1		D		1.C FE	32,000,000	100.0000	32,000,000	32,000,000	32,000,000					6.317	5.479	JAJO	73,001		11/04/2024	01/20/2038
92920T-AJ-9	Voya CLO 2024-6 Ltd VOYA 2024-6A C		D		1.F FE	24,000,000	100.0000	24,000,000	24,000,000	24,000,000					6.517	5.683	JAJO	56,484		11/04/2024	01/20/2038
92920T-AL-4	Voya CLO 2024-6 Ltd VOYA 2024-6A D1		D		2.C FE	21,500,000	100.0000	21,500,000	21,500,000	21,500,000					7.567	6.752	JAJO	58,752		11/04/2024	01/20/2038
92944Y-AL-5	Voya CLO Ltd VOYA 2024-5A C	C	D		1.F FE	3,000,000	100.5000	3,015,000	3,000,000	3,000,000					6.656	6.373	JAJO	38,271		09/05/2024	10/15/2037
92944Y-AN-1	Voya CLO Ltd VOYA 2024-5A D1A		D		2.A FE	16,988,100	100.3250	17,055,216	17,000,000	16,960,918		(27,182)			7.806	7.579	JAJO	254,342		09/05/2024	10/15/2037
936557-AG-2	Warwick Capital CLO 2 Ltd WWICK 2023-2A C		D		1.F FE	4,600,000	101.5580	4,671,645	4,600,000	4,600,000					8.106	7.847	JAJO	80,789	374,128	10/20/2023	01/15/2037
936557-AJ-6	Warwick Capital CLO 2 Ltd WWICK 2023-2A D		D		2.C FE	3,900,000	102.3360	3,991,092	3,900,000	3,900,000					10.606	10.446	JAJO	89,620	407,383	10/20/2023	01/15/2037
94860L-AE-5	Wehle Park CLO Ltd WEHPK 2022-1A C		D		1.F FE	8,000,000	100.3080	8,024,664	8,000,000	8,000,000					6.867	6.627	JAJO	109,878	613,468	02/25/2022	04/21/2035
94860L-AG-0	Wehle Park CLO Ltd WEHPK 2022-1A D		D		2.C FE	3,511,760	100.1520	3,505,320	3,500,000	3,511,222		(538)			7.967	7.685	JAJO	55,772	153,115	06/26/2024	04/21/2035
94949L-AS-9	Wellfleet CLO 2016-2 Ltd WELF 2016-2A CR		D	4	1.D FE	15,991,716	100.2100	16,033,584	16,000,000	15,987,736		7,552			7.829	7.684	JAJO	250,528	1,394,171	12/22/2023	10/20/2028
94950A-AU-4	Wellfleet CLO 2020-2 Ltd WELF 2020-2A DR		D		2.C FE	954,486	98.9110	989,113	1,000,000	960,917		4,825			8.718	9.301	JAJO	18,888	95,267	08/04/2023	07/15/2034
94950H-AE-5	Wellfleet CLO 2017-3 Ltd WELF 2017-3A B	C	D	4	1.C FE	8,497,473	100.0020	8,500,136	8,500,000	8,499,883		1,285			6.859	6.591	JAJO	123,082	230,043	12/27/2024	01/17/2031
94950H-AG-0	Wellfleet CLO 2017-3 Ltd WELF 2017-3A C		D	4	2.B FE	8,019,193	100.1830	8,265,131	8,250,000	8,081,421		33,296			7.659	8.055	JAJO	133,395	635,200	02/28/2024	01/17/2031
94950N-AS-1	Wellfleet Clo 2019-1 Ltd WELF 2019-1A BR		D		1.F FE	932,500	100.0700	1,000,703	1,000,000	951,463		9,353			7.229	8.392	JAJO	14,458	81,020	01/05/2023	07/20/2032
94951M-AG-8	Wellfleet CLO 2017-2A Ltd WELF 2017-2A C	RA	D		1.F FE	5,865,356	100.0000	5,860,012	5,860,000	5,857,398		634			8.279	8.089	JAJO	97,030	537,495	10/12/2021	10/20/2029
949575-AE-4	Wellington Management Clo 3 Lt WELLI 2024-3A C	C	D		1.F FE	19,500,000	99.9720	19,494,618	19,500,000	19,500,000					6.582	6.320	JAJO	486,695		07/15/2024	07/18/2037
949575-AG-9	Wellington Management Clo 3 Lt WELLI 2024-3A D1		D		2.C FE	8,100,000	101.3110	8,206,183	8,100,000	8,100,000					7.632	7.387	JAJO	233,114		07/15/2024	07/18/2037
94957J-AE-4	Wellington Management CLO 1 Lt WELLI 2023-1A C	C	D		1.F FE	3,600,000	100.9710	3,634,949	3,600,000	3,600,000					7.717	7.490	JAJO	55,565	305,973	09/15/2023	10/20/2036
94957J-AG-9	Wellington Management CLO 1 Lt WELLI 2023-1A D	C	D		2.C FE	2,400,000	101.7430	2,441,827	2,400,000	2,400,000					9.467	9.277	JAJO	45,444	246,332	09/15/2023	10/20/2036
94958L-AC-2	Wellington Management Clo 2 Lt WELLI 2024-2A B		D		1.C FE	9,000,000	100.5610	9,050,454	9,000,000	9,000,000					6.617	6.456	JAJO	119,113	392,378	02/09/2024	04/20/2037
94958L-AE-8	Wellington Management Clo 2 Lt WELLI 2024-2A C		D		1.F FE	9,000,000	100.8100	9,072,891	9,000,000	9,000,000					7.017	6.734	JAJO	126,313	413,878	02/09/2024	04/20/2037
94958L-AG-3	Wellington Management Clo 2 Lt WELLI 2024-2A D		D		2.C FE	9,000,000	100.9860	9,088,695	9,000,000	9,000,000					8.517	8.250	JAJO	153,313	494,503	02/09/2024	04/20/2037
968209-AC-0	Wildwood Park CLO Ltd WILDPK 2024-1A B1		D		1.C FE	19,500,000	100.0000	19,500,000	19,500,000	19,500,000					6.317	5.871	JAJO	195,050		09/12/2024	10/20/2037
968209-AG-1	Wildwood Park CLO Ltd WILDPK 2024-1A C		D		1.F FE	19,500,000	100.0000	19,500,000	19,500,000	19,500,000					6.567	6.124	JAJO	202,768		09/12/2024	10/20/2037
968209-AJ-5	Wildwood Park CLO Ltd WILDPK 2024-1A D1		D		2.C FE	19,500,000	100.3250	19,563,336	19,500,000	19,500,000					7.617	7.190	JAJO	235,187		09/12/2024	10/20/2037
98887V-AE-3	Zais Clo 7 Ltd ZAIS7 2017-2A C	C	D	4	1.B FE	8,348,540	100.5150	8,543,767	8,500,000	8,416,269		32,577			7.368	7.549	JAJO	135,685	693,425	12/07/2022	04/15/2030
98955R-AH-2	Owl Rock CLO II Ltd OR 2019-2A BR		D		1.C FE	29,677,838	100.4930	30,147,990	30,000,000	29,756,410		65,988			6.779	6.799	JAJO	406,741	1,774,394	09/25/2024	04/20/2033
BCC2CR-LU-4	Carlyle Euro CLO 2013-1 DAC CGMSE 2013-1A A2R	C	B		1.A FE	2,542,813	99.9790	2,847,564	2,848,177	2,713,067		(10,454)		(179,529)	4.729	6.165	JAJO	29,183	164,071	10/04/2022	04/15/2030
BCC2E2-AK-1	Madison Park Euro Funding VI D CADOG 6A CR	C	B		1.E FE	1,759,679	99.8980	2,069,295	2,071,401	1,957,753		29,278		(124,692)	5.179	6.238	JAJO	23,244	129,213	10/12/2022	10/15/2030
BCC2E9-8S-2	Bain Capital Euro CLO 2017-1 D BCCE 2017-1A B1NE		B		1.A FE	2,277,241	99.9810	2,588,767	2,589,251	2,477,360		3,307		(162,498)	4.715	6.528	JAJO	25,773	147,477	10/04/2022	10/17/2030
BCC2E9-91-0	Bain Capital Euro CLO 2017-1 D BCCE 2017-1A B1	C	B		1.A FE	4,392,131	99.9810	4,918,658	4,919,578	4,718,004		1,833		(310,026)	4.715	6.399	JAJO	48,969	280,206	10/04/2022	10/17/2030
BCC2EH-AV-4	Tikehau CLO III BV TIKEH 3A B		B		1.C FE	1,845,933	99.2130	2,055,108	2,071,401	1,965,011		(11,766)		(130,484)	4.339	5.957	MJSD	7,490	114,873	10/04/2022	12/01/2030
BCC2EH-B5-0	Tikehau CLO III DAC TIKEH 3A BNE		B		1.C FE	1,387,437	99.2130	1,541,331	1,553,551	1,475,749		(9,176)		(98,032)	4.339	5.911	MJSD	5,617	86,158	10/04/2022	12/01/2030
BCC2EJ-TX-6	Harvest Clo XII DAC HARVT 12A B1R		B		1.B FE	3,855,906	99.5710	4,351,902	4,370,657	4,214,350		56,898		(270,203)	4.355	5.012	FMAN	23,264	238,451	10/21/2022	11/18/2030
BCC2EP-MQ-4	Willow Park CLO DAC WILPK 1A C		B		2.A FE	557,776	100.3060	479,959	478,494	478,494				(31,463)	5.929	5.362	JAJO	6,147	33,662	02/11/2021	01/15/2031
BCC2EQ-E9-9	Avoca CLO XIV DAC AVOCA 14A DR	C	B		1.F FE	1,656,335	100.0610	2,055,055	2,053,794	1,870,009		40,223		(117,454)	5.784	8.162	JAJO	25,738	142,816	10/11/2022	01/12/2031
BCC2EU-XE-8	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B1		B		1.B FE	885,948	99.8980	1,034,640	1,035,701	996,413		16,763		(63,223)	4.379	5.870	JAJO	9,827	55,807	10/11/2022	01/15/2032
BCC2F4-EF-3	CVC Cordatus Loan Fund X DAC CORDA 10A B1NE	C	B		1.C FE	2,806,360	99.0930	3,078,911	3,107,102	3,000,247		34,125		(193,733)	4.272	4.927	JAJO	23,966	167,628	11/08/2022	01/27/2031
BCC2F5-C4-7	OZLME III DAC OZLME 3A C	C	B		1.B FE	1,130,800	99.8700	1,370,523	1,372,303	1,280,506		27,499		(80,576)	4.655	6.481	FMAN	6,566	79,946	10/14/2022	08/24/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC2F5-C7-0	OZLME III DAC OZLME 3A D	C.	B		1.F FE	13,931,132	99.2420	12,528,438	12,624,155	12,552,345		21,839		(826,371)	5.555	5.099	FMAN	72,075	857,045	10/12/2021	08/24/2030
BCC2F5-NC-7	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A B2RE		B		1.C FE	2,720,478	96.5720	3,350,663	3,469,597	3,180,379		117,065		(193,880)	2.050	6.245	JAJO	15,016	74,502	09/30/2022	07/15/2032
BCC2F5-PH-4	Dryden 29 Euro CLO 2013 DAC DRYD 2013-29A DRR	C.	B		2.B FE	11,770,957	98.6140	10,479,018	10,626,288	10,583,163		15,624		(696,603)	5.779	5.352	JAJO	133,054	730,573	10/12/2021	07/15/2032
BCC2FL-6C-1	Newhaven II CLO DAC NEWH 2A B1RE	C.	B		1.A FE	5,475,074	98.9750	6,150,520	6,214,204	5,863,053		(28,323)		(388,593)	4.055	5.855	FMAN	30,798	322,221	10/04/2022	02/16/2032
BCC2FP-CR-2	Marlay Park CLO DAC MRLPK 1A B	C.	B		1.E FE	5,279,454	99.5630	4,640,286	4,660,653	4,655,954		2,924		(306,325)	4.729	4.188	JAJO	47,754	268,479	07/23/2021	10/15/2030
BCC2FU-M8-2	Providus CLO PRVD 1A B2NE	C.	B		1.B FE	1,927,540	96.2520	2,492,193	2,589,251	2,308,690		101,923		(136,908)	2.100	7.335	FMAN	7,099	56,506	09/28/2022	05/14/2031
BCC2FV-KX-7	Dryden 59 Euro CLO 2017 DAC DRYD 2017-59A D1		B		2.C FE	231,440	99.1050	256,607	258,925	234,079		5,699		(15,128)	5.423	7.691	FMAN	1,833	17,023	10/05/2023	05/15/2032
BCC2FY-37-7	Carlyle Euro CLO 2018-1 DAC CGMSE 2018-1A A2BE	C.	B		1.B FE	16,315,339	97.9700	20,293,580	20,714,012	19,568,367		910,460		(1,152,595)	2.000	6.620	JAJO	87,459	433,940	09/27/2022	04/15/2031
BCC2G0-7V-3	Aurium CLO IV DAC ACLO 4A B	C.	B		1.C FE	2,518,444	98.9270	2,817,610	2,848,177	2,686,639		(14,132)		(178,191)	4.305	5.718	JAJO	26,226	150,709	10/04/2022	01/16/2031
BCC2G0-WR-7	Contego Clo V DAC CONTE 5A B2	C.	B		1.B FE	908,062	99.5780	1,031,330	1,035,701	994,465		15,719		(63,482)	4.529	5.794	JAJO	10,163	57,457	10/21/2022	01/15/2031
BCC2G0-WU-0	Contego Clo V DAC CONTE 5A C	C.	B		1.E FE	3,870,267	100.0230	4,195,548	4,194,587	4,001,919		61,340		(258,495)	4.979	6.171	JAJO	45,251	252,745	01/05/2023	01/15/2031
BCC2H3-9D-4	Arbour CLO V DAC ARBR 5A DN		B		2.A FE	606,597	100.1550	518,654	517,850	517,850				(34,050)	5.636	5.574	MJSD	1,297	35,859	02/11/2021	09/15/2031
BCC2HF-0A-2	Madison Park Euro Funding XII CADOG 12A B1N	C.	B		1.B FE	5,517,700	100.3030	6,207,068	6,188,311	5,850,307		(53,835)		(390,526)	4.879	6.067	JAJO	65,418	366,306	10/04/2022	10/15/2031
BCC2HR-2Y-2	Sutton Park CLO DAC STNPK 1A CN		B		2.A FE	4,027,431	100.3770	3,579,346	3,565,917	3,544,932		4,690		(232,706)	6.323	5.852	FMAN	29,437	268,369	10/05/2023	11/15/2031
BCC2I0-DM-4	Phoenix Park CLO DAC PHNXP 1A CR		B		2.B FE	3,333,573	100.0450	3,004,892	3,003,532	3,004,255		(77)		(197,536)	6.509	6.064	JAJO	34,756	231,490	02/07/2022	10/29/2031
BCC2L1-MI-7	Contego Clo VII DAC CONTE 7A D		B	4	2.B FE	5,334,917	100.0000	4,660,653	4,660,653	4,668,884		(1,979)		(306,868)	7.088	6.528	JAJO	64,234	387,365	03/23/2021	05/14/2032
BCC2LG-22-1	Aurium CLO III DAC ACLO 3A B1R		B		1.C FE	1,347,127	99.4670	1,545,272	1,553,551	1,493,222		19,270		(95,547)	4.605	5.370	JAJO	15,302	87,164	10/11/2022	04/16/2030
BCC2LG-23-9	Aurium CLO III DAC ACLO 3A B1RE	C.	B		1.C FE	4,367,300	99.4670	4,893,361	4,919,578	4,689,351		(40,467)		(313,326)	4.605	5.654	JAJO	48,456	276,019	10/04/2022	04/16/2030
BCC2LG-25-4	Aurium CLO III DAC ACLO 3A B2R	C.	B		1.C FE	7,757,186	94.2940	8,703,444	9,230,164	8,528,053		229,901		(493,464)	1.800	4.467	JAJO	34,613	161,560	01/29/2024	04/16/2030
BCC2LJ-UA-8	Harvest CLO XVII DAC HARVT 17A DR	C.	B		2.C FE	7,605,717	100.5280	8,329,353	8,285,605	7,678,706		124,160		(499,814)	6.982	8.461	FMAN	80,347	683,386	01/05/2023	05/11/2032
BCC2LL-7Y-5	Ares European CLO VIII DAC ARESE 8A BR	C.	B		1.C FE	1,775,488	100.0920	2,073,303	2,071,401	1,959,483		27,123		(125,185)	4.815	5.946	JAJO	21,056	120,180	10/14/2022	04/17/2032
BCC2LL-84-0	Ares European CLO VIII DAC ARESE 8A DR		B		2.C FE	1,346,418	100.6560	1,303,116	1,294,626	1,294,730		(67)		(51,621)	7.015	6.424	JAJO	19,173	78,309	02/15/2024	04/17/2032
BCC2LL-UT-0	Blackrock European CLO IX DAC BECLO 9A D		B		2.B FE	2,667,607	100.5160	2,342,355	2,330,326	2,336,780		(2,010)		(153,522)	6.486	6.360	MJSD	6,718	182,405	03/23/2021	12/15/2032
BCC2MC-5V-2	Dryden 35 Euro CLO 2014 DAC DRYD 2014-35A DRR		B		2.C FE	3,553,761	100.0440	3,591,300	3,589,738	3,405,798		36,444		(223,704)	7.415	8.262	JAJO	56,193	307,300	07/26/2023	01/17/2033
BCC2ML-TX-2	Harvest CLO XXIII DAC HARVT 23A B1	C.	B		1.C FE	5,672,553	99.9310	6,313,433	6,317,774	5,930,872		(24,913)		(372,637)	4.769	6.017	JAJO	60,259	350,152	04/08/2024	10/20/2032
BCC2ML-U1-0	Harvest CLO XXIII DAC HARVT 23A CE		B		1.F FE	5,051,684	99.8180	4,393,699	4,401,728	4,405,241		(1,033)		(266,667)	5.188	4.631	JAJO	45,672	225,663	07/29/2024	10/20/2032
BCC2ML-U3-6	Harvest CLO XXIII DAC HARVT 23A D	C.	B		2.B FE	9,961,401	100.1830	8,975,223	8,958,810	8,932,433		5,482		(587,592)	6.219	5.693	JAJO	111,430	657,295	10/12/2021	10/20/2032
BCC2MM-PX-4	Sound Point Euro CLO III Fundi SNDPE 3A CE	C.	B		1.F FE	3,247,318	100.1780	3,795,340	3,788,593	3,517,035		54,210		(224,326)	5.515	6.955	JAJO	45,271	248,434	10/18/2023	04/15/2033
BCC2MN-95-1	Accunia European CLO IV DAC ACCUN 4A B1E	C.	B		1.C FE	7,437,776	100.0640	8,809,125	8,803,455	8,196,216		(51,354)		(546,493)	5.038	6.565	JAJO	88,704	542,774	09/27/2022	04/20/2033
BCC2MR-X7-1	Invesco Euro CLO IV DAC INVSC 4A B1E	C.	B		1.C FE	3,151,726	99.4170	3,603,804	3,624,952	3,450,787		40,353		(221,995)	4.915	5.794	JAJO	38,603	214,591	10/06/2022	04/15/2033
BCC2MX-JM-1	Carlyle Global Market Strategi CGMSE 2020-1A C	C.	B		2.C FE	7,322,655	99.2500	6,475,990	6,524,914	6,531,512		297		(429,484)	6.479	5.892	JAJO	91,596	497,148	10/14/2021	04/15/2033
BCC2MZ-YQ-0	Voya Euro CLO III DAC VOYE 3A B1		B		1.C FE	1,122,496	99.9980	1,312,210	1,312,233	1,240,438		(9,020)		(82,798)	4.829	5.928	JAJO	13,730	76,986	10/11/2022	04/15/2033
BCC2QL-8T-0	Henley CLO IV DAC HNLY 4A B2	C.	B		1.C FE	16,829,395	91.6990	13,296,107	14,499,808	14,487,580		3,499		(952,896)	1.650	1.674	JAJO	43,862	249,717	01/28/2021	04/25/2034
BCC2QL-8U-7	Henley CLO IV DAC HNLY 4A C	C.	B		1.F FE	18,029,691	100.0370	15,541,195	15,535,509	15,576,862		(11,114)		(1,023,320)	5.186	4.638	JAJO	152,182	983,777	01/28/2021	04/25/2034
BCC2QL-8V-5	Henley CLO IV DAC HNLY 4A D		B		2.B FE	7,140,877	100.3550	6,236,233	6,214,204	6,224,523		(2,669)		(409,089)	6.086	5.579	JAJO	71,437	452,860	01/28/2021	04/25/2034
BCC2QM-7Y-8	Anchorage Capital Europe CLO 2 ANCHE 4A D	C.	B		2.C FE	14,224,292	100.5190	13,221,677	13,153,398	12,960,443		32,929		(851,901)	6.286	6.143	JAJO	156,178	987,043	07/12/2023	04/25/2034
BCC2QM-1E-0	Contego CLO IV DAC CONTE 4A B1R	C.	B		1.C FE	8,018,369	99.1790	6,779,531	6,835,624	6,835,624				(449,466)	4.438	3.894	JAJO	58,988	376,034	01/29/2021	01/23/2030
BCC2QM-1K-6	Contego CLO IV DAC CONTE 4A CR	C.	B		1.F FE	10,166,370	99.5950	8,767,766	8,803,455	8,803,455				(578,858)	5.038	4.500	JAJO	86,240	540,302	01/29/2021	01/23/2030
BCC2QM-J3-3	Neuberger Berman Loan Advisers NEUBE 2021-1A C	C.	B		1.F FE	5,437,147	98.7910	4,604,315	4,660,653	4,660,653				(306,454)	5.315	4.702	JAJO	52,295	295,140	02/01/2021	04/17/2034
BCC2QM-J4-1	Neuberger Berman Loan Advisers NEUBE 2021-1A D	C.	B		2.C FE	4,875,285	99.7790	4,211,132	4,220,480	4,214,913		1,058		(277,179)	6.215	5.642	JAJO	55,375	308,873	02/09/2022	04/17/2034
BCC2QP-61-4	Avoca CLO XXII DAC AVOCA 22A B2	C.	B		1.C FE	20,045,923	92.1910	15,754,592	17,089,060	17,089,060				(1,123,665)	1.650	1.653	JAJO	59,527	295,350	01/29/2021	04/15/2035
BCC2QP-62-2	Avoca CLO XXII DAC AVOCA 22A C	C.	B		1.F FE	18,831,018	98.4760	15,808,738	16,053,359	16,053,359				(1,055,564)	5.179	4.600	JAJO	180,137	1,001,398	01/29/2021	04/15/2035
BCC2QP-63-0	Avoca CLO XXII DAC AVOCA 22A D	C.	B		2.C FE	8,067,745	100.3350	6,910,454	6,887,409	6,887,409				(452,871)	6.079	5.511	JAJO	90,715	495,463	01/29/2021	04/15/2035
BCC2QS-DP-7	Palmer Square European CLO 202 PLMER 2021-1A B	C.	B		1.C FE	7,206,727	99.1870	8,834,629	8,907,025	8,049,569		(8,987)		(530,611)	4.529	6.708	JAJO	87,403	494,174	09/27/2022	04/15/2034
BCC2QS-YG-4	CVC Cordatus Loan Fund IV DAC CORDA 4A CRRR		B		1.F FE	6,043,280	100.2560	5,202,149	5,188,860	5,188,860				(341,185)	5.100	4.460	FMAN	29,404	326,291	02/05/2021	02/22/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC2QS-YJ-8	CVC Cordatus Loan Fund IV DAC CORDA 4A DRRR		B		2.C FE	9,592,048	100.1910	8,251,646	8,235,891	8,235,891				(541,538)	6.100	5.473	FMAN	55,821	605,412	02/05/2021	02/22/2034
BCC2QX-4W-1	Providus CLO V DAC PRVD 5A B2		B		1.C FE	5,414,641	91.8930	4,282,804	4,660,653	4,660,653				(306,454)	1.600	1.548	FMAN	9,528	77,539	02/18/2021	02/15/2035
BCC2QX-52-6	Providus CLO V DAC PRVD 5A D		B		2.C FE	3,609,761	98.5120	3,060,868	3,107,102	3,107,102				(204,303)	5.973	5.321	FMAN	24,229	222,343	02/18/2021	02/15/2035
BCC2QX-6A-7	CVC Cordatus Loan Fund VII DAC CORDA 7A DRR		B		2.B FE	270,822	100.3870	259,926	258,925	259,166		(18)		(11,637)	5.786	5.699	MJSD	666	8,866	07/29/2024	09/15/2031
BCC2QZ-6D-6	Dryden 27 R Euro CLO 2017 DAC DRYD 2017-27A CR	C	B		1.F FE	22,552,161	100.3320	20,782,803	20,714,012	20,410,299		115,174		(1,326,168)	5.529	5.671	JAJO	248,144	1,369,121	10/12/2022	04/15/2033
BCC2QZ-89-3	Avoca Capital CLO X Ltd AVOCA 10A CRR		B		1.F FE	1,103,388	100.0400	1,036,117	1,035,701	1,036,233		(18)		(67,137)	5.179	4.588	JAJO	11,622	15,840	10/03/2024	04/15/2035
BCC2QZ-WM-7	Euro-Galaxy III CLO DAC EGLXY 2013-3A BR2	C	B		1.C FE	3,219,951	99.5750	3,750,830	3,766,843	3,546,957		53,969		(226,198)	4.498	5.813	JAJO	32,475	210,665	09/29/2022	04/24/2034
BCC2R2-NQ-0	Jubilee CLO 2018-XXI DAC JUBIL 2018-21A DR		B		2.C FE	1,120,372	100.0780	1,068,640	1,067,807	1,068,746		(136)		(51,491)	6.479	5.898	JAJO	14,990	20,066	07/29/2024	04/15/2035
BCC2R3-FU-8	Arbour CLO IV DAC ARBR 4A DRR		B		2.C FE	2,422,442	99.0250	2,051,203	2,071,401	2,075,143		(197)		(136,431)	6.279	5.675	JAJO	28,180	153,425	05/13/2021	04/15/2034
BCC2R3-HU-6	Harvest Clo XX DAC HARVT 20A B1R		B		1.B FE	3,654,032	99.4400	4,119,582	4,142,802	3,907,284		(29,006)		(260,068)	4.619	5.811	JAJO	38,271	233,357	10/04/2022	10/20/2031
BCC2R3-HX-0	Harvest Clo XX DAC HARVT 20A B2R	C	B		1.B FE	23,454,908	93.3500	19,336,530	20,714,012	20,714,012				(1,362,018)	1.600	1.686	JAJO	65,364	346,312	03/01/2021	10/20/2031
BCC2R3-10-1	Harvest Clo XX DAC HARVT 20A CR	C	B		1.E FE	17,591,181	100.3370	15,587,848	15,535,509	15,535,509				(1,021,513)	5.319	4.702	JAJO	165,267	990,937	03/01/2021	10/20/2031
BCC2R3-13-5	Harvest Clo XX DAC HARVT 20A DR	C	B		2.A FE	8,500,975	100.1400	7,415,597	7,405,259	7,405,259				(486,921)	6.319	5.715	JAJO	93,588	551,234	03/01/2021	10/20/2031
BCC2R3-K0-8	CVC Cordatus Loan Fund XI DAC CORDA 11A B1R	C	B		1.B FE	3,439,588	99.7120	3,872,692	3,883,877	3,757,477		36,978		(242,571)	4.679	5.162	JAJO	39,374	221,670	10/06/2022	10/15/2031
BCC2R3-K9-9	CVC Cordatus Loan Fund XI DAC CORDA 11A DR		B		2.A FE	2,175,076	100.4120	2,079,931	2,071,401	2,064,796		1,771		(112,052)	6.079	5.606	JAJO	27,283	110,607	03/21/2024	10/15/2031
BCC2R3-KG-3	Sculptor European CLO I DAC OZLME 1A BRRE	C	B		1.C FE	2,908,605	99.6910	3,458,866	3,469,597	3,214,037		51,252		(204,661)	4.808	6.175	JAJO	34,754	201,430	09/30/2022	04/18/2034
BCC2R3-UF-4	Griffith Park CLO DAC GRIPK 1A A2ER	C	B		1.B FE	6,814,567	99.9970	7,767,490	7,767,754	7,317,806		(71,895)		(490,109)	4.613	5.883	FMAN	40,809	448,152	09/27/2022	11/21/2031
BCC2R3-UL-1	Griffith Park CLO DAC GRIPK 1A BRR		B		1.E FE	1,129,650	100.2870	1,038,674	1,035,701	1,035,701				(68,101)	5.113	4.460	FMAN	6,031	65,257	01/28/2022	11/21/2031
BCC2R4-KN-6	Aurium CLO V Designated Activi ACLO 5A CR		B		1.F FE	2,847,340	99.7970	2,894,083	2,899,962	2,781,389		24,532		(182,321)	5.565	5.986	JAJO	34,070	191,338	01/20/2023	04/17/2034
BCC2R5-LU-6	Rockford Tower Europe CLO 2021 RFTE 2021-1A C	C	B		1.F FE	7,703,981	99.9970	6,628,272	6,628,484	6,625,271		510		(435,677)	5.569	4.968	JAJO	73,828	440,453	03/05/2021	04/20/2034
BCC2R5-LX-0	Rockford Tower Europe CLO 2021 RFTE 2021-1A D	C	B		2.C FE	6,918,581	99.8210	5,944,636	5,955,278	5,950,837		695		(391,346)	6.669	6.089	JAJO	79,432	465,505	03/05/2021	04/20/2034
BCC2R6-UU-4	Contego CLO VI DAC CONTE 6A CR		B		1.F FE	5,317,960	100.4210	5,252,318	5,230,288	5,105,143		25,381		(308,014)	5.579	5.619	JAJO	63,223	295,632	03/13/2024	04/15/2034
BCC2R6-UX-8	Contego CLO VI DAC CONTE 6A DR		B		2.C FE	1,078,525	99.7930	1,033,554	1,035,701	1,031,602		588		(47,511)	6.629	6.165	JAJO	14,876	60,033	04/08/2024	04/15/2034
BCC2R9-6I-2	BlackRock European CLO II DAC BECLO 2A CRR	C	B		1.G FE	14,906,863	100.1230	12,962,117	12,946,258	12,946,258				(851,261)	5.529	4.955	JAJO	155,090	855,778	03/19/2021	04/15/2034
BCC2R9-6J-0	BlackRock European CLO II DAC BECLO 2A DRR	C	B		2.C FE	8,580,292	99.9520	7,764,034	7,767,755	7,648,582		18,748		(502,064)	6.679	6.448	JAJO	112,408	608,343	01/04/2023	04/15/2034
BCC2R9-9E-8	Anchorage Capital Europe CLO 2 ANCHE 2A CR	C	B		1.G FE	10,738,832	100.2060	9,340,461	9,321,305	9,321,305				(612,908)	5.579	5.005	JAJO	112,674	621,110	03/23/2021	04/15/2034
BCC2R9-9F-5	Anchorage Capital Europe CLO 2 ANCHE 2A DR	C	B		2.C FE	7,129,391	100.2680	6,204,914	6,188,311	6,188,311				(406,903)	6.729	6.171	JAJO	90,222	487,933	03/23/2021	04/15/2034
BCC2R9-A3-0	Carlyle Euro CLO 2019-1 DAC CGMSE 2019-1A BR	C	B		1.F FE	18,821,536	99.9970	16,570,746	16,571,210	16,567,831		107		(1,089,399)	5.286	5.225	MJSD	38,931	1,085,883	03/16/2021	03/15/2032
BCC2R9-A6-3	Carlyle Euro CLO 2019-1 DAC CGMSE 2019-1A CR	C	B		2.C FE	14,106,234	100.0410	12,899,721	12,894,472	12,668,006		46,995		(832,828)	6.386	6.802	MJSD	36,597	995,610	07/12/2023	03/15/2032
BCC2R9-ZJ-8	Barings Euro CLO 2021-1 DAC BABSE 2021-1A D	C	B		2.C FE	5,058,961	98.9280	4,610,686	4,660,653	4,509,014		24,610		(296,173)	6.848	7.127	JAJO	61,173	376,722	07/07/2023	04/24/2034
BCC2RD-5W-3	CVC Cordatus Loan Fund XII DAC CORDA 12A CR	C	B		1.F FE	13,521,506	100.1680	12,449,299	12,428,407	12,302,537		27,370		(805,447)	5.338	5.086	JAJO	129,000	802,320	10/20/2022	01/23/2032
BCC2RD-PH-4	Avoca CLO XIII DAC AVOCA 13A DRR		B		2.C FE	6,880,889	100.5040	6,089,397	6,058,849	6,028,581		5,358		(396,384)	6.479	6.032	JAJO	85,053	461,597	07/12/2023	04/15/2034
BCC2RD-TT-4	Harvest CLO XXI DAC HARVT 21A B1RE	C	B		1.B FE	4,876,614	99.8400	5,532,116	5,540,998	5,219,226		(37,189)		(347,222)	4.779	6.034	JAJO	57,374	322,135	10/04/2022	07/15/2031
BCC2RD-TY-3	Harvest CLO XXI DAC HARVT 21A CR	C	B		1.E FE	9,858,494	100.3390	8,521,518	8,492,745	8,492,745				(558,427)	5.479	4.905	JAJO	100,819	556,880	03/26/2021	07/15/2031
BCC2RD-U1-3	Harvest CLO XXI DAC HARVT 21A DR	C	B		2.B FE	6,677,921	100.7500	5,958,192	5,913,850	5,852,396		13,765		(384,775)	6.579	6.305	JAJO	84,299	456,871	07/12/2023	07/15/2031
BCC2RF-YM-8	Madison Park Euro Funding XIII CADOG 13A CR		B		1.E FE	334,736	100.2480	320,825	320,031	320,310		(44)		(14,382)	5.549	4.952	JAJO	3,848	5,213	07/29/2024	01/15/2032
BCC2RF-YN-6	Madison Park Euro Funding XIII CADOG 13A DR		B		2.C FE	3,568,952	100.0100	3,625,325	3,624,952	3,421,188		44,750		(224,825)	6.579	7.568	JAJO	51,672	280,019	07/12/2023	01/15/2032
BCC2RI-J2-3	Adagio IV CLO Ltd ADAGI IV-A CRR	C	B		1.F FE	5,477,429	99.9980	4,764,113	4,764,223	4,764,223				(313,264)	5.579	5.005	JAJO	57,589	316,597	04/08/2021	04/15/2034
BCC300-P4-8	OCP Euro CLO 2019-3 DAC OCPE 2019-3A CR	C	B		1.F FE	9,775,024	100.3030	9,089,812	9,062,380	8,961,096		21,405		(563,810)	5.519	5.197	JAJO	100,031	571,265	06/26/2024	04/20/2033
BCC300-P7-1	OCP Euro CLO 2019-3 DAC OCPE 2019-3A DR	C	B		2.C FE	10,730,350	100.7960	9,813,071	9,735,586	9,562,787		32,400		(628,692)	6.519	6.353	JAJO	126,933	745,443	07/12/2023	04/20/2033
BCC301-42-3	Aurium CLO VI DAC ACLO 6A DR		B		2.C FE	4,361,072	99.5360	4,535,915	4,557,083	4,271,298		44,693		(279,823)	6.300	7.049	FMAN	31,900	344,352	01/19/2023	05/22/2034
BCC302-B1-5	Jubilee CLO 2013-X DAC JUBIL 2013-10A BRRE	C	B		1.C FE	2,017,414	99.9980	2,433,853	2,433,896	2,233,431		39,090		(141,767)	4.879	6.586	JAJO	25,729	144,083	09/30/2022	07/15/2034
BCC304-HW-7	Crosthwaite Park CLO DAC CRWPK 1A B1R	C	B		1.F FE	12,000,521	100.2750	10,904,730	10,874,856	10,865,451		3,402		(741,965)	5.186	5.138	MJSD	25,065	447,342	09/12/2024	03/15/2034
BCC304-HZ-0	Crosthwaite Park CLO DAC CRWPK 1A B2R	C	B		1.F FE	1,513,995	92.8100	1,201,547	1,294,626	1,294,626				(85,126)	2.700	2.708	MJSD	1,554	36,422	04/27/2021	03/15/2034
BCC304-J2-1	Crosthwaite Park CLO DAC CRWPK 1A CR	C	B		2.C FE	8,611,658	98.7330	7,362,593	7,457,044	7,416,119		6,819		(487,616)	6.036	6.103	MJSD	20,005	548,052	07/12/2023	03/15/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC305-32-5	ARBOUR CLO IX DAC ARBR 9A C	C.	B		1.G FE	24,752,774	99.5750	21,141,648	21,231,862	21,231,862				(1,396,068)	5.479	4.904	JAJO	252,047	1,392,200	04/22/2021	04/15/2034
BCC305-33-3	ARBOUR CLO IX DAC ARBR 9A D	C.	B		2.C FE	9,814,665	99.9510	8,799,150	8,803,455	8,750,240		7,821		(506,639)	6.429	5.995	JAJO	122,628	567,797	06/11/2024	04/15/2034
BCC305-3P-4	Ares European CLO XI DAC ARESE 11A CR	C.	B		1.D FE	9,061,145	100.2580	7,787,788	7,767,755	7,767,755				(510,757)	5.379	4.803	JAJO	90,529	501,091	04/21/2021	04/15/2032
BCC305-3S-8	Ares European CLO XI DAC ARESE 11A DR		B		2.B FE	15,353,293	100.4010	13,518,032	13,464,108	13,373,755		26,392		(879,294)	6.479	6.112	JAJO	189,007	1,025,861	07/12/2023	04/15/2032
BCC305-ZY-0	Sculptor European Clo II DAC OZLME 2A BR	C.	B		1.C FE	8,076,676	100.1140	7,807,747	7,798,826	7,718,537		17,502		(375,641)	4.879	4.564	JAJO	82,443	311,865	09/12/2024	04/15/2034
BCC305-ZZ-7	Sculptor European Clo II DAC OZLME 2A CR		B		1.F FE	14,772,040	100.2080	13,180,796	13,153,398	13,057,899		19,641		(857,942)	5.629	5.226	JAJO	160,421	883,440	09/20/2023	04/15/2034
BCC306-00-0	Sculptor European Clo II DAC OZLME 2A DR		B		2.C FE	6,227,114	100.4460	5,461,652	5,437,428	5,389,907		7,924		(354,382)	6.779	6.409	JAJO	79,864	431,615	07/12/2023	04/15/2034
BCC306-18-2	Avoca CLO XXIII DAC AVOCA 23A C	C.	B		1.F FE	6,090,728	98.9910	5,126,242	5,178,503	5,178,503				(340,504)	5.229	4.651	JAJO	58,670	325,781	04/23/2021	04/15/2034
BCC306-19-0	Avoca CLO XXIII DAC AVOCA 23A D	C.	B		2.B FE	6,090,728	100.3950	5,198,943	5,178,503	5,178,503				(340,504)	6.229	5.664	JAJO	69,890	380,778	04/23/2021	04/15/2034
BCC306-RG-6	Dryden 88 Euro Clo 2020 DAC DRYD 2020-88A B1	C.	B		1.C FE	2,203,769	99.7970	2,563,313	2,568,537	2,347,988		(16,217)		(156,150)	4.919	6.499	JAJO	25,269	152,890	10/04/2022	07/20/2034
BCC30B-KZ-0	CVC Cordatus Loan Fund XX DAC CORDA 20A C	C.	B		1.F FE	13,333,045	99.9980	11,734,300	11,734,488	11,691,788		6,661		(714,137)	4.839	4.902	MJSD	14,196	716,303	02/21/2024	06/22/2034
BCC30B-L2-2	CVC Cordatus Loan Fund XX DAC CORDA 20A D	C.	B		2.C FE	7,267,178	99.9980	6,214,061	6,214,204	6,214,204				(408,605)	5.839	5.828	MJSD	9,071	445,284	04/29/2021	06/22/2034
BCC30B-V1-3	Madison Park Euro Funding V DA CADOG 5A DRR	C.	B		2.A FE	9,723,261	100.3820	9,616,837	9,580,231	9,301,453		67,482		(608,185)	6.123	6.309	FMAN	76,584	700,749	09/28/2023	05/15/2031
BCC30G-DF-1	Aqueduct European CLO 3-2019 D AQUE 2019-3A CR		B		1.F FE	7,275,902	99.3530	6,173,998	6,214,204	6,214,204				(408,605)	5.023	4.359	FMAN	40,752	382,280	06/15/2021	08/15/2034
BCC30G-DJ-3	Aqueduct European CLO 3-2019 D AQUE 2019-3A DR	C.	B		2.C FE	8,185,390	99.8530	6,980,667	6,990,979	6,990,979				(459,681)	6.123	5.473	FMAN	55,885	511,357	06/15/2021	08/15/2034
BCC30G-LQ-8	Sound Point Euro CLO I Funding SNDPE 1A CR	C.	B		1.F FE	11,883,187	100.2470	10,538,369	10,512,361	10,518,235		(757)		(742,290)	5.136	4.638	JAJO	101,984	456,066	09/23/2024	05/25/2034
BCC30G-LT-2	Sound Point Euro CLO I Funding SNDPE 1A DR	C.	B		2.C FE	7,033,410	100.1330	6,040,980	6,032,956	6,032,956				(396,688)	6.136	5.664	JAJO	69,923	442,853	04/30/2021	05/25/2034
BCC30J-8Z-7	Aurium Clo VIII DAC ACLO 8A B1	C.	B		1.C FE	2,047,398	99.7280	2,323,983	2,330,326	2,185,770		10,461		(142,635)	4.339	5.980	MJSD	2,528	127,667	11/08/2022	06/23/2034
BCC30M-W5-9	Northwoods Capital 21 Euro DAC NWDSE 2020-21A B1R	C.	B		1.C FE	3,113,910	99.2460	3,597,613	3,624,952	3,339,841		(23,504)		(222,055)	4.751	6.319	JAJO	33,966	208,633	07/14/2022	07/22/2034
BCC30M-W7-5	Northwoods Capital 21 Euro DAC NWDSE 2020-21A CR	C.	B		1.F FE	20,481,108	99.3720	17,367,602	17,477,448	17,477,448				(1,149,203)	5.301	4.702	JAJO	182,722	1,107,636	06/01/2021	07/22/2034
BCC30M-W8-3	Northwoods Capital 21 Euro DAC NWDSE 2020-21A DR	C.	B		2.C FE	19,553,988	97.9290	16,354,718	16,700,672	16,700,672				(1,098,127)	6.451	5.868	JAJO	212,479	1,261,655	06/01/2021	07/22/2034
BCC30P-KZ-9	Penta Clo 9 DAC PENTA 2021-9A D	C.	B		2.B FE	9,220,446	100.3570	8,419,149	8,389,175	8,261,224		18,200		(498,848)	6.186	6.002	JAJO	98,025	493,099	07/24/2024	07/25/2036
BCC30R-TJ-2	Vendome Funding Clo 2020-1 DAC VENDM 1A CR	C.	B		1.F FE	3,805,855	98.6590	3,320,878	3,366,027	3,364,440		232		(221,237)	5.219	4.614	JAJO	35,135	211,117	09/16/2021	07/20/2034
BCC30R-YG-2	Madison Park Euro Funding IX D CADOG 9A DR		B		2.C FE	3,670,153	99.9480	3,933,612	3,935,662	3,613,695		48,718		(236,491)	6.379	7.592	JAJO	54,395	295,524	01/19/2023	07/15/2035
BCC30S-T4-3	Carlyle Euro CLO 2017-1 DAC CGMSE 2017-1A A2AR	C.	B		1.C FE	3,532,563	99.8400	4,136,157	4,142,802	3,773,170		(19,173)		(250,182)	4.879	6.618	JAJO	43,794	245,248	10/04/2022	07/15/2034
BCC30S-T5-0	Carlyle Euro CLO 2017-1 DAC CGMSE 2017-1A A2BR		B		1.C FE	2,265,562	92.3270	2,868,700	3,107,102	2,624,801		91,180		(160,018)	2.000	6.022	JAJO	13,119	65,091	10/13/2022	07/15/2034
BCC30Y-M5-4	Blackrock European Clo III Des BECLO 3A CR	C.	B		1.F FE	10,170,074	99.6920	9,631,269	9,661,015	9,441,700		37,171		(530,444)	5.219	5.115	JAJO	100,842	509,615	04/26/2024	07/19/2035
BCC30Y-M6-2	Blackrock European Clo III Des BECLO 3A DR		B		2.C FE	7,439,838	98.5550	7,859,625	7,974,895	7,311,177		97,056		(478,196)	6.219	7.413	JAJO	99,192	584,154	10/03/2023	07/19/2035
BCC30Y-P7-7	Cairn CLO X DAC CRNCL 2018-10A C1R	C.	B		1.E FE	10,338,997	99.9980	8,803,279	8,803,455	8,803,455				(578,858)	5.179	4.600	JAJO	98,785	549,203	06/03/2021	10/15/2031
BCC30Y-P8-5	Cairn CLO X DAC CRNCL 2018-10A C2R	C.	B		1.E FE	5,820,326	92.7600	7,685,752	8,285,605	6,963,963		308,220		(415,408)	2.350	7.485	JAJO	41,106	203,952	10/12/2022	10/15/2031
BCC30Z-SM-8	CVC Cordatus Loan Fund XIV DAC CORDA 14A CR	C.	B		1.E FE	1,212,650	99.9960	1,035,657	1,035,701	1,035,701				(68,101)	5.000	4.359	FMAN	5,754	64,027	06/08/2021	05/22/2032
BCC30Z-SQ-9	CVC Cordatus Loan Fund XIV DAC CORDA 14A DR	C.	B		2.B FE	3,152,891	99.7750	2,686,760	2,692,822	2,692,822				(177,062)	5.950	5.321	FMAN	17,803	193,654	06/08/2021	05/22/2032
BCC312-GN-1	Avoca CLO XXIV DAC AVOCA 24A CR		B		1.F FE	3,635,703	99.9980	3,107,040	3,107,102	3,107,102				(204,303)	5.179	4.601	JAJO	34,865	193,819	06/09/2021	07/15/2034
BCC312-GP-6	Avoca CLO XXIV DAC AVOCA 24A DR		B		2.B FE	3,878,083	100.6800	3,336,772	3,314,242	3,314,242				(217,923)	6.179	5.613	JAJO	44,371	241,938	06/09/2021	07/15/2034
BCC313-4W-2	Aurium CLO II DAC ACLO 2A CRR	C.	B		1.F FE	1,163,465	100.0850	1,036,583	1,035,701	1,033,665		255		(67,979)	4.989	5.011	MJSD	1,292	64,871	10/13/2021	06/22/2034
BCC313-LD-5	CIFC European Funding CLO IV D CIFCE 4A C		B		1.F FE	1,306,550	99.9510	1,345,751	1,346,411	1,276,648		11,096		(83,688)	5.308	5.837	JAJO	14,889	85,323	01/20/2023	08/18/2035
BCC313-LH-6	CIFC European Funding CLO IV D CIFCE 4A D		B		2.C FE	1,968,430	100.6010	2,083,848	2,071,401	1,925,154		19,878		(126,128)	6.308	7.179	JAJO	27,222	152,996	01/19/2023	08/18/2035
BCC315-80-3	Dryden 52 Euro CLO 2017 DAC DRYD 2017-52A B2RE	C.	B		1.C FE	4,772,668	94.6900	5,884,223	6,214,204	5,582,161		203,964		(338,925)	2.000	5.457	FMAN	15,881	130,547	10/12/2022	05/15/2034
BCC315-82-9	Dryden 52 Euro CLO 2017 DAC DRYD 2017-52A CR	C.	B		1.F FE	16,591,380	100.2830	14,229,296	14,189,098	14,189,098				(932,982)	5.173	4.507	FMAN	95,828	895,372	06/11/2021	05/15/2034
BCC315-85-2	Dryden 52 Euro CLO 2017 DAC DRYD 2017-52A DR	C.	B		2.C FE	17,695,032	99.6520	16,100,622	16,156,929	15,853,656		89,468		(1,030,097)	6.223	6.331	FMAN	131,267	1,198,884	10/12/2022	05/15/2034
BCC315-96-9	CVC Cordatus Loan Fund XVII DA CORDA 17A CR	C.	B		1.F FE	27,573,967	99.3960	23,831,651	23,976,469	23,976,469				(1,576,536)	5.155	4.510	FMAN	151,065	1,510,445	06/18/2021	11/18/2033
BCC315-99-3	CVC Cordatus Loan Fund XVII DA CORDA 17A DR	C.	B		2.C FE	32,338,368	99.1180	27,871,203	28,119,271	28,119,271				(1,848,939)	6.155	5.523	FMAN	211,535	2,067,900	06/18/2021	11/18/2033
BCC315-Y5-3	Contego CLO IX DAC CONTE 9A B2		B		1.C FE	5,914,990	93.0080	4,816,432	5,178,503	5,178,503				(340,504)	2.000	1.933	JAJO	19,276	107,958	07/02/2021	01/24/2034
BCC315-Y8-7	Contego CLO IX DAC CONTE 9A C	C.	B		1.F FE	5,914,990	99.3680	5,145,765	5,178,503	5,178,503				(340,504)	5.248	4.753	JAJO	52,089	330,773	07/02/2021	01/24/2034
BCC315-YC-8	Contego CLO IX DAC CONTE 9A D	C.	B		2.C FE	13,012,978	99.9960	11,392,217	11,392,707	11,392,707				(749,110)	6.098	5.614	JAJO	133,156	830,325	07/02/2021	01/24/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC316-HB-7	Providus Clo III DAC PRVD 3A CR	C	B		1.F FE	15,265,901	99.9550	13,250,962	13,256,968	13,256,968				(871,691)	5.308	4.702	JAJO	146,600	840,101	06/23/2021	07/18/2034
BCC316-HF-8	Providus Clo III DAC PRVD 3A DR	C	B		2.C FE	13,119,134	98.8200	11,258,216	11,392,707	11,392,707				(749,110)	6.308	5.715	JAJO	149,719	843,062	06/23/2021	07/18/2034
BCC318-9M-8	Palmer Square European CLO 202 PLMER 2021-2A B2	C	B		1.C FE	2,968,366	92.4540	3,830,178	4,142,802	3,462,079		129,942		(209,728)	1.970	6.365	JAJO	17,229	85,486	10/12/2022	04/15/2035
BCC318-B7-8	Harvest CLO XXVI DAC HARVT 26A D		B		2.C FE	3,438,830	99.2880	2,982,132	3,003,532	3,003,532				(197,493)	6.429	5.866	JAJO	41,838	227,251	06/24/2021	01/15/2034
BCC318-PB-4	Segovia European CLO 6-2019 DA SEGOV 2019-6A C2RE	C	B		1.E FE	6,722,477	93.9680	8,759,082	9,321,305	7,918,736		313,294		(477,489)	2.650	7.397	JAJO	48,717	258,111	10/12/2022	07/20/2032
BCC319-WM-0	Henley CLO I DAC HNLY 1A B1R	C	B		1.C FE	4,121,112	99.8390	4,963,369	4,971,363	4,593,577		69,495		(292,142)	4.736	6.200	JAJO	44,473	291,069	10/11/2022	07/25/2034
BCC31B-ZF-7	Rockfield Park CLO DAC RKFPK 1A B	C	B		1.F FE	14,804,894	99.6130	12,896,181	12,946,258	12,942,539		871		(851,055)	5.205	4.608	JAJO	144,130	809,019	10/13/2021	07/16/2034
BCC31B-ZG-5	Rockfield Park CLO DAC RKFPK 1A C	C	B		2.C FE	6,586,756	99.8330	5,738,533	5,748,138	5,748,138				(377,960)	6.205	5.613	JAJO	76,288	420,368	06/30/2021	07/16/2034
BCC31D-85-5	Voya Euro CLO II DAC VOYE 2A CR	C	B		1.F FE	7,110,420	100.1210	7,103,141	7,094,549	6,896,260		37,453		(415,952)	5.329	5.424	JAJO	81,915	306,384	08/08/2024	07/15/2035
BCC31D-9P-0	Penta CLO 6 DAC PENTA 2019-6A B1R		B		1.C FE	915,755	100.1960	1,037,726	1,035,701	966,007		(10,130)		(64,482)	4.786	6.074	JAJO	9,363	61,189	07/18/2022	07/25/2034
BCC31J-2N-9	Blackrock European CLO XI DAC BECLO 11A C	C	B		1.F FE	945,500	100.3120	1,168,798	1,165,163	1,052,158		17,437		(66,779)	5.415	7.104	JAJO	13,320	75,022	10/13/2022	07/17/2034
BCC31K-XC-6	GoldenTree Loan Management EUR GLME 4A CR	C	B		1.F FE	17,736,786	99.3570	15,435,600	15,535,509	15,535,509				(1,021,513)	5.369	4.754	JAJO	166,820	999,212	07/08/2021	07/20/2034
BCC31K-XG-7	GoldenTree Loan Management EUR GLME 4A DR	C	B		2.C FE	17,736,786	100.4760	15,609,489	15,535,509	15,535,509				(1,021,513)	6.369	5.766	JAJO	197,891	1,164,711	07/08/2021	07/20/2034
BCC31K-Y4-3	Arbour CLO III DAC ARBR 3A B2RR	C	B		1.C FE	7,678,951	93.1050	9,642,922	10,357,006	8,849,194		287,005		(542,294)	2.100	5.949	JAJO	45,916	227,818	10/13/2022	07/15/2034
BCC31K-Y5-0	Arbour CLO III DAC ARBR 3A CRR	C	B		1.F FE	6,231,263	100.2580	6,489,855	6,473,129	6,260,926		35,600		(317,627)	5.379	5.558	JAJO	75,441	150,327	10/29/2024	07/15/2034
BCC31L-N7-6	Tymon Park CLO DAC TYMPK 1A A2EB	C	B		1.C FE	3,805,038	93.6740	4,850,895	5,178,503	4,432,715		154,283		(270,194)	2.100	6.243	JAJO	21,146	113,634	10/13/2022	07/21/2034
BCC31Q-G3-1	AlbaCore EURO CLO I DAC ALBAC 1A B2R		B		1.C FE	8,485,962	93.1100	6,943,217	7,457,044	7,457,044				(490,326)	2.150	2.194	JAJO	32,511	167,625	07/27/2021	10/18/2034
BCC31T-7M-4	Henley CLO V DAC HNLY 5A C		B		1.F FE	3,948,330	99.9960	3,469,469	3,469,597	3,469,597				(228,138)	5.386	4.904	JAJO	35,298	227,074	07/30/2021	10/25/2034
BCC31T-R7-5	Invesco Euro CLO II DAC INVSC 2A B2R	C	B		1.C FE	4,534,034	93.6160	5,817,514	6,214,204	5,252,380		182,961		(320,136)	2.100	6.324	FMAN	16,675	135,693	10/13/2022	08/15/2034
BCC31V-7F-4	ICG Euro CLO 2021-1 DAC ICGE 2021-1A B2E	C	B		1.C FE	2,968,366	93.2970	3,865,110	4,142,802	3,459,683		130,179		(209,538)	2.150	6.615	JAJO	18,804	93,297	10/12/2022	10/15/2034
BCC31V-KQ-5	CIFC European Funding CLO I DA CIFCE 1A B2RE	C	B		1.C FE	4,562,651	93.9260	5,593,573	5,955,278	5,255,556		163,014		(323,095)	2.100	5.696	JAJO	26,402	130,996	10/13/2022	07/15/2032
BCC31Y-WW-3	Avondale Park CLO DAC AVDPK 1A B1R	C	B		1.C FE	11,811,479	100.0750	12,178,634	12,169,482	11,772,316		(25,084)		(737,657)	4.652	5.482	MJSD	18,871	480,462	09/26/2024	09/20/2034
BCC31Y-WY-9	Avondale Park CLO DAC AVDPK 1A DR		B		2.C FE	6,015,723	100.4100	5,511,735	5,489,213	5,501,009		227		(309,477)	6.002	5.935	MJSD	10,982	300,527	07/25/2024	09/20/2034
BCC31Y-XF-9	Voya Euro CLO V DAC VOYE 5A D		B		2.B FE	3,936,860	100.7070	4,172,088	4,142,802	3,857,560		42,479		(252,669)	6.279	7.203	JAJO	56,361	306,765	01/19/2023	04/15/2035
BCC31Z-71-6	Carlyle Euro CLO 2019-2 DAC CGMSE 2019-2A A2EB		B		1.C FE	2,379,058	94.4120	2,933,480	3,107,102	2,749,572		85,856		(168,956)	2.200	5.774	FMAN	8,734	71,077	10/13/2022	08/15/2032
BCC320-BZ-2	Neuberger Berman Loan Advisers NEUBE 2021-2A C	C	B		1.F FE	1,862,512	100.2280	1,920,417	1,916,046	1,864,606		7,818		(79,560)	5.379	5.357	JAJO	22,331	79,944	06/26/2024	04/15/2034
BCC320-P9-5	Contego CLO VIII DAC CONTE 8A B2RE	C	B		1.C FE	3,734,709	93.5560	4,844,774	5,178,503	4,344,008		154,560		(264,323)	2.100	6.593	JAJO	19,937	113,508	10/13/2022	01/25/2034
BCC321-1J-7	CVC Cordatus Loan Fund IX DAC CORDA 9A CR	C	B		1.F FE	2,454,163	99.7450	2,582,636	2,589,252	2,455,853		24,286		(160,371)	5.154	5.743	FMAN	15,569	164,529	01/04/2023	08/20/2034
BCC321-1K-4	CVC Cordatus Loan Fund IX DAC CORDA 9A DR	C	B		2.C FE	9,459,061	100.1780	8,922,915	8,907,025	8,702,694		30,061		(570,634)	6.254	6.108	FMAN	64,989	670,149	10/03/2023	08/20/2034
BCC32F-XN-2	Aqueduct European CLO 4-2019 D AQUE 2019-4A CR	C	B		1.F FE	2,045,208	100.0650	1,815,720	1,814,547	1,814,655		(24)		(114,731)	5.179	4.599	JAJO	20,361	100,912	07/29/2024	07/15/2032
BCC32G-09-7	BBAM European CLO II DAC BBAME 2A B1	C	B		1.C FE	4,480,421	99.8650	5,171,507	5,178,503	4,749,453		(42,029)		(316,858)	4.929	6.272	JAJO	55,304	309,311	10/04/2022	10/15/2034
BCC32G-0C-0	BBAM European CLO II DAC BBAME 2A C	C	B		1.F FE	6,618,603	98.4820	5,711,863	5,799,923	5,799,923				(381,365)	5.279	4.702	JAJO	66,339	367,988	09/15/2021	10/15/2034
BCC32G-0D-8	BBAM European CLO II DAC BBAME 2A D	C	B		2.C FE	7,682,307	97.6750	6,575,513	6,732,054	6,732,054				(442,656)	6.229	5.664	JAJO	90,857	495,055	09/15/2021	10/15/2034
BCC32H-4Q-3	Anchorage Capital Europe CLO 5 ANCHE 5A D		B		2.C FE	15,066,350	100.0490	13,470,746	13,464,108	13,464,108				(885,312)	6.379	5.816	JAJO	186,090	1,011,000	09/27/2021	07/15/2034
BCC32H-KS-1	Bridgepoint CLO 3 DAC BRGPT 3A C	C	B		1.F FE	3,708,438	100.2320	3,633,369	3,624,952	3,530,716		16,352		(232,015)	5.579	5.566	JAJO	43,818	241,543	08/04/2023	01/15/2036
BCC32H-KT-9	Bridgepoint CLO 3 DAC BRGPT 3A D	C	B		2.C FE	2,200,250	100.6630	2,135,184	2,121,115	2,107,525		1,755		(94,481)	6.579	6.148	JAJO	30,235	96,871	07/29/2024	01/15/2036
BCC32N-02-7	Aqueduct European CLO 5-2020 D AQUE 2020-5A B2R		B		1.C FE	2,579,405	92.1810	2,100,391	2,278,541	2,278,541				(149,822)	1.950	1.954	JAJO	8,763	46,427	09/22/2021	04/20/2034
BCC32N-03-5	Aqueduct European CLO 5-2020 D AQUE 2020-5A CR	C	B		1.F FE	17,000,621	99.4160	14,929,896	15,017,659	15,017,659				(987,463)	5.219	4.602	JAJO	156,754	941,908	09/22/2021	04/20/2034
BCC32N-04-3	Aqueduct European CLO 5-2020 D AQUE 2020-5A DR	C	B		2.C FE	5,041,563	100.1460	4,460,006	4,453,513	4,453,513				(292,834)	6.219	5.614	JAJO	55,393	326,767	09/22/2021	04/20/2034
BCC32N-0F-5	ARBOUR CLO VIII DAC ARBR 8A B2R		B		1.C FE	10,436,840	92.2080	8,594,989	9,321,305	9,321,305				(612,908)	2.050	2.054	JAJO	40,341	200,155	09/24/2021	10/15/2034
BCC32N-0G-3	ARBOUR CLO VIII DAC ARBR 8A CR	C	B		1.F FE	4,216,839	100.0430	3,730,137	3,728,522	3,728,522				(245,163)	5.279	4.702	JAJO	42,646	236,564	09/24/2021	10/15/2034
BCC32N-0H-1	ARBOUR CLO VIII DAC ARBR 8A DR		B		2.C FE	5,548,821	97.0740	4,991,791	5,142,253	5,009,206		19,812		(329,398)	6.179	6.130	JAJO	68,844	375,415	07/26/2023	10/15/2034
BCC32Q-RK-1	Ares European CLO XII DAC ARESE 12A B2R	C	B		1.C FE	1,171,344	94.3100	976,771	1,035,701	1,035,701				(68,101)	2.000	2.005	JAJO	4,085	21,645	09/24/2021	04/20/2032
BCC32Q-RN-5	Ares European CLO XII DAC ARESE 12A CR	C	B		1.F FE	16,633,088	100.1360	14,726,876	14,706,949	14,706,949				(967,033)	5.219	4.601	JAJO	153,511	922,416	09/24/2021	04/20/2032
BCC32Q-RR-6	Ares European CLO XII DAC ARESE 12A DR	C	B		2.B FE	11,303,472	99.9960	9,994,111	9,994,511	9,994,511				(657,174)	6.219	5.613	JAJO	124,312	733,327	09/24/2021	04/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC32S-S9-1	Carlyle Euro CLO 2021-2 DAC CGMSE 2021-2A A2A		B		1.C FE	2,014,659	99.7490	2,427,787	2,433,896	2,226,728		36,576		(141,653)	4.929	6.482	JAJO	25,993	145,376	09/30/2022	10/15/2035
BCC32S-SC-4	Carlyle Euro CLO 2021-2 DAC CGMSE 2021-2A B	C	B		1.G FE	8,129,137	100.2280	7,266,448	7,249,904	7,249,904				(476,706)	5.429	4.853	JAJO	85,279	471,535	09/27/2021	10/15/2035
BCC32S-SD-2	Carlyle Euro CLO 2021-2 DAC CGMSE 2021-2A C	C	B		2.C FE	1,330,608	99.9970	1,553,503	1,553,551	1,363,344		25,446		(88,396)	6.479	8.561	JAJO	21,808	118,369	12/13/2022	10/15/2035
BCC32T-VB-0	Penta CLO 2021-2 DAC PENTA 2021-2A C	C	B		1.F FE	1,861,042	100.4450	2,080,623	2,071,401	1,939,892		21,562		(125,809)	5.362	6.122	FMAN	17,894	134,470	08/01/2022	11/04/2034
BCC32Y-Z3-3	Deer Park CLO DAC DERPK 1A B1R	C	B		1.C FE	12,865,720	99.9590	15,529,171	15,535,509	14,223,355		(64,767)		(944,774)	4.879	6.548	JAJO	164,228	919,682	09/27/2022	10/15/2034
BCC32Y-Z5-8	Deer Park CLO DAC DERPK 1A CR	C	B		1.F FE	13,851,055	99.5710	12,375,027	12,428,407	12,428,407				(817,211)	5.279	4.702	JAJO	142,154	788,546	10/05/2021	10/15/2034
BCC32Y-Z6-6	Deer Park CLO DAC DERPK 1A DR	C	B		2.C FE	16,736,692	97.4270	14,631,224	15,017,659	15,017,659				(987,463)	6.179	5.613	JAJO	201,054	1,096,379	10/05/2021	10/15/2034
BCC330-D5-5	AlbaCore EURO CLO III DAC ALBAC 3A B1	C	B		1.C FE	3,967,637	100.1190	4,769,911	4,764,223	4,370,451		69,529		(278,498)	4.666	6.741	MJSD	9,880	280,817	10/05/2022	12/15/2034
BCC330-D6-3	AlbaCore EURO CLO III DAC ALBAC 3A B2	C	B		1.C FE	3,870,517	93.1590	5,065,454	5,437,428	4,512,741		167,886		(273,581)	2.100	6.550	MJSD	5,075	118,979	10/12/2022	12/15/2034
BCC330-L9-8	Bluemountain Euro 2021-2 CLO D BLUME 2021-2A B2	C	B		1.C FE	5,592,985	92.1050	6,200,552	6,732,054	5,860,977		160,093		(315,161)	2.050	5.296	JAJO	29,135	124,917	01/29/2024	10/15/2035
BCC331-7N-1	Blackrock European CLO X DAC BECLO 10A B1R	C	B		1.C FE	9,655,391	100.0820	10,418,373	10,409,827	9,937,430		85,523		(578,717)	4.959	5.465	JAJO	111,848	554,952	07/29/2024	10/15/2034
BCC331-7Q-4	Blackrock European CLO X DAC BECLO 10A CR	C	B		1.F FE	7,137,386	98.9730	6,304,162	6,369,559	6,369,559				(418,820)	5.279	4.702	JAJO	72,854	404,130	10/15/2021	10/15/2034
BCC331-7R-2	Blackrock European CLO X DAC BECLO 10A DR	C	B		2.C FE	11,199,313	97.2480	9,719,482	9,994,511	9,994,511				(657,174)	6.179	5.613	JAJO	133,805	729,659	10/15/2021	10/15/2034
BCC334-7P-0	Anchorage Capital Europe Clo 1 ANCHE 1A D2R		B		2.A FE	6,986,737	94.3530	5,863,294	6,214,204	6,214,204				(408,605)	3.200	3.209	JAJO	41,980	208,291	10/12/2021	01/15/2031
BCC334-KB-6	Penta CLO 10 DAC PENTA 2021-10A C	C	B		1.F FE	18,782,173	100.2490	16,820,077	16,778,350	16,778,350				(1,103,234)	5.304	4.662	FMAN	103,824	1,093,699	10/20/2021	11/20/2034
BCC334-KC-4	Penta CLO 10 DAC PENTA 2021-10A D	C	B		2.C FE	14,550,387	99.9940	12,997,211	12,998,043	12,998,043				(854,666)	6.304	5.675	FMAN	95,596	985,474	10/20/2021	11/20/2034
BCC335-PX-0	Avoca CLO XXV DAC AVOCA 25A C	C	B		1.F FE	19,677,127	99.9120	17,581,103	17,596,553	17,593,181		540		(1,153,877)	5.279	4.706	JAJO	201,266	1,112,153	03/21/2024	10/15/2034
BCC335-PY-8	Avoca CLO XXV DAC AVOCA 25A D	C	B		2.C FE	12,268,835	99.9970	11,110,685	11,110,996	11,106,100		860		(689,953)	6.179	5.622	JAJO	148,752	727,320	05/22/2024	10/15/2034
BCC337-TQ-7	Dunedin Park CLO DAC DUNEP 1A DR	C	B		2.B FE	25,155,474	97.3750	21,783,935	22,371,133	22,371,133				(1,470,979)	6.004	5.371	FMAN	156,702	1,623,704	10/21/2021	11/20/2034
BCC339-YT-1	Northwoods Capital 24 Euro DAC NWDSE 2021-24A B1	C	B		1.C FE	6,046,649	99.2240	7,084,684	7,140,120	6,571,985		98,848		(420,622)	4.979	6.449	JAJO	77,026	430,230	10/04/2022	10/15/2035
BCC33B-12-1	Barings Euro CLO 2020-1 DAC BABSE 2020-1A BR	C	B		1.C FE	8,533,852	99.7950	10,335,774	10,357,006	9,439,342		(43,936)		(627,140)	4.969	6.673	JAJO	102,928	616,998	09/27/2022	10/21/2034
BCC33B-15-4	Barings Euro CLO 2020-1 DAC BABSE 2020-1A CR		B		1.F FE	3,433,358	99.3350	3,086,452	3,107,102	3,107,102				(204,303)	5.519	4.905	JAJO	34,296	203,168	10/24/2021	10/21/2034
BCC33B-18-8	Barings Euro CLO 2020-1 DAC BABSE 2020-1A DR		B		2.C FE	28,747,476	98.0860	25,904,977	26,410,365	25,931,671		66,450		(1,703,400)	6.619	6.384	JAJO	349,620	2,033,864	10/05/2023	10/21/2034
BCC33B-8Z-1	Sculptor European CLO V DAC OZLME 5A CR	C	B		1.F FE	17,760,478	100.1730	16,236,674	16,208,714	16,208,714				(1,065,779)	5.484	4.905	JAJO	192,592	1,062,826	10/29/2021	01/14/2032
BCC33B-92-3	Sculptor European CLO V DAC OZLME 5A DR	C	B		2.C FE	5,947,559	100.5090	5,725,359	5,696,353	5,532,936		35,433		(363,706)	6.484	6.696	JAJO	80,026	434,044	07/12/2023	01/14/2032
BCC33C-C8-4	Rockford Tower Europe CLO 2021 RFTE 2021-2A B	C	B		1.C FE	14,372,661	99.8710	17,460,074	17,482,626	15,876,360		(95,136)		(1,057,937)	4.848	6.632	JAJO	162,449	1,042,581	09/27/2022	01/24/2035
BCC33C-CC-5	Rockford Tower Europe CLO 2021 RFTE 2021-2A D		B		2.C FE	3,399,473	100.2480	3,166,715	3,158,887	3,152,249		1,300		(210,091)	6.548	6.112	JAJO	39,645	184,588	10/02/2024	01/24/2035
BCC33D-H5-3	Jubilee CLO 2021-XXV DAC JUBIL 2021-25A B1	C	B		1.C FE	3,641,437	99.9980	4,142,728	4,142,802	3,868,337		52,495		(249,535)	4.929	6.051	JAJO	44,243	247,448	07/13/2022	10/15/2035
BCC33D-H7-9	Jubilee CLO 2021-XXV DAC JUBIL 2021-25A C1	C	B		1.G FE	9,542,706	100.0880	8,552,032	8,544,530	8,544,678		19		(557,289)	5.429	4.853	JAJO	100,508	543,032	07/29/2024	10/15/2035
BCC33J-7J-1	Harvest CLO XXV DAC HARVT 25A CR	C	B		1.F FE	11,782,031	100.1370	10,630,507	10,615,931	10,609,186		1,073		(693,452)	5.619	5.019	JAJO	119,302	700,966	01/18/2024	10/21/2034
BCC33J-7K-8	Harvest CLO XXV DAC HARVT 25A DR	C	B		2.C FE	24,764,734	100.2520	22,323,633	22,267,563	22,267,563				(1,464,169)	6.669	6.070	JAJO	297,005	1,726,590	11/10/2021	10/21/2034
BCC33L-PT-4	Aqueduct European CLO 6-2021 D AQUE 2021-6A C	C	B		1.G FE	34,413,141	98.5270	30,613,218	31,071,018	31,071,018				(2,043,027)	5.279	4.702	JAJO	355,385	1,971,365	11/11/2021	12/15/2034
BCC33L-PX-5	Aqueduct European CLO 6-2021 D AQUE 2021-6A D	C	B		2.C FE	29,824,722	97.3520	26,215,237	26,928,216	26,928,216				(1,770,623)	6.279	5.714	JAJO	366,345	1,994,522	11/11/2021	12/15/2034
BCC33L-ZC-0	Blackrock European CLO XII DAC BECLO 12A C1	C	B		1.F FE	17,193,549	99.0410	15,365,962	15,514,795	15,449,829		9,907		(1,015,519)	5.315	4.785	JAJO	174,085	982,488	12/16/2022	01/17/2035
BCC33L-ZF-3	Blackrock European CLO XII DAC BECLO 12A D	C	B		2.C FE	15,314,751	98.7070	13,514,870	13,691,962	13,691,962				(900,294)	6.315	5.715	JAJO	182,537	1,012,383	11/09/2021	01/17/2035
BCC33N-Q2-8	Palmer Square European CLO PLMER 2022-1A B1		B		1.C FE	1,085,722	99.9560	1,035,241	1,035,701	1,035,701		(1,323)		(48,698)	4.969	4.377	JAJO	10,293	14,931	07/25/2024	01/21/2035
BCC33Q-GP-1	Ares European CLO XV DAC ARESE 15A D		B		2.C FE	5,866,005	100.2440	6,021,697	6,007,063	5,572,243		63,937		(366,569)	6.329	7.286	JAJO	82,374	448,122	07/27/2023	01/15/2036
BCC33S-S1-7	CVC Cordatus Loan Fund XVIII D CORDA 18A CR	C	B		1.F FE	11,348,548	99.9960	10,356,633	10,357,006	10,357,006				(681,009)	5.209	4.753	JAJO	95,910	657,528	11/18/2021	07/29/2034
BCC33S-S2-5	CVC Cordatus Loan Fund XVIII D CORDA 18A DR	C	B		2.C FE	27,803,943	100.2470	25,437,239	25,374,665	25,374,665				(1,668,472)	6.209	5.766	JAJO	280,091	1,879,157	11/18/2021	07/29/2034
BCC33X-0Z-1	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A DR	C	B		2.C FE	9,456,402	100.0080	9,529,170	9,528,446	9,049,241		103,197		(549,957)	6.558	7.415	JAJO	130,182	669,831	03/21/2024	01/18/2032
BCC33X-3V-7	Penta CLO 8 DAC PENTA 2020-8A B1RE	C	B		1.C FE	2,334,019	100.3340	2,857,681	2,848,177	2,640,659		48,362		(166,564)	4.995	6.605	JAJO	30,824	171,013	09/28/2022	01/15/2034
BCC33X-40-4	Penta CLO 8 DAC PENTA 2020-8A CR	C	B		1.F FE	11,649,896	100.2120	10,742,248	10,719,501	10,719,501				(704,844)	5.329	4.752	JAJO	123,769	685,752	11/24/2021	01/15/2034
BCC33X-43-8	Penta CLO 8 DAC PENTA 2020-8A DR		B		2.C FE	5,627,969	100.0100	5,179,042	5,178,503	5,178,503				(340,504)	6.429	5.866	JAJO	72,134	391,777	11/24/2021	01/15/2034
BCC33Y-1M-7	Henley CLO III DAC HNLY 3A CR	C	B		1.F FE	13,079,560	100.2540	12,044,643	12,014,127	12,014,127				(789,970)	5.386	4.904	JAJO	122,226	786,286	11/26/2021	12/25/2035
BCC33Y-1Q-8	Henley CLO III DAC HNLY 3A DR	C	B		2.C FE	11,875,015	100.7480	11,008,340	10,926,641	10,926,641				(718,464)	6.386	5.917	JAJO	131,802	831,065	11/26/2021	12/25/2035

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
BCC341-RN-8	Arbour CLO X DAC ARBR 10A D	C..	B		2.C FE	4,840,271	101.1730	5,239,221	5,178,503	4,755,838		57,642		(311,117)	6.386	8.119	MJSD	14,698	399,843	07/26/2023	06/15/2034
BCC34Q-0B-8	Logiclane I CLO DAC LOGIC 1A C	C..	B		1.F FE	8,029,040	100.4850	7,389,146	7,353,474	7,353,474				(483,516)	5.679	5.106	JAJO	90,481	497,797	02/11/2022	03/15/2035
BCC34Q-0F-9	Logiclane I CLO DAC LOGIC 1A D	C..	B		2.C FE	11,760,847	99.0110	10,664,747	10,771,286	10,771,286				(708,249)	6.779	6.222	JAJO	158,207	855,010	02/11/2022	03/15/2035
BCC34Q-D8-1	Avoca CLO XVII DAC AVOCA 17A B2RR	C..	B		1.C FE	16,379,924	94.0910	14,130,310	15,017,659	15,017,659				(987,463)	2.000	2.003	JAJO	63,408	314,606	01/24/2022	10/15/2032
BCC34Q-D9-9	Avoca CLO XVII DAC AVOCA 17A CRR	C..	B		1.F FE	24,682,510	100.3560	23,240,801	23,158,265	22,998,628		32,966		(1,507,947)	5.329	4.938	JAJO	267,389	1,481,489	10/11/2023	10/15/2032
BCC34Q-DB-4	Avoca CLO XVII DAC AVOCA 17A DRR	C..	B		2.B FE	17,617,172	100.5240	16,064,520	15,980,860	15,968,493		3,644		(1,050,105)	6.429	5.888	JAJO	222,605	1,209,025	01/24/2022	10/15/2032
BCC34Q-G9-5	Sculptor European CLO SCULE 9A D		B		2.C FE	8,564,969	99.9980	7,767,599	7,767,755	7,767,755				(510,757)	6.615	5.968	JAJO	118,468	599,492	02/07/2022	10/10/2034
BCC34S-Q6-7	OCP Euro CLO 2022-5 DAC OCPE 2022-5A C	C..	B		1.F FE	16,706,717	100.2280	15,155,660	15,121,229	15,121,229				(994,273)	5.569	4.957	JAJO	168,420	1,004,784	02/02/2022	04/20/2035
BCC34S-Q9-1	OCP Euro CLO 2022-5 DAC OCPE 2022-5A D	C..	B		2.C FE	13,731,548	101.5300	12,618,512	12,428,407	12,428,407				(817,211)	6.569	5.969	JAJO	163,284	958,249	02/02/2022	04/20/2035
BCC34Y-ZT-4	Dryden 39 Euro CLO 2015 DAC DRYD 2015-39A B2RR	C..	B		1.C FE	21,788,241	92.5640	18,215,091	19,678,311	19,678,311				(1,293,917)	2.250	2.256	JAJO	93,472	463,773	02/09/2022	04/15/2035
BCC350-81-8	Sound Point Euro CLO II Fundin SNDPE 2A B1R		B		1.C FE	1,433,039	99.9980	1,708,863	1,708,906	1,565,470		23,493		(100,079)	4.919	6.275	JAJO	16,812	100,909	10/05/2022	01/26/2036
BCC350-8B-6	Blackrock European CLO VIII DA BECLO 8A CR		B		1.F FE	5,535,804	100.0960	5,183,495	5,178,503	5,182,821		(311)		(352,673)	5.469	4.838	JAJO	56,642	81,519	09/12/2024	01/20/2036
BCC351-MC-6	Neuberger Berman Loan Advisers NEUBE 2022-3A C	C..	B		1.F FE	9,154,366	99.7440	8,264,419	8,285,605	8,285,605				(544,807)	5.336	4.853	JAJO	83,512	537,870	02/03/2022	10/25/2034
BCC352-TR-4	Cairn CLO XV DAC CRNCL 2022-15A C	C..	B		1.F FE	5,911,644	100.2240	5,397,723	5,385,643	5,385,643				(354,125)	5.779	5.208	JAJO	67,435	370,304	02/17/2022	04/15/2036
BCC353-PY-1	Sound Point Euro CLO VIII Fund SNDPE 8A D	C..	B		2.C FE	16,962,761	100.0550	15,544,054	15,535,509	15,535,509				(1,021,513)	6.536	6.069	JAJO	191,798	1,206,338	02/14/2022	04/25/2035
BCC353-TP-6	BBAM European CLO BBAME 3A B2	C..	B		1.C FE	11,403,549	91.6230	9,489,441	10,357,006	10,357,006				(681,009)	2.200	2.206	JAJO	48,103	238,667	02/11/2022	01/15/2036
BCC353-TQ-4	BBAM European CLO BBAME 3A C	C..	B		1.F FE	18,245,678	99.4750	16,484,211	16,571,210	16,571,210				(1,089,614)	5.479	4.904	JAJO	196,720	1,086,595	02/11/2022	01/15/2036
BCC353-TR-2	BBAM European CLO BBAME 3A D	C..	B		2.C FE	18,473,749	100.5400	16,868,953	16,778,350	16,778,350				(1,103,234)	6.479	5.917	JAJO	235,532	1,278,415	02/11/2022	01/15/2036
BCC359-39-7	Avoca CLO XXVI DAC AVOCA 26A B2	C..	B		1.C FE	9,625,838	95.4460	8,402,572	8,803,455	8,803,455				(578,858)	2.750	2.758	JAJO	51,109	253,584	02/23/2022	04/15/2035
BCC359-3B-2	Avoca CLO XXVI DAC AVOCA 26A C	C..	B		1.F FE	15,288,095	100.4630	14,046,639	13,981,958	13,981,958				(919,362)	5.579	5.005	JAJO	169,012	931,582	02/23/2022	04/15/2035
BCC359-3C-0	Avoca CLO XXVI DAC AVOCA 26A D	C..	B		2.C FE	18,119,224	100.2480	16,612,372	16,571,210	16,571,210				(1,089,614)	6.679	6.120	JAJO	239,805	1,297,685	02/23/2022	04/15/2035
BCC35D-14-1	Otranto Park CLO DAC OTOPK 1A B	C..	B		1.C FE	11,039,170	100.0800	11,163,363	11,154,495	10,911,435		40,565		(647,300)	5.173	5.025	FMAN	75,333	692,919	03/21/2024	05/15/2035
BCC36B-YF-3	Madison Park Euro Funding XV D MDPKE 15A DR	C..	B		2.C FE	5,920,769	100.0650	5,834,785	5,830,994	5,830,994				(383,408)	7.679	7.136	JAJO	97,015	518,549	04/29/2022	07/15/2036
BCC36F-DS-9	Northwoods Capital 26 Euro DAC NWDSE 2022-26A C	C..	B		1.F FE	12,130,615	100.1430	12,083,154	12,065,912	12,065,912				(793,375)	7.029	6.475	JAJO	183,758	989,726	05/13/2022	07/15/2035
BCC36F-DT-7	Northwoods Capital 26 Euro DAC NWDSE 2022-26A D	C..	B		2.C FE	14,577,563	100.0460	14,506,420	14,499,808	14,499,808				(953,412)	8.429	7.899	JAJO	264,808	1,404,958	05/13/2022	07/15/2035
BCC379-KP-0	CVC Cordatus Loan Fund XXIV DA CORDA 24A B2		B		1.C FE	3,796,436	100.0460	3,937,453	3,935,662	3,888,925		11,836		(254,731)	4.790	5.181	JAJO	35,085	196,491	07/29/2022	10/23/2034
BCC388-DR-5	CVC Cordatus Loan Fund CORDA 26A B1	C..	B		1.C FE	22,238,164	100.0000	23,510,404	23,510,404	23,510,404		29,879		(1,542,441)	7.019	5.973	JAJO	357,542	1,925,622	11/03/2022	01/15/2037
BCC388-DS-3	CVC Cordatus Loan Fund XXVI DA CORDA 26A B2		B		1.C FE	1,939,519	100.0000	2,071,401	2,071,401	2,039,242		4,187		(133,604)	7.000	7.397	JAJO	30,611	151,837	11/03/2022	01/15/2037
BCC388-DT-1	CVC Cordatus Loan Fund CORDA 26A C	C..	B		1.F FE	27,497,129	100.0000	29,517,467	29,517,467	28,946,694		71,746		(1,895,062)	7.929	7.790	JAJO	507,095	2,702,791	11/03/2022	01/15/2037
BCC388-DV-6	CVC Cordatus Loan Fund XXVI DA CORDA 26A D1	C..	B		2.A FE	19,777,473	100.0000	21,335,432	21,335,432	20,710,595		66,381		(1,354,141)	9.344	9.438	JAJO	431,943	2,273,259	10/05/2023	01/15/2037
BCC388-Y0-1	CVC Cordatus Loan Fund XXVI DA CORDA 26A D2		B		2.C FE	1,054,032	100.0000	1,035,701	1,035,701	1,038,095		166		(68,250)	10.914	10.390	JAJO	24,491	127,608	10/05/2023	01/15/2037
BCC3CC-ZB-2	Ares European CLO XVII DAC ARESE 17A D		B		2.C FE	6,987,454	102.6770	7,018,607	6,835,624	6,835,624				(449,466)	8.379	7.854	JAJO	124,097	583,489	10/19/2023	07/15/2037
BCC3GC-NH-8	Palmer Square European Clo 202 PLMER 2024-2A C		B		1.F FE	24,587,097	99.9610	23,811,704	23,821,114	23,821,114				(765,983)	5.429	4.286	JAJO	570,815		06/20/2024	10/15/2037
BCC3GC-NJ-4	Palmer Square European Clo 202 PLMER 2024-2A D		B		2.C FE	16,355,764	99.2600	15,729,005	15,846,219	15,846,219				(509,545)	6.429	5.299	JAJO	446,622		06/20/2024	10/15/2037
BCC3GW-2G-9	Sona Fios Clo III DAC FIOS 3A C		B		1.F FE	1,565,821	100.2490	1,453,584	1,449,981	1,449,106		(2,118)		(114,598)	5.519	4.347	JAJO	23,481		09/25/2024	04/20/2037
BCC3JP-GF-8	Margay CLO I DAC MARGA 1A BR		B		1.C FE	9,153,866	100.0000	9,103,808	9,103,808	9,103,808				(50,058)	5.229	4.321	JAJO	11,901		11/22/2024	01/15/2038
BCC3JP-GH-4	Margay CLO I DAC MARGA 1A DR		B		2.C FE	6,248,373	100.0000	6,214,204	6,214,204	6,214,204				(34,169)	6.729	5.854	JAJO	10,454		11/22/2024	01/15/2038
G0158Y-AC-2	ALESCO Preferred Funding XIV L ALESC 14X A2		D	4	1.E FE	1,124,063	79.1250	1,186,875	1,500,000	1,140,513		15,993			4.999	8.268	MJSD	1,875	88,327	12/22/2023	09/23/2037
G0416S-AU-3	Anchorage Capital Europe Clo 1 ANCHE 1X D1E		B	4	2.B FE	2,225,119	100.6450	2,084,764	2,071,401	2,066,859		1,704		(135,925)	6.179	5.681	JAJO	27,732	151,225	05/21/2019	01/15/2031
G0445Q-AA-6	Fwu Life Insurance Lux Sa ANIMA 1		D	4	6. Z	1,408,429	38.9000	1,408,429	3,620,640	1,408,429		(500,603)	1,711,607		7.771	12.468	MJSD		140,672	05/05/2023	12/24/2024
G0R37G-BF-1	Aurium CLO III DAC ACLO 3A CNE	C..	B	4	1.F FE	2,277,324	100.1580	2,074,666	2,071,401	2,058,086		4,196		(135,536)	5.255	4.855	JAJO	23,282	130,547	09/25/2020	04/16/2030
G2612P-BU-6	CVC Cordatus Loan Fund V DAC CORDA 5A B1R	C..	B	4	1.B FE	2,897,309	99.7850	3,203,775	3,210,672	3,077,709		(17,979)		(204,323)	4.719	5.887	JAJO	30,302	182,803	10/04/2022	07/21/2030
G2612P-CF-8	CVC Cordatus Loan Fund V DAC CORDA 5A CR		B	4	1.E FE	578,560	100.1680	518,721	517,850	515,767		757		(33,958)	5.269	4.788	JAJO	5,457	32,494	10/01/2020	07/21/2030
G2612P-CM-3	CVC Cordatus Loan Fund V DAC CORDA 5A DR	C..	B	4	2.A FE	1,029,314	100.3100	1,194,753	1,191,056	1,113,542		18,442		(71,304)	6.169	7.682	JAJO	14,695	86,061	11/08/2022	07/21/2030
G6179R-AB-1	MMcapS Funding XVIII Ltd A2		D		1.B FE	1,138,500	85.1250	1,170,469	1,375,000	1,180,644		10,421			4.936	6.755	MJSD	1,131	62,229	11/03/2021	12/26/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G72219-AB-7	Preferred Term Securities XXVI A2		D		1.F FE	2,482,193	80.5000	2,369,741	2,943,777	2,551,635		17,153			4.958	6.766	MJSD	3,244	176,525	11/03/2021	09/22/2037
G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2		D	4	1.B FE	35,431,637	88.6250	38,117,914	43,010,340	36,533,644		247,672			5.020	7.830	MJSD	53,980	2,593,024	05/25/2022	09/22/2036
G8738K-AS-9	Telereal Securitisation PLC TELSEC C1		B	2	2.B FE	17,598,244	92.6000	14,371,424	15,519,896	15,390,871		33,719		(284,219)	7.770	8.108	MJSD	72,684	1,305,349	02/02/2015	09/10/2031
G8738K-AT-7	Telereal Securitisation PLC TELSEC C2		B	2	2.B FE	82,282,685	85.3840	61,958,682	72,565,120	72,319,421		65,590		(1,321,436)	8.212	7.647	MJSD	359,175	6,103,315	02/02/2015	09/10/2031
G8867K-AB-9	Tiger Global Private Investmen A		D		1.G PL	65,108,562	99.6400	65,164,376	65,399,815	65,076,178		(32,384)			6.580	5.437	MJSD	23,580	4,401,759	02/16/2024	05/13/2027
G8867L-AB-7	Tiger Global Private Investmen A		D	2	1.G PL	80,440,354	99.6400	80,509,316	80,800,197	80,400,344		(40,010)			6.580	5.437	MJSD	29,132	5,420,369	02/16/2024	05/13/2027
G8868K-AB-8	Tiger Global PIP 14 Holdings, B		D		2.B PL	213,134,509	101.0000	215,255,184	213,123,945	213,135,538		1,030			10.210	10.342	MJSD	119,560	21,936,385	01/19/2024	06/30/2026
G9012R-AB-6	Trapeza Cdo Xii Ltd TRAP 2007-12X A2		D		1.A FE	4,065,476	88.7500	4,371,877	4,926,058	4,230,769		54,333			5.201	6.828	JAJO	61,208	299,012	09/24/2021	04/06/2042
G9312@-AA-3	Vista Equity Partners Fund VII OTHER		D		1.F PL	109,368,777	101.3200	111,319,045	109,868,777	109,488,707		84,849			8.999	9.225	FMAN	961,285	10,831,278	02/29/2024	02/28/2028
N0705V-CX-0	Ares European CLO VII DAC ARESE 7A BR		B		1.C FE	1,799,714	100.0020	1,812,507	1,812,476	1,765,131		22,441		(115,572)	5.179	5.977	JAJO	20,338	113,071	01/18/2023	10/15/2030
Q7448@-AA-3	Latitude Australian Auto 10		B		2.A FE	21,151,241	100.0000	17,140,771	17,140,771	17,140,771				(1,731,267)	4.500	9.316	MON	32,139	1,709,992	02/14/2023	12/19/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						30,046,049,400	XXX	29,472,235,792	30,002,076,926	29,748,193,690	(2,599,397)	29,006,764	29,133,750	(312,643,952)	XXX	XXX	XXX	336,803,541	1,323,259,590	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						92,763,490,864	XXX	88,170,188,372	94,967,637,949	91,933,183,215	(12,369,387)	11,275,630	93,632,392	(505,690,034)	XXX	XXX	XXX	986,201,203	3,623,461,768	XXX	XXX
020002-AU-5	Allstate Corp/The Junior Subordinated			2	2.C FE	63,440	102.6810	66,743	65,000	63,551		12			6.500	6.668	MN	540	4,225	05/16/2012	05/15/2057
025537-AZ-4	American Electric Power Co Inc Junior Subordinated			2	2.C FE	25,000,000	103.5020	25,875,475	25,000,000	25,000,000					7.050	7.050	JD	78,333	856,771	06/17/2024	12/15/2054
125896-BV-1	CMS Energy Corp Junior Subordinated			2	2.C FE	6,101,857	87.0030	5,220,163	6,000,000	6,066,654		(10,543)			3.750	3.530	JD	18,750	225,000	07/01/2021	12/01/2050
29273V-AX-8	Energy Transfer LP Junior Subordinated			2	3.A FE	14,767,000	105.2860	15,371,756	14,600,000	14,738,818		(28,182)			8.000	7.721	MN	149,244	940,889	01/11/2024	05/15/2054
29360A-AA-8	Enstar Finance LLC Junior Subordinated			2	2.C FE	2,613,625	98.8320	2,866,118	2,900,000	2,634,127		9,377			5.750	6.704	MS	55,583	166,750	09/27/2022	09/01/2040
29379V-BM-4	Enterprise Products Operating Junior Subordinated				2.B FE	711,056	99.7830	748,375	750,000	732,493		(9,918)			7.769	3.539	FMAN	7,470	65,054	12/22/2021	08/16/2077
29379V-BN-2	Enterprise Products Operating Junior Subordinated			2	2.B FE	11,177,957	97.7360	10,920,071	11,173,000	11,102,048		(24,464)			5.250	5.057	FA	219,968	360,833	09/06/2024	08/16/2077
29379V-BR-3	Enterprise Products Operating Junior Subordinated			2	2.B FE	2,895,690	95.6700	2,870,102	3,000,000	2,895,903		213			5.375	5.579	FA	60,917		10/28/2024	02/15/2078
37959G-AG-2	Global Atlantic Fin Co Subordinated			2	3.A FE	18,246,500	104.5950	19,036,290	18,200,000	18,241,459		(5,041)			7.950	7.885	AO	305,457	498,377	06/14/2024	10/15/2054
59156R-AP-3	MetLife Inc Junior Subordinated			2	2.B FE	6,107,500	102.1100	7,147,665	7,000,000	6,137,242		3,053			6.400	7.352	JD	19,911	448,000	03/22/2010	12/15/2066
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated			2	2.B FE	5,000,000	102.7390	5,136,955	5,000,000	5,000,000					6.750	6.750	JD	15,000	176,250	06/05/2024	06/15/2054
759351-AE-9	Reinsurance Group of America I Junior Subordinated				2.C FE	7,832,500	99.1070	10,901,802	11,000,000	9,628,965		(550,839)			7.285	4.875	MJSD	35,616	916,982	07/11/2016	12/15/2065
842587-DF-1	Southern Co/The Junior Subordinated			2	2.B FE	7,457,050	98.0220	7,596,679	7,750,000	7,462,731		5,681			4.000	4.236	JJ	142,944	155,000	01/18/2024	01/15/2051
949746-NL-1	Wells Fargo & Co Junior Subordinated				2.B FE	1,227,460	100.7250	1,007,246	1,000,000	1,225,169		(575)			5.950	4.807	JD	2,644	59,500	03/30/2020	12/01/2086
064159-8V-1	Bank of Nova Scotia/The Junior Subordinated		A	2	2.C FE	16,000,000	105.1000	16,815,947	16,000,000	16,000,000					8.000	8.000	JAJO	227,556	1,013,333	01/04/2024	01/27/2084
29250N-AN-5	Enbridge Inc Subordinated		A	2	2.C FE	3,311,250	98.7870	2,963,610	3,000,000	3,129,496		(59,999)			6.000	3.780	JJ	83,000	180,000	11/03/2021	01/15/2077
29250N-QF-0	Enbridge Inc Junior Subordinated		A	2	2.C FE	20,000,000	102.9020	20,580,474	20,000,000	20,000,000					7.200	7.197	JD	16,000	720,000	06/24/2024	06/27/2054
29250N-CG-8	Enbridge Inc Junior Subordinated		A	2	2.C FE	20,000,000	104.1450	20,829,034	20,000,000	20,000,000					7.375	7.372	MS	434,306	319,583	06/24/2024	03/15/2055
89116C-KP-1	Toronto-Dominion Bank/The Junior Subordinated		A	2	2.B FE	25,000,000	101.6440	25,410,965	25,000,000	25,000,000					7.250	7.250	JAJO	307,118	594,097	06/24/2024	07/31/2084
97263C-AA-9	Wilton RE Ltd Subordinated		A	2	3.B FE	21,600,000	100.3500	21,675,600	21,600,000	21,600,000					6.000	6.000	AO	248,400	1,296,000	10/15/2020	01/01/9999
05254H-AA-2	Australia & New Zealand Bankin Junior Subordinated		D	2	2.B FE	12,700,000	101.7030	12,712,828	12,500,000	12,700,000					6.750	6.644	JD	37,500	843,750	01/18/2024	01/01/9999
05565Q-DV-7	BP Capital Markets PLC Subordinated		D	2	1.G FE	16,339,200	95.8210	16,529,123	17,250,000	16,339,200					4.875	5.147	JD	21,023	840,938	01/18/2024	01/01/9999
62878W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated		D	2	2.C FE	17,676,563	98.4160	17,714,938	18,000,000	17,676,563		75,754			4.500	4.582	MN	76,500	787,500	07/16/2024	01/01/9999
62879N-AA-5	NBK Tier 1 Ltd Junior Subordinated		D	2	2.C FE	1,003,121	94.8710	948,705	1,000,000	1,003,121		1,491			3.625	3.614	FA	12,788	36,250	08/10/2021	01/01/9999
86564C-AC-4	Sumitomo Life Insurance Co Subordinated		D	2	1.G FE	7,000,000	88.5990	6,201,933	7,000,000	7,000,000					3.375	3.375	AO	49,875	236,250	04/08/2021	04/15/2081
86564C-AE-0	Sumitomo Life Insurance Co Subordinated		D	2	1.G FE	5,008,500	99.9590	4,997,937	5,000,000	5,008,500					5.875	5.865	JJ	133,003	146,875	01/22/2024	01/01/9999
G1279M-M3-7	BP Capital Markets PLC Junior Subordinated		B	2	2.B FE	4,846,322	98.4600	5,608,629	5,696,353	5,041,273		(1,943)		(331,692)	3.625	8.114	JUN	108,055	213,133	09/09/2022	01/01/9999

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G54404-AU-5	Legal & General Group PLC Junior Subordinated		B	2	2.B FE	10,739,037	92.5140	11,001,080	11,891,202	10,649,809				(192,386)	5.625	6.281	MS	181,422	392,002	08/09/2024	01/01/9999
N7395N-3H-3	Repsol International Finance B Junior Subordinated		B	2	2.C FE	6,881,212	101.6620	5,791,051	5,696,353	6,152,062		150,400		(411,615)	4.247	3.932	DEC	13,919	245,848	11/03/2021	01/01/9999
P12651-AD-0	Banco General SA Junior Subordinated		D	2	3.C FE	1,779,900	89.8310	1,567,555	1,745,000	1,779,900		6,702			5.250	5.147	MN	13,742	91,613	09/29/2021	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						299,086,740	XXX	306,114,849	304,816,908	300,009,084		(438,821)		(935,693)	XXX	XXX	XXX	3,076,584	12,830,803	XXX	XXX
1309999999. Total - Hybrid Securities						299,086,740	XXX	306,114,849	304,816,908	300,009,084		(438,821)		(935,693)	XXX	XXX	XXX	3,076,584	12,830,803	XXX	XXX
049463-AB-8	Atlas Warehouse Lending Co LP Senior Unsecured			2	2.C FE	450,000,000	99.2470	446,611,500	450,000,000	450,000,000					6.250	6.250	MN	4,558,500		10/28/2024	11/01/2029
049463-AC-6	Atlas Warehouse Lending Co LP Senior Unsecured			2	2.C FE	295,000,000	100.2610	295,771,396	295,000,000	295,000,000					6.050	6.050	MN	2,904,693		10/28/2024	11/01/2027
049463-AD-4	Atlas Warehouse Lending Co LP Senior Unsecured			2	2.C FE	24,995,250	100.3100	25,077,375	25,000,000	24,995,250					6.050	6.053	JJ	88,229		12/05/2024	01/15/2028
049463-AE-2	Atlas Warehouse Lending Co LP Senior Unsecured			2	2.C FE	4,993,450	99.5010	4,975,025	5,000,000	4,993,450					6.250	6.278	JJ	18,229		12/05/2024	01/15/2030
59567L-AA-2	Midcap Financial Issuer Trust Senior Unsecured			2	4.A FE	110,651,470	97.7360	107,509,996	110,000,000	110,208,580		(145,613)			6.500	6.349	MN	1,191,667	7,150,000	08/17/2021	05/01/2028
G7334#-AA-9	REDDING RIDGE HOLDINGS LP SR NTS SER 21-A			2	1.G PL	7,490,000	95.9290	7,185,062	7,490,000	7,490,000					4.000	3.999	JJ	135,652	299,646	11/11/2021	11/30/2026
G7334#-AC-5	REDDING RIDGE HOLDINGS LP SR NTS			2	1.G PL	15,000,000	101.0830	15,162,519	15,000,000	15,000,000					7.000	7.004	JJ	475,417	1,050,000	09/01/2022	09/13/2027
G7334#-AD-3	REDDING RIDGE HOLDINGS LP SR NTS			2	1.G PL	13,000,000	101.0950	13,142,310	13,000,000	13,000,000					7.125	7.128	JJ	419,385	926,250	09/01/2022	09/13/2029
75000G-AX-4	RR 23 Ltd RRAM 2022-23A B1R		D		1.E FE	22,340,000	100.6520	22,485,567	22,340,000	22,340,000					7.556	6.696	JAJO	365,731	2,110,878	08/02/2023	10/15/2035
75000G-AZ-9	RR 23 Ltd RRAM 2022-23A B2R		D		1.F FE	2,900,000	100.9390	2,927,228	2,900,000	2,900,000					8.256	7.411	JAJO	51,875	297,306	08/02/2023	10/15/2035
75000G-BB-1	RR 23 Ltd RRAM 2022-23A C1R		D		2.B FE	15,800,000	101.2510	15,997,690	15,800,000	15,800,000					9.156	8.336	JAJO	313,437	1,782,940	08/02/2023	10/15/2035
75000G-BD-7	RR 23 Ltd RRAM 2022-23A C2R		D		2.C FE	5,440,000	101.6870	5,531,767	5,440,000	5,440,000					11.106	10.347	JAJO	130,902	735,570	08/02/2023	10/15/2035
G0189K-AB-7	Aldar Investments Hybrid Limit Subordinated		D	2	2.C FE	20,000,000	91.6800	18,336,000	20,000,000	20,000,000					5.625	5.625	MS	306,250	1,125,000	03/17/2022	01/01/9999
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						987,610,170	XXX	980,713,435	986,970,000	987,167,280		(145,613)			XXX	XXX	XXX	10,959,967	15,477,590	XXX	XXX
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		1.A FE	302,091,721	102.0000	294,107,753	288,340,934	293,969,590		(141,914)		(7,980,218)	5.524	4.193	MON	1,238,886		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		1.C FE	11,164,271	102.0000	10,869,211	10,656,089	10,869,211				(295,060)	6.074	5.607	MON	50,343		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		1.F FE	4,925,416	102.0000	4,795,243	4,701,218	4,795,678		447		(130,185)	6.224	5.872	MON	22,759		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		2.B FE	3,611,933	102.0000	3,516,473	3,447,523	3,516,927		467		(95,472)	6.324	6.036	MON	16,958		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		3.B FE	3,283,641	102.0000	3,196,858	3,134,174	3,197,524		684		(86,801)	8.324	8.051	MON	20,292		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		4.B FE	1,641,775	102.0000	1,598,385	1,567,044	1,598,669		292		(43,398)	9.324	8.933	MON	11,364		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		6. Z	5	0.0000	4		4	(4,201)	4,315		(114)	3.000	8,888.000	MON	3,656		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		6. Z	5	0.0000	4		4	(28,595)	29,371		(776)	3.000	8,888.000	MON	24,864		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		6. Z	5	0.0000	4		4	(12,613)	12,955		(343)	3.000	8,888.000	MON	10,970		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		6. Z	5	0.0000	4		4	(9,248)	9,499		(251)	3.000	8,888.000	MON	8,044		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		6. Z	5	0.0000	4		4	(4,202)	4,316		(114)	3.000	8,888.000	MON	3,657		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		6. Z	1,642,173	102.0000	1,598,772	1,567,424	1,585,736		(13,390)		(43,047)	12.324	7.816	MON	15,025		12/10/2024	10/23/2066
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		6. Z	5	0.0000				(4)				3.000	0.000	MON	672,796		12/10/2024	10/23/2066

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1		B		6. Z	5	0.0000	4		4	(8,407)	8,635		(228)	3.000	8.888.000	MON	7,313		12/10/2024	10/23/2066
1429999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Residential Mortgage-Backed Securities						328,360,965	XXX	319,682,719	313,414,406	319,533,359	(67,270)	(84,323)		(8,676,007)	XXX	XXX	XXX	2,106,927		XXX	XXX
408203-AA-5	Hamlet Securitization Trust 20 HMLET 2020-CRE1 A	CF		4	1.A FE	1,011,193,712	91.6900	927,163,515	1,011,193,712	1,011,193,712					2.295	2.030	MON	837,844	23,203,678	09/08/2021	10/18/2052
408203-AC-1	Hamlet Securitization Trust 20 HMLET 2020-CRE1 B			4	1.D FE	128,408,000	82.0600	113,249,365	138,008,000	128,408,000					3.974	5.140	MON	411,322	5,374,418	12/18/2023	10/18/2052
408203-AE-7	Hamlet Securitization Trust 20 HMLET 2020-CRE1 C			4	1.G FE	77,595,000	77.3800	68,901,473	89,043,000	77,595,000					6.357	8.323	MON	424,520	5,547,534	12/18/2023	10/18/2052
408203-AG-2	Hamlet Securitization Trust 20 HMLET 2020-CRE1 D			4	2.C FE	73,026,000	70.9400	58,295,654	82,176,000	73,026,000					8.415	9.694	MON	518,636	6,799,022	12/18/2023	10/18/2052
408203-AJ-6	Hamlet Securitization Trust 20 HMLET 2020-CRE1 E			4	3.C FE	75,376,000	66.6300	50,223,029	75,376,000	75,376,000					11.295	10.294	MON	638,512	8,405,571	05/28/2020	10/18/2052
408203-AL-1	Hamlet Securitization Trust 20 HMLET 2020-CRE1 FRR			4	5.B FE	101,287,000	66.0100	66,860,000	101,287,000	101,287,000					13.819	13.059	MON	1,049,781	14,364,846	05/28/2020	10/18/2052
1439999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Commercial Mortgage-Backed Securities						1,466,885,712	XXX	1,284,693,036	1,497,083,712	1,466,885,712					XXX	XXX	XXX	3,880,615	63,695,069	XXX	XXX
000000-00-0	AP Aristotle Holdings LLC Aristotle Senior				1.G FE	525,327,798	99.6760	523,625,851	525,327,798	525,327,798					5.250	5.256	MJSD	76,610	3,259,613	12/23/2024	02/28/2042
000000-00-0	Aqua AssetCo Borrower Trust D A2				1.D PL	49,019,548	101.4800	49,745,038	49,019,548	49,019,548					7.050	6.927	MON	143,995	3,533,971	12/04/2023	12/17/2044
000000-00-0	Aqua AssetCo Borrower Trust D B				1.G Z	28,231,153	102.9300	29,058,326	28,231,153	28,231,153					7.550	7.433	MON	88,811	2,181,822	12/04/2023	12/17/2044
000000-00-0	Aqua AssetCo Borrower Trust D C				2.B PL	16,938,692	104.1900	17,648,423	16,938,692	16,938,692					9.400	9.306	MON	66,343	1,633,778	12/04/2023	12/17/2044
000000-00-0	AP Moon II Holdings LLC AP Moon Holdings LLC				1.G Z	284,935,000	97.7520	278,530,546	284,935,000	284,935,000					6.000	6.301	DEC	759,827	3,561,688	09/26/2024	12/15/2049
000000-00-0	Aqua Borrower Trust J Aqua Borrower Trust J				1.C FE	42,000,000	100.0000	42,000,000	42,000,000	42,000,000					6.310	6.392	MON			12/16/2024	12/16/2049
000000-00-0	Aqua Borrower Trust J Aqua Borrower Trust J				1.F FE	6,250,000	100.0000	6,250,000	6,250,000	6,250,000					6.710	6.803	MON			12/16/2024	12/16/2049
000000-00-0	Aqua Borrower Trust J Aqua Borrower Trust J				2.B FE	2,300,000	100.0000	2,300,000	2,300,000	2,300,000					7.840	7.968	MON			12/16/2024	12/16/2049
000000-00-0	Petros PACE Finance LLC A				1.C Z	5,516,910	104.2500	5,516,910	5,292,000	5,514,732	(2,178)				6.673	6.011	MJSD	981		10/16/2024	01/31/2057
000000-00-0	Petros PACE Finance LLC A				1.C Z	7,268,732	104.2500	7,268,732	6,972,405	7,278,987	10,255				7.001	6.271	MJSD	1,356		10/29/2024	01/31/2057
000000-00-0	Petros PACE Finance LLC B				2.B Z	112,590	104.2500	112,590	108,000	112,551	(39)				7.706	7.031	MJSD	23		10/16/2024	01/31/2057
000000-00-0	Petros PACE Finance LLC B				2.B Z	148,341	104.2500	148,341	142,294	148,595	254				8.033	7.282	MJSD	32		10/29/2024	01/31/2057
000000-00-0	ATLAS SECURITIZED PRODUCTS FUN X				1.D Z		0.6000	4,052,432		15,901	15,901				0.300	8.888.000	MON	84,426	1,117,444	06/28/2024	03/28/2069
000000-00-0	AP Aristotle Holdings LLC Aristotle Junior 0% 30 Sep 42				6. Z	6,500,000	152.8650	9,936,241	6,500,000	6,500,000					0.000	0.000	MJSD			12/23/2024	09/30/2124
000249-AA-0	AA MMF 1 LTD AA				1.G FE	223,026,444	100.0000	222,810,000	222,810,000	222,815,985	(210,459)				6.566	5.941	JAJO	2,763,494	15,330,766	07/10/2024	10/08/2051
000249-AB-8	AA MMF 1 LTD AA				2.B FE	33,528,000	100.0000	33,600,000	33,600,000	33,491,661	(5,864)				8.866	8.897	JAJO	546,161	3,041,457	07/10/2024	10/08/2051
000249-AC-6	AA MMF 1 LTD AA				3.B FE	17,699,493	100.0000	17,675,000	17,675,000	17,875,643	(279,207)				12.616	11.783	JAJO	408,819	2,225,660	07/10/2024	10/08/2051
000249-AD-4	AA MMF 1 LTD AA				4.B FE	16,619,538	100.0000	16,625,000	16,625,000	16,471,240	613				13.866	14.244	JAJO	422,632	2,289,627	07/10/2024	10/08/2051
00043*-AA-7	AA Warehouse 21-A				1.G PL	288,579,657	100.0000	289,069,099	289,069,099	288,766,523	18,296				6.328	6.390	FMAN	2,743,749	15,192,902	08/08/2036	10/03/2024
00043*-AB-5	AA Warehouse 21A				2.C PL	42,417,748	100.0000	42,417,748	42,417,748	42,449,828	(1,446)				6.478	6.468	FMAN	412,159	2,276,801	08/08/2036	10/03/2024
00196#-AA-8	AOP Finance Partners LP AOP				1.G PL	390,434,238	100.0000	390,434,238	390,434,238	390,045,693	16,116				6.893	6.968	JAJO	5,431,724	28,400,129	12/11/2024	03/31/2041
00196#-AB-6	AOP Finance Partners LP AOP				2.C PL	222,312,069	100.0000	222,312,069	222,312,069	222,036,330	4,349				7.893	7.992	JAJO	3,559,279	18,554,034	12/11/2024	03/31/2041
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN				1.F PL	715,080,248	98.8210	709,063,717	717,524,786	716,823,049	(181,588)				4.750	4.901	FA	12,875,584	34,082,427	12/18/2023	02/15/2042
00233*-AA-7	AP MAIA HOLDINGS I LLC A				2.B PL	110,874,778	102.6200	114,503,932	111,580,414	111,989,024	(510,104)			(7,099,769)	5.500	5.653	AUG	2,369,534	6,180,296	12/20/2024	07/28/2047
00238#-AA-8	AP Hermes Holdings I LLC 1				2.B PL	287,060,133	102.3930	273,514,177	267,122,639	267,122,639				(17,564,236)	6.250	6.205	JUL	7,234,571	17,943,822	07/14/2023	07/25/2048
00238*-AA-2	AP Sunrise LLC A			2	2.B PL	313,767,226	103.0150	309,436,397	300,380,658	305,670,838	1,741,156			(20,027,415)	6.000	6.444	MAY	10,645,358	18,881,072	05/31/2023	05/31/2048
00240#-AA-4	AP Fides HOLDINGS I LLC AP Fides I A-1 6% 30 Nov 48			2	2.A PL	630,324,107	102.7480	620,788,709	604,185,813	604,185,813				(39,727,305)	6.000	6.399	NOV	3,222,324	37,957,237	12/29/2023	11/30/2048
00455*-AA-8	Ace Credit Fund LP ACE J59738				1.G PL	50,955,599	99.0180	50,455,257	50,955,599	50,955,599					5.420	5.456	JAJO	598,389	3,383,749	01/03/2020	04/01/2069
00455*-AB-6	Ace Credit Fund LP ACE J59738				1.G PL	37,402,870	101.7240	37,451,853	36,817,275	37,389,504	(3,437)				5.460	5.402	JAJO	435,548	2,491,445	10/01/2021	07/18/2068
037440-AA-1	AP Moon Holdings LLC A				1.G PL	521,979,814	100.6740	525,497,188	521,979,814	521,979,814					6.000	6.669	JUN	16,616,357	17,288	07/18/2024	06/30/2049
03765#-AA-3	Apollo Total Return Fund - Inv A				2.B PL	180,000,000	98.6520	185,162,260	187,692,418	180,064,552	(9,916)				4.827	5.080	JAJO	2,264,978	8,804,157	04/01/2023	02/01/2077

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03770*-AA-0	Apollo Asset-Backed Finance Le A				2.A PL	95,601,852	100.0000	95,601,852	95,601,852	95,601,852					6.210	6.500	MJSD	32,985	2,742,391	11/19/2024	06/30/2044
03770*-AB-8	Apollo Asset-Backed Finance Le C				2.C PL	38,240,741	100.0000	38,240,741	38,240,741	38,240,741					7.410	7.704	MJSD	15,743	1,290,864	11/19/2024	06/30/2044
03770*-AC-6	Apollo Asset-Backed Finance Le B				2.B PL	152,962,963	100.0000	152,962,963	152,962,963	152,962,963					6.760	7.052	MJSD	57,450	4,743,313	11/19/2024	06/30/2044
037980-AA-7	Aqua Assetco Finance Trust 202 AAFT 2022-A A				1.A PL	26,152,246	99.7300	26,424,451	26,495,990	26,199,513		23,419			5.772	6.382	MON	127,098	1,520,998	12/31/2024	07/21/2046
037980-AB-5	Aqua Assetco Finance Trust 202 AAFT 2022-A B				1.D PL	15,982,203	100.4900	16,194,466	16,115,500	16,019,904		15,415			6.438	6.635	MON	40,348	619,644	12/02/2024	07/21/2046
037980-AC-3	Aqua Assetco Finance Trust 202 AAFT 2022-A C				2.C PL	14,638,361	100.8300	14,858,309	14,736,000	14,664,592		8,154			7.819	7.982	MON	96,017	688,059	12/02/2024	07/21/2046
037980-AF-6	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - A2 - Senior				1.C PL	45,709,040	102.6600	46,870,872	45,656,412	45,709,040					6.508	0.000	MON	123,805	190,540	12/17/2024	12/17/2050
037980-AG-4	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - B - Mezz				1.F PL	23,700,635	104.0700	24,802,636	23,832,647	23,700,635					7.506	0.000	MON	74,537	120,479	12/17/2024	12/17/2050
037980-AH-2	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - C - Junior Mez				2.C PL	27,068,132	101.5200	29,200,745	28,763,539	27,068,132					8.756	0.000	MON	104,939	169,620	12/17/2024	12/17/2050
03837F-AB-5	Aqua AssetCo Borrower Trust E A2				1.G PL	17,090,673	101.1300	17,411,496	17,216,945	17,110,641		15,085			6.356	6.733	MON	45,596	1,094,446	09/07/2023	06/01/2046
03837F-AC-3	Aqua AssetCo Borrower Trust E B				2.B PL	9,602,189	102.7800	9,962,943	9,693,465	9,615,916		10,396			7.355	7.769	MON	29,708	713,083	09/07/2023	06/01/2046
03837F-AD-1	Aqua AssetCo Borrower Trust E C				3.A PL	9,289,701	106.2800	9,993,217	9,402,726	9,305,928		12,322			8.605	9.073	MON	33,714	809,244	09/07/2023	06/01/2046
03842V-AC-1	Aqua Finance Trust 2021-A AQFIT 2021-A C				2.C FE	5,161,500	84.5130	5,239,808	6,200,000	5,410,352		100,110			3.140	5.505	MON	7,571	194,680	06/17/2022	07/17/2046
03843F-AB-7	Aqua AssetCo Borrower Trust F A2				1.A PL	173,615,239	100.0000	173,615,239	173,615,239	173,615,239					6.280	6.560	MON	575,438	4,600,804	10/01/2024	03/13/2049
03843F-AC-5	Aqua AssetCo Borrower Trust F B				1.E PL	34,871,437	100.0000	34,871,437	34,871,437	34,871,437					6.880	7.166	MON	126,622	1,011,272	10/01/2024	03/13/2049
03843F-AD-3	Aqua AssetCo Borrower Trust F C				2.A PL	34,426,270	100.0000	34,426,270	34,426,270	34,426,270					8.890	8.936	MON	161,526	765,124	10/01/2024	03/13/2049
04940#-AA-9	ATLAS SECURITIZED PRODUCTS FUN A				1.D PL	891,351,351	99.4000	886,003,243	891,351,351	891,351,351					6.287	6.936	MON	311,331	26,438,711	12/13/2024	03/28/2069
04940#-AB-7	ATLAS SECURITIZED PRODUCTS FUN B				2.B PL	78,648,649	100.0000	78,648,649	78,648,649	78,648,649					7.837	8.418	MON	34,243	2,840,191	12/13/2024	03/28/2069
04940J-AD-5	Atlas Securitized Products Fun A1				2.B PL	600,000,000	100.0000	600,000,000	600,000,000	600,000,000					8.587	8.072	MON	286,235	60,248,179	11/07/2023	02/08/2063
04940K-AC-4	Atlas Securitized Products Fun A1				3.C PL	200,000,000	100.0000	200,000,000	200,000,000	200,000,000					8.837	8.956	MON	98,189	21,258,115	11/07/2023	02/08/2063
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A				1.D PL	227,829,522	99.9500	228,701,885	228,816,293	227,831,136		1,615			5.832	5.913	MON	37,071	2,604,373	12/27/2024	07/17/2065
04941*-AB-0	Atlas Securitized Products Fun ATLAS Funding 1 A2A				1.D PL	111,142,433	100.0000	111,201,719	111,201,719	111,142,230		(202)			6.366	6.433	MON	19,665	1,353,523	12/27/2024	07/17/2065
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B				1.G PL	228,460,172	99.7500	228,244,253	228,816,293	228,460,349		177			5.866	5.930	MON	37,287	2,604,198	12/27/2024	07/17/2065
04941*-AD-6	Atlas Securitized Products Fun ATLAS Funding 1 A2B				1.G PL	111,039,268	99.9100	111,101,637	111,201,719	111,039,288		20			6.366	6.440	MON	19,665	1,350,306	12/27/2024	07/17/2065
28655*-AA-7	Eliant Invest Holding LP B				1.G PL	207,206,144	100.0000	207,206,144	207,206,144	207,206,163		(2)			7.024	7.127	MON	1,202,754	7,169,190	12/03/2024	12/15/2041
28655*-AB-5	Eliant Invest Holding LP C				2.C Z	77,702,306	100.0000	77,702,306	77,702,306	77,702,315		(1)			7.774	7.900	MON	499,193	2,966,406	12/03/2024	12/15/2041
31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE			4	1.E PL	87,172,896	98.5000	85,865,303	87,172,896	87,172,896					5.750	5.821	MON	320,239	5,113,283	10/24/2019	10/22/2029
41164@-AA-2	HarbourView Tune Royalty 1 LLC TLA				1.G PL	144,346,353	90.7770	134,240,417	147,880,000	144,643,565		297,212			3.620	4.147	MN	460,975	4,810,256	07/10/2024	11/30/2081
41166L-AA-5	HarbourView Tune Royalty 1 LLC TLA				1.G PL	53,000,000	96.6520	51,225,445	53,000,000	53,000,000					5.410	5.410	MN	246,906	2,867,300	05/12/2022	11/30/2081
55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A				1.E FE	977,266	91.5790	894,998	977,298	977,280		2			2.521	2.534	MON	1,095	24,638	06/08/2021	06/15/2046
55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B				2.A FE	2,341,611	91.7100	2,147,535	2,341,659	2,341,739		137			3.425	3.446	MON	3,565	80,202	06/08/2021	06/15/2046
59565H-AX-3	Midcap Funding Franchise Finan A				1.F PL	175,600,000	98.8500	173,580,600	175,600,000	175,600,000					5.350	5.412	MON	574,114	9,525,081	06/30/2022	04/14/2033
59565H-AZ-8	Midcap Funding Franchise Finan C				3.B PL	19,920,000	97.4600	19,414,032	19,920,000	19,920,000					8.250	8.394	MON	100,430	1,666,225	06/30/2022	04/14/2033
59565H-BE-4	Midcap Funding Franchise Finan A				1.F PL	80,600,000	100.0000	80,600,000	80,600,000	80,600,000					7.175	7.265	MON	257,032	6,550,558	06/30/2022	04/14/2033
59565H-BG-9	Midcap Funding Franchise Finan C				3.B PL	7,200,000	100.0000	7,200,000	7,200,000	7,200,000					10.147	10.217	MON	44,645	796,860	06/30/2022	04/14/2033
64034Q-AC-2	Nelnet Student Loan Trust 2021 NSLT 2021-BA B				1.C FE	27,089,284	84.8710	27,606,357	32,527,471	28,079,895		393,738			2.680	4.593	MON	26,636	871,736	06/17/2022	04/20/2062
64034Q-AD-0	Nelnet Student Loan Trust 2021 NSLT 2021-BA C		C		1.F FE	30,708,913	86.3150	26,515,937	30,720,000	30,674,315		6,780			3.570	3.624	MON	33,510	1,096,704	06/25/2021	04/20/2062
64034Q-AE-8	Nelnet Student Loan Trust 2021 NSLT 2021-BA D				2.B FE	14,147,783	86.5200	12,244,268	14,152,000	14,125,415		3,762			4.750	4.833	MON	20,540	672,220	06/25/2021	04/20/2062
64034Y-AC-5	Nelnet Student Loan Trust 2021 NSLT 2021-DA B				1.C FE	2,999,438	86.7870	2,603,624	3,000,000	2,999,006		172			2.900	2.924	MON	2,658	87,000	10/21/2021	04/20/2062

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64035D-AF-3	Nelnet Student Loan Trust 2021 NSLT 2021-A C	C..			1.F FE	23,513,227	86.0240	20,240,078	23,528,375	23,537,862		(1,273)			3.750	3.772	MON	26,960	882,314	05/13/2021	04/20/2062
64035D-AG-1	Nelnet Student Loan Trust 2021 NSLT 2021-A D	C..			2.B FE	8,108,054	83.6320	6,784,299	8,112,075	8,118,969		(651)			4.930	4.968	MON	12,220	399,925	05/13/2021	04/20/2062
64035D-AJ-5	Nelnet Student Loan Trust 2021 NSLT 2021-A B2	C..			1.C FE	62,751,592	86.1600	58,388,257	67,767,000	64,312,932		572,373			2.850	3.923	MON	59,014	1,931,360	07/15/2022	04/20/2062
64035G-AB-5	Nelnet Student Loan Trust 2021 NSLT 2021-CA AFX				1.A FE	5,102,806	90.2460	5,120,307	5,673,724	5,271,905		91,992			1.320	5.721	MON	2,288	74,893	03/28/2023	04/20/2062
69291V-AA-2	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF				1.A FE	14,771,887	100.7080	14,876,457	14,771,887	14,771,887					6.097	6.173	MON	40,029	437,197	06/20/2024	09/15/2039
69291V-AB-0	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1				1.A FE	26,494,878	100.6980	26,680,198	26,495,183	26,495,493		615			5.842	5.911	MON	68,793	662,135	06/20/2024	09/15/2039
69291V-AC-8	PK Alift Loan Funding 3 LP PKAIR 2024-1 B				1.C FE	20,575,539	100.9730	20,776,133	20,575,990	20,572,233		(3,307)			6.227	6.401	MON	56,945	548,098	06/20/2024	09/15/2039
69291V-AD-6	PK Alift Loan Funding 3 LP PKAIR 2024-1 C				1.F FE	48,246,975	101.0610	48,758,906	48,247,149	48,239,095		(7,880)			6.550	6.738	MON	140,453	1,351,858	06/20/2024	09/15/2039
69291V-AE-4	PK Alift Loan Funding 3 LP PKAIR 2024-1 D				2.C FE	22,180,473	101.1350	22,432,558	22,180,850	22,176,437		(4,036)			7.492	7.722	MON	73,857	710,877	06/20/2024	09/15/2039
69346Y-A*-4	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-R				1.E FE	713,191	100.0000	717,576	717,576	713,932		231			6.129	6.274	MON	50,821	1,466	12/11/2023	01/20/2035
69346Y-A@-2	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-F				1.E FE	2,093,444	99.7720	2,094,362	2,099,143	2,098,717		3,453			6.129	5.882	MON	4,289	148,668	12/11/2023	01/20/2035
69346Y-AP-8	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B1-F				1.F FE	487,684,003	97.0900	483,217,859	497,700,000	496,997,588		5,046,736			3.000	3.190	JAJO	2,944,725	15,006,925	01/06/2023	01/20/2035
69346Y-AQ-6	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B2-F				2.A FE	424,269,314	96.4860	418,927,286	434,184,002	433,473,202		5,059,564			3.750	3.976	JAJO	3,211,153	16,281,900	01/06/2023	01/20/2035
69346Y-AR-4	Pk Airfinance Paf 20 PK AIRFINANCE 2020 D1-F				4.A FE	42,455,774	96.5480	42,102,832	43,608,001	43,517,728		624,381			7.000	7.328	JAJO	602,033	3,052,560	01/06/2023	01/20/2035
69346Y-AU-7	Pk Airfinance Paf 20 PK AIRFINANCE 2020 C-F				3.B FE	250,141,006	96.3890	246,717,229	255,959,999	255,526,978		3,054,143			5.000	5.247	JAJO	2,524,050	12,798,000	01/06/2023	01/20/2035
69453#-AA-1	PK ALIFT WH 5 LP PK Alift 5 DD				2.C PL	25,244,160	100.0000	25,244,160	25,244,160	25,244,160					7.647	7.743	MON	262,291		11/13/2024	11/14/2044
71680@-BC-9	Petros PACE Finance LLC A				1.C PL	100,556,139	79.4700	78,453,092	98,720,388	100,013,683		(23,076)			3.642	3.963	MJSD	19,974	3,557,270	07/10/2024	01/31/2057
71680@-BD-7	Petros PACE Finance LLC B				2.B PL	1,888,786	79.5500	1,441,334	1,811,860	1,874,583		(1,972)			4.446	4.566	MJSD	448	103,596	03/31/2022	01/31/2057
71680@-BE-5	Petros PACE Finance LLC A				1.C PL	11,526,074	84.8200	9,543,926	11,251,976	11,475,745		(7,698)			3.642	4.447	MJSD	2,277	621,250	07/10/2024	01/31/2057
71680@-BF-2	Petros PACE Finance LLC B				2.B PL	215,452	84.6200	174,883	206,669	213,952		(251)			4.446	4.560	MJSD	51	14,240	04/01/2022	01/31/2057
71680@-BG-0	Petros PACE Finance LLC A				1.C PL	7,589,102	86.2800	6,280,937	7,279,714	7,563,646		(9,790)			3.642	3.737	MJSD	1,473	466,683	05/18/2022	01/31/2057
71680@-BH-8	Petros PACE Finance LLC B				2.B PL	154,880	85.9400	127,677	148,566	155,032		(219)			4.446	4.481	MJSD	37	11,030	05/18/2022	01/31/2057
71680@-BJ-4	Petros PACE Finance LLC A				1.C PL	30,008,662	87.3100	25,361,110	29,047,200	29,790,313		(55,608)			3.642	4.392	MJSD	5,877	1,862,876	05/12/2023	01/31/2057
71680@-BK-1	Petros PACE Finance LLC B				2.B PL	556,195	86.9400	463,842	533,520	551,206		(1,330)			4.446	4.981	MJSD	132	39,633	05/31/2022	01/31/2057
71680@-BS-4	Petros PACE Finance LLC A				1.C PL	3,169,262	87.9600	2,674,036	3,040,060	3,137,010		(12,578)			5.092	4.437	MJSD	430	196,940	07/18/2022	01/31/2057
71680@-BT-2	Petros PACE Finance LLC B				2.B PL	64,679	87.6000	54,349	62,042	66,211		644			5.890	4.477	MJSD	10	4,649	07/18/2022	01/31/2057
71680@-BU-9	Petros PACE Finance LLC A				1.C PL	15,350,036	86.9500	12,802,740	14,724,255	15,225,482		(55,962)			5.092	4.411	MJSD	2,083	766,586	09/28/2022	01/31/2057
71680@-BV-7	Petros PACE Finance LLC B				2.B PL	284,349	86.6000	236,208	272,757	282,124		(1,028)			5.890	5.190	MJSD	45	20,480	09/28/2022	01/31/2057
71680@-BW-5	Petros PACE Finance LLC A				1.C PL	17,797,624	89.0300	15,198,845	17,071,600	17,664,643		(57,013)			5.092	4.547	MJSD	2,415	936,576	09/02/2022	01/31/2057
71680@-BX-3	Petros PACE Finance LLC B				2.B PL	329,694	88.5500	280,031	316,240	326,886		(977)			5.890	5.356	MJSD	52	24,622	09/02/2022	01/31/2057
71680@-CE-4	Petros PACE Finance LLC A				1.C PL	41,235,673	93.8300	37,090,596	39,529,571	40,867,383		(140,651)			6.100	5.464	MJSD	6,698	2,458,634	12/31/2024	01/31/2057
71680@-CF-1	Petros PACE Finance LLC B				2.B PL	763,959	93.0500	681,367	732,259	757,126		(2,630)			6.892	6.243	MJSD	140	73,047	10/03/2022	01/31/2057
71680@-CG-9	Petros PACE Finance LLC A				1.C PL	1,225,155	94.5300	1,110,925	1,175,209	1,218,879		(3,775)			6.195	5.580	MJSD	202	75,735	11/03/2022	01/31/2057
71680@-CH-7	Petros PACE Finance LLC B				2.B PL	22,695	93.7300	20,405	21,770	22,536		(80)			6.987	6.396	MJSD	4	1,935	11/03/2022	01/31/2057
71680@-CJ-3	Petros PACE Finance LLC A				1.C PL	14,792,215	95.3900	13,535,054	14,189,175	14,676,094		(57,948)			6.353	5.523	MJSD	2,504	918,966	11/08/2022	01/31/2057
71680@-CK-0	Petros PACE Finance LLC B				2.B PL	274,016	94.4900	248,362	262,845	271,553		(1,004)			7.145	6.332	MJSD	52	23,893	11/08/2022	01/31/2057
71680@-CL-8	Petros PACE Finance LLC A				1.C PL	3,731,573	95.6900	3,423,206	3,577,392	3,706,683		(12,326)			6.363	5.690	MJSD	632	289,595	01/11/2023	01/31/2057
71680@-CM-6	Petros PACE Finance LLC B				2.B PL	69,092	97.0900	64,340	66,269	68,530		(171)			7.498	6.908	MJSD	14	6,321	01/11/2023	01/31/2057
71680@-CQ-7	Petros PACE Finance LLC A				1.C PL	9,238,112	95.1000	8,427,285	8,861,498	9,181,308		(23,715)			6.278	5.692	MJSD	1,545	707,769	12/20/2022	01/31/2057
71680@-CR-5	Petros PACE Finance LLC B				2.B PL	171,130	96.5400	158,474	164,153	170,101		(427)			7.415	6.770	MJSD	34	12,375	12/20/2022	01/31/2057
71680@-DE-3	Petros PACE Finance LLC A				1.C PL	16,346,400	95.0600	14,905,408	15,680,000	16,315,820		(40,523)			6.282	5.720	MJSD	2,736	1,253,161	05/16/2023	01/31/2057
71680@-DF-0	Petros PACE Finance LLC B				2.B PL	333,600	96.5500	308,960	320,000	332,163		(945)			7.418	6.877	MJSD	1,912	30,199	05/16/2023	01/31/2057
71680@-DJ-2	Petros PACE Finance LLC A				1.C PL	13,556,001	99.6700	12,960,447	13,003,358	13,519,313		(36,688)			6.779	6.299	MJSD	2,449	770,199	07/30/2024	01/31/2057
71680@-DK-9	Petros PACE Finance LLC B				2.B PL	276,653	100.1900	265,879	265,375	275,933		(720)			7.371	7.318	MJSD	54	17,525	07/30/2024	01/31/2057
71680@-DN-3	Petros PACE Finance LLC A				1.C PL	12,710,900	99.8400	12,098,909	12,118,298	12,637,110		(73,791)			6.942	6.245	MJSD	2,337	750,117	02/28/2024	01/31/2057

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
716808-DP-8	Petros PACE Finance LLC B				2.B PL	259,662	100.3600	248,203	247,312	258,075		(1,587)			7.975	7.251	MJSD	55	17,082	02/28/2024	01/31/2057
716808-DS-2	Petros PACE Finance LLC A				1.C PL	5,771,529	101.6300	5,626,480	5,536,239	5,754,693		(16,837)			7.185	6.422	MJSD	1,105	302,754	04/05/2024	01/31/2057
716808-DT-0	Petros PACE Finance LLC B				2.B PL	117,786	102.0400	115,289	112,984	117,459		(328)			8.217	7.440	MJSD	26	7,066	04/05/2024	01/31/2057
716808-DW-3	Petros PACE Finance LLC A				1.C PL	22,987,125	104.1300	22,960,665	22,050,000	22,930,957		(56,168)			7.525	6.911	MJSD	4,609	1,115,393	05/01/2024	01/31/2057
716808-DX-1	Petros PACE Finance LLC B				2.B PL	469,125	104.3700	469,665	450,000	468,005		(1,120)			8.555	7.928	MJSD	107	25,879	05/01/2024	01/31/2057
716808-DY-9	Petros PACE Finance LLC A				1.C PL	17,866,441	102.1100	17,499,686	17,138,073	17,835,173		(31,268)			7.300	6.707	MJSD	3,475	743,697	05/30/2024	01/31/2057
716808-DZ-6	Petros PACE Finance LLC B				2.B PL	364,621	102.3900	358,116	349,757	364,015		(606)			8.331	7.725	MJSD	81	17,321	05/30/2024	01/31/2057
716808-EA-0	Petros PACE Finance LLC A				1.C PL	5,108,250	101.9800	4,997,020	4,900,000	5,100,463		(7,787)			7.297	6.595	MJSD	993	191,688	06/18/2024	01/31/2057
716808-EB-8	Petros PACE Finance LLC B				2.B PL	104,250	102.2600	102,260	100,000	104,098		(152)			8.328	7.612	MJSD	23	2,549	06/18/2024	01/31/2057
716808-EJ-1	Petros PACE Finance LLC A				1.C PL	2,916,620	100.6100	2,894,182	2,876,635	2,920,429		3,809			7.056	6.827	MJSD	564	86,828	08/21/2024	01/31/2057
716808-EK-8	Petros PACE Finance LLC A				2.B PL	59,634	100.9400	59,259	58,707	59,631		(3)			8.087	7.995	MJSD	13	2,031	09/05/2024	01/31/2057
74980Q-AG-6	RR 17 Ltd RRAM 2021-17A B				1.F FE	46,974,204	100.1510	47,070,876	47,000,000	46,977,454		3,249			6.818	6.546	JAJO	694,250	3,472,824	02/13/2024	07/15/2034
74980Q-AJ-0	RR 17 Ltd RRAM 2021-17A C				2.C FE	37,960,385	100.0040	38,001,330	38,000,000	37,964,776		4,391			7.868	7.623	JAJO	647,758	3,182,697	02/13/2024	07/15/2034
92890C-AD-5	WDL Fleet LLC D				1.E FE	92,836,771	101.4100	94,229,985	92,919,816	92,965,728		(1,668)			7.355	7.462	MON	265,762	7,169,003	12/19/2024	12/31/2038
92890C-AE-3	WDL Fleet LLC E				2.A FE	28,628,982	101.4100	29,058,632	28,654,602	28,672,601		(602)			8.355	8.493	MON	93,099	2,488,644	12/19/2024	12/01/2038
96328G-AP-2	Wheels Fleet Lease Funding 1 L D				2.A FE	7,361,569	99.9800	7,361,199	7,362,672	7,362,922		320			7.061	7.165	MON	31,770	475,014	12/20/2024	04/19/2040
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E				2.B FE	2,453,833	99.9700	2,453,488	2,454,224	2,454,268		68			8.061	8.197	MON	12,090	162,271	12/20/2024	04/19/2040
96328G-AV-9	Wheels Fleet Lease Funding 1 L WFLF 2023-1A D				1.D FE	11,702,614	102.7430	12,123,620	11,800,000	11,740,175		28,903			6.850	7.247	MON	29,189	808,300	09/08/2023	04/18/2038
96328G-BR-7	Wheels Fleet Lease Funding 1 L WFLF 2024-1A D				1.E FE	15,299,564	101.6940	15,559,182	15,300,000	15,299,503		(61)			6.660	6.754	MON	36,797	690,642	04/09/2024	02/18/2039
96328G-BX-4	Wheels Fleet Lease Funding 1 L WFLF 2024-2A D				1.F FE	7,798,467	98.3480	7,671,144	7,800,000	7,799,248		782			5.520	5.587	MON	15,548	139,932	08/13/2024	06/21/2039
979888-AS-3	WOODMONT 2018-4 TRUST WDMNT 2018-4A A2R	RA			1.A FE	9,752,688	100.1870	10,644,858	10,625,000	10,023,226		129,602			6.567	8.102	JAJO	139,557	789,159	09/28/2022	04/20/2034
979888-AW-4	WOODMONT 2018-4 TRUST WDMNT 2018-4A CR	C			1.F FE	73,000,000	100.1860	73,135,488	73,000,000	73,000,000					7.467	7.237	JAJO	1,090,240	6,091,760	02/18/2022	04/20/2034
979888-AY-0	WOODMONT 2018-4 TRUST WDMNT 2018-4A DR				2.C FE	47,000,000	100.6130	47,288,157	47,000,000	47,000,000					8.667	8.460	JAJO	814,736	4,497,059	02/18/2022	04/20/2034
97988F-AA-6	Woodmont 2022-10 Trust WDMNT 2022-10A A				1.A FE	9,883,000	100.0360	10,003,610	10,000,000	9,883,000					7.867	8.603	JAJO	157,348	875,265	11/04/2022	10/20/2034
97988F-AC-2	Woodmont 2022-10 Trust WDMNT 2022-10A B				1.C FE	44,311,500	100.0670	45,030,150	45,000,000	44,490,444		87,385			8.617	8.734	JAJO	775,566	4,282,757	11/04/2022	10/20/2034
97988F-AE-8	Woodmont 2022-10 Trust WDMNT 2022-10A C				1.F FE	39,400,000	100.0700	40,028,040	40,000,000	40,242,644		(35,003)			9.817	9.487	JAJO	785,392	4,296,229	11/04/2022	10/20/2034
97988F-AG-3	Woodmont 2022-10 Trust WDMNT 2022-10A D				2.C FE	14,868,750	100.1140	15,017,085	15,000,000	14,881,234		13,270			11.697	11.758	JAJO	350,922	1,898,569	01/13/2023	10/20/2034
97988M-AE-3	Woodmont 2021-8 Trust WDMNT 2021-8A C				1.F FE	17,000,000	100.0480	17,008,075	17,000,000	17,000,000					7.694	7.451	JAJO	272,494	1,082,065	03/06/2024	01/18/2034
97988P-BA-3	Woodmont 2017-1 Trust WDMNT 2017-1A A1RR	M			1.A FE	40,000,000	100.2810	40,112,400	40,000,000	40,000,000					6.414	5.657	JAJO	534,497	2,889,961	09/24/2021	10/18/2033
97988P-BC-9	Woodmont 2017-1 Trust WDMNT 2017-1A A2RR	RA			1.A FE	6,674,424	100.3070	6,770,750	6,750,000	6,674,424					6.694	6.719	JAJO	94,134	328,958	05/02/2024	10/18/2033
97988P-BE-5	Woodmont 2017-1 Trust WDMNT 2017-1A BRR	C			1.C FE	51,905,995	100.3540	52,183,924	52,000,000	51,905,995					6.824	6.357	JAJO	739,262	3,396,639	05/02/2024	10/18/2033
97988P-BG-0	Woodmont 2017-1 Trust WDMNT 2017-1A CRR				1.F FE	48,826,554	100.3460	49,169,589	49,000,000	48,852,378		25,825			7.544	7.380	JAJO	770,113	2,242,494	12/26/2024	10/18/2033
97988P-BJ-4	Woodmont 2017-1 Trust WDMNT 2017-1A DRR				2.C FE	22,849,031	100.7940	22,930,726	22,750,000	22,841,299		(7,732)			8.744	8.421	JAJO	414,427	545,974	08/16/2024	10/18/2033
97988Q-BC-7	Woodmont 2017-2 Trust WDMNT 2017-2A BRR				1.C FE	39,500,000	100.0000	39,500,000	39,500,000	39,500,000					6.517	5.631	JAJO	100,115		11/27/2024	10/20/2036
97988Q-BE-3	Woodmont 2017-2 Trust WDMNT 2017-2A CRR				1.F FE	51,800,000	100.0000	51,800,000	51,800,000	51,800,000					6.967	6.087	JAJO	140,354		11/27/2024	10/20/2036
97988Q-BG-8	Woodmont 2017-2 Trust WDMNT 2017-2A DRR				2.C FE	32,500,000	100.0000	32,500,000	32,500,000	32,500,000					8.517	7.666	JAJO	107,650		11/27/2024	10/20/2036
97988R-BA-9	Woodmont 2022-9 Trust WDMNT 2022-9A A1R	C			1.A FE	117,500,000	100.4840	118,068,113	117,500,000	117,500,000					6.326	6.066	JAJO	2,543,840		08/06/2024	10/25/2036
97988R-BC-5	Woodmont 2022-9 Trust WDMNT 2022-9A A2R	C			1.A FE	18,750,000	99.9680	18,744,019	18,750,000	18,750,000					6.476	6.219	JAJO	415,151		08/06/2024	10/25/2036
97988R-BE-1	Woodmont 2022-9 Trust WDMNT 2022-9A BR				1.C FE	3,725,000	99.9970	3,724,888	3,725,000	3,725,000					6.576	6.320	JAJO	83,698		08/06/2024	10/25/2036
97988R-BG-6	Woodmont 2022-9 Trust WDMNT 2022-9A CR				1.F FE	38,700,000	99.9960	38,698,568	38,700,000	38,700,000					7.076	6.828	JAJO	932,981		08/06/2024	10/25/2036
97988R-BJ-0	Woodmont 2022-9 Trust WDMNT 2022-9A DR				2.C FE	12,625,000	100.5430	12,693,566	12,625,000	12,625,000					8.776	8.558	JAJO	374,713		08/06/2024	10/25/2036
97988T-AC-2	Woodmont 2023-11 Trust WDMNT 2023-11A A2				1.A FE	8,052,296	100.2950	8,023,584	8,000,000	8,036,797		(15,499)			7.726	7.380	JAJO	120,186	171,386	08/20/2024	04/23/2035
97988T-AE-8	Woodmont 2023-11 Trust WDMNT 2023-11A B	C			1.C FE	27,000,000	100.3540	27,095,526	27,000,000	27,003,917		156			8.276	8.051	JAJO	434,504	2,466,205	04/28/2023	04/23/2035
97988T-AG-3	Woodmont 2023-11 Trust WDMNT 2023-11A C	C			1.E FE	16,000,000	100.3360	16,053,808	16,000,000	16,000,000					9.176	8.970	JAJO	285,484	1,607,855	04/28/2023	04/23/2035
G2950*-AA-7	Aa Infrastructure Debt AID			4	1.E PL	341,543,740	100.0000	343,600,811	343,600,811	343,191,268		590,571			6.493	6.347	FMAN	3,718,144	26,693,530	12/11/2023	11/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
000000-00-0	PRE 7 Loan Management DAC RRME 7A A2		B		1.C FE	428,384	99.9980	414,273	414,280	408,729				(19,655)	4.779	4.637	JAJO	4,290	17,840	04/09/2024	01/15/2036
000000-00-0	PRE 9 Loan Management DAC RRME 9A A2		B		1.C FE	3,523,810	100.0380	3,419,097	3,417,812	3,392,380				(131,429)	4.879	4.594	JAJO	36,130	107,176	04/10/2024	10/15/2036
000000-00-0	PRE 16 Loan Management DAC RRME 16A B1		B		1.E FE	24,577,901	100.1800	23,863,873	23,821,114	23,821,114				(1,566,321)	6.029	5.461	JAJO	311,171	1,718,588	09/01/2023	10/15/2036
000000-00-0	PRE 16 Loan Management DAC RRME 16A C1		B		2.B FE	18,379,996	100.5420	17,910,602	17,814,050	17,814,050				(1,171,335)	7.729	7.187	JAJO	298,317	1,610,427	09/01/2023	10/15/2036
000000-00-0	PRE 16 Loan Management DAC RRME 16A C2		B		2.C FE	2,885,232	100.7760	2,818,089	2,796,392	2,796,392				(183,872)	9.679	9.176	JAJO	58,644	311,318	09/01/2023	10/15/2036
000000-00-0	PRE 5 Loan Management DAC RRME 5A A2R		B		1.C FE	1,765,262	100.0390	1,694,022	1,693,370	1,678,972				(86,290)	4.929	4.701	JAJO	18,084	74,930	03/20/2024	01/15/2037
000000-00-0	PRE 19 Loan Management DAC RRME 19A A2B		B		1.C FE	7,023,231	101.3460	6,822,661	6,732,054	6,732,054				(291,177)	5.500	5.534	JAJO	189,246		05/24/2024	07/15/2037
000000-00-0	PRE 19 Loan Management DAC RRME 19A B		B		1.F FE	30,794,165	100.3140	29,610,240	29,517,467	29,517,467				(1,276,697)	5.729	5.156	JAJO	932,006		05/24/2024	07/15/2037
000000-00-0	PRE 12 Loan Management DAC RRME 12A BR		B		1.F FE	37,414,046	100.2710	35,880,393	35,783,456	35,783,456				(1,630,591)	5.379	4.803	JAJO	417,038	699,752	05/31/2024	07/15/2037
000000-00-0	PRE 12 Loan Management DAC RRME 12A C1R		B		2.B FE	27,884,564	100.2810	26,744,258	26,669,290	26,669,290				(1,215,274)	6.179	5.613	JAJO	357,044	591,926	05/31/2024	07/15/2037
000000-00-0	PRE 19 Loan Management DAC RRME 19A C1		B		2.B FE	23,770,934	100.3240	22,859,170	22,785,413	22,785,413				(985,521)	6.479	5.919	JAJO	808,686		05/24/2024	07/15/2037
000000-00-0	PRE 12 Loan Management DAC RRME 12A C2R		B		2.C FE	6,497,374	100.2790	6,231,510	6,214,204	6,214,204				(283,171)	7.479	6.933	JAJO	100,698	164,582	05/31/2024	07/15/2037
000000-00-0	PRE 20 Loan Management DAC RRME 20A A2A		B		1.C FE	45,176,954	100.0570	43,006,117	42,981,575	42,981,575				(2,195,379)	5.079	4.499	JAJO	833,069		07/12/2024	10/15/2037
000000-00-0	PRE 20 Loan Management DAC RRME 20A A2B		B		1.C FE	8,164,510	99.9540	7,764,150	7,767,755	7,767,755				(396,755)	5.200	5.232	JAJO	144,739		07/12/2024	10/15/2037
000000-00-0	PRE 20 Loan Management DAC RRME 20A B		B		1.F FE	25,037,830	100.0880	23,841,957	23,821,114	23,821,114				(1,216,716)	5.379	4.805	JAJO	487,904		07/12/2024	10/15/2037
000000-00-0	PRE 20 Loan Management DAC RRME 20A C1		B		2.B FE	26,126,431	100.0620	24,872,176	24,856,814	24,856,814				(1,269,617)	6.179	5.613	JAJO	582,031		07/12/2024	10/15/2037
000000-00-0	PRE 22 Loan Management DAC RRME 22A A2		B		1.C FE	54,458,360	99.9970	50,747,908	50,749,329	50,749,329				(3,709,031)	5.079	3.935	JAJO	443,913		09/18/2024	01/15/2038
000000-00-0	PRE 22 Loan Management DAC RRME 22A B		B		1.F FE	25,562,087	99.9850	23,817,517	23,821,114	23,821,114				(1,740,974)	5.429	4.291	JAJO	222,726		09/18/2024	01/15/2038
000000-00-0	PRE 22 Loan Management DAC RRME 22A C1		B		2.B FE	26,673,482	100.0000	24,856,814	24,856,814	24,856,814				(1,816,668)	6.229	5.099	JAJO	266,657		09/18/2024	01/15/2038
000000-00-0	PRE 22 Loan Management DAC RRME 22A C2		B		2.C FE	3,334,185	99.9890	3,106,772	3,107,102	3,107,102				(227,084)	7.279	6.161	JAJO	38,951		09/18/2024	01/15/2038
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D		D		1.A FE	93,551,086	100.0000	93,551,086	93,551,086	93,551,086					6.506	6.843	JAJO	952,691		11/13/2024	07/15/2038
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D		D		1.C FE	18,036,136	100.0000	18,036,136	18,036,136	18,036,136					6.806	6.812	JAJO	192,213		11/13/2024	07/15/2038
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD		D		1.F FE	10,306,364	100.0000	10,306,364	10,306,364	10,306,364					7.506	7.233	JAJO	410,402		11/13/2024	07/15/2038
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD		D		2.B FE	6,212,447	100.0000	6,212,447	6,212,447	6,212,447					9.506	9.271	JAJO	310,196		11/13/2024	07/15/2038
000000-00-0	PRE 17 Loan Management DAC RRME 17A A2A		B		1.C FE	22,631,748	100.1800	21,788,862	21,749,713	21,749,713				(882,036)	5.329	4.944	JAJO	251,126	815,031	02/08/2024	04/15/2039
000000-00-0	PRE 18 Loan Management DAC RRME 18A A2B		B		1.C FE	8,142,792	100.8080	7,830,533	7,767,755	7,767,755				(375,038)	5.500	5.544	JAJO	90,192	229,513	03/05/2024	04/15/2039
000000-00-0	PRE 17 Loan Management DAC RRME 17A A2B		B		1.C FE	4,310,809	100.7450	4,173,662	4,142,802	4,142,802				(168,007)	5.500	5.609	JAJO	48,103	140,369	02/08/2024	04/15/2039
000000-00-0	PRE 18 Loan Management DAC RRME 18A A2A		B		1.C FE	20,085,554	100.1800	19,194,892	19,160,461	19,160,461				(925,093)	5.279	4.806	JAJO	219,154	617,343	03/05/2024	04/15/2039
000000-00-0	PRE 18 Loan Management DAC RRME 18A B		B		1.F FE	39,085,402	100.6430	37,525,040	37,285,222	37,285,222				(1,800,180)	5.729	5.157	JAJO	462,815	1,292,922	03/05/2024	04/15/2039
000000-00-0	PRE 17 Loan Management DAC RRME 17A B		B		1.F FE	36,641,878	100.6470	35,441,654	35,213,820	35,213,820				(1,428,058)	5.679	5.107	JAJO	433,288	1,396,940	02/08/2024	04/15/2039
000000-00-0	PRE 17 Loan Management DAC RRME 17A C1		B		2.B FE	22,092,897	100.7310	21,386,982	21,231,862	21,231,862				(861,035)	6.679	6.125	JAJO	307,250	975,551	02/08/2024	04/15/2039
000000-00-0	PRE 18 Loan Management DAC RRME 18A C1		B		2.B FE	17,914,142	100.7690	17,220,509	17,089,060	17,089,060				(825,083)	6.729	6.175	JAJO	249,150	685,892	03/05/2024	04/15/2039
000000-00-0	PRE 21 Loan Management DAC RRME 21A A2A		B		1.C FE	29,934,808	100.0130	27,967,496	27,963,916	27,963,916				(1,970,892)	5.129	3.985	JAJO	407,055		08/16/2024	10/15/2039
000000-00-0	PRE 21 Loan Management DAC RRME 21A B		B		1.F FE	24,668,499	100.1830	23,086,509	23,044,338	23,044,338				(1,624,161)	5.379	4.240	JAJO	351,447		08/16/2024	10/15/2039
000000-00-0	PRE 21 Loan Management DAC RRME 21A C1		B		2.B FE	7,317,398	100.0360	6,838,078	6,835,624	6,835,624				(481,774)	6.379	5.248	JAJO	123,237		08/16/2024	10/15/2039
000000-00-0	PRE 21 Loan Management DAC RRME 21A C2		B		2.C FE	3,326,090	100.0120	3,107,481	3,107,102	3,107,102				(218,988)	7.779	6.666	JAJO	68,100		08/16/2024	10/15/2039
000000-00-0	PRE 3 Loan Management DAC RRME 3A A2R		B		1.C FE	36,775,768	100.0000	34,934,181	34,934,181	34,934,181				(1,841,587)	5.029	3.886	JAJO	234,245		10/11/2024	12/15/2039
000000-00-0	PRE 3 Loan Management DAC RRME 3A BR		B		1.F FE	21,805,970	100.0000	20,714,012	20,714,012	20,714,012				(1,091,958)	5.379	4.241	JAJO	148,561		10/11/2024	12/15/2039
000000-00-0	PRE 3 Loan Management DAC RRME 3A C1R		B		2.B FE	12,961,469	100.0000	12,312,409	12,312,409	12,312,409				(649,060)	6.179	5.047	JAJO	101,438		10/11/2024	12/15/2039
000000-00-0	PRE 3 Loan Management DAC RRME 3A C2R		B		2.C FE	3,543,470	100.0000	3,366,027	3,366,027	3,366,027				(177,443)	7.229	6.112	JAJO	32,444		10/11/2024	12/15/2039
000000-00-0	PRE 19 Loan Management DAC RRME 19A A2A		B		1.C FE	30,253,916	100.1100	29,031,603	28,999,617	28,999,617				(1,254,299)	5.229	4.649	JAJO	839,934		05/24/2024	05/13/2065
00024D-AA-1	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1		D		1.A PL	463,250,000	100.1270	463,838,791	463,250,000	463,250,000					6.506	6.215	JAJO	16,104,744		07/02/2024	07/15/2038
00024D-AC-7	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2		D		1.C PL	89,250,000	100.1270	89,363,437	89,250,000	89,250,000					6.806	6.520	JAJO	3,238,111		07/02/2024	07/15/2038
00024D-AE-3	AA Infrastructure Fund 2 LLC AAIF 2024-1A B		D		1.F PL	51,000,000	100.1900	51,096,951	51,000,000	51,000,000					7.506	7.233	JAJO	2,030,833		07/02/2024	07/15/2038
00024D-AG-8	AA Infrastructure Fund 2 LLC AAIF 2024-1A C		D		2.B PL	30,741,667	100.3200	30,840,071	30,741,667	30,741,667					9.506	9.271	JAJO	1,534,973		07/02/2024	07/15/2038

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
03744A-AA-0	AP Oryx Holdings Limited AP Oryx Holdings Limited		D		2.B PL	375,000,000	98.8200	370,573,640	375,000,000	375,000,000					6.100	6.098	MS	6,036,458		11/15/2024	09/08/2043
03843G-AB-5	Aqua AssetCo Borrower Trust G Aqua Trust G Class A-2		D		1.C PL	76,439,398	100.0000	76,439,398	76,439,398	76,439,398					6.411	6.495	MON	190,576	1,225,132	10/09/2024	06/21/2049
03843G-AC-3	Aqua AssetCo Borrower Trust G Aqua Trust G Class B		D		1.F PL	34,043,699	100.0000	34,043,699	34,043,699	34,043,699					7.161	7.267	MON	94,806	609,467	10/09/2024	06/21/2049
03843G-AD-1	Aqua AssetCo Borrower Trust G Aqua Trust G Class C		D		2.B PL	35,331,082	100.0000	35,331,082	35,331,082	35,331,082					8.261	8.403	MON	113,505	729,675	10/09/2024	06/21/2049
35138C-AD-6	Fox Hedge LP A		D		1.D PL	1,500,000,000	94.9200	1,423,800,000	1,500,000,000	1,500,000,000					6.050	6.095	FMAN	8,318,750	24,641,147	09/30/2024	11/28/2064
35138C-AE-4	Fox Hedge LP B		D		1.G PL	817,000,000	100.0000	817,000,000	817,000,000	817,000,000					7.466	7.258	FMAN	5,774,415	18,522,929	09/30/2024	11/28/2064
35138C-AF-1	Fox Hedge LP C		D		2.B PL	683,000,000	100.0000	683,000,000	683,000,000	683,000,000					8.466	8.273	FMAN	5,341,048	17,382,119	09/30/2024	11/28/2064
40256G-AE-1	RRX 6 Ltd RRAMX 2021-6A B	M	D		1.F FE	27,000,000	100.0000	27,000,000	27,000,000	27,000,000					6.968	6.689	JAJO	407,599	2,093,143	09/27/2021	01/15/2037
40256G-AG-6	RRX 6 Ltd RRAMX 2021-6A C	C	D		2.C FE	11,800,000	100.0000	11,800,000	11,800,000	11,800,000					8.018	7.757	JAJO	204,981	1,040,414	09/27/2021	01/15/2037
40257D-AC-1	RRX 7 Ltd RRAMX 2022-7A A2		D		1.C FE	6,916,008	100.2450	6,916,905	6,900,000	6,900,000		(16,008)			6.656	6.393	JAJO	99,506	256,570	06/11/2024	07/15/2035
40257D-AE-7	RRX 7 Ltd RRAMX 2022-7A B	C	D		1.F FE	23,887,008	100.4270	24,102,360	24,000,000	23,898,541		11,533			6.856	6.656	JAJO	356,507	1,748,783	02/01/2024	07/15/2035
40257D-AG-2	RRX 7 Ltd RRAMX 2022-7A C	C	D		2.C FE	15,000,000	99.9950	14,999,310	15,000,000	15,000,000					7.856	7.593	JAJO	255,317	1,297,967	02/18/2022	07/15/2035
55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A		D	4	2.C	5,373,894	95.6610	5,163,976	5,398,187	5,373,875		63			4.458	4.985	MON	10,696	228,445	08/02/2024	03/15/2044
55283L-AB-1	MAPS 2019-1 Ltd MAPSL 2019-1A B		D	4	3.C FE	12,459,734	93.7840	11,703,937	12,479,620	12,476,127		4,380			5.560	5.643	MON	30,839	693,867	04/09/2021	03/15/2044
56564R-AA-8	MAPS 2018-1 Ltd MAPSL 2018-1A A		D	4	1.G FE	7,728,213	99.5280	7,689,968	7,726,437	7,726,746		(609)			4.212	4.229	MON	14,464	325,438	09/24/2021	05/15/2043
69381E-AA-1	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 A		C		1.A FE	99,999,850	97.9640	97,963,900	100,000,000	100,013,841		13,991			5.052	5.100	MON	1,248,967		09/18/2024	10/15/2039
69381E-AB-9	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 B		C		1.C FE	18,199,463	97.5760	17,758,905	18,200,000	18,349,346		149,883			5.142	4.935	MON	231,361		09/18/2024	10/15/2039
69381E-AC-7	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 C		C		1.F FE	79,998,384	97.6450	78,116,240	80,000,000	80,010,421		12,037			5.432	5.490	MON	1,074,329		09/18/2024	10/15/2039
69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D		C		2.C FE	37,599,707	98.8040	37,150,304	37,600,000	37,606,376		6,670			6.407	6.488	MON	595,566		09/18/2024	10/15/2039
74971C-AE-3	RR 16 Ltd RRAM 2021-16A B		D		1.F FE	40,000,000	100.0030	40,001,320	40,000,000	40,000,000					6.868	6.587	JAJO	595,184	3,060,398	04/30/2021	07/15/2036
74971C-AG-8	RR 16 Ltd RRAM 2021-16A C		D		2.C FE	12,750,000	100.0030	12,750,434	12,750,000	12,750,000					7.918	7.655	JAJO	218,721	1,111,236	04/30/2021	07/15/2036
749752-AJ-0	RR 18 Ltd RRAM 2021-18A C		D		2.C FE	8,500,000	100.0040	8,500,323	8,500,000	8,500,000					7.818	7.554	JAJO	143,972	732,206	08/04/2021	10/15/2034
74979V-AR-4	RR 5 Ltd RRAM 2018-5A BR		D		1.F FE	12,000,000	100.7880	12,094,548	12,000,000	12,000,000					7.156	6.881	JAJO	186,053	395,701	04/19/2024	07/15/2039
74979V-AT-0	RR 5 Ltd RRAM 2018-5A CR		D		2.C FE	22,600,000	101.0150	22,829,413	22,600,000	22,600,000					8.256	8.001	JAJO	404,264	850,201	04/19/2024	07/15/2039
74979V-AV-5	RR 5 Ltd RRAM 2018-5A A2R		D		1.C FE	6,315,000	100.8090	6,366,076	6,315,000	6,315,000					6.606	5.932	JAJO	90,385	193,573	04/19/2024	07/15/2039
74980E-AU-2	RR 7 Ltd RRAM 2019-7A B1B	C	D		1.F FE	47,000,000	100.1510	47,071,158	47,000,000	47,000,000					6.756	6.474	JAJO	687,976	3,467,410	04/16/2024	01/15/2037
74980E-AW-8	RR 7 Ltd RRAM 2019-7A C1B	C	D		2.C FE	45,000,000	100.2570	45,115,785	45,000,000	45,000,000					7.756	7.491	JAJO	756,200	3,848,275	02/02/2022	01/15/2037
74980F-AU-9	RR 8 Ltd RRAM 2020-8A BR		D		1.F FE	17,670,000	100.1570	17,697,689	17,670,000	17,670,000					6.856	6.576	JAJO	262,478	534,487	05/03/2024	07/15/2037
74980F-AW-5	RR 8 Ltd RRAM 2020-8A C1R		D		2.B FE	14,730,000	100.2650	14,769,064	14,730,000	14,730,000					7.806	7.542	JAJO	249,125	501,920	05/03/2024	07/15/2037
74980F-AY-1	RR 8 Ltd RRAM 2020-8A C2R		D		2.C FE	4,950,000	100.1240	4,956,138	4,950,000	4,950,000					9.006	8.765	JAJO	96,588	192,595	05/03/2024	07/15/2037
74980P-AE-3	RR 14 Ltd RRAM 2021-14A B	C	D		1.F FE	31,639,585	100.0040	32,501,203	32,500,000	31,834,611		98,484			6.818	6.958	JAJO	480,066	1,957,719	07/30/2024	04/15/2036
74980P-AG-8	RR 14 Ltd RRAM 2021-14A C	C	D		2.C FE	26,282,773	100.3520	26,342,269	26,250,000	26,291,666		5,512			7.818	7.522	JAJO	444,621	861,419	12/26/2024	04/15/2036
74980X-AE-6	RR15 Ltd RRAM 2021-15A B		D		1.F FE	43,509,614	100.0030	43,501,479	43,500,000	43,512,218		2,604			6.818	6.532	JAJO	642,550	1,854,391	07/31/2024	04/15/2036
74980X-AG-1	RR15 Ltd RRAM 2021-15A C		D		2.C FE	28,975,255	100.0530	29,015,399	29,000,000	28,985,649		5,995			7.818	7.564	JAJO	491,200	1,292,128	12/26/2024	04/15/2036
74983A-AE-3	RR 19 Ltd RRAM 2021-19A B	RA	D		1.F FE	17,640,000	100.0030	17,640,582	17,640,000	17,640,000					6.868	6.587	JAJO	262,476	1,349,635	09/24/2021	10/15/2035
74983A-AG-8	RR 19 Ltd RRAM 2021-19A C		D		2.C FE	23,500,000	100.2600	23,560,983	23,500,000	23,500,000					7.968	7.706	JAJO	405,679	2,060,074	09/24/2021	10/15/2035
74988A-AE-8	RR 31 Ltd RRAM 2024-31A B		D		1.E FE	29,500,000	100.0080	29,502,419	29,500,000	29,500,000					6.606	6.122	JAJO	541,069		08/15/2024	10/15/2039
74988A-AG-3	RR 31 Ltd RRAM 2024-31A C1		D		2.A FE	19,500,000	100.0450	19,508,834	19,500,000	19,500,000					7.456	6.985	JAJO	402,777		08/15/2024	10/15/2039
74988A-AJ-7	RR 31 Ltd RRAM 2024-31A A2		D		1.B FE	19,250,000	100.2530	19,298,664	19,250,000	19,250,000					6.406	5.920	JAJO	342,590		08/15/2024	10/15/2039
74988A-AL-2	RR 31 Ltd RRAM 2024-31A C2		D		2.B FE	2,500,000	100.5630	2,514,075	2,500,000	2,500,000					8.656	8.205	JAJO	59,805		08/15/2024	10/15/2039
74988C-AC-8	RR 32 LTD /old RRAM 2024-32RA A2R		D		1.C FE	51,250,000	99.9970	51,248,463	51,250,000	51,250,000					6.356	6.069	JAJO	705,770		09/26/2024	10/15/2039
74988C-AE-4	RR 32 LTD /old RRAM 2024-32RA C1AR		D		2.B FE	18,500,000	100.3370	18,562,382	18,500,000	18,500,000					7.456	7.186	JAJO	298,857		09/26/2024	10/15/2039

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74988C-AJ-3	RR 32 LTD /old RRAM 2024-32RA BR		D		1.F FE	29,500,000	99.9970	29,499,056	29,500,000	29,500,000					6.606	6.322	JAJO	422,227		09/26/2024	10/15/2039
74988C-AL-8	RR 32 LTD /old RRAM 2024-32RA C1BR		D		2.C FE	3,500,000	100.6630	3,523,202	3,500,000	3,500,000					8.356	8.104	JAJO	63,366		09/26/2024	10/15/2039
74988W-AC-4	RR 34 LTD RRAM 2024-34RA A2AR		D		1.C FE	21,375,000	100.1260	21,401,975	21,375,000	21,375,000					6.356	6.069	JAJO	181,143		10/31/2024	10/15/2039
74988W-AG-5	RR 34 LTD RRAM 2024-34RA BR		D		2.B Z	30,750,000	99.9980	30,749,416	30,750,000	30,750,000					6.556	6.272	JAJO	268,792		10/31/2024	10/15/2039
74988W-AJ-9	RR 34 LTD RRAM 2024-34RA C1AR		D		1.F Z	22,500,000	99.9980	22,499,438	22,500,000	22,500,000					7.406	7.136	JAJO	222,177		10/31/2024	10/15/2039
74988W-AN-0	RR 34 LTD RRAM 2024-34RA C1BR		D		2.C FE	4,500,000	99.9970	4,499,861	4,500,000	4,500,000					8.306	8.054	JAJO	49,835		10/31/2024	10/15/2039
74989H-AS-1	RR 12 Ltd RRAM 2020-12A BR3		D		1.F FE	20,640,000	100.2240	20,686,254	20,640,000	20,640,000					6.656	6.372	JAJO	297,652	385,123	07/05/2024	01/15/2036
74989H-AU-6	RR 12 Ltd RRAM 2020-12A CR3		D		2.C FE	21,965,000	100.2400	22,017,694	21,965,000	21,965,000					7.656	7.389	JAJO	364,351	465,979	07/05/2024	01/15/2036
74989K-AJ-4	RR 2 Ltd RRAM 2017-2A BR	C	D		1.F FE	45,000,000	100.0000	45,000,045	45,000,000	45,000,000					6.718	6.435	JAJO	654,957	3,374,541	03/12/2021	04/15/2036
74989K-AL-9	RR 2 Ltd RRAM 2017-2A CR	C	D		2.C FE	24,000,000	99.8040	23,952,960	24,000,000	24,000,000					7.718	7.452	JAJO	401,311	2,043,095	03/12/2021	04/15/2036
74989M-AE-1	RR 26 Ltd RRAM 2023-26A B1	C	D		1.E FE	29,750,000	100.3730	29,861,087	29,750,000	29,750,000					7.556	7.287	JAJO	487,041	2,483,811	02/17/2023	04/15/2038
74989M-AG-6	RR 26 Ltd RRAM 2023-26A B2		D		1.F FE	5,000,000	100.5120	5,025,615	5,000,000	5,000,000					8.256	8.000	JAJO	89,439	452,933	02/17/2023	04/15/2038
74989M-AJ-0	RR 26 Ltd RRAM 2023-26A C1		D		2.B FE	23,000,000	100.6650	23,152,835	23,000,000	23,000,000					9.156	8.919	JAJO	456,269	2,293,368	02/17/2023	04/15/2038
74989N-AC-3	RR 28 Ltd RRAM 2024-28RA A2R	C	D		1.C FE	33,800,000	100.7430	34,051,066	33,800,000	33,800,000					6.706	6.643	JAJO	491,095	1,537,845	02/12/2024	04/15/2037
74989N-AE-9	RR 28 Ltd RRAM 2024-28RA C1R		D		2.B FE	18,400,000	101.0430	18,591,949	18,400,000	18,400,000					8.106	7.847	JAJO	323,155	996,739	02/12/2024	04/15/2037
74989N-AG-4	RR 28 Ltd RRAM 2024-28RA C2R		D		2.C FE	5,850,000	101.0340	5,910,501	5,850,000	5,850,000					9.106	8.868	JAJO	115,417	353,135	02/12/2024	04/15/2037
74989N-AJ-8	RR 28 Ltd RRAM 2024-28RA BR		D		1.F FE	25,000,000	100.7730	25,193,150	25,000,000	25,000,000					7.106	6.830	JAJO	384,903	1,199,403	02/12/2024	04/15/2037
74989V-AC-5	RR 29 LTD RRAM 2024-29RA A		D		1.C FE	34,000,000	99.9970	33,998,980	34,000,000	34,000,000					6.356	6.107	JAJO	468,218	608,341	06/20/2024	07/15/2039
74989V-AE-1	RR 29 LTD RRAM 2024-29RA B		D		1.F FE	25,000,000	100.8000	25,199,950	25,000,000	25,000,000					6.656	6.373	JAJO	360,528	466,476	06/20/2024	07/15/2039
74989V-AG-6	RR 29 LTD RRAM 2024-29RA C1R		D		2.B FE	20,000,000	100.5330	20,106,500	20,000,000	20,000,000					7.506	7.237	JAJO	325,256	416,626	06/20/2024	07/15/2039
74989V-AJ-0	RR 29 LTD RRAM 2024-29RA C2R		D		2.C FE	4,000,000	101.1770	4,047,068	4,000,000	4,000,000					8.406	8.155	JAJO	72,851	92,525	06/20/2024	07/15/2039
75000H-BG-8	RR 24 Ltd RRAM 2022-24A BR2		D		1.F FE	26,400,000	100.0000	26,400,000	26,400,000	26,400,000					6.506	5.645	JAJO	42,939		11/26/2024	01/15/2037
75000H-BN-3	RR 24 Ltd RRAM 2022-24A C1A2		D		2.B FE	21,500,000	100.0000	21,500,000	21,500,000	21,500,000					7.306	6.460	JAJO	39,269		11/26/2024	01/15/2037
75000K-AS-6	RR 25 Ltd RRAM 2023-25A BR		D		1.F FE	23,800,000	100.6790	23,961,578	23,800,000	23,800,000					6.956	6.677	JAJO	358,693	1,112,715	01/26/2024	10/15/2037
75000K-AU-1	RR 25 Ltd RRAM 2023-25A C1		D		2.A FE	16,480,000	101.3560	16,703,419	16,480,000	16,480,000					7.956	7.695	JAJO	284,079	871,654	01/26/2024	10/15/2037
75000K-AW-7	RR 25 Ltd RRAM 2023-25A C2		D		2.C FE	5,900,000	101.3470	5,979,449	5,900,000	5,900,000					8.756	8.510	JAJO	111,930	341,036	01/26/2024	10/15/2037
780932-AE-9	RR 30 LTD RRAM 2024-30A A2		D		1.C FE	16,000,000	100.0270	16,004,352	16,000,000	16,000,000					6.306	6.016	JAJO	407,064		07/02/2024	07/15/2036
780932-AG-4	RR 30 LTD RRAM 2024-30A B		D		1.E FE	21,000,000	100.0670	21,014,091	21,000,000	21,000,000					6.556	6.270	JAJO	554,542		07/02/2024	07/15/2036
780932-AJ-8	RR 30 LTD RRAM 2024-30A C1		D		2.A FE	20,000,000	100.6580	20,131,560	20,000,000	20,000,000					7.306	7.031	JAJO	586,052		07/02/2024	07/15/2036
780932-AN-9	RR 30 LTD RRAM 2024-30A C2		D		2.C FE	2,400,000	101.3040	2,431,294	2,400,000	2,400,000					8.206	7.949	JAJO	78,666		07/02/2024	07/15/2036
78108Y-AS-1	RR 1 LLC RRAM 2017-1A B1B		D		1.F FE	52,969,342	100.0030	53,001,802	53,000,000	52,973,333		3,991			6.818	6.547	JAJO	782,877	3,908,978	02/13/2024	07/15/2035
78108Y-AU-6	RR 1 LLC RRAM 2017-1A C1B		D		2.C FE	42,000,000	100.0030	42,001,428	42,000,000	42,000,000					7.918	7.655	JAJO	720,493	3,660,542	05/21/2021	07/15/2035
78110K-AN-8	RR 6 Ltd RRAM 2019-6A BR	C	D		1.F FE	33,031,568	100.1930	33,063,525	33,000,000	33,031,479		(89)			6.818	6.518	JAJO	487,452	1,597,206	07/25/2024	04/15/2036
78110K-AQ-1	RR 6 Ltd RRAM 2019-6A CR	C	D		2.C FE	14,900,000	99.1630	14,775,287	14,900,000	14,900,000					7.818	7.554	JAJO	252,375	1,283,514	02/17/2021	04/15/2036
78110Q-AE-5	RR 33 LTD RRAM 2024-33A A2		D		1.B FE	25,000,000	99.9930	24,998,275	25,000,000	25,000,000					6.356	5.873	JAJO	158,898		10/18/2024	10/15/2039
78110Q-AG-0	RR 33 LTD RRAM 2024-33A B		D		1.E FE	30,000,000	100.0430	30,012,930	30,000,000	30,000,000					6.556	6.075	JAJO	196,677		10/18/2024	10/15/2039
78110Q-AJ-4	RR 33 LTD RRAM 2024-33A C		D		2.B FE	25,900,000	100.2700	25,969,826	25,900,000	25,900,000					7.606	7.142	JAJO	196,993		10/18/2024	10/15/2039
78110T-AU-3	RR 21 Ltd RRAM 2022-21A A2R		D		1.B FE	3,425,000	100.1250	3,429,271	3,425,000	3,425,000					6.356	6.107	JAJO	47,166	61,281	06/07/2024	07/15/2039
78110T-AW-9	RR 21 Ltd RRAM 2022-21A BR		D		1.E FE	25,000,000	100.8000	25,200,000	25,000,000	25,000,000					6.656	6.373	JAJO	360,528	466,476	06/07/2024	07/15/2039
78110T-AY-5	RR 21 Ltd RRAM 2022-21A C1R		D		2.A FE	25,000,000	100.3310	25,082,675	25,000,000	25,000,000					7.506	7.237	JAJO	406,570	520,782	06/07/2024	07/15/2039
78110T-BA-6	RR 21 Ltd RRAM 2022-21A C2R		D		2.B FE	5,000,000	101.6410	5,082,050	5,000,000	5,000,000					8.406	8.155	JAJO	91,064	115,656	06/07/2024	07/15/2039
78110V-AG-9	RR 27 Ltd RRAM 2023-27A B		D		1.F FE	14,280,000	100.9570	14,416,717	14,280,000	14,280,000					7.456	7.186	JAJO	230,686	1,076,105	10/18/2023	10/15/2035
78110V-AL-8	RR 27 Ltd RRAM 2023-27A C1		D		2.B FE	6,800,000	101.0660	6,872,474	6,800,000	6,800,000					8.656	8.409	JAJO	127,530	588,138	10/18/2023	10/15/2035
97988U-AS-4	Woodmont 2019-6 Trust WDMNT 2019-6A BR		D		1.C FE	12,980,000	100.4020	13,032,141	12,980,000	12,980,000					6.768	5.848	JAJO	190,325	979,939	06/18/2021	07/15/2031
97988U-AU-9	Woodmont 2019-6 Trust WDMNT 2019-6A CR		D		1.F FE	13,900,000	100.8560	14,018,942	13,900,000	13,900,000					7.668	7.400	JAJO	230,920	1,176,234	06/18/2021	07/15/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97988U-AW-5	Woodmont 2019-6 Trust WDMNT 2019-6A DR		D		2.C FE	10,750,000	100.8340	10,839,612	10,750,000	10,750,000					8.818	8.573	JAJO	205,375	1,035,018	06/18/2021	07/15/2031
97988U-BC-8	Woodmont 2019-6 Trust WDMNT 2019-6A BR2		D		1.C FE	6,112,500	100.4020	6,137,054	6,112,500	6,112,500					6.768	6.485	JAJO	89,627	461,470	12/07/2021	07/15/2031
97988U-BE-4	Woodmont 2019-6 Trust WDMNT 2019-6A CR2		D		1.F FE	3,402,500	100.8560	3,431,615	3,402,500	3,402,500					7.668	7.400	JAJO	56,526	287,923	12/07/2021	07/15/2031
97988U-BG-9	Woodmont 2019-6 Trust WDMNT 2019-6A DR2		D		2.C FE	2,550,000	100.8340	2,571,257	2,550,000	2,550,000					8.818	8.573	JAJO	48,717	245,516	12/07/2021	07/15/2031
979926-AQ-5	Woodmont 2023-12 Trust WDMNT 2023-12A A2R		D		1.A FE	11,250,000	100.0000	11,250,000	11,250,000	11,250,000					6.376	6.118	JAJO	153,074		09/11/2024	10/25/2032
979926-AS-1	Woodmont 2023-12 Trust WDMNT 2023-12A BR		D		1.C FE	36,000,000	100.0000	36,000,000	36,000,000	36,000,000					6.476	6.220	JAJO	497,436		09/11/2024	10/25/2032
979926-AU-6	Woodmont 2023-12 Trust WDMNT 2023-12A CR		D		1.F FE	49,000,000	100.0000	49,000,000	49,000,000	49,000,000					6.976	6.726	JAJO	728,788		09/11/2024	10/25/2032
979926-AW-2	Woodmont 2023-12 Trust WDMNT 2023-12A DR		D		2.C FE	25,500,000	100.0000	25,500,000	25,500,000	25,500,000					8.576	8.837	JAJO	465,400		09/11/2024	10/25/2032
BCC20L-QV-5	PRE 6 Loan Management DAC PRME 6A A2	C	B		1.C FE	6,037,262	99.7580	5,165,955	5,178,503	5,178,503				(340,504)	4.579	3.995	JAJO	51,377	290,060	01/22/2021	04/15/2035
BCC20L-QY-9	PRE 6 Loan Management DAC PRME 6A B	C	B		1.F FE	24,149,048	99.9980	20,713,556	20,714,012	20,714,012				(1,362,018)	5.479	4.905	JAJO	245,899	1,358,244	01/22/2021	04/15/2035
BCC20L-R1-0	PRE 6 Loan Management DAC PRME 6A C	C	B		2.C FE	15,696,881	100.2080	13,492,059	13,464,108	13,464,108				(885,312)	6.479	5.917	JAJO	189,007	1,025,861	01/22/2021	04/15/2035
BCC20W-MU-7	PRE 1 Loan Management DAC PRME 1A BR	C	B		1.F FE	50,991,445	100.1150	44,275,318	44,224,416	44,232,391		(456)		(2,836,288)	5.179	4.596	JAJO	496,250	2,500,490	10/30/2024	04/15/2035
BCC20W-MX-1	PRE 1 Loan Management DAC PRME 1A CR	C	B		2.C FE	16,611,973	99.3420	14,316,973	14,411,774	14,364,579		8,133		(944,144)	6.179	5.684	JAJO	192,942	1,052,146	10/05/2023	04/15/2035
BCC30J-N5-6	PRE 2 Loan Management DAC PRME 2A BR	C	B		1.F FE	54,792,385	98.8100	46,230,766	46,787,775	46,767,958		1,607		(3,059,103)	5.229	4.662	JAJO	530,082	2,845,336	08/05/2024	07/15/2035
BCC30J-N8-0	PRE 2 Loan Management DAC PRME 2A CR	C	B		2.C FE	14,702,626	99.8180	13,471,692	13,496,215	13,116,050		56,608		(856,834)	6.229	6.257	JAJO	182,147	992,472	10/05/2023	07/15/2035
BCC31R-MB-5	PRE 7 Loan Management DAC PRME 7A B	C	B		1.F FE	34,179,571	98.9120	29,708,413	30,035,317	30,035,317				(1,974,926)	5.229	4.651	JAJO	340,285	1,889,703	07/22/2021	01/15/2036
BCC31R-MF-6	PRE 7 Loan Management DAC PRME 7A C	C	B		2.C FE	38,304,692	98.7760	33,248,133	33,660,269	33,660,269				(2,213,279)	6.229	5.664	JAJO	454,285	2,475,277	07/22/2021	01/15/2036
BCC325-Y4-5	PRE 8 Loan Management DAC PRME 8A B	C	B		1.F FE	38,789,761	99.3210	33,946,187	34,178,120	34,178,120				(2,247,329)	5.329	4.752	JAJO	394,626	2,186,652	08/20/2021	10/15/2036
BCC325-Y7-8	PRE 8 Loan Management DAC PRME 8A C		B		2.C FE	31,149,353	99.1810	27,221,228	27,446,066	27,446,066				(1,804,674)	6.329	5.765	JAJO	376,363	2,047,453	08/20/2021	10/15/2036
BCC32L-1W-4	PRE 9 Loan Management DAC PRME 9A A2E		B		1.C FE	1,300,523	100.0380	1,554,135	1,553,551	1,439,182		21,539		(91,683)	4.879	6.206	JAJO	16,423	91,968	10/11/2022	10/15/2036
BCC32L-1Y-0	PRE 9 Loan Management DAC PRME 9A B		B		1.F FE	24,622,456	98.8700	21,503,832	21,749,713	21,749,713				(1,430,119)	5.229	4.651	JAJO	246,413	1,368,406	09/17/2021	10/15/2036
BCC32L-21-1	PRE 9 Loan Management DAC PRME 9A C	C	B		2.C FE	9,379,983	98.2200	8,138,113	8,285,605	8,285,605				(544,807)	6.179	5.613	JAJO	110,926	604,899	09/17/2021	10/15/2036
BCC32T-P8-4	PRE 10 Loan Management DAC PRME 10A BN	C	B		1.F FE	51,068,955	100.1370	46,151,634	46,088,677	46,100,992		(678)		(3,118,344)	5.229	4.646	JAJO	522,162	2,407,890	09/26/2024	04/15/2034
BCC32T-PC-5	PRE 10 Loan Management DAC PRME 10A CN	C	B		2.C FE	17,939,607	98.7090	15,846,062	16,053,359	16,053,359				(1,055,564)	6.229	5.664	JAJO	216,659	1,180,517	10/08/2021	04/15/2034
BCC33P-CQ-5	PRE 5 Loan Management DAC PRME 5A BRN	C	B		1.F FE	50,821,132	99.2110	45,725,083	46,088,677	46,088,677				(3,030,490)	5.279	4.702	JAJO	527,155	2,924,192	11/12/2021	01/15/2037
BCC33P-CT-9	PRE 5 Loan Management DAC PRME 5A CRN	C	B		2.C FE	40,828,212	98.9600	36,641,186	37,026,296	37,026,296				(2,434,607)	6.279	5.714	JAJO	503,724	2,742,467	11/12/2021	01/15/2037
BCC357-T1-0	PRE 11 Loan Management DAC PRME 11A A2BN	C	B		1.C FE	18,093,611	91.5560	15,171,854	16,571,210	16,571,210				(1,089,614)	2.100	2.105	JAJO	73,466	364,510	02/11/2022	03/31/2035
BCC357-T4-4	PRE 11 Loan Management DAC PRME 11A BN	C	B		1.F FE	42,406,901	98.6920	38,330,761	38,838,772	38,838,772				(2,553,783)	5.429	4.853	JAJO	456,854	2,526,083	02/11/2022	03/31/2035
BCC357-T7-7	PRE 11 Loan Management DAC PRME 11A CN	C	B		2.C FE	29,684,831	100.0220	27,193,176	27,187,141	27,187,141				(1,787,648)	6.479	5.917	JAJO	381,649	2,071,451	02/11/2022	03/31/2035
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC		D	4	1.D PL	712,062,522	88.8810	653,074,709	734,774,142	717,079,441		311,528			3.800	4.180	MJSD	77,559	23,882,870	10/08/2024	09/30/2045
G2963@-AA-0	AP Hansel SPV, LLC A		D		2.C PL	240,510,743	98.5400	236,000,467	239,498,194	240,492,440		(15,980)			6.400	6.332	MS	4,880,946	15,349,253	10/19/2022	09/19/2047
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A		D		1.G PL	3,511,038,757	99.9030	3,506,478,097	3,509,885,857	3,512,467,699		1,428,942			6.500	6.540	MJSD	6,971,023	119,148,661	12/20/2024	03/20/2045
G2964#-AB-5	AP Grange Holdings LLC AP Grange Tranche B		D		2.A PL	422,904,069	103.9020	438,966,414	422,480,066	430,069,386		7,165,316			5.000	10.414	MJSD	1,114,878	10,402,002	11/14/2024	03/20/2045
G2971@-AA-0	AP Pistachio LP Pistachio Jr Secured Perp Nts		B		6. Z	3,944,526	100.0000	3,782,379	3,782,379	3,782,379				(162,147)	0.000	0.000	JJ			11/07/2024	04/01/2088
G2971@-AB-8	AP Pistachio LP AP Pistachio, L.P.		B		1.F Z	382,210,986	100.0000	374,345,696	374,345,696	374,345,696				(7,865,289)	5.250	5.251	JJ	2,620,420		11/07/2024	11/15/2049
G6092#-AA-3	MidCap 2023-1 Loan Fund LP 1		D		1.F FE	119,117,188	100.0000	120,625,000	120,625,000	119,145,465					8.176	8.536	JAJO	1,972,523	10,926,801	03/08/2023	01/20/2035
L0004@-AA-9	AP Starlight (Luxembourg) Sarl A1		B	2	2.A PL	468,938,943	101.5030	460,040,986	453,231,033	453,231,033				(29,801,506)	6.000	6.267	JUN	14,792,266	14,090,766	10/27/2023	06/15/2049
L0009*-AA-6	AP Dolphin (Luxembourg) S.a.r. AP Dolphin		B		2.B Z	557,938,083	100.0000	547,057,057	547,057,057	547,277,659		224,990		(10,885,414)	5.500	6.475	JUL	1,755,141		12/06/2024	12/31/2032
L0009*-AB-4	AP Dolphin (Luxembourg) S.a.r. AP Dolphin		B		2.B FE	29,328,917	100.0000	28,792,477	28,792,477	28,988,470		199,645		(540,092)	4.750	17.206	JUL	79,779		12/06/2024	12/31/2032
1449999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Other Loan-Backed and Structured Securities						26,417,965,705	XXX	26,052,132,771	26,290,803,989	26,269,384,059		25,716,643		(207,322,492)	XXX	XXX	XXX	239,507,229	944,437,031	XXX	XXX
03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2)				3.C PL	108,356,246	99.3840	109,571,259	110,250,000	108,792,575		227,811			9.810	10.381	MON	30,043	10,265,988	12/16/2022	07/29/2029
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B				2.C FE	562,984,258	101.7980	572,479,717	562,369,216	563,064,029		40,331			7.707	7.762	MJSD	244,156	44,392,476	12/02/2024	12/31/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92264#-AA-2	VENERABLE HOLDINGS INC Venerable Holdings Inc Increme				2.C Z	241,204,200	95.2000	230,061,661	241,661,409	241,267,602		32,973			6.257	6.282	JD	42,002	15,152,691	02/14/2023	05/30/2033
1469999999. Subtotal - Bonds - Affiliated Bank Loans - Acquired						912,544,704	XXX	912,112,637	914,280,625	913,124,206		301,115			XXX	XXX	XXX	316,201	69,811,155	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						30,113,367,256	XXX	29,549,334,598	30,002,552,732	29,956,094,616	(67,270)	25,787,822		(215,998,499)	XXX	XXX	XXX	256,770,939	1,093,420,845	XXX	XXX
000000-00-0	frontdoor Inc FTDR TL B 1L USD				3.C Z	826,938	100.5000	833,432	829,286	826,949		11			2.647	2.705	MON	1,829		12/19/2024	12/19/2031
000000-00-0	Broadcom Inc AVGO TL A3 1L USD				2.C FE	88,839,269	99.7500	89,062,484	89,285,698	88,960,697		121,427			5.625	5.898	MON	223,223	4,129,626	03/14/2024	11/20/2026
000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD				4.A Z	492,345	100.3130	496,696	495,149	492,383		38			4.595	4.811	MON	1,264		12/12/2024	07/21/2028
000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD				4.A Z	150,565	100.3130	151,896	151,422	150,576		11			7.053	7.339	MON	593		12/12/2024	07/21/2028
000000-00-0	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL				4.C FE	25,242,747	99.0000	25,242,747	25,497,724	25,245,005		2,258			4.674	4.993	MON	49,661	46,350	12/16/2024	12/09/2028
000000-00-0	Gannett Co Inc Gannett TL				4.C Z	39,870,875	98.5000	39,870,875	40,478,046	39,892,596		21,721			9.860	10.485	MON	332,595	676,670	10/15/2024	06/30/2029
BL4729-73-9	RR Donnelley & Sons Co RRD TL B 1L USD			2	4.B Z	37,905,000	98.0000	39,102,000	39,900,000	38,055,689		150,689			0.304	1.329	MON	10,094	1,320,007	08/12/2024	08/08/2029
BL4122-52-1	INEOS US FINANCE LLC TERM B				3.B FE	1,907,580	100.5720	1,920,489	1,909,575	1,908,089		291			0.254	0.269	MON	404	167,620	03/24/2023	02/19/2030
000000-00-0	BGIF IV Fearless Utility Servi GridTek New Revolver				4.B FE	5,603,774	99.0000	5,603,774	5,660,377	5,603,802		28			0.017	0.199	MON	79	1,651	06/06/2024	06/07/2030
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Term Loan				4.A Z	37,354,087	98.5700	37,437,644	37,980,769	37,400,589		46,503			8.185	8.642	MON	259,059	1,983,475	06/05/2024	06/06/2031
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco LLC - Delay				4.B Z	7,576,923	98.5700	7,582,308	7,692,308	7,576,972		49			0.025	0.257	MON	160	18,269	06/05/2024	06/06/2031
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Revolver				4.B Z	3,788,462	100.0000	3,846,154	3,846,154	3,788,486		24			0.017	0.249	MON	53	6,090	06/05/2024	06/06/2031
088631-AA-4	BGIF IV Fearless Utility Servi GridTek New DDTL				4.B FE	11,674,528	99.0000	11,674,528	11,792,453	11,674,578		50			0.000	0.154	MON		3,439	06/06/2024	06/07/2031
05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan				4.B Z	32,025,867	99.0000	32,141,144	32,465,802	32,053,773		27,906			6.282	6.606	MON	169,956	1,739,449	06/06/2024	06/07/2031
31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed				4.C Z	49,500,000	99.5000	49,750,000	50,000,000	49,515,716		15,716			19.490	20.582	MON	812,094	1,597,484	07/09/2024	07/10/2031
000000-00-0	Jensen Hughes Inc Jensen Hughes - TL				4.C FE	16,860,360	98.5000	16,860,360	17,117,117	16,868,967		8,607			10.715	11.278	MON	152,836	564,780	08/29/2024	07/31/2031
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC - TL				4.B Z	25,150,639	100.0000	25,470,317	25,470,317	25,167,739		17,100			0.303	0.483	MON	6,423	689,202	08/15/2024	08/15/2031
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- Revol				4.B Z	866,338	100.0000	866,338	866,338	866,338					10.092	10.306	MON	7,286	943	11/26/2024	08/15/2031
000000-00-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC				4.C FE	14,659,719	99.5000	14,659,719	14,733,386	14,662,878		3,159			0.000	0.071	MON		354,843	09/12/2024	09/13/2031
000000-00-0	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF				4.C Z	36,447,774	99.5000	36,447,774	36,630,929	36,452,497		4,723			9.702	9.996	MON	296,153	861,592	09/12/2024	09/13/2031
000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc				4.B Z	19,277,027	99.0000	19,277,027	19,471,744	19,283,990		6,964			0.311	0.454	MON	5,046	254,807	09/27/2024	09/27/2031
000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc				4.B Z	1,223,581	99.0000	1,212,537	1,224,785	1,223,599		18			22.679	23.796	MON	23,148	6,566	12/27/2024	09/27/2031
000000-00-0	Tempur Sealy International Inc TPX TL B 1L USD			2	2.C FE	19,900,000	100.4060	20,081,200	20,000,000	19,901,524		1,524			7.541	7.755	MON	125,683	71,221	10/04/2024	10/24/2031
000000-00-0	Project Encore Project Encore TL				4.C FE	30,984,720	98.0000	30,984,720	31,617,062	30,989,269		4,549			9.520	10.120	MON	225,746		12/04/2024	12/04/2031
000000-00-0	Creek Parent, Inc Creek Parent, Inc TL				4.A FE	30,064,500	98.2500	30,064,500	30,600,000	30,066,731		2,231			4.495	4.834	MON	53,489	77,000	12/17/2024	12/18/2031
00769Q-AG-8	Advanced Drainage Systems Inc WMS TL B 1L USD				2.C FE	295,688	101.3130	300,319	296,429	296,215		122			5.795	6.102	MON	1,527	20,931	09/18/2019	09/24/2026
02474R-AJ-2	American Builders & Contractor TERM B				3.B FE	1,896,145	100.4750	1,909,666	1,900,638	1,896,610		464			6.740	6.878	MON	11,031	125,245	02/13/2024	01/31/2031
042688-AA-9	Arpad Solar Borrower LLC TERM LN 1L				2.B PL	9,578,998	96.0690	9,202,449	9,578,998	9,578,998					5.250	5.308	MON	41,908	506,241	11/01/2019	07/15/2034
05350N-AP-9	Avantor Funding Inc AVTR TL B6 1L USD				2.C FE	84,911	100.7090	85,512	84,911	84,911					7.120	7.226	MON	504	4,756	04/02/2024	11/08/2027
08579J-BG-6	Berry Global Inc BERY TL Z 1L USD				2.C FE	98,619	100.3790	99,067	98,693	98,668		12			12.272	12.291	MON	1,009	6,190	03/05/2021	07/01/2026
12505M-AF-3	OUTFRONT MEDIA CAPITAL LLC TERM B				3.B FE	1,042,808	100.0730	1,046,185	1,045,422	1,044,382		45			31.388	19.567	MON	16,881	75,771	11/14/2019	11/18/2026
13134M-BQ-5	Calpine Corp CPN TL B9 1L USD				3.A FE	2,978,074	100.0470	3,013,057	3,011,641	3,002,602		6,814			1.704	1.945	MON	4,419	222,594	06/17/2021	04/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13134M-BX-0	Calpine Corp CPN TL B5 1L USD				3.A FE	755,103	99.7850	756,241	757,874	755,678		575			7.005	7.219	MON	4,424	46,000	02/13/2024	12/16/2027
17148P-AF-8	Churchill Downs Inc CHDN TL B1 1L USD				3.A FE	578,448	100.2500	581,347	579,898	579,144		123			7.120	7.273	MON	3,441	43,089	03/10/2021	03/17/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD				3.B FE	1,019,970	99.9960	1,025,488	1,025,529	1,023,214		868			5.362	5.708	MON	4,900	67,992	02/04/2020	08/02/2027
302518-A*-6	FNBC OF LA GRANGE INC SUBORDINATED				2.B PL	2,813,250	85.0000	2,805,000	3,300,000	2,893,170		64,615			6.375	9.604	MJSD	584	173,129	12/15/2022	09/30/2029
36877#-AA-8	Gemini Renewables Investments TL B				2.C PL	8,724,451	95.2660	8,327,642	8,741,424	8,732,687		1,993			4.827	4.884	JAJO	72,669	421,949	03/13/2019	10/31/2039
41165Q-AM-9	HARBOURVEST PARTNERS LP HARBOURVEST PARTNERS LP HAPART			2	3.A PL	343,003	100.3750	343,644	342,361	342,464		(539)			0.219	(0.153)	MON	63	10,200	08/02/2024	04/22/2030
43289D-AK-9	Hilton Domestic Operating Co I HLT TL B3 1L USD				2.C FE	501,180	100.6260	503,128	500,000	501,088		(92)			1.391	1.356	MON	580	17,402	06/25/2024	11/08/2030
513076-BB-4	Lamar Media Corp LAMR TL B 1L USD				2.C FE	1,642,448	99.8330	1,684,678	1,687,496	1,671,221		4,792			5.957	6.539	MON	8,671	98,880	05/12/2020	02/08/2027
57163K-AJ-7	Marriott Ownership Resorts Inc TL B				3.A FE	2,249,932	100.1250	2,256,128	2,253,312	2,250,293		361			0.220	0.241	MON	413	112,565	04/01/2024	04/01/2031
65336R-AW-8	Nexstar Media Inc NXST TL B 1L USD				3.B FE	1,015,334	100.4730	1,027,085	1,022,255	1,020,028		1,043			29.568	11.546	MON	9,806	81,750	06/20/2019	09/18/2026
69946@-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL				4.B PL	46,379,922	99.0000	46,376,442	46,844,891	46,385,805		5,883			29.317	31.557	MON	1,182,593		12/10/2024	06/18/2030
72584D-AF-1	KFC Holding Co YUM TL B 1L USD				2.C FE	960,094	100.3570	965,936	962,500	961,335		345			2.919	2.976	MON	2,341	69,149	03/10/2021	03/15/2028
72814C-AF-5	Playtika Holding Corp PLTK TL B 1L USD				3.B FE	370,887	100.4220	374,324	372,751	371,724		171			7.841	8.070	MON	2,436	28,136	03/05/2021	03/13/2028
74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD				3.B FE	1,949,142	100.0630	1,946,516	1,945,300	1,945,306		(3,836)			7.031	7.134	MON	11,777	104,470	04/12/2024	03/19/2029
74983M-AE-7	RTX Corp RTX TL A UNSEC USD				2.B Z	11,487,396	100.0000	11,510,417	11,510,417	11,501,934		14,538			5.677	5.940	MJSD	41,748	501,593	05/02/2024	05/07/2025
74983M-AF-4	RTX Corp RTX TL A UNSEC USD				2.B Z	231,481,875	100.0000	232,500,000	232,500,000	231,693,634		211,759			5.621	5.859	MJSD	834,985	6,129,954	05/07/2024	11/13/2026
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD				2.C FE	1,146,615	100.4650	1,153,382	1,148,050	1,147,552		164			6.207	6.312	MON	6,138	71,829	01/30/2020	02/04/2027
84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B				2.C PL	30,754,783	94.6320	29,183,398	30,838,972	30,799,978		3,887			4.700	4.780	MON	120,786	1,328,564	04/18/2018	12/31/2037
85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD				2.C FE	244,181	100.3700	245,559	244,655	244,315		87			2.132	2.181	MON	435	17,662	06/13/2023	09/22/2028
88687@-AA-1	Tillman Networks LLC Tillman Networks				2.A PL	13,738,294	95.5000	13,162,330	13,782,544	13,749,857		5,656			0.613	0.656	MON	7,272	540,636	12/16/2022	08/31/2030
89364M-CB-8	TransDigm Inc TDG TL K 1L USD				3.C FE	2,339,677	100.4220	2,342,219	2,332,388	2,338,773		(903)			1.864	1.816	MON	3,623	141,107	03/22/2024	03/22/2030
BL3613-00-9	Cable One Inc CABO TL B4 1L USD				3.B FE	1,471,527	98.4750	1,456,368	1,478,922	1,474,928		677			6.471	6.643	MON	8,232	109,988	04/30/2021	05/03/2028
BL3651-04-1	EVERI HOLDINGS INC EVRI TL 1L USD				3.A FE	323,071	100.3680	325,073	323,881	323,417		69			6.972	7.095	MON	1,938	25,769	06/30/2021	08/03/2028
BL3742-09-7	Ali Group North America Corp ALIGRP TL B 1L USD				2.C FE	486,649	100.4030	488,330	486,370	486,590		(34)			6.471	6.540	MON	2,707	36,217	06/13/2023	07/23/2029
BL3788-28-0	ICU Medical Inc ICUI TL B 1L USD				3.C FE	967,638	100.5730	978,072	972,500	968,912		(67)			5.550	21.875	MON	16,862	77,512	12/15/2021	01/08/2029
G9368P-BC-7	Virgin Media Bristol LLC VMED TL N 1L USD				4.A FE	3,033,055	99.4690	3,022,752	3,038,904	3,036,516		726			14.023	3.796	MON	9,470	242,289	10/15/2019	01/31/2028
000000-00-0	1011778 BC ULC BCULC TL B5 1L USD		A		3.B Z	1,916,166	99.6460	1,908,768	1,915,549	1,916,117		(49)			6.784	6.874	MON	11,189	71,052	06/17/2024	09/23/2030
BL4846-42-6	Cimpress PLC CMPR TL 1L USD		D		3.B Z	528,541	100.6250	534,913	531,590	528,577		36			3.457	3.661	MON	817	1,901	12/16/2024	05/17/2028
000000-00-0	Ardagh Metal Packaging Finance Ardagh Metal Packaging Finance		B		4.B Z	37,548,471	99.2500	37,005,582	37,285,222	37,012,188		6,703		(542,986)	27.297	29.207	MON	848,133		09/23/2024	07/25/2029
000000-00-0	Violin Debtco Guernsey Limited Project Ivy - Senior Secured F		B		4.B Z	47,641,961	99.0000	46,464,177	46,933,512	46,933,512				(708,449)	82.442	97.953	MON	3,224,419		06/19/2024	06/24/2031
24736C-BS-2	SKYMILES IP LTD DAL TL B 1L USD		D	2	2.A FE	6,387,526	101.9220	6,262,874	6,144,771	6,235,829		(99,562)			47.973	17.466	MON	102,832	724,161	05/30/2023	10/20/2027
B9000T-BJ-3	TELENET FINANCING USD LLC TNETBB TL AR 1L USD		C		3.C FE	2,950,475	97.5180	2,884,455	2,957,870	2,954,624		919			13.023	3.533	MON	8,560	220,756	01/24/2020	04/28/2028
BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL		B		2.B FE	50,282,311	95.1250	37,451,336	39,370,676	42,696,576		(308,212)		(2,784,739)	3.438	1.879	JD	3,760	1,443,310	03/05/2021	12/31/2036
G1339#-AA-7	Blueco 22 Ltd BLUECO 22 LTD TL B		B		3.A YE	54,079,316	101.7930	57,336,796	56,326,745	55,920,926		136,260		(1,007,322)	7.950	8.438	FMAN	594,783	4,692,452	10/16/2023	07/13/2027
L0175*-AB-2	ALPHA TRAINS GROUP SARL TERM LN FAC		B		3.B	18,794,465	99.2590	15,420,420	15,535,509	15,684,562		(74,450)		(1,024,091)	3.530	3.091	JD	1,523	566,949	01/08/2021	03/31/2027
N9833R-AJ-8	Ziggo Financing Partnership ZIGGO TL I 1L USD		C		4.A FE	3,763,891	99.7070	3,752,844	3,763,891	3,763,891					14.023	3.646	MON	11,729	300,093	01/17/2020	04/28/2028
Q84388-AA-3	Western Sydney University Loan Notes		B		1.C YE	117,625,638	82.2890	83,992,819	102,071,101	102,071,203				(10,309,475)	4.300	4.339	MON	324,670	4,702,326	07/01/2021	01/05/2051
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						1,262,465,547	XXX	1,214,653,401	1,243,562,803	1,237,549,385		417,560		(16,377,062)	XXX	XXX	XXX	10,325,462	38,753,643	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,262,465,547	XXX	1,214,653,401	1,243,562,803	1,237,549,385		417,560		(16,377,062)	XXX	XXX	XXX	10,325,462	38,753,643	XXX	XXX
2419999999. Total - Issuer Obligations						56,597,954,920	XXX	51,938,155,458	56,122,734,650	56,119,957,695	(337,740)	5,837,202	44,097,506	(183,646,751)	XXX	XXX	XXX	665,885,607	1,824,402,023	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						6,188,595,908	XXX	6,179,061,476	9,118,366,758	6,171,015,526	(1,137,586)	(17,838,677)	9,716,846	(21,555,133)	XXX	XXX	XXX	27,297,467	295,413,192	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						10,516,594,096	XXX	10,116,803,198	10,552,409,871	10,503,217,103	(8,361,934)	2,832,038	12,824,205		XXX	XXX	XXX	35,277,489	483,705,333	XXX	XXX

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2449999999. Total - Other Loan-Backed and Structured Securities						56,464,015,105	XXX	55,524,368,563	56,292,880,915	56,017,577,749	(2,599,397)	54,723,407	29,133,750	(519,966,444)	XXX	XXX	XXX	576,310,770	2,267,696,621	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans						912,544,704	XXX	912,112,637	914,280,625	913,124,206		301,115			XXX	XXX	XXX	316,201	69,811,155	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						1,262,465,547	XXX	1,214,653,401	1,243,562,803	1,237,549,385		417,560		(16,377,062)	XXX	XXX	XXX	10,325,462	38,753,643	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						131,942,170,280	XXX	125,885,154,733	134,244,235,622	130,962,441,664	(12,436,657)	46,272,645	95,772,307	(741,545,390)	XXX	XXX	XXX	1,315,412,996	4,979,781,967	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 21,539,351,516	1B ..$ 1,073,215,576	1C ..$ 8,737,272,174	1D ..$ 6,747,189,901	1E ..$ 4,278,957,166	1F ..$ 18,632,347,935	1G ..$ 16,597,416,495
1B	2A ...$ 11,654,554,192	2B ..$ 19,295,518,936	2C ..$ 18,165,633,679				
1C	3A ...$ 723,311,436	3B ..$ 854,174,904	3C ..$ 937,405,348				
1D	4A ...$ 358,501,235	4B ..$ 556,173,699	4C ..$ 316,860,558				
1E	5A ...$ 177,968,373	5B ..$ 133,002,037	5C ..$ 13,440,851				
1F	6 .....$ 170,145,654						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/Adjusted Carrying Value		Date Acquired
04651L-30-5	AT&T Mobility II LLC Series B Preferred			775,000.000	1.00		775,351,100	999.930	774,945,750	775,351,100	146,389	49,385,000							2.B PL	12/02/2024
38141G-A3-8	Goldman Sachs Group Inc/The Junior Subordinated			9,000,000.000	1.00		9,514,328	1.057	9,514,328	9,000,000	264,375	660,000		514,328			514,328		3.A FE	08/14/2023
78500B-40-3	SVB Financial Trust SVB Financial Group			1,205,000.000	1.00		241	0.020	241	18,477				(18,236)			(18,236)		6. *	11/08/2024
23332S-20-8	DSLA NIM Corp Preferred		D	50.000	1.00			0.000											6. *	01/31/2023
41162J-20-5	Harborview NIM Corp Preferred		D	11,533,350.000	1.00			0.000						(305)	305				6. *	01/31/2023
41164C-20-8	Harborview NIM Corp Preferred		D	10,707,200.000	1.00			0.000		11									6. *	01/31/2023
02369G-AA-3	American AgCredit Corp Junior Subordinated			50,000,000.000	1.00		49,125,000	0.983	49,125,000	50,000,000	116,667	2,625,000		2,812,500			2,812,500		3.A FE	06/09/2021
060505-EU-4	Bank of America Corp Junior Subordinated			415,000.000	1.00		418,169	1.008	418,169	411,888	8,061	26,145		1,568	(7)		1,561		2.B FE	03/16/2023
060505-FL-3	Bank of America Corp Junior Subordinated			10,000,000.000	1.00		10,087,500	1.009	10,087,500	10,000,000	172,986	587,500		499,750			499,750		2.B FE	03/08/2018
060505-GB-4	Bank of America Corp Junior Subordinated			5,000,000.000	1.00		4,827,448	0.965	4,827,448	5,000,000	38,889	218,750		333,136			333,136		2.B FE	01/20/2022
06055H-60-8	Bank of America Corp Preferred			550,000.000	25.00		9,977,000	18.140	9,977,000	13,750,000		567,189		(211,750)			(211,750)		2.B FE	08/18/2021
06055H-AB-9	Bank of America Corp Junior Subordinated			5,000,000.000	1.00		5,050,250	1.010	5,050,250	5,000,000	54,444	306,250		38,925			38,925		2.B FE	04/19/2022
064058-AJ-9	Bank of New York Mellon Corp/T Junior Subordinated			500,000.000	1.00		485,697	0.971	485,697	479,168	565	9,250		6,529			6,529		2.A FE	07/18/2024
064058-AL-4	Bank of New York Mellon Corp/T Junior Subordinated			10,500,000.000	1.00		9,955,420	0.948	9,955,420	10,500,000	12,031	393,750		862,420			862,420		2.A FE	11/08/2021
10924B-AA-5	Brighthouse Holdings LLC Junior Subordinated			5,000,000.000	1.00		4,525,000	0.905	4,525,000	5,556,250	84,861	325,000		(167,533)	111,283		(56,250)		2.C FE	01/24/2018
12542R-50-6	CHS Inc PERP PFD			615,375.000	25.00		15,384,375	25.000	15,542,834	15,384,375		1,011,972		(137,690)			(137,690)		3.A	03/04/2014
14019T-AA-4	Capital Farm Credit ACA Junior Subordinated			35,518,000.000	1.00		34,972,291	0.985	34,972,291	35,417,058	78,929	1,775,900		2,917,659	(363)		2,917,296		3.C FE	04/01/2022
172967-MU-2	Citigroup Inc Junior Subordinated			22,800,000.000	1.00		22,243,602	0.976	22,243,602	22,800,000	53,200	912,000		1,182,102			1,182,102		3.A FE	12/03/2020
19075Q-AC-6	CoBank ACB Junior Subordinated			1,000,000.000	1.00		999,013	0.999	999,013	1,000,000	15,625	62,500		25,550			25,550		2.B FE	04/05/2016
19075Q-AD-4	CoBank ACB Junior Subordinated			10,000,000.000	1.00		9,526,833	0.953	9,526,833	8,503,125	106,250	212,500		1,023,708			1,023,708		2.B FE	05/02/2024
19075Q-AE-2	CoBank ACB Junior Subordinated			10,000,000.000	1.00		10,018,550	1.002	10,018,550	10,000,000	161,250	645,000		180,269			180,269		2.B FE	08/16/2022
20453Q-AA-0	Compeer Financial ACA Junior Subordinated			20,000,000.000	1.00		19,500,003	0.975	19,500,003	20,000,000	124,583	975,000		500,003			500,003		3.A FE	05/25/2021
23385H-40-6	Dairy Farmers of America Inc PERP PFD			150,000.000	100.00		14,887,500	99.250	14,887,500	15,000,000	952	1,181,250		(112,500)			(112,500)		3.A FE	08/13/2015
249670-AB-6	Depository Trust & Clearing Co Junior Subordinated			51,250,000.000	1.00		48,831,000	0.953	48,831,000	47,248,365	52,852	1,729,688		5,149,157	31,934		5,181,091		1.F FE	05/02/2024
25746U-DM-8	Dominion Energy Inc Junior Subordinated			35,000,000.000	1.00		33,965,624	0.970	33,965,624	32,592,500	321,417	1,522,500		2,442,574			2,442,574		2.C FE	01/18/2024
281020-AS-6	Edison International Junior Subordinated			2,500,000.000	1.00		2,472,054	0.989	2,472,054	2,494,799	39,566	134,375		97,286	(12)		97,274		3.A FE	02/24/2022
281020-AT-4	Edison International Junior Subordinated			20,000,000.000	1.00		19,505,000	0.975	19,505,000	20,000,000	294,444	1,000,000		807,400			807,400		3.A FE	11/04/2021
29273V-AM-2	Energy Transfer LP Junior Subordinated			25,000,000.000	1.00		25,181,500	1.007	25,181,500	24,212,500	227,604	1,781,250		969,000			969,000		3.A FE	01/18/2024
29273V-AN-0	Energy Transfer LP Junior Subordinated			35,497,000.000	1.00		35,398,230	0.997	35,398,230	34,269,889	294,822	2,307,305		1,501,452	(1,615)		1,499,837		3.A FE	09/29/2023
30767E-AD-1	Farm Credit Bank of Texas Junior Subordinated			6,000,000.000	1.00		5,922,000	0.987	5,922,000	6,000,000	15,200	342,000		132,000			132,000		2.B FE	07/15/2020
38144G-AG-6	Goldman Sachs Group Inc/The Junior Subordinated			11,000,000.000	1.00		10,510,075	0.955	10,510,075	11,000,000	157,254	401,500		664,585			664,585		3.A FE	07/21/2021
48128B-AQ-4	JPMorgan Chase & Co Junior Subordinated			20,000,000.000	1.00		20,900,000	1.045	20,900,000	20,000,000	114,583	989,236		900,000			900,000		2.B FE	03/05/2024
59156R-CA-4	MetLife Inc Junior Subordinated			15,000,000.000	1.00		14,775,000	0.985	14,775,000	15,000,000	170,042	577,500		346,725			346,725		2.B FE	09/08/2020
61762V-60-6	Morgan Stanley Preferred			400,000.000	1,000.00		9,713,740	24.284	9,713,740	10,000,000		585,000		25,740			25,740		2.C FE	01/24/2017
693475-BF-1	PNC Financial Services Group I Junior Subordinated			20,000,000.000	1.00		20,158,340	1.008	20,158,340	20,000,000	55,111	1,240,000		647,684			647,684		2.B FE	08/16/2022
693475-BP-9	PNC Financial Services Group I Junior Subordinated			8,000,000.000	1.00		8,083,240	1.010	8,083,240	8,000,000	22,222	500,000		593,240			593,240		2.B FE	02/02/2023
74460W-51-1	Public Storage Preferred			800,000.000	1,000.00		13,050,000	16.313	13,050,000	20,000,000	86	775,001		(819,000)			(819,000)		2.A FE	09/29/2020

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value		Date Acquired
74460W-55-2	Public Storage Operating Co Preferred			300,000.000	1,000.00		5,841,150	19.471	5,841,150	7,500,000		346,876		(676,725)			(676,725)		1.G FE	06/08/2020
74460W-66-9	Public Storage Preferred			435,000.000	1,000.00		9,468,863	21.768	9,468,863	10,145,831	183	411,891		(676,969)			(676,969)		2.A FE	05/02/2024
74460W-68-5	Public Storage Preferred			800,000.000	1,000.00		17,742,000	22.178	17,742,000	20,693,000	229	1,030,000		(1,642,600)			(1,642,600)		2.A FE	08/03/2022
808513-AR-6	Charles Schwab Corp/The Junior Subordinated			1,500,000.000	1.00		1,434,906	0.957	1,434,906	1,450,986	6,250	56,250		99,233			99,233		2.C FE	08/26/2024
808513-BJ-3	Charles Schwab Corp/The Junior Subordinated			20,000,000.000	1.00		17,277,992	0.864	17,277,992	20,000,000	66,667	800,000		1,537,992			1,537,992		2.C FE	12/08/2020
808513-BK-0	Charles Schwab Corp/The Junior Subordinated			7,400,000.000	1.00		7,163,237	0.968	7,163,237	7,400,000	24,667	296,000		636,437			636,437		2.C FE	03/15/2021
816300-50-3	Selective Insurance Group Inc Preferred			452,000.000	1,000.00		7,983,495	17.663	7,983,495	8,181,765		389,850		(198,270)			(198,270)		3.A FE	05/02/2024
816851-BK-4	Sempra Junior Subordinated			41,689,000.000	1.00		41,268,983	0.990	41,268,983	40,895,768	429,049	1,983,589		373,215			373,215		2.C FE	08/08/2024
857477-CH-4	State Street Corp Junior Subordinated			87,000,000.000	1.00		88,795,245	1.021	88,795,245	87,000,000	259,067	5,100,375		1,795,245			1,795,245		2.A FE	01/24/2024
902973-71-8	US Bancorp Preferred			330,000.000	1,000.00		5,827,140	17.658	5,827,140	8,250,000	2,787	330,000		(125,648)			(125,648)		2.B FE	01/26/2021
902973-73-4	US Bancorp Preferred			585,000.000	1,000.00		9,777,690	16.714	9,777,690	14,625,000	4,631	548,438		(225,079)			(225,079)		2.B FE	10/20/2020
902973-AZ-9	US Bancorp Junior Subordinated			8,000,000.000	1.00		7,882,390	0.985	7,882,390	8,000,000	89,511	424,000		712,390			712,390		2.B FE	02/02/2017
902973-BC-9	US Bancorp Junior Subordinated			4,000,000.000	1.00		3,781,000	0.945	3,781,000	4,000,000	31,244	148,000		624,780			624,780		2.B FE	10/19/2021
903312-AA-4	USB Realty Corp Junior Subordinated			22,480,000.000	1.00		18,096,175	0.805	18,096,175	19,248,874	295,382	1,541,115		5,489,590	(4,056,715)		1,432,875		2.B FE	10/04/2019
949746-TD-3	Wells Fargo & Co Junior Subordinated			30,500,000.000	1.00		29,618,016	0.971	29,618,016	29,633,750	52,867	1,189,500		1,323,016			1,323,016		2.B FE	01/18/2024
94988U-12-8	Wells Fargo & Co Preferred			800,000.000	1,000.00		15,976,016	19.970	15,976,016	20,000,000	1,671	940,000		(197,984)			(197,984)		2.B FE	10/21/2020
95002Y-AA-1	Wells Fargo & Co Junior Subordinated			12,000,000.000	1.00		12,737,550	1.061	12,737,550	12,000,000	40,667	915,000		130,050			130,050		2.B FE	07/17/2023
000000-00-0	Danske Bank A/S Junior Subordinated		D	6,400,000.000	1.00		6,233,905	0.974	6,233,905	6,136,960	33,444	140,000		96,945			96,945		2.C Z	09/13/2024
000000-00-0	Swedbank AB Junior Subordinated		D	8,800,000.000	1.00		9,065,754	1.030	9,065,754	9,232,320	197,022			(166,566)			(166,566)		2.C Z	09/23/2024
000000-00-0	ING Groep NV Junior Subordinated		D	5,800,000.000	1.00		6,084,830	1.049	6,084,830	6,242,250	58,000	232,000		(157,420)			(157,420)		3.A Z	09/23/2024
000000-00-0	Phoenix Group Holdings PLC Junior Subordinated		D	13,000,000.000	1.00		13,513,253	1.039	13,513,253	13,521,730	58,319	552,500		(8,477)			(8,477)		2.A Z	10/28/2024
05565A-5R-0	BNP Paribas SA Junior Subordinated		D	11,600,000.000	1.00		12,111,490	1.044	12,111,490	12,413,740	375,228			(302,250)			(302,250)		2.C FE	09/13/2024
05565A-M3-4	BNP Paribas SA Junior Subordinated		D	17,800,000.000	1.00		18,210,730	1.023	18,210,730	18,706,285	517,313			(495,555)			(495,555)		2.C FE	09/23/2024
05565A-S2-0	BNP Paribas SA Junior Subordinated		D	17,100,000.000	1.00		18,270,283	1.068	18,270,283	18,711,960	193,325	790,875		(441,677)			(441,677)		2.C FE	09/23/2024
225313-AR-6	Credit Agricole SA Junior Subordinated		D	40,000,000.000	1.00		38,375,000	0.959	38,375,000	40,000,000	59,556	603,000		(1,625,000)			(1,625,000)		2.C FE	09/24/2024
29359U-10-9	Enstar Group Ltd Preferred		D	600,000.000	25.00		12,157,200	20.260	12,157,200	15,000,000		1,050,000		(3,172,800)			(3,172,800)		2.C FE	06/20/2018
456837-AR-4	ING Groep NV Junior Subordinated		D	12,600,000.000	1.00		12,470,370	0.990	12,470,370	12,444,390	136,427	362,250		25,980			25,980		3.A FE	09/13/2024
65558R-AK-5	Nordea Bank Abp Junior Subordinated		D	30,000,000.000	1.00		28,876,875	0.963	28,876,875	30,000,000	504,000			(1,123,125)			(1,123,125)		2.B FE	09/19/2024
75968N-30-9	RenaissanceRe Holdings Ltd Preferred		D	80,000.000	25.00		1,829,312	22.866	1,829,312	2,000,000	345	115,000		(109,288)			(109,288)		2.B FE	06/11/2018
G7498P-12-7	RenaissanceRe Holdings Ltd Preferred		D	280,000.000	1.00		4,812,192	17.186	4,812,192	7,000,000	980	294,000		(141,708)			(141,708)		2.B FE	07/07/2021
G9078F-15-6	Triton International Ltd Preferred		D	200,000.000	1.00		3,951,000	19.755	3,951,000	5,000,000	1,597	287,500		62,500			62,500		3.A FE	08/11/2021
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,761,949,165	XXX	1,761,702,274	1,799,424,114	6,645,688	96,643,320		25,128,508	(3,915,190)		21,213,318		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,761,949,165	XXX	1,761,702,274	1,799,424,114	6,645,688	96,643,320		25,128,508	(3,915,190)		21,213,318		XXX	XXX
037708-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre			57,362.000	1.00		57,362,100	1,000.000	57,362,100	57,362,100	16,458	2,357,534							3.A PL	11/19/2024
4319999999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Perpetual Preferred							57,362,100	XXX	57,362,100	57,362,100	16,458	2,357,534							XXX	XXX
G60918-10-8	MIDCAP PREF EQUITY MIDCAP PREF EQUITY			110,000,000.000	1.00			0.025	2,752,086			2,993,044							6. *	08/12/2021
4329999999. Subtotal - Preferred Stock - Parent, Subsidiaries and Affiliates Redeemable Preferred								XXX	2,752,086			2,993,044							XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							57,362,100	XXX	60,114,186	57,362,100	16,458	5,350,578							XXX	XXX
4509999999 - Total Preferred Stocks							1,819,311,265	XXX	1,821,816,460	1,856,786,214	6,662,146	101,993,898		25,128,508	(3,915,190)		21,213,318		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$ 48,831,000	1G ..$ 5,841,150
1B	2A ...$ 153,010,478	2B ..$ 1,035,308,799	2C ..$ 229,773,844				
1C	3A ...$ 254,211,362	3B ..$	3C ..$ 34,972,291				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$ 241						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA	CF		7,107,040.000	710,704,000	100.000	710,704,000	710,704,000		35,117,911						10/30/2024	
050139-70-8	RIESEL HOLDCO LLC RIESEL HOLDCO LLC Units			6,805,556.000	6,592,953	0.969	6,592,953	6,805,556		1,685,185		(212,603)		(212,603)		12/02/2022	
BANOJL-90-9	NIELSEN BIOSCIENCES INC NIELSEN BIOSCIENCES INC			25,402.000	592,614	23.329	592,614	213,885				12,183		12,183		06/30/2017	
000000-00-0	ACP Hyperdrive Co-Invest LLC ACP Hyperdrive Co-Invest LLC M			15,582.000	1,606,544	103.100	1,606,544	1,713,596				(107,051)		(107,051)		01/31/2024	
89156V-10-6	Tourmaline Oil Corp COMMON STOCK			466,120.000	21,576,444	46.281	21,576,444	24,002,408		950,467		2,536,685		2,536,685	(1,924,911)	11/17/2023	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					741,072,555	XXX	741,072,555	743,439,445		37,753,563		2,229,214		2,229,214	(1,924,911)	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					741,072,555	XXX	741,072,555	743,439,445		37,753,563		2,229,214		2,229,214	(1,924,911)	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
05383*-10-6	ATHENE RE USA IV, INC.			250,000.000	42,096,260	100.000	42,096,260	66,427,730				(740,538)		(740,538)		12/15/2011	
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY			50,000.000	70,636,143	100.000	70,636,143	81,039,738				(21,489,071)		(21,489,071)		08/29/2013	
69400#-10-7	PL ASSIGNED SERVICES, INC			200.000	41,543	207.712	41,543	39,649				1,515		1,515		02/28/2012	
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK			475,000.000	318,318,181	100.000	318,318,181	258,234,029				28,084,164		28,084,164		10/01/2013	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					431,092,126	XXX	431,092,126	405,741,146				5,856,070		5,856,070		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					431,092,126	XXX	431,092,126	405,741,146				5,856,070		5,856,070		XXX	XXX
5989999999 - Total Common Stocks					1,172,164,681	XXX	1,172,164,681	1,149,180,591		37,753,563		8,085,284		8,085,284	(1,924,911)	XXX	XXX
5999999999 - Total Preferred and Common Stocks					2,991,475,946	XXX	2,993,981,141	3,005,966,805	6,662,146	139,747,461		33,213,792		29,298,602	(1,924,911)	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38375B-7Z-9	Government National Mortgage A GNR 2013-H22 BI 1.579% 08/20/63		05/02/2024	MMTL Modco AAM		34,727		62
38375B-JP-8	Government National Mortgage A GNR 2011-H01 IF 1.339% 11/20/60		05/02/2024	MMTL Modco AAM		65,416		139
38375B-MA-7	Government National Mortgage A GNR 2011-H14 CI 1.319% 05/20/61		05/02/2024	MMTL Modco AAM		53,465		110
38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI 1.542% 06/20/64		05/02/2024	MMTL Modco AAM		60,319		116
38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI 1.507% 12/20/64		05/02/2024	MMTL Modco AAM		40,317		77
38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI 1.666% 12/20/64		05/02/2024	MMTL Modco AAM		53,785		115
38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI 1.663% 02/20/65		05/02/2024	MMTL Modco AAM		134,255		250
38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI 1.613% 03/20/67		05/02/2024	MMTL Modco AAM		72,942		123
38376G-W5-5	Government National Mortgage A GNR 2011-86 Z 3.638% 04/16/53		12/01/2024	Interest Capitalization		49,996	49,996	
38376R-AX-4	Government National Mortgage A GNR 2015-H11 BI 1.892% 04/20/65		05/02/2024	MMTL Modco AAM		145,998		244
38376R-JD-9	Government National Mortgage A GNR 2015-H25 AI 1.668% 09/20/65		05/02/2024	MMTL Modco AAM		125,826		263
38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI 1.674% 12/20/65		05/02/2024	MMTL Modco AAM		192,384		377
38376R-YZ-3	Government National Mortgage A GNR 2016-H21 BI 1.878% 09/20/66		05/02/2024	MMTL Modco AAM		441,637		955
38378B-AP-4	Government National Mortgage A GNR 2011-164 Z 3.500% 07/16/53		12/01/2024	Interest Capitalization		35,366	35,366	
38378B-CP-2	Government National Mortgage A GNR 2012-2 Z 3.419% 12/16/51		01/01/2024	Interest Capitalization		246	246	
38378B-SW-0	Government National Mortgage A GNR 2012-46 Z 3.456% 09/16/53		12/01/2024	Interest Capitalization		18,594	18,594	
38378X-SN-2	Government National Mortgage A GNR 2014-134 Z 2.612% 11/16/55		12/01/2024	Interest Capitalization		49,059	49,059	
38379K-3D-8	Government National Mortgage A GNR 2015-174 Z 3.000% 11/16/55		12/01/2024	Interest Capitalization		69,752	69,752	
38379K-5Y-0	Government National Mortgage A GNR 2015-163 Z 3.002% 12/16/57		12/01/2024	Various		179,004	179,004	
38379K-F8-6	Government National Mortgage A GNR 2015-120 Z 3.250% 03/16/57		12/01/2024	Interest Capitalization		99,936	99,936	
38379K-GQ-5	Government National Mortgage A GNR 2015-58 Z 3.380% 01/16/55		12/01/2024	Interest Capitalization		101,261	101,261	
38379K-J6-6	Government National Mortgage A GNR 2015-130 Z 2.910% 07/16/57		12/01/2024	Interest Capitalization		131,128	131,128	
38379K-KQ-0	Government National Mortgage A GNR 2015-59 Z 3.250% 06/16/56		12/01/2024	Interest Capitalization		69,053	69,053	
38379K-RH-3	Government National Mortgage A GNR 2015-71 Z 3.250% 03/16/57		12/01/2024	Interest Capitalization		156,474	156,474	
38379K-UF-3	Government National Mortgage A GNR 2015-93 Z 3.053% 11/16/54		12/01/2024	Interest Capitalization		239,705	239,705	
38379R-B6-9	Government National Mortgage A GNR 2017-86 Z 2.500% 05/16/59		12/01/2024	Interest Capitalization		119,780	119,780	
38379R-CB-7	Government National Mortgage A GNR 2015-188 Z 3.000% 07/16/57		12/01/2024	Interest Capitalization		57,295	57,295	
38379R-K5-1	Government National Mortgage A GNR 2017-100 Z 2.500% 05/16/59		12/01/2024	Interest Capitalization		118,735	118,735	
38379R-N3-3	Government National Mortgage A GNR 2017-108 Z 2.750% 08/16/59		12/01/2024	Interest Capitalization		132,868	132,868	
38379R-YD-9	Government National Mortgage A GNR 2017-69 Z 2.500% 07/16/59		12/01/2024	Interest Capitalization		92,403	92,403	
38379U-AH-9	Government National Mortgage A GNR 2015-189 ZE 3.000% 01/16/57		12/01/2024	Interest Capitalization		79,242	79,242	
38379U-FK-7	Government National Mortgage A GNR 2016-30 Z 3.740% 08/16/55		12/01/2024	Interest Capitalization		71,138	71,138	
38379U-NX-0	Government National Mortgage A GNR 2016-52 Z 3.000% 03/16/58		12/01/2024	Interest Capitalization		43,619	43,619	
912810-TU-2	United States Treasury Note/Bo US TREASURY N/B 4.375% 08/15/43		05/08/2024	Goldman Sachs		13,843,593	14,500,000	146,394
912810-TW-8	United States Treasury Note/Bo US TREASURY N/B 4.750% 11/15/43		02/09/2024	Various		115,340,479	110,000,000	981,319
912810-TX-6	United States Treasury Note/Bo US TREASURY N/B 4.250% 02/15/54		05/08/2024	HSBC HOLDINGS PLC		13,827,032	14,750,000	144,663
912810-UC-0	United States Treasury Note/Bo US TREASURY N/B 4.250% 08/15/54		10/11/2024	Various		136,290,180	135,250,000	756,425
912810-UD-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 08/15/44		10/11/2024	Various		47,113,688	48,000,000	259,718
91282C-FB-2	United States Treasury Note/Bo US TREASURY N/B 2.750% 07/31/27		07/18/2024	Citigroup		91,107,545	95,000,000	1,220,124
91282C-JS-1	United States Treasury Note/Bo US TREASURY N/B 4.250% 12/31/25		01/05/2024	Various		59,860,943	60,000,000	36,195
91282C-JT-9	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/15/27		04/18/2024	Various		19,864,117	20,250,000	190,319
91282C-JV-4	United States Treasury Note/Bo US TREASURY N/B 4.250% 01/31/26		02/09/2024	Nomura Sec International		49,775,558	50,000,000	70,055
91282C-JW-2	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/31/29		04/18/2024	Various		173,976,945	177,000,000	764,330
91282C-JX-0	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/31/31		02/26/2024	Various		123,697,242	126,000,000	291,016
91282C-KA-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/15/27		03/14/2024	Various		48,335,158	48,750,000	47,851
91282C-KC-4	United States Treasury Note/Bo US TREASURY N/B 4.250% 02/28/31		04/18/2024	Various		90,716,296	92,000,000	368,693
91282C-KD-2	United States Treasury Note/Bo US TREASURY N/B 4.250% 02/28/29		03/14/2024	Various		18,004,631	18,000,000	20,788
91282C-LF-6	United States Treasury Note/Bo US TREASURY N/B 3.875% 08/15/34		10/11/2024	Various		120,716,901	121,147,300	636,101
91282C-LG-4	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/15/27		09/16/2024	Various		18,139,631	18,000,000	56,861
91282C-LH-2	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/31/26		10/10/2024	Various		91,156,897	91,122,000	254,348
91282C-LJ-8	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/31/31		09/30/2024	Various		152,884,864	151,625,000	372,527
91282C-LK-5	United States Treasury Note/Bo US TREASURY N/B 3.625% 08/31/29		09/30/2024	Various		94,130,667	93,586,300	206,954
91282C-LL-3	United States Treasury Note/Bo US TREASURY N/B 3.375% 09/15/27		10/10/2024	Various		72,012,049	72,558,000	101,095
91282C-LM-1	United States Treasury Note/Bo US TREASURY N/B 3.625% 09/30/31		10/11/2024	Various		136,968,443	139,456,300	137,456
91282C-LN-9	United States Treasury Note/Bo US TREASURY N/B 3.500% 09/30/29		10/11/2024	Various		138,029,773	140,176,000	133,344

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
91282C-LP-4	United States Treasury Note/Bo US TREASURY N/B 3.500% 09/30/26		10/11/2024	Nomura Sec International		6,197,531	6,250,000	9,014
91282C-LQ-2	United States Treasury Note/Bo US TREASURY N/B 3.875% 10/15/27		10/11/2024	Nomura Sec International		6,251,486	6,250,000	
91282C-LR-0	United States Treasury Note/Bo US TREASURY N/B 4.125% 10/31/29		11/06/2024	Various		119,114,465	120,000,000	95,718
91282C-LU-3	United States Treasury Note/Bo US TREASURY N/B 4.125% 10/31/31		11/06/2024	Various		118,185,636	120,000,000	95,718
91282C-LW-9	United States Treasury Note/Bo US TREASURY N/B 4.250% 11/15/34		11/06/2024	Various		167,305,368	170,000,000	
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		01/01/2024	Interest Capitalization		(266,589)	(266,589)	
0109999999. Subtotal - Bonds - U.S. Governments						2,245,916,254	2,261,318,965	7,399,857
168863-DS-4	Chile Government International Senior Unsecured 3.100% 05/07/41	D	09/11/2024	AAIA Modco AAM		2,348,377	3,000,000	32,033
X93622-FY-3	Hungary Government Internation Senior Unsecured 3.125% 09/21/51	D	09/11/2024	STAR Non-Modco FWH		4,363,074	6,500,000	97,049
0309999999. Subtotal - Bonds - All Other Governments						6,711,451	9,500,000	129,082
047870-SN-1	City of Atlanta GA Water & Was ATLANTA-TXBL-REF-REV 2.257% 11/01/35		10/17/2024	Various		2,079,750	2,500,000	26,018
3128MF-SR-0	Freddie Mac Gold Pool FG G16628 3.000% 02/01/31		05/02/2024	MMTL Modco AAM		710,679	750,610	63
3132DW-ES-8	Federal Home Loan Mortgage Cor FR SD8245 4.500% 09/01/52		04/15/2024	Bank of America		20,186,116	21,797,055	40,869
3132DW-HG-1	Federal Home Loan Mortgage Cor FR SD8331 5.500% 06/01/53		03/15/2024	Bank of America		9,229,662	9,334,308	24,243
3140XP-CP-2	Fannie Mae Pool FN FS7277 5.000% 09/01/53		04/03/2024	Various		63,189,701	65,120,420	27,134
544495-VY-7	Los Angeles Department of Wate LA DEPT WTR & PWR-BAB 6.574% 07/01/45		10/17/2024	Midland AAM		2,869,778	2,505,000	48,489
702274-AW-1	Pasadena Public Financing Auth PASADENA PUB FIN-BABS 7.148% 03/01/43		01/01/2024	AARE II Surplus ISG		(2,397,881)	(2,020,000)	(11,631)
914440-LJ-9	University of Massachusetts Bu UNIV MA BLDG-BABS 5.450% 11/01/40		10/17/2024	ALRe Modco - VIAC GA - AAM		1,167,309	1,120,000	28,146
0909999999. Subtotal - Bonds - U.S. Special Revenues						97,035,114	101,107,393	183,331
45660L-T2-5	Residential Asset Securitizati RAST 2005-A14 A3 5.500% 12/25/35		07/01/2024	Interest Capitalization		61	61	
576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2 3.268% 07/25/35		08/08/2024	AADE - FABN		442,792	538,405	342
761118-KU-1	RALI Series 2005-QO3 Trust RALI 2005-QO3 A1 5.253% 10/25/45		09/25/2024	Various		10	10	
23321P-PF-9	DLJMA 1994-6 Dljma 1994-6 0.000% 05/25/24		01/01/2024	Credit Suisse		(13,989)	(29,296)	
000000-00-0	Insight Partners XI NAV A 7.702% 08/28/25		06/13/2024	Tax Free Exchange		962,311	962,320	3,933
000000-00-0	Steward foreclosures & propert Steward foreclosures & propert 5.420% 10/01/29		10/01/2024	Direct		44,067,243	44,067,243	
000000-00-0	SG Acquisition, Inc. Safe Guard New TL 28.079% 03/27/30		03/26/2024	Direct		20,272,760	20,477,535	
000000-00-0	Ardian Ardian NAV 5.428% 06/17/30		09/27/2024	PRIVATE		35,348,412	35,348,412	
000000-00-0	Ardian Ardian NAV - USD 7.060% 06/17/30		09/27/2024	PRIVATE		40,092,630	40,092,630	
74399A-QN-4	PBHE 1999-3 Pbhe 1999-3 0.443% 01/25/31		01/01/2024	Credit Suisse		(26,020)	(4,163,223)	
74399A-QM-6	PBHE 1999-3 Pbhe 1999-3 0.487% 01/25/31		01/01/2024	Credit Suisse		(3,040)	(648,611)	
69199A-BZ-5	CSFB 2002-NP14 Csfb 2002-np14 11.357% 11/25/31		01/01/2024	Credit Suisse		(1)	(10)	
000000-00-0	Monroe Capital Private Credit A 7.432% 04/22/32		07/23/2024	PRIVATE		60,006,600	60,006,600	
76199A-JD-1	RFC 2003-HS2 Rfc 2003-hs2 0.000% 04/25/33		01/01/2024	Credit Suisse		(16,186)	(53,953)	
576435-AR-2	MARS 2004-2 Mars 2004-2 5.250% 03/28/34		01/01/2024	Credit Suisse		(19,064)	(66,890)	
576435-AV-3	MARS 2005-1 Mars 2005-1 5.000% 10/28/34		01/01/2024	Credit Suisse		(443)	(5,457)	
000000-00-0	TIB Diversified Payment Rights Isbank Senior Notes Secured by 7.491% 11/15/34		09/18/2024	PRIVATE		120,000,000	120,000,000	
000000-00-0	NCMT 2006-1 Ncmt 2006-1 0.000% 03/25/36		01/01/2024	Credit Suisse		(25,000)	(25,000)	
000000-00-0	New York Clean Power Holdings New York Clean Power Holdings 6.237% 10/31/36		10/16/2024	Cantor Fitzgerald		20,000,000	20,000,000	
000000-00-0	NCMT 2007-1 Ncmt 2007-1 0.000% 04/25/37		01/01/2024	Credit Suisse		(25,000)	(25,000)	
12653T-CE-9	CSMC 2018-J1 Csmc 2018-j1 0.000% 02/25/48		01/01/2024	Credit Suisse		(100)	(100)	
000000-00-0	CSMC 2018-SP3 Csmc 2018-sp3 3.555% 06/25/48		01/01/2024	Credit Suisse		(100)	(100)	
001055-AY-8	Aflac Inc Senior Unsecured 4.750% 01/15/49		01/18/2024	Morgan Stanley		10,673,740	11,600,000	10,714
00105H-EE-2	AFC Trust Series 1999-4 AFC 1999-4 2A 5.333% 12/26/29		07/31/2024	Apollo Internal		1,008,631	1,177,067	1,659
00111W-AB-1	ABPCI Direct Lending Fund CLO ABPCI 2024-18A A2 6.439% 07/30/36		06/05/2024	SG Americas Securities LLC		12,000,000	12,000,000	
00111W-AC-9	ABPCI Direct Lending Fund CLO ABPCI 2024-18A B 6.539% 07/30/36		06/05/2024	SG Americas Securities LLC		19,000,000	19,000,000	
00111W-AF-2	ABPCI Direct Lending Fund CLO ABPCI 2024-18A E 12.339% 07/30/36		12/05/2024	ALRe Corporate AAM		7,492,185	7,500,000	393,586
00112C-AC-2	ABPCI Direct Lending Fund CLO ABPCI 2024-19A A2 6.389% 10/30/36		09/26/2024	Various		23,000,000	23,000,000	
00112C-AE-8	ABPCI Direct Lending Fund CLO ABPCI 2024-19A B 6.489% 10/30/36		09/26/2024	Various		28,000,000	28,000,000	
00112C-AG-3	ABPCI Direct Lending Fund CLO ABPCI 2024-19A C 6.939% 10/30/36		09/26/2024	Various		18,000,000	18,000,000	
00112C-AL-2	ABPCI Direct Lending Fund CLO ABPCI 2024-19A E 12.239% 10/30/36		09/26/2024	SG Americas Securities LLC		6,000,000	6,000,000	
00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39		10/04/2024	JEFFERIES LLC		21,461,964	22,000,000	
001192-AK-9	Southern Co Gas Capital Corp Senior Unsecured 4.400% 06/01/43		09/06/2024	JPM SECURITIES LLC		3,856,842	4,300,000	51,504
00138C-AX-6	Corebridge Global Funding Senior Secured 5.200% 01/12/29		01/09/2024	Bank of America		11,993,760	12,000,000	
00138C-AX-6	Corebridge Global Funding Senior Secured 5.200% 01/12/29		07/10/2024	Various		9,983,972	10,000,000	150,222
00191X-AC-0	APS Resecuritization Trust 201 APS 2015-3 2A 5.706% 06/27/49		07/31/2024	Apollo Internal		121,739	124,454	21

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 3.798% 05/30/50		06/25/2024	Interest Capitalization		477	477	
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 3.798% 05/30/50		03/27/2024	Midland AAM		1,030,087	2,126,725	490
00206R-BK-7	AT&T Inc Senior Unsecured 4.350% 06/15/45		09/11/2024	STAR Non-Modco FWH		1,779,140	2,000,000	20,783
00206R-CP-5	AT&T Inc Senior Unsecured 4.500% 05/15/35		09/11/2024	STAR Non-Modco FWH		2,916,936	3,000,000	43,500
00206R-DH-2	AT&T Inc Senior Unsecured 5.150% 03/15/42		09/11/2024	STAR Non-Modco FWH		3,988,505	4,000,000	100,711
00206R-FS-6	AT&T Inc Senior Unsecured 5.300% 08/15/58		12/04/2024	AARE II Surplus ISG		1,406,522	1,500,000	24,292
00206R-JK-9	AT&T Inc Senior Unsecured 4.650% 06/01/44		09/11/2024	Various		4,302,409	5,000,000	28,933
00206R-JL-7	AT&T Inc Senior Unsecured 4.850% 07/15/45		09/11/2024	STAR Non-Modco FWH		951,095	1,000,000	7,544
00253C-HZ-3	Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33		07/31/2024	Apollo Internal		308,831	334,864	63
002824-AV-2	Abbott Laboratories Senior Unsecured 6.000% 04/01/39		09/11/2024	STAR Non-Modco FWH		5,701,140	4,900,000	130,667
002824-BG-4	Abbott Laboratories Senior Unsecured 4.750% 11/30/36		08/09/2024	AADE BLIC Modco AAM		1,757,116	1,750,000	15,932
00287Y-AS-8	AbbVie Inc Senior Unsecured 4.700% 05/14/45		08/09/2024	AADE BLIC Modco AAM		1,135,458	1,225,000	13,594
00287Y-AV-1	AbbVie Inc Senior Unsecured 4.300% 05/14/36		06/21/2024	ALRE - DFL Trust AAM		929,973	1,000,000	4,419
00287Y-AW-9	AbbVie Inc Senior Unsecured 4.450% 05/14/46		08/09/2024	AADE BLIC Modco AAM		2,049,136	2,300,000	24,166
00287Y-BD-0	AbbVie Inc Senior Unsecured 4.875% 11/14/48		07/31/2024	ALRE - DFL Trust AAM		1,400,709	1,500,000	15,641
00287Y-CA-5	AbbVie Inc Senior Unsecured 4.050% 11/21/39		09/11/2024	STAR Non-Modco FWH		931,486	1,000,000	12,375
00287Y-DR-7	AbbVie Inc Senior Unsecured 4.800% 03/15/27		02/22/2024	Bank of America		24,964,750	25,000,000	
002939-AF-3	A&D Mortgage Trust 2024-NQM4 ADMT 2024-NQM4 M1 5.929% 08/25/69		08/27/2024	Nomura Sec International		6,799,919	6,800,000	31,358
00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.888% 06/25/36		08/26/2024	Interest Capitalization		13,135	13,135	
004421-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3 9.703% 11/25/50		01/16/2024	AADE Lincoln NonModco AAM		1,213,801	1,003,524	6,275
00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 4.933% 06/25/36		08/14/2024	AAIA Modco FHLB - AAM		2,707,154	2,920,964	9,646
00501B-AA-7	ACREC 2023-FL2 LLC ACREC 2023-FL2 A 6.596% 02/19/38		07/24/2024	Goldman Sachs		3,509,411	3,497,816	4,407
007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.368% 04/25/35		07/31/2024	Apollo Internal		86,146	103,628	15
00703Q-BH-4	Adjustable Rate Mortgage Trust ARMT 2006-3 2A2 6.831% 08/25/36		03/01/2024	Interest Capitalization		100	100	
00790R-AA-2	Advanced Drainage Systems Inc SENIOR 5.000% 09/30/27		03/07/2024	AARE Surplus AAM		2,899,957	3,000,000	65,417
00912X-AV-6	Air Lease Corp Senior Unsecured 3.625% 04/01/27		08/06/2024	Various		12,457,029	12,900,000	130,943
00912X-AY-0	Air Lease Corp Senior Unsecured 3.625% 12/01/27		08/06/2024	Goldman Sachs		6,161,344	6,400,000	42,533
00914A-AJ-1	Air Lease Corp Senior Unsecured 2.875% 01/15/26		06/14/2024	JPM SECURITIES LLC		12,470,250	13,000,000	157,806
00914A-AM-4	Air Lease Corp Senior Unsecured 1.875% 08/15/26		08/06/2024	Goldman Sachs		12,454,464	13,200,000	118,250
00914A-AQ-5	Air Lease Corp Senior Unsecured 2.100% 09/01/28		08/06/2024	Goldman Sachs		6,210,966	6,900,000	62,790
00914A-AT-9	Air Lease Corp Senior Unsecured 5.850% 12/15/27		08/06/2024	Goldman Sachs		6,193,800	6,000,000	50,700
00914A-AU-6	Air Lease Corp Senior Unsecured 5.300% 02/01/28		08/06/2024	Goldman Sachs		6,197,844	6,100,000	5,388
009158-AZ-9	Air Products and Chemicals Inc Senior Unsecured 2.700% 05/15/40		07/31/2024	ALRE - DFL Trust AAM		2,179,054	3,000,000	17,100
009158-BC-9	Air Products and Chemicals Inc Senior Unsecured 2.050% 05/15/30		07/31/2024	ALRE - DFL Trust AAM		5,223,805	6,000,000	25,967
010392-EC-8	Alabama Power Co Senior Unsecured 5.700% 02/15/33		09/11/2024	Various		3,173,691	3,000,000	29,133
010392-FB-9	Alabama Power Co Senior Unsecured 6.000% 03/01/39		09/13/2024	JPM SECURITIES LLC		10,951,743	9,800,000	19,483
010392-FM-5	Alabama Power Co Senior Unsecured 3.750% 03/01/45		09/06/2024	JPM SECURITIES LLC		3,585,383	4,300,000	3,583
010392-FR-4	Alabama Power Co Senior Unsecured 3.700% 12/01/47		09/13/2024	JPM SECURITIES LLC		6,151,500	7,500,000	80,938
010392-FS-2	Alabama Power Co Senior Unsecured 4.300% 07/15/48		09/13/2024	JPM SECURITIES LLC		9,994,625	11,200,000	78,009
010392-FS-2	Alabama Power Co Senior Unsecured 4.300% 07/15/48		12/04/2024	AARE II Surplus ISG		6,211,480	7,200,000	119,540
010392-FU-7	Alabama Power Co Senior Unsecured 1.450% 09/15/30		09/30/2024	Bank of America		15,017,450	17,500,000	11,278
010392-FY-9	Alabama Power Co Senior Unsecured 3.750% 09/01/27		09/23/2024	Barclays		6,278,013	6,300,000	15,094
012873-AK-1	Ovintiv Inc Senior Unsecured 7.375% 11/01/31		07/24/2024	Various		7,686,504	7,000,000	78,462
01627A-AB-4	Aligned Data Centers Issuer LL ADC 2021-1A B 2.482% 08/15/46		03/06/2024	Guggenheim Capital		446,250	500,000	793
01852T-AA-1	Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1 4.933% 07/25/37		07/31/2024	Apollo Internal		366,178	425,694	562
02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36		07/24/2024	AEL FWH AAM		163,173		8,994
02147J-AD-0	Alternative Loan Trust 2006-46 CWALT 2006-46 A4 6.000% 02/25/47		01/01/2024	AARE II Surplus ISG		(1,517,218)	(2,881,936)	(13,929)
02147P-AF-1	Alternative Loan Trust 2006-29 CWALT 2006-29T1 1A6 35.500% 10/25/36		07/31/2024	Apollo Internal		138,647	168,653	1,164
02147Q-AJ-1	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9 5.153% 08/25/36		07/31/2024	Apollo Internal		114,209	245,974	287
02147Q-AY-8	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23 4.853% 08/25/36		07/31/2024	Apollo Internal		109,113	245,792	280
02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36		07/31/2024	Apollo Internal		112,941	120,629	788
02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5 6.000% 09/25/36		01/08/2024	AAIA Modco AAM		2,696,364	5,217,173	6,087
02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1 6.622% 03/25/47		11/01/2024	Interest Capitalization		174	174	
02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 4.903% 01/25/37		07/31/2024	Apollo Internal		122,241	1,006,255	1,157
02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 4.956% 03/25/47		07/31/2024	Apollo Internal		299,610	335,588	46

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 4.859% 03/25/47		01/08/2024	AAIA Modco AAM		1,854,396	1,954,333	1,630
02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 5.103% 01/25/37		07/31/2024	Apollo Internal		714,848	1,675,425	1,955
02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4 5.750% 01/25/37		10/01/2024	Interest Capitalization		3	3	
02149F-AP-9	Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14 5.750% 02/25/37		09/01/2024	Interest Capitalization		675	675	
02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37		10/01/2024	Various		7	7	
02149M-AQ-2	Alternative Loan Trust 2007-J1 CWALT 2007-J1 2A2 5.800% 03/25/37		07/24/2024	AEL FWH AAM		59,210		2,605
02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37		11/01/2024	Interest Capitalization		31	31	
02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 4.903% 04/25/37		07/31/2024	Apollo Internal		299,023	710,877	817
02150E-CB-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A4 5.480% 04/25/37		07/31/2024	Apollo Internal		104,236		1,759
02150E-CC-5	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5 4.973% 04/25/37		07/31/2024	Apollo Internal		291,227	825,408	960
02150G-AF-5	Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 5.053% 05/25/37		07/31/2024	Apollo Internal		370,924	1,087,729	1,269
02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.154% 06/25/37		07/31/2024	Apollo Internal		87,505	104,738	9
02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 4.853% 09/25/37		07/31/2024	Apollo Internal		300,639	1,016,777	1,159
02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 4.853% 08/25/37		07/31/2024	Apollo Internal		106,168	163,398	186
02152L-AA-3	Alternative Loan Trust Resecur CWALT 2008-1R 1A1 4.923% 08/25/37		07/31/2024	Apollo Internal		342,322	1,050,792	1,212
02209S-BE-2	Altria Group Inc Senior Unsecured 5.800% 02/14/39		03/25/2024	ALRe Corporate AAM		10,148,175	10,000,000	66,056
02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37		05/06/2024	Interest Capitalization		22	22	
023135-AQ-9	Amazon.com Inc Senior Unsecured 4.950% 12/05/44		07/02/2024	AARE II Surplus ISG		1,001,319	1,045,000	3,880
023135-BF-2	Amazon.com Inc Senior Unsecured 3.875% 08/22/37		07/24/2024	AEL FWH AAM		1,790,616	2,000,000	32,722
023135-BR-6	Amazon.com Inc Senior Unsecured 1.200% 06/03/27		09/13/2024	JPM SECURITIES LLC		12,432,707	13,300,000	45,663
025676-AM-9	American National Group Inc Senior Unsecured 5.000% 06/15/27		09/23/2024	Barclays		6,249,290	6,200,000	85,250
025816-DP-1	American Express Co Senior Unsecured 5.098% 02/16/28		09/13/2024	JPM SECURITIES LLC		12,351,559	12,100,000	51,405
02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12 4.643% 10/25/46		05/28/2024	Interest Capitalization		117	117	
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 5.053% 02/25/36		11/25/2024	Interest Capitalization		105,329	105,329	
02666T-AB-3	American Homes 4 Rent LP Senior Unsecured 4.900% 02/15/29		06/27/2024	Stifel Nicolaus		4,900,250	5,000,000	90,514
02666T-AB-3	American Homes 4 Rent LP Senior Unsecured 4.900% 02/15/29		01/16/2024	AADE Lincoln NonModco AAM		993,406	1,000,000	20,553
02666T-AG-2	American Homes 4 Rent LP Senior Unsecured 5.500% 02/01/34		01/23/2024	WELLS FARGO SECURITIES		25,472,715	25,500,000	
026874-AZ-0	American International Group I Senior Unsecured 6.250% 05/01/36		09/11/2024	STAR Non-Modco FWH		5,042,107	4,500,000	101,563
026944-AG-3	American Heritage Auto Receiva AHART 2024-1A 6.340% 01/18/33		11/13/2024	Bank of America		2,699,310	2,700,000	
03040W-AV-7	American Water Capital Corp Senior Unsecured 4.150% 06/01/49		08/08/2024	AADE - FABN		413,827	500,000	3,862
03063#-AB-0	Americold Realty Operating Par GTD SR NTS SER B 4.860% 01/08/29		05/30/2024	MMTL Modco AAM		2,813,099	3,000,000	57,510
03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5 8.128% 07/25/34		03/25/2024	Interest Capitalization		5,356	5,356	
031162-BE-9	Amgen Inc Senior Unsecured 4.950% 10/01/41		09/23/2024	Various		10,513,943	10,700,000	245,658
031162-CQ-1	Amgen Inc Senior Unsecured 3.200% 11/02/27		09/23/2024	Barclays		6,238,720	6,400,000	80,782
031162-DS-6	Amgen Inc Senior Unsecured 5.600% 03/02/43		09/06/2024	JPM SECURITIES LLC		9,221,520	8,800,000	9,582
031162-DU-1	Amgen Inc Senior Unsecured 5.750% 03/02/63		09/23/2024	Barclays		12,460,266	11,700,000	41,113
031162-DU-1	Amgen Inc Senior Unsecured 5.750% 03/02/63		12/05/2024	Various		18,458,542	18,200,000	249,263
032654-AV-7	Analog Devices Inc Senior Unsecured 2.100% 10/01/31		07/31/2024	ALRE - DFL Trust AAM		6,310,108	7,500,000	52,500
032654-BC-8	Analog Devices Inc Senior Unsecured 5.300% 04/01/54		04/10/2024	Citigroup		632,775	650,000	861
03466C-AD-6	Angel Oak Mortgage Trust 2024- AOMT 2024-7 M1 6.155% 05/25/69		08/07/2024	J.P. Morgan Sec		3,378,959	3,379,000	21,953
03522A-AJ-9	Anheuser-Busch Cos LLC / Anheu Senior Unsecured 4.900% 02/01/46		09/11/2024	STAR Non-Modco FWH		994,554	1,000,000	5,444
03523T-BU-1	Anheuser-Busch InBev Worldwide Senior Unsecured 5.450% 01/23/39		08/09/2024	AADE BLIC Modco AAM		1,040,248	1,000,000	2,422
03523T-BV-9	Anheuser-Busch InBev Worldwide Senior Unsecured 5.550% 01/23/49		08/09/2024	AADE BLIC Modco AAM		1,754,376	1,700,000	4,193
03524D-AM-2	Anheuser-Busch InBev Worldwide Senior Unsecured 4.375% 04/15/38		08/09/2024	Various		4,191,407	4,500,000	57,240
03663Y-AC-1	Antares CLO 2024-5 LLC ANTR 2024-5A B 6.467% 10/20/36		10/04/2024	Canadian Imperial Bank Of Comm		41,500,000	41,500,000	
03663Y-AE-7	Antares CLO 2024-5 LLC ANTR 2024-5A C 6.917% 10/20/36		10/04/2024	Canadian Imperial Bank Of Comm		19,000,000	19,000,000	
03665C-AG-8	Antares CLO 2024-2 LLC ANTR 2024-2A B 6.567% 07/20/36		05/24/2024	Bank of America		31,993,000	31,993,000	
03665C-AK-9	Antares CLO 2024-2 LLC ANTR 2024-2A C 7.167% 07/20/36		05/24/2024	Bank of America		1,400,000	1,400,000	
03666H-AG-6	Antares Holdings LP Senior Unsecured 6.500% 02/08/29		02/01/2024	Royal Bank of Canada		97,387,500	98,000,000	
036935-AE-4	Antares CLO 2024-1 LLC ANTR 2024-1A B 6.917% 04/20/36		03/19/2024	WELLS FARGO SECURITIES		45,900,000	45,900,000	
036935-AG-9	Antares CLO 2024-1 LLC ANTR 2024-1A C 7.667% 04/20/36		03/19/2024	WELLS FARGO SECURITIES		37,800,000	37,800,000	
036935-AJ-3	Antares CLO 2024-1 LLC ANTR 2024-1A D 9.517% 04/20/36		03/19/2024	WELLS FARGO SECURITIES		3,000,000	3,000,000	
037389-BB-8	Aon Corp Senior Unsecured 4.500% 12/15/28		01/12/2024	AARE Surplus AAM		4,926,366	5,000,000	16,875
037389-BE-2	Aon Corp Senior Unsecured 2.800% 05/15/30		02/12/2024	Goldman Sachs		8,782,800	10,000,000	69,222
03770D-AA-1	Apollo Debt Solutions Bdc Senior Unsecured 6.900% 04/13/29		09/16/2024	Various		152,595,155	151,100,000	1,806,382

SCHEDULE D - PART 3

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03770D-AC-7	Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/29/31		11/18/2024	Various		135,600,386	134,600,000	1,138,107
03770D-AC-7	Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/29/31		08/09/2024	AAIA NonModco AAM		80,277,200	80,000,000	148,889
037735-DB-0	Appalachian Power Co Senior Unsecured 5.650% 04/01/34		03/18/2024	US Bancorp Investment		15,951,200	16,000,000	
037833-BG-4	Apple Inc Senior Unsecured 3.200% 05/13/25		01/08/2024	AAIA Modco AAM		881,293	900,000	4,400
037833-BX-7	Apple Inc Senior Unsecured 4.650% 02/23/46		08/14/2024	AAIA Modco FHLB - AAM		96,942	100,000	2,209
03842*-BM-7	AQUA PENNSYLVANIA INC 1ST MTG 4.020% 05/31/49		05/30/2024	MMTL Modco AAM		1,913,303	2,500,000	49,971
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50		08/29/2024	ALRe Corporate AAM		3,632,353	3,840,000	10,013
03990B-AB-7	Ares Management Corp Senior Unsecured 5.600% 10/11/54		10/22/2024	Various		30,235,015	30,500,000	2,800
039936-AA-7	Ares Finance Co IV LLC Senior Unsecured 3.650% 02/01/52		09/23/2024	Various		17,648,004	23,300,000	109,997
04015K-AB-6	Ares Finance Co II LLC SENIOR 3.250% 06/15/30		02/12/2024	Goldman Sachs		8,794,700	10,000,000	53,264
04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51		01/18/2024	Morgan Stanley		6,138,930	6,900,000	17,394
04020E-AA-5	Ares Strategic Income Fund Senior Unsecured 6.350% 08/15/29		05/29/2024	WELLS FARGO SECURITIES		201,255,395	203,500,000	
04020E-AC-1	Ares Strategic Income Fund Senior Unsecured 5.600% 02/15/30		09/25/2024	JPM SECURITIES LLC		158,182,002	160,100,000	
04020E-AE-7	Ares Strategic Income Fund Senior Unsecured 5.700% 03/15/28		11/14/2024	Wells Fargo		2,483,975	2,500,000	
042855-AD-8	Arroyo Mortgage Trust 2022-1 ARRW 2022-1 M1 3.650% 12/25/56		10/02/2024	Nomura Sec International		1,910,156	2,500,000	507
04316J-AG-4	Arthur J Gallagher & Co Senior Unsecured 6.750% 02/15/54		09/13/2024	JPM SECURITIES LLC		6,196,944	5,200,000	30,225
04316J-AH-2	Arthur J Gallagher & Co Senior Unsecured 5.450% 07/15/34		02/13/2024	Various		6,947,780	7,000,000	
04316J-AJ-8	Arthur J Gallagher & Co Senior Unsecured 5.750% 07/15/54		02/12/2024	Bank of America		3,951,520	4,000,000	
04362V-AB-1	Ascent Education Funding Trust ASCNT 2024-A B 6.900% 10/25/50		04/29/2024	BARCLAYS CAPITAL INC.		5,999,759	6,000,000	
045054-AL-7	Ashtead Capital Inc Senior Unsecured 4.250% 11/01/29		07/02/2024	AARE II Surplus ISG		1,861,308	2,000,000	14,403
04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38		08/02/2024	AAIA NonModco AAM		529,440	560,254	1,109
05071A-AS-9	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A CRR 6.982% 01/22/38		11/01/2024	WELLS FARGO SECURITIES		35,000,000	35,000,000	
05071A-AU-4	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A D 8.532% 01/22/38		11/01/2024	WELLS FARGO SECURITIES		15,000,000	15,000,000	
05071G-AE-7	AUDAX SENIOR DEBT CLO 5 LLC AUDAX 2021-5A C 7.743% 07/22/33		08/29/2024	ALRe Corporate AAM		8,058,776	8,000,000	70,879
05071L-AC-0	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A B 6.829% 10/20/33		09/25/2024	ALRe Corporate AAM		34,635,778	34,400,000	465,437
05071L-AE-6	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A C 7.529% 10/20/33		09/25/2024	ALRe Corporate AAM		5,685,888	5,675,530	83,964
05071L-AG-1	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D 8.729% 10/20/33		08/28/2024	ALRe Corporate AAM		5,221,970	5,200,000	50,204
050922-AA-1	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A1 6.312% 07/22/36		08/09/2024	SG Americas Securities LLC		64,000,000	64,000,000	
050922-AG-8	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A A2 6.532% 07/22/36		08/09/2024	SG Americas Securities LLC		14,000,000	14,000,000	
050922-AJ-2	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A B 6.682% 07/22/36		08/09/2024	SG Americas Securities LLC		16,000,000	16,000,000	
050922-AL-7	Audax Senior Debt CLO 11 LLC AUDAX 2024-11A C 7.182% 07/22/36		08/09/2024	SG Americas Securities LLC		19,800,000	19,800,000	
050931-AA-2	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A1 6.717% 04/20/36		10/02/2024	Various		47,082,500	47,000,000	164,660
050931-AA-2	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A1 6.717% 04/20/36		08/29/2024	ALRe Corporate AAM		9,056,682	9,000,000	70,129
050931-AC-8	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A2 7.017% 04/20/36		02/14/2024	WELLS FARGO SECURITIES		5,920,000	5,920,000	
050931-AE-4	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A B 7.267% 04/20/36		02/14/2024	WELLS FARGO SECURITIES		8,000,000	8,000,000	
050931-AG-9	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A C 7.917% 04/20/36		02/14/2024	WELLS FARGO SECURITIES		19,200,000	19,200,000	
050931-AJ-3	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A D 9.817% 04/20/36		02/14/2024	WELLS FARGO SECURITIES		11,000,000	11,000,000	
052769-AD-8	Autodesk Inc Senior Unsecured 4.375% 06/15/25		01/08/2024	AAIA Modco AAM		2,970,297	3,000,000	8,385
052769-AG-1	Autodesk Inc Senior Unsecured 2.850% 01/15/30		08/08/2024	AADE - FABN		915,249	1,000,000	1,821
053332-AT-9	AutoZone Inc Senior Unsecured 3.125% 04/21/26		07/10/2024	ALRE - DFL Trust AAM		1,929,071	2,000,000	13,715
053332-AV-4	AutoZone Inc Senior Unsecured 3.750% 06/01/27		09/23/2024	Barclays		6,231,708	6,300,000	74,156
053332-BH-4	AutoZone Inc Senior Unsecured 6.550% 11/01/33		09/23/2024	Barclays		6,269,648	5,600,000	145,701
053332-BK-7	AutoZone Inc Senior Unsecured 5.400% 07/15/34		09/13/2024	JPM SECURITIES LLC		6,150,986	5,900,000	69,030
05359A-AA-1	Aventura Mall Trust AVMT 2018-AVM A 4.112% 07/05/40		04/23/2024	Various		69,073,158	73,490,000	108,221
05492T-AH-3	BBCMS Mortgage Trust 2020-C6 BBCMS 2020-C6 B 3.043% 02/15/53		09/19/2024	Goldman Sachs		1,468,426	1,679,551	2,697
05493Q-AE-5	BBCMS Mortgage Trust 2023-5C23 BBCMS 2023-5C23 B 7.455% 12/15/56		12/05/2024	Goldman Sachs		7,308,234	6,817,000	7,293
054980-AE-7	BDS 2022-FL11 LLC BDS 2022-FL11 B 6.747% 03/19/39		07/18/2024	Bank of America		5,208,125	5,200,000	
05526D-BN-4	BAT Capital Corp Senior Unsecured 4.906% 04/02/30		07/24/2024	AEL FWH AAM		3,943,624	4,000,000	61,052
055328-AE-8	BCC Middle Market CLO 2018-1 L BCMM 2018-1A B 7.879% 10/20/30		01/01/2024	ALRe Corporate AAM		(7,295,198)	(7,500,000)	(63,438)
055328-AQ-1	BCC Middle Market CLO 2018-1 L BCMM 2018-1A A2R 7.517% 04/20/36		01/31/2024	Citigroup		10,000,000	10,000,000	
055328-AS-7	BCC Middle Market CLO 2018-1 L BCMM 2018-1A BR 8.517% 04/20/36		01/31/2024	Citigroup		18,400,000	18,400,000	
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37		08/09/2024	AAIA NonModco AAM		12,967,345	25,417,879	36,715
05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411 5.456% 07/26/35		08/08/2024	ALRE - DFL Trust AAM		607,997	619,802	668
05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 7.610% 09/27/36		08/14/2024	AAIA Modco FHLB - AAM		1,110,117	1,158,652	3,151
05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 4.991% 12/27/34		12/05/2024	ALRe Corporate AAM		1,080,442	1,183,135	690

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 6.018% 07/26/35		11/27/2024	AARE II Surplus ISG		2,343,763	2,624,300	11,407
05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 5.093% 12/26/37		07/31/2024	Apollo Internal		328,699	433,872	65
05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.843% 04/26/35		08/14/2024	AAIA Modco FHLB - AAM		1,153,024	1,199,761	2,468
05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.297% 12/26/36		08/09/2024	Various		(940,233)	(1,343,092)	3,043
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 4.109% 07/26/37		01/01/2024	AAIA Modco FHLB - AAM		(6,647,812)	(8,051,025)	(10,955)
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 4.109% 07/26/37		01/01/2024	AAIA Modco FHLB - AAM		6,647,812	8,051,025	10,955
05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 6.639% 10/26/35		08/14/2024	AAIA Modco FHLB - AAM		3,477,579	3,759,468	8,666
05552X-BN-7	BBCMS Mortgage Trust 2021-C12 BBCMS 2021-C12 C 3.205% 11/15/54		05/02/2024	BARCLAYS CAPITAL INC.		1,262,461	1,750,000	779
05553R-AH-3	BBCMS Mortgage Trust 2023-C19 BBCMS 2023-C19 B 6.332% 04/15/56		07/11/2024	Citigroup		6,025,469	6,000,000	11,272
05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.384% 11/15/56		08/01/2024	Deutsche Bank AG		4,634,344		2,528
05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA 1.193% 03/15/57		03/15/2024	BARCLAYS CAPITAL INC.		1,513,951		32,236
05554V-AG-5	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 C 6.643% 03/15/57		03/15/2024	BARCLAYS CAPITAL INC.		2,699,901	2,700,000	13,452
05555F-AG-9	BBCMS Mortgage Trust 2024-5C27 BBCMS 2024-5C27 C 6.700% 07/15/57		06/25/2024	BARCLAYS CAPITAL SEC LIMITED		2,530,762	2,500,000	4,653
05555M-AC-3	BDS 2024-FL13 LLC BDS 2024-FL13 AS 6.355% 09/19/39		09/05/2024	Wells Fargo		30,224,250	30,300,000	
05555M-AE-9	BDS 2024-FL13 LLC BDS 2024-FL13 B 6.606% 09/19/39		09/05/2024	Wells Fargo		9,875,250	9,900,000	
05555M-AG-4	BDS 2024-FL13 LLC BDS 2024-FL13 C 6.956% 09/19/39		09/05/2024	Wells Fargo		7,980,000	8,000,000	
05555M-AJ-8	BDS 2024-FL13 LLC BDS 2024-FL13 D 8.055% 09/19/39		09/05/2024	Wells Fargo		4,987,500	5,000,000	
05555P-AG-7	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 B 5.858% 09/15/57		09/16/2024	BARCLAYS CAPITAL SEC LIMITED		15,449,607	15,000,000	63,462
05555P-AH-5	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 C 5.512% 09/15/57		10/09/2024	Various		7,948,468	8,000,000	24,038
05555P-AN-2	BBCMS Mortgage Trust 2024-5C29 BBCMS 2024-5C29 D 4.000% 09/15/57		09/16/2024	BARCLAYS CAPITAL SEC LIMITED		2,115,615	2,400,000	6,933
05565E-AH-8	BMW US Capital LLC Senior Unsecured 2.800% 04/11/26		07/31/2024	ALRE - DFL Trust AAM		7,733,954	8,000,000	68,444
05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 4.693% 03/25/37		08/26/2024	Interest Capitalization		79,296	79,296	
05589F-AB-0	BOP 300 Madison Holdings LLC BOP 2019-300M B1 5.000% 03/01/34		12/30/2024	Tax Free Exchange		145,881,955	143,640,000	558,600
05589F-AC-8	BOP 300 Madison Holdings LLC BOP 2019-300M C1 5.000% 03/01/34		12/30/2024	Tax Free Exchange		16,209,106	15,960,000	62,067
05589F-AD-6	BOP 300 Madison Holdings LLC BOP 2019-300M A1 5.000% 03/01/34		12/30/2024	Tax Free Exchange		40,522,765	39,900,000	155,167
05593M-AK-9	BMO 2024-C9 Mortgage Trust BMO 2024-C9 C 6.380% 07/15/57		07/12/2024	Various		15,664,964	15,657,000	45,935
05593Q-AG-9	BMO 2024-5C6 Mortgage Trust BMO 2024-5C6 B 6.086% 09/15/57		09/10/2024	BMO Capital Markets		10,299,972	10,000,000	42,266
05593R-AH-5	BMO 2024-5C5 Mortgage Trust BMO 2024-5C5 C 6.879% 02/15/57		09/04/2024	Goldman Sachs		1,443,039	1,400,000	1,106
05598G-AH-6	BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 C 7.118% 08/15/56		02/07/2024	BMO Capital Markets		2,058,516	2,000,000	3,269
05598B-AJ-8	BMO 2023-C5 Mortgage Trust BMO 2023-C5 B 6.475% 06/15/56		12/05/2024	Bank of America		13,801,700	12,872,000	11,971
05598B-AK-5	BMO 2023-C5 Mortgage Trust BMO 2023-C5 C 6.626% 06/15/56		09/11/2024	BMO Capital Markets		10,556,008	9,886,000	20,683
05608M-AA-4	BX Commercial Mortgage Trust 2 BX 2020-VIV4 A 2.843% 03/09/44		02/22/2024	Bank of America		8,248,007	9,627,000	19,007
05610M-AE-2	BX Commercial Mortgage Trust 2 BX 2022-CSMO D 8.734% 06/15/27		08/08/2024	ALRe Corporate AAM		24,931,910	25,000,000	161,102
05613R-AA-6	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 A 6.035% 07/15/39		09/16/2024	Barclays		211,963,438	212,500,000	
05613R-AC-2	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 AS 6.492% 07/15/39		09/16/2024	BARCLAYS CAPITAL SEC LIMITED		79,799,920	80,000,000	
05613R-AE-8	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 B 6.691% 07/15/39		09/16/2024	BARCLAYS CAPITAL SEC LIMITED		23,515,285	23,575,000	
05613R-AG-3	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 C 7.041% 07/15/39		09/16/2024	BARCLAYS CAPITAL SEC LIMITED		19,485,967	19,535,000	
05613R-AJ-7	BSPRT 2024-FL11 Issuer LLC BSPRT 2024-FL11 D 8.339% 07/15/39		09/16/2024	BARCLAYS CAPITAL SEC LIMITED		12,773,806	12,806,000	
05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 7.332% 04/11/30		04/18/2024	PRIVATE		48,278,679	48,278,679	
05644#-AA-5	BTC Offshore Holdings Fund II- LN 7.326% 03/20/29		08/12/2024	Tax Free Exchange		159,424,779	159,424,779	742,435
05723K-AF-7	Baker Hughes Holdings LLC / Ba Senior Unsecured 4.080% 12/15/47		01/18/2024	Morgan Stanley		11,442,960	13,800,000	57,868
05724B-AA-7	Baker Hughes Holdings LLC / Ba Senior Unsecured 4.486% 05/01/30		08/09/2024	Various		2,551,911	2,600,000	24,723
05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1 5.065% 05/20/35		02/28/2024	AEL FWH AAM		539,660	596,439	797
059494-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2 4.853% 01/25/37		07/31/2024	Apollo Internal		185,981	250,451	286
05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 5.775% 09/25/35		01/08/2024	AAIA Modco AAM		1,290,011	1,414,085	1,412
05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.492% 01/25/36		02/28/2024	AEL FWH AAM		103,499	117,583	478
05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37		07/31/2024	Apollo Internal		367,925	414,720	76
05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37		03/27/2024	Midland AAM		1,341,454	1,588,735	6,885
05956D-AD-6	Banc of America Funding 2010-R BAFC 2010-R5 1A3 6.000% 10/26/37		01/01/2024	ALRe Corporate AAM		(649,356)	(751,881)	
05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2 3.868% 03/27/36		07/31/2024	Apollo Internal		211,884	258,687	204
06036F-BG-5	BANK 2018-BNK15 BANK 2018-BN15 B 4.664% 11/15/61		12/17/2024	Bank of America		1,183,827	1,230,000	2,709
06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.670% 05/25/35		07/31/2024	Apollo Internal		190,812	199,679	31
06051G-FQ-7	Bank of America Corp Subordinated 4.750% 04/21/45		08/14/2024	AAIA Modco FHLB - AAM		3,249,183	3,500,000	52,184
06051G-FS-3	Bank of America Corp Senior Unsecured 3.875% 08/01/25		07/02/2024	AAIA Modco FHLB - AAM		1,772,511	1,800,000	29,256
06051G-GL-7	Bank of America Corp Senior Unsecured 3.705% 04/24/28		11/27/2024	AARE II Surplus ISG		1,115,535	1,145,000	3,889

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
06051G-HG-7	Bank of America Corp Senior Unsecured 3.970% 03/05/29		11/27/2024	AARE II Surplus ISG		778,339	800,000	7,234
06051G-HQ-5	Bank of America Corp Senior Unsecured 3.974% 02/07/30		07/24/2024	AEL Modco AAM		1,911,072	2,000,000	36,870
06051G-KW-8	Bank of America Corp Senior Unsecured 4.948% 07/22/28		03/26/2024	AAIA Modco Catalina - AAM		9,933,970	10,000,000	87,964
06051G-LA-5	Bank of America Corp Senior Unsecured 4.827% 07/22/26		08/08/2024	USAA - AAIA Modco AAM		4,976,377	5,000,000	10,727
06051G-LU-1	Bank of America Corp Senior Unsecured 5.872% 09/15/34		07/31/2024	ALRE - DFL Trust AAM		12,517,696	12,000,000	266,197
06211U-CD-5	BANK5 2024-5YR7 BANK5 2024-5YR7 C 7.104% 06/15/57		12/12/2024	Bank of America		5,375,320	5,100,000	12,479
06406H-CQ-0	Bank of New York Mellon Corp/T Senior Unsecured 3.950% 11/18/25		07/31/2024	AARE II Surplus ISG		3,556,619	3,600,000	28,835
06406R-BA-4	Bank of New York Mellon Corp/T Senior Unsecured 2.050% 01/26/27		12/19/2024	Various		6,602,842	6,955,000	48,947
06406R-BQ-9	Bank of New York Mellon Corp/T Senior Unsecured 4.947% 04/26/27		07/31/2024	ALRE - DFL Trust AAM		2,501,235	2,500,000	32,636
06406R-BR-7	Bank of New York Mellon Corp/T Senior Unsecured 4.967% 04/26/34		07/31/2024	ALRE - MSPL Trust AAM - AFS		991,429	1,000,000	13,107
065403-BG-1	BANK 2019-BNK17 BANK 2019-BN17 B 4.128% 04/15/52		12/19/2024	Goldman Sachs		1,084,523	1,169,888	2,549
06541B-CC-0	BANK 2023-BNK45 BANK 2023-BNK45 - C 6.279% 02/15/56		02/08/2024	BOFA SECURITIES, INC.		1,299,419	1,287,500	2,553
06541J-BJ-9	BANK 2021-BNK34 BANK 2021-BN34 X 0.777% 06/15/63		08/08/2024	AADE - FABN		735,076		2,625
06541K-BF-4	BANK 2018-BNK12 BANK 2018-BN12 C 4.403% 05/15/61		12/05/2024	ALRe Corporate AAM		920,747	1,000,000	504
06541L-AA-4	BANK 2022-BNK40 BANK 2022-BNK40 XD 0.893% 03/15/64		08/08/2024	AADE - FABN		801,509		2,662
065923-BR-4	BANK5 2024-5YR8 BANK5 2024-5YR8 C 6.774% 08/15/57		09/17/2024	Various		14,105,977	13,500,000	37,038
065931-BS-5	BANK5 2024-5YR5 BANK5 2024-5YR5 C 7.011% 02/15/29		02/08/2024	BARCLAYS CAPITAL INC.		2,464,219	2,400,000	6,063
06644V-BS-8	BANK5 2024-5YR9 BANK5 2024-5YR9 B 6.483% 08/15/57		08/19/2024	J.P. Morgan Sec		20,062,291	19,478,000	101,727
06644V-BX-7	BANK5 2024-5YR9 BANK5 2024-5YR9 C 6.419% 08/15/57		10/09/2024	Goldman Sachs		4,390,703	4,300,000	6,900
06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.030% 08/15/57		08/19/2024	J.P. Morgan Sec		12,219,177		278,630
06644W-BR-8	BANK5 2024-5YR11 BANK5 2024-5YR11 B 6.322% 11/15/57		11/04/2024	Morgan Stanley		5,112,080	5,000,000	16,683
06849R-AG-7	Barrick North America Finance Senior Unsecured 5.700% 05/30/41		09/23/2024	Various		16,875,920	16,000,000	271,241
07177M-AN-3	Baxalta Inc Senior Unsecured 5.250% 06/23/45		06/26/2024	Various		4,348,275	4,500,000	8,240
07274N-BA-0	Bayer US Finance II LLC Senior Unsecured 5.500% 07/30/35		09/11/2024	STAR Non-Modco FWH		6,495,787	6,500,000	40,715
072917-AA-5	BCRED MML CLO 2022-1 LLC BXCMM 2022-1A A1 6.267% 04/20/35		10/08/2024	Deutsche Bank Securities Inc		3,505,250	3,500,000	53,242
07324F-AD-2	Bayview Financial Mortgage Pas BAYV 2007-B 1A3 7.719% 08/28/47		07/31/2024	Apollo Internal		393,470	1,466,000	314
07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2 5.038% 01/25/36		08/02/2024	AADE - FABN		1,977,000	2,068,968	2,781
07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2 4.993% 04/25/36		01/12/2024	AARE Surplus AAM		762,731	796,136	2,259
07336W-BF-5	BBCMS Mortgage Trust 2024-C28 BBCMS 2024-C28 C 6.287% 09/15/57		08/08/2024	Barclays		2,653,937	2,654,000	12,978
07336Y-AF-2	BBCMS Mortgage Trust 2024-5C31 BBCMS 2024-5C31 C 5.756% 12/15/57		12/04/2024	Barclays		5,235,994	5,236,000	15,069
07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1 5.537% 02/25/36		07/31/2024	Apollo Internal		238,627	257,911	38
07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1 4.893% 04/25/36		07/31/2024	Apollo Internal		239,854	272,832	358
07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 2.357% 04/25/35		07/31/2024	Apollo Internal		31,252	146,294	11
07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.406% 04/25/35		11/27/2024	AARE II Surplus ISG		3,158,285	3,522,207	11,208
07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1 4.856% 04/25/35		07/31/2024	Apollo Internal		179,585	301,860	42
07386H-UL-3	Bear Stearns ALT-A Trust 2005- BALTA 2005-5 24A1 4.716% 07/25/35		07/31/2024	Apollo Internal		196,017	256,162	34
07386H-VR-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 21A1 6.223% 09/25/35		12/05/2024	ALRe Corporate AAM		3,493,029	4,185,276	2,894
07386H-VW-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1 5.749% 09/25/35		07/31/2024	Apollo Internal		141,050	359,275	57
07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1 4.993% 10/25/35		08/02/2024	AAIA NonModco AAM		56,772	57,466	77
07386H-ZE-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 22A1 5.623% 01/25/36		02/28/2024	AEL Modco AAM		567,233	615,300	2,384
07386H-ZG-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 23A1 5.132% 01/25/36		09/25/2024	ALRe Corporate AAM		8,262,919	9,036,827	30,433
07386R-AE-9	Bear Stearns Asset Backed Secu BSABS 2007-HE4 2A 4.673% 05/25/37		07/31/2024	Apollo Internal		108,207	115,314	146
073870-AG-2	Bear Stearns ALT-A Trust 2007- BALTA 2007-2 2A1 4.151% 04/25/37		01/08/2024	AAIA Modco AAM		1,529,210	2,064,517	1,575
073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1 6.000% 09/25/35		01/01/2024	Various		(381,312)	(383,295)	(1,278)
073879-6S-2	Bear Stearns Asset Backed Secu BSABS 2006-HE1 1M4 5.473% 12/25/35		07/31/2024	Apollo Internal		901,097	631,661	910
073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 5.698% 01/25/35		08/02/2024	AAIA NonModco AAM		511,058	496,027	740
073879-TW-8	Bear Stearns Asset Backed Secu BSABS 2005-HE4 M4 6.328% 04/25/35		07/31/2024	Apollo Internal		324,144	366,389	598
073879-XF-0	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1 5.128% 07/25/35		07/31/2024	Apollo Internal		146,545	304,328	415
073879-YG-7	Bear Stearns Asset Backed Secu BSABS 2005-AC4 A 6.000% 07/25/35		07/31/2024	Apollo Internal		151,051	189,859	32
07387U-BA-8	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4 5.398% 12/25/35		07/31/2024	Apollo Internal		1,148,170	885,782	1,262
07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.770% 07/25/36		12/05/2024	ALRe Corporate AAM		1,620,013	1,774,138	940
07388J-AC-9	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3 4.973% 10/25/36		07/31/2024	Apollo Internal		116,064	120,000	160
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.933% 11/25/36		07/31/2024	Apollo Internal		292,424	292,006	386
07400N-AB-6	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G 4.773% 06/25/47		07/31/2024	Apollo Internal		323,123	378,685	487
07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 4.893% 06/25/47		07/31/2024	Apollo Internal		575,969	656,349	861

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
07400N-AH-3	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1 5.023% 06/25/47		08/26/2024	Interest Capitalization		104,026	104,026	
07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1 4.853% 09/25/46		10/01/2024	AEL FWH AAM		2,155,753	2,396,406	2,144
07401L-AB-9	Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2 4.953% 07/25/36		07/31/2024	Apollo Internal		276,599	236,547	314
07401V-AB-7	Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2 4.633% 03/25/37		07/31/2024	Apollo Internal		522,485	521,743	654
07401W-AP-4	Bear Stearns Second Lien Trust BSSLT 2007-1 2A 4.893% 08/25/37		07/31/2024	Apollo Internal		112,911	117,625	154
07401W-BA-6	Bear Stearns Second Lien Trust BSSLT 2007-1 3A 4.893% 08/25/37		07/31/2024	Apollo Internal		145,250	151,402	199
075887-CJ-6	Becton Dickinson & Co Senior Unsecured 2.823% 05/20/30		07/24/2024	AEL Modco AAM		895,361	1,000,000	5,019
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.453% 02/15/51		07/30/2024	AADE - Coins VIAC - AAM		191,702		6,475
08163G-AY-6	Benchmark 2021-B28 Mortgage Tr BMARK 2021-B28 C 2.592% 08/15/54		07/10/2024	Citigroup		3,630,859	5,000,000	3,600
08163L-AS-8	Benchmark 2020-B21 Mortgage Tr BMARK 2020-B21 B 2.458% 12/17/53		12/17/2024	Bank of America		1,706,111	2,096,000	2,433
08163T-AR-3	Benchmark 2023-V2 Mortgage Tru BMARK 2023-V2 D 4.000% 05/15/55		12/11/2024	BARCLAYS CAPITAL SEC LIMITED		4,473,828	5,000,000	6,111
08163U-AG-4	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 B 5.977% 09/15/57		09/25/2024	Various		12,970,158	12,581,500	60,574
08163U-AH-2	Benchmark 2024-V10 Mortgage Tr BMARK 2024-V10 C 5.677% 09/15/57		10/09/2024	Goldman Sachs		1,979,844	2,000,000	2,839
08163V-AH-0	Benchmark 2023-V3 Mortgage Tru BMARK 2023-V3 C 7.173% 07/15/56		02/28/2024	Midland AAM		2,152,024	2,190,000	11,782
081915-AC-4	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 XA 0.847% 12/15/57		12/18/2024	Goldman Sachs		2,999,001		57,055
081915-AF-7	Benchmark 2024-V12 Mortgage Tr BMARK 2024-V12 B 6.282% 12/15/57		12/17/2024	Goldman Sachs		2,059,999	2,000,000	10,470
081919-AT-9	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 B 6.466% 08/15/57		08/16/2024	Goldman Sachs		8,234,608	8,000,000	40,231
081919-AU-6	Benchmark 2024-V9 Mortgage Tru BMARK 2024-V9 C 6.453% 08/15/57		10/09/2024	Goldman Sachs		4,544,375	4,500,000	15,775
081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO 1.335% 03/15/57		03/15/2024	Goldman Sachs		1,598,936		33,721
084664-DB-4	Berkshire Hathaway Finance Cor Senior Unsecured 3.850% 03/15/52		03/27/2024	Goldman Sachs		1,773,926	2,200,000	3,764
092113-AL-3	Black Hills Corp Senior Unsecured 3.950% 01/15/26		07/10/2024	ALRE - DFL Trust AAM		978,198	1,000,000	19,201
09256B-AG-2	Blackstone Holdings Finance Co Senior Unsecured 5.000% 06/15/44		09/06/2024	JPM SECURITIES LLC		4,212,409	4,300,000	50,167
09261B-AC-4	Blackstone Holdings Finance Co Senior Unsecured 1.625% 08/05/28		08/09/2024	AADE BLIC Modco AAM		13,364,961	15,000,000	2,708
09261B-AD-2	Blackstone Holdings Finance Co Senior Unsecured 2.000% 01/30/32		08/06/2024	Goldman Sachs		6,161,850	7,500,000	2,917
09261B-AH-3	Blackstone Holdings Finance Co Senior Unsecured 3.200% 01/30/52		09/13/2024	JPM SECURITIES LLC		6,141,845	8,500,000	34,756
09261B-AJ-9	Blackstone Holdings Finance Co Senior Unsecured 5.900% 11/03/27		09/23/2024	Various		12,423,361	11,900,000	229,543
09261B-AK-6	Blackstone Holdings Finance Co Senior Unsecured 6.200% 04/22/33		08/06/2024	Various		36,461,900	35,000,000	189,444
09261H-B*-7	Blackstone Private Credit Fund SR NTS SER D 7.490% 10/11/27		01/31/2024	CROSSTRADE		60,293,048	58,700,000	1,685,375
09261H-BG-1	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31		11/12/2024	Tax Free Exchange		182,789,648	185,000,000	3,436,632
09261H-BN-6	Blackstone Private Credit Fund Senior Unsecured 5.950% 07/16/29		11/07/2024	Tax Free Exchange		4,947,392	5,000,000	134,701
09261H-BQ-9	Blackstone Private Credit Fund Senior Unsecured 5.250% 04/01/30		09/24/2024	Citigroup		98,898,000	100,000,000	
09261H-BV-8	Blackstone Private Credit Fund Senior Unsecured 6.000% 11/22/34		12/06/2024	Wells Fargo		49,761,500	50,000,000	158,333
09261X-AH-5	Blackstone Secured Lending Fun Senior Unsecured 5.875% 11/15/27		05/13/2024	Citigroup		14,891,850	15,000,000	
09290D-AC-5	BlackRock Funding Inc Senior Unsecured 5.250% 03/14/54		03/05/2024	Morgan Stanley		5,396,128	5,462,000	
09581C-AA-9	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29		06/14/2024	Various		210,898,017	213,300,000	30,030
09581C-AC-5	Blue Owl Credit Income Corp Senior Unsecured 5.800% 03/15/30		09/10/2024	Wells Fargo		143,509,400	145,000,000	
09581J-AR-7	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31		10/28/2024	Tax Free Exchange		12,366,020	14,750,000	176,693
09581J-AS-5	Blue Owl Finance LLC BLUE OWL FINANCE LLC 4.375% 15 4.375% 02/15/32		10/28/2024	Tax Free Exchange		2,476,161	2,500,000	22,179
09581J-AT-3	Blue Owl Finance LLC BLUE OWL FINANCE LLC 6.25% 18 6.250% 04/18/34		10/28/2024	Tax Free Exchange		61,892,995	61,200,000	106,250
09660Q-AY-0	BMO 2024-5C3 Mortgage Trust BMO 2024-5C3 C 6.859% 02/15/57		12/10/2024	Various		3,980,163	3,822,000	7,230
09660W-AZ-4	BMO 2024-5C7 Mortgage Trust BMO 2024-5C7 C 5.748% 11/15/57		10/17/2024	BMO Capital Markets		4,999,958	5,000,000	24,006
09661X-AD-0	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 XA 1.021% 12/15/57		12/05/2024	BMO CAPITAL MARKETS (NY)		5,051,644		57,999
09661X-AG-3	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 B 6.091% 12/15/57		12/04/2024	BMO CAPITAL MARKETS (NY)		3,089,994	3,000,000	9,137
09661X-AH-1	BMO 2024-5C8 Mortgage Trust BMO 2024-5C8 C 5.744% 12/15/57		12/04/2024	BMO CAPITAL MARKETS (NY)		899,998	900,000	2,585
097023-CM-5	Boeing Co/The Senior Unsecured 2.700% 02/01/27		07/02/2024	AARE II Surplus ISG		8,290,303	9,000,000	101,925
09752@-AA-7	Bolt Slhn Whitehall 2020 Pt Tr P/T CERTS 3.400% 12/15/40		05/30/2024	MMTL Modco AAM		5,264,421	6,349,396	8,995
09951L-AA-1	Booz Allen Hamilton Inc Senior Unsecured 3.875% 09/01/28		09/13/2024	JPM SECURITIES LLC		6,180,032	6,400,000	10,333
10373Q-AE-0	BP Capital Markets America Inc Senior Unsecured 4.234% 11/06/28		08/09/2024	AADE BLIC Modco AAM		3,260,892	3,300,000	36,095
10373Q-AT-7	BP Capital Markets America Inc Senior Unsecured 3.119% 05/04/26		08/14/2024	AAIA Modco FHLB - AAM		97,635	100,000	866
10373Q-BQ-2	BP Capital Markets America Inc Senior Unsecured 3.379% 02/08/61		01/18/2024	Morgan Stanley		7,218,815	10,350,000	159,320
10373Q-BR-0	BP Capital Markets America Inc Senior Unsecured 3.060% 06/17/41		12/12/2024	Goldman Sachs		3,007,965	4,020,000	60,139
10373Q-BW-9	BP Capital Markets America Inc Senior Unsecured 4.989% 04/10/34		01/04/2024	JPM SECURITIES LLC		19,995,600	20,000,000	
10570N-AF-5	BRAVO Residential Funding Trus BRAVO 2024-CES1 M1 7.010% 04/25/54		04/30/2024	Morgan Stanley		3,748,988	3,749,000	28,471
10570N-AF-5	BRAVO Residential Funding Trus BRAVO 2024-CES1 M1 7.010% 04/25/54		08/14/2024	AAIA Modco FHLB - AAM		2,548,021	2,500,000	9,249
10570P-AF-0	BRAVO Residential Funding Trus BRAVO 2024-CES2 M1 6.250% 09/25/54		10/09/2024	Bank of America		3,799,927	3,800,000	25,924

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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109696-AA-2	Brink's Co/The Senior Unsecured 4.625% 10/15/27		08/07/2024	AAIA NonModco AAM		17,136,406	18,000,000	121,278
110122-CQ-9	Bristol-Myers Squibb Co Senior Unsecured 4.125% 06/15/39		08/09/2024	AADE BLIC Modco AAM		2,465,557	2,750,000	17,016
110122-EE-4	Bristol-Myers Squibb Co Senior Unsecured 4.900% 02/22/27		02/14/2024	Various		19,978,400	20,000,000	
110122-EH-7	Bristol-Myers Squibb Co Senior Unsecured 5.200% 02/22/34		02/14/2024	Citigroup		11,997,240	12,000,000	
110122-EK-0	Bristol-Myers Squibb Co Senior Unsecured 5.550% 02/22/54		02/14/2024	Citigroup		11,953,080	12,000,000	
110122-EL-8	Bristol-Myers Squibb Co Senior Unsecured 5.650% 02/22/64		02/14/2024	Various		39,802,400	40,000,000	
11042T-AA-1	British Airways 2018-1 Class A Secured 3.800% 09/20/31		06/18/2024	ALRe Corporate AAM		5,855,562	6,205,377	57,641
11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28		11/27/2024	AARE II Surplus ISG		697,158	667,690	1,864
11135F-BP-5	Broadcom Inc Senior Unsecured 3.137% 11/15/35		07/02/2024	AARE II Surplus ISG		3,409,546	4,275,000	17,508
11135F-CD-1	Broadcom Inc Senior Unsecured 4.800% 10/15/34		09/26/2024	JPM SECURITIES LLC		9,979,300	10,000,000	
114259-AP-9	Brooklyn Union Gas Co/The Senior Unsecured 4.504% 03/10/46		08/14/2024	AAIA Modco FHLB - AAM		704,249	850,000	16,377
118230-AS-0	Buckeye Partners LP Junior Subordinated 8.874% 01/22/78		01/01/2024	ALRe Corporate AAM		(5,955,833)	(7,000,000)	
12189T-AG-9	Burlington Northern Santa Fe L Senior Unsecured 6.875% 12/01/27		06/18/2024	Various		5,286,563	5,000,000	69,705
12189T-AN-4	Burlington Northern Santa Fe L Senior Unsecured 6.750% 03/15/29		05/30/2024	AHL Aegon IMR		533,776	500,000	7,031
12433C-AA-3	BX Commercial Mortgage Trust 2 BX 2024-AIRC A 6.088% 08/15/39		07/23/2024	WELLS FARGO SECURITIES		149,625,000	150,000,000	
12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 5.143% 08/25/35		07/31/2024	Apollo Internal		218,665	220,346	301
12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 5.143% 08/25/35		09/25/2024	Interest Capitalization		46	46	
1248MP-AF-1	Credit-Based Asset Servicing a CBASS 2007-MX1 M2 6.483% 12/25/36		07/31/2024	Apollo Internal		851,568	879,000	158
12499A-QE-3	C-BASS Mortgage Loan Asset-Bac C-BASS Mortgage Loan Asset-Bac 0.000% 01/30/53		01/01/2024	Credit Suisse		(349,600)	(76)	
12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 6.253% 07/25/34		07/31/2024	Apollo Internal		141,570	139,128	225
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54		09/27/2024	Morgan Stanley		45,845,167	47,500,000	
12511T-AG-8	CBAM 2021-15 LLC CBAM 2021-15A D 8.268% 01/15/36		08/02/2024	AADE - FABN		4,986,705	5,000,000	22,282
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52		11/25/2024	Interest Capitalization		7,029	7,029	
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52		10/16/2024	ALRe Corporate AAM		1,795,531	2,106,893	
125430-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1 6.000% 06/25/36		08/01/2024	Interest Capitalization		330	330	
125523-AJ-9	Cigna Group/The Senior Unsecured 4.800% 08/15/38		07/24/2024	AEL FWH AAM		2,795,501	3,000,000	63,600
125523-AK-6	Cigna Group/The Senior Unsecured 4.900% 12/15/48		08/14/2024	AAIA Modco FHLB - AAM		2,754,453	3,000,000	24,092
12592T-AQ-8	COMM 2015-3BP Mortgage Trust COMM 2015-3BP F 3.238% 02/10/35		08/02/2024	AAIA NonModco AAM		17,416,564	20,822,000	1,873
12593A-BB-0	COMM 2015-CCRE23 Mortgage Trus COMM 2015-CR23 XA 0.775% 05/10/48		08/08/2024	AADE - FABN		70,242		3,981
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.747% 07/27/36		07/31/2024	Apollo Internal		430,415	1,505,274	286
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.747% 07/27/36		11/01/2024	Interest Capitalization		442,322	442,322	
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50		07/09/2024	J.P. Morgan Sec		3,341,763	3,570,259	2,892
12610#-AC-7	CBRE US Core Partners REIT Ope SR NTS SER C 2.840% 11/04/30		05/30/2024	AAIA Modco FHLB - AAM		20,012,541	24,500,000	50,252
12610#-AD-5	CBRE US Core Partners REIT Ope SR NTS SER D 2.940% 09/16/32		05/30/2024	MMTL Modco AAM		3,898,507	5,000,000	30,217
126117-AU-4	CNA Financial Corp Senior Unsecured 3.450% 08/15/27		08/06/2024	Goldman Sachs		6,200,768	6,400,000	105,493
126117-AW-0	CNA Financial Corp Senior Unsecured 2.050% 08/15/30		08/14/2024	AAIA Modco FHLB - AAM		433,995	500,000	5,097
126117-AY-6	CNA Financial Corp Senior Unsecured 5.125% 02/15/34		02/06/2024	Wells Fargo		2,468,225	2,500,000	
126307-AS-6	CSC Holdings LLC Senior Unsecured 5.375% 02/01/28		09/25/2024	ALRe Corporate AAM		4,205,139	5,000,000	40,313
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38		09/02/2024	Interest Capitalization		56	56	
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 6.639% 10/26/35		05/02/2024	Various		5,204,806	5,524,189	14,472
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 3.172% 10/26/37		12/05/2024	Various		1,726,991	2,646,607	2,126
126401-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 2.208% 05/25/65		07/09/2024	J.P. Morgan Sec		2,996,482	3,246,460	980
126405-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60		07/31/2024	Apollo Internal		498,895		450
126405-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.554% 01/25/60		07/31/2024	Apollo Internal		640,813		731
126408-GS-6	CSX Corp Senior Unsecured 6.220% 04/30/40		06/27/2024	ALRE - DFL Trust AAM		1,360,573	1,246,000	12,271
126408-GU-1	CSX Corp Senior Unsecured 5.500% 04/15/41		12/26/2024	Various		6,119,662	6,060,000	60,000
126408-GW-7	CSX Corp Senior Unsecured 4.750% 05/30/42		12/30/2024	Goldman Sachs		12,355,002	13,430,000	38,311
126408-GY-3	CSX Corp Senior Unsecured 4.100% 03/15/44		12/20/2024	Various		12,248,738	14,280,000	88,428
126408-HF-3	CSX Corp Senior Unsecured 3.800% 11/01/46		09/11/2024	STAR Non-Modco FWH		2,102,528	2,500,000	34,306
126408-HG-1	CSX Corp Senior Unsecured 4.250% 11/01/66		09/11/2024	STAR Non-Modco FWH		2,574,969	3,000,000	46,042
126408-HK-2	CSX Corp Senior Unsecured 4.300% 03/01/48		09/11/2024	Various		4,003,169	4,500,000	72,264
126408-HM-8	CSX Corp Senior Unsecured 4.250% 03/15/29		01/16/2024	AADE Lincoln NonModco AAM		2,998,820	3,000,000	42,854
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2 6.639% 06/26/36		08/14/2024	AAIA Modco FHLB - AAM		1,737,056	1,802,490	4,226
12645Q-AC-2	CSMC Series 2011-6R CSMC 2011-6R 1A2 4.556% 03/25/36		03/27/2024	Various		3,364,921	4,083,147	7,034
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2 4.430% 07/27/36		04/01/2024	Interest Capitalization		30,703	30,703	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28		08/02/2024	AAIA NonModco AAM		45,617		
12648J-DS-7	CSMC Series 2014-4R CSMC 2014-4R 16A4 4.652% 02/27/36		07/31/2024	Apollo Internal		233,451	222,899	140
12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35		08/02/2024	AAIA NonModco AAM		160,775	165,284	13
12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30		07/31/2024	Apollo Internal		366,528		
12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57		07/31/2024	Apollo Internal		73,314	77,057	
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1 6.710% 07/25/47		07/31/2024	Apollo Internal		8,119,018	8,034,117	
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1 6.710% 07/25/47		08/02/2024	AAIA NonModco AAM		26,572,516	26,276,444	162,951
12657P-AC-9	CSMC Series 2021-2R CSMC 2021-2R 1A2 0.000% 07/25/47		07/31/2024	Apollo Internal		2,978,564	18,418,031	
12657P-AC-9	CSMC Series 2021-2R CSMC 2021-2R 1A2 0.000% 07/25/47		11/04/2024	Interest Capitalization		494,296	494,296	
12657X-AP-3	CSMC 2021-JR1 Trust CSMC 2021-JR1 PT2 0.000% 07/26/60		01/01/2024	Credit Suisse		(775,068)	(2,348,690)	(229)
12661N-AG-9	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B1 4.265% 03/25/67		07/31/2024	Apollo Internal		3,480,001	5,204,000	617
12661N-AH-7	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B2 4.265% 03/25/67		07/31/2024	Apollo Internal		2,912,068	5,395,000	639
12661N-AJ-3	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B3 4.241% 03/25/67		07/31/2024	Apollo Internal		1,044,049	3,935,000	465
12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67		07/31/2024	Apollo Internal		1,012,614		
12662G-AD-0	CSMC 2021-RPL4 Trust CSMC 2021-RPL4 A2 6.559% 12/27/60		12/01/2024	Interest Capitalization		2,638	2,638	
12662T-AA-8	CSMC Series 2022-7R CSMC 2022-7R 1A1 8.047% 10/25/66		01/01/2024	BROWNSTONE INVESTMENT GROUP LL		(4,750,485)	(4,774,357)	(17,540)
12662T-AC-4	CSMC Series 2022-7R CSMC 2022-7R 1A2 0.000% 10/25/66		07/31/2024	Apollo Internal		2,829,817	13,704,498	
12665D-CD-0	CVS Health Corp Senior Unsecured 5.300% 12/05/43		09/11/2024	STAR Non-Modco FWH		961,005	1,000,000	14,133
12665D-CM-0	CVS Health Corp Senior Unsecured 4.875% 07/20/35		07/24/2024	AEL Modco AAM		1,334,536	1,415,000	766
12665D-CY-4	CVS Health Corp Senior Unsecured 4.780% 03/25/38		07/24/2024	AEL Modco AAM		2,719,191	3,000,000	47,402
12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1 4.828% 05/25/37		07/31/2024	Apollo Internal		829,734	1,108,761	1,439
12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1 4.828% 05/25/37		08/26/2024	Interest Capitalization		86,222	86,222	
12667D-YK-8	CWABS Asset-Backed Certificate CWL 2006-5 M2 5.008% 08/25/36		07/31/2024	Apollo Internal		2,897,217	3,489,473	4,667
12667J-4C-3	CWABS Asset-Backed Certificate CWL 2005-1M1 M2 5.203% 11/25/35		07/31/2024	Apollo Internal		238,325	281,364	389
12667J-XE-7	CWABS Asset-Backed Certificate CWL 2005-1 MV8 6.553% 07/25/35		07/31/2024	Apollo Internal		188,678	238,000	400
12667J-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.353% 08/25/35		07/31/2024	Apollo Internal		379,028	537,501	760
12667A-AE-6	CWABS Asset-Backed Certificate CWL 2006-12 M1 4.903% 12/25/36		01/01/2024	Interest Capitalization		(9,695)	(9,695)	
12667F-3T-0	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7 5.500% 02/25/35		11/27/2024	AARE II Surplus ISG		3,906,126	4,168,699	16,559
12667F-4Q-5	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5 4.903% 03/01/38		07/31/2024	Apollo Internal		341,311	446,180	477
12667F-4T-9	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8 4.903% 03/01/38		07/31/2024	Apollo Internal		276,625	361,619	387
12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.754% 04/25/34		07/31/2024	Apollo Internal		413,184	486,108	78
12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 5.810% 09/25/34		11/27/2024	AARE II Surplus ISG		2,975,430	3,053,300	12,829
12667F-TF-2	Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2 6.178% 10/25/34		07/31/2024	Apollo Internal		220,596	259,585	415
12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2 5.500% 12/25/34		01/08/2024	AAIA Modco AAM		1,501,482	1,734,374	1,855
12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 5.113% 10/25/35		12/04/2024	Various		(92,776)	(67,585)	2,078
12667G-EP-4	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 4.953% 05/25/35		07/31/2024	Apollo Internal		363,462	419,411	449
12667G-JS-3	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 4.953% 06/25/35		07/31/2024	Apollo Internal		99,907	137,373	147
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.973% 07/25/35		01/01/2024	AAIA Modco FHLB - AAM		(4,381,347)	(4,892,105)	(13,808)
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.973% 07/25/35		01/01/2024	AAIA Modco FHLB - AAM		4,381,347	4,892,105	13,808
12667G-XA-6	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1 4.853% 08/25/35		07/31/2024	Apollo Internal		289,914	505,934	566
12667G-XK-4	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1 5.203% 08/25/35		07/31/2024	Apollo Internal		534,647	817,239	874
12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 5.013% 08/25/35		11/27/2024	AARE II Surplus ISG		2,106,992	2,302,914	673
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.798% 05/25/37		01/25/2024	Interest Capitalization		1	1	
12668A-4B-8	Alternative Loan Trust 2005-1M CWALT 2005-1M1 A1 5.053% 01/25/36		01/01/2024	AAIA Modco FHLB - AAM		(3,071,967)	(3,472,043)	(9,931)
12668A-4B-8	Alternative Loan Trust 2005-1M CWALT 2005-1M1 A1 5.053% 01/25/36		01/01/2024	AAIA Modco FHLB - AAM		3,071,967	3,472,043	9,931
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 5.125% 11/20/35		12/19/2024	MMTL Modco AAM		1,891,789	1,951,394	8,427
12668A-HG-3	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3 5.233% 11/25/35		06/25/2024	Interest Capitalization		3,346	3,346	
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J1 4A3 5.500% 12/25/35		08/08/2024	AADE - FABN		328,080	545,111	583
12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 5.125% 11/20/35		08/29/2024	ALRe Corporate AAM		3,861,001	4,198,882	6,393
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35		01/01/2024	AAIA Modco FHLB - AAM		(3,622,360)	(4,184,070)	(8,310)
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35		01/01/2024	AAIA Modco FHLB - AAM		3,622,360	4,184,070	8,310
12668B-CH-4	Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3 4.853% 02/25/36		07/31/2024	Apollo Internal		410,779	1,121,488	1,279
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36		01/01/2024	AAIA Modco FHLB - AAM		(2,289,943)	(3,932,800)	(8,521)
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36		01/01/2024	AAIA Modco FHLB - AAM		2,289,943	3,932,800	8,521
12668B-EK-5	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5 5.553% 02/25/36		07/31/2024	Apollo Internal		407,352	526,595	672

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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12668B-LD-3	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4 4.853% 03/25/36		07/31/2024	Apollo Internal		246,305	687,207	784
12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5 6.000% 04/25/36		11/01/2024	Interest Capitalization		33	33	
12668B-PP-2	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3 5.153% 04/25/36		07/31/2024	Apollo Internal		193,232	484,189	565
12668B-PR-8	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5 6.000% 04/25/36		10/01/2024	Interest Capitalization		20	20	
12668B-PS-6	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6 6.000% 04/25/36		10/01/2024	Interest Capitalization		191	191	
12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 5.153% 04/25/36		11/27/2024	AARE II Surplus ISG		378,128	892,205	268
12668B-XF-5	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10 4.803% 05/25/36		07/31/2024	Apollo Internal		298,918	707,196	799
12669A-2A-5	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4 4.953% 05/25/36		07/31/2024	Apollo Internal		183,117	512,849	595
12669A-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A 4.522% 05/20/36		11/27/2024	AARE II Surplus ISG		493,872	539,252	1,762
12669A-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 5.103% 01/25/36		07/31/2024	Apollo Internal		139,095	247,777	295
12669A-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.797% 02/20/36		02/28/2024	AEL Modco AAM		151,726	171,280	586
12669A-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B 4.797% 02/20/36		05/02/2024	USAA - AAIA Modco AAM		2,709,889	3,058,540	387
12669A-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.556% 03/20/36		07/31/2024	Apollo Internal		180,243	191,811	24
12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 6.958% 08/25/34		01/01/2024	Various		(621,764)	(679,729)	(976)
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34		05/02/2024	MMTL Modco AAM		172,752	184,000	27
12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5 5.153% 02/25/35		11/27/2024	AARE II Surplus ISG		2,395,707	2,559,107	768
12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 4.793% 06/25/35		09/30/2024	AADE BLIC Modco AAM		1,603,120	1,703,844	1,256
12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1 5.033% 03/25/35		11/27/2024	AADE - FABN		2,292,907	2,622,016	769
12670F-AF-7	CWABS Asset-Backed Certificate CWL 2007-9 M1 4.713% 06/25/47		07/31/2024	Apollo Internal		921,661	1,163,128	1,480
144141-DB-1	Duke Energy Progress LLC Secured 4.100% 05/15/42		09/06/2024	JPM SECURITIES LLC		3,798,061	4,300,000	55,828
144141-DD-7	Duke Energy Progress LLC Secured 4.100% 03/15/43		09/06/2024	JPM SECURITIES LLC		3,791,482	4,300,000	85,212
14855M-AA-6	Castlelake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39		08/08/2024	AARE II Surplus ISG		3,837,513	4,178,686	10,591
14913U-AE-0	Caterpillar Financial Services Senior Unsecured 4.500% 01/08/27		01/02/2024	Various		45,950,320	46,000,000	
149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A 4.953% 06/25/38		07/31/2024	Apollo Internal		142,753	184,002	244
15135B-AR-2	Centene Corp Senior Unsecured 4.250% 12/15/27		08/07/2024	AAIA NonModco AAM		6,326,874	6,500,000	39,903
15135B-AT-8	Centene Corp Senior Unsecured 4.625% 12/15/29		08/07/2024	AAIA NonModco AAM		6,289,881	6,500,000	43,424
15189T-BH-9	CenterPoint Energy Inc Senior Unsecured 7.000% 02/15/55		08/12/2024	Morgan Stanley		16,333,000	16,333,000	
15189T-BJ-5	CenterPoint Energy Inc Senior Unsecured 6.850% 02/15/55		08/12/2024	Morgan Stanley		16,000,000	16,000,000	
15189T-BP-1	CenterPoint Energy Inc Junior Subordinated 6.700% 05/15/55		10/29/2024	JPM SECURITIES LLC		50,000,000	50,000,000	
15189X-AM-0	CenterPoint Energy Houston Ele Secured 3.550% 08/01/42		09/11/2024	STAR Non-Modco FWH		4,106,498	5,000,000	19,722
15189X-AT-5	CenterPoint Energy Houston Ele Secured 4.250% 02/01/49		01/18/2024	Morgan Stanley		11,886,492	13,800,000	278,588
15201E-AA-2	Centersquare Issuer LLC CNSQ 2024-1A A2 5.200% 10/26/54		10/10/2024	TD Securities		29,570,776	31,000,000	
152314-EN-6	Centex Home Equity Loan Trust CXHE 2002-A MF2 6.520% 01/25/32		03/01/2024	Interest Capitalization		83	83	
152314-KA-7	Centex Home Equity Loan Trust CXHE 2004-B M6 6.328% 03/25/34		07/31/2024	Apollo Internal		184,537	290,470	474
15405E-AD-0	Central Maine Power Co MTN SER F 5.700% 11/01/25		01/10/2024	AAIA NonModco AAM		6,439,421	6,500,000	132,763
15672Q-AE-7	Cerberus Loan Funding XXXVII L CERB 2022-1A C 7.806% 04/15/34		02/08/2024	WELLS FARGO SECURITIES		6,000,000	6,000,000	38,088
15674D-AE-4	Cerberus Loan Funding XLIV LLC CERB 2023-5A C 8.856% 01/15/36		01/01/2024	Various		21,400,000	21,400,000	
15674D-AG-9	Cerberus Loan Funding XLIV LLC CERB 2023-5A D 10.856% 01/15/36		01/01/2024	WELLS FARGO SECURITIES		14,200,000	14,200,000	
15674X-AE-0	Cerberus Loan Funding XXXVIII CERB 2022-2A A2 7.806% 10/15/34		10/01/2024	AEL FWH AAM		11,635,896	11,500,000	210,580
15675B-AA-5	Cerberus Loan Funding XLVI LP CERB 2024-2A A 6.506% 07/15/36		04/12/2024	Greensledge Capital Markets LL		20,000,000	20,000,000	
15675B-AB-3	Cerberus Loan Funding XLVI LP CERB 2024-2A B 6.956% 07/15/36		04/12/2024	Greensledge Capital Markets LL		11,600,000	11,600,000	
15675B-AD-9	Cerberus Loan Funding XLVI LP CERB 2024-2A D 9.606% 07/15/36		04/12/2024	Greensledge Capital Markets LL		4,000,000	4,000,000	
15675F-AA-6	Cerberus Loan Funding XLV LLC CERB 2024-1A A 6.556% 04/15/36		08/28/2024	ALRe Corporate AAM		21,088,914	21,000,000	184,835
15694D-AE-8	Cerberus Loan Funding XLIII LL CERB 2023-4A C 9.006% 10/15/35		05/13/2024	Various		10,928,546	10,896,000	82,023
15694S-AC-1	Cerberus Loan Funding XLVII LL CERB 2024-3A B 6.606% 07/15/36		05/23/2024	Bank of America		7,000,000	7,000,000	
15694S-AE-7	Cerberus Loan Funding XLVII LL CERB 2024-3A C 7.206% 07/15/36		05/23/2024	Bank of America		1,470,000	1,470,000	
15694S-AG-2	Cerberus Loan Funding XLVII LL CERB 2024-3A D 9.006% 07/15/36		05/23/2024	Bank of America		4,690,000	4,690,000	
159864-AE-7	Charles River Laboratories Int Senior Unsecured 4.250% 05/01/28		08/07/2024	Various		3,920,690	4,000,000	32,819
161175-BK-9	Charter Communications Operati Senior Secured 4.200% 03/15/28		05/10/2024	HSBC SECURITIES (USA) INC		5,677,862	6,048,000	41,630
161175-BM-5	Charter Communications Operati Senior Secured 5.375% 04/01/38		09/13/2024	JPM SECURITIES LLC		6,145,910	6,700,000	165,057
161175-BN-3	Charter Communications Operati Senior Secured 5.750% 04/01/48		09/06/2024	JPM SECURITIES LLC		7,811,144	8,800,000	222,078
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50		09/09/2024	Various		9,533,760	12,300,000	13,587
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50		08/09/2024	AAIA NonModco AAM		22,269,904	29,671,000	625,069
161175-BU-7	Charter Communications Operati Senior Secured 2.800% 04/01/31		09/23/2024	Barclays		14,931,810	17,400,000	234,127
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51		09/23/2024	Various		14,457,946	22,462,000	358,468

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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161175-BY-9	Charter Communications Operati Senior Secured 3.850% 04/01/61		09/23/2024	Barclays		12,403,200	20,000,000	370,028
161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41		06/07/2024	Various		11,661,204	17,333,000	156,306
161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41		08/09/2024	AAIA NonModco AAM		40,769,472	59,000,000	390,056
161175-CC-6	Charter Communications Operati Senior Secured 4.400% 12/01/61		06/06/2024	BNP Paribas		4,595,325	7,000,000	3,422
161175-CE-2	Charter Communications Operati Senior Secured 3.500% 03/01/42		08/09/2024	AAIA NonModco AAM		26,688,546	39,000,000	599,083
161175-CG-7	Charter Communications Operati Senior Secured 3.950% 06/30/62		08/28/2024	Various		3,001,085	5,000,000	59,634
161175-CJ-1	Charter Communications Operati Senior Secured 4.400% 04/01/33		06/14/2024	JPM SECURITIES LLC		11,674,327	13,100,000	121,684
161175-CL-6	Charter Communications Operati Senior Secured 5.500% 04/01/63		09/06/2024	JPM SECURITIES LLC		3,495,470	4,300,000	103,797
161175-CQ-5	Charter Communications Operati Senior Secured 6.100% 06/01/29		09/23/2024	Barclays		6,329,055	6,100,000	134,369
161175-CR-3	Charter Communications Operati Senior Secured 6.550% 06/01/34		09/06/2024	JPM SECURITIES LLC		5,000,256	4,800,000	100,433
16162X-AC-1	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3 6.000% 11/25/36		07/31/2024	Apollo Internal		21,451	51,039	9
161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.687% 03/25/37		09/25/2024	ALRe Corporate AAM		2,652,531	2,733,549	8,536
161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.430% 03/25/37		09/25/2024	ALRe Corporate AAM		2,287,840	2,431,073	7,198
16411Q-AQ-4	Cheniere Energy Partners LP Senior Unsecured 5.950% 06/30/33		02/27/2024	Tax Free Exchange		2,494,692	2,500,000	23,552
16411R-AN-9	Cheniere Energy Inc Senior Unsecured 5.650% 04/15/34		10/03/2024	Tax Free Exchange		64,942,684	65,000,000	1,979,069
166756-AE-6	Chevron USA Inc Senior Unsecured 0.687% 08/12/25		06/14/2024	JPM SECURITIES LLC		6,188,130	6,500,000	15,505
16678R-ED-5	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 4.853% 06/25/36		07/31/2024	Apollo Internal		97,229	111,131	145
16678R-FL-6	Chevy Chase Funding LLC Mortga CCMFC 2004-1A IO 1.143% 01/25/35		01/01/2024	Credit Suisse		(1,159)		
16678R-FM-4	Chevy Chase Funding LLC Mortga CCMFC 2004-2A IO 1.208% 05/25/35		01/01/2024	Credit Suisse		(846)		
16678R-FW-2	Chevy Chase Funding LLC Mortga CCMFC 2005-1A NIO 0.194% 01/25/36		01/01/2024	Credit Suisse		(51)		
16678R-FX-0	Chevy Chase Funding LLC Mortga CCMFC 2005-2A NIO 0.355% 05/25/36		01/01/2024	Credit Suisse		(1,226)		
16678R-GD-3	Chevy Chase Funding LLC Mortga CCMFC 2005-AA NIO 0.307% 01/25/37		01/01/2024	Credit Suisse		(15)		
16678R-GE-1	Chevy Chase Funding LLC Mortga CCMFC 2005-BA NIO 0.324% 06/25/36		01/01/2024	Credit Suisse		(368)		
169905-AH-9	Choice Hotels International In Senior Unsecured 5.850% 08/01/34		09/13/2024	Various		30,840,520	30,900,000	70,948
170257-AG-4	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A3 6.500% 11/25/36		10/01/2024	Interest Capitalization		4	4	
170257-AH-2	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4 6.500% 11/25/36		11/01/2024	Interest Capitalization		12	12	
171232-AQ-4	Chubb Corp/The Senior Unsecured 6.000% 05/11/37		09/11/2024	AAIA Modco AAM		11,275,579	10,000,000	200,000
171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B 2.910% 10/30/50		05/30/2024	MMTL Modco AAM		2,987,754	4,342,857	10,531
171265-C8-8	Chugach Electric Association I 1ST MTG 2020 SER A-A 2.380% 10/30/39		05/30/2024	MMTL Modco AAM		1,227,296	1,500,000	2,975
17151M-AC-6	Churchill NCDLC CLO-III LLC CHMML 2024-1A A 6.617% 04/20/36		09/17/2024	Various		17,657,150	17,600,000	105,589
17151M-AE-2	Churchill NCDLC CLO-III LLC CHMML 2024-1A B 7.267% 04/20/36		02/09/2024	WELLS FARGO SECURITIES		10,400,000	10,400,000	
172967-KG-5	Citigroup Inc Senior Unsecured 3.700% 01/12/26		12/19/2024	MMTL Modco AAM		3,953,967	4,000,000	64,544
172967-LW-9	Citigroup Inc Senior Unsecured 4.075% 04/23/29		02/28/2024	AEL Modco AAM		5,721,639	6,000,000	84,896
17306S-AC-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A 4.841% 06/25/36		05/02/2024	MMTL Modco AAM		1,354,460	1,454,723	195
17307G-ZZ-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.570% 10/25/35		02/28/2024	AEL FWH AAM		244,397	259,170	1,400
17309F-AH-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A5A 5.082% 07/25/36		06/13/2024	Midland AAM		238,563	248,214	398
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36		06/13/2024	Various		625,066	711,998	1,424
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A 5.990% 11/25/36		07/31/2024	Apollo Internal		313,363	355,171	55
17312V-AW-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5 2.197% 05/25/37		07/31/2024	Apollo Internal		259,418		2,449
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36		02/28/2024	AAIA Modco FHLB - AAM		430,973	500,921	2,160
17319G-AJ-3	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2 5.409% 03/25/36		02/28/2024	AAIA Modco FHLB - AAM		1,161,752	1,292,246	5,157
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2 4.542% 10/25/36		08/08/2024	AADE - FABN		446,297	508,638	428
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36		02/28/2024	AAIA Modco FHLB - AAM		1,080,556	1,212,467	4,083
17323L-AC-1	Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2 4.723% 03/25/36		08/14/2024	AAIA Modco FHLB - AAM		1,797,715	1,795,688	5,720
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.703% 01/25/36		11/27/2024	Various		3,305,780	3,627,018	1,071
184496-AP-2	Clean Harbors Inc SENIOR 5.125% 07/15/29		01/01/2024	AARE II Surplus ISG		(2,864,063)	(3,000,000)	(32,031)
18539U-AC-9	Clearway Energy Operating LLC SENIOR 4.750% 03/15/28		08/07/2024	AAIA NonModco AAM		4,838,875	5,000,000	93,681
19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51		08/14/2024	Goldman Sachs		539,310	585,411	950
19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51		11/27/2024	AARE II Surplus ISG		1,279,235	1,422,220	231
19685E-AD-3	COLT 2022-2 Mortgage Loan Trus COLT 2022-2 M1 3.964% 02/25/67		11/06/2024	ALRE - DFL Trust AAM		1,257,607	1,500,000	836
19828T-AB-2	Columbia Pipelines Operating C Senior Unsecured 6.036% 11/15/33		02/12/2024	Goldman Sachs		5,173,650	5,000,000	155,930
19828T-AF-3	Columbia Pipelines Operating C Senior Unsecured 5.695% 10/01/54		09/03/2024	MIZUHO SECURITIES USA L		29,998,500	30,000,000	
20030N-AK-7	Comcast Corp Senior Unsecured 6.500% 11/15/35		06/21/2024	ALRE - DFL Trust AAM		1,102,417	1,001,000	6,507
20030N-CL-3	Comcast Corp Senior Unsecured 4.600% 10/15/38		07/24/2024	AEL Modco AAM		1,846,225	2,000,000	25,300
20030N-DH-1	Comcast Corp Senior Unsecured 3.750% 04/01/40		12/12/2024	Goldman Sachs		10,844,478	13,030,000	97,725

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
202795-JY-7	Commonwealth Edison Co Secured 5.300% 02/01/53		09/13/2024	JPM SECURITIES LLC		6,196,200	6,000,000	39,750
20633K-AE-8	Concord Music Royalties LLC TUNES 2024-1A A 5.644% 10/20/74		10/16/2024	Santander US Capital Markets L		440,481,367	440,500,000	
20682A-AJ-9	CONE Trust 2024-DFW1 CONE 2024-DFW1 C 7.087% 08/15/41		07/11/2024	Morgan Stanley		40,897,500	41,000,000	
20825C-AQ-7	ConocoPhillips Senior Unsecured 6.500% 02/01/39		08/09/2024	AADE BLIC Modco AAM		5,630,065	5,000,000	7,222
20826F-AC-0	ConocoPhillips Co Senior Unsecured 4.300% 11/15/44		12/26/2024	Barclays		5,963,176	7,130,000	35,769
20826F-BC-9	ConocoPhillips Co Senior Unsecured 3.758% 03/15/42		07/31/2024	ALRE - DFL Trust AAM		3,235,365	4,000,000	56,788
20826F-BF-2	ConocoPhillips Co Senior Unsecured 5.050% 09/15/33		06/26/2024	AAIA Modco FHLB - AAM		5,997,938	6,000,000	85,850
20826F-BG-0	ConocoPhillips Co Senior Unsecured 5.550% 03/15/54		09/23/2024	Barclays		18,890,428	17,800,000	24,698
20826F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63		09/13/2024	JPM SECURITIES LLC		6,104,244	5,700,000	903
20826F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63		12/05/2024	ALRe Corporate AAM		2,468,399	2,400,000	30,400
209111-ES-8	Consolidated Edison Co of New Senior Unsecured 6.300% 08/15/37		09/23/2024	Barclays		6,256,305	5,500,000	37,538
209111-EU-3	Consolidated Edison Co of New Senior Unsecured 6.750% 04/01/38		09/06/2024	JPM SECURITIES LLC		5,061,530	4,300,000	127,388
209111-EY-5	Consolidated Edison Co of New Senior Unsecured 5.500% 12/01/39		09/06/2024	JPM SECURITIES LLC		4,538,693	4,300,000	64,381
209111-FC-2	Consolidated Edison Co of New Senior Unsecured 3.950% 03/01/43		09/06/2024	JPM SECURITIES LLC		3,692,324	4,300,000	3,774
209111-FD-0	Consolidated Edison Co of New Senior Unsecured 4.450% 03/15/44		09/23/2024	Various		14,033,998	15,300,000	192,425
209111-FH-1	Consolidated Edison Co of New Senior Unsecured 3.850% 06/15/46		09/06/2024	JPM SECURITIES LLC		3,573,171	4,300,000	38,628
210371-AF-7	Exelon Corp Senior Unsecured 7.600% 04/01/32		06/26/2024	ALRE - DFL Trust AAM		3,930,483	3,500,000	63,544
210385-AD-2	Constellation Energy Generatio Senior Unsecured 6.125% 01/15/34		09/30/2024	Bank of America		14,966,120	13,600,000	175,856
210385-AE-0	Constellation Energy Generatio Senior Unsecured 6.500% 10/01/53		09/13/2024	JPM SECURITIES LLC		22,422,064	19,600,000	572,794
210385-AF-7	Constellation Energy Generatio Senior Unsecured 5.750% 03/15/54		07/17/2024	Various		90,859,145	91,250,000	234,241
210518-DB-9	Consumers Energy Co Secured 4.050% 05/15/48		09/06/2024	JPM SECURITIES LLC		3,161,808	3,600,000	46,170
210518-DU-7	Consumers Energy Co Secured 4.625% 05/15/33		08/06/2024	Goldman Sachs		5,549,880	5,600,000	58,994
210518-DV-5	Consumers Energy Co Secured 4.900% 02/15/29		09/23/2024	Barclays		6,194,160	6,000,000	31,850
210518-DW-3	Consumers Energy Co Secured 4.600% 05/30/29		01/02/2024	Goldman Sachs		27,935,040	28,000,000	
21871X-AP-4	Corebridge Financial Inc Junior Subordinated 6.875% 12/15/52		03/25/2024	AAIA NonModco AAM		16,003,736	15,937,000	304,352
21871X-AR-0	Corebridge Financial Inc Senior Unsecured 6.050% 09/15/33		08/22/2024	Tax Free Exchange		10,439,824	10,000,000	263,847
22160N-AA-7	CoStar Group Inc SENIOR 2.800% 07/15/30		08/06/2024	Goldman Sachs		9,781,758	11,200,000	12,958
224044-CF-2	Cox Communications Inc Senior Unsecured 4.800% 02/01/35		07/24/2024	Various		3,819,789	4,143,000	94,783
22540A-3K-2	CS First Boston Mortgage Secur CS First Boston Mortgage Secur 0.900% 01/30/53		01/01/2024	Credit Suisse		(297,203)	(777,000)	
22540V-UE-0	Credit Suisse First Boston Mor CSFB 2002-AR2 2X 0.000% 02/25/32		01/01/2024	Credit Suisse		(45,316)	(1,576,214)	
22541L-AE-3	Credit Suisse USA LLC Senior Unsecured 7.125% 07/15/32		07/24/2024	AEL FWH AAM		1,114,930	1,000,000	1,781
22541N-E9-6	First Franklin Mortgage Loan T FFML 2003-FFA 1AS 0.000% 02/25/33		01/01/2024	Credit Suisse		(8,373)	(48,538)	
22541N-YM-5	Credit Suisse First Boston Mor CSFB 2002-AR33 5X 0.000% 01/25/33		01/01/2024	Credit Suisse		(12,642)	(48,624)	
22541N-ZZ-5	Credit Suisse First Boston Mor CSFB 2003-AR2 5X 0.000% 02/25/33		01/01/2024	Credit Suisse		(100,763)	(839,694)	
22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1 6.072% 03/25/34		02/28/2024	AAIA Modco FHLB - AAM		2,489,376	2,785,460	12,156
22541Q-CR-1	Credit Suisse First Boston Mor CSFB 2003-AR15 4X 0.000% 06/25/33		01/01/2024	Credit Suisse		(29,776)	(916,179)	
22541Q-SA-1	Credit Suisse First Boston Mor CSFB 2003-AR22 4X 0.000% 08/25/33		01/01/2024	Credit Suisse		(77,679)	(776,786)	
22541Q-UH-3	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR24 6X 0.000% 09/25/33		01/01/2024	Credit Suisse		(300,833)	(1,203,333)	
225458-2F-4	Credit Suisse First Boston Mor CSFB 2005-8 5A3 4.853% 09/25/35		07/31/2024	Apollo Internal		312,008	1,264,463	1,442
225458-2F-4	Credit Suisse First Boston Mor CSFB 2005-8 5A3 4.853% 09/25/35		09/25/2024	Interest Capitalization		651	651	
225458-2J-6	Credit Suisse First Boston Mor CSFB 2005-8 8A1 7.000% 09/25/35		11/27/2024	AARE II Surplus ISG		792,762	6,035,967	30,515
225458-Y2-8	Credit Suisse First Boston Mor CSFB 2005-8 3A5 5.803% 09/25/35		09/25/2024	Interest Capitalization		52	52	
2254W0-NP-6	Credit Suisse First Boston Mor CSFB 2005-11 4A1 7.000% 12/25/35		09/01/2024	Interest Capitalization		162	162	
2254W0-PD-1	Credit Suisse First Boston Mor CSFB 2005-11 7A2 6.000% 12/25/35		09/02/2024	Interest Capitalization		307	307	
226373-AQ-1	Energy Transfer LP Senior Unsecured 5.625% 05/01/27		08/02/2024	AAIA NonModco AAM		6,217,825	6,200,000	88,156
226373-AR-9	Energy Transfer LP Senior Unsecured 6.000% 02/01/29		08/06/2024	Goldman Sachs		10,204,100	10,000,000	10,000
226373-AT-5	Energy Transfer LP Senior Unsecured 7.375% 02/01/31		08/06/2024	Goldman Sachs		6,122,770	5,800,000	7,129
22822R-BH-2	Crown Castle Towers LLC CCI 2018-1 C2 4.241% 07/15/28		02/28/2024	AAIA Modco FHLB - AAM		1,425,071	1,500,000	2,297
22822V-AH-4	Crown Castle Inc Senior Unsecured 3.650% 09/01/27		07/10/2024	Various		6,156,389	6,500,000	106,915
22822V-AK-7	Crown Castle Inc Senior Unsecured 3.800% 02/15/28		02/28/2024	AEL FWH AAM		3,766,127	4,000,000	5,489
228925-AA-1	CRSO Trust CRSO 2023-BRND A 6.891% 07/10/40		09/16/2024	Morgan Stanley		139,289,045	130,817,000	338,146
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9 6.500% 08/25/36		10/01/2024	Interest Capitalization		16	16	
22945A-AE-9	CSMC 2017-RPL1 Trust CSMC 2017-RPL1 B1 2.973% 07/25/57		07/31/2024	Apollo Internal		245,930	355,000	29
22945A-AG-4	CSMC 2017-RPL1 Trust CSMC 2017-RPL1 B3 2.973% 07/25/57		07/31/2024	Apollo Internal		159,769	346,000	29
22945D-AS-2	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 B 4.476% 03/15/52		07/09/2024	Citigroup		1,373,906	1,500,000	1,678

SCHEDULE D - PART 3

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22966R-AC-0	CubeSmart LP Senior Unsecured 4.000% 11/15/25		08/02/2024	AAIA NonModco AAM		492,901	500,000	4,278
22966R-AD-8	CubeSmart LP Senior Unsecured 3.125% 09/01/26		01/01/2024	AARE II Surplus ISG		(1,868,351)	(2,000,000)	(5,035)
22966R-AE-6	CubeSmart LP Senior Unsecured 4.375% 02/15/29		02/28/2024	Midland AAM		476,486	500,000	790
22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		01/01/2024	Interest Capitalization		43	43	
23242G-AE-4	Alternative Loan Trust 2006-OA CWALT 2006-OA16 A2 4.833% 10/25/46		02/26/2024	Interest Capitalization		201	201	
23245Q-AA-7	Alternative Loan Trust 2006-OA CWALT 2006-OA21 A1 4.675% 03/20/47		07/22/2024	Interest Capitalization		77	77	
23311V-AH-0	DCP Midstream Operating LP Senior Unsecured 5.125% 05/15/29		07/24/2024	AEL Modco AAM		1,504,917	1,500,000	14,734
23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.981% 02/19/45		08/02/2024	AAIA NonModco AAM		322,686	330,228	765
23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 5.001% 08/19/45		08/08/2024	AADE - FABN		2,320,052	2,588,171	8,592
233331-BF-3	DTE Energy Co Senior Unsecured 2.950% 03/01/30		02/12/2024	Goldman Sachs		8,801,200	10,000,000	133,569
23338V-AE-6	DTE Electric Co Secured 3.700% 03/15/45		09/13/2024	JPM SECURITIES LLC		9,754,804	11,700,000	77,659
23338V-AH-9	DTE Electric Co Secured 4.050% 05/15/48		09/13/2024	JPM SECURITIES LLC		9,917,822	11,400,000	151,796
23338V-AV-8	DTE Electric Co Secured 5.200% 03/01/34		02/20/2024	Scotia Capital		3,998,120	4,000,000	
24023A-AA-8	DC Commercial Mortgage Trust 2 DC 2023-DC A 6.314% 09/12/40		09/12/2024	Morgan Stanley		37,696,417	35,852,000	75,460
24422E-XF-1	John Deere Capital Corp Senior Unsecured 4.500% 01/08/27		11/22/2024	ALRE - TDF Trust AAM		8,994,617	9,000,000	150,750
246114-AA-0	Delaware Life Global Funding FABN SER 21-1 2.662% 06/29/26		08/14/2024	AAIA Modco FHLB - AAM		1,730,095	1,837,000	6,113
246114-AC-6	Delaware Life Global Funding Secured 3.530% 03/10/27		08/14/2024	AAIA Modco FHLB - AAM		1,075,248	1,137,000	17,169
251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3 5.500% 11/25/35		10/01/2024	Interest Capitalization		101	101	
251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3 5.500% 11/25/35		08/08/2024	AADE - FABN		326,721	645,934	691
25179M-AN-3	Devon Energy Corp Senior Unsecured 4.750% 05/15/42		09/12/2024	STAR Non-Modco FWH		889,432	1,000,000	15,438
25278X-AW-9	Diamondback Energy Inc Senior Unsecured 6.250% 03/15/53		09/06/2024	Various		16,759,111	15,800,000	284,931
25278X-AX-7	Diamondback Energy Inc Senior Unsecured 5.200% 04/18/27		04/19/2024	Various		21,917,896	22,000,000	6,356
25278X-AY-5	Diamondback Energy Inc Senior Unsecured 5.150% 01/30/30		04/10/2024	Various		10,539,494	10,600,000	
25278X-BA-6	Diamondback Energy Inc Senior Unsecured 5.750% 04/18/54		08/06/2024	Various		17,278,134	17,300,000	217,622
25278X-BB-4	Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64		04/10/2024	Citigroup		8,267,862	8,300,000	
25278X-BB-4	Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64		12/05/2024	ALRe Corporate AAM		12,469,286	12,400,000	95,514
253393-AG-7	Dick's Sporting Goods Inc Senior Unsecured 4.100% 01/15/52		09/06/2024	JPM SECURITIES LLC		3,307,130	4,300,000	26,445
25389J-AR-7	Digital Realty Trust LP Senior Unsecured 3.700% 08/15/27		07/10/2024	ALRE - DFL Trust AAM		1,918,746	2,000,000	29,806
254687-EZ-5	Walt Disney Co/The Senior Unsecured 7.750% 12/01/45		07/18/2024	AARE Surplus AAM		4,984,696	3,850,000	38,955
254687-FB-7	Walt Disney Co/The Senior Unsecured 4.750% 11/15/46		07/31/2024	ALRE - DFL Trust AAM		916,343	1,000,000	10,028
25470D-AD-1	Discovery Communications LLC Senior Unsecured 6.350% 06/01/40		07/02/2024	AAIA Modco FHLB - AAM		947,069	1,000,000	5,468
25470D-AG-4	Discovery Communications LLC Senior Unsecured 4.950% 05/15/42		09/11/2024	STAR Non-Modco FWH		3,227,480	4,000,000	63,800
255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B 4.250% 12/20/38		03/28/2024	Goldman Sachs		1,943,062	2,190,909	3,104
255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38		05/29/2024	Goldman Sachs		2,081,233	2,372,621	2,827
25746U-DT-3	Dominion Energy Inc Junior Subordinated 6.875% 02/01/55		05/06/2024	MIZUHO SECURITIES USA L		3,500,000	3,500,000	
25746U-DT-3	Dominion Energy Inc Junior Subordinated 6.875% 02/01/55		05/30/2024	AAIA NonModco AAM		25,286,625	25,000,000	47,743
25755T-AH-3	Domino's Pizza Master Issuer L DPABS 2017-1A A23 4.118% 07/25/47		02/28/2024	AAIA Modco FHLB - AAM		2,695,994	2,820,000	10,645
25755T-AL-4	Domino's Pizza Master Issuer L DPABS 2019-1A A2 3.668% 10/25/49		11/27/2024	AARE II Surplus ISG		893,669	960,000	3,130
260543-DJ-9	Dow Chemical Co/The Senior Unsecured 5.150% 02/15/34		02/07/2024	Citigroup		3,199,456	3,200,000	
260543-DK-6	Dow Chemical Co/The Senior Unsecured 5.600% 02/15/54		02/09/2024	Various		10,552,658	10,600,000	622
26441C-AX-3	Duke Energy Corp Senior Unsecured 3.150% 08/15/27		02/28/2024	USAA - AAIA Modco AAM		5,613,303	6,000,000	6,825
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54		08/19/2024	Morgan Stanley		6,600,000	6,600,000	
26442R-AD-3	Duke Energy Progress LLC Secured 4.150% 12/01/44		09/06/2024	JPM SECURITIES LLC		3,783,484	4,300,000	48,578
26860F-AA-8	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY A 7.147% 09/15/41		08/21/2024	Bank of America		140,000,000	140,000,000	
26860F-AB-6	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY B 7.897% 09/15/41		08/21/2024	Bank of America		32,900,000	32,900,000	
26875P-AN-1	EOG Resources Inc Senior Unsecured 3.900% 04/01/35		08/09/2024	AADE BLIC Modco AAM		2,290,563	2,500,000	34,667
26875P-AQ-4	EOG Resources Inc Senior Unsecured 5.100% 01/15/36		08/08/2024	AADE - FABN		995,761	1,000,000	3,258
26884L-AR-0	EQT Corp Senior Unsecured 5.750% 02/01/34		01/24/2024	Various		58,136,452	58,200,000	3,578
27409L-AC-7	East Ohio Gas Co/The Senior Unsecured 2.000% 06/15/30		09/23/2024	Various		11,876,534	13,700,000	58,378
27409L-AE-3	East Ohio Gas Co/The SENIOR 3.000% 06/15/50		09/06/2024	JPM SECURITIES LLC		2,878,291	4,300,000	30,100
281020-AM-9	Edison International Senior Unsecured 4.125% 03/15/28		08/06/2024	Goldman Sachs		9,766,600	10,000,000	162,708
281020-AN-7	Edison International Senior Unsecured 5.750% 06/15/27		08/06/2024	Goldman Sachs		6,146,580	6,000,000	49,833
281020-AX-5	Edison International Junior Subordinated 8.125% 06/15/53		08/28/2024	Direct		36,259,875	34,481,000	575,881
281907-AC-9	EFMT 2024-CES1 EFMT 2024-CES1 A3 5.896% 01/26/60		12/10/2024	Bank of America		4,036,948	4,037,000	9,918
281907-AD-7	EFMT 2024-CES1 EFMT 2024-CES1 M1 6.344% 01/26/60		12/10/2024	Bank of America		3,338,929	3,339,000	8,826

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
292480-AL-4	Energy Transfer LP Senior Unsecured 4.950% 05/15/28		06/26/2024	Various		9,911,570	10,000,000	70,263
29250R-AX-4	Enbridge Energy Partners LP Senior Unsecured 7.375% 10/15/45		09/13/2024	Various		17,661,620	14,700,000	384,401
29273R-AJ-8	Energy Transfer LP Senior Unsecured 7.500% 07/01/38		09/06/2024	JPM SECURITIES LLC		5,165,934	4,300,000	60,917
29273R-AP-4	Energy Transfer LP Senior Unsecured 6.050% 06/01/41		06/26/2024	JPM SECURITIES LLC		6,158,832	6,200,000	27,091
29273R-AP-4	Energy Transfer LP Senior Unsecured 6.050% 06/01/41		11/19/2024	STAR Modco AAM		2,015,450	2,000,000	56,467
29273R-AR-0	Energy Transfer LP Senior Unsecured 6.500% 02/01/42		09/06/2024	JPM SECURITIES LLC		9,681,760	8,800,000	60,378
29273R-BF-5	Energy Transfer LP Senior Unsecured 5.150% 03/15/45		09/06/2024	JPM SECURITIES LLC		4,033,314	4,300,000	107,034
29273R-BF-5	Energy Transfer LP Senior Unsecured 5.150% 03/15/45		05/23/2024	AARE Surplus AAM		620,624	700,000	6,809
29273R-BJ-7	Energy Transfer LP Senior Unsecured 6.125% 12/15/45		07/17/2024	Various		18,684,320	18,600,000	82,279
29273R-BL-2	Energy Transfer LP Senior Unsecured 5.300% 04/15/47		09/06/2024	Various		10,394,039	11,200,000	185,633
29273V-AP-5	Energy Transfer LP Senior Unsecured 5.550% 02/15/28		08/06/2024	Goldman Sachs		7,602,538	7,400,000	196,223
29273V-AU-4	Energy Transfer LP Senior Unsecured 6.550% 12/01/33		08/06/2024	Goldman Sachs		12,421,098	11,400,000	136,895
29273V-AY-6	Energy Transfer LP Senior Unsecured 5.550% 05/15/34		09/06/2024	Various		18,708,800	18,400,000	154,660
29273V-BA-7	Energy Transfer LP Senior Unsecured 5.600% 09/01/34		09/06/2024	JPM SECURITIES LLC		9,176,288	8,800,000	10,951
29273V-BB-5	Energy Transfer LP Senior Unsecured 6.050% 09/01/54		09/13/2024	JPM SECURITIES LLC		12,471,557	11,900,000	29,998
29278N-AE-3	Energy Transfer LP Senior Unsecured 6.000% 06/15/48		09/13/2024	JPM SECURITIES LLC		12,402,720	12,000,000	182,000
29278N-AF-0	Energy Transfer LP Senior Unsecured 4.950% 06/15/28		11/27/2024	Various		4,287,122	4,300,000	33,619
29278N-AG-8	Energy Transfer LP Senior Unsecured 5.250% 04/15/29		06/21/2024	ALRE - DFL Trust AAM		1,998,912	2,000,000	19,250
29279F-AA-7	Energy Transfer LP Senior Unsecured 6.250% 04/15/49		09/06/2024	JPM SECURITIES LLC		9,372,968	8,800,000	220,000
29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55		10/07/2024	Royal Bank of Canada		69,349,224	70,000,000	
29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55		04/10/2024	Various		19,128,836	19,264,150	
29336T-AE-0	EnLink Midstream LLC Senior Unsecured 5.650% 09/01/34		08/30/2024	Various		8,161,116	8,000,000	20,090
29336U-AD-9	EnLink Midstream Partners LP Senior Unsecured 5.050% 04/01/45		10/28/2024	Various		16,136,094	18,000,000	343,232
29336U-AG-2	EnLink Midstream Partners LP Senior Unsecured 5.450% 06/01/47		09/06/2024	JPM SECURITIES LLC		19,006,600	20,000,000	296,722
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42		01/12/2024	AAIA Modco FHLB - AAM		2,141,196	2,500,000	67,604
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42		08/14/2024	AAIA Modco FHLB - AAM		911,625	1,000,000	4,431
29364G-AL-7	Entergy Corp Senior Unsecured 2.800% 06/15/30		07/24/2024	AEL Modco AAM		884,475	1,000,000	3,033
29364W-BB-3	Entergy Louisiana LLC Secured 4.200% 09/01/48		09/23/2024	Barclays		6,287,928	7,300,000	19,588
29365T-AH-7	Entergy Texas Inc Secured 4.500% 03/30/39		04/08/2024	Various		2,895,489	3,230,000	60,818
29365T-AK-0	Entergy Texas Inc Senior Secured 1.750% 03/15/31		08/09/2024	AADE BLIC Modco AAM		19,799,232	23,865,000	167,055
293791-AP-4	Enterprise Products Operating Senior Unsecured 6.650% 10/15/34		06/21/2024	ALRE - DFL Trust AAM		5,471,771	4,925,000	60,044
29379V-AN-3	Enterprise Products Operating Junior Subordinated 7.538% 06/01/67		05/30/2024	AAIA NonModco AAM		2,680,900	2,720,000	51,259
29379V-AQ-6	Enterprise Products Operating Senior Unsecured 6.450% 09/01/40		12/12/2024	Goldman Sachs		6,156,800	5,570,000	101,792
29379V-AV-5	Enterprise Products Operating Senior Unsecured 5.700% 02/15/42		12/30/2024	Goldman Sachs		16,942,836	16,630,000	322,018
29379V-AW-3	Enterprise Products Operating Senior Unsecured 4.850% 08/15/42		12/30/2024	Goldman Sachs		6,198,567	6,830,000	125,141
29379V-BA-0	Enterprise Products Operating Senior Unsecured 4.850% 03/15/44		01/18/2024	Morgan Stanley		16,284,518	17,250,000	295,143
29379V-BA-0	Enterprise Products Operating Senior Unsecured 4.850% 03/15/44		06/27/2024	AAIA Modco FHLB - AAM		7,139,081	7,750,000	106,498
29379V-BC-6	Enterprise Products Operating Senior Unsecured 5.100% 02/15/45		07/31/2024	ALRE - DFL Trust AAM		1,889,919	2,000,000	47,033
29379V-BH-5	Enterprise Products Operating Senior Unsecured 3.700% 02/15/26		06/18/2024	ALRe Corporate AAM		2,437,967	2,500,000	31,604
29379V-BJ-1	Enterprise Products Operating Senior Unsecured 4.900% 05/15/46		09/11/2024	STAR Non-Modco FWH		1,928,096	2,000,000	31,578
29379V-BQ-5	Enterprise Products Operating Senior Unsecured 4.250% 02/15/48		12/26/2024	Various		6,002,725	7,450,000	115,269
29379V-CE-1	Enterprise Products Operating Senior Unsecured 4.600% 01/11/27		01/02/2024	MUFG Securities Americas Inc		2,996,910	3,000,000	
29379V-CF-8	Enterprise Products Operating Senior Unsecured 4.850% 01/31/34		01/02/2024	MUFG Securities Americas Inc		39,882,000	40,000,000	
29444U-BF-2	Equinix Inc Senior Unsecured 1.250% 07/15/25		06/14/2024	JPM SECURITIES LLC		6,190,990	6,500,000	34,306
29444U-BL-9	Equinix Inc Senior Unsecured 1.550% 03/15/28		07/24/2024	AEL FWH AAM		1,768,999	2,000,000	11,108
29717P-BA-4	Essex Portfolio LP Senior Unsecured 5.500% 04/01/34		03/07/2024	WELLS FARGO SECURITIES		3,990,080	4,000,000	
30037D-AB-1	Evergy Metro Inc Secured 4.950% 04/15/33		06/26/2024	ALRE - DFL Trust AAM		979,148	1,000,000	9,900
30040W-AX-6	Eversource Energy Senior Unsecured 5.500% 01/01/34		06/21/2024	ALRE - DFL Trust AAM		4,154,822	4,200,000	97,533
30040W-AZ-1	Eversource Energy Senior Unsecured 5.950% 07/15/34		04/15/2024	JPM SECURITIES LLC		6,481,995	6,500,000	
30040W-BA-5	Eversource Energy Senior Unsecured 5.850% 04/15/31		04/15/2024	Various		15,997,440	16,000,000	
30161M-AG-8	Constellation Energy Generatio Senior Unsecured 6.250% 10/01/39		09/06/2024	JPM SECURITIES LLC		9,711,680	8,800,000	241,389
30191J-AB-0	FMC Issuer Trust-FMSR FMMSR 2024-FT1 A 6.559% 09/25/29		10/04/2024	Piper Jaffray		125,096,772	125,100,000	
30217*-AA-4	EXPRESS 12K DTW LSB PT TR P/T CERTS 6.605% 05/15/55		12/16/2024	Interest Capitalization		32,082	32,082	
30225V-AS-6	Extra Space Storage LP Senior Unsecured 5.400% 02/01/34		01/16/2024	WELLS FARGO SECURITIES		9,974,500	10,000,000	
30231G-AN-2	Exxon Mobil Corp Senior Unsecured 3.567% 03/06/45		09/23/2024	Various		15,991,044	19,200,000	27,852

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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30231G-AT-9	Exxon Mobil Corp Senior Unsecured 3.043% 03/01/26		08/09/2024	AADE BLIC Modco AAM		2,202,335	2,250,000	30,050
30231G-AW-2	Exxon Mobil Corp Senior Unsecured 4.114% 03/01/46		09/13/2024	JPM SECURITIES LLC		22,777,036	25,500,000	36,672
30231G-AY-8	Exxon Mobil Corp Senior Unsecured 2.995% 08/16/39		10/28/2024	HSBC SECURITIES (USA) INC		2,734,690	3,500,000	21,256
30231G-AZ-5	Exxon Mobil Corp Senior Unsecured 3.095% 08/16/49		09/13/2024	JPM SECURITIES LLC		14,912,650	20,200,000	52,099
30231G-BF-8	Exxon Mobil Corp Senior Unsecured 4.227% 03/19/40		09/06/2024	JPM SECURITIES LLC		8,262,408	8,800,000	175,655
30231G-BF-8	Exxon Mobil Corp Senior Unsecured 4.227% 03/19/40		07/31/2024	ALRE - DFL Trust AAM		5,386,147	6,000,000	92,994
30231G-BG-6	Exxon Mobil Corp Senior Unsecured 4.327% 03/19/50		09/06/2024	JPM SECURITIES LLC		8,000,696	8,800,000	179,811
30231G-BN-1	Exxon Mobil Corp Senior Unsecured 2.610% 10/15/30		07/10/2024	Goldman Sachs		4,423,150	5,000,000	31,175
302570-AX-4	NextEra Energy Capital Holding Junior Subordinated 6.745% 06/15/67		05/30/2024	AAIA NonModco AAM		485,940	500,000	8,145
302635-AL-1	FS KKR Capital Corp Senior Unsecured 3.250% 07/15/27		01/01/2024	AARE II Surplus ISG		(6,748,720)	(8,000,000)	(54,167)
30288*-AE-0	FLNG Liquefaction 2 LLC SR SECD NTS 4.390% 12/31/38		05/30/2024	MMTL Modco AAM		3,835,014	4,313,000	78,892
30303M-8G-0	Meta Platforms Inc Senior Unsecured 3.500% 08/15/27		06/21/2024	ALRE - DFL Trust AAM		3,851,242	4,000,000	49,000
30303M-8K-1	Meta Platforms Inc Senior Unsecured 4.650% 08/15/62		04/02/2024	Morgan Stanley		1,753,720	2,000,000	12,658
30303M-8R-6	Meta Platforms Inc Senior Unsecured 5.750% 05/15/63		09/13/2024	Various		27,379,380	25,200,000	366,275
30303M-8V-7	Meta Platforms Inc Senior Unsecured 5.400% 08/15/54		09/13/2024	JPM SECURITIES LLC		12,418,146	11,700,000	64,935
30303M-8W-5	Meta Platforms Inc Senior Unsecured 5.550% 08/15/64		09/13/2024	Various		28,466,462	26,600,000	135,543
30326M-AC-9	FS Rialto 2022-FL4 Issuer LLC FSRIA 2022-FL4 AS 6.998% 01/19/39		07/18/2024	Bank of America		20,782,276	20,745,000	
30332Y-AB-7	FIP Master Funding LLC FI 2023-2A A2 6.600% 10/15/53		04/10/2024	Cantor Fitzgerald		2,970,938	3,000,000	14,850
30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2 5.130% 10/15/54		10/01/2024	Bank of America		7,998,684	8,000,000	
30332Y-AE-1	FIP Master Funding LLC FI 2024-1A A3 5.670% 10/15/54		10/01/2024	Bank of America		5,999,598	6,000,000	
30334R-AA-2	FS Commercial Mortgage Trust 2 FS 2023-4SZN A 7.066% 11/10/39		06/03/2024	Various		10,013,895	9,680,000	26,310
30338W-AA-7	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 AS 6.460% 10/19/39		10/03/2024	Various		23,740,500	23,800,000	
30338W-AC-3	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 B 6.662% 10/19/39		10/03/2024	Various		19,405,365	19,454,000	
30338W-AL-3	FS Rialto 2024-FL9 Issuer LLC FSRIA 2024-FL9 A 5.997% 10/19/39		10/03/2024	Wells Fargo		155,501,273	155,891,000	
31428X-AT-3	FedEx Corp Senior Unsecured 3.875% 08/01/42		12/30/2024	Various		6,406,034	8,190,000	129,066
31428X-BA-3	FedEx Corp Senior Unsecured 3.900% 02/01/35		09/30/2024	AADE BLIC Modco AAM		936,108	1,000,000	6,392
314382-AA-0	Fells Point Funding Trust Senior Unsecured 3.046% 01/31/27		07/10/2024	ALRE - DFL Trust AAM		945,473	1,000,000	13,538
31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6 5.623% 03/25/35		07/31/2024	Apollo Internal		267,611	328,877	485
31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A 4.893% 01/25/37		07/31/2024	Apollo Internal		128,384	11,102,076	14,566
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62		11/25/2024	Various		375,675	375,675	
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62		08/08/2024	ALRE - DFL Trust AAM		72,595,710	75,471,452	81,761
31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73		09/25/2024	ALRe Corporate AAM		48,349,184	50,102,781	181,623
31809K-AA-1	FIP Master Funding I LLC FI 2023-1 A1 6.380% 03/15/53		01/17/2024	BARCLAYS CAPITAL INC.		43,068,074	43,276,002	30,678
32027L-AF-2	First Franklin Mortgage Loan T FFML 2006-FF14 A6 4.763% 10/25/36		07/31/2024	Apollo Internal		375,975	476,000	611
32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6 6.328% 01/25/35		10/25/2024	Interest Capitalization		79	79	
32027N-VG-3	First Franklin Mortgage Loan T FFML 2005-FFH3 M5 5.623% 09/25/35		07/31/2024	Apollo Internal		867,704	1,196,898	1,765
32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.828% 08/25/36		07/31/2024	Apollo Internal		703,325	1,067,832	1,386
32029A-AE-7	First Franklin Mortgage Loan T FFML 2006-FF18 A2D 4.873% 12/25/37		07/31/2024	Apollo Internal		192,624	210,595	275
32051G-KH-7	First Horizon Alternative Mort FHAMS 2005-FA3 1APO 0.000% 05/25/35		01/01/2024	Credit Suisse		(38,976)	(125,728)	
32052D-AC-5	First Horizon Alternative Mort FHAMS 2006-FA8 1A3 4.953% 02/25/37		07/31/2024	Apollo Internal		154,510	504,804	585
337738-BB-3	Fiserv Inc Senior Unsecured 2.250% 06/01/27		09/23/2024	Barclays		6,284,982	6,600,000	46,613
337932-AL-1	FirstEnergy Corp Senior Unsecured 2.650% 03/01/30		06/21/2024	ALRE - DFL Trust AAM		4,356,897	5,000,000	40,486
33830J-AA-3	Five Guys Funding LLC GUYS 2017-1A A2 4.600% 07/25/47		01/01/2024	ALRe Corporate AAM		(8,178,779)	(8,335,070)	(69,227)
340711-AW-0	Florida Gas Transmission Co LL SR NTS 4.350% 07/15/25		01/10/2024	AAIA NonModco AAM		5,897,887	6,000,000	126,875
341081-EY-9	Florida Power & Light Co Secured 5.850% 05/01/37		09/11/2024	STAR Non-Modco FWH		3,259,910	3,000,000	63,375
341081-FB-8	Florida Power & Light Co Secured 5.960% 04/01/39		09/06/2024	JPM SECURITIES LLC		4,783,191	4,300,000	112,478
341081-FC-6	Florida Power & Light Co Secured 5.690% 03/01/40		09/06/2024	JPM SECURITIES LLC		4,667,435	4,300,000	5,437
341081-FM-4	Florida Power & Light Co Secured 3.125% 12/01/25		06/26/2024	JPM SECURITIES LLC		6,214,976	6,400,000	14,444
341081-GM-3	Florida Power & Light Co Secured 5.300% 04/01/53		10/15/2024	ACRA RE 2B Surplus AAM		3,785,817	3,750,000	7,729
344908-AC-8	Football Club Term Notes 2020- SECD CERTS 20-XI-C 2.970% 10/05/27		05/30/2024	MMTL Modco AAM		6,089,350	6,666,700	130,901
344908-AE-4	Football Club Term Notes 2020- SECD CERTS 20-XI-E 3.530% 10/05/35		05/30/2024	MMTL Modco AAM		3,674,460	4,600,000	105,998
344908-AF-1	Football Club Term Notes 2020- SECD CERTS 20-XI-F 3.850% 10/05/40		05/30/2024	MMTL Modco AAM		2,901,823	3,789,500	95,238
344908-AH-7	Football Club Term Notes 2020- SECD CERTS 20-XI-H 2.970% 10/05/27		05/30/2024	MMTL Modco AAM		1,217,834	1,333,300	26,179
344908-AK-0	Football Club Term Notes 2020- SECD CERTS 20-XI-J 3.850% 10/05/40		05/30/2024	MMTL Modco AAM		1,692,698	2,210,500	55,554
345370-DB-3	Ford Motor Co Senior Unsecured 6.100% 08/19/32		05/30/2024	AAIA NonModco AAM		3,952,181	4,000,000	68,456

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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345397-B2-8	Ford Motor Credit Co LLC Senior Unsecured 3.375% 11/13/25		08/08/2024	ALRE - DFL Trust AAM		12,576,894	12,900,000	102,797
345397-B7-7	Ford Motor Credit Co LLC Senior Unsecured 2.700% 08/10/26		06/26/2024	JPM SECURITIES LLC		12,482,981	13,300,000	136,658
345397-C2-7	Ford Motor Credit Co LLC Senior Unsecured 4.950% 05/28/27		06/26/2024	JPM SECURITIES LLC		9,478,743	9,700,000	38,679
345397-C3-5	Ford Motor Credit Co LLC Senior Unsecured 7.350% 11/04/27		12/27/2024	Various		3,346,675	3,200,000	38,873
345397-D2-6	Ford Motor Credit Co LLC Senior Unsecured 6.950% 06/10/26		08/09/2024	AAIA NonModco AAM		6,255,867	6,100,000	69,481
345397-D8-3	Ford Motor Credit Co LLC Senior Unsecured 5.800% 03/05/27		01/02/2024	Royal Bank of Canada		1,997,560	2,000,000	
345397-E2-5	Ford Motor Credit Co LLC Senior Unsecured 6.050% 03/05/31		01/02/2024	Goldman Sachs		15,956,640	16,000,000	
345397-XL-2	Ford Motor Credit Co LLC Senior Unsecured 4.134% 08/04/25		06/14/2024	JPM SECURITIES LLC		12,480,036	12,700,000	193,965
345397-XU-2	Ford Motor Credit Co LLC Senior Unsecured 4.389% 01/08/26		06/14/2024	JPM SECURITIES LLC		12,546,048	12,800,000	248,125
345397-YT-4	Ford Motor Credit Co LLC Senior Unsecured 3.815% 11/02/27		07/10/2024	ALRE - DFL Trust AAM		6,224,977	6,600,000	47,560
345397-ZW-6	Ford Motor Credit Co LLC Senior Unsecured 4.542% 08/01/26		06/26/2024	JPM SECURITIES LLC		6,232,832	6,400,000	117,890
34961U-AE-9	Fortress Credit Opportunities FCO 2024-23A B 7.506% 04/15/36		01/24/2024	Scotia Capital		12,800,000	12,800,000	
34961U-AG-4	Fortress Credit Opportunities FCO 2024-23A C 8.506% 04/15/36		01/24/2024	Scotia Capital		19,200,000	19,200,000	
34961U-AJ-8	Fortress Credit Opportunities FCO 2024-23A D 10.506% 04/15/36		01/24/2024	Scotia Capital		17,600,000	17,600,000	
34964R-AU-7	Fortress Credit Opportunities FCO 2022-19A CR 7.206% 10/15/36		09/26/2024	Various		12,000,000	12,000,000	
34964R-AW-3	Fortress Credit Opportunities FCO 2022-19A DR 8.806% 10/15/36		09/26/2024	Various		19,000,000	19,000,000	
35564K-H4-4	Freddie Mac STACR REMIC Trust STACR 2022-DNA6 M1B 8.269% 09/25/42		06/18/2024	ALRe Corporate AAM		42,642,296	40,000,000	210,554
35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 5.503% 01/25/35		11/25/2024	Interest Capitalization		32	32	
35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 4.593% 11/25/36		07/31/2024	Apollo Internal		158,818	281,254	350
36143L-2A-2	GA Global Funding Trust Secured 1.625% 01/15/26		04/26/2024	Goldman Sachs		15,691,269	16,900,000	74,727
36143L-2D-6	GA Global Funding Trust Secured 1.950% 09/15/28		09/06/2024	Various		8,182,962	9,300,000	43,236
36143L-2G-9	GA Global Funding Trust Secured 2.250% 01/06/27		09/13/2024	Various		29,117,032	31,300,000	185,169
36143L-2L-8	GA Global Funding Trust Senior Secured 5.500% 01/08/29		10/28/2024	Various		29,203,065	28,700,000	349,128
36143L-2N-4	GA Global Funding Trust Secured 4.400% 09/23/27		09/23/2024	Barclays		12,986,610	13,000,000	1,589
361528-AB-8	GBX Leasing 2022-1 LLC GBXL 2022-1 B 3.450% 02/20/52		01/12/2024	AAIA Modco FHLB - AAM		3,017,146	3,500,000	7,379
36190N-AD-5	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 2A2 5.076% 08/26/36		11/27/2024	AARE II Surplus ISG		1,219,128	1,327,812	4,870
3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 4.693% 04/25/47		08/14/2024	AAIA Modco FHLB - AAM		1,528,295	1,670,870	5,295
3622NA-AF-7	GSR Mortgage Loan Trust 2007-O GSR 2007-OA1 2A3B 4.783% 05/25/37		07/31/2024	Apollo Internal		134,208	496,000	639
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36		08/08/2024	AADE - FABN		475,573	526,070	588
362334-EN-0	GSAMP Trust 2006-NC1 GSAMP 2006-NC1 CE 0.000% 02/25/36		01/01/2024	Interest Capitalization		(93)	(93)	
362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4 6.621% 03/25/36		01/08/2024	AAIA Modco AAM		1,760,949	6,095,094	7,847
362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46		08/08/2024	AADE - FABN		335,639	876,130	1,021
362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1 4.803% 01/25/36		01/01/2024	Various		(689,513)	(834,044)	(685)
362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6 5.403% 02/25/36		05/02/2024	MMTL Modco AAM		226,027	105,293	131
362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18 5.500% 07/25/35		01/01/2024	AAIA Amplify SA NonMod AAM		72		
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.665% 07/25/35		08/08/2024	AADE - FABN		455,426	659,036	724
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.665% 07/25/35		08/08/2024	AADE - FABN		1,209,407	1,750,106	1,922
362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.286% 10/25/35		08/08/2024	AADE - FABN		558,514	1,014,030	1,060
362341-WE-5	GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1 6.000% 11/25/35		07/01/2024	Interest Capitalization		132	132	
362414-AC-8	GWT 2024-WLF2 GWT 2024-WLF2 B 6.538% 05/15/41		04/26/2024	WELLS FARGO SECURITIES		62,343,750	62,500,000	
362414-AC-8	GWT 2024-WLF2 GWT 2024-WLF2 B 6.538% 05/15/41		12/19/2024	MMTL Modco AAM		9,993,602	10,000,000	5,448
362414-AE-4	GWT 2024-WLF2 GWT 2024-WLF2 C 6.837% 05/15/41		04/26/2024	WELLS FARGO SECURITIES		50,533,350	50,660,000	
362414-AG-9	GWT 2024-WLF2 GWT 2024-WLF2 D 7.337% 05/15/41		04/26/2024	WELLS FARGO SECURITIES		60,847,500	61,000,000	
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.803% 01/25/35		08/09/2024	Various		9,725,366	11,282,156	27,387
36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 4.893% 05/25/47		08/08/2024	AADE - FABN		365,149	604,377	1,388
36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 4.550% 07/25/37		07/31/2024	Apollo Internal		213,002	216,447	267
36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 5.976% 07/25/44		08/02/2024	AAIA NonModco AAM		6,874	6,827	
36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 5.132% 01/26/36		08/29/2024	ALRe Corporate AAM		6,136,842	6,752,886	26,532
36252S-BB-2	GS Mortgage Securities Trust 2 GSMS 2019-GC38 C 4.761% 02/10/52		08/08/2024	AADE - FABN		930,220	1,000,000	926
36257@-AA-0	Gsw Arena Holdings LLC SR SECD NTS 4.150% 06/30/30		05/30/2024	AAIA Modco FHLB - AAM		14,279,894	16,000,000	110,667
36258R-BF-9	GS Mortgage Securities Trust 2 GSMS 2020-GC47 B 3.453% 05/12/53		02/07/2024	BOFA SECURITIES, INC.		1,643,440	1,930,000	1,531
36269J-AA-6	GS Mortgage Securities Corp II GSMS 2024-70P A 5.487% 03/10/41		02/21/2024	Various		54,068,216	54,260,000	170,211
36270A-AB-0	GS Mortgage-Backed Securities GSMBS 2024-HE1 M1 6.819% 08/25/54		05/29/2024	Goldman Sachs		9,514,000	9,514,000	
36270A-AB-0	GS Mortgage-Backed Securities GSMBS 2024-HE1 M1 6.819% 08/25/54		08/29/2024	ALRe Corporate AAM		5,219,735	5,168,000	3,273
36270A-AC-8	GS Mortgage-Backed Securities GSMBS 2024-HE1 M2 6.919% 08/25/54		05/29/2024	Goldman Sachs		3,057,000	3,057,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36270A-AD-6	GS Mortgage-Backed Securities GSMBS 2024-HE1 M3 7.319% 08/25/54		05/29/2024	Goldman Sachs		4,807,000	4,807,000	
36271A-AB-9	GS Mortgage-Backed Securities GSMBS 2024-HE2 M1 6.569% 01/25/55		10/29/2024	Goldman Sachs		5,300,000	5,300,000	
36271A-AC-7	GS Mortgage-Backed Securities GSMBS 2024-HE2 M2 6.819% 12/27/33		10/29/2024	Goldman Sachs		6,710,000	6,710,000	
36271A-AD-5	GS Mortgage-Backed Securities GSMBS 2024-HE2 M3 7.169% 01/25/55		10/29/2024	Goldman Sachs		6,519,000	6,519,000	
362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54		08/08/2024	Goldman Sachs		1,592,500	1,600,000	7,733
36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36		07/31/2024	Apollo Internal		119,088	5,702,104	1,043
36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36		07/31/2024	Apollo Internal		89,192		2,722
36418X-AE-7	Galton Funding Mortgage Trust GFMT 2019-H1 B1 3.891% 10/25/59		08/19/2024	BMO Capital Markets		1,769,375	2,000,000	4,107
36472T-AC-3	Gannett Co Inc Senior Unsecured 6.000% 12/01/31		10/15/2024	Tax Free Exchange		15,850,076	16,117,000	359,946
367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 5.113% 12/25/35		08/09/2024	AAIA NonModco AAM		16,421,809	22,039,289	56,237
37045V-AN-0	General Motors Co Senior Unsecured 4.200% 10/01/27		08/06/2024	Goldman Sachs		6,187,104	6,300,000	92,610
37045V-AN-0	General Motors Co Senior Unsecured 4.200% 10/01/27		07/02/2024	Various		9,634,979	10,000,000	107,100
37045V-AP-5	General Motors Co Senior Unsecured 5.150% 04/01/38		06/26/2024	ALRE - DFL Trust AAM		933,768	1,000,000	12,303
37045V-AU-4	General Motors Co Senior Unsecured 6.800% 10/01/27		08/06/2024	Goldman Sachs		12,446,286	11,800,000	280,840
37045X-DA-1	General Motors Financial Co In Senior Unsecured 2.700% 08/20/27		08/06/2024	Goldman Sachs		6,210,138	6,600,000	82,665
37045X-DD-5	General Motors Financial Co In Senior Unsecured 1.250% 01/08/26		06/18/2024	ALRe Corporate AAM		1,870,928	2,000,000	11,111
37045X-DH-6	General Motors Financial Co In Senior Unsecured 2.400% 04/10/28		08/06/2024	Various		10,628,606	11,700,000	79,260
37045X-DK-9	General Motors Financial Co In Senior Unsecured 1.500% 06/10/26		12/19/2024	MMTL Modco AAM		12,550,758	13,200,000	4,950
37045X-DR-4	General Motors Financial Co In Senior Unsecured 2.350% 02/26/27		08/06/2024	Goldman Sachs		6,217,530	6,600,000	69,364
37045X-DW-3	General Motors Financial Co In Senior Unsecured 5.000% 04/09/27		08/06/2024	Goldman Sachs		12,371,094	12,300,000	201,583
37045X-EB-8	General Motors Financial Co In Senior Unsecured 6.000% 01/09/28		08/06/2024	Goldman Sachs		12,388,920	12,000,000	56,000
37045X-EQ-5	General Motors Financial Co In Senior Unsecured 5.400% 05/08/27		08/06/2024	Goldman Sachs		12,456,702	12,300,000	330,255
37045X-ER-3	General Motors Financial Co In Senior Unsecured 5.750% 02/08/31		07/24/2024	AEL FWH AAM		4,058,528	4,000,000	106,056
37045X-EU-6	General Motors Financial Co In Senior Unsecured 5.550% 07/15/29		04/01/2024	Various		40,505,434	40,517,000	
37045X-EX-0	General Motors Financial Co In Senior Unsecured 5.350% 07/15/27		08/06/2024	Goldman Sachs		12,501,474	12,300,000	89,568
37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31		01/03/2024	Capital Call Revolver		1,300,759	1,300,759	6,684
37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31		01/03/2024	Capital Call Revolver		159,730	159,730	932
37187E-AC-0	Genesis GPCC Trust C 12.000% 01/15/31		01/03/2024	Capital Call Revolver		227,813	227,813	1,519
37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31		01/03/2024	Capital Call Revolver		399,000	399,000	3,214
37187E-AE-6	Genesis GPCC Trust E 17.200% 01/15/31		01/03/2024	Capital Call Revolver		128,000	128,000	1,223
37331N-AJ-0	Georgia-Pacific LLC Senior Unsecured 1.750% 09/30/25		06/14/2024	JPM SECURITIES LLC		6,217,445	6,500,000	24,330
373334-JS-1	Georgia Power Co Senior Unsecured 4.750% 09/01/40		09/06/2024	JPM SECURITIES LLC		4,168,334	4,300,000	4,539
373334-JW-2	Georgia Power Co Senior Unsecured 4.300% 03/15/42		09/06/2024	JPM SECURITIES LLC		3,906,034	4,300,000	89,368
378272-AN-8	Glencore Funding LLC Senior Unsecured 4.000% 03/27/27		09/23/2024	Barclays		9,024,834	9,100,000	178,967
378272-AQ-1	Glencore Funding LLC Senior Unsecured 3.875% 10/27/27		08/06/2024	Goldman Sachs		6,145,713	6,300,000	67,813
37940X-AD-4	Global Payments Inc Senior Unsecured 2.900% 05/15/30		02/12/2024	Goldman Sachs		8,703,200	10,000,000	71,694
37940X-AQ-5	Global Payments Inc Senior Unsecured 5.400% 08/15/32		06/26/2024	ALRE - DFL Trust AAM		4,940,533	5,000,000	99,000
37959G-AA-5	Global Atlantic Fin Co SENIOR 4.400% 10/15/29		09/13/2024	JPM SECURITIES LLC		6,195,072	6,400,000	118,116
37959G-AA-5	Global Atlantic Fin Co SENIOR 4.400% 10/15/29		08/29/2024	ALRe Corporate AAM		28,843,497	30,000,000	491,333
37959G-AB-3	Global Atlantic Fin Co Senior Unsecured 3.125% 06/15/31		12/30/2024	Various		25,458,802	29,140,000	189,014
37959G-AB-3	Global Atlantic Fin Co Senior Unsecured 3.125% 06/15/31		07/18/2024	AARE Surplus AAM		6,218,907	7,400,000	21,198
37959G-AD-9	Global Atlantic Fin Co Senior Unsecured 7.950% 06/15/33		10/28/2024	Various		27,084,033	23,900,000	445,664
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54		12/26/2024	Various		31,292,580	31,590,000	198,379
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54		08/09/2024	AAIA NonModco AAM		8,366,635	8,400,000	226,800
38011A-AD-6	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4 6.471% 05/25/36		07/31/2024	Apollo Internal		259,282	261,254	54
38141E-C3-1	Goldman Sachs Group Inc/The Senior Unsecured 4.800% 07/08/44		01/18/2024	Morgan Stanley		7,084,125	7,500,000	14,000
38141G-VS-0	Goldman Sachs Group Inc/The Senior Unsecured 4.750% 10/21/45		09/11/2024	Various		3,098,555	3,250,000	53,438
38147U-AE-7	Goldman Sachs BDC Inc Senior Unsecured 6.375% 03/11/27		03/06/2024	Bank of America		99,584,000	100,000,000	
38148L-AF-3	Goldman Sachs Group Inc/The Subordinated 5.150% 05/22/45		08/14/2024	AAIA Modco FHLB - AAM		7,320,931	7,500,000	87,979
38172R-AA-0	Golub Capital Partners Clo 56M GOCAP 2021-56A A 6.417% 10/25/33		05/30/2024	AHL Aegon IMR		34,589,940	34,550,000	239,000
38172R-AE-2	Golub Capital Partners Clo 56M GOCAP 2021-56A C 7.587% 10/25/33		08/28/2024	ALRe Corporate AAM		25,806,292	25,550,000	198,986
38173B-AN-3	Golub Capital Partners CLO 61M GOCAP 2022-61A C1 8.626% 07/25/35		09/25/2024	ALRe Corporate AAM		4,203,688	4,200,000	67,159
38173M-AD-4	Golub Capital BDC Inc Senior Unsecured 7.050% 12/05/28		01/23/2024	Apollo Internal		12,996,063	12,567,000	123,052
38173M-AE-2	Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29		02/13/2024	Various		158,116,725	160,000,000	11,667
381742-AE-5	Golub Capital Partners Clo 42M GOCAP 2019-42RA BR 7.817% 01/20/36		01/01/2024	SMBC Nikko Securities America		54,400,000	54,400,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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381742-AG-0	Golub Capital Partners Clo 42M GOCAP 2019-42RA CR 8.817% 01/20/36		01/01/2024	SMBC Nikko Securities America		55,375,000	55,375,000	
38175@-AG-2	Golub Capital Partners Private SENIOR 6.470% 02/15/28		01/26/2024	Golub Capital Partners		45,000,000	45,000,000	
38175@-AH-0	Golub Capital Partners Private SENIOR 6.610% 02/15/29		01/26/2024	Golub Capital Partners		55,000,000	55,000,000	
38176K-AG-8	Golub Capital Partners Clo 42M GOCAP 2019-42A C1 8.579% 04/20/31		01/01/2024	AARE II Surplus ISG		(20,302,821)	(21,000,000)	(129,034)
38178U-AA-7	Golub Capital Partners Clo 46M GOCAP 2019-46A A1R 6.427% 04/20/37		03/28/2024	WELLS FARGO SECURITIES		32,000,000	32,000,000	
38178U-AC-3	Golub Capital Partners Clo 46M GOCAP 2019-46A BR 6.917% 04/20/37		03/28/2024	WELLS FARGO SECURITIES		16,400,000	16,400,000	
38178U-AG-4	Golub Capital Partners Clo 46M GOCAP 2019-46A DR 9.567% 04/20/37		03/28/2024	WELLS FARGO SECURITIES		8,600,000	8,600,000	
38179G-AJ-8	Golub Capital Partners CLO 59M GOCAP 2021-59A C 7.679% 01/20/34		06/27/2024	WELLS FARGO SECURITIES		22,934,520	22,800,000	377,098
38179G-AJ-8	Golub Capital Partners CLO 59M GOCAP 2021-59A C 7.679% 01/20/34		08/28/2024	ALRe Corporate AAM		15,476,260	15,200,000	130,346
38179J-AG-8	Golub Capital Partners CLO 201 GOCAP 2016-30A CR2 7.417% 04/20/34		12/05/2024	ALRe Corporate AAM		23,115,289	22,850,000	211,859
38179L-AE-8	Golub Capital Partners CLO 65M GOCAP 2023-65A C 8.826% 04/25/35		06/27/2024	WELLS FARGO SECURITIES		81,264,000	80,000,000	1,439,114
38179N-AB-0	Golub Capital Partners CLO 71 GOCAP 2024-71A A 6.472% 02/09/37		09/09/2024	SMBC Nikko Securities America		3,019,500	3,000,000	18,811
38179N-AD-6	Golub Capital Partners CLO 71 GOCAP 2024-71A B 7.122% 02/09/37		02/05/2024	BNP Paribas		10,500,000	10,500,000	
38179N-AF-1	Golub Capital Partners CLO 71 GOCAP 2024-71A C 7.772% 02/09/37		02/05/2024	BNP Paribas		11,000,000	11,000,000	
38179N-AH-7	Golub Capital Partners CLO 71 GOCAP 2024-71A D 9.622% 02/09/37		02/05/2024	BNP Paribas		7,500,000	7,500,000	
38179R-A*-6	Golub Capital Private Credit F Sr Notes 7.120% 11/18/27		05/10/2024	Direct		241,000,000	241,000,000	
38179R-A@-4	Golub Capital Private Credit F Sr Notes 7.153% 11/18/27		05/10/2024	Direct		94,000,000	94,000,000	
38179R-AA-3	Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29		09/05/2024	Sumitomo Mitsui Banking Corpor		74,514,814	75,304,000	
38179V-AA-4	Golub Capital Partners ABS Fun GCPAF 2024-1A A1 7.526% 01/25/34		02/14/2024	Various		35,000,000	35,000,000	
38179W-AC-8	Golub Capital Partners CLO 73M GOCAP 2024-73A A2 6.322% 06/12/65		06/13/2024	RBC CM, LLC		9,000,000	9,000,000	
38179W-AE-4	Golub Capital Partners CLO 73M GOCAP 2024-73A B 6.422% 08/09/37		06/13/2024	RBC CM, LLC		38,500,000	38,500,000	
38179W-AG-9	Golub Capital Partners CLO 73M GOCAP 2024-73A C 6.922% 08/09/37		06/13/2024	RBC CM, LLC		37,000,000	37,000,000	
38180A-AA-7	Golub Capital Partners ABS Fun GCPAF 2024-2A A1 7.734% 07/25/34		08/02/2024	MUFG Securities Americas Inc		17,900,000	17,900,000	
38411L-AA-4	Gracie Point Funding III, LLC A 6.804% 05/01/29		03/15/2024	Tax Free Exchange		37,000,000	37,000,000	286,067
384802-AB-0	WW Grainger Inc Senior Unsecured 4.600% 06/15/45		07/31/2024	ALRE - DFL Trust AAM		907,479	1,000,000	5,878
39538W-BU-1	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 2A1 4.999% 10/25/45		05/28/2024	Interest Capitalization		7,714	7,714	
39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 5.073% 10/25/45		01/25/2024	Various		3,007	3,007	
39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 5.013% 11/25/45		09/25/2024	Interest Capitalization		3,606	3,606	
39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 5.033% 02/25/36		02/28/2024	AEL FWH AAM		87,665	98,147	33
39538W-GG-7	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2 5.093% 03/25/36		07/31/2024	Apollo Internal		10,634	11,399	15
40139L-BA-0	Guardian Life Global Funding Secured 1.250% 11/19/27		08/06/2024	Various		24,667,674	27,800,000	88,903
40139L-BC-6	Guardian Life Global Funding Secured 0.875% 12/10/25		03/21/2024	Goldman Sachs		3,069,660	3,300,000	8,422
40171B-AD-6	Guggenheim MM CLO 2023-6 LLC GCF 2023-6A C 9.126% 01/25/36		09/25/2024	ALRe Corporate AAM		4,232,491	4,200,000	70,775
40171C-AE-2	Guggenheim MM CLO 2024-7 LLC GCF 2024-7A C 8.717% 01/28/36		01/10/2024	Scotia Capital		6,800,000	6,800,000	
404119-CU-1	HCA Inc Senior Unsecured 5.600% 04/01/34		02/21/2024	Various		8,488,134	8,500,000	
404119-CV-9	HCA Inc Senior Unsecured 6.000% 04/01/54		02/20/2024	Various		15,907,680	16,000,000	
404119-CW-7	HCA Inc Senior Unsecured 6.100% 04/01/64		02/20/2024	Various		15,900,800	16,000,000	
40430H-CA-4	HSI Asset Securitization Corp HASC 2005-OPT1 M1 5.083% 11/25/35		08/08/2024	ALRE - DFL Trust AAM		1,188,778	1,201,818	2,848
40440V-AA-3	HPS Corporate Lending Fund Senior Unsecured 6.750% 01/30/29		04/01/2024	Various		43,884,800	44,250,000	295,312
40440V-AB-1	HPS Corporate Lending Fund Senior Unsecured 6.250% 09/30/29		06/11/2024	Sumitomo Mitsui Banking Corpor		126,449,920	128,000,000	
40443G-AC-9	HIG ROP 2023-FL1 LLC HIG 2023-FL1 AS 7.474% 09/19/38		08/28/2024	ALRe Corporate AAM		12,678,895	12,709,000	26,846
40443Q-AA-1	HPS Private Credit CLO 2024-2 HPSPR 2024-2A A 6.503% 05/15/36		02/14/2024	Natixis UK		17,600,000	17,600,000	
40443Q-AA-1	HPS Private Credit CLO 2024-2 HPSPR 2024-2A A 6.503% 05/15/36		08/29/2024	ALRe Corporate AAM		4,406,807	4,400,000	143,055
40443Q-AC-7	HPS Private Credit CLO 2024-2 HPSPR 2024-2A B 6.973% 05/15/36		02/14/2024	Natixis UK		9,600,000	9,600,000	
40443Q-AE-3	HPS Private Credit CLO 2024-2 HPSPR 2024-2A C 7.773% 05/15/36		02/14/2024	Natixis UK		8,000,000	8,000,000	
40443Q-AG-8	HPS Private Credit CLO 2024-2 HPSPR 2024-2A D 9.573% 05/15/36		02/14/2024	Natixis UK		5,200,000	5,200,000	
406216-BK-6	Halliburton Co Senior Unsecured 5.000% 11/15/45		09/11/2024	STAR Non-Modco FWH		720,870	750,000	12,083
41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A 5.001% 05/19/35		01/19/2024	Interest Capitalization		1	1	
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.101% 11/19/35		06/13/2024	Midland AAM		219,676	320,891	1,295
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.746% 10/19/35		07/31/2024	Apollo Internal		246,339	348,293	69
41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 5.141% 01/19/36		04/19/2024	Interest Capitalization		7,142	7,142	
41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 5.041% 09/19/37		08/02/2024	AAIA NonModco AAM		47,028	236,764	554
42307T-AG-3	Kraft Heinz Foods Co Senior Unsecured 6.750% 03/15/32		12/05/2024	ALRe Corporate AAM		5,556,358	5,000,000	75,000
437076-AU-6	Home Depot Inc/The Senior Unsecured 5.400% 09/15/40		09/23/2024	Barclays		6,186,106	5,800,000	7,830
437076-AV-4	Home Depot Inc/The Senior Unsecured 5.950% 04/01/41		09/23/2024	Barclays		12,432,970	11,000,000	314,524

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
437076-BA-9	Home Depot Inc/The Senior Unsecured 4.200% 04/01/43		12/26/2024	Various		5,990,232	7,070,000	70,651
437076-BD-3	Home Depot Inc/The Senior Unsecured 4.875% 02/15/44		12/17/2024	Various		18,614,804	19,010,000	174,448
437076-BF-8	Home Depot Inc/The Senior Unsecured 4.400% 03/15/45		09/23/2024	Barclays		6,173,970	6,600,000	7,260
437076-BT-8	Home Depot Inc/The Senior Unsecured 2.800% 09/14/27		09/23/2024	Barclays		12,443,008	12,800,000	9,956
437076-DF-6	Home Depot Inc/The Senior Unsecured 5.300% 06/25/54		09/23/2024	Barclays		12,307,932	11,700,000	153,303
437076-DG-4	Home Depot Inc/The Senior Unsecured 5.400% 06/25/64		09/23/2024	Barclays		18,593,225	17,500,000	233,625
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.133% 10/25/35		07/31/2024	Apollo Internal		791,622	737,536	1,171
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.133% 10/25/35		12/26/2024	Interest Capitalization		1,979	1,979	
437089-AD-7	Home Equity Mortgage Loan Asse INDS 2006-1 A4 6.666% 05/25/36		07/31/2024	Apollo Internal		694,189	1,189,000	220
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.753% 01/25/37		11/27/2024	AARE II Surplus ISG		2,765,699	3,294,869	916
43789G-AA-9	Homeward Opportunities Fund Tr HOF 2024-RRTL2 A1 5.989% 09/25/39		08/20/2024	WELLS FARGO SECURITIES		23,499,711	23,500,000	
438516-BB-1	Honeywell International Inc Senior Unsecured 5.375% 03/01/41		09/11/2024	Various		22,721,697	22,000,000	226,944
438516-CF-1	Honeywell International Inc Senior Unsecured 1.750% 09/01/31		07/31/2024	ALRE - DFL Trust AAM		1,649,717	2,000,000	14,583
44107T-AW-6	Host Hotels & Resorts LP Senior Unsecured 4.500% 02/01/26		03/26/2024	AAIA Modco Catalina - AAM		6,875,902	7,000,000	48,125
44107T-AZ-9	Host Hotels & Resorts LP Senior Unsecured 3.500% 09/15/30		02/12/2024	Goldman Sachs		8,886,600	10,000,000	144,861
44891A-AK-3	Hyundai Capital America Senior Unsecured 2.750% 09/27/26		08/06/2024	Various		12,458,474	13,100,000	109,924
44891A-BD-8	Hyundai Capital America Senior Unsecured 3.500% 11/02/26		08/06/2024	Various		12,445,910	12,900,000	93,868
44891A-BG-1	Hyundai Capital America Senior Unsecured 3.000% 02/10/27		08/06/2024	Goldman Sachs		6,149,568	6,400,000	94,400
44891A-BN-6	Hyundai Capital America Senior Unsecured 1.800% 10/15/25		06/14/2024	JPM SECURITIES LLC		6,193,720	6,500,000	20,150
44891A-BP-1	Hyundai Capital America Senior Unsecured 2.375% 10/15/27		08/06/2024	Goldman Sachs		6,153,576	6,600,000	48,767
44891A-BP-1	Hyundai Capital America Senior Unsecured 2.375% 10/15/27		07/02/2024	AARE II Surplus ISG		3,641,368	4,000,000	20,319
44891A-BS-5	Hyundai Capital America Senior Unsecured 1.300% 01/08/26		06/14/2024	JPM SECURITIES LLC		6,191,988	6,600,000	37,895
44891A-BS-5	Hyundai Capital America Senior Unsecured 1.300% 01/08/26		06/18/2024	ALRe Corporate AAM		1,874,713	2,000,000	11,556
44891A-BT-3	Hyundai Capital America Senior Unsecured 1.800% 01/10/28		08/09/2024	Various		7,905,095	8,800,000	25,660
44891A-BZ-9	Hyundai Capital America Senior Unsecured 1.650% 09/17/26		08/06/2024	Various		12,363,644	13,300,000	73,058
44891A-CA-3	Hyundai Capital America Senior Unsecured 2.100% 09/15/28		08/09/2024	AADE BLIC Modco AAM		6,101,095	6,800,000	57,120
44891A-CB-1	Hyundai Capital America Senior Unsecured 5.500% 03/30/26		06/26/2024	JPM SECURITIES LLC		12,493,000	12,500,000	166,146
44891A-CG-0	Hyundai Capital America Senior Unsecured 5.650% 06/26/26		06/26/2024	JPM SECURITIES LLC		6,215,376	6,200,000	973
44891A-CH-8	Hyundai Capital America Senior Unsecured 5.680% 06/26/28		08/09/2024	AADE BLIC Modco AAM		12,402,816	12,100,000	82,092
44891A-CQ-8	Hyundai Capital America Senior Unsecured 6.250% 11/03/25		06/14/2024	JPM SECURITIES LLC		4,542,615	4,500,000	34,375
44891A-CX-3	Hyundai Capital America Senior Unsecured 5.300% 03/19/27		08/06/2024	Goldman Sachs		6,189,243	6,100,000	123,932
44891A-DB-0	Hyundai Capital America Senior Unsecured 5.275% 06/24/27		08/06/2024	Goldman Sachs		6,186,925	6,100,000	38,434
44891A-DF-1	Hyundai Capital America Senior Unsecured 4.300% 09/24/27		10/03/2024	JPM SECURITIES LLC		10,961,060	11,000,000	10,511
45255R-AZ-0	Impac Secured Assets Trust 200 IMSA 2006-3 A7 4.993% 11/25/36		12/13/2024	Goldman Sachs		2,331,972	2,818,093	8,618
45660L-GD-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 4.933% 04/25/35		07/31/2024	Apollo Internal		123,066	158,785	210
45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 5.419% 07/25/35		08/09/2024	Various		(374,047)	(867,005)	(13,420)
45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 5.073% 10/25/36		01/01/2024	Various		(27,536)	(51,659)	(165)
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 6.013% 10/25/36		01/01/2024	AAIA Modco FHLB - AAM		(7,856,239)	(15,621,036)	(51,761)
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 6.013% 10/25/36		01/01/2024	AAIA Modco FHLB - AAM		7,856,239	15,621,036	51,761
45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 5.173% 11/25/35		01/01/2024	Direct		2,121	2,121	
45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 5.173% 11/25/35		01/01/2024	Interest Capitalization		(263,915)	(263,915)	
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.253% 11/25/34		07/31/2024	Apollo Internal		106,532	118,389	165
456654-AB-8	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2 6.000% 10/25/37		03/01/2024	Interest Capitalization		284	284	
45668G-AE-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B 5.053% 11/25/46		02/26/2024	Interest Capitalization		884	884	
45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 4.631% 10/25/37		09/25/2024	ALRe Corporate AAM		9,398,555	9,932,751	28,522
45774*-AA-7	INOVA HEALTH SYSTEM FOUNDATION SR NTS 2.670% 05/15/48		05/30/2024	MMTL Modco AAM		1,001,373	1,500,000	1,669
458140-CB-4	Intel Corp Senior Unsecured 4.900% 08/05/52		09/11/2024	STAR Non-Modco FWH		1,293,937	1,500,000	7,350
458140-CC-2	Intel Corp Senior Unsecured 5.050% 08/05/62		03/14/2024	STAR Non-Modco FWH		469,709	500,000	2,735
45866F-AH-7	Intercontinental Exchange Inc Senior Unsecured 4.250% 09/21/48		02/21/2024	HSBC SECURITIES (USA) INC		9,987,638	11,800,000	211,744
45866F-AP-9	Intercontinental Exchange Inc Senior Unsecured 2.650% 09/15/40		07/31/2024	ALRE - DFL Trust AAM		4,971,999	7,000,000	70,078
459506-AK-7	International Flavors & Fragra SR NTS 4.450% 09/26/28		11/27/2024	Various		2,932,483	3,000,000	33,869
460690-BP-4	Interpublic Group of Cos Inc/T Senior Unsecured 4.650% 10/01/28		06/26/2024	ALRE - DFL Trust AAM		1,962,560	2,000,000	22,217
461070-AK-0	Interstate Power and Light Co Senior Unsecured 4.700% 10/15/43		09/11/2024	STAR Non-Modco FWH		1,469,456	1,600,000	30,498
463556-A@-9	IROQUOIS GAS TRANSMISSION SYST SR NTS SER A 4.120% 05/09/34		05/30/2024	MMTL Modco AAM		4,285,329	5,000,000	94,417
46591A-BG-9	JPMDB Commercial Mortgage Secu JPMDB 2018-C8 C 4.757% 06/15/51		03/20/2024	Apollo Internal		2,780,157	3,170,000	8,803

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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465970-AD-3	JP Morgan Mortgage Trust Serie JPMMT 2024-VIS1 M1 6.750% 07/25/64		03/26/2024	Various		10,288,781	10,289,000	52,088
465981-AA-6	JP Morgan Chase Commercial Mor JPMCC 2023-CCDC A 7.235% 10/05/40		02/20/2024	WELLS FARGO SECURITIES		6,244,688	6,000,000	25,324
465981-AA-6	JP Morgan Chase Commercial Mor JPMCC 2023-CCDC A 7.235% 10/05/40		01/08/2024	ACRA RE 2A Surplus AAM		20,387,912	20,000,000	28,138
465981-AA-6	JP Morgan Chase Commercial Mor JPMCC 2023-CCDC A 7.235% 10/05/40		01/01/2024	Various		19,617,587	20,000,000	32,158
466247-BZ-5	JP Morgan Mortgage Trust 2004- JPMMT 2004-A1 B4 6.466% 02/25/34		01/01/2024	Credit Suisse		(14)	(87,686)	
466247-J7-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A4 5.192% 04/25/36		01/01/2024	AARE II Surplus ISG		(1,776,360)	(2,028,885)	(2,800)
466247-RD-7	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 1B2 5.870% 06/25/35		07/31/2024	Apollo Internal		33,227	403,867	64
466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.441% 10/25/35		07/31/2024	Apollo Internal		291,358	461,566	72
46625H-LL-2	JPMorgan Chase & Co Subordinated 4.950% 06/01/45		09/11/2024	STAR Non-Modco FWH		3,015,906	3,000,000	41,250
46625H-MN-7	JPMorgan Chase & Co Senior Unsecured 3.900% 07/15/25		07/02/2024	AAIA Modco FHLB - AAM		8,863,041	9,000,000	162,825
46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 5.128% 10/25/35		07/31/2024	Apollo Internal		252,370	397,135	542
46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36		08/08/2024	AADE - FABN		619,474	1,127,181	1,260
46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 5.072% 10/25/36		07/31/2024	Apollo Internal		262,927	352,955	50
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.510% 05/25/36		01/01/2024	AAIA Modco FHLB - AAM		(2,047,057)	(2,611,742)	(3,782)
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.510% 05/25/36		01/01/2024	AAIA Modco FHLB - AAM		2,047,057	2,611,742	3,782
46628L-AF-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A4 2A1 6.100% 06/25/36		01/01/2024	ALRe Corporate AAM		(1,493,031)	(1,990,663)	(3,840)
46629A-AJ-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A9 6.000% 08/25/36		08/08/2024	AADE - FABN		268,370	825,637	963
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 5.067% 08/25/36		08/08/2024	AADE - FABN		718,267	858,431	849
46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 AF6 4.521% 11/25/36		08/02/2024	AAIA NonModco AAM		9,537	9,691	1
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007-CH1 MF2 4.521% 11/25/36		07/31/2024	Apollo Internal		640,968	546,935	69
46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37		10/01/2024	Interest Capitalization		322	322	
46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 5.053% 06/25/37		07/31/2024	Apollo Internal		462,421	1,430,534	1,669
46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 5.053% 06/25/37		10/25/2024	Interest Capitalization		322	322	
46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37		08/08/2024	AADE - FABN		364,503	780,816	835
46635F-AD-4	JP Morgan Resecuritization Tru JPMRR 2010-8 1A4 6.682% 06/26/45		08/14/2024	AAIA Modco FHLB - AAM		1,788,394	1,810,186	3,178
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.275% 05/26/47		01/01/2024	AAIA Modco FHLB - AAM		(2,290,228)	(2,642,081)	(3,699)
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.275% 05/26/47		01/01/2024	AAIA Modco FHLB - AAM		2,290,228	2,642,081	3,699
46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 5.073% 03/26/35		05/02/2024	MMTL Modco AAM		653,401	725,439	103
46647P-AR-7	JPMorgan Chase & Co Senior Unsecured 4.005% 04/23/29		08/09/2024	AADE BLIC Modco AAM		1,946,640	2,000,000	23,585
46647P-CZ-7	JPMorgan Chase & Co Senior Unsecured 4.080% 04/26/26		04/26/2024	Goldman Sachs		9,834,400	10,000,000	4,533
46647P-CZ-7	JPMorgan Chase & Co Senior Unsecured 4.080% 04/26/26		07/02/2024	AAIA Modco FHLB - AAM		9,870,690	10,000,000	74,800
46647P-DR-4	JPMorgan Chase & Co Senior Unsecured 5.350% 06/01/34		03/21/2024	Goldman Sachs		2,003,000	2,000,000	33,883
46647P-DR-4	JPMorgan Chase & Co Senior Unsecured 5.350% 06/01/34		07/31/2024	Various		10,114,877	10,000,000	89,167
46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A 3.165% 12/15/73		04/02/2024	Tax Free Exchange		11,347,430	11,347,430	16,745
46673*-AA-7	JRD Holdings LLC P/T CERTS 3.214% 12/15/41		04/04/2024	CTL Capital		4,802,777	6,251,581	1,116
46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50		05/30/2024	MMTL Modco AAM		5,989,617	7,355,311	12,198
46676A-AA-1	JW Trust 2024-BERY JW 2024-BERY 5.990% 11/15/39		10/28/2024	J.P. Morgan Sec		54,862,500	55,000,000	
47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2 5.145% 11/26/35		12/05/2024	ALRe Corporate AAM		619,615	1,010,669	578
47233W-BM-0	Jefferies Financial Group Inc Senior Unsecured 5.875% 07/21/28		12/04/2024	MMTL Modco AAM		5,155,154	5,000,000	108,524
47233W-EJ-4	Jefferies Financial Group Inc Senior Unsecured 6.200% 04/14/34		07/18/2024	AARE Surplus AAM		12,701,734	12,300,000	194,887
482480-AF-7	KLA Corp Senior Unsecured 5.650% 11/01/34		05/20/2024	PLIC - AAIA NonModco AAM		1,556,009	1,500,000	4,473
482480-AG-5	KLA Corp Senior Unsecured 4.100% 03/15/29		06/21/2024	ALRE - DFL Trust AAM		9,055,451	9,300,000	101,680
482480-AJ-9	KLA Corp Senior Unsecured 3.300% 03/01/50		09/11/2024	STAR Non-Modco FWH		764,528	1,000,000	917
482480-AL-4	KLA Corp Senior Unsecured 4.650% 07/15/32		08/09/2024	AADE BLIC Modco AAM		4,382,926	4,400,000	13,640
482480-AM-2	KLA Corp Senior Unsecured 4.950% 07/15/52		01/30/2024	Citigroup		24,465,250	25,000,000	55,000
48250A-AA-1	KKR Group Finance Co III LLC Senior Unsecured 5.125% 06/01/44		09/06/2024	Various		26,837,468	29,300,000	241,501
48250A-AA-1	KKR Group Finance Co III LLC Senior Unsecured 5.125% 06/01/44		08/09/2024	AADE BLIC Modco AAM		6,203,168	6,700,000	64,860
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29		09/13/2024	JPM SECURITIES LLC		6,148,170	6,300,000	49,219
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29		08/09/2024	Various		12,358,679	13,000,000	46,771
48252D-AA-3	KKR Group Finance Co VII LLC Senior Unsecured 3.625% 02/25/50		09/13/2024	JPM SECURITIES LLC		9,462,019	12,300,000	22,978
48252M-AA-3	KKR Group Finance Co VIII LLC Senior Unsecured 3.500% 08/25/50		09/06/2024	JPM SECURITIES LLC		3,206,768	4,300,000	5,853
48255B-AA-4	KKR Group Finance Co X LLC Senior Unsecured 3.250% 12/15/51		09/13/2024	JPM SECURITIES LLC		12,481,431	17,300,000	142,124
48255G-AA-3	KKR Group Finance Co XII LLC Senior Unsecured 4.850% 05/17/32		09/13/2024	Various		12,404,952	12,400,000	165,695
485134-BS-8	Evergy Metro Inc Secured 4.125% 04/01/49		09/11/2024	STAR Non-Modco FWH		637,031	750,000	13,750
49271V-AC-4	Keurig Dr Pepper Inc Senior Unsecured 4.985% 05/25/38		07/16/2024	AADE Lincoln NonModco AAM		962,483	1,000,000	7,062

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
49462D-AD-1	Kinetic Advantage Master Owner KAMOT 2024-1A A 7.248% 11/15/27		04/05/2024	JPM SECURITIES LLC		9,000,000	9,000,000	
49462D-AD-1	Kinetic Advantage Master Owner KAMOT 2024-1A A 7.248% 11/15/27		08/08/2024	USAA - AAIA Modco AAM		6,011,152	6,000,000	31,950
494925-AA-8	KIND Commercial Mortgage Trust KIND 2024-1 A 6.287% 08/15/41		07/24/2024	BARCLAYS CAPITAL INC.		40,895,983	41,000,000	
494925-AB-6	KIND Commercial Mortgage Trust KIND 2024-1 B 6.787% 08/15/41		07/24/2024	BARCLAYS CAPITAL INC.		13,565,909	13,600,000	
494925-AC-4	KIND Commercial Mortgage Trust KIND 2024-1 C 7.236% 08/15/41		07/24/2024	BARCLAYS CAPITAL INC.		2,493,697	2,500,000	
494925-AD-2	KIND Commercial Mortgage Trust KIND 2024-1 D 7.835% 08/15/41		12/04/2024	MMTL Modco AAM		6,009,800	6,000,000	25,483
50077L-AZ-9	Kraft Heinz Foods Co Senior Unsecured 4.875% 10/01/49		08/21/2024	ALRe Corporate AAM		3,634,575	3,918,000	74,279
501044-DF-5	Kroger Co/The Senior Unsecured 3.875% 10/15/46		09/11/2024	STAR Non-Modco FWH		1,945,900	2,400,000	37,717
501044-DL-2	Kroger Co/The Senior Unsecured 4.500% 01/15/29		03/18/2024	ALRE - DFL Trust AAM		3,431,308	3,500,000	27,563
501044-DW-8	Kroger Co/The Senior Unsecured 5.500% 09/15/54		08/20/2024	Citigroup		28,880,520	29,000,000	
501044-DX-6	Kroger Co/The Senior Unsecured 5.650% 09/15/64		08/20/2024	Various		28,373,175	28,500,000	
50167*-AA-2	LA CHARGERS HQ TR (2022) P/T CERTS 4.020% 06/15/54		01/01/2024	CTL Capital		5,304,600	5,304,600	
50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54		03/07/2024	CTL Capital		2,250,000	2,250,000	
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62		12/02/2024	Apollo Internal		1,448,780	1,651,757	4,097
502431-AP-4	L3Harris Technologies Inc Senior Unsecured 5.400% 01/15/27		09/23/2024	Barclays		12,544,894	12,200,000	126,270
502431-AP-4	L3Harris Technologies Inc Senior Unsecured 5.400% 01/15/27		07/10/2024	ALRE - DFL Trust AAM		12,088,771	12,000,000	315,000
502431-AU-3	L3Harris Technologies Inc Senior Unsecured 5.350% 06/01/34		03/14/2024	Various		3,988,352	4,000,000	594
50245X-AA-5	Fashion Show Mall LLC LV 2024-SHOW A 5.274% 10/10/41		09/27/2024	Goldman Sachs		154,999,954	155,000,000	386,056
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS 3.360% 06/30/45		05/30/2024	MMTL Modco AAM		2,955,330	3,878,603	54,300
50249A-AD-5	LYB International Finance III Senior Unsecured 4.200% 05/01/50		09/23/2024	Various		12,317,532	15,100,000	244,918
50249A-AG-8	LYB International Finance III Senior Unsecured 2.250% 10/01/30		07/02/2024	AARE II Surplus ISG		8,074,825	9,600,000	54,600
50249A-AH-6	LYB International Finance III Senior Unsecured 3.375% 10/01/40		09/23/2024	Various		9,599,209	12,100,000	190,200
50249A-AJ-2	LYB International Finance III Senior Unsecured 3.625% 04/01/51		09/13/2024	JPM SECURITIES LLC		6,159,347	8,300,000	137,901
50249A-AM-5	LYB International Finance III Senior Unsecured 5.500% 03/01/34		10/28/2024	Various		78,158,809	78,600,000	35,353
50540R-AU-6	Laboratory Corp of America Hol Senior Unsecured 3.600% 09/01/27		02/28/2024	AEL Modco AAM		2,847,626	3,000,000	53,100
50540R-AY-8	Laboratory Corp of America Hol Senior Unsecured 2.700% 06/01/31		06/21/2024	ALRE - DFL Trust AAM		15,422,981	18,000,000	27,000
51223*-AD-6	Lakeview Loan Servicing LLC Sr Notes 6.530% 11/13/29		10/31/2024	Direct		178,000,000	178,000,000	
51223*-AH-7	Lakeview Loan Servicing LLC Lakeview Loan Servicing LLC 7.010% 11/13/28		12/12/2024	Direct		30,000,000	30,000,000	
512807-AV-0	Lam Research Corp Senior Unsecured 1.900% 06/15/30		06/21/2024	ALRE - DFL Trust AAM		5,089,897	6,000,000	1,900
513075-BR-1	Lamar Media Corp Senior Unsecured 3.750% 02/15/28		08/07/2024	AAIA NonModco AAM		939,641	1,000,000	2,292
513075-BT-7	Lamar Media Corp Senior Unsecured 4.000% 02/15/30		01/01/2024	AARE II Surplus ISG		(1,320,469)	(1,500,000)	(17,500)
52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 5.203% 12/25/35		07/31/2024	Apollo Internal		168,164	343,247	367
52520Q-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 5.103% 11/25/36		07/31/2024	Apollo Internal		151,552	318,451	372
52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36		12/01/2024	Interest Capitalization		674	674	
52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.803% 09/25/36		10/25/2024	Interest Capitalization		617	617	
52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37		07/31/2024	Apollo Internal		230,118		2,989
52521Y-AC-0	Lehman Mortgage Trust 2007-8 LMT 2007-8 2A1 6.500% 09/25/37		07/31/2024	Apollo Internal		726,429	2,198,636	397
525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 6.190% 12/25/35		12/01/2024	Interest Capitalization		823	823	
525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.967% 01/25/36		07/31/2024	Apollo Internal		196,188	224,994	31
525220-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37		07/31/2024	Apollo Internal		721,404		1,127
525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.773% 07/25/37		07/31/2024	Apollo Internal		717,935	874,987	1,125
52524P-AK-8	Lehman XS Trust 2007-6 LXS 2007-6 3A4 4.253% 05/25/37		07/31/2024	Apollo Internal		961,245	1,195,987	142
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 6.153% 09/25/47		01/01/2024	AAIA Modco FHLB - AAM		(6,076,968)	(7,050,745)	(23,831)
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 6.153% 09/25/47		01/01/2024	AAIA Modco FHLB - AAM		6,076,968	7,050,745	23,831
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.453% 10/25/37		07/31/2024	Apollo Internal		354,768	275,506	457
52525L-AS-9	Lehman XS Trust 2007-14H LXS 2007-14H A22 5.253% 07/25/47		07/31/2024	Apollo Internal		293,724	313,015	436
52609Y-AC-5	Lendbuzz Securitization Trust LBZZ 2024-3A B 5.030% 11/15/30		09/10/2024	Goldman Sachs		1,699,653	1,700,000	
52609Y-AD-3	Lendbuzz Securitization Trust LBZZ 2024-3A C 5.900% 11/15/31		09/10/2024	Goldman Sachs		1,999,647	2,000,000	
532457-BV-9	Eli Lilly & Co Senior Unsecured 3.375% 03/15/29		07/10/2024	MUFG Securities Americas Inc		4,748,250	5,000,000	54,375
532457-CH-9	Eli Lilly & Co Senior Unsecured 4.950% 02/27/63		09/13/2024	JPM SECURITIES LLC		12,350,792	12,200,000	31,873
532457-CN-6	Eli Lilly & Co Senior Unsecured 5.100% 02/09/64		09/13/2024	JPM SECURITIES LLC		9,217,018	8,900,000	46,651
532457-CP-1	Eli Lilly & Co Senior Unsecured 4.150% 08/14/27		09/13/2024	JPM SECURITIES LLC		4,449,632	4,400,000	16,231
532457-CS-5	Eli Lilly & Co Senior Unsecured 5.050% 08/14/54		09/13/2024	JPM SECURITIES LLC		12,371,478	11,900,000	53,418
532457-CT-3	Eli Lilly & Co Senior Unsecured 5.200% 08/14/64		09/23/2024	Barclays		1,564,365	1,500,000	8,667
539830-BK-4	Lockheed Martin Corp Senior Unsecured 4.500% 05/15/36		07/24/2024	AEL FWH AAM		959,463	1,000,000	8,625

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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539830-BU-2	Lockheed Martin Corp Senior Unsecured 4.950% 10/15/25		08/09/2024	AADE BLIC Modco AAM		30,096,573	30,000,000	470,250
539830-BX-6	Lockheed Martin Corp Senior Unsecured 5.700% 11/15/54		09/13/2024	JPM SECURITIES LLC		12,382,810	11,000,000	210,742
539830-BY-4	Lockheed Martin Corp Senior Unsecured 5.900% 11/15/63		09/13/2024	JPM SECURITIES LLC		6,168,299	5,300,000	105,102
539830-BZ-1	Lockheed Martin Corp Senior Unsecured 4.450% 05/15/28		09/23/2024	Barclays		6,196,990	6,100,000	97,270
539830-BZ-1	Lockheed Martin Corp Senior Unsecured 4.450% 05/15/28		06/26/2024	ALRE - DFL Trust AAM		5,928,296	6,000,000	31,150
539830-CA-5	Lockheed Martin Corp Senior Unsecured 4.750% 02/15/34		06/21/2024	ALRE - DFL Trust AAM		13,229,842	13,500,000	224,438
539830-CB-3	Lockheed Martin Corp Senior Unsecured 5.200% 02/15/55		09/13/2024	JPM SECURITIES LLC		6,194,233	5,900,000	26,419
539830-CC-1	Lockheed Martin Corp Senior Unsecured 4.500% 02/15/29		09/23/2024	Barclays		6,223,159	6,100,000	29,738
540424-AR-9	Loews Corp Senior Unsecured 4.125% 05/15/43		09/13/2024	JPM SECURITIES LLC		10,020,189	11,300,000	153,221
54042W-AA-4	LOEWS Commercial Mortgage Trus LOEWS 2024-MIA A 5.549% 09/10/39		08/13/2024	WELLS FARGO SECURITIES		107,716,500	106,650,000	143,182
54336@-AA-8	Longwood Energy Partners LLC SR SECD NTS SER A 5.150% 06/30/34		05/30/2024	MMTL Modco AAM		1,518,066	1,685,500	36,168
548661-EN-3	Lowe's Cos Inc Senior Unsecured 5.800% 09/15/62		09/23/2024	Barclays		12,435,076	11,800,000	17,110
54866N-BK-4	Lowe's Cos Inc Senior Unsecured 7.610% 06/17/27		09/17/2024	STAR Modco AAM		3,244,012	3,000,000	10,147
54866N-BM-0	Lowe's Cos Inc Senior Unsecured 7.580% 06/18/27		11/27/2024	AARE II Surplus ISG		1,267,029	1,200,000	21,729
550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1 4.973% 11/25/35		12/05/2024	ALRe Corporate AAM		885,525	909,696	1,320
550279-AC-7	Luminent Mortgage Trust 2005-1 LUM 2005-1 M1 5.188% 11/25/35		07/31/2024	Apollo Internal		520,970	559,883	771
550279-AC-7	Luminent Mortgage Trust 2005-1 LUM 2005-1 M1 5.188% 11/25/35		10/25/2024	Interest Capitalization		2,261	2,261	
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.973% 05/25/36		07/31/2024	Apollo Internal		128,765	134,652	179
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.973% 05/25/36		09/25/2024	Interest Capitalization		4,518	4,518	
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.793% 10/25/46		07/31/2024	Apollo Internal		127,286	127,283	164
552339-AA-1	Lyra Music Assets Delaware LP LYRA 2024-2A A2 5.760% 12/22/64		11/01/2024	MUFG Securities Americas Inc		37,988,461	39,000,000	
55285A-AG-2	MF1 2022-FL9 LLC MF1 2022-FL9 C 8.097% 06/19/37		12/19/2024	MMTL Modco AAM		4,521,408	4,500,000	2,024
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A 6.793% 11/17/37		11/27/2024	Various		58,033,627	57,700,000	96,069
55285H-AN-2	MF1 2022-B1 LLC MF1 2022-B1 F 10.671% 11/19/37		09/25/2024	ALRe Corporate AAM		32,487,173	32,455,000	81,907
55336V-AL-4	MPLX LP Senior Unsecured 5.200% 03/01/47		08/06/2024	Goldman Sachs		6,164,598	6,600,000	148,720
55336V-AM-2	MPLX LP Senior Unsecured 4.500% 04/15/38		10/28/2024	Various		19,955,032	22,400,000	175,950
55336V-AM-2	MPLX LP Senior Unsecured 4.500% 04/15/38		06/26/2024	ALRE - DFL Trust AAM		3,527,050	4,000,000	36,000
55336V-AR-1	MPLX LP Senior Unsecured 4.000% 03/15/28		07/09/2024	Goldman Sachs		3,060,313	3,181,000	40,646
55336V-AR-1	MPLX LP Senior Unsecured 4.000% 03/15/28		01/10/2024	AAIA NonModco AAM		1,922,955	2,000,000	25,556
55336V-BX-7	MPLX LP Senior Unsecured 5.500% 06/01/34		08/06/2024	Various		24,361,230	24,300,000	144,696
55416A-AC-3	MF1 2024-FL14 LLC MF1 2024-FL14 AS 7.82659% 19 M 6.606% 03/19/39		05/20/2024	Various		44,106,622	44,203,000	287,717
55416A-AE-9	MF1 2024-FL14 LLC MF1 2024-FL14 B 7.055% 03/19/39		01/30/2024	Various		24,937,500	25,000,000	
55416A-AG-4	MF1 2024-FL14 LLC MF1 2024-FL14 C 7.655% 03/19/39		01/30/2024	Morgan Stanley		5,985,000	6,000,000	
56540#-AB-1	MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER B 4.980% 09/30/28		05/30/2024	MMTL Modco AAM		6,306,481	7,000,000	140,408
56848D-AD-1	Mariner Finance Issuance Trust MFIT 2021-AA D 3.830% 03/20/36		09/05/2024	WELLS FARGO SECURITIES		3,046,378	3,205,000	5,456
57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C 6.890% 11/15/32		08/02/2024	AAIA NonModco AAM		237,394	235,000	765
571748-BC-5	Marsh & McLennan Cos Inc Senior Unsecured 4.350% 01/30/47		12/20/2024	Various		12,180,828	13,920,000	160,824
571748-BD-3	Marsh & McLennan Cos Inc Senior Unsecured 4.200% 03/01/48		12/20/2024	Goldman Sachs		6,047,947	7,320,000	93,315
571748-BJ-0	Marsh & McLennan Cos Inc Senior Unsecured 4.900% 03/15/49		09/13/2024	Various		23,368,600	24,300,000	202,247
571748-BS-0	Marsh & McLennan Cos Inc Senior Unsecured 6.250% 11/01/52		09/23/2024	Barclays		6,172,645	5,300,000	131,580
571748-BX-9	Marsh & McLennan Cos Inc Senior Unsecured 5.450% 03/15/54		02/14/2024	JPM SECURITIES LLC		39,845,200	40,000,000	
571748-CB-6	Marsh & McLennan Cos Inc Senior Unsecured 4.850% 11/15/31		12/30/2024	Goldman Sachs		6,610,394	6,680,000	47,697
571748-CE-0	Marsh & McLennan Cos Inc Senior Unsecured 5.350% 11/15/44		12/17/2024	Goldman Sachs		6,101,625	6,140,000	36,499
571903-BE-2	Marriott International Inc/MD Senior Unsecured 4.625% 06/15/30		02/12/2024	Goldman Sachs		9,781,900	10,000,000	75,799
571903-BJ-1	Marriott International Inc/MD Senior Unsecured 5.000% 10/15/27		05/30/2024	AHL Aegon IMR		9,910,679	10,000,000	62,500
571903-BQ-5	Marriott International Inc/MD Senior Unsecured 5.300% 05/15/34		09/30/2024	Various		16,691,475	16,700,000	96,607
571903-BR-3	Marriott International Inc/MD Senior Unsecured 4.800% 03/15/30		10/28/2024	HSBC SECURITIES (USA) INC		5,883,185	5,900,000	60,573
571903-BS-1	Marriott International Inc/MD Senior Unsecured 5.350% 03/15/35		09/13/2024	JPM SECURITIES LLC		12,364,800	12,000,000	60,633
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65		11/10/2024	Interest Capitalization		137,330	137,330	
57629W-3S-7	MassMutual Global Funding II Senior Secured 4.350% 09/17/31		09/23/2024	Various		30,478,940	30,500,000	12,385
57629W-6F-2	MassMutual Global Funding II Senior Secured 4.500% 04/10/26		06/26/2024	JPM SECURITIES LLC		6,233,157	6,300,000	60,638
57629W-CH-1	MassMutual Global Funding II Senior Secured 3.400% 03/08/26		09/25/2024	ALRe Corporate AAM		6,349,546	6,400,000	10,276
57629W-DK-3	MassMutual Global Funding II Secured 4.150% 08/26/25		06/14/2024	JPM SECURITIES LLC		6,226,416	6,300,000	80,614
57629W-DL-1	MassMutual Global Funding II Senior Secured 5.050% 12/07/27		09/23/2024	Barclays		12,502,688	12,100,000	181,618
576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32		07/31/2024	Apollo Internal		342,879	367,106	62

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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576434-Y4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2 5.153% 02/25/36		07/31/2024	Apollo Internal		259,558	757,660	884
576435-AX-9	MASTR Resecuritization Trust 2 MASTR Resecuritization Trust 2 4.750% 01/30/53		01/01/2024	Credit Suisse		(81,858)	(261,945)	(35)
576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 6.119% 01/25/36		08/08/2024	AADE - FABN		573,928	581,294	646
57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35		08/08/2024	AADE - FABN		845,422	2,034,668	2,473
57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 5.023% 01/25/36		08/08/2024	AADE - FABN		4,158,825	4,194,168	9,842
579780-AN-7	McCormick & Co Inc/MD Senior Unsecured 3.400% 08/15/27		02/28/2024	AAIA Modco FHLB - AAM		3,781,677	4,000,000	4,911
579780-AP-2	McCormick & Co Inc/MD Senior Unsecured 4.200% 08/15/47		08/21/2024	ALRe Corporate AAM		4,507,047	5,000,000	3,500
58003M-AA-4	MF1 2024-FL15 MF1 2024-FL15 A 6.063% 08/18/41		06/28/2024	Morgan Stanley		43,890,000	44,000,000	
58003M-AC-0	MF1 2024-FL15 MF1 2024-FL15 AS 6.415% 08/18/41		06/28/2024	Morgan Stanley		86,782,500	87,000,000	
58003M-AE-6	MF1 2024-FL15 MF1 2024-FL15 B 6.866% 08/18/41		06/28/2024	Morgan Stanley		36,907,500	37,000,000	
58003M-AG-1	MF1 2024-FL15 MF1 2024-FL15 C 7.315% 08/18/41		06/28/2024	Morgan Stanley		11,471,250	11,500,000	
58013M-FA-7	McDonald's Corp Senior Unsecured 4.875% 12/09/45		08/14/2024	AAIA Modco FHLB - AAM		2,811,900	3,000,000	26,406
58933Y-BA-2	Merck & Co Inc Senior Unsecured 2.350% 06/24/40		07/31/2024	ALRE - DFL Trust AAM		4,158,589	6,000,000	14,492
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 5.038% 01/25/37		07/31/2024	Apollo Internal		125,511	180,574	243
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.816% 12/25/34		08/08/2024	AADE - FABN		489,380	513,379	567
59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.383% 07/25/30		08/02/2024	AAIA NonModco AAM		58,435	87,362	109
590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 4.953% 05/25/37		07/31/2024	Apollo Internal		261,931	2,382,543	3,158
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2 4.873% 04/25/37		12/05/2024	ALRe Corporate AAM		1,716,829	2,043,960	2,908
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.933% 05/25/37		07/31/2024	Apollo Internal		613,776	829,254	1,095
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 6.570% 08/25/36		08/08/2024	AADE - FABN		595,444	674,544	996
591894-CC-2	FirstEnergy Pennsylvania Elect Senior Unsecured 4.300% 01/15/29		11/27/2024	Various		2,921,506	3,000,000	23,769
59982D-AA-7	Mill City Securities 2024-RS2 MCMLT 2024-RS2 A1 3.000% 08/01/69		11/14/2024	Citigroup		58,086,189	64,000,000	
59992D-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69		09/17/2024	Citigroup		74,920,415	81,000,000	
59992D-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69		12/04/2024	MMTL Modco AAM		18,230,548	19,702,319	4,926
610202-BP-7	Monongahela Power Co Secured 5.400% 12/15/43		01/03/2024	Various		12,136,722	12,483,000	37,449
61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47		08/14/2024	AAIA Modco FHLB - AAM		1,113,548	1,085,145	3,135
61691N-AJ-4	Morgan Stanley Capital I 2017- MSC 2017-HR2 B 4.061% 12/15/50		12/18/2024	BARCLAYS CAPITAL SEC LIMITED		2,385,156	2,500,000	5,076
61691R-AJ-5	Morgan Stanley Capital I Trust MSC 2018-H4 B 4.923% 12/15/51		08/08/2024	AADE - FABN		943,011	1,000,000	957
617446-8G-7	Morgan Stanley Senior Unsecured 4.431% 01/23/30		07/24/2024	AEL FWH AAM		1,948,546	2,000,000	246
617446-8L-6	Morgan Stanley Senior Unsecured 2.699% 01/22/31		08/09/2024	AADE BLIC Modco AAM		1,787,067	2,000,000	2,549
617446-8U-6	Morgan Stanley Senior Unsecured 1.794% 02/13/32		12/05/2024	ALRe Corporate AAM		417,692	500,000	2,791
61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4 5.338% 07/25/35		07/31/2024	Apollo Internal		189,468	274,350	387
61744Y-AP-3	Morgan Stanley Senior Unsecured 3.772% 01/24/29		08/09/2024	Various		7,686,647	8,005,000	133,600
617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 5.038% 01/25/36		11/25/2024	Interest Capitalization		882	882	
617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 5.033% 02/25/36		08/02/2024	AAIA NonModco AAM		1,118,454	1,130,373	1,518
61747Y-FG-5	Morgan Stanley Senior Unsecured 5.424% 07/21/34		07/31/2024	ALRE - MSPL Trust AAM - AFS		5,042,335	5,000,000	7,533
61747Y-FL-4	Morgan Stanley Senior Unsecured 5.466% 01/18/35		01/16/2024	Various		14,000,000	14,000,000	
61747Y-FM-2	Morgan Stanley Subordinated 5.942% 02/07/39		02/05/2024	Morgan Stanley		12,000,000	12,000,000	
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.733% 02/25/36		01/01/2024	AAIA Modco FHLB - AAM		(7,956,701)	(13,288,012)	(40,220)
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.733% 02/25/36		01/01/2024	AAIA Modco FHLB - AAM		7,956,701	13,288,012	40,220
61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36		08/08/2024	AADE - FABN		700,479	1,200,847	1,284
61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.713% 03/25/36		10/25/2024	Interest Capitalization		975	975	
61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.833% 03/25/36		10/01/2024	Interest Capitalization		100	100	
61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 4.873% 06/25/36		08/26/2024	Interest Capitalization		10,280	10,280	
61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36		07/31/2024	Apollo Internal		142,821	656,418	115
61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 4.583% 01/25/37		07/31/2024	Apollo Internal		132,818	353,631	440
61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.733% 06/25/37		07/25/2024	Interest Capitalization		559	559	
61755G-AM-5	Morgan Stanley Mortgage Loan T MSM 2007-12 3A4 6.250% 08/25/37		10/01/2024	Interest Capitalization		2	2	
61755G-BF-9	Morgan Stanley Mortgage Loan T MSM 2007-12 3A22 6.000% 08/25/37		10/01/2024	Interest Capitalization		16	16	
61758L-AD-1	Morgan Stanley Mortgage Re-REM MSRR 2009-R1A 2A1B 5.289% 02/26/36		01/01/2024	AARE II Surplus ISG		(1,806,194)	(2,327,837)	(3,679)
61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.623% 04/26/53		08/09/2024	AAIA NonModco AAM		5,817,193	6,353,914	6,642
61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.595% 04/26/53		11/26/2024	Interest Capitalization		612,370	612,370	
61762U-AW-3	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 4B2 5.028% 09/26/36		01/01/2024	AARE II Surplus ISG		(2,327,946)	(2,773,571)	(8,628)
61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.639% 09/26/36		08/14/2024	AAIA Modco FHLB - AAM		2,178,700	2,327,696	5,284
61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.763% 08/26/34		05/02/2024	USAA - AAIA Modco AAM		5,888,676	6,287,981	864

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.969% 11/20/36		12/04/2024	MMTL Modco AAM		2,566,751	2,721,084	1,127
61767Y-BD-1	Morgan Stanley Capital I Trust MSC 2018-H3 B 4.620% 07/15/51		12/19/2024	Various		5,235,238	5,533,004	7,678
61767Y-BE-9	Morgan Stanley Capital I Trust MSC 2018-H3 C 4.849% 07/15/51		08/08/2024	AADE - FABN		931,847	1,000,000	943
61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.003% 03/15/52		08/08/2024	AADE - FABN		929,818		4,833
617700-A*-0	MORNINGSTAR INC SR NTS 2.320% 10/26/30		05/30/2024	AAIA Modco FHLB - AAM		6,513,339	8,000,000	15,467
61774A-AE-3	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29		09/06/2024	Various		99,272,600	100,000,000	379,250
61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53		08/15/2024	Morgan Stanley		6,088,185	6,009,313	16,275
618937-AB-2	Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B 6.250% 09/20/49		02/13/2024	Societe General		4,901,028	5,000,000	
61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 5.233% 02/25/35		08/02/2024	AAIA NonModco AAM		228,860	231,337	281
61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.753% 06/25/47		07/31/2024	Apollo Internal		424,272	532,833	683
61915Y-AE-1	MortgageIT Securities Corp Mor MHL 2007-1 2A14 5.013% 06/25/47		07/31/2024	Apollo Internal		513,234	652,853	874
61944K-AA-4	MQD Phase I (Pima County, AZ) P/T CERTS CL A 6.500% 07/15/57		10/10/2024	CTL Capital		133,300,000	133,300,000	
61947B-AB-9	Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B 6.300% 04/22/52		06/21/2024	Various		5,507,365	5,619,037	1,718
62829D-2D-1	Mutual of Omaha Cos Global Fun Secured 5.350% 04/09/27		08/06/2024	Various		12,408,079	12,300,000	178,839
628530-BJ-5	Mylan Inc Senior Unsecured 5.200% 04/15/48		05/02/2024	AAIA Modco AAM		79,330	100,000	246
62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS 0.500% 05/25/56		07/31/2024	Apollo Internal		145,429		190
62927#-AS-5	Nfl Ventures LP SR GTD NTS 20-A-A 3.020% 04/15/35		05/30/2024	AAIA Modco FHLB - AAM		17,791,506	20,498,917	77,383
62927#-AT-3	Nfl Ventures LP SR GTD NTS 20-A-B 3.420% 04/15/45		05/30/2024	MMTL Modco AAM		13,188,799	16,460,477	70,369
62927@-AG-3	Nhl US Funding LP SECD TERM NTS SER 7 3.290% 08/13/30		05/30/2024	AAIA Modco FHLB - AAM		11,563,640	13,700,000	97,658
62927@-AH-1	Nhl US Funding LP SECD TERM NTS SER 8 3.390% 08/13/32		05/30/2024	MMTL Modco AAM		7,690,679	9,500,000	69,778
62955R-AB-1	NYMT Loan Trust 2021-SP1 NYMT 2021-SP1 A2 6.558% 08/25/61		12/01/2024	Interest Capitalization		6,348	6,348	
62979*-AC-1	NSA OP LP SR NTS SER C 2.990% 08/05/30		05/30/2024	AAIA Modco FHLB - AAM		17,272,546	21,000,000	156,975
631005-BK-0	Narragansett Electric Co/The Senior Unsecured 5.350% 05/01/34		03/21/2024	JPM SECURITIES LLC		5,945,359	5,950,000	
636180-BN-0	National Fuel Gas Co Senior Unsecured 3.950% 09/15/27		09/11/2024	STAR Non-Modco FWH		1,475,037	1,500,000	28,967
63730*-AB-1	AMTRAK-NATIONAL RAILROAD PASSE SR SECD NTS 3.600% 11/15/33		01/01/2024	Interest Capitalization		25,154	25,154	
637432-MS-1	National Rural Utilities Coope Secured 4.023% 11/01/32		09/11/2024	STAR Non-Modco FWH		2,914,298	3,000,000	43,583
637432-PB-5	National Rural Utilities Coope Subordinated 7.125% 09/15/53		02/01/2024	Various		20,700,000	20,000,000	566,042
638612-AL-5	Nationwide Financial Services Senior Unsecured 5.300% 11/18/44		09/11/2024	STAR Non-Modco FWH		2,016,858	2,000,000	33,272
641062-AN-4	Nestle Holdings Inc Senior Unsecured 4.000% 09/24/48		09/11/2024	STAR Non-Modco FWH		441,239	500,000	9,278
64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1 5.338% 08/25/34		07/31/2024	Apollo Internal		135,838	131,722	186
64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D 7.017% 10/25/46		07/10/2024	WELLS FARGO SECURITIES		902,012	904,663	1,736
64831P-AA-3	New Residential Mortgage Loan NRMLT 2024-RTL1 A1 6.664% 03/25/39		04/03/2024	Various		30,499,668	30,500,000	
64831P-AB-1	New Residential Mortgage Loan NRMLT 2024-RTL1 A2 7.101% 03/25/39		04/03/2024	Goldman Sachs		2,749,955	2,750,000	
64831W-AA-8	New Residential Mortgage Loan NRMLT 2024-RTL2 A1 5.443% 09/25/39		09/17/2024	Various		99,997,460	100,000,000	
64831W-AB-6	New Residential Mortgage Loan NRMLT 2024-RTL2 A2 5.785% 09/25/39		09/17/2024	Various		13,799,680	13,800,000	
64832B-AF-2	New Residential Mortgage Loan NRZT 2024-NQM2 M1 5.622% 09/25/64		09/09/2024	Nomura Sec International		8,999,904	9,000,000	66,058
64952W-CH-4	New York Life Global Funding Secured 2.350% 07/14/26		06/26/2024	JPM SECURITIES LLC		6,153,550	6,500,000	69,162
64952W-CX-9	New York Life Global Funding Secured 3.000% 01/10/28		08/06/2024	Various		15,732,176	16,600,000	114,350
64952W-DS-9	New York Life Global Funding Secured 1.200% 08/07/30		09/25/2024	ALRe Corporate AAM		6,295,393	7,400,000	11,840
64952W-DW-0	New York Life Global Funding Secured 0.850% 01/15/26		06/14/2024	JPM SECURITIES LLC		6,185,718	6,600,000	23,687
64952W-DW-0	New York Life Global Funding Secured 0.850% 01/15/26		12/05/2024	ALRe Corporate AAM		12,006,876	12,500,000	41,319
64952W-EY-5	New York Life Global Funding Secured 4.850% 01/09/28		08/06/2024	Various		27,642,425	27,500,000	339,500
64952W-EZ-2	New York Life Global Funding Secured 4.550% 01/28/33		09/23/2024	Barclays		15,662,556	15,600,000	110,413
64952W-FF-5	New York Life Global Funding Secured 4.700% 01/29/29		09/13/2024	JPM SECURITIES LLC		6,168,540	6,000,000	36,817
64953B-BM-9	New York Life Global Funding Senior Secured 4.900% 04/02/27		08/06/2024	Various		12,376,811	12,300,000	172,167
649840-CQ-6	New York State Electric & Gas Senior Unsecured 3.250% 12/01/26		08/06/2024	Various		12,394,338	13,000,000	47,667
651639-AP-1	Newmont Corp Senior Unsecured 4.875% 03/15/42		10/25/2024	Various		3,346,960	3,500,000	16,521
65163L-AB-5	Newmont Corp / Newcrest Financ NEM FIN 3.25% 13 May 30 3.250% 05/13/30		09/10/2024	Tax Free Exchange		21,390,031	20,486,000	216,383
65163L-AD-1	Newmont Corp / Newcrest Financ Senior Unsecured 5.750% 11/15/41		09/10/2024	Tax Free Exchange		1,316,900	1,000,000	18,368
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated 4.800% 12/01/77		10/28/2024	HSBC SECURITIES (USA) INC		5,969,484	6,200,000	122,347
65339K-BK-5	NextEra Energy Capital Holding Junior Subordinated 5.650% 05/01/79		09/23/2024	Barclays		6,307,875	6,300,000	141,391
65339K-CW-8	NextEra Energy Capital Holding Junior Subordinated 6.700% 09/01/54		09/23/2024	Various		39,989,815	39,000,000	84,718
65339K-CW-8	NextEra Energy Capital Holding Junior Subordinated 6.700% 09/01/54		05/23/2024	AARE Surplus AAM		4,990,625	5,000,000	76,306
65342Q-AB-8	NextEra Energy Operating Partn Senior Unsecured 4.500% 09/15/27		08/07/2024	AAIA NonModco AAM		1,343,554	1,400,000	24,850
65343H-AA-9	Nexstar Media Inc SENIOR 5.625% 07/15/27		12/05/2024	ALRe Corporate AAM		990,625	1,000,000	21,875

SCHEDULE D - PART 3

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
65364U-AU-0	Niagara Mohawk Power Corp Senior Unsecured 5.664% 01/17/54		01/11/2024	JPM SECURITIES LLC		12,000,000	12,000,000	
65473P-AJ-4	NiSource Inc Senior Unsecured 3.600% 05/01/30		06/28/2024	Goldman Sachs		4,596,650	5,000,000	30,000
65473P-AK-1	NiSource Inc Senior Unsecured 0.950% 08/15/25		06/14/2024	JPM SECURITIES LLC		12,539,340	13,200,000	42,497
65473P-AQ-8	NiSource Inc Senior Unsecured 5.350% 04/01/34		03/18/2024	Various		9,892,133	9,943,000	1,988
65473P-AR-6	NiSource Inc Junior Subordinated 6.950% 11/30/54		09/13/2024	JPM SECURITIES LLC		6,135,900	6,000,000	139,000
65473Q-BB-8	NiSource Inc Senior Unsecured 5.250% 02/15/43		09/06/2024	JPM SECURITIES LLC		4,283,746	4,300,000	15,050
65473Q-BC-6	NiSource Inc Senior Unsecured 4.800% 02/15/44		09/06/2024	JPM SECURITIES LLC		4,044,451	4,300,000	13,760
65473Q-BD-4	NiSource Inc Senior Unsecured 5.650% 02/01/45		09/06/2024	JPM SECURITIES LLC		4,478,020	4,300,000	25,645
65486X-AA-1	NJ Trust 2023-GSP NJ 2023-GSP A 6.481% 01/06/29		04/18/2024	Deutsche Bank Securities Inc		15,817,513	15,460,000	60,394
65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 5.563% 10/25/34		08/02/2024	AAIA NonModco AAM		222,855	223,954	327
65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 4.833% 08/25/36		07/31/2024	Apollo Internal		700,071	4,141,337	5,378
65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36		08/02/2024	AADE - FABN		307,198	1,057,811	186
65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1 4.918% 01/25/37		04/25/2024	Interest Capitalization		2,485	2,485	
65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 4.793% 12/25/36		07/31/2024	Apollo Internal		326,719	359,060	463
65539*-AG-8	North Haven Private Income Fun SR NTS 6.840% 08/05/27		07/30/2024	Direct		100,000,000	100,000,000	
65539*-AH-6	North Haven Private Income Fun SR NTS 6.910% 08/05/29		07/30/2024	Direct		200,000,000	200,000,000	
65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14 5.236% 07/26/35		08/08/2024	ALRE - DFL Trust AAM		808,529	851,287	869
65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3 4.534% 03/26/37		08/08/2024	ALRE - DFL Trust AAM		2,217,232	2,236,088	1,867
65540H-AX-0	Nomura Resecuritization Trust NMRR 2014-5R 2A11 5.976% 12/26/36		01/01/2024	ALRe Corporate AAM		(2,846,337)	(3,309,789)	
65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2 4.619% 03/28/36		07/31/2024	Apollo Internal		408,449	1,283,447	179
65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2 4.619% 03/28/36		12/01/2024	Interest Capitalization		31,971	31,971	
655844-BM-9	Norfolk Southern Corp Senior Unsecured 3.950% 10/01/42		04/15/2024	MUFG Securities Americas Inc		3,154,360	4,000,000	7,022
655844-BY-3	Norfolk Southern Corp Senior Unsecured 4.150% 02/28/48		08/08/2024	AADE - FABN		416,240	500,000	9,222
65960N-AA-8	North Haven Private Income Fun Senior Unsecured 5.750% 02/01/30		10/24/2024	Various		126,571,145	127,750,000	4,792
665772-CC-1	Northern States Power Co/MN Secured 6.200% 07/01/37		09/11/2024	STAR Non-Modco FWH		2,281,411	2,000,000	24,111
665772-CJ-6	Northern States Power Co/MN Secured 3.400% 08/15/42		09/06/2024	JPM SECURITIES LLC		3,519,034	4,300,000	9,747
665772-CQ-0	Northern States Power Co/MN Secured 3.600% 09/15/47		09/13/2024	JPM SECURITIES LLC		9,591,107	11,900,000	75,580
665772-CV-9	Northern States Power Co/MN Secured 4.500% 06/01/52		09/06/2024	JPM SECURITIES LLC		3,943,487	4,300,000	52,675
665772-CX-5	Northern States Power Co/MN Secured 5.100% 05/15/53		03/04/2024	Various		4,734,150	5,000,000	78,625
666807-BJ-0	Northrop Grumman Corp Senior Unsecured 3.850% 04/15/45		09/11/2024	STAR Non-Modco FWH		4,255,701	5,000,000	78,069
667274-AC-8	Northwell Healthcare Inc SECD BDS SER 2017A 4.260% 11/01/47		08/08/2024	AADE - FABN		420,583	500,000	5,739
66815L-2Q-1	Northwestern Mutual Global Fun Secured 4.710% 01/10/29		01/03/2024	JPM SECURITIES LLC		17,594,544	17,600,000	
66989H-AJ-7	Novartis Capital Corp Senior Unsecured 3.000% 11/20/25		08/02/2024	AAIA NonModco AAM		980,857	1,000,000	6,000
66989H-AR-9	Novartis Capital Corp Senior Unsecured 2.200% 08/14/30		07/31/2024	ALRE - DFL Trust AAM		1,759,215	2,000,000	20,411
66989H-AT-5	Novartis Capital Corp Senior Unsecured 3.800% 09/18/29		09/23/2024	Barclays		6,267,996	6,300,000	3,990
67021C-AT-4	NSTAR Electric Co Senior Unsecured 4.950% 09/15/52		07/31/2024	ALRE - DFL Trust AAM		7,367,536	8,000,000	149,600
67080L-AD-7	Nuveen LLC Senior Unsecured 5.850% 04/15/34		09/06/2024	JPM SECURITIES LLC		4,569,008	4,300,000	103,415
67103H-AF-4	O'Reilly Automotive Inc Senior Unsecured 3.600% 09/01/27		06/21/2024	ALRE - DFL Trust AAM		3,821,994	4,000,000	44,000
67103H-AL-1	O'Reilly Automotive Inc Senior Unsecured 4.700% 06/15/32		06/26/2024	ALRE - DFL Trust AAM		4,865,247	5,000,000	7,833
67403A-AB-5	Oaktree Strategic Credit Fund OAKTREE STRATEGIC CREDIT 8.4% 8.400% 11/14/28		10/31/2024	Tax Free Exchange		25,565,180	24,500,000	954,683
67403A-AE-9	Oaktree Strategic Credit Fund OAKTREE STRATEGIC CREDIT 6.5% 6.500% 07/23/29		10/31/2024	Tax Free Exchange		81,517,389	81,980,000	1,450,591
674599-DJ-1	Occidental Petroleum Corp Senior Unsecured 6.200% 03/15/40		09/12/2024	Barclays		4,217,544	4,000,000	119,179
674599-DL-6	Occidental Petroleum Corp Senior Unsecured 6.600% 03/15/46		09/06/2024	JPM SECURITIES LLC		26,429,280	24,000,000	765,600
674599-DQ-5	Occidental Petroleum Corp Senior Unsecured 7.125% 10/15/27		11/27/2024	AARE II Surplus ISG		2,600,031	2,500,000	20,781
674599-DR-3	Occidental Petroleum Corp Senior Unsecured 7.150% 05/15/28		01/10/2024	AAIA NonModco AAM		9,341,906	8,870,000	96,892
674599-EH-4	Occidental Petroleum Corp Senior Unsecured 5.000% 08/01/27		07/23/2024	Bank of America		2,855,400	2,857,000	
674599-EJ-0	Occidental Petroleum Corp Senior Unsecured 5.200% 08/01/29		07/23/2024	Bank of America		6,426,686	6,429,000	
674599-EL-5	Occidental Petroleum Corp Senior Unsecured 5.550% 10/01/34		07/23/2024	Bank of America		7,663,844	7,693,000	
674599-EM-3	Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54		09/06/2024	Various		35,866,990	35,647,000	66,096
677050-AL-0	Oglethorpe Power Corp Secured 4.250% 04/01/46		09/11/2024	STAR Non-Modco FWH		4,148,751	5,000,000	94,444
677050-AN-6	Oglethorpe Power Corp Secured 5.050% 10/01/48		09/13/2024	JPM SECURITIES LLC		6,188,845	6,500,000	150,448
677050-AS-5	Oglethorpe Power Corp Secured 4.500% 04/01/47		08/06/2024	Goldman Sachs		6,195,816	7,200,000	113,400
677050-AU-0	Oglethorpe Power Corp Secured 6.200% 12/01/53		05/15/2024	Tax Free Exchange		15,765,545	16,000,000	440,889
677347-CH-7	Ohio Edison Co Senior Unsecured 5.500% 01/15/33		09/27/2024	ALRe Corporate AAM		16,667,523	16,000,000	176,000
67740Q-AH-9	Constellation Insurance Inc SENIOR 6.800% 01/24/30		05/30/2024	AAIA NonModco AAM		483,182	500,000	11,900

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
678858-BM-2	Oklahoma Gas and Electric Co Senior Unsecured 5.250% 05/15/41		09/11/2024	AAIA Modco AAM		10,460,348	10,500,000	177,625
681919-BB-1	Omnicom Group Inc / Omnicom Ca Senior Unsecured 2.450% 04/30/30		07/24/2024	Various		1,745,774	2,000,000	11,433
681919-BG-0	Omnicom Group Inc / Omnicom Ca Senior Unsecured 5.300% 11/01/34		09/13/2024	JPM SECURITIES LLC		6,110,158	5,900,000	38,219
68233J-BB-9	Oncor Electric Delivery Co LLC Senior Secured 3.750% 04/01/45		09/13/2024	JPM SECURITIES LLC		6,193,800	7,400,000	127,188
68233J-BH-6	Oncor Electric Delivery Co LLC Secured 3.700% 11/15/28		09/23/2024	Barclays		6,213,123	6,300,000	83,528
68233J-BR-4	Oncor Electric Delivery Co LLC Senior Secured 3.100% 09/15/49		01/18/2024	Various		10,512,300	15,000,000	164,042
68233J-CH-5	Oncor Electric Delivery Co LLC Secured 4.600% 06/01/52		07/31/2024	ALRE - DFL Trust AAM		1,308,679	1,500,000	11,500
68233J-CM-4	Oncor Electric Delivery Co LLC Secured 4.950% 09/15/52		01/25/2024	Tax Free Exchange		9,526,859	10,000,000	178,750
68233J-CQ-5	Oncor Electric Delivery Co LLC Senior Secured 4.300% 05/15/28		09/23/2024	Barclays		6,239,742	6,200,000	95,532
68233J-CS-1	Oncor Electric Delivery Co LLC Secured 5.650% 11/15/33		08/06/2024	Goldman Sachs		5,743,764	5,400,000	69,495
68233J-CS-1	Oncor Electric Delivery Co LLC Secured 5.650% 11/15/33		01/26/2024	Tax Free Exchange		6,240,805	6,000,000	68,742
682680-BB-8	ONEOK Inc Senior Unsecured 3.100% 03/15/30		06/28/2024	JPM SECURITIES LLC		4,477,900	5,000,000	45,639
682680-BT-9	ONEOK Inc Senior Unsecured 6.400% 05/01/37		02/27/2024	Tax Free Exchange		4,881,169	5,000,000	103,111
682680-CE-1	ONEOK Inc Senior Unsecured 5.050% 11/01/34		09/10/2024	Goldman Sachs		44,855,550	45,000,000	
682680-CG-6	ONEOK Inc Senior Unsecured 5.850% 11/01/64		09/10/2024	JPM SECURITIES LLC		3,489,430	3,500,000	
68268N-AG-8	ONEOK Partners LP Senior Unsecured 6.125% 02/01/41		09/06/2024	JPM SECURITIES LLC		4,525,062	4,300,000	27,801
68269A-AA-8	Onemain Financial Issuance Tru OMFIT 2019-AA A 3.390% 08/14/36		02/28/2024	AEL Modco AAM		20,805,400	22,000,000	29,003
68269A-AB-6	Onemain Financial Issuance Tru OMFIT 2019-AA B 3.920% 08/14/36		02/28/2024	AAIA Modco FHLB - AAM		3,728,800	4,000,000	6,098
68389X-AE-5	Oracle Corp Senior Unsecured 6.500% 04/15/38		12/30/2024	Goldman Sachs		5,503,767	5,100,000	69,983
68389X-AW-5	Oracle Corp Senior Unsecured 4.500% 07/08/44		12/26/2024	Barclays		5,963,757	7,070,000	149,354
68389X-BD-6	Oracle Corp Senior Unsecured 3.250% 05/15/30		02/12/2024	Goldman Sachs		9,051,100	10,000,000	80,347
68389X-BF-1	Oracle Corp Senior Unsecured 4.125% 05/15/45		09/13/2024	Various		13,481,415	16,000,000	225,706
68389X-BG-9	Oracle Corp Senior Unsecured 4.375% 05/15/55		09/13/2024	JPM SECURITIES LLC		12,352,985	14,500,000	213,220
68389X-BH-7	Oracle Corp Senior Unsecured 3.850% 07/15/36		07/24/2024	AEL FWH AAM		4,269,151	5,000,000	4,813
68389X-BJ-3	Oracle Corp Senior Unsecured 4.000% 07/15/46		12/26/2024	Barclays		811,083	1,050,000	18,900
68389X-BW-4	Oracle Corp Senior Unsecured 3.600% 04/01/40		12/12/2024	Goldman Sachs		12,345,162	15,320,000	110,304
68389X-CK-9	Oracle Corp Senior Unsecured 6.900% 11/09/52		09/13/2024	JPM SECURITIES LLC		12,409,543	10,300,000	250,719
68389X-CQ-6	Oracle Corp Senior Unsecured 5.550% 02/06/53		09/13/2024	JPM SECURITIES LLC		11,287,100	11,000,000	67,833
68389X-CV-5	Oracle Corp Senior Unsecured 5.500% 09/27/64		09/25/2024	Various		6,468,215	6,500,000	
68902V-AJ-6	Otis Worldwide Corp Senior Unsecured 2.293% 04/05/27		09/13/2024	JPM SECURITIES LLC		6,124,416	6,400,000	65,631
68902V-AM-9	Otis Worldwide Corp Senior Unsecured 3.362% 02/15/50		08/14/2024	AAIA Modco FHLB - AAM		733,919	1,000,000	16,717
69047Q-AC-6	Ovintiv Inc Senior Unsecured 6.250% 07/15/33		02/12/2024	Goldman Sachs		6,137,760	6,000,000	30,208
69120F-AE-6	Owl Rock CLO XII LLC OR 2023-12A A2 7.717% 07/20/34		09/13/2024	ALRE - DFL Trust AAM		5,016,335	5,000,000	61,701
69120G-AA-2	Owl Rock CLO XIII LLC OR 2023-13A A 6.904% 09/20/35		10/15/2024	Various		12,931,000	12,800,000	154,171
69120V-AM-3	Blue Owl Credit Income Corp Senior Unsecured 3.125% 09/23/26		06/14/2024	Various		15,334,868	16,700,000	172,118
69120V-AW-1	Blue Owl Credit Income Corp Senior Unsecured 7.750% 01/15/29		05/22/2024	Tax Free Exchange		19,772,218	20,000,000	723,333
69120V-AZ-4	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31		05/22/2024	Various		176,367,041	179,500,000	3,680,498
69120V-BB-6	Blue Owl Credit Income Corp Senior Unsecured 7.950% 06/13/28		05/20/2024	Tax Free Exchange		12,525,057	12,200,000	422,984
69121B-AA-2	Owl Rock CLO VII LLC OR 2022-7A A1 6.717% 07/20/33		09/25/2024	SMBC Nikko Securities America		900,180	900,000	12,251
69121C-AA-0	Owl Rock CLO VIII LLC OR 2022-8A AT 7.021% 11/20/34		09/25/2024	ALRe Corporate AAM		30,022,890	30,000,000	234,772
69121C-AD-4	Owl Rock CLO VIII LLC OR 2022-8A C 9.421% 11/20/34		08/28/2024	ALRe Corporate AAM		12,556,207	12,519,550	28,449
69121K-AD-6	Blue Owl Capital Corp Senior Unsecured 4.250% 01/15/26		04/26/2024	Goldman Sachs		6,870,386	7,100,000	88,010
69121K-AD-6	Blue Owl Capital Corp Senior Unsecured 4.250% 01/15/26		07/18/2024	AARE Surplus AAM		7,927,957	8,100,000	2,869
69121K-AF-1	Blue Owl Capital Corp Senior Unsecured 2.625% 01/15/27		04/26/2024	Various		12,470,836	13,700,000	104,891
69121K-AH-7	Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29		01/17/2024	Wells Fargo		174,907,860	177,000,000	
69121K-AH-7	Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29		07/10/2024	ALRE - DFL Trust AAM		24,760,008	25,000,000	694,167
69121R-AB-5	Owl Rock CLO XVII LLC OR 2024-17A A2 6.506% 07/15/36		06/13/2024	NATIXIS SA		9,000,000	9,000,000	
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.828% 10/25/37		07/31/2024	Apollo Internal		452,305	969,113	1,257
69121X-AC-0	Owl Rock CLO I LLC OR 2019-1A BR 7.771% 02/20/36		01/01/2024	Natixis UK		19,000,000	19,000,000	
69121X-AD-8	Owl Rock CLO I LLC OR 2019-1A C 8.771% 02/20/36		01/01/2024	Natixis UK		23,000,000	23,000,000	
693342-AB-3	PG&E Wildfire Recovery Funding A2 4.263% 06/01/36		10/24/2024	ALRE - MSPL Trust AAM - AFS		4,731,788	5,000,000	84,668
693342-AC-1	PG&E Wildfire Recovery Funding A3 4.377% 06/01/39		10/24/2024	ALRE - DFL Trust AAM		9,419,224	10,000,000	173,864
69351U-AH-6	PPL Electric Utilities Corp Secured 6.450% 08/15/37		09/11/2024	STAR Non-Modco FWH		6,836,245	6,000,000	27,950
69354W-AJ-5	PNMAC GMSR Issuer Trust PNMSR 2024-GT1 A 7.539% 03/25/29		02/22/2024	SMBC Nikko Securities America		180,000,000	180,000,000	
69354W-AJ-5	PNMAC GMSR Issuer Trust PNMSR 2024-GT1 A 7.539% 03/25/29		11/27/2024	AARE II Surplus ISG		10,153,650	10,000,000	4,327

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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69380G-AD-1	PRKCM 2023-AFC4 Trust PRKCM 2023-AFC4 M1 7.984% 11/25/58		12/11/2024	WELLS FARGO SECURITIES		4,116,250	4,000,000	9,659
69380W-AD-6	PRKCM 2024-AFC1 Trust PRKCM 2024-AFC1 M1 6.868% 03/25/59		02/22/2024	MBC Nikko Capital Markets Ltd.		2,999,906	3,000,000	15,453
69381F-AD-2	PRPM 2024-NQM3 PRPM 2024-NQM3 M1A 5.682% 08/25/69		09/19/2024	BARCLAYS CAPITAL INC.		7,238,914	7,239,000	27,421
693968-AA-7	PMT Issuer Trust - FMSR PMMSR 2024-FT1 A 7.089% 12/25/27		06/25/2024	Various		47,500,000	47,500,000	
694308-JG-3	Pacific Gas and Electric Co Secured 2.500% 02/01/31		08/14/2024	AAIA Modco FHLB - AAM		214,746	250,000	226
694308-JM-0	Pacific Gas and Electric Co Secured 4.550% 07/01/30		07/09/2024	Various		18,937,750	20,000,000	87,208
694308-JW-8	Pacific Gas and Electric Co Secured 3.000% 06/15/28		06/28/2024	Barclays		4,578,300	5,000,000	6,667
694308-KD-8	Pacific Gas and Electric Co Secured 5.250% 03/01/52		05/22/2024	Various		10,458,478	12,000,000	145,250
694308-KG-1	Pacific Gas and Electric Co Secured 5.900% 06/15/32		06/27/2024	ALRE - DFL Trust AAM		3,035,880	3,000,000	5,900
694308-KH-9	Pacific Gas and Electric Co Secured 6.750% 01/15/53		09/06/2024	JPM SECURITIES LLC		7,975,240	7,000,000	70,875
694308-KQ-9	Pacific Gas and Electric Co Secured 5.550% 05/15/29		02/26/2024	Various		19,986,600	20,000,000	
694308-KR-7	Pacific Gas and Electric Co Secured 5.800% 05/15/34		02/26/2024	Various		49,938,000	50,000,000	
694308-KT-3	Pacific Gas and Electric Co Secured 5.900% 10/01/54		09/03/2024	Various		8,956,710	9,000,000	
6944PL-2D-0	Pacific Life Global Funding II Secured 1.450% 01/20/28		08/06/2024	Goldman Sachs		9,037,300	10,000,000	6,847
695114-CD-8	PacifiCorp Secured 5.750% 04/01/37		09/13/2024	JPM SECURITIES LLC		6,201,534	5,800,000	152,854
695114-CG-1	PacifiCorp Secured 6.250% 10/15/37		10/28/2024	Various		13,907,045	12,700,000	261,111
695114-CL-0	PacifiCorp Secured 6.000% 01/15/39		10/28/2024	Various		12,093,747	11,400,000	156,750
695114-CZ-9	PacifiCorp Secured 5.350% 12/01/53		09/13/2024	Various		24,878,000	25,900,000	289,509
695114-DA-3	PacifiCorp Secured 5.500% 05/15/54		08/06/2024	Goldman Sachs		12,448,256	12,800,000	160,356
695114-DD-7	PacifiCorp Secured 5.450% 02/15/34		07/17/2024	Goldman Sachs		12,480,848	12,400,000	362,304
695114-DE-5	PacifiCorp Secured 5.800% 01/15/55		09/13/2024	Various		24,895,639	24,100,000	159,564
709599-AX-2	Penske Truck Leasing Co Lp / P SR NTS 4.200% 04/01/27		02/28/2024	AAIA Modco FHLB - AAM		2,891,593	3,000,000	51,450
718172-BL-2	Philip Morris International In Senior Unsecured 4.250% 11/10/44		07/02/2024	AARE II Surplus ISG		1,605,950	2,000,000	12,278
718172-CE-7	Philip Morris International In Senior Unsecured 3.125% 03/02/28		08/09/2024	AADE BLIC Modco AAM		951,565	1,000,000	13,628
718172-CV-9	Philip Morris International In Senior Unsecured 5.125% 11/17/27		06/20/2024	AADE - CATALINA		10,026,057	10,000,000	46,979
718547-AR-3	Phillips 66 Co Senior Unsecured 5.300% 06/30/33		06/26/2024	ALRE - DFL Trust AAM		3,087,407	3,100,000	80,781
718547-AW-2	Phillips 66 Co Senior Unsecured 5.650% 06/15/54		07/17/2024	Goldman Sachs		6,280,064	6,400,000	33,147
73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1 6.500% 10/25/59		11/01/2024	Bank of America		24,322,500	24,000,000	151,667
731572-AB-9	Ralph Lauren Corp Senior Unsecured 2.950% 06/15/30		08/09/2024	AADE BLIC Modco AAM		913,338	1,000,000	4,425
74153W-CU-1	Pricoa Global Funding I Secured 4.400% 08/27/27		09/13/2024	JPM SECURITIES LLC		6,170,150	6,100,000	14,166
74170*-BE-8	Prime Property Fund LLC SR NTS SER CC 2.560% 10/13/32		05/30/2024	MMTL Modco AAM		3,754,528	5,000,000	16,711
74256L-AU-3	Principal Life Global Funding Senior Secured 3.000% 04/18/26		12/05/2024	ALRe Corporate AAM		977,845	1,000,000	3,917
74256L-EK-1	Principal Life Global Funding Senior Secured 0.875% 01/12/26		06/14/2024	JPM SECURITIES LLC		4,673,200	5,000,000	18,837
74256L-EX-3	Principal Life Global Funding Senior Secured 5.000% 01/16/27		09/23/2024	Barclays		6,221,939	6,100,000	57,611
74256L-EY-1	Principal Life Global Funding Senior Secured 5.100% 01/25/29		09/23/2024	Barclays		6,285,928	6,100,000	50,986
74256L-FA-2	Principal Life Global Funding Secured 4.600% 08/19/27		09/13/2024	JPM SECURITIES LLC		6,191,683	6,100,000	21,045
74264*-AG-1	PRISA LHC LLC SR NTS SER E 2.720% 10/15/30		05/30/2024	AAIA Modco FHLB - AAM		7,364,460	9,000,000	91,800
74275V-AB-0	PRMI Securitization Trust 2024 PRMI 2024-CMG1 A2 6.583% 07/25/54		06/27/2024	Nomura Sec International		5,794,789	5,809,848	31,529
74275V-AC-8	PRMI Securitization Trust 2024 PRMI 2024-CMG1 A3 7.083% 07/25/54		06/27/2024	Nomura Sec International		4,307,454	4,320,216	25,065
743315-AQ-6	Progressive Corp/The Senior Unsecured 3.700% 01/26/45		01/18/2024	Morgan Stanley		7,019,856	8,700,000	157,373
74340X-BH-3	Prologis LP Senior Unsecured 3.875% 09/15/28		02/28/2024	AEL Modco AAM		478,196	500,000	8,773
74340X-BQ-3	Prologis LP Senior Unsecured 2.125% 10/15/50		08/14/2024	AAIA Modco FHLB - AAM		279,645	500,000	3,512
74340X-CK-5	Prologis LP Senior Unsecured 5.250% 03/15/54		01/18/2024	JPM SECURITIES LLC		9,822,000	10,000,000	
74340X-CN-9	Prologis LP Senior Unsecured 5.000% 01/31/35		09/13/2024	JPM SECURITIES LLC		6,173,700	6,000,000	45,000
744320-AW-2	Prudential Financial Inc Junior Subordinated 4.500% 09/15/47		11/27/2024	AARE II Surplus ISG		7,768,395	8,000,000	72,000
744320-BJ-0	Prudential Financial Inc Junior Subordinated 5.125% 03/01/52		12/05/2024	ALRe Corporate AAM		6,149,712	6,365,000	87,894
744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54		03/06/2024	WELLS FARGO SECURITIES		6,000,000	6,000,000	
744320-CE-3	Prudential Financial Inc Senior Unsecured 4.350% 02/25/50		08/14/2024	AAIA Modco FHLB - AAM		1,710,841	2,000,000	40,842
744320-CF-0	Prudential Financial Inc Senior Unsecured 3.700% 03/13/51		08/14/2024	AAIA Modco FHLB - AAM		763,306	1,000,000	15,519
744448-CG-4	Public Service Co of Colorado Secured 3.600% 09/15/42		12/30/2024	Various		11,541,006	14,780,000	184,956
744448-CS-8	Public Service Co of Colorado Secured 3.200% 03/01/50		09/13/2024	JPM SECURITIES LLC		9,285,208	12,800,000	14,391
744448-CV-1	Public Service Co of Colorado Secured 1.875% 06/15/31		09/30/2024	Bank of America		15,023,712	17,600,000	97,167
744448-CY-5	Public Service Co of Colorado Secured 5.250% 04/01/53		09/13/2024	Various		16,609,632	16,800,000	363,460
744448-CZ-2	Public Service Co of Colorado Secured 5.350% 05/15/34		06/21/2024	ALRE - DFL Trust AAM		16,058,170	16,000,000	183,089
744448-DA-6	Public Service Co of Colorado Secured 5.750% 05/15/54		04/01/2024	JPM SECURITIES LLC		11,271,411	11,300,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
74456Q-BR-6	Public Service Electric and Ga Secured 2.250% 09/15/26		08/09/2024	AADE BLIC Modco AAM		1,527,696	1,600,000	14,400
744573-AP-1	Public Service Enterprise Grou Senior Unsecured 0.800% 08/15/25		06/14/2024	JPM SECURITIES LLC		6,165,640	6,500,000	17,622
74460W-AH-0	Public Storage Operating Co Senior Unsecured 5.350% 08/01/53		01/18/2024	Morgan Stanley		14,753,750	14,500,000	379,256
74762E-AK-8	Quanta Services Inc Senior Unsecured 4.750% 08/09/27		09/13/2024	JPM SECURITIES LLC		6,174,237	6,100,000	29,780
74762E-AL-6	Quanta Services Inc Senior Unsecured 5.250% 08/09/34		09/13/2024	JPM SECURITIES LLC		4,507,756	4,400,000	23,742
74834L-BC-3	Quest Diagnostics Inc Senior Unsecured 2.800% 06/30/31		06/26/2024	ALRE - DFL Trust AAM		5,190,602	6,000,000	82,600
74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.973% 03/25/37		07/31/2024	Apollo Internal		403,367	540,710	629
74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.858% 01/25/37		08/26/2024	Interest Capitalization		57,747	57,747	
74928U-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 6.604% 10/26/35		08/09/2024	AAIA NonModco AAM		10,958,795	11,413,708	20,527
74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 5.123% 06/26/35		08/14/2024	AAIA Modco FHLB - AAM		2,095,137	2,287,668	4,299
74938K-AC-1	ROKT Mortgage Trust 2024-CES5 ROKT 2024-CES5 A2 6.042% 08/25/44		07/17/2024	Citigroup		11,699,805	11,700,000	43,200
74938K-AD-9	ROKT Mortgage Trust 2024-CES5 ROKT 2024-CES5 A3 6.440% 08/25/44		07/17/2024	Citigroup		10,899,695	10,900,000	42,898
74938K-AE-7	ROKT Mortgage Trust 2024-CES5 ROKT 2024-CES5 M1 6.590% 08/25/44		07/17/2024	Citigroup		9,599,984	9,600,000	38,661
74938P-AD-8	ROKT Mortgage Trust 2024-CES2 ROKT 2024-CES2 M1 6.576% 04/25/44		03/19/2024	BOFA SECURITIES, INC.		1,699,943	1,700,000	7,763
74938P-AE-6	ROKT Mortgage Trust 2024-CES2 ROKT 2024-CES2 M2 6.765% 04/25/44		03/19/2024	Various		6,299,919	6,300,000	29,597
74938Q-AA-2	ROKT Mortgage Trust 2024-INV1 ROKT 2024-INV1 A1 6.500% 06/25/54		09/12/2024	BOFA SECURITIES, INC.		24,993,073	24,518,036	53,122
74939F-AE-7	ROKT Mortgage Trust 2024-CES4 ROKT 2024-CES4 M1 6.818% 06/25/44		05/16/2024	BOFA SECURITIES, INC.		5,099,887	5,100,000	20,284
749410-AC-0	ROKT Mortgage Trust 2024-CES6 ROKT 2024-CES6 A2 5.592% 09/25/44		11/27/2024	AARE II Surplus ISG		4,941,003	5,000,000	20,193
749410-AE-6	ROKT Mortgage Trust 2024-CES6 ROKT 2024-CES6 M1 6.141% 09/25/44		08/14/2024	BOFA SECURITIES, INC.		1,499,999	1,500,000	5,373
749414-AD-0	ROKT Mortgage Trust 2024-CES7 ROKT 2024-CES7 A2 5.371% 10/25/44		09/20/2024	Citigroup		12,331,861	12,332,000	45,997
749414-AE-8	ROKT Mortgage Trust 2024-CES7 ROKT 2024-CES7 A3 5.770% 10/25/44		09/20/2024	Citigroup		11,999,767	12,000,000	48,083
749414-AJ-7	ROKT Mortgage Trust 2024-CES7 ROKT 2024-CES7 M1 5.920% 10/25/44		09/20/2024	Citigroup		10,999,949	11,000,000	45,222
749421-AA-1	ROKT Mortgage Trust 2024-CES8 ROKT 2024-CES8 A1A 5.490% 11/25/44		10/18/2024	Various		68,799,068	68,799,075	293,748
749421-AC-7	ROKT Mortgage Trust 2024-CES8 ROKT 2024-CES8 A2 5.659% 11/25/44		10/18/2024	WELLS FARGO SECURITIES		1,065,000	1,065,000	4,688
749421-AC-7	ROKT Mortgage Trust 2024-CES8 ROKT 2024-CES8 A2 5.659% 11/25/44		11/06/2024	ALRE - DFL Trust AAM		2,502,663	2,485,000	1,953
749421-AD-5	ROKT Mortgage Trust 2024-CES8 ROKT 2024-CES8 A3 5.908% 11/25/44		10/18/2024	WELLS FARGO SECURITIES		3,574,999	3,575,000	16,429
749421-AD-5	ROKT Mortgage Trust 2024-CES8 ROKT 2024-CES8 A3 5.908% 11/25/44		11/06/2024	ALRE - DFL Trust AAM		2,291,007	2,275,000	1,867
749421-AE-3	ROKT Mortgage Trust 2024-CES8 ROKT 2024-CES8 M1 6.108% 11/25/44		10/18/2024	WELLS FARGO SECURITIES		1,275,000	1,275,000	6,057
749421-AE-3	ROKT Mortgage Trust 2024-CES8 ROKT 2024-CES8 M1 6.108% 11/25/44		11/06/2024	ALRE - DFL Trust AAM		2,995,379	2,975,000	2,524
749424-AC-1	ROKT Mortgage Trust 2024-CES1 ROKT 2024-CES1 A2 6.433% 02/25/44		02/15/2024	Bank of America		4,685,966	4,686,000	18,422
749424-AE-7	ROKT Mortgage Trust 2024-CES1 ROKT 2024-CES1 M2 6.772% 02/25/44		02/15/2024	Bank of America		3,761,866	3,762,000	15,569
749426-AD-4	ROKT Mortgage Trust 2024-CES9 ROKT 2024-CES9 A2 5.830% 12/25/44		12/12/2024	Citigroup		3,999,884	4,000,000	11,660
749426-AE-2	ROKT Mortgage Trust 2024-CES9 ROKT 2024-CES9 A3 5.980% 12/25/44		12/12/2024	Citigroup		6,399,921	6,400,000	19,136
749426-AJ-1	ROKT Mortgage Trust 2024-CES9 ROKT 2024-CES9 M1 6.279% 12/25/44		12/12/2024	Citigroup		7,599,950	7,600,000	23,860
74942A-AD-5	ROKT Mortgage Trust 2024-CES3 ROKT 2024-CES3 M1 6.866% 05/25/44		04/18/2024	BARCLAYS CAPITAL INC.		999,998	1,000,000	4,577
74942A-AE-3	ROKT Mortgage Trust 2024-CES3 ROKT 2024-CES3 M2 7.009% 05/25/44		04/18/2024	Various		2,099,860	2,100,000	9,813
749691-BS-9	RPMLT 2014-1 RPMLT 2014-1 B3O 4.394% 10/25/54		08/14/2024	AAIA Modco FHLB - AAM		11,583,584	11,876,000	27,676
749691-BT-7	RPMLT 2014-1 RPMLT 2014-1 B3P 3.894% 10/25/54		08/14/2024	AAIA Modco FHLB - AAM		11,493,172	11,876,000	24,542
749691-C2-5	RPMLT 2014-1 RPMLT 2014-1 B3W 4.394% 10/25/54		08/14/2024	AAIA Modco FHLB - AAM		7,787,896	11,876,000	27,676
749691-C3-3	RPMLT 2014-1 RPMLT 2014-1 B3X 3.894% 10/25/54		08/14/2024	AAIA Modco FHLB - AAM		7,335,888	11,876,000	24,542
74970W-AA-8	ROCK Trust 2024-CNTR ROCC 2024-CNTR A 5.388% 11/13/41		10/17/2024	Bank of America		250,000,000	250,000,000	1,085,152
749868-BC-4	RREEF AMERICA REIT II INC SR NTS SER B 2.620% 12/09/31		05/30/2024	MMTL Modco AAM		3,951,934	5,000,000	62,225
75009C-AE-6	RAD CLO 23 Ltd RAD 2024-23A B1 6.667% 04/20/37		01/25/2024	Canadian Imperial Bank Of Comm		6,400,000	6,400,000	
75009C-AJ-5	RAD CLO 23 Ltd RAD 2024-23A C1 7.117% 04/20/37		01/25/2024	Canadian Imperial Bank Of Comm		6,400,000	6,400,000	
75009C-AL-0	RAD CLO 23 Ltd RAD 2024-23A C2 6.257% 04/20/37		01/25/2024	Canadian Imperial Bank Of Comm		6,400,000	6,400,000	
75009C-AN-6	RAD CLO 23 Ltd RAD 2024-23A D1 8.417% 04/20/37		01/25/2024	Canadian Imperial Bank Of Comm		7,800,000	7,800,000	
75114N-AA-2	RALI Series 2006-QO6 Trust RALI 2006-QO6 A1 4.813% 06/25/46		08/09/2024	AAIA NonModco AAM		7,022,211	30,796,458	74,734
75114P-AD-1	RALI Series 2006-QO9 Trust RALI 2006-QO9 1A3B 5.053% 12/25/46		08/26/2024	Interest Capitalization		52,425	52,425	
75114T-AJ-0	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9 6.000% 05/25/36		06/13/2024	Midland AAM		631,678	772,801	1,546
75116C-AM-8	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12 4.853% 04/25/37		07/31/2024	Apollo Internal		401,263	549,122	626
753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54		08/07/2024	Various		9,762,724	9,824,124	70,406
753917-CG-6	RATE Mortgage Trust 2024-J2 RATE 2024-J2 B2 6.468% 07/25/54		12/19/2024	MMTL Modco AAM		3,459,113	3,428,858	11,092
75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.753% 07/25/36		07/31/2024	Apollo Internal		1,395,482	1,696,689	2,173
75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.753% 07/25/36		06/25/2024	Interest Capitalization		116	116	
75513E-CJ-8	RTX Corp Senior Unsecured 4.800% 12/15/43		07/02/2024	AARE II Surplus ISG		3,082,493	3,500,000	7,933

SCHEDULE D - PART 3

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75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36		07/31/2024	Apollo Internal		288,003	371,400	52
75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37		09/01/2024	Interest Capitalization		64	64	
759351-AS-8	Reinsurance Group of America I Senior Unsecured 5.750% 09/15/34		09/13/2024	Various		15,081,541	14,300,000	81,267
75970N-AM-9	Renaissance Home Equity Loan T RAMC 2005-2 AF5 5.701% 08/25/35		01/08/2024	AAIA Modco AAM		805,892	800,000	887
760985-2P-5	RAMP Series 2004-SL1 Trust RAMP 2004-SL1 SB 0.000% 03/25/34		01/01/2024	Credit Suisse		(157,174)	(3,929,360)	
760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 MII1 5.103% 11/25/33		08/02/2024	AADE - FABN		1,153,972	1,160,419	1,577
761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 5.203% 06/25/35		07/31/2024	Apollo Internal		269,883	346,109	370
761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.803% 08/25/35		07/31/2024	Apollo Internal		783,276	948,811	1,107
761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 5.403% 09/25/35		02/28/2024	AAIA Modco FHLB - AAM		671,148	958,684	3,703
761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35		06/13/2024	Midland AAM		947,222	1,090,635	2,090
761118-QM-3	RALI Series 2005-QO5 Trust RALI 2005-QO5 A1 5.825% 01/25/46		08/09/2024	AADE - FABN		3,707,107	4,738,638	6,489
761118-WP-9	RALI Series 2006-QO3 Trust RALI 2006-QO3 A1 4.873% 04/25/46		09/25/2024	Interest Capitalization		403	403	
761118-WQ-7	RALI Series 2006-QO3 Trust RALI 2006-QO3 A2 4.973% 04/25/46		10/01/2024	Interest Capitalization		292	292	
761118-WR-5	RALI Series 2006-QO3 Trust RALI 2006-QO3 A3 5.113% 04/25/46		09/25/2024	Interest Capitalization		641	641	
761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 5.153% 03/25/36		07/31/2024	Apollo Internal		270,996	329,674	353
761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 4.853% 03/25/36		07/31/2024	Apollo Internal		249,108	306,806	350
761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1 6.500% 08/25/36		12/01/2024	Interest Capitalization		4	4	
761128-BM-8	Residential Asset Securitizati RAST 2007-A8 2A6 6.250% 08/25/37		09/02/2024	Interest Capitalization		8,654	8,654	
76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 5.278% 09/25/45		07/31/2024	Apollo Internal		721,474	1,169,965	1,635
76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 5.278% 09/25/45		09/25/2024	Interest Capitalization		70	70	
76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.838% 09/19/35		08/08/2024	AADE - FABN		460,291	629,457	592
76112H-AC-1	Residential Asset Securitizati RAST 2006-A9CB A3 2.677% 09/25/36		07/24/2024	AEL FWH AAM		2,861,173		26,938
76113N-AP-8	Residential Asset Securitizati RAST 2006-A7CB 3A1 6.500% 07/25/36		01/01/2024	ALRe Corporate AAM		(842,442)	(2,617,874)	(13,707)
76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36		08/02/2024	AAIA NonModco AAM		8,097	145,011	
76114T-AA-7	Residential Asset Securitizati RAST 2007-R1 A1 5.750% 04/25/37		09/01/2024	Interest Capitalization		2	2	
76114T-AB-5	Residential Asset Securitizati RAST 2007-R1 A2 6.250% 04/25/37		09/01/2024	Interest Capitalization		2	2	
76134K-AJ-3	Retained Vantage Data Centers VDCR 2024-1A B 5.775% 09/15/49		09/10/2024	Guggenheim Capital		15,890,000	15,890,000	
76169#-AP-8	REYES HOLDINGS LLC SR SECD NTS SER 18A-E 4.650% 12/13/29		05/30/2024	MMTL Modco AAM		1,914,162	2,000,000	43,142
76209P-AD-5	RGA Global Funding Secured 5.500% 01/11/31		08/06/2024	Various		35,214,900	35,000,000	96,250
76209P-AE-3	RGA Global Funding Secured 5.448% 05/24/29		09/13/2024	JPM SECURITIES LLC		7,930,980	7,600,000	128,815
77118U-AB-6	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A2 6.061% 10/25/39		10/16/2024	Morgan Stanley		1,274,972	1,275,000	
771196-BP-6	Roche Holdings Inc Senior Unsecured 3.625% 09/17/28		09/23/2024	Barclays		6,209,280	6,300,000	4,441
771196-BV-3	Roche Holdings Inc Senior Unsecured 2.314% 03/10/27		09/13/2024	JPM SECURITIES LLC		12,354,176	12,800,000	4,937
771196-CG-5	Roche Holdings Inc Senior Unsecured 5.489% 11/13/30		10/28/2024	HSBC SECURITIES (USA) INC		4,073,511	3,900,000	98,711
778296-AG-8	Ross Stores Inc Senior Unsecured 1.875% 04/15/31		09/13/2024	JPM SECURITIES LLC		6,178,752	7,200,000	56,625
78396*-AT-5	SCF Funding LLC SCF Funding LLC 6.500% 08/27/29		08/01/2024	Direct		75,000,000	75,000,000	
78396*-AU-2	SCF Funding LLC SCF Funding LLC 6.560% 08/27/30		08/01/2024	Direct		20,000,000	20,000,000	
78396*-AV-0	SCF Funding LLC SCF Funding LLC 6.560% 10/15/30		08/13/2024	Direct		3,000,000	3,000,000	
784234-AA-4	SHR Trust 2024-LXRY SHR 2024-LXRY A 6.347% 10/15/41		09/27/2024	Bank of America		355,000,000	355,000,000	
78433Q-AD-7	SG Residential Mortgage Trust SGR 2022-1 M1 3.969% 03/27/62		11/06/2024	ALRE - DFL Trust AAM		2,215,829	2,804,000	1,546
78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54		08/21/2024	J.P. Morgan Sec		4,999,904	5,000,000	23,197
78436V-AB-7	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 6.083% 07/25/54		08/21/2024	J.P. Morgan Sec		7,499,784	7,500,000	35,484
78436V-AC-5	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 6.332% 07/25/54		08/21/2024	J.P. Morgan Sec		4,999,855	5,000,000	24,624
785592-AU-0	Sabine Pass Liquefaction LLC Senior Secured 4.200% 03/15/28		06/26/2024	ALRE - DFL Trust AAM		7,752,930	8,000,000	95,200
785778-NH-0	SACO I Trust 2005-10 SACO 2005-10 1M 5.953% 06/25/36		09/25/2024	Interest Capitalization		10,682	10,682	
79588T-AC-4	Sammons Financial Group Inc Senior Unsecured 4.450% 05/12/27		10/28/2024	HSBC SECURITIES (USA) INC		3,035,086	3,100,000	63,993
79588T-AC-4	Sammons Financial Group Inc Senior Unsecured 4.450% 05/12/27		02/28/2024	AAIA Modco FHLB - AAM		1,889,764	2,000,000	26,206
79588T-AD-2	Sammons Financial Group Inc Senior Unsecured 3.350% 04/16/31		10/28/2024	HSBC SECURITIES (USA) INC		2,837,868	3,300,000	3,992
79588T-AF-7	Sammons Financial Group Inc Senior Unsecured 6.875% 04/15/34		09/30/2024	Various		81,010,294	79,008,000	951,443
79588T-AF-7	Sammons Financial Group Inc Senior Unsecured 6.875% 04/15/34		08/09/2024	AAIA NonModco AAM		39,058,558	37,492,000	937,951
797440-CF-9	San Diego Gas & Electric Co Secured 5.550% 04/15/54		03/18/2024	Barclays		7,917,730	7,999,000	
806851-AK-7	Schlumberger Holdings Corp Senior Unsecured 3.900% 05/17/28		08/09/2024	Various		20,370,236	21,243,000	128,584
810064-AA-3	SCOTT Trust 2023-SFS SCOTT 2023-SFS A 5.910% 03/10/40		04/23/2024	Morgan Stanley		11,697,558	11,760,000	45,331
81378G-AE-8	Securitized Asset Backed Recei SABR 2007-NC2 M1 4.798% 01/25/37		02/26/2024	Interest Capitalization		2,359	2,359	
816851-BG-3	Sempra Senior Unsecured 3.400% 02/01/28		07/02/2024	AAIA Modco FHLB - AAM		3,287,112	3,500,000	32,347

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816851-BS-7	Sempra Junior Subordinated 6.875% 10/01/54		05/28/2024	Various		31,903,080	32,000,000	147,049
816851-BT-5	Sempra Junior Subordinated 6.400% 10/01/54		09/04/2024	Barclays		25,000,000	25,000,000	
81746P-CC-5	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2 3.773% 06/25/46		02/28/2024	Midland AAM		2,244,365	2,375,728	6,721
817565-CD-4	Service Corp International/US Senior Unsecured 4.625% 12/15/27		02/28/2024	AAIA Modco FHLB - AAM		3,608,158	3,750,000	35,169
822905-AC-9	Shell Finance US Inc SHELL FINANCE US INC 4.125% 11 4.125% 05/11/35		10/09/2024	Tax Free Exchange		8,705,184	8,750,000	148,385
82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27		12/10/2024	Siebert Williams Shank & Co		52,000,000	52,000,000	
828807-CE-5	Simon Property Group LP Senior Unsecured 6.750% 02/01/40		09/13/2024	JPM SECURITIES LLC		6,210,328	5,300,000	44,719
828807-CZ-8	Simon Property Group LP Senior Unsecured 4.250% 11/30/46		08/06/2024	Goldman Sachs		6,197,335	7,300,000	57,741
828807-DH-7	Simon Property Group LP Senior Unsecured 3.250% 09/13/49		02/13/2024	Wells Fargo		5,996,040	8,700,000	119,383
828807-DP-9	Simon Property Group LP Senior Unsecured 1.375% 01/15/27		09/23/2024	Barclays		6,206,046	6,600,000	17,394
828807-DV-6	Simon Property Group LP Senior Unsecured 5.850% 03/08/53		09/13/2024	JPM SECURITIES LLC		6,144,942	5,700,000	7,410
828807-DW-4	Simon Property Group LP Senior Unsecured 6.250% 01/15/34		09/30/2024	Bank of America		12,411,392	11,200,000	147,778
828807-DX-2	Simon Property Group LP Senior Unsecured 6.650% 01/15/54		09/13/2024	JPM SECURITIES LLC		6,083,637	5,100,000	57,467
828807-DY-0	Simon Property Group LP Senior Unsecured 4.750% 09/26/34		09/23/2024	PNC		9,930,900	10,000,000	
829932-AA-0	Sixth Street Lending Partners Senior Unsecured 6.500% 03/11/29		09/06/2024	Various		173,145,464	173,900,000	1,675,231
829932-AA-0	Sixth Street Lending Partners Senior Unsecured 6.500% 03/11/29		05/30/2024	AHL Aegon IMR		8,740,906	8,800,000	125,522
829932-AC-6	Sixth Street Lending Partners Senior Unsecured 5.750% 01/15/30		09/23/2024	Various		98,042,126	98,200,000	7,922
83012A-AC-3	Sixth Street Specialty Lending Senior Unsecured 6.125% 03/01/29		01/18/2024	Various		12,990,115	13,100,000	3,165
830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25		08/08/2024	USAA - AAIA NonModco AAM		662,506	665,000	1,496
83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4 5.548% 04/25/35		08/08/2024	ALRE - DFL Trust AAM		1,048,548	1,055,137	2,691
83613G-AA-7	Soundview Home Loan Trust 2008 SVHE 2008-1 A1 5.953% 02/25/38		07/31/2024	Apollo Internal		129,617	150,343	233
842400-FH-1	Southern California Edison Co Secured 5.950% 02/01/38		09/06/2024	JPM SECURITIES LLC		4,695,084	4,300,000	27,006
842400-FP-3	Southern California Edison Co Secured 5.500% 03/15/40		09/06/2024	JPM SECURITIES LLC		4,499,778	4,300,000	114,308
842400-FQ-1	Southern California Edison Co Secured 4.500% 09/01/40		09/06/2024	JPM SECURITIES LLC		4,007,858	4,300,000	4,300
842400-FZ-1	Southern California Edison Co Secured 4.650% 10/01/43		09/06/2024	JPM SECURITIES LLC		4,014,996	4,300,000	87,756
842400-HS-5	Southern California Edison Co Secured 5.850% 11/01/27		08/06/2024	Goldman Sachs		6,136,708	5,900,000	92,040
842400-HS-5	Southern California Edison Co Secured 5.850% 11/01/27		06/21/2024	ALRE - DFL Trust AAM		7,364,130	7,200,000	58,500
842434-CS-9	Southern California Gas Co Secured 4.300% 01/15/49		01/18/2024	Morgan Stanley		11,480,220	13,800,000	11,538
842587-CW-5	Southern Co/The Senior Unsecured 4.250% 07/01/36		07/24/2024	AEL Modco AAM		898,230	1,000,000	2,715
842587-DJ-3	Southern Co/The Junior Subordinated 3.750% 09/15/51		09/13/2024	JPM SECURITIES LLC		6,176,960	6,400,000	667
842587-DT-1	Southern Co/The Senior Unsecured 5.700% 03/15/34		08/06/2024	Goldman Sachs		13,674,830	13,000,000	292,283
843646-AH-3	Southern Power Co Senior Unsecured 5.150% 09/15/41		09/06/2024	JPM SECURITIES LLC		4,312,556	4,300,000	107,034
845743-BU-6	Southwestern Public Service Co Secured 3.150% 05/01/50		09/13/2024	JPM SECURITIES LLC		6,193,088	8,800,000	103,950
84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1 5.218% 02/25/35		07/31/2024	Apollo Internal		127,850	128,430	178
84756N-AG-4	Spectra Energy Partners LP Senior Unsecured 4.500% 03/15/45		09/06/2024	JPM SECURITIES LLC		3,787,526	4,300,000	93,525
853496-AC-1	Standard Industries Inc/NY Senior Unsecured 5.000% 02/15/27		08/07/2024	AAIA NonModco AAM		1,955,550	2,000,000	47,778
85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50		07/09/2024	J.P. Morgan Sec		2,490,980	2,658,463	1,703
858119-BF-6	Steel Dynamics Inc Senior Unsecured 5.000% 12/15/26		03/26/2024	AAIA Modco Catalina - AAM		2,504,173	2,532,000	35,518
858119-BK-5	Steel Dynamics Inc Senior Unsecured 3.450% 04/15/30		10/28/2024	Various		10,436,091	11,300,000	45,780
858119-BM-1	Steel Dynamics Inc Senior Unsecured 3.250% 01/15/31		09/30/2024	Various		10,544,794	11,400,000	73,919
858119-BQ-2	Steel Dynamics Inc Senior Unsecured 5.375% 08/15/34		09/13/2024	JPM SECURITIES LLC		6,097,827	5,900,000	64,306
86172*-AB-7	Stone Point Credit Corp SR NTS 6.700% 09/15/29		08/23/2024	Direct		150,000,000	150,000,000	
862121-AA-8	Store Capital LLC Senior Unsecured 4.500% 03/15/28		11/27/2024	Various		6,635,941	7,000,000	119,875
86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54		04/05/2024	Various		7,232,006	7,234,000	
863572-UX-9	Structured Asset Sec Corp Mort SASC 1998-8 A3 5.480% 08/25/28		01/01/2024	Credit Suisse		(1)	(1)	
863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A 4.951% 02/25/35		08/02/2024	AADE - FABN		912,835	927,633	127
863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A 6.016% 05/25/35		02/28/2024	AEL Modco AAM		1,188,415	1,303,750	5,966
86359B-RR-4	Structured Asset Securities Co SASC 2004-9XS M3 5.750% 05/25/34		07/31/2024	Apollo Internal		135,831	159,385	25
86359D-CU-9	Structured Asset Securities Co SASC 2005-NC2 M8 6.253% 05/25/35		07/31/2024	Apollo Internal		207,639	265,567	429
86359D-UQ-8	Lehman XS Trust Series 2005-5N LXS 2005-5N 2A2 4.883% 11/25/35		07/31/2024	Apollo Internal		227,874	928,450	1,216
86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.913% 05/25/45		11/27/2024	AARE II Surplus ISG		1,992,346	2,479,619	711
86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.073% 02/25/36		07/31/2024	Apollo Internal		266,744	261,268	353
86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 5.073% 02/25/36		07/31/2024	Apollo Internal		262,894	369,391	499
86360J-AP-6	Structured Asset Mortgage Inve SAMI 2006-AR5 4A2 4.993% 05/25/46		07/31/2024	Apollo Internal		97,622	267,656	357
86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3 4.603% 09/25/36		01/08/2024	AAIA Modco AAM		1,257,032	1,341,566	2,723

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.913% 08/25/36		07/31/2024	Apollo Internal		474,723	572,430	754
86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG 4.573% 10/25/36		01/08/2024	AAIA Modco AAM		725,833	834,471	1,684
86362V-AD-4	Structured Asset Securities Co SASC 2006-BC6 A4 4.623% 01/25/37		08/08/2024	ALRE - DFL Trust AAM		561,409	572,158	1,254
86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1 4.753% 02/25/37		01/08/2024	AAIA Modco AAM		1,061,439	1,195,077	2,490
86765B-AP-4	Energy Transfer LP Senior Unsecured 5.300% 04/01/44		09/06/2024	JPM SECURITIES LLC		10,293,774	11,100,000	186,118
86765B-AQ-2	Energy Transfer LP Senior Unsecured 5.350% 05/15/45		07/17/2024	Various		12,412,992	13,600,000	106,108
86765B-AS-8	Energy Transfer LP Senior Unsecured 5.950% 12/01/25		01/10/2024	AAIA NonModco AAM		567,572	562,000	3,623
86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35		02/28/2024	AEL FWH AAM		496,548	565,447	2,438
871044-AE-3	Switch ABS Issuer LLC SWTCH 2024-2A A2 5.436% 06/25/54		06/06/2024	Morgan Stanley		15,687,131	16,300,000	
871044-AE-3	Switch ABS Issuer LLC SWTCH 2024-2A A2 5.436% 06/25/54		08/28/2024	ALRe Corporate AAM		12,913,313	13,000,000	5,889
871044-AG-8	Switch ABS Issuer LLC SWTCH 2024-2A B 6.200% 06/25/54		06/06/2024	Morgan Stanley		2,314,821	2,400,000	
87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 4.813% 01/25/37		01/08/2024	AAIA Modco AAM		806,748	3,254,408	6,851
87264A-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40		09/12/2024	STAR Non-Modco FWH		921,617	1,000,000	17,865
87264A-BD-6	T-Mobile USA Inc Senior Unsecured 3.750% 04/15/27		09/13/2024	JPM SECURITIES LLC		10,990,998	11,100,000	174,594
87264A-BR-5	T-Mobile USA Inc Senior Unsecured 2.250% 02/15/26		12/27/2024	MMTL Modco AAM		12,612,068	13,000,000	107,250
87264A-BU-8	T-Mobile USA Inc Senior Unsecured 2.625% 04/15/26		12/27/2024	MMTL Modco AAM		12,568,306	12,900,000	67,725
87264A-CX-1	T-Mobile USA Inc Senior Unsecured 5.800% 09/15/62		09/13/2024	JPM SECURITIES LLC		6,152,872	5,800,000	934
87264A-DF-9	T-Mobile USA Inc Senior Unsecured 5.150% 04/15/34		01/09/2024	Citigroup		5,979,240	6,000,000	
87264A-DG-7	T-Mobile USA Inc Senior Unsecured 5.500% 01/15/55		01/09/2024	Citigroup		7,991,680	8,000,000	
872652-AA-0	TPG Operating Group II LP Senior Unsecured 5.875% 03/05/34		02/29/2024	Bank of America		49,951,500	50,000,000	
87332P-AA-8	TYSN 2023-CRNR Mortgage Trust TYSN 2023-CRNR A 6.580% 12/10/33		04/24/2024	Various		32,139,760	31,035,000	75,195
87340#-AA-0	T Rowe Price Oha Select Privat SR NTS 7.770% 03/07/29		02/23/2024	Direct		71,000,000	71,000,000	
87612B-BG-6	Targa Resources Partners LP / Senior Unsecured 5.000% 01/15/28		01/10/2024	AAIA NonModco AAM		985,220	1,000,000	24,306
87612B-BQ-4	Targa Resources Partners LP / Senior Unsecured 5.500% 03/01/30		02/12/2024	Goldman Sachs		9,930,800	10,000,000	249,028
87612E-BA-3	Target Corp Senior Unsecured 4.000% 07/01/42		09/11/2024	STAR Non-Modco FWH		1,822,443	2,000,000	15,556
87612G-AB-7	Targa Resources Corp Senior Unsecured 4.950% 04/15/52		01/18/2024	Morgan Stanley		14,888,475	17,250,000	230,072
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1 6.000% 07/25/36		01/01/2024	AAIA Modco FHLB - AAM		(5,897,826)	(16,980,047)	(36,790)
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1 6.000% 07/25/36		01/01/2024	AADE BLIC Modco AAM		5,897,791	16,979,947	36,790
88035K-AA-7	TENET 2024-1A TENET 2024-1A A1 5.490% 10/20/54		10/15/2024	TRUIST BANK		15,589,612	15,600,000	
88105#-AA-3	TERRAFORM PHOENIX I LLC GTD SR SECD NTS 3.380% 12/31/43		05/30/2024	MMTL Modco AAM		4,890,877	6,011,766	33,866
881561-M4-3	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M2 5.188% 01/25/37		07/31/2024	Apollo Internal		1,680,258	1,854,080	2,554
88156U-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.350% 08/25/37		07/31/2024	Apollo Internal		219,634	2,347,386	23
88164A-AE-4	Tesla Sustainable Energy Trust TSET 2024-1A 6.250% 06/21/50		11/01/2024	Deutsche Bank Securities Inc		3,448,243	3,450,000	
882384-A*-1	Texas Eastern Transmission LP SR NTS 3.100% 10/01/40		05/30/2024	MMTL Modco AAM		5,445,480	8,000,000	40,644
882384-AD-2	Texas Eastern Transmission LP SR NTS 3.500% 01/15/28		02/28/2024	Various		2,810,531	3,000,000	12,542
882508-BC-7	Texas Instruments Inc Senior Unsecured 2.900% 11/03/27		09/23/2024	Barclays		6,225,536	6,400,000	72,693
882508-BL-7	Texas Instruments Inc Senior Unsecured 1.900% 09/15/31		07/31/2024	ALRE - DFL Trust AAM		1,264,573	1,500,000	10,767
882508-CJ-1	Texas Instruments Inc Senior Unsecured 5.150% 02/08/54		02/05/2024	Citigroup		3,372,800	3,400,000	
88339W-AC-0	Williams Cos Inc/The Senior Unsecured 5.150% 03/15/34		01/02/2024	BARCLAYS CAPITAL INC.		24,993,750	25,000,000	
88339W-AC-0	Williams Cos Inc/The Senior Unsecured 5.150% 03/15/34		06/21/2024	ALRE - DFL Trust AAM		9,819,002	10,000,000	237,472
883556-CV-2	Thermo Fisher Scientific Inc Senior Unsecured 4.953% 08/10/26		07/10/2024	ALRE - DFL Trust AAM		4,004,046	4,000,000	82,550
883556-CZ-3	Thermo Fisher Scientific Inc Senior Unsecured 5.000% 12/05/26		08/09/2024	AADE BLIC Modco AAM		2,632,779	2,600,000	23,111
885220-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1 4.639% 12/25/45		03/01/2024	Interest Capitalization		2,137	2,137	
88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45		12/02/2024	Apollo Internal		27,362	24,800	108
88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C 6.270% 07/20/49		06/25/2024	WELLS FARGO SECURITIES		7,497,333	7,500,000	
89173F-AD-2	Towd Point Mortgage Trust 2017 TPMT 2017-1 M2 3.750% 10/25/56		10/01/2024	AEL Modco AAM		4,827,453	5,000,000	15,625
89175T-AD-0	Towd Point Mortgage Trust 2018 TPMT 2018-4 M2 3.000% 06/25/58		08/08/2024	AADE - FABN		763,053	1,000,000	583
89176V-AD-4	Towd Point Mortgage Trust 2018 TPMT 2018-5 M2 3.250% 07/25/58		08/08/2024	AADE - FABN		800,119	1,000,000	632
89180F-AC-5	Towd Point Mortgage Trust 2021 TPMT 2021-SJ1 M2 3.250% 07/25/68		10/30/2024	BOFA SECURITIES, INC.		12,221,960	14,313,000	38,764
89180L-AE-8	Towd Point Mortgage Trust 2021 TPMT 2021-SJ2 M2 3.000% 12/25/61		09/04/2024	WELLS FARGO SECURITIES		7,317,644	8,369,000	6,277
89182J-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 A2 6.481% 02/25/64		02/13/2024	Goldman Sachs		1,198,941	1,199,000	4,749
89182J-AD-3	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 M1 6.616% 02/25/64		02/13/2024	Goldman Sachs		4,149,800	4,150,000	16,779
89182J-AE-1	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 M2 6.755% 02/25/64		02/13/2024	Goldman Sachs		3,503,901	3,504,000	14,465
89182Q-AC-9	Towd Point Mortgage Trust 2024 TPMT 2024-CES4 M1 5.573% 09/25/64		09/12/2024	J.P. Morgan Sec		6,999,982	7,000,000	28,175
89183E-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES3 M1 6.811% 05/25/64		06/03/2024	Goldman Sachs		6,399,914	6,400,000	48,434

SCHEDULE D - PART 3

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89236T-KF-1	Toyota Motor Credit Corp Senior Unsecured 3.650% 08/18/25		06/14/2024	JPM SECURITIES LLC		6,191,703	6,300,000	76,011
89236T-LJ-2	Toyota Motor Credit Corp Senior Unsecured 4.800% 01/05/26		01/02/2024	Various		39,369,662	39,400,000	
89256A-AA-9	TRADEMARK ROYALTY 2019-1 LLC CL A CERTS 4.850% 01/31/60		01/31/2024	Interest Capitalization		786,434	786,434	
893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40		05/30/2024	MMTL Modco AAM		7,149,993	7,932,384	33,779
89420G-AE-9	Travelers Property Casualty Co Senior Unsecured 6.375% 03/15/33		08/14/2024	AAIA Modco FHLB - AAM		131,715	117,000	3,087
906548-CX-8	Union Electric Co Secured 5.250% 01/15/54		01/03/2024	MBC Nikko Capital Markets Ltd.		19,853,400	20,000,000	
907818-EN-4	Union Pacific Corp Senior Unsecured 4.000% 04/15/47		12/26/2024	Various		3,466,505	4,380,000	34,480
907818-FD-5	Union Pacific Corp Senior Unsecured 3.550% 08/15/39		10/28/2024	HSBC SECURITIES (USA) INC		5,849,830	7,000,000	51,081
909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31		07/02/2024	AAIA Modco AAM		9,788,038	10,649,747	125,282
90931C-AA-6	United Airlines 2019-1 Class A Secured 4.150% 02/25/33		08/08/2024	AADE - FABN		1,327,711	1,407,667	26,450
90931G-AA-7	United Airlines 2020-1 Class A Secured 5.875% 10/15/27		08/09/2024	Various		17,306,665	17,100,158	65,252
90932L-AJ-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36		07/31/2024	Various		14,622,248	14,466,486	306,025
90945D-AC-4	United Auto Credit Securitizat UACST 2024-1 C 7.060% 10/10/29		04/25/2024	J.P. Morgan Sec		2,999,679	3,000,000	
913017-BS-7	RTX Corp Senior Unsecured 5.700% 04/15/40		09/11/2024	Various		17,753,772	16,500,000	377,150
91324P-DE-9	UnitedHealth Group Inc Senior Unsecured 2.950% 10/15/27		02/28/2024	AAIA Modco FHLB - AAM		2,807,034	3,000,000	32,696
91324P-DK-5	UnitedHealth Group Inc Senior Unsecured 3.850% 06/15/28		08/09/2024	AADE BLIC Modco AAM		1,568,068	1,600,000	9,240
91324P-ET-5	UnitedHealth Group Inc Senior Unsecured 6.050% 02/15/63		09/13/2024	JPM SECURITIES LLC		12,446,710	10,900,000	56,786
91324P-FA-5	UnitedHealth Group Inc Senior Unsecured 4.900% 04/15/31		03/19/2024	Bank of America		4,220,293	4,250,000	
91412N-AZ-3	University of Chicago/The BDS SER 2015B 3.922% 10/01/29		01/12/2024	AAIA Modco FHLB - AAM		1,397,055	1,450,000	15,955
91824X-AC-4	VCP RRL ABS II Ltd VCRRL 2022-1A A 5.480% 01/20/33		08/08/2024	USAA - AAIA NonModco AAM		3,492,695	3,557,000	9,746
91836A-AA-4	VMC Finance 2023-PV1 LLC VMC 2023-PV1 A 7.134% 01/19/40		12/27/2024	MMTL Modco AAM		5,030,593	5,000,000	7,926
91836A-AJ-5	VMC Finance 2023-PV1 LLC VMC 2023-PV1 D 11.143% 01/19/40		02/28/2024	Midland AAM		11,638,237	11,653,000	31,324
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28		11/25/2024	Capital Call Revolver		1,225,120	1,225,120	
91863*-AB-1	VPC Synthesis, L.P. A2 6.500% 06/11/28		11/18/2024	Interest Capitalization		1,376,788	1,376,788	
91913Y-BB-5	Valero Energy Corp Senior Unsecured 2.150% 09/15/27		07/02/2024	AARE II Surplus ISG		12,720,933	14,000,000	89,464
92203#-AV-0	THE VANGUARD GROUP INC SR NTS SER H 2.290% 08/22/35		05/30/2024	MMTL Modco AAM		4,958,534	7,000,000	43,637
92212K-AC-0	Vantage Data Centers LLC VDC 2020-2A A2 1.992% 09/15/45		10/24/2024	ALRE - DFL Trust AAM		908,566	1,000,000	498
92277G-AG-2	Ventas Realty LP Senior Unsecured 4.125% 01/15/26		06/14/2024	JPM SECURITIES LLC		6,174,189	6,300,000	109,725
92277G-AN-7	Ventas Realty LP Senior Unsecured 4.400% 01/15/29		09/23/2024	Barclays		6,187,600	6,200,000	52,287
92277G-AU-1	Ventas Realty LP Senior Unsecured 3.000% 01/15/30		09/23/2024	Barclays		10,639,506	11,700,000	107,692
92277G-AW-7	Ventas Realty LP Senior Unsecured 2.500% 09/01/31		09/13/2024	JPM SECURITIES LLC		6,197,803	7,100,000	7,396
92277G-AX-5	Ventas Realty LP Senior Unsecured 5.625% 07/01/34		09/13/2024	JPM SECURITIES LLC		6,114,882	5,800,000	111,469
92343V-CQ-5	Verizon Communications Inc Senior Unsecured 4.400% 11/01/34		09/11/2024	STAR Non-Modco FWH		2,930,749	3,000,000	47,667
924925-AF-7	Verus Securitization Trust 202 VERUS 2024-7 M1 5.599% 09/25/69		09/11/2024	Morgan Stanley		15,075,828	15,076,000	39,861
92539D-AD-0	Verus Securitization Trust 202 VERUS 2023-2 M1 7.525% 03/25/68		12/09/2024	WELLS FARGO SECURITIES		2,619,332	2,585,000	4,868
92540F-AD-2	Verus Securitization Trust 202 VERUS 2024-INV1 M1 6.797% 03/25/69		03/15/2024	J.P. Morgan Sec		11,299,739	11,300,000	42,670
92564R-AB-1	VICI Properties LP / VICI Note SENIOR 4.625% 12/01/29		07/02/2024	ALRe Corporate AAM		1,889,396	2,000,000	7,965
92778*-AA-5	VA CMWLTH UNIV HLTH SYS P/T TR P/T CERTS 3.008% 09/15/49		12/18/2024	Interest Capitalization		65,169	65,169	
927804-FA-7	Virginia Electric and Power Co Senior Unsecured 6.000% 01/15/36		09/11/2024	STAR Non-Modco FWH		3,306,727	3,000,000	28,000
92826C-AD-4	Visa Inc Senior Unsecured 3.150% 12/14/25		03/27/2024	Goldman Sachs		7,300,950	7,500,000	70,219
92826C-AD-4	Visa Inc Senior Unsecured 3.150% 12/14/25		08/09/2024	AADE BLIC Modco AAM		4,910,125	5,000,000	24,063
928563-AC-9	VMware LLC Senior Unsecured 3.900% 08/21/27		09/13/2024	JPM SECURITIES LLC		12,395,625	12,500,000	33,854
928563-AE-5	VMware LLC Senior Unsecured 4.650% 05/15/27		07/10/2024	ALRE - DFL Trust AAM		2,766,358	2,800,000	19,892
928563-AF-2	VMware LLC Senior Unsecured 4.700% 05/15/30		10/28/2024	HSBC SECURITIES (USA) INC		5,029,008	5,100,000	109,197
928563-AK-1	VMware LLC Senior Unsecured 1.800% 08/15/28		09/23/2024	Barclays		6,272,721	6,900,000	13,455
928563-AL-9	VMware LLC Senior Unsecured 2.200% 08/15/31		12/30/2024	Goldman Sachs		7,235,442	8,700,000	72,307
928668-AT-9	Volkswagen Group of America Fi GTD NTS 4.625% 11/13/25		06/14/2024	JPM SECURITIES LLC		6,234,102	6,300,000	27,519
928668-BN-1	Volkswagen Group of America Fi GTD NTS 1.625% 11/24/27		08/06/2024	Goldman Sachs		6,187,660	6,800,000	22,407
928668-CE-0	Volkswagen Group of America Fi Senior Unsecured 5.400% 03/20/26		06/26/2024	JPM SECURITIES LLC		6,185,740	6,200,000	88,350
929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJ0 6.632% 08/20/45		07/31/2024	Apollo Internal		427,222		1,191
92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 5.775% 02/25/38		07/31/2024	Apollo Internal		279,203	377,239	468
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 5.203% 12/25/35		02/28/2024	AEL FWH AAM		123,012	136,182	499
92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 5.233% 07/25/45		11/27/2024	AARE II Surplus ISG		2,451,201	2,551,956	777
92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1 5.293% 06/25/44		01/08/2024	AAIA Modco AAM		789,936	837,145	1,907
92939U-A*-7	WEC Energy Group Inc WEC Energy Group Inc 6.690% 06/15/55		11/19/2024	Direct		71,400,000	71,400,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
92939U-A@-5	WEC Energy Group Inc WEC Energy Group Inc 6.740% 06/15/55		11/19/2024	Direct		150,600,000	150,600,000	
92939U-AH-9	WEC Energy Group Inc Senior Unsecured 5.000% 09/27/25		01/08/2024	AAIA Modco AAM		5,583,067	5,600,000	78,556
931142-FE-8	Walmart Inc Senior Unsecured 4.500% 04/15/53		10/15/2024	ACRA RE 2B Surplus AAM		3,495,190	3,750,000	84,375
93363H-AJ-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1 5.170% 03/25/37		09/25/2024	ALRe Corporate AAM		4,474,059	4,846,187	16,773
93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 5.726% 07/25/46		08/08/2024	AADE - FABN		597,362	640,305	766
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 4.328% 11/25/36		01/01/2024	AAIA Modco FHLB - AAM		(2,717,982)	(3,016,527)	(4,371)
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 4.328% 11/25/36		01/01/2024	AAIA Modco FHLB - AAM		2,717,982	3,016,527	4,371
93364E-AE-4	WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4 4.743% 05/25/37		07/31/2024	Apollo Internal		151,353	167,505	214
939336-PC-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR1 A6 5.659% 03/25/33		05/02/2024	MMTL Modco AAM		175,310	186,613	29
93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 4.973% 12/25/35		08/08/2024	AADE - FABN		474,774	547,605	1,274
93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 5.736% 06/25/46		03/27/2024	Midland AAM		1,305,189	1,615,326	7,094
93935A-AE-2	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A1B 5.520% 06/25/46		02/26/2024	Interest Capitalization		10,265	10,265	
94108F-AA-8	WAT 2021-A WAT 2021-A A 6.712% 02/18/31		12/30/2024	Various		62,219,008	62,219,008	
94108F-AB-6	WAT 2021-A WAT 2021-A B 7.562% 02/18/31		12/30/2024	Various		8,542,223	8,542,223	
94108F-AC-4	WAT 2021-A WAT 2021-A C 9.262% 02/18/31		12/30/2024	Various		16,502,405	16,502,405	
94974B-GK-0	Wells Fargo & Co Senior Unsecured 3.900% 05/01/45		01/18/2024	Morgan Stanley		12,264,000	15,000,000	131,625
9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.873% 03/25/37		08/08/2024	ALRE - DFL Trust AAM		1,018,776	1,033,881	2,366
94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 5.603% 03/25/38		07/31/2024	Apollo Internal		114,571	123,925	19
94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2 6.896% 08/27/35		02/28/2024	AEL FWH AAM		1,029,992	1,126,135	4,916
94989T-BF-0	Wells Fargo Commercial Mortgag WFCM 2015-LC22 C 4.541% 09/15/58		03/20/2024	Apollo Internal		3,171,262	3,330,000	8,819
94990E-AA-2	Wells Fargo Commercial Mortgag WFCM 2018-AUS A 4.058% 08/17/36		04/16/2024	Bank of America		13,527,578	14,450,000	22,803
94990F-AK-7	Wells Fargo Commercial Mortgag WFCM 2024-C63 C 6.116% 08/15/57		08/16/2024	Wells Fargo		1,799,969	1,800,000	8,562
95000U-3K-7	Wells Fargo & Co Senior Unsecured 5.499% 01/23/35		02/13/2024	Various		34,918,400	35,000,000	25,204
95000U-3M-3	Wells Fargo & Co Senior Unsecured 5.560% 04/22/28		12/19/2024	MMTL Modco AAM		1,412,586	1,400,000	12,974
95001A-BH-8	Wells Fargo Commercial Mortgag WFCM 2017-C41 B 4.188% 11/15/50		09/19/2024	Performance Trust Capital		1,404,765	1,475,000	3,260
95001F-BC-8	Wells Fargo Commercial Mortgag WFCM 2017-RC1 B 4.036% 01/15/60		12/09/2024	Citigroup		4,740,073	4,942,000	4,986
95001G-AL-7	Wells Fargo Commercial Mortgag WFCM 2017-C42 B 4.002% 12/15/50		11/27/2024	AARE II Surplus ISG		1,840,267	2,000,000	5,781
95001J-BC-0	Wells Fargo Commercial Mortgag WFCM 2018-C44 C 4.814% 05/15/51		03/20/2024	Apollo Internal		1,901,593	2,090,000	5,870
95001N-BC-1	Wells Fargo Commercial Mortgag WFCM 2018-C45 B 4.556% 06/16/51		08/08/2024	AADE - FABN		928,300	1,000,000	886
95002E-BD-8	Wells Fargo Commercial Mortgag WFCM 2020-C55 B 3.139% 02/15/53		09/19/2024	Bank of America		5,191,591	5,838,373	9,672
95040Q-AD-6	Welltower OP LLC Senior Unsecured 4.250% 04/15/28		09/23/2024	Barclays		6,209,424	6,200,000	116,379
95040Q-AN-4	Welltower OP LLC Senior Unsecured 2.050% 01/15/29		09/13/2024	JPM SECURITIES LLC		6,114,688	6,700,000	23,273
95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II 3.884% 03/15/48		02/28/2024	AEL FWH AAM		884,602	939,969	7,403
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49		01/01/2024	Various		11,685	11,685	
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49		10/18/2024	STAR Modco AAM		1,280,098	1,338,680	5,007
958254-AJ-3	Western Midstream Operating LP Senior Unsecured 5.300% 03/01/48		09/13/2024	JPM SECURITIES LLC		6,159,980	6,700,000	14,796
958254-AK-0	Western Midstream Operating LP Senior Unsecured 4.750% 08/15/28		09/11/2024	Various		5,374,261	5,500,000	92,097
958254-AL-8	Western Midstream Operating LP Senior Unsecured 5.500% 08/15/48		06/21/2024	AAIA Modco AAM		1,773,839	2,000,000	38,500
958667-AA-5	Western Midstream Operating LP Senior Unsecured 5.250% 02/01/50		07/17/2024	Goldman Sachs		6,300,327	7,100,000	172,915
958667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30		07/30/2024	Various		2,615,986	2,800,000	50,400
958667-AF-4	Western Midstream Operating LP Senior Unsecured 6.350% 01/15/29		10/28/2024	HSBC SECURITIES (USA) INC		5,951,370	5,700,000	104,563
958667-AF-4	Western Midstream Operating LP Senior Unsecured 6.350% 01/15/29		12/27/2024	MMTL Modco AAM		5,166,661	5,000,000	142,875
960413-AS-1	Westlake Corp Senior Unsecured 5.000% 08/15/46		09/13/2024	JPM SECURITIES LLC		7,065,155	7,500,000	28,111
960413-AZ-5	Westlake Corp Senior Unsecured 3.125% 08/15/51		09/13/2024	JPM SECURITIES LLC		8,948,479	13,100,000	35,252
96145D-AD-7	WRKCo Inc Senior Unsecured 3.375% 09/15/27		02/28/2024	USAA - AAIA Modco AAM		2,822,887	3,000,000	45,844
969457-BB-5	Williams Cos Inc/The Senior Unsecured 7.500% 01/15/31		06/21/2024	ALRE - DFL Trust AAM		8,995,404	8,093,000	263,023
969457-CN-8	Williams Cos Inc/The Senior Unsecured 5.800% 11/15/54		08/08/2024	Bank of America		3,492,440	3,500,000	
96949L-AD-7	Williams Cos Inc/The Senior Unsecured 3.750% 06/15/27		07/10/2024	ALRE - DFL Trust AAM		4,340,405	4,500,000	11,719
976656-CT-3	Wisconsin Electric Power Co Senior Unsecured 5.050% 10/01/54		09/09/2024	Citigroup		3,977,800	4,000,000	
983024-AN-0	Wyeth LLC Senior Unsecured 5.950% 04/01/37		09/11/2024	STAR Non-Modco FWH		3,468,610	3,100,000	81,978
98388M-AB-3	Xcel Energy Inc Senior Unsecured 1.750% 03/15/27		09/23/2024	Various		12,372,558	13,200,000	48,446
98389B-AV-2	Xcel Energy Inc Senior Unsecured 4.000% 06/15/28		07/09/2024	Morgan Stanley		9,577,000	10,000,000	27,778
98389B-AX-8	Xcel Energy Inc Senior Unsecured 3.500% 12/01/49		09/13/2024	JPM SECURITIES LLC		6,153,454	8,300,000	84,729
98389B-BA-7	Xcel Energy Inc Senior Unsecured 5.450% 08/15/33		09/23/2024	Barclays		6,240,420	6,000,000	35,425
98389B-BB-5	Xcel Energy Inc Senior Unsecured 5.500% 03/15/34		08/06/2024	Various		60,964,670	61,000,000	144,833

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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98389B-BB-5	Xcel Energy Inc Senior Unsecured 5.500% 03/15/34		06/21/2024	ALRE - DFL Trust AAM		19,843,658	20,000,000	339,167
98479@-AB-0	YANKEE STADIUM HOLDINGS LLC SR SECD NTS 4.690% 06/01/40		05/30/2024	MMTL Modco AAM		2,561,565	3,000,000	69,959
98979Q-AA-1	Ziply Fiber Issuer LLC ZIPLY 2024-1A A2 6.640% 04/20/54		03/20/2024	Various		114,967,938	115,000,000	
98979Q-AC-7	Ziply Fiber Issuer LLC ZIPLY 2024-1A B 7.810% 04/20/54		03/20/2024	Goldman Sachs		7,959,594	7,960,000	
BCC02M-47-0	Provident Bank Home Equity Loa PBHET 1998-4 X2 0.000% 01/25/30		01/01/2024	Credit Suisse		(1)		
BCC03P-FU-9	Provident Home Equity Loan Tru PBHET 2000-2 X2 0.000% 08/25/31		01/01/2024	Credit Suisse		(9,222)		
BCC0BB-UT-7	ACE Securities Corp Manufactur ACE 2003-MH1X B2 0.000% 08/15/30		01/01/2024	Credit Suisse		(4,872)	(16,515)	
BCC2DW-TD-2	Home Equity Loan Trust 2003-HS RFMS2 2003-HS3 SBI 0.000% 09/25/33		01/01/2024	Credit Suisse		(29,279)	(278,844)	
BCC2E6-B3-9	Home Equity Loan Trust 2004-HS RFMS2 2004-HS1 SBI 0.000% 03/25/34		01/01/2024	Credit Suisse First Boston		(7,626)	(138,650)	
BCC2HG-4U-2	Dryden 32 Euro CLO 2014 DAC DRYD 2014-32A C2R 3.000% 08/15/31		01/29/2024	Morgan Stanley		4,517,582	4,883,873	31,338
D2740*-AG-2	Portigon Ag (New York Branch) SUB NTS SER 2 6.030% 01/02/27		01/02/2024	Interest Capitalization		158,556	158,556	
D2740*-AH-0	Portigon Ag (New York Branch) SUB NTS SER 12 6.030% 01/02/27		01/02/2024	Interest Capitalization		20,296	20,296	
G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A 8.137% 06/05/29		11/25/2024	Tax Free Exchange		32,000,000	32,000,000	354,398
G4800#-AA-1	Insight Partners XI NAV A 7.595% 08/28/25		02/07/2024	Tax Free Exchange		99,892,728	99,892,728	1,820,028
01626P-AG-1	Alimentation Couche-Tard Inc Senior Unsecured 4.500% 07/26/47	A.	12/26/2024	Various		10,752,591	12,940,000	236,930
01626P-AH-9	Alimentation Couche-Tard Inc Senior Unsecured 3.550% 07/26/27	A.	05/30/2024	Various		41,618,794	44,000,000	492,661
01626P-AP-1	Alimentation Couche-Tard Inc Senior Unsecured 3.439% 05/13/41	A.	10/03/2024	Various		10,093,491	12,600,000	151,354
01626P-AU-0	Alimentation Couche-Tard Inc Senior Unsecured 5.267% 02/12/34	A.	10/28/2024	Various		24,965,728	24,700,000	172,538
01626P-AV-8	Alimentation Couche-Tard Inc Senior Unsecured 5.617% 02/12/54	A.	09/23/2024	Various		9,149,880	9,000,000	39,319
06368L-5Q-5	Bank of Montreal Junior Subordinated 7.300% 11/26/84	A.	09/13/2024	Various		35,721,800	35,300,000	143,567
06368L-NT-9	Bank of Montreal Senior Unsecured 5.300% 06/05/26	A.	07/31/2024	Various		15,067,284	15,000,000	92,750
06368L-Q5-8	Bank of Montreal Unsecured 7.700% 05/26/84	A.	02/29/2024	BMO Capital Markets		18,000,000	18,000,000	
06368L-Q5-8	Bank of Montreal Unsecured 7.700% 05/26/84	A.	08/29/2024	ALRe Corporate AAM		38,748,805	37,000,000	23,742
11271L-AA-0	Brookfield Finance Inc Senior Unsecured 4.250% 06/02/26	A.	09/13/2024	JPM SECURITIES LLC		6,200,992	6,200,000	76,122
11271L-AB-8	Brookfield Finance Inc Senior Unsecured 4.700% 09/20/47	A.	09/06/2024	Various		8,782,332	9,850,000	110,091
11271L-AC-6	Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28	A.	08/06/2024	Goldman Sachs		14,634,000	15,000,000	19,500
11271L-AC-6	Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28	A.	08/09/2024	AADE BLIC Modco AAM		4,861,794	5,000,000	7,583
11271L-AD-4	Brookfield Finance Inc Senior Unsecured 4.850% 03/29/29	A.	02/28/2024	AAIA - FS Delta Class 141		4,926,974	5,000,000	100,368
11271L-AE-2	Brookfield Finance Inc Senior Unsecured 4.350% 04/15/30	A.	06/13/2024	ALRe Modco - RLI SA - AAM		95,433	100,000	701
11271L-AF-9	Brookfield Finance Inc Senior Unsecured 3.500% 03/30/51	A.	04/09/2024	Various		8,117,037	11,400,000	7,622
11271L-AK-8	Brookfield Finance Inc Senior Unsecured 6.350% 01/05/34	A.	09/23/2024	Barclays		6,191,808	5,600,000	78,034
11271L-AK-8	Brookfield Finance Inc Senior Unsecured 6.350% 01/05/34	A.	07/31/2024	ALRE - MSPL Trust AAM - AFS		6,293,857	5,900,000	27,058
11271L-AL-6	Brookfield Finance Inc Senior Unsecured 5.968% 03/04/54	A.	09/13/2024	Various		35,087,584	32,900,000	346,791
11271L-AM-4	Brookfield Finance Inc Senior Unsecured 5.675% 01/15/35	A.	09/13/2024	JPM SECURITIES LLC		12,320,334	11,700,000	156,772
13645R-AX-2	Canadian Pacific Railway Co Senior Unsecured 6.125% 09/15/15	A.	09/13/2024	JPM SECURITIES LLC		6,105,000	5,500,000	936
13648T-AA-5	Canadian Pacific Railway Co Senior Unsecured 2.050% 03/05/30	A.	02/12/2024	Goldman Sachs		8,484,100	10,000,000	90,542
21037X-AD-2	Constellation Software Inc/Can Senior Unsecured 5.461% 02/16/34	A.	02/22/2024	Various		34,151,012	34,078,000	2,061
21037X-AD-2	Constellation Software Inc/Can Senior Unsecured 5.461% 02/16/34	A.	07/02/2024	USAA - AAIA Modco AAM		4,233,477	4,260,000	87,886
29250N-AJ-4	Enbridge Inc Senior Unsecured 4.500% 06/10/44	A.	09/06/2024	JPM SECURITIES LLC		3,851,940	4,300,000	47,838
29250N-AL-9	Enbridge Inc Senior Unsecured 4.250% 12/01/26	A.	07/10/2024	ALRE - DFL Trust AAM		4,900,200	5,000,000	23,021
29250N-AM-7	Enbridge Inc Senior Unsecured 5.500% 12/01/46	A.	09/06/2024	JPM SECURITIES LLC		4,416,530	4,300,000	64,381
29250N-AS-4	Enbridge Inc Subordinated 5.500% 07/15/77	A.	09/06/2024	JPM SECURITIES LLC		4,150,145	4,300,000	35,475
29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	A.	11/27/2024	AARE II Surplus ISG		5,106,250	5,000,000	135,208
29250N-BR-5	Enbridge Inc Senior Unsecured 5.700% 03/08/33	A.	12/05/2024	ALRe Corporate AAM		622,473	600,000	8,265
29250N-BZ-7	Enbridge Inc Senior Unsecured 6.700% 11/15/53	A.	09/06/2024	Various		22,760,782	19,800,000	354,579
29250N-CC-7	Enbridge Inc Senior Unsecured 5.625% 04/05/34	A.	09/30/2024	Various		21,620,370	20,600,000	536,250
29250N-CD-5	Enbridge Inc Senior Unsecured 5.950% 04/05/54	A.	09/06/2024	Various		4,086,238	4,000,000	35,634
56501R-AK-2	Manulife Financial Corp Senior Unsecured 2.484% 05/19/27	A.	08/29/2024	ALRe Corporate AAM		6,199,625	6,500,000	44,850
67077M-AF-5	Nutrien Ltd Senior Unsecured 5.875% 12/01/36	A.	07/02/2024	ALRe Corporate AAM		2,033,162	2,000,000	10,118
67077M-AN-8	Nutrien Ltd Senior Unsecured 4.125% 03/15/35	A.	06/21/2024	ALRE - DFL Trust AAM		2,161,273	2,400,000	26,400
67077M-AU-2	Nutrien Ltd Senior Unsecured 5.000% 04/01/49	A.	09/13/2024	JPM SECURITIES LLC		6,186,700	6,500,000	148,958
67077M-BA-5	Nutrien Ltd Senior Unsecured 4.900% 03/27/28	A.	09/23/2024	Barclays		5,001,920	4,900,000	118,049
67077M-BD-9	Nutrien Ltd Senior Unsecured 5.400% 06/21/34	A.	09/13/2024	JPM SECURITIES LLC		6,141,605	5,900,000	75,225
780082-AD-5	Royal Bank of Canada Subordinated 4.650% 01/27/26	A.	03/26/2024	AAIA Modco Catalina - AAM		9,742,878	9,850,000	75,065
780082-AM-5	Royal Bank of Canada Secured 4.784% 12/12/25	A.	06/14/2024	JPM SECURITIES LLC		12,543,930	12,600,000	8,372
780082-AR-4	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84	A.	09/13/2024	Various		82,496,785	81,900,000	109,083
780082-AR-4	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84	A.	11/22/2024	ALRE - DFL Trust AAM		14,562,275	14,000,000	58,333
780082-AT-0	Royal Bank of Canada Junior Subordinated 6.350% 11/24/84	A.	10/17/2024	Royal Bank of Canada		18,000,000	18,000,000	
78016E-YH-4	Royal Bank of Canada Senior Unsecured 2.300% 11/03/31	A.	07/31/2024	ALRE - DFL Trust AAM		6,780,645	8,000,000	44,978
78016F-ZX-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	A.	08/09/2024	AADE BLIC Modco AAM		9,094,244	9,000,000	10,000
884903-BH-7	Thomson Reuters Corp Senior Unsecured 5.850% 04/15/40	A.	09/13/2024	Various		24,451,578	24,052,000	414,023
884903-BV-6	Thomson Reuters Corp Senior Unsecured 3.350% 05/15/26	A.	12/27/2024	MMTL Modco AAM		6,077,594	6,200,000	24,232

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89115A-2Y-7	Toronto-Dominion Bank/The Senior Unsecured 4.994% 04/05/29	A.	08/09/2024	AADE BLIC Modco AAM		20,996,908	20,750,000	356,932
89117F-8Z-5	Toronto-Dominion Bank/The Junior Subordinated 8.125% 10/31/82	A.	09/13/2024	Various		25,426,740	24,100,000	351,767
893526-DJ-9	TransCanada PipeLines Ltd Senior Unsecured 6.100% 06/01/40	A.	04/16/2024	Citadel Servicing Corp dba Acr		2,121,641	2,155,000	50,026
89352H-AL-3	TransCanada PipeLines Ltd Senior Unsecured 5.000% 10/16/43	A.	04/25/2024	Morgan Stanley		10,479,243	12,000,000	15,140
89356B-AC-2	Transcanada Trust Junior Subordinated 5.300% 03/15/77	A.	02/28/2024	AAIA Modco FHLB - AAM		1,393,136	1,500,000	35,996
000000-00-0	Contego CLO IV DAC CONTE 4A DR 5.788% 01/23/30	B.	09/16/2024	STONEX GROUP INC		1,655,854	1,669,208	17,366
000000-00-0	Aurium CLO III DAC ACLO 3A D 6.305% 04/16/30	B.	02/08/2024	Morgan Stanley		2,881,571	2,909,796	15,937
000000-00-0	Stagecoach Group PLC Stagecoach Group Limited 7.310% 09/27/30	B.	09/12/2024	Direct		53,383,872	53,383,872	
000000-00-0	Milltown Park CLO DAC MILPK 1A B 4.979% 01/15/31	B.	07/29/2024	JEFFERIES LLC		899,128	898,229	2,190
000000-00-0	Aurium CLO IV DAC ACLO 4A D 5.505% 01/16/31	B.	07/29/2024	JEFFERIES LLC		1,879,498	1,888,943	5,320
000000-00-0	Madonna Bidco Limited Madonna Bidco Limited 8.465% 10/14/31	B.	10/24/2024	PRIVATE		28,493,096	29,135,262	
000000-00-0	Tikehau CLO IV DAC TIKEH 4A B1 4.829% 10/15/31	B.	08/05/2024	Morgan Stanley		1,944,463	1,953,253	7,237
000000-00-0	Madison Park Euro Funding XII CADOG 12A CN 5.479% 10/15/31	B.	08/08/2024	Deutsche Bank Securities Inc		1,635,941	1,637,251	8,438
000000-00-0	Dryden 56 Euro CLO 2017 DAC DRYD 2017-56A B2 2.100% 01/15/32	B.	01/29/2024	Morgan Stanley		1,016,117	1,085,305	1,076
000000-00-0	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A B2R 4.958% 01/18/32	B.	08/05/2024	Morgan Stanley		5,459,317	5,478,492	18,929
000000-00-0	Bain Capital Euro Clo 2018-2 D BCCE 2018-2A D 6.419% 01/20/32	B.	07/29/2024	JEFFERIES LLC		668,763	668,429	1,407
000000-00-0	Madison Park Euro Funding VIII CADOG 8A BRN 4.879% 04/15/32	B.	01/18/2024	Bank of America		703,067	718,149	1,013
000000-00-0	Avoca CLO XX DAC AVOCA 20A B1 4.979% 07/15/32	B.	03/20/2024	Citigroup		6,860,911	6,907,288	24,420
000000-00-0	Madison Park Euro Funding XIV MDPKE 14A C1R 5.579% 07/15/32	B.	04/08/2024	Citigroup		3,122,224	3,141,860	47,600
000000-00-0	Harvest CLO XXIII DAC HARVT 23A C 5.269% 10/20/32	B.	07/29/2024	JEFFERIES LLC		616,856	616,856	1,082
000000-00-0	Palmer Square European Loan Fu PSTET 2023-2A CR 5.429% 01/15/33	B.	08/07/2024	JPM SECURITIES LLC		1,651,655	1,651,655	14,964
000000-00-0	Capital Four CLO I DAC CFOUR 1A C 5.729% 01/15/33	B.	10/29/2024	Bank of America		476,630	475,902	1,516
000000-00-0	Palmer Square European Loan Fu PSTET 2023-2A DR 6.429% 01/15/33	B.	08/07/2024	JPM SECURITIES LLC		5,505,517	5,505,517	60,401
000000-00-0	Capital Four CLO I DAC CFOUR 1A DE 7.215% 01/15/33	B.	08/05/2024	Robert W. Baird		2,368,360	2,362,454	11,599
000000-00-0	Penta CLO 7 DAC PENTA 2020-7A D 6.186% 01/25/33	B.	07/29/2024	JEFFERIES LLC		271,671	271,400	409
000000-00-0	CIFC European Funding CLO II D CIFCE 2A B1 4.779% 04/15/33	B.	02/14/2024	Morgan Stanley		3,167,938	3,217,814	16,842
000000-00-0	OCP Euro CLO 2019-3 DAC OCPE 2019-3A B1R 4.819% 04/20/33	B.	10/03/2024	Citigroup		6,456,740	6,462,427	74,042
000000-00-0	Sociedad Quimica y Minera de C Senior Unsecured 6.500% 11/07/33	D.	12/20/2024	CROSSTRADE		1,552,800	1,500,000	11,646
000000-00-0	Capital Four CLO II DAC CFOUR 2A C 5.879% 01/15/34	B.	08/08/2024	Morgan Stanley		2,739,384	2,730,510	14,529
000000-00-0	Bridgepoint CLO 1 DAC BRGPT 1A C 6.129% 01/15/34	B.	08/08/2024	Citigroup		2,734,878	2,730,510	14,594
000000-00-0	Marino Park CLO DAC MROPK 1A BR 5.355% 01/16/34	B.	06/20/2024	Bank of America		3,745,331	3,741,515	44,813
000000-00-0	Jubilee CLO 2020 XXIV DAC JUBIL 2020-24A D 7.105% 01/16/34	B.	04/08/2024	Various		3,238,853	3,241,004	34,899
000000-00-0	Dartry Park CLO DAC DARPK 1A BRR 5.372% 01/28/34	B.	07/29/2024	JEFFERIES LLC		334,736	334,401	222
000000-00-0	Dartry Park CLO DAC DARPK 1A CRR 6.422% 01/28/34	B.	02/07/2024	Bank of America		5,325,423	5,386,016	16,326
000000-00-0	Clarinda Park CLO DAC CLRPK 1A CRR 6.323% 02/15/34	B.	10/29/2024	Various		6,647,251	6,637,219	93,187
000000-00-0	CVC Cordatus Loan Fund IV DAC CORDA 4A BR1 4.300% 02/22/34	B.	08/06/2024	Robert W. Baird		7,697,927	7,834,243	91,400
000000-00-0	Elm Park CLO DAC ELMP 1A CRR 6.679% 04/15/34	B.	04/08/2024	Bank of America		1,075,275	1,083,400	19,485
000000-00-0	Aqueduct European CLO 5-2020 D AQUE 2020-5A B1R 4.919% 04/20/34	B.	04/04/2024	BNP Paribas		3,214,448	3,250,200	40,953
000000-00-0	Providus CLO IV DAC PRVD 4A DR 6.469% 04/20/34	B.	02/27/2024	Goldman Sachs		4,934,874	5,042,017	42,471
000000-00-0	Bilbao CLO III DAC BILB 3A CR 6.005% 05/17/34	B.	04/26/2024	JEFFERIES LLC		3,170,125	3,218,401	45,129
000000-00-0	Madison Park Euro Funding XVI MDPKE 16A D 6.379% 05/25/34	B.	03/26/2024	Goldman Sachs		3,092,454	3,139,548	48,582
000000-00-0	AlbaCore EURO CLO II DAC ALBAC 2A B 4.536% 06/15/34	B.	09/12/2024	Various		8,343,488	8,436,219	49,573
000000-00-0	AlbaCore EURO CLO II DAC ALBAC 2A C 5.386% 06/15/34	B.	07/11/2024	Morgan Stanley		3,268,982	3,259,205	16,891
000000-00-0	Arbour CLO III DAC ARBR 3A B1RR 4.829% 07/15/34	B.	01/26/2024	Bank of America		7,193,944	7,325,809	15,931
000000-00-0	Harvest CLO XXIV DAC HARVT 24A B1R 4.879% 07/15/34	B.	04/02/2024	BNP Paribas		1,057,991	1,074,102	14,140
000000-00-0	Harvest CLO XXVII DAC HARVT 27A C 5.329% 07/15/34	B.	04/08/2024	Bank of America		2,138,631	2,171,199	31,965
000000-00-0	Bain Capital Euro CLO 2021-2 D BCCE 2021-2A B2 2.050% 07/17/34	B.	01/29/2024	Morgan Stanley		952,355	1,085,305	927
000000-00-0	BBAM European CLO I DAC BBAME 1A CR 5.201% 07/22/34	B.	08/08/2024	Various		8,317,416	8,408,774	37,245
000000-00-0	BBAM European CLO I DAC BBAME 1A DR 6.201% 07/22/34	B.	09/10/2024	JEFFERIES LLC		1,022,394	1,024,237	10,656
000000-00-0	Henley CLO I DAC HNLY 1A DR 6.086% 07/25/34	B.	11/07/2024	Citigroup		6,135,793	6,118,965	18,620
000000-00-0	Madison Park Euro Funding XVII MDPKE 17A D 6.172% 07/27/34	B.	07/25/2024	Robert W. Baird		2,852,919	2,849,699	1,074
000000-00-0	Stagecoach Group PLC Stagecoach Group Limited 6.150% 09/27/34	B.	09/12/2024	Direct		106,767,744	106,767,744	
000000-00-0	Fidelity Grand Harbour CLO 202 FIGLO 2021-1A B1 4.929% 10/15/34	B.	08/06/2024	Morgan Stanley		9,267,139	9,306,692	33,968
000000-00-0	Sculptor European CLO VI DAC SCULE 6A B1RE 5.065% 10/15/34	B.	06/26/2024	Morgan Stanley		5,638,433	5,625,382	70,156
000000-00-0	Sculptor European CLO VI DAC SCULE 6A CR 5.479% 10/15/34	B.	04/08/2024	Bank of America		2,145,132	2,166,800	32,686
000000-00-0	AlbaCore EURO CLO I DAC ALBAC 1A CR 5.408% 10/18/34	B.	04/25/2024	JEFFERIES LLC		2,910,668	2,950,201	7,003
000000-00-0	Blackrock European Clo XIII DA BECLO 13A B 5.469% 10/20/34	B.	02/01/2024	SMBC Nikko Securities America		2,178,795	2,173,795	6,385
000000-00-0	Penta CLO 2021-2 DAC PENTA 2021-2A B1 4.862% 11/04/34	B.	04/03/2024	BNP Paribas		4,411,401	4,449,219	44,766
000000-00-0	Dunedin Park CLO DAC DUNEP 1A B1R 4.784% 11/20/34	B.	04/08/2024	Bank of America		1,074,733	1,083,400	8,912
000000-00-0	Penta CLO 10 DAC PENTA 2021-10A B1 4.804% 11/20/34	B.	04/08/2024	Bank of America		2,150,549	2,166,800	17,943
000000-00-0	CIFC European Funding CLO V DA CIFCE 5A D 6.329% 11/23/34	B.	07/29/2024	Various		5,115,567	5,199,816	28,037
000000-00-0	AlbaCore EURO CLO III DAC ALBAC 3A C 5.236% 12/15/34	B.	07/12/2024	Morgan Stanley		4,365,161	4,345,606	22,711
000000-00-0	Tikehau CLO VI DAC TIKEH 6A C 5.579% 01/15/35	B.	06/26/2024	Citigroup		1,042,842	1,040,428	14,033
000000-00-0	Dryden 79 Euro CLO 2020 DAC DRYD 2020-79A B1R 4.908% 01/18/35	B.	06/26/2024	JEFFERIES LLC		10,859,330	10,949,718	120,829
000000-00-0	Dryden 79 Euro CLO 2020 DAC DRYD 2020-79A CR 5.608% 01/18/35	B.	09/12/2024	Various		8,528,961	8,529,606	82,960

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Palmer Square European CLO PLMER 2022-1A D 6.519% 01/21/35	B	05/22/2024	Bank of America		1,944,140	1,953,909	14,062
000000-00-0	Carlyle Euro CLO 2021-3 DAC CGMSE 2021-3A A2A 4.723% 02/15/35	B	08/06/2024	BNP Paribas		4,317,051	4,382,793	60,570
000000-00-0	Avoca CLO XXVI DAC AVOCA 26A B1 4.929% 04/15/35	B	10/29/2024	Bank of America		384,565	383,863	1,052
000000-00-0	Bridgepoint CLO 2 DAC BRGPT 2A C 5.179% 04/15/35	B	10/29/2024	Various		1,268,380	1,266,779	3,613
000000-00-0	Palmer Square European CLO 202 PLMER 2021-2A C 5.249% 04/15/35	B	08/12/2024	Morgan Stanley		5,434,889	5,469,423	21,359
000000-00-0	Bridgepoint CLO 2 DAC BRGPT 2A D 6.179% 04/15/35	B	05/22/2024	Bank of America		2,160,155	2,171,010	17,908
000000-00-0	Palmer Square European CLO 202 PLMER 2021-2A D 6.179% 04/15/35	B	10/07/2024	Morgan Stanley		2,859,212	2,853,505	46,100
000000-00-0	Penta CLO 3 DAC PENTA 2017-3A BR 5.015% 04/17/35	B	01/18/2024	Citigroup		2,135,568	2,173,606	2,421
000000-00-0	OCP Euro CLO 2022-5 DAC OCPE 2022-5A B1 4.969% 04/20/35	B	04/08/2024	Bank of America		4,283,764	4,333,600	55,773
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A CR 5.619% 04/20/35	B	06/26/2024	Citigroup		643,755	641,829	7,859
000000-00-0	Penta CLO 5 DAC PENTA 2018-5A DR 6.919% 04/20/35	B	07/29/2024	JEFFERIES LLC		600,141	599,541	1,353
000000-00-0	Sound Point Euro CLO VIII Fund SNDPE 8A B1 4.786% 04/25/35	B	09/26/2024	Morgan Stanley		4,452,341	4,449,982	45,264
000000-00-0	Dryden 96 Euro CLO 2021 DAC DRYD 2021-96A D 7.186% 06/15/35	B	02/12/2024	JPM SECURITIES LLC		2,146,224	2,157,009	31,047
000000-00-0	AlbaCore Euro CLO IV DAC ALBAC 4A CR 5.579% 07/15/35	B	09/26/2024	Morgan Stanley		5,570,822	5,562,478	57,824
000000-00-0	Blackrock European Clo III Des BECLO 3A BR 4.769% 07/19/35	B	01/18/2024	Citigroup		5,736,690	5,868,736	4,501
000000-00-0	Sound Point Euro CLO V Funding SNDPE 5A D 6.386% 07/25/35	B	08/08/2024	Bank of America		5,452,822	5,450,097	21,149
000000-00-0	Clonmore Park CLO DAC CLONP 1A B1R 5.213% 08/21/35	B	02/12/2024	BNP Paribas		29,194,722	29,194,722	
000000-00-0	Clonmore Park CLO DAC CLONP 1A B2R 5.500% 08/21/35	B	02/12/2024	BNP Paribas		8,618,368	8,618,368	
000000-00-0	Clonmore Park CLO DAC CLONP 1A CR 5.663% 08/21/35	B	02/12/2024	BNP Paribas		17,344,466	17,344,466	
000000-00-0	Clonmore Park CLO DAC CLONP 1A DR 7.013% 08/21/35	B	04/11/2024	Various		20,898,919	20,893,547	25,567
000000-00-0	Henley CLO III DAC HNLY 3A B1R 4.836% 12/25/35	B	08/07/2024	Deutsche Bank Securities Inc		4,630,874	4,644,809	10,519
000000-00-0	BBAM European CLO BBAME 3A B1 4.879% 01/15/36	B	01/30/2024	Various		14,615,507	14,875,526	25,779
000000-00-0	Ares European CLO XV DAC ARESE 15A B1 4.879% 01/15/36	B	04/02/2024	Intesa Sanpaolo S.P.A		3,197,812	3,230,113	42,523
000000-00-0	Bridgepoint Clo V DAC BRGPT 5A D 8.179% 04/15/36	B	08/05/2024	Robert W. Baird		1,215,471	1,200,323	7,239
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A B2 3.000% 04/25/36	B	01/30/2024	Morgan Stanley		4,994,856	5,414,479	4,512
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A B1R 5.086% 04/25/36	B	08/05/2024	HSBC SECURITIES (USA) INC		36,029,347	36,029,347	149,882
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A CR 5.236% 04/25/36	B	08/05/2024	HSBC SECURITIES (USA) INC		14,193,379	14,193,379	67,419
000000-00-0	CVC Cordatus Loan Fund XXIII D CORDA 23A DR 6.186% 04/25/36	B	08/05/2024	HSBC SECURITIES (USA) INC		23,692,025	23,692,025	128,885
000000-00-0	Ocp Euro Clo 2023-7 DAC OCPE 2023-7A D 8.186% 04/25/36	B	08/05/2024	Robert W. Baird		2,210,777	2,182,405	7,989
000000-00-0	Penta CLO 16 DAC PENTA 2024-16A C 5.758% 10/18/36	B	02/07/2024	JPM SECURITIES LLC		6,883,201	6,883,201	
000000-00-0	Penta CLO 16 DAC PENTA 2024-16A D 7.158% 10/18/36	B	02/07/2024	JPM SECURITIES LLC		8,604,001	8,604,001	
000000-00-0	Achmea Bank NV Achmea Bank NV 5.875% 11/06/36	B	12/02/2024	Apollo Internal		39,962,056	39,468,698	177,879
000000-00-0	Sona Fios CLO II DAC FIOS 2A D 7.123% 02/15/37	B	04/26/2024	JPM SECURITIES LLC		16,628,403	16,628,403	
000000-00-0	CVC Cordatus Loan Fund XXIX DA CORDA 29A D 8.423% 02/15/37	B	01/16/2024	Bank of America		16,413,744	16,151,285	258,650
000000-00-0	Fernhill Park CLO DAC FRNPK 1A B 5.279% 04/15/37	B	04/24/2024	Bank of America		26,531,159	26,531,159	
000000-00-0	Avoca CLO XXIX DAC AVOCA 29A B 5.329% 04/15/37	B	02/02/2024	BNP Paribas		10,868,975	10,868,975	
000000-00-0	Ares European CLO ARESE 18A B2 5.500% 04/15/37	B	03/12/2024	Morgan Stanley		15,402,765	15,402,765	
000000-00-0	OCP Euro CLO 2017-2 DAC OCPE 2017-2A CR 5.579% 04/15/37	B	08/21/2024	BNP Paribas		7,786,776	7,786,776	
000000-00-0	Avoca CLO XXIX DAC AVOCA 29A C 5.679% 04/15/37	B	02/02/2024	BNP Paribas		8,260,421	8,260,421	
000000-00-0	AlbaCore Euro CLO VI DAC ALBAC 6A B2 5.700% 04/15/37	B	02/13/2024	JEFFERIES LLC		4,290,418	4,290,418	
000000-00-0	Ares European Clo XVIII DAC ARESE 18A C 5.829% 04/15/37	B	03/12/2024	Morgan Stanley		20,755,499	20,755,499	
000000-00-0	Fernhill Park CLO DAC FRNPK 1A C 5.829% 04/15/37	B	04/24/2024	Bank of America		18,882,055	18,882,055	
000000-00-0	Fidelity Grand Harbour Clo 202 FIGLO 2022-1A CR 6.029% 04/15/37	B	03/11/2024	BNP Paribas		18,572,537	18,572,537	
000000-00-0	AlbaCore Euro CLO VI DAC ALBAC 6A C 6.079% 04/15/37	B	02/13/2024	JEFFERIES LLC		12,763,995	12,763,995	
000000-00-0	OCP Euro CLO 2017-2 DAC OCPE 2017-2A DR 6.729% 04/15/37	B	08/21/2024	BNP Paribas		23,360,327	23,360,327	
000000-00-0	Fernhill Park CLO DAC FRNPK 1A D 6.929% 04/15/37	B	04/24/2024	Bank of America		4,279,219	4,279,219	
000000-00-0	Avoca CLO XXIX DAC AVOCA 29A D 7.079% 04/15/37	B	02/02/2024	BNP Paribas		2,173,795	2,173,795	
000000-00-0	Ares European Clo XVIII DAC ARESE 18A D 7.179% 04/15/37	B	03/12/2024	Morgan Stanley		3,495,663	3,495,663	
000000-00-0	AlbaCore Euro CLO VI DAC ALBAC 6A D 7.329% 04/15/37	B	02/13/2024	JEFFERIES LLC		11,047,827	11,047,827	
000000-00-0	Sona Fios Clo III DAC FIOS 3A B 5.169% 04/20/37	B	08/02/2024	Goldman Sachs		10,720,176	10,720,176	
000000-00-0	Capital Four CLO VII DAC CFOUR 7A B1 5.236% 04/25/37	B	02/21/2024	BNP Paribas		2,164,198	2,164,198	
000000-00-0	Capital Four CLO VII DAC CFOUR 7A C 5.636% 04/25/37	B	02/21/2024	BNP Paribas		7,574,692	7,574,692	
000000-00-0	Carlyle Euro CLO 2021-2 DAC CGMSE 2022-5A BR 6.086% 04/25/37	B	09/12/2024	JPM SECURITIES LLC		6,391,718	6,334,203	64,692
000000-00-0	Capital Four CLO VII DAC CFOUR 7A D 7.086% 04/25/37	B	02/21/2024	BNP Paribas		22,183,025	22,183,025	
000000-00-0	Penta CLO 12 DAC PENTA 2022-12A BR 5.232% 05/09/37	B	04/18/2024	Bank of America		26,102,427	26,102,427	
000000-00-0	Penta CLO 12 DAC PENTA 2022-12A CR 5.732% 05/09/37	B	04/18/2024	Bank of America		14,382,970	14,382,970	
000000-00-0	Penta CLO 12 DAC PENTA 2022-12A DR 6.932% 05/09/37	B	04/18/2024	Bank of America		12,185,129	12,185,129	
000000-00-0	Palmer Square European CLO 202 PLMER 2024-1A B1 5.123% 05/15/37	B	04/30/2024	Bank of America		18,759,916	18,759,916	
000000-00-0	Monument Clo 1 DAC MNMNT 1A B 5.373% 05/15/37	B	05/02/2024	Bank of America		10,687,986	10,687,986	
000000-00-0	Palmer Square European CLO 202 PLMER 2024-1A B2 5.650% 05/15/37	B	04/30/2024	Bank of America		5,895,974	5,895,974	
000000-00-0	Palmer Square European CLO 202 PLMER 2024-1A C 5.673% 05/15/37	B	04/30/2024	Bank of America		14,471,935	14,471,935	
000000-00-0	Palmer Square European CLO 202 PLMER 2024-1A D 6.773% 05/15/37	B	04/30/2024	Bank of America		13,935,938	13,935,938	
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A B1 4.986% 06/15/37	B	04/25/2024	Morgan Stanley		32,094,144	32,094,144	
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A C 5.536% 06/15/37	B	04/25/2024	Morgan Stanley		16,047,072	16,047,072	
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A B2 5.650% 06/15/37	B	04/25/2024	Morgan Stanley		5,883,926	5,883,926	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	CVC Cordatus Loan Fund XXXI DA CORDA 31A D 6.636% 06/15/37	B	04/25/2024	Morgan Stanley		16,581,974	16,581,974	
000000-00-0	Harvest Clo XXIX DAC HARVT 29A B1R 5.179% 07/15/37	B	07/30/2024	Various		18,133,076	18,121,921	9,248
000000-00-0	Ares European Clo XIX DAC ARESE 19A B 5.279% 07/15/37	B	04/24/2024	JPM SECURITIES LLC		13,907,462	13,907,462	
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A B1 5.329% 07/15/37	B	03/22/2024	JPM SECURITIES LLC		5,210,425	5,210,425	
000000-00-0	Margay Clo II DAC MARGA 2A B 5.329% 07/15/37	B	05/13/2024	BNP Paribas		20,464,875	20,464,875	
000000-00-0	Ares European Clo XVI DAC ARESE 16A B1R 5.329% 07/15/37	B	05/21/2024	Bank of America		10,641,763	10,641,763	
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A B1 5.429% 07/15/37	B	04/11/2024	JEFFERIES LLC		18,263,075	18,263,075	
000000-00-0	Harvest Clo XXIX DAC HARVT 29A B2R 5.500% 07/15/37	B	06/26/2024	Bank of America		9,107,761	9,107,761	
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A B2 5.650% 07/15/37	B	03/22/2024	JPM SECURITIES LLC		10,855,052	10,855,052	
000000-00-0	Ares European Clo XVI DAC ARESE 16A B2R 5.650% 07/15/37	B	05/21/2024	Bank of America		2,714,736	2,714,736	
000000-00-0	Harvest Clo XXIX DAC HARVT 29A CR 5.679% 07/15/37	B	07/30/2024	Various		18,300,131	18,286,025	7,020
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A B2 5.700% 07/15/37	B	04/11/2024	JEFFERIES LLC		8,044,535	8,044,535	
000000-00-0	Neuberger Berman Loan Advisers NEUBE 2024-6A B2 5.700% 07/15/37	B	04/17/2024	JPM SECURITIES LLC		8,496,808	8,496,808	
000000-00-0	Ares European Clo XIX DAC ARESE 19A C 5.829% 07/15/37	B	04/24/2024	JPM SECURITIES LLC		1,711,688	1,711,688	
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A C 5.879% 07/15/37	B	03/22/2024	JPM SECURITIES LLC		6,730,132	6,730,132	
000000-00-0	Ares European Clo XVI DAC ARESE 16A CR 5.879% 07/15/37	B	05/21/2024	Bank of America		9,121,511	9,121,511	
000000-00-0	Margay Clo II DAC MARGA 2A C 5.929% 07/15/37	B	05/13/2024	BNP Paribas		9,693,888	9,693,888	
000000-00-0	Penta CLO 11 DAC PENTA 2022-11A DR 6.479% 07/15/37	B	07/09/2024	Morgan Stanley		18,111,829	18,111,829	
000000-00-0	Harvest Clo XXIX DAC HARVT 29A DR 6.679% 07/15/37	B	06/26/2024	Bank of America		15,590,344	15,590,344	
000000-00-0	Ares European Clo XIX DAC ARESE 19A D 6.929% 07/15/37	B	04/24/2024	JPM SECURITIES LLC		3,081,038	3,081,038	
000000-00-0	Ares European Clo XVI DAC ARESE 16A DR 7.079% 07/15/37	B	05/21/2024	Bank of America		2,714,736	2,714,736	
000000-00-0	Avoca Clo Xxx DAC AVOCA 30A D 7.129% 07/15/37	B	03/22/2024	JPM SECURITIES LLC		3,907,819	3,907,819	
000000-00-0	Margay Clo II DAC MARGA 2A D 7.129% 07/15/37	B	05/13/2024	BNP Paribas		16,156,481	16,156,481	
000000-00-0	Canyon Euro CLO 2023-1 DAC CANYE 2023-1A D 7.429% 07/15/37	B	04/11/2024	JEFFERIES LLC		6,435,628	6,435,628	
000000-00-0	Goldentree Loan Management EUR GLME 6A BR 5.119% 07/20/37	B	07/03/2024	Bank of America		21,515,516	21,515,516	
000000-00-0	Goldentree Loan Management EUR GLME 6A CR 5.519% 07/20/37	B	07/03/2024	Bank of America		9,755,146	9,755,146	
000000-00-0	Henley CLO X DAC HNLY 10A C 5.869% 07/20/37	B	04/24/2024	NATIXIS SA		1,947,045	1,947,045	
000000-00-0	Goldentree Loan Management EUR GLME 6A DR 6.519% 07/20/37	B	07/03/2024	Bank of America		16,908,920	16,908,920	
000000-00-0	Henley CLO X DAC HNLY 10A D 6.969% 07/20/37	B	04/24/2024	NATIXIS SA		2,417,759	2,417,759	
000000-00-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A BR 4.836% 08/15/37	B	07/25/2024	Bank of America		17,350,381	17,350,381	
000000-00-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A CR 5.086% 08/15/37	B	07/25/2024	Bank of America		14,400,816	14,400,816	
000000-00-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A DR 6.086% 08/15/37	B	07/25/2024	Bank of America		3,903,836	3,903,836	
000000-00-0	Sound Point Euro CLO XI Fundin SNDPE 11A B 5.129% 09/05/37	B	08/05/2024	Bank of America		28,161,575	28,173,851	
000000-00-0	Sound Point Euro CLO XI Fundin SNDPE 11A C 5.379% 09/05/37	B	07/11/2024	Bank of America		17,595,531	17,595,531	
000000-00-0	Avoca CLO XVI DAC AVOCA 16A B2RR 4.850% 10/15/37	B	11/22/2024	Citigroup		3,644,884	3,644,884	
000000-00-0	Palmer Square European Clo 202 PLMER 2024-2A B 5.079% 10/15/37	B	06/20/2024	BNP Paribas		25,763,001	25,763,001	
000000-00-0	Avoca CLO XVI DAC AVOCA 16A B1RR 5.129% 10/15/37	B	11/22/2024	Citigroup		23,285,603	23,285,603	
000000-00-0	Clonkeen Park CLO DAC CLNKP 2024-1A B 5.129% 10/15/37	B	08/16/2024	BNP Paribas		17,087,233	17,087,233	
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A B1RR 5.179% 10/15/37	B	09/26/2024	NATIXIS SA		28,535,512	28,535,512	
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A B2RR 5.250% 10/15/37	B	09/26/2024	NATIXIS SA		10,568,708	10,568,708	
000000-00-0	Avoca CLO XVI DAC AVOCA 16A CRR 5.429% 10/15/37	B	11/22/2024	Citigroup		17,964,072	17,964,072	
000000-00-0	Clonkeen Park CLO DAC CLNKP 2024-1A C 5.429% 10/15/37	B	08/16/2024	BNP Paribas		9,921,619	9,921,619	
000000-00-0	Contego CLO XIII DAC CONTE 13A C 5.529% 10/15/37	B	09/09/2024	JPM SECURITIES LLC		9,423,921	9,423,921	
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A CRR 5.529% 10/15/37	B	09/26/2024	NATIXIS SA		9,300,463	9,300,463	
000000-00-0	CIFC European Funding VI DAC CIFCE 6A D 6.279% 10/15/37	B	09/17/2024	Bank of America		1,550,137	1,557,927	5,081
000000-00-0	Avoca CLO XVI DAC AVOCA 16A DRR 6.379% 10/15/37	B	11/22/2024	Citigroup		12,809,165	12,809,165	
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A D1RR 6.529% 10/15/37	B	09/26/2024	NATIXIS SA		8,432,717	8,432,717	
000000-00-0	Clonkeen Park CLO DAC CLNKP 2024-1A D 6.579% 10/15/37	B	08/16/2024	BNP Paribas		27,560,053	27,560,053	
000000-00-0	Contego CLO XIII DAC CONTE 13A D 6.579% 10/15/37	B	09/09/2024	JPM SECURITIES LLC		9,423,921	9,423,921	
000000-00-0	Aurium CLO XII DAC AQLO 12A B 5.165% 10/17/37	B	09/18/2024	Barclays		35,887,348	35,922,988	2,831
000000-00-0	Aurium CLO XII DAC AQLO 12A C 5.415% 10/17/37	B	07/15/2024	Barclays		16,718,468	16,739,951	
000000-00-0	OCP Euro Clo 2024-10 DAC OCPE 2024-10A B 5.119% 10/20/37	B	07/05/2024	BNP Paribas		60,823,305	60,823,305	
000000-00-0	OCP Euro Clo 2024-10 DAC OCPE 2024-10A C 5.469% 10/20/37	B	07/05/2024	BNP Paribas		31,087,467	31,087,467	
000000-00-0	Penta CLO 14 DAC PENTA 2023-14A CR 5.519% 10/20/37	B	09/11/2024	JEFFERIES LLC		15,986,241	15,986,241	
000000-00-0	OCP Euro Clo 2024-10 DAC OCPE 2024-10A D 6.469% 10/20/37	B	07/05/2024	BNP Paribas		16,219,548	16,219,548	
000000-00-0	Penta CLO 14 DAC PENTA 2023-14A DR 6.569% 10/20/37	B	09/11/2024	JEFFERIES LLC		20,947,489	20,947,489	
000000-00-0	Madison Park Euro Funding XVII MDPKE 18A B 5.129% 01/15/38	B	10/04/2024	Barclays		24,145,046	24,145,046	
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A B 5.229% 01/15/38	B	11/13/2024	BNP Paribas		19,539,707	19,539,707	
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A B1R 5.229% 01/15/38	B	11/27/2024	BNP Paribas		10,166,543	10,166,543	
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A C 5.529% 01/15/38	B	11/13/2024	BNP Paribas		10,746,839	10,746,839	
000000-00-0	Madison Park Euro Funding XVII MDPKE 18A C 5.529% 01/15/38	B	10/04/2024	Barclays		20,852,540	20,852,540	
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A CR 5.679% 01/15/38	B	11/27/2024	BNP Paribas		12,577,166	12,577,166	
000000-00-0	Margay CLO I DAC MARGA 1A CR 5.779% 01/15/38	B	11/22/2024	Bank of America		9,060,141	9,060,141	
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A CR 6.179% 01/15/38	B	01/19/2024	Barclays		9,804,562	9,804,562	
000000-00-0	Penta Clo 18 DAC PENTA 2024-18A D 6.379% 01/15/38	B	11/13/2024	BNP Paribas		14,839,616	14,839,616	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A DR 6.529% 01/15/38	B	11/27/2024	BNP Paribas		13,756,276	13,756,276	
000000-00-0	Madison Park Euro Funding XVII MDPKE 18A D 6.529% 01/15/38	B	10/04/2024	Barclays		26,449,801	26,449,801	
000000-00-0	Palmer Square European CLO 202 PLMER 2022-2A DR 7.179% 01/15/38	B	01/19/2024	Barclays		11,983,354	11,983,354	36,572
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A CR 5.869% 01/20/38	B	11/22/2024	Morgan Stanley		8,747,722	8,747,722	
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A DR 6.869% 01/20/38	B	11/22/2024	Morgan Stanley		15,683,416	15,683,416	
000000-00-0	Bain Capital Euro CLO 2022-2 D BCCE 2022-2A DR 7.501% 01/22/38	B	01/25/2024	Barclays		19,535,490	19,535,490	
000000-00-0	BBAM European CLO IV DAC BBAME 4A B1 5.222% 02/26/38	B	02/02/2024	Citigroup		38,119,669	38,119,669	
000000-00-0	BBAM European CLO IV DAC BBAME 4A C 5.672% 02/26/38	B	02/02/2024	Citigroup		16,145,862	16,145,862	
000000-00-0	BBAM European CLO IV DAC BBAME 4A D 7.072% 02/26/38	B	02/02/2024	Citigroup		19,118,527	19,118,527	
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A B1 4.672% 03/24/38	B	10/18/2024	BNP Paribas		9,732,570	9,732,570	
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A C 4.972% 03/24/38	B	10/18/2024	BNP Paribas		23,412,239	23,412,239	
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A B2 5.000% 03/24/38	B	10/18/2024	BNP Paribas		5,244,774	5,244,774	
000000-00-0	CVC Cordatus Loan Fund XXXIII CORDA 33A D 5.922% 03/24/38	B	10/18/2024	BNP Paribas		27,143,057	27,143,057	
000000-00-0	Madison Park Euro Funding XX D MDPKE 20A B1R 5.429% 04/15/38	B	03/14/2024	Citigroup		9,128,252	9,128,252	
000000-00-0	Albacore Euro Clo V DAC ALBAC 5A CR 5.629% 04/15/38	B	09/25/2024	Deutsche Bank Securities Inc		6,439,643	6,439,643	
000000-00-0	Madison Park Euro Funding XX D MDPKE 20A B2R 5.650% 04/15/38	B	03/14/2024	Citigroup		3,260,090	3,260,090	
000000-00-0	Madison Park Euro Funding XX D MDPKE 20A CR 6.029% 04/15/38	B	03/14/2024	Citigroup		9,780,270	9,780,270	
000000-00-0	Madison Park Euro Funding XX D MDPKE 20A DR 7.379% 04/15/38	B	03/14/2024	Citigroup		3,375,913	3,375,913	
000000-00-0	Tikehau CLO X DAC TIKEH 10A B1 5.519% 04/20/38	B	03/08/2024	JEFFERIES LLC		13,012,718	13,012,718	
000000-00-0	OCP Euro Clo 2024-9 DAC OCPE 2024-9A B2 5.650% 04/20/38	B	03/27/2024	Various		13,468,405	13,486,339	
000000-00-0	Tikehau CLO X DAC TIKEH 10A B2 5.750% 04/20/38	B	03/08/2024	JEFFERIES LLC		6,014,281	6,014,281	
000000-00-0	Tikehau CLO X DAC TIKEH 10A C 5.969% 04/20/38	B	03/08/2024	JEFFERIES LLC		11,372,459	11,372,459	
000000-00-0	OCP Euro Clo 2024-9 DAC OCPE 2024-9A D 7.069% 04/20/38	B	03/27/2024	JEFFERIES LLC		1,885,429	1,894,903	
000000-00-0	Contego CLO CONTE 10A B1R 5.148% 05/15/38	B	04/22/2024	Barclays		10,650,988	10,650,988	
000000-00-0	Contego CLO CONTE 10A CR 5.698% 05/15/38	B	04/22/2024	Barclays		6,390,593	6,390,593	
000000-00-0	Contego CLO CONTE 10A B2R 5.850% 05/15/38	B	04/22/2024	Barclays		8,520,790	8,520,790	
000000-00-0	Contego CLO CONTE 10A DR 6.998% 05/15/38	B	04/22/2024	Barclays		17,041,581	17,041,581	
000000-00-0	Avoca CLO XXXI DAC AVOCA 31A B1 5.029% 07/15/38	B	07/26/2024	Citigroup		21,711,990	21,711,990	
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A B2 5.250% 07/15/38	B	08/20/2024	JPM SECURITIES LLC		4,432,821	4,432,821	
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A B1 5.279% 07/15/38	B	08/20/2024	JPM SECURITIES LLC		23,383,130	23,383,130	
000000-00-0	Avoca CLO XXXI DAC AVOCA 31A C 5.329% 07/15/38	B	07/26/2024	Citigroup		15,198,393	15,198,393	
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A C 5.679% 07/15/38	B	08/20/2024	JPM SECURITIES LLC		9,419,744	9,419,744	
000000-00-0	Avoca CLO XXXI DAC AVOCA 31A D 6.279% 07/15/38	B	07/26/2024	Citigroup		11,073,115	11,073,115	
000000-00-0	Rockford Tower Europe CLO 2024 RFTE 2024-1A D 6.829% 07/15/38	B	08/20/2024	JPM SECURITIES LLC		23,937,232	23,937,232	
000000-00-0	Arbour Clo XIII DAC ARBR 13A B 4.973% 08/15/38	B	07/05/2024	Barclays		43,853,477	43,853,477	
000000-00-0	Arbour Clo XIII DAC ARBR 13A C 5.373% 08/15/38	B	07/05/2024	Barclays		16,242,029	16,242,029	
000000-00-0	Arbour Clo XIII DAC ARBR 13A D 6.373% 08/15/38	B	07/05/2024	Barclays		13,732,551	13,732,551	
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A B1 4.736% 09/15/38	B	09/19/2024	Various		36,926,034	36,926,034	17,793
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A C 5.036% 09/15/38	B	07/11/2024	Citigroup		22,197,439	22,197,439	
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A B2 5.200% 09/15/38	B	07/11/2024	Citigroup		9,745,217	9,745,217	
000000-00-0	CVC Cordatus Loan Fund XXXII D CORDA 32A D 6.036% 09/15/38	B	07/11/2024	Citigroup		27,070,048	27,070,048	
000000-00-0	Ares European CLO XX DAC ARESE 20A B 5.029% 10/15/38	B	07/24/2024	Barclays		50,667,622	50,667,622	
000000-00-0	Avoca CLO XI DAC AVOCA 11A BRRR 5.129% 10/15/38	B	11/08/2024	JPM SECURITIES LLC		45,819,446	45,819,446	
000000-00-0	Ares European CLO XX DAC ARESE 20A C 5.329% 10/15/38	B	07/24/2024	Barclays		22,759,787	22,759,787	
000000-00-0	Avoca CLO XI DAC AVOCA 11A CRR 5.429% 10/15/38	B	11/08/2024	JPM SECURITIES LLC		23,579,598	23,579,598	
000000-00-0	Ares European CLO XX DAC ARESE 20A D 6.329% 10/15/38	B	07/24/2024	Barclays		26,824,035	26,824,035	
000000-00-0	Avoca CLO XI DAC AVOCA 11A DRR 6.379% 10/15/38	B	11/08/2024	JPM SECURITIES LLC		30,010,397	30,010,397	
000000-00-0	BBAM European CLO V DAC BBAME 5A B2 5.000% 10/26/38	B	10/11/2024	Citigroup		7,039,458	7,086,940	
000000-00-0	BBAM European CLO V DAC BBAME 5A B1 5.072% 10/26/38	B	10/11/2024	Citigroup		23,005,096	23,005,096	
000000-00-0	BBAM European CLO V DAC BBAME 5A C 5.322% 10/26/38	B	10/11/2024	Citigroup		11,808,699	11,808,699	
000000-00-0	BBAM European CLO V DAC BBAME 5A D 6.222% 10/26/38	B	10/11/2024	Citigroup		11,808,699	11,808,699	
000000-00-0	Contego CLO XI DAC CONTE 11A CR 5.304% 11/20/38	B	10/29/2024	SG Americas Securities LLC		6,381,414	6,381,414	
000000-00-0	Monument CLO 2 DAC MNMNT 2A B 5.319% 01/20/39	B	10/31/2024	JEFFERIES LLC		9,772,199	9,772,199	
000000-00-0	Monument CLO 2 DAC MNMNT 2A C 5.819% 01/20/39	B	10/31/2024	JEFFERIES LLC		11,943,799	11,943,799	
000000-00-0	Monument CLO 2 DAC MNMNT 2A D 6.719% 01/20/39	B	10/31/2024	JEFFERIES LLC		14,115,399	14,115,399	
000000-00-0	Vantage Data Centers Jersey Bo VDCUK 2024-1A A2 6.172% 05/28/39	B	05/17/2024	Barclays		116,124,754	116,124,754	
000000-00-0	Allianz SE Unsecured 5.100% 01/30/49	D	03/21/2024	Goldman Sachs		4,806,000	4,800,000	37,400
000000-00-0	Prosus NV Senior Unsecured 4.027% 08/03/50	D	04/30/2024	Various		19,098,130	29,944,000	259,109
000000-00-0	Prosus NV Senior Unsecured 3.832% 02/08/51	D	04/25/2024	Various		46,835,356	75,962,000	571,757
000000-00-0	Jupiter Mortgage NO 1 PLC JUPIT 1A CR 6.950% 07/20/55	B	01/12/2024	Citigroup		20,759,999	20,759,999	
000000-00-0	Together Asset Backed Securiti TOGET 2024-2ND1A C 7.200% 08/20/55	B	01/12/2024	Citigroup		1,667,112	1,667,112	
000000-00-0	Together Asset Backed Securiti TOGET 2024-2ND1A D 8.200% 08/20/55	B	01/12/2024	Citigroup		1,908,907	1,908,907	
000000-00-0	Henley CLO X DAC HNLY 10A B 5.319% 04/17/65	B	04/24/2024	Various		20,968,174	20,968,174	
000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 B 6.379% 01/14/66	B	03/20/2024	National Australia Bank Limite		790,082	790,082	
000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 C 6.829% 01/14/66	B	03/20/2024	National Australia Bank Limite		329,201	329,201	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	SAPPHIRE XXIX SERIES 2024-1 TR SAPP 2024-1 D 7.329% 01/14/66	B	03/20/2024	National Australia Bank Limite		395,041	395,041	
000000-00-0	Vontobel Holding AG Subordinated 9.680% Perpet.	D	12/03/2024	Apollo Internal		36,577,200	33,000,000	617,100
00037Q-AE-9	AB BSL CLO 3 Ltd ABBSL 2021-3A C 6.979% 10/20/34	D	09/30/2024	AADE BLIC Modco AAM		2,340,581	2,340,595	34,787
00037V-AE-8	AB BSL CLO 4 Ltd ABBSL 2023-4A C 7.967% 04/20/36	D	12/16/2024	Various		12,034,964	12,000,000	86,756
000807-AW-7	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1RR 6.817% 01/20/36	D	09/25/2024	Scotia Capital		24,213,360	24,000,000	302,606
000807-AW-7	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1RR 6.817% 01/20/36	D	11/06/2024	ALRE - TDF Trust AAM		2,021,466	2,000,000	6,060
000807-BA-4	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A BRR 8.367% 01/20/36	D	02/06/2024	Natixis UK		10,000,000	10,000,000	
000807-BE-6	ABPCI DIRECT LENDING FUND CLO ABPCI 2019-5A A1Z 6.617% 01/20/36	D	09/19/2024	Scotia Capital		5,031,250	5,000,000	60,683
000823-AU-8	ABPCI Direct Lending Fund CLO ABPCI 2017-1A A1RR 6.267% 07/20/37	D	08/02/2024	NATIXIS SA		23,850,000	23,850,000	
000823-AW-4	ABPCI Direct Lending Fund CLO ABPCI 2017-1A A2RR 6.467% 07/20/37	D	08/02/2024	Various		5,850,000	5,850,000	
000823-AY-0	ABPCI Direct Lending Fund CLO ABPCI 2017-1A BRR 6.567% 07/20/37	D	08/02/2024	NATIXIS SA		1,000,000	1,000,000	
000823-BA-1	ABPCI Direct Lending Fund CLO ABPCI 2017-1A CRR 7.017% 07/20/37	D	08/02/2024	NATIXIS SA		2,500,000	2,500,000	
000823-BC-7	ABPCI Direct Lending Fund CLO ABPCI 2017-1A DRR 8.767% 07/20/37	D	08/02/2024	NATIXIS SA		2,500,000	2,500,000	
00084D-BC-3	ABN AMRO Bank NV ABN AMRO BANK NV 6.575% 10/13/26	D	04/09/2024	Various		10,110,750	10,000,000	315,965
00111G-AA-8	ABPCI Direct Lending Fund CLO ABPCI 2023-12A A 7.155% 04/29/35	D	09/25/2024	BTIG		2,515,625	2,500,000	32,014
00112A-AC-6	ABPCI Direct Lending Fund CLO ABPCI 2024-17A A2 6.571% 08/01/36	D	05/02/2024	Greensledge Capital Markets LL		9,440,000	9,440,000	
00112A-AC-6	ABPCI Direct Lending Fund CLO ABPCI 2024-17A A2 6.571% 08/01/36	D	05/30/2024	AHL Aegon IMR		2,360,000	2,360,000	
00112A-AE-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A B 6.721% 08/01/36	D	05/02/2024	Greensledge Capital Markets LL		9,760,000	9,760,000	
00112A-AE-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A B 6.721% 08/01/36	D	05/30/2024	AHL Aegon IMR		2,440,000	2,440,000	
00112A-AG-7	ABPCI Direct Lending Fund CLO ABPCI 2024-17A C 7.421% 08/01/36	D	05/02/2024	Greensledge Capital Markets LL		11,440,000	11,440,000	
00112A-AJ-1	ABPCI Direct Lending Fund CLO ABPCI 2024-17A D 9.271% 08/01/36	D	05/02/2024	Greensledge Capital Markets LL		10,400,000	10,400,000	
00112A-AN-2	ABPCI Direct Lending Fund CLO ABPCI 2024-17A E 12.571% 08/01/36	D	05/02/2024	Greensledge Capital Markets LL		7,920,000	7,920,000	
00119C-AS-0	AGL CLO 20 Ltd AGL 2022-20A BR 6.367% 10/20/37	D	09/13/2024	BNP Paribas		7,500,000	7,500,000	
00119C-AU-5	AGL CLO 20 Ltd AGL 2022-20A CR 6.617% 10/20/37	D	09/13/2024	BNP Paribas		24,750,000	24,750,000	
00119C-AW-1	AGL CLO 20 Ltd AGL 2022-20A D1R 7.617% 10/20/37	D	09/13/2024	BNP Paribas		24,750,000	24,750,000	
00119H-AU-4	AGL CLO 1 LTD AGL 2019-1A CRR 6.517% 10/20/34	D	10/16/2024	JPM SECURITIES LLC		20,200,000	20,200,000	
00119H-AW-0	AGL CLO 1 LTD AGL 2019-1A DRR 7.517% 10/20/34	D	10/16/2024	JPM SECURITIES LLC		26,550,000	26,550,000	
00119T-AX-2	AGL CLO 5 Ltd AGL 2020-5A CRR 6.276% 07/20/34	D	10/07/2024	MIZUHO SECURITIES USA L		16,000,000	16,000,000	
00119T-AZ-7	AGL CLO 5 Ltd AGL 2020-5A DRR 7.256% 07/20/34	D	10/07/2024	MIZUHO SECURITIES USA L		24,000,000	24,000,000	
00119Y-AG-8	AGL CLO 10 Ltd AGL 2021-10A D 7.818% 04/15/34	D	10/03/2024	Bank of America		8,274,750	8,250,000	157,094
001207-AW-9	AGL CLO 9 LTD AGL 2020-9A CR 7.067% 04/20/37	D	10/08/2024	JPM SECURITIES LLC		7,610,400	7,500,000	127,256
00120D-AE-6	AGL CLO 17 Ltd AGL 2022-17A C 6.717% 01/21/35	D	05/30/2024	AHL Aegon IMR		7,251,088	7,250,000	56,819
00120D-AG-1	AGL CLO 17 Ltd AGL 2022-17A D 7.717% 01/21/35	D	10/15/2024	JPM SECURITIES LLC		1,505,595	1,500,000	30,036
00120J-AJ-2	AGL CLO 13 Ltd AGL 2021-13A D 8.029% 10/20/34	D	01/17/2024	Bank of America		462,386	465,880	10,396
00177L-AN-0	AMMC CLO 24 Ltd AMMC 2021-24A CR 6.517% 01/20/35	D	11/13/2024	MUFG Securities Americas Inc		9,000,000	9,000,000	
00177L-AQ-3	AMMC CLO 24 Ltd AMMC 2021-24A DR 7.567% 01/20/35	D	11/13/2024	MUFG Securities Americas Inc		8,800,000	8,800,000	
00182E-BJ-7	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 3.450% 01/21/28	D	08/09/2024	AADE BLIC Modco AAM		1,923,394	2,000,000	3,450
00192W-AG-2	Ares LXII CLO Ltd ARES 2021-62A C 6.937% 01/25/34	D	05/30/2024	BNP Paribas		2,506,250	2,500,000	19,088
00193A-AA-2	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 A 5.983% 05/17/41	D	04/18/2024	WELLS FARGO SECURITIES		59,850,000	60,000,000	
00193A-AC-8	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 AS 6.635% 05/17/41	D	04/18/2024	WELLS FARGO SECURITIES		24,467,678	24,529,000	
00193A-AE-4	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 B 6.935% 05/17/41	D	04/18/2024	WELLS FARGO SECURITIES		10,673,250	10,700,000	
00193A-AG-9	AREIT 2024-CRE9 Ltd AREIT 2024-CRE9 C 7.484% 05/17/41	D	04/18/2024	WELLS FARGO SECURITIES		1,256,850	1,260,000	
00205G-AD-9	APA Infrastructure Ltd Senior Unsecured 4.250% 07/15/27	D	12/19/2024	MMTL Modco AAM		2,946,918	3,000,000	54,542
00216L-AE-3	ASB Bank Ltd Senior Unsecured 2.375% 10/22/31	D	09/13/2024	JPM SECURITIES LLC		1,562,094	1,800,000	17,100
00216L-AE-3	ASB Bank Ltd Senior Unsecured 2.375% 10/22/31	D	07/31/2024	ALRE - DFL Trust AAM		11,679,940	14,000,000	90,514
00774M-AB-1	AerCap Ireland Capital DAC / A Senior Unsecured 3.650% 07/21/27	D	08/06/2024	Goldman Sachs		6,199,488	6,400,000	10,382
00774M-AE-5	AerCap Ireland Capital DAC / A Senior Unsecured 3.875% 01/23/28	D	08/06/2024	Various		10,936,266	11,400,000	95,217
00774M-AG-0	AerCap Ireland Capital DAC / A Senior Unsecured 4.450% 10/01/25	D	06/14/2024	JPM SECURITIES LLC		6,217,218	6,300,000	59,185
00774M-AL-9	AerCap Ireland Capital DAC / A Senior Unsecured 4.450% 04/03/26	D	09/25/2024	ALRe Corporate AAM		6,198,273	6,200,000	131,819
00774M-AR-6	AerCap Ireland Capital DAC / A Senior Unsecured 4.625% 10/15/27	D	08/06/2024	Goldman Sachs		6,161,374	6,200,000	89,211
00774M-AV-7	AerCap Ireland Capital DAC / A Senior Unsecured 2.450% 10/29/26	D	08/06/2024	Goldman Sachs		12,439,367	13,100,000	87,370
00774M-AV-7	AerCap Ireland Capital DAC / A Senior Unsecured 2.450% 10/29/26	D	12/27/2024	MMTL Modco AAM		956,214	1,000,000	3,947
00774M-AW-5	AerCap Ireland Capital DAC / A Senior Unsecured 3.000% 10/29/28	D	08/06/2024	Goldman Sachs		12,484,378	13,400,000	109,433
00774M-AZ-8	AerCap Ireland Capital DAC / A Senior Unsecured 3.850% 10/29/41	D	01/18/2024	Morgan Stanley		10,871,640	13,800,000	122,494
00774M-BC-8	AerCap Ireland Capital DAC / A Senior Unsecured 5.750% 06/06/28	D	08/06/2024	Goldman Sachs		12,489,499	12,100,000	117,891
00774M-BE-4	AerCap Ireland Capital DAC / A Senior Unsecured 6.150% 09/30/30	D	02/12/2024	Goldman Sachs		10,366,900	10,000,000	237,458
00774M-BG-9	AerCap Ireland Capital DAC / A Senior Unsecured 6.450% 04/15/27	D	04/18/2024	Tax Free Exchange		5,140,226	5,000,000	2,688
00774M-BJ-3	AerCap Ireland Capital DAC / A Senior Unsecured 5.100% 01/19/29	D	01/04/2024	Goldman Sachs		11,858,280	12,000,000	
00774M-BL-8	AerCap Ireland Capital DAC / A Senior Unsecured 4.625% 09/10/29	D	09/03/2024	Royal Bank of Canada		7,953,120	8,000,000	
00774M-BL-8	AerCap Ireland Capital DAC / A Senior Unsecured 4.625% 09/10/29	D	11/22/2024	ALRE - DFL Trust AAM		1,959,123	2,000,000	18,500
00774M-BM-6	AerCap Ireland Capital DAC / A Senior Unsecured 4.950% 09/10/34	D	09/03/2024	Wells Fargo		18,210,845	18,500,000	
007924-AJ-2	Aegon Ltd Subordinated 5.500% 04/11/48	D	02/28/2024	AAIA Modco FHLB - AAM		960,590	1,000,000	20,931
00889J-AP-9	AIMCO CLO 17 Ltd AIMCO 2022-17A D1R 7.532% 07/20/37	D	07/09/2024	Bank of America		9,500,000	9,500,000	
009279-AA-8	Airbus SE Senior Unsecured 3.150% 04/10/27	D	09/23/2024	Barclays		6,272,896	6,400,000	91,840
009279-AA-8	Airbus SE Senior Unsecured 3.150% 04/10/27	D	07/02/2024	AARE II Surplus ISG		1,268,019	1,330,000	9,543

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
01450A-AF-7	ALESCO Preferred Funding XI Lt ALESC 11A A1BF 4.929% 12/23/36	D	08/08/2024	ALRE - DFL Trust AAM		2,138,116	2,195,755	16,301
01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1 5.238% 07/15/37	D	08/08/2024	AADE - FABN		1,833,701	1,995,865	7,828
01751A-AG-1	Allegro CLO XIV Ltd ALLEG 2021-2A C 7.068% 10/15/34	D	09/30/2024	AADE BLIC Modco AAM		1,312,139	1,312,152	21,647
018820-AD-2	Allianz SE Unsecured 5.600% 09/03/54	D	09/13/2024	Various		61,754,330	61,600,000	24,671
033291-AQ-8	Anchorage Capital Clo 13 LLC ANCHC 2019-13A CR 7.318% 04/15/34	D	02/28/2024	AAIA Modco FHLB - AAM		9,975,500	10,000,000	95,264
03329L-AS-0	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A ARV 3.928% 04/25/38	D	05/30/2024	AHL Aegon IMR		1,907,984	2,000,000	7,638
03330D-AA-4	Anchorage Credit Funding 17 Lt ANCHF 2024-17A A 5.102% 10/22/42	D	09/26/2024	Greensledge Capital Markets LL		75,000,000	75,000,000	
03330D-AC-0	Anchorage Credit Funding Ltd ANCHF 2024-17A B 5.252% 10/22/42	D	09/26/2024	Greensledge Capital Markets LL		32,465,000	32,465,000	
03330D-AE-6	Anchorage Credit Funding 17 Lt ANCHF 2024-17A C 5.702% 10/22/42	D	09/26/2024	Greensledge Capital Markets LL		10,366,000	10,366,000	
03330D-AG-1	Anchorage Credit Funding 17 Lt ANCHF 2024-17A D1 7.452% 10/22/42	D	09/26/2024	Greensledge Capital Markets LL		9,214,000	9,214,000	
03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37	D	07/18/2024	AARE Surplus AAM		962,558	1,000,000	8,745
03330R-AE-5	Anchorage Capital Clo 28 Ltd ANCHC 2024-28A C 7.317% 04/20/37	D	09/13/2024	Citigroup		13,655,250	13,500,000	580,881
03331J-AL-6	Anchorage Capital CLO 2018-10 ANCHC 2018-10A C 7.168% 10/15/31	D	01/01/2024	ALRe Corporate AAM		(4,292,613)	(4,500,000)	(55,459)
03331J-AL-6	Anchorage Capital CLO 2018-10 ANCHC 2018-10A C 7.168% 10/15/31	D	01/01/2024	AAIA PRT Com SA Modco AAM		(1,000,000)	(1,000,000)	(12,298)
03331K-AE-9	Anchorage Capital CLO 21 Ltd ANCHC 2021-21A C 7.279% 10/20/34	D	09/25/2024	ALRe Corporate AAM		8,001,976	8,000,000	114,741
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38	D	01/01/2024	AARE II Surplus ISG		(2,801,910)	(3,000,000)	(6,032)
03332Q-AE-5	Anchorage Capital Clo 29 Ltd ANCHC 2024-29A B1 6.767% 07/20/37	D	04/09/2024	Canadian Imperial Bank Of Comm		4,000,000	4,000,000	
034863-AX-8	Anglo American Capital PLC Senior Unsecured 2.625% 09/10/30	D	09/25/2024	ALRe Corporate AAM		7,159,454	8,000,000	8,750
034863-BE-9	Anglo American Capital PLC Senior Unsecured 5.750% 04/05/34	D	04/03/2024	Morgan Stanley		2,590,822	2,600,000	
03664X-AC-2	Antares CLO 2024-6 Ltd ANTR 2024-6A A2 6.367% 01/20/37	D	10/31/2024	Deutsche Bank Securities Inc		20,000,000	20,000,000	
03664X-AE-8	Antares CLO 2024-6 Ltd ANTR 2024-6A B 6.467% 01/20/37	D	10/31/2024	Deutsche Bank Securities Inc		74,000,000	74,000,000	
03664X-AG-3	Antares CLO 2024-6 Ltd ANTR 2024-6A C 6.917% 01/20/37	D	10/31/2024	Deutsche Bank Securities Inc		65,000,000	65,000,000	
03664X-AJ-7	Antares CLO 2024-6 Ltd ANTR 2024-6A D 8.417% 01/20/37	D	10/31/2024	Deutsche Bank Securities Inc		35,000,000	35,000,000	
03665A-AN-7	Antares CLO 2017-2 Ltd ANTR 2017-2A CR 7.479% 10/20/33	D	02/28/2024	Citigroup		4,975,000	5,000,000	44,305
03665A-AN-7	Antares CLO 2017-2 Ltd ANTR 2017-2A CR 7.479% 10/20/33	D	09/25/2024	ALRe Corporate AAM		23,556,353	23,500,000	345,538
03665A-AQ-0	Antares CLO 2017-2 Ltd ANTR 2017-2A DR 8.629% 10/20/33	D	12/05/2024	Various		8,444,262	8,412,000	88,816
03665J-AL-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CR 7.579% 04/20/33	D	11/27/2024	Various		52,614,896	51,900,000	599,383
03665L-AN-3	Antares CLO 2018-3 LTD ANTR 2018-3A A2R 6.417% 07/20/36	D	08/08/2024	Citigroup		22,000,000	22,000,000	
03665L-AQ-6	Antares CLO 2018-3 LTD ANTR 2018-3A BR 6.517% 07/20/36	D	08/08/2024	Citigroup		74,500,000	74,500,000	
03665L-AS-2	Antares CLO 2018-3 LTD ANTR 2018-3A CR 6.967% 07/20/36	D	08/08/2024	Citigroup		47,700,000	47,700,000	
03665L-AU-7	Antares CLO 2018-3 LTD ANTR 2018-3A DR 8.467% 07/20/36	D	08/08/2024	Citigroup		22,100,000	22,100,000	
03665T-AS-5	Antares CLO 2018-2 Ltd ANTR 2018-2A CR 7.717% 04/20/34	D	02/12/2024	WELLS FARGO SECURITIES		11,200,000	11,200,000	60,234
03665Y-AG-0	Antares CLO 2019-2 LTD ANTR 2019-2A C 8.588% 01/23/32	D	01/01/2024	ALRe Corporate AAM		(959,281)	(1,000,000)	(13,483)
03665Y-AN-5	Antares CLO 2019-2 LTD ANTR 2019-2A A1R 6.576% 01/23/36	D	08/06/2024	Stifel Nicolaus		2,007,500	2,000,000	6,027
03665Y-AS-4	Antares CLO 2019-2 LTD ANTR 2019-2A BR 7.326% 01/23/36	D	01/29/2024	SMBC Nikko Securities America		10,600,000	10,600,000	
03665Y-AU-9	Antares CLO 2019-2 LTD ANTR 2019-2A CR 8.176% 01/23/36	D	01/29/2024	SMBC Nikko Securities America		10,800,000	10,800,000	
03666B-AE-4	Antares CLO 2021-1 Ltd ANTR 2021-1A B 6.737% 07/25/33	D	06/20/2024	AADE - CATALINA		9,016,524	9,000,000	104,092
03666J-AC-1	Antares CLO 2024-3 LLC ANTR 2024-3A B 6.517% 07/20/36	D	06/13/2024	SG Americas Securities LLC		116,750,000	116,750,000	
03666J-AE-7	Antares CLO 2024-3 LLC ANTR 2024-3A C 7.017% 07/20/36	D	06/13/2024	SG Americas Securities LLC		9,520,000	9,520,000	
03755H-AJ-2	Apex Credit Clo 2018-I Ltd APEXC 2018-1A C 6.837% 04/25/31	D	07/30/2024	Various		2,959,996	3,000,000	15,277
03755H-AL-7	Apex Credit Clo 2018-I Ltd APEXC 2018-1A D 7.837% 04/25/31	D	02/28/2024	AEL Modco AAM		953,354	1,000,000	8,062
03769H-AE-7	Apidos CLO XXXVII APID 2021-37A C 6.843% 10/22/34	D	01/25/2024	Bank of America		1,132,163	1,135,000	1,662
03769L-AG-3	Apidos CLO XXVI APID 2021-36A C 6.879% 07/20/34	D	02/22/2024	JPM SECURITIES LLC		5,710,688	5,725,000	36,371
03771B-AG-1	Apidos Clo Xlix APID 2024-49A C 6.535% 10/24/37	D	08/02/2024	Various		10,500,000	10,500,000	
03771B-AG-1	Apidos Clo Xlix APID 2024-49A C 6.535% 10/24/37	D	11/06/2024	ALRE - DFL Trust AAM		10,568,691	10,500,000	108,551
03771B-AJ-5	Apidos Clo Xlix APID 2024-49A D1 7.485% 10/24/37	D	08/02/2024	BNP Paribas		10,500,000	10,500,000	
03990F-AE-2	Ares LXXIV CLO Ltd ARES 2024-74A B 6.356% 10/15/36	D	08/08/2024	Scotia Capital		21,000,000	21,000,000	
03990F-AG-7	Ares LXXIV CLO Ltd ARES 2024-74A C 6.556% 10/15/36	D	08/08/2024	Scotia Capital		12,000,000	12,000,000	
03990F-AJ-1	Ares LXXIV CLO Ltd ARES 2024-74A D 7.606% 10/15/36	D	08/08/2024	Scotia Capital		18,000,000	18,000,000	
04002B-AC-9	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 AS 7.266% 08/17/41	D	06/20/2024	Goldman Sachs		2,118,980	2,098,000	1,911
04009B-AW-8	ARES Loan Funding III Ltd ARES 2022-ALF3A D1R 7.726% 07/25/36	D	07/31/2024	JPM SECURITIES LLC		7,700,000	7,700,000	
04009G-AW-7	Ares LIII CLO Ltd ARES 2019-53A CR 6.635% 10/24/36	D	10/02/2024	Nomura Sec International		8,250,000	8,250,000	
04009G-AY-3	Ares LIII CLO Ltd ARES 2019-53A D1R 7.735% 10/24/36	D	10/02/2024	Nomura Sec International		16,950,000	16,950,000	
04017F-AG-4	Ares XLVIII CLO Ltd ARES 2018-48A C 6.694% 07/20/30	D	07/30/2024	AADE - Coins VIAC - AAM		1,000,340	1,000,000	1,631
04017J-AS-0	Ares XLIX CLO Ltd ARES 2018-49A BR 6.382% 10/22/36	D	10/08/2024	NATIXIS SA		31,250,000	31,250,000	
04017J-AW-1	Ares XLIX CLO Ltd ARES 2018-49A D1R 7.782% 10/22/36	D	10/08/2024	NATIXIS SA		15,000,000	15,000,000	
04018B-BC-0	Ares LV CLO Ltd ARES 2020-55A CR2 6.656% 10/15/37	D	10/01/2024	JPM SECURITIES LLC		16,200,000	16,200,000	
04018B-BE-6	Ares LV CLO Ltd ARES 2020-55A D1R2 7.756% 10/15/37	D	10/01/2024	JPM SECURITIES LLC		12,500,000	12,500,000	
04018F-AG-3	ARES LX CLO LTD ARES 2021-60A D 7.844% 07/18/34	D	04/02/2024	Goldman Sachs		495,150	500,000	9,100
04018L-AN-5	ARES L CLO Ltd ARES 2018-50A CR 6.818% 01/15/32	D	10/08/2024	Deutsche Bank Securities Inc		3,010,500	3,000,000	53,485
04018X-AJ-8	ARES Loan Funding I Ltd ARES 2021-ALFA D 7.918% 10/15/34	D	01/22/2024	Goldman Sachs		2,892,170	2,900,000	5,527
04019D-AU-6	Ares LXI CLO Ltd ARES 2021-61A DR 8.517% 04/20/37	D	09/23/2024	RBC CM, LLC		1,680,047	1,650,000	26,934
04020F-AG-9	Ares Loan Funding IV Ltd ARES 2023-ALF4A D 9.336% 10/15/36	D	08/05/2024	Deutsche Bank Securities Inc		767,250	750,000	4,575
04020M-AE-9	Ares LXXI CLO Ltd ARES 2024-71A B 6.617% 04/20/37	D	04/09/2024	WELLS FARGO SECURITIES		40,000,000	40,000,000	
04020Q-AJ-9	Ares Loan Funding V Ltd ARES 2024-ALF5A D1 8.076% 07/27/37	D	04/24/2024	BNP Paribas		3,400,000	3,400,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04020T-AG-9	Ares Loan Funding VI Ltd ARES 2024-ALF6A C 6.826% 07/10/37	D	05/24/2024	Morgan Stanley		11,200,000	11,200,000	
04020T-AJ-3	Ares Loan Funding VI Ltd ARES 2024-ALF6A D 7.826% 07/10/37	D	05/24/2024	Morgan Stanley		12,000,000	12,000,000	
04020W-AE-7	Ares LXXII CLO Ltd ARES 2024-72A B 6.356% 07/15/36	D	06/21/2024	JPM SECURITIES LLC		26,000,000	26,000,000	
04020W-AG-2	Ares LXXII CLO Ltd ARES 2024-72A C 6.656% 07/15/36	D	06/21/2024	JPM SECURITIES LLC		19,000,000	19,000,000	
04020W-AJ-6	Ares LXXII CLO Ltd ARES 2024-72A D 7.706% 07/15/36	D	06/21/2024	JPM SECURITIES LLC		22,000,000	22,000,000	
04317N-A#-6	Aruba (Government) Aruba Senior Secured Notes - 5 6.300% 09/10/29	D	12/03/2024	Tax Free Exchange		10,000,000	10,000,000	23,052
04317N-B*-9	Aruba (Government) Aruba Senior Secured Notes - 6 6.320% 09/10/30	D	12/03/2024	Tax Free Exchange		14,500,000	14,500,000	33,426
04365X-AA-6	Ascot Group Ltd Senior Unsecured 4.250% 12/15/30	D	12/02/2024	Apollo Internal		12,851,220	15,000,000	299,271
046353-AV-0	AstraZeneca PLC Senior Unsecured 0.700% 04/08/26	D	07/31/2024	ALRE - DFL Trust AAM		1,871,395	2,000,000	4,394
04942U-AJ-5	Atlas Senior Loan Fund XII Ltd ATCLO 2018-12A C 7.266% 10/24/31	D	11/27/2024	Various		18,747,915	18,750,000	131,927
04942U-AL-0	Atlas Senior Loan Fund XII Ltd ATCLO 2018-12A D 7.966% 10/24/31	D	02/28/2024	AEL Modco AAM		947,849	1,000,000	8,410
05072L-AE-5	Audax Senior Debt CLO III LLC AUDAX 2020-1A C 8.479% 01/20/30	D	01/01/2024	AARE Surplus AAM		(9,175,039)	(9,400,000)	(35,987)
05072L-AG-0	Audax Senior Debt CLO III LLC AUDAX 2020-1A D 9.479% 01/20/30	D	01/01/2024	AARE II Surplus ISG		(2,844,711)	(3,000,000)	(20,383)
05072N-AA-9	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A A 6.452% 07/22/36	D	05/20/2024	Bank of America		7,000,000	7,000,000	
05072N-AC-5	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A B 6.732% 07/22/36	D	05/20/2024	Bank of America		2,500,000	2,500,000	
05072N-AE-1	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A C 7.382% 07/22/36	D	05/20/2024	Bank of America		6,400,000	6,400,000	
052528-AP-1	Australia & New Zealand Bankin Subordinated 6.742% 12/08/32	D	05/13/2024	AAIA ACRA 2 Retail MODCO		10,594,397	10,000,000	290,281
052528-AR-7	Australia & New Zealand Bankin Unsecured 5.731% 09/18/34	D	04/18/2024	Various		49,778,600	50,000,000	54,126
054978-AC-5	BBAM US CLO I Ltd BBAM 2022-1A A2 6.606% 04/15/35	D	03/28/2024	WELLS FARGO SECURITIES		999,000	1,000,000	15,537
054984-AC-3	BBAM US CLO II Ltd BBAM 2023-2A B 7.656% 10/15/38	D	07/18/2024	AARE Surplus AAM		7,522,253	7,500,000	5,188
05523R-AJ-6	BAE Systems PLC Senior Unsecured 5.125% 03/26/29	D	03/19/2024	JPM SECURITIES LLC		11,606,557	11,643,000	
05523R-AM-9	BAE Systems PLC Senior Unsecured 5.500% 03/26/54	D	05/22/2024	Various		11,183,838	11,360,000	88,611
05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	D	09/06/2024	JPM SECURITIES LLC		4,273,168	4,300,000	88,150
05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	D	12/04/2024	Various		20,145,975	21,032,000	282,110
05553M-AE-1	BCRED BSL CLO 2021-1, LLC BXBSL 2021-1A C 7.029% 07/20/34	D	09/25/2024	ALRe Corporate AAM		3,195,802	3,191,720	44,337
05553V-AG-6	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D 8.029% 10/20/34	D	09/30/2024	BNP Paribas		2,508,750	2,500,000	42,864
05554T-LG-8	Bbva Global Securities BV Senior Unsecured 6.620% 06/17/39	D	06/07/2024	Banco Bilbao Vizcaya Argentari		120,000,000	120,000,000	
05555G-AB-8	BCC Middle Market CLO 2024-1 L BCMM 2024-1A A2 6.597% 05/09/65	D	05/29/2024	NATIXIS SA		4,750,000	4,750,000	
05555G-AC-6	BCC Middle Market CLO 2024-1 L BCMM 2024-1A B 6.697% 05/09/65	D	05/29/2024	NATIXIS SA		6,000,000	6,000,000	
05555G-AE-2	BCC Middle Market CLO 2024-1 L BCMM 2024-1A C 7.397% 05/09/65	D	05/29/2024	NATIXIS SA		12,500,000	12,500,000	
05555G-AF-9	BCC Middle Market CLO 2024-1 L BCMM 2024-1A D 9.147% 05/09/65	D	05/29/2024	NATIXIS SA		1,000,000	1,000,000	
05555G-AF-9	BCC Middle Market CLO 2024-1 L BCMM 2024-1A D 9.147% 05/09/65	D	10/24/2024	ALRe Corporate AAM		7,667,205	7,500,000	214,320
05555J-AG-1	Bbam US Clo IV Ltd BBAM 2024-4A B 6.756% 07/15/39	D	06/07/2024	JPM SECURITIES LLC		12,600,000	12,600,000	
05555J-AJ-5	Bbam US Clo IV Ltd BBAM 2024-4A C 7.856% 07/15/39	D	06/07/2024	JPM SECURITIES LLC		12,500,000	12,500,000	
05565A-GF-4	BNP Paribas SA Junior Subordinated 7.000% Perpet.	D	09/23/2024	Various		9,199,650	9,000,000	57,167
05571A-AQ-8	BPCE SA BPCE SA 6.612% 10/19/27	D	06/26/2024	JPM SECURITIES LLC		12,479,703	12,300,000	153,619
05571A-AR-6	BPCE SA BPCE SA 6.714% 10/19/29	D	07/01/2024	Various		22,812,760	22,000,000	288,329
05571A-AT-2	BPCE SA Senior Preferred 5.203% 01/18/27	D	01/08/2024	Citigroup		3,000,000	3,000,000	
05571A-AU-9	BPCE SA Subordinated 6.508% 01/18/35	D	02/15/2024	Various		51,294,650	51,200,000	28,563
05571A-AV-7	BPCE SA Senior Non Preferred 5.716% 01/18/30	D	10/28/2024	Various		40,199,703	39,550,000	406,781
05571A-AY-1	BPCE SA BPCE SA 5.936% 05/30/35	D	09/30/2024	Bank of America		14,997,268	14,300,000	285,307
05581K-AG-6	BNP Paribas SA Senior Preferred 5.894% 12/05/34	D	07/17/2024	Various		13,303,920	12,800,000	93,780
05581K-AH-4	BNP Paribas SA Senior Preferred 5.176% 01/09/30	D	01/02/2024	BNP Paribas		59,500,000	59,500,000	
05583J-AC-6	BPCE SA BPCE SA 3.500% 10/23/27	D	06/26/2024	JPM SECURITIES LLC		12,520,692	13,400,000	83,378
05583J-AJ-1	BPCE SA Senior Non Preferred 2.277% 01/20/32	D	09/06/2024	JPM SECURITIES LLC		19,860,315	24,100,000	179,206
05583J-AM-4	BPCE SA BPCE SA 5.748% 07/19/33	D	09/06/2024	JPM SECURITIES LLC		9,113,632	8,800,000	70,253
05583J-AM-4	BPCE SA BPCE SA 5.748% 07/19/33	D	09/27/2024	ALRe Corporate AAM		37,801,199	36,500,000	396,293
055983-AG-5	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 C 6.898% 02/15/37	D	12/09/2024	Bank of America		2,500,458	2,495,000	12,311
05602C-AG-9	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 C 6.812% 12/15/38	D	11/04/2024	Various		11,178,625	11,188,000	56,727
05602X-DJ-4	BNP Paribas SA Junior Subordinated 8.000% Perpet.	D	09/13/2024	Various		101,602,577	101,555,000	23,068
05602X-JC-3	BNP Paribas SA Junior Subordinated 7.375% Perpet.	D	09/03/2024	Various		12,600,000	12,600,000	
05613B-AA-1	BRSP 2024-FL2 Ltd BRSP 2024-FL2 A 6.312% 08/19/37	D	08/02/2024	Wells Fargo		112,218,750	112,500,000	
05613B-AC-7	BRSP 2024-FL2 Ltd BRSP 2024-FL2 AS 6.746% 08/19/37	D	08/02/2024	Wells Fargo		20,174,438	20,225,000	
05613B-AE-3	BRSP 2024-FL2 Ltd BRSP 2024-FL2 B 7.307% 08/19/37	D	08/02/2024	Various		15,960,000	16,000,000	
05613B-AG-8	BRSP 2024-FL2 Ltd BRSP 2024-FL2 C 7.909% 08/19/37	D	08/02/2024	Various		10,972,500	11,000,000	
056162-AS-9	Barings CLO Ltd 2015-I BABSN 2015-IA CR 6.629% 01/20/31	D	07/30/2024	AADE - Coins VIAC - AAM		1,000,090	1,000,000	1,621
05682G-AL-2	Bain Capital Credit CLO 2022-2 BCC 2022-2A D1 8.282% 04/22/35	D	01/31/2024	BNP Paribas		1,225,818	1,230,000	3,370
05684A-AW-9	Bain Capital Credit Clo 2019-4 BCC 2019-4A DR 8.256% 04/23/35	D	01/18/2024	Bank of America		4,985,500	5,000,000	110,117
056912-AL-2	Bain Capital Credit Clo 2024-5 BCC 2024-5A D1 7.717% 10/21/37	D	08/22/2024	Morgan Stanley		6,500,000	6,500,000	
05766B-AY-4	Balboa Bay Loan Funding 2020-1 BOBA 2020-1A CRR 6.667% 10/20/35	D	10/24/2024	Morgan Stanley		8,500,000	8,500,000	
05766B-BA-5	Balboa Bay Loan Funding 2020-1 BOBA 2020-1A D1RR 7.867% 10/20/35	D	10/24/2024	Morgan Stanley		9,500,000	9,500,000	
05766G-AJ-6	Balboa Bay Loan Funding 2021-2 BOBA 2021-2A D 8.129% 01/20/35	D	09/30/2024	BNP Paribas		2,006,000	2,000,000	34,686
05875T-AG-2	Ballyrock CLO 15 Ltd BALLY 2021-1A C 8.018% 04/15/34	D	01/23/2024	Goldman Sachs		4,398,710	4,410,000	9,565
05876K-AG-0	Ballyrock CLO 16 Ltd BALLY 2021-16A C 7.779% 07/20/34	D	01/23/2024	Goldman Sachs		2,322,310	2,340,000	1,653
05946K-AN-1	Banco Bilbao Vizcaya Argentari Unsecured 7.883% 11/15/34	D	12/04/2024	MMTL Modco AAM		6,294,231	5,600,000	23,299

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
05946K-AR-2	Banco Bilbao Vizcaya Argentari BANCO BILBAO VIZCAYA ARG 6.033% 03/13/35	D	09/06/2024	JPM SECURITIES LLC		9,309,960	8,800,000	259,553
05964H-AJ-4	Banco Santander SA Senior Unsecured 4.379% 04/12/28	D	06/26/2024	JPM SECURITIES LLC		5,776,920	6,000,000	54,738
05964H-AJ-4	Banco Santander SA Senior Unsecured 4.379% 04/12/28	D	02/28/2024	AAIA Modco FHLB - AAM		959,875	1,000,000	16,543
05964H-AV-7	Banco Santander SA Unsecured 6.921% 08/08/33	D	08/06/2024	Goldman Sachs		12,361,424	11,600,000	399,188
05964H-AZ-8	Banco Santander SA Senior Preferred 6.938% 11/07/33	D	07/17/2024	Goldman Sachs		13,755,072	12,400,000	169,673
05964H-BB-0	Banco Santander SA BANCO SANTANDER SA 5.538% 03/14/30	D	07/17/2024	Goldman Sachs		4,022,320	4,000,000	76,301
05964H-BD-6	Banco Santander SA Unsecured 6.350% 03/14/34	D	08/06/2024	Various		27,982,766	27,400,000	603,638
05971K-AA-7	Banco Santander SA Subordinated 5.179% 11/19/25	D	04/09/2024	Bank of America		6,928,600	7,000,000	142,998
05971K-AA-7	Banco Santander SA Subordinated 5.179% 11/19/25	D	08/08/2024	USAA - AAIA NonModco AAM		1,797,849	1,800,000	20,457
067316-AF-6	Bacardi Ltd SENIOR 4.700% 05/15/28	D	09/23/2024	Barclays		6,203,534	6,200,000	104,418
06738E-AU-9	Barclays PLC Senior Unsecured 4.337% 01/10/28	D	02/28/2024	ALRe Modco - VIAC GA - AAM		7,204,436	7,500,000	43,370
06738E-AV-7	Barclays PLC Senior Unsecured 4.950% 01/10/47	D	03/27/2024	Goldman Sachs		1,051,192	1,150,000	12,808
06738E-BV-6	Barclays PLC Senior Unsecured 2.894% 11/24/32	D	12/30/2024	Goldman Sachs		3,984,284	4,700,000	13,980
06738E-BW-4	Barclays PLC Senior Unsecured 3.330% 11/24/42	D	12/23/2024	JPM SECURITIES LLC		3,936,155	5,390,000	15,954
06738E-BY-0	Barclays PLC Senior Unsecured 5.501% 08/09/28	D	04/09/2024	Various		13,315,473	13,350,000	118,837
06738E-CA-1	Barclays PLC Senior Unsecured 7.450% 08/09/33	D	08/06/2024	Goldman Sachs		12,475,342	12,100,000	343,770
06738E-CE-3	Barclays PLC Senior Unsecured 7.437% 11/02/33	D	09/23/2024	Various		37,417,022	33,000,000	636,814
06738E-CG-8	Barclays PLC Senior Unsecured 6.224% 05/09/34	D	06/14/2024	JPM SECURITIES LLC		12,480,600	12,000,000	78,837
06738E-CK-9	Barclays PLC Senior Unsecured 6.490% 09/13/29	D	09/23/2024	Barclays		12,478,518	11,700,000	23,202
06738E-CL-7	Barclays PLC Senior Unsecured 6.692% 09/13/34	D	06/14/2024	JPM SECURITIES LLC		12,468,956	11,600,000	202,693
06738E-CL-7	Barclays PLC Senior Unsecured 6.692% 09/13/34	D	10/24/2024	ALRe Corporate AAM		12,375,669	11,400,000	86,884
06738E-CR-4	Barclays PLC Senior Unsecured 5.690% 03/12/30	D	08/29/2024	ALRe Corporate AAM		12,509,286	12,100,000	319,383
06738E-CU-7	Barclays PLC Senior Unsecured 4.942% 09/10/30	D	09/03/2024	Barclays		16,700,000	16,700,000	
06738E-CV-5	Barclays PLC Senior Unsecured 5.335% 09/10/35	D	09/03/2024	Barclays		23,000,000	23,000,000	
06761V-AW-7	Barings Clo Ltd 2019-IV BABSN 2019-4A D1R 7.956% 07/15/37	D	05/13/2024	JPM SECURITIES LLC		10,000,000	10,000,000	90,387
06762L-AQ-1	Barings CLO Ltd 2020-I BABSN 2020-1A DR 8.118% 10/15/36	D	02/07/2024	Bank of America		3,990,000	4,000,000	23,402
06763D-AC-9	Barings CLO Ltd 2024-IV BABSN 2024-4A B 6.267% 10/20/37	D	07/19/2024	Bank of America		27,200,000	27,200,000	
06763D-AE-5	Barings CLO Ltd 2024-IV BABSN 2024-4A C 6.517% 10/20/37	D	07/19/2024	Bank of America		15,800,000	15,800,000	
06763D-AF-2	Barings CLO Ltd 2024-IV BABSN 2024-4A D1 7.517% 10/20/37	D	07/19/2024	Bank of America		8,000,000	8,000,000	
06849A-AB-5	Barrick International Barbados Senior Unsecured 6.350% 10/15/36	D	09/13/2024	JPM SECURITIES LLC		6,213,955	5,500,000	146,491
06849U-AD-7	Barrick PD Australia Finance P Senior Unsecured 5.950% 10/15/39	D	10/28/2024	HSBC SECURITIES (USA) INC		5,739,690	5,500,000	12,726
07586P-AA-9	Becle SAB de CV Senior Unsecured 2.500% 10/14/31	D	07/18/2024	AARE Surplus AAM		4,633,208	5,800,000	37,861
08182N-AG-7	Benefit Street Partners CLO XX BSP 2021-24A D 8.229% 10/20/34	D	01/23/2024	Goldman Sachs		3,683,967	3,675,000	2,735
08186R-AW-9	Benefit Street Partners CLO XX BSP 2020-21A DR 8.268% 10/15/34	D	08/02/2024	AADE - FABN		4,500,018	4,500,000	20,054
08186V-AL-4	Benefit Street Partners CLO XX BSP 2021-23A D 8.537% 04/25/34	D	01/23/2024	Goldman Sachs		4,009,760	4,000,000	
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 6.793% 11/22/34	D	07/30/2024	Various		6,018,534	6,000,000	58,611
09204W-AE-4	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A C 8.793% 11/22/34	D	09/30/2024	BNP Paribas		1,002,500	1,000,000	18,625
09629V-AG-8	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A C 6.985% 08/15/31	D	07/10/2024	AADE Lincoln NonModco AAM		2,000,238	2,000,000	24,217
09629V-AJ-2	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A D 7.935% 08/15/31	D	11/27/2024	AARE II Surplus ISG		2,500,863	2,500,000	6,613
09630M-AE-0	BlueMountain CLO XXXIII Ltd BLUEM 2021-33A C 6.883% 11/20/34	D	01/25/2024	Bank of America		1,885,750	1,900,000	28,553
09631B-AJ-2	BlueMountain CLO XXXI Ltd BLUEM 2021-31A D 7.879% 04/19/34	D	02/29/2024	BMO Capital Markets		4,104,750	4,210,000	45,106
09659W-2F-0	BNP Paribas SA Senior Unsecured 4.400% 08/14/28	D	02/28/2024	AAIA Modco FHLB - AAM		3,855,436	4,000,000	6,844
09659W-2K-9	BNP Paribas SA Senior Unsecured 3.050% 01/13/31	D	08/06/2024	Goldman Sachs		12,452,752	13,700,000	27,875
09659W-2R-4	BNP Paribas SA Senior Non Preferred 2.159% 09/15/29	D	08/29/2024	ALRe Corporate AAM		12,549,198	13,900,000	136,713
09659W-2W-3	BNP Paribas SA Senior Non Preferred 6.930% 05/20/30	D	02/12/2024	BNP Paribas		7,000,000	7,000,000	
09659W-2W-3	BNP Paribas SA Senior Non Preferred 6.930% 05/20/30	D	08/29/2024	ALRe Corporate AAM		12,345,336	12,000,000	227,700
09659W-2X-1	BNP Paribas SA Senior Non Preferred 5.738% 02/20/35	D	03/27/2024	Various		45,994,996	45,950,000	32,348
09659W-2X-1	BNP Paribas SA Senior Non Preferred 5.738% 02/20/35	D	07/31/2024	ALRE - MSPL Trust AAM - AFS		3,047,135	3,000,000	76,507
107934-AC-5	Bridge Street CLO IV Ltd BRDGS 2024-1A B 6.767% 04/20/37	D	03/26/2024	Barclays		13,200,000	13,200,000	
107934-AC-5	Bridge Street CLO IV Ltd BRDGS 2024-1A B 6.767% 04/20/37	D	11/06/2024	ALRE - DFL Trust AAM		8,873,718	8,800,000	26,468
10805Y-AN-1	Bridge Street CLO I Ltd BRDGS 2020-1A A2R 6.567% 07/20/37	D	06/07/2024	JPM SECURITIES LLC		10,000,000	10,000,000	
10805Y-AN-1	Bridge Street CLO I Ltd BRDGS 2020-1A A2R 6.567% 07/20/37	D	11/06/2024	ALRE - DFL Trust AAM		22,261,639	22,100,000	64,506
10805Y-AS-0	Bridge Street CLO I Ltd BRDGS 2020-1A C1R 8.017% 07/20/37	D	06/07/2024	JPM SECURITIES LLC		1,800,000	1,800,000	
12481H-AU-9	CBAM 2017-3 Ltd CBAM 2017-3A CR 7.359% 07/17/34	D	11/06/2024	Various		28,396,390	28,390,461	486,997
12481K-AW-8	CBAM 2017-2 Ltd CBAM 2017-2A CR 7.209% 07/17/34	D	08/02/2024	AADE - FABN		5,004,010	5,000,000	17,439
12481K-AY-4	CBAM 2017-2 Ltd CBAM 2017-2A DR 8.259% 07/17/34	D	10/01/2024	AEL FWH AAM		7,018,466	7,000,000	131,484
12550G-AN-3	CIFC Funding 2018-V Ltd CIFC 2018-5A CR 6.706% 07/15/38	D	07/12/2024	Morgan Stanley		7,500,000	7,500,000	
12550G-AQ-6	CIFC Funding 2018-V Ltd CIFC 2018-5A D1R 7.756% 07/15/38	D	07/12/2024	Morgan Stanley		3,600,000	3,600,000	
12550M-AN-0	CIFC Funding 2015-III Ltd CIFC 2015-3A CR 6.529% 04/19/29	D	07/30/2024	AADE NonModco AAM		1,245,413	1,245,000	2,736
12550T-BG-9	CIFC Funding 2015-IV Ltd CIFC 2015-4A CR2 7.879% 04/20/34	D	01/31/2024	Bank of America		3,957,520	4,000,000	10,486
12551R-AE-8	CIFC Funding 2018-I Ltd CIFC 2018-1A C 6.644% 04/18/31	D	01/01/2024	ALRe Corporate AAM		(4,859,831)	(5,100,000)	(38,001)
12553D-AW-7	CIFC Funding 2019-I Ltd CIFC 2019-1A BR2 6.317% 10/20/37	D	10/10/2024	Morgan Stanley		8,000,000	8,000,000	
12553D-AY-3	CIFC Funding 2019-I Ltd CIFC 2019-1A CR2 6.617% 10/20/37	D	10/10/2024	Morgan Stanley		8,000,000	8,000,000	
12553D-BA-4	CIFC Funding 2019-I Ltd CIFC 2019-1A D1R2 7.667% 10/20/37	D	10/10/2024	Morgan Stanley		16,500,000	16,500,000	
12553S-AL-8	CIFC Funding 2021-VI Ltd CIFC 2021-6A D 8.018% 10/15/34	D	02/07/2024	Various		7,938,808	7,960,000	30,769

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
12554A-AY-8	CIFC Funding 2019-II Ltd CIFC 2019-2A DR 7.909% 04/17/34	D	01/22/2024	Goldman Sachs		3,729,902	3,740,000	6,238
12555X-AY-7	CIFC Funding 2019-VI Ltd CIFC 2019-6A D1R 7.947% 07/16/37	D	10/15/2024	JPM SECURITIES LLC		1,162,800	1,150,000	
12563E-AU-7	CIFC Funding 2021-I Ltd CIFC 2021-1A D1R 7.776% 07/25/37	D	05/31/2024	Bank of America		1,000,000	1,000,000	
12567H-AJ-1	CIFC Funding 2021-VII Ltd CIFC 2021-7A D 7.888% 01/23/35	D	07/15/2024	AARE II Surplus ISG		4,177,404	4,200,000	83,161
12572G-AU-1	CIFC Funding 2022-V Ltd CIFC 2022-5A DR 8.547% 01/16/37	D	01/19/2024	Morgan Stanley		3,000,000	3,000,000	
12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 3.962% 12/26/36	D	02/28/2024	AEL Modco AAM		3,489,356	3,825,321	11,448
12661P-AD-1	CSL Finance PLC Senior Unsecured 4.625% 04/27/42	D	07/02/2024	AARE II Surplus ISG		4,430,384	5,000,000	41,753
12661P-AF-6	CSL Finance PLC Senior Unsecured 4.950% 04/27/62	D	01/18/2024	Morgan Stanley		9,703,050	10,500,000	122,719
12661P-AF-6	CSL Finance PLC Senior Unsecured 4.950% 04/27/62	D	12/04/2024	AARE II Surplus ISG		2,390,076	2,600,000	13,228
12803R-AA-2	CaixaBank SA CAIXABANK SA 6.208% 01/18/29	D	09/23/2024	Various		18,746,400	18,000,000	107,605
12803R-AC-8	CaixaBank SA CAIXABANK SA 6.840% 09/13/34	D	03/27/2024	Goldman Sachs		11,769,230	11,000,000	37,620
12803R-AG-9	CaixaBank SA CAIXABANK SA 5.673% 03/15/30	D	04/09/2024	Various		23,978,280	24,000,000	79,422
12803R-AH-7	CaixaBank SA CAIXABANK SA 6.037% 06/15/35	D	06/26/2024	Various		24,467,913	24,300,000	76,838
13876N-AS-2	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR 6.968% 10/15/34	D	08/02/2024	AADE - FABN		4,788,773	4,787,581	18,224
13876R-AS-3	Canyon CLO 2020-3 Ltd CANYC 2020-3A BR 6.606% 10/15/37	D	08/08/2024	Barclays		7,200,000	7,200,000	
13876R-AW-4	Canyon CLO 2020-3 Ltd CANYC 2020-3A D1R 7.906% 10/15/37	D	08/08/2024	Barclays		2,700,000	2,700,000	
13876X-AN-1	Canyon Capital CLO 2021-2 Ltd CANYC 2021-2A D 8.268% 04/15/34	D	02/08/2024	BNP Paribas		1,741,425	1,750,000	11,715
13877E-AG-7	Canyon Capital CLO 2021-2 Ltd CANYC 2021-1A C 6.868% 04/15/34	D	08/05/2024	Deutsche Bank Securities Inc		999,000	1,000,000	4,591
13877E-AJ-1	Canyon Capital CLO 2021-2 Ltd CANYC 2021-1A D 8.018% 04/15/34	D	02/01/2024	BNP Paribas		4,432,950	4,500,000	21,689
13877L-AE-6	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A C 8.547% 01/15/36	D	05/30/2024	AHL Aegon IMR		12,521,438	12,500,000	144,196
13887W-AQ-3	Canyon Capital CLO 2019-2 Ltd CANYC 2019-2A DR 8.218% 10/15/34	D	06/06/2024	Various		7,954,020	8,000,000	38,975
142915-AG-2	Carlyle US CLO 2024-8 Ltd CGMS 2024-8A C 6.576% 01/25/37	D	11/22/2024	RBC CM, LLC		13,645,000	13,645,000	
142915-AJ-6	Carlyle US CLO 2024-8 Ltd CGMS 2024-8A D1 7.426% 01/25/37	D	11/22/2024	RBC CM, LLC		14,700,000	14,700,000	
142923-AE-1	Carlyle US CLO 2024-1 Ltd CGMS 2024-1A C 7.106% 04/15/37	D	09/13/2024	JPM SECURITIES LLC		13,682,250	13,500,000	557,587
14312J-BL-5	Carlyle Global Market Strategi CGMS 2015-5A BR3 6.617% 01/20/32	D	06/18/2024	Citigroup		13,000,000	13,000,000	190,802
14316B-AQ-8	CARLYLE US CLO 2019-1 LTD CGMS 2019-1A A2R 6.479% 04/20/31	D	06/21/2024	JPM SECURITIES LLC		1,601,920	1,600,000	20,121
14316E-BA-6	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A BR2 6.406% 10/15/37	D	09/18/2024	Nomura Sec International		6,075,000	6,075,000	
14316E-BC-2	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A CR2 6.706% 10/15/37	D	09/18/2024	Nomura Sec International		4,725,000	4,725,000	
14316E-BE-8	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A D1R2 7.756% 10/15/37	D	09/18/2024	Nomura Sec International		11,745,000	11,745,000	
14316K-AJ-4	CARLYLE US CLO 2021-2 LTD CGMS 2021-2A D 7.529% 04/20/34	D	09/18/2024	RBC CM, LLC		4,006,000	4,000,000	53,714
14316T-AJ-5	CARLYLE US CLO 2021-4 LTD CGMS 2021-4A D 7.829% 04/20/34	D	06/11/2024	Various		3,573,575	3,595,000	9,198
14316W-AG-4	Carlyle US CLO 2021-7 LTD CGMS 2021-7A C 8.018% 10/15/35	D	01/22/2024	BNP Paribas		1,990,200	2,000,000	3,856
14317K-AE-4	Carlyle US CLO 2021-9 Ltd CGMS 2021-9A C 6.879% 10/20/34	D	01/25/2024	Bank of America		1,394,750	1,400,000	2,063
14317K-AG-9	Carlyle US CLO 2021-9 Ltd CGMS 2021-9A D 8.079% 10/20/34	D	01/22/2024	Goldman Sachs		4,469,106	4,470,000	2,180
14317Y-AG-9	CARLYLE US CLO 2021-5 LTD CGMS 2021-5A C 6.779% 07/20/34	D	01/25/2024	Bank of America		1,820,850	1,830,000	2,661
14318J-AE-6	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A B 6.556% 04/15/35	D	01/22/2024	Goldman Sachs		6,800,000	6,800,000	10,901
14318J-AG-1	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A C 6.806% 04/15/35	D	01/22/2024	BNP Paribas		992,200	1,000,000	1,659
14318J-AJ-5	Carlyle US CLO 2022-1 Ltd CGMS 2022-1A D 8.056% 04/15/35	D	01/30/2024	BNP Paribas		2,949,000	3,000,000	11,619
14319C-AG-5	CARLYLE US CLO 2023-4 LTD CGMS 2023-4A C 7.426% 10/25/36	D	09/19/2024	Goldman Sachs		9,126,000	9,000,000	111,612
14319H-AJ-8	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A C 7.026% 07/25/36	D	04/23/2024	Goldman Sachs		3,750,000	3,750,000	
14319H-AL-3	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A D1 8.076% 07/25/36	D	04/23/2024	Goldman Sachs		4,500,000	4,500,000	
14319K-AE-2	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A B 6.326% 10/25/36	D	09/26/2024	Goldman Sachs		7,940,000	7,940,000	
14319K-AJ-1	Carlyle US CLO 2024-5 Ltd CGMS 2024-5A D1 7.626% 10/25/36	D	09/26/2024	Goldman Sachs		14,500,000	14,500,000	
14319P-AE-1	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A B 6.326% 10/25/37	D	10/10/2024	Nomura Sec International		29,000,000	29,000,000	
14319P-AG-6	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A C 6.626% 10/25/37	D	10/10/2024	Nomura Sec International		30,000,000	30,000,000	
14319P-AJ-0	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A D1 7.626% 10/25/37	D	10/10/2024	Nomura Sec International		8,000,000	8,000,000	
14319R-AC-1	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A B 6.356% 01/15/37	D	10/30/2024	JPM SECURITIES LLC		17,000,000	17,000,000	
14319R-AE-7	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A C 6.606% 01/15/37	D	10/30/2024	JPM SECURITIES LLC		19,000,000	19,000,000	
14319R-AG-2	Carlyle US CLO 2024-7 Ltd CGMS 2024-7A D1 7.656% 01/15/37	D	10/30/2024	JPM SECURITIES LLC		15,000,000	15,000,000	
14900C-AJ-4	Catamaran CLO 2018-1 Ltd CRMN 2018-1A D 8.537% 10/25/31	D	02/28/2024	ALRe Modco - VIAC GA - AAM		5,481,863	5,480,000	47,805
150323-BE-2	Cedar Funding IV CLO Ltd CEDF 2014-4A CRR 6.888% 07/23/34	D	09/18/2024	Citigroup		3,255,525	3,250,000	39,504
15032E-AU-3	Cedar Funding VIII Clo Ltd CEDF 2017-8A DR 8.409% 10/17/34	D	01/24/2024	WELLS FARGO SECURITIES		550,000	550,000	1,248
15032T-BL-9	Cedar Funding II CLO Ltd CEDF 2013-1A D1RR 8.029% 04/20/34	D	09/26/2024	Various		7,258,125	7,350,000	41,308
15673E-AD-5	Cerberus Loan Funding XXVIII L CERB 2020-1A D 10.218% 10/15/31	D	08/02/2024	Various		6,487,950	6,500,000	118,268
15673N-AG-8	Cerberus Loan Funding XXII LP CERB 2018-1A C 7.204% 04/15/30	D	01/01/2024	ALRe Corporate AAM		(5,866,700)	(6,150,000)	(88,310)
15674E-AC-6	Cerberus Loan Funding XXXI LP CERB 2021-1A B 6.818% 04/15/32	D	11/27/2024	AARE II Surplus ISG		4,986,041	4,983,395	40,580
17151K-AJ-5	Churchill Middle Market CLO II CHMML 2021-1A C 7.496% 10/24/33	D	11/27/2024	AARE II Surplus ISG		1,011,747	1,000,000	7,080
17151P-AE-5	Churchill NCPCIF CLO I CHMML 2024-2A C 7.167% 07/20/36	D	05/31/2024	Bank of America		11,300,000	11,300,000	
17181N-AL-8	CIFC Funding 2018-I Ltd CIFC 2018-1A D1R 7.432% 01/18/38	D	11/22/2024	Morgan Stanley		13,050,000	13,050,000	
17181P-AG-4	CIFC Funding 2017-I Ltd CIFC 2017-1A CRR 7.067% 04/21/37	D	09/19/2024	Goldman Sachs		2,787,125	2,750,000	35,438
17181W-AE-4	CIFC Funding 2024-IV Ltd CIFC 2024-4A C 6.597% 10/16/37	D	09/06/2024	Bank of America		7,000,000	7,000,000	
17181W-AG-9	CIFC Funding 2024-IV Ltd CIFC 2024-4A D1 7.597% 10/16/37	D	09/06/2024	Bank of America		6,000,000	6,000,000	
171929-AC-6	Churchill MMSLF CLO-IV Ltd CHMML 2024-3A B 6.482% 10/22/35	D	10/02/2024	Bank of America		15,500,000	15,500,000	
171929-AE-2	Churchill MMSLF CLO-IV Ltd CHMML 2024-3A C 6.932% 10/22/35	D	10/02/2024	Bank of America		14,000,000	14,000,000	
173074-KZ-7	United Mexican States Senior Unsecured 6.220% 06/20/27	C	08/29/2024	ALRe Corporate AAM		25,430,000	25,000,000	298,042

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
202712-BJ-3	Commonwealth Bank of Australia Subordinated 4.316% 01/10/48	D	05/22/2024	Goldman Sachs		8,092,500	10,000,000	160,651
202712-BS-3	Commonwealth Bank of Australia Subordinated 3.784% 03/14/32	D	02/12/2024	Goldman Sachs		4,379,650	5,000,000	78,833
21688A-BA-9	Cooperatieve Rabobank UA/NY Senior Preferred 4.850% 01/09/26	D	07/18/2024	AARE Surplus AAM		12,007,208	12,000,000	14,550
224939-AA-6	Credicorp Capital Sociedad Tit Secured 10.100% 12/15/43	B	09/12/2024	MERRILL LYNCH INTERNATIONAL		63,586,242	61,782,802	1,594,683
225313-AK-1	Credit Agricole SA Subordinated 4.000% 01/10/33	D	08/08/2024	AADE - FABN		1,721,824	1,811,000	5,634
225313-AQ-8	Credit Agricole SA Subordinated 6.251% 01/10/35	D	01/03/2024	Credit Agricole CIB		22,500,000	22,500,000	
22534P-AK-9	Credit Agricole SA CREDIT AGRICOLE SA 5.365% 03/11/34	D	09/13/2024	JPM SECURITIES LLC		10,669,005	10,200,000	118,462
22535W-AB-3	Credit Agricole SA/London Senior Unsecured 4.125% 01/10/27	D	02/28/2024	AEL Modco AAM		3,872,736	4,000,000	22,000
22535W-AJ-6	Credit Agricole SA CREDIT AGRICOLE SA 6.316% 10/03/29	D	09/25/2024	ALRe Corporate AAM		15,995,775	15,000,000	452,647
225401-AP-3	UBS Group AG SENIOR 4.194% 04/01/31	D	12/30/2024	Various		20,477,855	21,360,000	301,716
225401-BB-3	UBS Group AG Senior Unsecured 9.016% 11/15/33	D	06/14/2024	JPM SECURITIES LLC		2,460,100	2,000,000	16,028
225401-BG-2	UBS Group AG Senior Unsecured 6.301% 09/22/34	D	09/06/2024	JPM SECURITIES LLC		9,621,392	8,800,000	257,221
225401-BG-2	UBS Group AG Senior Unsecured 6.301% 09/22/34	D	07/31/2024	Various		36,706,423	34,700,000	777,403
227800-AE-9	Croton Park CLO Ltd B 6.356% 10/15/36	D	08/28/2024	Nomura Sec International		23,000,000	23,000,000	
227800-AG-4	Croton Park CLO Ltd C 6.606% 10/15/36	D	08/28/2024	Nomura Sec International		32,000,000	32,000,000	
227800-AJ-8	Croton Park CLO Ltd D 7.656% 10/15/36	D	08/28/2024	Nomura Sec International		32,000,000	32,000,000	
23636A-AR-2	Danske Bank A/S Senior Unsecured 4.375% 06/12/28	D	02/28/2024	AEL Modco AAM		1,933,721	2,000,000	18,472
23636A-BC-4	Danske Bank A/S DANSKE BANK A/S 4.298% 04/01/28	D	03/21/2024	Goldman Sachs		31,910,010	33,000,000	685,531
23636A-BH-3	Danske Bank A/S DANSKE BANK A/S 5.705% 03/01/30	D	04/09/2024	Various		15,963,478	15,900,000	94,449
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred 6.720% 01/18/29	D	08/06/2024	Various		26,679,348	25,600,000	401,333
251526-CU-1	Deutsche Bank AG/New York NY DEUTSCHE BANK NY 6.819% 11/20/29	D	08/06/2024	Various		37,502,059	35,600,000	385,482
251526-CX-5	Deutsche Bank AG/New York NY Senior Non Preferred 4.999% 09/11/30	D	10/28/2024	Various		41,344,416	41,400,000	105,979
251526-CY-3	Deutsche Bank AG/New York NY Senior Non Preferred 5.403% 09/11/35	D	09/04/2024	Deutsche Bank AG		20,000,000	20,000,000	
25253Y-AG-1	Diameter Credit Funding II Ltd DCF 2019-2A D 5.450% 01/25/38	D	11/27/2024	Various		6,604,102	7,150,000	134,782
25255C-AE-2	Diameter Credit Funding III Lt DCF 2020-3A C 4.540% 10/25/38	D	07/30/2024	Various		933,680	1,000,000	315
25255D-AN-0	Diameter Capital Clo 1 Ltd DCLO 2021-1A A2R 6.456% 10/15/37	D	10/11/2024	JPM SECURITIES LLC		41,700,000	41,700,000	
25255D-AQ-3	Diameter Capital Clo 1 Ltd DCLO 2021-1A BR 6.706% 10/15/37	D	10/11/2024	JPM SECURITIES LLC		28,000,000	28,000,000	
25255D-AS-9	Diameter Capital Clo 1 Ltd DCLO 2021-1A CR 7.756% 10/15/37	D	10/11/2024	JPM SECURITIES LLC		15,000,000	15,000,000	
25255G-AE-3	Diameter Credit Funding IV Ltd DCF 2021-4A C 3.490% 01/15/40	D	09/25/2024	ALRe Corporate AAM		3,901,883	4,280,000	29,045
25255L-AU-6	Diameter Capital Clo 2 Ltd DCLO 2021-2A A2R 6.456% 10/15/37	D	10/11/2024	JPM SECURITIES LLC		27,000,000	27,000,000	
25255L-AW-2	Diameter Capital Clo 2 Ltd DCLO 2021-2A BR 6.706% 10/15/37	D	10/11/2024	JPM SECURITIES LLC		33,000,000	33,000,000	
25255L-AY-8	Diameter Capital Clo 2 Ltd DCLO 2021-2A CR 7.756% 10/15/37	D	10/11/2024	JPM SECURITIES LLC		20,000,000	20,000,000	
25255N-AW-8	Diameter Capital CLO 4 Ltd DCLO 2022-4A BR 7.556% 01/15/37	D	01/01/2024	Bank of America		25,000,000	25,000,000	
25255N-AY-4	Diameter Capital CLO 4 Ltd DCLO 2022-4A C1R 8.956% 01/15/37	D	01/01/2024	Bank of America		16,200,000	16,200,000	
25255N-BA-5	Diameter Capital CLO 4 Ltd DCLO 2022-4A C2R 10.856% 01/15/37	D	01/01/2024	Bank of America		4,360,000	4,360,000	
25255U-AC-6	Diameter Capital Clo 6 Ltd DCLO 2024-6A A2A 6.756% 04/15/37	D	02/23/2024	Barclays		59,500,000	59,500,000	
25255U-AG-7	Diameter Capital Clo 6 Ltd DCLO 2024-6A B 7.256% 04/15/37	D	02/23/2024	Barclays		19,500,000	19,500,000	
25255U-AJ-1	Diameter Capital Clo 6 Ltd DCLO 2024-6A C1 8.456% 04/15/37	D	02/23/2024	Various		19,750,000	19,750,000	
25255W-AE-8	Diameter Capital CLO 7 Ltd DCLO 2024-7A A2 6.467% 05/09/65	D	05/21/2024	Morgan Stanley		16,700,000	16,700,000	
25255W-AG-3	Diameter Capital CLO 7 Ltd DCLO 2024-7A B 6.817% 05/09/65	D	05/21/2024	Morgan Stanley		20,500,000	20,500,000	
25255W-AJ-7	Diameter Capital CLO 7 Ltd DCLO 2024-7A C 7.817% 05/09/65	D	05/21/2024	Morgan Stanley		24,750,000	24,750,000	
25256J-AE-6	Diameter Capital CLO 8 Ltd DCLO 2024-8A A2 6.417% 10/20/37	D	08/15/2024	Various		23,000,000	23,000,000	
25256J-AG-1	Diameter Capital CLO 8 Ltd DCLO 2024-8A B 6.717% 10/20/37	D	08/15/2024	Various		15,000,000	15,000,000	
25256J-AJ-5	Diameter Capital CLO 8 Ltd DCLO 2024-8A C 7.867% 10/20/37	D	08/15/2024	Various		19,000,000	19,000,000	
26243D-AS-2	Dryden 112 CLO Ltd DRSLF 2022-112A CR 7.573% 11/15/36	D	10/09/2024	BTIG		2,033,000	2,000,000	25,412
26245X-AU-1	Dryden 86 CLO Ltd DRSLF 2020-86A DR 8.109% 07/17/34	D	07/18/2024	AARE Surplus AAM		2,780,467	2,800,000	680
26246B-AY-0	Dryden 85 CLO Ltd DRSLF 2020-85A BR2 6.456% 07/15/37	D	06/24/2024	JPM SECURITIES LLC		19,893,000	19,893,000	
26246B-BC-7	Dryden 85 CLO Ltd DRSLF 2020-85A D1R2 7.756% 07/15/37	D	06/24/2024	JPM SECURITIES LLC		15,250,000	15,250,000	
26246G-AG-8	Dryden 87 CLO Ltd DRSLF 2021-87A C 6.683% 05/20/34	D	01/25/2024	Bank of America		1,868,250	1,880,000	27,522
26248B-AG-4	Dryden 92 CLO Ltd DRSLF 2021-92A D 7.783% 11/20/34	D	01/22/2024	Goldman Sachs		3,146,906	3,220,000	50,166
26248K-AG-7	Dryden 109 CLO Ltd DRSLF 2022-109A C 6.967% 04/20/35	D	10/16/2024	ALRe Corporate AAM		1,805,900	1,800,000	32,818
26250U-AS-4	Dryden XXVI Senior Loan Fund DRSLF 2013-26A BR 6.368% 04/15/29	D	06/20/2024	AADE - CATALINA		8,950,072	8,950,000	115,517
26251L-AG-9	Dryden 64 CLO Ltd DRSLF 2018-64A C 6.644% 04/18/31	D	07/30/2024	AADE - Coins VIAC - AAM		1,000,206	1,000,000	2,430
26251Y-AJ-5	Dryden 65 CLO Ltd DRSLF 2018-65A D 7.994% 07/18/30	D	01/16/2024	AADE Lincoln NonModco AAM		982,050	1,000,000	21,893
26252N-AU-3	Dryden 72 CLO Ltd DRSLF 2019-72A DR 7.785% 05/15/32	D	02/28/2024	AAIA Modco FHLB - AAM		966,679	1,000,000	3,094
26253M-AS-9	Dryden 108 CLO Ltd DRSLF 2022-108A BR 6.432% 07/18/37	D	07/17/2024	Nomura Sec International		22,500,000	22,500,000	55,975
26253M-AU-4	Dryden 108 CLO Ltd DRSLF 2022-108A CR 6.782% 07/18/37	D	07/17/2024	Nomura Sec International		18,900,000	18,900,000	44,771
26253M-AW-0	Dryden 108 CLO Ltd DRSLF 2022-108A D1R 7.732% 07/18/37	D	07/17/2024	Nomura Sec International		15,000,000	15,000,000	40,667
26254C-AS-0	Dryden 106 CLO Ltd DRSLF 2022-106A BR 6.456% 10/15/37	D	09/25/2024	Nomura Sec International		17,105,000	17,105,000	
268317-AK-0	Electricite de France SA Senior Unsecured 4.875% 01/22/44	D	06/26/2024	JPM SECURITIES LLC		2,633,070	3,000,000	62,969
268317-AY-0	Electricite de France SA Senior Unsecured 5.650% 04/22/29	D	04/15/2024	Bank of America		13,580,688	13,600,000	
268317-AZ-7	Electricite de France SA Senior Unsecured 5.950% 04/22/34	D	04/15/2024	Bank of America		39,958,400	40,000,000	
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	D	04/15/2024	Bank of America		22,074,720	24,000,000	
28504D-AD-5	Electricite de France SA Senior Unsecured 6.900% 05/23/53	D	09/23/2024	Various		24,747,225	22,100,000	320,773
28622P-AG-8	Elevation CLO 2017-6 Ltd AWPT 2017-6A C 7.618% 07/15/29	D	03/26/2024	AAIA Modco Catalina - AAM		2,000,138	2,000,000	32,644

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
28623C-AG-6	Elevation CLO 2018-10 Ltd AWPT 2018-10A C 7.229% 10/20/31	D	07/30/2024	AADE - Coins VIAC - AAM		1,002,048	1,000,000	1,754
29001B-AE-3	Elmwood CLO 25 Ltd ELM25 2024-1A B 6.647% 04/17/37	D	01/24/2024	Morgan Stanley		26,200,000	26,200,000	
29001B-AJ-2	Elmwood CLO 25 Ltd ELM25 2024-1A D 8.397% 04/17/37	D	01/24/2024	Morgan Stanley		10,000,000	10,000,000	
29001E-AG-2	Elmwood CLO 33 Ltd ELM33 2024-9RA D1R 7.717% 10/21/37	D	10/15/2024	Bank of America		8,581,770	8,500,000	77,664
29001J-AE-6	Elmwood CLO 30 Ltd ELM30 2024-6A C 6.747% 07/17/37	D	05/23/2024	Goldman Sachs		12,000,000	12,000,000	
29001J-AG-1	Elmwood CLO 30 Ltd ELM30 2024-6A D1 7.747% 07/17/37	D	05/23/2024	Goldman Sachs		8,200,000	8,200,000	
29001L-AQ-4	Elmwood CLO II Ltd ELMW2 2019-2A CR 6.879% 04/20/34	D	01/01/2024	ALRe Corporate AAM		(15,835,479)	(16,500,000)	(121,688)
29001M-AE-9	Elmwood CLO 34 Ltd ELM34 2024-10A B 6.347% 10/17/37	D	10/11/2024	Citigroup		90,000,000	90,000,000	
29001M-AG-4	Elmwood CLO 34 Ltd ELM34 2024-10A C 6.597% 10/17/37	D	10/11/2024	Citigroup		50,000,000	50,000,000	
29001M-AJ-8	Elmwood CLO 34 Ltd ELM34 2024-10A D1 7.597% 10/17/37	D	10/11/2024	Citigroup		37,000,000	37,000,000	
29003E-AW-5	Elmwood CLO VIII Ltd ELMW8 2021-1A CR 7.117% 04/20/37	D	10/30/2024	Various		10,651,632	10,500,000	58,489
29278G-AM-0	Enel Finance International NV Senior Unsecured 1.625% 07/12/26	D	12/19/2024	MMTL Modco AAM		9,603,844	10,100,000	71,577
29278G-AZ-1	Enel Finance International NV Senior Unsecured 6.800% 10/14/25	D	06/14/2024	JPM SECURITIES LLC		6,213,521	6,100,000	72,590
29286D-AC-9	Engie SA Senior Unsecured 5.875% 04/10/54	D	04/04/2024	Morgan Stanley		3,210,844	3,250,000	
29359U-AB-5	Enstar Group Ltd Senior Unsecured 4.950% 06/01/29	D	02/28/2024	AEL Modco AAM		3,874,792	4,000,000	47,850
29446M-AG-7	Equinor ASA Senior Unsecured 3.625% 04/06/40	D	08/09/2024	AADE BLIC Modco AAM		12,391,476	15,000,000	185,781
29446M-AJ-1	Equinor ASA Senior Unsecured 1.750% 01/22/26	D	06/26/2024	JPM SECURITIES LLC		6,166,745	6,500,000	48,976
30191E-AA-3	FDF V Ltd FDF 2019-5A A 3.970% 01/25/38	D	12/26/2024	Jackson Ntl FIXH - AAM		1,459,746	1,500,000	24,978
30191E-AL-9	FDF V Ltd FDF 2019-5A CR 3.919% 01/25/38	D	02/28/2024	AEL Modco AAM		3,657,908	4,000,000	14,370
30191E-AN-5	FDF V Ltd FDF 2019-5A DR 5.769% 01/25/38	D	02/28/2024	AEL Modco AAM		2,737,872	3,000,000	15,865
33883M-AL-8	Flatiron CLO 20 Ltd FLAT 2020-1A BR 6.441% 05/20/36	D	08/08/2024	BNP Paribas		2,503,750	2,500,000	60,011
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R 6.658% 07/23/31	D	01/16/2024	AADE Lincoln NonModco AAM		992,209	1,000,000	17,575
34955Y-AG-4	Fortress Credit BSL VI Ltd FCBSL 2018-1A CR 7.338% 07/23/31	D	07/30/2024	AADE - Coins VIAC - AAM		3,014,562	3,000,000	4,664
34960J-BG-9	Fortress Credit Opportunities FCO 2015-6A A1T2 6.376% 10/10/36	D	08/13/2024	NATIXIS SA		35,400,000	35,400,000	
34960J-BL-8	Fortress Credit Opportunities FCO 2015-6A BR2 6.726% 10/10/36	D	08/13/2024	NATIXIS SA		7,500,000	7,500,000	
34960J-BN-4	Fortress Credit Opportunities FCO 2015-6A CR2 7.326% 10/10/36	D	08/13/2024	NATIXIS SA		18,800,000	18,800,000	
34960J-BQ-7	Fortress Credit Opportunities FCO 2015-6A DR2 9.326% 10/10/36	D	08/13/2024	NATIXIS SA		21,000,000	21,000,000	
34960K-AG-7	Fortress Credit Opportunities FCO 2015-6A ER2 12.736% 10/10/36	D	08/13/2024	NATIXIS SA		9,306,000	9,400,000	
34961P-AJ-9	Fortress Credit BSL V Ltd FCBSL 2017-2A D 8.420% 07/11/30	D	01/01/2024	ALRe Corporate AAM		(1,946,050)	(2,000,000)	(22,087)
34962D-AJ-5	Fortress Credit BSL VIII Ltd FCBSL 2019-2A D 9.244% 10/20/32	D	01/01/2024	ALRe Corporate AAM		(953,400)	(1,000,000)	(9,921)
34962U-AJ-7	Fortress Credit Opportunities FCO 2021-15A D 8.637% 04/25/33	D	11/27/2024	AARE II Surplus ISG		17,072,539	17,000,000	134,601
34962X-AJ-1	Fortress Credit BSL IX Ltd FCBSL 2020-1A C 8.044% 10/20/33	D	03/07/2024	Various		3,001,635	3,000,000	32,706
34962X-AL-6	Fortress Credit BSL IX Ltd FCBSL 2020-1A D 9.429% 10/20/33	D	05/30/2024	AHL Aegon IMR		2,009,802	2,000,000	21,399
34963W-AG-8	Fortress Credit BSL XIV Ltd FCBSL 2021-5A D 8.688% 10/23/34	D	09/30/2024	BNP Paribas		1,000,000	1,000,000	18,170
34963W-AG-8	Fortress Credit BSL XIV Ltd FCBSL 2021-5A D 8.688% 10/23/34	D	09/30/2024	AADE BLIC Modco AAM		2,999,928	3,000,000	53,731
34965D-AE-3	Fortress Credit BSL XVIII Ltd FCBSL 2023-1A B1 7.626% 04/23/36	D	04/22/2024	Goldman Sachs		5,045,000	5,000,000	1,156
34966B-AG-1	Fortress Credit BSL XIX Ltd FCBSL 2023-2A C1 8.485% 07/24/36	D	05/13/2024	ALRE - TDF Trust AAM		3,009,981	3,000,000	14,524
34966E-AC-4	Fortress Credit Bsl XXI Ltd FCBSL 2024-1A B 6.885% 04/24/37	D	03/27/2024	BNP Paribas		16,800,000	16,800,000	
34966G-AC-9	Fortress Credit BSL XXV Ltd FCBSL 2024-2A B 6.735% 07/24/37	D	05/16/2024	JPM SECURITIES LLC		24,600,000	24,600,000	
34966G-AE-5	Fortress Credit BSL XXV Ltd FCBSL 2024-2A C 7.335% 07/24/37	D	05/16/2024	JPM SECURITIES LLC		4,800,000	4,800,000	
34966G-AG-0	Fortress Credit BSL XXV Ltd FCBSL 2024-2A D1A 8.935% 07/24/37	D	05/16/2024	JPM SECURITIES LLC		7,100,000	7,100,000	
34966P-AC-9	Fortress Credit BSL XXII Ltd FCBSL 2024-3A A2 6.326% 10/23/37	D	09/18/2024	Goldman Sachs		3,300,000	3,300,000	
34966P-AE-5	Fortress Credit BSL XXII Ltd FCBSL 2024-3A B 6.576% 10/23/37	D	09/18/2024	Various		16,650,000	16,650,000	
34966P-AJ-4	Fortress Credit BSL XXII Ltd FCBSL 2024-3A D1 8.576% 10/23/37	D	09/18/2024	Goldman Sachs		4,522,000	4,522,000	
34966Q-AG-8	Fortress Credit Opportunities FCO 2024-25A C 7.056% 01/15/37	D	11/12/2024	Scotia Capital		18,900,000	18,900,000	
34966Q-AJ-2	Fortress Credit Opportunities FCO 2024-25A D 8.606% 01/15/37	D	11/12/2024	Scotia Capital		17,100,000	17,100,000	
34966Q-AL-7	Fortress Credit Opportunities FCO 2024-25A E 12.156% 01/15/37	D	11/12/2024	Scotia Capital		7,100,000	7,100,000	
34966V-AJ-1	Fortress Credit BSL XXVI Ltd FCBSL 2024-4A D1 8.406% 01/15/38	D	11/27/2024	BNP Paribas		14,700,000	14,700,000	
38137W-AU-9	Goldentree Loan Management US GLM 2019-6A CR 6.717% 04/20/35	D	09/12/2024	Various		4,756,625	4,750,000	65,510
38137Y-AW-1	Goldentree Loan Management US GLM 2019-4A DR 8.046% 04/24/31	D	11/27/2024	AARE II Surplus ISG		10,026,291	9,975,000	75,804
38138F-BA-8	Goldentree Loan Management US GLM 2022-12A DR 7.617% 07/20/37	D	10/08/2024	Various		4,024,455	4,000,000	44,769
38172U-AC-9	Golub Capital Partners Clo 38M GOCAP 2018-38A A2R 6.467% 07/28/36	D	06/07/2024	BNP Paribas		20,700,000	20,700,000	
38172U-AC-9	Golub Capital Partners Clo 38M GOCAP 2018-38A A2R 6.467% 07/28/36	D	10/24/2024	ALRe Corporate AAM		9,999,770	10,000,000	207,560
38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR 6.567% 07/28/36	D	06/07/2024	BNP Paribas		25,350,000	25,350,000	
38172U-AG-0	Golub Capital Partners Clo 38M GOCAP 2018-38A CR 7.117% 07/28/36	D	06/07/2024	BNP Paribas		5,100,000	5,100,000	
38172U-AJ-4	Golub Capital Partners Clo 38M GOCAP 2018-38A DR 8.817% 07/28/36	D	06/07/2024	BNP Paribas		10,000,000	10,000,000	
381736-AG-2	Golub Capital Partners CLO 18 GOCAP 2014-18A CR2 7.776% 04/25/34	D	06/27/2024	WELLS FARGO SECURITIES		91,591,500	91,000,000	1,456,509
38174D-AE-9	Golub Capital Partners CLO 51M GOCAP 2021-51A C1 7.666% 05/05/34	D	02/12/2024	WELLS FARGO SECURITIES		4,565,000	4,565,000	9,568
38174B-AQ-8	Golub Capital Partners CLO 22B GOCAP 2015-22A CR 6.729% 01/20/31	D	01/01/2024	ALRe Corporate AAM		(943,607)	(1,000,000)	(12,761)
38174Y-AE-5	Golub Capital Partners CLO 24M GOCAP 2015-24A CR 7.416% 11/05/29	D	12/27/2024	MMTL Modco AAM		8,023,160	8,000,000	85,695
38174Y-AG-0	Golub Capital Partners CLO 24M GOCAP 2015-24A DR 8.716% 11/05/29	D	09/27/2024	ALRE - DFL Trust AAM		15,509,998	15,500,000	214,588
38175B-AC-8	Golub Capital Partners Clo 36m GOCAP 2018-36A B 6.466% 02/05/31	D	01/16/2024	AAIA NonModco AAM		6,401,126	6,400,000	92,202
38175C-AE-2	Golub Capital Partners CLO 21M GOCAP 2014-21A CR 7.337% 01/25/31	D	05/30/2024	AHL Aegon IMR		16,075,408	16,000,000	124,991
38175D-AE-0	Golub Capital Partners Clo 38M GOCAP 2018-38A C 7.679% 07/20/30	D	01/01/2024	AARE Surplus AAM		(24,339,575)	(25,000,000)	(87,376)
38175J-AC-1	Golub Capital Partners CLO 17 GOCAP 2013-17A A2R1 7.037% 10/25/30	D	09/13/2024	ALRE - DFL Trust AAM		4,518,945	4,500,000	48,101

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38175J-AG-2	Golub Capital Partners CLO 17 GOCAP 2013-17A BR 7.787% 10/25/30	D	03/25/2024	SG Americas Securities LLC		6,706,700	6,700,000	97,922
38175N-AE-8	Golub Capital Partners Clo 25M GOCAP 2015-25A CR 7.416% 05/05/30	D	01/01/2024	ALRe Corporate AAM		(4,807,500)	(5,000,000)	(51,506)
38176E-AQ-0	Golub Capital Partners CLO 40B GCBSL 2019-40A CR 6.987% 01/25/32	D	01/16/2024	Various		2,590,580	2,600,000	46,398
38176E-AS-6	Golub Capital Partners CLO 40B GCBSL 2019-40A DR 8.087% 01/25/32	D	10/01/2024	AEL FWH AAM		2,010,294	2,000,000	33,041
38177Y-AE-2	Golub Capital Partners CLO 53B GCBSL 2021-53A C 6.929% 07/20/34	D	08/02/2024	AADE - FABN		9,223,237	9,220,526	21,394
38178D-AJ-6	Golub Capital Partners CLO 50B GCBSL 2020-50A DR 8.067% 04/20/35	D	09/23/2024	JPM SECURITIES LLC		4,017,280	4,000,000	62,094
38178E-AG-0	Golub Capital Partners CLO 16 GOCAP 2013-16A CR2 7.787% 07/25/33	D	10/01/2024	AEL FWH AAM		5,023,380	5,000,000	79,770
38180B-AJ-6	Golub Capital Partners CLO 76 GCBSL 2024-76A D1 7.526% 10/25/37	D	10/02/2024	BNP Paribas		872,018	870,000	4,063
38180F-AJ-7	Golub Capital Partners Clo 28m GOCAP 2015-28A D 8.504% 11/05/38	D	08/09/2024	Various		15,398,677	15,500,000	
38180H-AE-4	Golub Capital Partners CLO 62B GCBSL 2022-62A CR 6.706% 10/15/37	D	09/05/2024	SG Americas Securities LLC		16,750,000	16,750,000	
38180H-AG-9	Golub Capital Partners CLO 62B GCBSL 2022-62A D1R 7.756% 10/15/37	D	09/05/2024	SG Americas Securities LLC		17,500,000	17,500,000	
38180N-AA-9	Golub Capital Partners Clo 44M GOCAP 2019-44A A1R 6.187% 10/21/38	D	10/25/2024	SG Americas Securities LLC		150,000,000	150,000,000	
38180N-AC-5	Golub Capital Partners Clo 44M GOCAP 2019-44A A2R 6.367% 10/21/38	D	10/25/2024	SG Americas Securities LLC		1,700,000	1,700,000	
38180N-AE-1	Golub Capital Partners Clo 44M GOCAP 2019-44A BR 6.467% 10/21/38	D	10/25/2024	SG Americas Securities LLC		54,800,000	54,800,000	
38180N-AG-6	Golub Capital Partners Clo 44M GOCAP 2019-44A CR 6.917% 10/21/38	D	10/25/2024	SG Americas Securities LLC		10,000,000	10,000,000	
38180N-AJ-0	Golub Capital Partners Clo 44M GOCAP 2019-44A DR 8.467% 10/21/38	D	10/25/2024	SG Americas Securities LLC		11,500,000	11,500,000	
38180P-AE-6	Golub Capital Partners CLO 43B GCBSL 2019-43A BR 6.367% 10/20/37	D	10/31/2024	BNP Paribas		22,000,000	22,000,000	
38180P-AG-1	Golub Capital Partners CLO 43B GCBSL 2019-43A CR 6.567% 10/20/37	D	10/31/2024	BNP Paribas		25,000,000	25,000,000	
38180P-AJ-5	Golub Capital Partners CLO 43B GCBSL 2019-43A D1R 7.617% 10/20/37	D	10/31/2024	BNP Paribas		18,943,000	18,943,000	
381931-AE-4	Golub Capital Partners Clo 45M GOCAP 2019-45A A2R 6.417% 07/20/37	D	08/07/2024	Morgan Stanley		24,300,000	24,300,000	
381931-AG-9	Golub Capital Partners Clo 45M GOCAP 2019-45A BR 6.517% 07/20/37	D	08/07/2024	Morgan Stanley		24,800,000	24,800,000	
381931-AJ-3	Golub Capital Partners Clo 45M GOCAP 2019-45A CR 7.017% 07/20/37	D	08/07/2024	Morgan Stanley		30,000,000	30,000,000	
381931-AL-8	Golub Capital Partners Clo 45M GOCAP 2019-45A DR 8.567% 07/20/37	D	08/07/2024	Morgan Stanley		7,000,000	7,000,000	
381933-AC-4	Golub Capital BDC CLO 8 LLC GCBDC 2024-1RA A2RR 6.367% 10/20/36	D	10/31/2024	Deutsche Bank Securities Inc		119,500,000	119,500,000	
381945-AC-8	Golub Capital Partners CLO 52 GCBSL 2020-52A BR 6.617% 04/20/37	D	04/04/2024	Various		10,200,000	10,200,000	
381948-AA-6	Golub Capital Partners Clo 47M GOCAP 2020-47A A1AR 6.174% 08/05/37	D	09/25/2024	Various		61,751,250	61,700,000	410,841
381948-AC-2	Golub Capital Partners Clo 47M GOCAP 2020-47A A2R 6.354% 08/05/37	D	06/28/2024	Canadian Imperial Bank Of Comm		14,500,000	14,500,000	
381948-AE-8	Golub Capital Partners CLO 47M GOCAP 2020-47A BR 6.454% 08/05/37	D	06/28/2024	Canadian Imperial Bank Of Comm		19,800,000	19,800,000	
381948-AG-3	Golub Capital Partners Clo 47M GOCAP 2020-47A CR 6.954% 08/05/37	D	06/28/2024	Canadian Imperial Bank Of Comm		11,000,000	11,000,000	
381948-AJ-7	Golub Capital Partners Clo 47M GOCAP 2020-47A DR 8.604% 08/05/37	D	06/28/2024	Canadian Imperial Bank Of Comm		14,000,000	14,000,000	
390556-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR 8.918% 10/15/29	D	08/02/2024	Various		1,160,428	1,160,000	3,235
39809A-AE-8	GREYWOLF CLO VII Ltd GWOLF 2018-2A B 7.177% 10/20/31	D	02/28/2024	ALRe Modco - VIAC GA - AAM		7,154,776	7,150,000	57,891
39809A-AG-3	GREYWOLF CLO VII Ltd GWOLF 2018-2A C 8.127% 10/20/31	D	02/28/2024	ALRe Modco - VIAC GA - AAM		4,829,337	4,900,000	44,458
39809G-AG-0	GREYWOLF CLO VI Ltd GWOLF 2018-1A C 7.827% 04/26/31	D	02/29/2024	Bank of America		1,977,500	2,000,000	18,016
39809P-AG-0	Greystone CRE Notes 2021-FL3 L GSTNE 2021-FL3 C 6.511% 07/15/39	D	09/10/2024	Goldman Sachs		3,505,180	3,530,000	19,728
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	01/01/2024	Jackson Ntl FWH - AAM				15,734
404280-BB-4	HSBC Holdings PLC Senior Unsecured 3.900% 05/25/26	D	07/31/2024	ALRE - DFL Trust AAM		5,879,152	6,000,000	42,900
404280-BT-5	HSBC Holdings PLC Senior Unsecured 4.583% 06/19/29	D	02/28/2024	AAIA Modco FHLB - AAM		961,120	1,000,000	8,784
404280-CF-4	HSBC Holdings PLC Senior Unsecured 4.950% 03/31/30	D	08/09/2024	AADE BLIC Modco AAM		3,019,247	3,000,000	53,213
404280-DZ-9	HSBC Holdings PLC Senior Unsecured 5.887% 08/14/27	D	12/19/2024	MMTL Modco AAM		5,068,412	5,000,000	102,205
40439D-AU-2	HPS Loan Management 15-2019 Lt HLM 15A-19 CR 6.832% 01/22/35	D	03/27/2024	Goldman Sachs		1,497,000	1,500,000	21,927
40441L-AC-0	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 AS 5.912% 06/16/36	D	12/18/2024	Goldman Sachs		1,141,571	1,143,000	563
413717-AY-5	Harriman Park CLO LTD HRPK 2020-1A DR 7.979% 04/20/34	D	01/22/2024	Bank of America		743,438	750,000	362
418093-AE-0	HASCO NIM Cayman Co 2006-OPT1 HASCN 2006-OPT1 A 6.250% 12/26/35	D	12/26/2024	Interest Capitalization		23,568	23,568	
43133Y-AA-3	Hildene TruPS Securitization 2 HITR 4A A1A 7.076% 07/23/42	D	09/27/2024	ALRe Corporate AAM		22,651,934	22,651,934	321,140
44330G-AJ-2	Highbridge Loan Management 4-2 HLM 4A-2014 CR 7.429% 01/28/30	D	11/27/2024	AARE II Surplus ISG		3,005,415	3,000,000	18,572
449258-AC-6	ICG US CLO 2018-1 LTD ICG 2018-1A B 6.649% 04/21/31	D	10/01/2024	AEL FWH AAM		2,003,094	2,000,000	28,848
449258-AD-4	ICG US CLO 2018-1 LTD ICG 2018-1A C 7.479% 04/21/31	D	02/28/2024	AEL Modco AAM		1,454,470	1,550,000	13,031
44933E-AL-3	ICG US CLO 2022-1i Ltd ICG 2022-1A D1 8.677% 07/20/35	D	02/21/2024	WELLS FARGO SECURITIES		10,848,750	11,000,000	91,694
44933W-AE-9	ICG US CLO 2015-2R Ltd ICG 2015-2RA B 7.309% 01/16/33	D	02/28/2024	Midland AAM		997,910	1,000,000	9,530
44934D-AC-4	ICG US CLO 2024-1 Ltd ICG 2024-1A B 6.756% 04/15/37	D	03/28/2024	JPM SECURITIES LLC		12,000,000	12,000,000	
45262B-AC-7	Imperial Brands Finance PLC SENIOR 3.875% 07/26/29	D	09/25/2024	ALRe Corporate AAM		21,205,467	21,920,000	139,207
456837-BM-4	ING Groep NV Senior Unsecured 5.550% 03/19/35	D	03/11/2024	Bank of America		90,000,000	90,000,000	
456837-BM-4	ING Groep NV Senior Unsecured 5.550% 03/19/35	D	07/31/2024	ALRE - DFL Trust AAM		10,097,179	10,000,000	201,958
46115H-BV-8	Intesa Sanpaolo SpA Senior Non Preferred 8.250% 11/21/33	D	12/05/2024	ALRe Corporate AAM		32,958,681	28,700,000	92,079
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	D	06/14/2024	Various		25,752,530	24,000,000	178,700
46115H-CF-2	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 7.800% 11/28/53	D	09/23/2024	Various		45,295,064	38,000,000	908,440
46603P-AS-7	Ivy Hill Middle Market Credit IVYH 18A CR 6.932% 01/22/37	D	10/25/2024	NATIXIS SA		13,500,000	13,500,000	
46603P-AU-2	Ivy Hill Middle Market Credit IVYH 18A DR 8.482% 01/22/37	D	10/25/2024	NATIXIS SA		7,500,000	7,500,000	
46604E-AJ-1	Ivy Hill Middle Market Credit IVYH 9A BRR 6.676% 04/23/34	D	07/12/2024	Citigroup		2,004,000	2,000,000	34,013
46604K-AC-2	Ivy Hill Middle Market Credit IVYH 2024-22A B 7.117% 04/20/36	D	02/07/2024	SG Americas Securities LLC		11,000,000	11,000,000	
46604K-AE-8	Ivy Hill Middle Market Credit IVYH 2024-22A C 7.867% 04/20/36	D	02/07/2024	SG Americas Securities LLC		6,000,000	6,000,000	
46604K-AG-3	Ivy Hill Middle Market Credit IVYH 2024-22A D 9.667% 04/20/36	D	08/06/2024	Various		3,626,750	3,625,000	10,892
470170-AE-1	Jamaica Merchant Voucher Recei Secured 6.120% 10/07/32	D	12/02/2024	Apollo Internal		16,830,000	17,000,000	164,730
48190D-AC-4	KKR CLO 47 Ltd KKR 2024-47A B 6.456% 01/15/38	D	11/01/2024	JPM SECURITIES LLC		38,000,000	38,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
48190D-AE-0	KKR CLO 47 Ltd KKR 2024-47A C 6.656% 01/15/38	D	11/01/2024	JPM SECURITIES LLC		10,000,000	10,000,000	
48190D-AG-5	KKR CLO 47 Ltd KKR 2024-47A D1 7.806% 01/15/38	D	11/01/2024	JPM SECURITIES LLC		9,000,000	9,000,000	
481952-AC-3	KKR CLO 50 Ltd KKR 2024-50A B 6.717% 04/20/37	D	03/27/2024	Barclays		7,200,000	7,200,000	
48249V-BC-4	KKR Financial CLO 2013-1 Ltd KKR 2013-1A CR2 8.056% 04/15/29	D	04/26/2024	Barclays		26,000,000	26,000,000	
48250E-BG-9	KKR CLO 30 Ltd KKR 30A CR2 6.847% 04/17/37	D	06/14/2024	Morgan Stanley		17,325,000	17,325,000	
48250E-BJ-3	KKR CLO 30 Ltd KKR 30A D1R2 7.847% 04/17/37	D	06/14/2024	Various		17,325,000	17,325,000	
48250G-AU-4	KKR CLO 10 Ltd KKR 10 CR 6.820% 09/15/29	D	08/29/2024	AARE Surplus AAM		23,029,992	23,000,000	363,822
48250L-BA-6	KKR CLO 9 Ltd KKR 9 CR2 7.018% 07/15/30	D	05/30/2024	AHL Aegon IMR		9,003,663	9,000,000	86,514
48251B-BA-7	KKR Clo 16 Ltd KKR 16 BR2 7.129% 10/20/34	D	01/25/2024	Bank of America		1,995,000	2,000,000	3,045
48251B-BC-3	KKR Clo 16 Ltd KKR 16 CR2 8.179% 10/20/34	D	01/23/2024	Goldman Sachs		3,192,557	3,225,000	2,386
48251M-BJ-4	KKR CLO 15 Ltd KKR 15 DR2 7.632% 01/18/32	D	08/01/2024	RBC CM, LLC		6,500,000	6,500,000	
48252K-AC-3	KKR CLO 21 Ltd KKR 21 B 6.318% 04/15/31	D	08/02/2024	AADE - FABN		628,892	628,000	2,186
48252K-AE-9	KKR CLO 21 Ltd KKR 21 C 6.718% 04/15/31	D	01/16/2024	AADE Lincoln NonModco AAM		985,544	1,000,000	205
48252K-AG-4	KKR CLO 21 Ltd KKR 21 D 7.518% 04/15/31	D	02/28/2024	AEL Modco AAM		985,257	1,000,000	9,765
48253H-AU-9	KKR CLO 26 Ltd KKR 26 DR 8.318% 10/15/34	D	02/01/2024	Bank of America		3,002,760	3,000,000	14,959
48253U-AC-0	KKR Clo 34 Ltd KKR 34A B 6.718% 07/15/34	D	04/25/2024	BNP Paribas		6,015,000	6,000,000	17,244
48253U-AC-0	KKR Clo 34 Ltd KKR 34A B 6.718% 07/15/34	D	05/30/2024	AHL Aegon IMR		4,148,818	4,125,000	38,046
48253U-AE-6	KKR Clo 34 Ltd KKR 34A C 7.118% 07/15/34	D	09/25/2024	ALRe Corporate AAM		3,546,622	3,546,356	55,061
48254L-AE-5	KKR CLO 35 Ltd KKR 35A C 7.079% 10/20/34	D	01/25/2024	Bank of America		1,895,250	1,900,000	2,874
48254L-AG-0	KKR CLO 35 Ltd KKR 35A D 8.079% 10/20/34	D	01/23/2024	Goldman Sachs		2,391,780	2,410,000	1,763
48254L-AG-0	KKR CLO 35 Ltd KKR 35A D 8.079% 10/20/34	D	08/02/2024	AADE - FABN		985,013	1,000,000	2,672
48254N-AJ-0	KKR CLO 31 Ltd KKR 31A D 7.679% 04/20/34	D	01/23/2024	BNP Paribas		2,932,500	3,000,000	2,095
48255A-AC-2	KKR CLO 36 Ltd KKR 36A B 6.618% 10/15/34	D	01/22/2024	Various		9,588,000	9,600,000	15,521
48255A-AE-8	KKR CLO 36 Ltd KKR 36A C 7.068% 10/15/34	D	01/24/2024	Deutsche Bank Securities Inc		4,729,000	4,750,000	9,335
48255P-AC-9	KKR CLO 41 Ltd KKR 2022-41A B 6.556% 04/15/35	D	06/06/2024	Goldman Sachs		9,011,250	9,000,000	95,778
48256N-AE-9	KKR CLO Trust KKR 2024-51A B 6.467% 10/20/37	D	09/19/2024	Deutsche Bank Securities Inc		8,750,000	8,750,000	
48256N-AJ-8	KKR CLO Trust KKR 2024-51A D1 7.767% 10/20/37	D	09/19/2024	Deutsche Bank Securities Inc		15,500,000	15,500,000	
48256R-AE-0	KKR CLO 53 Ltd KKR 2024-53A B 6.456% 01/15/38	D	10/18/2024	Scotia Capital		19,000,000	19,000,000	
48256R-AJ-9	KKR CLO 53 Ltd KKR 2024-53A D1 7.806% 01/15/38	D	10/18/2024	Scotia Capital		9,800,000	9,800,000	
48259B-AN-2	KKR CLO 38 Ltd KKR 38A D 8.306% 04/15/33	D	01/30/2024	Various		13,944,700	14,000,000	54,033
48275E-AG-1	KREF 2022-FL3 Ltd KREF 2022-FL3 C 6.697% 02/17/39	D	11/27/2024	AARE II Surplus ISG		4,918,590	5,000,000	8,638
48661N-AG-3	Rad CLO 6 Ltd RAD 2019-6A C 7.794% 01/20/33	D	01/01/2024	ALRe Corporate AAM		(5,086,536)	(5,250,000)	(77,559)
48661Q-AJ-0	Rad CLO 9 Ltd RAD 2020-9A C 7.518% 01/15/34	D	03/07/2024	PLIC - AAIA Modco AAM		2,000,858	2,000,000	23,164
48662L-AG-6	Rad CLO 10 Ltd RAD 2021-10A D 7.638% 04/23/34	D	09/10/2024	RBC CM, LLC		2,503,325	2,500,000	28,801
48662N-AE-7	Rad CLO 11 Ltd RAD 2021-11A C 6.718% 04/15/34	D	03/28/2024	Barclays		7,185,600	7,200,000	113,584
48662N-AG-2	Rad CLO 11 Ltd RAD 2021-11A D 7.818% 04/15/34	D	06/26/2024	RBC CM, LLC		5,011,600	5,000,000	86,081
50200J-AJ-0	LCM Loan Income Fund I Income LCM 27A C 6.859% 07/16/31	D	07/10/2024	AADE Lincoln NonModco AAM		3,599,946	3,600,000	64,084
50247V-AB-5	LYB International Finance BV Senior Unsecured 5.250% 07/15/43	D	09/13/2024	JPM SECURITIES LLC		10,308,704	10,600,000	89,906
50247V-AC-3	LYB International Finance BV Senior Unsecured 4.875% 03/15/44	D	09/06/2024	JPM SECURITIES LLC		4,010,524	4,300,000	101,319
527911-AJ-0	Lewey Park CLO Ltd LEWEY 2024-1A C 6.567% 10/21/37	D	09/27/2024	Goldman Sachs		8,500,000	8,500,000	
527911-AL-5	Lewey Park CLO Ltd LEWEY 2024-1A D1 7.567% 10/21/37	D	09/27/2024	Goldman Sachs		5,000,000	5,000,000	
53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	D	01/12/2024	AAIA Modco FHLB - AAM		2,400,910	2,646,151	696
539439-AU-3	Lloyds Banking Group PLC Junior Subordinated 7.500% Perpet.	D	08/02/2024	AAIA NonModco AAM		10,059,044	10,000,000	72,917
53944Y-AX-1	Lloyds Banking Group PLC Senior Unsecured 5.679% 01/05/35	D	09/06/2024	Various		69,226,800	68,800,000	88,845
53946P-AC-4	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 AS 6.598% 01/17/37	D	06/20/2024	Goldman Sachs		3,985,000	4,000,000	3,259
53946P-AE-0	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 B 6.848% 01/17/37	D	12/19/2024	MMTL Modco AAM		14,032,581	14,250,000	5,422
53946P-AN-0	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 C 7.098% 01/17/37	D	11/05/2024	Bank of America		2,140,661	2,142,000	8,834
53991Q-AA-7	LMREC 2024-CRE5 LLC LMREC 2024-CRE5 A 6.199% 03/22/38	D	07/03/2024	Wells Fargo		95,760,000	96,000,000	
542798-AJ-2	Long Point Park CLO Ltd LNGPT 2017-1A C 7.309% 01/17/30	D	11/27/2024	AARE II Surplus ISG		2,002,456	2,000,000	16,648
552081-AM-3	LyondellBasell Industries NV Senior Unsecured 4.625% 02/26/55	D	09/13/2024	Various		18,610,273	21,900,000	307,627
55287E-AA-5	MF1 2024-FL16 MF1 2024-FL16 A 5.916% 11/18/29	C	10/18/2024	JPM SECURITIES LLC		48,189,225	48,310,000	
55287E-AC-1	MF1 2024-FL16 MF1 2024-FL16 AS 6.317% 11/18/29	C	10/18/2024	JPM SECURITIES LLC		55,988,179	56,128,500	
55287E-AE-7	MF1 2024-FL16 MF1 2024-FL16 B 6.517% 11/18/29	C	10/18/2024	JPM SECURITIES LLC		20,738,025	20,790,000	
55287E-AG-2	MF1 2024-FL16 MF1 2024-FL16 C 6.917% 11/18/29	C	10/18/2024	JPM SECURITIES LLC		30,972,375	31,050,000	
55287E-AJ-6	MF1 2024-FL16 MF1 2024-FL16 D 7.965% 11/18/29	C	10/18/2024	JPM SECURITIES LLC		21,097,125	21,150,000	
55608J-AP-3	Macquarie Group Ltd Senior Unsecured 5.033% 01/15/30	D	11/27/2024	Various		17,484,204	17,500,000	119,114
55608J-BN-7	Macquarie Group Ltd Senior Unsecured 5.887% 06/15/34	D	07/31/2024	Various		6,473,900	6,300,000	46,360
55818R-BE-5	Madison Park Funding XIV Ltd MDPK 2014-14A DRR 7.843% 10/22/30	D	11/27/2024	AARE II Surplus ISG		2,008,070	2,000,000	15,686
55819P-AQ-2	Madison Park Funding XXXVI Ltd MDPK 2019-36A B1R 6.556% 04/15/35	D	05/30/2024	AHL Aegon IMR		14,509,104	14,436,000	130,439
55819Q-BQ-9	Madison Park Funding XIX Ltd MDPK 2015-19A DR3 8.882% 01/22/37	D	02/29/2024	Various		4,075,313	4,050,000	26,072
55819X-BC-5	Madison Park Funding XXII Ltd MDPK 2016-22A BR 6.518% 01/15/33	D	06/21/2024	JPM SECURITIES LLC		1,105,774	1,105,000	15,449
55820C-AS-4	Madison Park Funding XXIX LTD MDPK 2018-29A CR 6.882% 10/18/30	D	03/26/2024	Nomura Sec International		3,600,000	3,600,000	
55820Y-AD-9	Madison Park Funding XXVII Ltd MDPK 2018-27A B 6.679% 04/20/30	D	07/30/2024	Various		1,984,455	2,000,000	19,080
55821G-AL-9	Madison Park Funding LI Ltd MDPK 2021-51A D 7.929% 07/19/34	D	01/22/2024	Goldman Sachs		2,592,980	2,600,000	3,113
55822Y-AE-5	Madison Park Funding LXVI Ltd MDPK 2024-66A B 6.317% 10/21/37	D	10/31/2024	Nomura Sec International		32,750,000	32,750,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
55822Y-AG-0	Madison Park Funding LXVI Ltd MDPK 2024-66A C 6.567% 10/21/37	D	10/31/2024	Nomura Sec International		42,000,000	42,000,000	
55822Y-AJ-4	Madison Park Funding LXVI Ltd MDPK 2024-66A D1 7.617% 10/21/37	D	10/31/2024	Nomura Sec International		39,000,000	39,000,000	
55952F-AG-3	Magnetite XXXI Ltd MAGNE 2021-31A D 7.918% 07/15/34	D	02/07/2024	Deutsche Bank Securities Inc		2,996,250	3,000,000	17,151
55953W-AE-0	Magnetite XXXII Ltd MAGNE 2022-32A C 6.956% 04/15/35	D	03/27/2024	Goldman Sachs		2,006,200	2,000,000	32,148
55954K-AS-4	Magnetite XIX Ltd MAGNE 2017-19A CR 6.859% 04/17/34	D	03/28/2024	Deutsche Bank Securities Inc		3,007,500	3,000,000	47,678
55954N-AN-9	Magnetite XXIII Ltd MAGNE 2019-23A CR 6.937% 01/25/35	D	01/25/2024	Bank of America		1,500,000	1,500,000	1,273
55954W-AQ-2	Magnetite XXIV Ltd MAGNE 2019-24A CR 6.756% 04/15/35	D	10/28/2024	AAIA ACRA Retail		10,282,677	10,250,000	25,006
55955R-AJ-8	Magnetite XL Ltd MAGNE 2024-40A C 6.806% 05/01/65	D	05/10/2024	Citigroup		12,000,000	12,000,000	
55955R-AL-3	Magnetite XL Ltd MAGNE 2024-40A D 7.756% 07/15/37	D	05/10/2024	Citigroup		21,000,000	21,000,000	
60689W-BT-7	MJX Venture Management II LLC VENTR 2014-18RR B 6.568% 10/16/29	D	08/02/2024	AAIA NonModco AAM		1,349,305	1,347,058	5,296
632525-AS-0	National Australia Bank Ltd SUB 3.933% 08/02/34	D	09/11/2024	STAR Non-Modco FWH		3,838,794	4,000,000	17,043
632525-AU-5	National Australia Bank Ltd Subordinated 2.332% 08/21/30	D	02/12/2024	Goldman Sachs		12,315,450	15,000,000	168,098
632525-BB-6	National Australia Bank Ltd Subordinated 3.347% 01/12/37	D	01/18/2024	Morgan Stanley		6,218,250	7,500,000	6,973
63253Q-AF-1	National Australia Bank Ltd/Ne Senior Unsecured 4.750% 12/10/25	D	08/09/2024	AAIA NonModco AAM		2,004,512	2,000,000	15,569
63254A-AS-7	National Australia Bank Ltd/Ne Senior Unsecured 2.500% 07/12/26	D	07/31/2024	AARE II Surplus ISG		9,567,769	10,000,000	13,194
63861V-AB-3	Nationwide Building Society Senior Unsecured 4.302% 03/08/29	D	08/06/2024	Goldman Sachs		10,974,482	11,300,000	122,332
63861V-AB-3	Nationwide Building Society Senior Unsecured 4.302% 03/08/29	D	08/09/2024	Various		13,361,446	13,800,000	221,983
63861V-AE-7	Nationwide Building Society Sr Non Preferred 3.960% 07/18/30	D	08/29/2024	ALRe Corporate AAM		6,260,881	6,500,000	29,315
639057-AN-8	NatWest Group PLC Senior Unsecured 5.778% 03/01/35	D	03/27/2024	Goldman Sachs		11,807,159	11,650,000	59,834
639057-AP-3	NatWest Group PLC Unsecured 6.475% 06/01/34	D	03/27/2024	Goldman Sachs		12,067,211	11,850,000	63,941
64129U-CL-7	Neuberger Berman CLO XVII Ltd NEUB 2014-17A D1R3 7.782% 07/22/38	D	10/04/2024	Deutsche Bank Securities Inc		8,048,000	8,000,000	218,663
64130T-BE-4	Neuberger Berman CLO XX Ltd NEUB 2015-20A CRR 6.818% 07/15/34	D	01/30/2024	Bank of America		1,184,050	1,190,000	3,954
64133R-AN-6	Neuberger Berman Loan Advisers NEUB 2020-38A CR 6.879% 10/20/35	D	01/24/2024	Barclays		4,987,500	5,000,000	4,211
64133R-AQ-9	Neuberger Berman Loan Advisers NEUB 2020-38A DR 7.879% 10/20/35	D	07/18/2024	AARE Surplus AAM		3,941,944	3,925,000	81,443
64133W-AG-0	Neuberger Berman Loan Advisers NEUB 2021-42A D 7.709% 07/16/35	D	01/22/2024	Goldman Sachs		1,594,490	1,615,000	3,006
64134A-AE-2	Neuberger Berman Loan Advisers NEUB 2021-43A C 6.859% 07/17/35	D	07/25/2024	NATIXIS SA		10,025,000	10,000,000	18,743
64134A-AG-7	Neuberger Berman Loan Advisers NEUB 2021-43A D 8.009% 07/17/35	D	01/22/2024	Goldman Sachs		2,343,655	2,350,000	3,965
64135G-AG-3	Neuberger Berman Loan Advisers NEUB 2022-48A C 6.826% 04/25/36	D	03/28/2024	RBC CM, LLC		4,006,000	4,000,000	56,853
65559C-AA-9	Nordea Bank Abp Jr Subordinated 6.625% Perpet.	D	09/13/2024	JPM SECURITIES LLC		12,424,845	12,300,000	384,802
66860C-AJ-2	Northwoods Capital XIV-B Ltd WOODS 2018-14BA D 8.178% 11/13/31	D	08/29/2024	ALRe Corporate AAM		4,444,304	4,500,000	17,549
66860P-AG-9	Northwoods Capital XVII Ltd WOODS 2018-17A D 7.743% 04/22/31	D	10/01/2024	Various		3,403,433	3,450,000	40,324
67080P-AL-0	NYACK Park CLO Ltd NYKPK 2021-1A D 7.679% 10/20/34	D	01/22/2024	Goldman Sachs		3,949,200	4,000,000	1,862
67085Q-AU-1	OCP CLO 2020-20 Ltd OCP 2020-20A D1R 8.232% 04/18/37	D	10/10/2024	JPM SECURITIES LLC		1,879,082	1,850,000	38,785
67098U-BE-4	OHA Credit Funding 6 Ltd OAKC 2020-6A CR2 6.467% 10/20/37	D	10/11/2024	Nomura Sec International		15,500,000	15,500,000	
67098W-AU-5	OHA Credit Funding 7 Ltd OAKC 2020-7A DR 7.717% 02/24/37	D	06/03/2024	Citigroup		250,250	250,000	2,692
67107F-BJ-5	OZLM VIII Ltd OZLM 2014-8A CRR 8.059% 10/17/29	D	01/01/2024	AARE II Surplus ISG		(5,187,760)	(5,500,000)	(35,355)
671080-AE-9	Onex Clo Subsidiary 2024-3 Ltd OCP 2024-33A B 6.467% 07/20/37	D	05/10/2024	JPM SECURITIES LLC		27,900,000	27,900,000	
671080-AG-4	Onex Clo Subsidiary 2024-3 Ltd OCP 2024-33A C 6.817% 07/20/37	D	05/10/2024	JPM SECURITIES LLC		18,000,000	18,000,000	
671080-AJ-8	Onex Clo Subsidiary 2024-3 Ltd OCP 2024-33A D1 7.867% 07/20/37	D	05/10/2024	JPM SECURITIES LLC		18,000,000	18,000,000	
67109K-AY-0	OZLM IX Ltd OZLM 2014-9A CRR 8.129% 10/20/31	D	08/02/2024	AADE - FABN		1,002,137	1,000,000	2,687
67109Y-BJ-2	OHA Credit Partners XII Ltd OAKC 2015-12A D1R2 8.126% 04/23/37	D	03/27/2024	JPM SECURITIES LLC		9,500,000	9,500,000	
67112A-AE-1	OZLM XXI Ltd OZLM 2017-21A B 6.779% 01/20/31	D	01/01/2024	ALRe Corporate AAM		(4,784,945)	(5,000,000)	(64,282)
67112G-AG-3	OZLM XVIII Ltd OZLM 2018-18A D 7.768% 04/15/31	D	07/16/2024	AADE Lincoln NonModco AAM		1,005,453	1,000,000	234
67115L-AL-8	OHA Credit Partners XVI OAKC 2021-16A B1R 6.332% 10/18/37	D	08/30/2024	Nomura Sec International		15,000,000	15,000,000	
67115L-AQ-7	OHA Credit Partners XVI OAKC 2021-16A CR 6.532% 10/18/37	D	09/04/2024	Nomura Sec International		20,000,000	20,000,000	
67115L-AS-3	OHA Credit Partners XVI OAKC 2021-16A D1R 7.632% 10/18/37	D	08/30/2024	Nomura Sec International		10,450,000	10,450,000	
67115V-AW-2	OHA Credit Funding 11 Ltd OAKC 2022-11A D1R 7.467% 07/19/37	D	10/02/2024	Bank of America		1,516,695	1,500,000	16,784
67120A-AJ-0	OCP CLO 2024-37 Ltd OCP 2024-37A C 6.556% 10/15/37	D	09/27/2024	BNP Paribas		18,500,000	18,500,000	
67120A-AL-5	OCP CLO 2024-37 Ltd OCP 2024-37A D1 7.606% 10/15/37	D	09/27/2024	BNP Paribas		34,500,000	34,500,000	
67120M-AE-5	OHA Credit Partners XVII Ltd OHACP 2024-17A B1 6.282% 01/18/38	D	11/01/2024	JPM SECURITIES LLC		28,500,000	28,500,000	
67120M-AJ-4	OHA Credit Partners XVII Ltd OHACP 2024-17A C 6.482% 01/18/38	D	11/01/2024	JPM SECURITIES LLC		20,000,000	20,000,000	
67120M-AL-9	OHA Credit Partners XVII Ltd OHACP 2024-17A D1 7.482% 01/18/38	D	11/01/2024	JPM SECURITIES LLC		17,000,000	17,000,000	
67570E-AJ-7	OCP CLO 2024-36 Ltd OCP 2024-36A D1 7.597% 10/16/37	D	09/26/2024	Bank of America		16,000,000	16,000,000	
67570E-AN-8	OCP CLO 2024-36 Ltd OCP 2024-36A B1 6.347% 10/16/37	D	09/26/2024	Bank of America		7,200,000	7,200,000	
67570M-AG-5	OCP CLO 2024-34 Ltd OCP 2024-34A C 6.536% 10/15/37	D	09/24/2024	BNP Paribas		1,500,000	1,500,000	10,249
67577A-AJ-8	Octagon 55 Ltd OCT55 2021-1A D 7.979% 07/20/34	D	01/23/2024	BNP Paribas		3,377,906	3,425,000	2,477
67577E-AG-6	Octagon 56 Ltd OCT56 2021-1A D 8.118% 10/15/34	D	01/22/2024	Goldman Sachs		3,176,225	3,250,000	6,338
67577F-AJ-7	Octagon 54 Ltd OCT54 2021-1A D 7.968% 07/15/34	D	01/19/2024	BTIG		4,900,000	5,000,000	8,386
67578C-AJ-3	Octagon 70 Alto Ltd OCT70 2023-1A D 8.707% 10/20/36	D	02/21/2024	Bank of America		2,435,269	2,425,000	79,102
67578J-AE-9	Octagon Investment Partners 51 OCT51 2021-1A C 6.829% 07/20/34	D	02/12/2024	Natixis UK		1,995,000	2,000,000	9,621
67578J-AG-4	Octagon Investment Partners 51 OCT51 2021-1A D 7.929% 07/20/34	D	09/30/2024	BNP Paribas		1,503,750	1,500,000	25,423
67578U-AE-4	Octagon 69 Ltd OCT69 2024-3A B 6.435% 07/24/37	D	05/23/2024	Citigroup		17,095,000	17,095,000	
67578U-AG-9	Octagon 69 Ltd OCT69 2024-3A C 6.785% 07/24/37	D	05/23/2024	Citigroup		8,710,000	8,710,000	
67578U-AJ-3	Octagon 69 Ltd OCT69 2024-3A D 7.835% 07/24/37	D	05/23/2024	Citigroup		30,000,000	30,000,000	
67578V-AE-2	Octagon 63 Ltd OCT63 2024-2A B 6.617% 07/20/37	D	04/10/2024	RBC CM, LLC		21,000,000	21,000,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
67591E-BN-2	Octagon Investment Partners 28 OCT28 2016-1A C1RR 7.185% 04/22/65	D	04/25/2024	JEFFERIES LLC		12,680,000	12,680,000	
67591E-BS-1	Octagon Investment Partners 28 OCT28 2016-1A D1RR 8.335% 04/24/37	D	04/25/2024	JEFFERIES LLC		24,300,000	24,300,000	
67592X-AL-4	Octagon 57 Ltd OCT57 2021-1A D 8.018% 10/15/34	D	01/17/2024	BTIG		1,232,813	1,250,000	904
675930-AJ-0	Octagon 59 Ltd OCT59 2022-1A D 8.223% 05/15/35	D	06/25/2024	Bank of America		14,518,040	14,500,000	200,036
675935-AW-0	Octagon 60 Ltd OCT60 2022-1A CR 6.567% 10/20/37	D	09/27/2024	Nomura Sec International		3,250,000	3,250,000	
675935-AY-6	Octagon 60 Ltd OCT60 2022-1A D1R 7.717% 10/20/37	D	09/27/2024	Nomura Sec International		7,500,000	7,500,000	
675944-AE-2	Octagon 65 Ltd OCT65 2024-4A B 6.326% 10/23/37	D	09/06/2024	Citigroup		22,625,000	22,625,000	
675944-AG-7	Octagon 65 Ltd OCT65 2024-4A C 6.626% 10/23/37	D	09/06/2024	Citigroup		26,000,000	26,000,000	
675944-AJ-1	Octagon 65 Ltd OCT65 2024-4A D1 7.676% 10/23/37	D	09/06/2024	Citigroup		26,000,000	26,000,000	
67690A-AS-0	OHA Credit Funding 9 Ltd OAKC 2021-9A B1R 6.317% 10/19/37	D	09/18/2024	Citigroup		3,800,000	3,800,000	
67690A-AW-1	OHA Credit Funding 9 Ltd OAKC 2021-9A CR 6.567% 10/19/37	D	09/18/2024	Citigroup		5,875,000	5,875,000	
67690A-AY-7	OHA Credit Funding 9 Ltd OAKC 2021-9A D1R 7.617% 10/19/37	D	09/18/2024	Citigroup		9,000,000	9,000,000	
676924-AG-8	OHA Credit Funding 16 Ltd OAKC 2023-16A C 7.267% 10/20/36	D	08/06/2024	BTIG		3,022,500	3,000,000	10,576
67707G-AL-3	OHA Credit Funding 8 Ltd OAKC 2021-8A D 7.744% 01/18/34	D	09/25/2024	ALRe Corporate AAM		3,164,984	3,165,000	50,901
68626B-AC-0	Orion CLO 2024-3 Ltd ANTOR 2024-3A B 6.526% 04/26/65	D	05/03/2024	JPM SECURITIES LLC		21,500,000	21,500,000	
68626B-AE-6	Orion CLO 2024-3 Ltd ANTOR 2024-3A C 6.926% 07/25/37	D	05/03/2024	JPM SECURITIES LLC		10,000,000	10,000,000	
68626B-AG-1	Orion CLO 2024-3 Ltd ANTOR 2024-3A D 8.176% 07/25/37	D	05/03/2024	JPM SECURITIES LLC		18,000,000	18,000,000	
68626C-AC-8	Orion Clo 2023-1 Ltd ANTOR 2023-1A B 7.226% 10/25/36	D	02/14/2024	SMBC Nikko Securities America		2,018,000	2,000,000	56,685
68626J-AC-3	Orion CLO 2024-4 LTD ANTOR 2024-4A B 6.367% 10/20/37	D	10/25/2024	Bank of America		11,000,000	11,000,000	
68626J-AE-9	Orion CLO 2024-4 LTD ANTOR 2024-4A C 6.567% 10/20/37	D	10/25/2024	Bank of America		15,000,000	15,000,000	
68626J-AG-4	Orion CLO 2024-4 LTD ANTOR 2024-4A D1 7.667% 10/20/37	D	10/25/2024	Bank of America		11,000,000	11,000,000	
69120D-AA-9	Owl Rock CLO III Ltd OR 2020-3A AR 6.467% 04/20/36	D	03/20/2024	SG Americas Securities LLC		15,000,000	15,000,000	
69120D-AA-9	Owl Rock CLO III Ltd OR 2020-3A AR 6.467% 04/20/36	D	08/29/2024	ALRe Corporate AAM		10,039,390	10,000,000	278,021
69120D-AC-5	Owl Rock CLO III Ltd OR 2020-3A BR 6.967% 04/20/36	D	03/20/2024	SG Americas Securities LLC		8,000,000	8,000,000	
69120J-AE-8	Owl Rock CLO V Ltd OR 2020-5A C1 7.767% 04/20/34	D	12/12/2024	Greensledge Capital Markets LL		3,003,000	3,000,000	34,306
69291Q-AA-3	PFP 2022-9 Ltd PFP 2022-9 A 6.671% 08/19/35	D	07/24/2024	Goldman Sachs		8,742,516	8,726,154	16,584
69291Q-AE-5	PFP 2022-9 Ltd PFP 2022-9 B 7.631% 08/19/35	D	02/09/2024	BOFA SECURITIES, INC.		12,031,875	12,000,000	77,143
69291W-AA-0	PFP 2024-11 Ltd PFP 2024-11 A 6.229% 09/17/39	D	07/26/2024	Wells Fargo		104,737,500	105,000,000	
69291W-AC-6	PFP 2024-11 Ltd PFP 2024-11 AS 6.587% 09/17/39	D	07/26/2024	Wells Fargo		44,887,500	45,000,000	
69291W-AE-2	PFP 2024-11 Ltd PFP 2024-11 B 6.887% 09/17/39	D	07/26/2024	Various		25,888,627	25,953,511	
69291W-AG-7	PFP 2024-11 Ltd PFP 2024-11 C 7.387% 09/17/39	D	11/18/2024	Various		30,887,295	30,879,129	12,635
69355D-AE-7	PPM CLO 2018-1 Ltd PPMC 2018-1A C 7.068% 07/15/31	D	02/28/2024	ALRe Modco - VIAC GA - AAM		2,494,555	2,500,000	23,607
69356A-AQ-5	PPM CLO 4 Ltd PPMC 2020-4A CR 6.994% 10/18/34	D	07/15/2024	AARE II Surplus ISG		7,899,984	7,900,000	148,474
69380C-AA-6	PFP 2023-10 Ltd PFP 2023-10 A 6.762% 09/16/38	D	07/25/2024	Goldman Sachs		19,450,613	19,376,000	34,089
69380C-AC-2	PFP 2023-10 Ltd PFP 2023-10 AS 7.422% 09/16/38	D	08/12/2024	Various		24,045,253	23,866,000	71,850
69380C-AE-8	PFP 2023-10 Ltd PFP 2023-10 B 7.823% 09/16/38	D	09/12/2024	Banco Santander		14,171,456	13,996,500	95,439
69688G-AC-2	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A B 6.217% 07/20/37	D	07/17/2024	Various		18,000,000	18,000,000	
69688G-AE-8	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A C 6.517% 07/20/37	D	07/17/2024	Bank of America		18,000,000	18,000,000	
69688G-AG-3	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A D1 7.417% 07/20/37	D	07/17/2024	Bank of America		11,000,000	11,000,000	
69688M-AG-0	Palmer Square CLO 2018-2 Ltd PLMRS 2018-2A B 6.809% 07/16/31	D	01/01/2024	ALRe Corporate AAM		(9,898,126)	(10,250,000)	(86,687)
69688N-AQ-6	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A CR 6.567% 07/20/37	D	07/02/2024	WELLS FARGO SECURITIES		3,900,000	3,900,000	
69688N-AS-2	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D1R 7.617% 07/20/37	D	07/02/2024	WELLS FARGO SECURITIES		18,500,000	18,500,000	
69689C-BA-3	Palmer Square CLO 2015-2 Ltd PLMRS 2015-2A BR2 6.829% 07/20/30	D	02/28/2024	AAIA Modco FHLB - AAM		14,204,161	14,200,000	109,893
69700X-AU-9	Palmer Square CLO 2022-4 Ltd PLMRS 2022-4A CR 6.517% 10/20/37	D	10/18/2024	JPM SECURITIES LLC		20,500,000	20,500,000	
69700X-AW-5	Palmer Square CLO 2022-4 Ltd PLMRS 2022-4A D1R 7.517% 10/20/37	D	10/18/2024	JPM SECURITIES LLC		8,500,000	8,500,000	
69701C-AE-0	Palmer Square Loan Funding 202 PSTAT 2022-1A B 6.656% 04/15/30	D	10/04/2024	Goldman Sachs		10,020,000	10,000,000	170,365
69702B-AG-6	Palmer Square Loan Funding 202 PSTAT 2021-3A C 7.379% 07/20/29	D	08/05/2024	MIZUHO SECURITIES USA L		1,875,938	1,875,000	6,284
69702E-AE-5	Palmer Square CLO 2021-4 Ltd PLMRS 2021-4A C 6.868% 10/15/34	D	02/21/2024	Citigroup		553,668	555,000	4,409
69702H-AG-3	Palmer Square Loan Funding 202 PSTAT 2021-4A C 7.518% 10/15/29	D	08/05/2024	MIZUHO SECURITIES USA L		4,250,000	4,250,000	21,201
69702M-AQ-0	Palmer Square CLO 2022-5 Ltd PLMRS 2022-5A BR 6.317% 10/20/37	D	08/22/2024	Bank of America		7,500,000	7,500,000	
69702M-AU-1	Palmer Square CLO 2022-5 Ltd PLMRS 2022-5A D1R 7.667% 10/20/37	D	08/22/2024	Bank of America		8,000,000	8,000,000	
69917A-AS-3	Parallel 2020-1 Ltd PARL 2020-1A CR 8.279% 07/20/34	D	02/28/2024	AAIA Modco FHLB - AAM		3,589,155	3,650,000	33,687
70018C-AS-5	Park Blue CLO 2022-II Ltd PKBLU 2022-2A BR 6.417% 07/20/37	D	07/12/2024	Morgan Stanley		5,520,000	5,520,000	
70018C-AU-0	Park Blue CLO 2022-II Ltd PKBLU 2022-2A CR 6.767% 07/20/37	D	07/12/2024	Morgan Stanley		7,370,000	7,370,000	
70018C-AW-6	Park Blue CLO 2022-II Ltd PKBLU 2022-2A DR 7.767% 07/20/37	D	07/12/2024	Morgan Stanley		2,660,000	2,660,000	
70019C-AE-5	Park Blue Clo 2024-V Ltd PKBLU 2024-5A B 6.426% 07/25/37	D	05/23/2024	JEFFERIES LLC		24,410,000	24,410,000	
70019C-AG-0	Park Blue Clo 2024-V Ltd PKBLU 2024-5A C 6.826% 07/25/37	D	05/23/2024	JEFFERIES LLC		1,540,000	1,540,000	
70019C-AJ-4	Park Blue Clo 2024-V Ltd PKBLU 2024-5A D 7.826% 07/25/37	D	05/23/2024	JEFFERIES LLC		19,000,000	19,000,000	
70537A-AG-7	Peebles Park CLO Ltd PBSPK 2024-1A C 7.017% 04/21/37	D	10/09/2024	Goldman Sachs		1,013,000	1,000,000	43,658
71568P-AG-4	Perusahaan Perseroan Persero P Senior Unsecured 5.375% 01/25/29	D	12/05/2024	ALRe Corporate AAM		10,118,911	10,000,000	194,097
71647N-BD-0	Petrobras Global Finance BV Senior Unsecured 6.900% 03/19/49	D	09/20/2024	AHL Aegon IMR		1,003,643	1,000,000	192
716973-AF-9	Pfizer Investment Enterprises Senior Unsecured 5.110% 05/19/43	D	09/04/2024	US Bancorp Investment		3,514,175	3,500,000	52,661
72132E-AJ-8	Pikes Peak Clo 16 Ltd PIPK 2024-16A D1 7.826% 07/25/37	D	05/31/2024	JPM SECURITIES LLC		2,300,000	2,300,000	
72132E-AJ-8	Pikes Peak Clo 16 Ltd PIPK 2024-16A D1 7.826% 07/25/37	D	11/08/2024	ALRE - DFL Trust AAM		16,872,194	16,700,000	525,362
72132K-AQ-8	Pikes Peak CLO 22-11 PIPK 2022-11A BR 6.426% 07/25/37	D	07/11/2024	Citigroup		31,500,000	31,500,000	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
72132K-AS-4	Pikes Peak CLO 22-11 PIPK 2022-11A CR 6.726% 07/25/37	D	07/11/2024	Citigroup		9,000,000	9,000,000	
72132K-AU-9	Pikes Peak CLO 22-11 PIPK 2022-11A D1R 7.776% 07/25/37	D	07/11/2024	Citigroup		12,500,000	12,500,000	
72132W-AQ-2	Pikes Peak Clo 4 PIPK 2019-4A BRR 6.406% 10/08/65	D	10/10/2024	JPM SECURITIES LLC		7,000,000	7,000,000	
72132W-AS-8	Pikes Peak Clo 4 PIPK 2019-4A CRR 6.606% 07/15/34	D	10/10/2024	JPM SECURITIES LLC		16,500,000	16,500,000	
72132W-AU-3	Pikes Peak Clo 4 PIPK 2019-4A DRR 7.756% 10/08/65	D	10/10/2024	JPM SECURITIES LLC		21,000,000	21,000,000	
72132Y-AQ-8	Pikes Peak CLO 6 PIPK 2020-6A CR2 6.797% 05/18/34	D	02/28/2024	AAIA Modco FHLB - AAM		9,000,423	9,000,000	15,262
72133J-BC-0	Pikes Peak Clo 2 PIPK 2018-2A CRR 6.632% 10/11/34	D	10/10/2024	JPM SECURITIES LLC		9,000,000	9,000,000	
72133J-BE-6	Pikes Peak Clo 2 PIPK 2018-2A D1RR 7.582% 10/11/34	D	10/10/2024	JPM SECURITIES LLC		14,000,000	14,000,000	
72133P-AQ-6	Pikes Peak CLO 5 PIPK 2020-5A BR 6.417% 10/20/37	D	09/19/2024	Morgan Stanley		6,075,000	6,075,000	
72133P-AS-2	Pikes Peak CLO 5 PIPK 2020-5A CR 6.717% 10/20/37	D	09/19/2024	Morgan Stanley		17,100,000	17,100,000	
72133P-AU-7	Pikes Peak CLO 5 PIPK 2020-5A D1R 7.867% 10/20/37	D	09/19/2024	Morgan Stanley		6,075,000	6,075,000	
72134A-AC-9	Pikes Peak CLO 9 PIPK 2021-9A B 6.629% 10/27/34	D	01/31/2024	Raymond James		14,792,600	14,800,000	12,056
74042E-AA-2	Preferred Term Securities XVII A1 4.988% 06/23/35	D	08/02/2024	Various		2,979,833	3,296,950	32,735
74042F-AA-9	Preferred Term Securities XXV A1 4.878% 06/22/37	D	08/08/2024	AADE - FABN		1,040,416	1,187,915	8,749
74042H-AA-5	Preferred Term Securities XIX A1 4.938% 12/22/35	D	02/28/2024	AEL FWH AAM		679,352	750,666	8,483
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 5.229% 09/22/36	D	07/30/2024	AAIA NonModco AAM		752,892	929,497	5,799
74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 5.229% 09/22/36	D	07/30/2024	Various		587,141	722,813	4,639
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 5.229% 09/22/36	D	08/08/2024	Various		(1,148,085)	(1,916,840)	21,768
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 5.100% 09/23/35	D	12/05/2024	ALRe Corporate AAM		3,181,043	3,666,909	42,296
74977R-DT-8	Cooperatieve Rabobank UA Senior Unsecured 5.447% 03/05/30	D	02/27/2024	Various		45,000,000	45,000,000	
749986-AJ-4	Rad CLO 3 Ltd RAD 2019-3A CR2 6.806% 07/15/37	D	06/18/2024	JPM SECURITIES LLC		1,600,000	1,600,000	
749986-AL-9	Rad CLO 3 Ltd RAD 2019-3A D1R2 7.756% 07/15/37	D	06/18/2024	JPM SECURITIES LLC		1,500,000	1,500,000	
75009L-AU-0	Rad CLO 16 Ltd RAD 2022-16A D1R 8.106% 07/15/37	D	05/03/2024	Goldman Sachs		1,100,000	1,100,000	
75009L-AU-0	Rad CLO 16 Ltd RAD 2022-16A D1R 8.106% 07/15/37	D	07/18/2024	AARE Surplus AAM		2,799,958	2,800,000	2,042
75009V-AC-8	RAD CLO 26 Ltd RAD 2024-26A B1 6.367% 10/20/37	D	08/07/2024	Bank of America		21,000,000	21,000,000	
75009V-AG-9	RAD CLO 26 Ltd RAD 2024-26A C 6.517% 10/20/37	D	08/07/2024	Bank of America		24,500,000	24,500,000	
75009V-AJ-3	RAD CLO 26 Ltd RAD 2024-26A D1 7.567% 10/20/37	D	08/07/2024	Bank of America		26,500,000	26,500,000	
750103-AG-8	Rad CLO 15 Ltd RAD 2021-15A D 7.929% 01/20/34	D	08/02/2024	AADE - FABN		5,020,940	5,000,000	13,129
75010C-AE-3	RAD CLO 24 Ltd RAD 2024-24A B 6.617% 07/20/37	D	04/11/2024	Citigroup		14,000,000	14,000,000	
75010C-AG-8	RAD CLO 24 Ltd RAD 2024-24A C 7.067% 07/20/37	D	04/11/2024	Citigroup		8,400,000	8,400,000	
75884Y-AG-3	Regatta XX Funding Ltd REG20 2021-2A D 8.018% 10/15/34	D	08/07/2024	Bank of America		1,002,800	1,000,000	5,775
75888F-AQ-8	Regatta XIII Funding Ltd REG13 2018-2A BR 6.456% 07/15/31	D	06/27/2024	Citigroup		10,350,000	10,350,000	185,718
75888H-BC-4	Regatta XII Funding Ltd REG12 2019-1A D1RR 7.797% 10/15/37	D	09/24/2024	BNP Paribas		8,250,000	8,250,000	
75888M-AQ-3	Regatta XIV Funding Ltd REG14 2018-3A CR 6.426% 10/25/31	D	05/30/2024	Nomura Sec International		7,900,000	7,900,000	84,250
75888M-AR-1	Regatta XIV Funding Ltd REG14 2018-3A DR 7.426% 10/25/31	D	05/30/2024	Nomura Sec International		13,100,000	13,100,000	156,644
75888R-AJ-8	Regatta XV Funding Ltd REG15 2018-4A C 8.187% 10/25/31	D	02/28/2024	ALRe Modco - VIAC GA - AAM		5,987,976	6,000,000	50,358
75888R-AQ-2	Regatta XV Funding Ltd REG15 2018-4A BR 6.676% 10/25/31	D	05/09/2024	Citigroup		12,960,000	12,960,000	71,416
75968N-AE-1	RenaissanceRe Holdings Ltd Senior Unsecured 5.750% 06/05/33	D	06/14/2024	JPM SECURITIES LLC		6,184,912	6,100,000	11,692
76117E-AA-7	Residential Mortgage Securitie RMSF 2008-7A A1 5.460% 06/25/37	D	07/31/2024	Apollo Internal		525,527	1,395,447	1,618
767201-AL-0	Rio Tinto Finance USA Ltd Senior Unsecured 5.200% 11/02/40	D	06/21/2024	ALRE - DFL Trust AAM		3,153,588	3,200,000	22,649
77340L-AS-9	Rockford Tower CLO 2022-2 Ltd ROCKT 2022-2A DR 9.767% 10/20/35	D	04/01/2024	MIZUHO SECURITIES USA L		7,081,250	7,000,000	95,955
77341G-AY-6	Rockford Tower CLO 2019-2 Ltd ROCKT 2019-2A DR2 7.521% 08/20/32	D	09/20/2024	JPM SECURITIES LLC		24,250,000	24,250,000	
77341K-AJ-0	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A D 7.879% 07/20/34	D	02/01/2024	JPM SECURITIES LLC		4,526,860	4,600,000	15,348
77341K-AJ-0	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A D 7.879% 07/20/34	D	08/02/2024	AADE - FABN		1,360,857	1,375,000	3,590
77341X-AN-3	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A BR 6.417% 07/20/37	D	07/10/2024	MIZUHO SECURITIES USA L		20,000,000	20,000,000	
77341X-AQ-6	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A CR 6.767% 07/20/37	D	07/10/2024	MIZUHO SECURITIES USA L		18,000,000	18,000,000	
77341X-AS-2	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A D1R 7.967% 07/20/37	D	07/10/2024	MIZUHO SECURITIES USA L		8,000,000	8,000,000	
77342B-AG-5	Rockford Tower CLO 2024-1 Ltd ROCKT 2024-1A C 7.317% 04/20/37	D	03/07/2024	Bank of America		8,000,000	8,000,000	
77342B-AG-5	Rockford Tower CLO 2024-1 Ltd ROCKT 2024-1A C 7.317% 04/20/37	D	11/06/2024	ALRE - DFL Trust AAM		6,645,731	6,600,000	21,464
77342M-AU-0	Rockford Tower CLO 2019-1 Ltd ROCKT 2019-1A CR 6.829% 04/20/34	D	07/18/2024	AARE Surplus AAM		6,500,020	6,500,000	118,381
773663-AG-4	Rockland Park CLO Ltd ROCKP 2021-1A D 7.829% 04/20/34	D	09/30/2024	Various		3,005,000	3,000,000	37,042
77587B-AA-2	Romark Credit Funding III Ltd RCF 2024-3A A 5.539% 07/22/65	D	07/26/2024	Barclays		100,000,000	100,000,000	
77587B-AC-8	Romark Credit Funding III Ltd RCF 2024-3A B 5.689% 09/15/42	D	07/26/2024	Barclays		32,000,000	32,000,000	
77587B-AE-4	Romark Credit Funding III Ltd RCF 2024-3A C 6.139% 09/15/42	D	07/26/2024	Barclays		7,500,000	7,500,000	
77587B-AG-9	Romark Credit Funding III Ltd RCF 2024-3A D 7.889% 09/15/42	D	07/26/2024	Barclays		5,655,000	5,655,000	
77587U-AE-2	Romark CLO Ltd RMRK 2017-1A B 7.038% 10/23/30	D	11/06/2024	ALRE - DFL Trust AAM		2,000,780	2,000,000	5,474
780097-BG-5	NatWest Group PLC Senior Unsecured 4.892% 05/18/29	D	07/18/2024	Various		2,466,434	2,500,000	22,150
78448T-AG-7	SMBC Aviation Capital Finance Senior Unsecured 1.900% 10/15/26	D	06/26/2024	JPM SECURITIES LLC		6,166,680	6,700,000	25,460
78448T-AH-5	SMBC Aviation Capital Finance Senior Unsecured 5.450% 05/03/28	D	08/06/2024	Goldman Sachs		6,230,418	6,100,000	86,806
78448T-AK-8	SMBC Aviation Capital Finance Senior Unsecured 5.700% 07/25/33	D	09/06/2024	Various		16,221,052	15,800,000	82,365
78448T-AK-8	SMBC Aviation Capital Finance Senior Unsecured 5.700% 07/25/33	D	06/26/2024	AAIA Modco FHLB - AAM		6,034,538	6,000,000	144,400
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	D	03/26/2024	Various		48,987,260	49,000,000	
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	D	06/21/2024	AAIA Modco AAM		23,919,984	24,000,000	275,600
78448T-AM-4	SMBC Aviation Capital Finance Senior Unsecured 5.550% 04/03/34	D	03/26/2024	Citigroup		39,884,800	40,000,000	
80281L-AG-0	Santander UK Group Holdings PL Senior Unsecured 3.823% 11/03/28	D	08/06/2024	Goldman Sachs		6,181,760	6,400,000	63,887

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
80281L-AP-0	Santander UK Group Holdings PL Senior Unsecured 2.896% 03/15/32	D	09/06/2024	JPM SECURITIES LLC		3,802,060	4,300,000	60,189
80281L-AT-2	Santander UK Group Holdings PL Senior Unsecured 6.534% 01/10/29	D	08/06/2024	Goldman Sachs		12,445,496	11,900,000	58,316
80382Q-BB-7	Sail Net Interest Margin Notes SAILN 2004-BNCA B 6.750% 09/27/34	D	07/31/2024	Apollo Internal		17	287,090	269
80414L-2D-6	Saudi Arabian Oil Co Senior Unsecured 3.500% 04/16/29	D	07/30/2024	AADE - Coins VIAC - AAM		468,842	500,000	5,056
81124E-AG-5	Sculptor CLO XXIX Ltd SCUL 29A C 7.193% 10/22/34	D	02/22/2024	Bank of America		1,412,900	1,420,000	10,878
81124L-AG-9	Sculptor CLO XXVIII Ltd SCUL 28A C 7.279% 01/20/35	D	08/02/2024	AADE - FABN		1,000,640	1,000,000	2,427
81124U-AJ-3	Sculptor CLO XXVII Ltd SCUL 27A B1 6.629% 07/20/34	D	03/26/2024	Deutsche Bank Securities Inc		3,000,000	3,000,000	40,312
81785B-AG-1	720 East CLO IV Ltd NWML 2024-1A C 7.056% 04/15/37	D	01/31/2024	Barclays		5,600,000	5,600,000	
81880X-AU-6	Shackleton 2019-XIV Clo Ltd SHACK 2019-14A DR 8.579% 07/20/34	D	02/21/2024	JPM SECURITIES LLC		614,503	614,000	5,065
81881C-AG-2	Shackleton 2018-XII Clo Ltd SHACK 2018-12A D 8.029% 07/20/31	D	01/12/2024	USAA - AAIA NonModco AAM		1,000,020	1,000,000	20,598
81883E-AE-1	Shackleton 2017-XI Clo Ltd SHACK 2017-11A AR 5.875% 08/15/30	D	07/18/2024	AARE Surplus AAM		940,865	940,284	11,156
822582-AT-9	Shell International Finance BV Senior Unsecured 3.625% 08/21/42	D	09/23/2024	Barclays		19,916,276	23,600,000	78,421
822582-BF-8	Shell International Finance BV Senior Unsecured 4.375% 05/11/45	D	09/13/2024	JPM SECURITIES LLC		12,466,041	13,700,000	208,116
822582-BQ-4	Shell International Finance BV Senior Unsecured 4.000% 05/10/46	D	09/13/2024	JPM SECURITIES LLC		12,364,416	14,400,000	201,600
822582-BT-8	Shell International Finance BV Senior Unsecured 2.875% 05/10/26	D	07/18/2024	AARE Surplus AAM		4,836,768	5,000,000	27,153
82620K-AT-0	Siemens Financieringsmaatschap GTD NTS 4.200% 03/16/47	D	09/23/2024	Barclays		12,473,302	13,700,000	12,787
82620K-AU-7	Siemens Financieringsmaatschap GTD NTS 3.400% 03/16/27	D	09/13/2024	JPM SECURITIES LLC		12,444,516	12,600,000	
83011V-AE-4	Sixth Street CLO XXV Ltd SIXST 2024-25A C 6.785% 07/24/37	D	05/15/2024	Citigroup		10,000,000	10,000,000	
83011V-AG-9	Sixth Street CLO XXV Ltd SIXST 2024-25A D1 7.785% 07/24/37	D	05/15/2024	Citigroup		18,000,000	18,000,000	
83012H-AG-9	Sixth Street CLO XVIII Ltd SIXST 2021-18A D 7.779% 04/20/34	D	10/02/2024	BNP Paribas		1,759,388	1,755,000	30,049
83272G-AB-7	Smurfit Kappa Treasury ULC Senior Unsecured 5.777% 04/03/54	D	05/21/2024	Various		18,636,652	18,800,000	102,831
83367T-BJ-7	Societe Generale SA Subordinated 4.250% 04/14/25	D	03/21/2024	Various		34,344,425	35,000,000	572,274
83368R-BC-5	Societe Generale SA SOCIETE GENERALE 1.792% 06/09/27	D	09/13/2024	Various		24,993,664	26,700,000	75,438
83368R-BD-3	Societe Generale SA SOCIETE GENERALE 2.889% 06/09/32	D	09/13/2024	JPM SECURITIES LLC		20,072,657	23,100,000	174,873
83368R-BH-4	Societe Generale SA SOCIETE GENERALE 2.797% 01/19/28	D	09/13/2024	Various		24,921,980	26,500,000	223,294
83368R-BJ-0	Societe Generale SA SOCIETE GENERALE 3.337% 01/21/33	D	09/23/2024	Barclays		14,974,110	17,000,000	99,276
83368R-BQ-4	Societe Generale SA SOCIETE GENERALE 6.447% 01/12/27	D	06/26/2024	Various		20,050,145	19,900,000	464,453
83368R-BQ-4	Societe Generale SA SOCIETE GENERALE 6.447% 01/12/27	D	06/18/2024	AAIA Modco FHLB - AAM		10,649,540	10,600,000	296,132
83368R-BR-2	Societe Generale SA SOCIETE GENERALE 6.446% 01/10/29	D	09/13/2024	JPM SECURITIES LLC		12,348,228	11,800,000	139,448
83368R-BS-0	Societe Generale SA Senior Non Preferred 6.691% 01/10/34	D	09/23/2024	Various		21,977,054	20,200,000	253,292
83368R-BV-3	Societe Generale SA Senior Non Preferred 5.519% 01/19/28	D	01/11/2024	SG Americas Securities LLC		2,000,000	2,000,000	
83368R-BW-1	Societe Generale SA Senior Non Preferred 5.634% 01/19/30	D	10/28/2024	Various		32,472,981	31,900,000	223,748
83368R-BX-9	Societe Generale SA Senior Non Preferred 6.066% 01/19/35	D	09/30/2024	Various		63,728,434	63,100,000	213,085
83368R-BY-7	Societe Generale SA Subordinated 7.132% 01/19/55	D	04/03/2024	Various		75,441,960	76,325,000	154,111
83607P-AG-2	Sound Point CLO 35 Ltd SNDPT 2022-35A C 8.617% 01/26/36	D	05/30/2024	AHL Aegon IMR		7,213,054	7,200,000	63,406
83611L-AE-0	SOUND POINT CLO III-R LTD SNDPT 2013-2RA C 6.818% 04/15/29	D	08/02/2024	AAIA NonModco AAM		4,105,904	4,100,000	15,299
83611V-BC-1	Sound Point CLO XXVII Ltd SNDPT 2020-2A DR 8.237% 10/25/34	D	01/23/2024	JPM SECURITIES LLC		1,428,750	1,500,000	
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4 6.500% 12/25/36	D	01/01/2024	Credit Suisse		.1	2,415,485	
83613U-AB-4	Soundview CI-21 SVNIM 2006-WF2 N4 6.500% 12/25/36	D	12/25/2024	Interest Capitalization		385,362	385,362	
85572R-AA-7	Star Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	D	08/08/2024	ALRE - DFL Trust AAM		810,366	845,669	2,209
85771P-AC-6	Equinor ASA Senior Unsecured 5.100% 08/17/40	D	09/23/2024	Barclays		6,281,719	6,100,000	31,974
85817E-AG-8	Steele Creek CLO 2019-2 LTD STCR 2019-2A D 9.268% 07/15/32	D	08/02/2024	AADE - FABN		2,001,876	2,000,000	9,913
860444-AS-7	Stewart Park CLO Ltd STWRT 2015-1A CR 6.718% 01/15/30	D	07/30/2024	AADE - Coins VIAC - AAM		1,002,485	1,000,000	3,068
86964W-AF-9	Suzano Austria GmbH Senior Unsecured 6.000% 01/15/29	D	11/27/2024	Various		15,397,346	15,276,000	247,072
87168Y-AJ-9	Symphony CLO XXXI Ltd SYMP 2022-31A D 7.832% 04/22/35	D	02/29/2024	Bank of America		971,250	1,000,000	9,937
87190C-BE-9	TCW CLO 2020-1 Ltd TCW 2020-1A DRR 8.279% 04/20/34	D	01/23/2024	JPM SECURITIES LLC		2,703,525	2,750,000	2,058
87231B-AG-8	TCI-Flatiron Clo 2017-1 Ltd TFLAT 2017-1A C 6.597% 11/18/30	D	09/13/2024	ALRE - DFL Trust AAM		1,000,174	1,000,000	5,009
87244C-AN-6	TIAA Churchill Middle Market C CHMML 2016-1A CR 7.779% 10/20/30	D	01/01/2024	ALRe Corporate AAM		(3,876,508)	(4,000,000)	(33,400)
87249A-AE-5	TICP CLO IX Ltd TICP 2017-9A C 6.759% 01/20/31	D	01/01/2024	ALRe Corporate AAM		(1,910,672)	(2,000,000)	(25,636)
87249Q-AQ-3	TICP CLO XI Ltd TICP 2018-11A CR 7.126% 04/25/37	D	09/19/2024	Goldman Sachs		1,218,000	1,200,000	42,306
87250A-AQ-4	Sixth Street CLO TICP 2019-13A DR 8.068% 04/15/34	D	01/17/2024	RBC CM, LLC		3,000,000	3,000,000	2,181
87252G-AJ-5	TCW CLO 2024-2 Ltd TCW 2024-2A C 6.797% 07/17/37	D	07/12/2024	JEFFERIES LLC		12,000,000	12,000,000	
87252G-AL-0	TCW CLO 2024-2 Ltd TCW 2024-2A D1 7.947% 07/17/37	D	07/12/2024	JEFFERIES LLC		9,200,000	9,200,000	
87267J-AB-9	TruPS Financials Note Securiti TFINS 2018-2A A2 6.836% 09/30/39	D	01/01/2024	ALRe Corporate AAM				(648)
874777-AE-5	Tallman Park CLO Ltd TALPK 2021-1A C 6.829% 04/20/34	D	08/02/2024	AADE - FABN		1,000,273	1,000,000	2,290
88238E-AE-8	Texas Debt Capital CLO 2024-II TCIFC 2024-2A B 6.335% 01/24/37	D	10/22/2024	RBC CM, LLC		19,000,000	19,000,000	
88238E-AG-3	Texas Debt Capital CLO 2024-II TCIFC 2024-2A C 6.535% 01/24/37	D	10/22/2024	RBC CM, LLC		26,000,000	26,000,000	
88238E-AJ-7	Texas Debt Capital CLO 2024-II TCIFC 2024-2A D1 7.535% 01/24/37	D	10/22/2024	RBC CM, LLC		26,000,000	26,000,000	
88675S-AE-7	Tikehau US CLO I Ltd TKO 2021-1A B 6.794% 01/18/35	D	11/06/2024	ALRE - DFL Trust AAM		3,017,055	3,000,000	10,757
88676P-AE-2	Tikehau US CLO VI Ltd TKO 2024-1A B 6.482% 07/18/37	D	06/18/2024	JEFFERIES LLC		25,100,000	25,100,000	
88676P-AG-7	Tikehau US CLO VI Ltd TKO 2024-1A C 6.832% 07/18/37	D	06/18/2024	JEFFERIES LLC		1,000,000	1,000,000	
88676P-AJ-1	Tikehau US CLO VI Ltd TKO 2024-1A D1 7.932% 07/18/37	D	06/18/2024	JEFFERIES LLC		15,000,000	15,000,000	
89157X-AC-5	TotalEnergies Capital SA Senior Unsecured 5.638% 04/05/64	D	06/14/2024	Various		7,390,840	7,250,000	45,104
89157X-AE-1	TotalEnergies Capital SA Senior Unsecured 5.275% 09/10/54	D	09/23/2024	Barclays		17,393,094	17,100,000	35,079
89157X-AF-8	TotalEnergies Capital SA Senior Unsecured 5.425% 09/10/64	D	09/23/2024	Various		44,844,736	44,200,000	61,604

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	D	07/30/2024	AADE NonModco AAM		983,024	1,000,000	13,721
89531M-AS-1	TRESTLES CLO II LTD TREST 2018-2A CR 7.026% 07/25/37	D	10/09/2024	BTIG		1,012,500	1,000,000	30,679
89532X-AL-1	Trestles CLO VII Ltd TREST 2024-7A D1 7.726% 10/25/37	D	09/23/2024	Citigroup		4,012,000	4,000,000	15,845
89640Y-BL-7	Trinitas CLO VI Ltd TRNTS 2017-6A DR4 9.137% 01/25/34	D	08/02/2024	AADE - FABN		1,650,050	1,650,000	3,592
89641J-AG-1	Trinitas Clo IX Ltd TRNTS 2018-9A D 8.329% 01/20/32	D	11/27/2024	AARE II Surplus ISG		5,001,345	5,000,000	42,802
89642J-AE-5	Trinitas CLO XVII Ltd TRNTS 2021-17A C 7.179% 10/20/34	D	08/02/2024	AADE - FABN		3,903,922	3,900,992	9,349
89642J-AG-0	Trinitas CLO XVII Ltd TRNTS 2021-17A D 8.379% 10/20/34	D	08/02/2024	AADE - FABN		1,995,990	2,000,000	5,527
89642R-AG-2	Trinitas Clo VIII Ltd TRNTS 2018-8A D 7.979% 07/20/31	D	11/27/2024	Various		17,065,336	17,250,000	124,445
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 3.320% 04/15/40	D	12/02/2024	Apollo Internal		2,572,227	2,598,209	11,745
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 3.320% 04/15/40	D	11/27/2024	AARE II Surplus ISG		7,700,871	7,851,355	30,420
89822P-AB-9	TruPS Financials Note Securiti TFINS 2020-1A A2 8.654% 04/15/40	D	12/02/2024	Apollo Internal		3,857,750	3,900,000	21,876
902133-AU-1	Tyco Electronics Group SA Senior Unsecured 3.125% 08/15/27	D	11/27/2024	AARE II Surplus ISG		7,137,397	7,425,000	65,742
902613-AA-6	UBS Group AG SENIOR 3.126% 08/13/30	D	09/11/2024	STAR Non-Modco FWH		938,450	1,000,000	2,431
902613-AY-4	UBS Group AG Senior Unsecured 4.875% 05/15/45	D	01/18/2024	Morgan Stanley		4,696,750	5,000,000	45,365
902613-BB-3	UBS Group AG Senior Unsecured 4.550% 04/17/26	D	08/09/2024	AADE BLIC Modco AAM		3,975,107	4,000,000	56,117
902613-BH-0	UBS Group AG Senior Unsecured 5.699% 02/08/35	D	01/02/2024	UBS		3,499,720	3,500,000	
902613-BH-0	UBS Group AG Senior Unsecured 5.699% 02/08/35	D	07/31/2024	ALRE - DFL Trust AAM		24,305,294	23,900,000	764,268
902613-BJ-6	UBS Group AG Senior Unsecured 5.428% 02/08/30	D	01/02/2024	UBS		1,499,895	1,500,000	
902613-BJ-6	UBS Group AG Senior Unsecured 5.428% 02/08/30	D	07/31/2024	ALRE - DFL Trust AAM		4,649,729	4,600,000	140,103
902613-BK-3	UBS Group AG Junior Subordinated 7.750% Perpet.	D	02/08/2024	UBS		38,992,200	39,000,000	
902613-BM-9	UBS Group AG Senior Unsecured 5.379% 09/06/45	D	09/03/2024	UBS		17,000,000	17,000,000	
902613-BN-7	UBS Group AG Junior Subordinated 6.850% Perpet.	D	09/05/2024	UBS		25,000,000	25,000,000	
913318-AG-6	Unity-Peace Park CLO Ltd UNPPK 2022-1A C 7.017% 04/20/35	D	03/27/2024	Goldman Sachs		5,014,100	5,000,000	75,034
92331L-AY-6	Venture XXII CLO Ltd VENTR 2015-22A CR 6.818% 01/15/31	D	02/28/2024	AEL Modco AAM		984,684	1,000,000	9,137
92558W-AY-8	Vibrant CLO XII Ltd VIBR 2021-12A C1R 8.367% 04/20/34	D	07/11/2024	JPM SECURITIES LLC		1,504,680	1,500,000	16,277
92895F-AE-1	Voya 2024-3 LTD VOYA 2024-3A B 6.317% 06/06/65	D	06/18/2024	Bank of America		7,497,518	7,500,000	
92895F-AG-6	Voya 2024-3 LTD VOYA 2024-3A C 6.617% 07/20/37	D	06/18/2024	Bank of America		999,611	1,000,000	
92895F-AJ-0	Voya 2024-3 LTD VOYA 2024-3A D 7.667% 07/20/37	D	06/18/2024	Bank of America		999,407	1,000,000	
92915C-AW-4	Voya CLO 2016-1 Ltd VOYA 2016-1A CR 7.529% 01/20/31	D	02/28/2024	AEL Modco AAM		942,580	1,000,000	8,458
92918N-AU-1	Voya CLO 2020-3 Ltd VOYA 2020-3A CR 6.879% 10/20/34	D	01/24/2024	WELLS FARGO SECURITIES		7,178,400	7,200,000	6,064
92918N-AW-7	Voya CLO 2020-3 Ltd VOYA 2020-3A DR 8.129% 10/20/34	D	02/08/2024	Goldman Sachs		3,233,750	3,250,000	16,739
92918U-AE-1	Voya CLO 2022-1 Ltd VOYA 2022-1A B 6.517% 04/20/35	D	01/01/2024	ALRe Corporate AAM		(14,955,888)	(15,120,000)	(193,118)
92919A-AG-9	Voya CLO 2021-2 Ltd VOYA 2021-2A D 8.129% 10/20/34	D	01/17/2024	BTIG		4,343,180	4,376,000	98,751
92919D-AE-8	Voya CLO 2021-3 Ltd VOYA 2021-3A C 6.979% 01/20/35	D	03/27/2024	RBC CM, LLC		1,001,000	1,000,000	14,932
92920F-AE-0	Voya CLO 2023-1 Ltd VOYA 2023-1A C 7.467% 01/20/37	D	09/13/2024	JPM SECURITIES LLC		1,292,377	1,270,000	16,065
92920H-AJ-5	Voya CLO 2024-2 Ltd VOYA 2024-2A D 7.817% 07/20/37	D	05/21/2024	Scotia Capital		23,000,000	23,000,000	
92920K-AE-9	Voya CLO 2024-4 Ltd VOYA 2024-4A B 6.267% 07/20/37	D	07/12/2024	Bank of America		17,994,222	18,000,000	
92920K-AG-4	Voya CLO 2024-4 Ltd VOYA 2024-4A C 6.517% 07/20/37	D	07/12/2024	Bank of America		18,992,989	19,000,000	
92920L-AU-1	Voya CLO 2022-4 Ltd VOYA 2022-4A CR 7.067% 04/20/37	D	04/15/2024	Canadian Imperial Bank Of Comm		21,600,000	21,600,000	
92920L-AW-7	Voya CLO 2022-4 Ltd VOYA 2022-4A DR 8.317% 04/20/37	D	04/15/2024	Canadian Imperial Bank Of Comm		21,000,000	21,000,000	
92920T-AG-5	Voya CLO 2024-6 Ltd VOYA 2024-6A B1 6.317% 01/20/38	D	11/04/2024	Scotia Capital		32,000,000	32,000,000	
92920T-AJ-9	Voya CLO 2024-6 Ltd VOYA 2024-6A C 6.517% 01/20/38	D	11/04/2024	Scotia Capital		24,000,000	24,000,000	
92920T-AL-4	Voya CLO 2024-6 Ltd VOYA 2024-6A D1 7.567% 01/20/38	D	11/04/2024	Scotia Capital		21,500,000	21,500,000	
92944Y-AL-5	Voya CLO Ltd VOYA 2024-5A C 6.656% 10/15/37	D	09/05/2024	Santander US Capital Markets L		3,000,000	3,000,000	
92944Y-AN-1	Voya CLO Ltd VOYA 2024-5A D1A 7.806% 10/15/37	D	09/05/2024	Santander US Capital Markets L		16,988,100	17,000,000	
94860L-AG-0	Wehle Park CLO Ltd WEHPK 2022-1A D 7.967% 04/21/35	D	06/26/2024	Bank of America		3,511,760	3,500,000	55,662
94950H-AE-5	Wellfleet CLO 2017-3 Ltd WELF 2017-3A B 6.859% 01/17/31	D	12/27/2024	MMTL Modco AAM		5,500,127	5,500,000	74,402
94950H-AG-0	Wellfleet CLO 2017-3 Ltd WELF 2017-3A C 7.659% 01/17/31	D	02/28/2024	AEL Modco AAM		2,852,175	3,000,000	29,150
949575-AE-4	Wellington Management Clo 3 Lt WELLI 2024-3A C 6.582% 07/18/37	D	07/15/2024	Various		19,500,000	19,500,000	
949575-AG-9	Wellington Management Clo 3 Lt WELLI 2024-3A D1 7.632% 07/18/37	D	07/15/2024	JPM SECURITIES LLC		8,100,000	8,100,000	
94958L-AC-2	Wellington Management Clo 2 Lt WELLI 2024-2A B 6.617% 04/20/37	D	02/09/2024	Various		9,000,000	9,000,000	
94958L-AE-8	Wellington Management Clo 2 Lt WELLI 2024-2A C 7.017% 04/20/37	D	02/09/2024	Various		9,000,000	9,000,000	
94958L-AG-3	Wellington Management Clo 2 Lt WELLI 2024-2A D 8.517% 04/20/37	D	02/09/2024	Various		9,000,000	9,000,000	
961214-EL-3	Westpac Banking Corp Senior Unsecured 2.650% 01/16/30	D	09/25/2024	ALRe Corporate AAM		4,675,221	5,000,000	25,396
961214-ET-6	Westpac Banking Corp Senior Unsecured 2.150% 06/03/31	D	08/09/2024	AADE BLIC Modco AAM		34,103,936	40,000,000	157,667
961214-FG-3	Westpac Banking Corp Subordinated 5.405% 08/10/33	D	02/12/2024	Goldman Sachs		4,901,800	5,000,000	3,003
968209-AC-0	Wildwood Park CLO Ltd WILDPK 2024-1A B1 6.317% 10/20/37	D	09/12/2024	BNP Paribas		19,500,000	19,500,000	
968209-AG-1	Wildwood Park CLO Ltd WILDPK 2024-1A C 6.567% 10/20/37	D	09/12/2024	BNP Paribas		19,500,000	19,500,000	
968209-AJ-5	Wildwood Park CLO Ltd WILDPK 2024-1A D1 7.617% 10/20/37	D	09/12/2024	BNP Paribas		19,500,000	19,500,000	
98887Y-AE-7	Zais Clo 11 Ltd ZAIS 2018-11A B 7.129% 01/20/32	D	01/01/2024	ALRe Corporate AAM		(14,546,985)	(15,000,000)	(202,909)
98955R-AH-2	Owl Rock CLO II Ltd OR 2019-2A BR 6.779% 04/20/33	D	09/25/2024	AAIA NonModco AAM		9,016,785	9,000,000	120,959
BCC2LG-25-4	Aurium CLO III DAC ACLO 3A B2R 1.800% 04/16/30	B	01/29/2024	Morgan Stanley		2,482,635	2,713,263	2,171
BCC2LL-84-0	Ares European CLO VIII DAC ARESE 8A DR 7.015% 04/17/32	B	02/15/2024	Citigroup		1,346,418	1,346,243	10,120
BCC2ML-TX-2	Harvest CLO XXIII DAC HARVT 23A B1 4.769% 10/20/32	B	04/08/2024	Bank of America		1,064,441	1,083,400	13,456
BCC2ML-U1-0	Harvest CLO XXIII DAC HARVT 23A CE 5.188% 10/20/32	B	07/29/2024	JEFFERIES LLC		1,147,136	1,147,136	1,646

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
BCC20X-6A-7	CVC Cordatus Loan Fund VII DAC CORDA 7A DRR 5.786% 09/15/31	B	07/29/2024	JEFFERIES LLC		270,822	270,551	2,288
BCC20Z-89-3	Avoca Capital CLO X Ltd AVOCA 10A CRR 5.179% 04/15/35	B	10/03/2024	Morgan Stanley		1,103,388	1,102,803	14,803
BCC2R2-NQ-0	Jubilee CLO 2018-XXI DAC JUBIL 2018-21A DR 6.479% 04/15/35	B	07/29/2024	JEFFERIES LLC		1,120,372	1,119,253	3,909
BCC2R3-K9-9	CVC Cordatus Loan Fund XI DAC CORDA 11A DR 6.079% 10/15/31	B	03/21/2024	JEFFERIES LLC		2,175,076	2,183,811	29,883
BCC2R6-UU-4	Contego CLO VI DAC CONTE 6A CR 5.579% 04/15/34	B	03/13/2024	Intesa Sanpaolo S.P.A		3,259,477	3,284,108	37,606
BCC2R6-UX-8	Contego CLO VI DAC CONTE 6A DR 6.629% 04/15/34	B	04/08/2024	Bank of America		1,078,525	1,083,400	19,576
BCC2RF-YM-8	Madison Park Euro Funding XIII CADOG 13A CR 5.549% 01/15/32	B	07/29/2024	JEFFERIES LLC		334,736	334,401	1,012
BCC300-P4-8	OCP Euro CLO 2019-3 DAC OCPE 2019-3A CR 5.519% 04/20/33	B	06/26/2024	Citigroup		806,840	803,626	9,683
BCC304-HW-7	Crosthwaite Park CLO DAC CRWPK 1A B1R 5.186% 03/15/34	B	09/12/2024	Bank of America		6,557,000	6,540,129	48,183
BCC305-33-3	ARBOUR CLO IX DAC ARBR 9A D 6.429% 04/15/34	B	06/11/2024	BNP Paribas		2,677,034	2,690,487	34,228
BCC305-ZY-0	Sculptor European Clo II DAC OZLME 2A BR 4.879% 04/15/34	B	09/12/2024	Barclays		8,076,676	8,178,104	28,493
BCC30B-KZ-0	CVC Cordatus Loan Fund XX DAC CORDA 20A C 4.839% 06/22/34	B	02/21/2024	Citigroup		2,655,588	2,703,989	29,772
BCC30G-LQ-8	Sound Point Euro CLO I Funding SNDPE 1A CR 5.136% 05/25/34	B	09/23/2024	Citigroup		4,638,472	4,631,386	46,482
BCC30P-KZ-9	Penta Clo 9 DAC PENTA 2021-9A D 6.186% 07/25/36	B	07/24/2024	Morgan Stanley		2,396,280	2,384,359	2,247
BCC30Y-M5-4	Blackrock European Clo III Des BECLO 3A CR 5.219% 07/19/35	B	04/26/2024	Barclays		3,090,326	3,135,795	6,675
BCC31D-85-5	Voya Euro CLO II DAC VOYE 2A CR 5.329% 07/15/35	B	08/08/2024	Deutsche Bank Securities Inc		3,214,131	3,219,926	16,179
BCC31K-Y5-0	Arbour CLO III DAC ARBR 3A CRR 5.379% 07/15/34	B	10/29/2024	Deutsche Bank Securities Inc		4,338,929	4,326,382	13,588
BCC31Y-WW-3	Avondale Park CLO DAC AVDPK 1A B1R 4.652% 09/20/34	B	09/26/2024	Morgan Stanley		7,127,808	7,135,403	41,160
BCC31Y-WY-9	Avondale Park CLO DAC AVDPK 1A DR 6.002% 09/20/34	B	07/25/2024	Bank of America		2,829,995	2,817,878	20,945
BCC320-BZ-2	Neuberger Berman Loan Advisers NEUBE 2021-2A C 5.379% 04/15/34	B	06/26/2024	Bank of America		1,396,183	1,392,952	18,428
BCC32F-XN-2	Aqueduct European CLO 4-2019 D AQUE 2019-4A CR 5.179% 07/15/32	B	07/29/2024	JEFFERIES LLC		273,708	273,571	778
BCC32H-KT-9	Bridgepoint CLO 3 DAC BRGPT 3A D 6.579% 01/15/36	B	07/29/2024	Various		2,200,250	2,216,204	15,586
BCC330-L9-8	Bluemountain Euro 2021-2 CLO D BLUME 2021-2A B2 2.050% 10/15/35	B	01/29/2024	Morgan Stanley		3,333,243	3,798,568	3,677
BCC331-7N-1	Blackrock European CLO X DAC BECLO 10A B1R 4.959% 10/15/34	B	07/29/2024	Various		3,608,639	3,650,850	11,847
BCC335-PX-0	Avoca CLO XXV DAC AVOCA 25A C 5.279% 10/15/34	B	03/21/2024	JEFFERIES LLC		268,882	272,976	3,207
BCC335-PY-8	Avoca CLO XXV DAC AVOCA 25A D 6.179% 10/15/34	B	05/22/2024	Bank of America		2,390,803	2,396,795	19,771
BCC33C-CC-5	Rockford Tower Europe CLO 2021 RFTE 2021-2A D 6.548% 01/24/35	B	10/02/2024	Bank of America		1,109,365	1,106,599	16,715
BCC33D-H7-9	Jubilee CLO 2021-XXV DAC JUBIL 2021-25A C1 5.429% 10/15/35	B	07/29/2024	JEFFERIES LLC		271,536	271,400	716
BCC33J-7J-1	Harvest CLO XXV DAC HARVT 25A CR 5.619% 10/21/34	B	01/18/2024	Bank of America		263,550	271,701	95
BCC33N-Q2-8	Palmer Square European CLO PLMER 2022-1A B1 4.969% 01/21/35	B	07/25/2024	Citigroup		1,085,722	1,084,399	1,310
BCC33X-0Z-1	Dryden 66 Euro CLO 2018 DAC DRYD 2018-66A DR 6.558% 01/18/32	B	03/21/2024	Various		3,182,812	3,238,819	44,314
BCC350-8B-6	Blackrock European CLO VIII DA BECLO 8A CR 5.469% 01/20/36	B	09/12/2024	Various		5,535,804	5,530,882	50,908
BCC35D-14-1	Otranto Park CLO DAC OTOPK 1A B 5.173% 05/15/35	B	03/21/2024	Bank of America		7,396,307	7,406,993	82,499
BCC3GC-NH-8	Palmer Square European Clo 202 PLMER 2024-2A C 5.429% 10/15/37	B	06/20/2024	BNP Paribas		24,587,097	24,587,097	
BCC3GC-NJ-4	Palmer Square European Clo 202 PLMER 2024-2A D 6.429% 10/15/37	B	06/20/2024	BNP Paribas		16,355,764	16,355,764	
BCC3GW-2G-9	Sona Fios Clo III DAC FIOS 3A C 5.519% 04/20/37	B	09/25/2024	Morgan Stanley		1,565,821	1,564,648	2,372
BCC3JP-GF-8	Margay CLO I DAC MARGA 1A BR 5.229% 01/15/38	B	11/22/2024	Bank of America		9,153,866	9,153,866	
BCC3JP-GH-4	Margay CLO I DAC MARGA 1A DR 6.729% 01/15/38	B	11/22/2024	Bank of America		6,248,373	6,248,373	
BP8908-37-1	Indofood CBP Sukses Makmur Tbk Senior Unsecured 3.398% 06/09/31	D	01/01/2024	AAIA Amplify SA NonMod AAM				651
D0R6AW-QA-3	Allianz SE Subordinated 3.099% 07/06/47	B	04/25/2024	Tax Free Exchange		21,113,265	20,826,620	492,679
F5616K-AC-8	La Mondiale SAM Subordinated 5.875% 01/26/47	D	02/28/2024	AEL FWH AAM		985,809	1,000,000	5,712
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated 5.625% 06/24/46	D	04/26/2024	Goldman Sachs		18,806,005	18,900,000	860,453
G5436F-CC-4	Legal & General Finance PLC Senior Unsecured 5.875% 04/05/33	B	04/29/2024	Tax Free Exchange		3,264,870	2,511,805	9,650
G54404-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	D	03/21/2024	Goldman Sachs		3,128,800	3,200,000	1,867
G54404-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	D	08/09/2024	AAIA NonModco AAM		12,795,167	13,000,000	269,208
G8038#-AP-3	SERCO GROUP PLC SR NTS SER B 3.550% 10/08/27	D	05/30/2024	MMTL Modco AAM		1,796,993	2,000,000	10,256
G8867K-AB-9	Tiger Global Private Investmen A 6.580% 05/13/27	D	02/16/2024	Apollo Capital Markets Partner		69,133,560	69,810,724	
G8867L-AB-7	Tiger Global Private Investmen A 6.580% 05/13/27	D	02/16/2024	Apollo Capital Markets Partner		69,066,325	69,742,830	
G8868K-AB-8	Tiger Global PIP 14 Holdings, B 10.210% 06/30/26	D	01/16/2024	Apollo Internal		10,323,816	10,312,473	
G8868K-AB-8	Tiger Global PIP 14 Holdings, B 10.210% 06/30/26	D	01/19/2024	Tax Free Exchange		218,545,455	218,545,455	1,287,317
G93128-AA-3	Vista Equity Partners Fund VII OTHER 8.999% 02/28/28	D	02/29/2024	Interest Capitalization		2,679,227	2,679,227	
G9890#-AA-1	Ziraat DPR Finance Company Ziraat DPR Finance Company 7.453% 06/15/34	D	07/12/2024	Tax Free Exchange		95,000,000	95,000,000	557,041
L6076T-AB-5	Loarre Investments Sarl Senior Secured 6.500% 05/15/29	B	08/09/2024	AAIA NonModco AAM		19,863,464	19,647,009	312,169
N2563P-BY-9	Argentum Netherlands BV for Sw Subordinated 5.625% 08/15/52	D	03/21/2024	Goldman Sachs		3,072,100	3,100,000	106,563
P0359#-AA-4	Anpac SpA Senior Secured 7.729% 07/31/39	D	03/06/2024	PRIVATE		22,084,000	22,084,000	
P0606*-AA-9	AES Mexico Generation Holdings SECURED 7.620% 11/30/27	D	12/20/2024	CROSSTRADE		559,322	596,611	3,112
P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	D	05/30/2024	MMTL Modco AAM		3,711,109	4,181,531	47,182
Q8773@-AU-2	STOCKLAND TRUST MANAGEMENT LTD GTD SR NTS SER 19B 3.910% 04/30/31	D	05/30/2024	AAIA Modco FHLB - AAM		5,246,140	6,000,000	19,550
Q9194*-AM-1	Transurban Queensland Finance GTD SR SECD NTS SER L 4.060% 05/15/31	D	05/30/2024	AAIA Modco FHLB - AAM		6,282,900	7,000,000	11,842
X4771#-AK-5	Landsnet Hf SR NTS SER B 3.800% 02/20/31	D	05/30/2024	MMTL Modco AAM		2,608,669	3,000,000	31,667
X4771#-AL-3	Landsnet Hf SR NTS SER C 3.850% 02/20/32	D	05/30/2024	MMTL Modco AAM		2,562,751	3,000,000	32,083
X5151*-AJ-9	LANDSVIRKJUN SR NTS SER A 2.790% 11/18/29	D	05/30/2024	MMTL Modco AAM		8,568,696	10,100,000	9,393
Y6421X-BY-3	NTPC Ltd Senior Unsecured 4.250% 02/26/26	D	01/01/2024	ALRe Corporate AAM		(8,777,902)	(9,000,000)	(39,313)
ZH2256-56-3	Vontobel Holding AG Subordinated 9.480% Perpet.	D	12/03/2024	Apollo Internal		35,989,800	33,000,000	604,350

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						37,188,401,356	37,735,936,240	162,905,470
025537-AZ-4	American Electric Power Co Inc Junior Subordinated 7.050% 12/15/54		06/17/2024	JPM SECURITIES LLC		25,000,000	25,000,000	
29273V-AX-8	Energy Transfer LP Junior Subordinated 8.000% 05/15/54		01/11/2024	Various		14,767,000	14,600,000	
29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77		09/06/2024	JPM SECURITIES LLC		4,214,645	4,300,000	14,423
29379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78		10/28/2024	HSBC SECURITIES (USA) INC		2,895,690	3,000,000	33,146
37959G-AG-2	Global Atlantic Fin Co Subordinated 7.950% 10/15/54		06/14/2024	Various		18,246,500	18,200,000	8,215
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54		06/05/2024	Royal Bank of Canada		5,000,000	5,000,000	
842587-DF-1	Southern Co/The Junior Subordinated 4.000% 01/15/51		01/18/2024	Morgan Stanley		7,457,050	7,750,000	6,028
064159-8V-1	Bank of Nova Scotia/The Junior Subordinated 8.000% 01/27/84	A.	01/04/2024	Scotia Capital		16,000,000	16,000,000	
29250N-CF-0	Enbridge Inc Junior Subordinated 7.200% 06/27/54	A.	06/24/2024	MIZUHO SECURITIES USA L		20,000,000	20,000,000	
29250N-CG-8	Enbridge Inc Junior Subordinated 7.375% 03/15/55	A.	06/24/2024	MIZUHO SECURITIES USA L		20,000,000	20,000,000	
89116C-KP-1	Toronto-Dominion Bank/The Junior Subordinated 7.250% 07/31/84	A.	06/24/2024	TD Securities		25,000,000	25,000,000	
05254H-AA-2	Australia & New Zealand Bankin Junior Subordinated 6.750% Perpet.	D.	01/18/2024	Morgan Stanley		12,700,000	12,500,000	86,719
05565Q-DV-7	BP Capital Markets PLC Subordinated 4.875% Perpet.	D.	01/18/2024	Morgan Stanley		16,339,200	17,250,000	70,078
62878W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet.	D.	07/16/2024	Various		12,551,563	13,000,000	175,625
86564C-AE-0	Sumitomo Life Insurance Co Subordinated 5.875% Perpet.	D.	01/22/2024	MIZUHO SECURITIES USA L		5,008,500	5,000,000	4,896
G54404-AU-5	Legal & General Group PLC Junior Subordinated 5.625% Perpet.	B.	08/09/2024	AAIA NonModco AAM		9,752,127	10,831,613	235,099
1309999999. Subtotal - Bonds - Hybrid Securities						214,932,275	217,431,613	634,229
000000-00-0	AP Aristotle Holdings LLC Aristotle Senior 5.250% 02/28/42		12/23/2024	Various		525,327,798	525,327,798	2,723,341
000000-00-0	AP Moon II Holdings LLC AP Moon Holdings LLC 6.000% 12/15/49		09/26/2024	PRIVATE		284,935,000	284,935,000	
000000-00-0	Aqua Borrower Trust J Aqua Borrower Trust J 6.310% 12/16/49		12/16/2024	Wilmington Trust National Asso		42,000,000	42,000,000	
000000-00-0	Aqua Borrower Trust J Aqua Borrower Trust J 6.710% 12/16/49		12/16/2024	Wilmington Trust National Asso		6,250,000	6,250,000	
000000-00-0	Aqua Borrower Trust J Aqua Borrower Trust J 7.840% 12/16/49		12/16/2024	Wilmington Trust National Asso		2,300,000	2,300,000	
000000-00-0	Petros PACE Finance LLC A 6.673% 01/31/57		10/16/2024	Petros		5,516,910	5,292,000	
000000-00-0	Petros PACE Finance LLC A 7.001% 01/31/57		10/29/2024	Petros		7,268,732	6,972,405	
000000-00-0	Petros PACE Finance LLC B 7.706% 01/31/57		10/16/2024	Petros		112,590	108,000	
000000-00-0	Petros PACE Finance LLC B 8.033% 01/31/57		10/29/2024	Petros		148,341	142,294	
000000-00-0	AP Aristotle Holdings LLC Aristotle Junior 0% 30 Sep 42 0.000% 09/30/24		12/23/2024	Various		6,500,000	6,500,000	40,738
000249-AA-0	AA MMF 1 LTD AA 6.566% 10/08/51		07/10/2024	MMTL Modco AAM		32,046,444	31,830,000	483,185
000249-AB-8	AA MMF 1 LTD AA 8.866% 10/08/51		07/10/2024	MMTL Modco AAM		4,730,880	4,800,000	95,865
000249-AC-6	AA MMF 1 LTD AA 12.616% 10/08/51		07/10/2024	MMTL Modco AAM		2,558,583	2,525,000	70,155
000249-AD-4	AA MMF 1 LTD AA 13.866% 10/08/51		07/10/2024	MMTL Modco AAM		2,379,513	2,375,000	72,173
00043*-AA-7	AA Warehouse 21-A 6.328% 08/08/36		10/03/2024	Various		112,976,000	112,976,000	
00043*-AB-5	AA Warehouse 21A 6.478% 08/08/36		10/03/2024	Various		16,578,000	16,578,000	
00196#-AA-8	AOP Finance Partners LP AOP 6.893% 03/31/41		12/11/2024	Various		41,186,528	41,186,528	
00196#-AB-6	AOP Finance Partners LP AOP 7.893% 03/31/41		12/11/2024	Various		18,320,684	18,320,684	
00196#-AB-6	AOP Finance Partners LP AOP 7.893% 03/31/41		01/18/2024	Interest Capitalization		4,854,522	4,854,522	
00233*-AA-7	AP MAIA HOLDINGS I LLC A 5.500% 07/28/47		12/20/2024	CROSSTRADE		5,264,906	5,126,990	104,961
03744@-AA-1	AP Moon Holdings LLC A 6.000% 06/30/49		07/18/2024	Various		526,000,000	526,000,000	2,489,733
03770*-AA-0	Apollo Asset-Backed Finance Le A 6.210% 06/30/44		11/19/2024	Various		45,601,852	45,601,852	
03770*-AA-0	Apollo Asset-Backed Finance Le A 6.210% 06/30/44		07/25/2024	Tax Free Exchange		50,000,000	50,000,000	271,082
03770*-AB-8	Apollo Asset-Backed Finance Le C 7.410% 06/30/44		11/19/2024	Various		18,240,741	18,240,741	
03770*-AB-8	Apollo Asset-Backed Finance Le C 7.410% 06/30/44		07/25/2024	Tax Free Exchange		20,000,000	20,000,000	126,433
03770*-AC-6	Apollo Asset-Backed Finance Le B 6.760% 06/30/44		11/19/2024	Various		72,962,963	72,962,963	
03770*-AC-6	Apollo Asset-Backed Finance Le B 6.760% 06/30/44		07/25/2024	Tax Free Exchange		80,000,000	80,000,000	466,730
037980-AA-7	Aqua Assetco Finance Trust 202 AAFT 2022-A A 5.772% 07/21/46		12/31/2024	Apollo Internal		144,550	144,666	348
037980-AB-5	Aqua Assetco Finance Trust 202 AAFT 2022-A B 6.438% 07/21/46		12/02/2024	Apollo Internal		6,618,733	6,607,500	20,088
037980-AC-3	Aqua Assetco Finance Trust 202 AAFT 2022-A C 7.819% 07/21/46		12/02/2024	Apollo Internal		6,105,847	6,043,000	22,313
037980-AF-6	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - A2 - Senior 6.508% 12/17/50		12/17/2024	Tax Free Exchange		47,716,308	47,661,369	249,867
037980-AG-4	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - B - Mezz 7.506% 12/17/50		12/17/2024	Tax Free Exchange		24,741,426	24,879,235	150,432
037980-AH-2	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - C - Junior Mez 8.756% 12/17/50		12/17/2024	Tax Free Exchange		28,256,803	30,026,663	211,791
03843F-AB-7	Aqua AssetCo Borrower Trust F A2 6.280% 03/13/49		10/01/2024	Various		173,615,239	173,615,239	(351,600)
03843F-AC-5	Aqua AssetCo Borrower Trust F B 6.880% 03/13/49		10/01/2024	Various		34,871,437	34,871,437	(140,363)
03843F-AD-3	Aqua AssetCo Borrower Trust F C 8.890% 03/13/49		10/01/2024	Various		34,426,270	34,426,270	(862,097)
04940#-AA-9	ATLAS SECURITIZED PRODUCTS FUN A 6.287% 03/28/69		12/13/2024	Various		891,351,351	891,351,351	
04940#-AB-7	ATLAS SECURITIZED PRODUCTS FUN B 7.837% 03/28/69		12/13/2024	Various		78,648,649	78,648,649	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.832% 07/17/65		12/27/2024	Various		444,986,131	444,986,131	
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.832% 07/17/65		07/17/2024	Tax Free Exchange		540,083,883	551,294,002	
04941*-AB-0	Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.366% 07/17/65		12/27/2024	Various		216,986,958	216,986,958	
04941*-AB-0	Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.366% 07/17/65		07/17/2024	Tax Free Exchange		269,131,389	269,782,171	
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.866% 07/17/65		12/27/2024	Various		444,986,131	444,986,131	
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.866% 07/17/65		07/17/2024	Tax Free Exchange		547,249,262	551,294,002	
04941*-AD-6	Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.366% 07/17/65		12/27/2024	Various		216,986,958	216,986,958	
04941*-AD-6	Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.366% 07/17/65		07/17/2024	Tax Free Exchange		267,909,110	269,782,171	
049463-AB-8	Atlas Warehouse Lending Co LP Senior Unsecured 6.250% 11/01/29		10/28/2024	Direct		450,000,000	450,000,000	
049463-AC-6	Atlas Warehouse Lending Co LP Senior Unsecured 6.050% 11/01/27		10/28/2024	Direct		295,000,000	295,000,000	
049463-AD-4	Atlas Warehouse Lending Co LP Senior Unsecured 6.050% 01/15/28		12/05/2024	JPM SECURITIES LLC		24,995,250	25,000,000	
049463-AE-2	Atlas Warehouse Lending Co LP Senior Unsecured 6.250% 01/15/30		12/05/2024	JPM SECURITIES LLC		4,993,450	5,000,000	
28655*-AA-7	Eliant Invest Holding LP B 7.024% 12/15/41		12/03/2024	Various		128,924,857	128,924,857	
28655*-AA-7	Eliant Invest Holding LP B 7.024% 12/15/41		08/02/2024	Interest Capitalization		27,983	27,983	
28655*-AA-7	Eliant Invest Holding LP B 7.024% 12/15/41		07/12/2024	AMH - AmerUs Group Co.		191,833,777	191,833,777	445,375
28655*-AB-5	Eliant Invest Holding LP C 7.774% 12/15/41		12/03/2024	Various		48,452,349	48,452,349	
28655*-AB-5	Eliant Invest Holding LP C 7.774% 12/15/41		02/22/2024	Interest Capitalization		7,131	7,131	
28655*-AB-5	Eliant Invest Holding LP C 7.774% 12/15/41		07/12/2024	AMH - AmerUs Group Co.		71,937,668	71,937,668	183,005
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.707% 12/31/33		12/02/2024	Apollo Internal		57,666,706	56,758,569	
408203-AG-2	Hamlet Securitization Trust 20 HMLET 2020-CRE1 D 8.415% 10/18/52		01/01/2024	Various				14,653
411648-AA-2	HarbourView Tune Royalty 1 LLC TLA 3.620% 11/30/81		07/10/2024	MMTL Modco AAM		26,466,353	30,000,000	120,667
69291V-AA-2	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 6.097% 09/15/39		06/20/2024	BNP Paribas		21,700,000	21,700,000	
69291V-AB-0	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39		06/20/2024	BNP Paribas		28,999,667	29,000,000	
69291V-AC-8	PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39		06/20/2024	BNP Paribas		24,359,467	24,360,000	
69291V-AD-6	PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39		06/20/2024	BNP Paribas		57,119,794	57,120,000	
69291V-AE-4	PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39		06/20/2024	BNP Paribas		26,259,554	26,260,000	
69453#-AA-1	PK ALIFT WH 5 LP PK Alift 5 DD 7.647% 11/14/44		11/13/2024	Capital Call Revolver		25,244,160	25,244,160	
716808-BC-9	Petros PACE Finance LLC A 3.642% 01/31/57		07/10/2024	MMTL Modco AAM		8,172,668	10,146,080	12,317
716808-BE-5	Petros PACE Finance LLC A 3.642% 01/31/57		07/10/2024	MMTL Modco AAM		968,908	1,125,198	1,366
716808-DJ-2	Petros PACE Finance LLC A 6.779% 01/31/57		07/30/2024	Petros		15,632,218	14,994,933	
716808-DK-9	Petros PACE Finance LLC B 7.371% 01/31/57		07/30/2024	Petros		319,025	306,019	
716808-DN-3	Petros PACE Finance LLC A 6.942% 01/31/57		02/28/2024	Tax Free Exchange		12,710,900	12,118,298	74,784
716808-DP-8	Petros PACE Finance LLC B 7.975% 01/31/57		02/28/2024	Tax Free Exchange		259,662	247,312	1,863
716808-DS-2	Petros PACE Finance LLC A 7.185% 01/31/57		04/05/2024	Taxable Exchange		5,771,529	5,536,239	4,481
716808-DT-0	Petros PACE Finance LLC B 8.217% 01/31/57		04/05/2024	Taxable Exchange		117,786	112,984	112
716808-DW-3	Petros PACE Finance LLC A 7.525% 01/31/57		05/01/2024	Petros		22,987,125	22,050,000	
716808-DX-1	Petros PACE Finance LLC B 8.555% 01/31/57		05/01/2024	Petros		469,125	450,000	
716808-DY-9	Petros PACE Finance LLC A 7.300% 01/31/57		05/30/2024	Petros		17,866,441	17,138,073	
716808-DZ-6	Petros PACE Finance LLC B 8.331% 01/31/57		05/30/2024	Petros		364,621	349,757	
716808-EA-0	Petros PACE Finance LLC A 7.297% 01/31/57		06/18/2024	Petros		5,108,250	4,900,000	
716808-EB-8	Petros PACE Finance LLC B 8.328% 01/31/57		06/18/2024	Petros		104,250	100,000	
716808-EJ-1	Petros PACE Finance LLC A 7.056% 01/31/57		08/21/2024	Taxable Exchange		2,916,620	2,876,635	30,446
716808-EK-8	Petros PACE Finance LLC A 8.087% 01/31/57		09/05/2024	Taxable Exchange		59,634	58,707	902
749800-AG-6	RR 17 Ltd RRAM 2021-17A B 6.818% 07/15/34		02/13/2024	AADE - CATALINA		5,117,903	5,143,699	29,907
749800-AJ-0	RR 17 Ltd RRAM 2021-17A C 7.868% 07/15/34		02/13/2024	AADE - CATALINA		4,960,385	5,000,000	33,155
92890C-AD-5	WDL Fleet LLC D 7.355% 12/31/38		12/19/2024	Various		12,896,125	12,896,125	
92890C-AE-3	WDL Fleet LLC E 8.355% 12/01/38		12/19/2024	Various		3,976,906	3,976,906	
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 7.061% 04/19/40		12/20/2024	Capital Call Revolver		14,246,513	14,246,513	
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 8.061% 04/19/40		12/20/2024	Capital Call Revolver		4,748,838	4,748,838	
96328G-BR-7	Wheels Fleet Lease Funding 1 L WFLF 2024-1A D 6.660% 02/18/39		04/09/2024	BNP Paribas		15,299,564	15,300,000	
96328G-BX-4	Wheels Fleet Lease Funding 1 L WFLF 2024-2A D 5.520% 06/21/39		08/13/2024	WELLS FARGO SECURITIES		7,798,467	7,800,000	
97988M-AE-3	Woodmont 2021-8 Trust WDMNT 2021-8A C 7.694% 01/18/34		03/06/2024	WELLS FARGO SECURITIES		17,000,000	17,000,000	197,378
97988P-BC-9	Woodmont 2017-1 Trust WDMNT 2017-1A A2RR 6.694% 10/18/33		05/02/2024	MMTL Modco AAM		4,649,424	4,725,000	13,577
97988P-BE-5	Woodmont 2017-1 Trust WDMNT 2017-1A BRR 6.824% 10/18/33		05/02/2024	MMTL Modco AAM		14,905,995	15,000,000	43,860
97988P-BG-0	Woodmont 2017-1 Trust WDMNT 2017-1A CRR 7.544% 10/18/33		12/26/2024	Various		29,526,554	29,700,000	260,612

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

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97988P-BJ-4	Woodmont 2017-1 Trust WDMNT 2017-1A DRR 8.744% 10/18/33		08/16/2024	AARE Surplus AAM		22,849,031	22,750,000	172,100
97988Q-BC-7	Woodmont 2017-2 Trust WDMNT 2017-2A BRR 6.517% 10/20/36		11/27/2024	Citigroup		39,500,000	39,500,000	
97988Q-BE-3	Woodmont 2017-2 Trust WDMNT 2017-2A CRR 6.967% 10/20/36		11/27/2024	Citigroup		51,800,000	51,800,000	
97988Q-BG-8	Woodmont 2017-2 Trust WDMNT 2017-2A DRR 8.517% 10/20/36		11/27/2024	Citigroup		32,500,000	32,500,000	
97988R-AA-0	Woodmont 2022-9 Trust WDMNT 2022-9A A1A 6.526% 04/25/34		01/01/2024	AAIA PRT Ded LMT ACRA Mod AAM		(10,192,887)	(10,440,000)	(90,759)
97988R-AG-7	Woodmont 2022-9 Trust WDMNT 2022-9A B1 6.926% 04/25/34		01/01/2024	AAIA PRT Ded LMT ACRA Mod AAM		(1,362,339)	(1,440,000)	(13,207)
97988R-BA-9	Woodmont 2022-9 Trust WDMNT 2022-9A A1R 6.326% 10/25/36		08/06/2024	NATIXIS SA		117,500,000	117,500,000	
97988R-BC-5	Woodmont 2022-9 Trust WDMNT 2022-9A A2R 6.476% 10/25/36		08/06/2024	NATIXIS SA		18,750,000	18,750,000	
97988R-BE-1	Woodmont 2022-9 Trust WDMNT 2022-9A BR 6.576% 10/25/36		08/06/2024	NATIXIS SA		3,725,000	3,725,000	
97988R-BG-6	Woodmont 2022-9 Trust WDMNT 2022-9A CR 7.076% 10/25/36		08/06/2024	NATIXIS SA		38,700,000	38,700,000	
97988R-BJ-0	Woodmont 2022-9 Trust WDMNT 2022-9A DR 8.776% 10/25/36		08/06/2024	NATIXIS SA		12,625,000	12,625,000	
97988T-AC-2	Woodmont 2023-11 Trust WDMNT 2023-11A A2 7.726% 04/23/35		08/20/2024	AARE Surplus AAM		8,052,296	8,000,000	52,161
000000-00-0	RRE 7 Loan Management DAC RRME 7A A2 4.779% 01/15/36	B	04/09/2024	Morgan Stanley		428,384	434,202	5,749
000000-00-0	RRE 9 Loan Management DAC RRME 9A A2 4.879% 10/15/36	B	04/10/2024	Various		3,523,810	3,550,228	5,762
000000-00-0	RRE 5 Loan Management DAC RRME 5A A2R 4.929% 01/15/37	B	03/20/2024	Various		1,765,262	1,780,393	8,733
000000-00-0	RRE 12 Loan Management DAC RRME 12A BR 5.379% 07/15/37	B	05/31/2024	Deutsche Bank Securities Inc		37,414,046	37,414,046	
000000-00-0	RRE 19 Loan Management DAC RRME 19A A2B 5.500% 07/15/37	B	05/24/2024	Barclays		7,023,231	7,023,231	
000000-00-0	RRE 19 Loan Management DAC RRME 19A B 5.729% 07/15/37	B	05/24/2024	Barclays		30,794,165	30,794,165	
000000-00-0	RRE 12 Loan Management DAC RRME 12A C1R 6.179% 07/15/37	B	05/31/2024	Deutsche Bank Securities Inc		27,884,564	27,884,564	
000000-00-0	RRE 19 Loan Management DAC RRME 19A C1 6.479% 07/15/37	B	05/24/2024	Barclays		23,770,934	23,770,934	
000000-00-0	RRE 12 Loan Management DAC RRME 12A C2R 7.479% 07/15/37	B	05/31/2024	Deutsche Bank Securities Inc		6,497,374	6,497,374	
000000-00-0	RRE 20 Loan Management DAC RRME 20A A2A 5.079% 10/15/37	B	07/12/2024	NATIXIS SA		45,176,954	45,176,954	
000000-00-0	RRE 20 Loan Management DAC RRME 20A A2B 5.200% 10/15/37	B	07/12/2024	NATIXIS SA		8,164,510	8,164,510	
000000-00-0	RRE 20 Loan Management DAC RRME 20A B 5.379% 10/15/37	B	07/12/2024	NATIXIS SA		25,037,830	25,037,830	
000000-00-0	RRE 20 Loan Management DAC RRME 20A C1 6.179% 10/15/37	B	07/12/2024	NATIXIS SA		26,126,431	26,126,431	
000000-00-0	RRE 22 Loan Management DAC RRME 22A A2 5.079% 01/15/38	B	09/18/2024	JPM SECURITIES LLC		54,458,360	54,458,360	
000000-00-0	RRE 22 Loan Management DAC RRME 22A B 5.429% 01/15/38	B	09/18/2024	JPM SECURITIES LLC		25,562,087	25,562,087	
000000-00-0	RRE 22 Loan Management DAC RRME 22A C1 6.229% 01/15/38	B	09/18/2024	JPM SECURITIES LLC		26,673,482	26,673,482	
000000-00-0	RRE 22 Loan Management DAC RRME 22A C2 7.279% 01/15/38	B	09/18/2024	JPM SECURITIES LLC		3,334,185	3,334,185	
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1D 6.506% 07/15/38	D	11/13/2024	Various		93,551,086	93,551,086	
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2D 6.806% 07/15/38	D	11/13/2024	Various		18,036,136	18,036,136	
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A BD 7.506% 07/15/38	D	11/13/2024	Various		10,306,364	10,306,364	
000000-00-0	AA Infrastructure Fund 2 LLC AAIF 2024-1A CD 9.506% 07/15/38	D	11/13/2024	Various		6,212,447	6,212,447	
000000-00-0	RRE 18 Loan Management DAC RRME 18A A2A 5.279% 04/15/39	B	03/05/2024	Bank of America		20,085,554	20,085,554	
000000-00-0	RRE 17 Loan Management DAC RRME 17A A2A 5.329% 04/15/39	B	02/08/2024	JEFFERIES LLC		22,631,748	22,631,748	
000000-00-0	RRE 17 Loan Management DAC RRME 17A A2B 5.500% 04/15/39	B	02/08/2024	JEFFERIES LLC		4,310,809	4,310,809	
000000-00-0	RRE 18 Loan Management DAC RRME 18A A2B 5.500% 04/15/39	B	03/05/2024	Bank of America		8,142,792	8,142,792	
000000-00-0	RRE 17 Loan Management DAC RRME 17A B 5.679% 04/15/39	B	02/08/2024	JEFFERIES LLC		36,641,878	36,641,878	
000000-00-0	RRE 18 Loan Management DAC RRME 18A B 5.729% 04/15/39	B	03/05/2024	Bank of America		39,085,402	39,085,402	
000000-00-0	RRE 17 Loan Management DAC RRME 17A C1 6.679% 04/15/39	B	02/08/2024	JEFFERIES LLC		22,092,897	22,092,897	
000000-00-0	RRE 18 Loan Management DAC RRME 18A C1 6.729% 04/15/39	B	03/05/2024	Bank of America		17,914,142	17,914,142	
000000-00-0	RRE 21 Loan Management DAC RRME 21A A2A 5.129% 10/15/39	B	08/16/2024	Bank of America		29,934,808	29,934,808	
000000-00-0	RRE 21 Loan Management DAC RRME 21A B 5.379% 10/15/39	B	08/16/2024	Bank of America		24,668,499	24,668,499	
000000-00-0	RRE 21 Loan Management DAC RRME 21A C1 6.379% 10/15/39	B	08/16/2024	Bank of America		7,317,398	7,317,398	
000000-00-0	RRE 21 Loan Management DAC RRME 21A C2 7.779% 10/15/39	B	08/16/2024	Bank of America		3,326,090	3,326,090	
000000-00-0	RRE 3 Loan Management DAC RRME 3A A2R 5.029% 12/15/39	B	10/11/2024	HSBC SECURITIES (USA) INC		36,775,768	36,775,768	
000000-00-0	RRE 3 Loan Management DAC RRME 3A BR 5.379% 12/15/39	B	10/11/2024	HSBC SECURITIES (USA) INC		21,805,970	21,805,970	
000000-00-0	RRE 3 Loan Management DAC RRME 3A C1R 6.179% 12/15/39	B	10/11/2024	HSBC SECURITIES (USA) INC		12,961,469	12,961,469	
000000-00-0	RRE 3 Loan Management DAC RRME 3A C2R 7.229% 12/15/39	B	10/11/2024	HSBC SECURITIES (USA) INC		3,543,470	3,543,470	
000000-00-0	RRE 19 Loan Management DAC RRME 19A A2A 5.229% 05/13/65	B	05/24/2024	Barclays		30,253,916	30,253,916	
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		1		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		5		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		5		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		4		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		3		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		1		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		1		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		5		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		5		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 3.000% 10/23/66	B	12/10/2024	Over the Counter		4		
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 5.524% 10/23/66	B	12/10/2024	Over the Counter		302,091,721	296,168,354	
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 6.074% 10/23/66	B	12/10/2024	Over the Counter		11,164,271	10,945,364	
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 6.224% 10/23/66	B	12/10/2024	Over the Counter		4,925,416	4,828,840	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 6.324% 10/23/66	B	12/10/2024	Over the Counter		3,611,933	3,541,110	
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 8.324% 10/23/66	B	12/10/2024	Over the Counter		3,283,641	3,219,256	
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 9.324% 10/23/66	B	12/10/2024	Over the Counter		1,641,775	1,609,584	
000000-00-0	Turbin Finance Trust 2024-1 Turbin Finance Trust 2024-1 12.324% 10/23/66	B	12/10/2024	Over the Counter		1,642,173	1,609,974	
00024D-AA-1	AA Infrastructure Fund 2 LLC AAIF 2024-1A A1 6.506% 07/15/38	D	07/02/2024	SMBC Nikko Securities America		463,250,000	463,250,000	
00024D-AC-7	AA Infrastructure Fund 2 LLC AAIF 2024-1A A2 6.806% 07/15/38	D	07/02/2024	SMBC Nikko Securities America		89,250,000	89,250,000	
00024D-AE-3	AA Infrastructure Fund 2 LLC AAIF 2024-1A B 7.506% 07/15/38	D	07/02/2024	SMBC Nikko Securities America		51,000,000	51,000,000	
00024D-AG-8	AA Infrastructure Fund 2 LLC AAIF 2024-1A C 9.506% 07/15/38	D	07/02/2024	SMBC Nikko Securities America		30,741,667	30,741,667	
03744A-AA-0	AP Oryx Holdings Limited AP Oryx Holdings Limited 6.100% 09/08/43	D	11/15/2024	Various		375,000,000	375,000,000	1,632,438
03843G-AB-5	Aqua AssetCo Borrower Trust G Aqua Trust G Class A-2 6.411% 06/21/49	D	10/09/2024	Tax Free Exchange		80,716,009	80,716,009	316,232
03843G-AC-3	Aqua AssetCo Borrower Trust G Aqua Trust G Class B 7.161% 06/21/49	D	10/09/2024	Tax Free Exchange		35,948,366	35,948,366	157,316
03843G-AD-1	Aqua AssetCo Borrower Trust G Aqua Trust G Class C 8.261% 06/21/49	D	10/09/2024	Tax Free Exchange		37,307,776	37,307,776	196,905
35138C-AD-6	Fox Hedge LP A 6.050% 11/28/64	D	09/30/2024	PRIVATE		1,500,000,000	1,500,000,000	
35138C-AE-4	Fox Hedge LP B 7.466% 11/28/64	D	09/30/2024	Various		817,000,000	817,000,000	
35138C-AF-1	Fox Hedge LP C 8.466% 11/28/64	D	09/30/2024	Various		683,000,000	683,000,000	
40257D-AC-1	RRX 7 Ltd RRAMX 2022-7A A2 6.656% 07/15/35	D	06/11/2024	Bank of America		6,916,008	6,900,000	81,469
40257D-AE-7	RRX 7 Ltd RRAMX 2022-7A B 6.856% 07/15/35	D	02/01/2024	AADE - CATALINA		4,247,940	4,360,932	14,568
55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44	D	08/02/2024	AAIA NonModco AAM		480,689	511,742	1,077
69381E-AA-1	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 A 5.052% 10/15/39	C	09/18/2024	MIZUHO SECURITIES USA L		99,999,850	100,000,000	
69381E-AB-9	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 B 5.142% 10/15/39	C	09/18/2024	MIZUHO SECURITIES USA L		18,199,463	18,200,000	
69381E-AC-7	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 C 5.432% 10/15/39	C	09/18/2024	MIZUHO SECURITIES USA L		79,998,384	80,000,000	
69381E-AD-5	PK ALIFT Loan Funding 4 LP PKAIR 2024-2 D 6.407% 10/15/39	C	09/18/2024	MIZUHO SECURITIES USA L		37,599,707	37,600,000	
74979V-AR-4	RR 5 Ltd RRAM 2018-5A BR 7.156% 07/15/39	D	04/19/2024	BNP Paribas		12,000,000	12,000,000	
74979V-AT-0	RR 5 Ltd RRAM 2018-5A CR 8.256% 07/15/39	D	04/19/2024	BNP Paribas		22,600,000	22,600,000	
74979V-AV-5	RR 5 Ltd RRAM 2018-5A A2R 6.606% 07/15/39	D	04/19/2024	BNP Paribas		6,315,000	6,315,000	
74980E-AU-2	RR 7 Ltd RRAM 2019-7A B1B 6.756% 01/15/37	D	04/16/2024	BNP Paribas		2,000,000	2,000,000	2,889
74980F-AU-9	RR 8 Ltd RRAM 2020-8A BR 6.856% 07/15/37	D	05/03/2024	Goldman Sachs		17,670,000	17,670,000	
74980F-AW-5	RR 8 Ltd RRAM 2020-8A C1R 7.806% 07/15/37	D	05/03/2024	Goldman Sachs		14,730,000	14,730,000	
74980F-AY-1	RR 8 Ltd RRAM 2020-8A C2R 9.006% 07/15/37	D	05/03/2024	Goldman Sachs		4,950,000	4,950,000	
74980P-AE-3	RR 14 Ltd RRAM 2021-14A B 6.818% 04/15/36	D	07/30/2024	AADE - AAIA non-Modco - AAM		9,003,393	9,000,000	27,986
74980P-AG-8	RR 14 Ltd RRAM 2021-14A C 7.818% 04/15/36	D	12/26/2024	Jackson Ntl FWH - AAM		16,306,843	16,250,000	254,069
74980X-AE-6	RR15 Ltd RRAM 2021-15A B 6.818% 04/15/36	D	07/31/2024	AADE - AAIA non-Modco - AAM		25,509,614	25,500,000	84,580
74980X-AG-1	RR15 Ltd RRAM 2021-15A C 7.818% 04/15/36	D	12/26/2024	Jackson Ntl FWH - AAM		14,007,154	14,000,000	218,890
74988A-AE-8	RR 31 Ltd RRAM 2024-31A B 6.606% 10/15/39	D	08/15/2024	RBC CM, LLC		29,500,000	29,500,000	
74988A-AG-3	RR 31 Ltd RRAM 2024-31A C1 7.456% 10/15/39	D	08/15/2024	RBC CM, LLC		19,500,000	19,500,000	
74988A-AJ-7	RR 31 Ltd RRAM 2024-31A A2 6.406% 10/15/39	D	08/15/2024	RBC CM, LLC		19,250,000	19,250,000	
74988A-AL-2	RR 31 Ltd RRAM 2024-31A C2 8.656% 10/15/39	D	08/15/2024	RBC CM, LLC		2,500,000	2,500,000	
74988C-AC-8	RR 32 LTD /old RRAM 2024-32RA A2R 6.356% 10/15/39	D	09/26/2024	Citigroup		51,250,000	51,250,000	
74988C-AE-4	RR 32 LTD /old RRAM 2024-32RA C1AR 7.456% 10/15/39	D	09/26/2024	Citigroup		18,500,000	18,500,000	
74988C-AJ-3	RR 32 LTD /old RRAM 2024-32RA BR 6.606% 10/15/39	D	09/26/2024	Citigroup		29,500,000	29,500,000	
74988C-AL-8	RR 32 LTD /old RRAM 2024-32RA C1BR 8.356% 10/15/39	D	09/26/2024	Citigroup		3,500,000	3,500,000	
74988W-AC-4	RR 34 LTD RRAM 2024-34RA A2AR 6.356% 10/15/39	D	10/31/2024	Scotia Capital		21,375,000	21,375,000	
74988W-AG-5	RR 34 LTD RRAM 2024-34RA BR 6.556% 10/15/39	D	10/31/2024	Scotia Capital		30,750,000	30,750,000	
74988W-AJ-9	RR 34 LTD RRAM 2024-34RA C1AR 7.406% 10/15/39	D	10/31/2024	Scotia Capital		22,500,000	22,500,000	
74988W-AN-0	RR 34 LTD RRAM 2024-34RA C1BR 8.306% 10/15/39	D	10/31/2024	Scotia Capital		4,500,000	4,500,000	
74989H-AS-1	RR 12 Ltd RRAM 2020-12A BR3 6.656% 01/15/36	D	07/05/2024	SMBC Nikko Securities America		20,640,000	20,640,000	
74989H-AU-6	RR 12 Ltd RRAM 2020-12A CR3 7.656% 01/15/36	D	07/05/2024	SMBC Nikko Securities America		21,965,000	21,965,000	
74989N-AC-3	RR 28 Ltd RRAM 2024-28RA A2R 6.706% 04/15/37	D	02/12/2024	JPM SECURITIES LLC		33,800,000	33,800,000	
74989N-AE-9	RR 28 Ltd RRAM 2024-28RA C1R 8.106% 04/15/37	D	02/12/2024	JPM SECURITIES LLC		18,400,000	18,400,000	
74989N-AG-4	RR 28 Ltd RRAM 2024-28RA C2R 9.106% 04/15/37	D	02/12/2024	JPM SECURITIES LLC		5,850,000	5,850,000	
74989N-AJ-8	RR 28 Ltd RRAM 2024-28RA BR 7.106% 04/15/37	D	02/12/2024	JPM SECURITIES LLC		25,000,000	25,000,000	
74989V-AC-5	RR 29 LTD RRAM 2024-29RA A 6.356% 07/15/39	D	06/20/2024	Citigroup		34,000,000	34,000,000	
74989V-AE-1	RR 29 LTD RRAM 2024-29RA B 6.656% 07/15/39	D	06/20/2024	Citigroup		25,000,000	25,000,000	
74989V-AG-6	RR 29 LTD RRAM 2024-29RA C1R 7.506% 07/15/39	D	06/20/2024	Citigroup		20,000,000	20,000,000	
74989V-AJ-0	RR 29 LTD RRAM 2024-29RA C2R 8.406% 07/15/39	D	06/20/2024	Citigroup		4,000,000	4,000,000	
75000H-BG-8	RR 24 Ltd RRAM 2022-24A BR2 6.506% 01/15/37	D	11/26/2024	RBC CM, LLC		26,400,000	26,400,000	
75000H-BN-3	RR 24 Ltd RRAM 2022-24A C1A2 7.306% 01/15/37	D	11/26/2024	RBC CM, LLC		21,500,000	21,500,000	
75000K-AS-6	RR 25 Ltd RRAM 2023-25A BR 6.956% 10/15/37	D	01/26/2024	Bank of America		23,800,000	23,800,000	
75000K-AU-1	RR 25 Ltd RRAM 2023-25A C1 7.956% 10/15/37	D	01/26/2024	Bank of America		16,480,000	16,480,000	
75000K-AW-7	RR 25 Ltd RRAM 2023-25A C2 8.756% 10/15/37	D	01/26/2024	Bank of America		5,900,000	5,900,000	
780932-AE-9	RR 30 LTD RRAM 2024-30A A2 6.306% 07/15/36	D	07/02/2024	BNP Paribas		16,000,000	16,000,000	
780932-AG-4	RR 30 LTD RRAM 2024-30A B 6.556% 07/15/36	D	07/02/2024	BNP Paribas		21,000,000	21,000,000	
780932-AJ-8	RR 30 LTD RRAM 2024-30A C1 7.306% 07/15/36	D	07/02/2024	BNP Paribas		20,000,000	20,000,000	
780932-AN-9	RR 30 LTD RRAM 2024-30A C2 8.206% 07/15/36	D	07/02/2024	BNP Paribas		2,400,000	2,400,000	
78108Y-AS-1	RR 1 LLC RRAM 2017-1A B1B 6.818% 07/15/35	D	02/13/2024	AADE - CATALINA		6,141,781	6,172,439	35,889

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
78110K-AN-8	RR 6 Ltd RRAM 2019-6A BR 6.818% 04/15/36	D	07/25/2024	AADE Lincoln NonModco AAM		16,031,568	16,000,000	33,169
78110Q-AE-5	RR 33 LTD RRAM 2024-33A A2 6.356% 10/15/39	D	10/18/2024	Barclays		25,000,000	25,000,000	
78110Q-AG-0	RR 33 LTD RRAM 2024-33A B 6.556% 10/15/39	D	10/18/2024	Barclays		30,000,000	30,000,000	
78110Q-AJ-4	RR 33 LTD RRAM 2024-33A C 7.606% 10/15/39	D	10/18/2024	Barclays		25,900,000	25,900,000	
78110T-AU-3	RR 21 Ltd RRAM 2022-21A A2R 6.356% 07/15/39	D	06/07/2024	SMBC Nikko Securities America		3,425,000	3,425,000	
78110T-AW-9	RR 21 Ltd RRAM 2022-21A BR 6.656% 07/15/39	D	06/07/2024	SMBC Nikko Securities America		25,000,000	25,000,000	
78110T-AY-5	RR 21 Ltd RRAM 2022-21A C1R 7.506% 07/15/39	D	06/07/2024	SMBC Nikko Securities America		25,000,000	25,000,000	
78110T-BA-6	RR 21 Ltd RRAM 2022-21A C2R 8.406% 07/15/39	D	06/07/2024	MBC Nikko Capital Markets Ltd.		5,000,000	5,000,000	
979926-AQ-5	Woodmont 2023-12 Trust WDMNT 2023-12A A2R 6.376% 10/25/32	D	09/11/2024	Bank of America		11,250,000	11,250,000	
979926-AS-1	Woodmont 2023-12 Trust WDMNT 2023-12A BR 6.476% 10/25/32	D	09/11/2024	Bank of America		36,000,000	36,000,000	
979926-AU-6	Woodmont 2023-12 Trust WDMNT 2023-12A CR 6.976% 10/25/32	D	09/11/2024	Bank of America		49,000,000	49,000,000	
979926-AW-2	Woodmont 2023-12 Trust WDMNT 2023-12A DR 8.576% 10/25/32	D	09/11/2024	Bank of America		25,500,000	25,500,000	
BCC20W-MU-7	RRE 1 Loan Management DAC RRME 1A BR 5.179% 04/15/35	B	10/30/2024	Citigroup		4,352,016	4,343,200	12,508
BCC30J-N5-6	RRE 2 Loan Management DAC RRME 2A BR 5.229% 07/15/35	B	08/05/2024	J.P. Morgan Sec		2,168,825	2,191,397	8,378
BCC32T-P8-4	RRE 10 Loan Management DAC RRME 10A BN 5.229% 04/15/34	B	09/26/2024	Citigroup		11,138,862	11,124,956	136,465
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	D	10/08/2024	Various		193,340,525	212,335,720	851,924
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	D	11/14/2024	Various		3,748,012,900	3,746,860,000	2,235,624
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	D	12/20/2024	Interest Capitalization		102,125,857	102,125,857	
G2964#-AB-5	AP Grange Holdings LLC AP Grange Tranche B 5.000% 03/20/45	D	11/14/2024	Direct		422,904,069	422,480,066	188,446
G29718-AA-0	AP Pistachio LP Pistachio Jr Secured Perp Nts 0.000% 04/01/88	B	11/07/2024	Direct		3,944,526	3,944,526	
G29718-AB-8	AP Pistachio LP AP Pistachio, L.P. 5.250% 11/15/49	B	11/07/2024	Apollo Internal		382,210,986	382,210,986	
L0009*-AA-6	AP Dolphin (Luxembourg) S.a.r. AP Dolphin 5.500% 12/31/32	B	12/06/2024	PRIVATE		557,938,083	557,938,083	
L0009*-AB-4	AP Dolphin (Luxembourg) S.a.r. AP Dolphin 4.750% 12/31/32	B	12/06/2024	PRIVATE		29,328,917	29,328,917	
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						20,319,084,119	20,350,120,230	14,344,996
000000-00-0	frontdoor Inc FTDR TL B 1L USD 2.647% 12/19/31		12/19/2024	Tax Free Exchange		826,938	829,286	
000000-00-0	Broadcom Inc AVGO TL A3 1L USD 5.625% 11/20/26		03/14/2024	BARCLAYS CAPITAL INC.		177,752,965	178,646,196	
000000-00-0	First Student Bidco Inc FRSTST TL B 1L USD 4.595% 07/21/28		12/12/2024	Tax Free Exchange		492,345	495,149	
000000-00-0	First Student Bidco Inc FRSTST TL C 1L USD 7.053% 07/21/28		12/12/2024	Tax Free Exchange		150,565	151,422	
000000-00-0	RUNWAY BIDCO, LLC RUNWAY BIDCO, LLC TL 4.674% 12/09/28		12/16/2024	PRIVATE		25,242,747	25,497,724	
000000-00-0	Gannett Co Inc Gannett TL 9.860% 06/30/29		10/15/2024	PRIVATE		39,892,500	40,500,000	
BL4729-73-9	RR Donnelley & Sons Co RRD TL B 1L USD 0.304% 08/08/29		08/12/2024	PRIVATE		38,000,000	40,000,000	
000000-00-0	BGIF IV Fearless Utility Servi GridTek New Revolver 0.017% 06/07/30		06/06/2024	PRIVATE		5,603,774	5,660,377	
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Revolver 0.017% 06/06/31		06/05/2024	PRIVATE		3,788,462	3,846,154	
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco LLC - Delay 0.025% 06/06/31		06/05/2024	PRIVATE		7,576,923	7,692,308	
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Term Loan 8.185% 06/06/31		06/05/2024	PRIVATE		37,826,923	38,461,538	
088631-AA-4	BGIF IV Fearless Utility Servi GridTek New DDTL 0.000% 06/07/31		06/06/2024	PRIVATE		11,674,528	11,792,453	81,232
05643@-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 6.282% 06/07/31		06/06/2024	PRIVATE		32,106,132	32,547,170	
31826*-AA-5	Fire Flow Intermediate Corpora Tailwind Smith Cooper Intermed 19.490% 07/10/31		07/09/2024	Direct		49,500,000	50,000,000	
000000-00-0	Jensen Hughes Inc Jensen Hughes - TL 10.715% 07/31/31		08/29/2024	Direct		16,860,360	17,117,117	
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC - TL 0.303% 08/15/31		08/15/2024	Direct		25,150,639	25,470,317	
000000-00-0	Victors Purchaser, LLC. Victors Purchaser, LLC.- Revol 10.092% 08/15/31		11/26/2024	PRIVATE		866,338	866,338	4,372
000000-00-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 0.000% 09/13/31		09/12/2024	PRIVATE		14,733,386	14,807,423	
000000-00-0	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 9.702% 09/13/31		09/12/2024	PRIVATE		36,630,929	36,815,004	
000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc 0.311% 09/27/31		09/27/2024	PRIVATE		19,277,027	19,471,744	21,322
000000-00-0	Vensure Employer Services Inc Vensure Employer Services, Inc 22.679% 09/27/31		12/27/2024	PRIVATE		1,223,581	1,224,785	749
000000-00-0	Tempur Sealy International Inc TPX TL B 1L USD 7.541% 10/24/31		10/04/2024	WELLS FARGO BANK NA		19,900,000	20,000,000	
000000-00-0	Project Encore Project Encore TL 9.520% 12/04/31		12/04/2024	PRIVATE		30,984,720	31,617,062	
000000-00-0	Creek Parent, Inc Creek Parent, Inc TL 4.495% 12/18/31		12/17/2024	PRIVATE		30,064,500	30,600,000	
02474R-AJ-2	American Builders & Contractor TERM B 6.740% 01/31/31		02/13/2024	Tax Free Exchange		1,910,474	1,915,000	5,156
05350N-AP-9	Avantor Funding Inc AVTR TL B6 1L USD 7.120% 11/08/27		04/02/2024	Tax Free Exchange		255,588	255,588	2
13134M-BX-0	Calpine Corp CPN TL B5 1L USD 7.005% 12/16/27		02/13/2024	Tax Free Exchange		755,103	757,874	2,637
41165Q-AM-9	HARBOURVEST PARTNERS LP HARBOURVEST PARTNERS LP HAPART 0.219% 04/22/30		08/02/2024	Tax Free Exchange		343,862	343,219	1,642
43289D-AK-9	Hilton Domestic Operating Co I HLT TL B3 1L USD 1.391% 11/08/30		06/25/2024	Taxable Exchange		501,180	500,000	212
57163K-AJ-7	Marriott Ownership Resorts Inc TL B 0.220% 04/01/31		04/01/2024	Taxable Exchange		2,255,571	2,258,959	22,347
69946@-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL 29.317% 06/18/30		12/10/2024	Tax Free Exchange		46,496,455	46,962,591	545,625
74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD 7.031% 03/19/29		04/12/2024	Taxable Exchange		1,963,871	1,960,000	10,313
74983M-AE-7	RTX Corp RTX TL A UNSEC USD 5.677% 05/07/25		05/02/2024	JPM SECURITIES LLC		33,006,771	33,072,917	
74983M-AF-4	RTX Corp RTX TL A UNSEC USD 5.621% 11/13/26		05/07/2024	Various		231,481,875	232,500,000	(260,438)

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
89364M-CB-8	TransDigm Inc TDG TL K 1L USD 1.864% 03/22/30		03/22/2024	Taxable Exchange		2,357,357	2,350,013	25,199
000000-00-0	1011778 BC ULC BCULC TL B5 1L USD 6.784% 09/23/30	A.	06/17/2024	Tax Free Exchange		1,925,795	1,925,175	6,494
BL4846-42-6	Cimpress PLC CMPR TL 1L USD 3.457% 05/17/28	D.	12/16/2024	Tax Free Exchange		529,866	532,922	
000000-00-0	Ardagh Metal Packaging Finance Ardagh Metal Packaging Finance 27.297% 07/25/29	B.	09/23/2024	PRIVATE		37,548,471	37,832,213	
000000-00-0	Violin Debtco Guernsey Limited Project Ivy - Senior Secured F 82.442% 06/24/31	B.	06/19/2024	Direct		47,641,961	47,641,961	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						1,035,100,482	1,044,917,999	466,864
2509999997. Total - Bonds - Part 3						61,107,181,051	61,720,332,440	186,063,829
2509999998. Total - Bonds - Part 5						13,268,399,733	13,721,964,469	66,561,652
2509999999. Total - Bonds						74,375,580,784	75,442,296,909	252,625,481
04651L-30-5	AT&T Mobility II LLC Series B Preferred 6800% Perpet.		12/02/2024	Apollo Internal	65,000.000	64,996,100	0.00	417,444
78500B-40-3	SVB Financial Trust SVB Financial Group 0.000% 11/07/29		11/08/2024	Taxable Exchange	1,205,000.000	18,477	0.00	
064058-AJ-9	Bank of New York Mellon Corp/T Junior Subordinated 3.700% Perpet.		07/18/2024	STAR Modco AAM	500,000.000	479,168	0.00	1,439
19075Q-AD-4	CoBank ACB Junior Subordinated 4.250% Perpet.		05/02/2024	AAIA Modco AAM	10,000,000.000	8,503,125	0.00	36,597
249670-AB-6	Depository Trust & Clearing Co Junior Subordinated 3.375% Perpet.		05/02/2024	AAIA Modco AAM	34,250,000.000	30,277,000	0.00	423,844
25746U-DM-8	Dominion Energy Inc Junior Subordinated 4.350% Perpet.		01/18/2024	Various	25,000,000.000	22,592,500	0.00	293,021
29273V-AM-2	Energy Transfer LP Junior Subordinated 7.125% Perpet.		01/18/2024	Morgan Stanley	25,000,000.000	24,212,500	0.00	331,510
48128B-AQ-4	JPMorgan Chase & Co Junior Subordinated 6.875% Perpet.		03/05/2024	JPM SECURITIES LLC	60,000,000.000	60,000,000	0.00	
74460W-66-9	Public Storage Preferred 5.050% Perpet.		05/02/2024	MMTL Modco AAM	435,000.000	10,145,831	0.00	
808513-AR-6	Charles Schwab Corp/The Junior Subordinated 5.000% Perpet.		08/26/2024	AARE Surplus AAM	750,000.000	700,986	0.00	8,854
816300-50-3	Selective Insurance Group Inc Preferred		05/02/2024	MMTL Modco AAM	452,000.000	8,181,765	0.00	
816851-BK-4	Sempra Junior Subordinated 4.875% Perpet.		03/11/2024	BNP Paribas	39,689,000.000	38,926,218	0.00	697,204
816851-BK-4	Sempra Junior Subordinated 4.875% Perpet.		08/08/2024	USAA - AAIA Modco AAM	2,000,000.000	1,969,550	0.00	30,604
857477-CH-4	State Street Corp Junior Subordinated 6.700% Perpet.		01/24/2024	Bank of America	87,000,000.000	87,000,000	0.00	
949746-TD-3	Wells Fargo & Co Junior Subordinated 3.900% Perpet.		01/18/2024	Morgan Stanley	12,500,000.000	11,633,750	0.00	50,104
000000-00-0	Danske Bank A/S Junior Subordinated 4.375% Perpet.	D.	09/13/2024	JPM SECURITIES LLC	6,400,000.000	6,136,960	0.00	92,556
000000-00-0	Swedbank AB Junior Subordinated 7.750% Perpet.	D.	09/23/2024	Various	8,800,000.000	9,232,320	0.00	5,167
000000-00-0	ING Groep NV Junior Subordinated 8.000% Perpet.	D.	09/23/2024	Barclays	5,800,000.000	6,242,250	0.00	166,267
000000-00-0	Phoenix Group Holdings PLC Junior Subordinated 8.500% Perpet.	D.	10/28/2024	Various	13,000,000.000	13,521,730	0.00	337,875
05565A-5R-0	BNP Paribas SA Junior Subordinated 8.500% Perpet.	D.	09/13/2024	JPM SECURITIES LLC	11,600,000.000	12,413,740	0.00	87,644
05565A-M3-4	BNP Paribas SA Junior Subordinated 7.750% Perpet.	D.	09/23/2024	Various	17,800,000.000	18,706,285	0.00	125,119
05565A-S2-0	BNP Paribas SA Junior Subordinated 9.250% Perpet.	D.	09/23/2024	Various	17,100,000.000	18,711,960	0.00	534,573
225313-AR-6	Credit Agricole SA Junior Subordinated 6.700% Perpet.	D.	09/24/2024	Credit Agricole CIB	40,000,000.000	40,000,000	0.00	
456837-AR-4	ING Groep NV Junior Subordinated 8.662% Perpet.	D.	09/13/2024	JPM SECURITIES LLC	12,600,000.000	12,444,390	0.00	241,500
65558R-AK-5	Nordea Bank Abp Junior Subordinated 6.300% Perpet.	D.	09/19/2024	Bank of America	30,000,000.000	30,000,000	0.00	
38141G-A3-8	Goldman Sachs Group Inc/The Junior Subordinated 7.500% Perpet.		01/01/2024	Goldman Sachs	9,000,000.000	9,000,000	9,000,000.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						546,046,605	XXX	3,881,322
03770@-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 10.329% Perpet.		11/19/2024	Various	27,362.000	27,362,100	0.00	
03770@-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 10.329% Perpet.		07/25/2024	Tax Free Exchange	30,000.000	30,000,000	0.00	68,859
4319999999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred						57,362,100	XXX	68,859
4509999997. Total - Preferred Stocks - Part 3						603,408,705	XXX	3,950,181
4509999998. Total - Preferred Stocks - Part 5						137,866,133	XXX	406,133
4509999999. Total - Preferred Stocks						741,274,838	XXX	4,356,314
31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		10/30/2024	Various	4,252,500.000	425,250,000		
000000-00-0	ACP Hyperdrive Co-Invest LLC ACP Hyperdrive Co-Invest LLC M		01/31/2024	Direct	15,582.000	1,713,596		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						426,963,596	XXX	
05383*-10-6	ATHENE RE USA IV, INC.(AVRE4)		12/31/2024	Capital Contribution		22,231		
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY (STAR)		12/31/2024	Capital Contribution		18,711		
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK (AANY)		12/31/2024	Capital Contribution		233,377		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						274,319	XXX	
5989999997. Total - Common Stocks - Part 3						427,237,915	XXX	
5989999998. Total - Common Stocks - Part 5						201,027	XXX	
5989999999. Total - Common Stocks						427,438,942	XXX	
5999999999. Total - Preferred and Common Stocks						1,168,713,780	XXX	4,356,314
6009999999 - Totals						75,544,294,564	XXX	256,981,795

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375B-3G-5	Government National Mortgage A GNR 2013-H14 SI 1.846% 05/20/63		12/01/2024	Paydown				201,197	196,714		(196,340)	374	(196,714)						41,837	05/20/2063
38375B-5S-7	Government National Mortgage A GNR 2013-H19 ID 1.570% 05/20/63		12/01/2024	Paydown				25,752	39,109		(39,109)		(39,109)						11,540	05/20/2063
38375B-7Z-9	Government National Mortgage A GNR 2013-H22 BI 1.579% 08/20/63		12/01/2024	Paydown				10,996			(10,996)		(10,996)						2,082	08/20/2063
38375B-AE-2	Government National Mortgage A GNR 2010-H02 DI 2.300% 02/20/60		12/01/2024	Paydown				304,631	184,350		(184,350)		(184,350)						76,898	02/20/2060
38375B-AH-5	Government National Mortgage A GNR 2010-H02 GI 2.556% 02/20/60		12/01/2024	Paydown				29,857	29,519		(29,519)		(29,519)						8,949	02/20/2060
38375B-G9-7	Government National Mortgage A GNR 2013-H02 DI 1.947% 12/20/62		12/01/2024	Paydown				35,223	42,883		(42,883)		(42,883)						8,743	12/20/2062
38375B-GQ-9	Government National Mortgage A GNR 2010-H24 FI 1.646% 10/20/60		12/01/2024	Paydown				84,621	59,821		(57,800)	2,021	(59,821)						17,127	10/20/2060
38375B-JP-8	Government National Mortgage A GNR 2011-H01 IF 1.339% 11/20/60		11/01/2024	Paydown				27,659			(27,659)		(27,659)						6,747	11/20/2060
38375B-KB-7	Government National Mortgage A GNR 2011-H05 AI 1.702% 12/20/60		12/01/2024	Paydown				129,097	129,097		(129,097)		(129,097)						33,749	12/20/2060
38375B-KM-3	Government National Mortgage A GNR 2011-H06 FI 1.332% 02/20/61		11/01/2024	Paydown				193,359	193,359		(193,359)		(193,359)						46,530	02/20/2061
38375B-KT-8	Government National Mortgage A GNR 2011-H08 CI 1.160% 02/20/61		11/01/2024	Paydown				53,626	41,549		(41,549)		(41,549)						8,555	02/20/2061
38375B-KW-1	Government National Mortgage A GNR 2011-H08 DI 1.741% 02/20/61		12/01/2024	Paydown				47,311	50,191		(37,784)	12,408	(50,192)						13,180	02/20/2061
38375B-LM-2	Government National Mortgage A GNR 2011-H11 AI 1.565% 03/20/61		12/01/2024	Paydown				81,851	81,851		(81,851)		(81,851)						23,385	03/20/2061
38375B-LP-5	Government National Mortgage A GNR 2011-H11 BI 1.431% 04/20/61		12/01/2024	Paydown				197,385	85,114		(85,114)		(85,114)						37,567	04/20/2061
38375B-MA-7	Government National Mortgage A GNR 2011-H14 CI 1.319% 05/20/61		12/01/2024	Paydown				21,219			(21,219)		(21,219)						5,132	05/20/2061
38375B-MU-3	Government National Mortgage A GNR 2011-H19 IA 1.105% 08/20/61		12/01/2024	Paydown				118,204	118,204		(118,204)		(118,204)						26,645	08/20/2061
38375B-PK-2	Government National Mortgage A GNR 2012-H03 IA 1.030% 01/20/62		12/01/2024	Paydown				58,816	54,789		(54,789)		(54,789)						15,014	01/20/2062
38375B-QQ-8	Government National Mortgage A GNR 2012-H08 SI 1.189% 04/20/62		11/01/2024	Paydown				114,816	114,816		(114,816)		(114,816)						29,192	04/20/2062
38375B-QY-1	Government National Mortgage A GNR 2012-H08 FI 1.346% 04/20/62		12/01/2024	Paydown				44,138	43,361		(38,280)	5,081	(43,361)						9,466	04/20/2062
38375B-SB-9	Government National Mortgage A GNR 2012-H12 FI 1.114% 05/20/62		12/01/2024	Paydown				67,569	57,190		(57,190)		(57,190)						10,613	05/20/2062
38375B-TS-1	Government National Mortgage A GNR 2012-H14 KI 1.007% 07/20/62		12/01/2024	Paydown				21,515	15,904		(15,904)		(15,904)						2,904	07/20/2062
38375B-TZ-5	Government National Mortgage A GNR 2012-H15 CI 1.344% 06/20/62		12/01/2024	Paydown				100,016	100,016		(100,016)		(100,016)						24,510	06/20/2062
38375B-UM-2	Government National Mortgage A GNR 2012-H18 NI 1.428% 08/20/62		12/01/2024	Paydown				21,292	24,621		(24,621)		(24,621)						4,226	08/20/2062
38375B-Y3-0	Government National Mortgage A GNR 2013-H11 FI 1.826% 04/20/63		11/01/2024	Paydown				23,866	7,156		(7,156)		(7,156)						4,252	04/20/2063
38375B-ZF-2	Government National Mortgage A GNR 2012-H27 SI 1.902% 10/20/62		08/01/2024	Paydown				88,186	45,073		(45,073)		(45,073)						15,098	10/20/2062
38375B-ZT-2	Government National Mortgage A GNR 2012-H29 SI 1.776% 10/20/62		12/01/2024	Paydown				230,590	230,590		(230,590)		(230,590)						44,806	10/20/2062
38375U-BG-4	Government National Mortgage A GNR 2013-H25 SI 1.510% 10/20/63		12/01/2024	Paydown				162,286	162,286		(162,286)		(162,286)						39,307	10/20/2063
38375U-EE-6	Government National Mortgage A GNR 2014-H03 SI 1.662% 01/20/64		12/01/2024	Paydown				252,973	252,973		(252,973)		(252,973)						49,556	01/20/2064

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375U-EH-9	Government National Mortgage A GNR 2014-H03 AI 1.415% 01/20/64		12/01/2024	Paydown				54,810	54,810		(54,810)		(54,810)						13,477	01/20/2064
38375U-FL-9	Government National Mortgage A GNR 2014-H10 AI 1.769% 04/20/64		12/01/2024	Paydown				194,666	186,131		(186,131)		(186,131)						71,554	04/20/2064
38375U-FN-5	Government National Mortgage A GNR 2014-H10 BI 1.424% 04/20/64		12/01/2024	Paydown				196,589	183,103		(183,103)		(183,103)						39,879	04/20/2064
38375U-FR-6	Government National Mortgage A GNR 2014-H10 GI 1.703% 04/20/64		12/01/2024	Paydown				98,308	98,036		(93,560)	4,476	(98,036)						15,627	04/20/2064
38375U-KH-2	Government National Mortgage A GNR 2014-H11 BI 1.542% 06/20/64		12/01/2024	Paydown				18,327			(18,327)		(18,327)						3,877	06/20/2064
38375U-LD-0	Government National Mortgage A GNR 2014-H13 CI 1.520% 06/20/64		12/01/2024	Paydown				74,707	74,707		(74,707)		(74,707)						17,098	06/20/2064
38375U-LF-5	Government National Mortgage A GNR 2014-H13 DI 1.565% 06/20/64		12/01/2024	Paydown				202,838	232,285		(225,938)	4,624	(230,562)						53,263	06/20/2064
38375U-LQ-1	Government National Mortgage A GNR 2014-H14 AI 1.597% 07/20/64		12/01/2024	Paydown				119,824	112,881		(112,881)		(112,881)						23,133	07/20/2064
38375U-MZ-0	Government National Mortgage A GNR 2014-H16 AI 2.246% 08/20/64		12/01/2024	Paydown				45,215	47,771		(45,403)	2,337	(47,740)						3,448	08/20/2064
38375U-NX-4	Government National Mortgage A GNR 2014-H18 DI 1.581% 09/20/64		12/01/2024	Paydown				92,958	92,958		(92,958)		(92,958)						19,857	09/20/2064
38375U-PB-0	Government National Mortgage A GNR 2014-H18 AI 2.185% 09/20/64		12/01/2024	Paydown				104,588	104,817		(104,817)		(104,817)						10,464	09/20/2064
38375U-PY-0	Government National Mortgage A GNR 2014-H19 GI 1.792% 09/20/64		12/01/2024	Paydown				299,446	283,592		(272,448)	6,092	(278,540)						59,014	09/20/2064
38375U-QG-8	Government National Mortgage A GNR 2014-H20 AI 1.546% 10/20/64		12/01/2024	Paydown				315,675	330,503		(323,084)	7,419	(330,503)						71,197	10/20/2064
38375U-QJ-2	Government National Mortgage A GNR 2014-H20 SI 1.742% 09/20/64		12/01/2024	Paydown				88,061	88,061		(88,061)		(88,061)						20,399	09/20/2064
38375U-QL-7	Government National Mortgage A GNR 2014-H20 BI 1.549% 09/20/64		12/01/2024	Paydown				73,637	73,637		(73,637)		(73,637)						15,476	09/20/2064
38375U-QS-2	Government National Mortgage A GNR 2014-H20 LI 1.701% 10/20/64		12/01/2024	Paydown				203,164	170,597		(170,597)		(170,597)						48,185	10/20/2064
38375U-TL-4	Government National Mortgage A GNR 2015-H03 AI 1.507% 12/20/64		12/01/2024	Paydown				11,640			(11,640)		(11,640)						2,285	12/20/2064
38375U-TN-0	Government National Mortgage A GNR 2015-H03 BI 1.677% 01/20/65		12/01/2024	Paydown				191,715	203,409		(197,298)	6,110	(203,408)						46,978	01/20/2065
38375U-TQ-3	Government National Mortgage A GNR 2015-H03 CI 1.751% 01/20/65		12/01/2024	Paydown				106,634	106,634		(106,634)		(106,634)						27,938	01/20/2065
38375U-TU-4	Government National Mortgage A GNR 2015-H03 EI 1.584% 12/20/64		12/01/2024	Paydown				147,028	147,028		(147,028)		(147,028)						14,022	12/20/2064
38375U-TY-6	Government National Mortgage A GNR 2015-H02 BI 1.666% 12/20/64		12/01/2024	Paydown				9,185			(9,185)		(9,185)						2,802	12/20/2064
38375U-UT-5	Government National Mortgage A GNR 2015-H05 CI 1.767% 02/20/65		12/01/2024	Paydown				425,263	457,656		(450,797)	6,859	(457,656)						117,329	02/20/2065
38375U-VC-1	Government National Mortgage A GNR 2015-H08 DI 1.528% 03/20/65		12/01/2024	Paydown				123,663	116,867		(116,867)		(116,867)						20,680	03/20/2065
38375U-VG-2	Government National Mortgage A GNR 2015-H08 AI 1.897% 02/20/65		12/01/2024	Paydown				283,832	232,059		(232,059)		(232,059)						53,931	02/20/2065
38375U-VY-3	Government National Mortgage A GNR 2015-H07 WI 1.663% 02/20/65		12/01/2024	Paydown				42,926			(42,926)		(42,926)						8,541	02/20/2065
38375U-VZ-0	Government National Mortgage A GNR 2015-H09 BI 1.712% 03/20/65		12/01/2024	Paydown				34,974	32,311		(32,311)		(32,311)						7,080	03/20/2065
38375U-WN-6	Government National Mortgage A GNR 2016-H11 CI 1.781% 05/20/66		12/01/2024	Paydown				230,459	243,879		(238,771)	5,108	(243,879)						55,981	05/20/2066
38375U-WQ-9	Government National Mortgage A GNR 2016-H11 DI 1.123% 05/20/66		12/01/2024	Paydown				342,550	361,378		(340,885)	20,493	(361,378)						55,222	05/20/2066

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38375U-XA-3	Government National Mortgage A GNR 2016-H11 AI 1.370% 01/20/66		12/01/2024	Paydown				204,234	204,234		(204,234)		(204,234)						43,021	01/20/2066
38375U-XF-2	Government National Mortgage A GNR 2016-H11 MI 1.727% 05/20/66		12/01/2024	Paydown				62,880	63,884		(62,172)	1,711	(63,883)						3,738	05/20/2066
38375U-ZG-8	Government National Mortgage A GNR 2017-H09 GI 1.694% 03/20/67		12/01/2024	Paydown				190,471	196,255		(193,314)	2,941	(196,255)						46,597	03/20/2067
38375U-ZL-7	Government National Mortgage A GNR 2017-H09 JI 1.613% 03/20/67		12/01/2024	Paydown				88,211	71,880		(90,974)	305	(91,279)						20,240	03/20/2067
38376E-TN-5	Government National Mortgage A GNR 2009-H01 FI 2.212% 11/20/59		12/01/2024	Paydown				164,293	74,636		(74,636)		(74,636)						32,579	11/20/2059
38376R-2Y-1	Government National Mortgage A GNR 2017-H12 BI 1.912% 05/20/67		12/01/2024	Paydown				421,842	470,383		(454,006)	16,377	(470,383)						97,820	05/20/2067
38376R-3Q-7	Government National Mortgage A GNR 2017-H11 VI 1.529% 05/20/67		12/01/2024	Paydown				117,223	126,151		(124,452)	1,699	(126,151)						26,878	05/20/2067
38376R-5B-8	Government National Mortgage A GNR 2017-H14 VI 1.749% 06/20/67		12/01/2024	Paydown				166,131	176,807		(168,867)	7,941	(176,808)						36,695	06/20/2067
38376R-5Z-5	Government National Mortgage A GNR 2017-H15 NI 1.621% 07/20/67		12/01/2024	Paydown				163,889	163,889		(163,889)		(163,889)						30,590	07/20/2067
38376R-AA-4	Government National Mortgage A GNR 2015-H10 AI 2.030% 04/20/65		12/01/2024	Paydown				350,686	359,995		(339,615)	20,380	(359,995)						35,543	04/20/2065
38376R-AP-1	Government National Mortgage A GNR 2015-H10 GI 1.795% 03/20/65		12/01/2024	Paydown				39,865	40,214		(40,214)		(40,214)						7,039	03/20/2065
38376R-AR-7	Government National Mortgage A GNR 2015-H10 KI 1.520% 04/20/65		12/01/2024	Paydown				232,029	225,645		(216,089)	9,993	(226,082)						25,544	04/20/2065
38376R-AX-4	Government National Mortgage A GNR 2015-H11 BI 1.892% 04/20/65		12/01/2024	Paydown				38,766			(38,766)		(38,766)						10,447	04/20/2065
38376R-BL-9	Government National Mortgage A GNR 2015-H12 CI 1.584% 04/20/65		12/01/2024	Paydown				101,396	102,937		(102,281)	656	(102,937)						22,130	04/20/2065
38376R-BN-5	Government National Mortgage A GNR 2015-H12 DI 2.310% 05/20/65		12/01/2024	Paydown				85,901	85,300		(83,507)	1,825	(85,332)						5,298	05/20/2065
38376R-BZ-8	Government National Mortgage A GNR 2015-H12 KI 1.502% 03/20/65		12/01/2024	Paydown				94,819	96,644		(93,791)	2,853	(96,644)						22,256	03/20/2065
38376R-DA-1	Government National Mortgage A GNR 2015-H15 CI 2.357% 06/20/65		12/01/2024	Paydown				198,622	199,823		(190,230)	9,593	(199,823)						22,372	06/20/2065
38376R-DC-7	Government National Mortgage A GNR 2015-H15 DI 2.051% 06/20/65		12/01/2024	Paydown				254,183	237,298		(237,298)		(237,298)						78,417	06/20/2065
38376R-DN-3	Government National Mortgage A GNR 2015-H16 TI 2.501% 07/20/65		12/01/2024	Paydown				341,562	342,220		(329,667)	12,548	(342,215)						43,456	07/20/2065
38376R-DS-2	Government National Mortgage A GNR 2015-H16 LI 2.056% 07/20/65		12/01/2024	Paydown				449,200	508,586		(498,398)	10,189	(508,587)						131,810	07/20/2065
38376R-DZ-6	Government National Mortgage A GNR 2015-H16 GI 1.695% 07/20/65		12/01/2024	Paydown				175,692	187,728		(186,759)	968	(187,727)						48,150	07/20/2065
38376R-FS-0	Government National Mortgage A GNR 2015-H19 LI 2.649% 08/20/65		12/01/2024	Paydown				332,843	330,799		(326,100)	4,734	(330,834)						45,991	08/20/2065
38376R-FT-8	Government National Mortgage A GNR 2015-H19 MI 2.555% 08/20/65		12/01/2024	Paydown				256,169	256,169		(256,169)		(256,169)						39,045	08/20/2065
38376R-GS-9	Government National Mortgage A GNR 2015-H22 BI 1.844% 09/20/65		12/01/2024	Paydown				86,384	58,570		(58,570)		(58,570)						9,797	09/20/2065
38376R-HQ-2	Government National Mortgage A GNR 2015-H27 AI 2.357% 09/20/65		12/01/2024	Paydown				83,897	84,653		(83,036)	1,617	(84,653)						8,675	09/20/2065
38376R-HT-6	Government National Mortgage A GNR 2015-H24 BI 1.636% 08/20/65		12/01/2024	Paydown				62,591	38,197		(38,197)		(38,197)						6,301	08/20/2065
38376R-JD-9	Government National Mortgage A GNR 2015-H25 AI 1.668% 09/20/65		12/01/2024	Paydown				26,778			(26,778)		(26,778)						7,171	09/20/2065
38376R-JQ-0	Government National Mortgage A GNR 2015-H26 AI 1.902% 10/20/65		12/01/2024	Paydown				276,191	296,574		(291,239)	5,298	(296,537)						64,397	10/20/2065

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376R-K8-8	Government National Mortgage A GNR 2016-H27 DI 1.664% 12/20/66		12/01/2024	Paydown				134,074	139,128		(134,756)	4,372	(139,128)						27,007	12/20/2066
38376R-KL-9	Government National Mortgage A GNR 2015-H28 CI 1.310% 10/20/65		12/01/2024	Paydown				41,961	17,665		(17,665)		(17,665)						3,637	10/20/2065
38376R-LH-7	Government National Mortgage A GNR 2015-H30 DI 1.323% 10/20/65		12/01/2024	Paydown				185,534	185,534		(185,534)		(185,534)						41,944	10/20/2065
38376R-LK-0	Government National Mortgage A GNR 2015-H30 EI 1.699% 11/20/65		12/01/2024	Paydown				299,716	355,230		(342,890)	12,340	(355,230)						98,574	11/20/2065
38376R-LS-3	Government National Mortgage A GNR 2015-H29 JI 1.743% 11/20/65		12/01/2024	Paydown				71,183	73,264		(70,498)	2,766	(73,264)						6,171	11/20/2065
38376R-M5-2	Government National Mortgage A GNR 2016-H26 BI 1.433% 10/20/66		12/01/2024	Paydown				158,191	158,191		(158,191)		(158,191)						35,576	10/20/2066
38376R-MF-0	Government National Mortgage A GNR 2015-H29 VI 1.849% 11/20/65		12/01/2024	Paydown				216,753	265,299		(202,327)	62,972	(265,299)						63,820	11/20/2065
38376R-N5-1	Government National Mortgage A GNR 2016-H26 MI 1.843% 12/20/66		12/01/2024	Paydown				113,452	123,661		(117,831)	5,830	(123,661)						23,284	12/20/2066
38376R-NG-7	Government National Mortgage A GNR 2015-H33 BI 1.674% 12/20/65		12/01/2024	Paydown				144,235	105,259		(148,416)	1,388	(149,804)						37,385	12/20/2065
38376R-NN-2	Government National Mortgage A GNR 2016-H03 BI 1.754% 01/20/66		12/01/2024	Paydown				172,483	186,119		(182,413)	3,706	(186,119)						43,917	01/20/2066
38376R-NQ-5	Government National Mortgage A GNR 2016-H03 CI 1.197% 11/20/65		12/01/2024	Paydown				54,907	51,827		(51,827)		(51,827)						9,688	11/20/2065
38376R-NX-0	Government National Mortgage A GNR 2016-H01 IO 1.450% 12/20/65		12/01/2024	Paydown				113,857	58,274		(58,274)		(58,274)						16,013	12/20/2065
38376R-NY-8	Government National Mortgage A GNR 2016-H01 BI 1.457% 11/20/65		12/01/2024	Paydown				350,401	375,004		(367,299)	7,704	(375,003)						93,817	11/20/2065
38376R-QF-6	Government National Mortgage A GNR 2016-H05 DI 1.603% 02/20/66		12/01/2024	Paydown				616,806	651,210		(643,997)	7,213	(651,210)						168,033	02/20/2066
38376R-QH-2	Government National Mortgage A GNR 2016-H04 AI 1.675% 02/20/66		12/01/2024	Paydown				360,022	380,607		(375,483)	5,123	(380,606)						88,590	02/20/2066
38376R-RC-2	Government National Mortgage A GNR 2016-H07 CI 1.651% 03/20/66		12/01/2024	Paydown				364,871	395,977		(386,813)	9,163	(395,976)						88,750	03/20/2066
38376R-RP-3	Government National Mortgage A GNR 2016-H07 LI 1.537% 01/20/66		12/01/2024	Paydown				248,393	273,541		(271,853)	1,672	(273,525)						54,173	01/20/2066
38376R-SA-5	Government National Mortgage A GNR 2016-H06 MI 1.050% 02/20/66		12/01/2024	Paydown				205,353	225,135		(218,039)	7,096	(225,135)						34,003	02/20/2066
38376R-SC-1	Government National Mortgage A GNR 2016-H06 GI 1.377% 03/20/66		12/01/2024	Paydown				157,432	70,642		(70,642)		(70,642)						16,785	03/20/2066
38376R-SY-3	Government National Mortgage A GNR 2016-H09 TI 1.711% 04/20/66		12/01/2024	Paydown				197,150	210,318		(207,006)	3,312	(210,318)						49,415	04/20/2066
38376R-T5-5	Government National Mortgage A GNR 2017-H04 KI 1.599% 01/20/67		12/01/2024	Paydown				129,671	138,920		(135,725)	3,195	(138,920)						31,030	01/20/2067
38376R-TF-3	Government National Mortgage A GNR 2016-H09 AI 1.546% 03/20/66		12/01/2024	Paydown				116,112	127,625		(123,543)	4,082	(127,625)						32,013	03/20/2066
38376R-UM-6	Government National Mortgage A GNR 2016-H10 CI 1.717% 05/20/66		12/01/2024	Paydown				440,061	483,504		(473,646)	9,858	(483,504)						115,765	05/20/2066
38376R-VB-9	Government National Mortgage A GNR 2016-H13 AI 1.530% 03/20/66		12/01/2024	Paydown				313,693	313,693		(313,693)		(313,693)						66,011	03/20/2066
38376R-W3-6	Government National Mortgage A GNR 2017-H06 CI 1.513% 02/20/67		12/01/2024	Paydown				85,125	85,125		(85,125)		(85,125)						21,368	02/20/2067
38376R-WU-6	Government National Mortgage A GNR 2016-H16 IO 1.593% 06/20/66		12/01/2024	Paydown				344,133	356,018		(343,391)	12,627	(356,018)						46,362	06/20/2066
38376R-WW-2	Government National Mortgage A GNR 2016-H15 IO 1.755% 07/20/66		12/01/2024	Paydown				403,933	420,580		(412,521)	8,059	(420,580)						86,828	07/20/2066
38376R-YZ-3	Government National Mortgage A GNR 2016-H21 BI 1.878% 09/20/66		12/01/2024	Paydown				114,739			(114,739)		(114,739)						30,060	09/20/2066

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38376R-Z6-6	Government National Mortgage A GNR 2017-H08 CI 1.701% 03/20/67		12/01/2024	Paydown				164,602	161,492		(156,323)	5,169	(161,492)						32,815	03/20/2067
38376T-5K-4	Government National Mortgage A GNR 2010-H01 DI 2.429% 01/20/60		11/01/2024	Paydown				13,926	13,143		(13,143)		(13,143)						7,996	01/20/2060
38376X-NE-9	Government National Mortgage A GNR 2010-H03 CI 2.008% 03/20/60		12/01/2024	Paydown				339,976	339,976		(339,976)		(339,976)						93,197	03/20/2060
38376X-NG-4	Government National Mortgage A GNR 2010-H03 DI 2.262% 03/20/60		11/01/2024	Paydown				38,867	44,531		(44,531)		(44,531)						9,735	03/20/2060
38377E-X2-5	Government National Mortgage A GNR 2010-H07 BI 2.158% 04/20/60		11/01/2024	Paydown				285,963	100,413		(100,413)		(100,413)						72,918	04/20/2060
38377E-X7-4	Government National Mortgage A GNR 2010-H07 GI 0.996% 01/20/59		12/01/2024	Paydown				104,868	100,974		(97,710)	3,264	(100,974)						46,056	01/20/2059
38378B-A8-2	Government National Mortgage A GNR 2012-100 B 2.307% 11/16/51		12/01/2024	Paydown		799,033	799,033	798,771	798,454		579		579		799,033				13,084	11/16/2051
38378B-AX-7	Government National Mortgage A GNR 2011-161 Z 3.765% 04/16/53		12/01/2024	Paydown		14,797	14,797	15,559	15,550		(753)		(753)		14,797				304	04/16/2053
38378B-CP-2	Government National Mortgage A GNR 2012-2 Z 3.419% 12/16/51		12/01/2024	Paydown		19,242	19,242	20,077	20,031		(798)		(798)		19,242				385	12/16/2051
38378B-DK-2	Government National Mortgage A GNR 2012-19 Z 3.500% 08/16/52		12/01/2024	Paydown		17,911	17,911	18,655	18,766		(855)		(855)		17,911				342	08/16/2052
38378B-EQ-8	Government National Mortgage A GNR 2012-28 Z 3.250% 01/16/52		12/01/2024	Paydown		15,755	15,755	16,068	16,236		(481)		(481)		15,755				279	01/16/2052
38378B-YH-6	Government National Mortgage A GNR 2012-86 Z 3.063% 12/16/53		12/01/2024	Paydown		35,091	35,091	35,741	36,098		(1,007)		(1,007)		35,091				586	12/16/2053
38378B-YW-3	Government National Mortgage A GNR 2012-85 B 2.720% 09/16/52		12/01/2024	Paydown		67,896	67,896	68,207	68,042		(146)		(146)		67,896				1,005	09/16/2052
38378K-SU-4	Government National Mortgage A GNR 2013-74 AG 2.572% 12/16/53		12/01/2024	Paydown		58,767	58,767	58,349	58,466		301		301		58,767				529	12/16/2053
38378N-6Q-1	Government National Mortgage A GNR 2014-93 ZC 3.427% 11/16/55		12/01/2024	Paydown		1,450,770	1,450,770	1,489,618	1,504,517		(53,748)		(53,748)		1,450,770				25,191	11/16/2055
38378U-8F-7	Government National Mortgage A GNR 2015-H04 BI 1.704% 02/20/65		12/01/2024	Paydown				199,536	224,678		(218,240)	6,439	(224,679)						66,583	02/20/2065
38378X-LE-9	Government National Mortgage A GNR 2014-124 DY 3.500% 05/16/54		12/01/2024	Paydown		209,718	209,718	217,951	215,035		(5,317)		(5,317)		209,718				4,630	05/16/2054
38379K-3R-7	Government National Mortgage A GNR 2015-169 C 3.000% 07/16/57		12/01/2024	Paydown		73,619	73,619	73,836	73,778		(160)		(160)		73,619				1,203	07/16/2057
38379K-G3-6	Government National Mortgage A GNR 2015-140 B 3.000% 06/16/57		12/01/2024	Paydown		335,094	335,094	336,423	335,832		(738)		(738)		335,094				6,768	06/16/2057
38379K-GN-2	Government National Mortgage A GNR 2015-58 B 2.900% 07/16/44		12/01/2024	Paydown		402,953	402,953	404,339	403,225		(273)		(273)		402,953				6,957	07/16/2044
38379K-V4-7	Government National Mortgage A GNR 2015-150 C 3.000% 09/16/57		12/01/2024	Paydown		62,203	62,203	54,987	57,146		5,057		5,057		62,203				1,016	09/16/2057
38379R-3T-8	Government National Mortgage A GNR 2017-142 B 3.000% 11/16/59		12/01/2024	Paydown		459,754	459,754	416,603	429,911		29,843		29,843		459,754				8,832	11/16/2059
38379R-AH-6	Government National Mortgage A GNR 2015-183 C 2.800% 09/16/57		12/01/2024	Paydown		609,860	609,860	601,046	603,868		5,992		5,992		609,860				2,740	09/16/2057
38379R-D2-6	Government National Mortgage A GNR 2017-94 E 2.500% 02/16/59		08/29/2024	STAR Non-Modco FWH		4,330,265	6,000,000	4,839,998	5,148,413		40,301		40,301		5,188,714		(858,449)	(858,449)	111,667	02/16/2059
38379R-HB-2	Government National Mortgage A GNR 2016-36 IO 0.657% 08/16/57		12/01/2024	Paydown				7,099	7,099		(7,099)		(7,099)						947	08/16/2057
38379R-WA-7	Government National Mortgage A GNR 2017-76 B 2.600% 12/16/56		12/01/2024	Paydown		701,612	701,612	677,270	682,137		19,475		19,475		701,612				3,728	12/16/2056
38379U-EG-7	Government National Mortgage A GNR 2016-26 C 3.000% 02/16/58		12/01/2024	Paydown		520,406	520,406	432,298	462,837		57,569		57,569		520,406				3,349	02/16/2058
38379U-FV-3	Government National Mortgage A GNR 2016-24 IO 0.628% 09/16/57		12/01/2024	Paydown				54,652	26,083		(26,083)		(26,083)						6,581	09/16/2057

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38379U-NE-2	Government National Mortgage A GNR 2016-45 B 3.000% 02/16/58		12/01/2024	Paydown		1,185,097	1,185,097	1,097,281	1,102,461		82,636		82,636		1,185,097				34,570	02/16/2058
38379U-QX-7	Government National Mortgage A GNR 2016-65 C 3.000% 01/16/58		12/01/2024	Paydown		8,178	8,178	6,954	7,397		781		781		8,178				134	01/16/2058
38380J-BY-3	Government National Mortgage A GNR 2017-157 B 2.500% 12/16/59		12/01/2024	Paydown		31,923	31,923	30,287	30,791		1,132		1,132		31,923				541	12/16/2059
38380J-CD-8	Government National Mortgage A GNR 2017-152 B 3.000% 11/16/59		12/01/2024	Paydown		1,785,067	1,785,067	1,592,461	1,680,194		104,874		104,874		1,785,067				29,983	11/16/2059
38380L-C9-2	Government National Mortgage A GNR 2019-H15 IL 1.816% 08/20/69		12/01/2024	Paydown				70,133	75,828		(73,551)	2,278	(75,829)						12,163	08/20/2069
38380L-VM-2	Government National Mortgage A GNR 2019-H10 CI 1.462% 06/20/69		12/01/2024	Paydown				71,337	71,337		(71,337)		(71,337)						1,036	06/20/2069
912810-TT-5	United States Treasury Note/Bo US TREASURY N/B 4.125% 08/15/53		07/18/2024	BMO Capital Markets		17,901,048	18,750,000	16,120,095	16,128,973		21,605		21,605		16,150,578		1,750,470	1,750,470	716,067	08/15/2053
912810-TU-2	United States Treasury Note/Bo US TREASURY N/B 4.375% 08/15/43		07/18/2024	Morgan Stanley		73,842,473	75,000,000	66,846,247	66,896,282		132,497		132,497		67,028,780		6,813,694	6,813,694	3,037,861	08/15/2043
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		07/25/2024	Call 100.2858		455,287	453,989	453,989	453,989						453,989				159,899	11/15/2027
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		05/15/2024	Redemption 100.0000		65,422	65,422	65,422	65,422						65,422				22,224	11/15/2027
912803-BD-4	United States Treasury Strip P TREASURY STRIP PRIN		01/01/2024	Direct															575	11/15/2024
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured		01/01/2024	Direct															(74,232)	11/15/2027
0109999999. Subtotal - Bonds - U.S. Governments						105,459,241	109,134,157	116,241,213	116,101,872		(18,344,815)	384,658	(18,729,473)		97,752,229		7,705,715	7,705,715	8,388,607	XXX
74727P-BA-8	Qatar Government International Senior Unsecured 4.000% 03/14/29	D	09/03/2024	BNP Paribas		1,992,000	2,000,000	1,992,980	1,996,000		473		473		1,996,473		(4,473)	(4,473)	53,778	03/14/2029
76721R-AA-6	Rio Smart Lighting Sarl Secured 12.250% 09/20/32	B	09/20/2024	Various		574,532	574,532	588,802	631,306		(5,250)		(5,250)	(42,685)	574,532	(8,838)		(8,838)	56,203	09/20/2032
N0431#-AL-4	Aruba (Government) SR NTS 6.100% 05/06/24	D	05/06/2024	Various		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				762,500	05/06/2024
N0727E-AA-4	Aruba (Government) ARUBA GOVERNMENT 9.689% 06/12/27	D	12/12/2024	Various		6,272,100	6,272,100	6,750,983	6,728,239		(456,139)		(456,139)		6,272,100				412,932	06/12/2027
0309999999. Subtotal - Bonds - All Other Governments						33,838,632	33,846,632	34,332,765	34,355,545		(460,916)		(460,916)	(42,685)	33,843,105	(8,838)	(4,473)	(13,311)	1,285,413	XXX
40467@-AA-8	Ha-Ga Receivables Trust Series P/T CERTS SER A 4.000% 04/01/34		12/01/2024	Redemption 100.0000		1,549,024	1,549,024	1,549,024	1,549,024						1,549,024				31,053	04/01/2034
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,549,024	1,549,024	1,549,024	1,549,024						1,549,024				31,053	XXX
544646-ZR-6	Los Angeles Unified School Dis LOS ANGELES USD 6.758% 07/01/34		04/30/2024	Call 107.3220		107,322	100,000	131,834	117,039		(560)		(560)		116,480		(16,480)	(16,480)	12,953	07/01/2034
718814-ZZ-2	City of Phoenix AZ PHOENIX-TXB-BAB-B 5.269% 07/01/34		07/01/2024	Call 100.0000		1,945,000	1,945,000	1,964,976	1,956,810		(949)		(949)		1,955,860		(10,860)	(10,860)	674,300	07/01/2034
544646-ZR-6	Los Angeles Unified School Dis LOS ANGELES USD		01/01/2024	Direct															927	07/01/2034
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,052,322	2,045,000	2,096,810	2,073,849		(1,509)		(1,509)		2,072,340		(27,340)	(27,340)	688,180	XXX
072024-XF-4	Bay Area Toll Authority BAY AREA CA TOLL AUTH 1.869% 04/01/29		08/08/2024	ALRE - DFL Trust AAM		1,332,870	1,500,000	1,500,000	1,500,000						1,500,000		(167,130)	(167,130)	23,908	04/01/2029
114894-ZW-1	County of Broward FL Airport S BROWARD CNTY FL ARPT 3.477% 10/01/43		08/29/2024	STAR Non-Modco FWH		849,820	1,000,000	1,000,000	1,000,000						1,000,000		(150,180)	(150,180)	31,679	10/01/2043
295139-AR-0	ERIE CNTY OHIO REV BDS SER 2018 4.520% 04/01/38		04/01/2024	Redemption 100.0000		399,750	399,750	399,750	399,750						399,750				9,034	04/01/2038
3128MF-SR-0	Freddie Mac Gold Pool FG G16628 3.000% 02/01/31		12/01/2024	Paydown		137,558	137,558	130,240			7,318		7,318		137,558				1,323	02/01/2031
31298G-PM-6	Freddie Mac Gold Pool FG C47628 6.000% 02/01/31		12/01/2024	Paydown		115	115	129	128		(13)		(13)		115				4	02/01/2031
3132DP-UJ-5	Federal Home Loan Mortgage Cor FR SD2385 3.500% 07/01/52		12/01/2024	Paydown		1,495,283	1,495,283	1,379,982	1,382,525		112,758		112,758		1,495,283				23,466	07/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DP-UN-6	Federal Home Loan Mortgage Cor FR SD2389 3.500% 05/01/52		12/01/2024	Paydown		2,225,300	2,225,300	2,054,578	2,055,345		169,955		169,955		2,225,300				48,830	05/01/2052
3132DQ-KZ-8	Federal Home Loan Mortgage Cor FR SD3012 3.000% 05/01/52		12/01/2024	Paydown		1,556,564	1,556,564	1,364,182	1,367,288		189,276		189,276		1,556,564				19,634	05/01/2052
3132DQ-NN-2	Federal Home Loan Mortgage Cor FR SD3097 3.500% 06/01/52		12/01/2024	Paydown		11,615,459	11,615,459	9,922,452	9,936,952		1,678,508		1,678,508		11,615,459				240,595	06/01/2052
3132DW-ES-8	Federal Home Loan Mortgage Cor FR SD8245 4.500% 09/01/52		12/01/2024	Paydown		1,099,711	1,099,711	1,018,436			81,276		81,276		1,099,711				18,709	09/01/2052
3132DW-HG-1	Federal Home Loan Mortgage Cor FR SD8331 5.500% 06/01/53		12/01/2024	Paydown		641,817	641,817	634,621			7,195		7,195		641,817				17,026	06/01/2053
3133BB-B7-3	Federal Home Loan Mortgage Cor FR QE1862 3.500% 05/01/52		12/01/2024	Paydown		4,158,458	4,158,458	3,530,466	3,535,154		623,304		623,304		4,158,458				84,679	05/01/2052
31358S-4Z-1	Fannie Mae Grantor Trust 2001- FNGT 2001-T1 A2 5.055% 10/25/40		12/01/2024	Paydown		40,228	40,228	40,404	40,228						40,228				963	10/25/2040
31371H-F2-9	Fannie Mae Pool FN 252285 7.000% 12/01/28		12/01/2024	Paydown		1,801	1,801	2,102	1,899		(99)		(99)		1,801				69	12/01/2028
31376Z-UY-7	Fannie Mae Pool FN 370599 7.425% 04/01/27		12/01/2024	Paydown		479	479	480	479						479				14	04/01/2027
31379H-QZ-6	Fannie Mae Pool FN 419972 6.500% 04/01/28		12/01/2024	Paydown		718	718	823	760		(41)		(41)		718				26	04/01/2028
31392D-L5-9	Fannie Mae REMIC Trust 2002-W5 FNW 2002-W5 IO 0.449% 06/25/32		12/01/2024	Paydown															266	06/25/2032
31392G-WD-3	Fannie Mae REMIC Trust 2003-W1 FNW 2003-W1 M 2.413% 12/25/42		12/01/2024	Paydown		90,253	90,253	47,163	9,507		80,746		80,746		90,253				1,239	12/25/2042
31394C-7F-3	Fannie Mae Grantor Trust 2005- FNGT 2005-T1 A3 5.005% 05/25/35		12/25/2024	Paydown															50	05/25/2035
31394D-JW-1	Fannie Mae REMIC Trust 2005-W2 FNW 2005-W2 A8 5.410% 05/25/35		12/01/2024	Paydown		99,493	99,493	97,565	98,454		1,039		1,039		99,493				2,995	05/25/2035
31396W-LT-1	Fannie Mae REMIC Trust 2007-W5 FNW 2007-W5 1A3 0.010% 06/25/37		12/25/2024	Paydown															10	06/25/2037
31398N-NJ-9	Fannie Mae REMICS FNR 2010-115 PN 4.000% 10/25/40		12/01/2024	Paydown		48,146	48,146	47,086	46,993		1,152		1,152		48,146				282	10/25/2040
3140MG-MF-5	Fannie Mae Pool FN BV3057 3.500% 02/01/52		12/01/2024	Paydown		1,572,899	1,572,899	1,455,423	1,457,305		115,594		115,594		1,572,899				32,695	02/01/2052
3140MP-6W-6	Fannie Mae Pool FN BV9884 3.500% 06/01/52		12/01/2024	Paydown		3,358,269	3,358,269	2,805,729	2,809,484		548,785		548,785		3,358,269				66,772	06/01/2052
3140MQ-A8-2	Fannie Mae Pool FN BV9930 3.500% 06/01/52		12/01/2024	Paydown		1,538,458	1,538,458	1,412,978	1,415,600		122,859		122,859		1,538,458				31,396	06/01/2052
3140QK-BN-7	Fannie Mae Pool FN CB0044 3.000% 04/01/51		12/01/2024	Paydown		4,081,036	4,081,036	3,645,672	3,649,309		431,727		431,727		4,081,036				61,687	04/01/2051
3140QP-AA-5	Fannie Mae Pool FN CB3600 3.500% 05/01/52		12/01/2024	Paydown		9,505,733	9,505,733	8,535,851	8,551,563		954,169		954,169		9,505,733				207,775	05/01/2052
3140QP-E3-7	Fannie Mae Pool FN CB3753 4.000% 06/01/52		12/01/2024	Paydown		11,917,961	11,917,961	10,351,867	10,361,714		1,556,247		1,556,247		11,917,961				290,416	06/01/2052
3140XD-TN-6	Fannie Mae Pool FN FM9556 3.000% 11/01/51		12/01/2024	Paydown		1,194,976	1,194,976	1,045,044	1,047,081		147,895		147,895		1,194,976				19,650	11/01/2051
3140XF-5F-4	Fannie Mae Pool FN FS0845 3.000% 02/01/52		12/01/2024	Paydown		3,650,959	3,650,959	3,235,092	3,241,496		409,463		409,463		3,650,959				47,680	02/01/2052
3140XG-JS-9	Fannie Mae Pool FN FS1172 3.000% 11/01/51		12/01/2024	Paydown		873,414	873,414	759,051	760,204		113,210		113,210		873,414				14,800	11/01/2051
3140XH-BG-1	Fannie Mae Pool FN FS1838 3.000% 12/01/51		12/01/2024	Paydown		1,529,290	1,529,290	1,323,912	1,326,537		202,753		202,753		1,529,290				24,337	12/01/2051
3140XM-BW-5	Fannie Mae Pool FN FS5452 3.500% 06/01/52		12/01/2024	Paydown		6,540,388	6,540,388	5,573,637	5,581,257		959,131		959,131		6,540,388				134,675	06/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140XP-CP-2	Fannie Mae Pool FN FS7277 5.000% 09/01/53		12/01/2024	Paydown		6,530,862	6,530,862	6,337,232			193,630		193,630		6,530,862				109,802	09/01/2053
31418E-DE-7	Fannie Mae Pool FN MA4600 3.500% 05/01/52		12/01/2024	Paydown		3,782,126	3,782,126	3,369,047	3,374,676		407,449		407,449		3,782,126				73,912	05/01/2052
38122N-D8-2	Golden State Tobacco Securitiz GOLDEN ST TOBACCO SEC 3.850% 06/01/50		12/01/2024	Various		810,000	810,000	810,000	810,000						810,000				16,844	06/01/2050
47232X-AA-6	JEFFERIES MILITARY HSG TR XLI JMHT 2010-SILL A 6.730% 06/10/55		12/10/2024	Redemption 100.0000		133,921	133,921	135,520	135,236		(1,315)		(1,315)		133,921				4,932	06/10/2055
48503T-AA-5	KANSAS CITY MO INDL DEV AUTH GSA LSE REV BDS 5.242% 12/10/32		12/10/2024	Redemption 100.0000		1,040,626	1,040,626	1,040,626	1,040,626						1,040,626				29,784	12/10/2032
487312-AC-4	Keenan Fort Detrick Energy LLC Unsecured 5.896% 05/15/33		11/15/2024	Redemption 100.0000		981,092	981,092	981,092	981,092						981,092				43,631	05/15/2033
544495-UG-7	Los Angeles Department of Wate L A WTR & PWR-BABS 5.716% 07/01/39		04/18/2024	Call 103.6140		12,433,680	12,000,000	12,000,000	12,000,000						12,000,000				980,511	07/01/2039
574204-WJ-8	MARYLAND ST DEPT TRANSN MARYLAND DOT BABS 4.550% 06/15/24		06/15/2024	Redemption 100.0000		1,000,000	1,000,000	996,120	998,259		1,741		1,741		1,000,000				22,750	06/15/2024
574204-WJ-8	MARYLAND ST DEPT TRANSN MARYLAND DOT BABS 4.550% 06/15/24		06/15/2024	Maturity		2,500,000	2,500,000	2,494,825	2,499,774		226		226		2,500,000				56,875	06/15/2024
575579-WW-3	MASSACHUSETTS BAY TRANSPORTATI MASS BAY TRANS AUTH 5.869% 07/01/40		07/02/2024	Call 105.2070		2,682,779	2,550,000	3,374,390	3,203,903		(20,792)		(20,792)		3,183,110		(633,110)	(633,110)	282,854	07/01/2040
598329-AC-4	Midwest Family Housing LLC REV BDS 2006 SER A 5.531% 01/01/51		07/01/2024	Redemption 100.0000		1,433	1,433	1,057	1,120		314		314		1,433				60	01/01/2051
60534R-TN-9	MS ST DEV BANK-B-TXBL MS DEV BK 6.313% 01/01/33		10/10/2024	Call 106.4460		2,128,920	2,000,000	2,375,920	2,295,493		(37,599)		(37,599)		2,257,893		(257,893)	(257,893)	289,902	01/01/2033
686507-CW-2	ORLANDO UTILITIES COMMISSION ORLANDO UTL BABS 5.662% 10/01/40		09/27/2024	Call 103.6200		20,724,000	20,000,000	20,000,000	20,000,000						20,000,000				1,843,968	10/01/2040
86606D-BB-3	SUMMIT CNTY OHIO PORT AUTH SECD REV BDS 6.350% 09/15/42		09/15/2024	Redemption 100.0000		370,000	370,000	370,000	370,000						370,000				23,495	09/15/2042
882667-AZ-1	Texas Private Activity Bond Su TX ST PRIV ACTIVITY-B 3.922% 12/31/49		08/29/2024	Various		2,558,640	3,000,000	3,000,000	3,000,000						3,000,000		(441,360)	(441,360)	78,113	12/31/2049
91412G-DZ-5	University of California UNIV CA REVS-BABS 5.946% 05/15/45		03/27/2024	Call 104.2802		1,757,121	1,685,000	2,065,995	1,989,503		(4,105)		(4,105)		1,985,399		(300,399)	(300,399)	108,857	05/15/2045
91412G-VC-6	University of California UNIV OF CALIFORNIA-AN 4.765% 05/15/44		05/15/2024	Call 100.0000		12,500,000	12,500,000	13,490,250	12,587,135		(87,135)		(87,135)		12,500,000				297,813	05/15/2044
91426*-AA-3	University Faculty Office Buil SECD NTS 6.270% 11/10/33		12/10/2024	Redemption 100.0000		706,666	706,666	706,666	706,666						706,666				24,331	11/10/2033
914440-KJ-0	University of Massachusetts Bu UNIV MA BLDG-BABS 6.423% 05/01/29		05/01/2024	Call 100.0000		95,000	95,000	95,000	95,000						95,000				3,051	05/01/2029
915137-5F-6	Board of Regents of the Univer UNIV TX REVS-D-BABS 5.134% 08/15/42		08/15/2024	ALRe Corporate AAM		2,174,312	2,050,000	2,241,265	2,170,750		(4,317)		(4,317)		2,166,434		7,878	7,878	157,871	08/15/2042
686507-CW-2	ORLANDO UTILITIES COMMISSION ORLANDO UTL BABS		01/01/2024	Direct															452	10/01/2040
702274-AW-1	Pasadena Public Financing Auth PASADENA PUB FIN-BABS		01/01/2024	Direct							11,673		11,673							03/01/2043
0909999999. Subtotal - Bonds - U.S. Special Revenues						146,468,384	145,611,242	139,199,720	129,836,245		8,973,977		8,973,977		146,919,078		(1,942,194)	(1,942,194)	5,906,492	XXX
05949A-ZE-3	Banc of America Mortgage 2004- BOAMS 2004-L 2A1 5.876% 01/25/35		12/01/2024	Paydown		20,165	20,165	19,620	19,939		227		227		20,165				460	01/25/2035
07386H-WR-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 11A1 4.993% 10/25/35		12/26/2024	Paydown		164,196	164,196	151,242	157,247		6,949		6,949		164,196				5,260	10/25/2035
07401J-AA-6	Bear Stearns Mortgage Funding BSMF 2006-AR4 A1 4.873% 12/25/36		12/26/2024	Paydown		68,877	68,877	54,705	57,021		11,857		11,857		68,877				1,429	12/25/2036
45660L-JJ-9	IndyMac INDX Mortgage Loan Tru INDX 2005-AR8 2A1A 4.913% 04/25/35		12/25/2024	Paydown		136,971	136,971	130,472	132,934		4,036		4,036		136,971				3,265	04/25/2035
45660L-T2-5	Residential Asset Securitizati RAST 2005-A14 A3 5.500% 12/25/35		12/01/2024	Paydown		24,313	33,686	21,644	20,232		4,081		4,081		24,313				1,607	12/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
576433-A7-1	MASTR Adjustable Rate Mortgage MARM 2005-6 5A1 3.497% 07/25/35		12/01/2024	Paydown		37,147	36,944	33,975	35,048		2,099		2,099		37,147				596	07/25/2035
576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2 3.268% 07/25/35		12/01/2024	Paydown		33,020	32,840	29,241	24,527		2,921		2,921		33,020				351	07/25/2035
576433-C5-3	MASTR Adjustable Rate Mortgage MARM 2005-6 5A2 3.268% 07/25/35		08/08/2024	USAA - AAIA Modco AAM		442,792	538,405	488,916	506,647		3,147		3,147		509,794		(67,002)	(67,002)	11,627	07/25/2035
75115L-AA-5	RALI Series 2007-QH7 Trust RALI 2007-QH7 1A1 4.953% 08/25/37		12/26/2024	Paydown		94,538	94,538	79,747	84,912		9,627		9,627		94,538				1,433	08/25/2037
761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 5.253% 10/25/45		10/25/2024	Paydown		382,955	382,874	300,813	303,478		79,477		79,477		382,955				10,075	10/25/2045
86359L-EA-3	Structured Asset Mortgage Inve SAMI 2004-AR5 2A2 5.243% 10/19/34		12/01/2024	Paydown		42,708	42,812	36,178	34,634		8,073		8,073		42,708				1,322	10/19/2034
885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 4.680% 06/25/43		08/01/2024	Paydown		41,036	42,197	34,533	38,367		2,669		2,669		41,036				805	06/25/2043
885220-DS-9	Thornburg Mortgage Securities TMST 2003-3 B1 4.680% 06/25/43		08/15/2024	MMTL Modco AAM		581,930	659,804	539,973	599,908		976		976		600,884		(18,954)	(18,954)	24,017	06/25/2043
BANOVU-VQ-0	Tidewater Auto Receivables Tru TMCAT 2019-A A 8.202% 10/15/25		12/10/2024	Redemption 100.0000		16,671,095	16,671,095	16,671,095	16,671,095						16,671,095				2,280,777	10/15/2025
000000-00-0	SG Acquisition, Inc. Safe Guard New TL 28.079% 03/27/30		08/09/2024	Redemption 100.0000		631,529	631,529	625,214			6,315		6,315		631,529				13,604	03/27/2030
000000-00-0	Monroe Capital Private Credit A 7.432% 04/22/32		12/30/2024	Paydown		30,045,357	30,045,357	30,045,357							30,045,357				113,258	04/22/2032
000000-00-0	Monroe Capital Private Credit A 7.432% 04/22/32		12/23/2024	Redemption 100.0000		1,012,444	1,012,444	1,012,444							1,012,444				26,418	04/22/2032
000000-00-0	Concord Music Royalties LLC Concord Music Royalties LLC 3.150% 10/20/73		02/05/2024	Tax Free Exchange		141,716,966	150,000,000	141,716,966	141,716,966						141,679,750				1,168,125	10/20/2073
20633K-AD-0	Concord Music Royalties LLC Concord Music Royalties LLC 3.850% 10/20/73		02/05/2024	Tax Free Exchange		311,677,751	330,000,000	311,677,751	311,677,751						311,695,450				3,140,958	10/20/2073
00003#-AC-7	A&E Television Networks LLC SR NTS SER C 3.780% 08/22/24		08/22/2024	Various		15,500,000	15,500,000	15,422,175	15,493,453		6,547		6,547		15,500,000				585,900	08/22/2024
000366-AA-2	AASET 2017-1 Trust AASET 2017-1A A 3.967% 05/16/42		03/16/2024	Paydown		286,739	286,739	289,283	286,739						286,739				1,825	05/16/2042
00038P-AA-8	Aaset 2021-1 Trust AASET 2021-1A A 2.950% 11/16/41		12/16/2024	Paydown		315,116	315,116	311,879	312,690		2,427		2,427		315,116				6,192	11/16/2041
00085K-AS-2	ABPCI Direct Lending Fund CLO ABPCI 2019-7A A1R 6.309% 10/20/31		03/28/2024	Various		32,578,876	32,578,876	31,359,472	32,453,812		(18,725)		(18,725)		32,435,088		143,788	143,788	976,548	10/20/2031
00085K-AS-2	ABPCI Direct Lending Fund CLO ABPCI 2019-7A A1R 6.309% 10/20/31		01/29/2024	Paydown		2,421,124	2,421,124	2,330,503	2,411,830		9,294		9,294		2,421,124				44,753	10/20/2031
001055-AF-9	Aflac Inc Senior Unsecured 6.450% 08/15/40		08/08/2024	ALRE - DFL Trust AAM		1,089,408	1,000,000	1,258,610	1,219,764		(5,423)		(5,423)		1,214,341		(124,933)	(124,933)	63,246	08/15/2040
001055-AR-3	Aflac Inc Senior Unsecured 4.000% 10/15/46		08/21/2024	ALRe Corporate AAM		10,107,764	12,000,000	11,658,950	11,706,495		4,992		4,992		11,711,487		(1,603,723)	(1,603,723)	408,000	10/15/2046
00105H-EE-2	AFC Trust Series 1999-4 AFC 1999-4 2A 5.333% 12/26/29		12/26/2024	Paydown		455,815	455,815	298,646	254,664		157,788		157,788		455,815				10,896	12/26/2029
00108X-AC-2	ACC Auto Trust 2021-A AUTOC 2021-A C 3.790% 04/15/27		08/15/2024	Call 100.0000		1,000,728	1,000,728	1,000,551	996,805		3,525		3,525		1,000,329		398	398	25,285	04/15/2027
00108X-AC-2	ACC Auto Trust 2021-A AUTOC 2021-A C 3.790% 04/15/27		07/15/2024	Paydown		6,149,272	6,149,272	6,148,184	6,125,166		24,106		24,106		6,149,272				86,506	04/15/2027
00108X-AD-0	ACC Auto Trust 2021-A AUTOC 2021-A D 6.100% 06/15/29		08/15/2024	Call 100.0000		1,787,000	1,787,000	1,786,696	1,786,786		32		32		1,786,818		182	182	72,671	06/15/2029
00109B-AA-3	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A1 3.780% 05/20/49		12/20/2024	Paydown		1,085,427	1,085,427	1,048,259	1,051,094		34,332		34,332		1,085,427				23,154	05/20/2049
00109B-AB-1	AFN ABSPROP001 LLC 2019-1 AFN 2019-1A A2 4.460% 05/20/49		12/20/2024	Paydown		30,300	30,300	30,283	30,289		12		12		30,300				732	05/20/2049
00112D-AB-2	ACHM Trust 2024-HE2 ACHM 2024-HE2 B 5.500% 10/25/39		12/25/2024	Paydown		907,496	907,496	885,302			22,194		22,194		907,496				7,780	10/25/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00191X-AC-0	APS Resecuritization Trust 201 APS 2015-3 2A 5.706% 06/27/49		12/01/2024	Paydown		21,013	21,013	20,555			458		458		21,013				81	06/27/2049
00192J-AE-6	APS Resecuritization Trust 201 APS 2016-1 4A 3.798% 05/30/50		10/25/2024	Paydown		6,788	(1,400)	(944)	(383)		7,489		7,489		6,788				674	05/30/2050
00206R-DR-0	AT&T Inc Senior Unsecured 5.250% 03/01/37		06/27/2024	Various		9,787,850	10,000,000	9,947,800	9,951,198		1,283		1,283		9,952,480		(164,630)	(164,630)	433,125	03/01/2037
00206R-DS-8	AT&T Inc Senior Unsecured 5.450% 03/01/47		06/21/2024	ALRE - DFL Trust AAM		4,156,645	4,250,000	4,226,158	4,228,982		217		217		4,229,199		(72,554)	(72,554)	186,587	03/01/2047
00206R-FS-6	AT&T Inc Senior Unsecured 5.300% 08/15/58		07/31/2024	AARE II Surplus ISG		1,353,547	1,500,000	1,516,551	1,515,938		(101)		(101)		1,515,837		(162,291)	(162,291)	76,629	08/15/2058
00206R-GL-0	AT&T Inc Senior Unsecured 4.100% 02/15/28		10/17/2024	Barclays		18,128,056	18,301,000	19,997,525	19,454,858		(228,949)		(228,949)		19,225,909		(1,097,853)	(1,097,853)	881,651	02/15/2028
00206R-GN-6	AT&T Inc Senior Unsecured 6.550% 01/15/28		07/16/2024	AAIA NonModco AAM		1,039,927	1,000,000	1,032,855	1,016,797		(2,022)		(2,022)		1,014,775		25,152	25,152	65,682	01/15/2028
00206R-GQ-9	AT&T Inc Senior Unsecured 4.300% 02/15/30		09/13/2024	JPM SECURITIES LLC		5,005,550	5,000,000	5,318,065	5,195,101		(21,424)		(21,424)		5,173,677		(168,127)	(168,127)	233,514	02/15/2030
00206R-KJ-0	AT&T Inc Senior Unsecured 3.500% 09/15/53		06/21/2024	ALRE - DFL Trust AAM		426,945	615,000	611,476	611,623		31		31		611,654		(184,709)	(184,709)	16,503	09/15/2053
00206R-LV-2	AT&T Inc Senior Unsecured 3.650% 09/15/59		07/31/2024	AARE II Surplus ISG		798,536	1,172,000	1,164,837	1,165,053		56		56		1,165,109		(366,573)	(366,573)	37,550	09/15/2059
00212F-BL-3	ASG Resecuritization Trust 200 ASG 2009-2 M25 3.211% 05/24/36		12/01/2024	Paydown		2,191,556	2,069,710	1,533,816	1,899,153		292,403		292,403		2,191,556				53,755	05/24/2036
00212J-BN-1	ASG Resecuritization Trust 200 ASG 2009-3 M35 3.824% 03/26/37		12/01/2024	Paydown		1,703,268	2,468,752	2,011,133	2,017,251		(313,983)		(313,983)		1,703,268				41,975	03/26/2037
00213G-BL-0	ASG Resecuritization Trust 201 ASG 2012-1 M36 4.870% 04/28/36		12/01/2024	Paydown		247,068	219,588	221,212	223,510		23,558		23,558		247,068				6,644	04/28/2036
00214W-AA-9	APS Resecuritization Trust 201 APS 2016-3 1A 6.703% 11/27/66		12/27/2024	Paydown		965,381	965,381	1,422,206	1,440,974		(475,592)		(475,592)		965,381				53,648	11/27/2066
00214W-AC-5	APS Resecuritization Trust 201 APS 2016-3 2A 6.703% 11/27/46		12/27/2024	Paydown		395,853	395,853	583,498	588,575		(192,722)		(192,722)		395,853				7,624	11/27/2046
00221@-AA-9	ASU JONESBORO AR CTL PT TR P/T CERTS 4.450% 08/20/43		12/20/2024	Redemption 100.0000		62,041	62,041	62,661	62,518		(477)		(477)		62,041				1,548	08/20/2043
00230@-AA-8	AT&T REIGN MULT PRPTY CTL PT T P/T CERTS 4.003% 05/15/46		12/15/2024	Redemption 100.0000		442,403	442,403	446,827	446,444		(4,041)		(4,041)		442,403				9,939	05/15/2046
00253C-HZ-3	Aames Mortgage Trust 2002-2 AMT 2002-2 M3 6.740% 03/25/33		11/01/2024	Paydown		15,389	15,389	9,746	9,184		5,146		5,146		15,389				543	03/25/2033
00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40		12/15/2024	Paydown		825,549	825,549	825,497	825,939		(390)		(390)		825,549				14,925	01/16/2040
00255U-AA-3	AASET 2020-1 Trust AASET 2020-1A A 3.351% 01/16/40		08/14/2024	ALRe Corporate AAM		1,416,371	1,515,612	1,515,287	1,516,030		1,200		1,200		1,517,230		(100,859)	(100,859)	33,718	01/16/2040
00256D-AB-8	Aaset 2019-1 Trust AASET 2019-1 B 4.948% 05/15/39		09/18/2024	Guggenheim Capital		1,441,537	2,217,749	906,497	703,071	203,426	3,527		206,953		910,024		531,513	531,513	83,520	05/15/2039
00256D-AB-8	Aaset 2019-1 Trust AASET 2019-1 B 4.948% 05/15/39		09/15/2024	Paydown		527,846	527,846	215,755	167,338	48,418	312,091		360,509		527,846				18,079	05/15/2039
002824-BF-6	Abbott Laboratories Senior Unsecured 3.750% 11/30/26		08/06/2024	Various		9,824,039	9,932,000	11,382,246	10,624,858		(154,852)		(154,852)		10,470,006		(645,967)	(645,967)	255,542	11/30/2026
002824-BG-4	Abbott Laboratories Senior Unsecured 4.750% 11/30/36		08/09/2024	AAIA NonModco AAM		1,757,116	1,750,000	1,885,098	1,851,893		(3,866)		(3,866)		1,848,027		(90,911)	(90,911)	57,495	11/30/2036
00287Y-AQ-2	AbbVie Inc Senior Unsecured 3.600% 05/14/25		08/09/2024	AAIA NonModco AAM		2,965,101	3,000,000	2,910,630	2,948,924		22,200		22,200		2,971,125		(6,024)	(6,024)	79,500	05/14/2025
00287Y-AS-8	AbbVie Inc Senior Unsecured 4.700% 05/14/45		08/09/2024	Various		1,135,458	1,225,000	1,172,863	1,178,174		760		760		1,178,934		(43,476)	(43,476)	42,382	05/14/2045
00287Y-AV-1	AbbVie Inc Senior Unsecured 4.300% 05/14/36		07/17/2024	Goldman Sachs		1,405,500	1,500,000	1,378,543	1,382,178		3,794		3,794		1,385,972		19,528	19,528	43,717	05/14/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00287Y-AW-9	AbbVie Inc Senior Unsecured 4.450% 05/14/46		08/09/2024	AAIA NonModco AAM		2,049,136	2,300,000	2,028,032	2,031,404		3,867		3,867		2,035,271		13,865	13,865	75,341	05/14/2046
00287Y-BD-0	AbbVie Inc Senior Unsecured 4.875% 11/14/48		06/21/2024	ALRE - DFL Trust AAM		1,409,020	1,500,000	1,484,145	1,485,697		141		141		1,485,838		(76,818)	(76,818)	44,078	11/14/2048
00287Y-BF-5	AbbVie Inc Senior Unsecured 4.250% 11/14/28		09/13/2024	JPM SECURITIES LLC		2,026,980	2,000,000	1,945,780	1,970,294		3,925		3,925		1,974,220		52,760	52,760	71,306	11/14/2028
00287Y-BX-6	AbbVie Inc Senior Unsecured 3.200% 11/21/29		07/17/2024	Goldman Sachs		3,720,200	4,000,000	3,640,724	3,666,318		27,215		27,215		3,693,533		26,667	26,667	84,267	11/21/2029
00287Y-BZ-1	AbbVie Inc Senior Unsecured 2.600% 11/21/24		11/21/2024	Maturity		15,000,000	15,000,000	14,246,100	14,660,695		339,305		339,305		15,000,000				390,000	11/21/2024
00287Y-CY-3	AbbVie Inc Senior Unsecured 4.550% 03/15/35		06/26/2024	Various		2,866,776	3,000,000	2,699,064	2,702,043		7,993		7,993		2,710,036		156,740	156,740	92,517	03/15/2035
00392#-AA-0	Abteen 2019-1 ABTEEN 2019-1 A 3.930% 08/15/39		12/15/2024	Paydown		426,421	426,421	426,421	426,421						426,421				9,204	08/15/2039
00432C-DK-4	AccessLex Institute ACCSS 2007-A B 5.332% 02/25/37		11/25/2024	Paydown		1,750,109	1,750,109	1,682,215	1,689,951		60,157		60,157		1,750,109				65,002	02/25/2037
00436M-AA-3	Accelerated Assets 2018-1 LLC AALLC 2018-1 A 3.870% 12/02/33		08/02/2024	Paydown		379,386	379,386	371,086	371,218		8,168		8,168		379,386				5,540	12/02/2033
00436M-AA-3	Accelerated Assets 2018-1 LLC AALLC 2018-1 A 3.870% 12/02/33		08/02/2024	AADE - FABN		1,185,446	1,196,770	1,170,588	1,171,003		3,134		3,134		1,174,136		11,309	11,309	30,877	12/02/2033
00436M-AB-1	Accelerated Assets 2018-1 LLC AALLC 2018-1 B 4.510% 12/02/33		12/02/2024	Paydown		158,279	158,279	152,495	153,340		4,939		4,939		158,279				3,806	12/02/2033
00440E-AH-0	Chubb INA Holdings LLC Senior Unsecured 6.700% 05/15/36		08/28/2024	ALRe Corporate AAM		23,079,312	19,665,000	20,483,728	20,224,298		(25,040)		(25,040)		20,199,258		2,880,054	2,880,054	714,087	05/15/2036
00441T-AF-0	ACE Securities Corp Home Equit ACE 2006-HE3 M1 4.888% 06/25/36		12/26/2024	Paydown			(8,825)	(1,496)		(2,876)	4,372		1,496						3,126	06/25/2036
004421-CH-4	ACE Securities Corp Home Equit ACE 2003-HS1 M3 8.203% 06/25/33		12/26/2024	Paydown		468,640	468,640	408,379	456,441		12,199		12,199		468,640				11,799	06/25/2033
004421-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3 9.703% 11/25/50		12/26/2024	Paydown		546,512	546,512	636,888	332,960		(116,962)		(116,962)		546,512				17,193	11/25/2050
004421-KM-4	ACE Securities Corp Home Equit ACE 2005-SD1 M3 9.703% 11/25/50		01/16/2024	AAIA NonModco AAM		1,213,801	1,003,524	996,791	1,218,785		2,758		2,758		1,221,542		(7,741)	(7,741)	6,275	11/25/2050
004421-TS-2	ACE Securities Corp Home Equit ACE 2005-SD3 M3 6.953% 08/25/45		12/26/2024	Paydown			(34,523)	(5)	(5)		5		5						2,000	08/25/2045
004421-YB-3	ACE Securities Corp Home Equit ACE 2006-SL2 A 4.793% 01/25/36		12/26/2024	Paydown		157,832	157,832	2,861	3,160		154,672		154,672		157,832				28	01/25/2036
00442B-AD-3	ACE Securities Corp Home Equit ACE 2006-HE4 A2C 4.773% 10/25/36		12/26/2024	Paydown		147,360	147,360	59,209	58,568		88,792		88,792		147,360				828	10/25/2036
00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D 4.953% 10/25/36		12/26/2024	Paydown		336,479	336,479	134,255	47,749		236,330	2,104	234,226		336,479				1,518	10/25/2036
00442J-AD-6	ACE Securities Corp Home Equit ACE 2007-ASP1 A2C 4.973% 03/25/37		07/25/2024	Paydown		12,239	12,239	6,248	6,172		6,067		6,067		12,239				52	03/25/2037
00442J-AD-6	ACE Securities Corp Home Equit ACE 2007-ASP1 A2C 4.973% 03/25/37		08/08/2024	ALRE - DFL Trust AAM		327,491	835,551	426,508	421,333		(5,502)		(5,502)		415,830		(88,340)	(88,340)	8,043	03/25/2037
00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 4.933% 06/25/36		12/26/2024	Paydown		560,461	560,461	488,629	409,960		29,433		29,433		560,461				5,132	06/25/2036
00442V-AE-7	ACE Securities Corp Home Equit ACE 2006-ASP3 A2D 4.933% 06/25/36		08/14/2024	AADE BLIC Modco AAM		2,707,154	2,920,964	2,497,802	2,785,929		16,709		16,709		2,802,638		(95,484)	(95,484)	59,837	06/25/2036
00443K-AD-2	ACE Securities Corp Home Equit ACE 2006-ASP6 A2B 4.693% 12/25/36		12/26/2024	Paydown		423,355	423,355	143,593	141,922		281,433		281,433		423,355				2,486	12/25/2036
00443L-AA-6	ACE Securities Corp Home Equit ACE 2007-HE1 A1 4.753% 01/25/37		12/26/2024	Paydown		82,647	82,647	45,773	45,585		37,062		37,062		82,647				838	01/25/2037
00443L-AB-4	ACE Securities Corp Home Equit ACE 2007-HE1 A2A 4.633% 01/25/37		12/26/2024	Paydown		159,814	159,814	98,268	97,841		61,973		61,973		159,814				1,161	01/25/2037
00443L-AC-2	ACE Securities Corp Home Equit ACE 2007-HE1 A2B 4.693% 01/25/37		12/26/2024	Paydown		138,188	138,188	84,764	84,404		53,784		53,784		138,188				1,004	01/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00443L-AD-0	ACE Securities Corp Home Equit ACE 2007-HE1 A2C 4.793% 01/25/37		12/26/2024	Paydown		149,496	149,496	91,628	91,241		58,255		58,255		149,496				1,086	01/25/2037
00443L-AE-8	ACE Securities Corp Home Equit ACE 2007-HE1 A2D 4.953% 01/25/37		12/26/2024	Paydown		910	910	636	589		322		322		910				7	01/25/2037
007036-AW-6	Adjustable Rate Mortgage Trust ARMT 2004-1 CBIX 0.000% 01/25/35		12/01/2024	Paydown				19	19		(19)		(19)							01/25/2035
007036-FB-7	Adjustable Rate Mortgage Trust ARMT 2004-5 CB1 5.368% 04/25/35		12/01/2024	Paydown		49,669	50,822	35,846	35,896		12,063		12,063		49,669				854	04/25/2035
007036-FR-2	Adjustable Rate Mortgage Trust ARMT 2005-1 2A22 5.521% 05/25/35		04/25/2024	Call 100.0000		4,270	4,270	4,002	4,270						4,270				78	05/25/2035
007036-FR-2	Adjustable Rate Mortgage Trust ARMT 2005-1 2A22 5.521% 05/25/35		03/01/2024	Paydown		690	690	647	690						690				9	05/25/2035
007036-HV-1	Adjustable Rate Mortgage Trust ARMT 2005-3 2A1 4.795% 07/25/35		12/01/2024	Paydown		97,312	97,312	82,479	82,810		14,502		14,502		97,312				2,566	07/25/2035
007036-KC-9	Adjustable Rate Mortgage Trust ARMT 2005-4 2A1 6.703% 08/25/35		12/01/2024	Paydown		4,694	4,694	3,955	4,529		165		165		4,694				154	08/25/2035
007036-MQ-6	Adjustable Rate Mortgage Trust ARMT 2005-7 1A1 5.935% 10/25/35		08/01/2024	Paydown		16,286	16,286	13,641	11,134		5,151		5,151		16,286				301	10/25/2035
007036-MQ-6	Adjustable Rate Mortgage Trust ARMT 2005-7 1A1 5.935% 10/25/35		08/09/2024	ALRe Corporate AAM		796,712	1,049,102	878,715	717,255		(16,669)		(16,669)		700,586		96,126	96,126	37,855	10/25/2035
007036-PD-2	Adjustable Rate Mortgage Trust ARMT 2005-6A 1A31 4.953% 11/25/35		12/25/2024	Paydown		233,211	233,211	223,476	225,739		7,472		7,472		233,211				7,294	11/25/2035
007036-PG-5	Adjustable Rate Mortgage Trust ARMT 2005-6A 2A1 5.073% 11/25/35		04/25/2024	Paydown		86,132	86,132	45,759	35,448		50,684		50,684		86,132				1,843	11/25/2035
007036-QW-9	Adjustable Rate Mortgage Trust ARMT 2005-8 7A4 5.113% 11/25/35		12/26/2024	Paydown		129,391	129,391	125,860	127,099		2,293		2,293		129,391				3,913	11/25/2035
007037-AB-0	Adjustable Rate Mortgage Trust ARMT 2007-1 2A1 5.138% 03/25/37		12/01/2024	Paydown		175,612	179,595	174,184	175,805		(193)		(193)		175,612				6,345	03/25/2037
007037-AD-6	Adjustable Rate Mortgage Trust ARMT 2007-1 4A1 5.586% 03/25/37		12/01/2024	Paydown		206,026	179,809	149,883	144,728		61,298		61,298		206,026				7,552	03/25/2037
00703R-AA-8	Adjustable Rate Mortgage Trust ARMT 2007-3 1A1 5.403% 11/25/37		08/01/2024	Paydown		380	380	385	412		(31)		(31)		380				13	11/25/2037
00764M-CF-2	Aegis Asset Backed Securities AABST 2004-3 M1 5.353% 09/25/34		12/26/2024	Paydown		370,452	370,452	363,910	372,037		(1,585)		(1,585)		370,452				9,459	09/25/2034
00774C-AB-3	AECOM Senior Unsecured 5.125% 03/15/27		09/03/2024	Various		14,685,973	14,898,000	14,585,438	14,650,318		31,582		31,582		14,681,900		4,073	4,073	554,554	03/15/2027
00914A-AL-6	Air Lease Corp Senior Unsecured 0.700% 02/15/24		02/15/2024	Maturity		30,000,000	30,000,000	28,716,375	29,872,657		127,343		127,343		30,000,000				105,000	02/15/2024
00914A-AP-7	Air Lease Corp Senior Unsecured 0.800% 08/18/24		08/18/2024	Various		11,000,000	11,000,000	10,510,750	10,826,512		173,488		173,488		11,000,000				88,000	08/18/2024
00914A-AS-1	Air Lease Corp Senior Unsecured 2.875% 01/15/32		10/22/2024	Various		3,796,335	4,500,000	3,757,020	3,773,934		18,100		18,100		3,792,034		4,301	4,301	114,760	01/15/2032
00971A-AA-0	Ajax Mortgage Loan Trust 2021- AJAXM 2021-A A1 1.065% 09/25/65		05/25/2024	Paydown		11,816	11,816	9,808	9,919		1,897		1,897		11,816				32	09/25/2065
00971A-AA-0	Ajax Mortgage Loan Trust 2021- AJAXM 2021-A A1 1.065% 09/25/65		06/21/2024	ALRE - DFL Trust AAM		254,227	289,364	240,172	242,901		3,365		3,365		246,265		7,962	7,962	1,507	09/25/2065
01185*-AA-3	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33		12/31/2024	Redemption 100.0000		1,261,135	1,261,135	1,261,135	1,261,135						1,261,135				37,205	06/30/2033
01185*-AB-1	Alaska Ventures LLC SR SECD NTS 4.670% 06/30/33		12/31/2024	Redemption 100.0000		204,005	204,005	204,005	204,005						204,005				5,953	06/30/2033
012873-AK-1	Ovintiv Inc Senior Unsecured 7.375% 11/01/31		05/20/2024	Stifel Nicolaus		3,919,320	3,600,000	3,910,680	3,890,794		(11,513)		(11,513)		3,879,281		40,039	40,039	148,238	11/01/2031
012873-AK-1	Ovintiv Inc Senior Unsecured 7.375% 11/01/31		04/17/2024	ALRE - DFL Trust AAM		5,365,240	5,000,000	5,624,418	5,298,105		(8,738)		(8,738)		5,289,367		75,872	75,872	170,035	11/01/2031
018522-M@-8	Allete Inc SR NTS 2.650% 09/10/25		09/05/2024	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				107,178	09/10/2025
01852T-AA-1	Alliance Bancorp Trust 2007-OA ALBT 2007-OA1 A1 4.933% 07/25/37		12/26/2024	Paydown		110,378	110,378	79,207	64,344		30,638		30,638		110,378				2,115	07/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
020002-AT-8	Allstate Corp/The Senior Unsecured 5.950% 04/01/36		08/12/2024	ALRe Corporate AAM		538,996	500,000	508,500	505,289		(186)		(186)		505,103		33,893	33,893	25,701	04/01/2036
02005N-BS-8	Ally Financial Inc Subordinated 6.700% 02/14/33		04/10/2024	Goldman Sachs		7,922,480	8,000,000	7,825,440	7,836,526		3,654		3,654		7,840,181		82,299	82,299	354,356	02/14/2033
02079K-AC-1	Alphabet Inc Senior Unsecured 1.998% 08/15/26		05/23/2024	JPM SECURITIES LLC		1,500,656	1,600,000	1,471,392	1,481,818		17,454		17,454		1,499,272		1,384	1,384	25,130	08/15/2026
02079K-AE-7	Alphabet Inc Senior Unsecured 1.900% 08/15/40		05/23/2024	Various		4,115,718	6,230,000	3,990,190	4,012,929		26,307		26,307		4,039,236		76,482	76,482	80,808	08/15/2040
02079K-AF-4	Alphabet Inc Senior Unsecured 2.050% 08/15/50		06/25/2024	Citadel		3,624,938	6,250,000	3,297,300	3,308,585		24,726		24,726		3,333,312		291,626	291,626	110,686	08/15/2050
021345-AA-1	Alta Wind Holdings LLC Secured 7.000% 06/30/35		06/30/2024	Redemption 100.0000		16,849	16,849	18,353	18,318		(1,470)		(1,470)		16,849				590	06/30/2035
02146Q-AD-2	Alternative Loan Trust 2006-16 CWALT 2006-16CB A4 6.000% 06/25/36		12/01/2024	Paydown		33,362	46,732	36,992	26,830		6,532		6,532		33,362				1,712	06/25/2036
02146R-AG-8	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7 6.000% 06/25/36		12/01/2024	Paydown		23,620	30,106	17,682	(46,443)		24,088		24,088		23,620				400	06/25/2036
02146Y-AA-9	Alternative Loan Trust 2006-J3 CWALT 2006-J3 1A1 4.853% 05/25/36		10/25/2024	Paydown		689	589	149	141		548		548		689				10	05/25/2036
02146Q-AA-1	Alternative Loan Trust 2006-0A CWALT 2006-0A10 1A1 5.785% 08/25/46		12/01/2024	Paydown		210,177	200,725	190,452	220,336		(10,159)		(10,159)		210,177				4,616	08/25/2046
02146Q-AC-7	Alternative Loan Trust 2006-0A CWALT 2006-0A10 3A1 4.833% 08/25/46		12/26/2024	Paydown		288,557	284,477	276,121	312,133		(23,575)		(23,575)		288,557				9,480	08/25/2046
02146S-AD-1	Alternative Loan Trust 2006-0A CWALT 2006-0A14 2A1 4.833% 11/25/46		06/18/2024	Goldman Sachs		2,201,721	2,417,916	2,181,856	2,448,689		27,343		27,343		2,476,032		(274,311)	(274,311)	45,586	11/25/2046
02146S-AD-1	Alternative Loan Trust 2006-0A CWALT 2006-0A14 2A1 4.833% 11/25/46		05/28/2024	Paydown		208,044	205,216	185,181	207,828		216		216		208,044				990	11/25/2046
02146T-AJ-6	Alternative Loan Trust 2006-24 CWALT 2006-24CB A9 6.000% 08/25/36		12/01/2024	Paydown		65,795	64,654	47,184	38,277		27,518		27,518		65,795				2,066	08/25/2036
02146T-AN-7	Alternative Loan Trust 2006-24 CWALT 2006-24CB A13 4.803% 08/25/36		12/25/2024	Paydown		17,535	17,231	6,892	6,626		10,909		10,909		17,535				598	08/25/2036
02146T-AY-3	Alternative Loan Trust 2006-24 CWALT 2006-24CB A23 6.000% 08/25/36		12/01/2024	Paydown		25,043	24,609	17,816	13,373		11,670		11,670		25,043				890	08/25/2036
02147B-AH-8	Alternative Loan Trust 2007-7T CWALT 2007-7T2 A8 6.000% 04/25/37		09/01/2024	Paydown			3,987	2,035	1,908		(1,908)		(1,908)						71	04/25/2037
02147F-AV-8	Alternative Loan Trust 2006-18 CWALT 2006-18CB A11 4.953% 07/25/36		12/25/2024	Paydown		20,648	23,301	8,155	7,761		12,886		12,886		20,648				743	07/25/2036
02147G-AF-1	Alternative Loan Trust 2006-21 CWALT 2006-21CB A6 5.600% 07/25/36		12/25/2024	Paydown				3,544			(3,544)		(3,544)						129	07/25/2036
02147J-AD-0	Alternative Loan Trust 2006-46 CWALT 2006-46A4 6.000% 02/25/47		03/01/2024	Paydown			(197)	(104)											(1)	02/25/2047
02147J-AD-0	Alternative Loan Trust 2006-46 CWALT 2006-46A4 6.000% 02/25/47		03/01/2024	ALRE - TDF Trust AAM		(1,494,378)	(2,881,739)	(1,517,114)	(1,503,720)						(1,503,720)		9,342	9,342	(10,566)	02/25/2047
02147L-AB-9	Alternative Loan Trust Resecur CWALT 2006-22R 1A2 6.000% 05/25/36		12/01/2024	Paydown		111,264	109,007	73,759	58,317		52,948		52,948		111,264				5,254	05/25/2036
02147M-AQ-4	Alternative Loan Trust 2006-20 CWALT 2006-20CB A15 5.163% 07/25/36		12/25/2024	Paydown		21,502	28,314	9,485	8,956		12,546		12,546		21,502				699	07/25/2036
02147Q-AH-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A8 6.000% 08/25/36		12/01/2024	Paydown		35,678	33,173	25,410	20,667		15,010		15,010		35,678				1,049	08/25/2036
02147Q-AJ-1	Alternative Loan Trust 2006-19 CWALT 2006-19CB A9 5.153% 08/25/36		12/25/2024	Paydown		29,606	27,392	10,851	9,416		19,140		19,140		29,606				941	08/25/2036
02147Q-AQ-5	Alternative Loan Trust 2006-19 CWALT 2006-19CB A15 6.000% 08/25/36		12/01/2024	Paydown		15,942	14,831	11,318	9,193		6,749		6,749		15,942				487	08/25/2036
02147Q-AY-8	Alternative Loan Trust 2006-19 CWALT 2006-19CB A23 4.853% 08/25/36		12/25/2024	Paydown		29,579	27,366	10,795	9,394		19,181		19,181		29,579				914	08/25/2036
02147R-AF-7	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A6 6.000% 08/25/36		12/01/2024	Paydown		19,392	26,713	22,689	24,224		(4,832)		(4,832)		19,392				775	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02147R-AG-5	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A7 6.000% 08/25/36		12/01/2024	Paydown		140,665	193,772	167,898	176,970		(36,305)		(36,305)		140,665				5,624	08/25/2036
02147R-AJ-9	Alternative Loan Trust 2006-23 CWALT 2006-23CB 1A9 6.000% 08/25/36		12/01/2024	Paydown		143,063	197,075	177,182	182,843		(39,780)		(39,780)		143,063				5,719	08/25/2036
02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1 5.053% 04/25/36		12/25/2024	Paydown		64,804	65,100	27,865	(110,483)		93,455	16	93,439		64,804				(1,654)	04/25/2036
02147V-AA-9	Alternative Loan Trust 2006-25 CWALT 2006-25CB A1 6.000% 10/25/36		12/01/2024	Paydown		34,278	33,697	22,178	16,233		18,045		18,045		34,278				1,014	10/25/2036
02147V-AD-3	Alternative Loan Trust 2006-25 CWALT 2006-25CB A4 6.000% 10/25/36		12/01/2024	Paydown		43,046	42,315	30,863	24,516		18,531		18,531		43,046				1,261	10/25/2036
02147V-AF-8	Alternative Loan Trust 2006-25 CWALT 2006-25CB A6 33.600% 10/25/36		12/25/2024	Paydown		10,817	10,637	9,418	8,122		1,748		1,748		10,817				382	10/25/2036
02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5 6.000% 09/25/36		10/01/2024	Paydown		49,041	69,643	35,869	(421)		13,050		13,050		49,041				2,729	09/25/2036
02147W-AE-9	Alternative Loan Trust 2006-26 CWALT 2006-26CB A5 6.000% 09/25/36		01/08/2024	AADE BLIC Modco AAM		2,696,364	5,217,173	3,494,744	2,711,558		(6,825)		(6,825)		2,704,734		(8,370)	(8,370)	6,087	09/25/2036
02147X-AM-9	Alternative Loan Trust 2006-32 CWALT 2006-32CB A12 6.000% 11/25/36		12/01/2024	Paydown		6,176	5,679	3,436	3,292		2,884		2,884		6,176				219	11/25/2036
02147X-AU-1	Alternative Loan Trust 2006-32 CWALT 2006-32CB A19 6.000% 11/25/36		12/01/2024	Paydown		24,902	22,900	16,451	12,483		12,419		12,419		24,902				883	11/25/2036
02147X-AW-7	Alternative Loan Trust 2006-32 CWALT 2006-32CB A21 5.500% 11/25/36		12/01/2024	Paydown		39,594	36,411	25,932	19,286		20,308		20,308		39,594				1,287	11/25/2036
02148B-AC-8	Alternative Loan Trust 2006-33 CWALT 2006-33CB 2A1 6.000% 11/25/36		12/01/2024	Paydown		129,714	179,327	148,028	127,543		2,171		2,171		129,714				4,734	11/25/2036
02148D-AA-8	Alternative Loan Trust 2007-HY CWALT 2007-HY3 1A1 6.622% 03/25/47		12/01/2024	Paydown		94,520	93,200	71,578	78,909		15,598		15,598		94,520				1,412	03/25/2047
02148F-AF-2	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A6 5.750% 04/25/37		12/01/2024	Paydown		28,736	27,973	24,616	23,965		4,770		4,770		28,736				983	04/25/2037
02148F-AG-0	Alternative Loan Trust 2007-4C CWALT 2007-4CB 1A7 5.750% 04/25/37		12/01/2024	Paydown		63,555	61,867	57,274	55,760		7,795		7,795		63,555				2,216	04/25/2037
02148H-AA-9	Alternative Loan Trust 2006-31 CWALT 2006-31CB A1 4.953% 11/25/36		12/25/2024	Paydown		25,386	26,701	12,712	8,383		17,002		17,002		25,386				816	11/25/2036
02148H-AL-5	Alternative Loan Trust 2006-31 CWALT 2006-31CB A11 5.053% 11/25/36		12/25/2024	Paydown		28,027	29,479	14,523	9,598		18,429		18,429		28,027				909	11/25/2036
02148J-AW-7	Alternative Loan Trust 2006-39 CWALT 2006-39CB 2A1 4.903% 01/25/37		11/25/2024	Paydown			34,176	3,644	2,658		(3,563)		(3,563)						816	01/25/2037
02148L-AA-0	Alternative Loan Trust 2007-HY CWALT 2007-HY2 1A 4.956% 03/25/47		12/01/2024	Paydown		153,299	151,240	127,517	120,659		24,597		24,597		153,299				3,216	03/25/2047
02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 4.859% 03/25/47		12/01/2024	Paydown		591,642	593,548	538,005	395,570		31,372		31,372		591,642				14,434	03/25/2047
02148L-AB-8	Alternative Loan Trust 2007-HY CWALT 2007-HY2 2A 4.859% 03/25/47		01/08/2024	AADE BLIC Modco AAM		1,854,396	1,954,333	1,675,840	1,845,732		(801)		(801)		1,844,931		9,466	9,466	8,615	03/25/2047
02149C-AA-9	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A1 5.103% 01/25/37		12/25/2024	Paydown		193,308	226,950	83,167	77,575		113,450		113,450		193,308				4,939	01/25/2037
02149C-AD-3	Alternative Loan Trust 2006-41 CWALT 2006-41CB 1A4 5.750% 01/25/37		12/01/2024	Paydown		89,784	105,884	76,865	56,267		33,517		33,517		89,784				2,234	01/25/2037
02149F-AP-9	Alternative Loan Trust 2006-43 CWALT 2006-43CB 1A14 5.750% 02/25/37		12/01/2024	Paydown		100,528	147,756	104,024	82,680		17,844		17,844		100,528				5,155	02/25/2037
02149H-AD-2	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A4 5.750% 03/25/37		12/01/2024	Paydown		25,088	43,763	30,317	24,911		177		177		25,088				893	03/25/2037
02149H-BR-0	Alternative Loan Trust 2007-2C CWALT 2007-2CB 1A15 5.750% 03/25/37		12/01/2024	Paydown		4,571	7,975	5,730	4,577		(6)		(6)		4,571				175	03/25/2037
02149J-AU-0	Alternative Loan Trust 2006-45 CWALT 2006-45T1 2A5 6.000% 02/25/37		12/01/2024	Paydown			58	43	36		(36)		(36)						3	02/25/2037
02149L-AA-9	Alternative Loan Trust 2007-0A CWALT 2007-0A2 1A1 5.665% 03/25/47		12/01/2024	Paydown		124,716	125,066	79,694	103,664		21,052		21,052		124,716				2,297	03/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02149L-AE-1	Alternative Loan Trust 2007-0A CWALT 2007-0A2 2A1 4.713% 03/25/47		12/26/2024	Paydown		91,910	91,910	52,962	51,006		40,904		40,904		91,910				1,356	03/25/2047
02149M-AQ-2	Alternative Loan Trust 2007-J1 CWALT 2007-J1 2A2 5.800% 03/25/37		12/25/2024	Paydown				1,497			(1,497)		(1,497)						70	03/25/2037
02149M-CH-0	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A1 5.917% 11/25/36		12/01/2024	Paydown		17,243	115,948	83,193	112,561		(95,318)		(95,318)		17,243				7,718	11/25/2036
02149M-CL-1	Alternative Loan Trust 2007-J1 CWALT 2007-J1 3A4 4.164% 11/25/36		12/01/2024	Paydown		9,055	10,056	13,776	14,994		(5,939)		(5,939)		9,055				2,311	11/25/2036
02149V-AJ-8	Alternative Loan Trust 2007-3T CWALT 2007-3T1 1A9 6.000% 04/25/37		12/01/2024	Paydown			13,728	8,949	7,162		(7,162)		(7,162)						511	04/25/2037
02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1 6.000% 04/25/37		12/01/2024	Paydown		69,973	85,214	50,703	(75,812)		44,332		44,332		69,973				371	04/25/2037
02150E-AU-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A19 4.903% 04/25/37		12/25/2024	Paydown		61,110	77,051	28,983	24,169		33,004		33,004		61,110				2,671	04/25/2037
02150E-BG-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A31 5.500% 04/25/37		12/01/2024	Paydown		68,248	83,113	67,841	48,911		19,337		19,337		68,248				2,908	04/25/2037
02150E-CB-7	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A4 5.480% 04/25/37		10/25/2024	Paydown				4,443	4,213		(4,218)		(4,218)						(223)	04/25/2037
02150E-CC-5	Alternative Loan Trust 2007-5C CWALT 2007-5CB 2A5 4.973% 04/25/37		10/25/2024	Paydown		45,829	44,420	12,441	11,761		34,054		34,054		45,829				532	04/25/2037
02150G-AF-5	Alternative Loan Trust 2007-11 CWALT 2007-11T1 A6 5.053% 05/25/37		12/25/2024	Paydown			(3,169)	(1,081)			1,081		1,081							05/25/2037
02150M-AA-3	Alternative Loan Trust 2007-13 CWALT 2007-13 A1 6.000% 06/25/47		11/01/2024	Paydown		7,501	4,350	2,622	1,996		5,505		5,505		7,501				428	06/25/2047
02150Q-AA-4	Alternative Loan Trust 2007-HY CWALT 2007-HY4 1A1 3.154% 06/25/37		12/01/2024	Paydown		2,155	2,284	1,908			247		247		2,155				19	06/25/2037
02150V-AD-7	Alternative Loan Trust 2007-HY CWALT 2007-HY7C A4 4.913% 08/25/37		12/26/2024	Paydown		330,684	317,454	286,750	309,250		21,433		21,433		330,684				6,589	08/25/2037
02151A-AF-7	Alternative Loan Trust 2007-19 CWALT 2007-19 1A6 2.000% 08/25/37		11/01/2024	Paydown					1	1	(2)		(1)							08/25/2037
02151A-AG-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A7 0.010% 08/25/37		12/25/2024	Paydown					2		(2)		(2)						7	08/25/2037
02151A-AQ-3	Alternative Loan Trust 2007-19 CWALT 2007-19 1A15 0.120% 08/25/37		10/25/2024	Paydown															1	08/25/2037
02151A-BK-5	Alternative Loan Trust 2007-19 CWALT 2007-19 1A34 6.000% 08/25/37		12/01/2024	Paydown		3,470	11,149	6,805	6,397		(2,927)		(2,927)		3,470				372	08/25/2037
02151C-AC-0	Alternative Loan Trust 2007-15 CWALT 2007-15CB A3 5.750% 07/25/37		12/01/2024	Paydown		81,292	72,191	48,852	38,736		42,555		42,555		81,292				2,528	07/25/2037
02151C-AE-6	Alternative Loan Trust 2007-15 CWALT 2007-15CB A5 5.750% 07/25/37		12/01/2024	Paydown		131,211	116,522	89,237	74,429		56,782		56,782		131,211				3,885	07/25/2037
02151F-AG-4	Alternative Loan Trust 2007-21 CWALT 2007-21CB 2A1 4.853% 09/25/37		08/25/2024	Paydown			(41)	(12)			12		12							09/25/2037
02151H-AC-9	Alternative Loan Trust 2007-17 CWALT 2007-17CB 1A3 5.750% 08/25/37		12/01/2024	Paydown		79,097	78,113	47,582	45,810		33,287		33,287		79,097				1,723	08/25/2037
02151N-AC-6	Alternative Loan Trust 2007-18 CWALT 2007-18CB 1A3 0.030% 08/25/37		07/25/2024	Paydown															79	08/25/2037
02151R-AA-1	Alternative Loan Trust 2007-0H CWALT 2007-0H2 A1A 4.833% 08/25/47		12/26/2024	Paydown		1,715,402	1,715,402	1,529,840	1,529,439		185,963		185,963		1,715,402				41,361	08/25/2047
02152A-AE-9	Alternative Loan Trust 2007-16 CWALT 2007-16CB 1A5 4.853% 08/25/37		12/25/2024	Paydown		4,289	4,224	2,745			1,544		1,544		4,289				65	08/25/2037
02152A-AY-5	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A1 6.250% 08/25/37		11/01/2024	Paydown		55,218	50,831	29,816	27,911		27,307		27,307		55,218				1,479	08/25/2037
02152A-AZ-2	Alternative Loan Trust 2007-16 CWALT 2007-16CB 5A2 6.250% 08/25/37		11/01/2024	Paydown		14,639	13,476	11,179	7,411		7,228		7,228		14,639				392	08/25/2037
02152A-BS-7	Alternative Loan Trust 2007-16 CWALT 2007-16CB 4A7 6.000% 08/25/37		12/01/2024	Paydown		65,009	67,007	58,973	54,459		10,550		10,550		65,009				1,875	08/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02152L-AA-3	Alternative Loan Trust Resecur CWALT 2008-1R 1A1 4.923% 08/25/37		08/25/2024	Paydown		23,420	18,542	5,747	5,459		17,976		17,976		23,420				551	08/25/2037
02209S-AS-2	Altria Group Inc Senior Unsecured 4.000% 01/31/24		01/31/2024	Maturity		4,000,000	4,000,000	3,981,900	3,999,837		163		163		4,000,000				80,000	01/31/2024
02209S-AU-7	Altria Group Inc Senior Unsecured 2.625% 09/16/26		07/17/2024	Goldman Sachs		4,748,350	5,000,000	5,057,348	5,023,346		(5,055)		(5,055)		5,018,291		(269,941)	(269,941)	110,104	09/16/2026
02209S-BB-8	Altria Group Inc Senior Unsecured 3.800% 02/14/24		02/14/2024	Maturity		4,000,000	4,000,000	3,991,880	3,999,789		211		211		4,000,000				76,000	02/14/2024
02209S-BC-6	Altria Group Inc Senior Unsecured 4.400% 02/14/26		08/06/2024	Goldman Sachs		994,370	1,000,000	991,056	993,092		1,885		1,885		994,977		(607)	(607)	43,144	02/14/2026
02209S-BD-4	Altria Group Inc Senior Unsecured 4.800% 02/14/29		09/13/2024	Various		10,570,185	10,500,000	12,017,636	11,461,527		(118,867)		(118,867)		11,342,660		(772,475)	(772,475)	517,600	02/14/2029
02209S-BH-5	Altria Group Inc Senior Unsecured 2.350% 05/06/25		09/13/2024	JPM SECURITIES LLC		4,918,400	5,000,000	5,083,909	5,033,296		(18,694)		(18,694)		5,014,602		(96,202)	(96,202)	101,181	05/06/2025
02209S-BJ-1	Altria Group Inc Senior Unsecured 3.400% 05/06/30		09/13/2024	Various		16,088,460	17,000,000	18,542,626	18,035,410		(113,712)		(113,712)		17,921,697		(1,833,237)	(1,833,237)	497,722	05/06/2030
02311#-AA-4	AMAROK HOLDINGS LLC SENIOR SECURED 5.950% 09/30/37		12/31/2024	Redemption 100.0000		361,040	361,040	361,040	361,040						361,040				13,300	09/30/2037
02311#-AD-8	AMAROK HOLDINGS LLC SENIOR SECURED 7.300% 09/30/38		12/31/2024	Redemption 100.0000		304,637	304,637	304,637	304,637						304,637				18,242	09/30/2038
023135-BJ-4	Amazon.com Inc Senior Unsecured 4.050% 08/22/47		08/29/2024	STAR Non-Modco FWH		440,472	500,000	496,356	496,785		54		54		496,839		(56,367)	(56,367)	20,644	08/22/2047
023135-BM-7	Amazon.com Inc Senior Unsecured 4.250% 08/22/57		07/31/2024	ALRE - DFL Trust AAM		852,194	1,000,000	991,883	992,439		60		60		992,499		(140,305)	(140,305)	40,021	08/22/2057
023135-BQ-8	Amazon.com Inc Senior Unsecured 0.800% 06/03/25		05/02/2024	MMTL Modco AAM		1,527,770	1,600,000	1,483,568	1,500,238		22,916		22,916		1,523,154		4,616	4,616	5,298	06/03/2025
023135-BS-4	Amazon.com Inc Senior Unsecured 1.500% 06/03/30		09/04/2024	UBS		3,048,045	3,500,000	2,949,135	2,951,217		51,171		51,171		3,002,387		45,658	45,658	39,667	06/03/2030
023135-BU-9	Amazon.com Inc Senior Unsecured 2.700% 06/03/60		09/13/2024	JPM SECURITIES LLC		5,173,760	8,000,000	4,815,280	4,824,833		21,879		21,879		4,846,712		327,048	327,048	169,800	06/03/2060
023135-CC-8	Amazon.com Inc Senior Unsecured 3.250% 05/12/61		06/11/2024	Morgan Stanley		3,576,900	5,328,000	3,226,477	3,229,740		7,169		7,169		3,236,909		339,991	339,991	101,010	05/12/2061
023135-CJ-3	Amazon.com Inc Senior Unsecured 3.950% 04/13/52		05/23/2024	JPM SECURITIES LLC		5,018,813	6,250,000	4,694,213	4,699,216		9,166		9,166		4,708,382		310,431	310,431	154,297	04/13/2052
023135-CR-5	Amazon.com Inc Senior Unsecured 4.700% 12/01/32		05/23/2024	JPM SECURITIES LLC		6,654,950	6,700,000	6,399,311	6,404,308		7,018		7,018		6,411,326		243,624	243,624	94,444	12/01/2032
023608-AK-8	Ameren Corp Senior Unsecured 1.750% 03/15/28		09/23/2024	Various		14,159,376	15,400,000	15,338,770	15,362,263		6,329		6,329		15,368,591		(1,209,215)	(1,209,215)	276,238	03/15/2028
023608-AK-8	Ameren Corp Senior Unsecured 1.750% 03/15/28		08/08/2024	ALRE - DFL Trust AAM		1,267,103	1,400,000	1,394,434	1,396,569		474		474		1,397,044		(129,941)	(129,941)	21,982	03/15/2028
02379#-AA-3	AMERICAN AIRLINES PT TR 2019-1 P/T CERTS SER 1B 3.930% 06/15/24		06/15/2024	Redemption 100.0000		2,925,000	2,925,000	2,812,695	2,860,178		64,822		64,822		2,925,000				57,476	06/15/2024
02379*-AA-7	American Airlines 2019-1 Class P/T CERTS SER 1A 3.530% 06/15/26		12/15/2024	Various		1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				43,684	06/15/2026
025537-AK-7	American Electric Power Co Inc Junior Subordinated 2.031% 03/15/24		03/15/2024	Maturity		10,000,000	10,000,000	9,569,465	9,931,006		68,994		68,994		10,000,000				101,550	03/15/2024
025537-AU-5	American Electric Power Co Inc Junior Subordinated 3.875% 02/15/62		01/12/2024	Morgan Stanley		1,001,938	1,150,000	922,875	925,334		87		87		925,421		76,517	76,517	18,815	02/15/2062
025537-AU-5	American Electric Power Co Inc Junior Subordinated 3.875% 02/15/62		06/26/2024	Various		6,964,741	7,654,000	6,315,763	6,331,106		5,057		5,057		6,336,163		628,577	628,577	237,050	02/15/2062
025816-DC-0	American Express Co Senior Unsecured 4.900% 02/13/26		03/21/2024	Goldman Sachs		2,991,690	3,000,000	2,997,630	2,998,278		181		181		2,998,460		(6,770)	(6,770)	90,650	02/13/2026
025816-DE-6	American Express Co Senior Unsecured 4.990% 05/01/26		03/21/2024	Goldman Sachs		1,492,200	1,500,000	1,500,000	1,500,000						1,500,000		(7,800)	(7,800)	29,940	05/01/2026
025816-DF-3	American Express Co Senior Unsecured 5.043% 05/01/34		03/21/2024	Goldman Sachs		2,951,760	3,000,000	3,000,000	3,000,000						3,000,000		(48,240)	(48,240)	60,516	05/01/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
025816-DG-1	American Express Co Senior Unsecured 5.389% 07/28/27		03/21/2024	Goldman Sachs		4,018,000	4,000,000	4,000,000	4,000,000						4,000,000		18,000	18,000	141,910	07/28/2027
02660K-AB-8	American Home Mortgage Assets AHMA 2006-5 A2 5.795% 11/25/46		05/01/2024	Paydown		7,468									7,468				(7,424)	11/25/2046
02660T-AN-3	American Home Mortgage Investm AHM 2004-1 3A 6.370% 04/25/44		12/01/2024	Paydown		40,429	40,429	38,403	40,616		(187)		(187)		40,429				955	04/25/2044
02660T-BM-4	American Home Mortgage Investm AHM 2004-3 3A 6.479% 10/25/34		12/01/2024	Paydown		552,110	552,110	475,855	546,155		5,955		5,955		552,110				14,836	10/25/2034
02660T-BU-6	American Home Mortgage Investm AHM 2004-3 6A5 6.090% 10/25/34		12/01/2024	Paydown		166,806	166,806	164,721	162,506		4,300		4,300		166,806				3,175	10/25/2034
02660T-FK-4	American Home Mortgage Investm AHM 2005-2 5A4A 5.883% 09/25/35		12/01/2024	Paydown		199,436	199,436	158,929	131,351		68,085		68,085		199,436				2,881	09/25/2035
02660U-AL-4	American Home Mortgage Assets AHMA 2006-3 3A12 4.643% 10/25/46		12/26/2024	Paydown		67,395	67,395	61,836	63,131		4,259		4,259		67,395				1,104	10/25/2046
02660Y-AC-6	American Home Mortgage Investm AHM 2006-2 4M1 5.053% 02/25/36		12/26/2024	Paydown			734	198			(198)		(198)						(67)	02/25/2036
02665X-AC-3	American Homes 4 Rent 2014-SFR AH4R 2014-SFR3 C 4.596% 12/17/36		09/04/2024	WELLS FARGO SECURITIES		7,962,500	8,000,000	7,999,501	7,985,391		(1,172)		(1,172)		7,984,218		(21,718)	(21,718)	249,205	12/17/2036
02665X-AD-1	American Homes 4 Rent 2014-SFR AH4R 2014-SFR3 D 5.040% 12/17/36		09/04/2024	WELLS FARGO SECURITIES		10,957,891	11,000,000	10,999,216	10,978,015		(1,791)		(1,791)		10,976,224		(18,333)	(18,333)	375,760	12/17/2036
02666A-AC-2	American Homes 4 Rent 2015-SFR AH4R 2015-SFR1 C 4.110% 04/17/52		09/04/2024	WELLS FARGO SECURITIES		5,203,242	5,250,000	5,249,765	5,241,765		(675)		(675)		5,241,090		(37,848)	(37,848)	146,248	04/17/2052
02666T-AB-3	American Homes 4 Rent LP Senior Unsecured 4.900% 02/15/29		01/16/2024	AAIA NonModco AAM		993,406	1,000,000	994,860	997,092		21		21		997,113		(3,706)	(3,706)	20,553	02/15/2029
026874-DH-7	American International Group I Senior Unsecured 3.900% 04/01/26		11/21/2024	AARE Surplus AAM		4,922,896	5,000,000	5,033,250	5,008,809		(3,734)		(3,734)		5,005,074		(82,179)	(82,179)	222,083	04/01/2026
026874-DS-3	American International Group I Senior Unsecured 5.125% 03/27/33		03/21/2024	Goldman Sachs		2,378,184	2,400,000	2,188,104	2,190,996		3,983		3,983		2,194,979		183,205	183,205	60,817	03/27/2033
026933-AA-9	American Home Mortgage Investm AHM 2007-A 4A 5.353% 07/25/46		12/26/2024	Paydown		370,003	370,003	89,337	96,129		281,636	7,762	273,874		370,003				26,963	07/25/2046
03027X-AD-2	American Tower Corp Senior Unsecured 5.000% 02/15/24		02/15/2024	Maturity		5,000,000	5,000,000	5,464,190	5,013,117		(13,117)		(13,117)		5,000,000				125,000	02/15/2024
03027X-AG-5	American Tower Corp Senior Unsecured 4.000% 06/01/25		04/09/2024	Various		2,947,725	3,000,000	3,004,080	3,000,308		(177)		(177)		3,000,130		(52,405)	(52,405)	41,167	06/01/2025
03027X-AJ-9	American Tower Corp Senior Unsecured 4.400% 02/15/26		05/23/2024	Various		15,689,120	16,000,000	17,439,552	16,489,058		(105,288)		(105,288)		16,383,770		(694,650)	(694,650)	553,422	02/15/2026
03027X-AK-6	American Tower Corp Senior Unsecured 3.375% 10/15/26		08/06/2024	Goldman Sachs		2,426,750	2,500,000	2,598,358	2,539,666		(9,116)		(9,116)		2,530,550		(103,800)	(103,800)	68,438	10/15/2026
03027X-AM-2	American Tower Corp Senior Unsecured 3.125% 01/15/27		08/06/2024	Goldman Sachs		4,815,500	5,000,000	4,996,650	4,998,849		219		219		4,999,068		(183,568)	(183,568)	165,799	01/15/2027
03027X-AX-8	American Tower Corp Senior Unsecured 2.750% 01/15/27		09/24/2024	Citigroup		4,566,789	4,720,000	4,420,752	4,423,051		67,806		67,806		4,490,858		75,931	75,931	155,039	01/15/2027
03027X-BG-4	American Tower Corp Senior Unsecured 1.875% 10/15/30		08/08/2024	ALRE - DFL Trust AAM		843,046	1,000,000	995,540	996,897		260		260		997,156		(154,110)	(154,110)	15,260	10/15/2030
03027X-BZ-2	American Tower Corp Senior Unsecured 5.650% 03/15/33		06/13/2024	Various		9,116,350	9,000,000	8,958,960	8,961,777		1,449		1,449		8,963,226		153,124	153,124	379,178	03/15/2033
03027X-CD-0	American Tower Corp Senior Unsecured 5.550% 07/15/33		09/24/2024	Goldman Sachs		7,891,800	7,500,000	7,473,750	7,475,779		1,538		1,538		7,477,316		414,484	414,484	555,000	07/15/2033
03040W-AS-4	American Water Capital Corp Senior Unsecured 3.750% 09/01/28		09/23/2024	Barclays		4,930,650	5,000,000	4,999,050	4,999,575		62		62		4,999,637		(68,987)	(68,987)	152,604	09/01/2028
03040W-AV-7	American Water Capital Corp Senior Unsecured 4.150% 06/01/49		08/08/2024	USAA - AAIA NonModco AAM		413,827	500,000	497,350	497,588		33		33		497,620		(83,793)	(83,793)	14,237	06/01/2049
03040W-AX-3	American Water Capital Corp Senior Unsecured 3.450% 05/01/50		04/05/2024	Goldman Sachs		6,451,110	9,000,000	6,379,470	6,393,348		12,079		12,079		6,405,427		45,683	45,683	136,275	05/01/2050
03072S-LV-5	Ameriquest Mortgage Securities AMSI 2003-11 M1 5.488% 11/25/33		12/26/2024	Paydown		138,590	138,590	133,071	134,124		4,466		4,466		138,590				3,160	11/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03072S-SB-2	Ameriquest Mortgage Securities AMSI 2004-R5 M5 8.128% 07/25/34		12/26/2024	Paydown			(1,091)	(1,091)							(1,091)		1,091	1,091	9	07/25/2034
030981-AK-0	AmeriGas Partners LP / AmeriGa Senior Unsecured 5.500% 05/20/25		05/30/2024	MMTL Modco AAM		2,946,952	3,000,000	3,000,000	3,000,000						3,000,000		(53,048)	(53,048)	87,083	05/20/2025
031162-DN-7	Amgen Inc Senior Unsecured 5.507% 03/02/26		12/27/2024	ORIX Life - Custody		4,003,878	4,000,000	4,000,000	4,000,000						4,000,000		3,878	3,878	290,647	03/02/2026
031162-DU-1	Amgen Inc Senior Unsecured 5.750% 03/02/63		06/26/2024	JPM SECURITIES LLC		5,174,676	5,200,000	4,966,468	4,967,016		839		839		4,967,855		206,821	206,821	245,014	03/02/2063
032654-AX-3	Analog Devices Inc Senior Unsecured 2.950% 10/01/51		05/23/2024	JPM SECURITIES LLC		2,284,065	3,500,000	2,109,065	2,113,901		8,353		8,353		2,122,254		161,811	161,811	67,973	10/01/2051
03464T-AC-3	Angel Oak Mortgage Trust 2022- AOMT 2022-3 A3 4.138% 01/25/67		06/01/2024	Paydown		3,300	3,300	2,805	2,814		486		486		3,300				41	01/25/2067
03464T-AC-3	Angel Oak Mortgage Trust 2022- AOMT 2022-3 A3 4.138% 01/25/67		06/21/2024	ALRE - DFL Trust AAM		75,689	82,868	70,438	70,666		54		54		70,720		4,970	4,970	1,902	01/25/2067
03522A-AG-5	Anheuser-Busch Cos LLC / Anheu Senior Unsecured 3.650% 02/01/26		06/14/2024	Various		4,202,754	4,300,000	4,163,134	4,201,843		20,692		20,692		4,222,535		(19,781)	(19,781)	136,804	02/01/2026
03523T-BU-1	Anheuser-Busch InBev Worldwide Senior Unsecured 5.450% 01/23/39		08/09/2024	AAIA NonModco AAM		1,040,248	1,000,000	997,220	997,657		62		62		997,719		42,529	42,529	56,922	01/23/2039
03523T-BV-9	Anheuser-Busch InBev Worldwide Senior Unsecured 5.550% 01/23/49		08/09/2024	AAIA NonModco AAM		1,754,376	1,700,000	1,709,699	1,709,641		(112)		(112)		1,709,529		44,847	44,847	98,543	01/23/2049
035240-AM-2	Anheuser-Busch InBev Worldwide Senior Unsecured 4.375% 04/15/38		08/09/2024	AAIA NonModco AAM		3,267,656	3,500,000	3,266,767	3,272,673		6,723		6,723		3,279,396		(11,740)	(11,740)	125,052	04/15/2038
035240-AR-1	Anheuser-Busch InBev Worldwide Senior Unsecured 4.900% 01/23/31		09/23/2024	Various		3,119,310	3,000,000	2,988,416	2,989,218		959		959		2,990,177		129,133	129,133	171,908	01/23/2031
03666H-AG-6	Antares Holdings LP Senior Unsecured 6.500% 02/08/29		07/29/2024	Various		7,712,421	7,747,000	7,698,581			3,714		3,714		7,702,295		10,125	10,125	224,748	02/08/2029
036752-AB-9	Elevance Health Inc Senior Unsecured 3.650% 12/01/27		09/13/2024	Various		18,297,240	18,500,000	19,925,015	19,309,454		(153,405)		(153,405)		19,156,048		(858,808)	(858,808)	534,573	12/01/2027
036752-AD-5	Elevance Health Inc Senior Unsecured 4.375% 12/01/47		08/14/2024	ALRe Corporate AAM		2,591,772	3,000,000	2,999,970	3,000,010						3,000,009		(408,237)	(408,237)	92,240	12/01/2047
036752-AU-7	Elevance Health Inc Senior Unsecured 4.550% 05/15/52		05/23/2024	JPM SECURITIES LLC		3,364,920	4,000,000	3,316,440	3,319,258		3,964		3,964		3,323,222		41,698	41,698	97,572	05/15/2052
037411-BF-1	Apache Corp Senior Unsecured 4.250% 01/15/30		09/23/2024	Barclays		1,930,340	2,000,000	1,996,380	1,997,783		239		239		1,998,022		(67,682)	(67,682)	101,292	01/15/2030
037833-BG-4	Apple Inc Senior Unsecured 3.200% 05/13/25		01/08/2024	AADE BLIC Modco AAM		881,293	900,000	868,237	879,988		277		277		880,265		1,028	1,028	4,400	05/13/2025
037833-BX-7	Apple Inc Senior Unsecured 4.650% 02/23/46		08/14/2024	AADE BLIC Modco AAM		96,942	100,000	137,867	134,462		(744)		(744)		133,718		(36,776)	(36,776)	4,534	02/23/2046
037833-BZ-2	Apple Inc Senior Unsecured 2.450% 08/04/26		07/17/2024	Goldman Sachs		1,881,245	1,967,500	1,994,393	1,977,849		(2,362)		(2,362)		1,975,488		(94,243)	(94,243)	46,061	08/04/2026
037833-DT-4	Apple Inc Senior Unsecured 1.125% 05/11/25		05/02/2024	MMTL Modco AAM		1,533,372	1,600,000	1,496,624	1,512,047		21,089		21,089		1,533,136		236	236	8,550	05/11/2025
037833-EB-2	Apple Inc Senior Unsecured 0.700% 02/08/26		05/23/2024	Various		24,159,720	26,000,000	25,305,351	25,604,474		75,045		75,045		25,679,519		(1,519,799)	(1,519,799)	146,611	02/08/2026
037833-EC-0	Apple Inc Senior Unsecured 1.200% 02/08/28		11/21/2024	Various		13,699,933	15,000,000	14,863,150	14,912,149		17,112		17,112		14,929,261		(1,229,328)	(1,229,328)	213,265	02/08/2028
03789X-AF-5	Applebee's Funding LLC / IHOP DIN 2023-1A A2 7.824% 03/05/53		03/05/2024	MIZUHO SECURITIES USA L		13,201,000	12,800,000	12,800,000	12,800,000						12,800,000		401,000	401,000	255,932	03/05/2053
038336-F*-9	APTARGROUP INC GTD SR NTS SER E 1.170% 07/19/24		07/19/2024	Maturity		13,184,131	13,184,131	14,074,010	13,344,640		12,011		12,011	767,679	13,184,131	(940,199)		(940,199)	154,057	07/19/2024
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50		10/30/2024	Paydown		52,500	52,500	50,546	41,101		1,940		1,940		52,500				850	07/30/2050
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50		08/14/2024	Various		2,726,263	2,880,000	2,699,098	2,700,937		28,347		28,347		2,729,284		(3,021)	(3,021)	73,545	07/30/2050
03939C-AA-1	Arch Capital Finance LLC Senior Unsecured 4.011% 12/15/26		08/06/2024	Goldman Sachs		1,473,660	1,500,000	1,500,000	1,500,000						1,500,000		(26,340)	(26,340)	38,773	12/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03939C-AB-9	Arch Capital Finance LLC Senior Unsecured 5.031% 12/15/46		06/21/2024	ALRE - DFL Trust AAM		1,835,585	2,000,000	2,000,000	2,000,000						2,000,000		(164,415)	(164,415)	51,987	12/15/2046
039483-BL-5	Archer-Daniels-Midland Co Senior Unsecured 2.500% 08/11/26		07/17/2024	Goldman Sachs		954,170	1,000,000	997,100	999,171		169		169		999,340		(45,170)	(45,170)	23,403	08/11/2026
03990B-AB-7	Ares Management Corp Senior Unsecured 5.600% 10/11/54		10/16/2024	TRUIST SECURITIES, INC.		751,500	750,000	744,293			1		1		744,294		7,206	7,206	700	10/11/2054
039936-AA-7	Ares Finance Co IV LLC Senior Unsecured 3.650% 02/01/52		03/21/2024	Goldman Sachs		2,777,680	4,000,000	2,367,626	2,372,500		4,575		4,575		2,377,076		400,604	400,604	94,900	02/01/2052
040104-BG-5	Argent Securities Inc Asset-Ba ARSI 2003-W3 M2 7.153% 09/25/33		12/26/2024	Paydown		737,145	737,145	708,382	725,756		11,390		11,390		737,145				15,532	09/25/2033
04010L-AY-9	Ares Capital Corp Senior Unsecured 3.250% 07/15/25		04/29/2024	Goldman Sachs		9,653,800	10,000,000	9,151,500	9,491,089		106,341		106,341		9,597,430		56,370	56,370	258,194	07/15/2025
04010L-AZ-6	Ares Capital Corp Senior Unsecured 3.875% 01/15/26		06/14/2024	JPM SECURITIES LLC		14,013,090	14,500,000	14,709,670	14,583,501		(19,099)		(19,099)		14,564,401		(551,311)	(551,311)	518,174	01/15/2026
04010L-BA-0	Ares Capital Corp Senior Unsecured 2.150% 07/15/26		08/06/2024	Various		23,842,755	25,500,000	25,037,686	25,235,800		60,814		60,814		25,296,613		(1,453,859)	(1,453,859)	581,754	07/15/2026
04010L-BB-8	Ares Capital Corp Senior Unsecured 2.875% 06/15/28		08/06/2024	Various		11,732,500	13,000,000	13,086,986	13,057,493		(7,778)		(7,778)		13,049,715		(1,317,215)	(1,317,215)	240,861	06/15/2028
04010L-BE-2	Ares Capital Corp Senior Unsecured 7.000% 01/15/27		04/29/2024	Morgan Stanley		6,111,300	6,000,000	5,955,420	5,959,918		3,980		3,980		5,963,898		147,402	147,402	312,667	01/15/2027
04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51		08/06/2024	Goldman Sachs		2,402,149	2,551,000	2,014,547	2,021,169		4,940		4,940		2,026,109		376,040	376,040	63,430	06/30/2051
04018V-AA-1	Ares Finance Co III LLC Subordinated 4.125% 06/30/51		04/17/2024	ALRE - DFL Trust AAM		250,653	273,000	213,000	213,686		270		270		213,956		36,697	36,697	3,347	06/30/2051
04316J-AA-7	Arthur J Gallagher & Co Senior Unsecured 2.400% 11/09/31		11/21/2024	Barclays		3,146,471	3,759,000	3,099,830	3,178,902		55,502		55,502		3,234,404		(87,933)	(87,933)	93,474	11/09/2031
04316J-AB-5	Arthur J Gallagher & Co Senior Unsecured 3.050% 03/09/52		03/21/2024	Goldman Sachs		3,767,220	6,000,000	3,503,460	3,512,019		7,844		7,844		3,519,863		247,357	247,357	99,633	03/09/2052
04316J-AE-9	Arthur J Gallagher & Co Senior Unsecured 5.750% 03/02/53		08/28/2024	Various		25,671,682	25,000,000	24,749,500	24,752,168		2,183		2,183		24,754,351		917,331	917,331	1,415,139	03/02/2053
043436-AU-8	Asbury Automotive Group Inc Senior Unsecured 4.500% 03/01/28		03/19/2024	Various		1,999,773	2,132,000	2,132,000	2,132,000						2,132,000		(132,227)	(132,227)	53,300	03/01/2028
043436-AV-6	Asbury Automotive Group Inc Senior Unsecured 4.750% 03/01/30		03/19/2024	Various		1,949,138	2,132,000	2,132,000	2,132,000						2,132,000		(182,862)	(182,862)	56,261	03/01/2030
04410R-AQ-9	Ashford Hospitality Trust 2018 AHT1 2018-ASHF F 8.669% 04/15/35		05/02/2024	MMTL Modco AAM		4,928,177	5,000,000	4,720,230	4,790,640		47,204		47,204		4,837,844		90,333	90,333	185,432	04/15/2035
04541G-DS-8	Asset Backed Securities Corp H ABSHE 2003-HE2 M1 5.862% 04/15/33		12/16/2024	Paydown		204,355	204,355	203,293	203,682		673		673		204,355				6,744	04/15/2033
04541G-MC-3	Asset Backed Securities Corp H ABSHE 2004-HE7 M1 5.428% 10/25/34		11/25/2024	Paydown		349,230	349,230	324,409	334,331		14,898		14,898		349,230				7,087	10/25/2034
04541G-NA-6	ASSET BACKED SECURITIES CORP H ABSHE 2004-HE9 M1 5.428% 12/25/34		12/26/2024	Paydown		39,475	39,475	35,222	37,331		2,144		2,144		39,475				669	12/25/2034
04542B-CL-4	ABFC 2003-AHL1 Trust ABFC 2003-AHL1 M1 5.728% 03/25/33		10/25/2024	Paydown		26,813	26,813	24,816	18,358		8,454		8,454		26,813				795	03/25/2033
04542B-JY-9	ABFC 2004-OPT5 Trust ABFC 2004-OPT5 A1 5.153% 06/25/34		12/26/2024	Paydown		244,403	244,403	225,139	236,618		7,784		7,784		244,403				7,044	06/25/2034
04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38		12/16/2024	Paydown		758,118	758,118	752,436	655,172		5,667		5,667		758,118				15,477	11/18/2038
04546K-AA-6	AASET 2018-2 US Ltd AASET 2018-2A A 4.454% 11/18/38		08/02/2024	AADE - FABN		529,440	560,254	560,237	560,250		(4)		(4)		560,246		(30,805)	(30,805)	15,665	11/18/2038
04560*-AD-6	ASSOCIATED ELECTRIC COOPERATIV 1ST MTG SER 05B 5.080% 06/20/30		12/20/2024	Redemption 100.0000		312,113	312,113	312,113	312,113						312,113				9,972	06/20/2030
04621W-AA-8	Assured Guaranty US Holdings I Senior Unsecured 7.000% 06/01/34		08/06/2024	Goldman Sachs		2,795,575	2,500,000	2,851,125	2,731,681		(9,944)		(9,944)		2,721,737		73,838	73,838	119,583	06/01/2034
04621W-AD-2	Assured Guaranty US Holdings I Senior Unsecured 3.150% 06/15/31		08/06/2024	Various		13,847,160	16,000,000	15,954,720	15,965,257		2,220		2,220		15,967,477		(2,120,317)	(2,120,317)	290,500	06/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04636N-AC-7	Astrazeneca Finance LLC Senior Unsecured 0.700% 05/28/24		05/28/2024	Maturity		15,000,000	15,000,000	14,998,650	14,999,815		185		185		15,000,000				52,500	05/28/2024
04774#-AA-0	Atlanta Falcons Stadium Compan SR SECD NTS SER A 3.590% 09/01/42		09/01/2024	Redemption 100.0000		453,428	453,428	453,428	453,428						453,428				12,245	09/01/2042
04774#-AB-8	Atlanta Falcons Stadium Compan SR SECD NTS SER B 3.590% 09/01/42		09/01/2024	Redemption 100.0000		328,344	328,344	328,344	328,344						328,344				8,867	09/01/2042
05070W-AJ-2	Audax Senior Debt Clo 8 LLC AUDAX 2023-8A C 8.817% 10/20/35		08/29/2024	AARE Surplus AAM		10,524,623	10,400,000	10,400,000	10,400,000						10,400,000		124,623	124,623	793,713	10/20/2035
05071A-AJ-9	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A BR 7.643% 04/22/33		11/21/2024	Paydown		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,819,678	04/22/2033
05071A-AL-4	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A CR 8.993% 04/22/33		03/21/2024	ALRe Corporate AAM		10,038,746	10,500,000	9,857,736	9,860,408		18,290		18,290		9,878,698		160,047	160,047	425,979	04/22/2033
05071G-AE-7	AUDAX SENIOR DEBT CLO 5 LLC AUDAX 2021-5A C 7.743% 07/22/33		08/13/2024	ALRe Corporate AAM		8,059,360	8,000,000	8,000,000	8,000,000						8,000,000		59,360	59,360	554,460	07/22/2033
05071L-AC-0	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A B 6.829% 10/20/33		08/13/2024	Various		34,639,967	34,400,000	32,944,992	32,955,773		146,042		146,042		33,101,815		1,538,152	1,538,152	2,146,023	10/20/2033
05071L-AE-6	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A C 7.529% 10/20/33		08/29/2024	ALRe Corporate AAM		5,685,911	5,675,530	5,675,530	5,675,530						5,675,530		10,381	10,381	408,718	10/20/2033
05071L-AG-1	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D 8.729% 10/20/33		08/02/2024	AAIA NonModco AAM		5,222,417	5,200,000	5,200,000	5,200,000						5,200,000		22,417	22,417	392,264	10/20/2033
050921-AD-7	AUDAX SENIOR DEBT CLO 7 LLC AUDAX 2023-7A C 9.317% 04/20/35		02/29/2024	AARE Surplus AAM		10,030,990	10,000,000	10,000,000	10,000,000						10,000,000		30,990	30,990	369,879	04/20/2035
052769-AD-8	Autodesk Inc Senior Unsecured 4.375% 06/15/25		01/08/2024	Various		2,970,297	3,000,000	2,993,059	2,998,652		15		15		2,998,667		(28,370)	(28,370)	8,385	06/15/2025
052769-AG-1	Autodesk Inc Senior Unsecured 2.850% 01/15/30		08/08/2024	USAA - AAIA NonModco AAM		915,249	1,000,000	997,750	998,566		132		132		998,698		(83,449)	(83,449)	30,321	01/15/2030
052769-AH-9	Autodesk Inc Senior Unsecured 2.400% 12/15/31		10/17/2024	Various		17,270,195	20,500,000	17,032,235	17,220,694		106,905		106,905		17,327,599		(57,404)	(57,404)	183,567	12/15/2031
053332-AR-3	AutoZone Inc Senior Unsecured 3.250% 04/15/25		05/30/2024	Various		3,805,959	3,885,000	3,752,288	3,864,849		6,370		6,370		3,871,219		(65,260)	(65,260)	78,914	04/15/2025
053332-AV-4	AutoZone Inc Senior Unsecured 3.750% 06/01/27		09/13/2024	Various		10,383,135	10,500,000	10,487,355	10,495,048		975		975		10,496,024		(112,889)	(112,889)	311,719	06/01/2027
053332-AY-8	AutoZone Inc Senior Unsecured 3.625% 04/15/25		05/30/2024	MMTL Modco AAM		12,779,707	13,000,000	13,745,605	13,287,544		(98,440)		(98,440)		13,189,105		(409,397)	(409,397)	294,531	04/15/2025
053332-BH-4	AutoZone Inc Senior Unsecured 6.550% 11/01/33		06/26/2024	JPM SECURITIES LLC		1,942,740	1,800,000	1,810,890	1,810,771		(365)		(365)		1,810,406		132,334	132,334	79,255	11/01/2033
053484-AE-1	AvalonBay Communities Inc Senior Unsecured 5.300% 12/07/33		09/13/2024	JPM SECURITIES LLC		9,431,820	9,000,000	8,994,510	8,994,538		303		303		8,994,841		436,979	436,979	369,675	12/07/2033
05367A-AH-6	Aviation Capital Group LLC Senior Unsecured 4.875% 10/01/25		04/09/2024	Various		18,948,065	19,300,000	19,222,221	19,283,683		2,325		2,325		19,286,008		(337,944)	(337,944)	479,585	10/01/2025
05369A-AN-1	Aviation Capital Group LLC Senior Unsecured 6.250% 04/15/28		04/26/2024	Goldman Sachs		3,026,040	3,000,000	2,975,970	2,979,157		1,408		1,408		2,980,565		45,475	45,475	101,563	04/15/2028
05377R-DC-5	Avis Budget Rental Car Funding AESOP 2018-2A A 4.000% 03/20/25		03/20/2024	Paydown		2,500,000	2,500,000	2,490,012	2,498,124		1,876		1,876		2,500,000				16,667	03/20/2025
05377R-DD-3	Avis Budget Rental Car Funding AESOP 2018-2A B 4.270% 03/20/25		03/20/2024	Paydown		2,500,000	2,500,000	2,491,323	2,498,410		1,590		1,590		2,500,000				17,792	03/20/2025
05377R-DE-1	Avis Budget Rental Car Funding AESOP 2018-2A C 4.950% 03/20/25		03/20/2024	Paydown		4,000,000	4,000,000	3,983,618	3,996,918		3,082		3,082		4,000,000				30,646	03/20/2025
05526D-AZ-8	BAT Capital Corp Senior Unsecured 3.222% 08/15/24		08/15/2024	Various		14,000,000	14,000,000	13,940,208	13,978,563		21,437		21,437		14,000,000				451,080	08/15/2024
05526D-BG-9	BAT Capital Corp Senior Unsecured 2.789% 09/06/24		09/06/2024	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				139,450	09/06/2024
05526D-BQ-7	BAT Capital Corp Senior Unsecured 5.282% 04/02/50		06/21/2024	ALRE - DFL Trust AAM		859,938	1,000,000	1,000,000	1,000,000						1,000,000		(140,062)	(140,062)	38,001	04/02/2050
05529D-AA-0	BCAPB LLC Trust 2007-AB1 BCAPB 2007-AB1 A1 4.753% 03/25/37		12/26/2024	Paydown		422,444	422,444	169,152	160,730		262,587	872	261,715		422,444				3,692	03/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05530V-AA-7	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1A 4.873% 04/25/37		12/26/2024	Paydown		80,989	80,989	73,227	76,298		4,691		4,691		80,989				1,940	04/25/2037
05530V-AB-5	BCAP LLC Trust 2007-AA3 BCAP 2007-AA3 1A1B 4.733% 04/25/37		12/26/2024	Paydown		89,610	89,610	80,782	84,147		5,464		5,464		89,610				2,493	04/25/2037
05531Q-AB-5	BCAP LLC 2009-RR2 Trust BCAP 2009-RR2 A2 4.155% 01/21/38		12/01/2024	Paydown		325,983	324,371	279,304	279,444		46,539		46,539		325,983				6,611	01/21/2038
05531U-AD-2	BCAP LLC 2009-RR5 Trust BCAP 2009-RR5 2A2 0.000% 02/26/37		08/01/2024	Paydown		51,120	83,584	66,554	49,914		1,206		1,206		51,120				2,753	02/26/2037
05531U-AD-2	BCAP LLC 2009-RR5 Trust BCAP 2009-RR5 2A2 0.000% 02/26/37		08/08/2024	ALRE - DFL Trust AAM		1,869,032	3,479,606	2,770,636	2,077,920		(76,900)		(76,900)		2,001,019		(131,987)	(131,987)	139,054	02/26/2037
05531W-AC-0	BCAP LLC 2009-RR1 Trust BCAP 2009-RR1 1A3 5.750% 07/26/37		04/01/2024	Paydown			162	105	96		(96)		(96)						3	07/26/2037
05531X-AG-9	BCAP LLC 2009-RR3 Trust BCAP 2009-RR3 3A2 6.000% 07/26/37		12/01/2024	Paydown		46,499	124,190	106,418	129,440		(82,671)	270	(82,941)		46,499				4,014	07/26/2037
05532B-AC-2	BCC Middle Market CLO 2018-1 L BCMM 2018-1A A2 7.029% 10/20/30		03/13/2024	Paydown		1,000,000	1,000,000	958,679	971,431		28,569		28,569		1,000,000				31,390	10/20/2030
05532B-AE-8	BCC Middle Market CLO 2018-1 L BCMM 2018-1A B 7.879% 10/20/30		03/13/2024	Paydown		1,500,000	1,500,000	1,499,981	1,499,996		4		4		1,500,000				52,219	10/20/2030
05532B-AG-3	BCC Middle Market CLO 2018-1 L BCMM 2018-1A C 8.879% 10/20/30		03/13/2024	Paydown		8,000,000	8,000,000	7,552,097	7,641,099		358,901		358,901		8,000,000				310,723	10/20/2030
05532E-AK-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 5A2 6.119% 01/26/36		12/01/2024	Paydown		118,201	118,376	111,887	119,061		(861)		(861)		118,201				2,717	01/26/2036
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37		09/01/2024	Paydown			(97,245)	(46,205)	(44,918)		45,108		45,108						1,760	07/26/2037
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37		08/09/2024	AADE BLIC Modco AAM		9,884,156	19,374,381	9,202,831	8,983,541		(284,000)		(284,000)		8,699,541		1,184,616	1,184,616	850,040	07/26/2037
05532G-AF-7	BCAP LLC 2009-RR12 Trust BCAP 2009-RR12 3A2 5.442% 12/26/35		12/01/2024	Paydown		479,627	482,471	431,514	434,342		45,391	106	45,285		479,627				9,044	12/26/2035
05532K-AB-7	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 15A2 6.000% 07/26/37		12/01/2024	Paydown		45,608	45,639	41,348	42,331		3,277		3,277		45,608				1,757	07/26/2037
05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2 5.575% 12/26/35		12/01/2024	Paydown		107,112	107,112	96,171	(70,643)		18,158		18,158		107,112				1,815	12/26/2035
05532M-AE-7	BCAP LLC 2009-RR15 Trust BCAP 2009-RR15 3A2 5.289% 02/26/36		12/01/2024	Paydown		299,572	319,124	269,610	242,434		57,139		57,139		299,572				9,311	02/26/2036
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6 4.361% 12/26/36		12/01/2024	Paydown		252,320	266,503	223,924	(118,959)		44,026		44,026		252,320				4,236	12/26/2036
05532T-DE-9	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 8A6 6.469% 05/20/35		12/01/2024	Paydown		131,526	137,448	108,412	118,348		13,178		13,178		131,526				3,604	05/20/2035
05532V-AV-9	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 3A5 5.500% 02/26/36		12/01/2024	Paydown		12,518	12,518	11,040	10,701		1,816		1,816		12,518				402	02/26/2036
05532V-BB-2	BCAP LLC 2010-RR2 Trust BCAP 2010-RR2 4A6 5.053% 08/26/37		12/25/2024	Paydown		95,680	95,680	69,209	62,246	6,963	26,471		33,434		95,680				4,948	08/26/2037
05532X-BE-2	BCAP LLC 2010-RR4-I Trust BCAP 2010-RR4 8A6 6.570% 10/26/35		12/01/2024	Paydown		48,047	48,047	46,108	48,482		(436)		(436)		48,047				885	10/26/2035
05533C-QC-5	BCAP LLC 2010-RR6 Trust BCAP 2010-RR6 25A9 5.676% 02/28/36		12/04/2024	Paydown		97,521	109,498	78,753	77,758		19,763		19,763		97,521				3,441	02/28/2036
05533D-CM-6	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 5A11 6.000% 10/26/36		08/01/2024	Paydown		63,663	62,334	51,815	37,886		25,777		25,777		63,663				1,404	10/26/2036
05533D-CM-6	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 5A11 6.000% 10/26/36		08/08/2024	ALRE - DFL Trust AAM		1,829,476	3,352,712	2,786,941	2,037,730		(86,658)		(86,658)		1,951,072		(121,596)	(121,596)	137,921	10/26/2036
05533D-GD-2	BCAP LLC 2010-RR7 Trust BCAP 2010-RR7 1411 5.456% 07/26/35		12/01/2024	Paydown		15,306	15,306	15,014			292		292		15,306				174	07/26/2035
05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 7.610% 09/27/36		12/01/2024	Paydown		181,173	183,911	174,090	126,151		257		257		181,173				4,894	09/27/2036
05533H-AL-1	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 1A11 7.610% 09/27/36		08/14/2024	AADE BLIC Modco AAM		1,110,117	1,158,652	1,090,764	1,153,166		14,574		14,574		1,167,739		(57,622)	(57,622)	54,858	09/27/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 4.991% 12/27/34		08/01/2024	Paydown		66,114	66,114	58,263	60,979		5,136		5,136		66,114				1,403	12/27/2034
05533H-AT-4	BCAP LLC 2010-RR10 Trust BCAP 2010-RR10 2A7 4.991% 12/27/34		08/09/2024	ALRe Corporate AAM		1,097,808	1,205,314	1,062,183	1,111,689		(6,894)		(6,894)		1,104,796		(6,987)	(6,987)	43,750	12/27/2034
05533J-BZ-5	BCAP LLC 2010-RR11-I Trust BCAP 2010-RR11 9A2 4.228% 11/27/36		12/01/2024	Paydown		783,946	796,043	732,362	844,976		(61,030)		(61,030)		783,946				20,580	11/27/2036
05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4 4.216% 09/28/36		12/01/2024	Paydown		94,067	94,046	90,641	90,751		3,316		3,316		94,067				1,973	09/28/2036
05533T-AM-3	BCAP LLC 2011-RR2 Trust BCAP 2011-RR2 2A7 5.163% 11/26/36		07/01/2024	Paydown		119,500	125,553	87,883	99,557		19,942		19,942		119,500				1,615	11/26/2036
05533T-AM-3	BCAP LLC 2011-RR2 Trust BCAP 2011-RR2 2A7 5.163% 11/26/36		07/02/2024	AARE II Surplus ISG		1,841,944	2,141,913	1,499,258	1,698,428		(25,289)		(25,289)		1,673,139		168,805	168,805	60,487	11/26/2036
05533W-BF-0	BCAP LLC 2011-RR3 Trust BCAP 2011-RR3 5A4 3.489% 11/27/37		12/01/2024	Paydown		188,057	188,057	143,832	142,872		45,185		45,185		188,057				4,211	11/27/2037
05534D-AR-6	BCAP LLC 2012-RR1 Trust BCAP 2012-RR1 3A4 5.500% 10/26/35		12/01/2024	Paydown		160,447	156,004	139,251	122,559		37,888		37,888		160,447				5,607	10/26/2035
05535D-AM-6	BlackRock Capital Finance LP BCF 1997-R1 WAC 2.104% 03/25/37		10/01/2024	Paydown		6,537	6,537	2,092	2,155		4,382		4,382		6,537				93	03/25/2037
05535D-BF-0	BlackRock Capital Finance LP BCF 1997-R2 2B1 2.230% 12/25/35		05/01/2024	Paydown			5,922	289	289		(289)		(289)							12/25/2035
05535D-BL-7	BlackRock Capital Finance LP BCF 1997-R2 1B3 3.502% 12/25/35		12/01/2024	Paydown		9,705	11,210	21	21		9,684		9,684		9,705				194	12/25/2035
05535V-BB-9	BCAP LLC 2011-RR6-I Trust BCAP 2011-RR6 11A8 6.018% 07/26/35		12/01/2024	Paydown		203,421	195,453	181,081	171,914		20,770		20,770		203,421				6,457	07/26/2035
05537N-AR-1	BCAP LLC 2011-RR12 Trust BCAP 2011-RR12 2A7 4.297% 12/26/36		12/01/2024	Paydown		255,157	254,884	240,820	246,508		8,649		8,649		255,157				6,270	12/26/2036
05539B-AE-4	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 1A5 5.093% 12/26/37		12/01/2024	Paydown			4,706	3,565			(3,565)		(3,565)						50	12/26/2037
05539B-CB-8	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 4A7 5.165% 11/26/34		12/01/2024	Paydown		178,507	178,507	164,004	174,960		3,548		3,548		178,507				3,987	11/26/2034
05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.843% 04/26/35		12/01/2024	Paydown		197,332	197,332	185,997	68,310		6,426		6,426		197,332				3,796	04/26/2035
05539B-DE-1	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 7A7 5.843% 04/26/35		08/14/2024	AADE BLIC Modco AAM		1,153,024	1,199,761	1,090,283	1,174,715		15		15		1,174,730		(21,705)	(21,705)	46,389	04/26/2035
05539B-EH-3	BCAP LLC 2012-RR3 Trust BCAP 2012-RR3 10A9 4.259% 11/26/36		12/01/2024	Paydown		417,828	425,052	359,999	360,494		57,335		57,335		417,828				11,050	11/26/2036
05539D-BE-9	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 6A2 5.203% 10/26/35		12/01/2024	Paydown		253,481	253,987	236,164	236,747		16,735		16,735		253,481				8,574	10/26/2035
05539D-BS-8	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 7A7 7.750% 10/26/36		12/01/2024	Paydown		168,533	10,362	9,319	10,976		157,557		157,557		168,533				3,070	10/26/2036
05539D-BZ-2	BCAP LLC 2012-RR5 Trust BCAP 2012-RR5 8A7 5.121% 07/26/36		12/20/2024	Paydown		106,343	106,343	92,527	98,913		7,430		7,430		106,343				3,590	07/26/2036
05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.297% 12/26/36		12/01/2024	Paydown		(437,450)	(391,125)	(339,827)	(705,092)		12,204		12,204		(437,450)				(187,546)	12/26/2036
05540F-BX-9	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 5A16 4.592% 02/26/36		12/01/2024	Paydown		1,132,754	1,153,299	1,079,189	1,132,433		321		321		1,132,754				27,530	02/26/2036
05540X-AK-9	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 2A8 3.224% 04/26/37		11/01/2024	Paydown		317,484	386,153	323,629	324,331		(6,847)		(6,847)		317,484				5,935	04/26/2037
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 4.109% 07/26/37		12/01/2024	Paydown		554,214	636,155	525,279			28,935		28,935		554,214				15,239	07/26/2037
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 4.109% 07/26/37		12/19/2024	AADE BLIC Modco AAM		(6,647,812)	(8,051,025)	(5,813,741)	(7,398,120)						(7,398,120)		750,308	750,308	(10,955)	07/26/2037
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8 4.109% 07/26/37		01/01/2024	AADE BLIC Modco AAM		6,647,812	8,051,025	5,813,741	7,398,120						7,398,120		(750,308)	(750,308)	10,955	07/26/2037
05541H-AP-2	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 6A6 5.984% 11/21/35		12/01/2024	Paydown		199,867	202,478	154,367	197,976		1,891		1,891		199,867				6,592	11/21/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 6.639% 10/26/35		12/01/2024	Paydown		690,389	690,389	641,503	462,071		17,228		17,228		690,389				12,768	10/26/2035
05541H-BF-3	BCAP LLC 2012-RR10-I Trust BCAP 2012-RR10 9A2 6.639% 10/26/35		08/14/2024	AADE BLIC Modco AAM		3,477,579	3,759,468	3,501,004	3,758,510		(2,111)		(2,111)		3,756,399		(278,820)	(278,820)	158,954	10/26/2035
05541Y-BJ-8	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 11A2 7.475% 09/26/36		12/01/2024	Paydown		1,421,607	358,581	328,469	347,076		1,074,531		1,074,531		1,421,607				22,663	09/26/2036
05542J-AF-9	BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 3A2 4.319% 05/26/36		11/01/2024	Paydown		189,046	189,046	152,266	142,191		46,856		46,856		189,046				4,297	05/26/2036
05542J-AF-9	BCAP LLC 2013-RR3 Trust BCAP 2013-RR3 3A2 4.319% 05/26/36		11/21/2024	AARE Surplus AAM		4,231,259	5,731,103	4,616,078	4,310,635		(72,187)		(72,187)		4,238,448		(7,190)	(7,190)	231,604	05/26/2036
05542W-AB-9	BCAP LLC 2013-RR9 Trust BCAP 2013-RR9 1A2 4.743% 01/26/36		12/01/2024	Paydown		334,894	319,641	301,480	305,036		29,857		29,857		334,894				8,539	01/26/2036
05543A-AF-7	BCAP LLC 2014-RR1 Trust BCAP 2014-RR1 2A2 5.095% 01/26/36		12/01/2024	Paydown		366,683	366,683	361,641	368,799		(2,116)		(2,116)		366,683				11,260	01/26/2036
05543D-AF-1	BCAP LLC 2014-RR2 BCAP 2014-RR2 2A2 5.500% 02/26/36		12/01/2024	Paydown		215,537	200,080	163,016	156,991		58,546		58,546		215,537				5,530	02/26/2036
05543D-BQ-6	BCAP LLC 2014-RR2 BCAP 2014-RR2 9A2 1.058% 07/26/36		12/01/2024	Paydown		344,296	344,296	88,007	85,648		258,649		258,649		344,296				1,899	07/26/2036
05554F-AG-0	BBCMS Mortgage Trust 2023-C22 BBCMS 2023-C22 XA 0.384% 11/15/56		12/01/2024	Paydown				984			(984)		(984)						35	11/15/2056
05554L-AA-0	BCRED MML CLO 2021-1 LLC BXCMM 2021-1A B 6.818% 01/15/35		08/13/2024	ALRe Corporate AAM		2,805,662	2,800,000	2,713,760	2,716,348		9,187		9,187		2,725,535		80,127	80,127	176,240	01/15/2035
05554V-AC-4	BBCMS Mortgage Trust 2024-5C25 BBCMS 2024-5C25 XA 1.193% 03/15/57		12/01/2024	Paydown				111			(111)		(111)						13	03/15/2057
05565E-AT-2	BMW US Capital LLC Senior Unsecured 3.300% 04/06/27		08/06/2024	Various		2,039,835	2,100,000	2,088,660	2,095,877		725		725		2,096,602		(56,767)	(56,767)	57,943	04/06/2027
05565E-BH-7	BMW US Capital LLC SENIOR 3.150% 04/18/24		04/18/2024	Maturity		26,250,000	26,250,000	27,337,559	26,357,529		(107,529)		(107,529)		26,250,000				413,438	04/18/2024
05565E-BQ-7	BMW US Capital LLC Senior Unsecured 0.800% 04/01/24		04/01/2024	Maturity		6,625,000	6,625,000	6,319,839	6,577,556		47,444		47,444		6,625,000				26,500	04/01/2024
05565E-BU-8	BMW US Capital LLC Senior Unsecured 0.750% 08/12/24		08/12/2024	Maturity		20,000,000	20,000,000	20,083,610	20,017,535		(17,535)		(17,535)		20,000,000				150,000	08/12/2024
05568Q-AF-2	BNC Mortgage Loan Trust 2007-3 BNCMT 2007-3 M1 4.723% 07/25/37		07/25/2024	Paydown			(77,762)	(41,291)	(40,331)		40,331		40,331						589	07/25/2037
05568Q-AF-2	BNC Mortgage Loan Trust 2007-3 BNCMT 2007-3 M1 4.723% 07/25/37		09/11/2024	STAR Non-Modco FWH		1,174,108	1,296,312	688,329	672,336		23,433		23,433		695,769		478,339	478,339	21,180	07/25/2037
05569G-AF-3	BNC Mortgage Loan Trust 2007-1 BNCMT 2007-1 M1 4.693% 03/25/37		12/26/2024	Paydown			(56,089)	(45,849)			45,849		45,849						33,388	03/25/2037
05577@-AN-0	Btmu Capital Corp EQUIP NTS 2009-A 4.830% 10/15/24		10/15/2024	Redemption 100.0000		358,333	358,333	358,333	358,333						358,333				12,981	10/15/2024
05589F-AA-2	BOP 300 Madison Holdings LLC BOP 2019-300M A 5.000% 06/03/29		12/30/2024	Various		202,613,827	199,500,000	198,908,640	200,700,068		1,913,759		1,913,759		202,613,827				11,192,215	06/03/2029
055984-AA-6	BSPRT 2022-FL9 Issuer Ltd BSPRT 2022-FL9 A 6.693% 07/15/39		12/16/2024	Paydown		3,120,719	3,120,719	3,093,656	3,102,458		18,261		18,261		3,120,719				202,182	07/15/2039
05601*-AA-0	BOBS NE II (OMAHA NE) CTL PT T P/T CERTS 3.630% 12/31/45		12/15/2024	Redemption 100.0000		1,024,541	1,024,541	1,024,541	1,024,541						1,024,541				20,299	12/31/2045
05608U-AN-8	BX Trust 2022-GPA BX 2022-GPA D 8.458% 08/15/43		12/16/2024	Paydown		20,000,000	20,000,000	19,976,218	19,987,953		12,047		12,047		20,000,000				1,818,999	08/15/2043
05610H-AJ-2	BX Commercial Mortgage Trust 2 BX 2022-LP2 E 7.006% 02/15/39		12/16/2024	Paydown		880,556	880,556	876,792	878,291		2,265		2,265		880,556				50,422	02/15/2039
05621#-AA-2	Blue Torch Capital LP Blue Torch Capital LP II TL 7.332% 04/11/30		12/11/2024	Various		59,380,866	59,380,866	59,380,866	38,880,984						59,380,866				2,787,713	04/11/2030
05626@-AC-5	BTC Offshore Holdings Fund II- BTC Offshore Holdings Fund II- 7.543% 10/20/29		04/26/2024	Paydown		16,855,707	16,855,707	16,855,707	16,855,707						16,855,707				687,306	10/20/2029
05644#-AA-5	BTC Offshore Holdings Fund II- LN 7.326% 03/20/29		12/17/2024	Paydown		59,472,921	59,472,921	59,472,921							59,472,921				715,399	03/20/2029

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05723K-AE-0	Baker Hughes Holdings LLC / Ba Senior Unsecured 3.337% 12/15/27		09/13/2024	Various		6,850,480	7,000,000	6,571,442	6,799,684		33,573		33,573		6,833,257		17,223	17,223	175,841	12/15/2027
05724B-AA-7	Baker Hughes Holdings LLC / Ba Senior Unsecured 4.486% 05/01/30		08/09/2024	AAIA NonModco AAM		997,127	1,000,000	1,107,140	1,071,177		(6,486)		(6,486)		1,064,691		(67,565)	(67,565)	34,642	05/01/2030
058498-AV-8	Ball Corp Senior Unsecured 4.875% 03/15/26		09/03/2024	TD Securities		993,750	1,000,000	1,000,000	1,000,000						1,000,000		(6,250)	(6,250)	47,260	03/15/2026
058930-AD-0	Banc of America Funding 2006-C BAFC 2006-C 2A1 4.414% 04/20/36		08/01/2024	Paydown		120,872	125,526	114,563	114,875		5,996		5,996		120,872				1,575	04/20/2036
058930-AD-0	Banc of America Funding 2006-C BAFC 2006-C 2A1 4.414% 04/20/36		08/08/2024	ALRE - DFL Trust AAM		1,966,008	2,287,022	2,087,293	2,092,978		(5,996)		(5,996)		2,086,982		(120,974)	(120,974)	64,815	04/20/2036
058933-AG-7	Banc of America Funding 2006-D BAFC 2006-D 3A1 5.191% 05/20/36		12/01/2024	Paydown		61,352	61,600	55,650	55,713		5,639		5,639		61,352				924	05/20/2036
058933-AT-9	Banc of America Funding 2006-D BAFC 2006-D 6A1 3.960% 05/20/36		12/01/2024	Paydown		106,944	111,202	96,855	102,637		4,307		4,307		106,944				2,092	05/20/2036
059469-AB-2	Banc of America Alternative Lo BOAA 2006-7 A2 5.707% 10/25/36		12/01/2024	Paydown		14,920	14,920	6,381	4,546		10,374		10,374		14,920				121	10/25/2036
05946X-D3-4	Banc of America Funding 2005-5 BAFC 2005-5 1A1 5.500% 09/25/35		12/01/2024	Paydown		107,022	107,022	103,644	105,117		1,905		1,905		107,022				4,456	09/25/2035
05946X-JJ-3	Banc of America Funding 2004-B BAFC 2004-B 4A1 6.108% 11/20/34		12/01/2024	Paydown		111,773	111,773	108,560	113,251		(1,477)		(1,477)		111,773				3,177	11/20/2034
05946X-Q9-7	Banc of America Funding 2005-7 BAFC 2005-7 1A1 4.833% 11/25/35		12/25/2024	Paydown			25,838	13,989	26,189		(26,189)		(26,189)						887	11/25/2035
05946X-QS-5	Banc of America Funding 2005-A BAFC 2005-A 2A1 5.610% 03/20/35		12/01/2024	Paydown		98,207	98,803	94,468	97,804		403		403		98,207				2,818	03/20/2035
05946X-XH-1	Banc of America Funding 2005-E BAFC 2005-E 1A1 5.065% 05/20/35		12/20/2024	Paydown		38,815	39,576	35,809			3,006		3,006		38,815				641	05/20/2035
05946X-XW-8	Banc of America Funding 2005-E BAFC 2005-E 8A1 6.176% 06/20/35		12/01/2024	Paydown		55,073	80,801	46,964	68,130		(13,057)		(13,057)		55,073				1,319	06/20/2035
05946X-YT-4	Banc of America Funding 2005-F BAFC 2005-F 1X 0.000% 09/20/35		12/01/2024	Paydown				3,217	3,217		(3,217)		(3,217)						3,980	09/20/2035
05946X-ZD-8	Banc of America Funding 2005-F BAFC 2005-F 6A1 4.431% 09/20/35		12/01/2024	Paydown		11,466	11,466	10,664	10,795		672		672		11,466				207	09/20/2035
05948K-U6-4	Banc of America Alternative Lo BOAA 2005-11 1CB3 5.500% 12/25/35		12/01/2024	Paydown		108,775	115,253	94,507	95,204		13,571		13,571		108,775				3,452	12/25/2035
05948K-W3-9	Banc of America Alternative Lo BOAA 2005-11 4A3 5.750% 12/25/35		12/01/2024	Paydown		66,366	80,411	65,978	65,114		1,252		1,252		66,366				2,479	12/25/2035
05948X-TD-3	Banc of America Mortgage 2003- BOAMS 2003-H 1A1 2.622% 09/25/33		12/01/2024	Paydown		1,513	1,513	1,489	1,517		(4)		(4)		1,513				22	09/25/2033
059494-AG-9	Banc of America Alternative Lo BOAA 2006-9 A2 4.853% 01/25/37		12/25/2024	Paydown		17,406	20,363	15,121			2,285		2,285		17,406				253	01/25/2037
05949A-4K-3	Banc of America Mortgage 2005- BOAMS 2005-D 2A1 5.436% 05/25/35		12/01/2024	Paydown		25,855	25,942	25,043	25,077		778		778		25,855				544	05/25/2035
05949A-6J-4	Banc of America Mortgage 2005- BOAMS 2005-E 2A7 5.598% 06/25/35		12/01/2024	Paydown		193,265	194,837	174,570	174,363		18,902		18,902		193,265				5,982	06/25/2035
05949C-BZ-8	Banc of America Mortgage 2005- BOAMS 2005-F 2A1 6.377% 07/25/35		12/01/2024	Paydown		81,232	80,363	74,587	77,943		3,289		3,289		81,232				1,832	07/25/2035
05949C-CA-2	Banc of America Mortgage 2005- BOAMS 2005-F 2A2 6.377% 07/25/35		12/01/2024	Paydown		155,539	153,815	148,805	150,597		4,942		4,942		155,539				3,507	07/25/2035
05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 5.775% 09/25/35		12/01/2024	Paydown		224,706	226,322	206,510	4,848		18,190		18,190		224,706				6,889	09/25/2035
05949C-FW-1	Banc of America Mortgage 2005- BOAMS 2005-H 2A1 5.775% 09/25/35		01/08/2024	AADE BLIC Modco AAM		1,290,011	1,414,085	1,302,273	1,303,799		(1,617)		(1,617)		1,302,182		(12,172)	(12,172)	7,466	09/25/2035
05949C-GA-8	Banc of America Mortgage 2005- BOAMS 2005-H 2A5 5.775% 09/25/35		12/01/2024	Paydown		53,023	53,405	51,805	52,138		885		885		53,023				1,849	09/25/2035
05949C-GD-2	Banc of America Mortgage 2005- BOAMS 2005-H 4A1 6.330% 09/25/35		03/01/2024	Paydown		13,062	13,062	12,960	13,017		45		45		13,062				206	09/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05949C-KQ-8	Banc of America Mortgage 2005- BOAMS 2005-J 2A1 5.761% 11/25/35		12/01/2024	Paydown		64,067	62,196	57,719	60,044		4,023		4,023		64,067				1,634	11/25/2035
05949C-PL-4	Banc of America Mortgage 2005- BOAMS 2005-L 2A5 5.492% 01/25/36		12/01/2024	Paydown		11,780	11,891	10,467			1,313		1,313		11,780				410	01/25/2036
05949C-RS-7	Banc of America Mortgage 2006- BOAMS 2006-A 2A1 4.836% 02/25/36		12/01/2024	Paydown		25,740	26,257	23,830	24,124		1,616		1,616		25,740				713	02/25/2036
05950D-AD-2	Banc of America Funding 2006-E BAFC 2006-E 2A1 6.191% 06/20/36		12/01/2024	Paydown		193,959	194,643	174,846	179,104		14,855		14,855		193,959				9,149	06/20/2036
05950L-AC-6	Banc of America Mortgage 2006- BOAMS 2006-3 1A3 7.200% 10/25/36		12/25/2024	Paydown															207	10/25/2036
05950M-AH-3	Banc of America Funding 2006-G BAFC 2006-G 3A2 6.658% 07/20/36		12/01/2024	Paydown		890,250	890,250	796,501	861,248		29,002		29,002		890,250				25,026	07/20/2036
05950P-AD-5	Banc of America Funding 2006-H BAFC 2006-H 2A1 5.204% 09/20/46		12/01/2024	Paydown		12,481	13,034	11,164	12,595		(114)		(114)		12,481				200	09/20/2046
05950P-AF-0	Banc of America Funding 2006-H BAFC 2006-H 2A3 5.204% 09/20/46		06/18/2024	Piper Jaffray		917,004	1,097,593	1,040,705	1,087,941		371		371		1,088,311		(171,307)	(171,307)	28,025	09/20/2046
05950P-AF-0	Banc of America Funding 2006-H BAFC 2006-H 2A3 5.204% 09/20/46		06/01/2024	Paydown		81,947	83,666	79,330	82,931		(984)		(984)		81,947				652	09/20/2046
05951F-AB-0	Banc of America Funding 2007-1 BAFC 2007-1 TA1B 5.846% 01/25/37		12/01/2024	Paydown		69,225	65,782	54,364	54,520		14,705		14,705		69,225				2,268	01/25/2037
05951F-AF-1	Banc of America Funding 2007-1 BAFC 2007-1 TA4 6.590% 01/25/37		12/01/2024	Paydown		229,539	219,468	191,180	171,567		38,189		38,189		229,539				7,353	01/25/2037
05951F-BC-7	Banc of America Funding 2007-1 BAFC 2007-1 1A2 6.000% 01/25/37		12/01/2024	Paydown		17,263	23,801	19,804	19,816		(2,553)		(2,553)		17,263				517	01/25/2037
05951F-BD-5	Banc of America Funding 2007-1 BAFC 2007-1 1A3 6.000% 01/25/37		12/01/2024	Paydown		22,520	31,048	25,835	25,850		(3,330)		(3,330)		22,520				674	01/25/2037
05951G-AC-6	Banc of America Funding 2007-2 BAFC 2007-2 TA2 4.583% 03/25/37		12/26/2024	Paydown		314,276	308,533	270,898	271,661		42,616		42,616		314,276				7,968	03/25/2037
05951G-AQ-5	Banc of America Funding 2007-2 BAFC 2007-2 1A2 6.000% 03/25/37		12/01/2024	Paydown		62,365	131,173	125,027	126,078		(63,714)		(63,714)		62,365				4,911	03/25/2037
05951U-AW-1	Banc of America Funding 2006 8 BAFC 2006-8T2 A6 6.549% 10/25/36		12/01/2024	Paydown		39,283	46,088	43,092	43,880		(4,597)		(4,597)		39,283				1,055	10/25/2036
059522-BE-1	Banc of America Funding 2007-C BAFC 2007-C 4A3 4.799% 05/20/36		12/01/2024	Paydown		186,571	187,926	185,818	196,848		(10,277)		(10,277)		186,571				5,542	05/20/2036
05952D-AB-4	Banc of America Funding 2007-A BAFC 2007-A 2A1 4.805% 02/20/47		12/20/2024	Paydown		37,192	37,192	33,071	33,917		3,275		3,275		37,192				1,068	02/20/2047
05952D-AD-0	Banc of America Funding 2007-A BAFC 2007-A M1 4.920% 02/20/47		10/21/2024	Paydown			9,771												170	02/20/2047
05952F-AG-8	Banc of America Mortgage 2007- BOAMS 2007-2 A7 5.500% 05/25/37		12/01/2024	Paydown		53,298	118,900	94,641	95,518		(42,220)		(42,220)		53,298				2,546	05/25/2037
05952F-AL-7	Banc of America Mortgage 2007- BOAMS 2007-2 A11 6.150% 05/25/37		12/01/2024	Paydown		24,118	53,804	40,796	43,406		(19,288)		(19,288)		24,118				1,288	05/25/2037
05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37		12/01/2024	Paydown		31,817	76,899	67,130	32,498		(35,310)		(35,310)		31,817				1,845	03/25/2037
05952H-AD-1	Banc of America Mortgage 2007- BOAMS 2007-1 1A4 6.000% 03/25/37		08/08/2024	ALRE - DFL Trust AAM		1,334,893	1,566,006	1,418,255	1,418,164		3,400		3,400		1,421,564		(86,670)	(86,670)	64,467	03/25/2037
05954C-AA-6	Banc of America Mortgage 2007- BOAMS 2007-3 1A1 6.000% 09/25/37		12/01/2024	Paydown		128,401	149,863	136,233	138,775		(10,374)		(10,374)		128,401				6,090	09/25/2037
05955C-AC-1	Banc of America Funding 2009-R BAFC 2009-R1 A2 5.392% 05/20/36		12/01/2024	Paydown		14,953	16,367	14,158	15,322		(370)		(370)		14,953				436	05/20/2036
05955C-AD-9	Banc of America Funding 2009-R BAFC 2009-R1 A4 5.392% 05/20/36		12/01/2024	Paydown		990	1,084	948	1,024		(34)		(34)		990				29	05/20/2036
05955G-AQ-1	Banc of America Funding 2009-R BAFC 2009-R7A 3A2 5.772% 11/26/35		12/01/2024	Paydown		199,834	199,834	176,206	182,734		17,100		17,100		199,834				5,156	11/26/2035
05955Y-AB-5	Banc of America Funding 2010-R BAFC 2010-R3 1A2 6.388% 12/26/35		08/01/2024	Paydown		66,803	66,940	44,084	37,535		29,268		29,268		66,803				1,452	12/26/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05955Y-AB-5	Banc of America Funding 2010-R BAFC 2010-R3 1A2 6.388% 12/26/35		08/09/2024	ALRe Corporate AAM		905,818	1,818,079	1,197,299	1,019,433		(108,610)		(108,610)		910,822		(5,005)	(5,005)	72,838	12/26/2035
05955Y-AE-9	Banc of America Funding 2010-R BAFC 2010-R3 2A3 4.354% 05/26/35		12/01/2024	Paydown		64,395	64,395	59,645	61,348		3,047		3,047		64,395				1,427	05/26/2035
05956D-AD-6	Banc of America Funding 2010-R BAFC 2010-R5 1A3 6.000% 10/26/37		03/15/2024	Paydown			(4,366)	(3,800)	3,785		(3,785)		(3,785)						(23)	10/26/2037
05956D-AD-6	Banc of America Funding 2010-R BAFC 2010-R5 1A3 6.000% 10/26/37		03/15/2024	Various		(648,633)	(747,514)	(650,579)	(655,561)		3,785		3,785		(651,776)		3,144	3,144	(773)	10/26/2037
05956D-BC-7	Banc of America Funding 2010-R BAFC 2010-R5 4A6 5.170% 08/26/36		12/01/2024	Paydown		106,527	113,657	103,683	107,703		(1,176)		(1,176)		106,527				3,813	08/26/2036
05956E-AC-6	Banc of America Funding 2010-R BAFC 2010-R6 1A3 5.500% 02/26/35		12/01/2024	Paydown		90,979	90,979	80,971	86,415		4,564		4,564		90,979				3,093	02/26/2035
05956R-AD-5	Banc of America Funding 2010-R BAFC 2010-R11A 1A4 4.546% 08/26/35		12/01/2024	Paydown		199,498	199,498	170,621	171,156		28,342		28,342		199,498				3,314	08/26/2035
05956Y-AD-0	Banc of America Funding 2012-R BAFC 2012-R2 1A4 4.870% 08/26/46		12/01/2024	Paydown		155,066	164,474	131,197	157,623		(2,557)		(2,557)		155,066				4,088	08/26/2046
05956Y-AK-4	Banc of America Funding 2012-R BAFC 2012-R2 2A3 4.814% 10/26/36		12/01/2024	Paydown		1,179,294	1,196,659	1,039,897	1,217,356		(38,061)		(38,061)		1,179,294				32,884	10/26/2036
05956Y-AR-9	Banc of America Funding 2012-R BAFC 2012-R2 3A4 4.228% 11/26/36		12/01/2024	Paydown		209,131	212,358	165,905	210,673		(1,542)		(1,542)		209,131				5,414	11/26/2036
05963S-AE-2	Banc of America Funding 2014-R BAFC 2014-R7 2A2 10.304% 09/26/36		12/30/2024	Paydown		101,602	173,529	132,246	153,272		(51,670)		(51,670)		101,602				6,211	09/26/2036
05990R-AU-5	Banc of America Funding 2015-R BAFC 2015-R4 6A3 3.224% 08/27/36		12/30/2024	Paydown		1,743,719	1,743,719	1,559,998	1,630,472		113,247		113,247		1,743,719				28,983	08/27/2036
05990T-BE-6	Banc of America Funding 2015-R BAFC 2015-R2 9A2 3.868% 03/27/36		12/27/2024	Paydown		6,621	7,197	5,895			726		726		6,621				95	03/27/2036
05991A-AA-5	Banc of America Funding 2015-R BAFC 2015-R7 1A1 5.745% 09/26/46		06/01/2024	Paydown		25,214	25,214	24,710	25,214						25,214				235	09/26/2046
060352-AG-6	BANK 2017-BNK6 BANK 2017-BNK6 XA 0.782% 07/15/60		12/01/2024	Paydown				122,502	75,871		(75,871)		(75,871)						20,103	07/15/2060
06051G-DN-6	Banc of America Funding 2005-D BAFC 2005-D A2 5.670% 05/25/35		12/01/2024	Paydown		178,330	178,330	149,696	137,867		27,658		27,658		178,330				5,202	05/25/2035
06051G-FF-1	Bank of America Corp Senior Unsecured 4.000% 04/01/24		03/27/2024	Various		4,205,916	4,206,000	4,244,766	4,208,816		(2,722)		(2,722)		4,206,094		(178)	(178)	82,718	04/01/2024
06051G-FF-1	Bank of America Corp Senior Unsecured 4.000% 04/01/24		04/01/2024	Various		4,206,000	4,206,000	4,244,766	4,208,816		(2,816)		(2,816)		4,206,000				84,120	04/01/2024
06051G-FH-7	Bank of America Corp Subordinated 4.200% 08/26/24		04/26/2024	Goldman Sachs		994,780	1,000,000	1,000,773	1,000,060		(30)		(30)		1,000,030		(5,250)	(5,250)	28,467	08/26/2024
06051G-FH-7	Bank of America Corp Subordinated 4.200% 08/26/24		05/02/2024	MMTL Modco AAM		3,980,515	4,000,000	4,154,554	4,041,193		(21,150)		(21,150)		4,020,043		(39,528)	(39,528)	114,800	08/26/2024
06051G-FM-6	Bank of America Corp Subordinated 4.000% 01/22/25		08/02/2024	AADE - FABN		447,499	450,000	447,287	449,659		187		187		449,846		(2,347)	(2,347)	18,500	01/22/2025
06051G-FP-9	Bank of America Corp Subordinated 3.950% 04/21/25		03/21/2024	Goldman Sachs		12,180,558	12,380,000	12,067,089	12,205,028		30,377		30,377		12,235,405		(54,846)	(54,846)	209,188	04/21/2025
06051G-FQ-7	Bank of America Corp Subordinated 4.750% 04/21/45		08/14/2024	AADE BLIC Modco AAM		3,249,183	3,500,000	3,495,555	3,496,280		64		64		3,496,343		(247,160)	(247,160)	135,309	04/21/2045
06051G-GA-1	Bank of America Corp Senior Unsecured 3.248% 10/21/27		09/23/2024	Various		14,664,450	15,000,000	15,000,000	15,000,000						15,000,000		(335,550)	(335,550)	450,660	10/21/2027
06051G-GF-0	Bank of America Corp Senior Unsecured 3.824% 01/20/28		09/13/2024	Various		7,917,200	8,000,000	8,000,000	8,000,000						8,000,000		(82,800)	(82,800)	353,508	01/20/2028
06051G-HU-6	Bank of America Corp Senior Unsecured 4.078% 04/23/40		08/08/2024	ALRE - DFL Trust AAM		657,849	750,000	750,000	750,000						750,000		(92,151)	(92,151)	24,213	04/23/2040
06051G-HV-4	Bank of America Corp Senior Unsecured 3.194% 07/23/30		03/21/2024	Goldman Sachs		1,631,484	1,800,000	1,588,329	1,601,576		5,991		5,991		1,607,567		23,917	23,917	38,647	07/23/2030
06051G-JR-1	Bank of America Corp Senior Unsecured 0.976% 04/22/25		02/28/2024	Deutsche Bank AG		1,985,040	2,000,000	1,938,040	1,947,552		6,566		6,566		1,954,118		30,922	30,922	6,995	04/22/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
06051G-JW-0	Bank of America Corp Senior Unsecured 3.311% 04/22/42		03/21/2024	Goldman Sachs		3,804,300	5,000,000	3,681,986	3,731,470		9,428		9,428		3,740,898		63,402	63,402	70,359	04/22/2042
06051G-KC-2	Bank of America Corp Subordinated 2.482% 09/21/36		09/13/2024	JPM SECURITIES LLC		1,849,192	2,190,000	1,795,095	1,824,341		15,666		15,666		1,840,007		9,185	9,185	53,601	09/21/2036
06051G-KW-8	Bank of America Corp Senior Unsecured 4.948% 07/22/28		03/26/2024	AADE - CATALINA		9,933,970	10,000,000	9,738,500	9,783,213		10,001		10,001		9,793,214		140,756	140,756	335,364	07/22/2028
06051G-KY-4	Bank of America Corp Senior Unsecured 5.015% 07/22/33		09/26/2024	BNP Paribas		1,025,810	1,000,000	1,000,000	1,000,000						1,000,000		25,810	25,810	59,205	07/22/2033
06051G-LA-5	Bank of America Corp Senior Unsecured 4.827% 07/22/26		08/28/2024	Various		24,939,547	25,000,000	24,778,369	24,779,636		53,701		53,701		24,833,337		106,210	106,210	1,314,017	07/22/2026
06211F-AV-0	BANK5 2023-5YR4 BANK5 2023-5YR4 A3 6.500% 12/15/56		05/01/2024	Paydown		16,798,301	16,798,301	17,301,696	17,298,307		(500,005)		(500,005)		16,798,301				605,971	12/15/2056
06406H-CQ-0	Bank of New York Mellon Corp/T Senior Unsecured 3.950% 11/18/25		04/09/2024	Various		4,803,960	4,900,000	4,991,655	4,923,980		(3,489)		(3,489)		4,920,492		(116,532)	(116,532)	73,388	11/18/2025
06406H-CX-5	Bank of New York Mellon Corp/T Senior Unsecured 3.250% 09/11/24		09/11/2024	Maturity		19,000,000	19,000,000	19,919,629	19,221,515		(221,515)		(221,515)		19,000,000				617,500	09/11/2024
06406R-AB-3	Bank of New York Mellon Corp/T Senior Unsecured 3.442% 02/07/28		09/23/2024	Various		14,260,460	14,500,000	15,275,225	14,983,210		(111,409)		(111,409)		14,871,801		(611,341)	(611,341)	564,249	02/07/2028
06406R-AD-9	Bank of New York Mellon Corp/T Senior Unsecured 3.250% 05/16/27		09/13/2024	JPM SECURITIES LLC		8,348,615	8,500,000	8,236,759	8,390,741		21,846		21,846		8,412,587		(63,972)	(63,972)	230,208	05/16/2027
06406Y-AA-0	Bank of New York Mellon Corp/T Subordinated 3.300% 08/23/29		10/17/2024	Barclays		7,574,400	8,000,000	7,228,254	7,234,533		95,358		95,358		7,329,891		244,509	244,509	304,333	08/23/2029
065405-AH-5	BANK 2019-BNK16 BANK 2019-BN16 C 4.786% 02/15/52		05/23/2024	AARE Surplus AAM		1,848,224	2,000,000	2,014,942	2,006,906		(733)		(733)		2,006,174		(157,949)	(157,949)	45,733	02/15/2052
06540X-BH-3	BANK 2019-BNK22 BANK 2019-BN22 XA 0.579% 11/15/62		12/01/2024	Paydown				23,061	16,989		(16,989)		(16,989)						2,530	11/15/2062
06541B-CC-0	BANK 2023-BNK45 BANK 2023-BNK45 - C 6.279% 02/15/56		12/20/2024	ORIX Life - Custody		2,020,522	2,000,000	1,914,296	1,918,834		4,857		4,857		1,923,692		96,830	96,830	128,706	02/15/2056
06541J-BJ-9	BANK 2021-BNK34 BANK 2021-BN34 X 0.777% 06/15/63		08/08/2024	USAA - AAIA Modco AAM		735,076		1,204,680	966,742		(74,072)		(74,072)		892,670		(157,593)	(157,593)	98,960	06/15/2063
06541L-AA-4	BANK 2022-BNK40 BANK 2022-BNK40 XD 0.893% 03/15/64		08/08/2024	USAA - AAIA Modco AAM		801,509		1,090,639	941,147		(55,716)		(55,716)		885,430		(83,922)	(83,922)	99,726	03/15/2064
06606F-AK-7	BankAmerica Manufactured Housi BAMH 1997-2 A10 0.150% 04/10/28		12/10/2024	Paydown															2,299	04/10/2028
06644V-CC-2	BANK5 2024-5YR9 BANK5 2024-5YR9 XA 1.030% 08/15/57		12/01/2024	Paydown				11,685			(11,685)		(11,685)						648	08/15/2057
06654D-AD-9	Banner Health BDS SER 2020C 1.897% 01/01/31		08/08/2024	ALRE - DFL Trust AAM		683,020	800,000	800,000	800,000						800,000		(116,980)	(116,980)	16,736	01/01/2031
06759L-AC-7	Barings BDC Inc Senior Unsecured 3.300% 11/23/26		08/06/2024	Various		9,386,900	10,000,000	9,934,752	9,951,981		9,572		9,572		9,961,553		(574,653)	(574,653)	232,833	11/23/2026
070101-C#-5	Basin Electric Power Cooperati 1ST MTG 2008 SER E 7.690% 12/17/28		12/17/2024	Redemption 100.0000		650,000	650,000	650,000	650,000						650,000				49,985	12/17/2028
070101-D#-4	Basin Electric Power Cooperati 1ST MTG 2009 SER C 4.890% 10/28/27		10/28/2024	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				65,200	10/28/2027
070101-E@-5	Basin Electric Power Cooperati 1ST MTG 11 SER A 4.000% 10/01/31		10/01/2024	Redemption 100.0000		602,600	602,600	602,600	602,600						602,600				24,104	10/01/2031
070101-F#-2	Basin Electric Power Cooperati 1ST MTG 11 SER B 4.100% 06/15/34		06/15/2024	Redemption 100.0000		108,028	108,028	108,028	108,028						108,028				2,215	06/15/2034
07177M-AB-9	Baxalta Inc Senior Unsecured 4.000% 06/23/25		09/13/2024	Various		3,550,662	3,574,000	3,549,528	3,569,384		2,182		2,182		3,571,565		(20,904)	(20,904)	104,440	06/23/2025
07177M-AB-9	Baxalta Inc Senior Unsecured 4.000% 06/23/25		08/08/2024	Various		2,351,521	2,382,000	2,352,351	2,367,162		4,961		4,961		2,372,123		(20,602)	(20,602)	18,274	06/23/2025
07177M-AN-3	Baxalta Inc Senior Unsecured 5.250% 06/23/45		06/21/2024	ALRE - DFL Trust AAM		3,856,268	4,000,000	3,973,895	3,977,571		270		270		3,977,841		(121,574)	(121,574)	103,833	06/23/2045
07274E-AG-8	Bayer US Finance LLC Senior Unsecured 3.375% 10/08/24		10/08/2024	Maturity		10,000,000	10,000,000	10,689,850	10,171,463		(171,463)		(171,463)		10,000,000				337,500	10/08/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07274N-AJ-2	Bayer US Finance II LLC SENIOR 4.250% 12/15/25		06/14/2024	JPM SECURITIES LLC		9,035,540	9,227,000	10,621,828	9,728,994		(128,339)		(128,339)		9,600,655		(565,115)	(565,115)	198,252	12/15/2025
07324N-AB-9	Bayview Commercial Asset Trust BAYC 2006-3A A2 4.903% 10/25/36		12/26/2024	Paydown		465,639	465,639	374,287	403,849		61,789		61,789		465,639				13,086	10/25/2036
07324S-BP-6	Bayview Commercial Asset Trust BAYC 2005-2A A2 4.978% 08/25/35		12/26/2024	Paydown		86,715	86,715	64,061	70,060		16,656		16,656		86,715				2,120	08/25/2035
07324S-CC-4	Bayview Commercial Asset Trust BAYC 2005-3A A2 5.053% 11/25/35		12/26/2024	Paydown		986,553	986,553	946,416	945,645		40,908		40,908		986,553				23,335	11/25/2035
07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2 5.038% 01/25/36		12/26/2024	Paydown		375,034	375,034	357,678	205,189		17,102		17,102		375,034				6,002	01/25/2036
07324S-CS-9	Bayview Commercial Asset Trust BAYC 2005-4A A2 5.038% 01/25/36		08/02/2024	AAIA NonModco AAM		1,977,000	2,068,968	1,970,415	1,972,855		(6,192)		(6,192)		1,966,663		10,337	10,337	67,017	01/25/2036
07324S-DF-6	Bayview Commercial Asset Trust BAYC 2006-1A A2 4.993% 04/25/36		12/26/2024	Paydown		123,290	123,290	118,117			5,173		5,173		123,290				3,654	04/25/2036
07324Y-AC-3	Bayview Commercial Asset Trust BAYC 2006-2A A2 4.873% 07/25/36		12/26/2024	Paydown		93,477	93,477	67,304	70,881		22,596		22,596		93,477				3,097	07/25/2036
073250-BG-6	Bayview Financial Revolving As BAYV 2004-B M1 6.199% 05/28/39		02/28/2024	Paydown		2,269	116,465	7,861	7,861		(5,592)		(5,592)		2,269				746	05/28/2039
07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A A2 4.858% 12/25/36		10/25/2024	Paydown		709,562	709,562	579,745	592,916		116,647		116,647		709,562				19,492	12/25/2036
07325B-AC-2	Bayview Commercial Asset Trust BAYC 2006-4A A2 4.858% 12/25/36		11/12/2024	ALRE SML Trust AAM		3,549,019	3,692,357	3,016,827	3,085,361		(1,232)		(1,232)		3,084,129		464,890	464,890	193,503	12/25/2036
07325V-AF-1	Bayview Financial Acquisition BAYV 2007-A 1A5 6.601% 05/28/37		12/01/2024	Paydown		16,218	16,218	16,543	16,477		(259)		(259)		16,218				464	05/28/2037
07330M-AA-5	Truist Bank Subordinated 3.800% 10/30/26		05/06/2024	AHL Aegon IMR		11,061,495	11,500,000	11,471,940	11,492,350		893		893		11,493,242		(431,748)	(431,748)	225,783	10/30/2026
07336G-AK-0	Bayview MSR Opportunity Master BVINV 2021-4 A11 5.000% 10/25/51		05/25/2024	Paydown		9,557	9,557	7,550	7,580		1,976		1,976		9,557				121	10/25/2051
07336G-AK-0	Bayview MSR Opportunity Master BVINV 2021-4 A11 5.000% 10/25/51		06/21/2024	ALRE - DFL Trust AAM		416,854	448,859	354,598	356,034		1,652		1,652		357,685		59,168	59,168	10,972	10/25/2051
07378R-AB-5	Bear Stearns Asset Backed Secu BSABS 2007-AC4 A2 25.200% 02/25/37		12/25/2024	Paydown		31,506	28,536	30,604	32,565		(1,059)		(1,059)		31,506				732	02/25/2037
07384M-2D-3	Bear Stearns ARM Trust 2004-8 BSARM 2004-8 14A1 3.668% 11/25/34		08/01/2024	Paydown		12,252	12,252	11,487	12,159		93		93		12,252				220	11/25/2034
07384M-4A-7	Bear Stearns ARM Trust 2004-10 BSARM 2004-10 12A2 5.127% 01/25/35		12/01/2024	Paydown		52,903	52,903	48,008	48,846		4,057		4,057		52,903				1,570	01/25/2035
07384M-G6-3	Bear Stearns ARM Trust 2004-1 BSARM 2004-1 12A3 0.000% 04/25/34		12/01/2024	Paydown		61,037	61,037	51,851	52,019		9,018		9,018		61,037				2,019	04/25/2034
07384M-N3-2	Bear Stearns ARM Trust 2004-2 BSARM 2004-2 22A 0.000% 05/25/34		12/01/2024	Paydown		23,970	23,970	23,218	24,147		(177)		(177)		23,970				825	05/25/2034
07384M-TT-9	Bear Stearns ARM Trust 2003-1 BSARM 2003-1 M 5.153% 04/25/33		12/01/2024	Paydown		82,124	82,124	80,062	80,974		1,150		1,150		82,124				1,619	04/25/2033
07384Y-PY-6	Bear Stearns Asset Backed Secu BSABS 2004-HE1 M2 6.403% 02/25/34		12/26/2024	Paydown		272,525	272,525	273,997	290,218		(17,693)		(17,693)		272,525				1,414	02/25/2034
07386H-A9-2	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 11A1 4.933% 02/25/36		12/26/2024	Paydown		853,237	853,237	730,880	814,811		38,426		38,426		853,237				20,799	02/25/2036
07386H-C5-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-1 23A1 5.537% 02/25/36		12/01/2024	Paydown		42,685	42,424	26,992	18,710		20,710		20,710		42,685				1,058	02/25/2036
07386H-F7-1	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 23A1 4.233% 03/25/36		12/01/2024	Paydown		137,570	137,570	109,462	109,609		27,962		27,962		137,570				3,344	03/25/2036
07386H-FM-8	Bear Stearns ALT-A Trust 2004- BALTA 2004-1 M 5.745% 02/25/34		12/01/2024	Paydown		194,370	194,370	181,250	189,983		4,387		4,387		194,370				6,428	02/25/2034
07386H-GW-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-2 M 5.577% 03/25/34		12/01/2024	Paydown		115,502	115,502	103,374	109,542		5,960		5,960		115,502				3,773	03/25/2034
07386H-H4-6	Bear Stearns ALT-A Trust 2006- BALTA 2006-2 11A1 4.893% 04/25/36		12/26/2024	Paydown		108,413	132,950	80,553	66,939		26,259		26,259		108,413				2,706	04/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07386H-LB-5	Bear Stearns ALT-A Trust 2004- BALTA 2004-9 3A1 5.399% 09/25/34		12/01/2024	Paydown		253,889	253,889	222,888	229,668		24,221		24,221		253,889				10,734	09/25/2034
07386H-QW-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2A1 5.219% 04/25/35		12/01/2024	Paydown		238,297	236,614	209,497	208,304		29,993		29,993		238,297				5,253	04/25/2035
07386H-RF-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-2 2B1 2.357% 04/25/35		12/01/2024	Paydown			69,859	3,371	2,857		(3,565)		(3,565)						782	04/25/2035
07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.406% 04/25/35		12/01/2024	Paydown		396,825	396,825	337,997	340,251		42,299		42,299		396,825				4,387	04/25/2035
07386H-RU-7	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 1A1 4.406% 04/25/35		07/02/2024	AARE II Surplus ISG		3,226,511	3,624,128	3,072,727	3,236,484		4,061		4,061		3,240,546		(14,035)	(14,035)	89,896	04/25/2035
07386H-SA-0	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 3A3 5.323% 03/25/35		12/01/2024	Paydown		248,509	248,509	239,439	243,253		5,256		5,256		248,509				6,535	03/25/2035
07386H-SE-2	Bear Stearns ALT-A Trust 2005- BALTA 2005-3 B1 4.856% 04/25/35		12/01/2024	Paydown			44,322	6,538	4,543		(6,706)		(6,706)						1,013	04/25/2035
07386H-UL-3	Bear Stearns ALT-A Trust 2005- BALTA 2005-5 24A1 4.716% 07/25/35		05/01/2024	Paydown		704	704	527	564		141	1	140		704				3	07/25/2035
07386H-VW-8	Bear Stearns ALT-A Trust 2005- BALTA 2005-7 25A1 5.749% 09/25/35		10/01/2024	Paydown		108,832	81,944	33,594	30,229		78,533		78,533		108,832				3,183	09/25/2035
07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1 4.993% 10/25/35		12/26/2024	Paydown		36,121	36,121	34,508	19,651		431		431		36,121				432	10/25/2035
07386H-WT-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-8 12A1 4.993% 10/25/35		08/02/2024	AADE - FABN		56,772	57,466	53,372	56,786		243		243		57,029		(257)	(257)	1,628	10/25/2035
07386H-XN-6	Bear Stearns ALT-A Trust 2005- BALTA 2005-9 11A1 4.973% 11/25/35		12/26/2024	Paydown		308,199	308,199	388,763	263,261		44,939		44,939		308,199				9,683	11/25/2035
07386H-YW-5	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 11A1 4.953% 01/25/36		12/26/2024	Paydown		192,902	189,592	164,900	161,459		31,443		31,443		192,902				5,546	01/25/2036
07386H-ZE-4	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 22A1 5.623% 01/25/36		12/01/2024	Paydown		158,499	157,556	149,241	83,569		8,984		8,984		158,499				4,866	01/25/2036
07386H-ZG-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 23A1 5.132% 01/25/36		12/01/2024	Paydown		1,346,537	1,333,285	1,216,146	984,948		152,002		152,002		1,346,537				27,191	01/25/2036
07386H-ZG-9	Bear Stearns ALT-A Trust 2005- BALTA 2005-10 23A1 5.132% 01/25/36		08/09/2024	ALRe Corporate AAM		8,281,477	9,143,306	8,335,790	8,156,819		(31,270)		(31,270)		8,125,549		155,928	155,928	307,133	01/25/2036
07386R-AE-9	Bear Stearns Asset Backed Secu BSABS 2007- HE4 2A 4.673% 05/25/37		12/26/2024	Paydown		49,972	49,972	41,490	39,013		7,816		7,816		49,972				696	05/25/2037
073870-AG-2	Bear Stearns ALT-A Trust 2007- BALTA 2007-2 2A1 4.151% 04/25/37		12/01/2024	Paydown		238,133	297,349	220,326	3,132		17,832		17,832		238,133				6,864	04/25/2037
073870-AG-2	Bear Stearns ALT-A Trust 2007- BALTA 2007-2 2A1 4.151% 04/25/37		01/08/2024	AADE BLIC Modco AAM		1,529,210	2,064,517	1,567,358	1,554,450		(2,281)		(2,281)		1,552,169		(22,959)	(22,959)	6,205	04/25/2037
073871-BL-8	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 31A1 4.828% 07/25/36		12/01/2024	Paydown		173,396	162,109	138,604	122,718		50,678		50,678		173,396				3,754	07/25/2036
073871-BN-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-4 32A1 4.486% 07/25/36		10/01/2024	Paydown		47,584	49,337	33,909	27,210		20,373		20,373		47,584				910	07/25/2036
073875-AA-4	Bear Stearns ALT-A Trust 2006- BALTA 2006-7 1A1 4.793% 12/25/46		12/26/2024	Paydown		33,458	32,788	25,533	26,182		7,276		7,276		33,458				662	12/25/2046
073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005- SD4 1A1 6.000% 09/25/35		03/01/2024	Paydown		(173,503)	(173,503)	(172,605)	(173,503)						(173,503)				(8,358)	09/25/2035
073879-2V-9	Bear Stearns Asset Backed Secu BSABS 2005- AQ2 M1 5.188% 09/25/35		09/25/2024	Paydown		409,153	409,153	396,879	409,153						409,153				14,452	09/25/2035
073879-4H-8	Bear Stearns Asset Backed Secu BSABS 2005- AC9 A4 8.633% 12/25/35		12/25/2024	Paydown		13,824	13,824	7,975	7,294		6,530		6,530		13,824				111	12/25/2035
073879-6S-2	Bear Stearns Asset Backed Secu BSABS 2006- HE1 1M4 5.473% 12/25/35		12/26/2024	Paydown		641,772	(1,101,446)	(1,036,774)	(768,002)		1,783,206		1,783,206		641,772				48,781	12/25/2035
073879-CD-8	Bear Stearns Asset Backed Secu BSABS 2004- HE5 M2 6.328% 07/25/34		07/25/2024	Paydown		3,063	3,063	2,915	3,057		7		7		3,063				31	07/25/2034
073879-HF-8	Bear Stearns Asset Backed Secu BSABS 2004- HE8 M2 6.253% 09/25/34		12/26/2024	Paydown		52,694	52,694	52,694	52,875		(181)		(181)		52,694				1,716	09/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 5.698% 01/25/35		12/26/2024	Paydown		682,571	682,571	619,072	623,613		19,845		19,845		682,571				16,059	01/25/2035
073879-PS-1	Bear Stearns Asset Backed Secu BSABS 2005-HE1 M2 5.698% 01/25/35		08/02/2024	AADE - FABN		511,058	496,027	493,494	494,173		429		429		494,602		16,457	16,457	16,951	01/25/2035
073879-RC-4	Bear Stearns Asset Backed Secu BSABS 2005-HE2 M4 6.760% 02/25/35		08/26/2024	Paydown		1,000				13	(13)								6	02/25/2035
073879-XF-0	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M1 5.128% 07/25/35		12/26/2024	Paydown		44,746	48,687	6,004	847		41,108		41,108		44,746				(279)	07/25/2035
073879-XG-8	Bear Stearns Asset Backed Secu BSABS 2005-AC3 1M2 6.38747% 25 5.935% 07/25/35		04/25/2024	Paydown		1,000													5	07/25/2035
073879-YG-7	Bear Stearns Asset Backed Secu BSABS 2005-AC4 A 6.000% 07/25/35		12/01/2024	Paydown		109,801	109,801	78,608	73,149		30,613		30,613		109,801				3,100	07/25/2035
07387A-AA-3	Bear Stearns ARM Trust 2005-1 BSARM 2005-1 1A1 5.543% 03/25/35		12/01/2024	Paydown		234,042	234,042	215,362	219,742		14,300		14,300		234,042				7,081	03/25/2035
07387A-AW-5	Bear Stearns ARM Trust 2005-3 BSARM 2005-3 2A1 5.123% 06/25/35		12/01/2024	Paydown		373,296	373,296	331,915	356,255		17,041		17,041		373,296				10,017	06/25/2035
07387A-BL-8	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 1A1 5.614% 08/25/35		12/01/2024	Paydown		1,146,845	1,128,947	1,043,796	1,020,648		126,197		126,197		1,146,845				32,969	08/25/2035
07387A-BP-9	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 2A3 6.174% 08/25/35		12/01/2024	Paydown		285,778	283,493	275,668	282,286		3,492		3,492		285,778				6,781	08/25/2035
07387A-BR-5	Bear Stearns ARM Trust 2005-4 BSARM 2005-4 3A1 5.590% 08/25/35		12/01/2024	Paydown		44,768	43,393	39,678	39,616		5,153		5,153		44,768				1,018	08/25/2035
07387A-DX-0	Bear Stearns ARM Trust 2005-7 BSARM 2005-7 1A2 7.791% 08/25/35		05/01/2024	Paydown		1,000				8	(8)								6	08/25/2035
07387A-EG-6	Bear Stearns ARM Trust 2005-9 BSARM 2005-9 A1 7.080% 10/25/35		12/01/2024	Paydown		736,938	736,938	736,449	739,677		(2,739)		(2,739)		736,938				23,641	10/25/2035
07387A-GB-5	Bear Stearns ARM Trust 2005-12 BSARM 2005-12 21A1 6.512% 02/25/36		12/01/2024	Paydown		267,053	460,948	262,740	282,325		(15,271)		(15,271)		267,053				7,705	02/25/2036
07387A-GZ-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A1 6.530% 02/25/36		12/01/2024	Paydown		164,126	164,126	159,741	161,147		2,979		2,979		164,126				4,902	02/25/2036
07387A-HC-2	Bear Stearns ARM Trust 2006-1 BSARM 2006-1 A4 6.530% 02/25/36		12/01/2024	Paydown		89,775	159,391	39,250	43,095		46,680		46,680		89,775				4,920	02/25/2036
07387U-BA-8	Bear Stearns Asset Backed Secu BSABS 2006-PC1 M4 5.398% 12/25/35		12/25/2024	Paydown		767,106	(1,003,855)	(711,171)	(488,902)		1,565,495		1,565,495		767,106				43,148	12/25/2035
07387U-CE-9	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1A1 6.250% 02/25/36		12/01/2024	Paydown		474,894	474,894	250,469	250,025		224,869		224,869		474,894				6,065	02/25/2036
07387U-CG-4	Bear Stearns Asset Backed Secu BSABS 2006-AC1 1M1 5.128% 02/25/36		12/26/2024	Paydown		11,664	10,637				11,664		11,664		11,664					02/25/2036
073881-AA-2	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 1A1 4.275% 05/25/47		12/01/2024	Paydown		64,943	64,728	61,536	62,659		2,284		2,284		64,943				1,582	05/25/2047
073881-AD-6	Bear Stearns ARM Trust 2007-3 BSARM 2007-3 2A1 4.204% 05/25/47		12/01/2024	Paydown		127,219	127,158	116,537	116,618		10,601		10,601		127,219				2,753	05/25/2047
073882-AA-0	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 1A1 6.948% 10/25/36		12/01/2024	Paydown		18,993	18,762	15,836	14,661		4,333		4,333		18,993				199	10/25/2036
073882-AD-4	Bear Stearns ARM Trust 2006-4 BSARM 2006-4 2A2 4.535% 10/25/36		12/01/2024	Paydown		233,659	243,073	204,342	207,063		26,596		26,596		233,659				5,570	10/25/2036
073888-AQ-2	Bear Stearns Asset Backed Secu BSABS 2006-SD3 23A1 5.875% 07/25/36		12/01/2024	Paydown		389,514	389,514	309,583	321,641		67,873		67,873		389,514				7,199	07/25/2036
073888-AR-0	Bear Stearns Asset Backed Secu BSABS 2006-SD3 2X1 0.000% 07/25/36		12/01/2024	Paydown															216	07/25/2036
073888-BE-8	Bear Stearns Asset Backed Secu BSABS 2006-SD3 1A2B 6.000% 08/25/36		12/01/2024	Paydown		31,304	31,304	31,242	30,676		627		627		31,304				774	08/25/2036
07388C-AF-7	Bear Stearns Asset Backed Secu BSABS 2006-HE5 M2 4.933% 06/25/36		12/26/2024	Paydown			(6,019,406)	(5,387,388)	(7,245,285)		7,245,285		7,245,285						18,960	06/25/2036
07388D-AA-6	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 1A1 4.876% 07/25/36		12/01/2024	Paydown		7,285	9,049	7,216	7,316		(31)		(31)		7,285				220	07/25/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
07388D-AC-2	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 2A1 4.430% 07/25/36		12/01/2024	Paydown		576,083	599,838	497,212	497,729		78,355		78,355		576,083				13,162	07/25/2036
07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.770% 07/25/36		08/01/2024	Paydown		36,943	40,447	34,372	36,211		732		732		36,943				635	07/25/2036
07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.770% 07/25/36		08/09/2024	ALRe Corporate AAM		758,131	844,641	717,763	762,301		(957)		(957)		761,344		(3,214)	(3,214)	26,147	07/25/2036
07388J-AC-9	Bear Stearns Asset Backed Secu BSABS 2006-HE8 1A3 4.973% 10/25/36		12/26/2024	Paydown		46,022	46,022	44,512			1,510		1,510		46,022				464	10/25/2036
07389N-AA-3	Bear Stearns Asset Backed Secu BSABS 2006-SD4 1A1 6.442% 10/25/36		12/01/2024	Paydown		229,790	229,790	228,375	232,047		(2,257)		(2,257)		229,790				6,653	10/25/2036
07389P-AE-0	Bear Stearns Asset Backed Secu BSABS 2006-AQ1 1M1 5.230% 10/25/36		08/26/2024	Paydown		1,000				10	(10)								5	10/25/2036
07400H-AR-4	Bear Stearns Mortgage Funding BSMF 2006-AR3 2A2A 4.933% 11/25/36		12/26/2024	Paydown		106,470	42,775	28,511	19,251		77,066		77,066		106,470				2,175	11/25/2036
07400N-AB-6	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A1G 4.773% 06/25/47		12/26/2024	Paydown		25,957	25,957	22,149			3,809		3,809		25,957				223	06/25/2047
07400N-AD-2	Bear Stearns Mortgage Funding BSMF 2007-AR5 1A2G 4.893% 06/25/47		12/26/2024	Paydown		285,302	285,302	229,326	193,820		52,001		52,001		285,302				4,769	06/25/2047
07400N-AH-3	Bear Stearns Mortgage Funding BSMF 2007-AR5 1B1 5.023% 06/25/47		12/26/2024	Paydown			(115,889)	(34,480)	(4,337)	(22,195)	61,012		38,817						29,353	06/25/2047
07401A-AA-5	Bear Stearns Mortgage Funding BSMF 2006-AR2 1A1 4.853% 09/25/46		12/26/2024	Paydown		879,976	879,976	660,372	662,660		149,074		149,074		879,976				15,387	09/25/2046
07401E-AA-7	Bear Stearns ARM Trust 2007-2 BSARM 2007-2 1A1 6.565% 12/25/46		12/01/2024	Paydown		270,852	270,746	231,151	229,191		41,661		41,661		270,852				9,543	12/25/2046
07401L-AB-9	Bear Stearns Mortgage Funding BSMF 2006-AR1 1A2 4.953% 07/25/36		12/26/2024	Paydown		54,664	42,952	14,576	8,188		40,054		40,054		54,664				1,065	07/25/2036
07401M-AG-6	Bear Stearns Mortgage Funding BSMF 2007-AR1 2A3 4.853% 02/25/37		12/26/2024	Paydown		448,207	448,207	390,380	412,183		36,024		36,024		448,207				8,489	02/25/2037
07401V-AB-7	Bear Stearns Mortgage Funding BSMF 2007-AR3 1A2 4.633% 03/25/37		12/26/2024	Paydown		185,387	185,387	52,241	32,698		131,664		131,664		185,387				3,812	03/25/2037
07401V-AP-6	Bear Stearns Mortgage Funding BSMF 2007-AR3 21A1 4.753% 04/25/37		12/26/2024	Paydown		318,739	318,739	295,596	295,499		23,239		23,239		318,739				6,007	04/25/2037
07401W-AP-4	Bear Stearns Second Lien Trust BSSLT 2007-1 2A 4.893% 08/25/37		12/26/2024	Paydown		68,516	68,516	53,288	47,830		14,849		14,849		68,516				1,950	08/25/2037
07401W-BA-6	Bear Stearns Second Lien Trust BSSLT 2007-1 3A 4.893% 08/25/37		12/26/2024	Paydown		7,547	7,547	7,240			307		307		7,547				105	08/25/2037
07402F-AC-9	Bear Stearns Structured Produc BSSP 2007-R6 2A1 4.219% 12/26/46		12/01/2024	Paydown		136,018	161,030	140,732	139,568		(3,550)		(3,550)		136,018				3,920	12/26/2046
075887-BF-5	Becton Dickinson & Co Senior Unsecured 3.734% 12/15/24		12/15/2024	Various		275,000	275,000	267,135	273,622		1,378		1,378		275,000				10,269	12/15/2024
075887-BW-8	Becton Dickinson & Co Senior Unsecured 3.700% 06/06/27		08/06/2024	Various		8,407,261	8,608,000	9,472,420	9,060,904		(84,145)		(84,145)		8,976,759		(569,498)	(569,498)	213,215	06/06/2027
07820Q-AY-1	Bella Vista Mortgage Trust 200 BVMBS 2004-2 A1 5.193% 02/25/35		12/26/2024	Paydown		148,304	157,260	94,662	90,669		57,636		57,636		148,304				2,588	02/25/2035
07820Q-BQ-7	Bella Vista Mortgage Trust 200 BVMBS 2005-1 4A 6.053% 02/22/35		12/01/2024	Paydown		39,035	39,035	36,098	37,821		1,214		1,214		39,035				1,318	02/22/2035
07820Q-CD-5	BellaVista Mortgage Trust 2005 BVMBS 2005-2 2A1 4.981% 05/20/45		12/23/2024	Paydown		136,250	136,626	102,595	89,552		46,697		46,697		136,250				6,284	05/20/2045
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.453% 02/15/51		12/01/2024	Paydown				16,511	2,162		(16,106)		(16,106)						1,579	02/15/2051
08161C-AG-6	Benchmark 2018-B2 Mortgage Tru BMARK 2018-B2 XA IO 0.453% 02/15/51		07/30/2024	AAIA NonModco AAM		191,702		317,176	267,154		(37,737)		(37,737)		229,417		(37,715)	(37,715)	59,864	02/15/2051
08162B-BG-6	Benchmark 2019-B11 Mortgage Tr BMARK 2019-B11 XA 0.968% 05/15/52		12/01/2024	Paydown				270,043	184,363		(184,363)		(184,363)						25,070	05/15/2052
08163E-BE-4	Benchmark 2021-B26 Mortgage Tr BMARK 2021-B26 XA IO 0.882% 06/15/54		12/01/2024	Paydown				14,508	10,333		(10,333)		(10,333)						1,148	06/15/2054

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
08163T-AE-2	Benchmark 2023-V2 Mortgage Tru BMARK 2023-V2 B 6.769% 05/15/55		11/12/2024	ALRE SML Trust AAM		3,538,080	3,364,985	3,423,403	3,415,745		(10,187)		(10,187)		3,405,558		132,523	132,523	219,559	05/15/2055
08163W-AB-1	Benchmark 2023-B40 Mortgage Tr BMARK 2023-B40 A2 6.930% 12/15/56		12/01/2024	Paydown		3,920,423	3,920,423	4,038,026	4,037,391		(116,968)		(116,968)		3,920,423				130,695	12/15/2056
081927-AC-9	Benchmark 2024-V6 Mortgage Tru BMARK 2024-V6 XA IO 1.335% 03/15/57		12/01/2024	Paydown				3,184			(3,184)		(3,184)						549	03/15/2057
084423-AW-2	W R Berkley Corp Senior Unsecured 3.150% 09/30/61		07/31/2024	AARE II Surplus ISG		1,529,653	2,500,000	1,729,841	1,739,211		4,121		4,121		1,743,332		(213,680)	(213,680)	65,625	09/30/2061
084659-AF-8	Berkshire Hathaway Energy Co Senior Unsecured 4.500% 02/01/45		05/23/2024	JPM SECURITIES LLC		1,385,568	1,600,000	1,392,098	1,396,398		2,128		2,128		1,398,526		(12,958)	(12,958)	59,400	02/01/2045
084664-BU-4	Berkshire Hathaway Finance Cor Senior Unsecured 4.400% 05/15/42		09/13/2024	JPM SECURITIES LLC		24,573,500	25,000,000	24,136,120	24,090,017		20,687		20,687		24,110,705		462,795	462,795	919,722	05/15/2042
084670-BS-6	Berkshire Hathaway Inc Senior Unsecured 3.125% 03/15/26		04/26/2024	Various		6,384,177	6,600,000	6,521,220	6,531,858		9,712		9,712		6,541,570		(157,393)	(157,393)	117,839	03/15/2026
09143#-AA-3	BISHOP HILL ENERGY LLC SR SECD NTS 3.280% 06/30/37		12/31/2024	Redemption 100.0000		2,173,151	2,173,151	2,173,151	2,173,151						2,173,151				41,150	06/30/2037
092113-AL-3	Black Hills Corp Senior Unsecured 3.950% 01/15/26		05/23/2024	Various		4,664,261	4,787,000	4,740,470	4,772,822		2,751		2,751		4,775,573		(111,312)	(111,312)	164,400	01/15/2026
092113-AM-1	Black Hills Corp Senior Unsecured 3.150% 01/15/27		08/06/2024	Various		3,558,045	3,680,000	3,442,259	3,553,595		23,585		23,585		3,577,181		(19,136)	(19,136)	123,004	01/15/2027
09247X-AL-5	Blackrock Finance Inc Senior Unsecured 3.500% 03/18/24		03/18/2024	Maturity		15,000,000	15,000,000	15,489,425	15,051,480		(51,480)		(51,480)		15,000,000				262,500	03/18/2024
09247X-AT-8	Blackrock Finance Inc Senior Unsecured 4.750% 05/25/33		01/18/2024	Morgan Stanley		10,325,280	10,500,000	10,395,420	10,400,383		492		492		10,400,876		(75,596)	(75,596)	78,969	05/25/2033
09261B-AD-2	Blackstone Holdings Finance Co Senior Unsecured 2.000% 01/30/32		04/09/2024	Various		2,185,652	2,800,000	2,058,201	2,083,014		18,153		18,153		2,101,167		84,485	84,485	38,033	01/30/2032
09261H-AB-3	Blackstone Private Credit Fund Senior Unsecured 1.750% 09/15/24		09/15/2024	Various		13,079,000	13,079,000	13,059,225	13,072,294		6,706		6,706		13,079,000				228,883	09/15/2024
09261H-AB-3	Blackstone Private Credit Fund Senior Unsecured 1.750% 09/15/24		05/02/2024	MMTL Modco AAM		1,889,947	1,921,000	1,918,538	1,920,163		397		397		1,920,560		(30,613)	(30,613)	21,198	09/15/2024
09261H-AD-9	Blackstone Private Credit Fund Senior Unsecured 2.625% 12/15/26		09/13/2024	JPM SECURITIES LLC		15,606,030	16,500,000	16,365,021	16,406,677		21,683		21,683		16,428,360		(822,330)	(822,330)	326,047	12/15/2026
09261H-AH-0	Blackstone Private Credit Fund Senior Unsecured 2.350% 11/22/24		11/22/2024	Maturity		8,079,000	8,079,000	8,074,723	8,077,358		1,642		1,642		8,079,000				189,857	11/22/2024
09261H-AH-0	Blackstone Private Credit Fund Senior Unsecured 2.350% 11/22/24		05/30/2024	MMTL Modco AAM		1,888,455	1,921,000	1,919,983	1,920,610		180		180		1,920,790		(32,335)	(32,335)	23,575	11/22/2024
09261H-AK-3	Blackstone Private Credit Fund Senior Unsecured 3.250% 03/15/27		09/13/2024	Various		7,242,192	7,600,000	7,580,044	7,585,888		2,988		2,988		7,588,877		(346,685)	(346,685)	247,686	03/15/2027
09261H-AK-3	Blackstone Private Credit Fund Senior Unsecured 3.250% 03/15/27		05/23/2024	AARE Surplus AAM		10,617,845	11,500,000	11,469,804	11,478,647		2,508		2,508		11,481,155		(863,310)	(863,310)	257,472	03/15/2027
09261H-AP-2	Blackstone Private Credit Fund Senior Unsecured 2.700% 01/15/25		05/30/2024	MMTL Modco AAM		1,878,351	1,921,000	1,920,903	1,920,967		13		13		1,920,980		(42,630)	(42,630)	45,384	01/15/2025
09261H-BB-2	Blackstone Private Credit Fund Senior Unsecured 7.300% 11/27/28		01/10/2024	AADE BLIC Modco AAM		5,190,370	5,000,000	4,942,400	4,943,315		242		242		4,943,557		246,813	246,813	43,597	11/27/2028
09581C-AA-9	Blue Owl Credit Income Corp Senior Unsecured 6.600% 09/15/29		05/15/2024	Morgan Stanley		3,478,825	3,500,000	3,459,260							3,459,260		19,565	19,565		09/15/2029
09581J-AG-1	Blue Owl Finance LLC Senior Unsecured 4.375% 02/15/32		10/28/2024	Tax Free Exchange		2,476,161	2,500,000	2,469,125	2,473,922		2,238		2,238		2,476,161				131,554	02/15/2032
097023-BL-8	Boeing Co/The Senior Unsecured 3.500% 03/01/45		08/14/2024	AADE BLIC Modco AAM		66,841	100,000	86,865	88,429		210		210		88,639		(21,798)	(21,798)	3,335	03/01/2045
097023-BP-9	Boeing Co/The Senior Unsecured 2.600% 10/30/25		06/26/2024	JPM SECURITIES LLC		1,052,029	1,100,000	1,119,521	1,105,909		(1,800)		(1,800)		1,104,109		(52,080)	(52,080)	18,828	10/30/2025
097023-BV-6	Boeing Co/The Senior Unsecured 3.650% 03/01/47		04/18/2024	JANE STREET EXECUTION SERVICES		1,298,320	2,000,000	1,907,840	1,920,641		656		656		1,921,297		(622,977)	(622,977)	46,842	03/01/2047
097023-BX-2	Boeing Co/The Senior Unsecured 3.250% 03/01/28		09/23/2024	Barclays		1,886,480	2,000,000	1,956,360	1,980,005		3,298		3,298		1,983,304		(96,824)	(96,824)	69,153	03/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
097023-BY-0	Boeing Co/The Senior Unsecured 3.550% 03/01/38		08/14/2024	ALRe Corporate AAM		1,537,035	2,000,000	1,905,460	1,926,049		2,457		2,457		1,928,506		(391,471)	(391,471)	67,647	03/01/2038
097023-CT-0	Boeing Co/The Senior Unsecured 4.875% 05/01/25		10/10/2024	Various		19,922,450	20,000,000	20,613,502	20,162,632		(94,878)		(94,878)		20,067,754		(145,304)	(145,304)	909,323	05/01/2025
097023-CW-3	Boeing Co/The Senior Unsecured 5.805% 05/01/50		02/02/2024	BNP Paribas		2,000,580	2,000,000	1,994,760	1,994,783		47		47		1,994,829		5,751	5,751	30,638	05/01/2050
097023-CZ-6	Boeing Co/The Senior Unsecured 1.950% 02/01/24		02/01/2024	Various		24,800,000	24,800,000	24,567,645	24,787,463		12,537		12,537		24,800,000				241,800	02/01/2024
097023-DA-0	Boeing Co/The Senior Unsecured 2.750% 02/01/26		06/26/2024	Various		22,766,880	24,000,000	23,980,800	23,991,813		1,880		1,880		23,993,693		(1,226,813)	(1,226,813)	597,667	02/01/2026
097023-DB-8	Boeing Co/The Senior Unsecured 3.250% 02/01/28		09/23/2024	Barclays		4,730,100	5,000,000	4,998,900	4,999,253		127		127		4,999,379		(269,279)	(269,279)	186,424	02/01/2028
097023-DE-2	Boeing Co/The Senior Unsecured 1.433% 02/04/24		02/04/2024	Maturity		27,000,000	27,000,000	25,708,700	26,904,186		95,814		95,814		27,000,000				193,455	02/04/2024
097023-DG-7	Boeing Co/The Senior Unsecured 2.196% 02/04/26		06/26/2024	Various		18,779,800	20,000,000	20,025,145	20,000,000						20,000,000		(1,220,200)	(1,220,200)	394,060	02/04/2026
09748R-AA-6	Bojangles Issuer LLC BOJA 2020-1A A2 3.832% 10/20/50		10/21/2024	Paydown		16,673,025	16,673,025	16,701,741	16,726,843		(53,818)		(53,818)		16,673,025				635,361	10/20/2050
09751*-AA-0	BOLDT SLHN FORKS 2018 PT TR P/T CERTS 4.390% 10/15/43		12/15/2024	Redemption 100.0000		207,557	207,557	207,557	207,557						207,557				4,787	10/15/2043
09752@-AA-7	Bolt SIhn Whitehall 2020 Pt Tr P/T CERTS 3.400% 12/15/40		12/15/2024	Redemption 100.0000		147,556	147,556	122,342			25,214		25,214		147,556				1,677	12/15/2040
09778P-AB-1	Bon Secours Mercy Health Inc BDS SER 20-2 2.095% 06/01/31		08/09/2024	AAIA NonModco AAM		5,091,726	5,999,000	5,999,000	5,999,000						5,999,000		(907,274)	(907,274)	86,579	06/01/2031
09951L-AC-7	Booz Allen Hamilton Inc Senior Unsecured 5.950% 08/04/33		12/20/2024	ORIX Life - Custody		2,043,931	2,000,000	2,055,820	2,055,667		(4,425)		(4,425)		2,051,242		(7,311)	(7,311)	163,956	08/04/2033
100743-AK-9	Boston Gas Co Senior Unsecured 3.150% 08/01/27		09/23/2024	Various		17,370,540	18,000,000	17,547,121	17,804,836		37,734		37,734		17,842,570		(472,030)	(472,030)	650,475	08/01/2027
10075E-AQ-1	Boston Gas Co Senior Unsecured 6.980% 01/15/24		01/15/2024	Maturity		4,000,000	4,000,000	3,892,800	3,999,748		252		252		4,000,000				80,658	01/15/2024
101137-AV-9	Boston Scientific Corp Senior Unsecured 3.450% 03/01/24		03/01/2024	Maturity		1,313,000	1,313,000	1,312,212	1,312,972		28		28		1,313,000				22,649	03/01/2024
101137-AZ-0	Boston Scientific Corp Senior Unsecured 1.900% 06/01/25		06/13/2024	MMTL Modco AAM		2,898,968	3,000,000	2,870,296	2,870,885		40,050		40,050		2,910,935		(11,966)	(11,966)	30,400	06/01/2025
10240*-AA-7	BOWIE ACQUISITIONS LLC SR SECD NTS 3.920% 09/30/38		12/31/2024	Redemption 100.0000		1,290,707	1,290,707	1,290,707	1,290,707						1,290,707				37,456	09/30/2038
10373Q-AE-0	BP Capital Markets America Inc Senior Unsecured 4.234% 11/06/28		08/09/2024	Various		3,257,096	3,300,000	3,302,274	3,302,017		(10)		(10)		3,302,007		(44,911)	(44,911)	74,001	11/06/2028
10373Q-AT-7	BP Capital Markets America Inc Senior Unsecured 3.119% 05/04/26		08/14/2024	AADE BLIC Modco AAM		97,635	100,000	110,202	104,286		(1,260)		(1,260)		103,027		(5,391)	(5,391)	2,426	05/04/2026
10373Q-BU-3	BP Capital Markets America Inc Senior Unsecured 4.812% 02/13/33		01/18/2024	Morgan Stanley		4,934,200	5,000,000	5,000,000	5,000,000						5,000,000		(65,800)	(65,800)	106,265	02/13/2033
10373Q-BV-1	BP Capital Markets America Inc Senior Unsecured 4.893% 09/11/33		01/18/2024	Morgan Stanley		7,430,850	7,500,000	7,499,850	7,499,850						7,499,850		(69,000)	(69,000)	133,538	09/11/2033
10373Q-BW-9	BP Capital Markets America Inc Senior Unsecured 4.989% 04/10/34		01/05/2024	Morgan Stanley		5,002,850	5,000,000	4,998,900							4,998,900		3,950	3,950		04/10/2034
10567@-AA-0	BRAVES STADIUM COMPANY LLC SR SECD NTS 3.770% 09/30/41		09/30/2024	Redemption 100.0000		656,429	656,429	656,429	656,429						656,429				18,618	09/30/2041
10568L-AL-0	BRAVO Residential Funding Trus BRAVO 2019-2 A3 3.500% 10/25/44		06/01/2024	Paydown		42,158	42,158	32,461	32,934		9,223		9,223		42,158				438	10/25/2044
10568L-AL-0	BRAVO Residential Funding Trus BRAVO 2019-2 A3 3.500% 10/25/44		06/21/2024	ALRE - DFL Trust AAM		309,470	331,246	255,060	258,775		1,031		1,031		259,806		49,663	49,663	6,441	10/25/2044
10569E-AA-9	BRAVO Residential Funding Trus BRAVO 2021-NQM2 A1 0.970% 03/25/60		12/01/2024	Paydown		18,054	18,054	15,346	16,625		1,429		1,429		18,054				99	03/25/2060
10921U-2C-1	Brighthouse Financial Global F Secured 1.550% 05/24/26		08/06/2024	Various		18,838,000	20,000,000	19,955,000	19,977,981		5,435		5,435		19,983,416		(1,145,416)	(1,145,416)	217,861	05/24/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
10921U-2E-7	Brighthouse Financial Global F Senior Secured 2.000% 06/28/28		08/06/2024	Goldman Sachs		8,870,800	10,000,000	9,988,300	9,992,305		989		989		9,993,294		(1,122,494)	(1,122,494)	121,667	06/28/2028
10922N-AG-8	Brighthouse Financial Inc Senior Unsecured 5.625% 05/15/30		08/06/2024	Various		6,167,520	6,000,000	6,822,540	6,556,742		(48,925)		(48,925)		6,507,817		(340,297)	(340,297)	245,625	05/15/2030
110122-CN-6	Bristol-Myers Squibb Co Senior Unsecured 3.200% 06/15/26		05/23/2024	Various		2,207,068	2,298,000	2,292,733	2,295,709		369		369		2,296,078		(89,010)	(89,010)	33,295	06/15/2026
110122-CQ-9	Bristol-Myers Squibb Co Senior Unsecured 4.125% 06/15/39		08/09/2024	Various		2,465,557	2,750,000	2,741,059	2,742,294		219		219		2,742,513		(276,957)	(276,957)	73,734	06/15/2039
110122-DE-5	Bristol-Myers Squibb Co Senior Unsecured 3.900% 02/20/28		08/06/2024	Various		8,854,560	9,000,000	8,766,054	8,863,070		18,327		18,327		8,881,398		(26,838)	(26,838)	338,325	02/20/2028
110122-DZ-8	Bristol-Myers Squibb Co Senior Unsecured 5.900% 11/15/33		05/30/2024	JPM SECURITIES LLC		16,610,080	16,000,000	15,962,880	15,963,257		1,224		1,224		15,964,480		645,600	645,600	519,200	11/15/2033
110122-EH-7	Bristol-Myers Squibb Co Senior Unsecured 5.200% 02/22/34		02/15/2024	Citigroup		4,031,840	4,000,000	3,999,080							3,999,080		32,760	32,760		02/22/2034
11042C-AA-8	British Airways 2021-1 Class A Secured 2.900% 03/15/35		12/15/2024	Redemption 100.0000		398,368	398,368	398,368	398,368						398,368				7,259	03/15/2035
11042T-AA-1	British Airways 2018-1 Class A Secured 3.800% 09/20/31		12/20/2024	Various		1,024,685	1,024,685	979,000	400,964		42,478		42,478		1,024,685				23,234	09/20/2031
11042W-AA-4	British Airways 2020-1 Class B Secured 8.375% 11/15/28		11/15/2024	Redemption 100.0000		253,366	253,366	254,236	254,152		(786)		(786)		253,366				13,262	11/15/2028
11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32		11/15/2024	Redemption 100.0000		535,088	535,088	536,220	535,061		27		27		535,088				13,667	11/15/2032
11044M-AA-4	British Airways 2020-1 Class A Senior Secured 4.250% 11/15/32		05/23/2024	AARE Surplus AAM		1,258,835	1,339,186	1,205,268	1,212,544		6,224		6,224		1,218,768		40,067	40,067	29,723	11/15/2032
11135F-AQ-4	Broadcom Inc Senior Unsecured 4.150% 11/15/30		06/26/2024	JPM SECURITIES LLC		2,362,600	2,500,000	2,223,850	2,230,823		15,702		15,702		2,246,525		116,075	116,075	63,979	11/15/2030
11135F-BE-0	Broadcom Inc Senior Unsecured 1.950% 02/15/28		09/23/2024	Barclays		3,092,757	3,333,000	3,328,294	3,330,170		474		474		3,330,643		(237,886)	(237,886)	72,034	02/15/2028
11135F-BL-4	Broadcom Inc Senior Unsecured 3.469% 04/15/34		06/27/2024	Morgan Stanley		4,276,000	5,000,000	4,019,500	4,084,719		32,480		32,480		4,117,199		158,801	158,801	121,897	04/15/2034
11135F-BT-7	Broadcom Inc Senior Unsecured 4.150% 04/15/32		06/26/2024	JPM SECURITIES LLC		3,328,272	3,600,000	3,057,084	3,065,437		24,367		24,367		3,089,804		238,468	238,468	104,580	04/15/2032
114259-AP-9	Brooklyn Union Gas Co/The Senior Unsecured 4.504% 03/10/46		08/14/2024	AADE BLIC Modco AAM		704,249	850,000	851,937	851,766		(30)		(30)		851,735		(147,486)	(147,486)	35,519	03/10/2046
118230-AQ-4	Buckeye Partners LP Senior Unsecured 3.950% 12/01/26		09/03/2024	Goldman Sachs		4,831,250	5,000,000	4,982,200	4,994,145		1,297		1,297		4,995,442		(164,192)	(164,192)	149,771	12/01/2026
118230-AS-0	Buckeye Partners LP Junior Subordinated 8.874% 01/22/78		03/09/2024	Redemption 100.0000		(7,000,000)	(7,000,000)	(5,955,833)	(7,000,000)						(7,000,000)				(122,326)	01/22/2078
12117#-AA-9	Bureau Veritas Holdings Inc GTD SR NTS 3.670% 09/01/27		12/13/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				470,983	09/01/2027
12189L-AT-8	Burlington Northern Santa Fe L Senior Unsecured 3.400% 09/01/24		09/01/2024	Maturity		5,000,000	5,000,000	5,387,250	4,999,904		96		96		5,000,000				170,000	09/01/2024
12189L-BK-6	Burlington Northern Santa Fe L Senior Unsecured 5.200% 04/15/54		09/23/2024	Barclays		2,068,060	2,000,000	1,998,920	1,998,920						1,998,920		69,140	69,140	97,933	04/15/2054
12189L-BK-6	Burlington Northern Santa Fe L Senior Unsecured 5.200% 04/15/54		09/11/2024	STAR Non-Modco FI/H		3,110,841	3,000,000	2,998,380	2,998,380						2,998,380		112,461	112,461	141,267	04/15/2054
12325J-AJ-0	Franklin BSP Capital Corp Senior Unsecured 3.250% 03/30/26		05/07/2024	Sumitomo Mitsui Banking Corpor		2,811,619	3,000,000	2,991,530	2,995,644		655		655		2,996,299		(184,680)	(184,680)	58,644	03/30/2026
12327B-AA-4	Business Jet Securities 2021-1 BJETS 2021-1A A 2.162% 04/15/36		08/15/2024	Paydown		2,236,030	2,236,030	2,065,115	2,067,506		168,524		168,524		2,236,030				15,068	04/15/2036
12327B-AA-4	Business Jet Securities 2021-1 BJETS 2021-1A A 2.162% 04/15/36		08/15/2024	JNL AAM		6,046,587	6,299,191	5,817,700	5,824,437		100,037		100,037		5,924,474		122,113	122,113	90,792	04/15/2036
12327B-AB-2	Business Jet Securities 2021-1 BJETS 2021-1A B 2.918% 04/15/36		09/03/2024	Deutsche Bank Securities Inc		1,067,154	1,112,660	1,016,036	1,016,985		19,732		19,732		1,036,716		30,438	30,438	23,359	04/15/2036
12327B-AB-2	Business Jet Securities 2021-1 BJETS 2021-1A B 2.918% 04/15/36		08/15/2024	Paydown		270,745	270,745	247,234	247,464		23,281		23,281		270,745				2,444	04/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12327F-AA-5	Business Jet Securities 2020-1 BJETS 2020-1A A 2.981% 11/15/35		04/15/2024	Paydown		827,528	827,528	827,516	827,503		25		25		827,528				13,232	11/15/2035
12464Y-AA-7	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A1 4.513% 04/25/37		12/26/2024	Paydown		127,940	127,940	87,053	81,438		46,502		46,502		127,940				1,841	04/25/2037
12464Y-AB-5	C-BASS 2007-CB5 Trust CBASS 2007-CB5 A2 4.623% 04/25/37		12/26/2024	Paydown		104,173	104,173	70,146	65,553		38,620		38,620		104,173				1,501	04/25/2037
12465M-AA-2	C-BASS 2006-CB9 TRUST CBASS 2006-CB9 A1 4.573% 11/25/36		12/26/2024	Paydown		73,069	73,069	40,008	34,178		38,891		38,891		73,069				617	11/25/2036
12479D-AC-2	C-BASS 2006-CB7 TRUST CBASS 2006-CB7 A3 4.673% 10/25/36		12/26/2024	Paydown		48,569	48,569	32,653	32,955		15,613		15,613		48,569				835	10/25/2036
12489W-GD-0	Credit-Based Asset Servicing a CBASS 2002-CB6 M2V 7.828% 01/25/33		12/26/2024	Paydown		199,354	226,783	207,319	207,319		(7,966)		(7,966)		199,354				4,238	01/25/2033
12489W-NB-6	Credit-Based Asset Servicing a CBASS 2005-CB5 M3 5.143% 08/25/35		12/26/2024	Paydown			(3,102)	(1,969)	(2,012)		2,053		2,053						4	08/25/2035
1248MB-AF-2	C-BASS Mortgage Loan Trust 200 CBASS 2007-CB2 A1 4.723% 02/25/37		12/26/2024	Paydown		485,865	485,865	179,176	173,525		312,340		312,340		485,865				3,398	02/25/2037
1248MP-AH-7	Credit-Based Asset Servicing a CBASS 2007-MX1 M4 7.032% 12/25/36		11/01/2024	Paydown		81,436	203,016								81,436				(36,287)	12/25/2036
12495*-AA-5	CB MED SOUTH LLC SECD NTS 6.510% 01/10/34		12/10/2024	Redemption 100.0000		716,341	716,341	893,187	789,748		(73,407)		(73,407)		716,341				25,593	01/10/2034
12505#-AA-9	CCHM PROPERTY HOLDINGS LP SR SECD NTS 6.340% 12/31/31		12/31/2024	Redemption 100.0000		1,100,975	1,100,975	1,100,975	1,100,975						1,100,975				46,078	12/31/2031
12506Y-CX-5	CDC Mortgage Capital Trust 200 CDCMC 2004-HE2 M2 6.253% 07/25/34		12/26/2024	Paydown			(1,831)	(1,485)	(1,284)		1,525		1,525						51	07/25/2034
12510H-AE-0	CARS-DB4 LP CAUTO 2020-1A A5 3.480% 02/15/50		12/15/2024	Paydown		85,000	85,000	84,965	84,996		4		4		85,000				1,606	02/15/2050
12510H-AT-7	CARS-DB7 LP CAUTO 2023-1A A2 6.500% 09/15/53		12/15/2024	Paydown		525,000	525,000	507,632	508,016		16,984		16,984		525,000				18,546	09/15/2053
12510H-BA-7	Capital Automotive REIT CAUTO 2024-3A A2 4.550% 10/15/54		12/15/2024	Paydown		148,437	148,437	143,266			5,171		5,171		148,437				794	10/15/2054
12511T-AG-8	CBAM 2021-15 LLC CBAM 2021-15A D 8.268% 01/15/36		08/02/2024	AAIA NonModco AAM		4,986,705	5,000,000	5,000,000	5,000,000						5,000,000		(13,295)	(13,295)	361,916	01/15/2036
12515B-AF-5	CD 2019-CD8 Mortgage Trust CD 2019-CD8 XA 1.393% 08/15/57		12/01/2024	Paydown				74,901	52,061		(52,061)		(52,061)						6,492	08/15/2057
12515G-AJ-6	CD 2017-CD3 Mortgage Trust CD 2017-CD3 XA 0.949% 02/10/50		12/01/2024	Paydown				11,933	7,044		(7,044)		(7,044)						2,025	02/10/2050
125238-AA-9	CC TUGS LLC SR SECD NTS 6.400% 09/30/30		12/31/2024	Redemption 100.0000		1,405,714	1,405,714	1,405,714	1,405,714						1,405,714				56,675	09/30/2030
12527L-AA-0	Cascade Funding Mortgage Trust CFMT 2021-HB6 A 0.898% 06/25/36		03/25/2024	Paydown		41,269	41,269	32,190	39,058		2,211		2,211		41,269				90	06/25/2036
125284-AL-3	CGDB Commercial Mortgage Trust CGDB 2019-MOB F 7.061% 11/15/36		05/15/2024	Paydown		13,714,000	13,714,000	13,045,443	13,649,732		64,268		64,268		13,714,000				463,021	11/15/2036
125284-AL-3	CGDB Commercial Mortgage Trust CGDB 2019-MOB F 7.061% 11/15/36		05/02/2024	MMTL Modco AAM		3,227,973	3,337,000	2,652,915	3,345,181		(3,126)		(3,126)		3,342,055		(114,083)	(114,083)	103,039	11/15/2036
125284-AN-9	CGDB Commercial Mortgage Trust CGDB 2019-MOB G 7.503% 11/15/36		05/02/2024	MMTL Modco AAM		3,445,434	3,600,000	2,675,250	3,609,520		(3,628)		(3,628)		3,605,892		(160,458)	(160,458)	117,307	11/15/2036
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52		08/09/2024	ALRe Corporate AAM		1,322,610	1,581,570	975,954	969,872		(7,172)		(7,172)		962,700		359,909	359,909	7,908	02/25/2052
125430-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-11 1A1 6.000% 06/25/36		11/01/2024	Paydown		63,348	47,344	29,344	25,063		38,283		38,283		63,348				2,036	06/25/2036
125435-AA-5	Reperforming Loan REMIC Trust CWHL 2006-R2 AF1 4.873% 07/25/36		12/25/2024	Paydown		207,756	207,756	188,849	191,188		16,569		16,569		207,756				6,281	07/25/2036
125435-AB-3	Reperforming Loan REMIC Trust CWHL 2006-R2 AS 1.279% 07/25/36		12/01/2024	Paydown				23,636	7,668	4,434	(12,102)		(7,668)						544	07/25/2036
12543P-AP-8	CHL Mortgage Pass-Through Trus CWHL 2006-21 A14 6.000% 02/25/37		12/01/2024	Paydown		4,250	13,232	8,384	7,481		(3,231)		(3,231)		4,250				330	02/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12543R-AP-4	CHL Mortgage Pass-Through Trus CWHL 2007-3 A14 4.853% 04/25/37		12/25/2024	Paydown															1	04/25/2037
12543W-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-18 1A1 6.000% 12/25/36		07/01/2024	Paydown		43,159	17,081	7,819	9,716		33,841	398	33,443		43,159				2,508	12/25/2036
12543W-AA-6	CHL Mortgage Pass-Through Trus CWHL 2006-18 1A1 6.000% 12/25/36		08/08/2024	Various		1,028,763	2,145,207	1,169,903	1,220,276		(53,563)	27,548	(81,111)		1,139,165		(110,402)	(110,402)	144,944	12/25/2036
12543W-AF-5	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A4 6.000% 12/25/36		12/01/2024	Paydown			2,828	1,657	1,618		(1,618)		(1,618)						26	12/25/2036
12543W-AJ-7	CHL Mortgage Pass-Through Trus CWHL 2006-18 2A7 6.000% 12/25/36		12/01/2024	Paydown			2,936	1,721	1,680		(1,680)		(1,680)						27	12/25/2036
12544A-AA-3	CHL Mortgage Pass-Through Trus CWHL 2006-20 1A1 6.000% 02/25/37		12/01/2024	Paydown		96,281	114,016	68,660	62,092		34,189		34,189		96,281				4,931	02/25/2037
12544A-BP-9	CHL Mortgage Pass-Through Trus CWHL 2006-20 X 0.085% 02/25/37		12/01/2024	Paydown															438	02/25/2037
12544C-AG-6	CHL Mortgage Pass-Through Trus CWHL 2007-2 A7 5.850% 03/25/37		08/01/2024	Paydown		17,410	33,765	19,023	16,730		680		680		17,410				1,249	03/25/2037
12544C-AR-2	CHL Mortgage Pass-Through Trus CWHL 2007-2 A16 6.000% 03/25/37		08/01/2024	Paydown		7,299	14,156	6,742	6,476		824		824		7,299				537	03/25/2037
12544D-AL-3	CHL Mortgage Pass-Through Trus CWHL 2007-14 A11 4.853% 09/25/37		07/02/2024	ALRe Corporate AAM		767,277	1,821,787	816,624	484,678		4,177		4,177		488,855		278,422	278,422	45,566	09/25/2037
12544T-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A4 5.750% 06/25/37		12/01/2024	Paydown		3,788	29,081	21,018	16,187		(12,399)		(12,399)		3,788				712	06/25/2037
12544T-AM-6	CHL Mortgage Pass-Through Trus CWHL 2007-7 A12 5.500% 06/25/37		12/01/2024	Paydown		756	5,801	4,111	3,104		(2,349)		(2,349)		756				139	06/25/2037
12544V-AB-5	CHL Mortgage Pass-Through Trus CWHL 2007-5 A2 5.750% 05/25/37		11/01/2024	Paydown		72,470	70,194	51,717	39,656		32,814		32,814		72,470				2,258	05/25/2037
12544X-AQ-8	CHL Mortgage Pass-Through Trus CWHL 2007-9 A6 5.750% 07/25/37		04/01/2024	Paydown			219	141	129		(129)		(129)						3	07/25/2037
12545A-AD-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A4 6.000% 01/25/38		10/01/2024	Paydown		104	8,056	4,476	4,134		(4,030)		(4,030)		104				433	01/25/2038
12545C-AU-4	CHL Mortgage Pass-Through Trus CWHL 2007-10 A19 6.000% 07/25/37		06/01/2024	Paydown		41,560	30,187	15,844	14,867		26,692		26,692		41,560				693	07/25/2037
12545C-AW-0	CHL Mortgage Pass-Through Trus CWHL 2007-10 A21 6.000% 07/25/37		06/01/2024	Paydown		15,256	11,060	7,781	5,656		9,599		9,599		15,256				254	07/25/2037
12545C-AW-0	CHL Mortgage Pass-Through Trus CWHL 2007-10 A21 6.000% 07/25/37		09/11/2024	STAR Non-Modco FWH		853,839	1,725,696	1,214,003	882,546		(48,541)		(48,541)		834,005		19,834	19,834	80,421	07/25/2037
125523-AH-3	Cigna Group/The Senior Unsecured 4.375% 10/15/28		08/06/2024	Goldman Sachs		1,978,800	2,000,000	1,997,621	1,998,688		150		150		1,998,838		(20,038)	(20,038)	70,972	10/15/2028
125523-AH-3	Cigna Group/The Senior Unsecured 4.375% 10/15/28		01/10/2024	AADE BLIC Modco AAM		2,959,708	3,000,000	2,994,342	2,995,012		23		23		2,995,036		(35,328)	(35,328)	30,990	10/15/2028
125523-AK-6	Cigna Group/The Senior Unsecured 4.900% 12/15/48		08/14/2024	AADE BLIC Modco AAM		2,754,453	3,000,000	2,993,967	2,994,616		70		70		2,994,686		(240,233)	(240,233)	97,592	12/15/2048
125523-CL-2	Cigna Group/The Senior Unsecured 2.400% 03/15/30		01/26/2024	Susquehanna Financial		2,159,650	2,500,000	2,060,075	2,072,569		4,645		4,645		2,077,214		82,436	82,436	22,500	03/15/2030
12566Q-AE-3	CitiMortgage Alternative Loan CMALT 2007-A1 1A5 6.000% 01/25/37		12/01/2024	Paydown		26,123	40,129	34,795	36,715		(8,984)	1,608	(10,592)		26,123				1,307	01/25/2037
12566Q-AG-8	CitiMortgage Alternative Loan CMALT 2007-A1 1A7 6.000% 01/25/37		12/01/2024	Paydown		24,518	37,663	32,658	34,459		(8,432)	1,509	(9,941)		24,518				1,227	01/25/2037
12566R-AD-3	CitiMortgage Alternative Loan CMALT 2006-A6 1A4 6.000% 11/25/36		12/01/2024	Paydown		104,448	130,450	119,837	126,526		(15,184)	6,895	(22,079)		104,448				4,108	11/25/2036
12566W-AM-2	CitiMortgage Alternative Loan CMALT 2007-A5 1A12 0.000% 05/25/37		12/01/2024	Paydown		33,197	35,983	20,410	23,948		12,785	3,536	9,249		33,197					05/25/2037
12567A-AG-2	CitiMortgage Alternative Loan CMALT 2007-A3 1A7 5.750% 03/25/37		12/01/2024	Paydown		16,344	29,126	26,469	26,978		(10,634)		(10,634)		16,344				934	03/25/2037
12592T-AQ-8	COMM 2015-3BP Mortgage Trust COMM 2015-3BP F 3.238% 02/10/35		08/02/2024	AADE - FABN		17,416,564	20,822,000	20,030,918	20,477,948		157,690		157,690		20,635,638		(3,219,074)	(3,219,074)	458,898	02/10/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12592U-BA-9	CSMLT 2015-1 Trust CSMLT 2015-1 AIOS 0.232% 05/25/45		12/01/2024	Paydown				100	100		(100)		(100)						1,251	05/25/2045
12593A-BB-0	COMM 2015-CORE23 Mortgage Trus COMM 2015-CR23 XA 0.775% 05/10/48		12/01/2024	Paydown				40,863	9,431		(24,912)		(24,912)						13,498	05/10/2048
12593A-BB-0	COMM 2015-CORE23 Mortgage Trus COMM 2015-CR23 XA 0.775% 05/10/48		08/08/2024	USAA - AAIA Modco AAM		70,242		658,045	244,509		(127,057)		(127,057)		117,451		(47,209)	(47,209)	151,430	05/10/2048
12593M-AY-5	CSMC Series 2015-7R CSMC 2015-7R 4A2 6.747% 07/27/36		12/01/2024	Paydown			(17,737)	(5,202)	(2,539)		4,858		4,858						1,053	07/27/2036
12596M-AM-8	CSMC 2019-RPL1 Trust CSMC 2019-RPL1 SA 3.770% 07/25/58		12/01/2024	Paydown			27,525	27,525	25,925	1,600	(27,525)		(25,925)						1,458	07/25/2058
12596X-AH-5	CSMC 2019-AFC1 Trust CSMC 2019-AFC1 AIOS 0.000% 07/25/49		12/02/2024	Paydown				2	2		(2)		(2)						555	07/25/2049
12597M-AA-3	CSMC 2020-AFC1 Trust CSMC 2020-AFC1 A1 3.240% 02/25/50		12/01/2024	Paydown		353,366	353,366	330,751			22,615		22,615		353,366				2,226	02/25/2050
12597N-AY-9	CSAIL 2020-C19 Commercial Mort CSAIL 2020-C19 C 3.613% 03/15/53		08/29/2024	AARE Surplus AAM		1,822,503	2,250,000	1,735,049	1,774,263		39,770		39,770		1,814,033		8,470	8,470	61,639	03/15/2053
12597Q-AA-4	COLT 2020-3 Mortgage Loan Trus COLT 2020-3 A1 1.506% 04/27/65		08/01/2024	Paydown		152,064	152,064	132,296	137,083		14,981		14,981		152,064				844	04/27/2065
12597Q-AA-4	COLT 2020-3 Mortgage Loan Trus COLT 2020-3 A1 1.506% 04/27/65		08/15/2024	MMTL Modco AAM		474,541	497,525	432,847	448,509		15,582		15,582		464,091		10,450	10,450	5,287	04/27/2065
126108-AA-3	CED CALIFORNIA HOLDINGS 4 LLC SR SECD NTS 3.820% 12/31/38		12/31/2024	Redemption 100.0000		1,835,376	1,835,376	1,835,376	1,835,376						1,835,376				54,758	12/31/2038
126117-AW-0	CNA Financial Corp Senior Unsecured 2.050% 08/15/30		08/14/2024	AADE BLIC Modco AAM		433,995	500,000	491,908	493,985		525		525		494,511		(60,515)	(60,515)	10,222	08/15/2030
126117-AX-8	CNA Financial Corp Senior Unsecured 5.500% 06/15/33		02/05/2024	TRUIST SECURITIES, INC.		4,077,960	4,000,000	3,973,880	3,975,286		201		201		3,975,487		102,473	102,473	31,778	06/15/2033
12629E-CK-9	CSAB Mortgage-Backed Trust 200 CSAB 2007-1 4A4 4.803% 05/25/37		07/25/2024	Paydown			785				(3,656)		(3,656)		(3,656)		3,656	3,656	10	05/25/2037
12636M-AG-3	CSAIL 2016-C6 Commercial Mortg CSAIL 2016-C6 XA 1.853% 01/15/49		12/01/2024	Paydown				20,560	10,511		(10,511)		(10,511)						3,015	01/15/2049
12637J-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-4 1A2 4.853% 06/25/37		12/25/2024	Paydown		374	374				374		374		374				13	06/25/2037
12638D-AB-2	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A2 6.500% 03/25/38		10/01/2024	Paydown		85,969	(69,250)	(15)			85,983		85,983		85,969				(72,221)	03/25/2038
12638P-BV-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A6 4.703% 04/25/37		12/25/2024	Paydown		5,419	5,419	3,075	3,018		2,401		2,401		5,419				144	04/25/2037
12638P-CB-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-3 4A12 6.750% 04/25/37		12/25/2024	Paydown				1,062	1,062		(1,062)		(1,062)						106	04/25/2037
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 6.639% 10/26/35		12/01/2024	Paydown		610,210	610,210	579,344	378,219		24,619		24,619		610,210				16,798	10/26/2035
12639M-FA-8	CSMC Series 2010-15R CSMC 2010-15R 7A4 3.172% 10/26/37		12/01/2024	Paydown		131,718	194,899	133,845	54,519		(2,698)		(2,698)		131,718				1,853	10/26/2037
12639P-AB-4	CSMC Mortgage-Backed Trust 200 CSMC 2007-6 A2 6.421% 10/25/37		12/01/2024	Paydown		3,884	(16,194)	(7)	(7)		3,892		3,892		3,884				937	10/25/2037
12640T-AA-6	CSMC 2020-NQM1 Trust CSMC 2020-NQM1 A1 2.208% 05/25/65		12/01/2024	Paydown		337,140	337,140	311,180			25,960		25,960		337,140				53	05/25/2065
12640S-AM-1	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 AIOS 0.300% 01/25/60		12/01/2024	Paydown				160,825	146,557		(158,988)		(158,988)						28,453	01/25/2060
12640S-AN-9	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 XS 1.554% 01/25/60		12/01/2024	Paydown				194,004	167,684		(183,433)		(183,433)						41,288	01/25/2060
12640S-AQ-2	CSMC 2020-RPL4 Trust CSMC 2020-RPL4 SA 0.000% 01/25/60		12/01/2024	Paydown				55,668	51,466	4,202	(55,668)		(51,466)						11,276	01/25/2060
126408-GS-6	CSX Corp Senior Unsecured 6.220% 04/30/40		06/21/2024	ALRE - DFL Trust AAM		1,350,841	1,246,000	1,426,171	1,377,012		(2,438)		(2,438)		1,374,574		(23,733)	(23,733)	49,730	04/30/2040
126408-HJ-5	CSX Corp Senior Unsecured 3.800% 03/01/28		09/23/2024	Various		5,946,540	6,000,000	5,889,815	5,947,397		8,592		8,592		5,955,989		(9,449)	(9,449)	242,567	03/01/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126408-HK-2	CSX Corp Senior Unsecured 4.300% 03/01/48		08/14/2024	ALRe Corporate AAM		3,047,593	3,500,000	3,488,240	3,489,570		155		155		3,489,724		(442,131)	(442,131)	143,393	03/01/2048
126408-HL-0	CSX Corp Senior Unsecured 4.650% 03/01/68		06/26/2024	JPM SECURITIES LLC		2,050,392	2,400,000	2,027,448	2,029,075		971		971		2,030,046		20,346	20,346	91,760	03/01/2068
126408-HM-8	CSX Corp Senior Unsecured 4.250% 03/15/29		01/16/2024	AAIA NonModco AAM		2,998,820	3,000,000	2,989,230	2,993,905		44		44		2,993,948		4,872	4,872	42,854	03/15/2029
12641R-AS-9	CSMC Series 2009-8R CSMC 2009-8R 3A2 5.500% 10/26/35		12/01/2024	Paydown		294,466	296,654	197,322	197,257		97,209		97,209		294,466				7,336	10/26/2035
12641T-AS-5	CSMC Series 2009-5R CSMC 2009-5R 2A3 5.314% 06/25/36		12/01/2024	Paydown		889,161	874,565	730,248	763,553		176,019	50,411	125,608		889,161				20,327	06/25/2036
12641T-CC-8	CSMC Series 2009-5R CSMC 2009-5R 3A2 4.161% 06/25/36		12/01/2024	Paydown		170,094	168,953	122,153	123,479		48,395	1,780	46,615		170,094				2,267	06/25/2036
12642H-AR-2	CSMC Series 2009-9R CSMC 2009-9R 2A2 6.570% 03/26/36		08/01/2024	Paydown		350,654	229,589	208,925	224,362		126,292		126,292		350,654				9,573	03/26/2036
12642H-AR-2	CSMC Series 2009-9R CSMC 2009-9R 2A2 6.570% 03/26/36		08/09/2024	ALRe Corporate AAM		1,083,342	1,109,841	1,009,946	1,084,571		8,068		8,068		1,092,639		(9,297)	(9,297)	42,332	03/26/2036
12642L-BS-0	CSMC Series 2009-13R CSMC 2009-13R 2A2 6.000% 01/26/37		11/01/2024	Paydown		77,320	112,093	74,560	73,952		3,368		3,368		77,320				4,890	01/26/2037
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2 6.639% 06/26/36		12/01/2024	Paydown		347,079	347,079	334,649	250,987		2,936		2,936		347,079				7,217	06/26/2036
12645B-AC-5	CSMC Series 2010-17R CSMC 2010-17R 1A2 6.639% 06/26/36		08/14/2024	AADE BLIC Modco AAM		1,737,056	1,802,490	1,738,276	1,806,617		(2,782)		(2,782)		1,803,835		(66,779)	(66,779)	73,407	06/26/2036
12645E-EN-1	CSMC Series 2010-20R CSMC 2010-20R 7A4 3.500% 03/27/37		12/01/2024	Paydown		227,388	227,388	224,464	225,806		1,582		1,582		227,388				2,754	03/27/2037
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2 4.696% 11/27/35		12/01/2024	Paydown		134,523	134,043	125,859	(217,585)		44,226		44,226		134,523				(3,300)	11/27/2035
12645L-BP-3	CSMC Series 2011-5R CSMC 2011-5R 5A2 4.350% 02/27/47		12/01/2024	Paydown		610,851	579,522	505,273	524,110		86,742		86,742		610,851				17,994	02/27/2047
12645Q-AC-2	CSMC Series 2011-6R CSMC 2011-6R 1A2 4.556% 03/25/36		11/01/2024	Paydown		542,390	527,665	434,849			107,541		107,541		542,390				18,587	03/25/2036
12645Q-AC-2	CSMC Series 2011-6R CSMC 2011-6R 1A2 4.556% 03/25/36		01/08/2024	AADE BLIC Modco AAM		2,246,028	2,722,098	2,252,036	2,252,036		725		725		2,252,762		(6,734)	(6,734)	13,059	03/25/2036
12645Q-CN-6	CSMC Series 2011-6R CSMC 2011-6R 3A11 4.486% 07/28/36		10/01/2024	Paydown		235,077	235,077	148,020	138,424		96,653		96,653		235,077				4,278	07/28/2036
12645V-AC-1	CSMC Series 2011-12R CSMC 2011-12R 1A2 3.172% 10/27/37		12/01/2024	Paydown		210,768	297,934	218,193	220,466		(9,698)		(9,698)		210,768				5,264	10/27/2037
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2 4.398% 02/27/37		12/01/2024	Paydown		379,985	329,025	281,358	(176,259)		142,419		142,419		379,985				8,645	02/27/2037
12645Y-BA-8	CSMC Series 2011-16R CSMC 2011-16R 5A2 2.722% 09/27/35		12/01/2024	Paydown		304,858	304,858	273,033	273,245		31,613		31,613		304,858				9,589	09/27/2035
12646A-AY-8	CSMC Series 2011-13R CSMC 2011-13R 2A2 4.430% 07/27/36		12/01/2024	Paydown		972,389	1,050,676	870,385	868,334		101,094		101,094		972,389				25,979	07/27/2036
12646J-AW-3	Credit Suisse Mortgage Capital CSMC 2012-7R 2A2 4.932% 06/26/36		12/01/2024	Paydown		79,610	77,609	68,263	66,588		13,022		13,022		79,610				2,869	06/26/2036
12646N-AL-8	Credit Suisse Mortgage Capital CSMC 2012-10R 2A2 3.172% 10/26/37		12/01/2024	Paydown		44,639	63,100	45,417	45,884		(1,245)		(1,245)		44,639				1,115	10/26/2037
12646U-AX-6	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X1 0.500% 03/25/43		12/01/2024	Paydown				38	38		(38)		(38)						318	03/25/2043
12646U-AY-4	CSMC Trust 2013-IVR1 CSMC 2013-IVR1 A8X2 0.471% 03/25/43		12/01/2024	Paydown				293	293		(293)		(293)						2,439	03/25/2043
12646W-AW-4	CSMC Trust 2013-IVR2 CSMC 2013-IVR2 AIOS 0.000% 04/25/43		12/01/2024	Paydown				136	136		(136)		(136)						1,337	04/25/2043
12647J-BU-5	CSMC Trust 2013-HYB1 CSMC 2013-HYB1 AIOS 0.232% 04/25/43		12/01/2024	Paydown															6	04/25/2043
12647M-BM-6	CSMC Trust 2013-6 CSMC 2013-6 1X14 0.232% 07/25/28		12/01/2024	Paydown				5	5		(5)		(5)						5,202	07/25/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28		12/26/2024	Paydown				5,051	398		(5,051)		(5,051)						3,942	07/25/2028
12647M-DX-0	CSMC Trust 2013-6 CSMC 2013-6 IOS1 0.000% 07/25/28		08/02/2024	AADE - FABN		45,617		1,429	1,429						1,429		44,187	44,187	21,487	07/25/2028
12647P-AE-8	CSMC Trust 2013-7 CSMC 2013-7 AX1 0.045% 08/25/43		12/01/2024	Paydown				3	3		(3)		(3)						542	08/25/2043
12648H-BG-9	CSMC Trust 2014-IVR2 CSMC 2014-IVR2 AIOS 0.232% 04/25/44		12/01/2024	Paydown				370	370		(370)		(370)						3,447	04/25/2044
12648J-DS-7	CSMC Series 2014-4R CSMC 2014-4R 16A4 4.652% 02/27/36		09/30/2024	Paydown			(3,365,273)	(3,326,182)	(3,623,930)		4,461,764		4,461,764						24,714	02/27/2036
12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35		12/01/2024	Paydown		133,675	133,675	125,498	89,803		6,200		6,200		133,675				1,319	12/27/2035
12648P-CN-5	CSMC Series 2014-6R CSMC 2014-6R 9A1 2.750% 12/27/35		08/02/2024	AADE - FABN		160,775	165,284	152,888	156,330		1,565		1,565		157,894		2,880	2,880	3,043	12/27/2035
12648T-AV-1	CSMC Trust 2014-IVR3 CSMC 2014-IVR3 AIOS 0.232% 07/25/44		12/01/2024	Paydown				160	160		(160)		(160)						2,828	07/25/2044
12649K-AR-8	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX5 0.500% 12/25/44		12/01/2024	Paydown				18	18		(18)		(18)						160	12/25/2044
12649K-AS-6	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AX6 0.500% 12/25/44		12/01/2024	Paydown				3	3		(3)		(3)						67	12/25/2044
12649K-AZ-0	CSMC Trust 2015-WIN1 CSMC 2015-WIN1 AIOS 0.232% 12/25/44		12/01/2024	Paydown				115	115		(115)		(115)						1,578	12/25/2044
12649N-AA-9	CSMC Trust 2015-1 CSMC 2015-1 AX5 0.394% 01/25/45		12/01/2024	Paydown				116	116		(116)		(116)						1,623	01/25/2045
12649N-AX-9	CSMC Trust 2015-1 CSMC 2015-1 AIOS 0.232% 01/25/45		12/01/2024	Paydown				420	420		(420)		(420)						2,768	01/25/2045
12649Q-CA-0	CSMC Series 2015-2R CSMC 2015-2R 8AC 0.000% 04/27/30		12/01/2024	Paydown				160,253	138,295		(160,253)		(160,253)							04/27/2030
12649R-AK-8	CSMC Trust 2015-2 CSMC 2015-2 AX4 0.500% 02/25/45		12/01/2024	Paydown				23	23		(23)		(23)						314	02/25/2045
12649R-BA-9	CSMC Trust 2015-2 CSMC 2015-2 AIOS 0.232% 02/25/45		12/01/2024	Paydown				76	76		(76)		(76)						898	02/25/2045
12649X-AA-7	CSMC Trust 2015-3 CSMC 2015-3 AX3 0.304% 03/25/45		12/01/2024	Paydown				48	48		(48)		(48)						1,589	03/25/2045
12649X-BG-3	CSMC Trust 2015-3 CSMC 2015-3 AIOS 0.232% 03/25/45		12/01/2024	Paydown				178	178		(178)		(178)						1,299	03/25/2045
12650U-AA-9	CSMLT 2015-3 Trust CSMLT 2015-3 1AX2 0.351% 11/25/45		12/01/2024	Paydown				34	34		(34)		(34)						618	11/25/2045
12650U-AL-5	CSMLT 2015-3 Trust CSMLT 2015-3 2AX2 0.000% 10/25/30		12/01/2024	Paydown				107	107		(107)		(107)							10/25/2030
12650U-BH-3	CSMLT 2015-3 Trust CSMLT 2015-3 AIOS 0.232% 11/25/45		07/01/2024	Paydown				79	79		(79)		(79)						606	11/25/2045
12650U-BH-3	CSMLT 2015-3 Trust CSMLT 2015-3 AIOS 0.232% 11/25/45		07/02/2024	AARE II Surplus ISG		181,023		2,444	2,444						2,444		178,579	178,579	33,078	11/25/2045
12651Y-AA-0	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 A1 4.000% 08/01/57		12/01/2024	Paydown		9,036	9,036	7,861	7,849		1,187		1,187		9,036				198	08/01/2057
12651Y-AW-2	CSMC 2017-RPL3 Trust CSMC 2017-RPL3 AIOS 0.000% 08/01/57		12/02/2024	Paydown				2	2		(2)		(2)						813	08/01/2057
12653T-CB-5	CSMC Trust 2018-J1 Trust CSMC 2018-J1 AIOS 0.010% 02/25/48		12/01/2024	Paydown			54,800,438	1		1	(1)								2,193	02/25/2048
12654P-AN-8	CSMC 2018-RPL9 Trust CSMC 2018-RPL9 SA 0.000% 09/25/57		12/01/2024	Paydown			2,778	2,643			(2,643)		(2,643)						17	09/25/2057
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1 6.710% 07/25/47		12/02/2024	Paydown		645,079	645,079	651,716	126,344		(6,457)		(6,457)		645,079				20,188	07/25/2047
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1 6.710% 07/25/47		08/02/2024	AADE - FABN		26,572,516	26,276,444	26,440,671	26,402,951		(27,765)		(27,765)		26,375,186		197,330	197,330	1,585,802	07/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12657P-AC-9	CSMC Series 2021-2R CSMC 2021-2R 1A2 0.000% 07/25/47		12/02/2024	Paydown		10,685	(265,401)	(43,980)	(61,723)		72,491		72,491		10,685				102	07/25/2047
12657X-AJ-7	CSMC 2021-JR1 Trust CSMC 2021-JR1 SA 0.000% 09/27/66		12/01/2024	Paydown			274,193												35,045	09/27/2066
12657X-AP-3	CSMC 2021-JR1 Trust CSMC 2021-JR1 PT2 0.000% 07/26/60		04/27/2024	Paydown		(51,135)	(279,848)	(92,350)	(51,135)						(51,135)				32,450	07/26/2060
12658Q-AA-0	CSMCM 2021-RPL11 Trust CSMCM 2021-RP11 CERT 3.778% 10/27/61		12/03/2024	Paydown			26,354	20,459	19,944	515	(20,459)		(19,944)						1,251	10/27/2061
12659A-AE-6	CSMC 2021-RPL11 Trust CSMC 2021-RP11 AIOS 0.200% 10/25/61		12/01/2024	Paydown				4	4		(4)		(4)						24,655	10/25/2061
12660B-AM-3	CSMC 2022-ATH1 CSMC 2022-ATH1 A1A 2.870% 01/25/67		06/01/2024	Paydown		18,410	18,410	16,201	16,390		2,020		2,020		18,410				166	01/25/2067
12660B-AM-3	CSMC 2022-ATH1 CSMC 2022-ATH1 A1A 2.870% 01/25/67		06/21/2024	ALRE - DFL Trust AAM		395,759	423,431	372,619	376,976		3,655		3,655		380,631		15,128	15,128	6,751	01/25/2067
12660K-AC-5	CSMC 2021-RPL1 Trust CSMC 2021-RPL1 A1 4.068% 09/27/60		12/01/2024	Paydown		7,723	7,723	6,410	6,689		1,034		1,034		7,723				167	09/27/2060
12661N-AJ-3	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 B3 4.241% 03/25/67		10/01/2024	Paydown			117,842	26,297	17,438		(24,872)		(24,872)						3,344	03/25/2067
12661N-AK-0	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 AIOS 0.002% 03/25/67		12/01/2024	Paydown				1,815	1,705		(1,705)		(1,705)						414	03/25/2067
12661N-AL-8	CSMC 2022-NQM3 Trust CSMC 2022-NQM3 XS 0.000% 03/25/67		12/02/2024	Paydown				100,606	77,810		(100,606)		(100,606)						22,861	03/25/2067
12661X-BM-3	CSMC 2021-INV1Trust CSMC 2021-INV1 AX4 0.400% 07/25/56		06/01/2024	Paydown				4,219	4,173		(4,173)		(4,173)						358	07/25/2056
12661X-BM-3	CSMC 2021-INV1Trust CSMC 2021-INV1 AX4 0.400% 07/25/56		06/21/2024	ALRE - DFL Trust AAM		144,610		94,556	93,527		(164)		(164)		93,364		51,247	51,247	14,617	07/25/2056
12661X-BU-5	CSMC 2021-INV1Trust CSMC 2021-INV1 AIOS 0.040% 07/25/56		12/01/2024	Paydown				9,902	9,862		(9,862)		(9,862)						1,739	07/25/2056
12662E-AA-1	CSMC 2021-NQM2 CSMC 2021-NQM2 A1 1.179% 02/25/66		06/01/2024	Paydown		10,389	10,389	8,311	8,494		1,895		1,895		10,389				40	02/25/2066
12662E-AA-1	CSMC 2021-NQM2 CSMC 2021-NQM2 A1 1.179% 02/25/66		06/21/2024	ALRE - DFL Trust AAM		174,369	201,663	161,331	164,882		1,743		1,743		166,625		7,744	7,744	1,321	02/25/2066
12662J-AA-0	CSMCM 2022-RPL1 Trust CSMCM 2022-RPL1 CERT 4.231% 04/25/61		06/03/2024	Paydown			313,290	276,898	251,234	25,664	(276,898)		(251,234)						16,342	04/25/2061
12662T-AA-8	CSMC Series 2022-7R CSMC 2022-7R 1A1 8.047% 10/25/66		11/01/2024	Call 100.0000		1,794,072	1,794,072	1,785,102	1,784,232	9,554	509		10,063		1,794,295		(223)	(223)	166,126	10/25/2066
12662T-AA-8	CSMC Series 2022-7R CSMC 2022-7R 1A1 8.047% 10/25/66		09/30/2024	Paydown		33,821	33,821	33,652	33,354	453	14		467		33,821				3,078	10/25/2066
12662T-AC-4	CSMC Series 2022-7R CSMC 2022-7R 1A2 0.000% 10/25/66		12/03/2024	Paydown		4,538,042	46,877,495	6,779,463	5,213,159		(3,005,798)		(3,005,798)		4,538,042				(75,344)	10/25/2066
126650-AQ-3	CVS Pass-Through Trust P/T CERTS 5.789% 01/10/26		12/10/2024	Redemption 100.0000		1,804,063	1,804,063	1,798,446	1,799,950		4,112		4,112		1,804,063				57,037	01/10/2026
126650-AW-0	CVS Pass-Through Trust P/T CERTS 5.298% 01/11/27		12/10/2024	Redemption 100.0000		389,284	389,284	415,495	395,377		(6,093)		(6,093)		389,284				11,247	01/11/2027
126650-BC-3	CVS Pass-Through Trust P/T CERTS 5.880% 01/10/28		12/10/2024	Redemption 100.0000		51,543	51,543	55,389	52,716		(1,173)		(1,173)		51,543				1,656	01/10/2028
126650-BY-5	CVS Pass-Through Trust P/T CERTS 5.926% 01/10/34		12/10/2024	Redemption 100.0000		92,311	92,311	107,462	100,624		(8,314)		(8,314)		92,311				2,990	01/10/2034
126650-CL-2	CVS Health Corp Senior Unsecured 3.875% 07/20/25		06/14/2024	JPM SECURITIES LLC		12,284,125	12,500,000	12,311,556	12,365,405		39,022		39,022		12,404,427		(120,302)	(120,302)	439,974	07/20/2025
126650-CX-6	CVS Health Corp Senior Unsecured 4.300% 03/25/28		08/06/2024	Various		1,525,681	1,550,000	1,528,207	1,539,645		1,352		1,352		1,540,997		(15,316)	(15,316)	57,763	03/25/2028
126650-DU-1	CVS Health Corp Senior Unsecured 5.250% 02/21/33		07/17/2024	Various		7,928,282	8,000,000	7,985,840	7,986,792		624		624		7,987,416		(59,134)	(59,134)	380,574	02/21/2033
126650-DY-3	CVS Health Corp Senior Unsecured 5.300% 06/01/33		05/15/2024	BNP Paribas		2,457,725	2,500,000	2,379,975	2,382,189		3,574		3,574		2,385,764		71,961	71,961	61,097	06/01/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12666C-AF-0	CWABS Asset-Backed Certificate CWL 2006-23 M1 4.828% 05/25/37		12/26/2024	Paydown			(86,705)	(65,286)	(54,793)	(3,038)	66,952		63,914						1,832	05/25/2037
12666U-AD-5	CWABS Asset-Backed Certificate CWL 2006-15 A4 4.306% 10/25/46		12/01/2024	Paydown		1,852,516	1,833,363	1,770,293	1,826,784		25,733		25,733		1,852,516				45,198	10/25/2046
126670-AF-5	Countrywide Asset-Backed Certi CWL 2005-10 AF6 4.132% 02/25/36		12/01/2024	Paydown		1,356	1,356	1,330	1,361		(6)		(6)		1,356				28	02/25/2036
126670-CX-2	CWABS Asset-Backed Certificate CWL 2005-11 AF5A 5.993% 02/25/36		12/01/2024	Paydown		180,570	180,570	136,412	162,683		17,886		17,886		180,570				4,063	02/25/2036
126670-JY-5	CHL Mortgage Pass-Through Trus CWHL 2005-HYB9 3A2A 6.662% 02/20/36		12/01/2024	Paydown		100,928	101,096	91,735	99,149		1,779		1,779		100,928				2,909	02/20/2036
126670-YK-8	CWABS Asset-Backed Certificate CWL 2006-5 M2 5.008% 08/25/36		12/26/2024	Paydown			(80,593)	(66,914)			66,914		66,914						604	08/25/2036
126671-6K-7	CWABS Inc Asset-Backed Certifi CWL 2004-5 M1 5.308% 08/25/34		12/26/2024	Paydown		157,786	157,786	150,599	158,159		(372)		(372)		157,786				6,366	08/25/2034
126671-Z3-3	CWABS Inc Asset-Backed Certifi CWL 2004-1 M2 5.278% 03/25/34		12/26/2024	Paydown		170,959	170,959	159,306	170,978		(18)		(18)		170,959				4,121	03/25/2034
126673-4C-3	CWABS Asset-Backed Certificate CWL 2005-IM1 M2 5.203% 11/25/35		09/25/2024	Paydown			(23,827)	(15,760)	(11,061)		15,616		15,616						563	11/25/2035
126673-CS-9	Countrywide Asset-Backed Certi CWL 2004-ECC2 M3 5.503% 11/25/34		09/25/2024	Paydown		34,942	34,942	32,004	34,914		28		28		34,942				1,435	11/25/2034
126673-DR-0	CWABS Asset-Backed Certificate CWL 2004-7 MF2 4.067% 10/25/34		12/01/2024	Paydown		446,761	446,761	444,366	443,336		3,425		3,425		446,761				10,109	10/25/2034
126673-KS-0	CWABS Revolving Home Equity Lo CWHEL 2004-0 2A 4.792% 02/15/34		12/16/2024	Paydown		16,727	16,727	11,876	12,145		4,582		4,582		16,727				429	02/15/2034
126673-XV-9	CWABS Asset-Backed Certificate CWL 2005-AB1 M4 5.353% 08/25/35		12/26/2024	Paydown			(179,322)	(93,124)	(85,258)		102,484		102,484						1,671	08/25/2035
12667A-AE-6	CWABS Asset-Backed Certificate CWL 2006-12 M1 4.903% 12/25/36		08/26/2024	Paydown			(6,607)	(4,295)	(4,394)		4,456		4,456		62		(62)	(62)	34	12/25/2036
12667A-AE-6	CWABS Asset-Backed Certificate CWL 2006-12 M1 4.903% 12/25/36		09/11/2024	STAR Non-Modco FWH		1,065,551	1,034,553	672,460	687,965		20,149		20,149		708,114		357,437	357,437	9,185	12/25/2036
12667F-3T-0	Alternative Loan Trust 2005-J1 CWALT 2005-J1 1A7 5.500% 02/25/35		12/01/2024	Paydown		28,022	28,022	26,257			1,765		1,765		28,022				128	02/25/2035
12667F-4Q-5	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A5 4.903% 03/01/38		12/25/2024	Paydown		149,018	148,267	98,648	88,058		50,298		50,298		149,018				4,316	03/01/2038
12667F-4T-9	Alternative Loan Trust 2005-7C CWALT 2005-7CB 2A8 4.903% 03/01/38		12/25/2024	Paydown		120,781	120,173	80,500	71,742		40,398		40,398		120,781				3,498	03/01/2038
12667F-5F-8	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A4 5.500% 04/25/35		12/01/2024	Paydown		423,568	409,601	386,311	375,283		48,285		48,285		423,568				12,737	04/25/2035
12667F-5H-4	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A6 5.500% 04/25/35		12/01/2024	Paydown		65,689	63,558	62,301	57,829		7,860		7,860		65,689				1,936	04/25/2035
12667F-5J-0	Alternative Loan Trust 2005-6C CWALT 2005-6CB 1A7 5.500% 04/25/35		12/01/2024	Paydown		177,678	171,723	152,510	143,992		33,686		33,686		177,678				5,565	04/25/2035
12667F-5V-1	Alternative Loan Trust 2005-J2 CWALT 2005-J2 1A1 4.853% 04/25/35		12/25/2024	Paydown		211,080	211,080	176,415	169,884		41,196		41,196		211,080				6,375	04/25/2035
12667F-7M-1	Alternative Loan Trust 2005-4 CWALT 2005-4 2A7 4.953% 04/25/35		12/25/2024	Paydown		241,459	297,885	166,873	131,455		110,005		110,005		241,459				6,965	04/25/2035
12667F-FA-8	Alternative Loan Trust 2004-J2 CWALT 2004-J2 B1 5.754% 04/25/34		12/01/2024	Paydown			82,940	30,801	25,205		(32,038)		(32,038)						3,356	04/25/2034
12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 5.810% 09/25/34		12/01/2024	Paydown		168,526	169,013	148,652	134,865		17,520		17,520		168,526				2,481	09/25/2034
12667F-NW-1	Alternative Loan Trust 2004-17 CWALT 2004-17CB 1A1 5.810% 09/25/34		07/02/2024	AARE II Surplus ISG		2,958,359	3,116,607	2,709,012	2,757,122		12,078		12,078		2,769,201		189,158	189,158	93,142	09/25/2034
12667F-R6-4	Alternative Loan Trust 2004-36 CWALT 2004-36CB 2A4 5.500% 02/25/35		12/01/2024	Paydown		144,343	145,171	143,682	146,317		(1,974)		(1,974)		144,343				4,108	02/25/2035
12667F-SR-7	Alternative Loan Trust 2004-J8 CWALT 2004-J8M 5.500% 09/25/34		09/01/2024	Paydown		6,821	7,384	1	1		6,820		6,820		6,821				(2,012)	09/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667F-TF-2	Alternative Loan Trust 2004-J7 CWALT 2004-J7 M2 6.178% 10/25/34		08/26/2024	Paydown			(416)	(354)			354		354							10/25/2034
12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2 5.500% 12/25/34		12/01/2024	Paydown		204,758	217,139	188,719	24,407		16,286		16,286		204,758				5,084	12/25/2034
12667F-WV-3	Alternative Loan Trust 2004-27 CWALT 2004-27CB A2 5.500% 12/25/34		01/08/2024	AADE BLIC Modco AAM		1,501,482	1,734,374	1,547,773	1,532,245		(866)		(866)		1,531,379		(29,897)	(29,897)	9,799	12/25/2034
12667F-X5-9	Alternative Loan Trust 2005-3C CWALT 2005-3CB 1A7 5.500% 03/25/35		12/01/2024	Paydown		485,507	496,101	448,719	447,108		38,399		38,399		485,507				14,195	03/25/2035
12667G-2G-7	Alternative Loan Trust 2005-35 CWALT 2005-35CB 1A1 5.500% 09/25/35		12/01/2024	Paydown		58,533	60,770	48,692	47,147		11,386		11,386		58,533				1,890	09/25/2035
12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 5.113% 10/25/35		12/26/2024	Paydown		174,279	174,279	129,431	115,278		57,842		57,842		174,279				5,221	10/25/2035
12667G-5G-4	Alternative Loan Trust 2005-40 CWALT 2005-40CB A1 5.500% 10/25/35		12/01/2024	Paydown		584,024	588,363	399,720	388,896		195,127		195,127		584,024				14,550	10/25/2035
12667G-5S-8	Alternative Loan Trust 2005-43 CWALT 2005-43 1A1 4.296% 10/25/35		12/01/2024	Paydown		136,351	136,352	120,449	124,401		11,951		11,951		136,351				2,902	10/25/2035
12667G-6U-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A1 5.750% 10/25/35		12/01/2024	Paydown		48,255	51,923	45,542	40,422		7,833		7,833		48,255				1,530	10/25/2035
12667G-6V-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A2 5.500% 10/25/35		12/01/2024	Paydown		3,719	4,001	3,701	3,457		262		262		3,719				110	10/25/2035
12667G-7G-2	Alternative Loan Trust 2005-46 CWALT 2005-46CB A13 4.800% 10/25/35		12/25/2024	Paydown				313	313		(313)		(313)							10/25/2035
12667G-7H-0	Alternative Loan Trust 2005-46 CWALT 2005-46CB A14 5.500% 10/25/35		12/01/2024	Paydown		53,501	57,567	49,465	44,917		8,584		8,584		53,501				1,581	10/25/2035
12667G-AH-6	Alternative Loan Trust 2005-13 CWALT 2005-13CB A8 5.500% 05/25/35		12/01/2024	Paydown		26,749	26,672	24,438	23,838		2,911		2,911		26,749				860	05/25/2035
12667G-DA-8	Alternative Loan Trust 2005-J3 CWALT 2005-J3 1A1 5.003% 05/25/35		12/25/2024	Paydown		346,955	530,086	393,606	398,529		(50,144)	1,429	(51,573)		346,955				23,284	05/25/2035
12667G-EP-4	Alternative Loan Trust 2005-9C CWALT 2005-9CB 1A5 4.953% 05/25/35		12/25/2024	Paydown		163,726	163,288	131,850	117,151		30,706		30,706		163,726				6,740	05/25/2035
12667G-H8-9	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A1 5.153% 07/25/35		12/25/2024	Paydown		12,075	12,123	8,536	7,599		4,476		4,476		12,075				365	07/25/2035
12667G-J2-0	Alternative Loan Trust 2005-J8 CWALT 2005-J8 1A3 5.500% 07/25/35		12/01/2024	Paydown		3,042	3,054	2,387	2,140		902		902		3,042				92	07/25/2035
12667G-JS-3	Alternative Loan Trust 2005-11 CWALT 2005-11CB 3A2 4.953% 06/25/35		12/25/2024	Paydown		7,108	7,076	5,146			1,962		1,962		7,108				116	06/25/2035
12667G-L8-4	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2 6.225% 08/25/35		12/01/2024	Paydown		183,260	183,260	169,110	(141,199)		25,051		25,051		183,260				2,942	08/25/2035
12667G-MA-8	Alternative Loan Trust 2005-22 CWALT 2005-22T1 A5 5.500% 06/25/35		12/01/2024	Paydown		39,569	40,165	24,535	24,535		15,034		15,034		39,569				2,000	06/25/2035
12667G-MF-7	Alternative Loan Trust 2005-16 CWALT 2005-16 A4 4.933% 06/25/35		12/26/2024	Paydown		171,193	171,193	157,696	157,406		13,787		13,787		171,193				4,503	06/25/2035
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.973% 07/25/35		12/26/2024	Paydown		481,160	481,160	430,924	(12,699)		51,561		51,561		481,160				11,131	07/25/2035
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.973% 07/25/35		12/19/2024	AADE BLIC Modco AAM		(4,381,347)	(4,892,105)	(4,531,765)	(4,531,385)						(4,531,385)		150,038	150,038	(13,808)	07/25/2035
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1 4.973% 07/25/35		01/01/2024	AADE BLIC Modco AAM		4,381,347	4,892,105	4,531,765	4,531,385		106		106		4,531,491		(150,144)	(150,144)	13,808	07/25/2035
12667G-T8-6	Alternative Loan Trust 2005-J9 CWALT 2005-J9 1A6 5.500% 08/25/35		12/01/2024	Paydown		85,639	137,913	83,656	83,656		1,982		1,982		85,639				4,682	08/25/2035
12667G-TS-2	Alternative Loan Trust 2005-26 CWALT 2005-26CB A6 5.500% 07/25/35		12/01/2024	Paydown		51,148	50,640	44,606	39,531		11,617		11,617		51,148				1,647	07/25/2035
12667G-UY-7	Alternative Loan Trust 2005-24 CWALT 2005-24 2A1B 6.135% 07/20/35		12/01/2024	Paydown		136,919	135,700	91,344	99,131		37,788		37,788		136,919				5,109	07/20/2035
12667G-VF-7	Alternative Loan Trust 2005-J6 CWALT 2005-J6 1A5 4.953% 07/25/35		12/25/2024	Paydown		60,926	60,926	46,304	46,275		14,650		14,650		60,926				1,859	07/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-WF-6	Alternative Loan Trust 2005-36 CWALT 2005-36 2A1A 5.073% 08/25/35		12/26/2024	Paydown		325,207	320,871	275,350	285,252		39,955		39,955		325,207				6,924	08/25/2035
12667G-WV-1	Alternative Loan Trust 2005-28 CWALT 2005-28CB 1A6 5.500% 08/25/35		12/01/2024	Paydown		232,848	250,919	239,629	234,708		(1,860)		(1,860)		232,848				7,753	08/25/2035
12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10 4.953% 09/25/35		12/25/2024	Paydown		153,505	155,036	100,107	80,905		72,600		72,600		153,505				3,544	09/25/2035
12667G-X5-7	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A10 4.953% 09/25/35		07/02/2024	AARE II Surplus ISG		822,727	1,357,329	838,150	677,730		(8,500)		(8,500)		669,230		153,498	153,498	38,772	09/25/2035
12667G-X6-5	Alternative Loan Trust 2005-34 CWALT 2005-34CB 1A11 4.853% 09/25/35		12/25/2024	Paydown		83,515	83,515	57,071	45,362		38,153		38,153		83,515				2,211	09/25/2035
12667G-XA-6	Alternative Loan Trust 2005-28 CWALT 2005-28CB 2A1 4.853% 08/25/35		12/25/2024	Paydown		58,458	59,601	30,213	26,588		28,632		28,632		58,458				1,526	08/25/2035
12667G-XK-4	Alternative Loan Trust 2005-30 CWALT 2005-30CB 1A1 5.203% 08/25/35		12/25/2024	Paydown		177,713	231,622	146,756	122,234		32,927		32,927		177,713				10,678	08/25/2035
12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 5.013% 08/25/35		12/26/2024	Paydown		62,896	62,896	52,240	47,274		8,245		8,245		62,896				1,009	08/25/2035
12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1 5.013% 08/25/35		07/02/2024	Various		2,108,624	2,341,805	1,916,046	2,018,965		(4,067)		(4,067)		2,014,898		93,726	93,726	70,279	08/25/2035
12667L-AF-9	CWABS Asset-Backed Certificate CWL 2006-21 M1 4.798% 05/25/37		12/26/2024	Paydown			657,069	223,403	254,367		(254,367)		(254,367)						11,142	05/25/2037
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 5.053% 01/25/36		12/26/2024	Paydown		2,307	2,307	2,041	(8,282)		1,220		1,220		2,307				57	01/25/2036
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 5.053% 01/25/36		12/19/2024	AADE BLIC Modco AAM		(3,071,967)	(3,472,043)	(2,905,232)	(3,143,509)						(3,143,509)		71,541	71,541	(9,931)	01/25/2036
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1 5.053% 01/25/36		01/01/2024	AADE BLIC Modco AAM		3,071,967	3,472,043	2,905,232	3,143,509		(28)		(28)		3,143,481		(71,513)	(71,513)	9,931	01/25/2036
12668A-5X-9	Alternative Loan Trust 2005-82 CWALT 2005-82 A1 4.993% 02/25/36		12/26/2024	Paydown		314,660	445,481	359,671	(517,557)		(72,306)	5,215	(77,521)		314,660				(28,996)	02/25/2036
12668A-A2-1	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A15 5.500% 12/25/35		12/01/2024	Paydown		203,897	194,794	153,774	158,753		45,145		45,145		203,897				6,031	12/25/2035
12668A-BD-6	Alternative Loan Trust 2005-46 CWALT 2005-46CB A20 5.500% 10/25/35		12/01/2024	Paydown		141,072	151,794	123,270	110,308		30,764		30,764		141,072				4,277	10/25/2035
12668A-C4-5	Alternative Loan Trust 2005-J1 CWALT 2005-J13 2A1 5.153% 11/25/35		12/25/2024	Paydown		46,084	46,084	27,881	27,272		18,813		18,813		46,084				1,532	11/25/2035
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 5.125% 11/20/35		12/20/2024	Paydown		297,510	297,510	265,380	265,629		25,111		25,111		297,510				6,518	11/20/2035
12668A-CG-8	Alternative Loan Trust 2005-51 CWALT 2005-51 1A1 5.125% 11/20/35		08/15/2024	MMTL Modco AAM		1,874,166	1,978,629	1,861,692	1,870,739		2,333		2,333		1,873,072		1,094	1,094	68,802	11/20/2035
12668A-CP-8	Alternative Loan Trust 2005-51 CWALT 2005-51 2A1 5.085% 11/20/35		12/20/2024	Paydown		250,055	250,055	210,706	218,646		31,408		31,408		250,055				6,545	11/20/2035
12668A-FM-2	Alternative Loan Trust 2005-48 CWALT 2005-48T1 A6 5.500% 11/25/35		12/01/2024	Paydown		39,926	60,270	45,168	37,704		2,222		2,222		39,926				2,325	11/25/2035
12668A-FW-0	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A1 4.853% 11/25/35		12/25/2024	Paydown		75,569	70,488	49,414	41,820		33,750		33,750		75,569				2,335	11/25/2035
12668A-GN-9	Alternative Loan Trust 2005-56 CWALT 2005-56 1A1 5.913% 11/25/35		12/26/2024	Paydown		68,662	68,662	60,936	61,056		7,607		7,607		68,662				1,709	11/25/2035
12668A-GT-6	Alternative Loan Trust 2005-56 CWALT 2005-56 2A2 6.865% 11/25/35		12/01/2024	Paydown		45,998	44,753	36,693	45,712		286		286		45,998				1,286	11/25/2035
12668A-HG-3	Alternative Loan Trust 2005-56 CWALT 2005-56 5A3 5.233% 11/25/35		12/26/2024	Paydown		919	(15,592)	(2,998)	(376)	(15,166)	17,364		2,198		919				1,967	11/25/2035
12668A-JF-3	Alternative Loan Trust 2005-J1 CWALT 2005-J11 1A7 5.500% 11/25/35		12/01/2024	Paydown		13,342	13,581	10,839	7,958		5,383		5,383		13,342				436	11/25/2035
12668A-LS-2	Alternative Loan Trust 2005-52 CWALT 2005-52CB 1A10 5.953% 11/25/35		12/25/2024	Paydown		164,646	153,614	117,740	102,388		62,259		62,259		164,646				5,979	11/25/2035
12668A-LV-5	Alternative Loan Trust 2005-56 CWALT 2005-56 2A3 6.325% 11/25/35		12/01/2024	Paydown		307,425	299,108	247,445	247,639		59,786		59,786		307,425				7,594	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12668A-PB-5	Alternative Loan Trust 2005-54 CWALT 2005-54CB 1A9 5.500% 11/25/35		12/01/2024	Paydown		138,467	157,387	134,239	123,241		15,226		15,226		138,467				4,807	11/25/2035
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35		12/01/2024	Paydown		20,164	19,471	15,575	10,827		7,140		7,140		20,164				495	12/25/2035
12668A-Q2-4	Alternative Loan Trust 2005-J1 CWALT 2005-J14 A3 5.500% 12/25/35		08/08/2024	USAA - AAIA Modco AAM		328,080	545,111	460,959	373,067		(10,707)		(10,707)		362,360		(34,279)	(34,279)	20,526	12/25/2035
12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 5.125% 11/20/35		12/20/2024	Paydown		319,769	319,769	263,119	220,689		51,960		51,960		319,769				3,938	11/20/2035
12668A-QH-1	Alternative Loan Trust 2005-51 CWALT 2005-51 4A1 5.125% 11/20/35		07/02/2024	ALRe Corporate AAM		3,802,766	4,222,670	3,396,669	3,470,428		377		377		3,470,805		331,961	331,961	107,893	11/20/2035
12668A-RH-0	Alternative Loan Trust 2005-59 CWALT 2005-59 1A2C 5.471% 11/20/35		12/20/2024	Paydown		1,966	5,885	1,530	1,530		436		436		1,966				126	11/20/2035
12668A-TT-2	Alternative Loan Trust 2005-62 CWALT 2005-62 2A1 5.825% 12/25/35		12/01/2024	Paydown		67,493	67,493	62,945	63,455		4,038		4,038		67,493				1,091	12/25/2035
12668A-US-2	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A3 4.953% 12/25/35		09/25/2024	Paydown			(292)	(117)	(112)		112		112						3	12/25/2035
12668A-UV-5	Alternative Loan Trust 2005-60 CWALT 2005-60T1 A6 5.803% 12/25/35		08/25/2024	Paydown			(229)	(136)	(97)		97		97							12/25/2035
12668A-V6-9	Alternative Loan Trust 2005-73 CWALT 2005-73CB 2A4 5.750% 01/25/36		12/01/2024	Paydown		33,817	33,631	24,152	18,731		15,086		15,086		33,817				1,381	01/25/2036
12668A-XB-6	Alternative Loan Trust 2005-63 CWALT 2005-63 1A1 5.025% 12/25/35		12/01/2024	Paydown		63,592	63,626	52,502	57,571		6,021		6,021		63,592				1,846	12/25/2035
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35		12/01/2024	Paydown		539,238	515,164	446,003			93,235		93,235		539,238				15,950	12/25/2035
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35		12/19/2024	AADE BLIC Modco AAM		(3,622,360)	(4,184,070)	(3,801,823)	(3,807,423)						(3,807,423)		185,064	185,064	(8,310)	12/25/2035
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4 5.500% 12/25/35		01/01/2024	AADE BLIC Modco AAM		3,622,360	4,184,070	3,801,823	3,807,423		(180)		(180)		3,807,243		(184,883)	(184,883)	8,310	12/25/2035
12668A-ZX-6	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A12 5.253% 12/25/35		12/25/2024	Paydown		221,712	211,814	172,897	172,454		49,258		49,258		221,712				6,414	12/25/2035
12668B-BN-2	Alternative Loan Trust 2005-81 CWALT 2005-81 A1 5.013% 02/25/37		06/25/2024	Paydown		490,439	490,439	403,390	402,275		88,164		88,164		490,439				6,767	02/25/2037
12668B-BN-2	Alternative Loan Trust 2005-81 CWALT 2005-81 A1 5.013% 02/25/37		07/02/2024	ALRe Corporate AAM		9,540,113	11,281,090	9,278,798	9,253,145		(26,086)		(26,086)		9,227,060		313,053	313,053	274,660	02/25/2037
12668B-CH-4	Alternative Loan Trust 2005-77 CWALT 2005-77T1 1A3 4.853% 02/25/36		08/25/2024	Paydown			(45)	(16)			16		16							02/25/2036
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36		12/01/2024	Paydown		98,997	93,790	54,611			44,386		44,386		98,997				3,844	02/25/2036
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36		12/19/2024	AADE BLIC Modco AAM		(2,289,943)	(3,932,800)	(2,411,854)	(2,323,569)						(2,323,569)		33,626	33,626	(8,521)	02/25/2036
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2 6.000% 02/25/36		01/01/2024	AADE BLIC Modco AAM		2,289,943	3,932,800	2,411,854	2,323,569		4,320		4,320		2,327,889		(37,946)	(37,946)	8,521	02/25/2036
12668B-EG-4	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A2 5.500% 02/25/36		12/01/2024	Paydown		11,982	11,852	11,052	10,166		1,816		1,816		11,982				373	02/25/2036
12668B-EK-5	Alternative Loan Trust 2005-85 CWALT 2005-85CB 2A5 5.553% 02/25/36		12/25/2024	Paydown		277,592	274,866	202,678	183,155		77,011		77,011		277,592				9,759	02/25/2036
12668B-FD-0	Alternative Loan Trust 2005-86 CWALT 2005-86CB A4 5.500% 02/25/36		12/01/2024	Paydown		51,645	50,368	38,120	31,381		20,264		20,264		51,645				1,638	02/25/2036
12668B-FE-8	Alternative Loan Trust 2005-86 CWALT 2005-86CB A5 5.500% 02/25/36		12/01/2024	Paydown		13,693	13,354	7,845	7,679		6,014		6,014		13,693				445	02/25/2036
12668B-GD-9	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1 6.000% 02/25/36		12/01/2024	Paydown		363,703	439,929	415,814	(141,064)		(47,710)		(47,710)		363,703				11,785	02/25/2036
12668B-KF-9	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A9 5.500% 02/25/36		12/01/2024	Paydown		49,890	46,312	40,316	36,912		12,978		12,978		49,890				1,249	02/25/2036
12668B-KH-5	Alternative Loan Trust 2006-J1 CWALT 2006-J1 1A11 5.500% 02/25/36		12/01/2024	Paydown		227,589	211,267	165,070	161,076		66,513		66,513		227,589				5,635	02/25/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12668B-LD-3	Alternative Loan Trust 2006-2C CWALT 2006-2CB A4 4.853% 03/25/36		11/25/2024	Paydown			(87)	(31)			31		31						4	03/25/2036
12668B-MY-6	Alternative Loan Trust 2006-5T CWALT 2006-5T2 A5 6.000% 04/25/36		12/01/2024	Paydown			36,755	21,082	20,149		(20,149)		(20,149)						1,006	04/25/2036
12668B-PM-9	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A1 6.000% 04/25/36		12/01/2024	Paydown		3,333	3,348	2,031	2,123		1,211		1,211		3,333				112	04/25/2036
12668B-PP-2	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A3 5.153% 04/25/36		12/25/2024	Paydown		3,381	3,756	1,499			1,882		1,882		3,381				67	04/25/2036
12668B-PR-8	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A5 6.000% 04/25/36		12/01/2024	Paydown		6,719	6,832	4,141	3,727		2,992		2,992		6,719				223	04/25/2036
12668B-PS-6	Alternative Loan Trust 2006-4C CWALT 2006-4CB 1A6 6.000% 04/25/36		12/01/2024	Paydown		58,063	58,522	35,499	31,948		26,115		26,115		58,063				1,949	04/25/2036
12668B-PY-3	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A4 5.500% 04/25/36		12/01/2024	Paydown		60,719	60,720	53,487	52,258		8,461		8,461		60,719				1,880	04/25/2036
12668B-QA-4	Alternative Loan Trust 2006-4C CWALT 2006-4CB 2A6 5.500% 04/25/36		12/01/2024	Paydown		5,217	5,217	5,067	4,755		461		461		5,217				162	04/25/2036
12668B-RX-3	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A2 4.853% 05/25/36		12/25/2024	Paydown		124,630	123,048	83,523	85,989		38,641		38,641		124,630				3,722	05/25/2036
12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 5.153% 04/25/36		04/25/2024	Paydown		1,071	1,058	483	313		758		758		1,071				12	04/25/2036
12668B-TG-8	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A4 5.153% 04/25/36		07/02/2024	AARE II Surplus ISG		384,732	897,252	409,616	265,201		(3,162)		(3,162)		262,039		122,693	122,693	28,095	04/25/2036
12668B-TK-9	Alternative Loan Trust 2006-J2 CWALT 2006-J2 A7 6.000% 04/25/36		11/01/2024	Paydown		10,226	10,183	8,096	5,649		4,578		4,578		10,226				340	04/25/2036
12668B-UA-9	Alternative Loan Trust 2006-6C CWALT 2006-6CB 1A10 5.500% 05/25/36		12/01/2024	Paydown		83,517	82,457	82,153	80,971		2,546		2,546		83,517				2,497	05/25/2036
12668B-WW-9	Alternative Loan Trust 2006-12 CWALT 2006-12CB A1 6.000% 05/25/36		12/01/2024	Paydown		44,001	44,678	23,510	18,336		25,665		25,665		44,001				2,211	05/25/2036
12668B-XD-0	Alternative Loan Trust 2006-12 CWALT 2006-12CB A8 6.000% 05/25/36		12/01/2024	Paydown		14,890	15,119	12,057	9,049		5,841		5,841		14,890				661	05/25/2036
12668B-XF-5	Alternative Loan Trust 2006-12 CWALT 2006-12CB A10 4.803% 05/25/36		12/25/2024	Paydown		8,238	8,440	3,567			4,671		4,671		8,238				198	05/25/2036
126694-2A-5	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A4 4.953% 05/25/36		11/25/2024	Paydown		98,516	93,456	29,717	22,360		70,500		70,500		98,516				3,533	05/25/2036
126694-2C-1	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A6 6.000% 05/25/36		11/01/2024	Paydown		4,433	4,255	3,075	2,605		1,828		1,828		4,433				170	05/25/2036
126694-2K-3	CHL Mortgage Pass-Through Trus CWHL 2006-10 1A13 4.753% 05/25/36		11/25/2024	Paydown		22,941	21,920	7,620	7,461		15,480		15,480		22,941				890	05/25/2036
126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A 4.522% 05/20/36		12/01/2024	Paydown		55,469	55,004	53,477	54,033		(193)		(193)		55,469				1,249	05/20/2036
126694-3Y-2	CHL Mortgage Pass-Through Trus CWHL 2006-HYB3 2A1A 4.522% 05/20/36		08/08/2024	ALRE - DFL Trust AAM		865,334	945,845	921,370	960,193		7,442		7,442		967,635		(102,301)	(102,301)	28,364	05/20/2036
126694-BQ-0	CHL Mortgage Pass-Through Trus CWHL 2005-HYB6 4A1B 5.185% 10/20/35		12/01/2024	Paydown		52,512	48,148	42,928	46,749		5,763		5,763		52,512				982	10/20/2035
126694-D2-1	CHL Mortgage Pass-Through Trus CWHL 2006-HYB2 2A1B 4.619% 04/20/36		12/01/2024	Paydown		99,076	98,590	81,468	82,761		16,315		16,315		99,076				1,717	04/20/2036
126694-EP-9	CHL Mortgage Pass-Through Trus CWHL 2005-18 A7 19.525% 10/25/35		11/25/2024	Paydown		8,151	9,016	6,311	6,469		1,682		1,682		8,151				208	10/25/2035
126694-G9-3	CHL Mortgage Pass-Through Trus CWHL 2006-J2 1A1 6.000% 04/25/36		12/01/2024	Paydown		130,658	124,564	84,566	77,754		52,904		52,904		130,658				4,497	04/25/2036
126694-JG-4	Reperforming Loan REMIC Trust CWHL 2005-R3 AF 4.853% 09/25/35		12/25/2024	Paydown		495,904	495,904	441,002	433,119		62,785		62,785		495,904				16,056	09/25/2035
126694-JH-2	Reperforming Loan REMIC Trust CWHL 2005-R3 AS 1.306% 09/25/35		12/01/2024	Paydown				33,755	28,389	5,365	(33,755)		(28,390)							09/25/2035
126694-K3-1	CHL Mortgage Pass-Through Trus CWHL 2006-6 A1 6.000% 04/25/36		08/01/2024	Paydown		25,455	24,592	15,150	14,546		10,909		10,909		25,455				492	04/25/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
126694-KV-9	CHL Mortgage Pass-Through Trus CWHL 2005-24 A29 5.000% 11/25/35		12/01/2024	Paydown		2,557	4,555	3,854	2,860		(303)		(303)		2,557				112	11/25/2035
126694-LU-0	CHL Mortgage Pass-Through Trus CWHL 2005-22 2A1 5.190% 11/25/35		12/01/2024	Paydown		105,706	105,720	86,681	89,157		16,549		16,549		105,706				3,516	11/25/2035
126694-M7-0	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 1A2 5.053% 04/25/46		12/26/2024	Paydown		1,735	(451)	(59)	(33)		1,768		1,768		1,735				126	04/25/2046
126694-MH-8	CHL Mortgage Pass-Through Trus CWHL 2005-HYB7 6A1 4.617% 11/20/35		12/01/2024	Paydown		418,396	486,649	409,394	412,717		5,680		5,680		418,396				15,764	11/20/2035
126694-MS-4	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A8 5.500% 11/25/35		12/01/2024	Paydown		15,928	21,577	19,605	16,495		(567)		(567)		15,928				782	11/25/2035
126694-MU-9	CHL Mortgage Pass-Through Trus CWHL 2005-26 1A10 5.500% 11/25/35		12/01/2024	Paydown		172,501	233,682	183,273	179,024		(5,850)	673	(6,523)		172,501				8,464	11/25/2035
126694-N5-3	CHL Mortgage Pass-Through Trus CWHL 2006-0A5 3A2 5.053% 04/25/46		12/26/2024	Paydown		12,771	16,928	4,401	4,087		8,684		8,684		12,771				425	04/25/2046
126694-TQ-1	CHL Mortgage Pass-Through Trus CWHL 2005-30 A1 5.103% 01/25/36		12/25/2024	Paydown		56,819	55,478	27,989	22,718		29,641		29,641		56,819				2,319	01/25/2036
126694-TU-2	CHL Mortgage Pass-Through Trus CWHL 2005-30 A5 5.500% 01/25/36		12/01/2024	Paydown		26,874	26,282	24,529	18,202		8,672		8,672		26,874				885	01/25/2036
126694-V9-6	Alternative Loan Trust 2006-0A CWALT 2006-0A2 X2 0.000% 05/20/46		12/01/2024	Paydown															123	05/20/2046
126694-VM-7	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1A 4.797% 02/20/36		12/01/2024	Paydown		82,897	91,266	74,672	68,280		(540)		(540)		82,897				2,222	02/20/2036
126694-WE-4	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 1A1 4.988% 03/20/36		12/01/2024	Paydown		409,250	393,993	333,694	341,014		68,236		68,236		409,250				8,577	03/20/2036
126694-WL-8	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A2C 4.556% 03/20/36		12/01/2024	Paydown		11,010	10,904	10,246			764		764		11,010				53	03/20/2036
126694-WP-9	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 3A1 4.943% 03/20/36		12/01/2024	Paydown		229,622	205,005	184,253	183,167		46,455		46,455		229,622				7,801	03/20/2036
126694-X7-8	CHL Mortgage Pass-Through Trus CWHL 2006-9 A14 5.500% 05/25/36		12/01/2024	Paydown		10,070	11,126	8,353	6,285		3,784		3,784		10,070				284	05/25/2036
126694-XP-8	CHL Mortgage Pass-Through Trus CWHL 2006-J1 1A1 5.750% 02/25/36		12/01/2024	Paydown		21,085	54,177	39,377	28,741		(7,657)		(7,657)		21,085				1,737	02/25/2036
12669D-2Y-3	CHL Mortgage Pass-Through Trus CWHL 2003-HYB2 1A1 3.824% 07/19/33		12/01/2024	Paydown		4,045	4,045	4,046	4,050		(6)		(6)		4,045				76	07/19/2033
12669D-6A-1	CHL Mortgage Pass-Through Trus CWHL 2003-J3 1A3 4.000% 05/25/33		12/01/2024	Paydown		6,969	6,969	6,900	6,917		52		52		6,969				152	05/25/2033
12669D-BV-9	CHL Mortgage Pass-Through Trus CWHL 2002-19 M 6.250% 11/25/32		12/01/2024	Paydown		27,379	1,335	150			(150)		(150)						71	11/25/2032
12669D-D5-4	CHL Mortgage Pass-Through Trus CWHL 2003-HYB1 M 4.932% 05/19/33		12/01/2024	Paydown		19,659	19,659	13,761	13,971		5,688		5,688		19,659				409	05/19/2033
12669F-2G-7	CHL Mortgage Pass-Through Trus CWHL 2004-20 1A1 5.253% 10/25/34		12/26/2024	Paydown		844,286	902,012	796,331	812,907		31,379		31,379		844,286				38,664	10/25/2034
12669F-3D-3	CHL Mortgage Pass-Through Trus CWHL 2004-HYB5 4A1 5.861% 04/20/35		12/01/2024	Paydown		24,433	24,433	21,885	23,358		1,075		1,075		24,433				691	04/20/2035
12669F-D5-9	CHL Mortgage Pass-Through Trus CWHL 2004-10 M 5.000% 07/25/34		12/01/2024	Paydown		33,611	39,295	13,753	14,361		19,250		19,250		33,611				1,066	07/25/2034
12669F-L9-2	CHL Mortgage Pass-Through Trus CWHL 2004-12 2A1 5.827% 08/25/34		12/01/2024	Paydown		326,642	326,642	323,949	327,412		(769)		(769)		326,642				9,048	08/25/2034
12669F-M3-4	CHL Mortgage Pass-Through Trus CWHL 2004-12 4A1 6.027% 08/25/34		12/01/2024	Paydown		546,099	546,099	532,756	539,252		6,847		6,847		546,099				15,533	08/25/2034
12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 6.958% 08/25/34		03/09/2024	Paydown		(378,432)	(378,432)	(346,160)	(378,432)						(378,432)				(11,055)	08/25/2034
12669F-N2-5	CHL Mortgage Pass-Through Trus CWHL 2004-12 9A1 6.062% 08/25/34		12/01/2024	Paydown		763,049	763,049	708,425	712,256		50,793		50,793		763,049				22,270	08/25/2034
12669F-P2-3	CHL Mortgage Pass-Through Trus CWHL 2004-12 1M 11.619% 08/25/34		11/01/2024	Paydown		444	64,645	808	808		(364)		(364)		444				5,738	08/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669F-QD-8	CHL Mortgage Pass-Through Trus CWHL 2004-3 M 5.750% 04/25/34		12/01/2024	Paydown		50,883	50,883	30,021	31,739		19,144		19,144		50,883				1,498	04/25/2034
12669F-RB-1	CHL Mortgage Pass-Through Trus CWHL 2004-J2 A8 5.500% 03/25/34		12/01/2024	Paydown		5,574	5,574	5,427	5,449		125		125		5,574				161	03/25/2034
12669F-UA-9	CHL Mortgage Pass-Through Trus CWHL 2004-9 A5 5.250% 06/25/34		12/26/2024	Various		33,000	33,000	32,027	15,117		26		26		32,043		957	957	848	06/25/2034
12669F-UG-6	CHL Mortgage Pass-Through Trus CWHL 2004-9 B1 5.250% 06/25/34		10/01/2024	Paydown			6,810	1	1		(1)		(1)							06/25/2034
12669F-W8-2	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A1 5.253% 09/25/34		12/25/2024	Paydown		158,789	158,789	146,279	146,658		12,131		12,131		158,789				5,291	09/25/2034
12669F-W9-0	CHL Mortgage Pass-Through Trus CWHL 2004-16 2A1 5.253% 09/25/34		12/25/2024	Paydown		260,911	260,911	242,833	242,892		18,019		18,019		260,911				11,223	09/25/2034
12669F-X8-1	CHL Mortgage Pass-Through Trus CWHL 2004-16 1A3A 5.213% 09/25/34		12/25/2024	Paydown		43,139	43,139	41,898	42,085		1,054		1,054		43,139				1,428	09/25/2034
12669G-AA-9	CHL Mortgage Pass-Through Trus CWHL 2004-23 A 4.680% 11/25/34		12/01/2024	Paydown		49,559	49,318	39,416	49,961		(402)		(402)		49,559				1,502	11/25/2034
12669G-BA-8	CHL Mortgage Pass-Through Trus CWHL 2004-HYB6 A2 6.024% 11/20/34		12/01/2024	Paydown		40,120	40,120	35,206	36,406		3,715		3,715		40,120				1,574	11/20/2034
12669G-CX-7	CHL Mortgage Pass-Through Trus CWHL 2004-24 M 5.500% 12/25/34		12/01/2024	Paydown			68,490	321	321		(321)		(321)						288	12/25/2034
12669G-EC-1	CHL Mortgage Pass-Through Trus CWHL 2004-J8 M 5.500% 12/25/34		12/01/2024	Paydown		53,702	67,423	16,856	20,247		33,455		33,455		53,702				1,089	12/25/2034
12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 5.113% 02/25/35		12/26/2024	Paydown		132,936	132,936	122,121	125,017		7,919		7,919		132,936				3,136	02/25/2035
12669G-JB-8	CHL Mortgage Pass-Through Trus CWHL 2004-29 2A1 5.113% 02/25/35		08/15/2024	MMTL Modco AAM		572,173	595,438	529,838	565,212		1,794		1,794		567,006		5,167	5,167	19,755	02/25/2035
12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5 5.153% 02/25/35		12/26/2024	Paydown		55,484	55,484	49,696	32,571		4,862		4,862		55,484				745	02/25/2035
12669G-KC-4	CHL Mortgage Pass-Through Trus CWHL 2004-25 1A5 5.153% 02/25/35		07/02/2024	AARE II Surplus ISG		2,507,143	2,669,506	2,333,458	2,401,751		(63,623)		(63,623)		2,338,128		169,015	169,015	70,079	02/25/2035
12669G-LL-3	CHL Mortgage Pass-Through Trus CWHL 2005-HYB1 2A1 5.133% 03/25/35		12/26/2024	Paydown		161,699	161,699	121,796	151,247		10,452		10,452		161,699				7,144	03/25/2035
12669G-MU-2	CHL Mortgage Pass-Through Trus CWHL 2005-4 5A1 5.153% 02/25/35		12/26/2024	Paydown		313,654	313,872	238,160	233,196		80,458		80,458		313,654				9,024	02/25/2035
12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 4.793% 06/25/35		12/25/2024	Paydown		393,320	393,320	367,810	268,202		23,813		23,813		393,320				6,397	06/25/2035
12669G-N6-4	Reperforming Loan REMIC Trust CWHL 2005-R2 1AF1 4.793% 06/25/35		09/30/2024	Various		1,603,120	1,703,844	1,589,648	1,599,771		4,667		4,667		1,604,438		(1,319)	(1,319)	64,504	06/25/2035
12669G-NP-2	CHL Mortgage Pass-Through Trus CWHL 2005-7 2A1 5.073% 03/25/35		12/26/2024	Paydown		226,742	226,742	211,221	211,958		14,784		14,784		226,742				6,106	03/25/2035
12669G-PT-2	CHL Mortgage Pass-Through Trus CWHL 2005-2 2A3 5.133% 03/25/35		12/26/2024	Paydown		173,541	194,697	185,237	189,252		(15,712)		(15,712)		173,541				6,327	03/25/2035
12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1 5.033% 03/25/35		06/25/2024	Paydown		201,005	198,427	165,755	159,745		41,260		41,260		201,005				2,951	03/25/2035
12669G-RQ-6	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A1 5.033% 03/25/35		07/02/2024	AARE II Surplus ISG		2,268,420	2,670,952	2,231,157	2,150,262		(102,241)		(102,241)		2,048,021		220,399	220,399	55,639	03/25/2035
12669G-SN-2	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A3 5.093% 03/25/35		06/25/2024	Paydown		203,240	200,634	167,668	161,217		42,023		42,023		203,240				2,984	03/25/2035
12669G-SN-2	CHL Mortgage Pass-Through Trus CWHL 2005-1 2A3 5.093% 03/25/35		07/02/2024	AARE II Surplus ISG		2,297,598	2,700,658	2,256,916	2,170,085		(107,835)		(107,835)		2,062,249		235,348	235,348	56,289	03/25/2035
12669G-TQ-4	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A2 5.033% 04/25/35		12/26/2024	Paydown		359,882	359,882	332,135	333,377		26,505		26,505		359,882				10,799	04/25/2035
12669G-TS-0	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A4 5.173% 04/25/35		07/25/2024	Paydown		65,713	81,040	67,900	67,928		(2,216)		(2,216)		65,713				1,498	04/25/2035
12669G-TS-0	CHL Mortgage Pass-Through Trus CWHL 2005-3 1A4 5.173% 04/25/35		08/09/2024	ALRe Corporate AAM		891,891	1,029,898	862,907	863,274		4,427		4,427		867,702		24,189	24,189	32,543	04/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12669G-WU-1	CHL Mortgage Pass-Through Trus CWHL 2005-HYB2 2A 5.010% 05/20/35		12/01/2024	Paydown		82,373	82,373	80,653	81,915		458		458		82,373				2,440	05/20/2035
12669G-YN-5	CHL Mortgage Pass-Through Trus CWHL 2005-10 A3 5.500% 05/25/35		12/01/2024	Paydown		88,834	88,834	75,947	75,642		13,192		13,192		88,834				2,724	05/25/2035
12669L-AF-7	CWABS Asset-Backed Certificate CWL 2007-6 M1 5.083% 09/25/37		12/26/2024	Paydown			(7,438)												56	09/25/2037
12669U-CB-4	Reperforming Loan REMIC Trust CWHL 2004-R2 1AF1 5.087% 11/25/34		12/01/2024	Paydown		54,159	53,445	46,759	49,922		4,237		4,237		54,159				1,484	11/25/2034
12669Y-AC-6	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A3 6.250% 09/25/36		11/01/2024	Paydown			1,492	606	586		(586)		(586)						90	09/25/2036
12669Y-AE-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A5 6.250% 09/25/36		12/01/2024	Paydown			7,253	2,983	2,883		(2,883)		(2,883)						438	09/25/2036
12669Y-AH-5	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A8 6.500% 09/25/36		12/01/2024	Paydown			5,793	2,498	2,414		(2,414)		(2,414)						364	09/25/2036
12669Y-AW-2	CHL Mortgage Pass-Through Trus CWHL 2006-J4 A11 6.250% 09/25/36		12/01/2024	Paydown			3,062	1,257	1,215		(1,215)		(1,215)						185	09/25/2036
12670F-AF-7	CWABS Asset-Backed Certificate CWL 2007-9 M1 4.713% 06/25/47		12/26/2024	Paydown			(206,566)	(36,140)	(35,553)		40,522		40,522						2,465	06/25/2047
12696@-AA-0	CTL Pt Tr 2016 (Humc/Shu) P/T CERTS 4.065% 12/15/41		12/15/2024	Redemption 100.0000		780,877	780,877	804,303	797,278		(16,401)		(16,401)		780,877				17,300	12/15/2041
12702*-AA-4	CVS LSE-Bckd Pt PP Tr Ser 2017 P/T CERTS 3.901% 10/10/39		12/10/2024	Redemption 100.0000		218,490	218,490	218,490	218,490						218,490				4,644	10/10/2039
12707*-AA-9	CVS NC SC PA & VA CTL PT TR P/T CERTS 4.880% 01/15/44		12/15/2024	Redemption 100.0000		429,944	429,944	429,944	429,944						429,944				11,409	01/15/2044
12708*-AA-8	CTL Philadelphia Lease Finance P/T CERTS 4.008% 12/28/26		12/06/2024	Redemption 100.0000		1,042,828	1,042,828	1,042,828	1,042,828						1,042,828				26,255	12/28/2026
12722@-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 19-CTL-18 3.664% 12/31/52		12/10/2024	Various		18,987	18,987	18,987	18,987						18,987				357	12/31/2052
12730*-AA-0	CTL Pt Trust (Kum & Go - Des M P/T CERTS 4.650% 09/15/45		06/21/2024	Call 100.0000		30,176,813	30,176,813	30,176,813	30,176,813						30,176,813				724,998	09/15/2045
12730*-AA-0	CTL Pt Trust (Kum & Go - Des M P/T CERTS 4.650% 09/15/45		06/15/2024	Redemption 100.0000		406,577	406,577	406,577	406,577						406,577				5,532	09/15/2045
12735#-AA-1	Cga Capital Credit Lease-Backe P/T CERTS 20-CTL-7 3.967% 09/30/41		12/15/2024	Redemption 100.0000		263,970	263,970	263,970	263,970						263,970				5,792	09/30/2041
12739@-AA-9	CED Nevada Virginia Financing SR SECD NTS 3.770% 12/31/46		12/31/2024	Redemption 100.0000		318,422	318,422	318,422	318,422						318,422				(84,164)	12/31/2046
12743*-AA-5	Cga Capital Credit Lease-Backe P/T CERTS A-1 3.115% 04/10/46		12/10/2024	Redemption 100.0000		205,605	205,605	205,605	205,605						205,605				3,486	04/10/2046
12764*-AA-9	CTL 2022-25 TR (HY-VEE) P/T CERTS 5.980% 10/15/47		12/15/2024	Redemption 100.0000		65,756	65,756	65,756	65,756						65,756				2,149	10/15/2047
12770R-AA-1	Caesars Resort Collection LLC SECURED 5.750% 07/01/25		02/06/2024	Tender Offer		5,009,150	5,000,000	5,013,750	5,001,890		(368)		(368)		5,001,523		7,627	7,627	171,701	07/01/2025
12781*-AA-8	CGA Capital Credit Lease-Backe P/T CERTS 23-CTL 5.645% 06/30/43		12/10/2024	Redemption 100.0000		468,883	468,883	468,883	468,883						468,883				15,136	06/30/2043
14040H-BW-4	Capital One Financial Corp Senior Unsecured 3.800% 01/31/28		03/21/2024	Various		5,694,960	6,000,000	5,827,956	5,917,918		4,312		4,312		5,922,230		(227,270)	(227,270)	148,833	01/31/2028
14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44		09/05/2024	Call 102.2198		10,089,464	9,870,359	9,870,359	9,870,354		5		5		9,870,359				552,011	03/15/2044
14173#-AA-6	Caresource Management Group Co P/T CERT 4.670% 03/15/44		12/15/2024	Redemption 100.0000		933,843	933,843	933,843	933,842						933,843				22,505	03/15/2044
14314D-AA-1	Carlyle Finance Subsidiary LLC SENIOR 3.500% 09/19/29		03/21/2024	Various		4,607,700	5,000,000	4,992,050	4,995,120		180		180		4,995,300		(387,600)	(387,600)	90,417	09/19/2029
14448C-AT-1	Carrier Global Corp Senior Unsecured 5.800% 11/30/25		02/23/2024	Tax Free Exchange		7,497,731	7,500,000	7,497,450	7,497,555		176		176		7,497,731				100,292	11/30/2025
14448C-AY-0	Carrier Global Corp Senior Unsecured 5.900% 03/15/34		02/23/2024	Tax Free Exchange		1,747,253	1,750,000	1,747,253	1,747,253						1,747,253				23,805	03/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14448C-BA-1	Carrier Global Corp Senior Unsecured 6.200% 03/15/54		02/07/2024	Morgan Stanley		1,393,550	1,250,000	1,247,938	1,247,938						1,247,938		145,613	145,613	14,854	03/15/2054
144531-AE-0	Carrington Mortgage Loan Trust CARR 2004-NC1 M1 5.353% 05/25/34		12/26/2024	Paydown		179,816	179,816	167,855	176,018		3,798		3,798		179,816				3,285	05/25/2034
144531-AQ-3	Carrington Mortgage Loan Trust CARR 2004-NC2 M1 5.488% 08/25/34		12/26/2024	Paydown		352,041	352,041	349,587	353,421		(1,380)		(1,380)		352,041				8,482	08/25/2034
14727Q-AB-1	Cascade Funding Mortgage Trust CFMT 2018-RM2 B 4.000% 10/25/68		10/25/2024	Paydown		28,106,778	28,104,926	27,395,922	28,539,574		(432,796)		(432,796)		28,106,778				1,841,746	10/25/2068
14727Q-AC-9	Cascade Funding Mortgage Trust CFMT 2018-RM2 C 4.000% 10/25/68		10/30/2024	Paydown		21,995,558	21,995,159	20,442,719	21,908,661		86,897		86,897		21,995,558				1,410,955	10/25/2068
14855M-AA-6	Castlelake Aircraft Structured CLAST 2019-1A A 3.967% 04/15/39		12/15/2024	Paydown		816,800	816,800	803,543	655,190		12,514		12,514		816,800				15,162	04/15/2039
14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43		12/15/2024	Paydown		3,922,761	3,922,761	3,929,269	3,926,775		(4,014)		(4,014)		3,922,761				39,453	06/15/2043
14856C-AA-7	Castlelake Aircraft Securitiza CLAST 2018-1 A 4.125% 06/15/43		05/02/2024	MMTL Modco AAM		1,147,841	1,222,995	1,222,995	1,222,995						1,222,995		(75,154)	(75,154)	19,198	06/15/2043
14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41		09/10/2024	Bank of America		1,562,710	1,675,828	1,549,973	1,496,806		(229,291)		(229,291)		1,267,515		295,195	295,195	33,940	08/15/2041
14856J-AA-2	Castlelake Aircraft Structured CLAST 2017-1R A 2.741% 08/15/41		12/15/2024	Paydown		1,358,760	1,358,760	1,291,993	1,263,847		94,913		94,913		1,358,760				7,077	08/15/2041
14912L-6G-1	Caterpillar Financial Services Senior Unsecured 3.250% 12/01/24		12/01/2024	Maturity		16,000,000	16,000,000	17,642,795	16,390,166		(390,166)		(390,166)		16,000,000				520,000	12/01/2024
14913R-2P-1	Caterpillar Financial Services Senior Unsecured 0.600% 09/13/24		09/13/2024	Maturity		12,500,000	12,500,000	12,483,000	12,496,001		3,999		3,999		12,500,000				56,250	09/13/2024
14913R-2V-8	Caterpillar Financial Services Senior Unsecured 3.400% 05/13/25		01/05/2024	Bank of America		1,569,152	1,600,000	1,546,976	1,554,896		711		711		1,555,607		13,545	13,545	8,462	05/13/2025
149837-AA-4	CBA Commercial Small Balance C CBAC 2006-1A A 4.953% 06/25/38		12/26/2024	Paydown		146,913	148,860	75,868	61,973		80,894		80,894		146,913				2,009	06/25/2038
150190-AF-3	Cedar Fair LP / Canada's Wonde LN1 5.500% 05/01/25		05/02/2024	Call 100.0000		15,000,000	15,000,000	14,985,000	14,995,892		1,004		1,004		14,996,896		3,104	3,104	414,792	05/01/2025
15135B-AR-2	Centene Corp Senior Unsecured 4.250% 12/15/27		08/07/2024	Various		6,326,874	6,500,000	6,409,571	6,433,876		9,299		9,299		6,443,175		(116,301)	(116,301)	178,028	12/15/2027
15135B-AT-8	Centene Corp Senior Unsecured 4.625% 12/15/29		03/19/2024	Jefferies & Co (PFI)		946,730	1,000,000	1,000,000	1,000,000						1,000,000		(53,270)	(53,270)	12,333	12/15/2029
15135B-AT-8	Centene Corp Senior Unsecured 4.625% 12/15/29		08/07/2024	Various		6,289,881	6,500,000	6,420,750	6,434,065		5,826		5,826		6,439,891		(150,010)	(150,010)	193,736	12/15/2029
15189T-AW-7	CenterPoint Energy Inc Senior Unsecured 2.500% 09/01/24		09/01/2024	Maturity		10,000,000	10,000,000	9,983,000	9,997,642		2,358		2,358		10,000,000				187,500	09/01/2024
15189T-BA-4	CenterPoint Energy Inc Senior Unsecured 1.450% 06/01/26		06/26/2024	Various		4,919,937	5,300,000	5,292,222	5,296,219		750		750		5,296,969		(377,032)	(377,032)	43,975	06/01/2026
15189W-AP-5	CenterPoint Energy Resources C Senior Unsecured 4.400% 07/01/32		11/21/2024	Barclays		4,800,200	5,000,000	4,982,681	4,984,215		1,394		1,394		4,985,609		(185,409)	(185,409)	306,167	07/01/2032
15189Y-AF-3	CenterPoint Energy Resources C Senior Unsecured 1.750% 10/01/30		08/08/2024	ALRE - DFL Trust AAM		503,015	600,000	599,670	599,771		19		19		599,790		(96,776)	(96,776)	8,954	10/01/2030
15405E-AD-0	Central Maine Power Co MTN SER F 5.700% 11/01/25		01/10/2024	AADE BLIC Modco AAM		6,439,421	6,500,000	6,500,000	6,500,000						6,500,000		(60,579)	(60,579)	132,763	11/01/2025
15502#-AA-5	Central Port LLC SR SECD NTS 4.860% 11/05/29		12/31/2024	Redemption 100.0000		915,000	915,000	915,000	915,000						915,000				33,352	11/05/2029
15673V-AC-9	Cerberus Loan Funding XXXIX LP CERB 2022-3A B 8.256% 01/20/33		08/22/2024	Various		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				1,004,050	01/20/2033
15673V-AE-5	Cerberus Loan Funding XXXIX LP CERB 2022-3A C 9.906% 01/20/33		08/22/2024	Various		34,000,000	34,000,000	34,000,000	33,975,776		11,031		11,031		33,986,807		13,193	13,193	3,110,619	01/20/2033
15674#-AB-5	Cerberus Onshore Levered IV LL CERB IV LEVERED 7.318% 07/16/30		11/21/2024	Paydown		10,450,686	10,450,686	10,459,349	10,467,534		(16,848)		(16,848)		10,450,686				454,893	07/16/2030
15674#-AC-3	Cerberus Onshore Levered IV LL CERB IV LEVERED 7.318% 07/16/30		11/21/2024	Paydown		7,791,850	7,791,850	7,795,146	7,791,673		176		176		7,791,850				342,818	07/16/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15674X-AE-0	Cerberus Loan Funding XXXVIII CERB 2022-2A A2 7.806% 10/15/34		08/13/2024	ALRe Corporate AAM		11,648,419	11,500,000	11,500,000	11,500,000						11,500,000		148,419	148,419	819,194	10/15/2034
15675A-AE-9	Cerberus Loan Funding XL LLC CERB 2023-1A C 9.056% 03/22/35		08/12/2024	ALRe Corporate AAM		4,832,640	4,800,000	4,800,000	4,800,000						4,800,000		32,640	32,640	390,964	03/22/2035
15675C-AC-9	Cerberus Loan Funding XLII LLC CERB 2023-3A B 7.997% 09/13/35		08/08/2024	ALRe Corporate AAM		2,806,829	2,750,000	2,750,000	2,750,000						2,750,000		56,829	56,829	218,872	09/13/2035
156940-AC-2	Cerberus Loan Funding XLIII LL CERB 2023-4A B 8.006% 10/15/35		08/12/2024	ALRe Corporate AAM		10,581,921	10,440,000	10,440,000	10,440,000						10,440,000		141,921	141,921	649,337	10/15/2035
15725#-AA-6	CGA CAP CREDIT LSB BP CORP NA P/T CERTS 16-CTL-18 3.440% 12/10/31		12/10/2024	Redemption 100.0000		37,522	37,522	37,522	37,522						37,522				701	12/10/2031
159864-AE-7	Charles River Laboratories Int Senior Unsecured 4.250% 05/01/28		08/07/2024	AADE BLIC Modco AAM		3,840,500	4,000,000	4,016,735	4,006,496		(1,614)		(1,614)		4,004,882		(164,382)	(164,382)	130,333	05/01/2028
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50		09/23/2024	Barclays		2,165,072	2,800,000	2,101,572			1,410		1,410		2,102,982		62,090	62,090	75,787	03/01/2050
161546-DC-7	Chase Funding Trust Series 200 CFAB 2002-3 2M1 5.308% 08/25/32		11/25/2024	Paydown		256,119	256,119	249,421	249,057		7,062		7,062		256,119				8,840	08/25/2032
161546-EQ-5	Chase Funding Trust Series 200 CFAB 2003-2 1A5 5.007% 01/25/33		11/01/2024	Paydown		6,913	6,913	7,097	7,072		(159)		(159)		6,913				202	01/25/2033
161546-JH-0	Chase Funding Trust Series 200 CFAB 2004-2 1A5 6.200% 02/26/35		12/01/2024	Paydown		120,891	120,891	120,313	120,308		584		584		120,891				3,008	02/26/2035
16162W-LC-1	Chase Mortgage Finance Trust S CHASE 2005-S1 2A3 6.750% 05/25/35		06/25/2024	Paydown															145	05/25/2035
16162W-PZ-6	Chase Mortgage Finance Trust S CHASE 2005-A2 1A5 4.843% 01/25/36		12/01/2024	Paydown		164,332	257,084	242,783	244,145		(79,813)		(79,813)		164,332				7,970	01/25/2036
16162X-AC-1	Chase Mortgage Finance Trust S CHASE 2006-S3 1A3 6.000% 11/25/36		11/01/2024	Paydown		287	1,568	135	133		154		154		287				11	11/25/2036
161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.687% 03/25/37		12/01/2024	Paydown		227,920	263,529	235,506	133,016		(7,681)		(7,681)		227,920				3,240	03/25/2037
161630-BL-1	Chase Mortgage Finance Trust S CHASE 2007-A1 11A5 4.687% 03/25/37		07/02/2024	ALRe Corporate AAM		2,647,760	2,837,027	2,389,570	2,391,280		(3,140)		(3,140)		2,388,140		259,620	259,620	74,199	03/25/2037
161630-CF-3	Chase Mortgage Finance Trust S CHASE 2007-A1 13A1 4.430% 03/25/37		12/01/2024	Paydown		6,831	6,834	6,800	6,836		(6)		(6)		6,831				193	03/25/2037
161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.430% 03/25/37		12/01/2024	Paydown		202,016	202,087	179,092	90,199		22,829		22,829		202,016				2,238	03/25/2037
161630-CH-9	Chase Mortgage Finance Trust S CHASE 2007-A1 13M2 4.430% 03/25/37		07/02/2024	ALRe Corporate AAM		2,311,555	2,530,443	2,120,416	2,122,639		(5,051)		(5,051)		2,117,587		193,968	193,968	64,743	03/25/2037
16163C-AN-2	Chase Mortgage Finance Trust S CHASE 2006-A1 4A1 4.914% 09/25/36		12/01/2024	Paydown		47,496	49,590	42,011	42,751		4,744		4,744		47,496				1,077	09/25/2036
16163H-AH-4	Chase Mortgage Finance Trust S CHASE 2007-S3 1A8 5.750% 05/25/37		12/01/2024	Paydown		7,966	1,394	730	662		7,304		7,304		7,966				642	05/25/2037
16165L-AF-7	ChaseFlex Trust Series 2006-1 CFLX 2006-1 A4 6.300% 06/25/36		12/01/2024	Paydown		1,075,152	1,311,389	1,293,085	1,316,591		(241,439)		(241,439)		1,075,152				33,024	06/25/2036
16165T-AB-9	ChaseFlex Trust Series 2005-1 CFLX 2005-1 1A2 5.500% 02/25/35		12/01/2024	Paydown		60,921	60,921	54,053	54,053		6,868		6,868		60,921				1,593	02/25/2035
16165T-AH-6	ChaseFlex Trust Series 2005-1 CFLX 2005-1 2A3 6.000% 02/25/35		11/01/2024	Paydown			373	322	366		(263)	103	(366)						21	02/25/2035
16165T-AY-9	ChaseFlex Trust Series 2005-2 CFLX 2005-2 1A2 6.500% 06/25/35		11/01/2024	Paydown		100,744	94,984	88,313	75,135		25,608		25,608		100,744				3,432	06/25/2035
16165T-AZ-6	ChaseFlex Trust Series 2005-2 CFLX 2005-2 2A1 6.000% 06/25/35		11/01/2024	Paydown		149,593	148,841	101,264	96,884		52,709		52,709		149,593				5,065	06/25/2035
16165Y-AC-6	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 1A3 5.133% 08/25/37		12/26/2024	Paydown		55,628	42,939	35,901	36,077		19,551		19,551		55,628				1,005	08/25/2037
16165Y-AT-9	ChaseFlex Trust Multi-Class Mo CFLX 2007-M1 2F4 4.270% 08/25/37		12/01/2024	Paydown		122,449	162,327	151,127	139,511		(17,062)		(17,062)		122,449				1,996	08/25/2037
16372#-AA-0	Chemical Bank Tower Pt Trust P/T CERTS 4.589% 06/10/44		12/10/2024	Redemption 100.0000		207,626	207,626	207,626	207,626						207,626				5,197	06/10/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
16411Q-AG-6	Cheniere Energy Partners LP Senior Unsecured 4.500% 10/01/29		11/14/2024	ALRE SML Trust AAM		14,823,962	15,250,000	14,362,638	14,430,497		108,020		108,020		14,538,517		285,445	285,445	768,219	10/01/2029
16411Q-AP-6	Cheniere Energy Partners LP Senior Unsecured 5.950% 06/30/33		02/27/2024	Tax Free Exchange		2,494,692	2,500,000	2,494,350	2,494,626		67		67		2,494,692				23,552	06/30/2033
16412X-AL-9	Cheniere Corpus Christi Holdin Senior Secured 2.742% 12/31/39		05/30/2024	Morgan Stanley		6,343,200	8,000,000	6,090,720	6,130,493		59,963		59,963		6,190,456		152,744	152,744	91,400	12/31/2039
166756-AP-1	Chevron USA Inc Senior Unsecured 3.900% 11/15/24		11/15/2024	Maturity		214,000	214,000	237,090	218,034		(4,034)		(4,034)		214,000				8,346	11/15/2024
166756-AP-1	Chevron USA Inc Senior Unsecured 3.900% 11/15/24		08/09/2024	Various		2,986,421	2,990,000	3,312,619	3,046,358		(54,844)		(54,844)		2,991,514		(5,093)	(5,093)	85,514	11/15/2024
166756-AR-7	Chevron USA Inc Senior Unsecured 3.850% 01/15/28		08/06/2024	Various		11,860,080	12,000,000	11,916,247	11,949,062		7,059		7,059		11,956,120		(96,040)	(96,040)	480,608	01/15/2028
166756-AS-5	Chevron USA Inc Senior Unsecured 3.250% 10/15/29		09/13/2024	JPM SECURITIES LLC		16,491,020	17,000,000	19,048,698	18,364,874		(167,428)		(167,428)		18,197,445		(1,706,425)	(1,706,425)	507,993	10/15/2029
166764-BW-9	Chevron Corp Senior Unsecured 1.554% 05/11/25		05/02/2024	MMTL Modco AAM		1,539,754	1,600,000	1,505,056	1,519,223		19,360		19,360		1,538,582		1,172	1,172	11,810	05/11/2025
166764-BX-7	Chevron Corp Senior Unsecured 1.995% 05/11/27		08/06/2024	Goldman Sachs		9,405,900	10,000,000	10,605,400	10,315,280		(58,460)		(58,460)		10,256,820		(850,920)	(850,920)	147,408	05/11/2027
166764-BY-5	Chevron Corp Senior Unsecured 2.236% 05/11/30		09/23/2024	Barclays		909,370	1,000,000	1,000,000	1,000,000						1,000,000		(90,630)	(90,630)	19,441	05/11/2030
166764-CA-6	Chevron Corp Senior Unsecured 3.078% 05/11/50		05/13/2024	Goldman Sachs		4,258,063	6,250,000	4,045,725	4,054,094		13,695		13,695		4,067,790		190,273	190,273	98,325	05/11/2050
16678R-CC-9	Chevy Chase Funding LLC Mortga CCMFC 2004-4A A1 4.683% 10/25/35		12/26/2024	Paydown		646	646	485	485		162		162		646				17	10/25/2035
16678R-CL-9	Chevy Chase Funding LLC Mortga CCMFC 2004-BA A1 5.093% 10/25/35		12/26/2024	Paydown		136,896	136,896	122,897	128,150		8,746		8,746		136,896				3,906	10/25/2035
16678R-CV-7	Chevy Chase Funding LLC Mortga CCMFC 2005-1A B1 4.823% 01/25/36		12/26/2024	Paydown		18,540	32,332	11,478	11,950		6,590		6,590		18,540				3,892	01/25/2036
16678R-DM-6	Chevy Chase Funding LLC Mortga CCMFC 2005-2A B1 4.823% 05/25/36		12/26/2024	Paydown		20,091	20,371	6,315	6,915		13,176		13,176		20,091				422	05/25/2036
16678R-DV-6	Chevy Chase Funding LLC Mortga CCMFC 2005-3A B1 4.833% 07/25/36		12/26/2024	Paydown		19,895	19,936	4,560	5,119		14,777		14,777		19,895				438	07/25/2036
16678R-ED-5	Chevy Chase Funding LLC Mortga CCMFC 2005-BA B1 4.853% 06/25/36		12/26/2024	Paydown		79,241	89,067	62,521	56,470		17,732		17,732		79,241				2,448	06/25/2036
16678R-FC-6	Chevy Chase Funding LLC Mortga CCMFC 2006-1A A2 4.653% 12/25/46		12/26/2024	Paydown		177,906	302,399	254,624	238,421		(34,242)	26,274	(60,516)		177,906				6,112	12/25/2046
16678R-FL-6	Chevy Chase Funding LLC Mortga CCMFC 2004-1A IO 1.143% 01/25/35		04/27/2024	Paydown				(403)											(20,046)	01/25/2035
16678R-FM-4	Chevy Chase Funding LLC Mortga CCMFC 2004-2A IO 1.208% 05/25/35		04/27/2024	Paydown				(93)											(7,388)	05/25/2035
16678R-FW-2	Chevy Chase Funding LLC Mortga CCMFC 2005-1A NIO 0.194% 01/25/36		04/27/2024	Paydown				(5)											(514)	01/25/2036
16678R-FX-0	Chevy Chase Funding LLC Mortga CCMFC 2005-2A NIO 0.355% 05/25/36		04/27/2024	Paydown				(198)											(3,510)	05/25/2036
16678R-GD-3	Chevy Chase Funding LLC Mortga CCMFC 2005-AA NIO 0.307% 01/25/37		04/27/2024	Paydown				(3)											(455)	01/25/2037
16678R-GE-1	Chevy Chase Funding LLC Mortga CCMFC 2005-BA NIO 0.324% 06/25/36		04/27/2024	Paydown				(1)											(14)	06/25/2036
16678W-AB-2	Chevy Chase Funding LLC Mortga CCMFC 2006-2A A2 4.633% 04/25/47		12/26/2024	Paydown		36,986	38,789	34,278	35,066		1,921		1,921		36,986				725	04/25/2047
16678Y-AA-0	Chevy Chase Funding LLC Mortga CCMFC 2006-3A A1 4.583% 08/25/47		12/26/2024	Paydown		342,824	468,275	394,496	534,014		(191,190)		(191,190)		342,824				7,621	08/25/2047
167885-A#-9	Chicago Parking Meters LLC SR SECD NTS 5.070% 12/30/33		12/30/2024	Redemption 100.0000		310,125	310,125	310,125	310,125						310,125				10,054	12/30/2033
169905-AF-3	Choice Hotels International In Senior Unsecured 3.700% 12/01/29		07/19/2024	Various		21,154,149	23,400,000	22,517,060	22,615,059		60,856		60,856		22,675,914		(1,521,765)	(1,521,765)	529,104	12/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
170257-AG-4	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A3 6.500% 11/25/36		07/01/2024	Paydown		431	(613)	(444)	(171)	(140)	742		602		431				15	11/25/2036
170257-AH-2	CHL Mortgage Pass-Through Trus CWHL 2006-16 3A4 6.500% 11/25/36		12/01/2024	Paydown		9,424	(13,480)	(4,160)	(4,160)		13,584		13,584		9,424				322	11/25/2036
17025R-AA-3	CHL Mortgage Pass-Through Trus CWHL 2007-HY4 1A1 4.937% 09/25/47		12/01/2024	Paydown		107,180	106,417	98,532	99,715		7,465		7,465		107,180				2,934	09/25/2047
171232-AQ-4	Chubb Corp/The Senior Unsecured 6.000% 05/11/37		08/06/2024	Goldman Sachs		3,692,938	3,340,000	3,587,728	3,581,700		(7,655)		(7,655)		3,574,045		118,893	118,893	148,073	05/11/2037
171239-AG-1	Chubb INA Holdings LLC Senior Unsecured 1.375% 09/15/30		09/23/2024	Barclays		2,575,410	3,000,000	2,468,565	2,557,691		42,778		42,778		2,600,469		(25,059)	(25,059)	42,281	09/15/2030
171265-A@-0	Chugach Electric Association I 1ST MTG 2011 SER A 4.750% 03/15/41		03/15/2024	Redemption 100.0000		1,333,333	1,333,333	1,333,333	1,333,333						1,333,333				31,667	03/15/2041
171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B 2.910% 10/30/50		05/01/2024	Call 100.0000		240,952	240,952	240,952	240,952						240,952				81,161	10/30/2050
171265-C#-6	Chugach Electric Association I 1ST MTG 2020 SER A-B 2.910% 10/30/50		10/30/2024	Various		345,714	345,714	313,025	240,952		32,689		32,689		345,714				8,536	10/30/2050
17275R-AF-9	Cisco Systems Inc Senior Unsecured 5.500% 01/15/40		05/23/2024	JPM SECURITIES LLC		1,356,668	1,336,000	1,367,476	1,367,234		(502)		(502)		1,366,732		(10,064)	(10,064)	63,887	01/15/2040
17275R-AN-2	Cisco Systems Inc Senior Unsecured 3.625% 03/04/24		03/04/2024	Maturity		10,000,000	10,000,000	10,500,376	10,041,734		(41,734)		(41,734)		10,000,000				181,250	03/04/2024
17288X-AB-0	Citadel LP SENIOR 4.875% 01/15/27		03/21/2024	Various		11,932,461	12,204,000	11,757,550	11,797,548		28,805		28,805		11,826,353		106,108	106,108	409,851	01/15/2027
172967-AL-5	Citigroup Inc Senior Unsecured 7.875% 05/15/25		01/08/2024	AADE BLIC Modco AAM		1,032,651	1,000,000	1,041,580	1,004,542		(62)		(62)		1,004,480		28,171	28,171	11,594	05/15/2025
172967-BL-4	Citigroup Inc Subordinated 6.625% 06/15/32		06/27/2024	Morgan Stanley		3,745,035	3,500,000	4,202,785	3,959,937		(22,068)		(22,068)		3,937,869		(192,834)	(192,834)	124,311	06/15/2032
172967-HB-0	Citigroup Inc Subordinated 5.500% 09/13/25		04/09/2024	Various		8,200,164	8,200,000	8,192,595	8,193,286		1,025		1,025		8,194,311		5,853	5,853	252,435	09/13/2025
172967-JT-9	Citigroup Inc Subordinated 4.400% 06/10/25		03/21/2024	Various		10,852,050	11,000,000	11,091,121	11,050,792		(8,081)		(8,081)		11,042,711		(190,661)	(190,661)	141,167	06/10/2025
172967-JT-9	Citigroup Inc Subordinated 4.400% 06/10/25		01/08/2024	Various		2,964,127	3,000,000	2,987,760	2,997,887		28		28		2,997,915		(33,788)	(33,788)	10,267	06/10/2025
172967-KA-8	Citigroup Inc Subordinated 4.450% 09/29/27		09/13/2024	JPM SECURITIES LLC		3,761,138	3,750,000	3,732,750	3,743,603		1,129		1,129		3,744,732		16,406	16,406	160,849	09/29/2027
172967-KG-5	Citigroup Inc Senior Unsecured 3.700% 01/12/26		09/13/2024	JPM SECURITIES LLC		2,479,700	2,500,000	2,477,973	2,486,612		4,555		4,555		2,491,167		(11,467)	(11,467)	108,944	01/12/2026
172967-KG-5	Citigroup Inc Senior Unsecured 3.700% 01/12/26		08/09/2024	AAIA NonModco AAM		3,936,311	4,000,000	3,838,571	3,890,134		31,618		31,618		3,921,751		14,559	14,559	159,100	01/12/2026
172967-LD-1	Citigroup Inc Senior Unsecured 3.887% 01/10/28		08/06/2024	Goldman Sachs		6,846,980	7,000,000	7,000,000	7,000,000						7,000,000		(153,020)	(153,020)	292,497	01/10/2028
172967-LP-4	Citigroup Inc Senior Unsecured 3.668% 07/24/28		09/13/2024	Various		26,515,890	27,000,000	26,221,359	26,609,027		55,977		55,977		26,665,004		(149,114)	(149,114)	1,133,412	07/24/2028
172967-LS-8	Citigroup Inc Senior Unsecured 3.520% 10/27/28		09/13/2024	JPM SECURITIES LLC		1,955,720	2,000,000	1,879,260	1,937,169		8,451		8,451		1,945,619		10,101	10,101	62,382	10/27/2028
172967-LW-9	Citigroup Inc Senior Unsecured 4.075% 04/23/29		09/13/2024	JPM SECURITIES LLC		4,957,050	5,000,000	5,000,000	5,000,000						5,000,000		(42,950)	(42,950)	182,809	04/23/2029
172967-ME-8	Citigroup Inc Senior Unsecured 3.980% 03/20/30		09/13/2024	JPM SECURITIES LLC		2,942,220	3,000,000	3,000,000	3,000,000						3,000,000		(57,780)	(57,780)	118,073	03/20/2030
172967-MQ-1	Citigroup Inc Senior Unsecured 3.106% 04/08/26		05/03/2024	Various		9,372,094	9,600,000	9,433,750	9,437,573		24,139		24,139		9,461,712		(89,618)	(89,618)	156,439	04/08/2026
172973-4L-0	Citicorp Mortgage Securities R CMSI 2005-8 B1 5.073% 11/25/35		12/01/2024	Paydown			15,436	1,119	1,209		(1,209)		(1,209)						6	11/25/2035
17306S-AC-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR3 1A2A 4.841% 06/25/36		12/01/2024	Paydown		150,424	150,454	140,084			10,340		10,340		150,424				1,885	06/25/2036
17307G-2Z-0	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 1A1 6.570% 10/25/35		12/01/2024	Paydown		130,364	130,364	123,060	109,721		5,092		5,092		130,364				2,494	10/25/2035
17307G-3F-3	Citigroup Mortgage Loan Trust CMLTI 2006-AR1 3A1 6.570% 03/25/36		12/01/2024	Paydown		29,203	29,432	27,605	27,750		1,454		1,454		29,203				654	03/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17307G-6L-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR2 1A2 5.571% 03/25/36		12/01/2024	Paydown		121,658	121,786	108,359	118,879		2,779		2,779		121,658				4,877	03/25/2036
17307G-CX-4	Citigroup Mortgage Loan Trust CMLTI 2003-HE3 M3 7.978% 12/25/33		12/26/2024	Paydown		1,254,115	1,254,115	1,166,354	1,293,443		(39,328)		(39,328)		1,254,115				49,240	12/25/2033
17307G-F9-4	Citigroup Mortgage Loan Trust CMLTI 2005-8 2A3 5.500% 09/25/35		08/01/2024	Paydown		140,677	144,829	128,243	128,665		12,012		12,012		140,677				2,480	09/25/2035
17307G-F9-4	Citigroup Mortgage Loan Trust CMLTI 2005-8 2A3 5.500% 09/25/35		08/15/2024	ALRE - MMTL OC AAM		1,773,642	1,919,248	1,699,457	1,705,050		5,104		5,104		1,710,154		63,488	63,488	74,477	09/25/2035
17307G-K9-8	Citigroup Mortgage Loan Trust CMLTI 2005-9 21A1 5.500% 11/25/35		12/01/2024	Paydown		52,182	56,021	48,731	51,249		933		933		52,182				1,748	11/25/2035
17307G-PF-9	Citigroup Mortgage Loan Trust CMLTI 2005-WF1 A5 5.010% 11/25/34		01/01/2024	Paydown		1	1	1	1						1					11/25/2034
17307G-T4-0	Citigroup Mortgage Loan Trust CMLTI 2005-10 1A1A 5.248% 12/25/35		12/01/2024	Paydown		57,954	58,869	34,931	26,539		31,415		31,415		57,954				1,138	12/25/2035
17307G-TH-1	Citigroup Mortgage Loan Trust CMLTI 2005-3 2A2 6.223% 08/25/35		12/01/2024	Paydown		105,105	105,344	97,932	98,793		6,312		6,312		105,105				3,389	08/25/2035
17307G-VM-7	Citigroup Mortgage Loan Trust CMLTI 2005-WF2 AF6B 6.050% 08/25/35		12/01/2024	Paydown		343,803	343,803	330,921	309,896		33,907		33,907		343,803				9,888	08/25/2035
17307G-W5-3	Citigroup Mortgage Loan Trust CMLTI 2005-11 A1A 7.220% 05/25/35		12/01/2024	Paydown		2,586	2,586	2,558	2,584		1		1		2,586				103	05/25/2035
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3 5.500% 08/25/35		12/01/2024	Paydown			211,236	173,156	173,411		(170,806)	2,605	(173,411)						6,463	08/25/2035
17307G-YH-5	Citigroup Mortgage Loan Trust CMLTI 2005-5 21A5 5.500% 08/25/35		12/01/2024	Paydown		114,325	143,382	117,491	128,039		(13,714)		(13,714)		114,325				4,517	08/25/2035
173097-AH-9	Citigroup Mortgage Loan Trust CMLTI 2009-12 4A2 5.500% 11/25/35		12/01/2024	Paydown		4,302	13,285	10,628	10,457		(6,155)		(6,155)		4,302				362	11/25/2035
173097-AK-2	Citigroup Mortgage Loan Trust CMLTI 2009-12 5A2 4.363% 07/25/37		06/01/2024	Paydown		5,735	4,158	2,173	(1,070)		4,045		4,045		5,735				69	07/25/2037
17309A-AC-3	CitiMortgage Alternative Loan CMALT 2006-A1 1A3 5.750% 04/25/36		12/01/2024	Paydown		32,053	28,752	23,406	24,436		7,617		7,617		32,053				1,108	04/25/2036
17309B-AB-3	Citigroup Mortgage Loan Trust CMLTI 2006-WF2 A2C 4.271% 05/25/36		12/01/2024	Paydown		143,516	143,516	57,512	54,361		89,155		89,155		143,516				1,881	05/25/2036
17309F-AH-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR5 1A5A 5.082% 07/25/36		12/01/2024	Paydown		8,672	8,811	8,469			203		203		8,672				124	07/25/2036
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10 6.000% 07/25/36		12/01/2024	Paydown		478,467	525,008	455,947	33,827		16,753	10,081	6,672		478,467				8,557	07/25/2036
17309R-AG-7	Citigroup Mortgage Loan Trust CMLTI 2006-AR6 2A1 4.593% 09/25/36		12/26/2024	Paydown		47,741	47,741	43,771	45,449		2,292		2,292		47,741				722	09/25/2036
17309V-AA-1	CitiMortgage Alternative Loan CMALT 2006-A4 1A1 6.000% 09/25/36		12/01/2024	Paydown		84,141	90,956	81,805	85,540		2,366	3,765	(1,399)		84,141				3,504	09/25/2036
17309Y-AE-7	Citigroup Mortgage Loan Trust CMLTI 2006-FX1 A5 7.755% 10/25/36		12/01/2024	Paydown		81,752	81,752	52,467	51,744		30,008		30,008		81,752				1,266	10/25/2036
173105-AH-0	Citicorp Mortgage Securities T CMSI 2007-1 1A8 6.000% 01/25/37		12/01/2024	Paydown		77,110	110,240	99,605	104,869		(23,084)	4,675	(27,759)		77,110				4,696	01/25/2037
17310N-AE-8	Citicorp Residential Mortgage CRMSI 2006-3 A5 4.559% 11/25/36		12/01/2024	Paydown		381,002	381,002	382,960	379,811		1,191		1,191		381,002				10,841	11/25/2036
17310R-AM-1	Citigroup Mortgage Loan Trust CMLTI 2006-AR9 2A 5.990% 11/25/36		12/01/2024	Paydown		199,741	225,585	160,495	149,114		38,113		38,113		199,741				5,597	11/25/2036
17311C-AE-1	Citigroup Mortgage Loan Trust CMLTI 2007-WFH1 M2 4.873% 01/25/37		12/26/2024	Paydown		407,332	407,332	391,507	393,853		13,479		13,479		407,332				13,345	01/25/2037
17311L-AA-9	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A1A 5.251% 04/25/37		08/01/2024	Paydown		133,848	149,997	127,669	128,193		5,655		5,655		133,848				3,058	04/25/2037
17311L-AA-9	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A1A 5.251% 04/25/37		08/15/2024	ALRE - MMTL OC AAM		2,342,501	2,725,601	2,319,877	2,329,398		(12,268)		(12,268)		2,317,130		25,371	25,371	99,122	04/25/2037
17311L-AB-7	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A2A 4.979% 04/25/37		12/01/2024	Paydown		537,068	569,935	512,336	(71,334)		32,218		32,218		537,068				(4,653)	04/25/2037

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17311W-AA-5	Citigroup Mortgage Loan Trust CMLTI 2007-AR4 1A1A 4.706% 03/25/37		12/01/2024	Paydown		11,355	11,088	10,767	11,066		289		289		11,355				184	03/25/2037
17312K-AJ-1	Citicorp Mortgage Securities T CMSI 2007-5 1A9 6.000% 06/25/37		12/01/2024	Paydown		270,599	288,612	268,019	253,450		17,149		17,149		270,599				13,809	06/25/2037
17312V-AE-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 1A3A 4.038% 10/25/46		12/01/2024	Paydown		415,525	414,959	391,023	414,024		1,501		1,501		415,525				10,528	10/25/2046
17312V-AW-8	Citigroup Mortgage Loan Trust CMLTI 2007-6 2A5 2.197% 05/25/37		12/25/2024	Paydown				57,881	52,721		(57,809)		(57,809)						3,484	05/25/2037
17313F-AR-3	Citigroup Mortgage Loan Trust CMLTI 2007-AR8 2A1A 5.229% 07/25/37		12/01/2024	Paydown		166,095	156,161	142,341	146,009		20,086		20,086		166,095				4,862	07/25/2037
17313R-AA-4	Citigroup Mortgage Loan Trust CMLTI 2007-11 1A1 6.000% 05/25/36		12/01/2024	Paydown		18,817	22,886	18,733	18,919		(102)		(102)		18,817				876	05/25/2036
17314U-AJ-7	Citigroup Mortgage Loan Trust CMLTI 2009-1 2A2 5.330% 06/25/37		10/01/2024	Paydown		48,791	18,295	13,313	12,037		36,754		36,754		48,791				591	06/25/2037
17315G-AF-5	Citigroup Mortgage Loan Trust CMLTI 2009-5 3A2 5.500% 06/25/36		06/01/2024	Paydown		122,852	123,646	112,290	790,051		(667,199)		(667,199)		122,852				2,128	06/25/2036
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2 6.581% 01/25/37		12/01/2024	Paydown		172,139	172,139	132,997	(158,811)		75,253		75,253		172,139				2,796	01/25/2037
17315J-BK-7	Citigroup Mortgage Loan Trust CMLTI 2009-6 16A2 6.000% 03/25/36		12/01/2024	Paydown		28,092	34,679	28,585	28,665		(573)		(573)		28,092				1,154	03/25/2036
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36		12/01/2024	Paydown		80,818	81,565	76,513	76,398		4,420		4,420		80,818				3,401	12/25/2036
17318D-AB-8	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2011-2 1A2 5.905% 10/25/35		12/01/2024	Paydown		69,511	69,511	66,644	69,987		(476)		(476)		69,511				1,281	10/25/2035
17318V-AB-8	Citigroup Mortgage Loan Trust CMLTI 2011-9 1A2 4.979% 04/25/37		12/01/2024	Paydown		185,533	196,887	176,413	179,986		5,546		5,546		185,533				4,061	04/25/2037
17319B-AB-1	Citigroup Mortgage Loan Trust CMLTI 2012-6 1A2 4.979% 04/25/37		12/01/2024	Paydown		301,735	320,200	254,159	296,702		5,033		5,033		301,735				6,533	04/25/2037
17319G-AG-9	Citigroup Mortgage Loan Trust CMLTI 2012-4 2A2 5.046% 11/25/35		12/01/2024	Paydown		80,322	80,322	75,202	78,444		1,878		1,878		80,322				898	11/25/2035
17319N-AF-6	Citigroup Mortgage Loan Trust CMLTI 2012-7 3A2 4.451% 04/25/37		08/01/2024	Paydown		313,126	295,838	237,410	259,167		53,959		53,959		313,126				6,279	04/25/2037
17319N-AF-6	Citigroup Mortgage Loan Trust CMLTI 2012-7 3A2 4.451% 04/25/37		08/15/2024	ALRE - MMTL OC AAM		1,562,395	1,743,717	1,399,333	1,527,577		(585)		(585)		1,526,992		35,404	35,404	52,836	04/25/2037
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2 4.542% 10/25/36		12/01/2024	Paydown		49,147	49,170	43,828	11,790		5,128		5,128		49,147				666	10/25/2036
17319N-AR-0	Citigroup Mortgage Loan Trust CMLTI 2012-7 8A2 4.542% 10/25/36		08/08/2024	USAA - AAIA Modco AAM		446,297	508,638	474,304	482,102		(962)		(962)		481,140		(34,844)	(34,844)	14,816	10/25/2036
17319T-AB-2	Citigroup Mortgage Loan Trust CMLTI 2012-8 1A2 6.639% 10/25/35		12/01/2024	Paydown		165,436	165,436	167,367	169,873		(4,436)		(4,436)		165,436				5,246	10/25/2035
17321H-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-6 1A2 4.703% 11/25/35		12/25/2024	Paydown		156,677	156,677	146,588	154,636		2,041		2,041		156,677				5,046	11/25/2035
17322C-AB-4	Citigroup Mortgage Loan Trust CMLTI 2013-12 1A2 5.535% 03/25/35		12/01/2024	Paydown		949,840	955,806	915,459	915,185		34,655		34,655		949,840				27,386	03/25/2035
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36		12/01/2024	Paydown		228,986	229,096	197,771	201,061		27,925		27,925		228,986				6,636	02/20/2036
17322J-AD-5	Citigroup Mortgage Loan Trust CMLTI 2014-2 2A2 6.302% 04/25/36		06/18/2024	Citigroup		4,656,913	5,217,830	4,884,123	5,179,025		3,218		3,218		5,182,243		(525,329)	(525,329)	168,116	04/25/2036
17322J-AD-5	Citigroup Mortgage Loan Trust CMLTI 2014-2 2A2 6.302% 04/25/36		05/01/2024	Paydown		219,032	232,911	218,015	231,178		(12,147)		(12,147)		219,032				3,552	04/25/2036
17322N-AH-7	Citigroup Mortgage Loan Trust CMLTI 2014-J1 AIO 0.124% 06/25/44		12/01/2024	Paydown				15	15		(15)		(15)						1,007	06/25/2044
17323L-AC-1	Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2 4.723% 03/25/36		12/26/2024	Paydown		1,403,800	1,403,800	1,393,380	815,450		347		347		1,403,800				20,951	03/25/2036
17323L-AC-1	Citigroup Mortgage Loan Trust CMLTI 2015-3 1A2 4.723% 03/25/36		08/14/2024	AADE BLIC NonModco AAM		1,797,715	1,795,688	1,771,312	1,793,467		11,723		11,723		1,805,191		(7,476)	(7,476)	55,722	03/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
17323X-AL-5	Citigroup Mortgage Loan Trust CMLTI 2015-5 4A2 5.871% 04/20/35		12/01/2024	Paydown		695,728	695,728	680,292	696,501		(772)		(772)		695,728				25,110	04/20/2035
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.703% 01/25/36		12/26/2024	Paydown		34,666	48,286	44,068			(9,402)		(9,402)		34,666				732	01/25/2036
17327R-AC-4	Citigroup Mortgage Loan Trust CMLTI 2019-RP1 M2 4.000% 01/25/66		06/21/2024	ALRE - DFL Trust AAM		250,635	275,000	200,750	204,332		2,079		2,079		206,411		44,224	44,224	6,111	01/25/2066
17327R-AD-2	Citigroup Mortgage Loan Trust CMLTI 2019-RP1 M3 4.000% 01/25/66		06/21/2024	ALRE - DFL Trust AAM		304,307	345,000	234,600	237,535		1,769		1,769		239,304		65,003	65,003	7,667	01/25/2066
17328H-BF-7	Citigroup Commercial Mortgage CGCMT 2019-GC43 XA 0.598% 11/10/52		12/01/2024	Paydown				601,154	432,588		(432,588)		(432,588)						84,705	11/10/2052
17328P-CB-7	Citigroup Mortgage Loan Trust CMLTI 2020-EXP2 B3W 4.137% 08/25/50		12/01/2024	Paydown		80,695	80,695	82,715	82,743		(2,049)		(2,049)		80,695				1,755	08/25/2050
184496-AP-2	Clean Harbors Inc SENIOR 5.125% 07/15/29		03/16/2024	ALRE - MSPL Trust AAM - AFS		(2,859,740)	(3,000,000)	(2,864,063)	(2,866,793)						(2,866,793)		7,053	7,053	(54,240)	07/15/2029
184692-4@-7	CLEARBRIDGE ENERGY MLP FUND IN MRPS SER F 6.160% 06/11/25		11/30/2024	Tax Free Exchange		800,000	800,000	800,000	800,000						800,000				27,013	06/11/2025
18539U-AC-9	Clearway Energy Operating LLC SENIOR 4.750% 03/15/28		08/07/2024	Various		9,617,010	10,000,000	9,875,863	9,903,661		12,485		12,485		9,916,146		(299,136)	(299,136)	398,472	03/15/2028
191216-CR-9	Coca-Cola Co/The Senior Unsecured 3.375% 03/25/27		06/14/2024	JPM SECURITIES LLC		1,549,856	1,600,000	1,514,640	1,520,263		10,611		10,611		1,530,875		18,981	18,981	39,300	03/25/2027
191216-DL-1	Coca-Cola Co/The Senior Unsecured 3.000% 03/05/51		05/23/2024	JPM SECURITIES LLC		2,537,513	3,750,000	2,438,925	2,443,735		8,781		8,781		2,452,515		84,997	84,997	82,188	03/05/2051
19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51		12/25/2024	Paydown		68,620	68,620	62,741			5,879		5,879		68,620				380	07/25/2051
19425A-AE-4	College Ave Student Loans 2021 CASL 2021-B D 3.780% 06/25/52		12/25/2024	Paydown		210,859	210,859	210,762	210,796		63		63		210,859				4,269	06/25/2052
194262-BK-6	College Loan Corp Trust I COLLE 2002-2 B4 1.287% 03/01/42		06/21/2024	ALRE - DFL Trust AAM		39,373,756	40,000,000	36,000,000	39,015,328		(110,456)		(110,456)		38,904,873		468,883	468,883	1,430,426	03/01/2042
194267-AN-0	College Loan Corp Trust I COLLE 2007-1 B3 1.669% 01/25/47		12/30/2024	Various		1,345,277	1,375,000	1,236,328	1,176,201		80,422		80,422		1,256,623		88,653	88,653	45,420	01/25/2047
194267-AN-0	College Loan Corp Trust I COLLE 2007-1 B3 1.669% 01/25/47		05/30/2024	Various		5,470,172	5,900,000	5,357,938	5,113,713		169,212		169,212		5,282,925		187,247	187,247	23,925	01/25/2047
195869-AJ-1	Colonial Pipeline Co SR NTS 6.580% 08/28/32		11/21/2024	AARE Surplus AAM		2,092,577	2,000,000	2,130,320	2,068,128		(5,487)		(5,487)		2,062,641		29,936	29,936	161,941	08/28/2032
198280-AF-6	Columbia Pipeline Group Inc Senior Unsecured 4.500% 06/01/25		08/14/2024	Various		18,338,546	18,500,000	18,359,227	18,471,543		6,164		6,164		18,477,707		(139,161)	(139,161)	433,969	06/01/2025
19828T-AB-2	Columbia Pipelines Operating C Senior Unsecured 6.036% 11/15/33		06/26/2024	JPM SECURITIES LLC		1,026,450	1,000,000	955,020	955,691		1,962		1,962		957,653		68,797	68,797	53,486	11/15/2033
20030N-AC-5	Comcast Corp Senior Unsecured 7.050% 03/15/33		11/12/2024	ALRE SML Trust AAM		5,711,508	5,000,000	5,818,400	5,421,996		(30,777)		(30,777)		5,391,219		320,289	320,289	408,313	03/15/2033
20030N-CH-2	Comcast Corp Senior Unsecured 3.550% 05/01/28		09/13/2024	Various		14,644,750	15,000,000	15,435,635	15,190,609		(68,457)		(68,457)		15,122,152		(477,402)	(477,402)	355,493	05/01/2028
20030N-CN-9	Comcast Corp Senior Unsecured 4.950% 10/15/58		07/31/2024	Various		1,822,059	2,000,000	1,993,887	1,994,056		38		38		1,994,094		(172,035)	(172,035)	78,650	10/15/2058
20030N-CR-0	Comcast Corp Senior Unsecured 3.700% 04/15/24		03/05/2024	Royal Bank of Canada		2,494,400	2,500,000	2,464,865	2,491,112		5,641		5,641		2,496,752		(2,352)	(2,352)	36,486	04/15/2024
20030N-CR-0	Comcast Corp Senior Unsecured 3.700% 04/15/24		04/15/2024	Maturity		5,000,000	5,000,000	4,991,750	4,999,531		469		469		5,000,000				92,500	04/15/2024
20030N-DZ-1	Comcast Corp Senior Unsecured 5.250% 11/07/25		01/31/2024	Citigroup		3,792,525	3,750,000	3,769,763	3,769,227		(830)		(830)		3,768,398		24,127	24,127	46,484	11/07/2025
20030N-EB-3	Comcast Corp Senior Unsecured 5.500% 11/15/32		05/16/2024	Morgan Stanley		2,564,150	2,500,000	2,473,275	2,473,908		885		885		2,474,793		89,357	89,357	70,660	11/15/2032
20030N-EG-2	Comcast Corp Senior Unsecured 5.500% 05/15/64		01/31/2024	Barclays		10,290,500	10,000,000	9,953,000	9,953,327		27		27		9,953,354		337,146	337,146	117,639	05/15/2064
20048E-AE-1	COMM 2013-LC6 Mortgage Trust COMM 2013-LC6 D 3.920% 01/10/46		08/01/2024	Paydown		121,667	121,667	118,895	118,945		2,722		2,722		121,667				1,838	01/10/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
20048E-AE-1	COMM 2013-LC6 Mortgage Trust COMM 2013-LC6 D 3.920% 01/10/46		08/15/2024	MMTL Modco AAM		529,995	563,076	550,246	550,477		4,050		4,050		554,527		(24,532)	(24,532)	15,868	01/10/2046
202795-JG-6	Commonwealth Edison Co Secured 4.350% 11/15/45		08/08/2024	ALRE - DFL Trust AAM		613,546	700,000	846,657	829,359		(2,589)		(2,589)		826,771		(213,224)	(213,224)	22,245	11/15/2045
202795-JH-4	Commonwealth Edison Co Secured 2.550% 06/15/26		06/26/2024	JPM SECURITIES LLC		1,133,832	1,191,000	1,303,715	1,239,047		(10,589)		(10,589)		1,228,457		(94,625)	(94,625)	16,198	06/15/2026
202795-JL-5	Commonwealth Edison Co Secured 3.750% 08/15/47		08/08/2024	ALRE - DFL Trust AAM		507,788	645,000	719,908	711,841		(1,203)		(1,203)		710,638		(202,850)	(202,850)	23,717	08/15/2047
20633K-A#-5	Concord Music Royalties LLC Y 3.190% 10/20/73		10/20/2024	Paydown				3	3		(3)		(3)						10,524,218	10/20/2073
20633K-A@-7	Concord Music Royalties LLC X 2.990% 10/20/73		10/20/2024	Paydown				2	2		(2)		(2)						4,494,508	10/20/2073
207597-EJ-0	Connecticut Light and Power Co Secured 3.200% 03/15/27		08/06/2024	Various		2,475,005	2,550,000	2,541,330	2,546,920		553		553		2,547,472		(72,468)	(72,468)	72,987	03/15/2027
20825C-AQ-7	ConocoPhillips Senior Unsecured 6.500% 02/01/39		08/09/2024	AAIA NonModco AAM		5,630,065	5,000,000	5,894,435	5,839,377		(23,178)		(23,178)		5,816,199		(186,135)	(186,135)	332,222	02/01/2039
20825C-AY-0	ConocoPhillips Senior Unsecured 4.300% 08/15/28		11/21/2024	Barclays		14,751,150	15,000,000	17,161,821	16,593,655		(315,161)		(315,161)		16,278,494		(1,527,344)	(1,527,344)	818,792	08/15/2028
20826F-BG-0	ConocoPhillips Co Senior Unsecured 5.550% 03/15/54		06/14/2024	JPM SECURITIES LLC		3,805,275	3,750,000	3,400,613	3,401,710		2,186		2,186		3,403,896		401,379	401,379	173,437	03/15/2054
20826F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63		06/14/2024	Various		2,925,478	2,850,000	2,752,723	2,753,115		406		406		2,753,522		171,956	171,956	121,125	09/15/2063
209111-FV-0	Consolidated Edison Co of New Senior Unsecured 4.125% 05/15/49		08/08/2024	ALRE - DFL Trust AAM		406,875	500,000	499,825	499,843		2		2		499,846		(92,971)	(92,971)	15,068	05/15/2049
209111-GF-4	Consolidated Edison Co of New Senior Unsecured 5.500% 03/15/34		06/26/2024	Various		16,251,879	16,000,000	15,913,584	15,913,812		2,052		2,052		15,915,864		336,015	336,015	500,806	03/15/2034
209111-GG-2	Consolidated Edison Co of New Senior Unsecured 5.900% 11/15/53		06/26/2024	Various		14,130,430	13,500,000	13,376,475	13,376,592		454		454		13,377,047		753,383	753,383	389,072	11/15/2053
21036P-AQ-1	Constellation Brands Inc Senior Unsecured 3.700% 12/06/26		08/06/2024	Various		5,034,731	5,161,000	4,940,825	5,052,116		20,001		20,001		5,072,117		(37,387)	(37,387)	121,977	12/06/2026
21036P-AS-7	Constellation Brands Inc Senior Unsecured 3.500% 05/09/27		08/06/2024	Goldman Sachs		4,858,900	5,000,000	5,675,850	5,350,838		(66,779)		(66,779)		5,284,058		(425,158)	(425,158)	130,278	05/09/2027
210385-AD-2	Constellation Energy Generatio Senior Unsecured 6.125% 01/15/34		07/02/2024	Various		8,354,399	8,000,000	8,006,320	8,005,705		(591)		(591)		8,005,115		349,284	349,284	367,954	01/15/2034
210795-PZ-7	United Airlines 2012-1 Class A Secured 4.150% 10/25/25		04/11/2024	Redemption 100.0000		483,203	483,203	483,203	483,203						483,203				10,026	10/25/2025
212168-AA-6	Continental Wind LLC SR SECD NTS 6.000% 02/28/33		09/03/2024	Various		495,669	495,669	533,447	523,708		(28,039)		(28,039)		495,669				20,987	02/28/2033
22160K-AM-7	Costco Wholesale Corp Senior Unsecured 3.000% 05/18/27		06/14/2024	JPM SECURITIES LLC		1,534,400	1,600,000	1,488,624	1,495,669		13,198		13,198		1,508,867		25,533	25,533	27,867	05/18/2027
22160K-AN-5	Costco Wholesale Corp Senior Unsecured 1.375% 06/20/27		09/13/2024	Various		8,348,510	9,000,000	9,182,042	9,097,968		(17,977)		(17,977)		9,079,991		(731,481)	(731,481)	79,521	06/20/2027
22160K-AP-0	Costco Wholesale Corp Senior Unsecured 1.600% 04/20/30		08/09/2024	AAIA NonModco AAM		2,348,106	2,720,000	2,280,924	2,355,393		31,192		31,192		2,386,585		(38,479)	(38,479)	34,937	04/20/2030
22160N-AA-7	CoStar Group Inc SENIOR 2.800% 07/15/30		06/14/2024	Goldman Sachs		4,235,650	5,000,000	4,209,500	4,301,268		41,786		41,786		4,343,054		(107,404)	(107,404)	129,111	07/15/2030
22234*-AA-0	Walgreen Co. SECURED 5.520% 09/15/30		12/15/2024	Redemption 100.0000		237,156	237,156	237,156	237,156						237,156				7,151	09/15/2030
223611-A#-1	Cowboys Stadium LP SR SECD NTS 3.950% 03/31/34		09/30/2024	Redemption 100.0000		2,118,848	2,118,848	2,247,166	2,228,877		(110,028)		(110,028)		2,118,848				62,975	03/31/2034
223611-A@-3	Cowboys Stadium LP SECURED 3.460% 03/31/34		09/30/2024	Redemption 100.0000		2,129,965	2,129,965	2,197,804	2,188,155		(58,190)		(58,190)		2,129,965				55,431	03/31/2034
224044-BV-8	Cox Communications Inc Senior Unsecured 8.375% 03/01/39		08/08/2024	ALRE - DFL Trust AAM		1,204,088	1,000,000	1,436,820	1,313,764		(8,271)		(8,271)		1,305,494		(101,405)	(101,405)	78,399	03/01/2039
224044-CC-9	Cox Communications Inc Senior Unsecured 4.500% 06/30/43		06/21/2024	ALRE - DFL Trust AAM		1,104,310	1,348,000	1,145,665	1,174,431		2,373		2,373		1,176,804		(72,494)	(72,494)	28,814	06/30/2043
224044-CG-0	Cox Communications Inc Senior Unsecured 3.350% 09/15/26		08/06/2024	Goldman Sachs		18,390,760	19,000,000	18,548,332	18,720,971		58,481		58,481		18,779,452		(388,692)	(388,692)	558,706	09/15/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
224044-CJ-4	Cox Communications Inc Senior Unsecured 3.500% 08/15/27		08/06/2024	Various		19,223,400	19,900,000	19,103,534	19,551,791		54,102		54,102		19,605,893		(382,493)	(382,493)	681,022	08/15/2027
224044-CM-7	Cox Communications Inc Senior Unsecured 2.950% 10/01/50		06/21/2024	ALRE - DFL Trust AAM		304,916	500,000	495,947	496,240		44		44		496,284		(191,368)	(191,368)	10,653	10/01/2050
22540V-2L-5	Credit Suisse First Boston Mor CSFB 2002-HE16 M1 5.773% 10/25/32		12/26/2024	Paydown		188,712	188,712	184,944	187,830		882		882		188,712				5,253	10/25/2032
22540V-4R-0	Credit Suisse First Boston Mor CSFB 2002-AR21 1A1 0.098% 06/25/32		07/01/2024	Paydown		2	2				2		2		2					06/25/2032
22540V-BW-1	Credit Suisse First Boston Mor CSFB 2001-HE20 AIO 12.224% 04/25/32		12/25/2024	Paydown															219	04/25/2032
22540V-CR-1	Credit Suisse First Boston Mor CSFB 2001-HE22 AIO 12.224% 02/25/32		12/25/2024	Paydown															624	02/25/2032
22540V-N2-4	Credit Suisse First Boston Mor CSFB 2002-HE11 AIO 12.960% 10/25/32		02/27/2024	Call 0.0000		3											3	3		10/25/2032
22540V-UE-0	Credit Suisse First Boston Mor CSFB 2002-AR2 2X 0.000% 02/25/32		04/27/2024	Paydown			(1,576,214)	(45,316)												02/25/2032
22541N-4X-4	Credit Suisse First Boston Mor CSFB 2003-AR12 3A1 5.173% 04/25/33		12/25/2024	Paydown		32,610	32,610	29,255	30,916		1,694		1,694		32,610				820	04/25/2033
22541N-NM-7	Credit Suisse First Boston Mor CSFB 2002-AR28 1A1 6.388% 11/25/32		12/01/2024	Paydown		9,899	9,899	9,775	10,158		(259)		(259)		9,899				303	11/25/2032
22541N-PQ-6	CSFB Mortgage-Backed Pass-Thro CSFB 2002-29 AX 7.000% 10/25/32		12/01/2024	Paydown					277		(277)		(277)						759	10/25/2032
22541N-TX-7	Credit Suisse First Boston Mor CSFB 2002-30 2X 7.000% 11/25/32		12/01/2024	Paydown															370	11/25/2032
22541Q-2J-0	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR30 CB1 5.844% 01/25/34		12/01/2024	Paydown		472,927	472,927	425,634	463,640		9,287		9,287		472,927				13,023	01/25/2034
22541Q-3P-5	Home Equity Asset Trust HEAT 2003-8 AIOS 0.000% 04/25/34		01/17/2024	Paydown															(1,487)	04/25/2034
22541Q-CR-1	Credit Suisse First Boston Mor CSFB 2003-AR15 4X 0.000% 06/25/33		04/27/2024	Paydown			(916,179)	(29,776)												06/25/2033
22541Q-FF-4	CSFB Mortgage-Backed Pass-Thro CSFB 2003-AR18 2X 0.000% 07/25/33		09/02/2024	Paydown				7	7		(7)		(7)							07/25/2033
22541Q-MA-7	Credit Suisse First Boston Mor CSFB 2003-19 1A4 5.250% 07/25/33		07/01/2024	Paydown		49,538	49,538	45,418	45,597		3,940		3,940		49,538				1,243	07/25/2033
22541Q-NS-7	Home Equity Asset Trust 2003-5 HEAT 2003-5 AIOS 0.000% 12/25/33		01/17/2024	Paydown															(1,766)	12/25/2033
22541Q-SA-1	Credit Suisse First Boston Mor CSFB 2003-AR22 4X 0.000% 08/25/33		04/27/2024	Paydown			(776,786)	(77,679)												08/25/2033
22541S-5T-1	Credit Suisse First Boston Mor CSFB 2005-F1X1 A4 6.010% 05/25/35		12/01/2024	Paydown		497,723	497,723	470,387	485,696		12,027		12,027		497,723				18,576	05/25/2035
22541S-ED-6	Credit Suisse First Boston Mor CSFB 2004-AR3 3X 0.758% 04/25/34		12/01/2024	Paydown															147	04/25/2034
22541S-FK-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2X 0.306% 05/25/34		12/01/2024	Paydown															34	05/25/2034
22541S-FX-1	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR4 2A2 5.363% 05/25/34		12/01/2024	Paydown		13,880	13,880	13,880	13,880						13,880				377	05/25/2034
22541S-G2-8	Credit Suisse First Boston Mor CSFB 2004-AA1 M2 5.503% 02/25/35		12/26/2024	Paydown		101,943	101,943	95,086	96,412		5,531		5,531		101,943				3,073	02/25/2035
22541S-JQ-2	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 2X 0.197% 06/25/34		12/01/2024	Paydown															182	06/25/2034
22541S-JR-0	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 9X 0.301% 06/25/34		12/01/2024	Paydown															71	06/25/2034
22541S-JS-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 11M1 5.553% 06/25/34		12/26/2024	Paydown		14,247	14,247	14,082	14,219		29		29		14,247				815	06/25/2034
22541S-UQ-9	CSFB Mortgage-Backed Pass-Thro CSFB 2004-4 3A4 5.500% 08/25/34		12/01/2024	Paydown		170	170	128	128		43		43		170				3	08/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22541S-X7-8	CSFB Mortgage-Backed Pass-Thro CSFB 2004-8 8A4 5.750% 12/25/34		12/01/2024	Paydown		21,757	21,757	22,116	21,909		(152)		(152)		21,757				684	12/25/2034
22541S-XV-5	Credit Suisse First Boston Mor CSFB 2004-AR8 CB1 5.603% 09/25/34		12/26/2024	Paydown		660,995	660,995	641,475	646,276		14,719		14,719		660,995				20,398	09/25/2034
225458-5X-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-9 4A4 0.050% 10/25/35		12/25/2024	Paydown															92	10/25/2035
225458-LU-0	CSFB Mortgage-Backed Pass-Thro CSFB 2005-3 DB1 5.518% 07/25/35		12/01/2024	Paydown			163,092	17,125	19,758		(19,758)		(19,758)						5,154	07/25/2035
225458-PN-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A1 4.853% 06/25/35		12/25/2024	Paydown		165,782	165,314	119,655	102,526		63,256		63,256		165,782				4,877	06/25/2035
225458-PP-7	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A2 0.100% 06/25/35		12/25/2024	Paydown															4	06/25/2035
225458-PV-4	CSFB Mortgage-Backed Pass-Thro CSFB 2005-4 2A8 0.150% 06/25/35		12/25/2024	Paydown															7	06/25/2035
225458-UC-0	Credit Suisse First Boston Mor CSFB 2005-5 3A6 0.050% 07/25/35		05/25/2024	Paydown															28	07/25/2035
225458-Y2-8	Credit Suisse First Boston Mor CSFB 2005-8 3A5 5.803% 09/25/35		07/25/2024	Paydown		8,630	8,630	7,527	7,413		1,217		1,217		8,630				259	09/25/2035
225470-DV-2	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 2A1 5.250% 11/25/20		12/02/2024	Paydown			(156)	(151)	(29)	(127)	156		29						1	11/25/2020
225470-EC-3	CSFB Mortgage-Backed Pass-Thro CSFB 2005-10 5A1 5.153% 11/25/35		12/25/2024	Paydown		130,153	132,144	98,000	87,916		42,238		42,238		130,153				3,899	11/25/2035
225470-RU-9	Credit Suisse First Boston Mor CSFB 2005-12 3A1 7.000% 01/25/36		10/01/2024	Paydown			(15,481)	(2,343)	(2,209)		2,209		2,209						88	01/25/2036
225470-SD-6	Credit Suisse First Boston Mor CSFB 2005-12 DX1 6.500% 01/25/36		12/01/2024	Paydown				543	549		(549)		(549)						303	01/25/2036
225492-AJ-6	CSMC Series 2008-2R CSMC 2008-2R 2A3 6.000% 07/25/37		12/01/2024	Paydown				217	359		(359)		(359)						783	07/25/2037
2254W0-EP-6	Credit Suisse First Boston Mor CSFB 2002-34 AX 6.500% 01/25/33		12/01/2024	Paydown															649	01/25/2033
2254W0-GA-7	Credit Suisse First Boston Mor CSFB 2003-1 1X 7.000% 02/25/33		12/01/2024	Paydown															1,777	02/25/2033
2254W0-MF-9	Adjustable Rate Mortgage Trust ARMT 2005-12 2A1 5.059% 03/25/36		12/01/2024	Paydown		187,709	187,709	160,858	158,674		29,035		29,035		187,709				4,722	03/25/2036
2254W0-NP-6	Credit Suisse First Boston Mor CSFB 2005-11 4A1 7.000% 12/25/35		12/01/2024	Paydown			(242)	(48)	(43)		43		43						3	12/25/2035
226373-AP-3	Energy Transfer LP Senior Unsecured 5.750% 04/01/25		11/15/2024	Call 100.0000		6,000,000	6,000,000	5,982,540	5,983,165		11,795		11,795		5,994,961		5,039	5,039	387,167	04/01/2025
22819K-AB-6	Crown Americas LLC / Crown Ame Senior Unsecured 4.250% 09/30/26		06/26/2024	ALRE - DFL Trust AAM		1,930,732	2,000,000	2,000,000	2,000,000						2,000,000		(69,268)	(69,268)	63,042	09/30/2026
22822V-AC-5	Crown Castle Inc Senior Unsecured 3.700% 06/15/26		06/14/2024	JPM SECURITIES LLC		5,140,452	5,310,000	5,186,120	5,273,346		6,609		6,609		5,279,955		(139,503)	(139,503)	99,327	06/15/2026
22822V-AE-1	Crown Castle Inc Senior Unsecured 4.000% 03/01/27		04/26/2024	Goldman Sachs		3,828,400	4,000,000	3,766,207	3,783,353		20,863		20,863		3,804,216		24,184	24,184	106,222	03/01/2027
22822V-AH-4	Crown Castle Inc Senior Unsecured 3.650% 09/01/27		09/13/2024	Various		20,620,320	21,000,000	20,500,219	20,777,775		40,211		40,211		20,817,986		(197,666)	(197,666)	798,437	09/01/2027
22822V-BC-4	Crown Castle Inc Senior Unsecured 5.100% 05/01/33		03/21/2024	Goldman Sachs		2,418,775	2,500,000	2,305,400	2,308,793		3,567		3,567		2,312,360		106,415	106,415	51,000	05/01/2033
22822V-BC-4	Crown Castle Inc Senior Unsecured 5.100% 05/01/33		11/12/2024	ALRE - TDF Trust AAM		22,801,423	23,000,000	22,980,220	22,981,469		1,371		1,371		22,982,840		(181,418)	(181,418)	1,208,842	05/01/2033
22822V-BD-2	Crown Castle Inc Senior Unsecured 5.600% 06/01/29		04/09/2024	Various		10,109,450	10,000,000	9,966,100	9,966,458		1,339		1,339		9,967,797		141,653	141,653	184,333	06/01/2029
22942J-AU-7	CSMC Mortgage-Backed Trust 200 CSMC 2006-6 DX 6.500% 07/25/36		12/01/2024	Paydown				24,034	23,315		(23,315)		(23,315)						4,398	07/25/2036
22942K-AZ-3	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 5A2 7.070% 08/25/36		09/25/2024	Paydown				58	53		(53)		(53)						80	08/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22942K-BE-9	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 7A1 5.153% 08/25/36		12/25/2024	Paydown		29,733	29,407	23,355	22,800		6,933		6,933		29,733				1,036	08/25/2036
22942K-BT-6	CSMC Mortgage-Backed Trust 200 CSMC 2006-7 8A9 6.500% 08/25/36		08/01/2024	Paydown		21,624	21,591	13,603	9,798		11,826		11,826		21,624				766	08/25/2036
22944B-AG-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 1A7 0.000% 08/25/37		10/01/2024	Paydown					22	40	(62)		(22)							08/25/2037
22944P-AH-0	CSMC Trust 2013-TH1 CSMC 2013-TH1 AIOS 0.230% 02/25/43		12/01/2024	Paydown				219	219		(219)		(219)						406	02/25/2043
22945D-AL-7	CSAIL 2019-C15 Commercial Mort CSAIL 2019-C15 XA 0.991% 03/15/52		12/01/2024	Paydown				94,984	65,486		(65,486)		(65,486)						2,518	03/15/2052
229648-AA-4	Ochsner Clinic Foundation P/T CERTS 2014 5.090% 08/15/34		12/15/2024	Redemption 100.0000		712,932	712,932	712,977	712,952		(21)		(21)		712,932				15,088	08/15/2034
22966R-AC-0	CubeSmart LP Senior Unsecured 4.000% 11/15/25		04/09/2024	Various		5,413,997	5,550,000	5,618,718	5,565,275		(2,344)		(2,344)		5,562,931		(148,934)	(148,934)	86,025	11/15/2025
22966R-AC-0	CubeSmart LP Senior Unsecured 4.000% 11/15/25		08/02/2024	AADE - FABN		492,901	500,000	494,938	497,053		898		898		497,951		(5,050)	(5,050)	14,278	11/15/2025
22966R-AD-8	CubeSmart LP Senior Unsecured 3.125% 09/01/26		08/06/2024	Goldman Sachs		966,820	1,000,000	990,381	995,722		930		930		996,652		(29,832)	(29,832)	29,167	09/01/2026
22966R-AJ-5	CubeSmart LP Senior Unsecured 2.500% 02/15/32		03/21/2024	Goldman Sachs		2,434,650	3,000,000	2,232,900	2,244,957		16,750		16,750		2,261,707		172,943	172,943	45,833	02/15/2032
22975#-AA-9	CTL PT TR 2016A (HOSPITAL SIST P/T CERTS 4.270% 09/25/42		12/25/2024	Redemption 100.0000		613,649	613,649	613,649	613,648						613,649				14,491	09/25/2042
22976#-AA-8	CTL 2016 - 05 TR (DOW CHEMICAL P/T CERTS 4.010% 10/15/36		12/15/2024	Redemption 100.0000		1,694,839	1,694,839	1,694,839	1,694,839						1,694,839				37,213	10/15/2036
22979@-AA-7	CTL 2016-29 TR SPIRIT AERO P/T CERTS 4.694% 12/15/37		12/15/2024	Redemption 100.0000		366,324	366,324	366,324	366,324						366,324				9,382	12/15/2037
22984*-AA-2	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A1 4.290% 04/15/45		12/15/2024	Redemption 100.0000		60,047	60,047	60,047	60,047						60,047				1,565	04/15/2045
22984*-AB-0	CTL 2015-09 TR (NS-LIJ) P/T CERTS SER A2 4.460% 06/15/49		12/15/2024	Redemption 100.0000		332,158	332,158	332,158	332,158						332,158				8,089	06/15/2049
23242G-AE-4	Alternative Loan Trust 2006-0A CWALT 2006-0A16 A2 4.833% 10/25/46		12/26/2024	Paydown		111,310	111,310	103,953	104,342		6,952		6,952		111,310				3,456	10/25/2046
23244F-AD-6	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2A 0.054% 11/20/46		12/01/2024	Paydown				(10,352)											(123)	11/20/2046
23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B 0.000% 11/20/46		12/01/2024	Paydown															1,520	11/20/2046
23245Q-AA-7	Alternative Loan Trust 2006-0A CWALT 2006-0A21 A1 4.675% 03/20/47		12/20/2024	Paydown		44,278	52,020	44,649	45,685		(1,409)		(1,409)		44,278				1,229	03/20/2047
23246L-AB-5	CWABS Asset-Backed Certificate CWL 2007-BC3 2A1 4.513% 11/25/47		07/25/2024	Paydown		493	18								493				1,619	11/25/2047
233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47		11/20/2024	Paydown		357,214	357,214	355,846	356,346		868		868		357,214				8,695	11/20/2047
233046-AF-8	DB Master Finance LLC DNKN 2017-1A A2II 4.030% 11/20/47		05/23/2024	AARE Surplus AAM		5,296,114	5,625,000	5,588,306	5,602,883		1,988		1,988		5,604,871		(308,756)	(308,756)	115,233	11/20/2047
233046-AL-5	DB Master Finance LLC DNKN 2019-1A A23 4.352% 05/20/49		11/20/2024	Paydown		250,000	250,000	251,684	250,990		(990)		(990)		250,000				6,750	05/20/2049
233046-AS-0	DB Master Finance LLC DNKN 2021-1A A23 2.791% 11/20/51		11/20/2024	Paydown		625,000	625,000	625,000	625,000						625,000				10,902	11/20/2051
23311R-AA-4	DCP Midstream Operating LP Senior Unsecured 6.750% 09/15/37		06/26/2024	JPM SECURITIES LLC		6,495,600	6,000,000	6,263,640	6,260,060		(5,989)		(5,989)		6,254,071		241,529	241,529	317,250	09/15/2037
23311V-AF-4	DCP Midstream Operating LP Senior Unsecured 5.600% 04/01/44		06/26/2024	JPM SECURITIES LLC		2,903,430	3,000,000	2,877,552	2,879,741		1,536		1,536		2,881,278		22,152	22,152	124,133	04/01/2044
23323C-BZ-7	DLJ ABS Trust Series 2000-5 DLJAB 2000-5 AIO 0.160% 09/25/30		12/01/2024	Paydown															64	09/25/2030
23332U-AP-9	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A1A 5.301% 11/19/44		06/20/2024	Paydown		306,849	306,849	259,071	263,585		43,264		43,264		306,849				3,848	11/19/2044

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23332U-AP-9	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A1A 5.301% 11/19/44		07/02/2024	ALRe Corporate AAM		3,769,865	4,068,668	3,435,159	3,495,007		(1,637)		(1,637)		3,493,369		276,496	276,496	116,348	11/19/2044
23332U-AR-5	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR2 A2A 5.261% 11/19/44		12/19/2024	Paydown		28,491	28,491	26,909	27,248		1,243		1,243		28,491				667	11/19/2044
23332U-BG-8	DSLA Mortgage Loan Trust 2004- DSLA 2004-AR3 2A2A 5.221% 07/19/44		12/19/2024	Paydown		13,380	13,380	12,667	12,712		668		668		13,380				335	07/19/2044
23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.981% 02/19/45		12/19/2024	Paydown		77,545	77,545	75,539	25,254		1,806		1,806		77,545				1,214	02/19/2045
23332U-CM-4	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR1 2A1A 4.981% 02/19/45		08/02/2024	AADE - FABN		322,686	330,228	319,686	322,244		2,336		2,336		324,580		(1,893)	(1,893)	9,425	02/19/2045
23332U-DC-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR2 2A1A 4.901% 03/19/45		12/19/2024	Paydown		16,240	16,240	14,793	15,788		453		453		16,240				454	03/19/2045
23332U-DU-5	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR3 2A1A 4.961% 07/19/45		12/19/2024	Paydown		339,985	339,706	327,070	329,913		10,072		10,072		339,985				7,442	07/19/2045
23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 5.001% 08/19/45		12/19/2024	Paydown		233,596	233,596	212,306	48,439		20,974		20,974		233,596				3,531	08/19/2045
23332U-EM-2	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR4 2A1A 5.001% 08/19/45		08/08/2024	USAA - AAIA Modco AAM		2,320,052	2,588,171	2,469,338	2,485,541		2,953		2,953		2,488,495		(168,442)	(168,442)	73,201	08/19/2045
23332U-FW-9	DSLA Mortgage Loan Trust 2005- DSLA 2005-AR6 2A1B 5.221% 10/19/45		12/19/2024	Paydown		113,785	83,756	81,706	89,480		24,305		24,305		113,785				1,904	10/19/2045
233331-AY-3	DTE Energy Co Senior Unsecured 2.850% 10/01/26		08/06/2024	Various		28,806,286	29,865,000	31,834,121	30,816,902		(225,407)		(225,407)		30,591,496		(1,785,210)	(1,785,210)	723,480	10/01/2026
23338V-AB-2	DTE Electric Co Secured 3.650% 03/15/24		03/15/2024	Maturity		5,717,000	5,717,000	5,652,007	5,705,310		11,690		11,690		5,717,000				104,335	03/15/2024
23342K-AD-6	DRB Prime Student Loan Trust 2 DRB 2017-A B 3.100% 05/27/42		10/25/2024	Paydown		575,221	575,221	570,671	573,361		1,860		1,860		575,221				7,747	05/27/2042
233851-CU-6	Mercedes-Benz Finance North Am Senior Unsecured 3.450% 01/06/27		08/06/2024	Goldman Sachs		2,930,100	3,000,000	3,201,750	3,124,563		(24,211)		(24,211)		3,100,351		(170,251)	(170,251)	112,413	01/06/2027
233898-AA-9	Dairyland Power Cooperative 1ST MTG SER 13A 3.420% 03/30/43		12/30/2024	Redemption 100.0000		766,667	766,667	766,667	766,667						766,667				16,388	03/30/2043
244199-AW-5	Deere & Co Senior Unsecured 6.550% 10/01/28		09/13/2024	JPM SECURITIES LLC		2,192,760	2,000,000	2,108,120	2,034,980		(4,596)		(4,596)		2,030,384		162,376	162,376	125,542	10/01/2028
24422E-WF-2	John Deere Capital Corp Senior Unsecured 3.400% 06/06/25		05/02/2024	MMTL Modco AAM		1,567,474	1,600,000	1,546,704	1,554,353		10,421		10,421		1,564,775		2,699	2,699	22,062	06/06/2025
24422E-WH-8	John Deere Capital Corp Senior Unsecured 3.900% 06/07/32		09/23/2024	Barclays		2,918,430	3,000,000	2,992,620	2,993,600		476		476		2,994,075		(75,645)	(75,645)	93,275	06/07/2032
24422E-WJ-4	John Deere Capital Corp Senior Unsecured 4.050% 09/08/25		09/13/2024	JPM SECURITIES LLC		29,695,780	30,000,000	29,985,000	29,991,353		2,700		2,700		29,994,053		(298,273)	(298,273)	1,035,743	09/08/2025
24422E-WM-7	John Deere Capital Corp Senior Unsecured 4.550% 10/11/24		10/11/2024	Maturity		15,000,000	15,000,000	14,990,400	14,996,170		3,830		3,830		15,000,000				682,500	10/11/2024
24422E-XE-4	John Deere Capital Corp Senior Unsecured 5.150% 09/08/33		05/30/2024	Various		6,518,425	6,500,000	6,403,020	6,404,966		3,121		3,121		6,408,088		110,337	110,337	239,547	09/08/2033
246114-AA-0	Delaware Life Global Funding FABN SER 21-1 2.662% 06/29/26		08/14/2024	AADE BLIC Modco AAM		1,730,095	1,837,000	1,837,000	1,837,000						1,837,000		(106,905)	(106,905)	30,563	06/29/2026
246114-AC-6	Delaware Life Global Funding Secured 3.530% 03/10/27		08/14/2024	AADE BLIC Modco AAM		1,075,248	1,137,000	1,137,000	1,137,000						1,137,000		(61,752)	(61,752)	37,237	03/10/2027
24703D-BL-4	Dell International LLC / EMC C Senior Unsecured 5.750% 02/01/33		05/15/2024	Goldman Sachs		2,576,300	2,500,000	2,436,375	2,437,674		2,047		2,047		2,439,720		136,580	136,580	114,201	02/01/2033
24703T-AB-2	Dell International LLC / EMC C Senior Unsecured 4.000% 07/15/24		07/15/2024	Various		7,250,000	7,250,000	7,372,941	7,268,677		(18,677)		(18,677)		7,250,000				290,000	07/15/2024
24703T-AB-2	Dell International LLC / EMC C Senior Unsecured 4.000% 07/15/24		05/02/2024	MMTL Modco AAM		4,232,776	4,250,000	4,186,014	4,218,539		19,600		19,600		4,238,139		(5,363)	(5,363)	135,528	07/15/2024
24703T-AC-0	Dell International LLC / EMC C Senior Unsecured 5.850% 07/15/25		06/14/2024	JPM SECURITIES LLC		7,000,490	7,000,000	6,991,771	6,996,790		933		933		6,997,723		2,767	2,767	377,650	07/15/2025
24703T-AD-8	Dell International LLC / EMC C Senior Unsecured 6.020% 06/15/26		03/19/2024	Call 101.6790		2,903,952	2,856,000	2,896,098	2,895,182		(3,677)		(3,677)		2,891,505		(35,505)	(35,505)	92,845	06/15/2026
24703T-AE-6	Dell International LLC / EMC C Senior Unsecured 4.900% 10/01/26		09/23/2024	Various		6,443,780	6,500,000	6,577,644	6,550,938		(8,811)		(8,811)		6,542,127		(98,347)	(98,347)	241,257	10/01/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
248798-AA-4	Denton Cnty Electric Cooperati 1ST MTG SER 12A 3.750% 10/01/40		10/01/2024	Redemption 100.0000		1,956,182	1,956,182	1,956,182	1,956,182						1,956,182				73,357	10/01/2040
25150R-AH-8	Deutsche Alt-A Securities Mort DBALT 2006-AR6 A8 4.973% 02/25/37		12/26/2024	Paydown		13,210	(12,328)	(83)	(83)						13,210				522	02/25/2037
25150X-AB-8	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A2 5.053% 08/25/47		07/25/2024	Paydown		87,274	87,274	66,328	66,565						87,274				1,239	08/25/2047
25150X-AB-8	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A2 5.053% 08/25/47		08/15/2024	ALRe Corporate AAM		1,567,444	1,950,525	1,482,399	1,487,682						1,497,391		70,053	70,053	42,616	08/25/2047
251510-FB-4	Deutsche Alt-A Securities Inc DBALT 2005-AR1 1A1 4.763% 08/25/35		12/26/2024	Paydown		255,950	172,002	148,396	148,289						255,950				7,876	08/25/2035
251510-GR-8	Deutsche Alt-A Securities Inc DBALT 2005-AR2 3A1 4.005% 10/25/35		12/01/2024	Paydown		35,400	110,868	79,899	88,584		(45,239)	7,945	(53,184)		35,400				2,058	10/25/2035
251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3 5.500% 11/25/35		09/01/2024	Paydown			23,359	12,460	1,408		(11,942)		(11,942)						35	11/25/2035
251510-HW-6	Deutsche Alt-A Securities Inc DBALT 2005-5 2A3 5.500% 11/25/35		08/08/2024	USAA - AAIA Modco AAM		326,721	645,934	490,916	358,910		(6,665)		(6,665)		352,245		(25,524)	(25,524)	17,105	11/25/2035
251510-LF-8	Deutsche Alt-A Securities Inc DBALT 2006-AR1 2A1 4.020% 02/25/36		10/01/2024	Paydown		44,822	44,598	32,813	31,750		13,100	28	13,072		44,822				466	02/25/2036
25151A-AG-6	Deutsche Alt-A Securities Mort DBALT 2006-AR3 A6 5.013% 08/25/36		12/26/2024	Paydown		701,005	696,469	625,053	625,057		75,948		75,948		701,005				15,484	08/25/2036
25151R-AH-7	Deutsche Alt-A Securities Mort DBALT 2007-AR1 A6 4.953% 01/25/47		12/25/2024	Paydown		4,969	(3,902)				4,969		4,969		4,969				153	01/25/2047
25151U-AB-3	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A2 4.793% 03/25/37		12/25/2024	Paydown		13,489	(36,855)				13,489		13,489		13,489				752	03/25/2037
25151U-AF-4	Deutsche Alt-A Securities Mort DBALT 2007-AR2 A6 4.753% 03/25/37		12/25/2024	Paydown		2,878	(5,544)				2,878		2,878		2,878				132	03/25/2037
251563-FB-3	Deutsche Mortgage Securities I DMSI 2004-4 5AR1 6.397% 06/25/34		12/01/2024	Paydown		150,655	150,655	127,755	129,884		20,770		20,770		150,655				4,101	06/25/2034
251563-FE-7	Deutsche Mortgage Securities I DMSI 2004-4 7AR2 4.903% 06/25/34		12/25/2024	Paydown		7,390	7,390	6,697	7,013		377		377		7,390				214	06/25/2034
25179M-AN-3	Devon Energy Corp Senior Unsecured 4.750% 05/15/42		08/29/2024	STAR Non-Modco FWH		884,762	1,000,000	1,031,900	1,026,880		(659)		(659)		1,026,221		(141,459)	(141,459)	37,472	05/15/2042
252408-AA-3	Walgreen Co. SECD NTS 5.910% 01/15/31		12/15/2024	Redemption 100.0000		127,151	127,151	127,151	127,151						127,151				4,107	01/15/2031
253393-AG-7	Dick's Sporting Goods Inc Senior Unsecured 4.100% 01/15/52		06/26/2024	JPM SECURITIES LLC		3,230,415	4,500,000	3,049,947	3,059,044		8,940		8,940		3,067,984		162,431	162,431	175,275	01/15/2052
25389J-AU-0	Digital Realty Trust LP Senior Unsecured 3.600% 07/01/29		09/23/2024	Barclays		7,720,240	8,000,000	8,833,173	8,572,937		(76,039)		(76,039)		8,496,898		(776,658)	(776,658)	354,400	07/01/2029
25389J-AV-8	Digital Realty Trust LP Senior Unsecured 5.550% 01/15/28		05/14/2024	Bank of America		4,019,400	4,000,000	3,935,868	3,937,921		5,259		5,259		3,943,180		76,220	76,220	185,617	01/15/2028
254687-EZ-5	Walt Disney Co/The Senior Unsecured 7.750% 12/01/45		06/21/2024	ALRE - DFL Trust AAM		4,993,721	3,850,000	4,493,403	4,447,921		(6,044)		(6,044)		4,441,876		551,844	551,844	165,764	12/01/2045
254687-FB-7	Walt Disney Co/The Senior Unsecured 4.750% 11/15/46		06/21/2024	ALRE - DFL Trust AAM		916,435	1,000,000	998,974	999,075		11		11		999,086		(82,651)	(82,651)	28,500	11/15/2046
254687-FY-7	Walt Disney Co/The Senior Unsecured 3.500% 05/13/40		11/21/2024	Barclays		808,320	1,000,000	828,080	836,170		5,936		5,936		842,106		(33,786)	(33,786)	35,875	05/13/2040
25470D-AL-3	Discovery Communications LLC Senior Unsecured 4.900% 03/11/26		05/23/2024	Various		4,189,140	4,250,000	4,235,708	4,246,282		663		663		4,246,945		(57,805)	(57,805)	148,667	03/11/2026
25470D-BE-8	Discovery Communications LLC Senior Unsecured 3.950% 06/15/25		09/13/2024	Various		3,958,240	4,000,000	3,985,013	3,996,192		1,828		1,828		3,998,020		(39,780)	(39,780)	118,939	06/15/2025
255387-AB-8	Dividend Solar Loans 2018-2 LL DIV 2018-2 B 4.250% 12/20/38		12/20/2024	Paydown		228,558	228,558	202,702			25,856		25,856		228,558				3,755	12/20/2038
255396-AB-9	Dividend Solar Loans 2018-1 LL DIV 2018-1 B 4.290% 07/20/38		12/20/2024	Paydown		179,569	179,569	157,516			22,053		22,053		179,569				2,525	07/20/2038
257375-AH-8	Eastern Energy Gas Holdings LL Senior Unsecured 3.600% 12/15/24		12/15/2024	Maturity		667,000	667,000	702,238	672,225		(5,225)		(5,225)		667,000				24,012	12/15/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25746U-BM-0	Dominion Energy Inc Senior Unsecured 4.900% 08/01/41		06/21/2024	ALRE - DFL Trust AAM		355,366	395,000	457,045	440,437		(891)		(891)		439,546		(84,180)	(84,180)	17,204	08/01/2041
25746U-CY-3	Dominion Energy Inc Senior Unsecured 4.250% 06/01/28		09/13/2024	Various		2,995,140	3,000,000	3,000,000	3,000,000						3,000,000		(4,860)	(4,860)	100,937	06/01/2028
25755T-AH-3	Domino's Pizza Master Issuer L DPABS 2017-1A A23 4.118% 07/25/47		01/25/2024	Paydown		53,750	53,750	53,750	53,750						53,750				553	07/25/2047
25755T-AK-6	Domino's Pizza Master Issuer L DPABS 2018-1A A2II 4.328% 07/25/48		01/25/2024	Paydown		62,500	62,500	63,756	63,582		(1,082)		(1,082)		62,500				676	07/25/2048
25755T-AL-4	Domino's Pizza Master Issuer L DPABS 2019-1A A2 3.668% 10/25/49		01/25/2024	Paydown		60,000	60,000	60,000	60,000						60,000				550	10/25/2049
25755T-AL-4	Domino's Pizza Master Issuer L DPABS 2019-1A A2 3.668% 10/25/49		09/27/2024	MMTL Modco AAM		2,281,580	2,400,000	2,400,000	2,400,000						2,400,000		(118,420)	(118,420)	81,185	10/25/2049
25755T-AP-5	Domino's Pizza Master Issuer L DPABS 2021-1A A2II 3.151% 04/25/51		01/25/2024	Paydown		80,000	80,000	78,802	79,084		916		916		80,000				630	04/25/2051
26138E-AS-8	Keurig Dr Pepper Inc Senior Unsecured 3.400% 11/15/25		06/14/2024	JPM SECURITIES LLC		8,283,760	8,500,000	8,938,495	8,702,016		(56,746)		(56,746)		8,645,269		(361,509)	(361,509)	170,189	11/15/2025
26208L-AC-2	DRIVEN BRANDS FUNDING LLC HONK 2018-1A A2 4.739% 04/20/48		07/29/2024	Various		26,718,750	26,718,750	26,718,750	26,718,750						26,718,750				981,306	04/20/2048
26208L-AC-2	DRIVEN BRANDS FUNDING LLC HONK 2018-1A A2 4.739% 04/20/48		07/20/2024	Paydown		213,750	213,750	213,750	213,750						213,750				5,065	04/20/2048
26208L-AD-0	DRIVEN BRANDS FUNDING LLC HONK 2019-1A A2 4.641% 04/20/49		10/20/2024	Paydown		392,951	392,951	392,951	392,951						392,951				16,148	04/20/2049
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK 2019-2A A2 3.981% 10/20/49		10/20/2024	Paydown		395,117	395,117	395,455	394,725		392		392		395,117				13,938	10/20/2049
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK 2020-2A A2 3.237% 01/20/51		10/20/2024	Paydown		797,455	797,455	797,455	797,455						797,455				22,900	01/20/2051
26209X-AD-3	DRIVEN BRANDS FUNDING LLC HONK 2021-1A A2 2.791% 10/20/51		10/20/2024	Paydown		167,039	167,039	167,039	167,039						167,039				4,139	10/20/2051
26441C-AX-3	Duke Energy Corp Senior Unsecured 3.150% 08/15/27		09/13/2024	Various		3,409,280	3,500,000	3,511,284	3,509,486		(1,999)		(1,999)		3,507,487		(98,207)	(98,207)	119,744	08/15/2027
26441C-BP-9	Duke Energy Corp Junior Subordinated 3.250% 01/15/82		04/16/2024	JPM SECURITIES LLC		5,594,750	6,394,000	4,835,425	4,841,639		1,753		1,753		4,843,392		751,358	751,358	157,585	01/15/2082
26442E-AG-5	Duke Energy Ohio Inc Secured 4.300% 02/01/49		08/29/2024	STAR Non-Modco FWH		533,758	625,000	623,825	623,950		16		16		623,966		(90,208)	(90,208)	28,965	02/01/2049
26860#-AA-8	EIF Pio Pico LLC SR SECD NTS 4.170% 12/31/41		12/31/2024	Redemption 100.0000		643,077	643,077	643,077	643,077						643,077				13,771	12/31/2041
26860F-AA-8	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY A 7.147% 09/15/41		12/16/2024	Paydown		1,347,125	1,347,125	1,347,125							1,347,125				30,940	09/15/2041
26860F-AB-6	ELMCL Commercial Mortgage Trus ELMCL 2024-GTWY B 7.897% 09/15/41		12/16/2024	Paydown		316,574	316,574	316,574							316,574				7,983	09/15/2041
26875P-AN-1	EOG Resources Inc Senior Unsecured 3.900% 04/01/35		08/09/2024	AAIA NonModco AAM		2,290,563	2,500,000	2,454,425	2,465,935		1,468		1,468		2,467,403		(176,841)	(176,841)	83,417	04/01/2035
26875P-AQ-4	EOG Resources Inc Senior Unsecured 5.100% 01/15/36		08/08/2024	USAA - AAIA NonModco AAM		995,761	1,000,000	1,110,150	1,085,166		(3,520)		(3,520)		1,081,646		(85,885)	(85,885)	54,258	01/15/2036
26884A-BG-7	ERP Operating LP Senior Unsecured 3.250% 08/01/27		09/13/2024	JPM SECURITIES LLC		793,031	810,000	883,071	852,552		(8,866)		(8,866)		843,685		(50,655)	(50,655)	29,616	08/01/2027
26884A-BJ-1	ERP Operating LP Senior Unsecured 3.500% 03/01/28		09/13/2024	Various		2,690,160	2,750,000	2,733,555	2,742,508		1,196		1,196		2,743,704		(53,544)	(53,544)	100,260	03/01/2028
26986*-AA-1	EAGLE SOLAR LLC SR SECD NTS 4.820% 12/31/42		02/05/2024	Call 100.0000		6,152,668	6,152,668	6,152,668	6,152,668						6,152,668				163,218	12/31/2042
276480-AK-6	Eastern Gas Transmission & Sto Senior Unsecured 3.600% 12/15/24		12/15/2024	Maturity		333,000	333,000	340,445	335,611		(2,611)		(2,611)		333,000				11,988	12/15/2024
278865-AV-2	Ecolab Inc Senior Unsecured 2.700% 11/01/26		07/17/2024	Goldman Sachs		6,867,936	7,200,000	7,552,860	7,386,995		(40,035)		(40,035)		7,346,960		(479,024)	(479,024)	138,780	11/01/2026
278865-BD-1	Ecolab Inc Senior Unsecured 3.250% 12/01/27		08/06/2024	Goldman Sachs		16,397,010	17,000,000	16,246,573	16,415,882		82,617		82,617		16,498,499		(101,489)	(101,489)	377,542	12/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
281020-AR-8	Edison International Senior Unsecured 4.950% 04/15/25		05/30/2024	MMTL Modco AAM		992,216	1,000,000	997,690	999,359		201		201		999,561		(7,345)	(7,345)	30,938	04/15/2025
281020-AZ-0	Edison International Junior Subordinated 7.875% 06/15/54		04/19/2024	JANE STREET EXECUTION SERVICES		1,424,108	1,400,000	1,400,000	1,400,000						1,400,000		24,108	24,108	41,650	06/15/2054
283695-BE-3	El Paso Natural Gas Co LLC Senior Unsecured 7.500% 11/15/26		08/06/2024	Goldman Sachs		2,111,820	2,000,000	2,704,400	2,179,243		(35,744)		(35,744)		2,143,498		(31,678)	(31,678)	109,167	11/15/2026
28370T-AG-4	Kinder Morgan Energy Partners Senior Unsecured 4.300% 05/01/24		05/01/2024	Maturity		15,000,000	15,000,000	14,749,051	14,941,523		58,477		58,477		15,000,000				322,500	05/01/2024
28416D-AC-4	Elara HGV Timeshare Issuer 201 EHGVT 2017-A C 3.310% 03/25/30		04/25/2024	Paydown		405,339	405,339	390,550	392,809		12,530		12,530		405,339				4,186	03/25/2030
28932M-AG-0	Elm Road Generating Station Su SR SECD NTS SER B 4.673% 01/19/31		07/19/2024	Redemption 100.0000		114,176	114,176	118,501	116,426		(2,250)		(2,250)		114,176				4,017	01/19/2031
292480-AJ-9	Energy Transfer LP Senior Unsecured 5.000% 05/15/44		08/08/2024	ALRE - DFL Trust AAM		882,202	1,000,000	994,450	995,069		86		86		995,155		(112,952)	(112,952)	36,528	05/15/2044
292480-AK-6	Energy Transfer LP Senior Unsecured 4.400% 03/15/27		09/13/2024	Various		19,887,480	20,000,000	20,229,826	20,108,145		(21,795)		(21,795)		20,086,350		(198,870)	(198,870)	815,711	03/15/2027
292480-AL-4	Energy Transfer LP Senior Unsecured 4.950% 05/15/28		01/10/2024	AADE BLIC Modco AAM		6,945,695	7,000,000	6,919,866	6,932,571		346		346		6,932,918		12,778	12,778	52,938	05/15/2028
292505-AE-4	Ovintiv Inc Senior Unsecured 6.625% 08/15/37		05/14/2024	Various		3,602,039	3,500,000	3,543,435	3,542,603		(726)		(726)		3,541,877		60,162	60,162	172,232	08/15/2037
292554-A#-9	ENCORE CAPITAL GROUP INC. SR SECD NTS 5.625% 08/11/24		08/11/2024	Redemption 100.0000		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				104,492	08/11/2024
29256P-AY-0	Encore Credit Receivables Trus ECR 2005-4 M3 5.158% 01/25/36		12/26/2024	Paydown		807,588	807,588	714,334	797,827		9,760		9,760		807,588				15,523	01/25/2036
29278N-AF-0	Energy Transfer LP Senior Unsecured 4.950% 06/15/28		01/10/2024	Various		3,283,543	3,300,000	3,301,352	3,302,178		(11)		(11)		3,302,167		(18,624)	(18,624)	11,344	06/15/2028
29278N-AH-6	Energy Transfer LP Senior Unsecured 4.500% 04/15/24		04/15/2024	Various		21,000,000	21,000,000	20,641,505	20,925,175		74,825		74,825		21,000,000				472,500	04/15/2024
29278N-AR-4	Energy Transfer LP Senior Unsecured 5.000% 05/15/50		08/08/2024	ALRE - DFL Trust AAM		865,637	1,000,000	999,140	999,140						999,140		(133,503)	(133,503)	36,528	05/15/2050
29281E-AA-6	EnFin Residential Solar Receiv ENFIN 2024-2A A 5.980% 09/20/55		12/20/2024	Paydown		43,325	43,325	42,922			403		403		43,325				324	09/20/2055
29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55		12/20/2024	Paydown		384,057	384,057	381,359			2,698		2,698		384,057				9,848	02/20/2055
29360A-AB-6	Enstar Finance LLC Junior Subordinated 5.500% 01/15/42		08/14/2024	AADE BLIC Modco AAM		911,625	1,000,000	1,000,000	1,000,000						1,000,000		(88,375)	(88,375)	59,431	01/15/2042
29364D-AT-7	Entergy Arkansas LLC Secured 4.950% 12/15/44		06/21/2024	ALRE - DFL Trust AAM		268,317	300,000	295,649	296,145		50		50		296,194		(27,877)	(27,877)	7,673	12/15/2044
29364D-AV-2	Entergy Arkansas LLC Secured 4.000% 06/01/28		09/23/2024	Barclays		4,964,750	5,000,000	4,996,600	4,998,398		246		246		4,998,644		(33,894)	(33,894)	162,778	06/01/2028
29364G-AJ-2	Entergy Corp Senior Unsecured 2.950% 09/01/26		06/26/2024	JPM SECURITIES LLC		9,489,700	10,000,000	10,765,700	10,359,591		(71,737)		(71,737)		10,287,854		(798,154)	(798,154)	242,556	09/01/2026
29364W-AK-4	Entergy Louisiana LLC Secured 5.400% 11/01/24		04/10/2024	Call 100.0000		24,500,000	24,500,000	27,159,017	25,300,038		(262,875)		(262,875)		25,037,162		(537,162)	(537,162)	584,325	11/01/2024
29364W-AV-0	Entergy Louisiana LLC Secured 4.950% 01/15/45		09/23/2024	Various		9,561,693	10,057,000	10,532,728	10,208,053		(127,512)		(127,512)		10,080,541		(518,849)	(518,849)	593,237	01/15/2045
29364W-AW-8	Entergy Louisiana LLC Secured 3.250% 04/01/28		09/23/2024	Various		2,875,933	2,975,000	2,898,483	2,942,633		5,222		5,222		2,947,855		(71,922)	(71,922)	94,807	04/01/2028
29364W-BC-1	Entergy Louisiana LLC Secured 4.200% 04/01/50		08/29/2024	STAR Non-Modco FWH		2,922,131	3,500,000	3,475,255	3,477,398		316		316		3,477,714		(555,583)	(555,583)	133,933	04/01/2050
29365T-AD-6	Entergy Texas Inc Secured 5.150% 06/01/45		09/23/2024	Barclays		4,798,700	5,000,000	4,990,800	4,992,280		148		148		4,992,428		(193,728)	(193,728)	209,576	06/01/2045
29365T-AH-7	Entergy Texas Inc Secured 4.500% 03/30/39		08/06/2024	Goldman Sachs		716,439	770,000	945,731	920,666		(4,976)		(4,976)		915,690		(199,251)	(199,251)	29,549	03/30/2039
29365T-AK-0	Entergy Texas Inc Senior Secured 1.750% 03/15/31		08/09/2024	Various		19,799,232	23,865,000	23,770,688	23,798,044		5,293		5,293		23,803,337		(4,004,105)	(4,004,105)	375,874	03/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29366M-AA-6	Entergy Arkansas LLC Secured 4.200% 04/01/49		08/29/2024	STAR Non-Modco FWH		3,616,808	4,300,000	4,274,501	4,276,807		346		346		4,277,153		(660,345)	(660,345)	164,547	04/01/2049
293791-AF-6	Enterprise Products Operating Senior Unsecured 6.875% 03/01/33		01/18/2024	Various		8,288,170	7,360,000	7,940,116	7,794,917		(2,099)		(2,099)		7,792,818		495,352	495,352	198,183	03/01/2033
293791-AP-4	Enterprise Products Operating Senior Unsecured 6.650% 10/15/34		08/08/2024	ALRe Corporate AAM		1,125,310	1,000,000	1,288,640	1,206,049		(9,214)		(9,214)		1,196,835		(71,525)	(71,525)	54,124	10/15/2034
29379V-AM-5	Enterprise Products Operating Senior Unsecured 7.550% 04/15/38		05/23/2024	JPM SECURITIES LLC		351,981	300,000	339,085	338,575		(700)		(700)		337,875		14,106	14,106	14,030	04/15/2038
29379V-BC-6	Enterprise Products Operating Senior Unsecured 5.100% 02/15/45		06/21/2024	ALRE - DFL Trust AAM		1,892,350	2,000,000	2,105,320	2,089,785		(1,232)		(1,232)		2,088,553		(196,203)	(196,203)	86,700	02/15/2045
29379V-BE-2	Enterprise Products Operating Senior Unsecured 3.750% 02/15/25		06/13/2024	MMTL Modco AAM		11,880,006	12,000,000	13,123,560	12,301,815		(155,423)		(155,423)		12,146,392		(266,386)	(266,386)	372,500	02/15/2025
29379V-BH-5	Enterprise Products Operating Senior Unsecured 3.700% 02/15/26		05/23/2024	JPM SECURITIES LLC		4,865,950	5,000,000	5,094,360	5,021,539		(4,752)		(4,752)		5,016,787		(150,837)	(150,837)	145,431	02/15/2026
29379V-BW-2	Enterprise Products Operating Senior Unsecured 4.200% 01/31/50		07/17/2024	Various		3,305,840	4,000,000	3,239,560	3,240,911		7,382		7,382		3,248,293		57,547	57,547	162,400	01/31/2050
29379V-BZ-5	Enterprise Products Operating Senior Unsecured 3.950% 01/31/60		07/31/2024	AARE II Surplus ISG		755,297	1,000,000	993,600	993,899		45		45		993,944		(238,647)	(238,647)	59,250	01/31/2060
29379V-CD-3	Enterprise Products Operating Senior Unsecured 5.350% 01/31/33		05/15/2024	Market Axess		2,533,675	2,500,000	2,447,650	2,448,738		1,730		1,730		2,450,469		83,206	83,206	106,628	01/31/2033
294429-AR-6	Equifax Inc Senior Unsecured 2.600% 12/15/25		06/14/2024	Various		9,402,022	9,800,000	9,987,805	9,893,376		(22,864)		(22,864)		9,870,512		(468,490)	(468,490)	128,816	12/15/2025
294429-AV-7	Equifax Inc Senior Unsecured 5.100% 12/15/27		04/05/2024	Bank of America		7,968,880	8,000,000	7,987,270	7,991,221		551		551		7,991,772		(22,892)	(22,892)	129,200	12/15/2027
29444U-BK-1	Equinix Inc Senior Unsecured 1.000% 09/15/25		04/09/2024	Various		18,064,511	19,300,000	18,625,112	18,980,597		47,895		47,895		19,028,492		(963,982)	(963,982)	106,954	09/15/2025
29444U-BL-9	Equinix Inc Senior Unsecured 1.550% 03/15/28		09/23/2024	Various		7,282,800	8,000,000	7,992,720	7,995,767		715		715		7,996,482		(713,682)	(713,682)	127,100	03/15/2028
29444U-BT-2	Equinix Inc Senior Unsecured 3.400% 02/15/52		09/13/2024	JPM SECURITIES LLC		1,311,570	1,800,000	1,277,957	1,283,546		5,721		5,721		1,289,267		22,303	22,303	66,470	02/15/2052
29445F-AX-6	EQUIFIRST MORTGAGE LOAN TRUST EMLT 2004-1 M3 6.103% 01/25/34		06/25/2024	Call 100.0000		14,800	14,800	13,801	15,399		2,333		2,333		17,732		(2,932)	(2,932)	978	01/25/2034
29445F-AX-6	EQUIFIRST MORTGAGE LOAN TRUST EMLT 2004-1 M3 6.103% 01/25/34		05/28/2024	Paydown		104,771	104,771	97,699	109,013		(4,242)		(4,242)		104,771				2,749	01/25/2034
294751-BX-9	Equity One Mortgage Pass-Throu EQABS 2003-1 M1 4.860% 08/25/33		12/01/2024	Paydown		5,444	5,444	5,280	5,409		35		35		5,444				130	08/25/2033
29669*-AA-9	Essentia Health SR SECD NTS QQQ 3.990% 02/15/35		02/15/2024	Redemption 100.0000		1,355,524	1,355,524	1,355,524	1,355,524						1,355,524				27,043	02/15/2035
29669*-AB-7	Essentia Health SR SECD NTS SER VVV 3.900% 02/15/40		02/15/2024	Redemption 100.0000		53,333	53,333	53,333	53,333						53,333				1,040	02/15/2040
29736R-AC-4	Estee Lauder Cos Inc/The Senior Unsecured 6.000% 05/15/37		05/23/2024	Various		5,247,940	5,000,000	5,329,850	5,311,035		(6,488)		(6,488)		5,304,547		(56,607)	(56,607)	158,833	05/15/2037
29736R-AQ-3	Estee Lauder Cos Inc/The Senior Unsecured 2.600% 04/15/30		09/23/2024	Barclays		1,886,000	2,050,000	2,046,228	2,047,517		268		268		2,047,785		(161,785)	(161,785)	50,191	04/15/2030
29736R-AS-9	Estee Lauder Cos Inc/The Senior Unsecured 4.375% 05/15/28		10/16/2024	Bank of America		10,046,600	10,000,000	9,989,700	9,990,924		1,523		1,523		9,992,447		54,153	54,153	403,472	05/15/2028
29736R-AT-7	Estee Lauder Cos Inc/The Senior Unsecured 4.650% 05/15/33		04/04/2024	Citigroup		2,429,750	2,500,000	2,334,075	2,337,079		3,609		3,609		2,340,688		89,062	89,062	46,177	05/15/2033
30161M-AG-8	Constellation Energy Generatio Senior Unsecured 6.250% 10/01/39		05/14/2024	Bank of America		2,056,060	2,000,000	1,954,620	1,956,553		607		607		1,957,160		98,900	98,900	78,125	10/01/2039
30161N-AU-5	Exelon Corp Senior Unsecured 3.400% 04/15/26		05/23/2024	JPM SECURITIES LLC		1,932,200	2,000,000	2,117,520	2,060,944		(12,012)		(12,012)		2,048,932		(116,732)	(116,732)	42,122	04/15/2026
30161N-AV-3	Exelon Corp Senior Unsecured 4.450% 04/15/46		08/08/2024	ALRE - DFL Trust AAM		716,639	845,000	840,691	841,332		59		59		841,391		(124,751)	(124,751)	30,604	04/15/2046
30161N-BL-4	Exelon Corp Senior Unsecured 5.600% 03/15/53		09/13/2024	JPM SECURITIES LLC		3,130,110	3,000,000	2,990,730	2,991,005		89		89		2,991,094		139,016	139,016	168,467	03/15/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30225V-AL-1	Extra Space Storage LP Senior Unsecured 3.500% 07/01/26		06/26/2024	JPM SECURITIES LLC		4,513,040	4,698,000	5,013,800	4,963,374		(57,170)		(57,170)		4,906,204		(393,164)	(393,164)	162,603	07/01/2026
30225V-AR-8	Extra Space Storage LP Senior Unsecured 5.900% 01/15/31		04/26/2024	Goldman Sachs		5,086,649	5,000,000	4,985,600	4,985,600		789		789		4,986,389		100,260	100,260	107,700	01/15/2031
30231G-AN-2	Exxon Mobil Corp Senior Unsecured 3.567% 03/06/45		06/21/2024	ALRE - DFL Trust AAM		155,688	200,000	180,483	182,853		241		241		183,094		(27,406)	(27,406)	5,648	03/06/2045
30231G-AT-9	Exxon Mobil Corp Senior Unsecured 3.043% 03/01/26		03/25/2024	Bank of America		1,550,848	1,600,000	1,519,472	1,527,317		7,628		7,628		1,534,946		15,902	15,902	27,860	03/01/2026
30231G-AT-9	Exxon Mobil Corp Senior Unsecured 3.043% 03/01/26		08/09/2024	AAIA NonModco AAM		2,202,335	2,250,000	2,153,464	2,183,139		18,034		18,034		2,201,173		1,162	1,162	64,283	03/01/2026
30231G-AW-2	Exxon Mobil Corp Senior Unsecured 4.114% 03/01/46		08/29/2024	STAR Non-Modco FWH		4,186,433	4,750,000	4,750,000	4,750,000						4,750,000		(563,567)	(563,567)	194,329	03/01/2046
30231G-AY-8	Exxon Mobil Corp Senior Unsecured 2.995% 08/16/39		10/17/2024	Barclays		20,434,950	25,000,000	19,248,082	19,529,469		175,115		175,115		19,704,584		730,366	730,366	837,768	08/16/2039
30231G-BM-3	Exxon Mobil Corp Senior Unsecured 3.452% 04/15/51		06/26/2024	JPM SECURITIES LLC		4,560,375	6,250,000	4,218,988	4,225,881		15,161		15,161		4,241,042		319,333	319,333	151,025	04/15/2051
302520-AC-5	FNB Corp/PA Senior Unsecured 5.150% 08/25/25		01/08/2024	AADE BLIC Modco AAM		6,938,673	7,000,000	6,990,200	6,994,428		63		63		6,994,491		(55,818)	(55,818)	133,185	08/25/2025
302635-AJ-6	FS KKR Capital Corp Senior Unsecured 1.650% 10/12/24		05/30/2024	MMTL Modco AAM		4,916,309	5,000,000	4,992,300	4,997,960		1,079		1,079		4,999,039		(82,730)	(82,730)	52,250	10/12/2024
302635-AM-9	FS KKR Capital Corp Senior Unsecured 7.875% 01/15/29		01/10/2024	AADE BLIC Modco AAM		5,280,522	5,000,000	4,965,950	4,965,950						4,965,950		314,572	314,572	53,594	01/15/2029
30288*-AC-4	FLNG Liquefaction 2 LLC SR SECD NTS SER A 4.280% 06/30/38		12/31/2024	Redemption 100.0000		679,500	679,500	679,500	679,500						679,500				22,310	06/30/2038
30288*-AE-0	FLNG Liquefaction 2 LLC SR SECD NTS 4.390% 12/31/38		12/31/2024	Various		432,000	432,000	408,062	216,000		23,938		23,938		432,000				14,487	12/31/2038
30303M-8G-0	Meta Platforms Inc Senior Unsecured 3.500% 08/15/27		09/19/2024	Various		3,966,430	4,000,000	3,908,812	3,918,462		14,917		14,917		3,933,379		33,051	33,051	151,569	08/15/2027
30303M-8N-5	Meta Platforms Inc Senior Unsecured 4.950% 05/15/33		05/16/2024	MUFG Securities Americas Inc		2,509,600	2,500,000	2,396,425	2,398,370		3,235		3,235		2,401,606		107,994	107,994	63,594	05/15/2033
30303M-8Q-8	Meta Platforms Inc Senior Unsecured 5.600% 05/15/53		05/23/2024	Various		42,051,983	41,750,000	40,200,125	40,207,457		7,477		7,477		40,214,934		1,837,049	1,837,049	1,166,684	05/15/2053
30303M-8R-6	Meta Platforms Inc Senior Unsecured 5.750% 05/15/63		06/14/2024	JPM SECURITIES LLC		1,701,616	1,600,000	1,595,232	1,595,298		15		15		1,595,313		106,303	106,303	54,178	05/15/2063
30306V-A@-8	FLNG Liquefaction 3 LLC SR SECD NTS 4.360% 06/30/39		12/31/2024	Redemption 100.0000		1,369,600	1,369,600	1,369,600	1,369,600						1,369,600				45,135	06/30/2039
30313R-AA-7	FS KKR Capital Corp SENIOR 4.250% 02/14/25		07/17/2024	Various		6,925,460	7,000,000	7,236,880	7,070,585		(37,021)		(37,021)		7,033,564		(108,104)	(108,104)	270,465	02/14/2025
30313R-AA-7	FS KKR Capital Corp SENIOR 4.250% 02/14/25		07/10/2024	MMTL Modco AAM		2,199,279	2,218,000	2,349,350	2,257,139		(19,692)		(19,692)		2,237,447		(38,168)	(38,168)	85,362	02/14/2025
30321L-2A-9	F&G Global Funding Secured 1.750% 06/30/26		06/14/2024	Various		18,368,800	20,000,000	19,994,200	19,997,040		537		537		19,997,577		(1,628,777)	(1,628,777)	162,361	06/30/2026
30321L-2B-7	F&G Global Funding Senior Secured 0.900% 09/20/24		09/20/2024	Maturity		5,000,000	5,000,000	4,998,950	4,999,745		255		255		5,000,000				45,000	09/20/2024
30321L-2B-7	F&G Global Funding Senior Secured 0.900% 09/20/24		05/30/2024	MMTL Modco AAM		9,842,018	10,000,000	9,997,900	9,999,490		293		293		9,999,783		(157,765)	(157,765)	62,500	09/20/2024
30321L-2C-5	F&G Global Funding Senior Secured 2.000% 09/20/28		09/13/2024	JPM SECURITIES LLC		4,449,800	5,000,000	4,986,400	4,990,613		1,351		1,351		4,991,964		(542,164)	(542,164)	98,889	09/20/2028
30321L-2E-1	F&G Global Funding Secured 5.150% 07/07/25		10/24/2024	Various		21,104,402	21,100,000	21,086,074	21,092,694		3,472		3,472		21,096,166		8,236	8,236	1,322,820	07/07/2025
303250-AE-4	Fair Isaac Corp Senior Unsecured 5.250% 05/15/26		09/04/2024	Various		2,986,500	3,000,000	2,977,498	2,980,454		5,283		5,283		2,985,737		763	763	126,700	05/15/2026
30327M-AA-2	FS Rialto 2022-FL5 Issuer LLC FSRIA 2022-FL5 A 6.701% 06/19/37		12/17/2024	Paydown		3,527,586	3,527,586	3,492,300	3,516,010		11,576		11,576		3,527,586				195,312	06/19/2037
30332Y-AA-9	FIP Master Funding LLC FI 2023-2A A1 5.700% 10/15/53		12/15/2024	Paydown		124,101	124,101	115,749	115,984		8,117		8,117		124,101				3,831	10/15/2053

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30332Y-AD-3	FIP Master Funding LLC FI 2024-1A A2 5.130% 10/15/54		12/15/2024	Paydown		1,852	1,852	1,852							1,852				15	10/15/2054
304528-AA-6	Fairfield Lancaster 2017 Lse-B P/T CERTS 4.950% 01/05/44		12/05/2024	Redemption 100.0000		244,137	244,137	244,137	244,137						244,137				6,664	01/05/2044
30571#-AA-0	Fairview Health Services SECD REV BDS 4.160% 11/15/43		11/15/2024	Redemption 100.0000		1,495,474	1,495,474	1,495,474	1,495,474						1,495,474				63,860	11/15/2043
30605Y-AB-7	Falcon Aerospace Ltd 2017-1 FLCON 2017-1 A 4.581% 02/15/42		12/15/2024	Paydown		771,357	771,357	771,277	771,353		4		4		771,357				22,796	02/15/2042
31428X-BA-3	FedEx Corp Senior Unsecured 3.900% 02/01/35		09/30/2024	AAIA NonModco AAM		936,108	1,000,000	906,670	928,477		3,747		3,747		932,223		3,885	3,885	45,392	02/01/2035
31428X-BP-0	FedEx Corp Senior Unsecured 3.400% 02/15/28		08/06/2024	Goldman Sachs		1,932,660	2,000,000	1,910,862	1,957,745		5,728		5,728		1,963,474		(30,814)	(30,814)	66,489	02/15/2028
31428X-BZ-8	FedEx Corp Senior Unsecured 4.250% 05/15/30		09/23/2024	Various		2,506,925	2,500,000	2,763,700	2,675,112		(19,259)		(19,259)		2,655,854		(148,929)	(148,929)	91,198	05/15/2030
314353-AA-1	FedEx Corp 2020-1 Class AA Pas Secured 1.875% 08/20/35		08/20/2024	Various		160,418	160,418	159,999	160,065		353		353		160,418				2,256	08/20/2035
31659T-DF-9	Fieldstone Mortgage Investment FMIC 2005-1 M6 5.623% 03/25/35		12/26/2024	Paydown		116,214	116,214	79,104	66,757		34,159		34,159		116,214				344	03/25/2035
31659X-AA-4	Fieldstone Mortgage Investment FMIC 2006-S1 A 4.893% 01/25/37		12/26/2024	Paydown		225,253	225,253	2,102	1,460		223,545		223,545		225,253				48	01/25/2037
31659Y-AA-2	Fieldstone Mortgage Investment FMIC 2007-1 1A 4.711% 04/25/47		12/26/2024	Paydown		1,460,445	1,460,445	1,268,835	1,306,805		153,640		153,640		1,460,445				9,095	04/25/2047
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62		12/26/2024	Paydown		7,329,879	7,329,967	6,770,789	6,003,508		448,303		448,303		7,329,879				105,750	05/25/2062
31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73		12/25/2024	Paydown		11,969,575	11,969,575	11,209,590	10,225,093		713,852		713,852		11,969,575				292,899	08/25/2073
31739D-AA-2	Finance of America Structured A1 4.500% 08/25/73		08/06/2024	Various		94,785,685	98,859,842	92,397,464	92,665,924		1,211,543		1,211,543		93,877,467		908,218	908,218	2,523,805	08/25/2073
31809K-AA-1	FIP Master Funding I LLC FI 2023-1 A1 6.380% 03/15/53		12/15/2024	Paydown		351,770	351,770	350,676	171,935		1,064		1,064		351,770				11,680	03/15/2053
32027N-JT-9	First Franklin Mortgage Loan T FFML 2004-FF5 A1 5.173% 08/25/34		12/26/2024	Paydown		453,291	453,291	417,717	437,757		15,534		15,534		453,291				10,032	08/25/2034
32027N-NC-1	First Franklin Mortgage Loan T FFML 2004-FF11 M6 6.328% 01/25/35		12/26/2024	Paydown			(4,487)	(1,682)	(1,786)		1,786		1,786						82	01/25/2035
32027N-NS-6	First Franklin Mortgage Loan T FFML 2004-FF8 M3 5.878% 10/25/34		12/26/2024	Paydown		278,381	278,381	274,249	275,567		2,815		2,815		278,381				11,921	10/25/2034
32027N-VG-3	First Franklin Mortgage Loan T FFML 2005-FFH3 M5 5.623% 09/25/35		12/26/2024	Paydown		(23)		(17)			17		17							09/25/2035
32028P-AG-0	First Franklin Mortgage Loan T FFML 2006-FF11 M1 4.828% 08/25/36		12/26/2024	Paydown			(34,155)	(20,424)	(16,846)		20,782		20,782						1,008	08/25/2036
32029A-AE-7	First Franklin Mortgage Loan T FFML 2006-FF18 A2D 4.873% 12/25/37		12/26/2024	Paydown		5,041	5,041	4,611			430		430		5,041				44	12/25/2037
32051G-2Y-0	First Horizon Alternative Mort FHAMS 2006-FA2 1A4 5.500% 05/25/36		12/25/2024	Paydown				39	39		(39)		(39)							05/25/2036
32051G-A8-8	First Horizon Alternative Mort FHAMS 2005-AA10 2A1 5.487% 12/25/35		12/01/2024	Paydown		882	883	680	680		202		202		882				23	12/25/2035
32051G-BU-8	First Horizon Alternative Mort FHAMS 2004-AA5 2A2 0.125% 12/25/34		12/01/2024	Paydown															15	12/25/2034
32051G-J5-5	First Horizon Asset Securities FHASI 2005-AR6 2A1B 4.996% 01/25/36		12/01/2024	Paydown		142,069	142,080	120,836	85,960		56,109		56,109		142,069				4,220	01/25/2036
32051G-KH-7	First Horizon Alternative Mort FHAMS 2005-FA3 1AP0 0.000% 05/25/35		04/27/2024	Paydown		(10,905)	(10,905)	(3,381)	(10,905)						(10,905)				14	05/25/2035
32051G-L7-8	First Horizon Alternative Mort FHAMS 2005-FA11 1A4A 5.750% 02/25/36		05/01/2024	Paydown		25,607	26,162	13,030	12,096		13,511		13,511		25,607				587	02/25/2036
32051G-L7-8	First Horizon Alternative Mort FHAMS 2005-FA11 1A4A 5.750% 02/25/36		05/23/2024	AARE Surplus AAM		1,023,119	2,267,904	1,129,553	1,048,554		(37,112)		(37,112)		1,011,441		11,678	11,678	62,304	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
32051G-PW-9	First Horizon Alternative Mort FHAMS 2005-AA6 1A1 5.619% 08/25/35		12/01/2024	Paydown		14,554	14,734	14,145	13,936		618		618		14,554				461	08/25/2035
32051G-T2-1	First Horizon Alternative Mort FHAMS 2006-FA1 1A7 5.750% 04/25/36		12/01/2024	Paydown		40,253	71,762	32,553	31,307		8,946		8,946		40,253				2,063	04/25/2036
32051G-YL-3	First Horizon Alternative Mort FHAMS 2005-FA8 1A6 5.103% 11/25/35		12/25/2024	Paydown		69,499	69,788	32,204	31,520		37,979		37,979		69,499				2,464	11/25/2035
32052D-AD-1	First Horizon Mortgage Pass-Th FHASI 2007-2 1A4 5.750% 05/25/37		12/01/2024	Paydown		171,300	158,760	125,278	53,129		118,170		118,170		171,300				10,925	05/25/2037
32052D-AC-5	First Horizon Alternative Mort FHAMS 2006-FA8 1A3 4.953% 02/25/37		12/25/2024	Paydown		36,239	35,608	8,323	6,045		28,455		28,455		36,239				1,327	02/25/2037
32052E-AA-7	First Horizon Mortgage Pass-Th FHASI 2006-AR3 1A1 4.272% 11/25/36		12/01/2024	Paydown		35,009	42,280	32,148	26,784		8,225		8,225		35,009				1,065	11/25/2036
32052N-AC-3	First Horizon Alternative Mort FHAMS 2006-AA4 2A1 5.448% 07/25/36		11/01/2024	Paydown		109,682	110,121	55,118	(633,295)		394,747		394,747		109,682				(17,868)	07/25/2036
32052Q-AA-0	First Horizon Alternative Mort FHAMS 2006-AA5 A1 5.583% 09/25/36		12/01/2024	Paydown		9,202	9,207	5,156	4,940		4,262		4,262		9,202				305	09/25/2036
32053E-AA-6	First Horizon Mortgage Pass-Th FHASI 2007-AR1 1A1 5.164% 05/25/37		12/01/2024	Paydown		70	132	62	51		19		19		70				1	05/25/2037
32056J-AG-9	First Horizon Mortgage Pass-Th FHASI 2007-AR3 3A1 3.575% 11/25/37		08/01/2024	Paydown		824	824	365	277		547		547		824				11	11/25/2037
32056J-AG-9	First Horizon Mortgage Pass-Th FHASI 2007-AR3 3A1 3.575% 11/25/37		08/09/2024	ALRe Corporate AAM		422,860	1,093,014	483,920	367,271		(43,338)		(43,338)		323,933		98,927	98,927	26,939	11/25/2037
337358-BA-2	Wachovia Corp Subordinated 7.500% 04/15/35		09/13/2024	JPM SECURITIES LLC		4,211,655	3,500,000	4,551,687	4,292,913		(38,078)		(38,078)		4,254,835		(43,180)	(43,180)	241,354	04/15/2035
337358-BH-7	Wachovia Corp Subordinated 7.574% 08/01/26		08/06/2024	Various		1,710,085	1,625,000	2,077,790	1,767,403		(31,866)		(31,866)		1,735,536		(25,451)	(25,451)	125,129	08/01/2026
33767P-AG-3	FirstKey Homes 2022-SFR2 Trust FKH 2022-SFR2 D 4.500% 07/17/39		08/15/2024	ACRA RE II Surplus AAM		4,356,149	4,500,000	4,164,734	4,252,063		38,042		38,042		4,290,105		66,045	66,045	142,875	07/17/2039
337738-AP-3	Fiserv Inc Senior Unsecured 3.850% 06/01/25		06/13/2024	Various		4,922,671	5,000,000	4,996,650	4,999,453		170		170		4,999,624		(76,953)	(76,953)	102,667	06/01/2025
337738-AR-9	Fiserv Inc Senior Unsecured 4.200% 10/01/28		09/13/2024	JPM SECURITIES LLC		2,996,640	3,000,000	2,994,150	2,996,933		419		419		2,997,352		(712)	(712)	120,750	10/01/2028
337738-AS-7	Fiserv Inc Senior Unsecured 2.750% 07/01/24		07/01/2024	Maturity		4,000,000	4,000,000	4,219,431	4,033,243		(33,243)		(33,243)		4,000,000				110,000	07/01/2024
337738-AV-0	Fiserv Inc Senior Unsecured 4.400% 07/01/49		08/29/2024	STAR Non-Modco FWH		1,733,313	2,000,000	1,987,760	1,988,760		161		161		1,988,921		(255,607)	(255,607)	102,178	07/01/2049
337738-BB-3	Fiserv Inc Senior Unsecured 2.250% 06/01/27		09/13/2024	JPM SECURITIES LLC		9,528,300	10,000,000	10,672,050	10,353,693		(75,979)		(75,979)		10,277,714		(749,414)	(749,414)	178,125	06/01/2027
33830J-AA-3	Five Guys Funding LLC GUYS 2017-1A A2 4.600% 07/25/47		03/09/2024	Paydown		(8,335,070)	(8,335,070)	(8,178,779)	(8,335,070)						(8,335,070)				(37,276)	07/25/2047
33835P-AA-4	Five Corners Funding Trust IV Senior Unsecured 5.997% 02/15/53		03/21/2024	Goldman Sachs		416,356	400,000	400,000	400,000						400,000		16,356	16,356	14,659	02/15/2053
33972P-AA-7	FLNG Liquefaction 2 LLC SR SECD NTS 4.125% 03/31/38		09/30/2024	Redemption 100.0000		428,000	428,000	428,000	428,000						428,000				13,365	03/31/2038
340711-AW-0	Florida Gas Transmission Co LL SR NTS 4.350% 07/15/25		01/10/2024	AADE BLIC Modco AAM		5,897,887	6,000,000	5,986,500	5,997,524		39		39		5,997,563		(99,676)	(99,676)	126,875	07/15/2025
34107@-AA-7	Florida Pipeline Holdings LLC SR SECURED NT SER A 2.920% 08/15/38		08/15/2024	Various		1,774,421	1,774,421	1,774,421	1,774,421						1,774,421				40,835	08/15/2038
341081-GM-3	Florida Power & Light Co Secured 5.300% 04/01/53		05/23/2024	JPM SECURITIES LLC		3,644,513	3,750,000	3,394,763	3,395,814		1,907		1,907		3,397,721		246,791	246,791	130,844	04/01/2053
34417M-AB-3	Goto Foods Funding LLC FOCUS 2017-1A A2II 5.093% 04/30/47		10/30/2024	Paydown		440,000	440,000	440,000	440,000						440,000				14,006	04/30/2047
34524#-AA-0	FORD CORKSTOWN MI CTL PT TR P/T CERTS 4.720% 06/15/42		12/15/2024	Redemption 100.0000		428,385	428,385	432,509	432,109		(3,724)		(3,724)		428,385				11,031	06/15/2042
345397-XL-2	Ford Motor Credit Co LLC Senior Unsecured 4.134% 08/04/25		05/30/2024	MMTL Modco AAM		1,956,723	2,000,000	2,077,480	2,015,971		(4,071)		(4,071)		2,011,900		(55,177)	(55,177)	67,981	08/04/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
347428-AA-8	Walgreen Co. SECURED 5.850% 04/05/31		12/05/2024	Redemption 100.0000		153,337	153,337	153,337	153,337						153,337				4,902	04/05/2031
34959E-AB-5	Fortinet Inc Senior Unsecured 2.200% 03/15/31		05/07/2024	Barclays		8,180,000	10,000,000	7,990,620	8,007,741		81,304		81,304		8,089,045		90,955	90,955	143,000	03/15/2031
34964R-AG-8	Fortress Credit Opportunities FCO 2022-19A C 9.556% 10/15/33		10/15/2024	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				622,603	10/15/2033
34964R-AJ-2	Fortress Credit Opportunities FCO 2022-19A D 11.456% 10/15/33		08/09/2024	ALRe Corporate AAM		4,015,104	4,000,000	3,960,000	3,963,396		4,748		4,748		3,968,143		46,961	46,961	402,036	10/15/2033
35086@-AA-9	Four Corners Operating Partner SR GTD NTS SER A 4.680% 06/07/24		03/15/2024	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				25,740	06/07/2024
35137L-AG-0	Fox Corp Senior Unsecured 4.030% 01/25/24		01/25/2024	Various		3,250,000	3,250,000	3,347,930	3,250,000						3,250,000				65,488	01/25/2024
35137L-AH-8	Fox Corp Senior Unsecured 4.709% 01/25/29		09/13/2024	Various		6,099,240	6,000,000	6,000,000	6,000,000						6,000,000		99,240	99,240	322,566	01/25/2029
35137L-AL-9	Fox Corp Senior Unsecured 3.500% 04/08/30		09/23/2024	Barclays		1,905,240	2,000,000	2,262,470	2,174,526		(20,095)		(20,095)		2,154,432		(249,192)	(249,192)	67,278	04/08/2030
35564K-HE-2	Freddie Mac STACR REMIC Trust STACR 2021-DNA5 M2 6.219% 01/25/34		12/26/2024	Paydown		5,911,429	5,911,429	5,824,478	5,855,022		56,407		56,407		5,911,429				235,450	01/25/2034
35564K-UX-5	Freddie Mac STACR REMIC Trust STACR 2022-DNA3 M1B 7.469% 04/25/42		02/01/2024	Cantor Fitzgerald		10,135,835	9,775,000	9,419,969	9,483,330		3,752		3,752		9,487,082		648,752	648,752	91,726	04/25/2042
35564W-AA-1	Freddie Mac STACR Trust 2019-F STACR 2019-FTR2 M1 5.633% 11/25/48		04/25/2024	Paydown		7,546	7,546	7,093	7,305		240		240		7,546				90	11/25/2048
35729P-EE-6	FREMONT HOME LOAN TRUST FHLT_0 FHLT 2004-2 M2 5.383% 07/25/34		12/26/2024	Paydown		45,999	45,999	42,779	44,427		1,571		1,571		45,999				754	07/25/2034
35729P-FR-6	Fremont Home Loan Trust 2004-3 FHLT 2004-3 M6 6.553% 11/25/34		07/25/2024	Paydown			56,774	357	355		(355)		(355)							11/25/2034
35729P-HQ-6	Fremont Home Loan Trust 2005-A FHLT 2005-A M5 5.503% 01/25/35		12/26/2024	Paydown			(15,140)	(5,488)	(6,022)		6,022		6,022						8	01/25/2035
35729V-AA-5	Fremont Home Loan Trust 2006-D FHLT 2006-D 1A1 4.593% 11/25/36		12/26/2024	Paydown		5,924	5,924	3,345			2,579		2,579		5,924				25	11/25/2036
35826*-AA-6	Fresno Cnty CTL Trust II P/T CERTS 4.190% 03/15/39		12/15/2024	Redemption 100.0000		708,028	708,028	708,028	708,028						708,028				16,216	03/15/2039
36143L-2C-8	GA Global Funding Trust Secured 0.800% 09/13/24		09/13/2024	Various		13,000,000	13,000,000	12,971,270	12,993,225		6,775		6,775		13,000,000				104,000	09/13/2024
36143L-2C-8	GA Global Funding Trust Secured 0.800% 09/13/24		05/30/2024	MMTL Modco AAM		16,742,394	17,000,000	16,962,430	16,991,140		5,234		5,234		16,996,374		(253,980)	(253,980)	97,089	09/13/2024
36143L-2J-3	GA Global Funding Trust Secured 3.850% 04/11/25		09/26/2024	Deutsche Bank AG		2,982,120	3,000,000	2,999,160	2,999,631		211		211		2,999,842		(17,722)	(17,722)	111,008	04/11/2025
361528-AA-0	GBX Leasing 2022-1 LLC GBXL 2022-1 A 2.870% 02/20/52		12/20/2024	Paydown		207,483	207,483	207,383	207,397		85		85		207,483				3,215	02/20/2052
36158F-AA-8	Swiss Re America Holding Corp Senior Unsecured 7.000% 02/15/26		05/23/2024	JPM SECURITIES LLC		3,072,120	3,000,000	3,297,480	3,052,780		(9,657)		(9,657)		3,043,124		28,996	28,996	165,083	02/15/2026
36167C-AA-4	GCAT 2019-RPL1 Trust GCAT 2019-RPL1 A1 2.650% 10/25/68		12/01/2024	Paydown		8,588	8,588	7,128	7,321		1,266		1,266		8,588				126	10/25/2068
36168W-AA-9	GCAT 2022-NQM GCAT 2022-NQM5 A1 5.710% 08/25/67		12/01/2024	Paydown		9,805,686	9,805,686	9,495,613	9,576,576		229,110		229,110		9,805,686				305,208	08/25/2067
361841-AH-2	GLP Capital LP / GLP Financing Senior Unsecured 5.375% 04/15/26		09/03/2024	Market Axess		2,002,660	2,000,000	2,000,000	2,000,000						2,000,000		2,660	2,660	95,257	04/15/2026
361841-AH-2	GLP Capital LP / GLP Financing Senior Unsecured 5.375% 04/15/26		01/10/2024	AADE BLIC Modco AAM		991,982	1,000,000	948,351	964,782		356		356		965,138		26,843	26,843	12,691	04/15/2026
36185M-BJ-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR6 2A1 3.789% 11/19/35		12/01/2024	Paydown		18,973	41,570	33,540	34,620		(14,464)	1,183	(15,647)		18,973				904	11/19/2035
36185M-DQ-2	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR1 2A1 5.353% 04/19/36		08/01/2024	Paydown		110,846	84,866	79,390	81,450		29,396		29,396		110,846				3,363	04/19/2036
36185M-DQ-2	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR1 2A1 5.353% 04/19/36		08/08/2024	Various		2,375,737	2,560,702	2,395,469	2,457,624		(16,774)		(16,774)		2,440,850		(65,113)	(65,113)	90,710	04/19/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36185M-EV-0	GMACM Mortgage Loan Trust 2006 GMACM 2006-AR2 2A1 0.000% 05/19/36		12/01/2024	Paydown		228,351	246,923	210,495	210,768		17,857	275	17,582		228,351				6,004	05/19/2036
36185N-7L-8	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR3 5A1 3.514% 06/19/35		03/01/2024	Paydown		361,296	361,296	363,667	361,296						361,296				2,630	06/19/2035
36185N-Q9-4	GMACM Mortgage Loan Trust 2003 GMACM 2003-GH2 B 5.500% 10/25/33		12/01/2024	Paydown		9,577	76,778	15,356	19,534		(9,957)		(9,957)		9,577				7,320	10/25/2033
36186C-BY-8	Ally Financial Inc Senior Unsecured 8.000% 11/01/31		09/13/2024	JPM SECURITIES LLC		13,327,652	11,790,000	17,262,682	16,155,867		(357,887)		(357,887)		15,797,980		(2,470,328)	(2,470,328)	825,300	11/01/2031
36190B-AB-5	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 1A2 0.000% 11/26/35		12/01/2024	Paydown		48,531	51,459	36,834	31,550		16,981		16,981		48,531				1,136	11/26/2035
36190D-AB-1	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 1A2 5.995% 02/26/36		12/01/2024	Paydown		1,397,090	1,397,090	1,236,425	1,367,451		29,640		29,640		1,397,090				33,436	02/26/2036
36190D-AF-2	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 3A2 6.106% 11/26/35		03/01/2024	Paydown		248,319	229,014	174,050	219,256		29,063		29,063		248,319				3,479	11/26/2035
36190F-AE-0	GSMSC Pass-Through Trust 2009- GSMSC 2009-3R 2A2 6.788% 07/25/35		12/01/2024	Paydown		474,863	474,863	353,331	349,908		124,955		124,955		474,863				10,867	07/25/2035
36190N-AD-5	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 2A2 5.076% 08/26/36		12/01/2024	Paydown		2,580	3,456	3,173			(593)		(593)		2,580				15	08/26/2036
36190N-AF-0	GSMSC Resecuritization Trust 2 GSMSC 2009-6R 3A2 6.600% 02/26/36		12/01/2024	Paydown		76,286	76,286	73,264	74,007		2,279		2,279		76,286				2,273	02/26/2036
36228F-2Y-1	GSR Mortgage Loan Trust 2004-6 GSR 2004-6F B1 6.090% 05/25/34		12/01/2024	Paydown		16,252	20,330	11,080	11,290		4,962		4,962		16,252				557	05/25/2034
36228F-4K-9	GSAA Home Equity Trust 2004-4 GSAA 2004-4 M2 6.403% 05/25/34		12/26/2024	Paydown		461,830	461,830	415,284	500,068		(38,238)		(38,238)		461,830				8,535	05/25/2034
36228F-6P-6	GSAMP Trust 2004-AR1 GSAMP 2004-AR1 M1 5.428% 06/25/34		12/26/2024	Paydown		593,341	593,341	587,351	590,949		2,392		2,392		593,341				11,595	06/25/2034
36228F-YH-3	GSR Mortgage Loan Trust 2003-1 GSR 2003-10 1A11 6.673% 10/25/33		12/01/2024	Paydown		94,989	94,989	94,933	95,041		(53)		(53)		94,989				1,810	10/25/2033
36229D-AC-2	GSR Mortgage Loan Trust 2007-A GSR 2007-AR1 2A1 4.534% 03/25/47		12/01/2024	Paydown		96,024	67,544	58,455	50,867		45,158		45,158		96,024				2,562	03/25/2047
3622EA-AC-4	GSAA Trust GSAA 2007-3 2A1A 4.570% 03/25/47		12/26/2024	Paydown		603,334	603,334	237,192	236,366		366,968		366,968		603,334				8,561	03/25/2047
3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 4.693% 04/25/47		12/26/2024	Paydown		497,961	497,961	436,211	280,854		37,782		37,782		497,961				2,598	04/25/2047
3622EC-AB-2	GSAA Home Equity Trust 2007-5 GSAA 2007-5 2A1A 4.693% 04/25/47		08/14/2024	AADE BLIC Modco AAM		1,528,295	1,670,870	1,407,892	1,547,187		19,022		19,022		1,566,210		(37,914)	(37,914)	19,938	04/25/2047
3622EL-AA-4	GSAA Home Equity Trust 2006-18 GSAA 2006-18 AV1 4.523% 11/25/36		12/26/2024	Paydown		30,870	30,870	10,277	7,907		22,962		22,962		30,870				172	11/25/2036
3622EQ-AA-3	GSAA Home Equity Trust 2007-1 GSAA 2007-1 1A1 4.613% 02/25/37		12/26/2024	Paydown		132,334	132,334	69,933	38,500		93,834		93,834		132,334				1,036	02/25/2037
3622MW-AC-7	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A1 5.750% 05/25/37		12/01/2024	Paydown		292,917	304,915	666,104	794,256		(501,339)		(501,339)		292,917				9,877	05/25/2037
3622MW-AF-0	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 2A5 5.750% 05/25/37		12/01/2024	Paydown		63,397	65,993	62,085	167,009		(103,613)		(103,613)		63,397				2,138	05/25/2037
3622MW-AS-2	GSR Mortgage Loan Trust 2007-3 GSR 2007-3F 3A6 6.000% 05/25/37		12/01/2024	Paydown		45,314	52,827	47,130	41,258		4,056		4,056		45,314				1,456	05/25/2037
3622N6-AA-7	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-AR2 1A1 4.341% 05/25/37		12/01/2024	Paydown		49,587	25,814	21,371	18,202		31,385		31,385		49,587				1,568	05/25/2037
362334-CM-4	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 1A1 5.000% 02/25/36		06/18/2024	BROWNSTONE INVESTMENT GROUP LL		1,109,355	1,301,058	1,255,141	1,263,937		5,716		5,716		1,269,654		(160,298)	(160,298)	35,948	02/25/2036
362334-CM-4	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 1A1 5.000% 02/25/36		05/01/2024	Paydown		86,199	90,738	87,536	88,149		(1,951)		(1,951)		86,199				1,629	02/25/2036
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36		12/01/2024	Paydown		44,315	51,273	49,396	41,880		(5,270)		(5,270)		44,315				1,112	02/25/2036
362334-CN-2	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A2 5.750% 02/25/36		08/08/2024	USAA - AAIA Modco AAM		475,573	526,070	513,045	515,368		1,293		1,293		516,660		(41,087)	(41,087)	20,754	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362334-CQ-5	GSR Mortgage Loan Trust 2006-2 GSR 2006-2F 2A4 5.750% 02/25/36		12/01/2024	Paydown		65,501	75,786	72,536	73,678		(8,178)		(8,178)		65,501				2,127	02/25/2036
362334-HH-0	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 4A1 6.000% 03/25/36		12/01/2024	Paydown			9,339	8,501	8,246		(8,246)		(8,246)						147	03/25/2036
362334-JL-9	GSR Mortgage Loan Trust 2006-3 GSR 2006-3F 1A5 5.500% 03/25/36		12/01/2024	Paydown		74,957	112,337	89,308	123,938	31,007	(79,988)		(48,981)		74,957				3,358	03/25/2036
362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4 6.621% 03/25/36		12/01/2024	Paydown		189,153	189,153	65,947	11,149		134,677		134,677		189,153				1,061	03/25/2036
362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4 6.621% 03/25/36		01/08/2024	AADE BLIC Modco AAM		1,760,949	6,095,094	3,518,249	1,733,999		(10,014)		(10,014)		1,723,985		36,965	36,965	15,519	03/25/2036
362334-MG-6	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF5 6.741% 03/25/36		12/01/2024	Paydown		15,797	15,797	8,244	4,778		11,019		11,019		15,797				108	03/25/2036
362334-MH-4	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF6 6.504% 03/25/36		12/01/2024	Paydown		318,989	318,989	162,965	126,295		192,694		192,694		318,989				2,191	03/25/2036
362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46		12/01/2024	Paydown		96,659	96,659	67,731	39,077		55,176		55,176		96,659				874	03/25/2046
362334-NB-6	GSAA Trust GSAA 2006-7 AF2 5.995% 03/25/46		08/08/2024	USAA - AAIA Modco AAM		335,639	876,130	624,243	390,171		(14,798)		(14,798)		375,373		(39,734)	(39,734)	13,862	03/25/2046
362334-NC-4	GSAA Trust GSAA 2006-7 AF3 6.720% 03/25/46		12/01/2024	Paydown		44,238	44,238	28,326	19,761		24,477		24,477		44,238				442	03/25/2046
362334-ND-2	GSAA Trust GSAA 2006-7 AF4A 6.720% 03/25/46		12/01/2024	Paydown		147,459	147,459	99,094	73,314		74,145		74,145		147,459				1,473	03/25/2046
362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1 4.803% 01/25/36		03/14/2024	Paydown		(388,070)	(424,595)	(351,017)	(388,070)						(388,070)				(157,678)	01/25/2036
362341-4A-4	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A1 4.743% 01/25/36		12/01/2024	Paydown		262,841	250,870	233,536	246,600		16,241		16,241		262,841				6,702	01/25/2036
362341-4D-8	GSR Mortgage Loan Trust 2006-A GSR 2006-AR1 2A4 4.743% 01/25/36		12/01/2024	Paydown		67,056	64,475	58,370	63,759		3,297		3,297		67,056				1,673	01/25/2036
362341-6N-4	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 1A6 5.403% 02/25/36		12/25/2024	Paydown		16,671	19,307	41,444			(24,773)		(24,773)		16,671				386	02/25/2036
362341-8H-5	GSR Mortgage Loan Trust 2006-1 GSR 2006-1F 6A3 7.500% 02/25/36		12/01/2024	Paydown			2,674	670	620		(620)		(620)						48	02/25/2036
362341-DS-5	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 2A1 4.753% 07/25/35		12/25/2024	Paydown		6,908	6,908	6,065	6,066		843		843		6,908				218	07/25/2035
362341-DZ-9	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A6 4.783% 07/25/35		12/25/2024	Paydown		36,317	36,317	31,553	31,890		4,427		4,427		36,317				779	07/25/2035
362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18 5.500% 07/25/35		12/01/2024	Paydown		158,010	158,010	137,442	77,513		20,484		20,484		158,010				3,500	07/25/2035
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.665% 07/25/35		12/01/2024	Paydown		116,409	116,409	87,063	22,987		32,238		32,238		116,409				2,056	07/25/2035
362341-FJ-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A1 5.665% 07/25/35		08/08/2024	USAA - AAIA Modco AAM		455,426	659,036	611,939	543,535		(22,744)		(22,744)		520,791		(65,365)	(65,365)	24,253	07/25/2035
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.665% 07/25/35		12/01/2024	Paydown		483,607	483,607	350,105	181,443		139,688		139,688		483,607				13,278	07/25/2035
362341-FN-4	GSR Mortgage Loan Trust 2005-A GSR 2005-AR4 3A5 5.665% 07/25/35		08/08/2024	USAA - AAIA Modco AAM		1,209,407	1,750,106	1,506,863	1,422,249		(59,824)		(59,824)		1,362,425		(153,018)	(153,018)	64,405	07/25/2035
362341-LL-1	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP3 1AF 4.803% 09/25/35		12/25/2024	Paydown		187,488	184,068	160,791	162,396		25,092		25,092		187,488				4,492	09/25/2035
362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.286% 10/25/35		12/01/2024	Paydown		22,454	15,498	9,282	1,453		13,759		13,759		22,454				404	10/25/2035
362341-MC-0	GSR Mortgage Loan Trust 2005-A GSR 2005-AR5 2A3 5.286% 10/25/35		08/08/2024	USAA - AAIA Modco AAM		558,514	1,014,030	880,831	627,192		(40,662)		(40,662)		586,530		(28,016)	(28,016)	34,049	10/25/2035
362341-N5-4	GSR Trust 2005-HEL1 GSR 2005-HEL1 A2B 4.993% 11/25/30		12/26/2024	Paydown		35	35				35		35		35					11/25/2030
362341-Q4-4	GSR Mortgage Loan Trust 2005-9 GSR 2005-9F 1A2 4.953% 12/25/35		12/25/2024	Paydown		12,583	15,306	12,472	12,182		401		401		12,583				413	12/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362341-RZ-4	GSR MORTGAGE LOAN TRUST GSR_05 GSR 2005-AR6 3A1 4.631% 09/25/35		12/01/2024	Paydown		116,049	116,049	107,522	110,852		5,198		5,198		116,049				3,650	09/25/2035
362341-ME-5	GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1 6.000% 11/25/35		12/01/2024	Paydown		11,199	9,615	8,001	4,600		6,599		6,599		11,199				603	11/25/2035
362341-WZ-8	GSR Mortgage Loan Trust 2005-A GSR 2005-AR7 2A1 5.046% 11/25/35		12/01/2024	Paydown		39,679	39,679	36,844	37,317		2,362		2,362		39,679				444	11/25/2035
362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2 4.953% 12/25/35		12/26/2024	Paydown		202,391	202,391	120,147	(239,854)		179,712		179,712		202,391				544	12/25/2035
362351-AA-6	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1 4.593% 12/25/46		12/26/2024	Paydown		53,168	53,168	17,495	(47,308)		67,413		67,413		53,168				(163)	12/25/2046
362351-AC-2	GSAA Home Equity Trust 2006-20 GSAA 2006-20 2A1A 4.553% 12/25/46		12/26/2024	Paydown		141,922	141,922	97,694	77,768		64,154		64,154		141,922				895	12/25/2046
362405-AP-7	GSAMP Trust 2006-SD2 GSAMP 2006-SD2 A3 5.153% 05/25/46		12/26/2024	Paydown		469,268	469,268	228,679	341,671		127,597		127,597		469,268				5,064	05/25/2046
36242D-4T-7	GSR Mortgage Loan Trust 2005-A GSR 2005-AR3 3A1 6.694% 05/25/35		12/01/2024	Paydown		41,936	41,936	33,814	29,112		12,824		12,824		41,936				1,541	05/25/2035
36242D-7Y-3	GSR Mortgage Loan Trust 2005-5 GSR 2005-5F B2 5.754% 06/25/35		12/01/2024	Paydown			537,577												44,111	06/25/2035
36242D-AY-9	GSAMP Trust 2004-SD1 GSAMP 2004-SD1 M2 6.853% 06/25/34		12/26/2024	Paydown		74,110	74,110	61,913	65,673		8,437		8,437		74,110				1,715	06/25/2034
36242D-CJ-0	GSR Mortgage Loan Trust 2004-8 GSR 2004-8F 3A1 4.853% 09/25/34		09/25/2024	Paydown		42,506	42,506	39,111	38,672		3,834		3,834		42,506				1,048	09/25/2034
36242D-FH-1	GSR Mortgage Loan Trust 2004-1 GSR 2004-10F B2 6.063% 09/25/34		12/01/2024	Paydown		63,572	612,898	5,363	4,686	677	58,210		58,887		63,572				155,560	09/25/2034
36242D-JK-0	GSAA Home Equity Trust 2004-9 GSAA 2004-9 B1 8.953% 09/25/34		12/26/2024	Paydown			10,003	1,476	1,763		(1,763)		(1,763)						(80)	09/25/2034
36242D-KR-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-12 1A1 4.793% 12/25/34		09/25/2024	Paydown		21,365	21,365	19,692	20,313		1,052		1,052		21,365				548	12/25/2034
36242D-MB-6	GSR Mortgage Loan Trust 2004-1 GSR 2004-13F B1 6.735% 11/25/34		12/01/2024	Paydown			85,199	25,560	27,049		(27,049)		(27,049)						702	11/25/2034
36242D-PB-3	GSR Mortgage Loan Trust 2004-1 GSR 2004-14 1A1 4.783% 12/25/34		12/25/2024	Paydown		34,050	34,050	30,390	31,779		2,271		2,271		34,050				1,120	12/25/2034
36242D-T5-2	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP2 1AF 4.803% 03/25/35		12/25/2024	Paydown		482,517	482,517	436,616	443,487		39,030		39,030		482,517				12,469	03/25/2035
36242D-UM-3	GSR Mortgage Loan Trust 2005-A GSR 2005-AR1 2A1 6.979% 01/25/35		12/01/2024	Paydown		137,571	137,571	118,525	132,835		4,736		4,736		137,571				4,937	01/25/2035
36242D-VF-7	GSR Mortgage Loan Trust 2005-1 GSR 2005-1F 2A3 6.000% 02/25/35		01/01/2024	Paydown		12,876	12,639	12,018	9,993		2,883		2,883		12,876				76	02/25/2035
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.803% 01/25/35		12/25/2024	Paydown		1,723,908	1,802,150	1,562,301	924,472		310,604		310,604		1,723,908				13,449	01/25/2035
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.803% 01/25/35		08/09/2024	Various		9,850,137	11,435,334	9,943,777	9,990,180		(140,717)		(140,717)		9,849,463		674	674	350,456	01/25/2035
36242D-Y3-1	GSR Mortgage Loan Trust 2005-4 GSR 2005-4F 6A1 6.500% 02/25/35		12/01/2024	Paydown		722	722	717	718		4		4		722				26	02/25/2035
36242D-ZQ-9	GSAA Home Equity Trust 2005-4 GSAA 2005-4 M1 5.113% 03/25/35		12/26/2024	Paydown		1,073,496	1,073,496	1,067,595	1,071,999		1,497		1,497		1,073,496				27,872	03/25/2035
36244S-AC-2	GSAA Home Equity Trust 2006-13 GSAA 2006-13 AF3 6.040% 07/25/36		12/01/2024	Paydown		36,492	36,492	23,549	10,828		25,664		25,664		36,492				371	07/25/2036
36245R-AA-7	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A1 4.693% 05/25/47		12/26/2024	Paydown		127,432	127,432	82,473	81,919		45,513		45,513		127,432				1,133	05/25/2047
36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 4.893% 05/25/47		12/26/2024	Paydown		106,341	106,341	69,908	60,087		36,893		36,893		106,341				803	05/25/2047
36245R-AB-5	GSAA Home Equity Trust 2007-6 GSAA 2007-6 1A2 4.893% 05/25/47		08/08/2024	USAA - AAIA Modco AAM Redemption		365,149	604,377	431,477	427,578		(796)		(796)		426,782		(61,633)	(61,633)	6,918	05/25/2047
362498-AA-1	GTH I US GOVT LSE-BCKD PT TR P/T CERTS 4.560% 05/15/38		12/15/2024	100.0000		843,553	843,553	843,553	843,553						843,553				20,985	05/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36249B-AC-4	GSAA Home Equity Trust 2007-7 GSAA 2007-7 2A1 4.550% 07/25/37		12/26/2024	Paydown		59,123	59,123	58,182			941		941		59,123				617	07/25/2037
36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 5.976% 07/25/44		12/01/2024	Paydown		1,548	1,548	1,117	1,056		431		431		1,548				34	07/25/2044
36250B-AH-9	GS Mortgage-Backed Securities GSMBS 2014-EB1A 2A4 5.976% 07/25/44		08/02/2024	AADE - FABN		6,874	6,827	4,847	4,847						4,847		2,027	2,027	232	07/25/2044
36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 5.132% 01/26/36		12/01/2024	Paydown		976,070	966,282	865,845	622,930		127,826		127,826		976,070				17,971	01/26/2036
36251E-AH-2	GSMSC Resecuritization Trust 2 GSMSC 2015-1R 2B 5.132% 01/26/36		07/02/2024	Various		6,116,528	6,849,957	6,107,893	5,940,058		(23,571)		(23,571)		5,916,488		200,041	200,041	194,530	01/26/2036
362528-AA-9	GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1 3.749% 08/27/37		11/01/2024	Paydown		182,321	175,736	126,883	127,706		54,615		54,615		182,321				3,383	08/27/2037
362528-AA-9	GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1 3.749% 08/27/37		11/21/2024	AARE Surplus AAM		3,788,408	5,286,307	3,816,765	3,841,524		(33,171)		(33,171)		3,808,354		(19,946)	(19,946)	205,811	08/27/2037
362528-AA-5	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.047% 07/15/34		12/15/2024	Redemption 100.0000		556,895	556,895	556,895	556,895						556,895				13,129	07/15/2034
362528-AB-3	GSA / LONG BEACH LEASE FINANCE LSE REV BDS 4.561% 12/15/37		12/15/2024	Redemption 100.0000		683,723	683,723	683,723	683,723						683,723				17,055	12/15/2037
36252S-AX-5	GS Mortgage Securities Trust 2 GSMS 2019-GC38 XA 1.007% 02/10/52		12/01/2024	Paydown				28,954	23,170		(23,170)		(23,170)						2,985	02/10/2052
36252S-BB-2	GS Mortgage Securities Trust 2 GSMS 2019-GC38 C 4.761% 02/10/52		08/08/2024	USAA - AAIA Modco AAM		930,220	1,000,000	1,029,984	1,016,396		(1,900)		(1,900)		1,014,496		(84,276)	(84,276)	32,666	02/10/2052
36253P-AE-2	GS Mortgage Securities Trust 2 GSMS 2017-GS6 XA 0.997% 05/10/50		12/01/2024	Paydown				94,005	57,384		(57,384)		(57,384)						13,033	05/10/2050
36256#-AA-9	GSRP PORTFOLIO I LLC GTD SR SECD NTS 3.770% 12/31/44		12/31/2024	Various		1,191,865	1,191,865	1,191,865	1,191,847		18		18		1,191,865				34,739	12/31/2044
362611-AF-2	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 3A3 6.250% 09/25/36		12/01/2024	Paydown		15,314	17,366	15,960	18,434		(3,121)		(3,121)		15,314				828	09/25/2036
362611-AP-0	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A4 6.500% 09/25/36		12/01/2024	Paydown			676	514	345		(345)		(345)						370	09/25/2036
362611-BR-5	GSR Mortgage Loan Trust 2006-8 GSR 2006-8F 4A17 6.000% 09/25/36		12/01/2024	Paydown			2,945	67	1,475		(1,454)	20	(1,474)						1,486	09/25/2036
362636-AW-2	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 3A6 6.000% 03/25/37		12/01/2024	Paydown		46,816	58,077	41,941	37,145		9,672		9,672		46,816				2,807	03/25/2037
362949-BP-3	GS Mortgage-Backed Securities GSMBS 2024-PJ7 A24 6.000% 11/25/54		12/01/2024	Paydown		174,783	174,783	173,964			819		819		174,783				1,905	11/25/2054
36297N-AA-3	GSAMP Trust 2006-S3 GSAMP 2006-S3 A1 6.585% 05/25/36		12/01/2024	Paydown		57,516	57,516	1,683	1,174		56,243		56,243		57,516				54	05/25/2036
36297T-AE-2	GSR Mortgage Loan Trust 2006-A GSR 2006-AR2 3A1 6.022% 04/25/36		12/01/2024	Paydown		277,063	239,495	179,175	161,929		115,135		115,135		277,063				4,573	04/25/2036
36298N-AC-8	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 1A1 5.000% 08/25/36		12/01/2024	Paydown		8,645	9,002	7,427	5,684		2,961		2,961		8,645				246	08/25/2036
36298N-BX-1	GSR Mortgage Loan Trust 2006-7 GSR 2006-7F 5A2 7.100% 08/25/36		12/25/2024	Paydown				2,301	1,788		(1,901)		(1,901)						281	08/25/2036
36472T-AA-7	Gannett Co Inc Senior Unsecured 6.000% 12/01/27		10/15/2024	Various		17,889,870	16,117,000	15,124,734	15,494,464		100,075		100,075		15,594,539		2,295,331	2,295,331	955,681	12/01/2027
36472T-AA-7	Gannett Co Inc Senior Unsecured 6.000% 12/01/27		10/15/2024	Various		15,850,076	16,117,000	15,930,961	15,882,913		(32,837)		(32,837)		15,850,076				843,456	12/01/2027
367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 5.113% 12/25/35		12/26/2024	Paydown			(193,637)	(131,706)	(84,004)		134,686		134,686						1,899	12/25/2035
367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 5.113% 12/25/35		08/09/2024	AADE BLIC Modco AAM		12,517,278	16,799,118	10,835,431	11,234,018		290,085		290,085		11,524,103		993,176	993,176	366,805	12/25/2035
36804P-AF-3	GATX Financial Corp 2005-1 Pas Secured 5.697% 01/02/25		01/02/2024	Redemption 100.0000		43,515	43,515	43,400	43,511		3		3		43,515				1,240	01/02/2025
370334-CT-9	General Mills Inc Senior Unsecured 4.950% 03/29/33		04/17/2024	Royal Bank of Canada		2,399,700	2,500,000	2,336,275	2,339,159		4,007		4,007		2,343,166		56,534	56,534	68,750	03/29/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37045V-AH-3	General Motors Co Senior Unsecured 5.000% 04/01/35		11/21/2024	AARE Surplus AAM		948,301	1,000,000	954,830	967,998		1,892		1,892		969,890		(21,589)	(21,589)	56,944	04/01/2035
37045V-AN-0	General Motors Co Senior Unsecured 4.200% 10/01/27		01/10/2024	AADE BLIC Modco AAM		971,522	1,000,000	976,981	982,817		105		105		982,921		(11,399)	(11,399)	11,550	10/01/2027
37045V-AP-5	General Motors Co Senior Unsecured 5.150% 04/01/38		10/08/2024	Various		2,863,260	3,000,000	3,029,895	3,026,011		(1,039)		(1,039)		3,024,972		(161,712)	(161,712)	155,788	04/01/2038
37045X-BT-2	General Motors Financial Co In Senior Unsecured 4.350% 01/17/27		08/06/2024	Goldman Sachs		6,892,200	7,000,000	6,989,850	6,996,435		666		666		6,997,101		(104,901)	(104,901)	321,417	01/17/2027
37045X-CD-6	General Motors Financial Co In Senior Unsecured 3.500% 11/07/24		05/30/2024	MMTL Modco AAM		4,947,693	5,000,000	4,848,006	4,907,775		44,355		44,355		4,952,131		(4,438)	(4,438)	98,681	11/07/2024
37045X-DD-5	General Motors Financial Co In Senior Unsecured 1.250% 01/08/26		06/26/2024	JPM SECURITIES LLC		4,675,550	5,000,000	4,990,350	4,996,028		952		952		4,996,980		(321,430)	(321,430)	60,590	01/08/2026
37187A-AF-1	Genesis Financial Gnfl 20 GNFL 2020 A 8.390% 01/17/26		12/17/2024	Paydown		10,121,541	10,121,541	10,121,541	10,121,541						10,121,541				453,285	01/17/2026
37187A-AG-9	Genesis Financial Gnfl 20 GNFL 2020 B 9.690% 01/17/26		12/17/2024	Paydown		2,140,002	2,140,002	2,132,103	2,137,594		2,408		2,408		2,140,002				107,159	01/17/2026
37187A-AJ-3	Genesis Financial Gnfl 20 GNFL 2020 D 11.520% 01/17/26		12/17/2024	Paydown		3,489,883	3,489,883	3,489,883	3,489,883						3,489,883				201,757	01/17/2026
37187A-AK-0	Genesis Financial Gnfl 20 GNFL 2020 E 12.150% 01/17/26		12/17/2024	Paydown		1,384,331	1,384,331	1,384,331	1,384,331						1,384,331				84,026	01/17/2026
37187E-AA-4	Genesis GPCC Trust A 9.250% 01/15/31		12/16/2024	Paydown		19,525,372	19,525,372	19,510,105	19,221,121		11,676		11,676		19,525,372				1,330,823	01/15/2031
37187E-AB-2	Genesis GPCC Trust B 10.500% 01/15/31		12/16/2024	Paydown		2,393,701	2,393,701	2,393,701	2,357,862		(88)		(88)		2,393,701				191,737	01/15/2031
37187E-AC-0	Genesis GPCC Trust C 12.000% 01/15/31		12/16/2024	Paydown		3,423,313	3,423,313	3,423,313	3,372,080		(8)		(8)		3,423,313				303,564	01/15/2031
37187E-AD-8	Genesis GPCC Trust D 14.500% 01/15/31		12/16/2024	Paydown		5,993,602	5,993,602	5,989,164	5,900,522		3,335		3,335		5,993,602				662,954	01/15/2031
37187E-AE-6	Genesis GPCC Trust E 17.200% 01/15/31		12/16/2024	Paydown		1,912,096	1,912,096	1,912,096	1,883,306						1,912,096				250,877	01/15/2031
372460-D*-3	Genuine Parts Co SR NTS SER j 1.900% 10/30/24		10/30/2024	Maturity		10,596,771	10,596,771	11,387,979	10,810,603		7,034		7,034	621,903	10,596,771	(842,769)		(842,769)	147,716	10/30/2024
37270*-AA-3	Georgetown Energy Partners, LL SR SECD NTS 3.580% 06/30/51		12/31/2024	Redemption 100.0000		23,643	23,643	23,643	23,643						23,643				522	06/30/2051
37331N-AH-4	Georgia-Pacific LLC Senior Unsecured 3.600% 03/01/25		08/09/2024	AAIA NonModco AAM		5,226,042	5,279,000	5,182,605	5,184,608		48,462		48,462		5,233,070		(7,028)	(7,028)	178,430	03/01/2025
374593-A*-2	Giants Stadium LLC SR SECD NTS SER 2010 7.100% 04/01/40		04/01/2024	Redemption 100.0000		371,333	371,333	371,333	371,333						371,333				13,182	04/01/2040
375558-BD-4	Gilead Sciences Inc Senior Unsecured 4.750% 03/01/46		10/17/2024	Barclays		1,779,882	1,900,000	1,716,893	1,720,356		3,412		3,412		1,723,768		56,114	56,114	102,033	03/01/2046
37576*-AA-4	Gillette Childrens Specialty H SR SECD NTS SER 2019 3.560% 11/01/49		11/01/2024	Redemption 100.0000		106,667	106,667	106,667	106,667						106,667				(16,016)	11/01/2049
378272-AH-1	Glencore Funding LLC Senior Unsecured 4.625% 04/29/24		04/29/2024	Maturity		4,000,000	4,000,000	3,621,920	3,981,890		18,110		18,110		4,000,000				92,500	04/29/2024
378272-AN-8	Glencore Funding LLC Senior Unsecured 4.000% 03/27/27		08/06/2024	Goldman Sachs		1,961,260	2,000,000	1,887,982	1,953,105		8,153		8,153		1,961,259		1	1	68,889	03/27/2027
378272-BQ-0	Glencore Funding LLC Senior Unsecured 6.500% 10/06/33		06/14/2024	JPM SECURITIES LLC		10,610,800	10,000,000	9,961,600	9,962,256		1,299		1,299		9,963,555		647,245	647,245	453,194	10/06/2033
37940X-AA-0	Global Payments Inc Senior Unsecured 2.650% 02/15/25		05/30/2024	MMTL Modco AAM		9,783,014	10,000,000	9,997,500	9,999,462		197		197		9,999,659		(216,645)	(216,645)	209,792	02/15/2025
37940X-AC-6	Global Payments Inc Senior Unsecured 4.150% 08/15/49		06/26/2024	JPM SECURITIES LLC		2,856,000	3,750,000	2,758,477	2,765,965		7,879		7,879		2,773,844		82,156	82,156	134,875	08/15/2049
37940X-AE-2	Global Payments Inc Senior Unsecured 1.200% 03/01/26		06/26/2024	Various		4,185,315	4,500,000	4,491,039	4,496,050		882		882		4,496,932		(311,617)	(311,617)	44,400	03/01/2026
37940X-AQ-5	Global Payments Inc Senior Unsecured 5.400% 08/15/32		07/17/2024	Various		17,271,071	17,500,000	16,683,850	16,702,130		34,317		34,317		16,736,447		534,625	534,625	803,390	08/15/2032
37941*-AA-2	Global Infrastructure Manageme SR SECD NTS 2.710% 12/01/31		10/01/2024	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				158,083	12/01/2031
37959G-AC-1	Global Atlantic Fin Co Subordinated 4.700% 10/15/51		07/17/2024	Goldman Sachs		1,685,970	1,800,000	1,308,001	1,310,367		3,306		3,306		1,313,672		372,298	372,298	64,155	10/15/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38011A-AD-6	GMACM Home Equity Loan Trust 2 GMACM 2006-HE2 A4 6.471% 05/25/36		12/01/2024	Paydown		446,686	446,686	369,496	346,220		81,971		81,971		446,686				11,963	05/25/2036
38012T-AB-8	GMACM Home Equity Loan Trust 2 GMACM 2006-HE3 A2 5.750% 10/25/36		12/01/2024	Paydown		65,244	41,593	40,553	40,054		25,190		25,190		65,244				2,096	10/25/2036
38141E-C2-3	Goldman Sachs Group Inc/The Senior Unsecured 3.850% 07/08/24		04/09/2024	Various		1,243,151	1,249,000	1,241,223	1,248,201		398		398		1,248,600		(5,449)	(5,449)	35,579	07/08/2024
38141E-C2-3	Goldman Sachs Group Inc/The Senior Unsecured 3.850% 07/08/24		07/08/2024	Various		10,800,000	10,800,000	11,204,862	10,820,496		(20,496)		(20,496)		10,800,000				415,800	07/08/2024
38141G-ES-9	Goldman Sachs Group Inc/The Subordinated 5.950% 01/15/27		07/17/2024	Goldman Sachs		1,626,983	1,590,000	1,645,190	1,631,642		(7,041)		(7,041)		1,624,601		2,382	2,382	95,393	01/15/2027
38141G-FD-1	Goldman Sachs Group Inc/The Subordinated 6.750% 10/01/37		08/12/2024	ALRe Corporate AAM		2,177,496	1,960,000	2,194,947	2,129,016		(5,118)		(5,118)		2,123,897		53,599	53,599	114,293	10/01/2037
38141G-VR-2	Goldman Sachs Group Inc/The Subordinated 4.250% 10/21/25		04/09/2024	Various		2,944,380	3,000,000	3,010,380	3,006,115		(850)		(850)		3,005,265		(60,885)	(60,885)	57,906	10/21/2025
38141G-VS-0	Goldman Sachs Group Inc/The Senior Unsecured 4.750% 10/21/45		06/21/2024	ALRE - DFL Trust AAM		1,140,051	1,250,000	1,238,550	1,240,275		121		121		1,240,397		(100,345)	(100,345)	39,583	10/21/2045
38141G-WB-6	Goldman Sachs Group Inc/The Senior Unsecured 3.850% 01/26/27		06/26/2024	Various		27,035,680	28,000,000	28,921,166	28,389,934		(105,784)		(105,784)		28,284,150		(1,248,470)	(1,248,470)	1,032,048	01/26/2027
38141G-WL-4	Goldman Sachs Group Inc/The Senior Unsecured 3.691% 06/05/28		08/06/2024	Goldman Sachs		4,863,000	5,000,000	5,000,000	5,000,000						5,000,000		(137,000)	(137,000)	124,059	06/05/2028
38141G-WQ-3	Goldman Sachs Group Inc/The Senior Unsecured 5.805% 09/29/25		09/29/2024	Various		6,400,000	6,400,000	6,480,810	6,414,628		(14,628)		(14,628)		6,400,000				179,748	09/29/2025
38141G-WV-2	Goldman Sachs Group Inc/The Senior Unsecured 3.814% 04/23/29		09/13/2024	Various		711,290	725,000	725,000	725,000						725,000		(13,710)	(13,710)	24,810	04/23/2029
38141G-ZM-9	Goldman Sachs Group Inc/The Senior Unsecured 3.102% 02/24/33		05/14/2024	Bank of America		4,316,436	5,100,000	4,208,331	4,265,520		26,850		26,850		4,292,370		24,066	24,066	115,136	02/24/2033
38143U-8H-7	Goldman Sachs Group Inc/The Senior Unsecured 3.750% 02/25/26		06/14/2024	Various		4,877,000	5,000,000	5,077,817	4,994,694		(1,012)		(1,012)		4,993,682		(116,682)	(116,682)	152,083	02/25/2026
38145G-AH-3	Goldman Sachs Group Inc/The Senior Unsecured 3.500% 11/16/26		07/17/2024	Goldman Sachs		2,416,900	2,500,000	2,493,525	2,497,902		384		384		2,498,285		(81,385)	(81,385)	58,819	11/16/2026
38148L-AC-0	Goldman Sachs Group Inc/The Senior Unsecured 3.500% 01/23/25		08/09/2024	AAIA NonModco AAM		1,982,758	2,000,000	1,947,416	1,972,927		15,288		15,288		1,988,214		(5,457)	(5,457)	73,111	01/23/2025
38148L-AF-3	Goldman Sachs Group Inc/The Subordinated 5.150% 05/22/45		08/14/2024	AADE BLIC Modco AAM		7,320,931	7,500,000	7,451,250	7,458,650		670		670		7,459,320		(138,389)	(138,389)	281,104	05/22/2045
38172R-AA-0	Golub Capital Partners Clo 56M GOCAP 2021-56A A 6.417% 10/25/33		05/06/2024	AHL Aegon IMR		19,951,440	20,000,000	19,706,580	19,712,152		19,196		19,196		19,731,348		220,092	220,092	769,709	10/25/2033
38172R-AE-2	Golub Capital Partners Clo 56M GOCAP 2021-56A C 7.587% 10/25/33		08/13/2024	ALRe Corporate AAM		25,808,055	25,550,000	25,548,544	25,551,310		552		552		25,551,862		256,193	256,193	1,726,030	10/25/2033
38172R-AG-7	Golub Capital Partners Clo 56M GOCAP 2021-56A D 8.837% 10/25/33		08/08/2024	ALRe Corporate AAM		12,328,964	12,250,000	12,248,555	12,250,730		786		786		12,251,517		77,447	77,447	936,006	10/25/2033
38173B-AN-3	Golub Capital Partners CLO 61M GOCAP 2022-61A C1 8.626% 07/25/35		08/08/2024	ALRe Corporate AAM		4,210,382	4,200,000	4,200,000	4,200,000						4,200,000		10,382	10,382	313,806	07/25/2035
38173M-AA-0	Golub Capital BDC Inc Senior Unsecured 3.375% 04/15/24		04/08/2024	Various		28,000,000	28,000,000	28,681,036	28,024,174		(27,602)		(27,602)		27,996,571		3,429	3,429	454,125	04/15/2024
38173M-AB-8	Golub Capital BDC Inc Senior Unsecured 2.500% 08/24/26		09/13/2024	Various		16,851,438	17,800,000	17,709,188	17,754,344		11,878		11,878		17,766,221		(914,783)	(914,783)	472,194	08/24/2026
38173M-AC-6	Golub Capital BDC Inc Senior Unsecured 2.050% 02/15/27		09/13/2024	JPM SECURITIES LLC		7,411,600	8,000,000	7,907,280	7,946,288		11,855		11,855		7,958,143		(546,543)	(546,543)	178,122	02/15/2027
38173M-AD-4	Golub Capital BDC Inc Senior Unsecured 7.050% 12/05/28		04/26/2024	Goldman Sachs		8,095,200	8,000,000	7,914,160	7,915,209		4,803		4,803		7,920,012		175,188	175,188	227,167	12/05/2028
38173M-AE-2	Golub Capital BDC Inc Senior Unsecured 6.000% 07/15/29		07/11/2024	Goldman Sachs		6,943,720	7,000,000	6,921,040			5,291		5,291		6,926,331		17,389	17,389	187,833	07/15/2029
38176K-AG-8	Golub Capital Partners Clo 42M GOCAP 2019-42A C1 8.579% 04/20/31		01/17/2024	Various		22,000,000	22,000,000	21,495,809	21,553,908		5,867		5,867		21,559,775		440,225	440,225	69,549	04/20/2031
38176K-AG-8	Golub Capital Partners Clo 42M GOCAP 2019-42A C1 8.579% 04/20/31		01/10/2024	AADE BLIC Modco AAM		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				85,442	04/20/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38178X-AA-1	Golub Capital Partners ABS Fun GCPAF 2021-2A A 2.944% 10/19/29		10/20/2024	Paydown		802,271	802,271	680,812	721,411		80,859		80,859		802,271				16,576	10/19/2029
38179F-AE-1	Golub Capital Partners Short D GSHOR 2022-1A B1 8.126% 10/25/31		06/26/2024	Paydown		24,500,000	24,500,000	24,500,000	24,500,000						24,500,000				1,468,692	10/25/2031
38179J-AG-8	Golub Capital Partners CLO 201 GOCAP 2016-30A CR2 7.417% 04/20/34		08/13/2024	ALRe Corporate AAM		23,136,813	22,850,000	22,850,000	22,850,000						22,850,000		286,813	286,813	1,541,199	04/20/2034
38179U-AF-5	Golub Capital Partners CLO 69M GOCAP 2023-69A C 8.522% 11/09/36		03/21/2024	AARE Surplus AAM		15,474,367	15,400,000	15,400,000	15,400,000						15,400,000		74,367	74,367	623,811	11/09/2036
38411L-AA-4	Gracie Point Funding III, LLC A 6.804% 05/01/29		11/01/2024	Paydown		3,700,665	3,700,665	3,700,665							3,700,665				120,206	05/01/2029
384802-AB-0	WW Grainger Inc Senior Unsecured 4.600% 06/15/45		06/21/2024	ALRE - DFL Trust AAM		909,805	1,000,000	1,002,171	1,001,965		(27)		(27)		1,001,938		(92,133)	(92,133)	23,767	06/15/2045
39121J-AE-0	Great River Energy Secured 6.254% 07/01/38		07/01/2024	Various		3,422,880	3,422,880	3,755,887	3,706,063		(283,183)		(283,183)		3,422,880				214,067	07/01/2038
39121J-AG-5	Great River Energy 1ST MTG SER 2008A 7.233% 07/01/38		07/01/2024	Various		331,223	331,223	331,223	331,223						331,223				23,957	07/01/2038
39538C-AH-5	GreenPoint Mortgage Funding Tr GPMF 2006-AR7 2A1 4.853% 12/25/46		08/26/2024	Paydown		409,197	407,956	394,379	465,050		(55,853)		(55,853)		409,197				7,055	12/25/2046
39538R-AA-7	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A1 4.933% 06/25/45		12/26/2024	Paydown		2,023,379	924,666	885,331	861,636		1,161,743		1,161,743		2,023,379				16,453	06/25/2045
39538R-AB-5	GreenPoint MTA Trust 2005-AR1 GPMF 2005-AR1 A2 4.893% 06/25/45		12/26/2024	Paydown		780,097	780,097	688,977	642,704		137,393		137,393		780,097				7,029	06/25/2045
39538W-BU-1	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 2A1 4.999% 10/25/45		12/26/2024	Paydown		1,410,507	1,410,553	414,685	412,398		996,537		996,537		1,410,507				64,424	10/25/2045
39538W-BW-7	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 3A1 6.146% 10/25/45		03/25/2024	Citigroup		1,045,472	1,477,699	897,702	568,285		(7,481)		(7,481)		560,804		484,668	484,668	18,446	10/25/2045
39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 5.073% 10/25/45		12/26/2024	Paydown		1,079,841	1,079,863	811,087	779,107		299,599		299,599		1,079,841				48,746	10/25/2045
39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 5.013% 11/25/45		12/26/2024	Paydown		183,173	176,945	116,655	107,119		76,015		76,015		183,173				3,509	11/25/2045
39538W-EE-4	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 2A1 5.013% 11/25/45		08/12/2024	Various		4,653,167	7,418,905	5,266,692	4,676,453		(66,472)		(66,472)		4,609,981		43,186	43,186	200,540	11/25/2045
39538W-EL-8	GreenPoint Mortgage Funding Tr GPMF 2005-AR5 3A2 4.993% 11/25/46		12/26/2024	Paydown		4,991	4,991	2,520	1,682		3,309		3,309		4,991				163	11/25/2046
39538W-FH-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR1 A1A 5.033% 02/25/36		12/26/2024	Paydown		142,017	142,017	103,213	123,023		14,179		14,179		142,017				2,398	02/25/2036
39538W-GC-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 2A1 4.873% 03/25/36		12/26/2024	Paydown		25,704	25,704	24,795	24,793		910		910		25,704				544	03/25/2036
39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1 4.593% 03/25/36		12/25/2024	Paydown		426,677	426,677	412,085	404,862		21,815		21,815		426,677				15,031	03/25/2036
39538W-GG-7	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 3A2 5.093% 03/25/36		12/26/2024	Paydown		3,724	3,724	1,070	611		2,651		2,651		3,724				94	03/25/2036
39538W-HC-5	GreenPoint Mortgage Funding Tr GPMF 2006-AR3 3A1 4.913% 04/25/36		04/25/2024	Paydown		1,079	1,079	998	1,079						1,079				9	04/25/2036
39539M-AA-7	GreenPoint Mortgage Funding Tr GPMF 2007-AR3 A1 4.893% 06/25/37		12/26/2024	Paydown		90,582	90,582	72,892	77,801		12,781		12,781		90,582				2,968	06/25/2037
39951#-AA-1	Ground Lease Trust A - 2018A P/T CERTS 4.580% 02/15/51		12/15/2024	Redemption 100.0000		154,145	154,145	154,145	154,145						154,145				3,927	02/15/2051
40171B-AD-6	Guggenheim MM CLO 2023-6 LLC GCF 2023-6A C 9.126% 01/25/36		08/15/2024	ALRe Corporate AAM		4,232,684	4,200,000	4,200,000	4,200,000						4,200,000		32,684	32,684	273,423	01/25/2036
404119-BU-2	HCA Inc Senior Secured 4.500% 02/15/27		09/03/2024	Various		3,988,200	4,000,000	4,012,500	4,003,837		(946)		(946)		4,002,891		(14,691)	(14,691)	189,500	02/15/2027
404119-BW-8	HCA Inc Senior Unsecured 5.875% 02/01/29		09/03/2024	Wells Fargo		10,407,000	10,000,000	11,865,050	11,112,713		(154,427)		(154,427)		10,958,286		(551,286)	(551,286)	642,986	02/01/2029
404119-BW-8	HCA Inc Senior Unsecured 5.875% 02/01/29		08/07/2024	AADE BLIC Modco AAM		1,036,570	1,000,000	1,186,505	1,111,271		(13,642)		(13,642)		1,097,629		(61,059)	(61,059)	59,729	02/01/2029
40430H-CA-4	HSI Asset Securitization Corp HASC 2005-OPT1 M1 5.083% 11/25/35		12/26/2024	Paydown		270,129	270,129	267,198			2,931		2,931		270,129				2,510	11/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
40431K-AF-7	HSI Asset Loan Obligation Trus HALO 2007-WF1 A6 4.485% 12/25/36		12/01/2024	Paydown		55,251	55,251	32,526	26,870		28,382		28,382		55,251				1,287	12/25/2036
40443G-AA-3	HIG RCP 2023-FL1 LLC HIG 2023-FL1 A 6.640% 09/19/38		12/19/2024	Paydown		28,619,159	28,619,159	28,476,064	28,588,953		30,207		30,207		28,619,159				1,452,429	09/19/2038
40443G-AC-9	HIG RCP 2023-FL1 LLC HIG 2023-FL1 AS 7.474% 09/19/38		08/06/2024	ALRe Corporate AAM		12,695,695	12,709,000	12,645,455	12,643,121		16,388		16,388		12,659,509		36,186	36,186	688,138	09/19/2038
406216-BE-0	Halliburton Co Senior Unsecured 4.750% 08/01/43		05/23/2024	JPM SECURITIES LLC		1,886,934	2,135,000	1,838,943	1,840,973						1,840,973		45,961	45,961	83,665	08/01/2043
40867#-AD-6	Hampac LLC (Yuba Cnty Ca) SECD NTS 4.250% 08/10/42		12/10/2024	Redemption 100.0000		180,406	180,406	180,406	180,406						180,406				4,242	08/10/2042
41161M-AA-8	HarborView Mortgage Loan Trust HVMLT 2006-5 1A1A 5.735% 07/19/47		09/01/2024	Paydown		120,624	139,964	55,288	52,359		68,265		68,265		120,624				1,795	07/19/2047
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.841% 07/19/46		12/19/2024	Paydown		519,557	518,866	302,156	277,743		241,814		241,814		519,557				19,440	07/19/2046
41161M-AC-4	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1A 4.841% 07/19/46		07/02/2024	ALRe Corporate AAM		3,441,444	6,300,939	3,418,626	2,836,947		(59,131)		(59,131)		2,777,816		663,628	663,628	189,644	07/19/2046
41161M-AE-0	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1C 5.021% 07/19/46		06/20/2024	Paydown		100,327					100,327		100,327		100,327				(99,754)	07/19/2046
41161P-BV-4	HarborView Mortgage Loan Trust HVMLT 2003-2 1A 5.221% 10/19/33		12/19/2024	Paydown		37,938	37,938	36,598	37,305		633		633		37,938				1,341	10/19/2033
41161P-DX-8	HarborView Mortgage Loan Trust HVMLT 2004-4 X1 1.661% 06/19/34		12/01/2024	Paydown															28	06/19/2034
41161P-GZ-0	HarborView Mortgage Loan Trust HVMLT 2004-8 2A1 5.377% 11/19/34		12/01/2024	Paydown		74,784	64,318	60,298	61,439		13,345		13,345		74,784				2,670	11/19/2034
41161P-HB-2	HarborView Mortgage Loan Trust HVMLT 2004-8 2A3 5.301% 11/19/34		12/19/2024	Paydown		127,246	109,438	83,699	93,220		34,026		34,026		127,246				4,543	11/19/2034
41161P-HU-0	HarborView Mortgage Loan Trust HVMLT 2004-9 4A1A 5.241% 12/19/34		12/19/2024	Paydown		12,119	12,119	10,400	10,225		1,895		1,895		12,119				495	12/19/2034
41161P-K4-4	HarborView Mortgage Loan Trust HVMLT 2006-2 2A1A 5.452% 02/25/36		12/01/2024	Paydown		1,053,673	1,053,673	1,003,837	999,781		54,189	296	53,893		1,053,673				23,518	02/25/2036
41161P-K6-9	HarborView Mortgage Loan Trust HVMLT 2006-2 3A1A 6.463% 02/25/36		12/01/2024	Paydown		5,368	5,368	5,440	9,228		(3,861)		(3,861)		5,368				182	02/25/2036
41161P-KA-0	HarborView Mortgage Loan Trust HVMLT 2004-11 2A2A 5.121% 01/19/35		12/19/2024	Paydown		23,776	23,776	19,582	18,215		5,561		5,561		23,776				786	01/19/2035
41161P-KD-4	HarborView Mortgage Loan Trust HVMLT 2004-11 3A1A 5.181% 01/19/35		12/19/2024	Paydown		77,317	85,326	76,597	79,816		(2,499)		(2,499)		77,317				2,101	01/19/2035
41161P-KH-5	HarborView Mortgage Loan Trust HVMLT 2004-11 3A3 5.241% 01/19/35		12/19/2024	Paydown		41,215	42,675	31,009	38,066		3,150		3,150		41,215				1,092	01/19/2035
41161P-L4-3	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1A 4.881% 05/19/46		12/19/2024	Paydown		44,827	44,062	27,338	21,962		22,865		22,865		44,827				933	05/19/2046
41161P-L5-0	HarborView Mortgage Loan Trust HVMLT 2006-4 2A1B 4.961% 05/19/46		12/19/2024	Paydown		1,264	(4,841)				1,264		1,264		1,264				(1,103)	05/19/2046
41161P-LD-3	HarborView Mortgage Loan Trust HVMLT 2005-1 2A1A 5.021% 03/19/35		12/19/2024	Paydown		30,696	30,696	28,707	29,152		1,544		1,544		30,696				647	03/19/2035
41161P-LQ-4	HarborView Mortgage Loan Trust HVMLT 2005-2 1A 5.001% 05/19/35		08/19/2024	Paydown		17,670	16,215	7,035	5,594		12,075		12,075		17,670				499	05/19/2035
41161P-QU-0	HarborView Mortgage Loan Trust HVMLT 2005-8 1A2A 5.141% 09/19/35		12/19/2024	Paydown		844,633	844,633	643,117	596,721		247,912		247,912		844,633				15,454	09/19/2035
41161P-TN-3	HarborView Mortgage Loan Trust HVMLT 2005-10 2A1A 5.101% 11/19/35		12/19/2024	Paydown		285,307	285,307	247,101	204,688		63,018		63,018		285,307				8,582	11/19/2035
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.746% 10/19/35		12/01/2024	Paydown		1,013,045	1,013,045	820,210	768,262		236,438		236,438		1,013,045				23,291	10/19/2035
41161P-VJ-9	HarborView Mortgage Loan Trust HVMLT 2005-12 2A11 6.746% 10/19/35		08/08/2024	ALRE - DFL Trust AAM		1,404,904	1,976,071	1,636,439	1,546,933		(32,250)		(32,250)		1,514,684		(109,780)	(109,780)	62,722	10/19/2035
41161P-VK-6	HarborView Mortgage Loan Trust HVMLT 2005-12 2A12 5.981% 10/19/35		12/19/2024	Paydown		767,530	767,530	570,190	561,065		206,466		206,466		767,530				18,561	10/19/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11 5.041% 02/19/36		12/19/2024	Paydown		44,323	44,323	22,953	(51,032)		45,974		45,974		44,323				(435)	02/19/2036
41161P-WC-3	HarborView Mortgage Loan Trust HVMLT 2005-13 2A12 6.021% 02/19/36		12/19/2024	Paydown		48,855	48,855	24,922	24,802		24,052		24,052		48,855				2,433	02/19/2036
41161P-YX-5	HarborView Mortgage Loan Trust HVMLT 2005-16 2A1B 5.141% 01/19/36		12/19/2024	Paydown		635	(229)	(202)	(12)		679		679		635				7,248	01/19/2036
41161U-AC-6	HarborView Mortgage Loan Trust HVMLT 2006-6 2A1A 4.969% 08/19/36		10/01/2024	Paydown		274,801	274,759	167,902	162,331		112,471		112,471		274,801				2,411	08/19/2036
41162B-AA-1	Harborview Mortgage Loan Trust HVMLT 2006-SB1 A1A 5.675% 12/19/36		12/01/2024	Paydown		975,888	988,473	790,262	795,269		180,619		180,619		975,888				12,456	12/19/2036
41162C-AC-5	HarborView Mortgage Loan Trust HVMLT 2006-10 2A1A 4.841% 11/19/36		06/20/2024	Paydown		240,469	240,469	184,219	198,741		41,727		41,727		240,469				1,903	11/19/2036
41162C-AC-5	HarborView Mortgage Loan Trust HVMLT 2006-10 2A1A 4.841% 11/19/36		07/02/2024	ALRe Corporate AAM		6,011,762	6,868,254	5,261,662	5,676,439		22,992		22,992		5,699,431		312,331	312,331	106,805	11/19/2036
41162D-AD-1	HarborView Mortgage Loan Trust HVMLT 2006-12 2A13 4.961% 12/19/36		12/19/2024	Paydown		43,057	40,912	35,088	43,364		(306)		(306)		43,057				774	12/19/2036
41162D-AF-6	HarborView Mortgage Loan Trust HVMLT 2006-12 2A2A 4.861% 01/19/38		12/19/2024	Paydown		897,803	897,803	802,385	839,565		58,238		58,238		897,803				16,289	01/19/2038
41164L-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-2 2A1A 4.773% 05/25/38		12/26/2024	Paydown		87,176	91,690	74,205	74,201		12,975		12,975		87,176				1,506	05/25/2038
41164M-AP-2	HarborView Mortgage Loan Trust HVMLT 2007-1 2AC2 4.901% 03/19/37		12/19/2024	Paydown		25,158	(58,766)	(50,538)	(1,718)	(47,004)	73,881		26,877		25,158				2,154	03/19/2037
41164U-AB-5	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1A 4.881% 05/19/37		12/19/2024	Paydown		222,868	222,868	214,622	216,190		6,678		6,678		222,868				4,881	05/19/2037
41164U-AD-1	HarborView Mortgage Loan Trust HVMLT 2007-3 2A1C 5.061% 05/19/37		12/19/2024	Paydown		8,365	(7,626)				8,365		8,365		8,365				613	05/19/2037
41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 5.041% 09/19/37		12/19/2024	Paydown		28,026	12,040	2,346	212		25,768		25,768		28,026				533	09/19/2037
41165A-AD-4	HarborView Mortgage Loan Trust HVMLT 2007-5 A1C 5.041% 09/19/37		08/02/2024	AADE - FABN		47,028	236,764	40,842	28,858		(10,141)		(10,141)		18,717		28,311	28,311	3,901	09/19/2037
411707-AD-4	Hardee's Funding LLC HNGRY 2018-1A A2II 4.959% 06/20/48		04/05/2024	Paydown		2,368,750	2,368,750	2,368,513	2,475,552		(106,802)		(106,802)		2,368,750				34,248	06/20/2048
411707-AF-9	Hardee's Funding LLC HNGRY 2018-1A A23 5.710% 06/20/48		12/20/2024	Paydown		500,000	500,000	500,326	500,764		(764)		(764)		500,000				17,844	06/20/2048
413875-AW-5	L3Harris Technologies Inc Senior Unsecured 4.400% 06/15/28		09/23/2024	Barclays		4,014,560	4,000,000	3,999,600	3,999,831		26		26		3,999,857		14,703	14,703	136,400	06/15/2028
413875-AW-5	L3Harris Technologies Inc Senior Unsecured 4.400% 06/15/28		07/30/2024	AAIA NonModco AAM		982,144	1,000,000	999,900	999,958		5		5		999,963		(17,819)	(17,819)	27,500	06/15/2028
41781#-AA-3	HARVEY STONE LLC SR SECD NTS 4.910% 04/15/26		04/26/2024	Call 100.0000		12,398,231	12,398,231	12,398,231	12,398,231						12,398,231				196,154	04/15/2026
42217K-BF-2	Welltower OP LLC Senior Unsecured 4.000% 06/01/25		03/21/2024	Goldman Sachs		3,934,240	4,000,000	4,054,080	4,008,388		(1,778)		(1,778)		4,006,610		(72,370)	(72,370)	50,667	06/01/2025
427096-AH-5	Hercules Capital Inc Senior Unsecured 2.625% 09/16/26		03/11/2024	Various		18,048,400	20,000,000	19,948,800	19,971,431		2,033		2,033		19,973,464		(1,925,064)	(1,925,064)	258,125	09/16/2026
42806M-AC-3	Hertz Vehicle Financing LLC HERTZ 2021-1A C 2.050% 12/26/25		12/26/2024	Paydown		10,000,000	10,000,000	9,997,106	9,999,225		775		775		10,000,000				162,292	12/26/2025
431282-AT-9	Highwoods Realty LP Senior Unsecured 2.600% 02/01/31		05/16/2024	Goldman Sachs		1,597,780	2,000,000	1,994,858	1,996,336		180		180		1,996,516		(398,736)	(398,736)	41,744	02/01/2031
437076-BA-9	Home Depot Inc/The Senior Unsecured 4.200% 04/01/43		05/23/2024	JPM SECURITIES LLC		3,384,840	4,000,000	3,411,960	3,416,979		7,142		7,142		3,424,121		(39,281)	(39,281)	110,600	04/01/2043
437076-BD-3	Home Depot Inc/The Senior Unsecured 4.875% 02/15/44		06/21/2024	ALRE - DFL Trust AAM		1,410,574	1,500,000	1,598,820	1,586,072		(1,321)		(1,321)		1,584,752		(174,177)	(174,177)	62,156	02/15/2044
437076-BS-0	Home Depot Inc/The Senior Unsecured 3.900% 06/15/47		08/08/2024	ALRE - DFL Trust AAM		652,186	800,000	925,154	911,455		(2,047)		(2,047)		909,408		(257,222)	(257,222)	20,193	06/15/2047
437076-CE-0	Home Depot Inc/The Senior Unsecured 0.900% 03/15/28		11/21/2024	Various		17,953,400	20,000,000	19,671,307	19,789,022		42,360		42,360		19,831,382		(1,877,982)	(1,877,982)	197,000	03/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
437076-CP-5	Home Depot Inc/The Senior Unsecured 3.250% 04/15/32		03/20/2024	TRUIST SECURITIES, INC.		2,229,100	2,500,000	2,150,975	2,158,129		7,426		7,426		2,165,555		63,545	63,545	35,434	04/15/2032
437076-CR-1	Home Depot Inc/The Senior Unsecured 4.000% 09/15/25		05/30/2024	MMTL Modco AAM		29,496,957	30,000,000	29,933,256	29,960,875		9,254		9,254		29,970,128		(473,171)	(473,171)	850,000	09/15/2025
437076-CT-7	Home Depot Inc/The Senior Unsecured 4.950% 09/15/52		05/23/2024	JPM SECURITIES LLC		3,443,925	3,750,000	3,272,325	3,273,861		2,749		2,749		3,276,610		167,315	167,315	130,453	09/15/2052
437076-CU-4	Home Depot Inc/The Senior Unsecured 5.125% 04/30/25		05/02/2024	MMTL Modco AAM		7,994,243	8,000,000	7,994,800	7,995,018		983		983		7,996,001		(1,758)	(1,758)	168,556	04/30/2025
437084-AV-8	Home Equity Asset Trust 2004-1 HEAT 2004-1 M1 5.398% 06/25/34		12/26/2024	Paydown		90,179	90,179	81,901	87,320		2,860		2,860		90,179				2,561	06/25/2034
437084-BC-9	Home Equity Asset Trust 2004-1 HEAT 2004-1 AIOS 0.000% 08/25/34		01/17/2024	Paydown															(2,743)	08/25/2034
437084-CE-4	Home Equity Asset Trust HEAT 2004-3 M1 5.308% 08/25/34		12/26/2024	Paydown		289,035	289,035	202,364	273,608		15,427		15,427		289,035				7,990	08/25/2034
437084-DX-1	Home Equity Asset Trust HEAT 2004-5 M2 5.398% 11/25/34		10/25/2024	Various		6,791	6,791	6,474	6,784		7		7		6,791				250	11/25/2034
437084-DX-1	Home Equity Asset Trust HEAT 2004-5 M2 5.398% 11/25/34		09/25/2024	Paydown		366,484	366,484	349,375	366,122		361		361		366,484				7,918	11/25/2034
437084-FS-0	Home Equity Asset Trust 2004-7 HEAT 2004-7 M1 5.383% 01/25/35		11/25/2024	Paydown		42,281	42,281	30,707	41,499		782		782		42,281				1,082	01/25/2035
437084-HD-1	Home Equity Asset Trust HEAT 2004-8 AIOS 0.000% 03/25/35		01/17/2024	Paydown															(3,511)	03/25/2035
437084-JC-1	Home Equity Asset Trust HEAT 2005-1 AIOS 0.000% 05/25/35		01/17/2024	Paydown															(2,076)	05/25/2035
437084-KB-1	Home Equity Asset Trust 2005-2 HEAT 2005-2 AIOS 0.000% 07/25/35		01/17/2024	Paydown															(4,102)	07/25/2035
437084-LB-0	Home Equity Asset Trust 2005-3 HEAT 2005-3 AIOS 0.000% 08/25/35		01/17/2024	Paydown															(20,883)	08/25/2035
437084-LS-3	Home Equity Asset Trust 2005-4 HEAT 2005-4 M7 6.133% 10/25/35		01/25/2024	Paydown			(9,936)	(7,160)	(7,400)		7,400		7,400							10/25/2035
437084-NQ-5	Home Equity Asset Trust 2005-6 HEAT 2005-6 AIOS 0.000% 12/25/35		01/17/2024	Paydown															(3,609)	12/25/2035
437084-QM-1	Home Equity Asset Trust 2005-8 HEAT 2005-8 AIOS 0.000% 02/25/36		01/17/2024	Paydown															(314)	02/25/2036
437084-UU-8	Home Equity Asset Trust 2006-3 HEAT 2006-3 M3 5.098% 07/25/36		08/26/2024	Paydown			(6,329)	(3,354)	(3,536)		3,536		3,536						42	07/25/2036
437084-UU-8	Home Equity Asset Trust 2006-3 HEAT 2006-3 M3 5.098% 07/25/36		09/11/2024	STAR Non-Modco FWH		1,568,449	593,227	314,412	331,489		17,185		17,185		348,673		1,219,776	1,219,776	18,771	07/25/2036
43708A-AH-5	Home Equity Mortgage Loan Asse INHEL 2002-A M2 6.328% 05/25/33		01/25/2024	Paydown			2,610	1,305	1,269	102	(1,370)		(1,268)						16	05/25/2033
437096-AD-2	Home Equity Asset Trust 2006-5 HEAT 2006-5 2A3 4.753% 10/25/36		12/26/2024	Paydown		264,138	264,138	256,479	263,009		1,129		1,129		264,138				6,304	10/25/2036
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.753% 01/25/37		12/26/2024	Paydown		137,366	137,366	107,971	78,860		26,385		26,385		137,366				864	01/25/2037
43709N-AD-5	Home Equity Asset Trust 2006-7 HEAT 2006-7 2A3 4.753% 01/25/37		07/02/2024	AARE II Surplus ISG		2,828,433	3,387,745	2,578,623	2,685,023		46,886		46,886		2,731,909		96,524	96,524	37,406	01/25/2037
43709X-AD-3	Home Equity Mortgage Loan Asse INABS 2006-E 2A2 4.573% 04/25/37		12/26/2024	Paydown		83,983	83,983	56,130	56,050		27,934		27,934		83,983				853	04/25/2037
43709X-AE-1	Home Equity Mortgage Loan Asse INABS 2006-E 2A3 4.623% 04/25/37		12/26/2024	Paydown		425,286	425,286	284,268	283,862		141,424		141,424		425,286				4,318	04/25/2037
43710L-AV-6	Home Equity Asset Trust 2007-1 HEAT 2007-1 AIOS 0.002% 05/25/37		01/01/2024	Paydown															(90)	05/25/2037
43739E-AB-3	HomeBanc Mortgage Trust 2004-1 HMBT 2004-1 2A 5.313% 08/25/29		12/25/2024	Paydown		183,913	183,913	162,527	169,619		14,294		14,294		183,913				6,544	08/25/2029
438516-AT-3	Honeywell International Inc Senior Unsecured 5.700% 03/15/37		05/16/2024	FHN Financial		4,184,360	4,000,000	4,074,220	4,073,293		(1,439)		(1,439)		4,071,854		112,506	112,506	155,167	03/15/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
438516-CB-0	Honeywell International Inc Senior Unsecured 1.350% 06/01/25		05/02/2024	MMTL Modco AAM		1,535,441	1,600,000	1,497,920	1,512,602		20,153		20,153		1,532,755		2,685	2,685	9,060	06/01/2025
438516-CM-6	Honeywell International Inc Senior Unsecured 4.500% 01/15/34		01/18/2024	Morgan Stanley		7,367,475	7,500,000	7,278,100	7,283,771		1,088		1,088		7,284,858		82,617	82,617	229,688	01/15/2034
440405-AE-8	Horizon Aircraft Finance I Ltd HORZN 2018-1 A 4.458% 12/15/38		12/15/2024	Paydown		807,627	807,627	807,610	808,780		(1,152)		(1,152)		807,627				12,348	12/15/2038
44106M-AX-0	Service Properties Trust Senior Unsecured 3.950% 01/15/28		05/08/2024	Various		9,545,450	11,200,000	10,338,767	10,593,801		48,677		48,677		10,642,478		(1,097,028)	(1,097,028)	362,243	01/15/2028
44106M-BB-7	Service Properties Trust Senior Unsecured 4.950% 10/01/29		05/13/2024	Various		902,413	1,100,000	1,088,494	1,092,729		396		396		1,093,125		(190,713)	(190,713)	33,230	10/01/2029
44107#-AA-4	Hospital Realty LLC SR SECD NTS 5.610% 06/15/25		12/05/2024	Redemption 100.0000		1,186,076	1,186,076	1,186,076	1,186,076						1,186,076				45,888	06/15/2025
44107#-AB-2	Hospital Realty LLC SR SECD NTS SER 2008 6.000% 06/15/25		12/10/2024	Call 100.0000		137,956	137,956	137,956	137,956						137,956				8,132	06/15/2025
44107#-AB-2	Hospital Realty LLC SR SECD NTS SER 2008 6.000% 06/15/25		11/15/2024	Redemption 100.0000		206,857	206,857	206,857	206,857						206,857				6,263	06/15/2025
44107T-AV-8	Host Hotels & Resorts LP Senior Unsecured 4.000% 06/15/25		03/21/2024	Various		6,532,993	6,667,000	6,656,199	6,665,130		294		294		6,665,424		(132,431)	(132,431)	74,078	06/15/2025
44107T-AW-6	Host Hotels & Resorts LP Senior Unsecured 4.500% 02/01/26		03/26/2024	AADE - CATALINA		6,875,902	7,000,000	6,977,100	6,994,376		613		613		6,994,989		(119,087)	(119,087)	205,625	02/01/2026
44107T-AX-4	Host Hotels & Resorts LP Senior Unsecured 3.875% 04/01/24		04/01/2024	Maturity		2,000,000	2,000,000	2,005,460	2,000,560		(560)		(560)		2,000,000				29,278	04/01/2024
44148J-AB-5	Hotwire Funding LLC HWIRE 2021-1 B 2.658% 11/20/51		09/03/2024	Various		14,640,686	15,750,000	15,750,000	15,750,000						15,750,000		(1,109,315)	(1,109,315)	262,810	11/20/2051
44148J-AC-3	Hotwire Funding LLC HWIRE 2021-1 C 4.459% 11/20/51		08/15/2024	MMTL Modco AAM		10,199,824	11,000,000	10,875,000	10,986,575		2,757		2,757		10,989,332		(789,508)	(789,508)	320,181	11/20/2051
44328B-AB-4	HSI Asset Securitization Corp HASC 2006-HE2 1A 4.713% 12/25/36		12/26/2024	Paydown		22,614	22,614	8,367	8,148		14,466		14,466		22,614				250	12/25/2036
444859-BF-8	Humana Inc Senior Unsecured 3.950% 03/15/27		08/06/2024	Various		9,820,300	10,000,000	11,485,000	10,750,871		(149,983)		(149,983)		10,600,888		(780,588)	(780,588)	353,306	03/15/2027
444859-BK-7	Humana Inc Senior Unsecured 3.125% 08/15/29		11/21/2024	Barclays		4,582,600	5,000,000	5,423,200	5,300,432		(47,728)		(47,728)		5,252,703		(670,103)	(670,103)	198,351	08/15/2029
444859-BL-5	Humana Inc Senior Unsecured 3.950% 08/15/49		08/14/2024	ALRe Corporate AAM		782,217	1,000,000	1,185,370	1,170,094		(2,849)		(2,849)		1,167,245		(385,028)	(385,028)	39,390	08/15/2049
444859-BQ-4	Humana Inc Senior Unsecured 1.350% 02/03/27		08/06/2024	Goldman Sachs		1,387,215	1,500,000	1,498,575	1,499,187		155		155		1,499,342		(112,127)	(112,127)	20,475	02/03/2027
444859-BY-7	Humana Inc Senior Unsecured 5.950% 03/15/34		01/26/2024	Bank of America		10,460,025	10,000,000	9,852,500	9,853,623		626		626		9,854,249		605,776	605,776	133,875	03/15/2034
44569*-BK-6	HUNT OIL COMPANY SR NTS SER C 6.250% 07/27/26		04/25/2024	Call 101.8352		20,367,037	20,000,000	20,000,000	20,000,000						20,000,000				1,297,592	07/27/2026
446150-AX-2	Huntington Bancshares Inc/OH Subordinated 2.487% 08/15/36		09/23/2024	Various		1,699,774	2,210,000	2,134,186	2,141,535		2,458		2,458		2,143,993		(444,218)	(444,218)	47,046	08/15/2036
44644M-AH-4	Huntington National Bank/The Senior Unsecured 5.699% 11/18/25		05/03/2024	Stifel Nicolaus		4,979,500	5,000,000	5,000,000	5,000,000						5,000,000		(20,500)	(20,500)	133,768	11/18/2025
44644M-AJ-0	Huntington National Bank/The Senior Unsecured 5.650% 01/10/30		03/05/2024	Various		14,995,250	15,000,000	14,964,750	14,971,253		533		533		14,971,785		23,465	23,465	513,993	01/10/2030
448579-AF-9	Hyatt Hotels Corp Senior Unsecured 4.850% 03/15/26		07/18/2024	Various		8,909,760	9,000,000	8,949,334	8,967,500		7,681		7,681		8,975,180		(65,420)	(65,420)	327,375	03/15/2026
448579-AG-7	Hyatt Hotels Corp Senior Unsecured 4.375% 09/15/28		01/10/2024	AADE BLIC Modco AAM		967,449	1,000,000	957,056	965,753		161		161		965,914		1,535	1,535	13,976	09/15/2028
448579-AQ-5	Hyatt Hotels Corp Senior Unsecured 5.750% 01/30/27		07/18/2024	Citadel		1,522,995	1,500,000	1,499,625	1,499,735		57		57		1,499,792		23,203	23,203	89,365	01/30/2027
44891A-BF-3	Hyundai Capital America SENIOR 2.650% 02/10/25		08/09/2024	AAIA NonModco AAM		4,937,388	5,000,000	5,048,090	5,011,451		(6,692)		(6,692)		5,004,759		(67,371)	(67,371)	132,132	02/10/2025
44891A-BV-8	Hyundai Capital America Senior Unsecured 0.875% 06/14/24		06/14/2024	Maturity		5,000,000	5,000,000	4,999,700	4,999,954		46		46		5,000,000				21,875	06/14/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
44891A-BY-2	Hyundai Capital America Senior Unsecured 1.000% 09/17/24		09/17/2024	Maturity		5,000,000	5,000,000	4,991,000	4,997,842		2,158		2,158		5,000,000				50,000	09/17/2024
450636-AA-3	ITR Concession Co LLC SR SECD NTS 4.197% 07/15/25		05/30/2024	MMTL Modco AAM		18,720,483	19,300,000	18,790,659	18,935,807		95,197		95,197		19,031,004		(310,522)	(310,522)	708,768	07/15/2025
45254N-KX-4	Impac CMB Trust Series 2004-9 IMM 2004-9 1A1 5.213% 01/25/35		12/26/2024	Paydown		326,304	326,304	289,607	295,072		31,232		31,232		326,304				11,246	01/25/2035
45254N-KY-2	Impac CMB Trust Series 2004-9 IMM 2004-9 1A2 5.333% 01/25/35		12/26/2024	Paydown		75,959	75,959	62,696	63,375		12,584		12,584		75,959				2,638	01/25/2035
45254N-NK-9	Impac CMB Trust Series 2005-2 IMM 2005-2 2A2 5.253% 04/25/35		12/26/2024	Paydown		18,763	18,763	16,324	16,553		2,210		2,210		18,763				640	04/25/2035
45254N-NP-8	Impac CMB Trust Series 2005-3 IMM 2005-3 A1 4.933% 08/25/35		12/26/2024	Paydown		248,344	248,344	186,619	194,098		54,246		54,246		248,344				7,571	08/25/2035
45254N-PL-5	Impac CMB Trust Series 2005-4 IMM 2005-4 1M5 5.133% 05/25/35		12/26/2024	Paydown		20,272	20,085						20,272		20,272				647	05/25/2035
45254N-PQ-4	Impac CMB Trust Series 2005-4 IMM 2005-4 1B1 5.753% 05/25/35		12/26/2024	Paydown		21,679	21,480						21,679		21,679				694	05/25/2035
45254N-PV-3	Impac CMB Trust Series 2005-5 IMM 2005-5 A2 4.673% 08/25/35		12/26/2024	Paydown		62,984	62,984	53,335	55,522		7,462		7,462		62,984				1,637	08/25/2035
45254N-QA-8	Impac CMB Trust Series 2005-5 IMM 2005-5 M3 5.033% 08/25/35		12/26/2024	Paydown		7,017	6,588				7,017		7,017		7,017				174	08/25/2035
45254N-RW-9	Impac CMB Trust Series 2005-8 IMM 2005-8 2M2 5.578% 02/25/36		12/26/2024	Paydown		48,651	48,651	43,236	45,740		2,911		2,911		48,651				2,340	02/25/2036
45254T-QW-7	Impac Secured Assets Corp Seri IMSA 2004-4 M5 6.103% 02/25/35		12/26/2024	Paydown		399,155	398,915	384,133	385,891		13,263		13,263		399,155				13,488	02/25/2035
45254T-SN-5	Impac Secured Assets Corp Seri IMSA 2005-2 A1M 5.233% 03/25/36		02/23/2024	Paydown		3	587				3		3		3				3	03/25/2036
45254T-SS-4	Impac Secured Assets Corp Seri IMSA 2005-2 A2D 5.313% 03/25/36		12/26/2024	Paydown		327,415	346,292	251,132	234,255		93,160		93,160		327,415				8,956	03/25/2036
45254T-TZ-7	Impac Secured Assets Trust 200 IMSA 2006-1 2M2 5.383% 05/25/36		12/26/2024	Paydown		20,688	20,688	17,579	19,324		1,364		1,364		20,688				302	05/25/2036
45254T-UD-4	Impac Secured Assets Trust 200 IMSA 2006-1 1A12 5.474% 05/25/36		04/12/2024	Paydown		13					13		13		13				(168)	05/25/2036
452559-AD-9	Impac Secured Assets Trust 200 IMSA 2007-1 AM 4.893% 03/25/37		03/25/2024	Paydown			32,513												3,165	03/25/2037
45255R-AC-1	Impac Secured Assets Trust 200 IMSA 2006-3 A3 4.753% 11/25/36		12/26/2024	Paydown		43,402	41,603	38,304	41,630	31,718	(29,946)		1,772		43,402				925	11/25/2036
45255R-AZ-0	Impac Secured Assets Trust 200 IMSA 2006-3 A7 4.993% 11/25/36		12/26/2024	Paydown		879,959	1,600,773	1,265,896	1,287,268		(420,045)		(420,045)		879,959				48,473	11/25/2036
45378Y-AS-3	Independence Plaza Trust 2018- IPT 2018-INDP E 4.996% 07/10/35		05/02/2024	MMTL Modco AAM		5,606,606	6,000,000	5,999,707	5,991,383		89		89		5,991,472		(384,865)	(384,865)	125,733	07/10/2035
456606-GD-8	Home Equity Mortgage Loan Asse INHEL 2004-C M10 9.328% 03/25/35		07/25/2024	Paydown			(1,008)	(19)	(5)		5		5						8	03/25/2035
45660L-3J-6	Residential Asset Securitizati RAST 2005-A15 1A3 5.750% 02/25/36		12/01/2024	Paydown		9,474	8,956	7,951	9,222		252		252		9,474				278	02/25/2036
45660L-4E-6	Residential Asset Securitizati RAST 2005-A15 3A1 5.750% 02/25/36		12/01/2024	Paydown		10,764	10,621	9,498	9,498		1,284	18	1,266		10,764				399	02/25/2036
45660L-4G-1	Residential Asset Securitizati RAST 2005-A15 5A1 5.750% 02/25/36		04/01/2024	Paydown			34,785	11,854	11,289		(11,289)		(11,289)						744	02/25/2036
45660L-4W-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR33 1A1 3.865% 01/25/36		12/01/2024	Paydown		79,817	65,186	49,749	49,645		30,172		30,172		79,817				2,325	01/25/2036
45660L-6K-0	Residential Asset Securitizati RAST 2006-A1 1A3 6.000% 04/25/36		11/01/2024	Paydown			13,014	7,533	6,919		(6,919)		(6,919)						578	04/25/2036
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2 5.500% 02/25/35		12/01/2024	Paydown		471,199	471,199	424,069	(157,415)		63,991		63,991		471,199				5,411	02/25/2035
45660L-CN-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR2 2A2A 5.133% 02/25/35		09/25/2024	Paydown		229,108	228,295	200,934	190,627		38,481		38,481		229,108				9,154	02/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45660L-EJ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR4 2A2 5.133% 03/25/35		12/26/2024	Paydown		4,318	1,871	1,595	1,595		2,724		2,724		4,318				137	03/25/2035
45660L-F8-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR23 5A1 4.805% 11/25/35		12/01/2024	Paydown		268,452	268,452	222,428	208,129		60,323		60,323		268,452				3,704	11/25/2035
45660L-GD-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A1 4.933% 04/25/35		09/25/2024	Paydown		259	259	200			58		58		259				1	04/25/2035
45660L-GE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR6 2A2 5.113% 04/25/35		10/25/2024	Paydown		130,880	101,782	82,388	82,177	5,611	43,092		48,703		130,880				1,433	04/25/2035
45660L-GQ-6	IndyMac INDX Mortgage Loan Tru INDX 2005-AR5 1A1 3.838% 05/25/35		12/01/2024	Paydown		11,061	12,067	9,855	11,891		(831)		(831)		11,061				182	05/25/2035
45660L-LR-8	IndyMac INDX Mortgage Loan Tru INDX 2005-AR7 6A1 3.417% 06/25/35		12/01/2024	Paydown		140,653	140,653	83,091	82,914		57,740		57,740		140,653				3,529	06/25/2035
45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 5.419% 07/25/35		10/01/2024	Paydown		(430,704)	(430,698)	(327,658)	(471,770)		7,897		7,897		(430,704)				(7,615)	07/25/2035
45660L-RU-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 1A1A 5.013% 07/25/35		12/26/2024	Paydown		406,579	406,579	314,645	292,124		114,455		114,455		406,579				10,506	07/25/2035
45660L-RZ-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR14 2A1C 5.233% 07/25/35		12/26/2024	Paydown		3,806	(995)				3,806		3,806		3,806				109	07/25/2035
45660L-SR-1	Residential Asset Securitizati RAST 2005-A8CB A3 5.500% 07/25/35		12/01/2024	Paydown		36,625	33,423	25,716	21,250		15,375		15,375		36,625				1,141	07/25/2035
45660L-TS-8	Residential Asset Securitizati RAST 2005-A9 A5 5.500% 07/25/35		12/01/2024	Paydown		21,284	19,896	15,092	14,693		6,591		6,591		21,284				979	07/25/2035
45660L-UZ-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR17 5A1 5.287% 09/25/35		12/01/2024	Paydown		491,807	490,082	362,434	360,470		131,337		131,337		491,807				16,328	09/25/2035
45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 5.073% 10/25/36		11/25/2024	Paydown		534,120	534,120	312,075	269,355		264,766		264,766		534,120				14,190	10/25/2036
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 6.013% 10/25/36		12/31/2024	Paydown		454,893	454,893	233,780	(82,048)		278,874		278,874		454,893				12,103	10/25/2036
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 6.013% 10/25/36		12/31/2024	AADE BLIC Modco AAM		(7,856,239)	(15,621,036)	(10,979,701)	(8,700,511)						(8,700,511)		844,271	844,271	(51,761)	10/25/2036
45660L-WE-5	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1B 6.013% 10/25/36		01/01/2024	AADE BLIC Modco AAM		7,856,239	15,621,036	10,979,701	8,700,511		126		126		8,700,637		(844,397)	(844,397)	51,761	10/25/2036
45660L-WF-2	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A2C 5.673% 10/25/36		12/26/2024	Paydown		3,578	3,256	1,482	1,437		2,141		2,141		3,578				109	10/25/2036
45660L-WG-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A3A 5.219% 10/25/36		09/25/2024	Paydown		102					102		102		102					10/25/2036
45660L-WS-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 1X 0.000% 10/25/36		09/02/2024	Paydown				3	3		(3)		(3)							10/25/2036
45660L-Y3-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR29 A2 3.839% 01/25/36		12/01/2024	Paydown		44,925	24,015				44,925		44,925		44,925				1,919	01/25/2036
45660L-YE-3	IndyMac INDX Mortgage Loan Tru INDX 2005-AR21 3A3 4.684% 10/25/35		12/01/2024	Paydown		38,461	38,491	30,793	25,590	14,961	(2,090)		12,871		38,461				1,286	10/25/2035
45660L-YW-3	IndyMac INDB Mortgage Loan Tru INDB 2005-1 A1 5.053% 11/25/35		12/26/2024	Paydown		328,383	327,293	211,120	209,069		119,314		119,314		328,383				10,744	11/25/2035
45660L-YX-1	IndyMac INDB Mortgage Loan Tru INDB_05-1-A2 5.173% 11/25/35		12/26/2024	Paydown		(30,046)	(263,854)	(263,854)	(29,086)						(29,025)				(26,824)	11/25/2035
45660L-ZH-5	INDYMAC INDX MORTGAGE LOAN TRU INDA 2005-AR1 1A1 4.210% 11/25/35		12/01/2024	Paydown		13,616	13,616	11,596	9,335		4,281		4,281		13,616				265	11/25/2035
45660N-2J-3	IndyMac INDX Mortgage Loan Tru INDX 2004-AR8 2A2A 5.253% 11/25/34		12/26/2024	Paydown		55,047	55,047	49,313	48,269		4,151		4,151		55,047				1,416	11/25/2034
45660N-5H-4	IndyMac INDX Mortgage Loan Tru INDX 2004-AR12 A1 5.233% 12/25/34		12/26/2024	Paydown		84,155	80,854	65,008	68,402		15,753		15,753		84,155				2,287	12/25/2034
45660N-6S-9	IndyMac INDX Mortgage Loan Tru INDX 2004-AR11 2A 4.728% 12/25/34		12/01/2024	Paydown		124,774	124,774	113,829	118,867		5,907		5,907		124,774				3,589	12/25/2034
45660N-Q3-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR4 2A 5.346% 08/25/34		12/01/2024	Paydown		221,833	221,833	220,915	221,855		(22)		(22)		221,833				7,445	08/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45660N-S2-2	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 1A1 5.273% 08/25/34		12/26/2024	Paydown		31,299	30,017	21,200	19,266		12,032		12,032		31,299				1,111	08/25/2034
45660N-S4-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR5 2A1B 5.253% 08/25/34		12/26/2024	Paydown		3,809	3,809	2,895	2,893		915		915		3,809				92	08/25/2034
45660N-T8-8	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A1 5.333% 09/25/34		12/25/2024	Paydown		40,225	39,652	33,796	34,002		6,224		6,224		40,225				1,099	09/25/2034
45660N-T9-6	IndyMac INDX Mortgage Loan Tru INDX 2004-AR7 A2 5.313% 09/25/34		12/25/2024	Paydown		118,053	118,053	106,195	105,767		12,286		12,286		118,053				3,198	09/25/2034
45661E-AA-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR2 1A1A 4.893% 04/25/46		12/26/2024	Paydown		413,330	413,330	340,247	340,130		73,200		73,200		413,330				6,230	04/25/2046
45661E-AX-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR4 A1C 5.133% 05/25/46		12/25/2024	Paydown		6,757	6,494	140	140		6,617		6,617		6,757				208	05/25/2046
45661E-CM-4	IndyMac INDX Mortgage Loan Tru INDX 2006-AR5 2A1 3.665% 05/25/36		12/01/2024	Paydown		148,055	144,542	134,023	137,114		10,941		10,941		148,055				3,488	05/25/2036
45661E-DB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR7 3A2 4.021% 05/25/36		12/01/2024	Paydown		3,102	(4,474)				3,102		3,102		3,102				131	05/25/2036
45661E-GC-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 1A1 4.283% 06/25/36		12/01/2024	Paydown		54,998	46,806	30,975	30,486		24,512		24,512		54,998				1,016	06/25/2036
45661E-GH-1	IndyMac INDX Mortgage Loan Tru INDX 2006-AR9 3A2 4.803% 06/25/36		12/25/2024	Paydown		30,337	30,337	28,495	28,588		1,749		1,749		30,337				1,372	06/25/2036
45662D-AC-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR29 A3 4.793% 11/25/36		12/26/2024	Paydown		70,001	69,974	66,508	67,286		2,715		2,715		70,001				1,294	11/25/2036
45662F-AB-6	IndyMac INDA Mortgage Loan Tru INDA 2006-AR3 1A2 4.368% 12/25/36		12/01/2024	Paydown		2,824	2,824				2,824		2,824		2,824				78	12/25/2036
456654-AB-8	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 1A2 6.000% 10/25/37		07/01/2024	Paydown			(11,218)	(34)			34		34						153	10/25/2037
456654-AD-4	IndyMac IMJA Mortgage Loan Tru IMJA 2007-A2 2A2 6.500% 10/25/37		12/01/2024	Paydown		7,591	(44,738)				7,591		7,591		7,591				1,211	10/25/2037
456672-AD-6	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR1 2A2 4.116% 06/25/37		12/01/2024	Paydown		2,797	(2,611)				2,797		2,797		2,797				143	06/25/2037
456673-AA-0	IndyMac INDA Mortgage Loan Tru INDA 2007-AR3 1A1 5.502% 07/25/37		12/01/2024	Paydown		124,325	123,229	105,412	104,990		19,335		19,335		124,325				3,112	07/25/2037
456674-AA-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 1A1 5.435% 08/25/37		12/01/2024	Paydown		362,397	351,115	304,637	303,629		58,768		58,768		362,397				12,003	08/25/2037
456674-AD-2	IndyMac INDA Mortgage Loan Tru INDA 2007-AR4 2A2 4.449% 08/25/37		12/01/2024	Paydown		1,166	702	35	35		1,130		1,130		1,166				36	08/25/2037
45667Q-AB-7	IndyMac INDX Mortgage Loan Tru INDX 2006-AR31 A2 4.123% 11/25/36		12/01/2024	Paydown		5,972	(8,093)	(405)	(405)		6,377		6,377		5,972				341	11/25/2036
45667S-AM-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR35 2A1B 4.913% 01/25/37		12/26/2024	Paydown		6,317	620				6,317		6,317		6,317				101	01/25/2037
45667W-AA-6	IndyMac INDX Mortgage Loan Tru INDX 2006-FLX1 A1 4.873% 11/25/36		12/26/2024	Paydown		74,829	74,829	63,711	68,531		6,298		6,298		74,829				1,572	11/25/2036
456681-AE-5	IndyMac INDX Mortgage Loan Tru INDX 2007-AR13 4A1 3.501% 07/25/37		12/01/2024	Paydown		276,723	310,484	213,002	213,018		63,705		63,705		276,723				5,647	07/25/2037
45668G-AB-8	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A1B 4.733% 11/25/46		08/26/2024	Paydown		177					177		177		177				1	11/25/2046
45668G-AE-2	IndyMac INDX Mortgage Loan Tru INDX 2006-AR14 1A3B 5.053% 11/25/46		11/25/2024	Paydown		34	(335)	(335)			367		367		33		2	2	6	11/25/2046
45668L-AA-9	IndyMac INDX Mortgage Loan Tru INDX 2006-AR37 1A1 4.361% 02/25/37		12/01/2024	Paydown		1,487,422	1,487,422	1,412,762	1,408,798		78,624		78,624		1,487,422				46,240	02/25/2037
45669N-AT-3	IndyMac INDX Mortgage Loan Tru INDX 2007-AR19 3A1 4.036% 09/25/37		11/01/2024	Paydown		75,149	75,147	51,335	50,613		24,536		24,536		75,149				1,964	09/25/2037
45669Y-AT-9	IndyMac INDX Mortgage Loan Tru INDX 2007-AR9 3A2 3.405% 04/25/37		12/01/2024	Paydown		11,235	11,235				11,235		11,235		11,235				275	04/25/2037
45670C-AC-1	IndyMac INDX Mortgage Loan Tru INDX 2007-AR7 2A1 3.202% 06/25/37		12/01/2024	Paydown		25,071	20,225	15,788	15,834		9,237		9,237		25,071				591	06/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45670E-AA-1	IndyMac IMSC Mortgage Loan Tru IMSC 2007-AR2 A1 4.603% 03/25/47		10/25/2024	Paydown		59,150	59,118	38,864	39,413		19,736		19,736		59,150				948	03/25/2047
45670N-AA-1	IndyMac INDA Mortgage Loan Tru INDA 2007-AR7 1A1 3.511% 11/25/37		12/01/2024	Paydown		156,501	156,501	125,059	125,180		31,320		31,320		156,501				3,158	11/25/2037
45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 4.631% 10/25/37		12/01/2024	Paydown		191,605	191,605	174,835	105,033		12,903		12,903		191,605				2,061	10/25/2037
45670R-AC-8	IndyMac INDA Mortgage Loan Tru INDA 2007-AR6 2A1 4.631% 10/25/37		08/28/2024	ALRe Corporate AAM		9,286,914	9,957,450	8,856,039	9,194,471		282,680		282,680		9,477,151		(190,238)	(190,238)	316,151	10/25/2037
458140-CD-0	Intel Corp Senior Unsecured 4.875% 02/10/26		01/05/2024	Various		20,055,800	20,000,000	19,971,035	19,974,749		258		258		19,975,008		80,792	80,792	403,542	02/10/2026
458140-CG-3	Intel Corp Senior Unsecured 5.200% 02/10/33		01/05/2024	Citigroup		2,563,750	2,500,000	2,434,775	2,436,078		134		134		2,436,211		127,539	127,539	53,806	02/10/2033
45866F-AF-1	Intercontinental Exchange Inc Senior Unsecured 3.100% 09/15/27		01/26/2024	Royal Bank of Canada		7,579,680	8,000,000	7,454,240	7,548,144		8,972		8,972		7,557,117		22,563	22,563	93,000	09/15/2027
45866F-AH-7	Intercontinental Exchange Inc Senior Unsecured 4.250% 09/21/48		03/07/2024	JPM SECURITIES LLC		3,621,744	4,200,000	3,554,922			738		738		3,555,660		66,084	66,084	84,292	09/21/2048
45866F-AN-4	Intercontinental Exchange Inc Senior Unsecured 1.850% 09/15/32		05/14/2024	Bank of America		2,468,352	3,200,000	2,400,793	2,456,715		25,636		25,636		2,482,351		(13,999)	(13,999)	39,631	09/15/2032
45866F-AQ-7	Intercontinental Exchange Inc Senior Unsecured 3.000% 09/15/60		10/17/2024	Barclays		1,221,339	1,900,000	1,202,979	1,208,206		5,120		5,120		1,213,326		8,013	8,013	62,225	09/15/2060
45866F-AW-4	Intercontinental Exchange Inc Senior Unsecured 4.600% 03/15/33		12/20/2024	Gen East Trust AAM		1,441,127	1,500,000	1,447,905	1,448,135		4,492		4,492		1,452,627		(11,500)	(11,500)	87,208	03/15/2033
45886*-AA-2	IRS CAMPUS (KANSAS CITY) LSB P P/T CERTS SER A 4.549% 09/15/42		12/15/2024	Redemption 100.0000		400,998	400,998	402,401	402,331		(1,334)		(1,334)		400,998				9,949	09/15/2042
460690-BL-3	Interpublic Group of Cos Inc/T Senior Unsecured 4.200% 04/15/24		04/15/2024	Maturity		4,010,000	4,010,000	4,306,981	4,029,073		(19,073)		(19,073)		4,010,000				84,210	04/15/2024
461070-AC-8	Interstate Power and Light Co Senior Unsecured 6.450% 10/15/33		08/08/2024	ALRE - DFL Trust AAM		1,591,956	1,500,000	1,878,992	1,776,700		(14,023)		(14,023)		1,762,677		(170,720)	(170,720)	78,744	10/15/2033
461070-AP-9	Interstate Power and Light Co Senior Unsecured 4.100% 09/26/28		09/23/2024	Barclays		2,982,480	3,000,000	3,575,340	3,350,882		(55,620)		(55,620)		3,295,262		(312,782)	(312,782)	122,317	09/26/2028
464338-AA-6	ISKANDAR VENTURES LLC SECD REV NTS SER 20-1 3.410% 06/15/39		12/15/2024	Redemption 100.0000		1,287,934	1,287,934	1,287,934	1,287,934						1,287,934				24,080	06/15/2039
46590T-AG-0	JPMDB Commercial Mortgage Secu JPMDB 2017-C5 XA 0.867% 03/15/50		12/01/2024	Paydown				46,671	26,827		(26,827)		(26,827)						5,836	03/15/2050
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75		12/15/2024	Paydown		473,151	473,151	472,845	472,860		291		291		473,151				9,372	10/15/2075
46590U-AA-0	JG Wentworth XLII LLC HENDR 2018-2A A 3.960% 10/15/75		08/08/2024	ALRE - DFL Trust AAM		1,831,418	1,962,300	1,961,268	1,961,268						1,961,268		(129,850)	(129,850)	50,294	10/15/2075
46616Q-AB-7	JGWPT XXIV LLC HENDR 2011-2A B 8.350% 09/15/58		12/15/2024	Paydown		394,335	394,335	394,323	395,896		(1,560)		(1,560)		394,335				18,134	09/15/2058
46616Y-AC-8	JGWPT XXVI LLC HENDR 2012-2A B 6.770% 10/17/61		12/15/2024	Paydown		180,177	180,177	196,915	196,517		(16,341)		(16,341)		180,177				6,061	10/17/2061
46617A-AB-1	JGWPT XXVII LLC HENDR 2012-3A B 6.170% 09/15/67		12/15/2024	Paydown		193,942	193,942	193,940	195,242		(1,300)		(1,300)		193,942				6,292	09/15/2067
46620J-AA-9	J.G. Wentworth XXXVIII LLC HENDR 2017-1A A 3.990% 08/16/60		12/15/2024	Paydown		244,961	244,961	244,772	244,772		189		189		244,961				5,412	08/16/2060
46620V-AA-2	J.G. Wentworth XXXIX LLC HENDR 2017-2A A 3.530% 09/15/72		12/15/2024	Paydown		631,421	631,421	631,136	631,136		285		285		631,421				12,273	09/15/2072
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67		12/15/2024	Paydown		593,271	593,271	592,159	592,285		986		986		593,271				12,031	02/15/2067
46621R-AA-0	J.G. Wentworth XL LLC HENDR 2017-3A A 3.800% 02/15/67		08/08/2024	ALRE - DFL Trust AAM		598,839	669,934	669,713	669,744		2		2		669,745		(70,906)	(70,906)	17,278	02/15/2067
46621R-AB-8	J.G. Wentworth XL LLC HENDR 2017-3A B 5.430% 02/15/69		12/15/2024	Paydown		60,537	60,537	60,492	60,491		46		46		60,537				1,785	02/15/2069
466247-F5-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A1 3A2 5.624% 02/25/36		12/01/2024	Paydown		102,883	102,883	88,785	72,780		30,103		30,103		102,883				3,151	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
466247-J4-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A1 5.192% 04/25/36		12/01/2024	Paydown		113,919	113,920	100,961	101,032		12,887		12,887		113,919				3,198	04/25/2036
466247-J5-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A2 5.192% 04/25/36		12/01/2024	Paydown		258,924	258,924	241,586	240,442		18,482		18,482		258,924				7,269	04/25/2036
466247-J7-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A4 5.192% 04/25/36		03/14/2024	Paydown		(151,357)	(151,349)	(132,511)	(151,357)						(151,357)				(5,607)	04/25/2036
466247-JW-4	JP Morgan Mortgage Trust 2004- JPMMT 2004-S2 4A6 6.500% 11/25/34		12/01/2024	Paydown		258,703	258,703	230,170	227,088		31,616		31,616		258,703				7,049	11/25/2034
466247-K2-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 3A2 5.728% 04/25/36		12/01/2024	Paydown		38,560	38,560	35,562	36,826		1,734		1,734		38,560				1,187	04/25/2036
466247-QP-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 7CA1 5.975% 06/25/35		12/01/2024	Paydown		160,180	160,180	151,867	146,947		13,265	32	13,233		160,180				4,147	06/25/2035
466247-RD-7	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 1B2 5.870% 06/25/35		11/01/2024	Paydown			(3,252)	(60)	(63)		62		62							06/25/2035
466247-RF-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A3 2BA1 3.233398% 2 3.233% 06/25/35		09/01/2024	Paydown			1,000												3	06/25/2035
466247-ST-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A5 IB2 3.059% 08/25/35		12/01/2024	Paydown		1,000	1,000			7	993		1,000		1,000				3	08/25/2035
466247-TQ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A1 6.896% 08/25/35		12/01/2024	Paydown		118,223	118,223	117,570	118,945		(722)		(722)		118,223				4,233	08/25/2035
466247-TT-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 2A4 6.896% 08/25/35		12/01/2024	Paydown		362,446	362,446	307,298	374,238		(11,793)		(11,793)		362,446				12,977	08/25/2035
466247-TZ-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 4A1 5.699% 09/25/35		12/01/2024	Paydown		117,247	117,247	104,026	105,439		11,808		11,808		117,247				2,167	09/25/2035
466247-UG-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A6 7A1 5.560% 08/25/35		12/01/2024	Paydown		44,581	44,581	40,903	40,646		5,466	1,531	3,935		44,581				925	08/25/2035
466247-WK-5	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A3 6.035% 10/25/35		12/01/2024	Paydown		38,365	38,365	32,368	33,654		4,712		4,712		38,365				969	10/25/2035
466247-WL-3	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 1A4 6.035% 10/25/35		12/01/2024	Paydown		61,750	61,750	61,865	62,674		(924)		(924)		61,750				1,560	10/25/2035
466247-WS-8	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 2A5 5.793% 10/25/35		12/01/2024	Paydown		16,227	16,227	14,713	14,722		1,505		1,505		16,227				362	10/25/2035
466247-WT-6	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 3A1 6.258% 10/25/35		12/01/2024	Paydown		35,896	35,896	35,806	36,281		(385)		(385)		35,896				1,448	10/25/2035
466247-WV-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A7 B1 6.441% 10/25/35		12/01/2024	Paydown			142,631	25,783	12,995		(27,018)		(27,018)							10/25/2035
466247-XK-4	JP Morgan Mortgage Trust 2005- JPMMT 2005-ALT1 3A1 5.592% 10/25/35		12/01/2024	Paydown		29,232	29,232	21,038	20,829		8,403		8,403		29,232				653	10/25/2035
466247-YH-0	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 1A1 5.623% 11/25/35		12/01/2024	Paydown		106,730	106,730	92,632	91,835		14,895		14,895		106,730				2,704	11/25/2035
466247-YP-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-A8 2A3 5.772% 11/25/35		12/01/2024	Paydown		269,077	269,077	258,191	250,792		18,285		18,285		269,077				6,942	11/25/2035
466247-ZY-2	JP Morgan Mortgage Trust 2005- JPMMT 2005-S3 1A11 6.000% 01/25/36		11/01/2024	Paydown		30,426	28,943	23,753	16,366		14,060		14,060		30,426				1,335	01/25/2036
46625H-HF-0	JPMorgan Chase & Co Senior Unsecured 6.400% 05/15/38		08/08/2024	ALRE - DFL Trust AAM		566,193	500,000	788,336	741,413		(8,549)		(8,549)		732,864		(166,672)	(166,672)	23,378	05/15/2038
46625H-JY-7	JPMorgan Chase & Co Subordinated 3.875% 09/10/24		09/10/2024	Maturity		5,000,000	5,000,000	4,970,530	4,996,061		3,939		3,939		5,000,000				193,750	09/10/2024
46625H-MN-7	JPMorgan Chase & Co Senior Unsecured 3.900% 07/15/25		03/21/2024	Various		9,532,895	9,688,000	9,651,573	9,681,409		978		978		9,682,387		(149,492)	(149,492)	262,383	07/15/2025
46625H-MN-7	JPMorgan Chase & Co Senior Unsecured 3.900% 07/15/25		01/10/2024	Various		5,135,210	5,212,000	5,112,673	5,158,463		827		827		5,159,290		(24,080)	(24,080)	98,811	07/15/2025
46625H-NJ-5	JPMorgan Chase & Co Subordinated 4.250% 10/01/27		09/13/2024	JPM SECURITIES LLC		7,544,550	7,500,000	7,520,447	7,518,785		(3,330)		(3,330)		7,515,455		29,095	29,095	305,469	10/01/2027
46626L-AM-2	JP Morgan Mortgage Acquisition JPMAC 2005-OPT1 M8 7.51247% 25 7.060% 06/25/35		10/25/2024	Paydown			1,000												6	06/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46626L-CE-8	JP Morgan Mortgage Acquisition JPMAC 2005-FRE1 M3 5.128% 10/25/35		12/26/2024	Paydown			(55,206)	(9,706)	(6,937)		10,275		10,275						267	10/25/2035
46626L-JT-8	JP Morgan Mortgage Acquisition JPMAC 2006-NC1 M3 4.993% 04/25/36		11/25/2024	Paydown			(48,203)												379	04/25/2036
466278-AB-4	JP Morgan Alternative Loan Tru JPALT 2007-A2 11A2 5.113% 06/25/37		10/25/2024	Paydown			(61,472)	(60,622)		(26)	26								319	06/25/2037
466278-BR-8	JP Morgan Alternative Loan Tru JPALT 2007-A2 4A1 5.213% 05/25/37		08/01/2024	Paydown		190,658	190,658	157,696	158,191		32,466		32,466		190,658				3,149	05/25/2037
466278-BR-8	JP Morgan Alternative Loan Tru JPALT 2007-A2 4A1 5.213% 05/25/37		08/15/2024	ALRE - MSPL Trust AAM - AFS		1,693,658	1,886,401	1,560,271	1,565,174		(7,039)		(7,039)		1,558,135		135,523	135,523	64,135	05/25/2037
46627M-AP-2	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A4 5.500% 12/25/35		12/01/2024	Paydown		21,150	18,946	17,739	15,659		5,491		5,491		21,150				475	12/25/2035
46627M-AS-6	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A7 5.500% 12/25/35		12/01/2024	Paydown		54,530	48,849	45,735	40,372		14,158		14,158		54,530				1,224	12/25/2035
46627M-AU-1	JP Morgan Alternative Loan Tru JPALT 2005-S1 2A9 6.000% 12/25/35		12/01/2024	Paydown		123,792	149,922	129,156	113,818		9,974		9,974		123,792				5,222	12/25/2035
46627M-CS-4	JP Morgan Alternative Loan Tru JPALT 2006-A1 1A1 4.913% 03/25/36		12/26/2024	Paydown		185,523	185,523	172,788	164,606		20,918		20,918		185,523				6,368	03/25/2036
46627M-CU-9	JP Morgan Alternative Loan Tru JPALT 2006-A1 2A1 4.975% 03/25/36		12/01/2024	Paydown		339,817	317,534	257,028	240,502		99,315		99,315		339,817				9,011	03/25/2036
46627M-CZ-8	JP Morgan Alternative Loan Tru JPALT 2006-A1 3A2 5.099% 03/25/36		12/01/2024	Paydown		132,707	132,209	39,663	28,446		104,261		104,261		132,707				3,337	03/25/2036
46627M-DY-0	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A2 5.500% 03/25/36		12/01/2024	Paydown		27,950	26,338	18,857	16,996		10,954		10,954		27,950				869	03/25/2036
46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36		12/01/2024	Paydown		40,552	54,035	31,759	8,333		9,592		9,592		40,552				698	03/25/2036
46627M-ED-5	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A7 5.750% 03/25/36		08/08/2024	USAA - AAIA Modco AAM		619,474	1,127,181	800,229	730,224		(29,069)		(29,069)		701,155		(81,681)	(81,681)	46,620	03/25/2036
46627M-EJ-2	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A12 6.000% 03/25/36		12/01/2024	Paydown		128,824	124,181	89,543	69,307		59,517		59,517		128,824				4,377	03/25/2036
46627M-ER-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 1A19 6.500% 03/25/36		12/01/2024	Paydown		33,467	30,241	24,544	17,405		16,063		16,063		33,467				1,065	03/25/2036
46627M-FU-6	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A3 6.030% 03/25/36		12/01/2024	Paydown		74,303	76,605	69,423	78,575		(4,273)		(4,273)		74,303				2,121	03/25/2036
46627M-FV-4	JP Morgan Alternative Loan Tru JPALT 2006-S1 3A4 6.180% 03/25/36		12/01/2024	Paydown			65,396	55,681	56,035		(56,035)		(56,035)						1,237	03/25/2036
466284-AM-8	JP Morgan Alternative Loan Tru JPALT 2006-A5 2A2 4.585% 10/25/36		09/01/2024	Paydown			(1)												9	10/25/2036
466287-AR-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 3A1 4.156% 03/25/37		12/01/2024	Paydown		266,677	(4,609)	(4,095)	(5,524)		272,200		272,200		266,677				1,751	03/25/2037
466287-BD-0	JP Morgan Alternative Loan Tru JPALT 2007-A1 1A1B 4.573% 03/25/37		12/26/2024	Paydown		13,956	13,819				13,956		13,956		13,956				5,499	03/25/2037
46628B-AD-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 1A2 4.629% 10/25/36		12/01/2024	Paydown		70,631	64,967	60,074	57,113		13,519		13,519		70,631				1,160	10/25/2036
46628B-BC-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 3A1 5.072% 10/25/36		12/01/2024	Paydown		88,160	88,160	55,018	54,212		31,808		31,808		88,160				1,499	10/25/2036
46628B-CC-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-A6 4A1 6.337% 10/25/36		12/01/2024	Paydown		65,604	65,604	55,456	55,190		10,414		10,414		65,604				1,414	10/25/2036
46628G-AL-3	JP Morgan Alternative Loan Tru JPALT 2006-A2 3A1 4.316% 05/25/36		12/01/2024	Paydown		39,005	39,005	30,736	26,217		12,788		12,788		39,005				920	05/25/2036
46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 5.159% 05/25/36		08/01/2024	Paydown		92,738	92,713	94,643	85,052		7,685		7,685		92,738				1,971	05/25/2036
46628K-AA-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 1A1 5.159% 05/25/36		08/08/2024	Various		1,590,099	1,848,325	1,886,801	1,695,609		(18,365)		(18,365)		1,677,243		(87,144)	(87,144)	63,564	05/25/2036
46628K-AE-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 2A3 4.996% 05/25/36		12/01/2024	Paydown		22,257	22,257	19,314	19,288		2,970		2,970		22,257				604	05/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46628K-AH-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A2 4.510% 05/25/36		12/01/2024	Paydown		245,803	245,808	222,017	222,717		23,086		23,086		245,803				6,114	05/25/2036
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.510% 05/25/36		12/01/2024	Paydown		215,891	215,896	173,455	27,718		42,745		42,745		215,891				5,370	05/25/2036
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.510% 05/25/36		12/21/2024	AADE BLIC Modco AAM		(2,047,057)	(2,611,742)	(2,164,101)	(2,165,916)						(2,165,916)		118,859	118,859	(3,782)	05/25/2036
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3 4.510% 05/25/36		01/01/2024	AADE BLIC Modco AAM		2,047,057	2,611,742	2,164,101	2,165,916		(847)		(847)		2,165,069		(118,012)	(118,012)	3,782	05/25/2036
46628L-AF-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A4 2A1 6.100% 06/25/36		03/14/2024	Paydown		(177,837)	(177,848)	(133,389)	(177,837)						(177,837)				(11,521)	06/25/2036
46628L-AF-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A4 2A1 6.100% 06/25/36		03/14/2024	AARE Surplus AAM		(1,343,969)	(1,812,815)	(1,359,642)	(1,337,121)						(1,337,121)		(6,848)	(6,848)	(3,129)	06/25/2036
46628Y-BF-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-S2 3A4 6.250% 07/25/36		10/01/2024	Paydown		7,602	7,562	2,920	2,800		4,802		4,802		7,602				358	07/25/2036
46629A-AJ-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A9 6.000% 08/25/36		12/01/2024	Paydown			84	27			(27)		(27)						1	08/25/2036
46629A-AJ-0	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A9 6.000% 08/25/36		08/08/2024	USAA - AAIA Modco AAM		268,370	825,637	755,458	367,331		(23,832)		(23,832)		343,498		(75,128)	(75,128)	23,558	08/25/2036
46629A-AK-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A10 6.500% 08/25/36		12/01/2024	Paydown			4,666	3,823	1,829		(1,829)		(1,829)						1,739	08/25/2036
46629A-AL-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-S3 1A11 6.500% 08/25/36		12/01/2024	Paydown			5,672	3,634	2,230		(2,230)		(2,230)						2,008	08/25/2036
46629C-AA-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 1A1 7.544% 08/25/36		12/01/2024	Paydown		14,233	14,174	8,619	8,127		6,106		6,106		14,233				366	08/25/2036
46629C-AB-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A1 5.687% 08/25/36		12/01/2024	Paydown		269,882	269,569	250,503	249,063		20,819		20,819		269,882				7,283	08/25/2036
46629C-AC-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A2 5.687% 08/25/36		12/01/2024	Paydown		28,784	28,750	21,089	18,190		10,594		10,594		28,784				777	08/25/2036
46629C-AE-7	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 2A4 5.687% 08/25/36		12/01/2024	Paydown		97,550	97,432	77,264	76,836		20,713		20,713		97,550				2,633	08/25/2036
46629C-AL-1	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A5 5.067% 08/25/36		12/01/2024	Paydown		21,761	21,908	20,265	20,268		1,493		1,493		21,761				531	08/25/2036
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 5.067% 08/25/36		12/01/2024	Paydown		104,627	105,326	95,553	77,907		8,965		8,965		104,627				1,874	08/25/2036
46629C-AM-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 3A6 5.067% 08/25/36		08/08/2024	USAA - AAIA Modco AAM		718,267	858,431	794,049	795,168		(8,527)		(8,527)		786,642		(68,375)	(68,375)	28,242	08/25/2036
46629C-AR-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A5 5A1 5.510% 08/25/36		12/01/2024	Paydown		856,866	855,912	775,780	769,177		87,689		87,689		856,866				21,737	08/25/2036
46629D-AH-8	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A1R 4.562% 01/25/37		12/01/2024	Paydown		173,147	181,731	177,134	178,289		(5,143)		(5,143)		173,147				3,983	01/25/2037
46629D-AR-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 2A4 4.562% 01/25/37		12/01/2024	Paydown		414,925	435,495	395,031	398,183		16,741		16,741		414,925				9,544	01/25/2037
46629D-BJ-3	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 3A3M 5.635% 01/25/37		12/01/2024	Paydown		91,854	91,856	78,514	78,927		12,927		12,927		91,854				2,450	01/25/2037
46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1 4.200% 01/25/37		12/01/2024	Paydown		146,580	146,580	117,369	(94,957)		48,134		48,134		146,580				1,641	01/25/2037
46629Q-AE-6	JP Morgan Mortgage Acquisition JPMAC 2006- CH2 AF4 5.763% 10/25/36		12/01/2024	Paydown		560,294	560,294	346,096	334,167		226,127		226,127		560,294				8,984	10/25/2036
46629S-AE-2	JP Morgan Mortgage Trust 2006- JPMMT 2006-S4 A5 6.000% 01/25/37		10/01/2024	Paydown		1,490	8,480	6,372	3,599		(2,110)		(2,110)		1,490				364	01/25/2037
466306-AA-5	JP Morgan Alternative Loan Tru JPALT 2008-R2 A1 5.311% 11/25/36		12/01/2024	Paydown		290,265	401,285	340,096	268,229		22,036		22,036		290,265				10,593	11/25/2036
466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1 4.953% 06/27/37		12/25/2024	Paydown		58,990	58,990	43,803	(85,177)		37,116		37,116		58,990				(1,217)	06/27/2037
46630G-AH-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 3A2 5.534% 07/25/35		12/01/2024	Paydown		63,727	63,727	52,634	57,487		6,239		6,239		63,727				1,736	07/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46630G-AT-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A3 6.082% 07/25/35		12/01/2024	Paydown		59,742	59,742	55,784	59,402		340		340		59,742				2,053	07/25/2035
46630G-AW-5	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 5A6 6.082% 07/25/35		12/01/2024	Paydown		43,096	43,096	40,111	40,327		2,769		2,769		43,096				1,481	07/25/2035
46630G-BD-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A1 7A3 5.906% 07/25/35		12/01/2024	Paydown		167,427	167,427	148,453	152,221		15,207		15,207		167,427				4,706	07/25/2035
46630K-AC-0	JP Morgan Mortgage Acquisition JPMAC 2007- HE1 AF3 6.174% 05/25/35		12/01/2024	Paydown		210,648	210,648	145,288	144,149		66,499		66,499		210,648				2,858	05/25/2035
46630K-AF-3	JP Morgan Mortgage Acquisition JPMAC 2007- HE1 AF6 4.336% 03/25/47		12/01/2024	Paydown		49,561	49,561	37,295	31,305		18,256		18,256		49,561				681	03/25/2047
46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007- CH1 AF6 4.521% 11/25/36		12/01/2024	Paydown		6,839	6,839	6,790	4,535		54		54		6,839				98	11/25/2036
46630L-AG-9	JP Morgan Mortgage Acquisition JPMAC 2007- CH1 AF6 4.521% 11/25/36		08/02/2024	AADE - FABN		9,537	9,691	9,665	9,654		(3)		(3)		9,651		(114)	(114)	296	11/25/2036
46630L-AJ-3	JP Morgan Mortgage Acquisition JPMAC 2007- CH1 MF2 4.521% 11/25/36		10/01/2024	Paydown			(1,728)	(954)	(1,099)		1,122		1,122						10	11/25/2036
46630M-AG-7	JP Morgan Mortgage Acquisition JPMAC 2007- CH2 AF6 4.314% 01/25/37		12/01/2024	Paydown		16,896	16,896	8,173	7,935		8,961		8,961		16,896				214	01/25/2037
46630P-AG-0	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 2A3 5.668% 04/25/37		12/01/2024	Paydown		160,361	160,361	123,556	123,151		37,210		37,210		160,361				5,567	04/25/2037
46630P-BG-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-A2 4A3 4.542% 04/25/37		07/01/2024	Paydown		2	2				2		2		2					04/25/2037
46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 2A19 5.000% 03/25/37		02/01/2024	Paydown			(1)	(1)												03/25/2037
46630R-AY-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 2A19 5.000% 03/25/37		08/08/2024	ALRE - DFL Trust AAM		720,058	2,027,447	1,070,523	929,708		(43,844)		(43,844)		885,864		(165,806)	(165,806)	62,730	03/25/2037
46630U-AC-8	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 2A1 5.597% 05/25/37		12/01/2024	Paydown		28,745	28,745	24,020	24,375		4,370		4,370		28,745				505	05/25/2037
46630U-AM-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A3 3A2 5.004% 05/25/37		12/01/2024	Paydown		12,074	12,074	11,485	10,917		1,157		1,157		12,074				194	05/25/2037
46630W-AC-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A3 6.000% 06/25/37		12/01/2024	Paydown		117,031	118,767	53,704	51,874		65,156		65,156		117,031				3,606	06/25/2037
46630W-AD-2	JP Morgan Mortgage Trust 2007- JPMMT 2007-S2 1A4 5.053% 06/25/37		12/25/2024	Paydown		68,517	70,971	14,684	8,558		58,244		58,244		68,517				2,005	06/25/2037
46631J-AA-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-A4 1A1 4.757% 06/25/37		12/01/2024	Paydown		389,139	182,270	176,549	177,169		212,498	528	211,970		389,139				9,959	06/25/2037
46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37		11/01/2024	Paydown		2,848	2,848	2,323	1,247		1,336		1,336		2,848				81	08/25/2037
46631N-AA-7	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A1 5.500% 08/25/37		08/08/2024	USAA - AAIA Modco AAM		364,503	780,816	704,687	426,856		(19,303)		(19,303)		407,553		(43,049)	(43,049)	30,267	08/25/2037
46631N-AT-6	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A18 4.953% 08/25/37		11/25/2024	Paydown		103,090	69,537	25,612	25,425		77,864	199	77,665		103,090				4,665	08/25/2037
46631N-DQ-9	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A87 5.103% 08/25/37		11/25/2024	Paydown		50,510	32,717	12,240	6,540		43,969		43,969		50,510				2,373	08/25/2037
46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90 7.000% 08/25/37		11/01/2024	Paydown		10,126	6,559	3,679	(6,493)		9,359		9,359		10,126				332	08/25/2037
46631N-EA-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A97 6.000% 08/25/37		11/01/2024	Paydown		35,061	34,600	18,912	17,905		17,156		17,156		35,061				1,508	08/25/2037
46632B-AE-4	JP Morgan Mortgage Trust 2007- JPMMT 2007-A5 2A1 3.172% 10/25/37		12/01/2024	Paydown		52,692	74,484	56,674	57,859		(5,167)		(5,167)		52,692				1,315	10/25/2037
46634D-CC-0	JP Morgan Resecuritization Tru JPMRR 2010-1 5A11 6.000% 03/26/38		12/01/2024	Paydown		19,999	7,383	3,296	2,779		17,220		17,220		19,999				815	03/26/2038
46634D-CP-1	JP Morgan Resecuritization Tru JPMRR 2010-1 6A9 6.460% 09/26/35		12/01/2024	Paydown		320,322	319,698	297,002	297,548		22,774		22,774		320,322				11,126	09/26/2035
46634F-AJ-2	JP Morgan Resecuritization Tru JPMRR 2010-2 1A9 4.000% 06/26/37		11/01/2024	Paydown		45,855	45,626	27,409	14,444		31,411		31,411		45,855				1,013	06/26/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46634J-CR-4	JP Morgan Resecuritization Tru JPMRR 2010-4 6A4 4.500% 10/26/36		06/18/2024	Banco Santander		1,193,753	1,404,415	1,239,001	1,434,664		8,381		8,381		1,443,045		(249,292)	(249,292)	35,329	10/26/2036
46634J-CR-4	JP Morgan Resecuritization Tru JPMRR 2010-4 6A4 4.500% 10/26/36		05/01/2024	Paydown		37,123	37,699	33,259	38,511		(1,388)		(1,388)		37,123				394	10/26/2036
46635A-AH-6	JP Morgan Resecuritization Tru JPMRR 2010-6 1A8 6.638% 10/26/36		12/01/2024	Paydown		102,012	102,012	93,687	93,737		8,275		8,275		102,012				5,620	10/26/2036
46635F-AD-4	JP Morgan Resecuritization Tru JPMRR 2010-8 1A4 6.682% 06/26/45		12/01/2024	Paydown		1,174,520	1,174,520	1,141,018	676,965		6,371		6,371		1,174,520				16,727	06/26/2045
46635F-AD-4	JP Morgan Resecuritization Tru JPMRR 2010-8 1A4 6.682% 06/26/45		08/14/2024	AADE BLIC NonModco AAM		1,788,394	1,810,186	1,736,647	1,809,154		(1,262)		(1,262)		1,807,892		(19,498)	(19,498)	59,260	06/26/2045
466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49		09/03/2024	Various		13,074,037	13,510,000	13,573,458	13,551,428		(5,595)		(5,595)		13,545,833		(471,797)	(471,797)	498,789	08/25/2049
466365-AC-7	Jack in the Box Funding LLC JACK 2019-1A A23 4.970% 08/25/49		11/25/2024	Paydown		165,000	165,000	164,113	163,955		1,045		1,045		165,000				4,473	08/25/2049
466365-AE-3	Jack in the Box Funding LLC JACK 2022-1A A2I 4.136% 02/26/52		11/25/2024	Paydown		800,000	800,000	800,000	800,000						800,000				20,680	02/26/2052
46636K-BL-3	JP Morgan Resecuritization Tru JPMRR 2011-2 3A11 5.529% 03/26/36		12/01/2024	Paydown		374,445	382,434	315,837	324,709		49,736		49,736		374,445				12,096	03/26/2036
46637D-AB-1	JP Morgan Resecuritization Tru JPMRR 2012-1 1A2 4.673% 06/26/35		12/01/2024	Paydown		235,816	235,816	215,064	220,719		15,096		15,096		235,816				5,386	06/26/2035
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.275% 05/26/47		12/01/2024	Paydown		244,319	243,513	211,083			33,236		33,236		244,319				5,979	05/26/2047
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.275% 05/26/47		12/21/2024	AADE BLIC Modco AAM		(2,290,228)	(2,642,081)	(2,279,371)	(2,346,841)						(2,346,841)		56,613	56,613	(3,699)	05/26/2047
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2 4.275% 05/26/47		01/01/2024	AADE BLIC Modco AAM		2,290,228	2,642,081	2,279,371	2,346,841						2,346,841		(56,613)	(56,613)	3,699	05/26/2047
46637J-BD-3	JP Morgan Resecuritization Tru JPMRR 2012-2 3A8 4.814% 10/26/36		12/01/2024	Paydown		411,341	417,398	405,947	410,396		945		945		411,341				11,441	10/26/2036
46637J-BP-6	JP Morgan Resecuritization Tru JPMRR 2012-2 4A8 5.073% 03/26/35		12/01/2024	Paydown		34,611	34,611	31,174			3,437		3,437		34,611				423	03/26/2035
46637J-BZ-4	JP Morgan Resecuritization Tru JPMRR 2012-2 5A8 5.984% 11/21/35		12/01/2024	Paydown		102,054	103,561	79,986	100,005		2,049		2,049		102,054				3,371	11/21/2035
46637J-CH-3	JP Morgan Resecuritization Tru JPMRR 2012-2 6A6 5.170% 06/21/36		12/20/2024	Paydown		1,017,176	1,017,176	814,059	1,008,041		9,135		9,135		1,017,176				28,427	06/21/2036
46639J-AK-6	JP Morgan Chase Commercial Mor JPMCC 2013-C10 C 4.075% 12/15/47		12/01/2024	Paydown		39,191	39,191	39,371	39,191						39,191				885	12/15/2047
46639Y-AU-1	JP MORGAN CHASE COMMERCIAL MOR JPMCC 2013-LC11 AS 3.216% 04/15/46		10/01/2024	Paydown		297,534	297,534	306,459	298,430		(896)		(896)		297,534				3,381	04/15/2046
46641C-BM-2	JP Morgan Mortgage Trust 2014- JPMMT 2014-1 2AX 0.044% 01/25/44		12/01/2024	Paydown															130	01/25/2044
46644A-BH-4	JPMBB Commercial Mortgage Secu JPMBB 2015-C27 XA 1.014% 02/15/48		12/01/2024	Paydown				622,888	204,736		(204,736)		(204,736)						190,340	02/15/2048
46647P-AH-9	JPMorgan Chase & Co Senior Unsecured 6.496% 03/01/25		03/01/2024	Call 100.0000		1,000,000	1,000,000	992,647	996,872		437		437		997,309		2,691	2,691	16,100	03/01/2025
46647P-AR-7	JPMorgan Chase & Co Senior Unsecured 4.005% 04/23/29		08/09/2024	AAIA NonModco AAM		1,946,640	2,000,000	2,000,000	2,000,000						2,000,000		(53,360)	(53,360)	63,635	04/23/2029
46647P-CH-7	JPMorgan Chase & Co Senior Unsecured 0.824% 06/01/25		02/02/2024	Deutsche Bank AG		1,966,420	2,000,000	1,923,540	1,934,470		4,422		4,422		1,938,892		27,528	27,528	2,976	06/01/2025
46647P-CK-0	JPMorgan Chase & Co Senior Unsecured 5.927% 06/23/25		06/24/2024	Call 100.0000		10,000,000	10,000,000	10,021,500	10,003,470		(3,456)		(3,456)		10,000,014		(14)	(14)	48,450	06/23/2025
46647P-CZ-7	JPMorgan Chase & Co Senior Unsecured 4.080% 04/26/26		08/28/2024	ACRA RE 2A Surplus AAM		14,896,401	15,000,000	14,734,050	14,738,344		71,394		71,394		14,809,738		86,663	86,663	513,400	04/26/2026
46647P-DK-9	JPMorgan Chase & Co Subordinated 5.717% 09/14/33		11/21/2024	Various		15,341,023	15,000,000	14,965,139	14,960,037		(6,691)		(6,691)		14,953,346		387,677	387,677	547,904	09/14/2033
46647P-DR-4	JPMorgan Chase & Co Senior Unsecured 5.350% 06/01/34		06/18/2024	Citigroup		1,004,550	1,000,000	1,000,000	1,000,000						1,000,000		4,550	4,550	29,574	06/01/2034

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
46647P-DY-9	JPMorgan Chase & Co Senior Unsecured 6.254% 10/23/34		06/12/2024	Morgan Stanley		8,011,800	7,500,000	7,500,000	7,500,000						7,500,000		511,800	511,800	299,671	10/23/2034
46651T-AA-9	J.G. Wentworth XLI LLC HENDR 2018-1A A 3.740% 10/17/72		12/15/2024	Paydown		1,593,090	1,593,090	1,591,813	1,592,049		1,040		1,040		1,593,090				34,626	10/17/2072
46651T-AB-7	J.G. Wentworth XLI LLC HENDR 2018-1A B 4.700% 10/15/74		12/15/2024	Paydown		150,979	150,979	150,979	150,979						150,979				4,136	10/15/2074
46657N-AA-6	J.G. WENTWORTH XLIX LLC HENDR 2020-F1 A 3.165% 12/15/73		12/15/2024	Paydown		411,484	411,484	411,484							411,484				5,203	12/15/2073
46658#-AA-2	JLL CTL PT TR (CITY OF DALLAS) P/T CERTS 4.433% 12/15/45		12/15/2024	Redemption 100.0000		719,436	719,436	738,321	734,764		(15,328)		(15,328)		719,436				17,391	12/15/2045
46670*-AA-0	JGWPT XXVIII LLC HENDR 2020-F F 3.125% 10/15/77		01/15/2024	Paydown		146,278	146,278	146,278	146,278						146,278				386	10/15/2077
46670*-AA-0	JGWPT XXVIII LLC HENDR 2020-F F 3.125% 10/15/77		04/02/2024	Various		11,347,430	11,347,430	11,347,430	11,347,430						11,347,430				103,544	10/15/2077
46671*-AA-9	JLL SEC CR LSB PT TR (ORLANDO P/T CERTS SER 20-11 3.287% 04/15/43		12/15/2024	Redemption 100.0000		1,499,924	1,499,924	1,538,129	1,534,032		(34,108)		(34,108)		1,499,924				27,079	04/15/2043
46672@-AA-6	RWJ Barnabas Health Inc P/T CERTS 3.641% 02/15/53		12/15/2024	Redemption 100.0000		565,246	565,246	582,203	580,897		(15,651)		(15,651)		565,246				11,376	02/15/2053
46673#-AA-3	RWJ Barnabas Health Inc PT CERTS 3.056% 12/15/46		12/15/2024	Redemption 100.0000		298,644	298,644	307,603	306,875		(8,231)		(8,231)		298,644				4,967	12/15/2046
46673*-AA-7	JRD Holdings LLC P/T CERTS 3.214% 12/15/41		12/15/2024	Redemption 100.0000		305,890	305,890	287,007	224,411		18,883		18,883		305,890				4,912	12/15/2041
46675*-AA-5	JLL Sec Lsb Pt Tr (Drexel) P/T CERTS 22-50 3.980% 01/15/50		12/15/2024	Various		981,300	981,300	972,716	892,889		9,183		9,183		981,300				(79,897)	01/15/2050
47015P-AD-0	NCBJ DPR 20-1 NCBJ DPR 2020-1 5.250% 09/15/30		12/15/2024	Paydown		4,440,664	4,440,664	4,440,664	4,440,664						4,440,664				146,659	09/15/2030
47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2 5.145% 11/26/35		08/01/2024	Paydown		62,381	61,879	53,921	45,148		17,232		17,232		62,381				1,366	11/26/2035
47233A-AP-2	Jefferies Resecuritization Tru JMAC 2009-R7 7A2 5.145% 11/26/35		08/09/2024	ALRe Corporate AAM		622,599	1,019,888	888,722	744,135		(47,004)		(47,004)		697,131		(74,532)	(74,532)	36,162	11/26/2035
47233W-BM-0	Jefferies Financial Group Inc Senior Unsecured 5.875% 07/21/28		04/09/2024	Various		2,537,500	2,500,000	2,442,100	2,444,589		2,820		2,820		2,447,409		90,091	90,091	103,424	07/21/2028
475795-AC-4	JELD-WEN Inc Senior Unsecured 4.625% 12/15/25		03/19/2024	Jefferies & Co (PFI)		1,466,970	1,500,000	1,351,875	1,452,526		5,138		5,138		1,457,664		9,306	9,306	18,500	12/15/2025
47659@-AA-1	JERSEY CITY NJ II CTL PT TR P/T CERTS 4.850% 10/15/45		12/15/2024	Redemption 100.0000		232,261	232,261	234,479	234,290		(2,029)		(2,029)		232,261				(6,280)	10/15/2045
47665@-AA-3	JERSEY CITY NJ CTL PT TR P/T CERTS 4.410% 09/15/42		12/15/2024	Redemption 100.0000		278,928	278,928	281,731	280,890		(1,962)		(1,962)		278,928				6,797	09/15/2042
47760Q-AB-9	Jimmy Johns Funding LLC JIMMY 2017-1A A2II 4.846% 07/30/47		10/30/2024	Paydown		400,000	400,000	399,785	399,942		58		58		400,000				12,115	07/30/2047
478045-AA-5	John Sevier Combined Cycle Gen SECD NTS 2012 SER A 4.626% 01/15/42		07/15/2024	Redemption 100.0000		149,977	149,977	149,977	149,977						149,977				5,223	01/15/2042
478160-CS-1	Johnson & Johnson Senior Unsecured 2.250% 09/01/50		05/23/2024	JPM SECURITIES LLC		2,205,525	3,750,000	2,102,700	2,109,059		11,644		11,644		2,120,703		84,822	84,822	62,578	09/01/2050
48125L-RU-8	JPMorgan Chase Bank NA Senior Unsecured 5.110% 12/08/26		07/10/2024	Various		50,086,500	50,000,000	50,000,000	50,000,000						50,000,000		86,500	86,500	1,511,708	12/08/2026
48239@-AD-2	Walgreen Co. P/T CERTS 07-C 6.300% 06/15/32		12/15/2024	Redemption 100.0000		135,211	135,211	135,211	135,211						135,211				4,659	06/15/2032
48239@-AE-0	RIVERSIDE HEALTH SYSTEM P/T CERTS 07-D 6.320% 10/15/32		12/15/2024	Redemption 100.0000		605,143	605,143	605,143	605,143						605,143				21,175	10/15/2032
48239@-AG-5	RIVERSIDE HEALTH SYSTEM P/T CERTS 08-A 6.970% 06/15/34		12/15/2024	Redemption 100.0000		688,509	688,509	688,509	688,509						688,509				26,686	06/15/2034
48239@-AK-6	RIVERSIDE HEALTH SYSTEM P/T CERTS 09-A 8.250% 03/10/34		12/10/2024	Redemption 100.0000		422,950	422,950	422,950	422,950						422,950				19,397	03/10/2034
48239@-AL-4	Walgreen Co. P/T CERTS 09-B 6.620% 08/15/33		12/15/2024	Redemption 100.0000		131,517	131,517	131,517	131,517						131,517				4,764	08/15/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48240*-AA-7	RIVERSIDE HEALTH SYSTEM P/T CERT 08-A 7.500% 06/15/34		12/15/2024	Redemption 100.0000		126,195	126,195	126,195	126,195						126,195				5,185	06/15/2034
482448-AB-9	Kcpl Trust 2005-A NT SER B 5.100% 09/30/25		12/30/2024	Redemption 100.0000		1,017,960	1,017,960	1,017,960	1,017,960						1,017,960				13,296	09/30/2025
482480-AE-0	KLA Corp Senior Unsecured 4.650% 11/01/24		11/01/2024	Various		2,900,000	2,900,000	2,911,996	2,905,152		(5,152)		(5,152)		2,900,000				106,950	11/01/2024
482480-AE-0	KLA Corp Senior Unsecured 4.650% 11/01/24		05/30/2024	MMTL Modco AAM		12,943,076	13,000,000	13,040,430	13,013,834		(9,456)		(9,456)		13,004,378		(61,302)	(61,302)	350,946	11/01/2024
482480-AL-4	KLA Corp Senior Unsecured 4.650% 07/15/32		09/13/2024	Various		6,863,961	6,800,000	6,759,504	4,372,313		336		336		6,763,336		100,625	100,625	130,303	07/15/2032
482480-AL-4	KLA Corp Senior Unsecured 4.650% 07/15/32		08/09/2024	AAIA NonModco AAM		4,382,926	4,400,000	4,397,404	4,397,863		126		126		4,397,988		(15,062)	(15,062)	218,240	07/15/2032
482480-AN-0	KLA Corp Senior Unsecured 5.250% 07/15/62		05/14/2024	Bank of America		859,221	900,000	861,727	862,023		110		110		862,133		(2,912)	(2,912)	39,506	07/15/2062
48252A-AA-9	KKR Group Finance Co VI LLC SENIOR 3.750% 07/01/29		08/09/2024	AAIA NonModco AAM		9,519,788	10,000,000	10,104,930	10,060,652		(6,544)		(6,544)		10,054,108		(534,320)	(534,320)	414,583	07/01/2029
48259*-AA-5	KDP LICENSING PT TRUST P/T CERTS 3.120% 12/31/35		12/15/2024	Redemption 100.0000		33,598	33,598	33,598	33,598						33,598				570	12/31/2035
483007-AJ-9	Kaiser Aluminum Corp SENIOR 4.625% 03/01/28		03/19/2024	Various		2,783,940	3,000,000	2,988,715	2,992,498		264		264		2,992,761		(208,821)	(208,821)	77,083	03/01/2028
485134-BR-0	Evergy Metro Inc Secured 4.200% 03/15/48		06/21/2024	ALRE - DFL Trust AAM		810,738	1,000,000	999,130	999,242		9		9		999,251		(188,512)	(188,512)	32,200	03/15/2048
48666K-AY-5	KB Home Senior Unsecured 4.800% 11/15/29		06/26/2024	ALRE - DFL Trust AAM		945,930	1,000,000	1,000,000	1,000,000						1,000,000		(54,070)	(54,070)	29,733	11/15/2029
49177J-AB-8	Kenvue Inc Senior Unsecured 5.500% 03/22/25		08/09/2024	AAIA NonModco AAM		6,719,276	6,679,000	6,718,524	6,717,561		(18,550)		(18,550)		6,699,011		20,264	20,264	323,468	03/22/2025
49177J-AK-8	Kenvue Inc Senior Unsecured 4.900% 03/22/33		06/26/2024	Various		13,389,532	13,600,000	13,082,907	13,090,838		18,391		18,391		13,109,229		280,303	280,303	446,172	03/22/2033
49271V-AC-4	Keurig Dr Pepper Inc Senior Unsecured 4.985% 05/25/38		07/16/2024	AAIA NonModco AAM		962,483	1,000,000	969,689	974,553		654		654		975,207		(12,724)	(12,724)	31,987	05/25/2038
49271V-AD-2	Keurig Dr Pepper Inc Senior Unsecured 5.085% 05/25/48		06/21/2024	ALRE - DFL Trust AAM		1,873,324	2,000,000	2,000,000	2,000,000						2,000,000		(126,676)	(126,676)	58,195	05/25/2048
49271V-AF-7	Keurig Dr Pepper Inc Senior Unsecured 4.597% 05/25/28		09/13/2024	JPM SECURITIES LLC		4,057,040	4,000,000	4,000,000	4,000,000						4,000,000		57,040	57,040	148,636	05/25/2028
49271V-AF-7	Keurig Dr Pepper Inc Senior Unsecured 4.597% 05/25/28		01/16/2024	AAIA NonModco AAM		5,012,243	5,000,000	5,000,000	5,000,000						5,000,000		12,243	12,243	32,562	05/25/2028
49327M-3E-2	KeyBank NA/Cleveland OH Senior Unsecured 4.150% 08/08/25		02/01/2024	Royal Bank of Canada		12,172,500	12,500,000	12,496,500	12,498,077		109		109		12,498,186		(325,686)	(325,686)	255,052	08/08/2025
49327M-3G-7	KeyBank NA/Cleveland OH Senior Unsecured 4.700% 01/26/26		02/02/2024	Citigroup		9,745,350	10,000,000	9,991,700	9,994,153		257		257		9,994,410		(249,060)	(249,060)	247,403	01/26/2026
49427R-AN-2	Kilroy Realty LP Senior Unsecured 4.750% 12/15/28		08/06/2024	Goldman Sachs		1,877,730	1,932,000	2,259,010	2,138,098		(25,044)		(25,044)		2,113,054		(235,324)	(235,324)	59,141	12/15/2028
49427R-AP-7	Kilroy Realty LP Senior Unsecured 3.050% 02/15/30		09/13/2024	JPM SECURITIES LLC		7,441,560	8,400,000	8,848,896	8,709,670		(35,097)		(35,097)		8,674,573		(1,233,013)	(1,233,013)	278,262	02/15/2030
494368-CC-5	Kimberly-Clark Corp Senior Unsecured 1.050% 09/15/27		08/06/2024	Goldman Sachs		10,324,960	11,380,000	11,469,788	11,429,032		(8,195)		(8,195)		11,420,837		(1,095,877)	(1,095,877)	106,877	09/15/2027
494368-CD-3	Kimberly-Clark Corp Senior Unsecured 2.000% 11/02/31		02/01/2024	Goldman Sachs		8,414,700	10,000,000	8,256,300	8,265,061		17,522		17,522		8,282,584		132,116	132,116	51,667	11/02/2031
49446R-AY-5	Kimco Realty OP LLC Senior Unsecured 2.250% 12/01/31		03/21/2024	Goldman Sachs		2,403,930	3,000,000	2,969,700	2,975,872		648		648		2,976,520		(572,590)	(572,590)	21,375	12/01/2031
494550-BS-4	Kinder Morgan Energy Partners Senior Unsecured 4.150% 02/01/24		02/01/2024	Maturity		550,000	550,000	562,304	550,000						550,000				11,413	02/01/2024
497266-AC-0	Kirby Corp Senior Unsecured 4.200% 03/01/28		09/13/2024	Various		30,748,468	31,060,000	31,025,102	31,051,357		812		812		31,052,170		(303,701)	(303,701)	1,358,875	03/01/2028
500769-AN-6	Kraft Heinz Foods Co Senior Unsecured 6.500% 02/09/40		06/21/2024	ALRE - DFL Trust AAM		1,302,020	1,200,000	1,593,696	1,509,499		(6,401)		(6,401)		1,503,097		(201,078)	(201,078)	67,600	02/09/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50077L-AZ-9	Kraft Heinz Foods Co Senior Unsecured 4.875% 10/01/49		08/14/2024	ALRe Corporate AAM		3,566,300	3,918,000	4,079,228	4,070,615		(2,021)		(2,021)		4,068,595		(502,295)	(502,295)	166,066	10/01/2049
501044-CR-0	Kroger Co/The Senior Unsecured 5.000% 04/15/42		06/21/2024	ALRE - DFL Trust AAM		933,799	1,000,000	1,038,260	1,031,989		(550)		(550)		1,031,438		(97,640)	(97,640)	34,167	04/15/2042
501044-CY-5	Kroger Co/The Senior Unsecured 4.000% 02/01/24		02/01/2024	Maturity		5,000,000	5,000,000	4,949,300	4,996,448		3,552		3,552		5,000,000				100,000	02/01/2024
501044-DE-8	Kroger Co/The Senior Unsecured 2.650% 10/15/26		08/06/2024	Various		15,849,240	16,500,000	16,778,745	16,704,232		(53,539)		(53,539)		16,650,693		(801,453)	(801,453)	354,658	10/15/2026
501044-DJ-7	Kroger Co/The Senior Unsecured 3.700% 08/01/27		08/06/2024	Various		11,739,240	12,000,000	11,586,567	11,819,487		28,343		28,343		11,847,830		(108,590)	(108,590)	451,400	08/01/2027
501044-DL-2	Kroger Co/The Senior Unsecured 4.500% 01/15/29		09/13/2024	Various		3,036,780	3,000,000	2,982,090	2,989,973		1,277		1,277		2,991,250		45,530	45,530	157,875	01/15/2029
50167*-AB-0	LA CHARGERS HQ TR (2022) P/T CERTS SER B 5.050% 06/15/54		12/15/2024	Redemption 100.0000		2,585	2,585	2,585							2,585				73	06/15/2054
501797-AM-6	Bath & Body Works Inc Senior Unsecured 6.750% 07/01/36		09/09/2024	Bank of America		1,905,469	1,875,000	1,893,884	1,891,529		(607)		(607)		1,890,922		14,547	14,547	150,820	07/01/2036
50200X-AA-8	LCSS Financing 2018-A LLC LCSS 2018-A A 4.700% 12/15/62		12/15/2024	Paydown		812,138	812,138	818,420	807,119		(6,040)		(6,040)		812,138				19,703	12/15/2062
50228*-AA-9	LSU Energy Concessionaire LLC SR SECD NTS 3.730% 05/30/49		12/31/2024	Redemption 100.0000		141,300	141,300	141,300	141,300						141,300				4,334	05/30/2049
502431-AQ-2	L3Harris Technologies Inc Senior Unsecured 5.400% 07/31/33		06/26/2024	JPM SECURITIES LLC		2,000,740	2,000,000	1,872,760	1,874,523		4,836		4,836		1,879,359		121,381	121,381	98,100	07/31/2033
50247@-AA-4	LV STADIUM EVENTS COMPANY LLC SR SECD NTS 3.360% 06/30/45		12/30/2024	Various		1,066,841	1,066,841	1,036,964	941,330		29,877		29,877		1,066,841				23,244	06/30/2045
50249A-AF-0	LYB International Finance III Senior Unsecured 1.250% 10/01/25		06/26/2024	Various		7,420,516	7,847,000	7,829,025	7,840,550		1,788		1,788		7,842,337		(421,822)	(421,822)	72,476	10/01/2025
50249A-AG-8	LYB International Finance III Senior Unsecured 2.250% 10/01/30		08/08/2024	ALRe Corporate AAM		520,485	600,000	596,758	597,726		189		189		597,915		(77,430)	(77,430)	11,513	10/01/2030
50540R-AU-6	Laboratory Corp of America Hol Senior Unsecured 3.600% 09/01/27		09/13/2024	Various		8,844,480	9,000,000	8,986,410	8,994,487		1,009		1,009		8,995,496		(151,016)	(151,016)	337,500	09/01/2027
50543L-AA-0	Labrador Aviation Finance Ltd LAFL 2016-1A A1 4.300% 01/15/42		12/15/2024	Paydown		1,036,316	1,036,316	1,026,993	1,036,104		212		212		1,036,316				23,974	01/15/2042
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR P/T CERTS 3.750% 11/15/35		02/05/2024	Call 100.0000		16,570,840	16,570,840	16,570,840	16,570,840						16,570,840				88,033	11/15/2035
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR P/T CERTS 3.750% 11/15/35		01/15/2024	Redemption 100.0000		76,564	76,564	76,564	76,564						76,564				239	11/15/2035
512807-AX-6	Lam Research Corp Senior Unsecured 3.125% 06/15/60		08/14/2024	ALRe Corporate AAM		667,187	1,000,000	997,855	997,965		19		19		997,984		(330,798)	(330,798)	20,747	06/15/2060
513075-BR-1	Lamar Media Corp Senior Unsecured 3.750% 02/15/28		08/07/2024	AADE BLIC Modco AAM		939,641	1,000,000	1,000,000	1,000,000						1,000,000		(60,359)	(60,359)	39,792	02/15/2028
513075-BT-7	Lamar Media Corp Senior Unsecured 4.000% 02/15/30		03/14/2024	ALRE - MSPL Trust AAM - AFS		(1,327,881)	(1,500,000)	(1,320,469)	(1,323,604)						(1,323,604)		(4,277)	(4,277)	(26,167)	02/15/2030
513272-AC-8	Lamb Weston Holdings Inc SENIOR 4.875% 05/15/28		09/03/2024	Bank of America		2,947,500	3,000,000	3,188,250	3,105,573		(17,300)		(17,300)		3,088,274		(140,774)	(140,774)	117,406	05/15/2028
519440-CW-9	Lavender Trust Series 2010-RR1 LTS 2010-R15A A4 6.000% 08/26/37		09/01/2024	Paydown			(1,434)	(1,120)	(703)		703		703						42	08/26/2037
52520M-BY-8	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A1 5.203% 12/25/35		12/25/2024	Paydown		90,240	107,456	47,775	41,549		43,836		43,836		90,240				2,291	12/25/2035
52520M-CB-7	Lehman Mortgage Trust 2005-2 LMT 2005-2 3A4 5.500% 12/25/35		12/01/2024	Paydown		238,581	275,728	227,547	154,410		84,171		84,171		238,581				5,470	12/25/2035
52520M-DS-9	Lehman Mortgage Trust 2005-3 LMT 2005-3 1A6 4.953% 01/25/36		10/25/2024	Paydown		3,500	3,493	1,223	1,121		2,379		2,379		3,500				88	01/25/2036
52520M-EK-5	Lehman Mortgage Trust 2005-3 LMT 2005-3 4A1 5.091% 01/25/36		12/01/2024	Paydown		8,300	8,289	5,885	5,982		2,318		2,318		8,300				189	01/25/2036
52520M-FE-8	Lehman Mortgage Trust 2006-1 LMT 2006-1 2A1 5.196% 02/25/36		12/01/2024	Paydown		130,395	123,860	105,683	105,761		24,634		24,634		130,395				4,138	02/25/2036

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
525200-AB-0	Lehman Mortgage Trust 2006-7 LMT 2006-7 1A2 5.103% 11/25/36		12/25/2024	Paydown		31,291	29,050	13,220	10,231		18,350		18,350		31,291				1,361	11/25/2036
52520S-AH-3	Lehman Mortgage Trust 2006-8 LMT 2006-8 3A1 4.803% 12/25/36		11/25/2024	Paydown			(8,510)	(447)	(448)		448		448						123	12/25/2036
52520T-AA-6	Lehman Mortgage Trust 2006-5 LMT 2006-5 1A1 6.000% 09/25/36		11/01/2024	Paydown		47,396	47,614	24,628	24,013		23,383		23,383		47,396				1,517	09/25/2036
52520T-AS-7	Lehman Mortgage Trust 2006-5 LMT 2006-5 2A1 4.803% 09/25/36		12/25/2024	Paydown		(7)	(1)	(1)	1		1		1						37	09/25/2036
52521F-AT-4	Lehman Mortgage Trust 2007-1 LMT 2007-1 3A1 4.703% 02/25/37		12/25/2024	Paydown		(3,226)	(129)	(130)	130		130		130						70	02/25/2037
52521H-BF-9	Lehman Mortgage Trust 2006-9 LMT 2006-9 2A2 6.620% 01/25/37		12/25/2024	Paydown			3,988	3,302	(3,309)		(3,309)		(3,309)						(654)	01/25/2037
52521Y-AC-0	Lehman Mortgage Trust 2007-8 LMT 2007-8 2A1 6.500% 09/25/37		10/01/2024	Paydown		(19)	(6)		6		6		6							09/25/2037
525221-DJ-3	Lehman XS Trust Series 2005-6 LXS 2005-6 3A3A 5.760% 11/25/35		12/01/2024	Paydown		738,882	738,882	447,378	352,315		386,567		386,567		738,882				7,343	11/25/2035
525221-EE-3	Lehman XS Trust Series 2005-8 LXS 2005-8 2A4A 6.190% 12/25/35		11/01/2024	Paydown		21,093	21,128	15,635	17,180		3,913		3,913		21,093				(197)	12/25/2035
525221-EN-3	Lehman XS Trust Series 2005-7N LXS 2005-7N 1A1B 5.053% 12/25/35		12/26/2024	Paydown		439,012	520,712	341,067	476,478		(37,466)		(37,466)		439,012				14,950	12/25/2035
525221-GA-9	Lehman XS Trust Series 2005-10 LXS 2005-10 2A3A 4.967% 01/25/36		03/01/2024	Paydown															1,077	01/25/2036
525221-GC-5	Lehman XS Trust Series 2005-10 LXS 2005-10 2A4A 4.967% 01/25/36		12/01/2024	Paydown		64,363	66,914	52,499	41,713		15,623		15,623		64,363				1,514	01/25/2036
525221-GM-3	Lehman XS Trust Series 2005-9N LXS 2005-9N 1A1 4.723% 02/25/36		12/26/2024	Paydown		1,562,787	1,562,787	1,509,096	1,511,328		51,458		51,458		1,562,787				33,523	02/25/2036
525221-HA-8	Lehman XS Trust Series 2006-2N LXS 2006-2N 1A1 4.973% 02/25/46		12/26/2024	Paydown		843,856	843,540	819,075	829,096		14,760		14,760		843,856				21,705	02/25/2046
525221-JH-1	Lehman XS Trust 2006-3 LXS 2006-3 A2 4.833% 03/25/36		04/25/2024	Paydown		8	8				8		8		8				6,345	03/25/2036
525226-AE-6	Lehman XS Trust Series 2006-12 LXS 2006-12N A2A2 4.773% 08/25/46		02/26/2024	Paydown			85	72	72		(72)		(72)							08/25/2046
52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B 4.873% 09/25/46		12/26/2024	Paydown		906,690	903,766	901,666	(453,069)		6,761		6,761		906,690				(15,311)	09/25/2046
52522C-AG-8	Lehman XS Trust Series 2006-14 LXS 2006-14N 3A2 4.693% 08/25/36		12/26/2024	Paydown		24,853	24,853	20,318	25,242		(389)		(389)		24,853				830	08/25/2036
52522H-AC-6	Lehman XS Trust 2006-8 LXS 2006-8 2A1 4.633% 06/25/36		12/26/2024	Paydown		74,084	73,320	73,928	79,556		(5,472)		(5,472)		74,084				1,668	06/25/2036
52522Q-AU-6	Lehman Mortgage Trust 2007-10 LMT 2007-10 3A8 6.500% 12/25/37		11/01/2024	Paydown				32,960	20,758		(31,473)		(31,473)						4,821	12/25/2037
525237-AR-4	Lehman XS Trust 2007-10H LXS 2007-10H 2A1 4.773% 07/25/37		12/26/2024	Paydown		608,565	586,744	418,344	342,811		180,937		180,937		608,565				21,041	07/25/2037
525237-AS-2	Lehman XS Trust 2007-10H LXS 2007-10H 2A2 7.500% 07/25/37		12/01/2024	Paydown		162,753	155,782	123,846	129,108		33,645		33,645		162,753				7,602	07/25/2037
52523D-AB-6	Lehman XS Trust 2006-9 LXS 2006-9 A1B 4.773% 05/25/46		12/26/2024	Paydown		4,365					4,365		4,365		4,365				960	05/25/2046
52523K-AL-8	Lehman XS Trust 2006-17 LXS 2006-17 WF62 6.080% 11/25/36		12/01/2024	Paydown		64,321	57,394	39,889	43,448		20,873		20,873		64,321				1,762	11/25/2036
52523Q-AB-7	Lehman XS Trust 2006-20 LXS 2006-20 A2 4.793% 01/25/37		02/26/2024	Paydown		7,290	723	12	12		7,278		7,278		7,290				138	01/25/2037
525245-AA-4	Lehman XS Trust 2007-3 LXS 2007-3 1AA1 4.773% 03/25/37		12/26/2024	Paydown		27,149	26,678	25,133	25,656		1,493		1,493		27,149				604	03/25/2037
52524M-AB-5	Lehman XS Trust 2007-9 LXS 2007-9 1A1 4.693% 06/25/37		02/26/2024	Paydown			1,095	1,095	1,095		(1,095)		(1,095)							06/25/2037
52524M-AX-7	Lehman XS Trust 2007-9 LXS 2007-9 WF5 6.490% 04/25/37		12/01/2024	Paydown		131,876	131,859	110,761	119,751		12,125		12,125		131,876				2,900	04/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
52524P-AK-8	Lehman XS Trust 2007-6 LXS 2007-6 3A4 4.253% 05/25/37		08/01/2024	Paydown		30,682	30,682	21,784	22,058		8,624		8,624		30,682				449	05/25/2037
52524P-AZ-5	Lehman XS Trust 2007-6 LXS 2007-6 3A32 4.953% 05/25/37		08/25/2024	Paydown		867	867	533	565		302		302		867				19	05/25/2037
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 6.153% 09/25/47		12/26/2024	Paydown		533,669	533,669	459,964	(16,942)		76,045		76,045		533,669				13,346	09/25/2047
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 6.153% 09/25/47		12/19/2024	AADE BLIC Modco AAM		(6,076,968)	(7,050,745)	(6,264,465)	(6,487,845)						(6,487,845)		410,878	410,878	(23,831)	09/25/2047
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2 6.153% 09/25/47		01/01/2024	AADE BLIC Modco AAM		6,076,968	7,050,745	6,264,465	6,487,845		247		247		6,488,092		(411,124)	(411,124)	23,831	09/25/2047
52525D-AH-1	Lehman XS Trust Series 2007-18 LXS 2007-18N AF2 6.453% 10/25/37		12/26/2024	Paydown		110,505	105,640	103,877	92,938		4,151		4,151		110,505				2,281	10/25/2037
52525L-AQ-3	Lehman XS Trust 2007-14H LXS 2007-14H A11 5.073% 07/25/47		12/25/2024	Paydown		43,691	43,407	30,168	33,451		10,240		10,240		43,691				1,046	07/25/2047
52525L-AS-9	Lehman XS Trust 2007-14H LXS 2007-14H A22 5.253% 07/25/47		12/26/2024	Paydown		173,992	173,992	149,193	137,654		22,530		22,530		173,992				4,124	07/25/2047
526057-CD-4	Lennar Corp Senior Unsecured 4.750% 11/29/27		09/03/2024	Morgan Stanley		5,043,550	5,000,000	5,666,014	5,424,463		(81,592)		(81,592)		5,342,871		(299,321)	(299,321)	181,424	11/29/2027
526057-CT-9	Lennar Corp Senior Unsecured 5.250% 06/01/26		09/03/2024	Wells Fargo		10,280,621	10,219,000	10,287,629	10,264,996		(15,728)		(15,728)		10,249,269		31,352	31,352	406,844	06/01/2026
526057-CV-4	Lennar Corp Senior Unsecured 5.000% 06/15/27		01/10/2024	AADE BLIC Modco AAM		481,679	480,000	464,379	467,097		85		85		467,183		14,496	14,496	1,667	06/15/2027
526788-AA-8	Lerado Investments SR SECD NTS 3.860% 03/31/36		12/31/2024	Redemption 100.0000		111,949	111,949	111,949	111,949						111,949				2,718	03/31/2036
53000L-AA-0	LIAS Administration Fee Issuer LAFI 2018-1A A 5.956% 07/25/48		10/25/2024	Paydown		1,316,284	1,316,284	1,316,284	1,316,284						1,316,284				45,747	07/25/2048
53079E-BG-8	Liberty Mutual Group Inc Senior Unsecured 4.569% 02/01/29		09/23/2024	Various		12,572,875	12,500,000	12,735,348	12,597,393		(13,067)		(13,067)		12,584,327		(11,452)	(11,452)	655,207	02/01/2029
532457-BP-2	Eli Lilly & Co Senior Unsecured 3.100% 05/15/27		08/06/2024	Goldman Sachs		9,735,700	10,000,000	9,682,963	9,868,954		22,220		22,220		9,891,173		(155,473)	(155,473)	225,611	05/15/2027
532457-CF-3	Eli Lilly & Co Senior Unsecured 4.700% 02/27/33		01/18/2024	Morgan Stanley		10,033,100	10,000,000	9,994,540	9,994,970		185		185		9,995,155		37,945	37,945	189,306	02/27/2033
532457-CG-1	Eli Lilly & Co Senior Unsecured 4.875% 02/27/53		06/26/2024	JPM SECURITIES LLC		3,562,200	3,750,000	3,377,513	3,378,804		2,648		2,648		3,381,452		180,748	180,748	106,641	02/27/2053
539830-BD-0	Lockheed Martin Corp Senior Unsecured 3.800% 03/01/45		06/26/2024	JPM SECURITIES LLC		3,022,725	3,750,000	2,744,063	2,748,819		11,804		11,804		2,760,623		262,102	262,102	117,167	03/01/2045
539830-BK-4	Lockheed Martin Corp Senior Unsecured 4.500% 05/15/36		02/14/2024	Royal Bank of Canada		9,437,700	10,000,000	9,355,900	9,359,155		4,725		4,725		9,363,880		73,820	73,820	113,750	05/15/2036
539830-BT-5	Lockheed Martin Corp Senior Unsecured 4.300% 06/15/62		06/21/2024	ALRE - DFL Trust AAM		826,505	1,000,000	902,660	903,284		415		415		903,699		(77,194)	(77,194)	22,217	06/15/2062
539830-BU-2	Lockheed Martin Corp Senior Unsecured 4.950% 10/15/25		08/09/2024	AAIA NonModco AAM		30,096,573	30,000,000	29,914,500	29,946,851		17,476		17,476		29,964,327		132,246	132,246	1,212,750	10/15/2025
539830-CA-5	Lockheed Martin Corp Senior Unsecured 4.750% 02/15/34		05/30/2024	Various		12,670,510	13,000,000	12,290,520	12,302,418		13,338		13,338		12,315,756		354,754	354,754	394,382	02/15/2034
540424-AR-9	Loews Corp Senior Unsecured 4.125% 05/15/43		06/21/2024	ALRE - DFL Trust AAM		2,116,307	2,500,000	2,267,650	2,297,206		3,058		3,058		2,300,263		(183,956)	(183,956)	61,875	05/15/2043
54246#-AA-5	Long Beach Judicial Partners L SR SECD NTS 6.880% 12/31/47		12/31/2024	Redemption 100.0000		929,522	929,522	929,522	929,522						929,522				48,624	12/31/2047
542514-AH-7	Long Beach Mortgage Loan Trust LBMLT 2000-1 AV1 4.991% 01/21/31		09/23/2024	Paydown		72,661	72,661	71,095	72,405		256		256		72,661				1,665	01/21/2031
542514-BZ-6	Long Beach Mortgage Loan Trust LBMLT 2002-1 M2 6.516% 05/25/32		12/26/2024	Paydown		1,232,752	1,232,752	1,059,288	1,203,163		29,588		29,588		1,232,752				55,744	05/25/2032
542514-DK-7	Long Beach Mortgage Loan Trust LBMLT 2003-1 M2 7.528% 03/25/33		12/26/2024	Paydown		153,599	153,599	149,188	153,502		97		97		153,599				3,307	03/25/2033
542514-DU-5	Long Beach Mortgage Loan Trust LBMLT 2003-2 M1 5.683% 06/25/33		12/26/2024	Paydown		638,038	638,038	568,995	615,473		22,565		22,565		638,038				8,744	06/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
542514-EA-8	Long Beach Mortgage Loan Trust LBMLT 2003-3 M1 5.578% 07/25/33		12/26/2024	Paydown		111,991	111,991	110,481	110,709		1,282		1,282		111,991				3,591	07/25/2033
542514-EH-3	Long Beach Mortgage Loan Trust LBMLT 2003-4 M1 5.473% 08/25/33		12/26/2024	Paydown		32,787	32,787	30,492	32,743		45		45		32,787				988	08/25/2033
542514-HU-1	LONG BEACH MORTGAGE LOAN TRUST LBMLT 2004-4 M2 5.428% 10/25/34		12/26/2024	Paydown		155,257	155,257	149,181	158,223		(2,966)		(2,966)		155,257				3,183	10/25/2034
542514-RM-8	Long Beach Mortgage Loan Trust LBMLT 2006-1 2A4 5.053% 02/25/36		12/26/2024	Paydown		17,232	17,232	13,689	13,715		3,516		3,516		17,232				382	02/25/2036
542514-SE-5	Long Beach Mortgage Loan Trust LBMLT 2006-WL2 M1 5.038% 01/25/36		12/26/2024	Paydown			(9,275)	(2,377)	(2,552)		2,552		2,552						112	01/25/2036
542514-SX-3	Long Beach Mortgage Loan Trust LBMLT 2006-WL3 M1 5.038% 01/25/36		12/26/2024	Paydown			(1,854)	(2,188)	(2,198)		2,198		2,198						1	01/25/2036
54251T-AA-7	Long Beach Mortgage Loan Trust LBMLT 2006-7 1A 4.763% 08/25/36		12/26/2024	Paydown		1,365	1,365	728	725		639		639		1,365				12	08/25/2036
54336#-AA-6	Longwood Energy Partners LLC SR SECD NTS 4.490% 06/30/51		12/31/2024	Redemption 100.0000		130,260	130,260	130,260	130,260						130,260				3,704	06/30/2051
543368-AA-8	Longwood Energy Partners LLC SR SECD NTS SER A 5.150% 06/30/34		07/15/2024	Various		1,044,904	1,044,904	1,037,414	969,498		7,491		7,491		1,044,904				13,592	06/30/2034
546676-AX-5	Louisville Gas and Electric Co Secured 4.375% 10/01/45		06/21/2024	ALRE - DFL Trust AAM		340,132	400,000	391,109	392,113		102		102		392,216		(52,083)	(52,083)	12,639	10/01/2045
548661-DX-2	Lowe's Cos Inc Senior Unsecured 1.300% 04/15/28		09/23/2024	Various		21,806,160	24,000,000	24,011,418	24,006,743		(1,179)		(1,179)		24,005,564		(2,199,404)	(2,199,404)	293,800	04/15/2028
548661-EN-3	Lowe's Cos Inc Senior Unsecured 5.800% 09/15/62		09/13/2024	JPM SECURITIES LLC		10,510,300	10,000,000	9,919,010	9,920,336		398		398		9,920,734		589,566	589,566	581,611	09/15/2062
548661-EQ-6	Lowe's Cos Inc Senior Unsecured 5.150% 07/01/33		02/15/2024	Citadel Servicing Corp dba Acr		2,502,050	2,500,000	2,369,450	2,371,858		1,398		1,398		2,373,256		128,794	128,794	81,899	07/01/2033
548661-ES-2	Lowe's Cos Inc Senior Unsecured 5.850% 04/01/63		09/13/2024	JPM SECURITIES LLC		1,056,690	1,000,000	998,460	998,470		7		7		998,477		58,213	58,213	56,063	04/01/2063
549271-AF-1	Lubrizol Corp/The Senior Unsecured 6.500% 10/01/34		09/23/2024	Barclays		3,500,700	3,000,000	3,598,348	3,566,825		(30,835)		(30,835)		3,535,990		(35,290)	(35,290)	191,208	10/01/2034
550279-AA-1	Luminent Mortgage Trust 2005-1 LUM 2005-1 A1 4.973% 11/25/35		12/26/2024	Paydown		199,779	199,779	193,908	177,683		6,025		6,025		199,779				3,829	11/25/2035
550279-AC-7	Luminent Mortgage Trust 2005-1 LUM 2005-1 M1 5.188% 11/25/35		06/25/2024	Paydown			(51,453)	(8,269)	(8,607)		8,607		8,607						1,056	11/25/2035
55027A-AV-2	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A2 4.973% 05/25/36		12/26/2024	Paydown		62,114	51,985	10,383	8,811		47,632		47,632		58,194				999	05/25/2036
55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A 4.833% 05/25/46		12/26/2024	Paydown		1,581,634	1,581,634	1,304,088	1,302,789		278,845		278,845		1,581,634				38,803	05/25/2046
55027B-AA-6	Luminent Mortgage Trust 2006-4 LUM 2006-4 A1A 4.833% 05/25/46		08/08/2024	ALRE - DFL Trust AAM		1,264,241	1,501,746	1,368,687	1,367,861		(303)		(303)		1,367,558		(103,316)	(103,316)	36,513	05/25/2046
55027X-AA-8	Luminent Mortgage Trust 2006-5 LUM 2006-5 A1A 4.833% 07/25/36		12/26/2024	Paydown		31,424	42,160	23,368	22,794		8,630		8,630		31,424				1,014	07/25/2036
55027Y-AB-4	Luminent Mortgage Trust 2006-6 LUM 2006-6 A2A 4.793% 10/25/46		12/26/2024	Paydown		39,819	(3,379)	(3,377)	(48)		43,196		43,196		39,819				2,603	10/25/2046
55027Y-AD-0	Luminent Mortgage Trust 2006-6 LUM 2006-6 A1 4.853% 10/25/46		12/26/2024	Paydown		36,831	36,831	32,508	34,092		2,740		2,740		36,831				1,064	10/25/2046
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A 3.376% 02/15/45		12/15/2024	Paydown		844,888	844,888	844,879	846,879		(1,991)		(1,991)		844,888				12,820	02/15/2045
55037L-AA-2	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A A 3.376% 02/15/45		08/14/2024	Various		2,688,813	2,805,148	2,805,118	2,811,759		(1,284)		(1,284)		2,810,476		(121,662)	(121,662)	62,170	02/15/2045
55037L-AB-0	LUNAR AIRCRAFT 2020-1 LTD LUNAR 2020-1A B 4.335% 02/15/45		12/15/2024	Paydown		296,405	296,405	296,395	296,189		216		216		296,405				8,127	02/15/2045
552339-AA-1	Lyra Music Assets Delaware LP LYRA 2024-2A A2 5.760% 12/22/64		12/20/2024	Paydown		55,894	55,894	54,444			1,450		1,450		55,894				376	12/22/2064
55265K-3T-4	MASTR Asset Securitization Tru MASTR 2003-12 3A7 5.250% 12/25/33		12/01/2024	Paydown		17,318	17,318	16,896	16,754		564		564		17,318				493	12/25/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55265K-6X-2	MASTR Asset Securitization Tru MASTR 2004-1 3OPO 0.000% 02/25/34		12/01/2024	Paydown		423	423	256	256		167		167		423					02/25/2034
552754-AA-1	MFA 2020-NQM1 Trust MFRA 2020-NQM1 A1 2.479% 03/25/65		12/01/2024	Paydown		11,622	11,622	10,343	10,764		858		858		11,622				91	03/25/2065
55275B-AA-5	Mastr Asset Backed Securities MABS 2006-NC2 A1 4.713% 08/25/36		12/26/2024	Paydown		119,092	119,092	60,261	60,261		58,831		58,831		119,092				973	08/25/2036
55280M-AA-4	Mas Georgia Lfg SECD NTS SER 15 5.000% 12/01/35		12/01/2024	Redemption 100.0000		684,932	684,932	684,932	684,932						684,932				26,134	12/01/2035
55285B-AA-3	MF1 2022-FL10 LLC MF1 2022-FL10 A 7.032% 09/17/37		11/18/2024	Paydown		3,598,605	3,598,605	3,580,612	3,598,605						3,598,605				244,793	09/17/2037
55285H-AA-0	MF1 2022-B1 LLC MF1 2022-B1 A 6.793% 11/17/37		11/21/2024	AARE Surplus AAM		37,894,370	37,700,000	37,615,642	37,642,297		23,257		23,257		37,665,554		228,816	228,816	2,742,702	11/17/2037
55285H-AN-2	MF1 2022-B1 LLC MF1 2022-B1 F 10.671% 11/19/37		08/06/2024	ALRe Corporate AAM		32,475,612	32,455,000	32,382,379	32,392,732		20,776		20,776		32,413,508		62,104	62,104	2,437,722	11/19/2037
55291K-AF-4	Mastr Asset Backed Securities MABS 2006-WMC3 M1 4.843% 08/25/36		09/25/2024	Paydown		106,199	136,047				106,199		106,199		106,199				(106,199)	08/25/2036
55336V-AA-8	MPLX LP Senior Unsecured 4.000% 02/15/25		06/13/2024	Various		18,142,887	18,300,000	17,767,078	18,192,164		42,580		42,580		18,234,744		(91,857)	(91,857)	605,933	02/15/2025
55336V-AJ-9	MPLX LP Senior Unsecured 4.875% 06/01/25		08/13/2024	ALRe Corporate AAM		3,000,009	3,000,000	3,080,627	3,012,594		(6,866)		(6,866)		3,005,729		(5,720)	(5,720)	102,375	06/01/2025
55336V-AK-6	MPLX LP Senior Unsecured 4.125% 03/01/27		08/06/2024	Goldman Sachs		1,969,500	2,000,000	1,996,680	1,998,824		211		211		1,999,035		(29,535)	(29,535)	77,000	03/01/2027
55336V-AR-1	MPLX LP Senior Unsecured 4.000% 03/15/28		01/10/2024	AADE BLIC Modco AAM		1,922,955	2,000,000	1,885,857	1,896,989		545		545		1,897,534		25,420	25,420	25,556	03/15/2028
55336V-AT-7	MPLX LP Senior Unsecured 5.500% 02/15/49		06/21/2024	ALRE - DFL Trust AAM		4,687,307	5,000,000	4,901,550	4,908,540		800		800		4,909,340		(222,033)	(222,033)	233,750	02/15/2049
55336V-BR-0	MPLX LP Senior Unsecured 1.750% 03/01/26		06/26/2024	JPM SECURITIES LLC		4,693,350	5,000,000	4,921,965	4,958,272		9,251		9,251		4,967,523		(274,173)	(274,173)	71,944	03/01/2026
55336V-BV-1	MPLX LP Senior Unsecured 5.000% 03/01/33		06/26/2024	JPM SECURITIES LLC		2,396,325	2,500,000	2,278,625	2,282,539		8,844		8,844		2,291,383		104,942	104,942	102,778	03/01/2033
55342U-AJ-3	MPT Operating Partnership LP / Senior Unsecured 4.625% 08/01/29		02/26/2024	Goldman Sachs		1,460,000	2,000,000	1,990,000	1,993,870		153		153		1,994,022		(534,022)	(534,022)	53,188	08/01/2029
55360#-AA-2	Walgreen Co. SECURED 5.760% 03/15/31		12/15/2024	Redemption 100.0000		210,369	210,369	210,369	210,369						210,369				6,621	03/15/2031
55903V-BA-0	Warnermedia Holdings Inc Senior Unsecured 3.755% 03/15/27		01/17/2024	WELLS FARGO SECURITIES		14,102,624	14,800,000	13,931,471	14,054,313		10,630		10,630		14,064,943		37,681	37,681	191,422	03/15/2027
55903V-BD-4	Warnermedia Holdings Inc Senior Unsecured 5.050% 03/15/42		02/29/2024	TD Securities		2,527,830	3,000,000	3,000,000	3,000,000						3,000,000		(472,170)	(472,170)	71,121	03/15/2042
55903V-BG-7	Warnermedia Holdings Inc Senior Unsecured 6.412% 03/15/26		02/23/2024	Barclays		4,997,900	5,000,000	5,004,800	5,003,779		(2,860)		(2,860)		5,000,919		(3,019)	(3,019)	144,270	03/15/2026
559080-AC-0	Magellan Midstream Partners LP Senior Unsecured 6.400% 05/01/37		02/27/2024	Tax Free Exchange		4,881,169	5,000,000	4,824,100	4,880,291		878		878		4,881,169				103,111	05/01/2037
56081#-CL-2	Major League Baseball Trust SECD NTS SER 54 1.420% 12/10/24		12/10/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				71,000	12/10/2024
56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY SECD NTS SER 3 3.610% 12/10/44		12/10/2024	Redemption 100.0000		298,178	298,178	298,178	298,178						298,178				8,097	12/10/2044
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENT GTD SR NTS SER A 4.560% 09/30/25		07/05/2024	Redemption 100.0000		813,912	813,912	813,912	813,912						813,912				27,685	09/30/2025
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44		07/17/2024	Goldman Sachs		7,836,300	9,000,000	7,463,430	7,483,326		20,264		20,264		7,503,590		332,710	332,710	359,812	09/15/2044
56585A-AH-5	Marathon Petroleum Corp Senior Unsecured 4.750% 09/15/44		08/29/2024	STAR Non-Modco FWH		887,708	1,000,000	1,095,210	1,086,691		(1,850)		(1,850)		1,084,840		(197,132)	(197,132)	45,389	09/15/2044
56585A-BD-3	Marathon Petroleum Corp Senior Unsecured 3.800% 04/01/28		09/23/2024	Various		16,210,927	16,470,000	18,171,603	17,457,440		(174,069)		(174,069)		17,283,371		(1,072,444)	(1,072,444)	613,690	04/01/2028
56847Q-AA-9	Mariner Finance Issuance Trust MFIT 2022-AA A 6.450% 10/20/37		10/23/2024	Various		22,277,000	22,277,000	22,114,772	22,199,032		(84,260)		(84,260)		22,114,772		162,228	162,228	1,143,509	10/20/2037
56847Q-AB-7	Mariner Finance Issuance Trust MFIT 2022-AA B 7.200% 10/20/37		10/21/2024	Paydown		5,000,000	5,000,000	4,969,855	4,980,943		19,057		19,057		5,000,000				300,000	10/20/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
56847Q-AB-7	Mariner Finance Issuance Trust MFIT 2022-AA B 7.200% 10/20/37		05/02/2024	MMTL Modco AAM		5,015,386	5,000,000	4,969,855	4,980,943		3,561		3,561		4,984,504		30,882	30,882	132,000	10/20/2037
56847Q-AC-5	Mariner Finance Issuance Trust MFIT 2022-AA C 7.900% 10/20/37		10/21/2024	Paydown		10,000,000	10,000,000	9,934,695	9,956,981		43,019		43,019		10,000,000				658,333	10/20/2037
57109N-AC-3	Marlette Funding Trust 2022-3 MFT 2022-3A C 6.890% 11/15/32		12/27/2024	Various		2,374,453	2,350,000	2,382,000	2,372,631		(11,160)		(11,160)		2,361,471		12,982	12,982	160,791	11/15/2032
571676-AU-9	Mars Inc Senior Unsecured 4.650% 04/20/31		01/18/2024	Morgan Stanley		7,862,480	8,000,000	8,000,000	8,000,000						8,000,000		(137,520)	(137,520)	95,067	04/20/2031
571676-AV-7	Mars Inc Senior Unsecured 4.750% 04/20/33		01/18/2024	Morgan Stanley		11,784,480	12,000,000	11,981,040	11,982,094		90		90		11,982,184		(197,704)	(197,704)	145,667	04/20/2033
57169*-AT-4	Mars Inc SR NTS SER J 3.490% 10/11/24		10/11/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				698,000	10/11/2024
571748-BU-5	Marsh & McLennan Cos Inc Senior Unsecured 5.400% 09/15/33		03/21/2024	Goldman Sachs		1,835,280	1,800,000	1,714,698	1,715,855		1,587		1,587		1,717,442		117,838	117,838	52,380	09/15/2033
571900-BB-4	Marriott International Inc/MD Senior Unsecured 3.600% 04/15/24		04/15/2024	Maturity		7,000,000	7,000,000	6,889,466	6,973,852		26,148		26,148		7,000,000				126,000	04/15/2024
571903-BD-4	Marriott International Inc/MD Senior Unsecured 5.750% 05/01/25		06/13/2024	MMTL Modco AAM		5,012,380	5,000,000	5,833,933	5,250,381		(89,519)		(89,519)		5,160,862		(148,483)	(148,483)	177,292	05/01/2025
571903-BF-9	Marriott International Inc/MD Senior Unsecured 3.500% 10/15/32		05/02/2024	Various		5,234,845	6,000,000	5,068,445	5,079,626		17,924		17,924		5,097,550		137,295	137,295	87,646	10/15/2032
57430U-30-1	Maryland Trust 2006-I MDIBS 2006-1A A 5.550% 12/10/65		12/10/2024	Paydown		662,234	662,234	607,975	645,489		8,556		8,556		662,234				16,722	12/10/2065
57629W-CE-8	MassMutual Global Funding II Secured 2.750% 06/22/24		06/22/2024	Maturity		4,000,000	4,000,000	3,816,480	3,983,746		16,254		16,254		4,000,000				55,000	06/22/2024
576433-D4-5	MASTR Adjustable Rate Mortgage MARM 2005-7 2A1 4.731% 09/25/35		12/01/2024	Paydown		545,943	544,880	529,146	538,349		7,594		7,594		545,943				18,969	09/25/2035
576433-UQ-7	MASTR Adjustable Rate Mortgage MARM 2004-13 B1 6.852% 12/21/34		12/01/2024	Paydown		64,608	64,608	63,249	64,502		106		106		64,608				2,488	12/21/2034
576433-XY-7	MASTR ADJUSTABLE RATE MORTGAGE MARM 2005-2 5A1 5.078% 03/25/35		04/01/2024	Paydown		24,058	24,058	21,897	24,058						24,058				134	03/25/2035
576434-2H-6	MASTR Alternative Loan Trust 2 MALT 2006-2 2A1 4.853% 03/25/36		12/25/2024	Paydown		231	849	68	57		174		174		231				20	03/25/2036
576434-BT-0	MASTR Alternative Loan Trust 2 MALT 2002-3 M1 6.067% 12/25/32		12/01/2024	Paydown		12,249	12,249	11,441			808		808		12,249				271	12/25/2032
576434-D8-4	MASTR Alternative Loan Trust 2 MALT 2005-1 2A1 6.000% 02/25/35		12/01/2024	Paydown		36,382	36,382	38,085	37,211		(829)		(829)		36,382				1,420	02/25/2035
576434-SK-1	MASTR Alternative Loan Trust 2 MALT 2004-6 7A1 6.000% 07/25/34		12/01/2024	Paydown		217,235	217,235	220,222	219,580		(2,345)		(2,345)		217,235				7,765	07/25/2034
576434-Y4-0	MASTR Alternative Loan Trust 2 MALT 2006-1 A2 5.153% 02/25/36		12/25/2024	Paydown		26,361	26,445	8,991	8,443		17,909		17,909		26,361				229	02/25/2036
576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2 6.500% 08/25/34		12/01/2024	Paydown		90,052	88,122	84,140	68,947		21,105		21,105		90,052				2,441	08/25/2034
576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 6.119% 01/25/36		12/01/2024	Paydown		257,895	258,277	249,088	246,856		(514)		(514)		257,895				5,519	01/25/2036
576438-AD-7	MASTR Adjustable Rate Mortgage MARM 2006-2 3A1 6.119% 01/25/36		08/08/2024	Various		573,928	581,294	568,977	594,964		3,297		3,297		598,262		(24,334)	(24,334)	20,916	01/25/2036
57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35		12/01/2024	Paydown		82,572	82,572	36,901	21,847		46,597		46,597		82,572				593	11/25/2035
57643L-LE-4	Mastr Asset Backed Securities MABS 2005-AB1 A5B 6.250% 11/25/35		08/08/2024	USAA - AAIA Modco AAM		845,422	2,034,668	953,993	915,209		(26,614)		(26,614)		888,595		(43,172)	(43,172)	35,604	11/25/2035
57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 5.023% 01/25/36		12/26/2024	Paydown		1,096,512	1,096,512	1,076,143	588,611		20,318		20,318		1,096,512				16,040	01/25/2036
57643L-NG-7	Mastr Asset Backed Securities MABS 2006-NC1 M1 5.023% 01/25/36		08/08/2024	USAA - AAIA Modco AAM		4,158,825	4,194,168	4,081,651	4,082,000		18,943		18,943		4,100,943		57,883	57,883	125,551	01/25/2036
57643M-DQ-4	MASTR Asset Securitization Tru MASTR 2004-6 B1 5.324% 07/25/34		12/01/2024	Paydown			13,640	3,598	3,960		(3,960)		(3,960)						376	07/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
57643M-LE-2	MASTR Asset Securitization Tru MASTR 2005-2 1A5 5.250% 11/25/35		12/01/2024	Paydown		21,003	21,003	19,981	20,187		816		816		21,003				609	11/25/2035
579780-AP-2	McCormick & Co Inc/MD Senior Unsecured 4.200% 08/15/47		08/14/2024	ALRe Corporate AAM		4,480,156	5,000,000	4,979,650	4,982,158		277		277		4,982,435		(502,279)	(502,279)	209,417	08/15/2047
579780-AT-4	McCormick & Co Inc/MD Senior Unsecured 4.950% 04/15/33		01/18/2024	Morgan Stanley		7,874,960	8,000,000	7,994,880	7,995,294		23		23		7,995,318		(120,358)	(120,358)	106,700	04/15/2033
58013M-FA-7	McDonald's Corp Senior Unsecured 4.875% 12/09/45		08/14/2024	AADE BLIC Modco AAM		2,811,900	3,000,000	3,000,000	3,000,000						3,000,000		(188,100)	(188,100)	99,531	12/09/2045
58013M-FP-4	McDonald's Corp Senior Unsecured 3.500% 07/01/27		08/06/2024	Goldman Sachs		11,460,422	11,762,000	13,485,824	12,682,300		(163,344)		(163,344)		12,518,956		(1,058,534)	(1,058,534)	452,837	07/01/2027
58403Y-AU-0	Med Trust 2021-MDLN MED 2021-MDLN E 7.662% 11/15/38		07/15/2024	Paydown		108,314,175	108,314,175	105,062,724	105,451,111		2,863,064		2,863,064		108,314,175				5,507,353	11/15/2038
585525-FD-5	Mellon Residential Funding Cor MRFC 2001-TBC1 X 0.702% 11/15/31		12/01/2024	Paydown				11	24		(24)		(24)						1,645	11/15/2031
58933Y-AR-6	Merck & Co Inc Senior Unsecured 2.750% 02/10/25		08/09/2024	Various		19,733,058	20,000,000	19,211,000	19,585,185		169,645		169,645		19,754,830		(21,772)	(21,772)	467,882	02/10/2025
58933Y-AW-5	Merck & Co Inc Senior Unsecured 4.000% 03/07/49		08/29/2024	STAR Non-Modco FWH		1,712,179	2,000,000	1,973,820	1,976,205		364		364		1,976,570		(264,391)	(264,391)	78,222	03/07/2049
58933Y-BK-0	Merck & Co Inc Senior Unsecured 4.500% 05/17/33		05/15/2024	BNP Paribas		2,423,500	2,500,000	2,350,750	2,353,485		4,603		4,603		2,358,089		65,411	65,411	56,250	05/17/2033
58933Y-BM-6	Merck & Co Inc Senior Unsecured 5.000% 05/17/53		05/08/2024	Various		16,887,340	17,750,000	16,411,350	16,417,180		5,104		5,104		16,422,284		465,056	465,056	346,493	05/17/2053
58933Y-BN-4	Merck & Co Inc Senior Unsecured 5.150% 05/17/63		08/28/2024	ACRA RE 2A Surplus AAM		16,431,823	16,250,000	16,178,988	16,179,329		373		373		16,179,703		252,120	252,120	653,227	05/17/2063
589438-AA-4	MERCY HEALTH (MO) P/T CERTS 4.120% 10/15/36		12/15/2024	Redemption 100.0000		203,008	203,008	205,016	204,425		(1,417)		(1,417)		203,008				4,580	10/15/2036
589929-5H-7	MERRILL LYNCH MORTGAGE INVESTO MLMI 2003-OPT1 A3 5.173% 07/25/34		12/26/2024	Paydown		17,004	17,004	16,751	17,120		(117)		(117)		17,004				283	07/25/2034
589929-5V-6	Merrill Lynch Mortgage Investo MLCC 2003-G A1 5.093% 01/25/29		12/25/2024	Paydown		196,835	196,835	194,182	194,356		2,478		2,478		196,835				5,137	01/25/2029
589929-6N-3	Merrill Lynch Mortgage Investo MLCC 2003-H A2 5.380% 01/25/29		12/25/2024	Paydown		31,040	31,040	29,995	30,139		901		901		31,040				958	01/25/2029
589929-F9-4	Merrill Lynch Mortgage Investo MLCC 2003-A 1A 5.193% 03/25/28		12/25/2024	Paydown		42,914	42,914	42,691	42,745		169		169		42,914				1,270	03/25/2028
589929-G2-8	Merrill Lynch Mortgage Investo MLCC 2003-A 2A1 5.233% 03/25/28		12/25/2024	Paydown		52,635	52,635	52,438	52,470		166		166		52,635				1,653	03/25/2028
589929-S4-1	Merrill Lynch Mortgage Investo MLCC 2003-C A1 5.113% 06/25/28		12/25/2024	Paydown		79,030	79,030	74,995	74,992		4,038		4,038		79,030				3,168	06/25/2028
589929-V6-2	Merrill Lynch Mortgage Investo MLCC 2003-D B1 5.398% 08/25/28		12/25/2024	Paydown		40,111	40,111	36,495	37,737		2,375		2,375		40,111				1,428	08/25/2028
59001A-AY-8	Meritage Homes Corp Senior Unsecured 6.000% 06/01/25		01/10/2024	AADE BLIC Modco AAM		262,085	262,000	261,736	261,847		3		3		261,850		235	235	1,703	06/01/2025
59010R-AA-2	Merlin Aviation Holdings DAC MRLN 2016-1 A 4.500% 12/15/32		06/15/2024	Paydown		820,181	820,181	794,000	820,181						820,181				13,995	12/15/2032
59010R-AA-2	Merlin Aviation Holdings DAC MRLN 2016-1 A 4.500% 12/15/32		05/30/2024	MMTL Modco AAM		569,167	594,142	571,297	594,142						594,142		(24,975)	(24,975)	12,254	12/15/2032
59020U-2H-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1E 6.316% 12/25/35		12/01/2024	Paydown		341,898	333,540	306,793	310,891		31,007		31,007		341,898				10,497	12/25/2035
59020U-3Z-6	Merrill Lynch Mortgage Investo MLMI 2006-WMC1 M1 5.038% 01/25/37		12/26/2024	Paydown			(21,916)	(14,912)	(13,058)		15,132		15,132						159	01/25/2037
59020U-4S-1	Merrill Lynch Mortgage Investo MLCC 2006-1 2A1 5.411% 02/25/36		12/01/2024	Paydown		189,919	189,919	190,092	193,450		(3,531)		(3,531)		189,919				4,545	02/25/2036
59020U-5U-5	Merrill Lynch Mortgage Investo MLMI 2006-A1 1A1 4.985% 03/25/36		12/01/2024	Paydown		39,614	37,372	30,454	25,344		14,270		14,270		39,614				829	03/25/2036
59020U-5W-1	Merrill Lynch Mortgage Investo MLMI 2006-A1 2A1 4.273% 03/25/36		12/01/2024	Paydown		245,485	413,435	227,244	216,268		29,217		29,217		245,485				8,112	03/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59020U-5W-1	Merrill Lynch Mortgage Investo MLMI 2006-A1 2A1 4.273% 03/25/36		09/11/2024	STAR Non-Modco FWH		582,986	1,073,127	598,253	566,425		(33,360)		(33,360)		533,065		49,921	49,921	37,050	03/25/2036
59020U-AS-4	Merrill Lynch Mortgage Investo MLCC 2004-A A2 5.262% 04/25/29		12/25/2024	Paydown		304,656	304,656	292,427	293,921		10,735		10,735		304,656				7,549	04/25/2029
59020U-GF-6	Merrill Lynch Mortgage Investo MLCC 2004-D A1 5.113% 09/25/29		12/25/2024	Paydown		263,252	263,252	252,666	254,893		8,358		8,358		263,252				7,126	09/25/2029
59020U-L3-7	Merrill Lynch Mortgage Investo MLCC 2005-3 1A 6.129% 11/25/35		12/25/2024	Paydown		11,515	11,515	11,463	11,690		(175)		(175)		11,515				371	11/25/2035
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.816% 12/25/34		12/01/2024	Paydown		190,499	190,499	189,169	169,387		(3,093)		(3,093)		190,499				4,111	12/25/2034
59020U-NN-1	Merrill Lynch Mortgage Investo MLCC 2004-1 2A1 5.816% 12/25/34		08/08/2024	USAA - AAIA Modco AAM		489,380	513,379	516,587	524,829		(914)		(914)		523,915		(34,535)	(34,535)	18,588	12/25/2034
59020U-TC-9	Merrill Lynch Mortgage Investo MLCC 2005-A A2 5.262% 03/25/30		12/25/2024	Paydown		10,232	10,232	9,895	10,005		227		227		10,232				312	03/25/2030
59020U-UJ-2	Merrill Lynch Mortgage Investo MLCC 2005-1 1A 6.375% 04/25/35		12/01/2024	Paydown		42,903	42,903	40,739	41,237		1,667		1,667		42,903				1,895	04/25/2035
59020U-W2-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 3A1 6.388% 12/25/35		10/01/2024	Paydown		176,910	177,244	116,528	99,230		77,680		77,680		176,910				4,326	12/25/2035
59020U-WU-5	Merrill Lynch Mortgage Investo MLCC 2005-B A1 4.873% 07/25/30		12/25/2024	Paydown		42,815	42,815	40,718	41,240		1,574		1,574		42,815				1,424	07/25/2030
59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.383% 07/25/30		12/25/2024	Paydown		29,659	41,596	21,060	2,689		8,306		8,306		29,659				479	07/25/2030
59020U-XA-8	Merrill Lynch Mortgage Investo MLCC 2005-B B2 5.383% 07/25/30		08/02/2024	AADE - FABN		58,435	87,362	15,288	17,157		(917)		(917)		16,240		42,195	42,195	2,816	07/25/2030
59020U-YU-3	Merrill Lynch Mortgage Investo MLMI 2005-A5 A9 5.184% 06/25/35		12/01/2024	Paydown		9,058	9,058	9,120	9,163		(105)		(105)		9,058				232	06/25/2035
59020U-Z5-7	Merrill Lynch Mortgage Investo MLMI 2005-A9 2A1C 6.316% 12/25/35		12/01/2024	Paydown		148,282	148,282	141,264	142,613		5,669		5,669		148,282				4,492	12/25/2035
590216-AF-4	Merrill Lynch Mortgage Investo MLMI 2006-RM2 A2D 4.953% 05/25/37		12/26/2024	Paydown		101,262	101,262	8,505	6,267		92,768		92,768		101,262				41	05/25/2037
59023C-AH-5	Merrill Lynch Mortgage Investo MLMI 2006-A3 5A1 6.750% 05/25/36		12/01/2024	Paydown		11,546	11,546	10,751	11,183		363		363		11,546				364	05/25/2036
59023M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C 4.913% 01/25/37		07/25/2024	Paydown		70,526	70,526	25,098	24,476		46,051		46,051		70,526				214	01/25/2037
59023M-AD-2	Merrill Lynch Alternative Note MANA 2007-A1 A2C 4.913% 01/25/37		08/08/2024	ALRE - DFL Trust AAM		2,141,626	6,653,487	2,367,806	2,309,037		(58,166)		(58,166)		2,250,872		(109,246)	(109,246)	53,940	01/25/2037
59023N-AP-3	Merrill Lynch Mortgage Investo MLMI 2006-AF2 AF1 6.250% 10/25/36		05/01/2024	Paydown		230	486	182	182		48		48		230				25	10/25/2036
59023Y-AB-0	Merrill Lynch Alternative Note MANA 2007-F1 2A1 6.000% 03/25/37		10/01/2024	Paydown		7,827	7,864	6,269	3,250		4,577		4,577		7,827				260	03/25/2037
59023Y-AH-7	Merrill Lynch Alternative Note MANA 2007-F1 2A7 6.000% 03/25/37		12/01/2024	Paydown		56,543	61,015	19,067	17,817		38,726		38,726		56,543				2,034	03/25/2037
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2 4.873% 04/25/37		12/26/2024	Paydown		228,343	228,343	178,559	175,018		39,544		39,544		228,343				458	04/25/2037
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2 4.873% 04/25/37		08/09/2024	ALRe Corporate AAM		1,755,202	2,144,687	1,667,466	1,771,097		(721)		(721)		1,770,375		(15,174)	(15,174)	18,706	04/25/2037
59024F-AD-6	Merrill Lynch Alternative Note MANA 2007-A2 A3A 4.673% 03/25/37		12/26/2024	Paydown		64,264	64,264	17,220	17,163		47,102		47,102		64,264				277	03/25/2037
59024F-AE-4	Merrill Lynch Alternative Note MANA 2007-A2 A3B 4.853% 03/25/37		12/26/2024	Paydown		100,060	100,060	29,431	28,887		71,173		71,173		100,060				446	03/25/2037
59024K-AB-9	Merrill Lynch Alternative Note MANA 2007-AF1 1AF2 5.750% 05/25/37		12/01/2024	Paydown		9,149	9,157	8,379	9,157		(8)		(8)		9,149				218	05/25/2037
59024K-AF-0	Merrill Lynch Alternative Note MANA 2007-AF1 1AF6 6.000% 05/25/37		12/01/2024	Paydown		148,981	195,272	187,093	178,574		(29,593)		(29,593)		148,981				2,748	05/25/2037
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.933% 05/25/37		12/26/2024	Paydown		2,259,974	2,259,974	1,333,385	1,301,901		958,073		958,073		2,259,974				40,975	05/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
59024V-AH-2	Merrill Lynch First Franklin M FFMER 2007-3 A2D 4.953% 06/25/37		12/26/2024	Paydown		2,998,880	2,998,880	2,099,216	2,061,110		937,770		937,770		2,998,880				23,479	06/25/2037
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 6.570% 08/25/36		12/01/2024	Paydown		130,029	128,408	116,288	52,925		13,777		13,777		130,029				1,647	08/25/2036
59025G-AA-9	Merrill Lynch Mortgage Backed MLMBS 2007-2 1A1 6.570% 08/25/36		08/08/2024	USAA - AAIA Modco AAM		595,444	674,544	630,416	629,983		(1,380)		(1,380)		628,603		(33,159)	(33,159)	22,212	08/25/2036
59025J-AD-7	Merrill Lynch Mortgage Backed MLMBS 2007-3 3A1 5.316% 06/25/37		12/01/2024	Paydown		415,091	415,188	268,411	261,673		153,418		153,418		415,091				6,923	06/25/2037
59156R-AM-0	MetLife Inc Senior Unsecured 5.700% 06/15/35		03/06/2024	Morgan Stanley		2,616,450	2,500,000	2,455,675	2,456,486		503		503		2,456,989		159,461	159,461	32,854	06/15/2035
59156R-BL-1	MetLife Inc Senior Unsecured 4.721% 12/15/44		08/08/2024	ALRE - DFL Trust AAM		905,702	1,000,000	1,035,670	1,031,400		(553)		(553)		1,030,847		(125,145)	(125,145)	30,555	12/15/2044
59156R-BR-8	MetLife Inc Senior Unsecured 4.600% 05/13/46		08/14/2024	ALRe Corporate AAM		3,182,795	3,500,000	3,486,350	3,488,378		188		188		3,488,565		(305,770)	(305,770)	121,197	05/13/2046
591894-CC-2	FirstEnergy Pennsylvania Elect Senior Unsecured 4.300% 01/15/29		08/09/2024	AAIA NonModco AAM		982,335	1,000,000	998,780	999,325		74		74		999,399		(17,064)	(17,064)	45,867	01/15/2029
59217G-EJ-4	Metropolitan Life Global Fundi SECURED 0.950% 07/02/25		06/14/2024	Various		23,769,159	25,000,000	24,956,250	24,986,624		3,092		3,092		24,989,716		(1,220,557)	(1,220,557)	201,010	07/02/2025
594918-AR-5	Microsoft Corp Senior Unsecured 3.500% 11/15/42		06/21/2024	ALRE - DFL Trust AAM		83,228	100,000	90,002	91,411		143		143		91,554		(8,326)	(8,326)	2,100	11/15/2042
594918-BE-3	Microsoft Corp Senior Unsecured 4.000% 02/12/55		05/15/2024	Various		21,257,550	25,000,000	20,405,250	20,421,624		19,484		19,484		20,441,108		816,442	816,442	702,778	02/12/2055
594918-BJ-2	Microsoft Corp Senior Unsecured 3.125% 11/03/25		12/20/2024	AARE - PACS Trust AAM		4,697,789	4,750,000	4,612,155	4,616,073		68,264		68,264		4,684,337		13,452	13,452	165,734	11/03/2025
594918-BR-4	Microsoft Corp Senior Unsecured 2.400% 08/08/26		07/17/2024	Goldman Sachs		4,309,740	4,500,000	4,470,863	4,491,577		1,726		1,726		4,493,303		(183,563)	(183,563)	102,000	08/08/2026
594918-BT-0	Microsoft Corp Senior Unsecured 3.700% 08/08/46		06/21/2024	ALRE - DFL Trust AAM		832,923	1,000,000	995,150	995,901		55		55		995,957		(163,033)	(163,033)	32,169	08/08/2046
594918-CC-6	Microsoft Corp Senior Unsecured 2.525% 06/01/50		09/13/2024	Various		31,739,113	48,500,000	30,498,851	30,545,889		112,691		112,691		30,658,579		1,080,534	1,080,534	565,448	06/01/2050
594918-CE-2	Microsoft Corp Senior Unsecured 2.921% 03/17/52		09/23/2024	Barclays		6,299,726	8,550,000	6,189,588	6,201,696		26,778		26,778		6,228,475		71,251	71,251	254,602	03/17/2052
59705*-AA-2	MIDDLETOWN NJ CTL PT TRUST P/T CERTS 4.100% 08/15/51		12/15/2024	Redemption 100.0000		1,036,695	1,036,695	1,047,057	1,045,520		(8,825)		(8,825)		1,036,695				23,074	08/15/2051
59748T-AA-7	Midland Cogeneration Venture L SR SECD NTS 6.000% 03/15/25		09/15/2024	Redemption 100.0000		1,368,500	1,368,500	1,368,500	1,368,500						1,368,500				58,905	03/15/2025
59748T-AA-7	Midland Cogeneration Venture L SR SECD NTS 6.000% 03/15/25		05/02/2024	MMTL Modco AAM		345,382	352,881	352,881	352,881						352,881		(7,499)	(7,499)	13,351	03/15/2025
599191-AA-1	Mileage Plus Holdings LLC LN1 6.500% 06/20/27		03/19/2024	Goldman Sachs		48,218,698	48,158,500	47,756,802	47,977,464		8,419		8,419		47,985,882		232,816	232,816	791,271	06/20/2027
599191-AA-1	Mileage Plus Holdings LLC LN1 6.500% 06/20/27		12/20/2024	Various		29,045,324	29,045,324	29,078,328	29,056,175		(10,851)		(10,851)		29,045,324				937,035	06/20/2027
599191-AA-1	Mileage Plus Holdings LLC LN1 6.500% 06/20/27		05/02/2024	MMTL Modco AAM		11,013,569	10,956,561	10,949,713	10,946,803		537		537		10,947,341		66,229	66,229	261,131	06/20/2027
599920-AA-3	Mill City Securities 2024-RS1 MCMLT 2024-RS1 A1 3.000% 11/01/69		12/01/2024	Paydown		1,205,607	1,205,607	1,115,118			90,489		90,489		1,205,607				4,576	11/01/2069
60040#-AB-8	Millennium Pipeline Co LLC SR SECD NTS SER B 6.000% 06/30/32		12/30/2024	Redemption 100.0000		664,078	664,078	664,078	664,078						664,078				29,884	06/30/2032
607120-FQ-0	Mobile Airport Authority SR NTS 5.130% 11/09/42		11/09/2024	Redemption 100.0000		1,704,275	1,704,275	1,704,275	1,704,275						1,704,275				65,758	11/09/2042
610202-BP-7	Monongahela Power Co Secured 5.400% 12/15/43		08/29/2024	STAR Non-Modco FWH		982,815	1,000,000	1,189,680	1,165,895		(3,737)		(3,737)		1,162,158		(179,343)	(179,343)	38,100	12/15/2043
610202-BR-3	Monongahela Power Co Secured 3.550% 05/15/27		09/23/2024	Barclays		5,404,795	5,500,000	5,497,690	5,499,127		181		181		5,499,307		(94,512)	(94,512)	167,590	05/15/2027
61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B 4.815% 12/20/46		12/20/2024	Paydown		887,952	887,952	676,000	626,612		261,341		261,341		887,952				15,674	12/20/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61690T-AA-1	Morgan Stanley Resecuritizatio MSRR 2015-R3 1A 7.500% 04/26/47		12/01/2024	Paydown		156,934	156,934	176,433	166,348		(9,414)		(9,414)		156,934				8,427	04/26/2047
61690T-AC-7	Morgan Stanley Resecuritizatio MSRR 2015-R3 2A 8.000% 04/26/47		08/01/2024	Paydown		124,430	124,430	141,860	132,104		(7,673)		(7,673)		124,430				3,914	04/26/2047
61690T-AC-7	Morgan Stanley Resecuritizatio MSRR 2015-R3 2A 8.000% 04/26/47		08/15/2024	MMTL Modco AAM		829,184	811,417	925,077	861,454		(5,577)		(5,577)		855,877		(26,693)	(26,693)	45,800	04/26/2047
61690T-AE-3	Morgan Stanley Resecuritizatio MSRR 2015-R3 3A 7.500% 04/26/47		08/01/2024	Paydown		129,142	129,142	145,024	135,221		(6,080)		(6,080)		129,142				3,727	04/26/2047
61690T-AE-3	Morgan Stanley Resecuritizatio MSRR 2015-R3 3A 7.500% 04/26/47		08/15/2024	MMTL Modco AAM		703,739	695,576	781,124	728,323		(4,140)		(4,140)		724,183		(20,444)	(20,444)	36,808	04/26/2047
61690T-AF-0	Morgan Stanley Resecuritizatio MSRR 2015-R3 3B 7.500% 04/26/47		09/01/2024	Paydown			(8,208)	(6,819)	(7,518)		7,518		7,518						120	04/26/2047
61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47		12/01/2024	Paydown		253,761	253,761	277,460	155,218		(13,147)		(13,147)		253,761				6,119	04/26/2047
61690T-AG-8	Morgan Stanley Resecuritizatio MSRR 2015-R3 4A 8.000% 04/26/47		08/14/2024	AADE BLIC Modco AAM		1,113,548	1,085,145	1,241,274	1,162,257		(5,526)		(5,526)		1,156,731		(43,183)	(43,183)	61,009	04/26/2047
61690T-AH-6	Morgan Stanley Resecuritizatio MSRR 2015-R3 4B 8.000% 04/26/47		09/01/2024	Paydown			86,734	72,959	75,321		(75,321)		(75,321)						4,681	04/26/2047
61690T-AJ-2	Morgan Stanley Resecuritizatio MSRR 2015-R3 5A 8.500% 04/26/47		12/01/2024	Paydown		55,131	55,131	63,090	58,080		(2,949)		(2,949)		55,131				2,348	04/26/2047
61690T-AK-9	Morgan Stanley Resecuritizatio MSRR 2015-R3 5B 8.500% 04/26/47		08/01/2024	Paydown			3,357	3,031	3,037		(3,037)		(3,037)						129	04/26/2047
61690X-AH-7	Morgan Stanley Resecuritizatio MSRR 2015-R6 3B1 4.619% 07/26/45		12/30/2024	Paydown		489,316	489,316	439,162	481,001		8,316		8,316		489,316				9,178	07/26/2045
61691R-AJ-5	Morgan Stanley Capital I Trust MSC 2018-H4 B 4.923% 12/15/51		08/08/2024	USAA - AAIA Modco AAM		943,011	1,000,000	1,029,976	1,015,730		(1,938)		(1,938)		1,013,792		(70,781)	(70,781)	33,777	12/15/2051
61692C-BK-3	Morgan Stanley Capital I Trust MSC 2021-L6 XA 1.174% 06/15/54		12/01/2024	Paydown				195,673	142,870		(142,870)		(142,870)						17,580	06/15/2054
617446-8C-6	Morgan Stanley Senior Unsecured 4.000% 07/23/25		03/21/2024	Various		4,919,600	5,000,000	4,995,900	4,999,248		110		110		4,999,358		(79,758)	(79,758)	134,444	07/23/2025
617446-8C-6	Morgan Stanley Senior Unsecured 4.000% 07/23/25		01/10/2024	AADE BLIC Modco AAM		4,922,355	5,000,000	4,995,900	4,999,248		12		12		4,999,260		(76,905)	(76,905)	92,778	07/23/2025
617446-8J-1	Morgan Stanley Senior Unsecured 6.492% 07/22/25		05/08/2024	Various		49,653,740	50,000,000	48,234,000	48,757,443		268,073		268,073		49,025,516		628,224	628,224	1,068,960	07/22/2025
617446-8L-6	Morgan Stanley Senior Unsecured 2.699% 01/22/31		08/09/2024	AAIA NonModco AAM		1,787,067	2,000,000	2,171,940	2,112,902		(10,767)		(10,767)		2,102,135		(315,068)	(315,068)	56,529	01/22/2031
617446-8R-3	Morgan Stanley Senior Unsecured 0.864% 10/21/25		06/26/2024	JPM SECURITIES LLC		3,936,080	4,000,000	4,000,000	4,000,000						4,000,000		(63,920)	(63,920)	23,616	10/21/2025
617446-8R-3	Morgan Stanley Senior Unsecured 0.864% 10/21/25		05/30/2024	MMTL Modco AAM		15,682,586	16,000,000	15,693,598	15,851,411		33,733		33,733		15,885,144		(202,558)	(202,558)	84,096	10/21/2025
61744C-CV-6	MORGAN STANLEY ABS CAPITAL I M MSAC 2004-HE2 M1 5.308% 03/25/34		12/26/2024	Paydown		313,961	313,961	241,750	287,961		26,000		26,000		313,961				9,463	03/25/2034
61744C-HB-5	MORGAN STANLEY ABS CAPITAL I - MSAC 2004-HE8 M2 5.473% 09/25/34		12/26/2024	Paydown		37,423	37,423	36,437	37,519		(96)		(96)		37,423				722	09/25/2034
61744C-JJ-1	Morgan Stanley ABS Capital I I MSAC 2004-HE9 M2 5.383% 11/25/34		12/26/2024	Paydown		143,010	143,010	114,730	118,208		24,802		24,802		143,010				2,479	11/25/2034
61744C-TN-6	Morgan Stanley ABS Capital I I MSAC 2005-HE4 M4 5.338% 07/25/35		10/25/2024	Paydown			(8,848)	(5,709)	(4,527)		5,805		5,805						106	07/25/2035
61744Y-AP-3	Morgan Stanley Senior Unsecured 3.772% 01/24/29		08/09/2024	Various		972,735	1,005,000	1,045,141	1,025,508		(2,915)		(2,915)		1,022,593		(49,857)	(49,857)	39,488	01/24/2029
617451-DT-3	Morgan Stanley Capital I Inc T MSAC 2006-HE1 M2 5.038% 01/25/36		12/26/2024	Paydown			(57,704)	(25,744)	(4,536)	(10,001)	26,583		16,582						(400)	01/25/2036
617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 5.033% 02/25/36		12/26/2024	Paydown		755,568	755,568	687,718	470,779		13,497		13,497		755,568				12,141	02/25/2036
617451-EF-2	Morgan Stanley Capital I Inc T MSAC 2006-NC2 A2D 5.033% 02/25/36		08/02/2024	AADE - FABN		1,118,454	1,130,373	977,840	1,105,468		6,989		6,989		1,112,457		5,996	5,996	31,741	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61745M-4M-2	Morgan Stanley Mortgage Loan T MSM 2005-3AR 1A 4.880% 07/25/35		12/01/2024	Paydown		26,906	26,435	14,078	13,689		13,217		13,217		26,906				573	07/25/2035
61746B-DZ-6	Morgan Stanley Senior Unsecured 3.875% 01/27/26		03/21/2024	Goldman Sachs		134,950	138,000	137,717	137,932		7		7		137,940		(2,989)	(2,989)	3,535	01/27/2026
61746B-EF-9	Morgan Stanley Senior Unsecured 3.625% 01/20/27		08/06/2024	Goldman Sachs		7,838,800	8,000,000	7,919,920	7,972,338		5,193		5,193		7,977,530		(138,730)	(138,730)	303,694	01/20/2027
61746B-EF-9	Morgan Stanley Senior Unsecured 3.625% 01/20/27		05/06/2024	AHL Aegon IMR		1,925,731	2,000,000	1,979,980	1,993,084		749		749		1,993,834		(68,102)	(68,102)	57,597	01/20/2027
61746R-AB-7	Morgan Stanley ABS Capital I I MSAC 2002-HE3 M1 6.103% 03/25/33		10/25/2024	Paydown		159,383	159,383	147,251	151,705		7,678		7,678		159,383				2,330	03/25/2033
61746R-CE-9	Morgan Stanley ABS Capital I I MSAC 2003-SD1 A1 5.453% 03/25/33		12/26/2024	Paydown		1,009	1,009	837	867		142		142		1,009				41	03/25/2033
61746W-LM-0	Morgan Stanley Dean Witter Cap MSDWC 2001-NC4 M2 6.928% 01/25/32		12/26/2024	Paydown		76,460	76,460	117,669	128,353		(51,893)		(51,893)		76,460				3,293	01/25/2032
61747Y-EA-9	Morgan Stanley Senior Unsecured 5.845% 05/30/25		04/09/2024	Various		14,866,125	15,000,000	15,000,000	15,000,000						15,000,000		(133,875)	(133,875)	40,981	05/30/2025
61747Y-EA-9	Morgan Stanley Senior Unsecured 5.845% 05/30/25		05/30/2024	Call 100.0000		15,000,000	15,000,000	14,945,250	14,979,218		6,055		6,055		14,985,273		14,727	14,727	59,250	05/30/2025
61747Y-EB-7	Morgan Stanley Senior Unsecured 5.854% 01/22/25		02/28/2024	Lloyds Bank Corporate Markets		2,001,740	2,000,000	1,962,540	1,969,432		4,795		4,795		1,974,227		27,513	27,513	20,550	01/22/2025
61747Y-EC-5	Morgan Stanley Senior Unsecured 1.512% 07/20/27		01/26/2024	Goldman Sachs		10,983,720	12,000,000	10,628,400	10,766,533		25,678		25,678		10,792,211		191,509	191,509	95,760	07/20/2027
61747Y-EX-9	Morgan Stanley Senior Unsecured 6.138% 10/16/26		04/26/2024	Goldman Sachs		5,029,950	5,000,000	5,000,000	5,000,000						5,000,000		29,950	29,950	165,385	10/16/2026
61747Y-EZ-4	Morgan Stanley Senior Unsecured 5.050% 01/28/27		03/21/2024	Goldman Sachs		5,659,170	5,670,000	5,669,887	5,669,991		3		3		5,669,994		(10,824)	(10,824)	188,504	01/28/2027
617487-AB-9	Morgan Stanley Mortgage Loan T MSM 2006-16AX 2A1 4.613% 11/25/36		12/26/2024	Paydown		62,193	62,193	17,733	17,460		44,732		44,732		62,193				468	11/25/2036
61748H-AE-1	MORGAN STANLEY MORTGAGE LOAN T MSM 2004-2AR B1 6.663% 02/25/34		12/01/2024	Paydown		39,016	39,016	36,156	37,166		1,850		1,850		39,016				1,415	02/25/2034
61748H-JV-4	Morgan Stanley Mortgage Loan T MSM 2005-4 1A 5.000% 08/25/35		12/01/2024	Paydown		2,265	2,265	2,251	2,278		(13)		(13)		2,265				55	08/25/2035
61748H-KA-8	Morgan Stanley Mortgage Loan T MSM 2005-4 3A1 4.546% 08/25/35		12/01/2024	Paydown		48,316	48,316	43,369	43,242		5,074		5,074		48,316				1,188	08/25/2035
61748H-KG-5	Morgan Stanley Mortgage Loan T MSM 2005-4 5A4 5.500% 08/25/35		12/01/2024	Paydown		22,225	24,651	23,818	23,634		(1,408)		(1,408)		22,225				522	08/25/2035
61748H-KM-2	Morgan Stanley Mortgage Loan T MSM 2005-4 6A2 7.200% 08/25/35		12/25/2024	Paydown				7,195	6,778		(6,778)		(6,778)						527	08/25/2035
61748H-LD-1	Morgan Stanley Mortgage Loan T MSM 2005-5AR 3A2 5.539% 09/25/35		12/01/2024	Paydown		501,846	501,980	422,046	437,453		64,394		64,394		501,846				12,152	09/25/2035
61748H-MK-4	Morgan Stanley Mortgage Loan T MSM 2005-6AR 3A1 5.837% 11/25/35		04/01/2024	Paydown			(2)	(2)	(2)		2		2							11/25/2035
61748H-NW-7	Morgan Stanley Mortgage Loan T MSM 2005-7 3A1 4.608% 11/25/35		12/01/2024	Paydown		223,052	223,052	134,110	128,565		94,487		94,487		223,052				6,467	11/25/2035
61748H-NY-3	Morgan Stanley Mortgage Loan T MSM 2005-7 4A1 5.500% 11/25/35		12/01/2024	Paydown		39,220	39,469	31,624	27,030		12,190		12,190		39,220				1,198	11/25/2035
61748H-QW-4	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1A 4.743% 12/25/35		12/25/2024	Paydown		920,631	1,262,082	989,007	992,690		(53,952)	18,107	(72,059)		920,631				39,500	12/25/2035
61748H-QX-2	Morgan Stanley Mortgage Loan T MSM 2005-9AR 1X 0.000% 12/25/35		12/01/2024	Paydown				23,440	18	23,422	(23,440)		(18)							12/25/2035
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.733% 02/25/36		12/25/2024	Paydown		520,418	473,444	283,492	(12,851)		242,082		242,082		520,418				11,681	02/25/2036
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.733% 02/25/36		12/19/2024	AADE BLIC Modco AAM		(7,956,701)	(13,288,012)	(8,284,058)	(8,257,472)						(8,257,472)		300,771	300,771	(40,220)	02/25/2036
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1 4.733% 02/25/36		01/01/2024	AADE BLIC Modco AAM		7,956,701	13,288,012	8,284,058	8,257,472		(380)		(380)		8,257,092		(300,391)	(300,391)	40,220	02/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61748H-VH-1	Morgan Stanley Mortgage Loan T MSM 2006-2 2A1 5.353% 02/25/36		12/25/2024	Paydown		369,516	369,522	341,775	364,379		5,137		5,137		369,516				18,904	02/25/2036
61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36		12/01/2024	Paydown		18,902	18,874	12,229	3,490		7,454		7,454		18,902				284	02/25/2036
61748H-VS-7	Morgan Stanley Mortgage Loan T MSM 2006-2 5A1 5.500% 02/25/36		08/08/2024	USAA - AAIA Modco AAM		700,479	1,200,847	980,191	800,987		(25,413)		(25,413)		775,574		(75,096)	(75,096)	47,145	02/25/2036
61748H-VU-2	Morgan Stanley Mortgage Loan T MSM 2006-2 5A3 5.500% 02/25/36		12/01/2024	Paydown		126,315	126,131	83,418	69,588		56,728		56,728		126,315				5,394	02/25/2036
61748H-WP-2	Morgan Stanley Mortgage Loan T MSM 2006-3AR 1A3 4.713% 03/25/36		12/25/2024	Paydown		178,582	178,634	129,467	121,347		57,235		57,235		178,582				4,544	03/25/2036
61748H-WT-4	Morgan Stanley Mortgage Loan T MSM 2006-3AR 2A3 4.833% 03/25/36		07/01/2024	Paydown		159,771	159,073	119,591	112,612		47,159		47,159		159,771				3,192	03/25/2036
61748H-WV-9	Morgan Stanley Mortgage Loan T MSM 2006-3AR 3A1 4.405% 03/25/36		07/01/2024	Paydown		198,111	198,140	136,977	165,647		32,465		32,465		198,111				827	03/25/2036
61748H-YQ-8	Morgan Stanley Mortgage Loan T MSM 2006-5AR A 4.703% 04/25/36		12/25/2024	Paydown		577,292	576,440	422,618	420,443		156,849		156,849		577,292				20,891	04/25/2036
61748L-AF-9	Morgan Stanley ABS Capital I I MSAC 2006-NC4 M1 4.873% 06/25/36		12/26/2024	Paydown			(1,411)	(422)		(215)	637		422						416	06/25/2036
61749L-AF-8	Morgan Stanley Mortgage Loan T MSM 2006-8AR 2A1 4.956% 06/25/36		12/01/2024	Paydown		414,128	268,109	218,127	220,093		195,502	1,467	194,035		414,128				8,996	06/25/2036
61749W-AT-4	Morgan Stanley Mortgage Loan T MSM 2006-11 3A1 6.000% 08/25/36		11/01/2024	Paydown		23,673	23,673	18,773	17,830		5,844		5,844		23,673				1,302	08/25/2036
61750Y-AB-5	Morgan Stanley Mortgage Loan T MSM 2006-15XS A2A 6.316% 11/25/36		12/01/2024	Paydown		26,206	26,206	6,265	5,736		20,235		20,235		26,206				144	11/25/2036
61750Y-AE-9	Morgan Stanley Mortgage Loan T MSM 2006-15XS A4A 6.700% 11/25/36		12/01/2024	Paydown		6,202	6,202	1,364	1,301		4,901		4,901		6,202				35	11/25/2036
61752R-AH-5	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A2S 6.204% 01/25/47		12/01/2024	Paydown		71,133	71,133	28,647	27,766		43,367		43,367		71,133				567	01/25/2047
61752R-AJ-1	Morgan Stanley Mortgage Loan T MSM 2007-3XS 2A3S 6.358% 01/25/47		12/01/2024	Paydown		207,549	207,549	84,518	79,852		127,697		127,697		207,549				1,655	01/25/2047
61753E-AP-5	Morgan Stanley ABS Capital I I MSAC 2007-HE2 A1 4.583% 01/25/37		12/26/2024	Paydown		43,831	43,831	17,605	15,290		26,667		26,667		43,831				333	01/25/2037
61755F-AE-5	Morgan Stanley Structured Trus MSST 2007-1 M1 4.733% 06/25/37		12/26/2024	Paydown			(19,908)	(9,174)	(9,985)		10,015		10,015						289	06/25/2037
61755G-AM-5	Morgan Stanley Mortgage Loan T MSM 2007-12 3A4 6.250% 08/25/37		11/01/2024	Paydown			(712)	(627)	(364)		364		364						24	08/25/2037
61755G-BF-9	Morgan Stanley Mortgage Loan T MSM 2007-12 3A22 6.000% 08/25/37		12/01/2024	Paydown			(5,510)	(2,859)	(2,670)		2,670		2,670						(4)	08/25/2037
61756V-AG-4	Morgan Stanley Mortgage Loan T MSM 2007-14AR 2A3 3.516% 10/25/37		12/01/2024	Paydown		141,974	139,247	101,842	101,842		40,132		40,132		141,974				2,233	10/25/2037
61756V-BE-8	Morgan Stanley Mortgage Loan T MSM 2007-14AR 6A1 3.595% 11/25/37		12/01/2024	Paydown		418,189	282,817	211,137	207,555		210,635		210,635		418,189				5,975	11/25/2037
61756X-AG-0	Morgan Stanley Mortgage Loan T MSM 2007-15AR 2A1 3.489% 11/25/37		12/01/2024	Paydown		257,939	257,939	206,880	205,195		52,744		52,744		257,939				5,775	11/25/2037
61756X-BT-1	Morgan Stanley Mortgage Loan T MSM 2007-15AR 5A1 4.387% 12/25/37		12/01/2024	Paydown		7,120	7,078	5,538	5,620		1,500		1,500		7,120				158	12/25/2037
61756Y-AF-0	Morgan Stanley ABS Capital I I MSAC 2007-HE7 M2 6.453% 07/25/37		08/26/2024	Paydown			(381,910)	(253,856)	(247,444)		247,444		247,444						1,989	07/25/2037
61756Y-AF-0	Morgan Stanley ABS Capital I I MSAC 2007-HE7 M2 6.453% 07/25/37		09/11/2024	STAR Non-Modco FWH		17,313,136	19,830,195	13,181,192	12,848,229		204,725		204,725		13,052,954		4,260,182	4,260,182	302,204	07/25/2037
61758L-AD-1	Morgan Stanley Mortgage Re-REM MSRR 2009-R1A 2A1B 5.289% 02/26/36		03/15/2024	Paydown		(257,037)	(257,044)	(198,083)	(257,037)						(257,037)				(4,763)	02/26/2036
61758V-AR-8	Morgan Stanley Re-REMIC Trust MSRR 2010-R2 2C 4.693% 05/26/36		12/26/2024	Paydown		317,237	847,901	648,375	577,213		(259,975)		(259,975)		317,237				27,952	05/26/2036
61759D-AF-3	Morgan Stanley Re-REMIC Trust MSRR 2010-R3 1B 5.534% 07/26/35		12/01/2024	Paydown		577,608	577,608	534,473	548,284		29,324		29,324		577,608				15,735	07/26/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61759F-AE-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 1C 4.783% 01/26/36		12/26/2024	Paydown		715,926	739,499	536,234	529,658		186,269		186,269		715,926				12,050	01/26/2036
61759F-AJ-0	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 2B 11.011% 07/26/36		12/26/2024	Paydown			134,875	84,854	82,112		(82,112)		(82,112)						7,452	07/26/2036
61759F-AN-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R4 3B 6.250% 08/26/47		12/01/2024	Paydown		160,497	227,656	152,041	135,675		24,822		24,822		160,497				10,558	08/26/2047
61759H-BA-4	Morgan Stanley Re-REMIC Trust MSRR 2010-R5 4B 3.504% 06/26/36		12/30/2024	Paydown		157,733	256,000	222,572	223,877		(66,144)		(66,144)		157,733				4,924	06/26/2036
61759N-AT-1	Morgan Stanley Re-REMIC Trust MSRR 2010-R6 2B 6.639% 06/21/36		12/01/2024	Paydown		373,751	373,751	354,596	371,356		2,395		2,395		373,751				11,767	06/21/2036
61759Q-AN-7	Morgan Stanley Re-REMIC Trust MSRR 2010-R7 2C 5.500% 01/26/37		12/01/2024	Paydown		9,690	10,364	7,876	8,552		1,138		1,138		9,690				293	01/26/2037
61761J-VL-0	Morgan Stanley Senior Unsecured 3.700% 10/23/24		08/09/2024	AAIA NonModco AAM		2,420,705	2,430,000	2,707,773	2,485,927		(41,731)		(41,731)		2,444,196		(23,491)	(23,491)	71,429	10/23/2024
61761P-AG-0	Morgan Stanley Reremic Trust MSRR 2013-R1 2B2 5.229% 07/26/37		12/01/2024	Paydown		432,772	406,268	394,750	398,562		35,697	1,487	34,210		432,772				12,040	07/26/2037
61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2 4.361% 12/26/36		12/01/2024	Paydown		499,469	523,706	442,593	(233,767)		86,407		86,407		499,469				5,687	12/26/2036
61761P-AU-9	Morgan Stanley Reremic Trust MSRR 2013-R1 5B2 4.228% 11/26/36		12/01/2024	Paydown		272,220	276,691	277,173	287,925		(15,705)		(15,705)		272,220				7,169	11/26/2036
61762B-CZ-6	Morgan Stanley Reremic Trust MSRR 2013-R3 10B2 6.639% 10/26/35		12/01/2024	Paydown		194,624	194,624	187,077	195,580		(956)		(956)		194,624				6,109	10/26/2035
61762L-AN-3	Morgan Stanley Resecuritizatio MSRR 2013-R6 2B2 5.112% 04/26/53		07/25/2024	Paydown		62,779	62,779	48,731	60,577		2,202		2,202		62,779				1,067	04/26/2053
61762L-AN-3	Morgan Stanley Resecuritizatio MSRR 2013-R6 2B2 5.112% 04/26/53		08/15/2024	MMTL Modco AAM		898,325	913,613	709,177	881,569		10,699		10,699		892,269		6,057	6,057	30,855	04/26/2053
61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.623% 04/26/53		12/01/2024	Paydown		499,441	537,384	469,979	401,915		7,863		7,863		499,441				8,538	04/26/2053
61762L-BB-8	Morgan Stanley Resecuritizatio MSRR 2013-R6 4B2 4.623% 04/26/53		08/09/2024	AADE BLIC Modco AAM		5,817,193	6,353,914	5,498,929	5,811,224		33,067		33,067		5,844,291		(27,098)	(27,098)	195,306	04/26/2053
61762L-BJ-1	Morgan Stanley Resecuritizatio MSRR 2013-R6 5B2 4.595% 04/26/53		12/26/2024	Paydown			(55,758)	(40,919)	(43,599)		45,990		45,990						2,391	04/26/2053
61762U-AG-8	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 2B1 4.879% 09/26/36		12/30/2024	Paydown		1,735,461	1,735,461	1,694,216	1,728,192		7,269		7,269		1,735,461				46,916	09/26/2036
61762U-AW-3	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 4B2 5.028% 09/26/36		03/15/2024	Paydown		(257,225)	(257,596)	(216,208)	(257,225)						(257,225)				(3,890)	09/26/2036
61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.639% 09/26/36		12/01/2024	Paydown		427,207	427,207	407,144	286,213		7,544		7,544		427,207				8,604	09/26/2036
61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2 6.639% 09/26/36		08/14/2024	AADE BLIC Modco AAM		2,178,700	2,327,696	2,238,261	2,340,638		(765)		(765)		2,339,873		(161,172)	(161,172)	85,952	09/26/2036
61762U-BL-6	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 6B2 5.258% 09/26/36		12/01/2024	Paydown		256,003	270,846	192,913	232,639		23,365		23,365		256,003				7,473	09/26/2036
61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2 6.614% 09/26/36		12/01/2024	Paydown		231,182	231,182	187,780	(82,317)		58,857		58,857		231,182				6,955	09/26/2036
61762U-CH-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 9B2 4.819% 09/26/36		12/30/2024	Paydown		312,297	309,608	262,996	265,249		48,723	1,675	47,048		312,297				11,161	09/26/2036
61762U-CQ-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 10B2 7.475% 09/26/36		12/01/2024	Paydown		903,842	227,982	209,938	220,118		683,724		683,724		903,842				33,194	09/26/2036
61763D-AN-0	Morgan Stanley Resecuritizatio MSRR 2013-R9 2B2 4.751% 06/26/46		11/01/2024	Paydown		28,986	11,239	8,011	7,257		21,729		21,729		28,986				429	06/26/2046
61763D-BC-3	Morgan Stanley Resecuritizatio MSRR 2013-R9 4B2 5.014% 06/26/46		12/01/2024	Paydown		334,657	309,583	227,957	338,340		(3,683)		(3,683)		334,657				9,528	06/26/2046
61763D-BJ-8	Morgan Stanley Resecuritizatio MSRR 2013-R9 5B 5.160% 06/26/46		12/20/2024	Paydown		414,196	414,196	361,087	360,001		54,195		54,195		414,196				13,984	06/26/2046
61763G-EQ-2	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B2 4.538% 01/26/51		12/01/2024	Paydown		1,453,064	1,171,409	974,957	974,885		478,703	523	478,180		1,453,064				30,019	01/26/2051

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.763% 08/26/34		12/01/2024	Paydown		401,680	401,680	342,934	380,994		20,686		20,686		401,680				9,389	08/26/2034
61763T-AY-1	Morgan Stanley Resecuritizatio MSRR 2014-R4 3B2 5.224% 08/26/34		12/01/2024	Paydown		508,429	508,429	487,726	503,167		5,262		5,262		508,429				14,113	08/26/2034
61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.969% 11/20/36		08/01/2024	Paydown		400,421	400,421	316,472	346,671		53,751		53,751		400,421				7,244	11/20/2036
61764W-AD-9	Morgan Stanley Resecuritizatio MSRR 2015-R1 2B 4.969% 11/20/36		08/15/2024	Various		2,549,563	2,765,891	2,186,019	2,394,611		(4,382)		(4,382)		2,390,228		159,335	159,335	92,251	11/20/2036
61766L-AC-3	Morgan Stanley Bank of America MSBAM 2016-C28 D 3.000% 01/15/49		10/30/2024	MMTL Modco AAM		2,613,587	3,377,660	2,109,688	2,988,359		110,407		110,407		3,098,766		(485,179)	(485,179)	92,604	01/15/2049
61767Y-BE-9	Morgan Stanley Capital I Trust MSC 2018-H3 C 4.849% 07/15/51		08/08/2024	USAA - AAIA Modco AAM		931,847	1,000,000	1,009,047	1,003,138		(694)		(694)		1,002,444		(70,597)	(70,597)	33,816	07/15/2051
61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.003% 03/15/52		12/01/2024	Paydown				324,104	228,587		(231,340)		(231,340)						35,282	03/15/2052
61768H-AX-4	Morgan Stanley Capital I Trust MSC 2019-L2 XA 1.003% 03/15/52		08/08/2024	USAA - AAIA Modco AAM		929,818		1,580,298	1,124,114		(54,942)		(54,942)		1,069,172		(139,355)	(139,355)	187,720	03/15/2052
61773*-AA-5	Morongo Transmission LLC SR SECD NTS SER A 3.320% 07/12/51		12/31/2024	Redemption 100.0000		243,549	243,549	243,549	243,549						243,549				5,075	07/12/2051
61773*-AB-3	Morongo Transmission LLC SR SECD NTS SER B 3.440% 07/12/51		12/31/2024	Redemption 100.0000		210,688	210,688	210,688	210,688						210,688				4,102	07/12/2051
61775L-AA-6	Morgan Stanley Residential Mor MSRM 2023-INV1 A1 6.500% 08/25/53		12/01/2024	Paydown		525,221	525,221	532,114			(6,894)		(6,894)		525,221				6,551	08/25/2053
618937-AB-2	Mosaic Solar Loan Trust 2024-1 MSAIC 2024-1A B 6.250% 09/20/49		12/20/2024	Paydown		767,781	767,781	752,583			15,198		15,198		767,781				19,630	09/20/2049
61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 5.233% 02/25/35		12/25/2024	Paydown		76,098	76,098	71,397	43,879		1,859		1,859		76,098				1,274	02/25/2035
61913P-AQ-5	MortgageIT Trust 2005-1 MHL 2005-1 1A2 5.233% 02/25/35		08/02/2024	AADE - FABN		228,860	231,337	209,062	223,539		1,038		1,038		224,577		4,283	4,283	8,684	02/25/2035
61915Y-AC-5	MortgageIT Securities Corp Mor MHL 2007-1 2A12 4.753% 06/25/47		12/26/2024	Paydown		7,603	7,565	6,024			1,579		1,579		7,603				108	06/25/2047
61915Y-AE-1	MortgageIT Securities Corp Mor MHL 2007-1 2A14 5.013% 06/25/47		12/26/2024	Paydown		200,423	186,411	134,762	136,887		57,048		57,048		200,423				4,557	06/25/2047
61947B-AB-9	Mosaic Solar Loan Trust 2024-2 MSAIC 2024-2A B 6.300% 04/22/52		12/20/2024	Paydown		418,722	418,722	410,511			8,211		8,211		418,722				6,922	04/22/2052
62829D-2B-5	Mutual of Omaha Cos Global Fun Secured 5.450% 12/12/28		01/10/2024	AADE BLIC Modco AAM		4,050,081	4,000,000	3,996,720	3,996,751		14		14		3,996,765		53,316	53,316	16,956	12/12/2028
628530-BK-2	Mylan Inc SENIOR UNSECURED 4.550% 04/15/28		09/13/2024	JPM SECURITIES LLC		999,050	1,000,000	997,678	998,837		177		177		999,014		36	36	41,835	04/15/2028
62883*-AE-2	NATF America LLC SER 6 SECD NTS 4.250% 06/15/28		01/15/2024	Call 100.0000		167,464	167,464	167,464	167,464						167,464					06/15/2028
62883*-AE-2	NATF America LLC SER 6 SECD NTS 4.250% 06/15/28		01/18/2024	Redemption 100.0000		89,713	89,713	89,713	89,713						89,713				6,152	06/15/2028
62883*-AF-9	NATF America LLC SER 7 SECD NTS 4.000% 10/15/28		01/15/2024	Call 100.0000		382,775	382,775	382,775	382,775						382,775				13	10/15/2028
628931-AB-3	BANK ONE MICHIGAN Subordinated 8.250% 11/01/24		11/01/2024	Maturity		200,000	200,000	232,522	203,177		(3,177)		(3,177)		200,000				16,778	11/01/2024
62923J-AJ-1	NMLT 2021-INV1 Trust NLT 2021-INV1 AIOS 0.500% 05/25/56		12/01/2024	Paydown				59,871	53,845		(59,871)		(59,871)						8,344	05/25/2056
62927#-AT-3	Nfl Ventures LP SR GTD NTS 20-A-B 3.420% 04/15/45		10/15/2024	Redemption 100.0000		271,085	271,085	217,204			53,881		53,881		271,085				4,636	04/15/2045
62927@-AA-6	Nhl US Funding LP SECD TERM NTS 1 4.180% 09/29/24		09/29/2024	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				66,880	09/29/2024
62928#-AA-3	NMC OMAHA 2017-A LSE-BCKD PT T P/T CERTS 3.670% 09/15/37		12/15/2024	Redemption 100.0000		331,240	331,240	331,240	331,240						331,240				7,784	09/15/2037
62929*-AA-6	NMC ELKHORN 2017-A LSE-BCKD PT P/T CERTS 3.810% 03/15/38		12/15/2024	Redemption 100.0000		160,915	160,915	160,915	160,915						160,915				3,368	03/15/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
629298-AA-4	NMC FONTENELLE 2018 LSE-BCKD P P/T CERTS 4.190% 11/15/38		12/15/2024	Redemption 100.0000		96,836	96,836	96,836	96,836						96,836				2,221	11/15/2038
62940Q-AA-3	NSG Holdings LLC / NSG Holding Senior Secured 7.750% 12/15/25		06/15/2024	Redemption 100.0000		140,047	140,047	149,566	144,685		(4,637)		(4,637)		140,047				5,427	12/15/2025
62951M-AM-2	NACC Reperforming Loan REMIC T NAA 2004-R2 A1 6.500% 10/25/34		12/01/2024	Paydown		208,671	208,615	199,937	185,945		22,726		22,726		208,671				4,436	10/25/2034
62951M-AY-6	NAAC Reperforming Loan REMIC T NAA 2004-R3 A1 6.500% 02/25/35		12/01/2024	Paydown		295,847	307,447	307,630	295,681		165		165		295,847				7,304	02/25/2035
62951M-AZ-3	NAAC Reperforming Loan REMIC T NAA 2004-R3 AF 4.903% 02/25/35		12/25/2024	Paydown		103,782	107,851	88,672	91,240		12,541		12,541		103,782				2,307	02/25/2035
62960N-AA-5	NXT Capital CLO 2020-1 LLC NXTC 2020-1A A 6.729% 01/20/31		09/05/2024	Various		13,360,415	13,360,415	13,163,720	13,244,535		26,357		26,357		13,270,892		89,523	89,523	888,120	01/20/2031
62960N-AA-5	NXT Capital CLO 2020-1 LLC NXTC 2020-1A A 6.729% 01/20/31		07/22/2024	Paydown		31,639,585	31,639,585	31,173,780	31,365,165		274,421		274,421		31,639,585				1,565,131	01/20/2031
62963#-AE-1	Nrp Operating LLC SR NTS SER E 5.820% 03/28/24		03/28/2024	Redemption 100.0000		1,026,282	1,026,282	1,026,282	1,026,282						1,026,282				29,865	03/28/2024
62963#-AJ-0	Nrp Operating LLC SR NTS SER I 5.030% 12/01/26		12/01/2024	Redemption 100.0000		861,614	861,614	861,614	861,614						861,614				43,339	12/01/2026
62964*-AA-2	NYSARC INC SR SECD NTS 5.730% 07/02/35		07/02/2024	Redemption 100.0000		251,227	251,227	251,227	251,227						251,227				14,395	07/02/2035
63111X-AG-6	Nasdaq Inc Senior Unsecured 5.650% 06/28/25		01/23/2024	Goldman Sachs		1,007,070	1,000,000	999,200	999,395		26		26		999,421		7,649	7,649	4,238	06/28/2025
63111X-AG-6	Nasdaq Inc Senior Unsecured 5.650% 06/28/25		01/08/2024	AADE BLIC Modco AAM		5,039,261	5,000,000	4,996,000	4,996,975		38		38		4,997,013		42,247	42,247	7,847	06/28/2025
63615#-AD-3	NATIONAL FOOTBALL LEAGUE SR NTS SER A 5.600% 03/31/24		03/31/2024	Redemption 100.0000		426,238	426,238	426,238	426,238						426,238				11,006	03/31/2024
63615#-AG-6	NATIONAL FOOTBALL LEAGUE SR NTS SER B 5.600% 03/31/24		03/31/2024	Redemption 100.0000		266,399	266,399	266,399	266,399						266,399				6,879	03/31/2024
636180-BN-0	National Fuel Gas Co Senior Unsecured 3.950% 09/15/27		07/12/2024	JPM SECURITIES LLC		5,418,169	5,625,000	5,346,338	5,384,663		32,165		32,165		5,416,828		1,340	1,340	185,156	09/15/2027
636180-BP-5	National Fuel Gas Co Senior Unsecured 4.750% 09/01/28		09/13/2024	JPM SECURITIES LLC		1,010,260	1,000,000	992,730	996,199		523		523		996,722		13,538	13,538	49,479	09/01/2028
63730*-AB-1	AMTRAK-NATIONAL RAILROAD PASSE SR SECD NTS 3.600% 11/15/33		11/15/2024	Redemption 100.0000		493,151	493,151	493,151	491,319						493,151				15,319	11/15/2033
637432-NN-1	National Rural Utilities Coope Secured 3.050% 04/25/27		08/06/2024	Goldman Sachs		5,896,504	6,100,000	5,827,506	5,988,191		19,256		19,256		6,007,447		(110,943)	(110,943)	145,739	04/25/2027
63743H-EW-8	National Rural Utilities Coope Senior Unsecured 1.000% 06/15/26		06/26/2024	Various		21,202,550	23,000,000	22,871,382	22,938,346		12,125		12,125		22,950,471		(1,747,921)	(1,747,921)	122,667	06/15/2026
63743H-FH-0	National Rural Utilities Coope Senior Unsecured 4.450% 03/13/26		10/10/2024	US Bancorp Investment		4,005,440	4,000,000	3,997,160	3,998,099		651		651		3,998,750		6,690	6,690	191,844	03/13/2026
637639-AJ-4	National Securities Clearing C Senior Unsecured 5.150% 05/30/25		06/13/2024	Various		9,002,982	9,000,000	8,996,580	8,997,557		493		493		8,998,050		4,932	4,932	175,586	05/30/2025
637639-AK-1	National Securities Clearing C Senior Unsecured 5.000% 05/30/28		06/13/2024	Goldman Sachs		7,537,875	7,500,000	7,479,675	7,481,819		1,694		1,694		7,483,512		54,363	54,363	202,083	05/30/2028
63906#-AD-1	NATWEST MARKETS SECURITIES INC SR NTS SER B 3.140% 10/24/24		10/24/2024	Various		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				1,570,000	10/24/2024
63943B-AA-1	Navigator Aircraft ABS Ltd NAVTR 2021-1 A 2.771% 11/15/46		12/15/2024	Paydown		4,154,654	4,154,654	4,154,473	4,152,866		1,788		1,788		4,154,654				62,264	11/15/2046
641062-AL-8	Nestle Holdings Inc Senior Unsecured 3.900% 09/24/38		05/23/2024	JPM SECURITIES LLC		3,437,960	4,000,000	3,424,613	3,431,384		10,576		10,576		3,441,960		(4,000)	(4,000)	105,733	09/24/2038
641062-AS-3	Nestle Holdings Inc Senior Unsecured 1.000% 09/15/27		09/23/2024	Various		15,615,520	17,000,000	16,954,389	16,974,292		4,979		4,979		16,979,271		(1,363,751)	(1,363,751)	174,250	09/15/2027
641062-AU-8	Nestle Holdings Inc Senior Unsecured 0.606% 09/14/24		09/14/2024	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				147,713	09/14/2024
64116#-AD-5	Netrality Properties LP GTD SR NTS SER D 5.240% 04/06/24		02/21/2024	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				137,550	04/06/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
643528-AF-9	New Century Alternative Mortga NCAMT 2006-ALT1 AF6 6.667% 07/25/36		12/01/2024	Paydown		87,733	87,733	59,220	20,240		67,493		67,493		87,733				487	07/25/2036
64352V-GA-3	New Century Home Equity Loan T NCHET 2004-2 M1 5.338% 08/25/34		12/26/2024	Paydown		4,643	4,643	4,788			(145)		(145)		4,643				27	08/25/2034
64828A-AJ-2	New Residential Mortgage Loan NRZT 2014-1A B4 5.950% 01/25/54		06/01/2024	Paydown		30,816	30,816	21,571	22,187		8,629		8,629		30,816				546	01/25/2054
64828A-AJ-2	New Residential Mortgage Loan NRZT 2014-1A B4 5.950% 01/25/54		06/21/2024	ALRE - DFL Trust AAM		376,417	379,243	265,470	273,048		3,975		3,975		277,023		99,394	99,394	12,603	01/25/2054
64829C-AA-6	New Residential Mortgage Loan NRZT 2015-1A A1 3.750% 05/28/52		06/01/2024	Paydown		6,234	6,234	5,299	5,369		865		865		6,234				71	05/28/2052
64829C-AA-6	New Residential Mortgage Loan NRZT 2015-1A A1 3.750% 05/28/52		06/21/2024	ALRE - DFL Trust AAM		77,020	82,120	69,802	70,727		528		528		71,255		5,764	5,764	1,711	05/28/2052
64829D-AU-0	New Residential Mortgage Loan NRZT 2014-3A FB 0.000% 11/25/54		08/01/2024	Paydown		171,373	171,373	14,995	16,871		154,502		154,502		171,373					11/25/2054
64829D-AU-0	New Residential Mortgage Loan NRZT 2014-3A FB 0.000% 11/25/54		09/11/2024	STAR Non-Modco FWH		615,004	1,501,557	131,386	147,822		2,174		2,174		149,996		465,008	465,008		11/25/2054
64829N-AD-6	New Residential Mortgage Loan NRZT 2017-4A B1 4.500% 05/25/57		12/01/2024	Paydown		118,362	118,362	127,821	123,563		(5,200)		(5,200)		118,362				2,954	05/25/2057
64829N-AF-1	New Residential Mortgage Loan NRZT 2017-4A B2 4.750% 05/25/57		12/01/2024	Paydown		83,403	83,403	89,999	86,305		(2,901)		(2,901)		83,403				2,197	05/25/2057
64830X-CJ-6	New Residential Mortgage Loan NRZT 2020-2A B5D 7.017% 10/25/46		12/01/2024	Paydown		34,408	34,408	34,307			101		101		34,408				509	10/25/2046
64831V-AA-0	New Residential Mortgage Loan NRZT 2022-NQM5 A1 6.296% 11/25/52		12/01/2024	Paydown		533,787	533,787	528,759	533,787						533,787				17,836	11/25/2052
649603-AP-2	New York Mortgage Trust 2006-1 NYMT 2006-1 2A2 4.993% 05/25/36		12/01/2024	Paydown		41,099	41,099	38,164	39,321		1,778		1,778		41,099				1,523	05/25/2036
651639-AP-1	Newmont Corp Senior Unsecured 4.875% 03/15/42		01/24/2024	Goldman Sachs		12,751,855	13,500,000	12,648,390	12,650,110		2,161		2,161		12,652,271		99,584	99,584	238,536	03/15/2042
651639-AV-8	Newmont Corp Senior Unsecured 5.450% 06/09/44		08/08/2024	ALRE - DFL Trust AAM		1,493,523	1,500,000	1,681,704	1,661,912		(3,055)		(3,055)		1,658,857		(165,335)	(165,335)	54,273	06/09/2044
651639-AZ-9	Newmont Corp Senior Unsecured 2.600% 07/15/32		06/26/2024	Various		5,500,068	6,600,000	5,121,037	5,198,903		56,981		56,981		5,255,883		244,185	244,185	154,137	07/15/2032
65163L-AA-7	Newmont Corp / Newcrest Financ NEWMONT / NEWCREST FIN 3.25% 1 3.250% 05/13/30		09/10/2024	Various		21,390,031	20,486,000	21,498,961	21,497,729		(107,699)		(107,699)		21,390,031				549,281	05/13/2030
65163L-AC-3	Newmont Corp / Newcrest Financ NEWMONT / NEWCREST FIN 5.75% 1 5.750% 11/15/41		09/10/2024	Tax Free Exchange		1,316,900	1,000,000	1,326,572	1,326,572		(9,672)		(9,672)		1,316,900				47,118	11/15/2041
65339K-AV-2	NextEra Energy Capital Holding Junior Subordinated 4.800% 12/01/77		08/08/2024	ALRe Corporate AAM		932,599	1,000,000	931,896	933,053		143		143		933,196		(597)	(597)	32,933	12/01/2077
65339K-CB-4	NextEra Energy Capital Holding Junior Subordinated 3.800% 03/15/82		06/26/2024	Various		15,593,933	17,000,000	17,000,000	17,000,000						17,000,000		(1,406,067)	(1,406,067)	488,089	03/15/2082
65339K-CD-0	NextEra Energy Capital Holding Senior Unsecured 2.940% 03/21/24		03/21/2024	Maturity		15,000,000	15,000,000	14,601,484	14,929,299		70,701		70,701		15,000,000				220,500	03/21/2024
65339K-CJ-7	NextEra Energy Capital Holding Senior Unsecured 5.000% 07/15/32		09/23/2024	Barclays		7,719,525	7,500,000	7,494,375	7,495,331		327		327		7,495,658		223,867	223,867	446,875	07/15/2032
65342Q-AB-8	NextEra Energy Operating Partn Senior Unsecured 4.500% 09/15/27		08/07/2024	AADE BLIC Modco AAM		1,343,554	1,400,000	1,371,580	1,378,825		3,173		3,173		1,381,997		(38,443)	(38,443)	56,350	09/15/2027
65343H-AA-9	Nexstar Media Inc SENIOR 5.625% 07/15/27		03/19/2024	Jefferies & Co (PFI)		952,980	1,000,000	1,060,000	1,018,609		(2,622)		(2,622)		1,015,986		(63,006)	(63,006)	38,438	07/15/2027
654106-AM-5	NIKE Inc Senior Unsecured 3.375% 03/27/50		05/23/2024	JPM SECURITIES LLC		2,711,925	3,750,000	2,607,450	2,611,823		8,002		8,002		2,619,825		92,100	92,100	84,727	03/27/2050
65473Q-BE-2	NiSource Inc Senior Unsecured 3.490% 05/15/27		09/13/2024	JPM SECURITIES LLC		982,910	1,000,000	999,840	999,938		13		13		999,950		(17,040)	(17,040)	29,180	05/15/2027
65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 5.563% 10/25/34		12/26/2024	Paydown		768,205	768,205	730,522	677,397		11,782		11,782		768,205				22,803	10/25/2034
65535V-EW-4	Nomura Asset Acceptance Corp A NAA 2004-AR2 M1 5.563% 10/25/34		08/02/2024	Various		222,855	223,954	216,833	218,952		1,259		1,259		220,211		2,644	2,644	8,164	10/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65535V-FM-5	Nomura Asset Acceptance Corp A NAA 2004-AR3 M1 5.593% 11/25/34		12/26/2024	Paydown		401,296	401,296	329,564	376,180		25,115		25,115		401,296				14,629	11/25/2034
65535Y-AA-0	Nomura Asset Acceptance Corp A NAA 2006-S2 A1 4.653% 04/25/36		08/26/2024	Paydown		686	687	28		18	668		686		686				2	04/25/2036
65536X-AN-3	Nomura Asset Acceptance Corp A NAA 2006-AF2 5A1 4.833% 08/25/36		12/26/2024	Paydown		16,506	16,506	2,790			13,716		13,716		16,506				47	08/25/2036
65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36		12/01/2024	Paydown		31,122	31,122	13,774	5,950		21,814		21,814		31,122				128	06/25/2036
65537B-AF-7	Nomura Asset Acceptance Corp A NAA 2006-WF1 A6 6.340% 06/25/36		08/02/2024	AAIA NonModco AAM		307,198	1,057,811	563,285	321,760		(14,201)		(14,201)		307,559		(360)	(360)	10,236	06/25/2036
65537D-AA-4	Nomura Asset Acceptance Corp A NAA 2006-S4 A1 4.793% 08/25/36		12/26/2024	Paydown		2,648	9,537	7,105	7,018		(4,370)		(4,370)		2,648				131,504	08/25/2036
65537E-AB-0	Nomura Asset Acceptance Corp A NAA 2006-AR3 A1B 4.933% 10/25/36		12/26/2024	Paydown		989	(1,599)	(17)	(17)		1,005		1,005		989				58	10/25/2036
65537K-AB-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A1A 4.773% 02/25/37		12/26/2024	Paydown		55,708	52,972	37,524	50,093		5,615		5,615		55,708				1,462	02/25/2037
65537K-AD-2	Nomura Home Equity Loan Inc Ho NHELI 2007-1 2A2 4.613% 02/25/37		12/26/2024	Paydown		212,817	198,302	142,585	189,396		23,421		23,421		212,817				5,482	02/25/2037
65537K-AY-6	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1A4 5.253% 02/25/37		12/26/2024	Paydown		8,433	8,433	2,530	2,537		5,896		5,896		8,433				62	02/25/2037
65537K-AZ-3	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1M1 6.935% 02/25/37		01/31/2024	Paydown			10,943	3,648												02/25/2037
65537M-AF-3	Nomura Home Equity Loan Inc NHELI 2007-2 M1 4.918% 01/25/37		12/26/2024	Paydown			(35,123)	(35,122)			34,944		34,944		(178)		178	178	2,485	01/25/2037
65538D-AA-3	Nomura Asset Acceptance Corp A NAA 2006-AR4 A1A 4.793% 12/25/36		12/26/2024	Paydown		73,569	69,500	54,330	45,398		19,002		19,002		73,569				1,817	12/25/2036
65539C-BA-3	Nomura Resecuritization Trust NMRR 2011-4RA 3A3 4.824% 12/26/35		12/01/2024	Paydown		515,101	515,101	409,926	483,286		31,815		31,815		515,101				9,625	12/26/2035
65539K-AF-5	Nomura Resecuritization Trust NMRR 2010-6RA 1A6 6.570% 03/26/36		12/01/2024	Paydown		1,065,981	1,074,311	1,038,747	1,049,165		16,816		16,816		1,065,981				22,743	03/26/2036
65539L-AF-3	NOMURA RESECURITIZATION TRUST NMRR 2011-1RA 1A6 6.570% 03/26/36		12/01/2024	Paydown		405,220	592,066	578,837	583,582		(178,362)		(178,362)		405,220				47,224	03/26/2036
65539Q-AW-5	Nomura Resecuritization Trust NMRR 2011-2RA 2A14 5.236% 07/26/35		12/01/2024	Paydown		141,656	141,697	134,580			7,076		7,076		141,656				2,362	07/26/2035
65539V-AW-4	Nomura Resecuritization Trust NMRR 2011-3RA 2A3 4.534% 03/26/37		12/01/2024	Paydown		235,679	235,679	233,692			1,987		1,987		235,679				2,545	03/26/2037
65540A-AB-3	Nomura Resecuritization Trust NMRR 2012-3R 1A2 4.974% 01/26/37		12/26/2024	Paydown		801,253	801,253	728,308	731,324		72,540	2,611	69,929		801,253				12,435	01/26/2037
65540C-AB-9	Nomura Resecuritization Trust NMRR 2013-1R 1A2 4.743% 01/26/36		12/01/2024	Paydown		387,136	372,237	298,732	356,923		30,213		30,213		387,136				9,619	01/26/2036
65540H-AX-0	Nomura Resecuritization Trust NMRR 2014-5R 2A11 5.976% 12/26/36		03/15/2024	Paydown		(86,720)	(119,100)	(102,423)	(86,720)						(86,720)				(1,016)	12/26/2036
65540H-AX-0	Nomura Resecuritization Trust NMRR 2014-5R 2A11 5.976% 12/26/36		03/15/2024	ALRE - TDF Trust AAM		(2,766,638)	(3,190,689)	(2,743,914)	(2,755,425)						(2,755,425)		(11,213)	(11,213)	(11,699)	12/26/2036
65540R-AL-4	NOMURA RESECURITIZATION TRUST NMRR 2014-7R 3A4 4.743% 01/26/36		12/01/2024	Paydown		255,045	245,229	203,042	238,942		16,103		16,103		255,045				6,495	01/26/2036
65542E-AG-2	Nomura Resecuritization Trust NMRR 2016-1R 4A2 4.619% 03/28/36		10/01/2024	Paydown			8	3			(3)		(3)							03/28/2036
655663-D*-0	Nordson Corporation SR NTS SER 12-B 3.130% 07/26/24		07/26/2024	Redemption 100.0000		3,800,000	3,800,000	3,800,000	3,800,000						3,800,000				118,940	07/26/2024
655844-BM-9	Norfolk Southern Corp Senior Unsecured 3.950% 10/01/42		06/21/2024	ALRE - DFL Trust AAM		1,425,822	1,745,000	1,744,948	1,744,998						1,744,998		(319,176)	(319,176)	49,781	10/01/2042
655844-BY-3	Norfolk Southern Corp Senior Unsecured 4.150% 02/28/48		08/08/2024	USAA - AAIA NonModco AAM		416,240	500,000	497,705	497,859		31		31		497,890		(81,650)	(81,650)	19,597	02/28/2048
655844-CT-3	Norfolk Southern Corp Senior Unsecured 5.550% 03/15/34		05/16/2024	Royal Bank of Canada		4,100,440	4,000,000	3,999,400	3,999,400						3,999,400		101,040	101,040	109,767	03/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
662352-A*-4	Northwell Healthcare Inc SR SECD NTS 4.200% 05/01/30		05/01/2024	Redemption 100.0000		1,049,280	1,049,280	1,049,280	1,049,280						1,049,280				22,035	05/01/2030
666807-BN-1	Northrop Grumman Corp Senior Unsecured 3.250% 01/15/28		09/13/2024	JPM SECURITIES LLC		778,976	800,000	847,624	823,338		(4,201)		(4,201)		819,137		(40,161)	(40,161)	30,406	01/15/2028
666807-CE-0	Northrop Grumman Corp Senior Unsecured 7.750% 02/15/31		07/01/2024	Various		23,066,532	20,420,000	22,811,118	22,471,352		(116,924)		(116,924)		22,354,428		712,104	712,104	1,384,912	02/15/2031
666807-CH-3	Northrop Grumman Corp Senior Unsecured 4.700% 03/15/33		01/18/2024	Morgan Stanley		16,733,610	17,000,000	16,866,550	16,870,805		666		666		16,871,472		(137,862)	(137,862)	281,869	03/15/2033
667274-AC-8	Northwell Healthcare Inc SECD BDS SER 2017A 4.260% 11/01/47		08/08/2024	USAA - AAIA NonModco AAM		420,583	500,000	500,000	500,000						500,000		(79,417)	(79,417)	16,389	11/01/2047
66989H-AG-3	Novartis Capital Corp Senior Unsecured 3.400% 05/06/24		05/06/2024	Maturity		12,000,000	12,000,000	11,778,240	11,943,712		56,288		56,288		12,000,000				204,000	05/06/2024
66989H-AJ-7	Novartis Capital Corp Senior Unsecured 3.000% 11/20/25		06/14/2024	JPM SECURITIES LLC		13,636,000	14,000,000	13,564,344	13,879,270		28,794		28,794		13,908,064		(272,064)	(272,064)	241,500	11/20/2025
670346-AV-7	Nucor Corp Senior Unsecured 3.125% 04/01/32		01/18/2024	Morgan Stanley		10,573,440	12,000,000	10,386,700	10,396,248		9,276		9,276		10,405,524		167,916	167,916	115,625	04/01/2032
67059T-AE-5	NuStar Logistics LP Senior Unsecured 5.625% 04/28/27		09/03/2024	Sumitomo Mitsui Banking Corpor		2,162,700	2,160,000	2,154,215	2,156,956		573		573		2,157,529		5,171	5,171	103,275	04/28/2027
671128-AA-0	OSU MEDICAL CENTER P/T CERTS 10-A 5.700% 09/15/33		12/15/2024	Redemption 100.0000		327,607	327,607	327,607	327,607						327,607				10,203	09/15/2033
67116*-AA-8	Orcc II Financing II LLC ORCC LOAN FINANCING II 7.367% 04/04/33		08/05/2024	Paydown		65,000,000	65,000,000	65,000,000	65,000,000						65,000,000				4,458,221	04/04/2033
67401P-AB-4	Oaktree Specialty Lending Corp Senior Unsecured 3.500% 02/25/25		09/13/2024	JPM SECURITIES LLC		988,990	1,000,000	991,530	997,914		1,274		1,274		999,189		(10,199)	(10,199)	37,042	02/25/2025
67401P-AC-2	Oaktree Specialty Lending Corp Senior Unsecured 2.700% 01/15/27		09/13/2024	Various		8,907,007	9,520,000	9,493,344	9,505,375		3,304		3,304		9,508,679		(601,671)	(601,671)	300,594	01/15/2027
67403A-AA-7	Oaktree Strategic Credit Fund Senior Unsecured 8.400% 11/14/28		10/31/2024	Tax Free Exchange		3,485,215	3,500,000	3,482,360	3,482,739		2,476		2,476		3,485,215				283,383	11/14/2028
674599-CX-1	Occidental Petroleum Corp Senior Unsecured 4.300% 08/15/39		09/05/2024	Seaport Global Securities LLC		2,556,660	3,000,000	2,475,000	2,493,513		13,711		13,711		2,507,224		49,436	49,436	136,525	08/15/2039
674599-DF-9	Occidental Petroleum Corp Senior Unsecured 6.450% 09/15/36		06/26/2024	JPM SECURITIES LLC		2,937,900	2,800,000	2,822,512	2,822,199		(559)		(559)		2,821,640		116,260	116,260	141,470	09/15/2036
674599-DJ-1	Occidental Petroleum Corp Senior Unsecured 6.200% 03/15/40		06/26/2024	ALRE - DFL Trust AAM		2,033,603	2,000,000	2,087,500	2,083,473		(1,551)		(1,551)		2,081,922		(48,319)	(48,319)	97,133	03/15/2040
674599-DL-6	Occidental Petroleum Corp Senior Unsecured 6.600% 03/15/46		04/17/2024	ALRE - DFL Trust AAM		5,144,445	5,000,000	5,032,560	5,032,455		(144)		(144)		5,032,311		112,133	112,133	194,333	03/15/2046
674599-DQ-5	Occidental Petroleum Corp Senior Unsecured 7.125% 10/15/27		09/27/2024	MMTL Modco AAM		5,281,300	5,000,000	5,890,385	5,457,401		(83,222)		(83,222)		5,374,179		(92,879)	(92,879)	338,438	10/15/2027
674599-DR-3	Occidental Petroleum Corp Senior Unsecured 7.150% 05/15/28		01/10/2024	AADE BLIC Modco AAM		9,341,906	8,870,000	9,810,645	9,401,176		(2,705)		(2,705)		9,398,471		(56,564)	(56,564)	96,892	05/15/2028
674599-EF-8	Occidental Petroleum Corp Senior Unsecured 6.125% 01/01/31		07/17/2024	Various		10,193,622	9,900,000	9,789,942	9,793,652		6,145		6,145		9,799,797		393,825	393,825	610,356	01/01/2031
677050-AT-3	Oglethorpe Power Corp Secured 6.200% 12/01/53		05/15/2024	Tax Free Exchange		19,706,932	20,000,000	19,705,600	19,705,816		1,115		1,115		19,706,932				551,111	12/01/2053
67740Q-AH-9	Constellation Insurance Inc SENIOR 6.800% 01/24/30		06/26/2024	ALRE - DFL Trust AAM		4,412,510	4,500,000	4,496,940	4,497,908		139		139		4,498,047		(85,537)	(85,537)	283,050	01/24/2030
67773#-AE-0	Ohio Valley Electric Corp SR NTS 07-A TR A 5.900% 02/15/26		12/15/2024	Redemption 100.0000		478,268	478,268	478,268	478,268						478,268				21,251	02/15/2026
67773#-AF-7	Ohio Valley Electric Corp SR NTS 07-A TR B 5.900% 02/15/26		12/15/2024	Redemption 100.0000		120,460	120,460	120,460	120,460						120,460				5,356	02/15/2026
67773#-AG-5	Ohio Valley Electric Corp SR NTS 07-A TR C 5.900% 02/15/26		12/15/2024	Redemption 100.0000		121,342	121,342	121,342	121,342						121,342				5,408	02/15/2026
67773#-AJ-9	Ohio Valley Electric Corp SR NTS SER 08-B 6.710% 02/15/26		10/15/2024	Redemption 100.0000		736,241	736,241	736,241	736,241						736,241				37,255	02/15/2026
679574-A*-4	Old Dominion Electric Cooperat 1ST MTG 11 SER A 4.830% 12/01/40		12/01/2024	Redemption 100.0000		266,667	266,667	266,667	266,667						266,667				12,880	12/01/2040

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
679574-A@-2	Old Dominion Electric Cooperat 1ST MTG 11 SER B 5.540% 12/01/40		12/01/2024	Redemption 100.0000		1,100,000	1,100,000	1,100,000	1,100,000						1,100,000				60,940	12/01/2040
679574-AH-6	Old Dominion Electric Cooperat BDS 2003 SER A 5.676% 12/01/28		12/01/2024	Redemption 100.0000		33,331	33,331	36,692	34,674		(1,343)		(1,343)		33,331				1,892	12/01/2028
681919-BA-3	Omnicom Group Inc / Omnicom Ca Senior Unsecured 3.650% 11/01/24		11/01/2024	Maturity		10,000,000	10,000,000	10,841,000	10,168,736		(168,736)		(168,736)		10,000,000				365,000	11/01/2024
681919-BB-1	Omnicom Group Inc / Omnicom Ca Senior Unsecured 2.450% 04/30/30		08/08/2024	ALRe Corporate AAM		443,358	500,000	476,135	484,140		1,385		1,385		485,525		(42,167)	(42,167)	9,460	04/30/2030
68233J-CH-5	Oncor Electric Delivery Co LLC Secured 4.600% 06/01/52		06/21/2024	ALRE - DFL Trust AAM		1,315,592	1,500,000	1,385,672	1,387,138		852		852		1,387,990		(72,398)	(72,398)	38,333	06/01/2052
68233J-CP-7	Oncor Electric Delivery Co LLC Senior Secured 4.950% 09/15/52		01/25/2024	Tax Free Exchange		9,526,859	10,000,000	9,521,200	9,526,384		475		475		9,526,859				178,750	09/15/2052
68233J-CR-3	Oncor Electric Delivery Co LLC Senior Secured 5.650% 11/15/33		01/26/2024	Tax Free Exchange		6,240,805	6,000,000	6,242,940	6,242,076		(1,271)		(1,271)		6,240,805				68,742	11/15/2033
682680-AS-2	ONEOK Inc Senior Unsecured 4.000% 07/13/27		09/13/2024	Various		6,920,470	7,000,000	6,989,150	6,995,665		731		731		6,996,396		(75,926)	(75,926)	307,333	07/13/2027
682680-AU-7	ONEOK Inc Senior Unsecured 4.550% 07/15/28		09/23/2024	Barclays		6,535,165	6,500,000	6,482,255	6,491,037		1,323		1,323		6,492,360		42,805	42,805	352,435	07/15/2028
682680-BH-5	ONEOK Inc Senior Unsecured 5.550% 11/01/26		05/15/2024	JPM SECURITIES LLC		2,812,992	2,800,000	2,796,808	2,797,163		746		746		2,797,908		15,084	15,084	113,528	11/01/2026
682680-BL-6	ONEOK Inc Senior Unsecured 6.050% 09/01/33		06/26/2024	Various		6,202,940	6,000,000	6,038,520	6,039,259		(382)		(382)		6,038,877		164,063	164,063	278,636	09/01/2033
682680-BN-2	ONEOK Inc Senior Unsecured 6.625% 09/01/53		05/16/2024	Various		15,143,736	14,000,000	13,927,200	13,927,923		53		53		13,927,976		1,215,760	1,215,760	682,730	09/01/2053
68269C-AA-4	OneMain Financial Issuance Tru OMFIT 2018-2A A 3.570% 03/14/33		09/04/2024	Goldman Sachs		1,035,545	1,036,157	1,037,782	1,036,506		(517)		(517)		1,035,989		(444)	(444)	26,818	03/14/2033
68269C-AA-4	OneMain Financial Issuance Tru OMFIT 2018-2A A 3.570% 03/14/33		09/14/2024	Paydown		20,518,360	20,518,360	20,542,865	20,523,571		(5,211)		(5,211)		20,518,360				264,159	03/14/2033
68269C-AB-2	OneMain Financial Issuance Tru OMFIT 2018-2A B 3.890% 03/14/33		09/04/2024	Citigroup		17,443,350	17,520,000	17,519,685	17,519,070		(697)		(697)		17,518,373		(75,023)	(75,023)	496,001	03/14/2033
68269C-AC-0	OneMain Financial Issuance Tru OMFIT 2018-2A C 4.040% 03/14/33		09/04/2024	Various		14,036,950	14,160,000	14,160,000	14,160,000						14,160,000		(123,050)	(123,050)	414,746	03/14/2033
68269C-AD-8	OneMain Financial Issuance Tru OMFIT 2018-2A D 4.290% 03/14/33		09/04/2024	Various		17,425,821	17,591,000	17,591,000	17,591,000						17,591,000		(165,179)	(165,179)	547,124	03/14/2033
68278A-AA-7	OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29		05/01/2024	Call 100.0000		811,802	811,802	814,900	814,268		(77)		(77)		814,191		(2,389)	(2,389)	25,048	07/15/2029
68278A-AA-7	OneSky Class A Loan Trust 2021 Secured 3.875% 07/15/29		07/15/2024	Redemption 100.0000		5,837,740	5,837,740	5,860,015	5,855,473		(17,733)		(17,733)		5,837,740				164,728	07/15/2029
68383N-EB-5	Opteum Mortgage Acceptance Cor OPMAC 2006-1 M1 5.008% 04/25/36		05/28/2024	Paydown			(1,251)	(963)	(1,059)		1,059		1,059						(21)	04/25/2036
68383N-EB-5	Opteum Mortgage Acceptance Cor OPMAC 2006-1 M1 5.008% 04/25/36		09/11/2024	STAR Non-Modco FWH		492,334	488,034	375,786	413,310		32,865		32,865		446,176		46,158	46,158	17,859	04/25/2036
68389F-EX-8	Option One Mortgage Loan Trust OOMLT 2004-1 M6 9.703% 01/25/34		08/26/2024	Paydown			(1,544)	(598)	(629)	(27)	657		630						2	01/25/2034
68389F-EX-8	Option One Mortgage Loan Trust OOMLT 2004-1 M6 9.703% 01/25/34		09/11/2024	STAR Non-Modco FWH		50,245	90,538	35,083	36,894	1,600	2,765		4,365		41,259		8,986	8,986	1,047	01/25/2034
68389F-HW-7	Option One Mortgage Loan Trust OOMLT 2005-3 M5 5.458% 08/25/35		08/26/2024	Paydown			(12,859)	(2,315)	(2,569)		2,569		2,569						15	08/25/2035
68389F-HW-7	Option One Mortgage Loan Trust OOMLT 2005-3 M5 5.458% 08/25/35		09/11/2024	STAR Non-Modco FWH		429,186	709,240	127,663	141,687		11,499		11,499		153,186		276,000	276,000	6,596	08/25/2035
68389X-BE-4	Oracle Corp Senior Unsecured 3.900% 05/15/35		06/27/2024	Barclays		8,721,900	10,000,000	8,589,600	8,674,480		42,038		42,038		8,716,518		5,382	5,382	241,583	05/15/2035
68389X-BF-1	Oracle Corp Senior Unsecured 4.125% 05/15/45		08/14/2024	ALRe Corporate AAM		2,435,123	3,000,000	2,929,350	2,939,827		1,088		1,088		2,940,915		(505,793)	(505,793)	92,469	05/15/2045
68389X-CC-7	Oracle Corp Senior Unsecured 1.650% 03/25/26		06/26/2024	JPM SECURITIES LLC		2,809,470	3,000,000	2,998,560	2,999,343		142		142		2,999,485		(190,015)	(190,015)	37,400	03/25/2026

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
68402V-AA-0	Option One Mortgage Loan Trust 00MLT 2007-FXD1 1A1 5.866% 01/25/37		12/01/2024	Paydown		107,634	107,634	100,588	99,557		8,077		8,077		107,634				2,385	01/25/2037
68402V-AA-0	Option One Mortgage Loan Trust 00MLT 2007-FXD1 1A1 5.866% 01/25/37		08/08/2024	ALRE - DFL Trust AAM		1,033,272	1,214,624	1,135,104	1,123,476		1,664		1,664		1,125,140		(91,868)	(91,868)	32,164	01/25/2037
68403K-AD-7	Option One Mortgage Loan Trust 00MLT 2007-6 2A4 4.703% 07/25/37		12/26/2024	Paydown		34,672	34,672	21,028	21,165		13,508		13,508		34,672				282	07/25/2037
686514-AN-0	Orlando Health Obligated Group REV BDS SER 2020B 3.477% 10/01/42		08/29/2024	STAR Non-Modco FWH		666,746	800,000	800,000	800,000						800,000		(133,254)	(133,254)	25,343	10/01/2042
68902V-AM-9	Otis Worldwide Corp Senior Unsecured 3.362% 02/15/50		08/14/2024	AADE BLIC Modco AAM		733,919	1,000,000	999,649	999,702		4		4		999,707		(265,788)	(265,788)	33,527	02/15/2050
69047Q-AC-6	Ovintiv Inc Senior Unsecured 6.250% 07/15/33		07/02/2024	Morgan Stanley		7,009,883	6,800,000	6,785,924	6,787,388		499		499		6,787,887		221,996	221,996	428,368	07/15/2033
69047Q-AC-6	Ovintiv Inc Senior Unsecured 6.250% 07/15/33		04/17/2024	ALRE - DFL Trust AAM		1,009,879	1,000,000	949,910	950,723		1,140		1,140		951,863		58,016	58,016	55,035	07/15/2033
69047Q-AD-4	Ovintiv Inc Senior Unsecured 7.100% 07/15/53		05/15/2024	JPM SECURITIES LLC		2,211,660	2,000,000	2,108,220	2,108,220		(302)		(302)		2,107,918		103,742	103,742	136,872	07/15/2053
690742-AH-4	Owens Corning Senior Unsecured 4.400% 01/30/48		08/29/2024	STAR Non-Modco FWH		850,355	1,000,000	985,400	986,983		203		203		987,186		(136,831)	(136,831)	47,544	01/30/2048
69120V-AU-5	Blue Owl Credit Income Corp Senior Unsecured 7.750% 01/15/29		05/22/2024	Tax Free Exchange		19,772,218	20,000,000	19,751,600	19,752,733		19,485		19,485		19,772,218				723,333	01/15/2029
69121C-AA-0	Owl Rock CLO VIII LLC OR 2022-8A AT 7.021% 11/20/34		08/13/2024	Various		30,043,770	30,000,000	30,000,000	30,000,000						30,000,000		43,770	43,770	1,743,899	11/20/2034
69121C-AD-4	Owl Rock CLO VIII LLC OR 2022-8A C 9.421% 11/20/34		08/13/2024	ALRe Corporate AAM		12,562,805	12,519,550	12,519,550	12,519,550						12,519,550		43,255	43,255	950,609	11/20/2034
69121D-AA-8	Blue Owl Capital Corp II SENIOR 4.625% 11/26/24		11/26/2024	Maturity		1,336,000	1,336,000	1,396,065	1,350,746		(14,746)		(14,746)		1,336,000				61,790	11/26/2024
69121D-AA-8	Blue Owl Capital Corp II SENIOR 4.625% 11/26/24		05/30/2024	Various		5,081,192	5,110,000	5,391,050	5,178,762		(34,561)		(34,561)		5,144,200		(63,008)	(63,008)	120,795	11/26/2024
69121K-AG-9	Blue Owl Capital Corp Senior Unsecured 2.875% 06/11/28		09/23/2024	Barclays		22,942,750	25,000,000	24,751,000	24,835,897		25,511		25,511		24,861,408		(1,918,658)	(1,918,658)	565,017	06/11/2028
69121K-AH-7	Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29		09/23/2024	Various		49,770,659	49,500,000	48,935,559			30,988		30,988		48,966,546		804,113	804,113	1,079,743	03/15/2029
69121P-CH-4	Ownit Mortgage Loan Trust Seri OWNIT 2006-1 AF2 3.130% 10/25/35		12/01/2024	Paydown		245,455	245,455	134,810	135,073		110,382		110,382		245,455				2,949	10/25/2035
69121U-AF-9	Ownit Mortgage Loan Trust Seri OWNIT 2006-7 M1 4.828% 10/25/37		12/26/2024	Paydown			(55,230)	(6,594)	(6,252)		7,614		7,614							10/25/2037
69122D-AA-7	Owl Rock CLO I LLC OR 2019-1A A 6.583% 05/20/31		01/04/2024	Various		3,692,727	3,692,727	3,666,825	3,669,869		22,858		22,858		3,692,727				34,290	05/20/2031
69122D-AC-3	Owl Rock CLO I LLC OR 2019-1A B 7.316% 05/20/31		01/04/2024	Various		20,500,000	20,500,000	20,315,115	20,327,061		172,939		172,939		20,500,000				213,423	05/20/2031
69327R-AJ-0	PDC Energy Inc Senior Unsecured 5.750% 05/15/26		03/19/2024	Jefferies & Co (PFI)		4,989,900	5,000,000	2,600,000	3,742,643		96,017		96,017		3,838,659		1,151,241	1,151,241	100,625	05/15/2026
69331C-AH-1	PG&E Corp Senior Secured 5.000% 07/01/28		03/19/2024	Jefferies & Co (PFI)		954,230	1,000,000	1,000,000	1,000,000						1,000,000		(45,770)	(45,770)	36,111	07/01/2028
69331C-AH-1	PG&E Corp Senior Secured 5.000% 07/01/28		06/26/2024	Various		6,004,471	6,200,000	6,200,000	6,200,000						6,200,000		(195,529)	(195,529)	307,417	07/01/2028
69331C-AJ-7	PG&E Corp Senior Secured 5.250% 07/01/30		06/26/2024	ALRE - DFL Trust AAM		3,838,320	4,000,000	4,000,000	4,000,000						4,000,000		(161,680)	(161,680)	207,667	07/01/2030
693342-AA-5	PG&E Wildfire Recovery Funding A1 3.594% 06/01/30		12/01/2024	Paydown		239,015	239,015	239,010	239,021		(6)		(6)		239,015				6,464	06/01/2030
69346M-AE-9	PMT Issuer Trust - FMSR PMMSR 2022-FT1 A 8.750% 06/25/27		07/02/2024	Call 100.0000		40,000,000	40,000,000	39,749,917	39,888,486		111,514		111,514		40,000,000				1,999,222	06/25/2027
693475-BL-8	PNC Financial Services Group I Senior Unsecured 4.758% 01/26/27		09/23/2024	Barclays		3,012,180	3,000,000	3,000,000	3,000,000						3,000,000		12,180	12,180	165,737	01/26/2027
69351U-AT-0	PPL Electric Utilities Corp Secured 4.150% 10/01/45		08/29/2024	STAR Non-Modco FWH		520,399	600,000	607,135	606,235		(124)		(124)		606,111		(85,712)	(85,712)	22,687	10/01/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69351U-AU-7	PPL Electric Utilities Corp Secured 3.950% 06/01/47		06/21/2024	ALRE - DFL Trust AAM		727,751	900,000	865,687	869,212		371		371		869,583		(141,833)	(141,833)	19,750	06/01/2047
69354W-AD-8	PNMAC GMSR ISSUER TRUST 2018-G PNMSR 2018-GT2 A 7.103% 08/25/25		01/06/2024	Call 100.0000		(900,000)	(900,000)	(891,288)	(891,235)						(891,235)		(8,765)	(8,765)	(1,686)	08/25/2025
69354W-AD-8	PNMAC GMSR ISSUER TRUST 2018-G PNMSR 2018-GT2 A 7.103% 08/25/25		03/08/2024	Paydown		27,217,308	27,217,308	26,366,267	26,973,278		244,030		244,030		27,217,308				485,992	08/25/2025
69362G-AA-9	PRET 2021-NPL6 LLC PRET 2021-NPL6 A1 5.487% 07/25/51		12/18/2024	Paydown		499,885	499,885	414,904	428,428		71,457		71,457		499,885				9,528	07/25/2051
694308-JG-3	Pacific Gas and Electric Co Secured 2.500% 02/01/31		08/14/2024	AADE BLIC Modco AAM		214,746	250,000	251,488	251,036		(87)		(87)		250,949		(36,203)	(36,203)	6,476	02/01/2031
694308-KM-8	Pacific Gas and Electric Co Secured 6.400% 06/15/33		06/26/2024	Citadel		1,344,928	1,300,000	1,298,817	1,298,902		42		42		1,298,944		45,984	45,984	44,373	06/15/2033
694476-AF-9	Pacific LifeCorp Senior Unsecured 5.400% 09/15/52		08/14/2024	AADE BLIC NonModco AAM		44,783,694	45,000,000	44,933,400	44,934,605		605		605		44,935,210		(151,516)	(151,516)	2,220,750	09/15/2052
695114-CB-2	PacifiCorp Secured 6.100% 08/01/36		08/08/2024	ALRe Corporate AAM		533,078	500,000	604,004	582,016		(2,989)		(2,989)		579,027		(45,949)	(45,949)	31,093	08/01/2036
695114-CX-4	PacifiCorp Secured 3.300% 03/15/51		06/21/2024	ALRE - DFL Trust AAM		1,252,428	1,900,000	1,392,834	1,399,408		4,103		4,103		1,403,511		(151,083)	(151,083)	48,070	03/15/2051
69548J-AA-0	Pagaya AI Debt Trust 2023-1 PAID 2023-1 A 7.556% 07/15/30		12/15/2024	Paydown		3,167,622	3,167,622	3,167,622	3,167,622						3,167,622				124,569	07/15/2030
702138-AA-2	TV-MOB LLC P/T CERTS 3.230% 03/15/51		12/15/2024	Redemption 100.0000		84,352	84,352	84,352	84,352						84,352				1,518	03/15/2051
70338E-10-5	Patrons' Legacy PATRNL II 5.628% 11/23/64		11/23/2024	Paydown		2,606,997	2,606,997	2,541,987	2,601,263		5,734		5,734		2,606,997				79,474	11/23/2064
70470*-AA-2	PEACHTREE CORNERS REALTY ASSOC SR SECD NTS 6.190% 03/15/29		12/15/2024	Redemption 100.0000		833,444	833,444	833,444	833,444						833,444				28,227	03/15/2029
70472X-AB-5	PEAR 2022-1 LLC PEAR 2022-1 A2 7.250% 10/15/34		12/15/2024	Paydown		9,596,345	9,596,345	9,266,231	9,394,308		202,037		202,037		9,596,345				384,321	10/15/2034
708696-BX-6	FirstEnergy Pennsylvania Elect Senior Unsecured 4.150% 04/15/25		12/30/2024	Call 100.0000		2,000,000	2,000,000	2,098,061	2,035,374		(33,933)		(33,933)		2,001,441		(1,441)	(1,441)	100,292	04/15/2025
71085P-AG-8	PEOPLES CHOICE HOME LOAN SECUR PCHLT 2004-1 M3 6.328% 06/25/34		08/26/2024	Paydown		31,276	31,276	28,406	31,276						31,276				801	06/25/2034
714270-AA-6	Pernod Ricard International Fi Senior Unsecured 1.250% 04/01/28		09/23/2024	Various		7,677,370	8,500,000	8,465,490	8,480,033		3,353		3,353		8,483,386		(806,016)	(806,016)	104,184	04/01/2028
717081-EA-7	Pfizer Inc Senior Unsecured 3.000% 12/15/26		08/06/2024	Goldman Sachs		4,851,550	5,000,000	5,504,145	5,272,235		(54,558)		(54,558)		5,217,677		(366,127)	(366,127)	96,667	12/15/2026
717081-EX-7	Pfizer Inc Senior Unsecured 0.800% 05/28/25		05/02/2024	MMTL Modco AAM		1,525,841	1,600,000	1,482,592	1,499,548		23,286		23,286		1,522,834		3,007	3,007	5,476	05/28/2025
718172-BM-0	Philip Morris International In Senior Unsecured 3.250% 11/10/24		11/10/2024	Maturity		4,500,000	4,500,000	4,354,353	4,476,452		23,548		23,548		4,500,000				146,250	11/10/2024
718172-CE-7	Philip Morris International In Senior Unsecured 3.125% 03/02/28		08/09/2024	AAIA NonModco AAM		951,565	1,000,000	1,030,228	1,015,766		(2,323)		(2,323)		1,013,442		(61,877)	(61,877)	29,253	03/02/2028
718172-CH-0	Philip Morris International In Senior Unsecured 2.875% 05/01/24		05/01/2024	Various		12,000,000	12,000,000	11,859,318	11,973,093		26,907		26,907		12,000,000				100,625	05/01/2024
718172-CV-9	Philip Morris International In Senior Unsecured 5.125% 11/17/27		03/26/2024	AADE - CATALINA		10,065,180	10,000,000	9,951,300	9,961,173		2,150		2,150		9,963,323		101,857	101,857	183,646	11/17/2027
718546-AR-5	Phillips 66 Senior Unsecured 3.900% 03/15/28		09/13/2024	JPM SECURITIES LLC		3,957,880	4,000,000	3,996,000	3,998,163		288		288		3,998,451		(40,571)	(40,571)	156,433	03/15/2028
718546-AV-6	Phillips 66 Senior Unsecured 3.850% 04/09/25		06/13/2024	MMTL Modco AAM		9,868,060	10,000,000	10,622,427	10,238,424		(89,825)		(89,825)		10,148,600		(280,540)	(280,540)	260,944	04/09/2025
718546-AZ-7	Phillips 66 Senior Unsecured 1.300% 02/15/26		05/23/2024	JPM SECURITIES LLC		1,118,808	1,200,000	1,200,223	1,200,108		(22)		(22)		1,200,086		(81,278)	(81,278)	12,263	02/15/2026
718547-AH-5	Phillips 66 Co Senior Unsecured 3.750% 03/01/28		09/23/2024	Various		3,935,720	4,000,000	3,992,265	3,993,386		1,086		1,086		3,994,471		(58,751)	(58,751)	131,458	03/01/2028
724060-AA-6	Pipeline Funding Co LLC SR SECD BDS 7.500% 01/15/30		07/15/2024	Redemption 100.0000		481,100	481,100	481,100	481,100						481,100				27,285	01/15/2030
72703P-AB-9	Planet Fitness Master Issuer L PLNT 2018-1A A2II 4.666% 09/05/48		06/12/2024	Various		16,022,500	16,022,500	16,057,843	16,038,571		3,247		3,247		16,041,818		(19,318)	(19,318)	388,342	09/05/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
72703P-AB-9	Planet Fitness Master Issuer L PLNT 2018-1A A2II 4.666% 09/05/48		06/12/2024	Paydown		7,665,000	7,665,000	7,670,641	7,668,012		(3,012)		(3,012)		7,665,000				184,936	09/05/2048
72703P-AC-7	Planet Fitness Master Issuer L PLNT 2019-1A A2 3.858% 12/05/49		12/05/2024	Paydown		240,000	240,000	239,595	239,745		255		255		240,000				5,787	12/05/2049
73015B-AA-3	PMT Loan Trust 2024-INV1 PMTLT 2024-INV1 A1 6.500% 10/25/59		12/25/2024	Paydown		340,197	340,197	344,768			(4,571)		(4,571)		340,197				2,382	10/25/2059
73019#-AA-0	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-A 3.000% 09/13/27		09/13/2024	Redemption 100.0000		200,968	200,968	200,968	200,968						200,968				4,522	09/13/2027
73019#-AB-8	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-B 3.000% 09/13/27		09/13/2024	Redemption 100.0000		208,532	208,532	208,532	208,532						208,532				4,692	09/13/2027
73019#-AC-6	UNION PACIFIC RAILROAD CO EQUIP NTS 12-A-C 3.000% 09/13/27		09/13/2024	Redemption 100.0000		190,488	190,488	190,488	190,488						190,488				4,286	09/13/2027
73020@-AA-9	PNNL BSF/CSF LEASE FIN TRU P/T CERTS SER 08 6.500% 11/15/34		12/15/2024	Redemption 100.0000		412,759	412,759	412,759	412,745		14		14		412,759				14,677	11/15/2034
73102Q-AA-4	POLAR TANKERS INC Senior Unsecured 5.951% 05/10/37		11/10/2024	Redemption 100.0000		327,404	327,404	327,404	327,404						327,404				14,684	05/10/2037
731572-AB-9	Ralph Lauren Corp Senior Unsecured 2.950% 06/15/30		09/13/2024	Various		7,857,780	8,400,000	8,454,665	8,438,882		(4,416)		(4,416)		8,434,466		(576,686)	(576,686)	186,538	06/15/2030
731572-AB-9	Ralph Lauren Corp Senior Unsecured 2.950% 06/15/30		08/09/2024	AAIA NonModco AAM		913,338	1,000,000	989,950	993,193		584		584		993,777		(80,438)	(80,438)	19,175	06/15/2030
73557*-AB-0	Port Washington Generating Sta SR SECD NTS 6.000% 06/15/33		12/15/2024	Redemption 100.0000		562,635	562,635	562,635	562,635						562,635				18,453	06/15/2033
741389-AA-8	Pretium Mortgage Credit Partne PRET 2021-NPL1 A1 5.240% 09/27/60		07/30/2024	Paydown		733,846	733,846	594,415	617,148		116,698		116,698		733,846				15,839	09/27/2060
74161B-AL-9	Prime Mortgage Trust 2006-1 PRIME 2006-1 3A1 4.803% 06/25/36		12/25/2024	Paydown		209,588	281,232	139,910	175,500		34,088		34,088		209,588				6,078	06/25/2036
74161Q-AA-0	Prime Mortgage Trust 2006-CL1 PRIME 2006-CL1 A1 4.953% 02/25/35		12/25/2024	Paydown		185,568	185,568	179,102	183,391		2,178		2,178		185,568				5,868	02/25/2035
74161Y-AQ-8	Prime Mortgage Trust 2006-2 PRIME 2006-2 1A15 6.250% 11/25/36		09/01/2024	Paydown		125,809	125,816	101,674	123,984		1,825		1,825		125,809				3,057	11/25/2036
74251V-AS-1	Principal Financial Group Inc Senior Unsecured 2.125% 06/15/30		04/09/2024	Various		668,604	800,000	648,882	658,407		4,824		4,824		663,232		5,372	5,372	5,171	06/15/2030
74256L-AU-3	Principal Life Global Funding Senior Secured 3.000% 04/18/26		10/10/2024	ALRe Corporate AAM		976,855	1,000,000	997,340	999,317		225		225		999,542		(22,687)	(22,687)	29,333	04/18/2026
742718-FY-0	Procter & Gamble Co/The Senior Unsecured 4.100% 01/26/26		05/23/2024	JPM SECURITIES LLC		4,413,114	4,480,000	4,476,998	4,477,891		403		403		4,478,294		(65,180)	(65,180)	154,087	01/26/2026
743315-AL-7	Progressive Corp/The Senior Unsecured 6.250% 12/01/32		08/28/2024	ALRe Corporate AAM		6,458,344	5,772,000	6,141,492	5,965,726		(11,221)		(11,221)		5,954,506		503,838	503,838	267,556	12/01/2032
743315-AT-0	Progressive Corp/The Senior Unsecured 4.200% 03/15/48		08/14/2024	ALRe Corporate AAM		2,485,835	2,875,000	2,851,224	2,853,821		316		316		2,854,137		(368,301)	(368,301)	110,352	03/15/2048
743315-BB-8	Progressive Corp/The Senior Unsecured 4.950% 06/15/33		01/18/2024	Morgan Stanley		6,033,300	6,000,000	5,996,460	5,996,835		16		16		5,996,851		36,449	36,449	30,525	06/15/2033
74332Y-AL-3	Progress Residential 2022-SFR5 PROG 2022-SFR5 E2 6.863% 06/17/39		08/15/2024	ACRA RE II Surplus AAM		840,116	825,000	819,858	820,559		319		319		820,878		19,237	19,237	39,948	06/17/2039
74334D-AG-8	Progress Residential 2022-SFR6 PROG 2022-SFR6 D 6.035% 07/20/39		08/15/2024	ACRA RE II Surplus AAM		3,722,305	3,700,000	3,699,878	3,697,049		(1,296)		(1,296)		3,695,753		26,552	26,552	157,547	07/20/2039
74340X-BQ-3	Prologis LP Senior Unsecured 2.125% 10/15/50		08/14/2024	AADE BLIC Modco AAM		279,645	500,000	492,190	492,839		123		123		492,962		(213,317)	(213,317)	8,825	10/15/2050
74340X-QE-9	Prologis LP Senior Unsecured 4.750% 06/15/33		04/09/2024	Various		5,454,652	5,600,000	5,299,784	5,306,990		6,239		6,239		5,313,229		141,423	141,423	80,908	06/15/2033
74340X-CH-2	Prologis LP Senior Unsecured 5.125% 01/15/34		03/21/2024	Goldman Sachs		2,990,400	3,000,000	2,752,620	2,755,897		4,234		4,234		2,760,130		230,270	230,270	114,031	01/15/2034
74355*-AA-4	Project Service LLC SR SECD NTS 3.160% 05/27/43		11/27/2024	Redemption 100.0000		483,270	483,270	483,270	483,270						483,270				9,592	05/27/2043
744320-AV-4	Prudential Financial Inc Junior Subordinated 5.375% 05/15/45		05/30/2024	MMTL Modco AAM		4,452,390	4,500,000	4,500,000	4,500,000						4,500,000		(47,610)	(47,610)	131,016	05/15/2045

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
744320-BK-7	Prudential Financial Inc Junior Subordinated 6.000% 09/01/52		11/21/2024	Barclays		3,518,725	3,500,000	3,500,000	3,500,000						3,500,000		18,725	18,725	257,250	09/01/2052
744320-BL-5	Prudential Financial Inc Junior Subordinated 6.750% 03/01/53		08/28/2024	ACRA RE 2A Surplus AAM		16,846,430	16,000,000	16,000,000	16,000,000						16,000,000		846,430	846,430	1,071,000	03/01/2053
744320-AH-8	Prudential Financial Inc Senior Unsecured 5.400% 06/13/35		10/10/2024	ALRe Corporate AAM		1,534,846	1,500,000	1,129,380	1,251,139		11,000		11,000		1,262,139		272,707	272,707	66,825	06/13/2035
744320-BD-6	Prudential Financial Inc Senior Unsecured 6.625% 12/01/37		08/28/2024	Various		6,984,898	6,000,000	7,935,024	7,510,350		(53,694)		(53,694)		7,456,655		(471,757)	(471,757)	294,813	12/01/2037
744320-CE-3	Prudential Financial Inc Senior Unsecured 4.350% 02/25/50		08/14/2024	AADE BLIC Modco AAM		1,710,841	2,000,000	1,995,260	1,995,653		56		56		1,995,709		(284,868)	(284,868)	84,342	02/25/2050
744320-CF-0	Prudential Financial Inc Senior Unsecured 3.700% 03/13/51		08/14/2024	AADE BLIC Modco AAM		763,306	1,000,000	993,180	993,713		84		84		993,797		(230,490)	(230,490)	34,019	03/13/2051
744560-BD-7	Public Service Electric and Ga Secured 3.750% 03/15/24		03/15/2024	Maturity		5,000,000	5,000,000	5,021,685	5,000,000						5,000,000				93,750	03/15/2024
744560-BQ-8	Public Service Electric and Ga Secured 3.800% 03/01/46		06/21/2024	ALRE - DFL Trust AAM		397,625	500,000	463,112	467,291		426		426		467,717		(70,092)	(70,092)	15,306	03/01/2046
744573-AX-4	Public Service Enterprise Grou Senior Unsecured 6.125% 10/15/33		06/26/2024	JPM SECURITIES LLC		9,392,580	9,000,000	8,975,070	8,975,588		1,084		1,084		8,976,672		415,908	415,908	402,719	10/15/2033
74460W-AF-4	Public Storage Operating Co Senior Unsecured 5.125% 01/15/29		04/09/2024	Various		2,532,875	2,500,000	2,464,975	2,466,365		1,553		1,553		2,467,917		64,958	64,958	88,442	01/15/2029
74460W-AG-2	Public Storage Operating Co Senior Unsecured 5.100% 08/01/33		03/21/2024	Goldman Sachs		1,795,518	1,800,000	1,674,468	1,676,200		2,317		2,317		1,678,517		117,001	117,001	60,945	08/01/2033
74460W-AH-0	Public Storage Operating Co Senior Unsecured 5.350% 08/01/53		07/17/2024	Various		6,956,825	6,833,000	6,731,378	6,732,004		616		616		6,732,620		224,205	224,205	229,521	08/01/2053
745867-AM-3	PulteGroup Inc Senior Unsecured 7.875% 06/15/32		03/19/2024	Jefferies & Co (PFI)		147,261	128,000	143,083	142,093		(287)		(287)		141,806		5,456	5,456	2,688	06/15/2032
745867-AW-1	PulteGroup Inc Senior Unsecured 5.500% 03/01/26		06/04/2024	Call 99.9040		1,034,006	1,035,000	1,026,314	1,028,553		1,204		1,204		1,029,757		4,250	4,250	43,168	03/01/2026
745867-AW-1	PulteGroup Inc Senior Unsecured 5.500% 03/01/26		01/08/2024	AADE BLIC Modco AAM		1,880,642	1,870,000	1,963,500	1,893,099		(222)		(222)		1,892,877		(12,236)	(12,236)	36,283	03/01/2026
745867-AX-9	PulteGroup Inc Senior Unsecured 5.000% 01/15/27		09/03/2024	Various		6,693,973	6,695,000	6,705,000	6,698,313		(243)		(243)		6,698,069		(4,097)	(4,097)	315,956	01/15/2027
745867-AX-9	PulteGroup Inc Senior Unsecured 5.000% 01/15/27		06/04/2024	Call 94.2640		2,172,785	2,305,000	2,305,000	2,305,000						2,305,000				36,322	01/15/2027
74736K-AH-4	Qorvo Inc Senior Unsecured 4.375% 10/15/29		11/22/2024	Barclays		1,618,412	1,725,000	1,875,261	1,786,910		(25,554)		(25,554)		1,761,356		(142,944)	(142,944)	83,854	10/15/2029
74736K-AH-4	Qorvo Inc Senior Unsecured 4.375% 10/15/29		08/08/2024	Various		3,264,398	3,445,000	3,474,823	3,462,031		(2,270)		(2,270)		3,459,761		(195,363)	(195,363)	113,526	10/15/2029
74762E-AG-7	Quanta Services Inc Senior Unsecured 0.950% 10/01/24		10/01/2024	Maturity		7,155,000	7,155,000	6,915,182	7,062,163		92,837		92,837		7,155,000				67,973	10/01/2024
74762E-AG-7	Quanta Services Inc Senior Unsecured 0.950% 10/01/24		05/30/2024	MMTL Modco AAM		15,741,210	16,000,000	15,991,360	15,997,835		1,193		1,193		15,999,028		(257,819)	(257,819)	100,911	10/01/2024
74834L-AZ-3	Quest Diagnostics Inc Senior Unsecured 3.450% 06/01/26		06/14/2024	JPM SECURITIES LLC		3,874,600	4,000,000	4,549,755	4,224,273		(47,401)		(47,401)		4,176,873		(302,273)	(302,273)	75,133	06/01/2026
74842#-AA-1	QUIKTRIP CTL PT TRUST P/T CERTS 11-A 5.050% 10/05/31		12/05/2024	Redemption 100.0000		2,112,659	2,112,659	2,112,659	2,112,659						2,112,659				58,235	10/05/2031
749228-AA-0	RALI Series 2006-QS4 Trust RALI 2006-QS4 A1 6.000% 04/25/36		12/01/2024	Paydown		60,219	98,880	83,222	83,768		(23,548)		(23,548)		60,219				2,998	04/25/2036
749228-AD-4	RALI Series 2006-QS4 Trust RALI 2006-QS4 A4 6.000% 04/25/36		12/01/2024	Paydown		53,528	87,894	74,759	75,213		(21,685)		(21,685)		53,528				2,665	04/25/2036
74922A-AA-5	RALI Series 2007-QH6 Trust RALI 2007-QH6 A1 4.833% 07/25/37		12/26/2024	Paydown		810,567	810,567	653,528	746,469		64,098		64,098		810,567				15,993	07/25/2037
74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1 4.733% 03/25/37		12/26/2024	Paydown		135,835	135,835	119,901	124,854		10,981		10,981		135,835				2,950	03/25/2037
74922J-AA-6	RALI Series 2007-QH2 Trust RALI 2007-QH2 A1 4.733% 03/25/37		12/21/2024	Various							(74)		(74)		(74)		74	74		03/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74922K-AB-1	RALI Series 2007-QS1 Trust RALI 2007-QS1 1A2 5.450% 01/25/37		12/25/2024	Paydown				767	767		(767)		(767)						2	01/25/2037
74922P-AC-8	RALI Series 2007-QA2 Trust RALI 2007-QA2 A3 4.753% 02/25/37		12/26/2024	Paydown		97,874	84,064	81,070	83,247		14,627		14,627		97,874				2,345	02/25/2037
74922Q-AB-8	RALI Series 2006-QA8 Trust RALI 2006-QA8 A2 4.813% 09/25/36		12/26/2024	Paydown		1,367,934	1,333,584	1,143,235	1,266,934		101,000		101,000		1,367,934				36,193	09/25/2036
74922W-AA-7	RALI Series 2007-QH3 Trust RALI 2007-QH3 A1 4.773% 04/25/37		12/26/2024	Paydown		300,345	300,345	242,943	273,622		26,723		26,723		300,345				6,135	04/25/2037
74923H-AE-1	RALI Series 2007-QS4 Trust RALI 2007-QS4 2A1 4.783% 03/25/37		12/25/2024	Paydown			1,311	193	194		(194)		(194)						23	03/25/2037
74923J-AB-3	RALI Series 2007-QS5 Trust RALI 2007-QS5 A2 4.973% 03/25/37		12/25/2024	Paydown		124,838	179,694	116,398	107,992		7,036		7,036		124,838				4,504	03/25/2037
74923J-AE-7	RALI Series 2007-QS5 Trust RALI 2007-QS5 A5 4.753% 03/25/37		12/25/2024	Paydown		73,895	105,126	79,182	79,398		(5,503)		(5,503)		73,895				2,623	03/25/2037
74923J-AH-0	RALI Series 2007-QS5 Trust RALI 2007-QS5 A8 6.700% 03/25/37		12/25/2024	Paydown				27,700	27,700		(27,700)		(27,700)						1,871	03/25/2037
74923J-AJ-6	RALI Series 2007-QS5 Trust RALI 2007-QS5 A9 5.003% 03/25/37		12/25/2024	Paydown		121,549	172,920	132,257	132,632		(11,083)		(11,083)		121,549				4,499	03/25/2037
74923T-AA-3	RALI Series 2007-QO3 Trust RALI 2007-QO3 A1 4.773% 03/25/47		12/26/2024	Paydown		92,312	92,312	78,310	83,654		8,658		8,658		92,312				2,537	03/25/2047
749241-AA-3	RALI Series 2007-QH9 Trust RALI 2007-QH9 A1 6.349% 11/25/37		11/01/2024	Paydown		36,273	31,762	28,195	28,893		7,380		7,380		36,273				1,078	11/25/2037
74924S-AF-3	RASC Series 2007-KS1 Trust RASC 2007-KS1 M2S 4.858% 01/25/37		12/25/2024	Paydown			(1,918)	(1,729)		(158)	1,887		1,729						1,749	01/25/2037
74927W-AE-4	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-A 2A4 6.250% 01/25/37		12/01/2024	Paydown		46,985	53,940	52,705	51,063		(4,078)		(4,078)		46,985				2,144	01/25/2037
74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5 6.000% 01/25/37		12/01/2024	Paydown		126,511	126,355	65,920	(57,054)		101,449	4,006	97,443		126,511				2,369	01/25/2037
74928D-AH-8	RBSSP Resecuritization Trust 2 RBSSP 2009-1 4A2 5.500% 10/26/35		12/01/2024	Paydown		31,132	33,840	31,457	27,528		3,604		3,604		31,132				927	10/26/2035
74928U-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 6.604% 10/26/35		12/30/2024	Paydown		2,321,481	2,321,481	2,125,564	1,212,292		101,530		101,530		2,321,481				47,325	10/26/2035
74928U-BT-3	RBSSP Resecuritization Trust 2 RBSSP 2009-12 15A2 6.604% 10/26/35		08/09/2024	AADE BLIC Modco AAM		10,958,795	11,413,708	10,031,059	10,878,013		15,640		15,640		10,893,652		65,142	65,142	403,429	10/26/2035
74928W-BQ-5	RBSSP Resecuritization Trust 2 RBSSP 2009-5 12A3 5.207% 09/21/46		12/01/2024	Paydown		22,512	23,377	19,756	19,963		2,549		2,549		22,512				359	09/21/2046
74928X-CS-8	RBSSP Resecuritization Trust 2 RBSSP 2009-6 13A3 4.830% 08/26/35		12/01/2024	Paydown		168,341	168,330	140,559	154,580		13,761		13,761		168,341				4,602	08/26/2035
74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 5.123% 06/26/35		12/01/2024	Paydown		430,802	430,802	430,543	340,789		(6,537)		(6,537)		430,802				8,008	06/26/2035
74931W-AE-8	RBSSP Resecuritization Trust RBSSP 2012-10 1A2B 5.123% 06/26/35		08/14/2024	AADE BLIC Modco AAM		2,095,137	2,287,668	2,348,231	2,396,010		(8,329)		(8,329)		2,387,681		(292,544)	(292,544)	81,360	06/26/2035
74938Q-AA-2	RCKT Mortgage Trust 2024-INV1 RCKT 2024-INV1 A1 6.500% 06/25/54		12/01/2024	Paydown		1,074,450	1,074,450	1,095,268			(20,817)		(20,817)		1,074,450				12,380	06/25/2054
749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A 5.490% 11/25/44		12/01/2024	Paydown		1,004,627	1,004,627	1,004,627							1,004,627				7,016	11/25/2044
749583-AD-2	RFMSI Series 2007-S2 Trust RFMSI 2007-S2 A4 6.000% 02/25/37		12/01/2024	Paydown		20,656	73,733	63,327	62,096		(41,440)		(41,440)		20,656				1,891	02/25/2037
74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1 5.313% 07/27/37		12/01/2024	Paydown		220,883	195,949	154,520	148,543		72,339		72,339		220,883				7,020	07/27/2037
74958X-AB-0	RFMSI Series 2007-SA2 Trust RFMSI 2007-SA2 2A1 5.440% 04/25/37		12/01/2024	Paydown		25,260	26,878	23,654	24,385		875		875		25,260				820	04/25/2037
749691-BQ-3	RPMLT 2014-1 RPMLT 2014-1 B3M 4.394% 10/25/54		07/25/2024	Paydown		3,820,745	3,820,745	3,706,123	3,759,376		61,369		61,369		3,820,745				63,246	10/25/2054
749691-BQ-3	RPMLT 2014-1 RPMLT 2014-1 B3M 4.394% 10/25/54		08/09/2024	ALRe Corporate AAM		7,122,229	7,159,166	6,944,391	7,044,174		37,532		37,532		7,081,706		40,522	40,522	195,924	10/25/2054

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
	RPMLT 2014-1 RPMLT 2014-1 B3N 3.894%																			
749691-BR-1	10/25/54		07/25/2024	Paydown		3,820,745	3,820,745	3,687,019	3,749,681		71,064		71,064		3,820,745				56,077	10/25/2054
	RPMLT 2014-1 RPMLT 2014-1 B3N 3.894%																			
749691-BR-1	10/25/54		08/09/2024	ALRe Corporate AAM		7,107,757	7,159,166	6,908,595	7,026,008		45,383		45,383		7,071,391		36,366	36,366	173,725	10/25/2054
	RPMLT 2014-1 RPMLT 2014-1 B3O 4.394%																			
749691-BS-9	10/25/54		08/14/2024	AADE BLIC Modco AAM		11,583,584	11,876,000	11,665,643	11,700,001		29,191		29,191		11,729,192		(145,607)	(145,607)	331,226	10/25/2054
	RPMLT 2014-1 RPMLT 2014-1 B3P 3.894%																			
749691-BT-7	10/25/54		08/14/2024	AADE BLIC NonModco AAM		11,493,172	11,876,000	11,417,438	11,516,168		71,288		71,288		11,587,456		(94,283)	(94,283)	293,701	10/25/2054
	RPMLT 2014-1 RPMLT 2014-1 B3W 4.394%																			
749691-C2-5	10/25/54		08/14/2024	AADE BLIC Modco AAM		7,787,896	11,876,000	7,930,285	7,970,435		44,509		44,509		8,014,944		(227,048)	(227,048)	331,226	10/25/2054
	RPMLT 2014-1 RPMLT 2014-1 B3X 3.894%																			
749691-C3-3	10/25/54		08/14/2024	AADE BLIC Modco AAM		7,335,888	11,876,000	7,362,959	7,424,006		61,707		61,707		7,485,713		(149,825)	(149,825)	293,701	10/25/2054
	RPMLT 2014-1 RPMLT 2014-1 B3Z 3.894%																			
749691-C4-1	10/25/54		09/25/2024	Paydown			74,489	26,092	24,858	1,350	(26,208)		(24,858)						1,107	10/25/2054
	RPMLT 2014-1 RPMLT 2014-1 GRP2 4.436%																			
749691-C5-8	10/25/54		12/25/2024	Paydown		543,839	543,839	305,278	336,646		207,192		207,192		543,839				15,283	10/25/2054
	RPMLT 2014-1 RPMLT 2014-1 B3Y 4.394%																			
749691-F7-1	10/25/54		09/25/2024	Paydown			74,489	27,992	26,851	1,235	(28,086)		(26,851)						1,249	10/25/2054
	Rpt Realty LP SR GTD NTS SER A 3.700%			Redemption																
75000@-AB-6	11/30/30		01/12/2024	100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				25,900	11/30/2030
	RAIDERS FOOTBALL CLUB LSB PT T P/T CERTS			Redemption																
750731-AA-9	3.744% 02/10/49		12/10/2024	100.0000		146,845	146,845	146,845	146,845						146,845				2,996	02/10/2049
	Rainier Gsa Portfolio I Invest LSE REV BDS																			
75086#-AA-3	15-A 4.820% 06/15/36		07/26/2024	Call 100.2777		1,583,813	1,579,427	1,579,427	1,579,427						1,579,427				43,240	06/15/2036
	Rainier Gsa Portfolio I Invest LSE REV BDS			Redemption																
75086#-AA-3	15-A 4.820% 06/15/36		12/15/2024	100.0000		434,025	434,025	434,025	434,025						434,025				10,928	06/15/2036
	RALI Series 2006-Q05 Trust RALI 2006-Q05 2A1																			
75114H-AD-9	4.833% 05/25/46		12/26/2024	Paydown		243,039	243,039	224,435	226,383		16,656		16,656		243,039				9,363	05/25/2046
	RALI Series 2006-Q05 Trust RALI 2006-Q05 3A5																			
75114H-AL-1	5.013% 05/25/46		04/25/2024	Call 0.5184		1	143	143	7	136			136		143				(104)	05/25/2046
	RALI Series 2006-Q05 Trust RALI 2006-Q05 3A5																			
75114H-AL-1	5.013% 05/25/46		03/25/2024	Paydown		257	268	268	(7)	275	(11)		264		257				13	05/25/2046
	RALI Series 2006-Q06 Trust RALI 2006-Q06 A1																			
75114N-AA-2	4.813% 06/25/46		08/09/2024	AADE BLIC Modco AAM		7,022,211	30,796,458	7,036,458	7,127,341		(118,984)	12,680	(131,664)		6,995,678		26,534	26,534	560,357	06/25/2046
	RALI Series 2006-Q09 Trust RALI 2006-Q09																			
75114P-AD-1	1A3B 5.053% 12/25/46		12/25/2024	Paydown		471	(24,281)	(24,281)		(5,680)	24,752		19,072		471				20,884	12/25/2046
	RALI Series 2006-QS5 Trust RALI 2006-QS5 A9																			
75114T-AJ-0	6.000% 05/25/36		12/01/2024	Paydown		24,791	30,807	25,182			(390)		(390)		24,791				537	05/25/2036
	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A1																			
751150-AA-1	5.546% 09/25/46		11/01/2024	Paydown		885,179	1,215,636	1,049,063	1,114,616		(202,354)	27,082	(229,436)		885,179				36,069	09/25/2046
	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A2																			
751150-AB-9	5.625% 09/25/46		04/01/2024	Paydown															12	09/25/2046
	RALI Series 2006-Q07 Trust RALI 2006-Q07 2A2																			
751150-AE-3	5.675% 09/25/46		04/01/2024	Paydown															12	09/25/2046
	RALI Series 2006-QS12 Trust RALI 2006-QS12																			
751151-AD-3	1A4 6.000% 09/25/36		12/01/2024	Paydown		10,012	15,581	6,719	6,551		3,461		3,461		10,012				586	09/25/2036
	RALI Series 2006-QS12 Trust RALI 2006-QS12																			
751151-AK-7	2A6 0.450% 09/25/36		12/25/2024	Paydown															303	09/25/2036
	RALI Series 2006-QS12 Trust RALI 2006-QS12																			
751151-AM-3	2A8 0.300% 09/25/36		12/25/2024	Paydown															429	09/25/2036
	RALI Series 2006-QS10 Trust RALI 2006-QS10																			
751155-AH-5	A8 6.000% 08/25/36		12/01/2024	Paydown		43,918	55,198	38,894	41,141		2,777		2,777		43,918				1,724	08/25/2036
	RALI Series 2006-Q08 Trust RALI 2006-Q08																			
75115F-AB-6	1A1B 5.100% 10/25/46		03/04/2024	Paydown															5,627	10/25/2046
	RALI Series 2006-Q08 Trust RALI 2006-Q08																			
75115F-AD-2	1A3A 4.853% 10/25/46		12/26/2024	Paydown		819,274	1,031,295	835,775	1,015,228		(195,954)		(195,954)		819,274				29,513	10/25/2046

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75115F-AR-1	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A4B 5.213% 10/25/46		02/26/2024	Paydown			8,540	2,135		2,135	(2,135)								91	10/25/2046
75116C-AM-8	RALI Series 2007-QS6 Trust RALI 2007-QS6 A12 4.853% 04/25/37		12/25/2024	Paydown		71,543	127,386	80,601	70,840		(9,999)		(9,999)		71,543				3,607	04/25/2037
75144*-AM-1	Guggenheim MM CLO 2023-6 LLC SR GTD NTS 3.640% 11/30/28		01/12/2024	Call 100.0000		7,000,000	7,000,000	7,017,500	7,012,794		(73)		(73)		7,012,721		(12,721)	(12,721)	29,727	11/30/2028
75144*-AP-4	Guggenheim MM CLO 2023-6 LLC SR GTD NTS SER B 4.570% 12/21/27		01/12/2024	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				44,786	12/21/2027
753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54		12/25/2024	Paydown		440,233	440,233	437,482			2,751		2,751		440,233				7,681	07/25/2054
75406V-AF-0	RASC Series 2006-KS5 Trust RASC 2006-KS5 M2 4.753% 07/25/36		12/26/2024	Paydown			(179,594)	(128,327)	(127,668)		130,802		130,802						3,007	07/25/2036
75513E-CG-4	RTX Corp Senior Unsecured 3.200% 03/15/24		03/15/2024	Maturity		20,000,000	20,000,000	19,520,800	19,924,867		75,133		75,133		20,000,000				320,000	03/15/2024
75513E-CX-5	RTX Corp Senior Unsecured 4.350% 04/15/47		06/21/2024	ALRE - DFL Trust AAM		839,940	1,000,000	996,006	996,318		44		44		996,362		(156,422)	(156,422)	29,725	04/15/2047
75513E-CR-0	RTX Corp Senior Unsecured 5.150% 02/27/33		05/15/2024	Market Axess		2,479,450	2,500,000	2,376,450	2,378,727		3,922		3,922		2,382,649		96,801	96,801	92,986	02/27/2033
75513E-CW-9	RTX Corp Senior Unsecured 6.100% 03/15/34		03/20/2024	Market Axess		2,123,480	2,000,000	2,112,020	2,111,622		(1,895)		(1,895)		2,109,728		13,752	13,752	45,411	03/15/2034
75524M-BL-3	RBSSP Resecuritization Trust 2 RBSSP 2009-7 9A3 5.000% 09/26/36		12/01/2024	Paydown		117,086	146,971	88,610	82,427		26,728		26,728		117,086				3,200	09/26/2036
75524M-CS-7	RBSSP Resecuritization Trust 2 RBSSP 2009-7 18A3 6.000% 02/26/37		12/01/2024	Paydown		9,502	13,962	11,763	8,622		880		880		9,502				510	02/26/2037
75574E-AA-5	Ready Capital Mortgage Financi RCMT 2022-FL9 A 6.806% 06/25/37		12/26/2024	Paydown		4,786,942	4,786,942	4,748,646	4,777,382		9,559		9,559		4,786,942				237,959	06/25/2037
756109-BP-8	Realty Income Corp Senior Unsecured 5.625% 10/13/32		05/14/2024	Bank of America		3,029,310	3,000,000	2,996,370	2,996,712		110		110		2,996,822		32,488	32,488	99,844	10/13/2032
756109-BQ-6	Realty Income Corp Senior Unsecured 5.050% 01/13/26		04/26/2024	Goldman Sachs		15,939,840	16,000,000	15,938,880	15,957,566		6,626		6,626		15,964,192		(24,352)	(24,352)	644,156	01/13/2026
756109-BS-2	Realty Income Corp Senior Unsecured 4.700% 12/15/28		01/26/2024	Barclays		3,968,560	4,000,000	3,957,960	3,963,091		536		536		3,963,627		4,933	4,933	23,500	12/15/2028
756109-BT-0	Realty Income Corp Senior Unsecured 4.900% 07/15/33		01/18/2024	Morgan Stanley		7,749,920	8,000,000	7,841,600	7,851,711		896		896		7,852,607		(102,687)	(102,687)	302,711	07/15/2033
757028-AA-9	RED ROCK HARNETT LLC SECD NT 4.990% 06/10/38		12/10/2024	Redemption 100.0000		334,310	334,310	334,310	334,310						334,310				9,188	06/10/2038
759351-AM-1	Reinsurance Group of America I Senior Unsecured 3.950% 09/15/26		08/06/2024	Various		14,760,150	15,000,000	15,197,697	15,114,618		(27,279)		(27,279)		15,087,339		(327,189)	(327,189)	529,958	09/15/2026
75970N-AM-9	Renaissance Home Equity Loan T RAMC 2005-2 AF5 5.701% 08/25/35		01/08/2024	AADE BLIC Modco AAM		805,892	800,000	810,000	816,143		(34)		(34)		816,109		(10,217)	(10,217)	4,687	08/25/2035
759950-CA-4	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV1 5.213% 05/25/34		09/25/2024	Paydown		110,251	110,251	100,026	105,924		4,327		4,327		110,251				1,659	05/25/2034
759950-CC-0	RENAISSANCE HOME EQUITY LOAN T RAMC 2004-1 AV3 5.393% 05/25/34		09/25/2024	Paydown		163,125	163,125	151,553	157,665		5,460		5,460		163,125				2,454	05/25/2034
759950-GX-0	Renaissance Home Equity Loan T RAMC 2006-1 AF5 6.166% 05/25/36		06/01/2024	Paydown		50	50	26	25		25		25		50				2	05/25/2036
760759-BC-3	Republic Services Inc Senior Unsecured 5.000% 04/01/34		02/15/2024	Morgan Stanley		7,415,850	7,500,000	7,343,275	7,346,696		1,533		1,533		7,348,229		67,621	67,621	144,792	04/01/2034
760759-BH-2	Republic Services Inc Senior Unsecured 5.000% 12/15/33		09/13/2024	JPM SECURITIES LLC		4,146,840	4,000,000	3,977,280	3,977,362		1,297		1,297		3,978,659		168,181	168,181	152,222	12/15/2033
760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 M1I1 5.103% 11/25/33		12/26/2024	Paydown		334,430	334,430	330,190	261,608		4,212		4,212		334,430				5,611	11/25/2033
760985-D7-3	RAMP Series 2003-RS10 Trust RAMP 2003-RS10 M1I1 5.103% 11/25/33		08/02/2024	AAIA NonModco AAM		1,153,972	1,160,419	1,143,559	1,143,682		3,778		3,778		1,147,460		6,513	6,513	36,079	11/25/2033
760985-FC-0	RAMP Series 2001-RS3 Trust RAMP 2001-RS3 AII 5.053% 10/25/31		12/26/2024	Paydown		168,247	168,247	158,022	164,737		3,510		3,510		168,247				5,216	10/25/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
760985-N8-0	RAMP Series 2004-RS1 Trust RAMP 2004-RS1 MII1 5.133% 01/25/34		12/26/2024	Paydown		284,871	284,871	206,531	274,679		10,192		10,192		284,871				9,875	01/25/2034
76110H-7A-1	RALI Series 2005-QA7 Trust RALI 2005-QA7 A1 5.317% 07/25/35		12/01/2024	Paydown		153,783	164,441	130,679	131,841		21,942		21,942		153,783				2,723	07/25/2035
76110H-T7-4	RALI Series 2005-QA2 Trust RALI 2005-QA2 CB2 4.719% 02/25/35		12/01/2024	Paydown		205,704	212,174	178,048	202,668		3,036		3,036		205,704				6,500	02/25/2035
76110H-TG-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2004-QS6 A1 5.000% 05/25/19		12/01/2024	Paydown		26	25	26			(26)		(26)							05/25/2019
76110W-6P-6	RASC Series 2005-AHL3 Trust RASC 2005-AHL3 M2 4.893% 11/25/35		07/25/2024	Paydown		(1,992)	(1,056)	(1,194)			1,194		1,194						30	11/25/2035
76110W-D6-0	RASC Series 2004-KS8 Trust RASC 2004-KS8 MII2 5.533% 09/25/34		04/25/2024	Paydown		3,413	1,177	1,319			(1,319)		(1,319)						69	09/25/2034
761118-AC-2	RALI Series 2005-QS7 Trust RALI 2005-QS7 A3 5.203% 06/25/35		12/25/2024	Paydown		13,865	19,870	15,494			(1,628)		(1,628)		13,865				229	06/25/2035
761118-DN-5	RALI Series 2005-QS12 Trust RALI 2005-QS12 A1 4.953% 08/25/35		12/25/2024	Paydown		155,040	174,828	147,030	149,285		5,755		5,755		155,040				5,994	08/25/2035
761118-DV-7	RALI Series 2005-QS12 Trust RALI 2005-QS12 A8 4.803% 08/25/35		12/25/2024	Paydown		78,266	88,255	61,005	64,418		13,848		13,848		78,266				3,022	08/25/2035
761118-DX-3	RALI Series 2005-QS12 Trust RALI 2005-QS12 A10 5.803% 08/25/35		12/25/2024	Paydown		47,576	48,176	39,771			7,805		7,805		47,576				642	08/25/2035
761118-EN-4	RESIDENTIAL ACCREDIT LOANS INC RALI 2005-QO1 A1 4.753% 08/25/35		11/25/2024	Paydown		5,649	5,649	4,843	4,466		1,183		1,183		5,649				292	08/25/2035
761118-FL-7	RALI Series 2005-QA9 Trust RALI 2005-QA9 CB3 5.087% 08/25/35		12/01/2024	Paydown		305,007	308,208	308,208	314,764		(9,757)		(9,757)		305,007				8,327	08/25/2035
761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 5.403% 09/25/35		12/01/2024	Paydown		36,659	44,488	31,573	30,628		6,030		6,030		36,659				1,496	09/25/2035
761118-JJ-8	RALI Series 2005-QS14 Trust RALI 2005-QS14 3A1 6.000% 09/25/35		12/01/2024	Paydown		52,612	61,265	56,555	57,039		(4,427)		(4,427)		52,612				2,392	09/25/2035
761118-MC-9	RALI Series 2005-QS16 Trust RALI 2005-QS16 A3 5.750% 11/25/35		12/01/2024	Paydown		50,422	59,250	51,459			(1,037)		(1,037)		50,422				842	11/25/2035
761118-QM-3	RALI Series 2005-QO5 Trust RALI 2005-QO5 A1 5.825% 01/25/46		12/01/2024	Paydown		702,312	623,597	459,986	405,140		203,927		203,927		702,312				23,066	01/25/2046
761118-QM-3	RALI Series 2005-QO5 Trust RALI 2005-QO5 A1 5.825% 01/25/46		08/09/2024	AAIA NonModco AAM		3,707,107	4,738,638	3,260,661	3,628,127		549		549		3,628,676		78,431	78,431	195,930	01/25/2046
761118-SZ-2	RALI Series 2006-QA1 Trust RALI 2006-QA1 A11 5.415% 01/25/36		12/01/2024	Paydown		302,527	270,329	196,326	196,697		105,830		105,830		302,527				11,291	01/25/2036
761118-TN-8	RALI Series 2006-QA2 Trust RALI 2006-QA2 1A1 4.703% 02/25/36		12/26/2024	Paydown		60,099	67,439	44,024	38,768		21,331		21,331		60,099				2,062	02/25/2036
761118-UZ-9	RALI Series 2006-QS2 Trust RALI 2006-QS2 1A18 0.020% 02/25/36		12/25/2024	Paydown															5	02/25/2036
761118-WP-9	RALI Series 2006-Q03 Trust RALI 2006-Q03 A1 4.873% 04/25/46		12/31/2024	Paydown			(26)	(8)			8		8						1	04/25/2046
761118-WQ-7	RALI Series 2006-Q03 Trust RALI 2006-Q03 A2 4.973% 04/25/46		12/31/2024	Paydown			(18)	(6)	(5)		5		5						1	04/25/2046
761118-WR-5	RALI Series 2006-Q03 Trust RALI 2006-Q03 A3 5.113% 04/25/46		12/31/2024	Paydown			(42)	(13)			13		13						2	04/25/2046
761118-XD-5	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A1 5.153% 03/25/36		12/25/2024	Paydown		11,441	14,771	12,142			(701)		(701)		11,441				241	03/25/2036
761118-XL-7	RALI Series 2006-QS3 Trust RALI 2006-QS3 1A8 4.853% 03/25/36		12/25/2024	Paydown		10,648	13,746	11,161			(514)		(514)		10,648				227	03/25/2036
761119-AF-3	Residential Asset Securitizati RAST 2006-A8 2A1 6.500% 08/25/36		09/01/2024	Paydown			(2,324)	(761)	(720)		720		720						20	08/25/2036
761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2 6.000% 08/25/36		11/01/2024	Paydown			(3,095)	(1,544)	(1,486)		1,486		1,486						(79)	08/25/2036
76111X-VG-5	RFMSI Series 2005-SA2 Trust RFMSI 2005-SA2 2A2 6.311% 06/25/35		12/01/2024	Paydown		109,333	109,777	99,209	101,577		7,756		7,756		109,333				3,718	06/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
76111X-WA-7	RFMSI Series 2005-SA3 Trust RFMSI 2005-SA3 2A1 5.989% 08/25/35		12/01/2024	Paydown		91,707	88,495	80,677	84,271		7,436		7,436		91,707				4,019	08/25/2035
76111X-YH-0	RFMSI Series 2005-SA4 Trust RFMSI 2005-SA4 2A1 5.662% 09/25/35		12/01/2024	Paydown		96,231	95,139	82,501	58,622		37,609		37,609		96,231				3,558	09/25/2035
761128-BL-0	Residential Asset Securitizati RAST 2007-A8 1A4 6.000% 08/25/37		12/01/2024	Paydown			21,297												2,260	08/25/2037
76112B-3G-3	RAAC Series 2006-SP1 Trust RAAC 2006-SP1 M2 5.278% 09/25/45		12/26/2024	Paydown			167,066	94,395	82,782		(95,864)		(95,864)						7,323	09/25/2045
76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.838% 09/19/35		12/01/2024	Paydown		80,544	80,552	67,379	61,478		15,064		15,064		80,544				1,358	09/19/2035
76112B-YB-0	GMACM Mortgage Loan Trust 2005 GMACM 2005-AR5 3A1 4.838% 09/19/35		08/08/2024	USAA - AAIA Modco AAM		460,291	629,457	531,348	515,428		(1,460)		(1,460)		513,968		(53,677)	(53,677)	19,088	09/19/2035
76112H-AA-5	Residential Asset Securitizati RAST 2006-A9CB A1 4.823% 09/25/36		12/25/2024	Paydown			26,320	4,203	2,226		(2,226)		(2,226)						909	09/25/2036
76112H-AC-1	Residential Asset Securitizati RAST 2006-A9CB A3 2.677% 09/25/36		12/25/2024	Paydown				7,232			(7,232)		(7,232)						308	09/25/2036
76113F-AZ-3	Residential Asset Securitizati RAST 2006-A6 2A10 6.000% 07/25/36		01/30/2024	Paydown		(159)					(159)		(159)		(159)				(2,324)	07/25/2036
76113N-AA-1	Residential Asset Securitizati RAST 2006-A7CB 1A1 4.953% 07/25/36		12/25/2024	Paydown		118,544	109,584	72,558	72,513		46,031		46,031		118,544				4,200	07/25/2036
76113N-AP-8	Residential Asset Securitizati RAST 2006-A7CB 3A1 6.500% 07/25/36		02/13/2024	ALRE - TDF Trust AAM		(823,045)	(2,617,874)	(842,442)	(828,360)						(828,360)		5,314	5,314	(10,399)	07/25/2036
76113N-AQ-6	Residential Asset Securitizati RAST 2006-A7CB 3A2 6.500% 07/25/36		12/01/2024	Paydown			(8,622)												205	07/25/2036
76114A-AB-6	Residential Asset Securitizati RAST 2006-R2 A2 6.000% 04/25/36		10/01/2024	Paydown			1,533	675	659		(659)		(659)						68	04/25/2036
76114B-AB-4	Residential Asset Securitizati RAST 2006-A14C 1A2 6.250% 12/25/36		10/01/2024	Paydown		46,756	31,967	27,438	26,792		19,965		19,965		46,756				1,737	12/25/2036
76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36		11/04/2024	Paydown			(9,982)	(655)	(545)		655		655						115	12/25/2036
76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5 6.000% 12/25/36		08/02/2024	AADE - FABN		8,097	145,011	9,869	9,869						9,869		(1,772)	(1,772)	2,614	12/25/2036
762009-AL-2	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 1A11 6.000% 06/25/37		11/01/2024	Paydown		8,277	11,817	10,400	10,299		(2,022)		(2,022)		8,277				263	06/25/2037
762009-BB-3	RFMSI Series 2007-S6 Trust RFMSI 2007-S6 2A4 6.000% 06/25/37		12/01/2024	Paydown		35,819	42,452	36,439	35,621		198		198		35,819				1,051	06/25/2037
76200Q-AA-8	RFMSI Series 2007-S8 Trust RFMSI 2007-S8 1A1 6.000% 09/25/37		12/01/2024	Paydown		4,218	15,402	11,601	10,668		(6,450)		(6,450)		4,218				467	09/25/2037
769138-AA-2	RIVERSIDE HEALTHCARE ASSOCIATI SR NTS SER 2021 3.310% 07/01/51		07/01/2024	Redemption 100.0000		331,122	331,122	331,122	331,122						331,122				10,960	07/01/2051
771196-BJ-0	Roche Holdings Inc Senior Unsecured 3.000% 11/10/25		06/14/2024	JPM SECURITIES LLC		4,088,406	4,200,000	4,661,807	4,361,786		(46,244)		(46,244)		4,315,543		(227,137)	(227,137)	75,950	11/10/2025
773903-AH-2	Rockwell Automation Inc Senior Unsecured 3.500% 03/01/29		09/23/2024	Barclays		488,055	500,000	498,330	499,064		122		122		499,187		(11,132)	(11,132)	18,618	03/01/2029
773903-AH-2	Rockwell Automation Inc Senior Unsecured 3.500% 03/01/29		08/09/2024	AAIA NonModco AAM		963,642	1,000,000	996,660	998,129		202		202		998,331		(34,689)	(34,689)	32,861	03/01/2029
778296-AF-0	Ross Stores Inc Senior Unsecured 0.875% 04/15/26		06/26/2024	Various		28,643,380	31,000,000	30,825,625	30,926,051		15,658		15,658		30,941,709		(2,298,329)	(2,298,329)	224,018	04/15/2026
78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49		09/03/2024	Various		14,115,850	14,250,000	14,250,000	14,250,000						14,250,000		(134,150)	(134,150)	637,982	07/25/2049
78396Y-AA-1	Sesac Finance LLC SESAC 2019-1 A2 5.216% 07/25/49		10/25/2024	Paydown		307,500	307,500	306,192	306,209		1,291		1,291		307,500				9,291	07/25/2049
78403D-AH-3	SBA Tower Trust SBAC 2014-2A C 3.869% 10/15/24		10/11/2024	Various		8,000,000	8,000,000	7,946,341	7,947,643		51,488		51,488		7,999,131		869	869	257,933	10/15/2024
78433L-AA-4	SCE Recovery Funding LLC Senior Secured 0.861% 11/15/31		11/15/2024	Redemption 100.0000		633,933	633,933	632,411	632,850		1,083		1,083		633,933				4,097	11/15/2031

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78433L-AG-1	SCE Recovery Funding LLC Senior Secured 4.697% 06/15/40		12/15/2024	Redemption 100.0000		618,221	618,221	618,165	618,221						618,221				15,405	06/15/2040
78433X-AB-6	Stonepeak 2021-1 ABS SALTT 2021-1A A 2.675% 02/28/33		12/15/2024	Paydown		1,761,519	1,761,519	1,761,517	1,761,646		(127)		(127)		1,761,519				20,901	02/28/2033
78433X-AC-4	Stonepeak 2021-1 ABS SALTT 2021-1A B 3.821% 02/28/33		12/15/2024	Paydown		3,138,676	3,138,676	3,105,485	3,106,272		32,404		32,404		3,138,676				54,113	02/28/2033
78434K-AA-5	SG Residential Mortgage Trust SGR 2022-2 A1 5.353% 08/25/62		12/01/2024	Paydown		3,465,459	3,465,459	3,463,293	3,465,459						3,465,459				112,103	08/25/2062
78434K-AB-3	SG Residential Mortgage Trust SGR 2022-2 A2 5.353% 08/25/62		12/01/2024	Paydown		288,788	288,788	283,495	287,306		1,482		1,482		288,788				4,514	08/25/2062
78436V-AA-9	SAIF Securitization Trust 2024 SAIF 2024-CES1 A 5.965% 07/25/54		12/25/2024	Paydown		415,544	415,544	415,536			8		8		415,544				5,657	07/25/2054
78444#-AA-4	SLHN BETHLEHEM 2018 CTL PT TR P/T CERTS 4.340% 03/15/38		12/15/2024	Redemption 100.0000		532,057	532,057	532,057	532,057						532,057				12,694	03/15/2038
78449A-AA-0	Slam 2021-1 Ltd SLAM 2021-1A A 2.434% 06/15/46		09/03/2024	Deutsche Bank Securities Inc		2,210,955	2,406,300	2,406,222	2,406,807		(69)		(69)		2,406,738		(195,784)	(195,784)	35,955	06/15/2046
78449A-AA-0	Slam 2021-1 Ltd SLAM 2021-1A A 2.434% 06/15/46		08/15/2024	Paydown		124,800	124,800	124,796	124,826		(26)		(26)		124,800				1,139	06/15/2046
78449A-AC-6	Slam 2021-1 Ltd SLAM 2021-1A B 3.422% 06/15/46		12/15/2024	Paydown		265,625	265,625	265,618	267,109		(1,484)		(1,484)		265,625				4,930	06/15/2046
78457J-AN-2	SMRT 2022-MINI SMRT 2022-MINI E 7.097% 01/15/39		02/14/2024	AAIA PRT Ded ATT ACRA1 Mod AAM															7,557	01/15/2039
78473N-AA-1	STARM Mortgage Loan Trust 2007 STARM 2007-1 1A1 6.414% 02/25/37		08/01/2024	Paydown		519							519		519				5	02/25/2037
78473N-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-1 2A1 5.748% 02/25/37		12/01/2024	Paydown		92,942	70,604	58,971	58,747		34,195		34,195		92,942				3,319	02/25/2037
78473W-AC-7	STARM Mortgage Loan Trust 2007 STARM 2007-4 2A1 5.445% 10/25/37		12/01/2024	Paydown		129,482	129,482	115,213	110,693		18,788		18,788		129,482				4,727	10/25/2037
78486Q-AE-1	SVB Financial Group Senior Unsecured 3.125% 06/05/30		01/18/2024	Various		25,118,595	38,349,000	22,303,850	22,303,968						22,303,968		2,814,627	2,814,627		06/05/2030
78486Q-AF-8	SVB Financial Group Senior Unsecured 1.800% 02/02/31		01/18/2024	Various		11,545,685	17,627,000	10,068,836	10,068,836						10,068,836		1,476,849	1,476,849		02/02/2031
78486Q-AH-4	SVB Financial Group Senior Unsecured 2.100% 05/15/28		01/18/2024	Deutsche Bank Securities Inc		5,895,000	9,000,000	5,409,450	5,409,450						5,409,450		485,550	485,550		05/15/2028
78488@-AG-0	SVF HOLDING REAL ESTATE INVEST SR GTD NTS SER A 4.110% 08/15/24		08/15/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				205,500	08/15/2024
78512*-AA-5	S&E Replacement Power LLC SR SECD NTS 4.120% 05/31/29		12/31/2024	Redemption 100.0000		1,090,150	1,090,150	1,090,150	1,090,150						1,090,150				23,567	05/31/2029
785592-AM-8	Sabine Pass Liquefaction LLC Senior Secured 5.625% 03/01/25		12/31/2024	Various		14,622,576	14,620,000	14,609,180	14,609,887		5,616		5,616		14,615,503		4,497	4,497	751,784	03/01/2025
785592-AS-5	Sabine Pass Liquefaction LLC Senior Secured 5.000% 03/15/27		01/18/2024	Morgan Stanley		31,188,144	31,200,000	31,264,287	31,251,288		(1,154)		(1,154)		31,250,134		(61,990)	(61,990)	550,333	03/15/2027
785778-EH-0	SACO I Inc SACO 2005-2 M4 5.473% 04/25/35		12/26/2024	Paydown		9,799	9,799	7,447	7,976		1,823		1,823		9,799				286	04/25/2035
785778-NH-0	SACO I Trust 2005-10 SACO 2005-10 1M 5.953% 06/25/36		11/25/2024	Paydown			(354)	(32)	(13)		32		32						19	06/25/2036
785778-NJ-6	SACO I Trust 2005-10 SACO 2005-10 2M1 5.710% 01/25/36		08/26/2024	Paydown		1,000	1,000				1,000		1,000		1,000					01/25/2036
785778-PH-8	SACO I Trust 2006-2 SACO 2006-2 1M 5.728% 06/25/36		07/25/2024	Paydown			(7,621)												36	06/25/2036
79466L-AG-9	Salesforce Inc Senior Unsecured 0.625% 07/15/24		07/15/2024	Maturity		21,429,000	21,429,000	21,418,071	21,427,027		1,973		1,973		21,429,000				133,931	07/15/2024
79466L-AH-7	Salesforce Inc Senior Unsecured 1.500% 07/15/28		09/13/2024	JPM SECURITIES LLC		7,339,440	8,000,000	7,958,720	7,972,753		4,127		4,127		7,976,880		(637,440)	(637,440)	140,333	07/15/2028
79466L-AJ-3	Salesforce Inc Senior Unsecured 1.950% 07/15/31		10/17/2024	Barclays		1,714,320	2,000,000	1,682,555	1,712,800		26,334		26,334		1,739,134		(24,814)	(24,814)	49,075	07/15/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
79466L-AK-0	Salesforce Inc Senior Unsecured 2.700% 07/15/41		05/23/2024	JPM SECURITIES LLC		2,455,775	3,500,000	2,373,718	2,383,998		15,643		15,643		2,399,641		56,134	56,134	82,163	07/15/2041
79466L-AL-8	Salesforce Inc Senior Unsecured 2.900% 07/15/51		05/23/2024	JPM SECURITIES LLC		2,587,640	4,000,000	2,514,696	2,520,790		9,560		9,560		2,530,351		57,289	57,289	100,856	07/15/2051
79588T-AC-4	Sammons Financial Group Inc Senior Unsecured 4.450% 05/12/27		09/23/2024	Various		21,300,050	21,500,000	21,549,131	21,517,614		(4,146)		(4,146)		21,513,469		(213,419)	(213,419)	829,183	05/12/2027
805564-QA-2	Saxon Asset Securities Trust 2 SAST 2004-2 MF1 6.000% 08/25/35		12/01/2024	Paydown		334,461	334,461	257,368	308,815		25,646		25,646		334,461				5,333	08/25/2035
806851-AG-6	Schlumberger Holdings Corp Senior Unsecured 4.000% 12/21/25		06/26/2024	Various		965,442	986,000	987,149	986,230		(89)		(89)		986,141		(20,699)	(20,699)	20,377	12/21/2025
806851-AH-4	Schlumberger Holdings Corp Senior Unsecured 4.300% 05/01/29		09/23/2024	Various		7,007,770	7,000,000	7,260,810	7,169,168		(22,684)		(22,684)		7,146,484		(138,714)	(138,714)	270,064	05/01/2029
806851-AJ-0	Schlumberger Holdings Corp Senior Unsecured 3.750% 05/01/24		05/01/2024	Maturity		2,000,000	2,000,000	1,962,168	1,989,106		10,894		10,894		2,000,000				37,500	05/01/2024
806851-AK-7	Schlumberger Holdings Corp Senior Unsecured 3.900% 05/17/28		09/13/2024	Various		8,958,846	9,022,000	8,816,845	3,944,079		8,860		8,860		8,808,410		150,436	150,436	192,866	05/17/2028
806851-AK-7	Schlumberger Holdings Corp Senior Unsecured 3.900% 05/17/28		08/09/2024	Various		6,078,229	6,243,000	6,456,938	6,353,596		(15,251)		(15,251)		6,338,345		(260,117)	(260,117)	177,197	05/17/2028
808513-BR-5	Charles Schwab Corp/The Senior Unsecured 1.150% 05/13/26		07/17/2024	Various		12,308,407	13,300,000	13,023,587	13,133,820		37,036		37,036		13,170,856		(862,449)	(862,449)	97,181	05/13/2026
808513-CG-8	Charles Schwab Corp/The Senior Unsecured 5.875% 08/24/26		01/19/2024	Morgan Stanley		1,631,184	1,600,000	1,594,176	1,594,701		130		130		1,594,830		36,354	36,354	38,906	08/24/2026
81211K-AY-6	Sealed Air Corp SENIOR 4.000% 12/01/27		09/03/2024	Sumitomo Mitsui Banking Corpor		961,250	1,000,000	1,016,250	1,008,543		(1,477)		(1,477)		1,007,066		(45,816)	(45,816)	30,333	12/01/2027
81211K-AY-6	Sealed Air Corp SENIOR 4.000% 12/01/27		06/26/2024	ALRE - DFL Trust AAM		936,794	1,000,000	1,016,250	1,008,543		(1,064)		(1,064)		1,007,478		(70,684)	(70,684)	22,889	12/01/2027
81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2 6.028% 08/25/34		10/25/2024	Paydown		225,882	225,882	202,887	(142,911)		37,543		37,543		225,882				1,277	08/25/2034
81375W-BV-7	Securitized Asset Backed Recei SABR 2004-DO2 M1 5.443% 09/25/34		12/26/2024	Paydown		62,537	62,537	62,494	66,804		(4,267)		(4,267)		62,537				2,492	09/25/2034
81377J-AB-9	Securitized Asset Backed Recei SABR 2007-HE1 A2A 4.573% 12/25/36		12/26/2024	Paydown		15,018	15,018	3,342	3,252		11,766		11,766		15,018				73	12/25/2036
81378G-AE-8	Securitized Asset Backed Recei SABR 2007-NC2 M1 4.798% 01/25/37		12/26/2024	Paydown			(1,696)	(367)	(230)		367		367							01/25/2037
816851-BG-3	Sempra Senior Unsecured 3.400% 02/01/28		09/23/2024	Various		3,394,720	3,500,000	3,475,465	3,489,026		1,852		1,852		3,490,879		(96,159)	(96,159)	136,519	02/01/2028
816851-BH-1	Sempra Senior Unsecured 3.800% 02/01/38		08/08/2024	ALRE - DFL Trust AAM		1,267,428	1,500,000	1,367,340	1,392,197		3,291		3,291		1,395,488		(128,061)	(128,061)	58,108	02/01/2038
816851-BM-0	Sempra Junior Subordinated 4.125% 04/01/52		05/23/2024	AARE Surplus AAM		22,677,813	24,500,000	24,500,000	24,500,000						24,500,000		(1,822,188)	(1,822,188)	651,292	04/01/2052
81728U-AA-2	Sensata Technologies Inc SENIOR 4.375% 02/15/30		06/26/2024	ALRE - DFL Trust AAM		1,902,801	2,062,000	2,067,217	2,065,610		(263)		(263)		2,065,347		(162,545)	(162,545)	78,184	02/15/2030
81743P-AA-4	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 1A 5.245% 04/20/33		12/20/2024	Paydown		75,610	75,610	72,589	73,020		2,590		2,590		75,610				2,093	04/20/2033
81743P-AH-9	Sequoia Mortgage Trust 2003-1 SEMT 2003-1 B1 5.805% 04/20/33		12/20/2024	Paydown		18,724	75,255	51,926	53,425		(34,702)		(34,702)		18,724				2,710	04/20/2033
81743P-AP-1	Sequoia Mortgage Trust 2003-2 SEMT 2003-2 A1 5.145% 06/20/33		12/20/2024	Paydown		62,190	62,190	58,540	60,503		1,687		1,687		62,190				1,529	06/20/2033
81743P-BJ-4	SEQUOIA MORTGAGE TRUST SEMT_03 SEMT 2003-4 1A2 5.928% 07/20/33		12/20/2024	Paydown		34,964	34,964	33,567	34,176		788		788		34,964				754	07/20/2033
81743P-CJ-3	Sequoia Mortgage Trust 2003-5 SEMT 2003-5 A1 5.105% 09/20/33		12/20/2024	Paydown		5,529	5,529	4,838	4,810		718		718		5,529				148	09/20/2033
81743Q-AG-9	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 2A1 4.741% 09/20/46		12/01/2024	Paydown		171,304	171,304	126,079	110,294		61,010		61,010		171,304				5,522	09/20/2046
81743Q-AJ-3	Sequoia Mortgage Trust 2006-1 SEMT 2006-1 3A1 4.925% 09/20/46		12/01/2024	Paydown		560,351	640,994	497,670	440,732		119,619		119,619		560,351				18,920	09/20/2046
81743S-AA-8	Sequoia Mortgage Trust 9 SEMT 9 1A 5.185% 09/20/32		12/20/2024	Paydown		45,747	45,747	43,416	43,613		2,134		2,134		45,747				1,346	09/20/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
81744A-AA-6	SEQUOIA MORTGAGE TRUST SEMT_11 SEMT 11 A 5.385% 12/20/32		12/20/2024	Paydown		75,406	75,406	75,015	75,053		353		353		75,406				2,343	12/20/2032
81744F-AA-5	Sequoia Mortgage Trust 2004-1 SEMT 2004-1 A 6.164% 02/20/34		12/20/2024	Paydown		295,037	295,037	285,303	284,744		10,293		10,293		295,037				9,306	02/20/2034
81744F-CG-0	Sequoia Mortgage Trust 2004-6 SEMT 2004-6 A1 5.527% 07/20/34		12/01/2024	Paydown		43,241	43,241	39,112	38,948		4,294		4,294		43,241				1,521	07/20/2034
81744F-CX-3	SEQUOIA MORTGAGE TRUST SEMT_04 SEMT 2004-7 A3A 5.918% 08/20/34		12/20/2024	Paydown		16,577	16,577	15,833	15,885		692		692		16,577				675	08/20/2034
81744F-EB-9	Sequoia Mortgage Trust 2004-9 SEMT 2004-9 B2 5.805% 10/20/34		12/20/2024	Paydown			(53,076)	(7,829)	(8,378)		8,378		8,378						300	10/20/2034
81744F-EY-9	Sequoia Mortgage Trust 2004-10 SEMT 2004-10 A4 5.524% 11/20/34		12/20/2024	Paydown		68,906	68,906	66,719	67,270		1,636		1,636		68,906				1,725	11/20/2034
81744F-FY-8	Sequoia Mortgage Trust 2004-12 SEMT 2004-12 A1 5.025% 01/20/35		12/20/2024	Paydown		76,710	76,710	75,854	75,969		741		741		76,710				2,406	01/20/2035
81744F-GP-6	Sequoia Mortgage Trust 2005-1 SEMT 2005-1 XA 0.021% 02/20/35		12/01/2024	Paydown															8	02/20/2035
81744L-AN-4	Sequoia Mortgage Trust 2007-2 SEMT 2007-2 2BA1 4.643% 06/20/37		12/01/2024	Paydown		157,069	156,385	140,105	140,074		17,086	91	16,995		157,069				3,511	06/20/2037
81745N-AG-4	Sequoia Mortgage Trust 2014-1 SEMT 2014-1 2AIO 0.245% 04/25/44		12/01/2024	Paydown				33	33		(33)		(33)						756	04/25/2044
81746P-CC-5	Sequoia Mortgage Trust 2016-1 SEMT 2016-1 B2 3.773% 06/25/46		12/01/2024	Paydown		150,754	150,754	142,419			8,336		8,336		150,754				2,842	06/25/2046
81761T-AC-9	ServiceMaster Funding LLC SERV 2020-1 A2II 3.337% 01/30/51		04/30/2024	Paydown		75,000	75,000	75,000	75,000						75,000				1,023	01/30/2051
81761T-AG-0	ServiceMaster Funding LLC SERV 2021-1 A2II 3.113% 07/30/51		04/01/2024	Paydown		232,000	232,000	232,131	232,038		(38)		(38)		232,000				2,708	07/30/2051
817826-AD-2	7-Eleven Inc Senior Unsecured 1.300% 02/10/28		10/25/2024	Various		14,408,920	16,000,000	15,824,245	15,890,970		18,487		18,487		15,909,457		(1,500,537)	(1,500,537)	234,867	02/10/2028
82340*-AA-5	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-A 6.950% 04/30/32		10/31/2024	Redemption 100.0000		84,605	84,605	84,605	84,605						84,605				5,880	04/30/2032
82340*-AB-3	SHEPHERDS FLAT FUNDING TRUST I P/T CERTS A-1-G 4.480% 04/30/32		10/31/2024	Redemption 100.0000		338,419	338,419	338,419	338,419						338,419				15,161	04/30/2032
82436#-AA-6	SHERWIN-WILLIAMS CTL TR - 2017 P/T CERTS 4.373% 03/15/37		12/15/2024	Redemption 100.0000		235,291	235,291	237,644	236,992		(1,702)		(1,702)		235,291				5,610	03/15/2037
82618*-AA-0	Siebert Williams Shank & Co LL SUB ROF 7.000% 08/31/27		01/08/2024	Redemption 100.0000		52,000,000	52,000,000	52,000,000	52,000,000						52,000,000				37,556	08/31/2027
828807-CY-1	Simon Property Group LP Senior Unsecured 3.250% 11/30/26		08/06/2024	Goldman Sachs		1,943,120	2,000,000	1,994,740	1,998,293		339		339		1,998,632		(55,512)	(55,512)	44,597	11/30/2026
828807-DC-8	Simon Property Group LP Senior Unsecured 3.375% 06/15/27		09/13/2024	Various		3,231,148	3,275,000	3,254,826	3,267,278		1,511		1,511		3,268,789		(37,641)	(37,641)	83,205	06/15/2027
828807-DE-4	Simon Property Group LP Senior Unsecured 3.375% 12/01/27		09/23/2024	Barclays		9,813,500	10,000,000	9,921,400	9,965,855		6,029		6,029		9,971,884		(158,384)	(158,384)	274,688	12/01/2027
83012A-AA-7	Sixth Street Specialty Lending Senior Unsecured 2.500% 08/01/26		08/06/2024	Various		5,912,955	6,320,000	6,098,549	6,114,153		26,078		26,078		6,140,230		(227,275)	(227,275)	147,300	08/01/2026
830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25		09/04/2024	Goldman Sachs		13,583,328	13,681,250	13,691,827	13,683,982		(869)		(869)		13,683,113		(99,785)	(99,785)	538,465	10/20/2025
830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25		10/20/2024	Various		12,896,750	12,896,750	12,826,135	12,707,260		56,989		56,989		12,896,750				270,107	10/20/2025
830867-AA-5	Delta Air Lines Inc / SkyMiles Senior Secured 4.500% 10/20/25		08/08/2024	Various		11,730,644	11,852,000	11,632,755	11,685,666		16,408		16,408		11,702,074		28,571	28,571	292,428	10/20/2025
830867-AB-3	Delta Air Lines Inc / SkyMiles Senior Secured 4.750% 10/20/28		09/10/2024	Various		105,252,984	106,071,000	109,081,778	107,715,289		(316,285)		(316,285)		107,399,005		(2,146,021)	(2,146,021)	4,450,180	10/20/2028
830867-AB-3	Delta Air Lines Inc / SkyMiles Senior Secured 4.750% 10/20/28		01/10/2024	AADE BLIC Modco AAM		18,134,249	18,469,000	18,163,469	18,245,292		1,594		1,594		18,246,886		(112,636)	(112,636)	194,951	10/20/2028
832248-BB-3	Smithfield Foods Inc Senior Unsecured 5.200% 04/01/29		06/26/2024	ALRE - DFL Trust AAM		4,025,449	4,131,000	4,745,891	4,543,175		(37,611)		(37,611)		4,505,564		(480,115)	(480,115)	158,722	04/01/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83405D-AD-0	Sofi Professional Loan Program SOFI 2017-C B 3.560% 07/25/40		06/25/2024	Paydown		800,000	800,000	781,480	787,774		12,226		12,226		800,000				13,139	07/25/2040
83416W-AA-1	Solar Star Funding LLC SR SECD NTS SER A 5.375% 06/30/35		12/30/2024	Redemption 100.0000		1,153,818	1,153,818	1,196,213	1,181,839		(28,022)		(28,022)		1,153,818				54,797	06/30/2035
83611M-CQ-9	Soundview Home Loan Trust 2005 SVHE 2005-1 M4 5.548% 04/25/35		12/26/2024	Paydown		201,692	201,692	200,432			1,260		1,260		201,692				1,797	04/25/2035
83613A-AQ-5	Soundview Home Loan Trust 2007 SVHE 2007-OPT4 2A2 5.403% 09/25/37		12/26/2024	Paydown		422,330	422,330	323,182	355,355		66,976		66,976		422,330				7,073	09/25/2037
83613G-AA-7	Soundview Home Loan Trust 2008 SVHE 2008-1 A1 5.953% 02/25/38		12/26/2024	Paydown		35,482	35,482	26,458	24,228		8,688		8,688		35,482				455	02/25/2038
84055*-AA-6	South Texas Electric Cooperati 1ST MTG SER 09B 5.410% 01/01/28		01/01/2024	Redemption 100.0000		764,706	764,706	764,706	764,706						764,706				20,685	01/01/2028
84055*-AB-4	South Texas Electric Cooperati 1ST MTG SER 09A 5.980% 01/01/40		01/01/2024	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				24,917	01/01/2040
84055*-AC-2	South Texas Electric Cooperati 1ST MTG SER 13A 3.300% 11/15/43		11/15/2024	Redemption 100.0000		366,667	366,667	366,667	366,667						366,667				9,075	11/15/2043
84055*-AE-8	South Texas Electric Cooperati 1ST MTG SER 18A 4.160% 08/15/48		08/15/2024	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				12,480	08/15/2048
842400-FQ-1	Southern California Edison Co Secured 4.500% 09/01/40		06/21/2024	ALRE - DFL Trust AAM		517,525	590,000	683,600	671,677		(1,813)		(1,813)		669,864		(152,338)	(152,338)	21,388	09/01/2040
842400-GN-7	Southern California Edison Co Secured 3.700% 08/01/25		05/30/2024	MMTL Modco AAM		8,138,492	8,330,000	8,845,526	8,549,498		(63,676)		(63,676)		8,485,821		(347,329)	(347,329)	255,986	08/01/2025
842400-GV-9	Southern California Edison Co Senior Secured 1.200% 02/01/26		06/26/2024	Various		14,985,440	16,000,000	15,965,920	15,986,352		3,172		3,172		15,989,523		(1,004,083)	(1,004,083)	173,867	02/01/2026
842400-HR-7	Southern California Edison Co Secured 5.450% 06/01/52		09/23/2024	Barclays		3,049,830	3,000,000	3,041,592	3,041,048		(480)		(480)		3,040,568		9,262	9,262	133,071	06/01/2052
842587-DM-6	Southern Co/The Senior Unsecured 5.150% 10/06/25		05/30/2024	MMTL Modco AAM		15,896,075	16,000,000	15,965,760	15,979,247		4,703		4,703		15,983,950		(87,875)	(87,875)	535,600	10/06/2025
8426EP-AG-3	Southern Co Gas Capital Corp Senior Unsecured 5.750% 09/15/33		05/29/2024	Royal Bank of Canada		10,096,500	10,000,000	9,989,400	9,989,649		345		345		9,989,994		106,506	106,506	408,889	09/15/2033
843646-AH-3	Southern Power Co Senior Unsecured 5.150% 09/15/41		06/21/2024	ALRE - DFL Trust AAM		1,897,998	2,000,000	2,064,780	2,053,957		(918)		(918)		2,053,038		(155,040)	(155,040)	78,967	09/15/2041
84751P-BZ-1	Specialty Underwriting & Resid SURF 2004-BC1 M1 5.218% 02/25/35		12/26/2024	Paydown		12,682	12,682	12,625			57		57		12,682				182	02/25/2035
84756N-AD-1	Spectra Energy Partners LP Senior Unsecured 4.750% 03/15/24		03/15/2024	Maturity		40,000,000	40,000,000	39,670,021	39,948,699		51,301		51,301		40,000,000				950,000	03/15/2024
84756N-AF-6	Spectra Energy Partners LP Senior Unsecured 3.500% 03/15/25		06/13/2024	MMTL Modco AAM		1,231,603	1,248,000	1,307,617	1,267,811		(9,311)		(9,311)		1,258,500		(26,898)	(26,898)	32,517	03/15/2025
84929X-AA-7	Spower Finance 3 LLC Sr Sec'd nts 6.370% 06/30/48		12/31/2024	Redemption 100.0000		605,986	605,986	605,986	605,986						605,986				24,720	06/30/2048
85208N-AE-0	Sprint Spectrum Co LLC / Sprin SPRNTS 2018-1 A2 5.152% 09/20/29		12/20/2024	Paydown		13,920,000	13,920,000	13,922,863	13,919,857		143		143		13,920,000				448,224	09/20/2029
85234#-AB-1	STADIUM FUNDING TRUST SR SECD NTS 5.000% 04/01/39		05/07/2024	Redemption 100.0000		646,899	646,899	646,899	646,899						646,899				12,197	04/01/2039
85234@-AA-5	ST CHARLES HEALTH SYSTEM INC SR NTS 4.420% 01/01/38		01/01/2024	Redemption 100.0000		1,449,664	1,449,664	1,449,664	1,449,664						1,449,664				32,038	01/01/2038
853496-AC-1	Standard Industries Inc/NY Senior Unsecured 5.000% 02/15/27		08/07/2024	AADE BLIC Modco AAM		1,955,550	2,000,000	2,000,000	2,000,000						2,000,000		(44,450)	(44,450)	97,778	02/15/2027
853496-AD-9	Standard Industries Inc/NY Senior Unsecured 4.750% 01/15/28		08/15/2024	ACRA RE II Surplus AAM		7,475,308	7,754,000	7,290,638	7,296,136		63,407		63,407		7,359,544		115,765	115,765	399,008	01/15/2028
855244-AU-3	Starbucks Corp Senior Unsecured 4.450% 08/15/49		01/31/2024	Various		4,701,736	5,270,000	4,526,142	4,537,089		1,124		1,124		4,538,213		163,523	163,523	108,789	08/15/2049
855244-AZ-2	Starbucks Corp Senior Unsecured 2.550% 11/15/30		02/08/2024	JPM SECURITIES LLC		6,005,365	6,931,000	5,946,105	5,952,150		13,769		13,769		5,965,919		39,445	39,445	42,712	11/15/2030
855244-BC-2	Starbucks Corp Senior Unsecured 3.000% 02/14/32		01/18/2024	Morgan Stanley		8,787,300	10,000,000	8,712,500	8,718,699		7,658		7,658		8,726,357		60,943	60,943	131,667	02/14/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
855244-BF-5	Starbucks Corp Senior Unsecured 4.800% 02/15/33		01/31/2024	HSBC SECURITIES (USA) INC		15,125,700	15,000,000	14,970,600	14,972,632		205		205		14,972,837		152,863	152,863	334,000	02/15/2033
855541-AA-6	STARM Mortgage Loan Trust 2007 STARM 2007-S1 1A 6.782% 01/25/37		12/01/2024	Paydown		238,366	238,366	220,299	195,712		42,654		42,654		238,366				5,148	01/25/2037
85571B-AL-9	Starwood Property Trust Inc Senior Unsecured 4.750% 03/15/25		03/19/2024	Jefferies & Co (PFI)		1,970,960	2,000,000	1,931,250	1,980,293		3,516		3,516		1,983,810		(12,850)	(12,850)	49,083	03/15/2025
85573A-AC-9	Starwood Mortgage Residential STAR 2020-1 A3 2.562% 02/25/50		12/01/2024	Paydown		127,411	127,411	119,384			8,027		8,027		127,411				741	02/25/2050
85730#-AA-2	STATE OF OKLAHOMA (OME) CTL PT P/T CERTS 3.670% 09/15/42		12/15/2024	Redemption 100.0000		288,520	288,520	288,520	288,520						288,520				5,768	09/15/2042
857477-BZ-5	State Street Corp Senior Unsecured 4.857% 01/26/26		12/27/2024	Various		7,245,274	7,250,000	7,250,000	7,250,000						7,250,000		(4,726)	(4,726)	451,397	01/26/2026
857477-CB-7	State Street Corp Senior Unsecured 5.104% 05/18/26		01/16/2024	Citigroup		1,499,430	1,500,000	1,500,000	1,500,000						1,500,000		(570)	(570)	12,760	05/18/2026
857477-CB-7	State Street Corp Senior Unsecured 5.104% 05/18/26		12/20/2024	AARE - PACS Trust AAM		2,001,782	2,000,000	2,000,000	2,000,000						2,000,000		1,782	1,782	111,154	05/18/2026
857477-CC-5	State Street Corp Senior Unsecured 5.159% 05/18/34		07/12/2024	JPM SECURITIES LLC		19,000,000	19,000,000	18,910,280	18,910,605		3,655		3,655		18,914,260		85,740	85,740	645,305	05/18/2034
857477-CD-3	State Street Corp Senior Unsecured 5.272% 08/03/26		07/11/2024	JPM SECURITIES LLC		8,051,280	8,000,000	8,000,000	8,000,000						8,000,000		51,280	51,280	397,157	08/03/2026
857477-CG-6	State Street Corp Senior Subordinated 6.113% 11/21/34		01/02/2024	Royal Bank of Canada		2,108,680	2,000,000	2,000,000	2,000,000						2,000,000		108,680	108,680	14,627	11/21/2034
858119-BF-6	Steel Dynamics Inc Senior Unsecured 5.000% 12/15/26		07/17/2024	Goldman Sachs		2,490,700	2,500,000	2,644,965	2,519,909		(11,318)		(11,318)		2,508,591		(17,891)	(17,891)	73,958	12/15/2026
858119-BF-6	Steel Dynamics Inc Senior Unsecured 5.000% 12/15/26		03/26/2024	AADE - CATALINA		2,504,173	2,532,000	2,544,586	2,533,860		(454)		(454)		2,533,406		(29,233)	(29,233)	35,518	12/15/2026
858119-BN-9	Steel Dynamics Inc Senior Unsecured 1.650% 10/15/27		09/23/2024	Various		3,239,864	3,499,000	3,474,612	3,485,464		2,540		2,540		3,488,004		(248,140)	(248,140)	54,366	10/15/2027
85855C-AA-8	Stellantis Finance US Inc Senior Unsecured 1.711% 01/29/27		05/23/2024	AARE Surplus AAM		2,184,845	2,400,000	2,400,000	2,400,000						2,400,000		(215,155)	(215,155)	33,536	01/29/2027
85855C-AD-2	Stellantis Finance US Inc Senior Unsecured 5.625% 01/12/28		05/14/2024	Bank of America		2,536,675	2,500,000	2,487,500	2,490,046		836		836		2,490,882		45,793	45,793	118,750	01/12/2028
85855C-AE-0	Stellantis Finance US Inc Senior Unsecured 6.375% 09/12/32		05/14/2024	Bank of America		8,993,510	8,500,000	8,492,520	8,493,251		221		221		8,493,472		500,038	500,038	367,271	09/12/2032
85917A-AB-6	Webster Financial Corp Subordinated 4.000% 12/30/29		05/08/2024	Various		10,532,145	12,000,000	11,668,874	11,695,262		14,836		14,836		11,710,098		(1,177,953)	(1,177,953)	174,285	12/30/2029
85917A-AC-4	Webster Financial Corp Subordinated 3.875% 11/01/30		07/23/2024	Various		40,154,467	44,000,000	44,499,100	44,256,854		(62,018)		(62,018)		44,194,836		(4,040,368)	(4,040,368)	1,060,882	11/01/2030
86157#-AA-4	STOLTHAVEN NEW ORLEANS LLC GTD SR SECD NTS 5.150% 07/17/29		07/17/2024	Redemption 100.0000		750,000	750,000	750,000	750,000						750,000				28,969	07/17/2029
86190B-AD-6	Store Master Funding I-VII XIV STR 2021-1A A4 3.700% 06/20/51		12/20/2024	Paydown		35,001	35,001	34,987	34,989		12		12		35,001				701	06/20/2051
862121-A@-9	STORE Capital Corp SR NTS SER B 5.240% 11/21/24		11/21/2024	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				786,000	11/21/2024
86212V-AA-2	Store Master Funding I-VII STR 2016-1A A1 3.960% 10/20/46		12/20/2024	Paydown		31,651	31,651	30,978	31,330		321		321		31,651				683	10/20/2046
86212V-AE-4	Store Master Funding I-VII STR 2018-1A A2 4.290% 10/20/48		12/20/2024	Paydown		180,000	180,000	180,124	180,343		(276)	67	(343)		180,000				4,184	10/20/2048
86212V-AF-1	Store Master Funding I-VII STR 2018-1A A3 4.400% 10/20/48		04/18/2024	Various		11,947,917	11,947,917	11,943,498	12,140,133		108,661		108,661		12,248,793		(300,876)	(300,876)	172,315	10/20/2048
86212V-AF-1	Store Master Funding I-VII STR 2018-1A A3 4.400% 10/20/48		03/20/2024	Paydown		31,250	31,250	31,238	31,753		(503)		(503)		31,250				229	10/20/2048
86212V-AG-9	Store Master Funding I-VII STR 2018-1A A4 4.740% 10/20/48		12/20/2024	Paydown		350,000	350,000	350,674	351,174		(1,174)		(1,174)		350,000				8,986	10/20/2048
86212X-AB-6	Store Master Funding I-VII and STR 2019-1 A2 3.650% 11/20/49		12/20/2024	Paydown		120,001	120,001	120,243	120,173		(173)		(173)		120,001				2,373	11/20/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86212X-AG-5	Store Master Funding I-VII XIV STR 2023-1A A2 6.920% 05/20/53		12/20/2024	Paydown		205,000	205,000	204,972	204,965		35		35		205,000				7,684	05/20/2053
86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54		12/20/2024	Paydown		8,167	8,167	8,164			2		2		8,167				185	05/20/2054
86213C-AB-1	STORE Master Funding I LLC STR 2015-1A A2 4.170% 04/20/45		12/20/2024	Paydown		100,765	100,765	97,173	23,226		3,745		3,745		100,765				2,275	04/20/2045
863576-AF-1	Structured Asset Securities Co SASC 2005-5 2A2 5.500% 04/25/35		12/01/2024	Paydown		165,979	163,139	153,147	153,020		12,959		12,959		165,979				6,551	04/25/2035
863579-B4-9	Structured Adjustable Rate Mor SARM 2005-21 3A1 4.581% 11/25/35		12/01/2024	Paydown		332,529	289,891	272,637	272,785		59,744		59,744		332,529				6,963	11/25/2035
863579-BP-2	Structured Adjustable Rate Mor SARM 2004-12 1A3 5.889% 09/25/34		12/01/2024	Paydown		6,759	6,759	6,768	6,771		(11)		(11)		6,759				220	09/25/2034
863579-FQ-6	Structured Adjustable Rate Mor SARM 2004-18 1A1 4.991% 12/25/34		08/01/2024	Paydown		189,188	189,188	166,353	166,923		22,265		22,265		189,188				4,014	12/25/2034
863579-FQ-6	Structured Adjustable Rate Mor SARM 2004-18 1A1 4.991% 12/25/34		08/09/2024	ALRe Corporate AAM		3,115,104	3,449,043	3,032,729	3,043,133		(20,187)		(20,187)		3,022,946		92,158	92,158	125,210	12/25/2034
863579-JH-2	Structured Adjustable Rate Mor SARM 2004-19 2A2 5.392% 01/25/35		12/01/2024	Paydown		86,446	141,941	126,493	124,094		(37,649)		(37,649)		86,446				3,310	01/25/2035
863579-KH-0	Structured Adjustable Rate Mor SARM 2005-2 A2 4.703% 02/25/35		12/25/2024	Paydown		21,330	21,330	18,370	20,132		1,197		1,197		21,330				607	02/25/2035
863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A 4.951% 02/25/35		12/01/2024	Paydown		49,724	49,724	47,571	37,455		1,030		1,030		49,724				978	02/25/2035
863579-LB-2	Structured Adjustable Rate Mor SARM 2005-1 3A 4.951% 02/25/35		08/02/2024	AAIA NonModco AAM		912,835	927,633	878,306	906,490		654		654		907,144		5,691	5,691	30,550	02/25/2035
863579-PU-6	Structured Adjustable Rate Mor SARM 2005-7 B11 5.361% 04/25/35		07/01/2024	Paydown			(15,181)	(2)	(2)		2		2						77	04/25/2035
863579-PU-6	Structured Adjustable Rate Mor SARM 2005-7 B11 5.361% 04/25/35		07/02/2024	AARE II Surplus ISG		131,210	240,765	38	38						38		131,173	131,173	7,445	04/25/2035
863579-RT-7	Structured Adjustable Rate Mor SARM 2005-11 3A 6.016% 05/25/35		12/01/2024	Paydown		95,079	128,953	117,585	9,116		(22,497)		(22,497)		95,079				3,671	05/25/2035
863579-VP-0	Structured Adjustable Rate Mor SARM 2005-17 4A1 5.219% 08/25/35		12/01/2024	Paydown		158,318	161,019	134,653	134,856		23,462		23,462		158,318				5,073	08/25/2035
863579-XC-7	Structured Adjustable Rate Mor SARM 2005-18 3A1 5.332% 09/25/35		12/01/2024	Paydown		1,363,659	1,243,109	841,857	842,029		521,631		521,631		1,363,659				37,604	09/25/2035
863579-XK-9	Structured Adjustable Rate Mor SARM 2005-18 6A1 5.331% 09/25/35		12/01/2024	Paydown		41,679	41,701	36,402	38,182		3,498		3,498		41,679				1,278	09/25/2035
863579-Y6-9	Structured Adjustable Rate Mor SARM 2006-3 4A 4.133% 04/25/36		12/01/2024	Paydown		14,134	14,172	9,099	8,818		5,316		5,316		14,134				410	04/25/2036
86358E-AL-0	Structured Asset Investment Lo SAIL 2003-BC2 A3 5.153% 04/25/33		12/26/2024	Paydown		38,339	38,339	38,083	38,329		10		10		38,339				1,063	04/25/2033
86358L-AA-8	Structured Asset Securities Co SASC 2006-ARS1 A1 4.673% 02/25/36		12/26/2024	Paydown		23,347	23,347	263	324		23,022		23,022		23,347				24	02/25/2036
86359A-S9-5	Structured Asset Securities Co SASC 2003-26A 3A5 6.419% 09/25/33		12/01/2024	Paydown		175,415	175,415	163,506	165,888		9,527		9,527		175,415				7,328	09/25/2033
86359A-ZF-3	Structured Asset Securities Co SASC 2003-22A B2 6.444% 06/25/33		11/01/2024	Paydown			13,857	3,430	3,615		(3,614)		(3,614)						100	06/25/2033
86359B-4V-0	Structured Asset Securities Co SASC 2005-4XS 1A4B 5.750% 03/25/35		12/01/2024	Paydown		98,860	98,860	92,196	99,794		(934)		(934)		98,860				2,144	03/25/2035
86359B-HT-1	Structured Asset Securities Co SASC 2004-4XS 1M2 4.813% 02/25/34		12/01/2024	Paydown			2,424	4	4		(4)		(4)							02/25/2034
86359B-V8-1	STRUCTURED ASSET SECURITIES CO SASC 2005-WF1 M2 5.158% 02/25/35		12/26/2024	Paydown		244,062	244,062	214,626	239,943		4,119		4,119		244,062				13,099	02/25/2035
86359D-BW-6	Structured Asset Securities Co SASC 2005-RF1 A 4.803% 03/25/35		12/25/2024	Paydown		408,977	408,977	357,557	357,922		51,055		51,055		408,977				10,204	03/25/2035
86359D-EX-1	Structured Asset Securities Co SASC 2005-RF2 A 4.803% 04/25/35		12/25/2024	Paydown		31,728	31,728	23,320	23,381		8,348		8,348		31,728				943	04/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86359D-KT-3	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3A 5.610% 07/25/35		12/01/2024	Paydown		31,954	32,423	28,066	28,978		2,977		2,977		31,954				589	07/25/2035
86359D-KU-0	Lehman XS Trust Series 2005-1 LXS 2005-1 3A3B 5.810% 07/25/35		12/01/2024	Paydown		128,745	130,633	100,671	102,929		25,816		25,816		128,745				2,376	07/25/2035
86359D-MC-8	Structured Asset Securities Co SASC 2005-RF3 1A 4.803% 06/25/35		12/25/2024	Paydown		411,832	411,832	357,710	358,763		53,069		53,069		411,832				11,209	06/25/2035
86359D-ME-4	Structured Asset Securities Co SASC 2005-RF3 2A 4.220% 06/25/35		12/01/2024	Paydown		65,712	65,712	59,805	56,653		9,059		9,059		65,712				1,200	06/25/2035
86359D-RS-8	Structured Asset Securities Co SASC 2005-RF5 1A 4.703% 07/25/35		12/25/2024	Paydown		1,001,378	1,001,378	874,090	878,982		122,396		122,396		1,001,378				26,287	07/25/2035
86359D-TE-7	Structured Asset Securities Co SASC 2005-SC1 1A1 4.993% 05/25/31		12/26/2024	Paydown		54,591	60,799	32,831	32,362		22,229		22,229		54,591				2,272	05/25/2031
86359L-AA-7	Structured Asset Mortgage Inve SAMI 2003-AR4 A1 5.181% 01/19/34		12/19/2024	Paydown		159,111	159,111	157,137	157,095		2,015		2,015		159,111				5,501	01/19/2034
86359L-AH-2	Structured Asset Mortgage Inve SAMI 2003-AR4 B1 5.606% 01/19/34		12/19/2024	Paydown		8,193	71,376	36,045	26,669	4,084	(22,560)		(18,476)		8,193				1,297	01/19/2034
86359L-BL-2	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR2 1A 5.061% 05/19/34		12/19/2024	Paydown		148,520	148,520	143,369	143,816		4,704		4,704		148,520				3,146	05/19/2034
86359L-BX-6	STRUCTURED ASSET MORTGAGE INVE SAMI 2004-AR3 1A1 5.081% 07/19/34		12/19/2024	Paydown		85,014	85,014	83,264	83,580		1,434		1,434		85,014				2,569	07/19/2034
86359L-DX-4	Structured Asset Mortgage Inve SAMI 2004-AR5 1A1 5.141% 10/19/34		12/19/2024	Paydown		60,776	60,776	59,280	59,263		1,513		1,513		60,776				1,400	10/19/2034
86359L-HB-8	Structured Asset Mortgage Inve SAMI 2005-AR1 B2 6.010% 04/19/35		08/19/2024	Paydown			1,000			14	(14)								5	04/19/2035
86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.913% 05/25/45		12/26/2024	Paydown		230,178	221,990	162,524	160,646		66,348		66,348		230,178				4,426	05/25/2045
86359L-HX-0	Structured Asset Mortgage Inve SAMI 2005-AR2 1A1 4.913% 05/25/45		07/02/2024	AARE II Surplus ISG		1,965,119	2,503,925	1,829,933	1,844,926		(26,156)		(26,156)		1,818,770		146,349	146,349	70,049	05/25/2045
86359L-JA-8	Structured Asset Mortgage Inve SAMI 2005-AR2 2A1 4.913% 05/25/45		07/25/2024	Paydown		243,192	243,192	236,368	236,748		6,444		6,444		243,192				4,958	05/25/2045
86359L-JA-8	Structured Asset Mortgage Inve SAMI 2005-AR2 2A1 4.913% 05/25/45		08/08/2024	ALRE - DFL Trust AAM		1,272,258	1,431,128	1,390,973	1,393,209		321		321		1,393,530		(121,271)	(121,271)	44,510	05/25/2045
86359L-JZ-3	Structured Asset Mortgage Inve SAMI 2005-AR3 1A1 4.993% 08/25/35		12/26/2024	Paydown		82,984	82,984	69,396	70,498		12,487		12,487		82,984				2,023	08/25/2035
86359L-NA-3	Structured Asset Mortgage Inve SAMI 2005-AR6 2A1 5.073% 09/25/45		12/26/2024	Paydown		526,344	526,344	478,647	489,618		36,726		36,726		526,344				12,735	09/25/2045
86359L-PN-3	Structured Asset Mortgage Inve SAMI 2005-AR5 B3 6.505% 07/19/35		01/19/2024	Paydown			28,160	59											174	07/19/2035
86359L-QS-1	Structured Asset Mortgage Inve SAMI 2005-AR7 5A1 6.285% 03/25/46		12/01/2024	Paydown		226,258	226,258	222,631	220,177		6,081		6,081		226,258				6,276	03/25/2046
86359L-QU-6	Structured Asset Mortgage Inve SAMI 2005-AR7 6A1 6.425% 03/25/46		12/01/2024	Paydown		14,913	14,913	11,326	13,567		1,345		1,345		14,913				457	03/25/2046
86359L-RG-6	Structured Asset Mortgage Inve SAMI 2005-AR7 B1 5.428% 03/25/46		12/25/2024	Paydown		271,165	331,279				271,165		271,165		271,165				7,511	03/25/2046
86359L-SN-0	Structured Asset Mortgage Inve SAMI 2006-AR2 A2 5.073% 02/25/36		12/26/2024	Paydown		139,858	103,478	62,210	50,969		77,405		77,405		139,858				2,186	02/25/2036
86359L-TH-2	Structured Asset Mortgage Inve SAMI 2006-AR1 3A2A 5.073% 02/25/36		12/26/2024	Paydown		92,611	80,230	15,475	9,414		77,266		77,266		92,611				1,315	02/25/2036
86359S-AD-6	Structured Asset Securities Co SASC 2006-BC5 A4 4.793% 12/25/36		12/26/2024	Paydown		38,848	38,848	34,963	36,057		2,791		2,791		38,848				913	12/25/2036
86360J-AP-6	Structured Asset Mortgage Inve SAMI 2006-AR5 4A2 4.993% 05/25/46		04/25/2024	Paydown			1,057	75	74		(74)		(74)						52	05/25/2046
86360Q-AB-1	STRUCTURED ASSET MORTGAGE INVE SAMI 2006-AR4 2A1 4.833% 06/25/36		12/26/2024	Paydown		27,335	27,335	24,807	26,377		958		958		27,335				492	06/25/2036
86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3 4.603% 09/25/36		12/26/2024	Paydown		318,756	318,756	298,671			20,085		20,085		318,756				4,323	09/25/2036

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
86361G-AC-0	Structured Asset Securities Co SASC 2006-BC2 A3 4.603% 09/25/36		01/08/2024	AADE BLIC Modco AAM		1,257,032	1,341,566	1,150,966	1,275,851		601		601		1,276,452		(19,420)	(19,420)	2,723	09/25/2036
86361H-AH-7	Structured Asset Mortgage Inve SAMI 2006-AR7 A5 4.913% 08/25/36		12/26/2024	Paydown		459,488	555,239	346,671	331,638		78,929		78,929		459,488				10,526	08/25/2036
86361P-AN-6	Structured Adjustable Rate Mor SARM 2006-9 4A1 4.542% 10/25/36		12/01/2024	Paydown		454,716	454,928	393,090	398,351		56,365		56,365		454,716				15,776	10/25/2036
86361Q-AJ-3	Structured Adjustable Rate Mor SARM 2006-10 3AF 4.853% 11/25/36		12/25/2024	Paydown		46,514	46,514	39,933	39,706		6,807		6,807		46,514				1,207	11/25/2036
86361W-AA-9	Structured Asset Mortgage Inve SAMI 2006-AR8 A1A 4.853% 10/25/36		12/26/2024	Paydown		104,558	104,558	91,034	91,251		13,308		13,308		104,558				1,883	10/25/2036
86361W-AE-1	Structured Asset Mortgage Inve SAMI 2006-AR8 A4A 4.953% 10/25/36		12/26/2024	Paydown		33,298	24,397	14,150	13,991		19,307		19,307		33,298				703	10/25/2036
86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG 4.573% 10/25/36		12/26/2024	Paydown		523,727	523,727	466,527	422,963		67,200	10,188	57,012		523,727				15,362	10/25/2036
86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG 4.573% 10/25/36		01/08/2024	AADE BLIC Modco AAM		725,833	834,471	726,723	726,723		346		346		727,070		(1,236)	(1,236)	2,430	10/25/2036
86361Y-AA-5	Structured Receivables Finance SFS 2006-B A 5.189% 03/15/38		12/15/2024	Paydown		359,648	359,648	364,242	361,759		(2,112)		(2,112)		359,648				10,559	03/15/2038
86362N-AB-6	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-8 1A2 6.167% 09/25/37		12/01/2024	Paydown		1,189,500	1,189,500	807,344	875,531		313,970		313,970		1,189,500				45,934	09/25/2037
86362R-AC-5	Structured Adjustable Rate Mor SARM 2006-12 2A1 4.566% 01/25/37		12/01/2024	Paydown		173,253	173,253	112,507	116,338		56,915		56,915		173,253				5,682	01/25/2037
86362V-AD-4	Structured Asset Securities Co SASC 2006-BC6 A4 4.623% 01/25/37		12/26/2024	Paydown		258,481	258,481	253,625			4,856		4,856		258,481				2,271	01/25/2037
86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1 4.753% 02/25/37		12/26/2024	Paydown		117,523	117,523	104,382			13,142		13,142		117,523				1,677	02/25/2037
86363D-AA-9	Structured Asset Mortgage Inve SAMI 2007-AR2 1A1 4.753% 02/25/37		01/08/2024	AADE BLIC Modco AAM		1,061,439	1,195,077	973,904	1,043,084		383		383		1,043,467		17,972	17,972	2,490	02/25/2037
86363G-AF-1	Structured Adjustable Rate Mor SARM 2007-3 3A1 4.783% 04/25/47		11/01/2024	Paydown			(6)	(3)	(3)		3		3							04/25/2047
86364D-AA-8	Structured Adjustable Rate Mor SARM 2007-7 1A1 5.053% 08/25/37		12/26/2024	Paydown		24,753	24,753	21,287	21,502		3,251		3,251		24,753				627	08/25/2037
863911-AC-7	Structured Asset Securities Co SASC 2006-RF4 2A1 6.000% 10/25/36		12/01/2024	Paydown		178,517	178,517	119,761	105,272		73,245		73,245		178,517				7,275	10/25/2036
864486-AK-1	Suburban Propane Partners LP/S Senior Unsecured 5.875% 03/01/27		03/19/2024	Various		3,946,920	4,000,000	4,000,000	4,000,000						4,000,000		(53,080)	(53,080)	130,556	03/01/2027
86765B-AS-8	Energy Transfer LP Senior Unsecured 5.950% 12/01/25		01/10/2024	AADE BLIC Modco AAM		567,572	562,000	560,511	561,649		4		4		561,653		5,919	5,919	3,623	12/01/2025
86765B-AT-6	Energy Transfer LP Senior Unsecured 3.900% 07/15/26		06/26/2024	JPM SECURITIES LLC		1,934,480	2,000,000	1,993,920	1,998,229		328		328		1,998,556		(64,076)	(64,076)	74,100	07/15/2026
86789M-AL-1	Suntrust Alternative Loan Trus STALT 2005-1F 2A1 5.103% 12/25/35		12/25/2024	Paydown		63,513	68,315	56,688	56,678		6,835		6,835		63,513				1,851	12/25/2035
86789M-AQ-0	Suntrust Alternative Loan Trus STALT 2005-1F 2A5 5.750% 12/25/35		12/01/2024	Paydown		51,566	55,445	48,689			2,877		2,877		51,566				1,220	12/25/2035
867914-BS-1	Truist Financial Corp Senior Unsecured 4.000% 05/01/25		07/17/2024	Various		7,902,640	8,000,000	8,360,357	8,136,691		(64,046)		(64,046)		8,072,645		(170,005)	(170,005)	228,444	05/01/2025
86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36		07/24/2024	Call 100.0000		504,291	504,291	504,291	504,291						504,291				19,152	12/23/2036
86909#-AA-5	Susquehanna (18 Properties) CT P/T CERTS 5.730% 12/23/36		12/23/2024	Redemption 100.0000		581,455	581,455	581,455	581,455						581,455				18,838	12/23/2036
869507-AA-1	SuttonPark Structured Settleme SPSS 2017-1A A 4.190% 01/15/71		11/15/2024	Paydown		486,406	486,406	486,162	486,215		191		191		486,406				10,676	01/15/2071
871503-AU-2	Gen Digital Inc Senior Unsecured 5.000% 04/15/25		03/19/2024	Various		5,806,303	5,840,000	5,735,266	5,781,315		9,783		9,783		5,791,098		15,205	15,205	126,533	04/15/2025
872227-AE-3	TBW Mortgage-Backed Trust 2007 TBW 2007-2 A3A 4.753% 07/25/37		12/26/2024	Paydown		271,800	271,800	95,946	97,733		175,807	1,740	174,067		271,800				1,830	07/25/2037

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 4.813% 01/25/37		12/26/2024	Paydown		270,915	270,915	65,768	46,640		204,863	1,530	203,333		270,915				1,709	01/25/2037
87222P-AB-9	TBW Mortgage-Backed Trust 2006 TBW 2006-6 A2A 4.813% 01/25/37		01/08/2024	AADE BLIC Modco AAM		806,748	3,254,408	826,290	814,145		1,039		1,039		815,185		(8,437)	(8,437)	6,851	01/25/2037
87227L-AA-5	Huntington National Bank/The Subordinated 4.125% 07/02/29		05/02/2024	Various		14,576,964	15,000,000	14,675,870	14,737,239		7,789		7,789		14,745,028		(168,064)	(168,064)	441,306	07/02/2029
87244B-AA-6	TGIF Funding LLC 2017-1A TGIF 2017-1A A2 6.202% 04/30/47		10/30/2024	Paydown		10,749,604	10,749,604	10,726,349	10,749,689		3,717	3,802	(85)		10,749,604				343,618	04/30/2047
872540-AQ-2	TJX Cos Inc/The Senior Unsecured 2.250% 09/15/26		06/26/2024	JPM SECURITIES LLC		9,415,600	10,000,000	10,788,200	10,356,975		(70,527)		(70,527)		10,286,449		(870,849)	(870,849)	176,250	09/15/2026
87264A-AX-3	T-Mobile USA Inc Senior Unsecured 4.375% 04/15/40		08/29/2024	Various		1,403,426	1,561,000	1,753,612	1,733,196		(4,802)		(4,802)		1,728,394		(324,968)	(324,968)	54,931	04/15/2040
87264A-BZ-7	T-Mobile USA Inc Senior Unsecured 1.500% 02/15/26		06/26/2024	JPM SECURITIES LLC		4,688,900	5,000,000	5,106,865	5,047,607		(11,324)		(11,324)		5,036,283		(347,383)	(347,383)	65,000	02/15/2026
87264A-CV-5	T-Mobile USA Inc Senior Unsecured 5.200% 01/15/33		09/23/2024	Barclays		24,822,960	24,000,000	23,535,449	23,575,470		27,220		27,220		23,602,691		1,220,269	1,220,269	1,487,200	01/15/2033
87264A-CY-9	T-Mobile USA Inc Senior Unsecured 5.050% 07/15/33		05/16/2024	Bank of America		2,448,050	2,500,000	2,320,825	2,323,979		5,410		5,410		2,329,389		118,661	118,661	106,962	07/15/2033
87332P-AA-8	TYSN 2023-CRNR Mortgage Trust TYSN 2023-CRNR A 6.580% 12/10/33		04/05/2024	Morgan Stanley		1,045,625	1,000,000	1,044,164			(410)		(410)		1,043,754		1,871	1,871	1,462	12/10/2033
87342R-AE-4	Taco Bell Funding LLC BELL 2018-1A A2II 4.940% 11/25/48		09/03/2024	Various		11,379,410	11,430,000	11,430,000	11,430,000						11,430,000		(50,590)	(50,590)	414,071	11/25/2048
87342R-AE-4	Taco Bell Funding LLC BELL 2018-1A A2II 4.940% 11/25/48		08/08/2024	AARE II Surplus ISG		4,747,751	4,762,500	4,762,500	4,762,500						4,762,500		(14,749)	(14,749)	165,341	11/25/2048
87612B-BG-6	Targa Resources Partners LP / Senior Unsecured 5.000% 01/15/28		01/10/2024	AADE BLIC Modco AAM		985,220	1,000,000	1,005,833	1,002,128		(25)		(25)		1,002,103		(16,884)	(16,884)	24,306	01/15/2028
87612B-BU-5	Targa Resources Partners LP / Senior Unsecured 4.000% 01/15/32		04/09/2024	Morgan Stanley		1,786,440	2,000,000	1,802,038	1,802,538		5,545		5,545		1,808,082		(21,642)	(21,642)	59,111	01/15/2032
87612E-BD-7	Target Corp Senior Unsecured 3.500% 07/01/24		07/01/2024	Maturity		1,000,000	1,000,000	1,058,910	1,003,516		(3,516)		(3,516)		1,000,000				35,000	07/01/2024
87612E-BL-9	Target Corp Senior Unsecured 2.250% 04/15/25		05/02/2024	MMTL Modco AAM		1,554,262	1,600,000	1,524,832	1,536,604		16,078		16,078		1,552,683		1,579	1,579	19,700	04/15/2025
87612E-BP-0	Target Corp Senior Unsecured 4.500% 09/15/32		01/18/2024	Morgan Stanley		36,802,875	37,500,000	37,263,650	37,273,664		1,212		1,212		37,274,877		(472,002)	(472,002)	595,313	09/15/2032
87612E-BR-6	Target Corp Senior Unsecured 4.800% 01/15/53		02/06/2024	US Bancorp Investment		9,552,800	10,000,000	8,311,900	8,317,651		2,371		2,371		8,320,021		1,232,779	1,232,779	270,667	01/15/2053
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1 6.000% 07/25/36		12/31/2024	AADE BLIC Modco AAM		(5,897,826)	(16,980,047)	(10,683,176)	(7,795,692)						(7,795,692)		1,897,866	1,897,866	(36,790)	07/25/2036
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1 6.000% 07/25/36		01/01/2024	AADE BLIC Modco AAM		5,897,826	16,980,047	10,683,176	7,795,692						7,795,692		(1,897,866)	(1,897,866)	36,790	07/25/2036
88035K-AA-7	TENET 2024-1A TENET 2024-1A A1 5.490% 10/20/54		12/20/2024	Paydown		6,309	6,309	6,305			4		4		6,309				36	10/20/2054
880451-AZ-2	Tennessee Gas Pipeline Co LLC SENIOR 2.900% 03/01/30		09/23/2024	Various		2,751,120	3,000,000	2,994,030	2,996,132		423		423		2,996,554		(245,434)	(245,434)	92,558	03/01/2030
88104L-AG-8	TerraForm Power Operating LLC SENIOR 4.750% 01/15/30		08/28/2024	ALRe Corporate AAM		8,145,007	8,600,000	8,642,000	8,622,984		(3,490)		(3,490)		8,619,494		(474,487)	(474,487)	457,293	01/15/2030
88105#-AA-3	TERRAFORM PHOENIX I LLC GTD SR SECD NTS 3.380% 12/31/43		12/31/2024	Various		1,323,752	1,323,752	1,263,117	998,540		60,636		60,636		1,323,752				26,027	12/31/2043
881561-FQ-2	Terwin Mortgage Trust Series T TMTS 2004-5HE M2 6.328% 06/25/35		05/28/2024	Paydown		130,227	130,227	109,982	95,793		34,434		34,434		130,227				1,712	06/25/2035
881561-FQ-2	Terwin Mortgage Trust Series T TMTS 2004-5HE M2 6.328% 06/25/35		07/02/2024	AARE II Surplus ISG		372,548	384,334	324,585	282,711		(18,439)		(18,439)		264,272		108,276	108,276	8,384	06/25/2035
881561-M3-5	Terwin Mortgage Trust 2006-1 TMTS 2006-1 1M1 5.158% 01/25/37		12/26/2024	Paydown		946,397	946,397	681,406	910,258		36,139		36,139		946,397				33,949	01/25/2037
881561-Z6-4	Terwin Mortgage Trust 2006-5 TMTS 2006-5 2A3 5.073% 06/25/37		12/26/2024	Paydown		494,952	494,952	284,946	264,536		230,416		230,416		494,952				7,574	06/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88156U-AV-2	Terwin Mortgage Trust 2006-8 TMTS 2006-8 2A1 0.350% 08/25/37		12/01/2024	Paydown		549,638	549,638	39,818	29,439		514,865		514,865		549,638				1,166	08/25/2037
88240T-AA-9	Texas Electric Market Stabiliz A-1 4.265% 08/01/34		08/01/2024	Paydown		712,215	712,215	712,205	712,263		(48)		(48)		712,215				22,859	08/01/2034
88240T-AB-7	Texas Electric Market Stabiliz A-2 4.966% 02/01/42		08/15/2024	ACRA RE II Surplus AAM		6,639,908	6,500,000	6,499,381	6,500,293		95		95		6,500,388		139,520	139,520	335,343	02/01/2042
882508-BK-9	Texas Instruments Inc Senior Unsecured 1.125% 09/15/26		08/06/2024	Goldman Sachs		1,875,480	2,000,000	2,000,000	2,000,000						2,000,000		(124,520)	(124,520)	20,125	09/15/2026
882508-CB-8	Texas Instruments Inc Senior Unsecured 4.900% 03/14/33		05/15/2024	Morgan Stanley		2,501,250	2,500,000	2,424,450	2,425,863		2,445		2,445		2,428,308		72,942	72,942	82,688	03/14/2033
882926-AA-6	Texas Instruments Inc Senior Unsecured 5.050% 05/18/63		06/10/2024	Citigroup		3,496,688	3,750,000	3,248,775	3,249,738		1,463		1,463		3,251,201		245,486	245,486	106,786	05/18/2063
883556-BZ-4	Thermo Fisher Scientific Inc Senior Unsecured 2.600% 10/01/29		09/23/2024	Barclays		9,355,900	10,000,000	10,803,900	10,535,734		(68,531)		(68,531)		10,467,203		(1,111,303)	(1,111,303)	254,944	10/01/2029
883556-CX-8	Thermo Fisher Scientific Inc Senior Unsecured 5.086% 08/10/33		05/30/2024	Citadel		4,341,568	4,400,000	4,296,336	4,298,677		3,488		3,488		4,302,165		39,403	39,403	180,892	08/10/2033
883556-CY-6	Thermo Fisher Scientific Inc Senior Unsecured 5.404% 08/10/43		05/23/2024	JPM SECURITIES LLC		2,994,780	3,000,000	3,000,000	3,000,000						3,000,000		(5,220)	(5,220)	129,696	08/10/2043
883556-CZ-3	Thermo Fisher Scientific Inc Senior Unsecured 5.000% 12/05/26		01/22/2024	Morgan Stanley		32,313,280	32,000,000	31,977,920	31,978,419		442		442		31,978,861		334,419	334,419	217,778	12/05/2026
883556-CZ-3	Thermo Fisher Scientific Inc Senior Unsecured 5.000% 12/05/26		01/10/2024	AADE BLIC Modco AAM		8,087,490	8,000,000	7,994,480	7,994,605		43		43		7,994,648		92,842	92,842	38,889	12/05/2026
883556-DB-5	Thermo Fisher Scientific Inc Senior Unsecured 5.200% 01/31/34		06/14/2024	Various		21,221,010	21,000,000	20,967,660	20,967,660		2,639		2,639		20,970,299		250,711	250,711	507,433	01/31/2034
88428L-AA-0	Third Point Re USA Holdings In Senior Unsecured 7.000% 02/13/25		04/22/2024	Various		37,657,595	37,250,000	37,375,000	37,284,162		(9,221)		(9,221)		37,274,941		(24,941)	(24,941)	2,196,629	02/13/2025
885220-JW-4	Thornburg Mortgage Securities TMST 2005-4 B1 4.639% 12/25/45		09/02/2024	Paydown			988	572	3		(572)		(572)						568	12/25/2045
88522A-AD-3	Thornburg Mortgage Securities TMST 2006-4 A2C 5.432% 07/25/36		12/26/2024	Paydown		646	646				646		646		646				2,103	07/25/2036
88576P-AG-8	321 Henderson Receivables LLC HENDR 2005-1A B 5.243% 10/15/55		12/15/2024	Paydown		151,108	151,108	131,842	143,116		7,993		7,993		151,108				4,185	10/15/2055
88576V-AA-8	321 Henderson Receivables V LL HENDR 2008-3A A1 8.000% 06/15/45		12/15/2024	Paydown		1,580	1,580	1,743			(163)		(163)		1,580				11	06/15/2045
88576X-AB-2	321 Henderson Receivables VI L HENDR 2010-1A B 9.310% 07/15/61		12/15/2024	Paydown		995,327	995,327	1,137,549	1,030,914		(35,588)		(35,588)		995,327				52,327	07/15/2061
88655A-AJ-9	TIF Funding III LLC TIF 2024-2A C 6.270% 07/20/49		12/20/2024	Paydown		275,000	275,000	274,902			98		98		275,000				4,461	07/20/2049
89169D-AA-9	Towd Point Mortgage Trust 2017 TPMT 2017-3 A1 2.750% 07/25/57		12/01/2024	Paydown		14,731	14,731	13,700	14,147		584		584		14,731				209	07/25/2057
89171D-AG-2	Towd Point Mortgage Trust TPMT 2015-1 B1 4.748% 10/25/53		06/21/2024	ALRE - DFL Trust AAM		237,852	250,000	177,500	183,413		2,928		2,928		186,340		51,512	51,512	6,316	10/25/2053
89171V-AD-9	Towd Point Mortgage Trust 2015 TPMT 2015-5 M2 3.500% 05/25/55		09/04/2024	Various		30,477,722	30,961,496	29,217,472	30,683,182		59,269		59,269		30,742,451		(264,728)	(264,728)	824,780	05/25/2055
89171V-AD-9	Towd Point Mortgage Trust 2015 TPMT 2015-5 M2 3.500% 05/25/55		09/01/2024	Paydown		17,192,251	17,192,251	16,205,303	17,038,345		153,906		153,906		17,192,251				272,182	05/25/2055
89171V-AD-9	Towd Point Mortgage Trust 2015 TPMT 2015-5 M2 3.500% 05/25/55		08/02/2024	AADE - FABN		3,709,655	3,768,984	3,514,955	3,736,536		5,876		5,876		3,742,413		(32,758)	(32,758)	88,309	05/25/2055
89171V-AE-7	Towd Point Mortgage Trust 2015 TPMT 2015-5 B1 4.033% 05/25/55		09/04/2024	Various		48,039,069	49,050,741	43,764,225	47,427,241		272,986		272,986		47,700,227		338,842	338,842	1,483,030	05/25/2055
89172E-AG-9	Towd Point Mortgage Trust 2016 TPMT 2016-1 M2 3.500% 02/25/55		09/04/2024	WELLS FARGO SECURITIES		4,960,388	5,077,000	5,046,507	5,056,972		3,225		3,225		5,060,197		(99,809)	(99,809)	135,246	02/25/2055
89172U-AF-5	Towd Point Mortgage Trust 2016 TPMT 2016-4 B2 4.025% 07/25/56		08/08/2024	Various		1,890,659	2,000,000	2,044,808	2,015,428		(4,017)		(4,017)		2,011,411		(120,752)	(120,752)	55,188	07/25/2056
89175T-AB-4	Towd Point Mortgage Trust 2018 TPMT 2018-4 A2 3.000% 06/25/58		06/21/2024	ALRE - DFL Trust AAM		166,644	200,000	138,000	141,692		1,803		1,803		143,495		23,149	23,149	3,333	06/25/2058

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89175T-AD-0	Towd Point Mortgage Trust 2018 TPMT 2018-4 M2 3.000% 06/25/58		08/08/2024	USAA - AAIA Modco AAM		763,053	1,000,000	907,932	924,710		2,090		2,090		926,800		(163,747)	(163,747)	20,583	06/25/2058
89175V-AE-3	Towd Point Mortgage Trust 2018 TPMT 2018-2 B1 3.811% 03/25/58		08/08/2024	ALRE - DFL Trust AAM		874,004	1,000,000	963,926	964,153		(927)		(927)		963,225		(89,222)	(89,222)	25,730	03/25/2058
89176L-AE-4	Towd Point Mortgage Trust 2018 TPMT 2018-6 M2 3.750% 03/25/58		08/08/2024	ALRE - DFL Trust AAM		849,351	1,000,000	991,078	988,349		320		320		988,668		(139,317)	(139,317)	25,729	03/25/2058
89176V-AD-4	Towd Point Mortgage Trust 2018 TPMT 2018-5 M2 3.250% 07/25/58		08/08/2024	USAA - AAIA Modco AAM		800,119	1,000,000	943,987	955,065		1,184		1,184		956,249		(156,131)	(156,131)	22,299	07/25/2058
89177L-AE-3	Towd Point Mortgage Trust 2019 TPMT 2019-3 M1 4.250% 02/25/59		06/21/2024	ALRE - DFL Trust AAM		135,401	150,000	108,000	109,369		829		829		110,198		25,204	25,204	3,318	02/25/2059
89177L-AM-5	Towd Point Mortgage Trust 2019 TPMT 2019-3 A1 3.750% 02/25/59		06/01/2024	Paydown		28,516	28,516	25,380	25,668		2,848		2,848		28,516				314	02/25/2059
89177L-AM-5	Towd Point Mortgage Trust 2019 TPMT 2019-3 A1 3.750% 02/25/59		06/21/2024	ALRE - DFL Trust AAM		308,100	320,820	285,530	288,775		1,632		1,632		290,407		17,692	17,692	6,684	02/25/2059
89236T-GT-6	Toyota Motor Credit Corp Senior Unsecured 1.800% 02/13/25		08/09/2024	AAIA NonModco AAM		7,865,272	8,000,000	7,557,901	7,789,482		112,878		112,878		7,902,360		(37,088)	(37,088)	142,400	02/13/2025
89236T-GX-7	Toyota Motor Credit Corp Senior Unsecured 3.000% 04/01/25		05/02/2024	MMTL Modco AAM		1,564,696	1,600,000	1,541,216	1,550,657		12,926		12,926		1,563,583		1,113	1,113	28,133	04/01/2025
89236T-KG-9	Toyota Motor Credit Corp Senior Unsecured 4.400% 09/20/24		09/20/2024	Various		50,000,000	50,000,000	49,998,000	49,999,262		738		738		50,000,000				2,200,000	09/20/2024
89236T-KU-8	Toyota Motor Credit Corp Senior Unsecured 4.550% 05/17/30		05/07/2024	JPM SECURITIES LLC		2,442,850	2,500,000	2,372,400	2,376,043		5,828		5,828		2,381,872		60,978	60,978	54,347	05/17/2030
89236T-KZ-7	Toyota Motor Credit Corp Senior Unsecured 5.600% 09/11/25		12/27/2024	Various		5,031,413	5,000,000	5,056,600	5,054,949		(31,168)		(31,168)		5,023,782		7,631	7,631	360,267	09/11/2025
89236T-LJ-2	Toyota Motor Credit Corp Senior Unsecured 4.800% 01/05/26		01/05/2024	BNP Paribas		5,396,436	5,400,000	5,395,842			22		22		5,395,864		572	572	2,880	01/05/2026
89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC VUMC 2018-1 NOTE 4.920% 07/01/48		12/01/2024	Paydown		201,598	201,598	201,598	201,598						201,598				5,994	07/01/2048
893574-AH-6	Transcontinental Gas Pipe Line Senior Unsecured 7.850% 02/01/26		06/14/2024	JPM SECURITIES LLC		9,283,950	9,000,000	11,429,460	9,579,708		(142,158)		(142,158)		9,437,550		(153,600)	(153,600)	620,150	02/01/2026
893647-BE-6	TransDigm Inc Secured 6.250% 03/15/26		02/27/2024	Various		9,000,000	9,000,000	8,900,476	8,924,344		75,656		75,656		9,000,000				253,125	03/15/2026
893928-AA-5	TRANSPORT LICENSE INVESTORS TR P/T CERTS CL A 4.380% 01/25/40		10/25/2024	Various		397,662	397,662	383,481	253,888		14,181		14,181		397,662				(4,061)	01/25/2040
89395#-AA-0	TRANSOURCE ENERGY LLC SR NTS 2.750% 03/31/50		09/15/2024	Redemption 100.0000		202,071	202,071	202,071	202,071						202,071				4,177	03/31/2050
89407#-AG-3	TRANSWESTERN PIPELINE COMPANY SR NTS SER B 5.660% 12/09/24		12/09/2024	Various		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				792,400	12/09/2024
89417E-AQ-2	Travelers Cos Inc/The Senior Unsecured 2.550% 04/27/50		04/09/2024	Various		1,864,335	3,000,000	1,805,850	1,830,186		5,368		5,368		1,835,554		28,781	28,781	33,469	04/27/2050
89420G-AE-9	Travelers Property Casualty Co Senior Unsecured 6.375% 03/15/33		10/10/2024	Various		2,925,191	2,617,000	2,487,667	2,552,939		3,960		3,960		2,556,899		368,292	368,292	177,259	03/15/2033
896516-AA-9	Trinity Health Corp BDS SER 2015 4.125% 12/01/45		08/08/2024	ALRe Corporate AAM		440,045	500,000	493,035	493,813		106		106		493,919		(53,874)	(53,874)	14,151	12/01/2045
89788J-AD-1	Truist Bank Senior Unsecured 5.520% 01/17/24		01/17/2024	Various		25,000,000	25,000,000	24,892,144	24,995,590		4,410		4,410		25,000,000				355,235	01/17/2024
89788K-AA-4	Truist Bank Subordinated 2.250% 03/11/30		09/13/2024	Various		32,880,832	37,869,000	35,865,376	35,769,531		167,264		167,264		35,936,795		(3,055,963)	(3,055,963)	799,334	03/11/2030
89788M-AD-4	Truist Financial Corp Senior Unsecured 1.267% 03/02/27		02/06/2024	JPM SECURITIES LLC		1,837,580	2,000,000	2,000,000	2,000,000						2,000,000		(162,420)	(162,420)	10,981	03/02/2027
89788M-AE-2	Truist Financial Corp Senior Unsecured 1.887% 06/07/29		02/06/2024	Various		13,409,825	15,500,000	15,500,000	15,500,000						15,500,000		(2,090,175)	(2,090,175)	49,560	06/07/2029
89854D-A*-2	Tsg Entertainment Finance LLC TSGE 2017-1 NOTE 6.250% 09/25/31		01/04/2024	Paydown		33,170,918	33,170,918	33,170,918	33,170,918						33,170,918				108,951	09/25/2031
90185R-AA-6	2 BROADWAY 2006 TRUST P/T CERTS 06-A-1 5.980% 09/15/29		09/15/2024	Redemption 100.0000		525,954	525,954	525,954	525,954						525,954				23,477	09/15/2029
90219#-AA-2	2700 MIDDLEFIELD (SAN MATEO CN P/T CERTS 5.320% 05/15/43		12/15/2024	Redemption 100.0000		276,119	276,119	276,119	276,119						276,119				8,028	05/15/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COO SR SECD NTS 3.850% 05/31/29		12/31/2024	Redemption 100.0000		1,878,950	1,878,950	1,878,950	1,878,950						1,878,950				39,414	05/31/2029
902494-BC-6	Tyson Foods Inc Senior Unsecured 3.550% 06/02/27		09/13/2024	Various		11,795,160	12,000,000	13,437,060	12,757,625		(167,072)		(167,072)		12,590,553		(795,393)	(795,393)	336,067	06/02/2027
902494-BJ-1	Tyson Foods Inc Senior Unsecured 4.000% 03/01/26		06/14/2024	Various		3,177,478	3,250,000	3,282,067	3,269,532		(4,368)		(4,368)		3,265,164		(87,687)	(87,687)	102,750	03/01/2026
90274*-AA-8	UFI-NOR HANSCOM FEDL RECV TR P/T CERTS 3.276% 03/01/40		03/01/2024	Redemption 100.0000		1,184,774	1,184,774	1,184,774	1,184,774						1,184,774				38,818	03/01/2040
90274@-AA-6	UFI-JCI SANFORD CPPC TR P/T CERTS 3.660% 03/01/38		12/01/2024	Redemption 100.0000		1,143,768	1,143,768	1,143,768	1,143,768						1,143,768				26,283	03/01/2038
90279@-AA-1	UFI-JCI BCPS CPPC RECEIVABLES P/T CERTS SER 17 4.150% 03/01/38		12/01/2024	Redemption 100.0000		1,160,476	1,160,476	1,160,476	1,160,476						1,160,476				30,495	03/01/2038
90357#-AW-6	BNSF 2006-V STATUTORY TRUST SER A EQUIP NTS 5.510% 04/01/24		04/01/2024	Redemption 100.0000		46,581	46,581	46,581	46,581						46,581				1,283	04/01/2024
90357#-AX-4	BNSF 2006-V STATUTORY TRUST SER B EQUIP NTS 5.510% 04/01/24		04/01/2024	Redemption 100.0000		429,578	429,578	429,578	429,578						429,578				11,835	04/01/2024
90357#-AY-2	BNSF 2006-V STATUTORY TRUST SER C EQUIP NTS 5.510% 04/01/24		04/01/2024	Redemption 100.0000		221,363	221,363	221,363	221,363						221,363				6,099	04/01/2024
90357#-AZ-9	BNSF 2006-V STATUTORY TRUST SER D EQUIP NTS 5.510% 04/01/24		04/01/2024	Redemption 100.0000		52,906	52,906	52,906	52,906						52,906				1,458	04/01/2024
90357#-BA-3	BNSF 2006-V STATUTORY TRUST SER E EQUIP NTS 5.510% 04/01/24		04/01/2024	Redemption 100.0000		14,954	14,954	14,954	14,954						14,954				412	04/01/2024
90357#-BB-1	BNSF 2006-V STATUTORY TRUST SER F EQUIP NTS 5.510% 04/01/24		04/01/2024	Redemption 100.0000		16,684	16,684	16,684	16,684						16,684				460	04/01/2024
90362@-AA-9	UTF GATEWAY 2011 PP PT TR P/T CERTS 4.900% 11/01/27		12/01/2024	Redemption 100.0000		379,908	379,908	379,908	379,907		1		1		379,908				10,159	11/01/2027
907818-DL-9	Union Pacific Corp Senior Unsecured 4.300% 06/15/42		06/21/2024	ALRE - DFL Trust AAM		8,603	10,000	10,311	10,232		(4)		(4)		10,228		(1,625)	(1,625)	222	06/15/2042
907818-EF-1	Union Pacific Corp Senior Unsecured 4.050% 11/15/45		08/29/2024	STAR Non-Modco FWH		2,103,912	2,450,000	2,404,698	2,410,316		750		750		2,411,066		(307,154)	(307,154)	78,278	11/15/2045
907818-FC-7	Union Pacific Corp Senior Unsecured 4.300% 03/01/49		08/08/2024	ALRe Corporate AAM		430,969	500,000	496,485	496,803		43		43		496,846		(65,877)	(65,877)	20,126	03/01/2049
907818-FS-2	Union Pacific Corp Senior Unsecured 3.799% 04/06/71		08/06/2024	Goldman Sachs		1,037,204	1,400,000	1,021,787	1,023,310		1,081		1,081		1,024,391		12,813	12,813	44,469	04/06/2071
909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31		09/01/2024	Various		659,217	659,217	659,217	659,217						659,217				17,304	09/01/2031
90931C-AA-6	United Airlines 2019-1 Class A Secured 4.150% 02/25/33		08/25/2024	Various		497,181	497,181	494,554	450,932		2,627		2,627		497,181				14,515	02/25/2033
90931C-AA-6	United Airlines 2019-1 Class A Secured 4.150% 02/25/33		08/08/2024	USAA - AAIA NonModco AAM		1,327,711	1,407,667	1,407,667	1,407,667						1,407,667		(79,955)	(79,955)	55,660	02/25/2033
90931G-AA-7	United Airlines 2020-1 Class A Secured 5.875% 10/15/27		06/26/2024	JPM SECURITIES LLC		11,043,629	11,019,167	11,019,167	11,019,167						11,019,167		24,463	24,463	453,163	10/15/2027
90931G-AA-7	United Airlines 2020-1 Class A Secured 5.875% 10/15/27		10/15/2024	Various		8,306,163	8,306,163	8,307,662	6,659,144		(5,120)		(5,120)		8,306,163				205,914	10/15/2027
90931G-AA-7	United Airlines 2020-1 Class A Secured 5.875% 10/15/27		08/09/2024	Various		16,799,947	16,597,212	16,533,613	16,546,255		669		669		16,546,924		253,024	253,024	796,320	10/15/2027
90932L-AA-5	United Airlines 2015-1 Class A Secured 3.450% 06/01/29		12/01/2024	Redemption 100.0000		386,826	386,826	412,524	401,724		(14,899)		(14,899)		386,826				10,009	06/01/2029
90932L-AJ-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36		07/09/2024	Various		5,039,945	5,000,000	5,000,000	5,000,000						5,000,000		39,945	39,945	303,292	01/15/2036
90932L-AJ-6	United Airlines 2023-1 Class A Secured 5.800% 01/15/36		07/15/2024	Various		301,630	301,630	304,685	11,172		(3,055)		(3,055)		301,630				9,116	01/15/2036
911312-BL-9	United Parcel Service Inc Senior Unsecured 2.800% 11/15/24		08/09/2024	AAIA NonModco AAM		1,192,177	1,200,000	1,222,522	1,203,197		(2,751)		(2,751)		1,200,446		(8,270)	(8,270)	24,640	11/15/2024
911312-BM-7	United Parcel Service Inc Senior Unsecured 3.050% 11/15/27		09/13/2024	JPM SECURITIES LLC		4,877,100	5,000,000	5,578,400	5,329,248		(63,313)		(63,313)		5,265,935		(388,835)	(388,835)	127,507	11/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
911312-BX-3	United Parcel Service Inc Senior Unsecured 3.900% 04/01/25		12/27/2024	Various		7,567,897	7,600,000	7,480,356	7,489,228		70,411		70,411		7,559,639		8,257	8,257	326,473	04/01/2025
911312-BZ-8	United Parcel Service Inc Senior Unsecured 4.875% 03/03/33		06/14/2024	Various		11,548,605	11,500,000	11,263,710	11,268,016		10,066		10,066		11,278,082		270,523	270,523	314,302	03/03/2033
91159H-HM-5	US Bancorp Subordinated 3.100% 04/27/26		09/13/2024	Various		15,957,338	16,250,000	16,755,908	16,440,842		(59,140)		(59,140)		16,381,702		(424,364)	(424,364)	446,378	04/27/2026
91159H-HN-3	US Bancorp Senior Unsecured 2.375% 07/22/26		06/26/2024	JPM SECURITIES LLC		7,532,400	8,000,000	8,231,067	8,130,929		(25,424)		(25,424)		8,105,505		(573,105)	(573,105)	176,806	07/22/2026
912828-WJ-5	United States Treasury Note/Bo TREASURY NOTE 2.500% 05/15/24		05/15/2024	Maturity		3,245,000	3,245,000	3,260,211	3,245,742		(742)		(742)		3,245,000				40,465	05/15/2024
913017-BJ-7	RTX Corp Senior Unsecured 5.400% 05/01/35		05/06/2024	JPM SECURITIES LLC		5,967,540	6,000,000	5,797,080	5,800,778		4,435		4,435		5,805,213		162,327	162,327	168,300	05/01/2035
913017-BJ-7	RTX Corp Senior Unsecured 5.400% 05/01/35		08/08/2024	ALRE - DFL Trust AAM		515,338	500,000	684,220	648,468		(6,931)		(6,931)		641,537		(126,199)	(126,199)	20,775	05/01/2035
913017-CP-2	RTX Corp Senior Unsecured 4.050% 05/04/47		06/21/2024	ALRE - DFL Trust AAM		400,588	500,000	601,665	593,560		(1,373)		(1,373)		592,187		(191,599)	(191,599)	12,769	05/04/2047
91324P-CP-5	UnitedHealth Group Inc Senior Unsecured 3.750% 07/15/25		05/02/2024	MMTL Modco AAM		1,570,698	1,600,000	1,555,968	1,561,894		8,103		8,103		1,569,997		701	701	47,833	07/15/2025
91324P-DK-5	UnitedHealth Group Inc Senior Unsecured 3.850% 06/15/28		09/13/2024	JPM SECURITIES LLC		549,236	550,000	549,054	549,532		69		69		549,601		(366)	(366)	15,940	06/15/2028
91324P-DM-1	UnitedHealth Group Inc Senior Unsecured 3.500% 02/15/24		02/15/2024	Maturity		500,000	500,000	498,755	499,968		32		32		500,000				8,750	02/15/2024
91324P-DR-0	UnitedHealth Group Inc Senior Unsecured 2.375% 08/15/24		08/15/2024	Maturity		2,000,000	2,000,000	1,999,500	1,999,937		63		63		2,000,000				47,500	08/15/2024
91324P-DX-7	UnitedHealth Group Inc Senior Unsecured 2.000% 05/15/30		10/24/2024	Various		2,646,396	3,000,000	2,922,096	2,939,119		7,031		7,031		2,946,150		(299,754)	(299,754)	54,633	05/15/2030
91324P-EC-2	UnitedHealth Group Inc Senior Unsecured 1.150% 05/15/26		06/14/2024	JPM SECURITIES LLC		6,204,377	6,667,000	6,655,399	6,661,398		1,077		1,077		6,662,475		(458,098)	(458,098)	45,150	05/15/2026
91324P-ER-9	UnitedHealth Group Inc Senior Unsecured 5.350% 02/15/33		05/15/2024	Market Axess		2,552,600	2,500,000	2,477,850	2,478,371		771		771		2,479,142		73,458	73,458	101,056	02/15/2033
91403#-AA-6	Univ Of Iowa Energy Collaborat SR SECD NTS 3.620% 06/30/50		12/31/2024	Redemption 100.0000		913,520	913,520	913,520	913,520						913,520				20,760	06/30/2050
91412N-AK-6	University of Chicago/The BDS SER 2014B 4.411% 10/01/44		11/21/2024	AARE Surplus AAM		1,266,579	1,400,000	1,362,598	1,367,677		1,021		1,021		1,368,698		(102,119)	(102,119)	70,331	10/01/2044
91679R-AA-7	Upstart Pass-Through Trust Ser UPSPT 2020-ST3 A 3.350% 04/20/28		08/20/2024	Paydown		669,121	669,121	661,150	664,576		4,545		4,545		669,121				7,801	04/20/2028
91680B-AA-9	Upstart Pass-Through Trust Ser UPSPT 2020-ST2 A 3.500% 03/20/28		08/20/2024	Paydown		1,398,428	1,398,428	1,388,497	1,393,781		4,648		4,648		1,398,428				16,120	03/20/2028
918204-BB-3	VF Corp Senior Unsecured 2.800% 04/23/27		05/01/2024	Various		5,809,960	6,500,000	6,489,340	6,494,698		520		520		6,495,217		(685,257)	(685,257)	96,056	04/23/2027
918204-BC-1	VF Corp Senior Unsecured 2.950% 04/23/30		06/11/2024	Various		4,472,634	5,500,000	5,855,602	5,736,955		(15,984)		(15,984)		5,720,971		(1,248,337)	(1,248,337)	101,299	04/23/2030
91823D-AA-3	VCAT 2021-NPL4 LLC VCAT 2021-NPL4 A1 4.868% 08/25/51		11/20/2024	Paydown		162,138	162,138	140,249	144,739		17,399		17,399		162,138				2,291	08/25/2051
91824X-AC-4	VCP RRL ABS II Ltd VCRRL 2022-1A A 5.480% 01/20/33		08/08/2024	AADE - FABN		3,492,695	3,557,000	3,400,738	3,425,926		42,812		42,812		3,468,738		23,957	23,957	155,397	01/20/2033
91835B-AA-3	VMC Finance 2022-FL5 LLC VMC 2022-FL5 A 6.498% 02/18/39		12/16/2024	Paydown		1,951,240	1,951,240	1,915,874	1,951,240						1,951,240				108,914	02/18/2039
91835B-AE-5	VMC Finance 2022-FL5 LLC VMC 2022-FL5 B 7.448% 02/18/39		05/02/2024	MMTL Modco AAM		11,384,997	11,917,000	11,917,000	11,917,000						11,917,000		(532,003)	(532,003)	373,762	02/18/2039
91836A-AA-4	VMC Finance 2023-PV1 LLC VMC 2023-PV1 A 7.134% 01/19/40		07/02/2024	Various		29,938,244	30,000,000	29,925,000	29,915,961		23,090		23,090		29,939,052		(808)	(808)	1,254,440	01/19/2040
91863*-AA-3	VPC Synthesis, L.P. A1 6.500% 06/11/28		12/06/2024	Paydown		3,919,547	3,919,547	3,919,547	3,914,466						3,919,547				151,931	06/11/2028
91913Y-AT-7	Valero Energy Corp Senior Unsecured 4.900% 03/15/45		06/21/2024	ALRE - DFL Trust AAM		3,639,905	4,000,000	3,807,360	3,837,029		2,025		2,025		3,839,054		(199,149)	(199,149)	150,267	03/15/2045
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR P/T CERTS 4.000% 01/15/43		12/15/2024	Redemption 100.0000		167,924	167,924	167,924	167,924						167,924				3,685	01/15/2043
92047W-AD-3	Valvoline Inc SENIOR 4.250% 02/15/30		04/16/2024	Various		5,000,000	5,000,000	4,950,500	4,958,567		1,717		1,717		4,960,284		39,716	39,716	106,840	02/15/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92212K-AC-0	Vantage Data Centers LLC VDC 2020-2A A2 1.992% 09/15/45		09/03/2024	Deutsche Bank Securities Inc		5,471,913	6,000,000	6,000,000	6,000,000						6,000,000		(528,087)	(528,087)	73,372	09/15/2045
92243R-AA-2	VCP RRL ABS I VCPRL 2021-1A A 2.152% 10/20/31		10/20/2024	Paydown		865,455	865,455	801,711	810,821		54,634		54,634		865,455				12,439	10/20/2031
92277G-AE-7	Ventas Realty LP Senior Unsecured 3.500% 02/01/25		06/13/2024	MMTL Modco AAM		2,954,957	3,000,000	3,143,118	3,043,356		(23,318)		(23,318)		3,020,038		(65,080)	(65,080)	91,000	02/01/2025
92277G-AJ-6	Ventas Realty LP Senior Unsecured 3.250% 10/15/26		08/06/2024	Goldman Sachs		1,934,320	2,000,000	2,005,137	2,002,336		(521)		(521)		2,001,816		(67,496)	(67,496)	52,722	10/15/2026
92343V-BG-8	Verizon Communications Inc Senior Unsecured 3.850% 11/01/42		06/21/2024	ALRE - DFL Trust AAM		2,455,073	3,020,000	2,536,072	2,611,806		6,293		6,293		2,618,099		(163,026)	(163,026)	74,284	11/01/2042
92343V-EU-4	Verizon Communications Inc Senior Unsecured 4.016% 12/03/29		09/13/2024	JPM SECURITIES LLC		2,451,074	2,482,000	2,505,784	2,496,619		(1,679)		(1,679)		2,494,940		(43,866)	(43,866)	78,357	12/03/2029
92343V-FL-3	Verizon Communications Inc Senior Unsecured 1.500% 09/18/30		09/23/2024	Barclays		7,215,012	8,400,000	8,390,676	8,393,587		666		666		8,394,253		(1,179,241)	(1,179,241)	128,100	09/18/2030
924922-AA-5	Verus Securitization Trust 202 VERUS 2022-8 A1 6.127% 09/25/67		12/01/2024	Paydown		7,082,483	7,082,483	6,983,630	7,082,483						7,082,483				245,359	09/25/2067
92537H-AE-1	Verus Securitization Trust 201 VERUS 2019-INV2 B1 4.452% 07/25/59		10/25/2024	Call 100.0000		234,000	234,000	184,860	189,337		4,278		4,278		193,616		40,384	40,384	8,681	07/25/2059
92538B-AA-1	Verus Securitization Trust 202 VERUS 2021-R1 A1 0.820% 10/25/63		12/01/2024	Paydown		6,878	6,878	5,709	5,734		1,144		1,144		6,878				26	10/25/2063
92556V-AC-0	Viatris Inc Senior Unsecured 2.300% 06/22/27		08/06/2024	Goldman Sachs		9,326,900	10,000,000	10,507,277	10,310,706		(55,339)		(55,339)		10,255,366		(928,466)	(928,466)	143,750	06/22/2027
92556V-AD-8	Viatris Inc Senior Unsecured 2.700% 06/22/30		09/23/2024	Various		5,941,606	6,666,000	6,981,488	6,905,112		(26,501)		(26,501)		6,878,611		(937,005)	(937,005)	135,986	06/22/2030
92564R-AB-1	VICI Properties LP / VICI Note SENIOR 4.625% 12/01/29		09/13/2024	JPM SECURITIES LLC		985,120	1,000,000	1,000,000	1,000,000						1,000,000		(14,880)	(14,880)	36,615	12/01/2029
92564R-AE-5	VICI Properties LP / VICI Note SENIOR 4.125% 08/15/30		09/23/2024	Various		11,905,500	12,500,000	12,500,000	12,500,000						12,500,000		(594,500)	(594,500)	571,484	08/15/2030
92564R-AE-5	VICI Properties LP / VICI Note SENIOR 4.125% 08/15/30		08/08/2024	ALRe Corporate AAM		467,314	500,000	500,000	500,000						500,000		(32,686)	(32,686)	20,224	08/15/2030
927804-GB-4	Virginia Electric and Power Co Senior Unsecured 2.875% 07/15/29		05/23/2024	JPM SECURITIES LLC		717,784	800,000	713,499	720,034		5,193		5,193		725,227		(7,443)	(7,443)	19,997	07/15/2029
92826C-AQ-5	Visa Inc Senior Unsecured 2.000% 08/15/50		03/21/2024	Various		7,896,593	13,500,000	7,209,446	7,235,246		15,559		15,559		7,250,805		645,787	645,787	140,028	08/15/2050
928388-AA-1	VISTA RIDGE LLC SR SECD NTS 2.570% 10/14/49		12/31/2024	Redemption 100.0000		902,833	902,833	902,833	902,833						902,833				14,550	10/14/2049
92841E-AA-7	VistaJet Pass Through Trust 20 P/T CERTS SER 21-1A 3.875% 02/15/30		08/15/2024	Redemption 100.0000		1,304,119	1,304,119	1,160,392	1,165,933		138,186		138,186		1,304,119				38,411	02/15/2030
928563-AC-9	VMware LLC Senior Unsecured 3.900% 08/21/27		01/18/2024	Morgan Stanley		16,847,075	17,500,000	16,778,030	16,883,718		8,977		8,977		16,892,695		(45,620)	(45,620)	286,271	08/21/2027
928563-AH-8	VMware LLC Senior Unsecured 1.000% 08/15/24		08/15/2024	Various		22,000,000	22,000,000	20,523,109	21,461,476		538,524		538,524		22,000,000				220,000	08/15/2024
928563-AL-9	VMware LLC Senior Unsecured 2.200% 08/15/31		04/17/2024	ALRE - DFL Trust AAM		2,375,156	3,000,000	2,230,680	2,243,812		23,081		23,081		2,266,893		108,263	108,263	44,367	08/15/2031
92890H-AC-6	WEA Finance LLC / Westfield UK Senior Unsecured 3.750% 09/17/24		07/10/2024	MMTL Modco AAM		12,673,124	12,750,000	13,056,870	12,781,322		(28,479)		(28,479)		12,752,843		(79,719)	(79,719)	368,307	09/17/2024
929103-AA-7	Voyager HRBVW DEL TR VHVML 2009-1 PUJ0 6.632% 08/20/45		12/19/2024	Paydown			17,445				(17,445)		(17,445)						706	08/20/2045
92911F-AA-9	Voyager OPTONE Delaware Trust VOOML 2009-1 SAC3 5.775% 02/25/38		12/27/2024	Paydown			11,283	8,351			(8,351)		(8,351)						253	02/25/2038
929227-S3-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR5 B2 6.199% 06/25/33		11/01/2024	Paydown		24,802	24,802	9,921	2,591		22,210		22,210		24,802				782	06/25/2033
929227-Y9-1	WaMu Mortgage Pass-Through Cer WAMU 2003-S3 3A2 5.500% 05/25/33		12/01/2024	Paydown		2,227	2,227	2,186	2,227						2,227				67	05/25/2033
92922F-3J-5	WaMu Mortgage Pass-Through Cer WAMU 2005-AR12 1A4 5.042% 10/25/35		12/01/2024	Paydown		77,551	77,551	75,458	75,845		1,706		1,706		77,551				2,125	10/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92922F-4D-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR14 1A4 5.203% 12/25/35		12/01/2024	Paydown		72,471	72,471	66,739	55,642		5,376		5,376		72,471				1,849	12/25/2035
92922F-7P-7	WaMu Mortgage Pass-Through Cer WAMU 2005-AR17 A1A1 4.993% 12/25/45		12/26/2024	Paydown		258,732	258,732	241,727	247,218		11,514		11,514		258,732				7,214	12/25/2045
92922F-8M-3	WaMu Mortgage Pass-Through Cer WAMU 2005-AR18 1A3A 5.098% 01/25/36		12/01/2024	Paydown		124,825	124,825	110,907	116,759		8,065		8,065		124,825				3,835	01/25/2036
92922F-EN-4	WaMu Mortgage Pass-Through Cer WAMU 2003-S9 A1 5.250% 10/25/33		12/01/2024	Paydown		11,049	11,049	10,815	10,864		185		185		11,049				294	10/25/2033
92922F-L4-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR6 2AB3 4.993% 04/25/45		12/26/2024	Paydown		228,119	228,119	204,833	219,315		8,804		8,804		228,119				7,158	04/25/2045
92922F-NL-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR3 B1 5.703% 06/25/34		12/01/2024	Paydown		50,837	50,837	49,152	49,589		1,248		1,248		50,837				1,249	06/25/2034
92922F-QV-3	WaMu Mortgage Pass-Through Cer WAMU 2004-S2 B3 5.457% 06/25/34		12/01/2024	Paydown			49,668	559	559		(559)		(559)						4,023	06/25/2034
92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 5.233% 07/25/45		12/26/2024	Paydown		181,054	181,054	154,896	155,119		19,621		19,621		181,054				3,052	07/25/2045
92922F-S5-8	WaMu Mortgage Pass-Through Cer WAMU 2005-AR8 2AC3 5.233% 07/25/45		07/02/2024	AARE II Surplus ISG		2,471,362	2,642,856	2,250,570	2,349,585		2,475		2,475		2,352,059		119,303	119,303	70,079	07/25/2045
92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1 5.293% 06/25/44		12/25/2024	Paydown		87,194	87,194	82,277			4,917		4,917		87,194				2,963	06/25/2044
92922F-TJ-7	WaMu Mortgage Pass-Through Cer WAMU 2004-AR8 A1 5.293% 06/25/44		01/08/2024	AADE BLIC Modco AAM		789,936	837,145	738,915	778,479		254		254		778,733		11,204	11,204	1,907	06/25/2044
92922F-X8-6	Washington Mutual Mortgage Pas WMALT 2005-6 1CB 6.500% 08/25/35		12/01/2024	Paydown		51,659	59,935	49,035	49,169		2,490		2,490		51,659				2,124	08/25/2035
92922F-YJ-1	WaMu Mortgage Pass-Through Cer WAMU 2004-RP1 1F 4.823% 05/25/34		12/25/2024	Paydown		72,068	72,068	60,357	61,321		10,747		10,747		72,068				1,761	05/25/2034
92922F-ZF-8	WaMu Mortgage Pass-Through Cer WAMU 2004-AR12 A2A 5.233% 10/25/44		12/26/2024	Paydown		94,809	94,809	91,846	92,054		2,755		2,755		94,809				3,308	10/25/2044
92925G-AA-1	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 1A1 4.361% 12/25/36		06/18/2024	Goldman Sachs		3,408,782	3,914,098	3,476,612	3,717,706		28,777		28,777		3,746,483		(337,701)	(337,701)	107,531	12/25/2036
92925G-AA-1	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 1A1 4.361% 12/25/36		05/01/2024	Paydown		230,274	247,940	220,228	235,500		(5,225)		(5,225)		230,274				3,736	12/25/2036
92925G-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR16 2A1 4.541% 12/25/36		12/01/2024	Paydown		203,454	187,052	161,814	162,047		41,408		41,408		203,454				6,932	12/25/2036
92926U-AD-3	WaMu Mortgage Pass-Through Cer WAMU 2007-HY2 2A2 4.987% 11/25/36		12/01/2024	Paydown		726,800	726,800	682,189	708,821		17,979		17,979		726,800				20,471	11/25/2036
92927X-AA-2	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A1 4.219% 06/25/37		12/01/2024	Paydown		73,900	76,763	74,756	83,043		(9,143)		(9,143)		73,900				1,420	06/25/2037
92928Q-AD-0	WEA Finance LLC Senior Unsecured 4.625% 09/20/48		08/14/2024	ALRe Corporate AAM		1,600,544	2,000,000	1,989,400	1,990,379		131		131		1,990,510		(389,966)	(389,966)	83,250	09/20/2048
92928Q-AE-8	WEA Finance LLC Senior Unsecured 4.125% 09/20/28		08/06/2024	Various		2,885,520	3,000,000	2,990,520	2,995,040		578		578		2,995,618		(110,098)	(110,098)	108,969	09/20/2028
929328-AF-9	WSFS Financial Corp Senior Unsecured 2.750% 12/15/30		10/25/2024	Seaport Securities Corp		2,331,250	2,500,000	2,358,078	2,378,990		12,882		12,882		2,391,872		(60,622)	(60,622)	59,774	12/15/2030
92939U-AD-8	WEC Energy Group Inc Senior Unsecured 1.375% 10/15/27		09/23/2024	Various		26,684,640	29,000,000	29,086,012	29,047,652		(9,583)		(9,583)		29,038,069		(2,353,429)	(2,353,429)	375,490	10/15/2027
92939U-AH-9	WEC Energy Group Inc Senior Unsecured 5.000% 09/27/25		01/08/2024	AADE BLIC Modco AAM		5,583,067	5,600,000	5,595,968	5,597,592		26		26		5,597,618		(14,551)	(14,551)	78,556	09/27/2025
92943J-AB-1	WPGG US HoldCo SPV LP Warburg Pincus 25 Nov 28 8.372% 12/01/28		07/30/2024	Paydown		77,995,923	77,995,923	77,995,923							77,995,923				2,928,572	12/01/2028
92966*-AG-4	Wabash Valley Power Associatio 1ST MTG 6.140% 01/31/28		10/31/2024	Redemption 100.0000		757,311	757,311	757,311	757,311						757,311				29,283	01/31/2028
92976G-AJ-0	Wells Fargo Bank NA Subordinated 6.600% 01/15/38		08/08/2024	ALRE - DFL Trust AAM		1,120,428	1,000,000	1,280,120	1,228,936		(7,229)		(7,229)		1,221,706		(101,279)	(101,279)	70,217	01/15/2038
929771-AE-3	Wachovia Corp Subordinated 6.605% 10/01/25		01/10/2024	AADE BLIC Modco AAM		3,057,566	3,000,000	3,136,603	3,088,191		(1,209)		(1,209)		3,086,982		(29,416)	(29,416)	54,491	10/01/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92984*-AA-5	WEC INFRASTRUCTURE WIND HLD I SR SECD NTS 2.750% 12/31/32		12/31/2024	Redemption 100.0000		4,639,656	4,639,656	4,639,656	4,639,656						4,639,656				90,911	12/31/2032
92990G-AF-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY5 2A4 4.766% 05/25/37		12/01/2024	Paydown		471,183	396,611	365,673	419,093		52,090		52,090		471,183				5,364	05/25/2037
93002*-AA-1	WEC Infrastructure Wind Holdin SR SECD 6.380% 12/31/31		12/31/2024	Redemption 100.0000		7,831,908	7,831,908	7,831,908	7,831,908						7,831,908				359,369	12/31/2031
931142-CH-4	Walmart Inc Senior Unsecured 5.875% 04/05/27		07/17/2024	Goldman Sachs		2,079,680	2,000,000	1,989,740	1,997,427		399		399		1,997,825		81,855	81,855	92,368	04/05/2027
931142-EW-9	Walmart Inc Senior Unsecured 3.900% 09/09/25		06/13/2024	MMTL Modco AAM		19,722,768	20,000,000	19,986,000	19,991,924		2,102		2,102		19,994,026		(271,258)	(271,258)	593,667	09/09/2025
931142-FE-8	Walmart Inc Senior Unsecured 4.500% 04/15/53		05/23/2024	JPM SECURITIES LLC		3,312,225	3,750,000	3,148,200	3,150,071		3,371		3,371		3,153,442		158,783	158,783	104,531	04/15/2053
93362F-AC-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A3 4.874% 08/25/46		12/01/2024	Paydown		160,956	170,723	164,107	170,503		(9,546)		(9,546)		160,956				4,244	08/25/2046
93362F-AD-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR8 1A4 4.874% 08/25/46		12/01/2024	Paydown		582,178	617,503	591,428	641,265		(59,087)		(59,087)		582,178				15,349	08/25/2046
93363A-AJ-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1 5.170% 03/25/37		12/01/2024	Paydown		422,010	458,879	409,485	200,295		7,221		7,221		422,010				6,635	03/25/2037
93363A-AJ-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY3 4A1 5.170% 03/25/37		08/09/2024	ALRe Corporate AAM		4,482,861	4,979,416	4,285,865	4,402,453		(9,772)		(9,772)		4,392,680		90,181	90,181	165,331	03/25/2037
93363B-AA-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 1A1 3.752% 04/25/37		12/01/2024	Paydown		338,478	408,138	355,607	395,332		(56,854)		(56,854)		338,478				6,297	04/25/2037
93363B-AC-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 2A1 3.975% 04/25/37		12/01/2024	Paydown		218,470	202,632	183,871	205,651		12,819		12,819		218,470				4,331	04/25/2037
93363B-AJ-1	WaMu Mortgage Pass-Through Cer WAMU 2007-HY4 4A1 5.078% 09/25/36		12/01/2024	Paydown		2,617	2,470	2,110	2,293		324		324		2,617				53	09/25/2036
933637-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 1A1 3.700% 01/25/37		12/01/2024	Paydown		100,170	94,765	78,184	86,818		13,353		13,353		100,170				2,024	01/25/2037
933637-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR18 2A2 3.417% 01/25/37		12/01/2024	Paydown		36,872	37,712	36,902	38,718		(1,845)		(1,845)		36,872				703	01/25/2037
93363B-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR19 1A 5.486% 01/25/47		12/01/2024	Paydown		283,461	279,197	272,211	281,163		2,299		2,299		283,461				6,495	01/25/2047
93363C-AA-7	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 1A 5.805% 07/25/46		12/01/2024	Paydown		528,377	489,661	489,661	489,661		38,716		38,716		528,377				20,608	07/25/2046
93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 5.726% 07/25/46		12/01/2024	Paydown		81,395	75,715	68,211	59,974		6,765		6,765		81,395				1,561	07/25/2046
93363C-AB-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 2A 5.726% 07/25/46		08/08/2024	USAA - AAIA Modco AAM		597,362	640,305	571,472	639,974		3,523		3,523		643,497		(46,135)	(46,135)	17,889	07/25/2046
93363C-AC-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR7 3A 5.873% 07/25/46		12/01/2024	Paydown		563,760	563,760	498,433	508,849		54,911		54,911		563,760				15,413	07/25/2046
93363D-AA-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR9 1A 5.825% 08/25/46		12/01/2024	Paydown		444,738	373,503	349,179	384,035		60,703		60,703		444,738				9,124	08/25/2046
93363N-AA-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A1 4.823% 10/25/36		12/01/2024	Paydown		29,312	29,744	29,223	31,585		(2,273)		(2,273)		29,312				833	10/25/2036
93363N-AB-1	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A2 4.823% 10/25/36		06/18/2024	Citigroup		1,697,449	1,943,412	1,692,330	1,862,074		11,898		11,898		1,873,972		(176,523)	(176,523)	48,670	10/25/2036
93363N-AB-1	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A2 4.823% 10/25/36		05/01/2024	Paydown		51,370	52,168	45,428	49,984		1,386		1,386		51,370				546	10/25/2036
93363N-AC-9	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 1A3 4.823% 10/25/36		12/01/2024	Paydown		39,953	40,542	35,705	39,446		508		508		39,953				1,127	10/25/2036
93363N-AF-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR12 2A1 4.311% 10/25/36		12/01/2024	Paydown		138,223	87,789	84,536	89,302		48,920		48,920		138,223				1,786	10/25/2036
93363P-AA-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A1 4.228% 11/25/36		12/01/2024	Paydown		323,458	328,449	312,622	340,025		(16,567)		(16,567)		323,458				8,415	11/25/2036
93363P-AD-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 1A4 4.228% 11/25/36		12/01/2024	Paydown		279,054	283,360	252,305	274,484		4,570		4,570		279,054				7,361	11/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 4.328% 11/25/36		12/01/2024	Paydown		141,080	141,691	127,668			13,412		13,412		141,080				2,976	11/25/2036
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 4.328% 11/25/36		12/21/2024	AADE BLIC Modco AAM		(2,717,982)	(3,016,527)	(2,633,571)	(2,888,539)						(2,888,539)		170,557	170,557	(4,371)	11/25/2036
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1 4.328% 11/25/36		01/01/2024	AADE BLIC Modco AAM		2,717,982	3,016,527	2,633,571	2,888,539		(1,917)		(1,917)		2,886,622		(168,640)	(168,640)	4,371	11/25/2036
93363P-AK-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A3 4.328% 11/25/36		08/01/2024	Paydown		28,140	27,931	26,814	29,491		(1,350)		(1,350)		28,140				425	11/25/2036
93363P-AK-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A3 4.328% 11/25/36		08/08/2024	ALRE - DFL Trust AAM		756,208	808,396	776,060	853,530		7,353		7,353		860,884		(104,675)	(104,675)	22,334	11/25/2036
93363Q-AA-6	WaMu Mortgage Pass-Through Cer WAMU 2006-AR15 1A 5.665% 11/25/46		12/01/2024	Paydown		1,262,739	1,193,019	1,098,115	1,175,605		87,134		87,134		1,262,739				27,327	11/25/2046
93363R-AB-2	WaMu Mortgage Pass-Through Cer WAMU 2006-AR13 2A 6.325% 10/25/46		12/01/2024	Paydown		152,101	152,070	137,139	144,097		8,003		8,003		152,101				2,613	10/25/2046
93363T-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A 6.325% 09/25/46		12/01/2024	Paydown		426,649	426,649	390,045	390,314		36,335		36,335		426,649				12,315	09/25/2046
93363T-AD-4	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 3A1A 5.666% 09/25/46		08/01/2024	Paydown		688,767	691,226	555,783	649,597		39,171		39,171		688,767				10,707	09/25/2046
93363T-AD-4	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 3A1A 5.666% 09/25/46		08/28/2024	ALRe Corporate AAM		9,306,344	9,994,335	8,035,981	9,392,414		68,789		68,789		9,461,204		(154,860)	(154,860)	290,272	09/25/2046
93364A-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2007-0A3 2A 5.595% 04/25/47		12/31/2024	Paydown		229,508	203,093	183,711	206,125		23,383		23,383		229,508				5,641	04/25/2047
93364B-AG-5	WaMu Mortgage Pass-Through Cer WAMU 2007-0A5 2XPP 0.000% 06/25/47		12/01/2024	Paydown															328	06/25/2047
93364C-AG-3	WaMu Mortgage Pass-Through Cer WAMU 2007-0A4 2XPP 0.000% 05/25/47		12/01/2024	Paydown															14	05/25/2047
93364E-AE-4	WaMu Asset-Backed Certificates WMHE 2007-HE3 2A4 4.743% 05/25/37		12/26/2024	Paydown		43,139	43,139	35,101	30,266		7,730		7,730		43,139				958	05/25/2037
93364F-AG-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY7 3A1 4.486% 07/25/37		06/18/2024	BTIG		29,014,627	33,012,198	29,401,554	31,172,773		388,158		388,158		31,560,931		(2,546,304)	(2,546,304)	755,343	07/25/2037
93364F-AG-6	WaMu Mortgage Pass-Through Cer WAMU 2007-HY7 3A1 4.486% 07/25/37		05/01/2024	Paydown		1,499,509	1,323,770	1,178,985	1,250,010		249,499		249,499		1,499,509				23,924	07/25/2037
939336-6H-1	Washington Mutual Mortgage Pas WMALT 2005-4 CB13 4.953% 06/25/35		12/25/2024	Paydown		144,191	155,071	120,170	118,874		25,317		25,317		144,191				4,832	06/25/2035
939336-6Y-4	Washington Mutual Mortgage Pas WMALT 2005-4 5A8 5.500% 06/25/35		12/01/2024	Paydown		17,725	30,290	24,639	24,936		(7,211)		(7,211)		17,725				925	06/25/2035
939336-K2-8	WASHINGTON MUTUAL MSC MORTGAGE WAMMS 2003-AR4 M 5.682% 08/25/33		12/01/2024	Paydown		549,056	549,056	510,246	543,878		5,177		5,177		549,056				16,047	08/25/2033
939336-PC-1	WaMu Mortgage Pass-Through Cer WAMU 2003-AR1 A6 5.659% 03/25/33		11/01/2024	Paydown		13,195	13,195	11,123	5,150		1,961		1,961		13,195				232	03/25/2033
939336-Y3-1	WaMu Mortgage Pass-Through Cer WAMU 2005-AR1 B2 5.878% 01/25/45		12/25/2024	Paydown		142	(321,809)	(6,838)	(6,838)		6,981		6,981		142				12,962	01/25/2045
93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 4.973% 12/25/35		12/26/2024	Paydown		38,739	38,739	35,331	25,212		3,033		3,033		38,739				422	12/25/2035
93934F-HC-9	Washington Mutual Mortgage Pas WMALT 2005-AR1 A1A 4.973% 12/25/35		08/08/2024	USAA - AAIA Modco AAM		474,774	547,605	510,641	518,340		672		672		519,012		(44,238)	(44,238)	12,734	12/25/2035
93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 4.953% 02/25/36		12/26/2024	Paydown		81,219	114,609	98,492	111,540		(30,321)		(30,321)		81,219				3,541	02/25/2036
93934F-JQ-6	Washington Mutual Mortgage Pas WMALT 2006-AR1 A1A 4.953% 02/25/36		08/08/2024	ALRE - DFL Trust AAM		1,240,207	1,380,716	1,186,553	1,343,744		17,456		17,456		1,361,200		(120,993)	(120,993)	51,260	02/25/2036
93934F-KP-6	Washington Mutual Mortgage Pas WMALT 2006-1 3A2 5.750% 02/25/36		12/01/2024	Paydown		2,998	4,653	4,566	5,600		(2,602)		(2,602)		2,998				147	02/25/2036
93934F-LT-7	Washington Mutual Mortgage Pas WMALT 2006-2 1A3 6.000% 03/25/36		12/01/2024	Paydown		152,423	164,932	165,494	166,669		(14,245)		(14,245)		152,423				7,048	03/25/2036
93934F-MN-9	Washington Mutual Mortgage Pas WMALT 2006-AR2 A1A 5.686% 04/25/46		12/01/2024	Paydown		200,449	205,014	173,250	192,935		7,513		7,513		200,449				5,207	04/25/2046

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
93935A-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR5 4A 5.736% 06/25/46		12/01/2024	Paydown		252,069	258,785	217,222	200,076		20,359		20,359		252,069				3,306	06/25/2046
93935A-AF-9	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A 5.815% 06/25/46		12/01/2024	Paydown		84,385	62,879	55,142	55,311		29,074		29,074		84,385				1,506	06/25/2046
93935A-AG-7	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A1B 5.240% 06/25/46		03/01/2024	Paydown															1,367	06/25/2046
93935H-AJ-6	Washington Mutual Mortgage Pas WMALT 2006-7 A6 3.932% 09/25/36		12/01/2024	Paydown		194,234	194,234	68,471	63,838		130,400	4	130,396		194,234				1,249	09/25/2036
93935N-AB-0	Washington Mutual Mortgage Pas WMALT 2007-OA1 2A 5.545% 12/25/46		12/01/2024	Paydown		20,283	19,160	16,502	19,644		639		639		20,283				332	12/25/2046
93935Q-AE-7	Washington Mutual Mortgage Pas WMALT 2007-OA2 CX1 0.000% 01/25/47		12/01/2024	Paydown				50	50		(50)		(50)						2	01/25/2047
93936M-AA-3	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1A 5.506% 04/25/47		12/01/2024	Paydown		1,437,559	1,222,132	1,119,713	1,215,373		222,186		222,186		1,437,559				36,075	04/25/2047
94108F-AA-8	WAT 2021-A WAT 2021-A A 6.712% 02/18/31		12/26/2024	Various		44,385,444	44,385,444	44,347,120	29,877,214		36,152		36,152		44,385,444				1,605,496	02/18/2031
94108F-AB-6	WAT 2021-A WAT 2021-A B 7.562% 02/18/31		12/16/2024	Various		6,093,798	6,093,798	6,085,847	4,099,082		7,481		7,481		6,093,798				243,820	02/18/2031
94108F-AC-4	WAT 2021-A WAT 2021-A C 9.262% 02/18/31		12/17/2024	Various		11,772,387	11,772,387	11,727,350	7,891,607		42,574		42,574		11,772,387				561,693	02/18/2031
94353W-AA-3	WAVE 2017-1 Trust WAAV 2017-1A A 3.844% 11/15/42		12/15/2024	Paydown		601,239	601,239	600,294	600,842		397		397		601,239				12,565	11/15/2042
94353W-AA-3	WAVE 2017-1 Trust WAAV 2017-1A A 3.844% 11/15/42		08/08/2024	Various		1,598,171	1,717,217	1,719,914	1,717,263		(35)		(35)		1,717,228		(119,058)	(119,058)	42,723	11/15/2042
94684@-AA-2	WD 2005 SPE LLC (WELLS DAIRY) LSE-BCKD NTS 6.420% 01/18/27		12/31/2024	Redemption 100.0000		979,208	979,208	979,208	979,208						979,208				34,385	01/18/2027
949746-RW-3	Wells Fargo & Co Senior Unsecured 3.000% 04/22/26		06/26/2024	JPM SECURITIES LLC		6,415,987	6,700,000	6,270,159	6,560,378		28,540		28,540		6,588,919		(172,932)	(172,932)	136,792	04/22/2026
94974B-FY-1	Wells Fargo & Co Subordinated 4.100% 06/03/26		06/26/2024	JPM SECURITIES LLC		972,010	1,000,000	995,343	996,990		583		583		997,574		(25,564)	(25,564)	23,233	06/03/2026
94974B-GA-2	Wells Fargo & Co Senior Unsecured 3.300% 09/09/24		04/26/2024	Goldman Sachs		7,039,863	7,100,000	6,876,662	7,072,843		12,957		12,957		7,085,800		(45,937)	(45,937)	150,343	09/09/2024
94974B-GA-2	Wells Fargo & Co Senior Unsecured 3.300% 09/09/24		09/09/2024	Maturity		3,339,000	3,339,000	3,233,968	3,326,229		12,771		12,771		3,339,000				110,187	09/09/2024
94974B-GL-8	Wells Fargo & Co Subordinated 4.300% 07/22/27		08/06/2024	Goldman Sachs		4,756,464	4,800,000	4,781,760	4,793,582		1,015		1,015		4,794,597		(38,133)	(38,133)	215,000	07/22/2027
94974B-GT-1	Wells Fargo & Co Subordinated 4.400% 06/14/46		06/21/2024	ALRE - DFL Trust AAM		468,537	570,000	654,240	648,413		(1,097)		(1,097)		647,316		(178,779)	(178,779)	13,028	06/14/2046
94978#-AH-0	WEC 2001A (Cvs Health) P/T CERTS 7.530% 01/10/24		01/10/2024	Redemption 100.0000		1,999,961	1,999,961	1,999,961	1,999,961						1,999,961				11,570	01/10/2024
94978#-AH-0	WEC 2001A (Cvs Health) P/T CERTS 7.530% 01/10/24		01/10/2024	Maturity		10,664	10,664	10,664	10,664						10,664				62	01/10/2024
94978#-CQ-8	CVS PRIV SALE-LSB TR 2005 P/T CERTS 5.610% 08/10/27		12/10/2024	Redemption 100.0000		687,544	687,544	687,544	687,544						687,544				21,071	08/10/2027
94978#-EL-7	Dow Chemical Co/The EQUIP NT SER C 5.670% 01/03/29		01/03/2024	Redemption 100.0000		289,201	289,201	289,201	289,201						289,201				8,199	01/03/2029
94978#-EZ-6	JL HOLDINGS V LLC (BRINKER) SECD NTS 6.350% 07/10/26		12/10/2024	Redemption 100.0000		791,007	791,007	791,007	791,007						791,007				27,575	07/10/2026
94978#-FG-7	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-A 5.720% 09/26/29		01/15/2024	Call 95.5925		17,500	18,307	18,307	18,307						18,307				217	09/26/2029
94978#-FH-5	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-B 5.720% 09/26/29		01/15/2024	Call 98.8963		260,990	263,903	263,903	263,903						263,903				4,552	09/26/2029
94978#-FJ-1	FURC TRUST NO. 2006-2A EQUIP NTS 06-2A-C 5.720% 09/26/29		01/15/2024	Call 99.3200		14,221	14,318	14,318	14,318						14,318				309	09/26/2029
94978#-FL-6	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-A 5.720% 01/15/28		01/15/2024	Call 98.5051		66,749	67,762	67,762	67,762						67,762				896	01/15/2028
94978#-FM-4	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-B 5.720% 01/15/28		01/15/2024	Call 98.0575		32,618	33,264	33,264	33,264						33,264				287	01/15/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94978#-FN-2	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-C 5.720% 09/26/29		01/15/2024	Call 100.0000		49,076	49,076	49,076	49,076						49,076				1,404	09/26/2029
94978#-FP-7	FURC TRUST NO. 2006-2B EQUIP NTS 06-2B-D 5.720% 09/26/29		01/15/2024	Call 98.3409		129,583	131,770	131,770	131,770						131,770				1,520	09/26/2029
94978#-GN-1	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-A 5.670% 01/30/30		01/15/2024	Redemption 100.0000		61,327	61,327	61,327	61,327						61,327				2,101	01/30/2030
94978#-GP-6	FURC TRUST NO. 2007-1B EQUIP NTS 07-1B-B 5.670% 01/15/30		01/15/2024	Redemption 100.0000		154,010	154,010	154,010	154,010						154,010				4,366	01/15/2030
949789-AA-9	Wells Fargo Mortgage Backed Se WFMBS 2006-AR19 A1 6.944% 12/25/36		12/01/2024	Paydown		100,931	154,561	134,313	137,585		(36,653)		(36,653)		100,931				7,103	12/25/2036
9497EV-AB-1	Wells Fargo Home Equity Asset- WFHET 2007-1 A2 4.873% 03/25/37		12/25/2024	Paydown		152,367	152,367	150,141			2,226		2,226		152,367				2,128	03/25/2037
94980V-AG-3	Wells Fargo Bank NA Subordinated 5.950% 08/26/36		09/23/2024	Barclays		491,072	450,000	537,179	511,585		(2,687)		(2,687)		508,898		(17,827)	(17,827)	28,858	08/26/2036
94983J-AG-7	Wells Fargo Mortgage Backed Se WFMBS 2006-AR1 2A5 6.271% 03/25/36		12/01/2024	Paydown		325,518	365,022	343,535	343,924		(18,407)		(18,407)		325,518				13,545	03/25/2036
94983R-AD-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR5 2A1 6.671% 04/25/36		12/01/2024	Paydown		367,717	368,285	347,142	359,724		7,993		7,993		367,717				9,540	04/25/2036
94984D-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR13 A2 7.475% 09/25/36		12/01/2024	Paydown		389,209	98,173	94,175	98,913		290,296		290,296		389,209				11,455	09/25/2036
94984G-AA-5	Wells Fargo Mortgage Backed Se WFMBS 2006-AR12 1A1 7.605% 09/25/36		12/01/2024	Paydown		100,009	101,898	85,492	89,631		10,378		10,378		100,009				4,136	09/25/2036
94984M-AM-6	Wells Fargo Mortgage Backed Se WFMBS 2006-AR14 2A1 7.395% 10/25/36		12/01/2024	Paydown		98,812	103,266	90,234	92,798		6,014		6,014		98,812				2,888	10/25/2036
94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1 7.750% 10/25/36		12/01/2024	Paydown		1,096,768	67,428	63,956	(87,560)		1,019,243	5,663	1,013,580		1,096,768				28,796	10/25/2036
94985G-BF-2	Wells Fargo Alternative Loan 2 WFALT 2007-PA3 3A7 0.250% 07/25/37		12/01/2024	Paydown															62	07/25/2037
94985J-CA-6	Wells Fargo Mortgage Backed Se WFMBS 2007-7 A49 6.000% 06/25/37		12/01/2024	Paydown		46,727	49,865	42,566	42,788		3,939		3,939		46,727				1,824	06/25/2037
94985Q-AB-0	Wells Fargo Mortgage Backed Se WFMBS 2008-AR1 A2 5.603% 03/25/38		12/01/2024	Paydown		36,017	39,770	33,317	29,645		1,665		1,665		36,017				1,268	03/25/2038
94986K-AA-4	Wells Fargo Mortgage Backed Se WFMBS 2007-AR7 A1 6.683% 12/28/37		12/01/2024	Paydown		94,583	99,061	88,451	90,976		3,606		3,606		94,583				2,795	12/28/2037
94987F-AJ-5	Wells Fargo Mortgage Loan 2010 WFMLT 2010-RR4 2A2 6.896% 08/27/35		12/01/2024	Paydown		209,670	209,670	191,770			17,901		17,901		209,670				5,807	08/27/2035
94987U-AG-8	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR2 2A2 6.420% 02/27/36		12/01/2024	Paydown		263,418	263,418	244,582	244,388		19,030		19,030		263,418				7,688	02/27/2036
94987V-AL-5	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR3 A5 4.534% 03/27/37		12/01/2024	Paydown		179,580	128,088	92,063	89,760		89,819		89,819		179,580				3,359	03/27/2037
94987X-AJ-6	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR4 2A2 4.306% 06/27/36		08/01/2024	Paydown		75,553	75,553	66,049	62,077		13,476		13,476		75,553				1,103	06/27/2036
94987X-AJ-6	Wells Fargo Mortgage Loan 2011 WFMLT 2011-RR4 2A2 4.306% 06/27/36		08/08/2024	ALRE - DFL Trust AAM		719,385	1,088,384	951,469	894,256		(21,936)		(21,936)		872,320		(152,935)	(152,935)	31,509	06/27/2036
94988J-6F-9	Wells Fargo Bank NA Senior Unsecured 5.254% 12/11/26		06/18/2024	JPM SECURITIES LLC		50,065,500	50,000,000	50,000,000	50,000,000						50,000,000		65,500	65,500	1,379,175	12/11/2026
94989Y-BC-6	Wells Fargo Commercial Mortgag WFCM 2016-C32 XA 1.194% 01/15/59		12/01/2024	Paydown				209,985	104,705		(104,705)		(104,705)						37,522	01/15/2059
95000M-BV-2	Wells Fargo Commercial Mortgag WFCM 2016-C36 C 4.114% 11/15/59		10/30/2024	MMTL Modco AAM		2,410,535	2,800,000	2,761,262	2,784,659		2,675		2,675		2,787,333		(376,798)	(376,798)	106,933	11/15/2059
95000T-BV-7	Wells Fargo Commercial Mortgag WFCM 2017-RB1 XA 1.192% 03/15/50		12/01/2024	Paydown				8,036	5,086		(5,086)		(5,086)						984	03/15/2050
95000U-2A-0	Wells Fargo & Co Senior Unsecured 3.584% 05/22/28		08/06/2024	Various		13,545,280	14,000,000	13,597,875	13,705,751		37,032		37,032		13,742,782		(197,502)	(197,502)	355,413	05/22/2028
95000U-2D-4	Wells Fargo & Co Senior Unsecured 4.150% 01/24/29		08/06/2024	Goldman Sachs		809,705	825,000	924,195	880,070		(6,484)		(6,484)		873,586		(63,881)	(63,881)	35,474	01/24/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
95000U-2H-5	Wells Fargo & Co Senior Unsecured 5.676% 10/30/25		10/30/2024	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				24,060	10/30/2025
95000U-2H-5	Wells Fargo & Co Senior Unsecured 5.676% 10/30/25		05/30/2024	MMTL Modco AAM		985,774	1,000,000	1,018,882	1,005,701		(2,831)		(2,831)		1,002,870		(17,096)	(17,096)	14,035	10/30/2025
95000U-2X-0	Wells Fargo & Co Senior Unsecured 3.908% 04/25/26		07/10/2024	Citigroup		14,798,550	15,000,000	14,665,700	14,671,094		72,386		72,386		14,743,480		55,070	55,070	416,853	04/25/2026
95000U-3B-7	Wells Fargo & Co Senior Unsecured 4.897% 07/25/33		08/06/2024	Goldman Sachs		1,283,373	1,300,000	1,262,586	1,264,565		1,742		1,742		1,266,307		17,066	17,066	65,783	07/25/2033
95000U-3B-7	Wells Fargo & Co Senior Unsecured 4.897% 07/25/33		08/28/2024	ACRA RE 2A Surplus AAM		15,726,213	15,700,000	15,157,754	15,176,429		28,280		28,280		15,204,709		521,503	521,503	839,305	07/25/2033
95000U-3E-1	Wells Fargo & Co Senior Unsecured 5.574% 07/25/29		01/03/2024	Barclays		3,556,210	3,500,000	3,500,000	3,500,000						3,500,000		56,210	56,210	86,707	07/25/2029
95001N-BC-1	Wells Fargo Commercial Mortgag WFCM 2018-C45 B 4.556% 06/16/51		08/08/2024	USAA - AAIA Modco AAM		928,300	1,000,000	1,029,955	1,014,155		(1,983)		(1,983)		1,012,172		(83,871)	(83,871)	31,259	06/16/2051
95002M-BC-2	Wells Fargo Commercial Mortgag WFCM 2019-C52 C 3.561% 08/15/52		12/27/2024	Gen East Trust AAM		3,054,212	3,666,500	2,802,256	2,869,756		113,701		113,701		2,983,458		70,754	70,754	139,994	08/15/2052
950400-AC-8	Welltower OP LLC Senior Unsecured 4.250% 04/01/26		03/21/2024	Goldman Sachs		490,450	500,000	574,260	528,670		(3,300)		(3,300)		525,370		(34,920)	(34,920)	10,271	04/01/2026
950400-AD-6	Welltower OP LLC Senior Unsecured 4.250% 04/15/28		03/21/2024	Various		4,836,700	5,000,000	4,947,400	4,974,067		1,286		1,286		4,975,354		(138,654)	(138,654)	94,444	04/15/2028
950400-AF-1	Welltower OP LLC Senior Unsecured 4.950% 09/01/48		03/21/2024	Various		3,625,400	4,000,000	3,983,160	3,984,765		74		74		3,984,840		(359,440)	(359,440)	112,200	09/01/2048
95058X-AE-8	Wendy's Funding LLC WEN 2018-1A A2II 3.884% 03/15/48		12/15/2024	Paydown		344,797	344,797	342,583	334,189		1,082		1,082		344,797				8,370	03/15/2048
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49		12/15/2024	Paydown		74,022	74,022	73,857	70,217		165		165		74,022				2,066	06/15/2049
955306-B#-1	West Pharmaceutical Services I SR NTS SER B 3.820% 07/05/24		07/05/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				196,000	07/05/2024
957120-AA-5	Lowe's Cos Inc SECURED 6.090% 08/15/24		08/15/2024	Redemption 100.0000		551,523	551,523	551,523	551,523						551,523				12,268	08/15/2024
957638-AD-1	WESTERN ALLIANCE BANCORP Subordinated 3.000% 06/15/31		05/16/2024	Various		20,360,839	23,714,000	23,784,862	23,754,844		(6,089)		(6,089)		23,748,754		(3,387,915)	(3,387,915)	299,884	06/15/2031
958254-AE-4	Western Midstream Operating LP Senior Unsecured 3.950% 06/01/25		05/30/2024	MMTL Modco AAM		1,473,347	1,500,000	1,464,375	1,481,259		5,337		5,337		1,486,595		(13,248)	(13,248)	29,460	06/01/2025
958254-AF-1	Western Midstream Operating LP Senior Unsecured 4.650% 07/01/26		01/10/2024	AADE BLIC Modco AAM		490,633	500,000	493,593	495,760		40		40		495,800		(5,167)	(5,167)	12,206	07/01/2026
958254-AJ-3	Western Midstream Operating LP Senior Unsecured 5.300% 03/01/48		06/14/2024	JPM SECURITIES LLC		1,764,460	2,000,000	1,711,024	1,714,658		2,323		2,323		1,716,980		47,480	47,480	84,211	03/01/2048
958667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30		11/21/2024	Barclays		7,530,640	8,000,000	7,382,924	7,474,808		66,947		66,947		7,541,755		(11,115)	(11,115)	423,900	02/01/2030
958667-AC-1	Western Midstream Operating LP Senior Unsecured 4.050% 02/01/30		07/30/2024	AAIA NonModco AAM		851,720	900,000	895,287	885,226		1,246		1,246		886,472		(34,752)	(34,752)	36,349	02/01/2030
960413-AX-0	Westlake Corp Senior Unsecured 0.875% 08/15/24		08/15/2024	Various		18,000,000	18,000,000	17,277,352	17,736,922		263,078		263,078		18,000,000				157,500	08/15/2024
96928*-EY-9	WILLIAM BLAIR CTL PT TR (WISHA P/T CERTS SER 12H 4.830% 09/15/43		12/15/2024	Redemption 100.0000		513,772	513,772	518,892	517,245		(3,472)		(3,472)		513,772				13,540	09/15/2043
969457-BW-9	Williams Cos Inc/The Senior Unsecured 4.550% 06/24/24		06/24/2024	Various		25,000,000	25,000,000	25,020,586	24,959,083		40,917		40,917		25,000,000				568,750	06/24/2024
96949L-AB-1	Williams Cos Inc/The Senior Unsecured 4.000% 09/15/25		06/13/2024	MMTL Modco AAM		4,902,441	5,000,000	4,953,450	4,989,814		2,621		2,621		4,992,436		(89,995)	(89,995)	148,889	09/15/2025
96949L-AC-9	Williams Cos Inc/The Senior Unsecured 5.100% 09/15/45		06/21/2024	ALRE - DFL Trust AAM		2,303,963	2,500,000	2,360,075	2,378,115		1,410		1,410		2,379,526		(75,563)	(75,563)	97,750	09/15/2045
96949L-AD-7	Williams Cos Inc/The Senior Unsecured 3.750% 06/15/27		08/06/2024	Goldman Sachs		5,859,540	6,000,000	5,996,940	5,998,838		191		191		5,999,029		(139,489)	(139,489)	145,000	06/15/2027
96949L-AD-7	Williams Cos Inc/The Senior Unsecured 3.750% 06/15/27		08/29/2024	AARE Surplus AAM		490,048	500,000	475,855	479,124		3,725		3,725		482,850		7,199	7,199	13,229	06/15/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96950F-AQ-7	Williams Cos Inc/The Senior Unsecured 3.900% 01/15/25		05/30/2024	MMTL Modco AAM		4,943,910	5,000,000	4,996,600	4,999,544		180		180		4,999,724		(55,814)	(55,814)	170,625	01/15/2025
97064G-AA-1	Willis Engine Structured Trust WESTF 2021-A A 3.104% 05/15/46		12/15/2024	Paydown		791,625	791,625	745,859	752,562		39,063		39,063		791,625				13,124	05/15/2046
97181#-KX-0	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-A 4.920% 01/02/26		04/11/2024	Redemption 100.0000		130,846	130,846	130,846	130,846						130,846				(8,010)	01/02/2026
97181#-LD-3	UNION PACIFIC RAILROAD CO EQUIP NTS 05-I-B 4.920% 07/02/28		07/02/2024	Redemption 100.0000		813	813	813	813						813				40	07/02/2028
97181#-LE-1	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-B 4.920% 01/02/26		04/11/2024	Redemption 100.0000		90,770	90,770	90,770	90,770						90,770				(6,974)	01/02/2026
97181#-LL-5	UNION PACIFIC RAILROAD CO EQUIP NTS 05-J-C 4.920% 01/02/26		04/09/2024	Redemption 100.0000		158,538	158,538	158,538	158,538						158,538				(2,680)	01/02/2026
976656-BZ-0	Wisconsin Electric Power Co Senior Unsecured 5.700% 12/01/36		05/23/2024	JPM SECURITIES LLC		1,431,178	1,400,000	1,432,962	1,431,696		(700)		(700)		1,430,996		182	182	39,235	12/01/2036
976656-CK-2	Wisconsin Electric Power Co Senior Unsecured 4.300% 10/15/48		08/08/2024	Various		1,687,920	2,000,000	1,989,280	1,990,337		119		119		1,990,456		(302,535)	(302,535)	64,381	10/15/2048
976656-CM-8	Wisconsin Electric Power Co Senior Unsecured 1.700% 06/15/28		09/23/2024	Barclays		2,111,584	2,300,000	2,299,540	2,299,701		48		48		2,299,748		(188,164)	(188,164)	30,303	06/15/2028
976657-AH-9	WEC Energy Group Inc Junior Subordinated 6.898% 05/15/67		01/26/2024	Various		11,684,888	13,074,000	10,780,150	12,286,819		120		120		12,286,939		(602,052)	(602,052)	856,447	05/15/2067
97770*-AA-2	Wolf Entertainment Funding LLC A 2.990% 05/20/45		11/20/2024	Paydown		39,047,121	39,047,121	39,047,121	39,047,121						39,047,121				737,027	05/20/2045
983024-AN-0	Wyeth LLC Senior Unsecured 5.950% 04/01/37		05/23/2024	JPM SECURITIES LLC		5,863,088	5,600,000	5,917,373	5,912,867		(6,727)		(6,727)		5,906,141		(43,053)	(43,053)	219,357	04/01/2037
98371#-AA-9	Xhd Ltd (Home Depot) SECD NTS 5.840% 01/15/24		01/15/2024	Redemption 100.0000		1,490,405	1,490,405	1,490,405	1,490,405						1,490,405				7,511	01/15/2024
98389B-AN-0	Xcel Energy Inc Senior Unsecured 4.800% 09/15/41		06/21/2024	ALRE - DFL Trust AAM		306,303	350,000	408,051	392,144		(829)		(829)		391,315		(85,011)	(85,011)	12,880	09/15/2041
98920M-AA-0	Zaxbys Funding LLC ZAXBY 2021-1A A2 3.238% 07/30/51		10/30/2024	Paydown		150,000	150,000	150,000	150,000						150,000				3,036	07/30/2051
98978V-AK-9	Zoetis Inc Senior Unsecured 4.500% 11/13/25		06/14/2024	JPM SECURITIES LLC		7,911,280	8,000,000	7,995,650	7,999,015		227		227		7,999,241		(87,961)	(87,961)	214,000	11/13/2025
BCC03P-FU-9	Provident Home Equity Loan Tru PBHET 2000-2 X2 0.000% 08/25/31		04/27/2024	Paydown				(35)												08/25/2031
BCC0BB-UT-7	ACE Securities Corp Manufactur ACE 2003-MH1X B2 0.000% 08/15/30		04/27/2024	Paydown		(3,547)	(3,547)	(1,046)	(3,547)						(3,547)					08/15/2030
G00618-AA-5	Absolute 2020-1 Ltd ABSOLUTE 2020-1 2.950% 09/20/25		09/20/2024	Paydown		8,342,080	8,342,080	8,342,080	8,342,080						8,342,080				185,072	09/20/2025
G00618-AB-3	Absolute 2020-1 Ltd ABSOLUTE 2020-1 5.200% 09/20/25		09/20/2024	Paydown		7,295,423	7,295,423	7,295,423	7,295,423						7,295,423				287,156	09/20/2025
G0488*-AA-2	Atlantica Sustainable Infrastr SR SECD NTS 1.960% 06/20/26		12/13/2024	Call 100.0000		64,025,862	64,025,862	66,929,200	67,331,891					(402,691)	64,025,862	(2,903,338)		(2,903,338)	1,439,842	06/20/2026
G3704M-AA-5	FWD Group Holdings Ltd Senior Unsecured 5.000% 09/24/24		09/24/2024	Various		9,714,000	9,714,000	10,126,954	9,751,586		(37,586)		(37,586)		9,714,000				485,700	09/24/2024
G4301U-AF-1	Harbour Aircraft Investments L HAIL 2017-1 A 6.000% 11/15/37		12/15/2024	Paydown		2,816,189	2,816,189	2,798,325	2,812,466		3,723		3,723		2,816,189				50,605	11/15/2037
G4800#-AA-1	Insight Partners XI NAV A 7.595% 08/28/25		09/30/2024	Paydown		39,072,877	39,072,877	39,072,877							39,072,877				1,830,055	08/28/2025
G4800#-AA-1	Insight Partners XI NAV A 7.595% 08/28/25		06/13/2024	Tax Free Exchange		962,320	962,320	962,320							962,320				42,100	08/28/2025
G5814#-AA-2	MARI JONE LTD SR SECD NTS SER A 5.580% 06/30/31		12/31/2024	Redemption 100.0000		220,362	220,362	220,362	220,362						220,362				7,764	06/30/2031
G5814#-AB-0	MARI BOYLE LTD SR SECD NTS SER B 5.580% 06/30/31		12/31/2024	Redemption 100.0000		220,362	220,362	220,362	220,362						220,362				7,764	06/30/2031
G7605#-AA-1	ROADSTER FINANCE DAC SR SECD NTS SER A 2.290% 10/18/32		10/18/2024	Redemption 100.0000		787,416	787,416	866,655	802,765					63,890	787,416	(79,239)		(79,239)	17,902	10/18/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G77418-AA-8	SoftBank Vision Fund II A1 6.000% 12/23/25		12/23/2024	Paydown		1,273,231	1,273,231	1,287,005	1,281,019		(7,789)		(7,789)		1,273,231				39,456	12/23/2025
G77418-AB-6	SoftBank Vision Fund II A 6.000% 12/18/25		11/29/2024	Paydown		32,781,936	32,781,936	32,781,936	32,781,936						32,781,936				1,035,720	12/18/2025
G77418-AB-6	SoftBank Vision Fund II A 6.000% 12/18/25		08/06/2024	Redemption 100.0000		1,130,729	1,130,729	1,130,729	1,130,729						1,130,729				42,025	12/18/2025
G8868J-AB-1	Tiger Global Private Investmen A 8.260% 02/10/27		05/20/2024	Paydown		10,000,000	10,000,000	9,984,403	9,982,543		17,457		17,457		10,000,000				271,833	02/10/2027
G9400#-AB-2	WMMR FOUR LTD SR SECD NTS SER B 5.350% 09/30/33		12/31/2024	Redemption 100.0000		288,647	288,647	288,647	288,647						288,647				9,500	09/30/2033
L0808#-AD-9	BEACON FINCO SARL SECD NTS SER C 3.290% 06/25/34		12/31/2024	Redemption 100.0000		440,704	440,704	441,105	446,042					(4,937)	440,704	(401)		(401)	10,987	06/25/2034
L0808#-AE-7	BEACON FINCO SARL SECD NTS SER D 3.820% 04/01/32		12/31/2024	Redemption 100.0000		1,337,852	1,337,852	1,321,006	1,354,055					(33,049)	1,337,852	16,845		16,845	38,382	04/01/2032
N9061@-AB-6	VTTI BV SR NTS SER B 4.870% 12/15/25		09/19/2024	Call 100.6045		5,030,223	5,000,000	5,000,000	5,000,000						5,000,000				214,877	12/15/2025
N9061@-AC-4	VTTI BV SR NTS SER C 4.970% 12/15/27		09/19/2024	Call 103.1426		15,471,390	15,000,000	15,000,000	15,000,000						15,000,000				1,036,727	12/15/2027
N9061@-AF-7	VTTI BV SR NTS SER A 3.800% 12/15/24		09/19/2024	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				374,617	12/15/2024
N9061@-AG-5	VTTI BV SR NTS SER B 4.050% 12/15/27		09/24/2024	Redemption 100.3668		2,007,336	2,000,000	2,000,000	2,000,000		7,336		7,336		2,007,336				61,425	12/15/2027
N9061@-AH-3	VTTI BV SR NTS SER C 4.150% 12/15/29		09/19/2024	Call 100.9908		4,039,632	4,000,000	4,000,000	4,000,000						4,000,000				165,515	12/15/2029
R2000#-AA-1	BUGSERTJENESTE AS SR SECD NTS 2.750% 08/05/27		12/31/2024	Redemption 100.0000		6,164,502	6,164,502	6,095,683	6,313,323					(217,640)	6,164,502	68,819		68,819	105,816	08/05/2027
01626P-AH-9	Alimentation Couche-Tard Inc Senior Unsecured 3.550% 07/26/27	A	09/23/2024	Barclays		1,957,000	2,000,000	1,897,794	1,955,475		8,588		8,588		1,964,062		(7,062)	(7,062)	82,439	07/26/2027
06368B-GS-1	Bank of Montreal Subordinated 3.803% 12/15/32	A	09/23/2024	Barclays		2,429,775	2,500,000	2,313,850	2,371,090		8,708		8,708		2,379,798		49,977	49,977	73,683	12/15/2032
06368D-H7-2	Bank of Montreal Subordinated 3.088% 01/10/37	A	04/09/2024	Various		1,304,264	1,600,000	1,278,688	1,290,304		4,407		4,407		1,294,711		9,553	9,553	36,301	01/10/2037
06368L-5Q-5	Bank of Montreal Junior Subordinated 7.300% 11/26/84	A	10/24/2024	Royal Bank of Canada		1,572,150	1,500,000	1,500,000							1,500,000		72,150	72,150	29,808	11/26/2084
06368L-AP-1	Bank of Montreal Senior Unsecured 4.250% 09/14/24	A	02/12/2024	Wells Fargo		992,710	1,000,000	987,120	993,079		1,155		1,155		994,234		(1,524)	(1,524)	17,708	09/14/2024
06368L-AP-1	Bank of Montreal Senior Unsecured 4.250% 09/14/24	A	09/14/2024	Various		13,250,000	13,250,000	13,232,465	13,241,971		8,029		8,029		13,250,000				563,125	09/14/2024
06368L-WT-9	Bank of Montreal Senior Unsecured 5.920% 09/25/25	A	05/30/2024	MMTL Modco AAM		16,075,234	16,000,000	16,000,000	16,000,000						16,000,000		75,234	75,234	644,622	09/25/2025
064159-3U-8	Bank of Nova Scotia/The Senior Unsecured 1.050% 03/02/26	A	05/23/2024	Various		9,272,900	10,000,000	9,988,300	9,994,847		961		961		9,995,808		(722,908)	(722,908)	77,583	03/02/2026
064159-8N-9	Bank of Nova Scotia/The Junior Subordinated 3.625% 10/27/81	A	01/04/2024	Goldman Sachs		3,040,000	4,000,000	2,930,000	2,933,835		60		60		2,933,895		106,105	106,105	28,597	10/27/2081
064159-HB-5	Bank of Nova Scotia/The Subordinated 4.500% 12/16/25	A	03/27/2024	Various		3,692,213	3,750,000	3,819,786	3,776,229		(3,201)		(3,201)		3,773,028		(80,816)	(80,816)	47,813	12/16/2025
064159-HB-5	Bank of Nova Scotia/The Subordinated 4.500% 12/16/25	A	08/14/2024	ALRe Corporate AAM		496,905	500,000	574,396	527,650		(8,657)		(8,657)		518,994		(22,089)	(22,089)	14,875	12/16/2025
06417X-AG-6	Bank of Nova Scotia/The Subordinated 4.588% 05/04/37	A	09/23/2024	Barclays		3,317,965	3,500,000	3,238,312	3,256,993		9,361		9,361		3,266,354		51,611	51,611	142,738	05/04/2037
06418J-AA-9	Bank of Nova Scotia/The Senior Unsecured 5.350% 12/07/26	A	01/22/2024	Bank of America		5,048,200	5,000,000	4,998,100	4,998,139		38		38		4,998,177		50,023	50,023	34,924	12/07/2026
06418J-AC-5	Bank of Nova Scotia/The Senior Unsecured 5.650% 02/01/34	A	05/29/2024	Various		45,265,860	45,000,000	44,955,450	44,955,450		5,129		5,129		44,960,579		305,281	305,281	1,143,419	02/01/2034
11271L-AC-6	Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28	A	09/23/2024	Barclays		13,810,860	14,000,000	13,951,560	13,978,097		3,686		3,686		13,981,783		(170,923)	(170,923)	635,483	01/25/2028
11271L-AC-6	Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28	A	08/09/2024	AAIA NonModco AAM		2,917,076	3,000,000	2,989,620	2,995,307		652		652		2,995,959		(78,883)	(78,883)	121,550	01/25/2028
11271L-AK-8	Brookfield Finance Inc Senior Unsecured 6.350% 01/05/34	A	03/21/2024	Various		22,704,655	21,500,000	21,500,000	21,500,000						21,500,000		1,204,655	1,204,655	411,515	01/05/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
136040-AA-0	CANADIAN HOSPITALITY RECEIVABL CHRF 2015-1 A 5.850% 04/30/27		09/27/2024	OTHER		15,485,679	21,096,661	3,785,396	2,742,566	1,081,613	8,083		1,089,696		3,832,262		11,653,417	11,653,417	1,131,308	04/30/2027
136055-AA-8	Canadian Imperial Bank of Comm Secured 7.262% 04/10/32	A	10/10/2024	Various		539,061	539,061	542,007	540,017		(956)		(956)		539,061				29,360	04/10/2032
136375-BD-3	Canadian National Railway Co Senior Unsecured 6.900% 07/15/28	A	08/06/2024	Goldman Sachs		3,281,340	3,000,000	3,474,480	3,151,225		(17,885)		(17,885)		3,133,340		148,000	148,000	219,650	07/15/2028
136375-DC-3	Canadian National Railway Co Senior Unsecured 3.850% 08/05/32	A	10/17/2024	Various		14,238,165	15,000,000	14,368,574	14,425,475		34,050		34,050		14,459,525		(221,360)	(221,360)	584,505	08/05/2032
13648T-AD-9	Canadian Pacific Railway Co Senior Unsecured 4.300% 05/15/43	A	09/13/2024	JPM SECURITIES LLC		4,551,000	5,000,000	4,333,061	4,346,117		13,926		13,926		4,360,044		190,956	190,956	179,764	05/15/2043
15135U-AM-1	Cenovus Energy Inc Senior Unsecured 4.250% 04/15/27	A	09/13/2024	JPM SECURITIES LLC		498,800	500,000	499,902	499,971		6		6		499,977		(1,177)	(1,177)	19,538	04/15/2027
15135U-AW-9	Cenovus Energy Inc Senior Unsecured 2.650% 01/15/32	A	05/23/2024	JPM SECURITIES LLC		7,221,368	8,800,000	6,943,376	6,990,032		73,233		73,233		7,063,265		158,103	158,103	202,754	01/15/2032
29250N-AH-8	Enbridge Inc Senior Unsecured 3.500% 06/10/24	A	06/10/2024	Various		3,000,000	3,000,000	2,914,772	2,974,714		25,286		25,286		3,000,000				52,500	06/10/2024
29250N-AL-9	Enbridge Inc Senior Unsecured 4.250% 12/01/26	A	08/06/2024	Various		14,871,450	15,000,000	15,471,729	15,161,557		(35,052)		(35,052)		15,126,505		(255,055)	(255,055)	435,625	12/01/2026
29250N-AR-6	Enbridge Inc Senior Unsecured 3.700% 07/15/27	A	09/23/2024	Various		7,119,835	7,218,000	7,424,308	7,327,968		(24,010)		(24,010)		7,303,958		(184,123)	(184,123)	318,254	07/15/2027
29250N-BH-7	Enbridge Inc Senior Unsecured 1.600% 10/04/26	A	08/06/2024	Goldman Sachs		9,379,500	10,000,000	9,999,500	9,999,719		60		60		9,999,779		(620,279)	(620,279)	134,667	10/04/2026
29250N-BN-4	Enbridge Inc Subordinated 7.375% 01/15/83	A	08/15/2024	ACRA RE II Surplus AAM		5,055,750	5,000,000	5,000,000	5,000,000						5,000,000		55,750	55,750	399,479	01/15/2083
29250N-BP-9	Enbridge Inc Subordinated 7.625% 01/15/83	A	05/23/2024	AARE Surplus AAM		4,486,955	4,400,000	4,400,000	4,400,000						4,400,000		86,955	86,955	287,039	01/15/2083
29250N-BQ-7	Enbridge Inc Senior Unsecured 5.969% 03/08/26	A	03/08/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				298,450	03/08/2026
318069-A@-0	FINNING INTERNATIONAL INC SR NTS SER B 4.080% 01/19/24	A	01/19/2024	Maturity		31,500,000	31,500,000	31,500,000	31,500,000						31,500,000				642,600	01/19/2024
36485M-AK-5	Garda World Security Corp SECURED 4.625% 02/15/27	A	03/19/2024	Jefferies & Co (PFI)		1,910,960	2,000,000	2,000,000	2,000,000						2,000,000		(89,040)	(89,040)	55,500	02/15/2027
428357-AA-5	HI-FI Music IP Issuer LP HIFI 2022-1A A2 3.939% 02/01/62	A	09/03/2024	Various		14,431,641	15,000,000	14,988,959	14,992,312		1,535		1,535		14,993,848		(562,207)	(562,207)	499,839	02/01/2062
448055-AD-5	Cenovus Energy Inc Senior Unsecured 6.800% 09/15/37	A	05/14/2024	Bank of America		521,900	500,000	513,910	513,194		(228)		(228)		512,966		8,934	8,934	22,761	09/15/2037
56501R-AC-0	Manulife Financial Corp Senior Unsecured 4.150% 03/04/26	A	05/23/2024	JPM SECURITIES LLC		1,958,140	2,000,000	1,995,140	1,998,766		223		223		1,998,990		(40,850)	(40,850)	60,867	03/04/2026
56501R-AD-8	Manulife Financial Corp Senior Unsecured 5.375% 03/04/46	A	06/21/2024	ALRE - DFL Trust AAM		9,846,357	10,000,000	9,964,500	9,969,156		348		348		9,969,504		(123,147)	(123,147)	428,507	03/04/2046
56501R-AE-6	Manulife Financial Corp Subordinated 4.061% 02/24/32	A	08/14/2024	ALRe Corporate AAM		976,337	1,000,000	1,000,000	1,000,000						1,000,000		(23,663)	(23,663)	39,482	02/24/2032
66980C-AA-6	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER A 4.115% 06/30/42		12/31/2024	Redemption 100.0000		82,476	82,476	88,648	86,989					1,659	82,476	(6,172)		(6,172)	2,477	06/30/2042
66980C-AC-2	NOUVELLE AUTOROUTE 30 FINANCEM SR SECD BDS SER C 3.750% 03/31/33		09/30/2024	Redemption 100.0000		288,032	288,032	299,732	294,144					5,588	288,032	(11,700)		(11,700)	8,054	03/31/2033
67077M-AF-5	Nutrien Ltd Senior Unsecured 5.875% 12/01/36	A	05/23/2024	AARE Surplus AAM		2,049,349	2,000,000	2,073,559	2,069,196		(1,473)		(1,473)		2,067,723		(18,374)	(18,374)	56,139	12/01/2036
67077M-AN-8	Nutrien Ltd Senior Unsecured 4.125% 03/15/35	A	06/26/2024	Various		3,042,824	3,400,000	3,131,883	1,314,466		1,006		1,006		3,129,141		(86,317)	(86,317)	63,626	03/15/2035
683720-AA-4	Open Text Corp SENIOR 4.125% 02/15/30		08/08/2024	ALRE - DFL Trust AAM		913,667	1,000,000	1,016,250	1,010,609		(1,448)		(1,448)		1,009,161		(95,495)	(95,495)	40,448	02/15/2030
780082-AD-5	Royal Bank of Canada Subordinated 4.650% 01/27/26	A	03/26/2024	AADE - CATALINA		9,742,878	9,850,000	9,828,921	9,844,800		569		569		9,845,369		(102,491)	(102,491)	304,078	01/27/2026
78016E-ZH-3	Royal Bank of Canada Senior Unsecured 3.970% 07/26/24	A	07/26/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				198,500	07/26/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
78016E-ZH-3	Royal Bank of Canada Senior Unsecured 3.970% 07/26/24	A	05/30/2024	MMTL Modco AAM		22,440,134	22,500,000	22,476,360	22,492,731		5,279		5,279		22,498,009		(57,875)	(57,875)	754,300	07/26/2024
78016F-ZR-8	Royal Bank of Canada Senior Unsecured 5.660% 10/25/24	A	08/09/2024	AAIA NonModco AAM		20,011,712	20,000,000	20,000,000	20,000,000						20,000,000		11,712	11,712	893,022	10/25/2024
78016F-ZX-5	Royal Bank of Canada Senior Unsecured 5.000% 02/01/33	A	08/09/2024	AAIA NonModco AAM		9,094,244	9,000,000	8,987,760	8,988,988		590		590		8,989,577		104,667	104,667	460,000	02/01/2033
78016F-ZY-3	Royal Bank of Canada Senior Unsecured 4.950% 04/25/25	A	08/28/2024	ACRA RE 2A Surplus AAM		26,106,176	26,000,000	25,955,700	25,959,969		20,055		20,055		25,980,024		126,153	126,153	1,083,225	04/25/2025
78016F-ZZ-0	Royal Bank of Canada Senior Unsecured 5.200% 07/20/26	A	07/10/2024	Various		35,052,412	35,000,000	34,996,150	34,996,688		639		639		34,997,327		55,085	55,085	1,759,459	07/20/2026
78016H-ZQ-6	Royal Bank of Canada Senior Unsecured 5.000% 05/02/33	A	03/21/2024	Various		14,196,210	14,400,000	13,927,638	13,934,524		7,559		7,559		13,942,082		254,128	254,128	196,750	05/02/2033
878742-BG-9	Teck Resources Ltd Senior Unsecured 3.900% 07/15/30	A	09/13/2024	Various		3,965,880	4,000,000	3,981,097	3,986,643		1,289		1,289		3,987,931		(22,051)	(22,051)	182,433	07/15/2030
884903-BH-7	Thomson Reuters Corp Senior Unsecured 5.850% 04/15/40	A	05/22/2024	JANE STREET EXECUTION SERVICES		2,866,761	2,788,000	2,761,458			106		106		2,761,564		105,197	105,197	17,669	04/15/2040
884903-BV-6	Thomson Reuters Corp Senior Unsecured 3.350% 05/15/26	A	06/26/2024	Various		3,854,040	4,000,000	4,406,000	4,163,841		(37,347)		(37,347)		4,126,494		(272,454)	(272,454)	82,633	05/15/2026
89114T-ZE-5	Toronto-Dominion Bank/The Senior Unsecured 0.700% 09/10/24	A	04/26/2024	Goldman Sachs		27,011,325	27,500,000	27,478,000	27,494,887		2,441		2,441		27,497,328		(486,003)	(486,003)	122,986	09/10/2024
89114T-ZQ-8	Toronto-Dominion Bank/The Senior Unsecured 2.450% 01/12/32	A	11/21/2024	Barclays		2,528,520	3,000,000	2,531,700	2,572,733		40,165		40,165		2,612,898		(84,378)	(84,378)	100,042	01/12/2032
89115A-2E-1	Toronto-Dominion Bank/The Senior Unsecured 4.456% 06/08/32	A	06/18/2024	Various		4,961,812	5,200,000	4,734,176	4,739,627		14,785		14,785		4,754,412		207,400	207,400	102,538	06/08/2032
89115A-2J-0	Toronto-Dominion Bank/The Senior Unsecured 4.285% 09/13/24	A	09/13/2024	Maturity		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				599,900	09/13/2024
89115A-2S-0	Toronto-Dominion Bank/The Senior Unsecured 5.532% 07/17/26	A	07/11/2024	Various		25,172,150	25,000,000	25,000,000	25,000,000						25,000,000		172,150	172,150	1,308,472	07/17/2026
89115A-2V-3	Toronto-Dominion Bank/The Senior Unsecured 5.264% 12/11/26	A	07/10/2024	Various		10,027,720	10,000,000	10,000,000	10,000,000						10,000,000		27,720	27,720	286,303	12/11/2026
891160-MJ-9	Toronto-Dominion Bank/The Subordinated 3.625% 09/15/31	A	08/06/2024	Various		11,616,143	12,033,000	11,320,617	11,550,364		31,097		31,097		11,581,461		34,682	34,682	385,114	09/15/2031
89346D-AE-7	TransAlta Corp Senior Unsecured 6.500% 03/15/40	A	07/10/2024	Various		2,971,819	3,000,000	3,037,440	3,033,019		(611)		(611)		3,032,407		(60,588)	(60,588)	157,444	03/15/2040
893526-8Z-9	TransCanada PipeLines Ltd Senior Unsecured 7.625% 01/15/39	A	08/08/2024	ALRe Corporate AAM		1,202,162	1,000,000	1,336,793	1,282,443		(7,787)		(7,787)		1,274,656		(72,494)	(72,494)	81,122	01/15/2039
89352H-AX-7	TransCanada PipeLines Ltd Senior Unsecured 4.750% 05/15/38	A	07/17/2024	Goldman Sachs		3,721,800	4,000,000	3,257,120	3,264,679		17,026		17,026		3,281,705		440,095	440,095	128,250	05/15/2038
89352H-BB-4	TransCanada PipeLines Ltd Senior Unsecured 1.000% 10/12/24	A	10/12/2024	Maturity		2,000,000	2,000,000	1,999,420	1,999,847		153		153		2,000,000				20,000	10/12/2024
89352H-BB-4	TransCanada PipeLines Ltd Senior Unsecured 1.000% 10/12/24	A	05/30/2024	MMTL Modco AAM		7,854,901	8,000,000	7,997,680	7,999,390		323		323		7,999,713		(144,812)	(144,812)	50,667	10/12/2024
89352H-BE-8	TransCanada PipeLines Ltd Senior Unsecured 6.203% 03/09/26	A	10/31/2024	Call 100.0000		10,000,000	10,000,000	10,003,950	10,003,950		(3,950)		(3,950)		10,000,000				709,899	03/09/2026
89356B-AC-2	Transcanada Trust Junior Subordinated 5.300% 03/15/77	A	05/23/2024	AARE Surplus AAM		1,877,572	2,000,000	2,055,000	2,026,520		(3,048)		(3,048)		2,023,472		(145,900)	(145,900)	73,022	03/15/2077
C1467#-AC-1	CSL GROUP INC (THE) SR SECD NTS SER 15-A 4.480% 08/13/30	A	08/13/2024	Redemption 100.0000		1,187,500	1,187,500	1,187,500	1,187,500						1,187,500				53,200	08/13/2030
C68028-AA-0	Oilers Entertainment Group SR SECD NTS 4.560% 06/30/51		12/30/2024	Redemption 100.0000		323,301	323,301	352,009	336,267					15,742	323,301	(28,708)		(28,708)	8,297	06/30/2051
000000-00-0	ARTS LTD AKBAN 2015-39 AKBAN 2015-39 7.357% 09/15/24	D	06/17/2024	Redemption 100.0000		10,000,000	10,000,000	9,616,623	10,152,613		(152,613)		(152,613)		10,000,000				308,100	09/15/2024
000000-00-0	ARTS LTD AKBAN 2015-39 AKBAN 2015-39 7.357% 09/15/24	D	07/10/2024	MMTL Modco AAM		5,081,800	5,000,000	4,808,312	5,076,307		(47,025)		(47,025)		5,029,281		52,519	52,519	233,185	09/15/2024
000000-00-0	Viettel Peru SAC Senior Secured 5.000% 09/03/27	D	08/26/2024	Various		15,437,500	15,437,500	15,202,850	15,289,755		147,745		147,745		15,437,500				563,508	09/03/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Pepper Asset Finance Revolver PAF REV-2 2 8.831% 06/13/30	B	11/27/2024	Paydown		7,041,659	7,041,659	7,382,587	7,385,303					(2,716)	7,041,659	(340,929)		(340,929)	593,775	06/13/2030
000000-00-0	Pepper Asset Finance Revolver PAF REV-2 3 9.831% 06/13/30	B	11/28/2024	Paydown		9,867,417	9,867,417	10,345,157	10,348,962					(3,805)	9,867,417	(477,740)		(477,740)	926,740	06/13/2030
000000-00-0	Aqueduct European CLO 2-2017 D AQUE 2017-2X B2 2.000% 10/15/30	B	04/15/2024	Paydown		1,063,705	1,063,705	1,106,364	1,103,801					6,449	1,063,705	(46,545)		(46,545)	10,793	10/15/2030
000000-00-0	Voya Euro CLO I DAC VOYE 1A B1NE 4.329% 10/15/30	B	10/15/2024	Paydown		403,410	403,410	429,521	408,407					29,322	403,410	(34,318)		(34,318)	20,447	10/15/2030
000000-00-0	GoldenTree Loan Management EUR GLME 1A B1A 4.269% 10/20/30	B	07/29/2024	Call 100.0000		1,082,204	1,082,204	1,151,594	1,103,801					79,749	1,082,204	(101,346)		(101,346)	42,466	10/20/2030
000000-00-0	GoldenTree Loan Management EUR GLME 1A C1A 4.769% 10/20/30	B	07/29/2024	Call 100.0000		1,082,204	1,082,204	1,133,496	1,087,889		2,590		2,590	57,460	1,069,015	(78,924)	13,190	(65,734)	46,715	10/20/2030
000000-00-0	GoldenTree Loan Management EUR GLME 1A D 5.569% 10/20/30	B	07/29/2024	Various		3,246,613	3,246,613	3,276,305	3,203,341		14,182		14,182	181,241	3,153,825	(244,939)	92,788	(152,151)	160,532	10/20/2030
000000-00-0	Penta CLO 4 DAC PENTA 2018-4A C 4.643% 12/17/30	B	10/18/2024	Paydown		1,955,162	1,955,162	1,819,464	1,886,869		97,550		97,550	(45,726)	1,955,162	16,467		16,467	93,427	12/17/2030
000000-00-0	BlackRock European CLO 1 DAC BECLO 1A CR 4.386% 03/15/31	B	09/16/2024	Paydown		4,624,655	4,624,655	4,500,262	4,596,753		11,418		11,418	(78,923)	4,624,655	95,406		95,406	182,803	03/15/2031
000000-00-0	BlackRock European CLO 1 DAC BECLO 1A DR 5.186% 03/15/31	B	09/10/2024	Paydown		275,625	275,625	235,909	246,898		27,674		27,674	(11,720)	275,625	12,774		12,774	12,560	03/15/2031
000000-00-0	Richmond Park CLO 1 DAC RPARK 1A B1R 4.684% 07/14/31	B	04/22/2024	Call 100.0000		640,597	640,597	698,960	663,895					35,065	640,617	(58,343)	(20)	(58,363)	17,901	07/14/2031
000000-00-0	Richmond Park CLO 1 DAC RPARK 1A B1R 4.684% 07/14/31	B	04/15/2024	Paydown		423,946	423,946	463,177	439,941		(14)		(14)	23,237	423,946	(39,216)		(39,216)	11,862	07/14/2031
000000-00-0	Dryden 51 Euro CLO 2017 DAC DRYD 2017-51X B1 4.679% 07/15/31	B	04/15/2024	Paydown		1,382,817	1,382,817	1,442,740	1,434,942					7,798	1,382,817	(59,923)		(59,923)	38,685	07/15/2031
000000-00-0	Dryden 62 Euro CLO 2017 DAC DRYD 2017-62A C 4.879% 07/15/31	B	10/15/2024	Paydown		1,850,622	1,850,622	1,947,427	1,861,260		16,006		16,006	98,307	1,850,622	(124,950)		(124,950)	104,178	07/15/2031
000000-00-0	Dryden 51 Euro CLO 2017 DAC DRYD 2017-51X C 5.329% 07/15/31	B	04/15/2024	Call 100.0000		1,062,394	1,062,394	1,109,693	1,104,223		(26)		(26)	10,352	1,062,775	(51,774)	(381)	(52,155)	33,284	07/15/2031
000000-00-0	Dryden 62 Euro CLO 2017 DAC DRYD 2017-62X D 5.879% 07/15/31	B	10/15/2024	Paydown		2,585,428	2,585,428	2,561,362	2,574,943		47,787		47,787	66,365	2,585,428	(103,666)		(103,666)	171,661	07/15/2031
000000-00-0	Arbour CLO VI DAC ARBR 6A D 6.923% 11/15/31	B	10/03/2024	Paydown		1,599,065	1,599,065	1,508,346	1,560,890		38,333		38,333	(50,773)	1,599,065	50,614		50,614	109,734	11/15/2031
000000-00-0	Jubilee CLO 2019-XXII DAC JUBIL 2019-22A D 7.004% 11/20/31	B	08/20/2024	Paydown		1,939,359	1,939,359	1,867,851	1,864,268		68,947		68,947	45,873	1,939,359	(39,728)		(39,728)	115,005	11/20/2031
000000-00-0	Rockford Tower Europe CLO 2018 RFTE 2018-1A CE 5.322% 12/20/31	B	04/08/2024	Call 100.0000		1,085,600	1,085,600	1,162,583	1,104,240		(84)		(84)	58,323	1,085,953	(76,527)	(354)	(76,881)	20,682	12/20/2031
000000-00-0	Rockford Tower Europe CLO 2018 RFTE 2018-1A DN 6.202% 12/20/31	B	04/05/2024	Paydown		11,375,702	11,375,702	11,965,800	11,589,916					375,884	11,375,702	(590,098)		(590,098)	246,926	12/20/2031
000000-00-0	GoldenTree Loan Management EUR GLME 2A D 6.069% 01/20/32	B	07/29/2024	Various		1,561,621	1,561,621	1,487,630	1,485,932		11,712		11,712	46,369	1,468,148	(75,866)	93,473	17,607	83,351	01/20/2032
000000-00-0	GoldenTree Loan Management EUR GLME 2X D 6.069% 01/20/32	B	07/29/2024	Call 100.0000		1,672,006	1,672,006	1,547,058	1,632,342		7,701		7,701	(63,002)	1,608,257	31,215	63,749	94,964	89,242	01/20/2032
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A CR 4.779% 04/15/32	B	11/04/2024	Various		3,262,217	3,262,217	3,523,824	3,297,055		4,308		4,308	240,939	3,252,044	(290,259)	10,173	(280,086)	189,303	04/15/2032
000000-00-0	CVC Cordatus Loan Fund VI DAC CORDA 6A DR 5.579% 04/15/32	B	11/04/2024	Paydown		1,359,257	1,359,257	1,340,598	1,322,635		58,377		58,377	55,838	1,359,257	(77,592)		(77,592)	90,482	04/15/2032
000000-00-0	Jubilee CLO 2019-XXIII DAC JUBIL 2019-23A DN 7.329% 06/15/32	B	07/15/2024	Paydown		9,269,256	9,269,256	9,412,900	9,382,313					30,587	9,269,256	(143,644)		(143,644)	564,176	06/15/2032
000000-00-0	Anchorage Capital Europe CLO 3 ANCHE 3A D 6.979% 07/15/32	B	11/13/2024	Various		6,865,303	6,865,303	7,432,404	7,121,657		9,679		9,679	352,543	6,823,600	(660,279)	41,703	(618,576)	587,299	07/15/2032
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A D 6.919% 01/20/33	B	12/13/2024	Paydown		12,437,811	12,437,811	12,974,607	12,825,225		260,257		260,257	318,115	12,437,811	(965,786)		(965,786)	1,118,727	01/20/2033
000000-00-0	Rockford Tower Europe CLO 2019 RFTE 2019-1A DE 6.919% 01/20/33	B	12/13/2024	Paydown		2,886,412	2,886,412	3,178,110	3,024,751		11,319		11,319	174,142	2,886,412	(323,801)		(323,801)	259,620	01/20/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Sculptor European CLO VII DAC SCULE 7A B2 2.100% 01/15/34	B	11/15/2024	Paydown		6,943,203	6,943,203	7,830,117	7,285,090					552,080	6,943,203	(893,968)		(893,968)	162,106	01/15/2034
000000-00-0	Bastille Euro CLO 2020-3 DAC BAST 2020-3A B2 2.300% 01/15/34	B	12/05/2024	Call 100.0000		16,033,273	16,033,273	17,735,998	16,846,223					889,776	16,151,807	(1,584,191)	(118,534)	(1,702,725)	378,016	01/15/2034
000000-00-0	Sculptor European CLO VII DAC SCULE 7A D 7.679% 01/15/34	B	11/15/2024	Paydown		4,039,681	4,039,681	4,434,747	4,197,825		40,243		40,243	233,659	4,039,681	(432,045)		(432,045)	379,580	01/15/2034
000000-00-0	Goldentree Loan Management EUR GLME 6A D 7.469% 01/20/36	B	07/22/2024	Paydown		12,518,914	12,518,914	12,094,825	12,531,350		156,586		156,586	(446,210)	12,518,914	277,189		277,189	782,038	01/20/2036
000000-00-0	Albacore Euro Clo V DAC ALBAC 5A C 7.679% 04/15/36	B	10/15/2024	Paydown		5,124,403	5,124,403	5,192,337	5,193,080		(5,217)		(5,217)	4,475	5,124,403	(67,934)		(67,934)	598,108	04/15/2036
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A B1 6.429% 07/15/36	B	12/24/2024	Paydown		3,376,764	3,376,764	3,575,161	3,587,355					(12,194)	3,376,764	(198,397)		(198,397)	377,275	07/15/2036
000000-00-0	Palmer Square European CLO 202 PLMER 2023-1A C 6.829% 07/15/36	B	12/24/2024	Paydown		4,987,220	4,987,220	5,280,238	5,298,247					(18,010)	4,987,220	(293,017)		(293,017)	588,973	07/15/2036
000000-00-0	Allianz SE Subordinated 3.099% 07/06/47	B	04/25/2024	Tax Free Exchange		21,113,265	20,826,620	21,659,701	20,714,648		(27,470)		(27,470)	426,087	21,113,265				492,679	07/06/2047
000000-00-0	European Residential Loan Secu ERLS 2019-NPL2 A 4.301% 02/24/58	B	08/26/2024	Paydown		24,951,755	24,951,755	25,000,807	25,271,422		148,645		148,645	(217,640)	24,951,755	(250,671)		(250,671)	784,254	02/24/2058
000000-00-0	Dutch Property Finance 2021-2 DPF 2021-2 A 3.772% 04/28/59	B	10/28/2024	Paydown		7,492,228	7,492,228	6,570,264	7,565,577		70,668		70,668	(906,980)	7,492,228	762,962		762,962	216,926	04/28/2059
000000-00-0	Portman Square IE PRTSQ 2023-NPL1A A 6.586% 07/25/63	B	10/25/2024	Paydown		21,731,127	21,731,127	22,504,905	22,104,802		150,033		150,033	374,422	21,731,127	(898,130)		(898,130)	957,974	07/25/2063
000000-00-0	Clavel Residential 3 DAC CLAVE 2023-1A C 5.822% 01/28/76	B	10/10/2024	MORGAN STANLEY & CO. INTERNATI		21,776,442	21,863,898	21,432,124	21,429,763		25,048		25,048	27,237	21,248,617	(233,431)	527,825	294,394	1,396,521	01/28/2076
00037Q-AE-9	AB BSL CLO 3 Ltd ABBSL 2021-3A C 6.979% 10/20/34	D	09/30/2024	AAIA NonModco AAM		2,340,581	2,340,595	2,340,595	2,340,595						2,340,595		(14)	(14)	173,232	10/20/2034
00037Q-AG-4	AB BSL CLO 3 Ltd ABBSL 2021-3A D 8.079% 10/20/34	D	08/08/2024	ALRE - DFL Trust AAM		3,273,838	3,300,000	3,300,000	3,300,000						3,300,000		(26,162)	(26,162)	236,649	10/20/2034
000823-AJ-3	ABPCI Direct Lending Fund CLO ABPCI 2017-1A A1R 6.479% 04/20/32	D	08/22/2024	Various		21,949,488	21,949,488	21,145,182	21,466,556		125,445		125,445		21,592,002		357,487	357,487	1,349,161	04/20/2032
000823-AJ-3	ABPCI Direct Lending Fund CLO ABPCI 2017-1A A1R 6.479% 04/20/32	D	07/22/2024	Paydown		4,550,512	4,550,512	4,383,765	4,450,391		100,120		100,120		4,550,512				251,712	04/20/2032
00119C-AC-5	AGL CLO 20 Ltd AGL 2022-20A B 7.567% 07/20/35	D	10/04/2024	Paydown		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				604,357	07/20/2035
00119C-AE-1	AGL CLO 20 Ltd AGL 2022-20A C 8.417% 07/20/35	D	10/04/2024	Paydown		15,120,000	15,120,000	15,120,000	15,120,000						15,120,000				1,343,333	07/20/2035
00119F-AE-4	AGL CLO 21 Ltd AGL 2022-21A C 8.717% 07/27/35	D	08/09/2024	Various		1,250,000	1,250,000	1,241,875	1,244,508		375		375		1,244,884		5,116	5,116	94,086	07/27/2035
00119F-AG-9	AGL CLO 21 Ltd AGL 2022-21A D 9.967% 07/27/35	D	08/09/2024	Call 100.0000		1,320,000	1,320,000	1,298,220	1,302,562		988		988		1,303,549		16,451	16,451	112,509	07/27/2035
00119H-AL-4	AGL CLO 1 LTD AGL 2019-1A CR 6.929% 10/20/34	D	10/29/2024	Paydown		9,900,000	9,900,000	9,900,000	9,900,000						9,900,000				787,050	10/20/2034
00119T-AM-6	AGL CLO 5 Ltd AGL 2020-5A CR 6.879% 07/20/34	D	10/21/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				232,354	07/20/2034
00119T-AM-6	AGL CLO 5 Ltd AGL 2020-5A CR 6.879% 07/20/34	D	05/06/2024	Various		11,517,607	11,500,000	11,499,965	11,499,832		(112)		(112)		11,499,720		17,887	17,887	484,794	07/20/2034
00119T-AP-9	AGL CLO 5 Ltd AGL 2020-5A DR 7.979% 07/20/34	D	10/21/2024	Paydown		16,100,000	16,100,000	15,848,222	15,867,709		232,291		232,291		16,100,000				1,427,496	07/20/2034
00120D-AE-6	AGL CLO 17 Ltd AGL 2022-17A C 6.717% 01/21/35	D	05/06/2024	AHL Aegon IMR		7,196,473	7,250,000	7,037,140	7,046,598		7,852		7,852		7,054,450		142,024	142,024	294,541	01/21/2035
00140W-BA-7	Clover CLO 2020-1 LLC CLVR 2020-1A DR 7.918% 04/15/34	D	07/24/2024	Call 100.0000		2,000,000	2,000,000	1,880,000	1,895,612		6,697		6,697		1,902,308		97,692	97,692	134,827	04/15/2034
00177J-BE-4	AMMC CLO 23 Ltd AMMC 2020-23A DR 7.959% 10/17/31	D	05/02/2024	Call 100.0000		6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				321,811	10/17/2031
00177L-AE-0	AMMC CLO 24 Ltd AMMC 2021-24A C 7.079% 01/20/35	D	11/26/2024	Paydown		7,200,000	7,200,000	6,777,000	6,802,109		397,891		397,891		7,200,000				623,292	01/20/2035
00177L-AG-5	AMMC CLO 24 Ltd AMMC 2021-24A D 8.279% 01/20/35	D	08/15/2024	ACRA RE II Surplus AAM		2,188,276	2,200,000	1,965,988	1,983,685		12,852		12,852		1,996,537		191,740	191,740	165,173	01/20/2035

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00182E-BF-5	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 3.450% 07/17/27	D	09/23/2024	Various		18,634,060	19,000,000	18,508,211	18,788,698		41,252		41,252		18,829,949		(195,889)	(195,889)	777,496	07/17/2027
00182E-BJ-7	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 3.450% 01/21/28	D	08/09/2024	AAIA NonModco AAM		1,923,394	2,000,000	1,993,140	1,996,927		432		432		1,997,359		(73,964)	(73,964)	72,450	01/21/2028
00182E-BN-8	ANZ New Zealand Int'l Ltd/Lond Senior Unsecured 1.250% 06/22/26	D	08/08/2024	ALRE - DFL Trust AAM		2,816,678	3,000,000	2,995,350	2,997,661		563		563		2,998,224		(181,547)	(181,547)	23,542	06/22/2026
00182Y-AA-3	ANZ Bank New Zealand Ltd Subordinated 5.548% 08/11/32	D	02/29/2024	TD Securities		5,015,450	5,000,000	4,956,112	4,957,956		664		664		4,958,621		56,830	56,830	156,423	08/11/2032
00192R-AJ-7	Ares XXXVR CLO Ltd ARES 2015-35RA C 6.818% 07/15/30	D	12/12/2024	Paydown		4,850,000	4,850,000	4,772,306	4,778,528		71,472		71,472		4,850,000				421,886	07/15/2030
00192R-AJ-7	Ares XXXVR CLO Ltd ARES 2015-35RA C 6.818% 07/15/30	D	07/30/2024	Various		1,500,485	1,500,000	1,456,850	1,479,142		2,472		2,472		1,481,613		18,871	18,871	90,061	07/15/2030
00192R-AL-2	Ares XXXVR CLO Ltd ARES 2015-35RA D 7.918% 07/15/30	D	12/12/2024	Paydown		12,000,000	12,000,000	11,779,041	11,779,611		220,389		220,389		12,000,000				1,198,941	07/15/2030
00203Q-AD-9	AP Moller - Maersk A/S Senior Unsecured 3.875% 09/28/25	D	10/23/2024	Call 100.0000		14,000,000	14,000,000	14,111,068	14,032,782		(18,791)		(18,791)		14,013,991		(13,991)	(13,991)	580,174	09/28/2025
00205G-AD-9	APA Infrastructure Ltd Senior Unsecured 4.250% 07/15/27	D	09/27/2024	MMTL Modco AAM		2,997,556	3,000,000	2,993,680	2,997,339		488		488		2,997,828		(271)	(271)	153,000	07/15/2027
00388W-AG-6	Abu Dhabi National Energy Co P Senior Unsecured 4.875% 04/23/30	D	09/03/2024	HSBC HOLDINGS PLC		1,025,000	1,000,000	1,000,019	1,000,019						1,000,019		24,981	24,981	42,115	04/23/2030
00654U-AA-0	Adani International Container Senior Secured 3.000% 02/16/31	D	09/30/2024	Various		1,673,250	1,673,250	1,653,085	1,658,943		14,307		14,307		1,673,250				38,194	02/16/2031
00774M-AC-9	AerCap Ireland Capital DAC / A Senior Unsecured 3.500% 01/15/25	D	05/02/2024	MMTL Modco AAM		4,918,926	5,000,000	4,771,640	4,851,531		47,176		47,176		4,898,708		20,218	20,218	139,514	01/15/2025
00774M-AX-3	AerCap Ireland Capital DAC / A Senior Unsecured 3.300% 01/30/32	D	07/02/2024	Various		9,838,710	11,500,000	9,356,885	9,390,489		69,448		69,448		9,459,937		378,773	378,773	292,646	01/30/2032
00774M-AY-1	AerCap Ireland Capital DAC / A Senior Unsecured 3.400% 10/29/33	D	03/21/2024	Goldman Sachs		2,005,104	2,400,000	1,806,552	1,813,719		9,869		9,869		1,823,588		181,516	181,516	33,093	10/29/2033
00774M-BE-4	AerCap Ireland Capital DAC / A Senior Unsecured 6.150% 09/30/30	D	03/21/2024	Goldman Sachs		15,733,216	15,200,000	15,095,221	15,098,468		2,996		2,996		15,101,464		631,752	631,752	467,400	09/30/2030
00774M-BF-1	AerCap Ireland Capital DAC / A Senior Unsecured 6.450% 04/15/27	D	04/18/2024	Tax Free Exchange		5,140,226	5,000,000	5,154,750	5,153,431		(13,205)		(13,205)		5,140,226				130,792	04/15/2027
00913R-AD-8	Air Liquide Finance SA Senior Unsecured 2.500% 09/27/26	D	05/06/2024	AHL Aegon IMR		5,190,316	5,500,000	5,246,260	5,412,706		10,649		10,649		5,423,355		(233,039)	(233,039)	83,646	09/27/2026
009279-AA-8	Airbus SE Senior Unsecured 3.150% 04/10/27	D	08/06/2024	Goldman Sachs		8,752,500	9,000,000	9,597,503	9,297,322		(57,620)		(57,620)		9,239,701		(487,201)	(487,201)	233,888	04/10/2027
009279-AC-4	Airbus SE Senior Unsecured 3.950% 04/10/47	D	06/21/2024	ALRE - DFL Trust AAM		1,001,510	1,200,000	1,141,429	1,147,443		635		635		1,148,078		(146,568)	(146,568)	33,048	04/10/2047
01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2 5.551% 07/30/34	D	08/15/2024	Various		11,366,211	12,875,000	11,319,138	11,303,027		58,685		58,685		11,361,712		4,498	4,498	653,657	07/30/2034
01448T-AB-0	ALESCO Preferred Funding V Ltd ALESC 5A A2 5.249% 12/23/34	D	11/21/2024	AARE Surplus AAM		2,398,005	2,511,000	2,322,675	2,364,588		19,412		19,412		2,384,000		14,005	14,005	141,527	12/23/2034
01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1 5.069% 03/23/35	D	12/23/2024	Paydown		205,863	205,863	193,897	194,479		11,384		11,384		205,863				11,747	03/23/2035
01448X-AA-3	ALESCO Preferred Funding VI Lt ALESC 6A A1 5.069% 03/23/35	D	08/15/2024	MMTL Modco AAM		883,590	918,016	869,820	889,592		5,105		5,105		894,697		(11,107)	(11,107)	36,086	03/23/2035
014495-AC-9	ALESCO Preferred Funding XIII ALESC 13A A2 4.999% 09/23/37	D	08/15/2024	ALRe Corporate AAM		4,091,567	5,240,000	3,995,500	3,997,025		32,810		32,810		4,029,835		61,732	61,732	202,720	09/23/2037
014498-AB-5	ALESCO Preferred Funding XIV L ALESC 14A A1 4.919% 09/23/37	D	06/24/2024	Paydown		189,430	189,430	170,606	172,668		16,763		16,763		189,430				2,814	09/23/2037
014498-AC-3	ALESCO Preferred Funding XIV L ALESC 14A A2 4.999% 09/23/37	D	08/15/2024	Various		13,968,058	18,219,000	13,668,801	13,695,577		115,938		115,938		13,811,515		156,543	156,543	694,340	09/23/2037
01449C-AA-8	ALESCO Preferred Funding VIII ALESC 8A A1A 4.969% 12/23/35	D	12/23/2024	Paydown		19,064	19,064	17,825	18,141		923		923		19,064				1,117	12/23/2035
01449C-AB-6	ALESCO Preferred Funding VIII ALESC 8A A1B 4.979% 12/23/35	D	12/23/2024	Paydown		19,685	19,685	18,405	18,732		953		953		19,685				1,155	12/23/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
01449C-AG-5	ALESCO Preferred Funding VIII ALESC 8A A2 5.069% 12/23/35	D	08/15/2024	ALRe Corporate AAM		1,607,864	1,789,000	1,572,084	1,572,600		10,899		10,899		1,583,500		24,364	24,364	70,018	12/23/2035
01449W-AA-4	ALESCO Preferred Funding X Ltd ALESC 10A A1 4.939% 09/23/36	D	09/23/2024	Paydown		286,299	286,299	252,190	255,554		30,745		30,745		286,299				12,810	09/23/2036
01449W-AB-2	ALESCO Preferred Funding X Ltd ALESC 10A A2A 5.099% 09/23/36	D	08/15/2024	Various		19,367,242	23,327,000	18,393,369	18,689,262		158,428		158,428		18,847,691		519,551	519,551	917,483	09/23/2036
01450A-AA-8	ALESCO Preferred Funding XI Lt ALESC 11A A1A 4.929% 12/23/36	D	09/23/2024	Paydown		202,577	202,577	181,813	186,902		15,674		15,674		202,577				3,781	12/23/2036
01450A-AB-6	ALESCO Preferred Funding XI Lt ALESC 11A A2 5.049% 12/23/36	D	08/15/2024	ALRe Corporate AAM		4,376,917	5,300,000	4,094,250	4,170,319		40,486		40,486		4,210,805		166,112	166,112	206,748	12/23/2036
01450A-AF-7	ALESCO Preferred Funding XI Lt ALESC 11A A1BF 4.929% 12/23/36	D	09/23/2024	Paydown		8,834,049	8,834,049	8,161,401	7,561,071		584,398		584,398		8,834,049				162,300	12/23/2036
01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1 5.238% 07/15/37	D	10/15/2024	Paydown		3,443,637	3,443,637	3,175,684	3,194,558		232,528		232,528		3,443,637				106,568	07/15/2037
01450D-AB-0	ALESCO Preferred Funding XII L ALESC 12A A1 5.238% 07/15/37	D	08/08/2024	USAA - AAIA NonModco AAM		1,833,701	1,995,865	1,813,742	1,840,539		3,351		3,351		1,843,889		(10,188)	(10,188)	97,540	07/15/2037
01450D-AC-8	ALESCO Preferred Funding XII L ALESC 12A A2 5.318% 07/15/37	D	08/15/2024	ALRe Corporate AAM		5,020,703	6,406,000	4,888,579	4,890,590		45,002		45,002		4,935,592		85,110	85,110	324,725	07/15/2037
01450G-AA-5	Alesco Preferred Funding XVI L ALESC 16A A 4.919% 03/23/38	D	12/23/2024	Paydown		6,485,734	6,485,734	5,533,142	5,584,372		901,363		901,363		6,485,734				113,795	03/23/2038
01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1 5.349% 09/23/38	D	09/23/2024	Paydown		2,666,230	2,666,230	2,503,662	2,512,796		153,433		153,433		2,666,230				42,786	09/23/2038
01450N-AA-0	Alesco Preferred Funding XVII ALESC 17A A1 5.349% 09/23/38	D	08/15/2024	ALRe Corporate AAM		1,926,872	2,091,584	1,845,823	1,840,827		6,055		6,055		1,846,882		79,989	79,989	85,635	09/23/2038
01538T-AA-3	Alfa Desarrollo SpA Senior Secured 4.550% 09/27/51	D	09/27/2024	Redemption 100.0000		16,493	16,493	16,493	16,493						16,493				637	09/27/2051
01750H-AJ-1	Allegro CLO XI Ltd ALLEG 2019-2A D 8.829% 01/19/33	D	04/09/2024	Paydown		2,930,000	2,930,000	2,888,502	2,889,919		40,081		40,081		2,930,000				134,720	01/19/2033
01750L-AE-3	Allegro CLO VIII Ltd ALLEG 2018-2A B2 2.560% 07/15/31	D	09/03/2024	Deutsche Bank Securities Inc		2,775,000	3,000,000	3,000,000	3,000,000						3,000,000		(225,000)	(225,000)	68,480	07/15/2031
01750L-AE-3	Allegro CLO VIII Ltd ALLEG 2018-2A B2 2.560% 07/15/31	D	09/26/2024	Paydown		1,000,000	1,000,000	1,000,682	1,000,138		(138)		(138)		1,000,000				24,249	07/15/2031
01750T-AJ-5	Allegro CLO XII Ltd ALLEG 2020-1A C 7.329% 01/21/32	D	07/22/2024	Paydown		10,400,000	10,400,000	10,285,176	10,311,373		88,627		88,627		10,400,000				635,908	01/21/2032
01751A-AG-1	Allegro CLO XIV Ltd ALLEG 2021-2A C 7.068% 10/15/34	D	09/30/2024	AAIA NonModco AAM		1,312,139	1,312,152	1,312,152	1,312,152						1,312,152		(13)	(13)	98,837	10/15/2034
01751E-AG-3	Allegro CLO II-S Ltd ALLEG 2014-1RA B 7.029% 10/21/28	D	06/28/2024	Call 100.0000		2,000,000	2,000,000	1,973,330	1,981,967		3,239		3,239		1,985,206		14,794	14,794	107,427	10/21/2028
018820-AB-6	Allianz SE Jr Subordinated 3.200% Perpet.	D	05/14/2024	Bank of America		5,044,320	6,200,000	4,626,250	4,628,465		300		300		4,628,765		415,555	415,555	207,218	01/01/9999
03328L-AG-7	Anchorage Capital CLO 4-R Ltd ANCHC 2014-4RA D 7.479% 01/28/31	D	05/17/2024	Various		2,000,000	2,000,000	1,888,283	1,913,512		5,769		5,769		1,919,280		80,720	80,720	91,265	01/28/2031
03328Q-AQ-4	Anchorage Capital CLO 6 Ltd ANCHC 2015-6A B1R 6.668% 07/15/30	D	04/15/2024	Paydown		3,000,000	3,000,000	2,932,452	2,976,703		23,297		23,297		3,000,000				115,999	07/15/2030
03328Q-BE-0	Anchorage Capital CLO 6 Ltd ANCHC 2015-6A CRR 7.118% 07/15/30	D	04/22/2024	Various		5,000,000	5,000,000	4,935,182	4,952,054		3,961		3,961		4,956,015		43,985	43,985	205,145	07/15/2030
03328Y-AG-9	ANCHORAGE CAPITAL CLO 1-R LTD ANCHC 2018-1RA C 6.718% 04/13/31	D	06/07/2024	Paydown		11,100,000	11,100,000	10,819,842	10,938,503		161,497		161,497		11,100,000				541,542	04/13/2031
03328Y-AJ-3	ANCHORAGE CAPITAL CLO 1-R LTD ANCHC 2018-1RA D 7.618% 04/13/31	D	06/06/2024	Paydown		23,500,000	23,500,000	22,550,319	22,676,838		823,162		823,162		23,500,000				1,285,746	04/13/2031
033292-AU-7	Anchorage Capital CLO 2013-1 L ANCHC 2013-1A BR 7.068% 10/13/30	D	04/15/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				79,823	10/13/2030
033292-AU-7	Anchorage Capital CLO 2013-1 L ANCHC 2013-1A BR 7.068% 10/13/30	D	03/26/2024	AADE - CATALINA		3,006,267	3,000,000	2,984,274	2,984,993		699		699		2,985,692		20,575	20,575	106,859	10/13/2030
033292-AW-3	Anchorage Capital CLO 2013-1 L ANCHC 2013-1A CR 8.118% 10/13/30	D	04/15/2024	Paydown		4,800,000	4,800,000	4,800,000	4,800,000						4,800,000				217,475	10/13/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03329L-AS-0	Anchorage Credit Funding 2 Ltd ANCHF 2015-2A ARV 3.928% 04/25/38	D	09/03/2024	Deutsche Bank Securities Inc		12,156,250	12,500,000	12,496,448	12,497,559		387		387		12,497,946		(341,696)	(341,696)	421,442	04/25/2038
03330A-AE-2	Anchorage Capital CLO 3-R Ltd ANCHC 2014-3RA C 6.729% 01/28/31	D	06/20/2024	Various		21,650,000	21,650,000	21,667,666	21,654,783		1,178		1,178		21,655,961		(5,961)	(5,961)	1,049,773	01/28/2031
03330A-AG-7	Anchorage Capital CLO 3-R Ltd ANCHC 2014-3RA D 7.479% 01/28/31	D	06/20/2024	Paydown		13,100,000	13,100,000	13,036,552	13,052,494		47,506		47,506		13,100,000				699,064	01/28/2031
03330H-AA-5	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A AV 3.793% 10/25/37	D	09/03/2024	Deutsche Bank Securities Inc		6,126,750	6,300,000	6,300,000	6,300,000						6,300,000		(173,250)	(173,250)	205,106	10/25/2037
03330H-BN-6	Anchorage Credit Funding 9 Ltd ANCHF 2019-9A BR 3.054% 10/25/37	D	09/03/2024	Deutsche Bank Securities Inc		15,867,000	17,200,000	17,200,000	17,200,000						17,200,000		(1,333,000)	(1,333,000)	450,872	10/25/2037
03331F-AA-8	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A A 4.620% 04/25/37	D	09/03/2024	Various		14,775,000	15,000,000	15,039,949	15,019,200		(4,324)		(4,324)		15,014,877		(239,877)	(239,877)	594,825	04/25/2037
03331F-AA-8	Anchorage Credit Funding 7 Ltd ANCHF 2019-7A A 4.620% 04/25/37	D	09/27/2024	MMTL Modco AAM		3,975,844	4,000,000	3,872,508	3,873,916		35,377		35,377		3,909,293		66,551	66,551	170,427	04/25/2037
03331J-AL-6	Anchorage Capital CLO 2018-10 ANCHC 2018-10A C 7.168% 10/15/31	D	07/15/2024	Paydown		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				270,423	10/15/2031
03331J-AN-2	Anchorage Capital CLO 2018-10 ANCHC 2018-10A D 8.068% 10/15/31	D	07/15/2024	Paydown		7,000,000	7,000,000	6,740,124	6,786,119		213,881		213,881		7,000,000				464,871	10/15/2031
03331X-AJ-0	Anchorage Credit Funding 8 Ltd ANCHF 2019-8A BR 3.006% 07/25/37	D	09/03/2024	Deutsche Bank Securities Inc		7,091,250	7,750,000	7,750,000	7,750,000						7,750,000		(658,750)	(658,750)	258,203	07/25/2037
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38	D	08/15/2024	MMTL Modco AAM		961,814	1,000,000	978,750	985,875		2,973		2,973		988,848		(27,034)	(27,034)	29,153	04/25/2038
03665A-AN-7	Antares CLO 2017-2 Ltd ANTR 2017-2A CR 7.479% 10/20/33	D	08/13/2024	ALRe Corporate AAM		10,024,640	10,000,000	9,999,970	9,999,426		14		14		9,999,440		25,200	25,200	679,585	10/20/2033
03665A-AQ-0	Antares CLO 2017-2 Ltd ANTR 2017-2A DR 8.629% 10/20/33	D	11/21/2024	Various		8,418,551	8,412,000	8,297,608	8,306,725		12,461		12,461		8,319,185		99,366	99,366	669,335	10/20/2033
03665J-AL-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CR 7.579% 04/20/33	D	11/21/2024	Various		50,085,367	49,400,000	48,449,900	48,454,918		111,713		111,713		48,566,632		1,518,735	1,518,735	3,937,089	04/20/2033
03665J-AM-0	Antares CLO 2017-1 Ltd ANTR 2017-1A DR 8.529% 04/20/33	D	12/10/2024	ALRe Modco - VIAC GA - AAM		39,009,711	39,000,000	39,000,000	39,000,000						39,000,000		9,711	9,711	4,138,568	04/20/2033
03665L-AA-1	Antares CLO 2018-3 LTD ANTR 2018-3A A1 6.329% 01/20/31	D	08/22/2024	Call 100.0000		9,349,717	9,349,717	9,246,870	9,278,394		12,666		12,666		9,291,060		58,657	58,657	562,685	01/20/2031
03665L-AA-1	Antares CLO 2018-3 LTD ANTR 2018-3A A1 6.329% 01/20/31	D	07/22/2024	Paydown		4,979,146	4,979,146	4,924,375	4,941,162		37,983		37,983		4,979,146				193,772	01/20/2031
03665L-AG-8	Antares CLO 2018-3 LTD ANTR 2018-3A C 7.629% 01/20/31	D	08/22/2024	Call 100.0000		5,000,000	5,000,000	5,000,500	5,004,940		(1,098)		(1,098)		5,003,843		(3,843)	(3,843)	356,368	01/20/2031
03665L-AG-8	Antares CLO 2018-3 LTD ANTR 2018-3A C 7.629% 01/20/31	D	08/12/2024	ALRe Corporate AAM		10,074,400	10,000,000	10,001,000	10,007,688		(1,597)		(1,597)		10,006,091		68,309	68,309	689,698	01/20/2031
03665T-AU-0	Antares CLO 2018-2 Ltd ANTR 2018-2A DR 8.967% 04/20/34	D	08/08/2024	ALRe Corporate AAM		9,792,842	9,750,000	9,750,000	9,750,000						9,750,000		42,842	42,842	769,678	04/20/2034
03665Y-AG-0	Antares CLO 2019-2 LTD ANTR 2019-2A C 8.588% 01/23/32	D	02/15/2024	Various		1,200,000	1,200,000	1,185,500	1,192,380		266		266		1,192,647		7,353	7,353	28,747	01/23/2032
03665Y-AG-0	Antares CLO 2019-2 LTD ANTR 2019-2A C 8.588% 01/23/32	D	02/16/2024	Paydown		4,500,000	4,500,000	4,205,714	4,333,077		166,923		166,923		4,500,000				66,741	01/23/2032
03665Y-AJ-4	Antares CLO 2019-2 LTD ANTR 2019-2A D 9.638% 01/23/32	D	02/15/2024	Various		4,000,000	4,000,000	3,775,000	3,811,250		5,311		5,311		3,816,561		183,439	183,439	132,949	01/23/2032
03666B-AE-4	Antares CLO 2021-1 Ltd ANTR 2021-1A B 6.737% 07/25/33	D	08/15/2024	Various		12,021,891	12,000,000	12,013,800	11,975,511		2,551		2,551		11,978,062		43,829	43,829	628,677	07/25/2033
03753L-AJ-5	JFIN CLO 2017-II Ltd JFIN 2017-2A D 8.116% 09/20/29	D	02/28/2024	Paydown		8,500,000	8,500,000	8,460,659	8,474,803		25,197		25,197		8,500,000				150,932	09/20/2029
03755H-AJ-2	Apex Credit Clo 2018-I Ltd APEXC 2018-1A C 6.837% 04/25/31	D	07/30/2024	AAIA NonModco AAM		1,000,294	1,000,000	1,000,000	1,000,000						1,000,000		294	294	58,536	04/25/2031
03768R-AN-6	Apidos CLO XXXII APID 2019-32A D 8.379% 01/20/33	D	06/26/2024	Paydown		825,000	825,000	767,250	775,200		49,800		49,800		825,000				52,031	01/20/2033
03771B-AG-1	Apidos Clo XIix APID 2024-49A C 6.535% 10/24/37	D	12/20/2024	ORIX Life - Custody		2,013,114	2,000,000	2,000,000							2,000,000		13,114	13,114	37,854	10/24/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
04002B-AA-3	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 A 6.509% 08/17/41	D	01/17/2024	Paydown		247,099	247,099	245,863	247,099						247,099				1,589	08/17/2041
04002B-AE-5	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 B 7.720% 08/17/41	D	05/02/2024	MMTL Modco AAM		2,978,115	2,981,500	2,966,593	2,969,073		2,697		2,697		2,971,770		6,344	6,344	97,489	08/17/2041
04002B-AG-0	AREIT 2023-CRE8 LLC AREIT 2023-CRE8 B 8.420% 08/17/41	D	05/02/2024	MMTL Modco AAM		1,598,164	1,600,000	1,592,000	1,593,304		1,438		1,438		1,594,742		3,422	3,422	56,549	08/17/2041
04009B-AJ-7	ARES Loan Funding III Ltd ARES 2022-ALF3A D 8.876% 07/25/35	D	08/06/2024	Various		9,380,000	9,380,000	9,283,386	9,415,693		(1,214)		(1,214)		9,414,479		(34,479)	(34,479)	714,626	07/25/2035
04009G-AG-2	Ares LIII CLO Ltd ARES 2019-53A C 7.546% 04/24/31	D	10/24/2024	Paydown		3,000,000	3,000,000	2,999,982	3,000,555		(555)		(555)		3,000,000				251,399	04/24/2031
04015N-AK-0	Ares XXXVII CLO Ltd ARES 2015-4A BR 6.718% 10/15/30	D	06/18/2024	Various		6,611,000	6,611,000	6,330,675	6,475,873		14,912		14,912		6,490,785		120,215	120,215	334,715	10/15/2030
04015N-AL-8	Ares XXXVII CLO Ltd ARES 2015-4A CR 7.568% 10/15/30	D	06/18/2024	Call 100.0000		10,510,000	10,510,000	9,547,950	9,684,552		72,391		72,391		9,756,943		753,057	753,057	593,167	10/15/2030
04016U-AL-1	ARES XLVI CLO Ltd ARES 2017-46A C1 6.618% 01/15/30	D	05/20/2024	Call 100.0000		1,400,000	1,400,000	1,369,340	1,370,713		2,413		2,413		1,373,125		26,875	26,875	61,704	01/15/2030
04017E-AL-6	Ares XXXIIR CLO Ltd ARES 2014-32RA B 6.585% 05/15/30	D	12/31/2024	Paydown		1,940,000	1,940,000	1,886,411	1,908,042		31,958		31,958		1,940,000				159,740	05/15/2030
04017F-AG-4	Ares XLVIII CLO Ltd ARES 2018-48A C 6.694% 07/20/30	D	07/30/2024	AAIA NonModco AAM		1,000,340	1,000,000	966,530	982,221		1,986		1,986		984,207		16,133	16,133	58,481	07/20/2030
04017F-AJ-8	Ares XLVIII CLO Ltd ARES 2018-48A D 7.579% 07/20/30	D	08/08/2024	ALRE - DFL Trust AAM		1,476,548	1,500,000	1,392,450	1,441,449		5,936		5,936		1,447,384		29,163	29,163	101,464	07/20/2030
04017J-AG-6	Ares XLIX CLO Ltd ARES 2018-49A C 6.843% 07/22/30	D	10/22/2024	Paydown		4,500,000	4,500,000	4,400,910	4,422,882		77,118		77,118		4,500,000				344,265	07/22/2030
04018B-AS-6	Ares LV CLO Ltd ARES 2020-55A CR 7.018% 07/15/34	D	10/15/2024	Paydown		7,500,000	7,500,000	7,327,563	7,345,474		154,526		154,526		7,500,000				585,231	07/15/2034
04019D-AG-7	Ares LXI CLO Ltd ARES 2021-61A D 7.979% 10/20/34	D	04/15/2024	Paydown		3,400,000	3,400,000	3,400,000	3,400,000						3,400,000				77,928	10/20/2034
04019L-AS-3	ARES LI CLO Ltd ARES 2019-51A DR 8.268% 07/15/34	D	11/14/2024	Call 100.0000		2,500,000	2,500,000	2,304,250	2,326,130		16,239		16,239		2,342,369		157,631	157,631	243,987	07/15/2034
04342J-AA-5	ASB Bank Ltd Subordinated 5.284% 06/17/32	D	08/13/2024	ALRe Corporate AAM		4,000,966	4,000,000	4,000,000	4,000,000						4,000,000		966	966	138,558	06/17/2032
046353-AN-8	AstraZeneca PLC Senior Unsecured 3.125% 06/12/27	D	08/06/2024	Goldman Sachs		15,006,635	15,500,000	17,395,495	16,502,677		(185,615)		(185,615)		16,317,062		(1,310,427)	(1,310,427)	322,877	06/12/2027
046353-AT-5	AstraZeneca PLC Senior Unsecured 4.000% 01/17/29	D	09/23/2024	Barclays		3,505,075	3,500,000	3,485,690	3,492,275		1,026		1,026		3,493,300		11,775	11,775	166,056	01/17/2029
046353-AV-0	AstraZeneca PLC Senior Unsecured 0.700% 04/08/26	D	06/14/2024	Various		11,081,110	12,000,000	11,858,476	11,934,001		12,022		12,022		11,946,022		(864,912)	(864,912)	56,253	04/08/2026
04942V-AS-3	Atlas Senior Loan Fund XIII ATCLO 2019-13A D 9.003% 04/22/31	D	08/15/2024	ACRA RE II Surplus AAM		11,014,597	11,000,000	10,822,911	10,868,083		15,847		15,847		10,883,931		130,666	130,666	881,857	04/22/2031
04965F-AL-5	Atrium XV ATRM 15A D 7.888% 01/23/31	D	07/11/2024	Various		5,384,500	5,384,500	5,375,230	5,380,502		(7)		(7)		5,380,495		4,005	4,005	337,578	01/23/2031
04965L-AL-2	Atrium XIV LLC ATRM 14A C 6.859% 08/23/30	D	09/23/2024	Paydown		4,370,000	4,370,000	4,253,534	4,288,985		81,015		81,015		4,370,000				314,153	08/23/2030
050261-AB-2	Auburn Clo Ltd AUBRN 2017-1A A2A 6.499% 10/20/30	D	03/25/2024	Call 100.0000		2,223,000	2,223,000	2,181,319	2,223,000						2,223,000				70,369	10/20/2030
050261-AC-0	Auburn Clo Ltd AUBRN 2017-1A A2B 6.499% 10/20/30	D	03/25/2024	Call 100.0000		527,000	527,000	519,296	519,841		263		263		520,104		6,896	6,896	16,682	10/20/2030
050261-AE-6	Auburn Clo Ltd AUBRN 2017-1A C 7.929% 10/20/30	D	03/25/2024	Call 100.0000		1,250,000	1,250,000	1,166,041	1,178,461		2,940		2,940		1,181,401		68,599	68,599	47,364	10/20/2030
05071T-AC-3	AUDAX SENIOR DEBT CLO II LLC AUDAX 2019-2A B 8.844% 10/22/29	C	03/18/2024	Paydown		15,250,000	15,250,000	15,032,295	15,075,149		174,851		174,851		15,250,000				597,033	10/22/2029
05071T-AG-4	AUDAX SENIOR DEBT CLO II LLC AUDAX 2019-2A C 9.794% 10/22/29	C	03/18/2024	Paydown		9,825,000	9,825,000	9,577,979	9,593,687		231,313		231,313		9,825,000				423,614	10/22/2029
05072L-AC-9	Audax Senior Debt CLO III LLC AUDAX 2020-1A B 7.394% 01/20/30	D	04/02/2024	Paydown		27,125,000	27,125,000	26,985,751	27,043,634		81,366		81,366		27,125,000				1,011,399	01/20/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05072L-AE-5	Audax Senior Debt CLO III LLC AUDAX 2020-1A C 8.479% 01/20/30	D	04/03/2024	Paydown		1,904,000	1,904,000	1,881,966	1,884,429		19,571		19,571		1,904,000				(158,220)	01/20/2030
05072L-AG-0	Audax Senior Debt CLO III LLC AUDAX 2020-1A D 9.479% 01/20/30	D	04/02/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				46,913	01/20/2030
052528-AM-8	Australia & New Zealand Bankin Subordinated 2.570% 11/25/35	D	04/22/2024	Various		8,018,977	10,000,000	7,857,400	7,863,711		41,682		41,682		7,905,393		113,584	113,584	105,857	11/25/2035
05256L-AB-9	AUSTRALIA PACIFIC LNG PROCESSI SR SECD NTS 4.820% 09/30/30	D	09/30/2024	Redemption 100.0000		1,190,000	1,190,000	1,190,000	1,190,000						1,190,000				42,175	09/30/2030
05330K-AA-3	Autopistas Metropolitanas de P SR SECD NTS 6.750% 06/30/35	D	02/23/2024	Seaport Global Securities LLC		3,982,500	3,982,500	3,969,359	3,969,643		140		140		3,969,784		12,716	12,716	42,563	06/30/2035
054979-AA-7	BBAM US CLO I Ltd BBAM 2022-1A D 11.456% 04/15/35	D	08/15/2024	ACRA RE II Surplus AAM		1,235,081	1,250,000	1,225,000	1,231,121		1,316		1,316		1,232,437		2,644	2,644	128,158	04/15/2035
054984-AC-3	BBAM US CLO II Ltd BBAM 2023-2A B 7.656% 10/15/38	D	05/06/2024	AHL Aegon IMR		7,525,065	7,500,000	7,500,000	7,500,000						7,500,000		25,065	25,065	358,416	10/15/2038
05523R-AE-7	BAE Systems PLC Senior Unsecured 3.000% 09/15/50	D	08/14/2024	ALRe Corporate AAM		454,784	667,000	657,242	657,931		137		137		658,068		(203,284)	(203,284)	18,287	09/15/2050
05537G-AD-7	Banco BBVA Peru SA Subordinated 6.240% 09/22/29	D	09/23/2024	Call 100.0000		3,280,000	3,280,000	3,347,517	3,300,599		(20,599)		(20,599)		3,280,000				172,769	09/22/2029
05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	D	08/09/2024	AAIA NonModco AAM		7,730,976	8,132,000	7,959,761	7,966,077		3,476		3,476		7,969,552		(238,576)	(238,576)	340,358	10/15/2041
055450-AH-3	BHP Billiton Finance USA Ltd Senior Unsecured 6.420% 03/01/26	D	05/23/2024	JPM SECURITIES LLC		3,051,510	3,000,000	3,194,510	3,033,861		(6,070)		(6,070)		3,027,791		23,719	23,719	142,845	03/01/2026
055451-BF-4	BHP Billiton Finance USA Ltd Senior Unsecured 5.500% 09/08/53	D	04/25/2024	Various		4,020,300	4,000,000	3,927,960	3,928,257		187		187		3,928,444		91,856	91,856	112,139	09/08/2053
05551C-AA-3	Bib Central American Card Rece Senior Unsecured 3.500% 01/07/30	D	10/05/2024	Redemption 100.0000		2,961,977	2,961,977	2,961,977	2,961,977						2,961,977				66,307	01/07/2030
05553M-AE-1	BCRED BSL CLO 2021-1, LLC BXBSL 2021-1A C 7.029% 07/20/34	D	08/29/2024	ALRe Corporate AAM		3,195,710	3,191,720	3,191,720	3,191,720						3,191,720		3,990	3,990	215,932	07/20/2034
05553V-AE-1	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A C 6.929% 10/20/34	D	08/29/2024	AARE Surplus AAM		9,020,961	9,000,000	9,000,000	9,000,000						9,000,000		20,961	20,961	601,026	10/20/2034
05553V-AG-6	BCRED BSL CLO 2021-2 Ltd BXBSL 2021-2A D 8.029% 10/20/34	D	08/29/2024	AARE Surplus AAM		10,125,149	10,100,000	10,100,000	10,100,000						10,100,000		25,149	25,149	771,389	10/20/2034
05565A-GF-4	BNP Paribas SA Junior Subordinated 7.000% Perpet.	D	06/26/2024	ALRE - DFL Trust AAM		3,926,814	4,000,000	3,990,000	3,990,000						3,990,000		(63,186)	(63,186)	241,889	01/01/9999
05578A-AP-3	BPCE SA Senior Preferred 1.000% 01/20/26	D	05/23/2024	JPM SECURITIES LLC		7,902,620	8,500,000	8,460,815	8,483,654		3,224		3,224		8,486,878		(584,258)	(584,258)	72,722	01/20/2026
05581K-AG-6	BNP Paribas SA Senior Preferred 5.894% 12/05/34	D	04/09/2024	Various		38,680,259	37,300,000	37,300,000	14,800,000						37,300,000		1,380,259	1,380,259	741,432	12/05/2034
055983-AA-8	BSPRT 2022-FL8 Issuer Ltd BSPRT 2022-FL8 A 6.098% 02/15/37	D	12/16/2024	Paydown		6,026,629	6,026,629	5,798,340	5,944,767		81,862		81,862		6,026,629				339,544	02/15/2037
05600L-AB-2	BMW Finance NV SENIOR 2.400% 08/14/24	D	08/14/2024	Maturity		5,500,000	5,500,000	5,290,804	5,429,749		70,251		70,251		5,500,000				132,000	08/14/2024
05602C-AA-2	BSPRT 2021-FL7 Issuer Ltd BSPRT 2021-FL7 A 5.832% 12/15/38	D	12/16/2024	Paydown		2,895,345	2,895,345	2,832,914	2,884,022		11,323		11,323		2,895,345				142,003	12/15/2038
056162-AS-9	Barings CLO Ltd 2015-I BABSN 2015-IA CR 6.629% 01/20/31	D	07/30/2024	AAIA NonModco AAM		1,000,090	1,000,000	991,829	995,134		631		631		995,765		4,325	4,325	58,087	01/20/2031
05683L-AJ-5	Bain Capital Credit CLO 2018-1 BCC 2018-1A D 7.588% 04/23/31	D	06/28/2024	Various		7,400,000	7,400,000	7,400,000	7,400,000						7,400,000				425,637	04/23/2031
05683V-AY-0	Bain Capital Credit CLO 2019-1 BCC 2019-1A DR 8.329% 04/19/34	D	08/15/2024	Paydown		1,750,000	1,750,000	1,610,000	1,621,649		128,351		128,351		1,750,000				132,425	04/19/2034
05684C-AS-4	Bain Capital Credit CLO 2020-3 BCC 2020-3A CR 7.038% 10/23/34	D	10/23/2024	Call 100.0000		1,000,000	1,000,000	875,000	888,468		9,729		9,729		898,197		101,803	101,803	78,752	10/23/2034
05685L-AJ-3	Bain Capital Credit CLO 2022-6 BCC 2022-6A C 8.882% 10/22/35	D	11/13/2024	Paydown		18,000,000	18,000,000	17,820,000	17,884,873		115,127		115,127		18,000,000				1,842,325	10/22/2035
05765X-AJ-0	Balboa Bay Loan Funding 2021-1 BOBA 2021-1A D 7.929% 07/20/34	D	08/08/2024	ALRe Corporate AAM		4,855,455	5,000,000	5,000,000	5,000,000						5,000,000		(144,545)	(144,545)	352,455	07/20/2034
05766B-AQ-1	Balboa Bay Loan Funding 2020-1 BOBA 2020-1A DR 8.029% 01/20/32	D	11/04/2024	Paydown		700,000	700,000	673,750	675,336		24,664		24,664		700,000				64,608	01/20/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05876C-AU-7	Ballyrock CLO 20 Ltd BALLY 2022-20A CR 8.806% 07/15/34	D	08/29/2024	AARE Surplus AAM		4,003,184	4,000,000	4,000,000	4,000,000						4,000,000		3,184	3,184	335,295	07/15/2034
05964H-AB-1	Banco Santander SA Senior Unsecured 4.250% 04/11/27	D	04/26/2024	Goldman Sachs		2,396,125	2,500,000	2,338,699	2,344,347		14,349		14,349		2,358,696		37,429	37,429	58,733	04/11/2027
05968D-AA-8	Banco Internacional del Peru S Subordinated 6.625% 03/19/29	D	03/20/2024	Various		7,144,000	7,144,000	7,311,487	7,157,339		(13,339)		(13,339)		7,144,000				236,645	03/19/2029
05969B-AC-7	Banco Santander Mexico SA Inst Subordinated 7.525% 10/01/28	D	03/15/2024	SUMRIDGE PARTNERS LLC		4,759,655	4,570,000	4,564,735	4,565,816		159		159		4,565,975		193,680	193,680	160,483	10/01/2028
05971U-2D-8	Banco de Credito del Peru S.A. Subordinated 3.250% 09/30/31	D	09/06/2024	Barclays		8,283,000	8,800,000	8,792,520	8,794,243		455		455		8,794,698		(511,698)	(511,698)	269,317	09/30/2031
06738E-AN-5	Barclays PLC Senior Unsecured 4.375% 01/12/26	D	05/23/2024	JPM SECURITIES LLC		4,892,850	5,000,000	4,975,600	4,994,145		1,138		1,138		4,995,283		(102,433)	(102,433)	192,014	01/12/2026
06738E-AU-9	Barclays PLC Senior Unsecured 4.337% 01/10/28	D	09/23/2024	Various		6,959,120	7,000,000	7,075,400	7,026,881		(6,199)		(6,199)		7,020,682		(61,562)	(61,562)	365,995	01/10/2028
06760J-AL-9	Barings CLO Ltd 2018-II BABSN 2018-2A C 7.618% 04/15/30	D	08/22/2024	Call 100.0000		1,380,000	1,380,000	1,377,240	1,376,027		731		731		1,376,757		3,243	3,243	99,491	04/15/2030
06761K-AS-0	Barings CLO Ltd 2019-III BABSN 2019-3A CR 6.779% 04/20/31	D	12/23/2024	Paydown		150,000	150,000	133,500	136,121		13,879		13,879		150,000				13,244	04/20/2031
06761K-AS-0	Barings CLO Ltd 2019-III BABSN 2019-3A CR 6.779% 04/20/31	D	12/12/2024	AARE - PACS Trust AAM		1,350,000	1,350,000	1,201,500	1,225,089		19,230		19,230		1,244,319		105,681	105,681	116,402	04/20/2031
06761V-AL-1	Barings Clo Ltd 2019-IV BABSN 2019-4A D 9.318% 01/15/33	D	05/23/2024	Paydown		3,900,000	3,900,000	3,918,481	3,915,668		(15,668)		(15,668)		3,900,000				238,608	01/15/2033
06762C-AW-8	Barings Clo Ltd 2020-IIII BABSN 2020-2A DR 7.818% 10/15/33	D	06/20/2024	Various		18,800,000	18,800,000	18,775,108	18,776,267		2,323		2,323		18,778,590		21,410	21,410	1,099,960	10/15/2033
07134C-AC-1	Battery Park CLO II Ltd BATPK 2022-1A B1 7.817% 10/20/35	D	10/21/2024	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				1,044,202	10/20/2035
07134C-AE-7	Battery Park CLO II Ltd BATPK 2022-1A C 9.067% 10/20/35	D	10/21/2024	Paydown		7,092,712	7,092,712	7,092,712	7,092,712						7,092,712				707,568	10/20/2035
07134C-AE-7	Battery Park CLO II Ltd BATPK 2022-1A C 9.067% 10/20/35	D	02/29/2024	AARE Surplus AAM		2,914,140	2,907,288	2,907,288	2,907,288						2,907,288		6,852	6,852	104,869	10/20/2035
07134C-AG-2	Battery Park CLO II Ltd BATPK 2022-1A D 10.297% 10/20/35	D	10/21/2024	Paydown		8,000,000	8,000,000	8,076,144	8,076,137		(76,137)		(76,137)		8,000,000				898,392	10/20/2035
08179L-AG-6	Benefit Street Partners CLO XI BSP 2018-14A C 6.629% 04/20/31	D	09/24/2024	Paydown		7,750,000	7,750,000	7,675,503	7,676,890		73,110		73,110		7,750,000				538,095	04/20/2031
08179L-AJ-0	Benefit Street Partners CLO XI BSP 2018-14A D 7.479% 04/20/31	D	09/24/2024	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				619,683	04/20/2031
08179P-AJ-1	Benefit Street Partners CLO XX BSP 2022-27A C 8.267% 07/20/35	D	08/28/2024	Paydown		1,300,000	1,300,000	1,296,750	1,299,476		524		524		1,300,000				101,652	07/20/2035
08180X-AS-1	Benefit Street Partners CLO VI BSP 2015-8A A2R 6.329% 01/20/31	D	08/15/2024	ACRA RE II Surplus AAM		2,506,683	2,500,000	2,460,798	2,462,736		4,707		4,707		2,467,443		39,240	39,240	147,072	01/20/2031
08180X-AW-2	Benefit Street Partners CLO VI BSP 2015-8A CR 7.629% 01/20/31	D	08/15/2024	ACRA RE II Surplus AAM		1,000,303	1,000,000	936,316	938,635		6,995		6,995		945,630		54,673	54,673	69,662	01/20/2031
08181V-AU-9	Benefit Street Partners CLO XV BSP 2018-16A CR 6.909% 01/17/32	D	12/23/2024	Paydown		4,130,000	4,130,000	4,133,304	4,125,238		4,762		4,762		4,130,000				371,891	01/17/2032
08182B-AS-7	Benefit Street Partners CLO XV BSP 2019-17A DR 8.268% 07/15/32	D	10/15/2024	Paydown		1,250,000	1,250,000	1,168,750	1,178,663		71,337		71,337		1,250,000				113,380	07/15/2032
08186R-AW-9	Benefit Street Partners CLO XX BSP 2020-21A DR 8.268% 10/15/34	D	08/15/2024	Various		8,988,048	9,000,000	8,959,649	8,955,720		5,484		5,484		8,961,204		26,844	26,844	665,933	10/15/2034
08523A-AA-6	Bermuda Skyport Corp Ltd SR NTS 5.900% 02/15/42	D	08/15/2024	Redemption 100.0000		276,705	276,705	276,705	276,705						276,705				12,585	02/15/2042
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABL SECD NTS SER 18-1 4.180% 04/07/28	D	10/07/2024	Redemption 100.0000		1,873,367	1,873,367	1,873,367	1,873,367						1,873,367				49,196	04/07/2028
09204G-AC-3	Black Diamond Clo 2019-2 Ltd BLACK 2019-2A A2 7.038% 07/23/32	D	05/31/2024	Various		23,250,000	23,250,000	22,807,721	22,883,282		23,378		23,378		22,906,660		343,340	343,340	1,108,906	07/23/2032
09204G-AE-9	Black Diamond Clo 2019-2 Ltd BLACK 2019-2A C 8.888% 07/23/32	D	05/31/2024	Various		11,900,000	11,900,000	11,835,796	11,931,079		(4,877)		(4,877)		11,926,202		(26,202)	(26,202)	702,725	07/23/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 6.793% 11/22/34	D	12/09/2024	Bank of America		1,192,669	1,192,669	1,173,686	1,174,402		(716)		(716)		1,173,686		18,983	18,983	101,668	11/22/2034
09204W-AC-8	Black Diamond CLO 2021-1 Ltd BLACK 2021-1A A2 6.793% 11/22/34	D	07/30/2024	Various		6,018,534	6,000,000	6,000,000	6,000,000						6,000,000		18,534	18,534	229,536	11/22/2034
09629V-AG-8	BlueMountain CLO 2018-2 Ltd BLUEM 2018-2A C 6.985% 08/15/31	D	07/10/2024	AAIA NonModco AAM		2,000,238	2,000,000	1,973,780	1,980,576		1,787		1,787		1,982,362		17,876	17,876	103,140	08/15/2031
09659W-2G-8	BNP Paribas SA SENIOR 7.561% 01/10/25	D	01/10/2024	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				70,575	01/10/2025
10554T-AB-1	Braskem Netherlands Finance BV Senior Unsecured 4.500% 01/10/28	D	05/14/2024	Various		7,512,050	8,450,000	8,365,078	8,411,609		3,294		3,294		8,414,903		(902,853)	(902,853)	323,213	01/10/2028
10805Y-AC-5	Bridge Street CLO I Ltd BRDGS 2020-1A A2 6.929% 01/20/34	D	06/21/2024	Various		7,000,000	7,000,000	6,923,345	6,936,420		4,679		4,679		6,941,098		58,902	58,902	365,330	01/20/2034
10805Y-AE-1	Bridge Street CLO I Ltd BRDGS 2020-1A B 7.594% 01/20/34	D	06/21/2024	Paydown		5,000,000	5,000,000	4,999,770	4,999,799		201		201		5,000,000				283,062	01/20/2034
10805Y-AG-6	Bridge Street CLO I Ltd BRDGS 2020-1A C 9.019% 01/20/34	D	06/21/2024	Paydown		5,000,000	5,000,000	5,069,050	5,055,166		(55,166)		(55,166)		5,000,000				332,066	01/20/2034
10806Y-AJ-9	Bridge Street CLO III Ltd BRDGS 2022-1A D 11.217% 10/20/34	D	10/21/2024	Paydown		21,525,000	21,525,000	20,771,625	20,784,081		740,919		740,919		21,525,000				2,619,118	10/20/2034
111013-AL-2	Sky Ltd Senior Unsecured 3.750% 09/16/24	D	09/16/2024	Various		7,000,000	7,000,000	7,259,478	7,047,674		(47,674)		(47,674)		7,000,000				262,500	09/16/2024
12481K-AW-8	CBAM 2017-2 Ltd CBAM 2017-2A CR 7.209% 07/17/34	D	08/02/2024	AAIA NonModco AAM		5,004,010	5,000,000	5,000,000	5,000,000						5,000,000		4,010	4,010	318,365	07/17/2034
12548J-AJ-1	CIFC Funding 2017-III Ltd CIFC 2017-3A C 8.529% 07/20/30	D	04/22/2024	Paydown		5,400,000	5,400,000	5,265,116	5,277,442		122,558		122,558		5,400,000				257,509	07/20/2030
12550M-AN-0	CIFC Funding 2015-III Ltd CIFC 2015-3A CR 6.529% 04/19/29	D	07/30/2024	AAIA NonModco AAM		1,245,413	1,245,000	1,165,943	1,211,965		5,113		5,113		1,217,078		28,335	28,335	71,495	04/19/2029
12551A-AJ-4	CIFC Funding 2017-I Ltd CIFC 2017-1A D 8.379% 04/23/29	D	02/26/2024	Paydown		2,000,000	2,000,000	1,943,403	1,972,121		27,879		27,879		2,000,000				64,035	04/23/2029
12551R-AE-8	CIFC Funding 2018-I Ltd CIFC 2018-1A C 6.644% 04/18/31	D	12/09/2024	Various		1,500,000	1,500,000	1,385,188	1,405,698		17,425		17,425		1,423,123		76,877	76,877	126,277	04/18/2031
12551R-AE-8	CIFC Funding 2018-I Ltd CIFC 2018-1A C 6.644% 04/18/31	D	07/10/2024	AAIA NonModco AAM		999,975	1,000,000	988,548	991,664		839		839		992,502		7,473	7,473	54,325	04/18/2031
12551R-AG-3	CIFC Funding 2018-I Ltd CIFC 2018-1A D 7.544% 04/18/31	D	12/09/2024	Various		10,150,000	10,150,000	9,941,806	9,989,097		26,327		26,327		10,015,425		134,575	134,575	960,541	04/18/2031
12551R-AG-3	CIFC Funding 2018-I Ltd CIFC 2018-1A D 7.544% 04/18/31	D	08/15/2024	ACRA RE II Surplus AAM		4,092,609	4,090,000	3,923,664	3,929,693		17,740		17,740		3,947,433		145,176	145,176	282,933	04/18/2031
12553D-AQ-0	CIFC Funding 2019-I Ltd CIFC 2019-1A DR 7.979% 04/20/32	D	10/21/2024	Paydown		2,000,000	2,000,000	1,911,000	1,921,063		78,937		78,937		2,000,000				177,331	04/20/2032
12553S-AL-8	CIFC Funding 2021-VI Ltd CIFC 2021-6A D 8.018% 10/15/34	D	08/15/2024	ACRA RE II Surplus AAM		399,345	400,000	396,920	398,275		208		208		398,483		862	862	29,396	10/15/2034
12555X-AJ-0	CIFC Funding 2019-VI Ltd CIFC 2019-6A D 8.859% 01/16/33	D	06/11/2024	Paydown		780,000	780,000	783,446	783,372		(3,372)		(3,372)		780,000				49,503	01/16/2033
12563E-AE-3	CIFC Funding 2021-I Ltd CIFC 2021-1A C 6.687% 04/25/33	D	06/21/2024	Paydown		2,900,000	2,900,000	2,852,414	2,855,319		44,681		44,681		2,900,000				143,196	04/25/2033
12567H-AJ-1	CIFC Funding 2021-VII Ltd CIFC 2021-7A D 7.888% 01/23/35	D	08/15/2024	ACRA RE II Surplus AAM		4,959,005	5,000,000	4,986,265	4,989,018		730		730		4,989,749		(30,744)	(30,744)	355,081	01/23/2035
12643H-AM-2	CSMC Series 2010-3R Ltd CSMC 2010-3R 2A4 3.982% 12/26/36	D	12/01/2024	Paydown		2,976,469	2,976,469	2,864,163	2,104,989		113,090		113,090		2,976,469				68,717	12/26/2036
12661P-AF-6	CSL Finance PLC Senior Unsecured 4.950% 04/27/62	D	07/31/2024	AARE II Surplus ISG		2,342,384	2,600,000	2,467,018	2,467,817		644		644		2,468,461		(126,077)	(126,077)	97,598	04/27/2062
13876L-AN-7	Canyon CLO 2020-1 Ltd CANYC 2020-1A CR 6.968% 07/15/34	D	12/31/2024	Paydown		13,500,000	13,500,000	13,009,138	13,060,450		439,550		439,550		13,500,000				1,245,146	07/15/2034
13876L-AQ-0	Canyon CLO 2020-1 Ltd CANYC 2020-1A DR 8.068% 07/15/34	D	12/30/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				211,416	07/15/2034
13876L-AQ-0	Canyon CLO 2020-1 Ltd CANYC 2020-1A DR 8.068% 07/15/34	D	08/08/2024	ALRe Corporate AAM		4,628,794	4,750,000	4,750,000	4,750,000						4,750,000		(121,206)	(121,206)	343,039	07/15/2034
13876N-AS-2	Canyon CLO 2020-2 Ltd CANYC 2020-2A CR 6.968% 10/15/34	D	08/02/2024	AAIA NonModco AAM		4,788,773	4,787,581	4,787,581	4,787,581						4,787,581		1,192	1,192	296,231	10/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
13877J-AG-6	Canyon Capital CLO 2022-1 Ltd CANYC 2022-1A D 7.847% 04/15/35	D	08/15/2024	ACRA RE II Surplus AAM		4,010,668	4,000,000	4,000,000	4,000,000						4,000,000		10,668	10,668	288,559	04/15/2035
13877L-AE-6	Canyon Capital CLO 2022-2 Ltd CANYC 2022-2A C 8.547% 01/15/36	D	02/29/2024	AARE Surplus AAM		12,530,175	12,500,000	12,500,000	12,500,000						12,500,000		30,175	30,175	437,982	01/15/2036
13887T-AQ-0	Canyon Capital CLO 2019-1 Ltd CANYC 2019-1A CR 7.018% 04/15/32	D	07/15/2024	Various		10,900,000	10,900,000	10,810,750	10,820,871		7,427		7,427		10,828,298		71,702	71,702	637,079	04/15/2032
13887T-AS-6	Canyon Capital CLO 2019-1 Ltd CANYC 2019-1A DR 8.018% 04/15/32	D	07/15/2024	Call 100.0000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				112,253	04/15/2032
14310K-AY-7	Carlyle Global Market Strategi CGMS 2013-4A CRR 6.668% 01/15/31	D	11/26/2024	Paydown		16,875,000	16,875,000	16,442,037	16,502,056		372,944		372,944		16,875,000				1,388,153	01/15/2031
14311X-AE-2	CARLYLE US CLO 2018-1 LTD CGMS 2018-1A B 6.729% 04/20/31	D	03/11/2024	Paydown		1,000,000	1,000,000	940,500	948,407		51,593		51,593		1,000,000				29,769	04/20/2031
14312J-BC-5	Carlyle Global Market Strategi CGMS 2015-5A BRR 7.179% 01/20/32	D	06/28/2024	Various		13,000,000	13,000,000	12,000,300	12,161,332		68,241		68,241		12,229,573		770,427	770,427	720,519	01/20/2032
14315R-AG-6	CARLYLE US CLO 2018-4 LTD CGMS 2018-4A B 6.949% 01/20/31	D	09/05/2024	Various		15,000,000	15,000,000	14,904,330	14,921,378		9,393		9,393		14,930,771		69,229	69,229	1,026,543	01/20/2031
14316E-AS-8	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A BR 7.118% 07/15/32	D	10/09/2024	Paydown		2,000,000	2,000,000	1,780,000	1,812,357		187,643		187,643		2,000,000				155,502	07/15/2032
14316Y-AJ-4	Carlyle US CLO 2021-10 LTD CGMS 2021-10A D 8.179% 10/20/34	D	12/18/2024	Paydown		2,000,000	2,000,000	1,818,000	1,837,377		162,623		162,623		2,000,000				207,763	10/20/2034
14318L-AG-6	Carlyle US CLO 2022-5 Ltd CGMS 2022-5A D 9.996% 10/15/35	D	09/16/2024	Paydown		7,400,000	7,400,000	7,318,600	7,019,756		380,244		380,244		7,400,000				726,668	10/15/2035
14919B-AJ-5	Cathedral Lake V Ltd CATLK 2018-5A C 7.343% 10/21/30	D	12/18/2024	Paydown		4,500,000	4,500,000	4,407,113	4,419,686		80,314		80,314		4,500,000				422,338	10/21/2030
14919B-AL-0	Cathedral Lake V Ltd CATLK 2018-5A D 8.143% 10/21/30	D	08/15/2024	Various		3,987,518	4,000,000	3,750,804	3,776,807		24,485		24,485		3,801,291		186,227	186,227	293,608	10/21/2030
15033X-AN-6	Cedar Funding X CLO Ltd CEDF 2019-10A CR 6.929% 10/20/32	D	11/19/2024	Paydown		6,500,000	6,500,000	6,452,057	6,453,633		46,367		46,367		6,500,000				543,029	10/20/2032
15034A-AG-0	Cedar Funding XIV CLO Ltd CEDF 2021-14A D 8.168% 07/15/33	D	10/15/2024	Paydown		5,500,000	5,500,000	4,885,815	4,971,547		528,453		528,453		5,500,000				495,544	07/15/2033
15186P-AA-6	Centerbridge Credit Funding 1 CBCF 2021-1A A 3.164% 07/25/39	D	09/03/2024	Various		10,312,500	11,000,000	11,000,000	11,000,000						11,000,000		(687,500)	(687,500)	298,734	07/25/2039
15239X-AA-6	Central American Bottling Corp Senior Unsecured 5.250% 04/27/29	D	04/17/2024	ALRE - DFL Trust AAM		1,864,950	2,000,000	1,782,500	1,814,058		8,474		8,474		1,822,532		42,418	42,418	49,583	04/27/2029
15673E-AA-1	Cerberus Loan Funding XXVIII L CERB 2020-1A A 6.768% 10/15/31	D	04/15/2024	Paydown		18,406,967	18,406,967	18,319,533	18,340,230		66,737		66,737		18,406,967				584,546	10/15/2031
15673E-AA-1	Cerberus Loan Funding XXVIII L CERB 2020-1A A 6.768% 10/15/31	D	05/02/2024	MMTL Modco AAM		15,691,708	15,664,123	15,589,719	15,607,331		(17,612)		(17,612)		15,589,719		101,989	101,989	646,275	10/15/2031
15673E-AC-7	Cerberus Loan Funding XXVIII L CERB 2020-1A C 8.618% 10/15/31	D	05/02/2024	MMTL Modco AAM		7,498,583	7,500,000	7,500,390	7,497,564		1,267		1,267		7,498,831		(248)	(248)	386,135	10/15/2031
15673E-AD-5	Cerberus Loan Funding XXVIII L CERB 2020-1A D 10.218% 10/15/31	D	08/02/2024	Various		6,487,950	6,500,000	6,478,148	6,478,353		217		217		6,478,569		9,381	9,381	325,054	10/15/2031
15673F-AA-8	CERBERUS LOAN FUNDING XXVII LP CERB 2019-2A A1 6.718% 01/15/32	D	03/21/2024	Paydown		18,004,025	18,004,025	17,463,904	17,793,460		210,565		210,565		18,004,025				582,789	01/15/2032
15673N-AG-8	Cerberus Loan Funding XXII LP CERB 2018-1A C 7.204% 04/15/30	D	03/01/2024	Paydown		(6,150,000)	(6,150,000)	(5,866,700)	(6,150,000)						(6,150,000)				(114,209)	04/15/2030
15674E-AA-0	Cerberus Loan Funding XXXI LP CERB 2021-1A A 6.418% 04/15/32	D	10/15/2024	Paydown		4,721,663	4,721,663	4,719,047	4,718,803		2,860		2,860		4,721,663				208,887	04/15/2032
15674E-AA-0	Cerberus Loan Funding XXXI LP CERB 2021-1A A 6.418% 04/15/32	D	08/08/2024	AADE - FABN		596,554	596,232	595,350	595,267		355		355		595,623		932	932	34,943	04/15/2032
15674E-AC-6	Cerberus Loan Funding XXXI LP CERB 2021-1A B 6.818% 04/15/32	D	10/15/2024	Paydown		36,531	36,531	36,531	36,531						36,531				2,776	04/15/2032
15674E-AC-6	Cerberus Loan Funding XXXI LP CERB 2021-1A B 6.818% 04/15/32	D	08/29/2024	AARE Surplus AAM		5,003,170	5,000,000	4,999,965	4,998,616		909		909		4,999,525		3,645	3,645	331,298	04/15/2032
15674E-AG-7	Cerberus Loan Funding XXXI LP CERB 2021-1A D 8.518% 04/15/32	D	08/02/2024	AAIA NonModco AAM		2,981,265	3,000,000	2,984,925	2,990,017		3,254		3,254		2,993,271		(12,006)	(12,006)	223,212	04/15/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15674J-AD-3	CERB 2020-3A D CERB 2020-3A D 10.218% 01/15/33	D	01/18/2024	Redemption 100.0000		8,750,000	8,750,000	8,749,965	8,745,993		4,007		4,007		8,750,000				250,263	01/15/2033
171519-AE-1	Churchill MMSLF CLO-I LP CHMML 2021-2A C 7.451% 10/01/32	D	12/18/2024	Paydown		23,000,000	23,000,000	22,998,988	23,025,291		(25,291)		(25,291)		23,000,000				2,271,578	10/01/2032
171519-AE-1	Churchill MMSLF CLO-I LP CHMML 2021-2A C 7.451% 10/01/32	D	08/12/2024	ALRe Corporate AAM		5,006,935	5,000,000	5,000,000	5,000,000						5,000,000		6,935	6,935	355,687	10/01/2032
17151K-AJ-5	Churchill Middle Market CLO II CHMML 2021-1A C 7.496% 10/24/33	D	11/21/2024	AARE Surplus AAM		1,011,797	1,000,000	920,000	927,060		9,513		9,513		936,573		75,224	75,224	89,121	10/24/2033
17275G-AA-4	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A A 4.800% 01/25/37	D	07/25/2024	Paydown		774,036	774,036	730,496	747,369		26,667		26,667		774,036				37,154	01/25/2037
17275G-AL-0	Cirrus Funding 2018-1 Ltd CIRUS 2018-1A BR 3.214% 01/25/37	D	09/03/2024	Deutsche Bank Securities Inc		14,726,250	15,750,000	15,750,000	15,750,000						15,750,000		(1,023,750)	(1,023,750)	561,044	01/25/2037
2027A0-HR-3	Commonwealth Bank of Australia Subordinated 4.500% 12/09/25	D	05/06/2024	AHL Aegon IMR		4,910,931	5,000,000	4,989,650	4,997,616		412		412		4,998,029		(87,098)	(87,098)	91,875	12/09/2025
21684A-AF-3	Cooperatieve Rabobank UA Subordinated 3.750% 07/21/26	D	09/27/2024	MMTL Modco AAM		4,925,777	5,000,000	5,162,663	5,096,147		(27,083)		(27,083)		5,069,065		(143,288)	(143,288)	221,875	07/21/2026
225313-AF-2	Credit Agricole SA Subordinated 4.375% 03/17/25	D	06/13/2024	MMTL Modco AAM		1,975,224	2,000,000	1,998,950	1,999,645		127		127		1,999,772		(24,548)	(24,548)	64,653	03/17/2025
225313-AK-1	Credit Agricole SA Subordinated 4.000% 01/10/33	D	08/08/2024	USAA - AAIA NonModco AAM		1,721,824	1,811,000	1,799,790	1,803,469		423		423		1,803,891		(82,067)	(82,067)	78,074	01/10/2033
225313-AQ-8	Credit Agricole SA Subordinated 6.251% 01/10/35	D	04/12/2024	TD Securities		1,247,600	1,250,000	1,250,000							1,250,000		(2,400)	(2,400)	20,837	01/10/2035
22535W-AB-3	Credit Agricole SA/London Senior Unsecured 4.125% 01/10/27	D	09/13/2024	Various		8,950,320	9,000,000	8,943,430	8,980,299		4,399		4,399		8,984,698		(34,378)	(34,378)	439,313	01/10/2027
22535W-AH-0	Credit Agricole SA Senior Non Preferred 1.247% 01/26/27	D	05/23/2024	JPM SECURITIES LLC		13,938,600	15,000,000	15,000,000	15,000,000						15,000,000		(1,061,400)	(1,061,400)	156,914	01/26/2027
225401-AC-2	UBS Group AG Senior Unsecured 4.282% 01/09/28	D	09/13/2024	Various		13,893,460	14,000,000	14,448,733	14,250,066		(64,652)		(64,652)		14,185,415		(291,955)	(291,955)	711,050	01/09/2028
225401-AC-2	UBS Group AG Senior Unsecured 4.282% 01/09/28	D	08/09/2024	AAIA NonModco AAM		5,859,135	6,000,000	6,046,100	6,015,864		(3,206)		(3,206)		6,012,657		(153,522)	(153,522)	278,330	01/09/2028
225401-AF-5	UBS Group AG Senior Unsecured 3.869% 01/12/29	D	09/23/2024	Barclays		3,909,520	4,000,000	3,759,624	3,870,963		16,985		16,985		3,887,949		21,571	21,571	185,712	01/12/2029
225401-AF-5	UBS Group AG Senior Unsecured 3.869% 01/12/29	D	08/09/2024	AAIA NonModco AAM		5,779,177	6,000,000	5,778,450	5,880,701		13,025		13,025		5,893,726		(114,550)	(114,550)	249,551	01/12/2029
225401-AM-0	UBS Group AG SENIOR 6.900% 09/11/25	D	09/11/2024	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				129,650	09/11/2025
225401-AM-0	UBS Group AG SENIOR 6.900% 09/11/25	D	08/09/2024	AADE - FABN		996,940	1,000,000	1,042,327	1,009,333		(8,137)		(8,137)		1,001,197		(4,257)	(4,257)	23,625	09/11/2025
22546Q-AP-2	UBS AG/Stamford CT Senior Unsecured 3.625% 09/09/24	D	09/09/2024	Various		2,000,000	2,000,000	2,028,320	2,002,898		(2,898)		(2,898)		2,000,000				72,500	09/09/2024
22550L-2C-4	Credit Suisse AG/New York NY Senior Unsecured 2.950% 04/09/25	D	03/21/2024	Goldman Sachs		2,917,890	3,000,000	2,994,870	2,998,623		248		248		2,998,871		(80,981)	(80,981)	40,808	04/09/2025
22846M-AG-8	Crown Point CLO 7 Ltd CRNPT 2018-7A D 8.379% 10/20/31	D	07/02/2024	ALRe Corporate AAM		4,006,360	4,000,000	3,691,783	3,753,175		20,005		20,005		3,773,181		233,179	233,179	259,340	10/20/2031
23291K-AG-0	DH Europe Finance II Sarl Senior Unsecured 2.200% 11/15/24	D	11/15/2024	Maturity		1,000,000	1,000,000	999,520	999,913		87		87		1,000,000				22,000	11/15/2024
23636A-AV-3	Danske Bank A/S SENIOR 6.445% 12/20/25	D	12/20/2024	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				32,440	12/20/2025
251526-CS-6	Deutsche Bank AG/New York NY Senior Non Preferred 6.720% 01/18/29	D	03/21/2024	Goldman Sachs		10,321,400	10,000,000	10,323,450	10,321,622		(12,598)		(12,598)		10,309,023		12,377	12,377	461,067	01/18/2029
25211A-AL-3	Dewolf Park CLO Ltd DWOLF 2017-1A DR 7.768% 10/15/30	D	08/15/2024	ACRA RE II Surplus AAM		451,581	450,000	445,275	446,860		442		442		447,302		4,279	4,279	32,121	10/15/2030
25253Y-AA-4	Diameter Credit Funding II Ltd DCF 2019-2A A 3.940% 01/25/38	D	09/03/2024	Various		24,218,750	25,000,000	25,011,369	25,004,866		(1,095)		(1,095)		25,003,771		(785,021)	(785,021)	1,091,708	01/25/2038
25253Y-AG-1	Diameter Credit Funding II Ltd DCF 2019-2A D 5.450% 01/25/38	D	07/30/2024	AAIA NonModco AAM		949,114	1,000,000	1,000,000	1,000,000						1,000,000		(50,886)	(50,886)	55,257	01/25/2038
25255A-AD-8	Diameter Credit Funding I Ltd DCF 2019-1A D 5.050% 07/25/37	D	08/08/2024	ALRe Corporate AAM		2,626,852	2,889,000	2,851,775	2,869,969		1,946		1,946		2,871,915		(245,062)	(245,062)	151,163	07/25/2037
25255C-AE-2	Diameter Credit Funding III Lt DCF 2020-3A C 4.540% 10/25/38	D	08/29/2024	Various		9,367,711	9,900,000	9,933,581	9,924,182		(2,667)		(2,667)		9,921,515		(553,804)	(553,804)	375,572	10/25/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
25255D-AG-5	Diameter Capital Clo 1 Ltd DCLO 2021-1A B 7.068% 07/15/36	D	10/24/2024	Paydown		15,500,000	15,500,000	15,460,129	15,460,793		39,207		39,207		15,500,000				1,244,721	07/15/2036
25255D-AJ-9	Diameter Capital Clo 1 Ltd DCLO 2021-1A C 8.218% 07/15/36	D	10/24/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				461,259	07/15/2036
25255D-AJ-9	Diameter Capital Clo 1 Ltd DCLO 2021-1A C 8.218% 07/15/36	D	02/29/2024	AARE Surplus AAM		4,882,465	5,000,000	5,000,000	5,000,000						5,000,000			(117,535)	168,671	07/15/2036
25255G-AE-3	Diameter Credit Funding IV Ltd DCF 2021-4A C 3.490% 01/15/40	D	08/08/2024	ALRe Corporate AAM		3,788,630	4,280,000	4,280,000	4,280,000						4,280,000			(491,370)	121,572	01/15/2040
25255H-AA-9	Diameter Credit Funding IV Ltd DCF 2021-4A E 7.380% 01/15/40	D	05/23/2024	AARE Surplus AAM		5,065,015	5,600,000	5,432,000	5,497,753		4,508		4,508		5,502,261			(437,246)	250,264	01/15/2040
25255K-AA-2	Diameter Capital Clo 3 Ltd DCLO 2022-3A D 11.456% 04/15/37	D	08/15/2024	ACRA RE II Surplus AAM		1,935,474	1,925,000	1,867,250	1,877,368		2,935		2,935		1,880,303		55,171	55,171	197,363	04/15/2037
25255L-AC-6	Diameter Capital Clo 2 Ltd DCLO 2021-2A A2 6.668% 10/15/36	D	10/23/2024	Paydown		6,750,000	6,750,000	6,750,000	6,750,000						6,750,000				514,006	10/15/2036
25255L-AE-2	Diameter Capital Clo 2 Ltd DCLO 2021-2A B 7.018% 10/15/36	D	09/30/2024	AAIA NonModco AAM		17,999,838	18,000,000	18,000,000	18,000,000						18,000,000		(162)	(162)	1,347,082	10/15/2036
25255N-AE-8	Diameter Capital CLO 4 Ltd DCLO 2022-4A A2A 7.856% 01/15/36	D	01/15/2024	Paydown		15,500,000	15,500,000	15,500,000	15,500,000						15,500,000				340,413	01/15/2036
25255N-AJ-7	Diameter Capital CLO 4 Ltd DCLO 2022-4A B 8.756% 01/15/36	D	01/15/2024	Paydown		25,200,000	25,200,000	25,200,000	25,205,550		(5,550)		(5,550)		25,200,000				611,405	01/15/2036
25255N-AL-2	Diameter Capital CLO 4 Ltd DCLO 2022-4A C1 10.156% 01/15/36	D	01/15/2024	Paydown		13,050,000	13,050,000	12,833,474	12,838,908		211,092		211,092		13,050,000				363,311	01/15/2036
25255N-AN-8	Diameter Capital CLO 4 Ltd DCLO 2022-4A C2 10.666% 01/15/36	D	01/15/2024	Paydown		4,950,000	4,950,000	4,851,000	4,853,390		96,610		96,610		4,950,000				144,259	01/15/2036
25256J-AE-6	Diameter Capital CLO 8 Ltd DCLO 2024-8A A2 6.417% 10/20/37	D	12/20/2024	AARE - PACS Trust AAM		2,005,130	2,000,000	2,000,000							2,000,000		5,130	5,130	30,834	10/20/2037
25256J-AG-1	Diameter Capital CLO 8 Ltd DCLO 2024-8A B 6.717% 10/20/37	D	12/20/2024	AARE - PACS Trust AAM		1,509,206	1,500,000	1,500,000							1,500,000		9,206	9,206	24,176	10/20/2037
26139P-AB-9	DP World Crescent Ltd Senior Unsecured 4.848% 09/26/28	D	09/06/2024	Various		29,789,625	29,600,000	29,381,850	29,402,001		25,827		25,827		29,427,827		361,798	361,798	1,365,251	09/26/2028
26244M-AU-6	Dryden 45 Senior Loan Fund DRSLF 2016-45A DR 8.068% 10/15/30	D	09/30/2024	Call 100.0000		3,000,000	3,000,000	2,793,000	2,816,716		22,970		22,970		2,839,687		160,313	160,313	255,139	10/15/2030
26245X-AU-1	Dryden 86 CLO Ltd DRSLF 2020-86A DR 8.109% 07/17/34	D	07/10/2024	AARE Surplus AAM		2,781,108	2,800,000	2,691,500	2,688,922		6,000		6,000		2,694,922		86,186	86,186	182,914	07/17/2034
26250U-AS-4	Dryden XXVI Senior Loan Fund DRSLF 2013-26A BR 6.368% 04/15/29	D	03/26/2024	AADE - CATALINA		8,914,970	8,950,000	8,823,420	8,830,253		7,200		7,200		8,837,453		77,517	77,517	285,660	04/15/2029
26251B-AQ-9	Dryden XXVIII Senior Loan Fund DRSLF 2013-28A A3L 6.771% 08/15/30	D	05/15/2024	Paydown		13,975,000	13,975,000	13,646,438	13,719,654		255,346		255,346		13,975,000				547,927	08/15/2030
26251L-AG-9	Dryden 64 CLO Ltd DRSLF 2018-64A C 6.644% 04/18/31	D	07/30/2024	AAIA NonModco AAM		1,000,206	1,000,000	945,000	973,680		2,674		2,674		976,354		23,852	23,852	58,386	04/18/2031
26251L-AJ-3	Dryden 64 CLO Ltd DRSLF 2018-64A D 7.544% 04/18/31	D	12/12/2024	AARE - PACS Trust AAM		1,503,158	1,500,000	1,424,970	1,434,087		10,042		10,042		1,444,129		59,029	59,029	142,896	04/18/2031
26251Y-AJ-5	Dryden 65 CLO Ltd DRSLF 2018-65A D 7.994% 07/18/30	D	01/16/2024	AAIA NonModco AAM		982,050	1,000,000	957,500	974,860		121		121		974,981		7,069	7,069	21,893	07/18/2030
268317-AV-6	Electricite de France SA Senior Unsecured 4.875% 09/21/38	D	05/23/2024	AARE Surplus AAM		897,737	1,000,000	972,610	977,412		412		412		977,825		(80,087)	(80,087)	32,771	09/21/2038
279158-AL-3	Ecopetrol SA Senior Unsecured 5.375% 06/26/26	D	10/21/2024	Various		8,336,502	8,333,000	8,320,399	8,282,052		16,165		16,165		8,298,217		38,284	38,284	330,450	06/26/2026
279158-AL-3	Ecopetrol SA Senior Unsecured 5.375% 06/26/26	D	09/05/2024	Various		1,691,023	1,667,000	1,671,801	1,656,071		2,468		2,468		1,658,538		8,462	8,462	85,997	06/26/2026
28622P-AG-8	Elevation CLO 2017-6 Ltd AWPT 2017-6A C 7.618% 07/15/29	D	10/15/2024	Paydown		4,249,452	4,249,452	4,231,429	3,635,404		13,377		13,377		4,249,452				344,614	07/15/2029
28622P-AG-8	Elevation CLO 2017-6 Ltd AWPT 2017-6A C 7.618% 07/15/29	D	03/26/2024	AADE - CATALINA		2,000,138	2,000,000	1,958,840	1,965,855		2,660		2,660		1,968,515		31,623	31,623	74,889	07/15/2029
28623A-AE-5	Elevation CLO 2016-5 Ltd AWPT 2016-5A DR 8.437% 10/25/31	D	12/27/2024	Paydown		4,850,000	4,850,000	4,784,793	4,793,662		56,338		56,338		4,850,000				522,261	10/25/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
28623A-AE-5	Elevation CLO 2016-5 Ltd AWPT 2016-5A DR 8.437% 10/25/31	D	08/29/2024	AARE Surplus AAM		983,036	1,000,000	932,156	946,028		5,729		5,729		951,756		31,280	31,280	78,515	10/25/2031
28623C-AG-6	Elevation CLO 2018-10 Ltd AWPT 2018-10A C 7.229% 10/20/31	D	07/30/2024	AAIA NonModco AAM		1,002,048	1,000,000	1,000,000	1,000,000						1,000,000		2,048	2,048	62,819	10/20/2031
29001L-AS-0	Elmwood CLO II Ltd ELMW2 2019-2A DR 7.879% 04/20/34	D	11/08/2024	Various		15,350,000	15,350,000	15,350,000	15,350,000						15,350,000				1,405,821	04/20/2034
29001V-AQ-2	Elmwood CLO VI Ltd ELMW6 2020-3A CR 6.929% 10/20/34	D	07/02/2024	Call 100.0000		2,975,000	2,975,000	2,975,000	2,975,000						2,975,000				162,209	10/20/2034
29001V-AS-8	Elmwood CLO VI Ltd ELMW6 2020-3A DR 7.979% 10/20/34	D	07/02/2024	Various		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				650,890	10/20/2034
29002G-AD-3	Elmwood CLO IV Ltd ELMW4 2020-1A C 6.968% 04/15/33	D	05/20/2024	Various		1,000,000	1,000,000	981,525	986,983		807		807		987,791		12,209	12,209	46,184	04/15/2033
29002G-AE-1	Elmwood CLO IV Ltd ELMW4 2020-1A D 8.068% 04/15/33	D	05/20/2024	Call 100.0000		250,000	250,000	240,000	243,892		315		315		244,207		5,793	5,793	13,204	04/15/2033
29002H-AS-8	Elmwood CLO III Ltd ELMW3 2019-3A DR 8.029% 10/20/34	D	06/20/2024	Call 100.0000		2,500,000	2,500,000	2,507,000	2,511,613		(398)		(398)		2,511,215		(11,215)	(11,215)	148,583	10/20/2034
29003E-AE-5	Elmwood CLO VIII Ltd ELMW8 2021-1A C1 6.829% 01/20/34	D	03/22/2024	Paydown		11,675,000	11,675,000	11,025,891	11,127,083		547,917		547,917		11,675,000				379,036	01/20/2034
29003W-AG-0	Elmwood CLO 14 Ltd ELM14 2022-1A D 7.767% 04/20/35	D	08/15/2024	Various		12,265,375	12,250,000	12,250,000	12,250,000						12,250,000		15,375	15,375	857,637	04/20/2035
29246A-AJ-9	Empower CLO 2022-1 Ltd EMPWR 2022-1A D 10.347% 10/20/34	D	10/21/2024	Paydown		12,000,000	12,000,000	11,983,890	11,990,489		9,511		9,511		12,000,000				1,353,705	10/20/2034
29446M-AD-4	Equinor ASA Senior Unsecured 2.875% 04/06/25	D	05/02/2024	MMTL Modco AAM		1,563,556	1,600,000	1,540,848	1,550,269		12,882		12,882		1,563,151		405	405	26,322	04/06/2025
29446M-AG-7	Equinor ASA Senior Unsecured 3.625% 04/06/40	D	08/09/2024	AAIA NonModco AAM		12,391,476	15,000,000	13,003,085	13,083,098		48,178		48,178		13,131,277		(739,801)	(739,801)	457,656	04/06/2040
30191E-AA-3	FDF V Ltd FDF 2019-5A A 3.970% 01/25/38	D	09/03/2024	Deutsche Bank Securities Inc		6,321,250	6,500,000	6,500,000	6,500,000						6,500,000		(178,750)	(178,750)	286,005	01/25/2038
30259A-AN-2	FDF III Ltd FDF 2017-3A BR 3.374% 01/25/36	D	09/03/2024	Deutsche Bank Securities Inc		9,500,000	10,000,000	9,258,820	9,264,546		148,475		148,475		9,413,021		86,979	86,979	373,952	01/25/2036
30259A-AN-2	FDF III Ltd FDF 2017-3A BR 3.374% 01/25/36	D	05/23/2024	AARE Surplus AAM		4,638,095	5,000,000	5,000,000	5,000,000						5,000,000		(361,905)	(361,905)	139,646	01/25/2036
31503A-AA-2	Fermaca Enterprises S de RL de Senior Secured 6.375% 03/30/38	D	09/30/2024	Redemption 100.0000		503,555	503,555	523,996	519,510		(15,954)		(15,954)		503,555				24,323	03/30/2038
33882G-AJ-7	Flatiron Clo 17 Ltd FLAT 2017-1A CR 6.685% 05/15/30	D	08/07/2024	Call 100.0000		4,000,000	4,000,000	3,858,860	3,882,374		16,846		16,846		3,899,220		100,780	100,780	221,630	05/15/2030
34918Q-AQ-5	Fort Washington CLO 2019-1 FWIA 2019-1A CR 7.079% 10/20/32	D	10/21/2024	Paydown		11,500,000	11,500,000	11,333,216	11,335,720		164,280		164,280		11,500,000				914,131	10/20/2032
34918Q-AS-1	Fort Washington CLO 2019-1 FWIA 2019-1A DR 8.179% 10/20/32	D	10/21/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				453,516	10/20/2032
34918Q-AS-1	Fort Washington CLO 2019-1 FWIA 2019-1A DR 8.179% 10/20/32	D	08/08/2024	ALRe Corporate AAM		3,457,179	3,525,000	3,525,000	3,525,000						3,525,000		(67,821)	(67,821)	255,657	10/20/2032
34955Y-AE-9	Fortress Credit BSL VI Ltd FCBSL 2018-1A B1R 6.658% 07/23/31	D	01/16/2024	AAIA NonModco AAM		992,209	1,000,000	988,500	1,000,000						1,000,000		(7,791)	(7,791)	17,575	07/23/2031
34955Y-AG-4	Fortress Credit BSL VI Ltd FCBSL 2018-1A CR 7.338% 07/23/31	D	07/30/2024	AAIA NonModco AAM		3,014,562	3,000,000	2,985,000	2,990,719		714		714		2,991,433		23,129	23,129	188,773	07/23/2031
34956N-AE-2	Fortress Credit Bsl VII Ltd FCBSL 2019-1A B 7.038% 07/23/32	D	11/20/2024	Paydown		38,000,000	38,000,000	38,209,000	38,163,952		(163,952)		(163,952)		38,000,000				3,200,531	07/23/2032
34956N-AG-7	Fortress Credit Bsl VII Ltd FCBSL 2019-1A C 7.788% 07/23/32	D	11/20/2024	Paydown		11,250,000	11,250,000	11,230,273	11,228,494		21,506		21,506		11,250,000				1,039,870	07/23/2032
34956N-AJ-1	Fortress Credit Bsl VII Ltd FCBSL 2019-1A D 8.918% 07/23/32	D	11/20/2024	Paydown		17,750,000	17,750,000	17,485,150	17,555,129		194,871		194,871		17,750,000				1,860,201	07/23/2032
34960J-AW-5	Fortress Credit Opportunities FCO 2015-6A BTR 6.726% 07/10/30	D	08/14/2024	Paydown		7,024,815	7,024,815	6,882,609	6,947,160		77,655		77,655		7,024,815				461,312	07/10/2030
34960J-AY-1	Fortress Credit Opportunities FCO 2015-6A CR 7.326% 07/10/30	D	08/14/2024	Paydown		4,700,000	4,700,000	4,626,960	4,654,931		45,069		45,069		4,700,000				332,847	07/10/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
34960K-AF-9	Fortress Credit Opportunities FCO 2015-6I ER 12.056% 07/10/30	D	08/14/2024	Call 100.0000		2,700,000	2,700,000	2,677,984	2,685,351		2,137		2,137		2,687,488		12,512	12,512	300,823	07/10/2030
34960N-AU-0	Fortress Credit BSL III Ltd FCBSL 2015-1A DR 8.244% 04/18/31	D	08/15/2024	ACRA RE II Surplus AAM		5,009,770	5,000,000	4,902,480	4,927,356		8,207		8,207		4,935,563		74,207	74,207	375,245	04/18/2031
34961J-BE-3	Fortress Credit Opportunities FCO 2017-9A BR 6.868% 10/15/33	D	08/15/2024	ACRA RE II Surplus AAM		6,031,968	6,000,000	6,000,000	6,000,000						6,000,000		31,968	31,968	382,678	10/15/2033
34961J-BG-8	Fortress Credit Opportunities FCO 2017-9A CR 7.718% 10/15/33	D	08/29/2024	Various		7,597,173	7,538,547	7,538,547	7,538,547						7,538,547		58,626	58,626	545,777	10/15/2033
34961P-AG-5	Fortress Credit BSL V Ltd FCBSL 2017-2A C 7.570% 07/11/30	D	04/11/2024	Paydown		24,500,000	24,500,000	23,875,928	24,014,914		485,086		485,086		24,500,000				1,030,822	07/11/2030
34961P-AG-5	Fortress Credit BSL V Ltd FCBSL 2017-2A C 7.570% 07/11/30	D	01/10/2024	AADE BLIC Modco AAM		6,501,794	6,500,000	6,561,441	6,536,840		(424)		(424)		6,536,415		(34,621)	(34,621)	136,682	07/11/2030
34961P-AJ-9	Fortress Credit BSL V Ltd FCBSL 2017-2A D 8.420% 07/11/30	D	04/11/2024	Paydown		5,500,000	5,500,000	5,492,906	5,494,487		5,513		5,513		5,500,000				123,079	07/11/2030
34961P-AL-4	Fortress Credit BSL V Ltd FCBSL 2017-2A B2R 2.723% 07/11/30	D	04/11/2024	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				74,883	07/11/2030
34961W-AL-9	Fortress Credit Opportunities FCO 2018-11A C 7.418% 04/15/31	D	11/18/2024	Paydown		26,500,000	26,500,000	26,441,498	26,445,186		54,814		54,814		26,500,000				2,360,931	04/15/2031
34961W-AL-9	Fortress Credit Opportunities FCO 2018-11A C 7.418% 04/15/31	D	05/06/2024	AHL Aegon IMR		14,807,385	15,000,000	14,683,815	14,686,412		37,059		37,059		14,723,472		83,913	83,913	686,254	04/15/2031
34961W-AN-5	Fortress Credit Opportunities FCO 2018-11A D 8.648% 04/15/31	D	03/21/2024	ALRe Corporate AAM		9,697,020	10,000,000	9,950,000	9,975,336		728		728		9,976,064		(279,044)	(279,044)	407,869	04/15/2031
34961X-AA-1	Fortress Credit Opportunities FCO 2018-11A E 12.068% 04/15/31	D	11/18/2024	Paydown		7,100,000	7,100,000	6,817,679	6,925,488		174,512		174,512		7,100,000				1,156,338	04/15/2031
34962D-AE-6	Fortress Credit BSL VIII Ltd FCBSL 2019-2A B 7.129% 10/20/32	D	12/18/2024	Paydown		48,000,000	48,000,000	47,369,044	47,470,053		529,947		529,947		48,000,000				4,391,268	10/20/2032
34962D-AG-1	Fortress Credit BSL VIII Ltd FCBSL 2019-2A C 8.094% 10/20/32	D	12/18/2024	Paydown		15,200,000	15,200,000	14,731,174	14,782,147		417,853		417,853		15,200,000				1,561,041	10/20/2032
34962D-AJ-5	Fortress Credit BSL VIII Ltd FCBSL 2019-2A D 9.244% 10/20/32	D	12/18/2024	Paydown		17,300,000	17,300,000	17,301,436	17,297,367		2,633		2,633		17,300,000				2,011,601	10/20/2032
34962H-AG-2	Fortress Credit Bsl X Ltd FCBSL 2021-1A D 8.479% 04/20/33	D	08/08/2024	ALRE - DFL Trust AAM		5,833,887	6,025,000	6,025,000	6,025,000						6,025,000		(191,113)	(191,113)	451,672	04/20/2033
34963D-AS-4	Fortress Credit BSL XII Ltd FCBSL 2021-4A D 8.568% 10/15/34	D	08/08/2024	ALRE - DFL Trust AAM		4,407,858	4,500,000	4,500,000	4,500,000						4,500,000		(92,142)	(92,142)	343,547	10/15/2034
34963U-AA-5	Fortress Credit BSL XIV Ltd FCBSL 2021-5A E 12.278% 10/23/34	D	08/15/2024	ACRA RE II Surplus AAM		977,380	1,000,000	973,500	971,515		1,495		1,495		973,010		4,370	4,370	107,234	10/23/2034
34963V-AC-9	Fortress Credit Opportunities FCO 2022-17A B 6.606% 01/15/30	D	10/15/2024	Paydown		901,059	901,059	901,059	901,059						901,059				66,550	01/15/2030
34963W-AG-8	Fortress Credit BSL XIV Ltd FCBSL 2021-5A D 8.688% 10/23/34	D	09/30/2024	AAIA NonModco AAM		2,999,928	3,000,000	3,000,000	3,000,000						3,000,000		(72)	(72)	268,669	10/23/2034
34964W-AG-7	Fortress Credit BSL XV Ltd FCBSL 2022-2A C1 9.082% 10/18/33	D	06/26/2024	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				959,549	10/18/2033
34966P-AE-5	Fortress Credit BSL XXII Ltd FCBSL 2024-3A B 6.576% 10/23/37	D	12/20/2024	ORIX Life - Custody		2,016,402	2,000,000	2,000,000							2,000,000		16,402	16,402	18,633	10/23/2037
349927-AG-8	Fortress Credit BSL XVI Ltd FCBSL 2022-3A C 9.287% 10/20/35	D	10/21/2024	Paydown		8,200,000	8,200,000	8,196,750	8,200,974		(974)		(974)		8,200,000				836,422	10/20/2035
349927-AJ-2	Fortress Credit BSL XVI Ltd FCBSL 2022-3A D1 10.997% 10/20/35	D	10/21/2024	Paydown		15,300,000	15,300,000	14,975,273	15,011,024		288,976		288,976		15,300,000				1,827,358	10/20/2035
349927-AL-7	Fortress Credit BSL XVI Ltd FCBSL 2022-3A D2 12.387% 10/20/35	D	10/21/2024	Paydown		6,120,000	6,120,000	5,881,381	5,904,181		215,819		215,819		6,120,000				817,665	10/20/2035
35459E-AA-9	Franklin Park Place CLO I LLC FPPC 2022-1A E 12.156% 04/14/35	D	04/16/2024	Stonex Financial Ltd		3,479,665	3,500,000	3,386,250	3,411,380		3,084		3,084		3,414,464		65,201	65,201	231,193	04/14/2035
36321L-AE-9	Galaxy XXVI CLO Ltd GALXY 2018-26A C 6.925% 11/22/31	D	05/22/2024	Various		2,250,000	2,250,000	2,197,103	2,210,020		2,910		2,910		2,212,930		37,070	37,070	88,278	11/22/2031
37147L-AE-9	Generate CLO 9 LTD GNRT 9A C 7.129% 10/20/34	D	12/10/2024	Paydown		10,100,000	10,100,000	10,100,000	10,100,000						10,100,000				908,000	10/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
37147L-AG-4	Generate CLO 9 LTD GNRT 9A D 8.229% 10/20/34	D	08/29/2024	AARE Surplus AAM		6,613,523	6,600,000	6,600,000	6,600,000						6,600,000		13,523	13,523	515,589	10/20/2034
37148E-AG-9	Generate CLO 8 Ltd GNRT 8A CR 7.079% 04/20/34	D	11/19/2024	Paydown		18,800,000	18,800,000	18,768,373	18,769,088		30,912		30,912		18,800,000				1,597,920	04/20/2034
37148E-AJ-3	Generate CLO 8 Ltd GNRT 8A DR 8.379% 04/20/34	D	11/18/2024	Paydown		10,150,000	10,150,000	10,024,628	10,028,847		121,153		121,153		10,150,000				1,007,485	04/20/2034
37148E-AJ-3	Generate CLO 8 Ltd GNRT 8A DR 8.379% 04/20/34	D	08/02/2024	AAIA NonModco AAM		5,002,040	5,000,000	5,000,000	5,000,000						5,000,000		2,040	2,040	363,226	04/20/2034
375415-AE-6	Gilbert Park CLO Ltd GILBT 2017-1A C 6.868% 10/15/30	D	08/14/2024	Paydown		2,650,000	2,650,000	2,540,319	2,574,292		75,708		75,708		2,650,000				168,463	10/15/2030
38136M-AL-2	Goldentree Loan Management US GLM 2017-2A C 6.679% 11/28/30	D	06/27/2024	Various		2,250,000	2,250,000	2,224,084	2,232,982		2,313		2,313		2,235,295		14,705	14,705	116,371	11/28/2030
38136N-AW-6	Goldentree Loan Management US GLM 2020-8A DR 7.979% 10/20/34	D	10/31/2024	Paydown		6,000,000	6,000,000	6,014,880	6,019,483		(19,483)		(19,483)		6,000,000				545,291	10/20/2034
38136R-AN-7	Goldentree Loan Management US GLM 2022-14A D 9.067% 07/20/35	D	07/22/2024	Call 100.0000		3,000,000	3,000,000	3,017,280	3,016,113		(674)		(674)		3,015,438		(15,438)	(15,438)	225,479	07/20/2035
38137H-CA-4	Goldentree Loan Opportunities GLD11 2015-11A DR2 7.294% 01/18/31	D	05/16/2024	Various		11,000,000	11,000,000	10,917,892	10,932,623		4,666		4,666		10,937,289		62,711	62,711	516,161	01/18/2031
38137Y-AW-1	Goldentree Loan Management US GLM 2019-4A DR 8.046% 04/24/31	D	12/12/2024	AARE - PACS Trust AAM		1,005,096	1,000,000	939,598	949,159		7,674		7,674		956,834		48,262	48,262	99,835	04/24/2031
38138L-AS-7	Goldentree Loan Management US GLM 2020-7A DR 8.029% 04/20/34	D	11/19/2024	Paydown		5,000,000	5,000,000	5,017,650	5,023,120		(23,120)		(23,120)		5,000,000				478,215	04/20/2034
38172C-AN-5	Golub Capital Partners CLO 35B GOCAP 2017-35A CR 7.379% 07/20/29	D	04/05/2024	Paydown		23,100,000	23,100,000	23,098,354	23,078,582		21,418		21,418		23,100,000				876,891	07/20/2029
38172C-AQ-8	Golub Capital Partners CLO 35B GOCAP 2017-35A DR 8.629% 07/20/29	D	04/05/2024	Call 100.0000		21,000,000	21,000,000	21,028,749	21,028,867		(605)		(605)		21,028,262		(28,262)	(28,262)	919,657	07/20/2029
38172F-AA-6	Golub Capital Partners CLO 34M GOCAP 2017-34A AR 6.516% 03/14/31	D	09/04/2024	Various		2,269,501	2,269,501	2,232,782	2,263,361		1,034		1,034		2,264,394		5,106	5,106	139,182	03/14/2031
38172F-AA-6	Golub Capital Partners CLO 34M GOCAP 2017-34A AR 6.516% 03/14/31	D	08/05/2024	Paydown		2,952,814	2,952,814	2,905,040	2,944,826		7,989		7,989		2,952,814				115,240	03/14/2031
38172F-AG-3	Golub Capital Partners CLO 34M GOCAP 2017-34A B1R 7.416% 03/14/31	D	09/04/2024	Paydown		16,000,000	16,000,000	15,649,449	15,750,709		249,291		249,291		16,000,000				1,102,418	03/14/2031
38172F-AL-2	Golub Capital Partners CLO 34M GOCAP 2017-34A CR 8.466% 03/14/31	D	09/04/2024	Various		15,000,000	15,000,000	14,884,746	14,916,834		18,934		18,934		14,935,768		64,232	64,232	1,166,080	03/14/2031
38172F-AL-2	Golub Capital Partners CLO 34M GOCAP 2017-34A CR 8.466% 03/14/31	D	08/14/2024	ALRe Corporate AAM		1,003,043	1,000,000	956,242	966,300		6,019		6,019		972,320		30,723	30,723	72,399	03/14/2031
38174B-AN-5	Golub Capital Partners CLO 22B GOCAP 2015-22A BR 6.379% 01/20/31	D	04/05/2024	Various		29,750,000	29,750,000	29,343,958	29,529,214		16,180		16,180		29,545,393		204,607	204,607	644,861	01/20/2031
38174B-AQ-8	Golub Capital Partners CLO 22B GOCAP 2015-22A CR 6.729% 01/20/31	D	04/05/2024	Various		11,000,000	11,000,000	10,710,220	10,791,813		11,775		11,775		10,803,588		196,412	196,412	315,321	01/20/2031
38174B-AS-4	Golub Capital Partners CLO 22B GOCAP 2015-22A DR 7.579% 01/20/31	D	04/05/2024	Paydown		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				427,827	01/20/2031
38174Y-AE-5	Golub Capital Partners CLO 24M GOCAP 2015-24A CR 7.416% 11/05/29	D	03/21/2024	ALRe Corporate AAM		7,999,464	8,000,000	7,960,000	7,979,199		1,291		1,291		7,980,489		18,975	18,975	248,266	11/05/2029
38175B-AA-2	Golub Capital Partners Clo 36m GOCAP 2018-36A A 6.116% 02/05/31	D	11/05/2024	Paydown		2,241,505	2,241,505	2,178,463	2,202,926		38,579		38,579		2,241,505				115,517	02/05/2031
38175B-AC-8	Golub Capital Partners Clo 36m GOCAP 2018-36A B 6.466% 02/05/31	D	01/16/2024	AAIA NonModco AAM		6,401,126	6,400,000	6,304,280	6,373,578		473		473		6,374,051		27,075	27,075	92,202	02/05/2031
38175C-AA-0	Golub Capital Partners CLO 21M GOCAP 2014-21A AR 6.357% 01/25/31	D	10/25/2024	Paydown		4,922,210	4,922,210	4,776,020	4,854,187		68,023		68,023		4,922,210				234,218	01/25/2031
38175D-AC-4	Golub Capital Partners Clo 38M GOCAP 2018-38A B 6.779% 07/20/30	D	07/12/2024	Paydown		16,000,000	16,000,000	15,558,674	15,815,238		184,762		184,762		16,000,000				888,579	07/20/2030
38175D-AE-0	Golub Capital Partners Clo 38M GOCAP 2018-38A C 7.679% 07/20/30	D	07/12/2024	Paydown		24,500,000	24,500,000	23,991,037	24,212,391		287,609		287,609		24,500,000				1,523,566	07/20/2030
38175G-AE-3	Golub Capital Partners Clo 23M GOCAP 2015-23A CR 6.679% 01/20/31	D	08/20/2024	Various		13,530,840	13,530,840	12,725,054	12,917,284		79,726		79,726		12,997,010		533,829	533,829	849,266	01/20/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38175G-AE-3	Golub Capital Partners Clo 23M GOCAP 2015-23A CR 6.679% 01/20/31	D	07/22/2024	Paydown		12,219,160	12,219,160	11,491,488	11,665,083		554,077		554,077		12,219,160				694,654	01/20/2031
38175G-AG-8	Golub Capital Partners Clo 23M GOCAP 2015-23A DR 7.529% 01/20/31	D	08/22/2024	Paydown		12,000,000	12,000,000	11,777,952	11,805,758		194,242		194,242		12,000,000				839,592	01/20/2031
38175N-AA-6	Golub Capital Partners Clo 25M GOCAP 2015-25A AR 6.196% 05/05/30	D	10/15/2024	Paydown		11,297,144	11,297,144	11,062,555	11,133,652		163,492		163,492		11,297,144				533,129	05/05/2030
38175N-AC-2	Golub Capital Partners Clo 25M GOCAP 2015-25A BR 6.716% 05/05/30	D	10/15/2024	Paydown		17,000,000	17,000,000	16,703,330	16,973,204		26,796		26,796		17,000,000				1,214,508	05/05/2030
38175N-AE-8	Golub Capital Partners Clo 25M GOCAP 2015-25A CR 7.416% 05/05/30	D	10/15/2024	Paydown		16,166,667	16,166,667	16,057,081	16,073,595		93,072		93,072		16,166,667				1,263,108	05/05/2030
38175U-AG-7	Golub Capital Partners CLO 37B GCBSL 2018-37A C 7.229% 07/20/30	D	04/05/2024	Various		17,500,000	17,500,000	16,925,547	17,027,141		24,578		24,578		17,051,718		448,282	448,282	652,065	07/20/2030
38175U-AJ-1	Golub Capital Partners CLO 37B GCBSL 2018-37A D 8.179% 07/20/30	D	04/05/2024	Paydown		10,000,000	10,000,000	9,989,679	9,992,160		7,840		7,840		10,000,000				416,945	07/20/2030
38176D-AE-9	Golub Capital Partners CLO 26B GOCAP 2015-26A CR 6.779% 04/20/31	D	12/02/2024	Paydown		6,500,000	6,500,000	6,487,798	6,490,036		9,964		9,964		6,500,000				548,209	04/20/2031
38176D-AG-4	Golub Capital Partners CLO 26B GOCAP 2015-26A DR 7.729% 04/20/31	D	12/02/2024	Paydown		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				1,236,728	04/20/2031
38176E-AQ-0	Golub Capital Partners CLO 40B GCBSL 2019-40A CR 6.987% 01/25/32	D	01/16/2024	AAIA NonModco AAM		2,590,580	2,600,000	2,600,000	2,600,000						2,600,000		(9,420)	(9,420)	46,398	01/25/2032
38176K-AE-3	Golub Capital Partners Clo 42M GOCAP 2019-42A B 7.494% 04/20/31	D	01/17/2024	Various		13,000,000	13,000,000	12,946,248	12,970,562		466		466		12,971,028		28,972	28,972		04/20/2031
38176Q-AG-5	Golub Capital Partners CLO 43B GCBSL 2019-43A C 7.829% 07/20/32	D	11/19/2024	Paydown		10,000,000	10,000,000	9,674,845	9,718,488		281,512		281,512		10,000,000				934,419	07/20/2032
38176Q-AG-5	Golub Capital Partners CLO 43B GCBSL 2019-43A C 7.829% 07/20/32	D	08/15/2024	ACRA RE II Surplus AAM		1,001,736	1,000,000	1,000,000	1,000,000						1,000,000		1,736	1,736	71,329	07/20/2032
38176Q-AJ-9	Golub Capital Partners CLO 43B GCBSL 2019-43A D 8.979% 07/20/32	D	11/19/2024	Paydown		16,765,800	16,765,800	16,785,051	16,782,174		(16,374)		(16,374)		16,765,800				1,778,726	07/20/2032
38176V-AA-7	Golub Capital Partners Clo 47M GOCAP 2020-47A A1 6.496% 05/05/32	D	07/16/2024	Various		13,000,000	13,000,000	12,556,100	12,699,725		107,654		107,654		12,807,379		192,621	192,621	664,668	05/05/2032
38176V-AC-3	Golub Capital Partners Clo 47M GOCAP 2020-47A A2A 6.716% 05/05/32	D	07/16/2024	Call 100.0000		5,100,000	5,100,000	5,029,110	5,035,635		64,365		64,365		5,100,000				268,640	05/05/2032
38176V-AG-4	Golub Capital Partners Clo 47M GOCAP 2020-47A C1 8.066% 05/05/32	D	07/16/2024	Various		4,661,000	4,661,000	4,584,089	4,592,497		9,140		9,140		4,601,636		59,364	59,364	289,737	05/05/2032
38176V-AG-4	Golub Capital Partners Clo 47M GOCAP 2020-47A C1 8.066% 05/05/32	D	01/10/2024	Various		4,489,619	4,500,000	4,500,000	4,494,367		68		68		4,494,434		(4,816)	(4,816)	72,351	05/05/2032
38177G-AC-5	Golub Capital Partners TALF 20 GCTLF 2020-1A B 7.629% 10/20/29	D	02/20/2024	Call 100.0000		2,400,000	2,400,000	2,400,000	2,400,000						2,400,000				68,919	10/20/2029
38177G-AC-5	Golub Capital Partners TALF 20 GCTLF 2020-1A B 7.629% 10/20/29	D	02/20/2024	Paydown		13,100,000	13,100,000	13,100,000	13,100,000						13,100,000				376,163	10/20/2029
38177G-AE-1	Golub Capital Partners TALF 20 GCTLF 2020-1A C 8.529% 10/20/29	D	02/20/2024	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				95,372	10/20/2029
38177J-AJ-4	Golub Capital Partners CLO 52 GCBSL 2020-52A D 8.979% 01/20/34	D	04/22/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				249,992	01/20/2034
38177U-AA-8	Golub Capital Partners ABS Fun GCPAF 2020-1A A2 3.208% 01/22/29	D	10/20/2024	Paydown		3,262,498	3,262,498	2,954,060	3,019,845		242,652		242,652		3,262,498				73,161	01/22/2029
38177Y-AE-2	Golub Capital Partners CLO 53B GCBSL 2021-53A C 6.929% 07/20/34	D	08/02/2024	AAIA NonModco AAM		9,223,237	9,220,526	9,220,526	9,220,526						9,220,526		2,711	2,711	563,240	07/20/2034
38178H-AA-6	Golub Capital Partners ABS Fun GCPAF 2021-1A A2 2.773% 04/20/29	D	10/20/2024	Paydown		2,067,118	2,067,118	2,003,450	2,005,950		61,168		61,168		2,067,118				36,158	04/20/2029
38178M-AA-5	Golub Capital Partners ABS Fun GCPAF 2019-1 AR 3.100% 07/20/30	D	10/20/2024	Paydown		4,017,110	4,017,110	4,017,110	4,017,110						4,017,110				99,148	07/20/2030
38179B-AG-5	Golub Capital Partners CLO 62B GCBSL 2022-62A C 8.556% 07/15/34	D	09/25/2024	Paydown		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				1,500,435	07/15/2034
38180F-AJ-7	Golub Capital Partners Clo 28m GOCAP 2015-28A D 8.504% 11/05/38	D	12/20/2024	ORIX Life - Custody		2,011,338	2,000,000	1,986,926			(41)		(41)		1,986,885		24,453	24,453	57,519	11/05/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
390556-AQ-1	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A CR 7.618% 10/15/29	D	10/15/2024	Paydown		3,037,295	3,037,295	3,033,136	3,034,581		2,714		2,714		3,037,295				255,480	10/15/2029
390556-AS-7	Great Lakes CLO 2014-1 Ltd GRTLK 2014-1A DR 8.918% 10/15/29	D	08/02/2024	AADE - FABN		580,187	580,000	580,000	580,000						580,000		187	187	45,030	10/15/2029
390578-AL-6	Great Lakes CLO 2019-1 Ltd GRTLK 2019-1A AR 6.478% 07/15/31	D	11/08/2024	Paydown		1,133,853	1,334,565	1,291,191	1,317,703		(183,850)		(183,850)		1,133,853				113,655	07/15/2031
390578-AL-6	Great Lakes CLO 2019-1 Ltd GRTLK 2019-1A AR 6.478% 07/15/31	D	08/14/2024	ALRe Corporate AAM		386,817	386,944	374,368	382,686		1,202		1,202		383,888		2,929	2,929	23,604	07/15/2031
401539-AA-9	Guayaquil Merchant Voucher Rec Senior Unsecured 6.750% 10/07/26	D	10/07/2024	Various		13,937,473	13,937,473	13,778,858	8,653,982		144,936		144,936		13,937,473				592,906	10/07/2026
404280-AP-4	HSBC Holdings PLC Subordinated 4.250% 03/14/24	D	03/14/2024	Maturity		2,000,000	2,000,000	1,986,800	1,999,675		325		325		2,000,000				42,500	03/14/2024
404280-AU-3	HSBC Holdings PLC Subordinated 4.250% 08/18/25	D	04/09/2024	Various		3,037,365	3,100,000	3,058,827	3,057,309		6,657		6,657		3,063,966		(26,601)	(26,601)	82,893	08/18/2025
404280-BB-4	HSBC Holdings PLC Senior Unsecured 3.900% 05/25/26	D	06/14/2024	JPM SECURITIES LLC		1,942,280	2,000,000	1,992,940	1,998,047		361		361		1,998,408		(56,128)	(56,128)	43,767	05/25/2026
404280-BP-3	HSBC Holdings PLC Junior Subordinated 6.500% Perpet.	D	06/26/2024	ALRE - DFL Trust AAM		2,943,750	3,000,000	3,000,000	3,000,000						3,000,000		(56,250)	(56,250)	148,417	01/01/9999
404280-QF-4	HSBC Holdings PLC Senior Unsecured 4.950% 03/31/30	D	08/09/2024	AAIA NonModco AAM		3,019,247	3,000,000	2,996,250	2,997,448		215		215		2,997,662		21,585	21,585	127,463	03/31/2030
404280-CS-6	HSBC Holdings PLC Senior Unsecured 0.976% 05/24/25	D	02/02/2024	HSBC SECURITIES (USA) INC		984,790	1,000,000	950,570	964,492		2,410		2,410		966,902		17,888	17,888	1,952	05/24/2025
404280-CT-4	HSBC Holdings PLC Senior Unsecured 2.804% 05/24/32	D	03/01/2024	J.P. Morgan Sec		2,905,805	3,500,000	2,928,730	2,928,730		9,657		9,657		2,938,387		(32,582)	(32,582)	27,534	05/24/2032
404280-DK-2	HSBC Holdings PLC Subordinated 7.625% 05/17/32	D	09/23/2024	Barclays		4,886,735	4,300,000	4,842,757	4,787,055		(33,698)		(33,698)		4,753,356		133,379	133,379	279,605	05/17/2032
40436K-AJ-4	HPS Loan Management 6-2015 Ltd HLM 6A-2015 BR 6.566% 02/05/31	D	11/05/2024	Call 100.0000		2,043,750	2,043,750	2,043,750	2,043,750						2,043,750				151,729	02/05/2031
40436K-AJ-4	HPS Loan Management 6-2015 Ltd HLM 6A-2015 BR 6.566% 02/05/31	D	05/06/2024	AHL Aegon IMR		8,959,995	9,000,000	8,662,464	8,712,169		20,899		20,899		8,733,068		226,927	226,927	334,163	02/05/2031
40436K-AL-9	HPS Loan Management 6-2015 Ltd HLM 6A-2015 CR 7.316% 02/05/31	D	11/05/2024	Various		6,462,500	6,462,500	6,274,055	6,274,976		29,560		29,560		6,304,536		157,964	157,964	528,915	02/05/2031
40441L-AA-4	HGI CRE CLO 2021-FL1 Ltd HGI 2021-FL1 A 5.562% 06/16/36	D	12/16/2024	Paydown		4,292,153	4,292,153	4,109,737	4,269,210		22,943		22,943		4,292,153				98,250	06/16/2036
41154X-AL-9	Harbor Park CLO 18-1 Ltd HARB 2018-1A C 6.979% 01/20/31	D	05/03/2024	Paydown		8,850,000	8,850,000	8,798,040	8,813,105		36,895		36,895		8,850,000				372,322	01/20/2031
43133J-AA-6	Hildene TruPS Securitization 2 HITR 2019-2A A1 6.535% 05/22/39	D	02/22/2024	Paydown		388,535	388,535	386,328	388,535						388,535				7,341	05/22/2039
43133W-AB-5	Hildene TruPS Securitization 2 HITR 2020-3A A1R 6.586% 07/30/39	D	10/30/2024	Paydown		321,635	321,635	315,203	315,681		5,955		5,955		321,635				13,229	07/30/2039
43133Y-AA-3	Hildene TruPS Securitization 2 HITR 4A A1A 7.076% 07/23/42	D	01/23/2024	Paydown		1,740,332	1,740,332	1,740,332	1,740,332						1,740,332				34,966	07/23/2042
43133Y-AA-3	Hildene TruPS Securitization 2 HITR 4A A1A 7.076% 07/23/42	D	08/28/2024	ALRe Corporate AAM		22,482,044	22,651,934	22,651,934	22,651,934						22,651,934		(169,890)	(169,890)	1,520,212	07/23/2042
43133Y-AB-1	Hildene TruPS Securitization 2 HITR 4A A2 7.526% 07/23/42	D	08/28/2024	ALRe Corporate AAM		19,525,000	20,000,000	20,000,000	20,000,000						20,000,000		(475,000)	(475,000)	1,419,736	07/23/2042
44330Q-AD-3	Highbridge Loan Management 12- HLM 12A-18 B 6.744% 07/18/31	D	04/22/2024	Various		4,000,000	4,000,000	3,873,605	3,899,606		5,705		5,705		3,905,310		94,690	94,690	154,967	07/18/2031
45262B-AA-1	Imperial Brands Finance PLC SENIOR 3.125% 07/26/24	D	05/02/2024	MMTL Modco AAM		4,971,496	5,000,000	4,975,250	4,996,979		1,780		1,780		4,998,760		(27,264)	(27,264)	119,792	07/26/2024
45262B-AC-7	Imperial Brands Finance PLC SENIOR 3.875% 07/26/29	D	08/08/2024	ALRE - DFL Trust AAM		1,903,116	2,000,000	1,990,320	1,994,161		572		572		1,994,733		(91,616)	(91,616)	80,083	07/26/2029
456472-AC-3	Industrias Penoles SAB de CV Senior Unsecured 5.650% 09/12/49	D	08/29/2024	STAR Non-Modco FWH		1,817,458	2,000,000	2,226,250	2,211,195		(2,868)		(2,868)		2,208,328		(390,869)	(390,869)	108,919	09/12/2049
456837-AP-8	ING Groep NV Senior Unsecured 3.550% 04/09/24	D	03/27/2024	Goldman Sachs		999,510	1,000,000	998,500	999,912		78		78		999,990		(480)	(480)	16,665	04/09/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
456837-AP-8	ING Groep NV Senior Unsecured 3.550% 04/09/24	D	04/09/2024	Maturity		1,000,000	1,000,000	998,500	999,912		88		88		1,000,000				17,750	04/09/2024
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	D	06/26/2024	Citadel		6,701,938	6,250,000	6,594,563			(10,304)		(10,304)		6,584,259		117,679	117,679	261,250	11/28/2033
46590X-AU-0	JBS USA Holding Lux Sarl/ JBS USA/FOOD/FINANCE 3.625% 15 01/15/32 3.625%	D	09/03/2024	Goldman Sachs International		13,477,500	15,000,000	12,547,779	12,629,032		158,088		158,088		12,787,120		690,380	690,380	617,969	01/15/2032
46603V-AB-1	IVY Hill Middle Market Credit IVYH 14A A2 6.594% 04/18/30	D	03/08/2024	Paydown		10,750,000	10,750,000	10,235,412	10,419,391		330,609		330,609		10,750,000				310,509	04/18/2030
46603V-AC-9	IVY Hill Middle Market Credit IVYH 14A B 7.244% 04/18/30	D	03/08/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				471,703	04/18/2030
46603V-AD-7	IVY Hill Middle Market Credit IVYH 14A C 8.344% 04/18/30	D	03/08/2024	Paydown		7,500,000	7,500,000	7,477,448	7,487,477		12,523		12,523		7,500,000				268,397	04/18/2030
46604G-AA-5	IVY Hill Middle Market Credit IVYH 14A D 11.964% 04/18/30	D	03/08/2024	Paydown		10,000,000	10,000,000	9,750,000	9,862,568		137,432		137,432		10,000,000				500,652	04/18/2030
470170-AD-3	Jamaica Merchant Voucher Recei JAMREC-PP 5.625% 01/08/27	D	10/07/2024	Redemption 100.0000		1,525,264	1,525,264	1,488,019	1,493,555		31,709		31,709		1,525,264				64,843	01/08/2027
47047R-AL-0	Jamestown CLO XVIII Ltd JTWN 2022-18A D 9.256% 07/25/35	D	09/11/2024	Various		10,200,000	10,200,000	9,996,000	10,061,434		11,402		11,402		10,072,835		127,165	127,165	909,020	07/25/2035
47421M-BA-0	Jefferson Mill CLO Ltd JEFFM 2015-1A CR 7.379% 10/20/31	D	04/11/2024	Various		5,000,000	5,000,000	4,989,398	4,995,877		299		299		4,996,176		3,824	3,824	196,542	10/20/2031
481939-AJ-5	KKR CLO 49 Ltd KKR 49A C 8.117% 07/20/35	D	10/21/2024	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				720,601	07/20/2035
481939-AL-0	KKR CLO 49 Ltd KKR 49A D 9.307% 07/20/35	D	10/21/2024	Paydown		8,500,000	8,500,000	8,531,302	8,564,572		(64,572)		(64,572)		8,500,000				868,756	07/20/2035
482466-AG-4	KEB Hana Bank Junior Subordinated 3.500% Perpet.	D	09/03/2024	CITIGROUP		13,282,500	14,000,000	12,645,405	12,645,474		(69)		(69)		12,645,405		637,095	637,095	428,750	01/01/9999
48249V-AU-5	KKR Financial CLO 2013-1 Ltd KKR 2013-1A CR 8.568% 04/15/29	D	05/09/2024	Paydown		27,500,000	27,500,000	27,520,316	27,513,524		(13,524)		(13,524)		27,500,000				1,457,632	04/15/2029
48250E-AU-9	KKR CLO 30 Ltd KKR 30A CR 6.909% 10/17/31	D	07/02/2024	Various		16,700,000	16,700,000	16,689,500	16,692,525		511		511		16,693,036		6,965	6,965	900,134	10/17/2031
48250E-AW-5	KKR CLO 30 Ltd KKR 30A DR 7.909% 10/17/31	D	06/28/2024	Call 100.0000		11,300,000	11,300,000	11,300,000	11,300,000						11,300,000				689,113	10/17/2031
48250L-BA-6	KKR CLO 9 Ltd KKR 9 CR2 7.018% 07/15/30	D	03/21/2024	ALRe Corporate AAM		9,001,728	9,000,000	9,000,000	9,000,000						9,000,000		1,728	1,728	303,105	07/15/2030
48251T-AD-3	KKR CLO 20 Ltd KKR 20 D 7.659% 10/16/30	D	09/13/2024	Paydown		5,000,000	5,000,000	4,876,429	4,916,569		83,431		83,431		5,000,000				386,030	10/16/2030
48252K-AC-3	KKR CLO 21 Ltd KKR 21 B 6.318% 04/15/31	D	08/02/2024	AAIA NonModco AAM		628,892	628,000	602,880	628,000						628,000		892	892	35,558	04/15/2031
48252K-AE-9	KKR CLO 21 Ltd KKR 21 C 6.718% 04/15/31	D	01/16/2024	AAIA NonModco AAM		985,544	1,000,000	979,928	985,170		105		105		985,274		270	270	19,258	04/15/2031
48252W-AG-8	KKR CLO 22 Ltd KKR 22A D 7.979% 07/20/31	D	08/15/2024	ACRA RE II Surplus AAM		2,300,741	2,300,000	2,245,221	2,247,050		5,614		5,614		2,252,664		48,077	48,077	166,931	07/20/2031
48252Y-AG-4	KKR CLO 23 Ltd KKR 23 C 7.129% 10/20/31	D	09/04/2024	Call 100.0000		1,000,000	1,000,000	1,000,500	1,000,687		(104)		(104)		1,000,583		(583)	(583)	69,825	10/20/2031
48252Y-AJ-8	KKR CLO 23 Ltd KKR 23 D 7.979% 10/20/31	D	09/04/2024	Paydown		3,600,000	3,600,000	3,330,793	3,408,218		191,782		191,782		3,600,000				278,570	10/20/2031
48253W-AE-2	KKR CLO 28 LTD KKR 28A C 6.621% 03/15/31	D	02/09/2024	Paydown		8,000,000	8,000,000	7,745,277	7,781,986		218,014		218,014		8,000,000				95,153	03/15/2031
48253W-AG-7	KKR CLO 28 LTD KKR 28A D 7.521% 03/15/31	D	02/09/2024	Paydown		3,000,000	3,000,000	2,947,044	2,959,149		40,851		40,851		3,000,000				39,882	03/15/2031
48253Y-BJ-6	KKR CLO 27 LTD KKR 27A DR 7.906% 10/15/32	D	12/19/2024	Paydown		1,550,000	1,550,000	1,418,250	1,431,370		118,630		118,630		1,550,000				157,035	10/15/2032
48254F-AN-8	KKR Clo 37 Ltd KKR 37A D 8.229% 01/20/35	D	08/08/2024	ALRE - DFL Trust AAM		4,930,905	5,000,000	4,998,000	5,032,407		(1,951)		(1,951)		5,030,456		(99,551)	(99,551)	364,658	01/20/2035
48254H-AD-6	KKR Clo 32 Ltd KKR 32A C 7.318% 01/15/32	D	05/03/2024	Paydown		1,542,500	1,542,500	1,548,207	1,548,664		(6,164)		(6,164)		1,542,500				68,673	01/15/2032
48254L-AG-0	KKR CLO 35 Ltd KKR 35A D 8.079% 10/20/34	D	08/02/2024	AAIA NonModco AAM		985,013	1,000,000	1,000,000	1,000,000						1,000,000		(14,987)	(14,987)	70,256	10/20/2034
48275E-AA-4	KREF 2022-FL3 Ltd KREF 2022-FL3 A 5.847% 02/17/39	D	10/17/2024	Paydown		587,489	587,489	567,111	581,868		5,621		5,621		587,489				33,535	02/17/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
48661A-AQ-9	Rad CLO 1 Ltd RAD 2018-1A DR 7.568% 07/15/31	D	04/26/2024	Various		24,250,000	24,250,000	23,386,847	23,516,847		44,227		44,227		23,561,074		688,926	688,926	1,074,446	07/15/2031
48661C-AG-7	Rad CLO 7 Ltd RAD 2020-7A D 7.859% 04/17/33	D	03/01/2024	Paydown		600,000	600,000	569,670	576,117		23,883		23,883		600,000				19,464	04/17/2033
48661N-AG-3	Rad CLO 6 Ltd RAD 2019-6A C 7.794% 01/20/33	D	10/21/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				41,297	01/20/2033
48661N-AJ-7	Rad CLO 6 Ltd RAD 2019-6A D 8.894% 01/20/33	D	10/21/2024	Paydown		4,800,000	4,800,000	4,706,041	4,712,007		87,993		87,993		4,800,000				469,654	01/20/2033
48661N-AJ-7	Rad CLO 6 Ltd RAD 2019-6A D 8.894% 01/20/33	D	01/16/2024	AAIA NonModco AAM		1,000,042	1,000,000	1,001,176	1,000,785		31		31		1,000,816		(774)	(774)	23,657	01/20/2033
48661T-AQ-8	Rad CLO 2 Ltd RAD 2018-2A DR 7.818% 10/15/31	D	09/20/2024	Paydown		12,200,000	12,200,000	12,200,000	12,200,000						12,200,000				979,231	10/15/2031
48661T-AQ-8	Rad CLO 2 Ltd RAD 2018-2A DR 7.818% 10/15/31	D	08/15/2024	ACRA RE II Surplus AAM		12,209,052	12,200,000	12,034,092	12,037,320		20,321		20,321		12,057,640		151,412	151,412	875,982	10/15/2031
48661W-AN-8	Rad CLO 3 Ltd RAD 2019-3A CR 6.768% 04/15/32	D	07/09/2024	Paydown		7,000,000	7,000,000	6,877,031	6,878,583		121,417		121,417		7,000,000				387,182	04/15/2032
48661Y-AA-2	Rad CLO 4 Ltd RAD 2019-4A B1 6.988% 04/25/32	D	04/25/2024	Paydown		2,000,000	2,000,000	1,974,718	1,977,621		22,379		22,379		2,000,000				78,420	04/25/2032
50200J-AJ-0	LCM Loan Income Fund I Income LCM 27A C 6.859% 07/16/31	D	07/10/2024	AAIA NonModco AAM		3,599,946	3,600,000	3,505,035	3,542,352		5,511		5,511		3,547,862		52,084	52,084	202,541	07/16/2031
532522-AA-7	Lima Metro Line 2 Finance Ltd Senior Secured 5.875% 07/05/34	D	10/05/2024	Various		1,715,382	1,715,382	1,928,644	1,878,277		(162,895)		(162,895)		1,715,382				63,150	07/05/2034
53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	D	10/10/2024	Redemption 100.0000		102,553	102,553	102,553	102,553						102,553				3,054	01/10/2033
53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	D	10/10/2024	Various		76,623	76,623	76,623	76,623						76,623				2,282	04/10/2033
539439-AU-3	Lloyds Banking Group PLC Junior Subordinated 7.500% Perpet.	D	08/02/2024	AADE - FABN		10,059,044	10,000,000	11,000,000	10,658,750		341,250		341,250		11,000,000		(940,956)	(940,956)	447,917	01/01/9999
53944Y-AF-0	Lloyds Banking Group PLC Senior Unsecured 4.450% 05/08/25	D	04/09/2024	Various		4,938,800	5,000,000	4,997,000	4,999,346		122		122		4,999,469		(60,669)	(60,669)	90,545	05/08/2025
53944Y-AF-0	Lloyds Banking Group PLC Senior Unsecured 4.450% 05/08/25	D	08/09/2024	Various		3,973,831	4,000,000	3,954,495	3,973,972		12,495		12,495		3,986,467		(12,637)	(12,637)	108,160	05/08/2025
53946P-AE-0	LoanCore 2022-CRE7 Issuer Ltd LNCR 2022-CRE7 B 6.848% 01/17/37	D	06/13/2024	MMTL Modco AAM		13,983,532	14,250,000	13,643,138	13,656,144		252,811		252,811		13,908,955		74,577	74,577	543,103	01/17/2037
53948H-AA-4	LoanCore 2021-CRE6 Issuer Ltd LNCR 2021-CRE6 A 5.812% 11/15/38	D	10/15/2024	Paydown		4,999,031	4,999,031	4,891,239	4,982,612		16,419		16,419		4,999,031				167,969	11/15/2038
540543-AE-5	Logan CLO I Ltd LOGN1 2021-1A C 6.779% 07/20/34	D	05/08/2024	Paydown		10,500,000	10,500,000	10,499,795	10,462,082		37,918		37,918		10,500,000				441,210	07/20/2034
542798-AJ-2	Long Point Park CLO Ltd LNGPT 2017-1A C 7.309% 01/17/30	D	07/10/2024	AARE II Surplus ISG		1,997,296	2,000,000	1,841,872	1,900,415		9,199		9,199		1,909,614		87,682	87,682	118,788	01/17/2030
55276V-AG-7	MDGH GMTN RSC Ltd Senior Unsecured 4.500% 11/07/28	D	09/03/2024	UBS AG - UBSAG		1,999,000	2,000,000	1,983,224	1,984,777		1,921		1,921		1,986,698		12,302	12,302	74,250	11/07/2028
55284A-AA-6	MF1 2021-FL7 Ltd MF1 2021-FL7 A 5.592% 10/16/36	D	12/16/2024	Paydown		6,064,964	6,064,964	5,853,713	5,993,726		71,237		71,237		6,064,964				211,981	10/16/2036
55607P-AF-2	Macquarie Group Ltd Senior Unsecured 1.629% 09/23/27	D	08/06/2024	Various		11,203,800	12,000,000	12,000,000	12,000,000						12,000,000		(796,200)	(796,200)	170,502	09/23/2027
55608J-AP-3	Macquarie Group Ltd Senior Unsecured 5.033% 01/15/30	D	08/09/2024	Various		13,362,431	13,500,000	13,500,421	13,504,577		4		4		13,504,581		(142,150)	(142,150)	501,273	01/15/2030
55608J-BQ-0	Macquarie Group Ltd Senior Unsecured 6.255% 12/07/34	D	04/09/2024	Various		10,425,650	10,000,000	10,000,000	10,000,000						10,000,000		425,650	425,650	204,156	12/07/2034
55608P-AQ-7	Macquarie Bank Ltd Senior Unsecured 4.000% 07/29/25	D	06/14/2024	JPM SECURITIES LLC		10,826,970	11,000,000	10,959,162	10,990,090		2,834		2,834		10,992,924		(165,954)	(165,954)	388,667	07/29/2025
55608P-BQ-6	Macquarie Bank Ltd Senior Unsecured 5.391% 12/07/26	D	06/20/2024	Various		8,019,524	8,000,000	8,000,000	8,000,000						8,000,000		19,524	19,524	232,365	12/07/2026
55608X-AB-3	Macquarie Bank Ltd Subordinated 4.875% 06/10/25	D	03/21/2024	Goldman Sachs		2,473,725	2,500,000	2,532,925	2,506,648		(1,050)		(1,050)		2,505,598		(31,873)	(31,873)	35,547	06/10/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55608X-AB-3	Macquarie Bank Ltd Subordinated 4.875% 06/10/25	D	01/10/2024	AADE BLIC Modco AAM		2,960,505	3,000,000	2,985,652	2,992,556		126		126		2,992,682		(32,177)	(32,177)	12,188	06/10/2025
55817A-AU-8	Madison Park Funding XXXII Ltd MDPK 2018-32A CR 6.893% 01/22/31	D	08/09/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				307,525	01/22/2031
55818K-AZ-4	Madison Park Funding XI Ltd MDPK 2013-11A CR2 6.838% 07/23/29	D	04/30/2024	Paydown		10,000,000	10,000,000	9,980,825	9,987,760		12,240		12,240		10,000,000				391,382	07/23/2029
55818K-AZ-4	Madison Park Funding XI Ltd MDPK 2013-11A CR2 6.838% 07/23/29	D	03/21/2024	ALRe Corporate AAM		9,990,760	10,000,000	9,999,930	10,000,665		(2,441)		(2,441)		9,998,225		(7,465)	(7,465)	316,105	07/23/2029
55818R-BA-3	Madison Park Funding XIV Ltd MDPK 2014-14A BRR 6.594% 10/22/30	D	02/21/2024	Various		10,500,000	10,500,000	10,448,478	10,460,134		1,308		1,308		10,461,441		38,559	38,559	259,406	10/22/2030
55818R-BE-5	Madison Park Funding XIV Ltd MDPK 2014-14A DRR 7.843% 10/22/30	D	07/10/2024	AARE II Surplus ISG		2,004,306	2,000,000	1,855,000	1,915,252		7,517		7,517		1,922,769		81,537	81,537	124,184	10/22/2030
55818Y-BW-0	Madison Park Funding XVII Ltd MDPK 2015-17A CR2 6.779% 07/21/30	D	12/06/2024	Paydown		9,600,000	9,600,000	9,428,960	9,449,961		150,039		150,039		9,600,000				810,741	07/21/2030
55819D-AL-0	Madison Park Funding XXXI Ltd MDPK 2018-31A D 7.888% 01/23/31	D	06/20/2024	Paydown		445,000	445,000	416,876	419,983		25,017		25,017		445,000				25,670	01/23/2031
55819P-AQ-2	Madison Park Funding XXXVI Ltd MDPK 2019-36A B1R 6.556% 04/15/35	D	05/06/2024	AHL Aegon IMR		14,472,408	14,436,000	14,301,644	14,301,913		1,284		1,284		14,303,197		169,211	169,211	590,310	04/15/2035
55819T-AU-5	Madison Park Funding XX Ltd MDPK 2016-20A CR 6.779% 07/27/30	D	10/21/2024	Paydown		2,000,000	2,000,000	1,908,067	1,939,530		60,470		60,470		2,000,000				149,744	07/27/2030
55819T-AW-1	Madison Park Funding XX Ltd MDPK 2016-20A DR 7.879% 07/27/30	D	10/21/2024	Paydown		1,000,000	1,000,000	995,000	996,916		3,084		3,084		1,000,000				85,873	07/27/2030
55819Y-AC-4	Madison Park Funding XXVI Ltd MDPK 2017-26A BR 6.467% 07/29/30	D	04/29/2024	Call 100.0000		4,450,000	4,450,000	4,438,875	4,450,000						4,450,000				162,353	07/29/2030
55820B-AQ-0	Madison Park Funding XLV Ltd MDPK 2020-45A DR 8.068% 07/15/34	D	12/17/2024	Paydown		1,000,000	1,000,000	870,200	883,109		116,891		116,891		1,000,000				102,795	07/15/2034
55820C-AJ-4	Madison Park Funding XXIX LTD MDPK 2018-29A C 7.094% 10/18/30	D	04/05/2024	Paydown		6,977,419	6,977,419	6,920,004	6,931,645		45,774		45,774		6,977,419				248,160	10/18/2030
55820N-AU-5	Madison Park Funding XXIV Ltd MDPK 2016-24A DR 8.729% 10/20/29	D	05/20/2024	Various		12,500,000	12,500,000	12,319,905	12,358,698		8,953		8,953		12,367,651		132,349	132,349	726,860	10/20/2029
55820N-AU-5	Madison Park Funding XXIV Ltd MDPK 2016-24A DR 8.729% 10/20/29	D	01/16/2024	AAIA NonModco AAM		2,007,120	2,000,000	2,000,000	2,000,000						2,000,000		7,120	7,120	46,579	10/20/2029
55820R-AN-2	Madison Park Funding XXV Ltd MDPK 2017-25A BR 6.988% 04/25/29	D	04/30/2024	Various		18,200,000	18,200,000	17,806,552	17,892,666		18,809		18,809		17,911,475		288,525	288,525	733,027	04/25/2029
55820R-AQ-5	Madison Park Funding XXV Ltd MDPK 2017-25A CR 8.238% 04/25/29	D	04/29/2024	Paydown		10,305,000	10,305,000	10,292,799	10,295,882		9,118		9,118		10,305,000				482,315	04/25/2029
55820V-AG-8	Madison Park Funding XLIX Ltd MDPK 2021-49A D 8.079% 10/19/34	D	08/15/2024	ACRA RE II Surplus AAM		8,059,720	8,000,000	8,000,000	8,000,000						8,000,000		59,720	59,720	588,641	10/19/2034
55820Y-AD-9	Madison Park Funding XXVII Ltd MDPK 2018-27A B 6.679% 04/20/30	D	07/30/2024	AAIA NonModco AAM		1,000,135	1,000,000	951,000	976,603		2,653		2,653		979,255		20,880	20,880	58,481	04/20/2030
55821A-AE-8	Madison Park Funding XXVIII Lt MDPK 2018-28A B 6.518% 07/15/30	D	12/18/2024	Paydown		18,500,000	18,500,000	17,621,250	17,768,536		731,464		731,464		18,500,000				1,564,138	07/15/2030
55821A-AG-3	Madison Park Funding XXVIII Lt MDPK 2018-28A C 6.768% 07/15/30	D	12/18/2024	Paydown		6,300,000	6,300,000	6,167,251	6,216,089		83,911		83,911		6,300,000				551,427	07/15/2030
55821A-AJ-7	Madison Park Funding XXVIII Lt MDPK 2018-28A D 7.618% 07/15/30	D	08/15/2024	ACRA RE II Surplus AAM		4,501,539	4,500,000	4,409,906	4,410,613		10,734		10,734		4,421,346		80,193	80,193	315,513	07/15/2030
55821T-AE-7	Madison Park Funding XXX LTD MDPK 2018-30A C 6.618% 04/15/29	D	08/29/2024	Various		10,165,000	10,165,000	9,915,264	9,957,450		33,327		33,327		9,990,777		174,223	174,223	655,573	04/15/2029
55822E-AE-9	Madison Park Funding LIX Ltd MDPK 2021-59A C 6.994% 01/18/34	D	05/30/2024	Various		3,000,000	3,000,000	2,685,000	2,726,631		16,477		16,477		2,743,108		256,892	256,892	144,465	01/18/2034
55822G-AN-4	Madison Park Funding LVII Ltd MDPK 2022-57A D 8.967% 07/27/34	D	08/08/2024	Various		6,000,000	6,000,000	5,837,766	5,870,535		7,330		7,330		5,877,866		122,134	122,134	461,968	07/27/2034
55953U-AE-4	Magnetite Xxx Ltd MAGNE 2021-30A C 6.837% 10/25/34	D	11/06/2024	Various		7,745,947	7,745,947	7,716,517	7,717,375		2,651		2,651		7,720,026		25,921	25,921	611,392	10/25/2034
55953U-AE-4	Magnetite Xxx Ltd MAGNE 2021-30A C 6.837% 10/25/34	D	08/02/2024	AAIA NonModco AAM		7,008,031	7,004,053	7,004,053	7,004,053						7,004,053		3,978	3,978	414,355	10/25/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55953U-AG-9	Magnetite Xxx Ltd MAGNE 2021-30A D 7.837% 10/25/34	D	11/06/2024	Various		12,865,000	12,865,000	12,844,198	12,846,097		1,637		1,637		12,847,734		17,266	17,266	1,150,512	10/25/2034
55954E-AW-9	Magnetite XVII Ltd MAGNE 2016-17A DR 7.779% 07/20/31	D	04/20/2024	Paydown		4,000,000	4,000,000	3,958,696	3,962,710		37,290		37,290		4,000,000				175,327	07/20/2031
55954H-AQ-5	Magnetite XXII Ltd MAGNE 2019-22A CR 6.868% 04/15/31	D	07/31/2024	Various		6,825,000	6,825,000	6,756,250	6,769,738		5,449		5,449		6,775,188		49,813	49,813	413,931	04/15/2031
55954H-AS-1	Magnetite XXII Ltd MAGNE 2019-22A DR 8.018% 04/15/31	D	07/31/2024	Various		16,000,000	16,000,000	15,803,356	15,828,615		14,887		14,887		15,843,502		156,498	156,498	1,118,098	04/15/2031
55954T-AW-6	Magnetite XXXV Ltd MAGNE 2022-35A DR 8.626% 10/25/36	D	07/02/2024	AARE II Surplus ISG		5,329,454	5,200,000	5,200,000	5,200,000						5,200,000		129,454	129,454	338,772	10/25/2036
56059#-AA-6	MAINFREIGHT LTD (NZ) CTL 2022 P/T CERTS 4.606% 03/15/53	D	12/15/2024	Redemption 100.0000		232,120	232,120	232,120	232,120						232,120				5,904	03/15/2053
56577P-AG-4	Marathon CLO IX Ltd MCLO 2017-9A B 7.318% 04/15/29	D	03/13/2024	Paydown		3,831,000	3,831,000	3,766,639	3,820,633		10,367		10,367		3,831,000				127,244	04/15/2029
56577Q-AE-7	MARATHON CLO XI LTD MCLO 2018-11A B 6.679% 04/20/31	D	08/20/2024	Paydown		17,290,000	17,290,000	17,290,000	17,290,000						17,290,000				1,085,197	04/20/2031
56578J-AG-7	Marathon CLO X Ltd MCLO 2017-10A B 7.385% 11/15/29	D	03/25/2024	Various		18,209,087	18,209,087	17,770,216	17,921,675		14,025		14,025		17,935,700		273,387	273,387	544,651	11/15/2029
56578J-AG-7	Marathon CLO X Ltd MCLO 2017-10A B 7.385% 11/15/29	D	02/15/2024	Paydown		19,490,913	19,490,913	19,021,147	19,183,268		307,645		307,645		19,490,913				410,503	11/15/2029
56578K-AG-4	Marathon CLO XII Ltd MCLO 2018-12A B 7.394% 04/18/31	D	10/18/2024	Various		9,000,000	9,000,000	8,805,680	8,831,003		24,730		24,730		8,855,733		144,267	144,267	739,920	04/18/2031
56844Y-AE-7	Signal Peak CLO 5 Ltd SPEAK 2018-5A C 6.688% 04/25/31	D	03/15/2024	Paydown		22,300,000	22,300,000	21,468,106	21,571,717		728,283		728,283		22,300,000				652,757	04/25/2031
56844Y-AG-2	Signal Peak CLO 5 Ltd SPEAK 2018-5A D 7.538% 04/25/31	D	03/15/2024	Paydown		2,710,000	2,710,000	2,710,000	2,710,000						2,710,000				88,416	04/25/2031
56845N-AE-0	Signal Peak CLO 8 Ltd SPEAK 2020-8A C 6.879% 04/20/33	D	11/07/2024	Paydown		1,000,000	1,000,000	890,000	905,284		94,716		94,716		1,000,000				80,700	04/20/2033
58533E-AC-7	Meituan Dianping Senior Unsecured 3.050% 10/28/30	D	02/29/2024	Various		5,908,910	7,000,000	6,990,410	6,993,146		159		159		6,993,304		(1,084,394)	(1,084,394)	74,725	10/28/2030
602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	D	09/03/2024	Various		2,516,909	2,578,800	2,717,677	2,648,194		(3,228)		(3,228)		2,644,966		(128,057)	(128,057)	127,221	08/10/2030
602736-AA-8	Minejesa Capital BV Senior Secured 4.625% 08/10/30	D	08/10/2024	Various		4,057,560	4,057,560	4,056,710	4,041,260		16,300		16,300		4,057,560				140,747	08/10/2030
603374-AF-6	Minerva Luxembourg SA Senior Unsecured 4.375% 03/18/31	D	03/15/2024	Various		2,571,125	3,070,000	2,965,663	2,989,956		2,013		2,013		2,991,969		(420,844)	(420,844)	67,529	03/18/2031
60688H-AA-3	MMcapS Funding XVIII Ltd A1 4.876% 12/26/39	D	12/26/2024	Paydown		292,872	292,872	267,245	270,572		22,300		22,300		292,872				6,386	12/26/2039
60689W-BT-7	MJX Venture Management II LLC VENTR 2014-18RR B 6.568% 10/16/29	D	10/15/2024	Paydown		2,549,925	2,549,925	2,520,778	1,588,962		6,382		6,382		2,549,925				134,639	10/16/2029
60689W-BT-7	MJX Venture Management II LLC VENTR 2014-18RR B 6.568% 10/16/29	D	08/02/2024	AADE - FABN		1,349,305	1,347,058	1,348,652	1,348,607		44		44		1,348,652		653	653	86,071	10/16/2029
63254A-BG-2	National Australia Bank Ltd/Ne Senior Unsecured 5.132% 11/22/24	D	11/22/2024	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				769,800	11/22/2024
63859W-AE-9	Nationwide Building Society Subordinated 4.000% 09/14/26	D	08/06/2024	Various		5,519,095	5,647,000	5,460,224	5,584,979		13,118		13,118		5,598,097		(79,002)	(79,002)	202,665	09/14/2026
638602-BP-6	Nationwide Building Society Senior Preferred 3.900% 07/21/25	D	03/21/2024	Various		6,890,590	7,000,000	6,973,610	6,995,190		705		705		6,995,895		(105,305)	(105,305)	185,033	07/21/2025
63861V-AB-3	Nationwide Building Society Senior Unsecured 4.302% 03/08/29	D	08/09/2024	AAIA NonModco AAM		5,858,413	6,000,000	6,000,000	6,000,000						6,000,000		(141,587)	(141,587)	237,327	03/08/2029
639057-AB-4	NatWest Group PLC Subordinated 3.032% 11/28/35	D	05/14/2024	Bank of America		836,340	1,000,000	767,340	783,305		4,885		4,885		788,189		48,151	48,151	14,149	11/28/2035
64131J-AQ-9	Neuberger Berman Loan Advisers NEUB 2017-25A CR 6.644% 10/18/29	D	06/27/2024	Paydown		11,000,000	11,000,000	10,999,989	11,001,750		(1,750)		(1,750)		11,000,000				568,429	10/18/2029
64133R-AQ-9	Neuberger Berman Loan Advisers NEUB 2020-38A DR 7.879% 10/20/35	D	08/15/2024	ACRA RE II Surplus AAM		3,004,794	3,000,000	2,997,000	2,989,341		717		717		2,990,058		14,736	14,736	215,236	10/20/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
64755R-AW-3	New Mountain CLO 1 Ltd NMC CLO-1A DR 8.118% 10/15/34	D	08/15/2024	ACRA RE II Surplus AAM		6,872,726	7,000,000	7,000,000	7,000,000						7,000,000		(127,274)	(127,274)	520,346	10/15/2034
65357L-AN-5	Niagara Park Clo Ltd NIAPK 2019-1A CR 7.009% 07/17/32	D	11/19/2024	Paydown		10,825,000	10,825,000	10,825,000	10,825,000						10,825,000				916,113	07/17/2032
65357L-AQ-8	Niagara Park Clo Ltd NIAPK 2019-1A DR 8.009% 07/17/32	D	11/19/2024	Paydown		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				1,531,407	07/17/2032
65559C-AA-9	Nordea Bank Abp Jr Subordinated 6.625% Perpet.	D	06/26/2024	ALRE - DFL Trust AAM		18,137,938	18,200,000	17,699,500	17,699,770		(270)		(270)		17,699,500		438,438	438,438	907,662	01/01/9999
656029-AJ-4	Norinchukin Bank/The Senior Unsecured 4.867% 09/14/27	D	05/30/2024	Various		14,751,600	15,000,000	15,033,354	15,027,116		(1,566)		(1,566)		15,025,549		(273,949)	(273,949)	456,281	09/14/2027
656029-AK-1	Norinchukin Bank/The Senior Unsecured 5.071% 09/14/32	D	05/31/2024	Various		39,776,043	40,000,000	39,654,314	39,688,240		7,624		7,624		39,695,864		80,179	80,179	1,039,611	09/14/2032
656531-AM-2	Equinor ASA Senior Unsecured 7.250% 09/23/27	D	09/23/2024	Various		11,696,883	10,694,000	12,285,909	11,136,260		(79,021)		(79,021)		11,057,239		639,644	639,644	777,469	09/23/2027
66859W-AC-6	Northwoods Capital XVI Ltd WOODS 2017-16A C 6.935% 11/15/30	D	11/15/2024	Paydown		4,000,000	4,000,000	3,944,200	3,971,574		28,426		28,426		4,000,000				312,862	11/15/2030
66859W-AC-6	Northwoods Capital XVI Ltd WOODS 2017-16A C 6.935% 11/15/30	D	07/30/2024	AAIA NonModco AAM		1,002,828	1,000,000	1,000,000	1,000,000						1,000,000		2,828	2,828	55,536	11/15/2030
66859W-AD-4	Northwoods Capital XVI Ltd WOODS 2017-16A D 7.935% 11/15/30	D	11/15/2024	Paydown		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				220,954	11/15/2030
66860C-AG-8	Northwoods Capital XIV-B Ltd WOODS 2018-14BA C 7.128% 11/13/31	D	05/13/2024	Paydown		13,000,000	13,000,000	12,725,390	12,747,731		252,269		252,269		13,000,000				522,644	11/13/2031
66860C-AJ-2	Northwoods Capital XIV-B Ltd WOODS 2018-14BA D 8.178% 11/13/31	D	08/08/2024	ALRe Corporate AAM		4,411,427	4,500,000	4,500,000	4,500,000						4,500,000		(88,574)	(88,574)	302,518	11/13/2031
66860J-AG-3	Northwoods Capital XI-B Ltd WOODS 2018-11BA C 7.079% 04/19/31	D	07/19/2024	Call 100.0000		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				742,665	04/19/2031
66860J-AJ-7	Northwoods Capital XI-B Ltd WOODS 2018-11BA D 7.979% 04/19/31	D	07/19/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				331,321	04/19/2031
66860P-AE-4	Northwoods Capital XVII Ltd WOODS 2018-17A C 6.743% 04/22/31	D	12/12/2024	AARE - PACS Trust AAM		3,504,375	3,500,000	3,492,300	3,493,165		1,182		1,182		3,494,347		10,028	10,028	297,652	04/22/2031
66860P-AG-9	Northwoods Capital XVII Ltd WOODS 2018-17A D 7.743% 04/22/31	D	08/15/2024	Various		14,402,189	14,750,000	14,701,761	14,713,406		3,862		3,862		14,717,268		(315,079)	(315,079)	1,025,529	04/22/2031
670859-AF-4	OCP CLO 2020-20 Ltd OCP 2020-20A D2 9.639% 10/09/33	D	04/09/2024	Paydown		2,500,000	2,500,000	2,389,250	2,400,921		99,079		99,079		2,500,000				131,062	10/09/2033
670898-AJ-4	OCP CLO 2020-8R Ltd OCP 2020-8RA C 8.659% 01/17/32	D	11/07/2024	Call 100.0000		1,000,000	1,000,000	922,500	932,516		8,428		8,428		940,944		59,056	59,056	100,032	01/17/2032
67097L-AR-7	OCP CLO 2017-13 Ltd OCP 2017-13A CR 8.018% 07/15/30	D	11/26/2024	Paydown		28,000,000	28,000,000	27,887,328	27,887,597		112,403		112,403		28,000,000				2,730,656	07/15/2030
67098D-AW-3	OHA Credit Funding 4 Ltd OAKC 2019-4A CR 6.943% 10/22/36	D	12/16/2024	Paydown		7,500,000	7,500,000	7,485,018	7,481,422		18,578		18,578		7,500,000				660,940	10/22/2036
67098U-AU-9	OHA Credit Funding 6 Ltd OAKC 2020-6A DR 8.029% 07/20/34	D	11/04/2024	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				503,951	07/20/2034
67098W-AU-5	OHA Credit Funding 7 Ltd OAKC 2020-7A DR 7.717% 02/24/37	D	08/15/2024	ACRA RE II Surplus AAM		2,509,433	2,500,000	2,500,000	2,500,000						2,500,000		9,433	9,433	176,392	02/24/2037
67106B-AS-6	OCP CLO 2014-6 Ltd OCP 2014-6A BR 7.059% 10/17/30	D	04/17/2024	Paydown		1,000,000	1,000,000	956,560	979,180		20,820		20,820		1,000,000				39,507	10/17/2030
67107F-BJ-5	OZLM VIII Ltd OZLM 2014-8A CRR 8.059% 10/17/29	D	12/11/2024	Various		14,650,000	14,650,000	14,316,328	14,381,839		53,399		53,399		14,435,239		214,761	214,761	1,482,464	10/17/2029
67108B-BC-8	OZLM Funding II Ltd OZLMF 2012-2A BR2 7.151% 07/30/31	D	02/15/2024	Various		15,200,000	15,200,000	14,657,294	14,706,969		11,034		11,034		14,718,003		481,997	481,997	329,893	07/30/2031
67108F-AS-5	OZLM Funding IV Ltd OZLMF 2013-4A BR 7.093% 10/22/30	D	07/22/2024	Various		2,050,000	2,050,000	1,985,907	2,001,394		6,634		6,634		2,008,028		41,972	41,972	121,462	10/22/2030
67109K-AY-0	OZLM IX Ltd OZLM 2014-9A CRR 8.129% 10/20/31	D	08/02/2024	AAIA NonModco AAM		1,002,137	1,000,000	1,000,000	1,000,000						1,000,000		2,137	2,137	70,653	10/20/2031
67109Y-AS-3	OHA Credit Partners XII Ltd OAKC 2015-12A CR 6.788% 07/23/30	D	04/23/2024	Paydown		1,000,000	1,000,000	987,005	987,586		12,414		12,414		1,000,000				38,258	07/23/2030

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
67109Y-AU-8	OHA Credit Partners XII Ltd OAKC 2015-12A DR 7.788% 07/23/30	D	04/23/2024	Paydown		2,000,000	2,000,000	1,983,962	1,988,014		11,986		11,986		2,000,000				86,682	07/23/2030
67110D-AU-1	OCP CLO 2016-11 Ltd OCP 2016-11A BR 7.329% 10/26/30	D	03/08/2024	Paydown		1,750,000	1,750,000	1,728,353	1,737,107		12,893		12,893		1,750,000				52,594	10/26/2030
67110U-AQ-2	OHA Loan Funding 2016-1 Ltd OHALF 2016-1A CR 6.829% 01/20/33	D	06/03/2024	Call 100.0000		1,810,000	1,810,000	1,755,157	1,754,249		3,799		3,799		1,758,048		51,952	51,952	86,411	01/20/2033
67112G-AG-3	OZLM XVIII Ltd OZLM 2018-18A D 7.768% 04/15/31	D	07/16/2024	AAIA NonModco AAM		1,005,453	1,000,000	946,500	973,423		2,687		2,687		976,109		29,344	29,344	64,370	04/15/2031
67113G-AL-1	OHA Credit Funding 5 Ltd OAKC 2020-5A D 7.894% 04/18/33	D	10/18/2024	Paydown		1,000,000	1,000,000	1,000,830	1,002,491		(2,491)		(2,491)		1,000,000				87,297	04/18/2033
67113L-AU-0	OCP Clo 2019-17 Ltd OCP 2019-17A DR 7.979% 07/20/32	D	07/09/2024	Call 100.0000		1,500,000	1,500,000	1,353,750	1,369,787		9,320		9,320		1,379,107		120,893	120,893	95,519	07/20/2032
67115L-AE-4	OHA Credit Partners XVI OAKC 2021-16A C 6.844% 10/18/34	D	09/24/2024	Call 100.0000		200,000	200,000	177,000	179,379		1,689		1,689		181,067		18,933	18,933	14,326	10/18/2034
67115L-AE-4	OHA Credit Partners XVI OAKC 2021-16A C 6.844% 10/18/34	D	09/24/2024	Paydown		1,800,000	1,800,000	1,593,000	1,614,410		185,590		185,590		1,800,000				128,930	10/18/2034
67115W-AL-4	OHA Credit Funding 1 LTD OAKC 2018-1A D 7.929% 10/20/30	D	04/10/2024	Paydown		3,500,000	3,500,000	3,139,500	3,185,569		314,431		314,431		3,500,000				146,041	10/20/2030
67400F-AG-6	Oaktree CLO 2018-1 Ltd OAKCL 2018-1A B 7.129% 10/20/30	D	04/10/2024	Paydown		4,000,000	4,000,000	3,944,720	3,956,951		43,049		43,049		4,000,000				151,527	10/20/2030
67401R-AJ-3	Oaktree CLO 2022-3 Ltd OAKCL 2022-3A D 10.346% 07/15/35	D	09/10/2024	Call 100.0000		2,400,000	2,400,000	2,376,000	2,376,750		2,443		2,443		2,379,193		20,807	20,807	242,618	07/15/2035
67402C-AW-6	Oaktree CLO 2019-4 Ltd OAKCL 2019-4A CR 7.129% 10/20/32	D	06/18/2024	Various		3,400,000	3,400,000	3,383,925	3,386,859		968		968		3,387,827		12,173	12,173	179,856	10/20/2032
67402C-AY-2	Oaktree CLO 2019-4 Ltd OAKCL 2019-4A D1R 8.229% 10/20/32	D	06/18/2024	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				301,461	10/20/2032
67402J-AJ-0	Oaktree CLO 2021-1 Ltd OAKCL 2021-1A D 8.168% 07/15/34	D	12/06/2024	Paydown		7,205,000	7,205,000	6,228,723	6,454,003		750,997		750,997		7,205,000				731,232	07/15/2034
67577U-AQ-8	Octagon Investment Partners 48 OCT48 2020-3A DR 7.979% 10/20/34	D	11/26/2024	Paydown		2,600,000	2,600,000	2,392,000	2,410,603		189,397		189,397		2,600,000				251,275	10/20/2034
67690A-AJ-0	OHA Credit Funding 9 Ltd OAKC 2021-9A C 6.779% 07/19/35	D	10/03/2024	Paydown		10,000,000	10,000,000	10,004,200	9,969,125		30,875		30,875		10,000,000				726,321	07/19/2035
67690A-AL-5	OHA Credit Funding 9 Ltd OAKC 2021-9A D 7.829% 07/19/35	D	10/02/2024	Various		9,000,000	9,000,000	9,002,940	8,944,328		4,044		4,044		8,948,372		51,628	51,628	745,304	07/19/2035
691204-AA-9	Owl Rock CLO III Ltd OR 2020-3A A1L 6.679% 04/20/32	D	04/11/2024	Call 100.0000		2,500,000	2,500,000	2,430,750	2,470,506		1,435		1,435		2,471,941		28,059	28,059	89,810	04/20/2032
691204-AA-9	Owl Rock CLO III Ltd OR 2020-3A A1L 6.679% 04/20/32	D	03/26/2024	AADE - CATALINA		10,000,000	10,000,000	9,723,000	9,882,024		13,951		13,951		9,895,975		104,025	104,025	326,441	04/20/2032
691204-AC-5	Owl Rock CLO III Ltd OR 2020-3A A2 6.879% 04/20/32	D	04/11/2024	Various		12,500,000	12,500,000	11,946,159	12,101,774		33,034		33,034		12,134,809		365,191	365,191	461,126	04/20/2032
69291Q-AA-3	PFP 2022-9 Ltd PFP 2022-9 A 6.671% 08/19/35	D	12/16/2024	Paydown		1,392,976	1,392,976	1,395,588			(2,612)		(2,612)		1,392,976				25,275	08/19/2035
69291W-AA-0	PFP 2024-11 Ltd PFP 2024-11 A 6.229% 09/17/39	D	10/17/2024	Paydown		2,559,868	2,559,868	2,553,468			6,400		6,400		2,559,868				37,206	09/17/2039
69291W-AC-6	PFP 2024-11 Ltd PFP 2024-11 AS 6.587% 09/17/39	D	10/17/2024	Paydown		2,469,130	2,469,130	2,462,957			6,173		6,173		2,469,130				37,700	09/17/2039
69291W-AE-2	PFP 2024-11 Ltd PFP 2024-11 B 6.887% 09/17/39	D	10/17/2024	Paydown		69,734	69,734	69,560			174		174		69,734				1,108	09/17/2039
69291W-AG-7	PFP 2024-11 Ltd PFP 2024-11 C 7.387% 09/17/39	D	10/17/2024	Paydown		585,009	585,009	583,547			1,463		1,463		585,009				9,894	09/17/2039
69356A-AS-1	PPM CLO 4 Ltd PPMC 2020-4A DR 8.044% 10/18/34	D	08/08/2024	ALRe Corporate AAM		4,557,562	4,700,000	4,700,000	4,700,000						4,700,000		(142,438)	(142,438)	336,907	10/18/2034
69370R-AG-2	Pertamina Persero PT Senior Unsecured 4.175% 01/21/50	D	06/21/2024	ALRE - DFL Trust AAM		389,794	500,000	503,750	503,509		(37)		(37)		503,472		(113,678)	(113,678)	19,135	01/21/2050
69377P-AN-4	PPM CLO 2 Ltd PPMC 2019-2A CR 7.079% 04/16/32	D	03/28/2024	Paydown		5,000,000	5,000,000	4,999,955	5,001,390		(1,390)		(1,390)		5,000,000				178,132	04/16/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
69380C-AA-6	PFP 2023-10 Ltd PFP 2023-10 A 6.762% 09/16/38	D	12/17/2024	Paydown		3,560,316	3,560,316	3,565,148	1,001,975		(8,768)		(8,768)		3,560,316				134,973	09/16/2038
69688M-AG-0	Palmer Square CLO 2018-2 Ltd PLMRS 2018-2A B 6.809% 07/16/31	D	03/28/2024	Paydown		3,250,000	3,250,000	3,083,000	3,163,518		86,482		86,482		3,250,000				111,344	07/16/2031
69688N-AG-8	Palmer Square CLO 2022-2 Ltd PLMRS 2022-2A D 8.767% 07/20/34	D	07/22/2024	Various		18,500,000	18,500,000	18,057,241	18,082,760		21,902		21,902		18,104,662		395,338	395,338	1,347,901	07/20/2034
69689Q-AG-0	Palmer Square CLO 2022-1 Ltd PLMRS 2022-1A D 7.667% 04/20/35	D	08/15/2024	ACRA RE II Surplus AAM		2,498,405	2,500,000	2,500,000	2,500,000						2,500,000		(1,595)	(1,595)	174,952	04/20/2035
69703P-AE-9	Palmer Square CLO 2018-1 Ltd PLMRS 2018-1A B 6.644% 04/18/31	D	03/05/2024	Paydown		1,000,000	1,000,000	945,500	953,561		46,439		46,439		1,000,000				28,473	04/18/2031
69915Y-AE-4	Parallel 2018-1 Ltd PARL 2018-1A B 6.629% 04/20/31	D	10/09/2024	Paydown		5,800,000	5,800,000	5,800,000	5,800,000						5,800,000				420,336	04/20/2031
69916X-AY-1	Parallel 2019-1 Ltd PARL 2019-1A CR 7.179% 07/20/32	D	10/15/2024	Paydown		1,950,000	1,950,000	1,950,000	1,950,000						1,950,000				154,445	07/20/2032
69916X-BA-2	Parallel 2019-1 Ltd PARL 2019-1A DR 8.329% 07/20/32	D	10/15/2024	Paydown		2,800,000	2,800,000	2,800,000	2,800,000						2,800,000				254,057	07/20/2032
700162-AN-0	Park Avenue Institutional Advi PAIA 2016-1A BR 7.005% 08/23/31	D	11/25/2024	Paydown		29,400,000	29,400,000	28,983,471	29,053,844		346,156		346,156		29,400,000				2,349,835	08/23/2031
700162-AN-0	Park Avenue Institutional Advi PAIA 2016-1A BR 7.005% 08/23/31	D	08/15/2024	Various		1,950,704	1,950,000	1,915,221	1,922,852		3,210		3,210		1,926,062		24,641	24,641	108,996	08/23/2031
700162-AQ-3	Park Avenue Institutional Advi PAIA 2016-1A CR 7.835% 08/23/31	D	11/25/2024	Paydown		4,500,000	4,500,000	4,374,270	4,404,740		95,260		95,260		4,500,000				394,617	08/23/2031
70016W-AJ-3	Park Blue CLO 2022-1 Ltd PKBLU 2022-1A C1 9.117% 10/20/34	D	10/20/2024	Paydown		10,639,068	10,639,068	10,639,068	10,639,068						10,639,068				1,066,775	10/20/2034
70016W-AJ-3	Park Blue CLO 2022-1 Ltd PKBLU 2022-1A C1 9.117% 10/20/34	D	02/29/2024	AARE Surplus AAM		4,372,022	4,360,932	4,360,932	4,360,932						4,360,932		11,090	11,090	158,104	10/20/2034
70016W-AL-8	Park Blue CLO 2022-1 Ltd PKBLU 2022-1A D 10.497% 10/20/34	D	10/21/2024	Paydown		7,500,000	7,500,000	7,275,000	7,296,300		203,700		203,700		7,500,000				857,535	10/20/2034
70017W-AJ-2	Park Avenue Institutional Advi PAIA 2019-1A C 8.507% 05/15/32	D	10/04/2024	Paydown		3,500,000	3,500,000	3,201,580	3,255,153		244,847		244,847		3,500,000				296,556	05/15/2032
70017W-AJ-2	Park Avenue Institutional Advi PAIA 2019-1A C 8.507% 05/15/32	D	08/02/2024	AAIA NonModco AAM		991,895	1,000,000	992,500	996,179		343		343		996,522		(4,627)	(4,627)	68,594	05/15/2032
70018C-AE-6	Park Blue CLO 2022-II Ltd PKBLU 2022-2A B1 7.867% 01/20/35	D	07/22/2024	Various		24,300,000	24,300,000	24,339,840	24,339,840						24,339,840		(39,840)	(39,840)	1,602,816	01/20/2035
70018C-AE-6	Park Blue CLO 2022-II Ltd PKBLU 2022-2A B1 7.867% 01/20/35	D	05/23/2024	AARE Surplus AAM		2,706,634	2,700,000	2,700,000	2,700,000						2,700,000		6,634	6,634	139,505	01/20/2035
70018C-AJ-5	Park Blue CLO 2022-II Ltd PKBLU 2022-2A C 8.717% 01/20/35	D	07/22/2024	Various		9,000,000	9,000,000	9,000,000	8,990,225		(212,003)		(212,003)		8,778,223		221,777	221,777	652,286	01/20/2035
70018C-AL-0	Park Blue CLO 2022-II Ltd PKBLU 2022-2A D 10.217% 01/20/35	D	07/22/2024	Paydown		7,600,000	7,600,000	7,448,000	7,455,530		144,470		144,470		7,600,000				580,692	01/20/2035
70018C-AL-0	Park Blue CLO 2022-II Ltd PKBLU 2022-2A D 10.217% 01/20/35	D	02/29/2024	AARE Surplus AAM		4,428,046	4,400,000	4,312,000	4,316,348		2,159		2,159		4,318,507		109,539	109,539	177,267	01/20/2035
71568P-AC-3	Perusahaan Perseroan Persero P Senior Unsecured 4.125% 05/15/27	D	09/03/2024	Various		16,213,215	16,502,000	16,668,702	16,615,852		(21,633)		(21,633)		16,594,219		(381,004)	(381,004)	546,457	05/15/2027
716973-AA-0	Pfizer Investment Enterprises Senior Unsecured 4.650% 05/19/25	D	04/05/2024	Various		4,966,770	5,000,000	4,997,150	4,998,002		368		368		4,998,371		(31,601)	(31,601)	87,962	05/19/2025
716973-AA-0	Pfizer Investment Enterprises Senior Unsecured 4.650% 05/19/25	D	08/28/2024	ACRA RE 2A Surplus AAM		17,482,845	17,500,000	17,453,425	17,456,034		20,763		20,763		17,476,797		6,047	6,047	630,656	05/19/2025
716973-AE-2	Pfizer Investment Enterprises Senior Unsecured 4.750% 05/19/33	D	09/26/2024	Various		7,896,365	8,000,000	7,687,660	7,694,218		11,301		11,301		7,705,519		190,846	190,846	234,201	05/19/2033
716973-AF-9	Pfizer Investment Enterprises Senior Unsecured 5.110% 05/19/43	D	09/13/2024	Various		15,587,130	16,200,000	15,544,812	15,551,979		8,305		8,305		15,560,284		26,846	26,846	480,596	05/19/2043
716973-AG-7	Pfizer Investment Enterprises Senior Unsecured 5.300% 05/19/53	D	05/08/2024	Deutsche Bank AG		6,083,427	6,350,000	6,021,414	6,022,625		1,516		1,516		6,024,142		59,285	59,285	159,861	05/19/2053
716973-AH-5	Pfizer Investment Enterprises Senior Unsecured 5.340% 05/19/63	D	10/22/2024	Wells Fargo		1,444,050	1,500,000	1,428,840	1,428,889		439		439		1,429,328		14,722	14,722	74,315	05/19/2063

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
716973-AH-5	Pfizer Investment Enterprises Senior Unsecured 5.340% 05/19/63	D	03/20/2024	AADE - FABN		8,683,763	9,000,000	8,825,130	8,825,906		282		282		8,826,188		(142,425)	(142,425)	161,535	05/19/2063
721327-AE-4	Pikes Peak CLO 1 PIPK 2018-1A C 6.996% 07/24/31	D	12/02/2024	Various		2,000,000	2,000,000	2,000,905	2,000,802		(252)		(252)		2,000,550		(550)	(550)	171,573	07/24/2031
721327-AG-9	Pikes Peak CLO 1 PIPK 2018-1A D 8.046% 07/24/31	D	12/02/2024	Various		8,005,000	8,005,000	7,881,563	7,889,175		18,558		18,558		7,907,734		97,266	97,266	781,282	07/24/2031
72132K-AG-0	Pikes Peak CLO 11 Ltd PIPK 2022-11A C 8.046% 07/25/34	D	07/25/2024	Paydown		6,000,000	6,000,000	5,970,000	6,033,843		(33,843)		(33,843)		6,000,000				400,144	07/25/2034
72132K-AJ-4	Pikes Peak CLO 11 Ltd PIPK 2022-11A D 9.336% 07/25/34	D	07/25/2024	Paydown		7,000,000	7,000,000	6,895,000	6,993,596		6,404		6,404		7,000,000				535,563	07/25/2034
72132K-AJ-4	Pikes Peak CLO 11 Ltd PIPK 2022-11A D 9.336% 07/25/34	D	05/23/2024	AARE Surplus AAM		3,004,512	3,000,000	2,984,616	2,986,700		(155)		(155)		2,986,545		17,967	17,967	176,851	07/25/2034
72133F-AC-9	Pikes Peak CLO 7 PIPK 2021-7A B 6.533% 02/25/34	D	03/21/2024	Paydown		7,500,000	7,500,000	7,366,515	7,380,829		119,171		119,171		7,500,000				176,804	02/25/2034
72133F-AG-0	Pikes Peak CLO 7 PIPK 2021-7A D 8.183% 02/25/34	D	03/21/2024	Paydown		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				144,228	02/25/2034
72133P-AE-3	Pikes Peak CLO 5 PIPK 2020-5A C 7.129% 04/20/33	D	10/03/2024	Paydown		4,500,000	4,500,000	4,473,269	4,474,654		25,346		25,346		4,500,000				342,463	04/20/2033
72133P-AE-3	Pikes Peak CLO 5 PIPK 2020-5A C 7.129% 04/20/33	D	09/30/2024	AAIA NonModco AAM		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				75,454	04/20/2033
72133P-AG-8	Pikes Peak CLO 5 PIPK 2020-5A D 8.129% 04/20/33	D	10/03/2024	Paydown		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				85,798	04/20/2033
72133P-AG-8	Pikes Peak CLO 5 PIPK 2020-5A D 8.129% 04/20/33	D	09/30/2024	Various		4,494,555	4,500,000	4,381,598	4,393,912		5,325		5,325		4,399,237		95,318	95,318	303,229	04/20/2033
74041E-AA-3	Preferred Term Securities XVI ALESC 9A A1 5.099% 03/23/35	D	09/23/2024	Paydown		1,371,817	1,371,817	1,310,086	1,331,724		40,093		40,093		1,371,817				56,970	03/23/2035
74042C-AC-2	Preferred Term Securities XXVI PRETSL 28-A2 A2 5.020% 03/22/38	D	12/24/2024	Paydown		25,748	30,760	23,451	29,768		(4,020)		(4,020)		25,748				1,193	03/22/2038
74042E-AA-2	Preferred Term Securities XVII A1 4.988% 06/23/35	D	12/23/2024	Paydown		54,047	54,047	49,120	49,699		4,347		4,347		54,047				2,431	06/23/2035
74042E-AA-2	Preferred Term Securities XVII A1 4.988% 06/23/35	D	08/02/2024	AAIA NonModco AAM		936,932	1,018,404	933,418	944,825		3,347		3,347		948,172		(11,240)	(11,240)	37,421	06/23/2035
74042E-AB-0	Preferred Term Securities XVII PRETSL 17-A2 A2 5.099% 06/23/35	D	08/15/2024	ALRe Corporate AAM		1,605,803	2,001,000	1,572,036	1,572,654		14,230		14,230		1,586,884		18,919	18,919	79,179	06/23/2035
74042F-AA-9	Preferred Term Securities XXV A1 4.878% 06/22/37	D	09/24/2024	Paydown		74,883	74,883	66,312	62,691		7,765		7,765		74,883				1,211	06/22/2037
74042F-AA-9	Preferred Term Securities XXV A1 4.878% 06/22/37	D	08/08/2024	USAA - AAIA Modco AAM		1,040,416	1,187,915	1,052,790	1,066,491		2,356		2,356		1,068,847		(28,431)	(28,431)	44,816	06/22/2037
74042F-AB-7	Preferred Term Securities XXV PRETSL 25-A2 A2 4.970% 06/22/37	D	09/24/2024	Paydown		216,587	294,443	233,754	236,484		(19,897)		(19,897)		216,587				10,203	06/22/2037
74042H-AA-5	Preferred Term Securities XIX A1 4.938% 12/22/35	D	12/23/2024	Paydown		1,606,155	1,606,155	1,450,021	1,287,930		143,797		143,797		1,606,155				32,345	12/22/2035
74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2 5.050% 12/22/35	D	12/23/2024	Paydown		149,984	149,984	120,004	120,512		29,473		29,473		149,984				4,428	12/22/2035
74042H-AB-3	Preferred Term Securities XIX PRETSL 19-A2 A2 5.050% 12/22/35	D	08/15/2024	ALRe Corporate AAM		5,820,829	7,186,208	5,654,648	5,657,821		42,624		42,624		5,700,444		120,384	120,384	286,029	12/22/2035
74042J-AB-9	Preferred Term Securities XXI PRETSL A2 5.810% 03/22/38	D	06/24/2024	Paydown		36,971	36,971	28,653	28,669		8,302		8,302		36,971				848	03/22/2038
74042J-AB-9	Preferred Term Securities XXI PRETSL A2 5.810% 03/22/38	D	08/15/2024	ALRe Corporate AAM		9,053,653	11,442,215	8,867,717	8,872,774		74,702		74,702		8,947,476		106,176	106,176	453,046	03/22/2038
74042M-AA-4	Preferred Term Securities XXII PRETSL 22-A1 A1 4.939% 09/22/36	D	03/22/2024	Paydown		4,901,417	4,901,417	4,449,537	4,485,983		415,434		415,434		4,901,417				74,168	09/22/2036
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 5.229% 09/22/36	D	12/23/2024	Paydown		48,418	48,418	35,644	36,602		11,815		11,815		48,418				1,506	09/22/2036
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 5.229% 09/22/36	D	07/30/2024	Various		1,271,702	1,582,070	1,177,248	1,230,144		7,579		7,579		1,237,723		33,978	33,978	52,996	09/22/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 5.229% 09/22/36	D	12/31/2024	Paydown		12,699	12,699	9,397	10,004		2,695		2,695		12,699				397	09/22/2036
74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 5.229% 09/22/36	D	07/30/2024	AAIA NonModco AAM		602,900	744,321	550,797	586,352		4,068		4,068		590,420		12,479	12,479	28,541	09/22/2036
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 5.229% 09/22/36	D	12/23/2024	Paydown		14,741	14,741	11,169	9,380		3,137		3,137		14,741				325	09/22/2036
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 5.229% 09/22/36	D	08/15/2024	Various		4,326,208	5,303,674	3,947,956	4,127,294		29,875		29,875		4,157,168		169,040	169,040	203,418	09/22/2036
74042Q-AA-5	Preferred Term Securities XXVI A1 4.888% 09/22/37	D	12/24/2024	Paydown		291,619	291,619	267,748	283,342		8,277		8,277		291,619				9,616	09/22/2037
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.969% 09/22/37	D	12/23/2024	Paydown		56,021	56,021	42,184	42,857		13,164		13,164		56,021				1,535	09/22/2037
74042Q-AB-3	Preferred Term Securities XXVI PRETSL 26-A2 A2 4.969% 09/22/37	D	08/15/2024	ALRe Corporate AAM		5,801,244	7,449,430	5,684,847	5,687,999		42,279		42,279		5,730,277		70,967	70,967	293,572	09/22/2037
74042W-AA-2	Preferred Term Securities XVII A1 4.968% 09/23/35	D	12/23/2024	Paydown		209,869	209,869	203,207	207,023		2,846		2,846		209,869				4,529	09/23/2035
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 5.100% 09/23/35	D	06/24/2024	Paydown		108,490	108,490	94,331	96,305		12,185		12,185		108,490				2,268	09/23/2035
74042W-AB-0	Preferred Term Securities XVII PRETSL 18-A2 A2 5.100% 09/23/35	D	08/15/2024	ALRe Corporate AAM		3,116,872	3,666,909	2,993,114	3,060,101		29,096		29,096		3,089,197		27,676	27,676	144,682	09/23/2035
74042W-AC-8	Preferred Term Securities XVII B 5.338% 09/23/35	D	06/24/2024	Paydown		12,539	12,539	10,706	10,889		1,651		1,651		12,539				274	09/23/2035
74043C-AB-3	Preferred Term Securities XXIV A2 4.968% 03/22/37	D	12/23/2024	Paydown		124,122	124,122	98,637	101,147		22,975		22,975		124,122				4,458	03/22/2037
74043C-AB-3	Preferred Term Securities XXIV A2 4.968% 03/22/37	D	08/08/2024	ALRE - DFL Trust AAM		2,225,752	2,817,407	2,338,448	2,384,361		11,139		11,139		2,395,500		(169,748)	(169,748)	107,910	03/22/2037
74951P-DZ-8	RESI Finance LP 2005-B RESIF 2005-B B3 5.172% 06/10/37	D	12/10/2024	Paydown		276,152	276,152	6,213	6,215		(6,215)		(6,215)						11,014	06/10/2037
74977R-DJ-0	Cooperatieve Rabobank UA Senior Unsecured 1.004% 09/24/26	D	04/09/2024	Various		26,091,755	27,870,000	27,924,143	27,889,977		(3,044)		(3,044)		27,886,933		(1,795,178)	(1,795,178)	148,069	09/24/2026
74977R-DK-7	Cooperatieve Rabobank UA Senior Non Preferred 1.106% 02/24/27	D	05/23/2024	Various		15,093,325	16,333,000	16,156,119	16,236,300		12,312		12,312		16,248,611		(1,155,286)	(1,155,286)	137,489	02/24/2027
750103-AG-8	Rad CLO 15 Ltd RAD 2021-15A D 7.929% 01/20/34	D	08/02/2024	AAIA NonModco AAM		5,020,940	5,000,000	5,000,000	5,000,000						5,000,000		20,940	20,940	345,293	01/20/2034
75575A-AA-2	Ready Capital Mortgage Financi RCMT 2023-FL12 A 6.674% 05/25/38	C	12/26/2024	Paydown		12,518,398	12,518,398	12,455,806	12,480,763		37,635		37,635		12,518,398				619,039	05/25/2038
75884B-AG-3	Regatta X Funding Ltd REG10 2017-3A D 7.659% 01/17/31	D	06/07/2024	Paydown		2,250,000	2,250,000	2,245,500	2,245,196		4,804		4,804		2,250,000				122,299	01/17/2031
75887X-AJ-6	Regatta XI Funding Ltd REG11 2018-1A D 7.759% 07/17/31	D	07/12/2024	Paydown		1,000,000	1,000,000	999,200	1,000,904		(904)		(904)		1,000,000				63,200	07/17/2031
75888K-AE-4	Regatta VIII Funding Ltd REGT8 2017-1A C 7.109% 10/17/30	D	05/17/2024	Various		15,000,000	15,000,000	14,633,453	14,724,488		18,706		18,706		14,743,195		256,805	256,805	693,633	10/17/2030
75888M-AJ-9	Regatta XIV Funding Ltd REG14 2018-3A C 7.137% 10/25/31	D	06/13/2024	Paydown		6,750,000	6,750,000	6,723,819	6,724,153		25,847		25,847		6,750,000				341,794	10/25/2031
75888M-AJ-9	Regatta XIV Funding Ltd REG14 2018-3A C 7.137% 10/25/31	D	05/06/2024	AHL Aegon IMR		6,449,267	6,440,000	6,360,447	6,365,322		3,793		3,793		6,369,115		80,152	80,152	272,834	10/25/2031
75888M-AL-4	Regatta XIV Funding Ltd REG14 2018-3A D 8.087% 10/25/31	D	06/13/2024	Paydown		8,145,000	8,145,000	8,149,356	8,148,172		(3,172)		(3,172)		8,145,000				462,295	10/25/2031
75888R-AG-4	Regatta XV Funding Ltd REG15 2018-4A B 7.237% 10/25/31	D	05/20/2024	Call 100.0000		8,000,000	8,000,000	7,884,000	7,931,089		3,264		3,264		7,934,353		65,647	65,647	367,921	10/25/2031
75888R-AG-4	Regatta XV Funding Ltd REG15 2018-4A B 7.237% 10/25/31	D	05/06/2024	Various		12,025,884	12,000,000	11,672,256	11,705,680		16,244		16,244		11,721,924		303,960	303,960	514,852	10/25/2031
759470-AX-5	Reliance Industries Ltd Senior Unsecured 3.667% 11/30/27	D	09/03/2024	Various		4,481,400	4,620,000	4,307,134	4,413,383		32,864		32,864		4,446,247		35,153	35,153	128,944	11/30/2027
77341E-AE-5	Rockford Tower CLO 2020-1 Ltd ROCKT 2020-1A C 7.229% 01/20/32	D	02/20/2024	Paydown		7,900,000	7,900,000	7,623,500	7,651,503		248,497		248,497		7,900,000				216,050	01/20/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
77341G-AQ-3	Rockford Tower CLO 2019-2 Ltd ROCKT 2019-2A DR 7.683% 08/20/32	D	10/04/2024	Paydown		4,750,000	4,750,000	4,436,675	4,475,802		274,198		274,198		4,750,000				356,491	08/20/2032
77341K-AJ-0	Rockford Tower CLO 2021-1 Ltd ROCKT 2021-1A D 7.879% 07/20/34	D	08/02/2024	AAIA NonModco AAM		1,360,857	1,375,000	1,375,000	1,375,000						1,375,000		(14,143)	(14,143)	94,409	07/20/2034
77341X-AG-8	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A D 10.577% 01/20/35	D	07/22/2024	Call 100.0000		12,500,000	12,500,000	12,312,500	12,317,221		11,652		11,652		12,328,873		171,127	171,127	1,084,202	01/20/2035
780097-BG-5	NatWest Group PLC Senior Unsecured 4.892% 05/18/29	D	07/16/2024	AAIA NonModco AAM		989,315	1,000,000	1,000,000	1,000,000						1,000,000		(10,685)	(10,685)	32,070	05/18/2029
78448T-AE-2	SMBC Aviation Capital Finance Senior Preferred 3.550% 04/15/24	D	04/15/2024	Maturity		1,000,000	1,000,000	979,780	998,420		1,580		1,580		1,000,000				17,750	04/15/2024
78448T-AG-7	SMBC Aviation Capital Finance Senior Unsecured 1.900% 10/15/26	D	09/13/2024	JPM SECURITIES LLC		7,101,150	7,500,000	7,481,475	7,489,448		2,626		2,626		7,492,074		(390,924)	(390,924)	131,021	10/15/2026
78448T-AH-5	SMBC Aviation Capital Finance Senior Unsecured 5.450% 05/03/28	D	04/09/2024	Goldman Sachs		8,991,540	9,000,000	8,984,790	8,986,577		766		766		8,987,343		4,197	4,197	215,275	05/03/2028
78448T-AK-8	SMBC Aviation Capital Finance Senior Unsecured 5.700% 07/25/33	D	06/26/2024	JPM SECURITIES LLC		1,998,500	2,000,000	1,819,380	1,822,674		6,575		6,575		1,829,249		169,251	169,251	105,133	07/25/2033
78467K-B*-7	SSE PLC SR NTS SER D 4.010% 04/16/24	D	04/16/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				401,000	04/16/2024
78485K-AA-3	STWD 2022-FL3 Ltd STWD 2022-FL3 A 5.948% 11/15/38	D	12/16/2024	Paydown		2,949,656	2,949,656	2,870,697	2,920,853		28,803		28,803		2,949,656				190,490	11/15/2038
786584-A#-9	SAFRAN SA SR NTS SER C 4.430% 02/09/24	D	02/09/2024	Various		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				886,000	02/09/2024
80414L-2D-6	Saudi Arabian Oil Co Senior Unsecured 3.500% 04/16/29	D	09/03/2024	HSBC HOLDINGS PLC		4,772,500	5,000,000	5,142,188	5,082,453		(9,771)		(9,771)		5,072,682		(300,182)	(300,182)	154,583	04/16/2029
80414L-2D-6	Saudi Arabian Oil Co Senior Unsecured 3.500% 04/16/29	D	07/30/2024	AAIA NonModco AAM		468,842	500,000	497,580	498,614		140		140		498,754		(29,912)	(29,912)	13,806	04/16/2029
806854-AL-9	Schlumberger Investment SA Senior Unsecured 4.850% 05/15/33	D	03/27/2024	Various		4,633,159	4,630,000	4,490,118	4,492,137		2,392		2,392		4,494,529		138,630	138,630	81,679	05/15/2033
81124L-AG-9	Sculptor CLO XXVIII Ltd SCUL 28A C 7.279% 01/20/35	D	08/02/2024	AAIA NonModco AAM		1,000,640	1,000,000	999,000	996,547		244		244		996,791		3,849	3,849	63,877	01/20/2035
81883E-AE-1	Shackleton 2017-XI Clo Ltd SHACK 2017-11A AR 5.875% 08/15/30	D	11/15/2024	Paydown		606,674	606,674	607,049			(375)		(375)		606,674				13,221	08/15/2030
822582-BD-3	Shell International Finance BV Senior Unsecured 3.250% 05/11/25	D	08/08/2024	Various		7,222,200	7,350,000	7,583,527	7,422,106		(15,662)		(15,662)		7,406,444		(184,244)	(184,244)	146,255	05/11/2025
822582-BE-1	Shell International Finance BV Senior Unsecured 4.125% 05/11/35	D	10/09/2024	Various		8,705,184	8,750,000	8,680,685	8,702,623		2,562		2,562		8,705,184				333,254	05/11/2035
822582-BT-8	Shell International Finance BV Senior Unsecured 2.875% 05/10/26	D	05/06/2024	AHL Aegon IMR		4,800,438	5,000,000	5,126,058	5,071,511		(10,281)		(10,281)		5,061,230		(260,792)	(260,792)	70,278	05/10/2026
822582-CC-4	Shell International Finance BV Senior Unsecured 2.000% 11/07/24	D	11/07/2024	Maturity		10,000,000	10,000,000	10,418,920	10,103,650		(103,650)		(103,650)		10,000,000				200,000	11/07/2024
82286D-AA-2	Shelter Growth CRE 2022-FL4 Is SGCP 2022-FL4 A 6.662% 06/17/37	D	12/19/2024	Paydown		6,006,863	6,006,863	5,961,812	6,002,615		4,248		4,248		6,006,863				259,508	06/17/2037
82481L-AD-1	Shire Acquisitions Investments Senior Unsecured 3.200% 09/23/26	D	07/17/2024	Goldman Sachs		11,576,880	12,000,000	11,742,660	11,909,151		17,446		17,446		11,926,597		(349,717)	(349,717)	314,667	09/23/2026
827304-AA-4	Project Silver SLVRR 2019-1 A 3.967% 07/15/44	D	12/15/2024	Paydown		749,136	749,136	749,134	749,143		(6)		(6)		749,136				10,280	07/15/2044
828085-AE-0	Silver Point CLO 1 Ltd SPCLO 2022-1A C1 8.867% 01/20/36	D	02/29/2024	AARE Surplus AAM		2,006,962	2,000,000	2,000,000	2,000,000						2,000,000		6,962	6,962	70,676	01/20/2036
82968F-AA-2	SiriusPoint Ltd Senior Unsecured 4.600% 11/01/26	D	04/05/2024	Various		21,170,000	21,170,000	20,695,938	20,830,010		27,861		27,861		20,857,871		312,129	312,129	416,579	11/01/2026
83004L-AE-5	610 Funding CLO 2 Ltd SIX10 2016-2RA A2RA 6.579% 01/20/34	D	06/26/2024	Various		16,200,000	16,200,000	15,922,552	15,927,543		19,574		19,574		15,947,116		252,884	252,884	823,278	01/20/2034
83368R-BY-7	Societe Generale SA Subordinated 7.132% 01/19/55	D	06/11/2024	Citadel		1,943,480	2,000,000	2,000,000							2,000,000		(56,520)	(56,520)	56,660	01/19/2055
83368T-BL-1	Societe Generale SA Subordinated 6.221% 06/15/33	D	05/14/2024	Bank of America		4,964,050	5,000,000	4,657,440	4,686,595		8,886		8,886		4,695,480		268,570	268,570	130,468	06/15/2033
83438J-AA-4	Soloso CDO 2007-1 Ltd SLOSO 2007-1A A1LA 5.111% 10/07/37	D	10/07/2024	Paydown		11,401,761	11,401,761	10,287,203	10,228,808		1,172,953		1,172,953		11,401,761				208,312	10/07/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83438L-AA-9	SOLRR Aircraft 2021-1 Limited SOLRR 2021-1 A 2.636% 10/15/46	D	09/10/2024	Various		14,379,990	15,715,836	15,715,498	15,719,317		(509)		(509)		15,718,808		(1,338,818)	(1,338,818)	306,099	10/15/2046
83438L-AA-9	SOLRR Aircraft 2021-1 Limited SOLRR 2021-1 A 2.636% 10/15/46	D	08/15/2024	Paydown		894,394	894,394	894,375	894,592		(198)		(198)		894,394				8,865	10/15/2046
83438L-AB-7	SOLRR Aircraft 2021-1 Limited SOLRR 2021-1 B 3.432% 10/15/46	D	12/15/2024	Paydown		205,012	205,012	205,009	205,044		(32)		(32)		205,012				3,833	10/15/2046
83607P-AG-2	Sound Point CLO 35 Ltd SNDPT 2022-35A C 8.617% 01/26/36	D	02/29/2024	AARE Surplus AAM		7,218,036	7,200,000	7,200,000	7,200,000						7,200,000		18,036	18,036	235,988	01/26/2036
83610C-AU-5	Sound Point Clo XII Ltd SNDPT 2016-2A DR 8.744% 10/20/28	D	06/14/2024	Paydown		12,500,000	12,500,000	12,402,094	12,432,537		67,463		67,463		12,500,000				785,836	10/20/2028
83611L-AE-0	SOUND POINT CLO III-R LTD SNDPT 2013-2RA C 6.818% 04/15/29	D	10/15/2024	Paydown		183,215	183,215	183,479			(264)		(264)		183,215				3,494	04/15/2029
83611L-AE-0	SOUND POINT CLO III-R LTD SNDPT 2013-2RA C 6.818% 04/15/29	D	08/02/2024	AADE - FABN		4,105,904	4,100,000	4,076,905	4,077,151		7,987		7,987		4,085,138		20,766	20,766	248,716	04/15/2029
85572R-AA-7	Start Ltd/Bermuda STARR 2018-1 A 4.089% 05/15/43	D	12/15/2024	Paydown		2,040,199	2,040,199	2,005,396	1,886,150		21,676		21,676		2,040,199				57,241	05/15/2043
85573L-AA-9	Start II LTD STARR 2019-1 A 4.089% 03/15/44	D	12/15/2024	Paydown		997,055	997,055	976,834	981,107		15,947		15,947		997,055				20,853	03/15/2044
85573L-AA-9	Start II LTD STARR 2019-1 A 4.089% 03/15/44	D	08/08/2024	ALRE - DFL Trust AAM		1,963,726	2,056,807	2,056,715	2,056,604		(10)		(10)		2,056,593		(92,867)	(92,867)	54,433	03/15/2044
85771P-AK-8	Equinor ASA Senior Unsecured 2.650% 01/15/24	D	01/15/2024	Various		72,500,000	72,500,000	70,917,158	72,444,838		55,162		55,162		72,500,000				960,625	01/15/2024
85817E-AG-8	Steele Creek CLO 2019-2 LTD STCR 2019-2A D 9.268% 07/15/32	D	08/02/2024	AAIA NonModco AAM		2,001,876	2,000,000	1,988,868	1,989,995		1,572		1,572		1,991,567		10,309	10,309	160,933	07/15/2032
860444-AS-7	Stewart Park CLO Ltd STWRT 2015-1A CR 6.718% 01/15/30	D	07/30/2024	AAIA NonModco AAM		1,002,485	1,000,000	939,500	970,710		3,449		3,449		974,158		28,327	28,327	59,241	01/15/2030
87244C-AL-0	TIAA Churchill Middle Market C CHMML 2016-1A BR 7.029% 10/20/30	D	07/19/2024	Various		8,800,000	8,800,000	8,546,221	8,624,970		36,391		36,391		8,661,361		138,639	138,639	518,211	10/20/2030
87244C-AL-0	TIAA Churchill Middle Market C CHMML 2016-1A BR 7.029% 10/20/30	D	03/26/2024	AADE - CATALINA		1,203,642	1,200,000	1,165,200	1,174,886		2,032		2,032		1,176,918		26,724	26,724	41,017	10/20/2030
87244C-AN-6	TIAA Churchill Middle Market C CHMML 2016-1A CR 7.779% 10/20/30	D	07/19/2024	Various		9,330,727	9,330,727	9,244,733	9,248,603		13,882		13,882		9,262,485		68,242	68,242	602,538	10/20/2030
87244C-AQ-9	TIAA Churchill Middle Market C CHMML 2016-1A DR 8.779% 10/20/30	D	07/19/2024	Various		2,000,000	2,000,000	1,925,078	1,947,540		7,167		7,167		1,954,707		45,293	45,293	144,318	10/20/2030
87248K-AQ-7	TICP CLO V 2016-1 Ltd TICP 2016-5A DR 8.059% 07/17/31	D	07/17/2024	Various		6,975,000	6,975,000	6,946,327	6,948,372		2,247		2,247		6,950,619		24,381	24,381	464,910	07/17/2031
87248T-AN-5	TICP CLO VII Ltd TICP 2017-7A BR 6.618% 04/15/33	D	03/21/2024	Paydown		14,000,000	14,000,000	13,885,582	13,970,135		29,865		29,865		14,000,000				447,074	04/15/2033
87248W-AQ-1	Sixth Street CLO VIII Ltd TICP 2017-8A BR 7.079% 10/20/34	D	12/10/2024	Paydown		1,500,000	1,500,000	1,335,000	1,353,561		146,439		146,439		1,500,000				132,804	10/20/2034
87249A-AE-5	TICP CLO IX Ltd TICP 2017-9A C 6.759% 01/20/31	D	07/22/2024	Paydown		8,000,000	8,000,000	7,854,372	7,883,529		116,471		116,471		8,000,000				459,705	01/20/2031
87249A-AE-5	TICP CLO IX Ltd TICP 2017-9A C 6.759% 01/20/31	D	03/26/2024	AADE - CATALINA		6,089,612	6,100,000	5,983,252	5,992,168		4,955		4,955		5,997,124		92,488	92,488	201,271	01/20/2031
87249A-AG-0	TICP CLO IX Ltd TICP 2017-9A D 7.779% 01/20/31	D	07/22/2024	Various		3,800,000	3,800,000	3,799,951	3,800,013		138		138		3,800,151		(151)	(151)	248,075	01/20/2031
87249C-AE-1	TICP CLO X Ltd TICP 2018-10A C 6.779% 04/20/31	D	10/21/2024	Paydown		4,000,000	4,000,000	3,962,108	3,964,659		35,341		35,341		4,000,000				305,726	04/20/2031
87249C-AG-6	TICP CLO X Ltd TICP 2018-10A D 7.679% 04/20/31	D	10/21/2024	Paydown		6,000,000	6,000,000	6,000,076	6,000,099		(99)		(99)		6,000,000				513,642	04/20/2031
87249Q-AE-0	TICP CLO XI Ltd TICP 2018-11A C 7.029% 10/20/31	D	04/10/2024	Paydown		8,800,000	8,800,000	8,819,798	8,805,238		(5,238)		(5,238)		8,800,000				329,131	10/20/2031
87249Q-AG-5	TICP CLO XI Ltd TICP 2018-11A D 7.929% 10/20/31	D	04/10/2024	Paydown		3,000,000	3,000,000	2,845,700	2,871,151		128,849		128,849		3,000,000				125,178	10/20/2031
87250R-AC-8	TICP CLO XV Ltd TICP 2020-15A C 7.044% 04/20/33	D	10/10/2024	Paydown		9,050,000	9,050,000	8,998,509	9,000,735		49,265		49,265		9,050,000				693,501	04/20/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
87250R-AD-6	TICP CLO XV Ltd TICP 2020-15A D 8.044% 04/20/33	D	10/10/2024	Paydown		7,000,000	7,000,000	6,999,814	6,998,120		1,880		1,880		7,000,000				605,632	04/20/2033
87267J-AB-9	TruPS Financials Note Securiti TFINS 2018-2A A2 6.836% 09/30/39	D	08/08/2024	Various		1,895,000	2,000,000	2,000,000	2,000,000		51		51		2,000,051		(105,051)	(105,051)	95,064	09/30/2039
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 7.083% 02/28/39	D	11/29/2024	Paydown		842,118	842,118	827,120	828,213		13,905		13,905		842,118				44,546	02/28/2039
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 7.083% 02/28/39	D	08/15/2024	Various		34,664,126	35,149,739	34,297,727	34,360,037		32,047		32,047		34,392,084		272,042	272,042	2,015,034	02/28/2039
87268R-AB-0	TruPS Financials Note Securiti TFINS 2019-2A A2 7.633% 02/28/39	D	08/15/2024	Various		3,831,667	4,000,000	3,861,000	3,869,845		4,778		4,778		3,874,623		(42,956)	(42,956)	241,764	02/28/2039
874060-AX-4	Takeda Pharmaceutical Co Ltd Senior Unsecured 2.050% 03/31/30	D	09/13/2024	JPM SECURITIES LLC		2,670,690	3,000,000	2,571,045	2,646,885		35,563		35,563		2,682,448		(11,758)	(11,758)	59,108	03/31/2030
874777-AE-5	Tallman Park CLO Ltd TALPK 2021-1A C 6.829% 04/20/34	D	08/02/2024	AAIA NonModco AAM		1,000,273	1,000,000	1,002,500	1,004,467		(314)		(314)		1,004,153		(3,880)	(3,880)	60,290	04/20/2034
87938X-AB-7	Telefonica Moviles Chile SA Senior Unsecured 3.537% 11/18/31	D	12/06/2024	Various		13,604,894	17,500,000	16,832,500	16,913,977		57,112		57,112		16,971,089		(3,366,194)	(3,366,194)	650,762	11/18/2031
88032W-AN-6	Tencent Holdings Ltd Senior Unsecured 3.975% 04/11/29	D	02/28/2024	Various		8,035,305	8,500,000	8,663,145	8,592,862		(2,813)		(2,813)		8,590,049		(554,744)	(554,744)	131,396	04/11/2029
88034Q-AC-1	Tengizchevroil Finance Co Inte Secured 3.250% 08/15/30	D	05/17/2024	Various		4,885,533	6,000,000	6,017,271	6,011,252		(487)		(487)		6,010,766		(1,125,232)	(1,125,232)	135,416	08/15/2030
88315L-AF-5	Textainer Marine Containers VI TMCL 2020-1A B 4.940% 08/21/45	D	12/20/2024	Paydown		376,725	376,725	357,691	357,872		18,854		18,854		376,725				10,012	08/21/2045
88606W-AA-0	Thunderbolt Aircraft Lease Ltd TBOLT 2017-A A 6.630% 05/17/32	D	07/15/2024	Various		1,341,679	1,341,679	1,341,896	1,342,688		(1,009)		(1,009)		1,341,679				32,965	05/17/2032
88606W-AA-0	Thunderbolt Aircraft Lease Ltd TBOLT 2017-A A 6.630% 05/17/32	D	06/15/2024	Paydown		4,133,132	4,133,132	4,133,801	4,136,239		(3,107)		(3,107)		4,133,132				65,518	05/17/2032
886313-AG-0	TIAA Churchill Middle Market C CHMML 2016-1A ER 12.849% 10/20/30	D	07/20/2024	Various		7,875,000	7,875,000	7,535,296	7,657,120		23,116		23,116		7,680,236		194,764	194,764	811,308	10/20/2030
88676N-AG-2	Tikehau US CLO Ltd. Tikehau CLO 9.017% 01/20/32	D	01/22/2024	Paydown		14,100,000	14,100,000	14,100,000	14,100,000						14,100,000				361,386	01/20/2032
88676N-AN-7	Tikehau US CLO Ltd. Tikehau CLO 9.627% 01/20/32	D	01/22/2024	Paydown		7,900,000	7,900,000	7,821,000	7,872,051		27,949		27,949		7,900,000				215,062	01/20/2032
89153V-AV-1	TotalEnergies Capital Internat Senior Unsecured 3.127% 05/29/50	D	04/04/2024	Various		5,536,629	8,000,000	5,502,840	5,506,456		11,827		11,827		5,518,283		18,346	18,346	89,641	05/29/2050
89366L-AE-4	Transelec SA Senior Unsecured 3.875% 01/12/29	D	09/03/2024	Various		1,906,000	2,000,000	1,949,708	1,958,318		4,838		4,838		1,963,157		(57,157)	(57,157)	88,694	01/12/2029
89387Y-AC-5	Transportadora de Gas Internac Senior Unsecured 5.550% 11/01/28	D	07/30/2024	AAIA NonModco AAM		983,024	1,000,000	1,007,500	1,004,066		(454)		(454)		1,003,612		(20,588)	(20,588)	41,471	11/01/2028
89388A-AA-0	Transportadora de Gas del Peru Senior Unsecured 4.250% 04/30/28	D	09/05/2024	Various		28,557,600	29,200,000	27,926,800	28,872,022		22,676		22,676		28,894,698		(337,098)	(337,098)	1,054,850	04/30/2028
89388A-AA-0	Transportadora de Gas del Peru Senior Unsecured 4.250% 04/30/28	D	04/30/2024	Various		7,500,000	7,500,000	7,169,000	7,414,963		85,037		85,037		7,500,000				159,375	04/30/2028
894135-AA-0	Trapeza Cdo Xiii Ltd TRAP 2007-13A A1 5.063% 11/09/42	D	05/09/2024	Paydown		439,069	439,069	398,904	403,482		35,587		35,587		439,069				12,919	11/09/2042
894135-AA-0	Trapeza Cdo Xiii Ltd TRAP 2007-13A A1 5.063% 11/09/42	D	08/13/2024	ALRe Corporate AAM		2,014,930	2,157,890	1,987,417	1,994,861		3,169		3,169		1,998,029		16,900	16,900	97,863	11/09/2042
89413C-AA-5	Trapeza CDO X Ltd TRAP 2006-10A A1 5.191% 07/06/41	D	10/07/2024	Paydown		497,937	497,937	451,723	450,012		47,925		47,925		497,937				14,179	07/06/2041
89413G-AA-6	Trapeza Cdo Xii Ltd TRAP 2007-12A A1 5.141% 04/06/42	D	10/07/2024	Paydown		7,884,913	7,884,913	7,275,024	7,380,698		504,215		504,215		7,884,913				219,413	04/06/2042
89413G-AA-6	Trapeza Cdo Xii Ltd TRAP 2007-12A A1 5.141% 04/06/42	D	08/08/2024	AADE - FABN		725,091	745,595	686,413	696,096		(3,730)		(3,730)		692,366		32,724	32,724	37,512	04/06/2042
89413G-AC-2	Trapeza Cdo Xii Ltd TRAP 2007-12A A2 5.201% 04/06/42	D	10/07/2024	Paydown		284,691	284,691	234,955	241,371		43,319		43,319		284,691				17,281	04/06/2042
89623V-AJ-0	Trimaran CAVU 2022-1 Ltd CAVU 2022-1A D 10.462% 10/22/35	D	10/22/2024	Paydown		4,800,000	4,800,000	4,752,000	4,759,236		40,764		40,764		4,800,000				543,311	10/22/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89623V-AJ-0	Trimaran CAVU 2022-1 Ltd CAVU 2022-1A D 10.462% 10/22/35	D	05/23/2024	AARE Surplus AAM		1,217,449	1,200,000	1,188,000	1,189,815		237		237		1,190,052		27,397	27,397	79,442	10/22/2035
89640Y-BL-7	Trinitas CLO VI Ltd TRNTS 2017-6A DR4 9.137% 01/25/34	D	08/02/2024	AAIA NonModco AAM		1,650,050	1,650,000	1,651,188	1,649,140		257		257		1,649,396		653	653	127,344	01/25/2034
89641A-AU-9	Trinitas CLO V Ltd TRNTS 2016-5A DR 8.987% 10/25/28	D	06/21/2024	Various		5,679,999	5,679,999	5,680,851	5,680,837		(371)		(371)		5,680,466		(467)	(467)	367,565	10/25/2028
89641A-AU-9	Trinitas CLO V Ltd TRNTS 2016-5A DR 8.987% 10/25/28	D	04/25/2024	Paydown		320,001	320,001	320,049	320,048		(47)		(47)		320,001				15,801	10/25/2028
89641A-AW-5	Trinitas CLO V Ltd TRNTS 2016-5A BRR 6.638% 10/25/28	D	04/25/2024	Call 100.0000		5,675,745	5,675,745	5,675,745	5,675,745						5,675,745				212,441	10/25/2028
89641A-AW-5	Trinitas CLO V Ltd TRNTS 2016-5A BRR 6.638% 10/25/28	D	01/25/2024	Paydown		6,243,283	6,243,283	6,243,283	6,243,283						6,243,283				117,905	10/25/2028
89641J-AG-1	Trinitas Clo IX Ltd TRNTS 2018-9A D 8.329% 01/20/32	D	07/02/2024	AARE II Surplus ISG		3,953,416	4,000,000	3,755,312	3,805,025		16,610		16,610		3,821,635		131,781	131,781	257,918	01/20/2032
89641Q-AG-5	Trinitas CLO XIV Ltd TRNTS 2020-14A C 7.887% 01/25/34	D	05/20/2024	Call 100.0000		2,720,000	2,720,000	2,587,400	2,598,032		5,178		5,178		2,603,210		116,790	116,790	135,311	01/25/2034
89642J-AE-5	Trinitas CLO XVII Ltd TRNTS 2021-17A C 7.179% 10/20/34	D	08/02/2024	AAIA NonModco AAM		3,903,922	3,900,992	3,900,992	3,900,992						3,900,992		2,930	2,930	246,077	10/20/2034
89642J-AG-0	Trinitas CLO XVII Ltd TRNTS 2021-17A D 8.379% 10/20/34	D	08/02/2024	AAIA NonModco AAM		1,995,990	2,000,000	2,000,000	2,000,000						2,000,000		(4,010)	(4,010)	145,294	10/20/2034
89642R-AG-2	Trinitas Clo VIII Ltd TRNTS 2018-8A D 7.979% 07/20/31	D	07/30/2024	AAIA NonModco AAM		3,972,188	4,000,000	4,000,000	4,000,000						4,000,000		(27,812)	(27,812)	274,948	07/20/2031
89680Y-AB-1	Triton Container International GTD SR SECD NTS 1.150% 06/07/24	D	05/02/2024	MMTL Modco AAM		4,971,825	5,000,000	4,994,700	4,999,223		603		603		4,999,826		(28,001)	(28,001)	23,160	06/07/2024
89708B-AB-9	Tropic CDO V Ltd TROPC 2006-5A A1L2 5.238% 07/15/36	D	10/15/2024	Paydown		4,732	4,732	4,277	4,166		566		566		4,732				224	07/15/2036
89820U-AB-0	TruPS Financials Note Securiti TFINS 2018-1A A2 5.832% 03/30/39	D	12/30/2024	Paydown		92,352	92,352	91,428	91,996		356		356		92,352				6,186	03/30/2039
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.871% 02/02/39	D	11/04/2024	Paydown		42,161	42,161	40,710	40,750		1,411		1,411		42,161				2,114	02/02/2039
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.871% 02/02/39	D	08/15/2024	Various		15,099,667	15,500,086	14,676,849	14,699,650		29,819		29,819		14,729,469		370,199	370,199	944,191	02/02/2039
89821M-AB-7	TruPS Financials Note Securiti TFINS 2022-1A A2 8.371% 10/15/39	D	07/15/2024	Paydown		1,404,255	1,404,255	1,404,255	1,404,255						1,404,255				54,332	10/15/2039
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 3.320% 04/15/40	D	10/15/2024	Paydown		2,486,712	2,486,712	2,475,951	2,477,756		8,956		8,956		2,486,712				47,615	04/15/2040
89822P-AA-1	TruPS Financials Note Securiti TFINS 2020-1A A1 3.320% 04/15/40	D	08/28/2024	ALRe Corporate AAM		7,849,343	8,078,226	7,932,010	7,956,780		66,339		66,339		8,023,119		(173,776)	(173,776)	233,253	04/15/2040
902613-AC-2	UBS Group AG Senior Unsecured 1.364% 01/30/27	D	05/23/2024	JPM SECURITIES LLC		16,718,940	18,000,000	18,191,340	18,079,343		(15,430)		(15,430)		18,063,914		(1,344,974)	(1,344,974)	203,236	01/30/2027
902613-BB-3	UBS Group AG Senior Unsecured 4.550% 04/17/26	D	08/09/2024	Various		3,965,176	4,000,000	3,999,733	3,999,954		6		6		3,999,959		(34,783)	(34,783)	120,701	04/17/2026
902613-BH-0	UBS Group AG Senior Unsecured 5.699% 02/08/35	D	08/06/2024	Goldman Sachs		4,088,000	4,000,000	4,067,832			(29)		(29)		4,067,803		20,197	20,197	132,343	02/08/2035
902674-A2-6	UBS AG/London Senior Unsecured 4.500% 06/26/48	D	08/08/2024	ALRE - DFL Trust AAM		906,167	1,000,000	996,162	996,239		52		52		996,291		(90,124)	(90,124)	27,750	06/26/2048
903428-AA-8	US Capital Funding VI Ltd/US C TRAP 2007-12A A1 5.218% 07/10/43	D	10/10/2024	Paydown		374,124	374,124	326,890	330,635		43,489		43,489		374,124				10,900	07/10/2043
90351D-AB-3	UBS Group AG Senior Unsecured 4.125% 09/24/25	D	04/09/2024	Various		21,549,770	22,000,000	23,206,929	22,452,383		(70,579)		(70,579)		22,381,804		(832,034)	(832,034)	480,219	09/24/2025
90351D-AF-4	UBS Group AG Senior Unsecured 4.125% 04/15/26	D	08/09/2024	AAIA NonModco AAM		6,172,419	6,250,000	6,879,925	6,502,157		(65,447)		(65,447)		6,436,710		(264,291)	(264,291)	210,547	04/15/2026
90352J-AC-7	UBS Group AG Senior Unsecured 4.253% 03/23/28	D	09/13/2024	Various		14,627,280	14,750,000	14,750,000	14,750,000						14,750,000		(122,720)	(122,720)	615,120	03/23/2028
91911T-AK-9	Vale Overseas Ltd Senior Unsecured 6.875% 11/10/39	D	09/03/2024	Barclays		2,525,900	2,320,000	2,415,990	2,413,492		(2,355)		(2,355)		2,411,137		114,763	114,763	130,258	11/10/2039

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92331V-AJ-7	Venture 31 CLO Ltd VENTR 2018-31A D 7.699% 04/20/31	D	11/25/2024	Nomura Sec International		2,804,813	3,000,000	2,970,000	2,986,428		1,737		1,737		2,988,166		(183,353)	(183,353)	280,327	04/20/2031
92331V-AJ-7	Venture 31 CLO Ltd VENTR 2018-31A D 7.699% 04/20/31	D	05/23/2024	AARE Surplus AAM		4,489,173	4,500,000	4,455,000	4,479,643		904		904		4,480,546		8,627	8,627	227,967	04/20/2031
92331X-AN-4	Venture 35 CLO Ltd VENTR 2018-35A D 8.393% 10/22/31	D	08/08/2024	ALRE - DFL Trust AAM		4,861,165	5,000,000	4,913,858	4,933,536		6,654		6,654		4,940,190		(79,025)	(79,025)	366,899	10/22/2031
92332T-AF-9	Venture 39 CLO Ltd VENTR 2020-39A D 9.168% 04/15/33	D	04/15/2024	Paydown		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				199,512	04/15/2033
92557D-AJ-4	Vibrant CLO XIII Ltd VIBR 2021-13A B 7.218% 07/15/34	D	11/21/2024	Paydown		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				524,859	07/15/2034
92557D-AL-9	Vibrant CLO XIII Ltd VIBR 2021-13A C 8.768% 07/15/34	D	11/21/2024	Paydown		12,750,000	12,750,000	12,738,525	12,764,921		(14,921)		(14,921)		12,750,000				1,336,007	07/15/2034
92558B-AE-8	Vibrant Clo VII Ltd VIBR 2017-7A B 7.279% 09/15/30	D	10/28/2024	Paydown		2,000,000	2,000,000	2,002,000	2,000,060		(60)		(60)		2,000,000				165,889	09/15/2030
92558W-AE-2	Vibrant CLO XII Ltd VIBR 2021-12A B1 7.079% 01/20/34	D	05/30/2024	Various		2,000,000	2,000,000	1,991,148	1,991,362		379		379		1,991,741		8,260	8,260	96,906	01/20/2034
92558W-AG-7	Vibrant CLO XII Ltd VIBR 2021-12A C 8.529% 01/20/34	D	05/30/2024	Various		8,000,000	8,000,000	7,993,616	8,006,587		(1,298)		(1,298)		8,005,289		(5,289)	(5,289)	459,485	01/20/2034
92838*-AA-3	Vista Jet 2022-1 EETC P/T CERTS SER 22 6.850% 04/05/32	D	10/05/2024	Redemption 100.0000		1,025,077	1,025,077	1,025,077	1,025,077						1,025,077				52,663	04/05/2032
92918U-AE-1	Voya CLO 2022-1 Ltd VOYA 2022-1A B 6.517% 04/20/35	D	09/05/2024	Call 100.0000		10,080,000	10,080,000	9,783,900	9,788,591		17,992		17,992		9,806,583		273,417	273,417	651,037	04/20/2035
92918U-AE-1	Voya CLO 2022-1 Ltd VOYA 2022-1A B 6.517% 04/20/35	D	06/12/2024	Various							4,263		4,263		4,263		(4,263)	(4,263)	401	04/20/2035
92920L-AE-7	Voya CLO 2022-4 Ltd VOYA 2022-4A C 8.667% 10/20/33	D	04/22/2024	Paydown		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				725,941	10/20/2033
92920L-AG-2	Voya CLO 2022-4 Ltd VOYA 2022-4A D1 9.977% 10/20/33	D	04/22/2024	Paydown		27,500,000	27,500,000	26,950,000	27,017,549		482,451		482,451		27,500,000				1,516,020	10/20/2033
948214-AW-1	Webster Park CLO Ltd WPARK 2015-1A CR 7.779% 07/20/30	D	07/22/2024	Call 100.0000		520,000	520,000	520,780	521,347		(116)		(116)		521,231		(1,231)	(1,231)	33,947	07/20/2030
94860L-AG-0	Wehle Park CLO Ltd WEHPK 2022-1A D 7.967% 04/21/35	D	08/15/2024	ACRA RE II Surplus AAM		2,003,148	2,000,000	2,000,000	2,000,000						2,000,000		3,148	3,148	143,481	04/21/2035
94949J-AG-0	Wellfleet CLO 2018-2 Ltd WELF 2018-2A C 8.079% 10/20/31	D	10/21/2024	Paydown		6,000,000	6,000,000	5,875,237	5,909,291		90,709		90,709		6,000,000				538,111	10/20/2031
94950J-AE-1	Wellfleet CLO 2018-1 Ltd WELF 2018-1A C 6.859% 07/17/31	D	12/05/2024	Paydown		8,000,000	8,000,000	7,751,056	7,802,385		197,615		197,615		8,000,000				686,608	07/17/2031
94950J-AE-1	Wellfleet CLO 2018-1 Ltd WELF 2018-1A C 6.859% 07/17/31	D	07/30/2024	Various		4,977,509	5,000,000	4,856,250	4,922,395		5,106		5,106		4,927,501		50,008	50,008	219,181	07/17/2031
94950T-AJ-8	Wellfleet CLO 2022-1 Ltd WELF 2022-1A D 8.796% 04/15/34	D	08/22/2024	Paydown		4,750,000	4,750,000	4,654,050	4,678,448		71,552		71,552		4,750,000				389,023	04/15/2034
961214-EG-4	Westpac Banking Corp Subordinated 4.421% 07/24/39	D	03/21/2024	Goldman Sachs		435,170	500,000	412,579	414,262		782		782		415,044		20,126	20,126	14,798	07/24/2039
961214-EG-4	Westpac Banking Corp Subordinated 4.421% 07/24/39	D	05/23/2024	AARE Surplus AAM		1,320,134	1,500,000	1,313,190	1,322,464		2,884		2,884		1,325,348		(5,214)	(5,214)	55,078	07/24/2039
961214-EM-1	Westpac Banking Corp Subordinated 2.894% 02/04/30	D	06/26/2024	JPM SECURITIES LLC		9,701,010	9,900,000	10,211,935	9,986,151		(38,358)		(38,358)		9,947,794		(246,784)	(246,784)	257,060	02/04/2030
961214-EM-1	Westpac Banking Corp Subordinated 2.894% 02/04/30	D	06/13/2024	MMTL Modco AAM		979,619	1,000,000	1,032,150	1,008,063		(3,303)		(3,303)		1,004,760		(25,141)	(25,141)	24,840	02/04/2030
961214-EP-4	Westpac Banking Corp Subordinated 2.668% 11/15/35	D	05/28/2024	Market Axess		1,632,860	2,000,000	1,579,980	1,581,217		10,791		10,791		1,592,008		40,852	40,852	28,755	11/15/2035
961214-ER-0	Westpac Banking Corp Senior Unsecured 1.150% 06/03/26	D	06/26/2024	JPM SECURITIES LLC		2,777,820	3,000,000	2,997,690	2,998,864		227		227		2,999,091		(221,271)	(221,271)	19,550	06/03/2026
961214-ET-6	Westpac Banking Corp Senior Unsecured 2.150% 06/03/31	D	08/09/2024	Various		34,103,936	40,000,000	33,926,518	34,630,391		377,885		377,885		35,008,276		(904,340)	(904,340)	587,667	06/03/2031
961214-FG-3	Westpac Banking Corp Subordinated 5.405% 08/10/33	D	08/12/2024	Royal Bank of Canada		1,006,500	1,000,000	1,000,000	1,000,000						1,000,000		6,500	6,500	54,500	08/10/2033

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
961214-FH-1	Westpac Banking Corp Senior Unsecured 5.350% 10/18/24	D	10/18/2024	Maturity		15,000,000	15,000,000	14,991,750	14,996,163		3,837		3,837		15,000,000				802,500	10/18/2024
961214-FL-2	Westpac Banking Corp Senior Unsecured 5.512% 11/17/25	D	01/12/2024	Goldman Sachs		12,197,520	12,000,000	12,106,150	12,104,059		(2,335)		(2,335)		12,101,724		95,796	95,796	110,240	11/17/2025
961214-FP-3	Westpac Banking Corp Subordinated 6.820% 11/17/33	D	03/21/2024	Goldman Sachs		2,164,240	2,000,000	2,000,000	2,000,000						2,000,000		164,240	164,240	48,498	11/17/2033
96122U-AA-2	Westpac Banking Corp/New Zeala Junior Subordinated 5.000% Perpet.	D	05/16/2024	Market Axess		2,830,560	3,000,000	2,679,176	2,679,416		26		26		2,679,442		151,118	151,118	99,583	01/01/9999
986252-AW-4	Generate CLO 4 Ltd GNRT 4A CR 7.029% 04/20/32	D	07/22/2024	Various		8,000,000	8,000,000	7,930,816	7,932,067		7,637		7,637		7,939,704		60,296	60,296	476,263	04/20/2032
98625T-AN-5	Generate CLO 2 Ltd GNRT 2A CR 6.743% 01/22/31	D	08/27/2024	Various		2,000,000	2,000,000	1,800,000	1,836,132		21,255		21,255		1,857,387		142,613	142,613	127,979	01/22/2031
98885G-AE-8	Zais CLO 8 Ltd ZAIS8 2018-1A C 6.668% 04/15/29	D	10/15/2024	Paydown		1,800,000	1,800,000	1,800,000	1,800,000						1,800,000				131,714	04/15/2029
98887Y-AE-7	Zais Clo 11 Ltd ZAIS 2018-11A B 7.129% 01/20/32	D	06/20/2024	Various		3,000,000	3,000,000	2,964,952	2,970,853		2,791		2,791		2,973,645		26,355	26,355	160,002	01/20/2032
BAN119-JN-9	DFS Funding Corp DFS Funding Corp 4.368 12/15/2 8.863% 12/15/27	D	12/16/2024	Various		9,523,810	9,523,810	9,464,286	9,696,288		(172,479)		(172,479)		9,523,810				489,808	12/15/2027
BCC2CT-E3-8	Palmerston Park CLO DAC PALMP 1A C 6.508% 04/18/30	B	04/25/2024	Call 100.0000		4,291,201	4,291,201	3,468,062	4,072,330		26,527		26,527	(490,315)	3,987,266	378,724	303,935	682,659	161,015	04/18/2030
BCC2CT-E4-6	Palmerston Park CLO DAC PALMP 1A CNE 6.508% 04/18/30	B	04/25/2024	Various		2,145,600	2,145,600	2,364,630	2,208,700		(254)		(254)	152,383	2,146,436	(214,393)	(836)	(215,229)	82,275	04/18/2030
BCC2DE-1T-9	Avoca CLO XI DAC AVOCA 11A B2R 4.734% 07/15/30	B	11/27/2024	Paydown		1,729,329	1,729,329	1,534,937	1,750,665		50,746		50,746	(171,533)	1,729,329	99,451		99,451	107,426	07/15/2030
BCC2DE-1T-9	Avoca CLO XI DAC AVOCA 11A B2R 4.734% 07/15/30	B	11/29/2024	Redemption 100.0000		5,185,170	5,185,170	4,606,686	5,254,133		152,300		152,300	(514,810)	5,185,170	293,546		293,546	322,382	07/15/2030
BCC2F4-WC-0	Carlyle Global Market Strategi CGMSE 2015-3A A2AR 4.379% 07/15/30	B	10/15/2024	Paydown		6,205,027	6,205,027	5,258,072	6,020,283		244,795		244,795	(589,878)	6,205,027	529,828		529,828	318,008	07/15/2030
BCC2FD-SR-2	Harvest CLO VIII DAC HARVT 8A B2RE 2.000% 01/15/31	B	12/23/2024	Paydown		6,506,232	6,506,232	5,345,391	6,196,622		633,340		633,340	(607,156)	6,506,232	283,426		283,426	159,096	01/15/2031
BCC2FK-3K-8	Barings Euro CLO 2018-1 DAC BABSE 2018-1A B1 4.179% 04/15/31	B	06/20/2024	Paydown		6,422,401	6,422,401	5,510,917	6,332,287		262,056		262,056	(620,449)	6,422,401	448,507		448,507	219,942	04/15/2031
BCC2G6-1M-6	Harvest CLO XIX DAC HARVT 19A B2E 2.050% 04/14/31	B	12/03/2024	Call 100.0000		3,678,132	3,678,132	2,841,774	3,406,440		116,543		116,543	(412,757)	3,369,420	259,194	308,712	567,906	85,586	04/14/2031
BCC2G6-1P-9	Harvest CLO XIX DAC HARVT 19A C 4.884% 04/14/31	B	12/03/2024	Call 100.0000		945,805	945,805	898,388	932,804		14,817		14,817	(20,837)	902,522	(24,261)	43,283	19,022	61,454	04/14/2031
BCC2I4-5W-3	Rockford Tower Europe CLO 2018 RFTE 2018-1A C 5.322% 12/20/31	B	04/05/2024	Paydown		1,083,400	1,083,400	910,383	1,026,439		70,644		70,644	(89,131)	1,083,400	75,447		75,447	20,676	12/20/2031
BCC2IG-UJ-7	Precise Mortgage Funding 2019- PMF 2019-1B C 7.050% 12/12/55	B	06/12/2024	Call 100.0000		5,883,633	5,883,633	5,059,881	5,789,484		2,353		2,353	(674,651)	5,815,791	698,605	67,842	766,447	223,548	12/12/2055
BCC2JQ-67-7	Domi 2019-1 BV DOMI 2019-1 C 4.586% 06/15/51	B	06/17/2024	Paydown		1,741,541	1,741,541	1,532,268	1,779,599		14,325		14,325	(214,267)	1,741,541	161,883		161,883	50,840	06/15/2051
BCC2M1-50-4	Jubilee CLO 2019-XIII DAC JUBIL 2019-23A C 5.579% 06/15/32	B	07/15/2024	Paydown		4,907,253	4,907,253	5,532,779	4,984,974		(19,787)		(19,787)	535,632	4,907,253	(593,566)		(593,566)	234,258	06/15/2032
BCC2MC-6S-8	Arbour Clo VII DAC ARBR 7A B2 4.686% 03/15/33	B	11/15/2024	Paydown		1,578,898	1,578,898	1,331,357	1,550,024		93,380		93,380	(180,375)	1,578,898	115,868		115,868	94,649	03/15/2033
BCC2MC-6T-6	Arbour Clo VII DAC ARBR 7A B2E 4.686% 03/15/33	B	11/15/2024	Paydown		2,473,606	2,473,606	2,074,333	2,398,522		172,901		172,901	(276,300)	2,473,606	178,483		178,483	132,822	03/15/2033
BCC2N7-5C-4	Together Asset Backed Securiti TOGET 2020-1 B 6.950% 12/15/61	B	06/17/2024	Paydown		7,539,174	7,539,174	6,630,010	7,572,514					(885,666)	7,539,174	852,326		852,326	283,398	12/15/2061
BCC2PQ-1I-1	Ares European CLO XIV DAC ARESE 14A D 7.219% 10/21/33	B	10/21/2024	Paydown		17,379,214	17,379,214	18,737,670	17,752,553		(96,574)		(96,574)	937,646	17,379,214	(1,214,410)		(1,214,410)	1,381,198	10/21/2033
BCC2PQ-WW-6	Domi 2020-2 BV DOMI 2020-2 A 3.903% 11/15/52	B	11/15/2024	Paydown		842,627	842,627	745,827	859,351		4,001		4,001	(103,467)	842,627	82,742		82,742	28,432	11/15/2052
BCC2PR-XY-9	Sculptor European CLO VII DAC SCULE 7A C 6.179% 01/15/34	B	11/15/2024	Paydown		2,840,401	2,840,401	2,774,228	2,887,079		90,556		90,556	(81,478)	2,840,401	(55,756)		(55,756)	218,791	01/15/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BCC2Q1-3C-6	Hops Hill No 1 Plc HOPSH 1 C 6.550% 05/27/54	B	05/28/2024	Paydown		2,553,492	2,553,492	2,191,616	2,497,405		45,578		45,578	(278,683)	2,553,492	289,192		289,192	74,791	05/27/2054
BCC323-BR-4	GoldenTree Loan Management EUR GLME 3A DR 6.619% 01/20/32	B	11/20/2024	Paydown		1,738,764	1,738,764	1,613,666	1,703,830		111,515		111,515	(85,985)	1,738,764	9,404		9,404	142,251	01/20/2032
BCC353-63-0	CVC Cordatus Loan Fund XXIII D CORDA 23A B1 5.386% 04/25/36	B	08/19/2024	Paydown		4,432,821	4,432,821	3,631,693	4,129,360		254,859		254,859	(447,638)	4,432,821	496,239		496,239	223,321	04/25/2036
BCC35P-CP-5	Palmer Square European Loan Fu PSTET 2022-2A B 5.679% 10/15/31	B	11/15/2024	Paydown		2,947,275	2,947,275	2,434,701	2,860,923		200,428		200,428	(364,817)	2,947,275	250,741		250,741	212,136	10/15/2031
BCC35W-4C-8	Dryden 91 Euro CLO 2021 DAC DRYD 2021-91A D 8.058% 04/18/35	B	12/18/2024	Paydown		6,799,052	6,799,052	5,890,309	6,554,434		560,349		560,349	(601,698)	6,799,052	285,967		285,967	714,713	04/18/2035
BCC36V-LZ-9	Jubilee CLO 2022-XXVI DAC JUBIL 2022-26A C 7.949% 10/15/36	B	03/13/2024	Paydown		7,662,919	7,662,919	6,937,704	7,625,123		93,944		93,944	(566,795)	7,662,919	510,647		510,647	276,807	10/15/2036
BCC36X-Z9-8	Clonmore Park CLO DAC CLONP 1A B1 6.693% 08/21/35	B	02/21/2024	Paydown		29,338,280	29,338,280	27,092,932	29,940,615					(2,294,767)	29,338,280	1,692,431		1,692,431	574,613	08/21/2035
BCC372-LP-4	Harvest Clo XXIX DAC HARVT 29A B 6.509% 07/15/35	B	07/15/2024	Various		7,355,505	7,355,505	6,538,630	7,277,603		(3,348)		(3,348)	(652,487)	7,181,102	559,334	174,403	733,737	402,852	07/15/2035
BCC372-LQ-2	Harvest Clo XXIX DAC HARVT 29A C 7.349% 07/15/35	B	07/15/2024	Paydown		10,359,756	10,359,756	9,356,125	10,320,161		151,092		151,092	(924,186)	10,359,756	812,689		812,689	632,662	07/15/2035
BCC372-LR-0	Harvest Clo XXIX DAC HARVT 29A D 9.579% 07/15/35	B	07/15/2024	Paydown		8,724,005	8,724,005	7,878,843	8,687,610		130,014		130,014	(777,989)	8,724,005	684,370		684,370	679,304	07/15/2035
BCC372-RL-7	Hayfin Emerald CLO X DAC HAYEM 10A B2 5.350% 04/15/35	B	06/18/2024	Call 100.0000		23,299,261	23,299,261	21,651,201	23,676,436		19,659		19,659	(1,948,854)	23,051,572	1,304,331	247,689	1,552,020	844,677	04/15/2035
BCC375-0P-0	Barings Euro Clo 2022-1 DAC Barings Euro CLO 2022-1 Tranch 7.392% 10/28/34	B	02/08/2024	Call 100.0000		8,621,619	8,621,619	7,641,290	8,719,992		1,878		1,878	(980,772)	8,515,875	774,777	105,744	880,521	199,299	10/28/2034
BCC375-0R-6	Barings Euro Clo 2022-1 DAC Barings Euro CLO 2022-1 Tranch 8.092% 10/28/34	B	02/08/2024	Call 100.0000		8,621,619	8,621,619	7,523,732	8,538,034		7,214		7,214	(960,306)	8,344,090	759,148	277,529	1,036,677	216,169	10/28/2034
BCC377-2J-8	Madison Park Euro Funding XX D MDPKE 20A B1 6.769% 10/15/36	B	03/20/2024	Paydown		2,456,788	2,456,788	2,248,990	2,483,553					(188,665)	2,456,788	161,900		161,900	80,972	10/15/2036
BCC377-2L-3	Madison Park Euro Funding XX D MDPKE 20A C 7.899% 10/15/36	B	03/20/2024	Paydown		7,643,340	7,643,340	6,925,462	7,691,414		32,523		32,523	(584,285)	7,643,340	503,689		503,689	289,638	10/15/2036
BCC377-2M-1	Madison Park Euro Funding XX D MDPKE 20A D 9.269% 10/15/36	B	03/20/2024	Paydown		4,531,409	4,531,409	4,001,210	4,488,881		83,366		83,366	(377,120)	4,531,409	336,283		336,283	198,831	10/15/2036
BCC379-KQ-8	CVC Cordatus Loan Fund XXIV DA CORDA 24A C 7.658% 10/23/34	B	03/28/2024	Paydown		10,355,540	10,355,540	9,590,996	10,511,431		78,563		78,563	(803,263)	10,355,540	568,810		568,810	383,586	10/23/2034
BCC379-KR-6	CVC Cordatus Loan Fund XXIV DA CORDA 24A D 9.248% 10/23/34	B	03/29/2024	Paydown		4,918,882	4,918,882	4,437,933	4,876,782		145,299		145,299	(350,572)	4,918,882	247,373		247,373	216,226	10/23/2034
BCC37D-JW-8	Tikehau CLO VII DAC TIKEH 7A B1 6.999% 10/20/35	B	10/22/2024	Paydown		15,649,790	15,649,790	14,597,865	15,947,174		53,931		53,931	(1,105,325)	15,649,790	754,010		754,010	1,229,719	10/20/2035
BCC37D-JY-4	Tikehau CLO VII DAC TIKEH 7A C 7.739% 10/20/35	B	10/21/2024	Paydown		10,862,009	10,862,009	9,862,034	10,682,925		330,478		330,478	(740,451)	10,862,009	589,057		589,057	927,630	10/20/2035
BCC37R-DP-8	Trinitas Euro CLO III DAC TRNTE 3A C 7.826% 01/25/37	B	06/14/2024	Call 100.0000		14,450,403	14,450,403	13,405,754	14,835,379		2,672		2,672	(1,354,136)	14,389,309	905,393	61,094	966,487	816,569	01/25/2037
BCC37R-DQ-6	Trinitas Euro CLO III DAC TRNTE 3A D 9.386% 01/25/37	B	06/14/2024	Call 100.0000		8,563,202	8,563,202	7,783,663	8,640,799		7,321		7,321	(788,710)	8,387,139	527,729	176,063	703,792	570,889	01/25/2037
BCC37R-YB-6	Carlyle Euro CLO 2021-2 DAC CGMSE 2022-5A A2A 6.836% 10/25/35	B	04/25/2024	Call 100.0000		9,735,662	9,735,662	9,070,011	10,016,999					(946,987)	9,735,662	665,651		665,651	383,321	10/25/2035
BCC37R-YD-2	Carlyle Euro CLO 2021-2 DAC CGMSE 2022-5A B 7.836% 10/25/35	B	04/25/2024	Call 100.0000		10,513,442	10,513,442	9,794,613	10,817,255					(1,022,642)	10,513,442	718,829		718,829	467,689	10/25/2035
BCC37S-JJ-4	Contego CLO CONTE 10A C 7.523% 11/15/36	B	05/15/2024	Call 100.0000		13,492,487	13,492,487	12,171,182	13,687,139					(1,515,957)	13,492,487	1,321,305		1,321,305	573,539	11/15/2036
BCC37S-JK-1	Contego CLO CONTE 10A D 8.853% 11/15/36	B	05/15/2024	Call 100.0000		8,704,830	8,704,830	7,656,066	8,653,286		6,470		6,470	(958,419)	8,537,396	836,058	167,434	1,003,492	428,253	11/15/2036
BCC37V-33-9	Arbour CLO DAC ARBR 11A C 7.499% 01/15/36	B	05/30/2024	Paydown		10,287,509	10,287,509	9,107,621	10,217,872		240,185		240,185	(1,068,757)	10,287,509	898,208		898,208	532,147	01/15/2036
BCC37V-34-7	Arbour CLO DAC ARBR 11A D 8.819% 01/15/36	B	05/30/2024	Paydown		7,580,270	7,580,270	6,468,734	7,285,728		394,767		394,767	(762,064)	7,580,270	661,838		661,838	455,238	01/15/2036
BCC37X-DJ-9	Penta CLO 12 DAC PENTA 2022-12A B 7.459% 10/20/35	B	05/09/2024	Paydown		10,673,164	10,673,164	9,709,071	10,783,090		130,382		130,382	(1,056,547)	10,673,164	816,239		816,239	493,284	10/20/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BCC37X-DK-6	Penta CLO 12 DAC PENTA 2022-12A C 8.299% 10/20/35	B	05/09/2024	Paydown		9,702,876	9,702,876	8,736,820	9,745,390		170,322		170,322	(954,871)	9,702,876	742,035		742,035	492,762	10/20/2035
BCC37X-DL-4	Penta CLO 12 DAC PENTA 2022-12A D 9.859% 10/20/35	B	05/09/2024	Paydown		8,624,779	8,624,779	7,566,932	8,466,523		328,234		328,234	(829,565)	8,624,779	659,587		659,587	511,942	10/20/2035
BCC383-Q5-0	Ares European Clo XVI DAC ARESE 16A B1 7.189% 07/15/35	B	05/30/2024	Paydown		9,204,613	9,204,613	8,369,122	9,361,528		18,633		18,633	(968,984)	9,204,613	793,436		793,436	460,498	07/15/2035
BCC383-Q7-6	Ares European Clo XVI DAC ARESE 16A C 7.849% 07/15/35	B	05/30/2024	Paydown		2,382,370	2,382,370	2,133,470	2,385,303		38,604		38,604	(246,896)	2,382,370	205,360		205,360	129,077	07/15/2035
BCC383-Q8-4	Ares European Clo XVI DAC ARESE 16A D 9.489% 07/15/35	B	05/30/2024	Paydown		6,768,098	6,768,098	5,937,302	6,650,111		222,911		222,911	(688,333)	6,768,098	583,409		583,409	436,509	07/15/2035
BCC384-JY-3	Grosvenor Place CLO 2022-1 DAC GROSV 2022-1A C 8.485% 11/24/35	B	05/17/2024	Paydown		21,200,491	21,200,491	18,715,322	20,853,071		607,800		607,800	(1,965,744)	21,200,491	1,705,364		1,705,364	971,809	11/24/2035
BCC387-G2-9	Dryden 103 Euro Clo 2021 DAC DRYD 2021-103A B 7.109% 01/19/36	B	12/09/2024	Paydown		3,164,991	3,164,991	2,909,278	3,260,799		45,367		45,367	(337,516)	3,164,991	196,340		196,340	287,742	01/19/2036
BCC387-G3-7	Dryden 103 Euro Clo 2021 DAC DRYD 2021-103A B2 7.500% 01/19/36	B	12/09/2024	Paydown		6,857,480	6,857,480	6,271,275	7,017,629		140,822		140,822	(726,374)	6,857,480	425,404		425,404	598,761	01/19/2036
BCC387-G4-5	Dryden 103 Euro Clo 2021 DAC DRYD 2021-103A C 7.909% 01/19/36	B	12/09/2024	Paydown		8,123,477	8,123,477	7,390,951	8,287,781		189,600		189,600	(857,843)	8,123,477	503,940		503,940	815,500	01/19/2036
BCC387-G5-2	Dryden 103 Euro Clo 2021 DAC DRYD 2021-103A D 9.559% 01/19/36	B	12/10/2024	Paydown		526,249	526,249	525,702	551,929		(27)		(27)	(26,201)	526,249	548		548	63,246	01/19/2036
BCC387-G5-2	Dryden 103 Euro Clo 2021 DAC DRYD 2021-103A D 9.559% 01/19/36	B	12/10/2024	Redemption 100.0000		1,578,748	1,578,748	1,577,105	1,655,787		(81)		(81)	(78,602)	1,578,748	1,643		1,643	189,737	01/19/2036
BCC38Q-60-2	Aqueduct European Clo 7-2022 D AQUE 2022-7A C 6.886% 03/15/36	B	08/16/2024	Paydown		3,858,407	3,858,407	3,782,271	3,863,305					(81,034)	3,858,407	76,137		76,137	203,650	03/15/2036
BCC38Q-61-0	Aqueduct European Clo 7-2022 D AQUE 2022-7A D 8.736% 03/15/36	B	08/16/2024	Call 100.0000		3,307,206	3,307,206	3,241,946	3,311,404					(69,458)	3,307,206	65,260		65,260	215,541	03/15/2036
BCC38S-F5-7	Penta CLO PENTA 2023-14A C 7.029% 04/15/36	B	09/27/2024	Paydown		8,372,218	8,372,218	8,130,346	8,278,511					(148,165)	8,372,218	241,872		241,872	607,429	04/15/2036
BK6156-28-9	UBS Group AG Jr Subordinated 5.125% 07/29/24	D	05/23/2024	Various		24,733,800	26,000,000	23,442,250	23,447,554		220		220		23,447,774		1,286,026	1,286,026	1,097,832	07/29/2124
BR0696-80-6	Swedbank AB Jr Subordinated 4.000% 09/17/24	D	05/23/2024	Various		6,528,400	8,000,000	5,944,000	5,944,713		183		183		5,944,896		583,504	583,504	215,111	09/17/2124
BS4149-83-4	Telefonica Moviles Chile SA Senior Unsecured 3.537% 11/18/31	D	12/03/2024	JEFFERIES INTERNATIONAL LTD		413,943	529,000	459,966	468,309		5,886		5,886		474,195		(60,252)	(60,252)	19,542	11/18/2031
BS8781-51-7	Banco de Chile Senior Unsecured 2.990% 12/09/31	D	09/04/2024	Santander US Capital Markets L		8,356,163	9,450,000	8,161,188	8,321,557		80,680		80,680		8,402,237		(46,075)	(46,075)	208,777	12/09/2031
BW4679-87-2	Antofagasta PLC Senior Unsecured 5.625% 05/13/32	D	09/03/2024	MERRILL LYNCH INTERNATIONAL		5,412,000	5,280,000	5,367,120	5,357,391		(5,217)		(5,217)		5,352,174		59,826	59,826	240,075	05/13/2032
E5444#-AH-7	Futbol Club Barcelona SL SR SECD NTS SER E2 1.890% 10/01/31	B	10/01/2024	Redemption 100.0000		1,028,318	1,028,318	1,095,709	1,019,816					75,893	1,028,318	(67,391)		(67,391)	19,138	10/01/2031
F0164#-AC-6	Air Liquide Finance SA SR NTS SER B 3.260% 09/13/24	D	09/13/2024	Various		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				456,400	09/13/2024
F1000#-AA-6	Akiem Holding Sas SR SECD NTS 1.750% 09/05/34	B	12/31/2024	Redemption 100.0000		738,712	738,712	780,780	772,661					8,119	738,712	(42,068)		(42,068)	9,743	09/05/2034
F1369#-AL-7	BUREAU VERITAS SA SR NTS 3.210% 01/22/30	D	12/13/2024	Call 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				714,760	01/22/2030
F9094#-AA-6	Exeltium Sa Subordinated 9.400% 12/31/31	B	12/30/2024	Redemption 100.0000		2,065,659	2,065,659	2,210,020	2,195,900		(37,956)		(37,956)	(699)	2,065,659	(91,585)		(91,585)	148,649	12/31/2031
G0110T-AA-4	Admiral Group PLC Subordinated 5.500% 07/25/24	B	07/25/2024	Maturity		1,935,309	1,935,309	2,292,019	1,936,637		(26,337)		(26,337)	101,125	1,935,309	(76,116)		(76,116)	105,658	07/25/2024
G0445Q-AA-6	Fwu Life Insurance Lux Sa ANIMA 1 7.771% 12/24/24	D	06/24/2024	Paydown		3,483,960	3,483,960	3,483,960	3,483,960						3,483,960				101,847	12/24/2024
G0457C-AH-7	Ares European CLO XIV DAC ARESE 14A C 5.919% 10/21/33	B	10/21/2024	Paydown		6,517,205	6,517,205	7,024,583	6,654,259		(33,111)		(33,111)	351,461	6,517,205	(455,404)		(455,404)	432,598	10/21/2033
G0646#-AN-9	ASSOCIATED BRITISH FOODS PLC SR NTS SER M 3.920% 03/29/24	D	03/29/2024	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				139,487	03/29/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G22097-CB-6	Clontarf Park CLO DAC CLNPK 1A CE 6.135% 08/05/30	B	04/26/2024	Call 100.0000		4,279,585	4,279,585	4,513,533	4,340,369		8,979		8,979	272,887	4,215,235	(406,999)	64,350	(342,649)	143,072	08/05/2030
G2335P-EL-9	Cloverie PLC for Zurich Insura Subordinated 5.625% 06/24/46	D	06/21/2024	Various		6,334,635	6,400,000	6,764,300	6,520,930		(17,203)		(17,203)		6,503,727		(169,092)	(169,092)	338,969	06/24/2046
G24524-BD-4	Country Garden Holdings Co Ltd Secured 5.125% 01/14/27	D	08/08/2024	ALRE - DFL Trust AAM		306,505	3,680,000	229,649	267,543		132,391		132,391		399,934		(93,429)	(93,429)		01/14/2027
G24524-BF-9	Country Garden Holdings Co Ltd Senior Secured 4.800% 08/06/30	D	08/08/2024	ALRE - DFL Trust AAM		397,085	4,700,000	292,231	302,009		23,055		23,055		325,064		72,021	72,021		08/06/2030
G26145-AN-5	CVC Cordatus Loan Fund XXIII D CORDA 23A C 6.236% 04/25/36	B	08/19/2024	Paydown		710,360	710,360	704,008	703,288		4,254		4,254	894	710,360	1,923		1,923	40,687	04/25/2036
G4445*-AA-6	High Speed Rail Finance PLC GTD SR SECD NTS 3.790% 03/30/28	D	09/30/2024	Redemption 100.0000		6,956,252	6,956,252	6,956,252	6,956,252						6,956,252				199,527	03/30/2028
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC SR NTS SER B 4.660% 09/29/24	D	09/29/2024	Various		48,500,000	48,500,000	48,500,000	48,500,000						48,500,000				2,260,100	09/29/2024
G4989#-AA-4	JACKSON SQUARE AVIATION IRELAN GTD SR NTS SER A 3.520% 09/28/24	D	09/28/2024	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				273,778	09/28/2024
G5436F-CC-4	Legal & General Finance PLC Senior Unsecured 5.875% 04/05/33	B	04/29/2024	Tax Free Exchange		3,264,870	2,646,600	3,591,383	3,163,139		(19,630)		(19,630)	121,360	3,264,870				158,123	04/05/2033
G54897-AB-2	Lima Metro Line 2 Finance Ltd Senior Secured 4.350% 04/05/36	D	10/05/2024	Various		1,304,351	1,304,351	1,415,457	1,399,410		(95,059)		(95,059)		1,304,351				35,654	04/05/2036
G6076#-AA-3	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 3.120% 12/31/42	B	12/31/2024	Redemption 100.0000		923,714	923,714	967,139	935,859					31,280	923,714	(43,425)		(43,425)	23,614	12/31/2042
G6076#-AD-7	MIDLAND MOTORWAYS GROUP LTD GTD SR SECD NTS 2.550% 12/31/39	B	12/31/2024	Redemption 100.0000		875,222	875,222	888,546	884,178					4,368	875,222	(13,324)		(13,324)	6,708	12/31/2039
G6994Y-AA-1	Pension Insurance Corp PLC Subordinated 6.500% 07/03/24	B	07/03/2024	Maturity		1,268,504	1,268,504	1,397,911	1,293,011		(18,073)		(18,073)	(37,038)	1,268,504	30,604		30,604	82,453	07/03/2024
G7059#-AA-2	PHOENIX NATURAL GAS LTD GTD SR SECD NTS 2.120% 08/05/24	B	05/28/2024	Call 100.0000		9,953,550	9,953,550	10,045,219	9,907,354		23,713		23,713	437,256	9,943,243	(425,079)	10,307	(414,772)	189,261	08/05/2024
G72219-AB-7	Preferred Term Securities XXVI A2 4.958% 09/22/37	D	12/24/2024	Paydown		32,081	32,081	27,051	27,621		4,460		4,460		32,081				1,223	09/22/2037
G72221-AB-3	Preferred Term Securities XXII PRETSL 22-A2 A2 5.020% 09/22/36	D	12/23/2024	Paydown		1,634,961	1,634,961	1,346,870	1,369,151		265,810		265,810		1,634,961				76,543	09/22/2036
G8038#-AM-0	SERCO GROUP PLC SR NTS SER C 5.080% 05/14/24	D	05/14/2024	Maturity		3,760,810	3,760,810	3,990,708	3,786,312		(25,502)		(25,502)		3,760,810				95,525	05/14/2024
G87602-AC-5	Tengizchevroil Finance Co Inte Senior Secured 3.250% 08/15/30	D	05/17/2024	Various		13,031,600	16,000,000	16,240,000	16,184,276		(8,241)		(8,241)		16,176,035		(3,144,435)	(3,144,435)	352,011	08/15/2030
G8781#-AB-3	Thames Water Utilities Finance GTD SECD SR NTS CL A-2 4.020% 02/27/24	D	02/27/2024	Maturity		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				381,900	02/27/2024
G8781#-AC-1	Thames Water Utilities Finance GTD SECD SR NTS CL A-3 4.220% 02/27/27	D	10/07/2024	NON-BROKER TRADE		10,950,000	15,000,000	15,000,000	15,000,000						15,000,000		(4,050,000)	(4,050,000)	727,950	02/27/2027
G8781@-AE-9	THAMES WATER UTILITIES LTD GTD SECD SR NTS CL A-7 2.550% 03/22/30	B	10/07/2024	NON-BROKER TRADE		13,604,437	19,619,897	21,312,000	19,116,073					2,195,927	19,619,897	(1,692,103)	(6,015,460)	(7,707,563)	536,843	03/22/2030
G8850L-AD-2	Three Gorges Finance I Cayman Senior Unsecured 3.200% 10/16/49	D	02/29/2024	Deutsche Bank AG		1,729,056	2,400,000	2,491,460	2,484,565		(393)		(393)		2,484,172		(755,116)	(755,116)	29,440	10/16/2049
G8867K-AB-9	Tiger Global Private Investmen A 6.580% 05/13/27	D	08/07/2024	Paydown		86,654,754	86,654,754	86,268,844	46,870,148		385,911		385,911		86,654,754				2,098,597	05/13/2027
G8867L-AB-7	Tiger Global Private Investmen A 6.580% 05/13/27	D	12/05/2024	Paydown		76,348,527	76,348,527	76,031,865	43,702,947		316,662		316,662		76,348,527				2,601,775	05/13/2027
G8868K-AA-0	Tiger Global PIP 14 Holdings, Tiger Global Private Investmen 10.210% 06/30/26	D	01/19/2024	Tax Free Exchange		218,545,455	218,545,455	218,545,455	218,545,455						218,545,455				1,287,317	06/30/2026
G8868K-AB-8	Tiger Global PIP 14 Holdings, B 10.210% 06/30/26	D	09/30/2024	Paydown		15,733,983	15,733,983	15,734,763			(780)		(780)		15,733,983				799,968	06/30/2026
G9012R-AB-6	Trapeza Cdo Xii Ltd TRAP 2007-12X A2 5.201% 04/06/42	D	10/07/2024	Paydown		125,942	125,942	103,940	106,777		19,165		19,165		125,942				7,645	04/06/2042
G9369*-AA-7	Viridor Energy Group Limited SR SECD NTS 2.900% 03/31/43	B	09/30/2024	Various		320,013	320,013	330,882	314,192					16,690	320,013	(10,868)		(10,868)	6,792	03/31/2043

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
G9400#-AA-4	WMMR THREE LTD SR SECD NTS SER A 5.350% 09/30/33	D	12/31/2024	Redemption 100.0000		288,647	288,647	288,647	288,647						288,647				9,500	09/30/2033
G9850@-AF-0	YORKSHIRE WATER FINANCE PLC GTD SECD SR NTS A-6 3.870% 01/05/24	D	01/05/2024	Maturity		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				432,132	01/05/2024
K2162@-AB-2	DANISH CROWN A/S GTD SR NTS SER B 5.090% 06/13/24	D	06/13/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				127,250	06/13/2024
K7017#-AA-8	MERIDIAN SPIRIT APS SR SECD NTS 4.110% 08/01/30	D	12/31/2024	Redemption 100.0000		835,727	835,727	835,727	835,727						835,727				21,703	08/01/2030
L6076T-AB-5	Loarre Investments Sarl Senior Secured 6.500% 05/15/29	B	08/09/2024	AADE BLIC Modco AAM		19,863,464	19,647,009	18,109,237	19,080,384		70,778		70,778	(908,436)	18,941,236	698,510	922,228	1,620,738	945,142	05/15/2029
L8749#-AA-0	Stadium Finance Company Sarl SR SECD NTS SER A 2.220% 07/30/49	B	07/30/2024	Redemption 100.0000		151,758	151,758	158,320	154,787					3,534	151,758	(6,562)		(6,562)	3,369	07/30/2049
L8749#-AB-8	Stadium Finance Company Sarl SR SECD NTS SER B 2.370% 07/30/49	B	07/30/2024	Redemption 100.0000		982,162	982,162	1,024,632	1,001,763					22,869	982,162	(42,470)		(42,470)	23,277	07/30/2049
L8749#-AC-6	Stadium Finance Company Sarl SR SECD NTS SER C 2.500% 07/30/49	B	07/30/2024	Redemption 100.0000		497,399	497,399	518,908	507,326					11,582	497,399	(21,508)		(21,508)	12,435	07/30/2049
L8749#-AD-4	Stadium Finance Company Sarl SR SECD NTS 1.520% 07/30/49	B	07/30/2024	Redemption 100.0000		411,004	411,004	427,122	419,206					7,916	411,004	(16,118)		(16,118)	6,247	07/30/2049
M7031A-BE-0	Mizrahi Tefahot Bank Ltd Subordinated 3.077% 04/07/31	D	09/05/2024	Various		18,694,281	20,000,000	19,023,500	18,954,953		66,047		66,047		19,020,999		(326,718)	(326,718)	560,942	04/07/2031
N0089@-PB-8	Aegon Ltd Subordinated 7.232% 04/25/44	B	04/25/2024	Call 100.0000		13,731,843	13,731,843	15,110,783	14,172,029		(44,948)		(44,948)	99,734	13,731,843	(494,972)		(494,972)	547,740	04/25/2044
N2115H-AA-3	Domi 2020-1 BV DOMI 2020-1 A 3.979% 04/15/52	B	10/15/2024	Paydown		2,768,799	2,768,799	2,433,876	2,812,604		6,042		6,042	(338,642)	2,768,799	288,795		288,795	86,527	04/15/2052
N2115K-AA-6	Domi 2021-1 BV DOMI 2021-1 A 3.516% 06/15/53	B	12/16/2024	Paydown		2,109,525	2,109,525	1,839,083	2,126,269		22,967		22,967	(256,006)	2,109,525	216,296		216,296	53,730	06/15/2053
N2261S-SM-6	Cooperatieve Rabobank UA Subordinated 6.111% 04/10/29	D	04/10/2024	Call 100.0000		2,200,000	2,200,000	2,071,043	2,091,983		3,510		3,510		2,095,492		104,508	104,508	44,000	04/10/2029
N2563P-BU-7	Argentum Netherlands BV for Sw Subordinated 5.750% 08/15/50	D	03/27/2024	Goldman Sachs		742,928	750,000	811,875	764,094		(2,043)		(2,043)		762,052		(19,124)	(19,124)	26,714	08/15/2050
N2563P-BU-7	Argentum Netherlands BV for Sw Subordinated 5.750% 08/15/50	D	04/30/2024	Tax Free Exchange		761,300	750,000	811,875	764,094		(2,794)		(2,794)		761,300				30,547	08/15/2050
N2819Q-AB-0	Dutch Property Finance 2019-1 DPF 2019-1 B 4.372% 10/28/52	B	04/29/2024	Paydown		3,637,648	3,637,648	3,215,730	3,742,466		9,192		9,192	(453,473)	3,637,648	339,463		339,463	97,042	10/28/2052
N2819R-AA-0	Dutch Property Finance 2020-1 DPF 2020-1 A 3.722% 07/28/54	B	10/28/2024	Paydown		955,806	955,806	848,677	973,610		2,779		2,779	(113,298)	955,806	92,715		92,715	29,445	07/28/2054
N2819V-AA-1	Dutch Property Finance 2021-1 DPF 2021-1 A 3.722% 07/28/58	B	10/28/2024	Paydown		727,750	727,750	648,829	734,960		8,079		8,079	(79,072)	727,750	63,782		63,782	21,333	07/28/2058
N4281@-BK-0	KONINKLIJKE VOPAK NV SR NTS SER V 5.620% 12/19/24	D	12/19/2024	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,124,000	12/19/2024
N6403@-AA-5	NN Group NV Subordinated 7.841% 04/08/44	B	04/08/2024	Various		5,970,797	5,970,797	6,448,950	6,092,393		(21,369)		(21,369)	(10,699)	5,970,797	(89,528)		(89,528)	275,590	04/08/2044
N7891*-AB-8	AVR-AFVALVERWERKING BV GTD SR SECD NTS SER B 4.320% 12/10/24	D	12/10/2024	Maturity		19,700,000	19,700,000	19,700,000	19,700,000						19,700,000				810,979	12/10/2024
P0606*-AA-9	AES Mexico Generation Holdings SECURED 7.620% 11/30/27	D	12/30/2024	Redemption 100.0000		5,129,212	5,129,212	5,129,212	5,129,212						5,129,212				180,127	11/30/2027
P0925Z-AK-6	Banco de Bogota SA Subordinated 6.250% 05/12/26	D	05/23/2024	Various		6,460,976	6,504,000	6,682,278	6,556,372		(8,024)		(8,024)		6,548,347		(87,372)	(87,372)	186,908	05/12/2026
P1623G-AG-9	Banco BBVA Peru SA Subordinated 5.250% 09/22/29	D	09/23/2024	Various		25,431,000	25,431,000	26,394,291	25,603,170		(238,103)		(238,103)		25,365,067		65,933	65,933	1,338,836	09/22/2029
P3083S-AD-7	Consorcio Transmantaro SA Senior Unsecured 4.700% 04/16/34	D	09/04/2024	LIQUIDITY FINANCE LLP		1,470,000	1,500,000	1,428,000	1,436,264		4,269		4,269		1,440,533		29,467	29,467	62,471	04/16/2034
P3R94G-AA-7	Corp Financiera de Desarrollo Subordinated 11.168% 07/15/29	D	07/15/2024	Various		5,850,000	5,850,000	6,151,543	5,898,124		(48,124)		(48,124)		5,850,000				307,125	07/15/2029
P4000@-AA-1	ELETRANS SA SR SECD NTS 4.060% 12/28/37	D	12/28/2024	Redemption 100.0000		608,793	608,793	608,793	608,793						608,793				18,712	12/28/2037
P4717#-AA-3	GLOBAL BANK CORP Global Bank Corp 7.639% 12/20/27	D	12/20/2024	Redemption 100.0000		8,190,000	8,190,000	8,162,440	8,288,238		(98,238)		(98,238)		8,190,000				518,951	12/20/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
P4831#-AA-4	GENRENT DEL PERU SAC SENIOR 5.850% 01/31/37	D	07/31/2024	Redemption 100.0000		929,982	929,982	929,982	929,982						929,982				40,911	01/31/2037
P7003*-AA-3	La Bufa Wind Sapi De Cv SECURED 6.770% 09/30/37	D	12/31/2024	Various		1,251,934	1,251,934	1,234,041	1,092,886		17,893		17,893		1,251,934				48,484	09/30/2037
Q0458*-AF-6	AQUASURE FINANCE PTY LTD GTD SR SECD NTS SER 18A 4.320% 01/12/34	D	07/12/2024	Redemption 100.0000		670,564	670,564	670,564	670,564						670,564				21,726	01/12/2034
Q1298@-AA-7	CPOF FINANCE PTY LTD SR GTD NTS SER A 4.340% 09/26/25	D	10/21/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				459,317	09/26/2025
Q1298@-AB-5	CPOF FINANCE PTY LTD SR GTD NTS SER B 4.490% 09/26/28	D	10/25/2024	Various		12,048,677	12,000,000	12,000,000	12,000,000						12,000,000				618,907	09/26/2028
Q3079#-AC-2	DBCT FINANCE PTY LTD GTD SR SECD NTS SER A 3.840% 09/12/24	D	09/12/2024	Maturity		21,900,000	21,900,000	21,900,000	21,900,000						21,900,000				840,960	09/12/2024
Q7397#-AP-9	Pratt Finance Proprietary Ltd SR GTD NTS SER H 6.250% 11/04/26	D	11/04/2024	Redemption 100.0000		2,777,778	2,777,778	2,777,778	2,777,778						2,777,778				173,611	11/04/2026
Q7794#-AC-7	Qph Finance Co Pty Ltd GTD SR SECD NTS SER C 4.130% 08/22/24	D	08/22/2024	Maturity		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				867,300	08/22/2024
R6236*-AA-2	NORSPAN LNG VIII AS SR SECD NTS 4.660% 03/30/32	D	09/30/2024	Redemption 100.0000		1,361,514	1,361,514	1,361,514	1,361,514						1,361,514				47,871	03/30/2032
R6236@-AA-0	NORSPAN LNG III AS SR SECD NTS 4.870% 07/27/29	D	08/31/2024	Redemption 100.0000		157,377	157,377	157,377	157,377						157,377				5,708	07/27/2029
R9836#-AA-6	WELCO ECO SHIP AS SR SECD NTS SER A 5.300% 04/30/31	D	12/31/2024	Redemption 100.0000		466,471	466,471	461,806	463,760		2,711		2,711		466,471				13,532	04/30/2031
R9836#-AB-4	WELCO ECO SHIP AS SR SECD NTS SER B 5.360% 04/30/31	D	12/31/2024	Redemption 100.0000		466,471	466,471	461,806	463,710		2,761		2,761		466,471				11,909	04/30/2031
V6179#-AB-0	MESTAMO MARINE LTD SR SECD GTD NTS 5.060% 06/25/24	D	06/25/2024	Maturity		26,330,413	26,330,413	26,330,413	26,330,413						26,330,413				666,159	06/25/2024
W0805#-AN-8	ASSA ABLOY Financial Services GTD SR NTS SER M 3.630% 08/09/24	D	08/09/2024	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				132,596	08/09/2024
X5587X-AA-9	M6 Duna Autopalya Koncesszios Secured 3.432% 03/31/25	B	09/30/2024	Redemption 100.0000		1,882,268	1,882,268	1,907,246	1,788,812		97,498		97,498	446,714	1,882,268	(450,755)		(450,755)	77,224	03/31/2025
Y20246-J5-7	DBS Group Holdings Ltd Subordinated 1.822% 03/10/31	D	09/03/2024	Goldman Sachs International		7,646,960	8,000,000	7,935,200	7,949,009		4,510		4,510		7,953,519		(306,559)	(306,559)	143,736	03/10/2031
Y458J4-AD-6	Kasikornbank PCL/Hong Kong Subordinated 3.343% 10/02/31	D	09/03/2024	Various		18,635,076	19,620,000	19,625,566	19,623,304		(786)		(786)		19,622,519		(987,443)	(987,443)	606,704	10/02/2031
Y6421X-BY-3	NTPC Ltd Senior Unsecured 4.250% 02/26/26	D	09/03/2024	Goldman Sachs International		2,706,002	2,727,000	2,595,150	2,683,383		13,220		13,220		2,696,603		9,399	9,399	118,795	02/26/2026
Y6421X-BY-3	NTPC Ltd Senior Unsecured 4.250% 02/26/26	D	03/15/2024	ALRE - MSPL Trust AAM - AFS		(8,753,349)	(9,000,000)	(8,777,902)	(8,788,204)						(8,788,204)		34,855	34,855	(93,500)	02/26/2026
Z07033-15-2	Svenska Handelsbanken AB Jr Subordinated 4.375% 03/01/25	D	05/14/2024	Bank of America		1,845,800	2,000,000	1,710,000	1,710,660		29		29		1,710,690		135,110	135,110	105,729	03/01/2125
ZP6250-38-2	Phoenix Group Holdings PLC Junior Subordinated 5.625% Perpet.	D	05/30/2024	MMTL Modco AAM		18,209,560	18,400,000	17,595,000	17,596,497		53		53		17,596,549		613,011	613,011	623,875	01/01/9999
Z05578-60-9	Adani Transmission Step-One Lt Senior Secured 4.250% 05/21/36	D	11/21/2024	Redemption 100.0000		486,660	486,660	505,238	503,737		(17,077)		(17,077)		486,660				15,436	05/21/2036
38141G-A3-8	Goldman Sachs Group Inc/The Junior Subordinated 7.500% Perpet.		01/01/2024	Goldman Sachs		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000					01/01/9999
38141G-A3-8	Goldman Sachs Group Inc/The Junior Subordinated 7.500% Perpet.		03/21/2024	Goldman Sachs		6,363,060		6,000,000	6,000,000						6,000,000		363,060	363,060	271,250	01/01/9999
00206R-DS-8	AT&T Inc Senior Unsecured		01/01/2024	Direct															57,906	03/01/2047
00440E-AH-0	Chubb INA Holdings LLC Senior Unsecured		01/01/2024	Direct															321,657	05/15/2036
09581J-AA-4	Blue Owl Finance LLC Senior Unsecured		01/01/2024	Direct															137,746	06/10/2031
118230-AS-0	Buckeye Partners LP Junior Subordinated		01/01/2024	Direct							(1,044,167)		(1,044,167)							01/22/2078
12189L-AT-8	Burlington Northern Santa Fe L Senior Unsecured		01/01/2024	Direct															85,000	09/01/2024
14912L-6G-1	Caterpillar Financial Services Senior Unsecured		01/01/2024	Direct															260,000	12/01/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
14913R-2P-1	Caterpillar Financial Services Senior Unsecured		01/01/2024	Direct															18,750	09/13/2024
150190-AF-3	Cedar Fair LP / Canada's Wonde LN1		01/01/2024	Direct															18,750	05/01/2025
15189T-AW-7	CenterPoint Energy Inc Senior Unsecured		01/01/2024	Direct															62,500	09/01/2024
166756-AR-7	Chevron USA Inc Senior Unsecured		01/01/2024	Direct															9,625	01/15/2028
184496-AP-2	Clean Harbors Inc SENIOR		01/01/2024	Direct							(2,730)		(2,730)							07/15/2029
18469P-F@-4	CLEARBRIDGE ENERGY MLP FUND IN MRPS SER 0		01/01/2024	Direct															8,320	06/11/2025
198280-AF-6	Columbia Pipeline Group Inc Senior Unsecured		01/01/2024	Direct															81,563	06/01/2025
22819K-AB-6	Crown Americas LLC / Crown Ame Senior Unsecured		01/01/2024	Direct															236	09/30/2026
22966R-AD-8	CubeSmart LP Senior Unsecured		01/01/2024	Direct							(27,109)		(27,109)							09/01/2026
233331-AY-3	DTE Energy Co Senior Unsecured		01/01/2024	Direct															204,701	10/01/2026
302635-AL-1	FS KKR Capital Corp Senior Unsecured		01/01/2024	Direct							(192,268)		(192,268)							07/15/2027
337738-AS-7	Fiserv Inc Senior Unsecured		01/01/2024	Direct															55,000	07/01/2024
36472T-AA-7	Gannett Co Inc Senior Unsecured		01/01/2024	Direct															145,725	12/01/2027
37331N-AH-4	Georgia-Pacific LLC Senior Unsecured		01/01/2024	Direct															47,511	03/01/2025
38141G-WQ-3	Goldman Sachs Group Inc/The Senior Unsecured		01/01/2024	Direct															58,684	09/29/2025
44891A-BY-2	Hyundai Capital America Senior Unsecured		01/01/2024	Direct															25,000	09/17/2024
482480-AE-0	KLA Corp Senior Unsecured		01/01/2024	Direct															27,900	11/01/2024
532457-CG-1	Eli Lilly & Co Senior Unsecured		01/01/2024	Direct															45,703	02/27/2053
628931-AB-3	BANK ONE MICHIGAN Subordinated		01/01/2024	Direct															404	11/01/2024
641062-AU-8	Nestle Holdings Inc Senior Unsecured		01/01/2024	Direct															34,088	09/14/2024
718547-AH-5	Phillips 66 Co Senior Unsecured		01/01/2024	Direct															28,125	03/01/2028
850458-AA-4	SPRINGFIELD CLINIC LLP SR SECD NTS		01/01/2024	Direct															7,058	12/21/2026
G0488*-AA-2	Atlantica Sustainable Infrastr SR SECD NTS		01/01/2024	Direct															118,159	06/20/2026
000000-00-0	ICON Luxembourg Sarl ICON LUXEMBOURG SARL ICLR TL B	D	01/01/2024	Direct															422	07/03/2028
000000-00-0	Red Dorsal Finance Ltd Senior Secured	D	01/01/2024	Direct															(189,056)	10/12/2031
000000-00-0	Indofood CBP Sukses Makmur Tbk Senior Unsecured	D	01/01/2024	Direct															(98,617)	04/27/2032
000000-00-0	Credit Suisse AG/New York NY AP WRHS Sub DC LLC - Egypt	C	01/01/2024	Direct															(52,069)	01/01/9999
65120F-AD-6	Newcrest Finance Pty Ltd SR GTD NTS	D	01/01/2024	Direct															6,747	05/13/2030
822582-BE-1	Shell International Finance BV Senior Unsecured	D	01/01/2024	Direct															4,298	05/11/2035
G7059#-AA-2	PHOENIX NATURAL GAS LTD GTD SR SECD NTS	B	01/01/2024	Direct															(24,263)	08/05/2024
G8661Q-AA-6	Talent Yield International Ltd Senior Unsecured	D	01/01/2024	Direct							(9,071)		(9,071)							05/06/2031
Y6421X-BY-3	NTPC Ltd Senior Unsecured	D	01/01/2024	Direct							(10,303)		(10,303)							02/26/2026
000000-00-0	MARS 2004-2 Mars 2004-2		01/01/2024	Direct															(3,982)	03/28/2034
000000-00-0	NCMT 2006-1 Ncmt 2006-1		01/01/2024	Direct															(25,000)	03/25/2036
000000-00-0	NCMT 2007-1 Ncmt 2007-1		01/01/2024	Direct															(25,000)	04/25/2037
00442B-AE-1	ACE Securities Corp Home Equit ACE 2006-HE4 A2D		01/01/2024	Direct							(20,652)		(35,298)	14,646						10/25/2036
007036-UR-5	Adjustable Rate Mortgage Trust ARMT 2005-11 5A2		01/01/2024	Direct															98	02/25/2036
021468-AG-8	Alternative Loan Trust 2006-14 CWALT 2006-14CB A7		01/01/2024	Direct							17,617			17,617						06/25/2036
02147J-AD-0	Alternative Loan Trust 2006-46 CWALT 2006-46 A4		01/01/2024	Direct							13,498			13,498						02/25/2047

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
02147U-AA-1	Alternative Loan Trust Resecur CWALT 2006-37R A1		01/01/2024	Direct							201		201							04/25/2036
02148D-AF-7	Alternative Loan Trust 2007-HY CWALT 2007-HY3 3A2		01/01/2024	Direct															348	03/25/2047
02150E-AA-1	Alternative Loan Trust 2007-5C CWALT 2007-5CB 1A1		01/01/2024	Direct							48,695		48,695							04/25/2037
02150W-AA-1	Alternative Loan Trust Resecur CWALT 2007-HY5R 2A1A		01/01/2024	Direct															30	03/25/2047
02660K-AB-8	American Home Mortgage Assets AHMA 2006-5 A2		01/01/2024	Direct															10,569	11/25/2046
05531R-AT-4	BCAP LLC 2009-RR4 Trust BCAP 2009-RR4 8A2		01/01/2024	Direct															6,259	09/26/2035
05532K-AS-0	BCAP LLC 2009-RR13-I Trust BCAP 2009-RR13 19A2		01/01/2024	Direct							(13,344)		(13,344)							12/26/2035
05532T-BR-2	BCAP LLC 2010-RR1 Trust BCAP 2010-RR1 5A6		01/01/2024	Direct							(53,411)		(53,411)							12/26/2036
05533R-AD-7	BCAP LLC 2011-RR1 Trust BCAP 2011-RR1 1A4		01/01/2024	Direct															(116)	09/28/2036
05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7		01/01/2024	Direct							(334,665)		(334,665)							12/26/2036
05540X-AU-7	BCAP LLC 2012-RR4 Trust BCAP 2012-RR4 3A8		01/01/2024	Direct							(12,692)		(12,692)							07/26/2037
05541Y-BC-3	BCAP LLC 2012-RR11-I Trust BCAP 2012-RR11 8A4		01/01/2024	Direct															11,871	01/26/2037
05956D-AD-6	Banc of America Funding 2010-R BAFC 2010-R5 1A3		01/01/2024	Direct							2,798	5,219	(2,421)							10/26/2037
07383U-HW-8	Bear Stearns Structured Produc BSSP 2004-10 A		01/01/2024	Direct															(708)	12/22/2034
07384Y-KS-4	BSABS 2003-AC4 BB BSABS 2003-AC4 BB		01/01/2024	Direct															67	09/25/2033
073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1		01/01/2024	Direct							(411)		(411)							09/25/2035
073879-RC-4	Bear Stearns Asset Backed Secu BSABS 2005-HE2 M4		01/01/2024	Direct															11,441	02/25/2035
12499A-QE-3	C-BASS Mortgage Loan Asset-Bac C-BASS Mortgage Loan Asset-Bac		01/01/2024	Direct							22,800		22,800						65,000	01/30/2053
12545A-AV-6	CHL Mortgage Pass-Through Trus CWHL 2007-8 1A20		01/01/2024	Direct							(12,203)	12,203								01/25/2038
126378-AN-8	CSMC Mortgage-Backed Trust 200 CSMC 2007-1 1M1		01/01/2024	Direct															23,504	02/25/2037
12638D-AC-0	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 1A3		01/01/2024	Direct							(319,494)	319,494							14	03/25/2038
12638D-AF-3	CSMC Mortgage-Backed Trust 200 CSMC 2007-7 2A3		01/01/2024	Direct															706	03/25/2038
12645L-BG-3	CSMC Series 2011-5R CSMC 2011-5R 4A2		01/01/2024	Direct							(17,600)		(17,600)							11/27/2035
12645V-AY-3	CSMC Series 2011-12R CSMC 2011-12R 2A2		01/01/2024	Direct							(72,409)		(72,409)							02/27/2037
12646B-CE-8	CSMC Series 2012-2R CSMC 2012-2R 2AC		01/01/2024	Direct							(876)	876								03/27/2047
12646D-AJ-5	CSMC Series 2012-4R CSMC 2012-4R 2A2		01/01/2024	Direct															(29,408)	07/27/2037
12651R-AJ-6	CSMC 2017-FHA1 X CSMC 2017-FHA1 X		01/01/2024	Direct															(6,233)	04/25/2047
12657X-AP-3	CSMC 2021-JR1 Trust CSMC 2021-JR1 PT2		01/01/2024	Direct							41,215		41,215						220,107	07/26/2060
12662J-AA-0	CSMCM 2022-RPL1 Trust CSMCM 2022-RPL1 CERT		01/01/2024	Direct															24,627	04/25/2061
12662T-AA-8	CSMC Series 2022-7R CSMC 2022-7R 1A1		01/01/2024	Direct							1,083	1,232		2,315						10/25/2066
12664V-AK-9	CSMC 2022-NQM2 XS CSMC 2022-NQM2 AIOS		01/01/2024	Direct															(72)	02/25/2067
12664V-AL-7	CSMC 2022-NQM2 XS CSMC 2022-NQM2 XS		01/01/2024	Direct															(1,293)	02/25/2067
12667A-AE-6	CWABS Asset-Backed Certificate CWL 2006-12 M1		01/01/2024	Direct							3,248		3,248							12/25/2036
12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1		01/01/2024	Direct							24,990		24,990							10/25/2035
12667G-L8-4	Alternative Loan Trust 2005-27 CWALT 2005-27 1A2		01/01/2024	Direct							(6,743)		(6,743)							08/25/2035

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12667G-RV-7	Alternative Loan Trust 2005-17 CWALT 2005-17 1A1		01/01/2024	Direct							806		806							07/25/2035
12667G-YX-5	Alternative Loan Trust 2005-31 CWALT 2005-31 1A1		01/01/2024	Direct															92	08/25/2035
126683-AB-7	CWHEQ Home Equity Loan Trust S CWL 2006-S5 A2		01/01/2024	Direct															260,344	06/25/2035
12668A-4B-8	Alternative Loan Trust 2005-IM CWALT 2005-IM1 A1		01/01/2024	Direct							(259)		(259)							01/25/2036
12668A-5X-9	Alternative Loan Trust 2005-82 CWALT 2005-82 A1		01/01/2024	Direct							(28)		(28)							02/25/2036
12668A-YA-7	Alternative Loan Trust 2005-62 CWALT 2005-62 1X3		01/01/2024	Direct															7	12/25/2035
12668A-ZP-3	Alternative Loan Trust 2005-64 CWALT 2005-64CB 1A4		01/01/2024	Direct							(2,238)		(2,238)							12/25/2035
12668B-CL-5	Alternative Loan Trust 2005-77 CWALT 2005-77T1 2A2		01/01/2024	Direct							3,909		3,909							02/25/2036
12668B-GD-9	Alternative Loan Trust 2005-80 CWALT 2005-80CB 2A1		01/01/2024	Direct							(21,312)		(21,312)							02/25/2036
126694-WH-7	CHL Mortgage Pass-Through Trus CWHL 2006-HYB1 2A1		01/01/2024	Direct															654	03/20/2036
12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1		01/01/2024	Direct							(44,861)		(44,861)							08/25/2034
12669L-AF-7	CWABS Asset-Backed Certificate CWL 2007-6 M1		01/01/2024	Direct						11,727	(11,727)									09/25/2037
16678R-FL-6	Chevy Chase Funding LLC Mortga CCMFC 2004-1A IO		01/01/2024	Direct							403		403						(30,509)	01/25/2035
16678R-FM-4	Chevy Chase Funding LLC Mortga CCMFC 2004-2A IO		01/01/2024	Direct							93		93						(54,773)	05/25/2035
16678R-FW-2	Chevy Chase Funding LLC Mortga CCMFC 2005-1A NIO		01/01/2024	Direct							5		5						(5,077)	01/25/2036
16678R-FX-0	Chevy Chase Funding LLC Mortga CCMFC 2005-2A NIO		01/01/2024	Direct							198		198						(16,288)	05/25/2036
16678R-GD-3	Chevy Chase Funding LLC Mortga CCMFC 2005-AA NIO		01/01/2024	Direct							3		3						(1,980)	01/25/2037
16678R-GE-1	Chevy Chase Funding LLC Mortga CCMFC 2005-BA NIO		01/01/2024	Direct							1		1						(4,334)	06/25/2036
17307G-Y5-1	Citigroup Mortgage Loan Trust CMLTI 2005-12 1A3		01/01/2024	Direct															(24,111)	08/25/2035
173097-AK-2	Citigroup Mortgage Loan Trust CMLTI 2009-12 5A2		01/01/2024	Direct							21,427		21,427							07/25/2037
17309K-AK-3	CitiMortgage Alternative Loan CMALT 2006-A3 1A10		01/01/2024	Direct							(16,819)	(20,459)	3,640							07/25/2036
17311L-AB-7	Citigroup Mortgage Loan Trust CMLTI 2007-AR5 1A2A		01/01/2024	Direct							(63,506)		(63,506)							04/25/2037
17313F-AK-8	Citigroup Mortgage Loan Trust CMLTI 2007-AR8 1B1		01/01/2024	Direct															41,314	08/25/2047
17315G-AF-5	Citigroup Mortgage Loan Trust CMLTI 2009-5 3A2		01/01/2024	Direct															92,719	06/25/2036
17315G-AK-4	Citigroup Mortgage Loan Trust CMLTI 2009-5 5A2		01/01/2024	Direct							(15,999)		(15,999)							01/25/2037
17323F-AD-2	CMLTI 2014-10 2A2 CMLTI 2014-10 2A2		01/01/2024	Direct															(13)	07/25/2037
22540A-3K-2	CS First Boston Mortgage Secur CS First Boston Mortgage Secur		01/01/2024	Direct							(49,861)		(49,861)						413	01/30/2053
22540V-BW-1	Credit Suisse First Boston Mor CSFB 2001-HE20 AIO		01/01/2024	Direct															291	04/25/2032

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
22540V-CR-1	Credit Suisse First Boston Mor CSFB 2001-HE22 AIO		01/01/2024	Direct															5,310	02/25/2032
22540V-UE-0	Credit Suisse First Boston Mor CSFB 2002-AR2 2X		01/01/2024	Direct							45,316		45,316							02/25/2032
22541N-E9-6	First Franklin Mortgage Loan T FFML 2003-FFA 1AS		01/01/2024	Direct															30,218	02/25/2033
22541N-YM-5	Credit Suisse First Boston Mor CSFB 2002-AR33 5X		01/01/2024	Direct															(2,912)	01/25/2033
22541N-ZZ-5	Credit Suisse First Boston Mor CSFB 2003-AR2 5X		01/01/2024	Direct															(73)	02/25/2033
22541Q-3P-5	Home Equity Asset Trust HEAT 2003-8 AIOS		01/01/2024	Direct															(9,670)	04/25/2034
22541Q-CR-1	Credit Suisse First Boston Mor CSFB 2003-AR15 4X		01/01/2024	Direct							29,776		29,776							06/25/2033
22541Q-NS-7	Home Equity Asset Trust 2003-5 HEAT 2003-5 AIOS		01/01/2024	Direct															(10,691)	12/25/2033
22541Q-SA-1	Credit Suisse First Boston Mor CSFB 2003-AR22 4X		01/01/2024	Direct							77,679		77,679							08/25/2033
22541S-6E-3	Credit Suisse First Boston Mor CSFB 2005-FIX1 AIOS		01/01/2024	Direct															(46,598)	05/25/2035
22541S-JQ-2	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 2X		01/01/2024	Direct															55	06/25/2034
22541S-JR-0	CSFB Mortgage-Backed Pass-Thro CSFB 2004-AR5 9X		01/01/2024	Direct															309	06/25/2034
22541S-L4-8	Credit Suisse First Boston Mor CSFB 2004-AA1 AIOS		01/01/2024	Direct															(21,541)	02/25/2035
225458-UC-0	Credit Suisse First Boston Mor CSFB 2005-5 3A6		01/01/2024	Direct															2	07/25/2035
22545U-AJ-8	Credit Suisse Seasoned Loan Tr CSSLT 2006-1 AIOS		01/01/2024	Direct															(1,714)	10/25/2034
2254W0-EP-6	Credit Suisse First Boston Mor CSFB 2002-34 AX		01/01/2024	Direct															16,022	01/25/2033
23244F-AU-8	Alternative Loan Trust 2006-J7 CWALT 2006-J7 2X2B		01/01/2024	Direct															1,391	11/20/2046
23323C-BZ-7	DLJ ABS Trust Series 2000-5 DLJAB 2000-5 AIO		01/01/2024	Direct															513	09/25/2030
25151T-AE-0	Deutsche Alt-A Securities Mort DBALT 2007-BAR1 A5		01/01/2024	Direct															302	03/25/2037
25151V-AB-1	Deutsche Alt-A Securities Mort DBALT 2007-OA1 A2		01/01/2024	Direct															178	02/25/2047
25151Y-AB-5	Deutsche Alt-A Securities Mort DBALT 2007-1 1A2		01/01/2024	Direct															39	08/25/2037
32051G-BU-8	First Horizon Alternative Mort FHAMS 2004-AA5 2A2		01/01/2024	Direct															127	12/25/2034
32051G-KH-7	First Horizon Alternative Mort FHAMS 2005-FA3 1APO		01/01/2024	Direct							(8,729)		(8,729)						147	05/25/2035
32052N-AC-3	First Horizon Alternative Mort FHAMS 2006-AA4 2A1		01/01/2024	Direct							41,693		41,693							07/25/2036
32052W-AJ-8	First Horizon Alternative Mort FHAMS 2007-FA4 1A9		01/01/2024	Direct						(2,111)	2,111									08/25/2037
36190B-AH-2	GS MORTGAGE SECURITIES CORP GS GSMSC 2009-5R 4A2		01/01/2024	Direct															95,024	02/26/2037
36190D-AF-2	GSMSC Pass-Through Trust 2009- GSMSC 2009-2R 3A2		01/01/2024	Direct															5,323	11/26/2035
362334-EN-0	GSAMP Trust 2006-NC1 GSAMP 2006-NC1 CE		01/01/2024	Direct						93			93							02/25/2036
362334-MF-8	GSAA Home Equity Trust 2006-6 GSAA 2006-6 AF4		01/01/2024	Direct															49	03/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1		01/01/2024	Direct							(17,126)		(17,126)							01/25/2036
362341-EM-7	GSR Mortgage Loan Trust 2005-6 GSR 2005-6F 3A18		01/01/2024	Direct							(518)		(518)							07/25/2035
362341-ZU-6	GSAA Home Equity Trust 2005-14 GSAA 2005-14 2A2		01/01/2024	Direct							(25,621)		(25,621)							12/25/2035
362351-AA-6	GSAA Home Equity Trust 2006-20 GSAA 2006-20 1A1		01/01/2024	Direct							863		863							12/25/2046
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF		01/01/2024	Direct							(13,654)		(13,654)							01/25/2035
362528-AA-9	GSMSC Pass-Through Trust 2008- GSMSC 2008-1R A1		01/01/2024	Direct															732	08/27/2037
362636-AK-8	GSR MORTGAGE LOAN TRUST GSR_07 GSR 2007-2F 2A5		01/01/2024	Direct															23,898	02/25/2037
39538A-AB-2	GreenPoint Mortgage Funding Tr GPMF 2006-AR5 A1B		01/01/2024	Direct															4,882	10/25/2046
39538W-GF-9	GreenPoint Mortgage Funding Tr GPMF 2006-AR2 G3A1		01/01/2024	Direct															3,031	03/25/2036
39539F-AB-0	GreenPoint Mortgage Funding Tr GPMF 2006-AR4 A1B		01/01/2024	Direct															2,056	09/25/2046
39539F-AF-1	GreenPoint Mortgage Funding Tr GPMF 2006-AR4 A3B		01/01/2024	Direct															55,260	09/25/2046
39539F-AM-6	GreenPoint Mortgage Funding Tr GPMF 2006-AR4 A6C		01/01/2024	Direct															26,381	09/25/2046
41161G-AC-7	HarborView Mortgage Loan Trust HVMLT 2006-8 2A1A		01/01/2024	Direct															213	07/21/2036
41161M-AE-0	HarborView Mortgage Loan Trust HVMLT 2006-5 2A1C		01/01/2024	Direct															831	07/19/2046
41161P-WB-5	HarborView Mortgage Loan Trust HVMLT 2005-13 2A11		01/01/2024	Direct							36,587		36,587							02/19/2036
437084-AM-8	Home Equity Asset Trust HEAT 2003-7 AIOS		01/01/2024	Direct															(17,075)	03/25/2034
437084-BC-9	Home Equity Asset Trust 2004-1 HEAT 2004-1 AIOS		01/01/2024	Direct															(19,063)	08/25/2034
437084-CN-4	Home Equity Asset Trust HEAT 2004-3 AIOS		01/01/2024	Direct															(10,645)	08/25/2034
437084-DK-9	Home Equity Asset Trust 2004-4 HEAT 2004-4 AIOS		01/01/2024	Direct															(4,006)	10/25/2034
437084-EH-5	Home Equity Asset Trust HEAT 2004-5 AIOS		01/01/2024	Direct															(28,120)	11/25/2034
437084-FE-1	Home Equity Asset Trust 2004-6 HEAT 2004-6 AIOS		01/01/2024	Direct															(14,698)	12/25/2034
437084-GE-0	Home Equity Asset Trust 2004-7 HEAT 2004-7 AIOS		01/01/2024	Direct															(39,172)	01/25/2035
437084-HD-1	Home Equity Asset Trust HEAT 2004-8 AIOS		01/01/2024	Direct															(38,461)	03/25/2035
437084-JC-1	Home Equity Asset Trust HEAT 2005-1 AIOS		01/01/2024	Direct															(26,245)	05/25/2035
437084-KB-1	Home Equity Asset Trust 2005-2 HEAT 2005-2 AIOS		01/01/2024	Direct															(33,453)	07/25/2035
437084-MS-2	HEAT 2005-5 AIOS HEAT 2005-5 AIOS		01/01/2024	Direct															(21,190)	11/25/2035
437084-NQ-5	Home Equity Asset Trust 2005-6 HEAT 2005-6 AIOS		01/01/2024	Direct															(29,668)	12/25/2035
437084-PL-4	Home Equity Asset Trust 2005-7 HEAT 2005-7 AIOS		01/01/2024	Direct															(22,510)	01/25/2036
437084-QM-1	Home Equity Asset Trust 2005-8 HEAT 2005-8 AIOS		01/01/2024	Direct															(16,752)	02/25/2036
437084-RN-8	Home Equity Asset Trust 2005-9 HEAT 2005-9 AIOS		01/01/2024	Direct															(16,714)	04/25/2036
437084-SK-3	HEAT 2006-1 AIOS HEAT 2006-1 AIOS		01/01/2024	Direct															(5,833)	04/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
437084-UF-1	HEAT 2006-2 AIOS HEAT 2006-2 AIOS		01/01/2024	Direct															(6,112)	05/25/2036
437084-VF-0	Home Equity Asset Trust 2006-3 HEAT 2006-3 AIOS		01/01/2024	Direct															(1,964)	07/25/2036
43709Q-AU-0	Home Equity Asset Trust 2006-8 HEAT 2006-8 AIOS		01/01/2024	Direct															(325)	03/25/2037
43709Y-AT-6	Home Equity Mortgage Trust 200 HEMT 2006-6 XS		01/01/2024	Direct															(697)	03/25/2037
43710L-AV-6	Home Equity Asset Trust 2007-1 HEAT 2007-1 AIOS		01/01/2024	Direct															(972)	05/25/2037
43739E-CQ-8	HOMEBANC MORTGAGE TRUST HMBT_0 HMBT 2006-1 3A1		01/01/2024	Direct															287	04/25/2037
45254T-SN-5	Impac Secured Assets Corp Seri IMSA 2005-2 A1M		01/01/2024	Direct															147	03/25/2036
45254T-UD-4	Impac Secured Assets Trust 200 IMSA 2006-1 1A12		01/01/2024	Direct															652	05/25/2036
452559-AD-9	Impac Secured Assets Trust 200 IMSA 2007-1 AM		01/01/2024	Direct															200	03/25/2037
45660L-BW-8	Residential Asset Securitizati RAST 2004-A10 A2		01/01/2024	Direct							(34,284)		(34,284)							02/25/2035
45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1		01/01/2024	Direct							(62,115)		(62,115)							07/25/2035
45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A		01/01/2024	Direct							12,741		12,741							10/25/2036
45660L-WG-0	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A3A		01/01/2024	Direct															1,245	10/25/2036
45661H-AK-3	IndyMac INDX Mortgage Loan Tru INDX 2006-AR25 4A2		01/01/2024	Direct															24,852	09/25/2036
45668R-AE-8	IndyMac INDX Mortgage Loan Tru INDX 2007-FLX2 A3		01/01/2024	Direct															3,535	04/25/2037
466247-J7-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A4		01/01/2024	Direct							(17,844)		(17,844)							04/25/2036
466285-AP-8	JP Morgan Alternative Loan Tru JPALT 2006-A6 2A5		01/01/2024	Direct															321	11/25/2036
466286-AE-1	JMA_06-A7 JMA_06-A7-1A5		01/01/2024	Direct															59,791	12/25/2036
46628K-AJ-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A3 3A3		01/01/2024	Direct							(2,439)		(2,439)							05/25/2036
46628L-AF-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A4 2A1		01/01/2024	Direct							(21,928)		(21,928)							06/25/2036
46629D-BM-6	JP Morgan Mortgage Trust 2006- JPMMT 2006-A7 4A1		01/01/2024	Direct							(13,397)		(13,397)							01/25/2037
46629E-AE-3	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-A4 A5		01/01/2024	Direct															6,978	09/25/2036
466309-AC-5	JP Morgan Alternative Loan Tru JPALT 2008-R4 2A1		01/01/2024	Direct							(8,298)		(8,298)							06/27/2037
46630R-BH-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S1 B3		01/01/2024	Direct															27,748	03/25/2037
46631N-DT-3	JP Morgan Mortgage Trust 2007- JPMMT 2007-S3 1A90		01/01/2024	Direct							16,384		16,384							08/25/2037
46637D-AD-7	JP Morgan Resecuritization Tru JPMRR 2012-1 2A2		01/01/2024	Direct							(2,357)		(2,357)							05/26/2047
493553-BM-2	Keystone Owner Trust KEYOT 1998-P2 B1		01/01/2024	Direct															2,179	01/25/2029
525161-AD-7	Lehman XS Trust Series 2006-GP LXS 2006-GP4 2A2		01/01/2024	Direct															74,371	08/25/2046
525221-GA-9	Lehman XS Trust Series 2005-10 LXS 2005-10 2A3A		01/01/2024	Direct															5,829	01/25/2036
525221-JH-1	Lehman XS Trust 2006-3 LXS 2006-3 A2		01/01/2024	Direct															239	03/25/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
525226-AE-6	Lehman XS Trust Series 2006-12 LXS 2006-12N A2A2		01/01/2024	Direct															812	08/25/2046
525227-AN-4	Lehman XS Trust Series 2006-GP LXS 2006-GP2 3A2		01/01/2024	Direct															16,937	06/25/2046
52522C-AB-9	Lehman XS Trust Series 2006-14 LXS 2006-14N 1A1B		01/01/2024	Direct							(212,567)		(212,567)							09/25/2046
52522H-AK-8	Lehman XS Trust 2006-8 LXS 2006-8 3A2		01/01/2024	Direct															525	06/25/2036
525237-BF-9	Lehman XS Trust 2007-10H LXS 2007-10H 1A11		01/01/2024	Direct															10,000	07/25/2037
52523L-AB-8	Lehman XS Trust 2006-13 LXS 2006-13 1A2		01/01/2024	Direct															793	09/25/2036
52523Q-AB-7	Lehman XS Trust 2006-20 LXS 2006-20 A2		01/01/2024	Direct															6,367	01/25/2037
52523Y-AB-0	Lehman XS Trust 2006-19 LXS 2006-19 A2		01/01/2024	Direct															5,577	12/25/2036
525245-AG-1	Lehman XS Trust 2007-3 LXS 2007-3 2A2		01/01/2024	Direct															9,549	03/25/2037
525245-AM-8	Lehman XS Trust 2007-3 LXS 2007-3 3BA2		01/01/2024	Direct															136	03/25/2037
52524M-AB-5	Lehman XS Trust 2007-9 LXS 2007-9 1A1		01/01/2024	Direct															3,929	06/25/2037
52524P-AX-0	Lehman XS Trust 2007-6 LXS 2007-6 A3		01/01/2024	Direct															5	05/25/2037
52525B-AD-4	Lehman XS Trust Series 2007-16 LXS 2007-16N 2A2		01/01/2024	Direct							1,810		1,810							09/25/2047
52525L-AT-7	Lehman XS Trust 2007-14H LXS 2007-14H A211		01/01/2024	Direct															7,263	07/25/2047
55027A-AW-0	Luminent Mortgage Trust 2006-3 LUM 2006-3 12A3		01/01/2024	Direct															9,114	05/25/2036
576435-AX-9	MASTR Resecuritization Trust 2 MASTR Resecuritization Trust 2		01/01/2024	Direct							(6,243)		(6,243)						28,071	01/30/2053
576436-AS-8	MASTR Reperforming Loan Trust MARP 2005-1 1A2		01/01/2024	Direct															(99)	08/25/2034
57645D-AK-8	MASTR Alternative Loan Trust 2 MALT 2006-3 2A5		01/01/2024	Direct															417	07/25/2036
589929-3J-5	Merrill Lynch Mortgage Investo MLCC 2003-F B4		01/01/2024	Direct															1,845	10/25/2028
59020U-K5-3	MLMI 2005-SL3 M2 MLMI 2005-SL3 M2		01/01/2024	Direct															62,209	07/25/2036
59024B-AB-9	Merrill Lynch Alternative Note MANA 2007-OAR2 A2		01/01/2024	Direct															(81)	04/25/2037
61690P-AK-7	Morgan Stanley Resecuritizatio MSRR 2013-R7 5B		01/01/2024	Direct															(3,806)	12/20/2046
61748H-UF-6	Morgan Stanley Mortgage Loan T MSM 2006-1AR 1A1		01/01/2024	Direct							15,495		15,495							02/25/2036
61758L-AD-1	Morgan Stanley Mortgage Re-REM MSRR 2009-R1A 2A1B		01/01/2024	Direct							(38,621)		(7,932)	(30,689)						02/26/2036
61761P-AQ-8	Morgan Stanley Reremic Trust MSRR 2013-R1 4B2		01/01/2024	Direct							(103,192)		(103,192)							12/26/2036
61762B-BA-2	Morgan Stanley Reremic Trust MSRR 2013-R3 4B1		01/01/2024	Direct															225	12/26/2036
61762U-AW-3	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 4B2		01/01/2024	Direct							(45,600)		(45,600)							09/26/2036
61762U-BD-4	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 5B2		01/01/2024	Direct															12,104	09/26/2036
61762U-CA-9	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 8B2		01/01/2024	Direct							16,993		16,993							09/26/2036
61763G-EN-9	Morgan Stanley Resecuritizatio MSRR 2013-R10 2B1		01/01/2024	Direct															67	01/26/2051
61764G-AK-8	Morgan Stanley Resecuritizatio MSRR 2014-R7 AX		01/01/2024	Direct															66,809	01/26/2051
65535V-HQ-4	Nomura Asset Acceptance Corp A NAA 2005-AP1 1B1		01/01/2024	Direct															4,266	02/25/2035
65537K-AZ-3	Nomura Home Equity Loan Inc Ho NHELI 2007-1 1M1		01/01/2024	Direct						3,648	(3,648)									02/25/2037

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
65540H-AX-0	Nomura Resecuritization Trust NMRR 2014-5R 2A11		01/01/2024	Direct							4,192		4,192							12/26/2036
69121E-AG-3	Ownit Mortgage Loan Trust Seri OWNIT 2006-5 M1		01/01/2024	Direct						4,216	(4,216)									07/25/2037
74927X-AE-2	RBSGC Mortgage Loan Trust 2007 RBSGC 2007-B 1A5		01/01/2024	Direct							(15,568)		(16,369)	801						01/25/2037
74958T-AB-9	RFMSI Series 2007-SA3 Trust RFMSI 2007-SA3 2A1		01/01/2024	Direct															175	07/27/2037
749691-BN-0	RPMLT 2014-1 RPMLT 2014-1 B3K		01/01/2024	Direct															7,392	10/25/2054
749691-BP-5	RPMLT 2014-1 RPMLT 2014-1 B3L		01/01/2024	Direct															6,531	10/25/2054
75114H-AJ-6	RALI Series 2006-Q05 Trust RALI 2006-Q05 3A3		01/01/2024	Direct															1,169	05/25/2046
75114H-AL-1	RALI Series 2006-Q05 Trust RALI 2006-Q05 3A5		01/01/2024	Direct															241	05/25/2046
751150-AB-9	RALI Series 2006-Q07 Trust RALI 2006-Q07 1A2		01/01/2024	Direct															159	09/25/2046
751150-AE-3	RALI Series 2006-Q07 Trust RALI 2006-Q07 2A2		01/01/2024	Direct															586	09/25/2046
75115F-AB-6	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A1B		01/01/2024	Direct															67,233	10/25/2046
75115F-AR-1	RALI Series 2006-Q08 Trust RALI 2006-Q08 1A4B		01/01/2024	Direct															110	10/25/2046
761118-WP-9	RALI Series 2006-Q03 Trust RALI 2006-Q03 A1		01/01/2024	Direct							243,474		243,474							04/25/2046
761118-WR-5	RALI Series 2006-Q03 Trust RALI 2006-Q03 A3		01/01/2024	Direct							134,154		134,154							04/25/2046
761119-AQ-9	Residential Asset Securitizati RAST 2006-A8 3A2		01/01/2024	Direct															10,818	08/25/2036
76113F-AZ-3	Residential Asset Securitizati RAST 2006-A6 2A10		01/01/2024	Direct															42	07/25/2036
76113N-AP-8	Residential Asset Securitizati RAST 2006-A7CB 3A1		01/01/2024	Direct							14,083		14,083							07/25/2036
76114B-AJ-7	Residential Asset Securitizati RAST 2006-A14C 2A5		01/01/2024	Direct															252	12/25/2036
81375W-BP-0	Securitized Asset Backed Recei SABR 2004-OP2 M2		01/01/2024	Direct							(39,991)		(39,991)							08/25/2034
81743P-BD-7	Sequoia Mortgage Trust 2003-3 SEMT 2003-3 B3		01/01/2024	Direct															358	07/20/2033
863579-P9-3	Structured Adjustable Rate Mor SARM 2006-1 5A2		01/01/2024	Direct															79	02/25/2036
86359D-KR-7	Lehman XS Trust Series 2005-1 LXS 2005-1 3A2A		01/01/2024	Direct															57	07/25/2035
86359L-TA-7	Structured Asset Mortgage Inve SAMI 2006-AR1 1A1		01/01/2024	Direct															124	02/25/2036
86361X-AA-7	Structured Asset Mortgage Inve SAMI 2006-AR8 A1BG		01/01/2024	Direct															1	10/25/2036
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1		01/01/2024	Direct							20,152		20,152							07/25/2036
881561-F2-5	Terwin Mortgage Trust Series T TMTS 2005-18AL A2		01/01/2024	Direct															85	01/25/2037
881561-WT-7	Terwin Mortgage Trust 2005-9HG TMTS 2005-9HGS M2		01/01/2024	Direct															182,505	08/25/2035
88156E-AA-4	Terwin Mortgage Trust 2006-17H TMTS 2006-17HE A2A		01/01/2024	Direct															3,133	01/25/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
89177E-AE-9	Towd Point Mortgage Trust 2019 TPMT 2019-HY1 B1		01/01/2024	Direct															5,166	10/25/2048
92922F-CA-4	WaMu Mortgage Pass-Through Cer WAMU 2003-AR9 1B3		01/01/2024	Direct															30	09/25/2033
92925V-AN-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY1 4A2		01/01/2024	Direct															6,128	02/25/2037
92927X-AB-0	WaMu Mortgage Pass-Through Cer WAMU 2007-HY6 1A2		01/01/2024	Direct															367	06/25/2037
93363B-AC-5	WaMu Mortgage Pass-Through Cer WAMU 2006-AR6 1A3		01/01/2024	Direct															237	08/25/2036
93363P-AH-3	WaMu Mortgage Pass-Through Cer WAMU 2006-AR14 2A1		01/01/2024	Direct							(4,624)		(4,624)							11/25/2036
93363T-AB-8	WaMu Mortgage Pass-Through Cer WAMU 2006-AR11 2A		01/01/2024	Direct															(15,100)	09/25/2046
939346-AD-4	Washington Mutual Mortgage Pas WMALT 2006-AR9 CA1C		01/01/2024	Direct															54	11/25/2046
939355-AG-8	Washington Mutual Mortgage Pas WMALT 2007-OA3 CA1C		01/01/2024	Direct															257	02/25/2047
93935A-AG-7	Washington Mutual Mortgage Pas WMALT 2006-AR5 5A1B		01/01/2024	Direct															12,889	06/25/2046
93935L-AG-3	Washington Mutual Mortgage Pas WMALT 2006-AR8 CA1C		01/01/2024	Direct															1,067	10/25/2046
93935N-AD-6	Washington Mutual Mortgage Pas WMALT 2007-OA1 CA1C		01/01/2024	Direct															1,955	12/25/2046
93935Q-AC-1	Washington Mutual Mortgage Pas WMALT 2007-OA2 CA1B		01/01/2024	Direct															386	01/25/2047
93936M-AB-1	Washington Mutual Mortgage Pas WMALT 2007-OA4 A1B		01/01/2024	Direct															4,856	04/25/2047
94984N-AA-0	Wells Fargo Mortgage Backed Se WFMBS 2006-AR16 A1		01/01/2024	Direct							(12,602)	(30,616)	18,014							10/25/2036
BCC03P-FU-9	Provident Home Equity Loan Tru PBHET 2000-2 X2		01/01/2024	Direct							35		35							08/25/2031
BCC0BB-UT-7	ACE Securities Corp Manufactur ACE 2003-MH1X B2		01/01/2024	Direct							(2,501)		(2,501)							08/15/2030
12633P-DP-6	HEATN 2005-4 C2 HEATN 2005-4 C2	D	01/01/2024	Direct															(12,104)	11/27/2035
000000-00-0	Micron Semiconductor Products SK Hynix Inc (Lenovo) ABS Loan		01/01/2024	Direct															348,289	03/30/2024
000000-00-0	SK Hynix Inc SK Hynix Inc ABS Loan		01/01/2024	Direct															358,653	05/11/2024
000000-00-0	Intel Corp Intel SBLC ABS Loan		01/01/2024	Direct															674,466	05/22/2024
000000-00-0	Advanced Micro Devices Inc Advanced Micro Devices SBLC AB		01/01/2024	Direct															140,095	05/22/2024
000000-00-0	Samsung Semiconductor Europe L Samsung Semiconductor Europe		01/01/2024	Direct															182,124	06/15/2024
000000-00-0	Samsung Semiconductor Inc Samsung Semiconductor Inc		01/01/2024	Direct															194,444	06/15/2024
000000-00-0	Micron Semiconductor Products Micron Semiconductor Products,		01/01/2024	Direct															48,244	06/30/2024
000000-00-0	KIOXIA Singapore Pte Ltd KIOXIA Singapore Pte Ltd		01/01/2024	Direct															24,517	07/15/2024
000000-00-0	KIOXIA America, Inc. KIOXIA America Inc		01/01/2024	Direct															42,029	07/15/2024
000000-00-0	KIOXIA Europe GmbH KIOXIA Europe GmbH		01/01/2024	Direct															49,559	07/15/2024
000000-00-0	Micron Semiconductor Products Micron Semiconductor Products		01/01/2024	Direct															99,403	09/19/2024
000000-00-0	Seagate Technology LLC Seagate Technology LLC		01/01/2024	Direct															91,127	09/30/2024

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
000000-00-0	Toshiba Electronic Components Toshiba Electronic Components		01/01/2024	Direct															4,717	10/01/2024
000000-00-0	Toshiba Electronics Europe Gmb Toshiba Electronics Europe Gmb		01/01/2024	Direct															4,341	10/01/2024
000000-00-0	Toshiba America Electronic Com Toshiba America Electronic Com		01/01/2024	Direct															43,941	10/24/2024
000000-00-0	Kingston Technology Co Inc Kingston Technology Company, I		01/01/2024	Direct															6,142	11/15/2024
000000-00-0	Micron Semiconductor Products Micron Semiconductor Products		01/01/2024	Direct															644	12/15/2024
000000-00-0	Micron Semiconductor Products Micron Semiconductor Products		01/01/2024	Direct															99,091	12/31/2024
000000-00-0	SK Hynix Inc SK Hynix Inc		01/01/2024	Direct															21,689	01/31/2025
000000-00-0	Samsung Electronics Singapore Samsung Electronics Singapore		01/01/2024	Direct															2,601	02/15/2025
000000-00-0	Toshiba Electronic Components Toshiba America Electronic Com		01/01/2024	Direct															3,267	07/31/2025
000000-00-0	Advanced Micro Devices Inc Advanced Micro Devices, Inc SB		01/01/2024	Direct															34,273	09/30/2054
000000-00-0	Kingston Technologies Inc Kingston Technology Company, I		01/01/2024	Direct															1,870	12/31/2054
000366-AA-2	AASET 2017-1 Trust AASET 2017-1A A		01/01/2024	Direct															2,458	05/16/2042
055328-AE-8	BCC Middle Market CLO 2018-1 L BCMM 2018-1A B		01/01/2024	Direct							(38,761)		(38,761)							10/20/2030
14855J-AB-1	Castlelake Aircraft Securitiza CLAST 2016-1 A		01/01/2024	Direct															2,800	08/15/2041
194267-AN-0	College Loan Corp Trust I COLLE 2007-1 B3		01/01/2024	Direct															(9,524)	01/25/2047
20633K-A#-5	Concord Music Royalties LLC Y		01/01/2024	Direct															413,375	10/20/2073
20633K-A@-7	Concord Music Royalties LLC X		01/01/2024	Direct															180,243	10/20/2073
33830J-AA-3	Five Guys Funding LLC GUYS 2017-1A A2		01/01/2024	Direct							(156,291)		(156,291)							07/25/2047
38176K-AG-8	Golub Capital Partners Clo 42M GOCAP 2019-42A C1		01/01/2024	Direct							(89,646)		(89,646)						927,324	04/20/2031
56847Q-AA-9	Mariner Finance Issuance Trust MFIT 2022-AA A		01/01/2024	Direct															59,867	10/20/2037
59010R-AA-2	Merlin Aviation Holdings DAC MRLN 2016-1 A		01/01/2024	Direct															4,282	12/15/2032
78443D-AH-5	SLM Private Credit Student Loa SLMA 2007-A C1		01/01/2024	Direct															(64,642)	12/16/2041
85236K-AA-0	Stack Infrastructure Issuer LL SIDC 2019-1A A2		01/01/2024	Direct															(3,000)	02/25/2044
918286-AC-9	VSE 2018-A VOI Mortgage LLC VSTNA 2018-A C		01/01/2024	Direct															2,246	02/20/2036
000000-00-0	Samsung Electronics Singapore Samsung Electronics Singapore	C	01/01/2024	Direct															98,067	06/15/2024
000000-00-0	Aqueduct European CLO 2-2017 D AQUE 2017-2X B2	B	01/01/2024	Direct															601	10/15/2030
000000-00-0	Richmond Park CLO 1 DAC RPARK 1A B1R	B	01/01/2024	Direct															676	07/14/2031
000000-00-0	Dryden 62 Euro CLO 2017 DAC DRYD 2017-62X D	B	01/01/2024	Direct															7,152	07/15/2031
03331J-AL-6	Anchorage Capital CLO 2018-10 ANCHC 2018-10A C	D	01/01/2024	Direct							(25,678)		(25,678)							10/15/2031
03665Y-AG-0	Antares CLO 2019-2 LTD ANTR 2019-2A C	D	01/01/2024	Direct							(7,027)		(7,027)						7,113	01/23/2032
04019D-AG-7	Ares LXI CLO Ltd ARES 2021-61A D	D	01/01/2024	Direct															68,857	10/20/2034
05072L-AE-5	Audax Senior Debt CLO III LLC AUDAX 2020-1A C	D	01/01/2024	Direct							(23,937)		(23,937)						18,104	01/20/2030
05072L-AG-0	Audax Senior Debt CLO III LLC AUDAX 2020-1A D	D	01/01/2024	Direct							(28,787)		(28,787)							01/20/2030
06762C-AW-8	Barings Clo Ltd 2020-IIII BABSN 2020-2A DR	D	01/01/2024	Direct															2,064	10/15/2033
10805Y-AC-5	Bridge Street CLO I Ltd BRDGS 2020-1A A2	D	01/01/2024	Direct															(203)	01/20/2034

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12551R-AE-8	CIFC Funding 2018-I Ltd CIFC 2018-1A C	D	01/01/2024	Direct							(33,529)		(33,529)							04/18/2031
143111-AG-7	Carlyle US CLO 2022-3 Ltd CGMS 2022-3A D	D	01/01/2024	Direct															32,956	07/20/2035
14311N-AL-8	Carlyle Global Market Strategi CGMS 2015-4A A1R	D	01/01/2024	Direct															61,506	07/20/2032
15673N-AG-8	Cerberus Loan Funding XXII LP CERB 2018-1A C	D	01/01/2024	Direct							(283,300)		(283,300)							04/15/2030
29001L-AQ-4	Elmwood CLO II Ltd ELMW2 2019-2A CR	D	01/01/2024	Direct							(60,662)		(60,662)							04/20/2034
34961P-AJ-9	Fortress Credit BSL V Ltd FCBSL 2017-2A D	D	01/01/2024	Direct							(8,978)		(8,978)							07/11/2030
34961X-AA-1	Fortress Credit Opportunities FCO 2018-11A E	D	01/01/2024	Direct															34,191	04/15/2031
34962D-AJ-5	Fortress Credit BSL VIII Ltd FCBSL 2019-2A D	D	01/01/2024	Direct							(4,652)		(4,652)							10/20/2032
38174B-AN-5	Golub Capital Partners CLO 22B GOCAP 2015-22A BR	D	01/01/2024	Direct															345,613	01/20/2031
38174B-AQ-8	Golub Capital Partners CLO 22B GOCAP 2015-22A CR	D	01/01/2024	Direct							(7,724)		(7,724)						15,272	01/20/2031
38175D-AE-0	Golub Capital Partners Clo 38M GOCAP 2018-38A C	D	01/01/2024	Direct							(72,982)		(72,982)							07/20/2030
38175N-AE-8	Golub Capital Partners Clo 25M GOCAP 2015-25A CR	D	01/01/2024	Direct							(32,702)		(32,702)							05/05/2030
38176K-AE-3	Golub Capital Partners Clo 42M GOCAP 2019-42A B	D	01/01/2024	Direct															266,027	04/20/2031
48661N-AG-3	Rad CLO 6 Ltd RAD 2019-6A C	D	01/01/2024	Direct							(18,581)		(18,581)							01/20/2033
55820C-AJ-4	Madison Park Funding XXIX LTD MDPK 2018-29A C	D	01/01/2024	Direct															9,247	10/18/2030
67107F-BJ-5	OZLM VIII Ltd OZLM 2014-8A CRR	D	01/01/2024	Direct							(47,979)		(47,979)							10/17/2029
67108B-BC-8	OZLM Funding II Ltd OZLMF 2012-2A BR2	D	01/01/2024	Direct															32,217	07/30/2031
67112A-AE-1	OZLM XXI Ltd OZLM 2017-21A B	D	01/01/2024	Direct							(29,875)		(29,875)							01/20/2031
69688M-AG-0	Palmer Square CLO 2018-2 Ltd PLMRS 2018-2A B	D	01/01/2024	Direct							(48,429)		(48,429)							07/16/2031
70017W-AJ-2	Park Avenue Institutional Advi PAIA 2019-1A C	D	01/01/2024	Direct															(51)	05/15/2032
83004L-AE-5	610 Funding CLO 2 Ltd SIX10 2016-2RA A2RA	D	01/01/2024	Direct															(37)	01/20/2034
87244C-AN-6	TIAA Churchill Middle Market C CHMML 2016-1A CR	D	01/01/2024	Direct							(24,950)		(24,950)							10/20/2030
87249A-AE-5	TICP CLO IX Ltd TICP 2017-9A C	D	01/01/2024	Direct							(13,826)		(13,826)							01/20/2031
88606W-AA-0	Thunderbolt Aircraft Lease Ltd TBOLT 2017-A A	D	01/01/2024	Direct															11,491	05/17/2032
92918U-AE-1	Voya CLO 2022-1 Ltd VOYA 2022-1A B	D	01/01/2024	Direct							(676)		(676)							04/20/2035
98887Y-AE-7	Zais Clo 11 Ltd ZAIS 2018-11A B	D	01/01/2024	Direct							(61,434)		(61,434)							01/20/2032
BCC2F4-WC-0	Carlyle Global Market Strategi CGMSE 2015-3A A2AR	B	01/01/2024	Direct															15,754	07/15/2030
BCC2G6-1M-6	Harvest CLO XIX DAC HARVT 19A B2E	B	01/01/2024	Direct															2,566	04/14/2031
	Ares European CLO XIV DAC ARESE 14A D	B	01/01/2024	Direct															305	10/21/2033
G0457C-AH-7	Ares European CLO XIV DAC ARESE 14A C	B	01/01/2024	Direct															3,204	10/21/2033
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						19,689,244,341	20,304,771,787	19,682,482,362	19,175,574,741	1,112,862	96,596,928	158,959	97,550,831	(31,021,487)	19,809,485,161	11,445,222	(121,785,826)	(110,340,604)	784,672,683	XXX
020002-AU-5	Allstate Corp/The Junior Subordinated 6.500% 05/15/57		06/26/2024	ALRE - DFL Trust AAM		4,691,256	4,645,000	4,524,920	4,522,321		(259)		(259)		4,522,062		169,195	169,195	186,187	05/15/2057
125896-BV-1	CMS Energy Corp Junior Subordinated 3.750% 12/01/50		12/19/2024	Various		3,496,226	4,000,000	4,000,000	4,000,000						4,000,000		(503,774)	(503,774)	137,083	12/01/2050
29379V-BN-2	Enterprise Products Operating Junior Subordinated 5.250% 08/16/77		06/26/2024	ALRE - DFL Trust AAM		17,744,275	18,500,000	18,803,463	18,706,660		(25,823)		(25,823)		18,680,837		(936,562)	(936,562)	839,052	08/16/2077
29379V-BR-3	Enterprise Products Operating Junior Subordinated 5.375% 02/15/78		06/26/2024	ALRE - DFL Trust AAM		4,668,750	5,000,000	5,050,750	5,033,444		(3,609)		(3,609)		5,029,835		(361,085)	(361,085)	232,917	02/15/2078
744320-AN-2	Prudential Financial Inc Junior Subordinated 8.631% 03/15/44		03/15/2024	Call 100.0000		3,050,000	3,050,000	3,184,819	3,056,478		(6,478)		(6,478)		3,050,000				79,300	03/15/2044

SCHEDULE D - PART 4

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										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
949746-NL-1	Wells Fargo & Co Junior Subordinated 5.950% 12/01/86		08/29/2024	STAR Non-Modco FWH		6,762,097	6,500,000	7,978,490	7,967,334		(2,446)		(2,446)		7,964,888		(1,202,792)	(1,202,792)	272,874	12/01/2086
064159-VJ-2	Bank of Nova Scotia/The Junior Subordinated 4.900% 06/04/24	A	05/02/2024	Various		34,820,000	36,000,000	32,903,750	32,905,410		154		154		32,905,564		1,914,436	1,914,436	487,822	06/04/2124
05565Q-DU-9	BP Capital Markets PLC Subordinated 4.375% Perpet.	D	06/14/2024	Various		17,359,156	18,000,000	18,000,000	18,000,000						18,000,000		(640,844)	(640,844)	843,131	01/01/9999
06326B-AA-7	Bank Leumi Le-Israel BM Subordinated 3.275% 01/29/31	D	09/06/2024	Various		17,930,639	19,000,000	19,082,469	19,041,335		(13,469)		(13,469)		19,027,866		(1,097,227)	(1,097,227)	690,148	01/29/2031
225313-AL-9	Credit Agricole SA Junior Subordinated 8.538% Perpet.	D	09/23/2024	Various		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				343,750	01/01/9999
62878W-AA-6	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet.	D	07/16/2024	Various		12,551,563	13,000,000	12,572,973	12,573,092		184		184		12,573,276		(21,713)	(21,713)	198,125	01/01/9999
62879N-AA-5	NBK Tier 1 Ltd Junior Subordinated 3.625% Perpet.	D	09/05/2024	Various		15,134,990	16,000,000	16,001,864	16,000,943		921		921		16,001,864		(866,874)	(866,874)	598,454	01/01/9999
86564C-AC-4	Sumitomo Life Insurance Co Subordinated 3.375% 04/15/81	D	03/21/2024	Goldman Sachs		3,437,600	4,000,000	3,280,000	3,283,764		708		708		3,284,472		153,128	153,128	60,000	04/15/2081
G54404-AU-5	Legal & General Group PLC Junior Subordinated 5.625% Perpet.	B	08/09/2024	AADE BLIC Modco AAM		9,752,127	10,831,613	7,972,924	9,026,998					(1,054,074)	9,026,308	1,053,384	725,819	1,779,203	536,124	01/01/9999
M7301Z-AA-7	NBK Tier 1 Financing 2 Ltd Junior Subordinated 4.500% Perpet.	D	09/04/2024	MORGAN STANLEY & CO. INTERNATI		4,410,000	4,500,000	4,730,400	4,595,038		135,362		135,362		4,730,400		(320,400)	(320,400)	156,938	01/01/9999
1309999999. Subtotal - Bonds - Hybrid Securities						160,808,679	168,026,613	163,086,822	163,712,817		85,245		85,245	(1,054,074)	163,797,372	1,053,384	(2,988,693)	(1,935,309)	5,661,905	XXX
000000-00-0	Aqua AssetCo Borrower Trust D A2 7.050% 12/17/44		12/17/2024	Paydown		2,285,883	2,285,883	2,285,883	2,285,883						2,285,883				146,596	12/17/2044
000000-00-0	Aqua AssetCo Borrower Trust D B 7.550% 12/17/44		12/17/2024	Paydown		1,316,477	1,316,477	1,316,477	1,316,477						1,316,477				90,506	12/17/2044
000000-00-0	Aqua AssetCo Borrower Trust D C 9.400% 12/17/44		12/17/2024	Paydown		789,886	789,886	789,886	789,886						789,886				67,772	12/17/2044
037980-AF-6	Aqua AssetCo Borrower Trust 20 AQUAGR 6.508% 12/17/50		11/18/2024	Paydown		2,338,631	2,338,631	2,324,756	2,340,595		(1,964)		(1,964)		2,338,631				137,695	12/17/2050
037980-AF-6	Aqua AssetCo Borrower Trust 20 AQUAGR 6.508% 12/17/50		12/17/2024	Various		47,716,308	47,661,369	47,378,607	47,701,398		14,911		14,911		47,716,308				3,343,053	12/17/2050
037980-AG-4	Aqua AssetCo Borrower Trust 20 AQUAGR 7.506% 12/17/50		12/17/2024	Paydown		1,220,765	1,220,765	1,211,329	1,212,511		8,254		8,254		1,220,765				82,899	12/17/2050
037980-AG-4	Aqua AssetCo Borrower Trust 20 AQUAGR 7.506% 12/17/50		12/17/2024	Various		24,741,426	24,879,235	24,686,926	24,711,010		30,416		30,416		24,741,426				2,012,680	12/17/2050
037980-AH-2	Aqua AssetCo Borrower Trust 20 AQUAGR 8.756% 12/17/50		12/17/2024	Paydown		1,473,337	1,473,337	1,367,432	1,375,525		97,812		97,812		1,473,337				116,712	12/17/2050
037980-AH-2	Aqua AssetCo Borrower Trust 20 AQUAGR 8.756% 12/17/50		12/17/2024	Various		28,256,803	30,026,663	27,868,311	28,033,244		223,560		223,560		28,256,803				2,833,623	12/17/2050
000338-AA-7	A-A FCI II Holdings LLC AAFCII 0.500% 12/31/57		09/26/2024	Redemption 100.0000		2,025,152	2,025,152	2,031,327	2,031,057		(5,905)		(5,905)		2,025,152				(126,211)	12/31/2057
000338-AA-7	A-A FCI II Holdings LLC AAFCII 0.500% 12/31/57		09/27/2024	AARE Surplus AAM		95,408,645	105,199,329	105,520,132	105,506,089		(6,369)		(6,369)		105,499,720		(10,091,074)	(10,091,074)	476,339	12/31/2057
00043*-AA-7	AA Warehouse 21-A 6.328% 08/08/36		11/12/2024	Various		64,768,000	64,768,000	64,608,165	59,188,999		104,786		104,786		64,768,000				1,964,259	08/08/2036
00043*-AB-5	AA Warehouse 21A 6.478% 08/08/36		11/12/2024	Various		9,504,000	9,504,000	9,504,000	8,711,667		(10,948)		(10,948)		9,504,000				291,835	08/08/2036
00196#-AA-8	AOP Finance Partners LP AOP 6.893% 03/31/41		11/13/2024	Paydown		58,735,062	58,735,062	58,735,062	55,338,537		63,585		63,585		58,735,062				4,200,270	03/31/2041
00196#-AB-6	AOP Finance Partners LP AOP 7.893% 03/31/41		03/27/2024	Paydown		10,919,982	10,919,982	10,919,982	10,184,496		14,293		14,293		10,919,982				235,699	03/31/2041
00229*-AA-3	AP TUNDRA HOLDINGS LLC AP TUNDRA HOLDIN 4.750% 02/15/42		08/15/2024	Paydown		32,721,094	32,721,094	32,609,617	32,697,374		23,720		23,720		32,721,094				1,313,487	02/15/2042
00233*-AA-7	AP MAIA HOLDINGS I LLC A 5.500% 07/28/47		08/12/2024	Paydown		456,816	456,816	429,338	464,804		(3,156)		(3,156)	(37,359)	456,816	32,527		32,527	25,125	07/28/2047
00238#-AA-8	AP Hermes Holdings I LLC 1 6.250% 07/25/48		07/25/2024	Paydown		1,176,657	1,176,657	1,207,696	1,197,711					9,985	1,176,657	(31,038)		(31,038)	73,541	07/25/2048
00238*-AA-2	AP Sunrise LLC A 6.000% 05/31/48		05/31/2024	Paydown		3,768,562	3,768,562	3,757,975	(4,441,787)		(80,052)		(80,052)	157,388	3,768,562	47,794		47,794	224,109	05/31/2048

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
00240#-AA-4	AP Fides HOLDINGS I LLC AP Fides I A-1 6% 30 Nov 48 6.000% 11/30/48		11/30/2024	Paydown		1,733,326	1,733,326	1,772,541	1,810,755					(38,214)	1,733,326	(39,215)		(39,215)	104,000	11/30/2048
00455*-AA-8	Ace Credit Fund LP ACE J59738 5.420% 04/01/69		12/06/2024	Direct		119,044,401	119,044,401	119,044,401	119,044,401						119,044,401				7,025,740	04/01/2069
00455*-AB-6	Ace Credit Fund LP ACE J59738 5.460% 07/18/68		12/06/2024	Direct		88,364,101	88,364,101	89,769,572	89,745,740		(7,877)		(7,877)		89,737,864		(1,373,763)	(1,373,763)	5,240,303	07/18/2068
03744@-AA-1	AP Moon Holdings LLC A 6.000% 06/30/49		07/19/2024	Paydown		4,020,186	4,020,186	4,020,186							4,020,186				133	06/30/2049
037980-AA-7	Aqua Assetco Finance Trust 202 AAFT 2022-A A 5.772% 07/21/46		12/01/2024	Paydown		12,266,160	12,266,160	12,106,206	12,117,307		148,853		148,853		12,266,160				371,457	07/21/2046
037980-AF-6	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - A2 - Senior 6.508% 12/17/50		12/18/2024	Paydown		2,004,957	2,004,957	2,007,269			(2,311)		(2,311)		2,004,957				8,367	12/17/2050
037980-AG-4	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - B - Mezz 7.506% 12/17/50		12/18/2024	Paydown		1,046,588	1,046,588	1,040,791			5,797		5,797		1,046,588				5,291	12/17/2050
037980-AH-2	Aqua AssetCo Borrower Trust 20 Aqua ABS Debt - C - Junior Mez 8.756% 12/17/50		12/18/2024	Paydown		1,263,123	1,263,123	1,188,671			74,452		74,452		1,263,123				7,449	12/17/2050
03837F-AB-5	Aqua AssetCo Borrower Trust E A2 6.356% 06/01/46		12/17/2024	Paydown		3,983,055	3,983,055	3,953,843	3,954,972		28,083		28,083		3,983,055				206,801	06/01/2046
03837F-AC-3	Aqua AssetCo Borrower Trust E B 7.355% 06/01/46		12/17/2024	Paydown		2,242,535	2,242,535	2,221,419	2,222,190		20,346		20,346		2,242,535				134,740	06/01/2046
03837F-AD-1	Aqua AssetCo Borrower Trust E C 8.605% 06/01/46		12/17/2024	Paydown		2,175,274	2,175,274	2,149,126	2,150,030		25,244		25,244		2,175,274				152,910	06/01/2046
03837L-AB-2	Aqua Intermediate, Inc. Aqua OpCo Debt (G2) 9.810% 07/29/29		09/30/2024	Redemption 100.0000		843,750	843,750	829,257	830,853		12,897		12,897		843,750				41,898	07/29/2029
04940J-AD-5	Atlas Securitized Products Fun A1 8.587% 02/08/63		02/08/2024	PRIVATE		99,975,000	100,000,000	100,000,000	100,000,000						100,000,000	(25,000)		(25,000)	1,695,605	02/08/2063
04940K-AC-4	Atlas Securitized Products Fun A1 8.837% 02/08/63		02/08/2024	PRIVATE		99,975,000	100,000,000	100,000,000	100,000,000						100,000,000	(25,000)		(25,000)	1,695,605	02/08/2063
04941*-AA-2	Atlas Securitized Products Fun ATLAS Funding 1 A1A 5.832% 07/17/65		12/13/2024	Redemption 100.0000		767,463,839	767,463,839	757,240,492			10,223,347		10,223,347		767,463,839				10,637,052	07/17/2065
04941*-AB-0	Atlas Securitized Products Fun ATLAS Funding 1 A2A 6.366% 07/17/65		12/13/2024	Redemption 100.0000		375,567,411	375,567,411	374,975,915			591,496		591,496		375,567,411				5,579,757	07/17/2065
04941*-AC-8	Atlas Securitized Products Fun ATLAS Funding 1 A1B 5.866% 07/17/65		12/13/2024	Redemption 100.0000		767,463,839	767,463,839	763,775,221			3,688,619		3,688,619		767,463,839				10,637,226	07/17/2065
04941*-AD-6	Atlas Securitized Products Fun ATLAS Funding 1 A2B 6.366% 07/17/65		12/13/2024	Redemption 100.0000		375,567,411	375,567,411	373,856,801			1,710,610		1,710,610		375,567,411				5,582,975	07/17/2065
257812-AA-5	Donlen Fleet Lease Funding 2 L Donlen Fleet Leasing DFLF II 7.511% 03/31/36		07/30/2024	Redemption 100.0000		12,750,000	12,750,000	12,750,000	12,749,306		694		694		12,750,000				546,931	03/31/2036
257812-AB-3	Donlen Fleet Lease Funding 2 L Donlen Fleet Leasing DFLF II 9.797% 03/31/36		07/30/2024	Redemption 100.0000		4,250,000	4,250,000	4,250,000	4,249,683		317		317		4,250,000				210,348	03/31/2036
28655*-AA-7	Eliant Invest Holding LP B 7.024% 12/15/41		12/31/2024	Various		224,314,005	224,314,005	224,314,005	77,880,607		(50)		(50)		224,314,005				5,914,297	12/15/2041
28655*-AA-7	Eliant Invest Holding LP B 7.024% 12/15/41		03/28/2024	AMH - AmerUs Group Co.		141,285,820	141,074,208	141,074,208	141,074,318		(5)		(5)		141,074,313		211,507	211,507	3,479,670	12/15/2041
28655*-AB-5	Eliant Invest Holding LP C 7.774% 12/15/41		12/31/2024	Various		115,734,747	115,734,747	115,734,747	60,717,260		(47)		(47)		115,734,747				2,826,259	12/15/2041
28655*-AB-5	Eliant Invest Holding LP C 7.774% 12/15/41		03/28/2024	AMH - AmerUs Group Co.		52,676,060	52,597,164	52,597,164	52,597,209		(2)		(2)		52,597,207		78,853	78,853	1,822,243	12/15/2041
28924A-AB-7	Elm 2020-4 Trust MDCP 2020-4A A2 2.286% 10/20/29		07/20/2024	Paydown		2,436,303	2,436,303	2,436,296	2,436,245		57		57		2,436,303				14,291	10/20/2029
28924A-AB-7	Elm 2020-4 Trust MDCP 2020-4A A2 2.286% 10/20/29		08/07/2024	MMTL Modco AAM		3,314,344	3,469,752	3,469,743	3,469,670		25		25		3,469,696		(155,352)	(155,352)	50,015	10/20/2029
31745#-AA-9	FCI Fund FCI 19-1 FCI 2019-1 NOTE 5.750% 10/22/29		12/09/2024	Paydown		62,174,494	62,174,494	62,174,494	62,174,494						62,174,494				2,319,816	10/22/2029
35632U-AD-7	Donlen LLC Donlen OpCo Debt - Tranche B 7.707% 12/31/33		12/31/2024	Various		5,212,482	5,212,482	5,209,460	5,209,867		2,615		2,615		5,212,482				259,881	12/31/2033
408203-AA-5	Hamlet Securitization Trust 20 HMLET 2020-CRE1 A 2.295% 10/18/52		12/18/2024	Paydown		46,860,322	46,860,322	46,860,322	46,860,322						46,860,322				560,019	10/18/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55292R-AA-9	MAPS 2021-1 Trust MAPSL 2021-1A A 2.521% 06/15/46		12/15/2024	Paydown		840,400	840,400	840,372	840,382		18		18		840,400				11,461	06/15/2046
55292R-AB-7	MAPS 2021-1 Trust MAPSL 2021-1A B 3.425% 06/15/46		12/15/2024	Paydown		1,607,716	1,607,716	1,607,683	1,607,678		39		39		1,607,716				28,427	06/15/2046
64035G-AB-5	Nelnet Student Loan Trust 2021 NSLT 2021-CA AFX 1.320% 04/20/62		12/20/2024	Paydown		1,582,825	1,582,825	1,423,553	1,445,064		137,761		137,761		1,582,825				10,976	04/20/2062
69291V-AA-2	PK Alift Loan Funding 3 LP PKAIR 2024-1 AF 6.097% 09/15/39		12/16/2024	Paydown		6,928,113	6,928,113	6,928,113							6,928,113				162,159	09/15/2039
69291V-AB-0	PK Alift Loan Funding 3 LP PKAIR 2024-1 A1 5.842% 09/15/39		12/15/2024	Paydown		2,504,817	2,504,817	2,504,789			29		29		2,504,817				46,227	09/15/2039
69291V-AC-8	PK Alift Loan Funding 3 LP PKAIR 2024-1 B 6.227% 09/15/39		12/15/2024	Paydown		3,784,010	3,784,010	3,783,927			83		83		3,784,010				76,934	09/15/2039
69291V-AD-6	PK Alift Loan Funding 3 LP PKAIR 2024-1 C 6.550% 09/15/39		12/15/2024	Paydown		8,872,851	8,872,851	8,872,819			32		32		8,872,851				189,754	09/15/2039
69291V-AE-4	PK Alift Loan Funding 3 LP PKAIR 2024-1 D 7.492% 09/15/39		12/15/2024	Paydown		4,079,150	4,079,150	4,079,081			69		69		4,079,150				99,783	09/15/2039
69346Y-A*-4	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-R 6.129% 01/20/35		12/20/2024	Various		29,003,142	29,003,142	28,825,911	28,846,531		156,611		156,611		29,003,142				1,191,012	01/20/2035
69346Y-A@-2	Pk Airfinance Paf 20 PK AIRFINANCE 2020 A-F 6.129% 01/20/35		12/20/2024	Paydown		84,843,636	84,843,636	84,613,294	84,686,868		156,769		156,769		84,843,636				3,484,098	01/20/2035
69346Y-AT-0	Pk Airfinance Paf 20 PK AIRFINANCE 2020 B-E 4.719% 01/20/35		10/21/2024	Paydown		22,941,075	22,941,075	25,826,611	23,412,769		3,478		3,478	2,417,227	22,941,075	(2,892,399)		(2,892,399)	1,259,565	01/20/2035
69346Y-AV-5	Pk Airfinance Paf 20 PK AIRFINANCE 2020 C-E 5.119% 01/20/35		10/21/2024	Paydown		64,652,028	64,652,028	72,766,621	65,971,764		19,040		19,040	6,812,519	64,652,028	(8,151,294)		(8,151,294)	3,813,214	01/20/2035
69346Y-AW-3	Pk Airfinance Paf 20 PK AIRFINANCE 2020 D-E 6.469% 01/20/35		10/21/2024	Paydown		88,114,585	88,114,585	99,144,005	89,896,441		42,164		42,164	9,285,421	88,114,585	(11,109,442)		(11,109,442)	6,427,948	01/20/2035
71680@-BC-9	Petros PACE Finance LLC A 3.642% 01/31/57		12/30/2024	Paydown		3,269,404	3,269,404	3,362,130	3,187,209		(74,737)		(74,737)		3,269,404				72,264	01/31/2057
71680@-BD-7	Petros PACE Finance LLC B 4.446% 01/31/57		12/30/2024	Paydown		62,502	62,502	65,155	64,733		(2,232)		(2,232)		62,502				2,454	01/31/2057
71680@-CE-4	Petros PACE Finance LLC A 6.100% 01/31/57		12/02/2024	Paydown		42,977	42,977	44,832	44,585		(1,607)		(1,607)		42,977				2,003	01/31/2057
71680@-CF-1	Petros PACE Finance LLC B 6.892% 01/31/57		12/02/2024	Paydown		796	796	831	826		(30)		(30)		796				65	01/31/2057
71680@-DJ-2	Petros PACE Finance LLC A 6.779% 01/31/57		08/21/2024	Taxable Exchange		2,020,085	1,991,575	2,076,217			(4,476)		(4,476)		2,071,741		(51,656)	(51,656)	81,182	01/31/2057
71680@-DK-9	Petros PACE Finance LLC B 7.371% 01/31/57		09/05/2024	Taxable Exchange		41,342	40,644	42,372			(93)		(93)		42,278		(937)	(937)	1,998	01/31/2057
74980Q-AG-6	RR 17 Ltd RRAM 2021-17A B 6.818% 07/15/34		02/13/2024	AAIA Catalina Retail		5,117,903	5,143,699	5,143,699	5,143,699						5,143,699		(25,796)	(25,796)	129,224	07/15/2034
74980Q-AJ-0	RR 17 Ltd RRAM 2021-17A C 7.868% 07/15/34		02/13/2024	AAIA Catalina Retail		4,960,385	5,000,000	5,000,000	5,000,000						5,000,000		(39,615)	(39,615)	143,114	07/15/2034
96328D-BV-5	Wheels SPV 2 LLC WHLS 2020-1A B 0.000% 08/20/29		03/20/2024	Paydown		7,525,000	7,525,000	7,075,182	7,417,816		107,184		107,184		7,525,000					08/20/2029
96328D-BW-3	Wheels SPV 2 LLC WHLS 2020-1A C 0.000% 08/20/29		03/20/2024	Paydown		5,642,000	5,642,000	5,304,741	5,548,545		93,455		93,455		5,642,000					08/20/2029
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A 5.285% 11/18/38		03/09/2024	Redemption **********		49,189									49,189					11/18/2038
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B 5.385% 11/18/38		03/09/2024	Redemption 0.0000		3,929									3,929					11/18/2038
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C 5.485% 11/18/38		03/09/2024	Redemption 0.0000		4,365									4,365					11/18/2038
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D 6.985% 11/18/38		03/09/2024	Redemption 0.0000		1,597					1,597		1,597		1,597				(2,544)	11/18/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E 7.985% 11/18/38		03/09/2024	Redemption 0.0000		666					666		666		666					11/18/2038
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 7.061% 04/19/40		11/12/2024	Paydown		14,207,048	14,207,048	14,204,348	5,910,210		170		170		14,207,048				609,402	04/19/2040
96328G-AP-2	Wheels Fleet Lease Funding 1 L D 7.061% 04/19/40		04/16/2024	Redemption 100.0000		4,538,363	4,538,363	4,536,746	3,537,757		102		102		4,538,363				163,582	04/19/2040
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 8.061% 04/19/40		11/12/2024	Paydown		4,735,683	4,735,683	4,734,725	1,970,068		59		59		4,735,683				204,803	04/19/2040
96328G-AQ-0	Wheels Fleet Lease Funding 1 L E 8.061% 04/19/40		04/16/2024	Redemption 100.0000		1,512,788	1,512,788	1,512,214	1,179,251		36		36		1,512,788				55,526	04/19/2040
97988P-BJ-4	Woodmont 2017-1 Trust WDMNT 2017-1A DRR 8.744% 10/18/33		08/14/2024	AARE Surplus AAM		12,805,450	12,750,000	12,750,000	12,750,000						12,750,000		55,450	55,450	1,007,016	10/18/2033
97988Q-AL-8	Woodmont 2017-2 Trust WDMNT 2017-2A A1R 6.549% 04/20/33		12/18/2024	Paydown		81,000,000	81,000,000	78,704,040	79,674,754		1,325,246		1,325,246		81,000,000				6,855,640	04/20/2033
97988Q-AN-4	Woodmont 2017-2 Trust WDMNT 2017-2A A2R 6.879% 04/20/33		12/18/2024	Paydown		10,000,000	10,000,000	9,829,515	9,910,781		89,219		89,219		10,000,000				885,333	04/20/2033
97988Q-AQ-7	Woodmont 2017-2 Trust WDMNT 2017-2A BR 7.029% 04/20/33		12/18/2024	Paydown		55,250,000	55,250,000	53,976,687	54,067,618		1,182,382		1,182,382		55,250,000				4,989,304	04/20/2033
97988Q-AQ-7	Woodmont 2017-2 Trust WDMNT 2017-2A BR 7.029% 04/20/33		07/30/2024	Various		12,053,670	12,000,000	12,000,000	12,000,000						12,000,000		53,670	53,670	727,419	04/20/2033
97988Q-AS-3	Woodmont 2017-2 Trust WDMNT 2017-2A CR 7.629% 04/20/33		12/18/2024	Paydown		34,250,000	34,250,000	34,250,000	34,250,000						34,250,000				3,335,525	04/20/2033
97988Q-AU-8	Woodmont 2017-2 Trust WDMNT 2017-2A DR 8.629% 04/20/33		12/18/2024	Paydown		22,750,000	22,750,000	22,585,000	22,594,683		155,317		155,317		22,750,000				2,484,141	04/20/2033
97988T-AC-2	Woodmont 2023-11 Trust WDMNT 2023-11A A2 7.726% 04/23/35		08/14/2024	AARE Surplus AAM		8,053,656	8,000,000	8,000,000	8,000,000						8,000,000		53,656	53,656	555,592	04/23/2035
97988W-AA-9	Woodmont 2020-7 Trust WDMNT 2020-7A A1A 6.818% 01/15/32		07/09/2024	Paydown		16,250,000	16,250,000	16,250,000	16,250,000						16,250,000				867,844	01/15/2032
97988W-AE-1	Woodmont 2020-7 Trust WDMNT 2020-7A A2 7.168% 01/15/32		07/09/2024	Paydown		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				218,544	01/15/2032
97988W-AG-6	Woodmont 2020-7 Trust WDMNT 2020-7A B 7.518% 01/15/32		07/09/2024	Call 100.0000		8,750,000	8,750,000	8,750,000	8,750,000						8,750,000				532,650	01/15/2032
97988W-AJ-0	Woodmont 2020-7 Trust WDMNT 2020-7A C 8.718% 01/15/32		07/09/2024	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				697,742	01/15/2032
97988W-AL-5	Woodmont 2020-7 Trust WDMNT 2020-7A D 10.318% 01/15/32		07/09/2024	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				449,025	01/15/2032
G2950*-AA-7	Aa Infrastructure Debt AID 6.493% 11/01/34		11/06/2024	Paydown		212,345,446	212,345,446	211,074,175	211,727,374		618,071		618,071		212,345,446				8,076,122	11/01/2034
000000-00-0	Alme Loan Funding V DAC ALME 5A B1R 4.779% 07/15/31	B	02/07/2024	Call 100.0000		1,935,900	1,935,900	2,126,106	1,986,843					143,097	1,935,900	(194,040)		(194,040)	34,287	07/15/2031
000000-00-0	Alme Loan Funding V DAC ALME 5A C1R 5.179% 07/15/31	B	02/06/2024	Paydown		1,907,937	1,907,937	2,053,709	1,941,076		18,218		18,218	130,729	1,907,937	(182,086)		(182,086)	36,222	07/15/2031
000000-00-0	Alme Loan Funding IV DAC ALME 4A BR 4.379% 01/15/32	B	06/18/2024	Paydown		1,932,658	1,932,658	1,731,674	1,973,072		13,646		13,646	(17,789)	1,932,658	(36,272)		(36,272)	68,170	01/15/2032
000000-00-0	Alme Loan Funding IV DAC ALME 4A CR 4.829% 01/15/32	B	06/18/2024	Call 100.0000		3,086,884	3,086,884	2,908,632	3,007,540		16,497		16,497	(67,183)	2,941,933	(14,922)	144,951	130,029	118,413	01/15/2032
000000-00-0	ALME Loan Funding III Designat ALME 3A DRRN 5.929% 04/15/32	B	03/11/2024	Paydown		8,182,841	8,182,841	8,282,068	8,267,473					14,594	8,182,841	(99,226)		(99,226)	224,358	04/15/2032
000000-00-0	RRE 3 Loan Management DAC RRME 3A CN 5.579% 07/15/32	B	11/14/2024	Call 100.0000		23,670,009	23,670,009	24,628,622	24,798,226		10,566		10,566	(120,228)	23,644,570	(1,043,993)	25,438	(1,018,555)	1,662,920	07/15/2032
000000-00-0	RRE 3 Loan Management DAC RRME 3A DN 6.929% 07/15/32	B	11/14/2024	Various		22,763,184	22,763,184	23,676,959	23,825,937		13,900		13,900	(94,148)	22,721,165	(1,024,525)	42,020	(982,505)	1,946,150	07/15/2032
00166F-AJ-5	ALM 2020 Ltd ALM 2020-1A B 6.918% 10/15/29	D	06/20/2024	Paydown		59,330,000	59,330,000	59,157,870	59,184,549		145,451		145,451		59,330,000				3,110,006	10/15/2029
00166F-AL-0	ALM 2020 Ltd ALM 2020-1A C 7.918% 10/15/29	D	06/20/2024	Various		47,109,000	47,109,000	47,079,730	47,080,330		2,568		2,568		47,082,898		26,102	26,102	2,793,903	10/15/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03843G-AB-5	Aqua AssetCo Borrower Trust G Aqua Trust G Class A-2 6.411% 06/21/49	D	12/17/2024	Paydown		4,276,610	4,276,610	4,276,610							4,276,610				47,442	06/21/2049
03843G-AC-3	Aqua AssetCo Borrower Trust G Aqua Trust G Class B 7.161% 06/21/49	D	12/17/2024	Paydown		1,904,668	1,904,668	1,904,668							1,904,668				23,601	06/21/2049
03843G-AD-1	Aqua AssetCo Borrower Trust G Aqua Trust G Class C 8.261% 06/21/49	D	12/17/2024	Paydown		1,976,694	1,976,694	1,976,694							1,976,694				28,256	06/21/2049
402512-AC-1	RRX 3 Ltd RRAMX 2021-3A A2 6.668% 04/15/34	D	07/17/2024	Various		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				1,171,662	04/15/2034
402512-AE-7	RRX 3 Ltd RRAMX 2021-3A B 7.218% 04/15/34	D	07/15/2024	Call 100.0000		19,200,000	19,200,000	19,200,000	19,200,000						19,200,000				1,151,314	04/15/2034
402512-AG-2	RRX 3 Ltd RRAMX 2021-3A C 8.418% 04/15/34	D	07/15/2024	Various		21,000,000	21,000,000	21,000,000	21,000,000						21,000,000				1,450,369	04/15/2034
402562-AE-2	RRX 4 Ltd RRAMX 2021-4A B 7.018% 07/15/34	D	10/15/2024	Paydown		27,000,000	27,000,000	27,000,000	27,000,000						27,000,000				2,106,831	07/15/2034
402562-AG-7	RRX 4 Ltd RRAMX 2021-4A C 8.068% 07/15/34	D	10/15/2024	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				487,721	07/15/2034
402563-AG-5	RRX 1 Ltd RRAMX 2020-1A C 7.418% 04/15/33	D	03/06/2024	Paydown		28,500,000	28,500,000	27,996,898	28,057,024		442,976		442,976		28,500,000				913,650	04/15/2033
402563-AJ-9	RRX 1 Ltd RRAMX 2020-1A D 8.418% 04/15/33	D	03/06/2024	Paydown		13,250,000	13,250,000	13,182,727	13,188,450		61,550		61,550		13,250,000				477,031	04/15/2033
40256L-AE-0	RRX 5 Ltd RRAMX 2021-5A B 6.968% 07/15/34	D	11/14/2024	Various		23,250,000	23,250,000	23,163,657	23,174,258		7,934		7,934		23,182,192		67,808	67,808	1,937,425	07/15/2034
40256L-AG-5	RRX 5 Ltd RRAMX 2021-5A C 8.018% 07/15/34	D	11/14/2024	Various		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				1,707,317	07/15/2034
40257D-AE-7	RRX 7 Ltd RRAMX 2022-7A B 6.856% 07/15/35	D	02/01/2024	Various		4,247,940	4,360,932	4,360,932	4,360,932						4,360,932		(112,992)	(112,992)	99,199	07/15/2035
55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44	D	12/15/2024	Paydown		2,469,087	2,469,087	2,454,831	2,414,637		14,685		14,685		2,469,087				31,677	03/15/2044
55283L-AA-3	MAPS 2019-1 Ltd MAPSL 2019-1A A 4.458% 03/15/44	D	08/02/2024	AADE - FABN		480,689	511,742	471,351	470,190		11,220		11,220		481,410		(721)	(721)	14,385	03/15/2044
55283L-AB-1	MAPS 2019-1 Ltd MAPSL 2019-1A B 5.560% 03/15/44	D	05/15/2024	Paydown		864,035	864,035	862,658	863,490		545		545		864,035				16,326	03/15/2044
56564R-AA-8	MAPS 2018-1 Ltd MAPSL 2018-1A A 4.212% 05/15/43	D	12/15/2024	Paydown		13,738,102	13,738,102	13,741,260	13,739,734		(1,633)		(1,633)		13,738,102				98,007	05/15/2043
74972F-AJ-4	RR 4 LTD RRAM 2018-4A B 6.868% 04/15/30	D	11/15/2024	Paydown		2,450,000	2,450,000	2,258,400	2,344,210		105,790		105,790		2,450,000				201,938	04/15/2030
74972F-AL-9	RR 4 LTD RRAM 2018-4A C 7.868% 04/15/30	D	11/15/2024	Paydown		5,000,000	5,000,000	4,981,000	4,985,057		14,943		14,943		5,000,000				467,118	04/15/2030
74979V-AG-8	RR 5 Ltd RRAM 2018-5A B 7.168% 10/15/31	D	05/16/2024	Various		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				325,627	10/15/2031
74979V-AJ-2	RR 5 Ltd RRAM 2018-5A C 8.018% 10/15/31	D	05/16/2024	Call 100.0000		2,125,000	2,125,000	2,127,763	2,125,820		118		118		2,125,938		(938)	(938)	109,538	10/15/2031
74980F-AL-9	RR 8 Ltd RRAM 2020-8A B 7.018% 04/15/33	D	05/23/2024	Paydown		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				848,267	04/15/2033
74980F-AN-5	RR 8 Ltd RRAM 2020-8A C 8.018% 04/15/33	D	05/23/2024	Various		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				425,897	04/15/2033
74980P-AE-3	RR 14 Ltd RRAM 2021-14A B 6.818% 04/15/36	D	07/30/2024	AAIA NonModco AAM		9,003,393	9,000,000	9,000,000	9,000,000						9,000,000		3,393	3,393	540,365	04/15/2036
74980X-AE-6	RR15 Ltd RRAM 2021-15A B 6.818% 04/15/36	D	07/31/2024	AAIA NonModco AAM		25,509,614	25,500,000	25,500,000	25,500,000						25,500,000		9,614	9,614	1,536,319	04/15/2036
74988L-AG-9	RR 3 Ltd RRAM 2018-3A CR2 7.418% 01/15/30	D	12/12/2024	Paydown		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				1,128,441	01/15/2030
74988L-AJ-3	RR 3 Ltd RRAM 2018-3A BR2 6.718% 01/15/30	D	12/12/2024	Paydown		18,100,000	18,100,000	17,590,293	17,701,759		398,241		398,241		18,100,000				1,553,193	01/15/2030
74989H-AJ-1	RR 12 Ltd RRAM 2020-12A CR2 8.418% 01/15/36	D	07/15/2024	Call 100.0000		11,525,000	11,525,000	11,525,000	11,525,000						11,525,000				795,966	01/15/2036
75000H-AS-3	RR 24 Ltd RRAM 2022-24A BR 7.556% 01/15/36	D	12/23/2024	Paydown		10,080,000	10,080,000	10,080,000	10,080,000						10,080,000				833,931	01/15/2036
75000H-AU-8	RR 24 Ltd RRAM 2022-24A C1R 9.056% 01/15/36	D	12/23/2024	Paydown		8,400,000	8,400,000	8,400,000	8,400,000						8,400,000				823,743	01/15/2036

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
75000K-AE-7	RR 25 Ltd RRAM 2023-25A B1 7.706% 04/15/36	D	03/08/2024	Paydown		24,750,000	24,750,000	24,750,000	24,750,000						24,750,000				833,087	04/15/2036
75000K-AG-2	RR 25 Ltd RRAM 2023-25A B2 8.006% 04/15/36	D	03/08/2024	Paydown		5,000,000	5,000,000	5,000,000	5,002,453		(2,453)		(2,453)		5,000,000				174,300	04/15/2036
75000K-AJ-6	RR 25 Ltd RRAM 2023-25A C1 9.656% 04/15/36	D	03/08/2024	Paydown		20,600,000	20,600,000	20,600,000	20,600,000						20,600,000				854,078	04/15/2036
75000K-AL-1	RR 25 Ltd RRAM 2023-25A C2 10.106% 04/15/36	D	03/08/2024	Paydown		5,900,000	5,900,000	5,900,000	5,904,677		(4,677)		(4,677)		5,900,000				255,235	04/15/2036
78108Y-AS-1	RR 1 LLC RRAM 2017-1A B1B 6.818% 07/15/35	D	02/13/2024	AAIA Catalina Retail		6,141,781	6,172,439	6,172,439	6,172,439						6,172,439		(30,659)	(30,659)	155,069	07/15/2035
78110K-AN-8	RR 6 Ltd RRAM 2019-6A BR 6.818% 04/15/36	D	07/25/2024	AAIA NonModco AAM		16,031,568	16,000,000	16,000,000	16,000,000						16,000,000		31,568	31,568	944,064	04/15/2036
78110T-AG-4	RR 21 Ltd RRAM 2022-21A B1 7.906% 07/15/35	D	07/15/2024	Paydown		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				130,369	07/15/2035
78110T-AJ-8	RR 21 Ltd RRAM 2022-21A C 9.156% 07/15/35	D	07/15/2024	Paydown		16,100,000	16,100,000	16,045,201	16,053,675		46,325		46,325		16,100,000				1,202,086	07/15/2035
97988A-AN-9	Woodmont 2017-3 LP WDMNT 2017-3A A2R 6.779% 04/20/32	D	06/07/2024	Paydown		10,824,500	10,824,500	10,639,009	10,719,529		104,971		104,971		10,824,500				522,371	04/20/2032
97988A-AQ-2	Woodmont 2017-3 LP WDMNT 2017-3A BR 7.079% 04/20/32	D	06/07/2024	Paydown		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				276,009	04/20/2032
97988A-AS-8	Woodmont 2017-3 LP WDMNT 2017-3A CR 8.079% 04/20/32	D	06/07/2024	Paydown		7,300,000	7,300,000	7,300,000	7,300,000						7,300,000				413,181	04/20/2032
97988A-AU-3	Woodmont 2017-3 LP WDMNT 2017-3A DR 9.079% 04/20/32	D	06/07/2024	Paydown		3,100,000	3,100,000	3,068,750	3,071,274		28,726		28,726		3,100,000				195,352	04/20/2032
979926-AA-0	Woodmont 2023-12 Trust WDMNT 2023-12A A1A 7.126% 07/25/31	D	10/17/2024	Various		6,532,200	6,532,200	6,532,200	6,532,200						6,532,200				508,548	07/25/2031
979926-AA-0	Woodmont 2023-12 Trust WDMNT 2023-12A A1A 7.126% 07/25/31	D	07/25/2024	Paydown		1,386,370	1,386,370	1,386,370	1,386,370						1,386,370				60,439	07/25/2031
BCC2H7-1Y-7	Alme Loan Funding V DAC ALME 5A B1RE 4.779% 07/15/31	B	02/06/2024	Paydown		10,755,001	10,755,001	10,070,042	10,873,134		157,807		157,807	(466,482)	10,755,001	190,542		190,542	190,481	07/15/2031
BCC393-67-7	RRE 15 Loan Management DAC RRME 15A B2 7.879% 10/15/35	B	09/25/2024	Paydown		3,615,611	3,615,611	3,472,148	3,587,355					(115,207)	3,615,611	143,463		143,463	291,227	10/15/2035
G0189K-AB-7	Aldar Investments Hybrid Limit Subordinated 5.625% Perpet.	D	09/27/2024	Various		38,081,400	42,000,000	42,000,000	42,000,000						42,000,000		(3,918,600)	(3,918,600)	2,388,750	01/01/9999
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC ADNOC ADNOC 3.800% 09/30/45	D	12/31/2024	Paydown		30,354,952	30,354,952	29,742,053	26,258,826		378,507		378,507		30,354,952				578,052	09/30/2045
G2963@-AA-0	AP Hansel SPV, LLC A 6.400% 09/19/47	D	09/19/2024	Paydown		5,187,608	5,187,608	5,209,540	5,209,490		(21,882)		(21,882)		5,187,608				250,385	09/19/2047
G2964#-AA-7	AP Grange Holdings LLC AP Grange Sr Secured Tranche A 6.500% 03/20/45	D	07/24/2024	PRIVATE		339,100,000	339,100,000	339,100,000							339,100,000				68,569	03/20/2045
L0004@-AA-9	AP Starlight (Luxembourg) Sarl A1 6.000% 06/15/49	B	06/17/2024	Paydown		2,566,931	2,566,931	2,563,085	2,640,117					(77,032)	2,566,931	3,845		3,845	74,074	06/15/2049
69346Y-AR-4	Pk Airfinance Paf 20 PK AIRFINANCE 2020 D1-F		07/08/2024	Basis Adjustment													25,716	25,716		01/20/2035
000000-00-0	Petros PACE Finance LLC Petros CPACE Back-Book Class C		01/01/2024	Direct															5,410	01/01/9999
00033@-AA-7	A-A FCI II Holdings LLC AAFCII		01/01/2024	Direct															79	12/31/2057
04940J-AC-7	Atlas Securitized Products Fun Atlas Securitized Products Fun		01/01/2024	Direct															3,065	05/25/2063
257812-AA-5	Donlen Fleet Lease Funding 2 L Donlen Fleet Leasing DFLF II		01/01/2024	Direct															40,788	03/31/2036
257812-AB-3	Donlen Fleet Lease Funding 2 L Donlen Fleet Leasing DFLF II		01/01/2024	Direct															17,694	03/31/2036
59565H-BC-8	Midcap Funding Franchise Finan C		01/01/2024	Direct															9,539	04/14/2033
96328G-AA-5	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class A		01/01/2024	Direct															520,027	11/18/2038

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96328G-AB-3	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class B		01/01/2024	Direct															(19,459)	11/18/2038
96328G-AC-1	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class C		01/01/2024	Direct															23,696	11/18/2038
96328G-AD-9	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class D		01/01/2024	Direct															9,051	11/18/2038
96328G-AE-7	Wheels Fleet Lease Funding 1 L Wheels Fleet Lease 1 - Class E		01/01/2024	Direct															3,017	11/18/2038
97988R-AA-0	Woodmont 2022-9 Trust WDMNT 2022-9A A1A		01/01/2024	Direct							(595)		(595)							04/25/2034
97988R-AG-7	Woodmont 2022-9 Trust WDMNT 2022-9A B1		01/01/2024	Direct							(991)		(991)							04/25/2034
74988L-AG-9	RR 3 Ltd RRAM 2018-3A CR2	D	01/01/2024	Direct															9,003	01/15/2030
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						5,726,477,778	5,741,898,501	5,738,365,388	2,835,135,257		23,022,961		23,022,961	17,937,318	5,741,525,850	(24,400,281)	(15,022,357)	(39,422,638)	176,922,217	XXX
BANQML-05-0	ALPHA SOURCE INC OTHER 11.963% 01/31/24		01/25/2024	Direct		1,795,973	10,905,642	3,168,771	2,559,554	609,217			609,217		3,168,771		(1,372,798)	(1,372,798)		01/31/2024
BANOVB-PR-7	Banco De La Produccion Dpr Sec TERM 9.875% 09/18/24		06/20/2024	Redemption 100.0000		588,235	588,235	588,235	588,235						588,235				23,324	09/18/2024
BANOVB-PR-7	Banco De La Produccion Dpr Sec TERM 9.875% 09/18/24		09/18/2024	Maturity		294,119	294,119	294,119	294,119						294,119				23,392	09/18/2024
000000-00-0	Broadcom Inc AVGO TL A3 1L USD 5.625% 11/20/26		10/02/2024	Redemption 100.0000		89,360,498	89,360,498	88,913,696			446,802		446,802		89,360,498				2,694,045	11/20/2026
000000-00-0	Science Applications Internati SAIC TL B2 1L USD 4.989% 03/15/27		02/13/2024	Tax Free Exchange		237,560	237,560	238,599	237,560						237,560				2,410	03/15/2027
000000-00-0	WMG Acquisition Corp WMG TL G 1L USD 0.000% 01/20/28		02/13/2024	Various		1,736,465	1,736,826	1,741,998	1,736,421		44		44		1,736,465				22,267	01/20/2028
000000-00-0	NOURYON USA LLC SPCHEM TL B 1L USD 21.978% 04/03/28		03/28/2024	Redemption 100.0000		3,836	3,836	3,836	3,836						3,836				93	04/03/2028
000000-00-0	NOURYON USA LLC SPCHEM TL B 1L USD 21.978% 04/03/28		05/07/2024	Tax Free Exchange		1,522,995	1,522,995	1,522,995	1,522,995						1,522,995				102,839	04/03/2028
000000-00-0	Gannett Co Inc Gannett TL 9.860% 06/30/29		12/19/2024	Redemption 100.0000		21,954	21,954	21,625			329		329		21,954				382	06/30/2029
BL4729-73-9	RR Donnelley & Sons Co RRD TL B 1L USD 0.304% 08/08/29		12/31/2024	Redemption 100.0000		100,000	100,000	95,000			5,000		5,000		100,000				3,308	08/08/2029
BL4122-52-1	INEOS US FINANCE LLC TERM B 0.254% 02/19/30		12/27/2024	Redemption 100.0000		9,608	9,608	9,598	9,599		9		9		9,608				505	02/19/2030
000000-00-0	HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART 7.759% 04/22/30		02/13/2024	Tax Free Exchange		360,428	359,754	360,428	360,428						360,428				4,085	04/22/2030
000000-00-0	A&V Holdings Midco LLC A&V Holdings Midco Term Loan 8.185% 06/06/31		12/31/2024	Redemption 100.0000		480,769	480,769	472,837			7,933		7,933		480,769				21,572	06/06/2031
056438-AA-8	BGIF IV Fearless Utility Servi GridTek New Term Loan 6.282% 06/07/31		12/31/2024	Redemption 100.0000		81,368	81,368	80,265			1,103		1,103		81,368				4,765	06/07/2031
000000-00-0	Advarra Holdings, Inc. ADVARRA HOLDINGS TL 9/13/31INC 0.000% 09/13/31		12/31/2024	Redemption 100.0000		74,037	74,037	73,667			370		370		74,037				870	09/13/2031
000000-00-0	Advarra Holdings, Inc. ADVARRA HLDGS TLB 9/13/31 REF 9.702% 09/13/31		12/31/2024	Redemption 100.0000		184,075	184,075	183,155			920		920		184,075				1,806	09/13/2031
00769Q-AG-8	Advanced Drainage Systems Inc WMS TL B 1L USD 5.795% 09/24/26		09/30/2024	Redemption 100.0000		5,000	5,000	4,988	4,994		6		6		5,000				154	09/24/2026
02474R-AH-6	American Builders & Contractor TERM B 7.456% 01/15/27		02/13/2024	Tax Free Exchange		1,910,474	1,915,000	1,905,425	1,910,919		(445)		(445)		1,910,474				20,638	01/15/2027
02474R-AJ-2	American Builders & Contractor TERM B 6.740% 01/31/31		12/31/2024	Redemption 100.0000		14,363	14,363	14,329			34		34		14,363				624	01/31/2031
042688-AA-9	Arpad Solar Borrower LLC TERM LN 1L 5.250% 07/15/34		10/15/2024	Redemption 100.0000		918,954	918,954	918,954	918,954						918,954				29,708	07/15/2034
05350N-AL-8	Avantor Funding Inc AVTR TL B5 1L USD 0.248% 11/08/27		03/28/2024	Redemption 100.0000		5,021	5,021	5,030	5,021						5,021				78	11/08/2027
05350N-AL-8	Avantor Funding Inc AVTR TL B5 1L USD 0.248% 11/08/27		04/02/2024	Tax Free Exchange		255,588	255,588	256,067	255,588						255,588				5,188	11/08/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
05350N-AP-9	Avantor Funding Inc AVTR TL B6 1L USD 7.120% 11/08/27		12/31/2024	Redemption 100.0000		170,677	170,677	170,677							170,677				8,417	11/08/2027
08078U-AE-3	BELRON FINANCE US LLC BELRON TL B 1L USD 15.575% 10/30/26		10/16/2024	Redemption 100.0000		2,400,000	2,400,000	2,395,340	2,396,579		3,421		3,421		2,400,000				167,415	10/30/2026
08579J-BG-6	Berry Global Inc BERY TL Z 1L USD 12.272% 07/01/26		09/09/2024	Redemption 100.0000		410,580	410,580	410,272	410,426		154		154		410,580				9,573	07/01/2026
11823L-AK-1	Buckeye Partners LP BPL TL B1 1L USD 1.952% 11/02/26		02/13/2024	Tax Free Exchange		1,503,514	1,507,487	1,499,319	1,503,717		(203)		(203)		1,503,514				3,321	11/02/2026
12505M-AF-3	OUTFRONT MEDIA CAPITAL LLC TERM B 31.388% 11/18/26		06/27/2024	Redemption 100.0000		954,578	954,578	952,192	953,588		990		990		954,578				31,422	11/18/2026
13134M-BQ-5	Calpine Corp CPN TL B9 1L USD 1.704% 04/01/26		09/30/2024	Redemption 100.0000		15,134	15,134	14,965	15,054		80		80		15,134				646	04/01/2026
13134M-BT-9	Calpine Corp CPN TL B5 1L USD 9.636% 12/16/27		02/13/2024	Tax Free Exchange		755,103	757,874	753,611	755,309		(205)		(205)		755,103				9,122	12/16/2027
17148P-AF-8	Churchill Downs Inc CHDN TL B1 1L USD 7.120% 03/17/28		12/31/2024	Redemption 100.0000		6,025	6,025	6,010	6,016		9		9		6,025				283	03/17/2028
23918V-AY-0	DAVITA INC DVA TL B 1L USD 7.208% 08/12/26		08/13/2024	Redemption 100.0000		1,748,821	1,748,821	1,756,745	1,748,821						1,748,821				65,895	08/12/2026
27922J-AB-2	Ecovyst Catalyst Technologies PQCOR TL B 1L USD 7.930% 06/09/28		04/29/2024	Redemption 100.0000		7,084	7,084	7,066	7,071		13		13		7,084				216	06/09/2028
27922J-AB-2	Ecovyst Catalyst Technologies PQCOR TL B 1L USD 7.930% 06/09/28		06/12/2024	Taxable Exchange		1,377,995	1,374,271	1,370,835	1,371,697		368		368		1,372,064		5,931	5,931	75,004	06/09/2028
28414B-AF-3	ELANCO ANIMAL HEALTH INC ELAN TL B 1L USD 5.362% 08/02/27		12/31/2024	Redemption 100.0000		492,685	492,685	490,014	491,155		1,530		1,530		492,685				19,280	08/02/2027
35905C-AC-9	frontdoor Inc FTDR TL B 1L USD 7.377% 06/20/28		09/30/2024	Redemption 100.0000		6,429	6,429	6,396	6,408		21		21		6,429				252	06/20/2028
35905C-AC-9	frontdoor Inc FTDR TL B 1L USD 7.377% 06/20/28		12/19/2024	Tax Free Exchange		826,938	829,286	825,139	826,621		317		317		826,938				60,577	06/20/2028
365556-AU-3	Ingersoll-Rand Services Co TERM B 7.671% 03/01/27		04/30/2024	Redemption 100.0000		227,572	227,572	224,822	226,074		1,497		1,497		227,572				4,853	03/01/2027
389376-AZ-7	Gray Television Inc GTN TL D 1L USD 7.918% 12/01/28		03/19/2024	Various		906,757	953,514	951,130	951,707		72		72		951,779		(45,022)	(45,022)	20,040	12/01/2028
411650-AM-9	HARBOURVEST PARTNERS LP HARBOURVEST PARTNERS LP HAPART 0.219% 04/22/30		12/31/2024	Redemption 100.0000		858	858	860			(2)		(2)		858				26	04/22/2030
43289D-AL-7	Hilton Worldwide Finance LLC HLT TL B3 1L USD 1.391% 06/21/28		06/25/2024	Taxable Exchange		500,968	500,000	500,398	500,282		(282)		(282)		500,000		967	967	18,460	06/21/2028
50212X-AX-4	LPL HOLDINGS INC TL 6.152% 11/12/26		08/06/2024	Redemption 99.7513		1,067,724	1,070,386	1,067,710	1,069,281		(1,558)		(1,558)		1,067,724				49,871	11/12/2026
55316H-AB-1	GENESEE & WYOMING INC. TERM 8.748% 12/30/26		04/11/2024	Redemption 100.0000		1,905,556	1,905,556	1,894,868	1,900,809		4,747		4,747		1,905,556				40,568	12/30/2026
57163K-AH-1	Marriott Ownership Resorts Inc TL B 11.488% 09/02/25		04/01/2024	Taxable Exchange		2,255,571	2,258,959	2,273,078	2,258,959		2		2		2,258,962		(3,391)	(3,391)	74,242	09/02/2025
57163K-AJ-7	Marriott Ownership Resorts Inc TL B 0.220% 04/01/31		09/30/2024	Redemption 100.0000		5,647	5,647	5,639			8		8		5,647				216	04/01/2031
59921P-AB-2	Mileage Plus Holdings LLC TERM B 5.372% 06/21/27		07/05/2024	Redemption 100.0000		19,248,424	19,248,424	19,994,300	19,817,111		(568,687)		(568,687)		19,248,424				1,403,326	06/21/2027
65336R-AW-8	Nexstar Media Inc NXST TL B 1L USD 29.568% 09/18/26		12/31/2024	Redemption 100.0000		153,210	153,210	152,173	152,720		490		490		153,210				10,918	09/18/2026
69946B-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL 29.317% 06/18/30		12/31/2024	Redemption 100.0000		117,701	117,701	116,532			1,168		1,168		117,701					06/18/2030
72584D-AF-1	KFC Holding Co YUM TL B 1L USD 2.919% 03/15/28		12/31/2024	Redemption 100.0000		10,000	10,000	9,975	9,984		16		16		10,000				454	03/15/2028
72814C-AF-5	Playtika Holding Corp PLTK TL B 1L USD 7.841% 03/13/28		12/31/2024	Redemption 100.0000		4,842	4,842	4,818	4,826		16		16		4,842				2,676	03/13/2028
74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD 0.264% 03/19/29		03/27/2024	Redemption 100.0000		10,000	10,000	9,989	9,990		10		10		10,000				101	03/19/2029

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD 0.264% 03/19/29		04/12/2024	Taxable Exchange		1,974,025	1,960,000	1,957,933	1,958,058		103		103		1,958,161		15,864	15,864	46,585	03/19/2029
74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD 7.031% 03/19/29		12/30/2024	Redemption 100.0000		14,700	14,700	14,729			(29)		(29)		14,700				519	03/19/2029
74983M-AE-7	RTX Corp RTX TL A UNSEC USD 5.677% 05/07/25		12/24/2024	Redemption 100.0000		21,562,500	21,562,500	21,519,375			43,125		43,125		21,562,500				784,568	05/07/2025
76171J-AB-7	REYNOLDS CONSUMER PRODUCTS LLC REYNOL TL 1L USD 6.207% 02/04/27		07/31/2024	Redemption 100.0000		65,807	65,807	65,725	65,769		38		38		65,807				2,004	02/04/2027
78466D-BF-0	SS&C Technologies Inc TERM B5 7.180% 04/16/25		05/10/2024	Redemption 100.0000		1,784,410	1,784,410	1,786,641	1,784,410						1,784,410				58,803	04/16/2025
83002C-AJ-6	Six Flags Theme Parks Inc SIX TL B 1L USD 1.024% 04/17/26		05/01/2024	Redemption 100.0000		1,525,911	1,525,911	1,524,908	1,525,545		366		366		1,525,911				38,073	04/17/2026
84986E-AB-7	SPRING RENEWABLES INVESTMENTS TERM LOAN TR B 4.700% 12/31/37		10/31/2024	Redemption 100.0000		3,667,559	3,667,559	3,657,547	3,662,459		5,100		5,100		3,667,559				92,002	12/31/2037
85350E-AB-2	Standard Industries Inc/NY BMCAUS TL B 1L USD 2.132% 09/22/28		12/19/2024	Redemption 100.0000		477,092	477,092	476,168	476,260		831		831		477,092				29,410	09/22/2028
88687@-AA-1	Tillman Networks LLC Tillman Networks 0.613% 08/31/30		12/16/2024	Redemption 100.0000		7,489,518	7,489,518	7,465,472	7,468,682		20,836		20,836		7,489,518				220,787	08/31/2030
89364M-BU-7	TransDigm Inc TDG TL H 1L USD 18.382% 02/22/27		03/22/2024	Taxable Exchange		2,357,357	2,350,013	2,348,954	2,349,206		10		10		2,349,216		8,140	8,140	78,221	02/22/2027
89364M-CB-8	TransDigm Inc TDG TL K 1L USD 1.864% 03/22/30		12/31/2024	Redemption 100.0000		17,625	17,625	17,680			(55)		(55)		17,625				721	03/22/2030
89705D-AG-7	Tronox Finance LLC TROX TL B 1L USD 32.330% 03/13/28		09/30/2024	Redemption 100.0000		617,301	617,301	617,494	617,310		(9)		(9)		617,301				37,453	03/13/2028
96208U-AT-8	WEX Inc WEX TL B 1L USD 0.249% 04/03/28		02/13/2024	Tax Free Exchange		1,166,096	1,167,000	1,165,950	1,166,070		26		26		1,166,096				8,291	04/03/2028
BL3541-34-1	INEOS US Petrochem LLC STYRO TL B 1L USD 7.710% 01/29/26		10/10/2024	Redemption 100.0000		471,861	471,861	469,502	470,868		993		993		471,861				17,397	01/29/2026
BL3554-49-2	Catalent Pharma Solutions Inc CTLT TL B3 1L USD 9.692% 02/22/28		12/18/2024	Redemption 100.0000		718,375	718,375	716,575	717,179		1,196		1,196		718,375				52,123	02/22/2028
BL3613-00-9	Cable One Inc CABO TL B4 1L USD 6.471% 05/03/28		12/31/2024	Redemption 100.0000		15,326	15,326	15,249	15,277		48		48		15,326				720	05/03/2028
BL3625-15-1	DT Midstream Inc DTMINC TL B 1L USD 7.634% 06/12/28		09/27/2024	Redemption 100.0000		254,689	254,689	255,255	255,193		(504)		(504)		254,689				13,847	06/12/2028
BL3636-56-2	Prestige Brands Inc PBH TL B5 1L USD 7.803% 07/03/28		12/06/2024	Redemption 100.0000		504,323	504,323	505,079	504,997		(674)		(674)		504,323				21,085	07/03/2028
BL3646-39-7	PRA Health Sciences Inc ICLR TL B 1L USD 3.513% 07/03/28		03/14/2024	Redemption 100.0000		17,078	17,078	17,110	17,107		(29)		(29)		17,078				283	07/03/2028
BL3646-39-7	PRA Health Sciences Inc ICLR TL B 1L USD 3.513% 07/03/28		03/14/2024	Tax Free Exchange		185,132	184,833	185,179	185,142		(10)		(10)		185,132				3,301	07/03/2028
BL3646-99-1	Focus Financial Partners LLC FOCS TL B 1L USD 8.664% 06/30/28		09/17/2024	Various		650,305	650,305	646,344	647,735		2,570		2,570		650,305				37,103	06/30/2028
BL3651-04-1	EVERI HOLDINGS INC EVRI TL 1L USD 6.972% 08/03/28		11/27/2024	Redemption 100.0000		15,024	15,024	14,986	14,999		25		25		15,024				871	08/03/2028
BL3657-50-1	First Student Bidco Inc FRSTST TL B 1L USD 0.983% 07/21/28		09/30/2024	Redemption 100.0000		5,475	5,475	5,417	5,427		48		48		5,475				189	07/21/2028
BL3657-50-1	First Student Bidco Inc FRSTST TL B 1L USD 0.983% 07/21/28		12/12/2024	Tax Free Exchange		492,345	495,149	489,950	490,814		1,531		1,531		492,345				49,248	07/21/2028
BL3657-52-7	First Student Bidco Inc FRSTST TL C 1L USD 0.983% 07/21/28		12/12/2024	Tax Free Exchange		150,565	151,422	149,833	150,097		468		468		150,565				16,830	07/21/2028
BL3678-94-5	Pilot Travel Centers LLC PITROE TL B 1L USD 7.426% 08/06/28		03/26/2024	Redemption 100.0000		1,955,000	1,955,000	1,945,225	1,948,501		6,499		6,499		1,955,000				35,552	08/06/2028
BL3689-59-5	Centuri Group Inc SWX TL B 1L USD 8.003% 08/28/28		08/19/2024	Redemption 100.1045		1,176,814	1,175,585	1,170,688	1,171,204		5,610		5,610		1,176,814				54,729	08/28/2028
BL3689-74-4	SeaWorld Parks & Entertainment SEAS TL B 1L USD 9.207% 08/25/28		01/22/2024	Redemption 100.0000		1,564,000	1,564,000	1,548,360	1,553,538		10,462		10,462		1,564,000				8,832	08/25/2028
BL3705-69-8	Clean Harbors Inc CLH TL B 1L USD 10.108% 10/10/28		01/01/2024	Redemption 100.0000		282,057	282,057	282,488	282,444		(387)		(387)		282,057				1,579	10/10/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
BL3705-80-5	Sycamore Buyer LLC SYBULL TL B 1L USD 45.280% 07/23/29		02/15/2024	Citigroup		962,813	987,500	982,563	983,469		(380)		(380)		983,089		(20,276)	(20,276)	11,845	07/23/2029
BL3742-09-7	Ali Group North America Corp ALIGRP TL B 1L USD 6.471% 07/23/29		12/31/2024	Redemption 100.0000		62,708	62,708	62,744	62,741		(33)		(33)		62,708				2,601	07/23/2029
BL3753-47-4	Synaptics Inc SYNA TL B 1L USD 3.497% 12/04/28		11/19/2024	Redemption 100.0000		977,500	977,500	975,056	975,700		1,800		1,800		977,500				73,115	12/04/2028
BL3788-28-0	ICU Medical Inc ICUI TL B 1L USD 5.550% 01/08/29		12/31/2024	Redemption 100.0000		10,000	10,000	9,950	9,964		36		36		10,000				504	01/08/2029
000000-00-0	Garda World Security Corp GWCN TL B 1L USD 12.862% 10/30/26	A	02/02/2024	Redemption 100.0000		1,365,072	1,365,072	1,371,898	1,368,662		(3,590)		(3,590)		1,365,072				15,856	10/30/2026
000000-00-0	1011778 BC ULC BCULC TL B5 1L USD 6.784% 09/23/30	A	12/02/2024	Redemption 100.0000		9,626	9,626	9,629			(3)		(3)		9,626				265	09/23/2030
000000-00-0	1011778 BC ULC 1011778 BC ULC BCULC TL B5 1L 7.590% 09/23/30	A	03/27/2024	Redemption 100.0000		4,825	4,825	4,827	4,827		(2)		(2)		4,825				93	09/23/2030
000000-00-0	1011778 BC ULC 1011778 BC ULC BCULC TL B5 1L 7.590% 09/23/30	A	06/17/2024	Tax Free Exchange		1,925,795	1,925,175	1,925,858	1,925,858		(63)		(63)		1,925,795				68,535	09/23/2030
000000-00-0	EP BCO SA TL B 4.383% 06/25/26	B	01/18/2024	Redemption 100.0000		16,302,044	16,302,044	17,676,857	16,557,048		(27)		(27)	1,031,891	16,302,044	(1,286,868)		(1,286,868)	277,810	06/25/2026
BL4846-42-6	Cimpress PLC CMPR TL 1L USD 3.457% 05/17/28	D	12/31/2024	Redemption 100.0000		1,332	1,332	1,325			8		8		1,332				5	05/17/2028
24736C-BS-2	SKYMILES IP LTD DAL TL B 1L USD 47.973% 10/20/27	D	10/21/2024	Various		7,215,229	7,215,229	7,500,272	7,439,056		(223,828)		(223,828)		7,215,229				379,945	10/20/2027
BL2764-07-6	CONTOURGLOBAL MIRROR 2SARL TL 3.438% 12/31/36	B	12/31/2024	Various		3,659,638	3,659,638	4,601,960	4,190,769		(378,421)		(378,421)	333,330	3,659,638	(486,040)		(486,040)	57,857	12/31/2036
BL3573-84-9	ICON Luxembourg Sarl ICLR TL B 1L USD 2.358% 07/03/28	D	03/14/2024	Tax Free Exchange		811,704	810,399	811,919	811,753		(49)		(49)		811,704				14,137	07/03/2028
L9339L-AK-9	Trinseo Materials Operating SC TSE TL B2 1L USD 25.574% 05/03/28	D	03/19/2024	Deutsche Bank Securities Inc		726,944	972,500	967,638	969,147		(419)		(419)		968,728		(241,785)	(241,785)	13,187	05/03/2028
L9339L-AK-9	Trinseo Materials Operating SC TSE TL B2 1L USD 25.574% 05/03/28	D	03/01/2024	Various		2,500	2,500	2,488	2,483		17		17		2,500				16	05/03/2028
N2014A-AE-2	Cimpress PLC CMPR TL B 1L USD 9.839% 05/17/28	C	03/28/2024	Redemption 100.0000		1,377	1,377	1,363	1,368		9		9		1,377				31	05/17/2028
N2014A-AE-2	Cimpress PLC CMPR TL B 1L USD 9.839% 05/17/28	C	05/15/2024	Tax Free Exchange		532,078	535,600	530,245	532,221		(143)		(143)		532,078				20,423	05/17/2028
Q8438@-AA-3	Western Sydney University Loan Notes 4.300% 01/05/51	B	12/05/2024	Redemption 100.0000		21,904	21,904	24,134	23,058					1,076	21,904	(2,230)		(2,230)	612	01/05/2051
000000-00-0	Tyson Foods Inc TSN TL GUAR USD		01/01/2024	Direct															11,828	03/31/2027
000000-00-0	Cimpress USA Inc CMPR TL B 1L USD		01/01/2024	Direct															1,780	05/17/2028
000000-00-0	Parfums Holding Co Inc Parfums Holding Co Inc - TL		01/01/2024	Direct															454,397	06/18/2030
08078U-AE-3	BELRON FINANCE US LLC BELRON TL B 1L USD		01/01/2024	Direct															148	10/30/2026
11134N-AT-2	Broadcom Inc AVGO TL A2 1L USD		01/01/2024	Direct															1,186,263	11/21/2025
11823L-AM-7	Buckeye Partners LP BPL TL B1 1L USD		01/01/2024	Direct															8,390	11/02/2026
27922J-AC-0	Ecovyst Catalyst Technologies ECVT TL B 1L USD		01/01/2024	Direct															12,028	06/12/2031
36473F-AD-0	Gannett Holdings LLC GCI TL 1L USD		01/01/2024	Direct															46	10/15/2026
365556-AU-3	Ingersoll-Rand Services Co TERM B		01/01/2024	Direct															2,148	03/01/2027
50212X-AX-4	LPL HOLDINGS INC TL		01/01/2024	Direct															33	11/12/2026
57163K-AH-1	Marriott Ownership Resorts Inc TL B		01/01/2024	Direct															1,802	09/02/2025
74839X-AH-2	Quikrete Holdings Inc QUIKHO TL B1 1L USD		01/01/2024	Direct															38	03/19/2029
80862Q-AK-7	Science Applications Internati SAIC TL B2 1L USD		01/01/2024	Direct															594	02/10/2031
89364M-BU-7	TransDigm Inc TDG TL H 1L USD		01/01/2024	Direct															3,164	02/22/2027
89705D-AG-7	Tronox Finance LLC TROX TL B 1L USD		01/01/2024	Direct															713	03/13/2028

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92929L-AZ-1	WMG Acquisition Corp WMG TL G 1L USD		01/01/2024	Direct															1,510	01/24/2031
BL3554-49-2	Catalent Pharma Solutions Inc CTLT TL B3 1L USD		01/01/2024	Direct															10	02/22/2028
BL3625-15-1	DT Midstream Inc DTMINC TL B 1L USD		01/01/2024	Direct															(1,046)	06/12/2028
BL3636-56-2	Prestige Brands Inc PBH TL B5 1L USD		01/01/2024	Direct															1,850	07/03/2028
BL3657-50-1	First Student Bidco Inc FRSTST TL B 1L USD		01/01/2024	Direct															5,426	07/21/2028
BL3657-52-7	First Student Bidco Inc FRSTST TL C 1L USD		01/01/2024	Direct															774	07/21/2028
BL3689-59-5	Centuri Group Inc SWX TL B 1L USD		01/01/2024	Direct															24	08/28/2028
BL3705-80-5	Sycamore Buyer LLC SYBULL TL B 1L USD		01/01/2024	Direct															2,319	07/23/2029
000000-00-0	ICON Luxembourg Sarl ICON LUXEMBOURG SARL ICLR TL B	D	01/01/2024	Direct															1,657	07/03/2028
L9339L-AK-9	Trinseo Materials Operating SC TSE TL B2 1L USD	D	01/01/2024	Direct															6,056	05/03/2028
N2014A-AE-2	Cimpress PLC CMPR TL B 1L USD	C	01/01/2024	Direct															1,980	05/17/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						222,823,072	232,247,669	227,235,032	113,164,843	609,217	(600,803)		8,414	1,366,297	224,475,439	(1,775,138)	(1,652,370)	(3,427,508)	9,391,122	XXX
2509999997. Total - Bonds - Part 4						26,088,721,473	26,739,130,625	26,104,589,136	22,571,504,193	1,722,079	109,271,068	543,617	110,449,530	(12,814,631)	26,221,419,598	(13,685,651)	(135,717,538)	(149,403,189)	992,947,672	XXX
2509999998. Total - Bonds - Part 5						13,416,462,844	13,721,964,469	13,268,399,733			59,359,103	2,680	59,356,423		13,326,255,690	(1,500,449)	90,206,487	88,706,038	281,125,421	XXX
2509999999. Total - Bonds						39,505,184,317	40,461,095,094	39,372,988,869	22,571,504,193	1,722,079	168,630,171	546,297	169,805,953	(12,814,631)	39,547,675,288	(15,186,100)	(45,511,051)	(60,697,151)	1,274,073,093	XXX
404280-AS-8	HSBC Holdings PLC Junior Subordinated 6.375% 03/17/24	D	02/26/2024	Credit Agricole CIB	600,000.000	597,060	0.00	580,663	580,740						580,741		16,319	16,319	17,106	
06055H-AB-9	Bank of America Corp Junior Subordinated 6.125% Perpet.		06/26/2024	HSBC SECURITIES (USA) INC	16,500,000.000	16,520,625	0.00	16,289,708	16,537,373	(247,148)	(517)		(247,665)		16,289,708		230,918	230,918	673,750	
19075Q-86-2	CoBank ACB Preferred		06/27/2024	ALRE - DFL Trust AAM	100,000.000	9,900,000	0.00	10,000,000	9,742,500	257,500			257,500		10,000,000		(100,000)	(100,000)	310,000	
19075Q-AC-6	CoBank ACB Junior Subordinated 6.250% Perpet.		06/26/2024	ALRE - DFL Trust AAM	4,000,000.000	3,965,250	0.00	4,000,000	3,893,850	106,150			106,150		4,000,000		(34,750)	(34,750)	184,722	
25746U-DD-8	Dominion Energy Inc Junior Subordinated 4.650% Perpet.		06/06/2024	Call 99.7500	39,883,000.000	39,783,293	0.00	36,852,524	38,108,207	(1,254,219)	445		(1,253,774)		36,854,432		2,928,860	2,928,860	880,916	
26441C-BG-9	Duke Energy Corp Junior Subordinated 6.858% Perpet.		05/16/2024	MIZUHO SECURITIES USA L	1,500,000.000	1,490,250	0.00	1,448,878	1,478,625	(29,662)			(29,662)		1,448,963		41,287	41,287	49,563	
26441C-BG-9	Duke Energy Corp Junior Subordinated 6.858% Perpet.		09/16/2024	Various	4,000,000.000	4,000,000	0.00	4,000,000	3,943,000	57,000			57,000		4,000,000				195,000	
281020-AT-4	Edison International Junior Subordinated 5.000% Perpet.		04/01/2024	TRUIST SECURITIES, INC.	2,400,000.000	2,274,000	0.00	2,400,000	2,243,712	156,288			156,288		2,400,000		(126,000)	(126,000)	66,000	
29273V-AN-0	Energy Transfer LP Junior Subordinated 6.500% Perpet.		06/11/2024	Various	1,100,000.000	1,086,250	0.00	1,056,875	1,050,462	6,484	1		6,485		1,056,947		29,303	29,303	41,113	
446150-AL-8	Huntington Bancshares Inc/OH Junior Subordinated 7.798% 04/15/24		05/03/2024	Various	15,000,000.000	14,366,250	0.00	15,000,000	14,248,500	751,500			751,500		15,000,000		(633,750)	(633,750)	713,216	
48126H-AA-8	JPMorgan Chase & Co Junior Subordinated 6.000% Perpet.		05/01/2024	Call 100.0000	440,000.000	440,000	0.00	412,500	444,948	(32,448)			(32,448)		412,500		27,500	27,500	19,806	
48126H-AC-4	JPMorgan Chase & Co Junior Subordinated 7.923% Perpet.		01/10/2024	AADE BLIC Modco AAM	2,000,000.000	1,995,664	0.00	1,952,060	1,995,175	(42,943)			(42,943)		1,952,232		43,432	43,432	33,211	
48128B-AF-8	JPMorgan Chase & Co Junior Subordinated 8.628% Perpet.		05/16/2024	UBS	500,000.000	499,060	0.00	479,688	497,865	(18,178)			(18,178)		479,688		19,373	19,373	20,069	
48128B-AF-8	JPMorgan Chase & Co Junior Subordinated 8.628% Perpet.		08/01/2024	Call 100.0000	4,500,000.000	4,500,000	0.00	4,317,188	4,480,785	(163,598)			(163,598)		4,317,188		182,813	182,813	225,000	
48128B-AQ-4	JPMorgan Chase & Co Junior Subordinated 6.875% Perpet.		04/26/2024	Various	40,000,000.000	40,666,700	0.00	40,000,000							40,000,000		666,700	666,700	361,797	
61762V-85-3	Morgan Stanley Preferred		04/23/2024	Various	400,000.000	10,263,469	0.00	10,000,000	10,490,000	(490,000)			(490,000)		10,000,000		263,469	263,469	325,000	
743315-AU-7	Progressive Corp/The Junior Subordinated 7.159% 03/15/24		02/22/2024	Various	10,000,000.000	10,000,000	0.00	10,000,000	9,979,109	20,891			20,891		10,000,000				156,884	
78486Q-AG-6	SVB Financial Group Junior Subordinated 4.100% Perpet.		11/08/2024	Taxable Exchange	8,125,000.000	5,281	0.00	20,313	96,484	439,932	2,548	518,652	(76,172)		20,313		(15,031)	(15,031)		
78486Q-AJ-0	SVB Financial Group Junior Subordinated 4.000% Perpet.		11/08/2024	Various	10,000,000.000	5,900	0.00	21,900	110,000	564,926	4,513	657,539	(88,100)		21,900		(16,000)	(16,000)		

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
784860-AP-6	SVB Financial Group Junior Subordinated 4.250% Perpet.		11/08/2024	Taxable Exchange	12,000,000.000	7,296	0.00	22,500	127,500	682,411	5,416	792,827	(105,000)		22,500		(15,204)	(15,204)		
808513-AR-6	Charles Schwab Corp/The Junior Subordinated 5.000% Perpet.		08/14/2024	Various	5,250,000.000	4,840,688	0.00	5,250,000	4,442,813	807,188			807,188		5,250,000		(409,313)	(409,313)	183,854	
816851-BK-4	Sempra Junior Subordinated 4.875% Perpet.		08/12/2024	Morgan Stanley	3,571,000.000	3,492,438	0.00	3,463,870	3,463,904		(34)		(34)		3,463,870		28,568	28,568	144,105	
857477-60-8	State Street Corp Preferred		03/15/2024	Call 25.0000	120,000.000	3,000,000	0.00	3,000,000	3,028,500	(28,500)			(28,500)		3,000,000				44,250	
857477-AQ-6	State Street Corp Junior Subordinated 8.217% 03/15/24		03/15/2024	Various	1,000,000.000	1,000,000	0.00	999,344	1,003,750	(3,973)			(3,973)		999,777		223	223	23,365	
902973-AZ-9	US Bancorp Junior Subordinated 5.300% Perpet.		06/26/2024	ALRE - DFL Trust AAM	9,000,000.000	8,760,375	0.00	9,000,000	8,066,250	933,750			933,750		9,000,000		(239,625)	(239,625)	333,900	
949746-RG-8	Wells Fargo & Co Junior Subordinated 5.900% Perpet.		06/17/2024	Various	13,000,000.000	13,000,000	0.00	12,999,450	12,954,230	(68,629)	113,850		45,221		12,999,450		550	550	383,500	
95002Y-AA-1	Wells Fargo & Co Junior Subordinated 7.625% Perpet.		08/06/2024	Goldman Sachs	4,000,000.000	4,232,720	0.00	4,000,000	4,202,500	(202,500)			(202,500)		4,000,000		232,720	232,720	196,556	
19075Q-86-2	CoBank ACB Preferred		01/01/2024	Direct															155,000	
957638-40-6	WESTERN ALLIANCE BANCORP Preferred		01/01/2024	Direct															132,813	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						200,692,569	XXX	197,567,461	157,210,782	2,202,222	126,222	1,969,018	359,426		197,570,209		3,122,362	3,122,362	5,870,496	XXX
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE MRPS SER E 4.340% 12/17/24		12/17/2024	Maturity	109,624.000	1,096,240	0.00	1,074,566	1,074,566						1,074,566		21,674	21,674	60,622	
89147L-3#-5	TORTOISE ENERGY INFRASTRUCTURE MRPS SER E		01/01/2024	Direct															12,059	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						1,096,240	XXX	1,074,566	1,074,566						1,074,566		21,674	21,674	72,681	XXX
4509999997. Total - Preferred Stocks - Part 4						201,788,809	XXX	198,642,027	158,285,348	2,202,222	126,222	1,969,018	359,426		198,644,775		3,144,036	3,144,036	5,943,177	XXX
4509999998. Total - Preferred Stocks - Part 5						139,394,172	XXX	137,866,133			100,472		100,472		137,966,605		1,427,567	1,427,567	1,804,612	XXX
4509999999. Total - Preferred Stocks						341,182,981	XXX	336,508,160	158,285,348	2,202,222	226,694	1,969,018	459,898		336,611,380		4,571,603	4,571,603	7,747,789	XXX
31340#-10-0	FEDERAL HOME LOAN BANK OF DES FEDERAL HOME LOAN BK/IOWA		10/25/2024	Various	271,000.000	27,100,000		27,100,000	13,600,000						27,100,000				986,122	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						27,100,000	XXX	27,100,000	13,600,000						27,100,000				986,122	XXX
5989999997. Total - Common Stocks - Part 4						27,100,000	XXX	27,100,000	13,600,000						27,100,000				986,122	XXX
5989999998. Total - Common Stocks - Part 5						212,450	XXX	201,027							201,027		11,422	11,422		XXX
5989999999. Total - Common Stocks						27,312,450	XXX	27,301,027	13,600,000						27,301,027		11,422	11,422	986,122	XXX
5999999999. Total - Preferred and Common Stocks						368,495,431	XXX	363,809,187	171,885,348	2,202,222	226,694	1,969,018	459,898		363,912,407		4,583,025	4,583,025	8,733,911	XXX
6009999999 - Totals						39,873,679,748	XXX	39,736,798,056	22,743,389,541	3,924,301	168,856,865	2,515,315	170,265,851	(12,814,631)	39,911,587,695	(15,186,100)	(40,928,026)	(56,114,126)	1,282,807,004	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-JT-9	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/15/27		04/18/2024	Various	05/08/2024	Nomura Sec International	2,250,000	2,203,390	2,210,354	2,204,523		1,133		1,133			5,831	5,831	28,434	21,907
91282C-JW-2	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/31/29		04/18/2024	Various	05/08/2024	Nomura Sec International	15,500,000	15,193,525	15,156,647	15,199,953		6,428		6,428			(43,305)	(43,305)	168,626	81,000
91282C-JX-0	United States Treasury Note/Bo US TREASURY N/B 4.000% 01/31/31		02/26/2024	Various	12/02/2024	BMO Capital Markets	9,000,000	8,833,571	8,939,847	8,850,477		16,906		16,906			89,370	89,370	302,283	22,994
91282C-KA-8	United States Treasury Note/Bo US TREASURY N/B 4.125% 02/15/27		03/14/2024	Various	12/02/2024	BMO Capital Markets	3,750,000	3,717,508	3,744,714	3,726,131		8,623		8,623			18,583	18,583	123,582	4,845
91282C-KC-4	United States Treasury Note/Bo US TREASURY N/B 4.250% 02/28/31		04/18/2024	Various	05/08/2024	Nomura Sec International	10,500,000	10,326,399	10,351,071	10,363,075		36,675		36,675			(12,003)	(12,003)	84,885	44,902
91282C-KD-2	United States Treasury Note/Bo US TREASURY N/B 4.250% 02/28/29		03/14/2024	Various	12/02/2024	BMO Capital Markets	2,000,000	2,000,515	2,010,696	2,026,435		25,921		25,921			(15,739)	(15,739)	64,572	2,310
91282C-LF-6	United States Treasury Note/Bo US TREASURY N/B 3.875% 08/15/34		10/09/2024	Various	12/02/2024	Morgan Stanley	14,102,700	14,303,425	13,757,789	14,301,973		(1,452)		(1,452)			(544,184)	(544,184)	163,350	53,580
91282C-LH-2	United States Treasury Note/Bo US TREASURY N/B 3.750% 08/31/26		09/23/2024	Various	12/02/2024	BMO Capital Markets	1,128,000	1,130,794	1,118,655	1,130,489		(305)		(305)			(11,834)	(11,834)	10,984	2,610
91282C-LK-5	United States Treasury Note/Bo US TREASURY N/B 3.625% 08/31/29		09/30/2024	Various	12/02/2024	BMO Capital Markets	8,038,700	8,073,756	7,878,841	8,072,430		(1,326)		(1,326)			(193,589)	(193,589)	75,668	22,976
91282C-LL-3	United States Treasury Note/Bo US TREASURY N/B 3.375% 09/15/27		09/23/2024	Various	12/02/2024	Morgan Stanley	1,692,000	1,685,749	1,658,749	1,686,122		373		373			(27,373)	(27,373)	12,462	1,157
91282C-LM-1	United States Treasury Note/Bo US TREASURY N/B 3.625% 09/30/31		10/09/2024	Various	12/02/2024	BMO Capital Markets	1,168,700	1,154,581	1,134,091	1,154,828		247		247			(20,737)	(20,737)	7,449	784
91282C-LN-9	United States Treasury Note/Bo US TREASURY N/B 3.500% 09/30/29		10/02/2024	JPM SECURITIES LLC	12/02/2024	BMO Capital Markets	449,000	447,774	437,423	447,806		32		32			(10,383)	(10,383)	2,763	130
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		01/09/2024	Interest Capitalization	07/25/2024	Call 100.2858	233,011	233,011	233,677	233,011									8,692	
925387-AD-4	VESSEL MANAGEMENT SERVICES INC Unsecured 4.960% 11/15/27		01/09/2024	Interest Capitalization	05/15/2024	Redemption 100.0000	33,578	33,578	33,578	33,578									833	
0109999999. Subtotal - Bonds - U.S. Governments							69,845,689	69,337,576	68,666,132	69,430,831		93,255		93,255			(765,363)	(765,363)	1,054,583	259,195
80413T-AK-5	Saudi Government International Senior Unsecured 4.375% 04/16/29	D	02/28/2024	AAIA Modco FHLB - AAM	09/03/2024	Goldman Sachs International	4,000,000	3,876,720	3,986,000	3,887,965		11,245		11,245			98,035	98,035	154,583	64,167
G2182G-AC-7	CK Hutchison International 21 Senior Unsecured 3.125% 04/15/41	D	09/11/2024	STAR Non-Modco FWH	11/21/2024	AARE Surplus AAM	2,000,000	1,601,667	1,529,259	1,604,798		3,131		3,131			(75,539)	(75,539)	37,500	25,347
0309999999. Subtotal - Bonds - All Other Governments							6,000,000	5,478,387	5,515,259	5,492,763		14,376		14,376			22,496	22,496	192,083	89,514
3132DW-DZ-3	Federal Home Loan Mortgage Cor FR SD8220 3.000% 06/01/52		09/25/2024	Citigroup	12/16/2024	BOFA SECURITIES, INC.	15,664,133	14,102,615	13,441,784	14,110,464		7,850		7,850			(668,680)	(668,680)	138,366	32,634
3132DW-DZ-3	Federal Home Loan Mortgage Cor FR SD8220 3.000% 06/01/52		09/25/2024	Citigroup	12/01/2024	Paydown	258,616	232,835	258,616	258,616		25,781		25,781					1,233	539
3132DW-ES-8	Federal Home Loan Mortgage Cor FR SD8245 4.500% 09/01/52		04/15/2024	Bank of America	12/16/2024	BOFA SECURITIES, INC.	5,174,336	4,791,920	4,919,662	4,799,398		7,478		7,478			120,263	120,263	165,579	9,702
3132DW-ES-8	Federal Home Loan Mortgage Cor FR SD8245 4.500% 09/01/52		04/15/2024	Bank of America	12/01/2024	Paydown	274,928	254,609	274,928	274,928		20,319		20,319					4,677	516
3140XP-CP-2	Fannie Mae Pool FN FS7277 5.000% 09/01/53		04/03/2024	Various	12/01/2024	Various	1,620,365	1,572,324	1,620,365	1,620,365		48,041		48,041					27,243	675
702274-AW-1	Pasadena Public Financing Auth PASADENA PUB FIN-BABS 7.148% 03/01/43		01/01/2024	AARE II Surplus ISG	11/20/2024	Redemption 113.7220	2,020,000	2,397,881	2,297,184	2,297,184		(100,697)		(100,697)					176,075	11,631
0909999999. Subtotal - Bonds - U.S. Special Revenues							25,012,378	23,352,184	22,812,539	23,360,955		8,772		8,772			(548,417)	(548,417)	513,173	55,697
45660L-T2-5	Residential Asset Securitizati RAST 2005-A14 A3 5.500% 12/25/35		07/01/2024	Interest Capitalization	12/01/2024	Paydown	1	1	2	2		1		1						
761118-KU-1	RALI Series 2005-Q03 Trust RALI 2005-Q03 A1 5.253% 10/25/45		01/25/2024	Various	12/26/2024	Various	1	1	1	1										
05644#-AA-5	BTC Offshore Holdings Fund II- BTC Offshore Holdings Fund II- 7.326% 03/20/29		04/25/2024	PRIVATE	07/22/2024	Paydown	5,575,221	5,575,221	5,575,221	5,575,221									1,247	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05644#-AA-5	BTC Offshore Holdings Fund II- BTC Offshore Holdings Fund II- 7.326% 03/20/29		04/25/2024	PRIVATE	08/12/2024	Tax Free Exchange	159,424,779	159,424,779	159,424,779	159,424,779									3,878,741	
38411L-AA-4	Gracie Point Funding III, LLC Gracie Point Funding III LLC 6.804% 05/01/29		01/01/2024	Gracie Point	03/15/2024	Tax Free Exchange	37,000,000	37,000,000	37,000,000	37,000,000									286,067	
G43905-A*-2	HARBOURVEST GLOBAL PRIVATE EQU A 8.137% 06/05/29		07/22/2024	CROSSTRADE	11/25/2024	Tax Free Exchange	32,000,000	32,000,000	32,000,000	32,000,000									752,138	
55416A-AC-3	MF1 2024-FL14 LLC MF1 2024-FL14 AS 7.82659% 19 M 6.606% 03/19/39		01/30/2024	Morgan Stanley	05/20/2024	Tax Free Exchange	44,203,000	44,092,493	44,106,622	44,106,622		14,130		14,130					915,307	
00111W-AB-1	ABPCI Direct Lending Fund CLO ABPCI 2024-18A A2 6.439% 07/30/36		06/05/2024	SG Americas Securities LLC	12/09/2024	Deutsche Bank Securities Inc	1,000,000	1,000,000	1,004,000	1,000,000		4,000		4,000					29,701	
00111W-AF-2	ABPCI Direct Lending Fund CLO ABPCI 2024-18A E 12.339% 07/30/36		06/05/2024	Various	10/30/2024	Various	7,500,000	7,500,000	7,490,430	7,500,000		(9,570)		(9,570)					301,043	
00138C-AX-6	Corebridge Global Funding Senior Secured 5.200% 01/12/29		01/09/2024	Bank of America	12/27/2024	ORIX Life - Custody	3,000,000	2,998,440	3,011,018	2,998,709		269		269					149,500	
00206R-DQ-2	AT&T Inc Senior Unsecured 4.250% 03/01/27		10/28/2024	HSBC SECURITIES (USA) INC	12/02/2024	Bank of America	11,900,000	11,830,385	11,809,679	11,833,220		2,835		2,835					81,482	
00206R-DS-8	AT&T Inc Senior Unsecured 5.450% 03/01/47		06/26/2024	AAIA Modco AAM	09/11/2024	STAR Non-Modco FWH	4,250,000	4,172,610	4,360,819	4,173,330		719		719					74,635	
00206R-GN-6	AT&T Inc Senior Unsecured 6.550% 01/15/28		07/16/2024	AADE Lincoln NonModco AAM	09/13/2024	JPM SECURITIES LLC	1,000,000	1,039,927	1,063,750	1,038,170		(1,757)		(1,757)					182	
00206R-JY-9	AT&T Inc Senior Unsecured 2.750% 06/01/31		07/24/2024	AEL FWH AAM	08/06/2024	Goldman Sachs	1,000,000	865,220	878,660	865,823		603		603					4,049	
00287Y-BF-5	AbbVie Inc Senior Unsecured 4.250% 11/14/28		06/18/2024	ALRe Corporate AAM	09/13/2024	JPM SECURITIES LLC	5,000,000	4,895,211	5,067,450	4,900,597		5,386		5,386					20,069	
00287Y-DJ-0	AbbVie Inc Senior Unsecured 5.050% 03/15/34		02/22/2024	Morgan Stanley	02/26/2024	Goldman Sachs	9,000,000	8,971,650	9,046,350	8,971,650									2,525	
00287Y-DV-8	AbbVie Inc Senior Unsecured 5.350% 03/15/44		02/22/2024	Morgan Stanley	06/21/2024	ALRE - DFL Trust AAM	10,000,000	9,986,200	10,050,471	9,986,527		327		327					170,903	
00287Y-DV-8	AbbVie Inc Senior Unsecured 5.350% 03/15/44		06/26/2024	ALRE - DFL Trust AAM	07/17/2024	Goldman Sachs	10,000,000	10,070,555	10,091,200	10,070,555									211,028	179,819
00287Y-DW-6	AbbVie Inc Senior Unsecured 5.400% 03/15/54		02/22/2024	JPM SECURITIES LLC	06/13/2024	Various	21,000,000	20,927,970	21,295,070	20,928,478		508		508					261,000	
00287Y-DX-4	AbbVie Inc Senior Unsecured 5.500% 03/15/64		02/22/2024	JPM SECURITIES LLC	06/21/2024	ALRE - DFL Trust AAM	30,000,000	29,887,800	30,357,489	29,888,712		912		912					527,083	
00436M-AA-3	Accelerated Assets 2018-1 LLC AALLC 2018-1 A 3.870% 12/02/33		08/02/2024	AAIA NonModco AAM	09/04/2024	Deutsche Bank Securities Inc	1,151,041	1,140,150	1,128,020	1,140,435		285		285					4,083	
00436M-AA-3	Accelerated Assets 2018-1 LLC AALLC 2018-1 A 3.870% 12/02/33		08/02/2024	AAIA NonModco AAM	09/02/2024	Paydown	45,729	45,296	45,729	45,729		433		433					147	
00440E-AW-7	Chubb INA Holdings LLC Senior Unsecured 4.350% 11/03/45		09/11/2024	STAR Non-Modco FWH	10/10/2024	ALRe Corporate AAM	2,500,000	2,317,782	2,256,049	2,318,257		475		475					47,427	38,667
02146S-AD-1	Alternative Loan Trust 2006-0A CWALT 2006-0A14 2A1 4.833% 11/25/46		06/13/2024	Midland AAM	06/21/2024	ALRE - DFL Trust AAM	207,904	200,179	200,236	200,307		128		128		(71)		(71)	807	538
02147J-AD-0	Alternative Loan Trust 2006-46 CWALT 2006-46 A4 6.000% 02/25/47		01/01/2024	AARE II Surplus ISG	01/01/2024	Paydown	197	104				(104)		(104)						1
02147J-AD-0	Alternative Loan Trust 2006-46 CWALT 2006-46 A4 6.000% 02/25/47		01/01/2024	AARE II Surplus ISG	01/01/2024	ALRE - TDF Trust AAM	2,881,739	1,517,114	1,494,378	1,503,720		(13,394)		(13,394)		(9,342)		(9,342)	10,568	13,928
02209S-AR-4	Altria Group Inc Senior Unsecured 5.375% 01/31/44		06/26/2024	ALRE - DFL Trust AAM	09/11/2024	STAR Non-Modco FWH	1,000,000	951,268	1,011,413	951,606		338		338		59,807		59,807	32,997	21,948
02209S-BC-6	Altria Group Inc Senior Unsecured 4.400% 02/14/26		06/18/2024	ALRe Corporate AAM	08/06/2024	Goldman Sachs	10,000,000	9,839,371	9,943,700	9,852,556		13,185		13,185		91,144		91,144	211,444	151,556
02209S-BD-4	Altria Group Inc Senior Unsecured 4.800% 02/14/29		02/28/2024	AAIA Modco FHLB - AAM	08/06/2024	Goldman Sachs	10,000,000	9,811,038	9,999,900	9,826,167		15,129		15,129		173,733		173,733	230,667	18,667
02209S-BE-2	Altria Group Inc Senior Unsecured 5.800% 02/14/39		06/21/2024	ALRE - DFL Trust AAM	09/11/2024	STAR Non-Modco FWH	7,000,000	7,045,867	7,379,821	7,045,744		(123)		(123)		334,076		334,076	233,450	143,228

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
02361D-BB-5	Ameren Illinois Co Secured 5.550% 07/01/54		06/26/2024	JPM SECURITIES LLC	07/31/2024	ALRE - MSPL Trust AAM - AFS	5,800,000	5,789,850	5,776,904	5,789,872		22		22			(12,967)	(12,967)	30,402	894
025816-CY-3	American Express Co Senior Unsecured 3.950% 08/01/25		06/26/2024	JPM SECURITIES LLC	08/09/2024	AAIA NonModco AAM	12,700,000	12,488,545	12,571,208	12,511,015		22,470		22,470			60,193	60,193	261,973	203,447
02666T-AG-2	American Homes 4 Rent LP Senior Unsecured 5.500% 02/01/34		01/23/2024	WELLS FARGO SECURITIES	01/23/2024	Stifel Nicolaus	3,500,000	3,496,255	3,504,270	3,496,255							8,015	8,015		
02666T-AH-0	American Homes 4 Rent LP Senior Unsecured 5.500% 07/15/34		06/18/2024	Bank of America	09/23/2024	Barclays	20,000,000	19,891,000	20,643,600	19,893,063		2,063		2,063			750,537	750,537	268,889	
03027X-CH-1	American Tower Corp Senior Unsecured 5.450% 02/15/34		03/04/2024	Citigroup	05/23/2024	JPM SECURITIES LLC	20,000,000	19,857,000	19,704,400	19,859,078		2,078		2,078			(154,678)	(154,678)	245,250	
031162-CJ-7	Amgen Inc Senior Unsecured 2.600% 08/19/26		10/28/2024	HSBC SECURITIES (USA) INC	12/02/2024	BNP Paribas	12,300,000	11,889,795	11,894,100	11,910,646		20,851		20,851			(16,546)	(16,546)	92,387	62,183
031162-DU-1	Amgen Inc Senior Unsecured 5.750% 03/02/63		08/06/2024	Goldman Sachs	08/28/2024	ALRe Corporate AAM	12,200,000	12,539,038	12,707,536	12,539,038							168,498	168,498	342,956	302,035
032654-BC-8	Analog Devices Inc Senior Unsecured 5.300% 04/01/54		04/10/2024	Citigroup	05/16/2024	Citigroup	1,350,000	1,314,225	1,333,166	1,314,280		55		55			18,886	18,886	9,341	1,789
035240-AN-0	Anheuser-Busch InBev Worldwide Senior Unsecured 4.600% 04/15/48		06/21/2024	ALRE - DFL Trust AAM	09/13/2024	JPM SECURITIES LLC	1,400,000	1,261,984	1,340,654	1,262,748		764		764			77,906	77,906	27,012	11,807
035240-AR-1	Anheuser-Busch InBev Worldwide Senior Unsecured 4.900% 01/23/31		06/21/2024	ALRE - DFL Trust AAM	09/23/2024	Barclays	4,000,000	4,033,716	4,159,080	4,032,693		(1,023)		(1,023)			126,387	126,387	131,211	80,578
03665C-AK-9	Antares CLO 2024-2 LLC ANTR 2024-2A C 7.167% 07/20/36		05/24/2024	Bank of America	08/29/2024	AARE Surplus AAM	12,120,000	12,120,000	12,118,279	12,120,000							(1,721)	(1,721)	150,769	
03666H-AG-6	Antares Holdings LP Senior Unsecured 6.500% 02/08/29		02/01/2024	Royal Bank of Canada	10/08/2024	Various	3,000,000	2,981,250	3,004,021	2,983,248		1,998		1,998			20,773	20,773	120,069	
03666H-AH-4	Antares Holdings LP Senior Unsecured 6.350% 10/23/29		10/16/2024	Sumitomo Mitsui Banking Corpor	10/18/2024	Various	3,500,000	3,486,700	3,493,021	3,486,700							6,321	6,321		
036935-AC-8	Antares CLO 2024-1 LLC ANTR 2024-1A A2 6.667% 04/20/36		03/19/2024	Various	08/29/2024	Various	36,000,000	36,000,000	35,997,084	36,000,000							(2,916)	(2,916)	682,559	
036935-AC-8	Antares CLO 2024-1 LLC ANTR 2024-1A A2 6.667% 04/20/36		05/30/2024	AHL Aegon IMR	08/12/2024	ALRe Corporate AAM	14,400,000	14,398,488	14,399,136	14,398,488							648	648	358,195	141,543
036935-AE-4	Antares CLO 2024-1 LLC ANTR 2024-1A B 6.917% 04/20/36		03/19/2024	WELLS FARGO SECURITIES	05/06/2024	AHL Aegon IMR	20,600,000	20,600,000	20,598,290	20,600,000							(1,710)	(1,710)	104,260	
036935-AE-4	Antares CLO 2024-1 LLC ANTR 2024-1A B 6.917% 04/20/36		05/30/2024	AHL Aegon IMR	08/12/2024	ALRe Corporate AAM	20,600,000	20,765,253	20,768,693	20,760,506		(4,747)		(4,747)			8,187	8,187	529,870	208,520
036935-AG-9	Antares CLO 2024-1 LLC ANTR 2024-1A C 7.667% 04/20/36		03/19/2024	WELLS FARGO SECURITIES	05/06/2024	AHL Aegon IMR	15,200,000	15,200,000	15,198,480	15,200,000							(1,520)	(1,520)	84,530	
036935-AG-9	Antares CLO 2024-1 LLC ANTR 2024-1A C 7.667% 04/20/36		05/30/2024	AHL Aegon IMR	08/12/2024	ALRe Corporate AAM	15,200,000	15,197,948	15,198,830	15,198,092		144		144			738	738	429,606	169,673
03740M-AC-4	Aon North America Inc Senior Unsecured 5.300% 03/01/31		02/28/2024	Citigroup	05/23/2024	Various	50,000,000	49,870,000	49,804,645	49,873,492		3,492		3,492			(68,847)	(68,847)	594,734	
03740M-AD-2	Aon North America Inc Senior Unsecured 5.450% 03/01/34		02/28/2024	Citigroup	05/23/2024	JPM SECURITIES LLC	18,000,000	17,972,640	17,824,140	17,973,146		506		506			(149,006)	(149,006)	237,075	
03740M-AF-7	Aon North America Inc Senior Unsecured 5.750% 03/01/54		02/28/2024	Citigroup	04/09/2024	Various	47,700,000	47,409,984	48,336,557	47,410,328		344		344			926,229	926,229	255,228	
03740M-AF-7	Aon North America Inc Senior Unsecured 5.750% 03/01/54		02/28/2024	Citigroup	07/31/2024	AARE II Surplus ISG	32,300,000	32,103,616	32,320,129	32,104,659		1,043		1,043			215,471	215,471	773,854	
03770D-AC-7	Apollo Debt Solutions Bdc Senior Unsecured 6.700% 07/29/31		07/24/2024	Citigroup	08/09/2024	AADE BLIC Modco AAM	80,000,000	79,995,200	80,277,200	79,995,215		15		15			281,985	281,985	148,889	
037833-EC-0	Apple Inc Senior Unsecured 1.200% 02/08/28		06/18/2024	ALRe Corporate AAM	08/06/2024	Goldman Sachs	7,000,000	6,199,950	6,330,450	6,227,622		27,672		27,672			102,828	102,828	41,767	30,333
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50		02/28/2024	AEL FWH AAM	07/30/2024	Paydown	5,000	4,595	5,000	5,000		405		405					61	13
038779-AB-0	Arbys Funding LLC ARBYS 2020-1A A2 3.237% 07/30/50		02/28/2024	AEL FWH AAM	08/14/2024	ALRe Corporate AAM	960,000	882,163	908,754	891,617		9,454		9,454			17,138	17,138	16,746	2,417
04010L-BB-8	Ares Capital Corp Senior Unsecured 2.875% 06/15/28		07/24/2024	Various	08/06/2024	Various	9,000,000	8,056,472	8,122,500	8,064,385		7,914		7,914			58,115	58,115	37,375	28,031

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
04010L-BF-9	Ares Capital Corp Senior Unsecured 5.875% 03/01/29		01/16/2024	Bank of America	07/11/2024	Various	27,000,000	26,774,550	26,787,874	26,789,445		14,895		14,895			(1,571)	(1,571)	595,495	
04316J-AJ-8	Arthur J Gallagher & Co Senior Unsecured 5.750% 07/15/54		02/12/2024	Bank of America	09/13/2024	JPM SECURITIES LLC	4,000,000	3,951,520	4,208,240	3,951,647		127		127			256,593	256,593	134,806	
04316J-AJ-8	Arthur J Gallagher & Co Senior Unsecured 5.750% 07/15/54		02/12/2024	Bank of America	08/28/2024	ACRA RE 2A Surplus AAM	17,000,000	16,793,960	17,580,839	16,794,371		411		411			786,468	786,468	524,049	
04636N-AN-3	Astrazeneca Finance LLC Senior Unsecured 5.000% 02/26/34		02/21/2024	JPM SECURITIES LLC	02/26/2024	Goldman Sachs	25,000,000	24,908,500	25,091,000	24,908,540		40		40			182,460	182,460	6,944	
05071A-AL-4	AUDAX SENIOR DEBT CLO I LLC AUDAX 2019-1A CR 8.993% 04/22/33		05/30/2024	AHL Aegon IMR	11/21/2024	Paydown	10,500,000	10,600,097	10,500,000	10,500,000		(100,097)		(100,097)					594,548	107,355
05071L-AG-1	AUDAX SENIOR DEBT CLO 6 LLC AUDAX 2021-6A D 8.729% 10/20/33		08/02/2024	AADE - FABN	08/12/2024	ALRe Corporate AAM	5,200,000	5,222,417	5,222,220	5,222,219		(199)		(199)			1	1	28,494	14,925
050931-AA-2	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A1 6.717% 04/20/36		02/14/2024	WELLS FARGO SECURITIES	08/08/2024	ALRe Corporate AAM	9,000,000	9,000,000	9,057,375	9,000,000							57,375	57,375	269,994	
050931-AC-8	Audax Senior Debt CLO 9 LLC AUDAX 2024-9A A2 7.017% 04/20/36		02/14/2024	WELLS FARGO SECURITIES	08/08/2024	ALRe Corporate AAM	1,480,000	1,480,000	1,487,110	1,480,000							7,110	7,110	46,200	
053332-BF-8	AutoZone Inc Senior Unsecured 5.200% 08/01/33		06/26/2024	ALRE - DFL Trust AAM	08/13/2024	ALRe Corporate AAM	10,000,000	9,918,802	10,117,550	9,920,216		1,414		1,414			197,334	197,334	277,333	210,889
055328-AE-8	BCC Middle Market CLO 2018-1 L BCMM 2018-1A B 7.879% 10/20/30		01/01/2024	AAIA NonModco AAM	03/13/2024	Paydown	7,500,000	7,295,198	7,500,000	7,500,000		204,803		204,803					261,089	63,438
055328-AU-2	BCC Middle Market CLO 2018-1 L BCMM 2018-1A CR 10.517% 04/20/36		01/31/2024	Citigroup	09/30/2024	ACRA RE 2A Surplus AAM	18,000,000	18,000,000	18,260,154	18,000,000							260,154	260,154	1,123,015	
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37		07/31/2024	Apollo Internal	08/05/2024	Paydown	(8)	(4)				4		4						
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37		07/31/2024	Apollo Internal	08/09/2024	AADE BLIC Modco AAM	6,043,212	3,086,924	3,083,043	3,084,667		(2,257)		(2,257)			(1,624)	(1,624)	28,348	1,091
05532E-AY-1	BCAP LLC 2009-RR10 Trust BCAP 2009-RR10 12A2 6.500% 07/26/37		07/01/2024	Interest Capitalization	08/09/2024	AADE BLIC Modco AAM	285	285	145	285							(140)	(140)	1	
05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.297% 12/26/36		01/01/2024	Various	08/01/2024	Various	1,343,092	1,183,751	1,409,810	1,409,810		226,059		226,059					28,486	915
05540F-AQ-5	BCAP LLC 2012-RR2 Trust BCAP 2012-RR2 2A7 4.297% 12/26/36		01/01/2024	Various	08/09/2024	Various	13,986,559	12,326,462	12,569,981	12,678,572		352,110		352,110			(108,592)	(108,592)	568,155	9,405
05565E-AT-2	BMW US Capital LLC Senior Unsecured 3.300% 04/06/27		07/02/2024	AARE II Surplus ISG	08/06/2024	Goldman Sachs	1,570,000	1,498,148	1,525,020	1,500,549		2,401		2,401			24,470	24,470	17,414	12,377
05568Q-AF-2	BNC Mortgage Loan Trust 2007-3 BNCMT 2007-3 M1 4.723% 07/25/37		07/31/2024	Apollo Internal	09/11/2024	STAR Non-Modco FWH	404,290	343,898	366,177	345,155		1,257		1,257			21,022	21,022	1,017	515
059487-AC-2	Banc of America Alternative Lo BOAA 2006-6 CB3 6.000% 07/25/46		06/13/2024	Midland AAM	06/21/2024	ALRE - DFL Trust AAM	753,583	625,203	626,496	625,093		(109)		(109)			1,403	1,403	2,512	1,507
05956D-AD-6	Banc of America Funding 2010-R BAFC 2010-R5 1A3 6.000% 10/26/37		01/01/2024	ALRe Corporate AAM	01/01/2024	Paydown	4,366	3,771				(3,801)	(30)	(3,771)						
05956D-AD-6	Banc of America Funding 2010-R BAFC 2010-R5 1A3 6.000% 10/26/37		01/01/2024	ALRe Corporate AAM	01/01/2024	ALRE - TDF Trust AAM	747,514	645,585	648,633	651,776		1,003	(5,189)	6,192			(3,144)	(3,144)	796	
060516-MA-4	Bank of America Corp Senior Unsecured 5.468% 01/23/35		01/18/2024	Bank of America	01/18/2024	Citigroup	6,500,000	6,500,000	6,513,910	6,500,000							13,910	13,910		
06279J-AB-5	PMT Issuer Trust - FMSR Senior Unsecured 2.029% 09/30/27		06/26/2024	JPM SECURITIES LLC	08/06/2024	Goldman Sachs	6,700,000	6,171,973	6,291,233	6,188,838		16,865		16,865			102,395	102,395	47,958	32,853
06406F-AC-7	Bank of New York Mellon Corp/T Senior Unsecured 2.800% 05/04/26		07/10/2024	ALRE - DFL Trust AAM	07/11/2024	WELLS FARGO SECURITIES	9,250,000	8,904,590	8,914,225	8,905,613		1,023		1,023			8,612	8,612	48,922	47,483
06406R-AH-0	Bank of New York Mellon Corp/T Senior Unsecured 3.850% 04/28/28		02/28/2024	Various	04/09/2024	Various	3,000,000	2,889,236	2,904,705	2,891,772		2,536		2,536			12,933	12,933	50,210	38,500
06541B-CC-0	BANK 2023-BNK45 BANK 2023-BNK45 - C 6.279% 02/15/56		02/08/2024	BOFA SECURITIES, INC.	12/27/2024	ORIX Life - Custody	1,287,500	1,299,419	1,299,199	1,298,240		(1,180)		(1,180)			959	959	77,323	2,553
06759L-AD-5	Barings BDC Inc Senior Unsecured 7.000% 02/15/29		02/07/2024	Wells Fargo	03/19/2024	Various	9,250,000	9,152,690	9,183,029	9,154,398		1,708		1,708			28,631	28,631	69,547	
07177M-AB-9	Baxalta Inc Senior Unsecured 4.000% 06/23/25		01/10/2024	AAIA NonModco AAM	09/13/2024	JPM SECURITIES LLC	1,786,000	1,758,569	1,774,337	1,771,272		12,702		12,702			3,066	3,066	52,191	3,374

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
07274N-AN-3	Bayer US Finance II LLC Senior Unsecured 4.625% 06/25/38		07/24/2024	AEL Modco AAM	09/23/2024	Barclays	2,000,000	1,704,861	1,811,680	1,707,165		2,304		2,304			104,515	104,515	22,868	7,451
073877-DY-5	Bear Stearns Asset Backed Secu BSABS 2005-SD4 1A1 6.000% 09/25/35		01/01/2024	Various	12/01/2024	Various	383,295	381,312	383,295	383,295		1,984		1,984					5,731	1,278
073879-2V-9	Bear Stearns Asset Backed Secu BSABS 2005-AQ2 M1 5.188% 09/25/35		07/31/2024	Apollo Internal	09/25/2024	Paydown	124,369	123,331	124,369	124,369		1,038		1,038					1,017	171
07387A-DX-0	Bear Stearns ARM Trust 2005-7 BSARM 2005-7 1A2 7.791% 08/25/35		07/31/2024	Apollo Internal	09/01/2024	Paydown	312		9	9		9		9					2	
07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.770% 07/25/36		02/28/2024	Midland AAM	08/01/2024	Paydown	38,616	34,003	34,745	34,745		742		742					492	125
07388D-AS-7	Bear Stearns ARM Trust 2006-2 BSARM 2006-2 3A2 4.770% 07/25/36		02/28/2024	Midland AAM	08/09/2024	ALRe Corporate AAM	1,051,053	925,496	943,402	923,913		(1,582)		(1,582)			19,489	19,489	25,537	3,391
084664-BV-2	Berkshire Hathaway Finance Cor Senior Unsecured 4.300% 05/15/43		04/26/2024	Goldman Sachs	05/16/2024	Wells Fargo	3,000,000	2,626,920	2,704,170	2,627,620		700		700			76,550	76,550	66,292	59,125
084664-CQ-2	Berkshire Hathaway Finance Cor Senior Unsecured 4.200% 08/15/48		03/21/2024	Goldman Sachs	09/13/2024	JPM SECURITIES LLC	8,200,000	7,229,448	7,523,008	7,239,632		10,184		10,184			283,376	283,376	201,857	38,267
084664-CV-1	Berkshire Hathaway Finance Cor Senior Unsecured 2.850% 10/15/50		03/21/2024	Goldman Sachs	08/06/2024	Goldman Sachs	15,000,000	10,045,050	10,077,300	10,078,097		33,047		33,047			(797)	(797)	346,750	190,000
084664-CV-1	Berkshire Hathaway Finance Cor Senior Unsecured 2.850% 10/15/50		03/21/2024	Goldman Sachs	06/21/2024	ALRE - DFL Trust AAM	6,800,000	4,553,756	4,473,212	4,563,548		9,792		9,792			(90,336)	(90,336)	132,430	86,133
084664-DB-4	Berkshire Hathaway Finance Cor Senior Unsecured 3.850% 03/15/52		04/09/2024	Various	08/06/2024	Goldman Sachs	12,000,000	9,585,420	9,607,020	9,596,921		11,501		11,501			10,099	10,099	163,946	30,158
09247X-AN-1	Blackrock Finance Inc Senior Unsecured 3.200% 03/15/27		07/10/2024	ALRE - DFL Trust AAM	07/17/2024	Goldman Sachs	2,500,000	2,409,309	2,417,500	2,410,030		722		722			7,470	7,470	27,333	25,556
09261B-AC-4	Blackstone Holdings Finance Co Senior Unsecured 1.625% 08/05/28		08/06/2024	Goldman Sachs	08/09/2024	AAIA NonModco AAM	15,000,000	13,420,500	13,364,961	13,422,528		2,028		2,028			(57,567)	(57,567)	2,708	1,354
09261H-AK-3	Blackstone Private Credit Fund Senior Unsecured 3.250% 03/15/27		06/18/2024	ALRe Corporate AAM	09/13/2024	JPM SECURITIES LLC	11,500,000	10,611,572	10,958,580	10,685,419		73,847		73,847			273,161	273,161	187,913	96,552
09261H-BB-2	Blackstone Private Credit Fund Senior Unsecured 7.300% 11/27/28		01/10/2024	AAIA NonModco AAM	04/09/2024	Various	5,000,000	5,190,370	5,204,525	5,182,678		(7,692)		(7,692)			21,847	21,847	129,271	43,597
09261H-BF-3	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31		01/18/2024	WELLS FARGO SECURITIES	01/18/2024	Seaport Securities Corp	6,500,000	6,389,435	6,414,070	6,389,435							24,635	24,635		
09261H-BF-3	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31		01/18/2024	Various	11/12/2024	Various	150,000,000	147,448,500	147,684,996	147,684,996		236,496		236,496					7,473,958	
09261H-BF-3	Blackstone Private Credit Fund Senior Unsecured 6.250% 01/25/31		09/25/2024	Various	11/12/2024	Various	35,000,000	35,095,663	35,104,651	35,104,651		8,988		8,988					1,431,424	646,701
09261H-BM-8	Blackstone Private Credit Fund Senior Unsecured 5.950% 07/16/29		05/21/2024	Citigroup	05/21/2024	TruMid Financial	2,000,000	1,978,960	1,985,620	1,978,960							6,660	6,660		
09261H-BM-8	Blackstone Private Credit Fund Senior Unsecured 5.950% 07/16/29		05/21/2024	Citigroup	11/07/2024	Tax Free Exchange	5,000,000	4,947,400	4,951,524	4,951,524		4,124		4,124					130,569	
09290D-AC-5	BlackRock Funding Inc Senior Unsecured 5.250% 03/14/54		03/27/2024	Various	09/13/2024	Various	17,924,000	17,786,687	18,249,772	17,787,543		857		857			462,229	462,229	402,228	12,396
09290D-AC-5	BlackRock Funding Inc Senior Unsecured 5.250% 03/14/54		03/27/2024	Goldman Sachs	09/11/2024	STAR Non-Modco FWH	2,000,000	2,007,420	2,090,673	2,007,420							83,253	83,253	51,625	4,958
09581J-AA-4	Blue Owl Finance LLC Senior Unsecured 3.125% 06/10/31		04/30/2024	Various	10/28/2024	Various	14,750,000	12,214,423	12,366,020	12,366,020		151,597		151,597					269,828	165,994
09581J-AM-8	Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34		04/11/2024	Bank of America	04/11/2024	Barclays	7,000,000	6,901,020	6,920,515	6,901,020							19,495	19,495		
09581J-AM-8	Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34		09/23/2024	Various	10/28/2024	Tax Free Exchange	48,900,000	49,301,190	49,311,364	49,311,364		10,174		10,174					1,613,021	435,139
09581J-AM-8	Blue Owl Finance LLC Senior Unsecured 6.250% 04/18/34		07/18/2024	AARE Surplus AAM	10/28/2024	Tax Free Exchange	12,300,000	12,586,575	12,581,631	12,581,631		(4,944)		(4,944)					405,729	192,188
097023-BL-8	Boeing Co/The Senior Unsecured 3.500% 03/01/45		08/14/2024	AAIA Modco FHLB - AAM	10/10/2024	JANE STREET EXECUTION SERVICES	100,000	66,841	66,214	66,969		129		129			(755)	(755)	2,139	1,585
097023-DA-0	Boeing Co/The Senior Unsecured 2.750% 02/01/26		07/18/2024	AARE Surplus AAM	10/10/2024	Market Axess	1,000,000	956,462	967,060	962,815		6,353		6,353			4,246	4,246	19,097	12,757

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
097023-DL-6	Boeing Co/The Senior Unsecured 6.528% 05/01/34		04/29/2024	JPM SECURITIES LLC	04/29/2024	Cantor Fitzgerald	2,500,000	2,500,000	2,516,275	2,500,000							16,275	16,275		
097023-DM-4	Boeing Co/The Senior Unsecured 6.858% 05/01/54		04/29/2024	Citigroup	04/29/2024	Jefferies & Co (PFI)	1,500,000	1,500,000	1,508,730	1,500,000							8,730	8,730		
09778P-AB-1	Bon Secours Mercy Health Inc BDS SER 20-2 2.095% 06/01/31		08/09/2024	AADE BLIC Modco AAM	08/15/2024	ALRE - MSPL Trust AAM - AFS	5,999,000	5,091,726	5,131,377	5,093,635		1,909		1,909			37,742	37,742	25,834	23,739
101137-AT-4	Boston Scientific Corp Senior Unsecured 4.550% 03/01/39		02/27/2024	Morgan Stanley	06/26/2024	JPM SECURITIES LLC	3,889,000	3,598,414	3,650,449	3,602,669		4,255		4,255			47,780	47,780	145,492	87,492
101137-AT-4	Boston Scientific Corp Senior Unsecured 4.550% 03/01/39		06/21/2024	Various	06/26/2024	Various	4,127,000	3,920,048	3,873,850	3,923,168		3,120		3,120			(49,318)	(49,318)	129,120	65,382
101137-AU-1	Boston Scientific Corp Senior Unsecured 4.700% 03/01/49		06/21/2024	ALRE - DFL Trust AAM	06/26/2024	JPM SECURITIES LLC	2,424,000	2,205,429	2,190,617	2,205,516		87		87			(14,899)	(14,899)	36,710	34,811
10373Q-AE-0	BP Capital Markets America Inc Senior Unsecured 4.234% 11/06/28		01/10/2024	AAIA NonModco AAM	08/09/2024	AAIA NonModco AAM	1,300,000	1,280,798	1,284,594	1,282,962		2,165		2,165			1,632	1,632	41,740	9,785
10373Q-AZ-3	BP Capital Markets America Inc Senior Unsecured 3.588% 04/14/27		07/31/2024	ALRE - MSPL Trust AAM - AFS	08/06/2024	Goldman Sachs	1,000,000	972,298	980,630	972,487		190		190			8,143	8,143	11,262	10,664
10373Q-BQ-2	BP Capital Markets America Inc Senior Unsecured 3.379% 02/08/61		01/18/2024	Morgan Stanley	09/23/2024	Barclays	4,650,000	3,243,236	3,301,733	3,251,929		8,694		8,694			49,803	49,803	177,200	71,578
10570N-AF-5	BRAVO Residential Funding Trus BRAVO 2024-CES1 M1 7.010% 04/25/54		04/30/2024	Morgan Stanley	08/14/2024	AADE BLIC NonModco AAM	2,500,000	2,499,992	2,548,021	2,499,662		(330)		(330)			48,359	48,359	53,062	18,985
109696-AA-2	Brink's Co/The Senior Unsecured 4.625% 10/15/27		05/30/2024	AHL Aegon IMR	08/07/2024	AADE BLIC Modco AAM	2,000,000	1,899,640	1,939,286	1,904,734		5,094		5,094			34,552	34,552	28,778	11,563
110122-CR-7	Bristol-Myers Squibb Co Senior Unsecured 4.250% 10/26/49		07/31/2024	Various	09/13/2024	Various	9,500,000	7,918,538	8,406,265	7,923,122		4,584		4,584			483,143	483,143	157,014	99,639
110122-DE-5	Bristol-Myers Squibb Co Senior Unsecured 3.900% 02/20/28		06/26/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	6,000,000	5,808,669	5,903,040	5,814,233		5,564		5,564			88,807	88,807	108,550	82,550
110122-EH-7	Bristol-Myers Squibb Co Senior Unsecured 5.200% 02/22/34		02/14/2024	Citigroup	05/23/2024	Various	9,500,000	9,497,815	9,516,195	9,497,825		10		10			18,371	18,371	27,733	
110122-EL-8	Bristol-Myers Squibb Co Senior Unsecured 5.650% 02/22/64		02/14/2024	Various	06/21/2024	ALRE - DFL Trust AAM	10,000,000	9,950,600	10,008,681	9,950,710		110		110			57,971	57,971	186,764	
11135F-AS-0	Broadcom Inc Senior Unsecured 4.300% 11/15/32		02/12/2024	Goldman Sachs	06/27/2024	Barclays	7,000,000	6,544,650	6,563,340	6,560,631		15,981		15,981			2,709	2,709	186,453	74,414
11271R-AB-5	Brookfield Finance LLC / Brook Senior Unsecured 3.450% 04/15/50		04/09/2024	Bank of America	09/11/2024	STAR Non-Modco FWH	6,900,000	4,775,283	5,144,401	4,790,445		15,162		15,162			353,956	353,956	215,568	116,380
118230-AS-0	Buckeye Partners LP Junior Subordinated 8.874% 01/22/78		01/01/2024	ALRe Corporate AAM	01/01/2024	Redemption 100.0000	7,000,000	5,955,833	7,000,000	7,000,000		1,044,167		1,044,167					122,326	
12189T-AZ-7	Burlington Northern Santa Fe L Senior Unsecured 6.150% 05/01/37		06/21/2024	ALRE - DFL Trust AAM	09/11/2024	STAR Non-Modco FWH	7,000,000	7,627,081	8,039,716	7,619,686		(7,395)		(7,395)			420,030	420,030	155,458	59,792
1248EP-BX-0	CCO Holdings LLC / CCO Holding Senior Unsecured 5.000% 02/01/28		06/18/2024	ALRe Corporate AAM	06/26/2024	ALRE - DFL Trust AAM	7,000,000	6,517,159	6,558,125	6,520,212		3,054		3,054			37,913	37,913	141,944	133,194
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52		07/31/2024	Apollo Internal	08/09/2024	ALRe Corporate AAM	499,773	417,942	417,942	417,942										194
12530J-AC-6	Cascade Funding Mortgage Trust CFMT 2022-AB2 M2 2.000% 02/25/52		07/25/2024	Interest Capitalization	08/09/2024	ALRe Corporate AAM	18,544	18,544	15,508	18,544							(3,036)	(3,036)	66	
125523-AH-3	Cigna Group/The Senior Unsecured 4.375% 10/15/28		01/10/2024	AAIA NonModco AAM	08/06/2024	Goldman Sachs	3,000,000	2,959,708	2,968,200	2,964,292		4,584		4,584			3,908	3,908	106,458	30,990
12597Q-AA-4	COLT 2020-3 Mortgage Loan Trus COLT 2020-3 A1 1.506% 04/27/65		07/31/2024	Apollo Internal	08/15/2024	MMTL Modco AAM	155,218	147,758	148,047	148,056		297		297			(8)	(8)	91	6
12629E-CK-9	CSAB Mortgage-Backed Trust 200 CSAB 2007-1 4A4 4.803% 05/25/37		02/25/2024	Interest Capitalization	07/25/2024	Paydown	3,656	3,656		3,656							(3,656)	(3,656)	45	
12639G-DD-7	CSMC Series 2009-14R CSMC 2009-14R 4A10 6.639% 10/26/35		02/28/2024	Various	12/01/2024	Various	539,893	510,732	539,893	539,893		29,161		29,161					14,640	2,297
12657P-AA-3	CSMC Series 2021-2R CSMC 2021-2R 1A1 6.710% 07/25/47		07/31/2024	Various	12/02/2024	Various	161,992	163,704	161,992	161,992		(1,712)		(1,712)					4,474	
12662T-AA-8	CSMC Series 2022-7R CSMC 2022-7R 1A1 8.047% 10/25/66		01/01/2024	BROWNSTONE INVESTMENT GROUP LL	11/01/2024	Call 100.0000	4,558,145	4,535,354	4,558,145	4,536,595		1,241		1,241			21,550	21,550	422,011	16,745

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12662T-AA-8	CSMC Series 2022-7R CSMC 2022-7R 1A1 8.047% 10/25/66		01/01/2024	BROWNSTONE INVESTMENT GROUP LL	10/28/2024	Paydown	216,212	215,131	216,212	216,212		1,081		1,081					8,590	794
126650-CZ-1	CVS Health Corp Senior Unsecured 5.050% 03/25/48		02/09/2024	HSBC SECURITIES (USA) INC	09/23/2024	Barclays	2,000,000	1,788,040	1,820,280	1,790,691		2,651		2,651			29,589	29,589	100,719	38,717
126650-DU-1	CVS Health Corp Senior Unsecured 5.250% 02/21/33		06/27/2024	ALRE - DFL Trust AAM	07/17/2024	Various	2,000,000	1,976,864	1,982,071	1,977,029		165		165			5,042	5,042	42,644	36,750
126650-DY-3	CVS Health Corp Senior Unsecured 5.300% 06/01/33		06/27/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	4,500,000	4,438,859	4,502,790	4,439,494		634		634			63,296	63,296	43,725	17,225
12667A-AE-6	CWABS Asset-Backed Certificate CWL 2006-12 M1 4.903% 12/25/36		07/31/2024	Apollo Internal	08/26/2024	Paydown	(1,942)	(1,619)				1,619		1,619						(3)
12667A-AE-6	CWABS Asset-Backed Certificate CWL 2006-12 M1 4.903% 12/25/36		07/31/2024	Apollo Internal	09/11/2024	STAR Non-Modco FWH	325,816	271,649	335,578	273,380		1,731		1,731			62,198	62,198	1,130	428
12667A-AE-6	CWABS Asset-Backed Certificate CWL 2006-12 M1 4.903% 12/25/36		01/01/2024	Interest Capitalization	08/26/2024	Paydown	(62)	(62)		(62)							62	62		
12667A-AE-6	CWABS Asset-Backed Certificate CWL 2006-12 M1 4.903% 12/25/36		01/01/2024	Interest Capitalization	09/11/2024	STAR Non-Modco FWH	9,758	9,758	10,050	9,758							292	292	111	
12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 5.113% 10/25/35		01/01/2024	ALRe Corporate AAM	07/25/2024	Paydown	45,613	33,174	45,613	45,613		12,439		12,439					667	13
12667G-3L-5	Alternative Loan Trust 2005-44 CWALT 2005-44 1A1 5.113% 10/25/35		01/01/2024	ALRe Corporate AAM	08/15/2024	MMTL Modco AAM	2,024,902	1,472,702	1,417,487	1,405,984		(66,718)		(66,718)			11,503	11,503	65,956	594
126694-WD-6	CHL Mortgage Pass-Through Trus CWHL 2005-HY10 3A1B 4.797% 02/20/36		05/02/2024	Various	12/01/2024	Various	286,836	254,138	250,753	250,753		(3,385)		(3,385)					3,806	36
12669F-M6-7	CHL Mortgage Pass-Through Trus CWHL 2004-12 7A1 6.958% 08/25/34		01/01/2024	Various	12/01/2024	Various	679,729	621,764	679,729	679,729		57,965		57,965					13,753	976
12730*-AA-0	CTL Pt Trust (Kum & Go - Des M P/T CERTS 4.650% 09/15/45		05/30/2024	MMTL Modco AAM	06/21/2024	Call 100.0000	22,861,222	18,197,216	22,861,222	18,202,757		5,541		5,541			4,658,464	4,658,464	106,305	44,294
12730*-AA-0	CTL Pt Trust (Kum & Go - Des M P/T CERTS 4.650% 09/15/45		05/30/2024	MMTL Modco AAM	06/15/2024	Redemption 100.0000	51,833	41,258	51,833	51,833		10,575		10,575					201	100
14448C-BB-9	Carrier Global Corp Senior Unsecured 5.800% 11/30/25		02/23/2024	Tax Free Exchange	04/24/2024	Goldman Sachs	7,500,000	7,497,731	7,520,400	7,498,376		644		644			22,024	22,024	176,417	100,292
14448C-BC-7	Carrier Global Corp Senior Unsecured 5.900% 03/15/34		02/23/2024	Tax Free Exchange	04/23/2024	Bank of America	1,750,000	1,747,253	1,788,413	1,747,292		39		39			41,121	41,121	41,587	23,805
14727Q-AB-1	Cascade Funding Mortgage Trust CFMT 2018-RM2 B 4.000% 10/25/68		09/25/2024	Various	10/25/2024	Various	854,478	854,478	852,625	852,625		(1,852)		(1,852)					41,690	
14727Q-AC-9	Cascade Funding Mortgage Trust CFMT 2018-RM2 C 4.000% 10/25/68		10/25/2024	Various	10/30/2024	Various	748,479	748,479	748,080	748,080		(399)		(399)					34,883	
15189T-BH-9	CenterPoint Energy Inc Senior Unsecured 7.000% 02/15/55		08/12/2024	Morgan Stanley	11/14/2024	ALRE SML Trust AAM	3,333,000	3,333,000	3,433,933	3,333,000							100,933	100,933	58,328	
15675B-AC-1	Cerberus Loan Funding XLVI LP CERB 2024-2A C 7.706% 07/15/36		04/12/2024	Greensledge Capital Markets LL	09/30/2024	ACRA RE 2A Surplus AAM	16,400,000	16,400,000	16,398,196	16,400,000							(1,804)	(1,804)	521,479	
15675F-AA-6	Cerberus Loan Funding XLV LLC CERB 2024-1A A 6.556% 04/15/36		02/21/2024	SG Americas Securities LLC	08/08/2024	ALRe Corporate AAM	21,000,000	21,000,000	21,090,300	21,000,000							90,300	90,300	589,329	
156945-AA-5	Cerberus Loan Funding XLVII LL CERB 2024-3A A 6.406% 07/15/36		05/23/2024	Bank of America	12/09/2024	Deutsche Bank Securities Inc	1,873,000	1,873,000	1,882,365	1,873,000							9,365	9,365	61,405	
156945-AA-5	Cerberus Loan Funding XLVII LL CERB 2024-3A A 6.406% 07/15/36		05/23/2024	Bank of America	08/29/2024	AARE Surplus AAM	16,050,000	16,050,000	16,048,010	16,050,000							(1,990)	(1,990)	217,857	
156945-AE-7	Cerberus Loan Funding XLVII LL CERB 2024-3A C 7.206% 07/15/36		05/23/2024	Bank of America	08/29/2024	AARE Surplus AAM	12,600,000	12,600,000	12,598,060	12,600,000							(1,940)	(1,940)	190,348	
159864-AE-7	Charles River Laboratories Int Senior Unsecured 4.250% 05/01/28		01/01/2024	AARE II Surplus ISG	08/07/2024	AADE BLIC Modco AAM	2,000,000	1,840,060	1,920,250	1,878,072		38,012		38,012			42,178	42,178	65,167	35,181
161175-BK-9	Charter Communications Operati Senior Secured 4.200% 03/15/28		04/25/2024	Various	09/26/2024	Various	6,728,000	6,295,523	6,546,111	6,341,997		46,474		46,474			204,114	204,114	149,074	15,649
161175-BK-9	Charter Communications Operati Senior Secured 4.200% 03/15/28		04/25/2024	Various	06/26/2024	ALRE - DFL Trust AAM	33,084,000	30,957,719	31,291,850	31,067,041		109,322		109,322			224,809	224,809	393,700	76,486
161175-BM-5	Charter Communications Operati Senior Secured 5.375% 04/01/38		09/23/2024	Barclays	11/21/2024	AARE Surplus AAM	2,000,000	1,843,360	1,814,553	1,844,585		1,225		1,225			(30,031)	(30,031)	68,681	51,660

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
161175-BS-2	Charter Communications Operati Senior Secured 5.125% 07/01/49		09/06/2024	JPM SECURITIES LLC	10/30/2024	ALRe Corporate AAM	31,500,000	24,985,136	24,768,976	25,017,541		32,405		32,405			(248,565)	(248,565)	1,115,328	621,634
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50		04/29/2024	Various	09/27/2024	Barclays	7,890,000	5,723,472	6,048,316	5,738,597		15,126		15,126			309,719	309,719	219,868	34,877
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50		06/07/2024	Various	08/28/2024	Various	160,110,000	117,582,228	120,786,782	117,732,613		150,385		150,385			3,054,168	3,054,168	3,316,527	1,538,589
161175-BT-0	Charter Communications Operati Senior Secured 4.800% 03/01/50		08/09/2024	AAIA NonModco AAM	09/23/2024	Barclays	73,700,000	55,316,368	56,987,788	55,353,483		37,115		37,115			1,634,305	1,634,305	1,994,813	1,552,613
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51		05/28/2024	Citadel	09/13/2024	JPM SECURITIES LLC	1,538,000	940,764	993,502	943,211		2,447		2,447			50,291	50,291	26,082	9,168
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51		05/23/2024	Various	08/09/2024	AADE BLIC Modco AAM	50,813,000	31,144,261	31,793,288	31,204,914		60,652		60,652			588,374	588,374	668,473	245,346
161175-BV-5	Charter Communications Operati Senior Secured 3.700% 04/01/51		08/09/2024	AAIA NonModco AAM	09/13/2024	JPM SECURITIES LLC	50,813,000	31,793,288	32,823,674	31,822,403		29,116		29,116			1,001,270	1,001,270	861,704	668,473
161175-BZ-6	Charter Communications Operati Senior Secured 3.500% 06/01/41		05/21/2024	Various	08/09/2024	AADE BLIC Modco AAM	59,000,000	39,525,580	40,769,472	39,665,957		140,377		140,377			1,103,515	1,103,515	1,422,556	961,139
161175-CA-0	Charter Communications Operati Senior Secured 3.900% 06/01/52		03/25/2024	Various	06/21/2024	ALRE - DFL Trust AAM	18,000,000	11,341,700	11,518,400	11,367,645		25,945		25,945			150,755	150,755	390,000	172,792
161175-CC-6	Charter Communications Operati Senior Secured 4.400% 12/01/61		03/21/2024	Various	09/26/2024	HSBC SECURITIES (USA) INC	4,590,000	2,959,838	3,124,780	2,964,926		5,088		5,088			159,854	159,854	166,056	61,045
161175-CC-6	Charter Communications Operati Senior Secured 4.400% 12/01/61		06/06/2024	Various	07/31/2024	Various	43,410,000	28,004,222	28,691,200	28,034,441		30,218		30,218			656,759	656,759	1,090,956	491,888
161175-CC-6	Charter Communications Operati Senior Secured 4.400% 12/01/61		05/30/2024	AHL Aegon IMR	07/31/2024	ALRE - MSPL Trust AAM - AFS	38,555,000	24,641,040	25,553,633	24,654,011		12,971		12,971			899,622	899,622	1,130,947	843,498
161175-CE-2	Charter Communications Operati Senior Secured 3.500% 03/01/42		04/02/2024	Various	09/26/2024	HSBC SECURITIES (USA) INC	2,550,000	1,680,161	1,774,214	1,692,833		12,672		12,672			81,380	81,380	51,071	7,107
161175-CE-2	Charter Communications Operati Senior Secured 3.500% 03/01/42		05/20/2024	Various	08/09/2024	Various	51,450,000	34,132,659	35,052,415	34,246,848		114,189		114,189			805,567	805,567	732,229	338,907
161175-CG-7	Charter Communications Operati Senior Secured 3.950% 06/30/62		04/02/2024	Various	09/27/2024	BNP Paribas	2,040,000	1,208,669	1,271,716	1,211,082		2,413		2,413			60,634	60,634	60,435	20,248
161175-CG-7	Charter Communications Operati Senior Secured 3.950% 06/30/62		04/02/2024	Various	06/21/2024	ALRE - DFL Trust AAM	24,960,000	14,760,884	15,043,664	14,777,712		16,828		16,828			265,952	265,952	468,312	194,316
161175-CG-7	Charter Communications Operati Senior Secured 3.950% 06/30/62		05/30/2024	AHL Aegon IMR	07/31/2024	ALRE - DFL Trust AAM	80,000,000	46,951,176	48,740,184	46,984,351		33,175		33,175			1,755,833	1,755,833	1,843,333	1,316,667
161175-CL-6	Charter Communications Operati Senior Secured 5.500% 04/01/63		09/13/2024	JPM SECURITIES LLC	12/11/2024	ALRe Modco - VIAC SA - AAM	24,300,000	19,892,223	20,329,472	19,898,841		6,618		6,618			430,632	430,632	928,125	612,563
161175-CP-7	Charter Communications Operati Senior Secured 6.650% 02/01/34		03/14/2024	HSBC SECURITIES (USA) INC	06/18/2024	HSBC SECURITIES (USA) INC	5,000,000	5,066,100	5,098,050	5,066,100							31,950	31,950	203,194	118,222
161175-CR-3	Charter Communications Operati Senior Secured 6.550% 06/01/34		05/09/2024	Morgan Stanley	06/12/2024	Goldman Sachs	9,000,000	8,977,950	9,124,650	8,978,039		89		89			146,611	146,611	47,488	
16411R-AL-3	Cheniere Energy Inc Senior Unsecured 5.650% 04/15/34		03/05/2024	Various	10/03/2024	Various	52,000,000	51,890,280	51,897,639	51,897,639		7,359		7,359					1,583,256	
16411R-AL-3	Cheniere Energy Inc Senior Unsecured 5.650% 04/15/34		06/21/2024	ALRE - DFL Trust AAM	10/03/2024	Tax Free Exchange	13,000,000	13,045,045	13,045,045	13,045,045									395,814	187,706
17275R-BT-8	Cisco Systems Inc Senior Unsecured 5.050% 02/26/34		02/21/2024	Bank of America	02/26/2024	Citigroup	11,000,000	10,988,890	11,054,340	10,988,895		5		5			65,445	65,445	3,086	
17275R-BV-3	Cisco Systems Inc Senior Unsecured 5.350% 02/26/64		02/21/2024	WELLS FARGO SECURITIES	06/21/2024	ALRE - DFL Trust AAM	20,000,000	19,911,600	19,913,232	19,911,807		207		207			1,425	1,425	341,806	
172967-AL-5	Citigroup Inc Senior Unsecured 7.875% 05/15/25		01/08/2024	AAIA Modco AAM	03/21/2024	Goldman Sachs	1,000,000	1,032,651	1,023,390	1,027,672		(4,979)		(4,979)			(4,282)	(4,282)	28,438	11,594
172967-JT-9	Citigroup Inc Subordinated 4.400% 06/10/25		01/08/2024	AAIA Modco AAM	03/21/2024	Goldman Sachs	3,000,000	2,964,127	2,959,650	2,969,423		5,296		5,296			(9,773)	(9,773)	38,500	10,267
172967-KG-5	Citigroup Inc Senior Unsecured 3.700% 01/12/26		08/09/2024	AADE BLIC Modco AAM	09/27/2024	MMTL Modco AAM	4,000,000	3,936,311	3,971,916	3,942,153		5,842		5,842			29,763	29,763	30,833	11,100
172967-NL-1	Citigroup Inc Senior Unsecured 3.290% 03/17/26		04/09/2024	Various	09/13/2024	Various	27,500,000	26,888,800	27,153,300	26,992,918		104,118		104,118			160,382	160,382	355,731	44,324

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
17316Y-AH-1	Citigroup Mortgage Loan Trust CMLTI 2010-6 4A2 5.750% 12/25/36		02/28/2024	Various	12/01/2024	Various	117,262	100,888	118,128	118,128		17,240		17,240					3,917	506
17319G-AJ-3	Citigroup Mortgage Loan Trust CMLTI 2012-4 3A2 5.409% 03/25/36		02/28/2024	Various	12/01/2024	Various	280,277	251,974	279,118	279,118		27,144		27,144					4,895	1,119
17322J-AB-9	Citigroup Mortgage Loan Trust CMLTI 2014-2 1A2 7.791% 02/20/36		02/28/2024	Various	12/01/2024	Various	219,519	195,636	216,844	216,844		21,207		21,207					4,828	739
17323X-AP-6	Citigroup Mortgage Loan Trust CMLTI 2015-5 5A2 4.703% 01/25/36		02/28/2024	Various	12/26/2024	Various	231,281	210,510	218,551	218,551		8,041		8,041					5,366	73
17327C-AN-3	Citigroup Inc Senior Unsecured 2.014% 01/25/26		04/09/2024	Various	06/26/2024	JPM SECURITIES LLC	17,500,000	16,978,750	17,109,400	17,040,754		62,004		62,004		68,646	68,646	148,812	71,609	
184496-AP-2	Clean Harbors Inc SENIOR 5.125% 07/15/29		01/01/2024	AARE II Surplus ISG	01/01/2024	ALRE - MSPL Trust AAM - AFS	3,000,000	2,864,063	2,859,740	2,866,793		2,730		2,730		(7,053)	(7,053)	54,240	32,031	
191216-DD-9	Coca-Cola Co/The Senior Unsecured 1.000% 03/15/28		06/18/2024	ALRe Corporate AAM	08/06/2024	Goldman Sachs	2,000,000	1,758,654	1,798,120	1,766,775		8,121		8,121		31,345	31,345	7,889	5,167	
19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51		08/14/2024	Goldman Sachs	08/25/2024	Paydown	28,785	26,518	28,785	28,785		2,267		2,267				70	47	
19424K-AD-5	College Ave Student Loans 2021 CASL 2021-A C 2.920% 07/25/51		08/14/2024	Goldman Sachs	08/29/2024	AARE Surplus AAM	1,493,284	1,375,688	1,360,413	1,375,688						(15,275)	(15,275)	4,118	2,422	
19828A-AC-1	Columbia Pipelines Holding Co Senior Unsecured 5.681% 01/15/34		01/04/2024	MUFG Securities Americas Inc	01/04/2024	Various	8,500,000	8,499,915	8,516,704	8,499,915						16,789	16,789			
19828T-AB-2	Columbia Pipelines Operating C Senior Unsecured 6.036% 11/15/33		06/26/2024	ALRE - DFL Trust AAM	08/13/2024	ALRe Corporate AAM	8,500,000	8,775,926	8,949,760	8,773,130		(2,796)		(2,796)		176,629	176,629	125,415	59,857	
20030N-BH-3	Comcast Corp Senior Unsecured 4.250% 01/15/33		07/24/2024	AEL Modco AAM	09/23/2024	Barclays	1,200,000	1,132,346	1,181,040	1,133,432		1,086		1,086		47,608	47,608	9,775	1,275	
20030N-CU-3	Comcast Corp Senior Unsecured 4.250% 10/15/30		07/24/2024	AEL FWH AAM	08/06/2024	Goldman Sachs	1,000,000	967,704	981,960	967,875		171		171		14,085	14,085	13,222	11,688	
20633K-AC-2	Concord Music Royalties LLC A 3.150% 10/20/73		02/05/2024	Tax Free Exchange	10/28/2024	Paydown	150,000,000	141,716,966	150,000,000	150,000,000		8,283,034		8,283,034				3,648,750	196,875	
20633K-AD-0	Concord Music Royalties LLC B 3.850% 10/20/73		02/05/2024	Tax Free Exchange	10/28/2024	Paydown	330,000,000	311,677,751	330,000,000	330,000,000		18,322,249		18,322,249				9,811,083	529,375	
20682A-AJ-9	CONE Trust 2024-DFW1 CONE 2024-DFW1 C 7.087% 08/15/41		07/11/2024	Morgan Stanley	08/12/2024	ALRe Corporate AAM	5,000,000	4,987,500	4,996,926	4,984,845		(2,655)		(2,655)		12,081	12,081	14,479		
20826F-BH-8	ConocoPhillips Co Senior Unsecured 5.700% 09/15/63		05/30/2024	AHL Aegon IMR	06/14/2024	JPM SECURITIES LLC	8,000,000	7,843,067	8,220,640	7,843,246		179		179		377,394	377,394	116,533	95,000	
209111-FF-5	Consolidated Edison Co of New Senior Unsecured 4.625% 12/01/54		08/06/2024	Goldman Sachs	09/23/2024	Barclays	6,900,000	6,116,436	6,410,445	6,118,005		1,569		1,569		292,440	292,440	100,170	58,506	
209111-FK-4	Consolidated Edison Co of New Senior Unsecured 4.300% 12/01/56		08/06/2024	Goldman Sachs	09/23/2024	Barclays	7,400,000	6,194,984	6,449,322	6,197,037		2,053		2,053		252,285	252,285	99,879	58,337	
209111-FQ-1	Consolidated Edison Co of New Senior Unsecured 4.500% 05/15/58		08/06/2024	Goldman Sachs	09/23/2024	Barclays	3,100,000	2,672,386	2,732,216	2,673,091		705		705		59,125	59,125	49,988	31,775	
209111-GF-4	Consolidated Edison Co of New Senior Unsecured 5.500% 03/15/34		09/30/2024	Bank of America	12/12/2024	Goldman Sachs	14,000,000	15,014,440	14,550,620	14,996,648		(17,792)		(17,792)		(446,028)	(446,028)	188,222	34,222	
21036P-AQ-1	Constellation Brands Inc Senior Unsecured 3.700% 12/06/26		07/02/2024	AARE II Surplus ISG	08/06/2024	Goldman Sachs	3,000,000	2,890,507	2,940,570	2,894,682		4,175		4,175		45,888	45,888	18,808	8,017	
210385-AC-4	Constellation Energy Generatio Senior Unsecured 5.800% 03/01/33		06/26/2024	ALRE - DFL Trust AAM	07/17/2024	Goldman Sachs	4,000,000	4,117,686	4,143,320	4,117,162		(524)		(524)		26,158	26,158	88,289	74,756	
210385-AF-7	Constellation Energy Generatio Senior Unsecured 5.750% 03/15/54		06/26/2024	ALRE - DFL Trust AAM	09/11/2024	STAR Non-Modco FWH	15,000,000	14,861,748	15,633,891	14,863,549		1,801		1,801		770,342	770,342	421,667	244,375	
21871X-AQ-2	Corebridge Financial Inc Senior Unsecured 6.050% 09/15/33		07/18/2024	AARE Surplus AAM	08/22/2024	Tax Free Exchange	10,000,000	10,442,960	10,439,824	10,439,824		(3,136)		(3,136)				263,847	206,708	
21871X-AT-6	Corebridge Financial Inc Junior Subordinated 6.375% 09/15/54		09/05/2024	Citigroup	10/30/2024	ALRE - DFL Trust AAM	20,000,000	20,000,000	19,959,090	20,000,000						(40,910)	(40,910)	170,000		
22160K-AN-5	Costco Wholesale Corp Senior Unsecured 1.375% 06/20/27		07/31/2024	ALRE - MSPL Trust AAM - AFS	08/06/2024	Goldman Sachs	2,000,000	1,835,897	1,852,300	1,836,936		1,040		1,040		15,364	15,364	3,590	3,132	
22160K-AP-0	Costco Wholesale Corp Senior Unsecured 1.600% 04/20/30		08/09/2024	AADE BLIC Modco AAM	09/23/2024	Barclays	2,720,000	2,348,106	2,401,298	2,355,375		7,268		7,268		45,923	45,923	18,617	13,177	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
224044-CJ-4	Cox Communications Inc Senior Unsecured 3.500% 08/15/27		02/28/2024	AAIA Modco FHLB - AAM	08/06/2024	Goldman Sachs	4,000,000	3,775,237	3,864,000	3,801,750		26,513		26,513			62,250	62,250	66,889	5,056
224044-CT-2	Cox Communications Inc Senior Unsecured 5.800% 12/15/53		01/16/2024	JPM SECURITIES LLC	08/28/2024	ACRA RE 2A Surplus AAM	20,000,000	19,984,400	19,814,254	19,984,400							(170,146)	(170,146)	705,667	
22541Q-7L-0	Credit Suisse First Boston Mor CSFB 2004-AR2 CB1 6.072% 03/25/34		02/28/2024	Various	12/01/2024	Various	588,681	526,107	588,681	588,681		62,575		62,575					24,786	2,569
226373-AQ-1	Energy Transfer LP Senior Unsecured 5.625% 05/01/27		06/26/2024	JPM SECURITIES LLC	08/02/2024	AADE - FABN	6,200,000	6,177,184	6,217,825	6,178,042		858		858			39,783	39,783	88,156	54,250
22966R-AD-8	CubeSmart LP Senior Unsecured 3.125% 09/01/26		01/01/2024	AAIA NonModco AAM	08/06/2024	Goldman Sachs	2,000,000	1,868,351	1,924,970	1,916,738		48,387		48,387			8,232	8,232	56,684	5,035
23338V-AV-8	DTE Electric Co Secured 5.200% 03/01/34		09/30/2024	Various	12/12/2024	Goldman Sachs	17,700,000	18,404,250	17,977,182	18,392,106		(12,144)		(12,144)			(414,924)	(414,924)	350,162	61,967
24422E-XF-1	John Deere Capital Corp Senior Unsecured 4.500% 01/08/27		01/02/2024	Goldman Sachs	05/23/2024	JPM SECURITIES LLC	3,000,000	2,996,670	2,962,770	2,997,078		408		408			(34,308)	(34,308)	52,500	
24703T-AE-6	Dell International LLC / EMC C Senior Unsecured 4.900% 10/01/26		06/18/2024	ALRe Corporate AAM	09/23/2024	Barclays	4,500,000	4,457,192	4,553,460	4,462,219		5,026		5,026			91,241	91,241	105,963	47,163
25150X-AB-8	Deutsche Alt-A Securities Mort DBALT 2007-OA5 A2 5.053% 08/25/47		07/31/2024	Apollo Internal	08/15/2024	ALRe Corporate AAM	608,356	491,923	488,875	492,460		536		536			(3,584)	(3,584)	2,046	779
25278X-AX-7	Diamondback Energy Inc Senior Unsecured 5.200% 04/18/27		04/19/2024	Various	08/12/2024	Various	6,500,000	6,487,264	6,547,985	6,487,725		461		461			60,260	60,260	73,306	867
25278X-AY-5	Diamondback Energy Inc Senior Unsecured 5.150% 01/30/30		04/10/2024	Various	06/25/2024	Various	6,400,000	6,369,126	6,380,152	6,369,577		451		451			10,575	10,575	50,928	
25278X-AY-5	Diamondback Energy Inc Senior Unsecured 5.150% 01/30/30		04/09/2024	Citigroup	12/27/2024	ORIX Life - Custody	3,000,000	2,994,900	3,000,996	2,995,222		322		322			5,774	5,774	106,863	
25278X-BA-6	Diamondback Energy Inc Senior Unsecured 5.750% 04/18/54		04/15/2024	Various	08/28/2024	ACRA RE 2A Surplus AAM	27,200,000	26,913,176	27,599,152	26,914,438		1,262		1,262			684,714	684,714	564,778	
25278X-BB-4	Diamondback Energy Inc Senior Unsecured 5.900% 04/18/64		04/10/2024	Citigroup	08/28/2024	ACRA RE 2A Surplus AAM	27,200,000	27,027,008	27,733,721	27,027,399		391		391			706,322	706,322	579,511	
253393-AG-7	Dick's Sporting Goods Inc Senior Unsecured 4.100% 01/15/52		08/06/2024	Goldman Sachs	08/28/2024	ALRe Corporate AAM	8,400,000	6,110,832	6,333,719	6,112,781		1,949		1,949			220,938	220,938	41,137	21,047
254687-EZ-5	Walt Disney Co/The Senior Unsecured 7.750% 12/01/45		06/26/2024	AAIA Modco AAM	07/10/2024	AARE Surplus AAM	3,850,000	4,996,753	4,909,845	4,995,726		(1,028)		(1,028)			(85,881)	(85,881)	32,324	21,549
25746U-DU-0	Dominion Energy Inc Junior Subordinated 7.000% 06/01/54		05/06/2024	MIZUHO SECURITIES USA L	07/09/2024	Various	2,000,000	2,000,000	2,049,808	2,000,000							49,808	49,808	8,896	
26441C-BL-8	Duke Energy Corp Senior Unsecured 2.550% 06/15/31		07/24/2024	AEL FWH AAM	09/23/2024	Barclays	2,000,000	1,696,324	1,768,800	1,702,530		6,206		6,206			66,270	66,270	14,025	5,525
26441C-CG-8	Duke Energy Corp Junior Subordinated 6.450% 09/01/54		08/19/2024	Various	10/30/2024	Various	15,100,000	15,100,000	15,460,306	15,100,000							360,306	360,306	173,577	
26875P-AN-1	EOG Resources Inc Senior Unsecured 3.900% 04/01/35		07/24/2024	AEL Modco AAM	08/06/2024	Goldman Sachs	2,000,000	1,811,126	1,854,500	1,811,634		507		507			42,866	42,866	27,300	24,483
26884A-BG-7	ERP Operating LP Senior Unsecured 3.250% 08/01/27		07/31/2024	AARE II Surplus ISG	09/13/2024	JPM SECURITIES LLC	1,190,000	1,138,442	1,165,070	1,140,465		2,022		2,022			24,605	24,605	24,172	19,338
26884L-AQ-2	EQT Corp Senior Unsecured 5.700% 04/01/28		03/07/2024	AARE Surplus AAM	06/14/2024	JPM SECURITIES LLC	2,000,000	2,025,124	2,028,840	2,023,617		(1,507)		(1,507)			5,223	5,223	81,067	49,400
26885B-AC-4	EQM Midstream Partners LP Senior Unsecured 5.500% 07/15/28		02/28/2024	ALRe Modco - VIAC GA - AAM	05/03/2024	Societe General	4,000,000	3,924,100	3,920,040	3,927,180		3,080		3,080			(7,140)	(7,140)	68,444	26,278
28102Q-AN-7	Edison International Senior Unsecured 5.750% 06/15/27		05/30/2024	AHL Aegon IMR	09/23/2024	Barclays	1,000,000	1,002,450	1,033,390	1,002,241		(210)		(210)			31,149	31,149	44,563	26,354
28622H-AB-7	Elevance Health Inc Senior Unsecured 4.750% 02/15/33		06/26/2024	ALRE - DFL Trust AAM	09/13/2024	JPM SECURITIES LLC	10,000,000	9,720,443	10,146,800	9,726,737		6,294		6,294			420,063	420,063	278,403	174,167
292480-AK-6	Energy Transfer LP Senior Unsecured 4.400% 03/15/27		07/10/2024	Various	09/13/2024	Various	8,000,000	7,827,585	7,935,840	7,833,292		5,708		5,708			102,548	102,548	141,228	109,572
292505-AE-4	Ovintiv Inc Senior Unsecured 6.625% 08/15/37		06/21/2024	ALRE - DFL Trust AAM	09/11/2024	STAR Non-Modco FWH	4,864,000	5,160,794	5,277,705	5,157,921		(2,873)		(2,873)			119,784	119,784	184,393	112,784
29273V-AW-0	Energy Transfer LP Senior Unsecured 5.950% 05/15/54		08/06/2024	Various	09/03/2024	Various	32,400,000	32,317,000	32,979,679	32,317,000							662,679	662,679	925,423	168,054

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29273V-BB-5	Energy Transfer LP Senior Unsecured 6.050% 09/01/54		08/06/2024	Goldman Sachs	09/03/2024	ALRe Corporate AAM	12,200,000	12,362,260	12,443,791	12,361,860		(400)		(400)			81,932	81,932	147,620	94,313
29278N-AF-0	Energy Transfer LP Senior Unsecured 4.950% 06/15/28		06/26/2024	ALRE - DFL Trust AAM	11/21/2024	AARE Surplus AAM	1,000,000	988,490	1,001,437	989,563		1,073		1,073			11,874	11,874	21,450	1,650
29281L-AA-0	EnFin Residential Solar Receiv ENFIN 2024-1A A 6.650% 02/20/55		04/10/2024	Various	12/20/2024	Various	1,335,850	1,326,467	1,335,850	1,335,850		9,383		9,383					34,252	
29364D-AV-2	Entergy Arkansas LLC Secured 4.000% 06/01/28		06/18/2024	ALRe Corporate AAM	09/23/2024	Barclays	2,000,000	1,932,894	1,985,900	1,937,066		4,172		4,172			48,834	48,834	25,111	3,778
29364G-AQ-6	Entergy Corp Junior Subordinated 7.125% 12/01/54		05/20/2024	Bank of America	07/31/2024	ALRE - DFL Trust AAM	30,000,000	30,000,000	30,093,450	30,000,000							93,450	93,450	403,750	
29365T-AD-6	Entergy Texas Inc Secured 5.150% 06/01/45		07/31/2024	AARE II Surplus ISG	09/23/2024	Barclays	5,000,000	4,619,199	4,798,700	4,620,809		1,610		1,610			177,891	177,891	80,826	42,917
29365T-AH-7	Entergy Texas Inc Secured 4.500% 03/30/39		04/08/2024	Various	09/13/2024	Various	15,770,000	14,136,801	14,691,118	14,162,623		25,822		25,822			528,495	528,495	552,903	296,933
29717P-BA-4	Essex Portfolio LP Senior Unsecured 5.500% 04/01/34		03/07/2024	WELLS FARGO SECURITIES	03/07/2024	US Bancorp Investment	1,500,000	1,496,280	1,501,320	1,496,280							5,040	5,040		
29736R-AS-9	Estee Lauder Cos Inc/The Senior Unsecured 4.375% 05/15/28		03/07/2024	AARE Surplus AAM	07/17/2024	Goldman Sachs	3,000,000	2,965,235	2,964,930	2,968,169		2,934		2,934			(3,239)	(3,239)	88,594	40,833
30040W-AX-6	Eversource Energy Senior Unsecured 5.500% 01/01/34		01/16/2024	WELLS FARGO SECURITIES	02/07/2024	Bank of America	3,500,000	3,481,345	3,501,855	3,481,410		65		65			20,445	20,445	10,694	
30040W-BA-5	Eversource Energy Senior Unsecured 5.850% 04/15/31		04/15/2024	Citigroup	05/23/2024	JPM SECURITIES LLC	4,000,000	3,999,360	4,025,760	3,999,363		3		3			26,397	26,397	26,000	
30161M-AN-3	Constellation Energy Generatio Senior Unsecured 5.600% 06/15/42		06/21/2024	ALRE - DFL Trust AAM	09/11/2024	STAR Non-Modco FMH	3,000,000	2,943,785	3,060,232	2,944,207		422		422			116,024	116,024	40,133	2,800
30161N-BK-6	Exelon Corp Senior Unsecured 5.300% 03/15/33		06/26/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	5,000,000	5,013,922	5,108,300	5,013,922							94,379	94,379	104,528	75,083
30161N-BM-2	Exelon Corp Senior Unsecured 5.150% 03/15/29		02/22/2024	JPM SECURITIES LLC	03/06/2024	Various	25,000,000	24,945,250	25,022,560	24,945,250							77,310	77,310	33,761	
30161N-BN-0	Exelon Corp Senior Unsecured 5.450% 03/15/34		02/22/2024	JPM SECURITIES LLC	08/06/2024	Goldman Sachs	30,000,000	29,950,500	30,777,600	29,953,029		2,529		2,529			824,571	824,571	726,667	
30231G-BN-1	Exxon Mobil Corp Senior Unsecured 2.610% 10/15/30		09/30/2024	Bank of America	12/02/2024	Deutsche Bank AG	16,200,000	14,959,566	14,611,914	14,991,266		31,700		31,700			(379,352)	(379,352)	267,786	194,967
302520-AC-5	FNB Corp/PA Senior Unsecured 5.150% 08/25/25		01/08/2024	AAIA Modco AAM	03/21/2024	Goldman Sachs	7,000,000	6,938,673	6,941,760	6,946,865		8,192		8,192			(5,105)	(5,105)	210,292	133,185
302635-AL-1	FS KKR Capital Corp Senior Unsecured 3.250% 07/15/27		01/01/2024	AAIA NonModco AAM	08/06/2024	Goldman Sachs	8,000,000	6,748,720	7,425,200	7,101,607		352,887		352,887			323,593	323,593	275,889	54,167
302635-AM-9	FS KKR Capital Corp Senior Unsecured 7.875% 01/15/29		01/10/2024	AAIA NonModco AAM	05/31/2024	Sumitomo Mitsui Banking Corpor	5,000,000	5,280,522	5,166,150	5,262,274		(18,248)		(18,248)			(96,124)	(96,124)	210,000	53,594
30303M-8R-6	Meta Platforms Inc Senior Unsecured 5.750% 05/15/63		01/18/2024	Morgan Stanley	09/23/2024	Barclays	6,000,000	6,429,540	6,603,480	6,427,744		(1,796)		(1,796)			175,736	175,736	296,125	64,208
31428X-BP-0	FedEx Corp Senior Unsecured 3.400% 02/15/28		02/28/2024	Various	08/06/2024	Various	5,000,000	4,701,089	4,831,650	4,731,604		30,515		30,515			100,046	100,046	81,222	6,139
316773-DL-1	Fifth Third Bancorp 5.631% 01/29/32		01/22/2024	Morgan Stanley	01/22/2024	UBS	4,000,000	4,000,000	4,007,560	4,000,000							7,560	7,560		
317384-AA-3	Finance of America Structured FASST 2022-S5 A1 3.000% 05/25/62		03/25/2024	Various	12/26/2024	Various	2,395	2,395	2,483	2,483		88		88					25	
337738-BL-1	Fiserv Inc Senior Unsecured 5.450% 03/15/34		02/26/2024	JPM SECURITIES LLC	05/23/2024	JPM SECURITIES LLC	75,000,000	74,992,500	74,262,750	74,993,300		800		800			(730,550)	(730,550)	953,750	
33830J-AA-3	Five Guys Funding LLC GUYS 2017-1A A2 4.600% 07/25/47		01/01/2024	ALRe Corporate AAM	01/01/2024	Paydown	8,335,070	8,178,779	8,335,070	8,335,070		156,291		156,291					37,276	69,227
345397-A8-6	Ford Motor Credit Co LLC Senior Unsecured 4.125% 08/17/27		06/14/2024	JPM SECURITIES LLC	06/26/2024	ALRE - DFL Trust AAM	13,100,000	12,504,605	12,472,959	12,509,533		4,928		4,928			(36,573)	(36,573)	195,135	180,125
345397-B2-8	Ford Motor Credit Co LLC Senior Unsecured 3.375% 11/13/25		06/14/2024	JPM SECURITIES LLC	06/26/2024	ALRE - DFL Trust AAM	12,900,000	12,494,940	12,485,599	12,502,743		7,803		7,803			(17,144)	(17,144)	53,213	41,119
345397-C3-5	Ford Motor Credit Co LLC Senior Unsecured 7.350% 11/04/27		06/14/2024	JPM SECURITIES LLC	06/26/2024	ALRE - DFL Trust AAM	1,600,000	1,676,672	1,670,957	1,676,089		(583)		(583)			(5,132)	(5,132)	17,313	14,047
345397-C4-3	Ford Motor Credit Co LLC Senior Unsecured 6.950% 03/06/26		06/26/2024	JPM SECURITIES LLC	09/03/2024	ALRe Corporate AAM	12,300,000	12,508,854	12,577,152	12,487,312		(21,542)		(21,542)			89,841	89,841	420,301	263,579

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
345397-D2-6	Ford Motor Credit Co LLC Senior Unsecured 6.950% 06/10/26		07/15/2024	AARE II Surplus ISG	08/09/2024	AADE BLIC Modco AAM	6,100,000	6,252,615	6,255,867	6,247,274		(5,341)		(5,341)			8,593	8,593	69,481	41,217
345397-D6-7	Ford Motor Credit Co LLC Senior Unsecured 7.122% 11/07/33		02/12/2024	Goldman Sachs	06/13/2024	Citadel	5,000,000	5,365,000	5,354,900	5,355,977		(9,023)		(9,023)			(1,077)	(1,077)	214,649	95,949
345397-YT-4	Ford Motor Credit Co LLC Senior Unsecured 3.815% 11/02/27		06/14/2024	JPM SECURITIES LLC	06/26/2024	ALRE - DFL Trust AAM	6,600,000	6,214,230	6,203,038	6,217,164		2,934		2,934			(14,127)	(14,127)	38,468	31,474
34964R-AJ-2	Fortress Credit Opportunities FCO 2022-19A D 11.456% 10/15/33		08/29/2024	ALRe Corporate AAM	10/15/2024	Paydown	4,000,000	4,010,308	4,000,000	4,000,000		(10,308)		(10,308)					123,703	60,507
350930-AD-5	Foundry JV Holdco LLC Senior Secured 6.250% 01/25/35		05/02/2024	BNP Paribas	05/02/2024	Deutsche Bank AG	4,500,000	4,489,335	4,504,635	4,489,335							15,300	15,300		
350930-AE-3	Foundry JV Holdco LLC Senior Secured 6.400% 01/25/38		05/02/2024	BNP Paribas	05/02/2024	Cantor Fitzgerald	2,500,000	2,493,150	2,501,950	2,493,150							8,800	8,800		
361841-AH-2	GLP Capital LP / GLP Financing Senior Unsecured 5.375% 04/15/26		01/10/2024	AAIA NonModco AAM	09/03/2024	Market Axess	1,000,000	991,982	1,001,330	994,253		2,271		2,271			7,077	7,077	47,628	12,691
361841-AL-3	GLP Capital LP / GLP Financing Senior Unsecured 5.300% 01/15/29		02/28/2024	Midland AAM	06/26/2024	ALRE - DFL Trust AAM	1,000,000	972,161	987,751	973,865		1,703		1,703			13,886	13,886	23,997	6,331
362341-3C-1	GSMPS Mortgage Loan Trust 2006 GSMPS 2006-RP1 1AF1 4.803% 01/25/36		01/01/2024	Various	12/25/2024	Various	834,044	689,513	746,609	746,609		57,097		57,097					13,481	685
362341-WE-5	GSR Mortgage Loan Trust 2005-8 GSR 2005-8F 4A1 6.000% 11/25/35		07/01/2024	Interest Capitalization	12/01/2024	Paydown	1	1	2	2		1		1						
362414-AE-4	GWT 2024-WLF2 GWT 2024-WLF2 C 6.837% 05/15/41		04/26/2024	WELLS FARGO SECURITIES	08/12/2024	ALRe Corporate AAM	10,440,000	10,413,900	10,446,997	10,412,356		(1,544)		(1,544)			34,641	34,641	200,409	
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.803% 01/25/35		01/01/2024	ALRe Corporate AAM	07/25/2024	Paydown	153,178	131,102	153,178	153,178		22,076		22,076					933	126
36242D-XG-3	GSMPS Mortgage Loan Trust 2005 GSMPS 2005-RP1 1AF 4.803% 01/25/35		01/01/2024	ALRe Corporate AAM	08/09/2024	AADE BLIC Modco AAM	1,151,401	985,460	991,791	982,772		(2,688)		(2,688)			9,019	9,019	35,287	946
36474G-AA-3	Gannett Holdings LLC Senior Secured 6.000% 11/01/26		08/16/2024	Citigroup	10/16/2024	Tender Offer	1,558,000	1,501,523	1,558,000	1,505,439		3,916		3,916			52,561	52,561	42,585	28,044
367910-AW-6	GE-WMC Asset-Backed Pass-Throu GEWMC 2005-2 M1 5.113% 12/25/35		07/31/2024	Apollo Internal	08/09/2024	AADE BLIC Modco AAM	5,240,171	3,903,219	3,904,531	3,906,226		3,007		3,007			(1,695)	(1,695)	13,371	7,131
37045V-AF-7	General Motors Co Senior Unsecured 6.250% 10/02/43		06/21/2024	ALRE - DFL Trust AAM	06/26/2024	JPM SECURITIES LLC	2,900,000	2,959,229	2,912,586	2,959,221		(8)		(8)			(46,635)	(46,635)	42,795	39,774
37045X-EU-6	General Motors Financial Co In Senior Unsecured 5.550% 07/15/29		04/01/2024	Various	05/21/2024	Goldman Sachs	7,150,000	7,147,959	7,135,629	7,147,894		(65)		(65)			(12,266)	(12,266)	54,012	
37940X-AC-6	Global Payments Inc Senior Unsecured 4.150% 08/15/49		09/11/2024	STAR Non-Modco FWH	11/21/2024	AARE Surplus AAM	2,000,000	1,631,283	1,553,175	1,632,683		1,400		1,400			(79,508)	(79,508)	22,133	5,994
37940X-AQ-5	Global Payments Inc Senior Unsecured 5.400% 08/15/32		07/24/2024	AEL FWH AAM	09/13/2024	JPM SECURITIES LLC	5,000,000	4,954,150	5,170,800	4,954,999		849		849			215,801	215,801	158,250	119,250
37959G-AF-4	Global Atlantic Fin Co Senior Unsecured 6.750% 03/15/54		03/14/2024	Various	08/09/2024	Various	58,400,000	58,626,805	58,572,215	58,625,866		(939)		(939)			(53,650)	(53,650)	1,501,800	6,570
379924-AJ-2	GLS Auto Select Receivables Tr GSAR 2024-2A D 6.370% 08/15/31		04/08/2024	Wells Fargo	11/12/2024	ALRE SML Trust AAM	4,060,000	4,059,862	4,184,917	4,059,832		(30)		(30)			125,085	125,085	148,708	
38141E-C3-1	Goldman Sachs Group Inc/The Senior Unsecured 4.800% 07/08/44		07/31/2024	ALRE - DFL Trust AAM	09/13/2024	JPM SECURITIES LLC	7,500,000	6,861,521	7,292,925	6,863,879		2,359		2,359			429,046	429,046	68,000	23,000
38141G-A9-5	Goldman Sachs Group Inc/The Senior Unsecured 5.851% 04/25/35		04/18/2024	Goldman Sachs	04/18/2024	Barclays	7,000,000	7,000,000	7,011,550	7,000,000							11,550	11,550		
381742-AE-5	Golub Capital Partners Clo 42M GOCAP 2019-42RA BR 7.817% 01/20/36		01/01/2024	SMBC Nikko Securities America	08/12/2024	ALRe Corporate AAM	5,000,000	5,000,000	5,055,725	5,000,000							55,725	55,725	246,197	
38176K-AG-8	Golub Capital Partners Clo 42M GOCAP 2019-42A C1 8.579% 04/20/31		01/10/2024	AAIA NonModco AAM	01/17/2024	Call 100.0000	25,000,000	24,302,821	25,000,000	24,400,672		97,851		97,851			599,328	599,328	92,732	214,476
38177B-AE-2	Golub Capital BDC CLO 2018 LLC GCBDC 2018-1A C1 7.679% 01/20/31		03/27/2024	Various	11/18/2024	Various	16,000,000	16,024,000	16,000,000	16,000,000		(24,000)		(24,000)					1,111,089	260,693
38179G-AJ-8	Golub Capital Partners CLO 59M GOCAP 2021-59A C 7.679% 01/20/34		06/27/2024	WELLS FARGO SECURITIES	08/12/2024	ALRe Corporate AAM	15,200,000	15,289,680	15,479,239	15,266,012		(23,668)		(23,668)			213,227	213,227	396,195	251,399
38179N-AD-6	Golub Capital Partners CLO 71 GOCAP 2024-71A B 7.122% 02/09/37		02/05/2024	BNP Paribas	08/08/2024	ALRe Corporate AAM	4,500,000	4,500,000	4,573,998	4,500,000							73,998	73,998	152,451	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38179N-AF-1	Golub Capital Partners CLO 71 GOCAP 2024-71A C 7.772% 02/09/37		02/05/2024	BNP Paribas	08/08/2024	ALRe Corporate AAM	5,000,000	5,000,000	5,083,025	5,000,000							83,025	83,025	183,293	
38179R-AA-3	Golub Capital Private Credit F Senior Unsecured 5.800% 09/12/29		09/05/2024	Sumitomo Mitsui Banking Corpor	09/09/2024	Sumitomo Mitsui Banking Corpor	3,500,000	3,463,320	3,484,740	3,463,338		18		18			21,402	21,402	564	
38179W-AJ-3	Golub Capital Partners CLO 73M GOCAP 2024-73A D 8.622% 08/09/37		06/13/2024	RBC CM, LLC	10/30/2024	ALRe Corporate AAM	10,500,000	10,500,000	10,555,430	10,500,000							55,430	55,430	299,838	
38869A-AA-5	Graphic Packaging Internationa SENIOR 4.750% 07/15/27		05/20/2024	STAR Non-Modco FWH	09/03/2024	JPM SECURITIES LLC	1,700,000	1,649,531	1,670,250	1,653,920		4,389		4,389			16,330	16,330	51,366	28,038
39538W-BY-3	GreenPoint Mortgage Funding Tr GPMF 2005-AR4 4A1A 5.073% 10/25/45		01/25/2024	Various	12/26/2024	Various	62	62	83	83		21		21					3	
40139L-BC-6	Guardian Life Global Funding Secured 0.875% 12/10/25		06/26/2024	JPM SECURITIES LLC	10/10/2024	ALRe Corporate AAM	13,200,000	12,395,526	12,605,250	12,513,938		118,412		118,412			91,312	91,312	29,356	3,850
404119-BW-8	HCA Inc Senior Unsecured 5.875% 02/01/29		08/07/2024	AAIA NonModco AAM	09/03/2024	Wells Fargo	1,000,000	1,036,570	1,040,670	1,035,916		(654)		(654)			4,754	4,754	5,549	979
404119-CU-1	HCA Inc Senior Unsecured 5.600% 04/01/34		02/21/2024	Various	09/03/2024	Citigroup	10,000,000	9,986,040	10,317,100	9,987,371		1,331		1,331			329,729	329,729	298,667	
404119-CV-9	HCA Inc Senior Unsecured 6.000% 04/01/54		02/20/2024	Bank of America	09/03/2024	Bank of America	4,000,000	3,976,920	4,160,400	3,977,438		518		518			182,962	182,962	127,333	
404119-CW-7	HCA Inc Senior Unsecured 6.100% 04/01/64		02/20/2024	Bank of America	06/26/2024	ALRE - DFL Trust AAM	4,000,000	3,975,200	4,016,751	3,975,461		261		261			41,290	41,290	84,044	
40440V-AB-1	HPS Corporate Lending Fund Senior Unsecured 6.250% 09/30/29		06/11/2024	Sumitomo Mitsui Banking Corpor	10/24/2024	Goldman Sachs	1,500,000	1,481,835	1,511,130	1,482,752		917		917			28,378	28,378	33,073	
40443Q-AA-1	HPS Private Credit CLO 2024-2 HPSPR 2024-2A A 6.503% 05/15/36		02/14/2024	Natixis UK	08/08/2024	ALRe Corporate AAM	4,400,000	4,400,000	4,399,217	4,400,000							(783)	(783)	124,625	
40443Q-AC-7	HPS Private Credit CLO 2024-2 HPSPR 2024-2A B 6.973% 05/15/36		02/14/2024	Natixis UK	08/08/2024	ALRe Corporate AAM	2,400,000	2,400,000	2,393,251	2,400,000							(6,749)	(6,749)	72,426	
413875-AW-5	L3Harris Technologies Inc Senior Unsecured 4.400% 06/15/28		07/30/2024	AADE - Coins VIAC - AAM	08/12/2024	ALRe Corporate AAM	1,000,000	982,144	991,107	982,289		145		145			8,818	8,818	6,967	5,500
42307T-AG-3	Kraft Heinz Foods Co Senior Unsecured 6.750% 03/15/32		06/26/2024	ALRE - DFL Trust AAM	08/13/2024	ALRe Corporate AAM	5,000,000	5,473,447	5,601,792	5,467,351		(6,095)		(6,095)			134,441	134,441	138,750	95,625
437076-BW-1	Home Depot Inc/The Senior Unsecured 3.900% 12/06/28		06/26/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	1,000,000	969,249	985,970	969,955		705		705			16,015	16,015	6,608	2,275
437076-CB-6	Home Depot Inc/The Senior Unsecured 2.700% 04/15/30		10/28/2024	HSBC SECURITIES (USA) INC	12/02/2024	Morgan Stanley	5,300,000	4,825,915	4,831,427	4,833,231		7,316		7,316			(1,804)	(1,804)	19,080	5,565
437076-CS-9	Home Depot Inc/The Senior Unsecured 4.500% 09/15/32		06/26/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	1,000,000	976,086	1,000,290	976,384		298		298			23,906	23,906	17,750	12,750
438516-BL-9	Honeywell International Inc Senior Unsecured 2.500% 11/01/26		07/31/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	3,000,000	2,860,929	2,883,480	2,862,071		1,142		1,142			21,409	21,409	20,000	18,750
448579-AG-7	Hyatt Hotels Corp Senior Unsecured 4.375% 09/15/28		01/10/2024	AAIA NonModco AAM	09/13/2024	JPM SECURITIES LLC	1,000,000	967,449	996,340	971,787		4,338		4,338			24,553	24,553	43,872	13,976
44891A-BT-3	Hyundai Capital America Senior Unsecured 1.800% 01/10/28		08/06/2024	Goldman Sachs	08/09/2024	AAIA NonModco AAM	6,800,000	6,159,644	6,131,255	6,160,611		967		967			(29,356)	(29,356)	9,860	9,180
44891A-BW-6	Hyundai Capital America Senior Unsecured 1.500% 06/15/26		07/02/2024	AARE II Surplus ISG	08/13/2024	ALRe Corporate AAM	6,700,000	6,209,979	6,312,267	6,237,418		27,438		27,438			74,849	74,849	16,192	4,746
44891A-CA-3	Hyundai Capital America Senior Unsecured 2.100% 09/15/28		08/06/2024	Goldman Sachs	08/09/2024	AAIA NonModco AAM	6,800,000	6,140,740	6,101,095	6,141,558		818		818			(40,463)	(40,463)	57,120	56,327
44891A-CH-8	Hyundai Capital America Senior Unsecured 5.680% 06/26/28		08/06/2024	Goldman Sachs	08/09/2024	AAIA NonModco AAM	12,100,000	12,482,360	12,402,816	12,481,855		(505)		(505)			(79,039)	(79,039)	82,092	78,274
44891A-CM-7	Hyundai Capital America Senior Unsecured 5.950% 09/21/26		07/02/2024	AARE II Surplus ISG	08/13/2024	ALRe Corporate AAM	6,100,000	6,152,782	6,231,404	6,150,505		(2,277)		(2,277)			80,899	80,899	143,164	101,828
45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 5.419% 07/25/35		01/01/2024	AARE II Surplus ISG	08/01/2024	Paydown	867,005	663,126	867,035	867,035		203,910		203,910					7,879	2,411
45660L-MX-4	IndyMac INDX Mortgage Loan Tru INDX 2005-AR9 3A1 5.419% 07/25/35		01/01/2024	AARE II Surplus ISG	08/09/2024	AADE BLIC Modco AAM	6,746,152	5,159,769	5,448,848	5,038,234		(121,535)		(121,535)			410,613	410,613	234,065	18,763
45660L-WD-7	IndyMac INDX Mortgage Loan Tru INDX 2005-AR18 2A1A 5.073% 10/25/36		01/01/2024	Various	12/26/2024	Various	51,659	27,536	51,659	51,659		24,124		24,124					787	165

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
45866F-AH-7	Intercontinental Exchange Inc Senior Unsecured 4.250% 09/21/48		02/21/2024	HSBC SECURITIES (USA) INC	09/23/2024	Various	2,200,000	1,862,102	1,906,940	1,863,156		1,054		1,054			43,784	43,784	53,267	39,478
466247-J7-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A4 5.192% 04/25/36		01/01/2024	AARE II Surplus ISG	08/01/2024	Paydown	268,453	235,040	268,460	268,460		33,420		33,420					2,836	371
466247-J7-9	JP Morgan Mortgage Trust 2006- JPMMT 2006-A2 2A4 5.192% 04/25/36		01/01/2024	AARE II Surplus ISG	08/15/2024	ALRE - MMTL OC AAM	1,760,433	1,541,320	1,549,931	1,526,839		(14,481)		(14,481)			23,092	23,092	67,073	2,430
466247-ST-1	JP Morgan Mortgage Trust 2005- JPMMT 2005-A5 IB2 3.059% 08/25/35		07/31/2024	Apollo Internal	12/01/2024	Paydown	312		312	312									1	
46625H-MN-7	JPMorgan Chase & Co Senior Unsecured 3.900% 07/15/25		01/10/2024	AAIA NonModco AAM	03/21/2024	Goldman Sachs	5,212,000	5,135,210	5,128,556	5,145,545		10,336		10,336			(16,989)	(16,989)	141,158	98,811
46628L-AF-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A4 2A1 6.100% 06/25/36		01/01/2024	ALRe Corporate AAM	01/01/2024	Paydown	177,848	133,389	177,837	177,837		44,448		44,448					567	343
46628L-AF-5	JP Morgan Mortgage Trust 2006- JPMMT 2006-A4 2A1 6.100% 06/25/36		01/01/2024	ALRe Corporate AAM	01/01/2024	AARE Surplus AAM	1,812,815	1,359,642	1,343,969	1,337,768		(21,873)		(21,873)			6,200	6,200	14,082	3,497
46647P-AR-7	JPMorgan Chase & Co Senior Unsecured 4.005% 04/23/29		02/28/2024	AEL FWH AAM	04/09/2024	Various	1,000,000	955,359	957,120	956,167		808		808			953	953	17,967	13,906
46647P-DR-4	JPMorgan Chase & Co Senior Unsecured 5.350% 06/01/34		03/21/2024	Goldman Sachs	06/18/2024	Citigroup	2,600,000	2,603,900	2,611,830	2,604,045		145		145			7,785	7,785	76,891	44,048
46647P-EC-6	JPMorgan Chase & Co Senior Unsecured 5.564% 01/23/35		01/16/2024	JPM SECURITIES LLC	01/16/2024	BARCLAYS CAPITAL INC.	10,000,000	10,000,000	10,018,400	10,000,000							18,400	18,400		
48249D-AA-9	KKR Group Finance Co II LLC Senior Unsecured 5.500% 02/01/43		06/26/2024	JPM SECURITIES LLC	08/09/2024	AAIA NonModco AAM	6,300,000	6,096,762	6,115,687	6,097,861		1,099		1,099			17,826	17,826	180,950	140,525
48249D-AA-9	KKR Group Finance Co II LLC Senior Unsecured 5.500% 02/01/43		08/09/2024	AADE BLIC Modco AAM	09/23/2024	Barclays	6,300,000	6,115,687	6,366,780	6,116,428		742		742			250,352	250,352	51,013	7,700
48250A-AA-1	KKR Group Finance Co III LLC Senior Unsecured 5.125% 06/01/44		06/26/2024	JPM SECURITIES LLC	08/09/2024	AAIA NonModco AAM	6,700,000	6,148,724	6,203,168	6,150,552		1,828		1,828			52,615	52,615	64,860	24,799
48252D-AA-3	KKR Group Finance Co VII LLC Senior Unsecured 3.625% 02/25/50		08/06/2024	Goldman Sachs	09/23/2024	Barclays	8,300,000	6,188,729	6,283,183	6,193,960		5,231		5,231			89,223	89,223	174,675	135,394
48252M-AA-3	KKR Group Finance Co VIII LLC Senior Unsecured 3.500% 08/25/50		04/25/2024	Santander US Capital Markets L	07/17/2024	Goldman Sachs	2,000,000	1,328,180	1,408,540	1,330,587		2,407		2,407			77,953	77,953	27,806	12,444
49177J-AK-8	Kenvue Inc Senior Unsecured 4.900% 03/22/33		06/26/2024	ALRE - DFL Trust AAM	07/17/2024	Goldman Sachs	2,500,000	2,496,827	2,510,750	2,496,889		62		62			13,861	13,861	39,472	32,326
49177J-AM-4	Kenvue Inc Senior Unsecured 5.100% 03/22/43		07/31/2024	Various	09/13/2024	Various	11,800,000	11,343,920	11,810,382	11,345,141		1,221		1,221			465,241	465,241	225,137	182,778
49177J-AM-4	Kenvue Inc Senior Unsecured 5.100% 03/22/43		06/21/2024	ALRE - DFL Trust AAM	09/11/2024	STAR Non-Modco FWH	5,000,000	4,900,198	5,192,708	4,901,262		1,064		1,064			291,446	291,446	119,708	63,042
49271V-AF-7	Keurig Dr Pepper Inc Senior Unsecured 4.597% 05/25/28		01/16/2024	AADE Lincoln NonModco AAM	09/13/2024	JPM SECURITIES LLC	5,000,000	5,012,243	5,071,300	5,010,706		(1,537)		(1,537)			60,594	60,594	185,795	32,562
494550-BN-5	Kinder Morgan Energy Partners Senior Unsecured 5.000% 08/15/42		06/26/2024	JPM SECURITIES LLC	08/06/2024	Goldman Sachs	6,900,000	6,119,472	6,235,599	6,122,559		3,087		3,087			113,040	113,040	164,833	126,500
494550-BP-0	Kinder Morgan Energy Partners Senior Unsecured 5.000% 03/01/43		06/26/2024	JPM SECURITIES LLC	08/06/2024	Goldman Sachs	6,700,000	5,933,654	6,049,430	5,936,511		2,857		2,857			112,920	112,920	145,167	107,944
49462D-AD-1	Kinetic Advantage Master Owner KAMOT 2024-1A A 7.248% 11/15/27		04/05/2024	JPM SECURITIES LLC	08/08/2024	AADE - FABN	6,000,000	6,000,000	6,011,152	6,000,000							11,152	11,152	156,952	
501550-AN-0	Kyndryl Holdings Inc Senior Unsecured 6.350% 02/20/34		02/15/2024	MUFG Securities Americas Inc	02/15/2024	Seaport Global Securities LLC	4,000,000	3,995,040	4,026,840	3,995,040							31,800	31,800		
501797-AQ-7	Bath & Body Works Inc Senior Unsecured 6.694% 01/15/27		06/18/2024	ALRe Corporate AAM	06/26/2024	ALRE - DFL Trust AAM	3,735,000	3,787,073	3,801,272	3,786,682		(391)		(391)			14,590	14,590	113,204	106,259
50190D-AL-0	LCCM 2017-LC26 LCCM 2017-LC26 XA IO 1.514% 07/12/50		03/13/2024	BROWNSTONE INVESTMENT GROUP LL	08/01/2024	Paydown		25,937				(25,937)		(25,937)					2,743	401
50190D-AL-0	LCCM 2017-LC26 LCCM 2017-LC26 XA IO 1.514% 07/12/50		03/13/2024	BROWNSTONE INVESTMENT GROUP LL	08/15/2024	MMTL Modco AAM		2,499,263	2,085,471	2,190,173		(309,091)		(309,091)			(104,702)	(104,702)	475,032	38,624
502431-AQ-2	L3Harris Technologies Inc Senior Unsecured 5.400% 07/31/33		07/02/2024	ALRe Corporate AAM	08/13/2024	ALRe Corporate AAM	9,000,000	8,926,895	9,236,562	8,928,040		1,146		1,146			308,522	308,522	260,550	205,200
502431-AU-3	L3Harris Technologies Inc Senior Unsecured 5.350% 06/01/34		03/14/2024	Various	08/06/2024	Goldman Sachs	11,000,000	10,967,968	11,212,190	10,969,494		1,526		1,526			242,696	242,696	235,400	1,635

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
502431-AU-3	L3Harris Technologies Inc Senior Unsecured 5.350% 06/01/34		06/21/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	10,000,000	10,001,879	10,158,650	10,001,879							156,771	156,771	206,941	145,639
50249A-AK-9	LYB International Finance III Senior Unsecured 3.800% 10/01/60		08/06/2024	Goldman Sachs	08/28/2024	ALRe Corporate AAM	8,600,000	6,191,054	6,234,678	6,192,458		1,404		1,404			42,220	42,220	133,443	114,380
513075-BT-7	Lamar Media Corp Senior Unsecured 4.000% 02/15/30		01/01/2024	AARE II Surplus ISG	01/01/2024	ALRE - MSPL Trust AAM - AFS	1,500,000	1,320,469	1,327,881	1,323,604		3,135		3,135			4,277	4,277	26,167	17,500
52523L-AB-8	Lehman XS Trust 2006-13 LXS 2006-13 1A2 4.793% 09/25/36		02/23/2024	Athene Asset Management	03/25/2024	Paydown				(1,072)		(1,072)		(1,072)			1,072	1,072	1,072	
52523L-AB-8	Lehman XS Trust 2006-13 LXS 2006-13 1A2 4.793% 09/25/36		02/26/2024	Interest Capitalization	03/25/2024	Paydown	1,072	1,072		1,072							(1,072)	(1,072)	1,076	
526057-CV-4	Lennar Corp Senior Unsecured 5.000% 06/15/27		01/10/2024	AAIA NonModco AAM	03/19/2024	Jefferies & Co (PFI)	480,000	481,679	476,280	481,579		(99)		(99)			(5,299)	(5,299)	6,400	1,667
53079E-BN-3	Liberty Mutual Group Inc Senior Unsecured 5.500% 06/15/52		05/30/2024	AHL Aegon IMR	08/12/2024	ALRe Corporate AAM	1,100,000	1,003,930	1,053,678	1,004,229		299		299			49,448	49,448	39,829	27,729
532457-CL-0	Eli Lilly & Co Senior Unsecured 4.700% 02/09/34		09/30/2024	Bank of America	12/12/2024	Goldman Sachs	14,600,000	14,961,934	14,443,050	14,955,841		(6,093)		(6,093)			(512,791)	(512,791)	236,358	99,118
539830-BD-0	Lockheed Martin Corp Senior Unsecured 3.800% 03/01/45		03/25/2024	ALRe Corporate AAM	06/26/2024	JPM SECURITIES LLC	4,180,000	3,425,798	3,369,331	3,431,037		5,239		5,239			(61,706)	(61,706)	51,182	10,589
539830-CA-5	Lockheed Martin Corp Senior Unsecured 4.750% 02/15/34		09/30/2024	Bank of America	12/05/2024	Goldman Sachs	14,600,000	15,010,260	14,519,554	15,003,964		(6,296)		(6,296)			(484,410)	(484,410)	213,829	88,614
539830-CE-7	Lockheed Martin Corp Senior Unsecured 5.200% 02/15/64		02/14/2024	Various	03/27/2024	Various	11,500,000	11,332,335	11,397,040	11,332,533		198		198			64,507	64,507	42,611	12,278
548661-AH-0	Lowe's Cos Inc Senior Unsecured 6.875% 02/15/28		06/18/2024	ALRe Corporate AAM	07/10/2024	AARE II Surplus ISG	2,000,000	2,133,600	2,130,403	2,131,617		(1,983)		(1,983)			(1,214)	(1,214)	55,382	46,979
548661-EF-0	Lowe's Cos Inc Senior Unsecured 4.450% 04/01/62		07/17/2024	Goldman Sachs	09/11/2024	STAR Non-Modco FWH	10,700,000	8,580,544	9,017,262	8,583,519		2,975		2,975			433,743	433,743	211,622	141,522
548661-EQ-6	Lowe's Cos Inc Senior Unsecured 5.150% 07/01/33		05/23/2024	AARE Surplus AAM	08/06/2024	Goldman Sachs	1,000,000	993,058	1,021,280	993,236		179		179			28,044	28,044	30,900	20,314
55336V-AP-5	MPLX LP Senior Unsecured 4.900% 04/15/58		08/06/2024	Goldman Sachs	08/28/2024	ALRe Corporate AAM	7,200,000	6,265,872	6,322,192	6,266,591		719		719			55,601	55,601	130,340	109,760
55336V-BX-7	MPLX LP Senior Unsecured 5.500% 06/01/34		05/15/2024	MIZUHO SECURITIES USA L	05/15/2024	Stifel Nicolaus	3,500,000	3,457,230	3,463,495	3,457,230							6,265	6,265		
565130-AA-9	Maple Grove Funding Trust I Senior Unsecured 4.161% 08/15/51		01/12/2024	AARE Surplus AAM	06/26/2024	ALRE - DFL Trust AAM	3,200,000	2,220,214	2,209,844	2,226,335		6,121		6,121			(16,492)	(16,492)	115,398	54,370
57164P-AF-3	Marriott Ownership Resorts Inc Senior Unsecured 4.750% 01/15/28		06/18/2024	ALRe Corporate AAM	06/26/2024	ALRE - DFL Trust AAM	1,500,000	1,407,165	1,416,533	1,407,757		592		592			8,776	8,776	20,188	18,406
571748-BW-1	Marsh & McLennan Cos Inc Senior Unsecured 5.150% 03/15/34		02/14/2024	Wells Fargo	07/17/2024	Goldman Sachs	25,000,000	24,961,750	25,214,884	24,963,327		1,577		1,577			251,557	251,557	440,382	
571748-BX-9	Marsh & McLennan Cos Inc Senior Unsecured 5.450% 03/15/54		02/14/2024	JPM SECURITIES LLC	06/21/2024	ALRE - DFL Trust AAM	10,000,000	9,961,300	9,965,997	9,961,759		459		459			4,238	4,238	183,181	
571903-BQ-5	Marriott International Inc/MD Senior Unsecured 5.300% 05/15/34		02/21/2024	Various	08/06/2024	Goldman Sachs	14,000,000	13,803,900	14,066,080	13,809,390		5,490		5,490			256,690	256,690	340,083	589
575634-AV-2	Massachusetts Electric Co Senior Unsecured 5.867% 02/26/54		02/22/2024	Various	05/23/2024	JPM SECURITIES LLC	20,000,000	20,014,000	19,809,000	20,013,953		(47)		(47)			(204,953)	(204,953)	299,869	
57629W-CH-1	MassMutual Global Funding II Senior Secured 3.400% 03/08/26		06/26/2024	JPM SECURITIES LLC	08/28/2024	ALRe Corporate AAM	6,400,000	6,217,344	6,306,804	6,235,142		17,798		17,798			71,662	71,662	102,756	65,884
58013M-EC-4	McDonald's Corp Senior Unsecured 6.300% 10/15/37		07/24/2024	AEL FWH AAM	08/06/2024	Goldman Sachs	5,000,000	5,492,117	5,580,700	5,491,257		(860)		(860)			89,443	89,443	98,000	86,625
58933Y-AR-6	Merck & Co Inc Senior Unsecured 2.750% 02/10/25		01/08/2024	AAIA Modco AAM	08/09/2024	AAIA NonModco AAM	5,000,000	4,887,435	4,948,541	4,947,348		59,913		59,913			1,193	1,193	137,118	56,528
58933Y-BE-4	Merck & Co Inc Senior Unsecured 2.150% 12/10/31		07/31/2024	ALRE - DFL Trust AAM	09/23/2024	Barclays	4,500,000	3,800,810	3,942,360	3,812,831		12,021		12,021			129,529	129,529	27,950	13,706
58933Y-BK-0	Merck & Co Inc Senior Unsecured 4.500% 05/17/33		06/26/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	2,000,000	1,949,615	1,988,420	1,950,151		536		536			38,269	38,269	20,000	10,000
59001A-AY-8	Meritage Homes Corp Senior Unsecured 6.000% 06/01/25		01/10/2024	AAIA NonModco AAM	03/19/2024	Jefferies & Co (PFI)	262,000	262,085	261,471	262,068		(17)		(17)			(597)	(597)	4,803	1,703

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
59022C-AJ-2	Bank of America Corp Subordinated 6.110% 01/29/37		08/19/2024	STAR Modco AAM	10/11/2024	ALRe Corporate AAM	2,000,000	2,175,886	2,168,459	2,174,430		(1,456)		(1,456)			(5,971)	(5,971)	24,440	6,789
59024Q-AD-2	Merrill Lynch First Franklin M FFMER 2007-2 A2C 4.933% 05/25/37		07/31/2024	Various	12/26/2024	Various	641,958	475,149	641,958	641,958		166,810		166,810					5,223	848
595620-AZ-8	MidAmerican Energy Co Senior 5.300% 02/01/55		01/22/2024	MUFG Securities Americas Inc	01/22/2024	Citigroup	4,000,000	3,983,040	3,994,480	3,983,040								11,440	11,440	
595620-AZ-8	MidAmerican Energy Co Senior 5.300% 02/01/55		06/26/2024	JPM SECURITIES LLC	07/31/2024	ALRE - DFL Trust AAM	6,300,000	6,129,522	6,121,666	6,130,108		586		586			(8,442)	(8,442)	173,443	141,908
617446-7X-1	Morgan Stanley Subordinated 5.000% 11/24/25		03/18/2024	STAR Surplus AAM	03/21/2024	Goldman Sachs	3,000,000	2,980,589	2,986,110	2,980,826		237		237			5,284	5,284	50,417	47,500
617446-8C-6	Morgan Stanley Senior Unsecured 4.000% 07/23/25		01/10/2024	AAIA NonModco AAM	03/21/2024	Goldman Sachs	5,000,000	4,922,355	4,919,600	4,932,682		10,327		10,327			(13,082)	(13,082)	134,444	92,778
61744Y-AK-4	Morgan Stanley Senior Unsecured 3.591% 07/22/28		03/07/2024	AARE Surplus AAM	03/21/2024	Goldman Sachs	1,600,000	1,523,415	1,522,096	1,524,217		802		802			(2,121)	(2,121)	10,055	7,182
61744Y-AR-9	Morgan Stanley Senior Unsecured 4.457% 04/22/39		07/24/2024	AEL FWH AAM	09/23/2024	Barclays	2,000,000	1,821,087	1,920,500	1,822,532		1,445		1,445			97,968	97,968	37,637	22,780
61746B-EF-9	Morgan Stanley Senior Unsecured 3.625% 01/20/27		05/30/2024	AHL Aegon IMR	08/06/2024	Goldman Sachs	2,000,000	1,918,283	1,959,700	1,923,789		5,506		5,506			35,911	35,911	39,674	26,181
61747Y-FM-2	Morgan Stanley Subordinated 5.942% 02/07/39		02/05/2024	Morgan Stanley	02/05/2024	Various	6,500,000	6,500,000	6,509,003	6,500,000							9,003	9,003		
61747Y-FR-1	Morgan Stanley Senior Unsecured 5.831% 04/19/35		04/17/2024	Morgan Stanley	04/17/2024	Barclays	6,500,000	6,500,000	6,512,675	6,500,000							12,675	12,675		
61758L-AD-1	Morgan Stanley Mortgage Re-REM MSRR 2009-R1A 2A1B 5.289% 02/26/36		01/01/2024	AARE II Surplus ISG	08/01/2024	Paydown	462,022	358,488	444,393	444,393		87,346	1,441	85,905					5,327	730
61758L-AD-1	Morgan Stanley Mortgage Re-REM MSRR 2009-R1A 2A1B 5.289% 02/26/36		01/01/2024	AARE II Surplus ISG	08/15/2024	MMTL Modco AAM	1,865,815	1,447,706	1,409,514	1,377,749		(63,500)	6,458	(69,958)			31,765	31,765	71,940	2,949
61762U-AW-3	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 4B2 5.028% 09/26/36		01/01/2024	AARE II Surplus ISG	08/01/2024	Paydown	434,959	365,075	434,541	434,541		69,467		69,467					4,104	1,353
61762U-AW-3	Morgan Stanley Re-REMIC Trust MSRR 2013-R8 4B2 5.028% 09/26/36		01/01/2024	AARE II Surplus ISG	08/15/2024	MMTL Modco AAM	2,338,612	1,962,872	2,057,338	1,959,496		(3,376)		(3,376)			97,842	97,842	80,639	7,275
61763T-AR-6	Morgan Stanley Resecuritizatio MSRR 2014-R4 2B 5.763% 08/26/34		05/02/2024	Various	12/01/2024	Various	410,720	384,638	410,720	410,720		26,082		26,082					7,545	56
61774A-AE-3	Morgan Stanley Direct Lending Senior Unsecured 6.150% 05/17/29		07/10/2024	Barclays	09/27/2024	Various	4,000,000	3,950,120	4,056,456	3,952,255		2,135		2,135			104,201	104,201	89,544	36,900
62829D-2B-5	Mutual of Omaha Cos Global Fun Secured 5.450% 12/12/28		01/10/2024	AAIA NonModco AAM	04/09/2024	Various	4,000,000	4,050,081	4,065,980	4,048,050		(2,031)		(2,031)			17,930	17,930	68,125	16,956
628312-AE-0	Mutual of Omaha Insurance Co Subordinated 6.144% 01/16/64		01/09/2024	JPM SECURITIES LLC	08/28/2024	ACRA RE 2A Surplus AAM Redemption 100.0000	20,000,000	20,000,000	20,939,734	20,000,000							939,734	939,734	757,760	
62927#-AS-5	Nfl Ventures LP SR GTD NTS 20-A-A 3.020% 04/15/35		05/30/2024	AAIA Modco FHLB - AAM	10/15/2024		824,380	715,500	824,380	824,380		108,881		108,881					12,448	3,112
631005-BK-0	Narragansett Electric Co/The Senior Unsecured 5.350% 05/01/34		03/21/2024	JPM SECURITIES LLC	08/06/2024	Goldman Sachs	29,050,000	29,027,341	29,684,452	29,029,116		1,775		1,775			655,336	655,336	569,864	
63111X-AG-6	Nasdaq Inc Senior Unsecured 5.650% 06/28/25		01/08/2024	AAIA Modco AAM	01/23/2024	Goldman Sachs	5,000,000	5,039,261	5,035,350	5,038,039		(1,221)		(1,221)			(2,689)	(2,689)	21,188	7,847
636180-BP-5	National Fuel Gas Co Senior Unsecured 4.750% 09/01/28		08/29/2024	AARE Surplus AAM	09/13/2024	JPM SECURITIES LLC	1,500,000	1,502,288	1,515,390	1,502,267		(21)		(21)			13,123	13,123	38,594	35,229
641062-AL-8	Nestle Holdings Inc Senior Unsecured 3.900% 09/24/38		07/24/2024	AEL Modco AAM	08/06/2024	Goldman Sachs	2,000,000	1,762,187	1,816,360	1,762,628		441		441			53,732	53,732	28,817	26,000
647551-AG-5	New Mountain Finance Corp Senior Unsecured 6.200% 10/15/27		09/23/2024	Sumitomo Mitsui Banking Corpor	10/01/2024	Various	25,000,000	24,840,750	24,960,300	24,840,972		222		222			119,328	119,328	13,778	
64831W-AB-6	New Residential Mortgage Loan NRMLT 2024-RTL2 A2 5.785% 09/25/39		09/17/2024	Goldman Sachs	12/20/2024	ALRE SML Trust AAM	9,200,000	9,199,787	9,135,759	9,199,781		(5)		(5)			(64,022)	(64,022)	127,141	
64952W-DW-0	New York Life Global Funding Secured 0.850% 01/15/26		09/23/2024	Barclays	10/10/2024	ALRe Corporate AAM	12,500,000	11,999,625	11,951,225	12,016,300		16,675		16,675			(65,075)	(65,075)	25,087	20,365
64952W-FE-8	New York Life Global Funding Secured 5.000% 01/09/34		09/30/2024	Various	12/12/2024	Various	28,500,000	29,005,945	28,479,325	28,997,795		(8,150)		(8,150)			(518,470)	(518,470)	335,417	165,139

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65163L-AP-4	Newmont Corp / Newcrest Financ Senior Unsecured 5.350% 03/15/34		03/04/2024	BMO Capital Markets	08/06/2024	Goldman Sachs	5,000,000	4,984,200	5,163,050	4,984,760		560		560			178,290	178,290	111,458	
65163L-AP-4	Newmont Corp / Newcrest Financ Senior Unsecured 5.350% 03/15/34		03/04/2024	BMO Capital Markets	09/10/2024	Tax Free Exchange	15,000,000	14,952,600	14,954,669	14,954,669		2,069		2,069					407,938	
65163L-AP-4	Newmont Corp / Newcrest Financ Senior Unsecured 5.350% 03/15/34		06/21/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	20,000,000	20,147,426	20,652,200	20,147,011		(415)		(415)			505,189	505,189	445,833	309,111
65163L-AR-0	Newmont Corp / Newcrest Financ NEM FIN 5.35% 15 Mar 34 5.350% 03/15/34		09/10/2024	Tax Free Exchange	09/13/2024	JPM SECURITIES LLC	15,000,000	14,954,669	15,693,150	14,954,888		219		219			738,262	738,262	421,312	407,938
65339K-CW-8	NextEra Energy Capital Holding Junior Subordinated 6.700% 09/01/54		02/27/2024	JPM SECURITIES LLC	06/26/2024	ALRE - DFL Trust AAM	35,000,000	35,000,000	35,099,208	35,000,000							99,208	99,208	772,223	
65364U-AT-3	Niagara Mohawk Power Corp 5.290% 01/17/34		01/11/2024	MUFG Securities Americas Inc	01/11/2024	Various	4,500,000	4,500,000	4,508,640	4,500,000							8,640	8,640		
65364U-AU-0	Niagara Mohawk Power Corp Senior Unsecured 5.664% 01/17/54		01/11/2024	JPM SECURITIES LLC	09/13/2024	JPM SECURITIES LLC	3,000,000	3,000,000	3,118,920	3,000,000							118,920	118,920	112,808	
65473P-AQ-8	NiSource Inc Senior Unsecured 5.350% 04/01/34		03/18/2024	Various	09/23/2024	Barclays	39,771,000	39,567,560	41,242,925	39,576,960		9,400		9,400			1,665,965	1,665,965	1,122,978	7,948
65473P-AQ-8	NiSource Inc Senior Unsecured 5.350% 04/01/34		06/21/2024	ALRE - DFL Trust AAM	09/23/2024	Barclays	8,286,000	8,192,487	8,592,665	8,195,334		2,847		2,847			397,331	397,331	233,964	119,445
65473P-AT-2	NiSource Inc Junior Subordinated 6.375% 03/31/55		09/03/2024	Various	10/30/2024	ALRe Modco - VIAC GA - AAM	40,500,000	40,534,449	40,602,445	40,583,729		49,280		49,280			18,715	18,715	365,766	
65540H-AX-0	Nomura Resecuritization Trust NMRR 2014-5R 2A11 5.976% 12/26/36		01/01/2024	ALRe Corporate AAM	01/01/2024	Paydown	119,100	102,423	86,720	86,720		(15,703)		(15,703)					26	
65540H-AX-0	Nomura Resecuritization Trust NMRR 2014-5R 2A11 5.976% 12/26/36		01/01/2024	ALRe Corporate AAM	01/01/2024	ALRE - TDF Trust AAM	3,190,689	2,743,914	2,766,638	2,755,425		11,511		11,511			11,213	11,213	12,689	
665772-CX-5	Northern States Power Co/MN Secured 5.100% 05/15/53		06/26/2024	AAIA Modco AAM	09/11/2024	STAR Non-Modco FWH	5,000,000	4,736,809	5,054,150	4,737,759		950		950			316,391	316,391	82,167	29,750
665772-CY-3	Northern States Power Co/MN SECURED 5.400% 03/15/54		02/22/2024	MUFG Securities Americas Inc	09/13/2024	JPM SECURITIES LLC	25,000,000	24,903,250	26,242,250	24,904,757		1,507		1,507			1,337,493	1,337,493	738,750	
66815L-2Q-1	Northwestern Mutual Global Fun Secured 4.710% 01/10/29		01/03/2024	JPM SECURITIES LLC	01/03/2024	JPM SECURITIES LLC	3,500,000	3,498,915	3,505,565	3,498,915							6,650	6,650		
66989H-AJ-7	Novartis Capital Corp Senior Unsecured 3.000% 11/20/25		07/18/2024	AARE Surplus AAM	08/02/2024	AADE - FABN	1,000,000	977,505	980,857	978,146		641		641			2,711	2,711	6,000	4,833
67403A-AA-7	Oaktree Strategic Credit Fund Senior Unsecured 8.400% 11/14/28		04/01/2024	Apollo Internal	10/31/2024	Tax Free Exchange	21,000,000	22,213,359	22,079,964	22,079,964		(133,395)		(133,395)					1,700,300	681,100
67403A-AD-1	Oaktree Strategic Credit Fund Senior Unsecured 6.500% 07/23/29		07/16/2024	Various	10/31/2024	Various	81,980,000	81,494,678	81,517,389	81,517,389		22,711		22,711					1,450,591	
674599-ED-3	Occidental Petroleum Corp Senior Unsecured 6.625% 09/01/30		02/12/2024	Goldman Sachs	06/14/2024	MIZUHO SECURITIES USA L	15,000,000	15,813,600	15,797,250	15,774,828		(38,772)		(38,772)			22,422	22,422	789,479	449,948
674599-EH-4	Occidental Petroleum Corp Senior Unsecured 5.000% 08/01/27		07/23/2024	Various	12/20/2024	Various	7,143,000	7,139,000	7,170,606	7,139,338		338		338			31,269	31,269	92,069	
674599-EJ-0	Occidental Petroleum Corp Senior Unsecured 5.200% 08/01/29		07/23/2024	Bank of America	08/12/2024	ALRe Corporate AAM	2,143,000	2,142,229	2,162,129	2,142,234		5		5			19,895	19,895	4,953	
674599-EL-5	Occidental Petroleum Corp Senior Unsecured 5.550% 10/01/34		07/23/2024	Bank of America	08/12/2024	ALRe Corporate AAM	1,538,000	1,532,171	1,556,239	1,532,171							24,068	24,068	3,794	
674599-EM-3	Occidental Petroleum Corp Senior Unsecured 6.050% 10/01/54		07/24/2024	Various	07/31/2024	ALRE - DFL Trust AAM	6,924,000	6,876,317	6,919,783	6,876,317							43,467	43,467	5,818	
677050-AU-0	Oglethorpe Power Corp Secured 6.200% 12/01/53		05/15/2024	Tax Free Exchange	06/26/2024	JPM SECURITIES LLC	4,000,000	3,941,386	4,155,680	3,941,617		230		230			214,063	214,063	139,156	110,222
677347-CH-7	Ohio Edison Co Senior Unsecured 5.500% 01/15/33		06/26/2024	ALRE - DFL Trust AAM	08/13/2024	ALRe Corporate AAM	16,000,000	16,046,750	16,364,787	16,046,450		(300)		(300)			318,337	318,337	508,444	396,000
682680-AW-3	ONEOK Inc Senior Unsecured 4.350% 03/15/29		02/28/2024	AEL Modco AAM	06/26/2024	JPM SECURITIES LLC	2,000,000	1,926,230	1,928,100	1,930,565		4,335		4,335			(2,465)	(2,465)	68,150	39,392
68389X-BF-1	Oracle Corp Senior Unsecured 4.125% 05/15/45		04/10/2024	Wells Fargo	06/27/2024	Morgan Stanley	3,000,000	2,352,330	2,369,880	2,355,794		3,464		3,464			14,086	14,086	76,656	50,531
68389X-BG-9	Oracle Corp Senior Unsecured 4.375% 05/15/55		08/06/2024	Goldman Sachs	08/28/2024	ALRe Corporate AAM	15,200,000	12,472,056	12,754,993	12,474,278		2,222		2,222			280,716	280,716	190,264	151,472

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
68389X-CT-0	Oracle Corp Senior Unsecured 4.700% 09/27/34		09/30/2024	Various	12/12/2024	Goldman Sachs	15,000,000	14,984,600	14,498,400	14,984,881		281		281			(486,481)	(486,481)	148,833	5,222
68902V-AM-9	Otis Worldwide Corp Senior Unsecured 3.362% 02/15/50		09/11/2024	STAR Non-Modco FWH	10/10/2024	ALRe Corporate AAM	1,000,000	761,775	739,151	762,159		384		384			(23,008)	(23,008)	5,136	2,428
69120V-AR-2	Blue Owl Credit Income Corp Senior Unsecured 7.950% 06/13/28		04/26/2024	Goldman Sachs	05/20/2024	Tax Free Exchange	12,200,000	12,528,180	12,525,057	12,525,057		(3,123)		(3,123)					422,984	369,101
69120V-AX-9	Blue Owl Credit Income Corp Senior Unsecured 6.650% 03/15/31		04/01/2024	Various	05/22/2024	Tax Free Exchange	179,500,000	176,264,696	176,367,041	176,367,041		102,345		102,345					3,680,498	218,157
69121K-AC-8	Blue Owl Capital Corp Senior Unsecured 3.750% 07/22/25		04/26/2024	Goldman Sachs	08/08/2024	AADE - FABN	12,900,000	12,532,737	12,686,069	12,612,711		79,974		79,974			73,358	73,358	263,375	131,688
69121K-AH-7	Blue Owl Capital Corp Senior Unsecured 5.950% 03/15/29		01/17/2024	Wells Fargo	09/23/2024	Various	13,000,000	12,846,340	13,252,959	12,864,660		18,320		18,320			388,299	388,299	493,536	
69346M-AE-9	PMT Issuer Trust - FMSR PMMSR 2022-FT1 A 8.750% 06/25/27		05/30/2024	AHL Aegon IMR	07/02/2024	Call 100.0000	30,000,000	30,421,131	30,000,000	30,000,000		(421,131)		(421,131)					277,550	15,856
693475-AZ-8	PNC Financial Services Group I Senior Unsecured 2.550% 01/22/30		07/31/2024	ALRE - DFL Trust AAM	09/13/2024	JPM SECURITIES LLC	3,500,000	3,118,725	3,221,470	3,126,559		7,834		7,834			94,911	94,911	13,388	2,231
693475-BU-8	PNC Financial Services Group I Senior Unsecured 6.875% 10/20/34		08/06/2024	Goldman Sachs	09/13/2024	JPM SECURITIES LLC	11,100,000	12,431,223	12,729,480	12,419,513		(11,710)		(11,710)			309,967	309,967	309,490	226,818
693475-BW-4	PNC Financial Services Group I 5.676% 01/22/35		01/17/2024	PNC	01/17/2024	Bank of America	10,000,000	10,000,000	10,023,400	10,000,000							23,400	23,400		
69351U-BC-6	PPL Electric Utilities Corp Secured 4.850% 02/15/34		01/02/2024	Bank of America	01/18/2024	Morgan Stanley	16,000,000	15,968,320	15,855,200	15,968,320							(113,120)	(113,120)	36,644	
69354W-AJ-5	PNMAC GMSR Issuer Trust PNMSR 2024-GT1 A 7.539% 03/25/29		02/22/2024	SMBC Nikko Securities America	07/02/2024	AARE II Surplus ISG	10,000,000	10,000,000	10,141,554	10,000,000							141,554	141,554	293,649	
69362G-AA-9	PRET 2021-NPL6 LLC PRET 2021-NPL6 A1 5.487% 07/25/51		07/31/2024	Apollo Internal	12/18/2024	Paydown	110,126	108,552	110,126	110,126		1,574		1,574					975	53
694308-KM-8	Pacific Gas and Electric Co Secured 6.400% 06/15/33		06/26/2024	ALRE - DFL Trust AAM	07/17/2024	Goldman Sachs	2,200,000	2,295,071	2,315,918	2,294,582		(489)		(489)			21,336	21,336	12,907	4,693
694308-KT-3	Pacific Gas and Electric Co Secured 5.900% 10/01/54		09/03/2024	Barclays	10/30/2024	ALRE - MSPL Trust AAM - AFS	12,000,000	11,942,280	12,017,022	11,942,479		199		199			74,543	74,543	108,167	
694476-AF-9	Pacific LifeCorp Senior Unsecured 5.400% 09/15/52		08/14/2024	AAIA Modco FHLB - AAM	09/13/2024	JPM SECURITIES LLC	45,000,000	44,783,694	46,389,150	44,786,314		2,620		2,620			1,602,836	1,602,836	1,221,750	1,005,750
6944PL-2E-8	Pacific Life Global Funding II Secured 1.375% 04/14/26		07/18/2024	AARE Surplus AAM	09/27/2024	MMTL Modco AAM	6,600,000	6,212,489	6,322,274	6,253,751		41,262		41,262			68,523	68,523	41,090	23,696
695114-CZ-9	PacifiCorp Secured 5.350% 12/01/53		06/26/2024	JPM SECURITIES LLC	09/11/2024	STAR Non-Modco FWH	13,400,000	12,449,806	13,252,899	12,452,665		2,859		2,859			800,234	800,234	199,139	51,776
718172-CV-9	Philip Morris International In Senior Unsecured 5.125% 11/17/27		03/26/2024	AAIA Modco Catalina - AAM	06/20/2024	AAIA Modco Catalina - AAM	10,000,000	10,065,180	10,026,057	10,061,761		(3,419)		(3,419)			(35,704)	(35,704)	303,229	183,646
718547-AF-9	Phillips 66 Co Senior Unsecured 3.550% 10/01/26		07/02/2024	AARE II Surplus ISG	08/06/2024	Goldman Sachs	3,000,000	2,894,506	2,934,000	2,898,899		4,393		4,393			35,102	35,102	37,275	26,921
731572-AB-9	Ralph Lauren Corp Senior Unsecured 2.950% 06/15/30		06/21/2024	ALRE - DFL Trust AAM	09/13/2024	JPM SECURITIES LLC	2,300,000	2,061,232	2,151,535	2,069,440		8,207		8,207			82,095	82,095	17,151	1,131
737679-DJ-6	Potomac Electric Power Co Secured 5.500% 03/15/54		02/26/2024	Goldman Sachs	08/06/2024	Goldman Sachs	4,000,000	3,994,640	4,062,800	3,994,744		104		104			68,056	68,056	93,500	
737679-DJ-6	Potomac Electric Power Co Secured 5.500% 03/15/54		02/26/2024	Goldman Sachs	06/21/2024	ALRE - DFL Trust AAM	16,000,000	15,978,560	15,945,045	15,978,842		282		282			(33,797)	(33,797)	261,556	
737679-DJ-6	Potomac Electric Power Co Secured 5.500% 03/15/54		06/26/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	16,000,000	16,108,205	16,251,200	16,108,205							142,995	142,995	374,000	276,222
74256L-AU-3	Principal Life Global Funding Senior Secured 3.000% 04/18/26		07/18/2024	AARE Surplus AAM	09/27/2024	MMTL Modco AAM	6,500,000	6,277,694	6,373,673	6,301,339		23,646		23,646			72,334	72,334	86,125	48,750
74256L-EP-0	Principal Life Global Funding Senior Secured 1.250% 08/16/26		06/14/2024	JPM SECURITIES LLC	09/27/2024	MMTL Modco AAM	6,800,000	6,247,908	6,444,059	6,315,741		67,833		67,833			128,318	128,318	52,181	28,569
74340X-CK-5	Prologis LP Senior Unsecured 5.250% 03/15/54		08/06/2024	Goldman Sachs	09/23/2024	Barclays	6,200,000	6,158,832	6,317,180	6,159,511		679		679			157,669	157,669	216,096	173,600
74350L-AA-2	Prologis Targeted US Logistics Senior Unsecured 5.250% 04/01/29		02/29/2024	Various	06/14/2024	Various	20,000,000	19,895,400	20,157,200	19,900,384		4,984		4,984			256,816	256,816	291,667	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
74350L-AB-0	Prologis Targeted US Logistics Senior Unsecured 5.500% 04/01/34		02/29/2024	Wells Fargo	05/23/2024	JPM SECURITIES LLC	10,000,000	9,927,800	9,876,000	9,928,947		1,147		1,147			(52,947)	(52,947)	123,750	
744320-BP-6	Prudential Financial Inc Junior Subordinated 6.500% 03/15/54		03/06/2024	WELLS FARGO SECURITIES	07/31/2024	ALRE - DFL Trust AAM	10,000,000	10,000,000	10,200,550	10,000,000							200,550	200,550	252,778	
744448-CG-4	Public Service Co of Colorado Secured 3.600% 09/15/42		06/26/2024	JPM SECURITIES LLC	09/23/2024	Barclays	8,000,000	6,100,320	6,468,080	6,115,377		15,057		15,057			352,703	352,703	151,200	81,600
744448-CS-8	Public Service Co of Colorado Secured 3.200% 03/01/50		08/06/2024	Goldman Sachs	10/10/2024	ALRe Corporate AAM	8,800,000	6,174,520	6,198,231	6,183,313		8,793		8,793			14,918	14,918	171,307	122,027
744448-CZ-2	Public Service Co of Colorado Secured 5.350% 05/15/34		04/02/2024	Various	12/12/2024	Various	24,000,000	23,942,497	24,082,208	23,943,737		1,240		1,240			138,471	138,471	320,941	267
744448-DA-6	Public Service Co of Colorado Secured 5.750% 05/15/54		04/01/2024	JPM SECURITIES LLC	09/13/2024	JPM SECURITIES LLC	32,200,000	32,118,534	34,656,538	32,121,349		2,815		2,815			2,535,189	2,535,189	833,175	
744448-DA-6	Public Service Co of Colorado Secured 5.750% 05/15/54		07/31/2024	AARE II Surplus ISG	09/13/2024	JPM SECURITIES LLC	5,000,000	5,045,538	5,381,450	5,045,538							335,913	335,913	129,375	93,438
744448-DA-6	Public Service Co of Colorado Secured 5.750% 05/15/54		06/26/2024	ALRE - DFL Trust AAM	09/11/2024	STAR Non-Modco FWH	15,000,000	15,239,976	16,188,243	15,239,976							948,267	948,267	376,146	198,854
74456Q-BR-6	Public Service Electric and Ga Secured 2.250% 09/15/26		03/07/2024	AARE Surplus AAM	08/09/2024	AAIA NonModco AAM	1,600,000	1,500,467	1,527,696	1,516,338		15,871		15,871			11,358	11,358	32,400	17,200
74456Q-QP-9	Public Service Electric and Ga Secured 5.450% 08/01/53		06/26/2024	ALRE - DFL Trust AAM	07/17/2024	Goldman Sachs	10,000,000	10,103,583	10,101,300	10,103,583							(2,283)	(2,283)	252,819	221,028
74456Q-CS-3	Public Service Electric and Ga Secured 4.850% 08/01/34		09/30/2024	Bank of America	12/12/2024	Goldman Sachs	14,100,000	14,447,565	14,016,810	14,442,200		(5,365)		(5,365)			(425,390)	(425,390)	243,147	106,377
745867-AW-1	PulteGroup Inc Senior Unsecured 5.500% 03/01/26		01/08/2024	AAIA Modco AAM	03/19/2024	Jefferies & Co (PFI)	1,870,000	1,880,642	1,873,235	1,879,688		(954)		(954)			(6,453)	(6,453)	57,139	36,283
74736K-AH-4	Qorvo Inc Senior Unsecured 4.375% 10/15/29		08/07/2024	AAIA NonModco AAM	11/22/2024	Barclays	815,000	777,388	764,641	779,352		1,963		1,963			(14,710)	(14,710)	21,790	11,093
74762E-AH-5	Quanta Services Inc Senior Unsecured 2.350% 01/15/32		06/26/2024	ALRE - DFL Trust AAM	07/17/2024	Goldman Sachs	5,000,000	4,110,096	4,133,350	4,115,805		5,709		5,709			17,546	17,546	59,729	52,875
749410-AC-0	RCKT Mortgage Trust 2024-CES6 RCKT 2024-CES6 A2 5.592% 09/25/44		08/14/2024	BOFA SECURITIES, INC.	12/27/2024	Gen East Trust AAM	2,130,000	2,129,951	2,103,726	2,130,000		49		49			(26,274)	(26,274)	48,306	6,948
749421-AA-1	RCKT Mortgage Trust 2024-CES8 RCKT 2024-CES8 A1A 5.490% 11/25/44		10/18/2024	WELLS FARGO SECURITIES	12/01/2024	Paydown	200,925	200,925	200,925	200,925									1,403	858
753917-AU-7	RATE Mortgage Trust 2024-J2 RATE 2024-J2 A19 6.000% 07/25/54		08/07/2024	Various	12/25/2024	Various	552,876	549,420	552,876	552,876		3,455		3,455					9,528	3,962
756109-CG-7	Realty Income Corp 5.125% 02/15/34		01/08/2024	WELLS FARGO SECURITIES	01/18/2024	Morgan Stanley	28,000,000	27,694,800	27,461,280	27,694,921		121		121			(233,641)	(233,641)	23,917	
760759-AT-7	Republic Services Inc Senior Unsecured 3.950% 05/15/28		03/07/2024	AARE Surplus AAM	08/06/2024	Goldman Sachs	800,000	773,889	787,600	776,308		2,419		2,419			11,292	11,292	22,998	9,831
761118-GD-4	RALI Series 2005-QA10 Trust RALI 2005-QA10 A31 5.403% 09/25/35		02/28/2024	Various	12/01/2024	Various	44,656	31,263	36,851	36,851		5,589		5,589					1,339	172
76113N-AP-8	Residential Asset Securitizati RAST 2006-A7CB 3A1 6.500% 07/25/36		01/01/2024	ALRe Corporate AAM	01/01/2024	ALRE - TDF Trust AAM	2,617,874	842,442	823,045	828,360		(14,083)		(14,083)			(5,314)	(5,314)	10,399	13,707
76209P-AA-1	RGA Global Funding Senior Secured 2.000% 11/30/26		08/06/2024	Goldman Sachs	10/03/2024	JPM SECURITIES LLC	6,600,000	6,201,030	6,285,906	6,227,136		26,106		26,106			58,770	58,770	45,467	24,567
76209P-AA-1	RGA Global Funding Senior Secured 2.000% 11/30/26		06/14/2024	JPM SECURITIES LLC	09/27/2024	MMTL Modco AAM	6,700,000	6,184,100	6,380,248	6,239,498		55,398		55,398			140,749	140,749	43,550	6,328
77118U-AB-6	Roc Mortgage Trust 2024-RTL1 ROC 2024-RTL1 A2 6.061% 10/25/39		10/16/2024	Morgan Stanley	12/20/2024	ALRE - TDF Trust AAM	2,125,000	2,124,953	2,118,027	2,124,931		(22)		(22)			(6,904)	(6,904)	20,035	
773903-AH-2	Rockwell Automation Inc Senior Unsecured 3.500% 03/01/29		08/09/2024	AADE BLIC Modco AAM	09/23/2024	Barclays	1,000,000	963,642	976,110	964,570		928		928			11,540	11,540	19,736	15,361
78466C-AC-0	SS&C Technologies Inc SENIOR 5.500% 09/30/27		03/07/2024	AARE Surplus AAM	03/19/2024	Jefferies & Co (PFI)	6,000,000	5,857,500	5,837,880	5,859,063		1,563		1,563			(21,183)	(21,183)	156,750	143,917
785592-AZ-9	Sabine Pass Liquefaction LLC Senior Secured 5.900% 09/15/37		06/21/2024	ALRE - DFL Trust AAM	06/26/2024	JPM SECURITIES LLC	5,000,000	5,156,546	5,136,750	5,156,274		(272)		(272)			(19,524)	(19,524)	83,583	78,667
785778-NJ-6	SACO I Trust 2005-10 SACO 2005-10 2M1 5.710% 01/25/36		07/31/2024	Apollo Internal	08/26/2024	Paydown	312		312	312		312		312						
79466L-AJ-3	Salesforce Inc Senior Unsecured 1.950% 07/15/31		07/31/2024	ALRE - DFL Trust AAM	09/23/2024	Barclays	7,500,000	6,275,392	6,485,175	6,297,862		22,470		22,470			187,313	187,313	28,031	6,500

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Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
79588T-AF-7	Sammons Financial Group Inc Senior Unsecured 6.875% 04/15/34		03/27/2024	Various	08/09/2024	AADE BLIC Modco AAM	37,492,000	37,486,831	39,058,558	37,488,092		1,261		1,261			1,570,467	1,570,467	937,951	4,755
797440-CF-9	San Diego Gas & Electric Co Secured 5.550% 04/15/54		03/18/2024	Barclays	08/06/2024	Goldman Sachs	28,924,000	28,630,132	29,562,931	28,632,449		2,317		2,317			930,482	930,482	601,981	
816851-BS-7	Sempra Junior Subordinated 6.875% 10/01/54		05/28/2024	Various	07/31/2024	ALRE - DFL Trust AAM	23,000,000	22,856,120	23,077,625	22,858,041		1,921		1,921			219,584	219,584	601,753	220,573
816851-BT-5	Sempra Junior Subordinated 6.400% 10/01/54		09/04/2024	Barclays	10/30/2024	ALRE - DFL Trust AAM	20,000,000	20,000,000	20,155,000	20,000,000							155,000	155,000	181,333	
82618*-AA-0	Siebert Williams Shank & Co LL SUB RCF 7.000% 08/31/27		09/19/2024	Siebert Williams Shank & Co ...	11/04/2024	Call 100.0000	20,000,000	20,000,000	20,000,000	20,000,000									93,167	
83012A-AA-7	Sixth Street Specialty Lending Senior Unsecured 2.500% 08/01/26		03/14/2024	Goldman Sachs	04/09/2024	Goldman Sachs	1,476,000	1,355,957	1,361,551	1,359,006		3,049		3,049			2,545	2,545	7,175	4,818
83012A-AC-3	Sixth Street Specialty Lending Senior Unsecured 6.125% 03/01/29		02/12/2024	Various	05/23/2024	Goldman Sachs	8,500,000	8,404,810	8,430,950	8,410,120		5,310		5,310			20,830	20,830	183,750	23,819
830867-AB-3	Delta Air Lines Inc / SkyMiles Senior Secured 4.750% 10/20/28		01/10/2024	AAIA NonModco AAM	09/10/2024	Goldman Sachs	18,469,000	18,134,249	18,330,483	18,195,709		61,459		61,459			134,774	134,774	782,239	194,951
832248-BB-3	Smithfield Foods Inc Senior Unsecured 5.200% 04/01/29		02/28/2024	Various	06/26/2024	Various	3,000,000	2,866,512	2,923,347	2,874,184		7,671		7,671			49,163	49,163	115,267	63,700
842400-GN-7	Southern California Edison Co Secured 3.700% 08/01/25		06/14/2024	JPM SECURITIES LLC	08/09/2024	AAIA NonModco AAM	6,300,000	6,179,103	6,210,940	6,194,541		15,438		15,438			16,399	16,399	121,730	88,060
842400-HX-4	Southern California Edison Co Secured 5.875% 12/01/53		06/26/2024	AAIA Modco AAM	08/06/2024	Goldman Sachs	4,250,000	4,355,480	4,432,028	4,355,373		(108)		(108)			76,655	76,655	45,776	18,033
842400-HZ-9	Southern California Edison Co Senior 5.200% 06/01/34		01/08/2024	MUFG Securities Americas Inc ..	01/18/2024	Morgan Stanley	18,000,000	17,982,360	17,867,160	17,982,360							(115,200)	(115,200)	28,600	
842400-JD-6	Southern California Edison Co Secured 5.750% 04/15/54		02/27/2024	MIZUHO SECURITIES USA L	08/06/2024	Goldman Sachs	30,000,000	29,830,500	31,119,000	29,833,579		3,079		3,079			1,285,421	1,285,421	747,500	
842400-JD-6	Southern California Edison Co Secured 5.750% 04/15/54		06/26/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	10,000,000	10,038,769	10,373,000	10,038,769							334,231	334,231	249,167	185,278
842434-CS-9	Southern California Gas Co Secured 4.300% 01/15/49		06/21/2024	AAIA Modco AAM	09/11/2024	STAR Non-Modco FWH	6,200,000	5,094,422	5,422,722	5,099,368		4,946		4,946			323,354	323,354	174,771	115,527
842434-DA-7	Southern California Gas Co Secured 5.600% 04/01/54		06/14/2024	JPM SECURITIES LLC	09/23/2024	Barclays	6,200,000	6,280,786	6,583,780	6,280,786							302,994	302,994	179,387	85,836
8426EP-AB-4	Southern Co Gas Capital Corp Senior Unsecured 3.950% 10/01/46		08/06/2024	Goldman Sachs	09/23/2024	Barclays	7,700,000	6,140,827	6,366,360	6,145,944		5,117		5,117			220,416	220,416	146,161	106,453
8426EP-AF-5	Southern Co Gas Capital Corp Senior Unsecured 5.150% 09/15/32		06/26/2024	ALRE - DFL Trust AAM	07/10/2024	AARE II Surplus ISG	10,000,000	10,004,069	9,989,222	10,004,069							(14,847)	(14,847)	164,514	145,917
843646-AH-3	Southern Power Co Senior Unsecured 5.150% 09/15/41		08/06/2024	Goldman Sachs	09/23/2024	Barclays	6,400,000	6,182,272	6,295,424	6,183,659		1,387		1,387			111,765	111,765	173,040	130,009
845743-BX-0	Southwestern Public Service Co Secured 6.000% 06/01/54		08/06/2024	Goldman Sachs	11/21/2024	AARE Surplus AAM	5,900,000	6,171,046	6,095,450	6,170,426		(620)		(620)			(74,976)	(74,976)	162,250	59,983
857477-BZ-5	State Street Corp Senior Unsecured 4.857% 01/26/26		08/09/2024	AADE BLIC Modco AAM	09/27/2024	MMTL Modco AAM	2,500,000	2,496,321	2,496,810	2,496,659		338		338			151	151	20,575	4,385
858119-BQ-2	Steel Dynamics Inc Senior Unsecured 5.375% 08/15/34		06/26/2024	Bank of America	08/06/2024	Goldman Sachs	6,000,000	5,918,940	6,107,580	5,919,182		242		242			188,398	188,398	30,458	
85855C-AA-8	Stellantis Finance US Inc Senior Unsecured 1.711% 01/29/27		06/18/2024	ALRe Corporate AAM	08/06/2024	Goldman Sachs	2,400,000	2,190,850	2,227,392	2,201,112		10,263		10,263			26,280	26,280	21,445	15,855
86212X-AP-5	Store Master Funding I-VII XIV STR 2024-1A A4 5.940% 05/20/54		04/05/2024	Various	12/20/2024	Various	16,000	15,996	16,000	16,000		4		4					362	
86765B-AV-1	Energy Transfer LP Senior Unsecured 5.400% 10/01/47		07/22/2024	AARE Surplus AAM	09/11/2024	STAR Non-Modco FWH	13,600,000	12,404,876	13,057,488	12,409,041		4,165		4,165			648,447	648,447	326,400	226,440
871044-AE-3	Switch ABS Issuer LLC SWTCH 2024-2A A2 5.436% 06/25/54		06/06/2024	Morgan Stanley	08/06/2024	ALRe Corporate AAM	13,000,000	12,511,209	12,865,542	12,520,598		9,389		9,389			344,944	344,944	96,187	
872280-AA-0	Carlyle Secured Lending Inc Senior Unsecured 6.750% 02/18/30		10/10/2024	JPM SECURITIES LLC	10/10/2024	TruMid Financial	2,000,000	1,985,300	1,995,120	1,985,300							9,820	9,820		
872540-AQ-2	TJX Cos Inc/The Senior Unsecured 2.250% 09/15/26		07/31/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	1,000,000	951,142	958,490	951,563		421		421			6,927	6,927	8,875	8,500

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
87264A-BF-1	T-Mobile USA Inc Senior Unsecured 3.875% 04/15/30		07/24/2024	AEL FWH AAM	09/23/2024	Barclays	1,000,000	945,646	971,790	947,065		1,420		1,420			24,725	24,725	17,115	10,656
87264A-CY-9	T-Mobile USA Inc Senior Unsecured 5.050% 07/15/33		06/26/2024	ALRE - DFL Trust AAM	09/23/2024	Barclays	6,000,000	5,921,860	6,141,780	5,923,691		1,830		1,830			218,089	218,089	209,575	136,350
87264A-DF-9	T-Mobile USA Inc Senior Unsecured 5.150% 04/15/34		06/21/2024	ALRE - DFL Trust AAM	09/23/2024	Barclays	4,000,000	3,973,550	4,115,360	3,974,334		784		784			141,026	141,026	90,983	37,767
87264A-DG-7	T-Mobile USA Inc Senior Unsecured 5.500% 01/15/55		01/09/2024	Citigroup	01/09/2024	Morgan Stanley	3,500,000	3,496,360	3,517,535	3,496,360							21,175	21,175		
87265H-AF-6	Tri Pointe Homes Inc Senior Unsecured 5.250% 06/01/27		01/12/2024	AARE Surplus AAM	03/19/2024	Jefferies & Co (PFI)	2,400,000	2,353,586	2,341,152	2,356,061		2,476		2,476			(14,909)	(14,909)	38,500	14,350
878048-AH-0	TBW Mortgage-Backed Trust Seri TBW 2006-2 4A1 6.000% 07/25/36		01/01/2024	Various	12/01/2024	Various	100	35				(35)		(35)					2	
882508-CJ-1	Texas Instruments Inc Senior Unsecured 5.150% 02/08/54		02/05/2024	Citigroup	09/11/2024	STAR Non-Modco FWH	3,000,000	2,976,000	3,125,228	2,976,202		202		202			149,026	149,026	91,413	
88339W-AB-2	Williams Cos Inc/The Senior Unsecured 4.900% 03/15/29		01/02/2024	Citigroup	01/18/2024	Morgan Stanley	20,000,000	19,967,800	19,886,800	19,967,800							(81,000)	(81,000)	46,278	
883556-CZ-3	Thermo Fisher Scientific Inc Senior Unsecured 5.000% 12/05/26		01/10/2024	AAIA NonModco AAM	05/23/2024	JPM SECURITIES LLC	5,400,000	5,459,055	5,382,180	5,451,683		(7,372)		(7,372)			(69,503)	(69,503)	129,750	26,250
883556-CZ-3	Thermo Fisher Scientific Inc Senior Unsecured 5.000% 12/05/26		01/10/2024	AAIA NonModco AAM	08/09/2024	AAIA NonModco AAM	2,600,000	2,628,434	2,632,779	2,622,972		(5,462)		(5,462)			9,807	9,807	88,111	12,639
89171V-AD-9	Towd Point Mortgage Trust 2015 TPMT 2015-5 M2 3.500% 05/25/55		08/02/2024	AAIA NonModco AAM	09/04/2024	Citigroup	3,625,468	3,568,397	3,568,820	3,570,957		2,559		2,559			(2,137)	(2,137)	11,984	352
89171V-AD-9	Towd Point Mortgage Trust 2015 TPMT 2015-5 M2 3.500% 05/25/55		08/02/2024	AAIA NonModco AAM	09/01/2024	Paydown	143,516	141,257	143,516	143,516		2,259		2,259					419	14
89182J-AC-5	Towd Point Mortgage Trust 2024 TPMT 2024-CES2 A2 6.481% 02/25/64		02/13/2024	Goldman Sachs	11/12/2024	ALRE SML Trust AAM	4,796,000	4,795,766	4,741,927	4,794,304		(1,462)		(1,462)			(52,378)	(52,378)	221,898	18,995
89236T-LJ-2	Toyota Motor Credit Corp Senior Unsecured 4.800% 01/05/26		01/02/2024	Citigroup	01/05/2024	BNP Paribas	600,000	599,538	599,604	599,540		2		2			64	64	320	
89788M-AS-1	Truist Financial Corp 5.711% 01/24/35		01/22/2024	TRUIST SECURITIES, INC.	01/22/2024	Various	8,000,000	8,000,000	8,009,253	8,000,000							9,253	9,253		
902494-BL-6	Tyson Foods Inc Senior Unsecured 5.400% 03/15/29		02/28/2024	Morgan Stanley	05/08/2024	Wells Fargo	20,000,000	19,967,600	19,969,400	19,968,585		985		985			815	815	186,000	
902494-BM-4	Tyson Foods Inc Senior Unsecured 5.700% 03/15/34		02/28/2024	Morgan Stanley	09/13/2024	Various	35,000,000	34,935,950	35,714,200	34,937,893		1,943		1,943			776,307	776,307	676,875	
906548-CX-8	Union Electric Co Secured 5.250% 01/15/54		01/03/2024	MBC Nikko Capital Markets Ltd.	09/23/2024	Barclays	5,000,000	4,963,350	5,065,200	4,963,771		421		421			101,429	101,429	185,938	
906548-CY-6	Union Electric Co Secured 5.200% 04/01/34		04/02/2024	Various	12/12/2024	Various	50,000,000	49,796,500	49,463,245	49,800,214		3,714		3,714			(336,969)	(336,969)	629,417	
909318-AA-5	United Airlines 2018-1 Class A Secured 3.500% 09/01/31		07/02/2024	AAIA Modco FHLB - AAM	09/02/2024	Redemption 100.0000	371,739	341,660	371,739	371,739		30,079		30,079					6,293	4,373
90932L-AG-2	United Airlines Inc Senior Secured 4.375% 04/15/26		06/14/2024	JPM SECURITIES LLC	08/09/2024	Various	12,900,000	12,545,250	12,523,000	12,569,557		24,307		24,307			(46,557)	(46,557)	170,175	97,198
91159H-JR-2	US Bancorp 5.678% 01/23/35		01/18/2024	US Bancorp Investment	01/18/2024	UBS	6,500,000	6,500,000	6,532,500	6,500,000							32,500	32,500		
913017-BS-7	RTX Corp Senior Unsecured 5.700% 04/15/40		07/02/2024	AARE II Surplus ISG	08/14/2024	AADE BLIC Modco AAM	1,000,000	995,595	1,058,428	995,655		60		60			62,772	62,772	18,842	12,192
913017-CW-7	RTX Corp Senior Unsecured 4.450% 11/16/38		07/24/2024	AEL Modco AAM	09/13/2024	JPM SECURITIES LLC	3,000,000	2,700,945	2,875,500	2,703,061		2,116		2,116			172,439	172,439	44,500	25,217
91324P-DK-5	UnitedHealth Group Inc Senior Unsecured 3.850% 06/15/28		03/07/2024	AARE Surplus AAM	08/09/2024	AAIA NonModco AAM	1,600,000	1,551,128	1,568,068	1,555,634		4,507		4,507			12,434	12,434	40,040	14,031
91324P-EZ-1	UnitedHealth Group Inc Senior Unsecured 4.700% 04/15/29		03/19/2024	Bank of America	05/23/2024	Various	16,000,000	15,909,600	15,769,752	15,912,254		2,654		2,654			(142,502)	(142,502)	137,736	
91324P-FA-5	UnitedHealth Group Inc Senior Unsecured 4.900% 04/15/31		03/19/2024	Bank of America	05/23/2024	JPM SECURITIES LLC	20,750,000	20,604,958	20,379,613	20,607,829		2,871		2,871			(228,216)	(228,216)	189,228	
918286-AC-9	VSE 2018-A VOI Mortgage LLC VSTNA 2018-A C 4.020% 02/20/36		03/25/2024	ALRe Corporate AAM	10/21/2024	Paydown	850,125	825,740	850,125	850,125		24,385		24,385					21,402	475

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92564R-AB-1	VICI Properties LP / VICI Note SENIOR 4.625% 12/01/29		04/15/2024	Morgan Stanley	09/26/2024	Various	10,000,000	9,257,200	9,531,596	9,280,122		22,922		22,922			251,474	251,474	266,798	174,722
925650-AF-0	VICI Properties LP Senior Unsecured 5.750% 04/01/34		03/14/2024	Various	09/26/2024	Various	24,000,000	23,751,040	24,198,240	23,756,332		5,292		5,292			441,908	441,908	389,083	
925650-AG-8	VICI Properties LP Senior Unsecured 6.125% 04/01/54		03/07/2024	Various	09/26/2024	Various	10,000,000	9,819,200	10,512,130	9,820,570		1,370		1,370			691,560	691,560	304,719	
92826C-AD-4	Visa Inc Senior Unsecured 3.150% 12/14/25		03/27/2024	Goldman Sachs	08/09/2024	AAIA NonModco AAM	5,000,000	4,867,300	4,910,125	4,894,408		27,108		27,108			15,717	15,717	102,813	46,813
928563-AL-9	VMware LLC Senior Unsecured 2.200% 08/15/31		06/21/2024	ALRE - DFL Trust AAM	07/17/2024	Goldman Sachs	12,072,000	9,843,783	9,993,202	9,863,286		19,503		19,503			129,916	129,916	112,873	92,954
928563-AL-9	VMware LLC Senior Unsecured 2.200% 08/15/31		07/02/2024	AARE II Surplus ISG	08/14/2024	ALRe Corporate AAM	2,400,000	1,942,839	2,025,884	1,949,067		6,228		6,228			76,817	76,817	26,253	20,093
92928Q-AE-8	WEA Finance LLC Senior Unsecured 4.125% 09/20/28		07/24/2024	AEL FWH AAM	08/06/2024	Goldman Sachs	2,000,000	1,888,247	1,923,680	1,889,141		894		894			34,539	34,539	31,396	28,417
929771-AE-3	Wachovia Corp Subordinated 6.605% 10/01/25		01/10/2024	AAIA NonModco AAM	04/09/2024	Various	3,000,000	3,057,566	3,038,550	3,050,314		(7,252)		(7,252)			(11,764)	(11,764)	101,001	54,491
931142-FC-2	Walmart Inc Senior Unsecured 4.000% 04/15/30		07/31/2024	ALRE - MSPL Trust AAM - AFS	08/06/2024	Goldman Sachs	2,000,000	1,969,260	1,999,700	1,969,361		101		101			30,339	30,339	24,889	23,556
94974B-GK-0	Wells Fargo & Co Senior Unsecured 3.900% 05/01/45		07/31/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	15,000,000	12,181,095	12,303,900	12,182,605		1,510		1,510			121,295	121,295	156,000	146,250
94988J-6B-8	Wells Fargo Bank NA Senior Unsecured 5.550% 08/01/25		07/02/2024	AAIA Modco FHLB - AAM	09/13/2024	JPM SECURITIES LLC	10,000,000	10,014,951	10,080,900	10,012,422		(2,529)		(2,529)			68,478	68,478	346,875	232,792
95000U-2H-5	Wells Fargo & Co Senior Unsecured 5.676% 10/30/25		08/02/2024	AAIA NonModco AAM	10/30/2024	Call 100.0000	1,000,000	992,369	1,000,000	993,911		1,542		1,542			6,089	6,089	12,030	6,149
95000U-2H-5	Wells Fargo & Co Senior Unsecured 5.676% 10/30/25		07/18/2024	AARE Surplus AAM	08/02/2024	AADE - FABN	1,000,000	990,676	992,369	990,956		281		281			1,413	1,413	6,149	5,213
95000U-3E-1	Wells Fargo & Co Senior Unsecured 5.574% 07/25/29		07/10/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	4,000,000	4,058,568	4,104,600	4,057,690		(879)		(879)			46,910	46,910	118,912	102,190
95000U-3F-8	Wells Fargo & Co Senior Unsecured 5.557% 07/25/34		07/31/2024	Various	08/06/2024	Various	17,600,000	17,880,792	18,056,720	17,880,321		(471)		(471)			176,399	176,399	32,601	16,301
95000U-3H-4	Wells Fargo & Co Senior Unsecured 6.491% 10/23/34		07/31/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	11,600,000	12,556,716	12,667,084	12,555,262		(1,454)		(1,454)			111,822	111,822	217,521	204,971
95000U-3K-7	Wells Fargo & Co Senior Unsecured 5.499% 01/23/35		07/31/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	14,000,000	14,187,876	14,318,780	14,187,665		(211)		(211)			131,115	131,115	29,939	17,108
95058X-AH-1	Wendy's Funding LLC WEN 2019-1A A2II 4.080% 06/15/49		01/01/2024	Interest Capitalization	12/15/2024	Paydown	94	94	94	94									2	
958254-AF-1	Western Midstream Operating LP Senior Unsecured 4.650% 07/01/26		01/10/2024	AAIA NonModco AAM	06/14/2024	JPM SECURITIES LLC	500,000	490,633	491,030	492,201		1,568		1,568			(1,171)	(1,171)	10,721	581
976656-CM-8	Wisconsin Electric Power Co Senior Unsecured 1.700% 06/15/28		06/18/2024	ALRe Corporate AAM	09/23/2024	Barclays	3,000,000	2,660,890	2,754,240	2,681,693		20,804		20,804			72,547	72,547	14,025	425
976826-BK-2	Wisconsin Power and Light Co Senior Unsecured 4.100% 10/15/44		09/11/2024	STAR Non-Modco FWH	11/21/2024	AARE Surplus AAM	2,300,000	1,920,188	1,848,445	1,922,344		2,157		2,157			(73,900)	(73,900)	56,580	38,244
98979Q-AA-1	Ziply Fiber Issuer LLC ZIPLY 2024-1A A2 6.640% 04/20/54		03/20/2024	Goldman Sachs	09/11/2024	STAR Non-Modco FWH	15,000,000	14,995,818	15,447,360	15,020,454		24,636		24,636			426,906	426,906	437,133	
01626P-AV-8	Alimentation Couche-Tard Inc Senior Unsecured 5.617% 02/12/54	A	02/06/2024	Wells Fargo	06/25/2024	Various	7,000,000	7,000,000	7,047,040	7,000,000							47,040	47,040	73,177	
11271L-AC-6	Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28	A	02/28/2024	AAIA Modco FHLB - AAM	09/23/2024	Barclays	2,000,000	1,915,511	1,972,980	1,926,957		11,446		11,446			46,023	46,023	51,783	7,150
11271L-AC-6	Brookfield Finance Inc Senior Unsecured 3.900% 01/25/28	A	03/07/2024	AARE Surplus AAM	08/09/2024	AAIA NonModco AAM	2,000,000	1,926,145	1,944,717	1,933,596		7,451		7,451			11,121	11,121	42,033	9,100
11271L-AL-6	Brookfield Finance Inc Senior Unsecured 5.968% 03/04/54	A	02/26/2024	Wells Fargo	04/09/2024	Various	67,500,000	67,500,000	69,077,974	67,500,000							1,577,974	1,577,974	341,489	
11271L-AL-6	Brookfield Finance Inc Senior Unsecured 5.968% 03/04/54	A	07/17/2024	Goldman Sachs	07/31/2024	ALRE - DFL Trust AAM	6,200,000	6,304,718	6,313,281	6,304,718							8,563	8,563	151,090	137,728
21037X-AC-4	Constellation Software Inc/Can Senior Unsecured 5.158% 02/16/29	A	02/07/2024	Bank of America	10/16/2024	Various	9,700,000	9,700,000	9,837,756	9,700,000							137,756	137,756	182,350	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29250N-AL-9	Enbridge Inc Senior Unsecured 4.250% 12/01/26	A	07/18/2024	STAR Modco AAM	08/06/2024	Goldman Sachs	1,000,000	982,810	991,430	983,180		370		370			8,250	8,250	7,792	5,549
29250N-BS-3	Enbridge Inc Subordinated 8.250% 01/15/84	A	01/31/2024	BNP Paribas	09/26/2024	MIZUHO SECURITIES USA L	3,600,000	3,739,500	3,820,500	3,722,919		(16,581)		(16,581)			97,581	97,581	207,900	14,025
29250N-BS-3	Enbridge Inc Subordinated 8.250% 01/15/84	A	01/31/2024	BNP Paribas	11/12/2024	ALRE SML Trust AAM	5,400,000	5,609,250	5,724,085	5,579,436		(29,814)		(29,814)			144,649	144,649	367,538	21,038
29250N-CD-5	Enbridge Inc Senior Unsecured 5.950% 04/05/54	A	08/06/2024	Various	08/28/2024	Various	15,400,000	15,608,926	15,790,372	15,608,968		42		42			181,404	181,404	322,027	120,983
29250N-CD-5	Enbridge Inc Senior Unsecured 5.950% 04/05/54	A	06/26/2024	AAIA Modco FHLB - AAM	09/13/2024	JPM SECURITIES LLC	8,000,000	8,135,767	8,497,200	8,135,767							361,433	361,433	212,878	108,422
67077M-AN-8	Nutrien Ltd Senior Unsecured 4.125% 03/15/35	A	06/21/2024	ALRE - DFL Trust AAM	06/26/2024	JPM SECURITIES LLC	1,600,000	1,440,849	1,435,536	1,441,041		192		192			(5,505)	(5,505)	18,700	17,600
683715-AC-0	Open Text Corp SENIOR 3.875% 02/15/28	A	02/28/2024	AEL FWH AAM	06/26/2024	ALRE - DFL Trust AAM	1,000,000	919,531	929,289	925,560		6,029		6,029			3,728	3,728	14,316	1,399
780082-AR-4	Royal Bank of Canada Junior Subordinated 7.500% 05/02/84	A	04/26/2024	Goldman Sachs	07/31/2024	ALRE - DFL Trust AAM	14,000,000	14,028,280	14,542,500	14,028,652		372		372			513,848	513,848	282,917	17,500
78016H-ZV-5	Royal Bank of Canada 4.950% 02/01/29	A	01/10/2024	Royal Bank of Canada	01/29/2024	Royal Bank of Canada	20,000,000	19,982,000	20,046,600	19,982,000							64,600	64,600	32,450	
78016H-ZW-3	Royal Bank of Canada Senior Unsecured 5.150% 02/01/34	A	01/10/2024	Royal Bank of Canada	07/12/2024	Various	13,000,000	12,973,480	13,108,654	12,974,732		1,252		1,252			133,922	133,922	326,195	
89115A-2Y-7	Toronto-Dominion Bank/The Senior Unsecured 4.994% 04/05/29	A	03/26/2024	TD Securities	05/21/2024	Citigroup	4,250,000	4,250,000	4,209,115	4,250,000							(40,885)	(40,885)	28,299	
89115A-2Y-7	Toronto-Dominion Bank/The Senior Unsecured 4.994% 04/05/29	A	03/26/2024	TD Securities	08/09/2024	AAIA NonModco AAM	20,750,000	20,750,000	20,996,908	20,750,000							246,908	246,908	356,932	
891160-TC-7	Toronto-Dominion Bank/The Secured 3.815% 07/25/25	A	06/14/2024	JPM SECURITIES LLC	08/09/2024	AAIA NonModco AAM	12,700,000	12,521,311	12,592,934	12,544,223		22,912		22,912			48,711	48,711	261,094	192,456
89346D-AE-7	TransAlta Corp Senior Unsecured 6.500% 03/15/40	A	07/10/2024	AADE Lincoln NonModco AAM	08/12/2024	ALRe Corporate AAM	2,000,000	1,983,975	2,034,536	1,984,147		172		172			50,389	50,389	53,083	41,528
89352H-BE-8	TransCanada PipeLines Ltd Senior Unsecured 6.203% 03/09/26	A	06/14/2024	JPM SECURITIES LLC	10/31/2024	Call 100.0000	6,200,000	6,202,232	6,200,000	6,200,000		(2,232)		(2,232)					247,844	104,693
89356B-AC-2	Transcanada Trust Junior Subordinated 5.300% 03/15/77	A	06/18/2024	ALRe Corporate AAM	06/26/2024	ALRE - DFL Trust AAM	2,000,000	1,882,480	1,879,605	1,882,508		28		28			(2,903)	(2,903)	30,033	27,383
000000-00-0	ICON Luxembourg Sarl ICON LUXEMBOURG SARL ICLR TL B 22.670% 07/03/28	D	03/14/2024	Tax Free Exchange	10/28/2024	Citigroup	59,240	59,336	59,462	59,251		(85)		(85)			211	211	2,740	75
000000-00-0	ICON Luxembourg Sarl ICON LUXEMBOURG SARL ICLR TL B 22.670% 07/03/28	D	03/14/2024	Tax Free Exchange	09/26/2024	Redemption 100.0000	125,593	125,796	125,593	125,593		(203)		(203)					1,076	159
04317N-A#-6	Aruba (Government) Aruba (Government) 4.375% 08/15/29	C	08/15/2024	PRIVATE	12/03/2024	Tax Free Exchange	10,000,000	10,000,000	10,000,000	10,000,000									23,052	
000000-00-0	Grifols SA Grifols SA 7.500% 04/30/30	B	04/26/2024	PRIVATE	11/26/2024	Various	63,700,670	63,568,208	67,936,206	62,812,962		68,817		68,817		(824,064)	5,123,245	4,299,181	2,593,256	
04317N-B*-9	Aruba (Government) Aruba (Government) 4.375% 08/15/30	C	08/15/2024	PRIVATE	12/03/2024	Tax Free Exchange	14,500,000	14,500,000	14,500,000	14,500,000									33,426	
000000-00-0	Avoca CLO XVI DAC AVOCA 16A C1R 5.429% 07/15/31	B	09/26/2024	Deutsche Bank Securities Inc	12/19/2024	Paydown	4,302,301	4,625,306	4,302,301	4,302,301		(8,449)		(8,449)		(314,555)		(314,555)	110,800	60,130
000000-00-0	Providus CLO II DAC PRVD 2A CR 5.529% 07/15/31	B	03/21/2024	JEFFERIES LLC	10/15/2024	Paydown	2,998,321	2,985,139	2,998,321	2,998,321						13,182		13,182	139,588	37,565
000000-00-0	GoldenTree Loan Management EUR GLME 3A B1R 4.919% 01/20/32	B	03/21/2024	JEFFERIES LLC	11/20/2024	Paydown	1,422,625	1,452,243	1,422,625	1,422,625		13,189		13,189		(42,807)		(42,807)	67,102	14,541
000000-00-0	Anchorage Capital Europe CLO 3 ANCHE 3A D 6.979% 07/15/32	B	02/08/2024	JEFFERIES LLC	11/13/2024	Call 100.0000	4,224,802	4,300,032	4,224,802	4,216,035		1,832		1,832		(85,829)	8,767	(77,062)	274,511	26,885
000000-00-0	Sculptor European CLO VII DAC SCULE 7A CE 6.215% 01/15/34	B	01/18/2024	Citigroup	11/15/2024	Paydown	4,378,426	4,527,797	4,378,426	4,378,426		(4,523)		(4,523)		(144,849)		(144,849)	256,056	6,978
000000-00-0	Sculptor European CLO VII DAC SCULE 7A D 7.679% 01/15/34	B	06/13/2024	Morgan Stanley	11/15/2024	Paydown	3,156,001	3,271,637	3,156,001	3,156,001		(30,146)		(30,146)		(85,490)		(85,490)	158,141	48,441
G9890#-AA-1	Ziraat DPR Finance Company Ziraat DPR Finance Company 7.453% 06/17/34	D	06/25/2024	PRIVATE	07/12/2024	Tax Free Exchange	95,000,000	95,000,000	95,000,000	95,000,000									557,041	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	Goldentree Loan Management EUR GLME 6A B1 5.819% 01/20/36	B	01/25/2024	Goldman Sachs	07/22/2024	Paydown	5,116,426	5,110,146	5,116,426	5,116,426		(15,793)		(15,793)		22,072		22,072	167,163	8,367
000823-AY-0	ABPCI Direct Lending Fund CLO ABPCI 2017-1A BRR 6.567% 07/20/37	D	08/02/2024	NATIXIS SA	11/21/2024	AARE Surplus AAM	1,700,000	1,700,000	1,700,000	1,700,000									30,105	
00084D-AU-4	ABN AMRO Bank NV ABN AMRO BANK NV 1.542% 06/16/27	D	04/09/2024	Various	05/23/2024	JPM SECURITIES LLC	10,500,000	9,593,240	9,621,990	9,631,706		38,466		38,466			(9,716)	(9,716)	72,859	49,494
00084D-AV-2	ABN AMRO Bank NV Unsecured 3.324% 03/13/37	D	04/09/2024	Various	05/23/2024	JPM SECURITIES LLC	9,200,000	7,503,916	7,518,884	7,517,046		13,130		13,130			1,838	1,838	63,710	20,646
00111G-AA-8	ABPCI Direct Lending Fund CLO ABPCI 2023-12A A 7.155% 04/29/35	D	09/25/2024	BTIG	11/21/2024	AARE Surplus AAM	2,500,000	2,515,625	2,507,643	2,508,376		(7,249)		(7,249)			(734)	(734)	61,348	32,014
00112A-AJ-1	ABPCI Direct Lending Fund CLO ABPCI 2024-17A D 9.271% 08/01/36	D	07/18/2024	AARE Surplus AAM	08/08/2024	ALRe Corporate AAM	2,600,000	2,599,862	2,613,702	2,599,725		(137)		(137)			13,977	13,977	50,702	35,484
00119T-AM-6	AGL CLO 5 Ltd AGL 2020-5A CR 6.879% 07/20/34	D	04/01/2024	Various	10/21/2024	Various	1,500,000	1,502,250	1,500,000	1,500,000		(2,250)		(2,250)					86,106	22,738
00119T-AM-6	AGL CLO 5 Ltd AGL 2020-5A CR 6.879% 07/20/34	D	05/30/2024	AHL Aegon IMR	10/21/2024	Paydown	11,500,000	11,517,170	11,500,000	11,500,000		(17,170)		(17,170)					368,593	92,088
00131L-AK-1	AIA Group Ltd Subordinated 3.200% 09/16/40	D	09/11/2024	STAR Non-Modco FWH	11/21/2024	AARE Surplus AAM	1,000,000	781,794	766,402	783,525		1,731		1,731			(17,123)	(17,123)	21,778	15,556
00182Y-AA-3	ANZ Bank New Zealand Ltd Subordinated 5.548% 08/11/32	D	08/29/2024	Various	09/27/2024	Various	10,000,000	10,081,369	10,176,434	10,079,685		(1,684)		(1,684)			96,749	96,749	175,687	111,731
00192R-AJ-7	Ares XXXVR CLO Ltd ARES 2015-35RA C 6.818% 07/15/30	D	03/28/2024	RBC CM, LLC	12/12/2024	Paydown	5,300,000	5,302,650	5,300,000	5,300,000		(2,650)		(2,650)					358,695	84,744
00192R-AJ-7	Ares XXXVR CLO Ltd ARES 2015-35RA C 6.818% 07/15/30	D	07/30/2024	AADE - Coins VIAC - AAM	12/12/2024	Redemption 100.0000	1,500,000	1,500,485	1,500,000	1,500,000		(485)		(485)					45,084	4,664
00774M-AZ-8	AerCap Ireland Capital DAC / A Senior Unsecured 3.850% 10/29/41	D	01/18/2024	Morgan Stanley	09/13/2024	JPM SECURITIES LLC	6,200,000	4,884,360	5,211,720	4,913,170		28,810		28,810			298,550	298,550	210,189	55,034
00901F-AE-6	AIMCO CLO 16 Ltd AIMCO 2021-16A C 6.909% 01/17/35	D	03/27/2024	Bank of America	07/10/2024	Paydown	3,400,000	3,402,380	3,400,000	3,400,000		(2,380)		(2,380)					125,254	53,678
00913R-AD-8	Air Liquide Finance SA Senior Unsecured 2.500% 09/27/26	D	07/31/2024	Various	08/06/2024	Various	7,500,000	7,138,903	7,207,200	7,145,882		6,979		6,979			61,318	61,318	67,708	59,479
01448Q-AB-6	ALESCO Preferred Funding IV Lt ALESC 4A A2 5.551% 07/30/34	D	05/30/2024	AHL Aegon IMR	08/15/2024	ALRe Corporate AAM	6,195,000	5,447,728	5,469,023	5,447,878		150		150			21,145	21,145	115,634	32,478
033292-AU-7	Anchorage Capital CLO 2013-1 L ANCHC 2013-1A BR 7.068% 10/13/30	D	03/26/2024	AAIA Modco Catalina - AAM	04/15/2024	Paydown	3,000,000	3,006,267	3,000,000	3,000,000		(6,267)		(6,267)					57,942	45,066
03330A-AG-7	Anchorage Capital CLO 3-R Ltd ANCHC 2014-3RA D 7.479% 01/28/31	D	02/28/2024	Midland AAM	06/20/2024	Paydown	1,000,000	994,903	1,000,000	1,000,000		5,097		5,097					32,505	6,818
03331J-AL-6	Anchorage Capital CLO 2018-10 ANCHC 2018-10A C 7.168% 10/15/31	D	01/01/2024	Various	07/15/2024	Various	4,500,000	4,292,613	4,500,000	4,500,000		207,387		207,387					161,569	55,459
03331J-AL-6	Anchorage Capital CLO 2018-10 ANCHC 2018-10A C 7.168% 10/15/31	D	01/01/2024	Various	07/15/2024	Various	1,000,000	1,000,000	1,000,000	1,000,000									59,585	12,298
03332A-AA-8	Anchorage Credit Funding 10 Lt ANCHF 2020-10A AV 3.619% 04/25/38	D	01/01/2024	AARE II Surplus ISG	09/03/2024	Deutsche Bank Securities Inc	3,000,000	2,801,910	2,902,500	2,882,453		80,543		80,543			20,047	20,047	93,189	6,032
034863-BE-9	Anglo American Capital PLC Senior Unsecured 5.750% 04/05/34	D	04/03/2024	Morgan Stanley	09/23/2024	Various	17,400,000	17,338,578	17,928,926	17,340,122		1,544		1,544			588,804	588,804	334,394	
034863-BF-6	Anglo American Capital PLC Senior Unsecured 6.000% 04/05/54	D	04/03/2024	Morgan Stanley	05/15/2024	Various	13,500,000	13,313,295	13,669,650	13,313,489		194		194			356,161	356,161	70,000	
03665A-AQ-0	Antares CLO 2017-2 Ltd ANTR 2017-2A DR 8.629% 10/20/33	D	08/28/2024	ALRe Corporate AAM	10/30/2024	ALRe Corporate AAM	7,412,000	7,414,298	7,414,809	7,414,298		1		1			511	511	190,114	70,798
03665J-AL-2	Antares CLO 2017-1 Ltd ANTR 2017-1A CR 7.579% 04/20/33	D	08/29/2024	Various	12/11/2024	Various	5,000,000	4,963,308	5,069,058	4,966,919		3,611		3,611			102,139	102,139	196,217	43,029
03665L-AG-8	Antares CLO 2018-3 LTD ANTR 2018-3A C 7.629% 01/20/31	D	02/12/2024	Bank of America	08/22/2024	Call 100.0000	1,900,000	1,900,950	1,900,000	1,900,468		(482)		(482)			(468)	(468)	93,610	10,111
03665L-AG-8	Antares CLO 2018-3 LTD ANTR 2018-3A C 7.629% 01/20/31	D	03/07/2024	AARE Surplus AAM	08/22/2024	Call 100.0000	4,000,000	3,999,712	4,000,000	4,000,099		387		387			(99)	(99)	197,075	41,649
03665L-AJ-2	Antares CLO 2018-3 LTD ANTR 2018-3A D 8.529% 01/20/31	D	03/11/2024	Various	08/22/2024	Various	15,000,000	14,962,500	15,000,000	14,934,958		(27,542)		(27,542)			65,042	65,042	818,905	196,125

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
03665Y-AG-0	Antares CLO 2019-2 LTD ANTR 2019-2A C 8.588% 01/23/32	D	01/01/2024	ALRe Corporate AAM	02/16/2024	Paydown	1,000,000	959,281	1,000,000	1,000,000		40,719		40,719					97,615	13,483
03665Y-AW-5	Antares CLO 2019-2 LTD ANTR 2019-2A DR 10.076% 01/23/36	D	01/29/2024	SMBC Nikko Securities America	09/30/2024	ACRA RE 2A Surplus AAM	17,800,000	17,800,000	18,046,370	17,800,000							246,370	246,370	1,212,855	
04002V-AC-5	AREIT 2022-CRE6 Trust AREIT 2022-CRE6 AS 6.248% 01/20/37	D	07/09/2024	Goldman Sachs	08/15/2024	MMTL Modco AAM	2,000,000	1,983,750	1,969,116	1,981,323		(2,427)		(2,427)			(12,208)	(12,208)	23,673	8,923
04016Q-AD-8	ARES XLV CLO Ltd ARES 2017-45A D 7.968% 10/15/30	D	06/18/2024	Various	12/11/2024	Various	5,350,000	5,351,541	5,350,000	5,350,000		(1,541)		(1,541)					302,096	82,178
04017J-AU-5	Ares XLIX CLO Ltd ARES 2018-49A CR 6.632% 10/22/36	D	10/08/2024	NATIXIS SA	11/21/2024	AARE Surplus AAM	26,500,000	26,500,000	26,516,536	26,500,000							16,536	16,536	146,449	
04018B-AU-1	Ares LV CLO Ltd ARES 2020-55A DR 8.068% 07/15/34	D	01/22/2024	Goldman Sachs	10/15/2024	Paydown	1,000,000	999,800	1,000,000	1,000,000		200		200					66,174	1,939
04019L-AQ-7	ARES LI CLO Ltd ARES 2019-51A CR 7.118% 07/15/34	D	02/08/2024	Barclays	11/14/2024	Call 100.0000	3,750,000	3,750,000	3,750,000	3,750,000									243,378	21,869
04020Q-AJ-9	Ares Loan Funding V Ltd ARES 2024-ALF5A D1 8.076% 07/27/37	D	04/24/2024	BNP Paribas	09/30/2024	ACRA RE 2A Surplus AAM	13,600,000	13,600,000	13,714,553	13,600,000							114,553	114,553	364,586	
04020T-AG-9	Ares Loan Funding VI Ltd ARES 2024-ALF6A C 6.826% 07/10/37	D	05/24/2024	Morgan Stanley	09/30/2024	ACRA RE 2A Surplus AAM	16,800,000	16,800,000	16,784,981	16,800,000							(15,019)	(15,019)	313,678	
04020T-AJ-3	Ares Loan Funding VI Ltd ARES 2024-ALF6A D 7.826% 07/10/37	D	05/24/2024	Morgan Stanley	09/30/2024	ACRA RE 2A Surplus AAM	18,000,000	18,000,000	17,919,108	18,000,000							(80,892)	(80,892)	381,083	
04020W-AE-7	Ares LXXII CLO Ltd ARES 2024-72A B 6.356% 07/15/36	D	06/21/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	5,000,000	5,000,000	5,015,000	5,000,000							15,000	15,000	121,110	
04342J-AA-5	ASB Bank Ltd Subordinated 5.284% 06/17/32	D	08/29/2024	ALRe Corporate AAM	09/27/2024	MMTL Modco AAM	4,000,000	4,021,731	4,036,406	4,021,238		(493)		(493)			15,168	15,168	58,711	42,272
05072L-AE-5	Audax Senior Debt CLO III LLC AUDAX 2020-1A C 8.479% 01/20/30	D	01/01/2024	AARE Surplus AAM	04/02/2024	Paydown	9,400,000	9,175,039	9,400,000	9,400,000		224,961		224,961					618,596	35,987
05072L-AG-0	Audax Senior Debt CLO III LLC AUDAX 2020-1A D 9.479% 01/20/30	D	01/01/2024	AARE II Surplus ISG	04/02/2024	Paydown	3,000,000	2,844,711	3,000,000	3,000,000		155,289		155,289					140,738	20,383
05072N-AE-1	Audax Senior Debt CLO 10 LLC AUDAX 2024-10A C 7.382% 07/22/36	D	05/20/2024	Bank of America	08/29/2024	AARE Surplus AAM	9,600,000	9,600,000	9,598,147	9,600,000							(1,853)	(1,853)	154,918	
054978-AC-5	BBAM US CLO I Ltd BBAM 2022-1A A2 6.606% 04/15/35	D	03/28/2024	WELLS FARGO SECURITIES	08/29/2024	AARE Surplus AAM	4,000,000	3,996,000	3,999,660	3,996,129		129		129			3,531	3,531	182,491	62,147
05523R-AJ-6	BAE Systems PLC Senior Unsecured 5.125% 03/26/29	D	03/19/2024	JPM SECURITIES LLC	06/14/2024	Various	9,786,000	9,755,370	9,769,907	9,756,436		1,066		1,066			13,471	13,471	98,201	
05523R-AL-1	BAE Systems PLC Senior Unsecured 5.300% 03/26/34	D	03/19/2024	JPM SECURITIES LLC	12/12/2024	Goldman Sachs	17,000,000	16,910,070	17,331,398	16,913,003		2,933		2,933			418,395	418,395	381,473	
05523R-AM-9	BAE Systems PLC Senior Unsecured 5.500% 03/26/54	D	03/19/2024	JPM SECURITIES LLC	05/15/2024	Sumitomo Mitsui Banking Corpor	3,973,000	3,907,088	3,945,586	3,907,211		123		123			38,375	38,375	30,956	
05541V-AF-3	BG Energy Capital PLC Senior Unsecured 5.125% 10/15/41	D	06/26/2024	JPM SECURITIES LLC	08/09/2024	AAIA NonModco AAM	6,500,000	6,099,860	6,179,457	6,101,687		1,827		1,827			77,770	77,770	105,490	66,625
05555G-AF-9	BCC Middle Market CLO 2024-1 L BCMM 2024-1A D 9.147% 05/09/65	D	05/29/2024	NATIXIS SA	08/12/2024	ALRe Corporate AAM	7,500,000	7,500,000	7,659,158	7,500,000							159,158	159,158	66,722	
05555J-AE-6	Bbam US Clo IV Ltd BBAM 2024-4A A2 6.506% 07/15/39	D	06/07/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	1,000,000	1,000,000	1,005,000	1,000,000							5,000	5,000	32,876	
05571A-AS-4	BPCE SA BPCE SA 7.003% 10/19/34	D	03/21/2024	Various	10/11/2024	Various	8,000,000	8,704,720	8,855,582	8,674,525		(30,195)		(30,195)			181,057	181,057	547,790	242,771
05571A-AU-9	BPCE SA Subordinated 6.508% 01/18/35	D	02/27/2024	Various	05/23/2024	JPM SECURITIES LLC	12,000,000	11,934,620	12,177,960	11,936,351		1,731		1,731			241,609	241,609	282,013	86,412
05578Q-AH-6	BPCE SA Subordinated 3.648% 01/14/37	D	03/21/2024	Goldman Sachs	05/23/2024	JPM SECURITIES LLC	3,700,000	3,084,357	3,064,118	3,090,368		6,011		6,011			(26,250)	(26,250)	50,241	26,620
05583J-AH-5	BPCE SA Senior Non Preferred 1.652% 10/06/26	D	03/21/2024	Goldman Sachs	06/14/2024	JPM SECURITIES LLC	31,900,000	29,961,756	30,133,378	30,129,032		167,276		167,276			4,346	4,346	367,428	247,392
05583J-AK-8	BPCE SA BPCE SA 2.045% 10/19/27	D	03/21/2024	Goldman Sachs	05/23/2024	JPM SECURITIES LLC	14,000,000	12,784,800	12,813,220	12,840,327		55,527		55,527			(27,107)	(27,107)	174,166	124,063
05602X-DJ-4	BNP Paribas SA Junior Subordinated 8.000% Perpet.	D	02/27/2024	BNP Paribas	06/26/2024	ALRE - DFL Trust AAM	20,195,000	20,193,197	20,334,850	20,193,245		48		48			141,606	141,606	560,972	3,740
05602X-JC-3	BNP Paribas SA Junior Subordinated 7.375% Perpet.	D	09/03/2024	BNP Paribas	10/30/2024	MMTL Modco AAM	19,320,000	19,320,000	19,677,190	19,320,000							357,190	357,190	197,896	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
05613B-AC-7	BRSP 2024-FL2 Ltd BRSP 2024-FL2 AS 6.746% 08/19/37	D	08/02/2024	Wells Fargo	12/20/2024	ALRE - TDF Trust AAM	8,700,000	8,678,250	8,692,181	8,678,250							13,931	13,931	224,318	
05682E-AJ-2	Bain Capital Credit CLO 2021-5 BCC 2021-5A D 8.038% 10/23/34	D	01/19/2024	BTIG	11/26/2024	Paydown	2,000,000	1,970,000	2,000,000	2,000,000		30,000		30,000					147,919	
05683H-AS-4	Bain Capital Credit CLO 2017-2 BCC 2017-2A CR2 6.987% 07/25/34	D	02/09/2024	Various	07/12/2024	Paydown	1,630,000	1,627,025	1,630,000	1,630,000		2,975		2,975					58,811	2,193
05683H-AU-9	Bain Capital Credit CLO 2017-2 BCC 2017-2A DR2 7.987% 07/25/34	D	01/31/2024	Deutsche Bank Securities Inc	07/12/2024	Paydown	3,000,000	2,955,000	3,000,000	3,000,000		45,000		45,000					122,325	5,791
05683V-AY-0	Bain Capital Credit CLO 2019-1 BCC 2019-1A DR 8.329% 04/19/34	D	02/01/2024	Deutsche Bank Securities Inc	08/15/2024	Paydown	4,000,000	4,000,000	4,000,000	4,000,000									209,573	17,040
05684C-AS-4	Bain Capital Credit CLO 2020-3 BCC 2020-3A CR 7.038% 10/23/34	D	01/25/2024	Bank of America	08/29/2024	AARE Surplus AAM	2,300,000	2,297,125	2,301,198	2,297,365		240		240			3,833	3,833	108,103	2,962
05684P-AG-1	Bain Capital Credit CLO 2021-6 BCC 2021-6A C 6.929% 10/21/34	D	10/04/2024	Goldman Sachs	12/13/2024	Paydown	10,700,000	10,721,400	10,700,000	10,700,000		(21,400)		(21,400)					314,537	173,788
05766E-AC-6	Balboa Bay Loan Funding 2022-1 BOBA 2022-1A B 6.617% 04/20/34	D	06/21/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	1,000,000	1,001,300	1,002,500	1,000,000		(1,300)		(1,300)			2,500	2,500	46,113	12,818
05964H-BD-6	Banco Santander SA Unsecured 6.350% 03/14/34	D	07/17/2024	Goldman Sachs	09/03/2024	ALRe Corporate AAM	12,200,000	12,520,860	12,788,670	12,518,737		(2,123)		(2,123)			269,933	269,933	363,679	266,841
05971K-AA-7	Banco Santander SA Subordinated 5.179% 11/19/25	D	03/27/2024	Various	08/08/2024	Various	11,200,000	11,093,824	11,093,045	11,106,705		12,881		12,881			(13,660)	(13,660)	325,356	212,684
06738E-AJ-4	Barclays PLC Senior Unsecured 5.250% 08/17/45	D	04/09/2024	Bank of America	05/23/2024	JPM SECURITIES LLC	12,500,000	11,970,125	11,874,875	11,972,191		2,066		2,066			(97,316)	(97,316)	184,115	98,438
06738E-AV-7	Barclays PLC Senior Unsecured 4.950% 01/10/47	D	04/09/2024	Bank of America	08/06/2024	Goldman Sachs	13,150,000	11,939,280	12,158,621	11,949,001		9,721		9,721			209,621	209,621	374,282	164,539
06738E-BR-5	Barclays PLC Senior Unsecured 2.667% 03/10/32	D	08/06/2024	Goldman Sachs	08/15/2024	ALRE - MSPL Trust AAM - AFS	12,000,000	10,284,600	10,402,244	10,288,827		4,227		4,227			113,418	113,418	137,795	130,683
06738E-BW-4	Barclays PLC Senior Unsecured 3.330% 11/24/42	D	06/26/2024	JPM SECURITIES LLC	08/06/2024	Goldman Sachs	8,500,000	6,173,295	6,242,740	6,181,427		8,132		8,132			61,313	61,313	57,396	25,946
06759U-AC-7	Barings Clo Ltd 2022-II BABSN 2022-2A B1 7.156% 07/15/35	D	06/21/2024	JPM SECURITIES LLC	07/15/2024	Call 100.0000	1,500,000	1,501,500	1,500,000	1,500,190		(1,310)		(1,310)			(190)	(190)	29,683	22,833
06763D-AF-2	Barings CLO Ltd 2024-IV BABSN 2024-4A D1 7.517% 10/20/37	D	07/19/2024	Bank of America	09/30/2024	ACRA RE 2A Surplus AAM	16,500,000	16,500,000	16,500,974	16,500,000							974	974	118,635	
07134C-AE-7	Battery Park CLO II Ltd BATPK 2022-1A C 9.067% 10/20/35	D	05/30/2024	AHL Aegon IMR	10/21/2024	Paydown	2,907,288	2,911,402	2,907,288	2,907,288		(4,114)		(4,114)					143,353	29,996
09629C-AJ-4	BlueMountain Fuji US Clo I Ltd BLUEM 2017-1A D 8.429% 07/20/29	D	07/15/2024	AARE II Surplus ISG	12/06/2024	Paydown	4,000,000	4,000,076	4,000,000	4,000,000		(76)		(76)					227,405	85,271
09630Q-AN-1	BlueMountain CLO XXX Ltd BLUEM 2020-30A BR 6.556% 04/15/35	D	06/21/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	2,720,000	2,722,448	2,726,800	2,720,000		(2,448)		(2,448)			6,800	6,800	127,497	38,231
10805Y-AC-5	Bridge Street CLO I Ltd BRDGS 2020-1A A2 6.929% 01/20/34	D	04/09/2024	Morgan Stanley	06/21/2024	Call 100.0000	6,500,000	6,503,250	6,500,000	6,503,311		61		61			(3,311)	(3,311)	208,081	110,203
10805Y-AN-1	Bridge Street CLO I Ltd BRDGS 2020-1A A2R 6.567% 07/20/37	D	06/07/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	2,400,000	2,400,000	2,414,400	2,400,000							14,400	14,400	80,836	
12550G-AE-3	CIFC Funding 2018-V Ltd CIFC 2018-5A B 7.068% 01/15/32	D	02/14/2024	Bank of America	07/25/2024	Paydown	4,590,000	4,592,295	4,590,000	4,590,000		(2,295)		(2,295)					188,291	30,535
12550G-AG-8	CIFC Funding 2018-V Ltd CIFC 2018-5A C 7.918% 01/15/32	D	01/31/2024	Goldman Sachs	07/25/2024	Paydown	3,500,000	3,489,500	3,500,000	3,500,000		10,500		10,500					159,361	14,174
12551R-AE-8	CIFC Funding 2018-I Ltd CIFC 2018-1A C 6.644% 04/18/31	D	07/10/2024	Various	12/09/2024	Various	6,100,000	5,859,806	6,100,000	5,931,459		71,653		71,653			168,541	168,541	476,118	54,920
12570X-AG-7	CIFC Funding 2024-I Ltd CIFC 2024-1A D 8.332% 04/18/37	D	11/06/2024	ALRE - DFL Trust AAM	11/21/2024	AARE Surplus AAM	10,000,000	10,117,250	10,113,720	10,116,363		(887)		(887)			(2,643)	(2,643)	78,694	43,976
12661P-AE-9	CSL Finance PLC Senior Unsecured 4.750% 04/27/52	D	02/27/2024	Jefferies & Co (PFI)	06/21/2024	ALRE - DFL Trust AAM	6,000,000	5,403,240	5,404,550	5,406,511		3,271		3,271			(1,962)	(1,962)	185,250	96,583
12661P-AE-9	CSL Finance PLC Senior Unsecured 4.750% 04/27/52	D	06/26/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	6,000,000	5,433,793	5,513,160	5,434,924		1,131		1,131			78,236	78,236	79,167	47,500
12661P-AF-6	CSL Finance PLC Senior Unsecured 4.950% 04/27/62	D	01/18/2024	Morgan Stanley	09/13/2024	JPM SECURITIES LLC	4,500,000	4,158,450	4,306,905	4,160,614		2,164		2,164			146,291	146,291	197,381	52,594

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
13876L-AN-7	Canyon CLO 2020-1 Ltd CANYC 2020-1A CR 6.968% 07/15/34	D	08/14/2024	BNP Paribas	12/31/2024	Paydown	750,000	751,313	750,000	750,000		(1,313)		(1,313)					25,623	4,917
13876R-AJ-3	Canyon CLO 2020-3 Ltd CANYC 2020-3A D 8.618% 01/15/34	D	02/01/2024	BNP Paribas	08/22/2024	Paydown	8,000,000	8,012,000	8,000,000	8,000,000		(12,000)		(12,000)					451,601	41,225
143111-AG-7	Carlyle US CLO 2022-3 Ltd CGMS 2022-3A D 8.876% 07/20/35	D	01/31/2024	Goldman Sachs	02/22/2024	Paydown	4,000,000	4,006,000	4,000,000	4,000,000		(6,000)		(6,000)						11,694
14311N-AL-8	Carlyle Global Market Strategi CGMS 2015-4A A1R 6.219% 07/20/32	D	03/25/2024	ALRe Corporate AAM	04/11/2024	Call 100.0000	4,000,000	4,014,844	4,000,000	4,015,220		376		376			(15,220)	(15,220)	48,439	
14311U-AU-2	Carlyle Global Market Strategi CGMS 2016-3A CRR 7.079% 07/20/34	D	01/25/2024	Bank of America	12/11/2024	Paydown	1,180,000	1,180,000	1,180,000	1,180,000									81,360	1,785
143120-AC-7	CARLYLE US CLO 2021-8 LTD CGMS 2021-8A B 6.568% 10/15/34	D	06/21/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	1,000,000	1,001,000	1,002,500	1,000,000		(1,000)		(1,000)		2,500	2,500		46,951	14,078
14315R-AG-6	CARLYLE US CLO 2018-4 LTD CGMS 2018-4A B 6.949% 01/20/31	D	02/28/2024	ALRe Modco - VIAC GA - AAM	09/05/2024	Call 100.0000	5,000,000	4,994,245	5,000,000	4,994,199		(46)		(46)		5,801	5,801		241,031	39,312
14316E-BE-8	CARLYLE US CLO 2019-2 LTD CGMS 2019-2A D1R2 7.756% 10/15/37	D	09/18/2024	Nomura Sec International	11/21/2024	AARE Surplus AAM	11,745,000	11,745,000	11,745,000	11,745,000									110,069	
14319H-AJ-8	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A C 7.026% 07/25/36	D	04/23/2024	Goldman Sachs	09/30/2024	ACRA RE 2A Surplus AAM	15,000,000	15,000,000	14,989,200	15,000,000							(10,800)	(10,800)	356,295	
14319H-AL-3	Carlyle US CLO 2024-3 Ltd CGMS 2024-3A D1 8.076% 07/25/36	D	04/23/2024	Goldman Sachs	09/30/2024	ACRA RE 2A Surplus AAM	18,000,000	18,000,000	18,152,118	18,000,000							152,118	152,118	485,829	
14319P-AJ-0	Carlyle US CLO 2024-6 Ltd CGMS 2024-6A D1 7.626% 10/25/37	D	10/10/2024	Nomura Sec International	11/21/2024	AARE Surplus AAM	25,000,000	25,000,000	25,000,000	25,000,000										
14919B-AJ-5	Cathedral Lake V Ltd CATLK 2018-5A C 7.343% 10/21/30	D	02/28/2024	ALRe Modco - VIAC GA - AAM	12/18/2024	Paydown	7,000,000	6,990,473	7,000,000	7,000,000		9,527		9,527					508,530	57,756
15673N-AG-8	Cerberus Loan Funding XXII LP CERB 2018-1A C 7.204% 04/15/30	D	01/01/2024	ALRe Corporate AAM	01/01/2024	Paydown	6,150,000	5,866,700	6,150,000	6,150,000		283,300		283,300					114,209	88,310
15674E-AA-0	Cerberus Loan Funding XXXI LP CERB 2021-1A A 6.418% 04/15/32	D	08/08/2024	USAA - AAIA NonModco AAM	10/15/2024	Paydown	596,232	596,554	596,232	596,232		(322)		(322)					10,762	2,807
15674E-AG-7	Cerberus Loan Funding XXXI LP CERB 2021-1A D 8.518% 04/15/32	D	08/02/2024	AADE - FABN	08/15/2024	LSW Modco AAM	3,000,000	2,981,265	2,981,454	2,981,359		94		94		95	95		23,671	13,744
171519-AE-1	Churchill MMSLF CLO-I LP CHMML 2021-2A C 7.451% 10/01/32	D	08/28/2024	ALRe Corporate AAM	09/27/2024	MMTL Modco AAM	5,000,000	5,006,855	5,007,055	5,006,845		(10)		(10)		210	210		95,431	61,348
17181P-AG-4	CIFC Funding 2017-I Ltd CIFC 2017-1A CRR 7.067% 04/21/37	D	09/19/2024	Various	12/27/2024	Various	2,750,000	2,787,125	2,776,088	2,742,266		(44,859)		(44,859)		33,822	33,822		88,545	35,438
171873-AB-8	LEIGHTON FINANCE USA PTY LTD Senior Unsecured 7.000% 03/25/34	D	03/18/2024	JPM SECURITIES LLC	04/02/2024	Various	1,690,000	1,680,435	1,725,038	1,680,448		13		13		44,590	44,590	2,351		
173074-KZ-7	United Mexican States Senior Unsecured 6.220% 06/20/27	C	05/30/2024	AHL Aegon IMR	08/06/2024	ALRe Corporate AAM	25,000,000	25,422,500	25,430,000	25,399,951		(22,549)		(22,549)			30,049	30,049	976,194	691,111
202712-BV-6	Commonwealth Bank of Australia Unsecured 5.837% 03/13/34	D	03/04/2024	Goldman Sachs	05/23/2024	JPM SECURITIES LLC	30,000,000	30,000,000	29,791,800	30,000,000							(208,200)	(208,200)	364,812	
225313-AQ-8	Credit Agricole SA Subordinated 6.251% 01/10/35	D	01/03/2024	Credit Agricole CIB	09/13/2024	JPM SECURITIES LLC	2,000,000	2,000,000	2,132,180	2,000,000							132,180	132,180	85,430	
22534P-AG-8	Credit Agricole SA CREDIT AGRICOLE SA 5.514% 07/05/33	D	03/21/2024	Goldman Sachs	10/11/2024	ALRe Corporate AAM	3,000,000	3,061,530	3,134,895	3,058,918		(2,612)		(2,612)			75,977	75,977	126,822	36,760
225401-AC-2	UBS Group AG Senior Unsecured 4.282% 01/09/28	D	08/09/2024	AADE BLIC Modco AAM	09/13/2024	JPM SECURITIES LLC	6,000,000	5,859,135	5,954,340	5,863,111		3,976		3,976			91,229	91,229	47,816	21,410
225401-AF-5	UBS Group AG Senior Unsecured 3.869% 01/12/29	D	08/09/2024	AADE BLIC Modco AAM	09/23/2024	Barclays	6,000,000	5,779,177	5,864,280	5,784,887		5,710		5,710			79,393	79,393	46,428	17,411
225401-AM-0	UBS Group AG SENIOR 6.900% 09/11/25	D	08/09/2024	AAIA NonModco AAM	09/11/2024	Call 100.0000	1,000,000	996,940	1,000,000	997,199		259		259			2,801	2,801	12,965	10,660
225401-AZ-1	UBS Group AG Senior Unsecured 6.537% 08/12/33	D	08/06/2024	Goldman Sachs	08/15/2024	ALRe Corporate AAM	11,500,000	12,354,565	12,509,620	12,352,789		(1,776)		(1,776)			156,831	156,831	382,142	365,436
22846M-AG-8	Crown Point CLO 7 Ltd CRNPT 2018-7A D 8.379% 10/20/31	D	02/28/2024	AEL Modco AAM	07/02/2024	ALRe Corporate AAM	1,000,000	968,798	1,001,590	970,554		1,756		1,756			31,036	31,036	40,871	9,332
23636A-AZ-4	Danske Bank A/S DANSKE BANK A/S 1.621% 09/11/26	D	03/21/2024	Goldman Sachs	06/14/2024	JPM SECURITIES LLC	10,500,000	9,890,055	9,956,310	9,944,249		54,194		54,194			12,061	12,061	45,388	6,619
251526-BN-8	Deutsche Bank AG/New York NY Subordinated 4.875% 12/01/32	D	04/26/2024	Goldman Sachs	06/14/2024	JPM SECURITIES LLC	13,600,000	12,550,624	12,793,656	12,563,652		13,028		13,028			230,004	230,004	360,967	274,408

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
251526-CD-9	Deutsche Bank AG/New York NY DEUTSCHE BANK NY 3.547% 09/18/31	D	08/06/2024	Goldman Sachs	08/15/2024	ALRE - MSPL Trust AAM - AFS	13,700,000	12,451,108	12,526,206	12,454,466		3,358		3,358			71,740	71,740	198,425	187,626
25255D-AE-0	Diameter Capital Clo 1 Ltd DCLO 2021-1A A2 6.718% 07/15/36	D	01/31/2024	Goldman Sachs	10/24/2024	Paydown	3,000,000	3,001,500	3,000,000	3,000,000		(1,500)		(1,500)					172,847	10,449
25255D-AJ-9	Diameter Capital Clo 1 Ltd DCLO 2021-1A C 8.218% 07/15/36	D	07/18/2024	AARE Surplus AAM	10/24/2024	Paydown	5,000,000	4,935,190	5,000,000	5,000,000		64,810		64,810					123,521	3,693
25255L-AE-2	Diameter Capital Clo 2 Ltd DCLO 2021-2A B 7.018% 10/15/36	D	09/30/2024	AADE BLIC Modco AAM	10/24/2024	Paydown	18,000,000	17,999,838	18,000,000	18,000,000		162		162					384,076	295,025
25255W-AE-8	Diameter Capital CLO 7 Ltd DCLO 2024-7A A2 6.467% 05/09/65	D	05/21/2024	Morgan Stanley	12/09/2024	Bank of America	1,300,000	1,300,000	1,307,800	1,300,000							7,800	7,800	43,533	
26246B-AN-4	Dryden 85 CLO Ltd DRSLF 2020-85A BR 6.518% 10/15/35	D	06/21/2024	JPM SECURITIES LLC	07/15/2024	Call 100.0000	1,980,000	1,981,584	1,980,000	1,980,000		(1,584)		(1,584)					35,987	27,682
26246B-AY-0	Dryden 85 CLO Ltd DRSLF 2020-85A BR2 6.456% 07/15/37	D	06/24/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	1,497,000	1,497,000	1,504,485	1,497,000							7,485	7,485	42,201	
26250U-AS-4	Dryden XXVI Senior Loan Fund DRSLF 2013-26A BR 6.368% 04/15/29	D	03/26/2024	AAIA Modco Catalina - AAM	06/20/2024	AAIA Modco Catalina - AAM	8,950,000	8,914,970	8,950,072	8,917,327		2,358		2,358			32,744	32,744	272,715	124,018
26251V-AG-7	Dryden 94 CLO Ltd DRSLF 2022-94A D 8.206% 07/15/37	D	01/29/2024	WELLS FARGO SECURITIES	09/05/2024	Paydown	4,000,000	3,972,400	4,000,000	4,000,000		27,600		27,600					229,553	14,773
26253M-AJ-9	Dryden 108 CLO Ltd DRSLF 2022-108A D 8.882% 07/18/35	D	01/24/2024	Citigroup	07/29/2024	Call 100.0000	9,400,000	9,447,000	9,400,000	9,430,744		(16,256)		(16,256)			(30,744)	(30,744)	481,798	19,945
26254C-AW-1	Dryden 106 CLO Ltd DRSLF 2022-106A D1R 7.906% 10/15/37	D	09/25/2024	Nomura Sec International	11/21/2024	AARE Surplus AAM	11,131,000	11,131,000	11,137,478	11,131,000							6,478	6,478	90,445	
268317-AY-0	Electricite de France SA Senior Unsecured 5.650% 04/22/29	D	04/15/2024	Bank of America	05/23/2024	Various	6,400,000	6,390,912	6,436,840	6,391,063		151		151			45,777	45,777	34,277	
268317-AZ-7	Electricite de France SA Senior Unsecured 5.950% 04/22/34	D	04/15/2024	Bank of America	05/23/2024	JPM SECURITIES LLC	5,000,000	4,994,800	5,032,400	4,994,839		39		39			37,561	37,561	29,750	
268317-BB-9	Electricite de France SA Senior Unsecured 6.000% 04/22/64	D	04/15/2024	Bank of America	07/01/2024	BNP Paribas	6,000,000	5,518,680	5,533,440	5,519,181		501		501			14,259	14,259	70,000	
28623A-AE-5	Elevation CLO 2016-5 Ltd AWPT 2016-5A DR 8.437% 10/25/31	D	11/27/2024	AARE II Surplus ISG	12/27/2024	Paydown	2,000,000	2,006,986	2,000,000	2,000,000		(6,986)		(6,986)					29,531	15,469
29001J-AG-1	Elmwood CLO 30 Ltd ELM30 2024-6A D1 7.747% 07/17/37	D	05/23/2024	Goldman Sachs	09/30/2024	ACRA RE 2A Surplus AAM	12,300,000	12,300,000	12,244,318	12,300,000							(55,682)	(55,682)	238,207	
29001L-AN-1	Elmwood CLO II Ltd ELMW2 2019-2A BR 6.529% 04/20/34	D	08/05/2024	Citigroup	11/08/2024	Call 100.0000	1,250,000	1,250,625	1,250,000	1,250,000		(625)		(625)					26,810	3,747
29001L-AQ-4	Elmwood CLO II Ltd ELMW2 2019-2A CR 6.879% 04/20/34	D	01/01/2024	ALRe Corporate AAM	11/08/2024	Paydown	16,500,000	15,835,479	16,500,000	16,500,000		664,521		664,521					1,334,684	121,688
29002G-AD-3	Elmwood CLO IV Ltd ELMW4 2020-1A C 6.968% 04/15/33	D	03/27/2024	Various	05/20/2024	Call 100.0000	6,800,000	6,809,000	6,800,000	6,808,002		(998)		(998)			(8,002)	(8,002)	180,145	53,549
29002G-AE-1	Elmwood CLO IV Ltd ELMW4 2020-1A D 8.068% 04/15/33	D	01/31/2024	Deutsche Bank Securities Inc	05/20/2024	Call 100.0000	4,800,000	4,806,000	4,800,000	4,805,192		(808)		(808)			(5,192)	(5,192)	145,495	19,778
29246A-AG-5	Empower CLO 2022-1 Ltd EMPWR 2022-1A C 8.417% 10/20/34	D	09/19/2024	Goldman Sachs	10/21/2024	Paydown	25,000,000	25,062,500	25,000,000	25,000,000		(62,500)		(62,500)					573,933	378,417
29286D-AA-3	Engie SA Senior Unsecured 5.250% 04/10/29	D	04/03/2024	Morgan Stanley	05/21/2024	Royal Bank of Canada	2,600,000	2,590,978	2,593,864	2,591,169		191		191			2,695	2,695	16,304	
29286D-AC-9	Engie SA Senior Unsecured 5.875% 04/10/54	D	04/04/2024	Morgan Stanley	09/13/2024	JPM SECURITIES LLC	21,750,000	21,487,956	22,954,950	21,489,356		1,400		1,400			1,465,594	1,465,594	553,719	
34956N-AC-6	Fortress Credit Bsl VII Ltd FCBSL 2019-1A A2 6.888% 07/23/32	D	11/06/2024	ALRE - TDF Trust AAM	11/20/2024	Paydown	4,000,000	4,000,000	4,000,000	4,000,000									21,429	10,714
34961P-AG-5	Fortress Credit BSL V Ltd FCBSL 2017-2A C 7.570% 07/11/30	D	01/10/2024	AAIA NonModco AAM	04/11/2024	Paydown	6,500,000	6,501,794	6,500,000	6,500,000		(1,794)		(1,794)					273,483	136,682
34961P-AJ-9	Fortress Credit BSL V Ltd FCBSL 2017-2A D 8.420% 07/11/30	D	01/01/2024	AAIA NonModco AAM	04/11/2024	Paydown	2,000,000	1,946,050	2,000,000	2,000,000		53,950		53,950					224,896	22,087
34961W-AL-9	Fortress Credit Opportunities FCO 2018-11A C 7.418% 04/15/31	D	07/18/2024	AARE Surplus AAM	11/18/2024	Paydown	15,000,000	15,056,625	15,000,000	15,000,000		(56,625)		(56,625)					414,162	10,079
34961W-AN-5	Fortress Credit Opportunities FCO 2018-11A D 8.648% 04/15/31	D	05/30/2024	AHL Aegon IMR	11/18/2024	Paydown	10,000,000	9,951,880	10,000,000	10,000,000		48,120		48,120					554,751	116,502

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
34962D-AC-0	Fortress Credit BSL VIII Ltd FCBSL 2019-2A A2 6.829% 10/20/32	D	01/16/2024	Various	12/18/2024	Various	4,800,000	4,804,800	4,800,000	4,800,000		(4,800)		(4,800)					422,127	91,529
34962D-AJ-5	Fortress Credit BSL VIII Ltd FCBSL 2019-2A D 9.244% 10/20/32	D	01/01/2024	ALRe Corporate AAM	12/18/2024	Paydown	1,000,000	953,400	1,000,000	1,000,000		46,600		46,600					116,277	9,921
34966B-AE-6	Fortress Credit BSL XIX Ltd FCBSL 2023-2A B 7.635% 07/24/36	D	03/18/2024	Goldman Sachs	08/29/2024	AARE Surplus AAM	6,000,000	6,064,200	6,025,752	6,064,200							(38,448)	(38,448)	302,097	77,640
34966B-AE-6	Fortress Credit BSL XIX Ltd FCBSL 2023-2A B 7.635% 07/24/36	D	05/13/2024	ALRE - TDF Trust AAM	08/29/2024	AARE Surplus AAM	3,000,000	3,018,720	3,012,876	3,018,067		(653)		(653)			(5,191)	(5,191)	87,966	13,178
34966G-AC-9	Fortress Credit BSL XXV Ltd FCBSL 2024-2A B 6.735% 07/24/37	D	05/16/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	1,900,000	1,900,000	1,916,150	1,900,000							16,150	16,150	59,004	
34966G-AE-5	Fortress Credit BSL XXV Ltd FCBSL 2024-2A C 7.335% 07/24/37	D	05/16/2024	JPM SECURITIES LLC	08/29/2024	AARE Surplus AAM	7,200,000	7,200,000	7,197,156	7,200,000							(2,844)	(2,844)	101,031	
34966P-AG-0	Fortress Credit BSL XXII Ltd FCBSL 2024-3A C 6.976% 10/23/37	D	09/18/2024	Goldman Sachs	11/21/2024	AARE Surplus AAM	3,634,000	3,634,000	3,634,113	3,634,000							113	113	15,493	
37147L-AE-9	Generate CLO 9 LTD GNRT 9A C 7.129% 10/20/34	D	02/28/2024	Various	12/10/2024	Various	6,900,000	6,881,798	6,900,000	6,900,000		18,202		18,202					477,487	55,526
37148E-AJ-3	Generate CLO 8 Ltd GNRT 8A DR 8.379% 04/20/34	D	08/02/2024	AADE - FABN	11/18/2024	Paydown	5,000,000	5,002,040	5,000,000	5,000,000		(2,040)		(2,040)					146,886	13,817
38136R-AN-7	Goldentree Loan Management US GLM 2022-14A D 9.067% 07/20/35	D	03/25/2024	ALRe Corporate AAM	07/22/2024	Call 100.0000	3,300,000	3,304,138	3,300,000	3,304,810		672		672			(4,810)	(4,810)	163,016	56,409
38137P-AW-0	Goldentree Loan Opportunities GLD10 2015-10A C1R 6.979% 07/20/31	D	02/14/2024	BTIG	05/28/2024	Call 100.0000	4,600,000	4,603,450	4,600,000	4,577,647		(25,803)		(25,803)			22,353	22,353	120,722	24,531
38137Y-AW-1	Goldentree Loan Management US GLM 2019-4A DR 8.046% 04/24/31	D	02/28/2024	ALRe Modco - VIAC GA - AAM	07/02/2024	AARE II Surplus ISG	7,975,000	7,912,763	8,067,047	7,915,739		2,976		2,976			151,308	151,308	309,503	67,692
38138K-AE-0	GoldentTree Loan Management US GLM 2021-11A B 6.479% 10/20/34	D	08/05/2024	Citigroup	12/03/2024	Paydown	1,410,000	1,410,000	1,410,000	1,410,000									36,373	4,197
38172U-AC-9	Golub Capital Partners Clo 38M GOCAP 2018-38A A2R 6.467% 07/28/36	D	06/07/2024	BNP Paribas	12/09/2024	Deutsche Bank Securities Inc	2,300,000	2,300,000	2,312,650	2,300,000							12,650	12,650	66,923	
38172U-AC-9	Golub Capital Partners Clo 38M GOCAP 2018-38A A2R 6.467% 07/28/36	D	09/13/2024	ALRE - DFL Trust AAM	10/11/2024	ALRe Corporate AAM	10,000,000	9,998,150	9,999,110	9,998,434		284		284			676	676	181,615	125,733
38172U-AE-5	Golub Capital Partners Clo 38M GOCAP 2018-38A BR 6.567% 07/28/36	D	06/07/2024	BNP Paribas	12/09/2024	Deutsche Bank Securities Inc	2,650,000	2,650,000	2,661,925	2,650,000							11,925	11,925	78,219	
38174B-AQ-8	Golub Capital Partners CLO 22B GOCAP 2015-22A CR 6.729% 01/20/31	D	04/01/2024	RBC CM, LLC	04/05/2024	Call 100.0000	12,000,000	12,006,000	12,000,000	12,005,960		(40)		(40)			(5,960)	(5,960)	183,259	177,481
38174B-AQ-8	Golub Capital Partners CLO 22B GOCAP 2015-22A CR 6.729% 01/20/31	D	01/01/2024	ALRe Corporate AAM	04/05/2024	Call 100.0000	1,000,000	943,607	1,000,000	954,002		10,395		10,395			45,998	45,998	88,527	12,761
38174T-AE-6	Golub Capital Partners CLO 33M GOCAP 2016-33A AR2 6.642% 08/25/33	D	08/05/2024	Deutsche Bank Securities Inc	08/13/2024	ALRe Corporate AAM	1,450,000	1,449,275	1,457,681	1,449,275							8,406	8,406	23,129	21,026
38174Y-AE-5	Golub Capital Partners CLO 24M GOCAP 2015-24A CR 7.416% 11/05/29	D	08/29/2024	Various	09/27/2024	Various	16,000,000	16,099,088	16,094,176	16,094,837		(4,251)		(4,251)			(661)	(661)	273,822	86,940
38175C-AE-2	Golub Capital Partners CLO 21M GOCAP 2014-21A CR 7.337% 01/25/31	D	03/25/2024	SG Americas Securities LLC	12/20/2024	ALRE - TDF Trust AAM	9,000,000	9,002,700	9,009,648	9,003,255		555		555			6,393	6,393	652,263	124,562
38175C-AG-7	Golub Capital Partners CLO 21M GOCAP 2014-21A DR 8.637% 01/25/31	D	09/27/2024	ALRE - DFL Trust AAM	12/10/2024	ALRe Modco - VIAC GA - AAM	15,187,500	15,238,302	15,263,119	15,233,143		(5,159)		(5,159)			29,975	29,975	528,430	250,998
38175D-AE-0	Golub Capital Partners Clo 38M GOCAP 2018-38A C 7.679% 07/20/30	D	02/13/2024	WELLS FARGO SECURITIES	07/12/2024	Paydown	10,500,000	10,505,250	10,500,000	10,500,000		(5,250)		(5,250)					420,527	58,656
38175D-AE-0	Golub Capital Partners Clo 38M GOCAP 2018-38A C 7.679% 07/20/30	D	01/01/2024	AARE Surplus AAM	07/12/2024	Paydown	25,000,000	24,339,575	25,000,000	25,000,000		660,425		660,425					1,554,643	87,376
38175G-AG-8	Golub Capital Partners Clo 23M GOCAP 2015-23A DR 7.529% 01/20/31	D	02/28/2024	AEL Modco AAM	08/20/2024	Paydown	700,000	688,939	700,000	700,000		11,061		11,061					33,755	5,921
38175J-AJ-6	Golub Capital Partners CLO 17 GOCAP 2013-17A CR 8.387% 10/25/30	D	09/27/2024	ALRE - DFL Trust AAM	12/11/2024	ALRe Modco - VIAC SA - AAM	7,496,000	7,533,480	7,530,976	7,530,071		(3,409)		(3,409)			905	905	255,377	120,552
38175N-AE-8	Golub Capital Partners Clo 25M GOCAP 2015-25A CR 7.416% 05/05/30	D	03/25/2024	SG Americas Securities LLC	10/15/2024	Paydown	9,000,000	9,002,700	9,000,000	9,000,000		(2,700)		(2,700)					515,388	103,711
38175N-AE-8	Golub Capital Partners Clo 25M GOCAP 2015-25A CR 7.416% 05/05/30	D	01/01/2024	Various	10/15/2024	Various	5,000,000	4,807,500	5,000,000	5,000,000		192,500		192,500					390,652	51,506

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38175U-AJ-1	Golub Capital Partners CLO 37B GCBSL 2018-37A D 8.179% 07/20/30	D	02/28/2024	ALRe Modco - VIAC GA - AAM	04/05/2024	Paydown	4,000,000	3,999,524	4,000,000	4,000,000		476		476					73,008	36,506
38176D-AE-9	Golub Capital Partners CLO 26B GOCAP 2015-26A CR 6.779% 04/20/31	D	03/28/2024	Various	12/02/2024	Various	4,000,000	4,002,000	4,000,000	4,000,000		(2,000)		(2,000)					258,217	59,004
38176P-AG-7	Golub Capital Partners Clo 44M GOCAP 2019-44A C 8.266% 06/21/31	D	01/17/2024	SMBC Nikko Securities America	08/29/2024	AARE Surplus AAM	1,405,000	1,405,000	1,407,917	1,405,000		2,917		2,917					104,761	26,294
38176V-AG-4	Golub Capital Partners Clo 47M GOCAP 2020-47A C1 8.066% 05/05/32	D	01/17/2024	SMBC Nikko Securities America	07/16/2024	Call 100.0000	500,000	500,000	500,000	500,000									31,081	9,152
38176V-AG-4	Golub Capital Partners Clo 47M GOCAP 2020-47A C1 8.066% 05/05/32	D	01/10/2024	AAIA NonModco AAM	07/16/2024	Call 100.0000	4,500,000	4,489,619	4,500,000	4,490,965		1,347		1,347			9,035	9,035	279,729	72,351
38178E-AG-0	Golub Capital Partners CLO 16 GOCAP 2013-16A CR2 7.787% 07/25/33	D	02/28/2024	AEL FWH AAM	08/13/2024	ALRe Corporate AAM	2,000,000	1,959,736	2,040,090	1,962,807		3,071		3,071			77,283	77,283	94,716	16,030
38180N-AC-5	Golub Capital Partners Clo 44M GOCAP 2019-44A A2R 6.367% 10/21/38	D	10/25/2024	SG Americas Securities LLC	11/21/2024	AARE Surplus AAM	4,100,000	4,100,000	4,100,000	4,100,000									5,076	
38180N-AG-6	Golub Capital Partners Clo 44M GOCAP 2019-44A CR 6.917% 10/21/38	D	10/25/2024	SG Americas Securities LLC	11/21/2024	AARE Surplus AAM	23,500,000	23,500,000	23,500,000	23,500,000									31,609	
38180N-AJ-0	Golub Capital Partners Clo 44M GOCAP 2019-44A DR 8.467% 10/21/38	D	10/25/2024	SG Americas Securities LLC	11/21/2024	AARE Surplus AAM	26,700,000	26,700,000	26,700,000	26,700,000									43,960	
381931-AL-8	Golub Capital Partners Clo 45M GOCAP 2019-45A DR 8.567% 07/20/37	D	08/07/2024	Morgan Stanley	10/30/2024	ALRe Corporate AAM	9,800,000	9,800,000	9,802,411	9,800,000							2,411	2,411	169,266	
381948-AA-6	Golub Capital Partners Clo 47M GOCAP 2020-47A A1AR 6.174% 08/05/37	D	09/25/2024	Various	10/11/2024	ALRe Corporate AAM	44,300,000	44,330,375	44,334,943	44,330,528		153		153			4,415	4,415	497,107	337,880
381948-AC-2	Golub Capital Partners Clo 47M GOCAP 2020-47A A2R 6.354% 08/05/37	D	06/28/2024	Canadian Imperial Bank Of Comm	08/08/2024	ALRe Corporate AAM	9,700,000	9,700,000	9,700,000	9,700,000									44,147	
40436K-AJ-4	HPS Loan Management 6-2015 Ltd HLM 6A-2015 BR 6.566% 02/05/31	D	05/30/2024	AHL Aegon IMR	11/05/2024	Call 100.0000	9,000,000	8,999,595	9,000,000	8,999,920		325		325			80	80	333,992	44,085
449276-AG-9	IBM INTERNAT CAPITAL 5.300% 02/05/54	D	01/29/2024	Bank of America	01/29/2024	Barclays	10,000,000	9,943,500	9,980,668	9,943,500									37,168	
44934D-AE-0	ICG US CLO 2024-1 Ltd ICG 2024-1A C 7.256% 04/15/37	D	03/28/2024	JPM SECURITIES LLC	08/29/2024	AARE Surplus AAM	5,600,000	5,600,000	5,598,505	5,600,000							(1,495)	(1,495)	137,943	
456837-BH-5	ING Groep NV Senior Unsecured 6.114% 09/11/34	D	08/06/2024	Goldman Sachs	08/15/2024	ALRe Corporate AAM	11,700,000	12,435,930	12,560,730	12,434,684		(1,246)		(1,246)			126,047	126,047	306,006	290,109
46115H-CD-7	Intesa Sanpaolo SpA Senior Preferred 7.200% 11/28/33	D	09/23/2024	Various	10/11/2024	ALRe Corporate AAM	11,600,000	13,060,630	13,052,581	13,048,905		(11,725)		(11,725)			3,676	3,676	391,360	269,580
46115H-CF-2	Intesa Sanpaolo SpA INTESA SANPAOLO SPA 7.800% 11/28/53	D	08/06/2024	Goldman Sachs	08/28/2024	ALRe Corporate AAM	10,900,000	12,359,292	12,792,184	12,358,653		(639)		(639)			433,531	433,531	212,550	162,955
46603P-AJ-7	Ivy Hill Middle Market Credit IVYH 18A D 8.943% 04/22/33	D	08/29/2024	Various	10/30/2024	Various	11,000,000	10,875,128	11,072,848	10,887,140		12,012		12,012			185,707	185,707	440,002	110,131
48252R-AU-8	KKR Clo 24 Ltd KKR 24 DR 8.129% 04/20/32	D	01/24/2024	WELLS FARGO SECURITIES	08/29/2024	AARE Surplus AAM	1,599,600	1,601,999	1,600,259	1,601,695		(305)		(305)			(1,436)	(1,436)	86,277	1,569
48252Y-AG-4	KKR CLO 23 Ltd KKR 23 C 7.129% 10/20/31	D	03/14/2024	BNP Paribas	09/04/2024	Call 100.0000	7,000,000	7,011,630	7,000,000	7,011,372		(258)		(258)			(11,372)	(11,372)	343,873	85,254
48254G-AG-1	KKR CLO 29 Ltd KKR 29A D 8.318% 01/15/32	D	01/24/2024	BNP Paribas	05/14/2024	Call 100.0000	1,000,000	1,000,830	1,000,000	1,000,918		88		88			(918)	(918)	29,681	2,493
48254U-AD-7	KKR CLO 40 Ltd KKR 40A D 8.517% 10/20/34	D	01/29/2024	Various	06/06/2024	Paydown	8,000,000	7,994,375	8,000,000	8,000,000		5,625		5,625					278,650	15,555
48255P-AC-9	KKR CLO 41 Ltd KKR 2022-41A B 6.556% 04/15/35	D	06/06/2024	Goldman Sachs	12/09/2024	Bank of America	1,000,000	1,001,250	1,002,000	1,000,000		(1,250)		(1,250)			2,000	2,000	46,874	10,642
48661N-AG-3	Rad CLO 6 Ltd RAD 2019-6A C 7.794% 01/20/33	D	01/01/2024	ALRe Corporate AAM	10/21/2024	Paydown	5,250,000	5,086,536	5,250,000	5,250,000		163,464		163,464					608,437	77,559
48661N-AJ-7	Rad CLO 6 Ltd RAD 2019-6A D 8.894% 01/20/33	D	01/16/2024	AADE Lincoln NonModco AAM	10/21/2024	Paydown	1,000,000	1,000,042	1,000,000	1,000,000		(42)		(42)					97,821	23,657
48661W-AN-8	Rad CLO 3 Ltd RAD 2019-3A CR 6.768% 04/15/32	D	02/28/2024	ALRe Modco - VIAC GA - AAM	07/09/2024	Paydown	7,000,000	6,973,246	7,000,000	7,000,000		26,754		26,754					252,917	62,086
53566T-AA-9	Line One Peru Metro Expansion Secured 4.737% 01/10/33	D	01/12/2024	Various	10/10/2024	Various	193,415	175,489	193,415	193,415		17,925		17,925					4,599	51

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	D	01/12/2024	Various	10/10/2024	Various	144,511	141,076	144,511	144,511		3,435		3,435					3,436	38
53566T-AB-7	Line One Peru Metro Expansion Secured 4.737% 04/10/33	D	01/12/2024	AAIA Modco FHLB - AAM	11/21/2024	AARE Surplus AAM	2,049,791	2,001,074	1,955,593	2,005,490		4,415		4,415			(49,896)	(49,896)	83,882	539
53944Y-AF-0	Lloyds Banking Group PLC Senior Unsecured 4.450% 05/08/25	D	01/10/2024	AAIA NonModco AAM	08/09/2024	AAIA NonModco AAM	1,000,000	987,043	995,596	992,649		5,606		5,606			2,947	2,947	33,499	7,664
552081-AM-3	LyondellBasell Industries NV Senior Unsecured 4.625% 02/26/55	D	06/26/2024	JPM SECURITIES LLC	07/31/2024	ALRE - DFL Trust AAM	7,500,000	6,186,825	6,154,601	6,188,618		1,793		1,793			(34,018)	(34,018)	149,349	116,589
55276V-AG-7	MDGH GMTN RSC Ltd Senior Unsecured 4.500% 11/07/28	D	08/29/2024	AARE Surplus AAM	09/03/2024	UBS AG - UBSAG	1,600,000	1,601,352	1,599,200	1,601,352							(2,152)	(2,152)	23,400	22,400
55608J-AP-3	Macquarie Group Ltd Senior Unsecured 5.033% 01/15/30	D	03/20/2024	AADE - FABN	08/09/2024	AAIA NonModco AAM	11,500,000	11,363,510	11,493,797	11,372,175		8,665		8,665			121,622	121,622	327,984	104,505
55608X-AB-3	Macquarie Bank Ltd Subordinated 4.875% 06/10/25	D	01/10/2024	AAIA NonModco AAM	03/21/2024	Goldman Sachs	3,000,000	2,960,505	2,968,470	2,966,198		5,694		5,694			2,272	2,272	42,656	12,188
55820B-AN-7	Madison Park Funding XLV Ltd MDPK 2020-45A CR 6.968% 07/15/34	D	01/31/2024	Bank of America	12/17/2024	Paydown	2,500,000	2,502,125	2,500,000	2,500,000		(2,125)		(2,125)					175,063	9,002
55820N-AU-5	Madison Park Funding XXIV Ltd MDPK 2016-24A DR 8.729% 10/20/29	D	01/16/2024	AADE Lincoln NonModco AAM	05/20/2024	Call 100.0000	2,000,000	2,007,120	2,000,000	2,006,408		(712)		(712)			(6,408)	(6,408)	116,298	46,579
55821G-AJ-4	Madison Park Funding LI Ltd MDPK 2021-51A C 6.829% 07/19/34	D	01/25/2024	Bank of America	08/29/2024	AARE Surplus AAM	1,020,000	1,017,960	1,020,072	1,016,731		(1,229)		(1,229)			3,341	3,341	47,530	2,131
55821L-AE-4	Madison Park Funding XXXIX Ltd MDPK 2021-39A C 6.893% 10/22/34	D	01/25/2024	Bank of America	09/17/2024	Paydown	500,000	499,000	500,000	500,000		1,000		1,000					25,140	737
55821L-AG-9	Madison Park Funding XXXIX Ltd MDPK 2021-39A D 7.943% 10/22/34	D	01/22/2024	Goldman Sachs	09/17/2024	Paydown	2,460,000	2,447,700	2,460,000	2,460,000		12,300		12,300					140,835	1,179
55953U-AE-4	Magnetite Xxx Ltd MAGNE 2021-30A C 6.837% 10/25/34	D	10/16/2024	Various	11/06/2024	Various	8,504,053	8,508,879	8,504,053	8,507,595		(1,284)		(1,284)			(3,542)	(3,542)	182,294	37,592
55954W-AQ-2	Magnetite XXIV Ltd MAGNE 2019-24A CR 6.756% 04/15/35	D	03/27/2024	RBC CM, LLC	08/29/2024	AARE Surplus AAM	1,000,000	998,000	1,003,211	998,076		76		76			5,135	5,135	46,564	15,652
56577Q-AE-7	MARATHON CLO XI LTD MCLO 2018-11A B 6.679% 04/20/31	D	02/28/2024	AEL Modco AAM	08/20/2024	Paydown	1,300,000	1,248,710	1,300,000	1,300,000		51,290		51,290					56,212	9,860
56578K-AG-4	Marathon CLO XII Ltd MCLO 2018-12A B 7.394% 04/18/31	D	02/28/2024	AEL Modco AAM	10/18/2024	Call 100.0000	1,400,000	1,378,231	1,400,000	1,380,833		2,602		2,602			19,167	19,167	85,915	12,851
632525-AS-0	National Australia Bank Ltd SUB 3.933% 08/02/34	D	06/13/2024	ALRe Modco - RLI SA - AAM	09/13/2024	JPM SECURITIES LLC	500,000	461,430	478,805	462,223		792		792			16,582	16,582	11,781	7,156
632525-BN-0	National Australia Bank Ltd Senior Unsecured 4.951% 01/10/34	D	01/03/2024	Citigroup	01/18/2024	Morgan Stanley	22,000,000	22,000,000	21,705,420	22,000,000							(294,580)	(294,580)	36,307	
63253Q-AF-1	National Australia Bank Ltd/Ne Senior Unsecured 4.750% 12/10/25	D	01/03/2024	Citigroup	08/09/2024	AADE - FABN	2,000,000	1,996,740	2,004,512	1,997,644		904		904			6,868	6,868	55,153	
63861V-AE-7	Nationwide Building Society Sr Non Preferred 3.960% 07/18/30	D	08/06/2024	Goldman Sachs	08/13/2024	ALRe Corporate AAM	6,500,000	6,222,710	6,215,152	6,223,395		685		685			(8,243)	(8,243)	17,875	13,585
64130D-BN-9	Neuberger Berman CLO XXI Ltd NEUB 2016-21A DR2 8.179% 04/20/34	D	03/14/2024	BNP Paribas	12/09/2024	Call 100.0000	2,000,000	2,004,640	2,000,000	1,973,587		(31,053)		(31,053)			26,413	26,413	156,789	27,625
65557F-AH-9	Nordea Bank Abp Subordinated 4.625% 09/13/33	D	03/21/2024	Goldman Sachs	12/11/2024	ALRe Modco - VIAC SA - AAM	3,300,000	3,141,897	3,203,358	3,151,338		9,441		9,441			52,019	52,019	113,621	5,088
66859W-AC-6	Northwoods Capital XVI Ltd WOODS 2017-16A C 6.935% 11/15/30	D	07/30/2024	Various	11/15/2024	Various	2,000,000	1,986,447	2,000,000	2,000,000		13,553		13,553					97,311	19,115
66859W-AD-4	Northwoods Capital XVI Ltd WOODS 2017-16A D 7.935% 11/15/30	D	02/28/2024	AEL Modco AAM	11/15/2024	Paydown	1,000,000	975,570	1,000,000	1,000,000		24,430		24,430					65,915	3,149
66860C-AG-8	Northwoods Capital XIV-B Ltd WOODS 2018-14BA C 7.128% 11/13/31	D	02/28/2024	ALRe Modco - VIAC GA - AAM	05/13/2024	Paydown	2,000,000	1,999,264	2,000,000	2,000,000		736		736					39,605	6,601
670859-AF-4	OCP CLO 2020-20 Ltd OCP 2020-20A D2 9.639% 10/09/33	D	03/05/2024	Bank of America	04/09/2024	Paydown	1,000,000	1,000,000	1,000,000	1,000,000									26,115	16,644
67107F-BJ-5	OZLM VIII Ltd OZLM 2014-8A CRR 8.059% 10/17/29	D	01/01/2024	AARE II Surplus ISG	12/11/2024	Call 100.0000	5,500,000	5,187,760	5,500,000	5,288,633		100,874		100,874			211,367	211,367	556,561	35,355
671080-AE-9	Onex Clo Subsidiary 2024-3 Ltd OCP 2024-33A B 6.467% 07/20/37	D	05/10/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	2,100,000	2,100,000	2,111,550	2,100,000							11,550	11,550	72,023	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
67109B-DE-1	OHA Loan Funding 2015-1 Ltd OHALF 2015-1A BR3 6.579% 01/19/37	D	06/21/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	1,940,000	1,942,134	1,944,850	1,940,000		(2,134)		(2,134)			4,850	4,850	90,147	25,922
67109Y-AU-8	OHA Credit Partners XII Ltd OAKC 2015-12A DR 7.788% 07/23/30	D	02/28/2024	ALRe Modco - VIAC GA - AAM	04/23/2024	Paydown	4,600,000	4,599,508	4,600,000	4,600,000		492		492					98,578	38,998
67110N-AT-2	OHA Credit Partners XIII Ltd OAKC 2016-13A CR 6.979% 10/25/34	D	02/14/2024	BTIG	09/10/2024	Call 100.0000	2,000,000	2,001,000	2,000,000	1,990,261		(10,739)		(10,739)			9,739	9,739	98,914	10,239
67112A-AE-1	OZLM XXI Ltd OZLM 2017-21A B 6.779% 01/20/31	D	01/01/2024	ALRe Corporate AAM	02/22/2024	Paydown	5,000,000	4,784,945	5,000,000	5,000,000		215,055		215,055					131,137	64,282
67113G-AG-2	OHA Credit Funding 5 Ltd OAKC 2020-5A B 6.494% 04/18/33	D	06/21/2024	Various	10/18/2024	Various	1,445,000	1,446,445	1,445,000	1,445,000		(1,445)		(1,445)					52,627	19,332
67401R-AE-4	Oaktree CLO 2022-3 Ltd OAKCL 2022-3A B1 7.756% 07/15/35	D	06/21/2024	JPM SECURITIES LLC	09/10/2024	Call 100.0000	1,500,000	1,501,950	1,500,000	1,500,000		(1,950)		(1,950)					51,912	24,583
67401R-AG-9	Oaktree CLO 2022-3 Ltd OAKCL 2022-3A C 8.806% 07/15/35	D	03/18/2024	BNP Paribas	09/10/2024	Call 100.0000	1,375,000	1,382,563	1,375,000	1,379,180		(3,382)		(3,382)			(4,180)	(4,180)	86,053	23,134
67402C-AW-6	Oaktree CLO 2019-4 Ltd OAKCL 2019-4A CR 7.129% 10/20/32	D	02/28/2024	ALRe Modco - VIAC GA - AAM	06/18/2024	Call 100.0000	7,350,000	7,352,991	7,350,000	7,352,513		(478)		(478)			(2,513)	(2,513)	236,658	59,148
67402C-AY-2	Oaktree CLO 2019-4 Ltd OAKCL 2019-4A D1R 8.229% 10/20/32	D	02/28/2024	ALRe Modco - VIAC GA - AAM	06/18/2024	Call 100.0000	4,100,000	4,098,048	4,100,000	4,097,926		(122)		(122)			2,074	2,074	150,554	37,629
67577U-AL-9	Octagon Investment Partners 48 OCT48 2020-3A BR 6.479% 10/20/34	D	06/21/2024	JPM SECURITIES LLC	11/26/2024	Paydown	2,550,000	2,552,550	2,550,000	2,550,000		(2,550)		(2,550)					108,889	32,068
67577U-AQ-8	Octagon Investment Partners 48 OCT48 2020-3A DR 7.979% 10/20/34	D	06/04/2024	Citigroup	11/26/2024	Paydown	1,500,000	1,501,500	1,500,000	1,500,000		(1,500)		(1,500)					77,677	15,698
67577V-AN-3	Octagon Investment Partners 46 OCT46 2020-2A BR 6.568% 07/15/36	D	06/21/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	2,000,000	2,001,200	2,004,000	2,000,000		(1,200)		(1,200)			4,000	4,000	93,902	28,156
67578U-AE-4	Octagon 69 Ltd OCT69 2024-3A B 6.435% 07/24/37	D	05/23/2024	Citigroup	12/09/2024	Bank of America	1,300,000	1,300,000	1,305,850	1,300,000							5,850	5,850	39,311	
67592M-AQ-7	Octagon Investment Partners 50 OCT50 2020-4A BR 6.568% 01/15/35	D	06/21/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	1,790,000	1,791,432	1,794,475	1,790,000		(1,432)		(1,432)			4,475	4,475	84,042	25,200
691204-AA-9	Owl Rock CLO III Ltd OR 2020-3A A1L 6.679% 04/20/32	D	03/26/2024	AAIA Modco Catalina - AAM	04/10/2024	Call 100.0000	10,000,000	10,000,000	10,000,000	10,000,000									163,987	131,197
69120D-AA-9	Owl Rock CLO III Ltd OR 2020-3A AR 6.467% 04/20/36	D	03/20/2024	SG Americas Securities LLC	08/12/2024	ALRe Corporate AAM	10,000,000	10,000,000	10,039,110	10,000,000							39,110	39,110	244,261	
69291W-AE-2	PFP 2024-11 Ltd PFP 2024-11 B 6.887% 09/17/39	D	07/26/2024	Various	12/17/2024	Various	46,489	46,373	46,489	46,489		116		116					739	
69377P-AN-4	PPM CLO 2 Ltd PPMC 2019-2A CR 7.079% 04/16/32	D	02/28/2024	ALRe Modco - VIAC GA - AAM	03/28/2024	Paydown	4,000,000	4,007,540	4,000,000	4,000,000		(7,540)		(7,540)					62,205	34,540
69380C-AC-2	PFP 2023-10 Ltd PFP 2023-10 AS 7.422% 09/16/38	D	07/26/2024	Banco Santander	08/06/2024	ALRe Corporate AAM	15,400,000	15,517,906	15,552,372	15,512,453		(5,453)		(5,453)			39,919	39,919	71,518	44,699
69380C-AE-8	PFP 2023-10 Ltd PFP 2023-10 B 7.823% 09/16/38	D	09/12/2024	Banco Santander	11/12/2024	ALRE - TDF Trust AAM	11,452,000	11,595,150	11,416,726	11,554,412		(40,738)		(40,738)			(137,686)	(137,686)	232,679	78,089
69688G-AG-3	Palmer Square CLO 2024-3 Ltd PLMRS 2024-3A D1 7.417% 07/20/37	D	07/17/2024	Bank of America	09/30/2024	ACRA RE 2A Surplus AAM	16,500,000	16,500,000	16,498,218	16,500,000							(1,782)	(1,782)	120,772	
69688M-AG-0	Palmer Square CLO 2018-2 Ltd PLMRS 2018-2A B 6.809% 07/16/31	D	01/01/2024	ALRe Corporate AAM	03/28/2024	Paydown	10,250,000	9,898,126	10,250,000	10,250,000		351,875		351,875					351,161	86,687
69917A-AS-3	Parallel 2020-1 Ltd PARL 2020-1A CR 8.279% 07/20/34	D	02/01/2024	Deutsche Bank Securities Inc	08/29/2024	AARE Surplus AAM	2,250,000	2,224,800	2,229,440	2,225,875		1,075		1,075			3,565	3,565	123,420	7,857
700162-AN-0	Park Avenue Institutional Advi PAIA 2016-1A BR 7.005% 08/23/31	D	07/30/2024	AADE - Coins VIAC - AAM	11/25/2024	Paydown	1,000,000	1,001,893	1,000,000	1,000,000		(1,893)		(1,893)					39,814	14,773
70017W-AJ-2	Park Avenue Institutional Advi PAIA 2019-1A C 8.507% 05/15/32	D	08/02/2024	AADE - FABN	10/04/2024	Paydown	1,000,000	991,895	1,000,000	1,000,000		8,105		8,105					36,928	20,741
70019C-AE-5	Park Blue Clo 2024-V Ltd PKBLU 2024-5A B 6.426% 07/25/37	D	05/23/2024	JEFFERIES LLC	12/09/2024	Bank of America	2,590,000	2,590,000	2,599,065	2,590,000							9,065	9,065	85,003	
70019C-AG-0	Park Blue Clo 2024-V Ltd PKBLU 2024-5A C 6.826% 07/25/37	D	05/23/2024	JEFFERIES LLC	09/30/2024	ACRA RE 2A Surplus AAM	13,200,000	13,200,000	13,185,902	13,200,000							(14,098)	(14,098)	261,860	
71568P-AC-3	Perusahaan Perseroan Persero P Senior Unsecured 4.125% 05/15/27	D	01/12/2024	AAIA Modco FHLB - AAM	09/03/2024	HSBC HOLDINGS PLC	2,293,000	2,213,132	2,252,873	2,227,617		14,485		14,485			25,255	25,255	75,932	14,976

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
716973-AE-2	Pfizer Investment Enterprises Senior Unsecured 4.750% 05/19/33	D	06/26/2024	ALRE - DFL Trust AAM	08/13/2024	ALRe Corporate AAM	7,825,000	7,690,486	7,857,273	7,692,159		1,674		1,674			165,114	165,114	86,727	39,234
716973-AH-5	Pfizer Investment Enterprises Senior Unsecured 5.340% 05/19/63	D	08/02/2024	Various	09/13/2024	Various	10,700,000	10,344,031	11,086,698	10,344,851		820		820			741,847	741,847	185,699	100,229
716973-AH-5	Pfizer Investment Enterprises Senior Unsecured 5.340% 05/19/63	D	03/20/2024	AAIA NonModco AAM	08/02/2024	AAIA NonModco AAM	9,000,000	8,683,763	8,774,091	8,685,341		1,578		1,578			88,750	88,750	337,755	161,535
72132W-AL-3	Pikes Peak Clo 4 PIPK 2019-4A CR 7.118% 07/15/34	D	01/17/2024	Citigroup	08/29/2024	AARE Surplus AAM	1,000,000	1,000,100	1,004,910	1,000,249		149		149			4,661	4,661	48,835	648
72133P-AE-3	Pikes Peak CLO 5 PIPK 2020-5A C 7.129% 04/20/33	D	09/30/2024	Various	10/03/2024	Various	6,000,000	6,001,790	6,000,000	6,000,000		(1,790)		(1,790)					174,021	50,083
72133P-AG-8	Pikes Peak CLO 5 PIPK 2020-5A D 8.129% 04/20/33	D	09/30/2024	Various	10/03/2024	Various	5,000,000	4,967,537	5,000,000	5,000,000		32,463		32,463					223,122	61,423
73052V-AG-0	Point Au Roche Park CLO Ltd PARPK 2021-1A C 6.779% 07/20/34	D	01/25/2024	Bank of America	08/29/2024	AARE Surplus AAM	1,075,000	1,069,625	1,076,650	1,068,534		(1,091)		(1,091)			8,116	8,116	49,113	1,563
74042E-AA-2	Preferred Term Securities XVII A1 4.988% 06/23/35	D	08/02/2024	Various	12/23/2024	Various	2,099,844	1,897,650	2,099,844	2,099,844		202,194		202,194					99,028	20,896
74042M-AE-6	Preferred Term Securities XXII PRETSL 22-B1 B1 5.229% 09/22/36	D	07/30/2024	Various	12/23/2024	Various	904	733	904	904		172		172					21	6
74042M-AG-1	Preferred Term Securities XXII PRETSL 22-B2 B2 5.229% 09/22/36	D	07/30/2024	Various	12/23/2024	Various	21,508	15,759	21,508	21,508		5,749		5,749					678	5
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 5.229% 09/22/36	D	01/01/2024	ALRe Corporate AAM	06/24/2024	Paydown	9,518	6,948	9,518	9,518		2,570		2,570					196	
74042M-AQ-9	Preferred Term Securities XXII PRETSL 22-B3 B3 5.229% 09/22/36	D	07/30/2024	Various	08/15/2024	Various	5,349,806	3,957,461	4,386,841	3,992,439		34,978		34,978			394,402	394,402	199,074	4,063
750103-AG-8	Rad CLO 15 Ltd RAD 2021-15A D 7.929% 01/20/34	D	06/26/2024	RBC CM, LLC	08/29/2024	AARE Surplus AAM	1,500,000	1,504,695	1,503,045	1,504,464		(231)		(231)			(1,419)	(1,419)	46,352	23,749
758465-BE-7	REESE PARK CLO LTD RESPK 2020-1A CR 6.918% 10/15/34	D	03/27/2024	RBC CM, LLC	12/09/2024	Paydown	1,000,000	1,000,500	1,000,000	1,000,000		(500)		(500)					67,445	15,993
75888K-AS-3	Regatta VIII Funding Ltd REGT8 2017-1A CR 7.147% 04/17/65	D	04/26/2024	Bank of America	09/30/2024	ACRA RE 2A Surplus AAM	13,600,000	13,600,000	13,598,354	13,600,000							(1,646)	(1,646)	402,017	
75888M-AJ-9	Regatta XIV Funding Ltd REG14 2018-3A C 7.137% 10/25/31	D	05/30/2024	AHL Aegon IMR	06/13/2024	Paydown	6,440,000	6,448,861	6,440,000	6,440,000		(8,861)		(8,861)					68,680	49,057
75888M-AL-4	Regatta XIV Funding Ltd REG14 2018-3A D 8.087% 10/25/31	D	02/28/2024	ALRe Modco - VIAC GA - AAM	06/13/2024	Paydown	4,500,000	4,512,096	4,500,000	4,500,000		(12,096)		(12,096)					153,753	37,343
75888M-AQ-3	Regatta XIV Funding Ltd REG14 2018-3A CR 6.426% 10/25/31	D	05/30/2024	Nomura Sec International	12/09/2024	Bank of America	1,000,000	1,000,000	1,001,500	1,000,000							1,500	1,500	45,303	10,665
75888R-AQ-2	Regatta XV Funding Ltd REG15 2018-4A BR 6.676% 10/25/31	D	05/09/2024	Citigroup	12/09/2024	Bank of America	2,592,000	2,592,000	2,593,296	2,592,000							1,296	1,296	120,016	14,283
75889H-AJ-9	Regatta XXIV Funding Ltd REG24 2021-5A D 7.979% 01/20/35	D	05/13/2024	ALRE SML Trust AAM	12/27/2024	Paydown	3,000,000	2,999,997	3,000,000	3,000,000		3		3					175,967	15,201
75889J-AC-0	Regatta XXI Funding Ltd REG21 2021-3A B 6.579% 10/20/34	D	01/22/2024	Goldman Sachs	11/26/2024	Paydown	8,000,000	8,004,000	8,000,000	8,000,000		(4,000)		(4,000)					493,663	3,279
77341X-AS-2	Rockford Tower CLO 2022-3 Ltd ROCKT 2022-3A D1R 7.967% 07/20/37	D	07/10/2024	MIZUHO SECURITIES USA L	09/30/2024	ACRA RE 2A Surplus AAM	12,000,000	12,000,000	11,982,456	12,000,000							(17,544)	(17,544)	201,414	
773663-AE-9	Rockland Park CLO Ltd ROCKP 2021-1A C 6.779% 04/20/34	D	08/05/2024	Bank of America	08/29/2024	AARE Surplus AAM	1,950,000	1,950,000	1,949,990	1,950,000							(10)	(10)	15,321	6,048
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	D	03/26/2024	Citigroup	05/21/2024	WELLS FARGO SECURITIES	17,000,000	16,995,580	16,808,410	16,995,689		109		109			(187,279)	(187,279)	125,139	
78448T-AL-6	SMBC Aviation Capital Finance Senior Unsecured 5.300% 04/03/29	D	03/26/2024	Citigroup	12/27/2024	ALRE - TDF Trust AAM	10,000,000	9,997,400	10,030,129	9,997,741		341		341			32,388	32,388	388,667	
78448T-AM-4	SMBC Aviation Capital Finance Senior Unsecured 5.550% 04/03/34	D	06/21/2024	ALRE - DFL Trust AAM	08/28/2024	ALRe Corporate AAM	15,000,000	14,841,294	15,392,820	14,844,499		3,205		3,205			548,321	548,321	335,313	180,375
80281L-AM-7	Santander UK Group Holdings PL Senior Unsecured 1.532% 08/21/26	D	04/26/2024	Goldman Sachs	05/30/2024	Santander US Capital Markets L	13,300,000	12,543,629	12,617,045	12,569,887		26,258		26,258			47,158	47,158	56,599	39,053
806854-AL-9	Schlumberger Investment SA Senior Unsecured 4.850% 05/15/33	D	06/26/2024	ALRE - DFL Trust AAM	09/23/2024	Barclays	3,570,000	3,538,145	3,663,784	3,538,958		813		813			124,826	124,826	62,044	20,200

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
81785B-AJ-5	720 East CLO IV Ltd NWML 2024-1A D 8.506% 04/15/37	D	01/31/2024	Barclays	09/30/2024	ACRA RE 2A Surplus AAM	15,200,000	15,200,000	15,331,100	15,200,000							131,100	131,100	772,232	
83272G-AA-9	Smurfit Kappa Treasury ULC Senior Unsecured 5.200% 01/15/30	D	03/26/2024	Citigroup	08/06/2024	Various	15,000,000	14,982,000	15,179,200	14,982,087		87		87			197,113	197,113	215,222	
83272G-AA-9	Smurfit Kappa Treasury ULC Senior Unsecured 5.200% 01/15/30	D	06/21/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	10,000,000	9,966,993	10,232,000	9,967,654		661		661			264,346	264,346	179,111	112,667
83272G-AB-7	Smurfit Kappa Treasury ULC Senior Unsecured 5.777% 04/03/54	D	04/15/2024	Various	06/14/2024	JPM SECURITIES LLC	33,200,000	32,688,388	33,850,056	32,689,594		1,206		1,206			1,160,462	1,160,462	394,248	31,966
83368R-AZ-5	Societe Generale SA SOCIETE GENERALE 1.488% 12/14/26	D	03/21/2024	Various	06/14/2024	Various	21,500,000	19,945,550	20,095,405	20,069,344		123,794		123,794			26,061	26,061	162,626	89,755
83368R-BY-7	Societe Generale SA Subordinated 7.132% 01/19/55	D	04/03/2024	HSBC SECURITIES (USA) INC	07/31/2024	ALRE - DFL Trust AAM	8,575,000	8,434,370	8,403,774	8,436,106		1,735		1,735			(32,332)	(32,332)	324,471	129,109
83368R-BY-7	Societe Generale SA Subordinated 7.132% 01/19/55	D	05/23/2024	AARE Surplus AAM	09/13/2024	JPM SECURITIES LLC	1,800,000	1,815,993	1,847,196	1,816,179		186		186			31,017	31,017	84,514	44,218
86959L-AH-6	Svenska Handelsbanken AB SVENSKA HANDELSBANKEN AB 1.418% 06/11/27	D	03/21/2024	Goldman Sachs	05/23/2024	JPM SECURITIES LLC	2,900,000	2,648,773	2,659,503	2,661,643		12,870		12,870			(2,140)	(2,140)	19,076	11,880
871987-AC-7	Symphony CLO 42 Ltd SYMP 2024-42A B1 6.647% 04/17/37	D	06/21/2024	JPM SECURITIES LLC	12/09/2024	Bank of America	1,000,000	1,006,800	1,008,000	1,004,510		(2,290)		(2,290)			3,490	3,490	53,149	19,890
87244C-AL-0	TIAA Churchill Middle Market C CHMML 2016-1A BR 7.029% 10/20/30	D	03/26/2024	AAIA Modco Catalina - AAM	07/19/2024	Call 100.0000	1,200,000	1,203,642	1,200,000	1,203,359		(283)		(283)			(3,359)	(3,359)	46,139	16,490
87244C-AN-6	TIAA Churchill Middle Market C CHMML 2016-1A CR 7.779% 10/20/30	D	01/01/2024	AAIA ACRA 2 Retail MODCO	07/19/2024	Call 100.0000	4,000,000	3,876,508	4,000,000	3,917,970		41,462		41,462			82,030	82,030	258,303	33,400
87244C-AQ-9	TIAA Churchill Middle Market C CHMML 2016-1A DR 8.779% 10/20/30	D	02/28/2024	AAIA Modco FHLB - AAM	07/19/2024	Call 100.0000	1,500,000	1,433,162	1,500,000	1,439,575		6,414		6,414			60,425	60,425	70,725	14,615
87249A-AE-5	TICP CLO IX Ltd TICP 2017-9A C 6.759% 01/20/31	D	06/20/2024	Various	07/22/2024	Various	8,100,000	8,010,953	8,100,000	8,100,000		89,047		89,047					230,048	100,277
87249A-AE-5	TICP CLO IX Ltd TICP 2017-9A C 6.759% 01/20/31	D	03/26/2024	AAIA Modco Catalina - AAM	06/20/2024	AAIA Modco Catalina - AAM	6,100,000	6,089,612	6,100,281	6,091,470		1,858		1,858			8,811	8,811	189,661	80,898
87252G-AL-0	TCW CLO 2024-2 Ltd TCW 2024-2A D1 7.947% 07/17/37	D	07/12/2024	JEFFERIES LLC	09/30/2024	ACRA RE 2A Surplus AAM	13,800,000	13,800,000	13,797,847	13,800,000							(2,153)	(2,153)	124,251	
87252M-AL-7	TCW CLO 2024-1 Ltd TCW 2024-1A C1 7.197% 01/16/37	D	01/25/2024	JEFFERIES LLC	09/30/2024	ACRA RE 2A Surplus AAM	14,000,000	14,000,000	14,051,898	14,000,000							51,898	51,898	663,447	
87268R-AA-2	TruPS Financials Note Securiti TFINS 2019-2A A1 7.083% 02/28/39	D	08/02/2024	Various	08/15/2024	Various	16,192,576	15,897,029	15,969,928	15,907,331		10,302		10,302			62,597	62,597	280,627	18,194
87268R-AB-0	TruPS Financials Note Securiti TFINS 2019-2A A2 7.633% 02/28/39	D	07/30/2024	AADE - Coins VIAC - AAM	08/15/2024	ALRe Corporate AAM	1,000,000	955,417	958,750	955,773		356		356			2,977	2,977	18,538	14,783
886313-AG-0	TIAA Churchill Middle Market C CHMML 2016-1A ER 12.849% 10/20/30	D	02/28/2024	AEL Modco AAM	07/20/2024	Call 100.0000	1,000,000	947,037	1,000,000	951,021		3,984		3,984			48,979	48,979	67,387	13,926
88676P-AE-2	Tikehau US CLO VI Ltd TKO 2024-1A B 6.482% 07/18/37	D	06/18/2024	JEFFERIES LLC	12/09/2024	Bank of America	1,900,000	1,900,000	1,906,650	1,900,000							6,650	6,650	54,206	
89157X-AC-5	TotalEnergies Capital SA Senior Unsecured 5.638% 04/05/64	D	04/02/2024	Bank of America	05/16/2024	Morgan Stanley	21,750,000	21,750,000	21,934,658	21,750,000							184,658	184,658	153,283	
89157X-AF-8	TotalEnergies Capital SA Senior Unsecured 5.425% 09/10/64	D	09/03/2024	JPM SECURITIES LLC	09/03/2024	Goldman Sachs	3,500,000	3,500,000	3,507,945	3,500,000							7,945	7,945		
89413G-AA-6	Trapeza Cdo Xii Ltd TRAP 2007-12A A1 5.141% 04/06/42	D	08/08/2024	Various	10/07/2024	Various	1,427,823	1,388,557	1,427,823	1,427,823		39,265		39,265					21,171	7,212
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.871% 02/02/39	D	03/25/2024	ALRe Corporate AAM	08/02/2024	Paydown	2,893	2,782	2,893	2,893		111		111					55	32
89821J-AA-6	TruPS Financials Note Securiti TFINS 2019-1A A1 6.871% 02/02/39	D	03/25/2024	ALRe Corporate AAM	08/15/2024	AARE II Surplus ISG	1,641,186	1,578,273	1,598,788	1,580,192		1,919		1,919			18,596	18,596	67,811	18,080
902613-AC-2	UBS Group AG Senior Unsecured 1.364% 01/30/27	D	03/21/2024	Goldman Sachs	05/23/2024	JPM SECURITIES LLC	26,900,000	24,919,353	24,985,527	25,035,137		115,784		115,784			(49,610)	(49,610)	120,267	56,057
902613-AC-2	UBS Group AG Senior Unsecured 1.364% 01/30/27	D	05/23/2024	AARE Surplus AAM	05/23/2024	JPM SECURITIES LLC	7,500,000	6,968,050	6,966,225	6,970,669		2,619		2,619			(4,444)	(4,444)	33,532	32,111
902613-AT-5	UBS Group AG Senior Unsecured 4.988% 08/05/33	D	08/06/2024	Goldman Sachs	08/15/2024	ALRE - MSPL Trust AAM - AFS	12,600,000	12,385,926	12,460,902	12,386,349		423		423			74,553	74,553	17,458	3,492

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
902613-AY-4	UBS Group AG Senior Unsecured 4.875% 05/15/45	D	07/31/2024	ALRE - DFL Trust AAM	09/23/2024	Barclays	5,000,000	4,633,621	4,852,150	4,635,255		1,635		1,635			216,895	216,895	87,344	51,458
902613-BB-3	UBS Group AG Senior Unsecured 4.550% 04/17/26	D	01/10/2024	AAIA NonModco AAM	08/09/2024	AAIA NonModco AAM	1,000,000	983,846	993,777	987,862		4,017		4,017			5,915	5,915	36,779	10,364
902613-BH-0	UBS Group AG Senior Unsecured 5.699% 02/08/35	D	07/31/2024	ALRE - DFL Trust AAM	08/06/2024	Goldman Sachs	3,000,000	3,050,874	3,066,000	3,050,852		(22)		(22)			15,148	15,148	99,258	95,933
902613-BK-3	UBS Group AG Junior Subordinated 7.750% Perpet.	D	02/08/2024	UBS	09/26/2024	Societe General	8,500,000	8,498,300	9,086,500	8,498,300							588,200	588,200	411,719	
90351D-AF-4	UBS Group AG Senior Unsecured 4.125% 04/15/26	D	08/09/2024	AADE BLIC Modco AAM	09/27/2024	MMTL Modco AAM	6,250,000	6,172,419	6,220,874	6,178,580		6,160		6,160			42,294	42,294	116,016	81,641
904678-AU-3	UniCredit SpA UNICREDIT SPA 2.569% 09/22/26	D	04/26/2024	Various	06/14/2024	Various	32,900,000	31,410,748	31,510,304	31,510,847		100,099		100,099			(543)	(543)	199,561	54,962
904678-AW-9	UniCredit SpA UNICREDIT SPA 1.982% 06/03/27	D	04/09/2024	Various	05/23/2024	JPM SECURITIES LLC	4,500,000	4,163,490	4,171,950	4,177,975		14,485		14,485			(6,025)	(6,025)	43,356	30,473
92558W-AG-7	Vibrant CLO XII Ltd VIBR 2021-12A C 8.529% 01/20/34	D	01/30/2024	RBC CM, LLC	05/30/2024	Call 100.0000	1,000,000	993,500	1,000,000	993,370		(130)		(130)			6,630	6,630	33,079	2,564
92895F-AE-1	Voya 2024-3 LTD VOYA 2024-3A B 6.317% 06/06/65	D	06/18/2024	Bank of America	12/09/2024	Bank of America	1,000,000	999,669	1,003,000	999,669							3,331	3,331	24,368	
92918U-AE-1	Voya CLO 2022-1 Ltd VOYA 2022-1A B 6.517% 04/20/35	D	01/01/2024	ALRe Corporate AAM	09/05/2024	Call 100.0000	15,120,000	14,955,888	15,120,000	14,964,244		8,357		8,357			155,756	155,756	976,556	193,577
94950J-AE-1	Wellfleet CLO 2018-1 Ltd WELF 2018-1A C 6.859% 07/17/31	D	07/30/2024	Various	12/04/2024	Various	5,500,000	5,470,409	5,500,000	5,500,000		29,591		29,591					299,479	55,821
98885G-AE-8	Zais CLO 8 Ltd ZAIS8 2018-1A C 6.668% 04/15/29	D	08/08/2024	ALRE - DFL Trust AAM	10/15/2024	Paydown	3,989,757	3,990,056	3,989,757	3,989,757		(299)		(299)					74,563	19,451
98887Y-AE-7	Zais Clo 11 Ltd ZAIS 2018-11A B 7.129% 01/20/32	D	02/28/2024	Various	06/21/2024	Various	17,000,000	16,538,429	17,000,000	16,638,282		99,853		99,853			361,718	361,718	865,263	219,004
98955R-AH-2	Owl Rock CLO II Ltd OR 2019-2A BR 6.779% 04/20/33	D	02/28/2024	ALRe Modco - VIAC GA - AAM	08/13/2024	ALRe Corporate AAM	9,000,000	8,957,070	9,016,533	8,960,316		3,246		3,246			56,217	56,217	381,407	69,188
BCC323-BN-3	GoldenTree Loan Management EUR GLME 3A CR 5.519% 01/20/32	B	03/21/2024	JEFFERIES LLC	11/20/2024	Paydown	1,053,796	1,084,808	1,053,796	1,053,796		7,097		7,097		(38,109)		(38,109)	55,210	11,981
G54404-AP-6	Legal & General Group PLC Unsecured 5.250% 03/21/47	D	04/26/2024	Goldman Sachs	08/09/2024	AADE BLIC Modco AAM	13,000,000	12,515,490	12,795,167	12,519,132		3,642		3,642			276,034	276,034	269,208	73,938
N22615-SM-6	Cooperatieve Rabobank UA Subordinated 6.111% 04/10/29	D	03/07/2024	Various	04/10/2024	Various	7,000,000	6,980,194	7,000,000	6,981,017		823		823			18,983	18,983	140,000	113,000
N2563P-BU-7	Argentum Netherlands BV for Sw Subordinated 5.750% 08/15/50	D	04/30/2024	Tax Free Exchange	06/26/2024	JPM SECURITIES LLC	750,000	761,300	743,573	760,006		(1,294)		(1,294)			(16,434)	(16,434)	37,495	30,547
Y6421X-BY-3	NTPC Ltd Senior Unsecured 4.250% 02/26/26	D	01/01/2024	ALRe Corporate AAM	01/01/2024	ALRE - MSPL Trust AAM - AFS	9,000,000	8,777,902	8,753,349	8,788,204		10,303		10,303			(34,855)	(34,855)	93,500	39,313
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							9,188,850,072	8,783,963,787	8,908,450,730	8,819,568,797		37,108,157	2,680	37,105,477		(1,500,449)	88,881,929	87,381,480	202,114,592	51,425,739
025537-BA-8	American Electric Power Co Inc Junior Subordinated 6.950% 12/15/54		06/17/2024	JPM SECURITIES LLC	08/29/2024	Morgan Stanley	4,000,000	4,000,000	4,157,500	4,000,000							157,500	157,500	53,669	
025537-BA-8	American Electric Power Co Inc Junior Subordinated 6.950% 12/15/54		06/17/2024	JPM SECURITIES LLC	06/26/2024	ALRE - DFL Trust AAM	34,000,000	34,000,000	34,008,670	34,000,000							8,670	8,670	45,947	
29273V-BC-3	Energy Transfer LP Junior Subordinated 7.125% 10/01/54		06/06/2024	JPM SECURITIES LLC	07/31/2024	ALRE - DFL Trust AAM	15,000,000	15,000,000	15,045,750	15,000,000							45,750	45,750	118,750	
31945H-AB-1	JPMorgan Chase & Co Junior Subordinated 5.383% 02/01/27		05/30/2024	AHL Aegon IMR	08/12/2024	ALRe Corporate AAM	270,000	257,715	262,799	258,569		854		854			4,230	4,230	4,735	1,335
65339K-DB-3	NextEra Energy Capital Holding Junior Subordinated 6.750% 06/15/54		09/13/2024	Various	10/10/2024	Various	30,800,000	31,127,120	32,191,689	31,125,627		(1,493)		(1,493)			1,066,062	1,066,062	386,888	107,663
064159-8V-1	Bank of Nova Scotia/The Junior Subordinated 8.000% 01/27/84	A	10/01/2024	AEL FWH AAM	12/10/2024	ALRe Modco - VIAC GA - AAM	2,000,000	2,167,588	2,123,376	2,161,047		(6,541)		(6,541)			(37,671)	(37,671)	59,111	28,444
05565Q-DV-7	BP Capital Markets PLC Subordinated 4.875% Perpet.	D	01/18/2024	Morgan Stanley	05/23/2024	JPM SECURITIES LLC	7,750,000	7,340,800	7,349,325	7,341,124		324		324			8,201	8,201	163,719	31,484
86564C-AB-6	Sumitomo Life Insurance Co Subordinated 4.000% 09/14/77	D	03/07/2024	AARE Surplus AAM	09/23/2024	Barclays	2,000,000	1,881,766	1,945,000	1,882,103		336		336			62,897	62,897	82,222	38,444

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
1309999999. Subtotal - Bonds - Hybrid Securities							95,820,000	95,774,989	97,084,109	95,768,470		(6,520)		(6,520)			1,315,639	1,315,639	915,041	207,370
03770*-AA-0	Apollo Asset-Backed Finance Le ABF Lending Company - A 7.229% 06/30/44		06/28/2024	PRIVATE	07/25/2024	Tax Free Exchange	50,000,000	50,000,000	50,000,000	50,000,000									271,082	
03770*-AC-6	Apollo Asset-Backed Finance Le ABF Lending Company - B 7.779% 06/30/44		06/28/2024	PRIVATE	07/25/2024	Tax Free Exchange	80,000,000	80,000,000	80,000,000	80,000,000									466,730	
03770*-AB-8	Apollo Asset-Backed Finance Le ABF Lending Company - C 8.429% 06/30/44		06/28/2024	PRIVATE	07/25/2024	Tax Free Exchange	20,000,000	20,000,000	20,000,000	20,000,000									126,433	
71680@-DS-2	Petros PACE Finance LLC Petros CPACE Flow 3.642% 01/31/57		03/27/2024	Petros	04/05/2024	Taxable Exchange	5,536,239	5,771,529	5,771,529	5,771,427		(103)		(103)			103	103	4,481	
71680@-DT-0	Petros PACE Finance LLC Petros CPACE Flow 4.446% 01/31/57		03/27/2024	Petros	04/05/2024	Taxable Exchange	112,984	117,786	117,786	117,784		(2)		(2)			2	2	112	
04940J-AB-9	Atlas Securitized Products Fun Atlas Securitized Products Fun 5.866% 05/25/63		03/27/2024	Direct	06/21/2024	Various	208,147,751	203,278,798	203,596,088	203,346,077		67,279		67,279			250,011	250,011	1,801,126	1,248,009
04940J-AB-9	Atlas Securitized Products Fun Atlas Securitized Products Fun 5.866% 05/25/63		06/28/2024	Various	07/10/2024	Redemption 100.0000	636,316,350	623,791,526	636,316,350	636,316,350		12,524,824		12,524,824					19,220,883	3,210,359
04940J-AB-9	Atlas Securitized Products Fun Atlas Securitized Products Fun 5.866% 05/25/63		06/28/2024	Various	07/17/2024	Tax Free Exchange	1,102,588,004	1,084,972,437	1,087,333,144	1,087,333,144		2,360,707		2,360,707					12,473,561	4,515,216
04940J-AC-7	Atlas Securitized Products Fun Atlas Securitized Products Fun 6.366% 05/25/63		03/27/2024	Direct	06/21/2024	Various	101,843,475	100,888,050	101,116,651	100,920,239		32,189		32,189			196,412	196,412	961,609	654,321
04940J-AC-7	Atlas Securitized Products Fun Atlas Securitized Products Fun 6.366% 05/25/63		06/28/2024	Various	07/10/2024	Redemption 100.0000	311,346,364	308,888,780	311,346,364	311,346,364		2,457,584		2,457,584					10,168,825	1,683,072
04940J-AC-7	Atlas Securitized Products Fun Atlas Securitized Products Fun 6.366% 05/25/63		06/28/2024	Various	07/17/2024	Tax Free Exchange	539,564,343	536,107,820	537,040,500	537,040,500		932,680		932,680					6,551,824	2,367,193
257812-AA-5	Donlen Fleet Lease Funding 2 L Donlen Fleet Leasing DFLF II 7.511% 03/31/36		03/08/2024	Capital Call Revolver	07/30/2024	Redemption 100.0000	664,755	664,755	664,755	664,755									15,888	
257812-AB-3	Donlen Fleet Lease Funding 2 L Donlen Fleet Leasing DFLF II 9.797% 03/31/36		03/08/2024	Capital Call Revolver	07/30/2024	Redemption 100.0000	221,585	221,585	221,585	221,585									6,070	
28655*-AA-7	Eliant Invest Holding LP B 7.024% 12/15/41		03/07/2024	Various	03/07/2024	Redemption 100.0000	173,385	173,385	173,385	173,385									776	
28655*-AA-7	Eliant Invest Holding LP B 7.024% 12/15/41		03/27/2024	Various	03/28/2024	AMH - AmerUs Group Co.	45,742,006	45,742,006	45,810,619	45,742,006							68,613	68,613	244,050	
28655*-AB-5	Eliant Invest Holding LP C 7.774% 12/15/41		03/07/2024	Various	03/07/2024	Redemption 100.0000	360,079	360,079	360,079	360,079									2,725	
28655*-AB-5	Eliant Invest Holding LP C 7.774% 12/15/41		03/27/2024	Various	03/28/2024	AMH - AmerUs Group Co.	17,458,917	17,458,917	17,485,105	17,458,917							26,188	26,188	108,392	
59565H-BC-8	Midcap Funding Franchise Finan C 10.147% 04/14/33		06/28/2024	Various	12/10/2024	Paydown	2,531,200	2,531,200	2,531,200	2,531,200									118,433	
71680@-DJ-2	Petros PACE Finance LLC A 6.779% 01/31/57		01/19/2024	Direct	08/21/2024	Taxable Exchange	885,060	922,675	897,730	923,951		1,276		1,276			(26,221)	(26,221)	36,077	
71680@-DJ-2	Petros PACE Finance LLC A 6.779% 01/31/57		01/19/2024	Direct	02/28/2024	Tax Free Exchange	12,118,298	12,633,326	12,710,900	12,710,900		77,574		77,574					74,784	
71680@-DK-9	Petros PACE Finance LLC B 7.371% 01/31/57		01/19/2024	Direct	09/05/2024	Taxable Exchange	18,062	18,830	18,372	18,866		36		36			(494)	(494)	888	
71680@-DK-9	Petros PACE Finance LLC B 7.371% 01/31/57		01/19/2024	Direct	02/28/2024	Tax Free Exchange	247,312	257,823	259,662	259,662		1,839		1,839					1,863	
97988P-BJ-4	Woodmont 2017-1 Trust WDMNT 2017-1A DRR 8.744% 10/18/33		05/02/2024	MMTL Modco AAM	08/14/2024	AARE Surplus AAM	10,000,000	9,841,450	10,043,490	9,848,999		7,549		7,549			194,491	194,491	309,017	36,707

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
97988Q-AQ-7	Woodmont 2017-2 Trust WDMNT 2017-2A BR 7.029% 04/20/33		07/30/2024	Various	12/18/2024	Various	12,000,000	12,053,670	12,000,000	12,000,000		(53,670)		(53,670)					369,267	13,036
97988R-AA-0	Woodmont 2022-9 Trust WDMNT 2022-9A A1A 6.526% 04/25/34		01/01/2024	AAIA PRT Ded LMT ACRA Mod AAM	09/05/2024	Call 100.0000	10,440,000	10,187,983	10,440,000	10,236,124		48,141		48,141			203,876	203,876	662,980	88,649
97988R-AG-7	Woodmont 2022-9 Trust WDMNT 2022-9A B1 6.926% 04/25/34		01/01/2024	AAIA PRT Ded LMT ACRA Mod AAM	09/05/2024	Call 100.0000	1,440,000	1,362,299	1,440,000	1,372,447		10,148		10,148			67,553	67,553	96,502	12,900
03843G-AB-5	Aqua AssetCo Borrower Trust G A-2 6.411% 06/21/49	D	06/26/2024	PRIVATE	09/17/2024	Paydown	4,173,486	4,173,486	4,173,486	4,173,486									46,776	
03843G-AB-5	Aqua AssetCo Borrower Trust G A-2 6.411% 06/21/49	D	06/26/2024	PRIVATE	10/09/2024	Tax Free Exchange	80,716,009	80,716,009	80,716,009	80,716,009									1,510,204	
03843G-AC-3	Aqua AssetCo Borrower Trust G B 7.161% 06/21/49	D	06/26/2024	PRIVATE	09/17/2024	Paydown	1,858,739	1,858,739	1,858,739	1,858,739									23,270	
03843G-AC-3	Aqua AssetCo Borrower Trust G B 7.161% 06/21/49	D	06/26/2024	PRIVATE	10/09/2024	Tax Free Exchange	35,948,366	35,948,366	35,948,366	35,948,366									751,282	
03843G-AD-1	Aqua AssetCo Borrower Trust G C 8.261% 06/21/49	D	06/26/2024	PRIVATE	09/17/2024	Paydown	1,929,028	1,929,028	1,929,028	1,929,028									28,230	
03843G-AD-1	Aqua AssetCo Borrower Trust G C 8.261% 06/21/49	D	06/26/2024	PRIVATE	10/09/2024	Tax Free Exchange	37,307,776	37,307,776	37,307,776	37,307,776									907,651	
40257D-AC-1	RRX 7 Ltd RRAMX 2022-7A A2 6.656% 07/15/35	D	06/11/2024	Bank of America	12/09/2024	Bank of America	1,100,000	1,102,552	1,102,750	1,100,000		(2,552)		(2,552)			2,750	2,750	52,291	12,988
74972F-AJ-4	RR 4 LTD RRAM 2018-4A B 6.868% 04/15/30	D	05/02/2024	MMTL Modco AAM	11/15/2024	Paydown	3,850,000	3,855,186	3,850,000	3,850,000		(5,186)		(5,186)					170,068	13,709
74972F-AL-9	RR 4 LTD RRAM 2018-4A C 7.868% 04/15/30	D	05/02/2024	MMTL Modco AAM	11/15/2024	Paydown	1,000,000	1,002,484	1,000,000	1,000,000		(2,484)		(2,484)					50,118	4,033
74988L-AG-9	RR 3 Ltd RRAM 2018-3A CR2 7.418% 01/15/30	D	03/25/2024	ALRe Corporate AAM	12/12/2024	Call 100.0000	20,000,000	19,672,740	20,000,000	19,722,209		49,469		49,469			277,791	277,791	1,463,900	314,066
74988L-AG-9	RR 3 Ltd RRAM 2018-3A CR2 7.418% 01/15/30	D	03/25/2024	ALRe Corporate AAM	12/13/2024	Paydown	20,000,000	19,672,740	20,000,000	20,000,000		327,260		327,260					1,463,900	314,066
74989N-AJ-8	RR 28 Ltd RRAM 2024-28RA BR 7.106% 04/15/37	D	02/12/2024	JPM SECURITIES LLC	11/21/2024	AARE Surplus AAM	6,200,000	6,200,000	6,207,638	6,200,000							7,638	7,638	342,732	
97988A-AN-9	Woodmont 2017-3 LP WDMNT 2017-3A A2R 6.779% 04/20/32	D	05/02/2024	MMTL Modco AAM	06/07/2024	Paydown	2,000,000	1,988,108	2,000,000	2,000,000		11,892		11,892					19,131	4,159
97988A-AQ-2	Woodmont 2017-3 LP WDMNT 2017-3A BR 7.079% 04/20/32	D	05/02/2024	MMTL Modco AAM	06/07/2024	Paydown	2,449,500	2,454,886	2,449,500	2,449,500		(5,386)		(5,386)					24,370	5,298
97988A-AS-8	Woodmont 2017-3 LP WDMNT 2017-3A CR 8.079% 04/20/32	D	05/02/2024	MMTL Modco AAM	06/07/2024	Paydown	3,250,000	3,250,608	3,250,000	3,250,000		(608)		(608)					36,487	7,932
97988A-AU-3	Woodmont 2017-3 LP WDMNT 2017-3A DR 9.079% 04/20/32	D	05/02/2024	MMTL Modco AAM	06/07/2024	Paydown	1,170,000	1,169,950	1,170,000	1,170,000		50		50					14,630	3,181
979926-AQ-5	Woodmont 2023-12 Trust WDMNT 2023-12A A2R 6.376% 10/25/32	D	09/11/2024	Bank of America	12/09/2024	Deutsche Bank Securities Inc	1,250,000	1,250,000	1,255,000	1,250,000							5,000	5,000	11,953	
979926-AS-1	Woodmont 2023-12 Trust WDMNT 2023-12A BR 6.476% 10/25/32	D	09/11/2024	Bank of America	12/09/2024	Deutsche Bank Securities Inc	4,000,000	4,000,000	4,016,000	4,000,000							16,000	16,000	38,848	
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates							3,397,959,073	3,355,799,367	3,375,929,586	3,374,639,874		18,840,506		18,840,506			1,289,713	1,289,713	61,050,219	14,508,894
000000-00-0	Tyson Foods Inc TSN TL GUAR USD 6.679% 03/31/27		06/13/2024	Various	08/16/2024	Redemption 100.0000	95,000,000	94,715,000	95,000,000	95,000,000		285,000		285,000					36,714	
000000-00-0	NOURYON USA LLC SPCHEM TL B 1L USD 20.012% 04/03/28		05/07/2024	Tax Free Exchange	11/04/2024	Redemption 100.0000	1,522,995	1,522,995	1,522,995	1,522,995									68,404	5,579
000000-00-0	Cimpress USA Inc CMPR TL B 1L USD 7.992% 05/17/28		05/15/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	2,678	2,660	2,678	2,678		18		18					46	10
000000-00-0	Cimpress USA Inc CMPR TL B 1L USD 7.992% 05/17/28		05/15/2024	Tax Free Exchange	12/16/2024	Tax Free Exchange	532,922	529,418	529,866	529,866		448		448					23,686	2,039
69946@-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL 52.282% 06/18/30		06/26/2024	PRIVATE	09/30/2024	Redemption 100.0000	117,701	116,524	117,701	117,701		1,177		1,177					1,157	
69946@-AA-8	Parfums Holding Co Inc Parfums Holding Co Inc - TL 52.282% 06/18/30		06/26/2024	PRIVATE	12/10/2024	Tax Free Exchange	46,962,591	46,492,965	46,496,455	46,496,455		3,490		3,490					1,438,742	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
000000-00-0	Project Encore Project Encore RCF 9.590% 12/04/31		12/04/2024	Direct	12/31/2024	Call 100.0000 Redemption 100.0000	77,324	67,659	77,324	67,724		65		65			9,601	9,601	31,735	
000000-00-0	Project Encore Project Encore RCF 9.590% 12/04/31		12/04/2024	Direct	12/31/2024	Redemption 100.0000	463,946	405,953	463,946	463,946		57,993		57,993					3,583	
11134N-AT-2	Broadcom Inc AVGO TL A2 1L USD 5.476% 11/21/25		03/14/2024	BARCLAYS CAPITAL INC.	07/12/2024	Redemption 100.0000	786,353,803	783,404,976	786,353,803	786,353,803		2,948,827		2,948,827					13,395,698	
11823L-AM-7	Buckeye Partners LP BPL TL B1 1L USD 0.234% 11/02/26		02/13/2024	Tax Free Exchange	09/19/2024	Redemption 100.0000	1,507,487	1,503,514	1,507,487	1,507,487		3,973		3,973					65,463	1,063
11823L-AM-7	Buckeye Partners LP BPL TL B1 1L USD 0.234% 11/02/26		02/13/2024	Tax Free Exchange	02/13/2024	Cash Adjustment			43								43	43		
27922J-AC-0	Ecovyst Catalyst Technologies ECVT TL B 1L USD 7.502% 06/12/31		06/12/2024	Taxable Exchange	09/30/2024	Redemption 99.6250	1,374,271	1,377,995	1,369,117	1,369,117		(8,878)		(8,878)					14,163	3,330
36473F-AD-0	Gannett Holdings LLC GCI TL 1L USD 1.690% 10/15/26		09/23/2024	Citibank	12/02/2024	Redemption 100.0000	250,000	241,531	250,000	250,000		8,469		8,469					1,413	
41165Q-AL-1	HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART 6.977% 04/22/30		02/13/2024	Tax Free Exchange	07/01/2024	Redemption 100.0000	16,535	16,566	16,535	16,535		(31)		(31)					278	92
41165Q-AL-1	HARBOURVEST PARTNERS LLC HARBOURVEST PARTNERS LP HAPART 6.977% 04/22/30		02/13/2024	Tax Free Exchange	08/02/2024	Tax Free Exchange	343,219	343,862	343,862	343,862									22,968	1,907
80862Q-AK-7	Science Applications Internati SAIC TL B2 1L USD 6.884% 02/10/31		02/13/2024	Tax Free Exchange	10/18/2024	Redemption 100.0000	237,560	237,560	237,560	237,560									11,948	428
92929L-AZ-1	WMG Acquisition Corp WMG TL G 1L USD 0.234% 01/24/31		02/13/2024	Tax Free Exchange	09/17/2024	Redemption 100.0000	1,736,826	1,736,465	1,736,826	1,736,826		361		361					70,910	
96208U-AU-5	WEX Inc WEX TL B 1L USD 7.022% 04/03/28		02/13/2024	Tax Free Exchange	11/27/2024	Redemption 100.0000	1,167,000	1,166,096	1,167,000	1,167,000		904		904					69,882	105
000000-00-0	ICON Luxembourg Sarl ICON LUXEMBOURG SARL ICLR TL B 23.430% 07/03/28	D	03/14/2024	Tax Free Exchange	10/28/2024	Citigroup	237,767	238,150	238,659	237,813		(337)		(337)			846	846	14,028	202
000000-00-0	ICON Luxembourg Sarl ICON LUXEMBOURG SARL ICLR TL B 23.430% 07/03/28	D	03/14/2024	Tax Free Exchange	09/30/2024	Redemption 100.0000	572,632	573,554	572,632	572,632		(922)		(922)					14,912	488
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							938,477,257	934,693,443	938,004,489	937,994,000		3,300,557		3,300,557			10,490	10,490	15,285,730	15,243
2509999998. Total - Bonds							13,721,964,469	13,268,399,733	13,416,462,844	13,326,255,690		59,359,103	2,680	59,356,423		(1,500,449)	90,206,487	88,706,038	281,125,421	66,561,652
172967-PK-1	Citigroup Inc Junior Subordinated 7.125% Perpet.		05/21/2024	Citigroup	05/21/2024	Various	10,000,000.000	10,000,000	10,011,250	10,000,000							11,250	11,250		
857477-CM-3	State Street Corp Junior Subordinated 6.700% Perpet.		07/17/2024	Goldman Sachs	07/17/2024	Various	5,000,000.000	5,000,000	5,008,000	5,000,000							8,000	8,000		
25746U-DM-8	Dominion Energy Inc Junior Subordinated 4.350% Perpet.		05/06/2024	Bank of America	10/08/2024	Various	1,500,000.000	1,413,750	1,459,220	1,413,750							45,470	45,470	31,538	4,169
26441C-BG-9	Duke Energy Corp Junior Subordinated 6.858% Perpet.		02/13/2024	Barclays	05/16/2024	MIZUHO SECURITIES USA L	2,000,000.000	1,975,000	1,987,000	1,975,000							12,000	12,000	66,083	40,354
26441C-BG-9	Duke Energy Corp Junior Subordinated 6.858% Perpet.		02/13/2024	Barclays	09/16/2024	Call 100.0000	8,000,000.000	7,900,000	8,000,000	8,000,000		100,000		100,000					390,000	161,417
48126H-AC-4	JPMorgan Chase & Co Junior Subordinated 7.923% Perpet.		01/10/2024	AAIA NonModco AAM	10/01/2024	Call 100.0000	2,000,000.000	1,995,664	2,000,000	1,995,664							4,336	4,336	122,000	33,211
59156R-CA-4	MetLife Inc Junior Subordinated 3.850% Perpet.		05/02/2024	MMTL Modco AAM	06/26/2024	ALRE - DFL Trust AAM	4,250,000.000	4,067,250	4,127,813	4,067,250							60,563	60,563	46,360	21,362
816851-BK-4	Sempra Junior Subordinated 4.875% Perpet.		02/28/2024	BNP Paribas	08/12/2024	Various	4,000,000.000	3,919,500	3,919,200	3,919,655		155		155			(455)	(455)	138,938	62,292
816851-BK-4	Sempra Junior Subordinated 4.875% Perpet.		02/28/2024	BNP Paribas	08/08/2024	AADE - FABN	2,000,000.000	1,961,219	1,969,550	1,961,219							8,331	8,331	79,354	33,224
857477-CH-4	State Street Corp Junior Subordinated 6.700% Perpet.		01/24/2024	Bank of America	01/24/2024	Various	7,000,000.000	7,000,000	7,028,635	7,000,000							28,635	28,635		
949746-TD-3	Wells Fargo & Co Junior Subordinated 3.900% Perpet.		01/18/2024	Morgan Stanley	05/03/2024	Morgan Stanley	12,500,000.000	11,633,750	11,906,250	11,634,067		317		317			272,183	272,183	192,292	50,104
05565Q-DW-5	BP Capital Markets PLC Unsecured 6.450% Perpet.	D	02/26/2024	Deutsche Bank AG	05/22/2024	Barclays	45,000,000.000	45,000,000	45,956,250	45,000,000							956,250	956,250	669,188	

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
86562M-DK-3 ..	Sumitomo Mitsui Financial Grou Junior Subordinated 6.600% Perpet.	D	02/27/2024 .	Sumitomo Mitsui Banking Corpor	02/28/2024 .	Various	6,000,000.000	6,000,000	6,021,004	6,000,000							21,004	21,004		
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred								107,866,133	109,394,172	107,966,605		100,472		100,472			1,427,567	1,427,567	1,735,753	406,133
037708-10-0 ..	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre 10.329% Perpet.		06/28/2024 .	PRIVATE	07/25/2024 .	Tax Free Exchange	30,000.000	30,000,000	30,000,000	30,000,000									68,859	
4319999999. Subtotal - Preferred Stocks - Parent, Subsidiaries and Affiliates Perpetual Preferred								30,000,000	30,000,000	30,000,000									68,859	
4509999998. Total - Preferred Stocks								137,866,133	139,394,172	137,966,605		100,472		100,472			1,427,567	1,427,567	1,804,612	406,133
36472T-10-9 ..	Gannett Co Inc GANNETT CO INC		08/16/2024 .	UBS	11/20/2024 .	Various	43,000.000	201,027	212,450	201,027							11,422	11,422		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								201,027	212,450	201,027							11,422	11,422		
5989999998. Total - Common Stocks								201,027	212,450	201,027							11,422	11,422		
5999999999. Total - Preferred and Common Stocks								138,067,160	139,606,622	138,167,632		100,472		100,472			1,438,989	1,438,989	1,804,612	406,133
6009999999 - Totals								13,406,466,893	13,556,069,466	13,464,423,322		59,459,575	2,680	59,456,895		(1,500,449)	91,645,476	90,145,027	282,930,033	66,967,785

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
03770@-10-0	Apollo Asset-Backed Finance Le ABF Lending Company - Preferre					57,362,100			57,362.000	
0899999. Subtotal - Preferred Stock - Other Affiliates						57,362,100			XXX	XXX
0999999. Total Preferred Stocks						57,362,100			XXX	XXX
05383*-10-6	ATHENE RE USA IV INC		14179	45-3727380	8BI	42,096,260			250,000.000	100.0
86359*-10-6	STRUCTURED ANNUITY REINSURANCE COMPANY		15306	46-2091695	8BI	70,636,143			50,000.000	100.0
000000-00-0	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK		68039	13-2570714	8BI	318,318,181			475,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						431,050,583			XXX	XXX
15626#-10-8	CENTRALIFE ANNUITIES SERVICE INC			93-0936153	8BIII					
69400#-10-7	PL ASSIGNED SERVICES, INC				8BIII	41,543		41,543	200.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						41,543		41,543	XXX	XXX
1899999. Total Common Stocks						431,092,126		41,543	XXX	XXX
1999999 - Totals						488,454,226		41,543	XXX	XXX

1. Total amount of goodwill nonadmitted $ .....

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
000000-00-0	ATHENE LIFE INSURANCE COMPANY OF NEW YORK	ATHENE ANNUITY & LIFE ASSURANCE COMPANY OF NEW YORK		4,603.000	100.0
0299999. Subtotal - Common Stock				XXX	XXX
0399999 - Total				XXX	XXX

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest					20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
American Express Co Senior Unsecured			08/09/2024	Various	03/04/2025	22,134,876		361,140			22,250,000	21,773,736	162,703		2.250	5.285	MS	250,313	137,547
American Express Co Senior Unsecured	C		08/09/2024	AADE BLIC Modco AAM	08/01/2025	12,622,576		51,368			12,700,000	12,571,208	209,021		3.950	5.025	FA		11,148
Bank of America Corp Subordinated			08/02/2024	AAIA NonModco AAM	01/22/2025	449,691		2,192			450,000	447,499	7,950		4.000	5.200	JJ		500
Baxalta Inc Senior Unsecured			08/08/2024	USAA - AAIA NonModco AAM	06/23/2025	594,336		1,383			596,000	592,952	530		4.000	4.598	JD	11,920	2,980
CLEARBRIDGE ENERGY MLP FUND IN MRPS SER 0			11/30/2024	Tax Free Exchange	06/11/2025	801,995					22,858	801,995	180		6.160	0.000	FMAN		59
Columbia Pipeline Group Inc Senior Unsecured			08/14/2024	Various	06/01/2025	11,211,799		37,565			11,250,000	11,174,234	42,188		4.500	5.337	JD	253,125	88,406
Georgia-Pacific LLC Senior Unsecured	C		08/09/2024	AADE BLIC Modco AAM	03/01/2025	5,263,285		37,243			5,279,000	5,226,042	63,348		3.600	5.435	MS	47,511	83,408
Hyundai Capital America Senior Unsecured	C		07/31/2024	ALRE - MSPL Trust AAM - AFS	06/26/2025	5,011,594		(9,417)			5,000,000	5,021,011	4,028		5.800	5.310	JD	145,000	28,194
Kenvue Inc Senior Unsecured	C		08/09/2024	AADE BLIC Modco AAM	03/22/2025	6,693,803		(25,472)			6,679,000	6,719,276	101,020		5.500	4.493	MS	183,673	139,795
Merck & Co Inc Senior Unsecured	C		08/09/2024	AADE BLIC Modco AAM	02/10/2025	19,955,650		161,486			20,000,000	19,794,164	215,417		2.750	4.847	FA	275,000	273,472
Blue Owl Capital Corp Senior Unsecured			08/08/2024	USAA - AAIA Modco AAM	07/22/2025	12,773,906		87,837			12,900,000	12,686,069	213,656		3.750	5.554	JJ		21,500
Southern California Edison Co Secured	C		08/09/2024	AADE BLIC Modco AAM	08/01/2025	6,246,434		35,494			6,300,000	6,210,940	97,125		3.700	5.200	FA		5,180
Toyota Motor Credit Corp Senior Unsecured	C		08/09/2024	AADE BLIC Modco AAM	02/13/2025	7,969,243		103,971			8,000,000	7,865,272	55,200		1.800	5.181	FA	72,000	70,400
Toronto-Dominion Bank/The Secured		A	08/09/2024	AAIA NonModco AAM	07/25/2025	12,636,453		43,519			12,700,000	12,592,934	209,952		3.815	4.721	JJ		18,842
Nationwide Building Society Senior Preferred		D	08/08/2024	ALRe Corporate AAM	07/21/2025	994,176		4,093			1,000,000	990,083	17,333		3.900	4.976	JJ		1,842
Pfizer Investment Enterprises Senior Unsecured		D	08/08/2024	ALRe Corporate AAM	05/19/2025	4,001,440		(1,216)			4,000,000	4,002,656	21,700		4.650	4.554	MN	93,000	40,817
Shell International Finance BV Senior Unsecured		D	08/08/2024	USAA - AAIA Modco AAM	05/11/2025	1,591,070		9,786			1,600,000	1,581,285	7,222		3.250	4.833	MN	26,000	12,567
BERLIN STATION LLC SR SECD SUPERPRIORITY DIP CRED			02/27/2024	UMB Financial Services	01/09/2025	1,179,556	(1,444,012)				2,623,567	2,623,567			0.000	0.000	MON	160,775	
Shimao Group Holdings Ltd Senior Secured		D	08/11/2021	AADE FABN Modco Apollo	07/03/2022	474,443	788,723		788,723		11,000,000	474,443			4.750	0.000	JJ		
AbbVie Inc Senior Unsecured			08/09/2024	AADE BLIC Modco AAM	05/14/2025	2,983,092		17,991			3,000,000	2,965,101	14,100		3.600	4.749	MN		
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						135,589,418	(655,289)	918,963	788,723		147,350,425	136,114,467	1,442,673		XXX	XXX	XXX	1,518,317	936,657
VINTAGE IX B LP AA			07/26/2024	PRIVATE	03/25/2025	98,065,819		(179,181)			98,000,000	98,245,000	111,796		6.845	7.122	MON	3,513,405	
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						98,065,819		(179,181)			98,000,000	98,245,000	111,796		XXX	XXX	XXX	3,513,405	
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						233,655,237	(655,289)	739,782	788,723		245,350,425	234,359,467	1,554,469		XXX	XXX	XXX	5,031,722	936,657
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
Atlas Securitized Products Fun 2 - CRE Initial			11/05/2024	Various	02/08/2025	397,494,932		1,350,650			354,277,051	352,374,844	850,495		7.202	8.202	MON	19,557,670	
ATLAS SECURITIZED PRODUCTS FUN Repo SPI 3 (JPM)			11/13/2024	NON-BROKER TRADE	06/27/2025	326,176,251					326,176,251	326,176,251	321,964		7.107	7.931	MON	10,883,532	
1419999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						723,671,183		1,350,650			680,453,303	678,551,095	1,172,459		XXX	XXX	XXX	30,441,202	
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						723,671,183		1,350,650			680,453,303	678,551,095	1,172,459		XXX	XXX	XXX	30,441,202	
RTX Corp RTX TL A UNSEC USD			05/07/2024	Morgan Stanley	05/07/2025	60,085,192		79,333			60,156,250	60,005,859	218,183		5.677	6.071	MJSD	962,387	(161,991)
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						60,085,192		79,333			60,156,250	60,005,859	218,183		XXX	XXX	XXX	962,387	(161,991)
1909999999. Subtotal - Unaffiliated Bank Loans						60,085,192		79,333			60,156,250	60,005,859	218,183		XXX	XXX	XXX	962,387	(161,991)
2419999999. Total - Issuer Obligations						859,260,601	(655,289)	2,269,613	788,723		827,803,728	814,665,562	2,615,132		XXX	XXX	XXX	31,959,519	936,657
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities						98,065,819		(179,181)			98,000,000	98,245,000	111,796		XXX	XXX	XXX	3,513,405	
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans						60,085,192		79,333			60,156,250	60,005,859	218,183		XXX	XXX	XXX	962,387	(161,991)
2509999999. Total Bonds						1,017,411,612	(655,289)	2,169,765	788,723		985,959,978	972,916,421	2,945,111		XXX	XXX	XXX	36,435,311	774,666

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						1,017,411,612	(655,289)	2,169,765	788,723		XXX	972,916,421	2,945,111		XXX	XXX	XXX	36,435,311	774,666

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:							
1A	1A ...$ 12,636,453	1B ..$ 98,065,819	1C ..$	1D ..$ 725,262,253	1E ..$ 28,919,069	1F ..$ 46,254,690	1G ..$ 19,504,405	
1B	2A ...$ 12,255,826	2B ..$ 60,085,192	2C ..$ 12,773,906					
1C	3A ...$	3B ..$	3C ..$					
1D	4A ...$	4B ..$	4C ..$					
1E	5A ...$	5B ..$	5C ..$					
1F	6 .....$ 1,653,999							

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Purchased Call/S&P 500 INDEX/SPX815C$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2024	01/03/2025	1	1,862,000	4704.81		23,089		127		37,209			(22,962)		844		0001
Purchased Call/S&P 500 INDEX/SPX815C$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2024	01/03/2025	1	1,205,000	4697.24		14,942		83		24,080			(14,859)		546		0001
Purchased Call/S&P 500 INDEX/SPX815C$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2024	01/06/2025	1	1,769,000	4697.24		21,936		302		35,346			(21,633)		1,134		0001
Purchased Call/S&P 500 INDEX/SPX815C$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/05/2024	01/06/2025	1	1,465,000	4697.24		33,256		458		58,544			(32,797)		939		0001
Purchased Call/S&P 500 INDEX/SPX815D$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2024	01/13/2025	1	1,405,000	4783.83		31,613		1,048		56,099			(30,565)		1,326		0001
Purchased Call/S&P 500 INDEX/SPX815D$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2024	01/14/2025	1	1,089,000	4783.83		24,503		878		43,476			(23,625)		1,066		0001
Purchased Call/S&P 500 INDEX/SPX815D$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	1	1,418,000	4839.81		17,725		788		28,285			(16,937)		1,530		0001
Purchased Call/S&P 500 INDEX/SPX815D$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	1	1,397,000	4839.81		16,764		745		26,473			(16,019)		1,507		0001
Purchased Call/S&P 500 INDEX/SPX815D$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2024	01/21/2025	1	2,027,000	4839.81		45,810		2,517		80,856			(43,293)		2,431		0001
Purchased Call/S&P 500 INDEX/SPX815E$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2024	01/28/2025	1	2,287,000	4890.97		51,229		3,800		91,150			(47,429)		3,167		0001
Purchased Call/S&P 500 INDEX/SPX815F$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	1	1,124,000	4906.19		13,825		1,149		22,386			(12,676)		1,638		0001
Purchased Call/S&P 500 INDEX/SPX815F$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	1	1,701,000	4958.61		20,922		1,744		33,877			(19,179)		2,479		0001
Purchased Call/S&P 500 INDEX/SPX815F$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2024	02/04/2025	1	2,286,000	4958.61		50,749		4,740		91,035			(46,009)		3,539		0001
Purchased Call/S&P 500 INDEX/SPX815G$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/11/2025	1	1,224,000	5026.61		14,933		1,682		24,351			(13,251)		2,076		0001
Purchased Call/S&P 500 INDEX/SPX815G$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/11/2025	1	1,628,000	5026.61		35,979		4,053		64,777			(31,926)		2,761		0001
Purchased Call/S&P 500 INDEX/SPX815G$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/18/2025	1	1,363,000	5005.57		29,441		3,893		52,155			(25,548)		2,497		0001
Purchased Call/S&P 500 INDEX/SPX815I$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	1,765,000	5123.69		21,357		3,856		35,002			(17,500)		3,753		0001
Purchased Call/S&P 500 INDEX/SPX815I$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/10/2025	1	1,042,000	5123.69		22,924		4,294		41,310			(18,630)		2,265		0001
Purchased Call/S&P 500 INDEX/SPX815I$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2024	03/21/2025	1	1,389,000	5234.18		17,224		3,780		28,131			(13,444)		3,251		0001
Purchased Call/S&P 500 INDEX/SPX815I$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2024	03/24/2025	1	1,406,000	5234.18		30,510		6,892		54,027			(23,618)		3,352		0001
Purchased Call/S&P 500 INDEX/SPX815I$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2024	03/28/2025	1	1,592,000	5254.35		19,263		4,589		31,365			(14,674)		3,886		0001
Purchased Call/S&P 500 INDEX/SPX815I$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2024	03/31/2025	1	1,202,000	5254.35		26,564		6,495		47,137			(20,069)		2,984		0001
Purchased Call/S&P 500 INDEX/SPX921HSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	1	1,293,000	4783.45		16,033		396		25,816			(15,637)		1,070		0001
Purchased Call/S&P 500 INDEX/SPX921HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2024	01/10/2025	1	1,636,000	4783.83		20,286		509		32,665			(19,778)		1,354		0001
Purchased Call/S&P 500 INDEX/SPX921HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2024	01/14/2025	1	1,726,000	4783.83		25,200		902		41,344			(24,297)		1,690		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921IS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/18/2024	01/17/2025	1	1,477,000	4780.94		18,463		818		29,462			(17,644)		1,594		0001
Purchased Call/S&P 500 INDEX/SPX921JSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/07/2024	02/06/2025	1	1,638,107	4949		21,088		2,091		31,949			(18,997)		2,608		0001
Purchased Call/S&P 500 INDEX/SPX921JSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/08/2024	02/07/2025	1	1,384,000	4997.91		16,885		1,731		27,540			(15,154)		2,233		0001
Purchased Call/S&P 500 INDEX/SPX921JSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	1	1,100,000	5026.61		13,420		1,379		21,889			(12,041)		1,775		0001
Purchased Call/S&P 500 INDEX/SPX921KS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	1	1,977,000	5005.57		24,317		2,980		39,114			(21,337)		3,471		0001
Purchased Call/S&P 500 INDEX/SPX921KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2025	1	1,269,000	5005.57		13,832		1,829		21,966			(12,003)		2,325		0001
Purchased Call/S&P 500 INDEX/SPX921LS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/21/2025	1	1,757,000	5088.8		21,435		3,037		34,900			(18,399)		3,316		0001
Purchased Call/S&P 500 INDEX/SPX921LS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	1	1,504,000	5088.8		33,238		5,022		59,727			(28,216)		2,946		0001
Purchased Call/S&P 500 INDEX/SPX921LST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2025	1	1,436,165	5075		16,943		2,661		27,805			(14,283)		2,862		0001
Purchased Call/S&P 500 INDEX/SPX921LSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/01/2024	03/03/2025	1	1,547,000	5137.08		34,189		5,745		61,356			(28,443)		3,188		0001
Purchased Call/S&P 500 INDEX/SPX921MSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2025	1	1,130,000	5130.95		13,786		2,355		22,414			(11,431)		2,347		0001
Purchased Call/S&P 500 INDEX/SPX921MSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/05/2024	03/05/2025	1	1,102,000	5078.65		13,444		2,333		21,859			(11,111)		2,307		0001
Purchased Call/S&P 500 INDEX/SPX921NS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/14/2024	03/14/2025	1	1,744,000	5150.48		21,277		4,244		34,542			(17,033)		3,900		0001
Purchased Call/S&P 500 INDEX/SPX921NS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2024	03/17/2025	1	1,366,000	5117.09		29,642		6,124		52,742			(23,518)		3,117		0001
Purchased Call/S&P 500 INDEX/SPX921NSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/20/2024	03/12/2025	1	1,297,963	5171		16,835		3,319		25,861			(13,515)		2,862		0001
Purchased Call/S&P 500 INDEX/SPX921NSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/20/2024	03/19/2025	1	1,106,004	5168		14,781		3,144		22,661			(11,637)		2,556		0001
Purchased Call/S&P 500 INDEX/SPX921NSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	1	1,418,000	5241.53		17,158		3,755		28,030			(13,403)		3,319		0001
Purchased Call/S&P 500 INDEX/SPXC17PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	1	1,572,000	4780.24		19,493		487		31,385			(19,005)		1,301		0001
Purchased Call/S&P 500 INDEX/SPXC17USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/25/2025	1	1,047,736	5213		23,185		5,331		41,221			(17,855)		2,513		0001
Purchased Call/S&P 500 INDEX/SPXH000S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/24/2024	01/23/2025	1	1,170,912	4859		14,118		856		21,619			(13,262)		1,470		0001
Purchased Call/S&P 500 INDEX/SPXH004SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/21/2025	1	1,570,000	5087.03		19,154		2,706		31,190			(16,448)		2,963		0001
Purchased Call/S&P 500 INDEX/SPXH006S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/29/2024	02/28/2025	1	1,105,000	5096.27		13,481		2,166		21,934			(11,315)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXH006S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/01/2024	03/03/2025	1	2,064,000	5137.08		25,181		4,231		40,966			(20,949)		4,253		0001
Purchased Call/S&P 500 INDEX/SPXH007SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	03/07/2025	1	1,726,000	5157.36		20,885		3,760		34,230			(17,124)		3,670		0001
Purchased Call/S&P 500 INDEX/SPXK13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	1	1,183,000	5022.62		15,616		386		59,050			(15,230)		979		0001
Purchased Call/S&P 500 INDEX/SPXK13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	1	1,020,000	4976.17		14,280		628		50,866			(13,652)		1,101		0001
Purchased Call/S&P 500 INDEX/SPXK13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	1	2,068,000	4894.16		25,643		1,634		41,221			(24,009)		2,651		0001
Purchased Call/S&P 500 INDEX/SPXK13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	1	2,186,000	5138.87		27,762		1,769		108,923			(25,993)		2,803		0001
Purchased Call/S&P 500 INDEX/SPXK13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	1	1,324,000	4890.97		16,418		1,049		26,391			(15,369)		1,698		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	1	1,124,000	4890.97		13,938		998		22,402			(12,939)		1,529		0001
Purchased Call/S&P 500 INDEX/SPXK13ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	1	1,611,000	5206.54		20,943		1,904		80,076			(19,039)		2,458		0001
Purchased Call/S&P 500 INDEX/SPXK13MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	1	1,775,025	5014		22,051		2,703		35,187			(19,348)		3,116		0001
Purchased Call/S&P 500 INDEX/SPXK13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/03/2025	1	1,439,000	5393.93		19,570		3,289		57,455			(16,282)		2,965		0001
Purchased Call/S&P 500 INDEX/SPXK13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	1	1,300,000	5379.87		18,590		3,482		60,151			(15,108)		2,826		0001
Purchased Call/S&P 500 INDEX/SPXK13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	1	1,815,000	5117.09		21,962		4,392		35,917			(17,569)		4,058		0001
Purchased Call/S&P 500 INDEX/SPXK13TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	1	1,251,000	5372.94		18,390		3,800		59,373			(14,590)		2,854		0001
Purchased Call/S&P 500 INDEX/SPXK13USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	1,109,000	5479.1		15,415		3,525		41,851			(11,890)		2,660		0001
Purchased Call/S&P 500 INDEX/SPXK13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	1	2,031,000	5254.35		24,575		5,854		40,016			(18,721)		4,958		0001
Purchased Call/S&P 500 INDEX/SPX921SS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2025	1	1,531,000	4967.23		18,525		5,470		30,201			(13,055)		4,145		0001
Purchased Call/S&P 500 INDEX/SPXL130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2025	1	1,926,420	5207		22,182		6,005		38,231			(16,177)		5,016		0001
Purchased Call/S&P 500 INDEX/SPX921RST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	1,636,000	5011.12		19,632		5,781		32,267			(13,851)		4,429		0001
Purchased Call/S&P 500 INDEX/SPX921WS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/28/2024	05/28/2025	1	1,346,000	5306.04		30,689		12,428		51,687			(18,261)		4,285		0001
Purchased Call/S&P 500 INDEX/SPX815JSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2024	04/11/2025	1	1,218,000	5199.06		14,860		4,116		24,006			(10,743)		3,204		0001
Purchased Call/S&P 500 INDEX/SPXH00N8N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	05/31/2024	05/29/2025	1	1,140,219	5254		12,252		5,051		19,871			(7,201)		3,643		0001
Purchased Call/S&P 500 INDEX/SPX815LSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	2,014,000	5099.96		24,369		7,717		39,637			(16,652)		5,652		0001
Purchased Call/S&P 500 INDEX/SPX921YSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/20/2025	1	2,969,000	5464.62		37,409		17,666		54,980			(19,744)		10,161		0001
Purchased Call/S&P 500 INDEX/SPX921RS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	1,051,000	5061.82		23,437		6,715		41,459			(16,722)		2,819		0001
Purchased Call/S&P 500 INDEX/SPX921VS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/15/2024	05/14/2025	1	1,738,005	5235		22,437		8,243		32,796			(14,193)		5,265		0001
Purchased Call/S&P 500 INDEX/SPX921VSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/16/2024	05/16/2025	1	1,535,000	5297.1		18,881		7,061		29,913			(11,820)		4,685		0001
Purchased Call/S&P 500 INDEX/SPX9210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2025	1	1,455,000	5123.41		32,592		9,248		57,362			(23,344)		3,883		0001
Purchased Call/S&P 500 INDEX/SPXC17USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/03/2024	04/02/2025	1	1,194,290	5215		14,732		3,703		23,725			(11,028)		2,998		0001
Purchased Call/S&P 500 INDEX/SPX815LSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/28/2025	1	1,276,000	5099.96		28,200		9,089		50,124			(19,110)		3,628		0001
Purchased Call/S&P 500 INDEX/SPX921TSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2025	1	1,410,000	5127.79		30,879		10,548		55,280			(20,331)		4,126		0001
Purchased Call/S&P 500 INDEX/SPX921PSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	1	1,469,502	5230		32,006		7,979		57,773			(24,027)		3,669		0001
Purchased Call/S&P 500 INDEX/SPX921ZSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	06/27/2025	1	1,101,000	5460.48		13,873		6,821		20,283			(7,052)		3,844		0001
Purchased Call/S&P 500 INDEX/SPX921USO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	2,660,000	5222.68		32,452		11,538		52,066			(20,914)		7,907		0001
Purchased Call/S&P 500 INDEX/SPX921PSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/07/2025	1	1,272,000	5204.34		28,238		7,468		50,035			(20,770)		3,279		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921PSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2024	04/04/2025	1	1,259,000	5147.21		15,234		3,925		24,850			(11,309)		3,195		0001
Purchased Call/S&P 500 INDEX/SPX921VS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/13/2025	1	1,119,561	5232		27,499		10,055		43,618			(17,444)		3,379		0001
Purchased Call/S&P 500 INDEX/SPX921XSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	2,604,000	5431.6		32,810		14,856		48,964			(17,955)		8,727		0001
Purchased Call/S&P 500 INDEX/SPX921XSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2024	06/11/2025	1	1,278,000	5375.32		29,011		12,867		47,967			(16,144)		4,257		0001
Purchased Call/S&P 500 INDEX/SPX815JSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/10/2024	04/08/2025	1	1,343,134	5206		27,062		7,271		52,783			(19,790)		3,480		0001
Purchased Call/S&P 500 INDEX/SPXH00FSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	04/17/2024	04/17/2025	1	1,204,000	5273.32		19,384		5,660		58,466			(13,724)		3,259		0001
Purchased Call/S&P 500 INDEX/SPX921PSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	1,984,000	5204.34		24,205		6,253		39,124			(17,952)		5,034		0001
Purchased Call/S&P 500 INDEX/SPX921SS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2025	1	2,211,000	4967.23		27,416		8,095		44,704			(19,321)		5,986		0001
Purchased Call/S&P 500 INDEX/SPX921TSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/02/2025	1	2,887,000	5127.79		34,933		11,741		56,703			(23,191)		8,345		0001
Purchased Call/S&P 500 INDEX/SPX921VSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/20/2025	1	1,269,395	5311		29,101		11,205		49,075			(17,896)		3,931		0001
Purchased Call/S&P 500 INDEX/SPXL139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	1,908,000	5303.27		23,278		8,729		37,042			(14,549)		5,823		0001
Purchased Call/S&P 500 INDEX/SPX921SSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	1,694,000	5048.42		21,006		6,633		34,199			(14,372)		4,754		0001
Purchased Call/S&P 500 INDEX/SPX921YSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	2,304,000	5487.03		29,030		13,473		42,069			(15,558)		7,839		0001
Purchased Call/S&P 500 INDEX/SPXC17WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2025	1	1,660,000	5303.27		37,018		14,073		64,054			(22,945)		5,122		0001
Purchased Call/S&P 500 INDEX/SPX921RSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	1,899,000	5051.41		22,978		6,647		37,468			(16,331)		5,117		0001
Purchased Call/S&P 500 INDEX/SPXL133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	06/14/2024	06/12/2025	1	1,188,282	5426		14,881		6,715		22,205			(8,166)		3,970		0001
Purchased Call/S&P 500 INDEX/SPXL13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	06/06/2024	06/03/2025	1	1,305,896	5287		17,483		7,472		24,957			(10,011)		4,241		0001
Purchased Call/S&P 500 INDEX/SPX921WSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2024	05/30/2025	1	1,640,000	5277.51		20,664		8,553		31,786			(12,111)		5,257		0001
Purchased Call/S&P 500 INDEX/SPXC17XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	1	1,319,000	5569.96		17,411		6,887		51,341			(10,524)		4,128		0001
Purchased Call/S&P 500 INDEX/SPXL139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	1,797,000	5303.27		21,923		8,335		34,850			(13,589)		5,545		0001
Purchased Call/S&P 500 INDEX/SPXL13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	1,487,000	5304.72		17,844		7,058		27,345			(10,786)		4,654		0001
Purchased Call/S&P 500 INDEX/SPXC17VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2025	1	1,075,000	5018.39		12,900		4,264		21,118			(8,636)		3,095		0001
Purchased Call/S&P 500 INDEX/SPX921QSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	2,343,000	5123.41		28,585		7,940		46,222			(20,644)		6,162		0001
Purchased Call/S&P 500 INDEX/SPX921ZSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	1	1,623,000	5469.3		20,450		9,859		29,907			(10,591)		5,635		0001
Purchased Call/S&P 500 INDEX/SPX921ZSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2024	06/26/2025	1	1,073,000	5477.9		13,520		6,555		19,749			(6,965)		3,736		0001
Purchased Call/S&P 500 INDEX/SPX921USP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2025	1	1,418,000	5222.68		31,338		11,309		55,332			(20,029)		4,264		0001
Purchased Call/S&P 500 INDEX/SPX921ZSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2024	06/27/2025	1	2,242,000	5460.48		28,249		13,889		41,332			(14,360)		7,828		0001
Purchased Call/S&P 500 INDEX/SPX921WSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	1,066,000	5352.96		13,218		5,712		20,348			(7,506)		3,496		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2024	04/10/2025	1	1,069,000	5418.67		16,356		4,461		48,638			(11,895)		2,798		0001
Purchased Call/S&P 500 INDEX/SPXC17YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2024	06/11/2025	1	1,271,000	5375.32		15,888		7,047		24,237			(8,841)		4,234		0001
Purchased Call/S&P 500 INDEX/SPX921SS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/21/2025	1	1,483,000	4967.23		33,071		10,021		58,480			(23,049)		4,089		0001
Purchased Call/S&P 500 INDEX/SPXC17XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1	1,047,000	5304.72		23,976		9,484		40,318			(14,493)		3,277		0001
Purchased Call/S&P 500 INDEX/SPX921USQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	1,889,000	5483.81		26,068		9,269		81,103			(16,800)		5,615		0001
Purchased Call/S&P 500 INDEX/SPX921WSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2024	06/02/2025	1	1,030,000	5277.51		12,978		5,434		19,930			(7,544)		3,334		0001
Purchased Call/S&P 500 INDEX/SPX921SSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/23/2025	1	1,362,000	5070.55		16,480		5,085		26,839			(11,395)		3,789		0001
Purchased Call/S&P 500 INDEX/SPX921SSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	1,519,000	5300.84		22,937		7,243		73,680			(15,694)		4,263		0001
Purchased Call/S&P 500 INDEX/SPX921SSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,022,000	5010.6		22,382		6,844		40,285			(15,538)		2,831		0001
Purchased Call/S&P 500 INDEX/SPX921USN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2024	05/06/2025	1	1,430,836	.5184		32,830		11,463		56,129			(21,367)		4,203		0001
Purchased Call/S&P 500 INDEX/SPXL136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	1,671,000	5214.08		20,219		7,169		32,647			(13,050)		4,967		0001
Purchased Call/S&P 500 INDEX/SPX921WSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	2,900,000	5346.99		36,250		15,708		55,465			(20,542)		9,510		0001
Purchased Call/S&P 500 INDEX/SPX921TSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	04/30/2025	1	1,148,137	.5036		18,543		6,147		30,515			(12,397)		3,292		0001
Purchased Call/S&P 500 INDEX/SPX921WS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/23/2024	05/23/2025	1	1,668,000	5267.84		20,850		8,224		32,480			(12,626)		5,220		0001
Purchased Call/S&P 500 INDEX/SPXC17XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1	1,068,000	5304.72		13,457		5,323		20,691			(8,134)		3,342		0001
Purchased Call/S&P 500 INDEX/SPXC17XSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2024	06/03/2025	1	1,485,000	5547.57		20,642		8,700		56,889			(11,941)		4,823		0001
Purchased Call/S&P 500 INDEX/SPXL137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/06/2025	1	1,249,278	.5184		15,154		5,291		23,580			(9,863)		3,670		0001
Purchased Call/S&P 500 INDEX/SPXL13ASI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	1,304,000	5321.41		16,170		6,236		25,230			(9,933)		4,052		0001
Purchased Call/S&P 500 INDEX/SPXL139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	1,456,000	5568.43		19,656		7,371		56,866			(12,285)		4,444		0001
Purchased Call/S&P 500 INDEX/SPXL13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	1,531,000	5742.77		21,587		10,407		38,638			(11,180)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXL139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	1,378,000	5304.72		17,363		6,983		26,637			(10,379)		4,373		0001
Purchased Call/S&P 500 INDEX/SPXL131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	1,702,000	5473.17		21,275		10,019		31,349			(11,256)		5,825		0001
Purchased Call/S&P 500 INDEX/SPXA2123K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2024	08/11/2025	1	1,025,000	5344.16		12,813		7,836		19,043			(4,977)		4,006		0001
Purchased Call/S&P 500 INDEX/SPXD1725S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	1,018,000	5916.31		14,965		10,677		21,680			(4,287)		4,296		0001
Purchased Call/S&P 500 INDEX/SPXA211SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	1,013,000	5346.56		12,460		7,338		18,839			(5,122)		3,869		0001
Purchased Call/S&P 500 INDEX/SPXA211SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	1	1,061,917	.5560		11,055		6,199		18,374			(4,856)		3,969		0001
Purchased Call/S&P 500 INDEX/SPXA215SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/16/2024	09/16/2025	1	1,194,000	5633.09		14,925		10,608		19,114			(4,317)		5,029		0001
Purchased Call/S&P 500 INDEX/SPX921ZSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2024	07/03/2025	1	1,038,000	5537.02		13,183		6,701		17,932			(6,481)		3,685		0001
Purchased Call/S&P 500 INDEX/SPXA214SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	1	1,274,000	5408.42		15,798		10,880		22,898			(4,918)		5,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA217$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/25/2025	1	1,048,012	.5727		24,670		18,297		28,841			(6,373)		4,490		0001
Purchased Call/S&P 500 INDEX/SPXA212$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	08/08/2025	1	1,380,000	5344.16		17,250		10,494		25,589			(6,756)		5,357		0001
Purchased Call/S&P 500 INDEX/SPXA212$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	08/06/2025	1	1,487,854	.5221		17,969		10,892		24,054			(7,077)		5,749		0001
Purchased Call/S&P 500 INDEX/SPXA212$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/06/2024	08/06/2025	1	1,000,000	5240.03		23,200		13,869		37,462			(9,331)		3,864		0001
Purchased Call/S&P 500 INDEX/SPXA210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2024	07/16/2025	1	1,368,350	.5654		15,304		8,286		21,309			(7,018)		5,026		0001
Purchased Call/S&P 500 INDEX/SPXA215$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2024	09/10/2025	1	1,245,003	.5485		30,275		21,075		42,268			(9,200)		5,183		0001
Purchased Call/S&P 500 INDEX/SPXA211$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	1,987,000	5346.56		24,440		14,393		36,828			(10,048)		7,589		0001
Purchased Call/S&P 500 INDEX/SPXA213$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	1,055,000	5608.25		11,394		7,219		14,830			(4,175)		4,196		0001
Purchased Call/S&P 500 INDEX/SPXA214$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	1,163,148	.5592		13,630		9,112		17,721			(4,518)		4,726		0001
Purchased Call/S&P 500 INDEX/SPXA215$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2024	09/09/2025	1	1,485,491	.5482		19,474		13,540		25,884			(5,934)		6,172		0001
Purchased Call/S&P 500 INDEX/SPXA213$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2024	08/15/2025	1	1,153,000	5554.25		14,413		9,048		19,734			(5,365)		4,546		0001
Purchased Call/S&P 500 INDEX/SPXB15P$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	1,136,944	.5492		27,283		13,831		38,928			(13,451)		4,025		0001
Purchased Call/S&P 500 INDEX/SPXA213$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	08/19/2025	1	1,389,941	.5605		32,433		20,664		43,425			(11,769)		5,529		0001
Purchased Call/S&P 500 INDEX/SPXA211$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/25/2024	07/25/2025	1	1,149,000	5669.18		17,924		10,179		40,362			(7,746)		4,316		0001
Purchased Call/S&P 500 INDEX/SPXA217$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	1,124,614	.5738		13,940		10,377		16,063			(3,562)		4,827		0001
Purchased Call/S&P 500 INDEX/SPX9212$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/05/2024	07/07/2025	1	1,634,000	5567.19		20,588		10,606		27,395			(9,982)		5,863		0001
Purchased Call/S&P 500 INDEX/SPXA215$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2024	09/12/2025	1	1,237,835	.5576		16,386		11,593		20,776			(4,793)		5,173		0001
Purchased Call/S&P 500 INDEX/SPXA214$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	1,746,000	5648.4		22,174		14,824		27,792			(7,350)		7,094		0001
Purchased Call/S&P 500 INDEX/SPXA212$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	08/08/2025	1	1,334,000	5611.37		22,678		13,796		50,519			(8,882)		5,178		0001
Purchased Call/S&P 500 INDEX/SPXA214$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2025	1	1,170,881	.5523		14,174		9,686		19,765			(4,489)		4,816		0001
Purchased Call/S&P 500 INDEX/SPXD173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	1,065,000	5738.17		13,526		10,069		15,718			(3,457)		4,571		0001
Purchased Call/S&P 500 INDEX/SPXI004$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,140,000	5634.61		26,536		17,175		35,192			(9,361)		8,567		0001
Purchased Call/S&P 500 INDEX/SPXA210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2024	07/09/2025	1	1,238,309	.5603		14,984		7,888		20,318			(7,095)		4,467		0001
Purchased Call/S&P 500 INDEX/SPXA216$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	3,432,000	5702.55		42,900		31,103		51,535			(11,798)		14,539		0001
Purchased Call/S&P 500 INDEX/SPXA210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	1,879,000	.5505		23,488		12,918		33,551			(10,569)		6,937		0001
Purchased Call/S&P 500 INDEX/SPX9212$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/03/2024	07/02/2025	1	1,972,072	.5493		24,326		12,332		33,207			(11,994)		6,982		0001
Purchased Call/S&P 500 INDEX/SPX9212$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/05/2024	07/03/2025	1	1,620,000	5567.19		20,412		10,405		27,308			(10,007)		5,751		0001
Purchased Call/S&P 500 INDEX/SPXI008$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2024	09/16/2025	1	1,104,225	.5634		26,172		18,705		34,305			(7,467)		4,651		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	2,222,000	5459.1		27,331		15,563		40,445			(11,767)		8,346		0001
Purchased Call/S&P 500 INDEX/SPXA214S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	08/27/2025	1	1,489,874	5622		17,016		11,187		22,736			(5,829)		6,028		0001
Purchased Call/S&P 500 INDEX/SPXA213S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/16/2024	08/15/2025	1	1,700,000	5554.25		21,420		13,447		29,040			(7,973)		6,703		0001
Purchased Call/S&P 500 INDEX/SPXA210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	1,252,287	5566		14,058		7,732		20,949			(6,326)		4,623		0001
Purchased Call/S&P 500 INDEX/SPXA215$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2025	1	1,054,000	5626.02		12,753		9,029		16,922			(3,724)		4,431		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/17/2024	07/17/2025	1	1,239,000	5867.68		17,718		9,615		19,794			(8,102)		4,563		0001
Purchased Call/S&P 500 INDEX/SPXA215$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2024	09/10/2025	1	1,038,000	5770.3		16,608		11,530		32,050			(5,078)		4,321		0001
Purchased Call/S&P 500 INDEX/SPXD173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	1,335,000	5738.17		16,955		12,622		19,729			(4,333)		5,730		0001
Purchased Call/S&P 500 INDEX/SPXA215$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/12/2025	1	1,803,000	5626.02		21,816		15,393		29,178			(6,424)		7,535		0001
Purchased Call/S&P 500 INDEX/SPXA210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/11/2024	07/09/2025	1	1,051,696	5594		23,656		12,454		32,712			(11,202)		3,794		0001
Purchased Call/S&P 500 INDEX/SPXI1004$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/23/2024	08/25/2025	1	1,950,000	5916.34		27,690		18,002		37,477			(9,688)		7,857		0001
Purchased Call/S&P 500 INDEX/SPXD173$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	1,401,000	5738.17		17,793		13,283		20,766			(4,509)		6,047		0001
Purchased Call/S&P 500 INDEX/SPXD171$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2024	09/03/2025	1	1,101,000	5805.38		17,066		11,518		29,519			(5,547)		4,519		0001
Purchased Call/S&P 500 INDEX/SPXA214S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	1,309,000	5648.4		16,624		11,174		20,582			(5,450)		5,362		0001
Purchased Call/S&P 500 INDEX/SPXA214SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	1,087,000	5408.42		13,479		9,248		19,513			(4,231)		4,480		0001
Purchased Call/S&P 500 INDEX/SPXA213SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2025	1	1,178,248	5611		13,698		8,828		18,503			(4,871)		4,707		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	1,582,000	5831.96		22,148		13,904		38,481			(8,244)		6,238		0001
Purchased Call/S&P 500 INDEX/SPXI1004$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/23/2024	08/25/2025	1	1,038,000	5634.61		23,770		15,454		32,483			(8,316)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXA211SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	1,720,000	5613.89		29,240		17,219		63,209			(12,021)		6,570		0001
Purchased Call/S&P 500 INDEX/SPXL13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/24/2025	1	1,283,438	5415		16,709		9,521		23,377			(7,187)		4,809		0001
Purchased Call/S&P 500 INDEX/SPXL130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/03/2025	1	1,002,163	5814		17,407		8,948		14,653			(8,459)		3,558		0001
Purchased Call/S&P 500 INDEX/SPXL13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,379,000	5615.35		29,738		15,777		39,910			(13,960)		8,627		0001
Purchased Call/S&P 500 INDEX/SPXM137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	2,086,000	6008.37		28,578		21,020		32,838			(7,558)		8,937		0001
Purchased Call/S&P 500 INDEX/SPX815XSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	1,498,479	6067		18,451		17,682		13,225			(769)		7,295		0001
Purchased Call/S&P 500 INDEX/SPXA219S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	518,542	5815		8,293		6,575		8,421			(1,718)		2,303		0001
Purchased Call/S&P 500 INDEX/SPXI100JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	12/02/2024	11/28/2025	1	243,332	6032		6,160		5,679		4,279			(480)		1,160		0001
Purchased Call/S&P 500 INDEX/SPX815WSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2024	10/28/2025	1	1,226,960	5828		28,928		24,040		29,474			(4,888)		5,571		0001
Purchased Call/S&P 500 INDEX/SPX815YS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	656,639	6051		14,152		13,604		9,523			(547)		3,210		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA219S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	215,545	.5815		6,637		5,262		6,568			(1,375)		957		0001
Purchased Call/S&P 500 INDEX/SPXA218SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,082,000	5859.85		25,102		19,778		24,448			(5,325)		4,797		0001
Purchased Call/S&P 500 INDEX/SPXA21GSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,786,000	5970.84		22,682		22,619		19,395			(63)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXD179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	1,285,000	6352.37		16,962		15,700		6,678			(1,262)		6,174		0001
Purchased Call/S&P 500 INDEX/SPX815VS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	1,362,000	5709.54		31,735		23,954		37,171			(7,781)		5,911		0001
Purchased Call/S&P 500 INDEX/SPXA217ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2024	10/03/2025	1	1,489,000	5984.94		23,377		17,808		25,501			(5,569)		6,474		0001
Purchased Call/S&P 500 INDEX/SPXI001SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/25/2025	1	1,440,723	.6003		33,240		30,455		26,166			(2,785)		6,839		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,579,000	5969.34		20,053		18,048		16,694			(2,005)		7,450		0001
Purchased Call/S&P 500 INDEX/SPXA217SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,055,000	5708.75		24,687		18,566		29,114			(6,121)		4,570		0001
Purchased Call/S&P 500 INDEX/SPXA217SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/01/2024	09/30/2025	1	1,455,244	.5752		32,586		24,485		38,380			(8,102)		6,293		0001
Purchased Call/S&P 500 INDEX/SPXA21BSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/15/2024	11/14/2025	1	2,672,000	5870.62		33,934		29,881		33,074			(4,053)		12,470		0001
Purchased Call/S&P 500 INDEX/SPXM139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	1,174,000	5751.07		15,027		11,508		17,339			(3,519)		5,132		0001
Purchased Call/S&P 500 INDEX/SPXC053SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/25/2024	11/25/2025	1	1,219,000	6286.74		16,457		14,870		8,073			(1,587)		5,787		0001
Purchased Call/S&P 500 INDEX/SPXA218SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2024	10/10/2025	1	2,853,000	5815.03		36,233		28,462		38,138			(7,771)		12,561		0001
Purchased Call/S&P 500 INDEX/SPX815YS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/17/2024	12/17/2025	1	1,165,000	6050.61		27,378		26,397		19,071			(980)		5,712		0001
Purchased Call/S&P 500 INDEX/SPXA21BSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/19/2025	1	1,606,790	.5907		19,513		17,357		18,452			(2,156)		7,558		0001
Purchased Call/S&P 500 INDEX/SPXM13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	1,249,000	5930.85		15,987		15,632		14,764			(355)		6,141		0001
Purchased Call/S&P 500 INDEX/SPXD175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/24/2025	1	1,216,000	6098.53		17,632		14,497		16,041			(3,135)		5,484		0001
Purchased Call/S&P 500 INDEX/SPXA218SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,252,000	5751.13		16,026		12,361		18,084			(3,664)		5,493		0001
Purchased Call/S&P 500 INDEX/SPXM13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,022,000	6295.32		13,490		11,664		5,252			(1,826)		4,740		0001
Purchased Call/S&P 500 INDEX/SPXI00UJ4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	1	1,280,000	6032.38		16,256		14,957		12,180			(1,299)		6,131		0001
Purchased Call/S&P 500 INDEX/SPXM13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/17/2025	1	1,150,378	.6357		10,944		10,670		6,667			(274)		5,640		0001
Purchased Call/S&P 500 INDEX/SPXM13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	2,068,000	5728.8		26,057		21,931		30,571			(4,126)		9,436		0001
Purchased Call/S&P 500 INDEX/SPXA21BSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,049,000	5969.34		13,322		11,990		11,005			(1,332)		4,949		0001
Purchased Call/S&P 500 INDEX/SPXA21BSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	1,180,955	5916.98		27,162		24,094		24,011			(3,068)		5,555		0001
Purchased Call/S&P 500 INDEX/SPXA219ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	2,718,000	5808.12		34,790		28,605		36,658			(6,185)		12,259		0001
Purchased Call/S&P 500 INDEX/SPXM13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	1,035,588	.5785		12,641		9,930		13,851			(2,711)		4,559		0001
Purchased Call/S&P 500 INDEX/SPXM13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/02/2025	1	1,415,247	.6048		18,041		16,742		12,854			(1,299)		6,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21BS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/13/2024	11/12/2025	1	1,150,110	.5990		14,592		12,697		11,582			(1,895)		5,351		0001
Purchased Call/S&P 500 INDEX/SPXA21BSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/24/2025	1	999,000	5969.34		11,588		10,439		9,712			(1,149)		4,735		0001
Purchased Call/S&P 500 INDEX/SPXA219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2024	10/17/2025	1	2,372,000	5864.67		30,124		24,183		28,731			(5,941)		10,572		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	1,429,000	6069.05		21,864		17,127		19,557			(4,737)		6,291		0001
Purchased Call/S&P 500 INDEX/SPXM13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	1,359,000	6164.15		19,977		17,611		15,525			(2,366)		6,372		0001
Purchased Call/S&P 500 INDEX/SPXA21ASO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/03/2025	1	1,224,338	.5721		30,277		25,664		33,571			(4,613)		5,614		0001
Purchased Call/S&P 500 INDEX/SPXA21BSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,134,819	.5941		14,934		13,441		12,506			(1,493)		5,354		0001
Purchased Call/S&P 500 INDEX/SPXM13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	2,787,000	5995.54		35,116		30,323		28,768			(4,793)		12,863		0001
Purchased Call/S&P 500 INDEX/SPXI00DS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	10/23/2024	10/21/2025	1	1,353,317	.5859		28,693		23,288		31,227			(5,405)		6,073		0001
Purchased Call/S&P 500 INDEX/SPXA217SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2024	10/06/2025	1	1,090,000	5751.07		25,724		19,700		29,216			(6,024)		4,765		0001
Purchased Call/S&P 500 INDEX/SPXM13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,265,000	6051.09		16,066		15,402		12,135			(664)		6,185		0001
Purchased Call/S&P 500 INDEX/SPXA21BS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/13/2024	11/12/2025	1	1,024,595	.5992		23,737		20,655		17,926			(3,082)		4,767		0001
Purchased Call/S&P 500 INDEX/SPXM13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,669,000	6051.09		21,196		20,313		15,982			(883)		8,125		0001
Purchased Call/S&P 500 INDEX/SPXA21BSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/17/2025	1	1,205,657	.5881		28,967		25,677		26,881			(3,290)		5,653		0001
Purchased Call/S&P 500 INDEX/SPXM13PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/20/2024	12/18/2025	1	1,256,235	.5870		17,437		17,048		15,910			(389)		6,168		0001
Purchased Call/S&P 500 INDEX/SPXI00KSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	12/06/2024	12/05/2025	1	2,309,000	6090.27		29,555		27,749		19,786			(1,806)		11,126		0001
Purchased Call/S&P 500 INDEX/SPXM13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2025	1	1,024,174	.5852		11,631		9,446		12,773			(2,185)		4,604		0001
Purchased Call/S&P 500 INDEX/SPXD1745K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	1,716,000	6133.54		24,882		19,919		17,138			(4,963)		7,648		0001
Purchased Call/S&P 500 INDEX/SPXM13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	1,346,746	.5830		16,526		13,741		17,530			(2,785)		6,125		0001
Purchased Call/S&P 500 INDEX/SPXM13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,357,000	6015.24		21,034		17,731		25,650			(3,303)		6,223		0001
Purchased Call/S&P 500 INDEX/SPXM130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	1,076,000	6074.08		11,298		10,862		8,084			(436)		5,268		0001
Purchased Call/S&P 500 INDEX/SPXM13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	1,208,019	.6040		15,470		14,658		11,233			(812)		5,864		0001
Purchased Call/S&P 500 INDEX/SPXM139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	1,259,687	.5700		17,791		13,590		20,420			(4,201)		5,477		0001
Purchased Call/S&P 500 INDEX/SPXI00JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	12/03/2024	12/01/2025	1	1,253,465	.6039		29,524		27,316		20,488			(2,208)		6,004		0001
Purchased Call/S&P 500 INDEX/SPXM13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	1,434,000	5930.85		18,355		17,947		16,970			(408)		7,051		0001
Purchased Call/S&P 500 INDEX/SPXM139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	2,010,000	5751.07		25,728		19,653		29,331			(6,075)		8,739		0001
Purchased Call/S&P 500 INDEX/SPXM1398S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/03/2024	10/01/2025	1	1,427,260	.5709		15,960		12,137		19,344			(3,823)		6,183		0001
Purchased Call/S&P 500 INDEX/SPXM13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,110,000	5728.8		13,986		11,790		16,402			(2,196)		5,090		0001
Purchased Call/S&P 500 INDEX/SPXM13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,782,000	6032.38		22,810		20,972		17,250			(1,837)		8,498		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21GSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	1,904,000	5970.84		24,181		24,114		20,699			(67)		9,494		0001
Purchased Call/S&P 500 INDEX/SPXA21BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,613,000	5859.85		20,324		16,013		20,205			(4,311)		7,152		0001
Purchased Call/S&P 500 INDEX/SPX821ISB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	1	1,498,261	4071	66,740			2,750		112,695			(33,554)		2,183		0001
Purchased Call/S&P 500 INDEX/SPX821KSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/21/2025	1	1,150,307	3994	54,003			3,804		96,943			(27,300)		2,171		0001
Purchased Call/S&P 500 INDEX/SPX821NSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2023	04/11/2025	1	1,314,622	4108	67,664			9,295		117,324			(34,018)		3,458		0001
Purchased Call/S&P 500 INDEX/SPX821WSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2025	1	1,720,000	4455.59	84,624			21,272		131,738			(42,544)		6,106		0001
Purchased Call/S&P 500 INDEX/SPX821WSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/05/2023	07/01/2025	1	1,314,053	4439	62,444			15,590		98,163			(31,524)		4,640		0001
Purchased Call/S&P 500 INDEX/SPX9213SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,094,000	4370.36	54,044			16,847		85,500			(27,283)		4,314		0001
Purchased Call/S&P 500 INDEX/SPXA05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	02/03/2023	02/03/2025	1	1,594,000	4136.48	73,165			3,321		128,284			(36,834)		2,432		0001
Purchased Call/S&P 500 INDEX/SPXA05HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	02/09/2023	02/07/2025	1	1,173,372	4117	53,805			2,746		95,315			(27,162)		1,893		0001
Purchased Call/S&P 500 INDEX/SPXA05I$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	02/10/2023	02/10/2025	1	1,724,000	4090.46	77,752			4,278		136,847			(39,144)		2,889		0001
Purchased Call/S&P 500 INDEX/SPXA05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	02/24/2023	02/25/2025	1	1,820,000	3970.04	82,992			6,270		146,760			(41,724)		3,564		0001
Purchased Call/S&P 500 INDEX/SPXA05JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	03/02/2023	02/28/2025	1	1,426,942	3964	61,110			4,889		106,405			(30,850)		2,869		0001
Purchased Call/S&P 500 INDEX/SPXA05JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	03/03/2023	03/03/2025	1	1,676,000	4045.64	74,750			6,272		129,968			(37,632)		3,454		0001
Purchased Call/S&P 500 INDEX/SPXA05KSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	03/09/2023	03/07/2025	1	1,916,139	3984	86,609			7,765		155,713			(43,723)		4,074		0001
Purchased Call/S&P 500 INDEX/SPXA05KSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	03/10/2023	03/11/2025	1	1,840,000	3861.59	84,640			8,022		151,617			(42,553)		4,029		0001
Purchased Call/S&P 500 INDEX/SPXA05LS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	03/15/2023	03/11/2025	1	1,115,416	3860	59,259			5,640		108,090			(29,916)		2,442		0001
Purchased Call/S&P 500 INDEX/SPXA05LSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	03/17/2023	03/17/2025	1	2,003,000	3916.64	92,739			9,567		165,794			(46,688)		4,570		0001
Purchased Call/S&P 500 INDEX/SPXA05MS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	03/21/2023	03/19/2025	1	1,268,336	3927	83,076			8,799		148,148			(41,823)		2,932		0001
Purchased Call/S&P 500 INDEX/SPXA05MSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	03/24/2023	03/25/2025	1	1,833,000	3970.99	84,318			9,613		150,471			(42,391)		4,397		0001
Purchased Call/S&P 500 INDEX/SPXA05NS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	03/28/2023	03/21/2025	1	1,616,236	3981	82,483			9,025		148,934			(41,813)		3,783		0001
Purchased Call/S&P 500 INDEX/SPXA05NST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	04/03/2023	04/03/2025	1	2,227,000	4124.51	112,686			14,221		198,272			(56,575)		5,621		0001
Purchased Call/S&P 500 INDEX/SPXA05NSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	04/03/2023	03/28/2025	1	1,219,941	4000	70,687			8,408		119,138			(35,783)		2,978		0001
Purchased Call/S&P 500 INDEX/SPXA05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	04/10/2023	04/04/2025	1	1,771,603	4101	80,430			10,346		139,108			(40,715)		4,495		0001
Purchased Call/S&P 500 INDEX/SPXA05PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	04/10/2023	04/10/2025	1	1,308,000	4109.11	65,792			8,935		114,952			(33,032)		3,423		0001
Purchased Call/S&P 500 INDEX/SPXA05RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	04/25/2023	04/25/2025	1	2,074,000	4071.63	96,856			15,146		167,522			(48,627)		5,821		0001
Purchased Call/S&P 500 INDEX/SPXA05RS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	04/25/2023	04/17/2025	1	1,248,532	4134	65,468			9,625		118,235			(33,233)		3,380		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05R\$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/23/2025	1	1,116,142	4134	57,977			8,932		104,469			(29,188)		3,105		0001
Purchased Call/S&P 500 INDEX/SPXA05S\$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	2,859,000	4090.75	146,953			24,425		253,794			(73,880)		8,265		0001
Purchased Call/S&P 500 INDEX/SPXA05T\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	2,230,000	4137.64	104,587			18,389		179,018			(52,581)		6,629		0001
Purchased Call/S&P 500 INDEX/SPXA05T\$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	1,922,506	4126	106,378			18,781		185,110			(53,703)		5,715		0001
Purchased Call/S&P 500 INDEX/SPXA05T\$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	1,975,416	4159	96,097			17,894		160,737			(48,513)		6,029		0001
Purchased Call/S&P 500 INDEX/SPXA05U\$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,268,828	4133	61,332			11,468		100,432			(31,091)		3,873		0001
Purchased Call/S&P 500 INDEX/SPXA05U\$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2025	1	1,756,585	4192	112,665			21,696		196,881			(56,720)		5,459		0001
Purchased Call/S&P 500 INDEX/SPXA05V\$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2025	1	1,030,157	4205	52,009			10,588		87,101			(26,183)		3,291		0001
Purchased Call/S&P 500 INDEX/SPXA05V\$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/01/2023	05/30/2025	1	1,037,380	4166	51,956			10,678		83,160			(26,229)		3,325		0001
Purchased Call/S&P 500 INDEX/SPXA05X\$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	2,383,000	4298.86	114,146			25,087		185,850			(57,386)		7,913		0001
Purchased Call/S&P 500 INDEX/SPXA05X\$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	2,390,000	4348.33	113,047			27,137		179,321			(56,756)		8,298		0001
Purchased Call/S&P 500 INDEX/SPXA05Y\$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/20/2025	1	1,331,475	4351	68,795			16,198		107,772			(34,874)		4,557		0001
Purchased Call/S&P 500 INDEX/SPXB050\$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/24/2025	1	1,590,871	4558	74,100			20,879		112,957			(37,459)		5,961		0001
Purchased Call/S&P 500 INDEX/SPXB051\$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/03/2023	08/01/2025	1	1,727,000	4501.89	85,487			24,997		131,904			(43,156)		6,596		0001
Purchased Call/S&P 500 INDEX/SPXB051\$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,539,000	4464.05	62,483			19,140		95,840			(31,413)		6,028		0001
Purchased Call/S&P 500 INDEX/SPXB051\$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/08/2025	1	1,287,677	4471	63,337			19,159		98,850			(32,018)		4,999		0001
Purchased Call/S&P 500 INDEX/SPXB055\$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2025	1	1,792,901	4331	76,031			27,885		123,357			(38,224)		7,682		0001
Purchased Call/S&P 500 INDEX/SPXB056\$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/21/2025	1	1,039,143	4224	39,525			15,930		62,152			(19,898)		4,663		0001
Purchased Call/S&P 500 INDEX/SPXB057\$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/17/2025	1	1,349,637	4285	49,581			19,874		81,890			(25,169)		6,015		0001
Purchased Call/S&P 500 INDEX/SPXB059\$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	1,553,000	4415.24	67,090			28,885		102,511			(33,776)		7,202		0001
Purchased Call/S&P 500 INDEX/SPXB05A\$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	1,782,000	4514.02	79,121			34,826		119,248			(39,832)		8,356		0001
Purchased Call/S&P 500 INDEX/SPXB05A\$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/14/2025	1	1,075,909	4502	51,655			22,711		76,736			(26,222)		5,021		0001
Purchased Call/S&P 500 INDEX/SPXB05B\$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	1	1,736,000	4559.34	75,169			33,867		111,492			(37,791)		8,241		0001
Purchased Call/S&P 500 INDEX/SPXB05B\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/21/2025	1	2,082,073	4546	103,215			46,254		154,240			(52,250)		9,823		0001
Purchased Call/S&P 500 INDEX/SPXB05C\$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	1,753,000	4604.37	74,152			34,889		109,172			(37,229)		8,509		0001
Purchased Call/S&P 500 INDEX/SPXB05C\$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	1,259,296	4613	66,470			31,500		95,400			(33,418)		6,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/S&P 500 INDEX/SPXB05ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	1	1,734,000	4754.63	73,175			35,884		105,343			(36,788)		8,586		0001
Purchased Call/S&P 500 INDEX/SPXB05FSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	12/26/2025	1	1,771,956	4776	80,978			40,265		119,835			(40,713)		8,799		0001
Purchased Call/S&P 500 INDEX/SPXB05GSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	1,998,769	4770	92,038			47,417		132,620			(44,620)		10,116		0001
Purchased Call/S&P 500 INDEX/SPXB05HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	1,036,000	4868.55	38,746			20,597		53,809			(18,149)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXB05HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,600,000	4958.61	110,500			60,479		153,071			(50,021)		13,609		0001
Purchased Call/S&P 500 INDEX/SPXB05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/12/2026	1	1,149,867	5021	53,847			30,104		77,550			(23,743)		6,079		0001
Purchased Call/S&P 500 INDEX/SPXB05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	16,659	5234.18	1,151			704		1,565			(447)		92		0001
Purchased Call/S&P 500 INDEX/SPXC177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/10/2025	1	1,407,000	3919.25	59,516			735		112,324			(29,881)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXC179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2023	02/14/2025	1	1,520,118	4131	70,619			4,298		130,139			(35,749)		2,669		0001
Purchased Call/S&P 500 INDEX/SPXC17CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/17/2025	1	1,964,000	4151.32	96,825			14,079		167,331			(48,612)		5,317		0001
Purchased Call/S&P 500 INDEX/SPXC17CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2023	04/11/2025	1	1,492,038	4122	78,268			10,825		136,362			(39,621)		3,924		0001
Purchased Call/S&P 500 INDEX/SPXC17CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2023	04/17/2025	1	1,078,000	4154.52	49,804			7,262		85,044			(25,073)		2,918		0001
Purchased Call/S&P 500 INDEX/SPXC17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/12/2023	05/12/2025	1	1,294,000	4124.08	50,078			9,024		84,565			(25,211)		3,891		0001
Purchased Call/S&P 500 INDEX/SPXC17ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/25/2023	05/23/2025	1	1,020,000	4151.28	51,714			10,143		86,340			(26,143)		3,192		0001
Purchased Call/S&P 500 INDEX/SPXC17ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/02/2023	06/03/2025	1	2,435,000	4282.37	114,202			24,001		187,101			(57,414)		7,908		0001
Purchased Call/S&P 500 INDEX/SPXC17FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/16/2023	06/17/2025	1	1,891,000	4409.59	87,553			20,112		139,038			(44,078)		6,415		0001
Purchased Call/S&P 500 INDEX/SPXC17GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/29/2023	06/27/2025	1	1,186,521	4378	59,869			14,616		94,272			(30,224)		4,143		0001
Purchased Call/S&P 500 INDEX/SPXC17JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2023	09/12/2025	1	1,257,547	4475	64,324			22,598		100,946			(32,562)		5,256		0001
Purchased Call/S&P 500 INDEX/SPXC17LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2023	10/24/2025	1	1,162,000	4186.77	53,336			21,686		85,829			(26,814)		5,241		0001
Purchased Call/S&P 500 INDEX/SPXC17QSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/31/2024	01/30/2026	1	1,761,988	4922	89,024			48,181		129,948			(40,843)		9,165		0001
Purchased Call/S&P 500 INDEX/SPXC17TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/13/2026	1	1,575,499	5166	77,232			46,639		102,491			(30,593)		8,620		0001
Purchased Call/S&P 500 INDEX/SPXF00VSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2023	07/17/2025	1	1,393,000	4522.79	67,282			18,182		104,217			(33,779)		5,130		0001
Purchased Call/S&P 500 INDEX/SPXF00XS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2023	07/25/2025	1	1,601,000	4567.46	76,368			21,475		117,441			(38,341)		6,014		0001
Purchased Call/S&P 500 INDEX/SPXF00XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/28/2023	07/29/2025	1	1,291,000	4582.23	52,931			15,196		79,917			(26,611)		4,896		0001
Purchased Call/S&P 500 INDEX/SPXG00S83	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/31/2023	08/28/2025	1	1,124,813	4428	67,716			22,385		103,361			(34,280)		4,560		0001
Purchased Call/S&P 500 INDEX/SPXG00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2023	09/19/2025	1	1,915,345	4434	74,870			27,028		122,543			(37,901)		8,114		0001
Purchased Call/S&P 500 INDEX/SPXG00D5J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/05/2023	10/03/2025	1	1,548,151	4265	55,060			20,914		87,940			(27,834)		6,731		0001
Purchased Call/S&P 500 INDEX/SPXG00ESX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2023	10/10/2025	1	1,453,780	4353	64,816			25,107		102,483			(32,586)		6,401		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/13/2023	10/14/2025	1	1,175,000	4327.78	39,128			15,372		60,779			(19,671)		5,210		0001
Purchased Call/S&P 500 INDEX/SPXG00GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/10/2025	1	1,211,172	4372	45,691			17,846		70,345			(23,162)		5,332		0001
Purchased Call/S&P 500 INDEX/SPXG00J55	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/03/2023	11/03/2025	1	1,792,000	4358.34	77,773			32,735		123,131			(39,154)		8,217		0001
Purchased Call/S&P 500 INDEX/SPXG00JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,151,015	4201	56,058			23,493		82,894			(28,378)		5,252		0001
Purchased Call/S&P 500 INDEX/SPXG00LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/07/2025	1	1,622,223	4373	73,465			31,500		110,552			(37,190)		7,487		0001
Purchased Call/S&P 500 INDEX/SPXG00PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	1	1,042,637	4553	47,412			21,646		71,161			(23,935)		4,972		0001
Purchased Call/S&P 500 INDEX/SPXG00RS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/07/2023	12/05/2025	1	1,510,578	4564	74,306			34,642		110,343			(37,512)		7,279		0001
Purchased Call/S&P 500 INDEX/SPXH002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/10/2026	1	1,923,000	5026.61	78,266			43,541		106,608			(34,725)		10,141		0001
Purchased Call/S&P 500 INDEX/SPXH002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/09/2024	02/06/2026	1	1,887,596	4980	84,070			46,564		114,082			(37,506)		9,905		0001
Purchased Call/S&P 500 INDEX/SPXH007SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	03/06/2026	1	1,003,071	5092	46,478			27,502		60,965			(18,976)		5,444		0001
Purchased Call/S&P 500 INDEX/SPXH13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	1	1,656,000	3824.14	72,036			198		136,505			(36,166)		751		0001
Purchased Call/S&P 500 INDEX/SPXH13WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2023	01/07/2025	1	1,110,584	3897	51,668			430		91,079			(26,228)		769		0001
Purchased Call/S&P 500 INDEX/SPXH13WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/13/2023	01/14/2025	1	1,448,000	3999.09	52,128			932		93,216			(26,243)		1,418		0001
Purchased Call/S&P 500 INDEX/SPXH13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	1	1,439,925	3989	71,178			1,564		133,069			(35,785)		1,554		0001
Purchased Call/S&P 500 INDEX/SPXH13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2023	01/17/2025	1	1,007,413	3920	41,277			913		69,644			(20,895)		1,087		0001
Purchased Call/S&P 500 INDEX/SPXH13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2023	01/23/2025	1	1,116,625	3988	45,657			1,380		79,149			(22,954)		1,401		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2023	01/24/2025	1	1,217,049	4017	60,918			1,933		107,649			(30,753)		1,560		0001
Purchased Call/S&P 500 INDEX/SPXI133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025	1	2,018,000	4079.09	93,030			5,662		162,977			(47,094)		3,543		0001
Purchased Call/S&P 500 INDEX/SPXI138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025	1	1,005,042	3911	51,570			5,121		90,177			(26,034)		2,247		0001
Purchased Call/S&P 500 INDEX/SPXI13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2023	04/25/2025	1	1,298,144	4147	61,861			9,754		103,010			(31,316)		3,643		0001
Purchased Call/S&P 500 INDEX/SPXI13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025	1	1,546,145	4145	74,682			12,464		135,401			(37,702)		4,469		0001
Purchased Call/S&P 500 INDEX/SPXI13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	1	1,095,000	4191.98	51,684			9,868		85,782			(25,984)		3,391		0001
Purchased Call/S&P 500 INDEX/SPXI13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	1	1,221,000	4283.85	58,120			12,437		94,105			(29,179)		4,004		0001
Purchased Call/S&P 500 INDEX/SPXI13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2023	06/06/2025	1	1,004,795	4276	57,970			12,508		93,331			(29,346)		3,295		0001
Purchased Call/S&P 500 INDEX/SPXI13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	1	1,327,399	4366	69,850			15,726		109,914			(35,311)		4,449		0001
Purchased Call/S&P 500 INDEX/SPXI13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2023	06/20/2025	1	1,575,179	4400	74,256			17,340		119,224			(37,332)		5,391		0001
Purchased Call/S&P 500 INDEX/SPXJ132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/10/2025	1	1,806,000	4409.53	87,591			22,829		136,597			(43,976)		6,532		0001
Purchased Call/S&P 500 INDEX/SPXJ132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2023	07/09/2025	1	1,055,834	4399	44,165			11,466		68,342			(22,204)		3,809		0001
Purchased Call/S&P 500 INDEX/SPXJ132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2023	07/03/2025	1	1,219,921	4436	62,909			15,989		96,516			(31,979)		4,331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/15/2025	1	1,030,000	4505.42	47,277			12,663		73,019			(23,768)		3,774		0001
Purchased Call/S&P 500 INDEX/SPXJ133W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/18/2025	1	1,322,514	4560	55,834			15,248		85,591			(28,186)		4,883		0001
Purchased Call/S&P 500 INDEX/SPXJ134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2025	1	1,522,000	4536.34	67,272			18,666		102,508			(33,821)		5,675		0001
Purchased Call/S&P 500 INDEX/SPXJ138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/01/2025	1	1,249,700	4495	59,061			17,318		89,861			(29,898)		4,773		0001
Purchased Call/S&P 500 INDEX/SPXJ139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2023	08/08/2025	1	1,063,351	4506	54,823			16,492		85,798			(27,562)		4,128		0001
Purchased Call/S&P 500 INDEX/SPXJ13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2023	08/15/2025	1	1,536,215	4440	72,463			22,495		113,923			(36,430)		6,057		0001
Purchased Call/S&P 500 INDEX/SPXJ13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2023	08/19/2025	1	1,590,798	4382	67,155			21,246		105,115			(33,808)		6,328		0001
Purchased Call/S&P 500 INDEX/SPXJ13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2023	08/22/2025	1	1,018,404	4390	48,817			15,624		75,009			(24,543)		4,077		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/26/2025	1	2,018,000	4405.71	83,343			27,132		130,142			(41,901)		8,148		0001
Purchased Call/S&P 500 INDEX/SPXJ13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/29/2025	1	1,080,687	4503	47,974			15,903		73,268			(24,252)		4,391		0001
Purchased Call/S&P 500 INDEX/SPXJ13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/01/2023	09/03/2025	1	1,798,000	4515.77	78,932			26,564		120,994			(39,683)		7,380		0001
Purchased Call/S&P 500 INDEX/SPXJ13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/10/2025	1	3,194,000	4457.49	143,091			49,464		219,926			(71,840)		13,296		0001
Purchased Call/S&P 500 INDEX/SPXJ13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2023	09/12/2025	1	1,549,344	4465	67,762			23,642		103,299			(34,067)		6,475		0001
Purchased Call/S&P 500 INDEX/SPXJ13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/17/2025	1	2,746,000	4450.32	118,902			42,244		182,469			(59,696)		11,588		0001
Purchased Call/S&P 500 INDEX/SPXJ13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/28/2023	09/26/2025	1	1,171,077	4274	45,796			16,929		71,135			(23,119)		5,027		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2023	10/03/2025	1	1,926,000	4229.45	80,122			30,224		127,666			(40,226)		8,374		0001
Purchased Call/S&P 500 INDEX/SPXJ13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2023	10/02/2025	1	2,656,156	4291	92,794			34,925		151,234			(46,652)		11,528		0001
Purchased Call/S&P 500 INDEX/SPXJ130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/07/2025	1	2,055,000	4308.5	64,322			24,685		99,947			(32,382)		8,999		0001
Purchased Call/S&P 500 INDEX/SPXJ130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/17/2025	1	2,479,000	4373.2	113,290			44,912		175,268			(56,878)		11,048		0001
Purchased Call/S&P 500 INDEX/SPXJ13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2023	10/28/2025	1	1,244,667	4121	48,308			19,934		75,986			(24,320)		5,651		0001
Purchased Call/S&P 500 INDEX/SPXK131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2023	12/03/2025	1	2,645,000	4594.63	112,148			51,690		166,649			(56,305)		12,708		0001
Purchased Call/S&P 500 INDEX/SPXK135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/15/2023	12/17/2025	1	1,299,000	4719.19	54,038			25,944		77,976			(27,130)		6,369		0001
Purchased Call/S&P 500 INDEX/SPXK136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/12/2025	1	1,179,701	4719	58,258			27,838		83,149			(29,532)		5,743		0001
Purchased Call/S&P 500 INDEX/SPXK138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/26/2025	1	1,100,616	4765	53,264			26,266		77,307			(26,778)		5,465		0001
Purchased Call/S&P 500 INDEX/SPXK13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/04/2024	01/02/2026	1	1,390,468	4729		55,772		28,155		81,720			(27,617)		6,971		0001
Purchased Call/S&P 500 INDEX/SPXK13D54	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/12/2026	1	1,007,000	4783.83		36,353		18,827		51,978			(17,525)		5,117		0001
Purchased Call/S&P 500 INDEX/SPXK13D55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/14/2026	1	1,341,000	4783.83		51,763		26,877		74,149			(24,886)		6,832		0001
Purchased Call/S&P 500 INDEX/SPXK13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/18/2024	01/16/2026	1	1,655,132	4756		80,346		42,113		116,243			(38,234)		8,455		0001
Purchased Call/S&P 500 INDEX/SPXK13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/22/2026	1	1,545,321	4844		66,250		35,127		92,865			(31,123)		7,956		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK13HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/28/2026	1	2,138,000	4890.97		79,534		42,767		109,666			(36,767)		11,092		0001
Purchased Call/S&P 500 INDEX/SPXK13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,089,537	4864		59,188		31,681		82,813			(27,506)		5,617		0001
Purchased Call/S&P 500 INDEX/SPXK13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/23/2026	1	1,066,854	4894		55,989		29,969		78,979			(26,020)		5,500		0001
Purchased Call/S&P 500 INDEX/SPXK13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/05/2026	1	1,923,420	4932		109,235		60,019		153,606			(49,216)		10,080		0001
Purchased Call/S&P 500 INDEX/SPXK13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/19/2026	1	2,259,000	5005.57		94,878		53,881		128,687			(40,997)		12,044		0001
Purchased Call/S&P 500 INDEX/SPXK13OSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/23/2026	1	1,351,000	5088.8		49,312		28,352		65,249			(20,959)		7,237		0001
Purchased Call/S&P 500 INDEX/SPXK13OSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/25/2026	1	1,306,000	5088.8		60,990		35,138		81,851			(25,852)		7,013		0001
Purchased Call/S&P 500 INDEX/SPXK13OSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/13/2026	1	1,482,914	5010		69,755		39,693		92,058			(30,062)		7,849		0001
Purchased Call/S&P 500 INDEX/SPXK13OSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/20/2026	1	1,065,061	4977		57,857		33,164		76,202			(24,693)		5,685		0001
Purchased Call/S&P 500 INDEX/SPXK13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/27/2026	1	2,655,000	5078.18		99,563		57,634		132,376			(41,928)		14,291		0001
Purchased Call/S&P 500 INDEX/SPXK13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/20/2026	1	1,361,692	5081		72,837		41,866		99,683			(30,971)		7,269		0001
Purchased Call/S&P 500 INDEX/SPXK13OSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/03/2026	1	2,456,000	5137.08		94,310		55,187		124,698			(39,123)		13,282		0001
Purchased Call/S&P 500 INDEX/SPXK13OSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	1	1,160,936	5092		53,977		31,462		71,402			(22,515)		6,249		0001
Purchased Call/S&P 500 INDEX/SPXK13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/09/2026	1	1,232,000	5123.69		52,730		31,333		70,424			(21,396)		6,709		0001
Purchased Call/S&P 500 INDEX/SPXK13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2024	03/04/2026	1	1,407,950	5139		63,779		37,824		84,263			(25,955)		7,623		0001
Purchased Call/S&P 500 INDEX/SPXK13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/17/2026	1	1,516,000	5117.09		64,278		38,850		85,489			(25,429)		8,332		0001
Purchased Call/S&P 500 INDEX/SPXK13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/23/2026	1	1,250,000	5234.18		45,625		27,990		58,992			(17,635)		6,917		0001
Purchased Call/S&P 500 INDEX/SPXK13WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2026	1	1,041,000	5218.19		45,596		28,059		59,891			(17,537)		5,773		0001
Purchased Call/S&P 500 INDEX/SPXK13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	1,513,000	5254.35		55,678		34,559		71,528			(21,119)		8,409		0001
Purchased Call/S&P 500 INDEX/SPXK13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/20/2026	1	1,380,698	5230		66,417		40,979		86,030			(25,438)		7,614		0001
Purchased Call/S&P 500 INDEX/SPXH00NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	1	1,560,226	5289		76,511		54,107		98,181			(22,404)		9,248		0001
Purchased Call/S&P 500 INDEX/SPXL138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/08/2026	1	1,135,956	5211		63,876		43,468		83,655			(20,409)		6,601		0001
Purchased Call/S&P 500 INDEX/SPXL132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2026	1	1,597,000	5022.21		75,538		48,871		102,345			(26,667)		9,080		0001
Purchased Call/S&P 500 INDEX/SPX921US1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	1,571,000	5127.79		73,052		48,936		97,861			(24,115)		9,064		0001
Purchased Call/S&P 500 INDEX/SPX921PSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,005,743	5211		49,333		31,071		65,171			(18,261)		5,627		0001
Purchased Call/S&P 500 INDEX/SPXL130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/10/2026	1	1,454,000	5160.64		67,175		42,815		87,566			(24,360)		8,206		0001
Purchased Call/S&P 500 INDEX/SPXL13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/01/2026	1	1,600,000	5277.51		60,640		43,040		74,643			(17,600)		9,521		0001
Purchased Call/S&P 500 INDEX/SPXL137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	1,301,000	5222.68		58,805		39,962		75,828			(18,844)		7,560		0001
Purchased Call/S&P 500 INDEX/SPXL137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2026	1	1,584,000	5222.68		56,232		38,312		71,693			(17,920)		9,242		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	1	1,635,000	5048.42		77,663		51,204		104,661			(26,459)		9,365		0001
Purchased Call/S&P 500 INDEX/SPXL13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2026	1	1,777,000	5460.48		76,589		57,336		89,400			(19,252)		10,867		0001
Purchased Call/S&P 500 INDEX/SPXL135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	1,029,000	5127.79		37,559		25,211		49,511			(12,347)		5,955		0001
Purchased Call/S&P 500 INDEX/SPXH00LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/21/2026	1	1,313,268	5317		71,684		50,070		93,395			(21,614)		7,731		0001
Purchased Call/S&P 500 INDEX/SPXL13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/05/2026	1	1,080,986	5351		53,300		38,335		64,997			(14,965)		6,457		0001
Purchased Call/S&P 500 INDEX/SPXL13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/12/2026	1	1,243,824	5432		58,523		42,717		68,277			(15,806)		7,480		0001
Purchased Call/S&P 500 INDEX/SPXL131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	1,909,000	5123.41		71,206		45,740		92,490			(25,466)		10,808		0001
Purchased Call/S&P 500 INDEX/SPXL13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2026	1	1,093,283	5307		63,730		44,182		80,558			(19,549)		6,430		0001
Purchased Call/S&P 500 INDEX/SPXL13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/11/2026	1	1,485,954	5384		72,108		52,388		85,717			(19,720)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXL13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2026	1	1,232,000	5360.79		53,222		38,382		64,703			(14,841)		7,395		0001
Purchased Call/S&P 500 INDEX/SPXL13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2026	1	1,147,000	5283.4		51,730		36,808		64,292			(14,922)		6,839		0001
Purchased Call/S&P 500 INDEX/SPXL13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/15/2026	1	1,196,354	5294		53,004		36,582		66,210			(16,422)		7,001		0001
Purchased Call/S&P 500 INDEX/SPXL137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/07/2026	1	1,042,371	5186		52,947		35,908		68,796			(17,040)		6,051		0001
Purchased Call/S&P 500 INDEX/SPXL13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/08/2026	1	1,984,000	5346.99		78,963		56,806		95,744			(22,157)		11,886		0001
Purchased Call/S&P 500 INDEX/SPXL13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,491,000	5464.62		62,324		46,036		73,056			(16,288)		9,051		0001
Purchased Call/S&P 500 INDEX/SPXK13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,420,000	5204.34		90,750		57,237		117,306			(33,513)		13,539		0001
Purchased Call/S&P 500 INDEX/SPXL133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/17/2026	1	1,008,669	5018		47,257		30,828		62,652			(16,429)		5,735		0001
Purchased Call/S&P 500 INDEX/SPXL13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/04/2026	1	1,242,990	5267		61,768		44,096		75,179			(17,672)		7,418		0001
Purchased Call/S&P 500 INDEX/SPXL13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	1,772,000	5304.72		77,436		54,195		95,350			(23,242)		10,442		0001
Purchased Call/S&P 500 INDEX/SPXL13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2026	1	1,655,000	5473.23		74,310		54,378		87,416			(19,932)		10,000		0001
Purchased Call/S&P 500 INDEX/SPXK13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/01/2026	1	1,224,998	5235		54,632		34,239		71,251			(20,393)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXL130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2026	1	1,639,651	5207		70,802		45,092		93,365			(25,711)		9,243		0001
Purchased Call/S&P 500 INDEX/SPXH00TS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,058,000	5469.3		53,217		39,474		63,523			(13,743)		6,440		0001
Purchased Call/S&P 500 INDEX/SPXL13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,358,948	5480		72,662		53,567		86,369			(19,095)		8,219		0001
Purchased Call/S&P 500 INDEX/SPXL135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	04/24/2026	1	1,353,161	5087		66,920		44,551		91,487			(22,369)		7,751		0001
Purchased Call/S&P 500 INDEX/SPXL133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/10/2026	1	1,098,134	5131		54,377		35,288		74,920			(19,089)		6,197		0001
Purchased Call/S&P 500 INDEX/SPXL132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	1	1,464,000	4967.23		56,657		36,858		76,848			(19,799)		8,324		0001
Purchased Call/S&P 500 INDEX/SPXH00GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/27/2026	1	1,911,000	5099.96		73,000		48,299		96,236			(24,702)		10,980		0001
Purchased Call/S&P 500 INDEX/SPXL139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,062,000	5303.27		91,965		63,385		115,478			(28,580)		12,067		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	1,269,280	.5471		70,646		52,790		83,114			(17,857)		7,734		0001
Purchased Call/S&P 500 INDEX/SPXB05VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/29/2026	1	1,105,000	5738.17		54,145		47,303		57,801			(6,843)		7,299		0001
Purchased Call/S&P 500 INDEX/SPXI006S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/03/2024	09/03/2026	1	1,807,000	5528.93		85,833		71,920		98,490			(13,912)		11,690		0001
Purchased Call/S&P 500 INDEX/SPXM134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	1	1,803,000	5495.52		75,005		63,569		88,033			(11,436)		11,730		0001
Purchased Call/S&P 500 INDEX/SPXM132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/27/2026	1	1,229,681	.5615		63,298		52,792		71,933			(10,506)		7,909		0001
Purchased Call/S&P 500 INDEX/SPXI005S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/23/2024	08/25/2026	1	1,448,000	5634.61		64,291		53,076		71,123			(11,216)		9,298		0001
Purchased Call/S&P 500 INDEX/SPXM131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/14/2026	1	1,395,232	.5559		69,705		57,359		77,280			(12,347)		8,877		0001
Purchased Call/S&P 500 INDEX/SPXA216S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/17/2024	09/17/2026	1	1,407,000	5634.58		57,968		49,687		64,583			(8,281)		9,206		0001
Purchased Call/S&P 500 INDEX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	1,933,000	5615.35		78,093		59,864		87,964			(18,229)		11,929		0001
Purchased Call/S&P 500 INDEX/SPXL13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,158,000	.5505		44,930		34,877		52,056			(10,053)		7,191		0001
Purchased Call/S&P 500 INDEX/SPXL13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,065,310	.5607		62,725		48,824		73,142			(13,900)		6,615		0001
Purchased Call/S&P 500 INDEX/SPXI005SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/27/2024	08/26/2026	1	1,780,313	.5616		80,547		66,697		89,693			(13,849)		11,441		0001
Purchased Call/S&P 500 INDEX/SPXM137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2026	1	1,368,370	.5725		57,518		49,923		61,770			(7,595)		9,003		0001
Purchased Call/S&P 500 INDEX/SPXL130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2026	1	1,008,000	5633.91		47,275		36,041		52,953			(11,234)		6,220		0001
Purchased Call/S&P 500 INDEX/SPXL13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2026	1	1,209,000	5436.44		45,458		35,905		53,988			(9,554)		7,594		0001
Purchased Call/S&P 500 INDEX/SPXB050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	2,737,000	5344.16		119,881		96,630		148,003			(23,251)		17,355		0001
Purchased Call/S&P 500 INDEX/SPXM136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	2,551,000	5702.55		103,316		89,266		111,565			(14,050)		16,757		0001
Purchased Call/S&P 500 INDEX/SPXL13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,259,000	5459.1		51,241		40,271		60,992			(10,970)		7,867		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2026	1	2,249,000	5554.25		103,679		84,595		118,459			(19,084)		14,357		0001
Purchased Call/S&P 500 INDEX/SPXL130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,109,377	.5575		63,638		48,495		71,390			(15,144)		6,840		0001
Purchased Call/S&P 500 INDEX/SPXM134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/04/2026	1	1,072,937	.5531		48,238		40,766		58,039			(7,473)		6,947		0001
Purchased Call/S&P 500 INDEX/SPXL13YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2026	1	1,183,496	.5331		60,191		48,750		70,656			(11,441)		7,517		0001
Purchased Call/S&P 500 INDEX/SPXM133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,155,000	5648.4		48,048		40,140		53,003			(7,908)		7,435		0001
Purchased Call/S&P 500 INDEX/SPXL13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/07/2026	1	1,296,978	.5209		65,318		52,670		78,642			(12,648)		8,203		0001
Purchased Call/S&P 500 INDEX/SPXM135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2026	1	1,621,000	5626.02		69,217		59,138		77,216			(10,078)		10,589		0001
Purchased Call/S&P 500 INDEX/SPXL13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2026	1	1,006,000	5537.02		47,584		35,951		54,613			(11,633)		6,163		0001
Purchased Call/S&P 500 INDEX/SPXL130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	1,418,000	5588.27		68,206		52,653		78,191			(15,552)		8,805		0001
Purchased Call/S&P 500 INDEX/SPXL13VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	1	2,621,000	5346.56		107,723		85,823		133,909			(21,900)		16,534		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/11/2026	1	1,265,672	.5576		61,326		52,420		68,412			(8,906)		8,241		0001
Purchased Call/S&P 500 INDEX/SPXL130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/10/2026	1	1,390,106	.5605		65,899		50,656		73,222			(15,242)		8,578		0001
Purchased Call/S&P 500 INDEX/SPXL13SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/24/2026	1	1,118,000	5399.22		50,086		39,309		60,251			(10,777)		6,986		0001
Purchased Call/S&P 500 INDEX/SPXL13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,078,000	5564.41		40,209		31,317		45,522			(8,892)		6,724		0001
Purchased Call/S&P 500 INDEX/SPXL130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/02/2026	1	1,050,881	.5560		54,277		41,235		61,002			(13,042)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXM134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2026	1	1,409,000	5408.42		56,501		47,731		67,095			(8,770)		9,152		0001
Purchased Call/S&P 500 INDEX/SPXL13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/13/2026	1	1,098,870	.5440		56,457		45,740		68,030			(10,717)		6,985		0001
Purchased Call/S&P 500 INDEX/SPXL13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,697,096	.5457		81,277		64,172		97,792			(17,105)		10,650		0001
Purchased Call/S&P 500 INDEX/SPXM138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	1,748,245	.5732		74,417		64,961		79,032			(9,456)		11,511		0001
Purchased Call/S&P 500 INDEX/SPXC053SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2026	1	1,515,214	5987.37		73,639		70,099		70,258			(3,540)		10,447		0001
Purchased Call/S&P 500 INDEX/SPXM13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2026	1	1,098,000	5969.34		46,775		44,462		44,608			(2,313)		7,565		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	825,770	5872.16		41,784		41,095		40,984			(689)		5,787		0001
Purchased Call/S&P 500 INDEX/SPXA21DSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	1,002,741	.6008		56,819		54,619		52,207			(2,200)		6,923		0001
Purchased Call/S&P 500 INDEX/SPXI00CSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/17/2024	10/16/2026	1	1,414,000	5841.47		66,599		59,985		67,688			(6,614)		9,464		0001
Purchased Call/S&P 500 INDEX/SPXI00HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	1,125,141	5917.11		66,721		63,055		66,186			(3,666)		7,729		0001
Purchased Call/S&P 500 INDEX/SPXB05X$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2026	1	1,050,000	5815.03		42,630		38,115		43,881			(4,515)		7,011		0001
Purchased Call/S&P 500 INDEX/SPXB05YSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	1,075,942	5797.42		57,455		52,089		59,192			(5,367)		7,240		0001
Purchased Call/S&P 500 INDEX/SPXB05X$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/09/2026	1	2,010,102	.5776		97,391		87,140		100,674			(10,252)		13,381		0001
Purchased Call/S&P 500 INDEX/SPXC054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	702,498	.5965		40,923		39,050		38,222			(1,873)		4,826		0001
Purchased Call/S&P 500 INDEX/SPXA21ASW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	1,844,650	5995.54		80,611		75,178		76,426			(5,433)		12,580		0001
Purchased Call/S&P 500 INDEX/SPXA21DSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2026	1	1,290,000	6075.11		54,567		52,836		49,603			(1,731)		8,951		0001
Purchased Call/S&P 500 INDEX/SPXI00J8E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	478,242	6032.38		27,786		26,679		25,905			(1,107)		3,311		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	1,107,549	.5721		71,772		66,213		76,363			(5,559)		7,492		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	617,241	.5926		30,677		28,651		29,217			(2,025)		4,212		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	1,411,068	.6088		83,685		81,255		76,189			(2,431)		9,792		0001
Purchased Call/S&P 500 INDEX/SPXM130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	1,710,799	6051.09		73,907		72,375		68,038			(1,531)		11,930		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	1,202,800	.5985		59,034		55,451		56,639			(3,583)		8,221		0001
Purchased Call/S&P 500 INDEX/SPXM139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/05/2026	1	2,756,000	5751.07		121,540		107,329		127,345			(14,210)		18,290		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	1,839,465	5808.12		89,582		81,663		91,511			(7,919)		12,377		0001
Purchased Call/S&P 500 INDEX/SPXA218SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/04/2024	10/02/2026	1	1,905,216	5704		91,519		80,775		96,895			(10,745)		12,614		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	1,167,341	6040.04		58,250		57,850		53,430			(401)		8,215		0001
Purchased Call/S&P 500 INDEX/SPXC050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2026	1	1,168,000	5728.8		48,355		44,569		50,505			(3,786)		7,924		0001
Purchased Call/S&P 500 INDEX/SPXI100CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	1,315,660	5851.2		46,048		41,684		46,277			(4,364)		8,846		0001
Purchased Call/S&P 500 INDEX/SPXI100DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	1,312,103	5831		57,524		52,922		60,468			(4,602)		8,875		0001
Purchased Call/S&P 500 INDEX/SPXI100EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	1,069,028	5985		67,467		62,895		64,693			(4,572)		7,269		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	1,018,234	5848		46,962		42,357		47,055			(4,605)		6,815		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	1,081,724	5994		72,100		72,100		69,252					7,612		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	2,460,572	6049.88		108,265		104,250		99,920			(4,015)		17,062		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	1,000,606	5929.04		55,534		51,414		53,980			(4,119)		6,804		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	2,006,443	5870.62		101,125		95,152		100,507			(5,973)		13,753		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	755,911	6084.19		40,819		39,754		36,834			(1,065)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	1,481,582	6050.61		77,190		75,812		70,856			(1,378)		10,375		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,353,644	6034.91		110,151		107,124		101,924			(3,026)		16,402		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	1,381,727	6037.59		63,421		63,246		58,146			(175)		9,723		0001
Purchased Call/S&P 500 INDEX/SPXB05XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/07/2026	1	1,048,053	5696		38,484		34,421		39,560			(4,062)		6,966		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	1,359,703	5813		67,029		61,188		67,675			(5,841)		9,149		0001
Purchased Call/S&P 500 INDEX/SPXB05YSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	1,237,000	5864.67		52,078		46,992		52,502			(5,086)		8,298		0001
Purchased Call/S&P 500 INDEX/SPXM13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	1	2,143,000	6090.27		76,077		73,774		69,041			(2,302)		14,902		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	978,217	5915		45,752		43,172		45,150			(2,580)		6,710		0001
Purchased Call/S&P 500 INDEX/SPXM13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	1	1,208,000	6032.38		43,850		42,094		40,561			(1,756)		8,341		0001
Purchased Call/S&P 500 INDEX/SPXM13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	1,531,000	5930.85		56,647		56,025		54,712			(622)		10,759		0001
Purchased Call/S&P 500 INDEX/SPX815CSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2024	01/02/2025	1	2,343,000	4742.83		126,522		348		234,130			(126,174)		867		0001
Purchased Call/S&P 500 INDEX/SPX815CSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/02/2024	01/02/2025	1	3,087,000	4742.83		185,220		509		360,918			(184,711)		1,143		0001
Purchased Call/S&P 500 INDEX/SPX815CSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2024	01/03/2025	1	4,501,000	4704.81		105,774		581		168,645			(105,192)		2,040		0001
Purchased Call/S&P 500 INDEX/SPX815CSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2024	01/03/2025	1	2,006,000	4704.81		61,384		337		100,215			(61,046)		909		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815C$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2024	01/03/2025	1	2,059,000	4704.81		74,948		412		125,493			(74,536)		933		0001
Purchased Call/S&P 500 INDEX/SPX815C$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2024	01/03/2025	1	1,551,000	4704.81		82,358		453		150,320			(81,906)		703		0001
Purchased Call/S&P 500 INDEX/SPX815C$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/03/2024	01/03/2025	1	2,037,000	4704.81		123,442		678		240,163			(122,764)		923		0001
Purchased Call/S&P 500 INDEX/SPX815C$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/04/2024	01/02/2025	1	3,851,235	4743		227,595		632		466,562			(226,963)		1,425		0001
Purchased Call/S&P 500 INDEX/SPX815D$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2024	01/07/2025	1	1,503,117	4697		101,078		1,680		183,148			(99,398)		1,041		0001
Purchased Call/S&P 500 INDEX/SPX815D$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2024	01/08/2025	1	1,524,333	4764		93,414		1,806		181,813			(91,608)		1,128		0001
Purchased Call/S&P 500 INDEX/SPX815D$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2025	1	2,934,761	4757		181,305		3,996		349,334			(177,310)		2,304		0001
Purchased Call/S&P 500 INDEX/SPX815D$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2024	01/10/2025	1	3,892,000	4783.83		219,898		5,513		427,124			(214,385)		3,221		0001
Purchased Call/S&P 500 INDEX/SPX815D$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/12/2024	01/15/2025	1	2,134,000	4783.83		124,626		4,793		244,116			(119,832)		2,163		0001
Purchased Call/S&P 500 INDEX/SPX815D$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2024	01/16/2025	1	2,487,000	4765.98		130,816		5,391		241,240			(125,425)		2,603		0001
Purchased Call/S&P 500 INDEX/SPX815D$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2024	01/16/2025	1	2,748,000	4765.98		163,231		6,727		320,884			(156,505)		2,877		0001
Purchased Call/S&P 500 INDEX/SPX815D$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2024	01/10/2025	1	2,222,812	4780		108,350		2,724		205,569			(105,626)		1,840		0001
Purchased Call/S&P 500 INDEX/SPX815D$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2024	01/10/2025	1	2,961,191	4784		129,179		3,248		236,610			(125,932)		2,451		0001
Purchased Call/S&P 500 INDEX/SPX815D$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2024	01/10/2025	1	2,487,592	4784		113,266		2,847		210,696			(110,419)		2,059		0001
Purchased Call/S&P 500 INDEX/SPX815D$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2024	01/10/2025	1	1,841,775	4784		98,572		2,478		196,672			(96,093)		1,524		0001
Purchased Call/S&P 500 INDEX/SPX815D$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/16/2024	01/10/2025	1	1,750,882	4784		101,148		2,543		212,096			(98,605)		1,449		0001
Purchased Call/S&P 500 INDEX/SPX815D$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/17/2024	01/17/2025	1	4,208,000	4739.21		249,534		10,969		478,838			(238,566)		4,541		0001
Purchased Call/S&P 500 INDEX/SPX815D$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/17/2024	01/16/2025	1	3,936,699	4766		230,256		9,515		471,896			(220,741)		4,121		0001
Purchased Call/S&P 500 INDEX/SPX815D$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	1	2,394,000	4839.81		129,755		5,767		239,987			(123,988)		2,583		0001
Purchased Call/S&P 500 INDEX/SPX815D$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	1	1,532,000	4839.81		91,001		4,044		176,871			(86,956)		1,653		0001
Purchased Call/S&P 500 INDEX/SPX815D$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	1	1,667,000	4839.81		86,851		3,860		158,076			(82,991)		1,799		0001
Purchased Call/S&P 500 INDEX/SPX815D$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2024	01/17/2025	1	1,969,747	4781		128,235		5,699		235,924			(122,536)		2,125		0001
Purchased Call/S&P 500 INDEX/SPX815D$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	3,013,000	4850.43		169,933		9,804		321,071			(160,129)		3,699		0001
Purchased Call/S&P 500 INDEX/SPX815D$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	2,800,000	4850.43		165,200		9,531		320,058			(155,669)		3,437		0001
Purchased Call/S&P 500 INDEX/SPX815D$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/17/2025	1	2,724,813	4840		112,003		4,992		188,671			(107,011)		2,940		0001
Purchased Call/S&P 500 INDEX/SPX815D$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/17/2025	1	2,865,168	4840		155,009		6,908		284,409			(148,101)		3,092		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815D$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/17/2025	1	1,921,405	.4840		116,480		5,191		226,541			(111,289)		2,073		0001
Purchased Call/S&P 500 INDEX/SPX815E$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2024	01/23/2025	1	3,183,000	4864.6		160,105		9,677		285,917			(150,428)		3,995		0001
Purchased Call/S&P 500 INDEX/SPX815E$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2024	01/23/2025	1	3,744,000	4864.6		217,526		13,147		416,219			(204,379)		4,699		0001
Purchased Call/S&P 500 INDEX/SPX815E$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2024	01/22/2025	1	5,383,977	.4850		246,809		14,278		426,338			(232,530)		6,609		0001
Purchased Call/S&P 500 INDEX/SPX815E$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2024	01/22/2025	1	6,708,145	.4850		322,156		18,637		565,146			(303,519)		8,234		0001
Purchased Call/S&P 500 INDEX/SPX815E$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2024	01/22/2025	1	1,668,548	.4850		92,326		5,341		170,836			(86,985)		2,048		0001
Purchased Call/S&P 500 INDEX/SPX815E$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/23/2024	01/22/2025	1	2,619,232	.4850		158,706		9,181		308,952			(149,525)		3,215		0001
Purchased Call/S&P 500 INDEX/SPX815E$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2024	01/24/2025	1	4,147,000	4868.55		242,600		15,329		472,385			(227,270)		5,317		0001
Purchased Call/S&P 500 INDEX/SPX815E$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2024	01/22/2025	1	1,925,621	.4850		119,711		6,945		223,314			(112,767)		2,364		0001
Purchased Call/S&P 500 INDEX/SPX815E$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2024	01/23/2025	1	1,751,256	.4865		85,720		5,195		147,571			(80,524)		2,198		0001
Purchased Call/S&P 500 INDEX/SPX815E$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2024	01/23/2025	1	1,673,422	.4865		95,374		5,780		174,172			(89,594)		2,100		0001
Purchased Call/S&P 500 INDEX/SPX815E$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/24/2024	01/23/2025	1	2,733,905	.4865		171,129		10,371		329,409			(160,758)		3,431		0001
Purchased Call/S&P 500 INDEX/SPX815E$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/25/2024	01/24/2025	1	3,645,000	4894.16		187,718		11,960		340,837			(175,758)		4,673		0001
Purchased Call/S&P 500 INDEX/SPX815E$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/25/2024	01/24/2025	1	2,447,000	4894.16		143,394		9,136		278,231			(134,258)		3,137		0001
Purchased Call/S&P 500 INDEX/SPX815E$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/25/2024	01/24/2025	1	2,949,710	.4868		161,820		10,310		298,426			(151,510)		3,782		0001
Purchased Call/S&P 500 INDEX/SPX815E$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/25/2024	01/24/2025	1	1,966,563	.4868		114,356		7,286		217,175			(107,070)		2,521		0001
Purchased Call/S&P 500 INDEX/SPX815E$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2024	01/24/2025	1	2,310,000	4890.97		114,345		7,305		204,823			(107,040)		2,962		0001
Purchased Call/S&P 500 INDEX/SPX815E$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2024	01/24/2025	1	2,524,000	4890.97		145,635		9,304		279,820			(136,330)		3,236		0001
Purchased Call/S&P 500 INDEX/SPX815E$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2024	01/27/2025	1	2,078,000	4890.97		105,147		7,531		188,768			(97,616)		2,826		0001
Purchased Call/S&P 500 INDEX/SPX815E$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2024	01/24/2025	1	2,536,213	.4868		144,828		9,253		266,016			(135,575)		3,252		0001
Purchased Call/S&P 500 INDEX/SPX815E$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2024	01/24/2025	1	2,486,233	.4894		136,525		8,722		258,021			(127,803)		3,188		0001
Purchased Call/S&P 500 INDEX/SPX815E$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/29/2025	1	2,044,000	4927.93		114,873		8,836		216,046			(106,036)		2,881		0001
Purchased Call/S&P 500 INDEX/SPX815E$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/29/2025	1	3,379,000	4927.93		199,699		15,361		385,692			(184,337)		4,762		0001
Purchased Call/S&P 500 INDEX/SPX815E$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/24/2025	1	1,749,493	.4887		81,771		5,239		141,259			(76,532)		2,243		0001
Purchased Call/S&P 500 INDEX/SPX815E$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/24/2025	1	2,034,644	.4891		83,745		5,365		140,514			(78,380)		2,609		0001
Purchased Call/S&P 500 INDEX/SPX815E$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/24/2025	1	3,286,732	.4891		143,116		9,169		243,442			(133,947)		4,214		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815ESR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/24/2025	1	5,526,796	.4891		252,103		16,151		435,873			(235,952)		7,086		0001
Purchased Call/S&P 500 INDEX/SPX815ESS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/24/2025	1	5,688,198	.4891		271,781		17,412		476,969			(254,369)		7,293		0001
Purchased Call/S&P 500 INDEX/SPX815EST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/24/2025	1	2,538,413	.4891		141,189		9,046		262,157			(132,143)		3,255		0001
Purchased Call/S&P 500 INDEX/SPX815ESU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/24/2025	1	1,975,952	.4891		118,170		7,571		228,054			(110,599)		2,533		0001
Purchased Call/S&P 500 INDEX/SPX815ESV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/22/2025	1	1,256,087	.4862		108,111		6,359		265,578			(101,751)		1,542		0001
Purchased Call/S&P 500 INDEX/SPX815ESW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2024	01/30/2025	1	2,380,000	4924.97		137,088		10,922		260,281			(126,166)		3,412		0001
Purchased Call/S&P 500 INDEX/SPX815ESX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2024	01/30/2025	1	2,159,000	4924.97		129,540		10,320		251,220			(119,220)		3,095		0001
Purchased Call/S&P 500 INDEX/SPX815ESY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2024	01/24/2025	1	2,264,720	.4891		129,686		8,332		235,207			(121,355)		2,904		0001
Purchased Call/S&P 500 INDEX/SPX815ESZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2024	01/29/2025	1	2,922,262	.4928		159,974		12,340		300,082			(147,634)		4,119		0001
Purchased Call/S&P 500 INDEX/SPX815FS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/30/2024	01/29/2025	1	2,266,848	.4928		131,431		10,138		254,005			(121,293)		3,195		0001
Purchased Call/S&P 500 INDEX/SPX815FS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	1	1,509,000	4906.19		73,639		6,120		131,435			(67,520)		2,199		0001
Purchased Call/S&P 500 INDEX/SPX815FS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	1	2,762,000	4906.19		154,120		12,808		289,340			(141,312)		4,025		0001
Purchased Call/S&P 500 INDEX/SPX815FS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	1	2,165,000	4906.19		128,818		10,705		250,217			(118,112)		3,155		0001
Purchased Call/S&P 500 INDEX/SPX815FS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2024	01/30/2025	1	2,329,511	.4925		111,822		9,008		211,695			(102,814)		3,339		0001
Purchased Call/S&P 500 INDEX/SPX815FS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	1	1,884,958	.4846		107,520		8,935		191,692			(98,584)		2,747		0001
Purchased Call/S&P 500 INDEX/SPX815FS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	1	2,209,616	.4846		134,670		11,191		247,396			(123,479)		3,220		0001
Purchased Call/S&P 500 INDEX/SPX815FSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	1	1,968,000	4958.61		98,203		8,184		176,361			(90,020)		2,868		0001
Purchased Call/S&P 500 INDEX/SPX815FSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	1	2,020,000	4958.61		112,312		9,359		210,522			(102,953)		2,943		0001
Purchased Call/S&P 500 INDEX/SPX815FSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	1	3,877,000	4958.61		224,866		18,739		431,042			(206,127)		5,649		0001
Purchased Call/S&P 500 INDEX/SPX815FSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	1	2,861,000	4958.61		170,516		14,210		331,218			(156,306)		4,169		0001
Purchased Call/S&P 500 INDEX/SPX815FSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	1	7,202,287	.4906		346,492		28,874		571,200			(317,618)		10,495		0001
Purchased Call/S&P 500 INDEX/SPX815FSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2024	01/31/2025	1	2,909,371	.4906		175,083		14,590		310,154			(160,493)		4,239		0001
Purchased Call/S&P 500 INDEX/SPX815FSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2024	02/06/2025	1	2,498,000	4954.23		138,139		13,662		255,241			(124,477)		3,977		0001
Purchased Call/S&P 500 INDEX/SPX815FSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2024	02/06/2025	1	4,571,000	4954.23		272,432		26,944		521,543			(245,488)		7,277		0001
Purchased Call/S&P 500 INDEX/SPX815FSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2024	02/03/2025	1	1,671,052	.4959		91,570		8,371		173,274			(83,199)		2,550		0001
Purchased Call/S&P 500 INDEX/SPX815FSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2024	02/05/2025	1	3,277,083	.4943		185,302		17,867		343,131			(167,435)		5,146		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815FSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2024	02/05/2025	1	1,472,957	.4943		90,014		8,679		173,377			(81,335)		2,313		0001
Purchased Call/S&P 500 INDEX/SPX815FSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/07/2024	02/07/2025	1	2,497,000	4995.06		145,825		14,823		277,234			(131,002)		4,028		0001
Purchased Call/S&P 500 INDEX/SPX815FSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	2,083,000	4997.91		106,025		10,867		190,370			(95,158)		3,360		0001
Purchased Call/S&P 500 INDEX/SPX815FSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	2,809,000	4997.91		163,203		16,727		310,467			(146,476)		4,532		0001
Purchased Call/S&P 500 INDEX/SPX815FSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2025	1	1,945,808	.4951		114,053		11,405		203,782			(102,647)		3,098		0001
Purchased Call/S&P 500 INDEX/SPX815FSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	3,921,122	.4995		164,858		16,897		281,426			(147,961)		6,326		0001
Purchased Call/S&P 500 INDEX/SPX815FSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	5,699,363	.4995		260,559		26,705		455,436			(233,853)		9,195		0001
Purchased Call/S&P 500 INDEX/SPX815FST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	3,516,522	.4995		193,966		19,880		362,568			(174,086)		5,673		0001
Purchased Call/S&P 500 INDEX/SPX815FSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	105,285	4997.91		8,475		869		19,096			(7,607)		170		0001
Purchased Call/S&P 500 INDEX/SPX815G$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/07/2025	1	2,377,000	5026.61		82,244		8,453		134,896			(73,791)		3,835		0001
Purchased Call/S&P 500 INDEX/SPX815G$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/07/2025	1	2,588,000	5026.61		132,247		13,592		237,993			(118,655)		4,175		0001
Purchased Call/S&P 500 INDEX/SPX815G$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/07/2025	1	2,661,000	5026.61		154,338		15,863		292,528			(138,475)		4,293		0001
Purchased Call/S&P 500 INDEX/SPX815G$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/07/2025	1	2,038,566	.4996		89,017		9,149		148,192			(79,868)		3,289		0001
Purchased Call/S&P 500 INDEX/SPX815G$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/07/2025	1	3,567,941	.4997		163,820		16,837		276,195			(146,983)		5,756		0001
Purchased Call/S&P 500 INDEX/SPX815G$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/07/2025	1	2,053,328	.4996		99,039		10,179		169,057			(88,860)		3,313		0001
Purchased Call/S&P 500 INDEX/SPX815G$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/07/2025	1	1,833,849	.4997		104,140		10,703		187,956			(93,437)		2,959		0001
Purchased Call/S&P 500 INDEX/SPX815G$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2024	02/12/2025	1	2,162,000	5021.84		117,180		13,521		213,505			(103,660)		3,710		0001
Purchased Call/S&P 500 INDEX/SPX815G$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2024	02/12/2025	1	3,921,000	5021.84		229,771		26,512		433,988			(203,259)		6,729		0001
Purchased Call/S&P 500 INDEX/SPX815G$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2024	02/07/2025	1	2,194,015	.4998		118,262		12,189		206,289			(106,074)		3,540		0001
Purchased Call/S&P 500 INDEX/SPX815G$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2024	02/07/2025	1	3,810,170	.5027		159,172		16,405		268,054			(142,767)		6,147		0001
Purchased Call/S&P 500 INDEX/SPX815G$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2024	02/07/2025	1	6,484,327	.5027		292,017		30,096		502,280			(261,921)		10,461		0001
Purchased Call/S&P 500 INDEX/SPX815G$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/12/2024	02/07/2025	1	1,487,877	.5027		81,983		8,450		149,849			(73,534)		2,400		0001
Purchased Call/S&P 500 INDEX/SPX815G$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2024	02/13/2025	1	2,494,000	4953.17		126,446		14,937		221,893			(111,509)		4,330		0001
Purchased Call/S&P 500 INDEX/SPX815G$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2024	02/13/2025	1	3,358,000	4953.17		191,070		22,571		349,918			(168,499)		5,829		0001
Purchased Call/S&P 500 INDEX/SPX815G$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2024	02/07/2025	1	4,202,246	.5027		208,707		21,570		432,977			(187,137)		6,779		0001
Purchased Call/S&P 500 INDEX/SPX815G$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2024	02/11/2025	1	1,874,926	.5027		85,924		9,732		170,161			(76,193)		3,180		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815GSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/13/2024	02/12/2025	1	2,284,937	5022		107,985		12,494		214,028			(95,491)		3,921		0001
Purchased Call/S&P 500 INDEX/SPX815GSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2024	02/14/2025	1	2,205,000	5000.62		110,691		13,380		192,908			(97,311)		3,871		0001
Purchased Call/S&P 500 INDEX/SPX815GSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2024	02/14/2025	1	3,307,000	5000.62		191,806		23,185		352,271			(168,621)		5,806		0001
Purchased Call/S&P 500 INDEX/SPX815GSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/14/2024	02/13/2025	1	2,377,522	4953		137,669		16,308		242,530			(121,361)		4,127		0001
Purchased Call/S&P 500 INDEX/SPX815GSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2024	02/14/2025	1	3,213,000	5029.73		185,711		22,698		340,374			(163,013)		5,641		0001
Purchased Call/S&P 500 INDEX/SPX815GSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/15/2024	02/14/2025	1	2,325,288	5001		134,831		16,479		238,313			(118,352)		4,082		0001
Purchased Call/S&P 500 INDEX/SPX815GSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	1	2,081,000	5005.57		122,571		15,023		228,821			(107,548)		3,653		0001
Purchased Call/S&P 500 INDEX/SPX815GSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/19/2025	1	4,698,000	5005.57		233,960		31,495		409,998			(202,466)		8,694		0001
Purchased Call/S&P 500 INDEX/SPX815GSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/19/2025	1	3,113,000	5005.57		172,772		23,258		312,648			(149,514)		5,761		0001
Purchased Call/S&P 500 INDEX/SPX815GSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/19/2025	1	3,744,000	5005.57		222,394		29,938		412,751			(192,456)		6,929		0001
Purchased Call/S&P 500 INDEX/SPX815GSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	1	2,610,324	5001		116,114		14,231		188,261			(101,882)		4,583		0001
Purchased Call/S&P 500 INDEX/SPX815GSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	1	1,705,211	5001		97,495		11,949		169,547			(85,546)		2,994		0001
Purchased Call/S&P 500 INDEX/SPX815HS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	1	2,434,389	5030		89,153		10,927		143,526			(78,226)		4,274		0001
Purchased Call/S&P 500 INDEX/SPX815HS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	1	4,119,349	5030		171,900		21,069		284,485			(150,831)		7,232		0001
Purchased Call/S&P 500 INDEX/SPX815HS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	1	4,466,400	5030		205,146		25,143		347,300			(180,003)		7,841		0001
Purchased Call/S&P 500 INDEX/SPX815HS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	1	2,132,606	5030		120,204		14,733		216,639			(105,471)		3,744		0001
Purchased Call/S&P 500 INDEX/SPX815HS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2024	02/14/2025	1	1,659,811	5030		67,865		8,341		121,713			(59,524)		2,914		0001
Purchased Call/S&P 500 INDEX/SPX815HS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2024	02/14/2025	1	2,439,419	5030		126,837		15,589		247,377			(111,248)		4,283		0001
Purchased Call/S&P 500 INDEX/SPX815HS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2024	02/14/2025	1	3,528,927	5006		141,437		17,383		244,857			(124,054)		6,195		0001
Purchased Call/S&P 500 INDEX/SPX815HS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2024	02/14/2025	1	7,713,583	5006		338,003		41,542		598,705			(296,461)		13,542		0001
Purchased Call/S&P 500 INDEX/SPX815HS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2024	02/14/2025	1	2,848,169	5006		152,025		18,685		288,327			(133,341)		5,000		0001
Purchased Call/S&P 500 INDEX/SPX815HS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2024	02/19/2025	1	7,978,879	5006		349,437		47,169		613,395			(302,268)		14,766		0001
Purchased Call/S&P 500 INDEX/SPX815HSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/20/2024	02/19/2025	1	5,175,759	5006		275,561		37,197		517,551			(238,364)		9,578		0001
Purchased Call/S&P 500 INDEX/SPX815HSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/21/2024	02/20/2025	1	2,248,931	4976		122,415		16,862		220,877			(105,554)		4,203		0001
Purchased Call/S&P 500 INDEX/SPX815HSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	2,345,000	5087.03		120,299		16,995		208,106			(103,303)		4,426		0001
Purchased Call/S&P 500 INDEX/SPX815HSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	2,644,000	5087.03		150,972		21,329		270,950			(129,644)		4,990		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815HSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2024	02/21/2025	1	2,629,000	5088.8		132,502		18,771		229,760			(113,731)		4,962		0001
Purchased Call/S&P 500 INDEX/SPX815HSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2024	02/21/2025	1	1,967,000	5088.8		110,939		15,716		199,830			(95,222)		3,712		0001
Purchased Call/S&P 500 INDEX/SPX815HSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2024	02/25/2025	1	2,903,000	5088.8		160,246		24,213		284,069			(136,033)		5,685		0001
Purchased Call/S&P 500 INDEX/SPX815HSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2024	02/21/2025	1	3,591,443	5087		164,173		23,258		275,814			(140,915)		6,778		0001
Purchased Call/S&P 500 INDEX/SPX815HSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2024	02/21/2025	1	1,978,855	5087		111,250		15,760		198,319			(95,490)		3,735		0001
Purchased Call/S&P 500 INDEX/SPX815HSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2024	02/26/2025	1	2,458,000	5069.53		127,079		19,551		221,060			(107,528)		4,857		0001
Purchased Call/S&P 500 INDEX/SPX815HSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2024	02/26/2025	1	3,927,000	5069.53		225,803		34,739		407,112			(191,064)		7,759		0001
Purchased Call/S&P 500 INDEX/SPX815HSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2024	02/21/2025	1	4,905,603	5089		219,002		31,112		373,876			(187,890)		9,258		0001
Purchased Call/S&P 500 INDEX/SPX815HSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2024	02/21/2025	1	2,698,506	5088		146,550		20,819		264,470			(125,731)		5,093		0001
Purchased Call/S&P 500 INDEX/SPX815HST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2024	02/27/2025	1	2,244,000	5078.18		128,132		20,065		229,011			(108,068)		4,473		0001
Purchased Call/S&P 500 INDEX/SPX815HSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2024	02/21/2025	1	1,994,757	5089		101,438		14,451		180,236			(86,987)		3,765		0001
Purchased Call/S&P 500 INDEX/SPX815HSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2024	02/26/2025	1	10,270,868	5070		461,482		71,193		771,574			(390,289)		20,294		0001
Purchased Call/S&P 500 INDEX/SPX815HSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2024	02/26/2025	1	2,301,567	5070		123,411		19,039		215,602			(104,372)		4,548		0001
Purchased Call/S&P 500 INDEX/SPX815HSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/27/2024	02/26/2025	1	3,852,843	5070		217,117		33,495		386,354			(183,622)		7,613		0001
Purchased Call/S&P 500 INDEX/SPX815HSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2024	02/28/2025	1	1,957,227	5137		87,539		14,143		143,132			(73,396)		3,935		0001
Purchased Call/S&P 500 INDEX/SPX815HSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/04/2024	02/28/2025	1	2,239,767	5137		122,307		19,760		209,968			(102,547)		4,502		0001
Purchased Call/S&P 500 INDEX/SPX815IS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/05/2024	03/04/2025	1	6,793,378	5131		283,177		48,500		501,993			(234,677)		14,112		0001
Purchased Call/S&P 500 INDEX/SPX815IS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	4,712,000	5123.69		227,590		41,093		385,133			(186,497)		10,018		0001
Purchased Call/S&P 500 INDEX/SPX815IS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	2,939,000	5123.69		150,477		27,169		257,749			(123,307)		6,249		0001
Purchased Call/S&P 500 INDEX/SPX815IS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	3,621,000	5123.69		207,121		37,397		366,649			(169,724)		7,699		0001
Purchased Call/S&P 500 INDEX/SPX815IS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/10/2025	1	2,649,000	5123.69		129,536		24,266		218,262			(105,270)		5,759		0001
Purchased Call/S&P 500 INDEX/SPX815IS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/06/2025	1	1,054,371	5114		58,034		10,346		98,909			(47,688)		2,225		0001
Purchased Call/S&P 500 INDEX/SPX815IS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	4,156,832	5157		224,592		40,551		398,317			(184,041)		8,838		0001
Purchased Call/S&P 500 INDEX/SPX815ISE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2024	03/07/2025	1	1,799,704	5157		94,348		17,082		169,675			(77,265)		3,826		0001
Purchased Call/S&P 500 INDEX/SPX815ISF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/12/2024	03/07/2025	1	2,404,594	5131		136,715		24,823		230,001			(111,892)		5,113		0001
Purchased Call/S&P 500 INDEX/SPX815ISG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/12/2024	03/11/2025	1	4,105,148	5119		240,416		45,825		400,831			(194,590)		8,989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815ISH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2024	03/14/2025	1	6,682,000	5117.09		327,418		65,484		549,741			(261,934)		14,941		0001
Purchased Call/S&P 500 INDEX/SPX815ISI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2024	03/14/2025	1	2,177,000	5117.09		128,225		25,645		225,761			(102,580)		4,868		0001
Purchased Call/S&P 500 INDEX/SPX815ISJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2024	03/11/2025	1	1,593,907	5139		79,132		15,294		136,341			(63,837)		3,490		0001
Purchased Call/S&P 500 INDEX/SPX815ISK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2024	03/13/2025	1	2,359,230	5168		121,684		24,066		217,602			(97,618)		5,239		0001
Purchased Call/S&P 500 INDEX/SPX815ISL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2024	03/14/2025	1	4,573,626	5150		172,103		34,421		282,944			(137,683)		10,227		0001
Purchased Call/S&P 500 INDEX/SPX815ISM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2024	03/14/2025	1	2,152,901	5150		109,955		21,991		192,110			(87,964)		4,814		0001
Purchased Call/S&P 500 INDEX/SPX815ISN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2024	03/14/2025	1	2,873,968	5150		156,876		31,375		279,293			(125,501)		6,426		0001
Purchased Call/S&P 500 INDEX/SPX815ISR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2024	03/21/2025	1	5,566,000	5234.18		274,404		60,216		448,982			(214,187)		13,029		0001
Purchased Call/S&P 500 INDEX/SPX815ISS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2024	03/21/2025	1	4,169,000	5234.18		223,042		48,945		371,407			(174,096)		9,759		0001
Purchased Call/S&P 500 INDEX/SPX815IST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2024	03/24/2025	1	5,442,000	5234.18		263,937		59,622		429,048			(204,315)		12,975		0001
Purchased Call/S&P 500 INDEX/SPX815ISW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2024	03/28/2025	1	4,423,000	5254.35		233,977		55,740		382,224			(178,237)		10,797		0001
Purchased Call/S&P 500 INDEX/SPX815ISX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2024	03/27/2025	1	1,695,262	5248		87,643		20,693		141,835			(66,949)		4,114		0001
Purchased Call/S&P 500 INDEX/SPX815ISY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2024	03/27/2025	1	1,111,085	5248		61,538		14,530		100,991			(47,008)		2,697		0001
Purchased Call/S&P 500 INDEX/SPX921GSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2024	01/03/2025	1	2,129,000	4704.81		39,174		215		61,678			(38,958)		965		0001
Purchased Call/S&P 500 INDEX/SPX921HS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/04/2024	01/03/2025	1	2,326,000	4688.68		131,884		731		246,306			(131,154)		1,054		0001
Purchased Call/S&P 500 INDEX/SPX921HSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	1	3,962,000	4763.54		98,258		1,890		158,259			(96,368)		2,933		0001
Purchased Call/S&P 500 INDEX/SPX921HSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	1	1,947,000	4763.54		61,331		1,179		101,102			(60,151)		1,441		0001
Purchased Call/S&P 500 INDEX/SPX921HSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	1	3,077,000	4763.54		110,772		2,130		185,895			(108,642)		2,278		0001
Purchased Call/S&P 500 INDEX/SPX921HSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	1	4,997,000	4763.54		293,324		5,641		563,760			(287,683)		3,699		0001
Purchased Call/S&P 500 INDEX/SPX921HSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	1	2,045,000	4763.54		125,563		2,415		247,035			(123,148)		1,514		0001
Purchased Call/S&P 500 INDEX/SPX921HSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	1	2,179,000	4783.45		126,600		3,130		243,447			(123,470)		1,803		0001
Purchased Call/S&P 500 INDEX/SPX921HSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/11/2024	01/09/2025	1	3,120,264	4757		132,735		2,958		225,932			(129,777)		2,450		0001
Purchased Call/S&P 500 INDEX/SPX921HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/16/2024	01/16/2025	1	2,116,000	4765.98		39,781		1,639		62,199			(38,141)		2,215		0001
Purchased Call/S&P 500 INDEX/SPX921IS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2024	01/17/2025	1	2,118,000	4780.94		118,396		5,247		221,217			(113,149)		2,285		0001
Purchased Call/S&P 500 INDEX/SPX921ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/26/2024	01/27/2025	1	3,424,000	4890.97		102,720		7,357		166,277			(95,363)		4,656		0001
Purchased Call/S&P 500 INDEX/SPX921ISM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/26/2024	01/28/2025	1	4,984,000	4890.97		60,306		4,473		91,446			(55,833)		6,902		0001
Purchased Call/S&P 500 INDEX/SPX921ISN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/26/2024	01/24/2025	1	2,305,149	4894		86,772		5,544		146,091			(81,229)		2,955		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921I$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/26/2024	01/24/2025	1	4,287,284	4894		195,716		12,504		345,047			(183,212)		5,497		0001
Purchased Call/S&P 500 INDEX/SPX921I$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/24/2025	1	1,824,332	4891		67,349		4,315		110,913			(63,034)		2,339		0001
Purchased Call/S&P 500 INDEX/SPX921I$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	1	3,981,000	4958.61		69,668		5,806		108,144			(63,862)		5,801		0001
Purchased Call/S&P 500 INDEX/SPX921I$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	1	2,069,000	4958.61		46,553		3,879		73,527			(42,673)		3,015		0001
Purchased Call/S&P 500 INDEX/SPX921JS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	1	6,272,000	4958.61		155,546		12,962		247,568			(142,583)		9,139		0001
Purchased Call/S&P 500 INDEX/SPX921JS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	1	2,989,000	4958.61		83,393		6,949		134,134			(76,444)		4,355		0001
Purchased Call/S&P 500 INDEX/SPX921JS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	1	2,594,000	4958.61		82,230		6,852		134,216			(75,377)		3,780		0001
Purchased Call/S&P 500 INDEX/SPX921JS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	1	3,713,000	4958.61		125,499		10,458		206,655			(115,041)		5,410		0001
Purchased Call/S&P 500 INDEX/SPX921JS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	01/31/2025	1	4,037,794	4906		166,962		13,914		269,375			(153,049)		5,884		0001
Purchased Call/S&P 500 INDEX/SPX921JSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2024	01/31/2025	1	2,137,161	4959		87,941		7,369		152,495			(80,572)		3,114		0001
Purchased Call/S&P 500 INDEX/SPX921JSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2024	02/07/2025	1	2,040,000	4997.91		36,108		3,701		56,093			(32,407)		3,291		0001
Purchased Call/S&P 500 INDEX/SPX921JSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	1	4,542,000	5026.61		58,592		6,022		89,177			(52,570)		7,328		0001
Purchased Call/S&P 500 INDEX/SPX921JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	1	3,908,000	5026.61		67,999		6,989		105,401			(61,010)		6,305		0001
Purchased Call/S&P 500 INDEX/SPX921JSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	1	2,992,000	5026.61		67,918		6,981		106,965			(60,938)		4,827		0001
Purchased Call/S&P 500 INDEX/SPX921JSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	1	6,137,000	5026.61		151,584		15,579		240,302			(136,004)		9,901		0001
Purchased Call/S&P 500 INDEX/SPX921JSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2024	02/07/2025	1	2,595,000	5026.61		71,363		7,334		114,213			(64,028)		4,187		0001
Purchased Call/S&P 500 INDEX/SPX921JSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2024	02/10/2025	1	7,889,000	5026.61		194,858		21,472		308,563			(173,386)		13,220		0001
Purchased Call/S&P 500 INDEX/SPX921JSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2024	02/11/2025	1	3,450,000	5026.61		41,055		4,624		62,550			(36,431)		5,851		0001
Purchased Call/S&P 500 INDEX/SPX921JSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2024	02/11/2025	1	2,279,000	5026.61		43,073		4,852		66,895			(38,221)		3,865		0001
Purchased Call/S&P 500 INDEX/SPX921JSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2024	02/11/2025	1	7,280,000	5026.61		179,816		20,254		284,445			(159,562)		12,347		0001
Purchased Call/S&P 500 INDEX/SPX921JSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	1	2,283,000	4953.17		29,451		3,479		44,791			(25,972)		3,963		0001
Purchased Call/S&P 500 INDEX/SPX921JSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	1	1,937,000	4953.17		29,830		3,524		45,584			(26,306)		3,363		0001
Purchased Call/S&P 500 INDEX/SPX921JSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	1	2,875,000	4953.17		61,525		7,268		95,735			(54,257)		4,991		0001
Purchased Call/S&P 500 INDEX/SPX921JSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	1	6,094,000	4953.17		151,131		17,853		238,545			(133,278)		10,579		0001
Purchased Call/S&P 500 INDEX/SPX921JSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	1	4,420,000	4953.17		125,970		14,881		200,944			(111,089)		7,673		0001
Purchased Call/S&P 500 INDEX/SPX921K$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	1	2,861,000	4953.17		96,130		11,356		156,399			(84,774)		4,967		0001
Purchased Call/S&P 500 INDEX/SPX921KSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	1	5,068,000	5005.57		65,377		8,013		98,637			(57,364)		8,897		0001
Purchased Call/S&P 500 INDEX/SPX921KSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	1	2,398,000	5005.57		51,317		6,290		79,177			(45,028)		4,210		0001
Purchased Call/S&P 500 INDEX/SPX921KSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	1	4,489,000	5005.57		105,043		12,874		163,380			(92,168)		7,881		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921KSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	1	12,758,000	5005.57		316,398		38,779		495,073			(277,620)		22,398		0001
Purchased Call/S&P 500 INDEX/SPX921KSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	1	3,791,000	5005.57		103,873		12,731		163,523			(91,142)		6,656		0001
Purchased Call/S&P 500 INDEX/SPX921KSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2025	1	2,220,000	5005.57		51,948		6,869		80,710			(45,079)		4,067		0001
Purchased Call/S&P 500 INDEX/SPX921KSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2025	1	7,726,000	5005.57		193,923		25,643		303,192			(168,280)		14,154		0001
Purchased Call/S&P 500 INDEX/SPX921KSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2025	1	3,246,000	5005.57		41,873		5,637		63,055			(36,237)		6,007		0001
Purchased Call/S&P 500 INDEX/SPX921KSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2025	1	3,572,000	5005.57		75,369		10,146		115,975			(65,223)		6,610		0001
Purchased Call/S&P 500 INDEX/SPX921KSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2025	1	6,752,000	5005.57		168,125		22,632		261,450			(145,493)		12,495		0001
Purchased Call/S&P 500 INDEX/SPX921KSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2025	1	2,799,000	5005.57		78,372		10,550		123,151			(67,822)		5,180		0001
Purchased Call/S&P 500 INDEX/SPX921KSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/20/2024	02/20/2025	1	2,351,000	4975.51		66,298		9,107		105,151			(57,191)		4,394		0001
Purchased Call/S&P 500 INDEX/SPX921KSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/20/2024	02/20/2025	1	3,603,000	4975.51		121,061		16,629		195,785			(104,432)		6,734		0001
Purchased Call/S&P 500 INDEX/SPX921KST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/20/2024	02/20/2025	1	3,823,000	4975.51		192,297		26,414		336,004			(165,882)		7,145		0001
Purchased Call/S&P 500 INDEX/SPX921KSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/20/2024	02/20/2025	1	2,167,000	4975.51		120,052		16,491		216,352			(103,561)		4,050		0001
Purchased Call/S&P 500 INDEX/SPX921KSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/20/2024	02/20/2025	1	2,268,000	4975.51		139,482		19,160		262,896			(120,322)		4,239		0001
Purchased Call/S&P 500 INDEX/SPX921KSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1	2,758,000	4981.8		98,185		13,757		160,181			(84,428)		5,205		0001
Purchased Call/S&P 500 INDEX/SPX921KSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1	2,017,000	4981.8		106,296		14,893		188,066			(91,403)		3,807		0001
Purchased Call/S&P 500 INDEX/SPX921KSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2024	02/14/2025	1	1,838,600	.5010		141,662		17,460		332,087			(124,202)		3,228		0001
Purchased Call/S&P 500 INDEX/SPX921LSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2025	1	3,035,000	5078.18		103,494		16,206		166,433			(87,287)		6,049		0001
Purchased Call/S&P 500 INDEX/SPX921LSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2024	02/28/2025	1	1,445,000	5069.76		72,395		11,535		125,292			(60,859)		2,905		0001
Purchased Call/S&P 500 INDEX/SPX921LSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2025	1	2,457,839	.5078		110,759		17,392		189,006			(93,367)		4,899		0001
Purchased Call/S&P 500 INDEX/SPX921LSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2025	1	2,432,448	.5078		133,037		20,890		239,580			(112,147)		4,848		0001
Purchased Call/S&P 500 INDEX/SPX921MSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/05/2024	03/05/2025	1	2,110,000	5078.65		68,786		11,938		110,176			(56,848)		4,418		0001
Purchased Call/S&P 500 INDEX/SPX921MST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	1	3,478,000	5175.27		44,171		8,518		65,591			(35,653)		7,670		0001
Purchased Call/S&P 500 INDEX/SPX921MSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	1	2,009,000	5175.27		35,158		6,780		52,867			(28,378)		4,430		0001
Purchased Call/S&P 500 INDEX/SPX921MSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	1	2,453,000	5175.27		66,476		12,819		102,889			(53,657)		5,409		0001
Purchased Call/S&P 500 INDEX/SPX921MSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	1	1,972,000	5175.27		62,907		12,131		98,746			(50,776)		4,349		0001
Purchased Call/S&P 500 INDEX/SPX921MSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	1	1,980,000	5175.27		70,290		13,555		111,500			(56,735)		4,366		0001
Purchased Call/S&P 500 INDEX/SPX921MSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	1	3,138,000	5175.27		182,318		35,158		315,896			(147,160)		6,920		0001
Purchased Call/S&P 500 INDEX/SPX921NSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/14/2025	1	2,898,000	5117.09		148,088		29,618		250,652			(118,470)		6,480		0001
Purchased Call/S&P 500 INDEX/SPX921NSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/14/2025	1	2,956,376	.5150		128,639		25,728		216,510			(102,911)		6,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2025	1	2,255,000	5224.62		75,994		16,329		117,452			(59,664)		5,245		0001
Purchased Call/S&P 500 INDEX/SPX921NSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	1	3,022,000	5241.53		85,523		18,715		130,299			(66,807)		7,074		0001
Purchased Call/S&P 500 INDEX/SPX921NSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	1	3,692,000	5241.53		126,636		27,713		195,923			(98,923)		8,642		0001
Purchased Call/S&P 500 INDEX/SPX921NSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	1	2,447,000	5241.53		120,882		26,453		196,457			(94,428)		5,728		0001
Purchased Call/S&P 500 INDEX/SPX921NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	1	2,274,000	5241.53		123,933		27,121		205,244			(96,812)		5,323		0001
Purchased Call/S&P 500 INDEX/SPX9210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/07/2025	1	1,753,329	.5127		175,696		32,911		276,099			(142,784)		3,728		0001
Purchased Call/S&P 500 INDEX/SPX9210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	3,535,000	5234.18		60,449		13,265		89,550			(47,183)		8,275		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	7,346,000	5234.18		161,612		35,465		242,375			(126,147)		17,196		0001
Purchased Call/S&P 500 INDEX/SPX9210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	5,877,000	5234.18		153,977		33,789		233,151			(120,188)		13,757		0001
Purchased Call/S&P 500 INDEX/SPX9210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	2,191,000	5234.18		99,252		21,780		159,260			(77,472)		5,129		0001
Purchased Call/S&P 500 INDEX/SPX9210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/24/2025	1	2,398,000	5234.18		66,664		15,059		101,335			(51,605)		5,718		0001
Purchased Call/S&P 500 INDEX/SPX9210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/27/2024	03/27/2025	1	4,027,000	5248.49		124,434		29,138		189,755			(95,297)		9,774		0001
Purchased Call/S&P 500 INDEX/SPX9210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/27/2024	03/21/2025	1	248,542	.5240		12,710		2,813		21,368			(9,898)		582		0001
Purchased Call/S&P 500 INDEX/SPX9210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	14,700,000	5254.35		185,220		44,124		269,179			(141,096)		35,884		0001
Purchased Call/S&P 500 INDEX/SPX9210SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	3,233,000	5254.35		45,585		10,860		66,505			(34,726)		7,892		0001
Purchased Call/S&P 500 INDEX/SPX9210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	4,734,000	5254.35		80,951		19,285		118,663			(61,667)		11,556		0001
Purchased Call/S&P 500 INDEX/SPX9210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	2,916,000	5254.35		54,238		12,921		79,612			(41,317)		7,118		0001
Purchased Call/S&P 500 INDEX/SPX9210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	2,599,000	5254.35		51,980		12,383		76,746			(39,597)		6,344		0001
Purchased Call/S&P 500 INDEX/SPX9210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	2,358,000	5254.35		50,461		12,021		74,861			(38,440)		5,756		0001
Purchased Call/S&P 500 INDEX/SPX9210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	10,992,000	5254.35		250,618		59,704		373,255			(190,914)		26,832		0001
Purchased Call/S&P 500 INDEX/SPX9210SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	14,548,000	5254.35		352,062		83,871		526,011			(268,191)		35,513		0001
Purchased Call/S&P 500 INDEX/SPX9210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	3,789,000	5254.35		96,998		23,108		145,297			(73,891)		9,249		0001
Purchased Call/S&P 500 INDEX/SPX9210SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	5,301,000	5254.35		155,849		37,128		235,488			(118,722)		12,940		0001
Purchased Call/S&P 500 INDEX/SPX9210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	5,869,000	5254.35		189,569		45,160		288,376			(144,408)		14,327		0001
Purchased Call/S&P 500 INDEX/SPX9210SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	2,268,000	5254.35		75,978		18,100		116,252			(57,878)		5,536		0001
Purchased Call/S&P 500 INDEX/SPX9210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	3,769,000	5254.35		134,930		32,144		207,465			(102,786)		9,200		0001
Purchased Call/S&P 500 INDEX/SPX9210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	3,014,000	5254.35		136,534		32,526		216,057			(104,008)		7,357		0001
Purchased Call/S&P 500 INDEX/SPX9210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/28/2025	1	3,110,000	5254.35		156,744		37,341		252,650			(119,403)		7,592		0001
Purchased Call/S&P 500 INDEX/SPX9210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	1	2,804,000	5254.35		48,790		11,929		71,449			(36,860)		6,962		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	1	6,887,000	5254.35		166,665		40,751		248,685			(125,915)		17,099		0001
Purchased Call/S&P 500 INDEX/SPX9210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	1	2,106,000	5254.35		56,862		13,903		85,236			(42,959)		5,229		0001
Purchased Call/S&P 500 INDEX/SPX9210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/26/2025	1	1,665,595	5205		72,400		16,940		110,645			(55,460)		4,019		0001
Purchased Call/S&P 500 INDEX/SPX921PS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/27/2025	1	1,506,317	5248		52,515		12,399		80,393			(40,116)		3,656		0001
Purchased Call/S&P 500 INDEX/SPX921PS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/27/2025	1	3,889,131	5248		155,202		36,645		240,907			(118,557)		9,439		0001
Purchased Call/S&P 500 INDEX/SPX921PS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/27/2025	1	3,532,234	5248		153,767		36,306		241,184			(117,461)		8,573		0001
Purchased Call/S&P 500 INDEX/SPXB05FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	1	1,988,000	4742.83		26,838		74		41,717			(26,764)		736		0001
Purchased Call/S&P 500 INDEX/SPXB05FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	1	3,284,000	4742.83		60,426		166		95,162			(60,260)		1,215		0001
Purchased Call/S&P 500 INDEX/SPXB05FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	1	2,994,000	4742.83		67,664		186		107,701			(67,479)		1,108		0001
Purchased Call/S&P 500 INDEX/SPXB05FS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	1	4,615,000	4742.83		114,914		316		184,456			(114,598)		1,708		0001
Purchased Call/S&P 500 INDEX/SPXB05FS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	1	2,305,000	4742.83		63,849		175		103,647			(63,673)		853		0001
Purchased Call/S&P 500 INDEX/SPXB05FS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	1	2,112,000	4742.83		67,162		185		110,796			(66,977)		782		0001
Purchased Call/S&P 500 INDEX/SPXB05FS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	1	3,521,000	4742.83		124,291		341		207,581			(123,950)		1,303		0001
Purchased Call/S&P 500 INDEX/SPXB05FSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	1	1,644,000	4697.24		58,033		322		96,903			(57,711)		745		0001
Purchased Call/S&P 500 INDEX/SPXB05FSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	1	2,000,000	4697.24		123,200		684		241,762			(122,516)		907		0001
Purchased Call/S&P 500 INDEX/SPXB05FSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2025	1	2,827,000	4697.24		152,093		2,095		279,549			(149,998)		1,812		0001
Purchased Call/S&P 500 INDEX/SPXB05FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2025	1	2,725,000	4697.24		99,190		1,635		166,003			(97,555)		1,887		0001
Purchased Call/S&P 500 INDEX/SPXB05FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/02/2025	1	3,315,238	4743		142,358		397		257,731			(141,962)		1,227		0001
Purchased Call/S&P 500 INDEX/SPXB05FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/02/2025	1	2,148,502	4743		125,096		348		257,551			(124,747)		795		0001
Purchased Call/S&P 500 INDEX/SPXB05FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	1	1,585,521	4705		65,017		361		111,102			(64,656)		719		0001
Purchased Call/S&P 500 INDEX/SPXB05FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	1	3,481,559	4705		160,513		892		281,664			(159,622)		1,578		0001
Purchased Call/S&P 500 INDEX/SPXB05FSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	1	1,575,396	4689		69,196		384		117,821			(68,811)		714		0001
Purchased Call/S&P 500 INDEX/SPXB05FSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/02/2025	1	2,295,530	4743		104,055		291		182,810			(103,765)		850		0001
Purchased Call/S&P 500 INDEX/SPXB05FSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	1	2,074,821	4705		91,490		510		152,878			(90,980)		941		0001
Purchased Call/S&P 500 INDEX/SPXB05FSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	1	2,527,199	4689		106,048		591		172,851			(105,457)		1,146		0001
Purchased Call/S&P 500 INDEX/SPXB05FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	1	2,091,151	4689		100,016		557		167,087			(99,458)		948		0001
Purchased Call/S&P 500 INDEX/SPXB05FSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	1	4,585,529	4689		230,671		1,285		389,840			(229,386)		2,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	1	2,404,158	.4705		151,987		847		284,855			(151,140)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXB05GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	1	3,422,736	.4689		220,599		1,229		406,208			(219,370)		1,552		0001
Purchased Call/S&P 500 INDEX/SPXB05GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/03/2025	1	1,554,786	.4697		71,450		398		119,374			(71,052)		705		0001
Purchased Call/S&P 500 INDEX/SPXB05GS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2025	1	4,305,000	4756.5		254,856		5,601		493,970			(249,255)		3,380		0001
Purchased Call/S&P 500 INDEX/SPXB05GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2025	1	4,380,737	.4757		214,160		4,720		371,301			(209,440)		3,439		0001
Purchased Call/S&P 500 INDEX/SPXB05GS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	1	2,316,000	4780.24		54,194		1,355		86,650			(52,840)		1,917		0001
Purchased Call/S&P 500 INDEX/SPXB05GSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	1	3,226,000	4780.24		80,327		2,008		128,741			(78,319)		2,670		0001
Purchased Call/S&P 500 INDEX/SPXB05GSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	1	2,015,000	4780.24		61,256		1,531		100,513			(59,725)		1,668		0001
Purchased Call/S&P 500 INDEX/SPXB05GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	1	2,447,000	4780.24		87,358		2,184		146,470			(85,174)		2,025		0001
Purchased Call/S&P 500 INDEX/SPXB05GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/03/2025	1	1,563,221	.4694		63,989		363		101,466			(63,627)		709		0001
Purchased Call/S&P 500 INDEX/SPXB05GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/08/2025	1	1,591,022	.4764		61,686		1,206		103,705			(60,480)		1,178		0001
Purchased Call/S&P 500 INDEX/SPXB05GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2025	1	2,412,383	.4758		116,924		2,606		205,396			(114,319)		1,894		0001
Purchased Call/S&P 500 INDEX/SPXB05GSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/17/2025	1	3,307,000	4739.21		117,068		5,146		194,274			(111,922)		3,568		0001
Purchased Call/S&P 500 INDEX/SPXB05GSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/17/2025	1	1,993,000	4739.21		98,255		4,319		174,570			(93,936)		2,151		0001
Purchased Call/S&P 500 INDEX/SPXB05GSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/09/2025	1	1,565,521	.4758		70,686		1,588		128,369			(69,097)		1,229		0001
Purchased Call/S&P 500 INDEX/SPXB05GSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/13/2025	1	2,186,210	.4784		114,053		3,802		228,686			(110,252)		2,063		0001
Purchased Call/S&P 500 INDEX/SPXB05GSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	1	3,545,889	.4766		127,023		5,249		219,314			(121,774)		3,712		0001
Purchased Call/S&P 500 INDEX/SPXB05GSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	1	5,495,175	.4766		229,643		9,489		409,862			(220,154)		5,753		0001
Purchased Call/S&P 500 INDEX/SPXB05GST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	1	5,676,282	.4766		249,705		10,318		451,801			(239,387)		5,942		0001
Purchased Call/S&P 500 INDEX/SPXB05GSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	1	4,551,511	.4766		210,635		8,704		386,966			(201,931)		4,765		0001
Purchased Call/S&P 500 INDEX/SPXB05GSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/16/2025	1	2,020,776	.4766		109,375		4,520		213,926			(104,855)		2,115		0001
Purchased Call/S&P 500 INDEX/SPXB05GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2024	01/17/2025	1	18,729,000	4780.94		1,108,757		49,142		2,141,603			(1,059,615)		20,210		0001
Purchased Call/S&P 500 INDEX/SPXB05GSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2024	01/17/2025	1	3,961,980	.4739		183,427		8,130		308,761			(175,297)		4,275		0001
Purchased Call/S&P 500 INDEX/SPXB05HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/17/2025	1	1,808,000	4839.81		30,374		1,350		46,806			(29,024)		1,951		0001
Purchased Call/S&P 500 INDEX/SPXB05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/24/2025	1	1,575,069	.4892		71,809		4,613		121,521			(67,196)		2,019		0001
Purchased Call/S&P 500 INDEX/SPXB05HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	1	2,365,406	.4928		86,002		6,634		144,143			(79,368)		3,334		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	1	3,099,668	4928		125,316		9,666		214,173			(115,649)		4,369		0001
Purchased Call/S&P 500 INDEX/SPXB05HSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	1	3,262,290	4928		139,583		10,767		241,594			(128,816)		4,598		0001
Purchased Call/S&P 500 INDEX/SPXB05HSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	1	3,755,083	4928		168,859		13,025		295,930			(155,834)		5,292		0001
Purchased Call/S&P 500 INDEX/SPXB05HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/29/2025	1	2,222,496	4928		105,182		8,113		186,997			(97,069)		3,132		0001
Purchased Call/S&P 500 INDEX/SPXB05HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	1	2,280,000	4845.65		112,404		9,264		202,241			(103,140)		3,322		0001
Purchased Call/S&P 500 INDEX/SPXB05HSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2025	1	4,536,088	4925		179,199		14,316		327,570			(164,883)		6,502		0001
Purchased Call/S&P 500 INDEX/SPXB05HSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2025	1	4,673,797	4925		197,506		15,779		368,026			(181,727)		6,700		0001
Purchased Call/S&P 500 INDEX/SPXB05HSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	1	3,490,000	4906.19		86,552		7,193		137,970			(79,359)		5,085		0001
Purchased Call/S&P 500 INDEX/SPXB05HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	1	2,082,000	4906.19		63,085		5,242		102,805			(57,842)		3,034		0001
Purchased Call/S&P 500 INDEX/SPXB05HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	1	2,809,000	4906.19		96,911		8,054		160,781			(88,857)		4,093		0001
Purchased Call/S&P 500 INDEX/SPXB05HSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	1	3,614,855	4846		161,770		13,444		268,794			(148,327)		5,267		0001
Purchased Call/S&P 500 INDEX/SPXB05HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	1	3,634,238	4846		179,648		14,929		305,455			(164,718)		5,296		0001
Purchased Call/S&P 500 INDEX/SPXB05HSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2025	1	3,513,000	4958.61		118,037		11,025		193,274			(107,011)		5,439		0001
Purchased Call/S&P 500 INDEX/SPXB05HSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	01/31/2025	1	2,926,773	4846		143,063		11,922		223,547			(131,141)		4,265		0001
Purchased Call/S&P 500 INDEX/SPXB05HST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	01/31/2025	1	2,015,790	4846		126,335		10,528		209,422			(115,807)		2,937		0001
Purchased Call/S&P 500 INDEX/SPXB05HSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2025	1	2,108,000	4942.81		123,107		11,837		234,649			(111,270)		3,310		0001
Purchased Call/S&P 500 INDEX/SPXB05HSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	01/31/2025	1	3,515,654	4959		191,033		15,964		361,350			(175,069)		5,123		0001
Purchased Call/S&P 500 INDEX/SPXB05IS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2025	1	2,440,000	4954.23		70,028		6,926		112,643			(63,102)		3,884		0001
Purchased Call/S&P 500 INDEX/SPXB05IS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2025	1	3,692,000	4954.23		182,016		18,002		323,616			(164,014)		5,877		0001
Purchased Call/S&P 500 INDEX/SPXB05IS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/03/2025	1	2,156,995	4959		100,616		9,198		180,139			(91,418)		3,292		0001
Purchased Call/S&P 500 INDEX/SPXB05IS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/05/2025	1	3,628,023	4943		171,998		16,584		301,277			(155,414)		5,697		0001
Purchased Call/S&P 500 INDEX/SPXB05IS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/05/2025	1	2,224,265	4943		116,991		11,280		211,688			(105,711)		3,493		0001
Purchased Call/S&P 500 INDEX/SPXB05IS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	1	2,604,000	4995.06		87,494		8,894		143,800			(78,601)		4,201		0001
Purchased Call/S&P 500 INDEX/SPXB05IS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	1	2,744,000	4995.06		135,005		13,723		240,398			(121,282)		4,427		0001
Purchased Call/S&P 500 INDEX/SPXB05ISA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	1	2,026,000	4995.06		111,025		11,285		205,568			(99,739)		3,269		0001
Purchased Call/S&P 500 INDEX/SPXB05ISB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/04/2025	1	1,472,707	4959		86,846		8,179		159,180			(78,666)		2,280		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05I$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/05/2025	1	1,828,840	.4943		81,200		7,851		133,368			(73,349)		2,872		0001
Purchased Call/S&P 500 INDEX/SPXB05I$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2025	1	2,605,925	.4954		104,237		10,338		169,471			(93,900)		4,148		0001
Purchased Call/S&P 500 INDEX/SPXB05I$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2025	1	1,818,202	.4954		80,542		7,988		133,465			(72,554)		2,894		0001
Purchased Call/S&P 500 INDEX/SPXB05I$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2025	1	4,562,846	.4954		215,146		21,337		361,443			(193,809)		7,264		0001
Purchased Call/S&P 500 INDEX/SPXB05I$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2025	1	1,766,904	.4949		104,108		10,325		186,368			(93,784)		2,813		0001
Purchased Call/S&P 500 INDEX/SPXB05I$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	4,766,000	4997.91		61,481		6,301		93,668			(55,180)		7,689		0001
Purchased Call/S&P 500 INDEX/SPXB05I$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	5,243,000	4997.91		117,443		12,037		185,094			(105,406)		8,459		0001
Purchased Call/S&P 500 INDEX/SPXB05I$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	3,105,000	4997.91		76,694		7,861		121,729			(68,833)		5,009		0001
Purchased Call/S&P 500 INDEX/SPXB05I$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	2,049,000	4997.91		60,855		6,237		98,255			(54,618)		3,306		0001
Purchased Call/S&P 500 INDEX/SPXB05I$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	2,303,000	4997.91		79,684		8,167		131,600			(71,517)		3,715		0001
Purchased Call/S&P 500 INDEX/SPXB05I$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/06/2025	1	2,134,814	.4953		96,229		9,623		160,065			(86,606)		3,398		0001
Purchased Call/S&P 500 INDEX/SPXB05I$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	2,008,014	.4995		72,191		7,399		120,111			(64,792)		3,240		0001
Purchased Call/S&P 500 INDEX/SPXB05J$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/07/2025	1	3,063,682	.4998		125,003		12,883		204,302			(112,120)		4,943		0001
Purchased Call/S&P 500 INDEX/SPXB05J$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/07/2025	1	2,161,442	.5027		79,352		8,178		131,040			(71,174)		3,487		0001
Purchased Call/S&P 500 INDEX/SPXB05J$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2024	02/26/2025	1	2,651,364	.5070		147,748		22,856		264,905			(124,892)		5,239		0001
Purchased Call/S&P 500 INDEX/SPXB05J$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2025	1	1,888,464	.5077		81,777		12,948		134,970			(68,829)		3,764		0001
Purchased Call/S&P 500 INDEX/SPXB05J$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2025	1	1,701,232	.5078		93,803		14,852		164,450			(78,951)		3,391		0001
Purchased Call/S&P 500 INDEX/SPXB05J$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/28/2025	1	2,910,042	.5070		114,306		18,365		184,167			(95,941)		5,850		0001
Purchased Call/S&P 500 INDEX/SPXB05J$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/28/2025	1	2,053,253	.5070		103,340		16,603		174,720			(86,737)		4,128		0001
Purchased Call/S&P 500 INDEX/SPXB05J$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/28/2025	1	1,723,718	.5070		98,376		15,806		172,438			(82,570)		3,465		0001
Purchased Call/S&P 500 INDEX/SPXB05J$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2024	02/28/2025	1	2,436,804	.5087		123,802		20,001		198,487			(103,801)		4,899		0001
Purchased Call/S&P 500 INDEX/SPXB05J$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	1	2,801,000	5078.65		47,617		8,264		72,291			(39,353)		5,864		0001
Purchased Call/S&P 500 INDEX/SPXB05J$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	1	5,886,000	5078.65		144,207		25,028		224,077			(119,179)		12,323		0001
Purchased Call/S&P 500 INDEX/SPXB05J$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	1	2,570,000	5078.65		91,749		15,923		147,905			(75,826)		5,381		0001
Purchased Call/S&P 500 INDEX/SPXB05J$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	02/28/2025	1	1,561,672	.5137		61,618		9,983		106,954			(51,635)		3,139		0001
Purchased Call/S&P 500 INDEX/SPXB05J$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/03/2025	1	1,597,632	.5137		84,346		14,252		157,733			(70,094)		3,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05JSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	1	1,636,773	5131		53,503		9,163		89,121			(44,339)		3,400		0001
Purchased Call/S&P 500 INDEX/SPXB05KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	1	3,678,891	5131		128,042		21,930		215,233			(106,112)		7,642		0001
Purchased Call/S&P 500 INDEX/SPXB05KS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	1	5,787,712	5131		220,919		37,837		377,006			(183,082)		12,023		0001
Purchased Call/S&P 500 INDEX/SPXB05KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	1	3,509,570	5131		141,697		24,269		244,360			(117,429)		7,290		0001
Purchased Call/S&P 500 INDEX/SPXB05KS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	1	3,145,272	5131		156,536		26,810		284,106			(129,726)		6,534		0001
Purchased Call/S&P 500 INDEX/SPXB05KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/04/2025	1	2,488,511	5131		132,895		22,761		246,868			(110,134)		5,169		0001
Purchased Call/S&P 500 INDEX/SPXB05KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	1	5,206,000	5104.76		124,423		21,937		192,298			(102,486)		10,985		0001
Purchased Call/S&P 500 INDEX/SPXB05KS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	1	3,097,000	5104.76		90,123		15,889		141,684			(74,233)		6,535		0001
Purchased Call/S&P 500 INDEX/SPXB05KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	1	3,865,000	5104.76		127,545		22,487		203,447			(105,058)		8,155		0001
Purchased Call/S&P 500 INDEX/SPXB05KS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	1	4,703,000	5104.76		233,739		41,210		397,871			(192,529)		9,923		0001
Purchased Call/S&P 500 INDEX/SPXB05KS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	1	2,944,000	5104.76		163,981		28,911		287,327			(135,070)		6,212		0001
Purchased Call/S&P 500 INDEX/SPXB05KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	02/27/2025	1	257,277	5078		13,607		2,179		23,261			(11,428)		513		0001
Purchased Call/S&P 500 INDEX/SPXB05KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	02/28/2025	1	850,391	5094		45,865		7,452		79,671			(38,414)		1,709		0001
Purchased Call/S&P 500 INDEX/SPXB05KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/04/2025	1	2,922,336	5132		154,932		26,609		277,870			(128,324)		6,070		0001
Purchased Call/S&P 500 INDEX/SPXB05KSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/05/2025	1	1,950,202	5079		89,188		15,522		146,301			(73,666)		4,083		0001
Purchased Call/S&P 500 INDEX/SPXB05KSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/05/2025	1	2,264,566	5079		127,072		22,115		218,201			(104,958)		4,741		0001
Purchased Call/S&P 500 INDEX/SPXB05KSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/07/2025	1	2,402,885	5134		98,739		17,877		163,630			(80,861)		5,109		0001
Purchased Call/S&P 500 INDEX/SPXB05KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/07/2025	1	2,008,486	5124		90,854		16,450		151,629			(74,404)		4,270		0001
Purchased Call/S&P 500 INDEX/SPXB05KSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/07/2025	1	2,608,855	5124		141,846		25,682		247,186			(116,164)		5,547		0001
Purchased Call/S&P 500 INDEX/SPXB05KST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2025	1	4,663,000	5175.27		243,875		47,028		410,618			(196,847)		10,283		0001
Purchased Call/S&P 500 INDEX/SPXB05KSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/07/2025	1	1,974,579	5129		83,449		15,151		131,573			(68,297)		4,198		0001
Purchased Call/S&P 500 INDEX/SPXB05KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/11/2025	1	3,429,020	5118		151,534		28,884		237,616			(122,650)		7,508		0001
Purchased Call/S&P 500 INDEX/SPXB05KSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/11/2025	1	6,141,528	5118		287,040		54,712		453,902			(232,328)		13,448		0001
Purchased Call/S&P 500 INDEX/SPXB05KSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/11/2025	1	3,070,956	5118		171,479		32,685		280,435			(138,794)		6,724		0001
Purchased Call/S&P 500 INDEX/SPXB05KSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/11/2025	1	2,666,447	5118		140,128		26,784		225,218			(113,345)		5,839		0001
Purchased Call/S&P 500 INDEX/SPXB05LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/12/2025	1	2,546,233	5175		139,654		27,005		238,019			(112,649)		5,615		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05LS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/12/2025	1	2,033,741	.5175		105,553		20,581		187,055			(84,971)		4,485		0001
Purchased Call/S&P 500 INDEX/SPXB05LS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/13/2025	1	3,348,486	.5165		177,333		34,974		311,607			(142,359)		7,436		0001
Purchased Call/S&P 500 INDEX/SPXB05LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	689,881	5234.18		23,939		5,253		37,099			(18,686)		1,615		0001
Purchased Call/S&P 500 INDEX/SPXB05LSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	223,313	5234.18		13,175		2,891		22,355			(10,284)		523		0001
Purchased Call/S&P 500 INDEX/SPXB05LSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2024	03/21/2025	1	2,361,282	.5236		131,264		28,885		220,906			(102,378)		5,527		0001
Purchased Call/S&P 500 INDEX/SPXC170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2025	1	4,401,346	.4743		196,968		547		359,794			(196,421)		1,629		0001
Purchased Call/S&P 500 INDEX/SPXC170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/03/2025	1	1,890,566	.4691		91,324		510		151,375			(90,814)		857		0001
Purchased Call/S&P 500 INDEX/SPXC170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/03/2025	1	2,917,011	.4690		148,260		828		248,547			(147,432)		1,322		0001
Purchased Call/S&P 500 INDEX/SPXC170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/03/2025	1	3,870,526	.4697		184,444		1,030		307,039			(183,414)		1,754		0001
Purchased Call/S&P 500 INDEX/SPXC17PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	1	1,819,000	4780.24		90,222		2,256		163,303			(87,967)		1,505		0001
Purchased Call/S&P 500 INDEX/SPXC17PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	1	2,926,000	4780.24		170,878		4,272		331,252			(166,606)		2,422		0001
Purchased Call/S&P 500 INDEX/SPXC17PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2025	1	1,689,057	.4758		101,257		2,256		194,101			(99,000)		1,326		0001
Purchased Call/S&P 500 INDEX/SPXC17PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	1	1,889,463	.4783		76,361		1,909		132,392			(74,452)		1,564		0001
Purchased Call/S&P 500 INDEX/SPXC17PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	1	2,530,445	.4783		118,771		2,969		214,240			(115,802)		2,094		0001
Purchased Call/S&P 500 INDEX/SPXC17PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	1	1,487,653	.4783		87,643		2,191		174,639			(85,452)		1,231		0001
Purchased Call/S&P 500 INDEX/SPXC17PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/17/2025	1	2,935,000	4739.21		66,331		2,916		105,208			(63,415)		3,167		0001
Purchased Call/S&P 500 INDEX/SPXC17PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/10/2025	1	3,339,113	.4784		139,565		3,518		259,012			(136,047)		2,763		0001
Purchased Call/S&P 500 INDEX/SPXC17PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2025	1	2,745,204	.4766		123,742		5,156		215,632			(118,586)		2,874		0001
Purchased Call/S&P 500 INDEX/SPXC17PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2025	1	2,068,435	.4766		98,822		4,118		174,989			(94,704)		2,165		0001
Purchased Call/S&P 500 INDEX/SPXC17PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2025	1	1,906,392	.4766		117,184		4,883		228,793			(112,301)		1,996		0001
Purchased Call/S&P 500 INDEX/SPXC17PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/17/2025	1	1,995,207	.4739		98,472		4,364		169,694			(94,107)		2,153		0001
Purchased Call/S&P 500 INDEX/SPXC17PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/17/2025	1	1,649,245	.4739		96,786		4,290		177,247			(92,496)		1,780		0001
Purchased Call/S&P 500 INDEX/SPXC17PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/17/2025	1	2,080,513	.4739		132,279		5,863		252,312			(126,417)		2,245		0001
Purchased Call/S&P 500 INDEX/SPXC17PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/17/2025	1	1,606,313	.4752		78,565		3,492		126,178			(75,073)		1,733		0001
Purchased Call/S&P 500 INDEX/SPXC17PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/17/2025	1	1,933,598	.4739		121,074		5,381		205,783			(115,693)		2,086		0001
Purchased Call/S&P 500 INDEX/SPXC17PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/17/2025	1	3,203,230	.4781		152,479		6,777		251,357			(145,702)		3,456		0001
Purchased Call/S&P 500 INDEX/SPXC170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/17/2025	1	3,031,116	.4781		153,187		6,808		256,118			(146,379)		3,271		0001
Purchased Call/S&P 500 INDEX/SPXC170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/17/2025	1	1,563,367	.4781		91,514		4,067		160,333			(87,447)		1,687		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/31/2025	1	6,968,000	4906.19		89,887		7,470		137,925			(82,417)		10,153		0001
Purchased Call/S&P 500 INDEX/SPXC170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/31/2025	1	2,348,000	4906.19		37,333		3,102		58,082			(34,231)		3,421		0001
Purchased Call/S&P 500 INDEX/SPXC170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/31/2025	1	3,299,888	4846		124,092		10,312		199,968			(113,779)		4,808		0001
Purchased Call/S&P 500 INDEX/SPXC170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2025	1	2,784,000	4942.81		50,112		4,818		78,244			(45,294)		4,372		0001
Purchased Call/S&P 500 INDEX/SPXC170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2025	1	3,687,000	4942.81		111,347		10,706		181,411			(100,641)		5,790		0001
Purchased Call/S&P 500 INDEX/SPXC170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2025	1	2,040,000	4942.81		67,116		6,453		110,342			(60,663)		3,203		0001
Purchased Call/S&P 500 INDEX/SPXC170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2025	1	2,253,000	4942.81		80,883		7,777		135,045			(73,106)		3,538		0001
Purchased Call/S&P 500 INDEX/SPXC17RS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	01/31/2025	1	1,879,071	4906		89,572		7,485		151,615			(82,087)		2,738		0001
Purchased Call/S&P 500 INDEX/SPXC17RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2025	1	3,128,000	4954.23		101,347		10,023		165,834			(91,324)		4,980		0001
Purchased Call/S&P 500 INDEX/SPXC17RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2025	1	2,013,000	4954.23		74,481		7,366		124,329			(67,115)		3,205		0001
Purchased Call/S&P 500 INDEX/SPXC17RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2025	1	5,012,009	4943		183,767		17,719		305,838			(166,049)		7,870		0001
Purchased Call/S&P 500 INDEX/SPXC17RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2025	1	2,585,090	4943		104,835		10,108		177,558			(94,727)		4,059		0001
Purchased Call/S&P 500 INDEX/SPXC17RS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2025	1	3,232,598	4943		138,785		13,382		237,855			(125,404)		5,076		0001
Purchased Call/S&P 500 INDEX/SPXC17RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/05/2025	1	6,430,596	4943		290,383		27,998		503,281			(262,385)		10,098		0001
Purchased Call/S&P 500 INDEX/SPXC17RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/07/2025	1	1,900,059	5027		73,400		7,586		139,015			(65,814)		3,065		0001
Purchased Call/S&P 500 INDEX/SPXC17RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	1	4,494,547	5022		149,349		17,280		269,310			(132,069)		7,713		0001
Purchased Call/S&P 500 INDEX/SPXC17RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	1	3,384,720	5022		124,313		14,383		229,075			(109,929)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXC17RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	1	3,861,795	5022		149,624		17,312		279,515			(132,312)		6,627		0001
Purchased Call/S&P 500 INDEX/SPXC17RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	1	9,270,317	5022		378,005		43,736		716,031			(334,269)		15,909		0001
Purchased Call/S&P 500 INDEX/SPXC17RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	1	4,379,044	5022		186,686		21,600		358,558			(165,086)		7,515		0001
Purchased Call/S&P 500 INDEX/SPXC17RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2025	1	2,264,850	5022		114,716		13,273		236,634			(101,443)		3,887		0001
Purchased Call/S&P 500 INDEX/SPXC17RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/12/2025	1	2,109,173	5022		93,114		10,924		157,400			(82,190)		3,620		0001
Purchased Call/S&P 500 INDEX/SPXC17RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2025	1	2,065,472	4953		92,737		11,108		146,750			(81,629)		3,586		0001
Purchased Call/S&P 500 INDEX/SPXC17S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/14/2025	1	3,070,381	5001		123,095		15,045		199,175			(108,050)		5,390		0001
Purchased Call/S&P 500 INDEX/SPXC17S$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2025	1	3,373,754	5006		132,246		17,851		227,475			(114,394)		6,243		0001
Purchased Call/S&P 500 INDEX/SPXC17S$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2025	1	3,824,255	5006		158,446		21,388		275,803			(137,058)		7,077		0001
Purchased Call/S&P 500 INDEX/SPXC17S$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/19/2025	1	2,607,902	5006		104,648		14,165		182,702			(90,483)		4,826		0001
Purchased Call/S&P 500 INDEX/SPXC17S$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2025	1	2,831,065	4976		103,120		14,204		170,725			(88,916)		5,291		0001
Purchased Call/S&P 500 INDEX/SPXC17S$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2025	1	4,323,718	4976		180,804		24,904		306,859			(155,900)		8,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17S$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2025	1	3,836,118	4976		173,999		23,967		300,495			(150,032)		7,170		0001
Purchased Call/S&P 500 INDEX/SPXC17S$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	1	2,241,810	4982		89,069		12,583		133,947			(76,485)		4,231		0001
Purchased Call/S&P 500 INDEX/SPXC17S$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	1	3,083,734	4982		140,259		19,815		214,699			(120,444)		5,820		0001
Purchased Call/S&P 500 INDEX/SPXC17S$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	1	4,189,694	4982		211,772		29,918		329,521			(181,854)		7,907		0001
Purchased Call/S&P 500 INDEX/SPXC17S$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	1	3,103,000	5088.8		54,303		7,693		82,378			(46,610)		5,856		0001
Purchased Call/S&P 500 INDEX/SPXC17S$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	1	4,493,000	5088.8		100,643		14,258		155,781			(86,385)		8,479		0001
Purchased Call/S&P 500 INDEX/SPXC17S$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2025	1	3,191,000	5088.8		96,368		14,336		152,708			(82,032)		6,193		0001
Purchased Call/S&P 500 INDEX/SPXC17S$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2025	1	3,130,000	5088.8		71,051		10,736		109,697			(60,315)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXC17S$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	1	1,643,994	4982		80,216		11,364		124,987			(68,852)		3,103		0001
Purchased Call/S&P 500 INDEX/SPXC17S$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	1	1,632,937	5087		58,794		8,329		95,312			(50,465)		3,082		0001
Purchased Call/S&P 500 INDEX/SPXC17S$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/21/2025	1	2,472,297	5087		102,410		14,508		169,421			(87,902)		4,666		0001
Purchased Call/S&P 500 INDEX/SPXC17S$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/05/2025	1	1,569,303	5079		70,934		12,448		109,559			(58,486)		3,286		0001
Purchased Call/S&P 500 INDEX/SPXC17S$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	1	2,669,789	5105		112,147		19,937		174,407			(92,210)		5,633		0001
Purchased Call/S&P 500 INDEX/SPXC17S$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	1	2,103,161	5105		93,714		16,660		146,943			(77,053)		4,438		0001
Purchased Call/S&P 500 INDEX/SPXC17S$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	1	2,332,875	5105		109,538		19,473		173,080			(90,065)		4,922		0001
Purchased Call/S&P 500 INDEX/SPXC17S$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	1	1,389,890	5100		78,656		13,983		128,146			(64,673)		2,933		0001
Purchased Call/S&P 500 INDEX/SPXC17S$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2025	1	2,149,104	5105		128,931		22,921		213,956			(106,010)		4,535		0001
Purchased Call/S&P 500 INDEX/SPXC17S$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2025	1	5,306,000	5175.27		128,936		24,864		197,696			(104,072)		11,701		0001
Purchased Call/S&P 500 INDEX/SPXC17T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/11/2025	1	1,688,920	5118		49,289		9,395		74,375			(39,894)		3,698		0001
Purchased Call/S&P 500 INDEX/SPXC17T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/11/2025	1	4,631,736	5118		173,163		33,006		267,328			(140,157)		10,142		0001
Purchased Call/S&P 500 INDEX/SPXC17T$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/11/2025	1	8,250,119	5118		342,211		65,228		535,177			(276,983)		18,065		0001
Purchased Call/S&P 500 INDEX/SPXC17T$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	1	2,469,000	5150.48		40,739		8,125		60,957			(32,613)		5,521		0001
Purchased Call/S&P 500 INDEX/SPXC17T$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	1	3,656,000	5150.48		81,529		16,261		124,362			(65,268)		8,175		0001
Purchased Call/S&P 500 INDEX/SPXC17T$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	1	2,859,000	5150.48		69,474		13,856		106,684			(55,617)		6,393		0001
Purchased Call/S&P 500 INDEX/SPXC17T$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	1	2,557,000	5150.48		72,107		14,382		111,703			(57,726)		5,718		0001
Purchased Call/S&P 500 INDEX/SPXC17T$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	1	2,439,000	5150.48		84,877		16,928		134,106			(67,949)		5,454		0001
Purchased Call/S&P 500 INDEX/SPXC17T$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	1	2,584,000	5150.48		128,425		25,614		213,865			(102,811)		5,778		0001
Purchased Call/S&P 500 INDEX/SPXC17T$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/12/2025	1	2,737,718	5175		116,512		22,718		196,575			(93,794)		6,037		0001
Purchased Call/S&P 500 INDEX/SPXC17T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2025	1	2,577,490	5165		90,005		17,751		145,920			(72,254)		5,724		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/14/2024	03/13/2025	1	2,990,714	5165		116,501		22,977		191,552			(93,524)		6,641		0001
Purchased Call/S&P 500 INDEX/SPXC17TSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/14/2024	03/13/2025	1	3,259,311	5165		138,296		27,275		230,392			(111,021)		7,238		0001
Purchased Call/S&P 500 INDEX/SPXC17TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/13/2025	1	749,148	5167		37,415		7,420		62,200			(29,995)		1,664		0001
Purchased Call/S&P 500 INDEX/SPXC17TSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025	1	2,312,566	5150		115,065		23,077		188,147			(91,988)		5,171		0001
Purchased Call/S&P 500 INDEX/SPXC17TSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025	1	3,239,118	5117		129,765		26,025		200,817			(103,740)		7,243		0001
Purchased Call/S&P 500 INDEX/SPXC17TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025	1	2,184,997	5117		96,370		19,328		150,868			(77,042)		4,886		0001
Purchased Call/S&P 500 INDEX/SPXC17TSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025	1	1,683,523	5117		78,249		15,693		123,387			(62,556)		3,764		0001
Purchased Call/S&P 500 INDEX/SPXC17TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025	1	1,795,533	5117		101,684		20,394		166,100			(81,291)		4,015		0001
Purchased Call/S&P 500 INDEX/SPXC17TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/19/2025	1	6,426,000	5178.51		156,794		33,259		237,434			(123,535)		14,853		0001
Purchased Call/S&P 500 INDEX/SPXC17TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/19/2025	1	2,584,000	5178.51		73,644		15,621		112,867			(58,023)		5,973		0001
Purchased Call/S&P 500 INDEX/SPXC17TSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/19/2025	1	3,276,000	5178.51		106,470		22,585		164,871			(83,885)		7,572		0001
Purchased Call/S&P 500 INDEX/SPXC17TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/14/2025	1	1,848,934	5122		78,471		15,782		122,041			(62,689)		4,134		0001
Purchased Call/S&P 500 INDEX/SPXC17TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/14/2025	1	1,378,294	5130		75,152		15,114		122,333			(60,038)		3,082		0001
Purchased Call/S&P 500 INDEX/SPXC17TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/18/2025	1	1,565,424	5149		57,441		12,059		89,064			(45,381)		3,595		0001
Purchased Call/S&P 500 INDEX/SPXC17TSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/18/2025	1	5,818,845	5149		237,357		49,832		372,522			(187,525)		13,363		0001
Purchased Call/S&P 500 INDEX/SPXC17TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/18/2025	1	3,712,732	5149		160,516		33,700		253,843			(126,817)		8,526		0001
Purchased Call/S&P 500 INDEX/SPXC17TSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/18/2025	1	8,511,991	5149		390,439		81,971		622,791			(308,468)		19,548		0001
Purchased Call/S&P 500 INDEX/SPXC17TSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/18/2025	1	2,718,335	5149		147,266		30,918		241,994			(116,348)		6,243		0001
Purchased Call/S&P 500 INDEX/SPXC17TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/18/2025	1	4,150,433	5149		237,141		49,787		394,392			(187,355)		9,532		0001
Purchased Call/S&P 500 INDEX/SPXC17TS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2024	03/18/2025	1	2,136,187	5149		125,572		26,436		199,407			(99,136)		4,906		0001
Purchased Call/S&P 500 INDEX/SPXC17US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2024	03/19/2025	1	4,163,522	5179		169,789		36,115		259,904			(133,673)		9,623		0001
Purchased Call/S&P 500 INDEX/SPXC17US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2024	03/19/2025	1	4,168,701	5179		189,698		40,350		294,279			(149,348)		9,635		0001
Purchased Call/S&P 500 INDEX/SPXC17US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2024	03/21/2025	1	1,832,314	5235		77,165		17,028		123,137			(60,137)		4,289		0001
Purchased Call/S&P 500 INDEX/SPXC17US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2024	03/25/2025	1	2,598,659	5218		108,181		24,873		170,804			(83,308)		6,233		0001
Purchased Call/S&P 500 INDEX/SPXC17US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2024	03/25/2025	1	2,272,537	5218		124,602		28,648		207,140			(95,954)		5,451		0001
Purchased Call/S&P 500 INDEX/SPXC17US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2024	03/26/2025	1	2,024,193	5204		73,136		16,971		112,211			(56,165)		4,884		0001
Purchased Call/S&P 500 INDEX/SPXC17US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2024	03/26/2025	1	3,491,602	5204		146,036		33,887		228,069			(112,150)		8,425		0001
Purchased Call/S&P 500 INDEX/SPXC17USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2024	03/26/2025	1	1,796,234	5206		103,590		24,238		164,966			(79,351)		4,334		0001
Purchased Call/S&P 500 INDEX/SPXG00V5N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/03/2024	01/02/2025	1	2,826,727	4743		108,251		298		186,999			(107,953)		1,046		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00V\$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	01/02/2025	1	2,144,299	.4744		98,143		270		177,046			(97,872)		794		0001
Purchased Call/S&P 500 INDEX/SPXG00V\$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/04/2024	01/02/2025	1	2,983,240	.4743		117,007		325		206,152			(116,682)		1,104		0001
Purchased Call/S&P 500 INDEX/SPXG00V\$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/03/2025	1	2,682,000	4697.24		151,265		840		284,010			(150,424)		1,216		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2025	1	2,537,000	4763.54		31,205		600		48,115			(30,605)		1,878		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2025	1	2,370,000	4763.54		53,325		1,025		85,163			(52,300)		1,754		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2025	1	199,137	4763.54		16,508		317		46,924			(16,191)		147		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/09/2025	1	6,435,000	4756.5		158,301		3,479		253,420			(154,822)		5,052		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/09/2025	1	2,525,000	4756.5		72,215		1,587		117,057			(70,628)		1,982		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/09/2025	1	2,569,000	4756.5		89,401		1,965		148,552			(87,436)		2,017		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/09/2025	1	2,060,000	4756.5		103,206		2,268		185,948			(100,938)		1,617		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/03/2025	1	3,049,176	.4691		128,629		719		207,796			(127,910)		1,382		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/03/2025	1	2,852,222	.4691		186,474		1,042		340,747			(185,432)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/03/2025	1	2,813,647	.4697		182,132		1,018		334,506			(181,114)		1,275		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/07/2025	1	1,681,612	.4697		76,279		1,264		125,476			(75,015)		1,164		0001
Purchased Call/S&P 500 INDEX/SPXG00W\$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/08/2025	1	3,448,803	.4764		137,379		2,649		236,322			(134,730)		2,553		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/08/2025	1	2,181,701	.4764		98,351		1,897		174,195			(96,454)		1,615		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/08/2025	1	2,014,977	.4764		95,446		1,841		171,444			(93,605)		1,492		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/08/2025	1	2,462,799	.4764		146,939		2,834		291,126			(144,106)		1,823		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2024	01/10/2025	1	2,094,000	4783.45		62,611		1,548		102,386			(61,063)		1,733		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/10/2025	1	3,532,000	4783.45		126,446		3,126		211,443			(123,319)		2,923		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2024	01/10/2025	1	1,800,000	4783.45		90,360		2,234		163,422			(88,126)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/02/2025	1	1,370,678	.4743		62,557		176		105,145			(62,381)		507		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/03/2025	1	2,578,774	.4689		132,561		743		216,020			(131,818)		1,169		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/03/2025	1	1,756,768	.4697		91,959		515		151,752			(91,444)		796		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/07/2025	1	1,301,135	.4697		63,427		1,054		102,949			(62,373)		901		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/08/2025	1	2,095,958	.4764		96,496		1,866		166,111			(94,630)		1,551		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2025	1	3,919,356	.4757		166,942		3,679		279,557			(163,263)		3,077		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2025	1	2,031,026	.4757		94,777		2,089		161,898			(92,688)		1,595		0001
Purchased Call/S&P 500 INDEX/SPXG00X\$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	6,234,000	4783.83		80,419		2,016		124,421			(78,403)		5,159		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00X$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	2,678,000	4783.83		49,275		1,235		77,499			(48,040)		2,216		0001
Purchased Call/S&P 500 INDEX/SPXG00X$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	2,732,000	4783.83		114,198		2,863		198,991			(111,335)		2,261		0001
Purchased Call/S&P 500 INDEX/SPXG00X$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/13/2025	1	5,410,000	4783.83		133,627		4,430		215,877			(129,197)		5,105		0001
Purchased Call/S&P 500 INDEX/SPXG00X$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2025	1	1,512,000	4783.83		71,366		2,366		128,129			(69,001)		1,427		0001
Purchased Call/S&P 500 INDEX/SPXG00X$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/14/2025	1	8,327,000	4783.83		205,677		7,366		332,192			(198,311)		8,154		0001
Purchased Call/S&P 500 INDEX/SPXG00X$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/15/2025	1	2,272,000	4783.83		75,885		2,919		126,828			(72,966)		2,303		0001
Purchased Call/S&P 500 INDEX/SPXG00X$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/08/2025	1	1,428,383	4761		71,454		1,401		126,086			(70,053)		1,057		0001
Purchased Call/S&P 500 INDEX/SPXG00X$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	1,774,660	4783		63,998		1,604		107,355			(62,393)		1,469		0001
Purchased Call/S&P 500 INDEX/SPXG00X$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	3,927,212	4783		179,257		4,494		316,189			(174,763)		3,250		0001
Purchased Call/S&P 500 INDEX/SPXG00X$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	1,621,590	4783		89,767		2,250		169,772			(87,517)		1,342		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	1,827,278	4783		110,287		2,765		218,720			(107,522)		1,512		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	1,677,864	4780		60,691		1,522		101,568			(59,170)		1,389		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	6,395,961	4780		295,323		7,404		520,640			(287,920)		5,293		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	1,826,052	4780		105,615		2,648		203,112			(102,968)		1,511		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/10/2025	1	1,658,743	4780		102,722		2,575		205,943			(100,147)		1,373		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/10/2025	1	3,410,871	4784		131,477		3,305		232,608			(128,172)		2,823		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	2,007,000	4850.43		24,485		1,413		37,936			(23,073)		2,464		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	2,435,000	4850.43		40,421		2,332		62,974			(38,089)		2,989		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	2,100,000	4850.43		41,370		2,387		64,746			(38,983)		2,578		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	2,085,000	4850.43		47,330		2,731		74,643			(44,599)		2,559		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	10,315,000	4850.43		257,875		14,877		410,270			(242,998)		12,662		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	2,702,000	4850.43		83,492		4,817		135,647			(78,675)		3,317		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	4,013,000	4850.43		144,067		8,312		239,303			(135,755)		4,926		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/17/2025	1	2,017,557	4781		96,777		4,313		157,360			(92,464)		2,177		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/24/2025	1	4,148,000	4868.55		54,339		3,434		82,396			(50,905)		5,318		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/24/2025	1	3,429,000	4868.55		65,837		4,160		102,143			(61,677)		4,396		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/24/2025	1	4,764,000	4868.55		119,576		7,556		189,158			(112,021)		6,108		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/24/2025	1	1,641,000	4868.55		48,081		3,038		77,356			(45,043)		2,104		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/24/2025	1	2,907,000	4868.55		114,536		7,237		193,151			(107,299)		3,727		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2025	1	1,707,351	4850		70,266		4,076		115,257			(66,190)		2,096		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2025	1	3,686,327	4850		173,113		10,042		292,386			(163,070)		4,525		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2025	1	2,391,262	4850		121,446		7,045		209,587			(114,400)		2,935		0001
Purchased Call/S&P 500 INDEX/SPXH000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2025	1	2,378,789	4865		89,448		5,421		146,368			(84,027)		2,986		0001
Purchased Call/S&P 500 INDEX/SPXH000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2025	1	1,799,902	4865		78,880		4,781		133,010			(74,100)		2,259		0001
Purchased Call/S&P 500 INDEX/SPXH000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2025	1	2,179,341	4865		100,975		6,120		172,517			(94,855)		2,735		0001
Purchased Call/S&P 500 INDEX/SPXH000S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/24/2025	1	2,182,000	4894.16		40,585		2,586		62,814			(37,999)		2,798		0001
Purchased Call/S&P 500 INDEX/SPXH000S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/24/2025	1	3,943,000	4890.97		51,259		3,275		78,305			(47,984)		5,055		0001
Purchased Call/S&P 500 INDEX/SPXH000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/24/2025	1	2,125,000	4890.97		36,763		2,349		56,960			(34,414)		2,724		0001
Purchased Call/S&P 500 INDEX/SPXH000SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/24/2025	1	2,228,000	4890.97		65,503		4,185		106,100			(61,318)		2,857		0001
Purchased Call/S&P 500 INDEX/SPXH000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/24/2025	1	3,288,000	4890.97		114,094		7,289		189,127			(106,804)		4,216		0001
Purchased Call/S&P 500 INDEX/SPXH000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/27/2025	1	3,079,000	4890.97		40,027		2,867		61,136			(37,160)		4,187		0001
Purchased Call/S&P 500 INDEX/SPXH000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/27/2025	1	2,563,000	4890.97		44,340		3,176		68,684			(41,164)		3,485		0001
Purchased Call/S&P 500 INDEX/SPXH000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/28/2025	1	4,300,000	4890.97		125,560		9,314		202,436			(116,246)		5,955		0001
Purchased Call/S&P 500 INDEX/SPXH000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/24/2025	1	2,346,087	4867		103,832		6,634		175,359			(97,199)		3,008		0001
Purchased Call/S&P 500 INDEX/SPXH000SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2024	01/29/2025	1	3,245,000	4927.93		69,768		5,367		109,236			(64,401)		4,573		0001
Purchased Call/S&P 500 INDEX/SPXH000SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2024	01/29/2025	1	1,996,000	4927.93		63,074		4,852		102,656			(58,222)		2,813		0001
Purchased Call/S&P 500 INDEX/SPXH000SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2024	01/29/2025	1	1,724,000	4927.93		62,581		4,814		103,943			(57,767)		2,430		0001
Purchased Call/S&P 500 INDEX/SPXH001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/30/2025	1	4,430,000	4924.97		109,864		8,753		175,243			(101,111)		6,350		0001
Purchased Call/S&P 500 INDEX/SPXH001SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/30/2025	1	2,401,000	4924.97		69,629		5,547		112,732			(64,082)		3,442		0001
Purchased Call/S&P 500 INDEX/SPXH001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/30/2025	1	3,212,000	4924.97		106,960		8,522		176,103			(98,438)		4,604		0001
Purchased Call/S&P 500 INDEX/SPXH001SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/30/2025	1	2,889,000	4924.97		142,717		11,370		255,772			(131,346)		4,141		0001
Purchased Call/S&P 500 INDEX/SPXH001SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/31/2025	1	2,021,000	4845.65		108,528		8,945		201,021			(99,583)		2,945		0001
Purchased Call/S&P 500 INDEX/SPXH001SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/31/2025	1	2,180,000	4845.65		129,710		10,690		252,560			(119,020)		3,177		0001
Purchased Call/S&P 500 INDEX/SPXH001SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/29/2025	1	2,799,064	4928		122,620		9,484		233,500			(113,135)		3,945		0001
Purchased Call/S&P 500 INDEX/SPXH001SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2025	1	2,644,709	4925		118,226		9,445		224,645			(108,781)		3,791		0001
Purchased Call/S&P 500 INDEX/SPXH001SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2025	1	2,029,088	4925		104,191		8,324		210,047			(95,867)		2,909		0001
Purchased Call/S&P 500 INDEX/SPXH001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/30/2025	1	1,782,839	4925		97,845		7,817		205,101			(90,028)		2,556		0001
Purchased Call/S&P 500 INDEX/SPXH002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	02/05/2025	1	2,624,000	4942.81		148,781		14,306		280,432			(134,475)		4,120		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH002$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	02/05/2025	1	2,245,000	4942.81		134,476		12,930		260,632			(121,545)		3,525		0001
Purchased Call/S&P 500 INDEX/SPXH002$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	01/31/2025	1	3,609,868	4959		130,159		10,877		220,140			(119,282)		5,260		0001
Purchased Call/S&P 500 INDEX/SPXH002$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	01/31/2025	1	4,090,853	4959		171,229		14,309		298,502			(156,920)		5,961		0001
Purchased Call/S&P 500 INDEX/SPXH002$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/05/2024	01/31/2025	1	6,302,393	4959		282,111		23,575		500,514			(258,536)		9,184		0001
Purchased Call/S&P 500 INDEX/SPXH003$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	1	3,275,000	5021.84		39,955		4,610		60,930			(35,345)		5,620		0001
Purchased Call/S&P 500 INDEX/SPXH003$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	1	2,426,000	5021.84		38,573		4,451		59,337			(34,123)		4,163		0001
Purchased Call/S&P 500 INDEX/SPXH003$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	1	2,718,000	5021.84		61,427		7,088		96,875			(54,339)		4,665		0001
Purchased Call/S&P 500 INDEX/SPXH003$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	1	3,792,000	5021.84		93,662		10,807		148,019			(82,855)		6,508		0001
Purchased Call/S&P 500 INDEX/SPXH003$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	1	2,122,000	5021.84		58,143		6,709		93,093			(51,434)		3,642		0001
Purchased Call/S&P 500 INDEX/SPXH003$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	1	3,253,000	5021.84		100,843		11,636		163,092			(89,207)		5,583		0001
Purchased Call/S&P 500 INDEX/SPXH003$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	1	2,454,000	5021.84		80,246		9,259		131,286			(70,987)		4,211		0001
Purchased Call/S&P 500 INDEX/SPXH003$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	1	3,271,000	5021.84		118,083		13,625		195,348			(104,458)		5,614		0001
Purchased Call/S&P 500 INDEX/SPXH003$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	02/12/2025	1	2,184,500	5022		87,296		10,128		152,019			(77,168)		3,749		0001
Purchased Call/S&P 500 INDEX/SPXH003$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	02/12/2025	1	2,621,400	5022		120,791		14,014		218,127			(106,776)		4,499		0001
Purchased Call/S&P 500 INDEX/SPXH003$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	02/12/2025	1	2,440,614	5022		133,033		15,435		255,446			(117,598)		4,188		0001
Purchased Call/S&P 500 INDEX/SPXH003$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	02/13/2025	1	1,852,486	4953		87,800		10,401		146,265			(77,400)		3,216		0001
Purchased Call/S&P 500 INDEX/SPXH003$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/15/2024	02/14/2025	1	3,136,000	5029.73		113,837		13,913		186,646			(99,923)		5,506		0001
Purchased Call/S&P 500 INDEX/SPXH003$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/15/2024	02/14/2025	1	3,242,000	5029.73		162,100		19,812		283,781			(142,288)		5,692		0001
Purchased Call/S&P 500 INDEX/SPXH003$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/15/2024	02/13/2025	1	1,372,028	4953		81,795		9,797		137,892			(71,998)		2,382		0001
Purchased Call/S&P 500 INDEX/SPXH003$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/15/2024	02/14/2025	1	4,840,600	5001		220,394		26,937		364,558			(193,457)		8,498		0001
Purchased Call/S&P 500 INDEX/SPXH003$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/15/2024	02/14/2025	1	1,865,231	5001		93,410		11,417		157,902			(81,994)		3,275		0001
Purchased Call/S&P 500 INDEX/SPXH003$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/14/2025	1	3,501,000	5005.57		109,231		13,388		175,315			(95,844)		6,146		0001
Purchased Call/S&P 500 INDEX/SPXH003$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/19/2025	1	2,906,000	5005.57		92,411		12,440		148,027			(79,971)		5,378		0001
Purchased Call/S&P 500 INDEX/SPXH003$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/19/2025	1	2,733,000	5005.57		90,462		12,178		145,752			(78,285)		5,058		0001
Purchased Call/S&P 500 INDEX/SPXH005$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/24/2025	1	2,408,000	5088.8		30,822		4,585		46,611			(26,237)		4,674		0001
Purchased Call/S&P 500 INDEX/SPXH005$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/24/2025	1	2,674,000	5088.8		47,330		7,041		72,319			(40,289)		5,190		0001
Purchased Call/S&P 500 INDEX/SPXH005$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2025	1	1,930,000	5088.8		18,721		2,829		28,010			(15,892)		3,780		0001
Purchased Call/S&P 500 INDEX/SPXH005$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2025	1	2,379,000	5088.8		32,117		4,853		48,269			(27,264)		4,659		0001
Purchased Call/S&P 500 INDEX/SPXH005$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2025	1	3,810,000	5088.8		69,723		10,535		106,527			(59,188)		7,462		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH0055S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2025	1	2,105,000	5088.8		58,940		8,906		92,838			(50,034)		4,123		0001
Purchased Call/S&P 500 INDEX/SPXH0056S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2025	1	3,463,000	5088.8		123,283		18,628		199,649			(104,655)		6,782		0001
Purchased Call/S&P 500 INDEX/SPXH0058S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/21/2025	1	1,808,393	.4982		115,129		16,310		189,233			(98,819)		3,413		0001
Purchased Call/S&P 500 INDEX/SPXH0059K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2025	1	2,699,000	5069.53		34,817		5,356		52,176			(29,461)		5,333		0001
Purchased Call/S&P 500 INDEX/SPXH0059L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2025	1	7,163,000	5069.53		176,926		27,219		275,449			(149,707)		14,153		0001
Purchased Call/S&P 500 INDEX/SPXH0059M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2025	1	2,749,000	5069.53		73,948		11,377		116,130			(62,571)		5,432		0001
Purchased Call/S&P 500 INDEX/SPXH0059N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2025	1	3,363,000	5069.53		112,997		17,384		181,572			(95,613)		6,645		0001
Purchased Call/S&P 500 INDEX/SPXH0059J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2024	02/27/2025	1	2,630,000	5078.18		69,432		10,873		108,299			(58,559)		5,242		0001
Purchased Call/S&P 500 INDEX/SPXH0059V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2024	02/27/2025	1	2,023,000	5078.18		99,532		15,586		170,317			(83,946)		4,032		0001
Purchased Call/S&P 500 INDEX/SPXH0059W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2024	02/27/2025	1	2,896,000	5078.18		150,592		23,582		261,505			(127,010)		5,772		0001
Purchased Call/S&P 500 INDEX/SPXH0064	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/29/2024	02/28/2025	1	2,705,000	5096.27		42,739		6,867		64,916			(35,872)		5,438		0001
Purchased Call/S&P 500 INDEX/SPXH0065	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/29/2024	02/28/2025	1	1,914,000	5096.27		63,928		10,271		102,577			(53,657)		3,848		0001
Purchased Call/S&P 500 INDEX/SPXH0063B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	7,476,000	5137.08		95,693		15,417		143,077			(80,276)		15,029		0001
Purchased Call/S&P 500 INDEX/SPXH0063C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	3,495,000	5137.08		104,850		16,893		165,147			(87,958)		7,026		0001
Purchased Call/S&P 500 INDEX/SPXH0063D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	2,854,000	5137.08		101,888		16,415		163,544			(85,473)		5,737		0001
Purchased Call/S&P 500 INDEX/SPXH0063E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	3,858,000	5137.08		188,270		30,332		319,630			(157,938)		7,756		0001
Purchased Call/S&P 500 INDEX/SPXH0063F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	2,432,000	5137.08		123,546		19,905		211,763			(103,641)		4,889		0001
Purchased Call/S&P 500 INDEX/SPXH0063G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	4,334,000	5137.08		234,903		37,845		409,551			(197,057)		8,712		0001
Purchased Call/S&P 500 INDEX/SPXH0063H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	2,219,000	5137.08		131,587		21,200		235,885			(110,387)		4,461		0001
Purchased Call/S&P 500 INDEX/SPXH0063I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2025	1	2,942,000	5137.08		37,658		6,328		56,211			(31,329)		6,063		0001
Purchased Call/S&P 500 INDEX/SPXH0063J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2025	1	2,630,000	5137.08		128,607		21,612		217,396			(106,995)		5,420		0001
Purchased Call/S&P 500 INDEX/SPXH0063K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	1,688,471	.5070		90,270		14,543		146,186			(75,726)		3,394		0001
Purchased Call/S&P 500 INDEX/SPXH0063L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	2,053,797	.5096		114,956		18,521		192,805			(96,435)		4,129		0001
Purchased Call/S&P 500 INDEX/SPXH0063M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	2,940,548	.5096		174,993		28,193		298,571			(146,799)		5,911		0001
Purchased Call/S&P 500 INDEX/SPXH0073S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2024	03/04/2025	1	2,777,000	5130.95		53,041		9,059		80,573			(43,981)		5,769		0001
Purchased Call/S&P 500 INDEX/SPXH0073T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2024	03/04/2025	1	1,756,000	5130.95		66,377		11,337		106,716			(55,040)		3,648		0001
Purchased Call/S&P 500 INDEX/SPXH0073B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	03/05/2025	1	2,307,000	5078.65		121,348		21,060		210,869			(100,288)		4,830		0001
Purchased Call/S&P 500 INDEX/SPXH0073C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	03/05/2025	1	3,136,000	5078.65		174,362		30,261		307,852			(144,101)		6,566		0001
Purchased Call/S&P 500 INDEX/SPXH0073D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	03/05/2025	1	3,054,000	5078.65		181,408		31,484		327,352			(149,924)		6,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH007SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	03/04/2025	1	2,883,594	5131		148,981		25,516		280,328			(123,465)		5,990		0001
Purchased Call/S&P 500 INDEX/SPXH007SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2024	02/28/2025	1	1,468,552	5135		57,326		9,313		96,988			(48,012)		2,952		0001
Purchased Call/S&P 500 INDEX/SPXH007SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/07/2025	1	5,503,000	5157.36		69,888		12,584		104,353			(57,304)		11,700		0001
Purchased Call/S&P 500 INDEX/SPXH007SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/07/2025	1	2,155,000	5157.36		32,541		5,859		48,960			(26,681)		4,582		0001
Purchased Call/S&P 500 INDEX/SPXH007SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/07/2025	1	5,567,000	5157.36		123,031		22,152		188,680			(100,878)		11,836		0001
Purchased Call/S&P 500 INDEX/SPXH007SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/07/2025	1	3,357,000	5157.36		81,911		14,748		126,156			(67,162)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXH007SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/07/2025	1	2,401,000	5157.36		81,154		14,612		128,394			(66,542)		5,105		0001
Purchased Call/S&P 500 INDEX/SPXH007ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/07/2025	1	2,142,000	5157.36		106,886		19,245		179,420			(87,640)		4,554		0001
Purchased Call/S&P 500 INDEX/SPXH007SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/07/2025	1	2,062,000	5157.36		118,977		21,423		207,216			(97,555)		4,384		0001
Purchased Call/S&P 500 INDEX/SPXH008SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	2,544,000	5165.31		32,309		6,319		47,920			(25,989)		5,649		0001
Purchased Call/S&P 500 INDEX/SPXH008ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	2,857,000	5165.31		53,140		10,394		80,354			(42,746)		6,345		0001
Purchased Call/S&P 500 INDEX/SPXH008SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	4,752,000	5165.31		115,949		22,679		177,217			(93,270)		10,553		0001
Purchased Call/S&P 500 INDEX/SPXH008SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	2,616,000	5165.31		72,202		14,122		111,795			(58,080)		5,809		0001
Purchased Call/S&P 500 INDEX/SPXH008SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	2,406,000	5165.31		74,105		14,494		115,802			(59,610)		5,343		0001
Purchased Call/S&P 500 INDEX/SPXH008SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	1,978,000	5165.31		71,604		14,005		113,637			(57,598)		4,393		0001
Purchased Call/S&P 500 INDEX/SPXH008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	4,609,000	5165.31		224,919		43,992		373,044			(180,927)		10,235		0001
Purchased Call/S&P 500 INDEX/SPXH008SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	3,058,000	5165.31		155,346		30,385		260,014			(124,962)		6,791		0001
Purchased Call/S&P 500 INDEX/SPXH009S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	2,296,000	5165.31		124,443		24,340		211,723			(100,103)		5,099		0001
Purchased Call/S&P 500 INDEX/SPXH009S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/14/2025	1	2,055,000	5117.09		111,998		22,400		191,559			(89,598)		4,595		0001
Purchased Call/S&P 500 INDEX/SPXH009S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/17/2025	1	2,300,000	5117.09		112,010		23,143		186,262			(88,867)		5,248		0001
Purchased Call/S&P 500 INDEX/SPXH009SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/18/2025	1	3,461,000	5149.42		41,878		8,768		61,872			(33,110)		7,948		0001
Purchased Call/S&P 500 INDEX/SPXH009SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/18/2025	1	3,091,000	5149.42		57,802		12,102		86,836			(45,700)		7,099		0001
Purchased Call/S&P 500 INDEX/SPXH009SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/18/2025	1	3,316,000	5149.42		76,268		15,968		115,989			(60,300)		7,615		0001
Purchased Call/S&P 500 INDEX/SPXH009SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/18/2025	1	6,431,000	5149.42		156,916		32,853		239,606			(124,063)		14,769		0001
Purchased Call/S&P 500 INDEX/SPXH009SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/18/2025	1	2,399,000	5149.42		63,813		13,360		98,093			(50,453)		5,509		0001
Purchased Call/S&P 500 INDEX/SPXH009SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/18/2025	1	2,074,000	5149.42		71,760		15,024		112,674			(56,736)		4,763		0001
Purchased Call/S&P 500 INDEX/SPXH00AS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2024	03/19/2025	1	2,594,000	5178.51		40,726		8,639		60,491			(32,087)		5,996		0001
Purchased Call/S&P 500 INDEX/SPXH00AS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2024	03/19/2025	1	2,545,000	5178.51		54,972		11,661		82,616			(43,311)		5,882		0001
Purchased Call/S&P 500 INDEX/SPXH00AS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2024	03/19/2025	1	4,217,000	5178.51		153,499		32,560		240,100			(120,938)		9,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00AS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2024	03/19/2025	1	2,820,000	5178.51		146,922		31,165		242,945			(115,757)		6,518		0001
Purchased Call/S&P 500 INDEX/SPXH00AS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/19/2024	03/19/2025	1	2,025,000	5178.51		114,210		24,226		192,512			(89,984)		4,681		0001
Purchased Call/S&P 500 INDEX/SPXH00AS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/20/2025	1	3,604,000	5224.62		87,938		18,896		131,678			(69,042)		8,383		0001
Purchased Call/S&P 500 INDEX/SPXH00AS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/20/2025	1	2,154,000	5224.62		60,097		12,913		91,074			(47,183)		5,011		0001
Purchased Call/S&P 500 INDEX/SPXH00ASA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/20/2025	1	2,221,000	5224.62		67,963		14,604		103,625			(53,359)		5,166		0001
Purchased Call/S&P 500 INDEX/SPXH00ASB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/20/2025	1	7,022,000	5224.62		345,482		74,236		558,177			(271,247)		16,334		0001
Purchased Call/S&P 500 INDEX/SPXH00ASC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/20/2025	1	2,005,000	5224.62		108,872		23,394		179,238			(85,478)		4,664		0001
Purchased Call/S&P 500 INDEX/SPXH00ASE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/19/2025	1	1,951,089	5179		106,568		22,668		170,470			(83,901)		4,510		0001
Purchased Call/S&P 500 INDEX/SPXH00ASF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/19/2025	1	1,698,551	5179		101,008		21,485		164,546			(79,523)		3,926		0001
Purchased Call/S&P 500 INDEX/SPXH00ASG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/20/2025	1	1,842,000	5224.62		86,021		18,484		137,679			(67,537)		4,285		0001
Purchased Call/S&P 500 INDEX/SPXH00AS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	03/19/2025	1	2,157,942	5175		95,018		20,380		144,362			(74,638)		4,988		0001
Purchased Call/S&P 500 INDEX/SPXH00ASY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2025	1	4,497,000	5203.58		56,213		13,008		83,166			(43,205)		10,851		0001
Purchased Call/S&P 500 INDEX/SPXH00AS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2025	1	1,987,000	5203.58		32,587		7,541		48,492			(25,046)		4,794		0001
Purchased Call/S&P 500 INDEX/SPXH00BS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2025	1	2,079,000	5203.58		45,946		10,632		69,442			(35,314)		5,016		0001
Purchased Call/S&P 500 INDEX/SPXH00BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2025	1	5,534,000	5203.58		133,369		30,862		202,117			(102,507)		13,353		0001
Purchased Call/S&P 500 INDEX/SPXH00BS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2025	1	2,251,000	5203.58		57,851		13,387		88,206			(44,464)		5,431		0001
Purchased Call/S&P 500 INDEX/SPXH00BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2025	1	2,132,000	5203.58		66,732		15,442		103,203			(51,290)		5,144		0001
Purchased Call/S&P 500 INDEX/SPXH00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2025	1	2,887,000	5203.58		99,024		22,915		154,746			(76,109)		6,966		0001
Purchased Call/S&P 500 INDEX/SPXH00BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2025	1	6,779,000	5203.58		326,748		75,611		535,110			(251,137)		16,357		0001
Purchased Call/S&P 500 INDEX/SPXH00BS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2025	1	3,197,000	5203.58		167,843		38,840		279,806			(129,003)		7,714		0001
Purchased Call/S&P 500 INDEX/SPXH00BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/21/2025	1	1,449,868	5234		78,773		17,383		131,964			(61,390)		3,394		0001
Purchased Call/S&P 500 INDEX/SPXH00BSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/25/2025	1	2,160,331	5218		77,584		17,789		119,563			(59,795)		5,182		0001
Purchased Call/S&P 500 INDEX/SPXH00BSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/25/2025	1	3,965,824	5218		158,308		36,297		247,096			(122,011)		9,513		0001
Purchased Call/S&P 500 INDEX/SPXH00BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/25/2025	1	3,814,497	5218		161,471		37,022		254,071			(124,448)		9,150		0001
Purchased Call/S&P 500 INDEX/SPXH00BSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/25/2025	1	4,764,207	5218		212,382		48,695		336,784			(163,687)		11,428		0001
Purchased Call/S&P 500 INDEX/SPXH00BSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/25/2025	1	3,710,133	5218		195,127		44,739		318,857			(150,388)		8,899		0001
Purchased Call/S&P 500 INDEX/SPXH00BSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/25/2025	1	3,344,860	5218		184,063		42,202		303,797			(141,861)		8,023		0001
Purchased Call/S&P 500 INDEX/SPXH00BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/25/2025	1	5,009,095	5220		284,139		65,148		473,320			(218,991)		12,015		0001
Purchased Call/S&P 500 INDEX/SPXH00BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2025	1	4,078,000	5248.49		51,383		12,032		74,521			(39,351)		9,897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2025	1	2,251,000	5248.49		38,492		9,013		56,282			(29,479)		5,463		0001
Purchased Call/S&P 500 INDEX/SPXH00BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2025	1	3,899,000	5248.49		94,356		22,094		140,603			(72,261)		9,463		0001
Purchased Call/S&P 500 INDEX/SPXH00BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2025	1	2,701,000	5248.49		92,374		21,630		141,578			(70,744)		6,555		0001
Purchased Call/S&P 500 INDEX/SPXH00BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2025	1	2,671,000	5248.49		131,947		30,897		212,123			(101,051)		6,483		0001
Purchased Call/S&P 500 INDEX/SPXH00BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2025	1	2,353,000	5248.49		126,356		29,588		206,959			(96,769)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXH00BST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/26/2025	1	2,133,231	.5204		116,337		26,995		190,863			(89,342)		5,147		0001
Purchased Call/S&P 500 INDEX/SPXH00BSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/28/2025	1	2,181,000	5254.35		105,560		25,147		168,573			(80,413)		5,324		0001
Purchased Call/S&P 500 INDEX/SPXH00BSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/31/2025	1	2,151,000	5254.35		102,603		25,087		162,694			(77,516)		5,341		0001
Purchased Call/S&P 500 INDEX/SPXK13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/03/2024	01/03/2025	1	5,500,000	4704.81		70,950		390		109,882			(70,560)		2,493		0001
Purchased Call/S&P 500 INDEX/SPXK13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/03/2024	01/03/2025	1	2,789,000	4704.81		69,446		382		111,438			(69,065)		1,264		0001
Purchased Call/S&P 500 INDEX/SPXK13ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/04/2024	01/03/2025	1	7,824,000	4688.68		101,712		564		156,314			(101,149)		3,547		0001
Purchased Call/S&P 500 INDEX/SPXK13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/04/2024	01/03/2025	1	2,299,000	4688.68		42,532		236		66,599			(42,296)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXK13ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/04/2024	01/03/2025	1	4,212,000	4688.68		104,879		581		168,296			(104,298)		1,909		0001
Purchased Call/S&P 500 INDEX/SPXK13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/04/2024	01/03/2025	1	2,928,000	4688.68		97,502		540		160,862			(96,962)		1,327		0001
Purchased Call/S&P 500 INDEX/SPXK13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/03/2025	1	5,348,000	4697.24		68,989		383		106,846			(68,606)		2,424		0001
Purchased Call/S&P 500 INDEX/SPXK13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/03/2025	1	2,407,000	4697.24		44,289		246		69,728			(44,043)		1,091		0001
Purchased Call/S&P 500 INDEX/SPXK13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/03/2025	1	2,539,000	4697.24		58,651		326		93,841			(58,325)		1,151		0001
Purchased Call/S&P 500 INDEX/SPXK13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/03/2025	1	5,120,000	4697.24		126,976		705		204,576			(126,271)		2,321		0001
Purchased Call/S&P 500 INDEX/SPXK13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/03/2025	1	2,230,000	4697.24		61,102		339		99,127			(60,763)		1,011		0001
Purchased Call/S&P 500 INDEX/SPXK13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/06/2025	1	6,177,000	4697.24		79,683		1,098		123,379			(78,586)		3,960		0001
Purchased Call/S&P 500 INDEX/SPXK13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/06/2025	1	2,050,000	4697.24		40,795		562		64,492			(40,233)		1,314		0001
Purchased Call/S&P 500 INDEX/SPXK13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/06/2025	1	1,900,000	4697.24		44,460		612		71,157			(43,848)		1,218		0001
Purchased Call/S&P 500 INDEX/SPXK13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/06/2025	1	6,743,000	4697.24		167,226		2,303		269,370			(164,923)		4,323		0001
Purchased Call/S&P 500 INDEX/SPXK13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/07/2025	1	2,992,000	4697.24		35,904		592		55,263			(35,312)		2,072		0001
Purchased Call/S&P 500 INDEX/SPXK13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/07/2025	1	3,111,000	4697.24		62,842		1,036		99,394			(61,806)		2,154		0001
Purchased Call/S&P 500 INDEX/SPXK13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/07/2025	1	2,128,000	4697.24		49,795		821		79,674			(48,974)		1,473		0001
Purchased Call/S&P 500 INDEX/SPXK13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/07/2025	1	6,956,000	4697.24		172,509		2,844		277,805			(169,665)		4,816		0001
Purchased Call/S&P 500 INDEX/SPXK13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/07/2025	1	2,117,000	4697.24		61,605		1,015		100,413			(60,589)		1,466		0001
Purchased Call/S&P 500 INDEX/SPXK13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/08/2024	01/08/2025	1	2,021,000	4763.54		34,761		668		54,462			(34,093)		1,496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/09/2024	01/09/2025	1	3,905,000	4756.5		50,375		1,107		77,946			(49,267)		3,066		0001
Purchased Call/S&P 500 INDEX/SPXX13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/09/2024	01/09/2025	1	2,246,000	4756.5		39,979		879		62,766			(39,100)		1,763		0001
Purchased Call/S&P 500 INDEX/SPXX13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/10/2024	01/10/2025	1	3,490,000	4783.45		45,370		1,122		69,654			(44,248)		2,888		0001
Purchased Call/S&P 500 INDEX/SPXX13C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/10/2024	01/10/2025	1	3,063,000	4783.45		60,954		1,507		96,284			(59,447)		2,535		0001
Purchased Call/S&P 500 INDEX/SPXX13C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/10/2024	01/10/2025	1	2,267,000	4783.45		53,275		1,317		84,838			(51,957)		1,876		0001
Purchased Call/S&P 500 INDEX/SPXX13C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/10/2024	01/10/2025	1	4,399,000	4783.45		109,535		2,708		175,597			(106,827)		3,641		0001
Purchased Call/S&P 500 INDEX/SPXX13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/11/2024	01/10/2025	1	5,656,000	4780.24		72,962		1,824		112,883			(71,138)		4,681		0001
Purchased Call/S&P 500 INDEX/SPXX13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/11/2024	01/10/2025	1	2,647,000	4780.24		45,528		1,138		71,321			(44,390)		2,191		0001
Purchased Call/S&P 500 INDEX/SPXX13C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/10/2025	1	4,053,000	4783.83		92,003		2,306		147,629			(89,697)		3,354		0001
Purchased Call/S&P 500 INDEX/SPXX13C$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/10/2025	1	5,258,000	4783.83		129,873		3,256		209,887			(126,617)		4,352		0001
Purchased Call/S&P 500 INDEX/SPXX13C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/10/2025	1	2,205,000	4783.83		64,386		1,614		105,623			(62,772)		1,825		0001
Purchased Call/S&P 500 INDEX/SPXX13C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/13/2025	1	2,599,000	4783.83		33,267		1,103		51,858			(32,164)		2,452		0001
Purchased Call/S&P 500 INDEX/SPXX13C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/13/2025	1	2,302,000	4783.83		41,436		1,374		65,453			(40,062)		2,172		0001
Purchased Call/S&P 500 INDEX/SPXX13C$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/13/2025	1	2,546,000	4783.83		59,322		1,966		95,251			(57,355)		2,402		0001
Purchased Call/S&P 500 INDEX/SPXX13C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/13/2025	1	2,512,000	4783.83		65,563		2,173		106,509			(63,390)		2,370		0001
Purchased Call/S&P 500 INDEX/SPXX13C$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/14/2025	1	2,929,000	4783.83		35,734		1,280		55,507			(34,454)		2,868		0001
Purchased Call/S&P 500 INDEX/SPXX13C$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/14/2025	1	3,129,000	4783.83		55,383		1,983		87,385			(53,400)		3,064		0001
Purchased Call/S&P 500 INDEX/SPXX13C$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/14/2025	1	5,009,000	4783.83		109,196		3,911		174,859			(105,286)		4,905		0001
Purchased Call/S&P 500 INDEX/SPXX13D$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/14/2025	1	2,173,000	4783.83		71,492		2,560		119,194			(68,931)		2,128		0001
Purchased Call/S&P 500 INDEX/SPXX13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/15/2025	1	2,400,000	4783.83		29,280		1,126		45,467			(28,154)		2,433		0001
Purchased Call/S&P 500 INDEX/SPXX13D$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/15/2025	1	3,382,000	4783.83		63,920		2,458		101,159			(61,461)		3,428		0001
Purchased Call/S&P 500 INDEX/SPXX13D$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/15/2025	1	6,849,000	4783.83		169,170		6,507		273,132			(162,664)		6,942		0001
Purchased Call/S&P 500 INDEX/SPXX13D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/16/2024	01/16/2025	1	1,912,000	4765.98		26,003		1,072		40,008			(24,932)		2,002		0001
Purchased Call/S&P 500 INDEX/SPXX13D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/16/2024	01/16/2025	1	3,362,000	4765.98		74,973		3,090		118,914			(71,883)		3,519		0001
Purchased Call/S&P 500 INDEX/SPXX13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/16/2024	01/16/2025	1	4,165,000	4765.98		103,709		4,274		165,983			(99,435)		4,360		0001
Purchased Call/S&P 500 INDEX/SPXX13D$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/16/2024	01/16/2025	1	2,819,000	4765.98		81,187		3,346		131,994			(77,842)		2,951		0001
Purchased Call/S&P 500 INDEX/SPXX13D$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/16/2024	01/16/2025	1	3,316,000	4765.98		116,060		4,783		193,231			(111,277)		3,471		0001
Purchased Call/S&P 500 INDEX/SPXX13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/17/2024	01/17/2025	1	4,273,000	4739.21		55,549		2,442		85,129			(53,107)		4,611		0001
Purchased Call/S&P 500 INDEX/SPXX13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/17/2024	01/17/2025	1	2,651,000	4739.21		51,429		2,261		80,537			(49,169)		2,861		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/17/2024	01/17/2025	1	1,824,000	4739.21		50,525		2,221		81,746			(48,304)		1,968		0001
Purchased Call/S&P 500 INDEX/SPXX13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/17/2024	01/17/2025	1	4,551,000	4739.21		113,320		4,981		181,310			(108,339)		4,911		0001
Purchased Call/S&P 500 INDEX/SPXX13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/17/2025	1	4,381,000	4780.94		56,953		2,524		87,272			(54,429)		4,727		0001
Purchased Call/S&P 500 INDEX/SPXX13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/17/2025	1	3,705,000	4780.94		62,985		2,792		97,787			(60,193)		3,998		0001
Purchased Call/S&P 500 INDEX/SPXX13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/17/2025	1	2,145,000	4780.94		42,900		1,901		67,293			(40,999)		2,315		0001
Purchased Call/S&P 500 INDEX/SPXX13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/17/2025	1	4,243,000	4780.94		97,165		4,306		154,231			(92,858)		4,578		0001
Purchased Call/S&P 500 INDEX/SPXX13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/17/2025	1	3,865,000	4780.94		96,239		4,265		153,958			(91,973)		4,171		0001
Purchased Call/S&P 500 INDEX/SPXX13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/17/2025	1	2,008,000	4780.94		58,433		2,590		94,975			(55,843)		2,167		0001
Purchased Call/S&P 500 INDEX/SPXX13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/17/2025	1	2,478,000	4780.94		90,199		3,998		150,488			(86,201)		2,674		0001
Purchased Call/S&P 500 INDEX/SPXX13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/16/2025	1	2,640,353	.4766		95,194		3,966		158,929			(91,227)		2,764		0001
Purchased Call/S&P 500 INDEX/SPXX13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/17/2025	1	2,009,425	.4739		74,429		3,299		121,596			(71,130)		2,168		0001
Purchased Call/S&P 500 INDEX/SPXX13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	8,173,000	4839.81		106,249		4,722		162,778			(101,527)		8,819		0001
Purchased Call/S&P 500 INDEX/SPXX13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	3,930,000	4839.81		90,390		4,017		142,818			(86,373)		4,241		0001
Purchased Call/S&P 500 INDEX/SPXX13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	3,539,000	4839.81		88,829		3,948		140,933			(84,881)		3,819		0001
Purchased Call/S&P 500 INDEX/SPXX13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	3,454,000	4839.81		44,902		1,996		68,791			(42,906)		3,727		0001
Purchased Call/S&P 500 INDEX/SPXX13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	2,849,000	4839.81		52,991		2,355		82,268			(50,636)		3,074		0001
Purchased Call/S&P 500 INDEX/SPXX13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	2,010,000	4839.81		47,436		2,108		75,045			(45,328)		2,169		0001
Purchased Call/S&P 500 INDEX/SPXX13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	4,520,000	4839.81		113,452		5,042		179,999			(108,410)		4,877		0001
Purchased Call/S&P 500 INDEX/SPXX13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	2,168,000	4839.81		62,872		2,794		101,433			(60,078)		2,339		0001
Purchased Call/S&P 500 INDEX/SPXX13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/21/2025	1	2,087,000	4839.81		27,757		1,525		42,585			(26,232)		2,503		0001
Purchased Call/S&P 500 INDEX/SPXX13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/21/2025	1	1,931,000	4839.81		37,075		2,037		57,652			(35,038)		2,316		0001
Purchased Call/S&P 500 INDEX/SPXX13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/21/2025	1	2,524,000	4839.81		58,052		3,190		91,675			(54,862)		3,027		0001
Purchased Call/S&P 500 INDEX/SPXX13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/21/2025	1	6,670,000	4839.81		167,417		9,199		265,473			(158,218)		7,999		0001
Purchased Call/S&P 500 INDEX/SPXX13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	2,313,975	.4781		89,467		3,976		142,145			(85,491)		2,497		0001
Purchased Call/S&P 500 INDEX/SPXX13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/23/2024	01/23/2025	1	3,920,000	4864.6		50,960		3,080		77,945			(47,880)		4,920		0001
Purchased Call/S&P 500 INDEX/SPXX13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/23/2024	01/23/2025	1	2,471,000	4864.6		44,478		2,688		68,775			(41,790)		3,101		0001
Purchased Call/S&P 500 INDEX/SPXX13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/23/2024	01/23/2025	1	2,115,000	4864.6		46,742		2,825		73,568			(43,916)		2,655		0001
Purchased Call/S&P 500 INDEX/SPXX13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/23/2024	01/23/2025	1	4,467,000	4864.6		111,675		6,750		177,553			(104,925)		5,607		0001
Purchased Call/S&P 500 INDEX/SPXX13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/23/2024	01/23/2025	1	2,219,000	4864.6		59,469		3,594		94,806			(55,875)		2,785		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/23/2025	1	2,370,000	4864.6		80,343		4,856		131,809			(75,487)		2,975		0001
Purchased Call/S&P 500 INDEX/SPXX13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/21/2025	1	1,994,002	4840		83,273		4,601		140,146			(78,673)		2,391		0001
Purchased Call/S&P 500 INDEX/SPXX13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/22/2025	1	3,768,784	4850		138,959		8,039		230,123			(130,920)		4,626		0001
Purchased Call/S&P 500 INDEX/SPXX13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/22/2025	1	2,289,403	4850		94,381		5,460		159,440			(88,921)		2,810		0001
Purchased Call/S&P 500 INDEX/SPXX13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/22/2025	1	2,095,386	4850		91,325		5,283		156,194			(86,042)		2,572		0001
Purchased Call/S&P 500 INDEX/SPXX13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2024	01/24/2025	1	4,772,000	4868.55		109,756		6,935		173,007			(102,821)		6,118		0001
Purchased Call/S&P 500 INDEX/SPXX13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	1	6,750,000	4894.16		87,750		5,591		134,120			(82,159)		8,654		0001
Purchased Call/S&P 500 INDEX/SPXX13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	1	2,447,000	4894.16		53,345		3,399		83,832			(49,946)		3,137		0001
Purchased Call/S&P 500 INDEX/SPXX13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	1	2,159,000	4894.16		50,952		3,246		80,389			(47,706)		2,768		0001
Purchased Call/S&P 500 INDEX/SPXX13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	1	5,452,000	4894.16		136,300		8,684		216,512			(127,616)		6,990		0001
Purchased Call/S&P 500 INDEX/SPXX13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	1	2,238,000	4894.16		59,083		3,764		94,422			(55,319)		2,869		0001
Purchased Call/S&P 500 INDEX/SPXX13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	1	3,952,000	4894.16		136,344		8,687		225,419			(127,657)		5,067		0001
Purchased Call/S&P 500 INDEX/SPXX13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	1	1,689,306	4868		61,721		3,932		102,264			(57,789)		2,166		0001
Purchased Call/S&P 500 INDEX/SPXX13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	1	2,277,698	4867		100,934		6,431		173,519			(94,503)		2,920		0001
Purchased Call/S&P 500 INDEX/SPXX13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	1	2,611,490	4863		125,502		7,996		219,879			(117,506)		3,348		0001
Purchased Call/S&P 500 INDEX/SPXX13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/24/2025	1	3,713,000	4890.97		85,399		5,456		134,574			(79,943)		4,761		0001
Purchased Call/S&P 500 INDEX/SPXX13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/24/2025	1	4,874,000	4890.97		121,850		7,785		193,567			(114,065)		6,249		0001
Purchased Call/S&P 500 INDEX/SPXX13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/27/2025	1	2,332,000	4890.97		54,336		3,892		85,628			(50,444)		3,171		0001
Purchased Call/S&P 500 INDEX/SPXX13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/27/2025	1	5,196,000	4890.97		129,900		9,304		206,233			(120,596)		7,066		0001
Purchased Call/S&P 500 INDEX/SPXX13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/28/2025	1	2,138,000	4890.97		35,705		2,648		55,154			(33,056)		2,961		0001
Purchased Call/S&P 500 INDEX/SPXX13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/28/2025	1	4,316,000	4890.97		95,384		7,075		149,825			(88,308)		5,977		0001
Purchased Call/S&P 500 INDEX/SPXX13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/28/2025	1	9,529,000	4890.97		237,272		17,600		377,954			(219,672)		13,196		0001
Purchased Call/S&P 500 INDEX/SPXX13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/29/2025	1	2,162,000	4927.93		28,106		2,162		42,849			(25,944)		3,047		0001
Purchased Call/S&P 500 INDEX/SPXX13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/29/2025	1	2,360,000	4927.93		38,704		2,977		59,619			(35,727)		3,326		0001
Purchased Call/S&P 500 INDEX/SPXX13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/29/2025	1	4,134,000	4927.93		102,937		7,918		163,672			(95,018)		5,826		0001
Purchased Call/S&P 500 INDEX/SPXX13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2024	01/30/2025	1	3,993,000	4924.97		51,510		4,104		79,065			(47,406)		5,724		0001
Purchased Call/S&P 500 INDEX/SPXX13IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2024	01/30/2025	1	3,509,000	4924.97		66,671		5,312		104,159			(61,359)		5,030		0001
Purchased Call/S&P 500 INDEX/SPXX13ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/31/2025	1	2,436,000	4845.65		31,668		2,610		48,264			(29,058)		3,550		0001
Purchased Call/S&P 500 INDEX/SPXX13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/31/2025	1	2,037,000	4845.65		32,592		2,686		50,438			(29,906)		2,968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13I$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/31/2025	1	2,103,000	4845.65		45,004		3,709		70,787			(41,295)		3,064		0001
Purchased Call/S&P 500 INDEX/SPXX13I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/31/2025	1	3,149,000	4845.65		73,687		6,073		116,885			(67,614)		4,589		0001
Purchased Call/S&P 500 INDEX/SPXX13I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/31/2025	1	2,916,000	4845.65		72,317		5,960		115,437			(66,357)		4,249		0001
Purchased Call/S&P 500 INDEX/SPXX13I$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/31/2025	1	3,140,000	4845.65		93,572		7,712		152,189			(85,860)		4,575		0001
Purchased Call/S&P 500 INDEX/SPXX13I$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/31/2025	1	1,750,000	4845.65		60,025		4,947		99,474			(55,078)		2,550		0001
Purchased Call/S&P 500 INDEX/SPXX13I$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2024	01/30/2025	1	3,703,680	.4925		127,058		10,151		226,318			(116,907)		5,309		0001
Purchased Call/S&P 500 INDEX/SPXX13I$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/01/2024	01/31/2025	1	3,380,000	4906.19		74,022		6,151		116,953			(67,871)		4,925		0001
Purchased Call/S&P 500 INDEX/SPXX13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	01/31/2025	1	3,790,000	4958.61		49,270		4,106		74,912			(45,164)		5,523		0001
Purchased Call/S&P 500 INDEX/SPXX13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/03/2025	1	2,260,000	4958.61		29,380		2,671		44,635			(26,709)		3,449		0001
Purchased Call/S&P 500 INDEX/SPXX13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/03/2025	1	2,371,000	4958.61		40,781		3,707		63,182			(37,074)		3,618		0001
Purchased Call/S&P 500 INDEX/SPXX13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/03/2025	1	4,030,000	4958.61		91,884		8,353		145,048			(83,531)		6,150		0001
Purchased Call/S&P 500 INDEX/SPXX13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/03/2025	1	10,353,000	4958.61		256,754		23,341		408,208			(233,413)		15,799		0001
Purchased Call/S&P 500 INDEX/SPXX13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/03/2025	1	2,410,000	4958.61		70,613		6,419		113,923			(64,194)		3,678		0001
Purchased Call/S&P 500 INDEX/SPXX13JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/04/2025	1	3,249,000	4958.61		38,988		3,642		59,311			(35,346)		5,030		0001
Purchased Call/S&P 500 INDEX/SPXX13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/04/2025	1	2,388,000	4958.61		41,790		3,903		64,753			(37,887)		3,697		0001
Purchased Call/S&P 500 INDEX/SPXX13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/04/2025	1	4,190,000	4958.61		92,180		8,610		144,494			(83,570)		6,487		0001
Purchased Call/S&P 500 INDEX/SPXX13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/04/2025	1	6,570,000	4958.61		162,936		15,219		258,798			(147,717)		10,172		0001
Purchased Call/S&P 500 INDEX/SPXX13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2024	02/05/2025	1	3,529,000	4942.81		43,407		4,174		66,145			(39,233)		5,541		0001
Purchased Call/S&P 500 INDEX/SPXX13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2024	02/05/2025	1	5,942,000	4942.81		146,767		14,112		234,008			(132,655)		9,331		0001
Purchased Call/S&P 500 INDEX/SPXX13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	02/06/2025	1	2,696,000	4954.23		34,778		3,440		53,119			(31,339)		4,292		0001
Purchased Call/S&P 500 INDEX/SPXX13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	02/06/2025	1	2,121,000	4954.23		31,815		3,147		49,088			(28,668)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXX13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	02/06/2025	1	1,807,000	4954.23		37,947		3,753		59,557			(34,194)		2,877		0001
Purchased Call/S&P 500 INDEX/SPXX13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	02/06/2025	1	5,030,000	4954.23		124,241		12,288		197,803			(111,953)		8,007		0001
Purchased Call/S&P 500 INDEX/SPXX13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/07/2025	1	3,773,000	4995.06		48,672		4,947		74,146			(43,724)		6,087		0001
Purchased Call/S&P 500 INDEX/SPXX13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/07/2025	1	2,597,000	4995.06		41,292		4,197		63,755			(37,095)		4,190		0001
Purchased Call/S&P 500 INDEX/SPXX13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/07/2025	1	3,246,000	4995.06		66,218		6,731		103,493			(59,487)		5,237		0001
Purchased Call/S&P 500 INDEX/SPXX13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/07/2025	1	2,528,000	4995.06		58,650		5,962		92,933			(52,688)		4,078		0001
Purchased Call/S&P 500 INDEX/SPXX13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/07/2025	1	3,114,000	4995.06		76,916		7,818		122,060			(69,097)		5,024		0001
Purchased Call/S&P 500 INDEX/SPXX13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/07/2025	1	2,690,000	4995.06		77,472		7,875		125,050			(69,597)		4,340		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/10/2025	1	3,650,000	5026.61		49,275		5,430		75,112			(43,845)		6,117		0001
Purchased Call/S&P 500 INDEX/SPXX13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/10/2025	1	2,504,000	5026.61		46,574		5,132		72,291			(41,442)		4,196		0001
Purchased Call/S&P 500 INDEX/SPXX13KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/10/2025	1	2,994,000	5026.61		65,269		7,192		102,456			(58,077)		5,017		0001
Purchased Call/S&P 500 INDEX/SPXX13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/10/2025	1	3,131,000	5026.61		90,173		9,936		145,046			(80,236)		5,247		0001
Purchased Call/S&P 500 INDEX/SPXX13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/11/2025	1	2,251,000	5026.61		52,223		5,882		82,396			(46,341)		3,818		0001
Purchased Call/S&P 500 INDEX/SPXX13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/11/2025	1	2,382,000	5026.61		64,790		7,298		103,316			(57,493)		4,040		0001
Purchased Call/S&P 500 INDEX/SPXX13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/11/2025	1	2,248,000	5026.61		80,703		9,090		133,095			(71,613)		3,813		0001
Purchased Call/S&P 500 INDEX/SPXX13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/07/2025	1	2,658,718	.4998		103,256		10,612		169,052			(92,643)		4,289		0001
Purchased Call/S&P 500 INDEX/SPXX13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/14/2025	1	4,208,000	5000.62		51,758		6,257		78,158			(45,502)		7,388		0001
Purchased Call/S&P 500 INDEX/SPXX13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/14/2025	1	2,572,000	5000.62		39,352		4,757		60,298			(34,595)		4,515		0001
Purchased Call/S&P 500 INDEX/SPXX13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/14/2025	1	2,969,000	5000.62		67,396		8,147		105,632			(59,249)		5,212		0001
Purchased Call/S&P 500 INDEX/SPXX13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/14/2025	1	3,101,000	5000.62		76,905		9,296		120,825			(67,609)		5,444		0001
Purchased Call/S&P 500 INDEX/SPXX13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/14/2025	1	2,101,000	5000.62		59,668		7,213		95,037			(52,456)		3,689		0001
Purchased Call/S&P 500 INDEX/SPXX13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/14/2025	1	3,060,000	5000.62		101,898		12,317		164,853			(89,581)		5,372		0001
Purchased Call/S&P 500 INDEX/SPXX13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/13/2025	1	2,357,709	.4953		89,264		10,574		142,776			(78,690)		4,093		0001
Purchased Call/S&P 500 INDEX/SPXX13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/13/2025	1	2,466,679	.4953		107,693		12,757		176,054			(94,936)		4,282		0001
Purchased Call/S&P 500 INDEX/SPXX13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/14/2025	1	7,261,000	5029.73		93,667		11,448		141,698			(82,219)		12,748		0001
Purchased Call/S&P 500 INDEX/SPXX13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/14/2025	1	2,280,000	5029.73		41,724		5,100		64,412			(36,624)		4,003		0001
Purchased Call/S&P 500 INDEX/SPXX13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/14/2025	1	2,350,000	5029.73		54,050		6,606		84,566			(47,444)		4,126		0001
Purchased Call/S&P 500 INDEX/SPXX13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/14/2025	1	3,231,000	5029.73		81,744		9,991		128,724			(71,753)		5,672		0001
Purchased Call/S&P 500 INDEX/SPXX13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/14/2025	1	3,525,000	5029.73		108,570		13,270		174,252			(95,300)		6,189		0001
Purchased Call/S&P 500 INDEX/SPXX13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/14/2025	1	2,260,000	5005.57		36,160		4,432		55,166			(31,728)		3,968		0001
Purchased Call/S&P 500 INDEX/SPXX13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/14/2025	1	4,268,000	5005.57		81,092		9,939		124,912			(71,153)		7,493		0001
Purchased Call/S&P 500 INDEX/SPXX13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2025	1	2,638,000	5005.57		34,030		4,500		51,494			(29,530)		4,833		0001
Purchased Call/S&P 500 INDEX/SPXX13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2025	1	4,430,000	5005.57		86,828		11,481		133,786			(75,347)		8,116		0001
Purchased Call/S&P 500 INDEX/SPXX13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/19/2025	1	3,602,000	5005.57		128,591		17,310		209,124			(111,281)		6,666		0001
Purchased Call/S&P 500 INDEX/SPXX13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/19/2025	1	2,031,000	5005.57		78,397		10,553		129,640			(67,843)		3,759		0001
Purchased Call/S&P 500 INDEX/SPXX13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2024	02/20/2025	1	2,422,000	4975.51		31,244		4,292		47,264			(26,952)		4,527		0001
Purchased Call/S&P 500 INDEX/SPXX13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2024	02/20/2025	1	3,240,000	4975.51		68,040		9,346		105,678			(58,694)		6,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/20/2024	02/20/2025	1	3,700,000	4975.51		91,760		12,604		143,924			(79,156)		6,915		0001
Purchased Call/S&P 500 INDEX/SPXX13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/20/2024	02/14/2025	1	2,547,835	5006		90,475		11,120		153,793			(79,355)		4,473		0001
Purchased Call/S&P 500 INDEX/SPXX13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/20/2024	02/19/2025	1	2,758,069	5006		97,196		13,120		164,487			(84,076)		5,104		0001
Purchased Call/S&P 500 INDEX/SPXX13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	4,833,000	4981.8		56,546		7,923		84,814			(48,623)		9,121		0001
Purchased Call/S&P 500 INDEX/SPXX13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	2,720,000	4981.8		44,336		6,212		67,543			(38,124)		5,133		0001
Purchased Call/S&P 500 INDEX/SPXX13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	3,105,000	4981.8		70,794		9,919		110,147			(60,875)		5,860		0001
Purchased Call/S&P 500 INDEX/SPXX13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	2,948,000	4981.8		73,110		10,243		114,525			(62,867)		5,564		0001
Purchased Call/S&P 500 INDEX/SPXX13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	3,248,000	4981.8		94,192		13,197		149,598			(80,995)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXX13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/21/2024	02/18/2025	1	1,531,704	5006		36,457		4,847		58,704			(31,609)		2,806		0001
Purchased Call/S&P 500 INDEX/SPXX13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/21/2024	02/20/2025	1	1,512,555	4976		51,188		7,051		83,349			(44,137)		2,827		0001
Purchased Call/S&P 500 INDEX/SPXX13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	8,474,000	5087.03		109,315		15,443		163,923			(93,871)		15,992		0001
Purchased Call/S&P 500 INDEX/SPXX13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	2,421,000	5087.03		45,999		6,498		70,067			(39,501)		4,569		0001
Purchased Call/S&P 500 INDEX/SPXX13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	2,257,000	5087.03		52,814		7,461		81,470			(45,353)		4,259		0001
Purchased Call/S&P 500 INDEX/SPXX13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	5,734,000	5087.03		142,203		20,090		220,600			(122,114)		10,821		0001
Purchased Call/S&P 500 INDEX/SPXX13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	3,690,000	5087.03		105,903		14,961		166,408			(90,942)		6,964		0001
Purchased Call/S&P 500 INDEX/SPXX13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	2,247,000	5087.03		79,993		11,301		128,700			(68,692)		4,241		0001
Purchased Call/S&P 500 INDEX/SPXX13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/22/2024	02/20/2025	1	1,966,267	4991		88,102		12,236		136,030			(75,866)		3,675		0001
Purchased Call/S&P 500 INDEX/SPXX13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	4,278,556	4981		264,151		37,318		428,736			(226,833)		8,075		0001
Purchased Call/S&P 500 INDEX/SPXX13OSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/21/2025	1	2,738,000	5088.8		35,320		5,004		52,956			(30,317)		5,167		0001
Purchased Call/S&P 500 INDEX/SPXX13OSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/21/2025	1	10,173,000	5088.8		251,273		35,597		391,300			(215,676)		19,199		0001
Purchased Call/S&P 500 INDEX/SPXX13OSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/21/2025	1	2,137,000	5088.8		57,485		8,144		90,297			(49,342)		4,033		0001
Purchased Call/S&P 500 INDEX/SPXX13OSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/21/2025	1	2,138,000	5088.8		67,347		9,541		107,455			(57,806)		4,035		0001
Purchased Call/S&P 500 INDEX/SPXX13OSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/24/2025	1	2,635,000	5088.8		61,132		9,094		94,928			(52,038)		5,114		0001
Purchased Call/S&P 500 INDEX/SPXX13OSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/24/2025	1	7,618,000	5088.8		188,165		27,991		292,500			(160,173)		14,786		0001
Purchased Call/S&P 500 INDEX/SPXX13OSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/23/2024	02/25/2025	1	10,652,000	5088.8		263,104		39,755		408,393			(223,350)		20,862		0001
Purchased Call/S&P 500 INDEX/SPXX13OST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/26/2024	02/26/2025	1	2,789,000	5069.53		58,290		8,968		89,812			(49,322)		5,511		0001
Purchased Call/S&P 500 INDEX/SPXX13OSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/26/2024	02/21/2025	1	1,531,196	5087		60,715		8,625		100,989			(52,090)		2,890		0001
Purchased Call/S&P 500 INDEX/SPXX13OSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/26/2024	02/21/2025	1	3,460,384	5089		136,592		19,404		227,451			(117,187)		6,531		0001
Purchased Call/S&P 500 INDEX/SPXX13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/27/2024	02/27/2025	1	3,967,000	5078.18		51,174		8,014		76,369			(43,161)		7,907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/27/2024	02/27/2025	1	2,192,000	5078.18		36,168		5,664		54,767			(30,504)		4,369		0001
Purchased Call/S&P 500 INDEX/SPXX13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/27/2024	02/27/2025	1	2,622,000	5078.18		56,373		8,828		86,705			(47,545)		5,226		0001
Purchased Call/S&P 500 INDEX/SPXX13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/27/2024	02/27/2025	1	5,932,000	5078.18		146,520		22,944		227,017			(123,576)		11,823		0001
Purchased Call/S&P 500 INDEX/SPXX13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/27/2024	02/27/2025	1	3,258,000	5078.18		100,998		15,816		159,844			(85,182)		6,494		0001
Purchased Call/S&P 500 INDEX/SPXX13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/27/2024	02/26/2025	1	3,797,078	5070		135,973		20,977		218,879			(114,997)		7,503		0001
Purchased Call/S&P 500 INDEX/SPXX13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/27/2024	02/26/2025	1	4,425,700	5070		178,677		27,564		292,923			(151,112)		8,745		0001
Purchased Call/S&P 500 INDEX/SPXX13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/27/2024	02/26/2025	1	3,330,681	5070		142,654		22,007		236,026			(120,647)		6,581		0001
Purchased Call/S&P 500 INDEX/SPXX13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/27/2024	02/26/2025	1	2,169,759	5070		102,532		15,818		173,031			(86,714)		4,287		0001
Purchased Call/S&P 500 INDEX/SPXX13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/28/2024	02/28/2025	1	2,655,000	5069.76		66,906		10,661		104,085			(56,245)		5,337		0001
Purchased Call/S&P 500 INDEX/SPXX13PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/28/2024	02/26/2025	1	2,017,673	5070		87,289		13,503		146,229			(73,786)		3,987		0001
Purchased Call/S&P 500 INDEX/SPXX13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/28/2024	02/27/2025	1	3,168,784	5078		125,961		19,779		208,712			(106,182)		6,316		0001
Purchased Call/S&P 500 INDEX/SPXX13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/29/2024	02/28/2025	1	5,124,000	5096.27		65,587		10,538		98,339			(55,050)		10,300		0001
Purchased Call/S&P 500 INDEX/SPXX13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/29/2024	02/28/2025	1	3,645,000	5096.27		75,816		12,181		116,674			(63,635)		7,327		0001
Purchased Call/S&P 500 INDEX/SPXX13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/29/2024	02/28/2025	1	2,957,000	5096.27		68,307		10,974		105,803			(57,332)		5,944		0001
Purchased Call/S&P 500 INDEX/SPXX13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/29/2024	02/28/2025	1	3,035,000	5096.27		76,179		12,239		118,574			(63,939)		6,101		0001
Purchased Call/S&P 500 INDEX/SPXX13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/29/2024	02/28/2025	1	2,429,000	5096.27		71,656		11,513		113,051			(60,143)		4,883		0001
Purchased Call/S&P 500 INDEX/SPXX13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	2,879,000	5137.08		45,488		7,329		68,618			(38,160)		5,787		0001
Purchased Call/S&P 500 INDEX/SPXX130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	3,345,000	5137.08		62,552		10,078		95,489			(52,474)		6,724		0001
Purchased Call/S&P 500 INDEX/SPXX130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	2,985,000	5137.08		64,476		10,388		99,215			(54,088)		6,001		0001
Purchased Call/S&P 500 INDEX/SPXX130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	4,096,000	5137.08		94,618		15,244		145,713			(79,374)		8,234		0001
Purchased Call/S&P 500 INDEX/SPXX130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	8,180,000	5137.08		200,410		32,288		310,060			(168,122)		16,444		0001
Purchased Call/S&P 500 INDEX/SPXX130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	2,339,000	5137.08		60,580		9,760		94,095			(50,820)		4,702		0001
Purchased Call/S&P 500 INDEX/SPXX130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	3,504,000	5137.08		97,411		15,694		152,321			(81,717)		7,044		0001
Purchased Call/S&P 500 INDEX/SPXX130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	3,842,000	5137.08		122,176		19,684		193,516			(102,492)		7,723		0001
Purchased Call/S&P 500 INDEX/SPXX130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	03/03/2025	1	3,094,000	5137.08		54,454		9,151		82,361			(45,304)		6,376		0001
Purchased Call/S&P 500 INDEX/SPXX130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	03/03/2025	1	11,685,000	5137.08		286,283		48,108		442,138			(238,174)		24,080		0001
Purchased Call/S&P 500 INDEX/SPXX130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	03/03/2025	1	2,959,000	5137.08		84,627		14,221		132,487			(70,406)		6,098		0001
Purchased Call/S&P 500 INDEX/SPXX130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	1,798,983	5096		66,731		10,751		104,033			(55,980)		3,616		0001
Purchased Call/S&P 500 INDEX/SPXX130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/01/2024	02/28/2025	1	3,669,314	5096		154,577		24,904		244,926			(129,673)		7,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	1	5,295,025	.5096		246,243		39,672		396,215			(206,571)		10,644		0001
Purchased Call/S&P 500 INDEX/SPXK13QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	1	6,146,000	5130.95		78,669		13,437		117,146			(65,232)		12,767		0001
Purchased Call/S&P 500 INDEX/SPXK13QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	1	3,776,000	5130.95		87,226		14,898		134,041			(72,328)		7,844		0001
Purchased Call/S&P 500 INDEX/SPXK13QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	1	7,078,000	5130.95		173,411		29,618		267,711			(143,793)		14,703		0001
Purchased Call/S&P 500 INDEX/SPXK13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	1	2,028,000	5130.95		56,581		9,664		87,968			(46,917)		4,213		0001
Purchased Call/S&P 500 INDEX/SPXK13QSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2024	02/28/2025	1	2,897,313	.5137		110,837		17,907		176,704			(92,930)		5,824		0001
Purchased Call/S&P 500 INDEX/SPXK13QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	1	2,839,000	5078.65		36,055		6,258		54,383			(29,798)		5,944		0001
Purchased Call/S&P 500 INDEX/SPXK13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	1	1,813,000	5078.65		40,249		6,985		62,195			(33,263)		3,796		0001
Purchased Call/S&P 500 INDEX/SPXK13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	1	2,867,000	5078.65		81,996		14,231		129,212			(67,765)		6,003		0001
Purchased Call/S&P 500 INDEX/SPXK13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	1	2,072,000	5104.76		26,314		4,639		39,516			(21,675)		4,372		0001
Purchased Call/S&P 500 INDEX/SPXK13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	1	2,333,000	5104.76		39,428		6,951		59,923			(32,476)		4,923		0001
Purchased Call/S&P 500 INDEX/SPXK13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2024	03/04/2025	1	2,934,903	.5131		122,402		21,022		207,227			(101,380)		6,097		0001
Purchased Call/S&P 500 INDEX/SPXK13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2024	03/05/2025	1	1,828,314	.5079		67,450		11,738		107,230			(55,711)		3,828		0001
Purchased Call/S&P 500 INDEX/SPXK13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2024	03/05/2025	1	3,103,055	.5079		126,416		22,001		203,659			(104,415)		6,497		0001
Purchased Call/S&P 500 INDEX/SPXK13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2024	03/05/2025	1	2,336,179	.5079		100,933		17,566		164,095			(83,367)		4,891		0001
Purchased Call/S&P 500 INDEX/SPXK13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	1	3,269,000	5157.36		85,975		15,480		133,065			(70,494)		6,950		0001
Purchased Call/S&P 500 INDEX/SPXK13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	1	2,114,000	5157.36		62,997		11,343		98,560			(51,654)		4,495		0001
Purchased Call/S&P 500 INDEX/SPXK13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	1	2,187,000	5157.36		80,919		14,570		129,392			(66,349)		4,650		0001
Purchased Call/S&P 500 INDEX/SPXK13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/06/2025	1	1,500,799	.5105		56,954		10,125		87,304			(46,829)		3,167		0001
Purchased Call/S&P 500 INDEX/SPXK13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	1	6,231,000	5123.69		79,134		14,288		118,423			(64,846)		13,248		0001
Purchased Call/S&P 500 INDEX/SPXK13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	1	3,787,000	5123.69		66,273		11,966		100,468			(54,307)		8,052		0001
Purchased Call/S&P 500 INDEX/SPXK13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	1	7,004,000	5123.69		155,489		28,074		238,130			(127,414)		14,892		0001
Purchased Call/S&P 500 INDEX/SPXK13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	1	8,059,000	5123.69		196,640		35,504		303,917			(161,135)		17,135		0001
Purchased Call/S&P 500 INDEX/SPXK13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	1	4,547,000	5123.69		117,313		21,181		181,987			(96,131)		9,668		0001
Purchased Call/S&P 500 INDEX/SPXK13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	1	4,994,000	5123.69		149,321		26,961		234,307			(122,360)		10,618		0001
Purchased Call/S&P 500 INDEX/SPXK13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	1	4,259,000	5123.69		138,418		24,992		219,240			(113,425)		9,055		0001
Purchased Call/S&P 500 INDEX/SPXK13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	1	2,447,000	5123.69		86,379		15,596		138,144			(70,783)		5,203		0001
Purchased Call/S&P 500 INDEX/SPXK13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	1	3,989,000	5123.69		56,644		10,611		85,082			(46,033)		8,672		0001
Purchased Call/S&P 500 INDEX/SPXK13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	1	4,648,000	5123.69		96,214		18,023		146,970			(78,190)		10,104		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/10/2025	1	12,324,000	5123.69		299,473		56,100		463,987			(243,374)		26,792		0001
Purchased Call/S&P 500 INDEX/SPXX13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/10/2025	1	3,057,000	5123.69		88,959		16,664		138,990			(72,294)		6,646		0001
Purchased Call/S&P 500 INDEX/SPXX13S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2025	1	2,083,341	5106		90,894		16,204		145,975			(74,690)		4,396		0001
Purchased Call/S&P 500 INDEX/SPXX13S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/07/2025	1	3,615,309	5157		136,709		24,684		223,767			(112,025)		7,687		0001
Purchased Call/S&P 500 INDEX/SPXX13S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/07/2025	1	2,619,939	5157		113,431		20,481		189,509			(92,951)		5,570		0001
Purchased Call/S&P 500 INDEX/SPXX13S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/11/2025	1	4,106,000	5117.94		50,914		9,678		75,949			(41,236)		8,991		0001
Purchased Call/S&P 500 INDEX/SPXX13S$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/11/2025	1	2,932,000	5117.94		54,535		10,366		83,109			(44,169)		6,420		0001
Purchased Call/S&P 500 INDEX/SPXX13S$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/11/2025	1	2,246,000	5117.94		51,658		9,819		79,333			(41,839)		4,918		0001
Purchased Call/S&P 500 INDEX/SPXX13S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/11/2025	1	7,569,000	5117.94		184,684		35,105		284,862			(149,578)		16,573		0001
Purchased Call/S&P 500 INDEX/SPXX13S$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/07/2025	1	2,766,793	5124		105,041		19,019		170,722			(86,022)		5,883		0001
Purchased Call/S&P 500 INDEX/SPXX13S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/07/2025	1	2,121,208	5124		89,105		16,133		147,012			(72,972)		4,510		0001
Purchased Call/S&P 500 INDEX/SPXX13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2024	03/12/2025	1	2,592,810	5175		97,404		18,835		155,427			(78,569)		5,718		0001
Purchased Call/S&P 500 INDEX/SPXX13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2024	03/12/2025	1	2,049,407	5175		90,244		17,451		147,299			(72,794)		4,519		0001
Purchased Call/S&P 500 INDEX/SPXX13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2024	03/14/2025	1	7,675,000	5150.48		95,170		18,981		140,777			(76,189)		17,162		0001
Purchased Call/S&P 500 INDEX/SPXX13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	9,559,000	5117.09		121,399		24,280		180,664			(97,119)		21,375		0001
Purchased Call/S&P 500 INDEX/SPXX13T$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	2,522,000	5117.09		39,595		7,919		59,470			(31,676)		5,639		0001
Purchased Call/S&P 500 INDEX/SPXX13T$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	3,675,000	5117.09		68,723		13,745		103,784			(54,978)		8,218		0001
Purchased Call/S&P 500 INDEX/SPXX13T$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	2,676,000	5117.09		57,534		11,507		87,982			(46,027)		5,984		0001
Purchased Call/S&P 500 INDEX/SPXX13T$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	4,238,000	5117.09		97,474		19,495		149,129			(77,979)		9,476		0001
Purchased Call/S&P 500 INDEX/SPXX13T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	9,640,000	5117.09		235,216		47,043		361,422			(188,173)		21,556		0001
Purchased Call/S&P 500 INDEX/SPXX13T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	3,659,000	5117.09		94,036		18,807		145,588			(75,229)		8,182		0001
Purchased Call/S&P 500 INDEX/SPXX13T$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	2,863,000	5117.09		80,164		16,033		124,400			(64,131)		6,402		0001
Purchased Call/S&P 500 INDEX/SPXX13T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	3,936,000	5117.09		120,835		24,167		188,937			(96,668)		8,801		0001
Purchased Call/S&P 500 INDEX/SPXX13T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	2,575,000	5117.09		83,688		16,738		131,763			(66,950)		5,758		0001
Purchased Call/S&P 500 INDEX/SPXX13T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	3,089,000	5117.09		110,586		22,117		176,102			(88,469)		6,907		0001
Purchased Call/S&P 500 INDEX/SPXX13T$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/17/2025	1	2,154,000	5117.09		27,356		5,652		40,655			(21,704)		4,914		0001
Purchased Call/S&P 500 INDEX/SPXX13T$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/17/2025	1	2,245,000	5117.09		38,614		7,978		58,095			(30,636)		5,122		0001
Purchased Call/S&P 500 INDEX/SPXX13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/17/2025	1	2,823,000	5117.09		63,235		13,065		96,592			(50,170)		6,441		0001
Purchased Call/S&P 500 INDEX/SPXX13T$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/17/2025	1	11,431,000	5117.09		278,916		57,627		427,955			(221,289)		26,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/15/2024	03/17/2025	1	2,615,000	5117.09		74,528		15,398		115,839			(59,129)		5,966		0001
Purchased Call/S&P 500 INDEX/SPXX13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/15/2024	03/13/2025	1	2,236,579	5165		91,748		18,145		154,612			(73,603)		4,967		0001
Purchased Call/S&P 500 INDEX/SPXX13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/15/2024	03/14/2025	1	3,260,254	5150		134,361		26,872		223,335			(107,488)		7,290		0001
Purchased Call/S&P 500 INDEX/SPXX13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/19/2024	03/19/2025	1	4,016,000	5178.51		51,003		10,819		74,908			(40,184)		9,282		0001
Purchased Call/S&P 500 INDEX/SPXX13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/20/2024	03/20/2025	1	4,764,000	5224.62		60,503		13,001		87,979			(47,502)		11,082		0001
Purchased Call/S&P 500 INDEX/SPXX13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/20/2024	03/20/2025	1	2,095,000	5224.62		29,749		6,392		43,466			(23,357)		4,873		0001
Purchased Call/S&P 500 INDEX/SPXX13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/20/2024	03/20/2025	1	2,240,000	5224.62		46,368		9,963		68,749			(36,405)		5,211		0001
Purchased Call/S&P 500 INDEX/SPXX13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/21/2024	03/21/2025	1	5,540,000	5241.53		68,696		15,033		99,335			(53,663)		12,968		0001
Purchased Call/S&P 500 INDEX/SPXX13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/21/2024	03/21/2025	1	2,060,000	5241.53		31,106		6,807		45,343			(24,299)		4,822		0001
Purchased Call/S&P 500 INDEX/SPXX13VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/21/2024	03/21/2025	1	2,956,000	5241.53		60,598		13,261		90,279			(47,337)		6,919		0001
Purchased Call/S&P 500 INDEX/SPXX13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/21/2024	03/21/2025	1	3,485,000	5241.53		79,458		17,388		118,822			(62,070)		8,158		0001
Purchased Call/S&P 500 INDEX/SPXX13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/21/2024	03/21/2025	1	2,612,000	5241.53		63,210		13,833		94,829			(49,378)		6,114		0001
Purchased Call/S&P 500 INDEX/SPXX13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/21/2024	03/20/2025	1	2,868,316	5225		112,688		24,416		173,489			(88,272)		6,672		0001
Purchased Call/S&P 500 INDEX/SPXX13VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/21/2024	03/20/2025	1	2,502,593	5225		110,381		23,916		172,365			(86,465)		5,821		0001
Purchased Call/S&P 500 INDEX/SPXX13VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/21/2024	03/20/2025	1	2,760,173	5208		155,921		33,783		250,242			(122,138)		6,421		0001
Purchased Call/S&P 500 INDEX/SPXX13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	9,667,000	5234.18		122,771		26,941		178,000			(95,830)		22,629		0001
Purchased Call/S&P 500 INDEX/SPXX13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	8,999,000	5234.18		217,776		47,790		327,306			(169,986)		21,065		0001
Purchased Call/S&P 500 INDEX/SPXX13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	4,159,000	5234.18		129,761		28,475		198,506			(101,286)		9,735		0001
Purchased Call/S&P 500 INDEX/SPXX13VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/24/2025	1	2,934,000	5234.18		37,262		8,417		53,940			(28,845)		6,996		0001
Purchased Call/S&P 500 INDEX/SPXX13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/24/2025	1	2,205,000	5234.18		36,383		8,219		53,511			(28,164)		5,257		0001
Purchased Call/S&P 500 INDEX/SPXX13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/24/2025	1	3,036,000	5234.18		65,881		14,882		98,144			(50,999)		7,239		0001
Purchased Call/S&P 500 INDEX/SPXX13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/24/2025	1	9,652,000	5234.18		233,578		52,764		350,503			(180,814)		23,013		0001
Purchased Call/S&P 500 INDEX/SPXX13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/20/2025	1	553,533	5216		29,909		6,498		48,347			(23,410)		1,288		0001
Purchased Call/S&P 500 INDEX/SPXX13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	2,405,654	5241		84,823		18,614		131,125			(66,209)		5,631		0001
Purchased Call/S&P 500 INDEX/SPXX13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	3,085,940	5239		124,621		27,347		195,395			(97,273)		7,224		0001
Purchased Call/S&P 500 INDEX/SPXX13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	1,630,116	5242		72,485		15,906		115,421			(56,578)		3,816		0001
Purchased Call/S&P 500 INDEX/SPXX13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	2,385,604	5242		130,419		28,620		215,649			(101,799)		5,584		0001
Purchased Call/S&P 500 INDEX/SPXX13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	4,149,000	5218.19		49,788		11,384		72,642			(38,404)		9,952		0001
Purchased Call/S&P 500 INDEX/SPXX13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	3,040,000	5218.19		53,504		12,234		79,419			(41,270)		7,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13I/SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	3,307,000	5218.19		75,400		17,240		113,054			(58,159)		7,932		0001
Purchased Call/S&P 500 INDEX/SPXX13I/SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	12,239,000	5218.19		294,960		67,443		445,580			(227,517)		29,357		0001
Purchased Call/S&P 500 INDEX/SPXX13I/SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	2,344,000	5218.19		65,632		15,007		99,794			(50,625)		5,622		0001
Purchased Call/S&P 500 INDEX/SPXX13I/SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	2,769,000	5218.19		96,084		21,970		149,022			(74,115)		6,642		0001
Purchased Call/S&P 500 INDEX/SPXX13I/SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	1,858,000	5218.19		96,430		22,049		158,748			(74,381)		4,457		0001
Purchased Call/S&P 500 INDEX/SPXX13I/SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	2,301,000	5218.19		125,635		28,726		209,515			(96,908)		5,519		0001
Purchased Call/S&P 500 INDEX/SPXX13I/SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/21/2025	1	1,231,231	5239		49,928		10,987		79,503			(38,941)		2,882		0001
Purchased Call/S&P 500 INDEX/SPXX13I/SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/21/2025	1	4,171,641	5234		159,360		35,068		250,933			(124,292)		9,765		0001
Purchased Call/S&P 500 INDEX/SPXX13I/SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/21/2025	1	3,035,824	5234		130,802		28,784		209,308			(102,018)		7,106		0001
Purchased Call/S&P 500 INDEX/SPXX13I/SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/21/2025	1	3,048,978	5234		163,541		35,988		272,317			(127,553)		7,137		0001
Purchased Call/S&P 500 INDEX/SPXX13X/S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2024	03/27/2025	1	1,828,000	5248.49		37,657		8,818		55,425			(28,839)		4,437		0001
Purchased Call/S&P 500 INDEX/SPXX13X/SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/31/2025	1	2,006,000	5254.35		25,276		6,180		36,488			(19,096)		4,981		0001
Purchased Call/S&P 500 INDEX/SPXC17I/SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2024	05/14/2025	1	1,491,868	5247		88,011		32,606		130,856			(55,405)		4,520		0001
Purchased Call/S&P 500 INDEX/SPX815JS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/04/2025	1	5,312,000	5204.34		280,474		72,456		458,779			(208,018)		13,479		0001
Purchased Call/S&P 500 INDEX/SPX815MSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2024	05/05/2025	1	2,027,000	5127.79		94,256		32,197		150,474			(62,058)		5,931		0001
Purchased Call/S&P 500 INDEX/SPX815LS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/24/2025	1	2,905,000	5071.63		156,580		48,742		261,212			(107,837)		8,117		0001
Purchased Call/S&P 500 INDEX/SPX815NSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/08/2025	1	2,272,199	5188		99,689		35,266		148,562			(64,423)		6,728		0001
Purchased Call/S&P 500 INDEX/SPX815JSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2024	04/11/2025	1	1,858,000	5199.06		94,201		26,094		150,233			(68,106)		4,887		0001
Purchased Call/S&P 500 INDEX/SPX8150SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/10/2025	1	4,524,507	5361		205,759		90,943		288,268			(114,816)		15,025		0001
Purchased Call/S&P 500 INDEX/SPX815NSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/16/2025	1	2,262,000	5297.1		109,933		41,111		164,330			(68,822)		6,904		0001
Purchased Call/S&P 500 INDEX/SPX815NSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	4,656,173	5214		194,674		69,217		294,145			(125,457)		13,840		0001
Purchased Call/S&P 500 INDEX/SPX815LSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/24/2025	1	2,936,474	5072		128,405		40,305		209,726			(88,100)		8,205		0001
Purchased Call/S&P 500 INDEX/SPX815KSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/17/2025	1	1,405,248	4967		86,260		25,612		136,133			(60,648)		3,804		0001
Purchased Call/S&P 500 INDEX/SPX815JS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2024	03/28/2025	1	3,220,917	5254		140,935		33,762		225,636			(107,173)		7,863		0001
Purchased Call/S&P 500 INDEX/SPX815MSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	2,021,000	5187.67		107,315		37,546		172,924			(69,770)		5,984		0001
Purchased Call/S&P 500 INDEX/SPX815NS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/06/2025	1	1,859,886	5181		108,964		37,730		180,523			(71,234)		5,464		0001
Purchased Call/S&P 500 INDEX/SPX815LSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	1,708,000	5099.96		94,623		29,964		158,483			(64,659)		4,794		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815KS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/11/2025	1	1,672,315	5146		62,611		17,538		109,182			(45,073)		4,398		0001
Purchased Call/S&P 500 INDEX/SPX815MSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2024	05/02/2025	1	2,251,000	5127.79		104,672		35,181		167,411			(69,490)		6,507		0001
Purchased Call/S&P 500 INDEX/SPX8150SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	2,801,319	5235		163,296		67,587		256,243			(95,710)		8,979		0001
Purchased Call/S&P 500 INDEX/SPX815NSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	2,685,924	5308		157,326		58,560		242,288			(98,765)		8,167		0001
Purchased Call/S&P 500 INDEX/SPX815JSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	2,817,660	5208		102,254		27,682		164,536			(74,572)		7,337		0001
Purchased Call/S&P 500 INDEX/SPX815NSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	2,072,973	5222		121,526		44,313		194,542			(77,212)		6,257		0001
Purchased Call/S&P 500 INDEX/SPX815JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	1,348,505	5202		65,224		18,168		120,721			(47,056)		3,547		0001
Purchased Call/S&P 500 INDEX/SPX815JSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2024	04/11/2025	1	4,072,000	5123.41		206,450		57,347		335,360			(149,103)		10,710		0001
Purchased Call/S&P 500 INDEX/SPX815NSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	7,732,989	5221		329,597		120,184		495,084			(209,412)		23,340		0001
Purchased Call/S&P 500 INDEX/SPX815NSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	2,991,911	5221		178,323		65,024		286,446			(113,299)		9,030		0001
Purchased Call/S&P 500 INDEX/SPX815KS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	1,700,972	5123		92,077		25,648		161,285			(66,429)		4,474		0001
Purchased Call/S&P 500 INDEX/SPX815MSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	2,453,993	5018		150,886		50,295		251,250			(100,591)		7,065		0001
Purchased Call/S&P 500 INDEX/SPX815LSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	4,370,000	5099.96		199,272		63,103		319,798			(136,169)		12,265		0001
Purchased Call/S&P 500 INDEX/SPX815NS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	2,469,096	5187		109,185		38,004		170,120			(71,181)		7,282		0001
Purchased Call/S&P 500 INDEX/SPX815KSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2024	04/17/2025	1	1,703,000	5011.12		95,027		27,980		161,193			(67,047)		4,610		0001
Purchased Call/S&P 500 INDEX/SPX8150SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	3,279,000	5464.62		158,704		74,943		210,413			(83,760)		11,222		0001
Purchased Call/S&P 500 INDEX/SPX815XS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/17/2025	1	1,832,000	5022.21		100,760		29,423		169,144			(71,337)		4,960		0001
Purchased Call/S&P 500 INDEX/SPX815KSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/22/2025	1	1,964,317	5011		113,729		34,873		183,118			(78,856)		5,441		0001
Purchased Call/S&P 500 INDEX/SPX815PS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/25/2025	1	1,464,641	5467		82,298		39,785		110,479			(42,513)		5,085		0001
Purchased Call/S&P 500 INDEX/SPX8150SQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	4,725,000	5464.62		216,405		102,191		284,999			(114,214)		16,170		0001
Purchased Call/S&P 500 INDEX/SPX815LS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/23/2025	1	1,384,260	5071		60,800		18,968		99,482			(41,832)		3,851		0001
Purchased Call/S&P 500 INDEX/SPX815XS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/17/2025	1	2,527,000	5022.21		128,119		37,412		210,837			(90,707)		6,841		0001
Purchased Call/S&P 500 INDEX/SPX815MSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	1,305,447	5018		73,828		24,609		120,041			(49,219)		3,758		0001
Purchased Call/S&P 500 INDEX/SPX815NS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2024	05/08/2025	1	2,670,890	5187		155,330		54,797		248,252			(100,533)		7,908		0001
Purchased Call/S&P 500 INDEX/SPX815NSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	2,616,885	5213		153,180		54,464		246,727			(98,716)		7,779		0001
Purchased Call/S&P 500 INDEX/SPX815MSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	5,123,000	5187.67		245,392		85,853		387,075			(159,538)		15,169		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815NS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	1,335,178	5186		72,788		25,335		118,598			(47,453)		3,938		0001
Purchased Call/S&P 500 INDEX/SPX8150SK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/11/2025	1	3,730,000	5375.32		208,507		92,478		298,938			(116,029)		12,425		0001
Purchased Call/S&P 500 INDEX/SPX815MSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	3,387,229	5187		138,736		48,289		213,274			(90,447)		9,990		0001
Purchased Call/S&P 500 INDEX/SPX815KS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2024	04/15/2025	1	2,561,281	5062		147,722		42,439		249,399			(105,282)		6,869		0001
Purchased Call/S&P 500 INDEX/SPX815KSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	1	1,384,014	5011		74,734		22,128		123,858			(52,606)		3,747		0001
Purchased Call/S&P 500 INDEX/SPX815KSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/24/2025	1	3,341,000	5071.63		165,380		51,482		270,077			(113,898)		9,336		0001
Purchased Call/S&P 500 INDEX/SPX815JSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/07/2025	1	1,774,000	5204.34		80,362		21,253		126,907			(59,109)		4,573		0001
Purchased Call/S&P 500 INDEX/SPX815JS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2024	03/28/2025	1	2,558,868	5254		137,621		32,968		229,109			(104,654)		6,246		0001
Purchased Call/S&P 500 INDEX/SPX815LS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/22/2025	1	1,829,018	5011		96,069		29,539		151,953			(66,529)		5,066		0001
Purchased Call/S&P 500 INDEX/SPX815MS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025	1	1,842,000	5064.2		92,284		30,932		151,390			(61,352)		5,325		0001
Purchased Call/S&P 500 INDEX/SPX815NS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	2,962,177	5188		171,037		59,532		283,700			(111,505)		8,736		0001
Purchased Call/S&P 500 INDEX/SPX815LSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/28/2025	1	2,830,000	5099.96		130,746		42,141		209,065			(88,605)		8,045		0001
Purchased Call/S&P 500 INDEX/SPX8150S1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	5,443,000	5307.01		252,555		98,100		366,555			(154,455)		16,975		0001
Purchased Call/S&P 500 INDEX/SPX8150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	2,466,000	5307.01		119,601		46,457		175,065			(73,144)		7,691		0001
Purchased Call/S&P 500 INDEX/SPX815LS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/25/2025	1	3,272,000	5048.42		168,181		53,110		278,117			(115,071)		9,183		0001
Purchased Call/S&P 500 INDEX/SPX815MS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	3,885,555	5181		227,093		78,416		374,448			(148,677)		11,415		0001
Purchased Call/S&P 500 INDEX/SPX815LSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	2,391,881	5100		142,754		45,331		239,479			(97,423)		6,713		0001
Purchased Call/S&P 500 INDEX/SPX815MSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	2,245,184	5181		123,272		42,566		199,820			(80,706)		6,596		0001
Purchased Call/S&P 500 INDEX/SPX815NS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2024	05/08/2025	1	5,633,810	5188		240,430		84,818		362,184			(155,611)		16,681		0001
Purchased Call/S&P 500 INDEX/SPX815LS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	4,654,643	5048		193,878		61,395		291,501			(132,483)		13,063		0001
Purchased Call/S&P 500 INDEX/SPX815KS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	2,031,000	4967.23		104,597		30,884		175,603			(73,713)		5,498		0001
Purchased Call/S&P 500 INDEX/SPX815MS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	1	3,637,597	5116		205,891		67,114		360,845			(138,778)		10,385		0001
Purchased Call/S&P 500 INDEX/SPX815LS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	1,843,646	5048		107,677		34,098		172,092			(73,579)		5,174		0001
Purchased Call/S&P 500 INDEX/SPX815LS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/23/2025	1	1,612,435	5071		91,660		28,596		159,963			(63,064)		4,486		0001
Purchased Call/S&P 500 INDEX/SPX815MS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	1	3,100,399	5116		134,168		43,734		219,292			(90,434)		8,851		0001
Purchased Call/S&P 500 INDEX/SPX815PS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	3,830,000	5477.9		210,650		102,133		279,395			(108,517)		13,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815MSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2024	05/02/2025	1	4,410,000	5127.79		230,202		77,373		379,529			(152,829)		12,748		0001
Purchased Call/S&P 500 INDEX/SPX8150SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	5,796,087	5473		265,248		125,256		350,100			(139,992)		19,836		0001
Purchased Call/S&P 500 INDEX/SPX815KSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	1	1,892,515	4967		115,024		34,057		188,190			(80,967)		5,123		0001
Purchased Call/S&P 500 INDEX/SPX8150SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	2,990,000	5277.51		156,676		64,846		230,525			(91,830)		9,584		0001
Purchased Call/S&P 500 INDEX/SPXL138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/13/2025	1	2,459,657	5221		152,415		55,731		226,678			(96,684)		7,424		0001
Purchased Call/S&P 500 INDEX/SPXH00LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	1	1,278,847	5310		68,143		26,764		107,845			(41,380)		3,988		0001
Purchased Call/S&P 500 INDEX/SPXH00NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2025	1	972,229	5269		46,817		19,300		73,652			(27,516)		3,106		0001
Purchased Call/S&P 500 INDEX/SPX815MSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	6,056,285	5181		255,380		88,184		393,241			(167,196)		17,792		0001
Purchased Call/S&P 500 INDEX/SPX815NSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	3,015,000	5222.68		149,243		53,064		233,187			(96,179)		8,962		0001
Purchased Call/S&P 500 INDEX/SPX8150SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/24/2024	05/23/2025	1	10,540,000	5304.72		493,272		195,110		710,688			(298,162)		32,986		0001
Purchased Call/S&P 500 INDEX/SPX815KSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2024	04/17/2025	1	1,740,978	5039		90,160		26,547		154,210			(63,613)		4,713		0001
Purchased Call/S&P 500 INDEX/SPX815MSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/07/2025	1	3,098,000	5187.7		168,531		58,498		273,479			(110,033)		9,137		0001
Purchased Call/S&P 500 INDEX/SPX815JSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2024	04/14/2025	1	2,356,000	5123.41		110,025		31,219		174,990			(78,806)		6,288		0001
Purchased Call/S&P 500 INDEX/SPX815LSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/30/2025	1	1,892,000	5035.69		97,060		31,818		159,902			(65,241)		5,424		0001
Purchased Call/S&P 500 INDEX/SPX815LSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/24/2025	1	2,003,294	5072		115,399		36,223		202,151			(79,177)		5,598		0001
Purchased Call/S&P 500 INDEX/SPX8150SU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	11,515,550	5473		498,080		235,204		654,253			(262,876)		39,410		0001
Purchased Call/S&P 500 INDEX/SPX815JS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2024	04/03/2025	1	1,393,152	5210		73,680		18,829		120,235			(54,850)		3,516		0001
Purchased Call/S&P 500 INDEX/SPX8150SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	2,004,000	5477.9		72,946		35,368		93,189			(37,578)		6,978		0001
Purchased Call/S&P 500 INDEX/SPX815NSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/16/2025	1	1,585,000	5297.1		84,798		31,711		129,134			(53,087)		4,838		0001
Purchased Call/S&P 500 INDEX/SPX815NSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	2,992,000	5222.68		157,678		56,063		249,349			(101,615)		8,894		0001
Purchased Call/S&P 500 INDEX/SPX815NSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2024	05/09/2025	1	1,837,481	5220		75,289		26,844		114,050			(48,445)		5,462		0001
Purchased Call/S&P 500 INDEX/SPX815MSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	6,180,000	5187.67		279,954		97,945		437,602			(182,009)		18,299		0001
Purchased Call/S&P 500 INDEX/SPX815MSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	6,766,046	5181		301,098		103,970		467,926			(197,128)		19,877		0001
Purchased Call/S&P 500 INDEX/SPX8150SO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/10/2025	1	2,803,693	5361		166,335		73,518		243,400			(92,817)		9,310		0001
Purchased Call/S&P 500 INDEX/SPX815JSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/04/2025	1	1,569,899	5147		89,383		23,091		141,251			(66,293)		3,983		0001
Purchased Call/S&P 500 INDEX/SPX815LSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	3,008,000	5099.96		107,085		33,910		164,840			(73,175)		8,442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX8150S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2024	05/23/2025	1	3,539,000	5267.84		193,583		76,358		292,464			(117,225)		11,076		0001
Purchased Call/S&P 500 INDEX/SPX815NSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	1,665,371	5308		92,440		34,408		140,719			(58,032)		5,064		0001
Purchased Call/S&P 500 INDEX/SPX8150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/23/2024	05/23/2025	1	2,002,000	5267.84		93,493		36,878		136,883			(56,615)		6,265		0001
Purchased Call/S&P 500 INDEX/SPX815ISZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2024	04/01/2025	1	11,618,000	5243.77		282,317		69,996		419,233			(212,321)		29,005		0001
Purchased Call/S&P 500 INDEX/SPX815NS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	4,322,000	5222.68		196,651		69,920		302,614			(126,731)		12,847		0001
Purchased Call/S&P 500 INDEX/SPXC17VSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	2,880,415	5036		133,430		43,862		207,480			(89,568)		8,258		0001
Purchased Call/S&P 500 INDEX/SPX815JS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2024	03/28/2025	1	3,231,169	5254		141,130		33,808		225,881			(107,322)		7,888		0001
Purchased Call/S&P 500 INDEX/SPX815NSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2024	05/09/2025	1	1,260,393	5217		69,208		24,676		110,807			(44,532)		3,746		0001
Purchased Call/S&P 500 INDEX/SPX815PS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	2,338,000	5477.9		118,537		57,472		155,609			(61,064)		8,141		0001
Purchased Call/S&P 500 INDEX/SPX815MS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	5,460,008	5018		235,889		78,630		364,143			(157,260)		15,718		0001
Purchased Call/S&P 500 INDEX/SPX8150SN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/10/2025	1	1,699,370	5361		95,588		42,249		138,417			(53,339)		5,643		0001
Purchased Call/S&P 500 INDEX/SPX815MSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/03/2024	05/02/2025	1	2,149,608	5058		129,680		43,587		205,636			(86,093)		6,214		0001
Purchased Call/S&P 500 INDEX/SPX8150SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	3,207,000	5277.51		174,461		72,207		258,663			(102,253)		10,279		0001
Purchased Call/S&P 500 INDEX/SPX921YSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	7,883,000	5487.03		103,267		47,925		127,329			(55,342)		26,820		0001
Purchased Call/S&P 500 INDEX/SPXH00MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	2,106,633	5306		113,367		46,036		174,383			(67,331)		6,707		0001
Purchased Call/S&P 500 INDEX/SPX815NS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	3,450,000	5222.68		120,750		42,933		179,094			(77,817)		10,255		0001
Purchased Call/S&P 500 INDEX/SPX8150SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	2,997,000	5277.51		168,731		69,836		252,176			(98,895)		9,606		0001
Purchased Call/S&P 500 INDEX/SPX8150SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	3,424,000	5477.9		153,053		74,207		198,855			(78,845)		11,922		0001
Purchased Call/S&P 500 INDEX/SPX815KS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/15/2025	1	2,303,128	5062		100,746		29,024		166,331			(71,722)		6,176		0001
Purchased Call/S&P 500 INDEX/SPX815KS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/16/2024	04/16/2025	1	1,997,000	5051.41		112,032		32,406		187,307			(79,626)		5,381		0001
Purchased Call/S&P 500 INDEX/SPX8150SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	4,084,000	5477.9		191,540		92,868		250,328			(98,672)		14,220		0001
Purchased Call/S&P 500 INDEX/SPX815MSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2024	05/02/2025	1	3,471,514	5128		211,095		71,149		343,582			(139,946)		10,035		0001
Purchased Call/S&P 500 INDEX/SPX815LSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	1,233,098	5100		68,679		21,809		113,044			(46,870)		3,461		0001
Purchased Call/S&P 500 INDEX/SPX815KSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/24/2025	1	6,899,000	5071.63		315,284		98,146		508,296			(217,138)		19,278		0001
Purchased Call/S&P 500 INDEX/SPX815LSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/28/2025	1	2,363,000	5099.96		86,013		27,723		132,313			(58,290)		6,718		0001
Purchased Call/S&P 500 INDEX/SPX815LSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	2,170,821	5048		136,362		43,301		220,346			(93,060)		6,093		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815L$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	3,104,778	5048		194,703		61,656		317,106			(133,047)		8,714		0001
Purchased Call/S&P 500 INDEX/SPX815KSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	3,342,417	5011		182,064		53,757		320,467			(128,307)		9,048		0001
Purchased Call/S&P 500 INDEX/SPX815MS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/02/2024	04/30/2025	1	764,481	5036		39,713		13,164		64,556			(26,549)		2,192		0001
Purchased Call/S&P 500 INDEX/SPXC17XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC	G5GSEF7VJP5I7OUK5573	06/06/2024	06/05/2025	1	2,496,009	5354		145,126		62,485		216,543			(82,641)		8,159		0001
Purchased Call/S&P 500 INDEX/SPX815J$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	1,879,045	5207		93,493		25,310		160,039			(68,183)		4,893		0001
Purchased Call/S&P 500 INDEX/SPX815MS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	1	2,061,817	5116		110,269		35,944		189,912			(74,325)		5,886		0001
Purchased Call/S&P 500 INDEX/SPX815L$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	1,805,386	5100		81,753		25,960		128,620			(55,792)		5,067		0001
Purchased Call/S&P 500 INDEX/SPX815KSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/23/2024	04/22/2025	1	4,173,830	5011		195,497		59,945		302,160			(135,552)		11,560		0001
Purchased Call/S&P 500 INDEX/SPX8150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	7,314,000	5277.51		346,684		143,488		502,148			(203,195)		23,444		0001
Purchased Call/S&P 500 INDEX/SPX815MSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/06/2024	05/02/2025	1	1,269,908	5128		72,651		24,487		116,227			(48,164)		3,671		0001
Purchased Call/S&P 500 INDEX/SPX8150$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	06/14/2024	06/13/2025	1	4,578,619	5431		190,628		86,312		257,351			(104,316)		15,345		0001
Purchased Call/S&P 500 INDEX/SPX815L$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/30/2024	04/30/2025	1	3,481,000	5035.69		189,018		61,965		315,913			(127,054)		9,980		0001
Purchased Call/S&P 500 INDEX/SPX815JSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/11/2024	04/10/2025	1	2,523,553	5161		149,766		41,186		236,762			(108,580)		6,604		0001
Purchased Call/S&P 500 INDEX/SPX8150SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	06/11/2024	06/10/2025	1	6,974,388	5361		300,596		132,860		418,162			(167,736)		23,160		0001
Purchased Call/S&P 500 INDEX/SPX815NST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	3,126,500	5308		130,575		48,603		189,261			(81,972)		9,507		0001
Purchased Call/S&P 500 INDEX/SPX815MS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025	1	2,711,000	5064.2		145,581		48,796		242,868			(96,785)		7,837		0001
Purchased Call/S&P 500 INDEX/SPX815NSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/13/2024	05/09/2025	1	2,209,194	5223		128,854		45,942		210,856			(82,912)		6,567		0001
Purchased Call/S&P 500 INDEX/SPX8150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/21/2024	05/20/2025	1	6,926,497	5308		314,910		120,918		454,628			(193,991)		21,449		0001
Purchased Call/S&P 500 INDEX/SPX815NSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	2,664,395	5214		121,792		43,304		186,210			(78,488)		7,920		0001
Purchased Call/S&P 500 INDEX/SPX815KSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	2,912,000	4967.23		163,072		48,149		279,352			(114,923)		7,883		0001
Purchased Call/S&P 500 INDEX/SPX815JSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	3,411,301	5208		143,072		38,732		236,117			(104,340)		8,883		0001
Purchased Call/S&P 500 INDEX/SPX8150ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	06/21/2024	06/23/2025	1	3,354,000	5464.62		137,849		65,697		179,575			(72,153)		11,579		0001
Purchased Call/S&P 500 INDEX/SPX8150SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	4,750,000	5464.62		222,775		105,199		294,199			(117,576)		16,256		0001
Purchased Call/S&P 500 INDEX/SPX815MS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	04/30/2024	04/29/2025	1	10,692,795	5116		437,165		142,501		710,703			(294,664)		30,527		0001
Purchased Call/S&P 500 INDEX/SPX815MSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/08/2024	05/02/2025	1	1,615,310	5112		97,973		33,206		153,907			(64,766)		4,669		0001
Purchased Call/S&P 500 INDEX/SPX815NS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC	IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	1,754,127	5222		98,211		35,812		155,382			(62,399)		5,294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815JSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2024	04/11/2025	1	1,763,000	5199.06		81,098		22,465		127,144			(58,633)		4,637		0001
Purchased Call/S&P 500 INDEX/SPX815JST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/11/2024	04/11/2025	1	2,022,000	5199.06		110,199		30,526		178,240			(79,673)		5,318		0001
Purchased Call/S&P 500 INDEX/SPX815LS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	2,591,051	5071		151,276		46,804		260,681			(104,473)		7,208		0001
Purchased Call/S&P 500 INDEX/SPX8150S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	2,328,000	5307.01		122,918		47,745		182,532			(75,173)		7,260		0001
Purchased Call/S&P 500 INDEX/SPX921Z54	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,780,000	5447.87		61,438		29,450		78,357			(31,988)		9,625		0001
Purchased Call/S&P 500 INDEX/SPX921XSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	4,364,000	5433.74		234,347		105,813		325,821			(128,534)		14,626		0001
Purchased Call/S&P 500 INDEX/SPX815KS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/17/2025	1	3,144,000	5022.21		145,253		42,415		235,209			(102,837)		8,511		0001
Purchased Call/S&P 500 INDEX/SPX815JS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2024	04/03/2025	1	2,297,720	5210		127,797		32,659		210,868			(95,138)		5,799		0001
Purchased Call/S&P 500 INDEX/SPX815LST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	4,732,763	5100		199,993		63,508		311,994			(136,486)		13,283		0001
Purchased Call/S&P 500 INDEX/SPX8150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	841,272	5307.01		48,878		18,986		73,862			(29,892)		2,624		0001
Purchased Call/S&P 500 INDEX/SPX921YSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/20/2025	1	1,866,635	5473		104,850		49,512		141,683			(55,337)		6,388		0001
Purchased Call/S&P 500 INDEX/SPXC17VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	2,558,131	5036		157,927		51,915		260,961			(106,012)		7,334		0001
Purchased Call/S&P 500 INDEX/SPX815NSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	2,393,976	5308		107,365		39,964		157,469			(67,401)		7,280		0001
Purchased Call/S&P 500 INDEX/SPX815NSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	2,054,000	5222.68		115,846		41,190		186,049			(74,656)		6,105		0001
Purchased Call/S&P 500 INDEX/SPXC17IISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/16/2025	1	3,924,245	5303		232,094		87,278		357,000			(144,816)		11,977		0001
Purchased Call/S&P 500 INDEX/SPX815LS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	1,388,405	5071		75,511		23,362		127,416			(52,148)		3,863		0001
Purchased Call/S&P 500 INDEX/SPX815NSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	7,800,801	5221		351,210		128,065		532,535			(223,144)		23,544		0001
Purchased Call/S&P 500 INDEX/SPX815KSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	3,417,479	5031		180,088		53,174		321,038			(126,915)		9,252		0001
Purchased Call/S&P 500 INDEX/SPX815NSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/17/2024	05/16/2025	1	4,334,000	5303.27		198,931		74,599		293,441			(124,332)		13,228		0001
Purchased Call/S&P 500 INDEX/SPX921YSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	1,313,280	5427		77,774		35,214		110,614			(42,560)		4,402		0001
Purchased Call/S&P 500 INDEX/SPX815PS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/25/2025	1	2,236,484	5468		102,606		49,602		135,038			(53,004)		7,765		0001
Purchased Call/S&P 500 INDEX/SPX815LS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	2,585,981	5071		109,094		33,753		174,034			(75,341)		7,194		0001
Purchased Call/S&P 500 INDEX/SPX815JSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	1	3,201,000	5160.64		173,494		47,317		282,556			(126,178)		8,377		0001
Purchased Call/S&P 500 INDEX/SPX815JSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	1	2,080,000	5160.64		103,792		28,307		166,253			(75,485)		5,444		0001
Purchased Call/S&P 500 INDEX/SPXC17YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/14/2024	06/13/2025	1	3,224,000	5431.6		117,031		52,989		156,132			(64,042)		10,805		0001
Purchased Call/S&P 500 INDEX/SPX815LSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/24/2025	1	2,003,294	5072		98,955		31,148		155,795			(67,808)		5,598		0001
Purchased Call/S&P 500 INDEX/SPX815NS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2024	05/09/2025	1	2,069,000	5214.08		108,623		38,514		172,990			(70,108)		6,150		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815KSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	4,233,000	4967.23		226,466		66,867		384,293			(159,598)		11,459		0001
Purchased Call/S&P 500 INDEX/SPX921YSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	2,012,000	5473.17		59,756		28,140		76,009			(31,616)		6,886		0001
Purchased Call/S&P 500 INDEX/SPX815LS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/25/2024	04/24/2025	1	3,053,121	5072		118,588		37,223		189,589			(81,365)		8,531		0001
Purchased Call/S&P 500 INDEX/SPX815NSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/12/2025	1	3,986,000	5222.68		145,489		52,504		216,380			(92,985)		11,985		0001
Purchased Call/S&P 500 INDEX/SPX815NSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	1,271,535	5209		70,220		24,967		111,055			(45,253)		3,780		0001
Purchased Call/S&P 500 INDEX/SPX815JSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/12/2024	04/11/2025	1	4,410,000	5123.41		239,022		66,395		393,571			(172,627)		11,599		0001
Purchased Call/S&P 500 INDEX/SPX815KSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/22/2025	1	2,600,501	5011		162,608		49,860		267,323			(112,747)		7,203		0001
Purchased Call/S&P 500 INDEX/SPXC17USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/04/2025	1	2,583,899	5147		105,726		27,313		158,672			(78,414)		6,556		0001
Purchased Call/S&P 500 INDEX/SPXC17YS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/09/2025	1	4,844,000	5346.99		226,699		99,298		322,557			(127,401)		16,036		0001
Purchased Call/S&P 500 INDEX/SPX815JSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/04/2025	1	1,727,841	5204		98,119		25,418		161,352			(72,701)		4,384		0001
Purchased Call/S&P 500 INDEX/SPX815MSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	2,062,558	5018		95,747		31,916		149,298			(63,831)		5,938		0001
Purchased Call/S&P 500 INDEX/SPX815JSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/04/2025	1	2,092,145	5204		98,189		25,436		155,271			(72,752)		5,309		0001
Purchased Call/S&P 500 INDEX/SPX815NSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/17/2024	05/16/2025	1	3,683,000	5303.27		182,309		68,366		272,145			(113,943)		11,241		0001
Purchased Call/S&P 500 INDEX/SPX8150SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/11/2025	1	3,282,000	5375.32		176,572		78,314		251,616			(98,257)		10,932		0001
Purchased Call/S&P 500 INDEX/SPX815MSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/07/2025	1	3,103,000	5187.7		160,735		55,792		257,529			(104,943)		9,152		0001
Purchased Call/S&P 500 INDEX/SPX921ZS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,948,000	5447.87		78,122		37,447		100,104			(40,675)		10,206		0001
Purchased Call/S&P 500 INDEX/SPX815PS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/25/2025	1	1,574,457	5467		94,429		45,650		127,790			(48,780)		5,467		0001
Purchased Call/S&P 500 INDEX/SPX815NS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	3,415,000	5222.68		127,721		45,412		191,298			(82,309)		10,151		0001
Purchased Call/S&P 500 INDEX/SPXC17WSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	3,522,000	5307.01		46,490		18,058		62,442			(28,432)		10,984		0001
Purchased Call/S&P 500 INDEX/SPX815KSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/16/2025	1	2,293,340	5051		99,762		28,936		162,541			(70,825)		6,179		0001
Purchased Call/S&P 500 INDEX/SPX815LSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	3,469,000	5099.96		183,510		58,112		303,855			(125,399)		9,736		0001
Purchased Call/S&P 500 INDEX/SPX8150SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/11/2024	06/11/2025	1	1,984,000	5375.32		102,970		45,670		145,649			(57,300)		6,609		0001
Purchased Call/S&P 500 INDEX/SPXC17VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	6,271,595	5062		282,616		81,194		455,006			(201,422)		16,819		0001
Purchased Call/S&P 500 INDEX/SPX815PS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/26/2025	1	2,082,000	5477.9		100,144		48,555		130,903			(51,589)		7,249		0001
Purchased Call/S&P 500 INDEX/SPX815KS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/15/2025	1	1,329,576	5062		71,341		20,552		123,477			(50,788)		3,566		0001
Purchased Call/S&P 500 INDEX/SPX815NSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/17/2024	05/16/2025	1	4,627,000	5303.27		247,545		92,829		375,883			(154,715)		14,122		0001
Purchased Call/S&P 500 INDEX/SPXC17VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	1,646,225	5062		88,682		25,478		147,458			(63,204)		4,415		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	6,173,712	.5483		263,732		129,668		345,317			(134,064)		21,557		0001
Purchased Call/S&P 500 INDEX/SPXC17XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/21/2025	1	1,926,746	.5315		107,528		41,585		161,155			(65,942)		5,988		0001
Purchased Call/S&P 500 INDEX/SPXC17YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	1,414,004	.5353		80,031		34,680		117,436			(45,351)		4,637		0001
Purchased Call/S&P 500 INDEX/SPX815KSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2024	04/14/2025	1	1,449,925	.5123		67,300		19,417		123,304			(47,883)		3,870		0001
Purchased Call/S&P 500 INDEX/SPX815MS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/02/2025	1	5,292,000	5064.2		241,315		80,884		388,350			(160,431)		15,298		0001
Purchased Call/S&P 500 INDEX/SPXH00JSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	1	2,216,000	.5246.68		112,351		41,164		175,625			(71,187)		6,713		0001
Purchased Call/S&P 500 INDEX/SPX8150SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	06/02/2025	1	5,079,000	.5277.51		238,713		99,957		344,438			(138,756)		16,442		0001
Purchased Call/S&P 500 INDEX/SPXB05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2024	06/09/2025	1	1,831,485	.5348		103,320		45,381		148,961			(57,939)		6,063		0001
Purchased Call/S&P 500 INDEX/SPX815JS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/04/2025	1	1,834,000	.5204.34		87,665		22,647		140,451			(65,018)		4,654		0001
Purchased Call/S&P 500 INDEX/SPX815MS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	04/29/2025	1	1,363,349	.5113		66,702		21,986		115,811			(44,717)		3,892		0001
Purchased Call/S&P 500 INDEX/SPX921ZS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,404,000	5447.87		31,252		14,980		39,282			(16,272)		8,323		0001
Purchased Call/S&P 500 INDEX/SPXC17XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1	12,091,000	5304.72		158,392		62,651		209,295			(95,741)		37,840		0001
Purchased Call/S&P 500 INDEX/SPX815KSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	1	4,013,522	.4967		186,454		55,207		288,984			(131,247)		10,865		0001
Purchased Call/S&P 500 INDEX/SPXC17WSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/15/2025	1	1,969,324	.5308		112,765		42,091		180,266			(70,675)		5,988		0001
Purchased Call/S&P 500 INDEX/SPXC17WST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	1,926,061	.5297		108,660		40,748		171,112			(67,913)		5,878		0001
Purchased Call/S&P 500 INDEX/SPXH00NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2025	1	1,070,851	.5306		56,727		23,228		91,005			(33,499)		3,409		0001
Purchased Call/S&P 500 INDEX/SPXC17V1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	3,357,000	4967.23		127,902		37,765		204,905			(90,137)		9,088		0001
Purchased Call/S&P 500 INDEX/SPXC17YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	3,296,234	5346.99		139,101		60,277		195,394			(78,824)		10,809		0001
Purchased Call/S&P 500 INDEX/SPX815JS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2024	03/28/2025	1	2,542,025	.5253		132,725		31,795		219,380			(100,930)		6,205		0001
Purchased Call/S&P 500 INDEX/SPXH00MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	9,667,605	.5306		433,527		176,045		643,748			(257,481)		30,780		0001
Purchased Call/S&P 500 INDEX/SPXH00MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	1	1,557,105	.5305		87,496		34,802		136,548			(52,694)		4,873		0001
Purchased Call/S&P 500 INDEX/SPXC17USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/11/2025	1	3,209,000	5123.41		48,456		13,460		71,041			(34,996)		8,440		0001
Purchased Call/S&P 500 INDEX/SPX815LSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/30/2024	04/25/2025	1	2,034,884	.5100		85,821		27,328		138,218			(58,492)		5,711		0001
Purchased Call/S&P 500 INDEX/SPX815KST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/23/2025	1	3,860,000	5070.55		202,650		62,526		338,086			(140,124)		10,739		0001
Purchased Call/S&P 500 INDEX/SPXC17VS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	3,818,473	.5011		144,269		42,598		236,394			(101,672)		10,337		0001
Purchased Call/S&P 500 INDEX/SPX815KSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	1,401,604	.5024		59,480		17,562		99,859			(41,918)		3,794		0001
Purchased Call/S&P 500 INDEX/SPX815KSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	2,250,000	4967.23		111,150		32,819		184,749			(78,331)		6,091		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	1,735,075	5306		63,415		25,751		91,320			(37,664)		5,524		0001
Purchased Call/S&P 500 INDEX/SPX815LSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	2,612,000	5099.96		98,211		31,100		152,186			(67,111)		7,331		0001
Purchased Call/S&P 500 INDEX/SPXC17VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/30/2025	1	1,950,000	5035.69		68,640		22,502		106,408			(46,138)		5,590		0001
Purchased Call/S&P 500 INDEX/SPXC17WSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/19/2025	1	1,884,000	5303.27		51,622		19,625		72,276			(31,997)		5,813		0001
Purchased Call/S&P 500 INDEX/SPXC17VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/16/2025	1	2,040,000	5051.41		105,672		30,566		173,845			(75,106)		5,497		0001
Purchased Call/S&P 500 INDEX/SPX815JSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	2,863,986	5123		120,453		33,552		198,276			(86,901)		7,533		0001
Purchased Call/S&P 500 INDEX/SPXC17VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	2,131,026	5062		120,827		34,713		203,336			(86,114)		5,715		0001
Purchased Call/S&P 500 INDEX/SPXC17VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/17/2025	1	2,138,000	5022.21		61,147		17,856		93,852			(43,291)		5,788		0001
Purchased Call/S&P 500 INDEX/SPXC17YSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2024	06/20/2025	1	1,861,133	5474		79,900		37,941		104,970			(41,959)		6,369		0001
Purchased Call/S&P 500 INDEX/SPXC17USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/11/2025	1	2,819,000	5123.41		64,837		18,010		96,909			(46,827)		7,414		0001
Purchased Call/S&P 500 INDEX/SPXH00GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/24/2025	1	3,701,000	5071.63		138,047		42,973		216,391			(95,074)		10,342		0001
Purchased Call/S&P 500 INDEX/SPXH00MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	1	2,138,000	5306.04		74,830		30,303		105,007			(44,527)		6,807		0001
Purchased Call/S&P 500 INDEX/SPXC17VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/21/2025	1	1,836,000	4967.23		49,756		15,077		76,916			(34,678)		5,062		0001
Purchased Call/S&P 500 INDEX/SPXC17XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/27/2025	1	2,178,000	5304.72		60,113		24,178		82,376			(35,935)		6,911		0001
Purchased Call/S&P 500 INDEX/SPXH00USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	4,846,857	5483		223,590		109,932		294,609			(113,658)		16,924		0001
Purchased Call/S&P 500 INDEX/SPXH00OSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	4,121,735	5278		184,699		76,658		276,295			(108,041)		13,211		0001
Purchased Call/S&P 500 INDEX/SPX815KSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/16/2025	1	3,091,463	5051		166,911		48,413		285,490			(118,497)		8,330		0001
Purchased Call/S&P 500 INDEX/SPXH00USA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	2,543,000	5460.48		92,820		45,636		121,405			(47,183)		8,879		0001
Purchased Call/S&P 500 INDEX/SPX815JS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2024	03/28/2025	1	3,394,310	5254		186,371		44,646		311,647			(141,725)		8,286		0001
Purchased Call/S&P 500 INDEX/SPXC17VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	2,866,000	4967.23		131,836		38,927		217,100			(92,909)		7,759		0001
Purchased Call/S&P 500 INDEX/SPX815JSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/05/2024	04/07/2025	1	2,347,000	5204.34		118,758		31,407		191,256			(87,351)		6,050		0001
Purchased Call/S&P 500 INDEX/SPX921XSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	2,285,000	5433.74		103,511		46,737		140,541			(56,773)		7,658		0001
Purchased Call/S&P 500 INDEX/SPX815KSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	1,238,101	5123		63,331		17,641		108,950			(45,690)		3,256		0001
Purchased Call/S&P 500 INDEX/SPXC17YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/13/2025	1	1,814,235	5432		112,227		51,241		149,858			(60,986)		6,080		0001
Purchased Call/S&P 500 INDEX/SPXH00SSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	1	4,187,603	5467		179,466		84,984		239,525			(94,482)		14,331		0001
Purchased Call/S&P 500 INDEX/SPXC17XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/20/2025	1	2,499,684	5307		150,532		57,961		228,844			(92,571)		7,741		0001
Purchased Call/S&P 500 INDEX/SPXH00USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	1,754,518	5483		100,387		49,357		134,972			(51,030)		6,126		0001
Purchased Call/S&P 500 INDEX/SPXH00MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	5,035,664	5301		230,347		91,366		335,248			(138,980)		15,760		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/23/2025	1	2,881,000	5267.84		140,305		55,342		209,500			(84,962)		9,016		0001
Purchased Call/S&P 500 INDEX/SPXC17VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/29/2025	1	1,447,876	5116		50,651		16,511		80,563			(34,141)		4,134		0001
Purchased Call/S&P 500 INDEX/SPXH00S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	1,596,821	5235		74,932		31,100		109,258			(43,832)		5,118		0001
Purchased Call/S&P 500 INDEX/SPXL13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	3,763,000	5460.48		63,595		31,267		79,116			(32,327)		13,139		0001
Purchased Call/S&P 500 INDEX/SPXC17VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	8,976,000	4967.23		218,117		64,402		335,155			(153,715)		24,300		0001
Purchased Call/S&P 500 INDEX/SPXH00HSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	1,773,000	5018.39		89,359		29,540		147,976			(59,819)		5,104		0001
Purchased Call/S&P 500 INDEX/SPXH00HS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2024	04/30/2025	1	2,151,000	5035.69		59,798		19,603		90,666			(40,195)		6,167		0001
Purchased Call/S&P 500 INDEX/SPXH00LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	1	2,240,467	5309		98,056		38,512		148,830			(59,544)		6,987		0001
Purchased Call/S&P 500 INDEX/SPXH00KSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/21/2025	1	2,839,000	5321.41		151,603		58,469		226,730			(93,133)		8,823		0001
Purchased Call/S&P 500 INDEX/SPXC17XSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1	2,324,000	5304.72		61,586		24,360		84,131			(37,226)		7,273		0001
Purchased Call/S&P 500 INDEX/SPXC17XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/29/2024	05/29/2025	1	2,021,000	5266.95		59,417		24,225		82,063			(35,192)		6,456		0001
Purchased Call/S&P 500 INDEX/SPXH001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/09/2025	1	2,662,000	5214.08		92,904		32,941		139,258			(59,963)		7,913		0001
Purchased Call/S&P 500 INDEX/SPXH00TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2025	1	3,735,432	5469		161,919		78,276		215,710			(83,643)		12,969		0001
Purchased Call/S&P 500 INDEX/SPXC17VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	4,307,609	5062		183,722		52,782		293,398			(130,940)		11,552		0001
Purchased Call/S&P 500 INDEX/SPXL13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,929,000	5460.48		134,441		66,100		177,380			(68,341)		10,227		0001
Purchased Call/S&P 500 INDEX/SPXC17VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	3,215,000	4967.23		99,987		29,522		156,898			(70,464)		8,704		0001
Purchased Call/S&P 500 INDEX/SPX9210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2024	04/10/2025	1	7,175,000	5160.64		176,505		48,138		262,063			(128,367)		18,778		0001
Purchased Call/S&P 500 INDEX/SPXH00JSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2024	05/13/2025	1	4,791,000	5221.42		155,228		56,447		229,589			(98,782)		14,460		0001
Purchased Call/S&P 500 INDEX/SPX815JS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	1,994,464	5207		104,934		28,408		182,206			(76,527)		5,194		0001
Purchased Call/S&P 500 INDEX/SPXH00QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/12/2025	1	2,526,000	5421.03		137,920		61,551		194,845			(76,369)		8,440		0001
Purchased Call/S&P 500 INDEX/SPXH00C5Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/04/2025	1	2,321,000	5147.21		69,166		17,818		105,842			(51,347)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXL132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	1	3,241,000	5051.41		65,144		18,843		97,521			(46,301)		8,733		0001
Purchased Call/S&P 500 INDEX/SPX921PSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	4,443,000	5211.49		203,489		51,573		323,658			(151,916)		11,213		0001
Purchased Call/S&P 500 INDEX/SPXC17XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2024	05/22/2025	1	5,733,670	5309		239,015		93,875		355,430			(145,140)		17,881		0001
Purchased Call/S&P 500 INDEX/SPXH00PSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2024	06/10/2025	1	1,595,000	5360.79		59,175		26,082		81,290			(33,092)		5,297		0001
Purchased Call/S&P 500 INDEX/SPXC17USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/11/2024	04/10/2025	1	2,348,091	5161		99,832		27,454		149,987			(72,378)		6,145		0001
Purchased Call/S&P 500 INDEX/SPXH00QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	1	5,413,041	5291		256,814		109,252		360,406			(147,562)		17,637		0001
Purchased Call/S&P 500 INDEX/SPXH00TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,646,000	5482.87		73,030		35,807		92,900			(37,223)		9,239		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17V\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	4,130,000	4967.23		106,141		31,340		163,717			(74,801)		11,181		0001
Purchased Call/S&P 500 INDEX/SPXL130\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/08/2025	1	2,892,709	5203		103,116		27,630		159,224			(75,485)		7,494		0001
Purchased Call/S&P 500 INDEX/SPXK13X\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	1,807,000	5243.77		49,873		12,365		74,398			(37,508)		4,511		0001
Purchased Call/S&P 500 INDEX/SPXL132\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	1	2,819,000	4967.23		35,519		10,763		52,877			(24,756)		7,773		0001
Purchased Call/S&P 500 INDEX/SPXH00S\$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	1	3,829,000	5464.62		177,283		84,490		237,381			(92,793)		13,219		0001
Purchased Call/S&P 500 INDEX/SPXC17Y\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/18/2024	06/17/2025	1	9,003,463	5473		415,198		192,072		547,603			(223,126)		30,541		0001
Purchased Call/S&P 500 INDEX/SPXL137\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	6,394,000	5214.08		143,226		50,784		206,317			(92,442)		19,006		0001
Purchased Call/S&P 500 INDEX/SPXC17Y\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	4,274,000	5346.99		141,469		61,303		194,313			(80,166)		14,015		0001
Purchased Call/S&P 500 INDEX/SPXC17Y\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/12/2024	06/11/2025	1	1,391,075	5367		84,147		37,425		114,134			(46,723)		4,634		0001
Purchased Call/S&P 500 INDEX/SPXH001\$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2024	05/08/2025	1	2,004,000	5187.67		63,727		22,296		95,407			(41,431)		5,934		0001
Purchased Call/S&P 500 INDEX/SPXL130\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	5,095,000	5209.91		124,318		33,562		183,554			(90,756)		13,267		0001
Purchased Call/S&P 500 INDEX/SPXL13L\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,056,000	5460.48		32,690		16,210		40,758			(16,480)		7,239		0001
Purchased Call/S&P 500 INDEX/SPXH00U\$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	1	2,238,000	5460.48		100,262		49,717		133,462			(50,546)		7,880		0001
Purchased Call/S&P 500 INDEX/SPXC17V\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/16/2025	1	2,772,000	5051.41		149,411		43,218		247,814			(106,193)		7,469		0001
Purchased Call/S&P 500 INDEX/SPXH001\$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2024	05/08/2025	1	2,387,000	5187.67		92,616		32,403		141,730			(60,213)		7,068		0001
Purchased Call/S&P 500 INDEX/SPXH00R\$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/18/2024	06/18/2025	1	2,525,000	5487.03		129,785		60,232		172,791			(69,553)		8,591		0001
Purchased Call/S&P 500 INDEX/SPXH00L\$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,326,000	5304.72		130,721		51,706		197,658			(79,015)		7,279		0001
Purchased Call/S&P 500 INDEX/SPXL130\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/10/2025	1	3,133,000	5160.64		38,223		10,424		54,689			(27,798)		8,199		0001
Purchased Call/S&P 500 INDEX/SPX815L\$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	2,412,000	5099.96		94,792		30,017		147,802			(64,774)		6,769		0001
Purchased Call/S&P 500 INDEX/SPX815L\$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	4,169,995	5048		195,737		61,983		299,734			(133,754)		11,703		0001
Purchased Call/S&P 500 INDEX/SPXH00F\$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2024	04/17/2025	1	2,160,000	5022.21		70,416		20,562		109,616			(49,854)		5,847		0001
Purchased Call/S&P 500 INDEX/SPXH00L\$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/23/2025	1	2,610,000	5267.84		114,840		45,298		168,565			(69,542)		8,168		0001
Purchased Call/S&P 500 INDEX/SPXL131\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	2,324,000	5061.82		40,670		11,652		60,330			(29,018)		6,232		0001
Purchased Call/S&P 500 INDEX/SPX921W\$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1	2,181,000	5304.72		48,418		19,151		65,434			(29,267)		6,826		0001
Purchased Call/S&P 500 INDEX/SPX921R\$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,164,000	5011.12		49,556		14,591		75,565			(34,964)		5,858		0001
Purchased Call/S&P 500 INDEX/SPX921S\$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	664,496	5010.6		19,005		5,811		29,538			(13,193)		1,840		0001
Purchased Call/S&P 500 INDEX/SPXH00S\$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2025	1	1,670,413	5487		86,248		40,474		118,276			(45,774)		5,683		0001
Purchased Call/S&P 500 INDEX/SPXH00U\$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	1,750,922	5478		98,457		48,134		133,755			(50,322)		6,096		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00K$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2025	1	3,322,947	5307		187,521		72,004		285,496			(115,517)		10,290		0001
Purchased Call/S&P 500 INDEX/SPXH00C$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/03/2024	04/02/2025	1	2,597,699	5206		144,625		36,356		233,946			(108,269)		6,521		0001
Purchased Call/S&P 500 INDEX/SPX921US$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	5,111,000	5222.68		117,553		41,797		169,234			(75,756)		15,192		0001
Purchased Call/S&P 500 INDEX/SPXL13L$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	12,724,000	5460.48		166,684		81,953		206,958			(84,731)		44,428		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	3,851,000	5204.34		60,461		15,619		87,856			(44,842)		9,771		0001
Purchased Call/S&P 500 INDEX/SPXC17V$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/16/2025	1	2,035,718	5051		77,481		22,474		124,607			(55,007)		5,485		0001
Purchased Call/S&P 500 INDEX/SPXH00U$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	2,177,000	5460.48		126,484		62,188		173,690			(64,296)		7,601		0001
Purchased Call/S&P 500 INDEX/SPXH00E$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2024	04/10/2025	1	3,211,000	5160.64		150,596		41,072		238,318			(109,524)		8,404		0001
Purchased Call/S&P 500 INDEX/SPXH00D$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2024	04/10/2025	1	2,244,000	5160.64		66,198		18,054		99,571			(48,144)		5,873		0001
Purchased Call/S&P 500 INDEX/SPX815L$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	4,221,000	5099.96		211,050		66,833		345,684			(144,218)		11,846		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	1	2,285,642	5254		94,747		22,697		149,415			(72,050)		5,579		0001
Purchased Call/S&P 500 INDEX/SPX921$S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	3,180,000	5011.12		119,886		35,300		190,438			(84,586)		8,609		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2024	06/05/2025	1	8,574,000	5354.03		399,548		170,606		566,574			(228,942)		28,027		0001
Purchased Call/S&P 500 INDEX/SPXH00D$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/09/2025	1	3,540,000	5209.91		185,496		50,079		298,025			(135,417)		9,218		0001
Purchased Call/S&P 500 INDEX/SPXH00T$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/20/2025	1	1,743,594	5466		103,860		49,319		143,108			(54,541)		5,967		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2024	06/05/2025	1	4,491,000	5354.03		219,610		93,773		314,342			(125,837)		14,680		0001
Purchased Call/S&P 500 INDEX/SPXL13L$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	3,022,000	5460.48		110,907		54,995		143,241			(55,912)		10,640		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/11/2024	06/06/2025	1	1,395,815	5348		63,838		27,818		89,012			(36,020)		4,577		0001
Purchased Call/S&P 500 INDEX/SPXH00S$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	3,286,000	5464.62		178,101		84,103		241,192			(93,998)		11,246		0001
Purchased Call/S&P 500 INDEX/SPXL133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	1	2,798,000	5048.42		48,685		15,374		72,298			(33,311)		7,853		0001
Purchased Call/S&P 500 INDEX/SPXL135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	3,559,000	5127.79		94,669		31,819		142,562			(62,850)		10,288		0001
Purchased Call/S&P 500 INDEX/SPXH00O$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	1	3,018,459	5291		186,641		79,400		273,649			(107,241)		9,835		0001
Purchased Call/S&P 500 INDEX/SPXL133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	6,445,000	5071.63		81,852		25,480		118,995			(56,372)		18,009		0001
Purchased Call/S&P 500 INDEX/SPXH00T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	2,293,553	5448		139,654		67,127		190,790			(72,528)		7,941		0001
Purchased Call/S&P 500 INDEX/SPXH00H$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/30/2024	04/30/2025	1	2,466,000	5035.69		49,567		16,249		73,809			(33,317)		7,070		0001
Purchased Call/S&P 500 INDEX/SPXL130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	2,596,000	5202.39		59,708		15,955		88,050			(43,753)		6,726		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	4,289,000	5147.21		98,647		25,413		147,435			(73,234)		10,883		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	3,086,000	5205.81		92,271		23,131		138,911			(69,140)		7,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00D$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/08/2025	1	3,875,781	.5202		217,294		58,225		362,990			(159,069)		10,041		0001
Purchased Call/S&P 500 INDEX/SPX921P$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	3,293,088	.5244		133,105		33,092		216,537			(100,012)		8,221		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2025	1	17,284,460	.5473		754,636		349,097		990,458			(405,538)		58,632		0001
Purchased Call/S&P 500 INDEX/SPXH00S$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	1	2,719,749	.5291		116,796		49,687		161,953			(67,109)		8,862		0001
Purchased Call/S&P 500 INDEX/SPXL130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	6,959,000	5202.39		169,800		45,373		251,380			(124,426)		18,029		0001
Purchased Call/S&P 500 INDEX/SPXH00C$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/03/2025	1	1,881,090	.5211		79,687		20,364		124,389			(59,323)		4,748		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	1	3,630,756	.5254		145,186		34,780		227,854			(110,406)		8,863		0001
Purchased Call/S&P 500 INDEX/SPXH00R$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/13/2025	1	2,156,345	.5432		97,178		44,246		125,862			(52,932)		7,227		0001
Purchased Call/S&P 500 INDEX/SPXH00M$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	4,796,609	.5306		198,536		78,749		285,714			(119,787)		15,012		0001
Purchased Call/S&P 500 INDEX/SPXH00L$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,140,000	5304.72		111,280		44,016		165,304			(67,264)		6,697		0001
Purchased Call/S&P 500 INDEX/SPX921S$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	7,235,000	5048.42		91,161		28,788		134,229			(62,373)		20,305		0001
Purchased Call/S&P 500 INDEX/SPXH00S$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	1	2,198,959	.5469		122,507		58,012		167,944			(64,495)		7,526		0001
Purchased Call/S&P 500 INDEX/SPX921V$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/15/2024	05/15/2025	1	3,677,000	5308.15		197,823		73,025		303,735			(124,797)		11,181		0001
Purchased Call/S&P 500 INDEX/SPXH00D$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/09/2025	1	2,584,000	5209.91		91,990		24,835		140,057			(67,156)		6,729		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	7,348,000	5204.34		93,320		24,108		134,463			(69,212)		18,645		0001
Purchased Call/S&P 500 INDEX/SPXL131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,266,790	.5199		96,413		26,781		159,358			(69,631)		5,962		0001
Purchased Call/S&P 500 INDEX/SPXL130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	2,374,000	5202.39		72,170		19,285		108,553			(52,885)		6,151		0001
Purchased Call/S&P 500 INDEX/SPX921P$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	1	1,352,893	.5244		73,749		18,386		123,412			(55,363)		3,378		0001
Purchased Call/S&P 500 INDEX/SPX921Q$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,195,000	5199.06		59,704		16,539		89,104			(43,166)		5,773		0001
Purchased Call/S&P 500 INDEX/SPXH00M$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/29/2025	1	2,525,000	5266.95		88,123		35,929		123,397			(52,194)		8,066		0001
Purchased Call/S&P 500 INDEX/SPX921V$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	4,189,000	5431.6		224,530		101,662		311,888			(122,868)		14,040		0001
Purchased Call/S&P 500 INDEX/SPX921X$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	2,421,000	5433.74		77,714		35,090		102,273			(42,624)		8,114		0001
Purchased Call/S&P 500 INDEX/SPX921X$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2024	06/11/2025	1	2,759,000	5375.32		81,942		36,344		109,759			(45,599)		9,190		0001
Purchased Call/S&P 500 INDEX/SPXL133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	3,112,000	5070.55		65,041		20,068		97,275			(44,973)		8,658		0001
Purchased Call/S&P 500 INDEX/SPXL13K$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	3,800,000	5482.87		55,860		27,388		68,836			(28,472)		13,268		0001
Purchased Call/S&P 500 INDEX/SPXL13H$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	2,728,000	5431.6		72,838		33,309		94,723			(39,529)		9,226		0001
Purchased Call/S&P 500 INDEX/SPXH00G$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2024	04/23/2025	1	2,007,000	5070.55		70,044		21,611		109,579			(48,433)		5,584		0001
Purchased Call/S&P 500 INDEX/SPX921T$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	2,060,000	5064.2		57,268		19,195		87,302			(38,073)		5,955		0001
Purchased Call/S&P 500 INDEX/SPXH00E$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/11/2025	1	3,632,000	5123.41		127,120		35,311		195,961			(91,809)		9,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921PS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	1	2,732,000	5205.81		149,714		37,532		246,353			(112,182)		6,858		0001
Purchased Call/S&P 500 INDEX/SPXH00FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	04/16/2025	1	3,289,000	5051.41		100,315		29,017		154,434			(71,298)		8,862		0001
Purchased Call/S&P 500 INDEX/SPXL130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	2,452,000	5202.39		45,852		12,253		66,826			(33,600)		6,353		0001
Purchased Call/S&P 500 INDEX/SPXH00DSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	1	2,695,000	5160.64		42,581		11,613		61,854			(30,968)		7,053		0001
Purchased Call/S&P 500 INDEX/SPXL13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	3,576,000	5308.13		82,248		31,494		113,427			(50,754)		11,073		0001
Purchased Call/S&P 500 INDEX/SPXC17YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/14/2024	06/13/2025	1	3,766,000	5431.6		170,976		77,414		233,270			(93,562)		12,622		0001
Purchased Call/S&P 500 INDEX/SPXL132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	2,500,000	4967.23		46,250		13,656		70,217			(32,594)		6,768		0001
Purchased Call/S&P 500 INDEX/SPXL134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	9,200,000	5099.96		116,840		36,999		169,049			(79,841)		25,820		0001
Purchased Call/S&P 500 INDEX/SPX921YS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	3,197,000	5431.6		160,170		72,521		220,040			(87,648)		10,715		0001
Purchased Call/S&P 500 INDEX/SPX815L$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	3,478,397	5071		154,412		47,774		248,808			(106,638)		9,677		0001
Purchased Call/S&P 500 INDEX/SPXL132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	4,262,000	4967.23		97,174		28,692		149,288			(68,482)		11,538		0001
Purchased Call/S&P 500 INDEX/SPXL131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2025	1	1,676,780	5161		83,819		23,114		138,844			(60,704)		4,388		0001
Purchased Call/S&P 500 INDEX/SPXL130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	2,176,000	5209.91		35,469		9,576		51,383			(25,893)		5,666		0001
Purchased Call/S&P 500 INDEX/SPXL13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,827,000	5267.84		43,819		17,284		59,164			(26,535)		8,847		0001
Purchased Call/S&P 500 INDEX/SPXL13I$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	4,626,000	5464.62		116,113		54,831		147,770			(61,282)		15,832		0001
Purchased Call/S&P 500 INDEX/SPXL131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	3,732,925	5199		141,870		39,408		230,556			(102,461)		9,818		0001
Purchased Call/S&P 500 INDEX/SPXK13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	3,429,000	5211.49		68,923		17,468		101,202			(51,455)		8,654		0001
Purchased Call/S&P 500 INDEX/SPX921WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	1	4,702,000	5354.03		116,610		49,792		157,105			(66,818)		15,370		0001
Purchased Call/S&P 500 INDEX/SPX921TS$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	3,502,000	5064.2		127,473		42,726		199,506			(84,746)		10,123		0001
Purchased Call/S&P 500 INDEX/SPX921XSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/12/2024	06/12/2025	1	2,279,000	5421.03		50,138		22,376		65,191			(27,762)		7,615		0001
Purchased Call/S&P 500 INDEX/SPXL130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	4,558,000	5209.91		57,887		15,628		83,061			(42,259)		11,869		0001
Purchased Call/S&P 500 INDEX/SPX921XST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2025	1	6,423,921	5421		273,628		123,133		365,340			(150,496)		21,464		0001
Purchased Call/S&P 500 INDEX/SPX921USB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	3,307,000	5180.74		104,832		36,099		158,121			(68,733)		9,715		0001
Purchased Call/S&P 500 INDEX/SPX921QS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	4,581,000	5204.34		104,905		27,100		156,370			(77,804)		11,624		0001
Purchased Call/S&P 500 INDEX/SPX921RSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	8,569,000	5061.82		209,941		60,148		317,355			(149,792)		22,980		0001
Purchased Call/S&P 500 INDEX/SPX921RSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	4,465,000	5011.12		108,500		31,947		166,165			(76,552)		12,087		0001
Purchased Call/S&P 500 INDEX/SPXK13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/02/2025	1	2,384,261	5206		92,901		23,354		141,668			(69,547)		5,985		0001
Purchased Call/S&P 500 INDEX/SPXL133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	1	3,297,000	5010.6		39,564		12,098		58,427			(27,466)		9,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	1	6,987,000	5204.34		169,784		44,902		252,523			(124,883)		18,009		0001
Purchased Call/S&P 500 INDEX/SPXL139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	5,735,000	5297.1		73,982		27,666		100,004			(46,315)		17,504		0001
Purchased Call/S&P 500 INDEX/SPX921PS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	1	2,382,000	5205.81		123,626		30,992		201,303			(92,634)		5,979		0001
Purchased Call/S&P 500 INDEX/SPXL134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	9,687,000	5099.96		241,206		77,744		361,245			(163,462)		27,539		0001
Purchased Call/S&P 500 INDEX/SPX921SS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,088,000	5011.12		100,850		29,695		166,478			(71,156)		5,653		0001
Purchased Call/S&P 500 INDEX/SPX921RS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/17/2024	04/17/2025	1	5,035,000	5022.21		122,854		35,875		187,102			(86,979)		13,631		0001
Purchased Call/S&P 500 INDEX/SPX921XS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	3,730,000	5346.99		209,626		90,838		307,534			(118,788)		12,232		0001
Purchased Call/S&P 500 INDEX/SPX921RS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	3,119,000	5061.82		68,306		19,570		102,698			(48,736)		8,364		0001
Purchased Call/S&P 500 INDEX/SPXX13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/26/2025	1	1,192,751	.5206		58,647		13,799		91,995			(44,848)		2,878		0001
Purchased Call/S&P 500 INDEX/SPXL134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	2,279,000	5116.17		66,775		21,706		100,784			(45,068)		6,506		0001
Purchased Call/S&P 500 INDEX/SPXX13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/01/2025	1	2,223,358	.5244		86,276		21,509		135,084			(64,766)		5,551		0001
Purchased Call/S&P 500 INDEX/SPX921TSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	4,056,000	5064.2		98,155		32,900		148,280			(65,256)		11,725		0001
Purchased Call/S&P 500 INDEX/SPXX13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	2,172,123	.5147		98,702		25,498		149,459			(73,204)		5,512		0001
Purchased Call/S&P 500 INDEX/SPX921RS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	4,298,000	5123.41		137,966		38,324		211,633			(99,642)		11,304		0001
Purchased Call/S&P 500 INDEX/SPX921RS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2025	1	2,404,000	5123.41		72,120		20,464		109,756			(51,656)		6,416		0001
Purchased Call/S&P 500 INDEX/SPX921XS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	4,002,000	5346.99		142,871		61,911		197,101			(80,960)		13,124		0001
Purchased Call/S&P 500 INDEX/SPXL13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/16/2025	1	6,097,090	.5302		253,805		95,442		366,372			(158,363)		18,609		0001
Purchased Call/S&P 500 INDEX/SPXL134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	7,726,000	5099.96		187,742		59,452		281,510			(128,290)		21,683		0001
Purchased Call/S&P 500 INDEX/SPXL13BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,520,000	5304.72		25,200		10,136		32,883			(15,064)		7,996		0001
Purchased Call/S&P 500 INDEX/SPXL13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	4,561,000	5306.04		114,481		46,360		155,519			(68,121)		14,522		0001
Purchased Call/S&P 500 INDEX/SPXL139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	3,452,000	5297.1		52,816		19,751		72,041			(33,065)		10,536		0001
Purchased Call/S&P 500 INDEX/SPXL13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	2,073,000	5360.79		68,824		30,335		93,577			(38,488)		6,884		0001
Purchased Call/S&P 500 INDEX/SPX921SSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/17/2025	1	2,438,910	.4967		100,925		29,883		154,180			(71,042)		6,603		0001
Purchased Call/S&P 500 INDEX/SPXH00CSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/03/2024	04/02/2025	1	3,977,239	.5206		176,537		44,378		274,015			(132,159)		9,984		0001
Purchased Call/S&P 500 INDEX/SPX921XSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2025	1	2,352,727	.5421		140,876		63,394		197,541			(77,482)		7,861		0001
Purchased Call/S&P 500 INDEX/SPXL139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	2,592,000	5221.42		34,474		12,536		48,378			(21,938)		7,823		0001
Purchased Call/S&P 500 INDEX/SPXL13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,421,000	5352.96		56,651		24,481		76,045			(32,170)		7,939		0001
Purchased Call/S&P 500 INDEX/SPXL130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	4,298,000	5202.39		54,585		14,586		78,513			(39,999)		11,135		0001
Purchased Call/S&P 500 INDEX/SPXL13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,643,000	5321.41		50,746		19,571		69,140			(31,174)		8,214		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13I$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	1	1,523,763	.5483		84,465		39,527		113,267			(44,938)		5,184		0001
Purchased Call/S&P 500 INDEX/SPX921VSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2024	05/16/2025	1	4,607,000	5303.27		160,324		60,121		229,657			(100,202)		14,061		0001
Purchased Call/S&P 500 INDEX/SPXL13B$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	2,102,000	5221.42		36,154		13,147		51,189			(23,007)		6,344		0001
Purchased Call/S&P 500 INDEX/SPXL13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	3,989,000	5375.32		51,458		22,823		67,168			(28,635)		13,288		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2025	1	2,167,399	.5473		81,049		37,494		104,992			(43,556)		7,352		0001
Purchased Call/S&P 500 INDEX/SPX921XSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/12/2024	06/12/2025	1	3,841,000	5421.03		95,641		42,683		124,944			(52,958)		12,834		0001
Purchased Call/S&P 500 INDEX/SPXL134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	3,390,000	5099.96		111,870		35,426		171,559			(76,445)		9,514		0001
Purchased Call/S&P 500 INDEX/SPXC17V$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	1	2,505,560	.5011		109,705		32,392		183,762			(77,313)		6,783		0001
Purchased Call/S&P 500 INDEX/SPXL13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	7,457,000	5360.79		185,679		81,842		248,262			(103,837)		24,763		0001
Purchased Call/S&P 500 INDEX/SPXC17X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/30/2025	1	1,994,000	5277.51		75,772		31,361		107,423			(44,411)		6,391		0001
Purchased Call/S&P 500 INDEX/SPXC17W$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/16/2025	1	4,662,337	.5298		208,102		78,038		311,790			(130,064)		14,230		0001
Purchased Call/S&P 500 INDEX/SPXL136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/06/2025	1	3,051,456	.5181		109,955		37,968		166,145			(71,987)		8,964		0001
Purchased Call/S&P 500 INDEX/SPXL131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	3,747,000	5464.62		75,689		35,742		95,122			(39,947)		12,823		0001
Purchased Call/S&P 500 INDEX/SPXL13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	3,433,000	5360.79		77,586		34,198		103,220			(43,388)		11,400		0001
Purchased Call/S&P 500 INDEX/SPXL137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	2,241,000	5222.68		32,719		11,633		45,840			(21,085)		6,661		0001
Purchased Call/S&P 500 INDEX/SPXL13B$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	2,260,000	5307.01		48,364		18,786		65,915			(29,578)		7,048		0001
Purchased Call/S&P 500 INDEX/SPXL13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	6,289,000	5460.48		158,483		77,921		200,527			(80,562)		21,959		0001
Purchased Call/S&P 500 INDEX/SPXL13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	4,971,000	5346.99		64,126		28,088		84,492			(36,038)		16,456		0001
Purchased Call/S&P 500 INDEX/SPX921YS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	3,507,000	5431.6		148,697		67,327		200,281			(81,370)		11,754		0001
Purchased Call/S&P 500 INDEX/SPXL13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	8,032,000	5346.99		176,704		76,572		236,385			(100,132)		26,339		0001
Purchased Call/S&P 500 INDEX/SPXL131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	2,521,000	5473.17		54,454		25,643		68,675			(28,811)		8,628		0001
Purchased Call/S&P 500 INDEX/SPXL13FS$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	4,400,000	5375.32		109,560		48,593		145,707			(60,967)		14,657		0001
Purchased Call/S&P 500 INDEX/SPXL13B$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	3,129,000	5307.01		80,415		31,236		110,748			(49,180)		9,758		0001
Purchased Call/S&P 500 INDEX/SPXL13D$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	2,792,000	5277.51		61,703		25,538		84,115			(36,165)		8,949		0001
Purchased Call/S&P 500 INDEX/SPXL13A$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2025	1	1,486,041	.5307		55,199		21,195		77,985			(34,004)		4,602		0001
Purchased Call/S&P 500 INDEX/SPXL13I$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	8,747,000	5473.17		114,586		53,960		142,186			(60,626)		29,935		0001
Purchased Call/S&P 500 INDEX/SPXL13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	13,861,000	5277.51		180,193		74,580		240,988			(105,613)		44,429		0001
Purchased Call/S&P 500 INDEX/SPXL13B$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	2,036,000	5221.42		19,546		7,107		27,230			(12,438)		6,145		0001
Purchased Call/S&P 500 INDEX/SPXL13D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	3,582,000	5277.51		119,281		49,369		167,046			(69,912)		11,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	8,193,000	5346.99		204,006		89,358		274,160			(114,648)		27,122		0001
Purchased Call/S&P 500 INDEX/SPXL13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	2,391,000	5308.13		43,755		16,755		59,799			(27,001)		7,404		0001
Purchased Call/S&P 500 INDEX/SPXL13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	4,255,000	5307.01		145,096		56,359		204,137			(88,736)		13,270		0001
Purchased Call/S&P 500 INDEX/SPXL13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	2,334,000	5304.72		35,477		14,033		47,422			(21,444)		7,305		0001
Purchased Call/S&P 500 INDEX/SPXL13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	2,046,000	5375.32		73,247		32,487		99,645			(40,760)		6,815		0001
Purchased Call/S&P 500 INDEX/SPXL13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,544,000	5460.48		27,730		13,750		34,260			(13,979)		8,957		0001
Purchased Call/S&P 500 INDEX/SPXL13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	4,115,000	5277.51		63,371		26,229		85,636			(37,142)		13,190		0001
Purchased Call/S&P 500 INDEX/SPXL13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	3,970,000	5352.96		51,213		22,131		67,436			(29,082)		13,019		0001
Purchased Call/S&P 500 INDEX/SPXL13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	2,645,000	5421.03		84,111		37,537		111,576			(46,574)		8,838		0001
Purchased Call/S&P 500 INDEX/SPXL13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	4,902,000	5304.72		101,471		40,136		136,865			(61,335)		15,341		0001
Purchased Call/S&P 500 INDEX/SPXL13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	4,748,000	5431.6		118,700		53,745		153,979			(64,955)		15,913		0001
Purchased Call/S&P 500 INDEX/SPXL13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	4,243,000	5352.96		151,475		65,457		208,832			(86,018)		13,914		0001
Purchased Call/S&P 500 INDEX/SPXL13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	3,131,000	5321.41		104,575		40,332		147,186			(64,243)		9,730		0001
Purchased Call/S&P 500 INDEX/SPXH00MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	2,584,041	5306		143,904		58,436		223,243			(85,468)		8,227		0001
Purchased Call/S&P 500 INDEX/SPXH00RS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/13/2025	1	2,558,284	5432		121,504		55,322		158,121			(66,182)		8,574		0001
Purchased Call/S&P 500 INDEX/SPXL13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/13/2025	1	1,884,765	5432		73,574		33,499		93,696			(40,075)		6,317		0001
Purchased Call/S&P 500 INDEX/SPXL139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	6,263,000	5303.27		154,070		58,572		214,751			(95,498)		19,325		0001
Purchased Call/S&P 500 INDEX/SPXC17VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2025	1	3,499,000	4967.23		122,465		36,160		194,614			(86,305)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXL13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	2,058,000	5346.99		37,867		16,586		50,378			(21,281)		6,813		0001
Purchased Call/S&P 500 INDEX/SPXL13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/02/2025	1	2,907,457	5128		123,357		41,577		187,249			(81,780)		8,405		0001
Purchased Call/S&P 500 INDEX/SPXL13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	2,547,000	5477.9		85,325		41,369		108,954			(43,955)		8,868		0001
Purchased Call/S&P 500 INDEX/SPXH00HSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	04/29/2025	1	1,555,316	5116		86,582		28,301		150,255			(58,281)		4,440		0001
Purchased Call/S&P 500 INDEX/SPXL13HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	2,475,000	5473.23		51,233		23,635		64,603			(27,598)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXL13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	1,954,000	5352.96		19,149		8,275		24,984			(10,874)		6,408		0001
Purchased Call/S&P 500 INDEX/SPXL13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,796,000	5352.96		69,341		29,964		93,480			(39,376)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXL13ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	1	2,050,925	5484		121,273		56,752		163,773			(64,521)		6,978		0001
Purchased Call/S&P 500 INDEX/SPXC17YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	1,648,807	5353		98,850		42,835		146,742			(56,015)		5,407		0001
Purchased Call/S&P 500 INDEX/SPXL13ASS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2025	1	7,542,439	5308		325,622		125,032		468,348			(200,590)		23,356		0001
Purchased Call/S&P 500 INDEX/SPXL13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	1,975,000	5431.6		19,553		8,853		24,590			(10,700)		6,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,014,000	5267.84		19,939		7,865		26,487			(12,074)		6,303		0001
Purchased Call/S&P 500 INDEX/SPXL13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	2,509,000	5464.62		44,409		21,165		55,786			(23,245)		8,662		0001
Purchased Call/S&P 500 INDEX/SPXK13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	3,374,000	5211.49		42,850		10,860		61,710			(31,990)		8,515		0001
Purchased Call/S&P 500 INDEX/SPXL13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	2,730,000	5421.03		43,953		19,615		56,380			(24,338)		9,122		0001
Purchased Call/S&P 500 INDEX/SPXL13G$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	2,139,000	5433.74		33,155		14,970		42,245			(18,184)		7,169		0001
Purchased Call/S&P 500 INDEX/SPXL13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	4,834,000	5346.99		133,902		58,024		181,363			(75,878)		15,852		0001
Purchased Call/S&P 500 INDEX/SPXH00KSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/21/2025	1	2,963,000	5321.41		146,372		56,452		216,156			(89,920)		9,208		0001
Purchased Call/S&P 500 INDEX/SPX921RS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	2,299,000	5123.41		68,970		19,158		105,044			(49,812)		6,047		0001
Purchased Call/S&P 500 INDEX/SPX921TS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	2,830,000	5048.42		94,239		29,760		146,221			(64,479)		7,943		0001
Purchased Call/S&P 500 INDEX/SPXL13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	11,855,000	5346.99		154,115		66,783		201,696			(87,332)		38,875		0001
Purchased Call/S&P 500 INDEX/SPXL13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	2,551,000	5431.6		52,551		23,794		67,728			(28,757)		8,550		0001
Purchased Call/S&P 500 INDEX/SPXH00GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2024	06/04/2025	1	1,609,000	5291.34		83,507		35,427		123,290			(48,080)		5,243		0001
Purchased Call/S&P 500 INDEX/SPXL13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,618,000	5487.03		69,377		32,197		87,812			(37,180)		8,907		0001
Purchased Call/S&P 500 INDEX/SPX921YS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	1,282,251	5433		70,247		31,806		99,156			(38,441)		4,298		0001
Purchased Call/S&P 500 INDEX/SPXH00MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	1	2,381,819	5305		105,340		41,900		156,182			(63,440)		7,454		0001
Purchased Call/S&P 500 INDEX/SPXL13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	2,878,000	5431.6		80,008		36,226		104,446			(43,782)		9,646		0001
Purchased Call/S&P 500 INDEX/SPXL13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,602,000	5487.03		61,667		28,619		77,465			(33,048)		8,853		0001
Purchased Call/S&P 500 INDEX/SPXL13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	3,178,000	5460.48		63,242		31,094		79,274			(32,148)		11,097		0001
Purchased Call/S&P 500 INDEX/SPXL13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	2,016,000	5346.99		55,843		24,460		75,565			(31,383)		6,674		0001
Purchased Call/S&P 500 INDEX/SPXC17I$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2024	05/12/2025	1	2,230,084	5223		99,969		36,177		154,615			(63,793)		6,706		0001
Purchased Call/S&P 500 INDEX/SPXL13XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	5,346,000	5482.87		70,033		34,337		86,294			(35,695)		18,666		0001
Purchased Call/S&P 500 INDEX/SPXL13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	6,405,000	5346.99		159,485		69,110		214,533			(90,375)		21,004		0001
Purchased Call/S&P 500 INDEX/SPXL13ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	11,441,000	5464.62		149,877		70,775		186,522			(79,102)		39,155		0001
Purchased Call/S&P 500 INDEX/SPXH00GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/05/2025	1	2,751,000	5354.03		150,205		64,137		218,871			(86,068)		8,992		0001
Purchased Call/S&P 500 INDEX/SPXL13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	2,347,000	5306.04		72,288		29,273		99,226			(43,014)		7,473		0001
Purchased Call/S&P 500 INDEX/SPXH00QSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/17/2025	1	2,170,000	5473.23		81,158		37,440		106,029			(43,718)		7,361		0001
Purchased Call/S&P 500 INDEX/SPXH00QSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/13/2025	1	2,643,000	5433.74		112,063		50,599		151,489			(61,464)		8,858		0001
Purchased Call/S&P 500 INDEX/SPXH00QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	1,563,850	5282		86,214		36,439		128,663			(49,776)		5,079		0001
Purchased Call/S&P 500 INDEX/SPX921XS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	5,733,000	5346.99		91,728		39,749		121,304			(51,979)		18,800		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921W$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	3,997,000	5352.96		176,667		76,344		248,851			(100,324)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXH00MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	4,957,037	5268		219,121		86,672		309,744			(132,449)		15,514		0001
Purchased Call/S&P 500 INDEX/SPX921Y$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	7,972,000	5487.03		200,097		92,863		251,948			(107,234)		27,123		0001
Purchased Call/S&P 500 INDEX/SPXH00N$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	1	5,451,000	5235.48		256,197		105,743		380,245			(150,454)		17,472		0001
Purchased Call/S&P 500 INDEX/SPXH00N$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	1	3,487,000	5235.48		192,482		79,446		295,217			(113,037)		11,177		0001
Purchased Call/S&P 500 INDEX/SPXH00S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/03/2024	06/03/2025	1	2,562,000	5283.4		72,505		30,560		100,339			(41,945)		8,321		0001
Purchased Call/S&P 500 INDEX/SPX921X$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	6,214,000	5346.99		292,058		126,558		414,815			(165,500)		20,377		0001
Purchased Call/S&P 500 INDEX/SPXH00M$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	1	3,198,746	5305		138,786		55,204		205,130			(83,583)		10,011		0001
Purchased Call/S&P 500 INDEX/SPXL13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	2,404,000	5464.62		61,062		28,835		77,708			(32,227)		8,227		0001
Purchased Call/S&P 500 INDEX/SPXL131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,505,947	5199		128,906		35,807		222,661			(93,099)		6,591		0001
Purchased Call/S&P 500 INDEX/SPXL130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/08/2025	1	3,267,587	5203		129,117		34,598		202,000			(94,519)		8,466		0001
Purchased Call/S&P 500 INDEX/SPXL13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	3,214,000	5460.48		69,744		34,584		87,591			(35,160)		11,316		0001
Purchased Call/S&P 500 INDEX/SPXH00HSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	2,044,000	5018.39		77,468		25,609		121,868			(51,858)		5,884		0001
Purchased Call/S&P 500 INDEX/SPX921XS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	1,835,000	5346.99		16,882		7,316		21,918			(9,566)		6,017		0001
Purchased Call/S&P 500 INDEX/SPXL13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	2,500,000	5375.32		56,500		25,059		74,776			(31,441)		8,328		0001
Purchased Call/S&P 500 INDEX/SPXH00QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/16/2025	1	3,074,000	5431.6		156,159		71,412		215,370			(84,748)		10,396		0001
Purchased Call/S&P 500 INDEX/SPXH00PS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	06/06/2025	1	1,905,000	5352.96		58,865		25,437		80,480			(33,427)		6,247		0001
Purchased Call/S&P 500 INDEX/SPXH00K$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2025	1	2,766,000	5303.27		123,917		47,109		183,100			(76,808)		8,535		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/11/2025	1	1,763,105	5375		112,747		50,144		154,698			(62,602)		5,873		0001
Purchased Call/S&P 500 INDEX/SPXH00S$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	8,553,825	5283		368,824		155,884		529,482			(212,940)		27,781		0001
Purchased Call/S&P 500 INDEX/SPXL13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	5,706,000	5277.51		142,650		59,041		195,767			(83,609)		18,289		0001
Purchased Call/S&P 500 INDEX/SPXK13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	4,848,000	5205.81		118,291		29,654		175,739			(88,637)		12,170		0001
Purchased Call/S&P 500 INDEX/SPXH00S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	3,266,779	5278		133,141		55,259		196,227			(77,882)		10,471		0001
Purchased Call/S&P 500 INDEX/SPXH00S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	2,934,296	5278		166,683		69,181		262,662			(97,503)		9,405		0001
Purchased Call/S&P 500 INDEX/SPXH00NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	2,662,000	5277.51		95,832		39,664		135,907			(56,168)		8,533		0001
Purchased Call/S&P 500 INDEX/SPXH00S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	6,688,784	5283		309,056		130,623		447,447			(178,433)		21,724		0001
Purchased Call/S&P 500 INDEX/SPXH00L$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	4,631,000	5304.72		167,179		66,127		235,354			(101,053)		14,493		0001
Purchased Call/S&P 500 INDEX/SPXL13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	2,818,000	5431.6		49,597		22,681		63,552			(26,916)		9,531		0001
Purchased Call/S&P 500 INDEX/SPX921Y$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	2,212,000	5487.03		49,106		22,790		61,528			(26,317)		7,526		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00S$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2024	06/04/2025	1	2,080,000	5291.34		112,528		47,739		167,550			(64,789)		6,777		0001
Purchased Call/S&P 500 INDEX/SPXH00N$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	1	3,887,009	5267		163,046		67,030		240,633			(96,016)		12,417		0001
Purchased Call/S&P 500 INDEX/SPXH00S$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/05/2025	1	1,874,000	5354.03		65,403		27,927		90,161			(37,476)		6,126		0001
Purchased Call/S&P 500 INDEX/SPXH00L$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/23/2025	1	4,185,000	5304.72		139,779		55,289		194,451			(84,490)		13,097		0001
Purchased Call/S&P 500 INDEX/SPXH00P$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/12/2025	1	6,005,000	5421.03		257,615		114,968		352,614			(142,646)		20,065		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/17/2025	1	2,904,000	5473.23		94,380		43,540		121,987			(50,840)		9,851		0001
Purchased Call/S&P 500 INDEX/SPXL13L$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2025	1	1,946,667	5468		86,878		42,592		111,471			(44,286)		6,778		0001
Purchased Call/S&P 500 INDEX/SPXL13K$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	5,845,000	5477.9		76,570		37,125		94,551			(39,445)		20,351		0001
Purchased Call/S&P 500 INDEX/SPXH00M$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,022,851	5268		119,401		47,228		177,459			(72,173)		6,331		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	2,673,000	5205.81		58,271		14,608		86,233			(43,663)		6,710		0001
Purchased Call/S&P 500 INDEX/SPXH00N$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2025	1	2,637,102	5306		112,884		46,223		172,575			(66,661)		8,396		0001
Purchased Call/S&P 500 INDEX/SPXH00S$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	2,465,911	5235		147,677		61,292		226,593			(86,385)		7,904		0001
Purchased Call/S&P 500 INDEX/SPXH00S$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	05/30/2025	1	2,300,994	5278		102,961		42,853		148,151			(60,109)		7,375		0001
Purchased Call/S&P 500 INDEX/SPXH00S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	2,314,082	5235		105,311		43,587		158,684			(61,724)		7,417		0001
Purchased Call/S&P 500 INDEX/SPXH00S$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2024	06/04/2025	1	2,386,000	5291.34		76,113		32,291		105,779			(43,823)		7,774		0001
Purchased Call/S&P 500 INDEX/SPXH00N$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	1	2,965,293	5267		134,349		55,232		200,791			(79,116)		9,473		0001
Purchased Call/S&P 500 INDEX/SPX921W$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2024	06/04/2025	1	5,381,000	5291.34		69,415		29,449		92,930			(39,966)		17,533		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	2,092,000	5147.21		53,764		13,851		81,286			(39,914)		5,308		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	1	5,909,729	5244		226,189		56,235		362,750			(169,954)		14,754		0001
Purchased Call/S&P 500 INDEX/SPXH00S$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	1,997,707	5473		73,960		34,926		97,734			(39,034)		6,837		0001
Purchased Call/S&P 500 INDEX/SPX921X$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	2,122,000	5433.74		58,992		26,636		76,806			(32,356)		7,112		0001
Purchased Call/S&P 500 INDEX/SPXH00S$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	2,760,000	5464.62		155,388		73,378		211,287			(82,010)		9,446		0001
Purchased Call/S&P 500 INDEX/SPX921Z$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/20/2025	1	2,572,390	5473		151,932		71,746		206,894			(80,186)		8,804		0001
Purchased Call/S&P 500 INDEX/SPX921W$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	2,421,000	5352.96		130,008		56,181		188,717			(73,827)		7,939		0001
Purchased Call/S&P 500 INDEX/SPXH00S$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	1	1,828,000	5464.62		100,540		47,916		136,303			(52,624)		6,311		0001
Purchased Call/S&P 500 INDEX/SPX921W$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2024	06/04/2025	1	3,727,000	5291.34		92,802		39,371		126,963			(53,432)		12,144		0001
Purchased Call/S&P 500 INDEX/SPXH00R$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/18/2025	1	3,075,000	5487.03		171,278		79,488		230,513			(91,790)		10,462		0001
Purchased Call/S&P 500 INDEX/SPX921X$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	2,591,000	5431.6		40,938		18,536		52,159			(22,402)		8,684		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	1	3,023,000	5204.34		62,274		16,469		91,864			(45,805)		7,792		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00RSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/18/2024	06/17/2025	1	2,194,765	.5473		125,485		58,050		168,622			(67,435)		7,445		0001
Purchased Call/S&P 500 INDEX/SPX921TSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	3,109,000	5064.2		68,398		22,926		102,463			(45,472)		8,987		0001
Purchased Call/S&P 500 INDEX/SPX921YS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	2,341,246	.5432		105,388		47,717		144,253			(57,671)		7,847		0001
Purchased Call/S&P 500 INDEX/SPXH00RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	1	2,331,988	.5487		106,178		49,688		141,296			(56,490)		7,934		0001
Purchased Call/S&P 500 INDEX/SPX921PSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	3,833,196	.5244		204,892		50,940		352,222			(153,952)		9,570		0001
Purchased Call/S&P 500 INDEX/SPX921XSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2024	06/06/2025	1	2,064,372	.5348		124,060		53,909		180,920			(70,151)		6,770		0001
Purchased Call/S&P 500 INDEX/SPXH00LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/20/2025	1	2,484,145	.5308		110,280		42,462		159,724			(67,817)		7,692		0001
Purchased Call/S&P 500 INDEX/SPX921SSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	3,508,000	5010.6		118,921		36,364		187,683			(82,557)		9,716		0001
Purchased Call/S&P 500 INDEX/SPX921US6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/02/2025	1	1,340,987	.5057		65,937		22,162		100,641			(43,775)		3,876		0001
Purchased Call/S&P 500 INDEX/SPX921US8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	2,662,000	5180.74		50,844		17,508		74,059			(33,336)		7,820		0001
Purchased Call/S&P 500 INDEX/SPXH00SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	4,153,000	5464.62		180,656		85,310		240,956			(95,346)		14,213		0001
Purchased Call/S&P 500 INDEX/SPX921VSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2024	05/16/2025	1	4,383,000	5303.27		120,094		45,035		168,695			(75,059)		13,377		0001
Purchased Call/S&P 500 INDEX/SPX921TSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	2,177,000	5064.2		33,308		11,164		49,047			(22,144)		6,293		0001
Purchased Call/S&P 500 INDEX/SPX921PSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	1	2,217,000	5205.81		127,699		32,013		212,841			(95,686)		5,565		0001
Purchased Call/S&P 500 INDEX/SPX921US9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	3,078,000	5180.74		68,332		23,530		100,525			(44,801)		9,042		0001
Purchased Call/S&P 500 INDEX/SPX921RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	5,565,000	5051.41		135,786		39,277		206,212			(96,509)		14,995		0001
Purchased Call/S&P 500 INDEX/SPX921SS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	3,813,384	.5024		166,502		49,026		271,817			(117,476)		10,323		0001
Purchased Call/S&P 500 INDEX/SPXL13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	3,734,000	5460.48		94,097		46,660		118,967			(47,437)		13,147		0001
Purchased Call/S&P 500 INDEX/SPX921RSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,532,000	5011.12		68,617		20,204		105,819			(48,413)		6,855		0001
Purchased Call/S&P 500 INDEX/SPX921SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,776,000	5011.12		88,832		26,156		138,745			(62,676)		7,515		0001
Purchased Call/S&P 500 INDEX/SPX921TSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	3,500,000	5064.2		115,150		38,596		177,852			(76,554)		10,117		0001
Purchased Call/S&P 500 INDEX/SPX921RS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	2,054,000	5123.41		41,285		11,468		61,524			(29,817)		5,402		0001
Purchased Call/S&P 500 INDEX/SPX921TSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	6,085,000	5064.2		72,412		24,271		106,529			(48,141)		17,590		0001
Purchased Call/S&P 500 INDEX/SPXH00GSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/24/2024	04/24/2025	1	2,681,000	5071.63		83,647		26,039		128,373			(57,608)		7,492		0001
Purchased Call/S&P 500 INDEX/SPX921QS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	2,359,000	5204.34		83,273		21,512		127,896			(61,761)		5,986		0001
Purchased Call/S&P 500 INDEX/SPX921RSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	7,861,000	5011.12		99,049		29,164		147,207			(69,884)		21,281		0001
Purchased Call/S&P 500 INDEX/SPX921YSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	2,059,000	5473.17		54,152		25,501		68,551			(28,651)		7,047		0001
Purchased Call/S&P 500 INDEX/SPX921QS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	2,545,000	5204.34		54,718		14,135		81,201			(40,582)		6,458		0001
Purchased Call/S&P 500 INDEX/SPX921TS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	3,498,000	5048.42		127,327		40,209		199,365			(87,119)		9,817		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921US5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2025	1	3,359,000	5222.68		71,547		25,820		102,422			(45,727)		10,100		0001
Purchased Call/S&P 500 INDEX/SPX921W8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2024	05/29/2025	1	3,498,000	5266.95		45,824		18,683		60,982			(27,141)		11,175		0001
Purchased Call/S&P 500 INDEX/SPXL13L8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,713,000	5460.48		69,182		34,014		87,538			(35,167)		9,473		0001
Purchased Call/S&P 500 INDEX/SPXH00S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/24/2024	06/20/2025	1	2,366,180	5465		141,838		67,166		194,211			(74,672)		8,098		0001
Purchased Call/S&P 500 INDEX/SPX921PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	2,140,002	5244		107,486		26,723		182,042			(80,763)		5,343		0001
Purchased Call/S&P 500 INDEX/SPXH00RS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/18/2024	06/18/2025	1	3,633,000	5487.03		195,819		90,877		262,309			(104,942)		12,360		0001
Purchased Call/S&P 500 INDEX/SPX921XS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	5,484,000	5346.99		292,846		126,900		425,075			(165,946)		17,983		0001
Purchased Call/S&P 500 INDEX/SPXH00I9C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/08/2024	05/08/2025	1	2,389,000	5187.67		85,526		29,922		129,885			(55,604)		7,074		0001
Purchased Call/S&P 500 INDEX/SPX921PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	2,135,000	5211.49		116,571		29,544		191,811			(87,027)		5,388		0001
Purchased Call/S&P 500 INDEX/SPX921TSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2024	04/25/2025	1	3,432,926	5048		152,925		48,426		233,527			(104,499)		9,635		0001
Purchased Call/S&P 500 INDEX/SPX921PSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	7,215,428	5244		306,710		76,254		503,159			(230,456)		18,014		0001
Purchased Call/S&P 500 INDEX/SPX921RSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/15/2024	04/11/2025	1	3,550,523	5123		132,848		37,005		218,712			(95,843)		9,338		0001
Purchased Call/S&P 500 INDEX/SPX921US5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2024	05/02/2025	1	6,071,102	5059		267,792		90,008		402,861			(177,784)		17,550		0001
Purchased Call/S&P 500 INDEX/SPXH00CSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2024	04/04/2025	1	2,112,000	5147.21		68,429		17,628		105,615			(50,800)		5,359		0001
Purchased Call/S&P 500 INDEX/SPX921USW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	9,929,000	5222.68		242,268		86,140		350,130			(156,128)		29,514		0001
Purchased Call/S&P 500 INDEX/SPXH00LS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/22/2024	05/21/2025	1	2,245,635	5321		133,555		51,651		204,218			(81,904)		6,979		0001
Purchased Call/S&P 500 INDEX/SPXH00S9V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	1	3,765,496	5465		174,730		82,741		234,654			(91,989)		12,887		0001
Purchased Call/S&P 500 INDEX/SPXH00FSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2024	04/17/2025	1	2,111,000	5022.21		73,885		21,575		115,674			(52,310)		5,715		0001
Purchased Call/S&P 500 INDEX/SPXH00LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	1	2,703,276	5321		122,504		47,377		179,353			(75,127)		8,401		0001
Purchased Call/S&P 500 INDEX/SPXH00HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	2,494,000	5018.39		53,621		17,726		80,415			(35,895)		7,180		0001
Purchased Call/S&P 500 INDEX/SPXH00GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/23/2024	04/23/2025	1	2,031,000	5070.55		51,994		16,042		79,194			(35,952)		5,650		0001
Purchased Call/S&P 500 INDEX/SPX921US0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2025	1	6,646,000	5127.79		160,169		54,713		240,141			(105,455)		19,446		0001
Purchased Call/S&P 500 INDEX/SPX921UST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	2,409,000	5222.68		42,880		15,246		60,952			(27,634)		7,161		0001
Purchased Call/S&P 500 INDEX/SPX921WSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	1	2,834,000	5354.03		59,797		25,533		79,741			(34,264)		9,264		0001
Purchased Call/S&P 500 INDEX/SPXH00TSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/25/2025	1	1,587,166	5469		86,078		41,960		116,188			(44,118)		5,511		0001
Purchased Call/S&P 500 INDEX/SPX921T$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	7,831,000	5048.42		190,293		60,093		288,470			(130,201)		21,978		0001
Purchased Call/S&P 500 INDEX/SPX921WSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	1	2,119,000	5354.03		64,418		27,506		87,704			(36,911)		6,927		0001
Purchased Call/S&P 500 INDEX/SPX921XSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2025	1	2,645,463	5421		122,312		55,041		164,673			(67,272)		8,839		0001
Purchased Call/S&P 500 INDEX/SPXH00FSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2024	04/17/2025	1	2,184,000	5022.21		83,647		24,426		132,350			(59,221)		5,912		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921V\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2024	05/16/2025	1	9,698,000	5303.27		238,571		89,464		333,122			(149,107)		29,599		0001
Purchased Call/S&P 500 INDEX/SPX9210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,189,000	5199.06		77,053		21,344		117,254			(55,709)		5,757		0001
Purchased Call/S&P 500 INDEX/SPXH00T\$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,621,000	5482.87		100,384		49,219		130,391			(51,165)		9,152		0001
Purchased Call/S&P 500 INDEX/SPX921XS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	3,343,000	5346.99		151,772		65,768		214,729			(86,004)		10,962		0001
Purchased Call/S&P 500 INDEX/SPX9210\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	4,072,000	5199.06		99,357		27,523		147,392			(71,834)		10,710		0001
Purchased Call/S&P 500 INDEX/SPX921SS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	5,096,010	.5026		199,890		58,856		321,877			(141,033)		13,796		0001
Purchased Call/S&P 500 INDEX/SPX921XSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2024	06/11/2025	1	4,183,000	5375.32		138,876		61,595		187,486			(77,281)		13,934		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	2,463,000	5204.34		70,196		18,134		105,823			(52,062)		6,250		0001
Purchased Call/S&P 500 INDEX/SPXH00US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	1	4,849,000	5460.48		231,782		114,933		310,145			(116,849)		17,073		0001
Purchased Call/S&P 500 INDEX/SPX921US7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	4,026,000	5180.74		50,728		17,468		72,667			(33,259)		11,827		0001
Purchased Call/S&P 500 INDEX/SPX921W\$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2024	05/27/2025	1	3,421,000	5304.72		44,815		18,025		59,245			(26,790)		10,855		0001
Purchased Call/S&P 500 INDEX/SPX921YS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/16/2025	1	4,676,000	5431.6		217,434		99,433		295,751			(118,001)		15,815		0001
Purchased Call/S&P 500 INDEX/SPX921W\$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1	6,425,000	5304.72		152,273		60,230		206,141			(92,042)		20,108		0001
Purchased Call/S&P 500 INDEX/SPX921SSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	8,287,000	5010.6		200,545		61,324		307,866			(139,222)		22,952		0001
Purchased Call/S&P 500 INDEX/SPX921USA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	5,045,000	5180.74		122,089		42,042		180,210			(80,047)		14,821		0001
Purchased Call/S&P 500 INDEX/SPXH00T\$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	7,419,999	.5448		347,119		166,847		461,723			(180,272)		25,689		0001
Purchased Call/S&P 500 INDEX/SPX921YSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	3,245,000	5487.03		104,165		48,342		132,494			(55,823)		11,040		0001
Purchased Call/S&P 500 INDEX/SPX921XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2024	06/06/2025	1	917,566	.5347		52,133		22,717		75,157			(29,416)		3,009		0001
Purchased Call/S&P 500 INDEX/SPX921PSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	03/31/2025	1	1,253,047	.5254		67,237		16,576		116,810			(50,660)		3,111		0001
Purchased Call/S&P 500 INDEX/SPX921RSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,304,000	5011.12		42,624		12,550		64,522			(30,074)		6,237		0001
Purchased Call/S&P 500 INDEX/SPX921W\$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	5,302,000	5352.96		249,724		107,914		354,916			(141,810)		17,387		0001
Purchased Call/S&P 500 INDEX/SPX921VSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2024	05/16/2025	1	5,352,000	5303.27		124,166		46,562		172,684			(77,604)		16,335		0001
Purchased Call/S&P 500 INDEX/SPX921W\$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1	3,089,000	5304.72		56,529		22,360		75,824			(34,169)		9,667		0001
Purchased Call/S&P 500 INDEX/SPX921RSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/17/2025	1	2,033,000	5011.12		29,885		8,800		44,687			(21,086)		5,504		0001
Purchased Call/S&P 500 INDEX/SPX921USU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1	3,421,000	5222.68		71,841		25,543		102,925			(46,298)		10,169		0001
Purchased Call/S&P 500 INDEX/SPXH00D\$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	04/09/2024	04/09/2025	1	1,845,000	5209.91		101,475		27,395		165,100			(74,080)		4,804		0001
Purchased Call/S&P 500 INDEX/SPX921RS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	3,056,000	5123.41		79,150		21,986		119,143			(57,164)		8,038		0001
Purchased Call/S&P 500 INDEX/SPXL13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	5,282,000	5221.42		128,881		46,866		185,686			(82,015)		15,942		0001
Purchased Call/S&P 500 INDEX/SPXH00JSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	05/14/2024	05/14/2025	1	2,498,000	5246.68		87,430		32,034		129,118			(55,396)		7,568		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00C$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/04/2025	1	1,774,000	5147.21		84,442		21,754		137,855			(62,689)		4,501		0001
Purchased Call/S&P 500 INDEX/SPXH00KSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/20/2025	1	1,804,676	5308		108,559		41,684		166,411			(66,875)		5,588		0001
Purchased Call/S&P 500 INDEX/SPXH00T$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	2,593,186	5448		151,801		72,965		206,460			(78,836)		8,978		0001
Purchased Call/S&P 500 INDEX/SPXH00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	1	3,382,000	5246.68		109,577		40,148		160,860			(69,429)		10,246		0001
Purchased Call/S&P 500 INDEX/SPXL133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	4,419,000	5070.55		106,940		32,995		162,096			(73,945)		12,294		0001
Purchased Call/S&P 500 INDEX/SPXH00K$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	1	1,848,285	5303		103,011		38,737		157,550			(64,274)		5,641		0001
Purchased Call/S&P 500 INDEX/SPXH00D$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/08/2025	1	1,751,157	5202		90,904		24,358		149,052			(66,546)		4,537		0001
Purchased Call/S&P 500 INDEX/SPXH00IS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/09/2025	1	2,834,000	5222.68		94,089		33,454		139,649			(60,635)		8,424		0001
Purchased Call/S&P 500 INDEX/SPX921QS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	5,350,000	5204.34		173,340		44,780		264,773			(128,561)		13,575		0001
Purchased Call/S&P 500 INDEX/SPX921Y$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	5,552,000	5431.6		259,278		117,396		353,052			(141,883)		18,608		0001
Purchased Call/S&P 500 INDEX/SPX921QSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,274,000	5199.06		74,132		20,535		112,065			(53,597)		5,981		0001
Purchased Call/S&P 500 INDEX/SPXH00T$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	4,541,179	5478		191,822		93,780		253,708			(98,043)		15,812		0001
Purchased Call/S&P 500 INDEX/SPXH00JSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	1	3,391,000	5246.68		181,758		66,594		287,559			(115,163)		10,273		0001
Purchased Call/S&P 500 INDEX/SPXH00JSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2025	1	2,119,000	5246.68		55,730		20,419		80,375			(35,311)		6,420		0001
Purchased Call/S&P 500 INDEX/SPX921PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	1	1,290,877	5244		64,241		16,016		105,433			(48,226)		3,223		0001
Purchased Call/S&P 500 INDEX/SPX921RS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	9,481,000	5123.41		232,285		64,523		348,312			(167,761)		24,937		0001
Purchased Call/S&P 500 INDEX/SPXH00KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2025	1	1,872,000	5303.27		64,584		24,553		92,557			(40,031)		5,776		0001
Purchased Call/S&P 500 INDEX/SPXL138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	6,111,000	5246.68		149,108		54,632		213,363			(94,476)		18,513		0001
Purchased Call/S&P 500 INDEX/SPX921PSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	5,309,000	5211.49		176,259		44,672		269,458			(131,587)		13,399		0001
Purchased Call/S&P 500 INDEX/SPX921WS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1	3,260,000	5304.72		91,280		36,105		124,774			(55,175)		10,203		0001
Purchased Call/S&P 500 INDEX/SPXH00S$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2024	04/22/2025	1	2,490,268	5011		110,409		33,855		170,325			(76,554)		6,897		0001
Purchased Call/S&P 500 INDEX/SPX9210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,339,000	5199.06		52,394		14,513		77,417			(37,880)		6,152		0001
Purchased Call/S&P 500 INDEX/SPX921WSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/04/2024	06/04/2025	1	2,109,000	5291.34		57,365		24,337		78,790			(33,028)		6,872		0001
Purchased Call/S&P 500 INDEX/SPX921RSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	5,708,000	5051.41		72,492		20,969		106,509			(51,523)		15,380		0001
Purchased Call/S&P 500 INDEX/SPXB05MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2024	06/06/2025	1	4,807,973	5348		206,491		89,729		286,452			(116,763)		15,766		0001
Purchased Call/S&P 500 INDEX/SPXL133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/23/2025	1	2,373,017	5071		90,170		27,898		141,970			(62,272)		6,602		0001
Purchased Call/S&P 500 INDEX/SPXH00D$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/09/2025	1	2,885,000	5209.91		96,071		25,936		145,321			(70,134)		7,513		0001
Purchased Call/S&P 500 INDEX/SPXH00H$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	3,224,000	5018.39		78,343		25,899		118,593			(52,445)		9,281		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	2,148,000	5099.96		55,418		17,549		83,060			(37,869)		6,028		0001
Purchased Call/S&P 500 INDEX/SPXH00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2024	04/10/2025	1	2,103,000	5160.64		74,236		20,246		113,468			(53,990)		5,504		0001
Purchased Call/S&P 500 INDEX/SPXL132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	1	2,838,000	4967.23		44,273		13,416		66,447			(30,857)		7,825		0001
Purchased Call/S&P 500 INDEX/SPXL137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	2,548,000	5222.68		37,965		13,701		53,184			(24,264)		7,661		0001
Purchased Call/S&P 500 INDEX/SPXH00U$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	2,908,765	5478		173,525		84,835		237,286			(88,691)		10,128		0001
Purchased Call/S&P 500 INDEX/SPX921P$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	2,909,000	5211.49		143,705		36,421		231,502			(107,284)		7,342		0001
Purchased Call/S&P 500 INDEX/SPXH00K$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/20/2024	05/20/2025	1	2,997,000	5308.13		102,198		39,134		145,421			(63,064)		9,281		0001
Purchased Call/S&P 500 INDEX/SPXH00QS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2024	06/13/2025	1	4,536,485	5433		210,787		95,973		273,886			(114,814)		15,204		0001
Purchased Call/S&P 500 INDEX/SPXL134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	2,294,000	5099.96		67,214		21,285		101,950			(45,930)		6,438		0001
Purchased Call/S&P 500 INDEX/SPXH00C$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2024	04/03/2025	1	4,945,612	5211		222,427		56,842		350,264			(165,584)		12,482		0001
Purchased Call/S&P 500 INDEX/SPXL135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	2,763,000	5127.79		104,994		35,290		163,337			(69,704)		7,987		0001
Purchased Call/S&P 500 INDEX/SPXH00C$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2024	04/04/2025	1	2,333,000	5147.21		81,422		20,976		126,861			(60,446)		5,920		0001
Purchased Call/S&P 500 INDEX/SPXL139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	2,494,000	5303.27		41,650		15,619		57,282			(26,031)		7,612		0001
Purchased Call/S&P 500 INDEX/SPXL139$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	2,889,000	5303.27		36,979		14,058		50,251			(22,921)		8,914		0001
Purchased Call/S&P 500 INDEX/SPX921W$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2024	05/29/2025	1	2,129,000	5266.95		34,490		14,062		46,251			(20,428)		6,801		0001
Purchased Call/S&P 500 INDEX/SPXH00M$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/29/2024	05/29/2025	1	2,170,000	5266.95		108,283		44,148		159,478			(64,135)		6,932		0001
Purchased Call/S&P 500 INDEX/SPXH00N$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	1,804,054	5306		106,104		43,086		167,274			(63,017)		5,744		0001
Purchased Call/S&P 500 INDEX/SPXL13L$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,370,000	5460.48		65,649		32,553		83,590			(33,096)		8,345		0001
Purchased Call/S&P 500 INDEX/SPXH00N$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	1	2,974,000	5235.48		133,533		55,115		196,873			(78,418)		9,533		0001
Purchased Call/S&P 500 INDEX/SPXH00M$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	12,787,556	5306		543,961		220,890		799,855			(323,071)		40,714		0001
Purchased Call/S&P 500 INDEX/SPXL138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	2,554,000	5308.15		53,634		19,799		74,808			(33,835)		7,766		0001
Purchased Call/S&P 500 INDEX/SPXH00FS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2024	04/17/2025	1	2,058,000	5022.21		29,224		8,534		43,223			(20,690)		5,571		0001
Purchased Call/S&P 500 INDEX/SPXL137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	11,109,000	5222.68		142,195		50,558		197,925			(91,637)		33,021		0001
Purchased Call/S&P 500 INDEX/SPXL134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	4,092,000	5035.69		99,845		32,731		150,231			(67,113)		11,731		0001
Purchased Call/S&P 500 INDEX/SPXL138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	3,864,000	5308.15		147,605		54,488		215,179			(93,117)		11,750		0001
Purchased Call/S&P 500 INDEX/SPXB05M$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	1	4,846,000	5421.03		234,546		104,674		325,639			(129,873)		16,192		0001
Purchased Call/S&P 500 INDEX/SPXH00J$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/15/2024	05/15/2025	1	2,339,000	5308.15		114,143		42,136		172,113			(72,008)		7,112		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/13/2024	06/13/2025	1	2,468,000	5433.74		89,095		40,228		118,394			(48,866)		8,272		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	3,885,000	5464.62		102,953		48,616		131,486			(54,336)		13,296		0001
Purchased Call/S&P 500 INDEX/SPXL13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	7,976,000	5308.13		199,400		76,354		276,164			(123,046)		24,699		0001
Purchased Call/S&P 500 INDEX/SPXH00DP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/08/2025	1	4,682,151	5202		196,686		52,703		310,110			(143,983)		12,131		0001
Purchased Call/S&P 500 INDEX/SPXL13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,825,000	5304.72		70,908		28,519		96,431			(42,388)		8,964		0001
Purchased Call/S&P 500 INDEX/SPXH00HSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	3,026,000	5018.39		103,792		34,311		161,632			(69,480)		8,711		0001
Purchased Call/S&P 500 INDEX/SPX921RSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	2,972,000	5051.41		104,614		30,260		163,783			(74,354)		8,008		0001
Purchased Call/S&P 500 INDEX/SPXL13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	4,668,000	5469.3		61,151		29,480		75,804			(31,670)		16,207		0001
Purchased Call/S&P 500 INDEX/SPXH00RS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/17/2024	06/13/2025	1	1,619,255	5434		98,242		44,730		131,623			(53,512)		5,427		0001
Purchased Call/S&P 500 INDEX/SPXL13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,729,000	5460.48		78,049		38,374		99,403			(39,675)		9,529		0001
Purchased Call/S&P 500 INDEX/SPXL13D9C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	2,254,000	5277.51		46,432		19,443		63,104			(26,990)		7,297		0001
Purchased Call/S&P 500 INDEX/SPXH00MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	1,745,415	5305		99,421		39,435		151,499			(59,986)		5,462		0001
Purchased Call/S&P 500 INDEX/SPXH00SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	1	2,588,000	5464.62		125,000		59,573		168,050			(65,427)		8,934		0001
Purchased Call/S&P 500 INDEX/SPXL13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	4,086,000	5246.68		52,301		19,163		72,230			(33,138)		12,379		0001
Purchased Call/S&P 500 INDEX/SPXH00RS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/18/2024	06/18/2025	1	4,776,000	5487.03		220,651		102,402		290,985			(118,250)		16,249		0001
Purchased Call/S&P 500 INDEX/SPX921QS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/04/2025	1	3,245,000	5204.34		83,397		21,544		125,151			(61,852)		8,234		0001
Purchased Call/S&P 500 INDEX/SPXH00NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	2,751,000	5277.51		125,996		52,148		184,115			(73,848)		8,818		0001
Purchased Call/S&P 500 INDEX/SPXH00I1S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/07/2025	1	1,467,930	5187		63,219		22,188		95,976			(41,031)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXH00GS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/23/2024	04/23/2025	1	3,702,000	5070.55		117,724		36,322		182,461			(81,401)		10,299		0001
Purchased Call/S&P 500 INDEX/SPXH00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	3,500,000	5018.39		44,100		14,579		64,808			(29,521)		10,076		0001
Purchased Call/S&P 500 INDEX/SPXL13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,247,000	5267.84		63,815		25,171		88,786			(38,643)		7,032		0001
Purchased Call/S&P 500 INDEX/SPXH00TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	6,495,000	5482.87		164,324		80,569		208,256			(83,755)		22,678		0001
Purchased Call/S&P 500 INDEX/SPXH00MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	2,896,377	5305		172,891		68,577		266,567			(104,314)		9,065		0001
Purchased Call/S&P 500 INDEX/SPXH00NS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/30/2024	05/30/2025	1	1,902,000	5235.48		56,299		23,237		78,773			(33,062)		6,096		0001
Purchased Call/S&P 500 INDEX/SPXH00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/29/2024	05/29/2025	1	2,328,000	5266.95		106,390		43,376		154,289			(63,013)		7,437		0001
Purchased Call/S&P 500 INDEX/SPXH00MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	2,026,907	5306		117,729		47,807		184,734			(69,922)		6,453		0001
Purchased Call/S&P 500 INDEX/SPXL13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	5,375,000	5308.15		68,800		25,397		93,542			(43,403)		16,344		0001
Purchased Call/S&P 500 INDEX/SPXL13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,000,000	5304.72		35,400		14,238		47,372			(21,162)		6,346		0001
Purchased Call/S&P 500 INDEX/SPXH00KS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/17/2024	05/19/2025	1	2,208,000	5303.27		112,608		42,810		170,522			(69,798)		6,813		0001
Purchased Call/S&P 500 INDEX/SPXH00QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	5,020,825	5235		210,961		87,314		313,723			(123,646)		16,093		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00TS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	2,448,000	5469.3		132,926		64,083		180,206			(68,843)		8,499		0001
Purchased Call/S&P 500 INDEX/SPXL13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,538,000	5267.84		59,897		23,626		82,256			(36,271)		7,943		0001
Purchased Call/S&P 500 INDEX/SPXH00MSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/29/2024	05/29/2025	1	3,401,000	5266.95		188,415		76,820		283,537			(111,596)		10,865		0001
Purchased Call/S&P 500 INDEX/SPXL13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	9,810,000	5283.4		244,269		102,956		335,398			(141,313)		31,860		0001
Purchased Call/S&P 500 INDEX/SPXH00USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	1	2,918,000	5460.48		153,195		75,964		207,025			(77,231)		10,274		0001
Purchased Call/S&P 500 INDEX/SPXL136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	3,053,000	5187.67		65,640		22,965		95,154			(42,675)		9,040		0001
Purchased Call/S&P 500 INDEX/SPXL138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	2,978,000	5308.15		103,039		38,036		148,207			(65,002)		9,056		0001
Purchased Call/S&P 500 INDEX/SPXL13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	5,392,000	5460.48		180,632		88,811		232,347			(91,821)		18,827		0001
Purchased Call/S&P 500 INDEX/SPXH00DSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/08/2025	1	3,979,910	5202		175,988		47,157		279,903			(128,831)		10,311		0001
Purchased Call/S&P 500 INDEX/SPXH00ISJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/09/2025	1	1,986,000	5214.08		57,395		20,351		84,654			(37,045)		5,903		0001
Purchased Call/S&P 500 INDEX/SPXH00FSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/17/2024	04/17/2025	1	3,455,000	5022.21		71,519		20,884		107,653			(50,634)		9,353		0001
Purchased Call/S&P 500 INDEX/SPXH00TSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	2,571,395	5448		158,889		76,372		217,445			(82,517)		8,902		0001
Purchased Call/S&P 500 INDEX/SPXL13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	4,099,000	5283.4		53,287		22,460		71,031			(30,827)		13,313		0001
Purchased Call/S&P 500 INDEX/SPXH00USQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/28/2024	06/27/2025	1	3,119,753	5483		188,083		92,474		252,719			(95,609)		10,893		0001
Purchased Call/S&P 500 INDEX/SPXH00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2024	04/03/2025	1	2,334,481	5211		90,572		23,146		139,858			(67,426)		5,892		0001
Purchased Call/S&P 500 INDEX/SPXH00LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2025	1	2,321,000	5307.01		102,356		39,758		149,781			(62,598)		7,238		0001
Purchased Call/S&P 500 INDEX/SPXH00LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	1	1,470,135	5307		55,073		21,630		81,427			(33,443)		4,585		0001
Purchased Call/S&P 500 INDEX/SPXL131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	2,955,000	5123.41		39,302		11,152		57,210			(28,150)		7,887		0001
Purchased Call/S&P 500 INDEX/SPXH00KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	1	2,031,066	5303		93,050		34,991		137,319			(58,059)		6,199		0001
Purchased Call/S&P 500 INDEX/SPXL131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,084,823	5199		83,957		23,321		137,391			(60,636)		5,483		0001
Purchased Call/S&P 500 INDEX/SPXL13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	2,733,000	5283.4		64,226		27,070		87,759			(37,155)		8,876		0001
Purchased Call/S&P 500 INDEX/SPXL13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	3,306,000	5291.34		62,814		26,648		85,130			(36,166)		10,772		0001
Purchased Call/S&P 500 INDEX/SPXH00TSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2025	1	2,379,146	5469		88,788		42,922		116,738			(45,866)		8,260		0001
Purchased Call/S&P 500 INDEX/SPXL139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	2,563,000	5303.27		55,617		20,856		77,269			(34,761)		7,822		0001
Purchased Call/S&P 500 INDEX/SPXL13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	2,283,000	5360.79		62,098		27,371		83,309			(34,727)		7,581		0001
Purchased Call/S&P 500 INDEX/SPXH00TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,982,000	5482.87		148,504		72,812		196,958			(75,692)		10,412		0001
Purchased Call/S&P 500 INDEX/SPXL13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	6,517,000	5277.51		166,184		69,586		228,794			(96,597)		21,097		0001
Purchased Call/S&P 500 INDEX/SPXH00DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2025	1	2,139,503	5283		97,682		41,400		135,931			(56,282)		6,949		0001
Purchased Call/S&P 500 INDEX/SPXH00QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2025	1	4,203,500	5375		189,080		84,093		251,684			(104,986)		14,002		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00USE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	3,454,000	5460.48		187,898		92,383		255,683			(95,515)		12,060		0001
Purchased Call/S&P 500 INDEX/SPXH00TS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	1,687,000	5469.3		77,265		37,249		103,095			(40,016)		5,857		0001
Purchased Call/S&P 500 INDEX/SPX921YSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	3,439,000	5473.17		86,319		40,649		105,472			(45,670)		11,769		0001
Purchased Call/S&P 500 INDEX/SPXL130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	1,750,000	5209.91		37,800		10,205		55,338			(27,595)		4,557		0001
Purchased Call/S&P 500 INDEX/SPXL13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,283,000	5267.84		50,454		19,901		69,177			(30,553)		7,145		0001
Purchased Call/S&P 500 INDEX/SPXH00ESO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/10/2024	04/10/2025	1	2,158,000	5160.64		70,567		19,245		107,079			(51,321)		5,648		0001
Purchased Call/S&P 500 INDEX/SPXK13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	3,409,000	5243.77		71,589		17,749		104,625			(53,840)		8,511		0001
Purchased Call/S&P 500 INDEX/SPXH00USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	3,342,000	5460.48		166,766		81,993		224,717			(84,773)		11,669		0001
Purchased Call/S&P 500 INDEX/SPXH00IS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/07/2024	05/07/2025	1	2,421,000	5187.7		84,251		29,244		127,695			(55,007)		7,140		0001
Purchased Call/S&P 500 INDEX/SPXH00GSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/25/2024	04/25/2025	1	2,805,000	5048.42		77,418		24,448		118,386			(52,970)		7,872		0001
Purchased Call/S&P 500 INDEX/SPX921ZS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	1,964,000	5447.87		37,512		17,981		47,687			(19,531)		6,800		0001
Purchased Call/S&P 500 INDEX/SPX921ZSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	06/26/2025	1	931,160	5475		54,405		26,672		71,942			(27,733)		3,242		0001
Purchased Call/S&P 500 INDEX/SPXL13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	1,998,000	5460.48		53,147		26,131		67,504			(27,016)		6,976		0001
Purchased Call/S&P 500 INDEX/SPXL134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	2,227,000	5116.17		40,309		13,103		58,851			(27,206)		6,358		0001
Purchased Call/S&P 500 INDEX/SPXH00HSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/03/2024	05/02/2025	1	4,153,000	5127.79		142,448		47,878		219,117			(94,570)		12,005		0001
Purchased Call/S&P 500 INDEX/SPXL136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	3,835,000	5187.7		93,191		32,347		136,364			(60,843)		11,311		0001
Purchased Call/S&P 500 INDEX/SPXL13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	5,025,000	5321.41		124,118		47,869		171,112			(76,248)		15,616		0001
Purchased Call/S&P 500 INDEX/SPXH00HSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	3,109,000	5018.39		169,130		55,911		285,658			(113,219)		8,950		0001
Purchased Call/S&P 500 INDEX/SPXK13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	1	2,868,342	5244		98,761		24,554		156,142			(74,207)		7,161		0001
Purchased Call/S&P 500 INDEX/SPXL132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	1	2,925,000	4967.23		60,840		18,436		92,890			(42,404)		8,065		0001
Purchased Call/S&P 500 INDEX/SPXL13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	3,369,000	5421.03		43,797		19,546		55,908			(24,251)		11,257		0001
Purchased Call/S&P 500 INDEX/SPXL132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2025	1	3,804,000	5022.21		46,028		13,441		67,454			(32,588)		10,298		0001
Purchased Call/S&P 500 INDEX/SPXL131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	1	3,291,000	5199.06		48,707		13,492		70,350			(35,215)		8,656		0001
Purchased Call/S&P 500 INDEX/SPXL135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	4,059,000	5127.79		82,804		27,831		123,068			(54,972)		11,733		0001
Purchased Call/S&P 500 INDEX/SPXH00KSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	05/21/2025	1	1,948,000	5321.41		107,530		41,471		162,230			(66,058)		6,054		0001
Purchased Call/S&P 500 INDEX/SPXH00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/04/2024	04/04/2025	1	2,331,000	5147.21		121,911		31,407		202,927			(90,505)		5,915		0001
Purchased Call/S&P 500 INDEX/SPXL132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	9,895,000	4967.23		124,677		36,813		185,808			(87,864)		26,787		0001
Purchased Call/S&P 500 INDEX/SPXL135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	9,197,000	5127.79		221,648		74,498		331,907			(147,149)		26,586		0001
Purchased Call/S&P 500 INDEX/SPX921YSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	3,604,000	5473.17		198,580		93,514		266,478			(105,066)		12,334		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	6,196,000	5116.17		151,182		49,145		224,693			(102,038)		17,689		0001
Purchased Call/S&P 500 INDEX/SPXH00T$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	1,530,851	5448		58,066		27,910		75,935			(30,156)		5,300		0001
Purchased Call/S&P 500 INDEX/SPXH00T$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	3,454,000	5469.3		180,644		87,087		243,957			(93,557)		11,992		0001
Purchased Call/S&P 500 INDEX/SPXH00U$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/27/2024	06/18/2025	1	1,676,343	5460		141,745		67,651		189,329			(74,094)		5,703		0001
Purchased Call/S&P 500 INDEX/SPX921Y$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	1,944,000	5431.6		109,253		49,467		152,840			(59,786)		6,515		0001
Purchased Call/S&P 500 INDEX/SPX921Y$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	2,848,000	5473.17		95,408		44,929		122,194			(50,479)		9,747		0001
Purchased Call/S&P 500 INDEX/SPXH00T$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,268,000	5482.87		124,967		61,272		167,421			(63,695)		7,919		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	1	3,467,871	5254		135,940		32,565		212,797			(103,375)		8,465		0001
Purchased Call/S&P 500 INDEX/SPXL138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	4,314,000	5308.15		107,850		39,812		151,544			(68,038)		13,118		0001
Purchased Call/S&P 500 INDEX/SPXH00I$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2024	05/09/2025	1	2,198,000	5214.08		72,754		25,796		108,548			(46,957)		6,533		0001
Purchased Call/S&P 500 INDEX/SPXH00D$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/08/2025	1	2,622,005	5202		143,065		38,335		237,335			(104,730)		6,793		0001
Purchased Call/S&P 500 INDEX/SPXL139$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	2,021,000	5303.27		19,806		7,529		26,486			(12,276)		6,236		0001
Purchased Call/S&P 500 INDEX/SPXL130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/04/2025	1	2,477,266	5204		102,440		26,537		157,742			(75,903)		6,286		0001
Purchased Call/S&P 500 INDEX/SPXH00J$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2024	05/16/2025	1	2,218,000	5297.1		75,412		28,201		108,214			(47,211)		6,769		0001
Purchased Call/S&P 500 INDEX/SPXH00T$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	2,230,000	5482.87		74,482		36,519		95,724			(37,963)		7,786		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	3,927,000	5204.34		73,042		18,869		107,210			(54,173)		9,964		0001
Purchased Call/S&P 500 INDEX/SPX921Z$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	1,519,000	5447.87		15,494		7,427		19,314			(8,067)		5,259		0001
Purchased Call/S&P 500 INDEX/SPXL13A$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	3,604,000	5321.41		46,131		17,792		62,296			(28,340)		11,200		0001
Purchased Call/S&P 500 INDEX/SPXL134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	2,954,000	5099.96		48,150		15,519		70,320			(32,631)		8,398		0001
Purchased Call/S&P 500 INDEX/SPXL138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/13/2025	1	2,370,525	5221		109,405		40,004		155,336			(69,401)		7,155		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	2,031,000	5211.49		60,524		15,339		91,178			(45,184)		5,126		0001
Purchased Call/S&P 500 INDEX/SPXL134$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	4,388,000	5035.69		55,289		18,125		81,137			(37,164)		12,580		0001
Purchased Call/S&P 500 INDEX/SPXL138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	2,013,000	5246.68		28,786		10,547		39,974			(18,239)		6,098		0001
Purchased Call/S&P 500 INDEX/SPXL139$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	3,057,000	5303.27		60,223		22,584		83,162			(37,639)		9,330		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	3,889,000	5147.21		94,892		24,446		142,411			(70,446)		9,868		0001
Purchased Call/S&P 500 INDEX/SPXL138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	1	2,763,000	5221.42		59,405		21,602		85,257			(37,803)		8,339		0001
Purchased Call/S&P 500 INDEX/SPX921Z$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,308,000	5447.87		54,469		26,109		69,521			(28,360)		7,991		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	2,603,000	5147.21		48,416		12,473		71,850			(35,943)		6,605		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	1	2,148,529	5253		75,546		18,097		116,717			(57,449)		5,245		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK13Y5H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	4,214,000	5205.81		53,518		13,416		77,255			(40,101)		10,578		0001
Purchased Call/S&P 500 INDEX/SPXL131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	3,202,000	5061.82		99,582		28,530		152,826			(71,052)		8,587		0001
Purchased Call/S&P 500 INDEX/SPXL139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	1,886,000	5303.27		42,624		16,204		59,170			(26,420)		5,819		0001
Purchased Call/S&P 500 INDEX/SPXL135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	2,451,000	5127.79		30,638		10,466		44,589			(20,172)		7,172		0001
Purchased Call/S&P 500 INDEX/SPXK13X5W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	3,520,000	5243.77		44,704		11,084		64,103			(33,620)		8,788		0001
Purchased Call/S&P 500 INDEX/SPXL134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	3,916,000	5099.96		90,068		28,522		133,922			(61,546)		10,990		0001
Purchased Call/S&P 500 INDEX/SPX921YSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	3,530,000	5473.17		83,661		39,397		109,295			(44,264)		12,081		0001
Purchased Call/S&P 500 INDEX/SPXL133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	5,898,000	5070.55		74,315		22,929		109,035			(51,386)		16,408		0001
Purchased Call/S&P 500 INDEX/SPXK13ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	8,240,000	5147.21		104,648		26,959		152,328			(77,689)		20,908		0001
Purchased Call/S&P 500 INDEX/SPXL138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	3,589,000	5246.68		75,369		27,615		106,936			(47,754)		10,873		0001
Purchased Call/S&P 500 INDEX/SPXH00JSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/14/2024	05/13/2025	1	1,984,220	.5222		71,239		25,977		105,450			(45,262)		5,989		0001
Purchased Call/S&P 500 INDEX/SPXL131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,854,000	5123.41		53,370		14,825		78,713			(38,545)		7,507		0001
Purchased Call/S&P 500 INDEX/SPXL136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	2,782,000	5187.7		57,309		19,892		83,154			(37,417)		8,205		0001
Purchased Call/S&P 500 INDEX/SPXL137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	8,240,000	5222.68		206,000		74,342		296,938			(131,658)		24,776		0001
Purchased Call/S&P 500 INDEX/SPXL135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	9,488,000	5127.79		118,600		39,863		172,788			(78,737)		27,427		0001
Purchased Call/S&P 500 INDEX/SPXL131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	1,500,000	5061.82		14,400		4,126		20,958			(10,274)		4,023		0001
Purchased Call/S&P 500 INDEX/SPX921XSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	3,128,000	5431.6		81,641		36,965		106,098			(44,676)		10,484		0001
Purchased Call/S&P 500 INDEX/SPXH00GS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/23/2024	04/22/2025	1	3,266,911	.5011		134,116		41,124		205,009			(92,992)		9,048		0001
Purchased Call/S&P 500 INDEX/SPXL131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	3,486,000	5061.82		44,272		12,684		64,829			(31,588)		9,349		0001
Purchased Call/S&P 500 INDEX/SPXL133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	5,184,000	5071.63		125,971		39,214		189,911			(86,757)		14,486		0001
Purchased Call/S&P 500 INDEX/SPXH00QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2025	1	1,600,449	.5287		95,887		40,639		139,374			(55,248)		5,198		0001
Purchased Call/S&P 500 INDEX/SPXK13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	7,292,000	5204.34		177,196		45,776		263,859			(131,420)		18,503		0001
Purchased Call/S&P 500 INDEX/SPXK13Y5S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/31/2025	1	1,507,998	.5254		51,301		12,613		78,890			(38,689)		3,744		0001
Purchased Call/S&P 500 INDEX/SPXL133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	1	2,494,000	5010.6		54,868		16,778		83,270			(38,090)		6,908		0001
Purchased Call/S&P 500 INDEX/SPXH00LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2025	1	1,310,831	.5307		56,249		22,154		81,307			(34,095)		4,088		0001
Purchased Call/S&P 500 INDEX/SPXL138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	5,519,507	.5247		239,688		88,062		342,718			(151,626)		16,722		0001
Purchased Call/S&P 500 INDEX/SPXL131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	5,606,000	5123.41		137,347		38,972		204,949			(98,375)		14,962		0001
Purchased Call/S&P 500 INDEX/SPXK13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	2,143,000	5205.81		35,574		8,918		51,877			(26,656)		5,379		0001
Purchased Call/S&P 500 INDEX/SPXL133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	4,427,000	5071.63		92,524		28,802		138,199			(63,722)		12,370		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	2,067,192	.5247		96,676		35,519		139,534			(61,157)		6,263		0001
Purchased Call/S&P 500 INDEX/SPXL131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	2,255,000	5123.41		48,708		13,821		72,311			(34,887)		6,018		0001
Purchased Call/S&P 500 INDEX/SPXH00KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/21/2024	05/20/2025	1	3,619,784	.5308		214,018		82,178		326,887			(131,840)		11,209		0001
Purchased Call/S&P 500 INDEX/SPXL133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	1	3,123,000	5048.42		69,643		21,992		104,854			(47,650)		8,765		0001
Purchased Call/S&P 500 INDEX/SPXL137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	3,559,000	5222.68		45,555		16,440		63,345			(29,115)		10,701		0001
Purchased Call/S&P 500 INDEX/SPXH00HSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/01/2024	04/29/2025	1	1,857,170	.5116		79,156		25,874		128,668			(53,282)		5,302		0001
Purchased Call/S&P 500 INDEX/SPXL132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	3,003,000	4967.23		61,562		18,177		94,085			(43,385)		8,130		0001
Purchased Call/S&P 500 INDEX/SPXL13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	3,716,000	5308.13		45,335		17,360		61,316			(27,975)		11,507		0001
Purchased Call/S&P 500 INDEX/SPXL135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	3,379,000	5127.79		59,133		19,875		87,362			(39,257)		9,768		0001
Purchased Call/S&P 500 INDEX/SPXL136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	5,349,000	5187.7		67,397		23,394		96,130			(44,003)		15,776		0001
Purchased Call/S&P 500 INDEX/SPX921YSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	3,829,000	5487.03		139,759		64,860		179,515			(74,898)		13,027		0001
Purchased Call/S&P 500 INDEX/SPXL13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,487,000	5352.96		39,792		17,195		52,607			(22,597)		8,155		0001
Purchased Call/S&P 500 INDEX/SPXH00QSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/04/2024	06/04/2025	1	1,979,000	5291.34		110,824		47,016		166,324			(63,808)		6,448		0001
Purchased Call/S&P 500 INDEX/SPXL13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	2,424,000	5291.34		85,567		36,301		120,027			(49,266)		7,898		0001
Purchased Call/S&P 500 INDEX/SPXL137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	2,865,000	5214.08		69,620		24,685		101,092			(44,934)		8,516		0001
Purchased Call/S&P 500 INDEX/SPXL13DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	2,373,000	5277.51		69,292		28,679		96,141			(40,613)		7,606		0001
Purchased Call/S&P 500 INDEX/SPXH00RS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/17/2024	06/13/2025	1	1,901,060	.5432		115,994		52,813		155,375			(63,181)		6,371		0001
Purchased Call/S&P 500 INDEX/SPXL13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	2,658,000	5477.9		48,110		23,326		59,717			(24,784)		9,255		0001
Purchased Call/S&P 500 INDEX/SPXH00LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,722,000	5304.72		131,745		52,111		193,299			(79,634)		8,519		0001
Purchased Call/S&P 500 INDEX/SPXH00DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	2,536,032	.5283		152,947		64,643		233,436			(88,304)		8,236		0001
Purchased Call/S&P 500 INDEX/SPXL133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	1	2,502,000	5010.6		46,287		14,154		69,759			(32,133)		6,930		0001
Purchased Call/S&P 500 INDEX/SPXL134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	3,275,000	5099.96		57,313		18,149		83,975			(39,164)		9,191		0001
Purchased Call/S&P 500 INDEX/SPXL13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	2,328,000	5291.34		54,708		23,209		74,534			(31,499)		7,585		0001
Purchased Call/S&P 500 INDEX/SPXL13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	4,588,000	5277.51		59,185		24,783		79,690			(34,402)		14,852		0001
Purchased Call/S&P 500 INDEX/SPXH00RSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	1	1,305,913	.5487		48,564		22,726		63,635			(25,838)		4,443		0001
Purchased Call/S&P 500 INDEX/SPXL13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	1	3,185,000	5266.95		80,262		32,724		109,637			(47,538)		10,175		0001
Purchased Call/S&P 500 INDEX/SPXH00TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	5,126,000	5482.87		239,384		117,371		315,765			(122,013)		17,898		0001
Purchased Call/S&P 500 INDEX/SPXL131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,016,000	5123.41		43,546		12,096		64,718			(31,450)		5,302		0001
Purchased Call/S&P 500 INDEX/SPXL13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	4,898,000	5433.74		60,735		27,423		76,927			(33,312)		16,416		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	7,523,000	5211.49		182,809		46,332		272,006			(136,477)		18,987		0001
Purchased Call/S&P 500 INDEX/SPXL13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	5,864,000	5431.6		137,804		62,395		178,746			(75,409)		19,653		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/16/2025	1	2,730,000	5431.6		111,930		51,186		150,674			(60,744)		9,233		0001
Purchased Call/S&P 500 INDEX/SPXL130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	1	5,844,000	5199.06		74,219		20,559		106,512			(53,660)		15,371		0001
Purchased Call/S&P 500 INDEX/SPXL138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	5,804,000	5308.15		264,662		97,699		394,103			(166,963)		17,649		0001
Purchased Call/S&P 500 INDEX/SPXH00P$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2025	1	2,428,438	5361		91,284		40,347		126,749			(50,938)		8,064		0001
Purchased Call/S&P 500 INDEX/SPXH00D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	1	1,910,950	5235		81,826		33,961		117,642			(47,865)		6,125		0001
Purchased Call/S&P 500 INDEX/SPXL13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	2,411,000	5464.62		87,037		41,101		112,748			(45,936)		8,251		0001
Purchased Call/S&P 500 INDEX/SPXL13A$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,626,000	5321.41		74,316		28,662		103,385			(45,654)		8,161		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2025	1	3,241,318	5375		155,634		69,219		208,568			(86,416)		10,797		0001
Purchased Call/S&P 500 INDEX/SPXL13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	6,211,000	5469.3		155,896		75,157		197,609			(80,740)		21,565		0001
Purchased Call/S&P 500 INDEX/SPXX13Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	1	1,928,000	5204.34		27,378		7,240		39,593			(20,137)		4,970		0001
Purchased Call/S&P 500 INDEX/SPXL13A$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,174,000	5321.41		49,350		19,033		67,743			(30,317)		6,756		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	2,974,554	5283		172,723		73,002		261,186			(99,721)		9,661		0001
Purchased Call/S&P 500 INDEX/SPX921Z$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	3,601,000	5447.87		126,035		60,413		163,890			(65,622)		12,467		0001
Purchased Call/S&P 500 INDEX/SPXL138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	2,362,525	5247		141,112		51,845		212,122			(89,267)		7,157		0001
Purchased Call/S&P 500 INDEX/SPXL13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	4,193,000	5473.23		95,181		43,910		120,770			(51,272)		14,223		0001
Purchased Call/S&P 500 INDEX/SPXL13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,169,000	5487.03		63,552		29,494		80,808			(34,058)		7,379		0001
Purchased Call/S&P 500 INDEX/SPXL135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	2,663,000	5127.79		81,488		27,836		124,019			(53,652)		7,792		0001
Purchased Call/S&P 500 INDEX/SPXH00MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	972,588	5268		57,159		22,672		85,062			(34,487)		3,044		0001
Purchased Call/S&P 500 INDEX/SPX921Z$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	4,107,000	5447.87		103,086		49,413		131,610			(53,673)		14,219		0001
Purchased Call/S&P 500 INDEX/SPXL135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	2,897,000	5127.79		65,762		22,103		98,136			(43,659)		8,374		0001
Purchased Call/S&P 500 INDEX/SPXH00RSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/17/2025	1	2,172,872	5473		129,855		60,071		175,306			(69,783)		7,371		0001
Purchased Call/S&P 500 INDEX/SPXH00LS$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	3,379,000	5304.72		154,758		61,214		224,687			(93,545)		10,575		0001
Purchased Call/S&P 500 INDEX/SPXL13C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	3,320,000	5306.04		43,492		17,612		57,423			(25,880)		10,570		0001
Purchased Call/S&P 500 INDEX/SPXL136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	7,033,000	5214.08		85,099		30,174		119,308			(54,926)		20,905		0001
Purchased Call/S&P 500 INDEX/SPXH00NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2025	1	2,965,293	5267		169,536		69,698		266,808			(99,838)		9,473		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/13/2025	1	3,085,000	5433.74		146,538		66,165		201,092			(80,372)		10,340		0001
Purchased Call/S&P 500 INDEX/SPXL13C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	1	2,918,000	5266.95		68,281		27,839		93,108			(40,442)		9,322		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00\$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/04/2024	06/04/2025	1	2,437,000	5291.34		112,833		47,869		163,345			(64,965)		7,940		0001
Purchased Call/S&P 500 INDEX/SPXB05M\$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	1	7,791,000	5421.03		359,944		160,636		497,411			(199,308)		26,032		0001
Purchased Call/S&P 500 INDEX/SPXH00RG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/18/2024	06/17/2025	1	3,179,947	.5473		193,310		89,426		261,517			(103,884)		10,787		0001
Purchased Call/S&P 500 INDEX/SPXH00NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	1	3,204,000	5235.48		160,520		66,254		240,971			(94,267)		10,270		0001
Purchased Call/S&P 500 INDEX/SPXL13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	2,368,000	5431.6		73,645		33,345		96,749			(40,300)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXL13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	2,072,000	5283.4		44,341		18,689		60,474			(25,652)		6,729		0001
Purchased Call/S&P 500 INDEX/SPXH00M\$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2025	1	1,290,022	.5309		75,345		29,675		115,666			(45,670)		4,023		0001
Purchased Call/S&P 500 INDEX/SPXL13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	2,870,000	5235.48		37,597		15,518		50,361			(22,079)		9,199		0001
Purchased Call/S&P 500 INDEX/SPXL13HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	4,961,000	5431.6		64,493		29,493		81,925			(35,000)		16,778		0001
Purchased Call/S&P 500 INDEX/SPXH00M\$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	1	1,736,000	5306.04		93,570		37,892		139,418			(55,678)		5,527		0001
Purchased Call/S&P 500 INDEX/SPXH00QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	1,939,008	.5283		118,600		50,126		181,648			(68,473)		6,297		0001
Purchased Call/S&P 500 INDEX/SPXL13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	3,741,000	5267.84		93,525		36,890		129,101			(56,635)		11,708		0001
Purchased Call/S&P 500 INDEX/SPXH00QSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2024	06/05/2025	1	2,942,000	5354.03		130,331		55,651		183,725			(74,680)		9,617		0001
Purchased Call/S&P 500 INDEX/SPXL136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	2,393,000	5187.7		67,961		23,590		100,587			(44,371)		7,058		0001
Purchased Call/S&P 500 INDEX/SPXL13A5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,110,000	5321.41		30,384		11,718		40,959			(18,666)		6,557		0001
Purchased Call/S&P 500 INDEX/SPXL13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	5,074,000	5235.48		124,313		51,309		171,638			(73,004)		16,264		0001
Purchased Call/S&P 500 INDEX/SPXL137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	2,223,000	5214.08		40,236		14,267		57,244			(25,970)		6,608		0001
Purchased Call/S&P 500 INDEX/SPXL13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	3,735,000	5277.51		87,773		36,328		120,350			(51,444)		11,972		0001
Purchased Call/S&P 500 INDEX/SPXL135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	2,607,000	5127.79		79,774		26,813		121,541			(52,961)		7,536		0001
Purchased Call/S&P 500 INDEX/SPXL13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	2,250,000	5235.48		39,825		16,437		54,052			(23,388)		7,212		0001
Purchased Call/S&P 500 INDEX/SPXL13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	5,610,000	5360.79		72,930		32,145		94,917			(40,785)		18,629		0001
Purchased Call/S&P 500 INDEX/SPXL139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	3,970,000	5297.1		87,737		32,810		121,554			(54,927)		12,117		0001
Purchased Call/S&P 500 INDEX/SPXH00LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	3,230,000	5304.72		174,743		69,118		262,149			(105,625)		10,109		0001
Purchased Call/S&P 500 INDEX/SPXH00PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/06/2025	1	3,769,628	.5347		174,142		75,672		246,462			(98,470)		12,362		0001
Purchased Call/S&P 500 INDEX/SPXH00PSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/12/2024	06/12/2025	1	2,014,000	5421.03		91,234		40,716		125,286			(50,518)		6,729		0001
Purchased Call/S&P 500 INDEX/SPXL134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	4,525,000	5099.96		57,468		18,523		83,061			(38,945)		12,864		0001
Purchased Call/S&P 500 INDEX/SPXH00NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2025	1	5,036,000	5277.51		215,541		90,254		311,236			(125,287)		16,303		0001
Purchased Call/S&P 500 INDEX/SPXH00QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/10/2025	1	5,291,100	.5361		254,547		112,819		339,161			(141,729)		17,570		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	5,606,000	5267.84		72,878		28,746		98,011			(44,132)		17,545		0001
Purchased Call/S&P 500 INDEX/SPXH00SS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	3,000,000	5464.62		156,600		73,950		211,121			(82,650)		10,267		0001
Purchased Call/S&P 500 INDEX/SPXL13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	2,687,000	5187.67		34,125		11,939		48,236			(22,186)		7,956		0001
Purchased Call/S&P 500 INDEX/SPXL13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,183,000	5304.72		49,118		19,755		66,361			(29,362)		6,927		0001
Purchased Call/S&P 500 INDEX/SPXL13G$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	3,521,000	5433.74		88,025		39,745		114,098			(48,280)		11,801		0001
Purchased Call/S&P 500 INDEX/SPXH00PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2025	1	3,185,648	5354		144,936		62,403		209,241			(82,533)		10,413		0001
Purchased Call/S&P 500 INDEX/SPXL13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	2,627,000	5473.23		46,235		21,330		58,329			(24,906)		8,911		0001
Purchased Call/S&P 500 INDEX/SPXH00LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	3,677,000	5304.72		159,950		63,267		230,401			(96,683)		11,508		0001
Purchased Call/S&P 500 INDEX/SPXL13HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	6,232,000	5473.23		81,639		37,662		101,397			(43,977)		21,140		0001
Purchased Call/S&P 500 INDEX/SPXH00N$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2024	05/30/2025	1	3,197,000	5235.48		110,936		45,788		157,542			(65,148)		10,247		0001
Purchased Call/S&P 500 INDEX/SPXH00MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	1	2,196,689	5268		134,841		53,335		202,253			(81,506)		6,875		0001
Purchased Call/S&P 500 INDEX/SPXH00PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2025	1	3,373,039	5354		138,449		59,610		197,221			(78,839)		11,026		0001
Purchased Call/S&P 500 INDEX/SPXL13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	2,139,000	5469.3		35,935		17,324		44,893			(18,611)		7,427		0001
Purchased Call/S&P 500 INDEX/SPXL13BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	13,034,000	5304.72		327,153		129,403		445,363			(197,750)		40,791		0001
Purchased Call/S&P 500 INDEX/SPXL135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	2,807,000	5127.79		60,631		20,711		90,008			(39,920)		8,213		0001
Purchased Call/S&P 500 INDEX/SPXL13JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	2,094,000	5464.62		66,589		31,445		85,741			(35,144)		7,166		0001
Purchased Call/S&P 500 INDEX/SPXL13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	2,735,000	5375.32		43,760		19,409		57,339			(24,351)		9,110		0001
Purchased Call/S&P 500 INDEX/SPXL13ISA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	2,107,000	5473.17		36,240		17,066		45,090			(19,174)		7,211		0001
Purchased Call/S&P 500 INDEX/SPXL139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	1,730,000	5297.1		49,651		18,568		70,212			(31,083)		5,280		0001
Purchased Call/S&P 500 INDEX/SPXL13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	1,983,000	5464.62		46,997		22,398		59,499			(24,599)		6,846		0001
Purchased Call/S&P 500 INDEX/SPXH00TSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2024	06/27/2025	1	2,404,000	5482.87		45,195		22,159		55,872			(23,036)		8,394		0001
Purchased Call/S&P 500 INDEX/SPXL13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	4,096,000	5277.51		80,691		33,397		109,597			(47,294)		13,129		0001
Purchased Call/S&P 500 INDEX/SPXL13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	2,530,000	5464.62		71,599		33,811		91,355			(37,788)		8,658		0001
Purchased Call/S&P 500 INDEX/SPXH00RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	1	5,028,000	5473.17		246,875		116,257		331,545			(130,618)		17,207		0001
Purchased Call/S&P 500 INDEX/SPXL13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	2,055,000	5473.23		58,362		26,924		74,757			(31,438)		6,971		0001
Purchased Call/S&P 500 INDEX/SPXL13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,375,000	5487.03		45,600		21,162		57,045			(24,438)		8,080		0001
Purchased Call/S&P 500 INDEX/SPXL135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	2,851,000	5127.79		49,322		16,848		72,358			(32,474)		8,342		0001
Purchased Call/S&P 500 INDEX/SPXH00USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	3,344,000	5460.48		188,267		92,565		257,338			(95,702)		11,676		0001
Purchased Call/S&P 500 INDEX/SPXL13C$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	2,759,000	5306.04		61,250		24,804		82,630			(36,446)		8,784		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	3,203,000	5099.96		67,263		21,300		99,470			(45,963)		8,989		0001
Purchased Call/S&P 500 INDEX/SPXL1396	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	3,020,000	5297.1		74,292		27,782		103,832			(46,510)		9,217		0001
Purchased Call/S&P 500 INDEX/SPXL139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	3,321,000	5303.27		47,490		17,809		64,942			(29,681)		10,136		0001
Purchased Call/S&P 500 INDEX/SPXL137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	3,117,000	5222.68		82,912		29,480		120,431			(53,432)		9,265		0001
Purchased Call/S&P 500 INDEX/SPXL13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,765,000	5460.48		36,222		17,961		44,936			(18,260)		9,735		0001
Purchased Call/S&P 500 INDEX/SPXL13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	2,026,000	5360.79		38,697		17,056		51,017			(21,640)		6,728		0001
Purchased Call/S&P 500 INDEX/SPXH00TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	3,998,867	5478		182,427		89,187		242,919			(93,240)		13,923		0001
Purchased Call/S&P 500 INDEX/SPXH00NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	1	2,527,000	5277.51		108,156		44,764		156,308			(63,391)		8,100		0001
Purchased Call/S&P 500 INDEX/SPXH00TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/24/2025	1	1,410,998	5448		81,831		39,773		110,406			(42,058)		4,885		0001
Purchased Call/S&P 500 INDEX/SPXL136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	2,031,000	5187.67		49,353		17,267		72,138			(32,086)		6,014		0001
Purchased Call/S&P 500 INDEX/SPXL134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	2,867,000	5116.17		34,691		11,277		49,849			(23,414)		8,185		0001
Purchased Call/S&P 500 INDEX/SPXL13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	3,819,000	5431.6		128,700		58,273		170,333			(70,428)		12,800		0001
Purchased Call/S&P 500 INDEX/SPXL13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,695,000	5487.03		43,659		20,262		54,232			(23,397)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXH00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/20/2024	06/20/2025	1	4,250,000	5473.17		190,825		89,862		251,525			(100,963)		14,545		0001
Purchased Call/S&P 500 INDEX/SPXH00TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	2,919,000	5469.3		164,340		79,227		223,294			(85,113)		10,135		0001
Purchased Call/S&P 500 INDEX/SPXL131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/17/2025	1	2,391,802	5473		97,023		45,259		126,947			(51,764)		8,113		0001
Purchased Call/S&P 500 INDEX/SPXL131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	3,699,000	5487.03		123,547		57,337		158,005			(66,210)		12,585		0001
Purchased Call/S&P 500 INDEX/SPXH00TS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	1	3,105,000	5469.3		104,018		50,146		135,339			(53,871)		10,781		0001
Purchased Call/S&P 500 INDEX/SPXH00RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/17/2025	1	2,211,185	5473		101,865		47,518		135,093			(54,347)		7,501		0001
Purchased Call/S&P 500 INDEX/SPXH00TS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	1	6,390,352	5448		281,719		135,412		372,816			(146,307)		22,124		0001
Purchased Call/S&P 500 INDEX/SPXH00US8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	5,950,000	5460.48		257,040		126,378		340,905			(130,662)		20,775		0001
Purchased Call/S&P 500 INDEX/SPXL131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	5,778,000	5464.62		135,205		63,847		171,290			(71,358)		19,774		0001
Purchased Call/S&P 500 INDEX/SPXL13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	1,710,418	5247		40,013		14,701		54,755			(25,312)		5,182		0001
Purchased Call/S&P 500 INDEX/SPXL136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	2,163,000	5214.08		30,715		10,891		43,371			(19,824)		6,429		0001
Purchased Call/S&P 500 INDEX/SPXL13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,865,000	5352.96		61,025		26,371		81,832			(34,654)		9,395		0001
Purchased Call/S&P 500 INDEX/SPXL13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,233,000	5460.48		62,747		30,851		79,659			(31,897)		7,797		0001
Purchased Call/S&P 500 INDEX/SPXL135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	05/01/2025	1	2,363,000	5018.39		40,407		13,358		59,995			(27,050)		6,803		0001
Purchased Call/S&P 500 INDEX/SPXL139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	2,320,000	5303.27		43,616		16,581		60,113			(27,035)		7,158		0001
Purchased Call/S&P 500 INDEX/SPXL13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	3,140,000	5277.51		82,896		34,310		114,255			(48,586)		10,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	2,911,000	5099.96		60,258		19,422		89,001			(40,836)		8,276		0001
Purchased Call/S&P 500 INDEX/SPXH00RSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	1	4,038,000	5473.17		189,382		89,183		253,327			(100,199)		13,819		0001
Purchased Call/S&P 500 INDEX/SPXL13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	2,930,000	5283.4		99,034		41,742		138,504			(57,292)		9,516		0001
Purchased Call/S&P 500 INDEX/SPXL13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	2,023,000	5464.62		53,610		25,549		68,412			(28,060)		6,984		0001
Purchased Call/S&P 500 INDEX/SPXL13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	3,960,000	5464.62		51,876		24,723		64,503			(27,153)		13,671		0001
Purchased Call/S&P 500 INDEX/SPXL13ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	2,640,000	5321.41		100,320		38,691		142,790			(61,629)		8,204		0001
Purchased Call/S&P 500 INDEX/SPXH00S96	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	2,426,000	5464.62		81,271		38,378		106,197			(42,893)		8,303		0001
Purchased Call/S&P 500 INDEX/SPXL134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	3,266,000	5116.17		75,118		24,419		111,170			(50,699)		9,324		0001
Purchased Call/S&P 500 INDEX/SPXH00I3M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/09/2024	05/09/2025	1	2,036,000	5214.08		76,554		27,144		115,800			(49,410)		6,052		0001
Purchased Call/S&P 500 INDEX/SPXH00J3Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/16/2024	05/16/2025	1	3,496,000	5297.1		129,352		48,373		187,355			(80,979)		10,670		0001
Purchased Call/S&P 500 INDEX/SPXL13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	2,639,000	5431.6		48,822		22,105		62,730			(26,716)		8,845		0001
Purchased Call/S&P 500 INDEX/SPXH00HS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/03/2024	05/05/2025	1	2,623,000	5127.79		96,526		32,973		149,515			(63,553)		7,675		0001
Purchased Call/S&P 500 INDEX/SPXL13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	4,489,000	5460.48		106,389		52,308		134,548			(54,081)		15,674		0001
Purchased Call/S&P 500 INDEX/SPXL13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	3,344,000	5277.51		92,963		38,476		128,595			(54,487)		10,719		0001
Purchased Call/S&P 500 INDEX/SPXL13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,184,000	5352.96		57,439		24,821		77,413			(32,618)		7,162		0001
Purchased Call/S&P 500 INDEX/SPXH00TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	1	3,489,000	5482.87		152,469		74,756		199,972			(77,713)		12,182		0001
Purchased Call/S&P 500 INDEX/SPXH00I3Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/10/2024	05/09/2025	1	2,812,000	5222.68		84,079		29,895		123,186			(54,184)		8,359		0001
Purchased Call/S&P 500 INDEX/SPXH00D3K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/09/2024	04/09/2025	1	3,064,000	5209.91		86,711		23,410		129,242			(63,302)		7,979		0001
Purchased Call/S&P 500 INDEX/SPXL13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	4,182,000	5464.62		104,968		50,026		133,478			(54,942)		14,437		0001
Purchased Call/S&P 500 INDEX/SPXL13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	3,920,000	5469.3		87,024		41,954		109,727			(45,070)		13,610		0001
Purchased Call/S&P 500 INDEX/SPXH00LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	1	8,588,756	.5321		366,087		141,581		531,861			(224,507)		26,691		0001
Purchased Call/S&P 500 INDEX/SPXH00KS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/17/2024	05/16/2025	1	3,238,000	5303.27		123,044		46,142		178,294			(76,903)		9,883		0001
Purchased Call/S&P 500 INDEX/SPXH00ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/11/2024	04/11/2025	1	1,671,000	5199.06		15,206		4,212		21,432			(10,994)		4,395		0001
Purchased Call/S&P 500 INDEX/SPXH00S5X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/24/2024	06/20/2025	1	2,753,005	.5473		164,199		77,755		225,592			(86,445)		9,422		0001
Purchased Call/S&P 500 INDEX/SPXL13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	1,948,000	5433.74		45,778		20,670		59,333			(25,108)		6,529		0001
Purchased Call/S&P 500 INDEX/SPXH00U3C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	1	2,626,000	5460.48		123,685		60,812		165,501			(62,873)		9,169		0001
Purchased Call/S&P 500 INDEX/SPXH00RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	1	3,094,685	.5487		133,984		62,700		177,509			(71,284)		10,529		0001
Purchased Call/S&P 500 INDEX/SPXH00SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	2,061,000	5464.62		83,883		39,611		111,030			(44,271)		7,053		0001
Purchased Call/S&P 500 INDEX/SPXC17USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/01/2024	03/25/2025	1	1,847,126	.5233		157,950		36,825		255,640			(121,124)		4,431		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17V$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	3,530,019	5036		151,360		49,756		232,457			(101,603)		10,120		0001
Purchased Call/S&P 500 INDEX/SPXB05M$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/06/2024	05/02/2025	1	4,548,350	5128		209,119		70,483		321,493			(138,636)		13,148		0001
Purchased Call/S&P 500 INDEX/SPXC17V$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/09/2025	1	3,727,000	5346.99		156,161		68,401		219,349			(87,760)		12,338		0001
Purchased Call/S&P 500 INDEX/SPXC17U$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/04/2025	1	2,624,000	5204.34		52,742		13,625		77,560			(39,117)		6,658		0001
Purchased Call/S&P 500 INDEX/SPXC17V$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	2,074,704	5036		121,379		39,901		197,586			(81,478)		5,948		0001
Purchased Call/S&P 500 INDEX/SPXC17V$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/21/2025	1	1,959,000	4967.23		73,658		22,321		117,675			(51,338)		5,402		0001
Purchased Call/S&P 500 INDEX/SPXC17U$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/11/2024	04/10/2025	1	1,630,762	5161		83,010		22,828		127,692			(60,182)		4,268		0001
Purchased Call/S&P 500 INDEX/SPXL13K$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	4,061,000	5477.9		101,931		49,421		128,658			(52,510)		14,140		0001
Purchased Call/S&P 500 INDEX/SPXC17W$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	2,420,899	5297		102,085		38,282		151,477			(63,803)		7,389		0001
Purchased Call/S&P 500 INDEX/SPXB05N$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/13/2024	06/12/2025	1	4,683,770	5421		266,751		120,038		372,458			(146,713)		15,650		0001
Purchased Call/S&P 500 INDEX/SPXC17X$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2024	05/23/2025	1	5,273,000	5267.84		182,446		71,965		257,929			(110,481)		16,502		0001
Purchased Call/S&P 500 INDEX/SPXB05M$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/12/2024	06/10/2025	1	2,985,960	5361		192,655		85,387		263,115			(107,268)		9,916		0001
Purchased Call/S&P 500 INDEX/SPXC17V$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/11/2025	1	1,948,000	5123.41		90,387		25,108		144,168			(65,280)		5,124		0001
Purchased Call/S&P 500 INDEX/SPXB05M$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2025	1	4,783,000	5205.81		167,405		41,967		256,649			(125,438)		12,007		0001
Purchased Call/S&P 500 INDEX/SPXC17W$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/07/2024	05/07/2025	1	3,376,000	5187.7		110,733		38,436		166,106			(72,297)		9,957		0001
Purchased Call/S&P 500 INDEX/SPXC17V$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	3,882,416	5062		155,908		44,791		247,064			(111,117)		10,412		0001
Purchased Call/S&P 500 INDEX/SPXC17U$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/07/2025	1	2,629,000	5204.34		77,030		20,371		115,784			(56,658)		6,776		0001
Purchased Call/S&P 500 INDEX/SPXC17V$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/17/2025	1	2,109,682	5011		87,214		25,751		144,759			(61,463)		5,711		0001
Purchased Call/S&P 500 INDEX/SPXB05M$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2025	1	4,688,000	5018.39		214,710		70,979		348,935			(143,732)		13,496		0001
Purchased Call/S&P 500 INDEX/SPXC17V$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/21/2025	1	7,805,000	4967.23		189,662		57,473		291,119			(132,188)		21,521		0001
Purchased Call/S&P 500 INDEX/SPXC17X$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1	2,161,000	5304.72		66,343		26,241		91,495			(40,101)		6,763		0001
Purchased Call/S&P 500 INDEX/SPXC17V$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/30/2025	1	2,246,000	5035.69		75,016		24,592		115,599			(50,424)		6,439		0001
Purchased Call/S&P 500 INDEX/SPXC17W$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	13,137,000	5303.27		168,154		63,058		228,176			(105,096)		40,095		0001
Purchased Call/S&P 500 INDEX/SPXC17V$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/11/2025	1	10,512,000	5123.41		133,502		37,084		194,251			(96,418)		27,648		0001
Purchased Call/S&P 500 INDEX/SPXC17W$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	3,111,000	5303.27		102,041		38,265		144,808			(63,776)		9,495		0001
Purchased Call/S&P 500 INDEX/SPXC17V$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	1,574,226	5062		56,677		16,283		88,685			(40,394)		4,222		0001
Purchased Call/S&P 500 INDEX/SPXC17V$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/17/2024	04/15/2025	1	1,422,371	5062		57,717		16,628		94,438			(41,090)		3,814		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/05/2025	1	4,314,587	5353		184,397		79,614		258,998			(104,783)		14,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17V$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	04/21/2025	1	2,244,000	4967.23		104,795		31,756		172,752			(73,039)		6,187		0001
Purchased Call/S&P 500 INDEX/SPXL13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	4,256,000	5482.87		97,462		47,786		121,620			(49,676)		14,861		0001
Purchased Call/S&P 500 INDEX/SPXL13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	2,762,000	5477.9		81,203		39,371		103,002			(41,832)		9,617		0001
Purchased Call/S&P 500 INDEX/SPXC17YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/25/2024	06/25/2025	1	2,020,000	5469.3		72,922		35,155		94,449			(37,767)		7,013		0001
Purchased Call/S&P 500 INDEX/SPXC17XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2024	05/22/2025	1	2,596,889	5311		148,020		58,136		235,273			(89,884)		8,099		0001
Purchased Call/S&P 500 INDEX/SPXL13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	3,835,000	5433.74		84,754		38,268		109,298			(46,485)		12,853		0001
Purchased Call/S&P 500 INDEX/SPXL13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,256,000	5487.03		32,938		15,286		40,963			(17,652)		7,675		0001
Purchased Call/S&P 500 INDEX/SPXL131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	4,004,000	5464.62		67,267		31,765		84,368			(35,502)		13,703		0001
Purchased Call/S&P 500 INDEX/SPXL13HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	9,526,000	5473.23		238,150		109,865		303,484			(128,285)		32,314		0001
Purchased Call/S&P 500 INDEX/SPXL13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	4,657,000	5431.6		116,425		53,241		150,894			(63,184)		15,750		0001
Purchased Call/S&P 500 INDEX/SPXL13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	12,968,000	5431.6		168,584		76,331		214,351			(92,253)		43,463		0001
Purchased Call/S&P 500 INDEX/SPXL13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	2,821,000	5469.3		77,295		37,264		98,281			(40,032)		9,795		0001
Purchased Call/S&P 500 INDEX/SPXL13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	2,397,000	5460.48		53,453		26,281		67,231			(27,172)		8,370		0001
Purchased Call/S&P 500 INDEX/SPXL13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	1	5,282,000	5354.03		68,138		29,095		89,748			(39,043)		17,266		0001
Purchased Call/S&P 500 INDEX/SPX815PSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	3,357,000	5459.1		166,843		95,008		222,516			(71,835)		12,610		0001
Purchased Call/S&P 500 INDEX/SPX815PSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	6,020,154	5508		265,610		134,655		333,343			(130,955)		21,314		0001
Purchased Call/S&P 500 INDEX/SPX8150$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	3,556,361	5522		147,624		86,524		205,433			(61,100)		13,552		0001
Purchased Call/S&P 500 INDEX/SPX8150$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	1,992,000	5199.5		112,349		67,471		166,235			(44,878)		7,715		0001
Purchased Call/S&P 500 INDEX/SPXH00V$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,499,000	5509.01		135,196		67,971		177,359			(67,224)		8,847		0001
Purchased Call/S&P 500 INDEX/SPX815SSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	2,879,000	5554.25		133,874		84,455		166,374			(49,419)		11,427		0001
Purchased Call/S&P 500 INDEX/SPX815RSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/12/2025	1	1,037,966	5339		62,178		38,409		80,849			(23,769)		4,066		0001
Purchased Call/S&P 500 INDEX/SPX815PSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	4,393,000	5537.02		243,372		123,714		309,221			(119,658)		15,595		0001
Purchased Call/S&P 500 INDEX/SPX8150$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,326,000	5446.68		127,697		74,991		174,277			(52,706)		8,884		0001
Purchased Call/S&P 500 INDEX/SPX8150$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	2,341,000	5436.44		123,371		71,371		168,601			(51,999)		8,900		0001
Purchased Call/S&P 500 INDEX/SPX8150$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/28/2025	1	4,763,000	5459.1		236,721		135,642		315,532			(101,079)		18,021		0001
Purchased Call/S&P 500 INDEX/SPX8150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/31/2024	07/30/2025	1	2,303,977	5447		142,724		82,796		178,579			(59,928)		8,759		0001
Purchased Call/S&P 500 INDEX/SPX815S$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/15/2025	1	2,160,603	5554		95,970		60,585		113,362			(35,386)		8,519		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815S$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,640,000	5554.25		99,264		62,316		121,037			(36,948)		10,410		0001
Purchased Call/S&P 500 INDEX/SPXH00USU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	1	4,047,483	5462		170,245		83,937		223,425			(86,308)		14,132		0001
Purchased Call/S&P 500 INDEX/SPX815PSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2024	07/22/2025	1	9,259,178	5564		423,155		236,125		523,698			(187,030)		34,526		0001
Purchased Call/S&P 500 INDEX/SPX815PSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	6,066,000	5427.13		284,495		159,882		380,604			(124,614)		22,730		0001
Purchased Call/S&P 500 INDEX/SPX8150SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	2,131,608	5522		105,714		61,960		150,500			(43,754)		8,123		0001
Purchased Call/S&P 500 INDEX/SPXH00I$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	1,580,500	5537		90,054		45,905		113,481			(44,149)		5,611		0001
Purchased Call/S&P 500 INDEX/SPXH00VSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	5,124,684	5475		318,455		159,669		424,571			(158,787)		18,094		0001
Purchased Call/S&P 500 INDEX/SPX815RSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/14/2025	1	3,122,221	5455		185,580		115,988		230,682			(69,593)		12,284		0001
Purchased Call/S&P 500 INDEX/SPX815PS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	5,829,000	5537.02		280,375		142,524		352,729			(137,851)		20,693		0001
Purchased Call/S&P 500 INDEX/SPX815RSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/13/2025	1	4,029,000	5434.43		232,070		143,206		318,789			(88,864)		15,817		0001
Purchased Call/S&P 500 INDEX/SPX8150SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	8,200,774	5464		358,964		207,247		488,827			(151,717)		31,102		0001
Purchased Call/S&P 500 INDEX/SPXH00IS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,858,000	5567.19		107,175		54,632		131,868			(52,543)		10,146		0001
Purchased Call/S&P 500 INDEX/SPX815RSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	3,345,000	5455.21		189,327		117,351		256,546			(71,976)		13,161		0001
Purchased Call/S&P 500 INDEX/SPXI009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2025	1	1,779,430	5732		87,740		65,011		95,865			(22,729)		7,610		0001
Purchased Call/S&P 500 INDEX/SPXH00IS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,826,000	5567.19		94,954		48,403		116,268			(46,551)		10,032		0001
Purchased Call/S&P 500 INDEX/SPXA217$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	3,568,000	5738.17		85,275		63,483		92,117			(21,793)		15,315		0001
Purchased Call/S&P 500 INDEX/SPXI009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	3,188,211	5714		143,490		104,030		164,858			(39,460)		13,506		0001
Purchased Call/S&P 500 INDEX/SPXA216$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	11,626,000	5702.55		153,463		111,261		167,310			(42,202)		49,250		0001
Purchased Call/S&P 500 INDEX/SPX815S$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,818,000	5554.25		140,618		88,277		175,983			(52,341)		11,112		0001
Purchased Call/S&P 500 INDEX/SPXH00USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	5,797,000	5475.09		146,084		72,841		186,122			(73,243)		20,467		0001
Purchased Call/S&P 500 INDEX/SPXH00IS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,105,000	5567.19		107,776		54,939		135,208			(52,837)		7,473		0001
Purchased Call/S&P 500 INDEX/SPXA216$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,896,000	5702.55		18,960		13,789		20,592			(5,171)		8,078		0001
Purchased Call/S&P 500 INDEX/SPXA217$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,317,000	5738.17		46,340		34,498		49,964			(11,842)		9,945		0001
Purchased Call/S&P 500 INDEX/SPXH00VSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	3,170,077	5475		192,934		96,734		256,611			(96,200)		11,193		0001
Purchased Call/S&P 500 INDEX/SPXI008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2025	1	1,430,233	5620		79,026		57,074		88,141			(21,952)		6,047		0001
Purchased Call/S&P 500 INDEX/SPXA216$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	6,457,000	5702.55		162,716		117,969		180,573			(44,747)		27,353		0001
Purchased Call/S&P 500 INDEX/SPX815S$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	4,116,926	5599		230,391		147,017		276,817			(83,373)		16,411		0001
Purchased Call/S&P 500 INDEX/SPXD171$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2025	1	2,019,000	5648.4		82,577		55,506		96,234			(27,071)		8,271		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	2,385,000	5738.17		144,293		107,418		160,601			(36,875)		10,237		0001
Purchased Call/S&P 500 INDEX/SPXH00VSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	3,483,187	5474		202,578		101,570		267,999			(101,009)		12,298		0001
Purchased Call/S&P 500 INDEX/SPXH00WSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	3,222,546	5537		143,189		72,991		177,275			(70,199)		11,440		0001
Purchased Call/S&P 500 INDEX/SPXH00XSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	3,425,000	5584.54		44,525		23,558		53,080			(20,967)		12,420		0001
Purchased Call/S&P 500 INDEX/SPXD171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	7,279,000	5408.42		93,899		64,669		116,369			(29,230)		30,181		0001
Purchased Call/S&P 500 INDEX/SPXD172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	4,676,000	5618.26		204,809		146,695		243,517			(58,114)		19,771		0001
Purchased Call/S&P 500 INDEX/SPXD173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	3,980,000	5738.17		234,422		175,009		260,937			(59,413)		17,179		0001
Purchased Call/S&P 500 INDEX/SPX815TSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,056,000	5626.02		54,895		38,732		63,709			(16,164)		8,592		0001
Purchased Call/S&P 500 INDEX/SPX815SSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2024	08/22/2025	1	1,989,017	5635		87,752		56,953		104,016			(30,799)		7,963		0001
Purchased Call/S&P 500 INDEX/SPXA210SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,293,000	5544.59		101,351		55,588		128,206			(45,762)		8,466		0001
Purchased Call/S&P 500 INDEX/SPXH00USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	1	3,812,981	5463		177,145		87,339		234,592			(89,806)		13,314		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2024	07/21/2025	1	3,575,000	5505		171,243		94,820		222,574			(76,422)		13,298		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/15/2025	1	2,922,603	5631		178,567		96,189		209,809			(82,378)		10,708		0001
Purchased Call/S&P 500 INDEX/SPXH00XSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	2,517,000	5584.54		41,279		21,840		49,416			(19,439)		9,128		0001
Purchased Call/S&P 500 INDEX/SPXA216SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	4,712,000	5702.55		90,942		65,933		100,323			(25,009)		19,961		0001
Purchased Call/S&P 500 INDEX/SPXA216SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	09/25/2025	1	2,340,000	5722.26		67,860		49,914		74,457			(17,946)		10,026		0001
Purchased Call/S&P 500 INDEX/SPXD171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	4,343,000	5408.42		211,938		145,963		282,086			(65,975)		18,007		0001
Purchased Call/S&P 500 INDEX/SPX815VS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	1,511,935	5742		70,356		52,522		76,941			(17,834)		6,490		0001
Purchased Call/S&P 500 INDEX/SPXA212SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2024	08/08/2025	1	2,020,092	5344		108,811		66,378		153,197			(42,433)		7,842		0001
Purchased Call/S&P 500 INDEX/SPXH00WSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,021,012	5537		124,104		63,262		157,168			(60,842)		7,175		0001
Purchased Call/S&P 500 INDEX/SPXH00XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2024	07/10/2025	1	6,040,000	5633.91		151,000		79,036		178,279			(71,964)		21,846		0001
Purchased Call/S&P 500 INDEX/SPX815TSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,392,000	5626.02		143,759		101,430		174,288			(42,329)		9,997		0001
Purchased Call/S&P 500 INDEX/SPXA217SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,523,000	5738.17		56,515		42,072		61,041			(14,443)		10,830		0001
Purchased Call/S&P 500 INDEX/SPXH00YSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/16/2025	1	2,426,000	5667.2		135,128		72,962		158,615			(62,166)		8,911		0001
Purchased Call/S&P 500 INDEX/SPX815TSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	5,086,000	5626.02		301,091		212,437		365,047			(88,655)		21,255		0001
Purchased Call/S&P 500 INDEX/SPX815TS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	4,832,000	5408.42		244,499		167,754		325,297			(76,746)		19,915		0001
Purchased Call/S&P 500 INDEX/SPXA215SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,099,875	5554		62,470		43,903		76,588			(18,567)		4,588		0001
Purchased Call/S&P 500 INDEX/SPX815VS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	2,375,812	5739		121,931		91,024		133,477			(30,907)		10,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00V\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	4,044,000	5509.01		136,283		68,518		172,547			(67,765)		14,317		0001
Purchased Call/S&P 500 INDEX/SPXA210\$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	1	2,900,000	5588.27		45,530		24,709		54,327			(20,821)		10,680		0001
Purchased Call/S&P 500 INDEX/SPX815T\$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,304,000	5626.02		146,698		103,503		174,069			(43,194)		13,808		0001
Purchased Call/S&P 500 INDEX/SPXA210S\$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	4,539,000	5505		59,007		32,673		72,031			(26,334)		16,883		0001
Purchased Call/S&P 500 INDEX/SPXA213\$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	3,599,000	5570.64		103,291		66,667		122,874			(36,624)		14,408		0001
Purchased Call/S&P 500 INDEX/SPXH00Z\$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2024	07/18/2025	1	3,303,000	5505		188,601		103,731		249,526			(84,871)		12,194		0001
Purchased Call/S&P 500 INDEX/SPXA212\$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2024	08/12/2025	1	3,105,091	5344		142,513		87,791		183,574			(54,722)		12,162		0001
Purchased Call/S&P 500 INDEX/SPX815U\$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	4,348,000	5738.17		166,094		123,647		179,265			(42,446)		18,663		0001
Purchased Call/S&P 500 INDEX/SPXA215\$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,782,876	5554		86,221		60,594		104,216			(25,627)		7,436		0001
Purchased Call/S&P 500 INDEX/SPXA215\$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/12/2025	1	2,766,000	5595.76		35,681		25,105		41,648			(10,576)		11,560		0001
Purchased Call/S&P 500 INDEX/SPXA216\$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	4,032,000	5702.55		41,530		30,109		45,233			(11,421)		17,080		0001
Purchased Call/S&P 500 INDEX/SPXA217\$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/25/2025	1	2,042,847	5722		78,454		58,187		85,147			(20,267)		8,752		0001
Purchased Call/S&P 500 INDEX/SPX815T\$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	4,060,000	5626.02		174,986		123,462		208,038			(51,524)		16,968		0001
Purchased Call/S&P 500 INDEX/SPX815T\$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	4,167,000	5626.02		208,350		147,003		249,532			(61,348)		17,415		0001
Purchased Call/S&P 500 INDEX/SPXH00W\$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	5,249,095	5537		245,854		125,324		305,520			(120,530)		18,634		0001
Purchased Call/S&P 500 INDEX/SPXA211\$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	1	1,848,909	5545		84,803		46,771		105,062			(38,031)		6,826		0001
Purchased Call/S&P 500 INDEX/SPX815U\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	3,803,000	5738.17		166,571		124,003		180,399			(42,568)		16,324		0001
Purchased Call/S&P 500 INDEX/SPXH00Y\$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/15/2025	1	2,518,816	5631		143,058		77,062		168,588			(65,997)		9,229		0001
Purchased Call/S&P 500 INDEX/SPXI001\$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	2,702,000	5522.3		90,517		52,615		114,519			(37,902)		10,296		0001
Purchased Call/S&P 500 INDEX/SPXH00Y\$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/16/2025	1	2,040,000	5667.2		93,840		50,668		110,700			(43,172)		7,494		0001
Purchased Call/S&P 500 INDEX/SPX815U\$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/29/2025	1	4,368,000	5738.17		224,952		167,939		244,341			(57,013)		18,853		0001
Purchased Call/S&P 500 INDEX/SPX815U\$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/25/2025	1	3,085,628	5723		158,913		118,189		171,422			(40,724)		13,220		0001
Purchased Call/S&P 500 INDEX/SPX921Z\$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	1	1,642,321	5567		101,928		52,103		128,550			(49,825)		5,830		0001
Purchased Call/S&P 500 INDEX/SPXI002\$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	2,016,000	5240.03		33,264		19,885		44,226			(13,379)		7,790		0001
Purchased Call/S&P 500 INDEX/SPXA213\$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	1	2,365,000	5597.12		38,550		24,532		44,580			(14,018)		9,428		0001
Purchased Call/S&P 500 INDEX/SPXI004\$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,644,000	5634.61		102,587		66,397		120,746			(36,190)		10,585		0001
Purchased Call/S&P 500 INDEX/SPXI006\$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	1	2,078,611	5648		74,947		50,657		97,555			(24,290)		8,515		0001
Purchased Call/S&P 500 INDEX/SPXI002\$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	2,827,000	5240.03		119,582		71,486		167,567			(48,096)		10,924		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA215S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	2,674,657	.5503		100,286		68,807		135,945			(31,479)		11,023		0001
Purchased Call/S&P 500 INDEX/SPXA217SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	6,527,000	5738.17		165,133		122,932		179,003			(42,201)		28,016		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2024	07/18/2025	1	3,366,000	.5505		168,973		92,935		220,119			(76,038)		12,427		0001
Purchased Call/S&P 500 INDEX/SPXA212S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	1	1,762,000	5346.56		96,381		57,085		138,404			(39,296)		6,777		0001
Purchased Call/S&P 500 INDEX/SPXI005S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/26/2024	08/26/2025	1	4,079,000	5616.84		53,843		35,154		61,553			(18,689)		16,469		0001
Purchased Call/S&P 500 INDEX/SPXI005S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2025	1	2,054,000	5634.61		78,463		51,012		91,852			(27,451)		8,276		0001
Purchased Call/S&P 500 INDEX/SPXH00YSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/11/2025	1	1,218,783	.5617		55,088		29,390		64,720			(25,697)		4,420		0001
Purchased Call/S&P 500 INDEX/SPXI001SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/30/2024	07/30/2025	1	2,366,000	5436.44		66,485		38,462		86,001			(28,022)		8,995		0001
Purchased Call/S&P 500 INDEX/SPXI000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	07/23/2025	1	2,705,000	5555.74		110,364		61,719		138,266			(48,645)		10,111		0001
Purchased Call/S&P 500 INDEX/SPXI001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	1	3,774,055	.5399		224,868		128,050		301,480			(96,818)		14,176		0001
Purchased Call/S&P 500 INDEX/SPXA213ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	2,170,000	5570.64		81,809		52,802		98,403			(29,007)		8,687		0001
Purchased Call/S&P 500 INDEX/SPXI000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	07/23/2025	1	2,634,000	5555.74		125,642		70,262		159,229			(55,379)		9,846		0001
Purchased Call/S&P 500 INDEX/SPXA214SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	2,393,000	5648.4		64,132		43,108		73,058			(21,024)		9,803		0001
Purchased Call/S&P 500 INDEX/SPXI004SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/21/2024	08/21/2025	1	2,767,000	5620.85		71,665		45,803		83,233			(25,863)		11,054		0001
Purchased Call/S&P 500 INDEX/SPXH00XSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	2,039,000	5584.54		94,814		50,164		118,068			(44,649)		7,394		0001
Purchased Call/S&P 500 INDEX/SPXI008SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	4,111,000	5702.55		87,975		63,982		97,891			(23,993)		17,514		0001
Purchased Call/S&P 500 INDEX/SPXA210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	2,166,000	5631.22		38,555		20,711		45,278			(17,844)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXI005SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	08/27/2025	1	3,687,000	5625.8		102,130		66,961		118,190			(35,169)		14,917		0001
Purchased Call/S&P 500 INDEX/SPXI005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2025	1	1,826,891	.5621		100,506		64,951		122,427			(35,555)		7,298		0001
Purchased Call/S&P 500 INDEX/SPXI002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	3,931,000	5240.03		50,710		30,314		66,583			(20,396)		15,190		0001
Purchased Call/S&P 500 INDEX/SPXI009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	2,902,529	.5714		121,905		88,381		139,443			(33,524)		12,296		0001
Purchased Call/S&P 500 INDEX/SPXI007SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/13/2024	09/15/2025	1	5,740,000	5626.02		75,194		53,237		85,683			(21,957)		24,129		0001
Purchased Call/S&P 500 INDEX/SPXI004SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/21/2024	08/21/2025	1	2,758,000	5620.85		155,275		99,239		187,816			(56,036)		11,018		0001
Purchased Call/S&P 500 INDEX/SPX815US1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	2,494,287	.5706		127,991		93,052		142,219			(34,939)		10,566		0001
Purchased Call/S&P 500 INDEX/SPX815USR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	4,578,000	5738.17		221,117		164,610		239,919			(56,508)		19,651		0001
Purchased Call/S&P 500 INDEX/SPXI002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	5,647,913	.5186		275,822		164,579		377,652			(111,243)		21,774		0001
Purchased Call/S&P 500 INDEX/SPXA214SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2025	1	2,804,596	.5521		117,765		80,472		148,536			(37,292)		11,536		0001
Purchased Call/S&P 500 INDEX/SPXH00YSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/12/2024	07/11/2025	1	3,101,000	5615.35		110,396		58,571		133,755			(51,825)		11,245		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI002SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	08/06/2025	1	2,023,000	5240.03		53,205		31,806		71,768			(21,399)		7,817		0001
Purchased Call/S&P 500 INDEX/SPXI003SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2025	1	2,086,000	5344.16		98,251		60,087		134,922			(38,163)		8,152		0001
Purchased Call/S&P 500 INDEX/SPX815TS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	4,890,000	5408.42		236,676		162,386		312,787			(74,290)		20,154		0001
Purchased Call/S&P 500 INDEX/SPX815PSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	3,497,114	5507		213,646		108,311		275,383			(105,335)		12,381		0001
Purchased Call/S&P 500 INDEX/SPXI004SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	3,127,000	5634.61		140,090		90,669		165,726			(49,421)		12,519		0001
Purchased Call/S&P 500 INDEX/SPXI005SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	1,994,289	5571		95,461		61,784		113,407			(33,676)		7,984		0001
Purchased Call/S&P 500 INDEX/SPXI006SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2025	1	2,075,000	5520.07		44,820		30,374		54,080			(14,446)		8,535		0001
Purchased Call/S&P 500 INDEX/SPXI001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	1,423,042	5443		83,977		48,716		107,141			(35,261)		5,410		0001
Purchased Call/S&P 500 INDEX/SPXA213SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2024	08/22/2025	1	1,668,766	5635		92,051		59,910		110,945			(32,141)		6,681		0001
Purchased Call/S&P 500 INDEX/SPXA216SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	3,091,000	5702.55		50,383		36,642		55,220			(13,741)		13,169		0001
Purchased Call/S&P 500 INDEX/SPXB050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	1	862,250	5628		46,552		25,146		58,225			(21,406)		3,159		0001
Purchased Call/S&P 500 INDEX/SPXI000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	1	2,217,436	5427		130,097		73,722		177,655			(56,375)		8,309		0001
Purchased Call/S&P 500 INDEX/SPXI001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	1	1,506,712	5459		58,407		33,352		76,711			(25,055)		5,660		0001
Purchased Call/S&P 500 INDEX/SPXI002S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/31/2025	1	1,336,397	5522		69,120		40,512		102,161			(28,608)		5,092		0001
Purchased Call/S&P 500 INDEX/SPXA216SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2024	09/24/2025	1	2,973,000	5732.93		51,136		37,471		55,347			(13,664)		12,714		0001
Purchased Call/S&P 500 INDEX/SPX815PSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	7,353,000	5459.1		324,267		184,652		427,700			(139,615)		27,620		0001
Purchased Call/S&P 500 INDEX/SPX815RSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/14/2025	1	3,316,768	5455		161,065		100,666		195,923			(60,399)		13,049		0001
Purchased Call/S&P 500 INDEX/SPXI002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	2,705,359	5347		87,675		51,774		136,670			(35,900)		10,333		0001
Purchased Call/S&P 500 INDEX/SPXI004SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,437,000	5634.61		143,296		92,744		172,603			(50,552)		9,756		0001
Purchased Call/S&P 500 INDEX/SPXI002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	1	6,199,000	5186.33		153,735		91,479		210,937			(62,256)		23,899		0001
Purchased Call/S&P 500 INDEX/SPX815RS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/13/2025	1	1,816,000	5434.43		65,376		40,342		84,597			(25,034)		7,129		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2025	1	1,143,228	5588		59,223		32,498		80,216			(26,725)		4,210		0001
Purchased Call/S&P 500 INDEX/SPXA215S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	4,853,000	5408.42		106,766		73,253		134,446			(33,513)		20,001		0001
Purchased Call/S&P 500 INDEX/SPXA216SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	3,206,000	5702.55		71,494		51,833		79,053			(19,661)		13,581		0001
Purchased Call/S&P 500 INDEX/SPXA211S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	3,265,000	5505		121,458		67,254		154,053			(54,204)		12,145		0001
Purchased Call/S&P 500 INDEX/SPXA214SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,191,000	5528.93		37,028		24,991		43,825			(12,037)		8,994		0001
Purchased Call/S&P 500 INDEX/SPXI009SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2025	1	4,958,000	5762.48		125,933		94,363		134,559			(31,570)		21,439		0001
Purchased Call/S&P 500 INDEX/SPX921ZSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	1	1,483,417	5535		90,501		46,262		113,002			(44,239)		5,266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00XSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2024	07/10/2025	1	2,394,000	5633.91		119,700		62,653		143,104			(57,047)		8,659		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/16/2025	1	2,189,098	5667		110,448		59,800		139,164			(50,647)		8,041		0001
Purchased Call/S&P 500 INDEX/SPXI00558	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	1,403,801	5571		58,497		37,860		68,910			(20,636)		5,620		0001
Purchased Call/S&P 500 INDEX/SPXH00XSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	2,026,000	5584.54		88,334		46,736		109,472			(41,598)		7,347		0001
Purchased Call/S&P 500 INDEX/SPX815RSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	2,231,000	5455.21		130,514		80,897		177,428			(49,617)		8,778		0001
Purchased Call/S&P 500 INDEX/SPXB05NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/09/2024	07/09/2025	1	2,082,000	5576.98		99,103		51,599		123,121			(47,504)		7,511		0001
Purchased Call/S&P 500 INDEX/SPXH00ISD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/07/2025	1	1,654,000	5567.19		64,506		33,230		79,459			(31,276)		5,935		0001
Purchased Call/S&P 500 INDEX/SPXI004SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/21/2024	08/21/2025	1	3,062,000	5620.85		177,596		113,505		215,653			(64,091)		12,232		0001
Purchased Call/S&P 500 INDEX/SPXA210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	4,794,000	5631.22		119,371		64,125		140,526			(55,246)		17,565		0001
Purchased Call/S&P 500 INDEX/SPXI006S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2024	09/05/2025	1	2,162,000	5503.41		105,073		71,892		133,604			(33,181)		8,911		0001
Purchased Call/S&P 500 INDEX/SPXA216SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	4,539,000	5702.55		121,191		87,864		134,336			(33,328)		19,228		0001
Purchased Call/S&P 500 INDEX/SPXA212S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	1	2,168,000	5346.56		90,839		53,803		126,069			(37,036)		8,339		0001
Purchased Call/S&P 500 INDEX/SPXA215S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	1	2,129,000	5408.42		55,993		38,562		71,165			(17,430)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXI008SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	6,701,000	5702.55		313,607		228,078		358,931			(85,529)		28,549		0001
Purchased Call/S&P 500 INDEX/SPX815QS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	6,240,000	5459.1		350,688		199,697		475,283			(150,991)		23,439		0001
Purchased Call/S&P 500 INDEX/SPX815QST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/06/2024	08/06/2025	1	2,686,000	5240.03		145,044		86,707		209,730			(58,337)		10,379		0001
Purchased Call/S&P 500 INDEX/SPXH00VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2025	1	3,492,251	5508		162,665		82,465		208,341			(80,200)		12,364		0001
Purchased Call/S&P 500 INDEX/SPX815QSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	3,311,000	5199.5		159,590		95,842		229,488			(63,748)		12,823		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/17/2025	1	6,258,000	5588.27		289,120		156,905		361,257			(132,214)		23,046		0001
Purchased Call/S&P 500 INDEX/SPXA216SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	3,755,000	5702.55		49,566		36,048		54,027			(13,518)		15,998		0001
Purchased Call/S&P 500 INDEX/SPXH00VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	6,082,825	5475		287,238		144,017		372,813			(143,221)		21,477		0001
Purchased Call/S&P 500 INDEX/SPXI004SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/21/2024	08/21/2025	1	3,407,000	5620.85		144,116		92,107		171,137			(52,009)		13,610		0001
Purchased Call/S&P 500 INDEX/SPXI000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/23/2024	07/23/2025	1	3,693,000	5555.74		207,177		115,859		265,990			(91,318)		13,804		0001
Purchased Call/S&P 500 INDEX/SPXH00IS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	4,388,000	5567.19		196,144		99,984		243,955			(96,160)		15,578		0001
Purchased Call/S&P 500 INDEX/SPXH00ISE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/07/2025	1	4,086,000	5567.19		196,537		101,246		245,308			(95,290)		14,662		0001
Purchased Call/S&P 500 INDEX/SPXI007S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/09/2024	09/09/2025	1	3,820,000	5471.05		49,278		34,074		59,967			(15,204)		15,870		0001
Purchased Call/S&P 500 INDEX/SPX815PSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2024	07/18/2025	1	3,663,000	5544.59		176,557		96,837		223,253			(79,719)		13,523		0001
Purchased Call/S&P 500 INDEX/SPX815QSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/06/2025	1	2,085,532	5240		107,317		64,331		154,884			(42,986)		8,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815RSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/12/2025	1	3,361,621	5344		165,345		102,138		210,090			(63,207)		13,167		0001
Purchased Call/S&P 500 INDEX/SPX815PS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	4,482,000	5537.02		225,445		114,601		284,059			(110,844)		15,911		0001
Purchased Call/S&P 500 INDEX/SPX815PSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	4,282,000	5427.13		241,505		135,722		331,087			(105,783)		16,045		0001
Purchased Call/S&P 500 INDEX/SPXI004S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	3,473,000	5634.61		93,076		60,241		107,408			(32,835)		13,904		0001
Purchased Call/S&P 500 INDEX/SPXI002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,645,028	5186		114,663		68,418		154,968			(46,245)		10,197		0001
Purchased Call/S&P 500 INDEX/SPXI006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	2,377,976	5648		84,781		56,836		108,064			(27,945)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/17/2025	1	4,222,000	5588.27		208,567		113,189		261,439			(95,378)		15,548		0001
Purchased Call/S&P 500 INDEX/SPXI003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,534,470	5186		149,547		89,232		209,812			(60,314)		9,771		0001
Purchased Call/S&P 500 INDEX/SPXI002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2024	08/01/2025	1	2,340,000	5446.68		66,222		38,889		85,602			(27,333)		8,938		0001
Purchased Call/S&P 500 INDEX/SPXH00Y9F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/12/2024	07/11/2025	1	5,901,000	5615.35		277,937		147,461		342,059			(130,476)		21,399		0001
Purchased Call/S&P 500 INDEX/SPXI009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	2,553,997	5714		92,618		67,148		105,149			(25,470)		10,819		0001
Purchased Call/S&P 500 INDEX/SPXH00VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	3,498,000	5509.01		88,499		44,494		110,712			(44,005)		12,384		0001
Purchased Call/S&P 500 INDEX/SPXH00XS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/09/2024	07/09/2025	1	2,304,000	5576.98		35,021		18,234		41,944			(16,787)		8,312		0001
Purchased Call/S&P 500 INDEX/SPXH00XSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2024	07/10/2025	1	2,144,000	5633.91		34,518		18,067		40,388			(16,451)		7,755		0001
Purchased Call/S&P 500 INDEX/SPXI003S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2024	08/08/2025	1	8,057,000	5344.16		389,153		236,735		536,108			(152,418)		31,276		0001
Purchased Call/S&P 500 INDEX/SPXA210SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,864,000	5544.59		62,722		34,401		77,049			(28,320)		10,574		0001
Purchased Call/S&P 500 INDEX/SPXI008SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	4,778,000	5702.55		140,473		102,162		157,389			(38,311)		20,356		0001
Purchased Call/S&P 500 INDEX/SPXI007SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/13/2024	09/12/2025	1	3,127,000	5626.02		48,469		34,197		55,850			(14,271)		13,068		0001
Purchased Call/S&P 500 INDEX/SPXH00V9C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,833,000	5509.01		162,331		81,614		214,170			(80,717)		10,030		0001
Purchased Call/S&P 500 INDEX/SPXI001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/29/2024	07/25/2025	1	1,924,690	5459		105,798		60,414		143,164			(45,384)		7,230		0001
Purchased Call/S&P 500 INDEX/SPXA210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	2,677,000	5505		42,297		23,420		51,808			(18,876)		9,957		0001
Purchased Call/S&P 500 INDEX/SPXH00N9N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2025	1	1,655,823	5509		86,921		44,189		108,726			(42,732)		5,862		0001
Purchased Call/S&P 500 INDEX/SPXI000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	3,814,678	5545		169,207		93,064		223,259			(76,143)		14,083		0001
Purchased Call/S&P 500 INDEX/SPXI004SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	3,095,000	5634.61		173,630		112,377		208,748			(61,253)		12,391		0001
Purchased Call/S&P 500 INDEX/SPXI003SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2024	08/11/2025	1	2,906,000	5344.16		92,701		56,693		122,701			(36,008)		11,357		0001
Purchased Call/S&P 500 INDEX/SPXI009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2025	1	1,954,804	5733		90,842		66,752		101,469			(24,091)		8,360		0001
Purchased Call/S&P 500 INDEX/SPXH00VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	1,883,000	5509.01		55,172		27,738		69,412			(27,434)		6,667		0001
Purchased Call/S&P 500 INDEX/SPXI001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	3,324,000	5522.3		157,558		91,583		204,771			(65,975)		12,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA210SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	1	3,092,000	5588.27		38,032		20,640		45,226			(17,392)		11,387		0001
Purchased Call/S&P 500 INDEX/SPX815RSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	2,133,000	5455.21		106,223		65,841		141,012			(40,382)		8,392		0001
Purchased Call/S&P 500 INDEX/SPX815RS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/07/2025	1	1,502,484	5204		92,138		55,795		123,902			(36,343)		5,819		0001
Purchased Call/S&P 500 INDEX/SPX815PSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	4,343,000	5427.13		192,829		108,367		256,288			(84,462)		16,274		0001
Purchased Call/S&P 500 INDEX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/17/2024	07/17/2025	1	2,340,000	5588.27		51,246		27,811		61,762			(23,435)		8,617		0001
Purchased Call/S&P 500 INDEX/SPX815PS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/23/2024	07/22/2025	1	10,494,477	5564		454,715		253,736		560,825			(200,979)		39,132		0001
Purchased Call/S&P 500 INDEX/SPXA216SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	3,731,000	5702.55		88,798		64,378		98,197			(24,419)		15,805		0001
Purchased Call/S&P 500 INDEX/SPX815QS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	3,675,000	5436.44		125,685		72,710		163,925			(52,975)		13,971		0001
Purchased Call/S&P 500 INDEX/SPX815PSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2024	07/17/2025	1	1,385,891	5588		49,139		26,890		62,633			(22,249)		5,104		0001
Purchased Call/S&P 500 INDEX/SPXI002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	1	2,690,000	5186.33		72,899		43,378		100,488			(29,521)		10,371		0001
Purchased Call/S&P 500 INDEX/SPXI005SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/28/2024	08/28/2025	1	3,351,000	5592.18		112,929		74,353		134,216			(38,576)		13,586		0001
Purchased Call/S&P 500 INDEX/SPXI008SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	4,876,000	5702.55		122,875		89,364		137,048			(33,511)		20,774		0001
Purchased Call/S&P 500 INDEX/SPX815RSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/13/2025	1	2,772,000	5434.43		120,859		74,580		159,327			(46,279)		10,882		0001
Purchased Call/S&P 500 INDEX/SPX815TSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	4,583,000	5595.76		201,652		141,883		243,424			(59,769)		19,153		0001
Purchased Call/S&P 500 INDEX/SPXH00XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2024	07/10/2025	1	2,812,000	5633.91		62,989		32,969		74,158			(30,019)		10,171		0001
Purchased Call/S&P 500 INDEX/SPX815TSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/10/2024	09/09/2025	1	7,703,238	5471		360,969		250,285		457,024			(110,684)		32,003		0001
Purchased Call/S&P 500 INDEX/SPX815TSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	5,240,000	5626.02		138,336		97,604		160,596			(40,732)		21,899		0001
Purchased Call/S&P 500 INDEX/SPXI006SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	1,852,192	5529		68,739		46,522		85,836			(22,217)		7,603		0001
Purchased Call/S&P 500 INDEX/SPXI008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	2,653,811	5634		124,071		88,769		145,730			(35,302)		11,199		0001
Purchased Call/S&P 500 INDEX/SPX815RS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,333,000	5319.31		138,114		83,786		197,307			(54,327)		9,056		0001
Purchased Call/S&P 500 INDEX/SPXH00XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	2,569,000	5584.54		143,607		75,980		180,868			(67,627)		9,316		0001
Purchased Call/S&P 500 INDEX/SPX815QS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	4,233,000	5436.44		234,085		135,421		322,832			(98,664)		16,092		0001
Purchased Call/S&P 500 INDEX/SPX815RSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	3,111,000	5543.22		148,706		93,096		186,599			(55,610)		12,267		0001
Purchased Call/S&P 500 INDEX/SPXH00IIS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,439,000	5567.19		114,633		58,434		142,961			(56,199)		8,659		0001
Purchased Call/S&P 500 INDEX/SPX815PSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	7,417,000	5459.1		344,149		195,974		455,922			(148,175)		27,860		0001
Purchased Call/S&P 500 INDEX/SPXI006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	2,684,264	5529		144,303		97,664		186,490			(46,640)		11,018		0001
Purchased Call/S&P 500 INDEX/SPXA211SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2024	07/24/2025	1	2,728,000	5427.13		50,195		28,209		63,748			(21,986)		10,222		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05N$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/11/2025	1	2,720,000	5615.35		76,160		40,407		91,073			(35,753)		9,864		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/12/2024	07/14/2025	1	2,812,000	5615.35		132,445		70,783		163,033			(61,662)		10,277		0001
Purchased Call/S&P 500 INDEX/SPXH00X$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	2,215,000	5584.54		114,516		60,589		143,419			(53,927)		8,032		0001
Purchased Call/S&P 500 INDEX/SPX815R$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	2,776,994	5434		127,724		79,034		167,979			(48,691)		10,902		0001
Purchased Call/S&P 500 INDEX/SPX815U$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	1,667,536	5596		61,772		43,584		72,044			(18,189)		6,969		0001
Purchased Call/S&P 500 INDEX/SPXA217$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	5,206,000	5745.37		68,719		51,016		73,357			(17,703)		22,346		0001
Purchased Call/S&P 500 INDEX/SPX815P$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	6,631,000	5459.1		314,973		179,359		418,370			(135,613)		24,908		0001
Purchased Call/S&P 500 INDEX/SPXI001$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	2,145,000	5522.3		108,323		62,964		141,836			(45,358)		8,174		0001
Purchased Call/S&P 500 INDEX/SPXB05S$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	3,236,000	5408.42		152,092		104,747		200,883			(47,345)		13,417		0001
Purchased Call/S&P 500 INDEX/SPX815P$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	2,227,000	5427.13		121,372		68,209		165,467			(53,163)		8,345		0001
Purchased Call/S&P 500 INDEX/SPX8150$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/28/2025	1	5,997,000	5459.1		281,259		161,162		372,301			(120,097)		22,690		0001
Purchased Call/S&P 500 INDEX/SPXI002$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	2,675,000	5240.03		81,588		48,773		111,082			(32,815)		10,337		0001
Purchased Call/S&P 500 INDEX/SPXH00X$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	2,535,000	5584.54		66,924		35,409		81,209			(31,515)		9,193		0001
Purchased Call/S&P 500 INDEX/SPXI006$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	6,048,649	5529		256,477		173,583		323,558			(82,895)		24,828		0001
Purchased Call/S&P 500 INDEX/SPXI008$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	1,763,550	5634		77,912		55,744		91,193			(22,168)		7,442		0001
Purchased Call/S&P 500 INDEX/SPX815P$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/18/2024	07/17/2025	1	2,766,194	5588		113,137		61,911		145,291			(51,226)		10,187		0001
Purchased Call/S&P 500 INDEX/SPXI008$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	1	3,734,739	5633		153,730		109,564		182,582			(44,165)		15,730		0001
Purchased Call/S&P 500 INDEX/SPXA211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	3,689,000	5564.41		47,957		26,687		57,235			(21,270)		13,756		0001
Purchased Call/S&P 500 INDEX/SPX815U$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	1,915,000	5626.02		109,538		77,552		132,339			(31,986)		8,050		0001
Purchased Call/S&P 500 INDEX/SPX815U$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	2,313,211	5740		83,667		62,459		90,835			(21,208)		9,929		0001
Purchased Call/S&P 500 INDEX/SPXB05R$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/23/2024	08/22/2025	1	3,125,000	5634.61		180,938		117,107		217,707			(63,831)		12,511		0001
Purchased Call/S&P 500 INDEX/SPX815R$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/13/2025	1	1,775,003	5434		90,915		56,727		110,440			(34,188)		6,968		0001
Purchased Call/S&P 500 INDEX/SPXH00W$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	4,181,000	5567.19		200,688		102,301		251,096			(98,387)		14,843		0001
Purchased Call/S&P 500 INDEX/SPX815P$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	2,306,000	5537.02		131,903		67,051		167,561			(64,852)		8,186		0001
Purchased Call/S&P 500 INDEX/SPX815P$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	1,389,455	5502		80,403		40,761		102,901			(39,642)		4,919		0001
Purchased Call/S&P 500 INDEX/SPXB05P$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/02/2024	08/04/2025	1	2,466,000	5346.56		113,683		67,333		159,411			(46,350)		9,485		0001
Purchased Call/S&P 500 INDEX/SPXI003$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2024	08/08/2025	1	5,003,000	5344.16		234,641		142,740		322,108			(91,901)		19,421		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815T$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	5,481,000	5408.42		241,712		165,841		316,676			(75,871)		22,590		0001
Purchased Call/S&P 500 INDEX/SPX815T$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/11/2025	1	3,103,000	5554.13		155,771		108,567		193,719			(47,203)		12,943		0001
Purchased Call/S&P 500 INDEX/SPXB05R$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2025	1	2,608,074	5621		140,007		90,227		177,799			(49,780)		10,419		0001
Purchased Call/S&P 500 INDEX/SPXI002$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2024	08/01/2025	1	2,084,000	5446.68		72,315		42,467		94,771			(29,847)		7,960		0001
Purchased Call/S&P 500 INDEX/SPXI007$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/13/2024	09/12/2025	1	8,602,000	5626.02		111,826		78,899		128,582			(32,927)		35,950		0001
Purchased Call/S&P 500 INDEX/SPXB05S$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	1,756,440	5592		98,562		65,891		120,364			(32,671)		7,136		0001
Purchased Call/S&P 500 INDEX/SPXB050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2024	08/15/2025	1	2,116,169	5554		120,724		75,999		148,303			(44,725)		8,344		0001
Purchased Call/S&P 500 INDEX/SPX815T$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	4,618,000	5408.42		216,584		148,601		285,960			(67,983)		19,033		0001
Purchased Call/S&P 500 INDEX/SPX815U$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/26/2025	1	5,197,000	5745.37		230,227		170,917		247,843			(59,311)		22,308		0001
Purchased Call/S&P 500 INDEX/SPXI006$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	1,901,952	5529		108,033		73,116		140,685			(34,917)		7,807		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/17/2025	1	2,535,000	5588.27		139,425		75,666		175,691			(63,759)		9,335		0001
Purchased Call/S&P 500 INDEX/SPX815V$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	2,456,195	5739		102,390		76,436		111,611			(25,954)		10,543		0001
Purchased Call/S&P 500 INDEX/SPX815S$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	2,410,000	5554.25		97,846		61,727		119,851			(36,119)		9,565		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/19/2024	07/21/2025	1	4,184,000	5505		209,618		116,070		273,532			(93,549)		15,563		0001
Purchased Call/S&P 500 INDEX/SPX815P$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/03/2025	1	6,042,644	5564		259,945		132,877		318,653			(127,068)		21,452		0001
Purchased Call/S&P 500 INDEX/SPXI006$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2024	09/05/2025	1	2,465,000	5503.41		134,096		91,750		172,902			(42,346)		10,159		0001
Purchased Call/S&P 500 INDEX/SPXB050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	1,874,459	5592		108,522		57,577		128,818			(50,945)		6,798		0001
Purchased Call/S&P 500 INDEX/SPXB05T$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,042,000	5633.09		33,693		23,947		38,426			(9,746)		8,601		0001
Purchased Call/S&P 500 INDEX/SPX815U$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/26/2025	1	6,175,000	5745.37		292,695		217,292		315,745			(75,403)		26,506		0001
Purchased Call/S&P 500 INDEX/SPXI007$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/13/2024	09/15/2025	1	2,187,000	5626.02		35,429		25,084		40,589			(10,346)		9,194		0001
Purchased Call/S&P 500 INDEX/SPX815R$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	3,094,000	5543.22		134,589		84,258		167,637			(50,331)		12,200		0001
Purchased Call/S&P 500 INDEX/SPXB05S$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/27/2025	1	1,389,580	5626		65,236		43,490		79,232			(21,745)		5,622		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/16/2025	1	4,470,000	5667.2		153,321		82,785		179,425			(70,536)		16,420		0001
Purchased Call/S&P 500 INDEX/SPXH00W$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,033,000	5567.19		113,848		58,034		143,559			(55,814)		7,217		0001
Purchased Call/S&P 500 INDEX/SPXB05S$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/26/2025	1	1,857,479	5629		77,583		51,649		93,300			(25,934)		7,500		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/15/2025	1	2,905,710	5631		174,413		93,952		205,129			(80,461)		10,646		0001
Purchased Call/S&P 500 INDEX/SPXB050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	2,430,000	5570.64		143,127		92,378		179,916			(50,749)		9,728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815US0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2024	09/18/2025	1	5,264,896	.5619		244,679		176,712		267,334			(67,966)		22,260		0001
Purchased Call/S&P 500 INDEX/SPXB05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	6,815,000	5634.61		320,987		207,750		380,219			(113,237)		27,283		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/16/2025	1	1,229,782	.5667		66,302		35,898		83,487			(30,404)		4,517		0001
Purchased Call/S&P 500 INDEX/SPX815US4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,613,000	5626.02		122,027		86,394		145,075			(35,633)		10,984		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	4,358,048	.5545		178,383		98,110		233,871			(80,272)		16,089		0001
Purchased Call/S&P 500 INDEX/SPXI001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	2,529,049	.5439		117,338		68,069		146,550			(49,269)		9,614		0001
Purchased Call/S&P 500 INDEX/SPXI000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/22/2024	07/22/2025	1	1,989,000	5564.41		73,991		41,174		91,624			(32,817)		7,417		0001
Purchased Call/S&P 500 INDEX/SPXI008SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	3,023,000	5702.55		115,479		83,984		130,573			(31,494)		12,879		0001
Purchased Call/S&P 500 INDEX/SPXI006SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/05/2024	09/05/2025	1	7,985,000	5503.41		484,690		331,630		635,210			(153,060)		32,910		0001
Purchased Call/S&P 500 INDEX/SPX815US0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	7,459,000	5738.17		352,065		262,093		381,919			(89,972)		32,017		0001
Purchased Call/S&P 500 INDEX/SPXB05QSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2025	1	2,001,023	.5621		94,945		61,187		118,720			(33,758)		7,994		0001
Purchased Call/S&P 500 INDEX/SPXI005S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2025	1	2,303,000	5634.61		100,871		65,580		118,705			(35,291)		9,279		0001
Purchased Call/S&P 500 INDEX/SPX815SS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,270,000	5554.25		163,173		102,938		204,183			(60,235)		12,979		0001
Purchased Call/S&P 500 INDEX/SPXB05RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	1	4,005,000	5634.61		196,646		127,847		233,379			(68,799)		16,136		0001
Purchased Call/S&P 500 INDEX/SPX815SSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2024	08/22/2025	1	1,054,705	.5571		60,615		39,341		71,970			(21,274)		4,222		0001
Purchased Call/S&P 500 INDEX/SPX815US9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,428,560	.5596		106,356		75,040		125,326			(31,316)		10,149		0001
Purchased Call/S&P 500 INDEX/SPXI000ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	07/25/2025	1	4,621,000	5399.22		150,183		85,284		198,466			(64,899)		17,358		0001
Purchased Call/S&P 500 INDEX/SPXI008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/20/2024	09/22/2025	1	3,524,000	5702.55		154,704		112,512		176,340			(42,192)		15,014		0001
Purchased Call/S&P 500 INDEX/SPX815TSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	2,210,000	5595.76		106,522		74,949		128,929			(31,573)		9,236		0001
Purchased Call/S&P 500 INDEX/SPX815PSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/03/2025	1	6,217,874	.5567		284,589		145,474		350,353			(139,115)		22,074		0001
Purchased Call/S&P 500 INDEX/SPXI006SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	2,241,000	5520.07		29,357		19,895		34,769			(9,462)		9,218		0001
Purchased Call/S&P 500 INDEX/SPXI000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	1	1,785,358	.5545		100,364		55,200		135,354			(45,164)		6,591		0001
Purchased Call/S&P 500 INDEX/SPX815PS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	5,786,000	5537.02		272,521		138,531		341,581			(133,989)		20,540		0001
Purchased Call/S&P 500 INDEX/SPXI004SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/21/2024	08/21/2025	1	2,872,000	5620.85		169,161		108,114		205,498			(61,047)		11,473		0001
Purchased Call/S&P 500 INDEX/SPX815QSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	2,482,000	5436.44		139,737		80,839		192,927			(58,897)		9,436		0001
Purchased Call/S&P 500 INDEX/SPX815TSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,618,000	5626.02		206,588		145,759		249,912			(60,829)		15,120		0001
Purchased Call/S&P 500 INDEX/SPXB05NST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	4,111,000	5615.35		136,074		72,195		163,724			(63,879)		14,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815TSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,013,000	5626.02		119,315		84,183		141,005			(35,132)		12,592		0001
Purchased Call/S&P 500 INDEX/SPX815USO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	3,685,000	5738.17		165,457		123,173		179,568			(42,283)		15,817		0001
Purchased Call/S&P 500 INDEX/SPX815PS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/03/2025	1	5,454,000	5537.02		244,339		124,206		305,513			(120,133)		19,362		0001
Purchased Call/S&P 500 INDEX/SPX815RSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	1,592,005	5434		87,146		53,925		117,467			(33,221)		6,250		0001
Purchased Call/S&P 500 INDEX/SPX815RSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	2,471,000	5543.22		91,427		57,237		112,271			(34,190)		9,743		0001
Purchased Call/S&P 500 INDEX/SPX815RSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	1,777,059	5434		101,674		62,914		137,430			(38,760)		6,976		0001
Purchased Call/S&P 500 INDEX/SPXB05USQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	2,699,165	5719		110,424		80,836		122,791			(29,589)		11,521		0001
Purchased Call/S&P 500 INDEX/SPX815TSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	1,442,309	5491		86,715		60,365		109,494			(26,350)		6,004		0001
Purchased Call/S&P 500 INDEX/SPXB05QSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	08/12/2025	1	4,670,997	5344		198,739		122,428		253,967			(76,311)		18,296		0001
Purchased Call/S&P 500 INDEX/SPXB05QS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/11/2025	1	1,890,688	5618		111,078		59,262		130,666			(51,816)		6,856		0001
Purchased Call/S&P 500 INDEX/SPXB05QSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	3,443,000	5570.64		166,641		107,555		205,001			(59,086)		13,784		0001
Purchased Call/S&P 500 INDEX/SPXB05NSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	2,104,000	5615.35		117,193		62,177		144,502			(55,016)		7,630		0001
Purchased Call/S&P 500 INDEX/SPX815SS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	5,418,000	5554.25		136,534		86,133		162,533			(50,401)		21,504		0001
Purchased Call/S&P 500 INDEX/SPXH00YSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/12/2024	07/11/2025	1	3,148,000	5615.35		144,808		76,829		178,209			(67,979)		11,416		0001
Purchased Call/S&P 500 INDEX/SPXH00USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	2,694,000	5475.09		80,281		40,030		102,856			(40,251)		9,512		0001
Purchased Call/S&P 500 INDEX/SPX815RS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,350,000	5319.31		124,080		75,273		173,321			(48,807)		9,122		0001
Purchased Call/S&P 500 INDEX/SPX815SSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/21/2025	1	8,223,000	5620.85		387,303		247,533		456,709			(139,771)		32,850		0001
Purchased Call/S&P 500 INDEX/SPX815SSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/15/2025	1	1,932,879	5554		111,235		70,221		133,909			(41,014)		7,622		0001
Purchased Call/S&P 500 INDEX/SPX815SSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/21/2025	1	4,571,000	5620.85		223,065		142,565		263,852			(80,500)		18,261		0001
Purchased Call/S&P 500 INDEX/SPX8150SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,621,000	5446.68		123,973		72,804		166,112			(51,169)		10,011		0001
Purchased Call/S&P 500 INDEX/SPX815SS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	4,970,000	5554.25		237,566		149,139		296,055			(88,427)		19,597		0001
Purchased Call/S&P 500 INDEX/SPX815SS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	10,484,000	5554.25		264,197		165,857		314,720			(98,340)		41,339		0001
Purchased Call/S&P 500 INDEX/SPX815SSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,734,000	5554.25		215,452		135,919		273,189			(79,533)		14,820		0001
Purchased Call/S&P 500 INDEX/SPX8150SJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,451,000	5446.68		107,844		63,332		143,112			(44,512)		9,362		0001
Purchased Call/S&P 500 INDEX/SPXB05TSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	3,519,000	5713.64		204,454		147,818		234,512			(56,635)		14,907		0001
Purchased Call/S&P 500 INDEX/SPX815RSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/12/2025	1	3,248,929	5344		190,345		117,257		251,897			(73,088)		12,726		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/23/2024	07/22/2025	1	2,542,935	.5564		140,464		78,380		178,136			(62,083)		9,482		0001
Purchased Call/S&P 500 INDEX/SPXB05US8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2024	09/19/2025	1	5,604,000	5702.55		321,109		232,804		372,877			(88,305)		23,740		0001
Purchased Call/S&P 500 INDEX/SPX815SS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	6,085,000	5554.25		267,740		168,081		331,397			(99,659)		23,994		0001
Purchased Call/S&P 500 INDEX/SPXB05TS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/18/2024	09/17/2025	1	3,511,876	.5634		178,834		127,950		215,260			(50,884)		14,820		0001
Purchased Call/S&P 500 INDEX/SPX815S57	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	3,863,000	5554.25		224,054		140,656		284,510			(83,398)		15,232		0001
Purchased Call/S&P 500 INDEX/SPX815US5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/19/2024	09/18/2025	1	3,899,072	.5618		195,007		140,838		213,026			(54,169)		16,486		0001
Purchased Call/S&P 500 INDEX/SPXI000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	4,965,510	.5505		223,876		123,475		275,999			(100,401)		18,332		0001
Purchased Call/S&P 500 INDEX/SPXH00US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	1	2,315,000	5475.09		82,646		41,209		107,143			(41,437)		8,174		0001
Purchased Call/S&P 500 INDEX/SPXI004SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/21/2024	08/21/2025	1	2,926,000	5620.85		98,606		63,021		115,662			(35,585)		11,689		0001
Purchased Call/S&P 500 INDEX/SPXI005SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	1	2,399,045	.5592		106,255		70,935		127,587			(35,319)		9,727		0001
Purchased Call/S&P 500 INDEX/SPX8150SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	7,457,732	.5464		306,033		176,688		413,548			(129,345)		28,284		0001
Purchased Call/S&P 500 INDEX/SPX8150SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	2,641,000	5199.5		133,635		80,254		193,046			(53,380)		10,229		0001
Purchased Call/S&P 500 INDEX/SPX8150SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	2,819,187	.5464		148,371		85,662		206,566			(62,709)		10,692		0001
Purchased Call/S&P 500 INDEX/SPXI005S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2025	1	3,534,000	5634.61		99,659		64,792		115,241			(34,867)		14,239		0001
Purchased Call/S&P 500 INDEX/SPX815SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2024	08/22/2025	1	1,798,888	.5622		80,688		52,515		94,205			(28,173)		7,202		0001
Purchased Call/S&P 500 INDEX/SPXI005SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	1	2,102,577	.5592		96,297		64,377		115,806			(31,920)		8,542		0001
Purchased Call/S&P 500 INDEX/SPX815SSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,465,000	5554.25		165,627		104,486		206,364			(61,141)		13,753		0001
Purchased Call/S&P 500 INDEX/SPX815US3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,193,000	5626.02		99,782		70,644		118,669			(29,137)		9,219		0001
Purchased Call/S&P 500 INDEX/SPX815USA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	5,478,249	.5596		255,695		180,407		302,980			(75,288)		22,895		0001
Purchased Call/S&P 500 INDEX/SPXH00VS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,300,000	5509.01		84,640		42,554		107,882			(42,086)		8,143		0001
Purchased Call/S&P 500 INDEX/SPXI006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	2,359,458	.5648		114,284		76,615		150,960			(37,669)		9,586		0001
Purchased Call/S&P 500 INDEX/SPXB05TSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/16/2024	09/12/2025	1	2,885,826	.5625		134,211		94,957		160,135			(39,254)		12,060		0001
Purchased Call/S&P 500 INDEX/SPX815RSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/12/2025	1	2,159,134	.5344		106,022		65,312		136,674			(40,710)		8,457		0001
Purchased Call/S&P 500 INDEX/SPXB05TSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/16/2024	09/16/2025	1	6,500,000	5633.09		163,150		115,958		188,549			(47,192)		27,377		0001
Purchased Call/S&P 500 INDEX/SPXB05NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/09/2024	07/08/2025	1	2,123,256	.5573		125,410		65,130		157,625			(60,280)		7,639		0001
Purchased Call/S&P 500 INDEX/SPX8150SF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	2,026,973	.5464		92,846		53,605		126,862			(39,242)		7,687		0001
Purchased Call/S&P 500 INDEX/SPX8150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	2,371,176	.5464		135,981		78,508		191,696			(57,473)		8,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05N$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/09/2024	07/09/2025	1	5,276,000	5576.98		293,873		153,008		368,663			(140,865)		19,033		0001
Purchased Call/S&P 500 INDEX/SPX815Q$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	3,260,000	5459.1		165,282		94,119		221,162			(71,163)		12,245		0001
Purchased Call/S&P 500 INDEX/SPXB05U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2024	09/19/2025	1	1,140,523	5703		54,819		39,966		61,364			(14,853)		4,831		0001
Purchased Call/S&P 500 INDEX/SPX815S$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,599,000	5554.25		144,764		90,880		182,825			(53,884)		10,248		0001
Purchased Call/S&P 500 INDEX/SPX815R$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	4,477,000	5543.22		208,181		130,329		261,843			(77,851)		17,653		0001
Purchased Call/S&P 500 INDEX/SPX815S$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	4,918,435	5608		270,721		172,005		330,106			(98,716)		19,564		0001
Purchased Call/S&P 500 INDEX/SPX815Q$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/30/2025	1	1,984,969	5438		85,217		49,848		114,042			(35,368)		7,546		0001
Purchased Call/S&P 500 INDEX/SPX815R$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/08/2025	1	2,267,102	5344		107,544		65,788		138,542			(41,756)		8,800		0001
Purchased Call/S&P 500 INDEX/SPXA212$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	2,488,000	5455.21		38,315		23,749		47,474			(14,566)		9,789		0001
Purchased Call/S&P 500 INDEX/SPXI003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/12/2024	08/08/2025	1	1,481,921	5319		80,909		49,357		112,552			(31,552)		5,753		0001
Purchased Call/S&P 500 INDEX/SPX815Q$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,243,000	5446.68		103,627		60,856		138,470			(42,771)		8,567		0001
Purchased Call/S&P 500 INDEX/SPX815Q$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/07/2024	08/07/2025	1	4,234,000	5199.5		250,229		150,276		374,656			(99,954)		16,398		0001
Purchased Call/S&P 500 INDEX/SPX815Q$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/25/2025	1	3,203,000	5459.1		172,001		97,945		231,889			(74,056)		12,031		0001
Purchased Call/S&P 500 INDEX/SPXA211$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/22/2025	1	2,359,310	5564		93,590		52,369		131,429			(41,221)		8,797		0001
Purchased Call/S&P 500 INDEX/SPXA213$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	5,123,000	5570.64		67,624		43,646		78,366			(23,977)		20,510		0001
Purchased Call/S&P 500 INDEX/SPXI002$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	4,384,179	5347		162,909		96,203		259,189			(66,707)		16,746		0001
Purchased Call/S&P 500 INDEX/SPXA213$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	2,264,000	5608.25		61,581		39,018		72,215			(22,563)		9,005		0001
Purchased Call/S&P 500 INDEX/SPXH00V$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	13,189,492	5475		587,338		294,483		758,670			(292,856)		46,568		0001
Purchased Call/S&P 500 INDEX/SPXH00X$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/11/2024	07/11/2025	1	2,084,000	5584.54		22,507		11,908		26,752			(10,599)		7,557		0001
Purchased Call/S&P 500 INDEX/SPX815Q$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/26/2024	07/28/2025	1	1,353,000	5459.1		75,362		43,183		101,855			(32,179)		5,119		0001
Purchased Call/S&P 500 INDEX/SPXB05U$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/19/2025	1	4,137,000	5702.55		193,612		140,368		221,683			(53,243)		17,525		0001
Purchased Call/S&P 500 INDEX/SPXH00X$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/11/2024	07/10/2025	1	2,546,527	5634		111,228		58,704		138,456			(52,524)		9,211		0001
Purchased Call/S&P 500 INDEX/SPXA212$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2025	1	3,314,000	5346.56		85,501		50,641		114,493			(34,860)		12,747		0001
Purchased Call/S&P 500 INDEX/SPX815U$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	2,404,000	5738.17		110,824		82,503		120,146			(28,322)		10,319		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/21/2025	1	2,124,681	5621		87,235		56,218		107,568			(31,017)		8,488		0001
Purchased Call/S&P 500 INDEX/SPX815S$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/27/2024	08/26/2025	1	5,442,718	5617		253,151		165,737		296,099			(87,414)		21,975		0001
Purchased Call/S&P 500 INDEX/SPX815T$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/03/2025	1	8,807,585	5529		401,914		272,014		506,566			(129,900)		36,153		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05T$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/16/2024	09/16/2025	1	2,537,000	5633.09		67,992		48,325		78,805			(19,667)		10,685		0001
Purchased Call/S&P 500 INDEX/SPX815S$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	742,231	5608		39,417		25,044		47,783			(14,373)		2,952		0001
Purchased Call/S&P 500 INDEX/SPXB05P$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/07/2024	08/07/2025	1	2,693,000	5199.5		116,607		70,028		165,205			(46,579)		10,430		0001
Purchased Call/S&P 500 INDEX/SPX815U$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	2,035,977	5703		86,776		63,088		95,786			(23,688)		8,625		0001
Purchased Call/S&P 500 INDEX/SPXI001$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/29/2024	07/25/2025	1	1,375,693	5459		80,534		45,987		110,017			(34,547)		5,167		0001
Purchased Call/S&P 500 INDEX/SPXA212$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	2,095,000	5455.21		71,230		44,151		91,233			(27,079)		8,243		0001
Purchased Call/S&P 500 INDEX/SPXA214$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,047,000	5528.93		27,020		18,237		31,677			(8,783)		8,403		0001
Purchased Call/S&P 500 INDEX/SPX815P$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/24/2025	1	5,314,000	5427.13		265,700		149,319		357,958			(116,381)		19,912		0001
Purchased Call/S&P 500 INDEX/SPXA217$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	4,638,000	5745.37		117,341		87,112		126,683			(30,229)		19,908		0001
Purchased Call/S&P 500 INDEX/SPX815S$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	6,020,000	5554.25		279,328		175,356		347,969			(103,972)		23,737		0001
Purchased Call/S&P 500 INDEX/SPXB05P$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/02/2024	08/01/2025	1	5,847,000	5346.56		268,962		158,389		378,265			(110,573)		22,333		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/17/2024	07/17/2025	1	3,636,000	5588.27		159,984		86,823		199,140			(73,161)		13,390		0001
Purchased Call/S&P 500 INDEX/SPXB05P$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/23/2024	07/22/2025	1	2,426,083	5564		140,427		78,360		178,738			(62,067)		9,046		0001
Purchased Call/S&P 500 INDEX/SPX815R$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	8,120,000	5455.21		376,768		233,534		497,392			(143,234)		31,947		0001
Purchased Call/S&P 500 INDEX/SPX815Q$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	2,578,914	5522		101,694		59,604		140,740			(42,090)		9,827		0001
Purchased Call/S&P 500 INDEX/SPX815S$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	2,305,980	5543		98,896		62,085		121,420			(36,811)		9,093		0001
Purchased Call/S&P 500 INDEX/SPX815T$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	2,739,000	5408.42		159,684		109,561		216,839			(50,123)		11,289		0001
Purchased Call/S&P 500 INDEX/SPX815R$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	3,192,000	5543.22		181,944		113,904		232,945			(68,040)		12,586		0001
Purchased Call/S&P 500 INDEX/SPXI007$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/13/2024	09/12/2025	1	2,710,000	5626.02		59,078		41,683		68,757			(17,395)		11,326		0001
Purchased Call/S&P 500 INDEX/SPX8150$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/29/2025	1	3,485,739	5464		125,271		72,325		166,421			(52,946)		13,220		0001
Purchased Call/S&P 500 INDEX/SPX815S$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	5,490,477	5608		252,004		160,113		303,056			(91,891)		21,839		0001
Purchased Call/S&P 500 INDEX/SPX815R$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,240,000	5319.31		108,416		65,770		149,381			(42,646)		8,695		0001
Purchased Call/S&P 500 INDEX/SPXB05R$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/28/2024	08/27/2025	1	2,660,821	5625		113,388		74,548		137,831			(38,840)		10,766		0001
Purchased Call/S&P 500 INDEX/SPX815U$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,828,571	5596		152,161		107,358		181,571			(44,803)		11,821		0001
Purchased Call/S&P 500 INDEX/SPX8150$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/30/2025	1	2,490,000	5436.44		112,299		64,966		150,337			(47,333)		9,466		0001
Purchased Call/S&P 500 INDEX/SPXA211$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	2,572,000	5346.56		78,446		46,196		105,928			(32,250)		9,824		0001
Purchased Call/S&P 500 INDEX/SPX815S$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	1,557,970	5543		88,871		55,791		112,197			(33,080)		6,143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00Z\$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/17/2025	1	4,195,000	5588.27		198,424		107,684		248,160			(90,739)		15,449		0001
Purchased Call/S&P 500 INDEX/SPX815S\$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	5,092,291	5608		220,290		139,963		263,872			(80,327)		20,255		0001
Purchased Call/S&P 500 INDEX/SPX815S\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/21/2025	1	3,508,000	5620.85		158,912		101,564		186,995			(57,349)		14,014		0001
Purchased Call/S&P 500 INDEX/SPX815R\$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	3,871,000	5319.31		182,324		110,607		251,212			(71,718)		15,026		0001
Purchased Call/S&P 500 INDEX/SPXA212\$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2024	08/08/2025	1	1,560,495	5344		64,307		39,229		87,183			(25,078)		6,058		0001
Purchased Call/S&P 500 INDEX/SPXH00V\$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	06/27/2025	1	1,731,587	5462		80,528		39,925		104,047			(40,602)		6,046		0001
Purchased Call/S&P 500 INDEX/SPX815T\$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/04/2025	1	3,632,000	5520.07		172,520		116,914		214,772			(55,606)		14,939		0001
Purchased Call/S&P 500 INDEX/SPXA215\$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	2,472,000	5408.42		81,576		55,970		104,871			(25,606)		10,188		0001
Purchased Call/S&P 500 INDEX/SPXI000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	1,248,687	5505		71,825		39,614		89,974			(32,211)		4,610		0001
Purchased Call/S&P 500 INDEX/SPXI001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	1	3,461,069	5459		153,865		87,862		204,884			(66,004)		13,001		0001
Purchased Call/S&P 500 INDEX/SPXH00X\$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	1,998,000	5584.54		95,105		50,319		118,544			(44,786)		7,246		0001
Purchased Call/S&P 500 INDEX/SPXH00Y\$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/15/2025	1	2,030,000	5631.22		67,599		36,314		80,847			(31,285)		7,438		0001
Purchased Call/S&P 500 INDEX/SPX815U\$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	07/31/2025	1	2,843,985	5522		104,349		61,160		143,177			(43,189)		10,837		0001
Purchased Call/S&P 500 INDEX/SPXA217\$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	3,853,000	5745.37		104,416		77,517		112,551			(26,899)		16,539		0001
Purchased Call/S&P 500 INDEX/SPXA214\$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	1,703,000	5528.93		17,030		11,494		19,856			(5,536)		6,990		0001
Purchased Call/S&P 500 INDEX/SPXA215\$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	3,621,293	5554		170,570		119,873		205,631			(50,697)		15,104		0001
Purchased Call/S&P 500 INDEX/SPX815R\$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	3,485,000	5455.21		165,886		102,822		219,172			(63,064)		13,711		0001
Purchased Call/S&P 500 INDEX/SPX815Q\$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/06/2024	08/06/2025	1	3,227,000	5240.03		190,716		114,009		281,752			(76,707)		12,470		0001
Purchased Call/S&P 500 INDEX/SPX815R\$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	2,673,740	5434		108,073		66,874		140,039			(41,199)		10,496		0001
Purchased Call/S&P 500 INDEX/SPXB05U\$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	4,163,000	5702.55		244,784		178,025		284,448			(66,759)		17,736		0001
Purchased Call/S&P 500 INDEX/SPXH00V\$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	1,954,607	5475		74,638		37,422		95,327			(37,216)		6,901		0001
Purchased Call/S&P 500 INDEX/SPXI002\$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	1	3,067,000	5186.33		68,394		40,697		92,824			(27,697)		11,824		0001
Purchased Call/S&P 500 INDEX/SPXH00W\$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	3,209,000	5567.19		182,592		93,076		230,411			(89,516)		11,392		0001
Purchased Call/S&P 500 INDEX/SPX815Q\$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/30/2024	07/25/2025	1	1,510,952	5455		65,693		37,618		89,037			(28,076)		5,676		0001
Purchased Call/S&P 500 INDEX/SPXB05R\$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	1	3,294,000	5634.61		187,429		121,854		225,077			(65,574)		13,272		0001
Purchased Call/S&P 500 INDEX/SPX815U\$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	1,899,056	5703		68,651		49,911		75,352			(18,740)		8,045		0001
Purchased Call/S&P 500 INDEX/SPXH00W\$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	3,659,970	5537		139,630		71,176		171,760			(68,454)		12,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	2,449,000	.5505		64,409		35,425		80,593			(28,984)		9,041		0001
Purchased Call/S&P 500 INDEX/SPXH00WS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	3,017,000	5567.19		93,225		47,522		113,669			(45,704)		10,710		0001
Purchased Call/S&P 500 INDEX/SPXA217SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,848,000	5738.17		72,909		54,277		79,016			(18,632)		12,225		0001
Purchased Call/S&P 500 INDEX/SPX815US1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	1,858,000	5626.02		71,161		50,381		84,094			(20,780)		7,811		0001
Purchased Call/S&P 500 INDEX/SPX815RSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/14/2025	1	5,700,000	5455.21		251,940		156,161		330,222			(95,779)		22,426		0001
Purchased Call/S&P 500 INDEX/SPXI001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/31/2025	1	3,193,000	5522.3		175,934		102,265		232,965			(73,669)		12,167		0001
Purchased Call/S&P 500 INDEX/SPXA214SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	6,464,000	5648.4		283,123		189,275		329,160			(93,849)		26,262		0001
Purchased Call/S&P 500 INDEX/SPXA216ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2024	09/24/2025	1	2,486,000	5732.93		32,567		23,864		35,258			(8,702)		10,631		0001
Purchased Call/S&P 500 INDEX/SPXI004SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,147,000	5634.61		93,824		60,725		110,679			(33,099)		8,595		0001
Purchased Call/S&P 500 INDEX/SPXB05RSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	4,209,000	5592.18		190,668		125,536		229,798			(65,132)		17,065		0001
Purchased Call/S&P 500 INDEX/SPXL13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	1,884,000	5475.09		19,217		9,582		23,694			(9,635)		6,652		0001
Purchased Call/S&P 500 INDEX/SPXB05RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/26/2024	08/22/2025	1	3,166,651	.5635		173,057		112,318		211,841			(60,739)		12,677		0001
Purchased Call/S&P 500 INDEX/SPXH00YSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2025	1	1,809,000	5615.35		92,440		49,403		114,205			(43,037)		6,611		0001
Purchased Call/S&P 500 INDEX/SPX815US5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	4,058,000	5738.17		204,523		152,256		222,187			(52,267)		17,419		0001
Purchased Call/S&P 500 INDEX/SPX815SSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/18/2025	1	3,561,000	5554.25		158,821		100,193		196,069			(58,628)		14,134		0001
Purchased Call/S&P 500 INDEX/SPX815TS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/02/2025	1	1,519,420	.5648		59,107		39,951		76,629			(19,157)		6,224		0001
Purchased Call/S&P 500 INDEX/SPX815US5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,407,000	5626.02		116,499		82,480		138,962			(34,019)		10,118		0001
Purchased Call/S&P 500 INDEX/SPX815TSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/06/2024	09/05/2025	1	5,591,000	5408.42		339,933		233,232		466,064			(106,701)		23,043		0001
Purchased Call/S&P 500 INDEX/SPX815TSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,496,000	5626.02		113,069		79,776		135,056			(33,292)		10,431		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/18/2025	1	3,147,000	.5505		170,882		93,985		224,613			(76,897)		11,618		0001
Purchased Call/S&P 500 INDEX/SPX815USY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	1,667,337	.5745		86,159		64,141		93,090			(22,018)		7,157		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2025	1	7,402,000	.5505		343,453		190,176		444,409			(153,276)		27,533		0001
Purchased Call/S&P 500 INDEX/SPXA213SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	6,667,000	5570.64		168,008		108,438		199,420			(59,571)		26,691		0001
Purchased Call/S&P 500 INDEX/SPX815TSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,754,000	5626.02		93,636		66,065		109,937			(27,571)		11,510		0001
Purchased Call/S&P 500 INDEX/SPXH00XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2025	1	3,674,000	5633.91		47,762		24,999		55,726			(22,763)		13,289		0001
Purchased Call/S&P 500 INDEX/SPXL130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	3,770,038	.5577		179,546		93,741		214,971			(85,805)		13,600		0001
Purchased Call/S&P 500 INDEX/SPXB055SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2025	1	1,169,013	.5521		57,874		39,658		83,401			(18,217)		4,808		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,457,000	5567.19		43,735		22,294		52,197			(21,441)		8,722		0001
Purchased Call/S&P 500 INDEX/SPXL13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	5,279,000	5427.13		131,447		73,871		168,260			(57,576)		19,781		0001
Purchased Call/S&P 500 INDEX/SPXH00WSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/05/2024	07/03/2025	1	2,351,000	5567.19		127,189		64,835		160,218			(62,355)		8,346		0001
Purchased Call/S&P 500 INDEX/SPXL13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	4,783,000	.5505		102,356		56,296		127,136			(46,060)		17,658		0001
Purchased Call/S&P 500 INDEX/SPXL13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	5,492,000	5572.85		71,945		37,261		85,309			(34,684)		19,760		0001
Purchased Call/S&P 500 INDEX/SPXL13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	3,070,000	.5505		85,039		46,771		106,656			(38,268)		11,334		0001
Purchased Call/S&P 500 INDEX/SPXL13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/22/2025	1	3,132,763	.5564		120,414		67,193		148,606			(53,222)		11,682		0001
Purchased Call/S&P 500 INDEX/SPXB05RSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	5,002,000	5648.4		225,090		150,478		262,892			(74,612)		20,322		0001
Purchased Call/S&P 500 INDEX/SPXB05RSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	1,955,000	5591.96		114,759		76,506		142,360			(38,253)		7,943		0001
Purchased Call/S&P 500 INDEX/SPXL13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	1,972,000	5463.54		46,145		26,568		58,240			(19,577)		7,479		0001
Purchased Call/S&P 500 INDEX/SPXB05PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	4,146,000	5346.56		195,277		114,996		275,632			(80,280)		15,836		0001
Purchased Call/S&P 500 INDEX/SPXL13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	3,816,000	5459.1		135,850		77,359		176,495			(58,491)		14,334		0001
Purchased Call/S&P 500 INDEX/SPX815TSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	8,990,000	5626.02		223,851		157,939		260,210			(65,912)		37,571		0001
Purchased Call/S&P 500 INDEX/SPXB05SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	2,718,685	.5503		141,822		97,306		203,741			(44,516)		11,205		0001
Purchased Call/S&P 500 INDEX/SPX815TSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	2,098,000	5595.76		105,110		73,955		127,685			(31,154)		8,768		0001
Purchased Call/S&P INDEX/SPXI0099N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	1	2,358,388	.5722		124,409		92,270		135,932			(32,139)		10,104		0001
Purchased Call/S&P 500 INDEX/SPX815USU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/29/2025	1	5,768,000	5738.17		272,250		203,250		295,511			(69,000)		24,896		0001
Purchased Call/S&P 500 INDEX/SPXL13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	4,507,000	5572.85		132,506		68,626		160,282			(63,880)		16,216		0001
Purchased Call/S&P 500 INDEX/SPXH00XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2024	07/10/2025	1	2,995,000	5633.91		166,522		87,160		198,854			(79,362)		10,833		0001
Purchased Call/S&P 500 INDEX/SPXI00559	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	1	2,740,755	.5571		124,446		80,545		147,362			(43,902)		10,972		0001
Purchased Call/S&P 500 INDEX/SPXH00VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	1	2,816,000	5509.01		158,822		79,850		209,143			(78,972)		9,970		0001
Purchased Call/S&P 500 INDEX/SPXB05RSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	6,983,000	5592.18		338,676		222,985		410,340			(115,691)		28,312		0001
Purchased Call/S&P 500 INDEX/SPXL13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	5,206,000	5459.1		128,588		73,681		163,941			(54,907)		19,697		0001
Purchased Call/S&P 500 INDEX/SPX815RSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/15/2025	1	2,060,000	5543.22		103,206		64,611		130,156			(38,595)		8,123		0001
Purchased Call/S&P 500 INDEX/SPXL13TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	8,726,000	5459.1		215,532		122,734		274,986			(92,799)		32,777		0001
Purchased Call/S&P 500 INDEX/SPXB05US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	5,118,000	5702.55		304,009		220,407		353,685			(83,603)		21,681		0001
Purchased Call/S&P 500 INDEX/SPXL13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	3,423,000	5615.35		80,441		42,678		95,352			(37,762)		12,413		0001
Purchased Call/S&P 500 INDEX/SPXL13PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	3,270,000	5615.35		42,510		22,719		49,758			(19,791)		11,951		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI009SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2024	09/24/2025	1	2,154,000	5732.93		58,589		42,933		64,291			(15,656)		9,211		0001
Purchased Call/S&P 500 INDEX/SPXL13T8D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,113,000	5459.1		33,597		19,251		42,189			(14,346)		7,995		0001
Purchased Call/S&P 500 INDEX/SPXB05PSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	2,160,000	5346.56		107,352		63,218		151,992			(44,134)		8,250		0001
Purchased Call/S&P 500 INDEX/SPXB05PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2024	08/05/2025	1	6,622,943	5186		305,101		182,049		410,951			(123,052)		25,533		0001
Purchased Call/S&P 500 INDEX/SPXB05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2025	1	2,018,230	5634		107,888		56,941		135,484			(50,947)		7,300		0001
Purchased Call/S&P 500 INDEX/SPX815TST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	7,694,000	5626.02		357,771		252,427		427,132			(105,344)		32,155		0001
Purchased Call/S&P 500 INDEX/SPXI009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	1	2,231,681	5722		102,605		76,099		111,708			(26,506)		9,561		0001
Purchased Call/S&P 500 INDEX/SPXB05TSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	1,962,000	5713.64		98,296		71,067		111,716			(27,229)		8,311		0001
Purchased Call/S&P 500 INDEX/SPXL13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	2,516,000	5509.01		56,358		28,335		69,091			(28,024)		8,908		0001
Purchased Call/S&P 500 INDEX/SPXB05TSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,910,000	5633.09		66,348		47,156		76,354			(19,192)		12,256		0001
Purchased Call/S&P 500 INDEX/SPXL13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	3,570,000	5537.02		122,094		62,064		150,663			(60,030)		12,674		0001
Purchased Call/S&P 500 INDEX/SPX921Z5V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2025	1	2,957,000	5572.85		52,339		27,107		62,562			(25,232)		10,639		0001
Purchased Call/S&P 500 INDEX/SPXB05TSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	10,133,929	5633		464,412		330,990		554,480			(133,422)		42,683		0001
Purchased Call/S&P 500 INDEX/SPXB05SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2025	1	3,605,853	5592		198,522		132,533		241,943			(65,989)		14,620		0001
Purchased Call/S&P 500 INDEX/SPXB050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	2,178,000	5570.64		123,275		79,565		154,066			(43,710)		8,719		0001
Purchased Call/S&P 500 INDEX/SPX815US7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	2,050,000	5626.02		122,385		86,647		148,121			(35,738)		8,618		0001
Purchased Call/S&P 500 INDEX/SPXB050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/15/2025	1	10,626,112	5631		465,825		250,928		547,913			(214,897)		38,934		0001
Purchased Call/S&P 500 INDEX/SPXA216S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/19/2024	09/19/2025	1	2,757,000	5713.64		44,939		32,491		49,002			(12,449)		11,679		0001
Purchased Call/S&P 500 INDEX/SPXB05NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	4,246,512	5573		255,537		132,710		321,372			(122,827)		15,279		0001
Purchased Call/S&P 500 INDEX/SPXB05RS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	1	2,792,000	5634.61		164,449		106,914		197,638			(57,534)		11,249		0001
Purchased Call/S&P 500 INDEX/SPXB05USR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	3,471,172	5719		148,982		109,061		166,079			(39,921)		14,816		0001
Purchased Call/S&P 500 INDEX/SPX815TS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/04/2025	1	3,454,000	5520.07		207,585		140,678		264,539			(66,908)		14,207		0001
Purchased Call/S&P 500 INDEX/SPXB05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	5,120,000	5346.56		281,600		165,831		405,870			(115,769)		19,556		0001
Purchased Call/S&P 500 INDEX/SPX8150SM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/01/2024	08/01/2025	1	2,044,000	5446.68		102,404		60,138		138,110			(42,267)		7,807		0001
Purchased Call/S&P 500 INDEX/SPX815SSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	1,419,064	5543		65,723		41,259		81,245			(24,464)		5,595		0001
Purchased Call/S&P 500 INDEX/SPX815SSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	4,362,487	5600		205,080		130,866		243,714			(74,214)		17,390		0001
Purchased Call/S&P 500 INDEX/SPX815USX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	2,499,236	5745		108,820		81,010		117,278			(27,809)		10,728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,561,000	5567.19		37,647		19,190		44,788			(18,456)		9,092		0001
Purchased Call/S&P 500 INDEX/SPXI003SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/09/2024	08/11/2025	1	4,369,000	5344.16		215,829		131,994		298,201			(83,834)		17,075		0001
Purchased Call/S&P 500 INDEX/SPXL13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	5,249,000	5505		174,267		95,847		220,137			(78,420)		19,379		0001
Purchased Call/S&P 500 INDEX/SPXI008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	999,825	5634		57,502		41,141		68,624			(16,361)		4,219		0001
Purchased Call/S&P 500 INDEX/SPXB05RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/28/2024	08/28/2025	1	3,583,000	5592.18		156,935		103,327		189,052			(53,609)		14,527		0001
Purchased Call/S&P 500 INDEX/SPXB05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/02/2024	08/01/2025	1	2,851,317	5447		138,690		81,673		215,272			(57,017)		10,891		0001
Purchased Call/S&P 500 INDEX/SPXI003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	3,526,704	5186		215,961		128,861		305,196			(87,100)		13,596		0001
Purchased Call/S&P 500 INDEX/SPXB05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/22/2025	1	1,961,007	5564		118,110		65,907		150,753			(52,203)		7,312		0001
Purchased Call/S&P 500 INDEX/SPX815US0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	4,401,000	5626.02		120,147		85,063		139,303			(35,084)		18,501		0001
Purchased Call/S&P 500 INDEX/SPXB05PSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/02/2024	08/04/2025	1	4,629,000	5346.56		218,026		129,134		307,505			(88,892)		17,805		0001
Purchased Call/S&P 500 INDEX/SPXB05RSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/27/2024	08/26/2025	1	4,881,034	5617		214,878		140,680		253,843			(74,198)		19,707		0001
Purchased Call/S&P 500 INDEX/SPX815SSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/03/2024	08/29/2025	1	1,632,388	5648		68,392		45,849		86,884			(22,543)		6,632		0001
Purchased Call/S&P 500 INDEX/SPXA215SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/10/2025	1	1,561,042	5492		80,755		56,686		96,348			(24,069)		6,498		0001
Purchased Call/S&P 500 INDEX/SPX815JST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/29/2025	1	2,169,000	5738.17		96,521		72,058		104,627			(24,463)		9,362		0001
Purchased Call/S&P 500 INDEX/SPXB050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/14/2025	1	2,482,000	5615.35		114,420		61,150		140,084			(53,270)		9,071		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/15/2024	07/11/2025	1	2,167,525	5615		122,814		65,341		147,339			(57,473)		7,860		0001
Purchased Call/S&P 500 INDEX/SPXB05NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/12/2024	07/14/2025	1	2,583,000	5615.35		110,552		59,083		134,816			(51,469)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXL13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,077,000	5399.22		52,133		29,604		67,597			(22,528)		7,802		0001
Purchased Call/S&P 500 INDEX/SPX815TSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	4,249,000	5626.02		105,800		74,905		122,940			(30,895)		17,862		0001
Purchased Call/S&P 500 INDEX/SPX815US2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/15/2025	1	3,598,000	5626.02		155,434		110,045		184,366			(45,388)		15,125		0001
Purchased Call/S&P 500 INDEX/SPXB050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/20/2025	1	1,264,525	5597		68,331		43,968		85,721			(24,363)		5,041		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/19/2024	07/18/2025	1	3,699,000	5505		207,514		114,133		274,402			(93,381)		13,656		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	2,265,000	5597.12		81,993		52,177		97,500			(29,816)		9,029		0001
Purchased Call/S&P 500 INDEX/SPXB05RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/23/2024	08/22/2025	1	3,067,695	5571		177,597		114,945		213,208			(62,652)		12,281		0001
Purchased Call/S&P 500 INDEX/SPXL13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	3,933,000	5576.98		49,556		25,802		59,462			(23,754)		14,188		0001
Purchased Call/S&P 500 INDEX/SPXB05TS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/11/2024	09/11/2025	1	5,762,000	5554.13		270,238		188,348		337,184			(81,890)		24,033		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/09/2024	08/08/2025	1	3,121,000	5344.16		158,547		96,449		219,209			(62,098)		12,115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05N5H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	8,431,722	.5573		366,630		190,405		452,661			(176,226)		30,337		0001
Purchased Call/S&P 500 INDEX/SPXL13M5A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	4,578,000	5537.02		59,972		30,486		72,244			(29,486)		16,252		0001
Purchased Call/S&P 500 INDEX/SPXH00Z5D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/17/2024	07/16/2025	1	2,816,598	.5667		119,861		64,897		150,448			(54,964)		10,346		0001
Purchased Call/S&P 500 INDEX/SPXL13Y5E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	2,157,000	5543.22		61,906		38,755		75,299			(23,150)		8,505		0001
Purchased Call/S&P 500 INDEX/SPXB05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	8,793,957	.5573		402,579		209,074		498,622			(193,505)		31,640		0001
Purchased Call/S&P 500 INDEX/SPXL13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	4,354,000	5567.19		109,721		56,523		132,244			(53,198)		15,624		0001
Purchased Call/S&P 500 INDEX/SPXL13Q5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	5,523,000	5588.27		136,418		74,034		165,374			(62,384)		20,339		0001
Purchased Call/S&P 500 INDEX/SPXL13U5E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	3,866,000	5522.3		95,877		55,730		118,630			(40,147)		14,732		0001
Purchased Call/S&P 500 INDEX/SPXB05Q5C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	1,861,759	.5319		104,178		63,375		144,877			(40,803)		7,227		0001
Purchased Call/S&P 500 INDEX/SPX815U5H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	3,740,873	.5703		173,512		126,147		192,164			(47,365)		15,847		0001
Purchased Call/S&P 500 INDEX/SPXL13S56	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	4,341,000	5427.13		144,989		81,482		189,018			(63,508)		16,266		0001
Purchased Call/S&P 500 INDEX/SPXL13Z5F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/15/2025	1	2,056,535	.5543		109,519		68,945		132,859			(40,574)		8,109		0001
Purchased Call/S&P 500 INDEX/SPXB05R5G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	3,757,000	5592.18		190,104		125,165		231,570			(64,939)		15,232		0001
Purchased Call/S&P 500 INDEX/SPXB05R5B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/26/2025	1	3,549,843	.5617		196,046		128,351		235,678			(67,696)		14,332		0001
Purchased Call/S&P 500 INDEX/SPXB05RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	6,144,000	5634.61		296,141		191,669		351,319			(104,472)		24,597		0001
Purchased Call/S&P 500 INDEX/SPXL13R52	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	6,456,000	.5505		160,754		88,415		200,538			(72,339)		23,835		0001
Purchased Call/S&P 500 INDEX/SPXB05RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	1,257,490	.5622		65,070		42,781		80,675			(22,289)		5,088		0001
Purchased Call/S&P 500 INDEX/SPXI002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	2,935,463	.5186		115,334		68,818		154,640			(46,516)		11,317		0001
Purchased Call/S&P 500 INDEX/SPXL13Q5E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	3,102,000	5588.27		103,917		56,396		126,908			(47,521)		11,423		0001
Purchased Call/S&P 500 INDEX/SPXL13G5X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	2,093,000	5584.54		62,790		33,221		76,061			(29,569)		7,590		0001
Purchased Call/S&P 500 INDEX/SPXM131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	2,623,000	5634.61		51,673		33,444		58,751			(18,229)		10,501		0001
Purchased Call/S&P 500 INDEX/SPXM137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	5,931,000	5718.57		150,054		109,544		163,967			(40,511)		25,316		0001
Purchased Call/S&P 500 INDEX/SPXM136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	3,703,000	5634.58		48,509		34,611		54,674			(13,898)		15,627		0001
Purchased Call/S&P 500 INDEX/SPXM137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	2,545,000	5718.57		33,594		24,525		36,215			(9,069)		10,863		0001
Purchased Call/S&P 500 INDEX/SPXM136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,709,000	5634.58		60,411		43,103		68,750			(17,308)		11,432		0001
Purchased Call/S&P 500 INDEX/SPXM136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/18/2025	1	1,657,387	.5618		63,691		45,999		69,415			(17,692)		7,008		0001
Purchased Call/S&P 500 INDEX/SPXM135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	2,933,000	5595.76		81,537		57,370		96,251			(24,168)		12,258		0001
Purchased Call/S&P 500 INDEX/SPXM137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	1,812,000	5722.26		37,871		27,855		41,070			(10,015)		7,763		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05PST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	4,030,543	.5447		160,750		94,664		241,235			(66,086)		15,395		0001
Purchased Call/S&P 500 INDEX/SPXL13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,614,000	5567.19		38,308		19,528		45,288			(18,781)		12,830		0001
Purchased Call/S&P 500 INDEX/SPXA215S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2025	1	2,478,000	5408.42		43,365		29,866		54,245			(13,499)		10,275		0001
Purchased Call/S&P 500 INDEX/SPXB050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	3,849,000	5544.59		178,979		98,165		228,118			(80,813)		14,210		0001
Purchased Call/S&P 500 INDEX/SPX815TSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	2,706,000	5626.02		79,015		55,750		92,036			(23,266)		11,309		0001
Purchased Call/S&P 500 INDEX/SPX815TSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	3,171,000	5626.02		151,257		106,720		180,435			(44,537)		13,252		0001
Purchased Call/S&P 500 INDEX/SPXM138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/24/2025	1	1,645,351	.5733		35,749		26,562		38,366			(9,187)		7,036		0001
Purchased Call/S&P 500 INDEX/SPXM138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	1,884,481	.5745		69,808		51,968		75,700			(17,840)		8,089		0001
Purchased Call/S&P 500 INDEX/SPXL13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	11,134,000	5567.19		145,855		74,350		173,596			(71,506)		39,526		0001
Purchased Call/S&P 500 INDEX/SPXL13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,344,000	5567.19		54,507		27,785		64,782			(26,722)		11,871		0001
Purchased Call/S&P 500 INDEX/SPXL13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,502,000	5567.19		93,503		47,663		112,693			(45,840)		12,432		0001
Purchased Call/S&P 500 INDEX/SPXL13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	4,718,000	.5505		110,401		60,721		137,783			(49,681)		17,418		0001
Purchased Call/S&P 500 INDEX/SPXL13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,157,000	5615.35		31,277		16,594		36,826			(14,683)		7,822		0001
Purchased Call/S&P 500 INDEX/SPXL13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	16,702,000	5344.16		215,456		131,069		275,266			(84,387)		64,834		0001
Purchased Call/S&P 500 INDEX/SPXL13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	3,512,000	5555.74		98,687		55,189		120,388			(43,498)		13,128		0001
Purchased Call/S&P 500 INDEX/SPXI006SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/05/2025	1	2,699,000	5503.41		46,693		31,948		56,475			(14,745)		11,124		0001
Purchased Call/S&P 500 INDEX/SPXI006SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2025	1	2,241,000	5520.07		98,604		66,823		122,936			(31,781)		9,218		0001
Purchased Call/S&P 500 INDEX/SPXL13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	9,627,747	.5585		431,397		228,880		505,479			(202,517)		34,914		0001
Purchased Call/S&P 500 INDEX/SPXH00YSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/16/2025	1	4,803,000	5667.2		259,842		140,301		305,519			(119,542)		17,643		0001
Purchased Call/S&P 500 INDEX/SPXL13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,109,000	5567.19		43,867		22,361		52,613			(21,506)		7,487		0001
Purchased Call/S&P 500 INDEX/SPXB050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	4,786,000	.5505		212,977		117,137		274,773			(95,840)		17,669		0001
Purchased Call/S&P 500 INDEX/SPXL13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,856,671	.5400		117,433		66,871		150,659			(50,561)		10,730		0001
Purchased Call/S&P 500 INDEX/SPXL13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	2,035,000	5567.19		44,770		23,063		53,709			(21,707)		7,302		0001
Purchased Call/S&P 500 INDEX/SPXB05NSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/08/2025	1	2,296,014	.5573		129,656		67,335		162,648			(62,321)		8,261		0001
Purchased Call/S&P 500 INDEX/SPXL13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/11/2025	1	3,605,055	.5615		154,953		82,440		183,876			(72,513)		13,073		0001
Purchased Call/S&P 500 INDEX/SPXB05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	2,851,000	5592.18		160,796		105,869		197,989			(54,928)		11,559		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/19/2025	1	2,254,517	.5608		85,349		54,227		101,810			(31,122)		8,968		0001
Purchased Call/S&P 500 INDEX/SPXM132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	17,659,000	5648.4		446,773		298,678		507,946			(148,095)		71,746		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	2,344,000	5620.85		34,457		22,022		39,346			(12,435)		9,364		0001
Purchased Call/S&P 500 INDEX/SPXL13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	2,018,000	5567.19		31,481		16,217		37,547			(15,263)		7,241		0001
Purchased Call/S&P 500 INDEX/SPXL13S$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,154,000	5399.22		47,173		26,788		60,875			(20,385)		8,091		0001
Purchased Call/S&P 500 INDEX/SPXL130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	1,325,653	5573		79,829		41,573		96,108			(38,256)		4,770		0001
Purchased Call/S&P 500 INDEX/SPXM135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/10/2025	1	2,593,885	5496		113,592		79,075		139,537			(34,517)		10,798		0001
Purchased Call/S&P 500 INDEX/SPXL130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	2,410,000	5667.2		68,444		36,956		79,520			(31,488)		8,853		0001
Purchased Call/S&P 500 INDEX/SPXL13S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,239,000	5399.22		62,468		35,474		81,494			(26,995)		8,410		0001
Purchased Call/S&P 500 INDEX/SPXL130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	3,287,000	5633.91		156,790		82,066		186,527			(74,724)		11,889		0001
Purchased Call/S&P 500 INDEX/SPX921Z$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/03/2025	1	1,720,262	5567		97,533		49,856		122,230			(47,677)		6,107		0001
Purchased Call/S&P 500 INDEX/SPXB050$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	1	2,946,000	5319.31		127,267		77,206		173,440			(50,061)		11,436		0001
Purchased Call/S&P 500 INDEX/SPXL130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	2,004,000	5576.98		63,527		33,076		77,280			(30,451)		7,229		0001
Purchased Call/S&P 500 INDEX/SPXL13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	6,123,000	5567.19		145,727		74,284		175,074			(71,443)		21,737		0001
Purchased Call/S&P 500 INDEX/SPXI004$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,734,000	5634.61		77,099		49,900		89,198			(27,199)		10,945		0001
Purchased Call/S&P 500 INDEX/SPXI001$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	5,755,000	5522.3		266,457		154,882		345,498			(111,574)		21,930		0001
Purchased Call/S&P 500 INDEX/SPXL13R$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	3,027,000	5505		94,745		52,110		119,400			(42,635)		11,175		0001
Purchased Call/S&P 500 INDEX/SPXL13T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,911,000	5459.1		59,093		33,650		75,088			(25,443)		10,935		0001
Purchased Call/S&P 500 INDEX/SPXL13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/11/2025	1	6,266,082	5610		290,889		154,763		345,561			(136,126)		22,723		0001
Purchased Call/S&P 500 INDEX/SPXL13X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,131,000	5344.39		19,392		11,913		24,647			(7,479)		8,347		0001
Purchased Call/S&P 500 INDEX/SPXL130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	834,519	5577		48,270		25,202		58,092			(23,068)		3,010		0001
Purchased Call/S&P 500 INDEX/SPXB05J$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	4,149,474	5719		213,802		156,513		240,780			(57,290)		17,712		0001
Purchased Call/S&P 500 INDEX/SPXL130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	1,890,596	5577		117,613		61,406		141,629			(56,207)		6,820		0001
Purchased Call/S&P 500 INDEX/SPX815T$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	1,637,452	5493		87,018		60,576		108,550			(26,442)		6,816		0001
Purchased Call/S&P 500 INDEX/SPXL13L$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	2,187,000	5475.09		35,429		17,666		43,963			(17,764)		7,722		0001
Purchased Call/S&P 500 INDEX/SPXL13X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	2,406,000	5434.43		31,037		19,153		38,594			(11,885)		9,445		0001
Purchased Call/S&P 500 INDEX/SPXA210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	3,310,000	5544.59		111,878		61,362		139,632			(50,516)		12,220		0001
Purchased Call/S&P 500 INDEX/SPXL13P$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,646,000	5615.35		42,601		22,602		50,026			(19,999)		9,595		0001
Purchased Call/S&P 500 INDEX/SPX815T$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/12/2024	09/12/2025	1	4,567,000	5595.76		211,452		148,778		255,964			(62,674)		19,086		0001
Purchased Call/S&P 500 INDEX/SPXI001$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2025	1	2,590,000	5522.3		113,701		66,091		146,382			(47,610)		9,869		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	6,532,000	5667.2		161,994		87,468		187,599			(74,526)		23,994		0001
Purchased Call/S&P 500 INDEX/SPXL13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	2,057,000	5576.98		56,773		29,560		68,664			(27,214)		7,421		0001
Purchased Call/S&P 500 INDEX/SPXL13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	3,523,000	5608.25		77,154		48,885		89,926			(28,268)		14,013		0001
Purchased Call/S&P 500 INDEX/SPXB05TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	1	1,915,222	5620		100,015		70,762		120,347			(29,252)		8,004		0001
Purchased Call/S&P 500 INDEX/SPXL13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	2,211,000	5436.44		35,155		20,338		44,411			(14,817)		8,405		0001
Purchased Call/S&P 500 INDEX/SPXL13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	3,040,000	5522.3		50,464		29,333		61,570			(21,131)		11,584		0001
Purchased Call/S&P 500 INDEX/SPXL13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	3,040,000	5537.02		90,592		46,051		111,237			(44,541)		10,792		0001
Purchased Call/S&P 500 INDEX/SPXM131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	3,881,000	5625.8		51,229		33,588		57,879			(17,641)		15,702		0001
Purchased Call/S&P 500 INDEX/SPXL13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	2,606,000	5567.19		73,750		37,992		89,334			(35,757)		9,351		0001
Purchased Call/S&P 500 INDEX/SPXI005S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/25/2025	1	2,759,000	5634.61		130,225		84,664		154,053			(45,561)		11,116		0001
Purchased Call/S&P 500 INDEX/SPXI000SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	07/25/2025	1	2,217,000	5399.22		79,369		45,071		105,214			(34,298)		8,328		0001
Purchased Call/S&P 500 INDEX/SPXI006SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	09/04/2025	1	6,551,000	5520.07		165,085		111,876		199,707			(53,209)		26,945		0001
Purchased Call/S&P 500 INDEX/SPXM133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	1	1,544,000	5520.07		60,216		40,808		73,899			(19,408)		6,351		0001
Purchased Call/S&P 500 INDEX/SPXL13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	3,547,000	5463.54		74,842		43,091		93,949			(31,751)		13,452		0001
Purchased Call/S&P 500 INDEX/SPXM134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	3,499,000	5471.05		59,133		40,888		72,278			(18,245)		14,537		0001
Purchased Call/S&P 500 INDEX/SPXL13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2025	1	2,899,305	5502		110,022		55,777		137,370			(54,245)		10,265		0001
Purchased Call/S&P 500 INDEX/SPXL13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	3,412,000	5344.16		90,418		55,297		118,766			(35,121)		13,335		0001
Purchased Call/S&P 500 INDEX/SPXM134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/09/2025	1	2,959,838	5471		109,439		75,882		136,197			(33,557)		12,297		0001
Purchased Call/S&P 500 INDEX/SPXL13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	2,536,000	5436.44		55,538		32,130		70,681			(23,409)		9,641		0001
Purchased Call/S&P 500 INDEX/SPXL13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,863,000	5615.35		76,156		40,405		90,672			(35,751)		10,382		0001
Purchased Call/S&P 500 INDEX/SPXL13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,643,697	5319		109,315		66,500		146,800			(42,815)		10,262		0001
Purchased Call/S&P 500 INDEX/SPXL13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	2,653,000	5434.43		56,509		34,871		71,488			(21,638)		10,415		0001
Purchased Call/S&P 500 INDEX/SPXL13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	2,575,000	5463.54		73,903		42,550		94,385			(31,353)		9,766		0001
Purchased Call/S&P 500 INDEX/SPXL13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	3,371,000	5567.19		94,725		48,286		114,445			(46,439)		11,967		0001
Purchased Call/S&P 500 INDEX/SPXL13QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	5,140,000	5667.2		66,820		36,079		76,217			(30,741)		18,881		0001
Purchased Call/S&P 500 INDEX/SPXI002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	2,518,230	5347		99,602		58,818		160,316			(40,784)		9,619		0001
Purchased Call/S&P 500 INDEX/SPXI008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	1	3,396,753	5633		129,422		92,240		153,073			(37,182)		14,307		0001
Purchased Call/S&P 500 INDEX/SPXL13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	3,475,000	5631.22		45,175		24,268		52,456			(20,907)		12,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2025	1	2,179,425	.5588		93,756		51,305		122,526			(42,451)		8,026		0001
Purchased Call/S&P 500 INDEX/SPXI000$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	07/23/2025	1	2,646,000	5555.74		137,592		76,945		175,910			(60,647)		9,891		0001
Purchased Call/S&P 500 INDEX/SPXA210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	3,945,000	5544.59		97,836		53,661		120,533			(44,175)		14,565		0001
Purchased Call/S&P 500 INDEX/SPXB05U$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	5,839,000	5722.26		254,580		187,253		284,479			(67,327)		25,017		0001
Purchased Call/S&P 500 INDEX/SPXL13N$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	6,362,000	5567.19		160,322		81,724		193,366			(78,598)		22,585		0001
Purchased Call/S&P 500 INDEX/SPXL13L$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	4,253,000	5475.09		55,714		27,780		68,727			(27,934)		15,016		0001
Purchased Call/S&P 500 INDEX/SPXL13V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	3,569,000	5186.33		62,458		37,165		83,674			(25,293)		13,759		0001
Purchased Call/S&P 500 INDEX/SPXM132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,117,000	5591.96		204,615		136,410		248,497			(68,205)		16,727		0001
Purchased Call/S&P 500 INDEX/SPXI000$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	4,270,000	5564.41		121,268		67,482		148,291			(53,786)		15,922		0001
Purchased Call/S&P 500 INDEX/SPXI004$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/22/2025	1	2,145,000	5634.61		69,284		44,842		80,731			(24,442)		8,587		0001
Purchased Call/S&P 500 INDEX/SPXL130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/15/2025	1	2,691,723	.5631		101,651		54,757		118,493			(46,894)		9,862		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	3,195,000	5543.22		69,012		43,204		82,744			(25,808)		12,598		0001
Purchased Call/S&P 500 INDEX/SPXM131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	1	1,696,018	.5635		65,287		42,373		77,354			(22,914)		6,790		0001
Purchased Call/S&P 500 INDEX/SPXA210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	2,699,000	5631.22		73,953		39,727		87,357			(34,226)		9,889		0001
Purchased Call/S&P 500 INDEX/SPXM132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	1,662,000	5591.96		62,657		41,772		74,332			(20,886)		6,752		0001
Purchased Call/S&P 500 INDEX/SPXM131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	6,589,000	5634.61		166,702		108,379		191,004			(58,323)		26,547		0001
Purchased Call/S&P 500 INDEX/SPXA212$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	3,083,000	5455.21		37,921		23,505		46,767			(14,416)		12,130		0001
Purchased Call/S&P 500 INDEX/SPXL130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	2,000,000	5667.2		32,200		17,386		36,794			(14,814)		7,347		0001
Purchased Call/S&P 500 INDEX/SPXM131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	2,087,000	5634.61		53,427		34,735		61,212			(18,692)		8,409		0001
Purchased Call/S&P 500 INDEX/SPXA211$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	3,285,000	.5505		69,642		38,562		86,108			(31,080)		12,219		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/14/2025	1	2,220,270	.5455		93,052		58,158		112,376			(34,895)		8,735		0001
Purchased Call/S&P 500 INDEX/SPXM136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	4,799,000	5618.26		121,415		86,964		139,224			(34,451)		20,291		0001
Purchased Call/S&P 500 INDEX/SPXB05U$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	3,549,000	5722.26		171,062		125,822		191,577			(45,239)		15,205		0001
Purchased Call/S&P 500 INDEX/SPXL130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	6,374,122	.5577		282,515		147,501		337,518			(135,014)		22,994		0001
Purchased Call/S&P 500 INDEX/SPXM133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	4,410,000	5503.41		57,330		39,226		68,529			(18,104)		18,176		0001
Purchased Call/S&P 500 INDEX/SPXI006$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2025	1	2,938,000	5520.07		47,596		32,255		56,751			(15,341)		12,084		0001
Purchased Call/S&P 500 INDEX/SPXL13P$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	6,009,000	5615.35		149,624		79,384		177,865			(70,240)		21,791		0001
Purchased Call/S&P 500 INDEX/SPXL13U$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	1	3,899,521	.5439		168,280		97,621		205,944			(70,659)		14,824		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	3,795,000	5634.61		40,607		26,400		45,426			(14,207)		15,290		0001
Purchased Call/S&P 500 INDEX/SPXA212ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2024	08/13/2025	1	2,883,000	5434.43		79,859		49,279		101,983			(30,580)		11,318		0001
Purchased Call/S&P 500 INDEX/SPXL13MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	1,820,000	5537.02		31,304		15,913		37,779			(15,391)		6,461		0001
Purchased Call/S&P 500 INDEX/SPXI005SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2025	1	495,008	5635		26,148		16,971		32,007			(9,177)		1,982		0001
Purchased Call/S&P 500 INDEX/SPXM131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	5,449,000	5616.84		137,860		90,008		159,218			(47,852)		22,000		0001
Purchased Call/S&P 500 INDEX/SPXM132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,835,000	5591.96		62,511		41,674		72,001			(20,837)		15,581		0001
Purchased Call/S&P 500 INDEX/SPXL13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	5,500,000	5399.22		70,950		40,290		89,922			(30,660)		20,659		0001
Purchased Call/S&P 500 INDEX/SPXL13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	4,151,000	5555.74		103,775		58,034		125,996			(45,741)		15,516		0001
Purchased Call/S&P 500 INDEX/SPXA211S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	6,924,000	5505		173,100		95,849		215,139			(77,251)		25,755		0001
Purchased Call/S&P 500 INDEX/SPXB05T$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	4,592,000	5554.13		219,957		153,303		275,788			(66,654)		19,153		0001
Purchased Call/S&P 500 INDEX/SPXL13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	3,936,000	5615.35		42,509		22,718		49,678			(19,791)		14,385		0001
Purchased Call/S&P 500 INDEX/SPXB05V$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	5,326,000	5722.26		306,778		225,646		347,932			(81,131)		22,819		0001
Purchased Call/S&P 500 INDEX/SPXL13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	7,905,000	5344.39		195,254		119,949		256,351			(75,304)		30,963		0001
Purchased Call/S&P 500 INDEX/SPXL13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	3,931,000	5615.35		82,944		44,006		98,406			(38,938)		14,255		0001
Purchased Call/S&P 500 INDEX/SPXL130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	6,180,000	5576.98		154,500		80,442		186,636			(74,058)		22,294		0001
Purchased Call/S&P 500 INDEX/SPXM133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2025	1	2,522,073	5592		102,661		68,536		121,285			(34,125)		10,226		0001
Purchased Call/S&P 500 INDEX/SPXL13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	8,111,000	5463.54		201,153		115,815		254,872			(85,338)		30,761		0001
Purchased Call/S&P 500 INDEX/SPXM131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	9,934,000	5634.61		131,129		84,869		147,835			(46,259)		39,770		0001
Purchased Call/S&P 500 INDEX/SPXL13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	2,483,000	5319.31		40,970		24,854		53,317			(16,115)		9,639		0001
Purchased Call/S&P 500 INDEX/SPXI005SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2025	1	2,365,492	5592		110,310		73,643		132,953			(36,667)		9,591		0001
Purchased Call/S&P 500 INDEX/SPXL13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	7,595,000	5615.35		189,116		101,070		224,705			(88,046)		27,757		0001
Purchased Call/S&P 500 INDEX/SPXL13Z9C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	2,953,000	5608.25		38,684		24,511		44,473			(14,174)		11,746		0001
Purchased Call/S&P 500 INDEX/SPXL13WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	5,181,000	5319.31		66,835		40,545		85,925			(26,290)		20,112		0001
Purchased Call/S&P 500 INDEX/SPXI002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	2,689,656	5347		128,885		76,110		216,655			(52,775)		10,273		0001
Purchased Call/S&P 500 INDEX/SPXL13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	2,964,000	5505		107,890		59,339		136,775			(48,550)		10,943		0001
Purchased Call/S&P 500 INDEX/SPXL13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,736,000	5344.16		59,098		35,951		76,970			(23,147)		10,621		0001
Purchased Call/S&P 500 INDEX/SPXA210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,123,000	5544.59		58,595		32,138		72,496			(26,457)		7,838		0001
Purchased Call/S&P 500 INDEX/SPXL13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	2,235,000	5537.02		51,852		26,358		63,137			(25,494)		7,934		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13W9K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	2,065,000	5319.31		64,222		38,960		85,386			(25,262)		8,016		0001
Purchased Call/S&P 500 INDEX/SPXL13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,451,000	5554.25		32,108		20,256		37,719			(11,853)		9,728		0001
Purchased Call/S&P 500 INDEX/SPXL13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,652,000	5344.16		116,499		70,870		154,119			(45,629)		14,176		0001
Purchased Call/S&P 500 INDEX/SPXA214SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,150,000	5528.93		57,620		38,890		69,110			(18,730)		8,825		0001
Purchased Call/S&P 500 INDEX/SPXL13TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	2,067,000	5463.54		36,173		20,827		45,200			(15,346)		7,839		0001
Purchased Call/S&P 500 INDEX/SPXL13W96	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	2,061,000	5199.5		51,113		30,696		69,472			(20,417)		7,982		0001
Purchased Call/S&P 500 INDEX/SPXL130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/08/2025	1	2,240,286	.5573		83,737		43,488		102,241			(40,249)		8,060		0001
Purchased Call/S&P 500 INDEX/SPXM132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,162,000	5591.96		105,299		70,199		122,834			(35,100)		16,910		0001
Purchased Call/S&P 500 INDEX/SPXL13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	2,098,000	5555.74		35,037		19,593		42,099			(15,443)		7,842		0001
Purchased Call/S&P 500 INDEX/SPXB05T5U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	2,204,000	5713.64		102,927		74,415		116,573			(28,512)		9,337		0001
Purchased Call/S&P 500 INDEX/SPXL13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,364,000	5344.39		46,571		28,610		60,762			(17,961)		9,260		0001
Purchased Call/S&P 500 INDEX/SPXI0026F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/01/2025	1	2,254,000	5346.56		93,316		54,953		129,690			(38,363)		8,609		0001
Purchased Call/S&P 500 INDEX/SPXL13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	4,712,000	5543.22		117,800		73,747		142,595			(44,053)		18,580		0001
Purchased Call/S&P 500 INDEX/SPXL13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	02/19/2025	1	5,550,000	.5100		92,030		22,775		11,294			(69,255)		10,271		0001
Purchased Call/S&P 500 INDEX/SPXI007SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2025	1	3,060,000	5626.02		66,096		46,795		76,459			(19,301)		12,863		0001
Purchased Call/S&P 500 INDEX/SPXM134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	2,487,873	.5408		101,582		69,891		127,152			(31,691)		10,254		0001
Purchased Call/S&P 500 INDEX/SPXB05T5L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	3,841,767	.5633		167,063		119,067		198,533			(47,996)		16,181		0001
Purchased Call/S&P 500 INDEX/SPXL13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	2,054,000	5597.12		55,458		35,291		64,921			(20,167)		8,188		0001
Purchased Call/S&P 500 INDEX/SPXL13N96	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	6,175,000	5567.19		80,893		41,672		96,201			(39,221)		22,158		0001
Purchased Call/S&P 500 INDEX/SPXL130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/03/2025	1	2,154,503	.5567		80,957		41,499		98,835			(39,458)		7,649		0001
Purchased Call/S&P 500 INDEX/SPXB05U6S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	8,120,369	.5719		375,860		275,146		420,705			(100,714)		34,661		0001
Purchased Call/S&P 500 INDEX/SPXL13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	10,268,000	5554.25		134,511		84,443		158,121			(50,068)		40,488		0001
Purchased Call/S&P 500 INDEX/SPXB05S50	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	3,710,000	5648.4		215,180		143,853		256,418			(71,327)		15,073		0001
Purchased Call/S&P 500 INDEX/SPXL130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	1,753,000	5633.91		50,311		26,334		59,043			(23,977)		6,340		0001
Purchased Call/S&P 500 INDEX/SPXI0008S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	287,474	5564.41		14,374		7,999		18,121			(6,375)		1,072		0001
Purchased Call/S&P 500 INDEX/SPXA214SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	1,717,000	5528.93		76,235		51,453		94,071			(24,782)		7,048		0001
Purchased Call/S&P 500 INDEX/SPXA213S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	3,022,000	5570.64		49,259		31,793		57,478			(17,466)		12,098		0001
Purchased Call/S&P 500 INDEX/SPXL13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,047,000	5554.25		43,192		27,248		51,259			(15,944)		8,125		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA212SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	2,084,000	5319.31		80,026		48,547		107,874			(31,478)		8,090		0001
Purchased Call/S&P 500 INDEX/SPXB05SSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	1	2,400,570	5648		97,725		66,052		129,750			(31,672)		9,834		0001
Purchased Call/S&P 500 INDEX/SPXA211SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2024	07/29/2025	1	4,759,000	5463.54		61,391		35,346		76,317			(26,045)		18,049		0001
Purchased Call/S&P 500 INDEX/SPXB05VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	3,585,000	5722.26		215,459		158,478		244,451			(56,981)		15,360		0001
Purchased Call/S&P 500 INDEX/SPXB05TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	1	1,777,822	5626		77,635		54,928		92,216			(22,707)		7,430		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	2,357,000	5597.12		50,440		32,098		58,751			(18,342)		9,396		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	6,368,000	5543.22		83,421		52,225		98,454			(31,196)		25,110		0001
Purchased Call/S&P 500 INDEX/SPXL13X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	3,367,000	5344.16		143,434		87,720		193,847			(55,714)		13,159		0001
Purchased Call/S&P 500 INDEX/SPXM132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,059,000	5591.96		68,522		45,681		79,481			(22,841)		12,428		0001
Purchased Call/S&P 500 INDEX/SPXA214$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	2,533,000	5648.4		47,620		32,009		53,766			(15,611)		10,376		0001
Purchased Call/S&P 500 INDEX/SPXL130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	2,161,000	5633.91		73,258		38,344		86,148			(34,914)		7,816		0001
Purchased Call/S&P 500 INDEX/SPXM134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/09/2025	1	3,988,395	5471		167,291		115,995		209,844			(51,296)		16,570		0001
Purchased Call/S&P 500 INDEX/SPXA214$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	3,663,000	5648.4		48,352		32,501		54,236			(15,851)		15,005		0001
Purchased Call/S&P 500 INDEX/SPXL13M$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	5,677,000	5537.02		143,628		73,011		174,967			(70,617)		20,154		0001
Purchased Call/S&P 500 INDEX/SPXL13M$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,194,000	5567.19		43,002		21,920		51,497			(21,082)		7,789		0001
Purchased Call/S&P 500 INDEX/SPXL13X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,886,000	5344.16		78,211		47,578		102,787			(30,632)		11,203		0001
Purchased Call/S&P 500 INDEX/SPXM138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	1,712,000	5762.48		19,346		14,496		20,345			(4,850)		7,403		0001
Purchased Call/S&P 500 INDEX/SPXL13W$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	6,287,000	5319.31		166,606		101,071		220,545			(65,535)		24,405		0001
Purchased Call/S&P 500 INDEX/SPXA213$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	08/28/2025	1	3,166,000	5592.18		54,772		36,062		63,086			(18,710)		12,836		0001
Purchased Call/S&P 500 INDEX/SPXL13L$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	3,790,000	5475.09		82,243		41,008		102,660			(41,235)		13,381		0001
Purchased Call/S&P 500 INDEX/SPXL130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	2,055,000	5505		21,372		11,755		26,183			(9,617)		7,587		0001
Purchased Call/S&P 500 INDEX/SPXL13R$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	1,997,000	5555.74		44,134		24,681		53,371			(19,453)		7,465		0001
Purchased Call/S&P 500 INDEX/SPXL13V$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	15,168,000	5346.56		191,117		112,547		250,692			(78,570)		57,935		0001
Purchased Call/S&P 500 INDEX/SPXM13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	4,583,000	5738.17		133,365		99,565		144,169			(33,801)		19,781		0001
Purchased Call/S&P 500 INDEX/SPXA214$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	3,489,000	5648.4		62,453		41,751		70,330			(20,702)		14,175		0001
Purchased Call/S&P 500 INDEX/SPXM131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	3,034,000	5634.61		72,513		46,932		82,773			(25,581)		12,146		0001
Purchased Call/S&P 500 INDEX/SPXL13S$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	6,187,000	5399.22		153,438		87,132		198,960			(66,305)		23,240		0001
Purchased Call/S&P 500 INDEX/SPXA215$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/13/2024	09/12/2025	1	3,060,000	5626.02		54,162		38,214		62,081			(15,948)		12,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	4,217,000	5509.01		55,664		27,986		67,265			(27,678)		14,930		0001
Purchased Call/S&P 500 INDEX/SPXL13X$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,500,000	5344.39		68,250		41,928		89,874			(26,322)		9,792		0001
Purchased Call/S&P 500 INDEX/SPXL13N$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	1,918,000	5576.98		41,237		21,471		49,643			(19,767)		6,919		0001
Purchased Call/S&P 500 INDEX/SPXA212$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/12/2024	08/12/2025	1	2,831,000	5344.39		62,565		38,435		81,851			(24,130)		11,089		0001
Purchased Call/S&P 500 INDEX/SPXA213$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	2,058,000	5608.25		35,192		22,298		40,881			(12,894)		8,186		0001
Purchased Call/S&P 500 INDEX/SPXA210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	2,953,000	.5505		53,745		29,560		66,205			(24,185)		10,902		0001
Purchased Call/S&P 500 INDEX/SPXM132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	15,833,000	5648.4		208,996		139,719		233,774			(69,277)		64,327		0001
Purchased Call/S&P 500 INDEX/SPXA215$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	2,243,869	.5554		87,502		61,495		104,540			(26,008)		9,359		0001
Purchased Call/S&P 500 INDEX/SPXM131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,509,000	5616.84		68,496		44,720		79,349			(23,775)		10,130		0001
Purchased Call/S&P 500 INDEX/SPXL13W$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	1	3,135,299	.5200		124,827		75,590		162,295			(49,237)		12,143		0001
Purchased Call/S&P 500 INDEX/SPXA210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	11,700,000	.5505		152,100		83,655		185,681			(68,445)		43,195		0001
Purchased Call/S&P 500 INDEX/SPXL13P$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	2,669,000	5615.35		41,370		22,109		48,479			(19,260)		9,754		0001
Purchased Call/S&P 500 INDEX/SPXA211$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	2,826,000	5564.41		62,455		34,754		75,362			(27,700)		10,538		0001
Purchased Call/S&P 500 INDEX/SPXL13N$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	3,960,000	5199.5		48,312		29,014		64,168			(19,298)		15,337		0001
Purchased Call/S&P 500 INDEX/SPXM132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	11,064,000	5648.4		299,834		200,446		340,643			(99,388)		44,951		0001
Purchased Call/S&P 500 INDEX/SPXB05T$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	4,079,892	.5633		208,199		148,385		251,239			(59,814)		17,184		0001
Purchased Call/S&P 500 INDEX/SPXL130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	3,086,000	5576.98		105,233		54,791		128,374			(50,442)		11,133		0001
Purchased Call/S&P 500 INDEX/SPXA210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	2,887,000	5544.59		50,234		27,552		61,572			(22,682)		10,659		0001
Purchased Call/S&P 500 INDEX/SPXM131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	3,856,000	5634.61		61,696		40,111		69,876			(21,585)		15,536		0001
Purchased Call/S&P 500 INDEX/SPXM131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	2,847,000	5634.61		62,065		40,351		70,727			(21,714)		11,471		0001
Purchased Call/S&P 500 INDEX/SPXL13V$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	4,784,000	5186.33		62,192		37,007		81,899			(25,185)		18,444		0001
Purchased Call/S&P 500 INDEX/SPX921Z$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2025	1	3,485,000	5572.85		87,822		45,484		105,456			(42,338)		12,539		0001
Purchased Call/S&P 500 INDEX/SPXM134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	6,625,000	5471.05		165,625		114,523		204,048			(51,102)		27,524		0001
Purchased Call/S&P 500 INDEX/SPXA217$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,109,000	5745.37		50,405		37,420		54,233			(12,985)		9,053		0001
Purchased Call/S&P 500 INDEX/SPXM136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	2,895,000	5618.26		44,583		31,933		50,319			(12,650)		12,240		0001
Purchased Call/S&P 500 INDEX/SPXM131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	2,005,000	5625.8		42,105		27,606		47,851			(14,499)		8,112		0001
Purchased Call/S&P 500 INDEX/SPXA212$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/13/2024	08/13/2025	1	1,979,000	5434.43		33,445		20,638		41,905			(12,807)		7,769		0001
Purchased Call/S&P 500 INDEX/SPXL13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	2,051,000	5346.56		41,020		24,296		54,543			(16,724)		7,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	2,347,000	5595.76		80,033		56,311		95,249			(23,722)		9,809		0001
Purchased Call/S&P 500 INDEX/SPXM1369 6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,240,000	5634.58		79,968		57,057		92,688			(22,911)		9,453		0001
Purchased Call/S&P 500 INDEX/SPXM131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	1	2,875,822	5617		109,824		71,901		127,985			(37,923)		11,611		0001
Purchased Call/S&P 500 INDEX/SPXM1369 4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	6,477,000	5634.58		163,220		116,458		186,652			(46,763)		27,333		0001
Purchased Call/S&P 500 INDEX/SPXM132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,170,000	5591.96		188,067		125,378		225,823			(62,689)		16,942		0001
Purchased Call/S&P 500 INDEX/SPXM131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	4,252,000	5634.61		70,583		45,683		80,135			(24,900)		17,023		0001
Purchased Call/S&P 500 INDEX/SPXA217S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,387,000	5745.37		95,480		70,883		103,707			(24,597)		10,246		0001
Purchased Call/S&P 500 INDEX/SPXM132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	4,001,000	5591.96		53,213		35,476		60,424			(17,738)		16,255		0001
Purchased Call/S&P 500 INDEX/SPXL13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	2,024,000	5564.41		20,038		11,150		23,652			(8,887)		7,547		0001
Purchased Call/S&P 500 INDEX/SPXM131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	2,519,000	5634.61		56,426		36,520		64,361			(19,906)		10,085		0001
Purchased Call/S&P 500 INDEX/SPXL13X S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,024,000	5344.16		47,174		28,698		60,859			(18,477)		11,739		0001
Purchased Call/S&P 500 INDEX/SPXM137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	3,356,996	5729		120,945		88,871		134,006			(32,074)		14,356		0001
Purchased Call/S&P 500 INDEX/SPXL13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/08/2025	1	1,303,231	5319		58,136		35,564		73,832			(22,572)		5,059		0001
Purchased Call/S&P 500 INDEX/SPXM131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,228,000	5616.84		37,653		24,583		43,072			(13,070)		8,996		0001
Purchased Call/S&P 500 INDEX/SPXL13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	2,213,000	5567.19		49,350		25,156		59,257			(24,194)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	1	1,668,878	5600		62,881		40,126		74,428			(22,755)		6,653		0001
Purchased Call/S&P 500 INDEX/SPXM132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	1	3,496,000	5592.18		46,147		30,383		52,793			(15,764)		14,174		0001
Purchased Call/S&P 500 INDEX/SPXA215S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,409,133	5554		74,629		52,447		90,890			(22,181)		5,877		0001
Purchased Call/S&P 500 INDEX/SPXM130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	1	2,777,544	5600		120,305		76,769		143,165			(43,536)		11,072		0001
Purchased Call/S&P 500 INDEX/SPXL130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	2,675,000	5584.54		91,753		48,545		111,643			(43,208)		9,701		0001
Purchased Call/S&P 500 INDEX/SPXL13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	5,231,000	5554.25		55,449		34,980		64,701			(20,469)		20,762		0001
Purchased Call/S&P 500 INDEX/SPXL13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	12,090,000	5615.35		157,170		83,387		184,078			(73,783)		43,843		0001
Purchased Call/S&P 500 INDEX/SPXM137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	1	4,061,000	5732.93		91,779		67,254		99,574			(24,525)		17,366		0001
Purchased Call/S&P 500 INDEX/SPXM135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	3,743,000	5595.76		59,888		42,137		69,859			(17,751)		15,643		0001
Purchased Call/S&P 500 INDEX/SPXL13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	2,354,000	5572.85		53,671		27,797		64,498			(25,875)		8,470		0001
Purchased Call/S&P 500 INDEX/SPXL13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	2,303,000	5475.09		54,811		27,330		68,544			(27,481)		8,131		0001
Purchased Call/S&P 500 INDEX/SPXB05T SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	4,859,000	5633.09		63,653		45,241		72,156			(18,412)		20,465		0001
Purchased Call/S&P 500 INDEX/SPXA213SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	1	2,035,000	5620.85		41,311		26,402		47,429			(14,908)		8,130		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,913,000	5459.1		43,695		24,882		54,788			(18,813)		10,942		0001
Purchased Call/S&P 500 INDEX/SPXL13W$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	3,158,000	5319.31		68,213		41,381		89,443			(26,832)		12,259		0001
Purchased Call/S&P 500 INDEX/SPXM136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	3,317,000	5618.26		43,784		31,361		49,258			(12,424)		14,025		0001
Purchased Call/S&P 500 INDEX/SPXL13T$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,514,000	5459.1		76,677		43,663		98,925			(33,014)		9,443		0001
Purchased Call/S&P 500 INDEX/SPXB05R$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	3,785,375	.5625		169,367		111,352		207,173			(58,015)		15,316		0001
Purchased Call/S&P 500 INDEX/SPXL130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	2,513,000	5584.54		62,574		33,107		75,554			(29,467)		9,113		0001
Purchased Call/S&P 500 INDEX/SPXL13V$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	3,647,000	5346.56		55,070		32,430		72,126			(22,640)		13,930		0001
Purchased Call/S&P 500 INDEX/SPXA215$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	7,043,000	5408.42		187,344		128,539		238,137			(58,805)		29,027		0001
Purchased Call/S&P 500 INDEX/SPXM131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	2,194,000	5625.8		35,982		23,591		40,657			(12,390)		8,877		0001
Purchased Call/S&P 500 INDEX/SPXL13V$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	2,017,000	5346.56		29,045		17,203		38,225			(11,842)		7,758		0001
Purchased Call/S&P 500 INDEX/SPXM132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,747,000	5591.96		105,665		70,444		123,624			(35,222)		15,224		0001
Purchased Call/S&P 500 INDEX/SPXL13X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,535,000	5344.39		32,448		19,934		41,713			(12,514)		9,929		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	4,178,000	5620.85		55,150		35,247		62,523			(19,902)		16,691		0001
Purchased Call/S&P 500 INDEX/SPXM138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/24/2025	1	1,943,463	.5733		49,647		36,785		53,240			(12,861)		8,311		0001
Purchased Call/S&P 500 INDEX/SPXL13P$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	2,459,000	5615.35		53,360		28,518		63,269			(24,843)		8,987		0001
Purchased Call/S&P 500 INDEX/SPXA215$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	4,503,000	5408.42		73,399		50,360		91,567			(23,039)		18,559		0001
Purchased Call/S&P 500 INDEX/SPXL13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	2,879,000	5555.74		37,427		20,930		44,738			(16,497)		10,762		0001
Purchased Call/S&P 500 INDEX/SPXM130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2025	1	1,686,255	.5621		61,311		39,512		74,260			(21,799)		6,736		0001
Purchased Call/S&P 500 INDEX/SPXM131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	5,522,000	5625.8		140,259		91,960		160,604			(48,298)		22,342		0001
Purchased Call/S&P 500 INDEX/SPXM132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	4,170,000	5648.4		82,149		54,919		92,655			(27,230)		16,942		0001
Purchased Call/S&P 500 INDEX/SPXL13R$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/18/2025	1	2,037,585	.5505		99,214		54,873		122,161			(44,342)		7,523		0001
Purchased Call/S&P 500 INDEX/SPXL13V$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	2,504,000	5346.56		65,855		38,781		88,434			(27,074)		9,564		0001
Purchased Call/S&P 500 INDEX/SPXA212$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	2,592,000	5346.56		97,718		57,545		134,395			(40,173)		9,900		0001
Purchased Call/S&P 500 INDEX/SPXL13T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,881,000	5459.1		32,843		18,819		40,574			(14,024)		10,900		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2025	1	2,979,875	.5340		133,239		82,306		167,631			(50,934)		11,672		0001
Purchased Call/S&P 500 INDEX/SPXA215$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/11/2024	09/11/2025	1	1,833,000	5554.13		37,760		26,317		44,970			(11,442)		7,645		0001
Purchased Call/S&P 500 INDEX/SPXM131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	1	1,531,926	.5571		70,854		45,986		83,368			(24,868)		6,133		0001
Purchased Call/S&P 500 INDEX/SPXM136$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,402,000	5634.58		98,912		27,764		44,076			(11,148)		10,136		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA214SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,309,000	5528.93		113,834		76,830		141,849			(37,004)		9,478		0001
Purchased Call/S&P 500 INDEX/SPXL130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	2,610,000	5633.91		115,884		60,656		137,552			(55,228)		9,440		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	1,471,000	5608.25		15,151		9,600		17,256			(5,551)		5,851		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	4,687,000	5597.12		61,868		39,371		70,864			(22,498)		18,684		0001
Purchased Call/S&P 500 INDEX/SPXL13T5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	3,738,138	5402		177,540		101,099		230,391			(76,441)		14,041		0001
Purchased Call/S&P 500 INDEX/SPXL13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	3,520,000	5344.16		61,600		37,673		79,284			(23,927)		13,757		0001
Purchased Call/S&P 500 INDEX/SPXI000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	6,016,965	5505		290,574		160,261		360,075			(130,313)		22,214		0001
Purchased Call/S&P 500 INDEX/SPXA211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	1	2,450,081	5556		85,845		48,140		118,055			(37,705)		9,158		0001
Purchased Call/S&P 500 INDEX/SPXL13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	5,611,000	5344.16		139,153		85,102		182,112			(54,051)		21,929		0001
Purchased Call/S&P 500 INDEX/SPXL13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	2,248,000	5509.01		36,642		18,422		44,588			(18,220)		7,959		0001
Purchased Call/S&P 500 INDEX/SPXL13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	7,578,000	5554.25		122,764		77,068		145,110			(45,695)		29,881		0001
Purchased Call/S&P 500 INDEX/SPXA216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/23/2024	09/23/2025	1	2,489,000	5718.57		57,994		42,337		63,323			(15,657)		10,624		0001
Purchased Call/S&P 500 INDEX/SPXA214SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	6,296,000	5528.93		159,289		107,509		190,994			(51,780)		25,844		0001
Purchased Call/S&P 500 INDEX/SPXL13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	6,678,000	5446.68		85,478		50,198		107,295			(35,281)		25,507		0001
Purchased Call/S&P 500 INDEX/SPXL13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,091,000	5344.16		118,385		72,018		158,593			(46,368)		11,999		0001
Purchased Call/S&P 500 INDEX/SPXM133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	2,840,716	5592		116,901		78,151		137,959			(38,750)		11,541		0001
Purchased Call/S&P 500 INDEX/SPXA214SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,900,000	5528.93		60,610		40,908		72,042			(19,702)		11,904		0001
Purchased Call/S&P 500 INDEX/SPXL130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	3,187,000	5584.54		70,114		37,096		84,428			(33,018)		11,557		0001
Purchased Call/S&P 500 INDEX/SPXA210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/18/2025	1	2,522,000	5505		39,091		21,500		47,837			(17,591)		9,311		0001
Purchased Call/S&P 500 INDEX/SPXL13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	3,266,000	5554.25		64,993		40,801		77,046			(24,192)		12,878		0001
Purchased Call/S&P 500 INDEX/SPXL13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	4,400,000	5344.16		56,760		34,713		72,462			(22,047)		17,196		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	6,536,000	5608.25		164,707		104,360		192,044			(60,347)		25,998		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	7,112,000	5597.12		179,222		114,051		209,935			(65,172)		28,350		0001
Purchased Call/S&P 500 INDEX/SPXL13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	2,189,000	5446.68		39,183		23,011		49,748			(16,173)		8,361		0001
Purchased Call/S&P 500 INDEX/SPXM133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	1	880,451	5522		45,840		31,324		58,790			(14,516)		3,621		0001
Purchased Call/S&P 500 INDEX/SPXM131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	1	3,162,281	5617		131,973		86,402		154,441			(45,571)		12,768		0001
Purchased Call/S&P 500 INDEX/SPXL130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	4,647,000	5667.2		100,840		54,448		116,200			(46,392)		17,070		0001
Purchased Call/S&P 500 INDEX/SPXM134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	1,909,172	5408		86,450		59,479		109,089			(26,970)		7,869		0001
Purchased Call/S&P 500 INDEX/SPXM133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	1	3,793,506	5522		174,629		119,330		220,697			(55,299)		15,603		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13I/$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/08/2024	08/07/2025	1	3,260,540	.5200		150,066		90,873		196,927			(59,193)		12,628		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	7,043,000	5543.22		114,097		71,429		135,419			(42,668)		27,771		0001
Purchased Call/S&P 500 INDEX/SPXA211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2024	07/23/2025	1	2,005,981	.5557		105,083		58,928		153,147			(46,155)		7,498		0001
Purchased Call/S&P 500 INDEX/SPXA210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/15/2025	1	3,774,000	5631.22		83,028		44,602		97,575			(38,426)		13,828		0001
Purchased Call/S&P 500 INDEX/SPXA217$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,799,000	5745.37		164,861		122,390		181,401			(42,471)		12,014		0001
Purchased Call/S&P 500 INDEX/SPXL13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	6,220,000	5344.16		163,586		99,515		214,233			(64,071)		24,145		0001
Purchased Call/S&P 500 INDEX/SPXM134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	2,641,258	.5408		147,495		101,480		190,317			(46,015)		10,886		0001
Purchased Call/S&P 500 INDEX/SPXA211$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/01/2025	1	2,768,000	5346.56		93,835		55,259		127,818			(38,577)		10,573		0001
Purchased Call/S&P 500 INDEX/SPXL130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/11/2024	07/09/2025	1	2,099,744	.5574		103,208		54,335		127,115			(48,873)		7,575		0001
Purchased Call/S&P 500 INDEX/SPXL13U$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	3,059,000	5446.68		68,216		40,060		87,211			(28,156)		11,684		0001
Purchased Call/S&P 500 INDEX/SPXL13I/$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	2,649,000	5199.5		54,040		32,454		72,872			(21,586)		10,260		0001
Purchased Call/S&P 500 INDEX/SPXL130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	5,416,000	5633.91		251,844		131,819		300,185			(120,025)		19,589		0001
Purchased Call/S&P 500 INDEX/SPXM134$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	2,433,000	5495.52		67,637		46,955		83,134			(20,683)		10,128		0001
Purchased Call/S&P 500 INDEX/SPXA215$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/05/2025	1	3,933,000	5408.42		151,814		104,161		197,027			(47,653)		16,210		0001
Purchased Call/S&P 500 INDEX/SPXA217$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,140,000	5745.37		42,800		31,774		45,973			(11,026)		9,186		0001
Purchased Call/S&P 500 INDEX/SPXM133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	4,569,000	5503.41		216,571		148,180		273,245			(68,391)		18,831		0001
Purchased Call/S&P 500 INDEX/SPXM136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	3,464,000	5618.26		72,398		51,855		82,406			(20,543)		14,646		0001
Purchased Call/S&P 500 INDEX/SPXL13T$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,780,000	5459.1		118,706		68,019		156,704			(50,687)		10,518		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/20/2024	08/19/2025	1	3,443,466	.5608		141,208		89,718		169,348			(51,490)		13,697		0001
Purchased Call/S&P 500 INDEX/SPXL13T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	15,554,000	5459.1		199,091		113,371		249,751			(85,720)		58,425		0001
Purchased Call/S&P 500 INDEX/SPXM134$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	5,699,000	5408.42		141,905		97,731		179,207			(44,174)		23,630		0001
Purchased Call/S&P 500 INDEX/SPXA211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	1	1,871,700	.5505		117,093		64,580		146,784			(52,512)		6,910		0001
Purchased Call/S&P 500 INDEX/SPXA214$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	08/29/2025	1	3,233,000	5648.4		103,779		69,379		118,924			(34,400)		13,135		0001
Purchased Call/S&P 500 INDEX/SPXL130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	1,415,504	.5573		66,932		34,856		80,098			(32,075)		5,093		0001
Purchased Call/S&P 500 INDEX/SPXL13P$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	2,946,000	5615.35		54,501		28,916		64,253			(25,585)		10,683		0001
Purchased Call/S&P 500 INDEX/SPXL13X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	2,065,000	5344.39		33,453		20,551		43,156			(12,902)		8,088		0001
Purchased Call/S&P 500 INDEX/SPXA210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2024	07/18/2025	1	6,150,000	5544.59		78,720		43,176		96,196			(35,544)		22,705		0001
Purchased Call/S&P 500 INDEX/SPXA214$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/29/2024	08/29/2025	1	2,969,000	5591.96		167,749		111,832		206,673			(55,916)		12,063		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	08/19/2024	08/15/2025	1	2,721,583	.5554		117,409		73,912		140,762			(43,497)		10,731		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	4,082,000	5346.56		88,988		52,404		118,395			(36,584)		15,591		0001
Purchased Call/S&P 500 INDEX/SPXA217S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,410,000	5745.37		37,837		28,090		40,514			(9,747)		10,345		0001
Purchased Call/S&P 500 INDEX/SPXM131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,407,000	5616.84		48,621		31,745		55,998			(16,877)		9,718		0001
Purchased Call/S&P 500 INDEX/SPXL13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	3,121,000	5436.44		39,949		23,111		50,366			(16,838)		11,865		0001
Purchased Call/S&P 500 INDEX/SPXA215S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/12/2025	1	3,961,000	5595.76		158,440		111,479		190,674			(46,961)		16,554		0001
Purchased Call/S&P 500 INDEX/SPXM132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	7,341,000	5648.4		281,894		188,453		325,345			(93,441)		29,825		0001
Purchased Call/S&P 500 INDEX/SPXM134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	2,976,000	5471.05		118,742		82,106		150,326			(36,637)		12,364		0001
Purchased Call/S&P 500 INDEX/SPXA216S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/19/2024	09/19/2025	1	2,520,000	5713.64		53,928		38,990		59,274			(14,939)		10,675		0001
Purchased Call/S&P 500 INDEX/SPXA211S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	3,405,000	5564.41		54,821		30,506		65,657			(24,314)		12,697		0001
Purchased Call/S&P 500 INDEX/SPXA211S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	4,202,000	5564.41		105,050		58,458		127,231			(46,592)		15,669		0001
Purchased Call/S&P 500 INDEX/SPXL13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	3,551,000	5346.56		91,616		53,952		122,627			(37,664)		13,563		0001
Purchased Call/S&P 500 INDEX/SPXM131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	3,232,000	5634.61		42,662		27,736		48,074			(14,926)		13,022		0001
Purchased Call/S&P 500 INDEX/SPXL13TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	3,444,000	5459.1		61,992		35,301		78,197			(26,691)		12,937		0001
Purchased Call/S&P 500 INDEX/SPXL13YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,916,000	5554.25		44,615		28,145		52,537			(16,469)		11,574		0001
Purchased Call/S&P 500 INDEX/SPXA215SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/12/2025	1	4,338,000	5626.02		83,290		58,765		95,720			(24,524)		18,129		0001
Purchased Call/S&P 500 INDEX/SPXA217SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/23/2025	1	1,383,894	5719		53,417		39,540		57,949			(13,876)		5,907		0001
Purchased Call/S&P 500 INDEX/SPXM133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	1	2,784,000	5520.07		75,725		51,318		91,438			(24,407)		11,451		0001
Purchased Call/S&P 500 INDEX/SPXM135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	1	2,980,000	5626.02		32,184		22,708		36,624			(9,476)		12,454		0001
Purchased Call/S&P 500 INDEX/SPXA214SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/03/2025	1	2,117,000	5528.93		62,875		42,436		75,631			(20,439)		8,690		0001
Purchased Call/S&P 500 INDEX/SPXA216S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	5,182,000	5702.55		84,467		61,238		92,591			(23,228)		21,952		0001
Purchased Call/S&P 500 INDEX/SPXM134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	3,605,000	5495.52		77,147		53,557		94,088			(23,590)		15,007		0001
Purchased Call/S&P 500 INDEX/SPXA212SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	3,360,000	5455.21		100,464		62,271		127,895			(38,193)		13,220		0001
Purchased Call/S&P 500 INDEX/SPXL13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	5,523,000	5434.43		136,970		84,522		174,139			(52,449)		21,682		0001
Purchased Call/S&P 500 INDEX/SPXL13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	3,051,000	5346.56		74,444		44,092		99,284			(30,352)		11,735		0001
Purchased Call/S&P 500 INDEX/SPXM133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	3,803,000	5503.41		95,455		65,312		115,963			(30,144)		15,674		0001
Purchased Call/S&P 500 INDEX/SPXA213SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	4,039,000	5570.64		107,841		69,604		127,968			(38,237)		16,170		0001
Purchased Call/S&P 500 INDEX/SPXM131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	5,695,000	5634.61		144,084		93,254		165,153			(50,829)		22,799		0001
Purchased Call/S&P 500 INDEX/SPXM132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	8,404,000	5648.4		212,621		142,919		241,628			(69,702)		34,426		0001
Purchased Call/S&P 500 INDEX/SPXM137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	2,043,000	5718.57		39,634		28,934		43,004			(10,700)		8,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	3,051,000	5503.41		137,295		93,939		172,571			(43,356)		12,575		0001
Purchased Call/S&P 500 INDEX/SPXM131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	3,188,000	5616.84		73,962		48,289		85,394			(25,673)		12,872		0001
Purchased Call/S&P 500 INDEX/SPXM138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	5,188,000	5738.17		131,775		98,378		141,909			(33,398)		22,393		0001
Purchased Call/S&P 500 INDEX/SPXA212$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	3,019,000	5455.21		63,701		39,484		79,740			(24,217)		11,878		0001
Purchased Call/S&P 500 INDEX/SPXA213$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	3,534,000	5570.64		80,222		51,778		94,322			(28,444)		14,148		0001
Purchased Call/S&P 500 INDEX/SPXM136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	9,512,000	5618.26		448,966		321,574		534,028			(127,393)		40,218		0001
Purchased Call/S&P 500 INDEX/SPXM132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	1	3,416,000	5592.18		86,425		56,902		100,793			(29,523)		13,850		0001
Purchased Call/S&P 500 INDEX/SPXM134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	2,262,000	5495.52		36,192		25,125		43,773			(11,067)		9,416		0001
Purchased Call/S&P 500 INDEX/SPXM135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	4,303,000	5595.76		107,145		75,387		126,299			(31,758)		17,983		0001
Purchased Call/S&P 500 INDEX/SPXM138$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	5,561,000	5738.17		73,405		54,801		78,358			(18,604)		24,003		0001
Purchased Call/S&P 500 INDEX/SPXM136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/17/2025	1	1,960,670	.5634		76,960		55,063		88,502			(21,898)		8,274		0001
Purchased Call/S&P 500 INDEX/SPXL13V$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	4,348,000	5346.56		78,264		46,089		103,526			(32,175)		16,607		0001
Purchased Call/S&P 500 INDEX/SPXA217$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	2,086,000	5745.37		65,292		48,471		70,600			(16,820)		8,954		0001
Purchased Call/S&P 500 INDEX/SPXL13X$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,642,000	5344.16		61,823		37,609		80,605			(24,214)		10,256		0001
Purchased Call/S&P 500 INDEX/SPXM138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	1,769,000	5762.48		49,001		36,717		52,134			(12,284)		7,649		0001
Purchased Call/S&P 500 INDEX/SPXB05P$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	5,421,000	5399.22		261,292		148,379		357,775			(112,913)		20,363		0001
Purchased Call/S&P 500 INDEX/SPXB05N$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	3,428,000	5615.35		170,714		90,573		209,754			(80,141)		12,431		0001
Purchased Call/S&P 500 INDEX/SPXM136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	3,594,000	5618.26		109,258		78,256		126,234			(31,001)		15,196		0001
Purchased Call/S&P 500 INDEX/SPXA215$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	2,332,735	.5554		104,114		73,169		125,329			(30,945)		9,730		0001
Purchased Call/S&P 500 INDEX/SPXL13T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,106,000	5459.1		45,911		26,307		58,318			(19,604)		7,968		0001
Purchased Call/S&P 500 INDEX/SPXL13V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	1,962,000	5240.03		41,202		24,630		55,145			(16,572)		7,581		0001
Purchased Call/S&P 500 INDEX/SPXM136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2025	1	3,447,358	.5633		116,537		83,057		135,968			(33,480)		14,520		0001
Purchased Call/S&P 500 INDEX/SPXL13T$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	4,363,000	5459.1		143,543		81,740		186,047			(61,803)		16,389		0001
Purchased Call/S&P 500 INDEX/SPXM137$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	2,226,000	5722.26		33,613		24,723		36,193			(8,889)		9,537		0001
Purchased Call/S&P 500 INDEX/SPXM133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	6,670,000	5408.42		166,083		113,951		209,872			(52,132)		27,490		0001
Purchased Call/S&P 500 INDEX/SPXM137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	3,747,000	5722.26		94,799		69,728		103,339			(25,071)		16,054		0001
Purchased Call/S&P 500 INDEX/SPXM136$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/17/2025	1	2,638,000	5634.58		70,962		50,631		81,398			(20,331)		11,132		0001
Purchased Call/S&P 500 INDEX/SPXM133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	2,443,000	5503.41		112,867		77,225		142,162			(35,642)		10,069		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	2,934,000	5503.41		90,367		61,830		110,663			(28,537)		12,092		0001
Purchased Call/S&P 500 INDEX/SPXM134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/09/2025	1	3,922,743	5471		173,062		119,996		218,088			(53,066)		16,297		0001
Purchased Call/S&P 500 INDEX/SPXM134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	8,262,000	5495.52		205,724		142,817		252,209			(62,907)		34,393		0001
Purchased Call/S&P 500 INDEX/SPXM138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	3,986,000	5738.17		62,580		46,587		67,040			(15,993)		17,109		0001
Purchased Call/S&P 500 INDEX/SPXM138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	11,607,000	5738.17		153,212		114,058		163,596			(39,154)		49,822		0001
Purchased Call/S&P 500 INDEX/SPXM135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	1	3,057,000	5626.02		72,145		50,902		83,293			(21,243)		12,776		0001
Purchased Call/S&P 500 INDEX/SPXB05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	8,736,000	5346.56		212,285		125,012		284,555			(87,273)		33,368		0001
Purchased Call/S&P 500 INDEX/SPXM135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	3,123,000	5595.76		69,018		48,561		80,685			(20,457)		13,052		0001
Purchased Call/S&P 500 INDEX/SPXA216SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2025	1	5,601,000	5702.55		160,749		116,543		178,402			(44,206)		23,727		0001
Purchased Call/S&P 500 INDEX/SPXM132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	3,133,000	5591.96		148,504		99,003		179,059			(49,501)		12,729		0001
Purchased Call/S&P 500 INDEX/SPXA216SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	09/25/2025	1	2,085,000	5722.26		71,307		52,449		78,559			(18,858)		8,933		0001
Purchased Call/S&P 500 INDEX/SPXM137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	2,337,802	5730		95,953		70,507		106,737			(25,446)		9,997		0001
Purchased Call/S&P 500 INDEX/SPXM137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	3,469,000	5718.57		58,626		42,799		63,646			(15,827)		14,807		0001
Purchased Call/S&P 500 INDEX/SPXM137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	2,613,000	5718.57		70,551		51,504		77,286			(19,047)		11,153		0001
Purchased Call/S&P 500 INDEX/SPXB05PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	2,323,000	5346.56		101,747		59,918		141,891			(41,829)		8,873		0001
Purchased Call/S&P 500 INDEX/SPXM134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	1	2,536,000	5554.13		32,968		22,978		38,652			(9,990)		10,578		0001
Purchased Call/S&P 500 INDEX/SPXM138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	2,407,310	5745		81,135		60,401		87,868			(20,735)		10,333		0001
Purchased Call/S&P 500 INDEX/SPXB05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2025	1	2,422,581	5634		136,095		71,828		171,204			(64,267)		8,762		0001
Purchased Call/S&P 500 INDEX/SPXB05NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	1,995,000	5615.35		61,845		32,812		74,190			(29,033)		7,235		0001
Purchased Call/S&P 500 INDEX/SPXM134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	1	2,387,000	5554.13		36,760		25,620		43,485			(11,139)		9,956		0001
Purchased Call/S&P 500 INDEX/SPXB05NSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/14/2025	1	2,100,000	5615.35		61,110		32,659		73,134			(28,451)		7,675		0001
Purchased Call/S&P 500 INDEX/SPXA217SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/26/2025	1	2,214,000	5738.17		39,631		29,503		42,579			(10,128)		9,503		0001
Purchased Call/S&P 500 INDEX/SPXD171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	1	8,708,000	5408.42		112,333		77,073		139,328			(35,260)		35,890		0001
Purchased Call/S&P 500 INDEX/SPXM134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	2,785,336	5408		135,224		93,037		171,672			(42,187)		11,480		0001
Purchased Call/S&P 500 INDEX/SPXD171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	4,535,000	5648.4		48,525		32,440		54,211			(16,085)		18,425		0001
Purchased Call/S&P 500 INDEX/SPXB05SSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	2,042,000	5408.42		66,773		45,987		85,780			(20,786)		8,467		0001
Purchased Call/S&P 500 INDEX/SPXB05TSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	4,311,000	5713.64		206,928		149,607		234,693			(57,321)		18,262		0001
Purchased Call/S&P 500 INDEX/SPXM134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	4,559,000	5495.52		58,811		40,828		70,893			(17,984)		18,978		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05VNS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	06/27/2025	1	3,290,076	.5465		195,734		96,504		266,221			(99,230)		11,488		0001
Purchased Call/S&P 500 INDEX/SPXA217S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2024	09/26/2025	1	1,912,000	5745.37		98,468		73,101		107,934			(25,367)		8,207		0001
Purchased Call/S&P 500 INDEX/SPXB050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/15/2025	1	16,983,760	.5631		787,840		424,389		927,950			(363,451)		62,228		0001
Purchased Call/S&P 500 INDEX/SPXB05PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	4,795,000	5346.56		274,754		161,799		400,684			(112,954)		18,315		0001
Purchased Call/S&P 500 INDEX/SPXB05USU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	1,349,583	.5719		75,841		55,519		85,818			(20,322)		5,761		0001
Purchased Call/S&P 500 INDEX/SPXB05VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	3,128,000	5722.26		157,338		115,728		176,617			(41,610)		13,402		0001
Purchased Call/S&P 500 INDEX/SPXB05SSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	1	2,029,760	.5471		107,675		74,659		138,820			(33,016)		8,433		0001
Purchased Call/S&P 500 INDEX/SPXB05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	7,270,000	5648.4		351,141		234,746		412,631			(116,395)		29,537		0001
Purchased Call/S&P 500 INDEX/SPXB05TST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	4,088,000	5713.64		179,463		129,750		203,126			(49,713)		17,317		0001
Purchased Call/S&P 500 INDEX/SPXB05US4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	4,311,000	5702.55		192,271		139,396		219,408			(52,874)		18,262		0001
Purchased Call/S&P 500 INDEX/SPXB050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	3,385,000	5570.64		160,111		103,340		196,476			(56,770)		13,552		0001
Purchased Call/S&P 500 INDEX/SPXB05PSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	2,500,026	.5447		86,811		51,122		127,307			(35,689)		9,549		0001
Purchased Call/S&P 500 INDEX/SPXM138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	2,712,000	5762.48		35,798		26,824		37,753			(8,974)		11,727		0001
Purchased Call/S&P 500 INDEX/SPXB05RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	2,946,000	5648.4		165,860		110,881		196,974			(54,979)		11,969		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/31/2025	1	1,570,946	.5522		58,701		34,501		92,611			(24,200)		5,986		0001
Purchased Call/S&P 500 INDEX/SPXL13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	6,459,000	5240.03		160,183		95,757		215,867			(64,426)		24,958		0001
Purchased Call/S&P 500 INDEX/SPXL133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	1,782,000	5588.27		53,995		29,303		65,717			(24,692)		6,562		0001
Purchased Call/S&P 500 INDEX/SPXM138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	3,985,000	5738.17		42,241		31,446		45,179			(10,795)		17,105		0001
Purchased Call/S&P 500 INDEX/SPXB05TS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	1	2,656,000	5595.76		155,642		109,510		194,887			(46,132)		11,100		0001
Purchased Call/S&P 500 INDEX/SPXL13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	3,330,000	5459.1		42,624		24,424		53,428			(18,200)		12,599		0001
Purchased Call/S&P 500 INDEX/SPXL13TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	4,601,000	5459.1		125,147		71,264		160,560			(53,883)		17,283		0001
Purchased Call/S&P 500 INDEX/SPXM133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	1	1,452,412	.5522		53,881		36,819		66,966			(17,062)		5,974		0001
Purchased Call/S&P 500 INDEX/SPXB05TSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	1,455,692	.5633		80,810		57,594		98,428			(23,216)		6,131		0001
Purchased Call/S&P 500 INDEX/SPXB05RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	2,407,000	5648.4		122,035		81,583		143,704			(40,452)		9,779		0001
Purchased Call/S&P 500 INDEX/SPXB05TSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/12/2025	1	1,672,500	.5626		86,559		61,413		104,423			(25,146)		6,990		0001
Purchased Call/S&P 500 INDEX/SPXB05RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	3,818,000	5592.18		223,735		147,307		277,453			(76,427)		15,480		0001
Purchased Call/S&P 500 INDEX/SPXB050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2025	1	4,687,000	5344.16		269,971		165,106		381,542			(104,865)		18,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	2,263,000	5399.22		38,245		21,718		48,769			(16,527)		8,500		0001
Purchased Call/S&P 500 INDEX/SPXB05P$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	4,146,000	5199.5		184,912		111,049		264,018			(73,863)		16,057		0001
Purchased Call/S&P 500 INDEX/SPXL13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	3,176,000	5344.16		58,438		35,550		75,412			(22,888)		12,329		0001
Purchased Call/S&P 500 INDEX/SPXL13W$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	4,249,000	5319.31		105,375		63,926		138,967			(41,450)		16,494		0001
Purchased Call/S&P 500 INDEX/SPXL13U$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	1,856,439	5319		86,988		52,918		118,306			(34,070)		7,206		0001
Purchased Call/S&P 500 INDEX/SPXL13R$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	5,012,000	5505		139,334		77,152		174,010			(62,182)		18,643		0001
Purchased Call/S&P 500 INDEX/SPXL13U$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	4,512,000	5522.3		58,205		33,833		70,724			(24,372)		17,193		0001
Purchased Call/S&P 500 INDEX/SPXB05T$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/09/2025	1	2,959,838	5471		126,821		88,178		155,522			(38,644)		12,297		0001
Purchased Call/S&P 500 INDEX/SPXD172$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	1	2,615,000	5713.64		99,109		71,655		111,341			(27,454)		11,078		0001
Purchased Call/S&P 500 INDEX/SPXB050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/06/2025	1	2,698,615	5240		110,581		66,287		156,196			(44,293)		10,428		0001
Purchased Call/S&P 500 INDEX/SPXL13V$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	2,719,000	5346.56		26,102		15,460		33,833			(10,642)		10,458		0001
Purchased Call/S&P 500 INDEX/SPXB05P$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	7,533,000	5399.22		347,271		197,204		473,714			(150,067)		28,296		0001
Purchased Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2025	1	2,056,377	5634		84,308		44,620		99,728			(39,688)		7,438		0001
Purchased Call/S&P 500 INDEX/SPXD172$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/19/2025	1	3,116,000	5713.64		78,523		56,772		87,114			(21,752)		13,200		0001
Purchased Call/S&P 500 INDEX/SPXM137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	2,626,000	5722.26		34,663		25,496		37,278			(9,167)		11,251		0001
Purchased Call/S&P 500 INDEX/SPXM134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/10/2025	1	1,670,638	5496		62,688		43,639		76,204			(19,049)		6,955		0001
Purchased Call/S&P 500 INDEX/SPXB05P$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	4,733,000	5199.5		145,776		87,546		201,878			(58,230)		18,331		0001
Purchased Call/S&P 500 INDEX/SPXL13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	6,922,000	5427.13		89,294		50,182		112,287			(39,112)		25,938		0001
Purchased Call/S&P 500 INDEX/SPXB050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2025	1	1,922,365	5588		103,575		56,679		137,887			(46,896)		7,079		0001
Purchased Call/S&P 500 INDEX/SPXM134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	3,543,000	5471.05		95,661		66,146		118,275			(29,515)		14,720		0001
Purchased Call/S&P 500 INDEX/SPXD172$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2025	1	3,777,000	5618.26		216,422		155,013		265,346			(61,409)		15,969		0001
Purchased Call/S&P 500 INDEX/SPXB05P$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	3,349,000	5399.22		189,219		107,451		266,223			(81,768)		12,580		0001
Purchased Call/S&P 500 INDEX/SPXB05T$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	3,973,000	5554.13		126,739		88,333		154,062			(38,406)		16,571		0001
Purchased Call/S&P 500 INDEX/SPXL13T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	4,225,000	5459.1		95,908		54,614		121,920			(41,294)		15,870		0001
Purchased Call/S&P 500 INDEX/SPXL13U$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	1	3,142,010	5445		153,620		89,117		190,071			(64,504)		11,945		0001
Purchased Call/S&P 500 INDEX/SPXL13X$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	10,067,000	5344.16		250,668		152,490		326,978			(98,178)		39,078		0001
Purchased Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	4,945,000	5505		231,426		127,284		299,807			(104,142)		18,256		0001
Purchased Call/S&P 500 INDEX/SPXB055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	1	2,051,200	5648		97,385		65,823		132,368			(31,563)		8,403		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	2,562,000	5762.48		43,554		32,636		45,953			(10,919)		11,079		0001
Purchased Call/S&P 500 INDEX/SPXL13W$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/07/2025	1	1,701,078	5202		85,425		51,730		112,784			(33,696)		6,588		0001
Purchased Call/S&P 500 INDEX/SPXB050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	1	4,871,005	5631		211,363		114,171		262,335			(97,192)		17,847		0001
Purchased Call/S&P 500 INDEX/SPXL13T$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	2,582,702	5403		116,073		66,097		150,018			(49,976)		9,701		0001
Purchased Call/S&P 500 INDEX/SPXL13P$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	1,781,000	5631.22		18,522		9,950		21,621			(8,572)		6,526		0001
Purchased Call/S&P 500 INDEX/SPXL13W$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	1	1,596,103	5207		84,213		51,138		110,508			(33,075)		6,182		0001
Purchased Call/S&P 500 INDEX/SPXD172$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	4,593,000	5618.26		208,522		149,355		248,849			(59,167)		19,420		0001
Purchased Call/S&P 500 INDEX/SPXD171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	4,401,000	5648.4		69,536		46,486		78,175			(23,049)		17,881		0001
Purchased Call/S&P 500 INDEX/SPXB05P$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	8,015,000	5199.5		377,507		226,712		541,346			(150,795)		31,042		0001
Purchased Call/S&P 500 INDEX/SPXB050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	3,891,000	5544.59		215,951		118,444		279,011			(97,507)		14,365		0001
Purchased Call/S&P 500 INDEX/SPXB050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/11/2025	1	1,357,338	5609		58,583		31,343		72,340			(27,240)		4,922		0001
Purchased Call/S&P 500 INDEX/SPXD170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/26/2025	1	1,539,014	5617		88,023		57,628		106,098			(30,395)		6,214		0001
Purchased Call/S&P 500 INDEX/SPXL13S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/23/2025	1	1,345,967	5559		57,134		32,307		79,930			(24,827)		5,031		0001
Purchased Call/S&P 500 INDEX/SPXL13V$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	3,287,000	5346.56		41,416		24,530		54,284			(16,886)		12,643		0001
Purchased Call/S&P 500 INDEX/SPXB05S$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	2,505,198	5592		131,210		87,717		158,874			(43,493)		10,178		0001
Purchased Call/S&P 500 INDEX/SPXM134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	1	2,259,000	5471.05		47,665		32,958		58,623			(14,707)		9,385		0001
Purchased Call/S&P 500 INDEX/SPXD172$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/19/2025	1	4,891,000	5713.64		64,561		46,677		70,372			(17,884)		20,719		0001
Purchased Call/S&P 500 INDEX/SPXB050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	2,080,000	5344.16		117,936		71,744		166,030			(46,192)		8,074		0001
Purchased Call/S&P 500 INDEX/SPXM134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	1	2,692,000	5554.13		67,031		46,718		80,365			(20,312)		11,228		0001
Purchased Call/S&P 500 INDEX/SPXB05N$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	3,453,000	5615.35		186,807		99,112		230,326			(87,696)		12,522		0001
Purchased Call/S&P 500 INDEX/SPXL13T$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	2,345,000	5459.1		67,771		38,833		87,014			(28,938)		8,872		0001
Purchased Call/S&P 500 INDEX/SPXB050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	3,030,000	5570.64		135,138		87,222		164,727			(47,916)		12,130		0001
Purchased Call/S&P 500 INDEX/SPXB05R$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	1,952,153	5626		104,416		68,649		130,164			(35,767)		7,898		0001
Purchased Call/S&P 500 INDEX/SPXB05N$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/01/2024	06/27/2025	1	1,759,742	5461		99,726		49,168		134,330			(50,557)		6,144		0001
Purchased Call/S&P 500 INDEX/SPXL13U$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	5,098,000	5436.44		125,921		72,847		161,626			(53,074)		19,380		0001
Purchased Call/S&P 500 INDEX/SPXL13U$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	4,987,000	5446.68		122,680		72,045		157,371			(50,635)		19,048		0001
Purchased Call/S&P 500 INDEX/SPXL13W$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	2,035,000	5199.5		30,322		18,210		40,685			(12,112)		7,882		0001
Purchased Call/S&P 500 INDEX/SPXB05U$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	3,289,000	5702.55		127,284		92,281		143,968			(35,003)		13,933		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	3,858,000	5618.26		194,443		139,271		234,613			(55,173)		16,312		0001
Purchased Call/S&P 500 INDEX/SPXB05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2025	1	4,319,995	5427		198,371		112,410		265,573			(85,961)		16,188		0001
Purchased Call/S&P 500 INDEX/SPXB05SS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	5,491,000	5648.4		327,813		219,151		391,266			(108,662)		22,309		0001
Purchased Call/S&P 500 INDEX/SPXD171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2024	09/05/2025	1	3,361,000	5503.41		139,145		95,205		174,483			(43,941)		13,852		0001
Purchased Call/S&P 500 INDEX/SPXD171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	1	3,664,000	5408.42		69,616		47,764		87,317			(21,852)		15,101		0001
Purchased Call/S&P 500 INDEX/SPXB05QS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/05/2025	1	1,837,689	5186		87,616		52,424		122,597			(35,192)		7,085		0001
Purchased Call/S&P 500 INDEX/SPXC17YS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	01/03/2025	1	11,120,000	4900		25,120		284		60			(24,836)		5,041		0001
Purchased Call/S&P 500 INDEX/SPXB05QSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/20/2025	1	2,368,718	5600		100,568		64,711		123,555			(35,857)		9,442		0001
Purchased Call/S&P 500 INDEX/SPXB05RSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	8,897,000	5648.4		420,828		281,334		492,725			(139,495)		36,147		0001
Purchased Call/S&P 500 INDEX/SPXB050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	6,857,815	5585		329,129		174,621		388,127			(154,508)		24,869		0001
Purchased Call/S&P 500 INDEX/SPXB05T5C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	2,545,000	5633.09		47,337		33,644		54,247			(13,693)		10,719		0001
Purchased Call/S&P 500 INDEX/SPXB05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	7,568,000	5702.55		378,400		274,340		434,687			(104,060)		32,059		0001
Purchased Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/16/2025	1	1,243,346	5663		49,467		27,007		66,266			(22,460)		4,567		0001
Purchased Call/S&P 500 INDEX/SPXB05JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/23/2024	09/23/2025	1	2,162,000	5718.57		85,831		62,659		96,034			(23,172)		9,228		0001
Purchased Call/S&P 500 INDEX/SPXD172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/19/2025	1	2,449,000	5713.64		70,776		51,171		78,752			(19,606)		10,374		0001
Purchased Call/S&P 500 INDEX/SPXB050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/16/2025	1	3,292,643	5667		127,564		69,068		158,877			(58,496)		12,095		0001
Purchased Call/S&P 500 INDEX/SPXB05RSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	8,700,000	5592.18		412,380		271,512		498,444			(140,868)		35,273		0001
Purchased Call/S&P 500 INDEX/SPXB05NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/03/2025	1	2,950,611	5567		133,258		68,309		164,717			(64,949)		10,475		0001
Purchased Call/S&P 500 INDEX/SPXB05TSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	2,506,000	5618.26		149,608		107,157		184,398			(42,451)		10,596		0001
Purchased Call/S&P 500 INDEX/SPXB05VS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	5,027,000	5722.26		298,101		219,264		338,127			(78,837)		21,538		0001
Purchased Call/S&P 500 INDEX/SPXD170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2025	1	3,221,000	5554.25		92,121		58,115		111,392			(34,006)		12,784		0001
Purchased Call/S&P 500 INDEX/SPXB05T58	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/10/2025	1	2,185,149	5490		103,476		72,033		128,751			(31,443)		9,096		0001
Purchased Call/S&P 500 INDEX/SPXB05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	2,475,352	5626		136,140		89,507		170,743			(46,634)		10,015		0001
Purchased Call/S&P 500 INDEX/SPXB05JSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	4,742,000	5722.26		213,864		157,305		239,969			(56,559)		20,317		0001
Purchased Call/S&P 500 INDEX/SPXB05SSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	4,000,979	5503		174,676		119,847		242,147			(54,829)		16,490		0001
Purchased Call/S&P 500 INDEX/SPXC17YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/23/2025	1	3,017,842	5558		147,465		82,695		213,138			(64,771)		11,281		0001
Purchased Call/S&P 500 INDEX/SPXB05SSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	3,553,000	5408.42		211,759		145,839		290,459			(65,919)		14,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05T$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	5,836,000	5554.13		263,204		183,445		326,916			(79,759)		24,342		0001
Purchased Call/S&P 500 INDEX/SPXB05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2025	1	4,727,030	5427		199,320		112,948		264,559			(86,372)		17,713		0001
Purchased Call/S&P 500 INDEX/SPXD171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	6,973,000	5648.4		161,076		107,683		182,937			(53,393)		28,330		0001
Purchased Call/S&P 500 INDEX/SPXB05T$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2025	1	2,618,260	5619		153,053		110,538		170,867			(42,515)		11,070		0001
Purchased Call/S&P 500 INDEX/SPXD171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/05/2025	1	5,368,000	5408.42		60,658		41,618		75,281			(19,040)		22,124		0001
Purchased Call/S&P 500 INDEX/SPXB05US$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	6,021,654	5719		219,414		160,620		242,640			(58,793)		25,703		0001
Purchased Call/S&P 500 INDEX/SPXB050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	8,785,000	5505		420,802		231,441		546,482			(189,361)		32,433		0001
Purchased Call/S&P 500 INDEX/SPXD172$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	4,864,000	5618.26		234,931		168,270		282,024			(66,661)		20,565		0001
Purchased Call/S&P 500 INDEX/SPXB050$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	3,698,000	5344.16		218,552		132,952		311,034			(85,599)		14,355		0001
Purchased Call/S&P 500 INDEX/SPXB05US6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	5,742,000	5702.55		275,042		199,405		315,207			(75,636)		24,324		0001
Purchased Call/S&P 500 INDEX/SPXB05T$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	1	1,479,643	5626		57,547		40,716		67,829			(16,831)		6,184		0001
Purchased Call/S&P 500 INDEX/SPXC172$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	2,371,000	5455.21		59,038		36,594		74,419			(22,444)		9,328		0001
Purchased Call/S&P 500 INDEX/SPXB05T$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	3,218,000	5554.13		185,357		129,188		236,734			(56,169)		13,422		0001
Purchased Call/S&P 500 INDEX/SPXD173$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	2,619,000	5738.17		42,952		32,066		46,170			(10,886)		11,304		0001
Purchased Call/S&P 500 INDEX/SPXB05R$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	2,879,639	5624		111,887		73,561		134,940			(38,326)		11,651		0001
Purchased Call/S&P 500 INDEX/SPXB05US$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	9,484,000	5722.26		444,800		327,167		499,826			(117,633)		40,633		0001
Purchased Call/S&P 500 INDEX/SPXD170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	2,820,000	5554.25		91,368		57,359		111,463			(34,009)		11,120		0001
Purchased Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	4,879,000	5344.16		215,164		130,891		292,049			(84,273)		18,939		0001
Purchased Call/S&P 500 INDEX/SPXB050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	2,560,000	5570.64		129,792		83,772		159,941			(46,020)		10,249		0001
Purchased Call/S&P 500 INDEX/SPXB05SS$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	1	2,985,559	5471		170,139		117,969		221,758			(52,170)		12,404		0001
Purchased Call/S&P 500 INDEX/SPXB05NSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	6,106,000	5615.35		268,053		142,217		327,485			(125,836)		22,143		0001
Purchased Call/S&P 500 INDEX/SPXB05P$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/23/2025	1	4,855,717	5556		196,099		109,967		275,158			(86,132)		18,151		0001
Purchased Call/S&P 500 INDEX/SPXB05US8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	1,475,131	5714		73,895		53,574		85,815			(20,321)		6,249		0001
Purchased Call/S&P 500 INDEX/SPXB05V$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/24/2025	1	3,805,961	5730		194,265		142,747		219,547			(51,518)		16,276		0001
Purchased Call/S&P 500 INDEX/SPXB05VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	1	3,777,000	5762.48		84,983		63,678		90,149			(21,304)		16,332		0001
Purchased Call/S&P 500 INDEX/SPXB05US3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	4,747,000	5702.55		205,545		149,020		233,720			(56,525)		20,109		0001
Purchased Call/S&P 500 INDEX/SPXB05P$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	2,477,000	5399.22		133,758		75,957		186,629			(57,801)		9,304		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD173$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	2,434,000	5738.17		75,697		56,353		82,476			(19,345)		10,448		0001
Purchased Call/S&P 500 INDEX/SPXD170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	4,002,000	5554.25		92,446		58,036		111,108			(34,411)		15,780		0001
Purchased Call/S&P 500 INDEX/SPXB05T$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	4,316,000	5554.13		186,883		130,252		232,171			(56,631)		18,002		0001
Purchased Call/S&P 500 INDEX/SPXD172$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/19/2025	1	1,742,625	5703		95,608		69,509		108,257			(26,099)		7,382		0001
Purchased Call/S&P 500 INDEX/SPXB05T$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	4,137,000	5554.13		248,220		173,002		319,396			(75,218)		17,255		0001
Purchased Call/S&P 500 INDEX/SPXB050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	2,173,048	5586		135,259		71,763		160,474			(63,497)		7,880		0001
Purchased Call/S&P 500 INDEX/SPXD173$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	3,731,000	5738.17		83,948		62,672		90,730			(21,276)		16,104		0001
Purchased Call/S&P 500 INDEX/SPXD171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/04/2025	1	1,441,597	5523		55,630		38,119		76,545			(17,510)		5,929		0001
Purchased Call/S&P 500 INDEX/SPXB05T$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	2,863,000	5618.26		173,212		124,063		213,920			(49,148)		12,105		0001
Purchased Call/S&P 500 INDEX/SPXD172$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	09/24/2025	1	1,157,564	5731		64,385		47,311		72,838			(17,075)		4,950		0001
Purchased Call/S&P 500 INDEX/SPXB05R$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	6,098,000	5634.61		306,729		198,522		365,196			(108,207)		24,413		0001
Purchased Call/S&P 500 INDEX/SPXD173$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	3,764,000	5738.17		217,183		161,681		241,528			(55,502)		16,157		0001
Purchased Call/S&P 500 INDEX/SPXD173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	2,981,000	5738.17		113,278		84,568		124,159			(28,710)		12,867		0001
Purchased Call/S&P 500 INDEX/SPXD170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	8,799,000	5554.25		236,693		148,591		285,668			(88,102)		34,695		0001
Purchased Call/S&P 500 INDEX/SPXD173$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	3,500,000	5738.17		208,950		155,552		232,537			(53,398)		15,023		0001
Purchased Call/S&P 500 INDEX/SPXD170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/28/2024	08/26/2025	1	1,808,622	5617		98,596		64,729		122,484			(33,867)		7,302		0001
Purchased Call/S&P 500 INDEX/SPXD173$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2025	1	2,541,000	5738.17		153,985		114,958		171,248			(39,026)		10,968		0001
Purchased Call/S&P 500 INDEX/SPXD172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	3,420,000	5702.55		166,212		120,881		190,220			(45,331)		14,570		0001
Purchased Call/S&P 500 INDEX/SPXD171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	3,825,000	5408.42		166,770		114,855		219,192			(51,915)		15,860		0001
Purchased Call/S&P 500 INDEX/SPXD173$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	4,097,000	5738.17		110,209		82,045		119,546			(28,165)		17,586		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	4,912,000	5705.45		243,635		204,492		270,139			(39,144)		22,414		0001
Purchased Call/S&P 500 INDEX/SPXB05X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,117,365	5780		113,963		89,520		117,034			(24,443)		9,322		0001
Purchased Call/S&P 500 INDEX/SPXA219$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,901,057	5815		70,491		55,887		71,097			(14,605)		8,443		0001
Purchased Call/S&P 500 INDEX/SPXM13G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	971,414	5983.99		8,160		7,081		7,549			(1,079)		4,519		0001
Purchased Call/S&P 500 INDEX/SPXB05X$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	2,537,315	5860		98,811		78,066		102,362			(20,745)		11,250		0001
Purchased Call/S&P 500 INDEX/SPXD174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	6,325,265	5864.67		161,927		129,991		161,680			(31,936)		28,190		0001
Purchased Call/S&P 500 INDEX/SPXM13A$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	5,177,108	5859.85		68,856		54,250		68,366			(14,606)		22,954		0001
Purchased Call/S&P 500 INDEX/SPXM13H$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	615,160	5870.62		5,352		4,713		5,306			(639)		2,871		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	704,115	5712.69		6,619		5,598		7,029			(1,021)		3,234		0001
Purchased Call/S&P 500 INDEX/SPXA21FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	7,393,896	5930.85		190,763		186,523		181,252			(4,239)		36,357		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	770,371	5782.76		14,637		12,419		15,146			(2,218)		3,544		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,987,453	5728.8		82,293		69,263		87,423			(13,030)		22,758		0001
Purchased Call/S&P 500 INDEX/SPXB05XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,244,004	5792		120,045		94,225		123,081			(25,820)		9,862		0001
Purchased Call/S&P 500 INDEX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	2,165,945	5797.42		49,384		40,133		50,716			(9,251)		9,753		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	3,733,000	5809.86		229,206		187,936		234,881			(41,270)		16,837		0001
Purchased Call/S&P 500 INDEX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	1,945,603	6001.35		25,682		22,215		23,661			(3,467)		9,037		0001
Purchased Call/S&P 500 INDEX/SPXI00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	1,920,360	6034.91		31,686		29,940		28,431			(1,746)		9,321		0001
Purchased Call/S&P 500 INDEX/SPXB05YSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,528,000	5797.42		108,662		88,307		111,879			(20,355)		15,885		0001
Purchased Call/S&P 500 INDEX/SPXI00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	2,399,353	5893.62		45,828		40,525		45,176			(5,302)		11,268		0001
Purchased Call/S&P 500 INDEX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	3,188,569	5712.69		42,408		35,866		45,476			(6,542)		14,645		0001
Purchased Call/S&P 500 INDEX/SPXM13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	2,566,272	5906.94		34,388		34,388		33,644					12,814		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	2,375,996	5824		118,234		97,984		118,749			(20,250)		10,788		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	3,541,000	5864.67		104,105		83,574		103,526			(20,532)		15,782		0001
Purchased Call/S&P 500 INDEX/SPXC051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	1,276,060	5996		69,495		60,009		60,541			(9,485)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	557,712	5917.11		4,685		4,169		4,482			(516)		2,627		0001
Purchased Call/S&P 500 INDEX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/31/2024	12/31/2025	1	8,221,739	5881.63		210,477		210,477		207,837					41,109		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	3,476,641	5824		128,319		106,342		128,845			(21,977)		15,786		0001
Purchased Call/S&P 500 INDEX/SPXB05XSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,575,000	5864.67		69,783		56,020		69,395			(13,763)		11,476		0001
Purchased Call/S&P 500 INDEX/SPXB05WSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	4,308,000	5751.13		98,222		75,764		103,404			(22,459)		18,900		0001
Purchased Call/S&P 500 INDEX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	1,860,596	5867.08		37,956		37,010		37,931			(946)		9,149		0001
Purchased Call/S&P 500 INDEX/SPXM13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	464,591	5853.98		4,088		3,300		4,048			(788)		2,085		0001
Purchased Call/S&P 500 INDEX/SPXB05WS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	2,834,000	5751.07		120,728		92,459		128,554			(28,270)		12,389		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	1	4,475,608	5797		237,907		194,952		244,514			(42,955)		20,152		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	437,356	6086.49		3,718		3,451		3,167			(266)		2,104		0001
Purchased Call/S&P 500 INDEX/SPXC052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	1,089,864	5871		43,649		38,543		43,007			(5,107)		5,086		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/05/2024	11/04/2025	1	1,513,863	.5713		81,994		69,536		86,844			(12,458)		6,953		0001
Purchased Call/S&P 500 INDEX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	2,118,158	5916.98		45,540		40,397		44,388			(5,144)		9,963		0001
Purchased Call/S&P 500 INDEX/SPXC050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/01/2024	11/03/2025	1	9,294,000	5728.8		565,075		476,344		625,210			(88,731)		42,618		0001
Purchased Call/S&P 500 INDEX/SPXA219SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	2,629,082	5809.86		72,563		59,497		74,223			(13,065)		11,858		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	2,019,406	5929.04		34,532		29,395		32,917			(5,137)		9,305		0001
Purchased Call/S&P 500 INDEX/SPXA219SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	1,752,000	5842.47		53,086		42,118		53,432			(10,968)		7,795		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	934,796	5949.17		8,787		7,716		8,330			(1,071)		4,363		0001
Purchased Call/S&P 500 INDEX/SPXA21DSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,893,810	6090.27		65,400		61,403		55,034			(3,997)		13,944		0001
Purchased Call/S&P 500 INDEX/SPXA217SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	3,520,000	5751.07		78,144		59,693		83,486			(18,451)		15,305		0001
Purchased Call/S&P 500 INDEX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,769,196	5998.74		34,338		31,484		31,279			(2,854)		13,205		0001
Purchased Call/S&P 500 INDEX/SPXC051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2025	1	3,594,809	.6001		152,056		131,894		136,498			(20,162)		16,698		0001
Purchased Call/S&P 500 INDEX/SPXC052SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/15/2024	11/14/2025	1	2,697,000	5870.62		119,477		105,206		119,188			(14,271)		12,587		0001
Purchased Call/S&P 500 INDEX/SPXA21BSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	1,919,000	5949.17		69,852		61,338		65,365			(8,514)		8,956		0001
Purchased Call/S&P 500 INDEX/SPXA217SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	4,112,000	5751.07		64,147		49,001		68,943			(15,146)		17,879		0001
Purchased Call/S&P 500 INDEX/SPXC052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/14/2024	11/14/2025	1	3,517,000	5949.17		220,516		193,639		198,676			(26,877)		16,414		0001
Purchased Call/S&P 500 INDEX/SPXA21ASE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	2,361,000	5712.69		56,900		48,122		61,717			(8,778)		10,844		0001
Purchased Call/S&P 500 INDEX/SPXC051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/12/2025	1	1,810,887	5983.99		23,904		20,743		22,279			(3,161)		8,425		0001
Purchased Call/S&P 500 INDEX/SPXA219SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2024	10/16/2025	1	1,628,955	.5839		71,840		57,472		71,871			(14,368)		7,247		0001
Purchased Call/S&P 500 INDEX/SPXC051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/12/2025	1	1,900,000	5983.99		117,230		101,729		101,131			(15,501)		8,839		0001
Purchased Call/S&P 500 INDEX/SPXA219SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	2,958,000	5809.86		99,389		81,493		101,807			(17,895)		13,341		0001
Purchased Call/S&P 500 INDEX/SPXA21BSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,540,000	5917.11		64,516		57,407		62,641			(7,109)		11,965		0001
Purchased Call/S&P 500 INDEX/SPXA21CSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,608,605	6032.38		59,215		54,445		52,193			(4,770)		12,439		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	5,631,514	5916.98		143,040		126,884		138,985			(16,156)		26,488		0001
Purchased Call/S&P 500 INDEX/SPXA21DS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	3,813,000	6032.38		114,390		105,251		100,124			(9,139)		18,265		0001
Purchased Call/S&P 500 INDEX/SPXB05WSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/09/2024	10/07/2025	1	1,024,002	.5696		52,678		40,713		54,933			(11,966)		4,484		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	2,936,467	5815.26		75,174		59,435		77,227			(15,739)		13,042		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	3,984,616	5859.85		90,052		70,950		89,973			(19,102)		17,667		0001
Purchased Call/S&P 500 INDEX/SPXM13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	2,665,143	6049.88		35,446		32,810		31,197			(2,637)		12,804		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21BSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2024	11/21/2025	1	2,402,000	5948.71		151,326		135,816		136,533			(15,510)		11,333		0001
Purchased Call/S&P 500 INDEX/SPXA21B$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/10/2025	1	2,708,936	5813		120,037		94,291		118,670			(25,746)		11,927		0001
Purchased Call/S&P 500 INDEX/SPXA219SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	4,850,000	5808.12		182,845		150,339		187,601			(32,506)		21,875		0001
Purchased Call/S&P 500 INDEX/SPXA21A$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	2,037,000	5712.69		58,258		49,271		63,239			(8,987)		9,356		0001
Purchased Call/S&P 500 INDEX/SPXI00A$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	6,968,000	5751.07		189,530		144,780		201,505			(44,750)		30,296		0001
Purchased Call/S&P 500 INDEX/SPXC052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	2,585,628	5870.62		59,211		52,197		58,864			(7,014)		12,124		0001
Purchased Call/S&P 500 INDEX/SPXC055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	4,506,967	6074		242,241		233,541		198,807			(8,699)		22,067		0001
Purchased Call/S&P 500 INDEX/SPXM13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	12,890,339	5969.34		171,442		154,297		159,504			(17,144)		60,818		0001
Purchased Call/S&P 500 INDEX/SPXC054$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	8,051,000	6086.49		388,863		361,011		311,316			(27,852)		38,738		0001
Purchased Call/S&P 500 INDEX/SPXI00BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2025	1	2,830,882	5696		120,363		92,766		127,844			(27,597)		12,397		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	4,863,000	5842.47		124,979		99,157		125,675			(25,822)		21,636		0001
Purchased Call/S&P 500 INDEX/SPXC052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,256,000	5870.62		272,384		239,849		266,414			(32,535)		19,863		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	4,187,989	5969.34		69,102		62,192		64,261			(6,910)		19,759		0001
Purchased Call/S&P 500 INDEX/SPXC051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	1,866,420	6001		102,515		88,922		89,113			(13,593)		8,669		0001
Purchased Call/S&P 500 INDEX/SPXI00GSA	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC ... OV6WI8S60X2D1J857QP30	11/18/2024	02/14/2025	1	5,875,000	5500		31,890		16,316		18,842			(15,574)		10,314		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	274,917	5916.98		2,392		2,122		2,312			(270)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	119,844	5851.2		1,055		854		1,046			(200)		539		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,939,108	6086.49		25,790		23,943		22,051			(1,847)		9,330		0001
Purchased Call/S&P 500 INDEX/SPXI00AST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	2,556,000	5751.07		79,236		60,528		84,361			(18,709)		11,113		0001
Purchased Call/S&P 500 INDEX/SPXI00ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	11/04/2024	07/10/2025	1	5,725,000	6000		224,880		173,688		242,357			(51,192)		20,707		0001
Purchased Call/S&P 500 INDEX/SPXI00BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	3,441,000	5792.04		124,908		96,692		129,651			(28,216)		15,123		0001
Purchased Call/S&P 500 INDEX/SPXC053S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	3,135,000	5916.98		114,428		101,503		110,982			(12,924)		14,746		0001
Purchased Call/S&P 500 INDEX/SPXM13A$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	2,993,191	5859.85		52,082		41,034		51,764			(11,048)		13,271		0001
Purchased Call/S&P 500 INDEX/SPXA21BSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	1,332,500	5815.26		37,843		29,920		39,044			(7,923)		5,918		0001
Purchased Call/S&P 500 INDEX/SPXA21C$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	3,765,000	6032.38		112,574		103,505		98,710			(9,068)		17,954		0001
Purchased Call/S&P 500 INDEX/SPXM13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	192,119	5815.26		1,614		1,276		1,644			(338)		853		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,921,038	6084.19		53,163		50,380		45,722			(2,783)		14,199		0001
Purchased Call/S&P 500 INDEX/SPXM13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	1,520,690	6032.38		26,156		24,066		23,118			(2,090)		7,284		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21DSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	5,324,080	6090.27		136,296		127,967		113,959			(8,329)		25,655		0001
Purchased Call/S&P 500 INDEX/SPXM13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	410,575	5867.08		3,859		3,763		3,801			(96)		2,019		0001
Purchased Call/S&P 500 INDEX/SPXM13OS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	5,499,891	6051.09		73,149		70,126		64,475			(3,023)		26,890		0001
Purchased Call/S&P 500 INDEX/SPXM13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	2,124,313	5853.98		35,688		28,806		35,555			(6,882)		9,533		0001
Purchased Call/S&P 500 INDEX/SPXM13OSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,139,788	6074.08		28,459		27,362		24,649			(1,098)		10,477		0001
Purchased Call/S&P 500 INDEX/SPXM13OS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	6,606,756	6051.09		168,472		161,453		147,341			(7,020)		32,163		0001
Purchased Call/S&P 500 INDEX/SPXM13OSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	2,184,076	6050.61		38,877		37,484		34,022			(1,392)		10,709		0001
Purchased Call/S&P 500 INDEX/SPXD17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	2,517,038	6051.25		41,531		39,690		36,651			(1,841)		12,253		0001
Purchased Call/S&P 500 INDEX/SPXA219SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	2,034,810	5853.98		43,748		35,312		43,720			(8,436)		9,131		0001
Purchased Call/S&P 500 INDEX/SPXA21ASJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	2,969,089	5782.76		71,852		60,965		74,999			(10,887)		13,659		0001
Purchased Call/S&P 500 INDEX/SPXM13OS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,141,103	6040.04		11,639		11,478		10,244			(161)		5,651		0001
Purchased Call/S&P 500 INDEX/SPXA218SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	3,066,579	5842.47		68,691		54,499		69,100			(14,192)		13,644		0001
Purchased Call/S&P 500 INDEX/SPXA21GSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,692,261	5970.84		63,507		63,330		58,968			(176)		18,334		0001
Purchased Call/S&P 500 INDEX/SPXA21ESV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,354,000	5867.08		56,496		55,088		56,549			(1,408)		11,575		0001
Purchased Call/S&P 500 INDEX/SPXA219SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	3,751,000	5808.12		97,901		80,496		100,303			(17,405)		16,918		0001
Purchased Call/S&P 500 INDEX/SPXI100A8R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	5,745,000	5751.07		147,647		112,786		156,998			(34,861)		24,979		0001
Purchased Call/S&P 500 INDEX/SPXI100ES9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	1,494,661	5727		55,369		46,732		60,279			(8,637)		6,820		0001
Purchased Call/S&P 500 INDEX/SPXI100GSE	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/18/2024	04/25/2025	1	4,406,250	5300		18,105		13,231		15,071			(4,874)		12,366		0001
Purchased Call/S&P 500 INDEX/SPXA21ASB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,664,000	5728.8		166,038		139,749		179,931			(26,289)		21,282		0001
Purchased Call/S&P 500 INDEX/SPXC055SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	8,372,000	5930.85		416,088		406,842		392,285			(9,246)		41,166		0001
Purchased Call/S&P 500 INDEX/SPXA21CSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	5,845,000	6032.38		141,449		130,055		124,462			(11,395)		27,873		0001
Purchased Call/S&P 500 INDEX/SPXA21CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	10,457,682	6032.38		140,133		128,844		124,136			(11,288)		49,869		0001
Purchased Call/S&P 500 INDEX/SPXI100A8I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,638,574	5709		76,517		58,238		86,068			(18,279)		7,111		0001
Purchased Call/S&P 500 INDEX/SPXA21DS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	4,269,000	6047.15		110,994		102,432		96,242			(8,562)		20,479		0001
Purchased Call/S&P 500 INDEX/SPXA21DSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	4,542,000	6090.27		219,833		206,399		174,933			(13,434)		21,886		0001
Purchased Call/S&P 500 INDEX/SPXA21DSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	3,055,000	6090.27		107,842		101,251		88,634			(6,590)		14,721		0001
Purchased Call/S&P 500 INDEX/SPXA21HSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2025	1	2,828,000	5906.94		136,310		136,310		132,322					14,121		0001
Purchased Call/S&P 500 INDEX/SPXC054S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/26/2025	1	1,703,642	5999		96,872		89,025		81,205			(7,847)		8,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC055SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/19/2024	12/19/2025	1	4,219,000	5867.08		266,641		259,993		262,913			(6,648)		20,745		0001
Purchased Call/S&P 500 INDEX/SPXD176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	1,553,084	5728.8		46,593		39,276		50,402			(7,316)		7,122		0001
Purchased Call/S&P 500 INDEX/SPXA21A5K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	7,820,468	5782.76		200,204		169,870		209,870			(30,334)		35,978		0001
Purchased Call/S&P 500 INDEX/SPXI00ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	1,821,758	5729		81,952		69,168		89,923			(12,784)		8,313		0001
Purchased Call/S&P 500 INDEX/SPXA21FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	4,364,000	5930.85		150,122		146,786		142,392			(3,336)		21,458		0001
Purchased Call/S&P 500 INDEX/SPXI00HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	1,928,953	5893.62		43,209		38,209		42,686			(4,999)		9,059		0001
Purchased Call/S&P 500 INDEX/SPXA21FS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	4,309,000	5930.85		204,247		199,708		191,998			(4,539)		21,188		0001
Purchased Call/S&P 500 INDEX/SPX815VSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	5,606,000	5808.12		289,270		237,844		292,365			(51,426)		25,285		0001
Purchased Call/S&P 500 INDEX/SPXA21FSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	2,716,329	5931		121,141		119,111		112,126			(2,030)		13,357		0001
Purchased Call/S&P 500 INDEX/SPXA21DSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	3,432,437	6075		185,021		173,714		146,357			(11,307)		16,540		0001
Purchased Call/S&P 500 INDEX/SPXA21HSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	4,592,000	5970.84		216,742		216,145		198,215			(597)		22,897		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	2,497,901	6047.15		42,215		38,958		36,912			(3,256)		11,983		0001
Purchased Call/S&P 500 INDEX/SPXA21FSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,003,000	5930.85		94,742		92,654		88,835			(2,088)		9,891		0001
Purchased Call/S&P 500 INDEX/SPXA21HSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,031,000	5970.84		113,330		113,018		102,922			(312)		10,127		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	1,732,390	5916.98		28,238		25,049		27,556			(3,189)		8,148		0001
Purchased Call/S&P 500 INDEX/SPXA21GS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,356,000	6037.59		165,092		164,178		142,995			(915)		21,630		0001
Purchased Call/S&P 500 INDEX/SPX815VSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,128,000	5808.12		95,334		78,526		96,298			(16,808)		9,646		0001
Purchased Call/S&P 500 INDEX/SPXA21GSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,886,000	6037.59		309,772		308,056		256,188			(1,716)		24,262		0001
Purchased Call/S&P 500 INDEX/SPXA21ESW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	4,499,000	5867.08		114,725		111,864		114,775			(2,860)		22,122		0001
Purchased Call/S&P 500 INDEX/SPX815VSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2024	10/08/2025	1	2,749,040	5751		151,101		116,873		154,562			(34,227)		12,060		0001
Purchased Call/S&P 500 INDEX/SPX815VS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2024	10/17/2025	1	5,553,000	5841.47		302,639		242,278		295,330			(60,360)		24,749		0001
Purchased Call/S&P 500 INDEX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	114,492	5995.54		9,331		8,058		7,004			(1,274)		528		0001
Purchased Call/S&P 500 INDEX/SPX815VSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	5,178,000	5808.12		315,340		259,280		318,401			(56,060)		23,354		0001
Purchased Call/S&P 500 INDEX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,641,000	5970.84		99,566		99,291		91,585			(274)		13,169		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	1,386,506	6051.09		12,617		12,091		11,138			(526)		6,750		0001
Purchased Call/S&P 500 INDEX/SPXA21CS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	2,661,000	5969.34		60,139		54,125		55,889			(6,014)		12,555		0001
Purchased Call/S&P 500 INDEX/SPXA21C$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	2,107,690	5969.34		43,208		38,887		40,164			(4,321)		9,944		0001
Purchased Call/S&P 500 INDEX/SPXI00FS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	2,723,000	5985.38		100,479		87,469		91,946			(13,010)		12,688		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815VSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/17/2025	1	1,329,162	.5862		61,137		49,353		59,512			(11,783)		5,924		0001
Purchased Call/S&P 500 INDEX/SPXA21ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	9,598,895	6051.09		127,665		122,346		112,537			(5,319)		46,729		0001
Purchased Call/S&P 500 INDEX/SPXA21FSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	3,322,000	5930.85		80,392		78,621		76,726			(1,772)		16,404		0001
Purchased Call/S&P 500 INDEX/SPXI00FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,707,000	5985.38		154,299		134,321		135,018			(19,978)		12,614		0001
Purchased Call/S&P 500 INDEX/SPXA21ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	2,099,000	5782.76		80,392		68,211		84,544			(12,181)		9,656		0001
Purchased Call/S&P 500 INDEX/SPXI00HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	2,738,000	5917.11		42,987		38,250		41,747			(4,737)		12,898		0001
Purchased Call/S&P 500 INDEX/SPXI00LSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	7,751,000	6050.61		379,799		366,197		319,464			(13,602)		38,004		0001
Purchased Call/S&P 500 INDEX/SPXA21DS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	2,383,741	6032.38		50,774		46,717		44,635			(4,056)		11,418		0001
Purchased Call/S&P 500 INDEX/SPXA21FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,191,000	5930.85		233,595		228,404		219,812			(5,191)		25,525		0001
Purchased Call/S&P 500 INDEX/SPXA21HSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	3,853,000	5970.84		172,614		172,139		158,191			(476)		19,212		0001
Purchased Call/S&P 500 INDEX/SPXA21HSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,218,035	.6038		132,147		131,780		120,105			(367)		15,980		0001
Purchased Call/S&P 500 INDEX/SPX815WSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	3,276,000	5808.12		179,197		147,340		181,095			(31,857)		14,776		0001
Purchased Call/S&P 500 INDEX/SPXA21GSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,676,000	5970.84		88,959		88,712		82,675			(247)		18,254		0001
Purchased Call/S&P 500 INDEX/SPXI00ISZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	1,409,061	.6022		81,076		74,301		69,044			(6,775)		6,699		0001
Purchased Call/S&P 500 INDEX/SPXA21ESG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	4,198,000	6050.61		92,776		89,453		80,964			(3,323)		20,584		0001
Purchased Call/S&P 500 INDEX/SPX815WSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	4,693,000	5808.12		229,018		188,641		231,294			(40,378)		21,273		0001
Purchased Call/S&P 500 INDEX/SPX815XS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	5,262,541	5983.99		133,142		115,537		120,771			(17,606)		24,483		0001
Purchased Call/S&P 500 INDEX/SPXA21ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,577,416	5867.08		34,022		33,174		33,976			(848)		12,673		0001
Purchased Call/S&P 500 INDEX/SPX815WSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,852,000	5808.12		167,412		137,896		168,953			(29,516)		12,928		0001
Purchased Call/S&P 500 INDEX/SPX815VSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/21/2025	1	1,959,000	5853.98		79,731		64,356		77,999			(15,375)		8,791		0001
Purchased Call/S&P 500 INDEX/SPX815YS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,094,000	6051.09		121,033		115,990		98,512			(5,043)		10,194		0001
Purchased Call/S&P 500 INDEX/SPXA21FSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	2,391,000	5930.85		116,203		113,620		109,101			(2,582)		11,757		0001
Purchased Call/S&P 500 INDEX/SPX815VSB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	6,713,000	5709.54		408,150		308,080		450,519			(100,070)		29,134		0001
Purchased Call/S&P 500 INDEX/SPX815VSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	09/30/2025	1	2,241,605	.5762		107,263		80,819		117,562			(26,444)		9,693		0001
Purchased Call/S&P 500 INDEX/SPXA21FSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	2,156,639	.5974		114,311		112,727		99,480			(1,583)		10,664		0001
Purchased Call/S&P 500 INDEX/SPXI00KSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/10/2025	1	2,382,895	6034.91		48,849		46,158		43,733			(2,691)		11,567		0001
Purchased Call/S&P 500 INDEX/SPX815VS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,542,000	5709.54		118,711		89,606		129,961			(29,106)		11,032		0001
Purchased Call/S&P 500 INDEX/SPXA21FSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	3,043,000	5930.85		178,928		174,985		166,155			(3,943)		15,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815W$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	4,753,000	5797.42		259,514		210,900		265,009			(48,614)		21,401		0001
Purchased Call/S&P 500 INDEX/SPXI00E$2	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/04/2024	04/11/2025	1	28,625,000	.5300		70,850		45,417		37,284			(25,433)		75,289		0001
Purchased Call/S&P 500 INDEX/SPXA21E$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	2,638,285	.6051		96,060		92,313		80,240			(3,746)		12,843		0001
Purchased Call/S&P 500 INDEX/SPXA21C$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	3,005,000	6021.63		76,928		69,915		68,370			(7,013)		14,286		0001
Purchased Call/S&P 500 INDEX/SPXD177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,883,000	5995.54		181,724		156,921		161,346			(24,804)		17,921		0001
Purchased Call/S&P 500 INDEX/SPX815V$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	1,773,756	.5854		77,992		63,126		76,019			(14,866)		7,960		0001
Purchased Call/S&P 500 INDEX/SPXD173$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	6,908,000	5780.05		333,656		261,364		350,629			(72,292)		30,414		0001
Purchased Call/S&P 500 INDEX/SPX815W$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	7,987,000	5808.12		384,973		316,534		389,576			(68,440)		36,023		0001
Purchased Call/S&P 500 INDEX/SPXA21C$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,981,000	5998.74		121,421		111,330		109,580			(10,090)		18,984		0001
Purchased Call/S&P 500 INDEX/SPX815V$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,173,000	5709.54		128,424		96,937		141,503			(31,487)		9,431		0001
Purchased Call/S&P 500 INDEX/SPX815Y$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2025	1	5,341,000	6051.09		260,641		249,871		216,887			(10,770)		26,113		0001
Purchased Call/S&P 500 INDEX/SPXA21G$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,333,430	5970.84		68,669		68,478		63,781			(191)		16,553		0001
Purchased Call/S&P 500 INDEX/SPX815X$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,470,000	5969.34		108,680		97,812		97,861			(10,868)		11,654		0001
Purchased Call/S&P 500 INDEX/SPX815V$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	2,269,373	.5864		101,146		81,424		98,833			(19,722)		10,114		0001
Purchased Call/S&P 500 INDEX/SPX815X$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,781,000	5969.34		78,424		70,582		71,506			(7,842)		13,121		0001
Purchased Call/S&P 500 INDEX/SPXD178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	4,120,000	5917.11		248,436		221,060		233,736			(27,376)		19,409		0001
Purchased Call/S&P 500 INDEX/SPX815V$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/01/2025	1	1,718,334	.5709		80,707		60,865		88,106			(19,842)		7,444		0001
Purchased Call/S&P 500 INDEX/SPXA21F$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	1,613,447	.5867		64,523		63,089		60,743			(1,434)		7,934		0001
Purchased Call/S&P 500 INDEX/SPXI00I$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	3,229,000	5998.74		195,032		178,734		167,053			(16,298)		15,351		0001
Purchased Call/S&P 500 INDEX/SPXD176$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,157,523	5728.8		34,089		28,736		36,488			(5,353)		9,893		0001
Purchased Call/S&P 500 INDEX/SPX815V$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/09/2024	10/09/2025	1	13,209,000	5792.04		636,674		492,852		648,066			(143,822)		58,052		0001
Purchased Call/S&P 500 INDEX/SPXA219$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	3,441,661	5841.47		78,470		62,819		78,657			(15,651)		15,339		0001
Purchased Call/S&P 500 INDEX/SPXD178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,401,000	5917.11		151,023		134,381		141,304			(16,642)		11,311		0001
Purchased Call/S&P 500 INDEX/SPXI00M$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/31/2024	12/31/2025	1	2,076,000	5881.63		127,051		127,051		126,395					10,380		0001
Purchased Call/S&P 500 INDEX/SPXD175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,214,000	5809.86		99,409		81,510		102,207			(17,899)		9,986		0001
Purchased Call/S&P 500 INDEX/SPXA21H$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,374,000	5970.84		271,188		270,435		244,221			(753)		21,720		0001
Purchased Call/S&P 500 INDEX/SPXA218$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	3,297,000	5780.05		97,262		76,188		101,605			(21,073)		14,516		0001
Purchased Call/S&P 500 INDEX/SPXD173$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	3,368,000	5780.05		204,438		160,143		214,067			(44,295)		14,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA218S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2025	1	6,713,000	5695.94		173,195		133,117		188,382			(40,078)		29,398		0001
Purchased Call/S&P 500 INDEX/SPX815Y6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2025	1	1,295,194	6084		64,517		61,821		52,596			(2,696)		6,296		0001
Purchased Call/S&P 500 INDEX/SPXA21FS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	1	2,536,773	5872		107,983		105,283		105,065			(2,700)		12,456		0001
Purchased Call/S&P 500 INDEX/SPXI00KS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/04/2024	12/04/2025	1	2,476,000	6086.49		108,944		101,141		88,173			(7,803)		11,913		0001
Purchased Call/S&P 500 INDEX/SPXA21HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,074,000	5970.84		57,242		57,085		52,927			(158)		10,342		0001
Purchased Call/S&P 500 INDEX/SPX815W8E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	3,366,000	5808.12		150,797		123,988		152,198			(26,808)		15,182		0001
Purchased Call/S&P 500 INDEX/SPXA21ASJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	6,671,000	5995.54		104,735		90,439		96,502			(14,295)		30,789		0001
Purchased Call/S&P 500 INDEX/SPXA21FSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	2,336,000	5930.85		138,525		135,446		128,645			(3,078)		11,486		0001
Purchased Call/S&P 500 INDEX/SPXA21FSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	4,603,419	5931		256,047		251,756		234,438			(4,291)		22,636		0001
Purchased Call/S&P 500 INDEX/SPXD177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,529,000	5995.54		255,889		220,962		220,929			(34,926)		20,903		0001
Purchased Call/S&P 500 INDEX/SPX815X5K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	1,698,687	6002		68,531		62,980		58,189			(5,551)		8,076		0001
Purchased Call/S&P 500 INDEX/SPXI00HS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	8,209,000	5893.62		208,509		184,384		205,645			(24,125)		38,552		0001
Purchased Call/S&P 500 INDEX/SPX815W0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	2,970,000	5808.12		185,031		152,408		186,949			(32,623)		13,463		0001
Purchased Call/S&P 500 INDEX/SPXD179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/25/2025	1	3,610,384	5987		149,653		135,972		132,450			(13,680)		17,139		0001
Purchased Call/S&P 500 INDEX/SPXD174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	3,139,000	5842.47		170,448		135,231		170,068			(35,216)		13,966		0001
Purchased Call/S&P 500 INDEX/SPXI00BS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	3,343,000	5792.04		197,237		152,682		203,297			(44,555)		14,692		0001
Purchased Call/S&P 500 INDEX/SPXA21HSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	1,356,114	5974		54,391		54,239		49,989			(152)		6,706		0001
Purchased Call/S&P 500 INDEX/SPXD176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,521,000	5929.04		128,869		109,698		123,147			(19,171)		16,224		0001
Purchased Call/S&P 500 INDEX/SPXD179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/25/2025	1	2,370,999	5987		104,829		95,246		92,364			(9,583)		11,255		0001
Purchased Call/S&P 500 INDEX/SPX815XSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2025	1	3,451,040	6086		143,797		134,610		115,142			(9,187)		16,605		0001
Purchased Call/S&P 500 INDEX/SPXD175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	6,791,203	5851.2		174,534		141,358		175,281			(33,176)		30,527		0001
Purchased Call/S&P 500 INDEX/SPXA218S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	3,065,320	5751		134,828		103,280		149,546			(31,547)		13,328		0001
Purchased Call/S&P 500 INDEX/SPXD175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,718,000	5813.67		227,542		189,305		233,981			(38,237)		16,938		0001
Purchased Call/S&P 500 INDEX/SPXA21FSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,271,000	5930.85		113,323		110,825		106,041			(2,497)		11,214		0001
Purchased Call/S&P 500 INDEX/SPXD177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	8,878,000	5995.54		206,857		178,623		190,406			(28,234)		40,975		0001
Purchased Call/S&P 500 INDEX/SPXD177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,884,000	5995.54		233,944		202,013		207,028			(31,931)		22,541		0001
Purchased Call/S&P 500 INDEX/SPXM13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	2,420,000	5751.13		40,898		31,547		42,812			(9,351)		10,617		0001
Purchased Call/S&P 500 INDEX/SPXM13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,741,000	5808.12		45,501		37,412		46,189			(8,089)		12,363		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,269,000	5813.67		84,340		70,167		86,452			(14,173)		14,892		0001
Purchased Call/S&P 500 INDEX/SPX815Y$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/19/2025	1	1,380,962	5931		79,777		78,440		72,418			(1,337)		6,790		0001
Purchased Call/S&P 500 INDEX/SPXA21D$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,137,000	6090.27		60,263		56,581		50,163			(3,683)		10,297		0001
Purchased Call/S&P 500 INDEX/SPXI00D$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/24/2025	1	4,670,000	5808.12		141,034		115,961		144,872			(25,073)		21,063		0001
Purchased Call/S&P 500 INDEX/SPXA21D$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	4,231,000	6032.38		162,047		148,993		140,098			(13,054)		20,176		0001
Purchased Call/S&P 500 INDEX/SPXI00J$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	4,716,000	6032.38		255,136		234,583		213,768			(20,553)		22,489		0001
Purchased Call/S&P 500 INDEX/SPXA21B$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	3,077,000	5917.11		110,157		98,018		106,302			(12,138)		14,495		0001
Purchased Call/S&P 500 INDEX/SPX815X$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,731,506	5969.34		127,834		115,051		114,645			(12,783)		12,887		0001
Purchased Call/S&P 500 INDEX/SPXD175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	2,628,000	5851.2		85,673		69,388		85,946			(16,285)		11,813		0001
Purchased Call/S&P 500 INDEX/SPX815V$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	4,070,000	5709.54		180,301		136,095		197,231			(44,206)		17,664		0001
Purchased Call/S&P 500 INDEX/SPXI001$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	1	4,075,000	5998.74		244,908		224,555		210,515			(20,352)		19,432		0001
Purchased Call/S&P 500 INDEX/SPXA21B$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	4,985,000	5859.85		127,616		100,546		127,308			(27,070)		22,102		0001
Purchased Call/S&P 500 INDEX/SPXM13D$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	3,785,408	5832.92		50,724		42,061		50,750			(8,664)		17,216		0001
Purchased Call/S&P 500 INDEX/SPXA21G$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,822,000	5970.84		42,330		42,212		39,272			(118)		14,013		0001
Purchased Call/S&P 500 INDEX/SPX815W$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/27/2025	1	3,082,000	5808.12		171,359		141,147		173,065			(30,212)		13,971		0001
Purchased Call/S&P 500 INDEX/SPXA21H$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,107,119	.6038		73,339		73,135		66,953			(204)		10,463		0001
Purchased Call/S&P 500 INDEX/SPXD17B$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,663,000	6051.25		165,201		157,879		140,623			(7,322)		17,832		0001
Purchased Call/S&P 500 INDEX/SPXD17B$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	1,940,857	.6084		75,262		71,917		63,617			(3,345)		9,435		0001
Purchased Call/S&P 500 INDEX/SPXA21F$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	8,148,631	.5974		465,806		459,354		402,682			(6,452)		40,294		0001
Purchased Call/S&P 500 INDEX/SPXM13D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,589,950	.5807		94,793		77,941		97,727			(16,852)		11,681		0001
Purchased Call/S&P 500 INDEX/SPXI00A$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	1,861,281	.5762		97,640		73,365		108,392			(24,275)		8,049		0001
Purchased Call/S&P 500 INDEX/SPXD175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/23/2025	1	1,982,718	.5797		91,321		74,832		93,540			(16,488)		8,928		0001
Purchased Call/S&P 500 INDEX/SPXA21H$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,738,000	5970.84		169,208		168,742		152,657			(466)		13,652		0001
Purchased Call/S&P 500 INDEX/SPX815W$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	3,828,000	5797.42		170,729		138,747		174,411			(31,982)		17,236		0001
Purchased Call/S&P 500 INDEX/SPX815X$5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	1,878,000	5983.99		54,086		46,934		48,723			(7,152)		8,737		0001
Purchased Call/S&P 500 INDEX/SPXM13A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	2,496,000	5780.05		41,184		32,261		42,693			(8,923)		10,989		0001
Purchased Call/S&P 500 INDEX/SPXD174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	2,581,000	5841.47		156,151		125,007		154,847			(31,144)		11,503		0001
Purchased Call/S&P 500 INDEX/SPXD17A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,412,000	6090.27		90,932		85,375		74,475			(5,557)		11,623		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,768,648	5813.67		37,142		30,900		37,925			(6,241)		8,057		0001
Purchased Call/S&P 500 INDEX/SPXB05XSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	2,443,334	5815.26		32,496		25,693		33,177			(6,804)		10,852		0001
Purchased Call/S&P 500 INDEX/SPXD176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,233,000	5728.8		131,747		111,059		145,667			(20,688)		10,240		0001
Purchased Call/S&P 500 INDEX/SPXA21BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	2,653,876	5842.47		42,993		34,110		43,258			(8,883)		11,807		0001
Purchased Call/S&P 500 INDEX/SPXA217SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2024	10/03/2025	1	2,217,000	5751.07		39,463		30,145		42,371			(9,318)		9,639		0001
Purchased Call/S&P 500 INDEX/SPXA21CSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	5,118,000	5998.74		84,447		77,429		77,001			(7,018)		24,406		0001
Purchased Call/S&P 500 INDEX/SPXA21AS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/04/2025	1	2,033,718	5713		86,629		73,467		91,273			(13,162)		9,341		0001
Purchased Call/S&P 500 INDEX/SPX815YS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	1,446,249	6051		61,939		59,358		52,007			(2,581)		7,041		0001
Purchased Call/S&P 500 INDEX/SPX815YSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/30/2025	1	6,142,573	5907		326,110		326,110		323,492					30,671		0001
Purchased Call/S&P 500 INDEX/SPXA21GSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,529,000	5970.84		83,457		83,225		76,947			(232)		12,558		0001
Purchased Call/S&P 500 INDEX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	2,358,242	5995.54		25,233		21,818		23,045			(3,416)		10,936		0001
Purchased Call/S&P 500 INDEX/SPXA21FSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,350,000	5930.85		191,955		187,689		178,792			(4,266)		16,472		0001
Purchased Call/S&P 500 INDEX/SPXD174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	3,369,000	5864.67		81,193		65,180		81,156			(16,013)		15,015		0001
Purchased Call/S&P 500 INDEX/SPXI001SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	4,043,000	5998.74		253,496		232,313		215,511			(21,184)		19,221		0001
Purchased Call/S&P 500 INDEX/SPXD170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	2,600,208	5907		143,024		143,024		140,991					12,983		0001
Purchased Call/S&P 500 INDEX/SPX815WS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2024	10/24/2025	1	2,951,562	5808		163,933		135,165		161,661			(28,768)		13,312		0001
Purchased Call/S&P 500 INDEX/SPXD178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2025	1	3,738,330	5917		193,608		172,215		191,089			(21,393)		17,583		0001
Purchased Call/S&P 500 INDEX/SPXI00BS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/07/2025	1	3,341,000	5695.94		44,101		33,896		48,206			(10,205)		14,631		0001
Purchased Call/S&P 500 INDEX/SPXI00ASA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/02/2024	10/02/2025	1	3,700,000	5709.54		48,840		36,865		53,176			(11,975)		16,058		0001
Purchased Call/S&P 500 INDEX/SPXD173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	4,351,000	5780.05		229,298		179,617		241,028			(49,681)		19,156		0001
Purchased Call/S&P 500 INDEX/SPXA21FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2025	1	1,192,763	5872		65,533		64,073		60,811			(1,460)		5,857		0001
Purchased Call/S&P 500 INDEX/SPXD17ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,227,000	6090.27		97,988		92,049		79,056			(5,939)		10,778		0001
Purchased Call/S&P 500 INDEX/SPXD179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	1,590,400	6047		64,517		59,705		54,855			(4,812)		7,630		0001
Purchased Call/S&P 500 INDEX/SPXI00FS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	2,572,000	5985.38		139,660		121,577		123,201			(18,083)		11,985		0001
Purchased Call/S&P 500 INDEX/SPXA21HS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,725,000	5970.84		175,763		175,274		157,440			(488)		13,531		0001
Purchased Call/S&P 500 INDEX/SPXD17ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,062,000	6090.27		95,883		90,072		76,785			(5,811)		9,980		0001
Purchased Call/S&P 500 INDEX/SPXD177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,224,000	5995.54		251,750		217,674		215,525			(34,077)		19,589		0001
Purchased Call/S&P 500 INDEX/SPX815WS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,189,000	5797.42		102,883		83,610		105,029			(19,273)		9,856		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,235,000	6090.27		130,971		123,033		100,329			(7,938)		10,817		0001
Purchased Call/S&P 500 INDEX/SPXI00JS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	2,849,000	6032.38		179,202		164,766		145,586			(14,436)		13,586		0001
Purchased Call/S&P 500 INDEX/SPX815W$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	1,872,384	5851		64,627		52,487		66,013			(12,140)		8,416		0001
Purchased Call/S&P 500 INDEX/SPX815W$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	3,642,215	5852		180,473		146,572		184,660			(33,901)		16,372		0001
Purchased Call/S&P 500 INDEX/SPXD173$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2024	10/09/2025	1	2,553,000	5792.04		159,307		123,320		163,548			(35,987)		11,220		0001
Purchased Call/S&P 500 INDEX/SPXI00ES3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	05/16/2025	1	5,725,000	5900		229,910		162,502		242,983			(67,408)		17,473		0001
Purchased Call/S&P 500 INDEX/SPXD178$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,010,000	5948.71		74,772		67,108		70,527			(7,664)		9,483		0001
Purchased Call/S&P 500 INDEX/SPXD175$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	2,536,291	5808.12		58,081		47,841		59,380			(10,240)		11,497		0001
Purchased Call/S&P 500 INDEX/SPXA219$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	1,484,489	5797.42		19,892		16,166		20,392			(3,726)		6,684		0001
Purchased Call/S&P 500 INDEX/SPXA21A$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	2,563,464	5995.54		48,193		41,615		44,269			(6,578)		11,831		0001
Purchased Call/S&P 500 INDEX/SPXD17A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,014,000	6075.11		99,894		93,530		80,411			(6,364)		9,705		0001
Purchased Call/S&P 500 INDEX/SPXA21GSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,351,000	6037.59		143,411		142,616		119,297			(795)		11,674		0001
Purchased Call/S&P 500 INDEX/SPXA21C$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	3,563,054	5998.74		47,389		43,429		43,344			(3,960)		16,940		0001
Purchased Call/S&P 500 INDEX/SPXA21D$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	5,916,000	6032.38		152,041		139,895		133,638			(12,147)		28,338		0001
Purchased Call/S&P 500 INDEX/SPX815V$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,191,000	5709.54		135,185		102,040		149,154			(33,144)		9,509		0001
Purchased Call/S&P 500 INDEX/SPXA21G$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,880,000	6037.59		226,592		225,337		189,593			(1,255)		19,267		0001
Purchased Call/S&P 500 INDEX/SPX815X$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,885,124	5949		104,280		93,852		95,350			(10,428)		13,612		0001
Purchased Call/S&P 500 INDEX/SPXA21D$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	4,266,082	6032.38		57,166		52,599		50,692			(4,567)		20,435		0001
Purchased Call/S&P 500 INDEX/SPXA21GSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,233,000	5970.84		162,547		162,096		149,520			(452)		21,020		0001
Purchased Call/S&P 500 INDEX/SPXA21A$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	3,170,000	5728.8		87,809		73,906		94,578			(13,903)		14,465		0001
Purchased Call/S&P 500 INDEX/SPXI00JS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	2,457,000	6032.38		152,580		140,289		124,451			(12,291)		11,716		0001
Purchased Call/S&P 500 INDEX/SPXD179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	11/26/2025	1	1,520,239	6009		61,191		56,550		52,716			(4,641)		7,228		0001
Purchased Call/S&P 500 INDEX/SPXD17C$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/17/2024	12/16/2025	1	1,688,594	6074		71,971		69,387		60,595			(2,585)		8,268		0001
Purchased Call/S&P 500 INDEX/SPXA21A$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2024	11/04/2025	1	5,494,000	5712.69		140,646		118,949		152,671			(21,698)		25,234		0001
Purchased Call/S&P 500 INDEX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	10,186,737	5728.8		135,484		114,032		143,397			(21,452)		46,483		0001
Purchased Call/S&P 500 INDEX/SPXA21A$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,925,000	5728.8		220,148		185,291		240,158			(34,857)		22,473		0001
Purchased Call/S&P 500 INDEX/SPX815V$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/17/2024	10/17/2025	1	2,188,000	5841.47		112,463		90,033		109,966			(22,430)		9,751		0001
Purchased Call/S&P 500 INDEX/SPXD174$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/16/2025	1	2,253,863	5839		123,566		98,853		122,082			(24,713)		10,028		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	3,883,000	6075.11		180,560		169,056		146,801			(11,504)		18,711		0001
Purchased Call/S&P 500 INDEX/SPXD17A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,381,000	6090.27		131,907		123,846		102,290			(8,061)		11,473		0001
Purchased Call/S&P 500 INDEX/SPXD17A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,725,034	6090		91,822		86,451		73,557			(5,371)		8,312		0001
Purchased Call/S&P 500 INDEX/SPX815W$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	7,803,000	5797.42		375,324		305,016		383,589			(70,309)		35,134		0001
Purchased Call/S&P 500 INDEX/SPXI00B$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	4,555,000	5792.04		238,682		184,765		247,040			(53,917)		20,019		0001
Purchased Call/S&P 500 INDEX/SPXM13E$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	1,476,797	5705.45		31,751		26,650		34,086			(5,101)		6,739		0001
Purchased Call/S&P 500 INDEX/SPXA21G$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,819,000	5970.84		170,709		170,235		156,431			(474)		18,964		0001
Purchased Call/S&P 500 INDEX/SPX815X$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	2,907,000	5969.34		102,617		92,355		93,193			(10,262)		13,715		0001
Purchased Call/S&P 500 INDEX/SPXI00B$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	4,937,000	5792.04		225,127		174,272		233,242			(50,855)		21,698		0001
Purchased Call/S&P 500 INDEX/SPX815V$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/03/2025	1	1,529,785	5751		78,792		60,524		82,626			(18,267)		6,651		0001
Purchased Call/S&P 500 INDEX/SPXM139$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	1	2,892,000	5695.94		79,530		61,126		86,431			(18,404)		12,665		0001
Purchased Call/S&P 500 INDEX/SPXI001$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	2,645,088	5987		148,879		135,270		128,097			(13,609)		12,556		0001
Purchased Call/S&P 500 INDEX/SPXD173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/10/2025	1	2,326,000	5780.05		103,972		81,445		109,350			(22,527)		10,241		0001
Purchased Call/S&P 500 INDEX/SPXI00D$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/31/2025	1	4,104,000	5705.45		122,710		102,994		133,156			(19,715)		18,727		0001
Purchased Call/S&P 500 INDEX/SPXI00G$C	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	03/07/2025	1	8,812,500	5500		56,595		34,380		42,002			(22,215)		18,737		0001
Purchased Call/S&P 500 INDEX/SPXA21H$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	4,218,000	5970.84		269,952		269,208		243,021			(744)		21,032		0001
Purchased Call/S&P 500 INDEX/SPXA21F$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,538,000	5930.85		134,444		131,456		127,129			(2,988)		17,397		0001
Purchased Call/S&P 500 INDEX/SPXD176$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	5,042,000	5929.04		233,445		198,717		220,956			(34,727)		23,233		0001
Purchased Call/S&P 500 INDEX/SPX815X$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/20/2025	1	6,182,000	5917.11		286,227		254,686		270,594			(31,540)		29,122		0001
Purchased Call/S&P 500 INDEX/SPX815X$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/21/2024	11/20/2025	1	1,757,382	5917		67,253		60,341		61,916			(6,912)		8,279		0001
Purchased Call/S&P 500 INDEX/SPXA21F$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,960,000	5930.85		95,832		93,702		91,471			(2,130)		19,472		0001
Purchased Call/S&P 500 INDEX/SPXD17C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	3,550,734	5872		197,698		192,755		190,751			(4,942)		17,435		0001
Purchased Call/S&P 500 INDEX/SPXD179$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	2,334,200	6047		78,069		72,246		67,282			(5,823)		11,198		0001
Purchased Call/S&P 500 INDEX/SPXD176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	6,735,000	5929.04		296,340		252,256		281,301			(44,084)		31,034		0001
Purchased Call/S&P 500 INDEX/SPXD178$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,848,000	5917.11		164,614		146,475		155,723			(18,139)		13,416		0001
Purchased Call/S&P 500 INDEX/SPXM13F$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	2,715,582	5929.04		37,747		32,131		36,104			(5,615)		12,513		0001
Purchased Call/S&P 500 INDEX/SPXA21F$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,719,000	5930.85		82,562		80,727		78,432			(1,835)		18,287		0001
Purchased Call/S&P 500 INDEX/SPXD17A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	3,805,000	6090.27		91,701		86,097		77,386			(5,604)		18,335		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,966,000	6090.27		96,098		90,226		79,687			(5,873)		14,292		0001
Purchased Call/S&P 500 INDEX/SPX815W$7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,875,000	5797.42		171,063		139,018		174,262			(32,045)		12,945		0001
Purchased Call/S&P 500 INDEX/SPXA21ESM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	2,018,650	.6062		57,626		55,715		53,378			(1,910)		9,898		0001
Purchased Call/S&P 500 INDEX/SPXD17C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,271,039	5872.16		71,636		69,268		70,507			(2,368)		16,061		0001
Purchased Call/S&P 500 INDEX/SPXI00C$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/16/2024	10/16/2025	1	2,297,000	5842.47		141,495		112,261		139,549			(29,235)		10,220		0001
Purchased Call/S&P 500 INDEX/SPXD176$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	3,536,000	5728.8		194,126		163,644		214,423			(30,483)		16,215		0001
Purchased Call/S&P 500 INDEX/SPXA21D$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,029,087	.6075		87,989		82,612		71,548			(5,377)		9,777		0001
Purchased Call/S&P 500 INDEX/SPXA21C$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,600,000	5998.74		92,160		84,501		83,587			(7,659)		17,167		0001
Purchased Call/S&P 500 INDEX/SPX815V$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	1,925,959	.5854		79,365		64,237		77,449			(15,128)		8,643		0001
Purchased Call/S&P 500 INDEX/SPXD178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/17/2025	1	3,514,000	5870.62		145,480		128,246		145,497			(17,233)		16,477		0001
Purchased Call/S&P 500 INDEX/SPXD17C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	2,100,021	6074.08		42,630		40,986		36,624			(1,644)		10,282		0001
Purchased Call/S&P 500 INDEX/SPXA219$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	3,412,000	5842.47		151,493		120,193		152,285			(31,300)		15,180		0001
Purchased Call/S&P 500 INDEX/SPXD175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,620,000	5813.67		51,192		42,589		52,582			(8,603)		7,380		0001
Purchased Call/S&P 500 INDEX/SPXD17B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	1,733,994	.6084		92,292		88,190		74,745			(4,102)		8,429		0001
Purchased Call/S&P 500 INDEX/SPXD177$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	4,095,000	5973.1		246,929		212,633		215,909			(34,296)		18,900		0001
Purchased Call/S&P 500 INDEX/SPXD17A$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,072,000	6090.27		116,239		109,194		90,041			(7,045)		10,028		0001
Purchased Call/S&P 500 INDEX/SPXD17B$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	3,137,000	6051.09		101,639		97,404		88,200			(4,235)		15,271		0001
Purchased Call/S&P 500 INDEX/SPXD178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	2,847,000	5870.62		109,894		96,768		110,017			(13,126)		13,287		0001
Purchased Call/S&P 500 INDEX/SPXA219$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	4,522,000	5841.47		116,215		93,037		116,955			(23,179)		20,154		0001
Purchased Call/S&P 500 INDEX/SPX815X$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/05/2025	1	2,012,000	6075.11		74,444		69,701		61,057			(4,743)		9,695		0001
Purchased Call/S&P 500 INDEX/SPXD174$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	3,225,000	5842.47		165,120		131,004		165,304			(34,116)		14,348		0001
Purchased Call/S&P 500 INDEX/SPXD174$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/10/2025	1	2,546,068	.5815		139,663		109,707		137,448			(29,956)		11,210		0001
Purchased Call/S&P 500 INDEX/SPXD17B$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	4,077,000	6084.19		188,357		178,498		153,108			(9,859)		19,819		0001
Purchased Call/S&P 500 INDEX/SPX815W$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	3,404,000	5797.42		194,709		158,234		198,615			(36,474)		15,327		0001
Purchased Call/S&P 500 INDEX/SPX815V$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	3,540,000	5709.54		129,918		98,065		141,629			(31,853)		15,364		0001
Purchased Call/S&P 500 INDEX/SPXA21G$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,034,920	6037.59		28,692		28,533		25,335			(159)		10,105		0001
Purchased Call/S&P 500 INDEX/SPXM13E$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	2,387,288	5832.92		54,430		45,134		54,638			(9,297)		10,858		0001
Purchased Call/S&P 500 INDEX/SPXI00G$H	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	11/18/2024	05/23/2025	1	11,760,000	.5500		51,640		39,853		49,616			(11,787)		36,804		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI001$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/26/2025	1	5,429,000	6021.63		257,878		234,369		222,829			(23,508)		25,811		0001
Purchased Call/S&P 500 INDEX/SPXD179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,688,000	5948.71		123,110		110,492		114,993			(12,618)		12,682		0001
Purchased Call/S&P 500 INDEX/SPXD179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/26/2025	1	3,160,000	6021.63		115,972		105,400		102,021			(10,572)		15,023		0001
Purchased Call/S&P 500 INDEX/SPX815X$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	1,534,767	5949		65,135		58,621		59,241			(6,513)		7,241		0001
Purchased Call/S&P 500 INDEX/SPXM13G$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2025	1	2,229,319	5929		88,838		76,465		81,499			(12,373)		10,273		0001
Purchased Call/S&P 500 INDEX/SPXI00G$D	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	04/17/2025	1	2,937,500	5300		11,780		8,437		9,489			(3,343)		7,952		0001
Purchased Call/S&P 500 INDEX/SPXD177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,144,000	5995.54		86,618		74,893		78,078			(11,724)		9,943		0001
Purchased Call/S&P 500 INDEX/SPXD178$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/12/2025	1	1,574,097	5985		87,174		75,856		75,409			(11,318)		7,323		0001
Purchased Call/S&P 500 INDEX/SPXM13R$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/26/2025	1	4,824,439	5971		176,621		176,621		168,358					23,956		0001
Purchased Call/S&P 500 INDEX/SPXD176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	2,054,119	5728.8		41,699		35,151		44,490			(6,548)		9,419		0001
Purchased Call/S&P 500 INDEX/SPXA21E$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,071,000	5867.08		32,101		31,300		31,906			(800)		10,183		0001
Purchased Call/S&P 500 INDEX/SPXD17A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	3,774,000	6090.27		231,346		217,325		175,227			(14,021)		18,266		0001
Purchased Call/S&P 500 INDEX/SPXD178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/11/2025	1	6,096,358	6084		317,844		303,718		258,393			(14,126)		29,635		0001
Purchased Call/S&P 500 INDEX/SPX815W$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,789,000	5797.42		143,355		116,500		146,627			(26,854)		12,558		0001
Purchased Call/S&P 500 INDEX/SPX815V$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/21/2025	1	2,189,389	5854		117,780		95,330		114,101			(22,450)		9,825		0001
Purchased Call/S&P 500 INDEX/SPXA21F$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,240,000	5930.85		83,776		81,930		78,812			(1,846)		11,061		0001
Purchased Call/S&P 500 INDEX/SPXM13G$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,853,000	5985.38		45,077		39,241		41,504			(5,836)		13,294		0001
Purchased Call/S&P 500 INDEX/SPXD176$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,570,000	5929.04		223,125		189,933		205,064			(33,192)		16,450		0001
Purchased Call/S&P 500 INDEX/SPXD179$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	2,147,154	6049.88		49,170		45,513		43,136			(3,657)		10,316		0001
Purchased Call/S&P 500 INDEX/SPXD178$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	2,801,000	5917.11		178,424		158,763		166,567			(19,661)		13,195		0001
Purchased Call/S&P 500 INDEX/SPXD175$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,301,000	5813.67		193,109		160,658		199,011			(32,451)		15,038		0001
Purchased Call/S&P 500 INDEX/SPXA21E$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/16/2025	1	2,587,558	6074		92,693		89,365		79,077			(3,329)		12,669		0001
Purchased Call/S&P 500 INDEX/SPX815V$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/07/2025	1	2,415,079	5696		140,022		107,917		146,960			(32,104)		10,576		0001
Purchased Call/S&P 500 INDEX/SPXD17A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	4,110,000	6090.27		190,704		179,050		152,896			(11,654)		19,805		0001
Purchased Call/S&P 500 INDEX/SPXM13H$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,902,000	5985.38		73,711		64,167		67,747			(9,544)		13,522		0001
Purchased Call/S&P 500 INDEX/SPXD177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	3,769,069	5995.54		50,129		43,343		46,197			(6,785)		17,479		0001
Purchased Call/S&P 500 INDEX/SPXD17B$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	6,584,354	6053		350,144		330,799		289,129			(19,345)		31,914		0001
Purchased Call/S&P 500 INDEX/SPXD17C$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	4,392,000	5867.08		165,139		161,022		164,419			(4,117)		21,596		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	2,445,200	6090.27		40,346		37,901		34,249			(2,445)		11,835		0001
Purchased Call/S&P 500 INDEX/SPXM13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	9,601,000	5815.03		127,693		100,305		129,999			(27,388)		42,270		0001
Purchased Call/S&P 500 INDEX/SPXI00A54	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,189,742	5762		110,097		82,725		122,170			(27,372)		9,469		0001
Purchased Call/S&P 500 INDEX/SPXA21GS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	8,217,675	5970.84		212,016		211,427		196,068			(589)		40,806		0001
Purchased Call/S&P 500 INDEX/SPX815XS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	4,907,000	5983.99		219,343		190,339		193,290			(29,004)		22,829		0001
Purchased Call/S&P 500 INDEX/SPX815YS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,658,000	6051.09		156,025		149,524		126,694			(6,501)		12,939		0001
Purchased Call/S&P 500 INDEX/SPXD179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,256,000	5998.74		122,100		111,897		109,783			(10,203)		15,480		0001
Purchased Call/S&P 500 INDEX/SPXD17AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,333,000	6075.11		133,448		124,945		104,626			(8,502)		11,242		0001
Purchased Call/S&P 500 INDEX/SPXD179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	836,758	6049		43,223		40,119		35,015			(3,104)		4,020		0001
Purchased Call/S&P 500 INDEX/SPXA21ES7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2024	12/09/2025	1	3,589,340	6053		150,444		142,132		127,854			(8,312)		17,397		0001
Purchased Call/S&P 500 INDEX/SPXM13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	03/25/2025	1	17,175,000	5300		41,460		24,757		19,558			(16,703)		41,196		0001
Purchased Call/S&P 500 INDEX/SPX815WSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	2,442,213	5809		128,020		105,261		129,086			(22,759)		11,015		0001
Purchased Call/S&P 500 INDEX/SPXM13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	02/07/2025	1	5,950,000	6100		28,650		28,650		23,758					9,599		0001
Purchased Call/S&P 500 INDEX/SPXD176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	1,971,874	5782.76		44,564		37,812		46,779			(6,752)		9,072		0001
Purchased Call/S&P 500 INDEX/SPXD179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	2,151,215	5998.74		50,769		46,526		46,266			(4,243)		10,227		0001
Purchased Call/S&P 500 INDEX/SPXA219S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	2,701,000	5842.47		126,407		100,290		126,807			(26,117)		12,017		0001
Purchased Call/S&P 500 INDEX/SPXI00FSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	4,544,274	5870.62		115,879		102,038		115,626			(13,841)		21,208		0001
Purchased Call/S&P 500 INDEX/SPXD174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	3,374,000	5864.67		131,249		105,363		130,297			(25,885)		15,037		0001
Purchased Call/S&P 500 INDEX/SPXD176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	5,227,000	5728.8		317,802		267,483		352,075			(50,319)		23,851		0001
Purchased Call/S&P 500 INDEX/SPXM13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	4,918,000	5970.84		126,884		126,535		117,258			(350)		24,523		0001
Purchased Call/S&P 500 INDEX/SPXD178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	2,564,092	5949		90,144		79,376		90,720			(10,767)		11,967		0001
Purchased Call/S&P 500 INDEX/SPXI00GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	753,727	5893.62		7,010		6,199		6,865			(811)		3,540		0001
Purchased Call/S&P 500 INDEX/SPXD179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	8,214,484	6047		437,950		405,285		360,655			(32,665)		39,407		0001
Purchased Call/S&P 500 INDEX/SPXA21GS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	7,137,000	6037.59		336,153		334,290		287,139			(1,862)		35,440		0001
Purchased Call/S&P 500 INDEX/SPX815XSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/24/2025	1	2,689,000	5969.34		63,192		56,925		58,007			(6,267)		12,745		0001
Purchased Call/S&P 500 INDEX/SPXD178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/18/2024	08/08/2025	1	11,760,000	5500		60,940		51,134		60,733			(9,806)		45,650		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,607,000	5917.11		98,805		87,918		95,245			(10,888)		12,281		0001
Purchased Call/S&P 500 INDEX/SPXM131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	656,074	5969.34		5,577		5,024		5,148			(553)		3,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,168,000	6090.27		95,392		89,562		76,895			(5,830)		10,447		0001
Purchased Call/S&P 500 INDEX/SPXM13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	3,232,000	5969.34		82,739		74,534		76,605			(8,206)		15,319		0001
Purchased Call/S&P 500 INDEX/SPXD179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2025	1	1,418,861	.5917		81,471		73,097		74,747			(8,373)		6,684		0001
Purchased Call/S&P 500 INDEX/SPXM139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/01/2025	1	2,100,820	.5709		66,023		49,791		71,899			(16,232)		9,101		0001
Purchased Call/S&P 500 INDEX/SPXD178$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,705,000	5870.62		135,233		119,080		135,440			(16,153)		17,291		0001
Purchased Call/S&P 500 INDEX/SPXD178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,441,000	5948.71		80,309		72,078		76,088			(8,231)		11,517		0001
Purchased Call/S&P 500 INDEX/SPXD177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	4,102,000	5973.1		233,814		201,340		206,523			(32,474)		18,932		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 SUNTRUST BANKS INC	12/16/2024	12/12/2025	1	3,745,638	.6051		159,553		153,331		131,678			(6,222)		18,234		0001
Purchased Call/S&P 500 INDEX/SPX815VS0	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	1,735,218	.5862		61,956		49,875		60,714			(12,081)		7,734		0001
Purchased Call/S&P 500 INDEX/SPXA21A$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11 SUNTRUST BANKS INC	11/01/2024	10/31/2025	1	2,902,000	5728.8		110,276		92,816		119,796			(17,460)		13,242		0001
Purchased Call/S&P 500 INDEX/SPX815VS$	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	4,515,351	.5861		232,475		187,146		226,128			(45,329)		20,124		0001
Purchased Call/S&P 500 INDEX/SPXA21B$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	4,991,000	5949.17		127,271		111,758		120,174			(15,512)		23,293		0001
Purchased Call/S&P 500 INDEX/SPXM13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	542,494	5973.1		4,937		4,251		4,575			(686)		2,504		0001
Purchased Call/S&P 500 INDEX/SPXM130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/19/2025	1	2,129,175	.5931		81,920		80,547		76,044			(1,373)		10,469		0001
Purchased Call/S&P 500 INDEX/SPXD17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,715,000	5872.16		161,271		155,940		160,486			(5,331)		13,331		0001
Purchased Call/S&P 500 INDEX/SPXA21DS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2025	1	5,240,623	.6086		280,798		262,858		219,849			(17,940)		25,215		0001
Purchased Call/S&P 500 INDEX/SPXA21E$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2024	12/09/2025	1	3,026,425	.6053		106,720		100,824		91,901			(5,896)		14,669		0001
Purchased Call/S&P 500 INDEX/SPXD17CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	2,527,000	5867.08		119,780		116,794		118,964			(2,986)		12,426		0001
Purchased Call/S&P 500 INDEX/SPXM13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,777,066	5881.63		30,743		30,743		30,429					8,885		0001
Purchased Call/S&P 500 INDEX/SPXD175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/24/2025	1	5,206,000	5808.12		119,217		98,023		121,878			(21,194)		23,480		0001
Purchased Call/S&P 500 INDEX/SPXA219S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,593,159	.5815		66,869		53,015		67,474			(13,854)		7,076		0001
Purchased Call/S&P 500 INDEX/SPXA21FSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	4,452,000	5930.85		114,862		112,330		109,125			(2,531)		21,984		0001
Purchased Call/S&P 500 INDEX/SPXA21FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	1	2,754,043	.5872		102,462		99,901		99,880			(2,562)		13,523		0001
Purchased Call/S&P 500 INDEX/SPX815XSM	FixedAnnuityHedge	N/A	Equity/Index	IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	3,910,578	.6002		215,499		198,042		178,661			(17,457)		18,592		0001
Purchased Call/S&P 500 INDEX/SPXA218S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,848,989	.5751		92,677		70,992		103,100			(21,685)		8,039		0001
Purchased Call/S&P 500 INDEX/SPXM139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	2,406,000	5699.94		70,736		53,885		77,224			(16,851)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXD176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	10/31/2025	1	4,751,000	5728.8		227,573		191,541		249,413			(36,032)		21,679		0001
Purchased Call/S&P 500 INDEX/SPXA21FSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,294,000	5930.85		346,228		338,534		319,180			(7,694)		26,031		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	4,000,618	5893.62		52,808		46,698		51,668			(6,110)		18,788		0001
Purchased Call/S&P 500 INDEX/SPXA21C$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	2,589,000	6021.63		60,842		55,295		54,257			(5,546)		12,309		0001
Purchased Call/S&P 500 INDEX/SPXA21HS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	10,864,000	5970.84		535,595		534,107		489,590			(1,488)		53,947		0001
Purchased Call/S&P 500 INDEX/SPXA21BSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,253,000	5949.17		65,112		57,176		61,483			(7,936)		10,515		0001
Purchased Call/S&P 500 INDEX/SPXA21A$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	2,547,000	5728.8		82,523		69,457		88,870			(13,066)		11,622		0001
Purchased Call/S&P 500 INDEX/SPXD17AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	3,360,996	6090.27		70,245		65,952		59,325			(4,293)		16,195		0001
Purchased Call/S&P 500 INDEX/SPXA21FSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	6,625,244	5974		296,624		292,516		261,059			(4,108)		32,761		0001
Purchased Call/S&P 500 INDEX/SPX815WS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	4,781,000	5808.12		272,995		224,463		275,600			(48,532)		21,564		0001
Purchased Call/S&P 500 INDEX/SPXD17B8H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,214,000	5870.62		150,094		132,166		149,830			(17,928)		15,000		0001
Purchased Call/S&P 500 INDEX/SPXD177$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	2,040,000	5973.1		74,052		63,767		68,050			(10,285)		9,415		0001
Purchased Call/S&P 500 INDEX/SPXD179$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	3,561,771	6047		131,023		121,251		112,248			(9,772)		17,087		0001
Purchased Call/S&P 500 INDEX/SPXD17C$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	4,432,000	5872.16		208,747		201,846		207,564			(6,901)		21,762		0001
Purchased Call/S&P 500 INDEX/SPXD17A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	3,047,000	6090.27		92,629		87,015		77,318			(5,614)		14,747		0001
Purchased Call/S&P 500 INDEX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	4,849,000	5974.07		125,104		123,031		115,137			(2,074)		23,978		0001
Purchased Call/S&P 500 INDEX/SPX815YSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/26/2025	1	2,012,537	6038		105,767		105,473		94,346			(294)		9,994		0001
Purchased Call/S&P 500 INDEX/SPXI00CS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/13/2025	1	6,948,000	5815.03		332,809		262,018		342,195			(70,791)		30,751		0001
Purchased Call/S&P 500 INDEX/SPXD177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	1,906,000	5995.54		57,371		49,605		52,512			(7,766)		8,839		0001
Purchased Call/S&P 500 INDEX/SPXD17BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,208,000	6084.19		77,722		73,654		64,977			(4,068)		10,733		0001
Purchased Call/S&P 500 INDEX/SPXD17ASI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,275,883	6090.27		47,566		44,683		40,169			(2,883)		11,015		0001
Purchased Call/S&P 500 INDEX/SPXI00ESC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	2,781,399	5728		153,855		129,855		170,790			(24,000)		12,692		0001
Purchased Call/S&P 500 INDEX/SPX815XSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	5,242,000	6051.09		231,172		221,540		194,176			(9,632)		25,519		0001
Purchased Call/S&P 500 INDEX/SPX815XS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/19/2025	1	4,253,849	5916		152,680		135,809		149,267			(16,871)		20,008		0001
Purchased Call/S&P 500 INDEX/SPXM13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	1,939,137	6049.88		31,996		29,616		28,035			(2,380)		9,316		0001
Purchased Call/S&P 500 INDEX/SPXM13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/04/2025	1	1,710,304	6086		60,676		56,800		50,073			(3,877)		8,229		0001
Purchased Call/S&P 500 INDEX/SPXD179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	1,672,000	6049.88		58,186		53,858		50,083			(4,328)		8,033		0001
Purchased Call/S&P 500 INDEX/SPXM13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,511,984	5970.84		58,780		58,618		54,355			(162)		12,525		0001
Purchased Call/S&P 500 INDEX/SPXD179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	3,168,299	6049.88		65,901		60,999		57,939			(4,902)		15,222		0001
Purchased Call/S&P 500 INDEX/SPXD17C$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	6,161,000	6074.08		158,338		152,231		135,191			(6,107)		30,165		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2025	1	3,103,000	5983.99		70,748		61,393		65,622			(9,355)		14,436		0001
Purchased Call/S&P 500 INDEX/SPXM13PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,086,000	5930.85		34,002		33,246		32,140			(756)		10,257		0001
Purchased Call/S&P 500 INDEX/SPXD17BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	3,591,000	6051.09		57,097		54,718		50,324			(2,379)		17,481		0001
Purchased Call/S&P 500 INDEX/SPXI00KSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2024	12/11/2025	1	4,093,000	6084.19		246,399		233,502		190,358			(12,897)		19,896		0001
Purchased Call/S&P 500 INDEX/SPXI00L$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/16/2024	12/16/2025	1	2,135,000	6074.08		103,121		99,143		84,163			(3,977)		10,453		0001
Purchased Call/S&P 500 INDEX/SPX815XSW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	3,869,000	6051.09		136,576		130,885		116,467			(5,691)		18,835		0001
Purchased Call/S&P 500 INDEX/SPXD17BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	2,357,000	6051.09		142,363		136,431		115,064			(5,932)		11,474		0001
Purchased Call/S&P 500 INDEX/SPXD17BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,266,000	6051.25		159,381		152,317		134,647			(7,064)		15,899		0001
Purchased Call/S&P 500 INDEX/SPX815WSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	2,200,051	5851		91,236		74,098		93,408			(17,138)		9,889		0001
Purchased Call/S&P 500 INDEX/SPXI00FSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,239,000	5870.62		73,201		64,458		72,757			(8,744)		15,116		0001
Purchased Call/S&P 500 INDEX/SPXD17C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	2,126,000	6051.09		120,969		115,971		99,018			(4,999)		10,394		0001
Purchased Call/S&P 500 INDEX/SPXD17C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,279,000	5872.16		101,649		98,289		100,554			(3,360)		16,100		0001
Purchased Call/S&P 500 INDEX/SPXD175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	1,541,780	5813.67		25,594		21,293		26,112			(4,301)		7,024		0001
Purchased Call/S&P 500 INDEX/SPXA21BSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	3,864,433	5815.26		86,950		68,745		89,756			(18,204)		17,163		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,949,708	5949.17		66,368		58,279		62,872			(8,089)		13,766		0001
Purchased Call/S&P 500 INDEX/SPXD17C$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,073,000	5872.16		116,467		112,617		115,363			(3,850)		15,089		0001
Purchased Call/S&P 500 INDEX/SPXI00L$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	2,626,000	6050.61		122,897		118,496		103,873			(4,401)		12,876		0001
Purchased Call/S&P 500 INDEX/SPXD17C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,151,000	5872.16		96,150		92,971		95,575			(3,179)		10,562		0001
Purchased Call/S&P 500 INDEX/SPXI00AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,863,953	5762		100,146		75,247		109,807			(24,898)		12,384		0001
Purchased Call/S&P 500 INDEX/SPX815YS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	7,007,000	6051.09		341,241		327,023		283,867			(14,218)		34,111		0001
Purchased Call/S&P 500 INDEX/SPXI00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	2,468,226	5917.11		50,105		44,584		48,772			(5,521)		11,627		0001
Purchased Call/S&P 500 INDEX/SPXA21ESF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	793,106	6051		41,459		39,842		33,406			(1,617)		3,861		0001
Purchased Call/S&P 500 INDEX/SPXD17BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	2,742,000	6051.09		153,278		146,891		125,932			(6,387)		13,348		0001
Purchased Call/S&P 500 INDEX/SPXI00B$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	5,055,000	5751.13		130,419		100,599		138,073			(29,820)		22,177		0001
Purchased Call/S&P 500 INDEX/SPXB05XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,872,685	5780		112,546		88,406		115,659			(24,139)		12,647		0001
Purchased Call/S&P 500 INDEX/SPXB05XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	1,217,920	5860		56,435		44,587		58,383			(11,848)		5,400		0001
Purchased Call/S&P 500 INDEX/SPXD17BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	4,073,568	6053		223,342		211,002		183,469			(12,339)		19,744		0001
Purchased Call/S&P 500 INDEX/SPXD176$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	2,589,014	5782.76		40,906		34,708		42,773			(6,198)		11,911		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2025	1	1,837,120	.5814		63,819		53,537		69,436			(10,282)		8,369		0001
Purchased Call/S&P 500 INDEX/SPXI00D8C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2025	1	5,194,000	5808.12		134,525		110,807		137,491			(23,718)		23,544		0001
Purchased Call/S&P 500 INDEX/SPXI00GSI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	06/05/2025	1	8,820,000	.5450		37,920		29,836		35,651			(8,084)		28,831		0001
Purchased Call/S&P 500 INDEX/SPXB05X88	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,426,865	.5792		105,994		83,197		108,876			(22,798)		10,666		0001
Purchased Call/S&P 500 INDEX/SPXD17C5V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	1	2,594,000	5867.08		159,531		155,554		157,186			(3,977)		12,755		0001
Purchased Call/S&P 500 INDEX/SPXI001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	4,083,000	5998.74		189,451		173,620		168,563			(15,832)		19,412		0001
Purchased Call/S&P 500 INDEX/SPXD17BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2025	1	1,484,542	.6084		49,264		47,074		42,101			(2,189)		7,216		0001
Purchased Call/S&P 500 INDEX/SPXA21HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2025	1	2,704,354	.6040		135,991		135,612		122,335			(380)		13,391		0001
Purchased Call/S&P 500 INDEX/SPXI00GSL	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	10/28/2025	1	2,940,000	.6250		133,125		116,776		108,592			(16,349)		13,349		0001
Purchased Call/S&P 500 INDEX/SPXI001ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/28/2025	1	3,684,000	5998.74		177,937		163,150		157,697			(14,787)		17,568		0001
Purchased Call/S&P 500 INDEX/SPXI00CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/10/2025	1	3,429,000	5815.03		151,905		119,323		156,608			(32,581)		15,097		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,512,000	5864.67		142,933		114,976		139,916			(27,957)		11,253		0001
Purchased Call/S&P 500 INDEX/SPXB05IWX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	3,464,000	5815.03		211,304		165,983		215,051			(45,321)		15,251		0001
Purchased Call/S&P 500 INDEX/SPXC051SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	5,025,000	5983.99		241,703		209,742		217,077			(31,961)		23,378		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	3,170,000	5815.03		76,397		60,011		78,453			(16,386)		13,956		0001
Purchased Call/S&P 500 INDEX/SPXB05X96	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/08/2025	1	1,943,634	.5748		110,737		86,853		113,664			(23,884)		8,527		0001
Purchased Call/S&P 500 INDEX/SPXI00JSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	1	4,729,000	6032.38		227,465		209,293		193,709			(18,172)		22,652		0001
Purchased Call/S&P 500 INDEX/SPXA21HSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	2,043,888	5881.63		72,558		72,558		71,902					10,219		0001
Purchased Call/S&P 500 INDEX/SPXB05X5K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	2,420,118	.5860		99,421		78,548		102,985			(20,873)		10,730		0001
Purchased Call/S&P 500 INDEX/SPXB05IW4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,210,000	5751.07		222,709		170,560		237,830			(52,149)		18,404		0001
Purchased Call/S&P 500 INDEX/SPXI00ASB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	10/02/2025	1	2,384,000	5709.54		71,043		53,625		78,122			(17,418)		10,347		0001
Purchased Call/S&P 500 INDEX/SPXD17AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2025	1	1,987,781	6052.85		32,202		30,339		28,340			(1,863)		9,635		0001
Purchased Call/S&P 500 INDEX/SPXI00D8D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2025	1	2,434,000	5808.12		63,771		52,527		65,180			(11,243)		11,033		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,227,503	.5705		239,426		201,517		260,700			(37,909)		19,291		0001
Purchased Call/S&P 500 INDEX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	4,894,494	5728.8		106,700		89,806		114,065			(16,894)		22,334		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	5,654,000	5797.42		145,873		118,547		150,071			(27,326)		25,458		0001
Purchased Call/S&P 500 INDEX/SPXA21HS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,337,000	5970.84		197,217		196,669		178,177			(548)		16,570		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	4,067,000	5815.03		89,474		70,442		91,824			(19,032)		18,000		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13K\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,128,467	6032.38		9,931		9,131		8,832			(800)		5,381		0001
Purchased Call/S&P 500 INDEX/SPXB05X\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	6,209,000	5815.03		158,950		125,141		163,183			(33,810)		27,481		0001
Purchased Call/S&P 500 INDEX/SPXB05V\$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/01/2025	1	2,449,054	.5709		97,906		73,835		107,542			(24,071)		10,610		0001
Purchased Call/S&P 500 INDEX/SPXB05V\$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	6,075,000	5699.94		291,600		222,133		325,596			(69,467)		26,413		0001
Purchased Call/S&P 500 INDEX/SPXB05X\$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	3,318,000	5815.03		96,554		76,016		99,166			(20,538)		14,685		0001
Purchased Call/S&P 500 INDEX/SPXB05V\$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	2,134,000	5699.94		95,176		72,503		105,552			(22,674)		9,278		0001
Purchased Call/S&P 500 INDEX/SPXB05W\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,175,000	5751.07		202,070		154,753		215,704			(47,317)		18,251		0001
Purchased Call/S&P 500 INDEX/SPXB05X\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	3,651,000	5842.47		205,186		162,792		204,514			(42,394)		16,244		0001
Purchased Call/S&P 500 INDEX/SPXI001\$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	5,249,000	5998.74		255,101		233,784		226,018			(21,318)		24,955		0001
Purchased Call/S&P 500 INDEX/SPXB05X\$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	1,898,000	5815.03		74,781		58,875		76,995			(15,907)		8,400		0001
Purchased Call/S&P 500 INDEX/SPXB05V\$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/01/2024	09/30/2025	1	3,451,726	.5762		158,651		119,207		175,424			(39,444)		14,926		0001
Purchased Call/S&P 500 INDEX/SPXD176\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	1	4,306,000	5728.8		103,775		87,344		111,913			(16,431)		19,649		0001
Purchased Call/S&P 500 INDEX/SPXM13F\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	574,887	5782.76		5,231		4,439		5,375			(793)		2,645		0001
Purchased Call/S&P 500 INDEX/SPXM13K\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,075,377	6047.15		9,893		9,130		8,640			(763)		5,159		0001
Purchased Call/S&P 500 INDEX/SPXM13S\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,792,458	5881.63		20,434		20,434		19,975					8,962		0001
Purchased Call/S&P 500 INDEX/SPXC050\$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	594,972	.5705		19,583		16,482		20,904			(3,101)		2,715		0001
Purchased Call/S&P 500 INDEX/SPXB05Y\$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,571,303	.5842		241,443		193,825		237,481			(47,618)		20,373		0001
Purchased Call/S&P 500 INDEX/SPXM13F\$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	3,752,783	5728.8		49,912		42,075		52,810			(7,837)		17,209		0001
Purchased Call/S&P 500 INDEX/SPXM130\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	7,396,730	6040.04		190,836		188,200		167,257			(2,636)		36,627		0001
Purchased Call/S&P 500 INDEX/SPXA21F\$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	37,890	5974.07		349		343		321			(6)		187		0001
Purchased Call/S&P 500 INDEX/SPXM13N\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	708,709	6084.19		5,953		5,642		5,148			(312)		3,445		0001
Purchased Call/S&P 500 INDEX/SPXM13D\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	10,672,831	5808.12		143,016		117,591		144,975			(25,425)		48,137		0001
Purchased Call/S&P 500 INDEX/SPXC054\$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	1,198,968	.6081		64,693		60,729		50,906			(3,965)		5,769		0001
Purchased Call/S&P 500 INDEX/SPXC050\$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,555,003	.5705		69,461		58,463		74,843			(10,998)		7,096		0001
Purchased Call/S&P 500 INDEX/SPXM130\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,086,000	6051.09		9,557		9,162		8,404			(395)		5,310		0001
Purchased Call/S&P 500 INDEX/SPXM13F\$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	2,469,035	5728.8		27,159		22,895		28,765			(4,265)		11,322		0001
Purchased Call/S&P 500 INDEX/SPXA21B\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,327,225	5949.17		30,952		27,180		29,275			(3,773)		10,861		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	5,454,360	.5973		299,304		258,452		259,797			(40,852)		25,174		0001
Purchased Call/S&P 500 INDEX/SPXD17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2025	1	6,535,844	.6036		365,219		346,050		295,083			(19,169)		31,725		0001
Purchased Call/S&P 500 INDEX/SPXI00A$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	2,649,844	.5701		140,513		107,337		152,886			(33,177)		11,521		0001
Purchased Call/S&P 500 INDEX/SPXI00ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	471,251	.5722		24,458		20,643		27,004			(3,815)		2,150		0001
Purchased Call/S&P 500 INDEX/SPXB05XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/10/2025	1	1,663,766	.5815		76,776		60,477		79,498			(16,299)		7,325		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	2,189,094	5983.99		38,528		33,433		35,744			(5,095)		10,184		0001
Purchased Call/S&P 500 INDEX/SPXC050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,213,827	5728.8		75,846		63,937		80,982			(11,910)		14,737		0001
Purchased Call/S&P 500 INDEX/SPXC052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	8,839,410	5870.62		225,405		198,704		224,897			(26,701)		41,448		0001
Purchased Call/S&P 500 INDEX/SPXM13I$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	1,102,278	5948.71		11,133		9,992		10,463			(1,141)		5,201		0001
Purchased Call/S&P 500 INDEX/SPXD176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	1	1,326,799	5705.45		32,507		27,284		35,277			(5,223)		6,054		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	7,110,438	.6054		349,222		337,645		314,579			(11,576)		34,864		0001
Purchased Call/S&P 500 INDEX/SPXC052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	5,375,971	.5985		280,085		245,852		251,414			(34,233)		25,050		0001
Purchased Call/S&P 500 INDEX/SPXI00E$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/07/2025	1	5,114,126	5995.54		129,387		111,727		118,988			(17,660)		23,603		0001
Purchased Call/S&P 500 INDEX/SPXC050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,578,000	5728.8		170,671		143,871		186,186			(26,800)		16,407		0001
Purchased Call/S&P 500 INDEX/SPXI00G$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/17/2025	1	1,949,375	5870.62		31,970		28,183		31,691			(3,787)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXB05YS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,327,000	5864.67		138,224		110,963		134,808			(27,261)		10,371		0001
Purchased Call/S&P 500 INDEX/SPXC050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	3,321,000	5728.8		164,390		138,576		179,910			(25,813)		15,229		0001
Purchased Call/S&P 500 INDEX/SPXB05V$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	09/30/2025	1	1,538,582	.5762		58,048		43,737		64,152			(14,311)		6,653		0001
Purchased Call/S&P 500 INDEX/SPXB05XSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	3,750,304	.5860		129,504		102,315		134,096			(27,189)		16,628		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	1,964,000	5864.67		106,056		85,139		104,219			(20,917)		8,753		0001
Purchased Call/S&P 500 INDEX/SPXB05V$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025	1	1,648,885	.5709		84,715		64,478		95,846			(20,238)		7,156		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	4,926,698	.5824		272,581		225,896		274,334			(46,685)		22,370		0001
Purchased Call/S&P 500 INDEX/SPXI00A$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,690,013	.5710		61,130		46,527		68,151			(14,603)		7,335		0001
Purchased Call/S&P 500 INDEX/SPXI00A$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	3,004,000	5751.07		121,962		93,166		130,116			(28,797)		13,061		0001
Purchased Call/S&P 500 INDEX/SPXI00A$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2024	10/03/2025	1	2,774,000	5751.07		99,309		75,861		105,795			(23,448)		12,061		0001
Purchased Call/S&P 500 INDEX/SPXI00GSJ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/18/2024	10/14/2025	1	2,940,000	.6200		139,690		121,803		114,695			(17,887)		13,035		0001
Purchased Call/S&P 500 INDEX/SPXB05X$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,181,398	5864.67		93,663		75,191		92,950			(18,472)		18,636		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00A$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/03/2025	1	3,330,000	5751.07		149,517		114,214		159,708			(35,303)		14,478		0001
Purchased Call/S&P 500 INDEX/SPXC051$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,155,000	5983.99		78,442		68,070		71,727			(10,373)		10,026		0001
Purchased Call/S&P 500 INDEX/SPXB05W$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,776,408	.5696		144,912		111,686		153,467			(33,226)		16,538		0001
Purchased Call/S&P 500 INDEX/SPXB05X$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	5,021,891	.5860		250,972		198,282		259,093			(52,690)		22,265		0001
Purchased Call/S&P 500 INDEX/SPXB05W$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,039,000	5815.03		106,323		83,518		109,033			(22,805)		22,185		0001
Purchased Call/S&P 500 INDEX/SPXD176$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	9,284,000	5929.04		450,274		383,291		424,956			(66,983)		42,780		0001
Purchased Call/S&P 500 INDEX/SPXI00G$K	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	10/24/2025	1	2,940,000	.6225		138,185		121,014		113,358			(17,171)		13,260		0001
Purchased Call/S&P 500 INDEX/SPXI00F$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	3,216,000	5985.38		200,357		174,415		172,063			(25,942)		14,985		0001
Purchased Call/S&P 500 INDEX/SPXD175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,709,000	5813.67		206,591		171,875		212,915			(34,716)		16,897		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2025	1	3,408,883	.5797		126,932		104,013		129,603			(22,918)		15,349		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,145,000	5864.67		62,420		50,211		62,107			(12,209)		9,609		0001
Purchased Call/S&P 500 INDEX/SPXI009$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	10/01/2025	1	3,020,000	5708.75		77,010		57,917		84,448			(19,093)		13,083		0001
Purchased Call/S&P 500 INDEX/SPXA21A$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	9,451,995	5995.54		124,766		107,737		115,016			(17,029)		43,624		0001
Purchased Call/S&P 500 INDEX/SPXC053$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	8,021,797	.5894		432,067		383,131		417,636			(48,936)		37,672		0001
Purchased Call/S&P 500 INDEX/SPXC055$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2024	12/15/2025	1	4,175,454	.6051		236,233		227,097		187,736			(9,136)		20,415		0001
Purchased Call/S&P 500 INDEX/SPX815X$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/10/2024	12/10/2025	1	9,303,235	6034.91		238,163		225,041		208,076			(13,122)		45,158		0001
Purchased Call/S&P 500 INDEX/SPXD177$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/06/2025	1	2,939,759	.5929		161,663		139,148		145,384			(22,516)		13,546		0001
Purchased Call/S&P 500 INDEX/SPXA21C$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	2,417,774	5998.74		39,893		36,560		36,354			(3,334)		11,495		0001
Purchased Call/S&P 500 INDEX/SPXB05V$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	3,970,000	5751.07		244,155		186,507		260,956			(57,648)		17,261		0001
Purchased Call/S&P 500 INDEX/SPXI00D$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2025	1	3,100,000	5808.12		119,660		98,563		122,757			(21,097)		14,052		0001
Purchased Call/S&P 500 INDEX/SPXD179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,087,000	5998.74		136,137		124,760		121,288			(11,376)		14,676		0001
Purchased Call/S&P 500 INDEX/SPXD176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,179,416	5929.04		69,947		59,542		67,295			(10,405)		14,650		0001
Purchased Call/S&P 500 INDEX/SPXM13B$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2025	1	2,192,843	.5833		113,019		90,415		112,080			(22,604)		9,756		0001
Purchased Call/S&P 500 INDEX/SPXC054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	572,926	.6032		32,173		29,746		26,428			(2,426)		2,732		0001
Purchased Call/S&P 500 INDEX/SPXA21B$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	2,951,105	5949.17		50,169		44,054		47,663			(6,115)		13,773		0001
Purchased Call/S&P 500 INDEX/SPXC050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	5,893,000	5728.8		378,331		318,428		419,819			(59,902)		26,890		0001
Purchased Call/S&P 500 INDEX/SPXC051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	2,835,739	6001.35		54,163		46,851		49,757			(7,311)		13,172		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC053SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	2,197,646	.5961		122,968		110,979		109,457			(11,988)		10,369		0001
Purchased Call/S&P 500 INDEX/SPXC055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	4,082,004	.5867		240,645		235,297		224,395			(5,348)		20,072		0001
Purchased Call/S&P 500 INDEX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	8,506,431	5970.84		113,986		113,672		105,866			(314)		42,415		0001
Purchased Call/S&P 500 INDEX/SPXI00HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/14/2025	1	639,120	.5871		18,052		15,940		17,791			(2,112)		2,983		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	3,286,583	5917.11		43,383		38,602		42,185			(4,780)		15,482		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	948,252	6051.25		9,293		8,881		8,207			(412)		4,616		0001
Purchased Call/S&P 500 INDEX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	1,857,497	5870.62		36,221		31,895		36,052			(4,326)		8,669		0001
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	61,955	5969.34		5,204		4,684		4,162			(520)		292		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,366,863	5970.84		39,290		39,182		36,344			(108)		11,802		0001
Purchased Call/S&P 500 INDEX/SPXM13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	2,886,004	5809.86		38,672		31,709		39,167			(6,963)		13,017		0001
Purchased Call/S&P 500 INDEX/SPXM13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,434,276	6075.11		32,619		30,541		27,964			(2,078)		11,730		0001
Purchased Call/S&P 500 INDEX/SPXM13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	3,298,799	5823.52		54,760		45,256		55,126			(9,504)		14,978		0001
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	3,208,591	5823.52		73,477		60,725		73,832			(12,752)		14,569		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	715,539	6021.63		6,297		5,723		5,637			(574)		3,402		0001
Purchased Call/S&P 500 INDEX/SPXM13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	785,452	5823.52		8,012		6,621		7,997			(1,390)		3,566		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	8,183,938	5930.85		109,665		107,228		103,738			(2,437)		40,241		0001
Purchased Call/S&P 500 INDEX/SPXM13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	1,853,648	6074.08		29,473		28,336		25,375			(1,137)		9,076		0001
Purchased Call/S&P 500 INDEX/SPXM13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	1,866,434	6021.63		27,810		25,275		24,925			(2,535)		8,873		0001
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	2,032,479	5712.69		42,276		35,754		45,376			(6,522)		9,335		0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	798,209	5808.12		7,344		6,038		7,388			(1,306)		3,600		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	1,026,114	5872.16		8,722		8,434		8,475			(288)		5,038		0001
Purchased Call/S&P 500 INDEX/SPXM13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	2,500,252	6034.91		33,253		31,421		29,624			(1,832)		12,136		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,595,931	6086.49		26,812		24,891		22,808			(1,920)		7,679		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	2,717,582	6052.85		31,796		29,956		27,958			(1,839)		13,172		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	897,861	5705.45		8,799		7,385		9,311			(1,414)		4,097		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	246,958	5808.12		2,198		1,810		2,202			(388)		1,119		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,132,811	5970.84		22,395		22,332		20,658			(62)		10,591		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,339,794	.5705		51,545		43,383		55,258			(8,161)		6,114		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21HSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	6,834,000	5970.84		337,600		336,670		308,776			(930)		34,076		0001
Purchased Call/S&P 500 INDEX/SPXD177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,052,000	5995.54		192,470		166,417		170,691			(26,053)		18,791		0001
Purchased Call/S&P 500 INDEX/SPXD178$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/17/2025	1	5,613,000	5870.62		271,108		238,993		270,350			(32,115)		26,319		0001
Purchased Call/S&P 500 INDEX/SPXD17C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,435,000	5872.16		122,630		118,576		121,565			(4,054)		16,866		0001
Purchased Call/S&P 500 INDEX/SPXD179$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	2,841,000	5948.71		170,460		152,989		154,977			(17,471)		13,404		0001
Purchased Call/S&P 500 INDEX/SPXD17C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,791,844	5872.16		41,040		39,683		40,258			(1,357)		13,708		0001
Purchased Call/S&P 500 INDEX/SPXI00E$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/04/2025	1	2,328,000	5712.69		112,908		95,490		125,143			(17,418)		10,693		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	6,957,000	5864.67		331,849		266,401		328,336			(65,448)		31,006		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	2,986,000	5809.86		160,348		131,477		164,664			(28,872)		13,468		0001
Purchased Call/S&P 500 INDEX/SPXD177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,833,000	5995.54		156,665		135,459		136,021			(21,206)		13,138		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,321,000	5864.67		114,425		92,045		113,031			(22,381)		10,398		0001
Purchased Call/S&P 500 INDEX/SPXB05W$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,044,000	5815.03		201,256		158,089		207,170			(43,166)		22,207		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	3,423,000	5705.45		199,219		167,211		222,934			(32,007)		15,619		0001
Purchased Call/S&P 500 INDEX/SPXI00B$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	2,486,000	5792.04		152,889		118,352		157,203			(34,537)		10,926		0001
Purchased Call/S&P 500 INDEX/SPXB05W$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,804,888	.5696		170,888		131,706		181,658			(39,181)		16,663		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,935,000	5797.42		243,183		197,628		252,275			(45,555)		17,718		0001
Purchased Call/S&P 500 INDEX/SPXB05V$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	4,298,000	5699.94		223,496		170,253		250,528			(53,243)		18,687		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	4,520,000	5864.67		230,520		185,056		227,157			(45,464)		20,145		0001
Purchased Call/S&P 500 INDEX/SPXM13B$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	3,720,251	5841.47		47,247		37,824		47,253			(9,423)		16,580		0001
Purchased Call/S&P 500 INDEX/SPXM13G$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	27,716	5995.54		188		163		172			(26)		129		0001
Purchased Call/S&P 500 INDEX/SPXM13C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	2,384,681	5853.98		31,716		25,600		31,602			(6,116)		10,701		0001
Purchased Call/S&P 500 INDEX/SPXM131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,876,769	5948.71		38,261		34,340		36,071			(3,921)		13,573		0001
Purchased Call/S&P 500 INDEX/SPXM13D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	4,365,523	5808.12		58,498		48,184		59,288			(10,314)		19,789		0001
Purchased Call/S&P 500 INDEX/SPXM13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	1,902,854	5864.67		17,316		13,901		17,108			(3,415)		8,481		0001
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	11,960	6090.27		83		77		70			(5)		58		0001
Purchased Call/S&P 500 INDEX/SPXM130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	3,098,804	6037.59		64,145		63,790		56,503			(355)		15,388		0001
Purchased Call/S&P 500 INDEX/SPXM130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	299,775	6074.08		2,848		2,738		2,451			(110)		1,468		0001
Purchased Call/S&P 500 INDEX/SPXM13L$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	1,239,422	6075.11		23,549		22,049		20,173			(1,500)		5,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	4,053,801	5705.45		53,916		45,253		57,618			(8,662)		18,498		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	799,538	5809.86		7,596		6,228		7,663			(1,368)		3,606		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	955,426	5870.62		8,026		7,075		7,928			(951)		4,480		0001
Purchased Call/S&P 500 INDEX/SPXM13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,875,732	6047.15		42,767		39,468		37,076			(3,299)		8,998		0001
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,019,128	5985.38		18,650		16,235		17,142			(2,415)		4,749		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	2,676,384	5851.2		35,596		28,830		35,521			(6,766)		12,030		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	2,273,958	5782.76		30,244		25,661		31,228			(4,582)		10,461		0001
Purchased Call/S&P 500 INDEX/SPXM13QSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	296,287	6037.59		2,459		2,446		2,146			(14)		1,471		0001
Purchased Call/S&P 500 INDEX/SPXM13QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	2,554,812	6051.09		43,687		41,882		38,394			(1,805)		12,491		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	1,432,165	5906.94		23,774		23,774		23,190					7,151		0001
Purchased Call/S&P 500 INDEX/SPXC051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/11/2024	11/11/2025	1	1,762,700	6001.35		27,674		23,939		25,492			(3,736)		8,188		0001
Purchased Call/S&P 500 INDEX/SPXM13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/24/2025	1	1,413,369	6040		55,039		54,885		49,932			(154)		6,999		0001
Purchased Call/S&P 500 INDEX/SPXB05XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/15/2024	10/15/2025	1	2,950,899	5815.26		49,575		39,196		50,646			(10,379)		13,106		0001
Purchased Call/S&P 500 INDEX/SPXM13QSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	2,183,000	6040.04		70,293		69,322		61,136			(971)		10,810		0001
Purchased Call/S&P 500 INDEX/SPXM13QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2025	1	1,775,720	6019		108,876		108,269		90,391			(607)		8,793		0001
Purchased Call/S&P 500 INDEX/SPX815VS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	4,386,000	5709.54		224,125		169,174		246,253			(54,951)		19,035		0001
Purchased Call/S&P 500 INDEX/SPX815WS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	1,889,938	5851		71,829		58,336		73,442			(13,493)		8,495		0001
Purchased Call/S&P 500 INDEX/SPX815VSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/01/2025	1	2,774,453	5709		146,325		110,350		160,302			(35,975)		12,019		0001
Purchased Call/S&P 500 INDEX/SPX815XSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	5,221,000	6051.09		242,777		232,661		202,669			(10,116)		25,416		0001
Purchased Call/S&P 500 INDEX/SPX815XS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/20/2024	11/20/2025	1	5,627,000	5917.11		273,472		243,338		257,750			(30,135)		26,508		0001
Purchased Call/S&P 500 INDEX/SPX815YS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	2,995,369	6051		105,489		101,094		89,553			(4,395)		14,582		0001
Purchased Call/S&P 500 INDEX/SPX815XSL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	1,931,594	5999		86,666		79,646		73,227			(7,020)		9,183		0001
Purchased Call/S&P 500 INDEX/SPX815WSD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	2,765,000	5808.12		113,642		93,439		114,686			(20,203)		12,471		0001
Purchased Call/S&P 500 INDEX/SPX815VS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	2,417,000	5709.54		132,693		100,160		145,876			(32,534)		10,490		0001
Purchased Call/S&P 500 INDEX/SPX815VS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/02/2024	10/02/2025	1	13,530,000	5709.54		645,381		487,147		709,363			(158,234)		58,720		0001
Purchased Call/S&P 500 INDEX/SPX815XSX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/12/2025	1	4,318,000	6051.09		161,493		154,764		137,239			(6,729)		21,021		0001
Purchased Call/S&P 500 INDEX/SPXD17ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	2,295,562	6090.27		54,175		50,892		45,588			(3,283)		11,110		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815W$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/23/2025	1	2,347,000	5797.42		87,543		71,144		89,301			(16,399)		10,568		0001
Purchased Call/S&P 500 INDEX/SPX815W$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/31/2025	1	2,755,000	5705.45		127,281		106,831		138,349			(20,450)		12,571		0001
Purchased Call/S&P 500 INDEX/SPXD177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	2,362,283	5995.54		40,159		34,723		37,109			(5,436)		10,955		0001
Purchased Call/S&P 500 INDEX/SPXM13M$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	280,765	6034.91		2,387		2,255		2,113			(131)		1,363		0001
Purchased Call/S&P 500 INDEX/SPXM13E$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	741,157	5813.67		6,300		5,241		6,338			(1,059)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXM13R$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	697,733	5906.94		6,628		6,628		6,518					3,484		0001
Purchased Call/S&P 500 INDEX/SPXM13C$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	3,936,459	5851.2		89,358		72,372		89,030			(16,985)		17,695		0001
Purchased Call/S&P 500 INDEX/SPXC052$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	2,117,010	5989		112,818		98,171		98,288			(14,648)		9,849		0001
Purchased Call/S&P 500 INDEX/SPXM13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	2,338,676	5969.34		42,330		38,132		39,187			(4,198)		11,085		0001
Purchased Call/S&P 500 INDEX/SPXA21D$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	270,488	6090.27		22,342		20,988		15,073			(1,354)		1,309		0001
Purchased Call/S&P 500 INDEX/SPXM131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	2,298,482	5969.34		30,570		27,538		28,444			(3,032)		10,894		0001
Purchased Call/S&P 500 INDEX/SPXM130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	4,175,935	6051.09		94,376		90,476		82,615			(3,900)		20,417		0001
Purchased Call/S&P 500 INDEX/SPXM13R$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	2,573,630	5970.84		53,017		52,871		49,172			(146)		12,833		0001
Purchased Call/S&P 500 INDEX/SPXM13D$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	3,793,666	5808.12		72,459		59,577		73,690			(12,882)		17,110		0001
Purchased Call/S&P 500 INDEX/SPXA21H$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	1,985,307	.5974		107,569		107,268		97,768			(301)		9,817		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/21/2025	1	7,001,970	.5854		362,946		293,766		360,761			(69,180)		31,421		0001
Purchased Call/S&P 500 INDEX/SPXM13L$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,036,725	6090.27		11,197		10,512		9,507			(684)		4,996		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2025	1	6,467,538	.5816		325,992		273,471		360,399			(52,521)		29,463		0001
Purchased Call/S&P 500 INDEX/SPXM13P$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,493,153	5930.85		51,608		50,471		48,772			(1,137)		12,311		0001
Purchased Call/S&P 500 INDEX/SPXD177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2025	1	1,441,210	.5929		82,546		71,050		73,874			(11,497)		6,641		0001
Purchased Call/S&P 500 INDEX/SPXC053$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/24/2025	1	591,638	.5969		33,557		30,481		28,961			(3,076)		2,804		0001
Purchased Call/S&P 500 INDEX/SPXC053$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	2,536,456	.5945		141,528		127,375		129,379			(14,153)		11,967		0001
Purchased Call/S&P 500 INDEX/SPXC054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	5,816,655	.6015		305,311		279,797		264,110			(25,513)		27,654		0001
Purchased Call/S&P 500 INDEX/SPXC055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	8,435,047	.6074		441,050		425,211		363,947			(15,839)		41,300		0001
Purchased Call/S&P 500 INDEX/SPXD17C$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	5,979,000	5872.16		154,258		149,159		152,166			(5,099)		29,358		0001
Purchased Call/S&P 500 INDEX/SPXB05H$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,528,000	5815.03		288,562		226,670		296,143			(61,892)		24,338		0001
Purchased Call/S&P 500 INDEX/SPXD174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	1	2,705,000	5864.67		96,028		77,089		95,449			(18,939)		12,056		0001
Purchased Call/S&P 500 INDEX/SPXD176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/31/2025	1	2,722,000	5705.45		103,436		86,817		113,303			(16,619)		12,421		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	3,238,000	5792.04		73,826		57,149		76,253			(16,677)		14,231		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,792,000	5864.67		156,073		125,292		152,992			(30,781)		12,443		0001
Purchased Call/S&P 500 INDEX/SPXB05W$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,876,000	5815.03		150,426		118,162		154,420			(32,264)		25,870		0001
Purchased Call/S&P 500 INDEX/SPXI00BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,539,000	5792.04		34,023		26,337		35,123			(7,686)		11,159		0001
Purchased Call/S&P 500 INDEX/SPXC050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	2,900,000	5728.8		162,110		136,443		178,862			(25,667)		13,233		0001
Purchased Call/S&P 500 INDEX/SPXD17B$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	4,427,060	6051.25		99,609		95,194		87,966			(4,415)		21,551		0001
Purchased Call/S&P 500 INDEX/SPXD17B$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2025	1	1,835,034	.6036		108,239		102,558		86,574			(5,681)		8,907		0001
Purchased Call/S&P 500 INDEX/SPXC053$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	2,551,000	5969.34		139,795		125,815		125,643			(13,979)		12,036		0001
Purchased Call/S&P 500 INDEX/SPXI00GSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	3,139,000	5893.62		49,282		43,580		48,456			(5,702)		14,742		0001
Purchased Call/S&P 500 INDEX/SPXI00A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	1,806,881	.5700		80,439		61,446		87,201			(18,992)		7,856		0001
Purchased Call/S&P 500 INDEX/SPXI001$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/26/2025	1	2,673,000	6021.63		155,836		141,630		130,281			(14,206)		12,708		0001
Purchased Call/S&P 500 INDEX/SPXD179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2025	1	2,933,811	.5987		106,075		96,379		94,594			(9,697)		13,927		0001
Purchased Call/S&P 500 INDEX/SPXD17A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	3,577,000	6090.27		173,485		162,970		137,961			(10,514)		17,312		0001
Purchased Call/S&P 500 INDEX/SPXD17A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/05/2025	1	1,862,339	.6086		79,422		74,776		65,972			(4,646)		8,974		0001
Purchased Call/S&P 500 INDEX/SPXC055$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	3,667,780	.6051		198,625		190,349		163,734			(8,276)		17,855		0001
Purchased Call/S&P 500 INDEX/SPXC055$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2024	12/05/2025	1	8,536,559	.6089		439,136		413,449		355,621			(25,688)		41,134		0001
Purchased Call/S&P 500 INDEX/SPXI00F$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,655,000	5870.62		87,720		77,242		87,583			(10,478)		17,058		0001
Purchased Call/S&P 500 INDEX/SPXD17A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2025	1	2,308,000	6052.85		109,399		103,070		91,879			(6,329)		11,187		0001
Purchased Call/S&P 500 INDEX/SPXI00JS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	11/28/2025	1	4,278,000	6032.38		255,824		235,216		210,444			(20,608)		20,400		0001
Purchased Call/S&P 500 INDEX/SPXD17B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	2,044,000	6051.25		121,005		115,642		98,887			(5,363)		9,950		0001
Purchased Call/S&P 500 INDEX/SPXC051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	7,380,000	5995.54		432,468		373,440		371,280			(59,028)		34,061		0001
Purchased Call/S&P 500 INDEX/SPXA218$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/10/2024	10/10/2025	1	6,757,000	5780.05		272,983		213,837		285,958			(59,146)		29,749		0001
Purchased Call/S&P 500 INDEX/SPXA219$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	2,602,000	5853.98		70,514		56,916		70,640			(13,598)		11,676		0001
Purchased Call/S&P 500 INDEX/SPXA21D$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	4,105,000	6090.27		257,384		241,655		194,217			(15,729)		19,780		0001
Purchased Call/S&P 500 INDEX/SPXI00FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/13/2024	11/13/2025	1	5,098,000	5985.38		232,979		202,813		209,560			(30,165)		23,755		0001
Purchased Call/S&P 500 INDEX/SPXD176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/31/2025	1	4,808,000	5728.8		283,191		238,353		313,554			(44,839)		21,939		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	2,695,000	5705.45		173,019		145,221		194,357			(27,798)		12,298		0001
Purchased Call/S&P 500 INDEX/SPXB05V$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	6,318,000	5699.94		161,741		123,210		176,630			(38,531)		27,470		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,649,000	5995.54		136,216		117,624		124,575			(18,592)		21,457		0001
Purchased Call/S&P 500 INDEX/SPXD177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	3,691,000	5973.1		200,790		172,903		178,349			(27,888)		17,035		0001
Purchased Call/S&P 500 INDEX/SPXA21ASP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/04/2025	1	2,662,114	5713		101,211		85,833		106,339			(15,377)		12,227		0001
Purchased Call/S&P 500 INDEX/SPXD17C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	4,584,000	6051.09		171,900		164,797		147,834			(7,103)		22,412		0001
Purchased Call/S&P 500 INDEX/SPXD177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	1,594,818	5973		59,707		51,557		53,762			(8,149)		7,361		0001
Purchased Call/S&P 500 INDEX/SPXC050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	1,810,923	5713		84,170		71,382		88,639			(12,788)		8,318		0001
Purchased Call/S&P 500 INDEX/SPXD179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	3,558,083	6020		128,602		117,855		115,246			(10,747)		16,916		0001
Purchased Call/S&P 500 INDEX/SPXC051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	3,570,478	6001.35		79,979		69,183		73,315			(10,796)		16,585		0001
Purchased Call/S&P 500 INDEX/SPXC053S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2024	11/19/2025	1	1,420,075	5917		77,818		69,219		76,469			(8,599)		6,679		0001
Purchased Call/S&P 500 INDEX/SPXC052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	1,146,919	5985		61,523		54,003		55,014			(7,519)		5,344		0001
Purchased Call/S&P 500 INDEX/SPXI00BSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,673,000	5792.04		44,372		34,348		45,738			(10,023)		11,748		0001
Purchased Call/S&P 500 INDEX/SPXD17BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	3,996,000	6084.19		149,051		141,249		123,980			(7,802)		19,425		0001
Purchased Call/S&P 500 INDEX/SPXC051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	1,884,424	6001		89,986		78,054		79,792			(11,932)		8,753		0001
Purchased Call/S&P 500 INDEX/SPXB05XSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	1,728,235	5780		79,080		62,118		81,310			(16,961)		7,609		0001
Purchased Call/S&P 500 INDEX/SPXC050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	4,653,000	5728.8		299,188		252,208		331,633			(46,980)		21,337		0001
Purchased Call/S&P 500 INDEX/SPXD17BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/05/2025	1	1,343,366	6090		67,384		63,619		54,834			(3,764)		6,473		0001
Purchased Call/S&P 500 INDEX/SPXC051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	9,385,000	5995.54		237,441		205,301		218,289			(32,140)		43,523		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	2,329,000	5815.03		135,082		106,109		138,083			(28,973)		10,254		0001
Purchased Call/S&P 500 INDEX/SPXC054S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	4,696,000	6032.38		218,364		200,774		186,321			(17,590)		22,393		0001
Purchased Call/S&P 500 INDEX/SPXI00ISK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	2,105,000	5998.74		62,308		57,101		56,746			(5,207)		10,008		0001
Purchased Call/S&P 500 INDEX/SPXD179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	3,471,064	6047		154,343		142,831		130,067			(11,512)		16,652		0001
Purchased Call/S&P 500 INDEX/SPXI00KS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/04/2024	12/04/2025	1	3,002,000	6086.49		180,420		167,498		137,492			(12,923)		14,444		0001
Purchased Call/S&P 500 INDEX/SPXC050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	9,292,000	5728.8		237,875		200,523		255,362			(37,352)		42,609		0001
Purchased Call/S&P 500 INDEX/SPXD17BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,190,000	6051.25		115,478		110,360		100,182			(5,118)		15,529		0001
Purchased Call/S&P 500 INDEX/SPXI00F$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	4,635,000	5870.62		120,047		105,708		119,298			(14,339)		21,632		0001
Purchased Call/S&P 500 INDEX/SPXA219SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	2,633,000	5841.47		68,458		54,804		68,881			(13,654)		11,735		0001
Purchased Call/S&P 500 INDEX/SPXA218SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	1,755,000	5859.85		48,087		37,887		47,870			(10,200)		7,781		0001
Purchased Call/S&P 500 INDEX/SPXA21DS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	2,262,000	6032.38		54,967		50,575		48,231			(4,391)		10,835		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21DSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	4,030,634	6086.49		88,674		82,323		74,976			(6,351)		19,393		0001
Purchased Call/S&P 500 INDEX/SPXI00LSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	8,598,545	6050.61		220,123		212,240		194,480			(7,883)		42,160		0001
Purchased Call/S&P 500 INDEX/SPXD17B8F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	2,316,721	6051.25		30,812		29,447		27,312			(1,366)		11,278		0001
Purchased Call/S&P 500 INDEX/SPXA219SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	5,287,000	5808.12		129,003		106,069		131,605			(22,934)		23,846		0001
Purchased Call/S&P 500 INDEX/SPXD17C8I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	3,274,000	5872.16		185,963		179,816		184,988			(6,148)		16,076		0001
Purchased Call/S&P 500 INDEX/SPXD174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2025	1	3,092,000	5842.47		187,684		148,907		185,641			(38,778)		13,757		0001
Purchased Call/S&P 500 INDEX/SPXI00JS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/28/2025	1	3,239,000	6032.38		183,327		168,559		152,508			(14,768)		15,446		0001
Purchased Call/S&P 500 INDEX/SPXC054SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	2,946,000	6086.49		136,400		126,630		109,553			(9,770)		14,175		0001
Purchased Call/S&P 500 INDEX/SPXD17A5L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	3,673,000	6090.27		134,432		126,284		110,649			(8,147)		17,777		0001
Purchased Call/S&P 500 INDEX/SPXI00LSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	3,135,000	6050.61		75,867		73,150		66,919			(2,717)		15,371		0001
Purchased Call/S&P 500 INDEX/SPXI00LSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/17/2024	12/17/2025	1	2,399,000	6050.61		87,324		84,196		75,385			(3,127)		11,763		0001
Purchased Call/S&P 500 INDEX/SPXB05W8Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	2,571,000	5815.03		43,193		34,005		44,158			(9,187)		11,379		0001
Purchased Call/S&P 500 INDEX/SPXB05W8U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	8,909,000	5815.03		424,068		333,112		436,276			(90,956)		39,223		0001
Purchased Call/S&P 500 INDEX/SPXD17B8N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,184,000	6051.25		178,941		171,010		147,789			(7,931)		15,500		0001
Purchased Call/S&P 500 INDEX/SPXC051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	3,786,094	.5995		198,427		171,344		174,064			(27,083)		17,474		0001
Purchased Call/S&P 500 INDEX/SPXM13C8S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	2,935,976	5864.67		46,388		37,315		46,084			(9,073)		13,153		0001
Purchased Call/S&P 500 INDEX/SPXC052SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	1,963,124	.5985		68,955		60,528		63,646			(8,428)		9,147		0001
Purchased Call/S&P 500 INDEX/SPXB05Z8N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	1	2,525,103	.5832		91,541		76,115		93,211			(15,425)		11,484		0001
Purchased Call/S&P 500 INDEX/SPXI00JSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2025	1	3,535,000	6032.38		217,049		199,709		177,717			(17,340)		16,933		0001
Purchased Call/S&P 500 INDEX/SPXC053SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,797,000	5969.34		239,591		215,632		211,027			(23,959)		17,915		0001
Purchased Call/S&P 500 INDEX/SPXC053SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	4,180,235	.5969		226,682		204,582		201,903			(22,100)		19,723		0001
Purchased Call/S&P 500 INDEX/SPXB05W8G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	1	2,398,221	.5751		83,817		64,831		87,185			(18,986)		10,521		0001
Purchased Call/S&P 500 INDEX/SPXI00FS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	2,256,000	5985.38		133,555		116,263		115,999			(17,292)		10,512		0001
Purchased Call/S&P 500 INDEX/SPXI00KS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,897,000	6086.49		179,614		166,749		135,613			(12,865)		13,939		0001
Purchased Call/S&P 500 INDEX/SPXC052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	3,636,314	.5871		198,322		175,120		194,151			(23,202)		16,971		0001
Purchased Call/S&P 500 INDEX/SPXA21FSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	5,662,000	5930.85		348,779		341,029		323,531			(7,751)		27,841		0001
Purchased Call/S&P 500 INDEX/SPXM13A5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	1,092,787	5859.85		10,272		8,093		10,205			(2,179)		4,845		0001
Purchased Call/S&P 500 INDEX/SPXB05Y8R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	3,184,099	5797.42		52,856		42,955		54,088			(9,901)		14,337		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	2,234,447	5995.54		50,052		43,277		46,173			(6,775)		10,362		0001
Purchased Call/S&P 500 INDEX/SPXA21D$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	8,118,000	6032.38		394,535		362,753		334,916			(31,782)		38,712		0001
Purchased Call/S&P 500 INDEX/SPXD174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	4,733,000	5864.67		209,672		168,320		207,670			(41,352)		21,094		0001
Purchased Call/S&P 500 INDEX/SPXD176$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	3,474,000	5929.04		208,787		177,728		192,918			(31,059)		16,008		0001
Purchased Call/S&P 500 INDEX/SPXI00F$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/15/2024	11/14/2025	1	2,748,000	5870.62		45,067		39,684		44,723			(5,383)		12,825		0001
Purchased Call/S&P 500 INDEX/SPXC052$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/14/2024	11/14/2025	1	3,357,000	5949.17		201,084		176,575		182,553			(24,509)		15,667		0001
Purchased Call/S&P 500 INDEX/SPXA21D$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	5,186,945	6086.49		132,267		122,793		111,466			(9,474)		24,957		0001
Purchased Call/S&P 500 INDEX/SPXM13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	665,669	5842.47		5,658		4,489		5,614			(1,169)		2,962		0001
Purchased Call/S&P 500 INDEX/SPXC050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	6,123,310	5728.8		156,757		131,937		168,370			(24,820)		27,941		0001
Purchased Call/S&P 500 INDEX/SPXM13K$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	560,344	6032.38		4,819		4,434		4,222			(385)		2,684		0001
Purchased Call/S&P 500 INDEX/SPXM13C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	2,261,210	5797.42		21,481		17,457		21,789			(4,024)		10,181		0001
Purchased Call/S&P 500 INDEX/SPXM13D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	403,092	5832.92		3,547		2,941		3,550			(606)		1,833		0001
Purchased Call/S&P 500 INDEX/SPXM13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	3,491,260	5864.67		46,434		37,352		45,990			(9,082)		15,640		0001
Purchased Call/S&P 500 INDEX/SPXD17B$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,750,000	6084.19		120,725		114,406		98,805			(6,319)		13,368		0001
Purchased Call/S&P 500 INDEX/SPXI100K$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	12/04/2024	12/04/2025	1	2,248,000	6086.49		140,950		130,854		106,117			(10,096)		10,816		0001
Purchased Call/S&P 500 INDEX/SPXB05X$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2024	10/09/2025	1	1,494,346	5792		55,413		43,495		56,884			(11,918)		6,567		0001
Purchased Call/S&P 500 INDEX/SPXC055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/17/2024	12/16/2025	1	3,091,707	6074		120,114		115,800		102,467			(4,313)		15,138		0001
Purchased Call/S&P 500 INDEX/SPXA21A$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	6,470,000	6001.35		163,044		141,035		149,305			(22,009)		30,053		0001
Purchased Call/S&P 500 INDEX/SPXM13E$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	3,885,401	5831		209,205		173,952		211,879			(35,253)		17,671		0001
Purchased Call/S&P 500 INDEX/SPXM13P$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	496,071	5930.85		4,217		4,123		3,979			(94)		2,439		0001
Purchased Call/S&P 500 INDEX/SPXM13J$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	394,346	5998.74		3,194		2,927		2,918			(267)		1,875		0001
Purchased Call/S&P 500 INDEX/SPXB05V$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/03/2024	10/03/2025	1	3,697,000	5699.94		143,074		108,990		158,116			(34,084)		16,074		0001
Purchased Call/S&P 500 INDEX/SPXI00E$1	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6II8S60X2D1J857QP30	11/04/2024	01/24/2025	1	5,725,000	5000		19,180		5,584		1,150			(13,596)		7,340		0001
Purchased Call/S&P 500 INDEX/SPXD17C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	2,355,000	5872.16		116,808		112,947		116,269			(3,861)		11,563		0001
Purchased Call/S&P 500 INDEX/SPXD175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,008,000	5809.86		115,058		94,342		118,090			(20,717)		9,057		0001
Purchased Call/S&P 500 INDEX/SPXD175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,498,000	5813.67		201,061		167,274		207,376			(33,787)		20,491		0001
Purchased Call/S&P 500 INDEX/SPXC053$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/21/2024	11/20/2025	1	5,764,847	5917		320,437		287,503		295,203			(32,934)		27,157		0001
Purchased Call/S&P 500 INDEX/SPXM13F$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,142,553	5783		113,757		96,788		109,603			(16,969)		9,857		0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI10DLS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/15/2025	1	2,046,000	6051.09		129,307		123,964		103,703			(5,343)		10,003		0001
Purchased Call/S&P 500 INDEX/SPXC050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	3,239,095	5713		186,628		158,273		198,198			(28,355)		14,877		0001
Purchased Call/S&P 500 INDEX/SPXC053$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	4,107,853	5894		227,654		201,870		219,675			(25,784)		19,292		0001
Purchased Call/S&P 500 INDEX/SPXC050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,709,000	5929.04		147,370		125,447		137,765			(21,923)		12,483		0001
Purchased Call/S&P 500 INDEX/SPXC054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	2,755,000	6075.11		82,650		77,384		69,934			(5,266)		13,275		0001
Purchased Call/S&P 500 INDEX/SPXB05X$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	4,356,000	5815.03		264,409		208,167		269,511			(56,242)		19,279		0001
Purchased Call/S&P 500 INDEX/SPXD178$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2025	1	4,777,000	5917.11		262,735		233,783		249,660			(28,952)		22,504		0001
Purchased Call/S&P 500 INDEX/SPXA21C$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	3,039,751	5998.74		71,434		65,498		64,973			(5,936)		14,495		0001
Purchased Call/S&P 500 INDEX/SPXA217$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/02/2024	10/02/2025	1	2,262,000	5709.54		57,681		43,539		63,021			(14,142)		9,817		0001
Purchased Call/S&P 500 INDEX/SPXA21G$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,673,000	5970.84		131,493		131,128		120,899			(365)		18,239		0001
Purchased Call/S&P 500 INDEX/SPXC051$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,349,000	5983.99		136,947		118,838		119,406			(18,109)		10,928		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	4,627,000	5809.86		187,394		153,652		192,777			(33,741)		20,869		0001
Purchased Call/S&P 500 INDEX/SPXD17C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	4,172,000	5872.16		267,842		258,988		265,952			(8,854)		20,485		0001
Purchased Call/S&P 500 INDEX/SPXA21G$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,629,000	6037.59		206,916		205,770		177,559			(1,146)		22,986		0001
Purchased Call/S&P 500 INDEX/SPXA21I$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2024	12/26/2025	1	1,835,427	6038		67,543		67,543		65,946					9,114		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	3,219,000	5864.67		195,393		157,176		190,011			(38,217)		14,420		0001
Purchased Call/S&P 500 INDEX/SPXD17C$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	2,754,000	5930.85		176,531		172,641		162,654			(3,891)		13,599		0001
Purchased Call/S&P 500 INDEX/SPXD17C$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/19/2025	1	3,284,000	5867.08		147,452		143,776		146,644			(3,676)		16,148		0001
Purchased Call/S&P 500 INDEX/SPXA21H$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/30/2024	12/26/2025	1	3,027,216	5971		158,372		158,372		149,260					15,032		0001
Purchased Call/S&P 500 INDEX/SPXC055$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	4,398,000	5930.85		283,671		277,367		261,995			(6,304)		21,625		0001
Purchased Call/S&P 500 INDEX/SPXC054$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	1,603,000	6032.38		58,189		53,540		50,647			(4,649)		7,679		0001
Purchased Call/S&P 500 INDEX/SPXM13D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	1,993,746	5832.92		36,286		30,089		36,314			(6,198)		9,068		0001
Purchased Call/S&P 500 INDEX/SPXM13C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	2,176,871	5851.2		35,265		28,562		35,123			(6,703)		9,785		0001
Purchased Call/S&P 500 INDEX/SPXM13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	876,317	5864.67		8,237		6,626		8,163			(1,611)		3,926		0001
Purchased Call/S&P 500 INDEX/SPXC053$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,302,000	5969.34		192,507		173,256		171,898			(19,251)		15,579		0001
Purchased Call/S&P 500 INDEX/SPXD177$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	3,138,000	5995.54		112,027		96,736		101,599			(15,291)		14,483		0001
Purchased Call/S&P 500 INDEX/SPXC050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,953,000	5929.04		174,227		148,309		161,374			(25,918)		13,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21A$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/31/2024	10/31/2025	1	2,761,000	5705.45		134,185		112,626		148,123			(21,559)		12,599		0001
Purchased Call/S&P 500 INDEX/SPXD17B$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,463,000	6051.25		163,800		156,540		138,849			(7,260)		16,858		0001
Purchased Call/S&P 500 INDEX/SPXC053$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	4,836,483	5945		261,687		235,519		239,185			(26,169)		22,819		0001
Purchased Call/S&P 500 INDEX/SPXA21G$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/24/2024	12/23/2025	1	2,849,631	5974		165,986		163,687		143,219			(2,299)		14,091		0001
Purchased Call/S&P 500 INDEX/SPXC053$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	1,927,214	5894		65,982		58,509		64,357			(7,473)		9,051		0001
Purchased Call/S&P 500 INDEX/SPXA21C$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	2,303,000	6021.63		67,478		61,327		59,815			(6,151)		10,949		0001
Purchased Call/S&P 500 INDEX/SPXM130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	2,898,260	6050.61		38,837		37,446		33,990			(1,391)		14,211		0001
Purchased Call/S&P 500 INDEX/SPXC050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	1,430,346	5814		68,389		57,531		75,280			(10,858)		6,516		0001
Purchased Call/S&P 500 INDEX/SPXA21D$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	714,021	6075		39,774		37,343		31,233			(2,431)		3,441		0001
Purchased Call/S&P 500 INDEX/SPXA21G$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,261,000	6037.59		273,556		272,041		225,646			(1,516)		21,159		0001
Purchased Call/S&P 500 INDEX/SPXC052$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	1,991,435	5949		100,108		88,151		99,458			(11,957)		9,294		0001
Purchased Call/S&P 500 INDEX/SPXD17C$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	1	3,237,076	6051		117,170		113,286		108,532			(3,884)		15,872		0001
Purchased Call/S&P 500 INDEX/SPXB05W$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	2,019,000	5751.07		95,499		73,137		101,752			(22,362)		8,826		0001
Purchased Call/S&P 500 INDEX/SPXA219$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	5,432,000	5809.86		140,146		114,912		143,441			(25,234)		24,500		0001
Purchased Call/S&P 500 INDEX/SPXC052$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,087,000	5870.62		40,748		35,921		40,626			(4,827)		14,475		0001
Purchased Call/S&P 500 INDEX/SPXC054$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/03/2024	12/02/2025	1	2,618,416	6047		145,739		134,869		119,109			(10,870)		12,561		0001
Purchased Call/S&P 500 INDEX/SPXB05W$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	4,431,000	5751.07		270,734		207,339		289,029			(63,395)		19,370		0001
Purchased Call/S&P 500 INDEX/SPXC052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	2,172,693	5985		89,189		78,288		81,745			(10,901)		10,124		0001
Purchased Call/S&P 500 INDEX/SPXA21H$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,317,000	5970.84		111,911		111,603		102,378			(308)		11,553		0001
Purchased Call/S&P 500 INDEX/SPXC052$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,029,000	5870.62		223,610		196,901		221,403			(26,709)		18,803		0001
Purchased Call/S&P 500 INDEX/SPXB05X$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	2,786,000	5815.03		158,245		124,585		161,936			(33,660)		12,331		0001
Purchased Call/S&P 500 INDEX/SPXC052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	3,727,000	5870.62		216,911		191,003		214,028			(25,909)		17,394		0001
Purchased Call/S&P 500 INDEX/SPXC054$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	1	5,033,500	6050		277,747		257,798		223,287			(19,949)		24,183		0001
Purchased Call/S&P 500 INDEX/SPXB05W$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/09/2024	10/08/2025	1	2,254,443	5751		105,828		81,856		110,430			(23,972)		9,890		0001
Purchased Call/S&P 500 INDEX/SPXC054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	3,248,725	6032		176,832		163,496		146,016			(13,337)		15,492		0001
Purchased Call/S&P 500 INDEX/SPXC051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2025	1	2,934,660	6001		154,456		133,975		135,196			(20,480)		13,631		0001
Purchased Call/S&P 500 INDEX/SPXC052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	3,217,012	5955		163,220		144,125		156,910			(19,095)		15,014		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	135,611	6049.88		1,193		1,105		1,048			(89)		652		0001
Purchased Call/S&P 500 INDEX/SPXA21GS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	4,467,000	6037.59		136,244		135,489		118,970			(755)		22,181		0001
Purchased Call/S&P 500 INDEX/SPXD17CS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	6,759,000	5867.08		328,487		320,298		326,169			(8,189)		33,235		0001
Purchased Call/S&P 500 INDEX/SPXC050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	2,645,000	5728.8		118,496		99,889		128,902			(18,607)		12,129		0001
Purchased Call/S&P 500 INDEX/SPXC052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,566,000	5870.62		220,735		194,588		216,722			(26,148)		16,721		0001
Purchased Call/S&P 500 INDEX/SPXA21HSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	6,737,950	6038		342,467		341,516		308,227			(951)		33,458		0001
Purchased Call/S&P 500 INDEX/SPXC0519R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	2,531,000	5983.99		132,371		114,868		117,468			(17,504)		11,775		0001
Purchased Call/S&P 500 INDEX/SPXB05XSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	8,861,000	5842.47		423,556		336,044		426,107			(87,512)		39,423		0001
Purchased Call/S&P 500 INDEX/SPXD17BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	4,068,000	6051.25		123,260		117,797		107,806			(5,463)		19,804		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,398,000	5864.67		91,364		73,494		90,770			(17,870)		10,743		0001
Purchased Call/S&P 500 INDEX/SPXM130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	1,740,963	6037.59		29,074		28,913		25,567			(161)		8,645		0001
Purchased Call/S&P 500 INDEX/SPXC054SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/02/2025	1	3,338,027	6047		184,727		171,422		148,638			(13,304)		16,013		0001
Purchased Call/S&P 500 INDEX/SPXC052S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,605,000	5949.17		202,241		177,591		185,274			(24,650)		16,825		0001
Purchased Call/S&P 500 INDEX/SPXC052SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,031,000	5870.62		30,262		26,647		29,975			(3,615)		9,479		0001
Purchased Call/S&P 500 INDEX/SPXC053SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	1,581,875	5969		69,941		63,123		63,397			(6,819)		7,463		0001
Purchased Call/S&P 500 INDEX/SPXC052SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	4,531,000	5870.62		274,579		241,782		270,484			(32,797)		21,146		0001
Purchased Call/S&P 500 INDEX/SPXD17CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	3,335,000	5867.08		167,751		163,568		166,320			(4,182)		16,399		0001
Purchased Call/S&P 500 INDEX/SPXA21GSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,084,000	6037.59		190,591		189,535		158,293			(1,056)		15,314		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	784,744	5930.85		6,984		6,830		6,541			(154)		3,875		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	6,585,287	5832.92		169,900		140,882		171,398			(29,019)		29,950		0001
Purchased Call/S&P 500 INDEX/SPXC054$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	3,607,000	6086.49		207,403		192,547		160,083			(14,855)		17,355		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	899,131	5970.84		8,272		8,249		7,612			(23)		4,483		0001
Purchased Call/S&P 500 INDEX/SPXD17CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/15/2025	1	6,002,000	6051.09		277,893		266,409		234,690			(11,483)		29,345		0001
Purchased Call/S&P 500 INDEX/SPXC054SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	3,012,000	6075.11		77,408		72,477		65,929			(4,932)		14,514		0001
Purchased Call/S&P 500 INDEX/SPXC053SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,365,000	5969.34		163,203		146,882		149,033			(16,320)		15,876		0001
Purchased Call/S&P 500 INDEX/SPXD17C$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/17/2025	1	2,291,268	6051		115,878		112,037		104,432			(3,841)		11,234		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	3,784,221	5696		206,075		158,826		220,168			(47,249)		16,572		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,250,000	5970.84		72,450		72,250		66,860			(200)		11,219		0001
Purchased Call/S&P 500 INDEX/SPXD17C8Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2025	1	1,309,972	5872		76,002		74,102		73,165			(1,900)		6,432		0001
Purchased Call/S&P 500 INDEX/SPXB05W8O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,015,000	5751.07		125,535		95,894		134,240			(29,640)		8,761		0001
Purchased Call/S&P 500 INDEX/SPXC052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	2,375,000	5949.17		107,350		94,266		100,149			(13,084)		11,084		0001
Purchased Call/S&P 500 INDEX/SPXD17C84	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2025	1	3,140,000	6051.09		189,656		181,819		153,395			(7,837)		15,352		0001
Purchased Call/S&P 500 INDEX/SPXC054SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	1,466,844	6086		54,061		50,748		44,643			(3,313)		7,058		0001
Purchased Call/S&P 500 INDEX/SPXC054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/03/2025	1	3,345,470	6050		131,758		122,295		110,516			(9,463)		16,073		0001
Purchased Call/S&P 500 INDEX/SPXC052SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	1,951,000	5870.62		58,920		51,941		58,660			(6,980)		9,148		0001
Purchased Call/S&P 500 INDEX/SPXI00I8G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2025	1	7,822,060	5987		429,814		390,524		371,138			(39,291)		37,131		0001
Purchased Call/S&P 500 INDEX/SPXD17C8W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/17/2025	1	1,978,987	6051		92,185		89,874		86,125			(2,311)		9,703		0001
Purchased Call/S&P 500 INDEX/SPXC054SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	3,384,000	6086.49		184,428		171,218		143,957			(13,210)		16,282		0001
Purchased Call/S&P 500 INDEX/SPXB05V8Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,802,000	5751.07		165,318		126,285		176,796			(39,033)		12,183		0001
Purchased Call/S&P 500 INDEX/SPXM13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	2,528,000	5815.03		27,050		21,248		27,555			(5,802)		11,130		0001
Purchased Call/S&P 500 INDEX/SPXC055S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	4,933,000	6051.09		310,779		297,830		249,195			(12,949)		24,014		0001
Purchased Call/S&P 500 INDEX/SPXC053S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	2,145,278	5894		79,126		70,165		77,167			(8,962)		10,075		0001
Purchased Call/S&P 500 INDEX/SPXB05VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	2,258,000	5751.07		121,706		92,970		130,097			(28,736)		9,818		0001
Purchased Call/S&P 500 INDEX/SPXC053S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	6,410,000	5948.71		307,680		276,145		286,680			(31,535)		30,243		0001
Purchased Call/S&P 500 INDEX/SPXB05VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	5,873,000	5751.07		304,221		232,391		324,849			(71,830)		25,535		0001
Purchased Call/S&P 500 INDEX/SPXM13ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,028,000	5948.71		32,042		28,758		30,279			(3,284)		9,568		0001
Purchased Call/S&P 500 INDEX/SPXM13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	1	2,944,000	5815.03		39,155		30,827		39,859			(8,329)		13,030		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	955,494	5987.37		10,224		9,238		9,423			(986)		4,536		0001
Purchased Call/S&P 500 INDEX/SPXM13ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	2,659,000	5948.71		73,123		65,628		69,025			(7,495)		12,545		0001
Purchased Call/S&P 500 INDEX/SPXM13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	2,041,000	6032.38		31,227		28,712		27,636			(2,516)		9,733		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	560,385	5929.04		4,707		4,007		4,505			(700)		2,582		0001
Purchased Call/S&P 500 INDEX/SPXA21ASY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	762,356	6001.35		6,861		5,935		6,335			(926)		3,541		0001
Purchased Call/S&P 500 INDEX/SPXM13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	856,183	5999		52,799		48,546		43,625			(4,253)		4,083		0001
Purchased Call/S&P 500 INDEX/SPXA21ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	2,856,018	6051.09		51,408		49,266		45,210			(2,142)		13,903		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	1,805,368	6021.63		37,010		33,636		33,076			(3,374)		8,583		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/01/2024	11/03/2025	1	276,074	5728.8		1,850		1,559		1,966			(290)		1,266		0001
Purchased Call/S&P 500 INDEX/SPXM13QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/13/2024	12/12/2025	1	3,366,000	6051.09		76,072		72,902		66,558			(3,170)		16,386		0001
Purchased Call/S&P 500 INDEX/SPXM13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/12/2024	12/12/2025	1	4,885,000	6051.25		124,079		118,580		108,928			(5,499)		23,781		0001
Purchased Call/S&P 500 INDEX/SPXM13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/02/2024	12/02/2025	1	1,980,000	6047.15		48,114		44,403		41,652			(3,711)		9,499		0001
Purchased Call/S&P 500 INDEX/SPXM13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/09/2024	12/05/2025	1	1,827,081	.6090		68,946		64,913		58,002			(4,033)		8,804		0001
Purchased Call/S&P 500 INDEX/SPXI00FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	9,469,826	5870.62		125,949		110,905		124,096			(15,044)		44,196		0001
Purchased Call/S&P 500 INDEX/SPXM13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/19/2024	11/19/2025	1	3,682,115	5916.98		48,604		43,114		47,058			(5,490)		17,319		0001
Purchased Call/S&P 500 INDEX/SPXM13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/04/2024	11/04/2025	1	3,065,519	5712.69		48,435		40,963		51,844			(7,472)		14,080		0001
Purchased Call/S&P 500 INDEX/SPXM13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/22/2025	1	3,391,515	5930.85		45,446		44,445		42,990			(1,002)		16,747		0001
Purchased Call/S&P 500 INDEX/SPXM13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/18/2024	10/17/2025	1	3,585,593	5864.67		70,278		56,417		69,577			(13,860)		15,980		0001
Purchased Call/S&P 500 INDEX/SPXM13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/18/2024	10/17/2025	1	11,210,704	5864.67		149,102		119,696		147,685			(29,406)		49,964		0001
Purchased Call/S&P 500 INDEX/SPXM13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/13/2024	12/12/2025	1	2,846,559	6051.09		58,354		55,923		51,112			(2,431)		13,857		0001
Purchased Call/S&P 500 INDEX/SPXM13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/11/2024	12/11/2025	1	3,140,291	6084.19		41,452		39,282		35,841			(2,170)		15,265		0001
Purchased Call/S&P 500 INDEX/SPXM13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/10/2024	12/10/2025	1	2,269,000	6034.91		53,322		50,384		47,175			(2,938)		11,014		0001
Purchased Call/S&P 500 INDEX/SPXM139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/06/2025	1	3,053,000	5751.07		91,895		70,377		97,186			(21,518)		13,346		0001
Purchased Call/S&P 500 INDEX/SPXB05YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	4,049,732	5864.67		91,929		73,948		91,230			(17,981)		18,142		0001
Purchased Call/S&P 500 INDEX/SPXM13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/13/2024	11/13/2025	1	1,844,065	5985.38		24,526		21,351		22,550			(3,176)		8,593		0001
Purchased Call/S&P 500 INDEX/SPXM139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/03/2024	10/03/2025	1	3,821,000	5699.94		82,916		63,163		90,036			(19,753)		16,613		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/13/2024	11/13/2025	1	1,012,668	5985.38		7,595		6,612		6,938			(983)		4,719		0001
Purchased Call/S&P 500 INDEX/SPXM13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/09/2024	10/07/2025	1	1,993,579	.5696		78,421		60,608		81,006			(17,813)		8,730		0001
Purchased Call/S&P 500 INDEX/SPXM13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/13/2024	11/13/2025	1	1,720,789	5985.38		38,718		33,705		35,589			(5,013)		8,018		0001
Purchased Call/S&P 500 INDEX/SPXM139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/03/2025	1	3,039,000	5751.07		59,868		45,733		62,860			(14,136)		13,213		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/06/2024	12/08/2025	1	482,913	6090.27		4,153		3,901		3,491			(252)		2,337		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/24/2024	10/24/2025	1	2,502,950	5809.86		54,064		44,329		54,913			(9,734)		11,289		0001
Purchased Call/S&P 500 INDEX/SPXM139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/04/2024	10/06/2025	1	3,067,000	5751.07		41,098		31,474		42,902			(9,623)		13,407		0001
Purchased Call/S&P 500 INDEX/SPXM13KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/29/2024	11/28/2025	1	2,442,000	6032.38		42,002		38,619		37,114			(3,384)		11,645		0001
Purchased Call/S&P 500 INDEX/SPXM13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/11/2024	12/10/2025	1	3,410,277	.6036		145,069		137,455		121,182			(7,614)		16,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00DSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/24/2025	1	6,218,954	5808.12		160,449		131,925		164,647			(28,524)		28,049		0001
Purchased Call/S&P 500 INDEX/SPXM13S$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/30/2025	1	3,467,374	5907		123,147		123,147		121,982					17,313		0001
Purchased Call/S&P 500 INDEX/SPXM130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,416,000	6040.04		51,542		50,830		44,529			(712)		7,012		0001
Purchased Call/S&P 500 INDEX/SPXM130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/24/2025	1	2,770,473	5808		98,720		81,396		98,684			(17,324)		12,496		0001
Purchased Call/S&P 500 INDEX/SPXM139$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	2,033,000	5751.07		22,363		17,126		23,570			(5,237)		8,887		0001
Purchased Call/S&P 500 INDEX/SPXM130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,612,000	6074.08		60,076		57,759		51,332			(2,317)		12,789		0001
Purchased Call/S&P 500 INDEX/SPXM13N$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,789,000	6084.19		70,841		67,133		60,299			(3,708)		13,558		0001
Purchased Call/S&P 500 INDEX/SPXM13P$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,213,120	5930.85		36,074		35,279		34,100			(795)		10,928		0001
Purchased Call/S&P 500 INDEX/SPXA21C$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	5,629,053	6032.38		144,104		132,495		126,981			(11,608)		26,843		0001
Purchased Call/S&P 500 INDEX/SPXM130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	2,042,000	6051.09		56,359		54,011		49,052			(2,348)		9,941		0001
Purchased Call/S&P 500 INDEX/SPXM13M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	1,530,000	6052.85		41,616		39,208		36,247			(2,408)		7,416		0001
Purchased Call/S&P 500 INDEX/SPXM130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	2,017,662	5974.07		45,397		44,645		41,807			(752)		9,977		0001
Purchased Call/S&P 500 INDEX/SPXM130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,976,000	6051.09		57,304		54,936		49,875			(2,368)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXM13R$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	02/25/2025	1	17,850,000	5200		25,770		25,770		15,547					34,959		0001
Purchased Call/S&P 500 INDEX/SPXM130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	239,177	6050.61		2,105		2,029		1,851			(75)		1,173		0001
Purchased Call/S&P 500 INDEX/SPXM130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/11/2025	1	1,932,435	6001		77,241		66,999		69,127			(10,242)		8,976		0001
Purchased Call/S&P 500 INDEX/SPXM139$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	12,015,000	5751.07		161,001		122,987		168,107			(38,014)		52,240		0001
Purchased Call/S&P 500 INDEX/SPXM13B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	2,151,029	5842.47		28,609		22,698		28,676			(5,911)		9,570		0001
Purchased Call/S&P 500 INDEX/SPXM13M$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	2,822,000	6090.27		48,538		45,572		40,974			(2,966)		13,598		0001
Purchased Call/S&P 500 INDEX/SPXM13R$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	04/17/2025	1	11,900,000	5400		68,160		68,160		58,750					32,215		0001
Purchased Call/S&P 500 INDEX/SPXM130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	2,626,694	5808.12		43,603		35,916		44,255			(7,688)		11,907		0001
Purchased Call/S&P 500 INDEX/SPXM13P$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,028,478	5930.85		37,527		36,693		35,497			(834)		9,974		0001
Purchased Call/S&P 500 INDEX/SPXM13E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	2,692,734	5832.92		65,433		54,257		65,738			(11,176)		12,247		0001
Purchased Call/S&P 500 INDEX/SPXM130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	1,991,236	5974.07		27,877		27,415		25,793			(462)		9,846		0001
Purchased Call/S&P 500 INDEX/SPXM13R$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	3,835,000	5906.94		98,176		98,176		96,232					19,149		0001
Purchased Call/S&P 500 INDEX/SPXM130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/23/2025	1	4,378,993	5974		164,544		162,265		146,520			(2,279)		21,654		0001
Purchased Call/S&P 500 INDEX/SPXD174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	2,914,000	5842.47		171,343		135,942		170,000			(35,401)		12,965		0001
Purchased Call/S&P 500 INDEX/SPXD175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,395,000	5813.67		163,055		135,654		167,753			(27,400)		20,022		0001
Purchased Call/S&P 500 INDEX/SPXD175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/28/2025	1	1,450,056	5824		82,441		68,322		82,360			(14,120)		6,584		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/28/2024	10/28/2025	1	7,407,000	5823.52		191,841		158,547		194,774			(33,295)		33,632		0001
Purchased Call/S&P 500 INDEX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	1,064,377	6040.04		19,372		19,104		17,050			(268)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXD174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	2,073,000	5841.47		117,746		94,262		117,243			(23,484)		9,239		0001
Purchased Call/S&P 500 INDEX/SPXM138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	2,057,000	5708.75		33,735		25,371		36,454			(8,364)		8,911		0001
Purchased Call/S&P 500 INDEX/SPXD174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	3,152,000	5841.47		150,666		120,616		151,350			(30,050)		14,048		0001
Purchased Call/S&P 500 INDEX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	328,307	5969.34		2,758		2,482		2,576			(276)		1,549		0001
Purchased Call/S&P 500 INDEX/SPXI001S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2025	1	3,007,202	5987.37		57,738		52,171		53,563			(5,567)		14,275		0001
Purchased Call/S&P 500 INDEX/SPXM138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	4,154,000	5841.47		122,543		98,102		122,765			(24,441)		18,514		0001
Purchased Call/S&P 500 INDEX/SPXM138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	2,941,000	5841.47		48,527		38,848		48,660			(9,678)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	1,205,115	5948.71		22,415		20,118		21,175			(2,297)		5,686		0001
Purchased Call/S&P 500 INDEX/SPXM130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	1,962,000	5809.86		32,569		26,705		33,031			(5,864)		8,849		0001
Purchased Call/S&P 500 INDEX/SPXM13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	771,190	6075.11		6,786		6,354		5,856			(432)		3,716		0001
Purchased Call/S&P 500 INDEX/SPXM139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	2,919,000	5751.07		46,412		35,544		48,722			(10,868)		12,760		0001
Purchased Call/S&P 500 INDEX/SPXM138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2025	1	1,760,003	.5828		70,155		56,124		70,324			(14,031)		7,830		0001
Purchased Call/S&P 500 INDEX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,161,000	5808.12		32,415		26,652		32,900			(5,763)		9,747		0001
Purchased Call/S&P 500 INDEX/SPXM13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	2,977,000	5780.05		66,685		52,236		69,225			(14,448)		13,107		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	2,346,563	5823.52		31,444		25,987		31,616			(5,457)		10,655		0001
Purchased Call/S&P 500 INDEX/SPXM13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	5,526,000	5780.05		142,018		111,248		147,614			(30,771)		24,329		0001
Purchased Call/S&P 500 INDEX/SPXM139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	1	3,296,000	5695.94		72,842		55,986		78,882			(16,856)		14,434		0001
Purchased Call/S&P 500 INDEX/SPXM139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	3,866,000	5751.07		86,598		66,321		91,315			(20,278)		16,900		0001
Purchased Call/S&P 500 INDEX/SPXM13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	3,579,527	5853.98		86,625		69,920		86,166			(16,704)		16,063		0001
Purchased Call/S&P 500 INDEX/SPXM139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	1,859,224	.5703		70,739		54,037		76,520			(16,702)		8,084		0001
Purchased Call/S&P 500 INDEX/SPXM139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	2,432,000	5699.94		40,858		31,124		44,090			(9,733)		10,574		0001
Purchased Call/S&P 500 INDEX/SPXM13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,706,581	5973.1		35,727		30,765		33,364			(4,962)		12,492		0001
Purchased Call/S&P 500 INDEX/SPXM13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	2,209,625	.5830		94,542		78,611		96,113			(15,931)		10,050		0001
Purchased Call/S&P 500 INDEX/SPXM13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/04/2025	1	2,844,784	.5713		156,270		132,894		151,174			(23,376)		13,066		0001
Purchased Call/S&P 500 INDEX/SPXM13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,707,106	.6075		62,792		58,955		52,122			(3,837)		8,226		0001
Purchased Call/S&P 500 INDEX/SPXM13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	9,589,734	6049.88		245,497		227,237		213,291			(18,260)		46,073		0001
Purchased Call/S&P 500 INDEX/SPXD177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,027,000	5995.54		186,766		161,274		158,255			(25,492)		13,971		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	03/14/2025	1	28,625,000	.5300		67,250		37,828		28,854			(29,422)		64,007		0001
Purchased Call/S&P 500 INDEX/SPXM13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	2,482,000	5751.13		33,259		25,654		34,706			(7,605)		10,889		0001
Purchased Call/S&P 500 INDEX/SPXD177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,997,000	5995.54		173,870		150,138		155,407			(23,731)		18,448		0001
Purchased Call/S&P 500 INDEX/SPXM13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	4,082,000	6090.27		104,499		98,166		87,655			(6,333)		19,756		0001
Purchased Call/S&P 500 INDEX/SPXM13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	6,235,000	6052.85		158,993		149,795		138,565			(9,198)		30,221		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	886,459	5712.69		16,222		13,720		17,405			(2,503)		4,072		0001
Purchased Call/S&P 500 INDEX/SPXM13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,399,845	.5783		108,195		92,055		104,570			(16,140)		11,040		0001
Purchased Call/S&P 500 INDEX/SPXD177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,431,000	5995.54		180,814		156,134		157,987			(24,679)		15,835		0001
Purchased Call/S&P 500 INDEX/SPXD177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	4,043,000	5995.54		184,765		159,546		164,502			(25,219)		18,660		0001
Purchased Call/S&P 500 INDEX/SPXM13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,841,399	6032.38		37,380		34,369		32,961			(3,011)		8,781		0001
Purchased Call/S&P 500 INDEX/SPXM13ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	6,809,000	5948.71		173,630		155,834		163,834			(17,796)		32,125		0001
Purchased Call/S&P 500 INDEX/SPXM13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,414,000	6075.11		38,383		35,937		32,945			(2,445)		11,632		0001
Purchased Call/S&P 500 INDEX/SPXM13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	3,691,682	5906.94		85,647		85,647		84,067					18,433		0001
Purchased Call/S&P 500 INDEX/SPXD178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	4,683,000	5870.62		229,467		202,058		228,643			(27,409)		21,856		0001
Purchased Call/S&P 500 INDEX/SPXD179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/21/2025	1	3,760,000	5948.71		213,568		191,679		195,678			(21,889)		17,740		0001
Purchased Call/S&P 500 INDEX/SPXD176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	1,586,000	5728.8		59,158		49,869		64,244			(9,289)		7,273		0001
Purchased Call/S&P 500 INDEX/SPXD178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/18/2024	06/20/2025	1	11,760,000	.5600		64,520		51,738		63,740			(12,782)		40,247		0001
Purchased Call/S&P 500 INDEX/SPXM13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/29/2025	1	699,991	.5971		38,486		38,486		36,201					3,490		0001
Purchased Call/S&P 500 INDEX/SPXM13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	3,586,000	5973.1		91,443		78,743		84,434			(12,700)		16,551		0001
Purchased Call/S&P 500 INDEX/SPXM13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/05/2025	1	1,128,647	.5783		57,686		49,629		53,862			(8,057)		5,192		0001
Purchased Call/S&P 500 INDEX/SPXM13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	1,958,605	6047.15		26,245		24,221		22,968			(2,024)		9,396		0001
Purchased Call/S&P 500 INDEX/SPXD175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	6,100,000	5813.67		300,730		250,194		310,667			(50,536)		27,789		0001
Purchased Call/S&P 500 INDEX/SPXD178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/20/2025	1	3,960,000	5917.11		174,636		155,392		168,510			(19,244)		18,655		0001
Purchased Call/S&P 500 INDEX/SPXM13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,179,570	.6038		84,987		84,751		77,173			(236)		10,823		0001
Purchased Call/S&P 500 INDEX/SPXM13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	2,379,116	5705.45		39,969		33,548		42,832			(6,422)		10,856		0001
Purchased Call/S&P 500 INDEX/SPXD177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	6,160,000	5973.1		284,592		245,065		257,482			(39,527)		28,430		0001
Purchased Call/S&P 500 INDEX/SPXD175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	3,337,000	5813.67		157,173		130,761		162,061			(26,412)		15,202		0001
Purchased Call/S&P 500 INDEX/SPXM13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	3,223,000	5916.98		77,030		68,329		74,687			(8,700)		15,160		0001
Purchased Call/S&P 500 INDEX/SPXM13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	1	2,062,003	.5728		90,961		71,342		93,441			(19,619)		9,046		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD179$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	11/28/2025	1	2,527,567	.6032		102,504		94,773		87,572			(7,731)		12,053		0001
Purchased Call/S&P 500 INDEX/SPXM13P$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,452,000	5930.85		36,780		35,963		34,816			(817)		12,057		0001
Purchased Call/S&P 500 INDEX/SPXM13K$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	2,428,195	6047.15		51,721		47,731		44,863			(3,989)		11,649		0001
Purchased Call/S&P 500 INDEX/SPXM130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	4,084,000	6051.09		98,424		94,323		85,960			(4,101)		19,881		0001
Purchased Call/S&P 500 INDEX/SPXD178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2024	11/14/2025	1	3,005,000	5870.62		98,264		86,526		98,477			(11,737)		14,024		0001
Purchased Call/S&P 500 INDEX/SPXD17B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	4,318,000	6034.91		205,105		193,804		175,915			(11,301)		20,960		0001
Purchased Call/S&P 500 INDEX/SPXM139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	4,519,000	5699.94		60,103		45,785		64,708			(14,318)		19,648		0001
Purchased Call/S&P 500 INDEX/SPXM13L$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,082,000	6075.11		46,012		43,081		39,190			(2,932)		10,032		0001
Purchased Call/S&P 500 INDEX/SPXM13H$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/12/2025	1	1,813,827	.5986		71,217		61,971		63,888			(9,246)		8,438		0001
Purchased Call/S&P 500 INDEX/SPXI00K$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2024	12/11/2025	1	2,697,000	6084.19		168,563		159,740		128,951			(8,823)		13,110		0001
Purchased Call/S&P 500 INDEX/SPXM13C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	7,712,000	5853.98		198,198		159,978		197,043			(38,220)		34,607		0001
Purchased Call/S&P 500 INDEX/SPXM138$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	2,094,000	5708.75		26,384		19,843		28,425			(6,542)		9,071		0001
Purchased Call/S&P 500 INDEX/SPXM13P$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,870,000	5930.85		79,212		77,466		74,957			(1,746)		14,172		0001
Purchased Call/S&P 500 INDEX/SPXD179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/04/2025	1	2,947,000	6086.49		86,347		80,162		72,311			(6,185)		14,180		0001
Purchased Call/S&P 500 INDEX/SPXD179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	1,663,573	.6049		73,420		68,146		60,674			(5,273)		7,992		0001
Purchased Call/S&P 500 INDEX/SPXM130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	2,257,000	6074.08		54,619		52,513		46,598			(2,107)		11,051		0001
Purchased Call/S&P 500 INDEX/SPXM130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	4,861,000	6051.09		123,956		118,833		108,470			(5,122)		23,766		0001
Purchased Call/S&P 500 INDEX/SPXM13C$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	3,918,000	5864.67		61,904		49,695		61,500			(12,209)		17,462		0001
Purchased Call/S&P 500 INDEX/SPXI00B$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	2,959,000	5792.04		76,342		59,097		78,995			(17,245)		13,004		0001
Purchased Call/S&P 500 INDEX/SPXM13M$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	3,134,000	6090.27		47,950		45,020		40,578			(2,930)		15,102		0001
Purchased Call/S&P 500 INDEX/SPXM13G$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,038,183	5973.1		45,859		39,490		42,509			(6,369)		9,407		0001
Purchased Call/S&P 500 INDEX/SPXM13A$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	3,903,000	5780.05		51,910		40,663		53,806			(11,247)		17,184		0001
Purchased Call/S&P 500 INDEX/SPXD17A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	4,195,000	6090.27		241,632		226,866		185,977			(14,766)		20,214		0001
Purchased Call/S&P 500 INDEX/SPXD175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	4,346,000	5813.67		278,579		231,765		285,954			(46,813)		19,799		0001
Purchased Call/S&P 500 INDEX/SPXM13Q$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	2,815,000	6037.59		67,842		67,466		59,508			(376)		13,978		0001
Purchased Call/S&P 500 INDEX/SPXI00A$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,760,228	.5762		111,995		84,151		123,302			(27,844)		11,936		0001
Purchased Call/S&P 500 INDEX/SPXI00E$0	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/04/2024	01/17/2025	1	8,587,500	.5000		26,220		5,827		1,071			(20,393)		9,266		0001
Purchased Call/S&P 500 INDEX/SPXM13S$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/30/2025	1	1,506,270	.5907		60,381		60,381		59,794					7,521		0001
Purchased Call/S&P 500 INDEX/SPXM13H$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	2,486,000	5985.38		73,834		64,274		67,576			(9,560)		11,584		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,076,000	5973.1		63,526		54,703		58,488			(8,823)		9,581		0001
Purchased Call/S&P 500 INDEX/SPXD177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	2,439,000	5995.54		91,950		79,400		83,182			(12,550)		11,257		0001
Purchased Call/S&P 500 INDEX/SPXM139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	5,499,000	5751.07		141,324		108,232		149,280			(33,092)		24,039		0001
Purchased Call/S&P 500 INDEX/SPXM13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	1,797,872	6090.27		24,091		22,631		20,410			(1,460)		8,702		0001
Purchased Call/S&P 500 INDEX/SPXM13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	2,679,000	5930.85		61,081		59,735		57,851			(1,346)		13,229		0001
Purchased Call/S&P 500 INDEX/SPXI00JSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	3,319,000	6032.38		151,346		139,255		129,766			(12,091)		15,898		0001
Purchased Call/S&P 500 INDEX/SPXI00ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	2,586,422	.5710		96,937		73,780		108,336			(23,157)		11,225		0001
Purchased Call/S&P 500 INDEX/SPXI001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/26/2025	1	3,246,000	5998.74		191,839		175,808		165,347			(16,031)		15,432		0001
Purchased Call/S&P 500 INDEX/SPXI00FSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	3,546,000	5870.62		104,252		91,800		103,575			(12,452)		16,549		0001
Purchased Call/S&P 500 INDEX/SPXI00LSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	2,746,000	6050.61		121,922		117,556		103,765			(4,366)		13,464		0001
Purchased Call/S&P 500 INDEX/SPXI001SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	3,195,000	5998.74		145,053		132,999		129,202			(12,054)		15,236		0001
Purchased Call/S&P 500 INDEX/SPXM13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	2,313,104	.5783		139,588		118,765		133,977			(20,823)		10,641		0001
Purchased Call/S&P 500 INDEX/SPXM13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/11/2025	1	3,474,782	.6001		122,395		106,166		110,409			(16,229)		16,140		0001
Purchased Call/S&P 500 INDEX/SPXI009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/26/2025	1	1,658,331	.5738		76,232		57,068		84,142			(19,165)		7,118		0001
Purchased Call/S&P 500 INDEX/SPXI00CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2024	10/10/2025	1	4,941,000	5815.03		164,041		128,857		169,483			(35,184)		21,754		0001
Purchased Call/S&P 500 INDEX/SPXI00GSM	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	11/03/2025	1	2,940,000	.6275		129,545		113,910		105,108			(15,635)		13,482		0001
Purchased Call/S&P 500 INDEX/SPXD17BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/11/2025	1	2,174,000	6084.19		71,959		68,193		60,363			(3,766)		10,568		0001
Purchased Call/S&P 500 INDEX/SPXD17CSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	3,171,000	5872.16		196,285		189,796		195,099			(6,489)		15,570		0001
Purchased Call/S&P 500 INDEX/SPXD17DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	3,307,886	.5907		146,126		146,126		143,847					16,517		0001
Purchased Call/S&P 500 INDEX/SPXM13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	02/10/2025	1	17,850,000	.5200		46,770		46,770		30,524					29,912		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	2,382,000	5808.12		68,602		56,507		69,862			(12,095)		10,798		0001
Purchased Call/S&P 500 INDEX/SPXD17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/19/2025	1	3,142,000	5867.08		183,807		179,225		181,727			(4,582)		15,450		0001
Purchased Call/S&P 500 INDEX/SPXD17ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,846,000	6090.27		171,045		160,592		130,210			(10,453)		13,714		0001
Purchased Call/S&P 500 INDEX/SPXI001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	8,597,000	5987.37		219,224		198,086		202,382			(21,137)		40,810		0001
Purchased Call/S&P 500 INDEX/SPXD17CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/13/2024	12/12/2025	1	3,684,000	6051.09		225,461		216,067		181,746			(9,394)		17,934		0001
Purchased Call/S&P 500 INDEX/SPXM13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	3,845,000	6052.85		85,359		80,421		74,801			(4,938)		18,637		0001
Purchased Call/S&P 500 INDEX/SPXM13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	2,382,000	6075.11		57,644		53,972		48,965			(3,673)		11,478		0001
Purchased Call/S&P 500 INDEX/SPXM13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	1,555,562	.5783		60,347		51,345		58,415			(9,002)		7,156		0001
Purchased Call/S&P 500 INDEX/SPXD17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	3,435,000	6051.25		216,062		206,485		174,343			(9,576)		16,722		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2024	10/09/2025	1	2,761,000	5792.04		80,069		61,982		83,050			(18,087)		12,134		0001
Purchased Call/S&P 500 INDEX/SPXI00D8N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/31/2025	1	7,098,000	5705.45		183,128		153,706		198,051			(29,422)		32,389		0001
Purchased Call/S&P 500 INDEX/SPXM13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/21/2025	1	2,505,503	5854		91,652		74,182		91,206			(17,470)		11,243		0001
Purchased Call/S&P 500 INDEX/SPXM131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/20/2025	1	2,319,495	5917		108,478		97,329		101,431			(11,149)		10,927		0001
Purchased Call/S&P 500 INDEX/SPXD17C9N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2025	1	1,228,661	6053		50,679		48,999		46,537			(1,680)		6,024		0001
Purchased Call/S&P 500 INDEX/SPXD17BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	1	9,531,000	6084.19		461,300		437,155		372,462			(24,145)		46,331		0001
Purchased Call/S&P 500 INDEX/SPXI001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	2,233,000	5998.74		121,252		111,119		105,957			(10,132)		10,616		0001
Purchased Call/S&P 500 INDEX/SPXI001S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/26/2025	1	2,618,000	5998.74		150,273		137,716		130,184			(12,558)		12,447		0001
Purchased Call/S&P 500 INDEX/SPXD17BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2025	1	2,263,000	6084.19		123,786		117,307		97,739			(6,479)		11,001		0001
Purchased Call/S&P 500 INDEX/SPXI00KS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2025	1	2,940,000	6086.49		111,426		103,445		91,724			(7,981)		14,146		0001
Purchased Call/S&P 500 INDEX/SPXI00CS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2025	1	2,066,000	5815.03		91,524		72,056		94,414			(19,468)		9,144		0001
Purchased Call/S&P 500 INDEX/SPXI00CS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2025	1	3,540,000	5815.03		186,558		146,876		191,261			(39,682)		15,668		0001
Purchased Call/S&P 500 INDEX/SPXI00MSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2025	1	2,764,000	5881.63		62,466		62,466		61,654					13,820		0001
Purchased Call/S&P 500 INDEX/SPXM13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/10/2025	1	3,006,475	6037		112,633		106,721		95,061			(5,912)		14,594		0001
Purchased Call/S&P 500 INDEX/SPXM13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	5,973,000	5864.67		152,909		123,001		151,530			(29,908)		26,758		0001
Purchased Call/S&P 500 INDEX/SPXM13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	3,534,000	6084.19		76,334		72,339		65,196			(3,995)		17,179		0001
Purchased Call/S&P 500 INDEX/SPXD17BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/12/2025	1	3,480,000	6051.25		212,628		203,204		172,685			(9,424)		16,941		0001
Purchased Call/S&P 500 INDEX/SPXA217SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/02/2024	10/02/2025	1	1,854,000	5709.54		39,490		29,808		43,056			(9,682)		8,046		0001
Purchased Call/S&P 500 INDEX/SPXA218S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,476,284	5700		71,917		55,089		79,421			(16,827)		6,419		0001
Purchased Call/S&P 500 INDEX/SPXA21FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	1,507,840	5867		73,674		72,037		68,934			(1,637)		7,414		0001
Purchased Call/S&P 500 INDEX/SPXA21FS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	3,477,000	5930.85		96,661		94,513		92,021			(2,148)		17,097		0001
Purchased Call/S&P 500 INDEX/SPXA21GS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	3,674,000	6037.59		95,157		94,629		83,280			(527)		18,244		0001
Purchased Call/S&P 500 INDEX/SPXA21GS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	2,453,000	6037.59		87,817		87,331		76,189			(487)		12,181		0001
Purchased Call/S&P 500 INDEX/SPXA21GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	11,136,388	5970.84		149,228		148,813		138,425			(415)		55,299		0001
Purchased Call/S&P 500 INDEX/SPXA219S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	2,174,000	5841.47		96,308		77,100		96,647			(19,208)		9,689		0001
Purchased Call/S&P 500 INDEX/SPXA218S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	1,662,059	5751		58,861		45,088		64,818			(13,772)		7,226		0001
Purchased Call/S&P 500 INDEX/SPXA21HS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	4,659,000	5970.84		296,778		295,954		266,265			(824)		23,135		0001
Purchased Call/S&P 500 INDEX/SPXA21DSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	9,165,398	6090.27		122,816		115,311		103,894			(7,505)		44,165		0001
Purchased Call/S&P 500 INDEX/SPXA21GSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	5,454,000	5970.84		256,883		256,170		234,846			(714)		27,083		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21C$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	5,002,055	5969.34		128,053		115,247		118,642			(12,805)		23,600		0001
Purchased Call/S&P 500 INDEX/SPXA21CSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,517,000	6032.38		92,626		85,164		80,169			(7,462)		12,003		0001
Purchased Call/S&P 500 INDEX/SPXA21HSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	2,516,000	5970.84		148,947		148,537		134,780			(410)		12,545		0001
Purchased Call/S&P 500 INDEX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,564,000	5970.84		80,903		80,678		75,214			(225)		17,698		0001
Purchased Call/S&P 500 INDEX/SPXA21C$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	4,430,000	5998.74		150,620		138,033		135,626			(12,587)		21,061		0001
Purchased Call/S&P 500 INDEX/SPXA21HS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,772,000	5970.84		169,646		169,175		152,859			(471)		13,765		0001
Purchased Call/S&P 500 INDEX/SPXA21C$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,240,000	5998.74		82,880		75,992		74,293			(6,888)		10,682		0001
Purchased Call/S&P 500 INDEX/SPXA21HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	6,058,000	5970.84		291,996		291,185		267,000			(811)		30,082		0001
Purchased Call/S&P 500 INDEX/SPXA21CS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	5,206,000	5969.34		125,465		112,918		116,462			(12,546)		24,562		0001
Purchased Call/S&P 500 INDEX/SPXA21C$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	3,069,000	6032.38		106,187		97,633		92,419			(8,554)		14,635		0001
Purchased Call/S&P 500 INDEX/SPXA21BSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	2,713,000	5917.11		81,390		72,421		78,869			(8,969)		12,780		0001
Purchased Call/S&P 500 INDEX/SPXA21BSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2024	11/21/2025	1	3,697,000	5948.71		86,510		77,643		81,952			(8,867)		17,443		0001
Purchased Call/S&P 500 INDEX/SPXA21GS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	9,603,000	6037.59		473,428		470,805		403,443			(2,623)		47,685		0001
Purchased Call/S&P 500 INDEX/SPXA21HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,247,000	5970.84		183,780		183,270		166,735			(511)		16,123		0001
Purchased Call/S&P 500 INDEX/SPXA21GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,153,000	5970.84		97,112		96,843		89,471			(270)		15,657		0001
Purchased Call/S&P 500 INDEX/SPXA21DSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	3,666,000	6086.49		131,976		122,523		109,018			(9,453)		17,639		0001
Purchased Call/S&P 500 INDEX/SPXA21ESY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	4,738,000	5867.08		308,444		300,754		303,478			(7,690)		23,297		0001
Purchased Call/S&P 500 INDEX/SPXA21ESX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	2,255,000	5867.08		68,327		66,623		68,027			(1,703)		11,088		0001
Purchased Call/S&P 500 INDEX/SPXA21GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,703,000	5970.84		100,281		100,003		92,252			(279)		13,422		0001
Purchased Call/S&P 500 INDEX/SPXI00ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2025	1	1,747,119	.5710		72,002		54,801		80,620			(17,200)		7,582		0001
Purchased Call/S&P 500 INDEX/SPXI00GSQ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	04/04/2025	1	2,942,500	.6000		94,945		65,407		66,755			(29,538)		7,466		0001
Purchased Call/S&P 500 INDEX/SPXI00GSB	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	02/28/2025	1	8,812,500	.5500		53,955		31,294		37,308			(22,661)		17,715		0001
Purchased Call/S&P 500 INDEX/SPXI00GSF	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	05/02/2025	1	4,406,250	.5300		18,990		14,097		15,784			(4,893)		12,737		0001
Purchased Call/S&P 500 INDEX/SPXI00FS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2025	1	4,091,000	5985.38		197,595		172,011		176,907			(25,584)		19,063		0001
Purchased Call/S&P 500 INDEX/SPXI009SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/01/2024	10/01/2025	1	3,578,000	5708.75		80,863		60,814		88,357			(20,049)		15,500		0001
Purchased Call/S&P 500 INDEX/SPXI00GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	04/22/2025	1	2,942,500	.6000		105,510		76,546		75,557			(28,964)		8,150		0001
Purchased Call/S&P 500 INDEX/SPXI00BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/07/2025	1	2,697,000	5695.94		46,928		36,068		51,229			(10,859)		11,811		0001
Purchased Call/S&P 500 INDEX/SPXB05VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	2,164,000	5709.54		94,191		25,808		96,921			(8,383)		9,392		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00C3G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/17/2025	1	3,816,000	5841.47		148,824		119,142		150,016			(29,682)		17,007		0001
Purchased Call/S&P 500 INDEX/SPXI00C3C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/16/2025	1	2,590,000	5842.47		94,017		74,592		94,798			(19,425)		11,523		0001
Purchased Call/S&P 500 INDEX/SPXI00A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	2,702,603	5762		113,808		85,513		125,431			(28,295)		11,687		0001
Purchased Call/S&P 500 INDEX/SPXC050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	8,191,000	5728.8		407,912		343,326		445,951			(64,586)		37,376		0001
Purchased Call/S&P 500 INDEX/SPXB05V$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/01/2025	1	1,501,401	5709		64,285		48,480		70,786			(15,805)		6,504		0001
Purchased Call/S&P 500 INDEX/SPXB05V$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	3,321,000	5751.07		80,700		61,646		85,135			(19,054)		14,439		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/28/2025	1	3,954,170	5824		171,040		141,746		172,226			(29,294)		17,954		0001
Purchased Call/S&P 500 INDEX/SPXI00A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	1	3,192,414	5762		122,899		92,344		135,117			(30,555)		13,805		0001
Purchased Call/S&P 500 INDEX/SPXC051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	3,023,000	6001.35		79,807		69,034		73,109			(10,773)		14,042		0001
Purchased Call/S&P 500 INDEX/SPXB05V$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	10,826,000	5751.07		523,978		400,261		559,283			(123,717)		47,070		0001
Purchased Call/S&P 500 INDEX/SPXB05W$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,310,000	5815.03		87,615		68,823		89,498			(18,792)		23,378		0001
Purchased Call/S&P 500 INDEX/SPXB05V$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	3,158,000	5699.94		192,322		146,506		216,651			(45,816)		13,731		0001
Purchased Call/S&P 500 INDEX/SPXC053$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,400,000	5969.34		208,420		187,578		184,497			(20,842)		16,041		0001
Purchased Call/S&P 500 INDEX/SPXB05W$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	5,855,000	5815.03		160,427		126,018		164,493			(34,409)		25,778		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	4,821,000	5809.86		232,854		190,928		239,840			(41,927)		21,744		0001
Purchased Call/S&P 500 INDEX/SPXC050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,427,000	5929.04		196,367		167,155		182,553			(29,212)		15,791		0001
Purchased Call/S&P 500 INDEX/SPXC053$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	4,094,018	5968		153,465		138,503		140,243			(14,962)		19,316		0001
Purchased Call/S&P 500 INDEX/SPXC051$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	3,111,356	5995		110,656		95,553		100,467			(15,103)		14,360		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	2,765,000	5813.67		37,051		30,825		37,534			(6,226)		12,596		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,231,000	5864.67		103,965		83,460		102,889			(20,504)		9,943		0001
Purchased Call/S&P 500 INDEX/SPXB05X$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/15/2025	1	3,390,297	5815		183,033		145,112		183,215			(37,921)		15,058		0001
Purchased Call/S&P 500 INDEX/SPXI00H$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	2,873,000	5893.62		68,665		60,720		67,802			(7,945)		13,492		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,190,551	5841		89,820		72,106		89,079			(17,715)		9,763		0001
Purchased Call/S&P 500 INDEX/SPXC050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	3,432,000	5929.04		102,617		87,351		97,993			(15,265)		15,814		0001
Purchased Call/S&P 500 INDEX/SPXC052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	3,335,000	5949.17		161,414		141,740		149,728			(19,674)		15,564		0001
Purchased Call/S&P 500 INDEX/SPXC054$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	2,434,000	6032.38		115,615		106,302		98,616			(9,313)		11,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	2,503,000	5864.67		112,635		90,604		111,623			(22,031)		11,213		0001
Purchased Call/S&P 500 INDEX/SPXC053S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	2,958,597	5894		124,350		110,267		121,145			(14,084)		13,894		0001
Purchased Call/S&P 500 INDEX/SPXC052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	3,019,000	5870.62		171,177		150,900		169,193			(20,277)		14,156		0001
Purchased Call/S&P 500 INDEX/SPXB05YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	2,846,000	5864.67		173,891		139,596		168,885			(34,295)		12,684		0001
Purchased Call/S&P 500 INDEX/SPXC050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	4,331,000	5929.04		110,874		94,380		105,969			(16,494)		19,957		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/29/2025	1	2,764,071	5831		153,173		127,362		156,006			(25,811)		12,571		0001
Purchased Call/S&P 500 INDEX/SPXB05XS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	2,664,338	5792		128,027		100,491		131,464			(27,537)		11,709		0001
Purchased Call/S&P 500 INDEX/SPXC054S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	3,468,000	6032.38		152,939		140,619		131,503			(12,320)		16,538		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/04/2025	1	2,993,450	5713		175,713		149,016		186,760			(26,697)		13,749		0001
Purchased Call/S&P 500 INDEX/SPXC052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	2,088,000	5870.62		100,015		88,069		99,466			(11,946)		9,745		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	2,976,000	5705.45		183,619		154,118		205,910			(29,501)		13,580		0001
Purchased Call/S&P 500 INDEX/SPXC053SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	2,642,000	5969.34		159,313		143,513		141,159			(15,800)		12,523		0001
Purchased Call/S&P 500 INDEX/SPXC054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	1,952,000	6075.11		120,243		112,582		92,768			(7,661)		9,406		0001
Purchased Call/S&P 500 INDEX/SPXI00JSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2025	1	3,147,000	6032.38		180,638		166,207		149,887			(14,431)		15,074		0001
Purchased Call/S&P 500 INDEX/SPXI001SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	5,532,000	5998.74		347,410		318,539		295,784			(28,871)		26,380		0001
Purchased Call/S&P 500 INDEX/SPXI001SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/27/2024	11/28/2025	1	2,499,000	5998.74		139,444		127,856		121,321			(11,588)		11,917		0001
Purchased Call/S&P 500 INDEX/SPXI00LSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	2,778,000	6050.61		173,069		166,871		139,366			(6,198)		13,621		0001
Purchased Call/S&P 500 INDEX/SPXI00KSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/11/2024	12/11/2025	1	3,236,000	6084.19		186,717		176,944		145,765			(9,773)		15,730		0001
Purchased Call/S&P 500 INDEX/SPXM13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	2,510,000	6084.19		78,061		73,975		65,777			(4,086)		12,201		0001
Purchased Call/S&P 500 INDEX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	2,040,000	5973.1		32,844		28,282		30,509			(4,562)		9,415		0001
Purchased Call/S&P 500 INDEX/SPXM13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/24/2025	1	1,605,752	5969		62,723		56,973		55,737			(5,750)		7,611		0001
Purchased Call/S&P 500 INDEX/SPX140AS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2024	01/02/2025	1	2,167,000	100		39,656		109		46,147			(39,547)		802		0001
Purchased Call/S&P 500 INDEX/SPX140AS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/03/2024	01/03/2025	1	1,209,000	100		26,235		144		52,227			(26,091)		548		0001
Purchased Call/S&P 500 INDEX/SPX140AS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/10/2025	1	2,049,000	100		42,209		1,058		79,313			(41,151)		1,696		0001
Purchased Call/S&P 500 INDEX/SPX140AS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2025	1	2,248,000	100		46,084		1,650		147,772			(44,434)		2,201		0001
Purchased Call/S&P 500 INDEX/SPX140AS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/15/2025	1	1,589,000	100		32,575		1,253		109,083			(31,322)		1,611		0001
Purchased Call/S&P 500 INDEX/SPX140ASE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/17/2025	1	2,993,000	100		35,317		1,565		128,295			(33,752)		3,230		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140ASF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/17/2025	1	2,716,000	100		55,135		2,444		178,730			(52,691)		2,931		0001
Purchased Call/S&P 500 INDEX/SPX140ASG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	1	4,420,000	100		54,366		2,416		137,748			(51,950)		4,769		0001
Purchased Call/S&P 500 INDEX/SPX140ASH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	1	1,463,000	100		27,504		1,222		76,147			(26,282)		1,579		0001
Purchased Call/S&P 500 INDEX/SPX140ASI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	1	3,029,000	100		37,257		1,656		92,159			(35,601)		3,268		0001
Purchased Call/S&P 500 INDEX/SPX140ASJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	1	1,733,000	100		26,862		1,194		69,587			(25,668)		1,870		0001
Purchased Call/S&P 500 INDEX/SPX140ASK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	1	2,235,000	100		47,159		2,096		128,016			(45,063)		2,412		0001
Purchased Call/S&P 500 INDEX/SPX140ASL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/21/2025	1	2,951,000	100		36,297		1,994		76,171			(34,303)		3,539		0001
Purchased Call/S&P 500 INDEX/SPX140ASM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/21/2025	1	1,126,000	100		19,930		1,095		49,497			(18,835)		1,350		0001
Purchased Call/S&P 500 INDEX/SPX140ASO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2024	01/22/2025	1	3,180,000	100		75,048		4,330		201,670			(70,718)		3,904		0001
Purchased Call/S&P 500 INDEX/SPX140ASS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/24/2025	1	2,471,000	100		30,393		1,920		86,242			(28,473)		3,168		0001
Purchased Call/S&P 500 INDEX/SPX140AST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/24/2025	1	2,598,000	100		58,195		3,677		178,564			(54,518)		3,331		0001
Purchased Call/S&P 500 INDEX/SPX140ASU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2024	01/24/2025	1	4,837,000	100		58,044		3,698		123,598			(54,346)		6,202		0001
Purchased Call/S&P 500 INDEX/SPX140ASV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/24/2025	1	4,619,000	100		54,504		3,482		178,787			(51,022)		5,922		0001
Purchased Call/S&P 500 INDEX/SPX140ASW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/27/2025	1	2,849,000	100		33,618		2,408		90,819			(31,210)		3,874		0001
Purchased Call/S&P 500 INDEX/SPX140ASX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/28/2025	1	2,801,000	100		33,052		2,452		96,587			(30,600)		3,879		0001
Purchased Call/S&P 500 INDEX/SPX140BS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2024	01/30/2025	1	3,091,000	100		35,856		2,857		40,152			(32,999)		4,431		0001
Purchased Call/S&P 500 INDEX/SPX140BS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/31/2025	1	1,422,000	100		27,018		2,227		41,256			(24,791)		2,072		0001
Purchased Call/S&P 500 INDEX/SPX140BS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	01/31/2025	1	3,168,000	100		36,115		3,010		6,319			(33,106)		4,616		0001
Purchased Call/S&P 500 INDEX/SPX140BS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/03/2025	1	3,947,000	100		44,601		4,055		23,655			(40,546)		6,023		0001
Purchased Call/S&P 500 INDEX/SPX140BS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2025	1	3,719,000	100		42,397		3,960		6,340			(38,436)		5,758		0001
Purchased Call/S&P 500 INDEX/SPX140BS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2025	1	2,126,000	100		38,693		3,614		22,032			(35,079)		3,292		0001
Purchased Call/S&P 500 INDEX/SPX140BSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2024	02/07/2025	1	2,054,000	100		23,416		2,380		2,145			(21,035)		3,314		0001
Purchased Call/S&P 500 INDEX/SPX140BSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/10/2025	1	2,267,000	100		43,753		4,821		73,004			(38,932)		3,799		0001
Purchased Call/S&P 500 INDEX/SPX140BSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2025	1	2,306,000	100		46,812		5,273		93,874			(41,539)		3,911		0001
Purchased Call/S&P 500 INDEX/SPX140BSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2024	02/14/2025	1	3,623,000	100		40,940		4,949		82,271			(35,991)		6,361		0001
Purchased Call/S&P 500 INDEX/SPX140BSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2024	02/14/2025	1	1,469,000	100		28,058		3,392		68,311			(24,666)		2,579		0001
Purchased Call/S&P 500 INDEX/SPX140BSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/14/2025	1	2,391,000	100		26,779		3,273		67,182			(23,506)		4,198		0001
Purchased Call/S&P 500 INDEX/SPX140BSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/14/2025	1	3,224,000	100		61,256		7,508		122,222			(53,748)		5,660		0001
Purchased Call/S&P 500 INDEX/SPX140BST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/19/2025	1	1,775,000	100		39,760		5,352		89,382			(34,408)		3,285		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140C$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2024	02/21/2025	1	1,786,000	100		35,541		4,980		74,650			(30,562)		3,371		0001
Purchased Call/S&P 500 INDEX/SPX140C$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	02/26/2025	1	2,292,000	100		25,900		3,985		66,580			(21,915)		4,529		0001
Purchased Call/S&P 500 INDEX/SPX140C$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	02/26/2025	1	3,121,000	100		54,618		8,403		141,472			(46,215)		6,167		0001
Purchased Call/S&P 500 INDEX/SPX140C$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2024	02/27/2025	1	2,525,000	100		47,218		7,394		108,596			(39,824)		5,033		0001
Purchased Call/S&P 500 INDEX/SPX140C$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/29/2024	02/28/2025	1	2,290,000	100		47,403		7,616		119,058			(39,787)		4,603		0001
Purchased Call/S&P 500 INDEX/SPX140C$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	1	2,192,000	100		23,893		3,849		7,495			(20,043)		4,406		0001
Purchased Call/S&P 500 INDEX/SPX140C$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	1	2,546,000	100		51,938		8,368		48,410			(43,571)		5,118		0001
Purchased Call/S&P 500 INDEX/SPX140C$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	1	2,598,000	100		28,318		4,562		2,943			(23,756)		5,223		0001
Purchased Call/S&P 500 INDEX/SPX140C$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	1	1,390,000	100		23,630		3,807		11,186			(19,823)		2,794		0001
Purchased Call/S&P 500 INDEX/SPX140C$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2025	1	4,637,000	100		50,080		8,416		17,080			(41,664)		9,556		0001
Purchased Call/S&P 500 INDEX/SPX140C$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2025	1	1,243,000	100		22,498		3,781		19,484			(18,718)		2,561		0001
Purchased Call/S&P 500 INDEX/SPX140C$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2024	03/05/2025	1	2,726,000	100		28,623		4,968		18			(23,655)		5,707		0001
Purchased Call/S&P 500 INDEX/SPX140C$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2025	1	3,881,000	100		41,139		7,253		4,168			(33,886)		8,189		0001
Purchased Call/S&P 500 INDEX/SPX140C$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2025	1	1,571,000	100		33,148		5,844		26,704			(27,304)		3,315		0001
Purchased Call/S&P 500 INDEX/SPX140C$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/07/2025	1	5,086,000	100		52,386		9,432		3,064			(42,953)		10,814		0001
Purchased Call/S&P 500 INDEX/SPX140C$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/07/2025	1	1,802,000	100		33,697		6,067		14,119			(27,630)		3,831		0001
Purchased Call/S&P 500 INDEX/SPX140C$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/07/2025	1	2,573,000	100		26,245		4,739		13,911			(21,506)		5,471		0001
Purchased Call/S&P 500 INDEX/SPX140C$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/07/2025	1	2,320,000	100		42,688		7,708		51,326			(34,980)		4,933		0001
Purchased Call/S&P 500 INDEX/SPX140C$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/07/2025	1	5,500,000	100		56,100		10,129		59,056			(45,971)		11,694		0001
Purchased Call/S&P 500 INDEX/SPX140C$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/07/2025	1	1,166,000	100		18,889		3,411		27,175			(15,479)		2,479		0001
Purchased Call/S&P 500 INDEX/SPX140C$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/10/2025	1	5,128,000	100		51,793		9,702		50,145			(42,091)		11,148		0001
Purchased Call/S&P 500 INDEX/SPX140C$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/10/2025	1	1,902,000	100		38,801		7,268		55,491			(31,532)		4,135		0001
Purchased Call/S&P 500 INDEX/SPX140D$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/13/2025	1	1,608,000	100		28,622		5,598		45,414			(23,024)		3,571		0001
Purchased Call/S&P 500 INDEX/SPX140D$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2024	03/14/2025	1	2,453,000	100		49,305		9,834		102,541			(39,472)		5,485		0001
Purchased Call/S&P 500 INDEX/SPX140D$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/14/2025	1	2,210,000	100		43,316		8,663		95,890			(34,653)		4,942		0001
Purchased Call/S&P 500 INDEX/SPX140D$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/14/2025	1	2,344,000	100		45,942		9,188		76,541			(36,754)		5,241		0001
Purchased Call/S&P 500 INDEX/SPX140D$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2024	03/20/2025	1	1,799,000	100		40,118		8,620		69,785			(31,497)		4,185		0001
Purchased Call/S&P 500 INDEX/SPX140D$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/21/2025	1	1,945,000	100		36,177		7,939		98,973			(28,238)		4,553		0001
Purchased Call/S&P 500 INDEX/SPX140D$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/24/2025	1	1,353,000	100		23,678		5,349		49,732			(18,329)		3,226		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140DSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2024	03/26/2025	1	2,091,000	100		38,474		8,903		81,828			(29,571)		5,045		0001
Purchased Call/S&P 500 INDEX/SPX140DSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2024	03/27/2025	1	1,071,000	100		22,170		5,191		42,026			(16,978)		2,599		0001
Purchased Call/S&P 500 INDEX/SPX140DSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	1	3,760,000	100		38,728		9,226		70,290			(29,502)		9,178		0001
Purchased Call/S&P 500 INDEX/SPX140DSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	1	1,352,000	100		20,550		4,896		41,269			(15,655)		3,300		0001
Purchased Call/S&P 500 INDEX/SPX140DSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	1	1,774,000	100		18,272		4,353		31,792			(13,919)		4,330		0001
Purchased Call/S&P 500 INDEX/SPX140DST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	1	1,295,000	100		22,404		5,337		44,941			(17,066)		3,161		0001
Purchased Call/S&P 500 INDEX/SPX140DSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	1	3,324,000	100		33,905		8,077		17,342			(25,828)		8,114		0001
Purchased Call/S&P 500 INDEX/SPX140DSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	1	1,146,000	100		23,493		5,597		25,090			(17,896)		2,797		0001
Purchased Call/S&P 500 INDEX/SPX140DSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2025	1	4,494,000	100		45,839		11,208		12,545			(34,631)		11,158		0001
Purchased Call/S&P 500 INDEX/SPX140DSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2025	1	1,360,000	100		27,880		6,817		25,420			(21,063)		3,377		0001
Purchased Call/S&P 500 INDEX/SPX261GSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2025	1	1,539,000	100		18,468		51		5,057			(18,417)		570		0001
Purchased Call/S&P 500 INDEX/SPX261GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	1	3,428,000	100		40,793		226		9,623			(40,567)		1,554		0001
Purchased Call/S&P 500 INDEX/SPX261GSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	1	1,439,000	100		29,500		163		33,662			(29,336)		652		0001
Purchased Call/S&P 500 INDEX/SPX261GSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	1	2,553,000	100		46,465		258		7,072			(46,206)		1,157		0001
Purchased Call/S&P 500 INDEX/SPX261GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2025	1	2,156,000	100		26,088		502		27,222			(25,586)		1,596		0001
Purchased Call/S&P 500 INDEX/SPX261GSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2024	01/10/2025	1	5,083,000	100		60,996		1,508		104,542			(59,488)		4,207		0001
Purchased Call/S&P 500 INDEX/SPX261GSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	1	7,260,000	100		85,668		2,142		157,465			(83,526)		6,008		0001
Purchased Call/S&P 500 INDEX/SPX261GSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	1	1,542,000	100		26,677		667		65,278			(26,010)		1,276		0001
Purchased Call/S&P 500 INDEX/SPX261GSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2024	01/10/2025	1	3,765,000	100		44,427		1,114		41,239			(43,313)		3,116		0001
Purchased Call/S&P 500 INDEX/SPX261GST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2025	1	3,445,000	100		40,651		1,348		86,572			(39,303)		3,251		0001
Purchased Call/S&P 500 INDEX/SPX261GSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2025	1	3,539,000	100		41,760		1,496		110,917			(40,265)		3,466		0001
Purchased Call/S&P 500 INDEX/SPX261GSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2025	1	2,161,000	100		25,500		981		81,923			(24,519)		2,190		0001
Purchased Call/S&P 500 INDEX/SPX261GSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2025	1	3,058,000	100		36,696		1,512		78,368			(35,184)		3,201		0001
Purchased Call/S&P 500 INDEX/SPX261GSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2025	1	2,727,000	100		59,449		2,450		158,905			(56,999)		2,855		0001
Purchased Call/S&P 500 INDEX/SPX261GSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	1	3,645,000	100		43,011		1,891		132,663			(41,120)		3,933		0001
Purchased Call/S&P 500 INDEX/SPX261GSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	1	1,342,000	100		25,766		1,133		84,428			(24,634)		1,448		0001
Purchased Call/S&P 500 INDEX/SPX261HS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2025	1	5,037,000	100		61,955		3,574		130,423			(58,381)		6,183		0001
Purchased Call/S&P 500 INDEX/SPX261HS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2025	1	3,575,000	100		59,345		3,424		144,332			(55,921)		4,388		0001
Purchased Call/S&P 500 INDEX/SPX261HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2025	1	3,368,000	100		41,763		2,524		154,587			(39,239)		4,227		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2025	1	2,286,000	100		26,746		2,057		75,941			(24,689)		3,222		0001
Purchased Call/S&P 500 INDEX/SPX261HSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2024	01/31/2025	1	4,625,000	100		52,725		4,345		37,018			(48,380)		6,739		0001
Purchased Call/S&P 500 INDEX/SPX261HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	1	5,132,000	100		58,505		4,862		30,740			(53,643)		7,478		0001
Purchased Call/S&P 500 INDEX/SPX261HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2025	1	1,997,000	100		22,766		2,189		18			(20,577)		3,136		0001
Purchased Call/S&P 500 INDEX/SPX261HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2025	1	2,389,000	100		43,480		4,181		3,680			(39,299)		3,751		0001
Purchased Call/S&P 500 INDEX/SPX261HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2025	1	4,164,000	100		47,886		4,736		7,862			(43,150)		6,629		0001
Purchased Call/S&P 500 INDEX/SPX261HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	1	2,928,000	100		33,672		3,461		44,811			(30,211)		4,724		0001
Purchased Call/S&P 500 INDEX/SPX261HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	1	4,335,000	100		49,419		5,446		60,843			(43,973)		7,264		0001
Purchased Call/S&P 500 INDEX/SPX261HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2025	1	2,937,000	100		33,776		3,804		43,710			(29,971)		4,981		0001
Purchased Call/S&P 500 INDEX/SPX261HSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2025	1	2,793,000	100		30,723		3,629		49,160			(27,094)		4,849		0001
Purchased Call/S&P 500 INDEX/SPX261HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2025	1	1,927,000	100		33,915		4,006		68,341			(29,909)		3,345		0001
Purchased Call/S&P 500 INDEX/SPX261HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	1	2,573,000	100		28,560		3,500		47,028			(25,060)		4,517		0001
Purchased Call/S&P 500 INDEX/SPX261HSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	1	5,072,000	100		56,299		6,900		136,038			(49,399)		8,904		0001
Purchased Call/S&P 500 INDEX/SPX261HSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	1	1,154,000	100		20,541		2,518		52,059			(18,024)		2,026		0001
Purchased Call/S&P 500 INDEX/SPX261HSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2025	1	4,149,000	100		46,054		6,090		132,838			(39,964)		7,601		0001
Purchased Call/S&P 500 INDEX/SPX261HSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2025	1	2,127,000	100		37,861		5,006		98,687			(32,854)		3,897		0001
Purchased Call/S&P 500 INDEX/SPX261HST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2025	1	4,441,000	100		49,295		6,636		98,507			(42,659)		8,218		0001
Purchased Call/S&P 500 INDEX/SPX261HSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2025	1	2,195,000	100		36,657		4,935		79,092			(31,722)		4,062		0001
Purchased Call/S&P 500 INDEX/SPX261HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2025	1	2,062,000	100		22,888		3,144		44,707			(19,744)		3,854		0001
Purchased Call/S&P 500 INDEX/SPX261HSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2025	1	1,693,000	100		29,628		4,070		63,559			(25,558)		3,164		0001
Purchased Call/S&P 500 INDEX/SPX261HSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2024	02/21/2025	1	2,300,000	100		25,530		3,577		41,830			(21,953)		4,341		0001
Purchased Call/S&P 500 INDEX/SPX261HSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	1	5,506,000	100		62,218		8,790		100,466			(53,428)		10,391		0001
Purchased Call/S&P 500 INDEX/SPX261I$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	1	2,785,000	100		56,257		7,948		117,359			(48,309)		5,256		0001
Purchased Call/S&P 500 INDEX/SPX261I$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2025	1	3,813,000	100		42,324		6,628		88,416			(35,697)		7,600		0001
Purchased Call/S&P 500 INDEX/SPX261I$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/29/2024	02/28/2025	1	3,197,000	100		35,167		5,650		78,236			(29,517)		6,427		0001
Purchased Call/S&P 500 INDEX/SPX261I$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2025	1	2,864,000	100		30,645		5,234		2,769			(25,411)		5,949		0001
Purchased Call/S&P 500 INDEX/SPX261I$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2025	1	1,231,000	100		21,912		3,743		9,441			(18,169)		2,557		0001
Purchased Call/S&P 500 INDEX/SPX261I$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2025	1	2,629,000	100		46,270		8,030		3,575			(38,240)		5,504		0001
Purchased Call/S&P 500 INDEX/SPX261I$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	1	4,579,000	100		45,790		8,704		46,633			(37,086)		10,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261ISV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	1	2,927,000	100		53,564		10,182		87,742			(43,382)		6,409		0001
Purchased Call/S&P 500 INDEX/SPX261ISW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	1	3,704,000	100		38,151		7,357		17,055			(30,794)		8,168		0001
Purchased Call/S&P 500 INDEX/SPX261ISX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	1	3,588,000	100		58,843		11,347		52,355			(47,496)		7,912		0001
Purchased Call/S&P 500 INDEX/SPX261ISZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	1	3,523,000	100		35,935		7,187		72,743			(28,748)		7,878		0001
Purchased Call/S&P 500 INDEX/SPX261JS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	1	5,427,000	100		55,355		11,071		69,971			(44,284)		12,135		0001
Purchased Call/S&P 500 INDEX/SPX261JS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	1	4,770,000	100		48,654		10,052		93,821			(38,602)		10,883		0001
Purchased Call/S&P 500 INDEX/SPX261JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2025	1	3,218,000	100		33,145		6,940		75,991			(26,206)		7,390		0001
Purchased Call/S&P 500 INDEX/SPX261JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2025	1	2,143,000	100		37,288		7,807		78,693			(29,481)		4,921		0001
Purchased Call/S&P 500 INDEX/SPX261JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2025	1	1,416,000	100		23,506		4,986		40,576			(18,520)		3,273		0001
Purchased Call/S&P 500 INDEX/SPX261JSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	1	3,117,000	100		32,729		7,033		48,054			(25,696)		7,251		0001
Purchased Call/S&P 500 INDEX/SPX261JSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	1	1,472,000	100		21,491		4,618		34,424			(16,873)		3,424		0001
Purchased Call/S&P 500 INDEX/SPX261JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	1	3,053,000	100		30,530		6,981		39,261			(23,549)		7,323		0001
Purchased Call/S&P 500 INDEX/SPX261JSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	1	1,375,000	100		19,388		4,433		28,594			(14,955)		3,298		0001
Purchased Call/S&P 500 INDEX/SPX261JSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2025	1	2,868,000	100		29,540		6,917		48,294			(22,623)		6,961		0001
Purchased Call/S&P 500 INDEX/SPX921GSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2024	01/03/2025	1	4,107,000	100		49,695		273		38,925			(49,422)		1,862		0001
Purchased Call/S&P 500 INDEX/SPX921HS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/03/2025	1	2,825,000	100		33,900		188		112			(33,712)		1,281		0001
Purchased Call/S&P 500 INDEX/SPX921HS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/06/2025	1	5,184,000	100		62,208		857		17,413			(61,351)		3,323		0001
Purchased Call/S&P 500 INDEX/SPX921HS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/07/2025	1	4,321,000	100		51,852		855		9,213			(50,997)		2,992		0001
Purchased Call/S&P 500 INDEX/SPX921HS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/07/2025	1	2,428,000	100		46,860		772		40,761			(46,088)		1,681		0001
Purchased Call/S&P 500 INDEX/SPX921HSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/09/2024	01/09/2025	1	4,790,000	100		58,438		1,284		109,060			(57,154)		3,761		0001
Purchased Call/S&P 500 INDEX/SPX921HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/09/2024	01/09/2025	1	2,372,000	100		54,556		1,199		145,052			(53,357)		1,862		0001
Purchased Call/S&P 500 INDEX/SPX921LS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/21/2025	1	2,826,000	100		31,369		4,444		98,948			(26,925)		5,333		0001
Purchased Call/S&P 500 INDEX/SPX921LS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/21/2025	1	1,507,000	100		26,373		3,736		86,215			(22,636)		2,844		0001
Purchased Call/S&P 500 INDEX/SPX921LS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/24/2025	1	3,475,000	100		38,573		5,738		90,237			(32,834)		6,745		0001
Purchased Call/S&P 500 INDEX/SPX921LS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/24/2025	1	1,608,000	100		29,909		4,449		77,677			(25,460)		3,121		0001
Purchased Call/S&P 500 INDEX/SPX921LS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	1	3,721,000	100		41,303		6,241		68,128			(35,062)		7,287		0001
Purchased Call/S&P 500 INDEX/SPX921LS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	1	2,464,000	100		40,410		6,106		77,589			(34,304)		4,826		0001
Purchased Call/S&P 500 INDEX/SPX921NST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	1	1,691,000	100		28,071		6,143		44,395			(21,928)		3,958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921NSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	1	1,854,000	100		42,827		9,372		76,033			(33,455)		4,340		0001
Purchased Call/S&P 500 INDEX/SPXB05I9K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	4,961,000	100		56,555		5,797		39,410			(50,759)		8,004		0001
Purchased Call/S&P 500 INDEX/SPXB05JS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/09/2024	02/07/2025	1	2,605,000	100		53,142		5,462		99,504			(47,680)		4,203		0001
Purchased Call/S&P 500 INDEX/SPXB05JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2025	1	2,693,000	100		30,700		3,542		19,007			(27,158)		4,622		0001
Purchased Call/S&P 500 INDEX/SPXB05JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2025	1	2,461,000	100		46,759		5,395		58,385			(41,364)		4,223		0001
Purchased Call/S&P 500 INDEX/SPXB05KSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2025	1	4,240,000	100		43,672		8,542		49,088			(35,130)		9,416		0001
Purchased Call/S&P 500 INDEX/SPXB05LS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	1	6,625,000	100		68,900		13,742		101,266			(55,158)		14,814		0001
Purchased Call/S&P 500 INDEX/SPXB05LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2025	1	5,398,000	100		56,679		12,023		77,254			(44,656)		12,477		0001
Purchased Call/S&P 500 INDEX/SPXB05LS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2024	03/21/2025	1	5,766,000	100		57,660		12,618		66,056			(45,042)		13,497		0001
Purchased Call/S&P 500 INDEX/SPXB05LS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	3,500,000	100		35,000		7,681		40,223			(27,319)		8,193		0001
Purchased Call/S&P 500 INDEX/SPXB05LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	2,336,000	100		40,880		8,971		62,992			(31,909)		5,468		0001
Purchased Call/S&P 500 INDEX/SPXB05LS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	6,426,000	100		63,617		13,960		160,820			(49,657)		15,042		0001
Purchased Call/S&P 500 INDEX/SPXB05LSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/24/2025	1	3,474,000	100		35,087		7,926		62,123			(27,161)		8,283		0001
Purchased Call/S&P 500 INDEX/SPXB05LSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	1	4,346,000	100		43,895		10,157		88,894			(33,737)		10,486		0001
Purchased Call/S&P 500 INDEX/SPXG00W5F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/08/2024	01/08/2025	1	3,140,000	100		71,278		1,371		167,161			(69,907)		2,324		0001
Purchased Call/S&P 500 INDEX/SPXG00X5J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/11/2024	01/10/2025	1	1,624,000	100		40,762		1,019		115,252			(39,743)		1,344		0001
Purchased Call/S&P 500 INDEX/SPXH009SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/19/2024	03/19/2025	1	2,096,000	100		51,771		10,982		100,670			(40,789)		4,845		0001
Purchased Call/S&P 500 INDEX/SPXH00A5W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/25/2024	03/25/2025	1	1,277,000	100		26,306		6,015		47,040			(20,291)		3,063		0001
Purchased Call/S&P 500 INDEX/SPXK13GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	1	1,732,000	100		38,970		2,483		105,439			(36,487)		2,221		0001
Purchased Call/S&P 500 INDEX/SPXK13GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	1	2,011,000	100		39,013		2,493		125,088			(36,521)		2,578		0001
Purchased Call/S&P 500 INDEX/SPXK13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	1	1,107,000	100		21,365		1,530		62,531			(19,835)		1,505		0001
Purchased Call/S&P 500 INDEX/SPXK13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	1	2,176,000	100		47,002		3,486		148,140			(43,515)		3,013		0001
Purchased Call/S&P 500 INDEX/SPXK13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	1	3,040,000	100		62,320		4,794		191,073			(57,526)		4,284		0001
Purchased Call/S&P 500 INDEX/SPXK13I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	1	1,347,000	100		25,728		2,050		45,221			(23,678)		1,931		0001
Purchased Call/S&P 500 INDEX/SPXK13ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/01/2024	01/31/2025	1	1,232,000	100		26,734		2,222		46,801			(24,513)		1,795		0001
Purchased Call/S&P 500 INDEX/SPXK13ISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	1	1,974,000	100		36,914		3,076		31,543			(33,838)		2,876		0001
Purchased Call/S&P 500 INDEX/SPXK13IST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	1	1,185,000	100		22,160		2,015		37,535			(20,145)		1,808		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	1	1,587,000	100		35,708		3,660		62,702			(32,048)		2,560		0001
Purchased Call/S&P 500 INDEX/SPXK13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	1	1,447,000	100		32,702		7,791		78,075			(24,912)		3,532		0001
Purchased Call/S&P 500 INDEX/SPX921USR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2025	1	2,047,000	100		35,823		12,928		32,892			(22,895)		6,155		0001
Purchased Call/S&P 500 INDEX/SPX140GSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	1	2,584,000	100		47,546		18,806		96,351			(28,739)		8,087		0001
Purchased Call/S&P 500 INDEX/SPX261MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	1	2,307,000	100		35,989		15,595		5,914			(20,394)		7,565		0001
Purchased Call/S&P 500 INDEX/SPX140HSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/13/2025	1	2,493,000	100		50,109		22,688		75,728			(27,421)		8,355		0001
Purchased Call/S&P 500 INDEX/SPX140ISI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/27/2025	1	2,219,000	100		52,812		25,966		100,658			(26,846)		7,748		0001
Purchased Call/S&P 500 INDEX/SPX261MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/26/2024	06/26/2025	1	3,502,000	100		39,923		19,357		71,757			(20,566)		12,193		0001
Purchased Call/S&P 500 INDEX/SPX140GSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2025	1	1,626,000	100		19,187		7,717		42,321			(11,470)		5,159		0001
Purchased Call/S&P 500 INDEX/SPX140HSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2025	1	2,273,000	100		43,642		20,133		72,621			(23,509)		7,710		0001
Purchased Call/S&P 500 INDEX/SPX140HS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	4,579,000	100		51,285		21,226		74,875			(30,059)		14,677		0001
Purchased Call/S&P 500 INDEX/SPX140ISG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2024	06/27/2025	1	2,178,000	100		54,014		26,484		93,178			(27,531)		7,605		0001
Purchased Call/S&P 500 INDEX/SPX261LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2025	1	3,040,000	100		33,136		12,232		62,601			(20,904)		9,244		0001
Purchased Call/S&P 500 INDEX/SPX140GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/23/2025	1	1,672,000	100		41,967		16,554		117,285			(25,413)		5,233		0001
Purchased Call/S&P 500 INDEX/SPX140ESV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	04/16/2025	1	2,175,000	100		56,550		16,357		127,843			(40,193)		5,861		0001
Purchased Call/S&P 500 INDEX/SPX140GSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/23/2025	1	4,888,000	100		56,701		22,365		183,809			(34,335)		15,298		0001
Purchased Call/S&P 500 INDEX/SPX921PSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2024	04/04/2025	1	3,844,000	100		38,824		10,002		5,430			(28,823)		9,754		0001
Purchased Call/S&P 500 INDEX/SPX140GSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/23/2025	1	1,892,000	100		30,083		11,866		93,234			(18,217)		5,921		0001
Purchased Call/S&P 500 INDEX/SPX140GSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/30/2025	1	2,138,000	100		24,587		10,148		42,396			(14,439)		6,853		0001
Purchased Call/S&P 500 INDEX/SPX261MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	1	3,538,000	100		40,687		20,004		72,697			(20,683)		12,354		0001
Purchased Call/S&P 500 INDEX/SPX261MSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	06/20/2025	1	4,018,000	100		44,198		20,813		124,326			(23,385)		13,751		0001
Purchased Call/S&P 500 INDEX/SPX140GSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	1	3,245,000	100		38,291		15,146		78,102			(23,145)		10,156		0001
Purchased Call/S&P 500 INDEX/SPX140GS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2025	1	3,441,000	100		37,851		14,390		112,621			(23,461)		10,617		0001
Purchased Call/S&P 500 INDEX/SPX140HSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2025	1	2,458,000	100		28,267		13,040		48,031			(15,227)		8,338		0001
Purchased Call/S&P 500 INDEX/SPX140GSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	05/20/2025	1	2,283,000	100		42,920		16,435		122,680			(26,485)		7,070		0001
Purchased Call/S&P 500 INDEX/SPX140HSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2025	1	1,455,000	100		22,698		10,005		11,231			(12,693)		4,832		0001
Purchased Call/S&P 500 INDEX/SPX261MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2025	1	1,307,000	100		23,395		10,441		14,309			(12,954)		4,367		0001
Purchased Call/S&P 500 INDEX/SPX140FSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	05/01/2025	1	2,614,000	100		27,447		9,073		54,822			(18,374)		7,525		0001
Purchased Call/S&P 500 INDEX/SPX140ESS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	04/15/2025	1	2,015,000	100		37,479		10,738		102,673			(26,741)		5,404		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261KS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2025	1	2,226,000	100		43,852		12,805		130,531			(31,047)		6,026		0001
Purchased Call/S&P 500 INDEX/SPX261LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2025	1	1,409,000	100		22,403		8,208		35,415			(14,195)		4,269		0001
Purchased Call/S&P 500 INDEX/SPX140HS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	1,972,000	100		30,369		12,569		47,827			(17,799)		6,321		0001
Purchased Call/S&P 500 INDEX/SPX261MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2025	1	3,543,000	100		40,036		17,536		18,413			(22,500)		11,729		0001
Purchased Call/S&P 500 INDEX/SPX261KSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2025	1	3,069,000	100		29,156		8,835		141,138			(20,321)		8,462		0001
Purchased Call/S&P 500 INDEX/SPX140FS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/24/2024	04/24/2025	1	1,218,000	100		24,482		7,621		81,517			(16,861)		3,403		0001
Purchased Call/S&P 500 INDEX/SPX140FSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	4,908,000	100		53,988		20,246		116,373			(33,743)		14,979		0001
Purchased Call/S&P 500 INDEX/SPX1401S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2025	1	3,435,000	100		39,159		18,663		108,747			(20,496)		11,858		0001
Purchased Call/S&P 500 INDEX/SPX140HS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2025	1	3,069,000	100		34,373		14,393		20,742			(19,980)		9,935		0001
Purchased Call/S&P 500 INDEX/SPX140GS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	2,317,000	100		42,401		15,900		103,210			(26,501)		7,072		0001
Purchased Call/S&P 500 INDEX/SPX140HSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/06/2024	06/06/2025	1	2,143,000	100		35,788		15,465		10,678			(20,323)		7,027		0001
Purchased Call/S&P 500 INDEX/SPX261KSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2025	1	2,912,000	100		29,702		9,737		76,766			(19,965)		8,348		0001
Purchased Call/S&P 500 INDEX/SPX140FSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/01/2024	05/01/2025	1	1,245,000	100		20,418		6,750		41,231			(13,668)		3,584		0001
Purchased Call/S&P 500 INDEX/SPX261MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	1	4,064,000	100		45,517		20,609		63,564			(24,908)		13,621		0001
Purchased Call/S&P 500 INDEX/SPX1401SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/27/2024	06/27/2025	1	2,018,000	100		23,005		11,280		43,571			(11,726)		7,046		0001
Purchased Call/S&P 500 INDEX/SPX140GSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/21/2024	05/21/2025	1	4,660,000	100		52,192		20,129		168,176			(32,063)		14,482		0001
Purchased Call/S&P 500 INDEX/SPX9210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	3,403,000	100		34,711		9,275		12,370			(25,435)		8,817		0001
Purchased Call/S&P 500 INDEX/SPX140HSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/04/2024	06/04/2025	1	3,739,000	100		41,877		17,766		8,355			(24,111)		12,183		0001
Purchased Call/S&P 500 INDEX/SPX261MSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2025	1	2,104,000	100		23,986		11,894		32,142			(12,092)		7,408		0001
Purchased Call/S&P 500 INDEX/SPX261LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2025	1	3,465,000	100		39,155		14,993		133,138			(24,161)		10,730		0001
Purchased Call/S&P 500 INDEX/SPX261KS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2025	1	2,076,000	100		35,084		9,568		40,941			(25,516)		5,433		0001
Purchased Call/S&P 500 INDEX/SPX261KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2025	1	3,380,000	100		66,586		22,929		45,020			(43,657)		9,929		0001
Purchased Call/S&P 500 INDEX/SPX261LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2025	1	2,326,000	100		49,776		21,254		9,900			(28,522)		7,603		0001
Purchased Call/S&P 500 INDEX/SPX261KSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2024	05/09/2025	1	4,671,000	100		49,980		17,721		35,374			(32,258)		13,884		0001
Purchased Call/S&P 500 INDEX/SPX261KSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2025	1	4,045,000	100		39,641		12,122		157,246			(27,519)		11,203		0001
Purchased Call/S&P 500 INDEX/SPX261LSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2025	1	3,588,000	100		40,544		17,089		19,257			(23,455)		11,653		0001
Purchased Call/S&P 500 INDEX/SPX261MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	1	1,446,000	100		25,739		11,945		50,248			(13,794)		4,920		0001
Purchased Call/S&P 500 INDEX/SPX261JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2025	1	4,172,000	100		41,720		11,033		1,769			(30,687)		10,754		0001
Purchased Call/S&P 500 INDEX/SPX261MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2025	1	2,676,000	100		44,422		20,314		48,569			(24,108)		9,050		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2025	1	2,925,000	100		33,345		14,881		12,545			(18,464)		9,773		0001
Purchased Call/S&P 500 INDEX/SPX261LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2024	05/16/2025	1	5,326,000	100		59,119		22,108		78,434			(37,011)		16,255		0001
Purchased Call/S&P 500 INDEX/SPX140GSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/21/2024	05/21/2025	1	2,198,000	100		39,564		15,259		113,883			(24,305)		6,831		0001
Purchased Call/S&P 500 INDEX/SPX261JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	1	2,878,000	100		28,780		7,435		9			(21,345)		7,303		0001
Purchased Call/S&P 500 INDEX/SPX261MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	1	2,155,000	100		28,662		12,977		29,292			(15,684)		7,223		0001
Purchased Call/S&P 500 INDEX/SPX261MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2025	1	4,677,000	100		52,382		23,954		50,811			(28,428)		15,818		0001
Purchased Call/S&P 500 INDEX/SPX261MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2025	1	2,061,000	100		41,014		19,773		69,384			(21,241)		7,156		0001
Purchased Call/S&P 500 INDEX/SPX261KSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	1	3,593,000	100		57,847		19,443		35,434			(38,404)		10,386		0001
Purchased Call/S&P 500 INDEX/SPX261MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	1	4,193,000	100		46,962		21,794		108,307			(25,167)		14,266		0001
Purchased Call/S&P 500 INDEX/SPX261LSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2025	1	3,132,000	100		35,392		15,112		702			(20,279)		10,238		0001
Purchased Call/S&P 500 INDEX/SPX261LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	1	4,386,000	100		46,930		16,686		27,530			(30,244)		13,037		0001
Purchased Call/S&P 500 INDEX/SPX261KSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2025	1	2,071,000	100		37,485		12,289		95,137			(25,197)		5,937		0001
Purchased Call/S&P 500 INDEX/SPXH00HSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	05/03/2024	05/05/2025	1	1,103,000	100		18,972		6,481		6,433			(12,491)		3,227		0001
Purchased Call/S&P 500 INDEX/SPX261LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	1	1,828,000	100		27,603		10,918		70,026			(16,685)		5,721		0001
Purchased Call/S&P 500 INDEX/SPX261LS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	1	4,500,000	100		48,150		17,120		23,176			(31,030)		13,376		0001
Purchased Call/S&P 500 INDEX/SPX140FS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/24/2024	04/24/2025	1	4,028,000	100		39,877		12,414		152,027			(27,464)		11,256		0001
Purchased Call/S&P 500 INDEX/SPXH00JSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	05/16/2024	05/16/2025	1	2,128,000	100		47,454		17,746		82,969			(29,708)		6,495		0001
Purchased Call/S&P 500 INDEX/SPXH00NS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	05/30/2024	05/30/2025	1	1,370,000	100		34,250		14,136		63,822			(20,114)		4,391		0001
Purchased Call/S&P 500 INDEX/SPXH00JSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	05/13/2024	05/13/2025	1	2,283,000	100		41,094		14,943		64,976			(26,151)		6,891		0001
Purchased Call/S&P 500 INDEX/SPX261MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2025	1	4,204,000	100		47,505		21,070		17,958			(26,435)		14,004		0001
Purchased Call/S&P 500 INDEX/SPX261LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2025	1	2,394,000	100		54,344		19,911		96,562			(34,433)		7,253		0001
Purchased Call/S&P 500 INDEX/SPXH00PS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	06/10/2024	06/10/2025	1	1,688,000	100		43,213		19,047		36,213			(24,166)		5,605		0001
Purchased Call/S&P 500 INDEX/SPXH00HS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	05/02/2024	05/02/2025	1	2,101,000	100		51,685		17,324		73,836			(34,361)		6,073		0001
Purchased Call/S&P 500 INDEX/SPXH00DS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	04/08/2024	04/08/2025	1	2,143,000	100		34,717		9,277		28,808			(25,440)		5,552		0001
Purchased Call/S&P 500 INDEX/SPXH00DSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	04/09/2024	04/09/2025	1	3,059,000	100		61,792		16,682		82,395			(45,110)		7,966		0001
Purchased Call/S&P 500 INDEX/SPX921PS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2025	1	1,920,000	100		35,328		8,759		21,890			(26,569)		4,793		0001
Purchased Call/S&P 500 INDEX/SPXH00JS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	05/15/2024	05/15/2025	1	2,674,000	100		50,806		18,755		109,072			(32,051)		8,131		0001
Purchased Call/S&P 500 INDEX/SPX140ESU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/16/2024	04/16/2025	1	2,231,000	100		29,672		8,583		64,815			(21,089)		6,011		0001
Purchased Call/S&P 500 INDEX/SPX261MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	1	3,348,000	100		37,832		16,394		2,294			(21,438)		10,979		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00PSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2024	06/12/2025	1	1,936,000	100		52,272		23,328		50,082			(28,944)		6,469		0001
Purchased Call/S&P 500 INDEX/SPXH00HST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/03/2024	05/02/2025	1	2,933,000	100		53,381		17,942		71,021			(35,439)		8,478		0001
Purchased Call/S&P 500 INDEX/SPXH00JSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2024	05/16/2025	1	1,873,000	100		26,222		9,806		41,259			(16,416)		5,717		0001
Purchased Call/S&P 500 INDEX/SPX140I1SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/26/2025	1	2,401,000	100		54,023		26,193		90,766			(27,830)		8,360		0001
Purchased Call/S&P 500 INDEX/SPX261LSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2025	1	2,890,000	100		33,524		13,668		75,902			(19,856)		9,232		0001
Purchased Call/S&P 500 INDEX/SPX140GS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2025	1	1,808,000	100		29,109		11,066		79,778			(18,043)		5,579		0001
Purchased Call/S&P 500 INDEX/SPX140ESP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/11/2025	1	6,141,000	100		60,182		16,717		103,611			(43,465)		16,152		0001
Purchased Call/S&P 500 INDEX/SPX140GS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	4,048,000	100		44,528		16,698		129,847			(27,830)		12,355		0001
Purchased Call/S&P 500 INDEX/SPX140HSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/13/2025	1	2,647,000	100		44,734		20,199		45,252			(24,536)		8,872		0001
Purchased Call/S&P 500 INDEX/SPXH00NSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	1,663,000	100		42,407		17,552		75,564			(24,855)		5,330		0001
Purchased Call/S&P 500 INDEX/SPXH00GSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	04/25/2025	1	2,558,000	100		52,439		16,606		156,460			(35,833)		7,179		0001
Purchased Call/S&P 500 INDEX/SPXH00I1S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/10/2024	05/09/2025	1	2,775,000	100		46,620		16,576		50,990			(30,044)		8,249		0001
Purchased Call/S&P 500 INDEX/SPX261MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2025	1	2,951,000	100		55,774		24,737		38,564			(31,037)		9,830		0001
Purchased Call/S&P 500 INDEX/SPX140GSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/29/2025	1	2,673,000	100		51,856		21,142		112,895			(30,714)		8,539		0001
Purchased Call/S&P 500 INDEX/SPX140HSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2025	1	3,675,000	100		41,528		18,304		15,195			(23,223)		12,204		0001
Purchased Call/S&P 500 INDEX/SPXH00QS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/13/2025	1	2,307,000	100		59,982		27,083		75,853			(32,899)		7,732		0001
Purchased Call/S&P 500 INDEX/SPX140HSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2024	06/20/2025	1	2,014,000	100		32,828		15,459		82,496			(17,369)		6,893		0001
Purchased Call/S&P 500 INDEX/SPX140ESD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2024	04/03/2025	1	2,016,000	100		38,707		9,810		27,429			(28,897)		5,088		0001
Purchased Call/S&P 500 INDEX/SPXH00PS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/07/2024	06/06/2025	1	1,775,000	100		41,713		18,075		20,696			(23,637)		5,821		0001
Purchased Call/S&P 500 INDEX/SPX140HSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/06/2025	1	3,172,000	100		35,526		15,352		4,387			(20,174)		10,402		0001
Purchased Call/S&P 500 INDEX/SPX140HS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/13/2025	1	2,442,000	100		49,084		22,224		62,211			(26,860)		8,184		0001
Purchased Call/S&P 500 INDEX/SPXH00FSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/18/2024	04/17/2025	1	2,012,000	100		41,045		12,085		135,545			(28,959)		5,447		0001
Purchased Call/S&P 500 INDEX/SPXH00RS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2025	1	1,680,000	100		43,008		19,960		77,608			(23,048)		5,716		0001
Purchased Call/S&P 500 INDEX/SPX140ES9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2024	04/01/2025	1	2,761,000	100		28,714		7,119		5,435			(21,595)		6,893		0001
Purchased Call/S&P 500 INDEX/SPXH00I1SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/10/2024	05/09/2025	1	2,394,000	100		56,020		19,918		63,753			(36,102)		7,116		0001
Purchased Call/S&P 500 INDEX/SPXH00GSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2024	04/25/2025	1	1,810,000	100		38,372		12,117		116,255			(26,255)		5,080		0001
Purchased Call/S&P 500 INDEX/SPX140GSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	1	2,825,000	100		33,335		13,185		73,489			(20,150)		8,841		0001
Purchased Call/S&P 500 INDEX/SPXH00CSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/04/2025	1	2,420,000	100		53,240		13,716		44,865			(39,524)		6,140		0001
Purchased Call/S&P 500 INDEX/SPXH00LS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2024	05/22/2025	1	1,198,000	100		24,080		9,353		63,963			(14,726)		3,736		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140FS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/25/2025	1	5,520,000	100		54,096		17,083		171,427			(37,013)		15,492		0001
Purchased Call/S&P 500 INDEX/SPX140FSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2025	1	1,711,000	100		33,536		10,809		107,101			(22,727)		4,864		0001
Purchased Call/S&P 500 INDEX/SPX140ES0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/11/2025	1	2,176,000	100		42,432		11,787		66,838			(30,645)		5,723		0001
Purchased Call/S&P 500 INDEX/SPXH00I$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2024	05/09/2025	1	2,121,000	100		45,177		16,019		58,830			(29,159)		6,305		0001
Purchased Call/S&P 500 INDEX/SPXH00ES8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	04/11/2025	1	5,581,000	100		56,926		15,769		46,183			(41,157)		14,679		0001
Purchased Call/S&P 500 INDEX/SPXH00HS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	04/29/2025	1	2,570,000	100		52,685		17,126		166,164			(35,559)		7,337		0001
Purchased Call/S&P 500 INDEX/SPXH00I$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/10/2024	05/09/2025	1	2,016,000	100		31,853		11,325		26,975			(20,527)		5,993		0001
Purchased Call/S&P 500 INDEX/SPXH00PS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2024	06/06/2025	1	1,870,000	100		47,311		20,445		33,099			(26,866)		6,132		0001
Purchased Call/S&P 500 INDEX/SPXH00I$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2024	05/08/2025	1	2,359,000	100		44,113		15,434		48,410			(28,680)		6,985		0001
Purchased Call/S&P 500 INDEX/SPXH00LSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2024	05/23/2025	1	1,698,000	100		43,299		17,127		104,933			(26,172)		5,314		0001
Purchased Call/S&P 500 INDEX/SPXH00ESG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	1,443,000	100		28,139		7,816		65,133			(20,322)		3,795		0001
Purchased Call/S&P 500 INDEX/SPXH00QSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/13/2025	1	1,424,000	100		34,888		15,797		50,895			(19,091)		4,773		0001
Purchased Call/S&P 500 INDEX/SPXH00I$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2024	05/08/2025	1	2,661,000	100		28,207		9,868		15,790			(18,338)		7,879		0001
Purchased Call/S&P 500 INDEX/SPX140HS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	2,003,000	100		35,253		14,591		50,228			(20,662)		6,420		0001
Purchased Call/S&P 500 INDEX/SPX1401SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/27/2025	1	1,899,000	100		40,829		20,074		73,573			(20,754)		6,631		0001
Purchased Call/S&P 500 INDEX/SPX140GSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/28/2025	1	1,243,000	100		25,730		10,420		59,454			(15,310)		3,958		0001
Purchased Call/S&P 500 INDEX/SPXH00GS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2024	04/23/2025	1	2,148,000	100		38,234		11,797		166,575			(26,438)		5,976		0001
Purchased Call/S&P 500 INDEX/SPX140ES0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2025	1	4,164,000	100		40,807		11,579		79,773			(29,228)		11,113		0001
Purchased Call/S&P 500 INDEX/SPX140ESH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	1	1,850,000	100		29,600		7,647		10,632			(21,953)		4,694		0001
Purchased Call/S&P 500 INDEX/SPX140HSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2024	06/04/2025	1	2,078,000	100		41,560		17,632		19,469			(23,928)		6,771		0001
Purchased Call/S&P 500 INDEX/SPX140GS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/28/2025	1	1,623,000	100		18,989		7,690		46,150			(11,299)		5,167		0001
Purchased Call/S&P 500 INDEX/SPX140HS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2025	1	2,024,000	100		31,170		13,052		22,704			(18,118)		6,552		0001
Purchased Call/S&P 500 INDEX/SPX140EST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	04/16/2025	1	5,022,000	100		48,211		13,945		99,460			(34,266)		13,532		0001
Purchased Call/S&P 500 INDEX/SPX140FST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/13/2025	1	3,684,000	100		39,050		14,200		45,421			(24,850)		11,119		0001
Purchased Call/S&P 500 INDEX/SPX140HSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/13/2025	1	2,711,000	100		31,177		14,077		26,877			(17,100)		9,086		0001
Purchased Call/S&P 500 INDEX/SPX1401S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	2,356,000	100		26,858		12,683		71,579			(14,175)		8,063		0001
Purchased Call/S&P 500 INDEX/SPX140FSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2024	04/29/2025	1	3,464,000	100		36,026		11,711		115,084			(24,315)		9,890		0001
Purchased Call/S&P 500 INDEX/SPX140ESC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2024	04/03/2025	1	2,893,000	100		29,509		7,479		6,639			(22,030)		7,302		0001
Purchased Call/S&P 500 INDEX/SPX140ESZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	1	2,693,000	100		51,167		15,108		186,773			(36,059)		7,290		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2025	1	2,027,000	100		34,256		8,588		12,063			(25,669)		5,088		0001
Purchased Call/S&P 500 INDEX/SPX261KSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	1	2,188,000	100		22,755		7,648		17,288			(15,107)		6,325		0001
Purchased Call/S&P 500 INDEX/SPX140ESR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2025	1	1,349,000	100		26,306		7,464		64,577			(18,841)		3,600		0001
Purchased Call/S&P 500 INDEX/SPX140FSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	2,448,000	100		34,272		12,852		73,807			(21,420)		7,471		0001
Purchased Call/S&P 500 INDEX/SPX140HSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/07/2024	06/06/2025	1	3,153,000	100		63,375		27,463		42,924			(35,913)		10,339		0001
Purchased Call/S&P 500 INDEX/SPX261KSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	1	4,900,000	100		46,060		13,600		207,001			(32,460)		13,265		0001
Purchased Call/S&P 500 INDEX/SPX261KSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	1	4,950,000	100		46,530		13,739		236,791			(32,791)		13,400		0001
Purchased Call/S&P 500 INDEX/SPX261KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2024	05/02/2025	1	1,818,000	100		27,088		9,079		29,833			(18,009)		5,255		0001
Purchased Call/S&P 500 INDEX/SPX140FSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/14/2024	05/14/2025	1	3,759,000	100		40,221		14,737		53,330			(25,485)		11,388		0001
Purchased Call/S&P 500 INDEX/SPX1401S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	2,044,000	100		27,390		12,934		70,623			(14,456)		6,995		0001
Purchased Call/S&P 500 INDEX/SPX140GS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	2,215,000	100		52,717		19,769		111,757			(32,948)		6,760		0001
Purchased Call/S&P 500 INDEX/SPX261JSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	1	4,811,000	100		48,110		12,428		3,194			(35,682)		12,207		0001
Purchased Call/S&P 500 INDEX/SPX261KSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2025	1	3,146,000	100		32,404		10,444		115,439			(21,960)		8,944		0001
Purchased Call/S&P 500 INDEX/SPX1401S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	2,026,000	100		38,089		17,986		92,195			(20,102)		6,934		0001
Purchased Call/S&P 500 INDEX/SPX1401SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/25/2024	06/25/2025	1	3,425,000	100		38,703		18,658		68,127			(20,044)		11,892		0001
Purchased Call/S&P 500 INDEX/SPX261LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2025	1	3,624,000	100		38,777		13,994		22,708			(24,783)		10,897		0001
Purchased Call/S&P 500 INDEX/SPX1401SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2025	1	1,317,000	100		27,262		13,068		56,430			(14,194)		4,560		0001
Purchased Call/S&P 500 INDEX/SPX261KSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	1	2,814,000	100		28,703		9,089		94,550			(19,614)		7,898		0001
Purchased Call/S&P 500 INDEX/SPX261KS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	1	4,978,000	100		47,291		13,925		206,226			(33,366)		13,476		0001
Purchased Call/S&P 500 INDEX/SPX261JSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2025	1	2,569,000	100		25,947		6,505		1,614			(19,442)		6,449		0001
Purchased Call/S&P 500 INDEX/SPX1401S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2025	1	2,104,000	100		30,298		14,439		81,686			(15,858)		7,263		0001
Purchased Call/S&P 500 INDEX/SPX1401SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/27/2024	06/27/2025	1	2,002,000	100		31,231		15,313		57,957			(15,918)		6,990		0001
Purchased Call/S&P 500 INDEX/SPX261KSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	1	4,308,000	100		44,803		15,059		12,362			(29,744)		12,453		0001
Purchased Call/S&P 500 INDEX/SPX1401S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2025	1	2,568,000	100		27,991		13,417		63,912			(14,574)		8,891		0001
Purchased Call/S&P 500 INDEX/SPX140GSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/22/2024	05/22/2025	1	3,221,000	100		36,719		14,263		96,949			(22,456)		10,045		0001
Purchased Call/S&P 500 INDEX/SPX261KSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	1	2,802,000	100		28,580		9,050		94,808			(19,530)		7,864		0001
Purchased Call/S&P 500 INDEX/SPX261KST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2025	1	4,135,000	100		43,004		14,690		1,545			(28,314)		12,099		0001
Purchased Call/S&P 500 INDEX/SPX261KSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2024	05/09/2025	1	3,940,000	100		62,646		22,212		60,169			(40,434)		11,712		0001
Purchased Call/S&P 500 INDEX/SPX261JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/09/2024	04/09/2025	1	5,260,000	100		52,074		14,059		37,243			(38,015)		13,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140IS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	4,892,000	100		55,769		26,335		122,903			(29,434)		16,742		0001
Purchased Call/S&P 500 INDEX/SPX140IS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/20/2025	1	2,019,000	100		33,515		15,827		70,997			(17,689)		6,910		0001
Purchased Call/S&P 500 INDEX/SPX261KSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/23/2024	04/23/2025	1	4,658,000	100		46,580		14,372		219,852			(32,208)		12,959		0001
Purchased Call/S&P 500 INDEX/SPX261MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	1	2,044,000	100		27,594		13,567		49,624			(14,027)		7,137		0001
Purchased Call/S&P 500 INDEX/SPX261MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	1	2,493,000	100		27,922		12,958		66,003			(14,964)		8,482		0001
Purchased Call/S&P 500 INDEX/SPX140ESX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2024	04/17/2025	1	3,559,000	100		34,166		9,977		109,340			(24,189)		9,635		0001
Purchased Call/S&P 500 INDEX/SPX261LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2024	05/27/2025	1	1,294,000	100		25,362		10,201		54,760			(15,162)		4,106		0001
Purchased Call/S&P 500 INDEX/SPX140HS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2025	1	2,546,000	100		45,573		19,209		34,003			(26,365)		8,269		0001
Purchased Call/S&P 500 INDEX/SPX140ESN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/11/2025	1	3,182,000	100		30,865		8,574		31,552			(22,292)		8,369		0001
Purchased Call/S&P 500 INDEX/SPX261MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	1	2,395,000	100		27,543		13,542		54,660			(14,001)		8,363		0001
Purchased Call/S&P 500 INDEX/SPX261MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	1	4,972,000	100		56,184		24,346		16,692			(31,837)		16,304		0001
Purchased Call/S&P 500 INDEX/SPX261KS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/02/2024	05/02/2025	1	3,128,000	100		31,906		10,694		27,277			(21,211)		9,042		0001
Purchased Call/S&P 500 INDEX/SPX261MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	1	2,988,000	100		33,764		15,288		31,199			(18,477)		10,014		0001
Purchased Call/S&P 500 INDEX/SPX140FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	1	1,921,000	100		36,691		10,834		143,428			(25,858)		5,200		0001
Purchased Call/S&P 500 INDEX/SPX261KSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2025	1	2,485,000	100		25,844		8,899		4,439			(16,945)		7,300		0001
Purchased Call/S&P 500 INDEX/SPX140HS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	2,675,000	100		29,960		12,400		41,534			(17,560)		8,574		0001
Purchased Call/S&P 500 INDEX/SPX140ES6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	1	3,725,000	100		75,245		19,438		9,483			(55,807)		9,452		0001
Purchased Call/S&P 500 INDEX/SPX140GSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/23/2025	1	4,711,000	100		55,590		21,988		140,628			(33,602)		14,744		0001
Purchased Call/S&P 500 INDEX/SPX261JS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2025	1	4,167,000	100		41,670		11,365		31,186			(30,305)		10,906		0001
Purchased Call/S&P 500 INDEX/SPX140HS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/09/2025	1	1,868,000	100		35,492		15,546		26,956			(19,946)		6,184		0001
Purchased Call/S&P 500 INDEX/SPX261MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	1	2,070,000	100		37,053		17,196		78,649			(19,857)		7,043		0001
Purchased Call/S&P 500 INDEX/SPX261KSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2025	1	1,002,000	100		17,535		5,362		63,398			(12,173)		2,775		0001
Purchased Call/S&P 500 INDEX/SPX261KS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2025	1	3,930,000	100		38,121		10,922		105,807			(27,199)		10,539		0001
Purchased Call/S&P 500 INDEX/SPX261MSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	1	3,024,000	100		47,477		23,343		92,925			(24,134)		10,559		0001
Purchased Call/S&P 500 INDEX/SPXH00IS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/07/2024	05/07/2025	1	1,579,000	100		29,054		10,085		17,102			(18,969)		4,657		0001
Purchased Call/S&P 500 INDEX/SPXH00ES9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/11/2024	04/11/2025	1	3,170,000	100		63,717		17,650		90,296			(46,067)		8,338		0001
Purchased Call/S&P 500 INDEX/SPX261LSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	1	1,038,000	100		20,345		8,047		42,428			(12,298)		3,249		0001
Purchased Call/S&P 500 INDEX/SPX261KSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2025	1	3,159,000	100		33,170		11,513		3,516			(21,656)		9,317		0001
Purchased Call/S&P 500 INDEX/SPX140ISQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	1	3,315,000	100		38,123		19,433		2,889			(18,690)		11,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140JSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	1,954,000	100		34,390		18,915		78,964			(15,476)		7,214		0001
Purchased Call/S&P 500 INDEX/SPX140KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2025	1	2,140,000	100		44,726		30,310		37,473			(14,416)		8,802		0001
Purchased Call/S&P 500 INDEX/SPX261MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	1	2,568,000	100		29,532		14,725		29,972			(14,807)		9,067		0001
Purchased Call/S&P 500 INDEX/SPX1401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/10/2025	1	2,078,000	100		34,910		18,273		12,706			(16,638)		7,516		0001
Purchased Call/S&P 500 INDEX/SPX140JSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2025	1	3,043,000	100		30,430		17,101		79,103			(13,329)		11,403		0001
Purchased Call/S&P 500 INDEX/SPX140LS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2024	09/23/2025	1	1,977,000	100		23,724		17,319		41,318			(6,405)		8,439		0001
Purchased Call/S&P 500 INDEX/SPX261NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	1	2,455,000	100		53,519		28,013		24,474			(25,506)		8,880		0001
Purchased Call/S&P 500 INDEX/SPX140JSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	1	1,431,000	100		25,186		13,946		57,408			(11,240)		5,323		0001
Purchased Call/S&P 500 INDEX/SPX140LSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2025	1	3,942,000	100		40,208		30,129		41,160			(10,080)		17,046		0001
Purchased Call/S&P 500 INDEX/SPX140LS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	1	4,581,000	100		46,726		34,785		64,641			(11,941)		19,663		0001
Purchased Call/S&P 500 INDEX/SPX140LSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	1	1,646,000	100		26,665		19,907		32,550			(6,758)		7,105		0001
Purchased Call/S&P 500 INDEX/SPX140KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	1	2,204,000	100		22,481		14,801		39,863			(7,679)		8,936		0001
Purchased Call/S&P 500 INDEX/SPX261MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	1	2,177,000	100		39,186		19,539		41,768			(19,647)		7,686		0001
Purchased Call/S&P 500 INDEX/SPX140JSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	1	4,338,000	100		40,777		24,806		74,846			(15,971)		16,839		0001
Purchased Call/S&P 500 INDEX/SPX140KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2025	1	1,886,000	100		29,233		19,005		52,856			(10,228)		7,599		0001
Purchased Call/S&P 500 INDEX/SPX140JS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	2,174,000	100		35,871		19,729		77,857			(16,142)		8,026		0001
Purchased Call/S&P 500 INDEX/SPX1401SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2025	1	3,772,000	100		42,624		22,780		31,756			(19,844)		13,785		0001
Purchased Call/S&P 500 INDEX/SPX1401SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	1	4,426,000	100		50,899		26,221		2,380			(24,678)		15,882		0001
Purchased Call/S&P 500 INDEX/SPX140KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2024	09/11/2025	1	1,699,000	100		16,480		11,486		20,649			(4,994)		7,087		0001
Purchased Call/S&P 500 INDEX/SPX140JS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/17/2025	1	3,491,000	100		37,354		20,272		52,491			(17,082)		12,856		0001
Purchased Call/S&P 500 INDEX/SPX140JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2025	1	2,065,000	100		27,052		16,097		42,389			(10,955)		7,961		0001
Purchased Call/S&P 500 INDEX/SPX140KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2024	08/19/2025	1	3,193,000	100		41,190		26,098		85,378			(15,092)		12,701		0001
Purchased Call/S&P 500 INDEX/SPX1401SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	1	2,211,000	100		37,366		19,047		2,745			(18,319)		7,849		0001
Purchased Call/S&P 500 INDEX/SPX140KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/12/2025	1	1,499,000	100		22,035		15,504		30,783			(6,531)		6,265		0001
Purchased Call/S&P 500 INDEX/SPX261NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	1	3,946,000	100		42,222		23,612		97,894			(18,610)		14,750		0001
Purchased Call/S&P 500 INDEX/SPX2610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	2,020,000	100		29,694		20,951		44,162			(8,743)		8,442		0001
Purchased Call/S&P 500 INDEX/SPX261NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	2,022,000	100		34,981		18,508		16,575			(16,473)		7,333		0001
Purchased Call/S&P 500 INDEX/SPX261NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2025	1	2,050,000	100		35,670		19,063		32,166			(16,607)		7,492		0001
Purchased Call/S&P 500 INDEX/SPXD171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	1,853,000	100		22,792		15,697		28,457			(7,095)		7,683		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	1	6,954,000	100		64,672		38,085		99,634			(26,587)		26,561		0001
Purchased Call/S&P 500 INDEX/SPX2610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2025	1	3,191,000	100		31,591		21,844		41,078			(9,747)		13,257		0001
Purchased Call/S&P 500 INDEX/SPXD171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2025	1	2,127,000	100		25,737		17,796		36,180			(7,941)		8,837		0001
Purchased Call/S&P 500 INDEX/SPX2610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	1	1,704,000	100		28,798		19,252		22,027			(9,546)		6,923		0001
Purchased Call/S&P 500 INDEX/SPX261NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	1	3,106,000	100		35,408		18,533		7,144			(16,875)		11,234		0001
Purchased Call/S&P 500 INDEX/SPXI003S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770X0HC3ZE78	08/07/2024	08/07/2025	1	2,055,000	100		36,579		21,968		67,877			(14,611)		7,959		0001
Purchased Call/S&P 500 INDEX/SPX261NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/08/2024	08/08/2025	1	3,571,000	100		34,282		20,797		52,323			(13,485)		13,862		0001
Purchased Call/S&P 500 INDEX/SPX261NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	1	2,806,000	100		47,702		26,545		82,462			(21,157)		10,463		0001
Purchased Call/S&P 500 INDEX/SPX2610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2025	1	6,751,000	100		65,485		45,100		75,600			(20,385)		27,992		0001
Purchased Call/S&P 500 INDEX/SPX2610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	1	2,004,000	100		33,868		22,641		42,870			(11,226)		8,142		0001
Purchased Call/S&P 500 INDEX/SPX261NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	1	1,749,000	100		32,007		17,194		37,568			(14,813)		6,408		0001
Purchased Call/S&P 500 INDEX/SPX2610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/05/2024	09/05/2025	1	2,485,000	100		25,844		17,683		24,248			(8,161)		10,242		0001
Purchased Call/S&P 500 INDEX/SPX261NSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	2,052,000	100		50,684		26,816		33,295			(23,868)		7,441		0001
Purchased Call/S&P 500 INDEX/SPX2610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	1	3,569,000	100		36,047		26,134		61,229			(9,913)		15,119		0001
Purchased Call/S&P 500 INDEX/SPX261NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	1	2,072,000	100		37,296		19,316		14,374			(17,980)		7,455		0001
Purchased Call/S&P 500 INDEX/SPX261NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	1	1,995,000	100		37,905		21,198		83,564			(16,707)		7,457		0001
Purchased Call/S&P 500 INDEX/SPX261NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	1	2,057,000	100		37,849		19,029		18,441			(18,820)		7,283		0001
Purchased Call/S&P 500 INDEX/SPX261NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	1	3,103,000	100		35,685		18,580		11,048			(17,105)		11,194		0001
Purchased Call/S&P 500 INDEX/SPX261NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	1	3,048,000	100		35,052		18,154		6,791			(16,898)		10,967		0001
Purchased Call/S&P 500 INDEX/SPX2610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2024	08/15/2025	1	2,412,000	100		38,110		23,924		54,334			(14,185)		9,511		0001
Purchased Call/S&P 500 INDEX/SPX2610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2024	08/22/2025	1	4,879,000	100		50,742		32,750		89,925			(17,991)		19,533		0001
Purchased Call/S&P 500 INDEX/SPX2610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	1	5,569,000	100		56,247		40,779		87,677			(15,468)		23,591		0001
Purchased Call/S&P 500 INDEX/SPXH00V5S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	07/02/2024	07/02/2025	1	1,406,000	100		38,946		19,581		27,528			(19,366)		4,978		0001
Purchased Call/S&P 500 INDEX/SPX261NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	1	1,637,000	100		32,904		17,457		27,758			(15,446)		5,936		0001
Purchased Call/S&P 500 INDEX/SPX140KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2025	1	2,819,000	100		27,908		18,913		18,181			(8,995)		11,595		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2025	1	1,006,000	100		12,474		7,388		9,571			(5,086)		3,869		0001
Purchased Call/S&P 500 INDEX/SPXC17ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2025	1	2,430,000	100		24,543		14,131		54,981			(10,412)		9,216		0001
Purchased Call/S&P 500 INDEX/SPX261NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2025	1	2,233,000	100		22,107		12,789		38,553			(9,318)		8,489		0001
Purchased Call/S&P 500 INDEX/SPX261NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2025	1	2,891,000	100		26,886		15,924		23,888			(10,962)		11,120		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2025	1	3,248,000	100		35,403		19,116		26,122			(16,287)		11,931		0001
Purchased Call/S&P 500 INDEX/SPXD170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2025	1	2,027,000	100		25,338		15,984		51,820			(9,353)		8,045		0001
Purchased Call/S&P 500 INDEX/SPX261NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	1	3,258,000	100		38,770		19,492		13,123			(19,278)		11,535		0001
Purchased Call/S&P 500 INDEX/SPXD170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	08/26/2024	08/26/2025	1	1,543,000	100		20,368		13,298		36,768			(7,070)		6,230		0001
Purchased Call/S&P 500 INDEX/SPX140KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	1	2,017,000	100		30,860		20,318		52,431			(10,542)		8,178		0001
Purchased Call/S&P 500 INDEX/SPXH00VSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	07/05/2024	07/03/2025	1	2,257,000	100		55,522		28,302		13,604			(27,220)		8,012		0001
Purchased Call/S&P 500 INDEX/SPX261NS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	1	1,302,000	100		20,832		10,590		3,949			(10,242)		4,622		0001
Purchased Call/S&P 500 INDEX/SPX261NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2024	07/03/2025	1	2,053,000	100		30,179		15,384		3,686			(14,795)		7,288		0001
Purchased Call/S&P 500 INDEX/SPX140JS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	07/18/2024	07/18/2025	1	2,263,000	100		32,587		17,873		59,952			(14,714)		8,355		0001
Purchased Call/S&P 500 INDEX/SPXI006SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	09/06/2024	09/05/2025	1	1,436,000	100		27,715		19,015		39,361			(8,699)		5,918		0001
Purchased Call/S&P 500 INDEX/SPXD170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	08/21/2024	08/21/2025	1	2,324,000	100		23,937		15,299		50,786			(8,638)		9,284		0001
Purchased Call/S&P 500 INDEX/SPX140KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/03/2024	09/03/2025	1	2,029,000	100		21,102		14,242		22,669			(6,859)		8,329		0001
Purchased Call/S&P 500 INDEX/SPX261NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	1	3,271,000	100		35,981		19,329		38,846			(16,652)		11,985		0001
Purchased Call/S&P 500 INDEX/SPX261NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	1	2,174,000	100		20,218		11,906		29,084			(8,312)		8,304		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	08/13/2024	08/13/2025	1	1,915,000	100		18,959		11,699		39,083			(7,260)		7,518		0001
Purchased Call/S&P 500 INDEX/SPXD171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	09/05/2024	09/05/2025	1	2,145,000	100		29,172		19,960		30,360			(9,212)		8,840		0001
Purchased Call/S&P 500 INDEX/SPX140JSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	1	4,748,000	100		49,854		27,605		120,576			(22,249)		17,661		0001
Purchased Call/S&P 500 INDEX/SPX2610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	2,726,000	100		26,987		19,041		37,756			(7,946)		11,393		0001
Purchased Call/S&P 500 INDEX/SPX140ISS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	1	2,120,000	100		37,948		19,549		6,217			(18,399)		7,607		0001
Purchased Call/S&P 500 INDEX/SPX2610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	1	3,482,000	100		35,168		25,577		50,421			(9,591)		14,835		0001
Purchased Call/S&P 500 INDEX/SPXC172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	08/09/2024	08/08/2025	1	1,905,000	100		23,622		14,370		48,616			(9,252)		7,395		0001
Purchased Call/S&P 500 INDEX/SPX2610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2025	1	2,256,000	100		22,334		15,997		34,379			(6,337)		9,539		0001
Purchased Call/S&P 500 INDEX/SPX261NS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	1	1,656,000	100		27,821		14,485		12,590			(13,336)		5,974		0001
Purchased Call/S&P 500 INDEX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2025	1	4,802,000	100		47,540		33,658		67,968			(13,882)		20,186		0001
Purchased Call/S&P 500 INDEX/SPX140JSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	07/25/2024	07/25/2025	1	2,312,000	100		22,889		12,998		58,823			(9,891)		8,684		0001
Purchased Call/S&P 500 INDEX/SPXD171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	2,066,000	100		21,900		14,640		24,090			(7,259)		8,394		0001
Purchased Call/S&P 500 INDEX/SPX140JSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2025	1	1,999,000	100		30,985		18,522		53,159			(12,462)		7,724		0001
Purchased Call/S&P 500 INDEX/SPXD171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	09/13/2024	09/15/2025	1	2,021,000	100		26,071		18,458		38,726			(7,613)		8,496		0001
Purchased Call/S&P 500 INDEX/SPXD170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	08/16/2024	08/18/2025	1	3,890,000	100		40,456		25,522		82,371			(14,934)		15,440		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/03/2025	1	2,685,000	100		31,146		15,877		509			(15,269)		9,532		0001
Purchased Call/S&P 500 INDEX/SPX140K$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2024	08/13/2025	1	2,032,000	100		30,074		18,558		53,621			(11,516)		7,977		0001
Purchased Call/S&P 500 INDEX/SPXD172$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	2,284,000	100		41,797		29,822		53,302			(11,975)		9,638		0001
Purchased Call/S&P 500 INDEX/SPX140JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	2,469,000	100		25,925		14,258		61,023			(11,666)		9,115		0001
Purchased Call/S&P 500 INDEX/SPXD170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/22/2025	1	4,298,000	100		43,410		28,096		93,116			(15,314)		17,207		0001
Purchased Call/S&P 500 INDEX/SPX2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2025	1	2,046,000	100		43,375		27,602		76,888			(15,773)		8,156		0001
Purchased Call/S&P 500 INDEX/SPXD172$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2024	09/24/2025	1	2,126,000	100		23,386		17,137		38,902			(6,249)		9,092		0001
Purchased Call/S&P 500 INDEX/SPX2610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	1	2,039,000	100		19,778		13,570		21,841			(6,208)		8,404		0001
Purchased Call/S&P 500 INDEX/SPXD170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/27/2025	1	2,020,000	100		35,148		23,045		57,687			(12,103)		8,173		0001
Purchased Call/S&P 500 INDEX/SPX140K$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2025	1	2,767,000	100		27,117		16,658		49,441			(10,458)		10,838		0001
Purchased Call/S&P 500 INDEX/SPXD171$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	1,690,000	100		22,815		15,252		25,267			(7,563)		6,866		0001
Purchased Call/S&P 500 INDEX/SPX140JSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/25/2025	1	2,085,000	100		34,820		19,773		82,103			(15,047)		7,832		0001
Purchased Call/S&P 500 INDEX/SPX1401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/11/2025	1	5,979,000	100		67,563		35,846		42,985			(31,717)		21,682		0001
Purchased Call/S&P 500 INDEX/SPX2610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2025	1	3,614,000	100		38,670		24,502		69,457			(14,168)		14,375		0001
Purchased Call/S&P 500 INDEX/SPXD172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2024	09/24/2025	1	2,238,000	100		38,941		28,535		57,159			(10,406)		9,571		0001
Purchased Call/S&P 500 INDEX/SPX261NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	1	2,321,000	100		21,353		12,824		33,423			(8,530)		8,989		0001
Purchased Call/S&P 500 INDEX/SPXD171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/10/2025	1	3,714,000	100		36,769		25,525		53,110			(11,243)		15,461		0001
Purchased Call/S&P 500 INDEX/SPX140JSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2025	1	1,780,000	100		30,082		18,397		53,257			(11,685)		6,957		0001
Purchased Call/S&P 500 INDEX/SPX261NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	1	2,068,000	100		19,439		11,416		28,892			(8,023)		7,899		0001
Purchased Call/S&P 500 INDEX/SPXD171$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	2,459,000	100		26,065		17,425		35,828			(8,640)		9,991		0001
Purchased Call/S&P 500 INDEX/SPX2610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2025	1	3,283,000	100		32,502		23,100		37,900			(9,401)		13,828		0001
Purchased Call/S&P 500 INDEX/SPXD170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/22/2025	1	4,498,000	100		45,880		29,694		100,913			(16,185)		18,007		0001
Purchased Call/S&P 500 INDEX/SPXD171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	08/29/2025	1	1,519,000	100		20,507		13,671		33,833			(6,836)		6,171		0001
Purchased Call/S&P 500 INDEX/SPX261NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	1	1,783,000	100		25,497		13,528		9,235			(11,969)		6,466		0001
Purchased Call/S&P 500 INDEX/SPXI1006$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	09/06/2024	09/05/2025	1	2,112,000	100		32,525		22,316		43,783			(10,209)		8,704		0001
Purchased Call/S&P 500 INDEX/SPXD172$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	09/18/2025	1	2,243,000	100		28,935		20,725		44,425			(8,210)		9,484		0001
Purchased Call/S&P 500 INDEX/SPX140JSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2025	1	3,856,000	100		36,246		22,167		61,021			(14,079)		15,070		0001
Purchased Call/S&P 500 INDEX/SPX261NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	1	2,218,000	100		41,255		21,888		19,264			(19,367)		8,043		0001
Purchased Call/S&P 500 INDEX/SPX261NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	1	1,606,000	100		31,156		18,297		45,134			(12,860)		6,134		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD171$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/10/2025	1	2,474,000	100		43,048		29,884		56,053			(13,163)		10,299		0001
Purchased Call/S&P 500 INDEX/SPX14QJ$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	1	2,064,000	100		28,690		17,453		52,121			(11,237)		8,012		0001
Purchased Call/S&P 500 INDEX/SPX2610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	1,984,000	100		35,117		24,777		49,847			(10,340)		8,292		0001
Purchased Call/S&P 500 INDEX/SPX14QJ$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2025	1	3,511,000	100		31,248		18,594		47,071			(12,654)		13,536		0001
Purchased Call/S&P 500 INDEX/SPX2610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	1	3,694,000	100		36,571		25,803		52,273			(10,768)		15,438		0001
Purchased Call/S&P 500 INDEX/SPXD171$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	09/02/2025	1	3,181,000	100		33,719		22,665		35,392			(11,054)		13,031		0001
Purchased Call/S&P 500 INDEX/SPX14QJ$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2025	1	2,286,000	100		36,347		20,427		89,140			(15,921)		8,566		0001
Purchased Call/S&P 500 INDEX/SPXD173$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	2,038,000	100		26,902		20,027		38,253			(6,875)		8,748		0001
Purchased Call/S&P 500 INDEX/SPXH00X$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	07/09/2025	1	1,923,000	100		47,114		24,530		34,735			(22,583)		6,937		0001
Purchased Call/S&P 500 INDEX/SPX14QJ$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2025	1	3,924,000	100		41,202		22,661		107,683			(18,541)		14,487		0001
Purchased Call/S&P 500 INDEX/SPXD170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/27/2025	1	2,514,000	100		25,894		16,977		49,048			(8,917)		10,172		0001
Purchased Call/S&P 500 INDEX/SPX261N$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	1	3,029,000	100		35,742		18,169		11,078			(17,573)		10,753		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	1,643,000	100		27,602		15,718		62,970			(11,884)		6,172		0001
Purchased Call/S&P 500 INDEX/SPXD173$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/26/2024	09/26/2025	1	2,465,000	100		25,636		19,032		35,725			(6,604)		10,581		0001
Purchased Call/S&P 500 INDEX/SPXD170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	2,294,000	100		29,134		18,804		55,884			(10,330)		9,184		0001
Purchased Call/S&P 500 INDEX/SPXD170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	5,954,000	100		61,922		38,873		112,346			(23,049)		23,477		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/16/2024	07/16/2025	1	3,403,000	100		61,935		33,441		60,878			(28,493)		12,500		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	2,867,000	100		28,957		16,489		70,998			(12,467)		10,769		0001
Purchased Call/S&P 500 INDEX/SPXI003$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/09/2024	08/08/2025	1	1,706,000	100		35,655		21,690		67,197			(13,965)		6,622		0001
Purchased Call/S&P 500 INDEX/SPX2610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	1	1,889,000	100		30,413		22,118		43,424			(8,294)		8,048		0001
Purchased Call/S&P 500 INDEX/SPXD170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/20/2024	08/20/2025	1	3,338,000	100		35,717		22,729		78,844			(12,988)		13,306		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	1,901,000	100		31,937		18,186		69,668			(13,751)		7,141		0001
Purchased Call/S&P 500 INDEX/SPX2610$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2024	08/15/2025	1	3,473,000	100		35,772		22,395		62,747			(13,377)		13,694		0001
Purchased Call/S&P 500 INDEX/SPX2610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	1	3,874,000	100		37,965		26,048		42,583			(11,917)		15,966		0001
Purchased Call/S&P 500 INDEX/SPX14QJ$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/08/2025	1	5,683,000	100		53,420		32,497		99,715			(20,923)		22,060		0001
Purchased Call/S&P 500 INDEX/SPX261N$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	1	3,253,000	100		77,421		39,356		47,864			(38,066)		11,548		0001
Purchased Call/S&P 500 INDEX/SPX1401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/11/2025	1	3,596,000	100		40,635		21,559		12,639			(19,076)		13,040		0001
Purchased Call/S&P 500 INDEX/SPX2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	1	1,879,000	100		32,131		23,295		49,087			(8,836)		7,960		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	2,054,000	100		36,767		22,789		72,968			(13,977)		8,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/11/2024	09/11/2025	1	1,849,000	100		26,811		18,686		34,980			(8,124)		7,712		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2024	09/19/2025	1	1,570,000	100		24,806		17,935		35,741			(6,871)		6,651		0001
Purchased Call/S&P 500 INDEX/SPX140KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/12/2025	1	1,628,000	100		16,117		11,340		22,567			(4,777)		6,804		0001
Purchased Call/S&P 500 INDEX/SPX140JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/18/2025	1	2,088,000	100		21,924		12,025		43,691			(9,899)		7,709		0001
Purchased Call/S&P 500 INDEX/SPX140LS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/26/2025	1	1,526,000	100		25,026		18,579		31,172			(6,447)		6,550		0001
Purchased Call/S&P 500 INDEX/SPX140KS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2025	1	1,527,000	100		25,348		15,572		45,143			(9,776)		5,981		0001
Purchased Call/S&P 500 INDEX/SPX261NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2025	1	1,691,000	100		29,931		16,243		41,367			(13,687)		6,227		0001
Purchased Call/S&P 500 INDEX/SPX261NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	1	3,217,000	100		35,709		18,893		9,364			(16,816)		11,666		0001
Purchased Call/S&P 500 INDEX/SPX140LS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	1	4,676,000	100		47,695		35,506		66,221			(12,189)		20,071		0001
Purchased Call/S&P 500 INDEX/SPX261NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	1	2,873,000	100		31,028		17,266		54,853			(13,762)		10,713		0001
Purchased Call/S&P 500 INDEX/SPX140JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2025	1	2,626,000	100		24,684		14,756		37,972			(9,928)		10,147		0001
Purchased Call/S&P 500 INDEX/SPX140LSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	1	3,040,000	100		31,008		23,149		37,856			(7,859)		13,121		0001
Purchased Call/S&P 500 INDEX/SPXD172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	2,707,000	100		26,799		19,121		38,052			(7,678)		11,423		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/26/2024	08/26/2025	1	2,482,000	100		25,565		16,691		47,818			(8,874)		10,021		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	3,858,000	100		40,123		25,188		66,288			(14,935)		15,212		0001
Purchased Call/S&P 500 INDEX/SPXC172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2024	07/31/2025	1	2,037,000	100		20,574		11,959		12,809			(8,615)		7,762		0001
Purchased Call/S&P 500 INDEX/SPXD170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/16/2024	08/15/2025	1	2,203,000	100		40,315		25,309		68,645			(15,006)		8,687		0001
Purchased Call/S&P 500 INDEX/SPXC17Z96	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	5,258,000	100		53,106		30,241		132,533			(22,865)		19,750		0001
Purchased Call/S&P 500 INDEX/SPXD172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/23/2025	1	2,998,000	100		30,879		22,543		49,377			(8,337)		12,797		0001
Purchased Call/S&P 500 INDEX/SPXC17Z98	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	2,638,000	100		26,644		16,515		54,306			(10,129)		10,379		0001
Purchased Call/S&P 500 INDEX/SPXD172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	09/25/2025	1	2,415,000	100		31,637		23,270		50,063			(8,367)		10,347		0001
Purchased Call/S&P 500 INDEX/SPXD171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	08/29/2025	1	2,431,000	100		25,769		17,179		41,840			(8,590)		9,877		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	1	2,070,000	100		36,225		21,976		68,252			(14,249)		8,035		0001
Purchased Call/S&P 500 INDEX/SPXD170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/21/2025	1	2,267,000	100		28,338		18,111		60,855			(10,226)		9,056		0001
Purchased Call/S&P 500 INDEX/SPXD171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/30/2024	08/29/2025	1	3,500,000	100		37,100		24,802		26,471			(12,298)		14,220		0001
Purchased Call/S&P 500 INDEX/SPXI002S6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/02/2024	08/01/2025	1	1,884,000	100		29,767		17,530		51,059			(12,238)		7,196		0001
Purchased Call/S&P 500 INDEX/SPXD172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	09/25/2025	1	3,422,000	100		34,562		25,422		56,843			(9,140)		14,661		0001
Purchased Call/S&P 500 INDEX/SPXC17ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/28/2025	1	2,262,000	100		22,846		13,091		57,102			(9,755)		8,558		0001
Purchased Call/S&P 500 INDEX/SPXD172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2024	09/19/2025	1	3,378,000	100		34,118		24,667		53,710			(9,451)		14,310		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ZSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2024	08/15/2025	1	1,961,000	100		36,279		22,712		65,025			(13,567)		7,732		0001
Purchased Call/S&P 500 INDEX/SPXD173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	1,833,000	100		33,361		24,835		42,885			(8,525)		7,868		0001
Purchased Call/S&P 500 INDEX/SPXD170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/25/2025	1	3,390,000	100		34,578		22,480		74,007			(12,098)		13,658		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2024	07/30/2025	1	2,178,000	100		39,640		22,932		74,305			(16,708)		8,280		0001
Purchased Call/S&P 500 INDEX/SPXD172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/19/2025	1	1,400,000	100		25,200		18,270		36,323			(6,930)		5,931		0001
Purchased Call/S&P 500 INDEX/SPXI0096E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	09/24/2025	1	2,029,000	100		51,942		38,062		77,221			(13,880)		8,677		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2024	07/31/2025	1	2,108,000	100		34,150		19,850		39,380			(14,300)		8,033		0001
Purchased Call/S&P 500 INDEX/SPXI0028S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2024	08/01/2025	1	2,351,000	100		39,262		23,121		60,997			(16,141)		8,980		0001
Purchased Call/S&P 500 INDEX/SPXI004SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/23/2024	08/22/2025	1	2,023,000	100		30,750		19,902		55,457			(10,848)		8,099		0001
Purchased Call/S&P 500 INDEX/SPX140MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	944,799	100		16,251		13,385		16,205			(2,865)		4,283		0001
Purchased Call/S&P 500 INDEX/SPX140NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	1,348,027	100		22,782		20,522		19,777			(2,259)		6,389		0001
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	2,348,660	100		21,138		19,846		8,801			(1,292)		11,317		0001
Purchased Call/S&P 500 INDEX/SPX261PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,822,060	100		29,153		28,189		31,383			(964)		8,947		0001
Purchased Call/S&P 500 INDEX/SPX261PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,609,039	100		36,364		35,162		38,806			(1,202)		7,901		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	3,424,901	100		35,961		28,869		40,307			(7,092)		15,264		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	3,084,504	100		31,153		27,463		27,883			(3,690)		14,463		0001
Purchased Call/S&P 500 INDEX/SPX140NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	3,735,313	100		40,715		38,247		18,356			(2,468)		18,079		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	1,830,029	100		18,300		15,931		15,394			(2,369)		8,527		0001
Purchased Call/S&P 500 INDEX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	3,536,729	100		37,489		30,260		42,786			(7,229)		15,871		0001
Purchased Call/S&P 500 INDEX/SPX261PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	1	1,363,504	100		32,860		29,149		30,280			(3,712)		6,413		0001
Purchased Call/S&P 500 INDEX/SPXD178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2025	1	1,467,054	100		18,925		16,475		15,313			(2,450)		6,836		0001
Purchased Call/S&P 500 INDEX/SPXD17AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	1,652,750	100		33,716		31,673		14,103			(2,043)		7,999		0001
Purchased Call/S&P 500 INDEX/SPXM13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	01/24/2025	1	5,950,000	5900		71,010		71,010		63,588					7,629		0001
Purchased Call/S&P 500 INDEX/SPXD179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	2,032,517	100		40,650		38,060		17,535			(2,590)		9,794		0001
Purchased Call/S&P 500 INDEX/SPXD174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/14/2025	1	1,832,371	100		22,905		18,046		25,464			(4,859)		8,124		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	1,588,620	100		14,933		14,727		9,923			(206)		7,867		0001
Purchased Call/S&P 500 INDEX/SPX140NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	3,710,949	100		40,449		37,977		17,202			(2,472)		17,882		0001
Purchased Call/S&P 500 INDEX/SPX1400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	3,973,058	100		41,717		39,993		26,221			(1,724)		19,425		0001
Purchased Call/S&P 500 INDEX/SPX1400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	4,381,685	100		45,570		44,557		43,839			(1,013)		21,545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX100M5F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	2,737,571	100		30,935		30,935		29,892					13,669		0001
Purchased Call/S&P 500 INDEX/SPX100M5L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,205,338	100		22,660		22,660		25,293					6,027		0001
Purchased Call/S&P 500 INDEX/SPX140M5G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	2,469,014	100		26,912		22,242		26,847			(4,671)		11,211		0001
Purchased Call/S&P 500 INDEX/SPXA21GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,955,164	100		25,417		25,347		20,693			(71)		9,709		0001
Purchased Call/S&P 500 INDEX/SPX140M5W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	2,967,131	100		30,561		26,837		25,420			(3,725)		13,848		0001
Purchased Call/S&P 500 INDEX/SPX140N5G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	2,364,034	100		25,295		22,787		21,737			(2,509)		11,205		0001
Purchased Call/S&P 500 INDEX/SPX140N5H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	2,885,414	100		32,028		29,469		16,178			(2,559)		13,821		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	314,294	100		1,571		1,428		1,124			(143)		1,494		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	3,175,117	100		34,609		32,404		13,270			(2,205)		15,300		0001
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	3,482,265	100		36,564		29,353		41,491			(7,211)		15,520		0001
Purchased Call/S&P 500 INDEX/SPXA21CSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	1,782,742	100		35,120		32,291		20,479			(2,829)		8,501		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	2,877,982	100		29,068		25,865		31,197			(3,203)		13,558		0001
Purchased Call/S&P 500 INDEX/SPX1400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	5,250,427	100		54,604		53,401		52,711			(1,203)		25,926		0001
Purchased Call/S&P 500 INDEX/SPX1400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	63,922	100		243		234		168			(9)		313		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	3,627,110	100		33,369		29,384		26,608			(3,986)		16,928		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	2,807,941	100		31,168		28,764		15,166			(2,404)		13,470		0001
Purchased Call/S&P 500 INDEX/SPX140NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	1,859,961	100		32,177		28,366		29,064			(3,812)		8,721		0001
Purchased Call/S&P 500 INDEX/SPX140M50	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	1	2,116,000	100		22,853		17,690		21,497			(5,162)		9,300		0001
Purchased Call/S&P 500 INDEX/SPX140M54	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	1	2,454,000	100		41,227		32,295		39,817			(8,933)		10,804		0001
Purchased Call/S&P 500 INDEX/SPXD175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	908,866	100		12,270		9,937		13,221			(2,332)		4,085		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	2,612,766	100		26,389		22,318		13,895			(4,071)		12,000		0001
Purchased Call/S&P 500 INDEX/SPX1400SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	1,643,483	100		27,117		26,515		25,417			(603)		8,081		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	2,175,248	100		23,493		21,530		18,244			(1,963)		10,342		0001
Purchased Call/S&P 500 INDEX/SPX1400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	2,339,074	100		36,490		34,982		23,636			(1,508)		11,436		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	145,301	100		581		471		590			(110)		653		0001
Purchased Call/S&P 500 INDEX/SPXC050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	2,035,860	100		33,185		28,248		19,887			(4,937)		9,381		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,614,170	100		39,033		32,094		35,828			(6,939)		16,301		0001
Purchased Call/S&P 500 INDEX/SPXA21C$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,410,385	100		26,755		24,600		15,708			(2,155)		11,494		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	11/04/2025	1	1,636,546	100		21,602		18,270		13,349			(3,333)		7,517		0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	2,728,904	100		27,835		23,617		15,388			(4,217)		12,554		0001
Purchased Call/S&P 500 INDEX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	1,989,171	100		37,198		34,431		17,745			(2,767)		9,557		0001
Purchased Call/S&P 500 INDEX/SPXB05Z5G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	4,436,552	100		46,584		38,627		38,031			(7,956)		20,178		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	5,271,242	100		55,875		50,288		45,669			(5,588)		24,870		0001
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	3,909,306	100		41,048		36,943		30,606			(4,105)		18,444		0001
Purchased Call/S&P 500 INDEX/SPXB05Z5W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	4,090,695	100		40,907		34,430		26,178			(6,477)		18,666		0001
Purchased Call/S&P 500 INDEX/SPX140MSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	2,009,000	100		33,550		28,238		25,262			(5,312)		9,167		0001
Purchased Call/S&P 500 INDEX/SPX140MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/23/2025	1	2,440,603	100		38,317		31,140		42,366			(7,178)		10,989		0001
Purchased Call/S&P 500 INDEX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	2,144,166	100		30,233		26,622		26,380			(3,611)		10,007		0001
Purchased Call/S&P 500 INDEX/SPX140LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	1	2,471,000	100		25,451		19,562		20,937			(5,890)		10,821		0001
Purchased Call/S&P 500 INDEX/SPX140LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2025	1	1,656,000	100		26,993		20,747		24,515			(6,246)		7,252		0001
Purchased Call/S&P 500 INDEX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	1,807,534	100		19,341		15,858		23,368			(3,482)		8,152		0001
Purchased Call/S&P 500 INDEX/SPXI00MSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	42,812	100		1,280		1,280		1,327					214		0001
Purchased Call/S&P 500 INDEX/SPX140S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	1,642,314	100		25,784		24,790		15,485			(994)		8,041		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	291,361	100		1,515		1,344		1,410			(171)		1,370		0001
Purchased Call/S&P 500 INDEX/SPX140OS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	5,151,440	100		54,090		51,836		33,359			(2,254)		25,078		0001
Purchased Call/S&P 500 INDEX/SPX140NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	1,304,434	100		25,828		23,764		14,863			(2,063)		6,248		0001
Purchased Call/S&P 500 INDEX/SPX140MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	2,446,717	100		41,594		34,605		33,446			(6,990)		11,146		0001
Purchased Call/S&P 500 INDEX/SPXI00MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	3,691,818	100		40,610		40,610		48,271					18,459		0001
Purchased Call/S&P 500 INDEX/SPXI00LSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	1,824,165	100		29,734		28,669		23,081			(1,065)		8,944		0001
Purchased Call/S&P 500 INDEX/SPX140MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	1,857,000	100		31,940		26,262		30,580			(5,678)		8,376		0001
Purchased Call/S&P 500 INDEX/SPX140MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/29/2024	10/29/2025	1	1,281,374	100		20,630		17,107		18,188			(3,524)		5,828		0001
Purchased Call/S&P 500 INDEX/SPX140LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	2,426,000	100		25,716		19,836		21,095			(5,880)		10,643		0001
Purchased Call/S&P 500 INDEX/SPX140NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	3,353,852	100		35,886		34,008		17,797			(1,878)		16,303		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	4,241,337	100		45,806		43,283		28,203			(2,524)		20,588		0001
Purchased Call/S&P 500 INDEX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	3,775,000	100		39,638		30,279		16,304			(9,359)		16,413		0001
Purchased Call/S&P 500 INDEX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	153,175	100		751		688		605			(63)		728		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	2,902,353	100		28,443		27,734		32,483			(709)		14,271		0001
Purchased Call/S&P 500 INDEX/SPX140NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	1,694,000	100		31,170		27,447		25,976			(3,723)		7,906		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	1,690,572	100		26,542		25,436		16,589			(1,106)		8,230		0001
Purchased Call/S&P 500 INDEX/SPX261PSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	2,058,000	100		34,780		27,921		36,712			(6,859)		9,172		0001
Purchased Call/S&P 500 INDEX/SPX1400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	2,358,422	100		43,867		42,900		41,543			(967)		11,646		0001
Purchased Call/S&P 500 INDEX/SPX140LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	1	1,604,000	100		36,892		28,181		22,352			(8,711)		6,974		0001
Purchased Call/S&P 500 INDEX/SPX140LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	1	2,467,000	100		25,410		19,110		20,317			(6,300)		10,687		0001
Purchased Call/S&P 500 INDEX/SPX140MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	2,577,022	100		27,574		22,940		20,863			(4,634)		11,740		0001
Purchased Call/S&P 500 INDEX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	240,036	100		1,224		1,015		913			(209)		1,092		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	2,679,859	100		27,871		25,014		25,580			(2,857)		12,644		0001
Purchased Call/S&P 500 INDEX/SPX140MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	1,704,153	100		26,244		23,045		22,259			(3,199)		7,953		0001
Purchased Call/S&P 500 INDEX/SPX140LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	1	2,388,000	100		24,358		18,386		18,805			(5,972)		10,364		0001
Purchased Call/S&P 500 INDEX/SPX261PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	5,013,000	100		52,637		40,208		36,531			(12,428)		21,796		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	1,795,432	100		19,391		18,750		21,054			(641)		8,816		0001
Purchased Call/S&P 500 INDEX/SPXA21GSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	5,631,172	100		61,943		61,771		49,313			(172)		27,962		0001
Purchased Call/S&P 500 INDEX/SPX261PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	1,320,008	100		21,780		19,260		21,955			(2,520)		6,199		0001
Purchased Call/S&P 500 INDEX/SPX140LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	1,475,000	100		27,583		21,276		25,747			(6,307)		6,471		0001
Purchased Call/S&P 500 INDEX/SPX140NSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	2,459,000	100		44,016		41,712		24,287			(2,304)		11,953		0001
Purchased Call/S&P 500 INDEX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	1,113,187	100		17,811		16,094		14,549			(1,717)		5,284		0001
Purchased Call/S&P 500 INDEX/SPXB05Z58	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	3,185,708	100		35,043		28,864		31,337			(6,178)		14,441		0001
Purchased Call/S&P 500 INDEX/SPX140MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	2,807,807	100		28,359		24,972		24,531			(3,387)		13,104		0001
Purchased Call/S&P 500 INDEX/SPX140NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	2,117,816	100		33,885		31,053		26,071			(2,832)		10,069		0001
Purchased Call/S&P 500 INDEX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	2,373,122	100		25,392		24,972		21,649			(421)		11,735		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	9,340,777	100		102,749		102,465		82,843			(283)		46,576		0001
Purchased Call/S&P 500 INDEX/SPX261PS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2024	10/10/2025	1	3,704,000	100		38,892		30,465		37,841			(8,427)		16,308		0001
Purchased Call/S&P 500 INDEX/SPX261QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	1,268,065	100		12,047		11,980		7,987			(67)		6,297		0001
Purchased Call/S&P 500 INDEX/SPX140LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/03/2025	1	2,014,000	100		31,217		23,846		16,317			(7,371)		8,757		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	3,533,275	100		31,799		31,711		28,683			(88)		17,545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	4,664,668	100		47,580		41,139		35,568			(6,440)		21,633		0001
Purchased Call/S&P 500 INDEX/SPX140LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/01/2025	1	1,839,000	100		31,631		23,788		27,113			(7,842)		7,967		0001
Purchased Call/S&P 500 INDEX/SPX140LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/02/2025	1	2,034,000	100		30,510		23,030		24,925			(7,480)		8,828		0001
Purchased Call/S&P 500 INDEX/SPX261PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	1,694,494	100		26,095		20,632		27,511			(5,463)		7,526		0001
Purchased Call/S&P 500 INDEX/SPX140NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	2,682,882	100		28,707		27,046		15,922			(1,661)		13,004		0001
Purchased Call/S&P 500 INDEX/SPXD177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	3,967,690	100		37,296		32,206		27,671			(5,091)		18,312		0001
Purchased Call/S&P 500 INDEX/SPXC053$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/25/2024	11/25/2025	1	3,415,814	100		36,549		33,025		30,896			(3,524)		16,215		0001
Purchased Call/S&P 500 INDEX/SPXD177$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	1,430,432	100		23,602		20,407		15,570			(3,195)		6,634		0001
Purchased Call/S&P 500 INDEX/SPX261PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	2,320,727	100		39,220		31,549		45,635			(7,671)		10,396		0001
Purchased Call/S&P 500 INDEX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	2,278,688	100		24,838		22,573		18,888			(2,264)		10,833		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/31/2025	1	3,263,501	100		33,288		28,017		21,333			(5,271)		14,892		0001
Purchased Call/S&P 500 INDEX/SPXD17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	2,053,905	100		39,846		37,411		16,189			(2,435)		9,897		0001
Purchased Call/S&P 500 INDEX/SPXC055$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/11/2024	12/11/2025	1	2,988,974	100		46,628		44,187		22,737			(2,441)		14,530		0001
Purchased Call/S&P 500 INDEX/SPXA21B$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,038,501	100		16,512		14,861		12,701			(1,651)		4,900		0001
Purchased Call/S&P 500 INDEX/SPX1400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	2,194,445	100		23,042		22,082		13,937			(960)		10,683		0001
Purchased Call/S&P 500 INDEX/SPX140NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	1,762,809	100		30,849		28,470		16,717			(2,380)		8,457		0001
Purchased Call/S&P 500 INDEX/SPXC052$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/19/2024	11/19/2025	1	1,635,250	100		25,019		22,193		20,018			(2,826)		7,691		0001
Purchased Call/S&P 500 INDEX/SPXD17BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	2,102,239	100		27,539		26,319		14,634			(1,221)		10,234		0001
Purchased Call/S&P 500 INDEX/SPXD17AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	2,642,812	100		50,213		47,447		26,957			(2,767)		12,828		0001
Purchased Call/S&P 500 INDEX/SPXD174$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	1,445,825	100		24,001		19,214		21,324			(4,787)		6,444		0001
Purchased Call/S&P 500 INDEX/SPX140MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	1,029,468	100		16,163		13,046		18,036			(3,117)		4,620		0001
Purchased Call/S&P 500 INDEX/SPXA21C$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	2,020,642	100		37,584		34,556		24,158			(3,028)		9,636		0001
Purchased Call/S&P 500 INDEX/SPXD176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	1,366,209	100		24,865		21,098		15,595			(3,767)		6,285		0001
Purchased Call/S&P 500 INDEX/SPXD178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2025	1	1,665,222	100		31,306		27,167		22,216			(4,140)		7,747		0001
Purchased Call/S&P 500 INDEX/SPX261PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	2,393,000	100		46,185		41,096		47,252			(5,089)		11,273		0001
Purchased Call/S&P 500 INDEX/SPXD177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	2,399,000	100		41,503		35,838		27,073			(5,665)		11,072		0001
Purchased Call/S&P 500 INDEX/SPX261PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	1	2,042,000	100		33,489		25,582		26,037			(7,907)		8,878		0001
Purchased Call/S&P 500 INDEX/SPXD174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	1,423,000	100		25,756		20,232		24,860			(5,524)		6,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	2,130,655	100		35,369		29,769		27,562			(5,600)		9,722		0001
Purchased Call/S&P 500 INDEX/SPX140MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	1,682,913	100		27,263		22,532		26,736			(4,732)		7,641		0001
Purchased Call/S&P 500 INDEX/SPXD174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	2,606,283	100		42,743		33,912		34,408			(8,831)		11,596		0001
Purchased Call/S&P 500 INDEX/SPX261PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	208,547	100		897		830		293			(67)		1,002		0001
Purchased Call/S&P 500 INDEX/SPXC053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	1,613,627	100		26,625		23,896		21,180			(2,729)		7,613		0001
Purchased Call/S&P 500 INDEX/SPX261QS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	3,263,558	100		54,501		54,199		38,716			(302)		16,206		0001
Purchased Call/S&P 500 INDEX/SPX261PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	3,734,681	100		38,841		31,094		37,402			(7,747)		16,645		0001
Purchased Call/S&P 500 INDEX/SPXD175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	2,049,464	100		21,724		17,655		25,237			(4,070)		9,228		0001
Purchased Call/S&P 500 INDEX/SPXD176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	2,379,987	100		24,276		20,904		14,399			(3,372)		10,984		0001
Purchased Call/S&P 500 INDEX/SPXD176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	3,105,175	100		31,983		26,845		22,258			(5,139)		14,169		0001
Purchased Call/S&P 500 INDEX/SPX1400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	2,505,174	100		26,555		25,531		15,273			(1,024)		12,266		0001
Purchased Call/S&P 500 INDEX/SPX261PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	4,551,923	100		46,885		41,460		48,073			(5,425)		21,377		0001
Purchased Call/S&P 500 INDEX/SPXC054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	2,174,751	100		37,188		34,916		15,663			(2,273)		10,479		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,704,572	100		40,009		32,897		42,591			(7,113)		16,709		0001
Purchased Call/S&P 500 INDEX/SPX140MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	1,974,689	100		16,587		14,394		13,185			(2,193)		9,187		0001
Purchased Call/S&P 500 INDEX/SPXD178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	1,155,014	100		17,556		15,186		11,335			(2,370)		5,365		0001
Purchased Call/S&P 500 INDEX/SPXA21DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2024	12/03/2025	1	2,403,026	100		26,914		24,912		11,558			(2,002)		11,545		0001
Purchased Call/S&P 500 INDEX/SPXD174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	3,033,488	100		30,942		24,463		33,999			(6,478)		13,473		0001
Purchased Call/S&P 500 INDEX/SPXI00KSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/12/2025	1	1,182,351	100		25,184		24,068		17,434			(1,116)		5,756		0001
Purchased Call/S&P 500 INDEX/SPXI00KS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	2,360,209	100		25,726		23,884		11,466			(1,843)		11,356		0001
Purchased Call/S&P 500 INDEX/SPXI00KS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	3,065,884	100		58,252		54,079		33,158			(4,172)		14,752		0001
Purchased Call/S&P 500 INDEX/SPXM13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	01/23/2025	1	5,950,000	.5900		70,010		70,010		63,058					7,468		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	4,895,699	100		48,957		41,270		31,638			(7,687)		22,450		0001
Purchased Call/S&P 500 INDEX/SPXI00BSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,290,000	100		35,724		28,062		35,558			(7,662)		10,082		0001
Purchased Call/S&P 500 INDEX/SPXD176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	2,058,000	100		35,398		30,481		21,533			(4,916)		9,498		0001
Purchased Call/S&P 500 INDEX/SPXD179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/26/2025	1	2,292,000	100		46,528		42,286		29,388			(4,241)		10,897		0001
Purchased Call/S&P 500 INDEX/SPX261PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	976,276	100		11,032		10,880		7,520			(152)		4,834		0001
Purchased Call/S&P 500 INDEX/SPXM13RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	01/29/2025	1	4,462,500	.5900		54,015		54,015		48,704					6,289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	270,585	100		1,028		813		1,000			(215)		1,202		0001
Purchased Call/S&P 500 INDEX/SPXC054$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	6,494,023	100		71,434		65,680		34,873			(5,754)		30,968		0001
Purchased Call/S&P 500 INDEX/SPX261PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	1	2,714,660	100		27,961		22,030		29,762			(5,931)		12,036		0001
Purchased Call/S&P 500 INDEX/SPXA21GSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	2,009,000	100		28,327		28,248		23,001			(79)		9,976		0001
Purchased Call/S&P 500 INDEX/SPX140NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	3,653,527	100		37,631		33,381		33,641			(4,250)		17,185		0001
Purchased Call/S&P 500 INDEX/SPX2610S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	1	2,059,734	100		33,368		33,276		28,222			(92)		10,270		0001
Purchased Call/S&P 500 INDEX/SPXD177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	4,308,587	100		43,948		37,949		26,795			(5,998)		19,886		0001
Purchased Call/S&P 500 INDEX/SPXD174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2025	1	1,016,000	100		17,678		13,918		17,055			(3,760)		4,497		0001
Purchased Call/S&P 500 INDEX/SPXD173$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/03/2025	1	2,031,000	100		25,997		19,804		21,220			(6,193)		8,831		0001
Purchased Call/S&P 500 INDEX/SPXB05YSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	2,223,000	100		47,572		38,530		44,319			(9,043)		9,992		0001
Purchased Call/S&P 500 INDEX/SPXI00LSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	3,616,545	100		35,804		34,522		24,925			(1,282)		17,733		0001
Purchased Call/S&P 500 INDEX/SPXC051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,203,512	100		33,714		29,112		20,787			(4,602)		10,170		0001
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	3,361,587	100		35,297		28,393		45,537			(6,904)		15,059		0001
Purchased Call/S&P 500 INDEX/SPX261PSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2025	1	2,010,000	100		51,657		48,953		30,993			(2,704)		9,771		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	3,265,000	100		51,261		42,148		52,548			(9,113)		14,726		0001
Purchased Call/S&P 500 INDEX/SPXD174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/17/2025	1	1,998,213	100		29,574		23,741		29,420			(5,833)		8,906		0001
Purchased Call/S&P 500 INDEX/SPXI00CSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	10/15/2025	1	1,729,459	100		42,891		33,911		48,343			(8,980)		7,681		0001
Purchased Call/S&P 500 INDEX/SPX261PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	1	3,605,000	100		37,853		28,989		29,150			(8,864)		15,759		0001
Purchased Call/S&P 500 INDEX/SPX140NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	1,868,721	100		29,713		27,994		17,410			(1,719)		9,058		0001
Purchased Call/S&P 500 INDEX/SPXD176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2025	1	1,377,932	100		24,252		20,444		16,418			(3,808)		6,319		0001
Purchased Call/S&P 500 INDEX/SPX1400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	1,947,000	100		32,515		31,160		20,868			(1,355)		9,478		0001
Purchased Call/S&P 500 INDEX/SPX1400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	4,315,823	100		44,885		43,887		42,803			(997)		21,221		0001
Purchased Call/S&P 500 INDEX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2025	1	4,110,874	100		40,698		35,204		27,510			(5,494)		19,095		0001
Purchased Call/S&P 500 INDEX/SPX140NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	1,770,465	100		19,121		17,532		14,926			(1,589)		8,443		0001
Purchased Call/S&P 500 INDEX/SPX261PS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	1	2,006,000	100		35,105		26,885		32,137			(8,220)		8,769		0001
Purchased Call/S&P 500 INDEX/SPXI00MSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	1,394,444	100		22,590		22,590		21,463					6,963		0001
Purchased Call/S&P 500 INDEX/SPXM13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	01/17/2025	1	8,925,000	5900		102,750		102,750		90,062					9,631		0001
Purchased Call/S&P 500 INDEX/SPX140MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/31/2025	1	1,387,543	100		21,507		18,052		16,579			(3,455)		6,331		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/06/2024	11/06/2025	1	3,580,207	100		34,370		29,257		19,608			(5,113)		16,497		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	1,370,412	100		10,141		8,437		6,943			(1,704)		6,243		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	2,871,559	100		30,726		29,364		17,804			(1,362)		13,979		0001
Purchased Call/S&P 500 INDEX/SPX1400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	1,963,000	100		32,390		31,670		30,577			(720)		9,652		0001
Purchased Call/S&P 500 INDEX/SPX1400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	1,973,635	100		30,986		30,214		34,138			(773)		9,705		0001
Purchased Call/S&P 500 INDEX/SPX261P$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	151,073	100		619		526		231			(94)		695		0001
Purchased Call/S&P 500 INDEX/SPXI00MS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/27/2024	12/26/2025	1	2,034,000	100		39,256		39,147		34,553			(109)		10,100		0001
Purchased Call/S&P 500 INDEX/SPXD173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	3,803,000	100		39,171		30,769		35,341			(8,402)		16,743		0001
Purchased Call/S&P 500 INDEX/SPXD175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	2,484,685	100		44,476		36,468		48,218			(8,008)		11,207		0001
Purchased Call/S&P 500 INDEX/SPXD175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	3,050,401	100		32,334		26,188		34,454			(6,146)		13,712		0001
Purchased Call/S&P 500 INDEX/SPXD174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/13/2025	1	3,226,000	100		33,228		26,160		35,573			(7,068)		14,278		0001
Purchased Call/S&P 500 INDEX/SPX140LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/03/2024	10/03/2025	1	3,493,000	100		35,629		27,141		29,510			(8,488)		15,187		0001
Purchased Call/S&P 500 INDEX/SPXD174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	2,209,120	100		22,533		17,877		20,114			(4,656)		9,829		0001
Purchased Call/S&P 500 INDEX/SPXD178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2025	1	2,372,000	100		42,459		36,961		30,509			(5,497)		11,053		0001
Purchased Call/S&P 500 INDEX/SPXD174$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/10/2025	1	3,285,000	100		33,836		26,578		35,347			(7,257)		14,463		0001
Purchased Call/S&P 500 INDEX/SPX140MS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2025	1	2,099,000	100		35,473		27,460		33,481			(8,013)		9,225		0001
Purchased Call/S&P 500 INDEX/SPX140NSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	1,864,000	100		36,162		33,156		27,801			(3,005)		8,889		0001
Purchased Call/S&P 500 INDEX/SPX815DSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/19/2024	01/21/2025	1	1,402,000	4839.81		31,685		1,741		55,925			(29,944)		1,681		0001
Purchased Call/S&P 500 INDEX/SPX815ESG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/26/2024	01/27/2025	1	1,550,000	4890.97		34,720		2,487		61,784			(32,233)		2,108		0001
Purchased Call/S&P 500 INDEX/SPX815FS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/02/2024	02/03/2025	1	2,419,000	4958.61		53,460		4,860		96,342			(48,600)		3,691		0001
Purchased Call/S&P 500 INDEX/SPX815GS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2024	02/11/2025	1	1,703,000	5026.61		37,636		4,239		67,761			(33,397)		2,888		0001
Purchased Call/S&P 500 INDEX/SPX815HSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/23/2024	02/24/2025	1	2,595,000	5088.8		57,350		8,531		103,082			(48,818)		5,037		0001
Purchased Call/S&P 500 INDEX/SPX815IS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/10/2025	1	1,448,000	5123.69		31,856		5,968		57,405			(25,888)		3,148		0001
Purchased Call/S&P 500 INDEX/SPX815I$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/22/2024	03/24/2025	1	1,663,000	5234.18		36,752		8,302		65,528			(28,450)		3,965		0001
Purchased Call/S&P 500 INDEX/SPX921HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/05/2024	01/06/2025	1	714,000	16306		15,922		219		28,532			(15,703)		458		0001
Purchased Call/S&P 500 INDEX/SPX921HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2024	01/08/2025	1	1,107,000	100		28,339		548		44,226			(27,791)		819		0001
Purchased Call/S&P 500 INDEX/SPX921I$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/19/2024	01/21/2025	1	601,000	17314		13,342		733		23,973			(12,609)		721		0001
Purchased Call/S&P 500 INDEX/SPX921KS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	1	1,021,000	100		25,831		3,166		40,595			(22,665)		1,792		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921KS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2025	1	1,678,000	100		42,453		5,715		66,700			(36,739)		3,105		0001
Purchased Call/S&P 500 INDEX/SPX921LSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	03/03/2025	1	1,424,000	5137.08		31,470		5,288		56,478			(26,182)		2,934		0001
Purchased Call/S&P 500 INDEX/SPX921MSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2025	1	1,195,000	100		29,995		5,123		47,322			(24,871)		2,482		0001
Purchased Call/S&P 500 INDEX/SPX921MSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/07/2025	1	1,028,000	105		13,570		2,450		29,615			(11,120)		2,186		0001
Purchased Call/S&P 500 INDEX/SPX921MSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2025	1	1,116,000	100		30,020		5,352		44,217			(24,669)		2,355		0001
Purchased Call/S&P 500 INDEX/SPX9210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2024	03/31/2025	1	1,503,000	100		37,124		9,077		58,859			(28,047)		3,732		0001
Purchased Call/S&P 500 INDEX/SPXC17US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2025	1	713,000	18339.4		15,543		3,511		28,075			(12,032)		1,700		0001
Purchased Call/S&P 500 INDEX/SPXG00VSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	01/05/2024	01/06/2025	1	1,666,000	4697.24		37,318		514		66,575			(36,804)		1,068		0001
Purchased Call/S&P 500 INDEX/SPXH002SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	02/09/2024	02/11/2025	1	730,000	17962.4		15,841		1,784		29,047			(14,057)		1,238		0001
Purchased Call/S&P 500 INDEX/SPXH0068S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	03/01/2024	03/03/2025	1	610,000	18302.9		13,542		2,276		24,121			(11,266)		1,257		0001
Purchased Call/S&P 500 INDEX/SPXK13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	1	1,656,000	100		41,897		1,389		66,137			(40,508)		1,563		0001
Purchased Call/S&P 500 INDEX/SPXK13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	1	1,785,000	100		45,161		1,617		71,280			(43,543)		1,748		0001
Purchased Call/S&P 500 INDEX/SPXK13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/24/2024	01/22/2025	1	1,331,000	100		40,596		2,355		53,099			(38,241)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXK13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	1	664,000	17421		14,874		1,065		26,464			(13,808)		903		0001
Purchased Call/S&P 500 INDEX/SPXK13ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	1	1,037,000	17642.7		22,918		2,083		41,303			(20,834)		1,582		0001
Purchased Call/S&P 500 INDEX/SPXK13JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	1	1,366,000	105		16,665		1,602		40,762			(15,063)		2,145		0001
Purchased Call/S&P 500 INDEX/SPXK13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/16/2024	02/13/2025	1	1,010,000	105		18,180		2,184		30,109			(15,996)		1,753		0001
Purchased Call/S&P 500 INDEX/SPXK13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	1	1,044,000	100		25,787		3,542		41,491			(22,245)		1,951		0001
Purchased Call/S&P 500 INDEX/SPXK13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	1,468,000	105		19,378		2,715		43,690			(16,663)		2,770		0001
Purchased Call/S&P 500 INDEX/SPXK13OS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	1	1,112,000	17937.6		24,353		3,623		44,140			(20,730)		2,158		0001
Purchased Call/S&P 500 INDEX/SPXK13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/28/2024	02/27/2025	1	1,179,000	105		17,096		2,684		34,709			(14,411)		2,350		0001
Purchased Call/S&P 500 INDEX/SPXK13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	1	620,000	18018.5		13,578		2,544		24,546			(11,034)		1,348		0001
Purchased Call/S&P 500 INDEX/SPXK13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	1	1,904,000	100		47,219		9,756		75,369			(37,463)		4,344		0001
Purchased Call/S&P 500 INDEX/SPXK13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/20/2024	03/18/2025	1	1,305,000	100		40,455		8,517		51,608			(31,938)		2,997		0001
Purchased Call/S&P 500 INDEX/SPXK13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	03/27/2024	03/25/2025	1	1,474,000	100		42,451		9,760		58,074			(32,691)		3,536		0001
Purchased Call/S&P 500 INDEX/SPXL13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	1,544,000	100		39,372		15,944		59,098			(23,428)		4,916		0001
Purchased Call/S&P 500 INDEX/SPX921SSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/24/2024	04/22/2025	1	1,248,000	100		34,320		10,553		49,167			(23,767)		3,457		0001
Purchased Call/S&P 500 INDEX/SPX921USS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2025	1	1,981,000	100		49,327		17,801		76,955			(31,526)		5,957		0001
Purchased Call/S&P 500 INDEX/SPX9210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	800,000	18003.5		17,760		4,933		31,532			(12,827)		2,104		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/07/2025	1	1,653,000	5204.34		36,862		9,749		65,022			(27,113)		4,261		0001
Purchased Call/S&P 500 INDEX/SPXL130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	1,140,000	100		28,386		7,585		44,821			(20,801)		2,954		0001
Purchased Call/S&P 500 INDEX/SPX921PSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2024	04/07/2025	1	709,000	18108.5		15,598		4,125		27,896			(11,473)		1,827		0001
Purchased Call/S&P 500 INDEX/SPX921RSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	1,217,000	100		30,547		8,836		47,967			(21,711)		3,279		0001
Purchased Call/S&P 500 INDEX/SPXC17WSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/13/2025	1	1,405,000	100		41,588		15,207		54,612			(26,381)		4,241		0001
Purchased Call/S&P 500 INDEX/SPX921SS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/21/2025	1	1,564,000	4967.23		34,877		10,569		61,674			(24,308)		4,312		0001
Purchased Call/S&P 500 INDEX/SPXL13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/04/2025	1	1,541,000	100		45,922		19,699		58,845			(26,223)		5,021		0001
Purchased Call/S&P 500 INDEX/SPXL13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	1,166,000	100		29,500		14,628		42,294			(14,872)		4,105		0001
Purchased Call/S&P 500 INDEX/SPXL136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	1,141,000	105		14,833		5,149		31,414			(9,684)		3,365		0001
Purchased Call/S&P 500 INDEX/SPXL13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	1,473,000	100		37,562		17,177		55,087			(20,385)		4,982		0001
Purchased Call/S&P 500 INDEX/SPXL13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	1,130,000	100		28,250		10,817		43,148			(17,433)		3,499		0001
Purchased Call/S&P 500 INDEX/SPX921YSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2024	06/23/2025	1	1,434,000	100		36,567		17,427		52,243			(19,140)		4,950		0001
Purchased Call/S&P 500 INDEX/SPXL137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/06/2025	1	1,105,000	100		30,830		10,764		43,111			(20,065)		3,246		0001
Purchased Call/S&P 500 INDEX/SPX921YSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	1,098,000	100		27,999		12,994		39,803			(15,005)		3,736		0001
Purchased Call/S&P 500 INDEX/SPXL13GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/10/2025	1	1,159,000	100		34,654		15,488		43,678			(19,166)		3,849		0001
Purchased Call/S&P 500 INDEX/SPXL131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	1,152,000	100		29,146		8,350		45,411			(20,795)		3,089		0001
Purchased Call/S&P 500 INDEX/SPXL13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	1,661,000	100		42,189		16,688		63,715			(25,502)		5,198		0001
Purchased Call/S&P 500 INDEX/SPX9210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	1,867,000	5123.41		41,821		11,617		73,616			(30,204)		4,911		0001
Purchased Call/S&P 500 INDEX/SPX921TSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2025	1	1,928,000	100		48,778		16,663		75,338			(32,116)		5,641		0001
Purchased Call/S&P 500 INDEX/SPX921YSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	1,040,000	105		13,520		6,274		20,344			(7,246)		3,538		0001
Purchased Call/S&P 500 INDEX/SPXL13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	1,054,000	105		13,807		5,858		26,791			(7,950)		3,434		0001
Purchased Call/S&P 500 INDEX/SPX921VSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/17/2024	05/19/2025	1	1,394,000	100		35,129		13,355		53,423			(21,774)		4,301		0001
Purchased Call/S&P 500 INDEX/SPX921TS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2025	1	1,345,000	100		33,894		10,925		52,814			(22,969)		3,824		0001
Purchased Call/S&P 500 INDEX/SPX921SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/21/2025	1	670,000	17037.7		14,807		4,487		26,435			(10,320)		1,847		0001
Purchased Call/S&P 500 INDEX/SPX921ZSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	1	1,911,000	100		48,539		23,401		69,374			(25,139)		6,635		0001
Purchased Call/S&P 500 INDEX/SPXL13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	1,207,000	100		30,779		13,481		45,643			(17,297)		3,996		0001
Purchased Call/S&P 500 INDEX/SPXK13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	1,065,000	100		26,412		6,548		41,716			(19,864)		2,659		0001
Purchased Call/S&P 500 INDEX/SPXL13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	1,507,000	100		38,278		16,134		57,678			(22,144)		4,894		0001
Purchased Call/S&P 500 INDEX/SPXL13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	1,320,000	100		33,660		19,287		46,568			(14,373)		4,994		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2024	07/14/2025	1	1,473,000	100		37,414		19,995		47,696			(17,419)		5,383		0001
Purchased Call/S&P 500 INDEX/SPXL130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	1,138,000	100		30,612		15,942		38,181			(14,670)		4,094		0001
Purchased Call/S&P 500 INDEX/SPXM132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	1,063,000	100		27,107		18,220		32,977			(8,886)		4,355		0001
Purchased Call/S&P 500 INDEX/SPXL13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	1,453,000	100		37,052		21,435		51,864			(15,617)		5,524		0001
Purchased Call/S&P 500 INDEX/SPXA215SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/10/2024	09/10/2025	1	1,168,000	100		29,784		20,677		40,516			(9,108)		4,862		0001
Purchased Call/S&P 500 INDEX/SPXA217SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2024	09/30/2025	1	1,666,000	100		42,483		31,833		45,985			(10,650)		7,204		0001
Purchased Call/S&P 500 INDEX/SPXA217SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/24/2025	1	1,040,000	100		27,560		20,478		29,856			(7,082)		4,447		0001
Purchased Call/S&P 500 INDEX/SPXA210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2025	1	1,537,000	100		38,118		20,581		44,638			(17,536)		5,646		0001
Purchased Call/S&P 500 INDEX/SPXA213S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/12/2025	1	1,310,000	100		38,383		23,710		48,223			(14,673)		5,131		0001
Purchased Call/S&P 500 INDEX/SPXA211SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/24/2024	07/22/2025	1	1,256,000	100		27,255		15,251		41,631			(12,004)		4,683		0001
Purchased Call/S&P 500 INDEX/SPXM136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/16/2025	1	1,496,000	100		47,124		34,056		47,611			(13,068)		6,301		0001
Purchased Call/S&P 500 INDEX/SPXL13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2025	1	1,081,000	105		14,485		7,626		16,541			(6,859)		3,900		0001
Purchased Call/S&P 500 INDEX/SPXL13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	1,563,000	100		39,544		21,896		53,943			(17,648)		5,814		0001
Purchased Call/S&P 500 INDEX/SPXA216S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2024	09/18/2025	1	1,243,000	100		31,821		22,792		39,634			(9,029)		5,256		0001
Purchased Call/S&P 500 INDEX/SPXA213SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	1	1,341,000	100		35,402		22,529		43,293			(12,874)		5,346		0001
Purchased Call/S&P 500 INDEX/SPXA214S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	08/26/2025	1	1,358,000	100		33,814		22,199		44,079			(11,615)		5,483		0001
Purchased Call/S&P 500 INDEX/SPX9212SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/03/2024	07/01/2025	1	1,199,000	100		32,373		16,367		42,842			(16,006)		4,233		0001
Purchased Call/S&P 500 INDEX/SPXA216SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	09/22/2025	1	1,094,000	100		28,882		21,180		32,347			(7,702)		4,661		0001
Purchased Call/S&P 500 INDEX/SPXA219SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	1,276,000	100		32,666		26,366		31,749			(6,299)		5,726		0001
Purchased Call/S&P 500 INDEX/SPXM13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,089,000	100		27,987		26,831		18,436			(1,157)		5,324		0001
Purchased Call/S&P 500 INDEX/SPXA219SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	1	1,472,000	5823.52		34,739		28,710		35,596			(6,029)		6,684		0001
Purchased Call/S&P 500 INDEX/SPXD178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/12/2025	1	1,157,000	100		31,470		27,613		22,610			(3,857)		5,383		0001
Purchased Call/S&P 500 INDEX/SPXA217SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/04/2024	10/06/2025	1	1,181,000	100		30,470		23,335		33,335			(7,135)		5,163		0001
Purchased Call/S&P 500 INDEX/SPXA21AS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/28/2024	10/28/2025	1	631,000	20351.1		14,134		11,681		16,372			(2,453)		2,865		0001
Purchased Call/S&P 500 INDEX/SPXA21ESI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	1,580,000	100		40,132		38,695		27,054			(1,437)		7,747		0001
Purchased Call/S&P 500 INDEX/SPXA219SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/24/2025	1	1,372,000	100		35,260		28,992		36,926			(6,269)		6,188		0001
Purchased Call/S&P 500 INDEX/SPXA21CS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	1,233,000	100		30,948		27,964		25,267			(2,984)		5,853		0001
Purchased Call/S&P 500 INDEX/SPXM13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	1,019,000	100		26,698		21,035		25,138			(5,663)		4,518		0001
Purchased Call/S&P 500 INDEX/SPXA211SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	1,104,000	100		28,814		28,814		26,034					5,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21BSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/18/2024	11/18/2025	1	1,244,000	100		31,349		27,722		29,081			(3,627)		5,842		0001
Purchased Call/S&P 500 INDEX/SPXM13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/16/2025	1	1,211,000	105		21,071		16,951		14,339			(4,120)		5,388		0001
Purchased Call/S&P 500 INDEX/SPXA21ES2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2024	12/09/2025	1	2,122,000	100		54,960		51,780		36,724			(3,179)		10,285		0001
Purchased Call/S&P 500 INDEX/SPXA21DS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,477,000	100		38,107		35,167		26,404			(2,939)		7,086		0001
Purchased Call/S&P 500 INDEX/SPXA21ES5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/10/2024	12/10/2025	1	1,354,000	100		35,204		33,264		24,451			(1,940)		6,572		0001
Purchased Call/S&P 500 INDEX/SPXA21AS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/31/2024	10/29/2025	1	1,140,000	100		26,448		22,175		29,405			(4,273)		5,185		0001
Purchased Call/S&P 500 INDEX/SPXA21963	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	1,012,000	100		25,907		20,554		26,177			(5,353)		4,502		0001
Purchased Call/S&P 500 INDEX/SPXD17984	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/19/2025	1	1,313,000	100		38,077		34,153		29,539			(3,924)		6,176		0001
Purchased Call/S&P 500 INDEX/SPXA21963	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2024	10/20/2025	1	1,387,000	100		35,369		28,451		33,909			(6,918)		6,213		0001
Purchased Call/S&P 500 INDEX/SPXA21HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2025	1	1,283,000	100		33,486		33,486		29,285					6,406		0001
Purchased Call/S&P 500 INDEX/SPXM13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/08/2025	1	1,439,000	100		44,897		35,213		40,951			(9,684)		6,313		0001
Purchased Call/S&P 500 INDEX/SPXM1397S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	1,184,000	105		16,339		12,447		17,984			(3,892)		5,148		0001
Purchased Call/S&P 500 INDEX/SPXM13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2025	1	1,393,000	105		21,034		20,155		7,372			(879)		6,771		0001
Purchased Call/S&P 500 INDEX/SPXA21ASN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	1,169,000	100		29,926		25,392		31,789			(4,534)		5,378		0001
Purchased Call/S&P 500 INDEX/SPXM13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/10/2025	1	1,476,000	100		43,394		37,625		28,099			(5,770)		6,845		0001
Purchased Call/S&P 500 INDEX/SPXM13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,451,000	105		21,185		21,126		12,818			(59)		7,205		0001
Purchased Call/S&P 500 INDEX/SPXM13L54	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	1,239,000	100		32,462		30,047		21,798			(2,415)		5,953		0001
Purchased Call/S&P 500 INDEX/SPX921HSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/16/2024	01/14/2025	1	1,923,878	4474		37,315		1,340		75,409			(35,975)		1,884		0001
Purchased Call/S&P 500 INDEX/SPX9211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/25/2024	01/22/2025	1	1,592,781	4462		35,914		2,101		61,103			(33,813)		1,955		0001
Purchased Call/S&P 500 INDEX/SPX921JS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/05/2024	02/03/2025	1	2,106,348	4650		42,129		3,840		68,240			(38,289)		3,214		0001
Purchased Call/S&P 500 INDEX/SPX921KSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/20/2024	02/19/2025	1	2,148,235	4763		43,675		5,896		54,581			(37,779)		3,975		0001
Purchased Call/S&P 500 INDEX/SPX921MSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/07/2024	03/03/2025	1	2,067,016	4898		45,985		7,857		35,050			(38,128)		4,260		0001
Purchased Call/S&P 500 INDEX/SPX9210SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/25/2024	03/21/2025	1	2,412,095	5015		50,731		11,164		28,142			(39,567)		5,646		0001
Purchased Call/S&P 500 INDEX/SPXC17S9P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/27/2024	02/26/2025	1	2,171,797	4869		46,402		7,158		40,157			(39,243)		4,291		0001
Purchased Call/S&P 500 INDEX/SPXG00W8E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/07/2025	1	1,796,447	4469		37,024		612		71,685			(36,412)		1,244		0001
Purchased Call/S&P 500 INDEX/SPXX13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	1	1,629,000	4961.11		32,743		6,134		22,287			(26,609)		3,541		0001
Purchased Call/S&P 500 INDEX/SPXX13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	03/17/2025	1	2,138,570	4973		44,355		9,189		29,088			(35,165)		4,879		0001
Purchased Call/S&P 500 INDEX/SPX9210SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2024	04/08/2025	1	1,848,188	5022		35,000		9,483		22,873			(25,517)		4,788		0001
Purchased Call/S&P 500 INDEX/SPX921VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2024	05/12/2025	1	1,822,587	5077		36,805		13,581		16,734			(23,223)		5,480		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921SSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2025	1	2,238,430	.4930		50,162		14,894		38,298			(35,268)		6,060		0001
Purchased Call/S&P 500 INDEX/SPXL136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/05/2025	1	1,789,511	.4930		39,255		13,484		28,494			(25,771)		5,236		0001
Purchased Call/S&P 500 INDEX/SPX921XSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/10/2024	06/03/2025	1	1,870,288	.5014		38,162		16,401		21,757			(21,761)		6,074		0001
Purchased Call/S&P 500 INDEX/SPXK13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	1	2,071,687	.5078		40,298		10,019		19,190			(30,279)		5,172		0001
Purchased Call/S&P 500 INDEX/SPX921WSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/30/2024	05/26/2025	1	1,664,960	.5045		31,624		12,844		16,836			(18,779)		5,265		0001
Purchased Call/S&P 500 INDEX/SPX921TSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/29/2025	1	1,768,053	.4995		33,680		10,978		23,487			(22,701)		5,048		0001
Purchased Call/S&P 500 INDEX/SPX140AS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2025	1	1,977,000	289.91		37,365		1,338		120,264			(36,027)		1,936		0001
Purchased Call/S&P 500 INDEX/SPX140ASA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/12/2024	01/13/2025	1	1,774,000	293.2		25,191		835		86,429			(24,356)		1,674		0001
Purchased Call/S&P 500 INDEX/SPX140ASP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/22/2024	01/22/2025	1	2,102,000	294.27		35,103		2,025		96,351			(33,078)		2,580		0001
Purchased Call/S&P 500 INDEX/SPX140BS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/02/2024	01/31/2025	1	2,045,000	279.18		112,271		9,356		205,220			(102,915)		2,980		0001
Purchased Call/S&P 500 INDEX/SPX140BSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2025	1	1,840,000	297.47		29,440		2,750		66,583			(26,690)		2,849		0001
Purchased Call/S&P 500 INDEX/SPX140BSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/06/2024	02/06/2025	1	1,591,000	279.15		88,301		8,733		160,888			(79,567)		2,533		0001
Purchased Call/S&P 500 INDEX/SPX140BSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	1	1,602,000	280.96		89,071		9,155		151,100			(79,917)		2,585		0001
Purchased Call/S&P 500 INDEX/SPX140BSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2025	1	1,882,000	297.82		35,758		4,028		67,514			(31,730)		3,192		0001
Purchased Call/S&P 500 INDEX/SPX140BSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	1	1,795,000	298.94		30,515		3,136		56,775			(27,379)		2,896		0001
Purchased Call/S&P 500 INDEX/SPX140BSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	1	2,935,000	301.33		40,503		4,163		70,265			(36,340)		4,735		0001
Purchased Call/S&P 500 INDEX/SPX140BSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	1	1,410,369	299		24,348		2,502		44,523			(21,846)		2,275		0001
Purchased Call/S&P 500 INDEX/SPX140BSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/14/2024	02/12/2025	1	1,626,018	280		89,308		10,362		160,212			(78,946)		2,791		0001
Purchased Call/S&P 500 INDEX/SPX140BSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/16/2024	02/14/2025	1	2,439,000	280.75		138,047		16,919		234,343			(121,128)		4,282		0001
Purchased Call/S&P 500 INDEX/SPX140BSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/16/2024	02/14/2025	1	2,579,000	298.16		47,196		5,784		91,398			(41,411)		4,528		0001
Purchased Call/S&P 500 INDEX/SPX140BSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/16/2024	02/18/2025	1	2,658,000	301.39		37,478		4,956		67,702			(32,522)		4,869		0001
Purchased Call/S&P 500 INDEX/SPX140CS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2025	1	1,702,000	300.22		33,019		4,989		51,127			(28,030)		3,333		0001
Purchased Call/S&P 500 INDEX/SPX140CS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2025	1	2,402,000	303.62		35,069		5,299		47,813			(29,770)		4,704		0001
Purchased Call/S&P 500 INDEX/SPX140CSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/26/2024	02/26/2025	1	1,910,000	282.56		109,443		16,837		172,878			(92,606)		3,774		0001
Purchased Call/S&P 500 INDEX/SPX140DS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/08/2024	03/04/2025	1	1,620,241	302		28,992		5,035		41,648			(23,957)		3,366		0001
Purchased Call/S&P 500 INDEX/SPX140DSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	1	1,506,000	305.69		28,614		6,817		29,018			(21,797)		3,676		0001
Purchased Call/S&P 500 INDEX/SPX140DSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/28/2024	03/28/2025	1	1,394,000	309.72		19,237		4,583		14,378			(14,654)		3,403		0001
Purchased Call/S&P 500 INDEX/SPX261GSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2025	1	1,653,000	273.36		91,080		1,752		199,628			(89,329)		1,224		0001
Purchased Call/S&P 500 INDEX/SPX261HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/17/2025	1	1,575,000	294.59		24,885		1,106		69,822			(23,779)		1,700		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261HS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2025	1	1,388,000	295.41		20,681		1,136		58,013			(19,545)		1,665		0001
Purchased Call/S&P 500 INDEX/SPX261HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2024	01/17/2025	1	1,818,451	275		107,675		4,812		209,923			(102,863)		1,962		0001
Purchased Call/S&P 500 INDEX/SPX261HS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2024	01/22/2025	1	1,399,847	276		79,275		4,586		156,565			(74,689)		1,718		0001
Purchased Call/S&P 500 INDEX/SPX261HS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2024	01/24/2025	1	1,405,000	276.56		77,697		4,909		154,486			(72,787)		1,801		0001
Purchased Call/S&P 500 INDEX/SPX261HS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2025	1	1,620,000	295.21		27,864		1,996		70,091			(25,868)		2,203		0001
Purchased Call/S&P 500 INDEX/SPX261HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	1	2,444,483	280		143,003		14,698		239,864			(128,305)		3,944		0001
Purchased Call/S&P 500 INDEX/SPX261HSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	1	1,547,652	281		86,696		10,626		147,401			(76,070)		2,717		0001
Purchased Call/S&P 500 INDEX/SPX261IS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2025	1	1,903,000	282.96		108,852		16,447		169,520			(92,404)		3,727		0001
Purchased Call/S&P 500 INDEX/SPX261IS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	02/21/2025	1	2,270,980	281		142,201		20,145		218,092			(122,056)		4,286		0001
Purchased Call/S&P 500 INDEX/SPX261ISH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	02/28/2025	1	1,707,000	302.08		31,580		5,088		43,205			(26,492)		3,431		0001
Purchased Call/S&P 500 INDEX/SPX261ISK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2024	02/27/2025	1	1,710,052	302		31,448		5,007		43,315			(26,441)		3,408		0001
Purchased Call/S&P 500 INDEX/SPX261ISS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2024	03/07/2025	1	2,485,000	284.13		138,912		25,081		213,764			(113,830)		5,283		0001
Purchased Call/S&P 500 INDEX/SPX261IST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2024	03/07/2025	1	2,538,431	284		142,896		25,801		219,426			(117,095)		5,397		0001
Purchased Call/S&P 500 INDEX/SPX261ISY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	1	1,441,000	285.41		81,417		15,700		117,855			(65,716)		3,178		0001
Purchased Call/S&P 500 INDEX/SPX261JS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	1	3,469,000	284.18		197,039		39,408		300,916			(157,631)		7,757		0001
Purchased Call/S&P 500 INDEX/SPX261JS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	1	1,485,000	301.8		28,661		5,922		42,723			(22,739)		3,388		0001
Purchased Call/S&P 500 INDEX/SPX261JS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	1	2,479,937	285		134,850		26,970		207,468			(107,880)		5,545		0001
Purchased Call/S&P 500 INDEX/SPX261JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2024	03/13/2025	1	1,605,368	304		27,550		5,464		35,161			(22,086)		3,565		0001
Purchased Call/S&P 500 INDEX/SPX261JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	1	1,984,000	286.88		112,493		24,172		153,485			(88,321)		4,615		0001
Purchased Call/S&P 500 INDEX/SPX261JSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	1	1,468,000	309.26		19,378		4,164		15,504			(15,214)		3,415		0001
Purchased Call/S&P 500 INDEX/SPX261JSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2024	03/19/2025	1	2,164,322	285		134,108		28,526		181,983			(105,582)		5,003		0001
Purchased Call/S&P 500 INDEX/SPX261JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2024	03/21/2025	1	2,278,000	287.16		128,479		28,194		174,442			(100,285)		5,332		0001
Purchased Call/S&P 500 INDEX/SPX261JSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2024	03/21/2025	1	1,991,000	304.39		39,422		8,651		43,969			(30,771)		4,661		0001
Purchased Call/S&P 500 INDEX/SPX261JSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2024	03/18/2025	1	1,581,213	304		32,062		6,826		35,711			(25,237)		3,631		0001
Purchased Call/S&P 500 INDEX/SPX261JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2024	03/26/2025	1	1,515,839	305		29,977		6,956		32,113			(23,021)		3,658		0001
Purchased Call/S&P 500 INDEX/SPXB05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	01/05/2024	01/02/2025	1	3,077,948	272		165,002		460		386,649			(164,542)		1,139		0001
Purchased Call/S&P 500 INDEX/SPXB05GSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	01/12/2024	01/10/2025	1	2,197,000	274.02		117,759		2,952		259,960			(114,807)		1,818		0001
Purchased Call/S&P 500 INDEX/SPXB05GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... 02RNE8IBXP4ROTD8PU41	01/16/2024	01/10/2025	1	3,223,618	274		169,618		4,264		382,151			(165,353)		2,668		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00V\$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2024	01/03/2025	1	1,686,000	271.61		92,561		514		214,890			(92,047)		764		0001
Purchased Call/S&P 500 INDEX/SPXG00V\$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2024	01/07/2025	1	1,898,000	289.54		32,646		538		117,470			(32,107)		1,314		0001
Purchased Call/S&P 500 INDEX/SPXG00Z\$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/19/2024	01/16/2025	1	2,176,910	273		137,060		5,727		267,865			(131,334)		2,279		0001
Purchased Call/S&P 500 INDEX/SPXH000\$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/26/2024	01/27/2025	1	2,052,000	277.19		112,655		8,069		220,883			(104,586)		2,790		0001
Purchased Call/S&P 500 INDEX/SPXH000\$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/26/2024	01/24/2025	1	1,936,262	277		106,993		6,836		209,447			(100,157)		2,483		0001
Purchased Call/S&P 500 INDEX/SPXH001\$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	01/31/2025	1	1,495,000	276.09		80,880		6,666		168,403			(74,214)		2,178		0001
Purchased Call/S&P 500 INDEX/SPXH001\$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	01/30/2025	1	2,051,142	278		99,462		7,946		214,816			(91,516)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXH006S2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/28/2024	02/27/2025	1	1,528,113	283		85,021		13,350		136,273			(71,670)		3,046		0001
Purchased Call/S&P 500 INDEX/SPXH006S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/01/2024	02/28/2025	1	2,082,000	284.18		116,800		18,818		176,426			(97,982)		4,185		0001
Purchased Call/S&P 500 INDEX/SPXH007\$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/06/2024	03/05/2025	1	1,766,681	283		102,054		17,761		158,655			(84,293)		3,699		0001
Purchased Call/S&P 500 INDEX/SPXH009S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/13/2024	03/11/2025	1	1,775,918	302		35,818		6,846		47,211			(28,972)		3,889		0001
Purchased Call/S&P 500 INDEX/SPXH00A\$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2024	03/21/2025	1	1,384,000	287.31		77,642		16,991		105,021			(60,651)		3,240		0001
Purchased Call/S&P 500 INDEX/SPXH00B\$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/26/2024	03/26/2025	1	2,060,000	286.53		115,360		26,695		163,434			(88,665)		4,970		0001
Purchased Call/S&P 500 INDEX/SPXH00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2024	03/28/2025	1	4,176,000	287.84		235,109		56,009		312,220			(179,100)		10,194		0001
Purchased Call/S&P 500 INDEX/SPXH00C\$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2024	03/27/2025	1	1,683,518	287		98,507		23,259		130,717			(75,248)		4,086		0001
Purchased Call/S&P 500 INDEX/SPX140S\$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/13/2025	1	1,332,069	307		27,766		10,266		30,018			(17,500)		4,020		0001
Purchased Call/S&P 500 INDEX/SPX140HS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2025	1	1,498,000	314.24		16,328		6,882		16,064			(9,446)		4,865		0001
Purchased Call/S&P 500 INDEX/SPX261L\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2024	05/21/2025	1	2,804,254	290		154,672		60,486		207,577			(94,186)		8,715		0001
Purchased Call/S&P 500 INDEX/SPX261LS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2024	05/21/2025	1	1,640,081	315		16,852		6,590		14,625			(10,262)		5,097		0001
Purchased Call/S&P 500 INDEX/SPX261KS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2025	1	1,858,000	301.37		36,417		10,433		64,175			(25,983)		4,983		0001
Purchased Call/S&P 500 INDEX/SPX261LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2024	05/23/2025	1	1,841,850	308		34,201		13,758		40,783			(20,443)		5,764		0001
Purchased Call/S&P 500 INDEX/SPXH00USP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/23/2025	1	1,648,771	313		31,763		15,435		22,986			(16,327)		5,692		0001
Purchased Call/S&P 500 INDEX/SPXH00ES7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	04/09/2025	1	1,669,388	287		91,094		24,661		132,588			(66,433)		4,347		0001
Purchased Call/S&P 500 INDEX/SPXH00ESI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/14/2025	1	1,644,000	302.8		32,387		9,190		48,236			(23,197)		4,388		0001
Purchased Call/S&P 500 INDEX/SPX261KS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2024	04/08/2025	1	1,877,540	305		29,873		8,117		43,433			(21,756)		4,864		0001
Purchased Call/S&P 500 INDEX/SPXB05NS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	1	3,734,000	294.84		212,838		100,507		225,009			(112,331)		12,779		0001
Purchased Call/S&P 500 INDEX/SPXH000ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2024	06/05/2025	1	1,421,000	291.57		81,708		34,889		99,863			(46,819)		4,645		0001
Purchased Call/S&P 500 INDEX/SPXH00CSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/02/2025	1	1,528,593	287		85,695		21,542		119,927			(64,153)		3,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2024	05/29/2025	1	1,527,733	290		81,952		33,691		116,237			(48,261)		4,880		0001
Purchased Call/S&P 500 INDEX/SPXH00GSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/22/2025	1	1,775,534	300		40,546		12,467		69,664			(28,079)		4,918		0001
Purchased Call/S&P 500 INDEX/SPXH00QSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/11/2025	1	2,760,494	317		35,876		16,089		19,434			(19,787)		9,195		0001
Purchased Call/S&P 500 INDEX/SPXH00CSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/01/2025	1	1,623,286	306		27,968		6,973		29,908			(20,995)		4,053		0001
Purchased Call/S&P 500 INDEX/SPXH00HSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/01/2024	04/29/2025	1	2,088,747	304		32,167		10,514		58,526			(21,652)		5,963		0001
Purchased Call/S&P 500 INDEX/SPXH00CSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/03/2025	1	1,801,000	286.92		101,576		25,744		142,083			(75,833)		4,545		0001
Purchased Call/S&P 500 INDEX/SPXH00QSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/12/2025	1	2,854,175	293		169,358		76,211		189,201			(93,147)		9,537		0001
Purchased Call/S&P 500 INDEX/SPXH00RSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/16/2025	1	1,477,599	314		26,974		12,542		17,116			(14,431)		4,997		0001
Purchased Call/S&P 500 INDEX/SPXB05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	1	3,936,000	293.81		224,352		101,582		247,292			(122,770)		13,192		0001
Purchased Call/S&P 500 INDEX/SPX261KSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	1	2,477,172	284		149,545		47,356		230,012			(102,189)		6,952		0001
Purchased Call/S&P 500 INDEX/SPXH00RSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/18/2025	1	1,414,445	320		16,194		7,578		6,514			(8,616)		4,812		0001
Purchased Call/S&P 500 INDEX/SPX140GS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	3,478,000	289.74		201,724		75,647		258,190			(126,078)		10,615		0001
Purchased Call/S&P 500 INDEX/SPX140HSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/06/2025	1	1,506,038	311		30,426		13,446		25,224			(16,980)		4,939		0001
Purchased Call/S&P 500 INDEX/SPX261KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	1	2,204,035	283		124,296		36,598		210,522			(87,698)		5,967		0001
Purchased Call/S&P 500 INDEX/SPX261JSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	1	2,859,000	286.81		162,677		42,025		227,714			(120,652)		7,254		0001
Purchased Call/S&P 500 INDEX/SPXC17WSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	2,126,214	290		121,991		45,747		158,315			(76,244)		6,489		0001
Purchased Call/S&P 500 INDEX/SPXH00TSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/27/2025	1	2,039,000	295.48		116,427		57,085		121,717			(59,342)		7,120		0001
Purchased Call/S&P 500 INDEX/SPX261KSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	1	2,007,858	284		124,413		41,817		188,326			(82,597)		5,804		0001
Purchased Call/S&P 500 INDEX/SPX261LSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/03/2024	06/02/2025	1	1,844,946	315		20,578		8,641		18,708			(11,938)		5,972		0001
Purchased Call/S&P 500 INDEX/SPXH00ESH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	2,250,000	284.99		129,375		35,938		196,076			(93,438)		5,918		0001
Purchased Call/S&P 500 INDEX/SPX140FSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/06/2025	1	1,764,589	304		35,637		12,443		51,791			(23,194)		5,184		0001
Purchased Call/S&P 500 INDEX/SPX261LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	1	4,141,000	289.06		241,006		95,328		308,528			(145,678)		12,960		0001
Purchased Call/S&P 500 INDEX/SPXH00NS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/30/2025	1	1,539,000	288.44		89,724		37,033		124,073			(52,691)		4,933		0001
Purchased Call/S&P 500 INDEX/SPXH00PS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2024	06/04/2025	1	2,017,557	290		124,984		53,170		152,695			(71,814)		6,574		0001
Purchased Call/S&P 500 INDEX/SPXB05MSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	1	1,834,000	291.57		104,905		45,333		127,678			(59,572)		6,014		0001
Purchased Call/S&P 500 INDEX/SPX140FSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/09/2025	1	1,522,000	307.11		25,874		9,200		33,276			(16,674)		4,524		0001
Purchased Call/S&P 500 INDEX/SPX261LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	1	2,771,000	287.69		159,887		56,849		224,059			(103,038)		8,237		0001
Purchased Call/S&P 500 INDEX/SPX140FSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/25/2025	1	1,560,913	301		28,124		8,981		57,259			(19,143)		4,381		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140GSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/15/2025	1	1,437,324	312		20,418		7,621		17,674			(12,797)		4,371		0001
Purchased Call/S&P 500 INDEX/SPX140FSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/30/2025	1	1,518,642	284		83,825		27,556		141,324			(56,269)		4,354		0001
Purchased Call/S&P 500 INDEX/SPX140GS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	1,608,000	310.31		25,406		9,527		25,181			(15,879)		4,908		0001
Purchased Call/S&P 500 INDEX/SPX140FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/05/2025	1	1,538,872	304		31,087		10,798		45,169			(20,289)		4,503		0001
Purchased Call/S&P 500 INDEX/SPXH00US6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/27/2025	1	3,833,000	294.9		218,098		107,231		236,160			(110,866)		13,384		0001
Purchased Call/S&P 500 INDEX/SPX140FSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/02/2025	1	2,546,000	285.43		146,395		49,205		224,303			(97,190)		7,360		0001
Purchased Call/S&P 500 INDEX/SPX140FS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	1	1,548,000	297.86		31,889		9,416		70,674			(22,473)		4,191		0001
Purchased Call/S&P 500 INDEX/SPX140FSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2025	1	2,611,967	287		151,069		53,294		216,838			(97,775)		7,734		0001
Purchased Call/S&P 500 INDEX/SPX140ES1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	1	1,709,000	303.59		35,205		9,095		44,310			(26,111)		4,336		0001
Purchased Call/S&P 500 INDEX/SPX140FS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2025	1	2,259,000	281.4		130,344		38,486		229,251			(91,858)		6,115		0001
Purchased Call/S&P 500 INDEX/SPX140GS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/16/2025	1	1,234,000	306.4		26,531		9,949		30,141			(16,582)		3,766		0001
Purchased Call/S&P 500 INDEX/SPX140FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/09/2025	1	1,658,000	287.47		95,335		33,803		135,135			(61,532)		4,928		0001
Purchased Call/S&P 500 INDEX/SPX1401SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2025	1	1,565,000	319.08		18,311		9,080		10,933			(9,231)		5,510		0001
Purchased Call/S&P 500 INDEX/SPX140GST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/23/2025	1	1,601,722	315		18,252		7,240		13,866			(11,013)		5,013		0001
Purchased Call/S&P 500 INDEX/SPX140FSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/25/2025	1	2,182,000	284.7		126,774		40,145		196,260			(86,629)		6,124		0001
Purchased Call/S&P 500 INDEX/SPX140HSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/13/2025	1	1,789,009	319		22,042		10,036		10,445			(12,006)		5,996		0001
Purchased Call/S&P 500 INDEX/SPX1401SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/25/2025	1	1,483,511	320		16,197		7,917		8,469			(8,279)		5,151		0001
Purchased Call/S&P 500 INDEX/SPXH00US3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/26/2025	1	3,421,988	295		199,834		97,696		209,263			(102,137)		11,915		0001
Purchased Call/S&P 500 INDEX/SPXH00RSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2025	1	2,461,000	295.35		140,277		65,101		145,423			(75,176)		8,373		0001
Purchased Call/S&P 500 INDEX/SPXH00NSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	4,175,000	289.53		242,568		100,396		320,281			(142,172)		13,382		0001
Purchased Call/S&P 500 INDEX/SPXH00QSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/13/2025	1	1,855,000	293.81		105,921		47,826		117,995			(58,095)		6,217		0001
Purchased Call/S&P 500 INDEX/SPX261MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2024	06/20/2025	1	2,499,000	320.05		28,489		13,453		14,643			(15,036)		8,552		0001
Purchased Call/S&P 500 INDEX/SPX261LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/15/2024	05/14/2025	1	1,462,106	288		91,383		33,574		117,317			(57,808)		4,429		0001
Purchased Call/S&P 500 INDEX/SPX261MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2024	06/04/2025	1	2,100,253	315		27,101		11,626		21,746			(15,476)		6,843		0001
Purchased Call/S&P 500 INDEX/SPXB05MSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/06/2025	1	3,934,000	291.47		228,565		99,045		275,242			(129,520)		12,901		0001
Purchased Call/S&P 500 INDEX/SPXH00RSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/20/2025	1	1,873,000	295.03		106,948		50,363		113,111			(56,585)		6,410		0001
Purchased Call/S&P 500 INDEX/SPXH00GSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/23/2025	1	1,445,418	284		84,321		26,088		133,719			(58,233)		4,021		0001
Purchased Call/S&P 500 INDEX/SPXH00FS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	2,330,243	286		126,906		35,252		194,011			(91,654)		6,129		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX1401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2025	1	1,750,000	322.29		21,175		10,908		7,960			(10,267)		6,280		0001
Purchased Call/S&P 500 INDEX/SPX261N$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2024	07/09/2025	1	1,862,426	298		117,312		61,249		99,630			(56,063)		6,719		0001
Purchased Call/S&P 500 INDEX/SPXB05PS$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	1	4,164,000	295.78		229,436		130,651		256,001			(98,785)		15,641		0001
Purchased Call/S&P 500 INDEX/SPX2610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2025	1	2,474,615	300		123,368		91,498		140,705			(31,870)		10,602		0001
Purchased Call/S&P 500 INDEX/SPXB05R$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	1,433,000	297.23		73,513		49,009		87,533			(24,504)		5,822		0001
Purchased Call/S&P 500 INDEX/SPX140K$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/09/2025	1	1,959,000	318.62		18,611		12,868		26,837			(5,742)		8,139		0001
Purchased Call/S&P 500 INDEX/SPX2610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2025	1	1,935,213	298		103,241		74,563		120,061			(28,678)		8,182		0001
Purchased Call/S&P 500 INDEX/SPXL13V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	1,683,915	315		17,762		10,520		20,164			(7,242)		6,477		0001
Purchased Call/S&P 500 INDEX/SPXB050$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	1	1,485,000	292.7		77,666		47,116		108,896			(30,550)		5,764		0001
Purchased Call/S&P 500 INDEX/SPXB05P$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	1,513,000	294.19		83,820		47,599		100,868			(36,221)		5,683		0001
Purchased Call/S&P 500 INDEX/SPXB05N$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	4,857,000	299.73		268,592		142,503		231,168			(126,089)		17,613		0001
Purchased Call/S&P 500 INDEX/SPXI007$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/10/2025	1	1,859,528	315		27,559		19,185		35,015			(8,374)		7,741		0001
Purchased Call/S&P 500 INDEX/SPX140K$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/27/2025	1	1,741,000	323.72		12,361		8,105		11,761			(4,257)		7,044		0001
Purchased Call/S&P 500 INDEX/SPX140L$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2025	1	1,583,000	325.1		11,873		8,863		12,034			(3,009)		6,833		0001
Purchased Call/S&P 500 INDEX/SPX2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	1	1,672,038	325		14,707		10,807		13,366			(3,900)		7,150		0001
Purchased Call/S&P 500 INDEX/SPXI004$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/15/2025	1	5,252,000	296.96		272,579		171,119		331,822			(101,460)		20,709		0001
Purchased Call/S&P 500 INDEX/SPX140L$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/26/2025	1	3,342,000	300.6		159,413		118,674		183,884			(40,739)		14,345		0001
Purchased Call/S&P 500 INDEX/SPXB050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	1,592,000	290.94		82,147		49,334		126,161			(32,814)		6,166		0001
Purchased Call/S&P 500 INDEX/SPXH00V$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/03/2025	1	4,292,000	298.14		241,640		123,176		222,558			(118,464)		15,237		0001
Purchased Call/S&P 500 INDEX/SPXM130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2025	1	1,594,281	320		16,477		10,602		14,964			(5,875)		6,355		0001
Purchased Call/S&P 500 INDEX/SPXB055$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2025	1	1,541,342	296		70,202		48,105		101,133			(22,097)		6,340		0001
Purchased Call/S&P 500 INDEX/SPXL13V$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/24/2025	1	1,804,312	318		21,870		12,639		17,243			(9,231)		6,761		0001
Purchased Call/S&P 500 INDEX/SPX140L$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/17/2025	1	1,693,789	319		20,880		15,106		23,325			(5,774)		7,148		0001
Purchased Call/S&P 500 INDEX/SPXI004$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2025	1	2,369,160	295		130,004		81,479		158,958			(48,525)		9,321		0001
Purchased Call/S&P 500 INDEX/SPX140J$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2025	1	1,459,000	319.01		21,010		11,633		14,816			(9,376)		5,427		0001
Purchased Call/S&P 500 INDEX/SPX140L$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/25/2025	1	1,586,485	325		12,307		9,153		11,824			(3,154)		6,797		0001
Purchased Call/S&P 500 INDEX/SPXH00V$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	06/30/2025	1	2,042,817	295		124,804		62,402		125,784			(62,402)		7,193		0001
Purchased Call/S&P 500 INDEX/SPX140K$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2024	08/29/2025	1	1,542,000	320.86		14,803		9,869		15,273			(4,934)		6,265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140KSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	1	1,744,672	317		24,268		15,707		25,206			(8,561)		6,985		0001
Purchased Call/S&P 500 INDEX/SPX140ISM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/03/2025	1	1,997,000	297.2		110,234		56,036		110,209			(54,199)		7,089		0001
Purchased Call/S&P 500 INDEX/SPX140JS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/15/2025	1	2,052,018	323		24,261		13,105		9,228			(11,156)		7,519		0001
Purchased Call/S&P 500 INDEX/SPX140LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	1	1,838,000	321.67		17,645		12,792		19,307			(4,852)		7,786		0001
Purchased Call/S&P 500 INDEX/SPXB050$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	4,074,000	296.75		225,700		124,135		234,416			(101,565)		15,041		0001
Purchased Call/S&P 500 INDEX/SPX140KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2024	09/19/2025	1	1,600,000	299.95		77,120		55,757		89,811			(21,363)		6,778		0001
Purchased Call/S&P 500 INDEX/SPX140LSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2025	1	1,692,000	321		20,304		15,214		20,443			(5,090)		7,317		0001
Purchased Call/S&P 500 INDEX/SPXB050$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	3,439,000	293.1		177,796		108,159		247,540			(69,637)		13,350		0001
Purchased Call/S&P 500 INDEX/SPX140KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/11/2025	1	1,559,200	316		15,362		9,421		23,465			(5,941)		6,094		0001
Purchased Call/S&P 500 INDEX/SPX2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	1	1,496,931	322		17,049		12,528		16,621			(4,521)		6,401		0001
Purchased Call/S&P 500 INDEX/SPX140KS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/19/2025	1	3,199,000	299.79		152,912		110,861		181,098			(42,051)		13,552		0001
Purchased Call/S&P 500 INDEX/SPXI002$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2024	07/30/2025	1	2,009,952	296		106,268		62,163		124,966			(44,106)		7,641		0001
Purchased Call/S&P 500 INDEX/SPX2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2024	08/20/2025	1	1,755,618	297		88,974		57,251		108,440			(31,723)		6,998		0001
Purchased Call/S&P 500 INDEX/SPXA211$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/26/2024	07/28/2025	1	1,723,000	319.89		20,159		11,551		13,314			(8,608)		6,519		0001
Purchased Call/S&P 500 INDEX/SPXB05N$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	1	2,352,000	298.79		130,771		69,189		118,513			(61,582)		8,529		0001
Purchased Call/S&P 500 INDEX/SPX140KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/22/2025	1	3,392,000	297.66		172,314		111,525		202,903			(60,788)		13,580		0001
Purchased Call/S&P 500 INDEX/SPXA213$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/08/2025	1	1,452,920	311		26,066		15,990		34,227			(10,076)		5,640		0001
Purchased Call/S&P 500 INDEX/SPXI004$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2024	08/13/2025	1	1,803,642	294		96,381		59,639		126,970			(36,742)		7,081		0001
Purchased Call/S&P 500 INDEX/SPXB05R$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	4,320,000	298.17		222,048		148,444		251,379			(73,604)		17,552		0001
Purchased Call/S&P 500 INDEX/SPXI007$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/10/2025	1	1,581,332	320		14,603		10,165		17,541			(4,437)		6,583		0001
Purchased Call/S&P 500 INDEX/SPXI007$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	3,605,000	298.27		173,040		122,089		216,656			(50,951)		15,066		0001
Purchased Call/S&P 500 INDEX/SPXB050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/16/2025	1	2,098,405	301		104,834		56,761		93,496			(48,073)		7,708		0001
Purchased Call/S&P 500 INDEX/SPXH00II$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/01/2025	1	1,573,334	320		23,333		11,830		8,483			(11,503)		5,555		0001
Purchased Call/S&P 500 INDEX/SPXB050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	1,856,000	297.86		103,008		56,497		100,374			(46,511)		6,852		0001
Purchased Call/S&P 500 INDEX/SPXI008$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2025	1	1,653,904	322		12,568		8,857		14,504			(3,711)		6,898		0001
Purchased Call/S&P 500 INDEX/SPXB05PSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	1	1,718,000	295.68		92,257		54,178		107,625			(38,078)		6,562		0001
Purchased Call/S&P 500 INDEX/SPXA213$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/12/2025	1	2,025,073	317		21,948		13,558		26,200			(8,390)		7,932		0001
Purchased Call/S&P 500 INDEX/SPXB05PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/22/2025	1	1,552,186	298		71,853		40,206		83,921			(31,647)		5,788		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX2610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2024	08/22/2025	1	1,797,933	297		96,670		62,567		111,758			(34,103)		7,198		0001
Purchased Call/S&P 500 INDEX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2024	09/26/2025	1	1,559,000	300.7		74,988		55,670		85,861			(19,318)		6,692		0001
Purchased Call/S&P 500 INDEX/SPXI008S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	2,100,777	297		108,064		76,245		134,522			(31,819)		8,780		0001
Purchased Call/S&P 500 INDEX/SPXI006SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	09/04/2024	09/04/2025	1	1,512,000	319.52		14,213		9,632		16,896			(4,581)		6,219		0001
Purchased Call/S&P 500 INDEX/SPXL13V$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/01/2024	07/30/2025	1	1,895,008	322		16,542		9,677		10,853			(6,866)		7,204		0001
Purchased Call/S&P 500 INDEX/SPXB05P$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	3,231,000	293.61		165,750		97,609		224,341			(68,142)		12,341		0001
Purchased Call/S&P 500 INDEX/SPXL13W$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/07/2024	08/05/2025	1	1,686,870	315		15,362		9,192		26,128			(6,170)		6,503		0001
Purchased Call/S&P 500 INDEX/SPXB05S$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	3,482,000	294.59		172,011		118,019		244,909			(53,992)		14,351		0001
Purchased Call/S&P 500 INDEX/SPXM133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2025	1	2,173,416	297		121,037		80,804		135,387			(40,233)		8,812		0001
Purchased Call/S&P 500 INDEX/SPX140KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2025	1	1,655,360	321		16,525		10,819		15,563			(5,706)		6,684		0001
Purchased Call/S&P 500 INDEX/SPXM130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/22/2024	08/15/2025	1	1,715,991	320		17,266		11,023		15,508			(6,243)		6,766		0001
Purchased Call/S&P 500 INDEX/SPX140LS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	09/20/2024	09/16/2025	1	1,577,370	322		14,587		10,542		15,566			(4,045)		6,644		0001
Purchased Call/S&P 500 INDEX/SPX140KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/27/2024	08/26/2025	1	1,744,550	323		14,374		9,411		12,807			(4,963)		7,044		0001
Purchased Call/S&P 500 INDEX/SPX140ISW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2025	1	1,837,382	322		23,704		12,511		9,119			(11,194)		6,646		0001
Purchased Call/S&P 500 INDEX/SPX140NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	3,007,000	326.67		41,196		36,543		28,574			(4,653)		14,144		0001
Purchased Call/S&P 500 INDEX/SPXI00BS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2025	1	1,482,904	321		18,377		14,026		16,974			(4,351)		6,436		0001
Purchased Call/S&P 500 INDEX/SPXC054$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	2,923,000	309.85		151,704		142,433		112,071			(9,271)		14,085		0001
Purchased Call/S&P 500 INDEX/SPX140MS$	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/06/2024	11/05/2025	1	1,724,797	328		19,585		16,664		12,947			(2,922)		7,935		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	3,607,000	301.21		183,236		154,223		203,997			(29,012)		16,459		0001
Purchased Call/S&P 500 INDEX/SPXI00A$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	10/02/2024	10/02/2025	1	1,405,000	300.24		67,440		50,905		79,030			(16,535)		6,098		0001
Purchased Call/S&P 500 INDEX/SPXI00B$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	10/11/2024	10/13/2025	1	1,740,000	327.33		14,268		11,233		10,211			(3,035)		7,701		0001
Purchased Call/S&P 500 INDEX/SPXA21GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	3,671,000	307.6		191,626		191,094		167,647			(532)		18,229		0001
Purchased Call/S&P 500 INDEX/SPXI00KSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/11/2024	12/11/2025	1	1,643,000	309.88		85,600		81,120		62,307			(4,480)		7,987		0001
Purchased Call/S&P 500 INDEX/SPXI00GS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	2,213,026	307		104,185		91,740		93,569			(12,444)		10,328		0001
Purchased Call/S&P 500 INDEX/SPX1400SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2025	1	1,776,403	324		32,843		32,291		26,013			(552)		8,722		0001
Purchased Call/S&P 500 INDEX/SPX261PSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	1	1,523,788	327		28,050		27,042		17,532			(1,007)		7,461		0001
Purchased Call/S&P 500 INDEX/SPXI00LS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	3,172,000	309.21		165,261		158,375		125,812			(6,886)		15,442		0001
Purchased Call/S&P 500 INDEX/SPX140MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/17/2024	10/17/2025	1	1,769,029	303		91,614		73,342		89,519			(18,272)		7,884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/03/2025	1	1,671,262	334		17,528		16,405		7,941			(1,123)		8,029		0001
Purchased Call/S&P 500 INDEX/SPXI00CS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	1,406,926	328		10,685		8,393		7,425			(2,292)		6,194		0001
Purchased Call/S&P 500 INDEX/SPXI00CS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	1,471,888	301		79,967		62,816		80,804			(17,152)		6,480		0001
Purchased Call/S&P 500 INDEX/SPX140MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	1,673,321	324		20,917		17,198		17,575			(3,719)		7,547		0001
Purchased Call/S&P 500 INDEX/SPXB05W5E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	1,542,000	302.02		78,334		60,638		79,790			(17,695)		6,777		0001
Purchased Call/S&P 500 INDEX/SPXC051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	3,909,000	306.93		199,750		172,486		164,964			(27,264)		18,041		0001
Purchased Call/S&P 500 INDEX/SPX140MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2025	1	1,609,308	326		17,898		14,358		12,697			(3,540)		7,160		0001
Purchased Call/S&P 500 INDEX/SPX261PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/12/2025	1	1,419,306	309		75,263		72,530		59,004			(2,733)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXA21HST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	1,403,623	309		67,644		67,457		59,210			(188)		6,970		0001
Purchased Call/S&P 500 INDEX/SPXI00ASM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/03/2025	1	3,400,000	301.09		169,320		129,342		183,044			(39,978)		14,783		0001
Purchased Call/S&P 500 INDEX/SPXB05Z5T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	1,618,000	300.67		82,356		69,124		94,013			(13,232)		7,383		0001
Purchased Call/S&P 500 INDEX/SPXC050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	2,161,385	303		99,677		83,851		111,145			(15,826)		9,846		0001
Purchased Call/S&P 500 INDEX/SPX140NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/28/2025	1	2,759,000	308.44		145,123		133,433		113,008			(11,691)		13,157		0001
Purchased Call/S&P 500 INDEX/SPXI001SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/28/2025	1	2,377,000	307.69		125,506		115,076		99,676			(10,430)		11,335		0001
Purchased Call/S&P 500 INDEX/SPX140MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/07/2025	1	2,026,000	328.26		25,528		22,043		14,876			(3,484)		9,351		0001
Purchased Call/S&P 500 INDEX/SPX140MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/06/2025	1	1,639,894	324		18,312		14,141		14,979			(4,171)		7,169		0001
Purchased Call/S&P 500 INDEX/SPX140MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	1,482,000	324.68		17,488		14,404		14,743			(3,083)		6,718		0001
Purchased Call/S&P 500 INDEX/SPXI00ASE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2024	10/03/2025	1	1,485,000	300.09		72,023		54,865		84,409			(17,158)		6,457		0001
Purchased Call/S&P 500 INDEX/SPXC052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	1,529,271	307		78,417		68,236		65,109			(10,181)		7,115		0001
Purchased Call/S&P 500 INDEX/SPXC055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	1,604,000	305.25		85,012		82,202		81,574			(2,810)		7,876		0001
Purchased Call/S&P 500 INDEX/SPX261PSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2025	1	1,528,000	325.55		31,324		30,202		20,186			(1,122)		7,492		0001
Purchased Call/S&P 500 INDEX/SPXI00HSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/24/2025	1	1,621,000	326.47		25,612		23,072		14,777			(2,540)		7,683		0001
Purchased Call/S&P 500 INDEX/SPXI00KSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2024	12/05/2025	1	1,664,062	328		26,284		24,815		13,898			(1,468)		8,018		0001
Purchased Call/S&P 500 INDEX/SPX140MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/07/2025	1	1,873,585	321		27,430		21,199		23,796			(6,231)		8,205		0001
Purchased Call/S&P 500 INDEX/SPX140NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/12/2025	1	1,682,091	327		20,130		17,712		14,636			(2,418)		7,826		0001
Purchased Call/S&P 500 INDEX/SPX140NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/04/2024	12/03/2025	1	1,462,534	327		27,037		25,095		14,637			(1,942)		7,027		0001
Purchased Call/S&P 500 INDEX/SPXI00ESS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/11/2024	11/11/2025	1	1,895,000	327.49		26,341		22,785		13,670			(3,556)		8,802		0001
Purchased Call/S&P 500 INDEX/SPXI00DSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/28/2025	1	1,939,352	324		23,665		19,666		19,163			(3,999)		8,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140NSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	1,374,000	327.54		24,732		23,437		13,726			(1,295)		6,679		0001
Purchased Call/S&P 500 INDEX/SPXB05XSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	3,223,000	303.67		162,117		130,144		155,269			(31,973)		14,364		0001
Purchased Call/S&P 500 INDEX/SPXI00E8E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/07/2024	11/06/2025	1	1,983,694	304		115,155		99,117		97,874			(16,038)		9,141		0001
Purchased Call/S&P 500 INDEX/SPXB05Z5D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2025	1	2,169,712	303		108,569		89,214		110,063			(19,355)		9,769		0001
Purchased Call/S&P 500 INDEX/SPXB05Z59	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	4,256,000	302.73		215,354		177,069		219,247			(38,285)		19,196		0001
Purchased Call/S&P 500 INDEX/SPXB05XSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	1,950,000	303.18		98,085		77,820		96,271			(20,266)		8,676		0001
Purchased Call/S&P 500 INDEX/SPXI00M85	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2025	1	2,045,752	325		39,587		39,367		26,111			(221)		10,130		0001
Purchased Call/S&P 500 INDEX/SPXD17A53	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2025	1	2,301,691	309		121,842		114,058		100,923			(7,784)		11,075		0001
Purchased Call/S&P 500 INDEX/SPXI00BSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	3,762,000	302.52		188,852		148,346		189,958			(40,506)		16,563		0001
Purchased Call/S&P 500 INDEX/SPXI00FSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	3,264,000	304.85		171,686		151,179		156,529			(20,507)		15,233		0001
Purchased Call/S&P 500 INDEX/SPXI00DSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/29/2025	1	1,501,321	328		10,259		8,626		9,479			(1,633)		6,828		0001
Purchased Call/S&P 500 INDEX/SPXI00BS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/30/2025	1	1,970,741	325		16,458		12,539		13,798			(3,919)		8,522		0001
Purchased Call/S&P 500 INDEX/SPXI00H9M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2025	1	1,890,215	306		102,065		91,575		86,072			(10,490)		8,904		0001
Purchased Call/S&P 500 INDEX/SPXI00LSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/19/2025	1	2,621,000	306.69		134,982		131,982		122,796			(3,000)		12,888		0001
Purchased Call/S&P 500 INDEX/SPXI00LSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2025	1	1,797,596	336		15,161		14,528		6,295			(633)		8,738		0001
Purchased Call/S&P 500 INDEX/SPXI00H9P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/21/2025	1	1,653,000	306.98		86,948		78,253		71,129			(8,695)		7,799		0001
Purchased Call/S&P 500 INDEX/SPXI00I$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/18/2025	1	1,955,235	326		31,316		28,158		18,037			(3,158)		9,182		0001
Purchased Call/S&P 500 INDEX/SPX261PSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2024	11/26/2025	1	1,639,450	326		30,501		28,109		18,385			(2,392)		7,794		0001
Purchased Call/S&P 500 INDEX/SPXI00CSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/10/2025	1	1,476,586	323		19,337		15,274		14,301			(4,062)		6,501		0001
Purchased Call/S&P 500 INDEX/SPX261PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/02/2024	12/01/2025	1	1,496,188	330		21,084		19,453		11,649			(1,631)		7,167		0001
Purchased Call/S&P 500 INDEX/SPXI00MSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/30/2025	1	1,781,223	324		29,295		29,295		35,038					8,894		0001
Purchased Call/S&P 500 INDEX/SPXI00D86	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2024	10/21/2025	1	1,573,435	328		12,232		9,928		9,155			(2,304)		7,061		0001
Purchased Call/S&P 500 INDEX/SPXI00ES7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/04/2024	11/04/2025	1	1,653,000	321.09		21,654		18,314		23,308			(3,341)		7,592		0001
Purchased Call/S&P 500 INDEX/SPXI00CSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/17/2025	1	1,871,000	328.87		15,155		12,166		9,407			(2,989)		8,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	19,107	553.24	2,394			3		5,692			(1,202)		7		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	698,715	556.43	84,964			117		204,158			(46,751)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	311,304	555.25	38,290			53		91,614			(31,400)		115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	1	964,790	559.84	113,556			156		276,018			(66,245)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025	1	1,959,633	559.54	226,534			621		562,288			(135,808)		888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	1	3,673,674	562.27	422,840			1,162		1,031,151			(239,223)		1,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	13,674	552.61	1,692			5		4,095			(854)		6		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	1,347,785	559.21	156,478			432		387,744			(82,190)		611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	1,617,206	555.8	194,065			535		475,115			(107,354)		733		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/07/2025	2	3,689,320	564.8	422,584			3,483		1,016,367			(227,511)		2,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	1	94,771	560.17	11,335			93		26,884			(5,698)		66		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	1	145,156	560.17	17,346			119		41,158			(8,733)		93		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	1,163,469	564.8	133,217			1,279		320,682			(72,793)		861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	783,976	561.36	92,744			891		220,862			(53,308)		580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	91,684	560.17	10,975			105		26,022			(5,510)		68		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	1	3,163,123	561.36	373,881			3,081		890,684			(199,476)		2,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	1	138,018	558.14	16,811			116		39,632			(8,463)		88		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	63,535	558.14	7,751			74		18,261			(3,892)		47		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/06/2025	1	467,184	564.8	53,399			367		128,641			(26,883)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	1	52,374	561.04	6,217			68		14,769			(3,121)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	1	2,481,656	565.68	281,668			3,091		679,420			(151,846)		1,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2025	1	3,584,382	567.18	408,620			5,045		969,796			(228,350)		2,966		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717P$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	3	2,782,165	572.13	318,237			4,039		722,172			(178,601)		2,303		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	209,344	566.86	25,121			312		56,117			(12,699)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	832,555	573.63	93,662			1,164		213,364			(50,315)		689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	1,831,076	570.13	212,954			2,647		480,419			(114,231)		1,515		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	1	201,590	568.93	23,707			295		53,314			(11,984)		167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	341,028	569.9	40,412			832		89,735			(20,289)		357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	660,693	569.9	78,160			1,398		173,669			(39,349)		647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	36,795	567.83	4,445			91		9,813			(5,344)		39		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	279,951	569.9	33,146			637		73,626			(16,664)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	1,687,483	571.11	197,435			3,530		440,033			(117,620)		1,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	157,404	567.83	18,999			365		41,962			(9,552)		160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	156,938	569.9	18,550			307		41,232			(9,352)		148		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	572,573	574.62	64,873			1,335		145,975			(40,169)		599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	121,030	567.83	14,584			241		32,233			(14,348)		114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	1	987,462	571.11	115,632			2,379		257,760			(75,438)		1,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	691,767	574.62	78,170			1,292		176,080			(42,647)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	2,670,926	574.62	302,082			5,402		680,213			(168,073)		2,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	760,402	571.11	88,967			1,711		198,387			(47,863)		771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	1	3,267,495	571.11	381,970			6,314		851,598			(206,090)		3,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	886,047	574.62	100,301			1,929		225,772			(66,982)		898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2025	1	2,521,948	574.74	284,980			6,255		642,639			(152,390)		2,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	1	2,527,839	570.85	282,612			6,211		665,715			(184,176)		2,728		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	1	657,459	567.85	73,570			1,624		177,524			(40,101)		709		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	1	196,243	568.48	23,039			509		52,278			(11,647)		212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	234,788	566.42	28,198			775		63,517			(14,176)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	415,543	569.69	48,411			1,395		110,111			(24,305)		510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	172,224	568.48	20,288			584		45,996			(10,186)		211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	3,696,577	569.69	430,282			11,821		979,016			(237,820)		4,433		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	240,847	573.18	27,119			745		62,321			(13,634)		289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	1	1,432,504	569.69	166,314			3,675		378,614			(90,429)		1,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	3,578,967	573.18	403,350			11,619		926,579			(240,045)		4,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	583,381	568.48	68,664			1,886		155,726			(45,592)		700		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	1	932,066	573.18	104,578			2,311		240,674			(55,828)		1,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	1	367,153	572.17	43,397			1,310		95,132			(21,788)		461		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/23/2025	2	1,170,473	576.9	132,733			4,007		293,708			(75,860)		1,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	1	838,511	573.38	98,022			2,958		215,509			(56,101)		1,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	1	101,270	570.09	12,213			369		26,603			(6,132)		127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/24/2025	2	2,572,723	577.07	291,375			9,196		645,016			(155,652)		3,299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	1	2,401,306	577.74	270,147			8,535		598,525			(147,432)		3,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	741,021	577.83	86,403			2,741		183,427			(67,198)		950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	61,975	574.52	7,449			236		15,693			(3,761)		79		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	154,132	576.61	18,172			577		38,475			(9,174)		198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	1	350,321	581.38	39,481			1,253		84,585			(22,962)		449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	166,537	579.19	19,751			733		40,742			(9,930)		231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	1	22,450	577.09	2,716			104		5,575			(1,364)		32		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	1	1,509,540	583.98	171,333			6,581		357,175			(89,095)		2,127		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	1	1,014,360	579.19	120,202			4,299		248,025			(63,755)		1,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	1	1,222,915	583.98	138,556			4,955		289,025			(76,040)		1,663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2023	01/28/2025	2	2,869,009	583.98	325,259			12,075		678,453			(176,265)		3,973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	1,226,776	580.42	143,778			5,332		297,562			(93,245)		1,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	1	120,424	577.09	14,559			540		29,893			(7,320)		167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	1	2,528,491	580.42	296,339			10,598		612,958			(186,999)		3,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	140,499	573.57	17,057			679		35,980			(8,563)		201		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	1,738,150	576.87	204,754			8,145		435,239			(113,154)		2,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	514,233	575.66	61,245			2,436		129,841			(35,593)		737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	1	1,558,306	580.42	177,491			7,061		380,733			(97,872)		2,234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2023	01/31/2025	1	2,287,718	585.24	259,427			10,676		535,869			(152,108)		3,334		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS7170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	1	3,021,527	588.69	344,454			14,195		685,938			(188,365)		4,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	1,344,250	590.88	156,605			6,480		297,261			(85,880)		1,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	139,646	587.49	16,785			695		31,673			(16,842)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	188,168	589.63	22,185			918		42,004			(11,200)		274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	1	860,344	594.5	96,961			4,012		185,023			(52,034)		1,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	1	1,382,581	586.61	164,251			7,456		318,468			(105,272)		2,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	339,806	583.25	41,660			1,946		80,246			(20,945)		526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	2,021,092	590.21	232,628			11,169		453,811			(132,950)		3,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	2	405,880	585.37	40,915	13,044		3,233		94,340			(44,001)		619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	2,711,165	590.21	311,784			14,561		608,393			(200,088)		4,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	1	985,019	586.61	117,119			5,470		227,024			(71,701)		1,525		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	51,347	583.25	6,300			302		12,133			(10,244)		81		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	1	865,316	590.21	99,425			4,513		194,063			(63,837)		1,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	1,024,810	586.61	121,952			5,855		236,333			(64,641)		1,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	1	156,557	585.37	18,834			904		36,432			(9,456)		246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	1	1,073,945	585.34	129,947			6,417		250,655			(74,908)		1,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	1	47,421	581.98	5,909			292		11,337			(9,773)		75		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	1	1,375,619	588.93	161,085			7,955		312,711			(88,462)		2,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	1	1,746,887	589.43	204,735			10,406		395,530			(127,236)		2,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	292,474	582.57	35,857			1,830		69,852			(21,829)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	1,233,345	583.81	149,481			7,629		291,983			(78,940)		1,990		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	1	95,219	580.46	11,893			607		23,083			(6,004)		154		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	343,534	581.94	42,426			2,389		82,692			(21,330)		583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	2,711,963	586.75	320,554			18,053		630,671			(187,166)		4,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	821,001	586.75	97,124			5,596		191,035			(52,152)		1,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	1,641,632	583.17	200,607			11,558		391,947			(113,801)		2,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	2,695,032	583.17	328,794			18,090		642,729			(181,299)		4,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	2	316,518	581.94	35,228			1,969		76,147			(22,702)		530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	1	23,622	577.95	3,024			170		5,846			(1,520)		40		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	1	239,625	581.94	29,618			1,706		57,713			(23,103)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	197,731	579.82	24,875			1,369		48,278			(18,034)		331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717RSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	1	1,281,276	586.75	151,447			8,333		297,790			(86,288)		2,147		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	1	67,877	583.53	8,559			505		16,070			(4,297)		118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	1	1,974,974	586.9	241,737			14,259		456,387			(132,335)		3,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717R$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2023	02/13/2025	3	1,695,125	590.5	198,513			11,726		381,432			(117,210)		2,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/14/2025	1	1,709,524	590.68	204,972			12,371		384,277			(121,438)		3,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	1	2,033,340	592.22	244,408			14,772		450,595			(146,862)		3,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	1,495,066	586.97	179,707			11,865		348,390			(120,447)		2,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	72,572	581.1	9,188			607		17,633			(4,625)		133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	1,059,901	582.16	132,594			8,069		255,058			(95,853)		1,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	2,402,487	583.39	297,188			18,086		573,126			(163,994)		4,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	307,207	582.16	38,585			2,597		74,133			(19,399)		569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	442,548	583.39	54,965			3,700		105,868			(31,551)		819		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	1	869,505	583.39	108,079			7,413		208,122			(57,903)		1,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	1	1,363,741	586.97	164,058			11,042		317,970			(86,526)		2,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	1,025,109	583.39	127,216			8,399		245,094			(88,925)		1,878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	332,858	582.16	41,774			2,758		80,278			(25,411)		610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	664,774	586.97	79,640			4,847		154,552			(52,578)		1,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	129,536	580.04	16,503			1,004		31,636			(20,473)		227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	1	344,211	586.97	41,443			2,842		80,303			(20,807)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	1	179,673	582.16	22,585			1,549		43,381			(11,339)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	1	376,924	588.24	44,527			2,710		86,633			(26,166)		662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/21/2025	1	1,401,695	579.55	169,325			11,846		349,236			(110,326)		2,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	1	1,927,840	578.99	232,498			16,288		482,619			(150,924)		3,638		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	1,182,015	580.76	142,787			10,044		291,430			(84,488)		2,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	576,043	577.22	71,890			5,057		145,518			(42,489)		1,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	192,383	574.95	24,490			1,723		49,344			(12,363)		363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	856,226	576	107,970			7,595		218,083			(54,506)		1,616		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	1	60,153	573.91	7,730			544		15,537			(3,902)		114		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	1	2,427,864	576.99	298,384			22,543		619,571			(161,090)		4,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	1	458,283	573.47	58,202			4,471		119,788			(38,598)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	114,220	571.22	14,780			1,098		30,268			(14,467)		222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	1	1,010,040	573.47	128,174			9,683		263,875			(68,453)		1,978		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	1,275,059	576.99	156,577			11,630		325,213			(96,482)		2,475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	1	1,444,803	576.99	177,855			13,662		368,896			(119,102)		2,855		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	1	478,874	572.26	61,487			4,723		126,170			(53,639)		946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	57,784	570.18	7,547			561		15,416			(3,799)		112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717S$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	1,766,085	572.26	226,412			16,817		464,840			(131,556)		3,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	1	2,827,952	573.47	358,584			26,635		738,428			(195,419)		5,489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	937,216	578.56	114,903			8,984		236,242			(75,302)		1,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	633,438	573.82	81,017			6,335		164,827			(46,047)		1,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	620,336	575.04	78,535			6,141		160,125			(55,587)		1,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	152,353	569.89	20,187			1,578		40,673			(10,135)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	1	85,732	572.78	11,068			865		22,462			(5,557)		171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025	2	2,288,713	578.45	272,634			21,745		577,779			(166,178)		4,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	1	2,489,774	575.69	307,985			24,537		643,415			(166,677)		5,005		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	2	756,557	576.92	98,014			8,330		193,487			(57,932)		1,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	1,903,222	572.19	246,087			19,687		502,239			(148,040)		3,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	491,317	573.4	62,839			5,027		128,629			(31,723)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	1	180,708	570.12	23,799			1,904		48,333			(12,015)		363		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	2	1,978,793	582.67	242,661			20,677		482,760			(141,700)		4,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	380,578	577.89	49,171			4,188		95,945			(24,720)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	610,103	579.12	77,971			6,542		152,457			(60,957)		1,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	135,241	573.93	18,082			1,517		34,990			(9,103)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	2,009,389	577.89	260,015			22,470		506,846			(143,203)		4,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	749,785	576.84	97,697			8,197		190,264			(61,732)		1,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	458,677	579.12	58,665			4,996		114,679			(29,494)		953		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	1,244,728	582.67	154,097			12,930		303,505			(86,810)		2,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	799,624	579.12	102,352			8,845		200,029			(51,387)		1,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	151,733	575.79	19,953			1,674		38,775			(10,045)		313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	897,320	576.84	117,100			10,120		227,941			(64,474)		1,879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	1	1,766,743	582.67	219,076			18,933		431,264			(128,554)		3,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	1	9,808	573.93	1,312			112		2,538			(660)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	1	2,059,436	577.89	265,873			22,308		518,919			(154,962)		4,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	1	1,628,993	582.34	201,506			17,691		398,999			(110,669)		3,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	1	660,341	577.57	85,184			7,478		167,114			(46,627)		1,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2023	03/07/2025	2	1,578,782	576.59	197,417			17,866		406,396			(114,710)		3,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	1	1,728,721	577.73	222,141			19,834		440,725			(129,577)		3,676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	1,075,307	570.03	133,876			12,003		292,261			(71,357)		2,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	364,554	565.35	47,319			4,242		102,050			(27,750)		775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	19,757	561.48	2,655			238		5,664			(6,355)		42		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	205,143	564.33	26,874			2,409		57,791			(13,567)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717T$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	731,618	566.55	94,013			8,429		203,277			(52,175)		1,556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	242,575	560.71	30,055			2,849		70,723			(15,110)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	24,766	555.69	3,212			300		7,436			(1,617)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2023	03/11/2025	2	2,355,071	564.15	284,896			27,088		672,379			(171,012)		5,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	455,898	559.52	57,124			5,414		133,866			(40,115)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	49,598	557.49	6,329			592		14,735			(15,880)		108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	1,086,682	559.52	136,053			12,726		318,941			(72,300)		2,362		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	1,295,227	564.15	155,557			14,937		369,965			(98,957)		2,856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	2,495,148	564.15	299,168			27,983		712,035			(169,326)		5,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	112,660	555.69	14,623			1,386		33,841			(7,352)		247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	570,031	558.51	72,166			6,930		168,473			(36,231)		1,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	762,786	560.71	94,433			8,833		222,289			(69,000)		1,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	1	587,405	558.51	74,307			7,043		173,530			(41,217)		1,286		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	479,664	559.52	60,150			5,776		140,910			(33,953)		1,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	1	426,044	558.51	53,852			5,037		125,805			(30,888)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	246,091	556.35	29,457			2,869		73,849			(19,441)		546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025	2	1,616,560	563	182,684			17,794		466,199			(103,623)		3,590		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U\$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	1,073,726	558.38	126,055			12,277		318,380			(66,899)		2,384		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	96,311	557.37	11,423			1,112		28,730			(5,735)		214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	1	129,591	559.56	15,046			1,465		38,156			(7,554)		288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/14/2025	1	2,159,053	568.24	250,450			24,736		597,444			(147,467)		4,828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	1	2,321,157	566.2	253,702			25,091		652,916			(137,981)		5,190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	468,239	566.46	55,393			5,501		130,359			(31,915)		1,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	1,568,805	571.14	177,589			17,636		424,007			(112,822)		3,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	421,370	567.66	49,300			4,896		116,434			(24,888)		942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	1	81,993	564.4	9,888			982		23,120			(4,992)		183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	1,065,094	562.72	121,953			12,581		306,514			(77,657)		2,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2023	03/19/2025	2	1,824,797	566.18	203,598			21,617		514,604			(124,809)		4,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	1,737,012	566.18	192,287			19,837		489,379			(103,729)		3,963		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	2	2,347,855	561.54	272,275			28,095		680,555			(168,542)		5,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	254,634	562.72	29,207			3,085		73,347			(14,663)		589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	60,778	560.52	7,111			742		17,734			(3,575)		140		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	333,227	561.54	38,654			4,083		96,680			(28,435)		770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	1,045,007	560.52	122,161			12,603		304,772			(75,864)		2,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	232,751	562.72	26,673			2,785		67,012			(13,410)		535		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	1,406,426	561.54	163,005			17,017		407,858			(89,100)		3,230		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717U$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	1	2,418,370	566.18	267,955			27,973		681,670			(152,128)		5,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	1	81,114	557.69	9,750			1,006		24,059			(4,908)		185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	85,257	559.87	10,214			1,093		24,896			(5,128)		198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	16,068	562.72	1,872			200		4,613			(5,711)		37		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	563,356	564.93	64,279			6,878		159,547			(32,272)		1,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	1	1,288,198	568.4	142,088			15,203		357,043			(74,850)		2,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	2	524,516	563.74	61,766			6,611		149,637			(37,743)		1,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2023	03/21/2025	2	2,329,169	572.49	263,581			28,571		624,767			(148,947)		5,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	2,481,644	566.61	282,907			30,700		698,099			(158,858)		5,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	1,205,555	566.96	132,490			14,437		338,178			(74,118)		2,822		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	220,732	561.29	25,627			2,792		64,106			(26,242)		517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	57,161	563.5	6,499			708		16,380			(3,281)		134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	1	1,245,283	562.31	143,208			15,605		359,436			(75,954)		2,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	725,509	563.82	82,563			9,413		207,313			(45,472)		1,740		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	140,360	559.96	16,591			1,912		41,071			(8,329)		339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	26,123	562.8	3,004			343		7,511			(1,510)		63		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/24/2025	2	1,022,630	568.49	111,764			12,610		283,779			(59,788)		2,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	2,078,159	563.82	236,287			26,651		593,559			(150,949)		4,955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	89,228	562.8	10,270			1,183		25,668			(5,156)		215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	2,524,263	568.49	274,640			31,646		701,143			(182,537)		6,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	111,107	565.02	12,488			1,409		31,503			(6,287)		265		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	20,438	559.96	2,416			275		5,977			(1,215)		49		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	1	424,675	563.82	48,370			5,574		121,406			(24,285)		1,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	168,044	559.96	19,846			2,238		49,128			(22,133)		401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	1	286,364	562.8	32,903			3,711		82,301			(20,251)		683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	2,234,450	568.49	242,885			27,692		620,351			(129,472)		5,360		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	137,420	565.02	15,460			1,763		38,982			(7,772)		330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	2	1,255,913	568.92	143,950			16,818		347,797			(82,226)		3,048		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	1	1,589,510	564.25	184,383			21,499		453,080			(101,443)		3,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/28/2025	2	1,935,529	568.31	218,990			25,898		538,876			(133,059)		4,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	2	1,877,241	573.46	213,431			25,230		501,262			(122,110)		4,583		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	3,238	566.99	398			47		898			(201)		8		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	586,594	575.62	66,461			7,884		153,872			(37,230)		1,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	1	1,760,341	570.9	208,600			24,744		476,048			(138,276)		4,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	1,144,928	574.77	136,933			16,764		299,865			(77,398)		2,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	186,259	571.87	22,873			2,800		49,704			(11,515)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717V\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	1	475,228	575.82	56,362			7,036		123,743			(40,323)		1,193		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	1,685,965	575.82	199,787			24,699		438,783			(114,859)		4,209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	1	818,759	580.58	92,847			11,590		206,554			(50,200)		2,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	1,059,967	580.58	119,988			14,689		267,127			(81,924)		2,632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/01/2025	2	159,521	574.77	18,479			2,292		41,800			(9,322)		398		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	543,777	580.58	61,610			7,617		137,110			(45,597)		1,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	1	3,246,755	575.82	384,416			47,061		844,565			(224,507)		8,061		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/03/2025	2	1,725,818	579.54	194,065			24,559		439,464			(106,554)		4,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/04/2025	4	2,548,129	578.35	283,435			36,741		655,717			(163,008)		6,466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	1	1,551,102	576.11	168,295			21,499		406,637			(104,987)		3,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	316,416	571.36	36,609			4,828		85,503			(26,860)		816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	1	50,317	568.48	5,988			804		13,858			(3,002)		131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	1,126,211	572.4	129,064			17,173		302,474			(73,219)		2,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	869,795	577.13	95,156			12,548		226,442			(47,839)		2,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	2	683,217	577.13	74,796			9,597		177,600			(42,343)		1,734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	2,597,083	572.4	297,366			39,213		697,178			(164,136)		6,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	1	987,902	577.13	108,274			14,535		257,450			(57,866)		2,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	133,083	571.36	15,411			2,051		35,979			(13,161)		345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	2,425,004	572.4	277,178			35,555		650,037			(156,034)		6,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	1	86,309	568.48	10,262			1,353		23,750			(5,159)		222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	1	55,844	571.36	6,444			827		15,069			(3,253)		142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	1,033,802	577.13	113,201			15,062		269,276			(63,837)		2,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717I/I$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	46,121	568.48	5,488			730		12,696			(2,756)		119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	92,563	572.12	10,959			1,488		24,895			(5,502)		242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	79,898	569.23	9,716			1,319		21,884			(4,878)		209		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	1	1,378,965	577.9	154,582			20,993		357,252			(97,013)		3,609		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/11/2025	1	1,982,311	578.99	223,208			30,618		509,196			(150,187)		5,214		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	1	2,265,145	576.97	253,017			34,755		591,715			(138,999)		5,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	1,390,439	576.89	161,430			22,266		360,463			(99,122)		3,657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/11/2025	2	492,405	575.85	58,012			8,032		128,529			(33,278)		1,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	998,006	581.66	110,779			15,280		250,641			(59,508)		2,625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	2,198,355	581.97	248,634			35,519		551,828			(137,057)		5,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,776,226	577.19	210,305			30,291		460,479			(119,524)		4,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717#SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	157,751	576.15	18,835			2,691		41,157			(9,469)		423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717II$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	1	548,067	581.97	61,932			8,774		137,503			(34,837)		1,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717II$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	1,442,468	577.19	170,644			24,378		373,766			(94,109)		3,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	1	3,252,810	577.19	384,482			54,473		842,431			(210,665)		8,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	153,072	573.24	18,782			2,683		40,692			(9,443)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,636,934	581.97	185,301			26,689		411,115			(105,969)		4,411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	2,436,668	578.71	290,938			42,304		624,103			(162,051)		6,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	1,162,817	583.5	132,794			19,309		288,419			(74,304)		3,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	1	134,642	574.74	16,669			2,424		35,390			(8,369)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	1	1,760,852	583.82	201,265			29,305		435,546			(121,619)		4,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	56,313	572.26	6,921			1,013		15,103			(12,706)		152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	1,798,810	576.21	213,159			31,208		470,356			(128,399)		4,870		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	1	1,385,285	580.98	156,953			22,979		351,013			(91,205)		3,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	805,083	576.3	95,805			14,719		210,999			(52,079)		2,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	77,384	572.35	9,534			1,443		20,781			(10,710)		213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	73,901	572.35	9,112			1,389		19,854			(4,581)		205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	619,632	576.3	73,674			11,233		162,314			(49,730)		1,716		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	2,411,348	576.3	286,468			43,345		631,344			(183,543)		6,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	96,175	575.25	11,551			1,775		25,377			(5,799)		268		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	620,956	575.25	74,453			11,265		163,682			(41,947)		1,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	1,396,470	581.06	158,779			24,209		354,511			(103,095)		3,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	1,767,526	581.06	201,144			30,903		448,941			(120,510)		4,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	92,332	575.25	11,080			1,689		24,350			(5,570)		256		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	1	1,137,404	581.06	129,209			19,550		288,595			(91,262)		3,136		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	207,296	575.59	24,793			3,843		54,571			(12,447)		579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	1,455,056	581.41	164,712			25,532		368,695			(88,429)		4,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	1	1,776,350	576.64	210,320			32,601		464,475			(117,230)		4,964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	1	3,294,953	575.81	368,376			57,606		875,078			(202,407)		9,247		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	1	2,204,032	573.06	245,970			38,517		598,578			(140,863)		6,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	12,122	572.83	1,476			232		3,248			(745)		34		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	1,051,235	576.79	123,415			19,406		274,675			(75,024)		2,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	67,639	575.74	8,015			1,260		17,794			(4,046)		190		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	1	811,098	581.56	91,005			14,310		205,371			(53,405)		2,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	442,381	578.39	52,378			8,429		114,040			(26,369)		1,258		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	993,402	584.23	111,360			17,922		246,293			(59,823)		2,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	2	2,435,306	579.44	283,024			45,568		623,466			(173,146)		6,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	4	3,104,791	584.23	295,162	93,259		73,792		770,174			(312,752)		8,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717X$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	156,235	575.46	19,029			3,106		41,085			(9,554)		448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	887,064	579.44	104,141			16,880		227,213			(56,485)		2,533		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	843,416	579.44	99,101			16,177		216,143			(49,755)		2,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	193,144	578.39	22,888			3,710		49,815			(15,452)		551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	1	6,910	575.46	841			135		1,816			(423)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	1	1,422,532	584.23	159,750			26,077		353,059			(91,584)		4,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/01/2025	2	1,795,701	577.9	213,135			35,109		465,787			(125,272)		5,170		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	81,375	574.58	10,025			1,650		21,565			(9,048)		234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	192,033	576.74	23,198			3,819		50,189			(17,772)		553		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	1	1,102,769	583.33	125,275			20,621		275,941			(66,809)		3,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2025	2	2,336,613	579.54	261,874			44,025		603,847			(142,778)		6,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	1	1,785,178	576.98	197,441			32,816		471,182			(123,252)		5,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	192,256	567.29	22,052			3,680		54,227			(11,132)		556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	970,392	568.44	110,140			18,382		271,793			(55,601)		2,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	2,840,568	573.99	330,074			56,299		762,243			(205,823)		8,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	1,416,383	579.37	156,652			27,076		367,471			(94,158)		4,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	37,293	570.68	4,471			763		10,217			(2,251)		109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	103,420	572.83	12,173			2,104		27,982			(6,111)		305		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	984,331	579.37	108,670			18,535		255,121			(63,631)		2,880		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	1,557,231	579.37	172,074			29,546		403,809			(99,353)		4,575		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	1	360,616	572.83	42,372			7,227		97,478			(25,308)		1,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	1	1,548,012	573.99	180,189			31,144		415,797			(104,979)		4,566		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	2,237,720	573.99	260,247			44,685		600,764			(143,382)		6,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	84,836	572.83	9,977			1,713		22,944			(5,016)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	1,341,121	574.97	156,241			27,219		357,536			(82,463)		3,971		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	884,478	580.37	97,823			17,042		227,700			(61,800)		2,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	1	2,927,233	578.95	325,801			57,205		762,888			(216,419)		8,701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	1	2,083,647	579.67	229,201			40,299		539,815			(125,617)		6,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	1	1,226,780	579.97	133,596			23,587		317,027			(75,029)		3,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	1,953,738	573.86	227,610			41,270		526,806			(135,162)		5,897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	126,933	570.56	15,245			2,747		34,921			(7,675)		382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	2,061,259	579.25	228,181			41,374		536,937			(122,469)		6,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	680,611	572.7	80,108			14,435		184,772			(44,423)		2,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	1	207,159	572.7	24,403			4,425		56,265			(12,269)		625		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	1,591,361	579.25	176,323			32,169		414,739			(124,696)		4,821		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	2,570,325	573.86	299,186			53,911		692,733			(173,403)		7,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	1	1,215,545	579.25	134,439			24,225		316,479			(75,900)		3,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	1,733,306	573.86	202,103			36,872		467,591			(129,071)		5,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	145,974	572.51	17,531			3,223		39,597			(8,802)		444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	76,925	574.66	9,062			1,666		20,587			(4,550)		234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	2,100,733	575.83	244,735			44,986		558,064			(135,072)		6,388		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	1	928,533	581.23	102,789			18,894		238,174			(60,719)		2,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	1	2,620,619	578.66	292,723			54,208		686,968			(168,364)		7,998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	368,680	581.12	44,426			8,272		93,632			(22,427)		1,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,379,966	582.3	164,492			30,630		347,749			(109,227)		4,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	2,215,094	583.73	262,368			48,855		556,720			(147,092)		6,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	1,559,892	580.99	186,563			35,414		397,994			(128,310)		4,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	476,090	586.45	54,227			10,414		117,243			(43,028)		1,480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	1	101,457	579.82	12,286			2,360		26,111			(6,169)		315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	156,190	579.82	18,899			3,608		40,177			(9,501)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	191,038	577.65	23,555			4,471		49,813			(16,161)		589		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	1,192,771	586.45	135,618			25,743		293,427			(79,390)		3,680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	1,297,124	580.99	155,266			29,646		331,118			(82,343)		4,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	1	2,370,672	586.45	269,782			51,511		583,503			(144,637)		7,341		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	1	508,826	579.82	61,517			11,677		130,823			(42,787)		1,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	2,082,256	586.79	238,002			46,033		511,544			(128,050)		6,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	1,697,437	581.33	204,032			39,463		432,510			(120,117)		5,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	1	2,377,152	582.69	273,135			53,203		604,867			(157,681)		7,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	1	2,454,506	579.98	283,005			55,201		638,714			(249,700)		7,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	1	1,507,952	579.31	175,224			34,367		394,560			(106,820)		4,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	312,485	584.22	36,936			7,499		78,739			(18,544)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	680,803	584.22	80,335			16,133		171,372			(46,102)		2,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	2,313,515	584.22	272,069			53,435		581,156			(164,940)		7,240		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	3,003,687	578.79	372,457			74,799		783,508			(211,019)		9,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	35,550	575.46	4,526			889		9,454			(2,291)		111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	624,802	578.79	77,600			15,754		163,139			(45,569)		1,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	95,283	577.62	11,948			2,413		25,053			(6,007)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	302,494	577.62	37,902			7,612		79,499			(26,777)		960		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	183,207	577.62	22,883			4,494		48,055			(11,584)		573		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	2,562,054	584.22	302,579			61,098		645,253			(166,424)		8,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS717Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	1	123,761	577.62	15,532			3,153		32,558			(7,798)		395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	1,124,683	578.79	139,573			28,183		293,517			(74,545)		3,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	108,266	575.46	13,826			2,777		28,847			(6,960)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	1	1,763,382	578.79	217,954			42,807		459,070			(124,120)		5,519		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/30/2025	1	1,816,750	584.63	211,288			43,185		456,463			(121,406)		5,823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	05/30/2025	2	4,760,879	581.78	503,960	88,160		134,647		1,224,938			(371,013)		15,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	1,083,944	582.04	129,531			26,621		276,169			(69,995)		3,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	57,933	581.04	6,987			1,436		14,857			(3,527)		186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	87,510	580.63	10,589			2,176		22,502			(5,345)		280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	17,840	578.7	2,198			452		4,645			(9,553)		57		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	1,683,463	586.5	193,093			39,684		416,367			(105,669)		5,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	5,308,020	594.07	620,508			130,409		1,232,495			(373,056)		17,239		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2023	06/04/2025	2	329,138	589.56	44,765			10,252		78,916			(40,524)		1,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	142,073	588.13	17,518			3,682		34,380			(15,818)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	62,192	586.17	7,805			1,640		15,251			(3,924)		202		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	988,475	588.13	121,780			25,462		239,069			(71,545)		3,200		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	1	1,442,076	594.07	168,723			35,642		335,032			(97,722)		4,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	856,126	589.56	104,276			21,915		205,158			(57,197)		2,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	3,314,971	589.56	403,432			84,349		793,955			(222,992)		10,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	1	1,359,535	594.13	158,658			33,734		315,886			(93,041)		4,444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	1	3,785,491	597.4	442,902			94,777		854,953			(246,781)		12,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	2	3,494,798	597.23	413,714			88,680		790,531			(239,272)		11,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	309,102	592.75	38,205			8,221		72,004			(19,287)		1,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	1,144,501	594.18	139,629			30,044		263,918			(113,960)		3,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	1,095,781	593.97	135,000			29,670		253,734			(81,342)		3,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	10,404	590.55	1,321			292		2,468			(7,849)		35		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	1,107,148	593.97	136,511			30,149		256,511			(73,068)		3,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	2,647,744	598.51	313,493			69,235		593,799			(174,967)		8,820		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	218,382	592.53	27,276			6,024		51,108			(13,694)		727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	1,107,989	598.51	130,964			28,643		248,193			(74,603)		3,668		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	3,593,536	598.51	425,115			93,432		805,436			(245,911)		11,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	626,098	592.53	78,074			17,075		146,365			(43,939)		2,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	136,426	590.55	17,299			3,783		32,333			(8,709)		452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	2,160,797	593.97	265,994			58,175		500,065			(152,760)		7,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	1	2,101,622	601.86	248,202			55,156		457,599			(137,957)		7,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	1	322,630	593.85	40,877			9,084		74,435			(20,523)		1,078		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	1	3,594,844	606.11	425,989			95,249		753,189			(252,011)		12,048		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	1	2,531,467	605.43	300,232			67,222		533,751			(182,626)		8,484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	1	2,502,091	605.17	309,509			69,682		524,801			(182,532)		8,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	735,344	602.81	93,242			21,320		157,521			(57,082)		2,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	15,748	600.8	2,035			470		3,428			(5,693)		54		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	1,808,631	608.9	217,578			49,749		369,863			(122,170)		6,117		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	3,943,483	608.9	474,795			109,066		806,963			(282,173)		13,377		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	3,065,592	604.27	384,425			88,714		650,339			(221,490)		10,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	4,601,310	608.9	554,458			127,952		942,190			(313,215)		15,655		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	1	4,206,618	604.27	526,669			120,423		891,293			(342,185)		14,227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	99,051	600.8	12,788			2,937		21,549			(6,438)		336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	1	3,128,009	607.21	373,171			87,022		651,583			(209,642)		10,705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	1	4,196,702	605.24	502,345			117,306		890,299			(290,603)		14,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,853,515	601.71	232,060			54,414		402,991			(134,247)		6,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,409,735	606.32	169,450			39,733		296,098			(97,813)		4,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	3,241,987	599.15	405,897			96,589		732,404			(281,317)		11,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	1,095,831	599.15	137,417			32,988		244,509			(80,653)		3,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	28,326	595.7	3,651			869		6,470			(10,319)		98		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	293,377	599.15	36,760			8,786		65,423			(18,481)		1,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	1	978,922	603.73	117,764			28,024		210,942			(63,830)		3,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	1,138,774	603.73	137,222			32,941		245,684			(103,634)		3,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	76,035	595.7	9,816			2,356		17,387			(4,928)		264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	1,804,661	603.73	217,281			51,933		394,622			(126,124)		6,248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	104,491	596.33	13,197			3,186		23,856			(6,626)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	1,305,123	597.78	162,749			39,292		294,921			(92,310)		4,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	1	2,055,487	602.36	246,247			59,451		455,654			(137,751)		7,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	1	3,202,008	608.34	386,482			93,837		672,694			(247,102)		11,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	1	3,593,208	608.27	431,185			104,835		755,375			(276,887)		12,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	810,960	611.16	98,775			24,115		163,503			(54,450)		2,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	1	835,190	606.52	105,819			25,834		174,526			(69,642)		2,916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	1,682,700	611.18	213,871			53,247		342,658			(126,264)		5,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	15,828	607.67	2,072			516		3,262			(6,340)		56		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	4,196,328	611.18	532,934			132,132		853,902			(342,932)		14,775		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	95,843	607.67	12,527			3,106		19,738			(15,204)		337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	827,659	611.18	105,278			26,320		166,119			(58,454)		2,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	1	1,217,719	615.86	148,562			36,833		235,177			(93,090)		4,288		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	1,217,976	615.86	148,958			37,240		235,552			(79,637)		4,312		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	2,488,689	615.86	304,118			75,716		488,497			(200,441)		8,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	1	2,043,740	618.8	252,402			63,447		390,499			(184,650)		7,255		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	1	1,819,132	616.58	224,663			56,552		355,145			(133,277)		6,458		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,590,369	612.76	198,319			50,128		317,085			(121,161)		5,646		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	1,272,488	608.1	165,042			41,716		263,031			(110,087)		4,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	90,198	604.25	11,969			3,079		19,250			(14,439)		324		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	1,709,939	612.4	212,374			55,060		348,904			(114,124)		6,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,868,448	612.4	231,688			59,831		380,969			(126,127)		6,723		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	590,888	606.27	77,111			19,835		124,222			(56,886)		2,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	142,222	606.27	18,574			4,797		29,918			(9,338)		512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	11,339	604.25	1,506			389		2,422			(12,580)		41		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	730,155	607.74	94,190			24,324		151,904			(52,297)		2,627		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	1,175,928	612.4	145,698			37,477		235,880			(83,469)		4,220		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	376,584	607.74	48,617			12,604		78,394			(24,409)		1,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	1	3,394,598	607.74	437,564			112,551		716,637			(273,447)		12,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	1,119,509	607.95	143,409			37,377		232,767			(83,124)		4,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	15,178	604.45	2,002			522		3,240			(7,083)		55		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	1	2,624,014	612.6	323,016			84,188		534,800			(178,628)		9,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	1	2,222,311	617.76	273,566			71,675		431,588			(156,909)		8,059		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	2,410,948	622.14	292,207			76,664		448,646			(158,769)		8,743		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	1,075,033	626.05	128,574			33,873		189,144			(82,726)		3,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	1	2,036,377	621.29	253,529			66,792		379,224			(163,361)		7,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	298,544	617.38	38,214			10,236		56,837			(19,212)		1,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,779,603	623.62	216,222			57,917		327,404			(128,591)		6,520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	2,748,565	623.62	333,676			89,041		505,258			(183,059)		10,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	619,695	618.88	78,391			21,076		116,643			(76,706)		2,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,084,559	618.88	137,088			36,720		203,998			(80,559)		3,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	1	3,913,832	618.88	494,317			131,909		747,949			(311,404)		14,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	999,633	623.62	121,555			32,682		180,938			(65,717)		3,672		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,245,815	619.43	157,097			42,453		233,398			(89,968)		4,588		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	1	1,185,340	624.17	143,663			38,823		213,517			(84,921)		4,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	1	2,177,072	627.42	263,208			71,489		386,524			(170,926)		8,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	1	3,730,800	628.95	451,800			122,880		652,159			(251,299)		13,774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	1,820,000	623.96	231,322			63,175		331,984			(145,280)		6,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	1	928,995	628.74	113,523			31,004		159,892			(80,648)		3,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8172$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	2,695,137	622.71	343,091			94,857		498,932			(201,876)		10,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	389,572	622.71	49,670			13,831		70,982			(94,837)		1,456		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,384,392	627.48	292,088			81,046		424,520			(177,766)		8,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	826,850	627.48	101,372			28,228		144,730			(50,895)		3,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	1	1,417,856	627.48	173,546			47,982		247,787			(105,052)		5,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	1,247,043	622.71	158,873			44,083		227,050			(90,095)		4,650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	849,406	625.14	108,469			30,354		151,191			(68,799)		3,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	2,741,932	629.92	336,435			94,146		477,055			(189,382)		10,274		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	1	54,666	623.62	7,068			1,978		9,854			(3,549)		205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	1	1,629,690	631.79	200,941			56,506		278,400			(124,786)		6,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	1	1,716,545	634.57	211,307			59,503		284,881			(121,503)		6,448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	210,130	625.35	27,296			7,718		37,260			(13,780)		789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	37,704	623.27	4,981			1,408		6,803			(9,597)		142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	1	600,799	631.67	74,139			20,963		100,899			(45,794)		2,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,447,555	632.51	186,156			53,443		239,956			(104,110)		5,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	2,946,928	632.51	378,680			108,343		497,232			(211,399)		11,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,866,770	637.35	230,733			66,241		301,989			(143,709)		7,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	363,734	630.98	47,358			13,596		61,107			(29,000)		1,379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	547,174	632.51	70,421			20,286		90,779			(53,300)		2,080		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	292,712	630.98	38,082			10,896		49,135			(27,500)		1,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	1	84,806	628.88	11,220			3,210		14,497			(5,648)		321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	10,959	631.6	1,418			410		1,833			(8,054)		42		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	2,097,950	637.98	257,838			74,628		337,770			(188,331)		7,994		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	127,726	629.49	16,809			4,865		21,749			(15,523)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	1	2,908,323	636.35	362,959			105,552		476,831			(202,642)		11,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	1	2,501,659	631.47	310,706			90,480		431,429			(198,463)		9,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	2,325,776	624.9	300,258			87,799		425,157			(177,957)		8,883		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	1	1,141,063	629.69	141,720			41,441		196,696			(90,189)		4,358		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	223,715	620.09	29,172			8,684		42,142			(14,646)		864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	133,425	618.02	17,666			5,224		25,515			(8,894)		513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	2,594,139	626.35	321,154			95,288		472,611			(181,874)		10,001		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	816,998	621.59	105,229			31,323		152,051			(77,843)		3,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	368,728	626.35	45,685			13,599		65,990			(22,937)		1,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	5,313,003	626.35	657,218			194,363		967,147			(361,278)		20,436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	102,597	620.09	13,368			3,966		19,313			(6,721)		396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	1	2,640,800	621.59	339,607			100,434		499,753			(204,553)		10,157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8173$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	121,680	618.02	16,123			4,784		23,285			(8,106)		469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	2,681,933	634.71	330,146			98,727		449,782			(187,835)		10,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	2	1,531,067	629.89	168,982	27,260		63,536		267,667			(137,803)		5,930		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	1	141,632	628.36	18,370			5,493		24,612			(9,223)		549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	1	1,993,616	632.74	245,015			73,605		341,491			(134,177)		7,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	1	1,797,750	629.8	221,483			66,627		317,252			(121,592)		6,979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	990,026	625.27	126,921			38,339		177,992			(69,326)		3,843		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	1	1,241,093	630.06	153,027			46,225		214,321			(89,162)		4,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	721,088	626.14	93,525			28,737		129,021			(52,218)		2,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	200,990	624.63	26,370			8,078		36,387			(13,257)		787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	2,332,065	630.93	290,575			89,009		408,293			(173,969)		9,135		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	1,025,515	626.14	132,907			40,712		183,352			(72,855)		4,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	772,574	630.93	96,185			29,372		132,554			(53,527)		3,019		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	1,017,270	630.93	126,854			38,978		174,819			(85,904)		3,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	218,407	624.63	28,677			8,812		39,569			(14,397)		857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	1,771,426	626.14	229,400			70,051		322,525			(126,297)		6,923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	83,848	622.54	11,185			3,426		15,439			(5,623)		328		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	85,615	625.17	11,267			3,477		15,441			(25,923)		337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	106,847	623.08	14,296			4,412		19,600			(7,177)		420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	2,713,983	631.48	339,248			104,706		473,357			(210,038)		10,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	1	794,954	626.68	103,344			31,896		141,585			(58,684)		3,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	1	1,802,338	624.34	225,112			69,788		337,610			(125,020)		7,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	184,332	608.43	24,313			7,579		38,931			(12,274)		727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	98,691	606.4	13,244			4,129		21,153			(6,686)		389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	1	963,561	609.9	125,552			39,138		201,296			(77,807)		3,799		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	368,740	609.53	47,862			15,121		77,483			(24,063)		1,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	2,587,885	609.53	335,649			105,727		553,324			(209,935)		10,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	164,645	606.03	21,980			6,924		35,470			(11,066)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	1,915,241	614.2	239,022			75,515		395,861			(136,108)		7,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	838,838	614.2	104,771			33,199		170,322			(57,818)		3,344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	1,151,053	614.2	143,536			45,213		233,409			(92,492)		4,569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	93,722	608.06	12,324			3,905		19,920			(6,188)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	432,650	609.53	56,201			17,809		90,969			(39,975)		1,725		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	76,419	608.06	10,042			3,172		16,233			(10,402)		304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	1	269,910	608.06	35,439			11,163		57,298			(17,841)		1,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8174$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	109,099	606.05	14,663			4,666		23,542			(7,362)		436		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	287,353	609.55	37,528			11,943		60,445			(36,803)		1,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	2,826,793	614.22	355,045			112,991		584,999			(220,170)		11,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	1	136,577	608.08	18,055			5,746		29,042			(9,065)		546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	752,676	611.11	94,687			30,263		157,414			(54,550)		3,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	1	1,179,309	617	147,296			47,143		233,633			(79,757)		4,721		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	1,482,358	605.7	192,855			61,980		328,737			(141,906)		5,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	259,733	604.24	34,207			10,993		57,175			(17,269)		1,040		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	1	578,247	610.34	72,339			23,248		121,778			(47,235)		2,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	2,216,346	613.44	280,368			91,274		463,573			(158,325)		8,948		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	408,688	613.44	51,658			16,769		83,836			(40,843)		1,647		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	266,765	607.31	35,480			11,517		57,256			(25,666)		1,075		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	825,946	608.78	108,612			35,359		175,493			(79,326)		3,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	2,253,827	608.78	296,153			96,138		487,431			(185,216)		9,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	163,252	607.31	21,745			7,099		35,080			(10,917)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	1	3,460	605.28	468			152		753			(16,360)		14		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,087,697	613.44	137,702			44,956		223,414			(82,587)		4,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	1,284,211	612.81	168,617			55,280		268,463			(107,993)		5,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	42,362	611.33	5,630			1,846		8,786			(2,827)		172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	1	1,902,196	617.51	240,247			78,764		383,886			(162,509)		7,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	1	886,076	624.87	110,405			36,347		163,696			(65,842)		3,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	1	865,978	625.12	107,641			35,486		159,590			(77,997)		3,518		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	672,743	617.48	86,784			28,768		132,288			(49,306)		2,733		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	247,446	613.94	32,861			10,893		49,988			(16,612)		1,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	59,586	615.99	7,782			2,580		11,851			(16,048)		242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	1	440,651	622.21	54,685			18,128		83,509			(27,645)		1,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	624,882	616.04	80,860			27,286		124,913			(46,165)		2,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	276,173	616.6	35,543			11,962		54,936			(17,869)		1,134		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	55,270	613.06	7,290			2,420		11,254			(3,690)		225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	49,330	616.6	6,354			2,144		9,820			(18,094)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	126,874	616.04	16,405			5,521		25,345			(8,247)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	73,201	616.6	9,414			3,159		14,551			(4,739)		300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	650,498	616.04	84,044			28,207		129,861			(54,150)		2,665		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	203,819	613.99	26,680			8,856		41,216			(13,506)		828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	186,540	612	24,828			8,242		38,286			(12,569)		758		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	1	234,344	621.32	29,012			9,790		44,978			(14,566)		964		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	2,068,484	616.04	266,214			88,370		419,828			(146,614)		8,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	66,523	615.11	8,628			2,864		13,340			(4,368)		270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	64,742	613.99	8,514			2,865		13,135			(4,280)		266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	932,737	621.32	114,913			38,145		178,266			(69,153)		3,790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	1,071,720	621.32	132,572			44,616		205,552			(83,197)		4,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	1	660,492	616.6	84,609			28,086		130,947			(48,295)		2,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	1	2,274,074	617.48	282,895			95,851		461,749			(165,538)		9,372		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	1	814,882	615.74	102,023			34,615		164,866			(77,125)		3,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	1	1,896,684	615.91	236,137			80,449		390,683			(143,923)		7,817		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	1,177,130	616.91	147,024			50,691		236,219			(84,896)		4,890		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	291,971	612.22	37,927			13,111		60,717			(19,042)		1,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	2,046,775	611.67	266,695			91,711		435,175			(151,524)		8,487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	418,781	616.91	52,222			17,958		83,982			(37,040)		1,736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	2,309,417	611.67	301,148			103,830		491,352			(211,739)		9,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	72,930	609.63	9,670			3,334		15,446			(15,321)		303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	82,511	607.66	11,131			3,848		17,736			(5,588)		343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	218,441	612.22	28,332			9,743		45,369			(14,263)		906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,379,169	611.67	179,982			62,216		293,633			(101,551)		5,741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	1	236,183	609.63	31,294			10,761		49,991			(15,755)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	335,837	612.22	43,592			15,030		69,794			(21,916)		1,395		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	93,094	616.37	12,540			4,352		18,517			(6,296)		388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	1,918,484	625.76	239,235			83,027		362,196			(136,580)		8,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	1	84,205	618.38	11,157			3,872		16,496			(5,602)		351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	1	897,915	622.24	112,419			39,169		171,825			(71,692)		3,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,181,254	624.32	147,420			51,435		221,631			(85,051)		4,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	894,522	630.62	111,726			39,143		157,916			(68,087)		3,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	700,440	625.83	90,917			31,852		128,558			(45,897)		2,927		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	1	75,193	623.18	9,971			3,493		14,094			(5,033)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	262,582	619.4	34,346			12,202		51,384			(17,244)		1,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	257,730	614.78	34,922			12,345		52,152			(28,573)		1,083		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	457,113	618.84	60,019			21,270		89,775			(55,557)		1,925		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	727,420	624.14	91,364			32,298		137,011			(51,399)		3,058		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	504,657	619.4	65,908			23,299		98,620			(33,181)		2,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8176$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,252,677	624.14	157,461			55,804		236,115			(90,045)		5,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	1	1,803,492	618.84	236,618			83,646		361,220			(164,043)		7,581		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	1,163,989	618.84	152,948			54,340		228,755			(82,436)		4,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	2	2,001,420	623.01	246,015			87,982		389,889			(139,368)		8,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	1	1,587,319	617.71	208,415			74,332		321,915			(143,984)		6,711		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	1	1,315,094	621.88	165,833			59,372		259,089			(94,335)		5,571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	1	4,081,346	617.59	512,617			183,782		836,321			(274,566)		17,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	429,146	603.05	56,518			20,347		97,240			(34,691)		1,818		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	404,874	600.5	54,496			19,619		93,355			(27,511)		1,715		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	1	475,605	607.67	60,259			21,693		104,343			(60,305)		2,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	1,608,357	604.27	203,618			74,119		371,423			(113,809)		6,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	770,635	599.13	101,955			37,202		180,848			(74,541)		3,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	436,887	597.14	58,674			21,307		103,787			(35,305)		1,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	67,273	597.14	9,042			3,291		15,990			(27,570)		287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	61,655	597.14	8,293			3,026		14,662			(4,163)		264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	339,405	604.27	43,003			15,691		76,912			(21,590)		1,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	2,598,292	599.13	343,234			124,641		620,766			(199,350)		11,070		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	668,534	604.27	84,570			30,710		151,321			(42,576)		2,848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,550,275	605.19	196,110			71,826		355,669			(136,580)		6,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	1	1,469,238	600.04	194,233			71,139		349,006			(115,277)		6,295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	1	1,186,112	599.16	150,162			55,203		286,425			(91,476)		5,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	1	1,246,870	597.87	158,352			58,295		304,320			(123,518)		5,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	988,099	596.64	130,231			48,141		236,991			(72,235)		4,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	1	1,936,761	601.76	244,419			90,351		457,678			(134,479)		8,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	2,127,069	595.14	280,135			104,666		527,575			(161,300)		9,198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	1,950,308	595.14	256,661			95,674		483,454			(147,269)		8,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	1	112,213	593.16	15,014			5,597		27,646			(7,559)		484		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	1,006,536	595.14	132,661			49,680		245,068			(72,602)		4,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	187,423	600.24	23,653			8,858		44,119			(11,875)		812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	1,164,069	600.24	146,789			54,844		279,267			(93,245)		5,034		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	1	1,834,121	599.46	232,016			87,205		443,401			(148,460)		7,960		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	1	984,400	594.36	130,039			48,876		241,329			(72,129)		4,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	1	1,651,486	592.83	209,078			78,870		421,618			(117,482)		7,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	1	800,611	597.66	100,557			37,985		192,765			(70,207)		3,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	679,525	589.39	88,610			33,657		173,497			(60,443)		2,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	1	551,918	594.45	68,879			26,163		136,442			(34,820)		2,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	728,140	598.17	91,673			35,103		174,865			(52,863)		3,183		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	1	1,126,343	593.08	148,114			56,716		285,017			(117,541)		4,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	992,693	598.17	125,179			48,040		238,526			(68,795)		4,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	790,826	593.08	104,231			40,089		196,513			(71,592)		3,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	1,334,768	593.08	175,789			67,462		337,948			(117,815)		5,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	119,134	591.11	15,964			6,140		29,977			(14,175)		523		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	1,262,490	594.75	163,745			63,117		315,750			(144,591)		5,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	1	726,928	599.85	90,284			34,801		172,431			(52,613)		3,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	1	1,147,562	603.52	142,298			55,045		269,528			(101,013)		5,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	1	1,275,066	604.26	158,618			61,443		297,628			(85,393)		5,614		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	734,487	594.39	96,071			37,368		180,769			(54,407)		3,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	673,928	599.49	84,376			32,819		160,430			(50,734)		2,967		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	1	50,083	590.49	6,771			2,634		12,636			(3,418)		221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	2,382,267	593.92	311,601			122,154		601,158			(185,966)		10,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	1,252,828	599.01	156,854			61,490		305,990			(97,125)		5,545		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	9,843	591.94	1,310			515		2,467			(13,394)		44		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	10,681	590.03	1,446			569		2,712			(13,564)		47		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	1	136,994	590.03	18,508			7,256		34,746			(9,318)		606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	625,388	599.01	78,361			30,785		149,786			(39,396)		2,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	1,251,801	599.01	156,976			61,800		306,102			(84,590)		5,560		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	1,116,536	593.92	146,155			57,418		281,914			(79,359)		4,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	316,482	591.94	42,155			16,596		79,385			(21,164)		1,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	737,301	593.92	96,586			38,025		182,628			(48,492)		3,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	1,687,555	604.14	211,957			83,736		395,776			(125,680)		7,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	58,440	597.01	7,790			3,078		14,076			(3,911)		260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	1	766,165	599.01	100,444			39,682		182,147			(56,447)		3,409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	09/29/2025	3	575,282	600.24	11,123	93,322		47,634		135,271			(55,653)		2,483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	1	939,050	606.9	119,165			47,241		210,849			(66,589)		4,185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	1	554,534	599.87	70,481			27,980		132,089			(35,434)		2,471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	1,049,250	590.77	138,501			55,209		272,087			(76,756)		4,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	312,575	595.84	39,509			15,749		76,962			(19,945)		1,393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	62,012	586.9	8,458			3,372		16,154			(4,270)		276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	148,628	588.81	19,946			7,951		38,261			(10,069)		662		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	3,347,217	586.58	438,485			176,118		898,319			(246,244)		14,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8178$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	52,974	582.73	7,183			2,897		14,287			(3,606)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	742,133	591.61	93,063			37,379		189,360			(46,852)		3,325		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	70,642	584.63	9,417			3,790		18,828			(4,734)		317		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	235,407	584.63	31,356			12,594		62,711			(36,509)		1,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	608,889	586.58	79,825			32,128		160,366			(45,907)		2,732		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	187,789	584.63	25,051			10,103		50,073			(12,577)		844		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	219,002	591.61	27,507			11,093		55,936			(20,643)		984		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	1	235,361	582.73	31,844			12,790		63,418			(16,032)		1,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	1	881,673	591.61	110,650			44,534		225,077			(90,769)		3,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	257,126	586.58	33,735			13,605		67,753			(28,361)		1,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	2	1,696,375	590.24	213,071			86,227		446,986			(170,734)		7,638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	140,352	581.39	18,990			7,684		38,264			(9,534)		632		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	1	698,638	585.23	91,452			37,007		186,128			(51,877)		3,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	1	896,827	594.34	112,462			45,664		224,332			(72,305)		4,045		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	1	872,517	588.43	109,675			44,593		228,753			(61,049)		3,935		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	185,414	579.07	24,586			10,038		51,643			(12,412)		836		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	2,153,331	581	280,794			114,642		604,337			(156,480)		9,712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	1	1,051,756	585.98	131,364			53,633		286,613			(72,175)		4,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	01/06/2025	1	1,464,858	561.36	178,516			2,057		412,272			(167,986)		939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	01/09/2025	1	1,531,778	562.23	185,270			3,392		428,704			(160,548)		1,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	05/16/2025	1	1,257,563	587.76	129,722			31,051		305,418			(103,169)		3,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	138,323	575.4	18,383			7,590		39,692			(9,229)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	197,337	573.54	26,621			10,970		57,206			(13,384)		896		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	2,491,839	577.32	324,936			133,639		719,967			(194,800)		11,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	340,186	575.4	45,109			18,552		97,531			(22,709)		1,542		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	72,633	573.54	9,791			4,027		21,046			(12,228)		329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	340,617	577.32	44,450			18,318		96,621			(41,669)		1,547		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	1	1,043,266	582.27	130,304			53,591		292,926			(97,284)		4,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	257,447	575.4	34,163			14,078		73,841			(17,175)		1,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	426,816	577.32	55,785			23,033		121,127			(28,007)		1,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	1	703,044	582.27	87,951			36,314		193,811			(49,913)		3,197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	938,380	582.27	117,297			48,337		263,610			(71,631)		4,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	900,691	583.94	117,540			48,693		243,162			(86,104)		4,103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	142,569	582	18,919			7,837		38,937			(16,175)		649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	2,226,678	588.95	278,112			115,212		594,908			(157,437)		10,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8179$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	1	123,346	580.11	16,627			6,888		34,066			(8,348)		562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	1	689,833	594.07	71,703			18,856		160,090			(50,207)		2,233		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	1	150,734	586.17	16,975			4,464		36,944			(10,749)		488		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	1	1,406,920	591.47	176,428			73,330		368,768			(101,349)		6,420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	06/12/2025	2	1,011,001	597.28	106,120			29,499		227,629			(71,924)		3,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	1	694,321	593.65	85,957			35,776		175,266			(48,886)		3,168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	06/05/2025	1	1,506,853	589.61	180,987			48,619		361,325			(125,983)		4,926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	67,875	593.87	8,919			3,727		16,893			(4,502)		310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	848,072	595.67	102,408	12,975		49,625		208,663			(66,596)		3,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	1	546,110	601.26	67,335			28,142		129,578			(39,683)		2,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	605,525	606.79	73,753			31,102		137,506			(42,863)		2,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	267,568	606.79	32,617			13,780		60,797			(22,045)		1,231		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	20,474	599.33	2,660			1,124		4,888			(7,235)		94		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	35,497	597.69	4,671			1,970		8,561			(2,349)		163		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	94,939	597.69	12,484			5,255		22,884			(12,389)		435		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	679,569	601.15	86,917			36,722		160,331			(55,975)		3,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	1	223,203	597.69	29,396			12,420		53,857			(14,758)		1,027		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	557,133	606.79	67,803			28,539		126,445			(59,615)		2,555		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	240,761	599.33	31,227			13,144		57,421			(38,229)		1,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,385,477	601.15	177,064			74,668		333,761			(117,822)		6,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	92,317	599.33	11,983			5,053		22,029			(6,024)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	1	2,573,930	601.15	328,691			138,349		619,692			(195,804)		11,803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	334,180	596.9	44,279			18,768		81,195			(22,231)		1,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	103,414	598.54	13,516			5,729		24,863			(6,786)		477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,250,052	600.35	160,882			68,193		303,455			(92,921)		5,760		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	1	1,402,628	605.99	171,962			72,889		328,162			(100,321)		6,463		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	07/25/2025	1	964,305	626.87	82,436			27,082		168,806			(63,882)		3,622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	1	522,555	605.61	63,804			27,132		120,058			(40,657)		2,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	1	141,880	602.81	15,311			4,371		30,412			(15,559)		481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	1	904,426	604.27	96,205			27,464		191,754			(65,383)		3,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	702,504	605.33	85,776			36,525		161,777			(43,124)		3,242		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	07/28/2025	1	827,591	637.35	60,548			20,215		131,252			(42,540)		3,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	838,601	596.7	108,012			46,184		205,378			(60,877)		3,870		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	15,742	593.26	2,087			893		3,941			(36,622)		73		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	984,608	602.3	120,811			51,657		237,609			(81,030)		4,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	1	205,303	594.89	26,854			11,482		50,861			(28,094)		948		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	09/23/2025	1	658,082	599.13	84,271			32,889		154,352			(51,653)		2,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	276,983	600.18	36,562			15,798		65,918			(18,356)		1,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	364,513	607.65	45,127			19,464		82,508			(35,959)		1,693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	43,712	598.54	5,840			2,514		10,503			(12,928)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	637,397	602	82,798			35,712		149,817			(47,750)		2,961		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,497,007	602	194,312			83,658		359,419			(138,700)		6,942		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	1,530,579	600.18	201,730			86,852		371,814			(111,020)		7,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	5,554	598.54	743			320		1,335			(17,071)		26		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	308,992	602	40,169			17,357		72,666			(20,167)		1,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	1	865,299	607.65	107,037			46,084		195,749			(59,739)		4,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	1	475,216	607.65	58,879			25,442		107,628			(29,561)		2,211		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	365,392	602.02	47,355			20,527		85,967			(23,775)		1,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2025	2	2,315,425	607.67	286,991			124,413		536,544			(175,011)		10,789		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	1	281,005	600.19	36,980			16,030		66,904			(18,566)		1,309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	1	1,208,514	617.19	146,109			63,535		258,472			(87,253)		5,640		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	1	286,311	618.78	34,901			15,197		58,993			(30,530)		1,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	1,016,092	613.15	128,942			56,379		222,896			(71,172)		4,742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	128,824	611.29	16,605			7,261		27,976			(8,383)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	372,331	618.9	44,978			19,666		76,633			(22,706)		1,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	1	33,607	609.62	4,392			1,921		7,382			(2,217)		157		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	11/18/2025	2	590,085	620.12	63,716	14,485		37,642		120,470			(57,735)		2,771		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	1,408,878	620.12	171,460			75,471		294,343			(127,198)		6,606		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	2	1,674,082	614.35	202,616	14,632		96,656		364,702			(129,737)		7,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	729,907	614.35	93,282			41,131		155,249			(52,843)		3,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	140,842	610.81	18,535			8,173		30,698			(15,503)		661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	178,344	620.12	21,740			9,603		36,434			(10,915)		839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	339,928	612.49	44,123			19,455		73,243			(22,183)		1,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	114,444	610.81	15,049			6,624		24,930			(7,576)		537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	537,311	612.49	69,689			30,675		115,703			(35,084)		2,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	1	1,019,646	614.35	130,209			57,313		221,838			(83,926)		4,781		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,381,864	616.37	176,464			78,186		296,081			(120,082)		6,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	79,102	614.5	10,260			4,546		16,772			(5,151)		373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	1	1,525,793	622.15	185,689			82,274		313,795			(99,055)		7,188		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	1	1,776,987	621.91	215,371			95,852		366,491			(122,425)		8,384		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	991,402	617.71	126,800			56,667		205,194			(86,871)		4,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817B$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	683,616	623.51	83,264			37,211		135,687			(50,000)		3,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	1,270,663	618.25	163,026			73,451		268,788			(89,362)		6,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	3,477,173	618.25	445,774			200,506		735,036			(251,959)		16,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	1	593,995	624.06	72,705			32,812		117,717			(36,502)		2,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	280,445	616.38	36,514			16,424		58,651			(47,547)		1,329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	1	225,993	614.7	29,831			13,418		47,823			(36,866)		1,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	758,750	624.06	92,795			41,809		150,266			(46,653)		3,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	653,879	617.44	83,500			37,736		136,080			(49,511)		3,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	1	1,811,195	623.24	220,241			99,532		370,516			(116,672)		8,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	1	786,362	624.25	94,599			42,953		155,789			(59,162)		3,750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	1	101,271	624.5	11,818			5,373		20,018			(11,602)		483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	1	774,892	625.91	92,212			42,100		151,248			(52,939)		3,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	433,414	622.98	54,307			24,950		86,063			(38,839)		2,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	514,606	629.84	60,929			28,038		97,202			(30,632)		2,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	51,793	619.52	6,692			3,084		10,557			(3,360)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	275,189	629.84	32,555			14,956		51,942			(16,389)		1,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	3,935,356	625.06	484,836			222,744		789,035			(282,439)		18,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,128,283	625.06	139,117			64,017		226,384			(82,296)		5,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	97,220	622.98	12,191			5,610		19,318			(6,129)		466		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	1	55,928	619.52	7,215			3,315		11,386			(12,870)		268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	215,040	629.84	25,482			11,745		40,647			(12,794)		1,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	1,209,020	625.06	149,193			68,764		242,759			(80,884)		5,809		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	860,770	622.65	106,305			49,142		172,335			(65,701)		4,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	1,790,174	627.42	212,315			98,148		354,952			(131,870)		8,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	1	35,142	620.58	4,414			2,040		7,141			(15,973)		169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	1	727,166	625.44	85,587			39,682		143,207			(48,661)		3,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	1	225,427	624.35	26,578			12,340		44,831			(31,471)		1,086		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	31,022	618.25	3,980			1,856		6,401			(8,925)		149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	1,717,800	623.78	210,430			98,104		349,328			(132,051)		8,277		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	42,065	621.71	5,246			2,445		8,469			(10,241)		203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	1	357,797	628.56	42,077			19,617		68,521			(82,697)		1,724		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	100,529	623.13	12,727			5,979		20,041			(16,778)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	2,293,232	625.21	285,507			134,126		461,848			(164,559)		11,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	280,591	623.13	35,551			16,727		55,974			(17,849)		1,362		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	53,600	619.67	6,979			3,273		10,946			(12,067)		259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817C$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	1,512,555	625.21	188,162			88,257		304,403			(145,311)		7,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	582,674	630	69,688			32,738		110,453			(35,035)		2,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	1,918,717	625.21	239,072			112,485		386,700			(211,511)		9,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	745,097	630	89,039			41,764		141,142			(50,843)		3,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	414,554	623.13	52,441			24,598		82,589			(26,401)		2,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	1	308,273	630	36,900			17,362		58,478			(18,526)		1,496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	2,278,943	625.65	283,273			133,670		457,860			(193,534)		11,078		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/11/2025	2	1,904,253	630.44	228,219			107,724		369,431			(155,919)		9,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	341,686	623.57	43,223			20,396		67,946			(37,146)		1,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	1	28,622	620.1	3,724			1,757		5,834			(8,210)		139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	1	994,219	640.8	116,224			55,079		170,906			(83,806)		4,840		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	993,178	642.31	119,181			56,714		167,028			(75,841)		4,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	381,668	647.22	43,968			20,923		61,688			(36,715)		1,858		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	375,046	640.17	45,831			21,809		64,150			(29,172)		1,826		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	1	15,863	636.61	1,996			950		2,790			(18,065)		77		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	2,698,628	640.14	325,455			155,788		476,875			(215,567)		13,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	1,608,704	645.04	186,288			89,172		273,491			(106,607)		7,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D\$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,680,149	645.04	194,729			93,352		285,887			(116,158)		8,226		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,578,631	640.14	190,541			91,344		279,194			(108,321)		7,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	2	133,287	638.01	884	16,093		9,688		23,354			(56,126)		654		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	253,814	634.46	32,082			15,357		45,633			(26,743)		1,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	75,679	634.46	9,573			4,589		13,616			(4,813)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	423,393	645.04	49,114			23,580		70,183			(24,658)		2,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	1	649,523	640.14	78,462			37,671		111,939			(45,175)		3,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	210,676	638.01	25,892			12,413		36,887			(13,017)		1,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	1	102,543	638.01	12,592			6,028		17,940			(29,684)		501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	909,094	647.45	105,637			50,862		147,366			(61,903)		4,464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	376,585	640.39	46,395			22,338		64,584			(23,293)		1,849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	59,562	636.83	7,552			3,636		10,502			(3,792)		292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	1	890,664	642.53	107,770			51,889		150,198			(66,181)		4,373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	1	979,950	651.21	113,772			54,935		153,254			(62,873)		4,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	1	617,615	644.6	71,211			34,432		102,981			(35,801)		3,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	1,299,613	649.75	148,676			72,284		211,901			(80,924)		6,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	59,341	639.09	7,418			3,606		10,252			(3,750)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	1	1,677,386	644.81	199,944			97,211		284,614			(107,270)		8,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	645,953	649.55	73,897			36,186		103,030			(42,890)		3,194		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817D$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	1,267,333	642.47	153,728			75,170		219,674			(83,659)		6,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	3,547,354	644.62	422,845			206,763		604,565			(259,017)		17,517		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	179,289	638.9	22,411			10,974		31,125			(11,283)		887		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	1,607,985	644.62	191,833			93,937		274,280			(108,982)		7,951		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/24/2025	1	1,541,538	644.62	184,060			90,260		263,174			(205,772)		7,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	170,001	642.47	20,638			10,106		28,701			(30,761)		841		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	96,252	638.9	12,022			5,878		16,697			(6,061)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	877,237	649.55	100,268			49,029		139,799			(85,383)		4,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	1	825,721	651.94	94,710			46,641		129,007			(66,412)		4,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	1	3,053,762	653.37	347,824			171,523		483,762			(192,940)		15,164		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	1	390,369	654.18	44,502			22,067		59,662			(28,189)		1,938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	113,881	643.56	13,780			6,880		19,138			(6,899)		569		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	3,242,692	645.71	385,232			192,085		550,298			(222,369)		16,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	15,590	639.98	1,943			970		2,694			(18,820)		78		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817E\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	1,210,409	645.71	143,918			71,860		205,589			(79,172)		6,044		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	1	461,176	650.65	52,620			26,274		73,218			(32,118)		2,303		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	226,215	639.98	28,164			14,043		39,059			(20,380)		1,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	494,739	643.56	59,814			29,825		83,072			(57,565)		2,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	103,786	643.56	12,568			6,284		17,455			(6,284)		519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	194,596	650.65	22,223			11,111		30,922			(17,053)		973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	1	507,370	650.65	57,840			28,840		80,482			(29,000)		2,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	1	894,841	645.71	106,486			53,243		147,964			(68,861)		4,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/02/2024	01/02/2026	2	1,894,369	650.48	220,271			111,606		310,642			(159,443)		9,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	1	824,427	643.37	95,469			47,997		140,649			(55,121)		4,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	399,802	634.68	49,855			25,168		72,990			(24,687)		2,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	125,237	642.59	14,628			7,384		21,525			(7,243)		628		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	447,374	636.42		54,982		27,757		80,617			(27,226)		2,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	214,537	632.05		27,332		13,798		39,941			(13,534)		1,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	1	66,389	637.7		8,073		4,075		11,848			(19,722)		333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	1,905,401	637.45		234,555		119,052		350,377			(127,933)		9,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	723,968	638.74		88,179		44,757		128,264			(49,567)		3,645		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	84,114	635.71		10,506		5,340		15,259			(5,166)		424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	167,982	643.63		19,671		10,011		28,704			(17,009)		848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	426,379	643.63		49,844		25,299		72,742			(24,545)		2,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	99,870	633.07		12,753		6,490		18,489			(25,233)		504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	107,192	633.07		13,667		6,937		19,816			(14,809)		540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	1,718,711	637.45		211,917		107,848		316,549			(119,195)		8,676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	105,200	635.71		13,150		6,692		19,097			(17,562)		531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	1,255,064	643.63		146,843		74,632		220,349			(84,585)		6,327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	1	297,419	637.45		36,642		18,623		53,251			(27,676)		1,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	1	355,210	635.71		44,330		22,500		64,388			(39,091)		1,788		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	1	514,237	638.74		62,737		31,928		91,245			(30,809)		2,596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	279,970	640.98		34,856		17,787		48,469			(17,070)		1,415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	1,399,885	648.96		163,227		83,293		234,170			(88,514)		7,076		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	684,766	642.73		84,021		42,875		116,956			(41,146)		3,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	138,760	644.03		16,845		8,596		23,462			(8,249)		701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	1	1,762,504	645.46		205,684		105,240		304,977			(146,608)		8,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	1	1,596,523	646.85		185,995		95,297		272,680			(103,585)		8,080		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	1,163,344	638.22		141,928		73,120		213,112			(89,099)		5,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	514,318	644.4		59,609		30,710		87,389			(28,899)		2,603		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	1	146,638	639.5		17,699		9,119		25,876			(8,581)		742		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	2,158,332	639.59		259,863		134,585		391,429			(140,616)		10,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	516,441	645.79		59,132		30,703		86,966			(35,210)		2,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	457,249	639.59		55,190		28,693		80,826			(26,497)		2,333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	641,415	640.88		76,585		39,816		112,273			(43,278)		3,272		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	373,704	639.59		45,069		23,401		66,008			(21,668)		1,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	564,671	640.88		67,252		34,830		98,612			(38,458)		2,869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	357,798	645.79		41,004		21,317		60,299			(35,242)		1,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	771,967	645.79		88,236		45,698		129,785			(42,538)		3,923		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	1	590,766	637.85		72,369		37,624		105,809			(34,745)		3,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	435,130	637.85		53,173		27,539		77,761			(34,115)		2,211		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	326,454	639.59		39,338		20,399		57,618			(18,938)		1,661		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	247,734	637.85		30,298		15,712		44,304			(14,586)		1,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	1	353,241	635.2		44,120		22,850		64,389			(30,644)		1,795		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	144,484	638.75		17,555		9,115		25,683			(8,440)		736		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	486,732	645.79		55,682		28,875		81,896			(40,582)		2,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	88,458	640.88		10,544		5,468		15,460			(5,076)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	2	3,061,420	641.79		352,187		183,586		551,242			(186,471)		15,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	07/31/2025	1	791,853	633.13		81,472		30,752		130,639			(55,750)		3,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817F$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	1	776,555	637.49		90,624		47,304		141,370			(64,003)		3,967		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	1	523,465	639.02		60,774		31,854		93,986			(40,769)		2,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	2	312,751	634.44		41,675		27,528		57,727			(46,720)		1,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	299,742	645.02		35,070		18,407		50,921			(31,313)		1,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	675,073	637.08		84,587		44,617		122,194			(39,970)		3,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	2,262,464	638.82		279,641		147,684		416,153			(158,568)		11,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	2,221,572	638.82		274,364		144,720		408,307			(136,143)		11,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	118,881	634.44		15,169		7,962		21,881			(7,207)		607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	279,933	637.08		34,964		18,351		50,521			(45,050)		1,430		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	1	2,552,484	638.82		314,211		164,917		467,641			(252,499)		13,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	1	255,860	640.11		31,266		16,492		45,272			(14,774)		1,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	330,236	640.11		40,388		21,330		58,476			(19,058)		1,698		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	829,198	645.02		97,431		51,455		141,430			(51,964)		4,264		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	02/07/2025	1	1,358,045	591.53		209,333		20,382		301,607			(231,812)		2,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	08/15/2025	1	1,279,692	620.34		170,787		67,834		244,453			(116,700)		5,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	1,076,056	647.17		125,791		66,605		185,302			(85,047)		5,540		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	105,385	640.95		12,973		6,869		18,495			(6,104)		543		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	413,708	639.21		51,631		27,338		73,569			(24,293)		2,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	716,980	642.25		87,328		46,240		124,599			(47,216)		3,691		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	1	1,459,157	648.48		171,013		90,785		248,435			(86,253)		7,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	08/05/2025	1	736,387	621.59		94,278		36,560		136,949			(57,718)		2,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	09/19/2025	1	555,088	602.5		89,091		38,626		126,255			(58,648)		2,351		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	10/06/2025	1	405,413	591.11		72,907		32,743		101,911			(40,163)		1,772		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	11/25/2025	1	107,706	616.38		15,830		7,761		22,539			(8,069)		511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	456,446	646.04		53,404		28,389		77,238			(39,967)		2,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	58,651	641.84		7,443		3,973		10,148			(3,470)		302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	345,606	652.54		40,194		21,455		55,003			(24,570)		1,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	1	508,439	646.28		62,284		33,247		85,020			(37,011)		2,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	392,649	646.92		48,414		26,033		65,529			(22,381)		2,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	54,267	642.48		6,930		3,722		9,363			(3,208)		281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	663,234	645.16		82,838		44,439		112,029			(38,399)		3,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	555,766	646.92		68,470		36,775		92,678			(31,696)		2,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	756,041	653.19		88,381		47,412		119,889			(76,726)		3,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	473,792	648.23		57,708		30,957		78,145			(26,750)		2,452		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	75,879	642.48		9,682		5,194		13,083			(4,488)		393		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	1	141,319	646.07		17,509		9,393		23,702			(8,116)		731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	01/26/2026	2	2,145,600	646.92		267,691		144,517		368,039			(165,940)		11,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817G$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	958,982	645.16		119,873		64,382		162,113			(55,491)		4,969		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	63,353	645.16		7,925		4,262		10,718			(3,664)		329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	291,592	653.19		34,145		18,361		46,318			(24,428)		1,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	1,017,339	653.19		119,029		63,929		161,463			(61,568)		5,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	2,281,368	650.26		279,696		150,782		380,329			(144,329)		11,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	249,434	645.79		31,678		17,078		41,810			(14,601)		1,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	19,690	648.49		2,448		1,319		3,232			(10,438)		102		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817H$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	1	2,034,468	656.56		236,812		127,664		322,589			(121,297)		10,569		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	1	441,334	656.68		51,636		27,908		67,918			(33,594)		2,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	1	763,958	647.85		88,008		47,631		127,836			(40,377)		3,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	14,254	643.73		1,785		970		2,437			(9,872)		74		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	107,229	646.42		13,136		7,138		17,959			(5,997)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	383,698	654.47		44,010		23,917		60,315			(30,566)		1,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	1	721,953	648.38		87,068		47,317		119,088			(89,826)		3,755		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	59,361	648.83		7,592		4,155		9,720			(10,731)		311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	1,367,923	653.51		168,255		91,880		222,033			(97,824)		7,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	115,798	648.83		14,787		8,075		18,930			(19,495)		605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	513,941	653.51		63,318		34,655		81,115			(28,662)		2,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,341,436	653.51		165,131		90,278		217,930			(100,275)		7,013		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	747,793	659.65		87,641		47,914		112,218			(39,728)		3,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	50,323	651.53		6,300		3,448		8,068			(2,852)		263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	960,369	659.65		112,459		61,412		143,987			(75,355)		5,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	1	473,434	659.65		55,534		30,395		71,111			(25,139)		2,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	14,602	648.83		1,866		1,020		2,390			(18,011)		76		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	1	443,878	651.53		55,485		30,299		71,044			(34,836)		2,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	214,847	643.91		27,092		14,865		36,998			(12,227)		1,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	2,230,054	651.92		263,592		144,632		371,866			(145,966)		11,687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	1	595,229	645.86		73,927		40,564		100,985			(33,364)		3,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	1	1,754,109	653.77		205,582		113,084		287,719			(98,556)		9,204		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	1	1,226,439	656.71		143,861		79,242		195,635			(88,319)		6,436		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	653,446	657.26		76,976		42,576		100,618			(41,552)		3,429		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	242,604	646.48		31,175		17,243		40,664			(13,932)		1,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	355,097	649.17		44,636		24,688		58,296			(19,948)		1,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	1,694,791	651.15		209,815		116,049		282,256			(106,563)		8,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	682,087	657.54		80,896		45,004		105,120			(35,892)		3,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	172,339	657.54		20,457		11,393		26,584			(22,949)		910		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	961,397	657.54		113,926		63,309		148,035			(71,785)		5,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,582,475	649.45		200,500		111,664		268,086			(88,836)		8,355		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	2	2,624,789	651.42		333,426		186,714		437,185			(210,760)		13,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	133,386	646.75		17,234		9,577		22,355			(14,525)		703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	247,698	649.45		31,334		17,432		40,693			(13,902)		1,306		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	1,512,124	651.42		188,411		104,816		252,080			(97,616)		7,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	537,800	651.42		67,064		37,350		87,077			(29,714)		2,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	1	221,497	649.45		27,997		15,558		36,359			(72,779)		1,167		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	818,361	653.24		101,640		56,746		130,366			(187,458)		4,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	262,151	651.27		33,083		18,470		42,413			(14,613)		1,386		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	1	3,507,044	659.38		414,533		231,433		548,386			(208,525)		18,539		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	1	2,447,556	651.85		294,441		164,790		411,282			(148,625)		12,954		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	10/02/2025	1	150,062	590.47		29,324		13,526		37,718			(15,797)		651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	12/12/2025	3	783,654	632.18		113,617		59,167		145,947			(54,450)		3,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	1	563,161	656.25		67,354		37,748		88,091			(58,841)		2,981		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	10/13/2025	1	197,907	591.94		40,294		19,108		49,593			(40,574)		876		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	1	1,467,653	661.85		175,678		99,001		224,309			(82,672)		7,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	08/27/2025	2	495,716	608.78		83,001		35,752		105,392			(47,249)		2,006		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	19,289	647.98		2,540		1,440		3,217			(6,313)		103		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	93,560	650.68		12,022		6,784		15,232			(39,980)		495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	1,360,560	652.66		173,063		98,283		225,988			(81,381)		7,254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	709,481	650.68		91,523		51,867		115,886			(39,656)		3,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	724,199	658.78		87,266		49,246		110,575			(38,020)		3,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	302,340	658.78		36,583		20,754		46,368			(15,829)		1,610		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	1,280,161	652.66		162,708		92,306		212,448			(85,208)		6,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	373,918	658.78		45,207		25,619		57,294			(19,587)		1,989		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	66,410	647.98		8,759		4,975		11,093			(3,785)		354		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	352,672	650.68		45,565		25,877		57,699			(19,689)		1,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	4,971	647.98		655		372		830			(35,199)		26		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	89,436	647.98		11,743		6,627		14,868			(5,116)		473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	769,803	652.66		97,765		55,405		123,823			(50,116)		4,094		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	1	1,882,774	658.78		228,192		129,591		298,036			(116,458)		10,038		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	1	3,369,719	652.66		426,270		240,550		556,765			(232,253)		17,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	09/12/2025	1	210,879	625.26		30,059		13,442		38,880			(16,617)		881		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	10/10/2025	1	251,605	592.41		49,399		23,373		62,715			(26,025)		1,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	1	960,997	658.39		115,031		65,484		148,191			(55,478)		5,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	09/17/2025	3	498,589	624.14		71,197		34,096		94,047			(37,101)		2,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	10/03/2025	1	333,693	587.43		69,248		32,386		86,253			(36,862)		1,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	10/08/2025	1	229,097	598.17		43,988		20,770		55,076			(23,218)		1,005		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	1	582,437	660.08		70,184		40,009		88,380			(36,522)		3,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	09/11/2025	1	382,058	620.44		61,739		27,744		73,671			(33,995)		1,594		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	2,384,103	666.46		288,953		165,401		350,792			(138,623)		12,726		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	2	617,269	660.26		78,454		44,926		92,633			(33,528)		3,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	246,180	658.26		31,806		18,206		37,542			(13,600)		1,314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	1,178,850	666.61		142,759		82,165		173,893			(71,277)		6,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	02/25/2026	1	36,932	655.68		5,151		3,038		5,772			(13,324)		198		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	2,452,366	660.41		311,450		179,073		380,092			(168,023)		13,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	161,446	658.41		20,843		11,996		24,672			(8,847)		866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	1,447,153	660.41		184,078		106,053		224,714			(90,949)		7,771		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	199,610	658.41		25,790		14,858		30,531			(10,931)		1,072		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	221,786	666.61		26,880		15,487		31,740			(11,394)		1,191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	108,563	655.68		14,298		8,221		16,939			(42,463)		582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	498,367	658.41		64,289		36,964		76,095			(34,683)		2,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	1	608,832	666.61		73,669		42,357		86,965			(39,326)		3,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	1,173,843	660.41		149,195		85,869		182,104			(104,963)		6,296		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	10/01/2025	1	108,680	593.16		22,136		10,401		26,802			(11,735)		471		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	10/09/2025	2	243,173	592.77		50,252		24,015		60,407			(26,236)		1,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	387,634	655.84		50,199		28,990		60,796			(21,209)		2,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	36,189	653.12		4,788		2,765		5,798			(9,150)		195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	3,159,890	664.01		383,927		221,719		478,957			(182,822)		16,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	1	476,415	657.83		60,743		35,079		73,556			(25,664)		2,561		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	07/21/2025	1	122,277	621.2		18,630		7,371		22,525			(11,258)		455		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	08/15/2025	1	178,570	614.57		29,875		12,668		36,016			(17,208)		704		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	10/06/2025	1	200,409	589.19		42,731		20,306		50,992			(22,425)		876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	1	3,581,129	665.88		434,749		251,665		533,599			(219,216)		19,276		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	09/10/2025	1	116,893	616.91		19,507		8,810		23,473			(10,697)		487		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	1	1,763,279	666.17		213,180		123,574		261,995			(102,079)		9,491		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,251,369	663.86		157,923		92,411		189,301			(71,935)		6,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	2	1,176,376	663.12		149,216		87,238		178,337			(69,367)		6,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	297,032	661.11		38,287		22,404		44,514			(20,703)		1,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,841,924	669.35		222,504		130,075		266,123			(99,830)		9,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817J$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	2,662,516	663.86		334,945		195,230		401,225			(178,441)		14,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	773,291	669.35		93,182		54,313		107,939			(38,869)		4,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	271,643	661.11		34,906		20,346		40,565			(36,661)		1,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	184,881	669.35		22,352		13,080		25,906			(47,812)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,234,886	663.86		155,719		91,033		186,628			(79,296)		6,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	1	125,317	659.31		16,329		9,518		18,986			(44,241)		675		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	2	1,986,042	661.61		250,012		148,056		307,247			(183,277)		10,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	1	299,850	667.08		36,402		21,351		42,999			(20,102)		1,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	1	2,407,900	664.45		290,393		170,725		365,897			(132,491)		13,052		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	1	1,151,775	666.92		138,789		81,786		171,076			(63,110)		6,251		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	280,588	662.05		35,971		21,285		41,790			(23,514)		1,523		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	1,046,849	664.8		131,380		77,740		152,494			(72,317)		5,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	1	615,948	670.29		74,037		43,809		85,761			(40,649)		3,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	337,878	670.81		40,410		23,945		46,804			(23,913)		1,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	847,859	665.31		106,322		63,238		123,348			(61,575)		4,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	71,992	660.75		9,316		5,520		10,825			(32,763)		391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	844,659	670.81		101,359		60,286		117,461			(41,073)		4,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	4,097,616	665.31		511,792		303,258		613,069			(302,740)		22,238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	69,822	662.56		8,930		5,307		10,376			(3,624)		380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	83,289	660.75		10,803		6,419		12,557			(4,383)		454		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	2,664,339	670.81		319,454		189,827		382,186			(163,661)		14,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	415,294	662.56		52,992		31,400		61,549			(21,592)		2,254		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	1	3,162,392	665.31		395,931		235,272		474,523			(189,448)		17,222		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	511,367	665.41		64,074		38,198		74,396			(32,556)		2,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	178,318	670.91		21,398		12,757		24,799			(8,642)		973		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	1	71,119	660.84		9,231		5,503		10,731			(3,728)		388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	1	3,913,994	673.29		473,593		282,985		549,638			(220,963)		21,389		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	2	2,107,352	674.28		255,348		153,049		293,360			(117,572)		11,529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	1,633,895	663.7		208,322		125,280		249,917			(89,516)		8,939		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	135,521	660.95		17,645		10,611		20,521			(7,034)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	1	538,946	669.18		65,805		39,574		76,367			(82,051)		2,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	1,359,895	661.82		173,659		104,579		211,734			(69,080)		7,440		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	20,931	659.09		2,738		1,653		3,234			(14,629)		115		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	806,518	659.09		105,251		63,383		124,285			(48,487)		4,412		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	35,974	657.28		4,759		2,866		5,622			(12,217)		197		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817K$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/16/2026	2	2,562,073	667.29		315,338		190,464		382,927			(164,824)		14,065		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	1,027,723	661.82		131,754		79,632		160,609			(85,401)		5,648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	1,520,649	661.82		194,795		117,627		237,424			(83,622)		8,348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	1	966,045	667.29		118,244		71,208		139,413			(55,317)		5,285		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	73,082	659.09		9,566		5,782		11,301			(3,785)		402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	59,518	657.28		7,892		4,766		9,325			(3,126)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	534,917	667.29		65,688		39,701		77,483			(25,986)		2,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	201,731	663.84		26,447		16,021		29,856			(10,426)		1,110		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	795,564	666.6		102,150		61,880		115,165			(85,035)		4,377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	5,820	662.03		774		469		874			(36,578)		32		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	1	343,225	672.11		42,217		25,574		47,496			(16,643)		1,888		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2026	1	2,547,511	673.49		312,070		189,471		359,635			(178,070)		14,033		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	1	648,935	678.48		79,235		48,216		84,494			(31,019)		3,579		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	3,580	670.7		470		287		496			(15,339)		20		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	210,316	672.54		27,236		16,642		28,681			(16,960)		1,160		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	489,950	680.91		59,529		36,374		62,260			(23,155)		2,702		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	1	1,663,197	675.33		210,893		128,863		228,941			(89,145)		9,172		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	971,319	671.21		122,775		75,320		135,135			(71,650)		5,375		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	133,088	668.43		17,142		10,489		18,887			(42,748)		734		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	111,049	666.6		14,503		8,874		15,994			(27,316)		612		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	453,731	668.43		58,577		35,936		64,569			(28,220)		2,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,100,865	676.75		133,315		81,786		146,263			(58,430)		6,091		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	502,929	676.75		60,955		37,427		66,888			(23,528)		2,786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	1,127,564	676.75		136,210		83,344		149,357			(58,704)		6,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	3,233,264	671.21		407,715		249,472		463,346			(188,148)		17,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	1	1,253,864	671.21		158,614		97,391		180,410			(61,223)		6,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	1	455,671	674.56		55,364		34,070		64,054			(38,273)		2,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	1	2,947,585	674.14		358,721		221,244		416,473			(188,317)		16,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	2	947,979	682		115,052		71,148		120,040			(43,903)		5,269		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	2	1,941,629	683.88		236,636		147,260		250,187			(96,349)		10,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	1,718,914	678.27		218,646		136,053		232,294			(97,094)		9,585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	368,141	673.62		48,374		30,025		49,880			(75,984)		2,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	1	50,245	675.47		6,527		4,061		6,724			(7,257)		280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	446,459	675.47		57,861		35,914		59,573			(38,970)		2,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	79,011	683.88		9,639		6,003		9,860			(3,636)		441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817L$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	2	4,466,910	678.27		565,170		350,879		601,733			(234,602)		24,827		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	1	1,301,545	683.88		158,268		98,235		167,146			(72,280)		7,234		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	582,538	678.27		74,157		46,183		76,238			(27,974)		3,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	160,941	661.65		21,357		14,991		25,860			(6,366)		953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	1,894,314	662.12		250,618		175,914		314,225			(97,564)		11,218		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	881,380	674.22		115,461		85,485		129,533			(90,846)		5,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	2,456,386	662.75		318,839		232,083		410,747			(124,586)		14,772		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	163,427	670.33		21,229		15,629		24,780			(5,601)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	221,919	663.02		28,738		20,919		35,725			(34,763)		1,335		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	96,932	672.07		13,047		9,736		14,475			(10,037)		591		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	98,424	670.57		12,933		9,534		14,857			(3,399)		595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	437,750	663.02		56,908		41,508		70,696			(15,399)		2,642		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	169,417	665.01		22,668		16,619		26,769			(24,660)		1,025		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	179,801	681.03		22,367		16,560		25,088			(5,807)		1,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	110,080	665.94		14,773		10,876		17,241			(30,311)		666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	375,636	661.14		49,359		35,928		61,296			(36,907)		2,259		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	214,985	675.48		28,206		21,048		31,293			(15,870)		1,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	1,442,879	681.13		180,360		134,031		209,183			(61,278)		8,791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	219,029	678.41		27,357		20,480		31,472			(8,725)		1,339		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	199,585	654.31		26,186		17,589		33,626			(8,597)		1,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	521,145	674.59		68,843		51,371		76,366			(17,472)		3,175		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	645,935	671.63		84,940		63,589		97,657			(45,243)		3,950		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	86,528	647.8		11,742		7,855		15,300			(3,887)		499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/08/2026	2	460,568	669.15		57,729		39,307		68,714			(34,329)		2,676		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,495,426	668.51		195,303		134,858		232,413			(73,842)		8,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	207,404	662.3		27,481		18,675		32,566			(24,395)		1,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	497,556	666.89		65,777		45,420		75,578			(31,166)		2,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	2,106,309	663.91		276,769		188,568		339,421			(98,245)		12,289		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	75,228	659.82		10,193		6,945		12,071			(3,248)		439		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	434,822	665.29		54,222		36,496		67,094			(17,727)		2,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,141,742	673.06		141,690		97,522		171,241			(50,578)		6,682		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	256,652	668.04		33,673		23,266		38,681			(13,152)		1,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	799,358	663.91		104,956		71,462		124,313			(45,666)		4,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	3,103,536	668.51		404,391		278,717		481,020			(137,657)		18,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	81,786	664.4		10,992		7,576		12,627			(46,231)		479		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	339,147	671.15		42,359		29,326		50,205			(13,034)		1,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	640,859	665.18		83,760		57,988		99,275			(48,003)		3,769		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	264,669	653.19		35,016		23,504		44,923			(11,511)		1,532		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	1,995,501	673.79		261,012		165,642		284,578			(102,230)		11,237		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/22/2026	2	1,696,191	670.99		210,440		146,469		260,998			(91,777)		9,995		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/23/2026	2	2,925,161	658.64		373,683		244,954		490,476			(183,285)		16,737		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	1,379,230	660.65		171,714		115,029		228,702			(79,235)		7,958		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	831,705	665.24		111,698		80,225		130,175			(40,383)		4,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	2	4,418,261	670.22		552,141		377,743		679,599			(275,784)		25,830		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,978,383	649.35		264,708		174,525		357,717			(107,199)		11,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	103,715	666.6		13,524		9,309		15,782			(4,216)		607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	1,943,181	669.62		252,808		159,961		287,795			(114,451)		10,919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	284,183	659.53		38,706		27,541		46,554			(11,165)		1,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	65,469	661.41		8,583		6,248		10,662			(2,335)		394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	662,109	669.53		82,896		58,737		100,260			(42,931)		3,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	2,923,114	661.58		372,697		239,408		473,086			(154,795)		16,550		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	972,886	669.24		124,821		79,886		141,429			(51,577)		5,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	241,089	653.1		30,956		20,240		41,041			(10,715)		1,378		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	2,640,805	653.64		352,812		232,934		459,925			(169,864)		15,126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	902,635	674.51		112,288		77,392		128,942			(63,119)		5,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	1,183,968	667.07		153,798		105,855		185,920			(64,294)		6,929		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	1	2,275,061	652.73		293,938		195,420		404,310			(145,120)		13,113		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	456,963	666.85		60,776		43,722		70,849			(56,027)		2,738		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	1,950,422	664.75		252,580		159,083		301,270			(111,395)		10,912		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	1,059,165	648.33		141,081		92,245		192,906			(55,627)		6,054		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	191,937	648.04		25,931		17,096		33,890			(8,834)		1,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	09/09/2025	1	86,911	607.66		13,560		6,687		18,670			(27,850)		361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	56,823	660.01		7,597		5,522		9,334			(9,789)		342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	2	5,171,639	654.77		674,883		452,122		895,485			(285,688)		29,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	83,227	655.54		11,061		7,794		14,130			(3,267)		494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	344,373	660.98		44,355		29,428		54,937			(14,927)		1,983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,427,319	668.06		305,357		213,708		383,575			(104,773)		14,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	149,003	645.42		20,533		13,228		26,600			(7,305)		845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	538,654	662.12		71,156		49,917		86,182			(21,239)		3,187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	1,087,043	663.21		144,033		102,485		179,663			(49,271)		6,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	1,312,510	644.89		175,220		114,243		245,848			(67,760)		7,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	144,292	664.71		18,931		13,106		22,431			(5,825)		849		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	122,904	659.49		16,617		11,774		20,050			(43,202)		729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	266,085	662.83		35,203		25,000		42,496			(22,943)		1,585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	3,940,241	662.77		515,778		352,117		642,039			(229,512)		23,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S62	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	1,591,936	668.36		208,544		149,576		251,797			(62,266)		9,510		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	2,614,976	673.51		325,826		226,019		392,811			(155,797)		15,395		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	228,885	668.72		28,634		19,548		34,434			(9,086)		1,337		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	324,487	669.87		40,723		27,745		48,261			(12,978)		1,893		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	207,953	661.49		27,949		19,349		33,112			(21,709)		1,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	780,532	661.58		99,674		64,076		122,283			(42,302)		4,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	141,958	663.01		19,093		12,220		21,671			(6,874)		801		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	746,488	673.18		97,865		72,592		110,834			(27,393)		4,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	309,483	667.62		40,759		29,234		47,482			(11,525)		1,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	2,125,131	656.75		281,367		180,741		356,710			(106,530)		12,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	1	1,711,487	672.18		211,540		144,998		258,791			(72,097)		10,016		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	212,025	655.91		28,708		20,190		35,680			(23,369)		1,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	204,063	652.06		27,916		17,891		34,235			(61,224)		1,152		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	242,827	669.26		31,665		23,171		37,141			(8,493)		1,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	1,809,421	677.96		224,730		165,672		267,972			(99,688)		10,943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	09/25/2025	1	220,173	598.05		38,324		19,490		51,993			(18,833)		943		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	50,127	672.43		6,622		4,202		6,990			(2,420)		282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	1,604,870	650.07		213,448		137,510		286,304			(86,141)		9,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	573,482	668.28		75,470		47,791		83,118			(27,679)		3,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	385,634	662.01		50,518		36,848		62,732			(13,670)		2,328		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	258,255	676.5		33,625		25,091		37,302			(8,534)		1,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	156,031	678.74		19,660		12,476		20,659			(7,183)		879		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	1,914,626	664.35		254,837		163,095		299,051			(109,035)		10,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	271,082	658.45		35,051		23,207		44,206			(11,844)		1,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	2	1,058,465	649.81		137,969		89,964		190,955			(101,074)		6,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	1	1,336,443	676.67		166,654		104,532		185,565			(72,038)		7,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	285,086	668.28		37,489		23,721		41,281			(20,009)		1,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	57,584	666.35		7,705		5,672		8,992			(13,455)		348		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	105,534	670.57		13,920		10,287		15,998			(3,633)		641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	547,876	668.25		71,991		52,681		84,430			(23,710)		3,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	188,585	663.34		25,742		18,564		30,044			(7,178)		1,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	65,308	647.02		8,790		5,748		11,617			(3,043)		373		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	162,808	672.48		21,849		16,304		24,237			(23,430)		992		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	1	2,178,665	649.54		278,869		180,422		393,972			(110,112)		12,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	485,427	668.99		63,397		46,392		74,396			(27,555)		2,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	426,693	673.33		56,281		41,669		63,127			(14,611)		2,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	1,647,240	676.08		204,752		150,736		248,158			(54,016)		9,962		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	1,869,683	668.7		231,654		168,621		299,336			(162,509)		11,244		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	154,408	672.19		20,119		14,868		23,125			(5,251)		938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	2,217,477	677.96		276,298		204,088		329,652			(94,534)		13,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	189,141	670.29		24,891		18,350		28,608			(31,332)		1,144		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	3,834,567	644.89		510,764		332,279		716,612			(224,145)		21,803		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	156,591	667.79		21,077		15,569		24,209			(5,508)		951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	47,012	664.88		6,333		4,634		7,427			(29,577)		284		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	286,292	643.6		38,621		25,181		52,377			(29,210)		1,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	713,999	650.24		95,105		63,622		124,074			(31,483)		4,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	51,550	648.76		6,923		4,460		8,984			(2,463)		292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	2,593,176	675.58		337,113		210,696		360,877			(143,956)		14,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	196,742	668.19		26,422		19,527		30,350			(8,908)		1,195		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	152,956	662.75		19,900		14,507		24,731			(5,392)		922		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	217,781	674.55		27,310		17,294		30,006			(10,016)		1,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	1,234,018	660.65		154,005		103,376		205,157			(56,269)		7,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	1,140,075	653.64		152,770		101,076		199,046			(66,239)		6,551		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M3G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	1	616,796	669.62		80,307		50,854		88,438			(29,453)		3,470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U3M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	81,036	675.24		10,535		7,800		11,818			(2,735)		493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R3O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	1,281,422	663.57		168,635		119,759		210,937			(48,876)		7,633		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S38	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	164,638	662.75		22,523		16,176		26,244			(30,056)		983		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N3F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,503,189	643.77		202,630		131,640		283,060			(70,990)		8,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M3K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	2,701,052	674.55		338,442		214,145		384,422			(173,591)		15,178		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	579,270	658.04		78,665		55,055		95,182			(43,784)		3,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	309,538	672.65		40,333		30,180		46,407			(12,125)		1,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	249,170	656.93		32,915		23,290		41,796			(9,625)		1,478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	648,721	662.47		86,474		61,530		104,021			(55,540)		3,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M3O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	52,319	668.97		7,094		4,502		7,501			(2,592)		295		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	433,905	674.22		56,972		35,607		59,071			(21,364)		2,425		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	197,584	674.36		24,718		17,729		28,806			(61,417)		1,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	29,351	661.08		3,957		2,739		4,687			(11,817)		173		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	1	1,724,634	676.06		215,579		135,033		240,895			(130,666)		9,649		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	53,096	661.14		6,993		5,098		8,684			(1,895)		320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	1	1,994,364	660.37		255,677		167,876		329,529			(123,776)		11,423		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	2	1,911,150	668.7		237,935		173,474		306,789			(87,742)		11,526		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	5,168	664.4		696		481		800			(24,661)		30		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	2,459,330	662.12		323,894		226,681		406,208			(182,737)		14,493		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	284,975	669.16		36,078		25,671		43,482			(12,949)		1,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	61,100	667.64		8,065		5,902		9,458			(2,163)		369		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	1,282,812	645.07		171,255		111,257		239,368			(90,301)		7,294		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	78,097	651.46		10,809		7,171		13,364			(3,638)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	51,534	650.74		6,952		4,670		8,908			(8,185)		299		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	799,024	678.41		99,399		74,274		114,400			(30,416)		4,868		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	434,721	666.11		58,209		41,898		67,826			(20,428)		2,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	147,305	664.65		19,842		14,231		23,103			(5,610)		880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	379,752	654.83		51,267		34,013		63,412			(17,253)		2,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	147,549	650.74		19,831		13,284		25,432			(53,574)		851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	2	3,896,115	670.39		490,993		350,118		610,011			(179,684)		23,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	71,503	652.32		9,682		6,406		12,188			(3,276)		411		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	212,247	664.25		28,675		20,567		33,388			(8,108)		1,268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	1	695,817	660.51		92,752		64,914		112,285			(35,371)		4,100		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	219,044	673.03		27,797		20,046		32,469			(7,751)		1,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	1,083,302	669.87		135,413		92,021		166,233			(62,008)		6,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	208,202	667.37		27,524		20,142		32,293			(7,383)		1,258		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	278,999	644.7		38,669		25,495		50,441			(35,645)		1,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	150,412	657.47		19,869		13,887		24,975			(5,983)		886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	687,027	666.85		91,512		65,869		106,607			(27,687)		4,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	93,334	658.9		12,227		8,230		15,110			(3,997)		541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	362,603	672.65		47,320		35,425		54,409			(13,812)		2,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	368,089	661.59		48,588		32,973		58,166			(15,615)		2,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	05/13/2026	1	1	658.69									(16,657)				0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/01/2026	3	1,781,408	669.53		223,340		158,987		280,319			(90,470)		10,601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	234,088	661.14		30,853		22,504		38,318			(8,349)		1,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	397,008	654.77		51,889		34,831		66,612			(54,572)		2,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	175,219	669.53		22,025		15,641		26,624			(6,384)		1,044		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	338,408	670.75		44,738		33,476		51,454			(11,261)		2,068		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	124,294	661.13		16,655		12,057		20,222			(4,599)		747		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	935,540	663.3		117,691		83,276		155,222			(34,414)		5,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	104,710	660.51		14,000		9,821		16,952			(8,311)		619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	3,108,522	663.57		408,460		289,911		511,262			(134,978)		18,498		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	20,720	670.29		2,737		2,022		3,144			(30,135)		126		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817US$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	197,783	674.32		26,028		19,342		29,091			(6,686)		1,205		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	1	359,334	661.6		48,187		34,287		57,986			(15,958)		2,142		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	39,263	650.74		5,289		3,550		6,782			(9,217)		227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	318,652	674.51		39,800		27,499		45,687			(12,301)		1,872		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	2,868,444	672.38		373,758		279,286		446,032			(111,602)		17,477		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	403,284	665.24		54,363		39,129		63,329			(15,234)		2,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	1	131,626	663.69		17,440		12,434		20,897			(5,007)		786		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	108,629	662.75		14,915		10,735		17,372			(14,113)		651		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	545,211	668.44		71,804		52,861		83,836			(20,781)		3,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	53,224	654.28		7,207		5,037		9,043			(2,170)		314		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	231,050	666.21		30,545		21,818		35,899			(8,727)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	3,089,973	649.64		397,680		259,285		559,622			(178,892)		17,625		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	330,319	662.36		43,404		31,550		53,355			(11,854)		1,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	1	180,326	665.46		23,713		16,321		27,679			(7,392)		1,055		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	2,661,920	657.94		350,575		245,015		456,136			(130,501)		15,686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	317,507	652.32		42,863		28,299		53,997			(30,171)		1,819		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	731,242	670.06		95,135		70,037		111,097			(54,958)		4,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	2,918,221	661.89		369,447		260,338		490,238			(170,038)		17,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	454,307	666.3		60,695		43,771		70,822			(18,314)		2,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	445,487	670.75		58,760		43,907		67,564			(63,451)		2,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	3,325,439	666.85		441,286		316,946		533,118			(148,297)		19,865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	1	877,802	668.06		110,866		77,774		134,352			(35,677)		5,193		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	1	112,975	653.74		15,286		10,816		19,386			(4,470)		670		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	199,165	661.96		26,489		18,801		31,986			(7,688)		1,185		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q\$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	950,263	663.84		119,543		83,548		155,961			(105,515)		5,600		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	27,624	670.81		3,713		2,749		4,164			(7,821)		168		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	548,379	669.66		68,109		49,508		83,943			(46,923)		3,298		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	116,864	663.96		15,169		11,026		18,657			(4,143)		703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	2,646,292	658.45		341,901		226,210		446,001			(139,706)		15,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	45,863	667.79		6,178		4,565		7,096			(13,929)		279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	762,740	653.64		102,283		67,721		128,872			(34,563)		4,387		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	99,984	665.49		12,578		8,846		15,687			(3,732)		593		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2024	05/11/2026	1	80,096	662.3		10,675		7,299		12,608			(3,377)		467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	2,844,960	679.98		354,198		262,729		416,411			(191,478)		17,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	295,605	653.19		39,138		26,289		50,211			(12,849)		1,713		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	57,584	668.24		7,762		5,811		8,926			(14,326)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	4,134	667.12		549		395		640			(46,676)		25		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	1,218,005	668.51		159,315		110,076		189,469			(59,560)		7,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	93,061	664.55		12,219		8,493		14,511			(3,726)		548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	112,524	663.44		14,831		10,104		17,576			(4,726)		657		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	1	73,858	671.32		9,941		7,388		11,109			(2,554)		450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	164,830	665.24		22,203		15,972		25,863			(6,230)		987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	1,338,427	659.37		174,665		117,563		223,452			(57,102)		7,762		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	226,955	671.22		30,412		22,517		34,110			(10,755)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	1	602,400	659.11		79,637		56,009		99,064			(33,973)		3,571		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	174,973	656.34		23,324		16,301		29,292			(32,343)		1,031		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	1	162,726	658.67		21,789		15,860		27,030			(38,057)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	399,169	662.96		52,211		37,952		64,194			(32,957)		2,400		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	205,457	672.19		26,668		19,660		30,637			(7,008)		1,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	831,385	674.97		108,329		80,205		121,498			(47,416)		5,056		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/05/2026	1	1,144,757	672.94		143,781		102,701		175,308			(41,080)		6,838		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	1,562,665	665.75		195,177		131,905		248,997			(69,750)		9,081		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	2,356,434	670.79		293,140		212,205		370,292			(86,246)		14,171		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	444,158	672.38		58,007		43,406		66,724			(14,601)		2,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817VSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	333,358	671.02		44,037		32,967		50,627			(11,070)		2,039		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1	3,311,273	671.92		430,466		317,342		513,287			(158,634)		20,026		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	115,520	662.93		15,815		11,405		18,458			(22,252)		693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	1	115,474	659.49		15,647		11,106		18,883			(27,865)		687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	1	1,153,603	672.84		146,277		105,061		176,823			(57,628)		6,891		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	16,059	659.89		2,173		1,543		2,621			(7,920)		96		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	272,605	662.09		35,875		26,077		44,118			(12,914)		1,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	1	97,265	670.19		13,034		9,668		14,766			(3,366)		592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	787,200	668.7		97,928		71,428		121,945			(28,024)		4,752		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	231,302	672.19		30,116		22,245		34,611			(7,871)		1,404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	3,130,047	671.34		395,951		286,085		488,995			(127,528)		18,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	2,246,146	678.41		280,319		209,757		334,759			(84,027)		13,723		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	1	554,293	669.32		72,557		53,416		84,680			(19,141)		3,352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	213,185	672.38		27,863		20,859		32,053			(14,083)		1,304		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	141,734	668.64		19,049		14,261		21,904			(4,788)		867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	340,302	671.92		44,409		32,803		51,023			(11,606)		2,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	101,893	665.69		13,674		9,861		15,955			(3,813)		612		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	102,870	665.28		13,815		10,110		16,202			(3,706)		622		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	1		667.79									(84,521)				0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	367,885	668.24		49,444		36,946		56,835			(90,371)		2,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	123,174	659.07		16,493		12,030		20,464			(4,463)		744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	5,287,238	674.72		657,204		481,829		806,388			(276,459)		31,976		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	1	245,290	675		30,612		22,401		35,936			(8,211)		1,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	3,320,312	669.62		430,644		271,610		489,846			(213,353)		18,576		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	901,532	661.58		114,675		73,493		140,761			(47,954)		5,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	197,887	640.28		27,368		17,844		37,050			(9,524)		1,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	1	1,314,411	667.41		168,902		107,652		201,000			(66,470)		7,418		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	1	319,447	654.85		40,921		26,363		53,243			(14,558)		1,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	320,978	664.84		43,139		27,208		47,592			(51,800)		1,796		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	409,420	655.43		54,576		34,977		66,984			(34,069)		2,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	479,627	668.28		62,831		39,628		69,198			(94,894)		2,683		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	1	1,286,190	654.12		165,790		109,307		224,697			(62,691)		7,367		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	107,671	660.65		13,448		9,033		17,312			(4,415)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	2,207,719	644.89		295,172		192,592		413,846			(119,749)		12,606		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	1	3,263,089	650.82		419,633		270,917		583,032			(172,960)		18,534		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	1,256,218	649.64		161,173		104,851		226,969			(89,259)		7,143		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	1	4,660,521	680.77		584,429		371,691		626,225			(265,372)		26,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	1	2,372,336	656.15		316,944		210,280		405,793			(117,335)		13,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	1,940,676	674.51		242,196		167,239		288,008			(104,342)		11,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	1	1,189,962	674.55		148,626		93,739		168,670			(54,887)		6,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	768,172	654.77		100,477		67,491		128,988			(109,334)		4,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	20,567	652.32		2,787		1,845		3,509			(12,043)		118		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	1	57,471	640.45		7,948		5,164		10,722			(2,785)		327		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	79,200	655.43		10,589		6,802		12,989			(16,585)		448		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	406,530	660.51		54,434		38,209		65,865			(43,472)		2,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	983,170	669.64		122,601		77,219		141,329			(74,293)		5,501		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	1	2,175,103	653.25		277,108		184,612		385,106			(107,423)		12,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	409,524	663.41		53,566		33,738		61,853			(19,828)		2,291		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	1	1,646,384	666.3		205,139		138,356		260,795			(73,423)		9,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	80,317	664.4		10,827		7,481		12,442			(17,085)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	269,600	648.96		37,313		24,635		46,977			(62,333)		1,544		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817P$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	1	466,153	657.77		61,579		41,447		76,099			(20,132)		2,703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	1	228,843	663.57		30,276		20,960		35,879			(27,940)		1,346		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	1	178,429	666.74		23,660		16,970		27,555			(8,402)		1,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	1	93,569	660		12,566		7,915		14,512			(11,939)		523		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	253,657	666.89		33,584		23,204		38,563			(10,380)		1,490		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	350,108	649.64		45,094		29,423		61,396			(15,671)		1,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	1	3,169,237	656.75		418,339		268,107		530,603			(172,911)		17,886		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	1	85,069	660.74		11,527		8,218		13,800			(3,309)		508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	70,221	640.28		9,691		6,304		13,120			(8,898)		399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	1	228,986	653.19		30,203		20,233		38,777			(33,321)		1,321		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	104,414	655.43		13,971		8,981		17,137			(4,990)		592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	1	2,082,965	663.2		271,619		184,326		336,624			(115,082)		12,104		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	3,087,957	651.81		406,375		271,851		548,705			(146,426)		17,816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	2	1,164,424	663.57		153,197		108,640		191,020			(49,864)		6,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	1	82,663	659.6		11,399		7,295		12,955			(34,747)		467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	1	1,590,764	658.45		204,890		135,273		267,417			(96,083)		9,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	396,930	643.6		53,586		34,963		72,668			(18,622)		2,266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	1	119,083	663.81		15,969		11,077		18,587			(15,554)		701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	1	3,552,158	663.91		464,978		315,979		570,395			(169,548)		20,641		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	1	123,952	662.3		16,287		11,119		19,577			(13,412)		724		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	1	355,683	643.6		47,839		31,122		64,932			(16,717)		2,022		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	1,763,785	669.87		221,179		150,596		271,411			(95,213)		10,280		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	1	320,477	680.55		40,124		25,077		41,386			(23,429)		1,791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	1	31,543	661.96		4,186		2,966		5,053			(44,499)		187		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	84,884	659.82		11,493		7,826		13,610			(3,668)		495		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	135,567	668.06		17,136		12,028		20,767			(5,108)		803		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	1	882,667	657.67		110,951		74,223		150,310			(39,587)		5,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	1	180,367	653.89		24,494		17,119		30,731			(41,891)		1,063		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817M$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	27,776	664.84		3,747		2,371		4,133			(9,592)		156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Q$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	1	557,412	666.89		73,523		50,674		84,454			(41,409)		3,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817N$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	977,156	656.75		129,473		83,233		164,159			(97,185)		5,538		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	87,829	658.04		11,980		8,409		14,488			(3,571)		520		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817R$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	1	272,167	652.36		37,069		26,122		47,263			(10,948)		1,615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	224,350	672.84		28,560		20,557		33,284			(8,003)		1,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,743,442	672.84		221,766		159,537		267,974			(64,561)		10,445		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	55,186	658.67		7,411		5,406		9,195			(2,006)		333		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	230,820	671.92		30,145		22,278		34,637			(7,868)		1,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	423,642	662.75		55,158		40,232		68,550			(45,790)		2,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	532,388	682.3		66,336		49,500		73,558			(33,349)		3,244		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	834,674	671.18		109,593		80,990		125,952			(30,056)		5,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	936,154	667.04		124,321		89,655		150,486			(39,305)		5,619		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	93,119	670.57		12,273		9,066		14,103			(3,208)		565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	298,420	677.96		37,243		27,523		42,789			(9,720)		1,813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	1	208,374	664.62		27,755		20,054		32,997			(7,701)		1,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	1	77,406	665.42		10,403		7,502		12,145			(2,901)		465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	1	575,673	676.23		75,125		56,059		83,321			(28,788)		3,508		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	324,295	663.02		42,126		30,711		52,331			(11,415)		1,956		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	1	875,188	664.08		114,650		82,995		144,494			(31,655)		5,263		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	1	631,399	672.65		82,082		61,335		94,418			(24,842)		3,847		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817T$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	1	686,341	667.98		89,773		65,817		106,113			(26,402)		4,151		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	122,005	668.24		16,434		12,297		18,896			(30,392)		745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817S$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	1,549,446	663.7		201,428		146,417		256,951			(66,748)		9,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817U$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	1	373,501	673.61		49,153		36,392		55,145			(12,761)		2,271		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	4,181,681	706.14		457,476		396,521		528,372			(92,308)		27,513		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	48,514	694.23		5,797		5,009		6,432			(11,289)		319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	441,986	694.23		52,640		45,442		58,384			(27,165)		2,894		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	66,541	699.82		7,685		6,713		8,495			(973)		439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	104,786	696.13		12,344		10,665		13,697			(4,489)		688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	140,776	698.89		16,175		13,842		17,921			(2,333)		920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	117,890	695.51		14,076		12,295		15,540			(1,781)		778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	956,649	695.39		110,110		93,989		130,320			(16,121)		6,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	223,124	698.53		25,771		22,465		28,742			(3,306)		1,469		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	162,646	693.95		19,469		16,971		21,677			(11,648)		1,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	1,557,293	696.57		182,203		155,924		210,255			(31,026)		10,181		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	153,068	693.71		17,909		15,301		20,342			(2,608)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	97,772	690.6		11,518		9,818		13,307			(1,700)		637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	80,963	697.2		9,424		8,065		10,439			(1,359)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	344,154	692.72		40,576		34,668		46,071			(5,908)		2,248		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	1,934,018	699.66		228,601		200,026		257,574			(48,015)		12,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	89,331	694.56		10,702		9,276		11,815			(1,426)		588		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	121,386	686.76		14,736		12,561		16,993			(2,175)		790		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	121,898	694.31		14,506		12,414		16,060			(7,635)		797		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/17/2026	2	1,016,671	695.26		119,343		102,456		139,010			(52,720)		6,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,297,352	698.21		143,876		122,642		173,792			(27,694)		8,447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	125,701	698.53		14,481		12,501		16,079			(1,980)		823		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	215,677	680.13		26,183		22,097		31,793			(8,594)		1,396		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	142,224	691.58		17,437		14,583		18,988			(2,854)		919		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	423,162	706.78		46,463		40,209		50,933			(6,255)		2,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	4,156,050	687.17		524,078		394,320		573,285			(187,893)		25,462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	1,120,212	700.47		139,466		106,324		137,445			(36,355)		6,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	392,742	687.02		51,174		38,873		52,076			(22,704)		2,419		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,880,461	696.08		234,117		177,440		239,558			(72,655)		11,563		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	802,883	693.38		102,769		78,879		100,876			(29,741)		4,968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	75,661	688.46		9,791		7,600		9,965			(2,191)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	524,094	686.39		64,830		51,507		71,418			(15,655)		3,295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	6,358,209	693.06		770,615		608,659		854,537			(179,373)		39,936		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	75,815	681.23		9,773		7,689		10,757			(2,084)		475		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,026,475	673.84		125,435		99,794		161,984			(29,840)		6,453		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	203,493	689.08		26,820		20,926		26,708			(10,366)		1,270		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	467,063	660.68		55,907		44,618		79,963			(27,970)		2,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	390,163	691.42		50,682		38,900		49,785			(11,782)		2,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	159,991	674.89		20,431		16,035		24,008			(25,959)		1,000		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,876,495	676.43		224,804		178,850		290,624			(75,690)		11,797		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	1,996,877	682.23		228,243		181,586		296,344			(54,674)		12,553		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	468,761	687.78		60,470		47,845		62,862			(20,310)		2,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	656,074	689.39		83,584		66,132		86,909			(17,452)		4,124		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	309,327	692.16		39,841		31,085		39,639			(26,138)		1,931		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	97,897	687.11		12,991		9,886		12,937			(4,558)		604		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	370,697	686.36		47,116		37,149		50,435			(9,967)		2,326		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	110,932	690.72		14,488		11,125		14,247			(3,363)		687		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	182,200	674.8		22,156		17,645		27,539			(4,510)		1,148		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	143,224	688.18		18,619		14,470		18,960			(4,149)		892		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	138,520	671.52		17,301		13,784		21,454			(5,037)		874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	60,096	655.89		7,476		5,966		10,629			(3,749)		379		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	607,760	693.38		77,611		59,495		76,131			(19,462)		3,751		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	244,005	690.13		31,306		24,339		31,847			(40,857)		1,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	2,158,251	696.08		267,623		202,476		273,755			(114,357)		13,223		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	405,319	688.83		53,502		41,013		52,626			(60,104)		2,501		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	420,852	688.55		54,290		41,560		55,065			(14,796)		2,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	38,336	675.17		4,884		3,833		5,742			(13,930)		240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	256,369	672.58		33,302		26,137		39,125			(7,166)		1,602		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	55,216	671.15		7,250		5,690		8,515			(1,560)		345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	338,406	687.59		42,470		32,087		44,777			(10,383)		2,073		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	358,734	687.52		47,568		36,052		47,095			(32,714)		2,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	1	789,090	680.71		104,239		78,755		110,126			(25,484)		4,834		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	74,031	687.52		9,831		7,455		9,728			(2,377)		456		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	1	511,262	680.3		67,844		51,047		71,621			(16,798)		3,132		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	138,551	667.4		18,871		14,153		21,665			(12,739)		848		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	1,179,008	671.39		155,865		116,899		185,847			(63,579)		7,217		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	778,609	693.47		101,998		77,759		97,305			(45,532)		4,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	300,722	696.08		37,470		28,411		36,921			(9,059)		1,851		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	1	50,044	690.72		6,610		5,074		6,402			(1,536)		309		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	37,101	666.99		5,068		3,801		5,819			(22,759)		227		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	642,342	689.12		84,275		63,901		83,357			(36,933)		3,953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	445,071	690.17		57,681		43,640		57,002			(14,041)		2,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,768,541	689.89		230,618		174,787		236,703			(64,468)		10,874		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	971,214	670.38		129,463		97,097		154,230			(32,366)		5,945		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	392,608	685.64		52,806		40,022		52,301			(38,610)		2,414		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	182,544	693.38		23,384		17,955		22,958			(5,428)		1,131		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	629,621	689.59		80,592		61,694		81,711			(32,542)		3,885		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	1,615,212	689.09		208,847		162,373		220,885			(66,866)		10,066		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	101,679	693.1		13,056		10,025		12,817			(42,955)		630		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	114,174	686.02		15,094		11,735		15,381			(3,359)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	732,180	696.07		93,133		72,194		90,063			(27,766)		4,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	199,974	669.5		26,817		20,112		30,795			(6,704)		1,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,469,610	690.17		191,196		144,909		196,261			(47,842)		9,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,363,539	696.05		166,761		129,447		175,821			(42,172)		8,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	1	55,781	690.38		7,475		5,698		7,143			(9,885)		344		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	283,711	690.13		36,372		28,267		36,993			(8,105)		1,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	308,415	690.17		40,156		30,448		39,695			(9,708)		1,898		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	1,338,960	671.12		177,412		133,059		211,479			(58,915)		8,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	1,099,052	695.78		140,129		108,624		140,812			(36,865)		6,825		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	07/17/2026	2	677,258	695.01		84,773		66,234		84,009			(48,669)		4,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	159,085	702.15		20,649		15,912		18,379			(4,737)		987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	13,916	679.1		1,824		1,436		2,008			(28,507)		87		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	3,259,032	693.1		416,830		319,531		425,046			(106,959)		20,112		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,122,145	671.02		139,146		112,196		183,154			(85,790)		7,121		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	316,234	686.95		41,269		31,592		41,895			(27,180)		1,952		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	256,295	694.41		32,960		25,670		32,169			(7,289)		1,599		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	141,328	694.1		18,245		14,143		17,658			(4,102)		878		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	1,064,283	680.96		129,736		101,820		158,704			(80,211)		6,650		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	1,743,825	689.02		211,875		166,702		242,482			(53,567)		10,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	222,446	670.26		29,407		23,080		34,521			(6,328)		1,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	178,442	693.19		22,216		16,876		22,538			(5,340)		1,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	419,439	673.53		54,108		42,465		63,570			(11,642)		2,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	109,389	699.63		14,199		10,961		12,960			(3,238)		679		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	137,368	669.19		17,226		13,871		21,775			(15,193)		869		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	236,563	675.55		28,648		23,178		35,854			(5,470)		1,504		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	1,141,846	689.89		148,326		112,219		152,197			(36,107)		6,996		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	84,436	691.5		11,112		8,614		10,768			(48,739)		524		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	483,436	693.08		62,798		48,306		60,798			(14,492)		2,997		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	250,714	687.64		32,568		24,931		33,036			(7,637)		1,547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	89,612	685.61		11,847		9,196		12,065			(2,651)		556		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	1,945,174	708.34		236,728		182,749		222,923			(63,936)		12,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	102,413	663.58		12,525		10,030		17,112			(2,495)		648		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	602,329	692.56		71,015		56,420		78,288			(35,015)		3,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	2	2,249,180	682.23		257,497		205,089		334,723			(62,211)		14,176		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	81,847	701.71		9,977		7,675		9,604			(2,302)		507		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	276,593	685.63		34,408		27,337		37,909			(7,071)		1,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	203,639	691.61		26,758		20,583		25,909			(6,175)		1,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	57,632	682.17		7,579		5,986		8,094			(1,593)		362		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	1,992,591	683.16		252,661		198,569		288,852			(54,092)		12,450		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	2,330,948	673.32		269,224		215,232		376,059			(59,899)		14,730		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	290,027	681.13		35,441		28,842		41,944			(6,599)		1,845		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	632,198	687.48		82,691		64,290		84,217			(28,370)		3,940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	97,199	688.83		12,859		9,870		12,657			(7,092)		601		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	1	3,342,101	699.15		408,739		318,906		421,235			(95,858)		20,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	466,591	681.51		59,864		47,048		65,889			(12,816)		2,915		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	992,534	684.01		128,434		101,265		142,918			(34,257)		6,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	510,392	702.03		62,115		48,150		59,832			(13,965)		3,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	149,416	681.65		19,678		15,515		21,063			(12,399)		938		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	121,923	679.48		15,094		12,283		17,847			(14,143)		776		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	2	612,781	682.88		81,326		65,594		85,642			(47,089)		3,829		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	130,309	677.72		17,253		13,575		18,977			(6,422)		816		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	185,631	691.42		24,039		18,428		23,616			(5,611)		1,146		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	287,249	680.54		37,227		29,290		40,967			(7,937)		1,800		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	448,160	688.22		58,933		44,587		58,288			(25,860)		2,746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,197,597	690.13		153,053		118,806		161,804			(42,449)		7,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	480,388	680.54		62,114		48,816		68,330			(15,213)		3,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	116,433	674.8		14,123		11,236		17,554			(2,887)		732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	07/23/2026	2	270,343	690.55		31,828		25,490		35,080			(6,338)		1,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	101,122	691.7		13,075		10,023		12,837			(3,052)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	448,945	662.04		55,579		44,509		75,816			(16,695)		2,839		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	408,440	700.64		50,156		39,064		48,778			(11,092)		2,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	172,952	699.32		21,204		16,282		20,740			(4,922)		1,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	438,912	682.38		53,459		43,565		62,781			(9,894)		2,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	218,731	682.23		25,110		20,005		31,332			(5,105)		1,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	427,536	682.66		52,117		42,511		61,191			(9,606)		2,727		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	351,045	693.4		45,566		35,321		44,105			(13,227)		2,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X\$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	506,312	695.47		64,656		49,735		62,480			(17,931)		3,139		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172\$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	181,240	676.05		21,930		17,773		27,370			(46,619)		1,153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	658,174	660.42		78,981		63,033		112,887			(18,216)		4,156		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	1,051,378	669.09		130,055		105,045		174,592			(32,465)		6,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	3,540,478	673.61		428,752		345,252		565,414			(131,626)		22,392		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	451,816	697.05		51,597		42,667		57,800			(10,877)		2,904		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	682,813	680.54		88,561		69,705		97,466			(22,636)		4,281		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	350,643	671.7		43,269		34,889		54,775			(8,380)		2,225		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	364,161	680.04		45,302		36,952		53,128			(15,510)		2,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,981,018	682.96		354,145		298,871		448,351			(71,901)		19,300		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	162,179	692.72		19,105		16,319		21,691			(2,786)		1,059		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	124,437	683.16		15,816		12,444		17,402			(6,470)		780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	1,089,183	682.66		132,445		107,931		161,748			(29,695)		6,930		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	434,130	681.62		54,266		44,685		62,508			(23,687)		2,778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	1,053,928	688.71		128,790		106,198		148,742			(22,592)		6,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	362,504	689.85		46,546		36,174		47,369			(12,474)		2,257		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	245,831	682.13		31,516		24,805		34,677			(29,156)		1,541		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	46,928	672		5,819		4,630		7,220			(28,837)		295		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	153,692	681.18		19,411		15,865		22,161			(25,240)		982		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	37,463	669.19		4,709		3,796		5,952			(10,884)		238		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	275,905	685.29		33,247		28,132		39,112			(5,115)		1,794		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	1,029,601	688.71		126,229		104,208		145,867			(34,010)		6,611		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	188,815	682.54		23,526		19,293		26,950			(21,285)		1,208		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	110,591	673.33		13,459		10,849		17,062			(2,610)		701		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,181	694.24		15,034		12,570		16,366			(2,464)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	903,140	691.36		108,106		89,143		120,043			(18,963)		5,780		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	106,354	684.83		13,188		10,942		14,968			(2,246)		685		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	800,572	685.6		102,393		80,733		109,553			(21,660)		5,024		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	298,647	673.61		36,286		29,258		46,024			(7,028)		1,895		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	113,446	689.25		14,986		11,507		14,738			(17,440)		703		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	40,900	690.52		5,419		4,201		5,256			(8,765)		254		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	191,872	691.58		23,543		19,694		25,640			(3,848)		1,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	699,656	691.93		85,638		71,639		93,252			(15,636)		4,522		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	91,419	684.46		11,181		9,207		12,892			(1,974)		585		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	606,889	674.48		74,344		60,251		92,691			(15,499)		3,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	8,709	688.71		1,090		912		1,187			(15,736)		56		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	237,050	694.24		28,493		23,829		31,021			(4,664)		1,531		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	2,149,384	700.19		246,319		205,945		279,635			(71,579)		13,870		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	392,465	684.53		50,706		40,050		54,151			(10,657)		2,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	663,441	681.41		80,873		65,814		95,754			(15,059)		4,221		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	461,909	694.24		55,568		46,484		60,504			(9,083)		2,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	906,321	680.04		112,384		91,583		137,197			(34,261)		5,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	924,748	680.04		115,131		93,939		140,492			(21,192)		5,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	24,046	677.22		3,056		2,493		3,581			(4,678)		153		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	56,945	685.84		6,890		5,674		7,948			(1,217)		364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	939,484	683.49		115,838		95,387		138,863			(30,456)		6,013		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	169,954	683.21		22,774		17,299		23,209			(26,744)		1,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	469,006	689.85		56,562		48,326		64,131			(8,236)		3,064		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817WSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	571,020	687.3		74,290		56,432		75,551			(17,858)		3,517		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	2,188,122	706.11		240,475		210,043		277,719			(43,801)		14,442		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	1,309,248	698.44		153,575		132,901		175,049			(96,889)		8,607		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	368,288	704.88		40,328		34,511		44,785			(6,970)		2,408		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	485,936	693.32		58,264		49,860		64,496			(25,522)		3,177		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	149,015	693.24		17,956		15,514		19,902			(5,971)		979		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	62,479	682.08		7,835		6,404		8,950			(1,431)		399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	799,341	703.79		102,555		79,030		91,121			(35,806)		4,959		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	379,279	676.43		45,551		36,278		56,651			(10,785)		2,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	523,206	682.88		66,656		52,445		73,320			(14,211)		3,278		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	2,070,118	701.35		227,920		194,688		270,376			(52,485)		13,512		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	1,298,173	702.58		143,838		123,487		168,365			(28,769)		8,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	854,928	687.25		99,599		81,053		118,153			(42,828)		5,439		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	308,031	690.83		36,871		31,503		41,817			(5,369)		2,012		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	322,263	702		37,415		32,738		40,438			(9,666)		2,130		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	110,070	691.92		14,441		11,194		13,991			(3,247)		684		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	1,563,035	693.42		178,967		146,763		214,083			(46,408)		10,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	50,744	693.71		5,932		5,067		6,737			(865)		331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	226,016	689.85		27,167		23,190		30,794			(32,014)		1,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	144,376	681.14		18,119		14,920		20,861			(16,052)		924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	119,667	682.66		14,599		11,912		17,143			(2,687)		764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	251,279	693.78		32,490		24,993		31,426			(7,498)		1,558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	2,454,491	682.88		281,285		227,964		366,910			(56,164)		15,616		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	202,531	683.93		23,878		20,152		29,047			(3,727)		1,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	160,742	688.18		20,848		16,183		21,218			(4,665)		998		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	784,122	693.07		92,213		78,786		104,696			(27,536)		5,122		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	2,556,710	706.11		280,215		244,608		323,480			(45,766)		16,835		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	55,683	669.58		6,877		5,530		8,830			(1,347)		352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	69,282	682.17		8,847		7,029		9,746			(1,818)		436		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	835,054	689.97		98,870		84,278		114,182			(14,592)		5,437		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	164,525	689.02		20,023		15,760		22,026			(4,263)		1,032		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	1,531,807	695.76		174,473		144,755		206,854			(60,401)		9,861		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	1,133,773	694.92		125,509		106,544		156,428			(23,082)		7,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	1	235,568	701.26		30,223		23,332		27,542			(6,892)		1,463		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	78,937	688.83		10,459		8,031		10,289			(2,428)		489		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	2,470,688	694.69		317,236		244,028		318,776			(106,337)		15,315		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	133,769	689.69		16,226		13,380		18,006			(2,846)		856		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	448,146	695.19		53,867		46,616		58,884			(11,982)		2,946		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	423,131	666.58		51,580		41,235		68,874			(11,978)		2,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	1,581,599	671.02		195,486		157,415		257,274			(40,222)		10,003		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	1,216,486	692.72		142,937		122,010		169,051			(37,869)		7,921		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	1	804,556	665.03		99,282		79,371		137,585			(19,911)		5,084		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,083,984	694.69		139,184		108,403		141,108			(46,015)		6,761		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	483,858	695.51		57,627		50,305		63,603			(7,323)		3,186		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	130,639	670.46		16,016		12,879		20,588			(16,812)		826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	157,121	689.69		19,546		16,346		21,275			(3,199)		1,015		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	395,323	688.73		47,439		39,815		54,305			(7,624)		2,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	08/21/2026	2	525,197	684.89		66,885		56,365		73,673			(40,859)		3,361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	668,093	697.77		78,434		68,522		86,682			(36,731)		4,413		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817#$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	1,314,002	689.31		168,586		129,056		177,543			(45,584)		8,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	426,346	673.84		52,313		41,678		64,943			(12,000)		2,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	4	684.9		1				1			(13,020)				0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	269,238	696.13		31,689		27,374		35,162			(4,315)		1,767		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	529,271	692.02		69,282		53,960		67,685			(23,013)		3,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	2,457,676	697.29		281,650		232,448		325,971			(68,170)		15,768		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	1,101,047	659.68		132,896		106,062		197,188			(29,554)		6,952		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	503,103	688.51		58,612		47,823		69,002			(10,788)		3,212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	1,026,060	692		118,407		97,502		142,349			(22,523)		6,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	352,049	697.29		40,380		33,336		44,896			(7,044)		2,261		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	936,566	671.66		113,512		91,683		152,746			(24,510)		5,949		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	181,938	690.85		21,814		18,039		24,398			(3,776)		1,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	429,119	673.33		52,095		41,949		66,042			(10,146)		2,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	712,209	696.13		83,613		72,180		92,754			(11,433)		4,664		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	170,349	700.77		19,624		16,982		21,466			(2,642)		1,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	840,380	696.26		95,971		80,065		108,489			(26,630)		5,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	08/26/2026	1	5,163	689.45		637		552		700			(12,593)		33		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	625,001	676.16		75,250		59,952		93,617			(65,825)		3,943		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	128,923	674.52		15,716		12,516		19,525			(3,199)		813		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	516,427	687.48		67,497		52,456		68,730			(16,972)		3,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	1,329,931	678.8		165,443		134,637		203,514			(70,736)		8,461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	201,977	686.83		25,025		20,635		27,775			(10,899)		1,293		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	203,828	688.22		26,905		20,392		26,613			(6,514)		1,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	128,768	686.38		15,993		13,247		17,861			(2,746)		828		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	208,105	695.39		24,036		20,536		27,311			(3,500)		1,359		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	454,189	673.61		55,139		44,445		69,937			(10,694)		2,880		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	54,034	666.6		6,830		5,492		8,751			(7,239)		342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	155,020	683.08		20,246		15,991		21,625			(4,255)		974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	65,945	674.52		8,019		6,380		9,962			(1,639)		415		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	116,858	686.83		14,537		12,001		16,128			(2,536)		750		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	81,087	680.13		9,876		8,343		11,993			(10,606)		527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	390,357	691.36		46,843		38,660		52,030			(8,183)		2,505		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	1,003,550	679.38		116,111		93,498		153,722			(27,672)		6,347		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	998,247	671.02		123,683		99,695		162,794			(26,027)		6,330		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	622,462	684.04		78,368		62,262		86,345			(31,809)		3,913		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	73,099	700.19		8,399		7,026		9,150			(1,373)		472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	2,708,645	691.47		300,660		253,733		382,759			(57,698)		17,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	173,041	695.87		20,402		17,588		22,589			(2,814)		1,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	117,342	659.08		14,234		11,359		20,310			(2,874)		741		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	1	1,451,637	696.35		175,503		138,859		189,440			(130,854)		9,126		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	205,222	681.66		25,817		21,100		29,486			(4,717)		1,311		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	1,215,820	689.02		147,357		115,810		168,559			(31,548)		7,597		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	1,661,897	687.7		202,751		169,146		238,243			(85,352)		10,698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	208,553	693.1		26,757		20,537		26,261			(99,434)		1,290		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	228,963	688.5		30,040		22,727		29,714			(12,505)		1,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	152,995	700.1		17,579		15,345		19,433			(2,234)		1,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	30,973	685.65		4,153		3,161		4,140			(21,628)		191		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	175,466	697.42		20,652		18,039		22,804			(2,614)		1,158		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	109,267	669.6		13,702		11,048		17,325			(3,991)		693		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	2,020,750	683.53		250,573		204,795		298,026			(71,705)		12,911		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	102,215	684.73		12,808		10,175		14,105			(2,632)		643		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	252,096	692.72		32,823		25,564		32,063			(7,259)		1,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	196,968	681		24,247		19,759		28,461			(4,488)		1,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	235,395	672.59		28,836		23,251		36,541			(5,585)		1,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	2,054,234	701.35		225,555		192,532		267,471			(36,750)		13,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	364,350	686.11		45,289		37,450		50,615			(7,838)		2,342		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	3	2,786,879	688.51		325,731		266,131		397,395			(92,053)		17,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	341,734	691.13		40,871		33,798		45,731			(7,074)		2,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	552,083	686.64		70,059		55,239		74,956			(14,820)		3,465		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	161,197	678.68		21,133		16,609		23,248			(12,229)		1,007		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917$$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	1,340,986	697.29		153,275		126,388		177,315			(37,102)		8,582		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	533,700	695.5		65,325		50,007		66,090			(19,384)		3,294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	478,146	695.72		53,026		44,868		62,745			(8,158)		3,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	341,213	692.56		41,389		34,577		45,052			(24,841)		2,196		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	74,455	672		9,262		7,379		11,492			(13,061)		470		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	97,894	684.71		11,923		9,762		13,775			(2,162)		626		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	108,887	685.12		13,339		10,902		15,251			(148,294)		696		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	305,006	693.96		36,601		30,577		39,847			(6,024)		1,963		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	1	102,598	675.98		13,040		10,612		15,405			(2,428)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	117,964	681.62		14,510		11,839		17,027			(2,671)		753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	3,090,034	682.37		354,427		286,755		463,570			(80,053)		19,643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	1	446,024	687.2		54,326		45,072		61,687			(11,982)		2,871		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	31,992	666.31		4,044		3,266		5,210			(5,806)		203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	2,872,472	697.33		327,749		271,473		382,016			(58,947)		18,476		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	596,778	693.96		64,628		54,049		70,393			(10,579)		3,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	421,845	685.32		49,187		41,510		59,894			(7,677)		2,731		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	543,509	696.22		63,862		55,054		70,765			(10,664)		3,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	1	523,235	695.75		66,660		51,277		64,424			(19,917)		3,243		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	154,508	684.31		18,757		15,872		22,058			(25,006)		1,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	1	289,650	697.81		33,831		29,323		37,393			(14,472)		1,906		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	1	185,641	686.12		22,425		18,466		25,859			(3,959)		1,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	1,680,983	679.38		194,994		157,175		258,189			(49,054)		10,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	1,523,753	704.8		167,613		144,819		194,484			(25,992)		10,009		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	94,105	671.66		11,744		9,502		14,665			(27,751)		598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	214,756	684.67		28,477		21,631		29,001			(10,216)		1,323		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	225,602	688.71		29,576		22,507		29,444			(7,069)		1,391		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	2,367,143	704.8		260,149		224,723		301,815			(48,940)		15,537		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	116,047	697.12		13,519		11,671		15,002			(1,849)		760		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	180,721	656.75		22,337		17,827		31,778			(4,510)		1,141		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	1,250,430	704.53		137,672		118,683		159,322			(20,366)		8,188		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	133,267	693.24		15,992		13,805		17,733			(23,169)		873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	2,003,657	688.48		244,646		202,304		284,718			(54,597)		12,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	300,459	679.38		34,883		28,127		44,408			(6,756)		1,907		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	319,571	676.16		38,444		30,618		47,827			(9,545)		2,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	100,723	668.24		12,721		10,244		16,074			(2,477)		637		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	258,455	691.08		31,092		25,661		34,522			(8,996)		1,658		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	84,433	694.52		10,157		8,872		11,211			(1,285)		557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	326,951	708.02		36,226		31,698		39,189			(4,528)		2,161		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	1	1,236,355	695.67		153,926		117,136		158,631			(38,327)		7,623		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	769,489	704.52		84,721		73,853		94,733			(11,987)		5,067		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	546,496	696.05		67,055		52,133		68,087			(14,922)		3,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	2,058,572	691.58		251,557		210,153		285,098			(50,955)		13,252		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	66,860	687.48		8,719		6,768		8,873			(1,951)		415		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	1	1,537,603	689.85		196,967		152,894		208,195			(46,361)		9,548		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	1,317,677	688.45		159,571		133,706		188,813			(38,219)		8,524		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	934,650	686.16		113,560		92,813		135,196			(23,152)		5,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	215,155	697.4		25,883		22,648		27,944			(3,235)		1,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	528,862	681.1		63,728		53,781		77,419			(36,093)		3,424		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	74,460	685.61		9,873		7,676		10,063			(2,197)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	330,731	690.83		39,555		33,788		44,857			(13,649)		2,159		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	1,545,321	704.8		169,367		146,208		196,412			(29,673)		10,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	58,151	685.62		7,257		6,001		8,107			(8,105)		374		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	666,018	658.15		81,387		64,953		116,010			(26,906)		4,205		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	167,411	695.11		19,369		16,545		21,996			(2,824)		1,093		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	179,297	668.71		22,645		18,259		28,606			(6,869)		1,138		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	1	789,372	673.98		96,777		78,299		120,994			(18,478)		5,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	943,095	696.49		110,814		95,744		128,177			(21,869)		6,195		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	1	392,307	686.49		47,430		38,895		54,385			(8,535)		2,511		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS8171$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	1	26,524	685.64		3,554		2,689		3,520			(29,871)		163		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	61,030	680.76		7,659		6,271		8,840			(1,389)		390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	451,004	683.11		55,609		45,526		64,212			(47,690)		2,884		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	1	1,086,788	694.29		128,458		110,284		150,030			(21,264)		7,116		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	107,715	655.42		13,454		10,737		19,111			(2,717)		680		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	571,810	691.47		63,700		53,812		77,867			(9,887)		3,714		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	235,561	695.85		27,773		24,210		30,956			(3,563)		1,551		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	331,783	668.9		41,207		33,136		52,866			(10,823)		2,098		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	532,693	676.43		64,030		51,013		79,632			(13,017)		3,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	179,814	690.83		21,452		18,311		24,322			(3,141)		1,171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	179,131	694.52		21,496		18,764		23,720			(23,547)		1,179		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	1	83,223	672.16		10,378		8,411		12,923			(1,967)		529		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,217,373	677.23		141,459		113,752		190,016			(36,268)		7,699		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	355,999	691.58		43,610		36,462		47,485			(7,148)		2,297		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817I$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	1,009,594	689.89		131,752		99,900		135,264			(36,196)		6,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	1,246,473	704.04		136,613		118,598		160,697			(19,466)		8,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/01/2026	1	554,880	700.19		63,700		53,273		69,387			(10,427)		3,584		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	125,283	692.56		15,234		12,737		16,589			(2,497)		808		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	256,611	690.35		30,691		25,604		34,643			(5,087)		1,652		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	62,647	698.26		7,248		6,249		8,032			(1,000)		410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	578,068	694.24		69,253		57,854		75,362			(11,398)		3,721		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	167,338	693.96		20,014		17,253		22,157			(2,761)		1,096		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	233,636	692.98		28,153		24,270		31,162			(19,727)		1,530		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	181,334	688.46		23,537		18,292		23,953			(25,205)		1,129		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	98,410	674.91		12,754		9,968		14,715			(2,786)		615		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	80,865	688.4		9,817		8,190		11,077			(1,627)		521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	1	262,315	695.11		30,271		25,839		34,368			(4,432)		1,708		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	414,181	678.68		54,423		42,820		59,891			(54,523)		2,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	292,357	677.42		33,826		27,321		43,997			(10,201)		1,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	1	275,310	698.09		32,376		28,018		35,401			(4,358)		1,810		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	57,532	682.56		7,525		5,933		8,056			(1,592)		361		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	1	357,894	699.32		43,699		33,498		42,738			(14,439)		2,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	115,576	687.17		13,719		11,608		16,161			(2,111)		751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	188,654	697.42		22,223		19,415		24,542			(2,808)		1,246		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	910,458	706.11		100,150		87,494		110,929			(14,019)		6,014		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	106,649	692.03		12,841		11,006		14,331			(16,039)		698		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	1	441,837	697.42		51,872		45,280		57,262			(15,444)		2,909		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	281,881	696.4		34,164		29,894		36,881			(16,322)		1,863		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	1	389,516	696.21		45,807		39,931		51,054			(9,335)		2,565		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	1	275,626	674.15		35,390		27,775		41,587			(8,958)		1,722		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	1	413,436	688.76		50,439		41,779		56,345			(33,058)		2,659		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	88,234	691.36		10,597		8,748		11,772			(1,849)		567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	1,803,345	696.05		221,090		171,824		233,277			(76,007)		11,228		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	1,847,552	699.32		226,140		173,571		229,961			(80,635)		11,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	70,973	685.32		8,304		7,015		10,112			(1,289)		461		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	1	630,845	691.08		75,701		62,422		84,027			(13,279)		4,037		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	565,522	685.89		68,881		56,297		78,766			(12,584)		3,613		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	413,124	688.11		48,625		41,211		57,373			(31,772)		2,688		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	602,140	692.33		77,736		59,690		76,360			(18,046)		3,729		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	436,861	690.07		52,336		43,661		59,102			(8,674)		2,812		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	136,425	686.34		17,026		14,056		18,896			(4,963)		876		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	1	2,008,959	688.51		233,240		190,071		285,638			(51,298)		12,782		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	172,738	673.84		21,160		16,853		26,291			(4,308)		1,089		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	55,636	667.26		6,977		5,635		9,001			(1,342)		353		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	1	386,994	692.05		44,930		36,722		51,462			(8,208)		2,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	162,540	682.14		21,325		16,814		22,831			(4,511)		1,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	1	144,946	686.6		17,959		14,851		20,063			(21,684)		932		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	346,589	659.76		43,670		34,972		59,450			(20,641)		2,192		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	1	642,353	686.13		82,028		64,789		87,568			(17,240)		4,035		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	1	591,498	698.54		68,259		58,844		75,680			(9,415)		3,873		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	1	3,749,930	696.96		421,867		354,067		504,463			(96,843)		24,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	421,669	701.35		46,468		39,702		52,899			(6,766)		2,754		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	1	58,250	692.53		7,066		5,571		7,558			(1,495)		366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	1	3,556,375	676.16		426,765		339,526		551,878			(103,136)		22,357		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	926,849	686.26		121,510		92,301		123,626			(45,714)		5,709		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817W$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	1	88,560	687.92		11,477		8,786		11,644			(2,691)		547		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	1	2,003,962	670.28		232,059		185,838		332,133			(50,904)		12,674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	1,129,742	693.64		146,189		113,858		148,285			(32,330)		7,047		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	1,317,400	671.47		160,328		128,925		214,294			(31,402)		8,332		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817V$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	1	606,186	677.15		76,743		57,557		88,183			(19,186)		3,710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	217,733	685.82		26,955		22,488		30,400			(14,920)		1,402		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	1	99,324	686.67		12,257		9,738		13,507			(2,519)		624		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	156,484	656.35		19,404		15,486		27,591			(11,621)		988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	1	2,732,363	691.62		315,315		258,142		379,998			(72,400)		17,472		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817X$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	1	2,425,540	710.89		295,188		227,473		270,778			(67,715)		15,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	2,005,223	683.32		243,635		190,423		292,755			(73,499)		12,529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z9L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	1	360,626	681.23		46,377		36,448		51,031			(9,929)		2,253		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Y9X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	1	382,911	690.55		50,659		39,456		49,533			(12,535)		2,388		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	1	66,490	666.35		7,600		6,065		10,945			(1,535)		420		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	282,708	688.71		34,632		28,582		38,439			(6,050)		1,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9172$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	1	192,780	670.64		23,558		19,027		30,454			(4,530)		1,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	642,332	683.16		81,705		64,309		89,909			(17,396)		4,028		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	500,506	687.95		59,760		50,364		69,232			(14,058)		3,240		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	1	1,534,155	685.59		178,422		150,575		226,385			(30,949)		9,933		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS817Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	1	107,882	676.49		13,820		10,801		15,946			(3,018)		674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	76,994	688.71		9,617		8,034		10,463			(14,990)		496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	225,064	671.2		27,435		22,062		35,281			(5,374)		1,423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	107,773	695.51		12,879		11,251		14,219			(1,628)		712		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	61,145	698.41		7,148		6,245		7,895			(903)		404		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	1	462,022	689.69		57,522		48,119		62,617			(9,403)		2,986		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	1	201,670	696.21		23,656		20,244		26,196			(3,412)		1,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9171$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	1	380,256	671.98		46,657		37,571		59,095			(9,087)		2,405		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	270,172	692		31,475		26,830		36,393			(4,645)		1,759		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	119,733	694.52		14,416		12,594		15,913			(7,661)		791		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	12,730	695.39		1,469		1,255		1,669			(26,579)		83		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	1	531,701	698.81		61,146		52,785		67,866			(8,361)		3,482		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	1	278,908	695.73		32,632		28,329		36,712			(9,406)		1,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	688,582	683.31		81,803		69,106		99,544			(39,790)		4,473		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	1	2,957,366	703.57		325,310		278,837		379,726			(82,267)		19,349		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	359,955	682.96		42,907		36,247		52,167			(10,841)		2,338		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	1	3,117,431	696.32		343,541		291,160		424,339			(63,634)		20,282		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	406,661	685.24		50,507		42,321		57,288			(32,416)		2,631		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	614,161	689.62		72,901		62,142		84,194			(10,759)		3,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	1	320,477	699.31		37,977		33,229		41,035			(4,747)		2,119		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	215,369	689.69		26,770		22,382		29,136			(4,388)		1,390		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	1	519,558	696.17		58,139		48,997		67,585			(17,181)		3,364		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	1	230,968	696.67		26,238		21,985		29,881			(4,253)		1,494		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9174$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	1	71,783	688.68		8,693		7,252		9,813			(1,441)		462		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	464,481	689.69		57,596		48,116		62,663			(22,831)		2,990		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	1	1,306,403	700.19		149,322		124,745		169,434			(52,720)		8,410		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	1	493,523	686.72		58,285		49,478		69,440			(8,807)		3,213		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	1	1,304,546	687.51		154,458		130,695		189,541			(31,508)		8,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	415,704	699.37		52,711		47,643		54,030			(37,575)		2,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	1,620,815	688.72		199,684		176,644		239,114			(29,528)		10,773		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	588,406	692.05		72,609		64,787		81,007			(19,482)		3,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	213,886	707.64		26,714		24,095		25,747			(7,591)		1,432		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	301,444	731.13		39,941		39,228		31,362			(16,923)		2,111		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	1,492,403	708.66		178,491		164,516		192,153			(13,975)		10,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	151,926	689.81		19,067		17,013		21,256			(2,054)		1,011		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	420,010	697.04		54,769		50,481		56,366			(49,442)		2,849		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	97,882	699.74		11,834		10,579		12,675			(1,255)		653		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	97,043	688.24		11,859		10,452		13,660			(34,633)		643		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	178,210	697.06		21,973		19,643		23,537			(2,331)		1,189		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	1,994,641	711.66		232,775		212,283		247,966			(25,781)		13,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	211,455	746.55		27,468		26,597		18,840			(871)		1,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	246,393	728.99		31,859		29,977		25,334			(1,882)		1,689		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	1,478,642	741.3		178,324		167,502		142,596			(10,822)		10,106		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	136,297	745.77		17,582		16,737		12,093			(845)		940		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	131,839	732.61		17,284		16,975		13,561			(309)		923		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	465,175	707.64		58,240		52,552		56,162			(5,688)		3,120		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	1,215,381	716.51		142,564		130,619		145,233			(11,946)		8,221		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	761,998	732.24		100,203		98,413		78,606			(1,789)		5,336		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	1,380,166	745.46		167,414		158,870		129,062			(8,544)		9,481		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	343,611	691.1		41,096		36,221		47,378			(4,875)		2,275		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	768,837	714.02		102,102		100,980		93,630			(1,122)		5,403		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	1,256,180	714.97		144,963		130,567		149,926			(41,067)		8,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	2,862,048	716.08		343,732		317,763		345,567			(25,969)		19,446		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	3,243,970	756.87		393,169		375,298		273,434			(28,705)		22,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	497,588	749.89		60,755		57,751		42,923			(3,004)		3,428		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	86,839	732.12		11,306		10,654		8,671			(652)		596		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/08/2026	2	4,375,742	701.28		506,919		449,202		585,947			(77,328)		29,107		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	245,443	733.63		31,883		29,781		24,036			(2,102)		1,676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,848,619	722.91		354,653		350,750		339,911			(3,903)		20,004		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	1,138,644	693		140,053		124,086		162,036			(15,968)		7,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	975,804	722.91		121,683		120,346		116,562			(1,337)		6,857		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	149,718	709		19,823		19,577		18,976			(246)		1,049		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/24/2026	1	2,880,868	723.74		357,228		356,734		342,345			(494)		20,273		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,155,349	752.09		140,722		136,662		99,467			(4,059)		8,046		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	325,684	743.07		43,316		41,942		29,841			(11,436)		2,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	52,923	711.22		7,102		6,985		6,550			(117)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	539,869	748.76		70,237		67,632		47,049			(10,205)		3,744		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,217,696	744.56		150,142		147,255		118,688			(2,887)		8,521		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	62,172	700.98		7,865		7,173		8,023			(691)		420		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	286,330	735.2		35,963		33,526		27,544			(2,437)		1,947		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	197,506	742.3		25,676		24,970		18,443			(705)		1,376		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	295,936	709.94		36,341		33,196		35,547			(15,205)		1,999		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	1,886,073	757		229,912		221,701		160,759			(8,211)		13,088		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,997,390	759.5		359,987		345,567		246,901			(14,419)		20,695		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	2,150,943	711.66		250,155		228,042		266,551			(22,113)		14,473		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	150,154	704.34		19,640		18,156		18,948			(1,484)		1,020		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	94,944	689.22		11,517		10,151		13,271			(6,917)		629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	1	2,921,688	741.36		360,244		353,811		293,735			(6,433)		20,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	125,839	740.67		16,384		15,574		11,701			(810)		867		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	144,857	699.16		17,368		15,329		18,680			(2,039)		959		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	35,713	738.85		4,753		4,623		3,427			(12,081)		249		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	92,142	704.24		11,527		10,382		11,434			(1,145)		617		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	1	2,159,111	749.89		262,764		249,698		193,469			(19,690)		14,832		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	2,056,659	702.64		254,409		229,946		272,398			(40,976)		13,817		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	1,016,401	746.37		123,188		114,896		89,213			(29,910)		6,937		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	71,421	712.31		8,613		7,769		8,297			(845)		478		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	429,198	708.05		53,650		49,154		52,357			(4,495)		2,903		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	303,494	736.07		39,545		36,884		28,974			(2,662)		2,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	296,990	700.36		37,361		33,769		38,320			(3,592)		1,995		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	955,895	703.26		118,913		108,459		126,666			(101,714)		6,451		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	357,229	699.99		45,511		41,510		46,435			(4,001)		2,411		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	755,090	709.94		93,027		83,954		89,681			(9,073)		5,069		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,816,263	746.63		224,127		219,503		173,197			(11,956)		12,692		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,343,832	743.21		174,161		169,137		129,947			(5,024)		9,358		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	502,112	741.93		65,425		63,628		47,026			(1,797)		3,499		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	396,533	702		49,249		44,582		50,644			(4,668)		2,666		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	810,641	708.45		99,385		89,146		97,188			(10,239)		5,426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	129,199	706.17		15,943		14,360		15,802			(1,583)		865		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	68,105	739.75		9,038		8,777		6,473			(261)		474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	257,012	706.64		32,332		29,161		31,174			(7,410)		1,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	5,503,598	751.17		672,540		654,063		500,172			(18,476)		38,352		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	306,618	711.06		41,577		41,121		38,146			(457)		2,155		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	4,959,754	727.85		617,985		616,278		568,299			(1,707)		34,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,319,793	727.94		168,538		156,898		141,428			(31,034)		8,974		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	589,261	755.49		71,772		69,603		49,050			(2,169)		4,101		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	747,335	732.55		95,883		90,064		74,047			(5,819)		5,108		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	2,566,294	732.69		310,008		287,013		266,202			(35,210)		17,449		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	3,244,865	723.08		400,092		393,497		385,383			(13,822)		22,739		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	1,133,250	718.9		150,496		150,080		138,781			(416)		7,975		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	58,726	743.1		7,793		7,557		5,405			(236)		409		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	845,736	735.78		110,876		108,744		84,437			(2,132)		5,918		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	94,816	713.75		12,686		12,669		11,633			(17)		670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	1	2,371,155	755.49		287,858		279,111		205,088			(8,747)		16,454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	1,198,246	751.77		146,306		142,487		103,727			(3,818)		8,356		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	538,478	718.18		66,664		66,664		64,547					3,805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	2,698,144	705.15		308,973		272,803		346,879			(48,128)		17,864		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	255,784	706.64		32,280		29,132		31,147			(21,387)		1,717		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	861,303	708.64		114,381		112,961		114,557			(1,420)		6,036		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	3,422,058	706.37		379,848		332,889		434,666			(74,060)		22,639		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	1,642,874	699.71		183,673		161,886		221,753			(36,404)		10,877		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,223,879	696.83		149,925		132,420		168,116			(17,505)		8,128		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	716,868	706.02		88,748		80,792		88,439			(7,957)		4,824		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	208,174	703.74		26,209		23,859		26,123			(2,350)		1,401		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	5,997,291	743.19		724,473		683,671		572,387			(70,403)		41,169		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	306,028	696.22		36,326		31,885		40,369			(18,182)		2,026		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	67,167	694.36		8,147		7,270		9,093			(878)		447		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	69,763	699.46		8,427		7,530		9,027			(898)		464		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	1,229,359	695.84		152,072		134,943		170,833			(28,362)		8,184		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	111,202	707.22		13,934		12,728		13,632			(1,206)		751		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	1,043,941	716.91		120,053		107,685		122,396			(78,144)		6,987		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	98,132	731		12,914		12,187		9,885			(727)		674		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	175,931	685.51		22,203		19,641		25,460			(8,948)		1,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	579,890	696.48		70,979		62,645		76,281			(8,333)		3,839		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	752,620	709.34		87,229		78,003		90,401			(9,226)		5,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	179,340	730.59		23,798		22,229		17,992			(6,537)		1,225		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	208,024	748.2		27,480		26,423		18,166			(1,057)		1,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,212,819	742.37		146,994		138,513		111,558			(15,924)		8,320		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	179,397	699.99		22,783		20,769		23,233			(2,014)		1,207		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	1,831,698	700.97		226,215		202,288		244,502			(23,927)		12,241		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	235,131	741.71		30,802		29,914		22,007			(889)		1,637		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	1,530,918	714.45		177,893		161,944		184,985			(21,892)		10,301		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,737,747	705.15		314,293		277,547		353,063			(54,031)		18,169		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	143,906	696.48		17,657		15,593		18,982			(2,064)		955		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	1,123,623	705.51		140,003		128,080		146,261			(11,923)		7,595		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	99,143	697.71		12,542		11,215		12,991			(1,327)		663		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	5,351,410	712.35		617,018		552,604		653,434			(70,747)		35,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	810,370	733.98		104,538		98,794		79,871			(26,285)		5,567		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	1	3,043,810	746.63		374,389		366,632		289,156			(46,622)		21,226		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	470,042	748.07		60,964		58,787		41,284			(2,177)		3,262		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	1	472,855	724.04		60,762		56,255		50,292			(4,507)		3,215		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	1	2,218,078	704.15		257,519		228,513		289,810			(35,823)		14,766		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	1	1,075,864	749.89		131,255		124,756		92,687			(12,869)		7,407		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	120,817	693.58		15,163		13,392		16,293			(5,203)		802		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	852,392	759.5		102,798		98,703		70,609			(4,095)		5,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	133,481	745.27		17,780		17,120		11,966			(659)		926		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	1,708,075	735.41		224,612		220,292		178,938			(4,319)		11,953		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	1	2,711,003	738.06		327,489		308,039		269,617			(27,106)		18,529		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	616,748	736.33		81,842		80,156		61,073			(1,686)		4,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	2,976,436	708.66		354,493		326,584		381,662			(74,021)		20,133		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	1,292,248	736.63		155,070		144,361		129,145			(17,962)		8,787		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	1,973,215	738.06		238,956		224,823		196,974			(46,030)		13,516		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	133,194	697.06		16,436		14,695		17,608			(1,741)		889		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	1,098,863	707.61		128,127		116,159		141,212			(23,743)		7,394		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	1,265,752	705.29		160,877		146,955		164,383			(18,148)		8,549		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	890,649	732.75		114,181		106,485		87,781			(20,821)		6,074		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	10/28/2026	2	694,403	716.03		86,173		79,286		79,640			(6,887)		4,690		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	1	3,378,140	713.94		395,242		361,582		412,731			(42,211)		22,833		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	1,931,512	755.46		235,838		228,356		167,109			(7,482)		13,403		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	2,078,573	723.74		259,198		258,842		248,321			(356)		14,678		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	281,644	745.3		36,980		35,450		25,058			(1,530)		1,945		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	985,344	741.5		118,734		110,731		90,494			(14,477)		6,720		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	97,979	732.18		12,600		11,835		9,736			(765)		670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	107,282	697.46		13,035		11,504		14,009			(1,530)		710		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	1	107,119	740.8		14,065		13,678		10,122			(386)		746		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/17/2026	2	1,028,541	738.06		124,933		117,572		98,408			(7,360)		7,050		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	695,313	705.15		79,891		70,563		86,045			(11,833)		4,618		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	938,620	741.04		121,927		115,897		87,017			(18,538)		6,467		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	245,851	737.59		32,698		31,081		23,430			(1,617)		1,694		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	888,407	730.19		117,270		110,504		90,059			(6,766)		6,094		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	309,187	734.39		41,555		40,699		31,081			(856)		2,162		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	266,488	736.66		34,404		32,648		25,618			(1,756)		1,831		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	4,463,644	708.66		533,405		491,584		574,127			(49,031)		30,260		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	969,017	746.15		124,712		118,717		85,710			(5,996)		6,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	667,755	708.26		88,811		88,811		85,932					4,719		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	1,829,172	751.14		223,708		218,771		166,500			(18,636)		12,756		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,813,195	699.67		230,276		212,562		249,840			(40,431)		12,310		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	114,767	700.98		14,507		13,229		14,796			(1,277)		774		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	411,285	747.94		53,056		50,644		35,765			(12,176)		2,836		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	1	468,660	729.14		61,582		57,845		47,703			(3,737)		3,203		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	3,479,963	719.85		431,167		431,167		431,014					24,607		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	1	3,271,343	722.91		405,974		401,488		389,110			(4,486)		22,925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	109,908	705.7		14,893		14,708		14,261			(185)		770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	30,946	732.89		4,076		3,812		3,042			(9,666)		212		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9178$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	219,430	694.79		26,639		23,346		29,148			(3,293)		1,452		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	337,487	741.9		44,008		43,037		31,652			(971)		2,353		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	967,394	746.19		125,664		121,867		86,858			(3,798)		6,732		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	2,960,710	737.56		381,932		356,225		291,636			(25,707)		20,206		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	72,548	689.78		9,141		8,099		10,130			(13,253)		483		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	2,496,417	742.75		302,566		285,941		239,564			(21,939)		17,149		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	225,497	748.78		28,909		27,713		19,500			(1,196)		1,557		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	996,174	758.67		122,529		117,817		79,787			(12,717)		6,903		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	93,753	730.57		12,385		11,704		9,492			(680)		644		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	72,741	729.34		9,551		8,907		7,366			(644)		496		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/29/2026	1	362,812	714.84		48,181		48,115		44,168			(66)		2,562		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	51,249	707.64		6,422		5,795		6,194			(626)		344		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	5,559,863	710.38		648,280		586,836		696,245			(84,041)		37,382		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	211,100	717.45		28,330		28,135		24,967			(23,956)		1,486		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	379,811	733.24		49,072		46,241		37,590			(2,831)		2,605		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	807,298	691.45		96,311		84,886		111,029			(12,827)		5,345		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	1	583,745	742.28		75,945		74,269		54,585			(1,676)		4,071		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	507,879	723.49		63,333		62,810		57,712			(523)		3,572		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	119,877	699.16		14,409		12,725		15,502			(1,685)		796		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	64,000	745.03		8,403		8,137		5,773			(267)		444		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	11/13/2026	2	1,110,760	736.31		144,056		135,315		106,257			(8,741)		7,592		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	159,311	745.06		20,854		20,224		14,435			(630)		1,109		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	1	2,315,894	709.34		305,698		305,698		309,749					16,365		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	545,038	732.35		73,199		71,791		55,872			(1,408)		3,814		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	725,815	704.29		92,904		84,865		90,941			(12,761)		4,902		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	324,296	742.68		42,742		40,687		29,504			(2,055)		2,236		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	1	1,430,925	704.53		159,119		139,666		184,994			(27,674)		9,474		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	292,144	694.17		36,839		32,938		39,443			(3,902)		1,951		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	188,192	702.9		23,392		21,324		23,854			(2,068)		1,266		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	1,377,468	708.02		164,332		151,691		178,543			(12,641)		9,352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	170,037	694.79		21,782		20,039		23,183			(1,743)		1,150		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	298,812	711.66		34,901		31,833		35,613			(3,068)		2,017		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,953,225	741.5		355,568		331,570		282,810			(23,998)		20,125		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	1	359,399	694.57		44,637		39,397		47,944			(5,241)		2,380		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	1	48,863	702.74		6,201		5,645		6,177			(14,125)		329		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	1	308,998	700.98		38,965		35,520		39,726			(3,444)		2,079		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	516,794	734.13		68,217		63,625		50,109			(4,592)		3,527		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	1	94,343	704.76		12,076		11,064		11,794			(1,012)		638		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	531,806	718.42		61,477		55,481		59,176			(5,996)		3,570		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	289,531	688.37		35,757		31,631		41,056			(4,126)		1,924		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	52,293	694.57		6,516		5,755		7,001			(761)		347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	1	55,497	705.16		6,970		6,252		6,821			(4,565)		371		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	2,767,098	741.5		332,052		309,548		263,967			(62,164)		18,815		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	1,033,868	698.04		129,337		118,990		143,792			(24,875)		6,993		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	1	1,888,853	706.37		221,751		204,011		247,171			(47,615)		12,776		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	2,335,913	718.42		269,798		243,449		270,996			(30,633)		15,670		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	1	2,411,529	707.58		301,441		275,355		307,894			(26,086)		16,287		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	1	628,683	711.03		72,990		65,972		74,900			(13,265)		4,224		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	1	127,401	724.55		16,664		15,513		13,424			(1,151)		866		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	372,292	708.89		45,010		40,540		44,607			(4,470)		2,492		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	240,270	697.06		29,553		26,406		31,647			(3,147)		1,599		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	104,460	697.77		12,817		11,458		13,725			(1,359)		697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917B$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	1	1,187,206	699.26		147,451		133,678		162,289			(21,869)		7,988		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	1	117,957	737.19		15,252		14,225		11,160			(1,027)		805		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	556,183	696.94		64,295		56,876		74,111			(7,419)		3,697		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	1	2,901,842	718.42		334,292		301,509		335,523			(32,783)		19,422		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	1	262,392	700.62		32,484		29,048		33,652			(3,436)		1,753		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	2,707,111	700.3		344,615		317,633		370,628			(26,982)		18,366		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	693,255	705.74		80,071		71,590		85,922			(29,699)		4,629		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,508,893	759.5		302,322		290,262		207,536			(18,190)		17,360		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	138,154	703.24		17,421		15,691		17,272			(1,730)		925		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	1	84,073	691.02		10,173		8,999		11,697			(1,174)		559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	1	97,241	698.03		12,544		11,557		12,911			(988)		658		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	2,840,392	742.77		345,960		323,149		269,749			(22,811)		19,399		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	1	1,684,285	733.61		217,104		204,579		173,655			(12,525)		11,554		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	923,993	734.04		119,103		112,395		90,868			(6,708)		6,343		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	462,075	733.61		59,746		56,464		45,677			(7,386)		3,174		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	1	112,125	747.69		14,576		14,056		9,878			(521)		778		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	3,414,322	757.73		411,426		394,401		286,175			(52,525)		23,574		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	621,566	734.42		79,871		75,373		60,946			(4,498)		4,267		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	1	715,808	696.41		93,127		85,963		96,669			(17,628)		4,860		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	1	2,447,293	755.49		297,836		288,823		212,535			(9,013)		17,018		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	84,071	696.48		10,324		9,119		11,099			(1,205)		558		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9176$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	497,737	714.54		65,253		64,178		60,142			(1,076)		3,488		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	260,027	755.06		31,463		29,951		21,369			(1,513)		1,793		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	1	178,242	741.02		23,760		22,617		16,434			(1,142)		1,229		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	1,549,219	700.32		179,400		160,072		209,434			(19,328)		10,313		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	180,302	742.9		23,421		22,810		16,763			(611)		1,257		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	1	961,913	706.53		118,315		106,565		122,454			(11,750)		6,438		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	314,728	691.7		38,963		34,766		43,439			(4,198)		2,095		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	1	310,619	746.17		40,474		39,190		27,761			(1,284)		2,155		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	1	211,160	688.83		26,712		23,834		29,752			(21,405)		1,406		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917C$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/05/2024	11/05/2026	1	849,156	707.63		108,522		100,323		104,583			(8,199)		5,770		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	109,050	707.57		14,591		14,410		13,963			(181)		764		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	241,322	747.56		31,203		29,785		21,051			(1,418)		1,664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	421,160	748.38		54,961		52,923		36,817			(2,038)		2,920		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	1	654,636	698.04		77,509		67,927		84,897			(12,294)		4,331		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,081,277	705.74		355,579		317,866		398,119			(42,519)		20,559		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	86,181	747.24		11,333		10,912		7,604			(420)		598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	80,791	709.92		10,753		10,753		10,261					571		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	2,338,652	705.74		269,179		240,511		301,237			(67,759)		15,568		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,294,274	749.34		169,679		163,153		116,996			(6,526)		8,968		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	1	74,186	732.93		9,637		9,094		7,360			(543)		509		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	860,735	741.4		112,928		109,981		80,982			(2,947)		6,002		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,160,492	746.63		143,321		140,368		105,952			(2,953)		8,115		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	641,512	703.95		78,842		70,611		79,995			(13,510)		4,290		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	1	2,621,458	745.11		316,934		296,473		243,738			(26,190)		17,917		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	237,372	694.17		29,838		26,660		31,933			(3,178)		1,580		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	1,319,446	714.59		175,222		173,776		167,568			(1,446)		9,279		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	727,361	737.45		95,793		93,820		71,402			(1,974)		5,087		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	1	102,595	700.67		12,917		11,568		13,109			(1,348)		686		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	775,691	697.42		95,488		85,374		102,279			(10,114)		5,180		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	401,895	746.23		53,814		51,744		35,662			(9,016)		2,785		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	1	3,092,026	757.7		378,155		364,130		261,400			(14,025)		21,441		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	62,080	725.96		8,201		7,716		6,535			(20,630)		426		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	1	92,323	732.5		12,030		11,369		9,207			(661)		634		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	99,468	712.94		13,309		13,163		12,208			(146)		699		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	1	1,233,292	749.72		161,315		155,110		106,372			(6,204)		8,546		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	1	1,583,750	717.47		197,335		194,886		197,608			(2,450)		11,099		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS9179$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	1	138,373	693.76		16,204		14,281		18,713			(7,431)		916		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	1	399,554	736.29		51,702		49,064		38,525			(2,639)		2,745		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	1	1,079,686	718.54		143,706		142,718		132,636			(988)		7,598		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	1	190,828	748.4		24,540		23,525		16,553			(1,015)		1,318		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	1	1,192,211	742.83		154,987		150,517		115,637			(4,471)		8,302		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917E$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	1	187,381	746.42		24,416		23,306		16,497			(1,110)		1,292		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	72,072	695.16		8,995		8,037		9,626			(958)		480		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	71,640	714.38		9,492		9,388		8,702			(104)		503		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	1	899,468	734.01		116,571		108,885		87,822			(7,686)		6,143		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	523,518	714.96		69,366		68,794		63,336			(572)		3,681		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/11/2026	1	342,037	742.53		44,533		43,371		31,894			(1,162)		2,385		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917A$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	1	91,311	699.74		11,003		9,831		11,791			(1,172)		608		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	1	789,890	734.29		104,660		102,648		79,775			(2,013)		5,528		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	1	276,993	714.18		36,397		35,797		33,558			(600)		1,941		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917D$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	358,838	729.35		46,290		43,556		36,788			(2,734)		2,460		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917H$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	1,459,266	711		192,769		192,769		192,630					10,319		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	1	4,481,040	723.74		557,889		557,122		534,767			(767)		31,621		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/23/2026	1	430,774	713.51		57,681		57,205		52,664			(476)		3,029		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917F$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	793,133	746.57		102,790		99,684		70,996			(3,106)		5,519		0001
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917G$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	1	454,562	717.8		60,820		60,652		53,595			(168)		3,199		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays CAPE US Sector Risk Controlled 10% USD Total Return Index/BCS917FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	731,974	737.82		96,108		94,128		71,645			(1,980)		5,119		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2024	01/03/2025	1	1,793,000	4413.92		122,462		680		260,478			(121,782)		813		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/26/2024	01/23/2025	1	1,684,907	4505		119,280		7,310		209,751			(111,970)		2,115		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/26/2024	01/24/2025	1	1,508,340	4516		104,205		6,658		184,110			(97,547)		1,934		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/05/2024	01/31/2025	1	2,541,611	4531		180,620		15,094		303,206			(165,526)		3,703		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/07/2024	02/06/2025	1	1,737,767	4561		125,745		12,471		195,726			(113,275)		2,766		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/09/2024	02/07/2025	1	1,770,017	4586		124,995		12,847		189,285			(112,148)		2,856		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	02/13/2025	1	1,532,378	4561		110,685		13,111		174,311			(97,574)		2,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2024	02/14/2025	1	3,796,000	4577.72		263,442		32,288		417,557			(231,154)		6,664		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2024	02/14/2025	1	1,669,369	4586		113,786		13,946		180,316			(99,840)		2,931		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/21/2025	1	2,320,000	4625.13		161,240		22,842		231,448			(138,398)		4,378		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/20/2025	1	1,982,200	4567		156,279		21,766		224,768			(134,513)		3,705		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2024	02/21/2025	1	2,312,053	4615		159,288		22,692		236,147			(136,596)		4,363		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/05/2024	03/03/2025	1	2,078,469	4660		136,953		23,142		193,587			(113,812)		4,283		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/08/2024	03/07/2025	1	3,274,000	4670.96		226,561		40,907		298,997			(185,654)		6,961		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/15/2024	03/14/2025	1	1,868,000	4642.23		130,573		26,115		184,885			(104,459)		4,177		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/15/2024	03/14/2025	1	2,889,903	4669		190,318		38,064		268,438			(152,254)		6,462		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000CSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/18/2025	1	1,706,863	4664		130,966		27,572		161,513			(103,394)		3,920		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2024	03/21/2025	1	1,569,000	4720.31		109,202		23,897		129,673			(85,305)		3,673		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2024	03/26/2025	1	1,534,262	4706		112,926		26,204		132,612			(86,722)		3,702		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2024	03/28/2025	1	3,861,000	4737.07		270,656		64,478		308,926			(206,178)		9,425		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	1	1,580,000	4478.97		106,176		2,662		204,477			(103,514)		1,308		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	1	1,395,000	4478.97		94,302		3,377		181,240			(90,925)		1,366		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	1	2,727,944	4450		204,957		9,109		375,493			(195,847)		2,944		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	1	1,492,000	4519.91		102,053		6,520		180,492			(95,533)		1,913		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	1	1,572,000	4519.91		107,996		7,735		190,761			(100,261)		2,138		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/07/2025	1	2,971,000	4597.33		204,405		21,008		308,734			(183,397)		4,793		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	1	1,811,000	4687.62		126,408		22,760		156,876			(103,647)		3,850		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	3,524,000	4721.93		245,270		53,823		285,775			(191,447)		8,249		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/03/2025	1	2,065,667	4423		138,260		768		294,959			(137,492)		936		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2024	01/10/2025	1	2,869,448	4463		187,692		4,719		383,066			(182,973)		2,375		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/17/2025	1	1,578,000	4490.27		107,777		4,790		201,510			(102,987)		1,703		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	01/31/2025	1	2,459,000	4572.74		164,753		13,729		268,445			(151,024)		3,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	1	3,729,000	4663.78		258,420		41,634		341,202			(216,785)		7,496		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/28/2025	1	1,839,847	4623		140,430		22,625		185,792			(117,805)		3,699		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2025	1	1,640,000	4737.07		115,292		28,190		130,133			(87,102)		4,072		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	2,198,000	4681.05		153,640		54,628		213,292			(99,013)		6,533		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2025	1	2,150,090	4575		141,536		41,674		255,793			(99,861)		5,821		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2024	05/23/2025	1	1,480,209	4714		105,994		42,042		138,431			(63,952)		4,632		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	4,212,000	4713.46		295,682		122,380		398,504			(173,303)		13,501		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/04/2025	1	1,545,000	4663.65		107,532		27,702		150,152			(79,830)		3,920		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	04/17/2025	1	2,813,000	4534.86		198,598		58,639		363,766			(139,959)		7,615		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/03/2025	1	1,838,988	4703		116,444		29,758		162,340			(86,686)		4,641		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/27/2025	1	2,363,000	4848.97		164,465		80,862		168,909			(83,603)		8,251		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	04/29/2025	1	1,454,952	4604		94,285		30,819		164,555			(63,466)		4,154		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	2,800,000	4734.7		196,000		73,500		242,567			(122,500)		8,546		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	2,463,000	4639		171,179		57,535		259,704			(113,644)		7,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/22/2025	1	1,404,854	4576		102,418		31,491		168,665			(70,927)		3,891		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	1,429,928	4688		105,966		43,858		143,116			(62,108)		4,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	3,231,000	4631.9		227,786		63,274		340,962			(164,512)		8,498		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2024	05/08/2025	1	1,544,217	4665		113,553		40,059		157,355			(73,494)		4,572		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	05/02/2025	1	1,494,000	4599.47		103,385		34,653		173,096			(68,732)		4,319		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	1	3,011,000	4855.62		215,287		101,663		202,913			(113,623)		10,305		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	04/10/2025	1	1,867,615	4669		132,780		36,515		181,098			(96,266)		4,888		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2024	06/05/2025	1	1,506,544	4768		109,374		47,092		126,742			(62,282)		4,925		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/12/2025	1	2,485,889	4799		188,112		84,650		196,326			(103,461)		8,306		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	2,927,000	4765.1		207,817		90,054		241,327			(117,763)		9,598		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/17/2025	1	1,935,173	4862		134,261		62,630		130,917			(71,631)		6,564		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/13/2025	1	1,434,000	4838.18		99,950		45,130		102,621			(54,820)		4,806		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/06/2024	06/06/2025	1	1,605,000	4783.21		112,992		48,828		130,374			(64,164)		5,263		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2024	05/22/2025	1	1,995,085	4739		131,335		51,583		175,727			(79,752)		6,222		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/26/2025	1	1,986,194	4856		141,514		69,185		139,069			(72,329)		6,916		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/04/2025	1	3,538,000	4693.52		246,952		63,796		317,474			(183,156)		8,977		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	04/25/2025	1	2,816,000	4603.23		199,654		63,224		321,233			(136,431)		7,903		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2024	05/23/2025	1	4,340,000	4708.89		305,536		120,853		391,836			(184,683)		13,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/13/2025	1	1,722,861	4707		128,382		47,469		158,532			(80,913)		5,200		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000DSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/13/2025	1	3,373,000	4839.65		236,785		107,211		230,947			(129,574)		11,305		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ES6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/27/2024	06/27/2025	1	1,390,000	4866.3		97,022		47,570		94,900			(49,452)		4,853		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	1,330,881	4736		93,758		35,159		114,932			(58,599)		4,062		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	06/30/2025	1	1,425,821	4850		105,346		52,673		102,119			(52,673)		5,020		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2025	1	1,638,430	4950		103,391		66,527		105,711			(36,864)		6,531		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000ESU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/15/2025	1	2,049,935	4904		134,617		84,510		141,186			(50,107)		8,083		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	2,425,070	5042		153,420		114,212		137,302			(39,207)		10,409		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	2,455,000	4971.33		160,066		103,598		144,862			(56,468)		9,828		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	3,053,000	5048.3		190,507		141,822		169,060			(48,685)		13,105		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	1	2,634,000	4839.23		171,473		104,313		207,449			(67,160)		10,225		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/26/2025	1	2,349,723	4957		153,183		101,978		152,098			(51,204)		9,487		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	3,055,000	4972.2		213,850		113,459		170,361			(100,391)		11,079		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	2,650,000	4963.71		171,720		114,799		162,061			(56,921)		10,767		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/12/2024	07/10/2025	1	1,763,003	4966		122,184		64,666		93,485			(57,518)		6,377		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2025	1	1,845,228	4934		107,405		73,598		122,861			(33,807)		7,590		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	2,539,000	5031.9		157,164		113,944		142,968			(43,220)		10,756		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/15/2025	1	2,802,000	4923.31		177,086		111,171		183,683			(65,915)		11,049		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/17/2025	1	1,738,477	5010		113,885		82,162		103,091			(31,723)		7,336		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/03/2024	07/03/2025	1	1,440,000	4903.8		101,808		51,752		89,904			(50,056)		5,112		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2024	07/18/2025	1	2,345,000	4891.12		161,336		88,735		157,171			(72,601)		8,658		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2024	07/18/2025	1	1,525,122	4936		95,178		52,348		90,407			(42,830)		5,631		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	1,756,835	4977		115,089		81,201		106,678			(33,887)		7,342		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2024	08/01/2025	1	2,884,000	4873.11		188,325		110,903		208,640			(77,423)		11,016		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/01/2024	07/29/2025	1	1,953,930	4885		134,352		78,435		130,034			(55,917)		7,410		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/05/2025	1	2,510,000	4900.95		157,628		108,150		174,133			(49,478)		10,345		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	1	1,601,406	4795		114,539		69,553		138,962			(44,986)		6,202		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/03/2025	1	3,058,000	4931.15		212,225		108,182		176,531			(104,044)		10,856		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2024	07/25/2025	1	3,073,000	4869.07		209,579		119,343		221,305			(90,235)		11,543		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/12/2025	1	2,352,000	5006.92		143,707		101,393		131,892			(42,314)		9,829		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/14/2024	08/12/2025	1	1,504,034	4836		110,735		68,404		121,383			(42,331)		5,891		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/31/2025	1	1,516,280	4971		97,261		81,862		103,821			(15,400)		6,919		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,988,000	5047.68		189,439		148,807		160,982			(40,632)		13,155		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/03/2025	1	2,860,000	5022.62		180,752		138,074		161,658			(42,678)		12,435		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/28/2025	1	2,669,000	5160.16		176,688		162,455		121,379			(14,233)		12,727		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	2,227,264	5039		140,901		115,852		128,529			(25,049)		10,046		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/14/2025	1	1,658,000	5043.84		109,428		96,357		98,260			(13,071)		7,738		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/24/2025	1	2,875,000	5026.93		187,450		154,126		170,680			(33,324)		12,967		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2025	1	1,813,296	5166		84,946		82,122		88,065			(2,824)		8,878		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	2,672,000	5119.3		175,016		151,128		130,974			(23,888)		12,332		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/26/2025	1	1,654,455	5138		114,065		104,825		79,422			(9,240)		7,866		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/22/2025	1	1,511,000	5074.11		97,762		95,607		90,401			(2,155)		7,461		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2024	11/21/2025	1	1,633,370	5088		120,555		109,411		88,136			(11,144)		7,706		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/15/2025	1	1,694,736	5059		113,063		90,639		91,355			(22,423)		7,527		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	1,516,000	5029.3		98,995		96,527		100,506			(2,468)		7,454		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/10/2024	12/05/2025	1	1,648,353	5183		103,092		97,333		71,955			(5,759)		7,943		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/21/2025	1	1,347,000	5100.32		88,633		79,769		70,446			(8,863)		6,355		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2025	1	1,568,142	5026		98,058		74,841		87,551			(23,217)		6,806		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,793,064	5094		112,119		111,808		107,940			(311)		8,904		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/02/2025	1	1,493,509	5168		103,540		96,083		67,172			(7,457)		7,165		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/17/2025	1	2,213,000	5075.44		141,632		113,699		112,829			(27,933)		9,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	3,318,000	5076.38		215,670		215,071		202,964			(599)		16,476		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	1,944,000	5199.24		127,526		119,733		84,729			(7,793)		9,367		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/30/2025	1	1,581,172	5068		97,512		97,512		96,055					7,895		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/10/2025	1	2,200,669	5024		147,159		115,596		126,166			(31,563)		9,689		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/13/2025	1	1,587,076	5103		99,626		87,449		80,759			(12,176)		7,395		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	2,186,509	5169		139,916		134,086		101,103			(5,830)		10,644		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/12/2025	1	2,538,000	5156.62		167,000		160,042		121,193			(6,958)		12,355		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/31/2025	1	2,345,000	4967.25		151,722		127,699		161,987			(24,023)		10,700		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/19/2025	1	1,533,000	5074.11		98,725		96,531		91,253			(2,194)		7,538		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/19/2025	1	1,850,939	5071		121,972		108,494		103,679			(13,478)		8,706		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/24/2023	03/21/2025	1	2,313,075	4693	62,107			6,777		238,785			(31,397)		5,414		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2023	04/17/2025	1	2,469,402	4590	110,545			16,118		319,470			(55,653)		6,685		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/21/2023	04/17/2025	1	1,524,895	4681	55,215			8,095		165,346			(27,951)		4,128		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/27/2023	04/25/2025	1	1,666,616	4570	77,315			12,157		225,542			(39,030)		4,677		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/16/2023	06/13/2025	1	1,833,895	4731	95,265			21,477		190,025			(48,225)		6,146		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/23/2023	06/20/2025	1	1,790,522	4766	78,620			18,460		173,652			(39,744)		6,128		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/30/2023	06/27/2025	1	1,380,367	4726	77,873			19,064		147,290			(39,421)		4,820		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000A$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/30/2023	06/27/2025	1	1,414,461	4801	69,357			16,980		128,972			(35,110)		4,939		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/07/2023	08/07/2025	1	1,579,000	4881.73	71,687			21,437		127,375			(35,991)		6,115		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/18/2023	08/15/2025	1	1,803,632	4749	86,577			27,025		197,738			(43,767)		7,112		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2023	08/25/2025	1	1,441,000	4858.96	60,234			19,553		129,047			(30,324)		5,806		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/01/2023	08/29/2025	1	1,515,062	4839	72,582			24,094		140,698			(36,743)		6,155		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2023	09/11/2025	1	1,569,850	4787	81,179			28,251		165,304			(40,869)		6,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/06/2025	1	1,686,000	4601.97	93,573			35,831		252,222			(47,173)		7,370		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2023	10/09/2025	1	1,721,776	4735	82,893			32,040		206,900			(41,732)		7,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/12/2023	10/10/2025	1	1,454,000	4612.79	83,605			32,519		213,194			(42,206)		6,401		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	1	1,564,000	4620.15	88,679			34,764		227,554			(44,644)		6,922		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	1	1,501,595	4712	61,030			24,277		188,807			(30,852)		6,681		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000B$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	1	1,446,437	4920	36,922			14,687		120,757			(18,665)		6,435		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	1	1,531,000	4630.06	86,502			37,242		224,526			(43,548)		7,100		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/10/2025	1	1,848,000	4751.8	82,236			35,406		222,759			(41,401)		8,570		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/07/2025	1	1,678,176	4709	81,128			34,737		216,793			(41,012)		7,745		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2023	12/18/2025	1	1,442,207	4863	74,432			35,936		147,937			(37,472)		7,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2023	12/12/2025	1	1,722,166	4996	67,946			32,512		136,708			(34,491)		8,384		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/23/2026	1	1,577,000	5124.64		81,216		46,696		106,616			(34,519)		8,448		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2024	02/23/2026	1	2,162,000	5233.33		91,669		52,706		116,420			(38,962)		11,582		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2024	02/20/2026	1	1,721,279	5224		71,803		41,272		94,267			(30,531)		9,188		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/13/2026	1	1,550,246	4655		186,776		112,947		225,912			(73,830)		8,481		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/19/2026	1	1,760,231	5108		112,229		68,233		127,760			(43,996)		9,696		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000C$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2024	03/18/2026	1	1,436,687	5203		78,420		47,635		86,459			(30,785)		7,905		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2024	03/20/2026	1	2,370,000	5215.94		125,610		76,752		138,004			(48,858)		13,070		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2024	03/23/2026	1	1,444,631	4721		164,879		101,992		192,362			(62,887)		7,993		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/11/2023	01/10/2025	1	1,725,468	4497	62,742			776		248,209			(31,543)		1,428		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/13/2023	01/14/2025	1	2,011,000	4681.47	49,471			885		193,410			(24,905)		1,969		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/18/2023	01/17/2025	1	1,504,000	4623.68	45,270			995		165,672			(22,760)		1,623		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/18/2023	01/17/2025	1	1,607,985	4597	51,902			1,141		190,001			(26,093)		1,735		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/20/2023	01/22/2025	1	1,602,000	4668.04	40,210			1,158		160,983			(20,188)		1,966		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/31/2023	01/31/2025	1	1,495,000	4654.23	42,458			1,747		156,446			(21,316)		2,178		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013I$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	01/31/2023	01/28/2025	1	1,734,922	4690	43,718			1,626		165,395			(22,040)		2,403		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	02/03/2023	02/05/2025	1	1,574,000	4662.29	45,331			2,176		162,314			(22,759)		2,472		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/03/2023	03/04/2025	1	1,414,000	4573.73	42,844			3,649		187,569			(21,540)		2,937		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/10/2023	03/11/2025	1	1,826,000	4606.39	49,302			4,673		228,283			(24,786)		3,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/10/2023	03/07/2025	1	1,585,320	4444	63,079			5,663		264,607			(31,888)		3,371		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8IMPR08K5P83	03/17/2023	03/13/2025	1	1,504,946	4599	51,337			5,041		189,282			(25,988)		3,342		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/31/2023	03/31/2025	1	1,493,000	4585.75	64,946			7,951		188,844			(32,696)		3,707		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	03/31/2023	03/28/2025	1	2,036,605	4740	66,889			7,945		185,842			(33,814)		4,972		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	04/06/2023	04/04/2025	1	1,578,000	4648.67	62,489			8,016		175,349			(31,546)		4,004		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	04/06/2023	04/04/2025	1	2,102,623	4597	95,127			12,203		259,893			(48,023)		5,335		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	04/11/2023	04/11/2025	1	1,734,000	4595.08	78,030			10,704		217,374			(39,176)		4,561		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	05/02/2023	05/02/2025	1	1,621,000	4630.65	67,758			11,246		194,087			(34,018)		4,686		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	06/02/2023	06/03/2025	1	1,511,000	4774.38	58,325			12,258		138,010			(29,323)		4,907		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	06/23/2023	06/24/2025	1	1,416,000	4727.05	68,534			16,380		146,591			(34,455)		4,902		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	07/06/2023	07/03/2025	1	1,742,603	4773	85,272			21,554		164,530			(43,107)		6,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	07/20/2023	07/17/2025	1	1,539,222	4856	78,705			21,416		122,382			(39,787)		5,668		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	07/20/2023	07/18/2025	1	1,490,861	4944	64,715			17,674		95,983			(32,670)		5,504		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	07/24/2023	07/24/2025	1	2,119,000	4904.48	102,772			28,759		152,621			(51,597)		7,940		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	08/04/2023	07/25/2025	1	1,802,290	4931	71,107			20,330		121,900			(36,297)		6,770		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	08/04/2023	08/01/2025	1	1,540,145	4878	69,317			20,297		120,712			(35,042)		5,883		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	08/25/2023	08/27/2025	1	1,503,000	4699.68	85,220			27,822		178,296			(42,785)		6,081		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	08/25/2023	08/22/2025	1	1,573,270	4777	76,760			24,703		161,237			(38,804)		6,298		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013X$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/08/2023	09/09/2025	1	1,652,000	4914.37	65,584			22,612		131,056			(32,972)		6,863		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/08/2023	09/05/2025	1	1,639,473	4787	82,868			28,271		165,884			(41,892)		6,757		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/08/2023	09/03/2025	1	1,851,042	4946	68,220			23,149		134,250			(34,582)		7,598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/15/2023	09/15/2025	1	1,418,000	4746.01	77,848			27,520		158,035			(39,192)		5,961		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/21/2023	09/19/2025	1	1,832,000	4679.23	95,264			34,295		234,688			(48,092)		7,761		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/22/2023	09/22/2025	1	2,489,000	4651.03	135,651			49,260		335,107			(68,292)		10,604		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/22/2023	09/18/2025	1	1,917,719	4850	68,028			24,464		176,806			(34,437)		8,108		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/29/2023	10/01/2025	1	2,744,000	4632.75	149,548			56,004		385,491			(75,082)		11,887		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/29/2023	09/26/2025	1	1,679,883	4639	90,399			33,463		232,773			(45,699)		7,211		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/05/2023	10/02/2025	1	1,655,690	4655	79,868			30,268		225,553			(40,431)		7,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/20/2023	10/20/2025	1	2,714,000	4564.48	141,399			56,793		435,711			(71,186)		12,158		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/25/2023	10/23/2025	1	1,519,815	4585	71,747			29,113		236,944			(36,120)		6,843		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/25/2023	10/24/2025	1	1,493,618	4673	58,458			23,769		204,953			(29,390)		6,737		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	10/27/2023	10/27/2025	1	1,445,000	4501.67	76,296			31,379		256,486			(38,410)		6,550		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/17/2023	11/13/2025	1	1,686,721	4673	99,708			43,579		230,229			(50,475)		7,860		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/24/2023	11/25/2025	1	1,766,000	4713.41	97,483			43,921		226,874			(49,009)		8,383		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/24/2023	11/21/2025	1	1,806,822	4761	90,654			40,569		213,760			(45,828)		8,525		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/29/2023	11/21/2025	1	1,480,488	4847	65,719			29,533		151,569			(33,361)		6,985		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	11/29/2023	11/28/2025	1	1,547,485	4870	65,883			29,955		153,379			(33,122)		7,379		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/01/2023	12/01/2025	1	1,995,000	4758.31	110,124			50,593		237,082			(55,441)		9,556		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/01/2023	12/01/2025	1	1,430,000	4825.51	69,498			31,929		152,131			(34,988)		6,850		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	12/13/2023	12/11/2025	1	1,837,149	4811	108,584			51,380		202,467			(54,665)		8,931		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/19/2025	1	1,548,000	4896.03	79,412			38,609		145,771			(40,145)		7,612		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/22/2025	1	3,212,000	4884.86	170,236			83,242		309,582			(85,821)		15,861		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/22/2025	1	1,424,000	5007.32	59,808			29,245		109,570			(30,151)		7,032		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/29/2025	1	2,547,000	4966.89	118,436			59,055		213,395			(59,381)		12,700		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/05/2026	1	2,092,000	4954.63	90,793			46,083		183,335			(44,710)		10,531		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/02/2026	1	1,736,472	.4962	73,802			37,309		148,946			(36,493)		8,706		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/12/2026	1	2,105,000	4971.66	97,462			50,476		178,437			(46,986)		10,697		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/12/2026	1	1,555,000	5070.19	59,401			30,764		109,394			(28,637)		7,902		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/14/2026	1	1,801,000	5070.19	68,438			35,535		127,179			(32,903)		9,176		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/16/2024	01/09/2026	1	1,814,991	.4960	82,621			42,684		157,020			(39,937)		9,186		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/16/2026	1	1,563,000	4975.22	75,962			39,869		132,183			(36,092)		7,984		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/20/2026	1	2,099,000	5080.74	83,750			44,176		146,504			(39,574)		10,779		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/28/2026	1	1,330,000	4519.91	143,108			76,952		223,154			(66,156)		6,900		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/26/2026	1	2,866,000	5008.06	140,434			75,336		230,865			(65,098)		14,832		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/26/2026	1	2,333,000	5116.54	93,087			49,936		159,255			(43,150)		12,073		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/05/2026	1	1,597,171	.5127	73,129			40,236		108,286			(32,893)		8,370		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/09/2026	1	2,064,000	5093.84	104,232			57,923		143,015			(46,309)		10,871		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/09/2026	1	2,257,000	5199.58	93,891			52,176		131,863			(41,715)		11,887		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	1	2,001,000	5074.4	102,851			58,041		145,537			(44,811)		10,591		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	1	2,122,000	5179.69		89,761		50,653		131,176			(39,107)		11,231		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2026	1	1,832,000	5179.69		77,860		44,171		113,898			(33,689)		9,755		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/19/2026	1	1,419,000	5436.04		36,326		20,630		48,477			(15,697)		7,565		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/12/2026	1	1,484,185	.5149		66,302		37,375		97,108			(28,927)		7,846		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/26/2026	1	1,691,000	5122.85		86,410		49,902		114,166			(36,508)		9,091		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/27/2026	1	1,794,000	5090.02		99,926		58,164		128,578			(41,762)		9,656		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	1	2,441,000	5097.51		140,846		82,095		171,654			(58,751)		13,139		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/02/2026	1	2,026,000	5097.51		118,116		69,050		143,228			(49,066)		10,944		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	1	1,659,000	5200.11		79,964		46,609		100,001			(33,355)		8,930		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/02/2026	1	1,462,000	5200.11		70,761		41,366		88,351			(29,394)		7,897		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	03/04/2026	1	1,821,000	5122.24		101,248		59,386		123,604			(41,862)		9,860		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2026	1	3,144,000	5105.36		180,151		106,747		220,567			(73,404)		17,062		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/06/2026	1	3,205,000	5212.79		152,238		90,207		190,620			(62,030)		17,393		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/13/2026	1	3,488,000	5073.96		207,536		124,980		263,724			(82,556)		19,083		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/16/2026	1	2,109,000	5180.73		105,450		63,676		137,517			(41,774)		11,578		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/12/2026	1	1,750,676	.5144		91,353		54,964		116,986			(36,390)		9,567		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/11/2026	1	1,680,223	.5221		76,727		46,121		96,004			(30,606)		9,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/20/2026	1	3,686,000	5161.07		214,894		131,489		248,004			(83,405)		20,327		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/20/2026	1	2,805,000	5264.95		136,884		83,756		152,929			(53,128)		15,468		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	5,582,000	5177.62		329,338		204,417		351,599			(124,921)		31,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT013Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	1	3,197,000	5281.83		157,932		98,027		171,244			(59,905)		17,769		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2025	1	1,783,000	4655.32	51,885			5,417		197,393			(26,085)		4,095		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2023	04/28/2025	1	1,412,379	.4615	61,366			9,972		174,031			(31,195)		4,015		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	1	1,515,592	.4634	61,872			10,879		183,023			(31,106)		4,505		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/12/2025	1	1,748,000	4660.47	62,753			11,308		201,080			(31,592)		5,256		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	1	1,837,229	.4615	81,510			15,178		232,254			(41,148)		5,607		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/29/2025	1	1,592,000	4675.16	62,884			12,767		181,182			(31,571)		5,086		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	1	1,521,653	.4593	69,964			13,741		202,241			(35,418)		4,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2025	1	1,311,000	4759.42	50,605			11,122		125,335			(25,441)		4,354		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	1,732,609	.4697	80,797			17,409		189,138			(40,845)		5,682		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	1	1,400,858	.4716	62,969			13,568		147,432			(31,832)		4,594		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025	1	2,061,000	4810.87	89,447			20,642		174,853			(44,969)		7,012		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2023	10/30/2025	1	1,795,000	4615.16	76,288			31,603		274,534			(38,301)		8,177		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	1	1,737,000	4662.71	89,803			37,799		240,330			(45,210)		7,965		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	10/31/2025	1	1,619,046	.4600	87,940			36,804		249,363			(44,456)		7,388		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/09/2023	11/06/2025	1	1,530,081	.4681	73,336			31,299		206,516			(37,073)		7,050		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	1	1,579,000	4742.29	80,529			35,446		192,374			(40,541)		7,404		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	1	1,556,000	4758.61	85,580			40,141		185,972			(43,084)		7,531		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	1	2,067,000	4870.87	109,344			52,341		199,461			(55,048)		10,106		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	1	1,650,000	5082.6	78,045			42,619		115,820			(35,426)		8,615		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0402$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	01/30/2026	1	1,778,222	5046	90,172			49,072		133,724			(41,101)		9,249		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	1	1,460,283	5146	73,289			43,427		95,005			(29,862)		7,925		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2023	01/07/2025	1	1,538,000	4650.74	37,835			312		156,078			(19,021)		1,065		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2023	01/03/2025	1	1,592,482	4532	52,226			144		211,637			(26,401)		722		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/25/2023	01/24/2025	1	1,586,309	4585	51,619			1,631		189,835			(25,951)		2,034		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2023	02/07/2025	1	2,385,467	4647	68,158			3,464		254,825			(34,266)		3,848		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/10/2023	02/10/2025	1	1,645,000	4585.62	52,147			2,869		202,510			(26,253)		2,757		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/17/2023	02/14/2025	1	2,224,945	4595	65,998			4,016		270,888			(33,410)		3,906		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/23/2023	02/21/2025	1	1,368,760	4564	42,187			2,968		181,178			(21,297)		2,583		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0503$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2023	02/28/2025	1	1,554,822	4458	57,624			4,591		250,330			(28,970)		3,126		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2023	02/28/2025	1	1,786,225	4582	49,083			3,910		231,097			(24,676)		3,591		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/24/2023	03/25/2025	1	1,868,000	4749.83	43,524			4,962		163,584			(21,882)		4,481		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2023	04/25/2025	1	1,427,000	4535.93	66,784			10,458		202,870			(33,575)		4,005		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/19/2023	05/20/2025	1	1,413,000	4662.76	58,216			11,115		161,497			(29,268)		4,376		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2023	05/30/2025	1	1,592,000	4652.33	68,456			14,011		188,754			(34,416)		5,103		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/14/2023	07/16/2025	1	1,713,000	4896.57	72,974			19,620		123,718			(36,637)		6,292		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/21/2023	07/21/2025	1	1,744,000	4891.01	80,050			22,132		128,581			(40,300)		6,487		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	07/28/2023	07/30/2025	1	1,416,000	4963.94	60,888			17,540		88,607			(30,569)		5,383		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/04/2023	08/04/2025	1	1,495,000	4885.1	63,089			18,658		116,513			(31,761)		5,750		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/11/2023	08/11/2025	1	2,244,000	4762.77	117,361			35,838		230,664			(59,084)		8,770		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0504$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	08/18/2023	08/18/2025	1	1,543,000	4745.38	73,601			23,184		168,325			(37,054)		6,124		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/22/2026	1	1,632,795	4719	177,263			124,923		230,526			(52,339)		9,622		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	06/01/2026	1	3,097,000	5264.93	158,257			112,325		191,389			(45,931)		18,429		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	1	1,614,000	5462.36	72,953			54,513		72,520			(18,440)		9,834		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/05/2024	05/29/2026	1	1,689,350	4719	207,665			147,756		239,955			(59,909)		10,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/18/2026	1	1,694,000	5319.44	80,634			55,679		94,235			(24,956)		9,943		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	1	1,505,000	5430.09	71,187			51,817		67,669			(19,370)		9,051		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/04/2026	1	2,644,000	5202.64	127,970			85,900		181,412			(42,070)		15,302		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	2,482,000	5224.74	137,999			95,113		164,591			(42,886)		14,525		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/22/2026	1	1,896,622	5049	112,706			73,895		162,070			(38,811)		10,841		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	2,335,000	5196.26	132,395			92,658		151,210			(39,737)		13,760		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/17/2026	1	1,594,262	4846	182,075			133,975		190,963			(48,100)		9,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/08/2026	1	1,564,000	5219.57	80,077			54,342		104,070			(25,735)		9,088		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2026	1	1,542,000	5415.82	80,492			59,013		71,477			(21,479)		9,326		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2024	05/15/2026	1	1,518,402	4716	178,465			123,344		213,991			(55,122)		8,886		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,924,133	5228	90,516			57,010		112,930			(33,506)		10,765		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	1	1,944,000	5292.79		93,312		65,305		109,905			(28,007)		11,456		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/22/2026	1	1,628,196	5266		77,393		54,542		101,899			(22,852)		9,595		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/03/2026	1	1,463,020	5329		75,093		53,579		82,327			(21,514)		8,723		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D8E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	04/29/2026	1	2,907,000	5049.03		181,397		120,350		253,724			(61,047)		16,738		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,609,000	5443.15		75,623		55,750		72,472			(19,873)		9,731		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/26/2026	1	1,855,000	5428.36		92,750		69,211		88,001			(23,539)		11,302		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,075,000	5130.02		123,463		77,868		145,582			(45,594)		11,609		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	1	2,360,000	5001.95		136,172		88,587		217,741			(47,585)		13,419		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2026	1	1,524,000	5437.14		73,457		54,078		69,474			(19,379)		9,217		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,437,000	5152.99		76,161		48,810		103,864			(27,351)		8,110		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT040385	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	1	1,624,270	5041		89,414		58,088		139,427			(31,326)		9,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	2,381,000	4988.35		141,670		92,368		225,450			(49,302)		13,581		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D86	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/02/2026	1	1,640,000	5097.37		97,416		61,356		124,717			(36,060)		9,175		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	05/29/2026	1	1,478,653	5196		94,137		66,980		106,012			(27,157)		8,773		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/12/2026	1	1,574,374	5428		76,551		56,187		71,180			(20,364)		9,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D8I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2024	05/14/2026	1	1,596,268	5238		85,449		58,533		100,655			(26,916)		9,332		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/15/2026	1	1,534,936	5231		80,754		56,201		100,740			(24,553)		8,983		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,479,000	5062.67		89,923		57,630		119,842			(32,293)		8,347		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/01/2026	1	2,754,000	5114.5		154,499		103,498		210,841			(51,002)		15,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	1	1,936,000	5342.97		105,899		77,084		102,744			(28,815)		11,642		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	1,928,000	5165.54		107,775		73,240		135,550			(34,536)		11,204		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	04/30/2026	1	2,162,005	5091		114,448		76,194		173,704			(38,254)		12,461		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	2,799,000	5223.89		141,909		89,503		171,137			(52,406)		15,660		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	1	1,540,803	5185		84,035		53,001		102,830			(31,033)		8,620		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2026	1	1,571,000	5212.74		86,876		60,980		103,964			(25,896)		9,303		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/12/2026	1	1,684,480	4799		202,274		147,236		207,447			(55,039)		10,130		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/13/2024	06/10/2026	1	1,537,336	5274		93,879		68,169		93,997			(25,710)		9,228		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	1	2,602,000	5256.82		124,636		84,697		161,181			(39,939)		15,120		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/29/2026	1	2,169,000	5372.66		115,608		86,507		117,541			(29,101)		13,252		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/05/2026	1	1,593,000	5340.45		79,650		57,128		84,389			(22,522)		9,516		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,622,314	5144		86,393		55,368		113,088			(31,025)		9,156		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2026	1	1,767,000	5130.02		105,490		66,801		130,010			(38,689)		9,940		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/02/2024	05/01/2026	1	1,600,000	5110.01		83,840		56,086		126,859			(27,754)		9,231		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/27/2024	06/22/2026	1	1,572,807	4854		178,686		133,085		186,959			(45,601)		9,548		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000D$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P3016NJZ34	06/13/2024	06/12/2026	1	1,971,000	5382.48		101,112		73,498		97,026			(27,614)		11,853		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/24/2026	1	1,379,000	5040.54		84,946		56,083		119,157			(28,863)		7,899		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	1	2,066,000	5050.01		118,382		78,050		176,717			(40,331)		11,834		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	2,113,000	5099.72		123,188		79,132		161,389			(44,056)		11,963		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/15/2026	1	2,706,000	5321.8		127,723		88,030		149,149			(39,693)		15,836		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2024	05/21/2026	1	1,446,134	5308		67,362		47,051		82,729			(20,311)		8,513		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/07/2026	1	1,528,000	5185.7		81,290		55,205		105,802			(26,085)		8,870		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/19/2026	1	1,702,000	4734.7		194,709		134,531		230,238			(60,178)		10,000		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2024	06/25/2026	1	2,788,404	5404		145,084		108,212		138,436			(36,872)		16,974		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/05/2026	1	3,190,000	5327.38		160,457		115,245		180,493			(45,212)		19,056		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/05/2026	1	1,473,000	4765.1		170,426		122,405		193,807			(48,021)		8,799		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/28/2026	1	1,800,000	5123.39		96,660		63,997		141,423			(32,663)		10,353		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/18/2026	1	1,494,000	5360.6		81,124		59,805		79,548			(21,319)		9,035		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	07/13/2026	1	1,615,543	4971		171,171		131,925		163,529			(39,246)		9,996		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/11/2024	07/06/2026	1	1,638,815	4936		181,647		138,818		173,990			(42,829)		10,077		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,959,681	5523		71,732		58,456		83,956			(13,276)		12,468		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$B	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/02/2024	06/26/2026	1	1,936,423	4853		225,303		169,056		231,621			(56,248)		11,798		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/31/2026	1	1,647,717	5525		57,960		46,112		70,185			(11,848)		10,358		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/17/2026	1	1,788,000	4923.31		180,588		147,302		203,018			(33,286)		11,405		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	1	2,608,000	5673.52		80,587		67,323		83,367			(13,264)		16,788		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	1	1,602,000	5560.48		57,512		45,199		61,258			(12,313)		10,010		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/04/2026	1	1,737,982	4952		168,757		142,222		188,795			(26,536)		11,252		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	1	1,508,448	5352		68,829		55,424		90,564			(13,405)		9,540		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/30/2026	1	1,819,325	5448		82,067		65,178		89,107			(16,890)		11,427		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	1,679,000	5385.19		83,446		65,581		91,551			(17,865)		10,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/12/2026	1	1,875,403	5403		87,300		70,706		103,045			(16,594)		11,912		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/01/2024	07/28/2026	1	1,889,546	4857		211,258		167,661		229,064			(43,598)		11,848		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	1,646,000	5463.71		86,909		65,753		70,847			(21,156)		10,084		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,832,000	5552.78		60,639		51,175		78,328			(9,464)		11,861		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,889,287	4869		206,164		168,006		231,964			(38,157)		12,020		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,571,000	5526.42		57,813		47,113		66,695			(10,700)		9,995		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	1,542,000	5475.59		55,204		44,453		72,297			(10,751)		9,752		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/05/2024	07/02/2026	1	2,093,000	5542.61		97,325		73,633		76,433			(23,692)		12,823		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,585,000	5535.85		55,000		43,757		65,621			(11,243)		9,964		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,565,357	5033		152,608		132,288		155,709			(20,319)		10,250		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	1	2,304,000	5813.12		61,056		53,298		57,848			(7,759)		15,171		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,775,246	5571		67,354		56,268		70,702			(11,086)		11,428		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	1	1,651,000	5448.55		74,460		59,157		80,732			(15,303)		10,379		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/11/2026	1	1,588,238	5575		63,876		55,056		64,657			(8,820)		10,342		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	1,625,446	5449		86,737		65,622		74,969			(21,114)		9,958		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	1	1,622,000	5552.98		65,042		53,633		66,791			(11,409)		10,381		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/18/2026	1	1,535,295	5763		47,754		41,396		43,402			(6,358)		10,053		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	08/14/2026	1	1,782,000	5666.73		49,183		40,080		56,844			(9,103)		11,338		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	1,469,923	5671		49,643		42,855		49,848			(6,788)		9,625		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	1	1,760,000	5650.82		61,600		53,177		61,448			(8,423)		11,525		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	1	3,098,000	5702.12		91,701		75,615		93,025			(16,086)		19,827		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	1	1,590,000	5401.84		71,232		56,671		86,178			(14,561)		9,996		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2026	1	1,490,000	5575.72		68,242		52,494		53,694			(15,748)		9,236		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	1	2,111,000	5398.16		88,029		70,885		115,387			(17,144)		13,351		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	1	1,717,000	5527.09		71,084		59,384		74,939			(11,700)		11,053		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,567,000	5519.63		66,441		51,574		64,947			(14,867)		9,731		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	2,049,000	5662.83		64,953		55,444		70,101			(9,510)		13,342		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000E$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	09/04/2026	1	1,470,146	5464		65,822		55,780		73,871			(10,042)		9,518		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,775,333	5533		72,662		56,403		71,188			(16,259)		11,024		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/20/2026	1	1,509,838	5568		54,705		45,033		59,961			(9,672)		9,655		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/13/2024	09/11/2026	1	1,633,000	5760.46		42,458		36,242		45,655			(6,216)		10,633		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	1	1,482,000	5594.39		62,837		47,540		48,683			(15,296)		9,079		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/14/2026	1	1,900,812	5002		193,139		166,351		193,558			(26,788)		12,407		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,036,000	5458.23		88,770		69,765		96,281			(19,005)		12,722		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	1	1,556,000	5414.47		79,512		61,720		79,692			(17,791)		9,662		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/10/2026	1	1,505,010	5503		77,943		59,831		61,758			(18,111)		9,288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	1	2,323,000	5548.98		108,484		83,161		87,761			(25,323)		14,335		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	1	1,686,000	5660.6		44,342		37,421		57,278			(6,921)		10,916		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2026	1	1,651,435	5527		77,071		58,974		65,038			(18,097)		10,182		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$M	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,678,601	5588		77,143		69,674		71,563			(7,469)		11,235		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,511,647	5195		156,314		151,773		128,452			(4,540)		10,489		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/23/2026	1	1,455,000	5100.32		157,722		149,912		141,101			(7,810)		10,017		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/15/2026	1	1,754,000	5615.49		74,545		66,763		66,820			(7,782)		11,730		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,602,000	5745.88		49,342		43,549		49,035			(5,793)		10,607		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	1,451,000	5160.16		156,708		150,457		129,465			(6,251)		10,040		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/18/2024	12/17/2026	1	1,815,340	5596		84,843		83,442		85,838			(1,400)		12,713		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	11/12/2026	1	1,738,476	5572		92,087		86,491		80,581			(5,596)		11,873		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/20/2024	11/13/2026	1	1,487,971	5845		46,393		43,819		41,519			(2,574)		10,170		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/30/2026	1	2,191,078	5615		85,659		75,574		85,753			(10,084)		14,484		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2026	1	2,052,683	5450		130,427		120,739		113,907			(9,688)		13,947		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/04/2026	1	1,646,590	5715		73,469		68,476		55,473			(4,993)		11,179		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	1	1,687,000	5780.97		51,960		47,366		49,818			(4,593)		11,351		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/06/2026	1	1,585,000	5887.2		50,720		47,283		36,963			(3,437)		10,777		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/05/2024	12/04/2026	1	1,497,201	5636		86,110		83,379		64,006			(2,732)		10,389		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000G$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/18/2026	1	1,727,000	5657.63		76,679		75,832		74,890			(847)		12,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/08/2026	1	2,253,000	5867.34		89,444		86,741		63,121			(2,703)		15,678		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/19/2024	12/18/2026	1	2,044,000	5607.67		94,842		93,664		95,318			(1,177)		14,324		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,507,000	5800.42		49,731		46,777		46,388			(2,954)		10,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/08/2024	11/09/2026	1	1,642,000	5119.3		176,351		164,448		149,985			(11,902)		11,190		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/08/2024	11/06/2026	1	1,665,000	5708.02		74,259		69,226		56,424			(5,033)		11,321		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/09/2024	10/02/2026	1	1,727,181	5021		181,144		160,542		177,952			(20,602)		11,435		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/16/2026	1	1,471,832	5164		128,686		126,559		133,659			(2,127)		10,300		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/25/2024	10/23/2026	1	1,516,245	5734		51,245		46,715		45,024			(4,530)		10,202		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/27/2024	12/28/2026	1	1,703,000	5650.01		78,508		78,400		73,116			(108)		12,017		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/21/2024	11/20/2026	1	1,505,000	5778.33		56,588		53,700		48,863			(2,888)		10,339		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/06/2024	12/07/2026	1	1,979,000	5607.38		120,323		116,682		89,046			(3,641)		13,762		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,957,423	5071		197,516		178,393		189,818			(19,123)		13,101		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	10/30/2026	1	2,253,780	4964		278,915		258,025		257,280			(20,890)		15,245		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,576,000	5804.83		46,334		41,400		43,396			(4,935)		10,491		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT0403SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/11/2026	1	1,498,036	5166		161,199		158,297		134,850			(2,902)		10,447		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	1,551,184	5861		43,262		38,762		37,936			(4,500)		10,326		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	3,026,000	5530.78		167,943		166,095		163,203			(1,848)		21,250		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/11/2026	1	1,583,000	5679.3		80,733		78,951		63,923			(1,782)		11,039		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2026	1	1,673,012	5591		73,793		65,934		70,425			(7,859)		11,137		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/09/2024	12/04/2026	1	1,711,420	5827		68,726		66,730		51,475			(1,996)		11,876		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/29/2024	11/27/2026	1	2,659,000	5890.32		94,660		90,869		69,609			(3,792)		18,359		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,953,873	5680		65,133		60,005		73,700			(5,128)		13,216		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT005A$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/04/2024	11/27/2026	1	1,589,510	5144		180,308		173,806		144,757			(6,502)		10,975		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,666,571	5654		61,030		53,865		61,072			(7,165)		11,034		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	09/25/2026	1	1,630,117	5047		157,017		138,403		160,010			(18,614)		10,734		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	11/20/2026	1	1,901,000	5819.47		67,866		64,491		56,854			(3,375)		13,059		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,473,000	5043.84		159,526		150,051		153,772			(9,475)		10,067		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,983,000	5790.88		83,286		81,560		65,441			(1,726)		13,829		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,801,000	5635.59		77,263		69,940		71,699			(7,323)		12,109		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/10/2026	1	1,509,790	5592		87,758		85,937		70,649			(1,821)		10,521		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/26/2024	12/24/2026	1	1,588,000	5522.55		95,121		94,858		86,832			(263)		11,175		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2024	10/16/2026	1	1,534,000	5808.84		48,474		43,721		42,556			(4,754)		10,267		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2024	10/16/2026	1	1,643,265	5842		47,110		42,549		42,603			(4,561)		10,998		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	1,635,427	5537		70,988		65,400		79,923			(5,589)		11,062		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	11/25/2026	1	1,705,080	5582		98,082		94,013		79,705			(4,070)		11,756		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000FSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2024	10/09/2026	1	2,050,978	5039		217,517		194,890		207,198			(22,627)		13,653		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/26/2026	1	2,657,000	5587.43		118,502		108,070		116,045			(10,432)		17,918		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2024	12/11/2026	1	1,551,191	5843		59,247		58,020		46,266			(1,227)		10,817		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2024	10/02/2026	1	1,495,000	5580.13		62,940		55,550		63,211			(7,389)		9,898		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	10/23/2026	1	2,254,590	5033		233,023		213,308		233,630			(19,715)		15,170		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/30/2026	1	2,192,000	5687.5		72,336		66,641		82,011			(5,695)		14,827		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000GSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/20/2024	12/21/2026	1	1,854,000	5074.11		199,490		197,295		192,951			(2,195)		13,020		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	11/13/2026	1	1,615,000	5699.54		64,277		60,459		60,260			(3,818)		11,038		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT000F$D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/12/2026	1	2,270,000	5655.93		88,984		79,546		84,610			(9,438)		15,146		0001
Purchased Call/S&P 500 Daily RC2 8% Net Total/SPT1133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	1,875,000	5076.38		203,438		203,158		194,422			(280)		13,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/04/2023	01/02/2025	6	10,950,742	259.95	358,195			493		638,255			(192,555)		4,053		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/03/2025	8	15,739,698	261.46	475,585	4,662		1,344		817,048			(262,959)		7,135		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2023	01/03/2025	6	18,931,848	262.47	556,141			1,533		907,187			(296,634)		8,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2023	01/03/2025	8	12,046,214	261.89	380,575			1,053		604,786			(207,299)		5,460		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/08/2025	6	10,449,661	263.23	311,418	3,784		3,071		470,265			(168,554)		7,735		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/18/2024	01/06/2025	5	5,166,283	263.23	151,785	4,034		1,102		232,374			(88,158)		3,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	2	5,701,381	263.23	167,146			1,378		256,512			(96,181)		3,948		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/18/2023	01/09/2025	9	17,509,965	264.05	525,461			5,800		735,401			(288,102)		13,748		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/10/2023	01/10/2025	5	13,499,378	263.89	406,581			5,041		574,929			(224,296)		11,172		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2023	01/10/2025	6	14,638,100	264.24	444,979			5,527		604,647			(244,219)		12,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2023	01/10/2025	11	9,230,639	265	264,596	19,276		3,860		356,489			(175,418)		7,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2023	01/13/2025	7	7,193,422	265.64	210,221			3,483		262,382			(119,796)		6,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2023	01/16/2025	7	8,360,554	265.64	243,017			5,021		305,602			(134,673)		8,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/15/2025	5	7,466,404	265.64	218,834			4,216		272,728			(115,611)		7,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/14/2025	5	9,390,731	265.64	272,586	1,791		5,020		342,776			(153,778)		9,196		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/18/2023	01/17/2025	8	19,059,270	265.5	558,755			12,300		706,293			(296,705)		20,566		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/17/2025	7	16,407,642	265.47	481,364			10,656		609,538			(261,932)		17,705		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2023	01/17/2025	7	12,937,469	265.1	388,965			8,612		496,939			(218,290)		13,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/21/2025	1	3,464,567	265.37	102,205			2,808		130,254			(53,149)		4,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/20/2023	01/17/2025	3	6,705,748	265.37	200,133			4,428		251,496			(111,833)		7,236		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2023	01/22/2025	5	14,156,757	265.37	421,714			12,175		532,554			(234,689)		17,378		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2023	01/23/2025	10	17,794,549	265.81	526,856			15,995		643,783			(304,448)		22,334		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2023	01/24/2025	6	21,355,036	265.92	628,587			19,893		764,906			(342,731)		27,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/24/2025	4	14,985,081	266.01	439,925			13,931		532,613			(234,951)		19,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/01/2023	01/24/2025	7	13,567,883	266	392,824			12,506		482,685			(222,391)		17,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/28/2025	2	9,559,016	266	281,018			10,423		341,009			(151,308)		13,238		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/01/2023	01/29/2025	7	7,874,747	266	231,717			8,999		281,109			(120,891)		11,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/27/2025	3	9,832,916	266	286,288			10,249		350,547			(161,169)		13,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2023	01/30/2025	5	16,159,560	265.74	477,993			19,056		590,826			(259,596)		23,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2023	01/31/2025	9	16,861,129	265.87	490,297	9,175		21,071		611,524			(290,295)		24,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2023	01/31/2025	10	20,150,648	265.85	594,608			24,688		729,661			(328,446)		29,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2023	01/31/2025	10	15,903,321	266.3	447,046			18,561		552,878			(238,117)		23,173		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/03/2025	4	9,141,757	265.33	266,207			12,100		347,324			(147,008)		13,951		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2024	02/04/2025	3	10,729,816	265.33	311,001	8,523		15,884		407,870			(183,615)		16,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/05/2025	8	10,578,707	265.33	308,098			14,847		402,332			(174,520)		16,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2023	02/06/2025	10	21,071,407	265.03	619,695	2,334		30,966		822,795			(333,961)		33,544		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/07/2025	11	17,436,325	265.1	513,350			26,442		677,196			(282,814)		28,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/07/2025	9	16,448,091	265.28	466,454	23,190		26,748		628,782			(283,720)		26,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2023	02/07/2025	8	12,972,558	265.37	375,013			19,242		492,443			(204,056)		20,929		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/12/2025	6	9,854,249	264.86	292,207			17,094		391,655			(167,138)		16,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2023	02/11/2025	4	8,763,553	264.86	255,724			14,532		348,159			(145,718)		14,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/10/2023	02/10/2025	7	10,465,042	264.86	311,206			17,254		415,580			(170,447)		17,537		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2023	02/13/2025	8	17,421,325	264.94	515,314			30,487		687,697			(284,901)		30,243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2023	02/14/2025	8	15,851,086	265.39	460,204			27,885		602,424			(262,620)		27,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2023	02/14/2025	6	17,014,689	265.1	499,367			30,335		663,149			(267,524)		29,871		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2023	02/14/2025	5	7,306,852	265.78	202,156			12,316		268,438			(116,093)		12,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/22/2023	02/20/2025	8	17,492,339	265.09	488,806			33,665		683,980			(256,077)		32,693		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/17/2023	02/18/2025	1	6,571,054	265.09	191,218			12,625		256,714			(113,517)		12,038		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2023	02/14/2025	6	9,635,220	265.09	273,747			16,681		375,754			(160,399)		16,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2023	02/19/2025	3	8,189,486	265.09	234,090			15,768		320,083			(131,452)		15,155		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/22/2023	02/21/2025	8	17,898,291	264.52	510,102			35,780		734,185			(278,924)		33,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/21/2025	8	13,679,859	263.85	394,034			27,743		592,364			(230,768)		25,817		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2023	02/21/2025	9	8,385,446	263.82	243,511			17,175		364,079			(129,375)		15,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/25/2025	4	11,855,710	263.05	349,178			26,404		546,934			(189,854)		23,219		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2024	02/26/2025	7	9,941,789	263.05	299,302	3,758		23,647		458,726			(164,377)		19,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/09/2023	02/24/2025	5	8,561,647	263.05	258,134			19,207		394,895			(141,465)		16,617		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2023	02/27/2025	8	15,328,724	264.09	445,179			34,889		652,522			(236,061)		30,552		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2023	02/28/2025	8	15,741,582	264.3	454,077	3,742		36,715		658,789			(254,597)		31,644		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2023	02/28/2025	11	13,320,976	264.03	403,591			32,348		569,901			(224,079)		26,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2023	02/28/2025	12	12,879,087	264.32	397,743			31,978		538,334			(214,160)		25,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2024	03/04/2025	3	7,311,224	266.13	209,576	4,319		18,736		268,029			(130,101)		15,187		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/03/2023	03/05/2025	7	11,375,907	266.13	326,086			28,296		409,756			(182,266)		23,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2023	03/03/2025	17	11,676,301	266.13	332,555			28,107		420,110			(182,882)		24,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2023	03/06/2025	7	19,394,283	266.88	531,530			46,779		656,310			(298,729)		40,922		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/09/2023	03/07/2025	7	16,910,868	265.74	491,901			43,935		630,566			(273,888)		35,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2023	03/07/2025	13	18,404,567	266.06	523,763			47,034		667,607			(292,909)		39,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/10/2023	03/07/2025	8	13,916,260	266.61	367,592			33,033		481,138			(198,321)		29,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2023	03/10/2025	6	8,648,684	265.16	241,401			22,607		338,904			(142,006)		18,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2023	03/11/2025	4	8,541,715	265.16	254,520			24,459		334,852			(155,096)		18,703		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2023	03/12/2025	7	8,769,645	265.16	235,983			22,720		343,930			(138,546)		19,339		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/13/2025	7	17,156,997	263.53	480,370			46,982		765,472			(255,325)		38,101		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2023	03/14/2025	7	14,341,197	263.4	410,468			40,623		646,212			(231,107)		32,068		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2023	03/14/2025	9	14,576,830	261.66	448,019			44,461		746,037			(257,190)		32,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/23/2023	03/14/2025	6	13,418,098	262.27	422,032			42,039		657,446			(237,420)		30,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/17/2025	6	8,028,774	263.07	243,190			25,134		371,248			(136,415)		18,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/17/2023	03/18/2025	4	7,243,385	263.07	215,970			22,591		334,997			(129,276)		16,634		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2023	03/19/2025	6	13,264,510	263.07	398,741			42,198		613,583			(211,332)		30,659		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2023	03/20/2025	6	20,532,754	263.73	608,588			65,251		904,102			(325,664)		47,762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	03/21/2025	9	22,569,013	263.48	684,991	4,160		75,186		1,013,001			(376,557)		52,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/21/2025	7	13,788,104	264.4	416,470			45,359		576,246			(227,875)		32,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2023	03/21/2025	5	12,282,433	265.84	345,526			37,707		457,074			(195,230)		28,751		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2023	03/26/2025	6	15,643,836	264.47	468,544			54,140		651,535			(259,085)		37,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2023	03/24/2025	4	8,421,893	264.47	246,923			27,887		350,527			(134,991)		20,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/24/2023	03/25/2025	5	12,023,280	264.47	359,104			41,005		500,583			(201,751)		28,839		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2023	03/27/2025	6	11,602,320	264.22	358,659			41,993		492,768			(199,956)		28,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/29/2023	03/28/2025	8	21,103,031	264.66	651,263			77,086		868,662			(367,862)		51,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/30/2023	03/28/2025	4	17,095,090	265.48	519,911			61,564		659,550			(288,825)		41,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2023	03/28/2025	8	10,474,428	266.57	317,400			37,786		367,863			(189,755)		25,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2023	03/31/2025	7	9,918,663	266.8	300,217			36,828		342,347			(166,143)		24,626		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/01/2025	3	6,140,919	266.8	181,415			22,436		212,081			(97,940)		15,331		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2023	04/02/2025	6	11,983,611	266.8	368,714			46,169		414,106			(198,540)		30,082		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2023	04/03/2025	9	22,879,555	266.93	702,615			88,934		782,509			(380,216)		57,745		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2023	04/04/2025	5	17,332,828	268.09	495,056			63,309		535,792			(296,941)		43,980		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/04/2025	5	13,050,709	267.24	380,633			48,789		434,718			(217,522)		33,115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/09/2025	6	7,710,917	266.77	232,140			31,241		268,142			(125,376)		20,079		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2023	04/07/2025	4	7,872,020	266.77	229,478			30,390		273,432			(122,853)		20,291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2023	04/04/2025	5	11,632,993	266.77	340,853			43,808		403,371			(190,680)		29,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/06/2023	04/08/2025	3	5,382,452	266.77	159,742			21,263		187,064			(88,844)		13,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2023	04/10/2025	9	18,620,182	266.33	580,357			79,057		672,008			(325,864)		48,731		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/14/2023	04/11/2025	10	18,317,036	267.42	547,673			75,292		607,553			(295,136)		48,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/11/2025	8	15,613,402	267.65	472,942			65,149		504,269			(280,640)		41,066		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/13/2023	04/11/2025	8	12,178,344	268.86	351,240			48,530		353,345			(197,124)		32,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/18/2023	04/16/2025	6	8,610,436	268.42	253,659			36,701		260,822			(139,015)		23,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2023	04/15/2025	3	7,840,407	268.42	231,744			33,144		237,313			(136,934)		21,026		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/20/2023	04/14/2025	4	4,895,001	268.42	142,010			20,150		148,047			(77,353)		13,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/17/2025	9	18,301,401	267.93	547,109			79,764		579,519			(295,789)		49,545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/17/2025	6	13,446,619	268.6	393,231			57,367		402,605			(217,841)		36,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/17/2025	8	16,202,006	268.33	476,001			69,591		495,434			(270,569)		43,862		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/20/2023	04/17/2025	7	12,463,188	268.52	360,129			52,905		374,557			(214,042)		33,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/21/2025	5	13,194,102	267.95	392,053			59,401		418,012			(225,007)		36,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2023	04/23/2025	10	12,836,053	267.95	384,455			59,225		408,822			(209,422)		35,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/21/2023	04/22/2025	2	6,327,491	267.95	186,089			28,374		200,605			(113,447)		17,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2023	04/24/2025	11	18,422,550	268.17	546,292			85,327		573,763			(291,671)		51,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2023	04/25/2025	6	18,268,396	268.27	539,113			84,555		564,609			(319,172)		51,271		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/27/2023	04/25/2025	6	17,388,339	267.63	522,613			82,095		568,042			(299,144)		48,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/25/2025	4	12,061,241	267.88	365,519			57,550		385,743			(204,651)		33,850		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2023	04/30/2025	5	10,894,678	268.37	331,521			54,227		335,102			(210,871)		31,234		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/28/2025	3	7,745,065	268.37	231,691			37,307		237,877			(129,561)		22,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/28/2023	04/29/2025	1	6,570,916	268.37	193,842			31,419		201,963			(108,095)		18,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2023	05/01/2025	9	13,394,011	269.14	401,518			66,341		385,213			(220,256)		38,559		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/04/2023	05/02/2025	9	23,037,007	269.24	692,984	4,425		116,947		657,365			(398,095)		66,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/04/2023	05/02/2025	5	13,199,304	269.65	392,572			65,381		362,980			(246,569)		38,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/16/2023	05/02/2025	9	10,669,674	269.96	324,220			54,883		285,355			(193,625)		30,843		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/07/2025	6	9,910,280	269.69	296,036	2,843		52,257		272,750			(172,751)		29,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/05/2023	05/06/2025	2	9,702,100	269.69	287,293			49,331		269,974			(165,589)		28,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/05/2025	5	7,619,560	269.69	226,206			38,629		209,329			(131,143)		22,295		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2023	05/08/2025	5	15,741,390	269.87	471,270			82,215		426,553			(279,345)		46,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2023	05/09/2025	8	16,294,639	270.23	476,182			84,310		427,934			(284,000)		48,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/11/2023	05/09/2025	6	17,692,381	269.84	521,131			92,603		481,456			(291,859)		52,590		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/09/2025	7	10,848,627	269.57	322,389	6,052		59,466		302,358			(193,597)		32,247		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2023	05/13/2025	2	6,842,541	270.2	201,117			36,675		182,260			(128,409)		20,652		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/25/2023	05/14/2025	5	8,746,080	270.2	257,190			47,071		231,341			(164,755)		26,497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/12/2023	05/12/2025	4	10,011,353	270.2	294,529			53,167		264,307			(167,296)		30,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/15/2025	8	14,800,323	270.52	426,382	6,316		80,369		380,617			(251,320)		45,005		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/18/2023	05/16/2025	11	15,827,960	269.9	480,099	3,223		90,665		431,125			(282,328)		48,308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/16/2025	5	10,645,185	270.85	323,403			60,353		269,179			(188,069)		32,490		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/16/2025	6	14,982,337	270.22	461,082			85,907		396,357			(261,468)		45,727		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/19/2025	4	7,382,751	271.79	217,829			41,386		169,295			(148,194)		22,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/21/2025	5	7,935,575	271.79	218,705	15,614		47,849		182,399			(150,932)		24,661		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/19/2023	05/20/2025	2	9,193,897	271.79	270,005			51,568		211,075			(149,892)		28,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2023	05/22/2025	5	15,302,348	272.07	428,356			82,971		343,050			(239,876)		47,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/23/2023	05/23/2025	6	18,004,809	271.34	508,783	2,438		100,026		432,977			(343,618)		56,348		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2023	05/23/2025	4	13,983,453	269.73	411,281			80,379		389,014			(249,150)		43,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/23/2025	4	13,327,363	269.36	404,589			79,453		382,687			(216,235)		41,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/26/2023	05/28/2025	3	7,919,043	270.1	232,451			46,982		215,404			(129,122)		25,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/29/2025	5	9,841,961	270.1	288,882			58,823		266,302			(162,256)		31,441		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/23/2025	4	10,050,974	270.1	302,582			59,489		270,504			(171,672)		31,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2023	05/27/2025	2	6,155,485	270.1	180,605			36,271		170,577			(112,401)		19,532		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2023	05/30/2025	7	16,181,009	271.16	460,675			94,448		398,531			(288,226)		51,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2023	05/30/2025	5	24,323,406	269.88	741,048			152,007		671,752			(421,236)		77,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/30/2025	5	10,794,310	271.14	322,616	3,591		67,434		266,252			(199,488)		34,599		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/04/2025	3	9,388,748	272.2	290,358			61,449		211,098			(169,940)		30,591		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2023	06/02/2025	6	8,549,878	272.2	255,931			53,571		191,786			(153,375)		27,678		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/03/2025	2	7,188,477	272.2	211,705			44,500		162,688			(117,807)		23,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2023	06/05/2025	5	13,197,111	273.19	389,822			82,985		270,253			(233,843)		43,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2023	06/06/2025	5	16,202,184	273.9	464,594			99,492		309,554			(285,608)		53,131		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/06/2025	6	15,350,520	272.23	456,996			98,167		344,971			(253,881)		50,338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/06/2025	5	14,689,739	272.35	451,292			97,237		326,393			(250,229)		48,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/11/2025	5	10,712,327	273.46	334,638			74,082		215,228			(203,333)		35,683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313B\$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/09/2025	4	12,127,168	273.46	362,096			79,248		242,998			(202,167)		40,146		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/10/2025	1	8,558,314	273.46	250,759			55,112		171,719			(154,189)		28,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/15/2023	06/12/2025	5	19,135,478	274.19	592,190			131,980		358,516			(345,575)		63,938		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2023	06/13/2025	7	16,029,660	275.26	478,321			107,273		271,120			(306,964)		53,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2023	06/13/2025	6	15,359,389	276.44	449,529			101,037		228,413			(248,032)		51,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/15/2023	06/13/2025	5	11,930,556	276.78	346,098			78,000		170,898			(182,884)		39,986		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2023	06/17/2025	2	10,884,412	277.02	317,661			72,995		153,228			(230,412)		36,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/22/2023	06/18/2025	6	21,783,296	277.02	616,612			142,540		307,270			(365,766)		74,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/16/2023	06/16/2025	2	8,002,995	277.02	228,954			52,372		112,439			(132,413)		27,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/20/2025	5	23,074,731	275.83	671,595			156,862		370,730			(381,384)		78,969		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2023	06/20/2025	6	11,312,193	276.08	317,703			74,349		177,014			(172,707)		38,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/20/2025	6	11,006,360	275.07	311,852			73,204		192,215			(171,853)		37,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2023	06/25/2025	8	9,676,270	274	282,365			68,048		188,079			(168,493)		33,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/23/2023	06/24/2025	2	8,603,959	274	251,278			60,062		167,008			(155,315)		29,788		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2023	06/23/2025	3	7,631,221	274	222,220			52,948		147,924			(130,083)		26,345		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313C$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2023	06/26/2025	5	16,150,768	273.99	478,902			115,785		314,606			(271,248)		56,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/29/2023	06/27/2025	9	16,463,389	274.21	483,398	4,693		119,348		314,402			(267,596)		57,485		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2023	06/27/2025	5	16,545,725	275.05	487,910			118,915		290,847			(274,769)		57,772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2023	06/27/2025	6	9,093,650	275.35	268,864			65,762		155,236			(153,615)		31,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/06/2023	07/02/2025	5	7,964,770	276.06	228,899			57,329		127,446			(132,162)		28,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2023	07/01/2025	2	7,815,612	276.06	226,636			56,472		124,849			(137,241)		27,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/30/2023	06/30/2025	6	9,727,804	276.06	286,153			71,028		155,133			(162,852)		34,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2023	07/03/2025	11	21,031,416	276.87	570,412	3,783		145,343		310,220			(322,406)		74,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2023	07/03/2025	9	14,179,129	275.96	393,508			99,287		229,728			(232,038)		50,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/06/2023	07/03/2025	6	12,849,161	273.93	366,264			92,743		254,161			(205,909)		45,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/07/2025	5	6,789,192	273.42	193,397			49,799		141,564			(125,771)		24,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/07/2023	07/08/2025	1	4,112,243	273.42	119,255			30,797		86,863			(73,394)		14,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2023	07/09/2025	3	10,164,998	273.42	295,310			76,664		213,881			(160,862)		36,670		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/13/2023	07/10/2025	7	14,019,240	272.75	417,184			109,311		312,130			(245,243)		50,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/13/2023	07/11/2025	8	17,386,484	273.32	517,273			135,824		367,798			(289,797)		63,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313E$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2023	07/11/2025	7	17,195,456	273.76	514,885			135,404		349,168			(279,007)		62,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/11/2025	8	14,854,773	274.98	430,146			113,499		268,496			(257,923)		53,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/16/2025	4	10,786,792	274.76	324,567			87,520		200,658			(187,545)		39,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/15/2025	2	7,559,805	274.76	221,073			59,222		140,436			(134,985)		27,699		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/14/2023	07/14/2025	3	8,791,407	274.76	255,799			68,317		163,089			(167,842)		32,129		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/17/2025	7	19,601,141	274.66	587,703	3,109		160,222		372,200			(328,407)		72,183		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/18/2025	5	12,386,104	275.54	365,019			99,314		214,100			(219,076)		45,728		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/18/2025	5	14,502,630	276.56	409,219			111,557		226,679			(271,495)		53,542		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/18/2025	9	11,436,184	275.54	330,813			90,511		197,843			(180,299)		42,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2025	3	13,362,915	274.92	389,462			108,075		247,591			(239,148)		49,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/21/2025	5	10,566,541	274.92	316,536			87,602		194,780			(179,998)		39,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/23/2025	5	9,608,267	274.92	285,735			79,663		177,601			(157,370)		35,916		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2023	07/24/2025	8	16,614,428	276.09	483,397			135,472		274,827			(281,800)		62,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/25/2025	9	15,554,208	276.2	443,241			125,093		255,963			(261,483)		58,426		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/25/2025	6	18,367,241	276.1	533,305			150,580		303,990			(307,194)		68,992		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/25/2025	6	10,886,962	276.29	314,578			89,083		176,803			(178,643)		40,894		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2023	07/29/2025	2	10,057,768	276.13	292,367			83,942		166,909			(173,141)		38,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/28/2025	3	8,530,672	276.13	250,953			71,846		141,351			(150,416)		32,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2025	4	9,701,719	276.13	274,340	4,534		81,202		161,245			(169,604)		36,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2023	07/31/2025	8	15,823,519	276.77	423,872	10,571		127,882		247,246			(260,586)		60,297		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2023	08/01/2025	6	11,458,332	275.91	302,241			88,196		195,179			(191,460)		43,766		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/01/2025	5	12,883,182	273.7	363,601			106,074		269,623			(211,353)		49,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/01/2025	6	13,173,868	272.19	382,810			112,087		315,011			(218,436)		50,318		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2023	08/05/2025	2	6,826,251	272.11	198,490			58,904		165,004			(121,478)		26,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/06/2025	3	5,406,859	272.11	157,676			47,007		130,816			(85,869)		20,893		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/04/2025	4	7,724,235	272.11	228,618			67,700		186,535			(148,696)		29,710		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/07/2025	5	19,345,552	272.69	553,216			165,609		445,737			(322,591)		74,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2025	6	10,433,859	272.13	304,057			91,508		252,615			(187,698)		40,502		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2023	08/08/2025	5	15,508,293	271.97	455,017			137,194		380,497			(265,511)		60,200		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313FW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2023	08/08/2025	4	11,047,339	272.62	315,906			95,523		256,464			(180,374)		42,884		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2023	08/13/2025	4	8,267,125	272.32	232,151			71,452		197,719			(139,437)		32,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2023	08/11/2025	4	8,802,945	272.32	249,669			76,309		210,139			(144,265)		34,404		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/11/2023	08/12/2025	1	8,772,445	272.32	255,278			78,196		209,608			(147,940)		34,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2023	08/14/2025	4	15,751,803	271.59	431,990			133,580		400,934			(258,078)		61,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/15/2025	5	12,964,037	271.08	353,031			109,653		344,515			(189,481)		51,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/17/2023	08/15/2025	5	14,124,486	270.01	398,552			124,034		409,225			(233,918)		55,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/17/2023	08/15/2025	6	8,080,833	269.03	234,405			73,214		252,744			(142,613)		31,863		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/18/2025	5	10,536,543	268.67	312,116			98,423		339,187			(174,963)		41,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/20/2025	3	7,800,329	268.67	231,480			73,427		251,385			(131,683)		31,094		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/18/2023	08/19/2025	1	6,794,279	268.67	197,714			62,464		218,840			(114,332)		27,025		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	08/21/2025	8	14,473,798	269.3	427,969	1,805		137,208		444,773			(247,835)		57,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/24/2023	08/22/2025	6	13,884,836	269.59	417,528			133,681		417,531			(227,724)		55,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2023	08/22/2025	5	14,949,262	270.7	429,659	2,840		138,948		411,961			(262,118)		59,848		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/22/2025	7	7,544,524	270.56	216,539			69,693		210,158			(125,956)		30,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/25/2025	5	10,833,114	269.68	335,418			109,138		324,280			(184,922)		43,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	08/27/2025	3	5,210,899	269.68	153,576	2,865		52,334		158,428			(112,044)		21,083		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/25/2023	08/26/2025	1	5,730,494	269.68	166,184			54,101		171,646			(115,648)		23,137		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/28/2025	5	18,526,849	270.98	562,284			184,564		501,390			(309,068)		75,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2023	08/29/2025	8	13,631,038	272.17	400,376			132,142		336,328			(219,536)		55,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2023	08/29/2025	6	10,804,028	272.62	316,228			104,526		255,662			(193,952)		43,895		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/31/2023	08/29/2025	4	10,103,272	272.93	296,225			98,278		232,945			(171,028)		41,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/01/2023	09/04/2025	5	9,202,425	273.26	259,230			87,940		207,528			(138,123)		37,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2023	09/03/2025	3	5,841,486	273.26	168,846			56,866		131,606			(111,347)		23,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/07/2023	09/02/2025	3	4,168,684	273.26	121,094			40,667		97,333			(84,340)		17,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2023	08/29/2025	8	12,187,347	273.26	340,606	9,087		117,091		273,227			(208,952)		49,515		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2023	09/05/2025	6	21,068,143	273.16	598,558	7,863		209,449		479,862			(353,233)		86,831		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/05/2025	5	8,454,340	272.99	240,736			81,885		196,817			(150,733)		34,844		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2023	09/05/2025	6	10,891,341	272.51	311,093			106,113		261,915			(183,963)		44,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/08/2025	4	7,941,919	272.05	228,328			78,596		198,897			(133,304)		32,930		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/10/2025	3	5,391,895	272.05	156,569			54,172		135,258			(87,879)		22,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/08/2023	09/09/2025	3	8,151,186	272.05	237,134			81,761		204,307			(154,136)		33,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2023	09/11/2025	8	16,346,345	271.74	465,738			162,489		422,407			(306,132)		68,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/12/2025	5	7,780,464	271.8	226,426			79,032		199,394			(140,633)		32,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/30/2023	09/12/2025	6	12,094,434	271.66	358,571			125,751		317,376			(215,487)		50,545		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/14/2023	09/12/2025	5	9,849,945	272.92	283,918			99,600		230,412			(169,659)		41,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/15/2023	09/16/2025	1	6,130,650	272.91	177,789			63,008		144,008			(101,782)		25,821		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/17/2025	3	4,374,171	272.91	125,405			44,598		102,841			(75,153)		18,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/15/2025	4	12,957,653	272.91	370,778			131,242		304,099			(205,994)		54,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2023	09/18/2025	5	17,340,971	272.98	488,898			174,559		405,754			(278,213)		73,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2023	09/19/2025	3	12,860,416	272.38	362,393			129,874		316,409			(201,649)		54,479		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	09/19/2025	7	10,386,491	271.66	259,354	32,032		108,150		270,696			(207,889)		43,999		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/21/2023	09/19/2025	3	11,198,692	269.84	320,079			115,341		336,295			(191,468)		47,440		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/24/2025	4	5,013,371	269.32	143,990			52,586		156,907			(86,500)		21,439		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/22/2025	2	8,587,419	269.32	252,732			91,841		268,466			(177,093)		36,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/22/2023	09/23/2025	1	8,242,259	269.32	239,026			87,008		257,819			(153,420)		35,181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/25/2025	10	18,164,651	269.92	488,997	5,512		181,918		550,987			(308,478)		77,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2023	09/26/2025	6	11,679,643	268.45	329,478			121,353		401,966			(200,932)		50,134		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2023	09/26/2025	5	13,788,649	268.19	396,113			145,985		469,418			(228,268)		59,186		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2023	09/26/2025	6	8,692,198	267.83	240,336	7,415		92,299		303,551			(132,058)		37,310		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2023	10/01/2025	4	2,490,863	267.63	70,332			26,356		88,429			(41,061)		10,791		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/30/2025	1	5,715,296	267.63	165,744			61,926		202,814			(99,952)		24,714		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/29/2023	09/29/2025	5	9,472,933	267.63	270,433			101,002		336,014			(173,887)		40,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2023	10/02/2025	5	13,565,890	267.03	358,047			134,849		502,370			(213,350)		58,876		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/03/2025	7	9,278,592	265.02	265,180			100,688		393,205			(158,992)		40,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/03/2025	4	13,587,353	264.03	410,855			155,886		613,832			(235,646)		59,076		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/05/2023	10/03/2025	8	8,043,389	264.97	238,901			91,014		342,075			(149,154)		34,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/08/2025	2	4,757,879	265.71	139,956			53,839		192,989			(84,411)		20,873		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/07/2025	2	7,560,081	265.71	219,757			84,437		306,560			(138,609)		33,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/06/2023	10/06/2025	6	6,288,840	265.71	186,146			71,398		254,934			(108,247)		27,491		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/09/2025	6	12,510,100	266.08	390,021			150,651		495,205			(244,485)		54,981		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/10/2023	10/10/2025	5	12,044,844	268.02	357,690			138,672		417,479			(237,658)		53,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2023	10/10/2025	5	9,770,723	268.58	270,852	21,360		114,597		325,544			(179,277)		43,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/12/2023	10/10/2025	4	7,839,228	269.55	223,239			86,884		243,363			(134,693)		34,514		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/15/2025	4	5,312,793	268.69	153,008			60,288		176,102			(101,331)		23,596		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/13/2023	10/14/2025	1	4,677,970	268.69	135,661			53,295		154,985			(93,220)		20,741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/13/2025	6	11,529,072	268.69	328,588			128,977		381,782			(179,637)		51,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/26/2023	10/16/2025	7	18,458,630	268.36	538,834			213,205		626,366			(308,652)		82,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2023	10/17/2025	3	8,814,679	268.77	250,309			99,290		290,683			(146,149)		39,285		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/17/2025	5	11,756,234	267.98	327,405			130,287		409,980			(191,009)		52,395		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/19/2023	10/17/2025	5	4,815,604	266.6	137,176			54,718		184,584			(85,256)		21,462		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/21/2025	2	7,169,081	265.59	204,649	4,450		84,353		294,336			(148,472)		32,171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2023	10/20/2025	4	9,596,083	265.59	273,984			110,135		393,867			(177,959)		42,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/20/2023	10/22/2025	2	4,143,599	265.59	120,103			48,449		170,170			(69,385)		18,626		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2023	10/23/2025	10	19,312,272	265.07	569,117			230,690		826,483			(337,960)		86,957		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2023	10/24/2025	6	13,278,331	265.53	379,339			154,299		547,614			(219,462)		59,889		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/26/2023	10/24/2025	5	13,860,957	265.2	379,198	10,140		160,079		583,834			(222,476)		62,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/24/2025	4	9,468,741	263.76	275,408	2,321		113,557		440,005			(163,469)		42,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2023	10/27/2025	5	11,380,385	264.2	332,101			136,819		511,161			(192,445)		51,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/27/2023	10/28/2025	1	6,714,301	264.2	194,715			80,240		301,644			(164,930)		30,486		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2023	10/29/2025	2	3,920,308	264.2	113,920			47,043		176,160			(67,266)		17,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2023	10/30/2025	6	18,292,793	264.28	539,001			223,654		818,072			(300,915)		83,334		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	10/31/2025	4	8,917,036	264.4	265,003			110,231		398,157			(162,771)		40,689		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/02/2023	10/31/2025	6	11,113,978	265.38	332,157			139,012		463,697			(196,323)		50,714		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/02/2023	10/31/2025	8	8,098,705	266.38	228,927	16,336		103,932		316,520			(152,511)		36,955		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2023	11/03/2025	5	10,020,288	266.64	296,719			125,043		385,425			(167,994)		45,949		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/05/2025	3	5,508,592	266.64	159,471			67,429		212,028			(92,405)		25,342		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/04/2025	1	6,230,908	266.64	181,319			76,463		239,749			(103,933)		28,619		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	11/06/2025	8	18,313,175	267.39	505,175	8,291		218,929		670,289			(279,031)		84,386		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2023	11/07/2025	8	8,667,926	266.42	248,829	2,788		107,624		338,574			(181,311)		40,005		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2023	11/07/2025	5	12,807,791	265.95	377,636			161,103		516,121			(214,010)		59,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2023	11/07/2025	7	10,641,454	266.57	306,394	4,569		133,605		411,820			(176,753)		49,114		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/12/2025	7	8,734,991	266.25	265,444			114,934		348,152			(156,527)		40,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2023	11/10/2025	7	7,681,462	266.25	221,618	10,657		104,109		303,780			(143,680)		35,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/11/2025	1	4,897,024	266.25	142,503			61,464		193,724			(116,695)		22,746		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2023	11/13/2025	5	15,416,207	266.43	468,715			203,433		603,295			(255,074)		71,834		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/14/2025	8	10,246,337	267.57	312,485			136,325		371,739			(179,463)		47,820		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/16/2023	11/14/2025	5	11,473,082	268.72	336,000			146,571		384,699			(187,585)		53,545		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/16/2023	11/14/2025	4	9,751,790	268.97	284,893			124,628		321,420			(159,247)		45,512		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2023	11/17/2025	8	12,362,287	269.2	324,977	70,338		181,331		401,496			(241,326)		57,966		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/18/2025	2	6,617,126	269.2	193,212			85,225		215,011			(131,052)		31,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/17/2023	11/19/2025	2	3,595,369	269.2	105,032			46,408		116,880			(69,955)		16,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2023	11/20/2025	6	16,753,403	269.17	492,203			218,889		545,899			(275,428)		78,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2023	11/21/2025	8	9,705,728	269.29	288,439			129,094		313,791			(168,594)		45,792		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/21/2025	6	15,262,864	269.49	447,387			200,146		486,719			(263,681)		72,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/24/2025	5	3,497,809	269.78	102,397			46,139		109,404			(56,257)		16,579		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	11/26/2025	5	5,843,703	269.78	167,862	5,134		78,584		182,964			(103,072)		27,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/24/2023	11/25/2025	1	2,218,226	269.78	64,550			29,083		69,416			(38,814)		10,530		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/01/2023	11/26/2025	5	15,701,388	269.54	466,689			211,319		500,041			(251,700)		74,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2023	11/28/2025	5	7,308,980	269.95	213,931			97,290		239,104			(126,125)		34,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2023	11/28/2025	8	14,114,305	269.92	412,417			188,191		437,956			(242,266)		67,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2023	11/28/2025	7	15,623,272	270.4	437,819			200,434		468,719			(249,688)		74,501		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/05/2023	12/01/2025	5	7,719,694	270.88	218,031			100,267		224,075			(132,289)		36,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2023	12/02/2025	3	6,264,100	270.88	183,332			84,420		181,928			(117,618)		30,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2024	12/03/2025	3	4,154,290	270.88	113,961	10,778		58,169		120,722			(94,627)		19,959		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/07/2023	12/04/2025	8	14,013,117	269.8	398,337	2,193		185,574		441,007			(221,819)		67,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2023	12/05/2025	8	12,308,888	268.95	372,146			172,959		409,627			(234,790)		59,312		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/05/2025	6	10,130,563	270.32	289,492			134,677		306,356			(162,944)		48,815		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/05/2025	4	7,728,187	269.63	214,135			99,962		245,179			(116,723)		37,239		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2023	12/10/2025	4	6,269,449	267.75	186,894			88,044		226,508			(100,862)		30,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/08/2025	5	8,360,364	267.75	248,623			116,749		301,827			(143,924)		40,463		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/08/2023	12/09/2025	3	6,505,376	267.75	188,216	3,599		90,198		234,945			(111,007)		31,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2023	12/11/2025	6	12,863,964	268.05	384,397	3,263		183,352		455,211			(218,370)		62,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/14/2023	12/12/2025	10	10,452,082	268.42	308,719	16,031		154,537		360,629			(178,195)		50,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2023	12/12/2025	8	13,673,455	269.34	420,187			199,980		445,231			(236,208)		66,564		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2024	12/12/2025	7	9,125,692	270.47	262,170	11,350		130,460		275,500			(172,710)		44,425		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/15/2025	6	10,819,783	271.08	316,973	2,613		153,281		312,409			(206,122)		52,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/21/2023	12/17/2025	7	6,670,325	271.08	201,780			97,176		191,460			(115,317)		32,706		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2023	12/16/2025	3	5,681,703	271.08	165,614	1,441		80,109		164,505			(101,755)		27,819		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/18/2025	8	13,491,484	270.34	416,285	3,720		202,880		408,106			(235,351)		66,245		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2023	12/19/2025	7	9,478,231	271.72	281,536	3,364		138,230		259,638			(174,184)		46,606		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/05/2024	12/19/2025	10	9,840,627	272.55	278,841	10,636		140,567		253,430			(181,895)		48,388		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	12/19/2025	8	14,557,625	272.26	410,507	23,313		211,912		382,877			(267,750)		71,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/22/2025	5	10,604,425	272.21	312,270	1,751		153,797		280,267			(188,178)		52,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/22/2023	12/23/2025	1	2,951,053	272.21	87,056			42,630		78,044			(83,281)		14,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2024	12/24/2025	2	1,174,564	272.21	30,722	3,806		16,952		31,082			(19,166)		5,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/28/2023	12/26/2025	11	19,288,183	272.5	520,148	54,519		284,567		499,612			(313,360)		95,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2023	12/26/2025	7	15,359,482	273.85	397,385	38,928		215,865		360,683			(285,556)		76,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	12/26/2025	8	12,114,416	273.3	201,437	140,234		169,725		295,240			(197,918)		60,156		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2024	12/29/2025	7	10,866,310	272.24	114,093	195,598		154,719		288,295			(181,472)		54,182		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/30/2025	2	1,989,727	272.24	57,127	1,423		29,241		52,572			(34,026)		9,935		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/29/2023	12/31/2025	1	1,432,711	272.24	42,265			21,132		37,879			(27,015)		7,164		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/04/2024	01/02/2026	8	17,034,494	271.7	486,568			245,134		468,642			(268,515)		85,405		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	01/02/2026	7	12,616,508	271.22	367,187			185,576		359,170			(207,658)		63,255		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/04/2024	01/02/2026	7	10,049,833	270.57	301,652			153,065		299,797			(169,787)		50,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/06/2026	1	3,858,599	270.54	113,829			57,852		115,681			(79,839)		19,451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	01/05/2026	8	11,011,141	270.54	330,342			168,115		329,877			(195,898)		55,432		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2024	01/07/2026	3	4,275,947	270.54	128,793			65,684		128,286			(87,321)		21,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	01/08/2026	9	10,170,955	270.84	306,639			157,080		298,845			(164,199)		51,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/09/2026	9	12,961,609	270.79	397,232			204,014		382,471			(218,910)		65,602		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/11/2024	01/09/2026	6	11,514,627	271.52	351,355			180,713		322,666			(212,683)		58,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/09/2026	6	9,804,410	271.93	302,437			156,059		266,841			(165,557)		49,623		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/12/2026	3	10,967,949	273.49	315,023			163,293		266,879			(169,550)		55,734		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/14/2026	2	3,676,167	273.49	108,393			56,286		89,624			(57,583)		18,730		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/13/2026	2	4,312,320	273.49		127,442		66,090		105,032			(81,876)		21,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/15/2026	2	2,858,771	273.49		84,302		43,831		69,764			(44,670)		14,585		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/18/2024	01/16/2026	8	17,819,524	272.72		505,051		264,275		460,832			(306,173)		91,029		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/16/2026	6	17,515,862	271.5		527,847		276,645		494,562			(293,472)		89,478		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/16/2026	6	11,199,725	271.7		339,271		178,101		311,707			(186,521)		57,213		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/20/2026	1	3,364,128	272.5		98,905		52,170		88,719			(85,241)		17,275		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/21/2026	1	3,045,228	272.5		89,530		47,282		80,379			(68,772)		15,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/22/2024	01/16/2026	4	6,050,804	272.5		181,783		95,492		159,015			(110,640)		30,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/22/2026	7	20,387,826	273.48		592,894		314,558		501,119			(331,069)		104,966		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2024	01/23/2026	6	10,720,031	273.4		307,751		163,735		265,414			(174,969)		55,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2024	01/23/2026	7	12,110,875	272.71		359,566		191,664		315,367			(229,368)		62,433		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2024	01/23/2026	4	10,033,293	273.02		292,992		156,550		255,348			(162,568)		51,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	01/26/2026	6	13,316,422	272.68		406,379		218,647		348,386			(212,182)		68,913		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	01/28/2026	2	7,039,461	272.68		207,875		111,895		184,491			(118,444)		36,522		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/27/2026	1	3,811,586	272.68		112,061		60,186		99,807			(65,161)		19,750		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2024	01/29/2026	7	12,411,288	273.64		367,439		198,659		303,569			(200,164)		64,475		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	01/30/2026	5	16,492,002	273.57		490,148		265,275		405,956			(238,439)		85,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	01/30/2026	7	11,107,846	273.8		329,858		179,115		268,898			(173,126)		57,777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2024	01/30/2026	8	11,209,163	273.92		332,223		180,874		268,927			(171,969)		58,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/04/2026	1	2,609,029	274.24		76,705		41,983		61,434			(74,463)		13,656		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/03/2026	2	4,754,235	274.24		139,258		76,151		111,835			(92,814)		24,854		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/02/2026	7	13,770,230	274.24		398,743		218,081		323,593			(208,865)		71,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2024	02/05/2026	6	18,074,506	273.57		532,374		292,608		447,302			(277,929)		94,724		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	02/06/2026	8	10,568,088	273.51		315,761		173,933		263,049			(158,210)		55,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/06/2026	8	13,592,120	273.92		409,285		226,399		328,244			(217,265)		71,322		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/06/2026	6	9,566,977	274.44		283,436		157,018		222,434			(144,911)		50,201		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/09/2026	5	8,824,249	274.62		259,878		144,538		203,034			(137,643)		46,476		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/11/2026	2	5,164,752	274.62		151,854		84,573		119,079			(99,037)		27,269		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/10/2026	1	4,755,957	274.62		139,825		77,787		109,541			(71,516)		25,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/12/2026	9	14,728,227	274.78		435,989		243,963		335,967			(209,693)		77,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/13/2026	4	8,448,511	274.88		247,649		138,720		191,456			(121,061)		44,716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	5	10,759,051	274.88		324,729		182,541		243,790			(162,928)		56,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2024	02/13/2026	3	9,965,845	276.13		293,554		165,578		205,537			(153,152)		52,747		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2026	1	3,347,318	276.37		98,076		55,640		68,161			(111,698)		17,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/17/2026	1	4,877,667	276.37		142,916		80,992		99,207			(93,297)		25,942		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/19/2026	6	12,738,867	276.37		368,776		209,706		259,708			(192,908)		67,917		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/13/2026	2	16,788,169	276.37		485,433		274,122		339,836			(229,845)		88,856		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2024	02/20/2026	7	13,988,300	276		412,438		235,342		293,774			(212,902)		74,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/22/2024	02/20/2026	8	10,316,199	275.57		327,002		187,135		223,737			(163,194)		55,067		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/22/2024	02/20/2026	4	8,152,530	278.11		240,592		137,848		145,472			(129,364)		43,517		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/23/2026	5	10,652,987	278.59		309,768		178,229		183,616			(148,987)		57,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/24/2026	1	3,143,736	278.59		91,797		52,834		54,262			(55,846)		16,861		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/25/2026	2	3,263,467	278.59		95,250		54,879		56,407			(62,547)		17,524		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2024	02/26/2026	7	17,493,080	278.36		515,169		298,051		309,317			(249,891)		94,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/27/2026	6	10,547,278	278.49		312,311		181,474		185,390			(167,311)		56,772		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/28/2024	02/27/2026	7	7,590,147	278.35		231,874		135,728		134,129			(110,930)		40,855		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	5	9,444,417	279		292,866		170,760		158,514			(149,982)		50,836		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/03/2026	1	4,079,698	280.52		119,535		69,948		60,884			(73,483)		22,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2024	03/02/2026	3	5,922,378	280.52		173,801		101,617		88,242			(81,480)		31,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/27/2026	6	12,612,152	280.52		371,912		217,110		187,018			(232,859)		67,886		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/04/2026	6	13,287,978	281.2		384,157		225,663		190,018			(181,939)		71,946		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/05/2026	6	8,347,758	280.8		248,788		146,531		122,039			(124,557)		45,250		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/06/2026	5	8,730,301	281.48		255,998		151,227		120,806			(136,611)		47,379		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2024	03/06/2026	6	11,707,441	281.64		340,251		201,767		159,938			(164,801)		63,536		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/06/2026	3	9,436,432	281.64		268,362		159,118		128,860			(130,968)		51,211		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/09/2026	2	7,436,066	281.64		217,286		129,128		102,066			(135,894)		40,496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/10/2026	1	5,659,715	281.64		165,830		98,632		77,817			(89,530)		30,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2024	03/11/2026	5	12,327,635	280.16		361,415		215,687		191,745			(190,355)		67,290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/12/2026	10	9,717,284	280.21		284,820		170,941		150,798			(135,424)		53,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2024	03/13/2026	3	9,290,014	280.36		266,245		159,773		142,639			(123,632)		50,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2024	03/13/2026	5	11,004,325	279.73		319,267		192,145		177,821			(146,704)		60,204		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2024	03/13/2026	5	11,773,439	278.91		357,950		216,183		202,913			(216,182)		64,412		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/16/2026	1	6,588,096	278.91		192,372		116,164		114,017			(98,795)		36,167		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/17/2026	2	4,660,028	278.91		136,373		82,428		80,760			(72,872)		25,611		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2024	03/18/2026	7	13,247,476	280.45		395,545		240,500		203,434			(230,849)		72,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2024	03/19/2026	5	11,132,845	281.17		330,692		201,012		162,331			(158,545)		61,324		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/20/2024	03/20/2026	5	8,114,704	281.5		243,534		148,396		114,781			(109,792)		44,749		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2024	03/20/2026	7	12,082,868	283.82		346,765		212,384		140,441			(152,183)		66,632		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2024	03/20/2026	7	14,069,471	282.97		410,509		251,805		175,943			(209,734)		77,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/24/2026	2	5,128,081	282.97		148,202		91,910		64,598			(96,926)		28,406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/23/2026	1	7,193,377	282.97		210,766		129,301		90,449			(126,306)		39,802		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2024	03/25/2026	5	18,247,078	282.93		534,605		329,354		231,190			(224,515)		101,191		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2024	03/26/2026	4	12,187,511	282.81		366,149		226,085		156,234			(169,250)		67,662		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/27/2026	4	8,122,310	283.97		239,773		148,580		94,506			(105,512)		45,143		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/31/2026	1	3,990,264	284.42		116,915		72,811		45,002			(98,741)		22,276		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/22/2024	03/27/2026	4	31,848,424	284.42		927,961		576,543		356,347			(415,202)		177,011		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/30/2026	1	5,641,032	284.42		164,718		102,496		63,493			(103,349)		31,456		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2024	04/02/2026	4	11,809,128	284.46		349,119		218,888		133,279			(165,165)		66,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/08/2024	04/02/2026	4	12,204,556	284.95		356,761		225,116		131,945			(167,312)		68,282		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/02/2026	3	8,942,456	285		260,798		164,349		96,257			(137,451)		50,031		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2024	04/02/2026	8	7,937,146	285.02		230,775		145,452		85,274			(90,983)		44,406		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2026	4	7,143,236	285.08		207,381		132,390		77,615			(82,073)		40,313		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/15/2024	04/09/2026	5	10,536,277	286.07		301,135		191,651		104,726			(131,901)		59,398		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313U$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/16/2026	3	10,224,648	283.55		289,043		186,758		127,899			(119,139)		58,074		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/27/2026	3	8,249,776	282.26		238,557		157,847		116,787			(133,227)		47,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2024	04/29/2026	4	12,985,059	282.56		343,849		228,391		180,051			(138,307)		74,764		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2024	05/15/2026	4	16,587,887	285.27		488,194		336,186		189,963			(191,840)		97,073		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/15/2026	5	9,782,932	284.39		273,726		177,337		113,861			(112,713)		55,506		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/16/2024	04/10/2026	3	12,148,159	284.87		349,300		223,954		134,432			(166,059)		68,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/22/2026	6	12,396,576	280.62		366,933		240,423		197,962			(143,290)		70,857		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/23/2024	04/17/2026	5	11,152,256	282.76		317,748		206,520		149,189			(127,700)		63,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2024	05/13/2026	5	14,311,467	283.08		427,642		292,238		195,546			(154,232)		83,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	05/01/2026	5	15,332,959	280.2		454,619		305,056		256,219			(189,849)		88,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/14/2024	05/14/2026	4	10,048,119	283.81		295,276		202,082		129,335			(122,645)		58,743		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/08/2024	05/08/2026	4	8,836,273	281.92		262,065		177,482		130,703			(96,562)		51,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2024	05/01/2026	5	11,206,679	279.61		328,779		220,048		195,647			(136,182)		64,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W9A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/15/2026	3	16,601,906	286.13		486,308		335,252		177,544			(174,049)		97,155		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/30/2026	3	9,514,344	282.99		278,596		208,609		140,681			(125,849)		58,183		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/26/2026	2	9,793,460	283.54		284,185		199,425		132,116			(105,771)		57,939		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/08/2026	3	13,556,369	282.47		394,447		284,042		201,654			(134,241)		81,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/03/2026	3	11,899,041	283.13		336,460		239,614		168,214			(115,486)		70,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2026	7	14,376,981	283.94		408,934		296,855		192,340			(136,533)		86,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/16/2026	2	7,351,085	282.6		215,460		157,194		109,628			(76,394)		44,374		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/29/2026	4	9,488,928	283.18		271,509		191,555		131,584			(102,849)		56,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/11/2026	5	7,787,356	282.91		228,591		165,443		112,523			(99,726)		46,786		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/26/2026	5	15,368,412	283.25		447,460		333,245		221,654			(144,760)		93,638		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/10/2026	4	16,645,581	282.85		488,446		352,573		241,312			(146,118)		99,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/24/2026	8	13,520,866	283.04		392,751		292,009		197,482			(145,680)		82,229		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/25/2026	5	10,331,033	283.1		302,432		224,649		150,380			(101,299)		62,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/01/2026	4	10,610,103	282.16		308,932		219,437		159,848			(121,830)		63,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2026	6	14,654,222	284.57		399,920		281,756		181,814			(123,340)		86,865		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	05/29/2026	5	18,320,651	282.16		534,584		378,903		274,766			(219,744)		108,704		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2026	3	11,791,983	285.2		336,269		234,097		137,605			(109,528)		69,489		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	05/22/2026	5	12,674,061	283.93		365,717		255,844		163,864			(141,366)		74,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/12/2026	3	22,885,387	282.6		666,448		485,307		340,111			(204,701)		137,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	4	14,922,305	280.99		444,081		293,002		232,331			(172,447)		85,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/07/2026	6	9,182,576	282.49		265,408		179,171		130,419			(106,915)		53,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	05/01/2026	5	7,350,388	279.71		213,399		142,407		127,442			(78,023)		42,408		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	04/30/2026	7	8,862,707	280.08		257,247		171,368		149,239			(99,357)		51,081		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2026	5	8,811,812	282.31		257,217		166,925		122,247			(107,636)		50,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/11/2026	1	9,817,582	283.9		285,692		194,522		124,793			(104,051)		57,223		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/24/2026	6	14,398,052	282.26		415,560		275,019		202,836			(163,822)		82,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/06/2026	4	12,223,861	281.38		365,557		246,285		187,985			(143,285)		70,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/21/2026	5	11,008,120	286.62		312,085		216,626		113,986			(114,418)		64,806		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/20/2026	5	13,749,390	287.13		391,830		271,710		136,082			(151,318)		80,864		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V5O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	04/24/2026	5	9,092,309	282.16		259,714		170,774		129,158			(103,327)		52,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/08/2026	3	13,706,406	282.64		404,186		274,425		191,721			(163,247)		79,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	05/29/2026	3	10,197,739	282.15		297,664		210,752		153,038			(121,223)		60,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/17/2026	5	13,927,185	281.58		398,510		259,382		204,838			(174,661)		79,188		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W5C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	05/19/2026	2	7,939,350	286.13		229,897		159,611		85,313			(118,570)		46,647		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2024	06/04/2026	6	13,258,109	281.88		397,757		283,960		204,902			(158,429)		79,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/12/2026	1	6,471,158	283.9		188,311		128,300		82,400			(75,785)		37,756		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2024	06/05/2026	6	11,174,298	283.1		328,958		235,866		157,669			(121,495)		66,752		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2024	05/08/2026	3	15,610,027	283.9		450,345		306,092		197,381			(172,318)		90,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	06/02/2026	2	5,548,158	282.16		161,421		114,639		83,712			(81,516)		33,047		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/15/2026	4	12,179,340	285.26		358,171		246,093		139,536			(121,563)		71,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/09/2026	1	7,530,881	282.47		219,149		157,739		112,193			(86,573)		45,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/11/2024	06/05/2026	5	15,354,443	284.18		439,326		316,358		199,863			(160,773)		91,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/20/2024	06/18/2026	6	17,145,859	283.5		494,374		364,263		239,645			(151,481)		103,694		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2024	06/05/2026	3	18,498,832	282.47		539,218		387,386		273,923			(183,162)		110,506		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y8B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/22/2026	1	11,756,665	282.66		343,295		253,575		177,388			(112,824)		71,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2024	06/18/2026	5	15,560,019	283.09		455,951		334,700		224,227			(173,098)		94,103		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/18/2026	3	24,071,440	282.66		704,551		519,516		358,367			(255,760)		145,578		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2024	06/17/2026	5	16,926,903	282.05		507,112		371,545		263,369			(158,515)		102,274		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	06/26/2026	5	18,619,319	283.02		543,823		406,019		273,038			(162,466)		113,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/15/2026	2	11,260,113	282.6		329,916		240,668		167,672			(146,532)		67,907		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2024	04/01/2026	4	12,762,787	284.4		373,057		233,374		144,497			(162,129)		71,327		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/13/2026	1	7,369,286	284.87		214,446		137,753		82,035			(96,500)		41,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/24/2024	04/23/2026	5	12,351,126	281.46		362,921		238,245		185,070			(148,954)		70,671		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/05/2026	1	6,204,695	280.2		180,557		121,280		104,260			(92,232)		35,945		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/01/2024	04/08/2026	8	13,307,712	285.48		387,569		247,987		139,144			(174,485)		74,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/20/2026	1	9,357,295	281.58		271,362		176,926		138,273			(115,160)		53,373		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	04/07/2026	2	4,686,016	284.95		136,956		86,850		51,176			(69,821)		26,360		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/10/2026	3	9,201,949	285.26		264,217		169,215		98,433			(119,978)		51,931		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/12/2026	4	15,432,820	282.57		450,627		327,664		229,965			(146,733)		92,808		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/28/2026	1	5,699,173	282.26		165,276		109,427		80,810			(67,381)		32,780		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/04/2026	1	8,259,607	280.2		240,355		161,338		138,597			(94,183)		47,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/21/2026	1	6,633,253	281.58		192,364		125,512		98,173			(89,109)		37,875		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/18/2026	2	10,907,514	286.13		316,829		219,145		116,976			(122,722)		64,023		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2024	06/26/2026	4	18,680,064	282.99		546,037		408,178		274,541			(180,270)		113,816		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/28/2024	05/22/2026	3	27,682,916	283.54		806,360		564,427		369,050			(293,173)		163,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/06/2026	1	6,708,334	284.95		195,883		123,943		74,057			(83,082)		37,695		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/14/2026	1	4,271,306	284.87		124,295		79,904		47,642			(52,902)		24,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/27/2026	1	8,377,210	283.54		243,777		171,113		114,514			(95,525)		49,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/23/2026	1	9,206,073	282.66		268,817		198,659		138,089			(121,542)		55,936		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/29/2026	1	11,680,677	282.99		341,076		255,220		172,452			(135,689)		71,366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	08/18/2026	3	11,346,544	279.93		336,673		275,012		221,800			(76,135)		72,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2026	4	9,549,312	281.07		283,020		234,043		174,443			(54,435)		61,319		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/13/2026	4	10,507,896	279.38		312,434		253,181		211,737			(93,497)		66,798		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/18/2026	4	21,767,238	282.8		652,421		562,552		377,004			(96,619)		142,533		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/20/2026	3	11,828,927	280.81		352,766		288,948		218,588			(105,308)		75,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2024	08/12/2026	7	18,940,632	278.01		579,181		468,754		416,767			(115,433)		120,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2024	08/28/2026	5	17,176,423	280.38		507,800		423,790		330,682			(126,071)		110,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/15/2026	4	14,646,170	282.61		437,803		374,177		252,979			(78,117)		95,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/04/2026	3	12,559,760	279.8		375,725		315,684		253,154			(74,231)		81,317		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/03/2026	4	10,619,934	279.24		321,097		269,388		221,291			(66,312)		68,701		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/04/2026	4	9,373,568	280.14		276,011		232,741		185,114			(82,046)		60,688		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/14/2026	1	8,898,031	286.89		261,602		200,873		100,050			(89,930)		55,108		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	3	14,635,753	280.43		432,051		359,098		279,954			(86,278)		94,214		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/11/2026	5	15,545,486	280.91		471,190		401,110		298,578			(104,048)		101,222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/21/2026	2	23,247,675	281.07		689,812		568,899		422,605			(161,144)		148,783		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/15/2026	5	22,417,664	287.04		672,078		517,430		249,690			(185,111)		138,962		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	4	12,895,109	286.89		366,768		283,502		145,822			(100,450)		80,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/01/2026	3	8,726,287	280.03		259,698		217,271		172,164			(62,854)		56,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/10/2026	4	9,419,791	280.37		283,706		240,548		186,042			(54,674)		61,286		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/24/2026	4	11,045,828	284.46		328,849		285,318		174,662			(63,203)		72,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/10/2026	4	20,488,337	287.99		593,004		454,144		209,450			(170,520)		126,435		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/27/2026	2	10,843,399	279.86		318,930		250,936		207,453			(82,418)		67,931		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/18/2026	3	11,251,230	281.78		342,225		294,226		207,707			(69,107)		73,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/17/2026	4	20,595,903	283.43		601,899		467,379		302,421			(156,276)		127,896		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/20/2026	2	10,585,840	283.43		310,291		241,427		157,126			(122,472)		65,911		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/04/2026	7	38,159,758	279.08		1,146,910		968,201		809,194			(255,463)		247,061		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/09/2026	5	12,242,407	286.22		366,367		279,082		143,776			(105,210)		75,481		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/07/2026	3	15,608,287	276.11		467,208		374,556		385,628			(121,201)		98,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/22/2026	4	17,696,883	283.23		517,094		403,083		268,194			(169,814)		110,381		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/31/2026	6	11,430,706	282.59		326,782		258,991		182,016			(104,919)		71,860		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/24/2026	3	20,108,152	279.86		594,209		467,162		383,341			(163,289)		125,641		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/01/2026	5	18,467,921	282.96		548,828		412,215		274,215			(165,099)		113,041		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/27/2026	4	7,763,697	280.81		227,619		188,823		144,584			(65,279)		49,936		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2024	07/17/2026	4	17,164,484	285.24		496,136		384,869		220,374			(127,546)		106,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	4	24,659,598	277.51		734,869		591,925		557,467			(167,179)		155,961		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/25/2026	4	8,819,369	284.28		264,049		229,503		141,567			(42,668)		58,071		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	07/08/2026	7	12,907,533	285.38		389,463		296,210		161,517			(108,483)		79,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2024	07/24/2026	5	18,802,020	281.86		523,048		409,508		312,121			(133,517)		117,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/17/2024	09/14/2026	3	12,654,209	282.61		378,266		323,141		218,295			(79,420)		82,595		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2024	07/31/2026	2	19,022,682	279.43		547,326		435,497		376,452			(149,600)		119,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2024	08/06/2026	4	7,275,151	276.37		216,178		172,971		176,658			(54,293)		45,973		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2024	07/31/2026	3	16,360,455	281.43		476,988		379,006		282,598			(125,209)		102,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/25/2026	3	22,355,402	284.42		666,322		581,028		357,195			(131,362)		147,200		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/03/2026	1	15,544,218	279.43		461,663		367,680		308,668			(140,186)		97,973		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/24/2026	3	12,896,614	279.03		383,959		301,489		260,034			(89,136)		80,582		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	08/14/2026	4	25,562,195	279.93		760,726		620,598		497,388			(179,034)		162,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/24/2026	3	10,841,854	281.07		321,938		265,709		197,813			(70,981)		69,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	08/19/2026	7	15,930,752	280.35		477,758		391,140		303,038			(110,036)		101,785		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/25/2026	4	20,695,237	284.34		616,011		537,846		332,226			(96,466)		136,269		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/21/2026	4	17,229,866	280.03		515,840		424,899		335,537			(102,000)		110,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2026	4	23,932,538	280.03		706,817		590,626		470,033			(132,371)		154,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2026	2	9,387,899	279.08		281,540		237,870		199,643			(51,493)		60,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/09/2026	6	14,129,273	279.74		432,742		366,800		289,846			(89,047)		91,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/21/2026	2	17,842,250	283.13		534,183		461,467		304,022			(101,225)		117,111		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/17/2026	3	7,790,923	282.42		231,772		198,744		137,576			(36,932)		50,974		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/16/2026	4	15,210,827	288.04		433,901		334,754		156,741			(159,092)		94,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2024	07/02/2026	6	13,830,415	285.08		409,971		309,977		175,312			(110,695)		84,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/21/2026	2	13,754,548	283.43		404,368		314,407		203,176			(126,397)		85,716		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/28/2026	2	9,849,591	279.86		288,997		227,492		188,662			(75,499)		61,759		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2024	07/02/2026	3	10,573,321	283.59		321,635		242,565		149,971			(103,393)		64,778		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/06/2026	4	18,808,051	286.02		548,073		416,917		223,156			(210,739)		115,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2024	07/10/2026	5	12,769,773	287.28		374,192		286,357		138,237			(120,150)		78,803		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/13/2026	1	14,430,661	286.89		424,261		325,637		161,959			(137,687)		89,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2024	08/05/2026	6	14,242,862	274.34		446,549		356,855		391,947			(120,948)		89,925		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/07/2026	2	9,671,996	286.02		283,402		214,892		114,962			(93,247)		59,525		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/21/2024	08/21/2026	4	13,274,518	281.34		388,750		319,152		236,885			(89,345)		84,956		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2024	07/29/2026	4	18,975,055	280.8		561,176		442,844		341,416			(139,000)		119,080		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/11/2026	3	13,849,121	281.67		418,029		356,446		252,628			(83,172)		90,176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/02/2026	5	24,846,898	286.02		720,237		545,650		292,702			(206,418)		152,225		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/14/2026	4	20,664,233	279.37		616,291		501,734		417,261			(131,998)		131,473		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/31/2026	2	16,016,934	280.03		475,540		397,622		315,645			(100,526)		103,361		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/10/2026	3	12,691,768	277.51		377,646		304,575		288,855			(102,437)		80,476		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/16/2026	4	17,686,543	282.82		524,872		449,390		303,273			(82,856)		115,627		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/14/2026	3	12,324,065	279.31		366,177		297,074		249,816			(84,261)		78,410		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/30/2026	4	17,903,652	283.64		541,511		474,178		305,312			(75,054)		118,352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/22/2026	2	12,129,823	283.13		363,174		313,804		206,950			(57,824)		79,680		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/23/2026	5	12,392,532	283.45		351,806		274,680		183,456			(90,443)		77,364		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/30/2026	4	11,585,196	280.99		348,347		275,283		206,021			(94,694)		72,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2026	3	19,026,202	276.93		567,347		456,385		446,461			(156,929)		120,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2024	08/17/2026	3	14,679,056	279.93		434,632		354,536		286,613			(104,238)		93,630		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/10/2026	3	25,052,813	286.89		735,431		563,878		279,611			(201,087)		154,603		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/11/2026	3	17,798,282	282.61		532,973		455,055		305,864			(102,509)		115,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/02/2026	2	7,621,531	280.03		226,861		189,817		150,538			(50,120)		49,264		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2026	1	12,002,845	279.43		356,485		284,012		238,616			(92,868)		75,717		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/23/2026	2	17,119,190	283.4		525,360		454,946		289,131			(83,596)		112,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/01/2024	09/28/2026	3	15,707,557	284.34		468,870		409,684		253,169			(84,127)		103,672		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/29/2026	2	13,411,486	284.34		400,806		350,210		216,449			(65,211)		88,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/18/2026	3	26,395,411	283.13		790,864		682,875		448,038			(182,021)		172,838		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2026	1	9,515,157	277.51		282,600		227,866		215,960			(66,423)		60,385		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/26/2026	5	22,856,646	280.92		675,409		559,467		422,079			(190,477)		146,891		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	10/07/2026	5	16,566,514	280.76		488,156		432,690		340,373			(73,503)		110,112		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/06/2026	4	15,777,475	281.57		466,862		432,662		314,904			(37,476)		107,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/11/2026	5	16,563,302	280.45		486,113		473,673		361,287			(14,828)		115,505		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/23/2026	2	22,038,345	282.36		653,421		595,748		415,238			(65,157)		148,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/27/2026	3	19,518,042	279.53		575,922		552,897		445,272			(59,887)		134,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2026	3	13,242,654	281.37		394,974		358,461		265,049			(48,025)		89,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/23/2026	3	20,149,816	282.26		596,914		543,485		382,065			(68,892)		135,580		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2026	2	17,568,555	276.53		519,214		488,495		472,025			(41,397)		120,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2026	1	15,189,337	280.19		449,604		414,402		328,661			(53,194)		103,050		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/13/2026	4	16,598,380	277.34		487,049		457,704		426,099			(37,104)		113,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2024	11/20/2026	6	26,492,590	278.58		786,382		746,843		635,880			(75,006)		181,994		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/16/2026	3	21,903,992	282.63		652,830		588,090		403,728			(90,705)		146,601		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/02/2026	6	20,119,264	283.05		596,205		526,064		357,414			(96,628)		133,207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/02/2026	3	17,179,337	279.41		511,709		492,334		395,761			(34,747)		119,039		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/01/2026	4	8,277,998	284.21		245,181		215,017		136,161			(36,787)		54,765		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/28/2026	6	16,124,462	282.72		477,979		436,979		299,333			(62,599)		108,905		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/11/2026	3	12,646,270	280.02		369,923		345,140		282,498			(39,838)		86,306		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2026	4	27,222,641	277.03		791,607		789,711		694,600			(1,896)		191,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/06/2026	3	20,482,220	282.16		603,442		561,844		394,586			(60,271)		139,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2026	1	14,813,012	281.99		438,465		408,912		295,113			(56,324)		101,019		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/16/2026	3	12,155,971	282.44		361,597		324,653		226,703			(60,182)		81,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	10/30/2026	5	23,596,554	280.19		699,268		644,667		509,287			(64,930)		159,610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/06/2026	2	22,706,239	281.99		663,474		618,509		441,907			(62,201)		154,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/23/2026	3	13,227,423	279.54		389,481		370,236		300,993			(25,761)		91,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/20/2026	7	17,468,145	278.2		517,776		489,693		428,632			(30,320)		120,000		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/29/2026	4	10,989,536	282.9		325,548		298,009		201,205			(47,304)		74,279		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2026	2	21,569,750	279.3		638,372		619,033		500,752			(34,483)		149,674		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/14/2026	4	13,355,367	282		395,584		353,940		255,511			(49,197)		89,249		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/11/2026	4	22,481,187	278.1		663,470		649,856		560,796			(13,614)		156,773		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/12/2024	11/12/2026	4	14,136,033	279.4		410,968		384,016		322,110			(44,260)		96,544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/22/2024	10/16/2026	5	19,910,349	283.3		588,657		531,067		351,935			(80,948)		133,257		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2026	5	14,317,866	278.27		417,000		409,249		354,618			(7,751)		100,197		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/17/2026	3	13,966,587	277.95		397,367		390,473		354,672			(11,509)		97,807		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/05/2026	6	9,090,303	281.32		267,603		247,795		184,070			(37,578)		61,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/11/2026	3	29,325,689	279.33		859,463		840,634		682,260			(24,510)		204,504		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/09/2026	3	11,288,442	279.31		337,107		327,617		262,560			(22,814)		78,609		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2026	1	4,821,935	279.54		142,247		135,213		109,788			(7,034)		33,221		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/15/2026	2	10,535,553	278.1		310,331		303,982		263,346			(6,349)		73,677		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	12/03/2026	4	7,558,928	279.81		223,949		215,789		170,238			(15,870)		52,415		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/05/2026	3	12,639,170	282.25		375,671		331,826		236,582			(54,551)		83,878		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/06/2026	2	7,128,920	282.25		211,547		186,870		133,541			(27,936)		47,347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/02/2026	5	14,484,338	283.68		427,998		376,331		247,255			(62,882)		95,899		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2026	3	15,376,075	280.58		468,350		416,779		319,680			(76,555)		102,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/09/2026	3	21,893,068	281.86		648,728		579,672		421,035			(100,816)		145,741		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/08/2026	3	7,474,797	280.58		222,460		197,211		155,347			(33,474)		49,721		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2024	11/04/2026	4	15,662,395	280.15		474,344		438,186		339,942			(49,601)		106,338		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/09/2026	5	17,995,311	280.71		535,897		478,313		371,280			(76,660)		119,794		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/22/2026	3	10,700,182	282.78		307,735		278,799		196,317			(40,633)		71,943		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	10/30/2026	5	20,132,415	280.26		592,570		545,412		432,754			(67,714)		136,178		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/21/2026	3	10,285,005	282.83		304,617		275,444		187,921			(40,807)		69,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/25/2026	5	8,759,571	278.48		258,403		246,955		211,994			(26,083)		60,393		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/18/2026	3	17,011,302	277.11		508,417		479,352		443,507			(71,114)		116,692		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/19/2026	3	10,455,040	277.76		310,467		293,140		262,856			(31,480)		71,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/30/2026	2	15,497,517	279.53		457,153		438,922		354,160			(39,696)		107,232		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/04/2026	4	14,428,966	280.29		424,463		409,505		328,833			(34,242)		100,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/25/2026	3	11,270,903	278.51		332,460		317,582		272,376			(14,878)		77,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/18/2026	5	17,844,024	276.05		520,626		512,407		503,999			(12,189)		125,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/23/2026	3	9,209,509	276.03		274,460		272,628		258,958			(1,832)		64,763		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/10/2026	3	11,334,722	279.64		336,447		327,318		260,759			(18,515)		78,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/01/2026	2	14,882,208	279.53		440,483		422,940		340,294			(30,874)		103,048		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/23/2024	12/18/2026	3	17,570,727	275.76		518,449		513,222		500,327			(6,798)		123,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2024	12/24/2026	2	2,164,346	276.33		63,634		63,215		59,909			(419)		15,231		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/31/2026	1	10,103,788	275.22		298,062		298,062		297,860					71,445		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/15/2026	4	12,743,537	281.84		381,115		341,497		246,478			(51,287)		85,226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/26/2026	2	18,204,832	282.36		540,816		493,221		343,762			(69,445)		122,771		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	10/02/2026	4	19,701,175	282.25		575,310		507,956		367,933			(88,721)		130,438		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/27/2026	2	12,156,575	282.36		361,142		329,403		229,720			(70,619)		82,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/02/2026	1	17,677,606	280.19		523,257		482,231		383,779			(62,956)		119,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/20/2026	3	20,941,472	279.54		609,454		579,320		475,696			(33,141)		143,860		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/27/2026	4	39,403,680	278.46		1,168,238		1,120,148		955,921			(66,100)		272,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/18/2026	3	23,744,390	274.41		703,693		695,090		730,149			(15,367)		166,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/21/2026	2	17,644,568	275.76		520,534		514,810		503,073			(5,724)		123,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/19/2026	1	15,478,878	283.3		459,723		414,825		274,249			(71,106)		103,835		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/30/2026	2	14,328,833	275.09		423,817		423,817		425,251					101,251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/07/2026	2	14,518,845	279.3		429,485		416,506		337,627			(21,503)		100,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	10/12/2026	3	14,521,098	281.86		431,287		385,547		279,873			(68,721)		96,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/29/2026	1	12,708,286	276.34		374,894		374,379		367,196			(16,420)		89,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/30/2026	3	16,374,687	283.01		477,964		438,076		297,919			(44,345)		110,760		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/20/2026	1	10,248,485	283.3		304,380		274,695		181,720			(67,398)		68,801		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2026	1	14,577,199	281.86		432,943		387,088		283,444			(80,820)		97,339		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/04/2026	3	19,637,581	279.24		579,603		561,335		457,335			(33,662)		136,267		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/09/2026	1	24,287,711	281.99		718,916		670,394		473,674			(59,006)		165,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2026	1	9,149,124	275.76		269,899		266,933		260,966			(2,966)		64,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	15,758,032	276.53		464,862		437,404		424,194			(105,264)		108,016		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/24/2026	3	27,425,461	276.34		800,012		799,032		758,698			(980)		192,995		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/16/2026	1	19,637,939	276.53		579,319		545,054		528,385			(46,949)		134,513		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/14/2026	2	12,934,749	278.1		381,684		373,828		330,348			(22,853)		90,391		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2026	4	20,892,505	278.25		612,954		573,747		509,222			(49,950)		142,793		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2026	2	11,006,754	279.3		325,799		315,955		257,572			(30,320)		76,594		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	1	24,789,084	276.34		731,278		730,272		698,877			(13,750)		174,925		0001
Purchased Call/S&P 500 INDEX/SPXC055S6D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/19/2024	01/03/2025	1	29,625,000	6090.03		35,550		6,464		346			(29,086)		13,429		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S5J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2023	01/02/2025	2	283,113	182.35	25,873			36		32,337			(16,329)		105		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S5M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	1	244,158	182.15	22,194			61		28,214			(12,668)		111		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/04/2023	.01/03/2025	1	 490,873	..... 182.52	44,375	.....	.....	122	.....	55,613	.....	.....	.....(24,367)	.....	223	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/05/2023	.01/03/2025	1	 29,181	..... 182.53	2,679	.....	.....	 7	.....	 3,304	.....	.....	.....(3,237)	.....	13	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/06/2023	.01/07/2025	1	 298,072	..... 183.57	26,677	.....	.....	220	.....	32,007	.....	.....	.....(14,815)	.....	206	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/06/2023	.01/08/2025	1	 222,212	..... 183.57	19,910	.....	.....	191	.....	23,886	.....	.....	.....(9,996)	.....	164	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/09/2023	.01/09/2025	1	 297,215	..... 183.09	26,214	.....	.....	288	.....	32,811	.....	.....	.....(16,330)	.....	233	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213S$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/10/2023	.01/10/2025	1	 273,346	..... 183.29	24,273	.....	.....	300	.....	29,907	.....	.....	.....(16,034)	.....	226	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/11/2023	.01/10/2025	1	 224,661	..... 183.4	19,883	.....	.....	246	.....	24,431	.....	.....	.....(12,295)	.....	186	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/12/2023	.01/10/2025	1	 56,275	..... 183.59	4,902	.....	.....	61	.....	6,055	.....	.....	.....(4,079)	.....	47	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/13/2023	.01/16/2025	1	 60,548	..... 183.66	5,316	.....	.....	109	.....	6,530	.....	.....	.....(2,669)	.....	63	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/13/2023	.01/13/2025	1	94,653	..... 183.66	8,282	.....	.....	137	.....	10,177	.....	.....	.....(4,175)	.....	89	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/13/2023	.01/15/2025	1	 69,403	..... 183.66	6,087	.....	.....	117	.....	7,477	.....	.....	.....(3,060)	.....	70	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.10/27/2023	.01/14/2025	2	 543,296	..... 183.66	42,112	.....	.....	843	.....	58,474	.....	.....	.....(25,884)	.....	532	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/17/2023	.01/17/2025	1	 174,390	..... 183.39	15,277	.....	.....	335	.....	19,112	.....	.....	.....(9,814)	.....	188	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/18/2023	.01/17/2025	1	 354,917	..... 182.29	30,558	.....	.....	672	.....	41,269	.....	.....	.....(19,534)	.....	383	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/20/2023	.01/22/2025	1	 463,083	..... 182.85	40,473	.....	.....	 1,166	.....	52,527	.....	.....	.....(24,291)	.....	568	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/20/2023	.01/17/2025	1	 172,903	..... 182.85	15,043	.....	.....	332	.....	19,515	.....	.....	.....(7,604)	.....	187	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/23/2023	.01/23/2025	1	 289,778	..... 183.02	25,443	.....	.....	768	.....	32,603	.....	.....	.....(12,774)	.....	364	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/24/2023	.01/24/2025	1	 223,678	..... 182.9	19,617	.....	.....	619	.....	25,660	.....	.....	.....(16,529)	.....	287	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/25/2023	.01/24/2025	1	 280,672	..... 182.9	24,447	.....	.....	772	.....	31,814	.....	.....	.....(12,290)	.....	360	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/26/2023	.01/24/2025	1	 160,475	..... 183.37	14,026	.....	.....	445	.....	17,733	.....	.....	.....(7,080)	.....	206	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/27/2023	.01/28/2025	1	 429,846	..... 183.05	37,955	.....	.....	 1,408	.....	48,526	.....	.....	.....(19,082)	.....	595	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.01/27/2023	.01/27/2025	1	 210,066	..... 183.05	18,528	.....	.....	663	.....	23,691	.....	.....	.....(9,328)	.....	286	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/27/2023	01/29/2025	1	171,070	183.05	15,123			581		19,332			(7,592)		241		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2023	01/30/2025	1	160,808	182.61	14,264			567		18,620			(8,695)		231		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/31/2023	01/31/2025	1	270,260	183.23	23,837			981		30,307			(13,943)		394		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/01/2023	01/31/2025	1	311,751	183.19	27,434			1,131		35,035			(13,792)		454		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2023	01/31/2025	2	150,298	183.12	13,057			541		16,954			(10,385)		219		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2023	02/04/2025	2	212,754	182.86	19,414			910		24,431			(11,369)		329		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/05/2025	1	161,617	182.86	14,400			691		18,577			(7,230)		254		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/03/2023	02/03/2025	1	234,196	182.86	20,820			945		26,867			(10,482)		357		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2023	02/06/2025	1	186,819	182.71	17,075			843		21,665			(10,600)		297		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2023	02/07/2025	1	575,923	183.14	52,294			2,654		65,351			(34,075)		929		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2023	02/07/2025	1	171,616	182.64	15,754			801		19,994			(12,545)		277		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/10/2023	.02/12/2025	1	 181,623	..... 183.28	16,873	.....	.....	972	.....	20,557	.....	.....	.....(8,471)	.....	312	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/10/2023	.02/10/2025	2	 113,154	..... 183.28	10,378	.....	.....	575	.....	12,782	.....	.....	.....(5,258)	.....	190	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/17/2023	.02/11/2025	2	 338,938	..... 183.28	31,349	.....	.....	 1,769	.....	38,325	.....	.....	.....(21,089)	.....	575	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/10/2023	.02/07/2025	1	 63,276	..... 182.22	 6,157	.....	.....	315	.....	 7,534	.....	.....	..... (3,112)	.....	102	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/14/2023	.02/13/2025	3	 423,617	..... 183.81	39,474	.....	.....	 2,330	.....	46,642	.....	.....	.....(24,199)	.....	735	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/14/2023	.02/14/2025	1	 289,056	..... 183.5	27,460	.....	.....	 1,657	.....	32,398	.....	.....	.....(20,372)	.....	507	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/15/2023	.02/14/2025	1	 283,051	..... 183.16	26,946	.....	.....	 1,629	.....	32,307	.....	.....	.....(13,547)	.....	497	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/16/2023	.02/14/2025	1	 91,871	..... 182.7	 8,709	.....	.....	529	.....	10,742	.....	.....	.....(4,403)	.....	161	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/17/2023	.02/19/2025	1	 168,291	..... 182.49	16,038	.....	.....	 1,079	.....	19,988	.....	.....	.....(8,063)	.....	311	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/17/2023	.02/14/2025	1	 61,128	..... 182.49	 5,795	.....	.....	353	.....	 7,226	.....	.....	..... (2,934)	.....	107	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213USW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/17/2023	.02/18/2025	1	 229,585	..... 182.49	21,856	.....	.....	 1,443	.....	27,242	.....	.....	..... (13,017)	.....	421	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213U8X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/17/2023	.02/20/2025	1	 124,512	..... 182.49	11,878	.....	.....	815	.....	 14,802	.....	.....	.....(5,964)	.....	233	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/21/2023	.02/21/2025	1	608,266	..... 181.68	58,333	.....	.....	4,081	.....	75,398	.....	.....	.....(34,258)	.....	 1,148	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/22/2023	.02/21/2025	1	 232,027	..... 181.46	22,228	.....	.....	 1,557	.....	29,075	.....	.....	.....(13,721)	.....	438	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/24/2023	.02/24/2025	1	 127,212	..... 181.32	12,505	.....	.....	929	.....	16,094	.....	.....	.....(8,061)	.....	247	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/24/2023	.02/25/2025	1	 230,077	..... 181.32	22,640	.....	.....	 1,710	.....	29,133	.....	.....	.....(11,382)	.....	451	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/24/2023	.02/26/2025	1	 60,513	..... 181.32	5,960	.....	.....	458	.....	7,669	.....	.....	.....(2,993)	.....	120	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/27/2023	.02/27/2025	1	 188,398	..... 181.42	18,520	.....	.....	 1,448	.....	23,782	.....	.....	.....(11,358)	.....	376	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.02/28/2023	.02/28/2025	1	 233,463	..... 180.94	22,879	.....	.....	 1,820	.....	30,189	.....	.....	.....(13,543)	.....	469	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/01/2023	.02/28/2025	2	 168,410	..... 180.92	16,919	.....	.....	 1,353	.....	21,798	.....	.....	.....(8,537)	.....	339	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/03/2023	.03/04/2025	1	 91,438	..... 182.14	9,089	.....	.....	774	.....	11,189	.....	.....	.....(4,569)	.....	190	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213V8SI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.03/03/2023	.03/05/2025	1	 100,808	..... 182.14	10,030	.....	.....	867	.....	12,347	.....	.....	.....(5,036)	.....	211	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/03/2023	.03/03/2025	1	130,688	..... 182.14	12,977	.....	.....	1,089	.....	15,977	.....	.....	.....(6,533)	.....	269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/06/2023	.03/06/2025	1	280,276	..... 182.31	27,803	.....	.....	2,441	.....	34,068	.....	.....	..... (16,726)	.....	591	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/06/2023	.02/28/2025	1	 55,772	..... 181.36	5,751	.....	.....	461	.....	7,067	.....	.....	.....(2,911)	.....	112	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/07/2023	.03/07/2025	1	388,199	..... 181.39	39,014	.....	.....	3,479	.....	49,423	.....	.....	.....(19,587)	.....	825	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/08/2023	.03/07/2025	2	362,091	..... 181.12	35,886	.....	.....	3,207	.....	46,703	.....	.....	.....(20,972)	.....	770	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/09/2023	.03/07/2025	1	 112,992	..... 180.28	11,322	.....	.....	1,015	.....	15,164	.....	.....	.....(5,716)	.....	240	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/10/2023	.03/10/2025	1	 69,128	..... 179.75	6,512	.....	.....	609	.....	9,530	.....	.....	.....(5,921)	.....	150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/10/2023	.03/12/2025	1	 195,355	..... 179.75	18,441	.....	.....	1,771	.....	26,976	.....	.....	.....(9,259)	.....	431	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/10/2023	.03/11/2025	1	137,808	..... 179.75	12,995	.....	.....	1,232	.....	19,014	.....	.....	.....(6,533)	.....	302	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/13/2023	.03/13/2025	1	 247,332	..... 179.81	20,825	.....	.....	2,028	.....	34,088	.....	.....	.....(12,847)	.....	549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213VS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/14/2023	.03/14/2025	1	287,955	..... 180.34	25,484	.....	.....	2,517	.....	38,763	.....	.....	.....(15,573)	.....	644	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/15/2023	.03/14/2025	1	 41,834	..... 179.68	 3,393	.....	.....	336	.....	5,805	.....	.....	.....(1,706)	.....	94	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/16/2023	.03/14/2025	1	 160,572	..... 180.02	 13,793	.....	.....	 1,370	.....	21,937	.....	.....	.....(6,963)	.....	359	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/18/2025	1	 450,785	..... 179.38	36,288	.....	.....	 3,788	.....	63,601	.....	.....	.....(18,244)	.....	 1,035	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/17/2025	1	 35,013	..... 179.38	 2,819	.....	.....	291	.....	 4,936	.....	.....	.....(3,412)	.....	80	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/17/2023	.03/19/2025	2	 374,449	..... 179.38	30,741	.....	.....	 3,253	.....	52,873	.....	.....	.....(15,461)	.....	865	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/20/2023	.03/20/2025	1	 173,508	..... 180.35	 14,228	.....	.....	 1,522	.....	23,463	.....	.....	..... (9,339)	.....	404	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/21/2023	.03/21/2025	1	 219,376	..... 180.99	19,108	.....	.....	 2,071	.....	28,816	.....	.....	.....(12,354)	.....	514	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/24/2023	.03/26/2025	2	210,060	..... 180.55	18,084	.....	.....	 2,090	.....	28,285	.....	.....	.....(11,122)	.....	507	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/28/2023	.03/25/2025	2	 253,994	..... 180.55	21,206	.....	.....	 2,419	.....	34,172	.....	.....	..... (10,669)	.....	609	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/27/2023	.03/27/2025	1	 82,652	..... 180.94	 6,976	.....	.....	813	.....	 10,938	.....	.....	.....(5,763)	.....	201	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I/I$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.03/28/2023	.03/28/2025	1	 427,613	..... 181.19	36,817	.....	.....	 4,343	.....	55,975	.....	.....	.....(20,987)	.....	 1,044	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.03/29/2023	.03/28/2025	1	 296,244	..... 181.87	25,536	.....	.....	3,017	.....	37,538	.....	.....	.....(12,838)	.....	723	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.03/30/2023	.03/28/2025	1	 61,556	..... 182.07	 5,349	.....	.....	635	.....	 7,724	.....	.....	..... (2,700)	.....	150	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.03/31/2025	1	 246,970	..... 182.66	21,412	.....	.....	 2,621	.....	30,185	.....	.....	..... (10,780)	.....	613	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.04/02/2025	1	 172,194	..... 182.66	14,964	.....	.....	 1,868	.....	21,083	.....	.....	..... (7,513)	.....	432	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.04/01/2025	1	 319,063	..... 182.66	27,695	.....	.....	 3,424	.....	39,031	.....	.....	..... (13,923)	.....	797	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213I\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.03/31/2023	.03/21/2025	1	52,537	..... 179.81	 5,204	.....	.....	573	.....	 7,288	.....	.....	..... (2,656)	.....	123	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/03/2023	.04/03/2025	1	 122,442	..... 183.4	10,481	.....	.....	 1,323	.....	14,456	.....	.....	..... (5,262)	.....	309	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/10/2023	.04/04/2025	2	 427,911	..... 183.11	36,286	.....	.....	 4,641	.....	51,319	.....	.....	..... (21,586)	.....	 1,086	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/05/2023	.04/04/2025	2	 247,797	..... 183.82	20,838	.....	.....	 2,674	.....	28,657	.....	.....	..... (10,523)	.....	629	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/06/2023	.04/08/2025	2	 264,002	..... 183.66	22,149	.....	.....	 2,950	.....	30,901	.....	.....	..... (11,130)	.....	684	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X\$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	.04/06/2023	.04/07/2025	1	 121,202	..... 183.66	10,011	.....	.....	 1,320	.....	14,173	.....	.....	..... (5,033)	.....	312	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/06/2023	.04/04/2025	1	 151,034	..... 183.66	 12,445	.....	.....	 1,596	.....	 17,612	.....	.....	..... (6,283)	.....	 383	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/06/2023	.04/09/2025	1	 86,539	..... 183.66	 7,157	.....	.....	 961	.....	 10,139	.....	.....	..... (5,571)	.....	 225	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/11/2023	.04/11/2025	1	 461,909	..... 184.05	 40,001	.....	.....	 5,487	.....	 53,137	.....	.....	..... (20,083)	.....	 1,215	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/12/2023	.04/11/2025	1	 215,468	..... 183.87	 18,444	.....	.....	 2,534	.....	 25,020	.....	.....	..... (11,465)	.....	 567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/14/2023	.04/15/2025	1	 177,109	..... 184.18	 15,391	.....	.....	 2,199	.....	 20,315	.....	.....	..... (7,738)	.....	 475	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/17/2023	.04/17/2025	1	 340,141	..... 184.29	 30,000	.....	.....	 4,362	.....	 38,866	.....	.....	..... (20,546)	.....	 921	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/18/2023	.04/17/2025	1	 301,351	..... 184.16	 26,670	.....	.....	 3,883	.....	 34,667	.....	.....	..... (13,408)	.....	 816	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/19/2023	.04/17/2025	1	 140,303	..... 184.13	 12,459	.....	.....	 1,817	.....	 16,166	.....	.....	..... (9,406)	.....	 380	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/20/2023	.04/17/2025	1	 81,141	..... 183.7	 7,084	.....	.....	 1,037	.....	 9,558	.....	.....	..... (14,024)	.....	 220	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/21/2023	.04/21/2025	1	 92,352	..... 183.78	 8,072	.....	.....	 1,221	.....	 10,875	.....	.....	..... (6,573)	.....	 255	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213X$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/21/2023	.04/22/2025	1	 219,082	..... 183.78	 19,170	.....	.....	 2,923	.....	 25,822	.....	.....	..... (11,779)	.....	 607	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/24/2023	04/24/2025	1	70,109	184.18	6,099			945		8,111			(3,062)		196		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/24/2023	04/23/2025	1	245,148	183.78	21,730			3,343		28,922			(10,924)		682		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/25/2023	04/25/2025	1	168,798	183.51	14,415			2,254		20,225			(9,030)		474		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/26/2023	04/25/2025	1	523,218	182.66	44,578			6,981		65,384			(29,953)		1,468		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/27/2023	04/25/2025	1	159,941	183.06	13,739			2,160		19,599			(6,936)		449		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/30/2025	1	117,351	183.58	10,069			1,644		14,076			(5,055)		336		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/28/2025	1	136,649	183.58	11,697			1,882		16,360			(5,889)		388		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/28/2023	04/29/2025	1	132,587	183.58	11,363			1,842		15,889			(5,713)		379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/01/2023	05/01/2025	1	107,400	183.55	9,365			1,542		12,913			(4,702)		309		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/02/2023	05/02/2025	1	248,528	182.21	20,926			3,473		31,929			(10,506)		718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/03/2023	05/02/2025	1	162,176	181.6	13,590			2,259		21,442			(10,433)		469		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/04/2023	.05/02/2025	1	 220,977	..... 181.13	17,656	.....	.....	 2,947	.....	 29,857	.....	.....	.....(11,722)	.....	639	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/05/2023	.05/06/2025	1	 261,924	..... 182.2	21,923	.....	.....	 3,764	.....	 33,780	.....	.....	.....(11,022)	.....	769	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/08/2023	.05/08/2025	1	 50,902	..... 182.1	4,261	.....	.....	742	.....	 6,607	.....	.....	.....(7,120)	.....	151	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/09/2023	.05/09/2025	1	 307,571	..... 181.81	25,959	.....	.....	 4,558	.....	 40,502	.....	.....	..... (17,183)	.....	914	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/10/2023	.05/09/2025	1	 137,217	..... 181.72	11,389	.....	.....	 2,002	.....	 18,145	.....	.....	.....(8,017)	.....	408	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Y$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/11/2023	.05/09/2025	1	 161,150	..... 181.39	13,198	.....	.....	 2,330	.....	 21,637	.....	.....	.....(11,982)	.....	479	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/12/2025	1	 309,312	..... 181.48	25,889	.....	.....	 4,665	.....	 41,459	.....	.....	.....(15,722)	.....	930	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/13/2025	1	 186,458	..... 181.48	15,625	.....	.....	 2,833	.....	 25,013	.....	.....	..... (10,063)	.....	563	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/12/2023	.05/14/2025	1	 60,972	..... 181.48	5,116	.....	.....	933	.....	 8,186	.....	.....	..... (4,354)	.....	185	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2023	.05/15/2025	1	 258,436	..... 181.46	21,683	.....	.....	 3,986	.....	 34,756	.....	.....	..... (10,886)	.....	786	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/16/2023	.05/16/2025	1	 364,546	..... 180.5	30,950	.....	.....	 5,731	.....	 51,234	.....	.....	.....(22,669)	.....	 1,113	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/18/2023	.05/16/2025	1	 197,428	..... 181.08	 17,434	.....	.....	 3,246	.....	 27,036	.....	.....	..... (8,801)	.....	 603	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/19/2023	.05/20/2025	1	 264,288	..... 181.66	 23,099	.....	.....	 4,410	.....	 35,361	.....	.....	..... (11,613)	.....	 818	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/19/2023	.05/21/2025	1	 140,199	..... 181.66	 12,267	.....	.....	 2,356	.....	 18,773	.....	.....	..... (6,159)	.....	 436	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/22/2023	.05/22/2025	1	 102,826	..... 181.67	 9,038	.....	.....	 1,748	.....	 13,774	.....	.....	..... (4,538)	.....	 321	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2023	.05/23/2025	1	 503,703	..... 181.84	 44,729	.....	.....	 8,713	.....	 67,000	.....	.....	..... (25,313)	.....	 1,576	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2023	.05/23/2025	1	 140,874	..... 181.41	 12,608	.....	.....	 2,459	.....	 19,111	.....	.....	..... (6,339)	.....	 441	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/26/2023	.05/27/2025	1	 93,438	..... 181.23	 8,634	.....	.....	 1,734	.....	 12,820	.....	.....	..... (4,347)	.....	 296	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/26/2023	.05/28/2025	1	 108,910	..... 181.23	 10,074	.....	.....	 2,034	.....	 14,954	.....	.....	..... (5,065)	.....	 347	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/26/2023	.05/29/2025	1	 109,428	..... 181.23	 10,133	.....	.....	 2,057	.....	 15,037	.....	.....	..... (5,087)	.....	 350	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/26/2023	.05/23/2025	1	 43,341	..... 181.23	 3,992	.....	.....	 784	.....	 5,928	.....	.....	..... (5,705)	.....	 136	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/30/2023	.05/30/2025	1	 254,110	 181	 23,022	.....	.....	 4,706	.....	 35,308	.....	.....	..... (11,559)	.....	 814	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD213Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2023	05/30/2025	1	643,441	180.96	57,266			11,721		89,563			(35,020)		2,062		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/01/2023	05/30/2025	1	228,730	180.91	20,266			4,165		31,909			(10,231)		733		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/04/2025	1	75,111	182	6,828			1,442		10,014			(3,428)		245		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/02/2025	1	99,917	182	9,062			1,895		13,300			(4,562)		323		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/02/2023	06/03/2025	1	112,157	182	10,184			2,140		14,941			(5,120)		364		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2023	06/05/2025	2	407,679	181.91	37,448			8,029		54,623			(26,168)		1,333		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2023	06/06/2025	1	523,706	181.92	47,605			10,187		70,194			(36,513)		1,717		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2023	06/06/2025	1	171,450	182.72	15,842			3,395		22,144			(7,965)		562		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/08/2023	06/06/2025	1	164,495	182.92	15,002			3,228		21,046			(7,573)		539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/09/2025	1	90,713	182.71	8,373			1,831		11,751			(4,215)		300		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/09/2023	06/11/2025	1	264,022	182.71	24,422			5,394		34,258			(12,261)		879		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/09/2023	.06/10/2025	1	 258,234	..... 182.71	23,861	.....	.....	 5,244	.....	 33,479	.....	.....	.....(16,033)	.....	 858	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/12/2023	.06/12/2025	1	 282,531	..... 182.97	26,078	.....	.....	 5,795	.....	 36,245	.....	.....	.....(20,159)	.....	 944	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/13/2023	.06/13/2025	1	 422,233	..... 183.27	39,099	.....	.....	 8,742	.....	 53,447	.....	.....	.....(24,952)	.....	 1,415	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/15/2023	.06/13/2025	1	 120,249	..... 183.94	11,219	.....	.....	 2,526	.....	 14,738	.....	.....	.....(5,672)	.....	 403	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/16/2025	1	 79,714	..... 184.04	7,541	.....	.....	 1,724	.....	 9,748	.....	.....	.....(3,802)	.....	 270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/18/2025	1	 330,632	..... 184.04	31,344	.....	.....	 7,233	.....	 40,502	.....	.....	..... (18,381)	.....	 1,125	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/16/2023	.06/17/2025	1	 216,021	..... 184.04	20,457	.....	.....	 4,699	.....	 26,439	.....	.....	.....(16,373)	.....	 733	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2023	.06/20/2025	1	 176,715	..... 183.19	16,594	.....	.....	 3,870	.....	 22,672	.....	.....	.....(17,299)	.....	 605	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/21/2023	.06/20/2025	1	 104,132	..... 182.89	9,820	.....	.....	 2,293	.....	 13,448	.....	.....	.....(4,937)	.....	 356	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/22/2023	.06/20/2025	1	 147,230	..... 182.55	13,987	.....	.....	 3,280	.....	 19,317	.....	.....	.....(7,061)	.....	 504	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/23/2023	.06/25/2025	1	46,953	..... 182.64	4,465	.....	.....	 1,072	.....	 6,383	.....	.....	.....(5,601)	.....	 163	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/23/2023	.06/24/2025	1	 123,573	..... 182.64	11,739	.....	.....	2,806	.....	16,786	.....	.....	.....(8,520)	.....	428	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/23/2023	.06/23/2025	1	95,043	..... 182.64	9,020	.....	.....	 2,146	.....	12,900	.....	.....	.....(6,687)	.....	328	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/26/2023	.06/26/2025	1	 283,276	..... 182.31	26,713	.....	.....	 6,449	.....	37,900	.....	.....	.....(18,202)	.....	986	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/27/2023	.06/27/2025	1	 551,495	..... 182.31	52,613	.....	.....	12,774	.....	72,805	.....	.....	.....(28,665)	.....	 1,926	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/28/2023	.06/27/2025	1	 114,250	..... 182.65	10,854	.....	.....	 2,639	.....	15,062	.....	.....	.....(8,151)	.....	399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/29/2023	.06/27/2025	1	 88,331	..... 183.17	8,568	.....	.....	 2,092	.....	11,367	.....	.....	..... (4,325)	.....	308	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/30/2023	.07/01/2025	1	 127,924	..... 183.74	12,396	.....	.....	 3,086	.....	16,079	.....	.....	.....(6,241)	.....	452	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/30/2023	.07/02/2025	1	 66,236	..... 183.74	6,425	.....	.....	 1,606	.....	 8,332	.....	.....	.....(3,230)	.....	234	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/30/2023	.06/30/2025	1	 151,325	..... 183.74	14,648	.....	.....	 3,632	.....	19,004	.....	.....	.....(7,385)	.....	533	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/03/2023	.07/03/2025	1	 414,432	..... 183.99	40,780	.....	.....	10,251	.....	51,560	.....	.....	.....(24,789)	.....	 1,471	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/05/2023	.07/03/2025	1	 226,632	..... 183.93	22,346	.....	.....	 5,625	.....	28,277	.....	.....	.....(22,809)	.....	805	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/06/2023	.07/03/2025	1	 117,565	..... 182.94	11,756	.....	.....	 2,972	.....	 15,368	.....	.....	..... (5,943)	.....	417	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/07/2023	.07/07/2025	1	 104,600	..... 183.2	10,355	.....	.....	 2,664	.....	 13,807	.....	.....	..... (5,213)	.....	375	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/10/2023	.07/10/2025	1	 165,334	..... 183.06	16,219	.....	.....	 4,227	.....	 21,607	.....	.....	..... (8,143)	.....	598	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3131SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/11/2023	.07/11/2025	1	 500,296	..... 183.85	48,979	.....	.....	 12,833	.....	 63,093	.....	.....	..... (24,590)	.....	 1,814	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/11/2023	.07/09/2025	1	 56,721	..... 182.8	5,824	.....	.....	 1,514	.....	 7,499	.....	.....	..... (2,932)	.....	205	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/12/2023	.07/11/2025	1	 134,789	..... 184.13	12,940	.....	.....	 3,395	.....	 16,773	.....	.....	..... (6,505)	.....	489	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/13/2023	.07/11/2025	1	 124,792	..... 184.3	11,693	.....	.....	 3,081	.....	 15,403	.....	.....	..... (9,516)	.....	453	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/14/2023	.07/16/2025	1	 98,738	..... 183.62	9,489	.....	.....	 2,551	.....	 12,635	.....	.....	..... (8,466)	.....	363	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/14/2023	.07/14/2025	1	 66,645	..... 183.62	6,391	.....	.....	 1,706	.....	 8,514	.....	.....	..... (7,437)	.....	244	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/14/2023	.07/15/2025	1	 123,700	..... 183.62	11,875	.....	.....	 3,181	.....	 15,816	.....	.....	..... (5,970)	.....	453	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	.07/17/2023	.07/17/2025	1	 367,142	..... 183.21	35,062	.....	.....	 9,475	.....	 47,947	.....	.....	..... (32,662)	.....	 1,352	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/18/2023	07/18/2025	1	256,074	183.86	24,455			6,642		32,456			(12,278)		945		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2023	07/18/2025	1	167,941	184.55	16,106			4,380		20,607			(8,097)		620		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/20/2023	07/18/2025	1	260,880	185.63	25,279			6,904		30,339			(12,762)		963		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/21/2025	1	241,869	186.11	23,534			6,507		27,545			(11,848)		900		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/22/2025	1	124,928	186.11	12,168			3,376		14,241			(9,376)		466		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/21/2023	07/23/2025	1	52,829	186.11	5,151			1,434		6,028			(7,299)		197		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2023	07/24/2025	1	397,449	186.51	38,751			10,844		44,475			(28,096)		1,489		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2023	07/25/2025	1	100,573	186.45	9,856			2,772		11,300			(4,948)		378		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2023	07/25/2025	1	191,831	186.43	18,819			5,299		21,575			(9,461)		721		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/27/2023	07/25/2025	1	53,093	186.28	5,208			1,473		6,017			(5,368)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132\$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/30/2025	1	41,954	186.56	4,141			1,193		4,710			(7,206)		159		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3132SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/28/2025	1	71,571	186.56	7,050			2,017		8,019			(3,549)		271		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/28/2023	07/29/2025	1	172,660	186.56	17,024			4,887		19,365			(8,559)		655		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2023	07/31/2025	1	156,263	186.73	15,251			4,414		17,407			(7,657)		595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/01/2023	08/01/2025	1	279,139	186.3	27,663			8,045		32,090			(13,888)		1,066		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2023	08/01/2025	1	221,468	185.66	21,792			6,346		26,065			(14,324)		846		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/03/2023	08/01/2025	1	175,723	185.66	17,291			5,056		20,681			(8,729)		671		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/04/2023	08/05/2025	1	102,857	185.26	10,080			2,991		12,384			(5,068)		397		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2023	08/07/2025	1	225,910	185.91	21,891			6,546		26,406			(14,912)		875		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2023	08/08/2025	1	77,319	185.91	7,492			2,251		9,149			(3,762)		300		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2023	08/08/2025	1	62,861	185.89	6,091			1,832		7,362			(3,062)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/10/2023	08/08/2025	1	94,750	186.08	9,172			2,771		10,992			(4,630)		368		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/11/2023	.08/13/2025	1	 202,665	..... 186.55	20,023			 6,153	.....	 23,071	.....	.....	.....(10,053)	.....	796	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/11/2023	.08/12/2025	1	 67,083	..... 186.55	 6,621			 2,028	.....	 7,629	.....	.....	..... (3,329)	.....	263	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/14/2023	.08/14/2025	2	 404,170	..... 186.51	39,843			 12,340	.....	 46,147	.....	.....	.....(23,305)	.....	 1,590	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/15/2023	.08/15/2025	2	 326,139	..... 185.5	31,654			 9,825	.....	 39,180	.....	.....	.....(19,134)	.....	 1,286	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2023	.08/15/2025	1	 145,303	..... 184.94	 14,458			 4,488	.....	 17,932	.....	.....	..... (7,269)	.....	573	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/17/2023	.08/15/2025	1	 57,891	..... 185.5	 5,772			 1,799	.....	 6,955	.....	.....	..... (2,914)	.....	228	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/18/2025	1	 78,161	..... 185.78	 7,738			 2,437	.....	 9,283	.....	.....	..... (3,896)	.....	310	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3133$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/20/2025	1	42,132	..... 185.78	 4,179			 1,324	.....	 5,035	.....	.....	..... (2,098)	.....	168	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/18/2023	.08/19/2025	1	 133,928	..... 185.78	 13,272			 4,193	.....	 15,921	.....	.....	..... (6,673)	.....	533	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/21/2023	.08/21/2025	1	 279,101	..... 185.4	27,854			 8,864	.....	 33,856	.....	.....	.....(21,126)	.....	 1,115	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/22/2023	.08/22/2025	1	 189,366	..... 184.97	18,974			 6,065	.....	 23,479	.....	.....	.....(13,932)	.....	758	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/23/2023	.08/22/2025	1	 140,583	..... 185.06	 13,932	.....	.....	 4,459	.....	 17,356	.....	.....	..... (7,004)	.....	 563	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/24/2023	.08/22/2025	1	 141,577	..... 184.54	 14,115	.....	.....	 4,536	.....	 17,912	.....	.....	..... (7,126)	.....	 567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/25/2025	1	 67,775	..... 185.28	 6,838	.....	.....	 2,220	.....	 8,302	.....	.....	..... (3,443)	.....	 273	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/26/2025	1	 111,962	..... 185.28	 11,308	.....	.....	 3,681	.....	 13,726	.....	.....	..... (9,665)	.....	 452	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/25/2023	.08/27/2025	1	 62,880	..... 185.28	 6,363	.....	.....	 2,078	.....	 7,716	.....	.....	..... (3,195)	.....	 254	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/28/2023	.08/28/2025	1	 267,088	..... 185.65	 26,949	.....	.....	 8,835	.....	 32,226	.....	.....	..... (16,207)	.....	 1,083	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/29/2023	.08/29/2025	1	 130,225	..... 186.38	 12,853	.....	.....	 4,232	.....	 15,177	.....	.....	..... (6,453)	.....	 529	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/30/2023	.08/29/2025	1	 134,792	..... 186.44	 13,250	.....	.....	 4,368	.....	 15,655	.....	.....	..... (6,661)	.....	 548	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/31/2023	.08/29/2025	1	 207,468	..... 186.13	 20,373	.....	.....	 6,754	.....	 24,465	.....	.....	..... (10,299)	.....	 843	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/01/2023	.09/04/2025	1	 167,264	..... 186.6	 16,442	.....	.....	 5,548	.....	 19,390	.....	.....	..... (12,030)	.....	 688	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/01/2023	.08/29/2025	1	 91,966	..... 186.6	 8,985	.....	.....	 2,983	.....	 10,602	.....	.....	..... (4,548)	.....	 374	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/05/2023	.09/05/2025	1	 235,627	 186	 23,374	.....	.....	 7,920	.....	 28,153	.....	.....	..... (14,696)	.....	 971	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/06/2023	.09/05/2025	1	 358,613	..... 185.58	 35,969	.....	.....	 12,204	.....	 43,722	.....	.....	..... (18,083)	.....	 1,478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3134$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/07/2023	.09/05/2025	1	 95,069	..... 185.58	 9,469	.....	.....	 3,226	.....	 11,591	.....	.....	..... (4,780)	.....	 392	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/08/2023	.09/10/2025	1	 31,919	..... 186.03	 3,189	.....	.....	 1,102	.....	 3,825	.....	.....	..... (5,846)	.....	 133	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/08/2023	.09/09/2025	1	 159,962	..... 186.03	 15,964	.....	.....	 5,504	.....	 19,153	.....	.....	..... (8,026)	.....	 665	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/12/2023	.09/12/2025	1	 240,685	..... 186.51	 24,093	.....	.....	 8,394	.....	 28,231	.....	.....	..... (12,096)	.....	 1,006	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/13/2023	.09/12/2025	1	 137,178	..... 186.51	 13,649	.....	.....	 4,762	.....	 16,090	.....	.....	..... (6,862)	.....	 573	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/14/2023	.09/12/2025	1	 76,209	..... 187.46	 7,598	.....	.....	 2,662	.....	 8,527	.....	.....	..... (8,199)	.....	 318	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/15/2023	.09/16/2025	1	 161,824	..... 186.61	 16,263	.....	.....	 5,764	.....	 18,958	.....	.....	..... (8,176)	.....	 682	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/15/2023	.09/17/2025	1	 79,746	..... 186.61	 8,022	.....	.....	 2,850	.....	 9,351	.....	.....	..... (4,028)	.....	 337	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/15/2023	.09/15/2025	1	 58,807	..... 186.61	 5,904	.....	.....	 2,087	.....	 6,883	.....	.....	..... (2,972)	.....	 247	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/18/2023	.09/18/2025	1	 181,537	..... 186.82	18,281	.....	.....	 6,520	.....	21,098	.....	.....	.....(9,178)	.....	768	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/20/2023	.09/19/2025	1	 252,337	..... 186.41	25,436	.....	.....	 9,119	.....	29,931	.....	.....	.....(19,588)	.....	 1,069	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/25/2023	.09/25/2025	1	 289,636	..... 185.29	29,485	.....	.....	 10,799	.....	36,417	.....	.....	.....(19,287)	.....	 1,241	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/26/2023	.09/26/2025	1	 74,183	..... 184.25	7,552	.....	.....	 2,776	.....	9,788	.....	.....	.....(3,791)	.....	318	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/28/2023	.09/26/2025	1	 77,706	..... 184.21	7,879	.....	.....	 2,913	.....	10,272	.....	.....	.....(3,978)	.....	334	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/29/2023	.10/01/2025	1	 69,950	..... 183.6	7,093	.....	.....	 2,656	.....	9,537	.....	.....	.....(3,561)	.....	303	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/29/2023	.09/30/2025	1	 112,278	..... 183.6	11,374	.....	.....	 4,250	.....	15,296	.....	.....	.....(5,718)	.....	486	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.10/02/2023	.10/02/2025	1	 97,651	..... 182.38	9,902	.....	.....	 3,722	.....	14,028	.....	.....	.....(10,551)	.....	424	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3135$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.10/03/2023	.10/03/2025	1	 69,250	182	7,050	.....	.....	 2,659	.....	10,128	.....	.....	.....(3,539)	.....	301	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.10/05/2023	.10/03/2025	1	 193,663	..... 181.57	18,815	.....	.....	 7,147	.....	28,819	.....	.....	.....(9,511)	.....	842	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.10/06/2023	.10/07/2025	1	 91,366	..... 181.45	9,219	.....	.....	 3,538	.....	13,702	.....	.....	.....(4,641)	.....	400	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/09/2023	. 10/09/2025	1	 141,337	..... 182.5	14,218	.....	.....	 5,481	.....	20,321	.....	.....	.....(10,556)	.....	621	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136S8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/10/2023	. 10/10/2025	1	 188,894	..... 182.93	18,644	.....	.....	 7,212	.....	26,689	.....	.....	.....(9,360)	.....	832	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/11/2023	. 10/10/2025	1	 160,797	..... 182.45	15,967	.....	.....	 6,185	.....	23,185	.....	.....	..... (16,814)	.....	708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/12/2023	. 10/10/2025	1	 115,605	..... 181.77	11,572	.....	.....	 4,501	.....	17,146	.....	.....	.....(5,842)	.....	509	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/13/2023	. 10/15/2025	1	 130,575	..... 182.42	13,084	.....	.....	 5,151	.....	18,919	.....	.....	.....(6,569)	.....	580	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/13/2023	. 10/13/2025	1	 122,578	..... 182.42	12,258	.....	.....	 4,805	.....	17,735	.....	.....	.....(6,171)	.....	543	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/13/2023	. 10/14/2025	1	 66,112	..... 182.42	6,618	.....	.....	 2,600	.....	 9,572	.....	.....	.....(3,327)	.....	293	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/16/2023	. 10/16/2025	1	 141,568	..... 183.17	14,213	.....	.....	 5,615	.....	19,887	.....	.....	.....(7,136)	.....	630	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/17/2023	. 10/17/2025	1	 219,308	..... 183.66	22,391	.....	.....	 8,877	.....	30,189	.....	.....	.....(11,242)	.....	977	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/18/2023	. 10/17/2025	1	 200,461	..... 183.22	20,487	.....	.....	 8,133	.....	28,121	.....	.....	..... (10,300)	.....	893	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136SR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/19/2023	. 10/17/2025	2	 150,384	..... 182.7	14,973	.....	.....	 5,972	.....	21,566	.....	.....	.....(7,564)	.....	670	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/20/2023	. 10/22/2025	1	 93,360	..... 182.15	 9,392	.....	.....	3,788	.....	13,748	.....	.....	.....(15,550)	.....	420	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/20/2023	. 10/21/2025	1	 64,378	..... 182.15	6,470	.....	.....	 2,604	.....	 9,473	.....	.....	..... (3,253)	.....	289	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/20/2023	. 10/20/2025	1	 251,702	..... 182.15	25,271	.....	.....	 10,150	.....	 37,012	.....	.....	.....(12,722)	.....	 1,128	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3136$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/23/2023	. 10/23/2025	1	 246,073	..... 181.29	24,681	.....	.....	 9,988	.....	 37,537	.....	.....	..... (17,387)	.....	 1,108	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/24/2023	. 10/24/2025	1	 184,991	..... 182.15	18,518	.....	.....	 7,519	.....	 27,279	.....	.....	..... (9,297)	.....	834	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/25/2023	. 10/24/2025	1	 164,557	..... 181.8	16,554	.....	.....	 6,731	.....	 24,616	.....	.....	..... (8,323)	.....	742	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/26/2023	. 10/24/2025	1	 81,496	..... 181.2	8,117	.....	.....	 3,314	.....	 12,490	.....	.....	..... (4,098)	.....	368	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/27/2023	. 10/28/2025	1	 167,372	..... 179.57	16,670	.....	.....	 6,870	.....	 27,414	.....	.....	..... (8,381)	.....	760	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/27/2023	. 10/27/2025	1	 104,078	..... 179.57	10,356	.....	.....	 4,259	.....	 17,037	.....	.....	..... (5,213)	.....	472	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/27/2023	. 10/29/2025	1	 107,225	..... 179.57	10,690	.....	.....	 4,414	.....	 17,574	.....	.....	..... (8,218)	.....	488	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/30/2023	. 10/30/2025	1	 171,791	..... 180.55	17,110	.....	.....	 7,088	.....	 27,125	.....	.....	..... (8,590)	.....	783	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2023	10/31/2025	1	242,712	181.01	24,393			10,138		37,658			(12,246)		1,108		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2023	10/31/2025	1	125,696	181.23	12,444			5,179		19,332			(6,256)		574		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/02/2023	10/31/2025	1	53,700	182.56	5,263			2,199		7,824			(5,737)		245		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/05/2025	1	91,026	182.78	8,775			3,707		13,190			(4,406)		419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/03/2023	11/04/2025	1	91,260	182.78	8,816			3,718		13,214			(4,432)		419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2023	11/06/2025	1	253,044	182.48	24,495			10,382		37,149			(12,298)		1,166		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2023	11/07/2025	1	69,133	182.18	6,720			2,858		10,282			(3,374)		319		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/09/2023	11/07/2025	1	136,896	181.18	13,306			5,690		21,196			(9,627)		632		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/10/2025	1	61,598	181.64	6,067			2,612		9,383			(3,055)		286		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3137$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/11/2025	1	75,367	181.64	7,431			3,205		11,488			(3,736)		350		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/10/2023	11/12/2025	1	125,656	181.64	12,402			5,359		19,166			(6,227)		585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/13/2023	. 11/13/2025	1	 284,526	..... 181.67	27,969	.....	.....	12,124	.....	43,376	.....	.....	.....(14,042)	.....	1,326	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/14/2023	. 11/14/2025	1	 51,415	..... 182.51	4,915	.....	.....	2,137	.....	7,581	.....	.....	.....(2,468)	.....	240	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/16/2023	. 11/14/2025	1	 113,875	..... 182.52	10,852	.....	.....	4,745	.....	16,785	.....	.....	.....(5,479)	.....	531	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/17/2023	. 11/19/2025	1	 85,957	..... 182.93	8,278	.....	.....	3,656	.....	12,502	.....	.....	.....(4,156)	.....	404	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/17/2023	. 11/18/2025	1	89,299	..... 182.93	8,591	.....	.....	3,788	.....	12,979	.....	.....	.....(7,156)	.....	419	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/20/2023	. 11/20/2025	1	 295,055	..... 183.09	28,325	.....	.....	12,550	.....	42,661	.....	.....	.....(14,221)	.....	1,390	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/21/2023	. 11/21/2025	1	 61,475	..... 183.22	5,877	.....	.....	2,616	.....	8,847	.....	.....	.....(2,955)	.....	290	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/24/2023	. 11/21/2025	2	 153,814	..... 183.43	14,986	.....	.....	6,706	.....	21,943	.....	.....	.....(23,095)	.....	726	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/24/2023	. 11/25/2025	1	 326,217	..... 183.69	31,545	.....	.....	14,213	.....	46,168	.....	.....	.....(15,859)	.....	1,549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138SP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/30/2023	. 11/28/2025	1	 169,260	..... 184.48	15,724	.....	.....	7,179	.....	23,217	.....	.....	.....(12,541)	.....	807	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/01/2025	1	 106,448	..... 185.27	9,687	.....	.....	4,450	.....	14,144	.....	.....	.....(4,877)	.....	510	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/03/2025	1	 77,856	..... 185.27	7,100	.....	.....	3,273	.....	10,361	.....	.....	.....(7,834)	.....	374	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/01/2023	. 12/02/2025	1	 66,647	..... 185.27	6,072	.....	.....	2,794	.....	8,862	.....	.....	.....(7,183)	.....	320	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/04/2023	. 12/04/2025	1	 138,634	..... 185.3	12,782	.....	.....	5,909	.....	18,439	.....	.....	.....(6,417)	.....	667	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3138$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/06/2023	. 12/05/2025	1	 90,822	..... 184.67	8,301	.....	.....	3,854	.....	12,422	.....	.....	.....(4,173)	.....	438	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/08/2023	. 12/10/2025	1	 64,267	..... 184.95	6,015	.....	.....	2,830	.....	8,718	.....	.....	.....(3,020)	.....	312	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/08/2023	. 12/08/2025	1	 63,218	..... 184.95	5,905	.....	.....	2,770	.....	8,563	.....	.....	.....(2,973)	.....	306	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/08/2023	. 12/09/2025	1	 121,700	..... 184.95	11,379	.....	.....	5,346	.....	16,497	.....	.....	..... (18,869)	.....	590	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/11/2023	. 12/11/2025	1	 134,986	..... 185.32	12,608	.....	.....	5,949	.....	18,035	.....	.....	.....(11,099)	.....	656	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/12/2023	. 12/12/2025	1	 79,568	..... 185.15	7,384	.....	.....	3,494	.....	10,718	.....	.....	.....(7,387)	.....	387	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/13/2023	. 12/12/2025	1	 130,408	..... 186.39	12,063	.....	.....	5,717	.....	16,635	.....	.....	.....(6,065)	.....	635	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/15/2023	. 12/17/2025	1	 255,724	..... 186.84	22,862	.....	.....	10,976	.....	32,098	.....	.....	..... (11,478)	.....	 1,254	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2023	12/16/2025	1	161,862	186.84	14,454			6,929		20,300			(10,070)		793		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2023	12/12/2025	1	50,146	187.37	4,408			2,103		6,118			(2,231)		244		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2023	12/18/2025	1	359,015	187.17	31,988			15,402		44,472			(21,841)		1,763		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2023	12/19/2025	1	60,264	187.57	5,351			2,584		7,329			(2,687)		296		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/23/2025	1	64,059	187.23	5,573			2,729		7,939			(2,806)		317		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2023	12/24/2025	1	79,611	187.23	6,934			3,400		9,875			(3,486)		394		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/26/2025	1	163,647	187.59	14,335			7,060		20,002			(7,197)		813		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3139SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2023	12/26/2025	1	569,602	187.56	49,214			24,269		69,717			(24,742)		2,828		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313AS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/31/2025	1	70,826	187.48	6,148			3,074		8,733			(3,074)		354		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313AS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/29/2023	12/29/2025	1	188,748	187.48	16,346			8,150		23,234			(8,195)		941		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313AS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/02/2024	01/02/2026	1	234,441	188.75		20,443		10,264		27,321			(10,180)		1,175		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/04/2024	.01/02/2026	1	 81,227	..... 188.84	.....	7,221	.....	3,645	.....	9,426	.....	.....	.....(3,576)	.....	407	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/05/2024	.01/07/2026	1	 122,158	..... 189.01	.....	10,884	.....	5,539	.....	14,127	.....	.....	.....(5,345)	.....	617	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/08/2024	.01/08/2026	1	 68,774	..... 189.2	.....	6,073	.....	3,099	.....	7,890	.....	.....	.....(2,974)	.....	348	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/09/2024	.01/09/2026	1	 160,092	..... 188.73	.....	14,216	.....	7,274	.....	18,793	.....	.....	.....(6,942)	.....	810	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/10/2024	.01/09/2026	1	 78,701	..... 188.53	.....	6,934	.....	3,552	.....	9,325	.....	.....	.....(3,381)	.....	398	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/22/2024	.01/22/2026	1	 186,840	..... 188.13	.....	16,629	.....	8,805	.....	22,807	.....	.....	.....(7,824)	.....	962	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/23/2024	.01/23/2026	1	 163,661	..... 188.64	.....	14,615	.....	7,759	.....	19,536	.....	.....	.....(6,856)	.....	844	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/24/2024	.01/23/2026	1	 80,563	..... 188.18	.....	7,186	.....	3,820	.....	9,820	.....	.....	.....(3,366)	.....	415	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/25/2024	.01/23/2026	1	 75,791	..... 189.39	.....	6,654	.....	3,552	.....	8,738	.....	.....	.....(15,944)	.....	391	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/26/2024	.01/26/2026	1	 138,796	..... 189.48	.....	12,270	.....	6,582	.....	15,978	.....	.....	.....(5,688)	.....	718	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/29/2024	.01/29/2026	1	 63,108	..... 189.67	.....	5,579	.....	3,007	.....	7,220	.....	.....	.....(2,571)	.....	328	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/30/2024	01/30/2026	1	45,230	190.02		4,030		2,178		5,095			(4,640)		235		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	01/31/2024	01/30/2026	1	70,386	189.09		6,117		3,310		8,281			(2,806)		366		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/02/2024	02/04/2026	1	113,696	189.66		10,324		5,650		13,087			(4,673)		595		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/05/2024	02/05/2026	1	164,510	188.98		15,069		8,268		19,558			(11,263)		862		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/06/2024	02/06/2026	1	73,563	189.46		6,635		3,650		8,562			(2,985)		386		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/08/2024	02/06/2026	1	94,081	189.31		8,571		4,741		11,032			(3,830)		494		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/09/2024	02/09/2026	1	67,449	188.85		6,199		3,445		8,091			(2,754)		355		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/09/2024	02/10/2026	1	60,472	188.85		5,563		3,095		7,261			(2,468)		319		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/12/2024	02/12/2026	1	65,412	189.64		5,992		3,345		7,592			(2,647)		346		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/13/2024	02/13/2026	1	98,764	188.75		9,284		5,196		11,949			(4,088)		523		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	02/15/2024	02/13/2026	1	106,505	190.24		9,937		5,600		12,030			(4,337)		564		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/16/2024	.02/19/2026	1	 58,879	..... 190.23	.....	5,570	.....	3,163	.....	6,691	.....	.....	.....(2,407)	.....	314	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/16/2024	.02/18/2026	1	6,467	..... 190.23	.....	611	.....	347	.....	734	.....	.....	.....(35,119)	.....	34	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/16/2024	.02/17/2026	1	 20,709	..... 190.23	.....	 1,955	.....	 1,108	.....	 2,349	.....	.....	.....(4,101)	.....	110	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/21/2024	.02/20/2026	1	 17,636	..... 191.01	.....	 1,661	.....	947	.....	 1,934	.....	.....	.....(7,838)	.....	94	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/22/2024	.02/20/2026	1	 132,382	..... 191.27	.....	 12,576	.....	 7,199	.....	 14,335	.....	.....	.....(9,567)	.....	707	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/23/2024	.02/23/2026	1	 80,928	..... 191.44	.....	7,656	.....	 4,402	.....	 8,713	.....	.....	.....(3,254)	.....	434	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/26/2024	.02/26/2026	1	 195,105	..... 190.93	.....	 18,574	.....	 10,727	.....	21,597	.....	.....	.....(11,946)	.....	 1,049	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/27/2024	.02/27/2026	1	 80,655	..... 191.07	.....	 7,694	.....	 4,454	.....	 8,873	.....	.....	.....(6,707)	.....	434	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.02/29/2024	.02/27/2026	1	 55,961	..... 191.16	.....	 5,272	.....	 3,068	.....	 6,133	.....	.....	.....(2,203)	.....	301	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/01/2024	.02/27/2026	1	 85,844	..... 191.5	.....	 8,026	.....	 4,678	.....	 9,256	.....	.....	.....(3,348)	.....	462	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.03/01/2024	.03/02/2026	1	 141,339	..... 191.5	.....	 13,243	.....	 7,742	.....	 15,285	.....	.....	.....(12,444)	.....	763	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/05/2024	.03/05/2026	1	 135,441	..... 191.63	.....	 12,691	.....	 7,461	.....	 14,599	.....	.....	..... (13,903)	.....	 734	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/06/2024	.03/06/2026	1	 30,594	..... 192.17	.....	 2,861	.....	 1,686	.....	 3,216	.....	.....	..... (6,548)	.....	 166	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/07/2024	.03/06/2026	1	 64,384	..... 192.38	.....	 6,001	.....	 3,551	.....	 6,940	.....	.....	..... (2,450)	.....	 349	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/08/2024	.03/09/2026	1	 81,992	..... 192.61	.....	 7,592	.....	 4,512	.....	 8,462	.....	.....	..... (3,081)	.....	 447	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/08/2024	.03/06/2026	1	 87,967	..... 192.61	.....	 8,119	.....	 4,811	.....	 9,051	.....	.....	..... (3,308)	.....	 477	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/11/2024	.03/11/2026	1	 78,558	..... 193.36	.....	 7,314	.....	 4,360	.....	 7,829	.....	.....	..... (2,954)	.....	 429	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/12/2024	.03/12/2026	1	 114,300	..... 193.49	.....	 10,744	.....	 6,420	.....	 11,329	.....	.....	..... (10,617)	.....	 625	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/13/2024	.03/13/2026	1	 63,882	..... 193.7	.....	 6,024	.....	 3,608	.....	 6,269	.....	.....	..... (6,006)	.....	 349	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/15/2024	.03/13/2026	1	 112,744	..... 193.15	.....	 10,778	.....	 6,491	.....	 11,378	.....	.....	..... (4,288)	.....	 617	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/15/2024	.03/16/2026	1	 89,518	..... 193.15	.....	 8,585	.....	 5,184	.....	 9,062	.....	.....	..... (3,401)	.....	 491	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/18/2024	.03/18/2026	1	 80,853	..... 193.63	.....	 7,794	.....	 4,722	.....	 8,009	.....	.....	..... (3,073)	.....	 445	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/19/2024	.03/19/2026	1	 408,830	..... 194.03	.....	 39,125	.....	 23,755	.....	 39,737	.....	.....	..... (21,103)	.....	 2,252	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/20/2024	.03/20/2026	1	 80,670	..... 194.23	.....	 7,688	.....	 4,678	.....	 7,771	.....	.....	..... (3,010)	.....	 445	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/21/2024	.03/20/2026	1	 84,161	..... 194.51	.....	 7,970	.....	 4,870	.....	 7,992	.....	.....	..... (3,100)	.....	 464	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/22/2024	.03/23/2026	1	 163,744	..... 194.15	.....	 15,425	.....	 9,463	.....	 15,889	.....	.....	..... (5,962)	.....	 906	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/26/2024	.03/26/2026	1	 208,070	..... 194.21	.....	 19,725	.....	 12,166	.....	 20,195	.....	.....	..... (12,513)	.....	 1,155	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/27/2024	.03/27/2026	1	 123,823	..... 195.91	.....	 11,664	.....	 7,210	.....	 11,025	.....	.....	..... (4,454)	.....	 688	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/28/2024	.03/27/2026	1	 348,824	..... 196.54	.....	 33,103	.....	 20,547	.....	 30,038	.....	.....	..... (16,266)	.....	 1,939	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.03/28/2024	.03/30/2026	1	 73,790	..... 196.54	.....	 7,025	.....	 4,371	.....	 6,378	.....	.....	..... (2,654)	.....	 411	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/19/2024	.04/20/2026	1	 133,911	..... 194.78	.....	 13,485	.....	 8,792	.....	 12,979	.....	.....	..... (4,693)	.....	 764	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/03/2024	.05/01/2026	1	 386,141	..... 195.12	.....	 37,726	.....	 25,272	.....	 37,242	.....	.....	..... (18,747)	.....	 2,228	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/18/2024	.04/17/2026	1	 102,744	.....193.5	.....	 10,346	.....	 6,722	.....	 10,568	.....	.....	..... (3,625)	.....	 584	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/22/2026	1	706,571	195.7		70,021		49,005		67,746			(39,312)		4,164		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2024	05/21/2026	1	201,628	197.85		19,699		13,665		17,326			(6,034)		1,187		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/10/2024	04/10/2026	1	134,294	195.2		13,510		8,611		12,606			(4,899)		758		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/11/2026	1	197,881	197.03		19,511		13,285		17,529			(6,226)		1,153		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/11/2024	04/10/2026	1	103,594	194.89		10,390		6,650		9,878			(3,741)		585		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2024	06/12/2026	1	239,285	195.51		23,115		16,733		23,676			(6,382)		1,439		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/26/2026	1	86,705	195.7		8,627		6,052		8,349			(2,575)		513		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2024	05/29/2026	1	228,449	194.12		22,868		16,114		23,799			(6,754)		1,355		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2024	06/26/2026	1	254,126	196.58		24,549		18,318		24,240			(10,568)		1,548		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/27/2026	1	149,965	195.41		15,161		10,031		14,194			(5,130)		862		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/23/2026	1	67,203	196.2		6,499		4,802		6,508			(1,696)		408		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/26/2024	04/24/2026	1	174,011	195.41		17,540		11,580		16,416			(15,093)		997		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/16/2024	05/15/2026	1	220,918	197.95		21,451		14,764		18,748			(6,687)		1,293		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/20/2024	06/18/2026	1	308,889	196.21		29,777		21,921		29,740			(7,856)		1,868		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/31/2024	06/02/2026	1	124,028	196.92		12,266		8,711		11,331			(3,555)		739		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/11/2024	06/11/2026	1	299,804	196.06		29,651		21,423		28,859			(8,227)		1,801		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/28/2024	06/29/2026	1	521,406	196.83		50,576		37,845		49,297			(12,731)		3,186		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/18/2024	06/18/2026	1	358,613	195.47		34,534		25,319		35,771			(9,216)		2,169		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	04/30/2024	04/30/2026	1	306,418	194.8		31,071		20,657		29,990			(10,414)		1,766		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/17/2024	05/15/2026	1	270,945	198.33		26,417		18,207		22,538			(13,033)		1,586		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	05/23/2024	05/22/2026	1	119,869	195.7		11,891		8,311		11,493			(3,580)		706		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPRO8K5P83	06/17/2024	06/17/2026	1	246,754	195.13		23,886		17,479		24,987			(6,407)		1,491		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/21/2024	.06/22/2026	1	 253,414	..... 196.2	.....	24,480	.....	18,082	.....	24,514	.....	.....	.....(6,398)	.....	1,538	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/24/2024	.06/24/2026	1	 294,980	..... 197.56	.....	28,436	.....	21,054	.....	26,761	.....	.....	.....(7,382)	.....	1,794	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/13/2024	.06/12/2026	1	 436,105	..... 195.21	.....	41,953	.....	30,496	.....	43,770	.....	.....	.....(11,458)	.....	2,623	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/05/2024	.05/29/2026	1	 82,864	..... 194.81	.....	8,592	.....	6,114	.....	8,356	.....	.....	.....(2,479)	.....	492	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/06/2024	.05/06/2026	1	 73,589	..... 195.49	.....	7,204	.....	4,849	.....	7,003	.....	.....	.....(2,355)	.....	427	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/29/2024	.04/29/2026	1	 384,307	..... 196.02	.....	38,738	.....	25,701	.....	35,334	.....	.....	.....(13,037)	.....	2,213	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/14/2024	.06/16/2026	1	 227,243	..... 194.98	.....	21,883	.....	15,962	.....	23,150	.....	.....	.....(10,331)	.....	1,372	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/05/2024	.04/02/2026	1	 126,285	..... 195.65	.....	12,161	.....	7,670	.....	11,479	.....	.....	.....(4,491)	.....	707	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/05/2024	.04/06/2026	1	 130,087	..... 195.65	.....	12,566	.....	7,951	.....	11,879	.....	.....	.....(4,615)	.....	731	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/14/2024	.05/14/2026	1	 234,720	..... 197.37	.....	23,003	.....	15,735	.....	20,504	.....	.....	.....(7,267)	.....	1,372	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/08/2024	.05/08/2026	1	 87,684	..... 196.09	.....	8,602	.....	5,813	.....	8,120	.....	.....	.....(2,788)	.....	510	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/14/2024	.06/12/2026	1	491,575	..... 194.98	.....	47,142	.....	34,315	.....	49,877	.....	.....	..... (17,728)	.....	2,956	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D\$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/08/2024	.04/08/2026	1	 54,019	..... 195.55	.....	5,267	.....	3,342	.....	4,970	.....	.....	.....(1,924)	.....	304	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D\$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.04/04/2024	.04/02/2026	1	 234,895	..... 195.26	.....	22,573	.....	14,218	.....	21,784	.....	.....	.....(8,356)	.....	1,314	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/31/2024	.06/01/2026	1	 346,476	..... 196.92	.....	34,232	.....	24,297	.....	31,619	.....	.....	.....(26,827)	.....	2,062	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F\$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/22/2024	.05/22/2026	1	 257,915	..... 197.31	.....	25,302	.....	17,586	.....	22,814	.....	.....	.....(7,716)	.....	1,520	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F\$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/13/2024	.05/13/2026	1	 68,983	..... 197.16	.....	6,781	.....	4,629	.....	6,084	.....	.....	.....(2,152)	.....	403	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H\$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/21/2024	.06/18/2026	1	516,942	..... 196.2	.....	49,730	.....	36,661	.....	49,795	.....	.....	..... (19,667)	.....	3,126	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G\$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.06/10/2024	.06/10/2026	1	 192,616	..... 196.34	.....	19,185	.....	13,835	.....	18,270	.....	.....	.....(5,350)	.....	1,156	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F\$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/07/2024	.05/07/2026	1	 222,757	..... 195.89	.....	21,786	.....	14,693	.....	20,813	.....	.....	.....(9,167)	.....	1,293	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E\$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/02/2024	.05/01/2026	1	 192,180	.....194.9	.....	19,064	.....	12,753	.....	18,737	.....	.....	.....(6,311)	.....	1,109	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E\$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	.05/03/2024	.05/04/2026	1	 301,951	..... 195.12	.....	29,591	.....	19,863	.....	29,216	.....	.....	.....(9,728)	.....	1,747	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/06/2024	.06/05/2026	1	 259,522	..... 196.46	.....	25,251	.....	18,111	.....	24,339	.....	.....	..... (10,791)	.....	 1,550	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/19/2024	.04/21/2026	1	 52,636	..... 194.78	.....	5,300	.....	3,458	.....	5,107	.....	.....	.....(1,842)	.....	301	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/09/2024	.04/09/2026	1	 271,428	..... 196.11	.....	26,274	.....	16,710	.....	24,286	.....	.....	.....(14,300)	.....	 1,530	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/24/2024	.04/24/2026	1	 142,471	..... 196.29	.....	14,261	.....	9,364	.....	12,852	.....	.....	.....(4,897)	.....	816	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/25/2024	.06/25/2026	1	 416,097	..... 197.08	.....	40,112	.....	29,753	.....	38,695	.....	.....	.....(26,519)	.....	 2,533	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/23/2024	.04/23/2026	1	 265,324	..... 195.91	.....	26,426	.....	17,315	.....	24,377	.....	.....	.....(9,111)	.....	 1,518	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/31/2024	.05/29/2026	1	 258,023	..... 196.92	.....	25,415	.....	18,008	.....	23,467	.....	.....	.....(9,577)	.....	 1,531	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/17/2024	.05/19/2026	1	59,922	..... 198.33	.....	5,866	.....	4,053	.....	5,009	.....	.....	.....(1,813)	.....	352	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/16/2024	.04/16/2026	1	 243,256	..... 192.68	.....	24,472	.....	15,799	.....	25,993	.....	.....	.....(8,673)	.....	 1,382	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2024	.05/15/2026	1	 63,798	..... 198.01	.....	6,157	.....	4,220	.....	5,397	.....	.....	.....(1,937)	.....	373	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/05/2024	.06/05/2026	1	90,999	..... 196.29	.....	8,909	.....	6,363	.....	8,606	.....	.....	.....(2,545)	.....	544	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/28/2024	.06/26/2026	1	 435,492	..... 196.83	.....	42,112	.....	31,468	.....	41,040	.....	.....	.....(14,961)	.....	2,653	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/15/2024	.06/30/2026	2	281,861	..... 196.83	.....	27,493	.....	20,806	.....	26,678	.....	.....	.....(6,687)	.....	1,724	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/20/2024	.05/20/2026	1	 353,323	..... 197.84	.....	34,626	.....	23,972	.....	30,324	.....	.....	..... (15,817)	.....	2,078	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/01/2024	.05/01/2026	1	 140,775	..... 194.69	.....	14,218	.....	 9,472	.....	13,867	.....	.....	.....(4,746)	.....	812	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/26/2024	.06/26/2026	1	 125,146	..... 196.72	.....	12,152	.....	 9,030	.....	11,857	.....	.....	.....(7,554)	.....	763	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/12/2024	.04/10/2026	1	 240,933	..... 193.57	.....	23,877	.....	15,302	.....	24,522	.....	.....	.....(8,574)	.....	1,360	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/17/2024	.04/17/2026	1	 201,890	..... 193.06	.....	20,128	.....	13,023	.....	21,208	.....	.....	.....(7,106)	.....	1,148	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/17/2024	.05/18/2026	1	 235,934	..... 198.33	.....	23,074	.....	15,933	.....	19,699	.....	.....	.....(7,141)	.....	1,385	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.06/07/2024	.06/08/2026	1	 68,182	..... 196.31	.....	6,791	.....	 4,885	.....	 6,463	.....	.....	.....(1,906)	.....	408	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.04/12/2024	.04/13/2026	1	 197,500	..... 193.57	.....	19,631	.....	12,611	.....	20,164	.....	.....	.....(7,021)	.....	1,118	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.05/09/2024	.05/08/2026	1	 191,906	..... 196.76	.....	18,749	.....	12,724	.....	17,177	.....	.....	.....(6,026)	.....	1,115	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313DSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	04/02/2024	04/02/2026	1	112,822	196.5		10,876		6,812		9,808			(4,064)		631		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	04/19/2024	04/17/2026	1	158,265	194.78		15,890		10,337		15,290			(5,553)		900		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	05/10/2024	05/08/2026	1	325,001	197.03		31,948		21,710		28,689			(14,210)		1,889		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	04/25/2024	04/24/2026	1	129,664	195.95		13,096		8,634		11,902			(8,155)		743		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	06/07/2024	06/09/2026	1	85,888	196.31		8,572		6,170		8,150			(2,402)		515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	06/07/2024	06/05/2026	1	436,930	196.31		43,387		31,162		41,280			(12,225)		2,610		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	06/04/2024	06/04/2026	1	182,514	196.4		17,886		12,751		17,149			(8,917)		1,089		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	05/24/2024	05/27/2026	1	244,205	195.7		24,323		17,073		23,541			(7,250)		1,446		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	06/14/2024	06/15/2026	1	194,763	194.98		18,736		13,659		19,821			(5,077)		1,175		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	07/24/2024	07/24/2026	1	105,958	200		9,748		7,619		8,808			(4,078)		662		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPR08K5P83	09/10/2024	09/10/2026	1	318,516	204.11		25,290		21,434		22,847			(3,856)		2,072		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.08/30/2024	.08/31/2026	1	 224,453	..... 204.84	.....	 18,989	.....	 15,876	.....	 15,215	.....	.....	..... (3,112)	.....	 1,448	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.07/10/2024	.07/10/2026	1	 159,553	..... 196.86	.....	 15,189	.....	 11,580	.....	 15,241	.....	.....	..... (3,610)	.....	 985	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.09/06/2024	.09/08/2026	1	 97,951	..... 203.14	.....	 7,895	.....	 6,669	.....	 7,357	.....	.....	..... (1,225)	.....	 636	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.07/22/2024	.07/22/2026	2	 164,927	..... 200.01	.....	 15,589	.....	 12,182	.....	 13,670	.....	.....	..... (3,406)	.....	 1,029	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS$ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.09/25/2024	.09/25/2026	1	 160,461	..... 204.67	.....	 12,612	.....	 10,949	.....	 11,485	.....	.....	..... (1,663)	.....	 1,057	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.07/19/2024	.07/20/2026	1	 212,382	..... 200.44	.....	 19,794	.....	 15,383	.....	 17,178	.....	.....	..... (4,411)	.....	 1,322	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.08/13/2024	.08/13/2026	1	 251,327	..... 201.88	.....	 21,212	.....	 17,162	.....	 19,450	.....	.....	..... (4,050)	.....	 1,598	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.09/05/2024	.09/04/2026	1	 75,979	..... 203.74	.....	 6,185	.....	 5,212	.....	 5,499	.....	.....	..... (972)	.....	 492	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.08/02/2024	.08/03/2026	1	 365,099	..... 202.15	.....	 30,705	.....	 24,454	.....	 27,500	.....	.....	..... (6,251)	.....	 2,301	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.07/26/2024	.07/28/2026	1	 88,910	..... 201.67	.....	 8,180	.....	 6,438	.....	 6,815	.....	.....	..... (1,742)	.....	 557	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	.08/30/2024	.09/01/2026	1	 129,362	..... 204.84	.....	 10,957	.....	 9,163	.....	 8,782	.....	.....	..... (1,794)	.....	 835	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/08/2024	.08/07/2026	1	 331,221	..... 201.36	.....	28,618	.....	23,012	.....	26,131	.....	.....	.....(5,605)	.....	2,095	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/15/2024	.08/14/2026	1	 149,520	..... 202.42	.....	13,008	.....	10,586	.....	11,265	.....	.....	.....(2,422)	.....	951	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/14/2024	.08/14/2026	1	 147,622	..... 202.09	.....	12,474	.....	10,109	.....	11,309	.....	.....	.....(6,135)	.....	939	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/05/2024	.08/05/2026	1	 480,345	..... 200.02	.....	40,445	.....	32,278	.....	40,466	.....	.....	.....(8,167)	.....	3,033	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/16/2024	.08/14/2026	1	 534,386	..... 202.61	.....	46,224	.....	37,669	.....	39,862	.....	.....	.....(11,974)	.....	3,400	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/27/2024	.08/27/2026	1	 346,742	..... 204.19	.....	29,196	.....	24,183	.....	24,206	.....	.....	.....(5,013)	.....	2,230	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/06/2024	.08/06/2026	1	 168,922	..... 200.34	.....	14,409	.....	11,519	.....	14,020	.....	.....	.....(2,890)	.....	1,067	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/02/2024	.08/04/2026	1	 109,294	..... 202.15	.....	9,203	.....	7,332	.....	8,243	.....	.....	.....(1,871)	.....	689	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/12/2024	.07/13/2026	1	 353,407	..... 198.33	.....	32,902	.....	25,254	.....	31,533	.....	.....	.....(7,649)	.....	2,187	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/26/2024	.07/27/2026	1	 205,055	..... 201.67	.....	18,845	.....	14,827	.....	15,696	.....	.....	.....(4,018)	.....	1,285	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/01/2024	.07/01/2026	1	 173,232	..... 196.6	.....	16,977	.....	12,733	.....	16,597	.....	.....	.....(4,244)	.....	1,060	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/06/2024	.09/04/2026	1	 1,261,677	..... 203.14	.....	101,313	.....	85,500	.....	100,496	.....	.....	.....(20,849)	.....	8,169	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/02/2024	.07/02/2026	1	 255,153	..... 196.45	.....	24,826	.....	18,680	.....	24,636	.....	.....	.....(6,147)	.....	1,563	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.08/20/2024	.08/20/2026	1	 615,982	..... 202.64	.....	52,666	.....	43,117	.....	46,238	.....	.....	.....(18,472)	.....	3,939	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.08/23/2024	.08/21/2026	1	 486,539	..... 203.76	.....	40,869	.....	33,700	.....	34,469	.....	.....	.....(7,169)	.....	3,114	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/20/2024	.09/21/2026	1	 205,246	..... 204.98	.....	16,276	.....	14,060	.....	14,343	.....	.....	.....(2,216)	.....	1,347	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/26/2024	.09/25/2026	1	 229,480	..... 204.42	.....	18,221	.....	15,883	.....	16,646	.....	.....	.....(2,337)	.....	1,511	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.08/06/2024	.07/17/2026	2	 475,692	..... 201.09	.....	43,100	.....	33,516	.....	37,057	.....	.....	.....(9,584)	.....	2,954	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/19/2024	.09/18/2026	1	 323,840	..... 204.96	.....	25,681	.....	22,138	.....	22,551	.....	.....	.....(3,542)	.....	2,121	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/16/2024	.07/16/2026	1	 421,777	..... 199.56	.....	39,099	.....	30,130	.....	35,510	.....	.....	.....(8,969)	.....	2,617	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.07/09/2024	.07/09/2026	1	 131,610	..... 195.99	.....	12,582	.....	9,575	.....	13,088	.....	.....	.....(3,007)	.....	811	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.09/24/2024	.09/24/2026	1	 380,219	..... 205.45	.....	29,809	.....	25,837	.....	26,079	.....	.....	.....(3,972)	.....	2,502	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/25/2024	.07/24/2026	1	 195,052	..... 200.92	.....	 17,984	.....	 14,114	.....	 15,467	.....	.....	..... (3,870)	.....	 1,219	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/31/2024	.07/31/2026	1	 102,796	..... 202.43	.....	 9,385	.....	 7,426	.....	 7,599	.....	.....	..... (1,960)	.....	 646	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/21/2024	.08/21/2026	1	 136,762	..... 202.98	.....	 11,543	.....	 9,466	.....	 10,098	.....	.....	..... (5,345)	.....	 875	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/23/2024	.09/23/2026	1	 221,517	..... 205.58	.....	 17,456	.....	 15,106	.....	 15,061	.....	.....	..... (4,309)	.....	 1,456	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/04/2024	.09/04/2026	1	 460,717	..... 204.43	.....	 37,825	.....	 31,746	.....	 32,137	.....	.....	..... (6,079)	.....	 2,983	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/19/2024	.08/19/2026	1	 215,894	..... 203.04	.....	 18,610	.....	 15,210	.....	 15,848	.....	.....	..... (3,400)	.....	 1,379	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/18/2026	1	 108,685	..... 202.61	.....	 9,401	.....	 7,671	.....	 8,150	.....	.....	..... (1,730)	.....	 694	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/30/2024	.08/28/2026	1	 314,501	..... 204.84	.....	 26,544	.....	 22,175	.....	 21,229	.....	.....	..... (11,330)	.....	 2,025	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/30/2024	.07/30/2026	1	 367,910	..... 202.49	.....	 33,701	.....	 26,618	.....	 27,073	.....	.....	..... (7,083)	.....	 2,311	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/23/2024	.07/23/2026	1	 433,798	..... 199.29	.....	 40,256	.....	 31,409	.....	 37,329	.....	.....	..... (19,141)	.....	 2,708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/25/2026	1	 574,728	..... 205.28	.....	 45,174	.....	 39,433	.....	 39,886	.....	.....	..... (5,740)	.....	 3,784	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/09/2024	.08/11/2026	1	 246,853	..... 201.44	.....	 21,279	.....	 17,157	.....	 19,492	.....	.....	..... (4,121)	.....	 1,567	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/09/2024	.09/09/2026	1	 99,494	..... 204.47	.....	 7,979	.....	 6,752	.....	 6,990	.....	.....	..... (1,228)	.....	 647	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/05/2024	.07/06/2026	1	 674,394	..... 196.35	.....	 64,472	.....	 48,864	.....	 65,701	.....	.....	..... (19,390)	.....	 4,147	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/08/2024	.07/08/2026	1	 78,534	..... 196.14	.....	 7,492	.....	 5,691	.....	 7,747	.....	.....	..... (1,801)	.....	 484	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/18/2026	1	 878,592	..... 204.98	.....	 69,497	.....	 59,994	.....	 61,147	.....	.....	..... (12,231)	.....	 5,753	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/11/2024	.09/11/2026	1	 188,506	..... 203.38	.....	 15,024	.....	 12,754	.....	 14,069	.....	.....	..... (2,270)	.....	 1,227	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/30/2024	.09/30/2026	1	 494,693	..... 205.75	.....	 39,180	.....	 34,282	.....	 33,775	.....	.....	..... (4,897)	.....	 3,270	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/29/2026	1	 150,151	..... 205.28	.....	 11,847	.....	 10,350	.....	 10,478	.....	.....	..... (1,497)	.....	 992	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/30/2024	.09/02/2026	1	 162,515	..... 204.84	.....	 13,781	.....	 11,529	.....	 11,048	.....	.....	..... (2,253)	.....	 1,050	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/26/2024	.07/24/2026	1	 601,758	..... 201.67	.....	 55,181	.....	 43,368	.....	 45,883	.....	.....	..... (14,165)	.....	 3,760	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/03/2024	.09/03/2026	1	 81,976	..... 204.74	.....	 6,820	.....	 5,715	.....	 5,614	.....	.....	..... (1,106)	.....	 530	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/25/2026	1	 189,025	..... 203.76	.....	 15,935	.....	 13,155	.....	 13,465	.....	.....	..... (2,780)	.....	 1,214	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/02/2024	.07/31/2026	1	 593,986	..... 202.15	.....	 49,835	.....	 39,648	.....	 44,564	.....	.....	..... (11,924)	.....	 3,734	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/29/2024	.07/29/2026	1	 212,643	..... 201.55	.....	 19,521	.....	 15,391	.....	 16,422	.....	.....	..... (4,129)	.....	 1,334	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/01/2024	.07/31/2026	1	 407,569	..... 202.33	.....	 36,070	.....	 28,657	.....	 30,288	.....	.....	..... (10,447)	.....	 2,562	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/22/2026	1	 72,796	..... 204.98	.....	 5,780	.....	 4,994	.....	 5,094	.....	.....	..... (786)	.....	 478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/19/2024	.07/17/2026	1	 358,285	..... 200.44	.....	 33,321	.....	 25,865	.....	 28,871	.....	.....	..... (15,138)	.....	 2,225	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/12/2024	.07/14/2026	1	 133,624	..... 198.33	.....	 12,454	.....	 9,563	.....	 11,936	.....	.....	..... (2,891)	.....	 828	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/09/2024	.08/10/2026	1	 276,785	..... 201.44	.....	 23,831	.....	 19,209	.....	 21,829	.....	.....	..... (4,622)	.....	 1,755	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/26/2024	.08/26/2026	1	 196,981	.....204.4	.....	 16,586	.....	 13,715	.....	 13,578	.....	.....	..... (2,871)	.....	 1,266	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/09/2024	.08/07/2026	1	 627,540	..... 201.44	.....	 53,843	.....	 43,357	.....	 49,304	.....	.....	..... (12,800)	.....	 3,969	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/28/2024	.08/28/2026	1	 325,174	..... 204.09	.....	 27,250	.....	 22,608	.....	 22,854	.....	.....	..... (4,641)	.....	 2,093	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/12/2024	.09/11/2026	1	 274,067	..... 203.62	.....	 22,035	.....	 18,783	.....	 20,212	.....	.....	..... (3,252)	.....	 1,785	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/22/2024	.08/21/2026	1	 717,663	..... 202.99	.....	 61,432	.....	 50,586	.....	 52,962	.....	.....	..... (34,350)	.....	 4,593	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/16/2024	.09/16/2026	1	 148,704	..... 205.05	.....	 11,703	.....	 10,015	.....	 10,263	.....	.....	..... (1,688)	.....	 972	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/03/2024	.07/02/2026	1	 182,528	..... 196.43	.....	 17,632	.....	 13,322	.....	 17,649	.....	.....	..... (4,311)	.....	 1,118	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/11/2024	.07/10/2026	1	 517,453	..... 197.76	.....	 48,227	.....	 36,918	.....	 47,300	.....	.....	..... (11,308)	.....	 3,193	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.08/12/2024	.08/12/2026	1	 163,630	..... 201.42	.....	 14,007	.....	 11,313	.....	 12,950	.....	.....	..... (2,694)	.....	 1,039	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/15/2024	.07/15/2026	1	 237,535	..... 198.47	.....	 21,924	.....	 16,865	.....	 21,096	.....	.....	..... (5,059)	.....	 1,472	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/05/2024	.07/02/2026	1	 515,721	..... 196.35	.....	 49,097	.....	 37,145	.....	 50,033	.....	.....	..... (15,819)	.....	 3,160	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.09/13/2024	.09/14/2026	1	 316,975	..... 204.32	.....	 25,041	.....	 21,390	.....	 22,640	.....	.....	..... (3,651)	.....	 2,069	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/12/2024	.07/10/2026	1	 503,798	..... 198.33	.....	 46,752	.....	 35,839	.....	 44,799	.....	.....	..... (13,836)	.....	 3,109	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.07/19/2024	.07/21/2026	1	 116,807	..... 200.44	.....	 10,898	.....	 8,473	.....	 9,459	.....	.....	..... (2,425)	.....	 728	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/17/2024	.07/17/2026	1	 91,664	..... 201.32	.....	 8,488	.....	 6,553	.....	 7,055	.....	.....	..... (1,935)	.....	 569	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/07/2024	.08/07/2026	1	 378,762	..... 200.55	.....	 32,384	.....	 25,934	.....	 31,143	.....	.....	..... (6,450)	.....	 2,396	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/13/2024	.09/11/2026	1	 1,461,841	..... 204.32	.....	 115,193	.....	 98,328	.....	 110,783	.....	.....	..... (18,771)	.....	 9,519	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/29/2024	.08/28/2026	1	 384,963	..... 204.35	.....	 32,375	.....	 27,009	.....	 26,682	.....	.....	..... (5,366)	.....	 2,478	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/17/2026	1	 148,480	..... 202.61	.....	 12,829	.....	 10,464	.....	 11,119	.....	.....	..... (2,365)	.....	 947	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/28/2026	1	 246,153	..... 205.28	.....	 19,397	.....	 16,942	.....	 17,153	.....	.....	..... (6,588)	.....	 1,625	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/17/2024	.09/17/2026	1	 335,140	..... 204.86	.....	 26,577	.....	 22,780	.....	 23,407	.....	.....	..... (3,797)	.....	 2,193	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/24/2026	1	 108,099	..... 203.76	.....	 9,102	.....	 7,512	.....	 7,690	.....	.....	..... (5,721)	.....	 694	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/18/2024	.10/19/2026	1	 504,155	..... 207.48	.....	 42,752	.....	 38,577	.....	 32,261	.....	.....	..... (4,175)	.....	 3,382	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/11/2024	.10/09/2026	1	 485,471	..... 206.82	.....	 41,168	.....	 36,784	.....	 31,739	.....	.....	..... (4,384)	.....	 3,232	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.10/17/2024	.10/16/2026	1	 211,374	..... 207.3	.....	 17,946	.....	 16,163	.....	 13,600	.....	.....	..... (1,782)	.....	 1,415	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/29/2026	1	330,071	205.42		28,584		26,150		23,815			(2,434)		2,231		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2026	1	118,148	207.3		10,196		9,244		14,077			(9,189)		795		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/14/2026	1	347,148	205.75		31,417		30,769		26,047			(648)		2,426		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2026	1	73,551	208.33		6,597		6,153		4,639			(445)		502		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2024	11/13/2026	1	347,412	206.86		31,337		29,313		23,738			(2,023)		2,374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/07/2026	1	460,564	207.54		40,806		39,571		31,327			(1,235)		3,203		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2026	1	105,738	205.58		9,347		8,615		7,615			(732)		717		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/23/2026	1	615,820	206.88		52,714		47,988		40,896			(4,726)		4,144		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2026	1	408,085	206.25		34,810		30,889		27,495			(3,921)		2,717		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	12/01/2026	1	69,365	209.81		6,215		5,967		4,160			(248)		480		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/26/2024	12/24/2026	1	656,371	203.67		60,255		60,088		54,986			(166)		4,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/25/2024	. 10/23/2026	1	 397,122	..... 206.02	.....	 34,073	.....	 31,061	.....	 27,578	.....	.....	..... (3,012)	.....	 2,672	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/02/2024	. 10/02/2026	1	 276,344	..... 206.35	.....	 22,163	.....	 19,453	.....	 18,339	.....	.....	..... (2,709)	.....	 1,830	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/26/2024	. 11/25/2026	1	 707,822	..... 209.57	.....	 64,058	.....	 61,146	.....	 42,654	.....	.....	..... (6,998)	.....	 4,880	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/17/2024	. 12/17/2026	1	 691,887	..... 204.39	.....	 62,685	.....	 61,566	.....	 55,610	.....	.....	..... (1,119)	.....	 4,845	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/19/2024	. 12/18/2026	1	 354,038	..... 202.05	.....	 32,501	.....	 32,097	.....	 31,736	.....	.....	..... (403)	.....	 2,481	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/01/2024	. 10/30/2026	1	 482,279	..... 205.58	.....	 42,441	.....	 39,099	.....	 34,559	.....	.....	..... (3,341)	.....	 3,262	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/21/2024	. 10/21/2026	1	 75,994	..... 206.74	.....	 6,505	.....	 5,880	.....	 5,070	.....	.....	..... (625)	.....	 511	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/18/2024	. 11/18/2026	1	 144,744	..... 207.38	.....	 13,099	.....	 12,344	.....	 9,692	.....	.....	..... (756)	.....	 993	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/27/2024	. 12/29/2026	1	 89,334	..... 203.49	.....	 8,219	.....	 8,207	.....	 7,586	.....	.....	..... (11)	.....	 631	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/11/2024	. 10/12/2026	1	 326,825	..... 206.82	.....	 27,813	.....	 24,863	.....	 21,454	.....	.....	..... (2,950)	.....	 2,181	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/29/2024	. 11/30/2026	1	 560,280	..... 209.81	.....	 50,145	.....	 48,145	.....	 33,551	.....	.....	..... (2,000)	.....	 3,877	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/02/2024	. 12/02/2026	1	 82,309	..... 209.04	.....	 7,433	.....	 7,147	.....	 5,151	.....	.....	..... (286)	.....	 570	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/07/2024	. 11/06/2026	1	 119,084	..... 207.56	.....	 10,610	.....	 9,878	.....	 7,775	.....	.....	..... (733)	.....	 810	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/03/2024	. 10/02/2026	1	 207,456	..... 206.18	.....	 16,804	.....	 14,811	.....	 13,899	.....	.....	..... (1,993)	.....	 1,374	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/08/2024	. 10/08/2026	1	 279,446	..... 205.59	.....	 23,669	.....	 20,971	.....	 19,463	.....	.....	..... (2,699)	.....	 1,859	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/08/2024	. 11/06/2026	1	 585,991	..... 208.33	.....	 52,388	.....	 48,837	.....	 36,758	.....	.....	..... (3,550)	.....	 3,984	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/14/2024	. 10/14/2026	1	 172,735	..... 207.3	.....	 14,631	.....	 13,083	.....	 11,083	.....	.....	..... (1,547)	.....	 1,154	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/27/2024	. 12/24/2026	1	 338,300	..... 203.49	.....	 30,954	.....	 30,912	.....	 28,578	.....	.....	..... (43)	.....	 2,381	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/18/2024	. 12/18/2026	1	 254,008	..... 202.38	.....	 22,962	.....	 22,584	.....	 22,440	.....	.....	..... (379)	.....	 1,780	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/12/2024	. 11/12/2026	1	 600,909	..... 206.57	.....	 54,803	.....	 51,189	.....	 41,619	.....	.....	..... (3,613)	.....	 4,104	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/13/2024	. 12/11/2026	1	 686,415	..... 205.75	.....	 61,915	.....	 60,632	.....	 51,320	.....	.....	..... (1,283)	.....	 4,787	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/12/2024	. 12/11/2026	1	 161,957	..... 205.94	.....	 14,479	.....	 14,159	.....	 11,991	.....	.....	..... (320)	.....	 1,129	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/11/2024	. 12/11/2026	1	 241,088	..... 205.97	.....	 21,553	.....	 20,991	.....	 17,832	.....	.....	..... (563)	.....	 1,681	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313OSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/19/2024	. 11/19/2026	1	 248,767	..... 206.75	.....	 22,389	.....	 21,128	.....	 17,216	.....	.....	..... (1,261)	.....	 1,708	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313OSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/20/2024	. 11/20/2026	1	 185,728	..... 207.4	.....	 16,808	.....	 15,885	.....	 12,455	.....	.....	..... (924)	.....	 1,276	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/03/2024	. 12/03/2026	1	 274,903	..... 208.82	.....	 24,576	.....	 23,665	.....	 17,425	.....	.....	..... (911)	.....	 1,906	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313OSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/22/2024	. 11/20/2026	1	 409,069	.....209.4	.....	 37,266	.....	 35,413	.....	 24,702	.....	.....	..... (1,853)	.....	 2,810	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/05/2024	. 11/05/2026	1	 592,647	..... 206.57	.....	 52,864	.....	 48,870	.....	 40,681	.....	.....	..... (3,994)	.....	 4,027	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313OSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/15/2024	. 11/13/2026	1	 219,214	..... 206.42	.....	 19,751	.....	 18,578	.....	 15,319	.....	.....	..... (9,439)	.....	 1,498	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/25/2024	. 10/26/2026	1	 225,300	..... 206.02	.....	 19,398	.....	 17,691	.....	 15,706	.....	.....	..... (1,708)	.....	 1,519	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/04/2024	. 11/04/2026	1	 161,495	..... 205.77	.....	 14,260	.....	 13,163	.....	 11,533	.....	.....	..... (1,097)	.....	 1,096	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/04/2024	. 10/02/2026	1	 497,510	..... 206.57	.....	 41,791	.....	 36,884	.....	 32,649	.....	.....	..... (4,906)	.....	 3,294	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313OS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/11/2024	. 11/11/2026	1	 121,671	..... 207.38	.....	 10,938	.....	 10,202	.....	 8,072	.....	.....	..... (736)	.....	 830	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/10/2024	. 12/10/2026	 1	 464,323	..... 206.65	.....	 41,418	.....	 40,280	.....	 33,168	.....	.....	..... (1,138)	.....	 3,236	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/06/2024	. 11/06/2026	 1	 297,318	..... 206.57	.....	 26,759	.....	 24,774	.....	 18,949	.....	.....	..... (1,985)	.....	 2,022	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/11/2024	. 10/09/2026	 1	 472,458	..... 206.13	.....	 41,348	.....	 36,945	.....	 32,033	.....	.....	..... (6,806)	.....	 3,145	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/13/2024	. 12/15/2026	 1	 141,826	..... 205.75	.....	 12,849	.....	 12,585	.....	 10,654	.....	.....	..... (265)	.....	 992	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/27/2024	. 11/27/2026	 1	 441,333	..... 209.69	.....	 39,588	.....	 37,950	.....	 26,500	.....	.....	..... (1,638)	.....	 3,047	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/05/2024	. 12/04/2026	 1	 143,476	..... 208.22	.....	 12,812	.....	 12,406	.....	 9,394	.....	.....	..... (406)	.....	 996	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/28/2024	. 10/28/2026	 1	 323,605	..... 206.18	.....	 28,154	.....	 25,717	.....	 22,443	.....	.....	..... (2,436)	.....	 2,186	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/31/2024	. 12/31/2026	 1	 509,724	..... 203.34	.....	 46,487	.....	 46,487	.....	 46,410	.....	.....	.....	.....	 3,604	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/15/2024	. 10/15/2026	 1	 407,345	..... 206.71	.....	 34,502	.....	 30,900	.....	 27,004	.....	.....	..... (3,602)	.....	 2,724	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSO ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/11/2024	. 10/13/2026	 1	 50,520	..... 206.82	.....	 4,304	.....	 3,848	.....	 3,321	.....	.....	..... (456)	.....	 337	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/30/2024	. 12/30/2026	 1	 58,249	..... 202.83	.....	 5,306	.....	 5,306	.....	 5,419	.....	.....	.....	.....	 412	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/27/2024	. 12/28/2026	1	 552,962	..... 203.49	.....	50,817	.....	50,747	.....	46,910	.....	.....	.....(70)	.....	 3,902	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/06/2024	. 12/08/2026	1	 106,220	..... 207.54	.....	 9,422	.....	 9,137	.....	 7,234	.....	.....	..... (285)	.....	739	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/18/2024	. 10/16/2026	1	 450,916	..... 207.48	.....	 38,148	.....	 34,407	.....	 28,735	.....	.....	..... (3,741)	.....	 3,018	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/08/2024	. 11/09/2026	1	 160,005	..... 208.33	.....	 14,336	.....	 13,369	.....	 10,078	.....	.....	..... (968)	.....	 1,090	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/20/2024	. 12/18/2026	1	 263,300	..... 202.92	.....	 24,066	.....	 23,800	.....	 22,692	.....	.....	..... (266)	.....	 1,845	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 11/21/2024	. 11/20/2026	1	 652,087	..... 208.8	.....	 59,209	.....	 56,188	.....	 40,630	.....	.....	..... (3,022)	.....	 4,480	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/04/2024	. 12/04/2026	1	 252,553	..... 207.76	.....	 22,477	.....	 21,674	.....	 16,931	.....	.....	..... (803)	.....	 1,752	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/01/2024	. 10/01/2026	1	 402,867	..... 206.29	.....	 32,149	.....	 28,174	.....	 26,783	.....	.....	..... (3,974)	.....	 2,665	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 12/09/2024	. 12/09/2026	1	 54,713	..... 206.92	.....	 4,859	.....	 4,718	.....	 3,851	.....	.....	..... (140)	.....	381	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/04/2024	. 10/05/2026	1	 102,884	..... 206.57	.....	 8,663	.....	 7,650	.....	 6,779	.....	.....	..... (1,013)	.....	683	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPR08K5P83	. 10/31/2024	. 10/30/2026	1	 274,274	..... 206.19	.....	 23,917	.....	 22,003	.....	 19,051	.....	.....	..... (5,848)	.....	 1,855	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/01/2024	. 11/02/2026	1	 265,503	..... 205.58	.....	 23,444	.....	 21,606	.....	 19,096	.....	.....	..... (1,838)	.....	 1,800	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/14/2024	. 11/13/2026	1	 133,119	..... 206.7	.....	 11,954	.....	 11,229	.....	 9,171	.....	.....	..... (725)	.....	 910	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/25/2024	. 10/27/2026	1	 58,898	..... 206.02	.....	 5,077	.....	 4,631	.....	 4,111	.....	.....	..... (446)	.....	 397	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/06/2024	. 12/04/2026	1	 252,793	..... 207.54	.....	 22,322	.....	 21,643	.....	 17,129	.....	.....	..... (678)	.....	 1,754	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/30/2024	. 10/30/2026	1	97,292	..... 205.74	.....	 8,455	.....	 7,746	.....	 6,915	.....	.....	..... (708)	.....	 658	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/22/2024	. 10/22/2026	1	 628,199	..... 207.11	.....	 53,962	.....	 48,848	.....	 41,161	.....	.....	..... (5,115)	.....	 4,224	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 10/16/2024	. 10/16/2026	1	 101,882	..... 207.27	.....	 8,589	.....	 7,704	.....	 6,566	.....	.....	..... (3,927)	.....	 682	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/29/2024	. 11/27/2026	1	 621,476	..... 209.81	.....	 55,436	.....	 53,215	.....	 37,059	.....	.....	..... (2,220)	.....	 4,291	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 11/15/2024	. 11/16/2026	1	 157,458	..... 206.42	.....	 14,234	.....	 13,392	.....	 11,045	.....	.....	..... (842)	.....	 1,079	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/16/2024	. 12/16/2026	1	 132,280	..... 204.44	.....	 11,971	.....	 11,741	.....	 10,590	.....	.....	..... (230)	.....	 926	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	. 12/20/2024	. 12/22/2026	1	 151,487	..... 202.92	.....	 13,922	.....	 13,769	.....	 13,110	.....	.....	..... (153)	.....	 1,065	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313Q$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/20/2024	. 12/21/2026	1	 159,107	..... 202.92	.....	14,606	.....	 14,445	.....	 13,755	.....	.....	..... (161)	.....	 1,117	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313M$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/07/2024	. 10/07/2026	1	 57,627	..... 206.07	.....	 4,898	.....	 4,333	.....	 4,150	.....	.....	..... (565)	.....	 383	.....	0001 .....
SWOD230S1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate.....	Barclays PLC G5GSEF7VJP5I7OUK5573	. 12/21/2023	. 01/10/2025	1	 48,708,872	.....2.231	302,969	.....	.....	.....	.....	.....	..... (309,895)	.....	.....	.....	 40,312	.....	0002 .....
SWOD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 12/21/2023	. 01/09/2026	1	 97,417,744	.....2.195	920,598	.....	.....	77,323	.....	77,323	..... (857,895)	.....	.....	.....	 493,057	.....	0002 .....
SWOD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	. 12/21/2023	. 12/23/2026	1	 48,708,872	.....2.215	440,815	.....	.....	111,515	.....	111,515	..... (341,694)	.....	.....	.....	 342,531	.....	0002 .....
Purchased Call/S&P 500 INDEX/SPX161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 04/01/2025	1	 1,290,000	4800	112,569	.....	.....	 7,395	.....	342,730	.....	.....	.....(30,073)	.....	 3,221	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 04/07/2025	1	 4,300,000	5200	246,720	.....	.....	 17,213	.....	 768,846	.....	.....	.....(65,625)	.....	 11,084	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 04/22/2025	1	 1,290,000	5000	93,246	.....	.....	 7,441	.....	291,072	.....	.....	.....(24,535)	.....	 3,573	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/29/2021	. 05/20/2025	1	 8,600,000	5400	418,540	.....	.....	 40,999	.....	 1,273,522	.....	.....	..... (107,953)	.....	 26,631	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2021	. 02/11/2025	1	1,143,750	4800	134,723	.....	.....	 4,599	.....	277,155	.....	.....	.....(41,056)	.....	 1,940	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2021	. 02/11/2025	1	3,431,250	5400	221,873	.....	.....	 7,574	.....	392,743	.....	.....	..... (67,615)	.....	 5,820	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2021	. 04/21/2025	1	1,143,750	5600	64,268	.....	.....	 5,566	.....	108,431	.....	.....	.....(18,521)	.....	 3,154	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/27/2021	. 04/29/2025	1	3,431,250	5700	175,028	.....	.....	 16,161	.....	274,129	.....	.....	.....(50,125)	.....	 9,796	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX6210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 04/01/2021	. 04/01/2025	1	1,552,000	..... 5482.3	52,147	.....	.....	 3,221	.....	185,454	.....	.....	.....(13,099)	.....	 3,875	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX6210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 05/12/2021	. 05/06/2025	1	1,724,983	5784	39,382	.....	.....	 3,388	.....	117,375	.....	.....	..... (9,920)	.....	 5,067	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7156S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 01/08/2021	. 01/06/2025	1	1,855,692	4835	91,461	.....	.....	314	.....	561,335	.....	.....	.....(23,007)	.....	 1,190	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7156SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 01/14/2021	. 01/13/2025	1	1,738,054	4897	81,081	.....	.....	669	.....	470,027	.....	.....	.....(20,396)	.....	 1,640	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7156SL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 01/21/2021	. 01/21/2025	1	 1,481,000	.....4946.96	74,791	.....	.....	 1,027	.....	369,534	.....	.....	..... (18,787)	.....	 1,776	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7157S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 01/29/2021	. 01/28/2025	1	2,467,508	4831	136,323	.....	.....	 2,528	.....	690,748	.....	.....	.....(34,268)	.....	 3,417	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7158ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 03/01/2021	. 02/24/2025	1	1,633,039	5302	68,284	.....	.....	 2,536	.....	256,521	.....	.....	..... (17,188)	.....	 3,170	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7159$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 03/31/2021	. 03/24/2025	1	1,841,979	5378	65,236	.....	.....	 3,684	.....	268,348	.....	.....	.....(16,444)	.....	 4,392	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715BS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 04/19/2021	. 04/14/2025	1	 1,689,026	5633	55,857	.....	.....	 3,957	.....	151,955	.....	.....	..... (14,060)	.....	 4,508	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX715ES8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 05/24/2021	. 05/21/2025	1	1,669,569	5726	51,508	.....	.....	 4,953	.....	139,708	.....	.....	.....(12,948)	.....	 5,188	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7150$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 04/19/2022	. 04/06/2026	1	 2,178,568	6629	68,017	.....	.....	 21,637	.....	 77,822	.....	.....	..... (17,216)	.....	 12,242	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX7150$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	. 04/19/2022	. 04/14/2026	1	 1,518,068	6463	58,626	.....	.....	 18,870	.....	 80,479	.....	.....	.....(14,757)	.....	 8,604	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX721C$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/24/2022	01/21/2026	1	1,690,896	.6520	40,156			10,618		58,508			(10,094)		8,694		0001
Purchased Call/S&P 500 INDEX/SPX821D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	08/11/2026	1	3,820,000	.6000	113,910			50,579		609,827			(31,536)		24,242		0001
Purchased Call/S&P 500 INDEX/SPX821D$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2022	09/22/2026	1	3,820,000	.6200	99,240			45,764		521,722			(26,629)		25,093		0001
Purchased Call/S&P 500 INDEX/SPX821J$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	10/31/2025	1	1,002,500	.5600	24,033			7,430		160,251			(8,975)		4,575		0001
Purchased Call/S&P 500 INDEX/SPX821K$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	11/04/2025	1	2,005,000	.6400	14,515			4,529		76,260			(5,399)		9,209		0001
Purchased Call/S&P 500 INDEX/SPX821K$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	11/20/2025	1	2,005,000	.5600	50,075			16,174		329,106			(18,327)		9,445		0001
Purchased Call/S&P 500 INDEX/SPX821K$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	12/17/2025	1	2,005,000	.6600	12,335			4,204		56,367			(4,396)		9,831		0001
Purchased Call/S&P 500 INDEX/SPX9058$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	02/24/2021	02/18/2025	1	1,714,977	.5333	70,417			2,326		251,814			(17,738)		3,142		0001
Purchased Call/S&P 500 INDEX/SPXA00L$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2021	02/03/2025	1	2,025,535	.4927	115,896			2,629		508,717			(29,153)		3,091		0001
Purchased Call/S&P 500 INDEX/SPXE13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2021	05/13/2025	1	4,340,000	.6000	111,970			10,557		179,859			(29,272)		13,099		0001
Purchased Call/S&P 500 INDEX/SPXE13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2021	06/16/2025	1	4,340,000	.6150	109,490			12,675		138,156			(27,945)		14,678		0001
Purchased Call/S&P 500 INDEX/SPXE13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/04/2025	1	6,600,000	.6400	125,865			13,776		67,172			(32,741)		21,505		0001
Purchased Call/S&P 500 INDEX/SPXE13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	06/17/2025	1	6,600,000	.6500	116,355			13,684		50,345			(29,990)		22,388		0001
Purchased Call/S&P 500 INDEX/SPXE13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	07/02/2025	1	8,800,000	.6600	144,700			18,352		52,151			(36,906)		31,155		0001
Purchased Call/S&P 500 INDEX/SPXF008$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2023	01/30/2025	1	2,005,000	.3300	77,085			3,166		391			(39,962)		2,874		0001
Purchased Call/S&P 500 INDEX/SPXF008$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2023	05/07/2026	1	2,005,000	.3000	80,850			33,987		11,268			(25,335)		11,639		0001
Purchased Call/S&P 500 INDEX/SPXG13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	12/26/2025	1	4,250,000	.5800	209,470			56,161		547,258			(57,256)		21,104		0001
Purchased Call/S&P 500 INDEX/SPXG13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	02/24/2026	1	4,250,000	.5200	392,550			117,569		1,047,222			(102,697)		22,795		0001
Purchased Call/S&P 500 INDEX/SPXG13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	03/11/2026	1	4,250,000	.5800	227,150			69,719		611,635			(58,796)		23,198		0001
Purchased Call/S&P 500 INDEX/SPXG13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2022	04/14/2026	1	4,250,000	.5400	341,170			110,268		928,985			(86,235)		24,088		0001
Purchased Call/S&P 500 INDEX/SPXG13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	07/15/2025	1	1,576,000	.6000	31,324			5,325		99,811			(9,995)		5,774		0001
Purchased Call/S&P 500 INDEX/SPXG13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	01/22/2026	1	3,940,000	.6400	71,650			20,670		217,108			(19,599)		20,285		0001
Purchased Call/S&P 500 INDEX/SPXG13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/20/2026	1	1,970,000	.6200	45,700			13,874		172,609			(12,236)		10,516		0001
Purchased Call/S&P 500 INDEX/SPXG13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/28/2026	1	2,758,000	.6400	58,352			19,613		207,599			(14,893)		15,863		0001
Purchased Call/S&P 500 INDEX/SPXG13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/29/2026	1	1,970,000	.6000	61,870			20,825		261,970			(15,780)		11,343		0001
Purchased Call/S&P 500 INDEX/SPXG13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/05/2026	1	1,576,000	.6200	40,896			13,878		163,712			(10,387)		9,130		0001
Purchased Call/S&P 500 INDEX/SPXH13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	05/15/2026	1	3,880,000	.5600	146,700			59,274		806,953			(43,475)		22,706		0001
Purchased Call/S&P 500 INDEX/SPXH13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2022	06/10/2026	1	3,880,000	.5700	136,220			56,713		755,905			(39,537)		23,289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00V\$4	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/02/2024	04/10/2026	1	5,475,000	.6000		373,490		269,098		508,888			(104,392)		30,898		0001
Purchased Call/S&P 500 INDEX/SPX161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	09/10/2025	1	4,700,000	.5550	356,840			64,231		628,991			(93,288)		19,565		0001
Purchased Call/S&P 500 INDEX/SPX161MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	10/10/2025	1	4,700,000	.5550	366,050			72,186		660,388			(93,688)		20,693		0001
Purchased Call/S&P 500 INDEX/SPX161MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	12/22/2025	1	4,700,000	.5725	330,070			77,961		594,100			(80,376)		23,208		0001
Purchased Call/S&P 500 INDEX/SPX161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	01/06/2026	1	4,705,000	.6000	252,050			61,435		422,446			(60,771)		23,718		0001
Purchased Call/S&P 500 INDEX/SPX161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	04/14/2026	1	4,705,000	.5775	339,850			98,422		656,219			(76,971)		26,667		0001
Purchased Call/S&P 500 INDEX/SPX161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	05/22/2026	1	4,705,000	.5900	314,610			96,247		605,637			(69,617)		27,726		0001
Purchased Call/S&P 500 INDEX/SPX161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	06/12/2026	1	4,705,000	.5900	320,380			100,800		620,719			(70,005)		28,294		0001
Purchased Call/S&P 500 INDEX/SPX161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	06/29/2026	1	4,705,000	.5850	339,100			109,025		666,302			(73,351)		28,746		0001
Purchased Call/S&P 500 INDEX/SPX161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	07/07/2026	1	4,705,000	.5900	327,240			106,257		640,001			(70,453)		28,956		0001
Purchased Call/S&P 500 INDEX/SPX161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2021	07/31/2026	1	4,705,000	.5900	334,720			111,832		662,496			(71,060)		29,578		0001
Purchased Call/S&P 500 INDEX/SPX621DSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/29/2020	04/11/2025	1	9,060,000	.3200	1,248,840			70,397		8,140,832			(257,652)		23,829		0001
Purchased Call/S&P 500 INDEX/SPX900AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	02/21/2025	1	8,250,000	.3600	940,425			28,875		5,757,428			(207,222)		15,570		0001
Purchased Call/S&P 500 INDEX/SPX900AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2020	04/25/2025	1	16,500,000	.3700	1,731,050			114,466		11,161,755			(367,497)		46,308		0001
Purchased Call/S&P 500 INDEX/SPX900CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/10/2020	08/08/2025	1	1,632,000	6134.2	14,688			1,765		90,041			(2,951)		6,335		0001
Purchased Call/S&P 500 INDEX/SPX90518B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	05/18/2020	05/16/2025	1	1,527,000	5893.05	9,773			724		117,179			(1,963)		4,660		0001
Purchased Call/S&P 500 INDEX/SPXA00GSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/19/2021	06/13/2025	1	5,685,000	.4650	386,355			39,262		2,009,912			(88,158)		19,054		0001
Purchased Call/S&P 500 INDEX/SPXA00GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/19/2021	10/06/2025	1	3,790,000	.4750	261,350			42,266		1,326,237			(55,645)		16,568		0001
Purchased Call/S&P 500 INDEX/SPXA00GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/19/2021	11/24/2025	1	3,790,000	.4850	242,660			44,881		1,272,571			(50,234)		17,964		0001
Purchased Call/S&P 500 INDEX/SPXB13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2020	02/24/2025	1	9,060,000	.3400	991,560			30,986		7,500,666			(210,018)		17,585		0001
Purchased Call/S&P 500 INDEX/SPXB17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/19/2021	01/07/2025	1	7,580,000	.4250	752,580			3,121		3,267,177			(190,355)		5,249		0001
Purchased Call/S&P 500 INDEX/SPXE13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	01/28/2025	1	2,200,000	.5100	148,970			3,142		400,127			(42,596)		3,047		0001
Purchased Call/S&P 500 INDEX/SPXE13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	08/08/2025	1	3,300,000	.5150	252,428			37,555		699,573			(62,764)		12,810		0001
Purchased Call/S&P 500 INDEX/SPXE13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2021	11/24/2025	1	6,600,000	.6000	245,175			50,742		576,710			(56,794)		31,283		0001
Purchased Call/S&P 500 INDEX/SPXH001S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	02/12/2025	1	4,920,000	.4700		164,170		18,290		4,750			(145,881)		8,443		0001
Purchased Call/S&P 500 INDEX/SPXK13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	01/21/2028	1	2,460,000	.5400	362,105			278,446		686,551			(83,659)		21,508		0001
Purchased Call/S&P 500 INDEX/SPXK13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/21/2028	1	3,690,000	.5700	502,875			399,650		971,089			(103,225)		34,793		0001
Purchased Call/S&P 500 INDEX/SPXI00HSJ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	01/15/2027	1	5,925,000	.7200	211,920			201,880		172,856			(10,040)		42,324		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00HSH	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/21/2024	11/16/2026	1	2,962,500	.6400		253,375		240,372		227,989			(13,003)		20,292		0001
Purchased Call/S&P 500 INDEX/SPXI00HSG	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/21/2024	10/06/2026	1	2,962,500	.6600		187,405		177,208		162,473			(10,197)		19,675		0001
Purchased Call/S&P 500 INDEX/SPXI00HSK	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/21/2024	01/22/2027	1	2,962,500	.6000		394,295		375,781		369,157			(18,514)		21,261		0001
Purchased Call/S&P 500 INDEX/SPXI00HSI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/21/2024	12/08/2026	1	2,962,500	.6400		261,375		248,359		236,324			(13,016)		20,615		0001
Purchased Call/S&P 500 INDEX/SPXG13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/09/2027	1	394,000	.5200	35,583			15,900		129,438			(7,567)		2,861		0001
Purchased Call/S&P 500 INDEX/SPXG13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/07/2027	1	394,000	.5800	23,139			10,955		94,148			(4,684)		3,019		0001
Purchased Call/S&P 500 INDEX/SPXG13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	02/10/2028	1	1,182,000	.6200	66,090			35,943		266,630			(11,590)		10,426		0001
Purchased Call/S&P 500 INDEX/SPXG13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	04/13/2028	1	788,000	.6200	46,758			26,054		186,472			(7,960)		7,141		0001
Purchased Call/S&P 500 INDEX/SPXK13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	08/31/2027	1	1,230,000	.5750	122,083			90,791		262,397			(31,291)		10,041		0001
Purchased Call/S&P 500 INDEX/SPXK13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	05/19/2028	1	1,230,000	.5900	138,353			108,813		282,932			(29,540)		11,313		0001
Purchased Call/S&P 500 INDEX/SPXK13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	07/19/2028	1	1,230,000	.5850	150,743			119,762		300,092			(30,981)		11,589		0001
Purchased Call/S&P 500 INDEX/SPX8151SD	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2025	1	1,827,000	4090.98	265,646			12,754		795,748			(133,370)		2,869		0001
Purchased Call/S&P 500 INDEX/SPX8151SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/06/2023	01/31/2025	1	1,466,371	.4134	201,684			8,369		622,375			(102,098)		2,137		0001
Purchased Call/S&P 500 INDEX/SPX8151SR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/07/2025	1	2,164,731	.4155	289,686			14,784		906,863			(146,242)		3,492		0001
Purchased Call/S&P 500 INDEX/SPX8151SS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/09/2023	02/04/2025	1	1,627,923	.4931	74,393			3,503		383,701			(37,711)		2,521		0001
Purchased Call/S&P 500 INDEX/SPX8155SI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2023	05/29/2025	1	1,565,000	4157.09	229,586			46,610		666,763			(115,265)		5,000		0001
Purchased Call/S&P 500 INDEX/SPX8157S3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/12/2023	07/11/2025	1	2,143,237	.4419	311,191			81,645		760,939			(156,450)		7,772		0001
Purchased Call/S&P 500 INDEX/SPX8157SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/14/2023	07/16/2025	1	3,170,000	4469.38	443,800			119,321		1,071,962			(222,813)		11,644		0001
Purchased Call/S&P 500 INDEX/SPX8158SV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/08/2023	09/09/2025	1	1,877,000	4430.75	272,916			94,096		671,115			(137,208)		7,798		0001
Purchased Call/S&P 500 INDEX/SPX8158SX	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/15/2025	1	1,692,000	4383.57	254,646			90,019		623,976			(128,199)		7,113		0001
Purchased Call/S&P 500 INDEX/SPX8158SY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,479,000	4383.57	222,737			78,937		545,613			(111,981)		6,229		0001
Purchased Call/S&P 500 INDEX/SPX8158SZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/17/2025	1	2,116,000	4390.24	316,765			112,541		777,957			(159,034)		8,929		0001
Purchased Call/S&P 500 INDEX/SPX8159S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/15/2023	09/16/2025	1	1,491,000	5487.24	47,563			16,856		227,612			(23,912)		6,280		0001
Purchased Call/S&P 500 INDEX/SPX8159SG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2023	09/19/2025	1	2,063,187	.4380	266,233			96,242		776,005			(134,960)		8,740		0001
Purchased Call/S&P 500 INDEX/SPX815BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/17/2023	11/18/2025	1	2,697,000	4457.59	386,750			170,531		963,221			(194,437)		12,666		0001
Purchased Call/S&P 500 INDEX/SPX821FS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2025	1	1,610,000	4550.73	110,607			303		560,547			(55,531)		730		0001
Purchased Call/S&P 500 INDEX/SPX821FS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2025	1	1,591,000	4812.37	78,595			755		438,081			(39,459)		1,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/17/2025	1	1,741,636	.5104	51,160			1,132		348,177			(25,899)		1,879		0001
Purchased Call/S&P 500 INDEX/SPX821HSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/30/2023	01/24/2025	1	2,150,637	.5020	66,604			2,119		467,415			(33,716)		2,757		0001
Purchased Call/S&P 500 INDEX/SPX821ISC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/30/2025	1	1,345,953	.3985	218,062			8,698		639,778			(109,781)		1,929		0001
Purchased Call/S&P 500 INDEX/SPX821ISD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2025	1	1,724,402	.4077	251,105			10,348		769,917			(126,243)		2,513		0001
Purchased Call/S&P 500 INDEX/SPX821ISN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	1	1,508,573	.4816	83,649			3,471		400,688			(42,345)		2,198		0001
Purchased Call/S&P 500 INDEX/SPX821ISO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/06/2023	01/31/2025	1	1,506,334	.5255	37,201			1,544		240,213			(18,832)		2,195		0001
Purchased Call/S&P 500 INDEX/SPX821ISS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2023	02/06/2025	1	1,452,306	.4077	215,958			10,679		643,184			(108,572)		2,312		0001
Purchased Call/S&P 500 INDEX/SPX821ISV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/09/2023	02/07/2025	1	1,548,813	.5146	47,944			2,447		288,060			(24,203)		2,499		0001
Purchased Call/S&P 500 INDEX/SPX821JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/10/2023	02/12/2025	1	1,500,000	5104.89	51,900			2,990		296,035			(26,057)		2,574		0001
Purchased Call/S&P 500 INDEX/SPX821JSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/15/2023	02/14/2025	1	1,840,915	.4116	272,847			16,491		795,055			(137,173)		3,232		0001
Purchased Call/S&P 500 INDEX/SPX821JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/17/2023	02/19/2025	1	2,685,000	4028.1	411,611			27,705		1,234,047			(206,936)		4,969		0001
Purchased Call/S&P 500 INDEX/SPX821KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2025	1	2,508,000	3900.56	402,032			30,373		1,265,891			(202,121)		4,912		0001
Purchased Call/S&P 500 INDEX/SPX821KSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/24/2023	02/26/2025	1	1,534,000	4994.31	53,383			4,101		358,087			(26,801)		3,031		0001
Purchased Call/S&P 500 INDEX/SPX821KSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025	1	1,500,185	.4895	53,779			3,314		371,498			(27,567)		2,634		0001
Purchased Call/S&P 500 INDEX/SPX821KSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2023	02/14/2025	1	1,550,588	.5149	34,012			2,096		290,732			(17,435)		2,722		0001
Purchased Call/S&P 500 INDEX/SPX821LSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2025	1	2,064,000	3976.86	325,699			27,738		985,321			(163,744)		4,287		0001
Purchased Call/S&P 500 INDEX/SPX821LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2025	1	1,499,122	.3850	224,305			21,876		795,293			(112,769)		3,329		0001
Purchased Call/S&P 500 INDEX/SPX821MSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/14/2025	1	1,441,891	.3913	217,260			21,576		738,087			(109,679)		3,224		0001
Purchased Call/S&P 500 INDEX/SPX821MSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/12/2025	1	1,502,919	.4854	59,695			5,780		414,456			(30,219)		3,314		0001
Purchased Call/S&P 500 INDEX/SPX821MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/16/2023	03/07/2025	1	2,054,345	.5011	58,857			5,328		478,791			(30,003)		4,368		0001
Purchased Call/S&P 500 INDEX/SPX821MSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/20/2023	03/14/2025	1	1,562,405	.3917	228,243			22,730		790,530			(115,542)		3,494		0001
Purchased Call/S&P 500 INDEX/SPX821MSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/23/2023	03/21/2025	1	2,629,216	.3944	376,574			41,034		1,308,985			(190,105)		6,155		0001
Purchased Call/S&P 500 INDEX/SPX821MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/24/2023	03/24/2025	1	1,961,000	3909.44	294,738			33,244		991,341			(148,383)		4,676		0001
Purchased Call/S&P 500 INDEX/SPX821NS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	04/01/2025	1	2,204,000	4037.4	331,261			40,953		1,011,446			(166,541)		5,502		0001
Purchased Call/S&P 500 INDEX/SPX821NS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2023	04/02/2025	1	1,929,356	.5206	48,552			6,069		358,018			(24,409)		4,843		0001
Purchased Call/S&P 500 INDEX/SPX821NSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/03/2025	1	2,118,292	.4082	290,204			36,725		953,553			(146,100)		5,346		0001
Purchased Call/S&P 500 INDEX/SPX821NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,632,039	.4101	219,023			27,980		726,361			(110,113)		4,141		0001
Purchased Call/S&P 500 INDEX/SPX821NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,471,654	.4751	81,492			10,410		433,794			(40,970)		3,734		0001
Purchased Call/S&P 500 INDEX/SPX821NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	03/28/2025	1	1,424,362	.5000	49,387			5,891		335,798			(25,070)		3,477		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/05/2023	04/04/2025	1	1,438,699	.5147	37,076			4,736		285,904			(18,640)		3,651		0001
Purchased Call/S&P 500 INDEX/SPX821NSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2025	1	2,512,000	4039.75	369,013			49,100		1,154,278			(185,266)		6,508		0001
Purchased Call/S&P 500 INDEX/SPX821NST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/06/2023	04/09/2025	1	2,127,000	5227.74	49,772			6,682		384,229			(24,954)		5,539		0001
Purchased Call/S&P 500 INDEX/SPX821NSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/14/2023	04/16/2025	1	1,500,000	5039.65	55,050			7,929		335,759			(27,638)		4,042		0001
Purchased Call/S&P 500 INDEX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/20/2023	04/17/2025	1	1,540,000	5230.38	35,266			5,163		280,058			(17,828)		4,169		0001
Purchased Call/S&P 500 INDEX/SPX8210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2023	04/25/2025	1	1,653,000	5089.54	45,953			7,186		361,171			(23,071)		4,639		0001
Purchased Call/S&P 500 INDEX/SPX8210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/27/2023	04/25/2025	1	1,832,000	5204.34	44,884			7,058		347,243			(22,659)		5,142		0001
Purchased Call/S&P 500 INDEX/SPX8210SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/28/2023	04/30/2025	1	2,124,000	4121.53	305,219			49,823		927,239			(153,237)		6,089		0001
Purchased Call/S&P 500 INDEX/SPX8210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/28/2025	1	2,631,852	.4083	402,971			64,942		1,189,393			(203,151)		7,482		0001
Purchased Call/S&P 500 INDEX/SPX8210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	1	1,509,912	.4850	80,330			12,666		408,048			(40,665)		4,238		0001
Purchased Call/S&P 500 INDEX/SPX8210SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/25/2025	1	1,525,450	.5089	51,508			8,122		329,347			(26,074)		4,281		0001
Purchased Call/S&P 500 INDEX/SPX8210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2023	04/29/2025	1	1,584,596	.5267	37,130			6,027		279,283			(18,693)		4,524		0001
Purchased Call/S&P 500 INDEX/SPX821PS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/04/2023	05/02/2025	1	2,575,283	.4107	329,654			55,018		1,143,806			(166,419)		7,444		0001
Purchased Call/S&P 500 INDEX/SPX821PSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2025	1	2,329,000	4090.75	331,883			57,362		1,044,204			(166,624)		6,869		0001
Purchased Call/S&P 500 INDEX/SPX821PSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/11/2023	05/09/2025	1	1,453,000	5225.23	31,821			5,618		274,314			(16,064)		4,319		0001
Purchased Call/S&P 500 INDEX/SPX8210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/13/2025	1	2,178,432	.4086	310,580			56,391		982,779			(156,358)		6,575		0001
Purchased Call/S&P 500 INDEX/SPX8210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/14/2025	1	1,964,888	.5035	65,093			11,892		454,337			(32,725)		5,953		0001
Purchased Call/S&P 500 INDEX/SPX8210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	1	1,414,788	.5194	33,388			5,911		277,155			(16,902)		4,205		0001
Purchased Call/S&P 500 INDEX/SPX8210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2023	05/09/2025	1	1,419,682	.5289	27,217			4,819		248,622			(13,778)		4,220		0001
Purchased Call/S&P 500 INDEX/SPX8210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,505,000	5331.52	31,906			5,941		247,815			(16,107)		4,593		0001
Purchased Call/S&P 500 INDEX/SPX8210SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,479,020	.4087	220,835			41,121		668,289			(111,484)		4,514		0001
Purchased Call/S&P 500 INDEX/SPX8210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/18/2023	05/16/2025	1	1,418,740	.4151	196,640			36,616		615,435			(99,269)		4,330		0001
Purchased Call/S&P 500 INDEX/SPX821RSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	1	1,835,000	5263.82	40,921			8,026		335,099			(20,686)		5,743		0001
Purchased Call/S&P 500 INDEX/SPX821SSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	05/27/2025	1	1,426,000	4104.52	220,317			44,245		627,155			(110,916)		4,525		0001
Purchased Call/S&P 500 INDEX/SPX821SSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/30/2023	05/20/2025	1	2,198,654	.5369	40,668			7,862		347,129			(20,701)		6,808		0001
Purchased Call/S&P 500 INDEX/SPX821SSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/31/2023	05/30/2025	1	2,024,000	4179.83	277,693			56,835		861,808			(139,609)		6,488		0001
Purchased Call/S&P 500 INDEX/SPX821SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/23/2025	1	1,679,716	.5051	64,511			12,758		383,744			(32,884)		5,257		0001
Purchased Call/S&P 500 INDEX/SPX821SSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/01/2023	05/29/2025	1	1,616,681	.5131	53,147			10,864		341,673			(26,867)		5,165		0001
Purchased Call/S&P 500 INDEX/SPX821TS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2025	1	2,755,000	5451.46	54,549			11,523		390,141			(27,387)		8,977		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX821T$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	06/05/2025	1	1,557,000	4241.74	217,513			46,248		627,911			(109,204)		5,089		0001
Purchased Call/S&P 500 INDEX/SPX821T$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2023	05/30/2025	1	1,743,358	5302	47,747			9,840		305,140			(24,170)		5,588		0001
Purchased Call/S&P 500 INDEX/SPX821T$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	1	1,547,477	5345	47,788			10,325		253,931			(24,225)		5,075		0001
Purchased Call/S&P 500 INDEX/SPX821T$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2023	06/06/2025	1	1,812,500	5469	43,238			9,342		251,647			(21,918)		5,944		0001
Purchased Call/S&P 500 INDEX/SPX821U$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/13/2025	1	1,800,333	5550	37,780			8,541		221,558			(19,178)		6,034		0001
Purchased Call/S&P 500 INDEX/SPX821U$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	1	1,980,080	4390	270,144			63,083		717,289			(135,814)		6,776		0001
Purchased Call/S&P 500 INDEX/SPX821U$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2023	06/20/2025	1	1,648,382	5600	31,581			7,375		189,025			(15,877)		5,641		0001
Purchased Call/S&P 500 INDEX/SPX821V$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	1	2,089,000	4298.32	302,905			72,714		806,228			(152,076)		7,253		0001
Purchased Call/S&P 500 INDEX/SPX821W$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2023	06/27/2025	1	1,540,767	5549	30,771			7,481		195,160			(15,470)		5,380		0001
Purchased Call/S&P 500 INDEX/SPX821X$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2025	1	2,408,000	4361.56	347,234			90,024		890,602			(174,331)		8,687		0001
Purchased Call/S&P 500 INDEX/SPX821Y$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2025	1	1,733,708	5361	69,890			18,817		281,947			(35,137)		6,368		0001
Purchased Call/S&P 500 INDEX/SPX821Y$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2025	1	1,578,262	5685	32,889			8,822		163,247			(16,557)		5,783		0001
Purchased Call/S&P 500 INDEX/SPX821Z$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2023	07/11/2025	1	1,821,889	5449	69,394			18,383		263,225			(35,226)		6,607		0001
Purchased Call/S&P 500 INDEX/SPX821Z$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/18/2025	1	1,871,710	4554	251,639			68,723		596,952			(127,034)		6,910		0001
Purchased Call/S&P 500 INDEX/SPX9210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	1,581,000	5739.82	33,833			9,567		152,198			(17,080)		5,939		0001
Purchased Call/S&P 500 INDEX/SPX9210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/25/2025	1	2,500,919	4564	345,569			97,713		793,666			(174,453)		9,394		0001
Purchased Call/S&P 500 INDEX/SPX9211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/27/2023	07/23/2025	1	1,572,821	5444	62,858			17,649		230,199			(31,820)		5,879		0001
Purchased Call/S&P 500 INDEX/SPX9211$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2025	1	1,805,000	5698.03	49,457			14,383		187,664			(24,830)		6,894		0001
Purchased Call/S&P 500 INDEX/SPX9211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/25/2025	1	1,531,904	4514	229,905			65,278		502,464			(116,544)		5,754		0001
Purchased Call/S&P 500 INDEX/SPX9211$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2023	07/29/2025	1	1,514,680	5269	88,086			25,358		270,817			(44,407)		5,745		0001
Purchased Call/S&P 500 INDEX/SPX9211$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/03/2023	08/01/2025	1	1,839,000	5706.15	43,584			12,745		191,900			(22,003)		7,024		0001
Purchased Call/S&P 500 INDEX/SPX9212$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	07/25/2025	1	1,593,243	5469	54,360			15,608		225,955			(27,865)		5,985		0001
Purchased Call/S&P 500 INDEX/SPX9212$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/01/2025	1	1,603,235	5450	58,505			17,203		238,684			(29,699)		6,124		0001
Purchased Call/S&P 500 INDEX/SPX9212$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,544,441	5507	51,810			15,586		216,656			(26,047)		5,995		0001
Purchased Call/S&P 500 INDEX/SPX9212$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,506,387	5617	41,091			12,361		182,615			(20,658)		5,848		0001
Purchased Call/S&P 500 INDEX/SPX9212$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/09/2023	08/08/2025	1	1,607,690	5709	36,842			11,083		170,183			(18,522)		6,241		0001
Purchased Call/S&P 500 INDEX/SPX9213$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	1	1,985,000	5675.41	45,060			13,611		222,329			(22,747)		7,705		0001
Purchased Call/S&P 500 INDEX/SPX9213$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2025	1	1,529,000	5638.1	38,837			11,896		182,044			(19,525)		5,989		0001
Purchased Call/S&P 500 INDEX/SPX9213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/15/2023	08/08/2025	1	1,722,951	5346	72,549			22,006		293,135			(36,777)		6,688		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9213SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/17/2023	08/15/2025	1	1,543,000	5517.58	42,433			13,227		222,264			(21,421)		6,084		0001
Purchased Call/S&P 500 INDEX/SPX9214S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	08/19/2025	1	1,542,000	5505.83	44,872			14,177		226,429			(22,559)		6,134		0001
Purchased Call/S&P 500 INDEX/SPX9215SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/31/2023	08/29/2025	1	1,445,084	4457	217,663			72,154		506,806			(110,034)		5,871		0001
Purchased Call/S&P 500 INDEX/SPX9216SI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2025	1	1,988,000	5497.16	63,417			21,606		296,996			(32,015)		8,193		0001
Purchased Call/S&P 500 INDEX/SPX9219S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/05/2023	10/03/2025	1	1,529,000	5062.99	79,967			30,374		376,923			(40,425)		6,648		0001
Purchased Call/S&P 500 INDEX/SPX9219SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2023	10/07/2025	1	1,878,000	5321	71,176			27,315		364,176			(35,833)		8,224		0001
Purchased Call/S&P 500 INDEX/SPX9219SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2023	09/26/2025	1	1,512,130	4850	121,588			45,511		435,474			(62,153)		6,491		0001
Purchased Call/S&P 500 INDEX/SPX9219SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2023	10/03/2025	1	1,585,575	5051	96,556			36,726		394,322			(48,879)		6,894		0001
Purchased Call/S&P 500 INDEX/SPX9218SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/10/2023	11/12/2025	1	3,069,000	4326.94	461,885			199,580		1,205,349			(231,893)		14,278		0001
Purchased Call/S&P 500 INDEX/SPX921BSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/16/2023	11/11/2025	1	1,503,598	5585	37,992			16,523		225,255			(19,259)		6,984		0001
Purchased Call/S&P 500 INDEX/SPX921C5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2025	1	1,571,000	4477.81	226,381			100,303		552,673			(113,656)		7,401		0001
Purchased Call/S&P 500 INDEX/SPX921C5D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,523,714	5443	55,270			24,300		261,643			(28,056)		7,111		0001
Purchased Call/S&P 500 INDEX/SPX921C5E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/21/2023	11/14/2025	1	1,601,596	5699	34,673			15,245		205,997			(17,601)		7,475		0001
Purchased Call/S&P 500 INDEX/SPX921C5I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	1,648,000	4499.66	234,675			104,876		571,642			(118,471)		7,775		0001
Purchased Call/S&P 500 INDEX/SPX921C5J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2023	11/21/2025	1	2,012,000	5757.29	40,039			17,893		240,268			(20,213)		9,493		0001
Purchased Call/S&P 500 INDEX/SPX921C5S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2025	1	1,612,000	4477.27	236,803			106,870		567,076			(118,889)		7,664		0001
Purchased Call/S&P 500 INDEX/SPX921C5Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,776,743	4533	245,510			110,021		607,581			(124,283)		8,383		0001
Purchased Call/S&P 500 INDEX/SPX921D5O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2025	1	1,497,977	5485	51,614			23,130		245,690			(26,128)		7,068		0001
Purchased Call/S&P 500 INDEX/SPX921ESD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/07/2023	12/05/2025	1	1,439,000	5789.31	28,636			13,350		167,460			(14,456)		6,934		0001
Purchased Call/S&P 500 INDEX/SPX921ESX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/11/2023	12/05/2025	1	1,510,387	4566	213,208			99,674		502,943			(107,931)		7,278		0001
Purchased Call/S&P 500 INDEX/SPX921F5O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/12/2023	12/11/2025	1	1,617,384	4587	225,271			106,447		529,858			(113,254)		7,862		0001
Purchased Call/S&P 500 INDEX/SPX921FS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2023	12/12/2025	1	1,624,969	4649	225,119			107,126		509,369			(113,646)		7,911		0001
Purchased Call/S&P 500 INDEX/SPX921FS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/14/2023	12/05/2025	1	1,505,607	5558	57,938			27,274		229,689			(29,534)		7,255		0001
Purchased Call/S&P 500 INDEX/SPX921FSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2025	1	1,541,000	4674.19	212,658			102,391		468,378			(106,767)		7,567		0001
Purchased Call/S&P 500 INDEX/SPX921FSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2023	12/12/2025	1	2,189,028	5972	40,297			19,229		194,067			(20,399)		10,656		0001
Purchased Call/S&P 500 INDEX/SPX921F5Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2025	1	1,506,000	4699.23	209,334			101,078		448,881			(105,098)		7,405		0001
Purchased Call/S&P 500 INDEX/SPX921GSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2025	1	1,584,000	4642.9	230,630			113,098		490,710			(115,949)		7,844		0001
Purchased Call/S&P 500 INDEX/SPX921GSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2023	12/26/2025	1	2,000,000	4781.58	258,000			127,228		565,993			(129,709)		9,931		0001
Purchased Call/S&P 500 INDEX/SPX921GSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	2,349,000	4710.21	322,283			160,697		698,287			(161,585)		11,713		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921GSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/31/2025	1	3,021,000	4686.36	425,961			212,981		911,454			(212,981)		15,105		0001
Purchased Call/S&P 500 INDEX/SPX921GSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,516,000	5752.41	47,451			23,660		184,994			(23,791)		7,559		0001
Purchased Call/S&P 500 INDEX/SPX921GST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/29/2025	1	1,887,000	6057.68	32,456			16,183		150,063			(16,273)		9,409		0001
Purchased Call/S&P 500 INDEX/SPX921GSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/29/2023	12/26/2025	1	1,594,997	4775	204,525			101,555		453,863			(102,970)		7,920		0001
Purchased Call/S&P 500 INDEX/SPX921GSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2024	01/02/2026	1	1,580,000	4669.52	213,932			107,554		488,878			(106,378)		7,922		0001
Purchased Call/S&P 500 INDEX/SPX921HS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/05/2026	1	2,222,000	6003.07	35,774			18,158		198,576			(17,616)		11,186		0001
Purchased Call/S&P 500 INDEX/SPX921HSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/05/2024	01/02/2026	1	1,585,518	4733	198,206			100,198		469,116			(98,008)		7,949		0001
Purchased Call/S&P 500 INDEX/SPX921HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2024	01/09/2026	1	1,712,000	4735.62	230,093			117,891		502,269			(112,202)		8,665		0001
Purchased Call/S&P 500 INDEX/SPX921HSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2024	01/13/2026	1	2,637,000	4728.82	349,930			181,463		778,527			(168,467)		13,418		0001
Purchased Call/S&P 500 INDEX/SPX921HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/12/2024	01/15/2026	1	2,306,000	4712.07	311,771			162,087		688,499			(149,684)		11,765		0001
Purchased Call/S&P 500 INDEX/SPX921IS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	01/16/2026	1	1,610,901	4749	201,255			105,051		472,455			(96,204)		8,229		0001
Purchased Call/S&P 500 INDEX/SPX921IS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,519,729	5795	37,638			19,472		178,947			(18,167)		7,692		0001
Purchased Call/S&P 500 INDEX/SPX921IS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/17/2024	01/09/2026	1	1,819,724	6129	21,843			11,300		132,373			(10,543)		9,210		0001
Purchased Call/S&P 500 INDEX/SPX921IS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/18/2024	01/16/2026	1	1,478,972	4685	205,518			107,720		453,432			(97,798)		7,555		0001
Purchased Call/S&P 500 INDEX/SPX921ISB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2024	01/20/2026	1	1,663,000	4769.63	227,000			119,736		474,632			(107,264)		8,540		0001
Purchased Call/S&P 500 INDEX/SPX921ISC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/19/2024	01/21/2026	1	2,096,000	4781.73	282,122			148,994		594,858			(133,127)		10,777		0001
Purchased Call/S&P 500 INDEX/SPX921ISD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	2,026,000	4758.27	281,614			149,112		582,371			(132,502)		10,431		0001
Purchased Call/S&P 500 INDEX/SPX921ISE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,782,000	4835.88	229,165			121,341		487,776			(107,824)		9,175		0001
Purchased Call/S&P 500 INDEX/SPX921ISH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2024	01/23/2026	1	1,899,829	4859	247,612			131,629		511,432			(115,983)		9,794		0001
Purchased Call/S&P 500 INDEX/SPX921ISI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,665,050	5785	58,241			30,696		201,477			(27,545)		8,506		0001
Purchased Call/S&P 500 INDEX/SPX921ISJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/24/2024	01/16/2026	1	1,533,211	6113	27,546			14,518		116,600			(13,028)		7,832		0001
Purchased Call/S&P 500 INDEX/SPX921ISP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/29/2026	1	1,543,000	4863.87	208,459			112,379		409,948			(96,080)		8,016		0001
Purchased Call/S&P 500 INDEX/SPX921ISR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/23/2026	1	1,484,908	4802	208,175			111,430		413,900			(96,745)		7,655		0001
Purchased Call/S&P 500 INDEX/SPX921ISS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/26/2026	1	1,594,925	4892	204,334			109,766		417,733			(94,568)		8,254		0001
Purchased Call/S&P 500 INDEX/SPX921ISW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2024	01/30/2026	1	1,522,000	6272.56	21,917			11,911		89,351			(10,006)		7,917		0001
Purchased Call/S&P 500 INDEX/SPX921JS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/02/2024	02/03/2026	1	2,724,000	4886.71	373,733			204,321		710,414			(169,412)		14,240		0001
Purchased Call/S&P 500 INDEX/SPX921JSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	02/12/2026	1	2,258,000	4974.13	302,346			168,800		551,686			(133,547)		11,937		0001
Purchased Call/S&P 500 INDEX/SPX921JSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	01/30/2026	1	1,603,634	6214	37,513			20,642		105,128			(16,870)		8,341		0001
Purchased Call/S&P 500 INDEX/SPX921JST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	2,522,993	4986	339,541			188,321		613,730			(151,220)		13,239		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921JSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/12/2024	02/06/2026	1	1,491,440	.6427		23,032		12,775		65,315			(10,258)		7,826		0001
Purchased Call/S&P 500 INDEX/SPX921KS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2024	02/13/2026	1	1,511,933	.4973		198,729		111,375		371,944			(87,353)		8,002		0001
Purchased Call/S&P 500 INDEX/SPX921KSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/13/2026	1	1,895,000	4973.03		254,120		143,404		462,508			(110,716)		10,030		0001
Purchased Call/S&P 500 INDEX/SPX921KSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	1,500,000	4910.46		213,900		121,347		382,703			(92,553)		7,988		0001
Purchased Call/S&P 500 INDEX/SPX921KSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/18/2026	1	2,268,000	4985.55		302,324		171,511		550,270			(130,813)		12,077		0001
Purchased Call/S&P 500 INDEX/SPX921KSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/19/2026	1	1,622,000	.4943		224,647		127,577		405,257			(97,070)		8,648		0001
Purchased Call/S&P 500 INDEX/SPX921LSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/24/2026	1	1,604,000	5053.18		216,540		124,629		368,305			(91,911)		8,603		0001
Purchased Call/S&P 500 INDEX/SPX921LSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,615,000	5004.83		228,200		131,473		383,727			(96,727)		8,672		0001
Purchased Call/S&P 500 INDEX/SPX921LSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	1	1,483,000	5060.81		199,019		114,661		338,966			(84,358)		7,964		0001
Purchased Call/S&P 500 INDEX/SPX921LSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2024	02/26/2026	1	1,631,000	5003.63		227,851		131,585		389,545			(96,266)		8,769		0001
Purchased Call/S&P 500 INDEX/SPX921LSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2026	1	1,469,000	5017.24		203,310		117,691		347,102			(85,619)		7,907		0001
Purchased Call/S&P 500 INDEX/SPX921LSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/13/2026	1	1,673,126	.4991		237,000		135,239		405,035			(101,761)		8,856		0001
Purchased Call/S&P 500 INDEX/SPX921LSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,464,649	.4965		214,476		123,279		363,916			(91,197)		7,818		0001
Purchased Call/S&P 500 INDEX/SPX921LSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/20/2026	1	1,572,006	.5082		202,160		116,200		352,719			(85,960)		8,391		0001
Purchased Call/S&P 500 INDEX/SPX921LSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2024	02/27/2026	1	1,621,000	5013.99		223,212		129,389		384,508			(93,823)		8,725		0001
Purchased Call/S&P 500 INDEX/SPX921LSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/29/2024	02/13/2026	1	1,535,636	.5797		85,492		49,058		181,202			(36,433)		8,128		0001
Purchased Call/S&P 500 INDEX/SPX921MS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,219,000	5085.71		302,006		176,031		494,111			(125,975)		11,944		0001
Purchased Call/S&P 500 INDEX/SPX921MS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	02/27/2026	1	2,144,000	5111.39		284,938		166,082		468,708			(118,855)		11,540		0001
Purchased Call/S&P 500 INDEX/SPX921MS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	03/02/2026	1	1,529,000	5124.24		201,369		117,719		331,901			(83,650)		8,259		0001
Purchased Call/S&P 500 INDEX/SPX921MS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	03/03/2026	1	1,650,000	5085.71		224,235		131,214		368,382			(93,021)		8,923		0001
Purchased Call/S&P 500 INDEX/SPX921MSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2026	1	2,065,000	5087.34		282,079		165,450		461,426			(116,629)		11,181		0001
Purchased Call/S&P 500 INDEX/SPX921MSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2024	02/27/2026	1	2,038,578	.5084		286,783		167,389		459,158			(119,394)		10,973		0001
Purchased Call/S&P 500 INDEX/SPX921MSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,836,000	5108.32		246,208		145,888		405,077			(100,319)		9,964		0001
Purchased Call/S&P 500 INDEX/SPX921MSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2026	1	2,730,000	5072.45		377,559		224,565		619,371			(152,994)		14,884		0001
Purchased Call/S&P 500 INDEX/SPX921MSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/11/2024	03/11/2026	1	2,244,000	5048.85		316,404		188,625		518,433			(127,779)		12,249		0001
Purchased Call/S&P 500 INDEX/SPX921MSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2026	1	2,283,000	5175.27		300,215		179,386		476,886			(120,828)		12,476		0001
Purchased Call/S&P 500 INDEX/SPX921NS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,692,000	5110.31		234,342		140,928		372,348			(93,414)		9,257		0001
Purchased Call/S&P 500 INDEX/SPX921NS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,539,000	6420.07		39,552		23,786		74,388			(15,766)		8,420		0001
Purchased Call/S&P 500 INDEX/SPX921NS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/13/2026	1	1,643,735	.5144		216,719		130,330		352,918			(86,389)		8,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921NSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/13/2026	1	1,490,000	5048.01		214,113		128,941		344,744			(85,172)		8,152		0001
Purchased Call/S&P 500 INDEX/SPX921NSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/16/2026	1	1,411,000	5096.62		194,577		117,496		316,260			(77,081)		7,746		0001
Purchased Call/S&P 500 INDEX/SPX921NSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/17/2026	1	1,833,000	5068.48		259,370		156,762		419,066			(102,608)		10,074		0001
Purchased Call/S&P 500 INDEX/SPX921NSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	1,663,000	5030.98		249,949		151,411		387,951			(98,538)		9,150		0001
Purchased Call/S&P 500 INDEX/SPX921NSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2026	1	2,802,000	5100.5		396,483		240,177		622,952			(156,306)		15,417		0001
Purchased Call/S&P 500 INDEX/SPX921NSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/19/2024	03/19/2026	1	1,616,000	5124.14		228,502		138,734		351,549			(89,769)		8,902		0001
Purchased Call/S&P 500 INDEX/SPX921NSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/19/2024	03/13/2026	1	1,565,537	.6428		42,040		25,387		73,655			(16,653)		8,565		0001
Purchased Call/S&P 500 INDEX/SPX921NSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/20/2024	03/20/2026	1	1,567,000	5180.21		218,440		132,924		324,608			(85,516)		8,641		0001
Purchased Call/S&P 500 INDEX/SPX921NSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/20/2026	1	1,836,000	5207.46		252,083		154,031		371,530			(98,052)		10,125		0001
Purchased Call/S&P 500 INDEX/SPX9210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/20/2026	1	1,636,000	5213.24		222,005		135,840		330,092			(86,165)		9,022		0001
Purchased Call/S&P 500 INDEX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/24/2026	1	1,926,000	5221.09		260,973		160,240		387,230			(100,733)		10,669		0001
Purchased Call/S&P 500 INDEX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/26/2024	03/20/2026	1	1,575,126	.6528		40,737		24,995		62,297			(15,742)		8,686		0001
Purchased Call/S&P 500 INDEX/SPXA05FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	1	1,844,000	4602.04	123,732			1,188		607,021			(62,121)		1,365		0001
Purchased Call/S&P 500 INDEX/SPXA05GSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	1	1,994,000	3910.64	307,874			8,869		992,571			(154,570)		2,448		0001
Purchased Call/S&P 500 INDEX/SPXA05GSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	01/30/2023	01/29/2025	1	1,501,339	.4789	70,976			2,730		411,589			(35,683)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXA05JSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/06/2023	02/28/2025	1	1,732,100	.4999	67,565			5,420		400,561			(34,203)		3,482		0001
Purchased Call/S&P 500 INDEX/SPXA05JSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2025	1	2,128,007	.5171	60,335			5,146		403,140			(30,375)		4,420		0001
Purchased Call/S&P 500 INDEX/SPXA05KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/09/2023	02/28/2025	1	1,482,147	.4698	78,288			6,324		452,469			(39,907)		2,979		0001
Purchased Call/S&P 500 INDEX/SPXA05LSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2025	1	1,567,774	.4925	52,101			5,447		402,387			(26,230)		3,600		0001
Purchased Call/S&P 500 INDEX/SPXA05NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	1	1,640,774	.4989	48,982			5,352		394,869			(24,796)		3,841		0001
Purchased Call/S&P 500 INDEX/SPXA05NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/27/2023	03/21/2025	1	1,746,703	.5132	38,711			4,230		359,571			(19,596)		4,089		0001
Purchased Call/S&P 500 INDEX/SPXA05NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	1,524,000	5019.52	56,693			7,077		345,833			(28,463)		3,826		0001
Purchased Call/S&P 500 INDEX/SPXA050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	1,659,000	5028.24	57,236			7,684		376,248			(28,696)		4,320		0001
Purchased Call/S&P 500 INDEX/SPXA05PSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2025	1	1,683,823	.4097	239,846			32,616		751,188			(120,582)		4,407		0001
Purchased Call/S&P 500 INDEX/SPXA05PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	1	1,705,262	.4975	70,325			9,700		409,518			(35,502)		4,485		0001
Purchased Call/S&P 500 INDEX/SPXA05PSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	2,157,000	4081.37	316,216			45,174		964,396			(158,977)		5,785		0001
Purchased Call/S&P 500 INDEX/SPXA050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	1,908,421	.4112	274,280			39,936		837,699			(137,893)		5,166		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05Q$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/16/2025	1	2,145,625	.5253	52,106			7,526		376,439			(26,232)		5,781		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,819,436	.4786	103,057			15,089		516,192			(52,098)		4,926		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,880,833	.5034	66,401			9,722		423,671			(33,567)		5,092		0001
Purchased Call/S&P 500 INDEX/SPXA05Q$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	04/17/2025	1	1,616,168	.5272	34,819			5,098		278,371			(17,602)		4,375		0001
Purchased Call/S&P 500 INDEX/SPXA05R$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/24/2025	1	2,821,166	.4143	349,952			54,394		1,222,955			(176,180)		7,883		0001
Purchased Call/S&P 500 INDEX/SPXA05R$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	1,554,899	.4768	78,487			12,291		452,395			(39,459)		4,364		0001
Purchased Call/S&P 500 INDEX/SPXA05R$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/17/2025	1	1,834,994	.5012	56,091			8,258		424,424			(28,513)		4,968		0001
Purchased Call/S&P 500 INDEX/SPXA05R$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	1,663,000	5165.95	42,240			7,011		334,134			(21,207)		4,807		0001
Purchased Call/S&P 500 INDEX/SPXA05S$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	1	1,565,000	5082.62	49,298			8,465		343,122			(24,784)		4,598		0001
Purchased Call/S&P 500 INDEX/SPXA05S$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/08/2025	1	1,973,144	.4079	284,088			49,559		896,201			(142,824)		5,842		0001
Purchased Call/S&P 500 INDEX/SPXA05S$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	1	1,542,069	.5026	53,196			8,915		359,723			(26,967)		4,458		0001
Purchased Call/S&P 500 INDEX/SPXA05S$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/02/2025	1	1,830,624	.5192	45,082			7,555		360,185			(22,853)		5,292		0001
Purchased Call/S&P 500 INDEX/SPXA05S$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/06/2025	1	1,468,398	.5289	29,486			5,077		255,440			(14,865)		4,314		0001
Purchased Call/S&P 500 INDEX/SPXA05T$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	1,911,540	.4131	253,437			44,745		841,923			(127,942)		5,682		0001
Purchased Call/S&P 500 INDEX/SPXA05U$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/22/2025	1	2,105,026	.4176	282,932			54,799		892,532			(142,243)		6,565		0001
Purchased Call/S&P 500 INDEX/SPXA05V$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,513,099	.4775	88,706			16,586		438,692			(44,967)		4,618		0001
Purchased Call/S&P 500 INDEX/SPXA05V$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/16/2025	1	1,672,988	.4910	76,372			14,280		432,218			(38,715)		5,106		0001
Purchased Call/S&P 500 INDEX/SPXA05V$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	1	1,649,139	.5058	51,650			9,671		372,443			(26,219)		5,033		0001
Purchased Call/S&P 500 INDEX/SPXA05V$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/16/2025	1	1,605,661	.5270	31,966			5,985		288,920			(16,227)		4,901		0001
Purchased Call/S&P 500 INDEX/SPXA05X$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/11/2025	1	1,512,841	.5233	52,075			11,516		283,825			(26,180)		5,039		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	1	1,540,239	.4329	211,260			49,674		580,365			(106,945)		5,271		0001
Purchased Call/S&P 500 INDEX/SPXA05Y$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/20/2025	1	1,692,754	.5573	29,675			6,978		204,043			(15,022)		5,793		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/06/2023	06/27/2025	1	1,804,134	.5567	40,771			10,051		222,005			(20,783)		6,299		0001
Purchased Call/S&P 500 INDEX/SPXA05Z$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/07/2025	1	1,827,000	5566.87	39,281			10,104		227,835			(19,775)		6,556		0001
Purchased Call/S&P 500 INDEX/SPXB050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/13/2023	07/11/2025	1	1,502,000	5727.75	27,637			7,281		143,444			(13,952)		5,447		0001
Purchased Call/S&P 500 INDEX/SPXB050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2025	1	1,457,000	5695.8	33,365			9,112		148,620			(16,844)		5,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/27/2023	07/18/2025	1	1,523,716	4535	215,920			59,543		494,548			(110,065)		5,625		0001
Purchased Call/S&P 500 INDEX/SPXB051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,555,637	4419	218,620			68,149		562,146			(110,365)		6,134		0001
Purchased Call/S&P 500 INDEX/SPXB051$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,621,774	5450	52,052			16,226		249,058			(26,277)		6,395		0001
Purchased Call/S&P 500 INDEX/SPXB052$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/17/2023	08/15/2025	1	1,620,067	5579	40,776			12,711		212,895			(20,585)		6,388		0001
Purchased Call/S&P 500 INDEX/SPXB052$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/15/2025	1	1,464,031	4350	221,559			69,256		556,621			(112,158)		5,773		0001
Purchased Call/S&P 500 INDEX/SPXB052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/08/2025	1	1,501,035	5150	84,472			25,909		315,848			(43,301)		5,827		0001
Purchased Call/S&P 500 INDEX/SPXB052$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,641,417	5243	80,669			25,286		319,336			(40,950)		6,472		0001
Purchased Call/S&P 500 INDEX/SPXB052$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/15/2025	1	1,613,402	5342	66,331			20,792		282,110			(33,672)		6,362		0001
Purchased Call/S&P 500 INDEX/SPXB052$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	1,776,610	5627	43,143			13,808		221,990			(21,690)		7,113		0001
Purchased Call/S&P 500 INDEX/SPXB052$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2023	08/22/2025	1	1,822,000	5551.35	45,003			14,463		254,298			(22,719)		7,294		0001
Purchased Call/S&P 500 INDEX/SPXB052$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	3,250,000	4366.06	488,800			159,581		1,217,406			(245,406)		13,149		0001
Purchased Call/S&P 500 INDEX/SPXB052$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,807,000	5300.07	78,243			25,472		335,128			(39,337)		7,296		0001
Purchased Call/S&P 500 INDEX/SPXB052$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	1,512,000	4406.71	221,508			72,621		550,849			(111,210)		6,130		0001
Purchased Call/S&P 500 INDEX/SPXB052$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/22/2025	1	1,577,757	4406	226,077			72,858		576,039			(114,446)		6,316		0001
Purchased Call/S&P 500 INDEX/SPXB052$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	1,870,000	5680.51	45,441			14,960		216,032			(22,814)		7,598		0001
Purchased Call/S&P 500 INDEX/SPXB052$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,813,000	4450.29	267,599			88,829		633,219			(135,465)		7,366		0001
Purchased Call/S&P 500 INDEX/SPXB052$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	2,173,000	4459.32	318,562			107,208		755,356			(160,156)		8,920		0001
Purchased Call/S&P 500 INDEX/SPXB052$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	2,985,000	4425.45	452,526			152,704		1,058,628			(227,194)		12,278		0001
Purchased Call/S&P 500 INDEX/SPXB052$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	08/29/2025	1	1,552,000	5576.98	45,939			15,250		205,709			(23,256)		6,306		0001
Purchased Call/S&P 500 INDEX/SPXB053$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,617,000	5539.43	48,672			16,514		229,362			(24,470)		6,664		0001
Purchased Call/S&P 500 INDEX/SPXB053$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,591,618	5444	54,781			18,235		250,554			(27,809)		6,467		0001
Purchased Call/S&P 500 INDEX/SPXB053$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/22/2025	1	1,527,677	5607	37,634			12,281		194,673			(19,291)		6,116		0001
Purchased Call/S&P 500 INDEX/SPXB053$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	1,614,362	4485	220,017			74,649		555,775			(110,613)		6,654		0001
Purchased Call/S&P 500 INDEX/SPXB053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	08/29/2025	1	1,593,066	4487	214,804			71,502		544,746			(109,041)		6,472		0001
Purchased Call/S&P 500 INDEX/SPXB053$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,453,000	5293.27	111,857			38,465		458,600			(56,313)		10,171		0001
Purchased Call/S&P 500 INDEX/SPXB053$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	2,020,000	5520.6	60,802			20,909		294,182			(30,610)		8,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB053$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/05/2025	1	1,636,351	5354	68,330			23,376		284,766			(34,638)		6,744		0001
Purchased Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	1,856,000	4467.44	260,768			90,982		651,740			(131,100)		7,757		0001
Purchased Call/S&P 500 INDEX/SPXB054$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	1,498,000	5343.05	67,859			23,774		265,359			(34,257)		6,260		0001
Purchased Call/S&P 500 INDEX/SPXB054$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	2,749,000	5572.81	81,370			28,508		375,045			(41,078)		11,489		0001
Purchased Call/S&P 500 INDEX/SPXB054$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	1,890,000	5412.73	68,418			24,495		317,870			(34,350)		8,006		0001
Purchased Call/S&P 500 INDEX/SPXB054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/12/2025	1	1,505,037	5138	85,331			30,019		325,886			(43,256)		6,290		0001
Purchased Call/S&P 500 INDEX/SPXB054$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	1,609,197	4379	223,875			80,595		602,045			(113,018)		6,817		0001
Purchased Call/S&P 500 INDEX/SPXB055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	1,695,000	4270.21	261,539			95,790		686,655			(131,307)		7,262		0001
Purchased Call/S&P 500 INDEX/SPXB055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	1,729,000	4233.9	267,131			98,339		725,315			(134,299)		7,422		0001
Purchased Call/S&P 500 INDEX/SPXB055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	1,728,000	4228.02	267,322			100,108		725,521			(134,211)		7,486		0001
Purchased Call/S&P 500 INDEX/SPXB055L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2023	09/26/2025	1	1,654,062	4272	236,074			87,750		676,711			(119,838)		7,100		0001
Purchased Call/S&P 500 INDEX/SPXB055P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	2,396,000	4226.64	378,328			145,511		1,003,849			(190,204)		10,511		0001
Purchased Call/S&P 500 INDEX/SPXB056$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/09/2025	1	1,422,096	4270	217,162			84,285		578,985			(109,781)		6,250		0001
Purchased Call/S&P 500 INDEX/SPXB056$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,540,317	4364	213,526			83,054		593,286			(107,794)		6,782		0001
Purchased Call/S&P 500 INDEX/SPXB056$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	1,593,951	5173	75,466			29,354		354,459			(38,097)		7,018		0001
Purchased Call/S&P 500 INDEX/SPXB056$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/10/2025	1	1,523,198	5381	54,040			21,078		277,270			(27,356)		6,706		0001
Purchased Call/S&P 500 INDEX/SPXB057$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/23/2025	1	1,552,019	4169	243,167			98,536		687,037			(122,252)		6,988		0001
Purchased Call/S&P 500 INDEX/SPXB057$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	2,117,850	4203	288,791			117,907		920,627			(145,790)		9,552		0001
Purchased Call/S&P 500 INDEX/SPXB057$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	1	1,672,000	4045.32	263,507			108,801		806,629			(132,296)		7,604		0001
Purchased Call/S&P 500 INDEX/SPXB058$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	1,450,000	4177.68	218,370			90,888		638,227			(109,785)		6,616		0001
Purchased Call/S&P 500 INDEX/SPXB059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/06/2025	1	1,628,511	4346	232,741			98,787		638,823			(117,010)		7,504		0001
Purchased Call/S&P 500 INDEX/SPXB059$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	10/31/2025	1	1,526,777	5451	40,708			17,084		267,087			(20,636)		6,967		0001
Purchased Call/S&P 500 INDEX/SPXB059$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	1	1,949,042	4357	265,865			113,680		758,222			(134,216)		8,995		0001
Purchased Call/S&P 500 INDEX/SPXB059$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	1,514,000	4348.02	221,195			95,882		588,125			(111,053)		7,055		0001
Purchased Call/S&P 500 INDEX/SPXB059$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	10/31/2025	1	1,579,370	5105	86,227			36,490		381,101			(44,077)		7,207		0001
Purchased Call/S&P 500 INDEX/SPXB059$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,535,941	5256	63,987			27,435		323,394			(32,392)		7,089		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05A$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/07/2025	1	1,497,019	5496	38,498			16,507		249,638			(19,489)		6,909		0001
Purchased Call/S&P 500 INDEX/SPXB05CSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	1,865,000	4521.49	270,612			127,325		636,090			(135,863)		9,053		0001
Purchased Call/S&P 500 INDEX/SPXB05D$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	2,005,000	4660.2	275,487			131,870		615,907			(138,691)		9,803		0001
Purchased Call/S&P 500 INDEX/SPXB05D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	2,091,000	4643.68	292,322			140,138		649,131			(146,964)		10,238		0001
Purchased Call/S&P 500 INDEX/SPXB05D$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	1,349,000	4636.6	190,074			91,256		420,787			(95,428)		6,614		0001
Purchased Call/S&P 500 INDEX/SPXB05E$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,502,000	6028.37	26,886			13,072		123,154			(13,591)		7,386		0001
Purchased Call/S&P 500 INDEX/SPXB05E$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/15/2025	1	1,479,630	4723	192,238			92,915		436,486			(97,721)		7,234		0001
Purchased Call/S&P 500 INDEX/SPXB05E$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,423,600	4657	199,659			97,072		441,378			(100,933)		7,000		0001
Purchased Call/S&P 500 INDEX/SPXB05E$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2023	12/19/2025	1	1,534,279	5688	51,094			24,841		201,968			(25,829)		7,544		0001
Purchased Call/S&P 500 INDEX/SPXB05F$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	1,572,000	4615.04		223,381		113,682		503,562			(109,699)		7,935		0001
Purchased Call/S&P 500 INDEX/SPXB05HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	1,549,000	4869.39		201,990		109,771		411,183			(92,219)		8,057		0001
Purchased Call/S&P 500 INDEX/SPXB05HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	2,261,000	4889.19		308,400		168,795		587,540			(139,605)		11,835		0001
Purchased Call/S&P 500 INDEX/SPXB051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	01/30/2026	1	1,778,354	4827		259,520		141,426		491,196			(118,094)		9,250		0001
Purchased Call/S&P 500 INDEX/SPXB051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/05/2026	1	1,917,810	4928		248,828		136,719		487,570			(112,109)		10,051		0001
Purchased Call/S&P 500 INDEX/SPXB05J$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/20/2026	1	2,070,506	4971		301,527		173,315		509,749			(128,211)		11,052		0001
Purchased Call/S&P 500 INDEX/SPXB05L$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	1	2,699,000	5163.4		379,479		233,526		567,745			(145,954)		14,968		0001
Purchased Call/S&P 500 INDEX/SPXB05L$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	2,502,000	5228.08		343,775		213,377		499,676			(130,397)		13,906		0001
Purchased Call/S&P 500 INDEX/SPXB05L$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,960,000	6531.16		54,292		33,698		78,377			(20,594)		10,894		0001
Purchased Call/S&P 500 INDEX/SPXC177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/30/2022	01/02/2025	1	2,796,000	3796.88	463,018			635		1,524,449			(232,462)		1,035		0001
Purchased Call/S&P 500 INDEX/SPXC177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2023	01/03/2025	1	2,605,233	3800	447,373			1,238		1,413,956			(226,471)		1,181		0001
Purchased Call/S&P 500 INDEX/SPXC178$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/10/2023	01/03/2025	1	1,658,150	4963	62,101			172		395,818			(31,480)		752		0001
Purchased Call/S&P 500 INDEX/SPXC178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/13/2023	01/16/2025	1	2,518,000	3951.1	385,002			7,922		1,217,851			(193,293)		2,636		0001
Purchased Call/S&P 500 INDEX/SPXC178$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/17/2023	01/10/2025	1	1,738,199	3901	282,571			3,522		876,668			(143,242)		1,439		0001
Purchased Call/S&P 500 INDEX/SPXC178$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/18/2023	01/17/2025	1	1,503,460	3994	206,294			4,534		714,644			(103,714)		1,622		0001
Purchased Call/S&P 500 INDEX/SPXC178$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2023	01/24/2025	1	1,849,391	4021	259,133			8,244		859,223			(131,179)		2,371		0001
Purchased Call/S&P 500 INDEX/SPXC179$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/21/2023	02/20/2025	1	2,110,381	4106	273,612			18,792		923,917			(137,558)		3,944		0001
Purchased Call/S&P 500 INDEX/SPXC17A$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2025	1	1,542,154	3996	225,162			15,839		736,960			(113,668)		2,910		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025	1	1,764,222	.3956	270,305			21,506		862,404			(135,709)		3,547		0001
Purchased Call/S&P 500 INDEX/SPXC17ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	02/28/2025	1	1,535,952	.3957	221,220			17,870		753,392			(112,767)		3,088		0001
Purchased Call/S&P 500 INDEX/SPXC17ASZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	1	2,372,086	.4011	322,296			28,896		1,122,991			(162,704)		5,043		0001
Purchased Call/S&P 500 INDEX/SPXC17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	2,383,000	3859.85	362,931			38,334		1,249,414			(182,212)		5,508		0001
Purchased Call/S&P 500 INDEX/SPXC17BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2023	03/24/2025	1	1,725,598	.3935	257,750			29,112		864,533			(129,940)		4,114		0001
Purchased Call/S&P 500 INDEX/SPXC17BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	1	1,629,315	.3965	241,822			28,567		802,003			(121,575)		3,977		0001
Purchased Call/S&P 500 INDEX/SPXC17BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	1,624,419	.4102	233,006			32,139		724,904			(117,628)		4,273		0001
Purchased Call/S&P 500 INDEX/SPXC17CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	1	2,031,688	.5192	54,907			7,573		388,121			(27,719)		5,344		0001
Purchased Call/S&P 500 INDEX/SPXC17CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	1,853,000	4062.84	277,209			42,589		839,956			(139,175)		5,155		0001
Purchased Call/S&P 500 INDEX/SPXC17ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	1	1,740,653	.4131	248,575			48,754		768,329			(125,661)		5,448		0001
Purchased Call/S&P 500 INDEX/SPXC17ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	1	1,392,000	4194.58	206,016			43,074		574,480			(103,716)		4,506		0001
Purchased Call/S&P 500 INDEX/SPXC17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	1	1,748,000	4258.82	242,273			50,917		696,389			(121,802)		5,677		0001
Purchased Call/S&P 500 INDEX/SPXC17FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	1	1,705,000	4245.12	245,520			53,697		683,170			(123,604)		5,644		0001
Purchased Call/S&P 500 INDEX/SPXC17FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	1,810,000	4258.02	257,563			56,607		720,277			(129,489)		6,011		0001
Purchased Call/S&P 500 INDEX/SPXC17FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/06/2025	1	2,222,217	.4282	315,267			68,024		875,328			(159,596)		7,287		0001
Purchased Call/S&P 500 INDEX/SPXC17FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	1	2,586,948	.4355	381,063			85,792		962,003			(192,637)		8,670		0001
Purchased Call/S&P 500 INDEX/SPXC17FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	1	2,212,000	4387.54	310,565			71,669		797,486			(156,136)		7,526		0001
Purchased Call/S&P 500 INDEX/SPXC17FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	1,530,000	5622.23	29,988			6,889		167,725			(15,097)		5,190		0001
Purchased Call/S&P 500 INDEX/SPXC17FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/13/2025	1	1,540,824	.5368	49,424			11,158		242,568			(25,054)		5,164		0001
Purchased Call/S&P 500 INDEX/SPXC17GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	1	2,082,530	.4450	277,206			70,067		722,170			(140,134)		7,393		0001
Purchased Call/S&P 500 INDEX/SPXC17GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	1	1,431,000	4563.72	205,205			59,394		453,409			(103,025)		5,453		0001
Purchased Call/S&P 500 INDEX/SPXC17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2023	07/25/2025	1	1,559,135	.5681	38,913			11,064		165,394			(19,753)		5,857		0001
Purchased Call/S&P 500 INDEX/SPXC17GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2023	07/25/2025	1	2,043,500	.5758	43,734			12,435		190,893			(22,201)		7,676		0001
Purchased Call/S&P 500 INDEX/SPXC17GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	3,183,000	4453.4	462,808			137,763		1,109,330			(232,356)		12,300		0001
Purchased Call/S&P 500 INDEX/SPXC17GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/01/2025	1	1,770,906	.4552	237,029			69,502		570,680			(119,990)		6,764		0001
Purchased Call/S&P 500 INDEX/SPXC17GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	1	1,551,000	4428.34	228,617			69,812		551,484			(115,095)		6,062		0001
Purchased Call/S&P 500 INDEX/SPXC17HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	2,784,000	4423.87	413,424			127,033		993,150			(207,563)		10,929		0001
Purchased Call/S&P 500 INDEX/SPXC17HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/08/2025	1	1,715,837	.4459	248,947			75,407		598,512			(126,023)		6,661		0001
Purchased Call/S&P 500 INDEX/SPXC17HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	1	1,450,180	.4471	201,442			62,259		500,170			(101,275)		5,706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17I$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/22/2025	1	1,775,530	4373	272,765			87,300		664,139			(137,132)		7,108		0001
Purchased Call/S&P 500 INDEX/SPXC17I$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/31/2023	08/29/2025	1	2,018,000	5715.71	40,360			13,379		221,381			(20,403)		8,199		0001
Purchased Call/S&P 500 INDEX/SPXC17I$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/10/2025	1	1,992,000	4412.92	294,218			101,705		722,827			(147,715)		8,292		0001
Purchased Call/S&P 500 INDEX/SPXC17JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/05/2025	1	1,761,739	4438	256,485			87,745		629,074			(130,019)		7,261		0001
Purchased Call/S&P 500 INDEX/SPXC17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/12/2023	09/11/2025	1	1,489,837	4463	211,617			73,543		521,727			(106,390)		6,214		0001
Purchased Call/S&P 500 INDEX/SPXC17JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/19/2023	09/15/2025	1	1,583,384	4461	217,979			77,270		557,626			(110,042)		6,656		0001
Purchased Call/S&P 500 INDEX/SPXC17JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/24/2025	1	2,158,000	4257.42	331,037			120,790		883,934			(166,200)		9,228		0001
Purchased Call/S&P 500 INDEX/SPXC17JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/29/2023	09/30/2025	1	2,719,000	4232.31	418,454			156,345		1,139,024			(210,377)		11,757		0001
Purchased Call/S&P 500 INDEX/SPXC17KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2023	10/03/2025	1	1,644,783	4196	256,373			96,844		707,143			(128,891)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXC17KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/07/2025	1	2,919,000	4265.42	448,067			171,954		1,198,681			(225,574)		12,783		0001
Purchased Call/S&P 500 INDEX/SPXC17KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,829,259	4212	302,402			115,022		779,959			(153,083)		7,953		0001
Purchased Call/S&P 500 INDEX/SPXC17KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/09/2023	10/03/2025	1	1,526,630	4276	237,562			90,359		627,554			(120,260)		6,638		0001
Purchased Call/S&P 500 INDEX/SPXC17KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/13/2023	10/15/2025	1	2,206,000	4288.83	334,871			131,835		893,390			(168,124)		9,798		0001
Purchased Call/S&P 500 INDEX/SPXC17LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/20/2025	1	1,543,937	4245	223,358			89,835		649,983			(112,602)		6,917		0001
Purchased Call/S&P 500 INDEX/SPXC17MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/14/2023	11/07/2025	1	1,448,240	4357	226,252			97,144		564,418			(114,693)		6,684		0001
Purchased Call/S&P 500 INDEX/SPXC17NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/29/2023	11/26/2025	1	1,757,038	4548	237,363			107,565		594,816			(119,662)		8,353		0001
Purchased Call/S&P 500 INDEX/SPXC17NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	12/05/2025	1	1,625,878	4527	229,570			107,027		556,811			(115,893)		7,834		0001
Purchased Call/S&P 500 INDEX/SPXC170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/08/2023	12/09/2025	1	1,638,000	4574.44	226,535			106,422		541,919			(113,890)		7,939		0001
Purchased Call/S&P 500 INDEX/SPXC17PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/11/2024	01/09/2026	1	1,900,363	4736		251,462		129,551		559,081			(121,910)		9,618		0001
Purchased Call/S&P 500 INDEX/SPXC170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/26/2024	01/27/2026	1	1,735,000	4866.52		226,418		121,606		461,841			(104,811)		8,990		0001
Purchased Call/S&P 500 INDEX/SPXC175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2024	03/06/2026	1	2,142,975	5050		316,390		187,216		494,732			(129,174)		11,630		0001
Purchased Call/S&P 500 INDEX/SPXC17US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/28/2024	03/31/2026	1	2,478,000	5222.82		343,451		213,891		497,374			(129,560)		13,833		0001
Purchased Call/S&P 500 INDEX/SPXF0026R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	1	1,611,000	4750.92	91,505			1,760		458,124			(46,004)		1,633		0001
Purchased Call/S&P 500 INDEX/SPXF0026S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	1	1,919,000	4950.87	79,063			1,520		449,991			(39,749)		1,945		0001
Purchased Call/S&P 500 INDEX/SPXF00KSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/21/2025	1	1,563,000	5195.96	43,451			8,345		304,932			(21,815)		4,857		0001
Purchased Call/S&P 500 INDEX/SPXF00V$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	1	1,516,000	4488.87	210,876			56,986		507,273			(105,872)		5,583		0001
Purchased Call/S&P 500 INDEX/SPXF00V$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2023	07/11/2025	1	1,567,586	4488	218,491			57,720		527,573			(110,606)		5,685		0001
Purchased Call/S&P 500 INDEX/SPXF00XSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	1	2,966,000	4531.83	433,926			124,575		960,335			(218,155)		11,249		0001
Purchased Call/S&P 500 INDEX/SPXF00Y$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	1	2,155,000	4495.17	324,328			93,428		713,428			(162,831)		8,192		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG007S\C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/02/2025	1	1,633,834	.5561	45,606			15,477		226,916			(23,215)		6,693		0001
Purchased Call/S&P 500 INDEX/SPXG007S\N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	1	1,426,000	5528.46	42,780			14,926		210,718			(21,508)		5,960		0001
Purchased Call/S&P 500 INDEX/SPXG009S\O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	1	1,514,000	5436.72	47,237			16,935		254,357			(23,748)		6,414		0001
Purchased Call/S&P 500 INDEX/SPXG009S\U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,576,000	5083.42	83,528			30,070		371,597			(42,167)		6,676		0001
Purchased Call/S&P 500 INDEX/SPXG009S\V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,500,000	5351.88	48,450			17,442		280,227			(24,459)		6,354		0001
Purchased Call/S&P 500 INDEX/SPXG00A\O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	1,563,365	.5241	65,739			23,666		318,145			(33,187)		6,623		0001
Purchased Call/S&P 500 INDEX/SPXG00B\O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	1	2,166,000	5184.98	96,604			35,563		476,672			(48,567)		9,297		0001
Purchased Call/S&P 500 INDEX/SPXG00B\P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	1	1,513,088	.5291	51,793			19,067		304,837			(26,039)		6,495		0001
Purchased Call/S&P 500 INDEX/SPXG00B\U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	1	1,862,000	5116.64	93,286			34,484		432,489			(47,093)		7,992		0001
Purchased Call/S&P 500 INDEX/SPXG00B\V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	1	2,991,000	5323.03	102,890			38,034		574,353			(51,942)		12,839		0001
Purchased Call/S&P 500 INDEX/SPXG00D\G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	1	1,677,000	5254.61	63,055			23,951		349,824			(31,876)		7,291		0001
Purchased Call/S&P 500 INDEX/SPXG00D\O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/06/2025	1	1,577,000	5105.57	82,635			31,643		376,478			(41,659)		6,894		0001
Purchased Call/S&P 500 INDEX/SPXG00F\$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	1	1,606,000	5315.22	61,028			23,738		316,581			(30,809)		7,071		0001
Purchased Call/S&P 500 INDEX/SPXG00F\K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/13/2025	1	1,675,000	5292.87	65,828			25,806		339,478			(33,140)		7,413		0001
Purchased Call/S&P 500 INDEX/SPXG00F\W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/10/2025	1	1,636,515	.5448	51,169			19,958		281,075			(25,903)		7,205		0001
Purchased Call/S&P 500 INDEX/SPXG00G\7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	1	2,024,991	.4327	305,344			120,795		800,833			(153,511)		9,009		0001
Purchased Call/S&P 500 INDEX/SPXG00G\F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,512,000	5349.67	50,803			20,168		292,862			(25,541)		6,739		0001
Purchased Call/S&P 500 INDEX/SPXG00G\I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,605,000	5088.68	80,250			31,989		389,976			(40,512)		7,153		0001
Purchased Call/S&P 500 INDEX/SPXG00G\J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,905,000	5289.75	65,723			26,198		387,890			(33,179)		8,490		0001
Purchased Call/S&P 500 INDEX/SPXG00G\K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	1	1,478,301	.4319	212,515			84,713		593,044			(107,283)		6,588		0001
Purchased Call/S&P 500 INDEX/SPXG00G\L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/10/2025	1	1,514,318	.5057	82,472			32,392		375,031			(42,040)		6,667		0001
Purchased Call/S&P 500 INDEX/SPXG00G\P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/20/2025	1	1,484,000	4179.81	228,091			91,613		656,418			(114,830)		6,648		0001
Purchased Call/S&P 500 INDEX/SPXG00H\J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/21/2025	1	1,490,618	.5253	50,507			20,384		320,174			(25,462)		6,689		0001
Purchased Call/S&P 500 INDEX/SPXG00H\W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/17/2025	1	1,505,891	.5359	33,377			13,434		291,492			(17,014)		6,711		0001
Purchased Call/S&P 500 INDEX/SPXG001\$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2025	1	1,502,000	4116.82	230,557			95,512		696,717			(115,753)		6,842		0001
Purchased Call/S&P 500 INDEX/SPXG001\$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,500,962	.4128	227,024			92,945		696,962			(114,925)		6,770		0001
Purchased Call/S&P 500 INDEX/SPXG001\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	1	1,507,432	.4913	81,747			33,468		435,556			(41,382)		6,799		0001
Purchased Call/S&P 500 INDEX/SPXG001\$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/20/2025	1	1,509,019	.5002	67,473			27,402		402,977			(34,346)		6,760		0001
Purchased Call/S&P 500 INDEX/SPXG001\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,607,087	.5134	59,782			24,509		385,691			(30,305)		7,248		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/24/2025	1	1,569,740	.5195	52,072			21,348		359,401			(26,397)		7,080		0001
Purchased Call/S&P 500 INDEX/SPXG00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/02/2023	10/31/2025	1	1,525,080	.4167	253,164			105,805		684,622			(127,804)		6,959		0001
Purchased Call/S&P 500 INDEX/SPXG00JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	10/31/2025	1	1,566,375	.5265	57,489			24,093		336,470			(29,102)		7,148		0001
Purchased Call/S&P 500 INDEX/SPXG00LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	1	1,653,000	4371.09	237,040			102,054		638,081			(119,335)		7,666		0001
Purchased Call/S&P 500 INDEX/SPXG00MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	1	2,200,522	.4463	308,299			134,801		797,284			(155,638)		10,270		0001
Purchased Call/S&P 500 INDEX/SPXG00NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	1,908,000	4435.02	279,140			123,297		697,601			(140,145)		8,974		0001
Purchased Call/S&P 500 INDEX/SPXG00QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/01/2025	1	2,063,000	4534.9	289,026			132,785		703,435			(145,507)		9,882		0001
Purchased Call/S&P 500 INDEX/SPXG00QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	2,160,988	.4547	293,250			134,254		737,341			(148,450)		10,305		0001
Purchased Call/S&P 500 INDEX/SPXG00QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/28/2025	1	1,574,024	.5574	46,599			21,334		239,733			(23,590)		7,506		0001
Purchased Call/S&P 500 INDEX/SPXG00SSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	1	2,488,000	4662.92	339,861			161,727		769,665			(171,571)		12,112		0001
Purchased Call/S&P 500 INDEX/SPXG00USG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	1	1,678,000	4730.86	223,845			109,456		496,010			(112,848)		8,286		0001
Purchased Call/S&P 500 INDEX/SPXG00USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	1	1,804,000	4688.07	251,297			123,056		547,714			(126,513)		8,921		0001
Purchased Call/S&P 500 INDEX/SPXG00VSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/06/2026	1	1,787,000	4624.43		250,895		127,515		570,505			(123,380)		9,008		0001
Purchased Call/S&P 500 INDEX/SPXG00ZS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	1	1,950,000	6214.32		25,350		13,305		126,449			(12,045)		9,961		0001
Purchased Call/S&P 500 INDEX/SPXH000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	2,329,000	4829.83		314,881		169,319		641,130			(145,562)		12,083		0001
Purchased Call/S&P 500 INDEX/SPXH001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,547,912	.5947		41,128		22,014		152,060			(19,113)		7,980		0001
Purchased Call/S&P 500 INDEX/SPXH001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,500,593	.6245		21,468		11,491		93,303			(9,977)		7,736		0001
Purchased Call/S&P 500 INDEX/SPXH001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	1	1,531,541	.6284		20,073		10,744		88,436			(9,328)		7,895		0001
Purchased Call/S&P 500 INDEX/SPXH001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	12/16/2025	1	1,230,000	.5600		60,018		30,623		170,042			(29,395)		6,022		0001
Purchased Call/S&P 500 INDEX/SPXH001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/02/2026	1	2,460,000	.5600		125,685		65,622		348,036			(60,063)		12,334		0001
Purchased Call/S&P 500 INDEX/SPXH001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/23/2026	1	4,920,000	.5600		262,340		140,617		713,748			(121,723)		25,363		0001
Purchased Call/S&P 500 INDEX/SPXH002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/30/2026	1	1,503,117	.5945		47,898		26,102		149,355			(21,796)		7,818		0001
Purchased Call/S&P 500 INDEX/SPXH002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/09/2026	1	1,611,000	4981.37		213,780		118,799		389,357			(94,981)		8,485		0001
Purchased Call/S&P 500 INDEX/SPXH002SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/10/2026	1	1,674,000	4981.37		222,307		123,674		404,901			(98,634)		8,828		0001
Purchased Call/S&P 500 INDEX/SPXH002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/11/2026	1	2,787,000	4971.32		374,573		208,610		679,306			(165,963)		14,715		0001
Purchased Call/S&P 500 INDEX/SPXH003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/02/2026	1	1,789,632	.6338		32,541		17,967		94,910			(14,573)		9,344		0001
Purchased Call/S&P 500 INDEX/SPXH005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/23/2026	1	1,719,000	5055.72		231,549		133,133		397,163			(98,416)		9,209		0001
Purchased Call/S&P 500 INDEX/SPXH005SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	1	1,448,000	6494.36		23,747		13,766		60,651			(9,982)		7,794		0001
Purchased Call/S&P 500 INDEX/SPXH005SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/13/2026	1	1,710,733	.6442		29,749		16,999		76,963			(12,750)		9,055		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH006S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/20/2026	1	1,576,681	.6528		23,371		13,452		59,725			(9,919)		8,416		0001
Purchased Call/S&P 500 INDEX/SPXH006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	1	1,630,173	.6184		49,415		28,763		117,879			(20,652)		8,775		0001
Purchased Call/S&P 500 INDEX/SPXH007S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/07/2024	03/06/2026	1	1,660,094	.6339		48,414		28,648		92,285			(19,766)		9,009		0001
Purchased Call/S&P 500 INDEX/SPXH008S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	1	1,736,000	5103.2		234,186		139,159		389,075			(95,027)		9,454		0001
Purchased Call/S&P 500 INDEX/SPXH009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/04/2026	1	1,487,254	.6076		67,129		39,867		125,706			(27,262)		8,052		0001
Purchased Call/S&P 500 INDEX/SPXH00BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2026	1	1,579,000	5151.54		221,376		136,535		340,416			(84,840)		8,766		0001
Purchased Call/S&P 500 INDEX/SPXH00BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/20/2026	1	2,810,755	.5234		372,334		228,454		565,443			(143,880)		15,500		0001
Purchased Call/S&P 500 INDEX/SPXH00BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	1	1,493,000	5130.87		223,054		138,447		324,160			(84,607)		8,298		0001
Purchased Call/S&P 500 INDEX/SPXH13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/04/2023	01/03/2025	1	2,026,749	.3829	320,976			882		1,107,072			(161,370)		919		0001
Purchased Call/S&P 500 INDEX/SPXH13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/06/2023	01/07/2025	1	1,802,000	3844.44	286,158			2,358		942,844			(143,865)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXH13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/09/2023	01/08/2025	1	1,560,852	.4349	150,530			1,447		620,242			(75,679)		1,155		0001
Purchased Call/S&P 500 INDEX/SPXH13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/17/2023	01/10/2025	1	1,537,584	.4549	117,492			1,465		522,839			(59,559)		1,273		0001
Purchased Call/S&P 500 INDEX/SPXH13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/17/2023	01/10/2025	1	1,452,155	.4905	63,782			795		361,365			(32,333)		1,202		0001
Purchased Call/S&P 500 INDEX/SPXH13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/23/2023	01/23/2025	1	1,482,000	4761.46	80,176			2,420		417,546			(40,253)		1,860		0001
Purchased Call/S&P 500 INDEX/SPXH13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/23/2023	01/22/2025	1	1,861,588	.4668	118,934			3,431		575,009			(59,793)		2,285		0001
Purchased Call/S&P 500 INDEX/SPXH13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/23/2023	01/17/2025	1	1,770,433	.4877	81,110			1,795		454,865			(41,060)		1,910		0001
Purchased Call/S&P 500 INDEX/SPXH13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/24/2023	01/17/2025	1	1,418,963	.3922	225,578			4,999		709,990			(114,351)		1,531		0001
Purchased Call/S&P 500 INDEX/SPXH13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/24/2023	01/23/2025	1	1,583,246	.4011	225,955			6,828		740,539			(113,598)		1,987		0001
Purchased Call/S&P 500 INDEX/SPXH13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/27/2023	01/29/2025	1	2,231,000	4019.68	323,272			12,416		1,026,695			(162,301)		3,144		0001
Purchased Call/S&P 500 INDEX/SPXI132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	02/10/2023	02/12/2025	1	2,488,000	4041.37	380,166			21,903		1,131,049			(190,865)		4,270		0001
Purchased Call/S&P 500 INDEX/SPXI137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/10/2023	03/12/2025	1	2,509,000	3805.6	395,669			37,993		1,366,744			(198,649)		5,533		0001
Purchased Call/S&P 500 INDEX/SPXI13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/23/2023	03/21/2025	1	1,647,076	.4618	93,782			10,219		550,941			(47,344)		3,856		0001
Purchased Call/S&P 500 INDEX/SPXI13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/26/2023	04/25/2025	1	1,541,753	.4057	212,801			33,323		705,104			(106,985)		4,327		0001
Purchased Call/S&P 500 INDEX/SPXI13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/19/2023	05/21/2025	1	2,091,000	4120.72	306,959			58,950		913,074			(154,111)		6,498		0001
Purchased Call/S&P 500 INDEX/SPXI13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/28/2023	06/27/2025	1	1,853,507	.4361	253,712			61,686		689,634			(127,553)		6,472		0001
Purchased Call/S&P 500 INDEX/SPXJ130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/30/2023	07/01/2025	1	2,812,000	.4417	399,304			99,414		992,616			(201,025)		9,928		0001
Purchased Call/S&P 500 INDEX/SPXJ130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/30/2023	07/02/2025	1	1,636,000	.5583	37,301			9,325		194,865			(18,753)		5,792		0001
Purchased Call/S&P 500 INDEX/SPXJ134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	07/21/2023	07/23/2025	1	4,154,000	4487.35	597,761			166,455		1,390,550			(300,110)		15,528		0001
Purchased Call/S&P 500 INDEX/SPXJ13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	08/14/2023	08/08/2025	1	1,537,955	.4480	216,238			65,500		524,358			(109,465)		5,970		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2025	1	2,557,000	4317.27	393,778			124,777		991,541			(197,699)		10,193		0001
Purchased Call/S&P 500 INDEX/SPXJ13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	1	1,756,000	5551.19	48,817			15,892		244,532			(24,543)		7,090		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	1	2,071,000	4291.98	306,922			111,723		832,262			(154,304)		8,840		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/24/2025	1	1,824,000	5140.87	88,829			32,412		411,376			(44,597)		7,800		0001
Purchased Call/S&P 500 INDEX/SPXJ13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	1	1,582,000	5313.67	56,477			20,558		303,734			(28,394)		6,753		0001
Purchased Call/S&P 500 INDEX/SPXJ13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	1	1,488,000	5304.32	53,717			20,070		292,747			(27,006)		6,434		0001
Purchased Call/S&P 500 INDEX/SPXJ130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	1	1,755,359	5264	76,157			29,007		363,965			(38,606)		7,632		0001
Purchased Call/S&P 500 INDEX/SPXJ130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	10/03/2025	1	1,548,215	5345	57,496			21,899		295,764			(29,146)		6,731		0001
Purchased Call/S&P 500 INDEX/SPXJ13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2023	10/14/2025	1	2,024,000	4295.32	306,838			120,544		816,121			(154,262)		8,974		0001
Purchased Call/S&P 500 INDEX/SPXJ13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	1	2,624,000	4148.13	419,840			169,318		1,171,549			(210,784)		11,795		0001
Purchased Call/S&P 500 INDEX/SPXJ13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2025	1	2,958,000	4076.2	455,532			187,719		1,406,013			(229,017)		13,431		0001
Purchased Call/S&P 500 INDEX/SPXJ13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2023	11/05/2025	1	2,037,000	4314.32	291,698			123,242		814,012			(146,449)		9,371		0001
Purchased Call/S&P 500 INDEX/SPXK130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	1	1,886,000	4504.63	270,830			122,022		652,919			(136,159)		8,953		0001
Purchased Call/S&P 500 INDEX/SPXK131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	1	2,715,000	4539.49	382,272			176,191		916,835			(191,923)		13,044		0001
Purchased Call/S&P 500 INDEX/SPXK132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/07/2023	12/05/2025	1	1,673,934	5796	32,922			15,348		194,347			(16,620)		8,066		0001
Purchased Call/S&P 500 INDEX/SPXK134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	1	1,527,000	4674.14	203,855			96,607		466,595			(102,487)		7,434		0001
Purchased Call/S&P 500 INDEX/SPXK138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2023	12/19/2025	1	1,494,401	5995	30,558			14,898		129,576			(15,491)		7,348		0001
Purchased Call/S&P 500 INDEX/SPXK13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2024	03/06/2026	1	2,217,000	5121.26		302,399		178,937		480,980			(123,462)		12,032		0001
Purchased Call/S&P 500 INDEX/SPX921SSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,532,105	5939	81,223			52,986		169,378			(28,237)		8,711		0001
Purchased Call/S&P 500 INDEX/SPX921TS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,453,000	5048.42	203,275			134,021		349,680			(69,254)		8,323		0001
Purchased Call/S&P 500 INDEX/SPX921RS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2026	1	1,697,000	5033.75	259,811			167,021		403,778			(92,790)		9,618		0001
Purchased Call/S&P 500 INDEX/SPX921RSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2024	04/13/2026	1	1,518,305	6386	41,993			27,049		85,132			(14,944)		8,596		0001
Purchased Call/S&P 500 INDEX/SPX921RSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2026	1	1,573,000	5051.41	225,254			145,425		375,535			(79,829)		8,934		0001
Purchased Call/S&P 500 INDEX/SPX921TSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,551,626	6009	72,234			47,823		157,721			(24,412)		8,887		0001
Purchased Call/S&P 500 INDEX/SPX921TSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	2,090,000	5023.46	309,529			204,935		507,490			(104,594)		12,021		0001
Purchased Call/S&P 500 INDEX/SPX921PS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2026	1	2,473,000	5178.22	354,876			221,797		515,812			(133,078)		13,821		0001
Purchased Call/S&P 500 INDEX/SPX921QSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,951,000	5095.08	298,113			190,792		437,592			(107,321)		11,011		0001
Purchased Call/S&P 500 INDEX/SPX921YSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2026	1	1,519,000	5478.8	203,546			149,230		255,223			(54,316)		9,187		0001
Purchased Call/S&P 500 INDEX/SPX921TS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,429,000	6320.62	40,155			26,475		94,408			(13,680)		8,185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921U8C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2026	1	2,168,000	5074.53		320,430		215,674		503,705			(104,756)		12,573		0001
Purchased Call/S&P 500 INDEX/SPX921U8F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/06/2024	05/01/2026	1	1,661,087	4998		265,197		177,899		417,438			(87,299)		9,584		0001
Purchased Call/S&P 500 INDEX/SPX921U83	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/04/2026	1	1,748,000	5120.1		238,252		159,927		397,323			(78,325)		10,116		0001
Purchased Call/S&P 500 INDEX/SPX921V86	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/08/2026	1	1,579,999	6349		60,025		40,960		100,568			(19,065)		9,181		0001
Purchased Call/S&P 500 INDEX/SPX921W87	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,608,687	5309		214,930		150,630		311,919			(64,300)		9,480		0001
Purchased Call/S&P 500 INDEX/SPX921SS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,539,401	5002		229,624		149,796		382,720			(79,828)		8,753		0001
Purchased Call/S&P 500 INDEX/SPX921RSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/16/2024	04/08/2026	1	1,547,590	5193		192,565		123,562		323,951			(69,002)		8,715		0001
Purchased Call/S&P 500 INDEX/SPX921TSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2024	04/27/2026	1	2,100,000	5099.96		290,850		192,433		484,254			(98,417)		12,066		0001
Purchased Call/S&P 500 INDEX/SPXH00FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	1	1,820,000	4925.42		276,094		180,523		481,211			(95,571)		10,403		0001
Purchased Call/S&P 500 INDEX/SPX921V80	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,507,000	5190.09		208,870		142,594		322,250			(66,276)		8,801		0001
Purchased Call/S&P 500 INDEX/SPXC17YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	06/28/2024	06/30/2026	1	2,560,000	5438.64		350,976		262,750		448,998			(88,226)		15,655		0001
Purchased Call/S&P 500 INDEX/SPX921QSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2024	04/09/2026	1	1,606,000	5194.28		223,073		141,872		335,034			(81,201)		9,054		0001
Purchased Call/S&P 500 INDEX/SPXH00Q5Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	1	1,930,000	5437.65		264,603		193,630		337,791			(70,973)		11,661		0001
Purchased Call/S&P 500 INDEX/SPX921TS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	1	1,521,000	4972.69		227,237		149,820		384,536			(77,417)		8,712		0001
Purchased Call/S&P 500 INDEX/SPX921VSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/20/2024	05/15/2026	1	1,935,151	6811		35,436		24,457		53,180			(10,979)		11,325		0001
Purchased Call/S&P 500 INDEX/SPXC17XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	05/30/2024	05/29/2026	1	2,101,254	5280		274,509		194,238		419,686			(80,270)		12,468		0001
Purchased Call/S&P 500 INDEX/SPX921XSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/13/2024	06/12/2026	1	2,056,000	5406.57		277,149		201,459		367,533			(75,690)		12,364		0001
Purchased Call/S&P 500 INDEX/SPXC17XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	06/04/2024	06/03/2026	1	1,574,853	5267		214,117		152,562		318,637			(61,555)		9,390		0001
Purchased Call/S&P 500 INDEX/SPX921RSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2026	1	2,352,000	4978.3		359,150		231,376		587,619			(127,775)		13,345		0001
Purchased Call/S&P 500 INDEX/SPX921US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/13/2024	05/13/2026	1	1,680,000	5135.27		244,104		166,648		373,131			(77,456)		9,812		0001
Purchased Call/S&P 500 INDEX/SPX921V86	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/12/2026	1	1,589,000	5399.01		215,786		157,071		285,816			(58,715)		9,556		0001
Purchased Call/S&P 500 INDEX/SPX921PST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	2,001,000	5121.47		277,139		174,551		442,750			(102,587)		11,195		0001
Purchased Call/S&P 500 INDEX/SPX815MSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2026	1	2,512,659	5181		340,363		229,406		539,446			(110,958)		14,571		0001
Purchased Call/S&P 500 INDEX/SPX921YSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/18/2026	1	1,516,000	5429.38		210,421		154,909		265,468			(55,512)		9,168		0001
Purchased Call/S&P 500 INDEX/SPX921VSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,903,000	5281.21		257,286		177,083		375,688			(80,202)		11,136		0001
Purchased Call/S&P 500 INDEX/SPXC17YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	06/13/2024	06/12/2026	1	2,434,465	5383		337,495		245,324		445,247			(92,171)		14,640		0001
Purchased Call/S&P 500 INDEX/SPXH00DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,736,000	5154.9		248,769		157,531		376,140			(91,238)		9,765		0001
Purchased Call/S&P 500 INDEX/SPX921QSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/10/2024	04/10/2026	1	1,503,000	5134.84		216,131		137,754		330,354			(78,377)		8,482		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921TSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,547,953	.6166		56,912		37,679		128,966			(19,234)		8,866		0001
Purchased Call/S&P 500 INDEX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,968,000	5142.56		284,770		180,719		426,378			(104,050)		11,083		0001
Purchased Call/S&P 500 INDEX/SPX921W$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,575,101	.6456		49,252		34,517		85,667			(14,735)		9,282		0001
Purchased Call/S&P 500 INDEX/SPX921YS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/14/2024	06/15/2026	1	1,682,000	5431.6		222,360		162,106		295,781			(60,254)		10,144		0001
Purchased Call/S&P 500 INDEX/SPX921V$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/21/2024	05/21/2026	1	1,514,000	5270.86		212,263		147,243		300,967			(65,020)		8,913		0001
Purchased Call/S&P 500 INDEX/SPX921W$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/28/2024	05/22/2026	1	1,566,076	.6739		30,211		21,173		51,400			(9,038)		9,229		0001
Purchased Call/S&P 500 INDEX/SPX921W$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/30/2024	05/22/2026	1	1,650,247	.6844		22,140		15,603		43,458			(6,537)		9,725		0001
Purchased Call/S&P 500 INDEX/SPX921XS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/05/2026	1	2,258,000	5320.26		310,475		222,993		435,467			(87,482)		13,489		0001
Purchased Call/S&P 500 INDEX/SPXH00S$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	06/21/2024	06/23/2026	1	1,521,000	5456.42		205,943		152,194		261,344			(53,749)		9,242		0001
Purchased Call/S&P 500 INDEX/SPXH00J$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	05/10/2024	05/08/2026	1	1,718,000	5196.57		236,740		160,879		363,777			(75,862)		9,983		0001
Purchased Call/S&P 500 INDEX/SPX921S$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/23/2026	1	1,550,000	5019.84		225,990		148,073		378,152			(77,917)		8,869		0001
Purchased Call/S&P 500 INDEX/SPXH00L$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	05/23/2024	05/22/2026	1	1,467,000	6342.48		52,959		37,013		95,509			(15,946)		8,645		0001
Purchased Call/S&P 500 INDEX/SPX921S$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/19/2024	04/17/2026	1	1,519,000	4942.39		221,622		144,177		396,115			(77,445)		8,637		0001
Purchased Call/S&P 500 INDEX/SPX921VSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2026	1	1,624,294	.5270		224,717		154,667		322,643			(70,050)		9,505		0001
Purchased Call/S&P 500 INDEX/SPXH00J$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	05/14/2024	05/08/2026	1	1,509,615	.5147		218,308		148,764		333,480			(69,544)		8,772		0001
Purchased Call/S&P 500 INDEX/SPXH00L$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	05/24/2024	05/22/2026	1	2,175,000	5286.15		297,105		207,932		428,460			(89,173)		12,817		0001
Purchased Call/S&P 500 INDEX/SPX921TST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,530,000	4990.77		223,533		149,536		382,789			(73,997)		8,827		0001
Purchased Call/S&P 500 INDEX/SPXH00T$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	1	1,788,000	5469.3		239,771		177,852		307,547			(61,919)		10,884		0001
Purchased Call/S&P 500 INDEX/SPXH00FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2026	1	1,611,000	4979.52		238,589		154,362		409,895			(84,227)		9,160		0001
Purchased Call/S&P 500 INDEX/SPXH00KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	1	1,652,000	5276.75		226,820		156,717		330,564			(70,102)		9,706		0001
Purchased Call/S&P 500 INDEX/SPX921US2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/03/2024	05/01/2026	1	2,281,000	5102.15		315,006		211,019		523,745			(103,987)		13,160		0001
Purchased Call/S&P 500 INDEX/SPX921SST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/23/2024	04/22/2026	1	1,718,636	.5005		257,123		168,350		428,207			(88,773)		9,824		0001
Purchased Call/S&P 500 INDEX/SPX921W$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,657,000	5315.49		228,169		163,652		320,327			(64,517)		9,898		0001
Purchased Call/S&P 500 INDEX/SPX921TSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/01/2026	1	1,850,000	5064.2		253,635		169,673		441,205			(83,962)		10,674		0001
Purchased Call/S&P 500 INDEX/SPX9210ST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/11/2024	04/10/2026	1	1,596,000	5191.26		225,036		144,023		334,454			(81,013)		9,007		0001
Purchased Call/S&P 500 INDEX/SPX921PSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2026	1	1,594,000	5151.15		227,464		142,477		341,466			(84,986)		8,918		0001
Purchased Call/S&P 500 INDEX/SPXH00CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	1	1,407,000	5147.09		202,608		127,786		306,161			(74,822)		7,872		0001
Purchased Call/S&P 500 INDEX/SPXH00JS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	05/14/2024	05/08/2026	1	1,524,067	.6685		29,860		20,348		54,098			(9,512)		8,856		0001
Purchased Call/S&P 500 INDEX/SPXH00J$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC ... MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	1	1,841,000	5435.91		250,744		187,365		326,344			(63,379)		11,217		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	1	2,029,000	5449.97		280,611		209,394		354,320			(71,217)		12,362		0001
Purchased Call/S&P 500 INDEX/SPX921PSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/04/2024	04/02/2026	1	1,688,138	5180				235,409		148,268			353,890		(87,140)		9,445		0001
Purchased Call/S&P 500 INDEX/SPX921WSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2024	06/03/2026	1	1,567,000	5222.64		222,044		157,993		327,803			(64,051)		9,343		0001
Purchased Call/S&P 500 INDEX/SPX921TS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2024	04/24/2026	1	2,001,000	5082.11		280,740		185,351		466,072			(95,390)		11,461		0001
Purchased Call/S&P 500 INDEX/SPX921VSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/20/2024	05/20/2026	1	2,042,000	5273.63		282,613		195,655		406,053			(86,958)		12,009		0001
Purchased Call/S&P 500 INDEX/SPXH00LSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	05/24/2024	05/27/2026	1	1,682,000	5256.98		236,489		165,997		339,134			(70,492)		9,961		0001
Purchased Call/S&P 500 INDEX/SPX921RSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2024	04/15/2026	1	2,070,284	5050		301,826		194,713		493,414			(107,113)		11,746		0001
Purchased Call/S&P 500 INDEX/SPX921US4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2024	05/05/2026	1	1,914,000	5073.95		271,597		182,432		449,118			(89,164)		11,088		0001
Purchased Call/S&P 500 INDEX/SPXL138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/15/2024	05/13/2026	1	1,510,003	5226		217,623		148,979		313,789			(68,644)		8,819		0001
Purchased Call/S&P 500 INDEX/SPX9210SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/10/2024	04/02/2026	1	1,481,238	6451		41,530		26,302		71,709			(15,228)		8,287		0001
Purchased Call/S&P 500 INDEX/SPX921TSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/26/2024	04/28/2026	1	1,738,000	4959.71		271,649		179,856		439,666			(91,794)		9,996		0001
Purchased Call/S&P 500 INDEX/SPX921USE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,520,744	6320		49,272		33,030		101,752			(16,242)		8,765		0001
Purchased Call/S&P 500 INDEX/SPX9210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	1,686,000	5080.13		257,115		163,169		381,497			(93,946)		9,494		0001
Purchased Call/S&P 500 INDEX/SPX921TSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/30/2024	04/24/2026	1	1,550,246	5025		224,457		148,602		377,562			(75,855)		8,880		0001
Purchased Call/S&P 500 INDEX/SPX921SSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/23/2024	04/17/2026	1	1,985,282	6269		64,116		41,827		139,797			(22,290)		11,288		0001
Purchased Call/S&P 500 INDEX/SPX921TSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/30/2024	04/29/2026	1	1,759,962	5088		239,954		159,419		408,446			(80,535)		10,133		0001
Purchased Call/S&P 500 INDEX/SPX921USY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2024	05/12/2026	1	1,869,000	5222.68		252,876		172,289		389,953			(80,587)		10,905		0001
Purchased Call/S&P 500 INDEX/SPXC17XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	2,305,000	5264.32		316,246		224,587		466,359			(91,659)		13,730		0001
Purchased Call/S&P 500 INDEX/SPX921VS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/14/2024	05/14/2026	1	1,669,000	5246.68		224,981		153,902		341,382			(71,079)		9,757		0001
Purchased Call/S&P 500 INDEX/SPXC17YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	1,927,000	5325.6		263,806		189,883		369,930			(73,924)		11,555		0001
Purchased Call/S&P 500 INDEX/SPX921USD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	04/30/2026	1	1,500,636	5025		233,537		156,554		369,124			(76,983)		8,649		0001
Purchased Call/S&P 500 INDEX/SPX921VSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2024	05/15/2026	1	1,463,747	5303		198,182		136,971		284,004			(61,211)		8,566		0001
Purchased Call/S&P 500 INDEX/SPX921WSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2024	06/05/2026	1	1,523,925	5321		209,112		149,984		294,760			(59,128)		9,103		0001
Purchased Call/S&P 500 INDEX/SPX921PSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	03/27/2026	1	1,548,521	5188		209,518		130,586		319,151			(78,932)		8,607		0001
Purchased Call/S&P 500 INDEX/SPXH00KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	2,005,000	5303.27		268,670		185,519		393,222			(83,151)		11,769		0001
Purchased Call/S&P 500 INDEX/SPXH00D$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	2,492,000	5204.34		341,653		216,177		520,582			(125,476)		14,003		0001
Purchased Call/S&P 500 INDEX/SPXH00SST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	1	1,671,000	5387.94		236,112		174,814		306,956			(61,298)		10,162		0001
Purchased Call/S&P 500 INDEX/SPX921ZS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/18/2026	1	2,268,920	6656		70,197		51,822		91,962			(18,376)		13,722		0001
Purchased Call/S&P 500 INDEX/SPXH00LSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	05/23/2024	05/22/2026	1	1,533,000	5241.5		211,707		147,961		314,133			(63,746)		9,034		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/04/2026	1	1,481,849	.6439		52,237		37,446		87,033			(14,791)		8,844		0001
Purchased Call/S&P 500 INDEX/SPXH00RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	1	1,695,131	.6956		32,104		23,434		38,555			(8,671)		10,194		0001
Purchased Call/S&P 500 INDEX/SPXL131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/13/2026	1	1,569,000	5123.41		222,798		143,118		350,156			(79,680)		8,883		0001
Purchased Call/S&P 500 INDEX/SPXL13JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	1	1,518,000	5464.62		202,805		149,509		258,690			(53,296)		9,180		0001
Purchased Call/S&P 500 INDEX/SPXL131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2026	1	1,551,000	5108.04		223,189		143,479		350,071			(79,710)		8,791		0001
Purchased Call/S&P 500 INDEX/SPXH00KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	1	2,305,000	5303.27		308,640		212,723		452,042			(95,917)		13,489		0001
Purchased Call/S&P 500 INDEX/SPXH00ISN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2024	05/08/2026	1	1,630,000	5188.01		222,821		151,211		347,812			(71,610)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXH00NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	1	2,452,000	5259.04		337,150		238,892		503,431			(98,258)		14,549		0001
Purchased Call/S&P 500 INDEX/SPXH00QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/05/2026	1	1,702,421	.6543		56,756		41,104		83,780			(15,651)		10,170		0001
Purchased Call/S&P 500 INDEX/SPXH00PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2026	1	1,669,000	5307.18		236,164		170,310		327,814			(65,853)		10,018		0001
Purchased Call/S&P 500 INDEX/SPXH00TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2026	1	2,035,000	5453.25		280,627		208,543		354,785			(72,084)		12,399		0001
Purchased Call/S&P 500 INDEX/SPXH00TS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,681,483	.7034		27,320		20,168		32,793			(7,152)		10,169		0001
Purchased Call/S&P 500 INDEX/SPXH00JS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2026	1	1,447,000	5110.39		215,024		146,500		325,511			(68,524)		8,442		0001
Purchased Call/S&P 500 INDEX/SPXH00RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/05/2026	1	1,600,581	.6850		36,216		26,339		44,784			(9,877)		9,561		0001
Purchased Call/S&P 500 INDEX/SPXH00SSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	1	1,721,979	.5484		225,521		166,486		290,883			(59,035)		10,414		0001
Purchased Call/S&P 500 INDEX/SPXH00MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2026	1	1,677,000	5218.49		245,010		172,315		351,751			(72,695)		9,941		0001
Purchased Call/S&P 500 INDEX/SPXL132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/21/2026	1	1,788,000	4925.01		265,518		173,243		471,673			(92,275)		10,209		0001
Purchased Call/S&P 500 INDEX/SPXL132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/20/2026	1	3,201,000	4967.23		458,063		298,655		821,511			(159,408)		18,258		0001
Purchased Call/S&P 500 INDEX/SPXL131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2026	1	1,555,000	5095.23		225,942		144,802		353,573			(81,139)		8,776		0001
Purchased Call/S&P 500 INDEX/SPXI001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	1	1,760,000	5422.56		241,472		190,391		322,970			(51,081)		11,045		0001
Purchased Call/S&P 500 INDEX/SPXM131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,495,830	.5623		186,977		154,392		230,920			(32,585)		9,573		0001
Purchased Call/S&P 500 INDEX/SPXH00WSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	1	1,539,000	5533.79		208,535		158,050		249,185			(50,484)		9,463		0001
Purchased Call/S&P 500 INDEX/SPXH00YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2026	1	1,554,000	5616.2		212,276		163,581		233,139			(48,695)		9,641		0001
Purchased Call/S&P 500 INDEX/SPXI007SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,480,067	.6585		46,720		39,537		84,433			(7,183)		9,583		0001
Purchased Call/S&P 500 INDEX/SPXH00USX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	1	2,111,638	.7033		33,837		25,319		42,812			(8,518)		12,866		0001
Purchased Call/S&P 500 INDEX/SPXH00YSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	1	1,513,410	.5568		210,789		161,809		238,806			(48,980)		9,339		0001
Purchased Call/S&P 500 INDEX/SPXI002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	1	1,623,000	5325.17		217,969		173,412		327,364			(44,557)		10,203		0001
Purchased Call/S&P 500 INDEX/SPXH00YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2026	1	2,032,000	5594.62		273,507		210,390		312,070			(63,117)		12,596		0001
Purchased Call/S&P 500 INDEX/SPXI007SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/04/2026	1	1,603,210	.6735		38,959		32,970		72,735			(5,990)		10,380		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/19/2026	1	1,536,661	.5608		193,660		158,716		239,952			(34,944)		9,818		0001
Purchased Call/S&P 500 INDEX/SPXM133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	1,533,841	.7178		18,095		15,138		29,340			(2,957)		9,874		0001
Purchased Call/S&P 500 INDEX/SPXM133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	08/28/2026	1	2,464,139	.5588		296,523		248,060		394,274			(48,462)		15,862		0001
Purchased Call/S&P 500 INDEX/SPXL13T$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	1	2,031,000	5437.26		274,185		215,485		364,616			(58,700)		12,690		0001
Purchased Call/S&P 500 INDEX/SPXI001$X	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/01/2024	04/09/2026	1	5,550,000	.6500		180,210		136,335		234,691			(43,875)		31,288		0001
Purchased Call/S&P 500 INDEX/SPXM137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	1	2,641,000	5718.57		327,484		283,400		381,583			(44,084)		17,362		0001
Purchased Call/S&P 500 INDEX/SPXL13Z$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/14/2026	1	1,544,000	5526.48		199,794		162,815		259,027			(36,978)		9,823		0001
Purchased Call/S&P 500 INDEX/SPXM136$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2026	1	1,577,265	.5633		196,400		168,305		246,125			(28,096)		10,311		0001
Purchased Call/S&P 500 INDEX/SPXA217$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2024	09/25/2026	1	1,396,000	5729.56		177,711		155,129		199,999			(22,582)		9,192		0001
Purchased Call/S&P 500 INDEX/SPXA216$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,673,000	5674.04		212,973		184,011		251,326			(28,962)		10,990		0001
Purchased Call/S&P 500 INDEX/SPXA210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2024	07/14/2026	1	2,063,000	5598.5		272,935		209,575		314,197			(63,360)		12,777		0001
Purchased Call/S&P 500 INDEX/SPXA216$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2026	1	1,743,000	5713.64		215,435		185,720		252,191			(29,715)		11,413		0001
Purchased Call/S&P 500 INDEX/SPXA214$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/05/2024	09/04/2026	1	1,644,951	.6837		33,895		28,566		61,113			(5,330)		10,650		0001
Purchased Call/S&P 500 INDEX/SPXA215$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2026	1	2,145,000	5595.08		276,705		236,416		345,601			(40,289)		14,012		0001
Purchased Call/S&P 500 INDEX/SPXH00W$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	1	2,190,000	5567.19		288,204		218,046		344,760			(70,158)		13,417		0001
Purchased Call/S&P 500 INDEX/SPXA212$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/02/2024	08/04/2026	1	2,064,000	5330.52		275,338		219,362		412,750			(55,975)		13,020		0001
Purchased Call/S&P 500 INDEX/SPXA212$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	1,702,000	5311.33		228,579		183,809		347,349			(44,770)		10,764		0001
Purchased Call/S&P 500 INDEX/SPXI000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,493,000	5345.23		209,468		164,396		292,456			(45,072)		9,329		0001
Purchased Call/S&P 500 INDEX/SPXH00V$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	1	2,029,000	5500.75		272,495		205,027		340,658			(67,468)		12,431		0001
Purchased Call/S&P 500 INDEX/SPXI001$Z	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/01/2024	07/10/2026	1	11,100,000	.6700		333,900		263,231		439,813			(70,669)		68,499		0001
Purchased Call/S&P 500 INDEX/SPXH00X$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	1	1,538,000	5525.48		212,090		161,107		250,992			(50,983)		9,474		0001
Purchased Call/S&P 500 INDEX/SPXA212$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,489,122	.5351		163,306		130,103		289,023			(33,203)		9,361		0001
Purchased Call/S&P 500 INDEX/SPXA214$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	08/31/2026	1	1,695,000	5637.1		216,452		180,973		259,743			(35,479)		10,938		0001
Purchased Call/S&P 500 INDEX/SPXB050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	1,688,000	5522.41		228,724		177,301		277,319			(51,423)		10,482		0001
Purchased Call/S&P 500 INDEX/SPXI008$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	1	1,508,000	5593.66		195,738		167,507		244,361			(28,232)		9,859		0001
Purchased Call/S&P 500 INDEX/SPXB050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/11/2026	1	1,558,000	5309.42		211,421		170,472		315,996			(40,948)		9,887		0001
Purchased Call/S&P 500 INDEX/SPXA210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/10/2024	07/06/2026	1	1,560,887	.7138		29,971		22,810		25,186			(7,162)		9,598		0001
Purchased Call/S&P 500 INDEX/SPXA213$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,063,000	5517.72		277,886		228,825		349,347			(49,061)		13,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00Z5L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/13/2026	1	1,489,709	.7168		22,350		17,297		23,610			(5,053)		9,218		0001
Purchased Call/S&P 500 INDEX/SPXH00VS4	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/02/2024	04/10/2026	1	5,475,000	.6000		373,490		269,098		508,888			(104,392)		30,898		0001
Purchased Call/S&P 500 INDEX/SPXI00556	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	1	2,004,000	5589.53		263,326		217,388		320,278			(45,937)		12,868		0001
Purchased Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	1,579,000	5306.75		213,481		171,905		321,139			(41,576)		9,986		0001
Purchased Call/S&P 500 INDEX/SPXI001SW	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/01/2024	03/20/2026	1	5,550,000	.6400		201,770		150,987		264,762			(50,783)		30,606		0001
Purchased Call/S&P 500 INDEX/SPXM131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/26/2024	08/26/2026	1	1,849,000	5566.29		243,883		201,673		299,937			(42,211)		11,883		0001
Purchased Call/S&P 500 INDEX/SPXA212SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/12/2024	08/03/2026	1	1,534,002	.6535		41,725		33,601		88,677			(8,125)		9,669		0001
Purchased Call/S&P 500 INDEX/SPXL13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/26/2024	07/27/2026	1	2,383,000	5459.1		316,224		248,804		421,222			(67,421)		14,929		0001
Purchased Call/S&P 500 INDEX/SPX815USL	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/26/2024	09/25/2026	1	1,533,809	.6840		50,614		44,122		56,121			(6,493)		10,099		0001
Purchased Call/S&P 500 INDEX/SPXL13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/12/2024	08/12/2026	1	1,543,000	5290.95		209,694		169,368		318,208			(40,326)		9,800		0001
Purchased Call/S&P 500 INDEX/SPXL13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/23/2024	07/23/2026	1	1,565,000	5552.96		206,893		161,422		251,849			(45,471)		9,770		0001
Purchased Call/S&P 500 INDEX/SPXM134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/10/2024	09/10/2026	1	1,774,000	5476.29		229,556		194,555		318,182			(35,001)		11,542		0001
Purchased Call/S&P 500 INDEX/SPXD171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/05/2024	09/04/2026	1	2,132,138	.5524		264,669		223,052		365,713			(41,617)		13,804		0001
Purchased Call/S&P 500 INDEX/SPXD171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	1,590,000	5338.11		218,307		184,421		318,558			(33,886)		10,328		0001
Purchased Call/S&P 500 INDEX/SPXA212S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,567,203	.5440		156,745		124,876		282,741			(31,869)		9,852		0001
Purchased Call/S&P 500 INDEX/SPXD173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/29/2026	1	1,569,000	5738.17		198,165		173,122		223,421			(25,043)		10,364		0001
Purchased Call/S&P 500 INDEX/SPXA212SS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2024	08/05/2026	1	1,563,000	5108.54		225,854		180,248		373,555			(45,605)		9,868		0001
Purchased Call/S&P 500 INDEX/SPXC17YSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/21/2026	1	2,573,000	.5505		344,525		267,858		432,323			(76,666)		16,034		0001
Purchased Call/S&P 500 INDEX/SPXA211SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/29/2024	07/24/2026	1	1,951,523	.6976		36,069		28,386		49,673			(7,683)		12,194		0001
Purchased Call/S&P 500 INDEX/SPXA213SO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2026	1	1,712,000	5422.48		221,875		179,816		316,214			(42,059)		10,892		0001
Purchased Call/S&P 500 INDEX/SPXB050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	1,650,000	5604.12		215,985		165,569		248,819			(50,416)		10,182		0001
Purchased Call/S&P 500 INDEX/SPXA216SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/23/2024	09/18/2026	1	1,657,832	.6646		67,811		58,620		85,751			(9,192)		10,856		0001
Purchased Call/S&P 500 INDEX/SPXA212S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,689,824	.5522		154,013		122,699		283,213			(31,314)		10,623		0001
Purchased Call/S&P 500 INDEX/SPXC17YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/19/2024	07/21/2026	1	1,520,000	5436.19		215,536		167,573		269,215			(47,963)		9,472		0001
Purchased Call/S&P 500 INDEX/SPXA216SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/18/2026	1	1,817,000	5679.74		228,760		197,480		270,808			(31,281)		11,898		0001
Purchased Call/S&P 500 INDEX/SPXH00US7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2026	1	2,066,000	5392.96		296,884		222,663		378,235			(74,221)		12,646		0001
Purchased Call/S&P 500 INDEX/SPXI000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/17/2026	1	2,006,751	.7149		26,075		20,325		34,517			(5,750)		12,462		0001
Purchased Call/S&P 500 INDEX/SPXI007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/04/2026	1	1,586,695	.5426		208,263		176,001		300,309			(32,262)		10,273		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA216S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2024	09/17/2026	1	1,683,366	.5641		224,284		193,841		261,050			(30,443)		11,014		0001
Purchased Call/S&P 500 INDEX/SPXI000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	1	1,427,693	.5484		184,925		145,134		248,112			(39,791)		8,921		0001
Purchased Call/S&P 500 INDEX/SPXH00W3H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	1,616,000	5550.49		216,059		163,825		258,392			(52,234)		9,946		0001
Purchased Call/S&P 500 INDEX/SPXI004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	1	2,070,000	5496.1		273,861		222,866		359,195			(50,995)		13,170		0001
Purchased Call/S&P 500 INDEX/SPXI009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	1	1,496,295	.5733		191,350		166,770		214,707			(24,579)		9,845		0001
Purchased Call/S&P 500 INDEX/SPXI001SY	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	08/01/2024	05/14/2026	1	5,550,000	.6600		168,050		129,349		219,046			(38,701)		32,446		0001
Purchased Call/S&P 500 INDEX/SPXC17YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	1	1,678,755	.5615		203,413		157,680		252,394			(45,733)		10,425		0001
Purchased Call/S&P 500 INDEX/SPXH00USW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/18/2026	1	1,716,907	.5468		228,714		170,496		294,610			(58,218)		10,383		0001
Purchased Call/S&P 500 INDEX/SPXL13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	2,238,000	5508.77		310,858		242,111		371,998			(68,747)		13,959		0001
Purchased Call/S&P 500 INDEX/SPXI008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	1	2,101,353	.5589		273,784		234,023		343,846			(39,761)		13,683		0001
Purchased Call/S&P 500 INDEX/SPXL13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/29/2026	1	1,669,029	.5438		220,473		174,074		300,638			(46,399)		10,474		0001
Purchased Call/S&P 500 INDEX/SPXA212S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/05/2024	07/31/2026	1	1,516,562	.7069		12,320		9,815		32,720			(2,505)		9,534		0001
Purchased Call/S&P 500 INDEX/SPXI007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	1	1,521,000	5430.02		200,924		170,013		285,361			(30,911)		9,888		0001
Purchased Call/S&P 500 INDEX/SPXI004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/13/2026	1	1,484,480	.5435		219,558		179,113		274,233			(40,445)		9,437		0001
Purchased Call/S&P 500 INDEX/SPXM131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/21/2026	1	1,600,021	.7150		23,140		19,108		31,367			(4,033)		10,240		0001
Purchased Call/S&P 500 INDEX/SPXI005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	1	2,178,000	5623.34		276,824		228,265		338,030			(48,559)		13,939		0001
Purchased Call/S&P 500 INDEX/SPXB055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2026	1	1,482,000	5583.44		199,033		166,498		236,276			(32,534)		9,579		0001
Purchased Call/S&P 500 INDEX/SPXI002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	1,487,000	5338.54		197,622		157,391		297,322			(40,231)		9,372		0001
Purchased Call/S&P 500 INDEX/SPXD170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	1	1,601,000	5532.03		206,689		168,645		267,490			(38,044)		10,221		0001
Purchased Call/S&P 500 INDEX/SPXM131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/24/2026	1	1,754,019	.6851		43,674		36,094		60,759			(7,580)		11,254		0001
Purchased Call/S&P 500 INDEX/SPXI005S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/26/2024	08/21/2026	1	1,519,980	.5583		198,408		163,830		243,088			(34,577)		9,728		0001
Purchased Call/S&P 500 INDEX/SPXI007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	1	2,082,000	5408.42		268,370		226,483		400,895			(41,886)		13,480		0001
Purchased Call/S&P 500 INDEX/SPXC172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/07/2026	1	1,731,979	.5233		251,772		203,019		377,990			(48,753)		10,954		0001
Purchased Call/S&P 500 INDEX/SPXI005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	1	1,863,000	.5564		241,072		201,115		307,391			(39,957)		11,993		0001
Purchased Call/S&P 500 INDEX/SPXI009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	1	2,206,000	5719.52		285,015		248,455		320,295			(36,561)		14,525		0001
Purchased Call/S&P 500 INDEX/SPXI007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	1	1,632,000	5620.39		204,979		174,968		258,834			(30,011)		10,626		0001
Purchased Call/S&P 500 INDEX/SPXL13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/17/2026	1	1,526,650	.6732		49,275		38,355		58,491			(10,920)		9,480		0001
Purchased Call/S&P 500 INDEX/SPXL130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2026	1	1,650,091	.5566		230,702		175,803		258,472			(54,899)		10,174		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/03/2026	1	3,956,107	.6049		531,571		516,110		436,935			(15,461)		27,432		0001
Purchased Call/S&P 500 INDEX/SPXD17D$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	2,013,000	5901.2		284,638		281,510		262,960			(3,128)		14,146		0001
Purchased Call/S&P 500 INDEX/SPXD17A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/07/2026	1	2,698,000	6090.27		359,374		348,498		285,907			(10,875)		18,762		0001
Purchased Call/S&P 500 INDEX/SPXC052$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,166,259	.5871		300,126		282,691		282,599			(17,435)		14,806		0001
Purchased Call/S&P 500 INDEX/SPXI00A$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	1	1,406,911	.6834		43,426		38,275		56,590			(5,151)		9,315		0001
Purchased Call/S&P 500 INDEX/SPXI00G$U	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	09/03/2026	1	5,885,000	.5600		941,630		880,973		896,235			(60,657)		38,071		0001
Purchased Call/S&P 500 INDEX/SPXI00J$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/02/2024	12/02/2026	1	1,802,000	6001.8		248,316		238,765		206,701			(9,551)		12,486		0001
Purchased Call/S&P 500 INDEX/SPXI00D$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/29/2026	1	2,333,000	5832.92		307,489		281,302		310,483			(26,187)		15,769		0001
Purchased Call/S&P 500 INDEX/SPXI00F$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	1	1,740,392	.6001		231,423		216,143		198,976			(15,280)		11,877		0001
Purchased Call/S&P 500 INDEX/SPXM13C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/22/2026	1	1,732,187	.5839		216,876		196,591		227,829			(20,286)		11,646		0001
Purchased Call/S&P 500 INDEX/SPX815W$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/05/2026	1	1,532,431	.5764		245,260		228,299		217,266			(16,961)		10,412		0001
Purchased Call/S&P 500 INDEX/SPX815X$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/27/2026	1	1,628,000	6032.38		215,384		206,757		179,194			(8,627)		11,240		0001
Purchased Call/S&P 500 INDEX/SPX815W$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	1,559,338	.5907		217,964		202,911		191,324			(15,053)		10,603		0001
Purchased Call/S&P 500 INDEX/SPX815W$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/09/2026	1	1,781,000	5995.54		232,777		217,066		199,861			(15,711)		12,137		0001
Purchased Call/S&P 500 INDEX/SPX815Y$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,714,340	.5871		256,262		254,133		228,176			(2,130)		12,014		0001
Purchased Call/S&P 500 INDEX/SPX815X$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,581,889	.6077		209,128		204,513		168,196			(4,615)		11,031		0001
Purchased Call/S&P 500 INDEX/SPX815X$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	1,564,782	.7247		53,401		52,222		32,023			(1,179)		10,912		0001
Purchased Call/S&P 500 INDEX/SPX815Y$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/18/2026	1	1,586,430	.7041		66,753		66,199		50,054			(555)		11,117		0001
Purchased Call/S&P 500 INDEX/SPX815Y$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/18/2026	1	1,496,853	.7282		36,265		36,265		34,468					10,490		0001
Purchased Call/S&P 500 INDEX/SPX815Y$K	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/28/2026	1	1,654,000	7135.15		58,221		58,141		44,860			(80)		11,671		0001
Purchased Call/S&P 500 INDEX/SPX815Y$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/26/2024	12/24/2026	1	1,520,000	7266.24		50,160		50,021		31,749			(139)		10,696		0001
Purchased Call/S&P 500 INDEX/SPX815W$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	1,761,000	5995.54		229,458		213,907		197,208			(15,551)		11,974		0001
Purchased Call/S&P 500 INDEX/SPXA217$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/03/2024	10/02/2026	1	1,806,000	5699.94		233,516		205,816		268,640			(27,700)		11,957		0001
Purchased Call/S&P 500 INDEX/SPXA218$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2024	10/09/2026	1	1,684,000	5815.03		219,930		196,508		224,631			(23,423)		11,210		0001
Purchased Call/S&P 500 INDEX/SPX815W$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/07/2024	11/06/2026	1	2,193,000	5943.23		293,862		273,568		258,596			(20,294)		14,911		0001
Purchased Call/S&P 500 INDEX/SPXA218$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/11/2024	10/13/2026	1	1,644,000	5815.03		216,186		193,289		220,022			(22,897)		10,978		0001
Purchased Call/S&P 500 INDEX/SPXA218$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/09/2026	1	1,539,302	.5766		221,770		198,152		215,713			(23,619)		10,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815Y\ST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/31/2024	10/30/2026	1	1,522,000	5705.45		205,774		189,312		228,312			(16,462)		10,295		0001
Purchased Call/S&P 500 INDEX/SPX815Y\Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/31/2026	1	1,666,000	5858.1		229,408		229,408		227,736					11,780		0001
Purchased Call/S&P 500 INDEX/SPXA21GSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/26/2024	12/24/2026	1	1,643,000	6007.4		227,884		227,255		193,491			(630)		11,562		0001
Purchased Call/S&P 500 INDEX/SPXA219S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2026	1	1,511,968	5787		207,974		186,519		207,877			(21,455)		10,112		0001
Purchased Call/S&P 500 INDEX/SPX815Y\S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/15/2026	1	1,599,000	6051.09		216,345		211,887		175,602			(4,458)		11,182		0001
Purchased Call/S&P 500 INDEX/SPXA21ES3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2024	12/04/2026	1	1,448,121	6072		190,421		184,891		156,106			(5,531)		10,049		0001
Purchased Call/S&P 500 INDEX/SPXA21HSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2024	12/30/2026	1	1,785,000	5877.41		246,687		246,687		241,121					12,613		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/11/2026	1	1,730,646	6051		213,645		210,089		192,829			(3,556)		12,069		0001
Purchased Call/S&P 500 INDEX/SPXB05YSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/16/2026	1	1,618,664	5836		213,913		193,202		212,179			(20,711)		10,834		0001
Purchased Call/S&P 500 INDEX/SPXA219S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/14/2026	1	1,816,554	5840		237,249		212,740		236,796			(24,509)		12,139		0001
Purchased Call/S&P 500 INDEX/SPXA21HSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2026	1	1,884,000	5970.84		254,528		254,176		231,554			(352)		13,258		0001
Purchased Call/S&P 500 INDEX/SPXA21C\0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/27/2026	1	1,922,000	5998.74		255,626		245,048		223,153			(10,578)		13,270		0001
Purchased Call/S&P 500 INDEX/SPXD174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/20/2026	1	1,642,000	5864.67		214,281		193,383		210,181			(20,898)		11,023		0001
Purchased Call/S&P 500 INDEX/SPXA21BST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/21/2024	11/20/2026	1	1,790,000	5933.84		244,335		231,865		220,283			(12,470)		12,297		0001
Purchased Call/S&P 500 INDEX/SPXA21HSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/28/2026	1	2,342,000	5970.84		317,575		317,138		289,014			(437)		16,526		0001
Purchased Call/S&P 500 INDEX/SPXA21FSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2026	1	2,719,000	5930.85		377,125		372,958		345,891			(4,167)		19,054		0001
Purchased Call/S&P 500 INDEX/SPXA21ESC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2024	12/16/2026	1	1,570,000	6043.71		219,015		214,803		176,331			(4,212)		10,987		0001
Purchased Call/S&P 500 INDEX/SPXD176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	10/30/2026	1	1,554,922	5824		185,517		171,148		210,034			(14,369)		10,518		0001
Purchased Call/S&P 500 INDEX/SPXA21CSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/25/2026	1	2,063,217	5977		278,668		267,105		243,778			(11,563)		14,225		0001
Purchased Call/S&P 500 INDEX/SPXM13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/24/2024	10/23/2026	1	1,716,000	5792.43		229,601		209,016		237,033			(20,585)		11,546		0001
Purchased Call/S&P 500 INDEX/SPXB05YSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	1,797,000	5864.67		233,610		210,701		228,983			(22,909)		12,027		0001
Purchased Call/S&P 500 INDEX/SPXB05YSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2026	1	1,623,000	5821.78		218,780		197,744		215,882			(21,037)		10,904		0001
Purchased Call/S&P 500 INDEX/SPXA21ESZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2026	1	1,465,000	5855.35		208,616		206,026		200,492			(2,590)		10,266		0001
Purchased Call/S&P 500 INDEX/SPXA21ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2026	1	2,208,473	6051		274,119		269,594		247,682			(4,525)		15,466		0001
Purchased Call/S&P 500 INDEX/SPXC052SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/13/2026	1	2,261,986	5968		284,868		268,319		266,850			(16,548)		15,460		0001
Purchased Call/S&P 500 INDEX/SPXC052ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	1,724,000	5855.31		241,188		227,273		227,628			(13,915)		11,826		0001
Purchased Call/S&P 500 INDEX/SPXD176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/02/2026	1	2,084,000	5728.8		278,631		256,785		309,691			(21,846)		14,128		0001
Purchased Call/S&P 500 INDEX/SPXD179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/24/2026	1	2,957,000	5939.49		406,883		386,763		361,147			(20,121)		20,372		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/06/2026	1	1,617,000	5751.07		212,636		187,809		228,628			(24,827)		10,739		0001
Purchased Call/S&P 500 INDEX/SPX815X$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/27/2024	11/27/2026	1	1,704,000	7123.5		63,900		61,256		42,936			(2,644)		11,765		0001
Purchased Call/S&P 500 INDEX/SPX815W$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/16/2026	1	1,612,635	6982		49,655		44,972		47,743			(4,683)		10,793		0001
Purchased Call/S&P 500 INDEX/SPXB05Z9$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2026	1	2,365,000	5788.58		323,296		295,318		327,642			(27,978)		15,973		0001
Purchased Call/S&P 500 INDEX/SPXA21B$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2024	10/07/2026	1	1,617,000	5644.68		224,763		198,829		252,608			(25,934)		10,748		0001
Purchased Call/S&P 500 INDEX/SPX815W$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/04/2024	10/30/2026	1	1,639,718	7287		26,409		24,364		32,791			(2,046)		11,091		0001
Purchased Call/S&P 500 INDEX/SPX815X$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/11/2026	1	2,052,000	6027.05		282,150		275,923		229,773			(6,227)		14,310		0001
Purchased Call/S&P 500 INDEX/SPX815Y$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/23/2026	1	1,762,351	5948		232,236		232,236		220,414					12,393		0001
Purchased Call/S&P 500 INDEX/SPX815X$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/10/2026	1	1,625,000	5953.57		220,025		205,195		189,711			(14,830)		11,082		0001
Purchased Call/S&P 500 INDEX/SPX815Y$L	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/24/2026	1	1,507,000	7499.38		27,578		27,540		19,440			(38)		10,605		0001
Purchased Call/S&P 500 INDEX/SPX815Y$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/30/2024	12/24/2026	1	1,451,943	6025		178,041		178,041		168,738					10,217		0001
Purchased Call/S&P 500 INDEX/SPXA21HSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2026	1	1,693,000	5955.91		232,788		232,468		211,876			(320)		11,955		0001
Purchased Call/S&P 500 INDEX/SPX815X$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/12/2024	12/09/2026	1	1,893,547	6025		261,840		256,046		211,803			(5,795)		13,186		0001
Purchased Call/S&P 500 INDEX/SPXI00GS$	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	08/07/2026	1	5,885,000	6400		423,280		394,836		376,759			(28,444)		37,220		0001
Purchased Call/S&P 500 INDEX/SPXM13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/28/2026	1	1,974,726	5808		269,691		246,692		269,908			(23,000)		13,337		0001
Purchased Call/S&P 500 INDEX/SPXI00DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	1,548,000	5720.21		210,683		194,187		233,331			(16,496)		10,502		0001
Purchased Call/S&P 500 INDEX/SPXI00GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/16/2026	1	2,623,000	5870.62		358,564		337,356		341,351			(21,208)		17,967		0001
Purchased Call/S&P 500 INDEX/SPXI00A$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	1	2,172,455	5762		265,498		232,631		304,509			(32,868)		14,361		0001
Purchased Call/S&P 500 INDEX/SPXI00DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	1	1,447,000	5802.31		192,017		175,043		199,444			(16,974)		9,736		0001
Purchased Call/S&P 500 INDEX/SPXI00ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2026	1	1,695,000	5672.7		234,927		216,856		263,590			(18,071)		11,508		0001
Purchased Call/S&P 500 INDEX/SPXI001$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/25/2026	1	2,736,000	6000.55		371,549		354,660		313,328			(16,889)		18,863		0001
Purchased Call/S&P 500 INDEX/SPXI001$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/19/2026	1	1,838,229	5888		267,861		254,876		234,886			(12,985)		12,619		0001
Purchased Call/S&P 500 INDEX/SPXI00J$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	2,826,000	6032.38		375,010		360,072		315,642			(14,939)		19,568		0001
Purchased Call/S&P 500 INDEX/SPXI00ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	1	1,778,000	5972.02		240,919		225,034		209,496			(15,885)		12,143		0001
Purchased Call/S&P 500 INDEX/SPXI001$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/20/2026	1	1,695,997	5904		243,726		231,928		213,545			(11,799)		11,651		0001
Purchased Call/S&P 500 INDEX/SPXM13N$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	2,085,000	6034.91		280,641		272,931		235,747			(7,710)		14,530		0001
Purchased Call/S&P 500 INDEX/SPXI00DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	1	1,825,000	5808.12		241,265		220,026		250,592			(21,239)		12,308		0001
Purchased Call/S&P 500 INDEX/SPXI00A$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/03/2024	10/02/2026	1	1,952,526	5686		252,232		222,312		291,801			(29,920)		12,927		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00GSV	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	09/11/2026	1	5,885,000	.5500		1,019,460		954,585		972,769			(64,875)		38,319		0001
Purchased Call/S&P 500 INDEX/SPXM13J8E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/20/2026	1	1,616,019	.7029		70,464		67,053		54,187			(3,411)		11,101		0001
Purchased Call/S&P 500 INDEX/SPXI00GST	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/18/2024	08/27/2026	1	5,885,000	.6500		387,290		362,071		342,144			(25,219)		37,852		0001
Purchased Call/S&P 500 INDEX/SPXM13A8Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/09/2026	1	1,538,599	.5781		217,484		194,322		212,296			(23,162)		10,242		0001
Purchased Call/S&P 500 INDEX/SPX815Y$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2026	1	2,182,000	6051.09		294,352		288,253		238,985			(6,098)		15,216		0001
Purchased Call/S&P 500 INDEX/SPX815X$3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/11/2024	11/11/2026	1	1,707,000	5941.34		237,785		221,780		201,536			(16,005)		11,650		0001
Purchased Call/S&P 500 INDEX/SPX815X$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/05/2024	12/04/2026	1	1,910,000	6075.11		255,558		247,451		202,129			(8,107)		13,254		0001
SWOD230$1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	69,652,141	2.231	433,236						(443,140)				57,644		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	139,304,281	2.195	1,316,425			110,570		110,570	(1,226,763)				705,056		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	69,652,141	2.215	630,352			159,462		159,462	(488,612)				489,809		0002
SWOD230$1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	5,358,351	2.231	33,329						(34,091)				4,435		0002
SWOD230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,716,701	2.195	101,273			8,506		8,506	(94,375)				54,240		0002
SWOD230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,358,351	2.215	48,493			12,267		12,267	(37,589)				37,681		0002
Purchased Call/Merrill Lynch RPM Index/MLR161KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2025	2	2,341,068	231.3	81,585			112					(46,833)		866		0001
Purchased Call/Merrill Lynch RPM Index/MLR161KSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/07/2023	01/03/2025	3	2,854,295	231.26	97,705			269					(61,613)		1,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/20/2023	01/03/2025	3	8,623,718	231.93	299,006			822					(187,473)		3,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/03/2025	2	2,245,548	230.41	80,065			221					(50,796)		1,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	2	3,521,950	233.27	122,531			843					(79,101)		2,258		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025	1	1,547,983	233.27	54,025			519					(29,901)		1,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025	1	3,902,233	233.27	135,798			1,119					(75,552)		2,702		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2025	5	3,907,049	233.02	135,824			1,494					(75,750)		3,068		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	2	6,995,840	232.88	244,406			3,018					(161,289)		5,790		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	3	3,146,179	233.41	102,470			1,276					(69,742)		2,604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161LS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/17/2023	01/10/2025	4	3,954,422	233.53	137,405			1,709					(82,011)		3,273		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/13/2025	2	4,221,530	233.36	147,001			2,430					(90,767)		3,983		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/16/2025	2	1,167,763	233.36	39,814			820					(26,084)		1,222		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/14/2025	1	2,634,174	233.36	91,933			1,644					(48,598)		2,579		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/13/2023	01/15/2025	1	2,480,397	233.36	86,566			1,665					(49,776)		2,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/18/2023	01/17/2025	2	4,728,140	233.15	164,705			3,615					(97,035)		5,102		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2023	01/17/2025	2	11,148,599	231.9	388,951			8,550					(221,320)		12,030		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2023	01/17/2025	1	2,846,818	231.8	99,354			2,193					(54,385)		3,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/20/2023	01/22/2025	1	5,772,228	232.15	202,028			5,820		6			(113,655)		7,086		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/17/2025	2	3,102,319	232.15	107,947			2,386					(64,233)		3,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/20/2023	01/21/2025	1	331,638	232.15	11,574			318					(5,819)		398		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/25/2023	01/23/2025	3	4,837,003	232.09	169,509			5,117					(93,101)		6,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/25/2023	01/24/2025	3	7,041,348	232.53	245,988			7,762		7			(147,600)		9,028		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/24/2025	4	5,468,044	232.87	187,449			5,928		5			(106,883)		7,011		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/24/2025	3	1,695,814	232.6	58,166			1,846		2			(35,692)		2,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/29/2025	1	1,410,243	232.17	49,217			1,890		1			(26,921)		1,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/27/2025	2	2,945,748	232.17	102,697			3,673					(69,726)		4,006		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/27/2023	01/28/2025	1	2,788,600	232.17	97,322			3,609		1			(58,374)		3,862		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2023	01/30/2025	2	6,366,609	230.9	223,728			8,902		91			(135,889)		9,126		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2023	01/31/2025	2	8,928,312	231.83	311,818			12,832		59			(194,344)		13,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2023	01/31/2025	4	8,951,055	233.29	306,985			12,662		3			(172,677)		13,043		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/03/2023	01/31/2025	2	1,876,713	231.9	64,044			2,650		11			(61,723)		2,735		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/03/2023	02/04/2025	1	5,197,404	228.95	181,389			8,471		928			(115,054)		8,047		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/03/2023	02/05/2025	1	2,003,520	228.95	69,923			3,357		412			(39,780)		3,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/03/2023	02/03/2025	3	3,673,380	228.95	126,514			5,746		568			(74,134)		5,606		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/07/2023	02/06/2025	3	4,921,096	228.19	170,748			8,435		1,989			(101,886)		7,834		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/07/2023	02/07/2025	5	7,644,616	228.29	264,463			13,427		3,199			(150,472)		12,333		0001
Purchased Call/Merrill Lynch RPM Index/MLR161LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/08/2023	02/07/2025	4	3,406,784	228.02	117,728			5,988		1,688			(66,823)		5,496		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/15/2023	02/07/2025	5	4,556,027	227.44	157,920			8,067		3,205			(85,512)		7,350		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/10/2023	02/12/2025	1	937,252	227.59	32,523			1,874		741			(19,200)		1,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/13/2023	02/11/2025	2	3,709,603	227.59	128,764			7,252		2,718			(73,386)		6,292		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/14/2023	02/10/2025	4	3,472,460	227.59	115,390			6,388		2,368			(68,541)		5,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/15/2023	02/13/2025	4	4,828,525	227.98	164,499			9,708		3,443			(93,693)		8,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	4	6,644,532	227.28	228,766			13,810		7,264			(136,916)		11,665		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	3	5,984,117	226.68	206,251			12,471		8,711			(112,962)		10,506		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2023	02/14/2025	1	2,710,703	226.41	93,519			5,683		4,462			(54,893)		4,759		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/19/2025	1	2,136,156	226.51	73,911			4,975		3,578			(48,702)		3,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/14/2025	2	3,382,498	226.51	115,330			7,020		5,321			(70,200)		5,938		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/17/2023	02/18/2025	1	2,178,475	226.51	75,375			4,977		3,487			(41,126)		3,991		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2023	02/20/2025	5	2,215,040	226.51	68,900			4,738		3,954			(36,746)		4,140		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2023	02/21/2025	3	8,624,579	225.05	296,157			20,731		28,331			(165,688)		16,277		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2023	02/21/2025	3	4,435,999	224.49	152,771			10,709		17,751			(99,293)		8,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2023	02/21/2025	2	3,456,728	224.62	116,114			8,170		13,227			(70,643)		6,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2023	02/26/2025	2	2,228,091	223.03	76,472			5,876		14,793			(40,462)		4,402		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/24/2023	02/25/2025	1	4,789,780	223.03	164,768			12,448		31,292			(89,284)		9,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2023	02/24/2025	2	1,887,523	223.03	64,700			4,808		12,114			(36,118)		3,663		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2023	02/27/2025	1	5,026,106	223.22	172,898			13,519		32,595			(112,188)		10,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2023	02/28/2025	4	9,945,920	222.77	341,755			27,219		74,160			(200,579)		19,994		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2023	02/28/2025	2	5,858,316	223.06	201,082			16,021		40,912			(113,039)		11,777		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/02/2023	02/28/2025	2	2,013,970	223.42	69,304			5,545		12,529			(41,002)		4,049		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/05/2025	1	1,446,628	224.35	49,764			4,301		7,140			(27,485)		3,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/03/2025	5	3,189,193	224.35	106,424			9,134		15,113			(66,153)		6,572		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/03/2023	03/04/2025	1	2,312,246	224.35	79,541			6,774		11,176			(42,265)		4,803		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/06/2023	03/06/2025	4	5,163,237	223.97	173,787			15,294		29,412			(104,308)		10,894		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2023	03/07/2025	3	6,369,869	222.21	218,336			19,471		58,529			(127,326)		13,543		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2023	03/07/2025	4	5,321,517	222.11	185,320			16,561		50,089			(106,438)		11,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/09/2023	03/07/2025	2	3,222,646	222.1	111,151			9,966		30,406			(61,807)		6,852		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/12/2025	1	1,360,225	223.29	47,064			4,519		9,799			(34,537)		3,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/10/2025	5	3,498,077	223.29	111,806			11,001		24,503			(69,848)		7,605		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/10/2023	03/11/2025	1	4,476,118	223.29	154,874			14,679		31,795			(84,079)		9,801		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2023	03/13/2025	3	4,307,430	225.59	150,450			14,657		16,701			(81,149)		9,566		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/16/2023	03/14/2025	4	8,299,391	225.1	291,386			28,792		37,984			(178,025)		18,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2023	03/14/2025	4	2,760,032	225.66	96,139			9,561		10,678			(58,796)		6,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR161MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/16/2023	03/14/2025	4	3,207,442	225.58	115,068			11,444		12,717			(63,143)		7,172		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/18/2025	1	1,783,522	226.79	62,602			6,535		4,968			(44,711)		4,096		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/17/2025	3	3,514,205	226.79	123,251			12,717		9,581			(66,478)		8,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/17/2023	03/19/2025	1	1,009,698	226.79	35,440			3,743		2,881			(26,541)		2,334		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2023	03/20/2025	3	3,421,460	226.72	118,825			12,730		10,362			(65,781)		7,959		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2023	03/21/2025	3	7,095,176	225.66	248,804			26,978		30,198			(143,976)		16,609		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/23/2023	03/21/2025	2	4,118,433	226.63	145,281			15,779		13,113			(95,601)		9,641		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/27/2023	03/21/2025	2	3,880,786	227.45	135,863			14,806		9,503			(76,265)		9,084		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/26/2025	2	1,743,940	227.23	60,822			7,011		4,830			(33,329)		4,208		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/24/2023	03/25/2025	1	2,387,717	227.23	84,048			9,582		6,483			(49,159)		5,727		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/27/2023	03/24/2025	3	2,272,970	227.23	78,742			8,886		6,030			(47,045)		5,419		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/29/2023	03/27/2025	3	4,322,390	226.35	151,649			17,685		16,194			(97,590)		10,491		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2023	03/28/2025	3	9,132,059	226.34	319,180			37,689		34,998			(194,386)		22,292		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161NSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/29/2023	03/28/2025	2	5,790,721	226.19	202,298			23,907		23,164			(117,284)		14,136		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/30/2023	03/28/2025	2	2,368,519	226.37	82,642			9,805		8,999			(50,919)		5,782		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2023	04/01/2025	1	2,438,340	226.38	85,342			10,551		9,445			(48,178)		6,087		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2023	03/31/2025	4	3,605,318	226.38	126,971			15,555		13,725			(67,630)		8,951		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/31/2023	04/02/2025	1	1,234,505	226.38	43,208			5,394		4,865			(23,910)		3,099		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/03/2025	3	5,379,180	226.82	190,011			23,991		19,308			(111,385)		13,576		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2023	04/04/2025	4	4,822,743	227.75	165,537			21,214		13,425			(104,950)		12,237		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2023	04/04/2025	3	3,003,598	227.97	104,739			13,399		7,818			(65,884)		7,621		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/07/2025	3	2,038,823	227.76	70,056			9,250		5,697			(38,873)		5,255		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/08/2025	1	1,874,533	227.76	65,984			8,780		5,339			(44,993)		4,857		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/04/2025	2	3,306,008	227.76	115,763			14,851		9,175			(65,847)		8,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/06/2023	04/09/2025	1	1,438,727	227.76	50,643			6,799		4,178			(38,892)		3,746		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2023	04/10/2025	2	2,338,454	226.89	81,954			11,134		8,979			(66,283)		6,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2023	04/11/2025	2	6,485,012	227	227,605			31,230		24,531			(133,231)		17,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/13/2023	04/11/2025	4	5,241,354	227.25	183,665			25,245		18,667			(108,290)		13,786		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/11/2025	2	2,560,581	227.67	88,944			12,270		8,031			(52,864)		6,735		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/16/2025	1	2,098,615	226.55	73,452			10,579		9,424			(39,439)		5,655		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/15/2025	1	4,378,930	226.55	153,263			21,895		18,982			(85,907)		11,743		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/14/2023	04/14/2025	2	622,691	226.55	21,645			3,068		2,662			(10,901)		1,662		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/17/2023	04/17/2025	4	5,952,157	226.25	207,159			30,135		29,239			(115,553)		16,113		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/25/2023	04/17/2025	5	5,573,530	226.3	191,213			27,898		27,039			(134,506)		15,088		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/19/2023	04/17/2025	2	3,552,078	225.74	123,921			18,075		19,766			(80,099)		9,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/17/2025	2	2,873,886	226.21	99,480			14,568		14,258			(54,244)		7,780		0001
Purchased Call/Merrill Lynch RPM Index/MLR161NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/22/2025	1	5,178,162	225.64	180,718			27,555		29,760			(100,920)		14,342		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/23/2025	1	920,370	225.64	32,213			4,949		5,352			(19,437)		2,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/21/2023	04/21/2025	2	3,858,239	225.64	134,872			20,409		21,904			(82,382)		10,638		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2023	04/24/2025	2	3,983,711	226.08	140,446			21,784		21,335			(75,371)		11,132		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/25/2023	04/25/2025	2	7,015,312	226.39	245,974			38,471		35,307			(151,208)		19,689		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2023	04/25/2025	3	4,616,838	225.68	159,476			25,021		27,492			(88,591)		12,957		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/01/2023	04/25/2025	3	3,277,993	225.85	115,551			18,176		18,762			(62,316)		9,200		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/28/2025	2	3,461,523	226.57	120,202			19,349		16,938			(66,105)		9,841		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/30/2025	1	2,265,140	226.57	79,280			12,941		11,220			(46,344)		6,494		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/28/2023	04/29/2025	1	3,413,813	226.57	119,483			19,367		16,690			(69,312)		9,746		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/01/2023	05/01/2025	3	2,872,199	225.93	101,391			16,736		16,902			(64,745)		8,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2023	05/02/2025	3	8,199,028	226.42	284,832			47,392		43,586			(177,817)		23,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2023	05/02/2025	2	3,401,742	226.55	119,916			19,938		17,542			(70,087)		9,833		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/02/2025	3	2,764,038	227.44	96,581			16,129		11,492			(62,003)		7,990		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2023	05/05/2025	2	2,783,156	227.28	97,311			16,600		12,058			(55,929)		8,144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/07/2025	1	1,934,231	227.28	68,085			11,768		8,610			(41,804)		5,705		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/05/2023	05/06/2025	1	3,556,535	227.28	124,834			21,434		15,623			(72,600)		10,448		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2023	05/08/2025	2	4,523,002	226.66	157,968			27,534		23,845			(91,130)		13,392		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2023	05/09/2025	3	6,385,712	226.47	223,426			39,291		35,544			(142,013)		18,981		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2023	05/09/2025	3	4,257,326	227.2	148,780			26,173		20,022			(89,134)		12,655		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/09/2025	3	4,304,556	226.81	147,604			26,091		22,178			(87,190)		12,795		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2023	05/12/2025	2	1,950,891	225.82	67,776			12,217		12,540			(38,755)		5,866		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/14/2025	1	1,647,855	225.82	58,004			10,582		10,793			(32,127)		4,992		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/12/2023	05/13/2025	1	2,712,080	225.82	95,194			17,260		17,605			(74,465)		8,186		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2023	05/15/2025	2	3,544,612	226.03	120,653			22,187		22,627			(84,888)		10,779		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/16/2025	2	6,103,769	224.55	212,043			39,290		53,254			(130,364)		18,629		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/18/2023	05/16/2025	4	4,059,928	223.22	140,780			26,247		45,464			(95,678)		12,391		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/16/2025	2	3,442,443	224.39	111,093			20,691		30,983			(81,186)		10,507		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/20/2025	1	3,832,305	223.12	134,131			25,610		43,895			(78,493)		11,867		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/19/2025	2	2,088,801	223.12	72,800			13,822		23,776			(43,263)		6,445		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/19/2023	05/21/2025	1	2,063,382	223.12	72,218			13,869		23,785			(49,473)		6,412		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/22/2023	05/22/2025	3	3,403,669	223.04	117,688			22,774		40,525			(69,748)		10,615		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2023	05/23/2025	2	7,543,061	222.21	262,674			51,168		103,960			(169,097)		23,607		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2023	05/23/2025	2	6,037,081	221.22	209,889			40,942		97,471			(129,175)		18,894		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/23/2025	4	2,497,654	219.73	87,970			17,338		50,333			(49,828)		7,817		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/28/2025	1	3,366,738	220.33	117,162			23,658		62,039			(65,558)		10,719		0001
Purchased Call/Merrill Lynch RPM Index/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/27/2025	1	1,217,623	220.33	42,252			8,485		22,353			(24,426)		3,864		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/26/2023	05/29/2025	2	1,151,738	220.33	40,111			8,145		21,438			(21,500)		3,679		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/30/2023	05/23/2025	2	3,141,265	220.33	108,733			21,361		58,043			(91,549)		9,831		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/30/2023	05/30/2025	3	4,260,810	220.38	149,122			30,491		79,032			(80,520)		13,657		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/01/2023	05/30/2025	2	10,357,477	220.53	366,243			75,026		188,802			(238,870)		33,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2023	05/30/2025	2	2,977,403	221.74	104,337			21,452		44,935			(58,009)		9,543		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2023	06/02/2025	3	3,115,376	222.16	108,506			22,694		43,873			(69,597)		10,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2023	06/04/2025	2	2,140,826	222.16	74,241			15,689		30,429			(44,947)		6,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/02/2023	06/03/2025	2	2,607,818	222.16	90,769			19,077		36,910			(53,566)		8,470		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2023	06/05/2025	4	3,828,235	222.28	132,987			28,286		54,038			(74,725)		12,514		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2023	06/06/2025	2	6,989,548	222.32	243,022			52,006		98,501			(168,709)		22,920		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/08/2023	06/06/2025	2	4,024,122	221.62	140,240			30,059		63,261			(84,992)		13,196		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/06/2025	2	1,939,773	222.77	66,791			14,379		25,424			(42,883)		6,361		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/10/2025	1	2,160,244	222.5	74,960			16,475		29,656			(44,759)		7,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/11/2025	1	1,936,244	222.5	67,188			14,838		26,705			(38,048)		6,450		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/15/2023	06/09/2025	5	3,770,613	222.5	131,304			28,741		51,508			(74,291)		12,482		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2023	06/12/2025	3	3,477,614	222.49	119,750			26,624		48,628			(76,983)		11,620		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/30/2024	06/13/2025	3	10,084,169	222.13	346,652	1,906		78,285		149,843			(229,520)		33,798		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2023	06/13/2025	2	3,914,723	222.52	136,548			30,590		54,748			(85,029)		13,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/13/2025	3	2,278,331	223.9	68,002			15,736		25,427			(36,607)		7,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/18/2025	2	6,037,788	223.39	208,058			48,022		78,441			(138,639)		20,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/17/2025	1	3,961,570	223.39	137,070			31,487		48,498			(87,945)		13,438		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/16/2023	06/16/2025	2	2,063,044	223.39	71,169			16,274		25,031			(43,960)		6,977		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2023	06/20/2025	2	4,888,105	222.53	169,075			39,431		69,539			(117,781)		16,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/22/2023	06/20/2025	2	6,832,891	222.45	235,284			54,962		98,413			(146,850)		23,384		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/22/2023	06/20/2025	2	1,798,911	221.67	61,924			14,522		29,139			(37,228)		6,156		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2023	06/23/2025	2	2,575,346	221.24	89,413			21,283		44,308			(46,341)		8,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/24/2025	1	3,162,194	221.24	109,412			26,151		54,606			(66,300)		10,948		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/25/2025	1	1,834,630	221.24	63,478			15,238		31,801			(37,710)		6,370		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2023	06/26/2025	2	5,866,375	221.57	202,883			48,996		97,983			(109,385)		20,426		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2023	06/27/2025	3	6,792,204	221.56	234,793			57,016		114,068			(154,427)		23,716		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2023	06/27/2025	2	4,176,747	221.32	143,418			34,886		72,597			(103,689)		14,584		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2023	06/27/2025	2	2,091,916	220.44	72,270			17,648		41,075			(42,038)		7,304		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2023	07/01/2025	1	4,210,499	221.17	145,262			36,166		74,828			(89,925)		14,866		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2023	06/30/2025	4	2,614,851	221.17	83,006	3,193		22,023		46,307			(63,264)		9,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR161PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/30/2023	07/02/2025	1	600,998	221.17	20,734			5,184		10,821			(11,900)		2,128		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/05/2023	07/03/2025	3	5,008,283	221.38	171,219			43,052		88,516			(101,844)		17,780		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/06/2023	07/03/2025	2	5,354,599	220.7	182,490			45,952		103,196			(102,953)		19,009		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/06/2023	07/03/2025	2	3,134,675	219.14	107,748			27,238		73,963			(63,927)		11,128		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/08/2025	1	1,583,052	219.52	54,615			14,104		35,511			(33,247)		5,696		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/07/2025	2	3,274,014	219.52	113,018			29,079		73,263			(61,402)		11,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/07/2023	07/09/2025	1	2,028,222	219.52	69,974			18,141		45,620			(49,989)		7,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2023	07/10/2025	2	6,164,107	219.79	213,755			55,720		135,113			(121,544)		22,295		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2023	07/11/2025	3	3,940,491	220.55	139,826			36,669		78,487			(87,023)		14,290		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2023	07/11/2025	4	4,726,267	222.17	161,397			42,427		75,308			(86,839)		17,139		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/11/2025	2	2,998,873	223.26	103,260			27,208		40,646			(56,468)		10,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/14/2025	2	3,443,722	222.71	118,920			31,741		50,594			(65,627)		12,585		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/15/2025	1	2,552,988	222.71	88,333			23,661		37,656			(55,735)		9,354		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/14/2023	07/16/2025	1	2,280,701	222.71	78,912			21,216		33,787			(45,463)		8,378		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	07/17/2025	4	3,198,877	222.56	110,242			29,816		48,966			(76,041)		11,780		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/18/2023	07/18/2025	4	4,305,777	222.29	146,640			39,959		68,774			(87,845)		15,896		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2023	07/18/2025	3	1,995,127	222.59	67,279			18,378		30,523			(39,459)		7,366		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/20/2023	07/18/2025	3	3,215,809	222.59	109,418			29,929		49,199			(62,233)		11,872		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/21/2025	2	2,824,664	222.76	97,774			27,037		42,080			(60,985)		10,507		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/23/2025	1	2,402,858	222.76	83,139			23,151		36,078			(48,429)		8,982		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161QSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/21/2023	07/22/2025	1	3,241,632	222.76	111,836			31,032		48,477			(61,820)		12,087		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/25/2023	07/24/2025	3	4,101,008	223.22	141,519			39,613		58,199			(80,908)		15,367		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/27/2023	07/25/2025	4	3,737,915	223.3	127,947			36,005		52,640			(77,554)		14,041		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/27/2023	07/25/2025	2	3,902,606	223.9	133,008			37,465		50,276			(74,798)		14,659		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/25/2025	2	2,654,214	221.97	92,231			26,084		45,170			(49,366)		9,970		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/29/2025	2	1,994,009	223.35	68,618			19,701		27,932			(50,282)		7,562		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/28/2023	07/30/2025	1	1,301,490	223.35	44,901			12,935		18,311			(26,217)		4,948		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/28/2025	2	2,139,759	223.35	73,781			21,112		29,844			(56,524)		8,096		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2023	07/31/2025	3	5,652,534	223.29	193,162			55,921		81,088			(110,082)		21,539		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2023	08/01/2025	2	4,310,389	222.33	146,666			42,664		71,105			(83,945)		16,464		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2023	08/01/2025	2	2,918,089	221.37	100,564			29,289		54,759			(57,105)		11,146		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/03/2023	08/01/2025	2	2,540,789	220.89	87,405			25,562		50,736			(50,981)		9,705		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/06/2025	1	661,167	220.86	22,876			6,810		13,297			(11,485)		2,555		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2023	08/04/2025	2	2,002,120	220.86	69,353			20,517		40,022			(45,652)		7,701		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/04/2023	08/05/2025	1	2,850,240	220.86	98,618			29,260		57,155			(58,718)		10,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2023	08/07/2025	3	4,228,776	221.12	145,249			43,449		83,013			(98,768)		16,378		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2023	08/08/2025	1	3,054,072	220.42	105,671			31,745		65,645			(67,824)		11,855		0001
Purchased Call/Merrill Lynch RPM Index/MLR161QSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2023	08/08/2025	3	5,652,605	220.47	194,202			58,436		120,753			(112,240)		21,942		0001
Purchased Call/Merrill Lynch RPM Index/MLR161R8O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/10/2023	08/08/2025	2	2,138,261	220.18	73,154			22,104		47,327			(49,217)		8,300		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/11/2025	3	2,986,785	219.57	102,171			31,209		70,908			(58,704)		11,673		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/12/2025	2	3,299,822	219.57	108,886	6,152		37,263		78,533			(79,553)		12,925		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/11/2023	08/13/2025	1	1,181,239	219.57	40,753			12,522		28,174			(20,460)		4,637		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2023	08/14/2025	4	5,021,535	218.96	170,544			52,658		129,472			(102,768)		19,757		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	4	4,289,922	217.82	146,197			45,355		125,657			(81,819)		16,916		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2023	08/15/2025	2	4,504,412	217.21	154,719			48,043		140,750			(85,944)		17,761		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/17/2023	08/15/2025	2	2,574,206	216.84	88,545			27,604		83,572			(50,802)		10,150		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/18/2025	3	1,999,854	216.82	69,008			21,751		64,888			(47,863)		7,938		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/20/2025	1	1,004,133	216.82	34,643			10,977		32,673			(21,169)		4,003		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2025	1	3,481,525	216.82	120,113			37,948		113,114			(72,409)		13,848		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/21/2025	4	5,125,527	216.66	177,327			56,480		170,534			(102,004)		20,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/22/2025	2	1,184,311	216.4	41,113			13,142		40,521			(22,383)		4,741		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	2	2,191,518	217.59	75,256			24,091		66,396			(42,304)		8,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	1	819,048	217.06	28,175			9,055		26,216			(20,798)		3,279		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/27/2025	1	1,267,675	217.2	43,608			14,237		40,035			(31,572)		5,129		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/25/2025	2	2,307,988	217.2	79,570			25,833		72,627			(49,694)		9,299		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2025	1	1,245,721	217.2	42,853			13,951		39,258			(24,701)		5,030		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/28/2025	3	4,591,514	217.71	159,363			52,259		138,769			(94,961)		18,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2025	3	1,951,523	218.76	65,972			21,765		54,140			(45,650)		7,929		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Merrill Lynch RPM Index/MLR161RSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/29/2025	2	4,762,933	218.68	163,476			53,923		130,033			(107,230)		19,351		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	08/29/2025	3	2,031,281	217.97	70,055			23,249		59,837			(39,922)		8,253		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/02/2025	1	667,069	218.31	23,014			7,724		18,862			(11,586)		2,733		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/04/2025	2	1,114,978	218.31	37,917			12,800		31,792			(20,521)		4,586		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	2	2,856,195	218.31	96,947			32,189		81,155			(68,174)		11,604		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/03/2025	1	2,895,874	218.31	100,197			33,720		82,020			(59,517)		11,887		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2023	09/05/2025	2	5,771,315	217.17	197,938			67,073		185,436			(113,791)		23,786		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/05/2025	1	2,101,098	216.65	72,278			24,523		71,099			(44,729)		8,660		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2025	2	2,753,406	216.54	94,753			32,292		94,185			(52,470)		11,348		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/09/2025	1	2,567,796	216.58	88,589			30,544		87,372			(49,625)		10,668		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/08/2025	2	2,062,218	216.58	71,323			24,532		70,103			(38,760)		8,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/08/2023	09/10/2025	1	727,971	216.58	25,115			8,682		24,813			(14,114)		3,030		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/11/2025	2	4,006,162	217.1	137,473			47,719		130,403			(78,842)		16,710		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/12/2025	3	2,994,046	216.82	102,177			35,669		100,347			(73,661)		12,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	4	3,904,416	216.8	134,493			46,969		131,116			(83,276)		16,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR161RSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/14/2023	09/12/2025	2	2,620,264	217.11	89,927			31,511		85,333			(53,774)		10,951		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2023	09/15/2025	3	2,118,738	216.88	72,422			25,618		70,384			(45,452)		8,907		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/17/2025	1	1,315,467	216.88	45,252			16,077		43,832			(25,735)		5,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR161SS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/15/2023	09/16/2025	1	1,621,755	216.88	55,788			19,771		53,954			(42,310)		6,831		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Merrill Lynch RPM Index/MLR161S$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	09/18/2025	3	6,629,243	216.8	225,167			80,416		223,883			(132,216)		28,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/30/2024	09/19/2025	3	1,794,985	216.35	59,712	1,813		22,317		63,385			(36,087)		7,604		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2023	09/19/2025	1	2,800,563	216.13	96,339			34,539		100,978			(53,227)		11,864		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/25/2023	09/19/2025	2	2,156,804	215.11	74,045			26,661		85,431			(47,463)		9,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/22/2025	3	2,397,031	215.74	81,443			29,643		89,422			(52,590)		10,212		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/24/2025	1	1,051,835	215.74	36,183			13,203		39,345			(22,913)		4,498		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/22/2023	09/23/2025	1	2,551,928	215.74	87,786			31,955		95,333			(52,710)		10,893		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2023	09/25/2025	3	4,816,089	215.41	155,352	18,736		71,121		186,651			(109,787)		20,634		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	2	2,600,330	214.63	88,698			32,618		108,119			(54,966)		11,162		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2023	09/26/2025	4	2,997,702	214.27	103,053			38,064		128,595			(57,476)		12,867		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/26/2025	2	1,700,341	214.53	58,292			21,552		71,318			(42,788)		7,299		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/30/2025	1	1,960,161	214.46	67,430			25,193		82,595			(49,855)		8,476		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	09/29/2025	2	2,651,827	214.46	90,859			33,873		111,622			(55,690)		11,446		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/29/2023	10/01/2025	1	753,146	214.46	25,908			9,702		31,781			(13,007)		3,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2023	10/02/2025	3	4,655,996	213.82	158,876			59,728		208,479			(101,852)		20,207		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2023	10/03/2025	4	2,398,440	213.14	83,571			31,751		113,664			(50,077)		10,428		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/05/2023	10/03/2025	3	2,871,780	213.43	99,003			37,506		132,900			(56,461)		12,486		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/03/2025	2	1,537,895	213.59	52,932			20,107		70,236			(28,312)		6,687		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/08/2025	1	1,146,273	213.83	39,432			15,166		51,295			(21,802)		5,029		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161S$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/07/2025	1	3,461,533	213.83	119,077			45,698		154,798			(68,181)		15,159		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/06/2023	10/06/2025	2	2,551,740	213.83	88,325			33,821		113,991			(54,418)		11,155		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2023	10/09/2025	2	4,081,176	214.46	140,495			54,164		176,339			(85,456)		17,936		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/10/2023	10/10/2025	2	3,692,245	214.55	127,279			49,260		156,616			(94,318)		16,256		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2023	10/10/2025	2	2,010,292	214.65	68,972			26,725		84,544			(41,127)		8,851		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/10/2025	3	1,943,883	214.12	66,889			26,026		85,514			(47,987)		8,558		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/14/2025	1	1,392,620	214.48	47,906			18,820		59,270			(28,941)		6,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/13/2025	2	1,837,096	214.48	63,142			24,755		78,080			(38,992)		8,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/13/2023	10/15/2025	1	1,172,672	214.48	40,340			15,881		49,955			(27,238)		5,208		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/16/2025	2	3,503,118	214.3	119,939			47,391		152,222			(77,469)		15,586		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2023	10/17/2025	1	2,452,784	213.75	84,131			33,352		111,667			(48,133)		10,932		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	2	3,375,155	213.69	115,913			46,029		154,416			(65,752)		15,042		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	2	1,690,850	213.95	58,206			23,206		75,722			(36,542)		7,536		0001
Purchased Call/Merrill Lynch RPM Index/MLR161S$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/21/2025	1	2,036,101	214.38	70,042			28,190		87,882			(42,151)		9,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/20/2025	2	1,806,827	214.38	62,165			24,970		77,895			(32,947)		8,094		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/22/2025	1	610,754	214.38	21,010			8,473		26,388			(10,548)		2,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2023	10/23/2025	1	4,061,315	214.47	139,709			56,535		174,988			(91,855)		18,287		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	2	1,634,951	214.24	56,143			22,800		71,887			(34,510)		7,374		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/24/2025	2	3,364,262	214.04	115,781			47,099		150,381			(65,895)		15,174		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/24/2025	2	1,722,653	214.44	59,297			24,211		74,493			(31,608)		7,770		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2023	10/27/2025	2	1,078,909	214.66	37,035			15,235		45,705			(20,229)		4,891		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/28/2025	1	2,372,356	214.66	81,609			33,630		100,621			(46,346)		10,772		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/29/2025	2	868,961	214.66	29,981			12,384		36,891			(18,682)		3,952		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/30/2025	3	5,148,079	214.46	176,902			73,313		223,329			(118,806)		23,453		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/31/2025	3	2,815,016	214.22	97,534			40,558		124,713			(52,415)		12,845		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/31/2025	2	1,641,873	214.74	56,466			23,527		69,673			(30,467)		7,492		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	2	1,131,572	214.72	39,166			16,371		48,098			(21,395)		5,163		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/05/2025	2	1,615,693	215.53	55,357			23,401		64,180			(29,902)		7,433		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/03/2025	4	2,481,973	215.53	85,155			35,863		98,309			(57,985)		11,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	11/04/2025	1	1,132,575	215.53	39,187			16,525		44,915			(26,008)		5,202		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/06/2025	3	4,527,779	214.8	156,196			66,224		192,239			(93,172)		20,864		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	4	4,539,817	214.87	155,767			66,328		192,162			(83,839)		20,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	3	2,114,027	214.61	71,967			30,692		91,429			(41,101)		9,757		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	2	2,057,238	214.25	70,394			30,106		91,629			(40,525)		9,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/10/2025	2	2,840,830	213.78	97,954			42,184		131,123			(51,924)		13,174		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/12/2025	2	1,825,611	213.78	63,912			27,628		84,304			(34,504)		8,493		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/10/2023	11/11/2025	1	2,397,309	213.78	82,707			35,673		110,579			(58,050)		11,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2023	11/13/2025	2	4,643,309	213.98	160,148			69,422		211,933			(94,147)		21,636		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161T$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2023	11/14/2025	2	1,544,703	215.38	53,037			23,068		62,923			(28,786)		7,209		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2023	11/14/2025	2	2,584,411	214.75	89,780			39,118		110,944			(55,120)		12,061		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/14/2025	5	1,831,844	215.46	63,243			27,714		74,118			(39,375)		8,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/19/2025	1	761,360	215.12	26,343			11,636		31,720			(14,862)		3,581		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/18/2025	1	975,633	215.12	33,757			14,885		40,599			(27,157)		4,582		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/17/2023	11/17/2025	2	2,514,319	215.12	86,966			38,281		104,487			(50,772)		11,790		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2023	11/20/2025	3	2,676,386	215.03	92,792			41,129		112,927			(61,747)		12,608		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/21/2025	5	2,444,129	215.5	78,218	9,518		42,236		99,273			(65,996)		11,532		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2023	11/21/2025	2	2,469,402	215.18	85,181			38,069		103,003			(48,160)		11,651		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/26/2025	2	723,785	215.13	25,766			11,637		30,497			(20,024)		3,441		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/24/2025	1	1,052,412	215.13	36,308			16,331		43,977			(19,946)		4,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR161T$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/24/2023	11/25/2025	1	414,438	215.13	14,340			6,461		17,371			(15,195)		1,967		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	11/26/2025	3	4,859,391	215.74	170,283			77,003		194,645			(112,803)		23,103		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/28/2025	1	1,083,181	216.95	37,478			17,017		39,096			(23,885)		5,165		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/30/2023	11/28/2025	3	2,961,180	217.36	101,351			46,166		103,080			(56,326)		14,121		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	11/28/2025	3	1,921,512	216.83	67,521			30,838		70,087			(44,537)		9,163		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/01/2023	12/02/2025	1	2,294,664	218.41	79,854			36,746		72,580			(57,707)		11,008		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2023	12/03/2025	2	1,046,407	218.41	35,588			16,407		33,146			(19,553)		5,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161U$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/24/2024	12/01/2025	5	2,390,291	218.41	70,095	9,217		36,735		75,482			(56,258)		11,450		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161US7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2023	12/04/2025	3	5,384,812	216.73	186,918			86,443		201,257			(106,716)		25,909		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	3	1,920,054	216.61	66,675			30,927		71,891			(40,116)		9,252		0001
Purchased Call/Merrill Lynch RPM Index/MLR161US9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2023	12/05/2025	4	4,905,203	216.63	169,439			78,754		183,347			(101,684)		23,636		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	2	1,701,570	216.91	59,457			27,732		62,086			(39,493)		8,199		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/09/2025	1	2,068,615	215.54	71,781			33,721		84,691			(39,665)		10,027		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/10/2025	2	1,442,005	215.54	50,051			23,556		59,099			(30,681)		7,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/08/2025	4	4,054,416	215.54	138,254	3,896		67,200		165,766			(99,091)		19,623		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2023	12/11/2025	3	6,794,557	215.49	236,820			111,770		281,000			(155,912)		33,029		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/12/2025	3	3,515,455	215.61	125,245			59,320		144,130			(73,592)		17,114		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2023	12/12/2025	1	3,071,162	218.52	106,569			50,503		97,937			(67,282)		14,951		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/14/2023	12/12/2025	4	2,561,780	219.04	87,639			41,794		77,893			(61,063)		12,471		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/15/2025	3	2,748,263	218.08	95,968			45,949		91,045			(60,629)		13,437		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/16/2025	1	1,497,104	218.08	52,249			25,048		49,661			(29,951)		7,330		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2023	12/17/2025	3	1,301,691	218.08	45,857			22,037		43,243			(24,768)		6,382		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2023	12/18/2025	2	5,426,769	218.3	189,559			91,272		177,802			(115,779)		26,646		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/19/2025	1	2,512,142	218.91	87,674			42,334		78,058			(73,091)		12,353		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2024	12/19/2025	3	2,542,347	217.93	86,314	2,672		43,123		86,234			(58,529)		12,501		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2023	12/19/2025	3	2,156,232	218.95	75,744			36,839		66,756			(46,571)		10,602		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/23/2024	12/23/2025	2	1,031,648	219.19	32,961	2,571		17,452		31,277			(26,679)		5,101		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161USQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	2	2,482,048	219.19	87,076			42,582		74,999			(51,900)		12,256		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	4	1,419,837	219.75	50,532			24,948		41,137			(29,834)		7,050		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2024	12/26/2025	4	8,689,444	220.41	297,127	6,356		149,708		236,599			(188,991)		43,149		0001
Purchased Call/Merrill Lynch RPM Index/MLR161UST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	3	1,994,963	220.31	54,460	14,856		34,394		56,164			(46,605)		9,906		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2025	2	954,046	220.34	15,815	16,018		15,972		26,401			(19,074)		4,770		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/29/2025	3	1,420,964	220.34	32,233	17,045		24,584		38,885			(26,456)		7,085		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2025	2	1,231,445	220.34	40,792	1,835		21,303		33,859			(39,869)		6,149		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/09/2024	01/02/2026	6	5,235,719	220.06	179,428			90,281		148,689			(119,093)		26,250		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/02/2026	3	4,014,330	219.52	139,729			70,278		119,816			(101,912)		20,127		0001
Purchased Call/Merrill Lynch RPM Index/MLR161USZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/16/2024	01/02/2026	6	2,540,279	219	88,223			44,603		79,474			(45,368)		12,736		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/05/2026	2	765,433	218.71	26,600			13,514		24,528			(15,769)		3,853		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2026	1	394,977	218.71	13,785			7,015		12,686			(6,769)		1,994		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	1	1,848,872	218.71	64,526			32,795		59,289			(35,362)		9,320		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2026	3	3,617,766	219.23	125,903			64,268		111,602			(74,818)		18,286		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2026	2	2,418,064	218.57	84,588			43,293		79,208			(47,373)		12,238		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	3	3,380,568	218.46	118,688			60,900		111,801			(63,241)		17,110		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/09/2026	2	1,543,348	218.6	54,843			28,266		50,423			(31,720)		7,811		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/15/2026	1	399,753	219.61	14,031			7,295		12,051			(6,737)		2,039		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/12/2026	3	2,549,022	219.61	87,159			45,156		75,977			(60,735)		12,953		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161VS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2026	1	1,376,883	219.61		48,329		25,094		41,176			(24,993)		7,015		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2026	1	1,174,120	219.61		41,212		21,371		35,053			(25,086)		5,974		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	4	7,538,499	217.31		262,051		136,627		277,480			(138,725)		38,510		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	3	3,588,591	215.79		126,347		66,029		149,336			(63,973)		18,332		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	2	2,486,188	216.2		87,259		45,750		100,154			(49,993)		12,700		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2026	2	1,560,824	216.65		54,322		28,812		60,493			(36,289)		8,025		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	2	1,585,234	216.65		55,166		29,284		61,590			(35,634)		8,098		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/20/2026	2	375,593	216.65		13,616		7,240		14,542			(6,377)		1,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	01/22/2026	5	4,829,561	216.45		169,023		89,603		191,150			(99,505)		24,865		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	2	2,115,950	216.72		73,616		39,084		82,029			(47,587)		10,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	3	1,607,668	216		56,735		30,185		66,007			(30,337)		8,288		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	2	2,012,973	216.95		70,143		37,448		76,597			(50,477)		10,377		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/26/2026	2	2,810,058	216.79		98,296		52,735		108,133			(65,588)		14,542		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	1	1,212,418	216.79		42,313		22,753		46,774			(22,474)		6,290		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2026	1	1,139,310	216.79		39,762		21,356		43,903			(23,832)		5,903		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2026	2	2,423,182	217.52		84,694		45,666		88,554			(48,641)		12,588		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	3	1,591,173	217.72		56,092		30,345		57,278			(41,553)		8,276		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	2	2,288,374	217.59		80,866		43,783		83,261			(49,467)		11,903		0001
Purchased Call/Merrill Lynch RPM Index/MLR161VSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	2	1,139,436	219.33		38,110		20,720		35,790			(17,390)		5,927		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161V\$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	1	1,306,154	217.53		45,585		24,921		47,739			(26,704)		6,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	2	3,063,252	217.53		105,704		57,732		111,822			(54,808)		15,994		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2026	1	579,794	217.53		20,235		11,075		21,220			(9,160)		3,035		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2026	5	5,320,359	216.22		185,419		101,873		217,240			(124,921)		27,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	2	1,493,036	217.13		52,082		28,657		56,795			(27,458)		7,834		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	3	2,087,641	217.12		71,991		39,692		79,478			(59,441)		10,954		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/06/2026	2	2,329,254	216.69		80,880		44,748		91,762			(42,043)		12,222		0001
Purchased Call/Merrill Lynch RPM Index/MLR161V\$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2024	02/09/2026	2	2,301,076	216.56		79,565		44,222		91,406			(43,200)		12,119		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	1	1,264,864	216.56		44,017		24,488		50,299			(23,910)		6,670		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2026	2	565,428	216.56		19,730		11,009		22,508			(10,597)		2,985		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2024	02/12/2026	4	5,207,045	216.81		175,121		97,859		204,606			(99,186)		27,526		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	1	2,571,578	215.06		89,234		49,942		115,671			(45,147)		13,611		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	3	3,038,285	215.63		106,778		59,933		130,936			(56,003)		16,081		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2024	02/13/2026	3	1,900,995	216.42		65,881		37,135		77,111			(45,375)		10,062		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2024	02/18/2026	2	858,733	216.25		29,873		16,950		35,215			(12,923)		4,573		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2024	02/13/2026	2	1,525,331	216.25		52,845		29,824		62,691			(30,375)		8,073		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2026	2	3,942,643	216.25		137,224		77,945		162,456			(66,156)		21,020		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/17/2026	1	716,482	216.25		24,862		14,090		29,348			(14,506)		3,811		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W\$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	3	2,774,373	216.59		96,562		54,997		111,513			(45,120)		14,809		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPM Index/MLR161I/SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	2	1,441,365	216.73		50,344		28,729		57,309			(28,945)		7,694		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	02/20/2026	2	1,508,531	217.18		52,645		30,146		57,899			(40,792)		8,052		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2026	1	331,984	217.69		11,520		6,637		12,234			(10,918)		1,783		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2024	02/23/2026	2	1,340,085	217.69		46,281		26,613		49,245			(27,005)		7,179		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2026	1	1,177,131	217.69		40,846		23,509		43,313			(19,104)		6,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2024	02/26/2026	3	4,075,773	217.02		141,177		81,544		159,129			(80,544)		21,912		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2026	2	4,199,189	217.03		145,302		84,114		164,091			(68,953)		22,603		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	2	2,324,646	217.08		80,450		46,641		93,307			(47,658)		12,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2024	02/27/2026	3	811,314	217.16		31,234		18,251		31,384			(12,983)		4,367		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2024	02/27/2026	2	1,720,870	218.27		59,690		34,799		60,948			(27,654)		9,263		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2026	1	838,394	218.27		29,092		17,024		29,677			(13,851)		4,534		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	03/02/2026	1	2,921,011	218.27		101,359		59,254		103,268			(50,293)		15,778		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2026	3	1,933,937	218.58		68,323		40,109		66,840			(31,808)		10,471		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/06/2024	03/05/2026	2	2,906,799	218.66		101,293		59,557		100,345			(49,627)		15,757		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	2	1,835,931	219.74		63,994		37,729		58,068			(28,049)		9,964		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	2	1,969,403	220.37		68,509		40,547		59,053			(30,168)		10,688		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2024	03/09/2026	1	3,242,438	220.63		112,837		67,050		94,883			(115,996)		17,658		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2026	1	622,558	220.63		21,665		12,886		18,258			(12,756)		3,394		0001
Purchased Call/Merrill Lynch RPM Index/MLR161I/ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2024	03/06/2026	2	1,556,604	220.63		54,052		32,033		45,645			(45,184)		8,448		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPM Index/MLR161W$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2024	03/11/2026	2	1,316,887	220.78		45,517		27,145		38,197			(18,372)		7,188		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	03/12/2026	3	5,074,256	220.57		175,998		105,197		150,721			(93,436)		27,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/13/2026	4	2,659,448	220.5		90,885		54,477		79,614			(60,559)		14,550		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	03/13/2026	2	2,894,557	219.39		99,924		60,099		95,067			(49,421)		15,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	03/17/2026	1	921,754	219.01		31,893		19,276		31,215			(16,642)		5,066		0001
Purchased Call/Merrill Lynch RPM Index/MLR161W$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	03/13/2026	3	2,724,904	219.01		94,138		56,817		92,317			(42,399)		14,908		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	03/16/2026	2	3,909,273	219.01		135,252		81,679		132,120			(64,623)		21,461		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/18/2026	2	1,335,062	219.03		46,524		28,194		45,189			(20,062)		7,346		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/19/2024	03/19/2026	4	3,281,132	219.43		114,898		69,942		108,130			(58,724)		18,074		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/20/2026	2	1,716,279	220.44		59,384		36,142		52,117			(53,817)		9,465		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/20/2026	1	1,826,371	220.44		63,192		38,613		55,460			(26,433)		10,072		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/20/2026	2	1,415,330	220.01		48,721		29,820		44,548			(31,471)		7,805		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/23/2026	1	2,721,175	220.01		94,425		57,928		85,510			(55,937)		15,057		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/24/2026	1	1,436,004	220.01		49,829		30,596		45,186			(26,529)		7,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/25/2026	3	1,084,957	219.68		38,063		23,446		35,112			(16,370)		6,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/26/2024	03/26/2026	2	4,747,999	219.79		165,364		101,996		153,115			(71,017)		26,360		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/27/2024	03/27/2026	2	1,494,394	221.14		52,034		32,176		43,138			(21,996)		8,306		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/27/2026	2	3,847,351	221.79		132,928		82,514		105,046			(83,370)		21,383		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/28/2024	03/30/2026	2	2,871,915	221.79		99,560		61,955		78,307			(43,104)		16,015		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Merrill Lynch RPM Index/MLR161XSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2026	1	1,001,778	221.79		34,762		21,649		27,365			(23,040)		5,592		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	2	1,094,546	222.03		37,443		26,862		32,123			(12,349)		6,538		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2024	06/12/2026	3	3,979,015	221.18		138,432		100,825		125,895			(43,566)		23,929		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2026	1	824,217	220.74		28,600		21,411		27,355			(13,206)		5,040		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2026	2	1,255,207	218.68		42,672		27,502		45,008			(15,170)		7,122		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	2	2,279,602	220.07		77,398		49,547		73,186			(37,850)		12,865		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2024	04/09/2026	2	4,021,195	222.27		138,451		88,056		107,286			(80,470)		22,669		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2026	3	1,221,520	221.13		42,458		26,556		35,577			(15,902)		6,827		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2024	04/20/2026	1	3,260,275	218.9		112,153		73,123		115,406			(85,307)		18,596		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2024	04/08/2026	3	736,782	221.47		25,174		15,995		20,907			(15,224)		4,149		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/06/2026	1	3,162,688	221.35		109,429		69,240		90,375			(46,547)		17,772		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	2	2,694,739	220.78		93,204		58,709		81,013			(44,363)		15,076		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	2	1,319,193	219.23		45,334		29,896		45,909			(21,069)		7,556		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	2	1,617,922	218.98		55,574		35,620		56,635			(23,963)		9,131		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2024	04/24/2026	2	906,159	219.27		31,163		20,467		31,438			(17,023)		5,190		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/23/2024	04/22/2026	2	1,469,555	218.78		50,622		33,101		52,587			(21,114)		8,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2024	05/01/2026	2	1,572,207	219.63		54,211		36,268		53,463			(26,180)		9,071		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2026	2	4,392,525	218.28		151,258		100,567		165,239			(63,568)		25,317		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	05/08/2026	2	3,086,861	221.98		106,030		72,064		87,762			(38,580)		17,938		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Y$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2024	05/13/2026	6	1,631,478	221.79		57,175		39,205		47,236			(21,873)		9,528		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/17/2024	05/15/2026	2	3,315,007	224.24		113,895		78,505		78,808			(42,602)		19,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2024	05/28/2026	2	470,374	220.65		15,209		10,706		15,214			(4,503)		2,788		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2024	06/01/2026	1	1,301,545	220.23		44,903		31,871		43,468			(51,001)		7,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/01/2024	04/29/2026	4	2,020,147	220.02		68,263		45,415		66,165			(33,338)		11,631		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2024	05/15/2026	2	4,557,913	223.46		157,724		108,126		115,795			(53,481)		26,673		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/08/2024	05/08/2026	2	2,171,517	220.62		75,458		51,023		68,901			(27,986)		12,619		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/21/2024	05/21/2026	3	3,490,471	223.7		119,483		82,901		87,817			(61,658)		20,549		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/11/2024	06/10/2026	2	902,226	220.26		31,284		22,580		30,404			(11,183)		5,415		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/11/2024	06/11/2026	2	3,654,416	220.39		126,191		91,191		122,557			(48,618)		21,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/20/2024	05/20/2026	2	1,351,248	223.89		46,336		32,100		33,203			(16,767)		7,947		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/29/2024	05/29/2026	2	2,678,062	219.28		92,418		65,150		96,233			(40,676)		15,890		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/31/2024	06/02/2026	1	709,198	220.23		24,467		17,376		23,719			(10,582)		4,224		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2024	06/05/2026	2	1,670,534	220.03		57,495		41,297		57,217			(16,198)		9,979		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2024	04/17/2026	2	1,383,556	218.9		47,433		30,860		49,084			(31,467)		7,867		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	06/03/2026	4	852,430	220.96		31,881		23,237		26,993			(40,410)		5,082		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	06/18/2026	2	2,094,002	222.25		71,750		52,840		61,569			(18,909)		12,664		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2024	05/22/2026	2	1,651,078	222.82		55,969		38,930		44,759			(34,924)		9,730		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/27/2026	1	779,406	221.2		26,889		18,874		24,031			(8,015)		4,616		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/12/2024	06/12/2026	2	3,010,391	220.94		104,142		75,400		97,011			(37,209)		18,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/27/2024	06/26/2026	2	1,588,455	220.62		55,077		40,944		53,194			(25,530)		9,678		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/18/2024	06/17/2026	2	1,304,668	221.26		45,665		33,429		41,320			(12,236)		7,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2024	05/01/2026	4	3,030,076	218.8		107,143		72,161		109,814			(50,774)		17,482		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	06/18/2026	2	6,474,859	221.95		224,153		164,358		194,884			(76,746)		39,158		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/21/2024	06/23/2026	1	669,567	221.7		23,234		17,170		20,498			(6,064)		4,068		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2024	06/25/2026	2	5,626,669	221.49		193,343		143,436		176,425			(68,421)		34,251		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/27/2024	06/26/2026	2	1,799,006	221.02		62,118		46,359		58,462			(50,546)		10,961		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/13/2024	06/12/2026	2	2,249,669	220.85		78,270		56,915		72,995			(26,966)		13,529		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/15/2026	1	2,631,384	221.18		91,309		66,566		83,114			(51,755)		15,869		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/02/2024	04/02/2026	3	4,162,095	221.32		144,042		90,255		119,591			(76,152)		23,286		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/04/2024	04/02/2026	2	1,734,118	221.39		59,743		37,489		49,533			(22,254)		9,702		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/05/2024	04/02/2026	2	1,452,813	221.35		50,148		31,634		41,638			(21,234)		8,128		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2024	04/23/2026	3	3,564,474	219.2		122,634		80,363		124,162			(79,101)		20,395		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2024	05/08/2026	3	2,781,837	221.56		96,733		65,673		81,852			(41,803)		16,165		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2024	05/29/2026	2	2,116,928	220.23		73,658		52,210		70,818			(35,273)		12,561		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	05/04/2026	1	4,052,787	220.22		139,821		93,855		131,392			(77,292)		23,455		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/05/2024	06/05/2026	2	2,147,372	221.67		74,504		53,245		64,836			(30,656)		12,828		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/22/2026	2	1,914,482	220.97		66,143		46,247		60,218			(21,726)		11,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161XSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2024	04/10/2026	2	2,758,088	219.74		94,957		60,532		90,927			(50,567)		15,565		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2024	04/16/2026	2	4,109,757	218.12		141,391		91,285		154,585			(58,100)		23,343		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/17/2024	04/17/2026	2	1,792,312	218.23		61,739		39,976		66,930			(31,013)		10,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/14/2026	1	1,028,861	218.98		35,496		22,819		35,986			(16,300)		5,831		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/18/2024	04/17/2026	1	2,305,624	218.36		79,313		51,526		85,252			(40,687)		13,109		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/07/2024	05/06/2026	3	1,499,724	220.67		51,872		34,944		47,046			(16,928)		8,697		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2024	05/11/2026	1	4,635,067	221.98		159,910		108,879		131,744			(71,246)		27,016		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/27/2026	1	4,214,138	219.42		144,966		95,913		144,243			(63,113)		24,213		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2024	05/12/2026	1	736,718	221.98		25,417		17,317		20,975			(8,100)		4,298		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/28/2026	1	1,730,757	219.42		59,538		39,419		59,345			(21,867)		9,955		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/14/2024	05/14/2026	3	4,102,045	222.27		142,797		97,713		114,902			(52,778)		23,981		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	05/01/2026	2	1,532,076	220.22		52,847		35,406		49,743			(31,843)		8,839		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/17/2024	05/18/2026	1	2,884,965	224.24		99,531		68,727		68,495			(57,721)		16,934		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/24/2024	05/22/2026	1	2,808,638	221.2		96,617		67,619		86,757			(55,095)		16,551		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/25/2024	06/24/2026	2	241,498	222.13		8,221		6,090		7,170			(2,131)		1,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/14/2024	06/16/2026	1	603,522	221.18		20,942		15,275		19,089			(7,613)		3,643		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/01/2024	06/26/2026	2	2,818,787	220.74		96,801		72,349		93,551			(26,279)		17,175		0001
Purchased Call/Merrill Lynch RPM Index/MLR161YS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/30/2024	04/24/2026	2	1,101,204	219.42		37,560		24,802		37,763			(22,131)		6,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR161ZSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/28/2024	06/29/2026	1	3,533,630	220.74		122,264		91,487		117,177			(44,871)		21,590		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Y$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2024	05/07/2026	2	5,088,246	220.75		175,482		118,361		159,513			(76,195)		29,538		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2026	1	1,035,711	220.22		35,732		24,001		33,615			(17,190)		6,000		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2024	05/29/2026	2	1,448,340	219.8		49,898		35,310		50,056			(16,323)		8,594		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/04/2024	06/04/2026	2	7,491,318	220.75		259,415		184,944		242,550			(103,218)		44,708		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2026	1	634,721	220.03		21,898		15,762		21,750			(6,136)		3,806		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/08/2026	1	2,924,719	220.03		100,903		72,589		100,032			(30,306)		17,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2026	1	2,435,531	223.57		84,026		57,833		61,301			(42,317)		14,253		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/17/2024	05/19/2026	1	769,568	224.24		26,550		18,344		18,320			(9,950)		4,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2026	1	1,037,314	218.9		35,684		23,283		36,729			(12,401)		5,923		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	2	1,593,697	221.7		55,301		40,781		48,904			(27,958)		9,638		0001
Purchased Call/Merrill Lynch RPM Index/MLR161XSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2024	04/13/2026	1	3,108,047	218.98		107,228		68,879		108,591			(50,998)		17,597		0001
Purchased Call/Merrill Lynch RPM Index/MLR161X$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2026	1	741,886	221.35		25,669		16,255		21,238			(9,414)		4,173		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Y$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2024	05/26/2026	1	870,956	221.2		30,048		21,079		26,811			(16,489)		5,153		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2024	06/22/2026	1	2,044,052	221.7		70,929		52,392		62,525			(21,070)		12,408		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2026	3	1,059,265	224.27		38,347		29,530		27,312			(14,752)		6,566		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2026	2	1,397,713	222.45		49,938		39,212		42,181			(12,493)		8,733		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/10/2024	07/09/2026	2	4,291,524	222.03		148,998		113,388		131,053			(52,563)		26,459		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	2	1,879,434	227.99		66,101		54,513		38,223			(18,142)		12,028		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2026	2	4,016,480	223.62		139,525		108,866		110,583			(32,504)		25,074		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2026	2	1,349,421	225.72		46,487		36,991		31,947			(16,162)		8,483		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2024	08/06/2026	2	2,797,439	223.5		98,434		78,698		79,231			(31,903)		17,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2024	08/21/2026	2	1,959,979	226.91		69,360		57,124		43,518			(21,210)		12,544		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2026	2	5,095,053	225.79		179,326		145,091		122,046			(51,922)		32,389		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2024	08/12/2026	2	589,425	225.25		21,309		17,230		14,657			(11,661)		3,744		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/02/2026	2	1,342,543	221.57		46,646		35,246		42,257			(11,401)		8,225		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/19/2024	07/10/2026	3	1,288,270	224.25		44,696		34,252		33,177			(14,893)		7,950		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/31/2024	07/30/2026	2	2,575,248	224.16		90,078		71,150		68,702			(28,433)		16,175		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2026	2	1,297,686	227.78		44,890		36,859		26,851			(16,106)		8,305		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2024	09/01/2026	1	891,244	227.88		31,461		26,311		18,525			(5,150)		5,756		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/04/2024	09/02/2026	2	733,616	227.88		25,888		21,663		15,319			(4,225)		4,742		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/17/2024	09/17/2026	2	5,605,643	229.36		198,610		170,246		106,820			(32,760)		36,677		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/03/2024	09/03/2026	3	609,227	227.45		21,754		18,246		13,260			(3,508)		3,941		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/17/2024	09/16/2026	2	1,278,739	229.77		44,905		38,448		23,421			(6,456)		8,360		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/27/2024	09/28/2026	1	2,945,255	231.99		104,557		91,325		45,780			(27,954)		19,439		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	2	3,209,790	231.99		112,968		98,627		50,029			(24,933)		21,135		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2026	2	3,195,982	231.9		113,166		98,654		50,195			(14,512)		21,044		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	2	2,825,184	222.59		97,046		73,441		82,244			(25,698)		17,309		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2024	07/06/2026	1	3,184,233	222.59		110,493		83,744		92,345			(30,694)		19,579		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR161Z$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/01/2024	07/01/2026	2	546,867	220.1		19,067		14,312		19,169			(4,755)		3,347		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/13/2026	1	3,374,069	224.68		117,418		90,122		83,746			(43,491)		20,878		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	1	2,123,212	224.68		73,888		56,640		52,826			(27,669)		13,103		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/05/2024	08/05/2026	2	535,528	223.61		18,791		15,005		14,960			(3,786)		3,381		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/31/2026	1	2,101,915	227.88		74,198		62,036		43,505			(20,054)		13,564		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/29/2026	3	1,109,187	223.74		39,616		31,280		30,396			(8,336)		6,961		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2024	08/07/2026	2	1,423,874	223.42		50,581		40,531		40,685			(10,050)		9,005		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/28/2026	1	688,806	223.71		24,039		18,921		18,886			(5,118)		4,319		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2026	2	2,919,370	223.71		101,587		79,850		80,059			(27,573)		18,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	08/07/2026	3	1,359,519	224.84		47,965		38,635		34,854			(11,592)		8,598		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/27/2026	1	2,202,700	223.71		76,874		60,484		60,315			(18,175)		13,799		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/27/2026	1	2,279,130	227.99		80,453		66,639		46,871			(21,672)		14,659		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/19/2024	08/19/2026	2	709,404	227.33		24,909		20,363		15,097			(4,547)		4,533		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/17/2026	2	1,444,318	223.49		50,390		39,122		39,823			(18,002)		8,969		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/18/2024	07/17/2026	2	2,610,306	224.79		90,421		70,097		64,965			(24,700)		16,209		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/20/2026	1	1,587,379	223.49		55,241		42,931		43,742			(14,468)		9,884		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2024	09/11/2026	1	955,710	227.76		33,832		28,720		20,501			(15,795)		6,223		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/23/2026	3	811,587	230.21		29,682		25,708		14,530			(8,142)		5,335		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2024	09/04/2026	2	4,226,071	226.94		150,185		126,761		95,945			(27,161)		27,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2026	2	1,772,374	230.75		63,362		55,031		30,651			(8,331)		11,670		0001
Purchased Call/Merrill Lynch RPM Index/MLR161Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2026	1	4,205,973	220.52		145,527		109,495		143,166			(43,894)		25,768		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2026	2	1,860,652	225.57		64,485		49,797		43,493			(22,539)		11,554		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2026	2	1,084,639	225.27		37,938		30,040		26,609			(11,487)		6,819		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/23/2024	07/22/2026	3	1,937,685	223.9		67,136		52,425		51,923			(14,712)		12,086		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2026	2	4,099,605	227.36		144,827		118,591		87,555			(35,181)		26,215		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2026	1	929,731	222.94		32,448		25,361		27,040			(7,087)		5,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	1	988,524	229.31		35,093		29,983		18,753			(7,078)		6,457		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/04/2024	09/04/2026	3	5,442,978	227.85		192,066		161,268		114,947			(32,666)		35,240		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	3	2,190,948	227.86		77,013		64,265		45,596			(18,633)		14,104		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/03/2024	08/28/2026	3	2,812,013	227.88		98,667		82,450		58,426			(23,823)		18,102		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/11/2026	2	3,573,610	229.31		126,876		108,317		67,670			(23,639)		23,269		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/30/2024	09/30/2026	2	1,677,601	231.16		59,980		52,496		28,109			(7,484)		11,090		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/17/2024	09/09/2026	3	1,249,050	227.72		44,803		37,968		26,664			(6,835)		8,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/11/2024	09/10/2026	2	3,651,636	227.94		129,583		109,829		76,993			(26,917)		23,758		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2024	08/26/2026	2	1,385,124	227.88		48,939		40,494		28,515			(8,446)		8,902		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2026	3	1,794,601	225.88		63,319		51,536		42,774			(11,783)		11,418		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2026	1	1,185,270	225.72		41,840		33,334		28,039			(8,506)		7,477		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2024	08/03/2026	1	2,369,876	225.72		83,657		66,626		55,941			(35,458)		14,937		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/21/2026	1	721,371	223.49		25,176		19,574		19,912			(5,602)		4,495		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/14/2026	1	906,797	224.68		31,647		24,301		22,561			(9,124)		5,616		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/17/2026	1	3,938,681	226.9		138,642		113,087		86,411			(49,821)		25,123		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	2	6,181,135	229.78		218,899		188,971		114,098			(40,255)		40,474		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	2	708,160	225.44		25,001		19,873		17,142			(5,127)		4,452		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2024	09/11/2026	2	1,378,436	228.53		48,964		41,751		29,366			(14,935)		8,975		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/24/2026	1	3,840,486	231.39		136,337		118,171		62,604			(21,991)		25,268		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/29/2026	1	1,365,261	231.99		48,467		42,342		21,294			(11,420)		9,018		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/10/2026	1	2,395,982	224.84		84,339		67,981		61,231			(21,982)		15,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2026	2	1,917,741	227.73		67,726		56,224		40,332			(11,502)		12,345		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	1	1,764,258	226.9		61,925		50,464		38,762			(11,461)		11,225		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/18/2026	2	1,403,617	228.55		49,841		42,799		28,616			(7,042)		9,191		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/16/2026	2	2,603,308	225.69		90,579		69,803		60,258			(30,805)		16,152		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/08/2024	08/07/2026	1	1,655,740	224.51		58,116		46,734		43,544			(16,310)		10,472		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/14/2026	2	2,479,301	225.72		87,362		70,847		59,842			(16,516)		15,774		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/25/2026	1	1,155,667	227.99		40,795		33,678		23,557			(7,117)		7,421		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2024	07/10/2026	2	2,154,217	222.74		75,630		57,688		62,466			(24,743)		13,294		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/08/2024	07/08/2026	1	262,742	222.05		9,117		6,926		7,967			(2,192)		1,618		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/21/2026	1	2,775,612	229.78		98,534		85,116		51,220			(19,304)		18,218		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2611$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/14/2026	1	2,670,103	229.31		94,789		80,968		50,535			(34,600)		17,428		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2026	1	1,490,902	229.78		52,927		45,730		27,601			(7,197)		9,794		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2024	08/24/2026	1	3,010,255	227.99		106,262		87,699		61,130			(20,364)		19,314		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2026	1	590,148	224.84		20,773		16,750		15,104			(9,820)		3,745		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2026	2	2,355,213	229.45		83,419		71,916		44,660			(11,504)		15,422		0001
Purchased Call/Merrill Lynch RPM Index/MLR2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2026	1	814,103	222.59		28,249		21,420		23,654			(6,830)		5,010		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2026	1	1,751,519	226.94		62,179		52,528		39,620			(9,651)		11,377		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	1	1,021,937	226.9		35,972		29,351		22,507			(8,433)		6,524		0001
Purchased Call/Merrill Lynch RPM Index/MLR2611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	2	1,129,591	227.86		39,663		33,431		23,836			(8,507)		7,313		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	11/05/2026	2	3,816,494	228.74		134,219		124,147		82,902			(10,072)		25,931		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	3	3,385,265	231.86		118,290		104,126		53,888			(30,743)		22,396		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	1	4,743,562	229.22		166,973		152,274		97,216			(17,321)		31,990		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	3,235,816	231.5		113,901		102,777		54,709			(18,351)		21,707		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	2	5,174,865	227.51		181,199		166,939		122,241			(26,198)		35,003		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2026	2	2,656,559	230.35		93,820		84,036		49,246			(36,617)		17,766		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2024	11/11/2026	2	2,362,054	228.02		82,250		76,720		54,343			(22,165)		16,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	2	2,749,679	229.44		97,256		86,354		54,268			(10,902)		18,304		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	2	1,485,053	228.54		52,080		50,240		34,202			(11,217)		10,305		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	2	6,405,013	228.28		223,537		212,427		148,897			(23,175)		44,000		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2612$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	1	2,923,276	230.95		103,192		91,127		50,262			(25,531)		19,400		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/21/2026	2	2,382,588	230.43		83,862		75,803		44,157			(14,564)		16,007		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2024	12/11/2026	2	7,941,068	226		276,939		271,209		221,203			(5,730)		55,377		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2026	2	3,301,124	228.34		115,694		112,366		77,271			(10,869)		22,988		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	2	2,720,557	232.14		96,054		84,326		42,441			(23,299)		18,012		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2024	11/13/2026	3	7,770,925	225.8		271,642		255,521		211,593			(23,635)		53,111		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	1	5,840,674	222.45		203,840		201,587		207,276			(2,252)		40,930		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	1	3,626,939	225.8		126,943		119,435		98,862			(18,033)		24,843		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	2	1,517,505	231.02		53,321		47,846		26,713			(24,192)		10,156		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	2	3,216,793	230.73		113,352		102,098		57,968			(48,178)		21,530		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/25/2024	11/25/2026	2	1,499,580	228.32		52,530		50,055		34,606			(2,475)		10,339		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2026	2	3,028,231	225.49		105,768		103,746		87,479			(5,203)		21,192		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	989,443	231.5		34,927		31,521		16,757			(3,406)		6,642		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	1	890,022	230.95		31,418		27,750		15,361			(5,793)		5,911		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	1	1,210,016	230.4		42,714		38,190		22,103			(7,373)		8,080		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	2	3,801,347	222.73		131,708		131,366		133,780			(342)		26,750		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	1	4,712,335	226		164,932		161,529		130,905			(14,767)		32,931		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	3	1,803,930	225.91		63,373		59,721		48,739			(5,514)		12,329		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2024	12/10/2026	2	3,528,466	227.97		123,710		120,322		85,395			(3,388)		24,589		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2026	1	897,873	227.11		31,426		29,699		22,508			(42,829)		6,168		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	2	4,579,440	226.78		160,585		151,349		116,647			(19,605)		31,413		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2026	1	4,291,336	226.83		149,768		139,893		108,820			(20,214)		29,308		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2024	10/28/2026	3	3,326,745	229.22		116,446		106,400		68,489			(10,046)		22,469		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/27/2024	11/27/2026	2	3,449,220	228.94		120,834		115,840		76,278			(4,994)		23,815		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	2	7,451,912	231.5		261,218		235,607		126,157			(33,537)		49,875		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	2	4,037,178	227.66		140,968		133,777		97,283			(13,116)		27,734		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2026	2	1,313,240	229.13		45,664		41,860		27,460			(3,805)		8,883		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	3	2,382,431	226.47		83,101		77,766		61,859			(12,963)		16,283		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	1	6,921,819	228.89		242,264		225,845		149,271			(18,318)		47,065		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	1	2,890,900	229.92		101,471		92,373		56,335			(18,386)		19,452		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2026	3	3,785,527	227.02		132,695		125,259		95,269			(13,043)		25,986		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	2	3,730,770	226.84		130,230		127,364		98,082			(2,866)		26,017		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2026	3	4,413,179	222.17		153,323		153,125		150,635			(198)		31,056		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	2	5,137,629	228.43		179,772		174,076		119,269			(9,305)		35,650		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	1	9,697,593	222.17		339,416		338,949		351,891			(467)		68,431		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2024	12/03/2026	2	3,311,276	228.32		116,275		111,968		77,402			(4,307)		22,961		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2026	2	2,767,118	230.28		97,319		86,092		50,473			(15,459)		18,392		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2026	2	2,379,230	230.34		83,744		74,893		43,785			(13,846)		15,900		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Merrill Lynch RPM Index/MLR2614$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	1	3,503,658	222.45		122,628		121,279		124,125			(1,349)		24,604		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2026	2	2,358,071	225.1		78,720		77,334		70,215			(1,386)		16,513		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2026	1	2,402,473	221.88		84,087		82,701		88,408			(1,386)		16,836		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2024	12/30/2026	2	4,357,750	221.8		152,483		152,483		140,286					30,793		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	1	406,026	229.72		14,252		12,920		8,037			(1,331)		2,732		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	2	3,473,108	229.41		122,170		109,020		68,708			(17,056)		23,120		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2026	1	2,554,878	228.89		89,676		83,632		55,329			(6,044)		17,423		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2024	10/08/2026	1	5,409,756	229.63		190,423		168,713		104,919			(50,563)		35,985		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	2	4,415,616	221.51		154,792		152,887		166,318			(1,905)		30,944		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	2,555,190	222.45		89,432		88,449		90,686			(983)		17,956		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	11/25/2026	3	4,494,189	228.41		157,702		150,629		104,878			(10,090)		30,985		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2024	12/02/2026	2	3,108,346	228.66		108,600		104,435		71,638			(8,066)		21,538		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	1	2,380,396	222.17		83,314		83,199		86,527			(114)		16,809		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	1	5,407,644	229.4		189,268		181,686		115,585			(22,132)		37,337		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	1	1,943,031	228.26		68,200		66,139		45,715			(5,759)		13,521		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	2	2,680,807	231.22		94,633		83,417		45,152			(24,222)		17,749		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/04/2026	2	3,589,785	227.83		126,264		116,558		83,002			(17,197)		24,372		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	1	2,693,747	228.26		94,551		91,689		63,361			(22,482)		18,732		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/14/2024	10/09/2026	2	3,719,004	230.4		130,827		116,894		67,994			(20,615)		24,757		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2613$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2024	10/23/2026	2	7,502,165	229.22		263,314		240,041		154,360			(33,976)		50,479		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	2,721,722	227.51		95,532		88,053		64,311			(7,480)		18,465		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	1	1,532,725	229.22		53,952		49,209		31,492			(7,042)		10,344		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2026	2	3,297,455	230.46		114,796		103,940		61,356			(29,509)		22,170		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	1	4,238,027	228.89		148,331		138,320		91,394			(18,466)		28,880		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2026	2	1,259,868	227.86		43,874		40,640		29,335			(3,234)		8,566		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2024	12/11/2026	2	1,857,452	227.71		65,046		63,358		45,948			(1,687)		12,953		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	2	3,402,705	229.24		119,039		110,821		71,464			(21,127)		23,137		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	2,844,081	228.28		99,543		94,614		65,416			(18,087)		19,580		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/23/2024	12/23/2026	2	1,141,035	222.17		40,278		39,967		41,517			(310)		8,024		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	2	6,445,608	230.95		226,749		200,132		111,005			(55,977)		42,675		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2026	1	3,649,418	229.21		128,095		117,185		76,673			(12,749)		24,667		0001
Purchased Call/Merrill Lynch RPM Index/MLR2612$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	1	3,392,941	230.4		119,432		106,765		61,907			(30,096)		22,639		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	2,821,399	229.4		98,749		94,810		60,317			(9,719)		19,522		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	1	3,802,822	228.03		133,479		122,801		86,421			(16,262)		25,723		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2024	12/31/2026	1	5,898,290	221.81		206,440		206,440		220,631					41,707		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	1	2,913,390	225.8		101,969		95,946		79,365			(8,131)		19,970		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	1	541,207	228.28		18,942		18,006		12,470			(937)		3,729		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	2	9,096,916	228.26		318,254		308,600		213,796			(17,162)		63,124		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Merrill Lynch RPM Index/MLR2614$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	1	3,179,920	229.4		111,615		107,169		68,130			(4,446)		22,019		0001
Purchased Call/Merrill Lynch RPM Index/MLR2613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	3,723,243	227.51		130,686		120,440		87,980			(16,743)		25,241		0001
Purchased Call/Merrill Lynch RPM Index/MLR2614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	1	1,875,843	226		65,655		64,302		52,200			(1,353)		13,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/04/2024	01/02/2025	8	22,838,106	271.7		482,113		1,334		417,537			(515,078)		8,452		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2024	01/03/2025	8	19,809,392	271.22		431,041		2,383		385,557			(466,127)		8,979		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	6	16,359,735	270.57		360,894		2,006		351,603			(374,127)		7,416		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	6	17,112,563	270.54		379,611		2,115		369,081			(395,692)		7,757		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2024	01/07/2025	4	7,422,211	270.54		165,551		2,737		158,353			(183,449)		5,139		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	2	4,885,403	270.54		107,022		1,474		104,049			(112,249)		3,132		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	1	231,449	270.54		5,069		28		4,997			(5,041)		105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2024	01/08/2025	8	19,101,945	270.84		425,474		8,212		393,359			(430,594)		14,140		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2024	01/09/2025	9	23,782,554	270.79		540,596		11,940		493,627			(551,600)		18,672		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2024	01/10/2025	7	17,728,947	271.52		404,427		10,059		336,937			(421,119)		14,673		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313P$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	5	15,747,053	271.93		359,864		9,012		290,159			(369,911)		13,032		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/13/2025	1	7,336,133	273.49		161,395		5,350		108,034			(192,332)		6,922		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/10/2025	5	18,439,408	273.49		393,208		9,870		277,074			(413,323)		15,260		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/15/2025	2	5,704,056	273.49		125,742		4,848		84,439			(147,007)		5,782		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/14/2025	2	6,501,766	273.49		142,737		5,112		95,997			(153,163)		6,367		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/12/2024	01/10/2025	1	204,343	273.49		4,475		112		3,065			(4,363)		169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/17/2024	01/16/2025	6	24,199,892	272.72		507,852		21,013		399,177			(512,531)		25,333		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/17/2025	6	22,434,204	271.5		498,695		22,007		433,752			(511,129)		24,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/06/2024	01/17/2025	4	16,815,406	271.7		376,885		16,727		323,407			(401,450)		18,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/19/2024	01/17/2025	5	16,606,800	272.5		369,553		16,455		288,967			(389,151)		17,920		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	01/21/2025	2	3,522,402	272.5		78,145		4,311		60,491			(81,417)		4,224		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/23/2024	01/22/2025	8	25,637,226	273.48		554,119		32,061		386,745			(550,671)		31,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/24/2024	01/23/2025	5	19,092,986	273.4		413,468		25,025		292,157			(433,829)		23,964		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	9	18,795,800	272.71		418,050		26,578		316,123			(443,733)		24,098		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/25/2024	01/24/2025	4	18,102,162	273.02		393,817		25,121		298,918			(392,835)		23,209		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/27/2025	1	7,096,739	272.68		156,128		11,183		120,600			(163,139)		9,651		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/24/2025	7	20,620,193	272.68		470,439		30,191		355,885			(461,721)		26,438		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	01/28/2025	2	6,276,274	272.68		138,760		10,311		106,893			(150,194)		8,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/26/2024	01/24/2025	1	89,424	272.68		1,958		125		1,542			(1,833)		115		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/29/2024	01/29/2025	4	20,401,537	273.64		446,002		34,374		306,613			(445,271)		28,753		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/30/2024	01/30/2025	4	24,495,418	273.57		541,527		43,221		372,775			(519,273)		35,113		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	01/31/2025	6	18,709,632	273.8		414,071		34,254		276,785			(412,346)		27,263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	01/31/2025	8	19,186,540	273.92		422,743		35,222		286,380			(406,822)		27,958		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/04/2025	1	6,446,864	274.24		141,831		13,248		90,707			(148,408)		9,982		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	02/03/2025	1	5,796,456	274.24		126,942		11,540		81,334			(135,808)		8,846		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/02/2024	01/31/2025	8	20,456,473	274.24		440,546		36,860		292,383			(427,508)		29,808		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2024	02/05/2025	9	21,187,138	273.57		472,330		45,742		327,054			(473,699)		33,270		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/07/2024	02/06/2025	5	20,019,344	273.51		444,459		44,031		312,516			(431,401)		31,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB3130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/08/2024	02/07/2025	5	23,812,086	273.92		533,455		54,523		352,607			(566,704)		38,416		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/14/2024	02/07/2025	5	14,435,451	274.44		318,210		32,673		204,652			(310,252)		23,289		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/10/2025	1	8,705,350	274.62		190,647		21,008		118,121			(181,975)		14,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/09/2024	02/11/2025	2	4,039,382	274.62		88,498		9,970		54,963			(90,352)		6,851		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/07/2025	5	18,267,738	274.62		401,967		41,388		252,644			(388,228)		29,471		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/12/2025	11	24,463,891	274.78		545,525		63,259		327,432			(503,139)		41,984		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/13/2024	02/13/2025	5	18,450,340	274.88		405,938		48,019		243,473			(385,745)		32,030		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/14/2025	6	18,503,332	274.88		423,707		51,540		244,826			(402,906)		32,485		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/15/2024	02/12/2025	1	250,913	274.78		6,045		709		3,439			(5,336)		431		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2024	02/14/2025	5	17,455,448	276.13		386,081		47,280		199,291			(359,367)		30,645		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2024	02/14/2025	2	26,065,324	276.37		563,167		69,081		287,155			(545,890)		45,761		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2024	02/19/2025	5	20,571,949	276.37		451,518		61,027		222,897			(408,930)		38,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/16/2024	02/18/2025	1	5,303,137	276.37		116,139		15,357		57,257			(122,661)		9,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	02/20/2025	6	22,380,900	276		492,390		67,844		257,233			(472,292)		41,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/21/2025	4	22,329,074	275.57		528,427		74,334		273,810			(473,588)		42,140		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/21/2025	6	18,514,604	278.11		411,120		58,370		160,819			(385,701)		34,941		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/24/2025	2	8,330,888	278.59		182,543		27,165		64,742			(171,023)		16,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/21/2025	6	17,001,343	278.59		372,873		53,163		136,497			(347,504)		32,085		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/25/2025	2	8,135,059	278.59		178,089		26,915		63,525			(172,892)		15,932		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/21/2025	1	52,482	278.59		1,144		162		420			(982)		99		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/26/2025	7	26,854,717	278.36		592,577		91,358		219,036			(530,839)		53,062		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	02/27/2025	8	21,651,435	278.49		477,320		74,980		173,533			(445,844)		43,154		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/28/2025	3	8,168,235	278.35		187,878		30,116		67,363			(164,018)		16,420		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/28/2025	5	15,467,390	279		356,072		57,326		120,190			(315,546)		31,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	02/28/2025	7	33,895,587	280.52		745,144		120,300		203,256			(684,075)		68,138		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/03/2025	1	10,224,728	280.52		223,922		37,629		58,649			(197,462)		21,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	03/04/2025	8	16,131,727	281.2		348,311		59,748		87,640			(321,111)		33,510		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/05/2025	6	15,342,208	280.8		341,780		59,439		90,057			(296,687)		32,122		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2024	03/06/2025	7	21,218,545	281.48		464,797		82,202		110,841			(407,737)		44,771		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/07/2025	5	17,882,226	281.64		388,170		69,966		91,419			(351,248)		38,020		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/07/2025	5	34,229,322	281.64		734,045		132,622		174,831			(633,179)		72,777		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/10/2025	2	7,003,895	281.64		153,336		28,736		33,919			(137,785)		15,226		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/01/2024	03/11/2025	7	17,733,552	280.16		390,049		74,384		120,555			(341,218)		38,830		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2024	03/12/2025	6	16,015,872	280.21		351,452		68,016		108,240			(310,103)		35,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/13/2025	5	21,045,635	280.36		452,304		88,675		139,445			(387,945)		46,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2024	03/14/2025	6	20,180,310	279.73		434,213		86,793		149,048			(366,203)		45,125		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2024	03/14/2025	1	105,976	279.73		2,310		461		780			(1,850)		237		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/17/2025	1	6,896,952	278.91		151,043		31,207		56,035			(145,990)		15,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313S$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	5	35,251,056	278.91		782,113		156,617		295,690			(684,796)		78,824		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2024	03/18/2025	7	17,273,177	280.45		391,152		82,265		115,652			(335,971)		39,668		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2024	03/19/2025	6	19,722,392	281.17		442,392		94,101		117,879			(369,482)		45,586		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	03/20/2025	7	18,715,244	281.5		420,696		90,906		106,247			(360,189)		43,534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313T$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/21/2024	03/21/2025	4	19,416,611	283.82		418,341		91,655		72,286			(345,576)		45,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/27/2024	03/21/2025	5	40,906,085	282.97		891,861		195,818		179,434			(731,784)		95,754		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/22/2024	03/24/2025	1	8,826,746	282.97		193,306		43,667		36,315			(164,251)		21,046		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/01/2024	03/25/2025	6	21,896,483	282.93		482,822		110,696		99,598			(399,141)		52,521		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/25/2024	03/25/2025	1	73,557	282.93		1,611		368		331			(1,243)		176		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/26/2024	03/26/2025	5	20,393,380	282.81		456,619		105,958		95,402			(381,461)		49,206		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/27/2025	6	20,770,786	283.97		459,268		107,907		78,768			(371,808)		50,411		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/04/2024	03/28/2025	5	56,560,750	284.42		1,237,716		295,104		197,868			(1,016,848)		138,070		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/28/2024	03/31/2025	1	8,388,042	284.42		183,698		44,915		27,006			(151,522)		20,826		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/18/2024	04/17/2025	4	19,203,787	282.76		405,442		119,507		103,340			(314,118)		51,988		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2024	04/30/2025	5	16,260,639	280.08		351,426		115,487		138,500			(270,635)		46,618		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/09/2024	04/04/2025	5	17,921,446	285		390,808		100,961		59,109			(325,806)		45,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/13/2024	05/07/2025	4	14,110,107	282.49		303,746		105,569		87,454			(208,408)		41,616		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2024	05/01/2025	4	22,414,274	279.71		489,397		162,083		201,509			(339,105)		64,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/16/2025	6	21,907,645	285.27		486,045		181,983		91,765			(335,173)		66,863		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2024	04/03/2025	6	22,936,199	285.02		499,982		127,239		74,709			(385,528)		57,888		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/05/2024	04/07/2025	3	7,396,150	284.95		161,576		42,805		22,551			(127,992)		19,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	04/04/2025	6	28,879,385	284.95		631,917		163,529		96,197			(503,136)		73,278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/15/2024	05/13/2025	7	19,980,901	283.08		458,874		167,392		116,473			(315,180)		60,307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/10/2024	05/12/2025	3	7,989,179	283.9		174,366		62,964		37,936			(130,841)		24,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/09/2025	3	20,295,731	282.64		455,067		161,530		124,152			(310,377)		60,329		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313V$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/05/2024	05/08/2025	5	20,999,050	281.92		464,278		162,800		142,120			(315,092)		62,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/03/2024	04/01/2025	5	13,351,066	284.4		293,478		72,924		48,411			(230,487)		33,332		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/23/2025	3	44,998,351	283.54		984,381		389,632		256,412			(639,895)		140,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/21/2024	05/16/2025	8	34,333,395	286.13		752,427		282,556		124,294			(497,134)		104,787		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	05/30/2025	4	22,425,630	282.15		490,876		202,741		160,431			(312,642)		71,881		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/10/2024	06/10/2025	4	18,213,368	282.85		403,824		178,436		123,445			(251,745)		60,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/31/2024	05/30/2025	1	51,839	282.16		1,130		468		367			(662)		166		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/30/2024	05/28/2025	5	21,148,058	284.57		426,336		173,089		105,511			(269,334)		67,332		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	05/30/2025	5	32,998,457	282.16		727,207		301,287		235,797			(472,270)		105,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	4	36,581,657	282.47		800,501		347,123		257,286			(487,215)		119,960		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/23/2025	4	19,858,839	283.93		429,369		169,540		106,764			(284,375)		62,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	06/27/2025	5	33,048,839	282.99		721,437		354,914		234,110			(407,353)		115,396		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/25/2025	5	14,638,680	283.1		320,632		155,116		101,354			(187,996)		50,825		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	3	18,253,041	281.46		403,191		124,574		123,938			(296,102)		50,781		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	3	20,081,466	282.57		436,808		197,418		143,357			(276,207)		67,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	6	14,813,085	281.88		330,676		140,839		111,983			(203,697)		48,265		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	6	15,461,693	285.48		337,798		91,014		47,957			(267,534)		40,058		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	5	15,419,193	282.91		340,981		151,528		103,993			(221,721)		51,362		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	6	24,563,136	283.5		521,145		245,814		158,311			(295,941)		84,063		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/13/2025	6	31,201,436	282.6		678,583		307,523		221,359			(410,331)		104,573		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	06/30/2025	3	12,849,196	282.99		282,834		140,360		87,162			(156,118)		45,242		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	7	18,537,826	282.31		404,977		118,625		107,269			(309,702)		50,185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/09/2025	2	8,352,267	282.47		182,916		80,163		56,350			(125,357)		27,650		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/05/2025	5	17,394,371	283.1		382,807		163,762		111,634			(257,219)		56,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/19/2024	04/21/2025	1	9,825,229	281.58		215,173		65,204		61,351			(164,307)		27,091		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/06/2025	5	18,241,458	284.18		388,705		168,098		100,676			(235,616)		59,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/25/2024	06/24/2025	6	18,358,834	283.04		403,265		193,762		127,773			(224,616)		63,561		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2024	05/20/2025	6	17,448,571	287.13		365,291		140,201		54,367			(244,068)		54,032		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/17/2024	05/15/2025	4	20,022,545	285.26		440,183		162,978		83,454			(319,713)		60,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/04/2024	05/22/2025	4	20,273,933	285.2		433,358		168,700		89,065			(281,264)		63,227		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/25/2024	04/25/2025	4	21,415,090	280.99		478,565		151,379		157,248			(360,937)		60,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/02/2024	04/02/2025	4	17,809,818	284.46		393,314		98,807		64,334			(318,116)		44,707		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/07/2024	05/06/2025	6	17,478,167	281.38		400,367		138,237		126,871			(292,863)		51,346		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/23/2025	1	153,897	283.54		3,355		1,327		863			(2,028)		482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/06/2025	1	137,128	282.47		2,989		1,295		952			(1,694)		450		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/24/2024	05/27/2025	1	5,363,210	283.54		117,454		47,241		29,525			(88,087)		17,018		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313W8F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	4	17,718,744	286.62		368,998		142,522		60,832			(243,972)		55,064		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	167,539	282.6		3,652		1,654		1,180			(1,999)		562		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/17/2025	5	19,462,972	282.05		444,844		205,719		150,609			(261,695)		66,022		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	4	31,849,544	282.26		691,009		218,951		193,239			(499,907)		89,387		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	4	21,795,938	283.02		476,361		233,786		153,576			(267,072)		76,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/20/2025	7	33,031,371	282.66		721,362		341,821		238,280			(410,648)		113,044		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/29/2025	5	15,478,335	282.56		297,450		96,909		91,720			(224,072)		44,190		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/17/2025	5	33,861,548	281.58		732,305		216,338		219,743			(575,974)		91,669		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	4	17,705,225	286.07		377,623		102,081		49,024			(290,759)		46,104		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	4	23,135,551	283.94		490,617		219,526		135,718			(295,962)		77,303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/14/2025	4	16,747,977	283.81		374,596		137,410		87,727			(253,497)		50,739		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/26/2025	5	21,667,736	283.25		469,879		228,506		147,712			(267,463)		75,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/10/2025	4	18,034,357	285.08		393,363		107,457		61,423			(309,822)		47,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	249,385	283.1		5,462		2,633		1,707			(2,829)		866		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	05/10/2024	05/09/2025	3	32,658,010	283.9		708,593		251,999		164,367			(490,526)		97,075		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	05/10/2024	05/02/2025	6	24,009,161	279.61		531,883		178,783		219,706			(382,539)		69,403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	05/17/2024	05/19/2025	2	10,075,091	286.13		219,494		83,587		33,537			(152,231)		31,087		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	06/03/2024	05/29/2025	4	15,475,137	283.18		329,813		134,829		95,399			(204,410)		49,437		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	05/30/2024	05/30/2025	1	94,499	282.15		2,060		850		669			(1,210)		303		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	06/10/2024	06/03/2025	6	17,274,177	283.13		359,898		152,052		109,600			(218,388)		56,102		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	05/31/2024	06/02/2025	1	8,242,386	282.16		180,508		75,585		56,549			(112,393)		26,682		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	06/18/2024	06/18/2025	1	60,803	283.09		1,326		615		410			(710)		207		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	06/14/2024	06/16/2025	1	8,719,995	282.6		190,968		87,330		59,354			(125,899)		29,492		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	09/06/2024	04/11/2025	5	22,768,641	285.26		483,514		134,551		75,607			(390,221)		59,885		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	04/10/2024	04/10/2025	1	84,223	285.08		1,836		501		280			(1,335)		220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	05/03/2024	05/05/2025	1	51,409	280.2		1,126		385		417			(741)		150		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	04/25/2024	04/24/2025	4	21,439,156	282.16		462,787		144,353		131,556			(327,067)		59,908		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	04/16/2024	04/11/2025	5	32,340,702	284.87		699,103		194,386		115,573			(560,933)		85,062		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/29/2024	04/22/2025	7	14,647,540	280.62		330,718		101,394		112,032			(245,667)		40,569		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/15/2025	6	15,774,042	284.39		326,573		94,046		63,339			(250,345)		42,302		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/26/2024	06/26/2025	1	205,754	283.25		4,485		2,175		1,387			(2,311)		716		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/17/2024	04/16/2025	5	18,681,137	283.55		395,212		114,465		87,488			(298,196)		50,336		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/09/2024	05/09/2025	1	103,460	282.64		2,255		800		625			(1,456)		308		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	06/18/2025	4	26,602,189	283.09		582,102		271,091		179,767			(337,043)		90,507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/20/2025	1	200,573	282.66		4,372		2,065		1,433			(2,308)		686		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/26/2024	04/28/2025	1	8,194,318	282.26		179,456		57,841		47,436			(128,190)		23,296		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	04/12/2024	04/14/2025	1	8,123,522	284.87		177,905		50,480		26,733			(136,387)		21,681		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/28/2024	05/02/2025	4	30,374,675	280.2		674,234		228,163		256,330			(500,760)		87,804		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/05/2025	1	6,790,500	280.2		148,712		50,800		55,422			(118,886)		19,869		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/22/2024	05/22/2025	1	70,519	285.2		1,537		597		308			(940)		220		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/28/2024	06/27/2025	1	51,797	282.99		1,129		555		365			(574)		181		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/13/2024	06/13/2025	1	66,689	282.57		1,454		656		470			(797)		224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/21/2024	06/23/2025	1	10,520,418	282.66		230,397		109,804		72,851			(134,120)		36,319		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/12/2024	06/12/2025	1	51,162	283.94		1,115		498		297			(618)		171		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/02/2024	07/02/2025	6	17,601,528	283.59		401,711		202,879		117,086			(207,841)		62,316		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	07/03/2025	6	26,953,847	285.08		598,460		304,541		147,263			(308,914)		95,687		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2024	07/03/2025	1	150,393	285.08		3,294		1,674		807			(1,619)		534		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/08/2025	7	16,333,752	285.38		375,689		195,180		87,431			(197,261)		58,768		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/10/2025	5	19,963,852	287.28		440,699		231,152		81,587			(225,591)		72,208		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/03/2025	10	38,873,540	286.02		839,487		429,328		185,502			(455,674)		138,002		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/09/2025	6	22,046,257	286.22		492,884		257,104		104,840			(255,396)		79,531		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/18/2025	8	21,100,227	285.24		429,409		236,426		119,482			(203,940)		77,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/05/2024	08/05/2025	6	14,516,982	274.34		352,425		210,256		288,189			(156,667)		55,967		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/08/2025	5	17,800,755	276.93		397,301		241,245		277,418			(177,597)		69,099		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/03/2025	6	15,097,551	279.24		341,742		231,353		196,076			(130,589)		61,972		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/21/2025	1	12,417,883	283.43		271,952		150,585		85,445			(136,885)		46,190		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/16/2025	4	17,439,408	288.04		366,578		198,329		65,391			(185,216)		64,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	07/30/2025	6	17,500,021	280.99		396,843		230,166		174,294			(191,933)		66,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/08/2025	5	31,626,931	277.51		701,307		426,902		465,077			(294,786)		122,770		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/24/2024	07/24/2025	5	22,806,394	281.86		471,981		265,902		201,999			(223,715)		85,459		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/09/2024	09/05/2025	6	31,787,179	279.08		709,656		487,281		419,293			(250,040)		131,009		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/31/2024	07/31/2025	5	19,390,715	282.59		410,332		239,168		160,644			(187,054)		73,890		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/16/2024	07/11/2025	4	39,927,764	286.89		876,233		465,198		173,671			(437,870)		144,793		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2025	1	11,729,602	281.07		259,224		168,531		118,736			(103,341)		47,259		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Y$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/03/2024	07/01/2025	5	18,447,812	282.96		418,397		209,541		133,379			(239,170)		65,133		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/17/2024	07/17/2025	8	25,326,502	286.89		529,921		288,650		113,521			(266,798)		93,268		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	09/12/2025	4	38,075,050	282.61		841,807		594,365		351,751			(277,147)		159,123		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/12/2025	4	18,213,105	281.67		406,510		286,171		186,225			(133,103)		76,116		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/12/2025	6	16,707,979	278.01		391,376		241,144		235,264			(160,293)		65,444		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/15/2024	07/15/2025	4	23,086,771	287.04		527,411		284,021		100,345			(265,764)		84,589		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/23/2025	6	15,890,892	283.45		323,870		181,575		115,711			(156,169)		59,400		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/20/2024	08/20/2025	4	12,742,727	280.81		282,601		180,126		136,021			(110,939)		50,796		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/11/2024	09/11/2025	4	20,951,845	280.91		471,936		329,770		233,039			(160,502)		87,390		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	07/07/2025	3	9,570,782	286.02		207,104		107,114		42,980			(128,055)		34,344		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/12/2025	1	370,253	282.61		8,183		5,773		3,399			(2,409)		1,547		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/23/2024	09/19/2025	3	37,530,350	283.13		831,766		603,264		332,681			(263,208)		158,985		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/28/2025	4	21,459,075	280.43		468,911		309,646		242,592			(171,709)		87,004		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2024	08/27/2025	3	11,195,970	280.81		242,071		159,076		121,216			(94,155)		45,299		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/25/2025	5	21,077,363	284.28		465,957		343,073		166,895			(136,126)		90,304		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/10/2025	4	9,948,654	280.37		224,492		156,137		116,114			(73,529)		41,414		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/22/2025	1	13,899,022	283.13		308,558		224,406		127,127			(114,764)		59,215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/23/2024	07/23/2025	1	57,521	283.45		1,260		704		417			(555)		215		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/18/2025	5	38,622,158	283.43		842,669		463,973		277,102			(423,537)		142,589		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/18/2025	4	23,625,034	281.78		529,269		379,723		241,860			(160,554)		99,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/25/2025	1	93,627	279.03		2,050		1,164		1,142			(886)		352		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/22/2024	07/22/2025	3	20,757,813	283.23		455,691		254,123		154,755			(217,554)		77,402		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/30/2024	07/29/2025	4	19,017,240	280.8		421,932		243,393		193,035			(201,680)		72,124		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/14/2024	08/14/2025	1	136,745	279.31		3,008		1,865		1,681			(1,144)		538		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2025	2	11,591,132	279.43		256,481		152,314		134,389			(112,213)		44,584		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2024	07/25/2025	4	37,917,530	279.86		835,789		476,231		424,370			(397,589)		142,429		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2024	08/06/2025	3	10,369,405	276.37		227,233		136,009		170,112			(101,555)		40,069		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2025	1	12,405,221	277.51		274,155		167,665		178,728			(125,695)		48,482		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/14/2025	5	22,591,150	279.31		498,997		309,947		279,451			(199,301)		88,882		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/06/2024	08/01/2025	3	35,535,936	279.43		756,586		445,624		422,478			(336,915)		135,732		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/15/2025	5	22,439,297	279.37		499,633		313,083		276,411			(209,082)		88,480		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/01/2025	3	18,359,727	281.43		392,475		230,575		174,764			(173,530)		70,126		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/07/2025	6	22,797,296	276.11		510,185		307,130		384,142			(228,407)		88,294		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/29/2024	07/28/2025	2	11,450,850	279.86		252,012		144,406		124,513			(114,609)		43,325		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/22/2025	4	21,541,640	280.03		482,220		311,535		250,789			(174,544)		86,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2025	1	508,698	279.08		11,242		7,743		6,611			(3,500)		2,109		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	09/04/2025	3	13,252,903	279.8		294,447		200,114		162,192			(100,934)		54,511		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/24/2025	4	11,923,871	284.46		262,339		192,555		92,294			(74,899)		50,991		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/13/2024	08/13/2025	3	12,814,282	279.38		281,466		173,945		156,980			(114,687)		50,305		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/26/2025	3	38,256,515	284.34		840,331		626,081		301,643			(251,975)		164,212		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/12/2024	09/12/2025	1	74,021	281.67		1,636		1,151		756			(485)		309		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2025	1	77,339	279.93		1,701		1,073		871			(628)		307		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/04/2024	09/16/2025	5	18,747,643	282.82		405,682		288,999		170,730			(130,532)		78,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/26/2025	4	23,696,634	284.42		521,237		387,275		185,212			(153,293)		101,715		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/24/2024	09/09/2025	4	17,161,340	279.74		390,604		270,687		213,369			(131,037)		71,298		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	09/02/2025	2	7,218,979	280.03		158,690		106,806		83,311			(53,722)		29,572		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/27/2024	08/26/2025	6	18,741,013	280.92		407,763		267,022		200,111			(155,576)		75,667		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/15/2025	4	41,523,127	279.93		919,709		577,755		482,836			(363,829)		163,729		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/04/2024	08/29/2025	4	46,455,035	280.03		1,015,532		679,193		548,903			(372,344)		188,740		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/29/2024	08/29/2025	3	21,725,210	280.38		475,995		317,445		247,442			(173,372)		88,266		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/23/2025	4	18,128,559	283.4		418,846		306,337		157,597			(118,543)		77,380		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/25/2024	09/25/2025	1	118,367	284.28		2,616		1,924		928			(692)		507		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/13/2024	09/15/2025	2	13,582,552	282.61		301,547		213,495		126,254			(102,283)		57,097		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	08/19/2025	5	18,201,957	280.35		409,906		260,399		203,556			(164,528)		72,401		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/21/2025	4	19,178,450	281.34		416,162		266,367		193,477			(169,093)		76,615		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/19/2025	4	20,653,834	282.8		458,827		331,956		189,998			(139,098)		87,493		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/30/2025	4	16,979,423	283.64		382,391		287,071		146,130			(107,405)		73,422		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/20/2024	09/19/2025	1	277,771	283.13		6,139		4,451		2,429			(1,688)		1,177		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/18/2024	09/18/2025	1	128,689	281.78		2,844		2,037		1,315			(807)		544		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/07/2024	08/07/2025	1	70,153	276.11		1,543		927		1,179			(617)		272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/14/2025	2	11,298,932	286.89		247,889		132,498		45,773			(133,862)		41,293		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/04/2025	1	336,698	279.43		7,441		4,407		3,904			(3,034)		1,295		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/15/2024	08/15/2025	1	81,050	279.37		1,783		1,116		997			(667)		320		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/09/2024	07/09/2025	1	111,636	286.22		2,445		1,273		517			(1,172)		403		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/22/2025	3	32,859,077	281.07		721,456		467,142		342,912			(276,685)		131,549		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/11/2024	07/11/2025	4	20,470,164	287.99		434,408		230,124		75,367			(225,052)		74,233		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/09/2024	08/11/2025	1	127,172	277.51		2,811		1,719		1,828			(1,092)		497		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/02/2024	08/01/2025	1	103,842	279.43		2,285		1,345		1,235			(939)		397		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/25/2024	07/25/2025	3	20,799,937	279.03		463,784		263,591		254,370			(222,846)		78,130		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/25/2025	1	77,082	279.86		1,688		961		860			(727)		290		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/05/2024	07/03/2025	1	228,534	286.02		4,982		2,540		1,067			(2,442)		811		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/05/2024	09/05/2025	3	23,444,468	280.14		512,479		350,803		277,551			(173,401)		96,625		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/19/2024	09/19/2025	1	52,516	282.8		1,161		839		482			(322)		222		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/26/2024	09/26/2025	1	142,168	284.42		3,142		2,333		1,095			(809)		610		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/23/2024	08/25/2025	1	179,182	281.07		3,960		2,574		1,795			(1,385)		722		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/08/2025	1	11,259,537	279.08		248,836		171,374		146,621			(100,011)		46,685		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/29/2025	1	17,282,871	284.34		383,680		286,439		144,986			(119,649)		74,597		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4133$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/15/2024	09/17/2025	4	9,326,643	282.42		203,454		145,459		88,947			(60,437)		39,358		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/10/2024	07/10/2025	1	72,430	287.28		1,586		830		292			(756)		262		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB313Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/19/2024	07/18/2025	1	52,884	283.43		1,158		637		378			(521)		195		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/08/2025	1	295,545	276.93		6,502		3,944		4,602			(2,558)		1,147		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2025	2	13,897,923	279.93		306,613		193,475		157,224			(124,266)		55,162		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/16/2024	08/18/2025	1	66,260	279.93		1,458		920		746			(538)		263		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/06/2024	09/05/2025	1	120,810	279.08		2,670		1,832		1,582			(838)		498		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4132$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/30/2024	08/29/2025	1	360,452	280.03		7,930		5,301		4,238			(2,629)		1,464		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4131$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/22/2025	1	91,482	280.03		2,013		1,299		1,057			(714)		366		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2024	10/27/2025	2	19,466,150	282.36		430,269		354,420		215,093			(100,258)		88,240		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/06/2025	5	24,022,074	281.57		531,146		452,976		290,846			(86,145)		110,692		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	10/31/2025	5	43,507,047	280.19		957,057		806,040		592,464			(162,912)		198,527		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/12/2025	4	21,301,999	279.4		456,745		396,762		316,651			(67,160)		99,103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	11/19/2025	5	10,221,464	277.76		228,259		202,828		176,513			(33,270)		48,077		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/14/2025	6	23,474,024	277.34		512,086		450,163		417,545			(77,791)		109,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/16/2024	12/16/2025	4	14,858,044	278.27		321,700		309,752		253,623			(11,947)		72,748		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/23/2025	4	15,059,440	276.03		337,266		332,765		308,203			(4,501)		74,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/29/2024	11/26/2025	5	12,534,481	278.51		276,721		252,290		204,891			(24,431)		59,592		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/21/2025	4	23,530,111	278.58		522,961		469,675		379,951			(61,973)		111,017		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/07/2025	3	49,265,312	281.99		1,073,801		927,245		575,425			(167,025)		227,376		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	11/28/2025	4	36,048,215	279.53		793,184		729,434		541,354			(72,330)		171,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/04/2025	4	15,735,071	280.15		361,967		306,675		217,624			(69,641)		72,272		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2024	11/11/2025	4	12,340,650	280.02		263,891		228,642		175,623			(45,390)		57,321		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/14/2025	3	15,422,215	282		338,911		267,417		166,514			(79,438)		68,377		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/21/2025	4	33,345,349	279.54		725,192		653,067		495,933			(82,859)		157,326		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/09/2025	3	15,516,596	279.31		347,010		327,489		240,791			(23,348)		75,209		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/20/2025	4	27,487,639	278.2		607,513		541,127		458,085			(71,141)		129,489		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/04/2025	5	21,907,695	280.29		475,995		442,503		309,763			(35,717)		105,409		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/06/2025	1	403,206	281.57		8,871		7,551		4,846			(1,320)		1,858		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	11/26/2025	3	30,091,052	278.46		668,913		613,346		493,905			(60,150)		143,060		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/17/2025	2	14,538,220	276.53		321,374		283,310		277,404			(56,923)		68,169		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/14/2025	4	45,759,209	276.53		1,010,674		890,222		870,369			(136,019)		213,558		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/04/2024	12/04/2025	1	79,409	280.29		1,747		1,622		1,124			(125)		382		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/26/2025	2	46,517,020	276.34		1,019,615		1,016,882		900,523			(2,733)		230,987		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/08/2025	4	7,499,238	280.58		166,743		128,945		91,244			(44,686)		32,900		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/02/2025	6	24,678,578	283.68		535,096		405,942		212,567			(156,647)		107,105		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2024	12/12/2025	4	24,990,714	279.33		542,118		518,342		388,770			(23,776)		121,658		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/03/2025	4	8,031,766	279.81		178,151		165,184		118,492			(12,967)		38,588		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/24/2024	10/24/2025	1	103,197	282.26		2,281		1,870		1,123			(411)		465		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	10/15/2025	4	11,628,754	281.84		260,184		206,093		128,127			(56,856)		51,648		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/17/2025	3	15,442,773	277.95		321,101		309,931		272,179			(13,983)		75,719		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/05/2025	4	22,924,762	279.24		503,631		471,990		356,105			(39,347)		110,466		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/02/2025	5	19,018,123	279.41		426,474		394,369		290,067			(34,861)		91,235		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/12/2025	3	40,759,879	278.1		897,501		860,338		702,545			(41,982)		198,424		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/01/2025	2	12,465,062	279.53		275,460		253,457		187,933			(23,168)		59,709		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/16/2025	4	23,621,089	282.44		523,091		415,319		245,984			(115,755)		105,093		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/01/2025	5	8,677,732	284.21		187,224		141,131		70,316			(53,279)		37,593		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/13/2024	10/06/2025	3	13,758,658	282.25		303,113		232,548		147,675			(93,205)		60,145		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/05/2025	4	10,319,457	281.32		228,160		193,884		127,671			(35,485)		47,474		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/11/2024	12/10/2025	4	10,864,276	279.64		242,813		229,696		164,189			(13,117)		52,736		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/10/2025	3	34,692,104	281.86		763,742		599,954		374,959			(187,230)		152,738		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/17/2024	10/17/2025	1	183,628	282.63		4,058		3,249		1,870			(809)		818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2025	2	16,218,834	280.19		358,923		302,595		222,737			(61,180)		74,372		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2025	3	23,781,164	280.58		533,249		413,788		290,207			(134,408)		104,516		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/25/2025	5	9,741,012	278.48		214,716		195,158		159,377			(23,955)		46,241		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/29/2025	7	12,136,507	282.9		263,158		218,690		127,072			(48,898)		55,198		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/07/2024	10/07/2025	5	13,467,419	280.76		295,710		228,057		160,453			(83,388)		58,978		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2024	10/28/2025	6	18,184,623	282.72		400,117		331,938		193,553			(86,527)		82,568		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/30/2025	3	22,767,343	283.01		487,677		406,110		236,659			(90,322)		103,719		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/17/2024	12/08/2025	2	12,884,253	279.3		284,619		267,394		199,960			(19,149)		62,359		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/19/2025	4	36,939,474	275.76		814,901		797,563		774,005			(18,635)		181,636		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/24/2025	2	2,973,215	276.33		65,412		64,665		59,778			(748)		14,723		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/18/2025	3	22,586,541	276.05		485,420		470,105		461,645			(21,631)		110,903		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/15/2024	11/13/2025	3	22,166,310	278.25		480,142		418,716		364,645			(75,335)		103,287		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2024	12/11/2025	4	24,692,562	280.45		535,488		508,268		348,607			(27,220)		120,033		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/26/2025	4	33,864,564	277.03		733,318		729,798		622,508			(3,520)		168,159		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2025	1	11,751,090	275.76		259,699		253,976		246,494			(5,723)		58,027		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/17/2025	4	36,089,282	283.3		790,916		635,171		346,505			(166,200)		160,842		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	11/07/2025	5	21,500,231	282.16		464,577		400,942		246,886			(88,885)		99,231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/28/2025	1	19,007,394	278.46		418,163		383,412		313,968			(63,247)		90,639		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/05/2025	1	222,370	279.3		4,892		4,593		3,423			(299)		1,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/23/2025	5	26,223,686	281.37		582,175		474,078		311,259			(161,875)		118,076		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/13/2025	2	15,695,483	281.86		346,892		273,106		178,869			(86,511)		69,467		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/30/2025	2	15,451,325	275.09		342,196		342,196		343,637					77,151		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/19/2025	4	24,026,680	274.41		536,592		523,529		557,210			(13,063)		118,142		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/31/2024	12/31/2025	1	4,965,561	275.22		109,242		109,242		109,426					24,828		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	10/03/2025	4	33,706,726	282.25		737,945		564,005		340,478			(199,126)		146,553		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	64,021	283.68		1,415		1,068		547			(347)		278		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/17/2025	4	23,258,292	282.63		517,623		414,641		240,049			(134,970)		103,657		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	10/22/2025	4	10,795,879	282.78		226,426		183,752		111,295			(51,327)		48,528		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/19/2024	10/31/2025	5	23,221,383	280.26		509,346		427,932		313,784			(91,142)		105,962		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/02/2024	10/02/2025	1	157,282	283.68		3,476		2,624		1,344			(852)		683		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/03/2024	10/03/2025	4	24,477,776	283.05		536,345		408,782		226,761			(149,665)		106,427		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/21/2024	10/21/2025	5	14,744,619	282.83		322,904		261,069		151,289			(72,291)		66,165		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/21/2024	11/21/2025	1	51,473	278.58		1,132		1,016		830			(116)		243		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/10/2025	4	20,091,000	280.71		447,760		350,903		242,995			(104,328)		88,454		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/30/2024	12/29/2025	2	15,023,276	276.34		331,835		330,926		307,434			(7,490)		74,910		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	11/03/2025	1	75,615	280.19		1,671		1,409		1,033			(262)		347		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	3	24,848,193	282.26		549,525		450,715		271,729			(110,971)		112,072		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/24/2025	3	42,972,631	282.36		947,229		779,015		466,691			(185,929)		193,818		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/25/2024	11/18/2025	6	17,698,821	277.11		403,150		357,438		322,330			(56,654)		83,118		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/10/2025	1	14,650,048	281.99		323,766		279,941		172,651			(50,872)		67,940		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/25/2024	10/24/2025	1	100,059	282.36		2,201		1,810		1,079			(391)		451		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4136$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/31/2025	1	122,611	280.19		2,697		2,270		1,662			(427)		559		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/18/2024	10/20/2025	3	15,060,912	283.3		332,480		267,527		149,781			(76,504)		67,470		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/28/2025	1	93,435	278.46		2,056		1,885		1,535			(171)		446		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/05/2025	2	34,978,626	279.3		769,590		722,738		542,046			(55,459)		168,549		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4137$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2025	1	4,554,311	279.54		100,650		90,668		68,008			(15,003)		21,587		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/15/2025	1	18,737,967	278.1		414,109		396,997		324,054			(23,633)		91,613		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4138$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/08/2025	1	51,927	279.3		1,148		1,078		805			(70)		251		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4134$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2025	1	65,841	281.86		1,455		1,146		745			(310)		291		0001
Purchased Call/BNP Paribas Multi Asset Diversified 5 Index/MAB4135$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/23/2024	10/23/2025	1	123,353	281.37		2,714		2,205		1,458			(508)		555		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/02/2024	01/02/2025	1	249,565	188.75		13,626		37		19,078			(13,589)		92		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/03/2024	01/03/2025	1	151,966	188.91		8,328		46		11,496			(8,282)		69		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/04/2024	01/03/2025	1	89,995	188.84		4,959		27		6,844			(4,931)		41		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/03/2025	1	78,689	189.01		4,320		24		5,908			(4,296)		36		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/05/2024	01/07/2025	1	294,526	189.01		16,317		269		22,246			(16,048)		204		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/08/2024	01/08/2025	1	292,337	189.2		16,020		308		21,798			(15,712)		216		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	01/09/2024	01/09/2025	1	298,103	188.73		16,396		360		23,025			(16,035)		234		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/10/2024	.01/10/2025	1	 51,780	..... 188.53	.....	 2,832	.....	70	.....	4,070	.....	.....	.....(4,479)	.....	43	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/12/2024	.01/14/2025	1	 423,852	..... 188.62	.....	 22,846	.....	818	.....	 33,292	.....	.....	.....(24,359)	.....	415	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/12/2024	.01/15/2025	1	 274,975	..... 188.62	.....	 14,849	.....	571	.....	 21,629	.....	.....	..... (16,101)	.....	279	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$K ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/16/2024	.01/16/2025	1	 280,123	..... 188.02	.....	 15,183	.....	626	.....	 23,028	.....	.....	.....(16,946)	.....	293	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/19/2024	.01/17/2025	1	 83,076	..... 188.11	.....	 4,544	.....	202	.....	 6,796	.....	.....	.....(6,705)	.....	90	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/19/2024	.01/21/2025	1	 95,808	..... 188.11	.....	 5,298	.....	291	.....	 7,881	.....	.....	.....(5,007)	.....	115	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/22/2024	.01/22/2025	1	 513,387	..... 188.13	.....	 28,288	.....	 1,632	.....	 42,228	.....	.....	.....(29,424)	.....	630	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/23/2024	.01/23/2025	1	 149,624	..... 188.64	.....	 8,214	.....	496	.....	 11,887	.....	.....	.....(7,718)	.....	188	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/24/2024	.01/24/2025	1	 209,546	..... 188.18	.....	 11,525	.....	728	.....	 17,223	.....	.....	..... (20,610)	.....	269	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/25/2024	.01/24/2025	1	 171,321	..... 189.39	.....	 9,354	.....	596	.....	 12,900	.....	.....	.....(8,758)	.....	220	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$V ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	.01/26/2024	.01/28/2025	1	 386,130	..... 189.48	.....	 21,237	.....	 1,575	.....	 29,052	.....	.....	.....(22,844)	.....	535	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/26/2024	.01/27/2025	1	 54,126	..... 189.48	.....	2,961	.....	212	.....	4,066	.....	.....	.....(6,008)	.....	74	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/26/2024	.01/24/2025	1	92,339	..... 189.48	.....	 5,023	.....	321	.....	 6,906	.....	.....	.....(4,702)	.....	118	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/29/2024	.01/29/2025	1	 277,221	..... 189.67	.....	 15,164	.....	 1,166	.....	 20,591	.....	.....	.....(16,303)	.....	391	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/30/2024	.01/30/2025	1	 178,884	..... 190.02	.....	 9,839	.....	784	.....	 12,954	.....	.....	..... (10,805)	.....	256	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.01/31/2024	.01/31/2025	1	 263,862	..... 189.09	.....	 14,249	.....	 1,174	.....	 20,525	.....	.....	.....(15,627)	.....	384	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/01/2024	.01/31/2025	1	 178,459	..... 189.89	.....	 9,690	.....	805	.....	 13,064	.....	.....	.....(8,885)	.....	260	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/02/2024	.01/31/2025	1	 162,679	..... 189.66	.....	 9,045	.....	754	.....	 12,129	.....	.....	..... (10,000)	.....	237	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/02/2024	.02/04/2025	1	 237,072	..... 189.66	.....	 13,276	.....	 1,240	.....	 17,783	.....	.....	..... (13,871)	.....	367	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/02/2024	.02/03/2025	1	 58,407	..... 189.66	.....	 3,265	.....	297	.....	 4,375	.....	.....	.....(2,968)	.....	89	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/05/2024	.02/05/2025	1	 208,284	..... 188.98	.....	11,685	.....	 1,124	.....	 16,449	.....	.....	..... (12,807)	.....	327	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313B$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/06/2024	.02/06/2025	1	 151,273	..... 189.46	.....	 8,411	.....	832	.....	 11,552	.....	.....	.....(7,579)	.....	241	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/07/2024	.02/07/2025	1	286,023	..... 189.33	.....	15,903	.....	1,617	.....	22,085	.....	.....	.....(14,286)	.....	461	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/08/2024	.02/07/2025	1	275,200	..... 189.31	.....	15,356	.....	1,574	.....	21,296	.....	.....	.....(13,782)	.....	444	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/09/2024	.02/07/2025	1	310,671	..... 188.85	.....	17,335	.....	1,782	.....	24,818	.....	.....	.....(15,554)	.....	501	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/09/2024	.02/11/2025	1	489,034	..... 188.85	.....	27,582	.....	3,107	.....	39,287	.....	.....	.....(24,475)	.....	829	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/12/2024	.02/12/2025	1	595,765	..... 189.64	.....	33,363	.....	3,850	.....	45,294	.....	.....	.....(29,513)	.....	1,022	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/13/2024	.02/13/2025	1	160,556	..... 188.75	.....	9,136	.....	1,079	.....	13,035	.....	.....	.....(8,056)	.....	279	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/14/2024	.02/14/2025	1	190,125	..... 188.9	.....	10,761	.....	1,301	.....	15,295	.....	.....	.....(9,460)	.....	334	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/15/2024	.02/14/2025	1	164,001	..... 190.24	.....	9,282	.....	1,135	.....	11,952	.....	.....	.....(8,148)	.....	288	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/16/2024	.02/19/2025	1	324,109	..... 190.23	.....	18,604	.....	2,504	.....	23,822	.....	.....	..... (18,218)	.....	600	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/16/2024	.02/18/2025	1	355,096	..... 190.23	.....	20,312	.....	2,686	.....	26,059	.....	.....	..... (36,670)	.....	651	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.02/16/2024	.02/14/2025	1	271,400	..... 190.23	.....	15,416	.....	1,889	.....	19,794	.....	.....	.....(13,526)	.....	476	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/20/2024	02/20/2025	1	208,200	190.22		11,805		1,622		15,338			(10,183)		389		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/21/2024	02/21/2025	1	197,236	191.01		11,223		1,572		13,684			(9,650)		372		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/22/2024	02/21/2025	1	202,477	191.27		11,561		1,633		13,755			(12,032)		382		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/25/2025	1	523,087	191.44		29,973		4,529		35,256			(28,883)		1,024		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/23/2024	02/21/2025	1	110,000	191.44		6,270		888		7,363			(5,382)		208		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/26/2024	02/26/2025	1	434,778	190.93		24,913		3,833		30,605			(43,957)		859		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/27/2024	02/27/2025	1	205,568	191.07		11,800		1,848		14,323			(9,952)		410		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	02/29/2024	02/28/2025	1	319,172	191.16		18,193		2,923		22,134			(18,253)		642		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	02/28/2025	1	535,990	191.5		30,337		4,888		36,164			(27,695)		1,077		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/01/2024	03/03/2025	1	61,801	191.5		3,523		592		4,191			(2,931)		127		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/04/2024	03/04/2025	1	228,577	191.49		13,052		2,229		15,541			(10,823)		475		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/05/2024	03/05/2025	1	386,159	191.63		21,934		3,807		26,002			(20,256)		808		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/06/2024	03/06/2025	1	246,027	192.17		13,950		2,459		15,869			(16,686)		519		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/07/2024	03/07/2025	1	551,456	192.38		31,212		5,620		35,319			(27,633)		1,172		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/08/2024	03/07/2025	1	332,141	192.61		18,700		3,376		20,670			(15,323)		706		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/11/2024	03/11/2025	1	255,346	193.36		14,453		2,747		14,985			(19,689)		559		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/12/2024	03/12/2025	1	469,562	193.49		26,671		5,143		27,289			(27,655)		1,035		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/13/2024	03/13/2025	1	170,730	193.7		9,715		1,900		9,744			(7,814)		379		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/14/2024	03/14/2025	1	199,811	193.43		11,429		2,280		11,724			(9,150)		447		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313C$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/15/2024	03/14/2025	1	681,514	193.15		38,914		7,783		41,004			(33,841)		1,524		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/18/2024	03/18/2025	1	281,169	193.63		16,167		3,385		16,337			(15,039)		646		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	03/19/2024	03/19/2025	1	346,536	194.03		19,857		4,212		19,450			(18,010)		801		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/20/2024	.03/20/2025	1	 183,848	..... 194.23	.....	 10,498	.....	 2,256	.....	 10,150	.....	.....	..... (9,960)	.....	 428	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/21/2024	.03/21/2025	1	 281,158	..... 194.51	.....	 15,970	.....	 3,495	.....	 15,150	.....	.....	..... (14,991)	.....	 658	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/22/2024	.03/21/2025	1	 227,173	..... 194.15	.....	 12,835	.....	 2,817	.....	 12,665	.....	.....	..... (10,019)	.....	 532	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/25/2024	.03/25/2025	1	 298,486	..... 194.53	.....	 16,954	.....	 3,877	.....	 16,202	.....	.....	..... (18,106)	.....	 716	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$B ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/26/2024	.03/26/2025	1	 349,794	..... 194.21	.....	 19,903	.....	 4,606	.....	 19,608	.....	.....	..... (17,414)	.....	 844	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/27/2024	.03/27/2025	1	 164,573	..... 195.91	.....	 9,331	.....	 2,185	.....	 7,830	.....	.....	..... (7,146)	.....	 399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.03/28/2024	.03/28/2025	1	 758,554	..... 196.54	.....	 43,238	.....	 10,300	.....	 33,858	.....	.....	..... (38,599)	.....	 1,852	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/03/2024	.06/03/2025	1	 353,831	..... 196.2	.....	 20,699	.....	 8,724	.....	 19,342	.....	.....	..... (11,975)	.....	 1,149	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/26/2024	.04/25/2025	1	 221,780	..... 195.41	.....	 12,996	.....	 4,116	.....	 11,909	.....	.....	..... (10,963)	.....	 622	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/21/2024	.05/21/2025	1	 369,243	..... 197.85	.....	 21,342	.....	 8,231	.....	 16,791	.....	.....	..... (20,130)	.....	 1,147	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/08/2024	.05/08/2025	1	 110,780	..... 196.09	.....	 6,414	.....	 2,244	.....	 5,761	.....	.....	..... (4,170)	.....	 328	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/24/2024	.04/24/2025	1	475,589	..... 196.29	.....	27,774	.....	8,646	.....	23,444	.....	.....	.....(19,128)	.....	1,329	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/14/2024	.05/14/2025	1	210,667	..... 197.37	.....	12,198	.....	4,469	.....	9,851	.....	.....	.....(7,729)	.....	638	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/25/2024	.04/25/2025	1	362,012	..... 195.95	.....	21,250	.....	6,711	.....	18,484	.....	.....	.....(19,784)	.....	1,016	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/20/2024	.05/16/2025	2	1,199,924	..... 198.33	.....	68,542	.....	25,721	.....	51,265	.....	.....	.....(45,985)	.....	3,662	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2024	.05/09/2025	2	569,399	..... 196.76	.....	33,019	.....	11,717	.....	27,874	.....	.....	.....(27,021)	.....	1,693	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/04/2024	.04/04/2025	1	134,261	..... 195.26	.....	7,693	.....	1,982	.....	6,958	.....	.....	..... (10,001)	.....	341	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/10/2024	.05/12/2025	1	74,619	..... 197.03	.....	4,350	.....	1,570	.....	3,587	.....	.....	.....(2,780)	.....	224	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2024	.05/27/2025	1	251,875	..... 195.7	.....	14,785	.....	5,947	.....	14,157	.....	.....	.....(8,838)	.....	799	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/22/2024	.05/22/2025	1	172,228	..... 197.31	.....	9,989	.....	3,880	.....	8,273	.....	.....	.....(8,714)	.....	537	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$G ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/26/2024	.06/26/2025	2	493,510	..... 196.72	.....	28,149	.....	13,720	.....	27,142	.....	.....	.....(14,429)	.....	1,718	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/29/2024	.04/29/2025	1	348,223	..... 196.02	.....	20,476	.....	6,656	.....	17,819	.....	.....	.....(17,535)	.....	994	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/22/2024	.04/22/2025	1	 283,774	..... 195.37	.....	 16,601	.....	 5,076	.....	 15,188	.....	.....	..... (11,525)	.....	 786	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/12/2024	.04/11/2025	1	 452,648	..... 193.57	.....	 26,299	.....	 7,305	.....	 27,760	.....	.....	..... (18,994)	.....	 1,191	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/24/2024	.05/23/2025	1	 694,741	..... 195.7	.....	 40,434	.....	 15,993	.....	 38,711	.....	.....	..... (30,636)	.....	 2,174	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/05/2024	.06/05/2025	1	 248,282	..... 196.29	.....	 14,425	.....	 6,160	.....	 13,527	.....	.....	..... (9,846)	.....	 812	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/11/2024	.06/11/2025	1	 242,375	..... 196.06	.....	 14,179	.....	 6,289	.....	 13,644	.....	.....	..... (7,890)	.....	 807	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/02/2024	.04/02/2025	1	 679,397	..... 196.5	.....	 38,997	.....	 9,776	.....	 30,899	.....	.....	..... (29,221)	.....	 1,705	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/05/2024	.04/07/2025	1	 87,316	..... 195.65	.....	 5,029	.....	 1,330	.....	 4,389	.....	.....	..... (3,699)	.....	 225	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/18/2024	.04/17/2025	1	 351,100	..... 193.5	.....	 20,539	.....	 6,048	.....	 21,913	.....	.....	..... (19,505)	.....	 950	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/21/2024	.06/23/2025	1	 80,943	..... 196.2	.....	 4,695	.....	 2,237	.....	 4,619	.....	.....	..... (2,457)	.....	 279	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$H ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/15/2024	.05/15/2025	1	 299,495	..... 198.01	.....	 17,221	.....	 6,357	.....	 13,180	.....	.....	..... (13,292)	.....	 911	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/09/2024	.04/09/2025	1	 223,589	..... 196.11	.....	 12,812	.....	 3,459	.....	 10,791	.....	.....	..... (9,353)	.....	 582	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/06/2024	05/06/2025	1	420,108	195.49		24,324		8,376		22,943			(20,593)		1,234		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/03/2024	05/05/2025	1	54,592	195.12		3,172		1,083		3,077			(3,572)		160		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/07/2024	06/06/2025	1	605,462	196.31		35,420		15,348		33,003			(22,631)		1,985		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/02/2024	05/02/2025	1	475,322	194.9		27,664		9,272		27,135			(21,066)		1,374		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/13/2025	1	428,644	194.98		24,647		11,160		26,467			(13,487)		1,437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/06/2024	06/06/2025	1	347,410	196.46		20,115		8,692		18,692			(16,747)		1,139		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/18/2024	06/18/2025	1	1,280,644	195.47		73,893		34,293		76,780			(41,461)		4,357		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/27/2024	06/27/2025	2	835,297	196.58		48,162		23,618		46,581			(30,565)		2,917		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/17/2024	06/17/2025	1	407,006	195.13		23,525		10,853		25,025			(14,865)		1,381		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	05/29/2024	05/29/2025	1	582,017	194.12		34,048		13,882		37,393			(20,166)		1,859		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	06/14/2024	06/16/2025	1	75,770	194.98		4,387		2,006		4,705			(7,950)		256		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/10/2024	.06/10/2025	1	 400,804	..... 196.34	.....	 23,487	.....	 10,352	.....	 21,984	.....	.....	..... (13,135)	.....	 1,331	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/04/2024	.06/04/2025	2	 535,142	..... 196.4	.....	 31,062	.....	 13,186	.....	 28,814	.....	.....	..... (20,352)	.....	 1,744	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/20/2024	.06/20/2025	1	 263,640	..... 196.21	.....	 15,212	.....	 7,164	.....	 14,938	.....	.....	..... (8,048)	.....	 902	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$X ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/03/2024	.05/02/2025	1	 560,879	..... 195.12	.....	 32,419	.....	 10,896	.....	 31,405	.....	.....	..... (25,983)	.....	 1,621	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/10/2024	.04/10/2025	1	 209,500	.....195.2	.....	 12,298	.....	 3,354	.....	 11,078	.....	.....	..... (11,135)	.....	 548	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/01/2024	.04/01/2025	1	 159,844	..... 196.39	.....	 9,207	.....	 2,283	.....	 7,326	.....	.....	..... (9,124)	.....	 399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$L ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/03/2024	.04/03/2025	1	 198,215	..... 196.15	.....	 11,358	.....	 2,879	.....	 9,376	.....	.....	..... (8,479)	.....	 500	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$D ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/13/2024	.05/13/2025	1	 168,200	..... 197.16	.....	 9,756	.....	 3,548	.....	 8,006	.....	.....	..... (7,957)	.....	 508	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/19/2024	.04/17/2025	1	 474,880	..... 194.78	.....	 27,686	.....	 8,175	.....	 26,522	.....	.....	..... (23,180)	.....	 1,286	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/12/2024	.06/12/2025	1	 446,154	..... 195.51	.....	 25,743	.....	 11,489	.....	 26,344	.....	.....	..... (14,254)	.....	 1,491	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/11/2024	.04/11/2025	1	 258,813	..... 194.89	.....	 15,141	.....	 4,194	.....	 14,120	.....	.....	..... (10,947)	.....	 681	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/08/2024	.06/27/2025	2	640,164	196.83		36,590		18,020		34,959			(26,669)		2,235		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/07/2024	.06/09/2025	1	67,949	196.31		4,002		1,753		3,728			(2,249)		225		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/21/2024	.06/20/2025	1	638,703	196.2		36,789		17,373		36,221			(19,417)		2,186		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/17/2024	.05/19/2025	1	76,639	198.33		4,453		1,693		3,303			(2,760)		236		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/28/2024	.06/30/2025	1	101,758	196.83		5,892		2,922		5,593			(2,970)		358		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313FSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/23/2024	.05/23/2025	1	644,827	195.7		37,529		14,803		35,930			(25,660)		2,018		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ESR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/30/2024	.04/30/2025	1	276,640	194.8		16,322		5,351		15,863			(12,682)		793		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.06/25/2024	.06/25/2025	1	608,644	197.08		35,058		16,901		32,395			(26,986)		2,113		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313EST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/01/2024	.05/01/2025	1	395,472	194.69		23,214		7,674		22,944			(15,540)		1,138		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ES4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/16/2024	.04/16/2025	1	413,508	192.68		24,190		6,997		27,542			(29,281)		1,114		0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313GS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/31/2024	.05/30/2025	1	779,550	196.92		45,214		18,714		39,609			(30,163)		2,499		0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/23/2024	.04/23/2025	1	307,490	..... 195.91	.....	17,927	.....	5,531	.....	15,683	.....	.....	.....(12,396)	.....	855	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/10/2024	.05/09/2025	1	694,348	..... 197.03	.....	40,203	.....	14,294	.....	33,119	.....	.....	.....(28,054)	.....	2,064	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/15/2024	.04/15/2025	1	328,161	..... 193.26	.....	19,165	.....	5,491	.....	20,815	.....	.....	.....(13,674)	.....	880	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/17/2024	.04/17/2025	1	148,367	..... 193.06	.....	8,665	.....	2,530	.....	9,602	.....	.....	.....(6,134)	.....	402	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313H$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/24/2024	.06/24/2025	1	387,161	..... 197.56	.....	22,300	.....	10,689	.....	19,719	.....	.....	..... (11,611)	.....	1,340	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/28/2024	.05/28/2025	1	914,325	..... 195.27	.....	53,397	.....	21,623	.....	53,409	.....	.....	.....(31,773)	.....	2,911	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/05/2024	.04/04/2025	1	294,208	..... 195.65	.....	16,829	.....	4,347	.....	14,677	.....	.....	.....(12,481)	.....	747	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313E$M ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.04/26/2024	.04/28/2025	1	104,226	..... 195.41	.....	6,149	.....	1,982	.....	5,635	.....	.....	.....(4,167)	.....	296	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$U ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.06/13/2024	.06/13/2025	1	411,534	..... 195.21	.....	23,746	.....	10,722	.....	24,948	.....	.....	..... (16,105)	.....	1,379	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$J ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/16/2024	.05/16/2025	1	368,698	..... 197.95	.....	21,274	.....	7,956	.....	16,370	.....	.....	.....(13,318)	.....	1,125	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	.05/20/2024	.05/20/2025	1	369,382	..... 197.84	.....	21,387	.....	8,190	.....	16,751	.....	.....	.....(15,985)	.....	1,144	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/30/2024	.05/30/2025	1	274,012	..... 194.81	.....	15,947	.....	6,582	.....	16,692	.....	.....	.....(12,382)	.....	878	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313D$S ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.04/08/2024	.04/08/2025	1	271,086	..... 195.55	.....	15,615	.....	4,172	.....	13,794	.....	.....	.....(13,267)	.....	702	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.05/07/2024	.05/07/2025	1	281,472	..... 195.89	.....	16,297	.....	5,657	.....	14,873	.....	.....	..... (11,911)	.....	830	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/25/2025	1	 96,380	..... 203.76	.....	5,002	.....	3,252	.....	 3,264	.....	.....	.....(1,750)	.....	388	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$R ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/24/2024	.07/24/2025	1	357,820	200	.....	19,931	.....	11,201	.....	15,785	.....	.....	.....(8,730)	.....	 1,341	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$W ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/06/2024	.09/05/2025	1	383,860	..... 203.14	.....	19,231	.....	13,195	.....	14,329	.....	.....	.....(9,204)	.....	 1,582	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$N ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/23/2024	.09/23/2025	1	223,279	..... 205.58	.....	10,829	.....	7,906	.....	7,100	.....	.....	.....(2,924)	.....	953	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$E ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/17/2024	.07/17/2025	1	366,770	..... 201.32	.....	20,576	.....	11,166	.....	13,984	.....	.....	.....(12,327)	.....	 1,351	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/22/2025	1	465,229	..... 203.76	.....	24,099	.....	15,597	.....	15,602	.....	.....	..... (10,861)	.....	 1,863	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$F ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/27/2024	.08/27/2025	1	427,733	..... 204.19	.....	22,199	.....	14,555	.....	13,969	.....	.....	.....(7,644)	.....	 1,731	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/03/2024	.09/03/2025	1	243,745	..... 204.74	.....	12,504	.....	8,439	.....	7,719	.....	.....	.....(6,192)	.....	 1,001	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/28/2024	.08/28/2025	1	 266,058	..... 204.09	.....	 13,729	.....	 9,039	.....	 8,805	.....	.....	..... (4,690)	.....	 1,079	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$T ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/25/2024	.07/25/2025	1	 240,430	..... 200.92	.....	 13,368	.....	 7,591	.....	 9,760	.....	.....	..... (7,605)	.....	 903	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/03/2024	.07/03/2025	1	 471,975	..... 196.43	.....	 27,139	.....	 13,795	.....	 26,986	.....	.....	..... (14,838)	.....	 1,676	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/13/2024	.08/13/2025	1	 324,861	..... 201.88	.....	 16,990	.....	 10,484	.....	 12,720	.....	.....	..... (8,573)	.....	 1,275	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/22/2024	.07/22/2025	1	 151,603	..... 200.01	.....	 8,535	.....	 4,750	.....	 6,646	.....	.....	..... (3,786)	.....	 565	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/19/2024	.09/19/2025	1	 203,243	..... 204.96	.....	 9,918	.....	 7,171	.....	 6,745	.....	.....	..... (2,747)	.....	 861	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/18/2024	.09/18/2025	1	 295,460	..... 204.62	.....	 14,596	.....	 10,454	.....	 10,088	.....	.....	..... (5,570)	.....	 1,249	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/02/2024	.08/01/2025	1	 310,709	..... 202.15	.....	 16,126	.....	 9,496	.....	 11,433	.....	.....	..... (8,798)	.....	 1,187	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/18/2024	.07/18/2025	1	 195,639	..... 201.09	.....	 10,936	.....	 5,998	.....	 7,654	.....	.....	..... (4,938)	.....	 722	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/11/2024	.09/11/2025	1	 305,559	..... 203.38	.....	 15,247	.....	 10,627	.....	 11,402	.....	.....	..... (5,873)	.....	 1,274	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/24/2024	.09/24/2025	1	 529,421	..... 205.45	.....	 25,571	.....	 18,738	.....	 17,119	.....	.....	..... (9,146)	.....	 2,264	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/23/2024	.08/14/2025	2	 392,899	..... 202.09	.....	20,776	.....	 12,937	.....	15,111	.....	.....	..... (7,839)	.....	 1,546	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/25/2024	.09/25/2025	1	 330,626	..... 204.67	.....	15,969	.....	 11,746	.....	11,556	.....	.....	..... (4,223)	.....	 1,417	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSP ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/01/2024	.07/01/2025	1	 494,666	..... 196.6	.....	28,641	.....	 14,281	.....	27,775	.....	.....	.....(14,360)	.....	 1,747	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/12/2024	.09/12/2025	1	95,390	..... 203.62	.....	4,779	.....	 3,363	.....	 3,494	.....	.....	..... (1,417)	.....	399	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/11/2024	.07/11/2025	1	 363,702	..... 197.76	.....	20,476	.....	 10,834	.....	18,923	.....	.....	..... (9,643)	.....	 1,319	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/27/2024	.09/26/2025	1	 267,134	..... 205.28	.....	12,903	.....	 9,605	.....	8,861	.....	.....	..... (4,443)	.....	 1,147	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/20/2024	.09/19/2025	1	 488,477	..... 204.98	.....	23,789	.....	 17,247	.....	16,197	.....	.....	..... (8,260)	.....	 2,069	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/09/2024	.09/09/2025	1	 164,192	..... 204.47	.....	8,210	.....	 5,677	.....	5,480	.....	.....	..... (2,533)	.....	682	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/18/2025	1	 51,227	..... 202.61	.....	2,730	.....	 1,722	.....	 1,899	.....	.....	..... (1,008)	.....	203	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/30/2024	.07/30/2025	1	 423,479	..... 202.49	.....	23,503	.....	 13,597	.....	14,967	.....	.....	.....(13,841)	.....	 1,610	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSF ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/07/2024	.08/07/2025	1	 333,947	..... 200.55	.....	17,499	.....	 10,509	.....	14,544	.....	.....	..... (10,884)	.....	 1,293	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/19/2024	08/19/2025	1	137,395	203.04		7,268		4,605		4,900			(2,663)		547		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/26/2024	07/25/2025	1	555,872	201.67		30,851		17,568		20,985			(13,283)		2,088		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/12/2024	07/11/2025	1	457,320	198.33		25,701		13,636		22,670			(15,255)		1,658		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/16/2024	09/16/2025	1	112,941	205.05		5,534		3,933		3,669			(1,601)		476		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/08/2024	08/08/2025	1	181,139	201.36		9,564		5,802		7,342			(3,762)		703		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313M$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/30/2024	09/30/2025	1	133,954	205.75		6,510		4,878		4,317			(1,632)		579		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/10/2024	09/10/2025	1	308,197	204.11		15,287		10,612		10,694			(5,677)		1,283		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	07/08/2024	07/08/2025	1	230,340	196.14		13,175		6,824		13,620			(6,352)		829		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/26/2024	08/26/2025	1	144,279	204.4		7,503		4,898		4,598			(2,604)		583		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313K$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	08/22/2024	08/22/2025	1	185,302	202.99		9,728		6,279		6,703			(3,449)		742		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313L$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	09/27/2024	09/29/2025	1	93,657	205.28		4,552		3,398		3,136			(1,154)		404		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/06/2024	.08/06/2025	1	220,358	..... 200.34	.....	11,591	.....	6,929	.....	9,755	.....	.....	.....(8,211)	.....	851	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSD ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/17/2024	.09/17/2025	1	528,513	..... 204.86	.....	25,950	.....	18,515	.....	17,563	.....	.....	.....(7,435)	.....	2,230	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/29/2024	.08/29/2025	1	229,705	..... 204.35	.....	11,899	.....	7,932	.....	7,431	.....	.....	.....(3,966)	.....	933	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/15/2024	.08/15/2025	1	216,868	..... 202.42	.....	11,537	.....	7,223	.....	8,113	.....	.....	.....(5,937)	.....	855	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/05/2024	.08/05/2025	1	247,080	..... 200.02	.....	12,823	.....	7,630	.....	11,226	.....	.....	.....(8,018)	.....	953	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/20/2024	.09/22/2025	1	172,460	..... 204.98	.....	8,451	.....	6,146	.....	5,773	.....	.....	.....(2,305)	.....	735	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/30/2024	.08/29/2025	1	576,755	..... 204.84	.....	29,876	.....	19,973	.....	17,754	.....	.....	.....(12,530)	.....	2,343	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/20/2024	.08/20/2025	1	317,316	..... 202.64	.....	16,691	.....	10,621	.....	11,800	.....	.....	.....(9,099)	.....	1,265	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.07/02/2024	.07/02/2025	1	531,766	..... 196.45	.....	30,683	.....	15,426	.....	30,268	.....	.....	.....(15,257)	.....	1,883	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSU ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.09/05/2024	.09/05/2025	1	277,999	..... 203.74	.....	14,039	.....	9,606	.....	9,794	.....	.....	.....(4,433)	.....	1,146	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	.08/12/2024	.08/12/2025	1	135,997	..... 201.42	.....	7,181	.....	4,411	.....	5,544	.....	.....	.....(2,769)	.....	533	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$A ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/15/2024	.07/15/2025	1	297,052	..... 198.47	.....	16,605	.....	 8,920	.....	14,687	.....	.....	.....(7,685)	.....	1,088	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$C ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/16/2024	.07/16/2025	1	570,466	..... 199.56	.....	32,003	.....	 17,280	.....	25,650	.....	.....	.....(14,723)	.....	2,095	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$I ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/19/2024	.07/18/2025	1	503,701	..... 200.44	.....	28,258	.....	 15,542	.....	20,978	.....	.....	.....(15,882)	.....	1,860	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.08/16/2024	.08/15/2025	1	387,594	..... 202.61	.....	20,543	.....	 12,896	.....	14,237	.....	.....	.....(7,646)	.....	1,528	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$O ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/09/2024	.07/09/2025	1	531,817	..... 195.99	.....	30,473	.....	 15,866	.....	31,885	.....	.....	..... (14,607)	.....	1,919	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/29/2024	.07/29/2025	1	197,535	..... 201.55	.....	10,983	.....	 6,324	.....	7,637	.....	.....	.....(5,789)	.....	749	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/13/2024	.09/12/2025	1	601,623	..... 204.32	.....	29,540	.....	 20,842	.....	20,647	.....	.....	.....(10,402)	.....	2,514	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/31/2024	.07/31/2025	1	472,969	..... 202.43	.....	26,155	.....	 15,203	.....	16,872	.....	.....	.....(10,952)	.....	1,802	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.09/26/2024	.09/26/2025	1	230,192	..... 204.42	.....	11,210	.....	 8,322	.....	8,266	.....	.....	.....(2,888)	.....	988	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/10/2024	.07/10/2025	1	292,777	..... 196.86	.....	16,718	.....	 8,750	.....	16,401	.....	.....	.....(7,967)	.....	1,059	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313I$P ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	.07/23/2024	.07/23/2025	1	323,887	..... 199.29	.....	18,170	.....	10,161	.....	15,193	.....	.....	.....(9,142)	.....	1,211	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.08/01/2024	.08/01/2025	1	208,314	202.33		11,311		6,643		7,529			(4,669)		796		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313HSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.07/05/2024	.07/03/2025	1	516,995	196.35		29,469		15,022		29,730			(14,447)		1,835		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.08/21/2024	.08/21/2025	1	408,677	202.98		21,251		13,582		14,752			(7,669)		1,633		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313KSS ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.09/04/2024	.09/04/2025	1	498,531	204.43		25,275		17,129		16,354			(13,056)		2,051		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.09/13/2024	.09/15/2025	1	65,172	204.32		3,220		2,279		2,257			(940)		274		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.07/19/2024	.07/21/2025	1	53,476	200.44		3,016		1,670		2,246			(1,346)		199		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.08/09/2024	.08/08/2025	1	312,883	201.44		16,458		10,012		12,587			(6,446)		1,215		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.12/26/2024	.12/26/2025	1	748,904	203.67		39,392		39,174		36,005			(218)		3,719		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.12/06/2024	.12/08/2025	1	70,535	207.54		3,668		3,446		2,377			(222)		341		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.12/11/2024	.12/11/2025	1	477,570	205.97		24,786		23,489		18,535			(1,297)		2,322		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SW ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPR08K5P83	.11/29/2024	.11/28/2025	1	783,670	209.81		40,986		37,684		20,864			(3,302)		3,737		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/02/2024	12/02/2025	1	66,354	209.04		3,503		3,233		1,924			(270)		318		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/20/2024	11/20/2025	1	439,372	207.4		23,111		20,564		14,248			(2,547)		2,070		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/10/2025	1	495,040	206.82		25,297		19,871		14,908			(7,238)		2,179		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/16/2024	10/16/2025	1	345,801	207.27		17,601		13,965		10,172			(3,637)		1,539		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/11/2024	11/11/2025	1	140,267	207.38		7,364		6,370		4,436			(994)		652		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/04/2024	11/04/2025	1	65,045	205.77		3,369		2,850		2,327			(520)		299		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/27/2024	11/26/2025	1	397,103	209.69		20,808		19,069		10,632			(1,739)		1,888		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/31/2024	10/31/2025	1	200,088	206.19		10,285		8,632		6,818			(4,914)		913		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/18/2024	11/18/2025	1	96,591	207.38		5,081		4,493		3,119			(588)		454		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/14/2024	11/14/2025	1	167,476	206.7		8,759		7,691		5,679			(1,068)		782		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/24/2024	12/24/2025	1	81,858	203.62		4,314		4,254		3,934			(60)		405		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSM ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/01/2024	. 11/03/2025	1	113,299	205.58		5,903		4,976		4,110			(927)		520		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/20/2024	. 12/19/2025	1	462,369	202.92		24,228		23,690		23,159			(538)		2,274		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/04/2024	. 10/03/2025	1	531,803	206.57		27,016		20,637		16,030			(13,536)		2,312		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SB ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/15/2024	. 11/14/2025	1	469,742	206.42		24,614		21,674		16,328			(2,940)		2,192		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/07/2024	. 10/07/2025	1	120,903	206.07		6,178		4,749		4,049			(1,430)		529		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SH ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/19/2024	. 11/19/2025	1	745,554	206.75		39,142		34,721		25,512			(4,421)		3,507		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/16/2024	. 12/16/2025	1	118,813	204.44		6,202		5,963		5,268			(239)		582		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130ST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/27/2024	. 11/28/2025	1	335,744	209.69		17,660		16,193		9,049			(1,468)		1,601		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/17/2024	. 12/17/2025	1	680,142	204.39		35,571		34,298		30,364			(4,262)		3,335		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SQ ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/25/2024	. 11/25/2025	1	140,686	209.21		7,428		6,712		3,927			(716)		668		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/23/2024	. 12/23/2025	1	66,273	203.15		3,493		3,435		3,291			(58)		328		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/29/2024	. 12/01/2025	1	122,969	209.81		6,468		5,951		3,307			(517)		589		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSR ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/15/2024	. 10/15/2025	1	558,277	206.71		28,472		22,511		17,267			(7,335)		2,480		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSA ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/25/2024	. 10/27/2025	1	55,441	206.02		2,850		2,347		1,896			(502)		251		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/02/2024	. 10/02/2025	1	526,730	206.35		25,757		19,442		16,149			(6,315)		2,286		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/23/2024	. 10/23/2025	1	289,171	207.3		14,863		12,079		8,679			(4,076)		1,302		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/01/2024	. 10/01/2025	1	321,112	206.29		15,735		11,833		9,869			(5,097)		1,391		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/04/2024	. 10/06/2025	1	100,003	206.57		5,110		3,914		3,044			(1,197)		437		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 10/21/2024	. 10/21/2025	1	162,729	206.74		8,348		6,738		5,115			(1,610)		730		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 12/04/2024	. 12/04/2025	1	426,282	207.76		22,209		20,619		13,948			(1,591)		2,051		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SL ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/21/2024	. 11/21/2025	1	227,429	208.8		11,986		10,757		6,505			(1,228)		1,073		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	. 11/13/2024	. 11/13/2025	1	588,074	206.86		30,756		26,774		19,604			(3,982)		2,740		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSI ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/30/2024	10/30/2025	1	291,540	205.74		14,956		12,443		10,311			(2,513)		1,328		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/29/2024	10/29/2025	1	474,359	205.42		24,335		20,178		17,209			(5,827)		2,157		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSG ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/10/2024	12/10/2025	1	557,588	206.65		28,995		27,397		20,401			(1,598)		2,707		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/27/2024	12/26/2025	1	621,365	203.49		32,497		32,407		30,275			(90)		3,085		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/03/2024	12/03/2025	1	264,158	208.82		13,815		12,788		7,840			(1,028)		1,269		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/01/2024	10/31/2025	1	555,887	205.58		28,795		24,236		19,997			(4,559)		2,537		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/06/2024	11/06/2025	1	307,385	206.57		16,076		13,685		9,019			(2,392)		1,416		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSK ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/12/2024	12/12/2025	1	192,815	205.94		10,007		9,564		7,514			(444)		939		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313QS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/20/2024	12/22/2025	1	148,853	202.92		7,845		7,672		7,501			(173)		735		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/19/2024	12/19/2025	1	304,583	202.05		16,021		15,622		16,239			(399)		1,498		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/09/2024	12/09/2025	1	111,192	206.92		5,771		5,437		3,966			(334)		539		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/03/2024	. 10/03/2025	1	124,693	206.18		6,147		4,683		3,902			(1,464)		542		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/08/2024	. 10/08/2025	1	318,837	205.59		16,261		12,543		10,714			(3,718)		1,399		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/28/2024	. 10/28/2025	1	113,450	206.18		5,843		4,829		3,839			(1,014)		515		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/18/2024	. 10/20/2025	1	195,242	207.48		9,996		8,041		5,704			(1,955)		875		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/24/2024	. 10/24/2025	1	222,259	206.88		11,357		9,312		6,961			(5,580)		1,002		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/22/2024	. 10/22/2025	1	472,160	207.11		24,222		19,618		14,382			(4,604)		2,122		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NST ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/05/2024	. 11/05/2025	1	702,328	206.57		36,591		31,047		23,471			(5,544)		3,231		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/22/2024	. 11/21/2025	1	139,311	209.4		7,356		6,620		3,770			(736)		657		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/05/2024	. 12/05/2025	1	180,578	208.22		9,426		8,826		5,690			(601)		870		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSN ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/13/2024	. 12/15/2025	1	165,808	205.75		8,688		8,329		6,617			(359)		811		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/27/2024	. 12/29/2025	1	183,566	203.49		9,656		9,629		9,000			(27)		915		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/06/2024	12/05/2025	1	734,884	207.54		37,993		35,672		24,561			(2,322)		3,541		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/07/2024	11/07/2025	1	166,660	207.56		8,683		7,477		5,120			(1,206)		769		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/22/2024	11/24/2025	1	67,915	209.4		3,613		3,255		1,856			(358)		322		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/08/2024	11/07/2025	1	439,649	208.33		22,950		19,817		12,582			(3,132)		2,029		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/13/2024	12/12/2025	1	558,264	205.75		29,086		27,874		22,114			(1,212)		2,718		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	12/18/2024	12/18/2025	1	584,957	202.38		30,535		29,525		31,835			(8,169)		2,872		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	11/26/2024	11/26/2025	1	989,564	209.57		52,249		47,486		26,795			(4,763)		4,705		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/13/2025	1	94,662	206.82		4,866		3,831		2,879			(1,035)		419		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/11/2024	10/10/2025	1	328,004	206.13		17,567		13,799		10,546			(3,768)		1,444		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/14/2024	10/14/2025	1	112,378	207.3		5,754		4,533		3,274			(1,221)		498		0001
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/SFPU8MPR08K5P83	10/09/2024	10/09/2025	1	453,372	206.25		23,258		18,004		14,368			(5,254)		1,993		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/17/2024	. 10/17/2025	 1	 199,034	..... 207.3	.....	 10,171	.....	 8,142	.....	 5,857	.....	.....	..... (2,028)	.....	 887	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313MSX ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/18/2024	. 10/17/2025	 1	 506,767	..... 207.48	.....	 25,794	.....	 20,707	.....	 14,658	.....	.....	..... (5,087)	.....	 2,259	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SC ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/15/2024	. 11/17/2025	 1	 94,961	..... 206.42	.....	 5,004	.....	 4,412	.....	 3,329	.....	.....	..... (593)	.....	 445	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD313NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 10/25/2024	. 10/24/2025	 1	 525,877	..... 206.02	.....	 26,872	.....	 22,095	.....	 17,825	.....	.....	..... (4,777)	.....	 2,372	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130S5 ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 11/12/2024	. 11/12/2025	 1	 547,927	..... 206.57	.....	 28,985	.....	 25,153	.....	 18,688	.....	.....	..... (3,833)	.....	 2,549	.....	0001 .....
Purchased Call/Morningstar Dividend Yield Focus Target Volatility 5 Index TR/MSD3130SE ...	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/31/2024	. 12/31/2025	 1	 620,242	..... 203.34	.....	 32,377	.....	 32,377	.....	 32,401	.....	.....	.....	.....	 3,101	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405LST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/02/2024	. 01/02/2025	 1	 510,706	..... 180.67	.....	 18,283	.....	 50	.....	.....	.....	.....	..... (21,179)	.....	 189	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405LSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/03/2024	. 01/03/2025	 1	 277,910	..... 178.65	.....	 9,949	.....	 55	.....	.....	.....	.....	..... (11,134)	.....	 126	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405MS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/04/2024	. 01/03/2025	 1	 240,121	..... 178.38	.....	 8,548	.....	 47	.....	.....	.....	.....	..... (8,501)	.....	 109	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/05/2024	. 01/07/2025	 1	 510,886	..... 178.5	.....	 18,239	.....	 301	.....	.....	.....	.....	..... (21,971)	.....	 354	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405MS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/05/2024	. 01/03/2025	 1	 94,959	..... 178.5	.....	 3,381	.....	 19	.....	.....	.....	.....	..... (3,362)	.....	 43	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405MSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/08/2024	. 01/08/2025	 1	 394,103	..... 180.38	.....	 14,109	.....	 271	.....	.....	.....	.....	..... (15,393)	.....	 292	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405MSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/09/2024	. 01/09/2025	 1	 175,882	..... 178.84	.....	 6,279	.....	 138	.....	.....	.....	.....	..... (7,590)	.....	 138	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405MSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/10/2024	. 01/10/2025	 1	 283,042	..... 178.73	.....	 10,105	.....	 250	.....	.....	.....	.....	..... (9,855)	.....	 234	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 01/11/2024	. 01/10/2025	 1	 336,213	..... 177.48	.....	 11,969	.....	 299	.....	.....	.....	.....	..... (13,183)	.....	 278	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG405MSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/10/2025	1	262,736	178.09		9,353		234					(9,119)		217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	1	471,674	178.09		16,886		605					(19,475)		462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2025	1	237,244	178.09		8,493		327					(9,839)		240		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2025	1	63,944	178.09		2,289		76					(2,213)		60		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2024	01/17/2025	1	287,694	173.45		10,213		453					(9,760)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/17/2025	1	139,205	174.97		4,956		220					(5,918)		150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2025	1	173,960	174.97		6,210		341					(5,869)		209		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2025	1	1,075,497	173.73		38,395		2,215					(39,227)		1,320		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/24/2025	1	81,399	171.24		2,906		184					(2,722)		104		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2024	01/24/2025	1	300,694	175.72		10,705		682					(11,439)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/24/2025	1	84,869	176.65		3,021		193					(2,828)		109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2025	1	588,994	176.65		21,027		1,560					(20,997)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2025	1	369,100	177.72		13,177		1,014					(18,482)		520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2025	1	201,349	179.19		7,188		573					(8,122)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	1	244,491	176.99		8,753		721					(9,297)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	1	238,128	180.12		8,477		704					(9,220)		347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	01/31/2025	1	143,834	178.75		5,121		427					(4,694)		210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2025	1	363,176	178.75		12,965		1,211					(14,511)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2025	1	367,576	176.41		13,159		1,265		21			(15,470)		577		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405P$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2025	1	226,196	178.27		8,120		803					(8,990)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	1	171,948	178.37		6,173		627					(7,465)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	345,855	178.01		12,347		1,265					(12,381)		558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2025	1	356,107	178.48		12,749		1,436					(12,741)		604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/07/2025	1	147,571	178.48		5,268		541					(4,727)		238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2025	1	347,996	180.63		12,458		1,437					(12,906)		597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2025	1	172,294	176.25		6,168		729		20			(7,172)		299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	1	194,547	178.13		6,965		842					(7,291)		342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2024	02/14/2025	1	180,920	181.9		6,441		787					(5,654)		318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2025	1	430,877	181.79		15,382		2,071					(14,555)		797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025	1	87,633	181.79		3,120		382					(2,737)		154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2025	1	441,399	181.79		15,758		2,084					(14,979)		809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2025	1	188,430	181.66		6,746		927					(5,819)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/21/2025	1	215,335	183.7		7,709		1,080					(6,629)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	1	222,004	184.07		7,903		1,117					(8,528)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/21/2025	1	92,310	184.07		3,286		466					(2,821)		174		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/25/2025	1	499,504	184.07		17,832		2,694					(17,033)		978		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2025	1	575,383	183.81		20,599		3,169					(20,849)		1,137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2025	1	352,678	184.07		12,626		1,977					(12,010)		703		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/28/2025	1	175,312	184.07		6,259		1,006					(14,767)		352		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/28/2025	1	451,438	184.14		16,071		2,589					(15,264)		908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2025	1	411,687	185.25		14,821		2,531					(12,289)		855		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	1	425,725	183.97		15,326		2,660		1			(14,577)		891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	1	272,938	187.04		9,826		1,732					(8,093)		576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	1	344,109	188.94		12,388		2,231					(12,098)		732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	1	593,925	190.18		21,322		3,850					(23,019)		1,263		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2025	1	290,523	191.43		10,459		1,988					(13,694)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2025	1	507,470	191.43		18,269		3,523					(24,630)		1,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2025	1	227,495	191.43		8,190		1,602					(8,240)		505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	1	248,737	190.25		8,955		1,786					(8,567)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/14/2025	1	447,380	190.33		16,061		3,212					(14,553)		1,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2025	1	323,397	191.17		11,610		2,431					(10,887)		743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2025	1	791,570	191.43		28,417		6,028					(22,389)		1,830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2025	1	498,858	191.43		17,959		3,859					(16,032)		1,160		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2024	03/21/2025	1	423,023	191.43		15,229		3,333					(14,771)		990		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	742,579	191.43		26,659		5,850					(36,351)		1,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	1	323,224	191.43		11,636		2,661					(12,699)		775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	1	688,045	191.43		24,770		5,732					(20,655)		1,660		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405T$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2025	1	225,974	191.43		8,135		1,905					(6,230)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/28/2025	1	926,268	191.43		33,346		7,944					(32,738)		2,261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/04/2025	1	419,740	183.86		15,153		3,914		183			(14,210)		1,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/02/2025	1	1,079,747	182.91		38,763		13,029		1,653			(29,198)		3,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2024	05/23/2025	1	332,055	182.07		11,954		4,715		930			(11,300)		1,039		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2025	1	781,750	179.82		28,143		11,939		3,695			(21,293)		2,547		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	1	515,821	184.04		18,673		4,990		308			(15,154)		1,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2025	1	990,025	179.94		36,235		16,816		5,227			(23,363)		3,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2025	1	554,075	188.62		19,947		7,748		411			(12,199)		1,728		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2025	1	154,573	183.41		5,565		2,238		346			(4,780)		490		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	1	321,997	178.63		11,785		5,259		1,965			(7,267)		1,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/06/2025	1	1,159,302	179.53		42,315		18,336		5,876			(23,978)		3,802		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2025	1	409,576	179.94		14,990		6,401		1,935			(17,286)		1,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2025	1	548,827	188.62		19,758		7,566		407			(12,192)		1,700		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2025	1	547,656	180.28		19,661		6,499		1,397			(13,161)		1,577		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	04/25/2025	1	99,113	184.49		3,578		1,130		81			(4,228)		278		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2025	1	591,133	184.94		21,399		5,777		288			(17,197)		1,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2025	1	642,086	188.62		23,115		8,405		408			(17,991)		1,938		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	1	193,497	181.67		6,985		1,905		256			(6,533)		506		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405X$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/23/2025	1	947,237	183.41		34,006		13,451		2,066			(28,535)		2,964		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2024	06/13/2025	1	468,787	177.81		17,158		7,747		3,190			(11,579)		1,571		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2025	1	539,742	179.58		19,755		8,707		2,855			(11,047)		1,792		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2024	05/30/2025	1	339,306	177.32		12,215		5,042		2,028			(9,377)		1,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2025	1	395,344	188.62		14,232		5,254		272			(10,496)		1,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2025	1	829,448	178.74		30,358		13,464		4,919			(18,864)		2,763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2024	05/16/2025	1	280,320	188.62		10,092		3,774		193			(7,941)		856		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2025	1	800,729	188.62		28,826		11,118		594			(22,463)		2,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2024	05/02/2025	1	477,489	181.66		17,190		5,762		973			(13,058)		1,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/09/2025	1	558,791	188.62		20,061		7,133		326			(17,196)		1,661		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	1	497,655	179.91		18,214		7,871		2,407			(14,093)		1,632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2025	1	457,131	180.41		16,731		8,112		2,331			(8,619)		1,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	1	930,604	182.28		34,060		16,084		3,574			(20,312)		3,185		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2025	1	500,151	179.42		18,005		7,589		2,453			(11,819)		1,624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	1	459,939	185.49		16,834		8,069		1,116			(11,452)		1,592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2025	1	838,629	182.06		30,694		14,797		3,409			(19,645)		2,912		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/27/2025	1	616,992	180.71		22,644		11,133		3,005			(12,161)		2,154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2025	1	914,146	178.8		33,458		15,435		5,573			(19,876)		3,101		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2025	1	401,045	187.93		14,518		3,599		4			(12,948)		1,001		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405USE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/11/2025	1	268,191	181.21		9,682		2,682		414			(7,000)		705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W5L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	1	655,362	188.62		23,593		8,644		417			(21,550)		1,985		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X5U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	05/30/2025	1	326,400	180.25		11,750		4,863		1,268			(13,426)		1,046		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W3S3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2025	1	636,604	185.91		22,918		7,955		651			(20,830)		1,878		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U5N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	1	303,896	177.58		10,971		3,143		1,112			(12,338)		815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X5M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2025	1	454,208	178.66		16,351		6,622		2,237			(23,327)		1,446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405USY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025	1	675,035	181.59		24,301		7,175		1,078			(21,391)		1,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W5S6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2025	1	335,765	185.34		12,088		4,229		399			(11,143)		994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405USP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	1	792,656	175.81		28,615		8,277		4,013			(31,770)		2,136		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V5S9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2025	1	318,460	185.39		11,496		3,579		206			(10,397)		890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/25/2025	1	619,363	183.38		22,297		7,061		709			(22,733)		1,738		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T5N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2025	1	706,816	185.38		25,587		6,414		76			(21,046)		1,774		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T5U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2024	04/04/2025	1	178,050	182.9		6,445		1,660		107			(6,351)		452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V5S3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2025	1	409,303	183.85		14,776		4,518		401			(11,776)		1,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y5U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	1	566,989	176.18		20,752		9,396		4,699			(12,765)		1,900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X5P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2024	05/29/2025	1	912,995	175.51		32,868		13,401		7,023			(22,600)		2,917		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V5K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2024	04/29/2025	1	624,864	185.38		22,558		7,333		404			(19,285)		1,784		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W5S9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2024	05/09/2025	1	478,007	188.62		17,208		6,102		279			(12,466)		1,421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z5S5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/20/2025	1	397,783	181.55		14,559		6,856		1,709			(9,533)		1,361		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2024	06/27/2025	1	490,690	180.5		17,959		8,806		2,474			(9,895)		1,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2025	1	703,939	185.02		25,412		7,841		495			(20,278)		1,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2025	1	654,135	181.37		23,614		7,741		1,226			(17,965)		1,875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	891,330	188.62		31,999		12,000		614			(23,482)		2,720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/11/2025	1	452,657	179.43		16,341		4,539		1,060			(13,661)		1,191		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2025	1	283,625	178.01		10,210		3,006		972			(9,299)		768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2024	04/03/2025	1	370,952	184.63		13,428		3,403		100			(11,752)		936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2025	1	347,078	176.51		12,530		3,659		1,573			(13,449)		940		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2025	1	167,359	183.79		6,025		2,075		264			(7,321)		492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	1	661,622	186.26		24,414		17,225		3,019			(8,875)		2,765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/03/2025	1	497,471	177.99		18,207		9,255		3,661			(12,121)		1,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	425,899	181.6		15,673		10,753		3,049			(6,289)		1,755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	284,496	176.45		10,413		6,253		3,015			(4,651)		1,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	226,530	188.09		8,359		5,941		855			(2,418)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2024	09/09/2025	1	100,899	184.92		3,723		2,574		524			(2,025)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	1,048,090	187.94		38,360		20,352		2,342			(19,636)		3,801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	279,617	183.47		10,262		6,623		1,494			(4,241)		1,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	1	441,625	187.94		16,208		8,575		987			(8,538)		1,602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	261,167	186.7		9,663		7,108		1,175			(3,759)		1,119		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5055$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	1	937,695	190.46		34,695		25,424		2,757			(10,484)		4,010		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2025	1	338,862	183.05		12,436		7,948		1,888			(4,895)		1,354		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/03/2025	1	854,809	178.06		31,286		15,948		6,583			(20,108)		3,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	1	92,898	191.61		3,437		2,576		242			(862)		402		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2025	1	232,453	187.94		8,531		4,794		557			(3,737)		871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	534,518	189.77		19,724		14,300		1,690			(6,694)		2,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	499,975	190.58		18,499		13,375		1,443			(5,124)		2,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2025	1	727,846	187.94		26,712		14,423		1,704			(15,767)		2,674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	670,887	177.67		24,554		12,717		5,437			(11,838)		2,414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	1	451,653	177.51		16,531		8,242		3,409			(14,256)		1,595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2025	1	333,759	180.86		12,216		6,394		1,882			(9,205)		1,207		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2025	1	544,272	177.12		19,920		11,908		5,347			(8,012)		2,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	50,621	181.6		1,868		1,286		368			(581)		210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2025	1	218,330	187.94		8,013		4,658		534			(4,562)		832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/26/2025	1	237,607	187.62		8,791		6,527		975			(2,265)		1,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	449,268	179.16		16,443		10,003		3,611			(7,417)		1,744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2025	1	508,257	187.26		18,704		12,263		1,764			(8,649)		2,056		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2024	07/15/2025	1	351,737	187.94		12,909		6,934		805			(7,446)		1,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2024	08/05/2025	1	268,185	174.59		9,842		5,857		3,364			(4,490)		1,034		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG5051$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	332,757	187.94		12,179		6,916		797			(6,039)		1,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	572,396	186.35		21,007		13,596		2,181			(10,114)		2,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/15/2025	1	286,007	181.03		10,496		6,571		1,943			(4,324)		1,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	1	907,629	178.73		33,219		16,701		6,043			(17,932)		3,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	682,653	187.94		24,985		13,704		1,598			(13,871)		2,520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	972,772	176.72		35,603		18,537		8,807			(17,455)		3,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2025	1	932,997	179.27		34,241		21,129		7,598			(16,444)		3,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	1	132,165	187.28		4,850		3,167		459			(2,062)		534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	319,751	188.96		11,767		7,845		914			(4,640)		1,299		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	670,241	191.75		24,665		16,489		1,328			(8,176)		2,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	462,272	187.16		17,012		11,200		1,630			(5,811)		1,874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	1	721,394	184.11		26,619		18,480		4,114			(9,162)		3,003		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	1	617,802	187.94		22,612		12,876		1,479			(10,912)		2,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	666,277	187.94		24,386		13,412		1,560			(17,769)		2,460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2025	1	364,202	187.94		13,330		7,418		872			(10,302)		1,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	1	402,831	186.89		14,784		8,682		1,185			(6,102)		1,539		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	471,128	183.31		17,385		12,117		2,930			(6,226)		1,965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2025	1	825,737	187.94		30,222		17,484		2,021			(14,955)		3,139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2024	08/12/2025	1	409,511	178.64		15,029		9,233		3,553			(6,786)		1,604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG5050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2025	1	422,241	187.94		15,496		8,410		989			(7,086)		1,555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	836,250	184.35		30,690		18,073		3,402			(14,468)		3,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	1	409,934	179.96		15,045		9,325		3,121			(6,323)		1,613		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	1	848,550	188.35		31,312		22,341		3,154			(9,343)		3,581		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2024	07/29/2025	1	552,354	187.94		20,271		11,671		1,352			(10,023)		2,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/05/2025	1	163,624	185.98		6,021		4,120		739			(1,901)		674		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	538,796	190.54		19,882		14,801		1,584			(6,506)		2,313		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2024	08/19/2025	1	159,933	182.29		5,870		3,719		965			(2,151)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2025	1	873,110	181.9		32,043		20,391		5,520			(26,723)		3,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	209,867	187.39		7,744		5,547		862			(3,704)		887		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	1	374,125	184.51		13,805		9,713		2,068			(4,092)		1,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2025	1	661,442	187.94		24,275		13,575		1,584			(12,975)		2,472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	1	64,806	189.37		2,385		1,610		195			(1,163)		266		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	1	778,076	181.46		28,478		17,878		5,060			(11,085)		3,068		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	1	646,606	179		23,666		14,357		5,310			(15,022)		2,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2025	1	598,820	189.1		22,037		14,934		1,868			(9,505)		2,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	314,372	191.87		11,758		10,324		1,131			(1,433)		1,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	1,076,414	194.36		39,827		31,489		2,492			(10,311)		4,781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	135,832	196.45		5,039		4,054		249			(986)		608		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5057$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	200,781	192.14		7,429		6,037		606			(1,392)		904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	1	69,256	174.77		2,625		2,516		1,173			(108)		339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	1	154,415	188.22		5,713		4,722		697			(992)		701		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	81,174	191.13		3,003		2,463		272			(541)		366		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	919,686	192.16		33,936		25,924		2,441			(10,346)		3,999		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	74,130	192.9		2,743		2,159		200			(583)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	1	26,818	195.04		992		782		56			(1,385)		119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	57,814	182.01		2,197		2,064		553			(133)		280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	742,458	170.26		28,139		27,131		17,355			(1,008)		3,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/26/2025	1	863,419	164.21		32,724		32,542		30,128			(181)		4,287		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	615,134	162.09		23,314		22,543		24,629			(771)		3,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	139,760	191.87		5,297		4,874		539			(423)		669		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	731,995	182.01		27,816		26,116		6,917			(1,700)		3,527		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	1	89,654	191.87		3,344		2,957		322			(387)		421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	100,989	183.05		3,767		3,175		778			(592)		463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	616,419	191.87		22,992		20,395		2,249			(2,597)		2,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	318,808	189.47		11,828		9,010		1,127			(3,211)		1,386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	560,906	186.48		21,314		19,729		3,579			(1,585)		2,695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	504,535	191.87		18,870		16,374		1,788			(2,495)		2,347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5055$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	1	295,965	191.44		10,980		8,258		804			(2,722)		1,282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/17/2025	1	77,927	196.26		2,883		2,308		147			(575)		347		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	60,768	187.1		2,248		1,852		305			(396)		275		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	416,432	187.94		15,408		11,885		1,839			(5,585)		1,827		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	375,791	196.87		13,904		11,031		649			(3,525)		1,672		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	1	46,769	188.09		1,730		1,330		201			(858)		205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2025	1	529,099	191.87		19,788		17,226		1,875			(2,562)		2,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	362,374	191.87		13,553		11,718		1,265			(1,834)		1,681		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	438,932	191.87		16,416		13,974		1,487			(2,442)		2,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	157,411	163.06		5,934		5,804		5,927			(131)		777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	414,986	176.81		15,769		14,944		6,009			(825)		2,017		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	815,847	189.99		30,186		23,367		2,920			(7,588)		3,586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	571,892	196.45		21,160		16,987		1,048			(4,173)		2,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	443,064	186.38		16,393		13,639		2,589			(4,063)		2,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	254,890	189.2		10,710		8,413		997			(2,763)		1,122		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	1	370,458	191.87		13,855		11,931		1,274			(1,924)		1,710		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	525,296	191.87		19,594		17,253		1,889			(2,340)		2,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	97,345	191.87		3,641		3,149		345			(491)		452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/26/2025	1	882,433	191.87		33,003		29,994		3,219			(3,009)		4,195		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	807,702	185.2		29,885		24,781		4,884			(7,529)		3,673		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	317,820	184.79		12,077		11,212		2,373			(865)		1,529		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	531,215	174.77		20,133		19,294		8,967			(839)		2,586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	363,604	163.06		13,708		13,403		13,714			(305)		1,788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2025	1	567,741	162.9		21,461		21,461		21,124					2,839		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/29/2025	1	133,916	163.6		5,062		5,048		4,854			(14)		668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/12/2025	1	245,997	175.82		9,348		8,934		3,848			(414)		1,198		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/28/2025	1	318,079	191.87		11,896		10,908		1,160			(989)		1,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	495,486	191.87		18,581		17,084		1,808			(1,497)		2,363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	229,147	160.01		8,616		8,401		10,440			(215)		1,127		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	94,287	191.87		3,517		3,165		344			(352)		445		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/26/2025	1	642,927	163.6		24,303		24,235		23,344			(68)		3,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	770,733	187.08		28,748		24,393		4,161			(4,356)		3,546		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	139,893	191.87		5,218		4,701		510			(517)		663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	681,843	191.87		25,433		21,961		2,345			(3,471)		3,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2025	1	790,012	180.13		30,020		28,366		8,816			(1,654)		3,835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	124,922	191.87		4,660		4,108		449			(552)		586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	112,659	183.96		4,281		4,008		906			(273)		543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	183,478	184.49		6,770		5,683		1,193			(1,088)		837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG5056$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	71,141	192.16		2,632		2,016		196			(616)		311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	947,906	192.08		35,073		28,406		2,862			(9,051)		4,261		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	1,274,909	187.1		47,044		38,681		6,405			(9,945)		5,750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	1	193,966	191.87		7,235		6,438		708			(797)		914		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	683,946	191.08		25,374		19,153		2,004			(8,029)		2,968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	428,333	191.87		16,020		14,681		1,563			(1,339)		2,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	195,990	191.87		7,310		6,561		715			(749)		925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	720,512	192.9		26,659		20,941		1,905			(7,725)		3,172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	461,821	183.05		17,180		14,460		3,638			(3,778)		2,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025	1	253,761	208.08	9,338			13					(6,424)		94		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	1	489,149	208.1	18,001			49					(11,889)		222		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	1	466,651	211.16	17,266			47					(9,849)		212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	1	645,465	213.76	23,947			230					(12,023)		478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	1	2,052,721	213.76	76,156			628					(39,330)		1,421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	1	615,561	212.54	22,837			251					(12,523)		483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	1	1,235,152	213.08	45,824			566					(23,006)		1,022		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	1	696,046	214.42	25,823			319					(12,983)		576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025	1	359,802	214.66	13,349			275					(6,702)		377		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	1	2,053,825	214.66	76,197			1,363					(39,410)		2,011		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	1	1,338,150	214.66	49,645			955					(26,187)		1,356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025	1	859,708	214.21	31,895			700					(16,013)		928		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	1	768,165	211.77	28,499			626					(14,328)		829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	1	2,735,411	211.98	101,484			2,923					(56,201)		3,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	1	783,755	213.06	29,077			878					(15,684)		984		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	1	625,920	213.21	23,222			733					(14,549)		803		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	1	975,172	213.75	36,081			1,140					(18,140)		1,250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	1	1,661,442	215.65	61,473			2,280					(30,906)		2,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	1	539,238	213.33	19,952			794					(11,943)		773		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	1	598,300	216.4	22,137			911					(11,114)		872		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	1	1,487,994	215.4	55,056			2,571					(27,679)		2,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	1	480,189	215.4	17,767			853					(8,920)		754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	1	198,311	214.07	7,318			361					(3,674)		316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	1	453,640	215.78	16,739			850					(8,404)		732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	1	703,059	213.72	25,873			1,315					(13,007)		1,134		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	1	439,401	214.44	16,214			934					(8,140)		754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/11/2025	1	1,534,866	214.44	56,637			3,190					(36,592)		2,603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	1	429,741	216.45	15,814			933					(7,940)		746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305V$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	1	674,601	214.79	24,758			1,494					(14,854)		1,184		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305VSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	1	158,634	215.64	5,790			350					(2,911)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/19/2025	1	988,151	215.94	36,265			2,441					(18,232)		1,829		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	1	820,560	215.94	30,115			2,065					(15,119)		1,534		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	1	1,516,936	215.94	55,672			3,676					(29,120)		2,779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	1	343,856	209.98	12,620			883					(11,735)		649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	1	512,959	209.25	18,774			1,315					(10,845)		968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	1	1,546,214	208.26	56,591			4,275					(32,113)		3,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	1	591,481	208.26	21,648			1,663					(10,869)		1,169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	1	532,397	207.62	19,486			1,524					(9,783)		1,061		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	1	493,341	205.57	18,056			1,437					(11,854)		992		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	1	449,007	203.49	16,389			1,306					(10,085)		903		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025	1	570,601	208.71	20,428			1,765					(12,198)		1,195		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	1	1,040,982	208.71	37,267			3,174					(19,797)		2,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305WSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025	1	745,737	208.59	26,697			2,344					(14,426)		1,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	1	476,253	204.28	17,050			1,520					(10,913)		1,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	1	929,743	204.14	33,099			2,955					(20,582)		1,977		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1	271,109	192.97	9,787			940					(6,608)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2023	03/11/2025	2	889,774	192.97	32,453			3,116					(18,642)		1,948		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305XSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1	208,987	192.16	7,649			745					(4,959)		464		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305X$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	1	666,931	193.76	24,210			2,391					(12,155)		1,491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	1	866,145	192.68	31,788			3,144					(18,298)		1,937		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	1	116,475	193.73	4,251			422					(3,336)		260		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	1	1,002,042	191.67	36,775			3,839					(23,375)		2,301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	1	686,408	191.67	25,191			2,661					(13,498)		1,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	1	713,324	193.45	26,179			2,801					(14,722)		1,659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	1	1,037,851	194.07	37,882			4,105					(21,376)		2,429		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2025	1	129,959	191.91	4,731			513					(2,378)		304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/23/2023	03/21/2025	1	54,621	191.11	1,999			218					(1,009)		128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	1	1,250,937	192.71	46,034			5,248					(27,622)		3,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	1	350,187	192.71	12,887			1,485					(9,789)		845		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	1	169,897	194.18	6,218			725					(5,031)		412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	1	420,315	194.58	15,341			1,810					(9,244)		1,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	1	617,236	197.44	22,467			2,654					(14,653)		1,507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2025	1	69,454	198.34	2,528			300					(1,276)		170		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	1	790,675	200.96	28,860			3,568					(15,448)		1,974		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	571,036	200.96	20,900			2,609					(16,444)		1,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	624,357	201.74	22,789			2,876					(13,481)		1,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2025	1	277,741	200.17	10,388			1,325					(8,139)		705		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	1	480,691	201.86	17,978			2,297					(13,359)		1,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	731,648	202.36	27,364			3,673					(16,299)		1,905		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1	809,377	202.36	30,271			4,028					(18,503)		2,097		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	788,087	202.64	29,317			3,981					(15,761)		2,063		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	1	168,413	203.94	6,265			859					(5,296)		443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2025	1	110,932	204.99	4,138			571					(2,089)		292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	1	494,342	203.4	18,390			2,649					(11,450)		1,332		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	1,207,700	203.4	44,926			6,418					(25,357)		3,239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	1	566,871	205.58	21,031			3,058					(11,621)		1,535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	196,360	205.55	7,246			1,055					(3,643)		532		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	1	697,326	205.07	25,801			3,762					(14,734)		1,888		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	1	1,106,836	203.78	41,064			6,261					(22,176)		3,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2025	2	560,167	203.78	20,781			3,197					(12,151)		1,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	1	164,786	204.67	6,114			948					(5,050)		460		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	269,677	199.69	10,059			1,573					(8,589)		757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	515,765	191.34	19,186			3,004		4			(10,888)		1,448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	1	68,564	198.61	2,551			401					(2,335)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	1	1,307,229	201.72	48,629			7,882					(31,821)		3,732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1	685,511	201.72	25,432			4,152					(13,962)		1,965		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4051$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	1	302,487	202.28	11,222			1,847					(7,299)		871		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	179,907	199.33	6,711			1,114					(3,369)		520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	678,905	197.76	25,323			4,209		1			(13,793)		1,963		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2025	1	70,241	196.94	2,627			438					(2,369)		203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	1	1,035,244	199.65	38,511			6,656					(19,335)		3,053		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	2	991,895	199.65	35,062			6,031					(23,225)		2,914		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	1	433,657	199.14	16,132			2,810					(9,487)		1,284		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	1	485,149	198.67	18,048			3,169		1			(12,419)		1,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	241,475	198.54	8,983			1,579		1			(5,955)		718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/11/2023	05/09/2025	1	56,157	197.83	2,095			370					(1,057)		167		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	1	1,389,063	197.98	51,673			9,369		14			(27,254)		4,192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1	344,691	197.98	12,823			2,339		3			(16,886)		1,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	1	349,480	197.81	13,001			2,390		4			(6,527)		1,063		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	1	678,406	192.46	25,169			4,661		141			(13,684)		2,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	769,327	195.35	27,567			5,133		39			(16,675)		2,348		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1	917,513	195.73	33,948			6,482		47			(18,884)		2,841		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	612,165	195.67	22,589			4,369		31			(12,423)		1,909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	1	616,664	193.27	22,755			4,432		128			(12,766)		1,930		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	1	858,377	190.02	31,588			6,161		452			(21,591)		2,686		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4053$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	1	8,194	188.44	302			59		7			(2,362)		26		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	1	996,856	189.61	36,585			7,347		631			(18,418)		3,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	1	542,304	189.61	19,903			4,041		343			(11,269)		1,732		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	1	1,159,867	189.61	42,567			8,595		734			(22,565)		3,693		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	1	415,772	188.75	15,300			3,127		330			(9,421)		1,333		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	1	271,046	188.1	10,002			2,047		245			(7,014)		869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	1	454,339	195.63	16,720			3,532		93			(9,512)		1,480		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	1	1,366,581	195.63	50,290			10,569		279			(30,495)		4,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	1	398,337	194.7	14,659			3,117		123			(11,667)		1,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	1	438,570	195.33	16,139			3,454		112			(8,103)		1,438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	1	618,665	195.63	22,643			4,852		158			(14,269)		2,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	1	500,409	195.63	18,465			4,078		153			(12,147)		1,667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	1,029,157	195.63	37,976			8,346		316			(25,711)		3,418		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	1	454,079	195.63	16,756			3,723		139			(8,412)		1,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	1	452,760	195.63	16,707			3,736		139			(8,388)		1,517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	1	585,194	195.63	21,535			4,822		179			(12,226)		1,961		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1	1,265,216	195.63	46,560			10,695		453			(27,502)		4,292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	1	767,408	195.63	28,241			6,517		275			(18,931)		2,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	1	556,307	195.63	20,528			4,787		199			(10,306)		1,904		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	1	950,365	195.63	34,973			8,167		340			(17,583)		3,252		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	601,443	195.63	22,133			5,313		215			(14,934)		2,088		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	1	1,392,924	195.63	51,260			12,252		498			(29,612)		4,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	2	1,040,494	195.63	35,407	1,414		9,662		372			(22,430)		3,633		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	1	500,083	195.63	18,353			4,462		179			(11,971)		1,746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	990,519	195.63	36,352			9,051		405			(30,613)		3,497		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	339,596	195.63	12,497			3,124		156			(6,283)		1,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	455,282	196.08	16,936			4,257		209			(8,515)		1,616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	441,381	195.12	16,375			4,122		226			(21,984)		1,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	613,166	191.17	22,810			5,890		802			(12,615)		2,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	1	1,215,123	191.17	45,203			11,719		1,589			(25,549)		4,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	620,354	192.32	23,077			6,015		677			(18,338)		2,244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	145,038	196.14	5,395			1,414		81			(4,282)		526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	767,335	197.63	28,545			7,489		349			(15,650)		2,783		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	1	957,923	197.36	35,731			9,571		485			(17,963)		3,510		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	489,731	197.36	18,267			4,911		248			(15,950)		1,799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	625,139	196.57	23,318			6,333		350			(11,707)		2,308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	148,607	203.45	5,528			1,539		22			(4,331)		555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	1,231,005	203.45	45,793			12,706		182			(27,294)		4,590		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG4058$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	990,794	203.45	36,858			10,314		146			(18,505)		3,713		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	191,484	203.45	7,123			2,003		28			(3,576)		719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	702,854	203.45	26,076			7,343		104			(13,110)		2,640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	376,451	203.45	14,004			4,034		56			(8,861)		1,431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	813,012	203.45	30,244			8,683		120			(18,112)		3,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	449,773	203.45	16,732			4,843		66			(14,671)		1,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	233,109	201.89	8,672			2,522		58			(6,736)		890		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	358,879	200.66	13,350			3,888		107			(6,712)		1,371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	1,269,903	196.28	47,367			14,054		1,035			(25,021)		4,896		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	105,404	199.65	3,995			1,195		53			(2,006)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	130,654	196.88	4,952			1,488		106			(5,116)		507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	313,971	197.18	11,868			3,570		239			(5,967)		1,219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	737,518	197.59	27,878			8,540		560			(15,844)		2,889		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	404,672	197.59	15,297			4,700		328			(10,236)		1,589		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	507,286	190.81	19,461			6,041		1,090			(11,311)		2,000		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	563,296	189.01	21,236			6,593		1,520			(10,676)		2,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	169,844	187.26	6,420			2,028		580			(6,390)		676		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	61,034	187.26	2,307			731		209			(3,465)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	226,960	186.64	8,556			2,723		839			(4,296)		907		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG405A$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	137,902	186.27	5,199			1,662		533			(2,610)		552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	58,858	188.36	2,219			710		175			(3,719)		236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	144,057	187.94	5,431			1,768		460			(4,457)		582		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	128,439	187.94	4,842			1,581		410			(2,431)		520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	89,513	189.41	3,375			1,106		241			(1,694)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	1	184,548	191.39	6,976			2,297		386			(5,417)		750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	67,498	191.87	2,545			839		134			(1,279)		274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	90,101	189.45	3,406			1,149		271			(1,710)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	145,590	189.45	5,503			1,852		430			(4,129)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	68,650	182.8	2,588			877		436			(1,299)		283		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	54,461	181.08	2,048			695		412			(1,029)		224		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/07/2023	09/05/2025	1	226,083	182.02	8,523			2,904		1,553			(4,303)		932		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	105,543	182.21	3,979			1,372		724			(3,294)		438		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	129,128	182.21	4,868			1,683		893			(3,844)		538		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	308,019	182.21	11,612			3,993		2,113			(5,846)		1,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	141,416	182.6	5,331			1,850		945			(6,196)		590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	77,597	182.56	2,887			1,006		523			(2,697)		324		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	343,632	182.57	12,783			4,460		2,315			(7,968)		1,436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/14/2023	09/12/2025	1	115,082	184.84	4,281			1,500		610			(2,161)		481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG405C$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	166,780	182.85	6,204			2,199		1,104			(3,119)		702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	91,459	182.85	3,402			1,209		605			(5,238)		386		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	338,847	182.7	12,605			4,496		2,281			(6,329)		1,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	224,981	182.29	8,369			2,996		1,580			(6,458)		953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	106,490	182.16	3,951			1,416		754			(1,986)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	1	244,394	176.78	9,067			3,264		2,889			(6,306)		1,035		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	34,583	175.23	1,283			467		470			(1,943)		148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	86,974	175.23	3,227			1,177		1,181			(1,620)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/25/2025	2	685,236	175.16	25,086			9,190		9,350			(15,402)		2,936		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	55,619	171	2,069			761		1,080			(1,039)		239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	141,859	169.45	5,263			1,937		3,114			(6,169)		609		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/28/2023	09/26/2025	1	57,660	169.8	2,139			791		1,233			(4,229)		247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	180,812	169.32	6,726			2,507		4,004			(3,386)		780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	109,791	169.32	4,084			1,529		2,451			(2,051)		476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	781,772	166.87	29,004			10,901		21,176			(17,795)		3,393		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	381,374	166.62	13,939			5,295		10,575			(7,047)		1,658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	67,122	166.03	2,497			948		1,945			(1,262)		292		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	159,748	166.97	5,943			2,276		4,363			(6,079)		698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	208,474	169.1	7,755			2,989		4,882			(5,212)		916		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405E$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	267,198	170.54	9,966			3,855		5,609			(6,669)		1,176		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	118,779	171.22	4,419			1,712		2,366			(5,567)		523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/12/2023	10/10/2025	1	316,691	166.92	11,749			4,570		8,746			(5,931)		1,394		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	201,271	168.13	7,487			2,935		5,100			(6,797)		891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	139,987	168.13	5,208			2,050		3,547			(2,614)		622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	528,271	170.64	19,652			7,764		11,083			(9,866)		2,350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	158,790	171.59	5,891			2,335		3,100			(2,958)		708		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	172,766	168.79	6,392			2,538		4,176			(4,709)		770		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	1	230,951	166.53	8,568			3,416		6,588			(6,394)		1,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	146,945	165.02	5,466			2,196		4,666			(5,629)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	50,587	165.02	1,882			757		1,606			(946)		227		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	852,928	163.66	31,729			12,840		29,705			(30,885)		3,840		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	74,362	164.68	2,766			1,123		2,416			(1,389)		335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	64,308	164.1	2,386			970		2,175			(1,199)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	1	271,602	163.91	10,104			4,125		9,296			(8,965)		1,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	140,640	161.28	5,232			2,152		5,747			(4,466)		638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	399,845	163.34	14,874			6,162		14,198			(10,355)		1,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	88,237	165.48	3,282			1,364		2,698			(1,648)		403		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	415,972	166.44	15,391			6,406		11,896			(11,235)		1,898		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405HSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/02/2023	10/31/2025	1	318,051	170.91	11,800			4,931		6,532			(5,957)		1,451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	287,511	172.1	10,695			4,502		5,496			(9,309)		1,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	514,725	172.1	19,096			8,094		9,959			(16,361)		2,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	1	229,273	172.1	8,506			3,617		4,450			(6,256)		1,058		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	1	175,803	171.1	6,522			2,789		3,689			(9,193)		811		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/07/2025	1	47,698	172.1	1,743			746		928			(881)		220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	574,661	172.1	21,320			9,179		11,253			(10,733)		2,665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	638,038	172.1	23,671			10,261		12,531			(20,564)		2,973		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	206,652	172.1	7,687			3,343		4,059			(5,248)		964		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	222,371	172.1	8,250			3,592		4,367			(16,036)		1,038		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/16/2023	11/14/2025	1	166,495	172.1	6,194			2,708		3,270			(3,127)		777		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	230,218	172.1	8,564			3,770		4,535			(5,803)		1,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	679,747	172.1	25,287			11,204		13,390			(15,982)		3,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	137,981	172.1	5,133			2,284		2,718			(7,516)		651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	110,257	172.1	4,091			1,828		2,172			(4,071)		520		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	686,611	172.1	25,473			11,512		13,525			(21,072)		3,264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/28/2023	11/28/2025	1	138,057	172.1	5,136			2,332		2,719			(2,578)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2023	11/28/2025	1	81,158	172.1	3,019			1,373		1,599			(1,518)		387		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/30/2023	11/28/2025	1	90,035	172.1	3,367			1,537		1,774			(7,117)		429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	852,694	176.82	31,805			14,703		12,152			(19,818)		4,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2025	1	552,638	175.27	20,669			9,636		8,892			(12,664)		2,663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	75,810	175.47	2,828			1,328		1,210			(1,422)		367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	671,696	177.83	25,054			11,823		10,739			(19,342)		3,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	407,138	178.46	15,186			7,187		5,201			(7,624)		1,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	96,637	178.98	3,605			1,708		1,182			(3,516)		470		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/14/2023	12/12/2025	1	264,935	178.98	9,935			4,728		3,242			(5,016)		1,290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/15/2025	1	351,975	178.98	13,199			6,318		4,326			(6,645)		1,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2025	1	787,796	178.98	29,542			14,224		9,727			(18,530)		3,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	592,100	178.98	22,204			10,721		7,311			(17,196)		2,911		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2025	1	175,342	178.98	6,575			3,179		2,165			(3,306)		862		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	405,165	178.98	15,234			7,449		5,003			(7,680)		2,001		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	2,600,102	178.98	97,764			48,210		32,105			(55,061)		12,911		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/28/2023	12/26/2025	1	247,647	178.98	9,312			4,617		3,058			(6,621)		1,230		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	245,682	178.98	9,238			4,606		3,034			(13,836)		1,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	950,475	180.67		35,738		17,942		10,469			(20,944)		4,765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	349,042	178.65		13,089		6,580		4,494			(8,092)		1,750		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/04/2024	01/02/2026	1	324,546	178.38		12,170		6,144		4,257			(8,665)		1,627		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	220,714	178.5		8,277		4,201		2,918			(5,827)		1,111		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405MSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	321,662	178.5		12,062		6,139		4,289			(7,426)		1,624		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,487,969	180.38		55,799		28,473		17,241			(32,787)		7,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	739,473	178.84		27,730		14,188		9,675			(13,542)		3,743		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	153,190	178.73		5,729		2,935		2,014			(2,794)		775		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	1	323,570	177.48		12,134		6,251		4,685			(5,883)		1,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	334,953	178.09		12,594		6,523		4,646			(9,084)		1,702		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	147,798	178.09		5,557		2,885		2,058			(2,672)		753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	354,025	175.46		13,311		6,939		5,972			(12,640)		1,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2024	01/16/2026	1	283,161	173.45		10,590		5,551		5,501			(5,039)		1,447		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/16/2026	1	302,138	174.97		11,300		5,931		5,284			(5,369)		1,543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	01/22/2026	2	1,364,041	173.73		53,443		28,505		25,989			(33,023)		7,023		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	242,042	175		9,077		4,818		4,219			(4,258)		1,248		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	54,188	171.24		2,027		1,077		1,225			(2,375)		279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2024	01/23/2026	1	68,450	175.72		2,567		1,370		1,134			(3,142)		353		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	1	366,015	176.65		13,726		7,363		5,677			(6,362)		1,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	438,276	177.72		16,435		8,860		6,288			(13,240)		2,277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	209,793	179.19		7,867		4,252		2,705			(3,615)		1,091		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	325,315	176.99		12,232		6,620		4,926			(11,305)		1,692		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	1	400,288	180.12		15,051		8,179		4,822			(11,398)		2,082		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405QT ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	551,850	178.75		20,639		11,271		7,502			(9,369)		2,881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	1	818,443	176.41		30,610		16,796		13,316			(18,490)		4,289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	115,731	178.27		4,340		2,387		1,655			(3,546)		607		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	447,011	178.37		16,718		9,209		6,340			(7,509)		2,346		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/06/2026	1	476,074	178.01		17,805		9,848		6,927			(7,957)		2,498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	295,794	178.48		11,063		6,148		4,193			(14,343)		1,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	77,718	178.48		2,907		1,619		1,106			(1,288)		410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	941,937	180.63		35,228		19,668		11,524			(17,068)		4,979		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	389,033	176.25		14,511		8,121		6,467			(6,390)		2,059		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	178,132	178.13		6,627		3,714		2,600			(5,786)		943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	2	334,748	181.9		12,578		7,091		3,736			(9,310)		1,772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	455,246	181.79		16,935		9,617		5,134			(8,828)		2,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	201,109	181.79		7,481		4,222		2,257			(3,259)		1,064		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	482,632	181.66		18,002		10,248		5,500			(7,754)		2,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	290,003	183.7		10,788		6,150		2,842			(4,638)		1,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	264,099	184.07		9,824		5,624		2,525			(6,170)		1,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QT ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	284,793	184.07		10,594		6,091		2,723			(4,503)		1,526		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405QY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	877,567	183.81		32,646		18,853		8,546			(19,296)		4,718		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	604,059	184.07		22,471		13,008		5,776			(18,077)		3,251		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	151,872	184.07		5,665		3,297		1,452			(9,640)		817		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	372,369	184.14		13,889		8,120		3,620			(11,189)		2,011		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	379,386	184.14		14,151		8,248		3,606			(12,041)		2,042		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	589,800	183.97		22,235		13,073		5,899			(9,163)		3,197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	224,999	187.04		8,482		4,999		1,804			(3,484)		1,221		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2024	03/06/2026	1	459,385	188.94		17,273		10,221		3,185			(8,832)		2,493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	347,687	190.18		13,108		7,789		2,212			(7,057)		1,893		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405RSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	419,036	190.18		15,798		9,361		2,644			(10,114)		2,274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	827,544	191.43		31,116		18,592		4,842			(22,660)		4,522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	461,207	191.43		17,341		10,386		2,698			(9,416)		2,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SSF ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/13/2026	1	194,952	190.25		7,311		4,397		1,250			(2,914)		1,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/13/2026	1	720,803	190.33		27,030		16,278		4,583			(10,752)		3,943		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	840,513	190.33		31,519		19,033		5,344			(25,210)		4,614		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	1,191,400	191.43		44,797		27,198		7,033			(17,599)		6,563		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	542,828	191.43		20,410		12,420		3,204			(9,862)		2,993		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405SSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2024	03/20/2026	1	442,200	191.43		16,582		10,132		2,610			(6,450)		2,439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	404,227	191.43		15,199		9,300		2,386			(5,899)		2,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	576,400	191.43		21,673		13,296		3,402			(13,264)		3,189		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	1,246,119	191.43		46,854		28,898		7,356			(36,937)		6,918		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405T$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	233,539	191.43		8,781		5,428		1,379			(3,353)		1,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	1,478,068	191.43		55,575		34,495		8,725			(32,933)		8,215		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	488,828	191.43		18,331		11,407		2,886			(18,329)		2,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	691,540	180.71		26,624		19,895		9,988			(7,385)		4,213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2026	1	85,817	188.62		3,227		2,234		710			(2,665)		505		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2024	05/15/2026	1	575,991	188.62		21,657		14,906		4,733			(8,359)		3,371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	1,441,067	180.71		55,337		41,408		20,734			(23,865)		8,805		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2024	05/01/2026	1	521,204	181.66		19,545		13,075		6,599			(9,100)		3,007		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/04/2026	1	727,064	182.91		27,338		18,350		8,586			(14,421)		4,208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	102,699	183.41		3,851		2,703		1,204			(1,148)		608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2026	1	2,364,329	182.06		91,027		67,520		31,298			(36,224)		14,392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/18/2026	1	1,660,920	188.62		62,451		43,123		13,648			(24,185)		9,749		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2026	1	969,585	188.62		36,456		25,339		8,019			(12,750)		5,714		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2026	1	1,958,187	185.02		73,824		48,371		19,580			(29,108)		11,204		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2024	06/05/2026	1	479,450	179.91		18,411		13,205		7,222			(8,121)		2,864		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/10/2026	1	223,009	181.21		8,385		5,367		2,867			(5,029)		1,259		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/15/2026	1	1,190,470	188.62		44,762		30,851		9,783			(38,432)		6,967		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/20/2026	1	729,495	181.59		27,429		17,884		9,240			(14,848)		4,161		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2026	1	1,916,873	185.91		72,266		48,740		18,766			(27,925)		11,128		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405V$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.04/22/2024	.04/22/2026	1	 61,666	..... 183.85	.....	 2,319	.....	 1,516	.....	 667	.....	.....	..... (803)	.....	 352	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405W$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.05/09/2024	.05/08/2026	1	1,003,279	..... 188.62	.....	 37,723	.....	 25,600	.....	 8,138	.....	.....	..... (23,049)	.....	 5,830	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.04/09/2024	.04/09/2026	1	 1,201,189	..... 184.94	.....	 45,405	.....	 28,877	.....	 11,951	.....	.....	..... (20,452)	.....	 6,772	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405U$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.04/10/2024	.04/10/2026	2	 475,123	..... 181.67	.....	 18,301	.....	 12,113	.....	 5,937	.....	.....	..... (11,830)	.....	 2,681	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405U$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.04/18/2024	.04/17/2026	1	1,368,592	..... 178.01	.....	 51,459	.....	 33,431	.....	 21,912	.....	.....	..... (19,323)	.....	 7,782	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405V$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.04/19/2024	.04/17/2026	1	 966,075	..... 181.59	.....	 36,324	.....	 23,631	.....	 12,236	.....	.....	..... (20,044)	.....	 5,493	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.06/05/2024	.06/05/2026	1	1,353,285	..... 179.94	.....	 51,966	.....	 37,119	.....	 20,306	.....	.....	..... (16,808)	.....	 8,084	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405X$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.05/30/2024	.05/29/2026	1	 554,700	..... 177.32	.....	 20,801	.....	 14,719	.....	 9,572	.....	.....	..... (8,269)	.....	 3,291	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405X$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.05/31/2024	.06/01/2026	1	 761,183	..... 180.25	.....	 28,849	.....	 20,476	.....	 11,064	.....	.....	..... (14,111)	.....	 4,530	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.05/03/2024	.05/01/2026	1	 619,793	..... 182.91	.....	 23,304	.....	 15,611	.....	 7,218	.....	.....	..... (14,595)	.....	 3,576	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.06/27/2024	.06/26/2026	1	 520,163	..... 180.5	.....	 19,974	.....	 14,905	.....	 7,608	.....	.....	..... (7,679)	.....	 3,169	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.06/14/2024	.06/15/2026	1	 560,034	..... 176.18	.....	 21,561	.....	 15,719	.....	 10,681	.....	.....	..... (11,168)	.....	 3,377	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.06/21/2024	.06/18/2026	1	 775,562	..... 182.28	.....	 29,782	.....	 21,955	.....	 10,169	.....	.....	..... (10,025)	.....	 4,690	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.06/04/2024	.06/04/2026	1	2,166,395	..... 179.82	.....	 81,673	.....	 58,226	.....	 32,769	.....	.....	..... (48,684)	.....	 12,929	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.06/13/2024	.06/12/2026	1	 581,029	..... 177.81	.....	 22,312	.....	 16,218	.....	 10,032	.....	.....	..... (11,037)	.....	 3,494	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.06/18/2024	.06/18/2026	1	2,245,262	..... 179.94	.....	 86,443	.....	 63,375	.....	 34,064	.....	.....	..... (33,759)	.....	 13,579	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405W$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.05/14/2024	.05/14/2026	1	1,343,338	..... 188.62	.....	 50,510	.....	 34,552	.....	 11,039	.....	.....	..... (32,555)	.....	 7,853	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.06/03/2024	.06/03/2026	1	 101,204	..... 179.42	.....	 3,815	.....	 2,715	.....	 1,562	.....	.....	..... (1,101)	.....	 603	.....	0001 .....
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	.06/07/2024	.06/05/2026	1	 624,808	..... 179.53	.....	 23,930	.....	 17,187	.....	 9,640	.....	.....	..... (21,861)	.....	 3,732	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2026	1	712,243	180.41		27,350		20,325		10,462			(12,058)		4,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2026	1	1,392,743	178.74		53,342		38,541		22,675			(22,440)		8,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	1,621,907	188.62		61,146		42,416		13,414			(35,013)		9,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	541,754	183.38		20,370		13,449		6,056			(10,012)		3,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	1,336,610	185.38		50,658		31,731		12,546			(24,767)		7,478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2026	1	1,207,977	188.62		45,541		31,215		9,926			(18,233)		7,069		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2026	1	1,020,576	181.37		38,374		25,512		13,055			(20,004)		5,882		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405VSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/27/2026	1	492,815	183.38		18,530		12,260		5,509			(20,048)		2,832		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2026	1	561,925	185.34		21,185		14,317		5,730			(12,237)		3,265		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2026	1	663,576	185.39		25,017		16,426		6,479			(11,725)		3,801		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	282,462	179.43		10,649		6,825		4,093			(15,213)		1,594		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2026	1	858,486	180.28		32,193		21,447		11,905			(13,879)		4,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2026	1	139,879	183.79		5,273		3,549		1,568			(1,724)		811		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	05/29/2026	1	493,055	180.25		18,588		13,171		7,057			(6,210)		2,926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2026	1	1,132,271	178.63		43,592		31,557		18,572			(16,037)		6,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	50,592	178.8		1,948		1,425		823			(522)		306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2026	1	1,511,173	175.81		56,820		36,683		27,849			(27,035)		8,583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	1,252,790	188.62		47,105		32,073		10,228			(30,648)		7,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	663,329	179.43		25,008		16,064		9,649			(10,356)		3,756		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405T$// ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2024	04/02/2026	1	276,668	182.9		10,458		6,587		3,086			(3,871)		1,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2024	05/22/2026	2	415,525	182.07		15,700		11,087		5,318			(11,893)		2,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/08/2026	1	461,551	188.62		17,354		11,793		3,744			(5,561)		2,682		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/18/2026	1	545,204	181.55		20,936		15,413		7,478			(7,607)		3,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/22/2026	1	1,043,549	182.28		40,072		29,599		13,683			(14,337)		6,335		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/12/2026	1	715,774	176.18		27,557		20,059		13,651			(9,427)		4,304		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	1,151,571	179.53		44,105		31,729		17,832			(17,714)		6,899		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2024	04/02/2026	1	389,136	184.63		14,709		9,226		3,836			(7,466)		2,177		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2026	1	180,000	184.04		6,804		4,318		1,619			(2,486)		1,014		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	557,031	183.86		21,056		13,280		5,817			(10,937)		3,116		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	1	338,047	183.86		12,778		8,085		3,604			(8,708)		1,900		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2026	1	414,635	176.51		15,632		10,113		7,305			(14,808)		2,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	04/24/2026	1	567,284	184.49		21,330		14,063		5,904			(7,267)		3,249		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/29/2024	05/29/2026	1	1,426,713	175.51		53,502		37,701		27,476			(37,325)		8,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	1	2,075,277	183.41		77,823		54,465		24,327			(28,483)		12,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2026	1	859,108	187.94		33,333		26,053		8,182			(7,729)		5,368		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	1	635,910	187.94		24,546		19,076		6,057			(13,021)		3,959		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2026	1	1,819,433	187.94		70,412		54,260		17,329			(22,214)		11,288		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	786,341	179		30,510		24,534		13,179			(15,232)		4,973		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5053$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/31/2026	1	1,009,260	191.75		39,361		32,909		7,842			(6,452)		6,513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/18/2026	1	996,280	189.77		39,253		33,886		9,135			(7,288)		6,524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	2,103,138	190.46		83,074		72,005		18,441			(14,477)		13,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/11/2026	1	311,419	184.51		12,239		10,433		4,700			(13,504)		2,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	52,706	189.37		2,066		1,731		484			(335)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2026	1	478,603	186.7		18,905		16,412		5,255			(3,215)		3,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/25/2026	1	666,866	187.62		26,275		22,904		6,931			(9,686)		4,391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	571,813	183.31		22,529		19,125		7,674			(4,503)		3,723		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2026	1	128,730	177.51		4,943		3,707		2,263			(1,236)		788		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2026	1	481,956	187.94		18,700		14,796		4,565			(9,333)		3,030		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2026	1	2,258,496	184.11		88,985		75,417		28,828			(18,502)		14,694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/14/2026	1	850,855	186.26		33,524		28,636		9,593			(7,857)		5,554		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2026	1	1,586,902	187.94		61,413		47,916		15,114			(27,356)		9,907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2026	1	766,214	179.96		29,882		24,218		12,220			(24,648)		4,875		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	493,420	176.45		19,194		15,371		9,592			(4,527)		3,121		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	1	541,933	179.16		21,081		16,976		9,014			(5,159)		3,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/06/2026	1	949,353	178.06		36,645		27,774		16,421			(13,034)		5,837		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2026	1	400,874	187.94		15,514		11,976		3,818			(5,173)		2,489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	07/17/2026	2	631,289	187.94		23,620		18,375		6,013			(11,094)		3,920		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Janus SG Market Consensus Index II/JSG5055$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/18/2026	1	640,802	190.58		25,248		21,765		5,582			(3,482)		4,196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/03/2026	1	1,219,149	184.35		47,547		37,867		14,681			(23,352)		7,684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2026	1	2,225,124	176.72		85,890		65,361		41,929			(23,536)		13,719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	1	705,869	187.94		27,317		21,175		6,723			(7,733)		4,383		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	07/31/2026	1	764,971	184.35		29,834		23,735		9,088			(7,776)		4,809		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2026	1	1,954,132	178.73		75,234		56,607		32,035			(24,680)		11,972		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/24/2026	1	724,079	187.94		28,022		22,023		6,896			(6,778)		4,524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/10/2026	1	347,550	179.16		13,520		10,898		5,800			(2,622)		2,204		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	1,983,465	187.94		76,760		60,628		18,786			(29,288)		12,458		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2026	1	713,691	180.86		27,548		21,002		10,497			(9,082)		4,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2026	1	1,634,771	187.16		63,920		53,032		16,945			(13,101)		10,523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2026	1	683,531	191.75		26,726		22,327		5,311			(5,846)		4,400		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/28/2026	1	512,083	190.54		20,176		17,623		4,461			(3,455)		3,380		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2026	1	2,183,655	179.27		85,163		68,902		36,299			(24,626)		13,881		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2026	1	1,575,811	181.6		61,929		52,264		23,082			(14,809)		10,202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	07/31/2026	1	941,537	186.89		36,532		29,024		9,522			(7,508)		5,919		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2026	1	1,449,934	177.12		56,402		45,091		27,096			(12,513)		9,162		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2026	1	372,105	187.39		14,661		12,587		3,932			(3,423)		2,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/24/2026	1	589,971	186.35		23,009		18,989		6,427			(5,304)		3,785		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG5054$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/11/2026	1	912,424	186.26		35,950		30,686		10,287			(5,884)		5,941		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2026	1	699,548	183.05		27,282		22,373		9,287			(9,076)		4,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/04/2026	1	504,589	185.98		19,780		16,670		5,698			(3,110)		3,267		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/17/2026	1	606,521	181.46		23,594		19,245		8,857			(8,716)		3,869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	2,472,424	181.9		96,425		78,941		35,204			(30,067)		15,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2026	1	1,748,555	189.1		68,718		57,674		16,367			(23,740)		11,321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	1,055,628	178.06		40,747		30,828		18,023			(11,866)		6,467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2026	1	641,125	186.35		25,004		20,618		6,984			(6,099)		4,103		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/13/2026	1	1,580,495	187.94		61,165		46,947		14,969			(17,018)		9,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/25/2026	1	784,127	190.54		30,895		26,969		6,831			(7,308)		5,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2026	1	245,039	187.94		9,483		7,259		2,321			(8,693)		1,512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/14/2026	1	944,404	181.46		36,737		29,938		13,792			(10,737)		6,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2026	1	394,248	187.94		15,218		11,943		3,755			(3,734)		2,463		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	189,118	177.99		7,281		5,501		3,251			(1,780)		1,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/14/2026	1	493,696	181.03		19,205		15,629		7,391			(3,576)		3,141		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	352,480	187.94		13,641		10,457		3,338			(5,506)		2,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/27/2026	1	866,142	187.94		33,520		26,373		8,249			(7,976)		5,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/21/2026	1	844,724	189.77		33,282		28,750		7,745			(7,288)		5,545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2026	1	2,159,118	188.35		85,069		72,916		21,551			(21,988)		14,127		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5053$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2026	1	993,862	187.26		38,860		32,188		10,243			(31,957)		6,392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	662,413	183.47		25,768		21,218		8,593			(4,549)		4,239		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/28/2026	1	789,600	188.96		30,794		25,690		7,313			(6,072)		5,083		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2026	1	701,685	183.05		27,857		25,664		9,775			(2,193)		4,746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/09/2026	1	1,109,927	191.87		44,175		41,194		9,545			(2,982)		7,564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2026	1	661,303	196.87		26,055		23,371		4,098			(2,684)		4,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2026	1	1,886,850	192.08		74,153		67,125		15,619			(18,233)		12,686		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2026	1	1,781,273	187.94		70,182		62,181		18,671			(11,518)		11,849		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	855,196	191.87		34,037		31,730		7,354			(2,307)		5,815		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2026	1	749,030	191.87		29,737		27,932		6,480			(3,822)		5,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	632,348	174.77		25,610		25,082		14,256			(528)		4,419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	1,894,567	180.13		76,919		74,806		32,185			(2,113)		13,203		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2026	1	571,520	184.49		22,404		20,611		7,311			(1,792)		3,866		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	598,117	191.87		23,745		21,984		5,143			(1,761)		4,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	632,692	175.82		25,624		25,059		13,530			(566)		4,412		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2026	1	1,200,325	189.47		47,413		41,789		11,276			(5,624)		7,947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/16/2026	1	346,288	196.26		13,609		12,258		2,223			(1,352)		2,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/04/2026	1	361,164	183.96		14,663		14,198		4,947			(465)		2,506		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	657,934	163.6		26,515		26,478		25,819			(37)		4,630		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5058$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	1	1,558,173	187.08		61,859		57,186		17,574			(7,613)		10,587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	10/30/2026	2	809,053	186.38		24,414		22,853		9,290			(1,561)		5,473		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	558,653	191.87		22,123		20,809		4,833			(1,314)		3,818		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/16/2026	1	880,444	191.87		34,866		32,803		7,617			(2,062)		6,031		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2026	1	692,573	191.87		27,426		26,026		5,992			(1,400)		4,758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	490,404	163.06		19,763		19,545		19,820			(2,918)		3,437		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/12/2026	1	438,977	192.9		17,296		15,461		3,436			(11,700)		2,929		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	698,116	174.77		28,274		27,688		15,738			(586)		4,868		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/02/2026	1	774,938	183.05		30,765		28,353		11,899			(5,264)		5,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	982,772	163.06		39,606		39,170		39,658			(436)		6,901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/23/2026	1	559,537	187.1		21,990		20,046		6,190			(1,944)		3,765		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	787,991	162.09		31,835		31,310		33,349			(525)		5,522		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	676,215	163.6		27,251		27,214		26,454			(37)		4,772		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	2,512,362	164.21		101,248		100,968		95,622			(2,874)		17,680		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2026	1	3,486,228	194.36		137,357		123,018		25,111			(28,179)		23,315		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/02/2026	1	1,194,432	192.16		47,061		41,536		9,510			(5,525)		7,908		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	78,817	182.01		3,208		3,111		1,208			(97)		548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	1,266,136	191.87		50,266		47,020		10,954			(6,080)		8,654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	545,444	191.13		21,436		19,514		4,766			(1,922)		3,670		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2026	1	465,668	176.81		18,906		18,413		9,455			(493)		3,247		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/07/2026	1	1,220,586	182.01		49,678		48,175		18,710			(1,503)		8,488		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	827,778	182.01		33,691		32,667		12,598			(4,272)		5,744		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	1,486,818	162.9		60,067		60,067		58,155					10,513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/25/2026	1	2,934,603	191.87		116,504		111,208		25,389			(6,969)		20,233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2026	1	1,233,832	191.44		48,983		42,928		10,248			(13,364)		8,163		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	1	582,767	196.45		22,961		20,719		3,708			(5,868)		3,909		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/18/2026	1	485,729	160.01		19,478		19,236		22,707			(242)		3,404		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2026	1	1,631,615	191.87		64,775		60,504		14,116			(4,271)		11,143		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/27/2026	1	1,313,095	191.87		52,261		50,099		11,360			(2,163)		9,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/27/2026	1	717,368	191.87		28,623		27,476		6,206			(1,147)		4,953		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2026	1	1,392,912	184.79		56,692		54,667		18,242			(2,025)		9,666		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/26/2026	1	2,168,018	187.1		85,203		77,702		23,986			(11,999)		14,621		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	612,800	189.2		26,656		23,817		5,960			(2,839)		4,079		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	491,318	192.14		19,309		17,505		4,040			(1,804)		3,306		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2026	1	1,508,107	185.2		59,269		54,221		18,566			(19,425)		10,193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/06/2026	1	368,698	191.87		14,637		13,626		3,171			(1,011)		2,507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	940,590	196.45		37,059		33,425		5,937			(3,634)		6,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	447,994	192.9		17,651		15,771		3,507			(1,880)		2,982		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5055W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2026	1	1,020,460	191.08		40,410		35,470		8,957			(6,156)		6,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2026	1	1,315,246	189.99		51,689		45,867		12,253			(9,037)		8,756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/05/2026	1	990,501	192.16		39,026		34,463		7,990			(4,563)		6,573		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	11/30/2026	1	932,517	191.87		37,114		35,634		8,019			(1,480)		6,452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2026	1	799,574	191.87		31,743		29,999		6,918			(1,744)		5,493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2026	1	2,436,528	191.87		96,730		91,282		21,080			(8,064)		16,726		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	1,868,294	186.48		75,853		73,040		22,141			(24,898)		12,955		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	2,460,735	170.26		99,414		97,638		69,805			(1,775)		17,232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	1	147,167	196.97		5,269		14		523			(8,106)		54		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405L$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/03/2025	1	242,513	194.8		8,682		48		2,465			(9,769)		110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/04/2024	01/03/2025	1	56,259	194.46		2,003		11		631			(1,992)		26		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/03/2025	1	151,044	194.66		5,377		30		1,598			(5,347)		68		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2025	1	377,729	194.66		13,485		222		5,686			(14,341)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2025	1	377,510	194.66		13,477		186		5,314			(13,291)		242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2025	1	231,719	196.69		8,296		160		2,486			(8,136)		172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2025	1	561,857	194.95		20,058		441		8,963			(20,922)		441		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/10/2025	1	190,554	194.92		6,803		168		3,206			(8,202)		158		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	1	130,531	193.44		4,647		116		2,780			(6,673)		108		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405M$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2025	1	261,756	194.22		9,371		360		5,809			(13,244)		265		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/10/2025	1	131,521	194.22		4,682		117		2,479			(4,565)		109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	1	591,408	194.22		21,172		758		12,759			(25,367)		579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2025	1	214,172	194.22		7,667		254		4,488			(7,413)		202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2025	1	255,877	191.34		9,237		381		8,291			(8,857)		268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2024	01/17/2025	1	156,853	188.67		5,615		247		6,825			(6,290)		169		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2024	01/17/2025	1	91,876	189.33		3,262		145		3,741			(3,117)		99		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2025	1	338,059	190.88		12,069		663		12,167			(11,406)		405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/17/2025	1	190,873	190.88		6,795		302		6,600			(6,493)		206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2025	1	595,562	190.05		21,262		1,227		23,472			(24,726)		731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2025	1	146,294	191.37		5,223		316		5,076			(4,907)		184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/24/2025	1	209,236	187.17		7,470		472		10,833			(8,086)		268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2024	01/24/2025	1	149,713	192.3		5,330		340		4,741			(4,990)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2025	1	444,735	193.3		15,877		1,178		12,930			(15,825)		616		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2025	1	290,117	193.3		10,357		742		8,390			(9,615)		395		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/24/2025	1	146,296	193.3		5,208		333		4,155			(4,875)		188		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2025	1	189,974	194.52		6,782		522		4,844			(6,260)		268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SE ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2025	1	290,739	196.26		10,379		827		6,089			(9,552)		417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	1	75,856	193.9		2,716		224		2,093			(4,382)		111		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050SM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	1	205,116	197.05		7,302		607		3,924			(7,812)		299		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2025	1	882,597	195.73		31,509		2,943		20,111			(32,167)		1,367		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2025	1	168,518	195.73		6,016		547		3,823			(7,069)		257		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	01/31/2025	1	81,992	195.73		2,919		243		1,839			(3,626)		119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2025	1	287,802	193.31		10,303		991		8,591			(10,775)		452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2025	1	227,851	194.92		8,180		809		5,728			(7,371)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	1	139,756	195.24		5,017		510		3,393			(5,586)		225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	242,451	194.9		8,656		887		6,120			(7,768)		391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	1	145,271	195.36		5,201		573		3,502			(5,548)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2025	1	405,998	195.36		14,535		1,637		9,809			(13,994)		689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/07/2025	1	152,092	195.36		5,430		558		3,643			(6,456)		245		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2025	1	362,757	197.79		12,987		1,498		6,621			(15,918)		623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2025	1	697,966	192.6		24,987		2,952		22,650			(22,035)		1,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	1	186,477	194.85		6,676		807		4,795			(7,828)		327		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405P$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2024	02/14/2025	1	225,311	199.39		8,021		980		3,367			(8,149)		396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025	1	433,728	199.22		15,441		1,892		6,619			(15,179)		761		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2025	1	599,976	199.22		21,419		2,832		10,029			(23,676)		1,099		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2025	1	310,517	199.22		11,085		1,492		5,284			(9,593)		575		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2025	1	242,737	199.07		8,690		1,194		4,255			(7,496)		454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/21/2025	1	186,667	200.83		6,683		936		2,695			(5,746)		352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	1	155,877	201.94		5,549		784		1,961			(4,765)		294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/24/2025	1	273,089	202.65		9,749		1,450		3,261			(9,316)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/25/2025	1	281,865	202.65		10,063		1,520		3,408			(9,852)		552		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/21/2025	1	260,554	202.65		9,276		1,314		2,996			(9,006)		492		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2025	1	107,861	200.89		3,861		594		1,627			(10,350)		213		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2025	1	246,483	201.35		8,824		1,382		3,550			(7,442)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/28/2025	1	223,575	201.95		7,959		1,279		3,011			(6,681)		449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/28/2025	1	375,154	202.1		13,355		2,152		5,343			(15,876)		754		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/03/2025	1	74,241	202.1		2,658		447		999			(2,211)		153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2025	1	348,641	202.65		12,551		2,144		4,422			(13,243)		724		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	1	223,080	202		8,031		1,394		3,070			(6,637)		467		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	1	126,813	202.65		4,565		805		1,621			(3,760)		268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	1	272,434	202.65		9,808		1,766		3,495			(8,042)		579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	1	281,473	202.65		10,105		1,824		3,611			(9,779)		598		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2025	1	127,457	202.65		4,601		862		1,654			(3,739)		277		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2025	1	408,574	202.65		14,709		2,796		5,323			(11,913)		895		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2025	1	265,307	202.65		9,551		1,842		3,469			(7,709)		585		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2025	1	114,825	202.65		4,134		809		1,507			(3,325)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	1	129,439	202.65		4,660		929		1,699			(3,730)		289		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405S$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/14/2025	1	287,704	202.65		10,329		2,066		3,776			(8,263)		643		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2025	1	253,736	203.56		9,109		1,907		3,253			(7,202)		583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2025	1	93,573	207.76		3,359		713		739			(2,647)		216		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2024	03/21/2025	1	97,229	210.75		3,500		766		540			(2,734)		228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	178,841	209.38		6,420		1,409		1,187			(5,011)		419		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	1	278,446	207.74		10,024		2,292		2,399			(8,754)		668		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	1	275,641	206.86		9,923		2,296		2,652			(12,098)		665		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2025	1	243,616	210.75		8,770		2,054		1,468			(6,717)		591		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/28/2025	1	327,173	210.75		11,778		2,806		1,987			(14,227)		799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	04/25/2025	1	190,843	211.45		6,889		2,176		1,399			(5,649)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2024	05/02/2025	1	175,819	208.08		6,329		2,122		1,910			(4,208)		508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2025	1	229,698	210.69		8,292		2,536		1,788			(5,757)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	1	250,903	210.75		9,083		2,427		1,907			(7,970)		650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2025	1	51,718	204		1,862		548		761			(1,314)		140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/02/2025	1	149,330	209.65		5,361		1,802		1,382			(4,588)		432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/23/2025	1	327,891	204.87		11,771		4,656		5,378			(7,115)		1,026		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/12/2025	1	72,199	211.78		2,599		938		549			(1,661)		217		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2025	1	107,820	203.32		3,946		1,902		2,206			(3,482)		374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/27/2025	1	378,947	201.81		13,869		6,819		8,713			(10,711)		1,323		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405W$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2025	1	125,352	211.78		4,513		1,566		941			(2,946)		370		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2024	06/13/2025	1	197,805	198.57		7,240		3,269		5,469			(5,033)		663		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2025	1	365,961	199.55		13,175		5,335		9,335			(8,609)		1,165		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2024	05/30/2025	1	310,395	201.3		11,143		4,612		6,939			(6,531)		995		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2025	1	497,003	200.54		18,190		8,018		11,871			(10,173)		1,650		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2025	1	185,258	204.87		6,669		2,682		3,502			(4,893)		588		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2025	1	487,761	211.78		17,559		6,385		3,708			(15,003)		1,472		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2024	05/30/2025	1	75,945	198.04		2,734		1,128		2,170			(8,298)		243		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2024	05/09/2025	1	126,365	211.78		4,549		1,613		955			(4,750)		376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/11/2025	1	148,737	205.76		5,369		1,492		1,728			(3,878)		391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	1	233,832	201.62		8,441		2,442		4,280			(6,000)		630		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	1	90,098	199.49		3,298		1,472		2,330			(4,053)		301		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2025	1	70,808	202.38		2,556		746		1,221			(1,810)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2025	1	50,824	211.78		1,835		571		355			(1,264)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2025	1	51,193	211.78		1,848		570		355			(1,278)		142		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/06/2025	1	173,367	200.48		6,328		2,742		4,151			(3,586)		569		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2025	1	168,417	214.44		6,063		2,338		1,092			(4,878)		523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2025	1	180,074	210.75		6,519		1,616		1,128			(4,902)		450		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2025	1	179,537	207.83		6,481		2,125		1,987			(4,357)		515		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2025	1	82,297	206.47		2,954		977		1,044			(3,624)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2025	1	316,910	199.68		11,599		5,351		8,142			(10,071)		1,075		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2025	1	39,758	212.94		1,431		556		304			(1,999)		124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/09/2025	1	241,147	211.78		8,657		3,078		1,822			(6,620)		717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2025	1	196,366	199.61		7,187		3,188		5,027			(3,999)		654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/11/2025	1	99,773	207.83		3,602		998		922			(2,604)		262		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2025	1	143,614	200.97		5,256		2,439		3,380			(3,599)		489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	279,379	216.91		10,030		3,761		1,262			(6,269)		853		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	1	227,460	200.91		8,325		3,598		5,276			(6,235)		746		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2025	1	111,946	201.48		4,097		1,987		2,634			(2,111)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2025	1	84,476	211.78		3,041		1,064		634			(1,977)		250		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2025	1	122,976	200.81		4,427		1,878		2,872			(2,549)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2024	04/03/2025	1	155,136	210.75		5,616		1,423		979			(4,193)		392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2025	1	234,856	200.37		8,455		3,564		5,661			(6,629)		763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025	1	301,336	208.04		10,848		3,203		2,911			(7,645)		816		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2025	1	136,165	210.75		4,929		1,331		879			(5,165)		355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/04/2024	04/04/2025	1	100,686	209.8		3,645		939		720			(5,046)		255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2025	1	474,486	214.26		17,082		6,541		3,100			(11,662)		1,469		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	1	286,612	204.62		10,490		5,028		5,295			(8,399)		992		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/04/2025	1	173,001	210.75		6,245		1,613		1,100			(4,632)		439		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	1	78,500	208.38		2,834		773		678			(2,061)		205		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	1	80,438	211.78		2,896		1,061		615			(1,835)		244		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2024	06/27/2025	1	255,165	201.58		9,339		4,579		5,975			(7,522)		891		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2025	1	59,053	200.95		2,161		923		1,364			(1,238)		193		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	1	237,304	203.64		8,590		2,461		3,519			(10,185)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/25/2025	1	96,299	210.22		3,467		1,098		806			(2,369)		270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2025	1	518,642	210.71		18,671		6,429		4,357			(13,422)		1,524		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2024	05/23/2025	1	225,956	203.39		8,134		3,209		4,199			(8,616)		707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2025	1	127,938	210.75		4,631		1,161		801			(3,470)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2025	1	152,656	214.58		5,496		2,029		875			(3,467)		464		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/29/2024	04/29/2025	1	272,894	211.78		9,851		3,202		1,984			(8,275)		779		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/20/2025	1	86,252	202.75		3,157		1,487		1,799			(1,670)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	1	132,937	196.75		4,879		2,209		4,182			(2,670)		446		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	1	203,086	203.57		7,433		3,510		3,980			(5,396)		695		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2025	1	400,348	217.55		14,813		11,099		3,736			(3,713)		1,731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	09/05/2025	1	111,417	212.13		4,100		2,805		1,423			(1,295)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	54,462	207.12		2,010		1,384		991			(626)		226		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	170,836	212.38		6,270		4,058		2,091			(2,212)		684		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5055$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	163,760	215		6,043		4,381		1,767			(1,662)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2025	1	179,154	208.65		6,575		4,202		2,868			(5,107)		716		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	1	114,894	215.75		4,251		3,115		1,204			(1,136)		491		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	235,418	216.35		8,687		6,467		2,383			(2,220)		1,011		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2025	1	91,713	213.31		3,375		2,213		1,062			(1,162)		371		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	1	352,814	213.31		12,984		8,656		4,102			(4,328)		1,433		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	1	362,903	213.31		13,319		8,696		4,202			(8,893)		1,465		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/09/2024	09/09/2025	1	432,511	211		15,960		11,035		6,006			(4,924)		1,797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2025	1	106,063	211.83		3,893		2,112		1,177			(1,780)		391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	1	39,267	199.59		1,437		723		1,066			(2,582)		139		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	1	276,857	205.1		10,161		6,298		5,440			(3,863)		1,089		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/19/2024	08/19/2025	1	226,628	207.75		8,317		5,270		3,829			(3,924)		901		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/03/2025	1	127,439	198.85		4,664		2,378		3,640			(2,287)		452		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	287,689	209.12		10,558		6,815		4,471			(5,291)		1,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2025	1	116,732	212.8		4,272		2,472		1,278			(2,357)		444		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/03/2025	1	87,697	198.77		3,210		1,632		2,519			(1,578)		311		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2024	08/25/2025	1	81,565	212.38		3,002		1,951		1,006			(1,050)		329		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/12/2024	08/12/2025	1	215,133	203.57		7,895		4,850		4,703			(3,941)		843		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	170,874	210.13		6,271		3,693		2,309			(2,578)		653		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG5051$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2024	07/29/2025	1	302,491	211.36		11,101		6,392		3,692			(7,441)		1,147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2025	1	193,042	209.45		7,085		3,825		2,571			(4,364)		709		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2024	09/12/2025	1	285,701	210.63		10,542		7,418		4,083			(3,125)		1,194		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	1	157,795	210.95		5,775		3,289		1,975			(4,857)		593		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2025	1	91,262	204.31		3,349		2,067		1,894			(2,272)		358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/21/2025	1	57,490	208.67		2,110		1,168		846			(942)		214		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2025	1	64,490	207.52		2,367		1,330		1,047			(1,428)		242		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	1	98,426	212.8		3,612		2,121		1,078			(2,406)		376		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	1	157,798	204.62		5,791		3,064		2,992			(2,727)		572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2025	1	113,234	208.33		4,156		2,324		1,723			(2,293)		423		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	1	95,953	204.01		3,512		2,130		2,037			(1,381)		372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	94,142	215		3,483		2,533		1,033			(950)		401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	1	153,507	209.27		5,664		3,948		2,413			(1,716)		640		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	1	159,793	211.78		5,912		4,349		2,233			(2,391)		685		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	09/26/2025	1	203,496	213.16		7,529		5,590		2,587			(1,940)		873		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/15/2024	07/15/2025	1	298,089	204.62		10,970		5,893		5,711			(6,729)		1,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	1	271,981	212.35		10,036		7,188		3,535			(2,848)		1,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	1	191,629	201.09		7,014		4,212		4,955			(3,195)		742		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2025	1	325,193	209.31		11,902		6,623		4,568			(5,279)		1,213		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5054$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	1	202,894	212.66		7,487		5,282		2,500			(2,204)		848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2025	1	184,392	201.99		6,749		3,532		4,236			(3,216)		667		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	135,284	198.41		4,951		2,564		3,989			(2,387)		487		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2025	1	103,092	213.31		3,794		2,550		1,208			(1,244)		422		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	1	142,786	213.49		5,269		3,759		1,692			(1,510)		603		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2024	09/23/2025	1	414,797	216.46		15,347		11,204		4,120			(4,143)		1,771		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2024	09/29/2025	1	96,484	216.35		3,570		2,665		981			(905)		416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2025	1	86,582	213.31		3,186		2,159		1,015			(1,027)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2025	1	199,015	207.32		7,304		4,648		3,485			(2,656)		793		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	1	262,775	213.31		9,749		6,929		3,129			(4,048)		1,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	1	153,690	204.18		5,625		3,422		3,222			(2,203)		597		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	1	391,373	198.24		14,324		7,142		11,648			(8,394)		1,382		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	199,644	213.31		7,327		4,898		2,321			(2,429)		811		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	142,104	208.67		5,201		2,861		2,050			(2,340)		525		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/05/2024	08/05/2025	1	229,972	198.97		8,440		5,022		6,831			(5,499)		887		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	08/15/2025	1	149,615	206.31		5,491		3,438		2,719			(3,819)		590		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2025	1	167,243	212.8		6,138		3,568		1,831			(2,570)		637		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	1	63,214	208.65		2,314		1,314		945			(2,473)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	126,616	210.43		4,634		2,542		1,588			(2,092)		467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5050$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	203,070	204.62		7,432		3,943		3,851			(3,489)		736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	171,913	197.36		6,292		3,276		5,435			(3,016)		620		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	1	148,783	206.81		5,445		3,419		2,611			(2,654)		587		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2024	08/04/2025	1	50,852	210.13		1,871		1,108		690			(763)		196		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	1	111,238	215.9		4,116		2,976		1,123			(2,043)		471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	1	558,834	213.31		20,565		13,880		6,550			(6,685)		2,294		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	09/15/2025	1	70,245	212.66		2,599		1,840		869			(759)		295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	1	205,196	210.19		7,572		5,256		3,026			(2,315)		854		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	1	56,342	207.12		2,073		1,423		1,026			(1,957)		232		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2025	1	210,140	213.31		7,733		5,092		2,443			(2,642)		852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	120,381	212.76		4,442		3,652		1,686			(790)		543		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	1	94,779	218.57		3,507		2,840		885			(2,838)		426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	582,848	228.24		21,799		19,697		3,039			(2,102)		2,767		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2024	10/21/2025	1	412,804	219.41		15,274		12,328		3,612			(2,945)		1,852		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	178,253	213.02		6,595		5,087		2,318			(1,508)		782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	127,116	226.11		4,741		4,267		759			(474)		600		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	239,954	212.52		9,118		8,641		3,647			(477)		1,166		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2024	11/14/2025	1	150,933	222		5,645		4,957		1,142			(688)		704		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	80,788	218.59		2,989		2,348		706			(1,250)		356		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/15/2025	1	338,617	210.05		12,834		12,303		5,981			(530)		1,656		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/16/2024	12/16/2025	1	304,989	206		11,620		11,172		6,855			(448)		1,493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/26/2025	1	269,121	229.14		10,065		9,148		1,315			(918)		1,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	209,133	210.05		7,926		7,596		3,694			(330)		1,018		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	190,409	208.54		7,083		5,962		3,524			(1,122)		869		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	150,146	223.18		5,615		4,873		1,043			(743)		699		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2024	10/31/2025	1	128,079	209.92		4,726		3,967		2,172			(759)		584		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	96,824	215.51		3,582		2,773		1,060			(809)		426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2025	1	290,869	194.47		11,024		10,660		11,891			(364)		1,428		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	206,255	204.5		7,817		7,537		5,083			(280)		1,011		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	129,300	212.92		4,823		4,092		1,810			(731)		595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	1	123,882	212.28		4,584		3,813		1,803			(770)		564		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	301,518	224.24		11,277		9,755		1,936			(1,522)		1,401		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	166,791	212.76		6,171		5,083		2,344			(1,088)		756		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2024	12/19/2025	1	122,891	192.01		4,621		4,506		5,568			(115)		604		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/24/2024	12/24/2025	1	258,276	197.1		9,763		9,628		9,330			(135)		1,279		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/06/2025	1	92,667	217.54		3,429		2,626		873			(803)		405		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	74,505	214.47		3,109		2,442		875			(667)		328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	115,099	195.79		4,339		4,243		4,415			(96)		566		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG5056$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	1	621,238	212.74		22,986		17,667		8,235			(6,228)		2,721		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/26/2025	1	192,100	196.38		7,261		7,241		7,102			(20)		954		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2025	1	307,663	227.08		11,691		10,789		1,775			(902)		1,476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	169,311	223.58		6,315		5,453		1,136			(862)		781		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	61,601	221.23		2,298		2,026		507			(272)		289		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	110,649	218.91		4,205		3,950		1,122			(255)		536		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	202,571	222.22		7,576		6,449		1,504			(1,127)		933		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	102,578	223.29		3,795		3,047		652			(749)		457		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	81,185	224.36		3,085		2,856		568			(229)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	141,901	211.01		5,250		4,354		2,239			(897)		645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/21/2025	1	235,040	224.37		8,767		7,868		1,592			(899)		1,109		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	249,308	195.79		9,399		9,192		9,588			(207)		1,231		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/26/2025	1	533,551	197.14		20,222		20,110		19,188			(112)		2,649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	1	212,380	221.24		7,858		6,191		1,526			(1,667)		942		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/29/2025	1	172,551	196.38		6,522		6,504		6,379			(18)		860		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2025	1	85,285	223.78		3,190		2,777		568			(413)		397		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	102,936	223.29		3,819		3,072		673			(747)		461		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	105,495	217.54		3,893		2,974		994			(919)		459		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	1	446,864	214.3		16,534		13,664		5,693			(3,928)		2,029		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505A$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/12/2025	1	194,612	211.26		7,395		7,068		3,197			(328)		947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	1	75,103	223.72		2,779		2,205		460			(574)		334		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	236,056	221.23		8,805		7,810		1,974			(994)		1,110		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	222,791	216.52		8,266		6,239		2,253			(2,536)		967		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2024	12/30/2025	1	159,178	194.88		6,017		6,017		6,118					795		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	133,188	221.23		4,968		4,375		1,060			(593)		622		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	65,015	218.73		2,406		1,955		603			(451)		293		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/29/2024	12/01/2025	1	69,171	230.88		2,587		2,380		303			(207)		331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	140,905	230.72		5,270		4,829		611			(440)		670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/13/2025	1	81,971	218.59		3,033		2,388		720			(645)		363		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2025	1	548,530	221.99		20,460		18,093		4,300			(2,367)		2,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/23/2024	12/23/2025	1	320,144	196.11		12,069		11,869		12,113			(200)		1,583		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2025	1	215,525	217.1		7,996		6,014		2,085			(1,982)		934		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2024	12/04/2025	1	134,849	222.31		5,124		4,757		1,086			(367)		649		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2024	12/05/2025	1	164,798	221.28		6,262		5,863		1,422			(399)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	1	200,135	214.44		7,425		5,656		2,352			(1,769)		870		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2024	10/17/2025	1	291,074	222.99		10,770		8,622		1,906			(2,148)		1,297		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2024	11/20/2025	1	177,845	221.9		6,634		5,903		1,427			(731)		838		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/07/2024	11/07/2025	1	81,531	221.01		3,049		2,626		660			(424)		376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2025	1	454,236	195.53		17,170		17,170		16,901					2,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/10/2025	1	59,047	223.58		2,208		1,909		396			(299)		274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/24/2025	1	154,792	217.45		5,727		4,696		1,573			(1,031)		698		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	325,930	220.93		12,059		9,535		2,434			(3,217)		1,448		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/05/2025	1	196,480	218.91		7,466		7,010		1,984			(456)		947		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	247,516	209.05		9,232		7,808		4,440			(1,424)		1,137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2025	1	199,444	216.54		7,579		7,161		2,358			(418)		968		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/09/2024	12/09/2025	1	287,187	218.75		10,913		10,282		2,941			(2,726)		1,392		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	111,739	208.54		4,168		3,513		2,068			(654)		512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/24/2025	1	278,159	226.11		10,375		9,346		1,685			(1,029)		1,318		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025	1	97,152	210.03	3,565			5					(2,968)		36		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	1	422,695	209.99	15,555			43		7			(8,641)		192		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2025	1	56,360	213	2,085			6					(1,048)		26		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	1	51,548	215.71	1,912			18					(2,944)		38		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	1	381,414	215.71	14,150			117					(8,109)		264		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	1	194,590	214.53	7,219			79					(6,018)		153		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	1	340,190	215.06	12,621			156					(7,721)		282		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	1	281,402	216.42	10,440			129					(14,728)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305S$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025	1	98,461	216.66	3,653			75		9			(2,754)		103		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305T$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/13/2025	1	61,394	216.66	2,278			38					(1,148)		58		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	1	668,384	216.66	24,797			443					(17,065)		655		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	1	286,935	216.66	10,645			205		13			(8,129)		291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025	1	268,827	216.23	10,054			221		50			(5,748)		290		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	1	315,921	213.92	11,721			258		133			(6,756)		341		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/17/2025	1	1	214.26									(5,279)				0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	1	1,043,454	214.26	38,712			1,115		682			(25,074)		1,281		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	1	63,764	215.24	2,366			71		33			(2,051)		80		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	1	232,561	215.4	8,628			272		119			(4,909)		298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	1	605,305	215.89	22,396			708		280			(14,350)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	1	754,798	217.76	27,928			1,036		208			(18,218)		1,045		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305T$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/27/2023	01/27/2025	1	108,289	217.76	4,007			143		30			(2,017)		147		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	1	151,903	215.44	5,620			224		92			(4,440)		218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	1	187,212	220.69	6,927			285		17			(4,617)		273		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2023	01/31/2025	1	348,074	221.65	12,879			531		16			(8,235)		507		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	1	1,154,435	219.7	42,714			1,995		210			(33,053)		1,787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	1	328,251	219.7	12,145			583		60			(9,408)		515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2025	1	225,989	218.45	8,339			412		62			(4,702)		360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305U$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	1	218,294	220.11	8,055			409		30			(9,915)		352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG305USR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2023	02/07/2025	1	1,228,722	217.97	45,217			2,298		395			(22,733)		1,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	1	486,118	218.66	17,938			1,033		133			(9,810)		834		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305USX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/10/2023	02/11/2025	2	1,585,511	218.66	48,571			2,773		435			(33,278)		2,689		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	1	587,423	220.76	21,617			1,275		53			(13,575)		1,020		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	1	375,386	219.09	13,777			832		86			(8,952)		659		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	1	453,865	219.96	16,566			1,001		83			(12,225)		797		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/19/2025	1	407,950	220.22	14,972			1,008		167			(18,860)		755		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	1	304,108	220.22	11,161			765		138			(6,798)		568		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	1	1,098,651	220.22	40,321			2,662		399			(27,615)		2,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	1	448,108	214.18	16,446			1,151		816			(9,186)		846		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSU ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/21/2025	1	597,906	213.45	21,883			1,533		1,261			(11,847)		1,128		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSY ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2023	02/21/2025	1	60,294	213.48	2,213			156		124			(1,117)		114		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	1	491,635	212.5	17,994			1,382		1,388			(12,551)		971		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	1	1,011,914	212.5	37,036			2,798		2,810			(32,600)		1,982		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	1	114,196	211.89	4,180			327		366			(4,127)		228		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	1	565,920	209.8	20,713			1,648		2,590			(11,467)		1,138		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	1	460,659	207.65	16,814			1,340		2,906			(10,234)		926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025	1	230,009	213.14	8,234			712		637			(5,371)		482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305VSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/03/2025	1	112,087	213.14	4,013			337		305			(2,020)		231		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	1	1,318,479	213.14	47,202			4,020		3,588			(40,422)		2,739		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025	1	292,382	213.05	10,467			919		837			(5,255)		617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	1	191,579	208.68	6,859			612		1,102			(4,369)		407		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/S4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	1	232,076	208.55	8,262			738		1,358			(7,267)		493		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	1	418,676	197.22	15,114			1,451		9,829			(9,165)		923		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	03/11/2025	2	997,332	197.22	35,742			3,498		23,413			(20,194)		2,184		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	1	192,272	196.43	7,037			685		4,884			(5,843)		427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	1	481,073	198.06	17,463			1,725		10,420			(11,580)		1,076		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	2	598,725	196.91	17,685	4,439		3,017		14,565			(18,455)		1,339		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	1	56,370	197.98	2,058			204		1,233			(2,677)		126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305X/SZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2025	1	284,645	195.86	10,446			1,103		8,022			(5,245)		658		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	1	1,147,257	195.86	42,104			4,396		32,099			(31,547)		2,635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/S8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	1	241,394	197.68	8,859			948		5,800			(5,640)		562		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	1	566,462	198.32	20,676			2,241		12,911			(12,594)		1,326		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	1	424,924	196.92	15,637			1,802		11,264			(13,508)		1,025		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SM ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	1	985,937	196.92	36,283			4,137		26,035			(24,625)		2,365		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/ST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	1	146,538	198.34	5,363			625		3,436			(3,469)		356		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	1	557,135	198.78	20,335			2,399		13,157			(16,112)		1,360		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Y/SZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	1	361,459	201.76	13,157			1,554		6,127			(11,787)		882		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	1	735,305	205.41	26,765			3,309		8,954			(14,903)		1,836		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2025	1	192,878	205.41	7,021			876		2,272			(3,525)		484		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	1	219,721	205.99	8,020			1,012		2,443			(5,999)		555		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	1	518,765	205.99	19,402			2,479		5,767			(9,754)		1,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	1	329,496	205.99	12,323			1,654		3,711			(8,575)		858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	1	887,138	205.99	33,179			4,415		9,992			(22,832)		2,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	1	158,820	205.99	5,908			802		1,796			(4,896)		416		0001
Purchased Call/Janus SG Market Consensus Index II/JSG305Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	1	326,536	205.99	12,147			1,666		3,694			(6,870)		859		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2025	1	175,630	205.99	6,533			897		1,987			(4,216)		462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	1	458,754	205.99	17,112			2,465		5,434			(9,292)		1,236		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	1	813,618	205.99	30,267			4,324		9,440			(28,496)		2,182		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	1	372,698	208.16	13,827			2,011		3,563			(12,177)		1,009		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	1	178,236	208.16	6,577			958		1,704			(5,629)		483		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	1	173,051	207.76	6,403			934		1,724			(5,218)		468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/21/2025	1	73,221	206.53	2,717			411		876			(1,368)		202		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	1	833,706	206.53	30,931			4,716		10,051			(19,041)		2,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	1	392,035	207.46	14,544			2,255		4,365			(8,154)		1,095		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	1	261,036	202.36	9,737			1,523		4,773			(8,418)		733		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	1	158,425	193.83	5,893			923		5,795			(4,134)		445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4051$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	1	664,874	204.53	24,733			4,009		10,110			(16,342)		1,898		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	1	221,747	204.53	8,249			1,347		3,383			(6,175)		636		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	1	216,376	205.07	8,028			1,321		3,144			(6,088)		623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	1	293,132	202.03	10,934			1,815		5,615			(6,211)		847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	1	270,394	200.49	10,086			1,676		5,921			(10,694)		782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	1	883,446	202.42	32,864			5,643		16,498			(19,340)		2,595		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4051$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	1	747,980	202.42	27,825			4,809		13,968			(17,988)		2,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	1	98,370	201.85	3,659			638		1,930			(2,764)		291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	1	604,786	201.4	22,498			3,950		12,342			(13,451)		1,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	1	187,200	201.3	6,964			1,224		3,859			(7,908)		556		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	1	170,760	200.75	6,352			1,159		3,692			(3,189)		517		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	1	1,123,328	200.75	41,788			7,577		24,285			(28,415)		3,390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	1	250,571	200.58	9,346			1,718		5,559			(5,800)		762		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4052$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	1	112,183	195.2	4,162			771		3,793			(8,041)		342		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	1	323,517	198.1	11,530			2,147		8,803			(10,419)		987		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	1	1,261,662	198.44	46,682			8,913		34,269			(31,706)		3,907		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	197,191	198.31	7,276			1,407		5,449			(7,330)		615		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	1	472,736	195.8	17,444			3,398		15,742			(11,686)		1,479		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	1	431,219	192.52	15,869			3,095		17,986			(8,906)		1,350		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4053$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	1	74,335	190.95	2,736			537		3,437			(1,383)		233		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	1	286,839	192.17	10,527			2,137		12,299			(7,735)		916		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	1	337,071	192.17	12,371			2,484		14,453			(8,314)		1,070		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	1	1,137,957	192.17	41,763			8,433		48,794			(24,650)		3,623		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4053$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	1	165,500	191.29	6,090			1,245		7,518			(16,452)		530		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	1	479,576	190.56	17,648			3,612		22,827			(10,981)		1,537		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	1	861,593	198.36	31,707			6,664		24,151			(22,478)		2,798		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	1	403,932	198.36	14,865			3,140		11,322			(10,336)		1,316		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	1	650,490	197.3	23,938			5,090		19,683			(13,617)		2,126		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	1	450,296	197.9	16,571			3,546		13,061			(10,549)		1,477		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	1	302,993	199.72	11,090			2,376		7,692			(6,938)		994		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	1	455,563	199.49	16,810			3,713		11,761			(9,274)		1,518		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4054$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	1	832,878	199.49	30,733			6,755		21,501			(19,188)		2,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2025	1	400,989	200.05	14,797			3,288		9,942			(7,429)		1,340		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	1	732,695	201.74	27,036			6,045		15,980			(18,413)		2,456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	1	378,413	200.85	13,963			3,126		8,836			(10,170)		1,268		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	1	304,406	204.78	11,202			2,585		5,322			(7,776)		1,036		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	1	1,687,777	204.78	62,110			14,267		29,258			(42,559)		5,725		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2025	1	322,658	202.53	11,906			2,776		6,850			(5,978)		1,104		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG4055$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	1	773,344	203.36	28,459			6,646		15,401			(19,193)		2,647		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	1	1,523,384	199.16	56,061			13,399		42,069			(32,880)		5,274		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4055$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	1	483,617	199.16	17,797			4,272		13,380			(11,988)		1,679		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2025	1	336,551	200.73	12,385			2,990		8,350			(11,362)		1,172		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	1	363,917	202.86	13,392			3,252		7,750			(12,460)		1,271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	1	645,521	200.67	23,691			5,760		16,116			(16,386)		2,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	1	325,238	206.76	11,936			2,984		5,191			(11,810)		1,151		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	1	1,192,917	206.76	43,780			10,900		18,982			(31,495)		4,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	1	571,266	207.25	21,251			5,342		8,765			(12,074)		2,028		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	1	396,633	206.24	14,715			3,704		6,596			(10,624)		1,408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	1	550,334	202.09	20,472			5,287		12,554			(17,480)		1,980		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	2	693,654	202.09	27,061			7,056		15,824			(24,021)		2,502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4056$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	1	1,135,458	203.29	42,239			11,009		23,738			(24,080)		4,107		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	1	569,668	207.26	21,192			5,552		8,823			(12,627)		2,066		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	1	590,209	208.76	21,956			5,760		8,114			(12,466)		2,140		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	1	404,454	208.51	15,127			4,067		5,800			(17,230)		1,486		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	2	1,036,019	208.51	35,547	5,633		14,137		15,857			(27,972)		3,796		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2025	1	420,526	207.24	15,686			4,239		6,717			(8,954)		1,549		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	1	591,251	207.67	22,054			5,990		9,224			(15,489)		2,183		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4057$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/19/2023	07/18/2025	1	433,788	211.19	16,180			4,401		5,114			(9,335)		1,602		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	1	158,328	216.85	5,890			1,640		1,205			(8,395)		592		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/21/2025	1	72,986	216.85	2,715			751		549			(1,367)		271		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4057$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	1,152,612	216.85	42,877			11,897		8,717			(29,008)		4,298		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2025	1	268,425	216.85	9,985			2,794		2,055			(5,013)		1,006		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	1	681,123	216.85	25,338			7,125		5,245			(18,511)		2,558		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	1	728,486	216.85	27,027			7,611		5,610			(22,672)		2,736		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	1	1,035,068	216.5	38,505			11,054		8,319			(26,992)		3,926		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	1	642,340	216.5	23,895			6,883		5,162			(13,217)		2,442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	1	136,056	216.5	5,061			1,448		1,087			(3,359)		515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	1	580,077	216.4	21,579			6,246		4,718			(11,788)		2,210		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	1	265,257	214.81	9,868			2,870		2,470			(5,709)		1,013		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	1	363,469	213.49	13,521			3,937		3,780			(9,854)		1,388		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/04/2025	1	81,718	208.91	3,048			901		1,216			(1,535)		314		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	1	913,255	208.91	34,064			10,107		13,595			(24,618)		3,521		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4058$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2025	1	356,729	208.91	13,306			3,961		5,310			(7,536)		1,378		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	1	364,838	212.55	13,827			4,135		4,120			(13,310)		1,413		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	1	296,772	209.61	11,248			3,379		4,205			(19,520)		1,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	1	429,961	209.94	16,253			4,889		5,939			(9,347)		1,669		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4059$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	1	1,059,081	210.38	40,033			12,263		14,146			(23,101)		4,148		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	1	194,264	210.38	7,343			2,256		2,595			(12,098)		763		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025	1	599,432	208.96	22,659			6,993		9,545			(15,883)		2,358		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	552,684	203.2	21,188			6,577		12,484			(16,848)		2,179		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4059$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	1	585,696	201.28	22,081			6,855		15,044			(17,553)		2,309		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	1	697,913	199.41	26,381			8,335		20,614			(21,936)		2,776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	1	608,942	199.41	23,018			7,294		18,017			(12,891)		2,427		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	1	634,519	198.74	23,921			7,613		19,635			(23,219)		2,535		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	868,742	198.36	32,752			10,468		27,592			(19,528)		3,478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	1	275,171	200.59	10,374			3,320		7,600			(6,506)		1,102		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	1	1,301,376	200.07	49,062			15,972		37,336			(28,414)		5,254		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	1	371,195	200.07	13,994			4,543		10,649			(7,997)		1,496		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	1	398,531	200.07	15,025			4,905		11,454			(9,615)		1,612		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	1	256,397	201.63	9,666			3,169		6,676			(9,337)		1,040		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	08/29/2025	2	529,146	203.75	18,025	3,698		8,734		12,024			(16,006)		2,150		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	1	690,757	204.3	26,042			8,585		15,148			(14,567)		2,806		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/02/2025	1	75,075	201.71	2,838			952		1,950			(1,429)		308		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	1	1,402,631	201.71	53,019			17,843		36,437			(43,840)		5,758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	1	298,494	201.71	11,283			3,807		7,754			(7,656)		1,228		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG405B$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	1	315,809	194.64	11,906			4,034		12,559			(8,657)		1,302		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2023	09/05/2025	1	109,520	192.85	4,118			1,397		4,822			(2,070)		451		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	204,270	194.05	7,701			2,648		8,390			(3,877)		847		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	1	618,338	194.05	23,311			8,058		25,364			(19,185)		2,574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	1	1,193,283	194.05	44,987			15,511		49,010			(26,974)		4,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	1	347,477	194.47	13,100			4,546		13,919			(11,486)		1,449		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	1	267,574	194.43	9,954			3,468		10,735			(8,793)		1,118		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	1	444,644	194.47	16,541			5,771		17,789			(13,712)		1,858		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	1	293,429	194.81	10,916			3,878		11,583			(12,378)		1,238		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/15/2025	1	181,839	194.81	6,764			2,391		7,122			(3,405)		764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	1	1,494,636	194.81	55,600			19,705		58,769			(34,657)		6,295		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2025	1	759,565	194.66	28,256			10,078		30,358			(14,186)		3,212		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	1	354,885	194.25	13,202			4,727		14,561			(8,170)		1,503		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	1	369,973	194.1	13,726			4,921		15,306			(10,175)		1,567		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	1	1,218,019	186.74	45,188			16,449		74,748			(40,406)		5,199		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	318,163	186.74	11,804			4,286		19,525			(7,060)		1,355		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	1	442,882	186.74	16,431			5,995		27,203			(14,712)		1,894		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	1	412,232	186.64	15,335			5,617		25,444			(11,634)		1,766		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2025	1	331,063	182.13	12,316			4,528		25,430			(6,183)		1,421		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405D$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	1	514,453	180.47	19,086			7,026		42,673			(13,539)		2,208		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2025	1	1,211,033	180.32	45,050			16,832		100,941			(31,812)		5,237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	09/29/2025	1	178,095	180.32	6,625			2,470		14,854			(3,335)		769		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405D$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	1	477,058	180.32	17,747			6,646		39,737			(11,097)		2,067		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	1	388,082	177.76	14,398			5,412		36,241			(10,047)		1,684		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	1	836,796	176.64	31,045			11,711		82,003			(23,666)		3,638		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	1	765,445	177.51	27,986			10,630		72,228			(17,908)		3,328		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	1	305,593	177.89	11,368			4,353		30,824			(6,633)		1,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2025	1	1,045,626	177.89	38,897			14,928		96,694			(21,878)		4,579		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	1	432,321	177.89	16,082			6,186		39,954			(11,029)		1,897		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	1	218,832	180.19	8,141			3,138		18,229			(7,842)		962		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	1	341,627	181.71	12,743			4,929		26,528			(7,477)		1,504		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405E$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	1	721,127	182.41	26,826			10,391		54,200			(17,862)		3,175		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	1	1,146,467	179.03	42,649			16,790		100,346			(27,976)		5,092		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2025	1	639,353	179.03	23,784			9,344		55,853			(21,174)		2,835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	1	53,588	179.03	1,993			781		4,687			(1,004)		237		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	1	409,573	181.71	15,318			6,052		31,804			(10,469)		1,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	1	733,637	182.69	27,218			10,790		54,535			(18,974)		3,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	1	400,034	179.78	14,801			5,876		33,956			(8,827)		1,783		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405F$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	361,472	175.71	13,447			5,423		36,701			(10,491)		1,625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	1	358,882	175.71	13,350			5,362		36,438			(10,013)		1,608		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405F$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2025	1	1,327,614	175.71	49,387			19,877		134,795			(35,390)		5,958		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	1	455,611	174.28	16,949			6,859		49,122			(11,060)		2,051		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2025	1	550,191	175.35	20,467			8,310		56,697			(10,276)		2,482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	1	491,796	174.74	18,246			7,419		51,982			(14,330)		2,218		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	1	170,712	171.76	6,350			2,622		20,315			(19,585)		776		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	1	1,677,509	171.76	62,403			25,716		199,820			(37,105)		7,617		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	1	402,828	171.76	14,985			6,163		48,007			(7,544)		1,826		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	1	411,979	173.94	15,326			6,349		44,859			(9,168)		1,877		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	1	834,867	176.25	31,057			12,908		82,517			(18,435)		3,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405G$Y ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	1	318,580	177.26	11,787			4,906		30,176			(7,104)		1,454		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2025	1	929,366	185.08	34,572			14,579		61,714			(22,752)		4,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	1	239,081	185.08	8,894			3,743		15,889			(4,477)		1,096		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2025	1	276,051	185.08	10,269			4,339		18,316			(6,351)		1,270		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	1	386,334	184.27	14,333			6,075		26,606			(7,196)		1,780		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2024	11/07/2025	2	387,571	183.71	6,848	20,086		14,091		27,383			(22,374)		1,789		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2025	1	305,537	183.62	11,335			4,827		21,682			(8,554)		1,410		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405H$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2025	1	449,065	183.78	16,660			7,199		31,497			(13,243)		2,089		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405HSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2025	1	815,236	183.78	30,245			13,045		57,225			(23,779)		3,787		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405HSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	1	102,348	183.78	3,797			1,635		7,190			(1,912)		475		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	1	382,430	183.46	14,188			6,150		27,203			(8,757)		1,782		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	1	519,846	187.75	19,338			8,409		30,153			(10,590)		2,426		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405IS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	1	274,282	188.07	10,176			4,431		15,663			(14,065)		1,280		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISI ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	1	238,236	188.37	8,862			3,901		13,495			(4,462)		1,117		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	1	563,639	188.37	20,967			9,261		33,486			(19,163)		2,651		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2025	1	1,443,330	188.37	53,692			23,675		81,909			(32,105)		6,778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	1	707,149	188.78	26,306			11,655		39,444			(19,181)		3,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	1	515,432	188.87	19,174			8,534		28,654			(15,564)		2,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405ISV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	244,561	190.26	9,073			4,055		12,700			(5,734)		1,154		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	1	1,320,691	191.06	48,998			22,076		68,154			(31,619)		6,269		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2025	2	794,628	191.06	26,993	3,654		14,084		39,761			(28,311)		3,778		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/24/2023	11/24/2025	1	436,925	191.06	16,210			7,291		21,863			(12,550)		2,071		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	1	830,852	190.02	30,825			13,930		43,723			(17,305)		3,950		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2025	1	937,772	195.25	35,073			16,139		37,894			(30,621)		4,499		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2025	1	357,364	195.25	13,365			6,160		14,441			(11,298)		1,717		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	1	327,454	195.25	12,214			5,646		13,232			(10,937)		1,576		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	1	609,489	195.25	22,795			10,569		24,597			(12,521)		2,937		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405JSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2023	12/05/2025	1	170,448	195.25	6,358			2,952		6,879			(8,546)		821		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405JSZ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	1	312,981	195.25	11,674			5,476		12,615			(6,840)		1,515		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	1	378,067	195.25	14,102			6,635		15,219			(10,045)		1,835		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	1	1,243,968	195.25	46,400			21,798		50,076			(30,921)		6,029		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	1	786,329	195.25	29,330			13,840		31,613			(16,496)		3,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2025	1	658,555	195.25	24,564			11,625		26,476			(12,333)		3,206		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	1	129,893	195.25	4,845			2,296		5,222			(4,694)		632		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSN ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	1	953,780	193.21	35,767			17,146		42,602			(24,626)		4,670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSO ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	1	328,505	193.21	12,319			5,914		14,707			(12,834)		1,611		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405KSV ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	1	167,511	195.52	6,282			3,033		6,708			(4,771)		824		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	1	762,269	193.99	28,661			14,015		33,125			(18,287)		3,764		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	1	1,105,759	193.99	41,577			20,359		48,109			(38,366)		5,468		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LS9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	1	451,344	193.99	16,971			8,322		19,660			(12,531)		2,235		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2025	1	613,071	194.67	23,051			11,352		25,825			(18,854)		3,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSG ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	1	332,854	194.96	12,515			6,172		13,812			(18,472)		1,653		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2025	1	603,210	195.16	22,681			11,340		24,789			(14,208)		3,016		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSR ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	1	614,737	195.16	23,114			11,525		25,263			(14,181)		3,065		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2025	1	467,819	195.16	17,590			8,783		19,225			(10,689)		2,336		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405LSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	1	531,032	196.97		19,967		10,024		19,923			(13,845)		2,662		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	1	494,182	194.8		18,532		9,317		20,676			(12,501)		2,478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSB ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	1	464,603	194.66		17,423		8,867		19,524			(10,073)		2,345		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSC ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2026	1	645,656	194.66		24,212		12,306		27,165			(13,365)		3,255		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSD ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	1	285,037	194.66		10,689		5,425		11,993			(5,264)		1,435		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSH ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	308,682	196.69		11,576		5,907		11,724			(5,669)		1,560		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	1	518,568	194.95		19,446		9,950		21,466			(13,396)		2,625		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405MSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	1	172,693	194.92		6,459		3,309		7,159			(10,035)		874		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	1	671,982	194.22		25,267		13,119		28,752			(25,960)		3,424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2026	1	1,030,946	194.22		38,764		20,102		44,164			(21,864)		5,246		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2026	1	614,803	194.22		23,117		12,018		26,401			(14,749)		3,137		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	1	279,636	194.22		10,514		5,445		11,979			(6,973)		1,421		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSA ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	1	820,281	191.34		31,007		16,163		40,556			(24,818)		4,190		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/20/2026	1	692,760	190.88		25,909		13,666		35,240			(19,411)		3,557		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2026	1	1,036,697	190.88		38,772		20,477		52,790			(19,899)		5,331		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	1	411,585	190.05		15,434		8,172		21,808			(19,101)		2,119		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSS ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	1	155,027	191.37		5,814		3,086		7,728			(12,507)		799		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405NSW ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	1	292,630	187.17		10,944		5,818		17,699			(6,380)		1,509		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2026	1	564,537	193.3		21,170		11,370		25,700			(14,361)		2,925		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050S7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	1	1,167,814	193.3		43,793		23,493		53,165			(25,776)		6,043		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG4050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2026	1	519,325	193.3		19,475		10,472		23,642			(16,064)		2,694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	1	414,334	194.52		15,538		8,376		17,785			(14,166)		2,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	1	789,477	196.26		29,605		16,001		31,135			(14,883)		4,106		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	1	302,259	193.9		11,335		6,134		13,359			(9,213)		1,572		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	1	464,592	195.73		17,376		9,510		18,752			(12,119)		2,432		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	1	712,314	195.73		26,641		14,548		29,809			(15,405)		3,719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2026	1	678,706	195.73		25,384		13,877		27,428			(16,112)		3,548		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS0 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	2	820,475	193.31		31,963		17,585		37,227			(31,181)		4,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	1	537,826	194.92		20,168		11,094		22,571			(11,484)		2,822		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PS8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	1	265,966	195.24		9,947		5,479		10,980			(7,743)		1,396		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSJ ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	1	740,385	195.36		27,690		15,405		31,358			(21,035)		3,904		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSK ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	1	311,371	195.36		11,645		6,486		12,750			(16,422)		1,644		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSL ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	1	599,783	195.36		22,432		12,466		24,591			(12,577)		3,159		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSP ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	1	539,211	197.79		20,166		11,259		19,601			(15,129)		2,850		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PST ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	1	349,078	192.6		13,021		7,287		16,276			(7,423)		1,848		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405PSX ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	1	110,769	194.85		4,143		2,322		4,644			(3,185)		586		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/17/2026	1	633,990	199.22		23,584		13,366		21,386			(21,986)		3,372		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$A ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	1	103,098	199.22		3,835		2,178		3,504			(6,370)		550		0001
Purchased Call/Janus SG Market Consensus Index II/JSG4050$B ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2026	1	401,511	199.22		14,936		8,473		13,584			(10,152)		2,138		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	1	580,852	199.22		21,608		12,194		19,651			(10,760)		3,074		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2026	1	215,260	199.07		8,029		4,571		7,385			(6,601)		1,149		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/20/2026	1	79,517	200.83		2,958		1,686		2,498			(1,272)		424		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	1	653,734	202.65		24,319		13,983		18,872			(22,656)		3,502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/23/2024	02/24/2026	1	768,970	202.65		28,606		16,464		22,236			(15,513)		4,124		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Q$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	1	270,592	200.89		10,066		5,813		8,567			(5,198)		1,455		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	1	414,089	201.35		15,404		8,917		12,833			(6,487)		2,229		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	1	85,785	201.95		3,191		1,857		2,578			(2,459)		462		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/03/2026	1	225,549	202.1		8,413		4,923		6,741			(5,073)		1,220		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	1	226,741	202.1		8,457		4,944		8,285			(6,796)		1,225		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	1	325,670	202.1		12,147		7,080		9,717			(5,067)		1,753		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2026	1	300,324	202.65		11,292		6,623		10,922			(9,233)		1,626		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2026	1	314,611	202		11,861		6,973		9,438			(4,888)		1,705		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2026	1	134,431	202.65		5,068		2,987		3,907			(2,082)		730		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405R$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	1	575,213	202.65		21,686		12,886		16,690			(11,124)		3,133		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2026	1	276,658	202.65		10,430		6,204		8,027			(7,307)		1,508		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	1	177,856	202.65		6,705		3,973		5,169			(4,005)		965		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2026	1	457,621	202.65		17,252		10,285		13,278			(8,110)		2,498		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	1	246,458	202.65		9,267		5,537		7,151			(3,730)		1,347		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Janus SG Market Consensus Index II/JSG405S$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	1	93,793	202.65		3,527		2,112		2,721			(1,415)		513		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	1	235,211	202.65		8,820		5,326		6,801			(5,725)		1,291		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2026	1	147,148	203.56		5,518		3,343		4,099			(2,175)		810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/19/2024	03/19/2026	1	104,843	207.76		3,942		2,393		2,367			(1,549)		578		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405S$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	1	80,202	210.07		3,016		1,835		1,611			(1,181)		442		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	85,341	209.38		3,209		1,963		1,777			(1,245)		471		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	1	220,265	209.38		8,282		5,081		4,618			(3,201)		1,219		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	1	67,288	206.86		2,530		1,560		1,613			(970)		374		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2026	1	149,281	210.75		5,613		3,470		2,932			(2,143)		830		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	1	273,286	210.75		10,248		6,361		5,368			(5,889)		1,519		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	1	187,176	210.75		7,019		4,368		3,677			(2,651)		1,044		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/26/2026	1	107,383	204.87		4,027		2,825		2,951			(1,202)		635		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2026	1	54,508	204.87		2,044		1,435		1,498			(609)		323		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	1	73,928	204.87		2,772		1,940		2,028			(832)		436		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2026	1	53,246	199.68		2,050		1,500		1,856			(550)		322		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	1	231,321	210.75		8,744		5,533		4,544			(3,211)		1,300		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/19/2024	04/21/2026	1	83,438	208.04		3,137		2,047		1,921			(1,090)		476		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2026	1	92,024	199.55		3,460		2,433		3,237			(1,027)		545		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405I$K ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2026	1	161,392	211.78		6,068		4,143		3,086			(1,926)		943		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Janus SG Market Consensus Index II/JSG405W$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	03/13/2026	1	122,476	202.65		7,005		4,592		3,548			(2,412)		670		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	1	101,430	205.76		3,824		2,456		2,563			(1,368)		574		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$L ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	1	56,939	205.76		2,147		1,376		1,442			(771)		321		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	1	54,988	208.38		2,073		1,321		1,219			(1,886)		310		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	12/18/2025	1	301,074	193.59		24,464		14,805		13,266			(13,376)		1,478		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	1	185,540	210.75		7,032		4,405		3,654			(2,627)		1,038		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2026	1	73,271	200.54		2,806		2,024		2,452			(783)		440		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	1	72,561	201.81		2,786		2,085		2,323			(701)		443		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/05/2026	1	79,297	200.48		3,037		2,181		2,666			(856)		474		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405W$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/15/2024	12/19/2025	1	141,118	190.6		12,727		7,711		7,211			(5,016)		694		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	1	32,391	201.81		1,244		929		1,037			(2,097)		197		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405X$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2026	1	120,010	214.44		4,524		3,138		2,054			(1,386)		707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	1	69,613	200.48		2,666		1,918		2,337			(748)		417		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405T$M ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2026	1	89,908	210.75		3,408		2,130		1,770			(1,278)		502		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405U$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	1	128,517	210.75		4,858		3,064		2,531			(1,794)		719		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2026	1	80,334	204.62		3,093		2,290		2,261			(1,908)		489		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$Z ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	1	90,641	209.65		3,408		2,283		1,937			(1,125)		523		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	1	133,093	200.37		5,018		3,570		4,504			(3,384)		794		0001
Purchased Call/Janus SG Market Consensus Index II/JSG405V$J ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	1	77,849	210.22		2,927		1,933		1,611			(995)		446		0001

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Purchased Call/Janus SG Market Consensus Index II/JSG405W$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	1	78,181	211.78		2,940		2,002		1,495			(3,056)		456		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/30/2024	09/30/2026	1	59,092	217.55		2,328		2,037		959			(291)		391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$7 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	39,317	215		1,549		1,338		715			(1,216)		258		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/25/2024	07/17/2026	1	66,622	210.43		2,523		1,975		1,437			(548)		414		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$S ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2026	1	155,300	213.31		6,165		5,276		3,014			(889)		1,015		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	1	8,256	198.85		319		241		302			(1,968)		51		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5054$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2026	1	53,743	209.27		2,117		1,798		1,248			(320)		350		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5052$9 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	1	68,214	201.09		2,654		2,125		2,263			(529)		431		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5051$Q ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	1	61,348	212.8		2,374		1,875		1,199			(499)		385		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2026	1	61,148	207.32		2,385		1,952		1,551			(432)		391		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5055$C ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2026	1	77,816	215.75		3,074		2,664		1,371			(410)		512		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$8 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/21/2026	1	112,547	209.12		4,378		3,605		2,637			(773)		720		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	1	63,165	204.62		2,444		1,874		1,772			(571)		390		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5053$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2026	1	101,119	213.31		3,964		3,321		1,963			(642)		654		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5050$3 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/03/2024	07/02/2026	1	105,245	198.77		4,052		3,061		3,860			(991)		645		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$4 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/18/2024	11/18/2026	1	50,810	221.99		2,017		1,901		687			(116)		349		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5058$R ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	1	110,757	223.78		4,397		4,113		1,371			(284)		757		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$D ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	1	59,811	218.91		2,434		2,360		943			(74)		415		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$U ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/24/2026	1	136,089	196.38		5,484		5,477		5,398			(8)		958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Janus SG Market Consensus Index II/JSG505B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/18/2026	1	190,795	194.47		7,708		7,581		8,202			(127)		1,337		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5056$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2026	1	52,767	218.59		2,079		1,858		813			(221)		351		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2026	1	108,293	204.5		4,375		4,297		3,172			(78)		758		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$X ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/14/2026	1	68,962	210.05		2,793		2,735		1,592			(58)		482		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$I ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/10/2024	12/10/2026	1	141,126	216.54		5,730		5,572		2,463			(157)		983		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5057$F ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2024	10/23/2026	1	60,728	217.45		2,387		2,173		1,005			(214)		409		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505C$O ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/31/2024	12/31/2026	1	241,441	195.53		9,754		9,754		9,443					1,707		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/02/2024	12/02/2026	1	58,588	227.08		2,379		2,287		640			(91)		406		0001
Purchased Call/Janus SG Market Consensus Index II/JSG5059$1 ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2024	11/13/2026	1	59,729	221.23		2,365		2,225		832			(140)		408		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$W ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/13/2024	12/11/2026	1	248,248	210.05		10,054		9,846		5,744			(208)		1,731		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$G ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	1	248,987	195.79		10,034		9,923		10,174			(111)		1,745		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$N ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	1	399,247	197.14		16,090		16,045		15,472			(44)		2,810		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$V ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/27/2024	12/28/2026	1	108,791	196.38		4,384		4,378		4,315			(6)		768		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505B$H ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/21/2026	1	306,484	195.79		12,351		12,215		12,539			(136)		2,152		0001
Purchased Call/Janus SG Market Consensus Index II/JSG505A$P ...	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/12/2024	12/11/2026	1	85,387	211.26		3,458		3,382		1,875			(76)		595		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/03/2025	3	2,830,401	260.8	107,548			298		331,757			(58,450)		1,283		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	2	783,754	260.33	28,351			78		93,752			(14,283)		355		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2025	1	831,122	260.8	29,255			40		97,741			(14,728)		308		0001
Purchased Call/Shiller Barclays Global Index/SBG017V$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/03/2025	3	826,491	260.35	27,450	10,320		142		98,791			(27,033)		375		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017V\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	2	499,174	261.48	15,774	6,047		246		57,214			(15,574)		346		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	1	816,234	261.48	29,629			285		93,554			(16,694)		604		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/06/2025	2	888,972	261.48	33,173			228		101,925			(16,712)		570		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2023	01/09/2025	5	2,774,328	262.57	109,609			1,214		305,148			(57,193)		2,178		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	4	1,268,876	263.91	53,740			813		132,412			(34,132)		1,050		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/10/2025	2	577,950	262.69	22,702			281		63,276			(11,446)		478		0001
Purchased Call/Shiller Barclays Global Index/SBG017V\$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/10/2025	3	1,074,507	264.72	39,296			489		108,498			(19,880)		889		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/13/2025	5	1,270,028	265.08	47,119			781		126,295			(24,682)		1,198		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	1	126,719	265.08	4,613			89		12,596			(2,319)		128		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	1	437,772	265.08	15,935			285		43,533			(8,022)		429		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	2	1,726,902	265.21	64,370			1,415		170,733			(33,306)		1,863		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2025	1	1,057,059	264.66	40,460			835		106,922			(20,369)		1,107		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/17/2025	6	2,843,265	264.57	111,324			2,462		288,660			(63,345)		3,068		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	3	2,154,371	265.65	74,629			1,647		209,067			(38,536)		2,325		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/20/2025	5	858,138	265.99	32,949			865		82,043			(19,780)		1,004		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	1	317,140	265.99	11,544			333		30,308			(5,796)		389		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	1	406,670	265.99	14,803			407		38,880			(7,442)		488		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	3	935,463	267.03	34,755			1,056		85,409			(18,538)		1,174		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	2	996,549	267.14	37,662			1,192		90,537			(20,922)		1,278		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017I/I$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/24/2025	3	1,415,210	268.37	50,244			1,596		121,500			(25,405)		1,814		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/26/2023	01/24/2025	2	1,772,950	267.41	67,090			2,130		159,121			(35,319)		2,273		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/28/2025	1	231,325	268.15	8,420			312		20,057			(4,233)		320		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/27/2023	01/29/2025	1	345,920	268.15	12,591			484		29,993			(6,322)		488		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/31/2023	01/27/2025	3	1,075,702	268.15	38,006			1,362		93,268			(20,147)		1,463		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/17/2023	01/30/2025	3	2,525,543	267.36	94,039	6,657		4,327		226,997			(54,397)		3,620		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/02/2023	01/31/2025	2	2,480,969	268.2	90,416			3,734		214,517			(49,069)		3,615		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/01/2023	01/31/2025	1	1,180,092	268.49	42,194			1,739		100,651			(21,213)		1,720		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/06/2023	01/31/2025	3	1,125,468	268.3	32,134	17,237		2,864		96,858			(32,921)		1,640		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/09/2023	02/03/2025	4	2,687,830	267.16	96,479			4,386		243,669			(53,172)		4,102		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/05/2025	1	1,078,906	267.16	39,164			1,880		97,811			(20,657)		1,694		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/03/2023	02/04/2025	1	178,908	267.16	6,494			303		16,219			(3,265)		277		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/07/2023	02/06/2025	4	1,001,971	266.88	38,089			1,887		91,945			(22,356)		1,595		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025	4	1,987,954	267.73	72,201			3,683		175,533			(37,339)		3,207		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025	4	960,564	267.92	35,763			1,829		84,075			(18,092)		1,550		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/07/2025	5	3,280,809	267.57	122,883			6,285		291,954			(63,171)		5,293		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/12/2025	1	241,879	268.05	8,732			503		21,034			(7,522)		415		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/11/2025	1	1,407,523	268.05	50,812			2,862		122,400			(28,298)		2,387		0001
Purchased Call/Shiller Barclays Global Index/SBG017I/I$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/10/2023	02/10/2025	3	1,535,193	268.05	57,206			3,152		133,560			(30,724)		2,573		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017W\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/13/2025	4	1,520,192	268.91	55,987			3,317		126,914			(29,270)		2,639		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	3	2,544,583	269.29	92,347			5,606		208,542			(48,865)		4,467		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/14/2025	4	4,097,695	269.17	149,173			9,058		337,803			(76,383)		7,194		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	3	1,514,929	269.64	54,273			3,299		122,030			(29,850)		2,660		0001
Purchased Call/Shiller Barclays Global Index/SBG017W\$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/17/2025	2	2,099,351	269.38	75,725			4,908		171,295			(39,183)		3,807		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	2	421,198	269.38	15,014			1,012		34,352			(7,558)		779		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	1	379,896	269.38	13,676			903		30,983			(6,885)		696		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	6	2,444,287	269.64	85,758			5,907		196,800			(45,930)		4,568		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025	3	2,692,181	268.04	97,882			6,878		234,029			(52,613)		5,081		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025	3	1,894,228	268.39	67,569			4,760		161,975			(41,160)		3,575		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2025	2	812,778	268.05	29,237			2,247		70,559			(15,764)		1,606		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/24/2025	5	1,651,383	268.05	59,190			4,408		143,421			(31,852)		3,205		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	1	1,363,525	268.05	48,951			3,698		118,422			(25,599)		2,670		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	02/21/2025	2	270,844	269.51	8,710			622		21,948			(4,464)		511		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/27/2025	2	1,941,556	268.64	69,726			5,464		163,987			(36,081)		3,870		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	02/28/2025	3	811,791	268.91	29,483			2,353		67,682			(16,373)		1,632		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2023	02/28/2025	3	2,805,586	268.32	104,745			8,352		240,495			(53,782)		5,640		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2023	02/28/2025	4	1,127,883	269.19	43,473			3,484		92,766			(24,213)		2,267		0001
Purchased Call/Shiller Barclays Global Index/SBG017X\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	03/04/2025	2	484,282	271.08	16,213			1,484		36,194			(8,761)		1,006		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	2	894,530	271.08	31,487			2,724		66,856			(24,329)		1,873		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	03/03/2025	10	2,473,034	271.08	70,835			6,054		184,919			(36,326)		5,096		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2023	03/06/2025	4	3,874,042	271.21	126,763			11,153		287,542			(65,685)		8,174		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	5	3,124,239	269.95	104,429			9,345		247,324			(56,874)		6,643		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	3	733,638	269.68	25,042			2,243		58,870			(12,631)		1,560		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	4	3,831,621	268.76	121,076			10,872		321,490			(65,151)		8,147		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	2	705,957	267.34	24,251			2,321		63,244			(17,711)		1,546		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	1	369,094	267.34	13,324			1,279		33,052			(9,291)		814		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	3	2,403,365	267.34	73,356			6,868		215,307			(39,234)		5,225		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/13/2025	3	4,821,331	263.42	144,266			14,087		509,190			(75,463)		10,707		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	4	1,644,616	259.39	60,382			5,992		201,687			(32,659)		3,677		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	2	1,719,408	261.99	54,737			5,421		191,901			(28,517)		3,845		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	3	1,845,527	259.74	64,857			6,451		223,527			(35,735)		4,127		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/17/2025	2	1,537,679	258.72	56,747			5,860		192,983			(29,798)		3,508		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	1	1,456,487	258.72	53,162			5,615		182,736			(47,849)		3,366		0001
Purchased Call/Shiller Barclays Global Index/SBG017XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2023	03/18/2025	2	781,498	258.72	28,575			2,984		98,050			(15,399)		1,795		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	2	3,173,554	258.99	122,433			13,120		394,441			(62,967)		7,382		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	3	3,128,210	260.27	112,759			12,270		371,761			(58,076)		7,323		0001
Purchased Call/Shiller Barclays Global Index/SBG017XSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	1,268,121	260.11	46,461			5,042		151,474			(23,358)		2,968		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2023	03/21/2025	5	3,110,759	259.9	125,884			14,242		374,395			(67,362)		7,282		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	4	2,144,205	259.42	83,021			9,379		262,428			(47,092)		5,112		0001
Purchased Call/Shiller Barclays Global Index/SBG017X$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	1	248,488	259.42	9,120			1,040		30,402			(4,585)		596		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	3	1,956,305	259.42	76,741			8,865		239,355			(40,861)		4,720		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/27/2025	2	1,109,208	260.65	41,673			4,867		129,881			(23,511)		2,692		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	03/28/2025	4	2,268,670	262.02	85,347			10,127		252,476			(45,282)		5,538		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	3	1,727,057	261.11	67,030			7,942		198,826			(35,360)		4,216		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	03/28/2025	3	1,239,860	262.68	45,989			5,462		134,569			(24,405)		3,027		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	1	1,361,210	263.51	49,548			6,125		142,986			(28,231)		3,398		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	3	2,000,690	263.51	75,635			9,288		210,162			(38,194)		4,967		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/02/2025	2	428,778	263.51	15,767			1,972		45,024			(14,841)		1,076		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/03/2025	2	2,800,347	264.56	100,926			12,762		281,877			(52,881)		7,068		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	4	2,364,157	263.95	87,195			11,194		243,894			(47,609)		5,999		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	3	3,853,777	264.34	138,308			17,705		391,438			(69,678)		9,779		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	2	1,091,489	263.81	40,091			5,385		113,201			(21,280)		2,842		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	04/07/2025	2	1,052,008	263.81	13,805	43,645		11,387		109,091			(41,020)		2,712		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	4	2,766,753	263.81	101,673			13,066		287,046			(53,639)		7,020		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	3	3,343,188	264.81	123,117			16,933		332,914			(63,146)		8,793		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/13/2023	04/10/2025	2	1,319,894	264.02	50,223			6,832		135,728			(25,257)		3,454		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/11/2025	4	2,776,736	265	101,736			14,011		274,320			(67,611)		7,303		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/11/2025	4	2,492,378	265.09	91,255			12,610		245,300			(51,157)		6,555		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	1	835,596	265.26	30,416			4,345		81,651			(18,646)		2,241		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	1	1,020,324	265.26	37,242			5,364		99,663			(19,833)		2,749		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	4	1,152,187	265.26	41,877			5,950		112,586			(22,246)		3,075		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/17/2025	5	2,748,628	265.52	96,411			14,096		265,627			(49,794)		7,441		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2025	4	1,898,857	266.15	65,243			9,628		178,649			(32,932)		5,164		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2025	4	2,983,107	265.44	104,986			15,468		289,161			(57,345)		8,113		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/18/2025	3	1,972,875	264.47	70,702			10,446		199,102			(37,355)		5,366		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	4	1,745,240	264.17	64,039			9,718		178,176			(32,335)		4,812		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	1	968,092	264.17	35,239			5,414		98,836			(22,658)		2,693		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	1	421,760	264.17	15,352			2,341		43,059			(9,808)		1,168		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	3	3,091,710	264.49	105,706			16,414		311,519			(60,397)		8,639		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	3	1,103,510	263.15	39,893			6,250		117,250			(20,067)		3,097		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	4	2,024,859	262.4	74,787			11,732		221,469			(42,082)		5,683		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	4	1,838,013	262.9	70,740			11,139		197,222			(37,069)		5,158		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	04/30/2025	2	1,819,628	264.39	62,306	7,369		12,089		184,034			(40,249)		5,217		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	4	3,814,717	264.39	136,191			21,951		385,811			(72,358)		10,845		0001
Purchased Call/Shiller Barclays Global Index/SBG017Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	1	624,273	264.39	22,786			3,693		63,138			(19,996)		1,782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	3	2,767,298	264.45	89,569			14,767		279,185			(46,235)		7,967		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	4	2,442,748	262.36	86,595			14,455		267,403			(44,830)		7,061		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	2	2,451,525	261.63	89,065			14,813		275,859			(53,299)		7,087		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2023	05/02/2025	5	1,448,431	261.05	60,490			10,238		166,510			(32,955)		4,187		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	2	1,693,257	262.96	62,635			10,693		181,072			(35,970)		4,955		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	2	688,800	262.96	25,441			4,416		73,657			(22,780)		2,032		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	1	1,688,191	262.96	61,788			10,609		180,529			(33,511)		4,959		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	3	3,422,433	263.3	127,051			22,165		361,088			(66,363)		10,134		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	2	839,725	263.67	30,452			5,353		87,326			(16,990)		2,496		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	4	2,692,976	263.47	95,866			17,089		282,309			(53,460)		8,005		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	2	1,147,240	262.08	42,339			7,481		126,859			(23,992)		3,410		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	1	1,267,410	262.37	46,514			8,486		138,542			(27,824)		3,840		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	2	915,662	262.37	33,906			6,119		100,092			(30,360)		2,753		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/13/2025	2	1,189,858	262.37	43,624			7,912		130,065			(24,298)		3,591		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/15/2025	3	3,113,214	263.5	110,893			20,410		325,738			(58,301)		9,467		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	2	1,209,700	262.92	44,727			8,297		129,473			(23,878)		3,692		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	5	1,943,224	263.81	72,187			13,509		200,872			(40,825)		5,931		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	2	3,288,020	263.91	119,008			22,161		338,512			(63,465)		10,035		0001
Purchased Call/Shiller Barclays Global Index/SBG017ZSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/20/2025	2	1,257,553	263.97	45,657			8,720		129,152			(28,781)		3,894		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG017Z$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	2	1,402,683	263.97	51,679			9,930		144,003			(28,461)		4,359		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	3	1,155,753	263.97	43,087			8,195		118,695			(22,904)		3,566		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	2	2,407,876	264.61	87,116			16,871		240,869			(50,790)		7,509		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	2	1,270,675	264.54	44,134			8,606		127,530			(23,423)		3,977		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/23/2025	3	2,073,260	263.51	74,077			14,475		216,760			(70,594)		6,489		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	4	1,683,919	262.94	67,472			13,428		179,957			(35,791)		5,270		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/29/2025	2	502,210	263.82	15,800			3,215		51,819			(11,136)		1,604		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	1	1,569,045	263.82	56,799			11,469		162,007			(32,868)		4,996		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	1	288,775	263.82	10,454			2,099		29,817			(5,263)		916		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/26/2025	4	2,574,864	263.82	89,039			17,805		265,861			(47,659)		8,142		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	3	5,119,315	261.04	195,641			40,168		587,160			(104,765)		16,409		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	2	1,214,691	262.81	40,254			8,243		130,383			(20,247)		3,893		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	2	4,363,915	262.24	169,530			34,873		478,764			(91,694)		13,988		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	4	2,116,747	264.33	77,869			16,306		214,132			(42,311)		6,852		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	2	1,857,047	264.33	67,494			14,259		187,791			(37,827)		6,051		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	2	1,088,394	264.33	40,295			8,497		110,062			(22,971)		3,535		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/05/2025	4	2,528,793	264.58	94,311			20,092		253,183			(50,024)		8,266		0001
Purchased Call/Shiller Barclays Global Index/SBG017Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	3	1,653,917	265.22	60,198			12,897		161,325			(38,447)		5,424		0001
Purchased Call/Shiller Barclays Global Index/SBG1170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/06/2025	3	2,871,605	265.4	104,072			22,327		278,072			(71,622)		9,417		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Shiller Barclays Global Index/SBG1170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	3	1,450,269	265.43	53,547			11,538		140,257			(28,358)		4,756		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	1	2,258,448	265.83	81,756			17,968		214,774			(45,780)		7,500		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/09/2025	6	5,711,033	265.83	211,398			46,324		543,117			(111,496)		18,906		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	1	2,069,388	265.83	74,912			16,544		196,795			(43,738)		6,893		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/12/2025	4	3,529,521	266.31	133,839			29,792		328,954			(71,139)		11,793		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	2	1,717,652	267.56	63,339			14,171		151,761			(36,426)		5,757		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	3	2,448,956	268.39	88,905			19,940		208,497			(46,019)		8,208		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/13/2025	2	3,524,199	268.76	127,252			28,660		295,169			(68,714)		11,812		0001
Purchased Call/Shiller Barclays Global Index/SBG1170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/19/2025	2	2,049,741	268.76	71,888			16,702		171,224			(40,038)		6,994		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	1	4,054,363	268.85	146,363			33,621		338,252			(87,139)		13,753		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/18/2025	2	1,941,468	268.85	69,828			16,120		161,975			(43,956)		6,605		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	2	1,446,001	268.85	51,433			11,763		120,639			(27,161)		4,890		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	4	4,593,949	267.44	167,311			39,076		407,965			(90,684)		15,722		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	3	4,879,536	267.67	175,516			41,030		429,127			(103,738)		16,699		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/20/2025	3	1,627,640	267.48	58,020			13,611		144,277			(30,580)		5,570		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	1	2,182,193	266.88	78,777			18,911		198,530			(46,232)		7,577		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/23/2025	2	2,528,572	266.88	90,247			21,503		230,041			(48,319)		8,729		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	1	1,808,402	266.88	65,283			15,603		164,524			(41,482)		6,261		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	06/26/2025	5	3,670,992	266.7	140,646			34,166		336,541			(74,070)		12,782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	3	2,771,731	267.43	103,846			25,258		246,254			(54,892)		9,678		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	2	4,356,411	268.67	157,865			38,427		366,614			(87,250)		15,211		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	4	1,407,026	269.16	52,519			12,892		115,789			(27,997)		4,913		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	3,049,987	269.89	109,800			27,337		242,742			(62,447)		10,769		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	1,011,254	269.89	36,405			9,101		80,522			(21,548)		3,580		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2023	06/30/2025	5	2,653,543	269.89	98,148			24,386		211,197			(52,276)		9,343		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/03/2025	4	2,905,649	270.91	101,150			25,478		220,516			(67,033)		10,315		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2023	07/04/2025	2	2,180,795	270.37	72,913			18,474		169,787			(40,110)		7,763		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/04/2025	3	2,323,080	268.38	83,565			21,223		198,048			(49,641)		8,269		0001
Purchased Call/Shiller Barclays Global Index/SBG1170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	2,306,649	268.49	83,039			21,529		195,793			(45,161)		8,321		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,542,406	268.49	55,372			14,299		130,932			(32,361)		5,549		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/07/2025	3	1,989,354	268.49	72,494			18,666		168,787			(36,534)		7,139		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	3	3,826,324	268.89	140,839			36,759		319,041			(75,858)		13,840		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	3	2,355,940	269.39	85,884			22,530		192,051			(46,163)		8,544		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/11/2025	6	3,457,196	270.17	125,515			32,976		271,923			(69,058)		12,537		0001
Purchased Call/Shiller Barclays Global Index/SBG1170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2023	07/11/2025	4	2,732,391	270.73	95,804			25,286		209,323			(51,567)		9,909		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/14/2025	3	3,031,933	270.04	110,164			29,440		240,047			(56,941)		11,081		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,800,832	270.04	65,010			17,479		142,578			(35,419)		6,615		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	3,149,962	270.04	113,714			30,459		249,394			(63,572)		11,541		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	5	3,545,962	270.05	134,914			36,553		280,604			(75,748)		13,058		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	3	2,818,987	270.97	104,726			28,470		213,787			(59,483)		10,407		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2023	07/18/2025	5	2,147,826	272.26	77,063			21,018		153,044			(46,557)		7,930		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/18/2025	3	1,843,359	272.03	67,236			18,393		132,817			(38,064)		6,805		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	2,752,140	272.26	99,077			27,589		196,307			(54,348)		10,287		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/21/2025	3	2,542,154	272.26	95,213			26,365		181,236			(51,783)		9,456		0001
Purchased Call/Shiller Barclays Global Index/SBG1171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	4,730,390	272.26	170,294			47,252		337,413			(102,092)		17,639		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	4	2,106,632	273.02	77,206			21,643		144,752			(42,313)		7,894		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	4	2,752,555	273.61	97,633			27,508		183,597			(52,025)		10,339		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	5	3,808,702	273.1	138,663			39,151		260,653			(76,638)		14,307		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	07/25/2025	2	1,061,611	273.88	35,874	5,509		12,591		69,849			(27,695)		3,988		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	07/29/2025	2	2,785,883	273.82	99,995			28,722		184,050			(56,670)		10,566		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	2,470,724	273.82	88,946			25,622		163,319			(48,898)		9,393		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	07/28/2025	3	2,001,471	273.82	73,072			20,923		132,229			(39,587)		7,573		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2023	07/31/2025	3	2,552,167	274.78	90,912			26,348		160,590			(47,046)		9,725		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	3	4,912,976	274.67	171,072			49,779		311,052			(95,849)		18,765		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	2	3,475,575	273.02	122,817			35,799		239,289			(87,722)		13,275		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	2	802,017	271.77	29,275			8,566		58,668			(17,411)		3,063		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/05/2025	2	2,258,403	272.52	81,339			24,137		159,444			(46,749)		8,707		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	2,857,359	272.52	102,865			30,620		201,835			(57,632)		11,041		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/04/2025	4	1,051,896	272.52	37,932			11,232		74,264			(20,455)		4,046		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/07/2025	6	4,355,421	272.58	155,696			46,673		306,784			(83,108)		16,868		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	3	1,115,745	272.47	40,008			12,043		79,031			(21,615)		4,331		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	3	4,188,893	272.78	151,384			45,619		292,230			(87,435)		16,261		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/08/2025	2	2,272,334	273.3	80,514			24,342		154,565			(43,821)		8,821		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/11/2025	3	1,962,326	272.9	69,663			21,285		136,191			(37,841)		7,669		0001
Purchased Call/Shiller Barclays Global Index/SBG1171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	3,692,816	272.9	132,941			40,722		256,427			(77,886)		14,465		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	1,398,227	272.9	50,336			15,467		97,092			(36,902)		5,489		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	3	4,426,095	272.44	150,764			46,596		314,365			(80,803)		17,414		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	5	3,969,234	271.51	137,705			42,743		294,723			(72,162)		15,651		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	3	3,777,871	270.35	135,006			41,953		295,970			(80,533)		14,896		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	2	4,891,414	270.01	175,419			54,739		389,125			(94,920)		19,287		0001
Purchased Call/Shiller Barclays Global Index/SBG1171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	2,112,425	269.99	76,047			24,097		168,296			(41,157)		8,421		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	5,393,013	269.99	194,148			61,338		429,659			(118,296)		21,452		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	4	2,277,532	269.99	82,594			26,055		181,450			(51,643)		9,040		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/21/2025	4	3,289,918	270.19	119,936			38,236		259,843			(66,600)		13,143		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	3	3,086,966	270.5	112,321			35,934		240,452			(59,275)		12,358		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	3	4,004,318	270.9	143,455			45,947		306,273			(81,225)		16,031		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	2	2,806,452	270.6	102,589			33,006		217,589			(54,760)		11,235		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	3,311,872	271.08	118,896			38,707		251,322			(65,977)		13,372		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,265,455	271.08	45,430			14,832		96,072			(24,729)		5,120		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2023	08/25/2025	1	2,195,404	271.08	82,445			26,800		166,591			(49,345)		8,845		0001
Purchased Call/Shiller Barclays Global Index/SBG1172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/28/2025	2	2,789,579	272.01	105,840			34,740		202,855			(58,275)		11,310		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/29/2025	6	2,495,745	273.27	90,637			29,935		170,878			(50,435)		10,140		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	4	3,793,700	273.65	138,831			45,916		254,948			(74,771)		15,413		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	08/29/2025	4	1,283,539	274.04	48,584			16,147		84,636			(26,067)		5,215		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/01/2025	3	3,009,875	274.97	110,458			37,014		189,586			(61,423)		12,305		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	2	1,118,311	274.97	39,967			13,510		70,376			(21,655)		4,600		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	3,244,473	274.97	116,801			39,308		204,483			(71,380)		13,318		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	1,456,259	274.97	52,425			17,595		91,728			(29,344)		5,965		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	3	4,593,397	275.71	162,495			55,154		278,893			(86,625)		18,931		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	3	1,981,243	275.56	69,559			23,659		121,221			(38,779)		8,166		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	2	4,238,545	274.79	152,618			52,032		269,777			(81,712)		17,469		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,617,218	274.98	58,220			20,125		102,098			(30,907)		6,732		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	2,676,004	274.98	96,069			33,123		168,844			(52,109)		11,118		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2023	09/08/2025	2	1,473,376	274.98	53,463			18,397		92,963			(32,531)		6,109		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/11/2025	3	2,835,848	275.44	105,670			36,729		174,926			(54,779)		11,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	2	1,596,669	276.23	57,513			20,060		94,622			(30,318)		6,673		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/12/2025	4	4,773,206	276.35	178,424			62,375		281,193			(103,809)		19,948		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/12/2025	4	1,983,969	278.43	70,729			24,815		104,603			(38,981)		8,291		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	2	3,687,728	278.63	126,716			44,844		192,572			(70,527)		15,502		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/16/2025	2	2,758,793	278.63	99,046			35,104		144,163			(60,503)		11,620		0001
Purchased Call/Shiller Barclays Global Index/SBG1172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	2	1,839,338	278.63	65,528			23,289		96,116			(41,079)		7,762		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	4	1,762,295	277.67	64,586			23,085		97,106			(35,112)		7,451		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	2	2,711,918	278.65	95,795			34,319		141,703			(49,684)		11,488		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	4	3,335,832	278.09	113,868			41,171		179,693			(60,713)		14,131		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/19/2025	4	5,696,408	276.71	189,256			68,522		330,201			(112,726)		24,131		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2023	09/22/2025	2	1,776,553	275.71	62,330			22,654		108,574			(41,092)		7,569		0001
Purchased Call/Shiller Barclays Global Index/SBG1172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	2,871,820	275.71	102,811			37,424		175,511			(58,838)		12,258		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	1,214,944	275.71	43,495			15,871		74,295			(23,362)		5,196		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/25/2025	2	3,868,181	275.17	129,349			47,449		243,052			(66,172)		16,573		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	4	2,481,952	273.96	90,109			33,187		165,609			(46,865)		10,654		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	5	3,348,482	274.45	115,637			42,724		218,185			(65,546)		14,373		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2023	09/26/2025	6	3,171,174	274.74	101,153	4,517		39,632		203,611			(71,243)		13,612		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	1,803,960	273.35	64,762			24,253		124,070			(38,873)		7,815		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	3	2,238,873	273.35	72,962			27,239		153,899			(40,131)		9,664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	2,874,620	273.35	103,199			38,558		197,601			(57,558)		12,430		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/02/2025	4	5,485,267	272.23	170,863			64,319		397,544			(90,638)		23,806		0001
Purchased Call/Shiller Barclays Global Index/SBG1173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	5	3,506,214	269.43	111,906			42,339		287,856			(59,551)		15,245		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	4	4,841,663	266.49	176,506			67,006		449,123			(100,133)		21,051		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/03/2025	4	1,884,719	267.09	69,684			26,508		170,624			(36,786)		8,195		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	3	4,169,879	267.94	149,581			57,482		364,790			(82,020)		18,261		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/06/2025	3	3,482,962	267.94	127,753			48,921		304,697			(71,530)		15,226		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	2	2,268,503	267.94	81,546			31,364		198,454			(44,077)		9,952		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	4	2,922,762	268.45	112,302			43,395		250,304			(56,522)		12,845		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	7	4,725,194	270.19	165,420			64,152		375,826			(93,269)		20,803		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	4	3,007,326	269.63	107,392			41,704		245,042			(58,913)		13,240		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/10/2025	4	2,349,146	269.53	83,359			32,467		192,269			(45,097)		10,343		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/14/2025	2	1,894,663	269.36	68,018			26,725		156,224			(38,594)		8,400		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/13/2025	3	2,180,794	269.36	78,147			30,658		179,817			(49,204)		9,652		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	4,632,226	269.36	166,297			65,469		382,120			(100,321)		20,574		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/16/2025	4	3,660,932	269.42	132,219			52,311		301,247			(74,005)		16,288		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	3	1,560,796	269.71	54,623			21,705		126,851			(29,285)		6,956		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	2	4,785,504	269.56	168,278			66,886		391,454			(91,197)		21,328		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/17/2025	3	1,547,833	268.65	54,343			21,680		131,592			(29,732)		6,898		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	1	1,397,858	267.94	48,414			19,472		122,392			(24,407)		6,262		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/21/2025	3	3,047,389	267.94	109,188			44,028		266,934			(63,112)		13,675		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	2	1,877,335	267.94	67,384			27,192		164,444			(42,947)		8,439		0001
Purchased Call/Shiller Barclays Global Index/SBG1173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	3	5,718,519	267.34	201,610			81,715		513,372			(109,620)		25,749		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	4	3,821,739	267.05	138,910			56,580		347,039			(74,989)		17,237		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	2	3,323,800	266.96	117,119			47,749		302,922			(62,190)		14,991		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	2	2,184,572	266.52	80,341			32,834		202,624			(42,183)		9,853		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	4,078,452	267.21	146,416			60,336		368,146			(81,795)		18,518		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	3	2,050,879	267.21	70,909			29,195		185,126			(37,319)		9,297		0001
Purchased Call/Shiller Barclays Global Index/SBG1173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/29/2025	4	2,778,553	267.21	103,648			43,204		250,809			(59,976)		12,637		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/30/2025	4	2,427,124	266.26	86,059	16,453		44,914		227,524			(67,721)		11,057		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	4	2,582,838	266.91	97,950			40,798		236,016			(50,992)		11,786		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	2	4,774,357	267.9	179,078			74,694		419,160			(96,866)		21,786		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	1,226,414	269.58	45,499			19,036		100,403			(22,994)		5,596		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	2,251,779	270.37	81,064			34,185		178,396			(46,071)		10,342		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/03/2025	5	3,536,194	270.37	122,276			51,588		280,027			(70,612)		16,215		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/05/2025	2	974,664	270.37	33,910			14,340		77,218			(17,041)		4,484		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	3	4,700,008	270.34	154,032			65,388		372,915			(78,999)		21,657		0001
Purchased Call/Shiller Barclays Global Index/SBG1174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	5	3,172,688	268.7	111,550	3,804		49,353		269,817			(63,119)		14,643		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	4	6,384,822	267.72	238,968			102,173		564,985			(124,270)		29,468		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	2	2,045,193	268.25	74,315			31,790		177,111			(40,721)		9,439		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/10/2025	4	3,024,233	269.01	113,441			48,920		253,957			(67,394)		14,025		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	2	2,942,404	269.01	114,084			49,367		247,086			(57,360)		13,689		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	1,479,963	269.01	53,131			22,916		124,279			(28,307)		6,874		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2025	3	3,118,959	269.95	93,258	41,470		60,433		251,875			(72,027)		14,533		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	4	2,486,528	271.95	93,495			41,381		184,148			(51,422)		11,605		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	2	3,726,457	272.33	130,513			56,913		271,345			(76,423)		17,391		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/14/2025	2	1,931,147	270.92	75,072			32,941		149,616			(39,941)		9,013		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/17/2025	3	3,698,765	272.4	132,653			58,480		268,717			(68,634)		17,343		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	1,176,735	272.4	42,480			18,764		85,534			(24,430)		5,535		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	1,379,322	272.4	49,656			21,895		100,208			(28,162)		6,478		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	4	4,219,931	272.4	150,704			67,027		306,739			(75,950)		19,879		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	5	1,910,292	272.07	65,831	8,861		34,511		140,918			(36,986)		9,013		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	11/21/2025	3	2,624,756	272.3	94,968			42,489		191,723			(55,063)		12,384		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	3	1,684,661	272.3	61,315			27,441		123,051			(36,689)		7,948		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/26/2025	3	1,568,677	272.74	57,134			25,864		112,443			(37,600)		7,458		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	1	980,989	272.74	35,316			15,911		70,317			(17,755)		4,657		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	11/24/2025	3	2,569,548	272.74	89,953	7,391		44,514		184,185			(58,402)		12,179		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1174S$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/27/2025	4	4,257,745	272.26	158,545			71,969		311,836			(95,356)		20,273		0001
Purchased Call/Shiller Barclays Global Index/SBG1174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	5	2,371,363	272.82	81,451	6,947		40,383		169,516			(46,185)		11,308		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	11/28/2025	5	6,525,644	273.23	227,166	9,400		108,449		457,838			(130,723)		31,118		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/28/2025	3	3,772,033	273.22	108,740	36,546		67,650		264,798			(77,166)		17,987		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	1	2,742,549	273.66	99,280			45,759		189,010			(53,346)		13,176		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	5,422,247	273.66	196,285			90,324		373,490			(114,791)		26,012		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	12/01/2025	7	3,246,195	273.66	87,205	30,332		55,075		223,604			(66,380)		15,550		0001
Purchased Call/Shiller Barclays Global Index/SBG1174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/04/2025	4	3,000,205	273.18	106,105			49,184		211,304			(54,995)		14,436		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	4	3,198,450	272.53	115,634			53,675		231,906			(63,435)		15,412		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/05/2025	4	2,237,854	272.38	81,525			37,958		163,358			(45,433)		10,783		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	5	1,750,647	272.59	58,874	6,760		30,856		126,584			(33,174)		8,436		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	7	3,173,476	272.73	116,531	3,302		56,430		228,297			(83,098)		15,359		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/09/2025	2	2,661,386	272.73	97,091			45,700		191,458			(52,343)		12,900		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	4	1,815,864	272.73	63,456	3,112		31,415		130,632			(40,715)		8,814		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/11/2025	4	2,602,288	273.88	91,290			43,133		177,869			(51,922)		12,650		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	3	2,386,160	272.9	88,160			41,779		170,501			(56,727)		11,616		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	6	7,629,940	273.35	282,957			134,358		534,250			(155,341)		37,143		0001
Purchased Call/Shiller Barclays Global Index/SBG1175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/12/2025	6	4,377,914	274.55	160,486			76,551		290,372			(95,386)		21,312		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	2	4,970,794	274.64	180,890			86,720		328,683			(105,827)		24,338		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	4	2,726,432	274.64	100,631			48,410		180,379			(54,105)		13,368		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	5	2,385,762	274.64	88,077			42,263		157,754			(50,266)		11,664		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	5	3,455,157	274.42	123,077	9,017		63,991		230,916			(76,005)		16,965		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	4	2,890,556	275.49	103,789			50,273		183,932			(70,137)		14,213		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/19/2025	4	4,750,463	275.13	172,439			83,506		307,338			(100,606)		23,359		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	4	2,578,736	274.87	96,055			46,894		168,868			(53,364)		12,680		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/22/2025	4	2,951,639	275.37	109,530			53,663		189,082			(59,073)		14,575		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/23/2025	2	2,539,799	275.37	92,756			45,423		162,697			(56,647)		12,559		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	5	6,174,479	275.73	214,290	7,834		110,006		389,413			(117,366)		30,660		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	5	4,360,702	276.14	134,422	18,794		75,909		269,879			(81,951)		21,654		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	4	3,824,425	275.52	60,959	74,283		67,186		243,608			(76,172)		18,991		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	2	2,296,338	274.81	81,495	2,231		41,808		151,245			(46,750)		11,466		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2024	12/29/2025	5	2,566,899	274.81	15,856	78,014		46,926		169,066			(50,539)		12,799		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	2	372,502	274.81	1,344	12,618		7,025		24,548			(10,179)		1,863		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/02/2026	8	3,682,672	274.86	141,817			71,875		249,609			(93,023)		18,464		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/02/2026	5	5,279,629	274.15	200,342			100,969		358,585			(116,320)		26,470		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/02/2026	6	3,925,541	275.47	153,410			77,863		251,093			(85,122)		19,681		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/06/2026	2	2,751,437	276.12	100,352			51,011		171,093			(58,823)		13,870		0001
Purchased Call/Shiller Barclays Global Index/SBG1175$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/05/2026	4	2,825,831	276.12		106,136		53,988		175,615			(55,895)		14,226		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Shiller Barclays Global Index/SBG1175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/07/2026	4	1,224,576	276.12		45,194		23,030		76,148			(24,002)		6,181		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	4	2,294,332	276.94		84,108		42,997		137,359			(42,918)		11,597		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/09/2026	6	1,859,896	277.05		68,123		34,998		110,834			(34,855)		9,413		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/09/2026	3	7,252,999	277.32		264,648		136,113		426,567			(136,066)		36,709		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/09/2026	3	2,605,836	277.52		94,779		48,910		151,833			(45,869)		13,189		0001
Purchased Call/Shiller Barclays Global Index/SBG1175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/13/2026	2	3,292,953	277.3		120,981		62,785		194,157			(68,224)		16,755		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/12/2026	6	3,185,210	277.3		116,110		60,254		187,688			(57,728)		16,186		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	2,835,391	277.3		103,775		53,883		167,281			(51,654)		14,446		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	2	765,162	277.3		27,685		14,397		45,136			(15,005)		3,904		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	3	6,351,209	277.38		220,240		114,979		373,449			(110,984)		32,445		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	01/16/2026	5	6,842,410	276.18		261,245		137,103		425,639			(135,916)		34,954		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	3	2,991,793	277.04		109,898		57,637		178,834			(52,261)		15,283		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	2	1,209,150	277.45		45,237		23,937		70,993			(21,300)		6,209		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	1	4,114,046	277.45		149,751		79,087		241,582			(75,960)		21,154		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/19/2026	2	2,056,201	277.45		79,340		41,838		120,652			(37,502)		10,545		0001
Purchased Call/Shiller Barclays Global Index/SBG1176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/22/2026	4	4,249,479	279.29		152,770		81,050		228,537			(73,591)		21,878		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	2	2,205,962	279.05		79,970		42,504		120,080			(39,135)		11,372		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/23/2026	3	4,611,940	278.97		170,253		90,660		252,149			(84,890)		23,775		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	01/23/2026	5	2,853,363	279.71		104,058		55,859		150,366			(60,927)		14,709		0001

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Purchased Call/Shiller Barclays Global Index/SBG1176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,491,384	279.01		90,686		48,707		136,173			(55,196)		12,909		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	2,368,156	279.01		86,201		46,352		129,438			(41,512)		12,287		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	3	5,008,519	279.01		188,106		101,020		273,577			(92,952)		25,919		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/29/2026	4	2,586,396	279.87		94,386		50,949		135,665			(52,291)		13,436		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	3	2,356,003	280.03		84,973		45,997		122,666			(52,876)		12,255		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	6	6,608,740	279.9		237,170		128,788		346,417			(118,125)		34,375		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	4	1,246,281	278.71		46,957		25,624		69,176			(27,538)		6,482		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/02/2026	4	1,886,825	278.93		71,188		38,934		103,768			(34,848)		9,851		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	2	998,175	278.93		38,885		21,480		54,967			(26,056)		5,225		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	2,142,573	278.93		77,990		42,637		117,909			(37,132)		11,201		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/05/2026	4	3,721,151	279.73		139,206		76,497		197,146			(72,472)		19,502		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	3	2,637,294	280.24		98,129		54,023		136,362			(47,974)		13,839		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	4	3,556,637	281.4		132,944		73,611		173,660			(72,917)		18,663		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/06/2026	3	4,888,280	282.49		177,742		98,394		225,822			(83,047)		25,650		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	3,683,760	282.59		133,720		74,391		169,725			(81,199)		19,426		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	1,939,551	282.59		70,406		39,211		89,362			(35,423)		10,241		0001
Purchased Call/Shiller Barclays Global Index/SBG1176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/09/2026	5	2,994,742	282.59		110,197		61,409		137,873			(51,245)		15,773		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2026	4	2,715,345	283.33		94,081		52,609		120,564			(46,463)		14,354		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	4	3,624,267	282.44		134,458		75,726		168,484			(70,851)		19,183		0001

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Purchased Call/Shiller Barclays Global Index/SBG1176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	3	5,395,875	281.78		205,953		116,000		259,471			(93,656)		28,559		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/13/2026	3	2,646,619	282.99		96,837		54,622		119,616			(49,762)		14,008		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/16/2026	3	2,361,808	283.42		84,012		47,647		104,583			(38,248)		12,546		0001
Purchased Call/Shiller Barclays Global Index/SBG1176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	2,903,354	283.42		105,101		59,562		128,665			(52,655)		15,442		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	1	2,649,479	283.42		95,911		54,411		117,507			(47,385)		14,109		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/19/2026	3	2,161,083	282.99		74,185		42,211		95,796			(42,368)		11,522		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	4	4,237,846	282.59		164,749		93,950		196,302			(72,607)		22,621		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	4	4,364,983	284.22		169,375		97,467		185,982			(79,156)		23,300		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	3	3,112,330	286.08		114,329		65,698		120,105			(50,511)		16,613		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	2,530,364	285.95		91,346		52,574		98,666			(63,520)		13,572		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/23/2026	2	1,634,681	285.95		60,000		34,552		63,683			(35,778)		8,757		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	2,213,739	285.95		80,137		46,170		86,397			(36,525)		11,888		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	02/26/2026	5	4,247,754	286.38		161,782		93,739		162,122			(75,011)		22,837		0001
Purchased Call/Shiller Barclays Global Index/SBG1177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	4	3,542,597	287.35		124,207		72,075		128,339			(53,952)		19,068		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	2	3,246,119	285.6		117,330		68,103		129,231			(64,598)		17,473		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	2	2,635,578	287.84		95,568		55,876		93,121			(46,281)		14,237		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,177,046	287.84		42,609		24,933		41,628			(17,676)		6,365		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	2	3,640,577	287.84		129,820		75,728		128,376			(69,670)		19,596		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	02/27/2026	3	4,796,646	285.69		189,846		110,791		190,062			(81,021)		25,819		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1177$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/04/2026	3	6,845,131	287.46		247,033		145,014		247,412			(110,585)		37,062		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/05/2026	4	3,123,792	287.01		122,046		71,876		115,805			(55,004)		16,933		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	4	2,533,695	288.91		92,348		54,566		84,717			(42,293)		13,750		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/06/2026	4	5,592,628	288.91		194,043		114,947		179,791			(85,148)		30,351		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	1	2,561,101	288.35		92,968		55,296		88,642			(44,795)		13,964		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/06/2026	2	2,678,132	288.35		96,022		56,912		92,320			(40,959)		14,534		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/09/2026	2	3,346,291	288.35		121,355		72,114		115,702			(58,903)		18,223		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	2	3,879,857	287.41		146,806		87,601		141,473			(73,663)		21,178		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	2	2,230,849	288.8		81,694		48,849		75,392			(45,140)		12,191		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	3	3,998,373	289.3		147,036		88,266		131,574			(60,972)		21,875		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	4	4,072,728	289.72		155,147		93,407		130,875			(68,325)		22,282		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/13/2026	5	3,234,924	291.22		123,889		74,729		95,530			(50,903)		17,698		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	3	4,009,919	291.22		146,265		88,357		118,692			(64,648)		22,013		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	2,289,686	291.22		82,658		49,958		67,853			(34,551)		12,584		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/18/2026	3	4,266,247	292.94		158,412		96,039		114,517			(71,537)		23,474		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/19/2026	3	2,778,790	294.09		101,872		61,919		69,733			(39,953)		15,307		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	4	3,445,408	294.5		135,887		83,088		84,468			(62,860)		19,000		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	4	4,505,801	296.52		166,524		101,872		97,707			(68,253)		24,848		0001
Purchased Call/Shiller Barclays Global Index/SBG1177$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	3	2,977,168	297.22		109,417		67,350		62,104			(48,345)		16,492		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	3	1,971,542	297.22		70,007		43,680		41,060			(46,316)		10,909		0001
Purchased Call/Shiller Barclays Global Index/SBG1177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/25/2024	03/20/2026	3	3,910,019	297.22		144,376		88,457		81,036			(65,884)		21,562		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/25/2026	4	6,941,176	297.81		252,918		155,766		139,611			(107,933)		38,493		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/26/2026	4	1,671,566	298.21		63,619		39,295		32,847			(26,944)		9,280		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2026	4	2,375,130	299.85		85,112		52,835		42,061			(60,330)		13,201		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	2	4,180,127	299.56		151,478		94,086		75,492			(66,516)		23,233		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	03/31/2026	3	2,811,335	299.56		100,933		62,929		51,054			(62,339)		15,694		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	3	1,934,186	299.56		70,061		43,685		34,851			(28,117)		10,750		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	3	3,241,797	299.56		116,712		72,700		58,726			(49,959)		18,077		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	4	4,478,023	293.25		162,791		108,992		123,894			(75,538)		25,836		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/09/2026	4	1,924,429	302.38		65,676		42,080		29,530			(27,963)		10,849		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/01/2026	5	5,669,916	300.08		201,208		125,949		99,764			(80,786)		31,687		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/03/2026	3	5,275,285	301.39		187,570		118,786		85,591			(83,182)		29,546		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	3	2,698,678	293.97		97,276		65,229		71,729			(47,669)		15,570		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	3	2,586,708	295.5		95,207		64,501		63,376			(33,647)		15,031		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	3	4,879,915	296.26		172,423		112,094		111,514			(63,435)		27,746		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	4	3,817,648	295.66		137,405		92,828		92,581			(46,261)		22,162		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/24/2026	3	8,123,537	296.99		293,251		193,704		179,161			(111,340)		46,530		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	05/28/2026	3	2,985,536	298.34		96,727		68,143		63,445			(32,494)		17,697		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	3	6,428,394	296.57		234,287		161,606		149,129			(79,599)		37,619		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/22/2026	3	4,384,344	296.06		160,838		112,521		108,267			(50,168)		25,836		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	4	3,422,461	296.06		120,627		84,259		82,424			(39,962)		20,168		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/03/2026	5	5,824,168	297.53		198,265		141,282		130,811			(65,110)		34,725		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/13/2026	8	9,841,116	295.43		364,266		249,289		243,166			(130,411)		57,475		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/26/2026	3	2,792,819	296.15		100,511		70,553		67,239			(53,324)		16,523		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	3	4,623,442	293.65		167,585		122,164		130,367			(48,369)		27,804		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	3	3,388,611	297.01		117,462		81,586		77,125			(40,272)		19,949		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/11/2024	06/04/2026	4	4,737,336	295.97		167,836		119,945		116,365			(49,846)		28,272		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	2	2,409,147	296.77		85,061		58,411		55,283			(32,415)		14,098		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/15/2026	4	3,485,326	293.65		125,882		91,848		98,513			(47,202)		21,019		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/19/2026	3	5,759,851	294.5		209,144		154,329		156,073			(61,666)		34,867		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	3,655,037	294.82		131,947		98,779		98,312			(41,026)		22,352		0001
Purchased Call/Shiller Barclays Global Index/SBG117AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	3	3,208,835	296.38		113,706		81,621		77,086			(42,948)		19,169		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	5	5,371,027	296.09		195,265		132,889		127,160			(76,233)		31,211		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/20/2026	4	9,095,963	297.23		325,509		225,538		204,424			(116,200)		53,496		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/19/2026	3	5,900,096	294.64		213,020		157,184		158,598			(56,317)		35,716		0001
Purchased Call/Shiller Barclays Global Index/SBG117ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	1	1,915,307	294.82		69,143		51,738		51,517			(18,757)		11,702		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	4	4,546,756	295.91		166,199		114,498		109,554			(54,693)		26,608		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/25/2024	06/24/2026	4	7,708,729	295.17		275,398		204,188		202,455			(77,958)		46,882		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	2	1,531,102	294.5		55,394		40,921		41,592			(16,306)		9,294		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	4	3,004,997	299.33		111,210		69,736		55,617			(48,633)		16,812		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	06/25/2026	4	3,576,308	294.98		127,973		95,107		94,929			(33,344)		21,770		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/07/2026	3	1,959,814	301.08		69,516		44,066		32,677			(27,351)		11,025		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/08/2026	5	7,334,104	302.02		265,591		168,810		115,104			(104,489)		41,301		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/10/2026	4	2,959,162	300.96		104,109		66,742		49,949			(40,082)		16,700		0001
Purchased Call/Shiller Barclays Global Index/SBG1178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/03/2026	3	4,338,709	300.64		160,343		101,015		73,890			(63,403)		24,301		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	3	3,744,161	295.29		137,315		89,033		90,532			(48,282)		21,289		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	3	5,865,942	297.26		215,222		140,861		126,885			(77,484)		33,529		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	04/27/2026	2	3,611,245	297.77		129,316		85,618		76,283			(60,242)		20,749		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	5	2,591,238	297.77		89,903		59,503		54,475			(30,400)		14,842		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/15/2026	6	6,305,386	300.3		188,866		122,032		111,915			(69,218)		35,775		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/17/2026	3	3,087,516	295.68		115,504		75,318		72,991			(46,887)		17,555		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	2	2,747,824	293.65		99,500		72,605		77,761			(27,918)		16,587		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	3	2,216,119	296.83		71,787		47,791		49,723			(26,697)		12,773		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/28/2024	05/22/2026	4	2,551,182	296.15		96,309		67,515		61,163			(37,088)		15,034		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/06/2026	4	8,592,143	293.99		323,006		217,598		228,840			(127,025)		49,827		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/25/2026	2	1,947,381	296.15		69,899		49,011		46,819			(22,195)		11,510		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117A$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/10/2026	5	4,459,397	296.13		156,701		113,895		109,327			(96,657)		26,767		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	4	5,081,913	296.36		184,341		130,385		121,234			(58,595)		30,153		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	1	3,203,434	295.62		115,324		80,948		77,241			(41,300)		18,970		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/14/2026	5	7,710,025	296.14		283,014		194,022		183,285			(93,720)		45,074		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	3,236,734	296.57		116,522		80,460		75,415			(40,353)		18,998		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/05/2026	4	4,230,357	295.75		152,905		109,912		105,420			(43,751)		25,271		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	3	3,601,704	297.69		129,014		91,587		79,852			(37,427)		21,433		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	3	7,248,967	297.37		254,304		168,829		157,231			(97,665)		41,737		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/23/2026	3	1,648,703	297.81		61,031		40,036		34,545			(25,957)		9,434		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/03/2026	6	5,034,213	301.08		182,281		115,657		83,269			(74,115)		28,196		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	4	3,035,146	296.94		103,736		67,073		66,440			(38,465)		17,239		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/20/2026	3	3,058,842	295.68		106,872		69,998		72,623			(69,814)		17,447		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/24/2026	3	1,413,484	298.93		49,250		32,380		27,709			(21,022)		8,096		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	2	2,186,167	296.32		73,820		53,655		53,120			(23,457)		13,147		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/11/2026	4	3,122,797	295.16		117,030		84,736		80,937			(37,904)		18,762		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	1,345,743	297.77		48,312		31,987		28,472			(17,934)		7,740		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	2	3,489,099	300.82		124,892		80,293		59,733			(53,142)		19,775		0001
Purchased Call/Shiller Barclays Global Index/SBG1179$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	3	3,367,137	296.83		121,852		82,298		88,850			(49,754)		19,427		0001
Purchased Call/Shiller Barclays Global Index/SBG1178$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/10/2026	3	4,062,895	300.82		142,848		91,598		69,151			(53,062)		22,929		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG1178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	4,675,043	301.08		168,769		106,786		77,793			(65,754)		26,270		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2026	4	4,463,981	293.05		167,873		123,002		130,545			(47,943)		26,972		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	1,625,549	296.57		58,520		40,433		37,875			(18,086)		9,551		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	2	2,064,042	294.61		74,541		54,848		55,558			(19,693)		12,483		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	1	2,000,822	295.68		71,830		46,867		47,503			(26,678)		11,424		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	2	2,845,254	297.18		101,494		69,159		63,477			(36,195)		16,601		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	2,204,022	297.69		79,345		56,348		48,939			(26,533)		13,128		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	2	3,794,192	296.35		144,101		102,090		90,645			(42,011)		22,513		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	2,762,540	293.97		99,451		66,757		73,581			(35,861)		15,988		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	3	5,274,935	295.36		194,636		139,482		134,303			(60,772)		31,511		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/19/2026	1	1,525,174	294.58		55,059		40,387		41,053			(14,672)		9,233		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	2	4,606,581	294.18		169,420		126,532		127,777			(47,267)		28,067		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	2	4,152,964	297.18		140,259		95,401		92,232			(48,342)		24,133		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	05/29/2026	3	5,163,441	297.69		183,643		130,222		114,131			(60,219)		30,637		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	2	3,462,746	294.98		121,264		88,200		90,742			(33,064)		20,824		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	3	4,040,563	294.62		144,155		107,376		109,441			(57,941)		24,619		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	06/09/2026	3	2,205,401	295.75		79,094		57,052		55,181			(39,158)		13,225		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	06/26/2026	4	4,246,234	294.82		158,486		118,604		113,832			(43,317)		25,872		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	1	1,638,503	294.5		59,150		43,712		44,565			(21,736)		9,956		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	1,570,214	295.75		56,528		40,666		39,235			(16,765)		9,407		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	2	3,465,708	301.6		122,897		78,455		56,076			(51,815)		19,559		0001
Purchased Call/Shiller Barclays Global Index/SBG1178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	3,763,660	300.82		135,115		86,794		64,433			(56,198)		21,309		0001
Purchased Call/Shiller Barclays Global Index/SBG1179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	2,799,572	293.97		100,785		67,697		74,568			(36,271)		16,219		0001
Purchased Call/Shiller Barclays Global Index/SBG1179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	4,394,690	297.18		158,209		107,721		97,896			(55,937)		25,615		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	1,489,446	287.08		54,663		45,703		61,948			(11,634)		9,612		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	08/27/2026	4	2,111,335	287.15		76,693		63,673		87,351			(13,020)		13,580		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	4	3,135,312	283.51		115,944		93,468		151,728			(27,363)		19,829		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	4	3,826,531	296.26		139,726		108,603		96,872			(32,921)		23,762		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	4	2,894,994	282.88		107,750		86,689		144,097			(21,062)		18,310		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/24/2026	3	2,559,936	288.14		93,719		81,332		102,703			(13,013)		16,843		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/14/2026	5	4,268,338	285.17		160,464		130,931		192,186			(31,820)		27,157		0001
Purchased Call/Shiller Barclays Global Index/SBG117CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	2	2,774,205	285.87		101,569		82,884		121,208			(28,524)		17,710		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/02/2026	3	2,311,426	287.08		83,352		69,851		96,215			(18,015)		14,941		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/17/2026	3	1,185,576	286.2		44,933		38,595		51,823			(7,683)		7,757		0001
Purchased Call/Shiller Barclays Global Index/SBG117DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/24/2024	09/23/2026	4	8,401,662	287.31		316,353		274,009		350,139			(44,951)		55,234		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/03/2026	3	6,126,366	286.51		217,561		182,529		262,153			(37,282)		39,632		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/04/2026	3	3,454,390	284.35		128,908		108,892		163,032			(20,017)		22,365		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2026	2	1,065,674	284.15		39,215		33,259		50,893			(5,955)		6,933		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	2	2,334,202	289.18		86,198		75,292		89,436			(12,806)		15,406		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/09/2026	4	5,291,194	284.8		191,301		162,078		245,241			(39,140)		34,397		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	2	2,958,444	286.55		114,268		98,425		127,300			(16,414)		19,372		0001
Purchased Call/Shiller Barclays Global Index/SBG117CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/07/2026	1	1,623,123	284.35		59,893		50,584		76,718			(10,464)		10,534		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/03/2026	2	3,158,034	296.79		113,792		86,015		72,097			(28,652)		19,365		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	07/31/2026	4	4,548,683	292.47		136,182		108,953		187,396			(40,505)		28,595		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/02/2024	07/01/2026	4	8,815,979	295.77		330,434		248,394		225,340			(100,650)		53,962		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	4	3,711,399	294.79		107,605		85,425		92,537			(31,014)		23,332		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	3	2,122,267	299.59		76,099		58,392		44,204			(20,147)		13,097		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	5	2,741,283	296.79		102,060		77,209		66,317			(25,332)		16,795		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/09/2026	3	2,314,902	296.26		88,163		67,183		58,056			(22,028)		14,273		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/10/2026	4	5,039,716	299.22		182,940		140,220		107,289			(45,035)		31,100		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/24/2026	4	2,751,874	294.09		100,898		79,403		78,695			(36,380)		17,194		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	2	2,838,409	286.91		114,550		91,517		164,055			(24,812)		17,921		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	3	6,163,914	299.29		225,335		173,555		131,397			(74,693)		38,209		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/30/2026	2	1,243,548	294.79		49,180		38,893		34,464			(16,234)		7,811		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	3	1,585,107	284.53		59,606		48,447		73,481			(11,883)		10,085		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	3	3,619,073	292.47		113,305		90,087		113,347			(23,218)		22,751		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	3	3,553,405	295.56		124,228		97,331		94,017			(27,440)		22,203		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	1	3,186,954	283.51		116,961		94,277		154,340			(22,684)		20,208		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/17/2026	3	2,791,585	285.87		102,701		84,194		121,870			(22,828)		17,806		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/12/2026	6	8,454,093	283.68		319,294		258,537		406,786			(66,415)		53,697		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/13/2026	4	4,934,639	284.24		183,850		149,022		231,594			(60,223)		31,369		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	4	4,817,424	287.19		178,170		154,037		201,293			(26,390)		31,545		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/21/2026	3	3,424,272	286.88		125,885		103,864		142,996			(22,021)		21,915		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	08/28/2026	5	5,468,610	287.08		197,495		166,240		227,065			(31,698)		35,203		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	4	4,363,015	286.07		160,133		132,043		189,118			(35,730)		27,923		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	1,999,632	285.23		73,986		63,214		91,208			(13,095)		13,062		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	4	3,421,055	285.58		124,114		104,479		152,737			(20,119)		22,149		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	3	6,358,539	287.08		231,439		193,240		264,016			(40,760)		40,932		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	09/30/2026	3	4,284,543	287.61		157,753		138,156		176,830			(23,367)		28,323		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	2,464,137	287.19		90,927		78,545		103,134			(13,167)		16,174		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	2	1,195,717	284.04		45,541		38,779		57,377			(6,763)		7,786		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/27/2024	08/26/2026	5	2,472,300	286.99		90,565		75,201		102,944			(21,244)		15,889		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,832,115	286.88		67,239		55,493		76,636			(14,686)		11,755		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/16/2026	3	9,038,240	285.57		340,113		291,304		406,064			(58,315)		59,088		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/16/2026	3	1,269,873	299.45		46,240		35,713		26,844			(24,515)		7,879		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	2,908,698	297.72		105,295		79,804		67,119			(46,373)		17,885		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/22/2026	4	7,898,154	297.81		282,498		220,448		184,321			(67,654)		49,263		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/14/2026	4	2,418,474	285.87		88,852		72,841		105,413			(20,193)		15,387		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	2	5,121,924	299.02		174,992		135,725		111,216			(40,939)		31,806		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/01/2026	3	2,731,774	287.08		100,002		83,654		113,713			(16,348)		17,643		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	1	2,139,143	294.09		77,865		61,264		61,391			(17,216)		13,401		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	4	3,050,677	284.92		113,584		96,898		140,799			(19,059)		19,864		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	2,013,352	284.35		74,293		62,761		95,162			(13,379)		13,078		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	2	5,974,881	283.02		219,818		176,815		295,556			(45,696)		37,788		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/06/2026	2	2,910,394	282.04		109,937		87,980		150,247			(21,958)		18,391		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	3	4,387,564	286.03		166,176		136,990		190,518			(88,268)		28,080		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/19/2026	4	8,196,647	285.88		301,534		246,759		358,108			(71,307)		52,370		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	4,301,089	287.19		159,140		137,499		180,167			(21,641)		28,253		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	2	3,799,697	285.23		141,059		120,472		172,914			(27,486)		24,741		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	2	3,780,324	288.53		141,546		123,468		149,101			(21,323)		24,892		0001
Purchased Call/Shiller Barclays Global Index/SBG117C$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	09/18/2026	3	4,363,215	287.74		159,203		137,351		177,718			(22,960)		28,570		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/03/2026	4	5,372,940	297.72		183,321		139,321		123,442			(52,553)		32,947		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	5	7,336,692	294.37		270,433		213,503		207,914			(64,261)		46,042		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/08/2026	3	4,684,063	297.06		167,347		127,420		112,268			(62,460)		28,854		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	3,488,477	297.72		126,283		95,753		80,498			(33,265)		21,469		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	3	2,706,145	299.71		96,508		74,621		56,433			(22,924)		16,805		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	2	946,072	285.6		32,884		27,786		42,203			(5,098)		6,125		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/13/2026	2	3,315,743	299.59		117,581		90,433		69,283			(28,580)		20,517		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	3,948,623	292.47		144,914		115,413		162,949			(38,710)		24,888		0001
Purchased Call/Shiller Barclays Global Index/SBG117C84	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/20/2026	2	1,364,180	285.98		50,208		41,188		59,342			(12,107)		8,723		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	2,442,067	283.51		89,624		72,265		118,352			(18,044)		15,498		0001
Purchased Call/Shiller Barclays Global Index/SBG117C87	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	3,122,446	286.88		114,906		94,861		130,610			(21,665)		20,050		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	2,799,302	296.26		101,615		79,003		71,149			(25,347)		17,445		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,386,496	299.59		50,330		38,646		29,017			(14,187)		8,587		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/24/2026	4	5,198,742	293.97		189,828		149,143		149,612			(76,328)		32,483		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/23/2026	3	3,139,381	297.69		107,683		84,082		73,926			(28,802)		19,599		0001
Purchased Call/Shiller Barclays Global Index/SBG117BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,988,998	296.26		108,501		84,323		75,870			(37,680)		18,610		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	2	2,006,831	286.94		73,906		61,580		83,856			(13,186)		12,918		0001
Purchased Call/Shiller Barclays Global Index/SBG117D84	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	2	1,727,814	287.56		66,164		57,625		71,261			(9,399)		11,377		0001
Purchased Call/Shiller Barclays Global Index/SBG117C8T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	2,248,374	285.23		83,190		71,060		102,475			(18,395)		14,675		0001
Purchased Call/Shiller Barclays Global Index/SBG117D87	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/25/2026	5	5,597,535	289.18		196,152		171,749		214,083			(25,529)		36,857		0001
Purchased Call/Shiller Barclays Global Index/SBG117A8Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	4	1,773,191	297.47		66,518		50,855		41,667			(22,732)		10,942		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,467,733	292.47		127,613		101,669		143,225			(32,959)		21,875		0001
Purchased Call/Shiller Barclays Global Index/SBG117BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	1	2,123,981	294.09		77,313		60,852		60,955			(19,920)		13,318		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	1	1,644,054	289.18		60,830		53,143		63,049			(7,687)		10,859		0001
Purchased Call/Shiller Barclays Global Index/SBG117A$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/03/2026	2	1,176,343	297.84		41,680		31,559		26,857			(10,121)		7,213		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	3	4,290,785	287.54		156,744		137,501		177,724			(19,913)		28,386		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	4	2,455,240	287.95		90,407		80,847		100,188			(36,617)		16,344		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/07/2026	4	6,682,037	288.23		238,751		211,442		268,922			(28,739)		44,413		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	5	6,664,895	285.26		245,706		226,449		310,043			(19,257)		45,082		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	3,107,051	288.22		114,029		101,951		125,588			(14,344)		20,747		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	4	1,022,118	287.58		37,772		34,226		42,579			(4,783)		6,841		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,083,187	285.13		112,845		103,997		144,358			(30,003)		20,902		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	2	2,641,198	287.71		96,636		87,080		109,426			(23,990)		17,677		0001
Purchased Call/Shiller Barclays Global Index/SBG117EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	5	4,241,551	289.36		152,450		145,712		166,674			(13,542)		29,243		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/13/2026	3	3,993,174	286.78		145,091		136,400		174,887			(8,691)		27,292		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/05/2026	3	4,137,768	286.48		156,704		145,183		183,001			(11,521)		28,114		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/28/2026	3	8,018,690	286		293,841		268,592		360,839			(26,553)		54,158		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	3	1,831,812	287.29		68,034		60,416		77,024			(7,617)		12,185		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/31/2026	1	295,965	291.48		10,773		10,773		10,782					2,093		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	4	1,728,766	286.11		62,318		57,117		77,403			(5,201)		11,685		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	3	3,982,453	287.64		147,692		130,284		164,204			(18,447)		26,367		0001
Purchased Call/Shiller Barclays Global Index/SBG117ES$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	4	2,666,116	287.02		102,705		95,631		115,184			(7,074)		18,128		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Shiller Barclays Global Index/SBG117DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/15/2026	5	1,899,768	287.74		68,665		61,842		78,568			(11,376)		12,705		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	1	2,325,764	287.88		85,588		75,581		95,008			(12,534)		15,435		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	2	813,557	286.74		30,248		28,653		35,806			(1,595)		5,589		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/09/2026	2	3,285,521	288.22		120,219		107,416		132,461			(12,803)		21,872		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/12/2024	11/11/2026	3	4,824,407	286.79		174,110		162,546		210,950			(11,564)		32,925		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/21/2026	3	6,253,424	286.95		227,793		206,113		268,704			(35,866)		42,013		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	2	2,563,975	285.94		93,825		85,571		115,403			(8,255)		17,252		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/11/2024	11/06/2026	2	4,336,101	286.85		157,781		147,088		188,651			(10,693)		29,483		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	1,872,341	290.59		68,528		66,457		70,102			(6,092)		13,029		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/02/2026	4	5,422,083	288.95		203,879		196,298		217,865			(7,581)		37,571		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/09/2026	3	4,047,100	291.8		148,773		144,606		143,409			(4,166)		28,183		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/16/2026	4	3,198,778	287.67		114,295		103,297		132,768			(21,768)		21,409		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	1	2,513,891	285.94		92,260		84,138		113,325			(17,640)		16,953		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	2	7,343,729	290.55		268,126		259,665		274,742			(8,461)		50,959		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/03/2026	3	3,667,513	289.97		131,941		127,206		140,771			(4,734)		25,431		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	2	1,574,318	288.74		58,227		55,944		63,792			(2,283)		10,901		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	2	2,901,956	287.88		106,945		94,432		118,344			(13,541)		19,213		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	2	3,307,739	292.04		122,103		118,865		115,981			(3,238)		23,050		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	11/27/2026	3	3,973,151	288.07		145,117		139,135		165,510			(14,719)		27,432		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117F$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	1	4,436,745	290.45		157,186		154,592		168,031			(9,275)		31,070		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/23/2026	4	2,127,114	286.34		77,079		70,127		94,047			(6,953)		14,312		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/26/2026	1	1,983,075	289.05		68,744		65,896		79,035			(2,849)		13,682		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	2	6,882,452	292.72		251,418		245,953		233,946			(7,644)		47,995		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,782,928	286.37		65,077		61,233		79,630			(3,844)		12,221		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	5	13,327,921	287.05		486,974		459,297		578,064			(29,995)		91,425		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/04/2026	4	6,017,686	290.59		223,759		217,152		224,688			(6,607)		41,757		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	4	2,249,698	285.13		84,261		77,826		105,253			(12,993)		15,217		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/23/2026	4	9,411,966	289.09		356,932		354,610		379,945			(2,322)		66,187		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/12/2026	4	1,575,034	286.51		57,058		53,442		69,760			(3,616)		10,757		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	3	2,333,948	285.89		83,463		76,698		105,640			(8,375)		15,787		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/23/2026	2	2,457,702	289.09		89,593		85,197		97,597			(4,396)		16,920		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/27/2026	3	1,634,835	288.74		59,610		57,331		66,129			(4,709)		11,288		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/20/2026	3	5,477,715	289.09		200,029		190,178		217,145			(11,683)		37,630		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2026	3	5,801,456	286.89		219,018		211,943		253,585			(71,055)		39,825		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	4	7,178,228	287.5		270,053		256,631		305,604			(16,786)		49,312		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	1	2,475,484	286.85		90,355		84,265		107,960			(7,474)		16,882		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/11/2026	3	7,202,872	292.84		252,502		247,584		243,506			(4,918)		50,229		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	3,778,679	292.84		137,922		135,080		128,132			(2,842)		26,425		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117F$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	3	5,908,154	289.89		202,551		199,734		229,485			(2,818)		41,403		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/25/2026	3	6,054,343	290.81		221,024		220,781		226,526			(243)		42,634		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/30/2026	2	3,566,345	291.06		131,289		131,289		132,354					25,201		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/18/2026	4	6,352,728	288.63		236,992		234,956		261,036			(2,036)		44,519		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/14/2026	3	3,793,078	288.21		137,076		122,689		153,456			(27,036)		25,348		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	11/13/2026	3	3,324,376	286.37		122,760		115,560		148,242			(8,984)		22,721		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	3,501,653	292.84		127,810		125,173		118,619			(2,637)		24,470		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2024	12/28/2026	2	4,305,454	290.81		156,782		156,574		161,375			(208)		30,382		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	1	3,658,190	285.13		133,890		123,407		171,407			(12,397)		24,818		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	3,790,225	286.85		138,343		129,006		165,166			(10,184)		25,829		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	3,910,692	288.9		138,930		129,378		155,263			(9,552)		26,591		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	2	3,257,530	286.1		118,995		108,363		145,513			(13,966)		21,919		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/31/2024	12/29/2026	2	4,885,815	290.81		178,180		177,950		183,306			(230)		34,501		0001
Purchased Call/Shiller Barclays Global Index/SBG117D$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	3	2,498,864	287.18		93,737		82,539		105,287			(13,029)		16,545		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	3,070,307	286.37		111,759		105,149		137,128			(8,179)		21,031		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	3	1,869,651	288.07		70,873		68,064		77,883			(2,809)		12,909		0001
Purchased Call/Shiller Barclays Global Index/SBG117F$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/04/2024	12/04/2026	2	1,647,700	289.61		61,853		59,799		64,347			(2,055)		11,434		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	3	6,498,985	285.45		245,188		226,544		300,532			(22,200)		44,124		0001
Purchased Call/Shiller Barclays Global Index/SBG117E$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	1	425,797	289.09		15,499		14,733		16,924			(766)		2,934		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Global Index/SBG117ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	3	3,471,836	286.08		129,716		121,758		156,795			(14,239)		23,729		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	2	3,820,061	292.84		132,542		130,091		133,479			(2,451)		26,733		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/07/2026	2	2,730,299	290.59		100,114		97,093		102,131			(15,199)		18,986		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	4	10,291,390	288.07		378,933		374,496		433,359			(7,783)		72,120		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,486,220	288.22		127,944		114,374		140,794			(13,570)		23,261		0001
Purchased Call/Shiller Barclays Global Index/SBG117DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	2,471,352	287.67		90,699		81,841		102,748			(10,744)		16,578		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/25/2026	3	3,392,087	290.07		127,387		127,197		131,207			(190)		23,887		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	3,269,992	288.63		119,028		117,718		134,479			(1,310)		22,963		0001
Purchased Call/Shiller Barclays Global Index/SBG117ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	1,849,599	288.74		67,510		64,817		74,883			(2,693)		12,798		0001
Purchased Call/Shiller Barclays Global Index/SBG117FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	3	2,439,967	292.35		90,228		88,169		84,379			(2,059)		17,015		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,742,743	285.94		63,959		58,336		78,562			(5,623)		11,762		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	2	2,594,937	287.5		96,750		86,151		108,130			(10,599)		17,274		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	1,371,504	287.67		50,334		45,425		57,021			(13,649)		9,207		0001
Purchased Call/Shiller Barclays Global Index/SBG117FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	1,695,301	288.63		61,709		61,031		69,778			(678)		11,913		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	2	3,582,009	286.85		128,224		116,203		154,717			(12,811)		24,084		0001
Purchased Call/Shiller Barclays Global Index/SBG117DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,721,463	287.88		63,350		55,953		70,382			(12,581)		11,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/04/2023	01/03/2025	3	3,328,876	288.04	134,330			371					(70,839)		1,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/04/2023	01/03/2025	3	1,649,343	289.21	64,967			179					(33,800)		748		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/04/2023	01/02/2025	1	824,420	288.69	30,870			42					(15,541)		305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2023	01/03/2025	4	1,013,872	292.28	36,914			102					(23,441)		460		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2023	01/07/2025	1	466,331	291.74	17,114			141					(10,159)		323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/06/2023	01/08/2025	1	550,526	291.74	20,259			195					(11,736)		408		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2023	01/06/2025	4	1,866,129	291.74	70,013			483					(39,549)		1,196		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2023	01/09/2025	5	3,427,098	291.89	132,240			1,460		3			(69,554)		2,691		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2023	01/10/2025	5	3,264,117	292.35	123,460			1,592		3			(75,813)		2,701		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2023	01/10/2025	3	1,279,468	292.64	47,237			585		2			(24,746)		1,059		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2023	01/10/2025	4	1,924,719	293.56	71,523			891					(37,234)		1,593		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2023	01/13/2025	5	2,625,220	293.92	95,088			1,584		3			(52,265)		2,477		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2023	01/14/2025	1	388,200	293.92	14,286			255		1			(7,192)		380		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/13/2023	01/15/2025	1	1,047,340	293.92	38,542			741		3			(19,377)		1,062		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2023	01/17/2025	3	4,792,611	293.59	177,205			3,897		42			(89,273)		5,172		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000VSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2023	01/16/2025	2	1,412,892	293.92	51,337			1,059		7			(26,833)		1,479		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/20/2023	01/17/2025	6	3,494,236	294.8	130,705			2,893		12			(73,716)		3,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/20/2023	01/17/2025	4	2,568,033	293.58	99,981			2,208		23			(52,694)		2,771		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2023	01/17/2025	4	1,329,215	295.22	49,022			1,085		3			(27,621)		1,434		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/20/2023	01/22/2025	1	373,791	295.22	13,793			397		4			(9,103)		459		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/20/2023	01/21/2025	1	452,935	295.22	16,668			458		4			(8,380)		543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2023	01/23/2025	4	2,526,234	295.16	94,169			2,853		36			(49,133)		3,171		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2023	01/24/2025	3	4,686,950	296.03	181,114			5,737		48			(94,336)		6,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2023	01/24/2025	4	1,935,900	294.85	78,282			2,488		42			(47,979)		2,482		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2023	01/24/2025	3	1,900,291	298.09	69,281			2,201		5			(35,030)		2,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2023	01/28/2025	2	357,177	298.11	11,855			444		2			(6,020)		495		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/27/2023	01/29/2025	1	294,093	298.11	10,823			416		2			(5,434)		414		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/07/2023	01/27/2025	3	1,609,107	298.11	57,019			2,043		8			(40,200)		2,188		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000V$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/01/2023	01/30/2025	4	4,985,650	297.36	181,979			7,256		76			(94,118)		7,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000W$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2023	01/31/2025	4	4,739,167	295.42	177,692			7,339		238			(94,543)		6,906		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/01/2023	01/31/2025	2	2,228,154	297.4	72,643			3,004		39			(41,663)		3,247		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2023	01/31/2025	4	2,377,206	297.18	81,737			3,400		47			(58,253)		3,464		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/03/2023	02/03/2025	3	1,937,446	295.66	70,089			3,187		126			(38,693)		2,957		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/03/2023	02/04/2025	1	416,029	295.66	15,143			707		31			(10,184)		644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/03/2023	02/05/2025	1	1,876,741	295.66	68,313			3,280		154			(35,247)		2,947		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2023	02/06/2025	5	2,266,669	295.71	84,185			4,178		202			(45,946)		3,608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2023	02/07/2025	4	3,807,385	296.01	135,336			6,906		330			(68,310)		6,142		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2023	02/07/2025	5	3,907,716	295.11	144,090			7,368		498			(75,000)		6,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2023	02/07/2025	4	2,479,226	297.19	82,230			4,201		127			(41,556)		4,000		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2023	02/10/2025	4	2,325,258	295.89	84,650			4,667		281			(43,671)		3,897		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/10/2023	02/11/2025	2	1,502,614	295.89	54,216			3,056		198			(30,792)		2,549		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/10/2023	02/12/2025	1	251,944	295.89	9,120			525		36			(6,823)		432		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2023	02/13/2025	3	3,072,873	295.94	111,594			6,599		468			(57,200)		5,334		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2023	02/14/2025	3	3,265,930	296.03	112,306			6,815		519			(66,082)		5,734		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2023	02/14/2025	4	4,660,272	296.34	159,972			9,709		658			(84,011)		8,182		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2023	02/14/2025	3	2,743,679	295.19	92,801			5,646		597			(48,982)		4,817		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/18/2025	1	208,495	293.54	7,527			497		102			(12,871)		382		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/19/2025	2	1,216,082	293.54	43,735			2,945		628			(23,881)		2,250		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/14/2025	2	2,402,483	293.54	83,123			5,064		939			(43,013)		4,218		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2023	02/20/2025	5	2,927,401	293.54	100,334			6,906		1,588			(52,325)		5,471		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2023	02/21/2025	3	4,536,099	292.65	161,888			11,366		3,379			(87,938)		8,561		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2023	02/21/2025	3	1,733,225	292.44	61,432			4,314		1,374			(31,565)		3,271		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2023	02/21/2025	2	2,548,777	292.32	93,287			6,578		2,096			(50,898)		4,810		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2023	02/24/2025	5	1,661,432	292.47	60,050			4,472		1,478			(34,592)		3,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/24/2023	02/25/2025	1	1,421,054	292.47	51,016			3,854		1,314			(26,653)		2,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/28/2023	02/26/2025	2	1,337,431	292.47	48,263			3,711		1,284			(26,317)		2,643		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2023	02/27/2025	2	2,602,296	292.89	94,585			7,414		2,307			(48,581)		5,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2023	02/28/2025	3	3,252,493	293.35	115,165			9,188		2,637			(62,151)		6,538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II\$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2023	02/28/2025	4	3,633,213	292.73	133,918			10,679		3,491			(70,812)		7,304		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II\$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/02/2023	02/28/2025	4	2,623,129	292.55	97,383			7,802		2,643			(54,853)		5,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II\$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/04/2025	3	694,354	293.92	21,104			1,893		560			(11,177)		1,442		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II\$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2023	03/03/2025	11	3,303,790	293.92	93,219			7,944		2,567			(47,666)		6,808		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II\$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2025	2	1,149,656	293.92	40,192			3,476		960			(28,365)		2,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II\$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2023	03/06/2025	3	3,719,163	293.4	122,661			10,790		3,679			(66,259)		7,847		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000II\$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2023	03/07/2025	6	4,783,668	290.98	157,165			14,073		8,828			(84,455)		10,171		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X\$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2023	03/07/2025	5	905,888	292.14	26,614			2,387		1,547			(14,516)		1,926		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X\$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2023	03/07/2025	5	3,717,702	288.26	126,064			11,323		12,517			(66,051)		7,904		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X\$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2023	03/12/2025	2	947,039	287.58	33,974			3,263		3,991			(18,442)		2,088		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X\$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2023	03/10/2025	4	3,610,419	287.58	118,446			11,104		14,733			(66,830)		7,849		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X\$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/10/2023	03/11/2025	1	829,180	287.58	29,933			2,837		3,438			(15,580)		1,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X\$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2023	03/13/2025	5	5,399,021	284.83	192,597			18,827		38,071			(100,674)		11,990		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000X\$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/16/2023	03/14/2025	4	2,519,079	283.88	93,646			9,290		20,998			(50,895)		5,633		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/16/2023	03/14/2025	5	2,532,827	286.12	84,144			8,362		14,432			(43,565)		5,664		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/16/2023	03/14/2025	3	2,322,722	284.65	80,179			7,979		17,062			(43,362)		5,194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2023	03/18/2025	2	704,043	283.14	25,845			2,699		6,840			(16,793)		1,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2023	03/17/2025	4	3,792,004	283.14	143,013			14,788		36,518			(74,604)		8,652		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/17/2023	03/19/2025	2	1,602,690	283.14	48,414	5,862		7,051		15,698			(50,959)		3,704		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2023	03/20/2025	3	5,468,639	283.75	223,860			23,994		49,378			(131,941)		12,721		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2023	03/21/2025	7	4,855,966	285.1	176,621			19,393		25,451			(97,781)		11,367		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2023	03/21/2025	1	1,087,338	286.6	36,915			4,006		14,293			(18,984)		2,545		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2023	03/21/2025	7	2,646,457	284.64	101,277			11,431		20,981			(56,026)		6,195		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2023	03/26/2025	3	2,548,027	284.2	96,317			11,119		22,651			(55,700)		6,148		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2023	03/24/2025	3	1,821,483	284.2	68,553			7,741		15,906			(34,553)		4,343		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2023	03/27/2025	1	1,677,393	285.07	62,195			7,262		13,177			(31,268)		4,071		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/29/2023	03/28/2025	4	3,322,297	286.09	121,312			14,398		22,457			(62,406)		8,110		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/30/2023	03/28/2025	5	2,241,311	285.42	84,436			10,050		16,835			(43,742)		5,471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2023	03/28/2025	3	1,834,314	286.02	67,871			8,063		12,530			(35,413)		4,478		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2023	04/02/2025	1	389,854	286.87	14,230			1,776		2,450			(10,319)		979		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2023	03/31/2025	3	2,233,078	286.87	84,585			10,372		13,734			(44,036)		5,544		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/31/2023	04/01/2025	2	1,233,096	286.87	39,496	2,016		5,321		7,667			(21,434)		3,079		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2023	04/03/2025	2	3,650,852	288.11	130,902			16,549		18,963			(71,112)		9,214		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/04/2025	4	3,457,749	287.56	124,061			15,927		19,894			(66,824)		8,774		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2023	04/04/2025	2	4,315,424	287.72	155,103			19,843		24,176			(79,337)		10,950		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/04/2025	3	3,451,917	286.82	127,820			16,423		22,324			(72,012)		8,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/06/2023	04/08/2025	1	415,037	286.82	15,232			2,027		2,794			(8,063)		1,075		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2023	04/09/2025	2	1,600,508	286.82	58,861			7,905		10,881			(46,254)		4,168		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2023	04/10/2025	2	2,327,195	287.36	87,948			11,961		14,702			(45,084)		6,091		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2023	04/07/2025	2	2,052,142	286.82	51,767	16,024		10,256		13,688			(42,674)		5,290		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/13/2023	04/11/2025	4	3,368,214	288.17	119,334			16,499		18,959			(61,519)		8,859		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2023	04/11/2025	5	3,300,718	287.58	123,776			17,059		20,641			(69,430)		8,681		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000XSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2023	04/11/2025	5	4,135,314	288.48	149,394			20,647		22,157			(81,833)		10,877		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2023	04/15/2025	1	334,777	288.54	12,219			1,746		1,849			(8,399)		898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2023	04/14/2025	3	1,466,612	288.54	52,462			7,441		8,017			(26,441)		3,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/14/2023	04/16/2025	2	1,231,424	288.54	44,943			6,899		6,872			(25,541)		3,318		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/17/2025	6	3,042,976	287.78	105,602			15,444		19,358			(54,527)		8,238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2023	04/17/2025	4	2,047,710	287.88	71,351			10,428		12,792			(36,007)		5,543		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2023	04/17/2025	4	3,027,837	287.13	107,738			15,755		21,154			(57,338)		8,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/20/2023	04/17/2025	4	2,689,700	285.91	97,419			14,288		21,511			(53,502)		7,281		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2023	04/23/2025	2	453,966	285.97	16,787			2,579		3,931			(13,875)		1,263		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2023	04/21/2025	4	2,212,786	285.97	82,937			12,590		18,872			(45,829)		6,101		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/22/2025	2	638,601	285.97	23,642			3,605		5,488			(16,559)		1,769		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2023	04/24/2025	4	3,910,706	285.95	134,641			20,919		29,986			(71,183)		10,928		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	04/25/2025	4	1,553,817	285.4	56,137			8,834		14,730			(30,776)		4,361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2023	04/25/2025	5	2,065,081	283.86	79,013			12,425		23,888			(50,970)		5,796		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2023	04/25/2025	4	4,198,224	285.96	153,355			24,148		36,939			(78,750)		11,783		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2023	04/30/2025	3	1,584,414	286.6	57,128			9,365		13,261			(32,328)		4,542		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/15/2024	04/28/2025	4	3,914,876	286.6	121,355	6,796		21,410		32,281			(68,881)		11,130		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/28/2023	04/29/2025	1	711,593	286.6	26,258			4,256		5,912			(21,093)		2,032		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2023	05/01/2025	4	4,293,739	285.55	142,895			23,568		41,583			(74,574)		12,361		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2023	05/02/2025	4	3,814,662	283.77	133,102			22,175		46,425			(68,766)		11,027		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/04/2023	05/02/2025	3	2,947,745	282.76	106,782			17,794		40,495			(58,181)		8,521		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/07/2025	2	1,815,244	282.77	66,772			11,560		25,523			(46,378)		5,354		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2023	05/05/2025	4	2,063,890	282.77	76,311			13,046		28,741			(41,958)		6,039		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/05/2023	05/06/2025	1	1,403,710	282.77	51,376			8,821		19,642			(28,406)		4,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2023	05/02/2025	6	2,241,485	281.81	72,358	8,035		14,387		34,493			(46,033)		6,479		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	05/08/2025	3	5,134,119	283.16	185,986			32,467		69,329			(94,488)		15,202		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2023	05/09/2025	2	1,768,021	283.06	63,840			11,451		24,270			(35,798)		5,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/11/2023	05/09/2025	4	3,571,612	282.58	131,300			23,326		51,763			(71,471)		10,617		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2023	05/09/2025	2	2,324,008	282.46	84,924			15,002		33,345			(47,559)		6,908		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/15/2023	05/12/2025	2	1,222,438	282.42	45,410			8,191		18,284			(37,236)		3,676		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2023	05/14/2025	1	865,188	282.42	31,752			5,793		13,055			(20,504)		2,621		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/12/2023	05/13/2025	1	1,701,660	282.42	62,281			11,293		25,564			(34,456)		5,136		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2023	05/15/2025	3	3,620,802	282.91	125,923			23,174		52,000			(65,745)		11,010		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	2	1,644,404	281.53	63,851			11,867		27,550			(34,965)		5,019		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	5	2,575,113	283.64	95,693			17,986		34,207			(50,592)		7,859		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/18/2023	05/16/2025	2	3,496,762	282.69	132,853			24,740		51,680			(72,847)		10,672		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/20/2025	2	1,089,083	283.63	39,815			7,606		14,769			(26,148)		3,372		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2024	05/21/2025	2	1,504,239	283.63	37,332	9,353		9,886		20,495			(27,289)		4,675		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/19/2023	05/19/2025	3	1,920,364	283.63	68,893			13,100		25,921			(40,471)		5,925		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2023	05/22/2025	2	3,654,400	283.42	134,784			26,106		51,199			(72,550)		11,397		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2023	05/23/2025	4	3,735,407	284.04	128,728			25,167		49,055			(93,740)		11,690		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2023	05/23/2025	1	1,039,678	283.72	38,330			7,476		14,149			(19,270)		3,254		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/25/2023	05/23/2025	4	2,715,604	281.32	103,504			20,504		47,756			(55,610)		8,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/27/2025	1	122,748	281.69	4,456			895		2,108			(2,588)		389		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2023	05/23/2025	4	2,590,815	281.69	92,567			18,203		43,827			(50,479)		8,108		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/29/2025	2	1,073,444	281.69	37,023			7,533		18,569			(22,324)		3,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/28/2025	1	2,163,466	281.69	78,534			15,858		37,297			(45,665)		6,888		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2023	05/30/2025	2	2,318,167	281.32	80,451			16,465		41,781			(40,445)		7,430		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2023	05/30/2025	3	6,766,522	280.34	259,359			53,291		135,644			(142,589)		21,689		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2023	05/30/2025	2	4,412,470	281.41	169,186			34,798		78,830			(90,351)		14,143		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2023	06/04/2025	3	1,787,459	283.66	66,174			13,990		25,812			(38,450)		5,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/02/2023	06/03/2025	2	1,690,404	283.66	61,977			13,054		24,308			(34,194)		5,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2023	06/02/2025	3	3,127,464	283.66	114,386			23,948		44,772			(57,663)		10,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2023	06/06/2025	5	2,196,842	284.9	79,900	1,840		17,864		28,001			(54,290)		7,204		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2023	06/05/2025	4	2,086,598	283.85	57,971	13,662		16,560		29,648			(39,942)		6,821		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/08/2023	06/06/2025	4	3,237,089	286.42	117,581			25,270		34,815			(69,016)		10,615		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/08/2023	06/06/2025	3	2,748,602	286.13	97,314			20,965		30,562			(53,474)		9,013		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/11/2025	1	1,098,505	288.58	39,876			8,807		13,303			(21,751)		3,659		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2023	06/09/2025	4	3,185,452	288.58	90,873	11,413		23,426		38,214			(56,647)		10,545		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/10/2025	1	3,247,936	288.58	117,575			25,841		39,148			(65,756)		10,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2023	06/12/2025	4	3,655,976	285.44	136,959			30,502		45,142			(73,897)		12,216		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2023	06/13/2025	2	1,329,717	286.5	47,167			10,554		14,690			(28,520)		4,457		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	06/13/2025	3	2,343,152	285.67	79,348	3,473		18,914		28,284			(53,064)		7,853		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2023	06/13/2025	2	2,099,834	286	75,875			17,097		24,517			(40,926)		7,038		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2023	06/17/2025	1	3,252,120	286.07	117,402			26,968		38,396			(66,850)		11,032		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2023	06/16/2025	2	2,512,984	286.07	89,740			20,525		29,535			(46,924)		8,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/16/2023	06/18/2025	4	4,970,856	286.07	176,286			40,732		58,957			(107,706)		16,912		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/22/2023	06/20/2025	3	6,884,574	285.05	250,191			58,435		91,822			(132,163)		23,561		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2023	06/20/2025	3	4,986,248	285.2	179,969			42,083		65,446			(106,431)		17,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/22/2023	06/20/2025	3	1,602,441	284.92	41,692	9,645		12,952		21,673			(35,070)		5,484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2023	06/25/2025	1	1,190,006	284.51	42,959			10,313		17,121			(27,008)		4,132		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2023	06/23/2025	2	2,538,635	284.51	95,037			22,645		36,244			(50,269)		8,764		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII000Z$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2023	06/24/2025	1	1,869,899	284.51	67,503			16,134		26,798			(51,380)		6,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/26/2023	06/26/2025	3	3,345,597	285.38	124,901			30,182		44,187			(64,147)		11,649		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2023	06/27/2025	4	6,392,488	286.59	234,619			57,051		74,725			(123,455)		22,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2023	06/27/2025	2	3,616,732	287.25	131,137			31,930		39,402			(74,122)		12,628		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/29/2023	06/27/2025	3	1,835,067	287.6	68,302			16,760		19,234			(34,657)		6,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2023	07/01/2025	2	3,712,830	287.82	134,041			33,375		38,753			(76,457)		13,109		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2023	07/02/2025	3	1,105,076	287.82	42,098			10,580		11,585			(27,631)		3,912		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/30/2023	06/30/2025	4	3,885,273	287.82	142,747			35,467		40,357			(82,745)		13,680		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/06/2023	07/03/2025	3	3,094,137	288.82	103,606	1,373		26,594		29,225			(56,249)		10,984		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/03/2025	3	2,719,617	287.81	93,233			23,540		28,681			(52,383)		9,655		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/06/2023	07/03/2025	3	2,679,804	285.96	101,896			25,782		34,329			(65,998)		9,513		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/08/2025	1	1,154,257	287.93	41,900			10,820		12,309			(26,319)		4,153		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/09/2025	1	2,529,317	287.93	91,814			23,804		27,098			(56,450)		9,124		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2023	07/07/2025	3	3,597,468	287.93	131,043			33,734		38,186			(69,728)		12,909		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/10/2025	3	5,861,901	287.98	231,862			60,516		62,747			(137,150)		21,202		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2023	07/11/2025	2	1,460,357	290.02	54,040			14,166		12,593			(27,144)		5,296		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2023	07/11/2025	3	2,860,880	291.26	104,177			27,367		21,449			(59,583)		10,375		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2023	07/11/2025	4	3,089,711	291.52	103,954			27,435		22,493			(55,521)		11,204		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/15/2025	1	2,852,097	289.62	103,816			27,808		26,232			(75,392)		10,450		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/16/2025	1	1,654,017	289.62	60,206			16,187		15,288			(33,200)		6,076		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2023	07/14/2025	4	2,769,538	289.62	99,717			26,747		25,345			(53,484)		10,122		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2023	07/17/2025	4	3,085,515	289.03	115,004			31,151		30,510			(61,628)		11,363		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2025	4	3,897,085	289.51	140,315			38,189		36,802			(80,431)		14,388		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2023	07/18/2025	4	3,295,895	289.52	117,995			32,155		31,091			(69,548)		12,168		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2023	07/18/2025	2	3,146,525	288.36	113,771			31,108		33,554			(77,328)		11,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/23/2025	1	1,990,905	288.27	72,469			20,180		21,910			(44,687)		7,442		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/22/2025	1	4,413,287	288.27	160,644			44,574		48,359			(108,851)		16,456		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2023	07/24/2025	4	3,109,073	289.13	116,754			32,725		31,439			(62,107)		11,650		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2023	07/21/2025	2	2,990,330	288.27	113,325			31,382		32,625			(59,625)		11,123		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	07/25/2025	3	3,040,859	290	112,390			31,637		28,191			(63,381)		11,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2023	07/25/2025	4	4,912,380	290.65	179,510			50,679		42,604			(101,415)		18,452		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/27/2023	07/25/2025	2	2,245,071	290.75	84,694			23,977		19,209			(57,877)		8,433		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2023	07/28/2025	3	2,202,481	291.81	82,488			23,621		17,171			(44,434)		8,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	1	2,207,921	291.81	80,148			23,088		17,358			(44,030)		8,394		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/29/2025	2	4,402,845	291.81	159,808			45,882		34,479			(93,125)		16,698		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2023	07/31/2025	5	3,968,224	293.21	143,318			41,620		26,750			(76,648)		15,121		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1000$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/03/2023	08/01/2025	3	6,109,495	292.38	223,404			65,060		45,739			(122,966)		23,336		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/03/2023	08/01/2025	2	4,218,325	290.94	159,920			46,638		37,017			(101,939)		16,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/01/2025	3	1,111,216	291.49	42,993			12,581		9,091			(24,556)		4,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/05/2025	1	2,606,140	292.81	98,251			29,152		19,217			(59,368)		10,047		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2023	08/04/2025	4	1,615,684	292.81	61,819			18,337		11,642			(31,215)		6,215		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/04/2023	08/06/2025	1	1,470,290	292.81	55,430			16,500		10,709			(29,147)		5,681		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/07/2025	5	4,706,393	293.35	167,502	3,778		51,954		32,495			(90,100)		18,228		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2023	08/08/2025	4	1,950,805	293.03	72,010			21,717		14,018			(40,525)		7,573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/10/2023	08/08/2025	4	4,545,438	293.21	171,607			51,754		32,027			(94,635)		17,645		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/10/2023	08/08/2025	2	2,308,066	293.49	87,821			26,556		15,771			(47,016)		8,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/12/2025	3	3,187,714	293.87	111,986	2,291		35,790		21,359			(73,401)		12,486		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2025	1	1,008,518	293.87	38,021			11,683		6,794			(25,361)		3,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/11/2025	4	2,106,843	293.87	75,911			23,231		14,040			(39,763)		8,234		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2023	08/14/2025	4	4,708,249	293.46	162,322			50,183		33,669			(91,767)		18,524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2025	4	4,690,722	291.69	169,620			52,653		40,249			(90,963)		18,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/15/2025	5	4,311,216	290.48	161,777			50,321		41,867			(98,447)		16,999		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	08/15/2025	3	2,588,076	290.53	97,315			30,365		25,007			(51,876)		10,205		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/07/2023	08/19/2025	3	2,721,614	290.64	102,928			32,583		26,469			(78,243)		10,826		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/20/2025	1	1,872,949	290.64	70,423			22,315		18,294			(36,369)		7,466		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/21/2023	08/18/2025	4	2,951,978	290.64	109,667			34,580		28,586			(70,004)		11,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2023	08/21/2025	3	3,730,236	290.29	139,632			44,495		37,876			(77,641)		14,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2023	08/22/2025	3	3,458,249	290.25	128,415			41,088		35,400			(68,502)		13,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/24/2023	08/22/2025	4	3,605,346	289.94	134,051			42,965		38,047			(76,514)		14,434		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/24/2023	08/22/2025	2	2,426,210	289.02	92,394			29,730		27,992			(48,344)		9,713		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/25/2025	3	2,890,913	289.45	112,336			36,516		32,382			(61,356)		11,648		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/27/2025	2	1,863,841	289.45	72,670			23,867		21,039			(43,321)		7,541		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/26/2025	1	3,690,952	289.45	138,411			45,060		41,503			(76,537)		14,902		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	08/28/2025	4	3,930,222	290.24	158,755			52,128		41,260			(94,209)		15,935		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/31/2023	08/29/2025	6	3,641,298	291.96	137,121			45,265		32,886			(80,136)		14,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	08/29/2025	5	4,015,221	292.04	152,156			50,365		35,435			(95,317)		16,313		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	08/29/2025	4	2,218,618	292.5	83,834			27,838		18,691			(47,382)		9,014		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	08/29/2025	3	3,970,805	293.21	144,840			48,187		31,110			(75,051)		16,133		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/04/2025	2	1,591,778	293.21	58,357			19,712		12,827			(32,486)		6,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	09/02/2025	1	743,228	293.21	27,276			9,155		5,936			(15,049)		3,045		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2023	09/03/2025	2	3,086,800	293.21	114,975			38,753		24,766			(72,098)		12,671		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	09/05/2025	3	6,854,422	293.03	253,015			85,911		56,507			(135,401)		28,250		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1001$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/07/2023	09/05/2025	3	2,117,925	293.24	78,073			26,563		17,094			(43,737)		8,729		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/08/2023	09/05/2025	2	3,917,088	293.42	145,447			49,592		31,044			(76,759)		16,144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/09/2025	2	2,508,543	294.03	92,184			31,803		19,042			(52,357)		10,422		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2023	09/08/2025	3	2,319,423	294.03	87,005			29,948		17,524			(50,087)		9,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/08/2023	09/10/2025	2	1,781,496	294.03	66,169			22,894		13,893			(39,084)		7,416		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/11/2025	5	3,733,606	295.02	140,713			48,959		25,849			(75,520)		15,573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/12/2025	3	1,805,763	296	67,062			23,432		11,611			(38,372)		7,547		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/12/2025	4	6,044,926	295.64	227,961			79,711		39,444			(126,499)		25,263		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2023	09/12/2025	5	4,157,766	297.48	130,979			46,074		22,327			(74,893)		17,376		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2023	09/17/2025	4	2,244,767	295.67	78,237			27,953		14,973			(47,413)		9,473		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/16/2025	2	2,085,607	295.67	76,257			27,027		13,843			(50,348)		8,784		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2023	09/15/2025	2	4,765,385	295.67	169,964			60,162		31,776			(90,903)		20,032		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/18/2025	4	2,979,312	295.12	105,231			37,604		21,117			(56,998)		12,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2025	2	2,064,302	294.52	72,978			26,147		15,616			(36,666)		8,745		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/21/2023	09/19/2025	3	3,726,475	293.19	129,355			46,469		32,489			(74,011)		15,786		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/21/2023	09/19/2025	3	2,847,328	291.05	103,270			37,225		30,132			(60,440)		12,062		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2025	1	1,203,211	290.74	44,038			16,069		13,349			(31,212)		5,145		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/22/2025	3	3,348,628	290.74	124,890			45,384		36,885			(65,793)		14,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2025	1	2,685,033	290.74	98,004			35,674		29,682			(53,550)		11,461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/25/2025	1	3,910,755	291.84	137,486			50,424		39,318			(72,918)		16,755		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2025	4	2,711,501	291.02	104,555			38,511		29,973			(56,543)		11,639		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/26/2025	5	4,371,061	292.44	159,990			59,136		41,696			(86,651)		18,762		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2023	09/26/2025	4	2,481,995	293.58	84,851	1,092		31,930		21,233			(48,344)		10,654		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2023	09/29/2025	4	2,399,259	292.55	81,204			30,322		22,922			(44,397)		10,356		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2023	09/30/2025	1	3,088,135	292.55	113,026			42,229		29,618			(67,102)		13,354		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/29/2023	10/01/2025	1	1,567,196	292.55	57,359			21,480		15,089			(34,470)		6,789		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2023	10/02/2025	4	5,650,717	290.97	198,939			74,919		63,154			(110,170)		24,524		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/03/2025	6	3,129,529	290.4	109,925			41,697		36,935			(58,927)		13,607		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2023	10/03/2025	4	4,327,512	289.65	149,764			56,869		54,586			(107,090)		18,816		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/03/2025	4	1,741,326	287.77	65,048			24,754		25,835			(45,083)		7,571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/07/2025	3	3,005,148	287.73	110,663			42,551		45,259			(62,626)		13,160		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2025	2	1,561,357	287.73	59,012			22,697		23,581			(30,334)		6,850		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/06/2025	2	3,055,231	287.73	120,648			46,199		45,884			(66,396)		13,356		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/09/2025	4	3,673,444	289.79	134,876	2,485		53,281		46,649			(71,056)		16,144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/10/2023	10/10/2025	7	3,647,137	290.91	128,295			49,775		42,110			(82,928)		16,057		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/10/2025	4	3,702,116	289.82	132,865			51,598		47,559			(73,350)		16,299		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1002SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/12/2023	10/10/2025	4	2,890,909	288.57	110,223			42,932		40,899			(57,824)		12,728		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/14/2025	2	2,247,429	289.57	82,959			32,595		29,552			(44,305)		9,964		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/15/2025	1	2,450,480	289.57	89,933			35,406		32,321			(79,011)		10,884		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/13/2023	10/13/2025	3	2,152,898	289.57	83,351			32,714		28,223			(47,932)		9,529		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/16/2025	4	3,843,874	291.14	148,069			58,576		44,366			(82,756)		17,102		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2023	10/17/2025	3	1,661,340	292.5	60,316			23,960		17,044			(32,710)		7,404		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/17/2025	3	5,937,125	292.62	213,506			84,863		60,254			(117,802)		26,461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/17/2025	4	2,732,011	291.59	94,512			37,763		30,405			(49,558)		12,176		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/20/2025	2	1,721,974	290.46	62,111			24,967		21,367			(32,430)		7,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/21/2025	3	3,435,673	290.46	121,011			48,902		42,764			(67,391)		15,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/20/2023	10/22/2025	2	1,319,460	290.46	47,850			19,311		16,474			(35,427)		5,931		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2023	10/23/2025	4	3,574,004	289.87	129,409			52,460		47,060			(71,612)		16,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2025	5	3,332,148	289.85	108,607	2,503		45,568		44,080			(74,648)		15,029		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2023	10/24/2025	2	4,343,836	287.86	153,653			62,587		67,771			(85,858)		19,592		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/24/2025	2	3,037,187	286.21	105,928			43,294		54,070			(56,980)		13,699		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/28/2025	2	5,138,543	284.89	190,597			78,591		102,255			(107,669)		23,332		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/29/2025	3	2,393,530	284.89	88,428			36,529		47,733			(65,878)		10,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/27/2023	10/27/2025	4	2,574,153	284.89	97,928			40,334		51,114			(50,814)		11,669		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/30/2025	3	3,197,733	286.09	118,978			49,379		58,278			(64,910)		14,568		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2023	10/31/2025	4	3,288,494	286.35	124,051			51,693		58,870			(65,701)		15,006		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2023	10/31/2025	2	5,161,199	286.31	199,990			83,456		92,682			(114,770)		23,551		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	10/31/2025	3	1,811,592	288.61	65,605			27,442		27,090			(33,992)		8,266		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/04/2025	2	3,000,336	288.46	109,193			46,062		45,909			(64,674)		13,781		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/03/2023	11/05/2025	2	1,347,092	288.46	48,561			20,527		20,666			(27,036)		6,197		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2023	11/03/2025	5	3,864,837	288.46	133,406			56,260		58,982			(77,806)		17,722		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2023	11/06/2025	3	5,357,560	287.49	187,617			79,643		88,990			(97,392)		24,687		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2023	11/07/2025	4	2,672,229	286.84	91,799			39,113		46,812			(49,295)		12,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2023	11/07/2025	4	8,643,967	285.13	316,204			134,988		172,527			(176,832)		39,895		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/07/2025	3	2,179,832	284.7	80,857			34,604		44,928			(43,877)		10,061		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/28/2023	11/10/2025	4	3,756,055	285.35	139,264			60,030		74,228			(133,150)		17,419		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	11/12/2025	2	2,737,639	285.35	106,614			46,152		54,330			(55,329)		12,736		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/10/2023	11/11/2025	1	1,358,412	285.35	49,446			21,327		26,902			(26,828)		6,310		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	11/13/2025	3	3,676,988	285.35	141,277			61,315		68,489			(75,188)		17,133		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2023	11/14/2025	4	3,290,506	287.57	118,736			51,864		55,374			(67,482)		15,357		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/16/2023	11/14/2025	3	6,384,372	288.09	224,849			98,025		103,165			(120,827)		29,796		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/14/2025	4	2,347,533	287.57	89,463			39,270		47,562			(53,172)		10,956		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1003$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2023	11/17/2025	3	5,440,334	286.83	197,666			87,093		97,616			(102,887)		25,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/19/2025	1	1,558,905	286.83	57,056			25,202		28,098			(32,130)		7,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/17/2023	11/18/2025	2	1,908,463	286.83	69,882			30,829		34,321			(53,448)		8,963		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/20/2025	4	3,659,079	286.69	134,267			59,693		66,788			(68,614)		17,237		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/21/2025	5	2,515,626	286.67	92,585			41,486		46,088			(48,047)		11,869		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2023	11/21/2025	5	6,823,441	287.12	249,482			111,680		121,663			(143,890)		32,194		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2023	11/26/2025	3	1,008,301	287.31	36,692			16,614		17,796			(19,966)		4,794		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/24/2023	11/25/2025	1	1,819,888	287.31	66,426			29,928		32,054			(43,287)		8,639		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/24/2025	2	2,051,144	287.31	74,654			33,590		36,050			(40,750)		9,722		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/26/2025	4	4,942,325	286.88	182,287			82,633		90,102			(100,976)		23,497		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/30/2023	11/28/2025	4	1,969,794	287.56	67,820			30,841		34,270			(34,102)		9,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2023	11/28/2025	6	8,662,265	285.97	312,541			142,756		170,610			(173,692)		41,307		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	11/28/2025	3	4,520,644	286.39	163,830			74,883		89,416			(98,824)		21,557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	12/01/2025	8	5,253,999	286.48	154,660	18,883		80,454		99,777			(103,158)		25,167		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/03/2025	1	3,456,786	286.48	126,173			58,154		65,922			(66,765)		16,608		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/01/2023	12/02/2025	1	2,260,664	286.48	82,288			37,866		43,022			(56,578)		10,845		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/04/2025	5	2,745,080	286.19	92,608			42,932		53,574			(49,909)		13,208		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	12/05/2025	4	2,728,369	284.32	98,284			45,657		61,017			(51,176)		13,147		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2023	12/05/2025	3	2,413,620	283.69	88,015			40,949		56,412			(46,239)		11,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/08/2023	12/05/2025	5	2,085,844	284.13	76,376			35,680		47,275			(40,248)		10,051		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	12/10/2025	4	2,805,795	284.33	98,927	2,535		47,820		63,288			(56,197)		13,619		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/09/2025	2	2,289,764	284.33	83,911			39,507		51,556			(45,238)		11,098		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2023	12/08/2025	6	2,759,355	284.33	99,985			47,066		58,183			(85,825)		13,355		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/11/2025	3	2,732,661	284.03	97,073			45,872		63,038			(50,428)		13,284		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/12/2025	4	2,630,636	283.08	101,018			47,905		64,888			(64,698)		12,806		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/12/2025	6	6,681,877	284.54	254,926			121,154		149,018			(140,538)		32,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/12/2025	7	3,576,885	286.24	135,882			64,870		70,689			(82,535)		17,413		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/19/2023	12/15/2025	6	2,919,407	285.84	109,739	3,351		54,340		59,741			(64,907)		14,274		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/16/2025	1	4,428,005	285.84	161,622			77,481		90,786			(91,082)		21,680		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/17/2025	4	2,451,511	285.84	92,989			44,744		50,359			(50,139)		12,020		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/18/2025	4	1,558,567	287.54	52,178	3,670		27,066		28,368			(28,653)		7,653		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/19/2025	4	2,742,346	288.74	97,993			47,549		45,771			(60,792)		13,484		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/19/2025	3	4,520,963	287.37	166,700			80,753		83,491			(96,931)		22,230		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/19/2025	4	3,379,333	288.13	123,645			60,359		59,020			(70,709)		16,617		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/22/2025	4	2,745,378	288.05	101,691			49,828		48,555			(56,223)		13,557		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/23/2025	1	2,201,766	288.05	80,585			39,461		39,019			(49,823)		10,888		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1004$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/26/2025	5	5,607,661	288.7	189,096	7,608		97,361		95,342			(104,048)		27,846		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/26/2025	5	5,024,920	288.69	152,535	23,553		87,207		85,496			(101,877)		24,952		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/26/2025	5	4,581,257	287.42	83,425	86,849		84,582		85,521			(91,028)		22,749		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/04/2024	12/29/2025	5	3,160,471	286.98	16,219	104,490		60,334		61,269			(65,488)		15,759		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	12/30/2025	3	1,855,547	286.98	62,991	4,400		33,672		36,038			(47,129)		9,265		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/31/2025	1	76,432	286.98	2,805			1,403		1,487			(7,411)		382		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	01/02/2026	8	3,825,171	288.28		127,788		64,565		68,075			(86,510)		19,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/02/2026	4	4,868,310	288.55		173,679		87,483		84,955			(110,329)		24,408		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/02/2026	6	5,060,431	287.02		166,242		84,626		98,570			(85,623)		25,371		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/06/2026	3	3,074,746	287.17		110,963		56,422		59,722			(67,023)		15,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/05/2026	4	2,427,139	287.17		77,421		39,419		47,052			(45,957)		12,219		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/10/2024	01/07/2026	4	836,449	287.17		28,731		14,651		16,278			(15,545)		4,222		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/08/2026	4	2,890,812	286.13		96,777		49,472		61,042			(48,046)		14,612		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/09/2026	6	3,680,253	284.22		123,088		63,295		88,017			(82,290)		18,627		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/09/2026	4	7,386,043	283.32		260,441		134,108		187,452			(138,564)		37,383		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/09/2026	3	1,828,627	282.11		67,295		34,727		50,197			(32,568)		9,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/15/2026	2	611,081	282.26		22,163		11,526		16,760			(12,437)		3,118		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/13/2026	2	3,081,819	282.26		113,313		58,780		84,315			(60,216)		15,681		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	01/12/2026	7	4,559,638	282.26		155,216		80,520		124,568			(79,788)		23,170		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/14/2026	1	1,341,075	282.26		49,486		25,694		36,733			(28,702)		6,833		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/16/2026	3	7,501,628	280.31		260,742		136,122		232,731			(130,162)		38,321		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/16/2026	5	6,631,004	279.05		232,109		121,727		222,084			(121,307)		33,874		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/16/2026	3	3,366,509	277.79		119,720		62,813		121,494			(60,706)		17,198		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/16/2026	2	804,361	276.86		29,366		15,418		30,634			(13,948)		4,109		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/20/2026	2	512,166	276.86		19,453		10,334		19,590			(9,119)		2,630		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/21/2026	2	2,882,001	276.86		105,859		55,943		110,366			(62,781)		14,819		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2026	5	5,667,331	276.41		206,647		109,688		222,830			(100,488)		29,178		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10055Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/23/2026	2	2,255,196	276.26		80,290		42,661		89,534			(39,375)		11,626		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/23/2026	2	3,212,381	275.31		120,693		64,276		134,493			(59,623)		16,560		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	01/23/2026	4	2,464,637	276.47		93,099		49,782		96,670			(55,672)		12,706		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/28/2026	1	1,449,330	277.31		53,335		28,680		54,462			(31,481)		7,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/27/2026	1	2,474,935	277.31		91,078		48,917		92,919			(46,690)		12,824		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/26/2024	01/26/2026	3	4,385,760	277.31		162,115		87,054		164,474			(80,579)		22,696		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/31/2024	01/29/2026	4	2,723,895	277.52		103,336		55,796		101,247			(56,873)		14,150		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/30/2024	01/30/2026	2	1,781,259	278.28		64,057		34,663		63,397			(43,293)		9,265		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	01/30/2026	6	6,984,735	277.71		260,678		141,441		257,004			(129,150)		36,331		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1005$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/01/2024	01/30/2026	2	956,004	278.84		33,748		18,355		32,948			(17,007)		4,973		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/03/2026	1	882,240	277.16		32,731		17,894		33,631			(16,731)		4,612		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/04/2026	1	625,728	277.16		23,215		12,706		23,876			(15,163)		3,275		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/02/2026	5	2,655,398	277.16		88,342		48,353		101,125			(44,302)		13,864		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2024	02/05/2026	4	4,114,682	274.25		161,333		88,657		184,440			(84,109)		21,564		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/06/2024	02/06/2026	3	1,385,959	275.49		51,505		28,372		58,151			(26,849)		7,273		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	02/06/2026	5	3,879,909	275.53		145,056		80,270		162,418			(87,812)		20,359		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	02/06/2026	3	2,872,772	275.72		104,513		57,864		119,000			(49,937)		15,074		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/11/2026	1	1,302,972	275.01		48,340		26,922		56,358			(28,223)		6,879		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/09/2026	3	2,149,277	275.01		81,333		45,231		92,809			(43,298)		11,320		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/09/2024	02/10/2026	1	1,694,311	275.01		62,859		34,970		73,224			(45,039)		8,935		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	02/12/2026	4	3,703,950	276.41		129,986		72,734		148,490			(61,966)		19,580		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	02/13/2026	3	2,727,543	275.03		106,456		60,713		118,008			(47,826)		14,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	02/13/2026	3	4,993,968	274.97		196,627		110,540		216,756			(91,398)		26,432		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/15/2024	02/13/2026	3	1,950,397	277.64		72,672		40,993		73,061			(42,946)		10,323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/17/2026	1	807,098	278.01		29,782		16,878		29,738			(14,749)		4,293		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/13/2026	3	3,065,460	278.01		112,479		63,551		112,459			(53,069)		16,225		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/18/2026	2	2,864,943	278.01		105,964		60,116		105,652			(57,559)		15,256		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/21/2024	02/19/2026	3	2,732,975	278.01		99,703		56,692		100,875			(51,056)		14,571		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/20/2026	4	3,378,045	277.66		131,778		75,134		127,302			(59,353)		18,032		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/20/2026	4	4,320,683	279.33		154,206		88,173		148,014			(69,375)		23,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/20/2026	2	2,572,856	278.31		94,857		54,366		93,445			(52,752)		13,734		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/24/2026	1	2,052,639	278.34		75,742		43,593		74,742			(35,212)		11,009		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2026	1	1,237,005	278.34		45,769		26,369		45,087			(26,125)		6,643		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/23/2026	3	1,526,232	278.34		55,795		32,106		55,518			(25,191)		8,176		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	02/26/2026	6	4,301,473	277.89		165,280		95,716		160,918			(71,321)		23,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2024	02/27/2026	4	2,981,872	278.59		112,584		65,350		107,355			(49,119)		16,050		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/29/2024	02/27/2026	3	3,624,768	279.08		134,512		78,108		126,927			(97,990)		19,511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/27/2026	2	3,512,837	279.38		128,250		74,823		120,892			(53,426)		18,908		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	02/27/2026	3	2,967,282	279.16		109,709		64,032		103,419			(48,414)		15,972		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/02/2026	1	1,172,190	279.16		43,371		25,354		40,992			(27,281)		6,332		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2026	1	1,319,176	279.16		48,810		28,562		46,180			(22,054)		7,134		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	03/04/2026	3	5,899,174	279.22		220,988		129,749		205,965			(99,686)		31,940		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/06/2024	03/05/2026	3	2,224,107	279.22		82,898		48,804		75,602			(35,715)		12,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/06/2026	4	1,953,709	279.9		74,123		43,848		65,748			(33,667)		10,603		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/06/2026	3	3,033,168	280.37		114,750		67,978		99,316			(52,315)		16,461		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1006SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/09/2026	2	2,107,068	280.94		78,119		46,423		66,999			(36,173)		11,475		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2024	03/06/2026	2	2,195,205	280.94		82,486		48,897		69,549			(33,590)		11,913		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/10/2026	2	1,445,803	280.94		53,651		32,778		46,025			(30,138)		7,883		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/11/2024	03/11/2026	3	3,856,953	282.2		135,980		81,163		114,105			(66,645)		21,053		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	03/12/2026	4	2,138,995	280.73		83,569		50,606		69,067			(38,686)		11,689		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2026	4	2,586,266	282.45		95,383		57,314		75,568			(39,983)		14,149		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2024	03/13/2026	4	3,262,622	282.3		121,441		73,514		96,182			(52,771)		17,850		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/16/2026	1	2,561,750	282.79		94,529		57,081		73,657			(48,397)		14,063		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/13/2026	6	2,081,414	282.79		77,103		47,067		59,609			(38,541)		11,387		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/15/2024	03/17/2026	1	1,246,774	282.79		46,006		27,806		35,893			(19,893)		6,852		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/18/2026	4	2,848,237	282.87		108,738		66,160		81,706			(54,020)		15,672		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2024	03/19/2026	4	1,275,088	283.63		48,699		29,853		34,984			(20,719)		7,024		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2024	03/20/2026	3	2,843,178	283.76		105,551		64,344		77,474			(45,336)		15,679		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/25/2024	03/20/2026	4	2,838,995	284.09		102,841		62,949		75,831			(49,091)		15,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/24/2026	1	2,462,293	283.44		91,105		55,939		68,769			(51,908)		13,640		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/23/2026	2	1,505,219	283.44		55,352		34,235		43,119			(28,897)		8,329		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/20/2026	5	4,204,574	283.44		159,984		98,076		116,807			(67,859)		23,187		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/25/2026	3	4,256,275	284.37		154,707		95,275		112,564			(70,795)		23,603		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/26/2026	3	1,333,356	283.7		52,285		32,286		36,748			(23,524)		7,402		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2024	03/27/2026	4	2,451,441	285.91		92,754		57,506		59,124			(38,703)		13,625		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	03/31/2026	2	2,016,604	286.71		74,415		46,376		46,561			(31,958)		11,258		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/01/2024	03/27/2026	3	3,239,967	286.71		120,735		75,020		74,348			(56,288)		18,007		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/30/2026	1	1,838,742	286.71		67,850		42,220		42,392			(39,590)		10,254		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/15/2026	5	6,016,251	284.72		219,324		141,672		160,102			(86,508)		34,135		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2024	05/01/2026	3	3,590,187	286.61		134,950		90,345		87,127			(59,315)		20,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/02/2026	3	2,944,064	287.69		112,909		71,081		64,072			(43,441)		16,471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2026	4	3,824,343	285.88		145,363		97,768		96,965			(59,322)		22,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	05/06/2026	4	6,452,115	287.13		243,655		164,165		153,822			(84,981)		37,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/02/2026	5	5,373,641	288.07		209,644		134,046		114,890			(95,204)		30,064		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2024	04/24/2026	5	1,954,417	286.66		75,972		50,285		46,832			(27,793)		11,195		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/06/2026	1	3,073,930	288.07		118,039		74,688		66,171			(53,485)		17,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2024	04/24/2026	2	3,473,820	287.12		131,467		86,726		80,918			(46,423)		19,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/04/2024	04/02/2026	4	2,147,539	287.26		83,542		52,403		48,028			(40,673)		12,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/10/2026	3	1,657,714	287.79		61,204		39,204		36,290			(26,243)		9,355		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/12/2026	2	2,105,732	281.17		78,527		57,016		72,889			(21,512)		12,663		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	05/15/2026	3	2,777,541	288.26		101,543		70,041		62,209			(36,959)		16,254		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	4	3,526,045	289.17		129,021		87,649		73,921			(44,968)		20,490		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/04/2024	06/03/2026	5	5,752,911	284.85		217,413		154,903		161,285			(68,946)		34,300		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2024	06/05/2026	3	1,552,256	282.5		59,998		43,138		49,684			(16,859)		9,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/27/2026	1	3,912,690	283.75		147,117		103,265		115,782			(50,246)		23,170		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	05/29/2026	4	3,049,072	286.94		109,438		77,646		75,306			(54,607)		18,091		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	05/20/2026	5	6,190,438	287.19		231,596		160,525		148,909			(87,126)		36,407		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/13/2024	05/13/2026	7	7,520,007	287.82		281,516		192,583		172,510			(104,623)		43,919		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/05/2026	3	2,764,877	283.71		104,883		75,268		82,795			(43,544)		16,517		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2024	05/22/2026	3	3,366,226	282.66		129,664		90,693		106,498			(44,661)		19,837		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2024	06/18/2026	3	4,539,425	280.51		178,672		131,720		163,563			(46,952)		27,453		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII10079P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/02/2026	2	3,775,955	287.63		145,589		91,737		82,492			(66,769)		21,126		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/25/2024	06/18/2026	3	3,773,819	280.89		150,578		111,074		133,296			(48,314)		22,823		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/15/2026	4	3,273,454	287.05		123,657		85,173		78,854			(41,972)		19,156		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/15/2026	1	5,196,978	279.37		201,123		146,623		198,190			(76,813)		31,342		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/21/2026	3	2,227,270	287.39		76,016		52,810		52,989			(27,453)		13,112		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/04/2026	1	2,919,790	286.42		110,076		73,889		71,975			(41,815)		16,898		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/09/2026	1	1,588,938	282.5		61,333		44,146		51,076			(17,187)		9,528		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/27/2024	06/26/2026	3	2,597,941	282.41		102,443		76,367		85,318			(45,109)		15,829		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/20/2024	06/18/2026	2	5,749,237	278.52		228,023		167,378		229,533			(64,318)		34,770		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2024	04/24/2026	3	1,770,030	288.2		66,744		43,866		38,574			(22,878)		10,138		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	06/26/2026	4	3,675,601	283.06		138,089		103,144		116,575			(34,945)		22,395		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/23/2024	05/22/2026	3	3,229,950	285.11		114,687		79,952		87,938			(44,709)		19,034		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	05/29/2026	3	2,827,819	282.69		111,305		78,606		88,926			(34,282)		16,779		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/30/2024	04/30/2026	3	2,138,477	285.51		81,630		54,326		55,343			(29,115)		12,325		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/18/2024	04/16/2026	3	3,661,753	283.05		144,242		93,196		107,591			(52,681)		20,798		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2024	05/22/2026	2	3,416,201	283.75		128,678		90,092		100,495			(44,738)		20,131		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/15/2024	04/14/2026	2	2,732,922	286.16		104,508		67,186		67,530			(47,408)		15,489		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/24/2024	05/26/2026	2	2,546,501	283.75		95,633		67,092		75,271			(32,158)		15,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/27/2026	1	2,764,878	286.66		105,618		69,880		66,543			(43,303)		15,886		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/22/2024	04/22/2026	3	4,730,503	286.58		183,556		120,106		113,615			(67,013)		27,039		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	04/29/2026	4	4,731,851	288.16		169,388		112,572		104,203			(58,594)		27,244		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/18/2024	04/17/2026	3	4,769,072	284.88		189,123		122,961		125,980			(74,281)		27,116		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/01/2026	3	2,208,530	286.42		84,669		56,777		54,212			(34,488)		12,742		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2026	6	6,809,918	288.55		262,961		167,148		141,709			(105,185)		38,349		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/17/2024	06/17/2026	4	3,735,969	279.1		143,795		105,366		144,667			(42,373)		22,573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/24/2024	06/24/2026	3	3,393,458	283.05		129,251		95,790		107,492			(39,017)		20,638		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2026	2	3,285,077	287.95		125,118		79,865		71,226			(52,518)		18,539		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/17/2026	3	2,646,748	286.45		101,288		66,013		63,601			(37,892)		15,049		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/09/2026	3	1,354,100	289.04		49,834		31,746		27,347			(18,088)		7,634		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/26/2024	04/28/2026	1	2,935,090	286.66		112,120		74,234		70,737			(39,461)		16,882		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/12/2024	06/11/2026	4	1,735,423	282.67		61,620		44,639		55,368			(23,469)		10,426		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/10/2026	4	2,137,818	286.16		77,677		49,836		51,779			(29,266)		12,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/23/2026	3	2,069,605	287.23		81,034		53,151		47,824			(33,931)		11,842		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/05/2026	3	4,014,561	283.56		155,126		111,044		121,203			(49,047)		23,982		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	06/01/2026	3	3,776,716	286.94		140,801		100,074		94,899			(61,566)		22,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2026	1	2,141,362	288.26		80,729		55,779		48,244			(27,399)		12,581		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/05/2026	1	2,024,181	286.42		76,312		51,259		49,966			(32,409)		11,727		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/17/2026	3	2,727,621	284.54		105,525		68,470		73,522			(38,527)		15,509		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2024	04/01/2026	4	4,569,666	286.49		180,275		112,873		107,074			(71,968)		25,538		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	2	1,019,285	288.2		37,967		25,818		22,681			(21,606)		5,923		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/10/2024	06/10/2026	3	2,879,437	283.46		107,456		77,579		87,911			(36,768)		17,283		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/11/2026	1	3,594,829	288.2		135,166		92,032		80,363			(49,129)		20,953		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/07/2024	05/07/2026	4	3,479,389	287.18		132,747		89,723		82,284			(44,549)		20,198		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/16/2026	1	2,063,161	279.37		80,051		58,389		78,746			(31,199)		12,454		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2026	1	1,306,379	288.2		49,250		33,555		29,244			(21,939)		7,622		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/14/2024	05/14/2026	4	4,146,131	287.87		154,823		106,143		94,935			(51,006)		24,239		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/28/2024	05/28/2026	3	1,858,486	284.14		67,005		47,192		53,852			(22,524)		11,016		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/15/2026	2	1,872,617	287.65		69,471		47,729		43,520			(27,161)		10,959		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/30/2026	1	1,715,048	282.15		66,372		49,688		57,339			(30,374)		10,488		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	06/04/2026	3	4,339,649	284.4		161,883		115,668		124,905			(48,159)		25,899		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/07/2026	2	1,492,175	288.07		57,180		36,250		32,171			(25,955)		8,394		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/18/2026	1	2,472,243	288.26		93,204		64,358		56,502			(32,092)		14,511		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/18/2024	06/12/2026	3	2,552,762	279.37		97,280		70,936		97,083			(26,344)		15,352		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/08/2026	1	1,810,694	282.5		69,893		50,281		58,145			(19,612)		10,848		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/01/2024	06/26/2026	3	4,529,166	282.15		176,030		131,804		150,813			(47,928)		27,596		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/22/2026	1	1,363,253	280.89		52,758		38,970		48,343			(21,375)		8,275		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	06/25/2026	5	3,117,190	282.56		120,139		89,265		101,464			(30,874)		18,975		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1007$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/13/2026	1	4,517,583	286.16		172,572		110,854		109,902			(69,308)		25,577		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/08/2026	3	1,658,881	287.41		64,223		43,489		38,732			(22,598)		9,640		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/30/2024	05/29/2026	2	820,919	284.67		32,311		22,878		23,106			(9,433)		4,871		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/20/2026	1	2,879,890	286.45		110,012		71,727		69,509			(49,303)		16,427		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1008$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/21/2026	1	783,481	286.45		29,929		19,528		18,936			(13,829)		4,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/31/2024	06/02/2026	1	2,693,611	286.94		101,549		72,117		68,028			(34,217)		16,044		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2026	1	1,128,464	280.89		43,672		32,274		40,053			(17,911)		6,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/29/2026	1	2,336,091	282.15		90,407		67,650		78,027			(24,326)		14,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII1009$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2024	06/12/2026	2	2,212,019	280.1		85,084		61,862		81,004			(27,917)		13,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	09/24/2026	2	1,305,354	290.39		50,265		43,608		30,688			(6,658)		8,588		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/24/2026	4	1,670,250	283.21		68,024		53,579		54,013			(20,134)		10,436		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/16/2026	2	1,026,629	284.03		41,140		31,727		31,536			(13,542)		6,369		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	07/02/2026	5	1,576,726	282.36		63,042		47,663		52,214			(15,379)		9,660		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/03/2024	07/02/2026	3	1,399,402	282.63		55,162		41,708		45,671			(13,454)		8,573		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/13/2026	2	2,448,838	283.74		98,680		76,028		76,189			(24,279)		15,153		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/10/2026	3	1,233,728	283.74		48,429		37,142		38,260			(11,287)		7,613		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/31/2024	07/24/2026	4	3,275,090	282.05		133,519		104,867		112,516			(28,652)		20,464		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/24/2024	07/23/2026	2	1,882,622	282.38		73,390		57,319		63,523			(16,071)		11,753		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/28/2026	1	1,616,570	290.23		64,340		56,198		38,515			(14,705)		10,670		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/31/2026	3	2,810,381	286.83		108,893		86,491		75,359			(32,991)		17,668		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/31/2026	3	2,509,001	286.76		93,380		74,253		67,537			(28,036)		15,773		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/10/2026	3	908,951	282.62		35,202		29,879		31,635			(5,323)		5,914		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	07/29/2026	4	4,429,388	284.31		182,285		143,884		135,839			(63,718)		27,797		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/04/2026	4	870,048	284.82		32,509		27,457		26,925			(5,052)		5,633		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/17/2026	1	2,952,591	283.64		117,218		95,612		95,527			(43,290)		18,833		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/21/2026	3	2,144,233	283.91		84,843		69,795		68,652			(15,048)		13,723		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/04/2026	2	4,480,022	283.08		178,550		150,771		151,038			(27,778)		29,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	08/06/2026	2	2,097,631	282.55		83,565		66,846		71,056			(18,375)		13,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	07/30/2026	3	1,216,446	286.05		49,201		38,915		34,002			(15,037)		7,641		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2024	08/21/2026	4	3,515,610	283.62		144,519		119,219		114,259			(25,299)		22,500		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/16/2024	09/16/2026	2	4,012,061	285.85		163,782		140,274		119,112			(33,307)		26,229		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2024	09/03/2026	3	3,091,077	284.33		121,201		101,695		98,017			(19,506)		19,996		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/24/2026	1	2,297,508	284.75		91,671		75,657		70,614			(19,803)		14,741		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/03/2026	1	2,458,452	284.4		98,092		78,123		75,410			(25,376)		15,495		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/04/2026	4	3,516,922	284.09		138,952		116,957		112,997			(21,995)		22,770		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/21/2026	2	2,874,779	284.75		116,658		96,258		88,080			(31,688)		18,398		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/09/2026	4	4,778,591	283.45		185,961		157,539		159,406			(34,678)		31,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/24/2024	09/23/2026	4	6,073,330	290.54		240,262		208,131		141,442			(34,929)		39,927		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/05/2024	07/31/2026	4	2,340,529	284.4		86,765		69,435		71,563			(25,056)		14,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/10/2026	4	3,519,552	283.26		141,038		108,129		111,983			(34,485)		21,719		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2026	4	3,069,023	281.77		121,336		92,304		105,459			(67,725)		18,905		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/15/2026	4	6,234,917	282.91		256,776		198,176		203,128			(76,189)		38,649		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/27/2026	4	2,745,896	284.1		108,299		89,842		88,867			(20,059)		17,661		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/14/2024	08/13/2026	3	3,538,149	283.28		137,590		111,421		116,163			(27,898)		22,492		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	07/17/2026	3	2,242,408	284.4		89,429		69,158		67,651			(21,872)		13,925		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/28/2026	2	1,832,916	283.48		75,316		62,677		65,518			(18,653)		11,799		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/18/2026	2	3,090,338	286.83		125,764		108,468		87,325			(17,296)		20,236		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/26/2024	08/26/2026	4	3,214,183	285.72		123,813		102,731		94,088			(27,690)		20,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	07/17/2026	3	2,361,740	284.18		92,610		71,937		72,041			(25,268)		14,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/02/2026	3	2,329,687	282.69		89,616		67,860		75,820			(24,448)		14,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/03/2024	08/28/2026	3	2,761,445	285.16		106,972		89,441		83,400			(17,530)		17,776		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	08/14/2026	3	846,858	282.42		34,831		28,326		29,086			(6,505)		5,388		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/11/2024	09/11/2026	2	1,705,174	281.4		70,070		59,621		63,101			(10,450)		11,103		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/05/2024	08/05/2026	3	2,389,802	281.66		97,754		78,166		84,670			(23,107)		15,089		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	07/17/2026	2	4,016,344	284.72		157,108		121,883		119,001			(35,225)		24,941		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	07/24/2026	3	2,085,646	281.85		83,636		65,508		72,397			(20,446)		13,032		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/12/2024	09/11/2026	4	2,661,937	282.85		111,257		94,955		91,665			(17,784)		17,333		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2024	08/12/2026	5	4,657,335	283.45		184,553		149,415		151,460			(70,120)		29,581		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/28/2026	3	4,423,335	284.51		177,393		148,106		138,192			(29,287)		28,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/23/2024	09/18/2026	2	3,033,560	288.57		123,157		106,357		78,155			(44,218)		19,864		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/14/2026	3	2,713,242	283.41		108,933		88,729		88,566			(41,124)		17,263		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/11/2026	3	2,898,828	284.31		119,054		101,852		92,708			(21,217)		18,875		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2024	09/25/2026	2	1,852,121	287.66		74,698		65,130		50,473			(11,104)		12,195		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/22/2026	1	3,285,745	288.57		130,773		112,989		85,043			(19,394)		21,584		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	09/25/2026	6	2,693,884	290.23		107,800		96,418		63,946			(75,657)		17,738		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/20/2026	1	1,207,647	284.18		47,944		37,260		36,958			(26,747)		7,519		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2024	08/19/2026	3	4,226,495	284.52		159,531		130,513		130,866			(32,612)		27,004		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	08/07/2026	3	2,670,010	283.76		104,596		84,302		85,020			(29,658)		16,887		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/14/2026	3	2,242,742	283.64		90,612		73,912		72,342			(20,926)		14,269		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	07/22/2026	2	4,617,633	283.87		177,068		138,000		143,955			(39,068)		28,802		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/14/2026	1	995,889	283.74		39,537		30,359		31,015			(9,178)		6,168		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/12/2024	07/09/2026	3	1,482,335	281.71		59,457		45,289		51,125			(14,169)		9,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/10/2026	1	3,341,287	283.76		132,649		106,922		106,723			(36,808)		21,186		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/08/2024	08/07/2026	2	4,316,788	283.38		171,715		138,107		141,728			(40,102)		27,302		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/06/2026	1	2,845,941	282.69		112,699		85,416		94,257			(30,580)		17,499		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100A$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/02/2024	07/01/2026	3	7,832,120	281.44		320,033		240,620		272,036			(92,665)		47,940		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100B$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/20/2024	08/20/2026	2	2,159,392	282.9		88,133		72,210		72,756			(29,294)		13,808		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/27/2026	1	2,306,404	283.21		91,795		72,224		74,815			(19,571)		14,449		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/04/2026	1	3,985,000	284.4		159,002		126,677		122,357			(37,833)		25,139		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2026	2	2,631,336	282.19		105,541		80,555		88,610			(38,021)		16,238		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/21/2026	1	3,514,245	288.57		139,867		120,820		90,858			(20,813)		23,066		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/30/2024	09/30/2026	3	3,784,181	290.34		164,363		143,968		89,831			(22,012)		25,015		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	09/02/2026	3	1,445,806	285.16		56,855		47,603		43,889			(24,321)		9,345		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/26/2024	09/25/2026	2	1,995,684	289.35		74,797		65,126		49,675			(9,671)		13,141		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	08/07/2026	3	2,264,646	282.65		91,964		73,860		76,389			(21,961)		14,323		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/18/2026	1	1,529,441	283.64		60,872		49,667		49,529			(16,291)		9,764		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/21/2026	1	2,833,138	284.18		112,476		87,447		86,790			(26,712)		17,656		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100AS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/07/2026	1	1,173,055	282.69		46,453		35,223		39,816			(14,718)		7,219		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/19/2024	09/18/2026	3	1,495,915	286.83		59,727		51,395		42,267			(16,587)		9,795		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/25/2026	1	1,450,620	284.75		57,880		47,783		44,628			(15,745)		9,315		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/11/2026	1	2,031,060	283.76		80,836		65,180		64,935			(15,656)		12,889		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	08/31/2026	1	1,746,812	285.16		69,523		58,127		52,923			(11,396)		11,273		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/14/2026	1	1,772,884	284.31		70,561		60,273		56,867			(15,370)		11,572		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/18/2024	09/17/2026	3	1,048,696	286.94		41,465		35,620		29,435			(7,210)		6,861		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	09/01/2026	2	1,682,578	285.16		66,929		55,981		51,027			(22,566)		10,867		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ASS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/28/2026	1	1,549,185	283.21		61,658		48,530		50,300			(19,152)		9,714		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/13/2024	09/15/2026	1	1,208,244	284.31		48,088		41,086		38,791			(12,602)		7,893		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100BSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	09/08/2026	1	1,573,082	283.08		62,451		52,758		53,099			(9,694)		10,218		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/29/2026	1	2,302,539	290.23		91,641		80,060		54,910			(11,581)		15,209		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	3	922,946	289.85		36,663		32,732		22,723			(18,193)		6,144		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/02/2024	10/01/2026	2	2,352,099	293.13		94,238		82,641		47,913			(11,597)		15,561		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/17/2026	1	2,239,093	290.81		90,235		84,906		54,703			(5,330)		15,348		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/16/2024	10/14/2026	3	3,437,715	290.09		135,818		121,540		84,043			(33,735)		22,973		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/02/2026	3	3,420,167	293.11		136,643		120,511		69,835			(16,133)		22,644		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/30/2026	3	2,237,515	286.64		91,350		83,831		66,518			(10,082)		15,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2026	5	2,883,490	294.1		113,628		108,546		57,284			(13,007)		19,880		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2026	3	1,032,083	292.49		43,214		40,957		23,144			(2,257)		7,090		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/10/2026	1	4,492,963	290.25		181,066		168,862		112,176			(13,700)		30,640		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/21/2024	11/20/2026	3	4,039,149	293.91		163,027		154,806		83,923			(23,696)		27,747		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/30/2026	3	4,277,357	288.38		167,305		154,016		116,339			(13,289)		28,933		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/06/2024	11/06/2026	3	1,376,269	289.19		55,230		51,355		36,153			(3,876)		9,358		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/23/2026	2	1,873,559	289.87		74,258		67,608		46,795			(8,689)		12,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/29/2024	10/23/2026	4	781,598	289.47		30,704		27,949		19,937			(2,755)		5,259		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/21/2026	2	3,363,406	289.79		131,720		119,126		84,182			(14,342)		22,597		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/30/2026	4	2,339,300	287.03		96,416		88,997		68,182			(7,420)		15,823		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/27/2026	3	5,501,963	294.09		222,004		212,880		114,173			(20,408)		37,988		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/19/2024	11/13/2026	3	3,541,453	290.81		145,140		136,597		86,127			(8,543)		24,205		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/30/2026	1	1,080,115	294.09		43,529		41,792		21,966			(1,736)		7,474		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/25/2026	2	2,214,638	294.05		89,352		85,652		45,940			(3,700)		15,269		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	12/02/2026	3	5,218,069	292.83		217,022		208,787		116,527			(23,385)		36,157		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/24/2026	3	4,371,849	280.46		182,825		182,618		185,218			(207)		30,765		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/10/2026	2	830,694	288.13		34,948		33,996		23,808			(952)		5,789		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/24/2026	3	2,976,142	280.57		124,317		124,130		116,963			(186)		20,943		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/15/2026	1	1,358,921	286.51		57,346		56,165		43,621			(2,805)		9,503		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/18/2024	12/17/2026	3	2,928,265	284.36		106,816		105,033		101,399			(1,783)		20,506		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/11/2026	3	1,900,798	287.72		78,054		76,253		55,648			(1,802)		13,255		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/16/2026	2	2,467,604	290.87		98,238		88,511		57,972			(20,206)		16,515		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/19/2026	3	2,567,832	291.8		105,532		99,693		59,661			(5,839)		17,627		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	1	3,083,011	290.81		124,245		116,897		76,343			(10,575)		21,118		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2024	10/28/2026	4	4,179,127	289.09		160,124		146,330		110,443			(15,400)		28,226		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/30/2024	10/29/2026	4	1,644,123	285.93		67,353		61,715		50,622			(5,638)		11,113		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	11/05/2026	3	1,842,392	288.29		76,088		70,471		50,646			(5,617)		12,518		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2024	11/13/2026	3	3,059,071	290.08		122,061		114,404		77,287			(13,846)		20,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/26/2026	1	3,278,976	288.8		130,503		119,015		86,945			(20,571)		22,113		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/19/2026	2	1,844,026	290.89		73,412		66,246		43,431			(7,166)		12,370		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/07/2026	1	2,702,115	289.33		114,299		110,841		72,718			(53,646)		18,790		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/16/2026	3	1,138,932	291.07		45,328		40,707		26,470			(4,622)		7,623		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/07/2024	11/06/2026	2	2,839,217	289.04		115,646		107,692		75,166			(11,155)		19,305		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/24/2024	12/18/2026	3	3,263,192	280.69		136,881		135,484		134,026			(1,397)		22,868		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/29/2026	1	3,779,085	280.46		159,099		158,881		162,026			(6,594)		26,686		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2026	3	2,018,918	289.92		79,992		70,942		49,464			(9,050)		13,429		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/17/2024	10/15/2026	5	1,654,543	289.59		67,892		61,033		41,580			(6,860)		11,065		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/09/2026	1	4,019,829	290.25		161,999		151,065		100,251			(21,758)		27,393		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/08/2026	1	1,311,980	289.33		55,497		53,820		35,342			(20,347)		9,130		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	11/03/2026	1	3,131,523	287.03		126,514		116,608		91,628			(11,487)		21,245		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/13/2026	2	3,487,778	289.56		140,922		132,387		90,529			(8,535)		23,838		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	2	2,792,016	290.25		112,796		105,152		69,391			(16,041)		18,984		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/27/2026	1	1,143,495	288.8		45,625		41,614		30,352			(6,328)		7,717		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/09/2026	2	2,737,072	289.56		109,703		97,616		68,440			(12,088)		18,221		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/25/2024	10/23/2026	3	2,522,567	288.8		99,309		90,605		66,666			(8,704)		16,973		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/07/2026	4	5,855,793	292.46		218,180		193,252		124,798			(26,470)		38,921		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/16/2026	3	1,799,244	290.89		70,175		63,329		42,222			(6,846)		12,042		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	2	4,427,750	294.37		176,924		168,194		89,729			(15,773)		30,417		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2026	2	3,949,640	292.37		156,670		147,742		88,950			(8,928)		27,093		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2024	12/28/2026	1	3,471,408	280.46		146,146		145,945		154,170			(11,850)		24,496		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/23/2024	12/18/2026	3	4,681,124	280.77		193,023		190,332		191,570			(2,692)		32,804		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100FS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/30/2026	2	3,915,562	279.88		167,952		167,952		170,918					27,668		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/12/2024	12/11/2026	2	5,361,022	287.01		225,046		220,143		162,546			(4,904)		37,385		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/30/2024	12/23/2026	4	4,279,758	280.09		184,592		183,406		175,748			(1,187)		30,096		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/01/2024	11/02/2026	2	2,600,852	287.03		105,304		97,059		76,038			(14,266)		17,632		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/02/2026	2	2,179,996	293.37		85,691		75,666		43,861			(10,026)		14,433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/11/2026	3	5,311,769	286.51		221,241		216,695		165,047			(4,546)		37,042		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2026	2	1,201,154	288.98		48,529		43,972		31,399			(4,557)		8,076		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/03/2024	10/02/2026	3	1,176,538	293.01		47,412		41,770		24,159			(5,643)		7,790		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/05/2026	1	2,747,751	293.37		109,910		97,059		55,513			(14,329)		18,235		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/12/2026	1	1,575,736	289.95		62,872		56,204		38,716			(10,738)		10,514		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	11/23/2026	2	1,444,564	294.37		57,896		55,063		29,389			(2,833)		9,945		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ES7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	12/01/2026	1	1,009,847	294.09		40,697		39,076		20,557			(29,242)		6,992		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/04/2026	3	3,904,053	287.65		160,022		147,835		110,809			(15,078)		26,506		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2024	11/12/2026	3	1,464,439	289.17		60,090		56,253		38,649			(3,837)		10,002		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/05/2024	12/04/2026	2	4,003,379	290.28		167,769		162,484		102,331			(5,285)		27,780		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/18/2026	4	7,746,165	280		329,966		326,148		340,023			(19,031)		54,284		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100DSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/11/2024	11/11/2026	3	3,563,186	291.49		135,325		126,324		83,416			(9,002)		24,317		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100ESE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	12/04/2026	3	3,800,803	289.33		159,246		154,472		101,962			(4,774)		26,374		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100CSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/14/2024	10/09/2026	2	2,019,611	289.95		80,559		71,980		49,445			(8,580)		13,444		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/13/2026	1	2,266,713	289.95		90,442		80,863		55,756			(9,579)		15,136		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/29/2024	11/27/2026	2	2,329,635	294.09		93,153		89,433		48,335			(31,610)		16,085		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/04/2024	12/04/2026	2	1,446,373	289.94		61,228		59,095		37,614			(2,133)		10,036		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/09/2026	2	2,097,394	289.02		87,016		84,554		57,436			(2,462)		14,606		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/21/2026	1	2,963,600	280.69		124,768		123,395		121,970			(1,373)		20,812		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	12/16/2026	2	4,716,281	284.66		197,497		193,809		160,916			(7,422)		33,005		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/20/2024	12/22/2026	1	1,994,262	280.69		83,958		83,036		82,129			(923)		14,014		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/13/2024	12/14/2026	1	3,486,503	286.51		147,130		144,095		109,916			(4,710)		24,365		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100D$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	10/20/2026	1	1,738,729	290.89		69,375		62,609		40,998			(56,896)		11,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/24/2026	1	1,113,715	294.37		44,771		42,557		22,687			(2,214)		7,673		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100C$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/04/2024	10/06/2026	1	770,275	293.37		30,811		27,214		15,585			(7,815)		5,116		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100E$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	12/03/2026	3	2,859,690	292.04		111,880		107,869		66,636			(4,011)		19,829		0001
Purchased Call/Wisdomtree Siegel Strategic Value Index/CSII100F$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2026	1	181,085	281.06		7,624		7,624		7,627					1,280		0001
Purchased Call/S&P 500 INDEX/SPX815D$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	1,516,376	4850.43		69,147		120,086		120,086	50,939				1,861		0001
Purchased Call/S&P 500 INDEX/SPX815D$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	5,608,000	4850.43		300,028		553,943		553,943	253,915				6,884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815D\$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	3,748,976	4850.43		235,811		477,113		477,113	241,303				4,602		0001
Purchased Call/S&P 500 INDEX/SPX815D\$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	1,985,376	4850.43		140,962		323,233		323,233	182,271				2,437		0001
Purchased Call/S&P 500 INDEX/SPX815D\$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	2,351,139	4850.43		173,279		420,420		420,420	247,141				2,886		0001
Purchased Call/S&P 500 INDEX/SPX815E\$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/29/2024	01/22/2025	1	663,550	.4862		57,111		140,296		140,296	83,185				815		0001
Purchased Call/S&P 500 INDEX/SPX815F\$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	796,004	4997.91		64,078		144,374		144,374	80,296				1,284		0001
Purchased Call/S&P 500 INDEX/SPX815F\$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	3,414,271	4997.91		179,932		327,812		327,812	147,880				5,508		0001
Purchased Call/S&P 500 INDEX/SPX815F\$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	4,392,434	4997.91		272,331		539,267		539,267	266,936				7,086		0001
Purchased Call/S&P 500 INDEX/SPX815F\$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	4,640,972	4997.91		324,868		702,843		702,843	377,975				7,487		0001
Purchased Call/S&P 500 INDEX/SPX815F\$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	8,051,493	4997.91		600,641		1,372,746		1,372,746	772,105				12,989		0001
Purchased Call/S&P 500 INDEX/SPX815H\$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	3,324,606	5087.03		156,257		265,543		265,543	109,287				6,274		0001
Purchased Call/S&P 500 INDEX/SPX815H\$F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	3,140,000	5087.03		166,420		292,354		292,354	125,934				5,926		0001
Purchased Call/S&P 500 INDEX/SPX815H\$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	1,614,698	5087.03		93,814		170,842		170,842	77,028				3,047		0001
Purchased Call/S&P 500 INDEX/SPX815H\$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	1,849,044	5087.03		125,735		246,508		246,508	120,773				3,490		0001
Purchased Call/S&P 500 INDEX/SPX815H\$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	2,056,361	5087.03		163,481		335,892		335,892	172,411				3,881		0001
Purchased Call/S&P 500 INDEX/SPX815H\$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/26/2024	02/21/2025	1	145,804	.5088		7,918		14,290		14,290	6,371				275		0001
Purchased Call/S&P 500 INDEX/SPX815I\$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	4,912,241	5123.69		274,594		483,582		483,582	208,987				10,444		0001
Purchased Call/S&P 500 INDEX/SPX815I\$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	2,103,860	5123.69		134,437		247,350		247,350	112,913				4,473		0001
Purchased Call/S&P 500 INDEX/SPX815I\$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	1,757,101	5123.69		119,659		225,590		225,590	105,931				3,736		0001
Purchased Call/S&P 500 INDEX/SPXB05GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/08/2024	01/08/2025	1	2,235,000	4763.54		142,817		290,017		290,017	147,201				1,654		0001
Purchased Call/S&P 500 INDEX/SPXB05I\$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/08/2024	02/07/2025	1	3,167,460	4997.91		145,070		253,608		253,608	108,538				5,110		0001
Purchased Call/S&P 500 INDEX/SPXB05I\$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/08/2024	02/07/2025	1	965,531	4997.91		76,663		175,918		175,918	99,254				1,558		0001
Purchased Call/S&P 500 INDEX/SPXB05JSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/22/2024	02/21/2025	1	3,343,000	5087.03		118,677		191,624		191,624	72,947				6,309		0001
Purchased Call/S&P 500 INDEX/SPXB05KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/08/2024	03/07/2025	1	1,942,000	5123.69		67,970		108,800		108,800	40,830				4,129		0001
Purchased Call/S&P 500 INDEX/SPXB05KSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/08/2024	03/07/2025	1	4,164,686	5123.69		184,912		307,294		307,294	122,382				8,855		0001
Purchased Call/S&P 500 INDEX/SPXB05LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/22/2024	03/21/2025	1	2,660,993	5234.18		92,336		143,097		143,097	50,761				6,229		0001
Purchased Call/S&P 500 INDEX/SPXB05LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/22/2024	03/21/2025	1	8,483,000	5234.18		374,949		600,538		600,538	225,589				19,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	5,060,690	5234.18		280,362		468,248		468,248	187,886				11,846		0001
Purchased Call/S&P 500 INDEX/SPXB05LSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	1,562,687	5234.18		92,199		156,437		156,437	64,239				3,658		0001
Purchased Call/S&P 500 INDEX/SPXB05LSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	2,418,711	5234.18		159,877		279,011		279,011	119,135				5,662		0001
Purchased Call/S&P 500 INDEX/SPXB05LSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	1,339,000	5234.18		106,451		183,122		183,122	76,671				3,134		0001
Purchased Call/S&P 500 INDEX/SPXG00WSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2025	1	1,390,863	4763.54		115,303		327,735		327,735	212,433				1,030		0001
Purchased Call/S&P 500 INDEX/SPXG00WSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2025	1	5,476,659	4763.54		290,811		535,828		535,828	245,017				4,054		0001
Purchased Call/S&P 500 INDEX/SPXG00WSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2025	1	2,140,000	4763.54		157,718		373,413		373,413	215,695				1,584		0001
Purchased Call/S&P 500 INDEX/SPXG00XS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/09/2024	01/08/2025	1	138,094	4764		8,239		16,324		16,324	8,085				102		0001
Purchased Call/S&P 500 INDEX/SPXH008SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/07/2025	1	1,782,000	5123.69		141,313		276,282		276,282	134,970				3,789		0001
Purchased Call/S&P 500 INDEX/SPXH00BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/26/2024	03/25/2025	1	95,673	5220		5,427		9,040		9,040	3,613				229		0001
Purchased Call/S&P 500 INDEX/SPX815JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	167,205	5202		8,087		14,969		14,969	6,881				440		0001
Purchased Call/S&P 500 INDEX/SPXH00PSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	1,576,252	5346.99		112,702		177,115		177,115	64,413				5,169		0001
Purchased Call/S&P 500 INDEX/SPXH00LSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/22/2025	1	1,731,088	5307.01		132,601		219,526		219,526	86,925				5,399		0001
Purchased Call/S&P 500 INDEX/SPX8150S6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	909,728	5307.01		52,855		79,873		79,873	27,018				2,837		0001
Purchased Call/S&P 500 INDEX/SPXC17YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	1,780,766	5346.99		75,148		105,560		105,560	30,412				5,840		0001
Purchased Call/S&P 500 INDEX/SPX921SSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,649,504	5010.6		47,176		73,323		73,323	26,147				4,569		0001
Purchased Call/S&P 500 INDEX/SPX8150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	3,263,673	5307.01		208,222		322,207		322,207	113,984				10,178		0001
Purchased Call/S&P 500 INDEX/SPX815MSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	2,461,294	5187.67		119,619		188,858		188,858	69,239				7,288		0001
Purchased Call/S&P 500 INDEX/SPX8150S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	5,656,711	5307.01		285,664		421,781		421,781	136,117				17,641		0001
Purchased Call/S&P 500 INDEX/SPX815KSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2025	1	4,233,775	5010.6		256,990		449,848		449,848	192,858				11,726		0001
Purchased Call/S&P 500 INDEX/SPX815MST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	1,752,384	5187.67		107,772		180,822		180,822	73,050				5,189		0001
Purchased Call/S&P 500 INDEX/SPX815MSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	4,599,766	5187.67		304,505		525,627		525,627	221,123				13,620		0001
Purchased Call/S&P 500 INDEX/SPX815MSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	1,781,208	5187.67		98,145		159,725		159,725	61,580				5,274		0001
Purchased Call/S&P 500 INDEX/SPX8150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2024	06/06/2025	1	3,981,662	5346.99		198,287		283,161		283,161	84,874				13,057		0001
Purchased Call/S&P 500 INDEX/SPX815MSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	2,558,000	5187.67		105,901		162,574		162,574	56,673				7,574		0001
Purchased Call/S&P 500 INDEX/SPX815JSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	5,732,403	5202.39		349,677		586,909		586,909	237,232				14,852		0001
Purchased Call/S&P 500 INDEX/SPX921XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/11/2024	06/06/2025	1	270,597	5347		15,375		22,164		22,164	6,790				887		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,624,260	5010.6		68,706		111,523		111,523	42,817				4,499		0001
Purchased Call/S&P 500 INDEX/SPXH00LSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/22/2025	1	1,943,468	5307.01		132,350		210,757		210,757	78,406				6,061		0001
Purchased Call/S&P 500 INDEX/SPXH00DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2025	1	1,365,499	5202.39		112,654		199,616		199,616	86,962				3,538		0001
Purchased Call/S&P 500 INDEX/SPX921SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,960,537	5010.6		127,043		229,130		229,130	102,087				5,430		0001
Purchased Call/S&P 500 INDEX/SPXH00SSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	2,015,497	5464.62		155,193		216,056		216,056	60,862				6,898		0001
Purchased Call/S&P 500 INDEX/SPXH00DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/08/2025	1	59,274	5202		3,077		5,045		5,045	1,968				154		0001
Purchased Call/S&P 500 INDEX/SPXH00DSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2025	1	2,089,025	5202.39		102,362		163,431		163,431	61,068				5,412		0001
Purchased Call/S&P 500 INDEX/SPX8150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	3,176,733	5307.01		133,105		190,150		190,150	57,044				9,907		0001
Purchased Call/S&P 500 INDEX/SPX8150SW	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	6,138,396	5464.62		300,168		397,771		397,771	97,603				21,008		0001
Purchased Call/S&P 500 INDEX/SPX815JSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	3,288,654	5202.39		144,701		227,059		227,059	82,359				8,520		0001
Purchased Call/S&P 500 INDEX/SPXH00SSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	3,930,500	5464.62		227,576		310,628		310,628	83,052				13,451		0001
Purchased Call/S&P 500 INDEX/SPXH00DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2025	1	1,414,740	5202.39		103,700		184,351		184,351	80,651				3,665		0001
Purchased Call/S&P 500 INDEX/SPXH00SSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	2,194,000	5464.62		153,799		214,376		214,376	60,577				7,509		0001
Purchased Call/S&P 500 INDEX/SPXH00SSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	3,903,514	5464.62		261,535		363,295		363,295	101,760				13,359		0001
Purchased Call/S&P 500 INDEX/SPXH00PSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	3,727,428	5346.99		222,155		330,688		330,688	108,533				12,223		0001
Purchased Call/S&P 500 INDEX/SPXH001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	05/08/2025	1	1,652,032	5187.67		123,076		226,766		226,766	103,690				4,892		0001
Purchased Call/S&P 500 INDEX/SPXH00SSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	2,904,000	5464.62		178,015		244,506		244,506	66,491				9,938		0001
Purchased Call/S&P 500 INDEX/SPXH00DSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2025	1	2,237,000	5202.39		66,886		100,447		100,447	33,561				5,796		0001
Purchased Call/S&P 500 INDEX/SPX921SSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	3,166,000	5010.6		155,451		258,835		258,835	103,385				8,769		0001
Purchased Call/S&P 500 INDEX/SPXH00PSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	4,207,746	5346.99		280,236		430,259		430,259	150,023				13,798		0001
Purchased Call/S&P 500 INDEX/SPXD170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	2,904,799	5570.64		147,273		182,122		182,122	34,849				11,629		0001
Purchased Call/S&P 500 INDEX/SPXB05S9P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	2,057,974	5408.42		128,418		178,219		178,219	49,801				8,533		0001
Purchased Call/S&P 500 INDEX/SPXB05N9C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	3,742,002	5572.85		229,385		289,225		289,225	59,840				13,464		0001
Purchased Call/S&P 500 INDEX/SPXB05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	3,261,000	5702.55		233,488		272,644		272,644	39,156				13,893		0001
Purchased Call/S&P 500 INDEX/SPXI1000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	4,265,785	5564.41		262,772		337,280		337,280	74,508				15,906		0001
Purchased Call/S&P 500 INDEX/SPXB05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	1,466,662	5702.55		100,760		117,632		117,632	16,872				6,249		0001
Purchased Call/S&P 500 INDEX/SPXH00XS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	1,935,741	5572.85		132,211		166,844		166,844	34,633				6,965		0001
Purchased Call/S&P 500 INDEX/SPXH00XS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	3,419,908	5572.85		156,290		194,507		194,507	38,218				12,305		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	2,187,048	5564.41		99,511		124,953		124,953	25,443				8,155		0001
Purchased Call/S&P 500 INDEX/SPXI000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	2,542,245	5564.41		175,415		225,395		225,395	49,981				9,480		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	3,746,488	5570.64		173,088		211,221		211,221	38,133				14,999		0001
Purchased Call/S&P 500 INDEX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	1,798,218	5570.64		117,244		149,412		149,412	32,168				7,199		0001
Purchased Call/S&P 500 INDEX/SPXM130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	2,403,077	5570.64		168,215		215,861		215,861	47,645				9,621		0001
Purchased Call/S&P 500 INDEX/SPXB05US5F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	3,304,694	5702.55		200,595		232,677		232,677	32,082				14,079		0001
Purchased Call/S&P 500 INDEX/SPXB05SSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	6,466,473	5408.42		297,458		392,465		392,465	95,008				26,812		0001
Purchased Call/S&P 500 INDEX/SPXB05SSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	3,306,369	5408.42		217,228		305,436		305,436	88,207				13,709		0001
Purchased Call/S&P 500 INDEX/SPXD170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	6,373,392	5570.64		394,513		499,145		499,145	104,632				25,515		0001
Purchased Call/S&P 500 INDEX/SPX815RSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	4,400,632	5319.31		202,429		277,638		277,638	75,209				17,082		0001
Purchased Call/S&P 500 INDEX/SPX815RS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	2,454,000	5319.31		124,172		172,389		172,389	48,217				9,526		0001
Purchased Call/S&P 500 INDEX/SPXB05USD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	7,345,000	5702.55		336,401		383,451		383,451	47,050				31,292		0001
Purchased Call/S&P 500 INDEX/SPXH00XS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	1,301,705	5572.85		103,746		125,775		125,775	22,029				4,683		0001
Purchased Call/S&P 500 INDEX/SPXI000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	3,723,623	5564.41		272,197		347,833		347,833	75,636				13,885		0001
Purchased Call/S&P 500 INDEX/SPX815RS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	5,797,736	5319.31		416,857		625,672		625,672	208,814				22,506		0001
Purchased Call/S&P 500 INDEX/SPX815RS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	6,535,131	5319.31		412,367		598,588		598,588	186,221				25,368		0001
Purchased Call/S&P 500 INDEX/SPXB05SSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	5,102,920	5408.42		384,250		565,951		565,951	181,701				21,158		0001
Purchased Call/S&P 500 INDEX/SPXB05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/22/2025	1	103,389	5564		6,227		7,948		7,948	1,721				386		0001
Purchased Call/S&P 500 INDEX/SPXB05NSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2025	1	4,723,000	5572.85		343,834		429,506		429,506	85,672				16,993		0001
Purchased Call/S&P 500 INDEX/SPXI000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	1,519,251	5564.41		122,604		152,569		152,569	29,966				5,665		0001
Purchased Call/S&P 500 INDEX/SPXB05SS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	1,718,598	5408.42		94,351		127,426		127,426	33,075				7,126		0001
Purchased Call/S&P 500 INDEX/SPXI000S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	3,345,526	5564.41		167,276		210,882		210,882	43,605				12,475		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	1,427,000	5570.64		115,587		149,394		149,394	33,807				5,713		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	1,391,704	5570.64		102,847		132,763		132,763	29,916				5,572		0001
Purchased Call/S&P 500 INDEX/SPXB05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	2,200,000	5702.55		118,800		136,794		136,794	17,994				9,373		0001
Purchased Call/S&P 500 INDEX/SPXH00XS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	3,738,299	5572.85		186,915		233,963		233,963	47,048				13,450		0001
Purchased Call/S&P 500 INDEX/SPXB05USG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	3,491,000	5702.55		221,329		257,762		257,762	36,432				14,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	1,371,490	5995.54		111,776		83,905		83,905	(27,872)				6,330		0001
Purchased Call/S&P 500 INDEX/SPX815XSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/22/2024	11/21/2025	1	172,494	5969.34		8,073		7,240		7,240	(833)				814		0001
Purchased Call/S&P 500 INDEX/SPXD178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	2,752,000	5995.54		135,123		119,324		119,324	(15,799)				12,701		0001
Purchased Call/S&P 500 INDEX/SPXI00B$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/08/2025	1	2,007,144	5751		155,204		158,188		158,188	2,984				8,806		0001
Purchased Call/S&P 500 INDEX/SPXC055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	1,469,000	6090.27		116,639		80,441		80,441	(36,197)				7,110		0001
Purchased Call/S&P 500 INDEX/SPXI00C$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	1,301,736	5851.2		105,310		98,379		98,379	(6,931)				5,851		0001
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	2,012,086	5969.34		169,015		135,175		135,175	(33,840)				9,493		0001
Purchased Call/S&P 500 INDEX/SPXD173$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	1,625,000	5751.13		86,613		92,466		92,466	5,853				7,129		0001
Purchased Call/S&P 500 INDEX/SPXC051$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	2,889,000	5995.54		196,452		162,239		162,239	(34,213)				13,334		0001
Purchased Call/S&P 500 INDEX/SPXI00C$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	4,842,760	5851.2		345,773		333,900		333,900	(11,873)				21,768		0001
Purchased Call/S&P 500 INDEX/SPXC054$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	2,470,375	6090.27		134,635		104,999		104,999	(29,637)				11,956		0001
Purchased Call/S&P 500 INDEX/SPXI00C$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	2,424,824	5851.2		150,824		148,484		148,484	(2,340)				10,900		0001
Purchased Call/S&P 500 INDEX/SPXC055$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2025	1	4,455,752	5930.85		283,831		262,613		262,613	(21,218)				22,002		0001
Purchased Call/S&P 500 INDEX/SPXC054$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	1,333,952	6090.27		91,242		66,944		66,944	(24,298)				6,456		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	1,021,553	6090.27		84,380		56,924		56,924	(27,456)				4,944		0001
Purchased Call/S&P 500 INDEX/SPXA218$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/09/2024	10/08/2025	1	1,495,294	5751		131,745		130,220		130,220	(1,525)				6,560		0001
Purchased Call/S&P 500 INDEX/SPXC053$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	4,050,000	5969.34		228,825		204,207		204,207	(24,618)				19,108		0001
Purchased Call/S&P 500 INDEX/SPXC051$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	5,400,000	5995.54		386,640		313,681		313,681	(72,959)				24,923		0001
Purchased Call/S&P 500 INDEX/SPXI00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	3,895,163	5969.34		282,010		239,288		239,288	(42,722)				18,378		0001
Purchased Call/S&P 500 INDEX/SPXA21A$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	1,743,932	5995.54		136,027		105,864		105,864	(30,163)				8,049		0001
Purchased Call/S&P 500 INDEX/SPXC053$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/21/2025	1	4,715,085	5969.34		291,864		256,931		256,931	(34,933)				22,246		0001
Purchased Call/S&P 500 INDEX/SPXC054SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	5,274,001	6090.27		390,803		278,177		278,177	(112,627)				25,526		0001
Purchased Call/S&P 500 INDEX/SPXI00CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	2,266,728	5851.2		171,818		163,796		163,796	(8,022)				10,189		0001
Purchased Call/S&P 500 INDEX/SPXI00BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/08/2024	10/08/2025	1	4,239,251	5751.13		311,161		328,977		328,977	17,816				18,598		0001
Purchased Call/S&P 500 INDEX/SPXC055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/22/2025	1	3,811,914	5930.85		213,086		199,229		199,229	(13,857)				18,823		0001
Purchased Call/S&P 500 INDEX/SPXI00CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	1,944,162	5851.2		114,706		113,265		113,265	(1,441)				8,739		0001
Purchased Call/S&P 500 INDEX/SPXC051$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	3,760,975	5995.54		215,128		185,848		185,848	(29,280)				17,358		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815V\$H	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	2,434,000	5751.13		146,040		152,942		152,942	6,902				10,678		0001
Purchased Call/S&P 500 INDEX/SPXI00B\$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/08/2024	10/08/2025	1	2,325,757	5751.13		179,781		188,826		188,826	9,045				10,203		0001
Purchased Call/S&P 500 INDEX/SPXI00M\$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	12/20/2024	12/22/2025	1	1,722,000	5930.85		126,050		114,444		114,444	(11,607)				8,503		0001
Purchased Call/S&P 500 INDEX/SPXC054\$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	6,085,786	6090.27		373,059		282,885		282,885	(90,173)				29,455		0001
Purchased Call/S&P 500 INDEX/SPX815Y\$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	2,492,205	5930.85		118,380		110,295		110,295	(8,084)				12,306		0001
Purchased Call/S&P 500 INDEX/SPXA218\$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	2,983,518	5751.13		252,704		259,775		259,775	7,071				13,089		0001
Purchased Call/S&P 500 INDEX/SPXA218\$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,074,667	5751.13		89,842		92,754		92,754	2,911				4,715		0001
Purchased Call/S&P 500 INDEX/SPXC051\$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,277,755	5995.54		94,554		75,683		75,683	(18,870)				5,897		0001
Purchased Call/S&P 500 INDEX/SPXI00H\$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/22/2024	11/21/2025	1	1,792,199	5969.34		137,641		114,608		114,608	(23,033)				8,456		0001
Purchased Call/S&P 500 INDEX/SPXC051\$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,817,263	5995.54		170,163		145,223		145,223	(24,940)				13,003		0001
Purchased Call/S&P 500 INDEX/SPX815V\$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2025	1	2,400,000	5851.2		128,160		124,926		124,926	(3,234)				10,788		0001
Purchased Call/S&P 500 INDEX/SPXB05W\$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	1	7,056,494	5751.13		450,204		479,859		479,859	29,655				30,957		0001
Purchased Call/S&P 500 INDEX/SPXC054\$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,465,000	6090.27		68,855		55,080		55,080	(13,775)				7,090		0001
Purchased Call/S&P 500 INDEX/SPXI00M\$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	12/20/2024	12/22/2025	1	3,414,000	5930.85		268,682		240,824		240,824	(27,857)				16,858		0001
Purchased Call/S&P 500 INDEX/SPX8156\$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	2,021,325	4381.89	236,091			481,209		481,209	181,251				6,918		0001
Purchased Call/S&P 500 INDEX/SPX8158\$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	1	2,286,000	4499.38	230,429			404,647		404,647	142,037				8,874		0001
Purchased Call/S&P 500 INDEX/SPX815I\$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/06/2026	1	1,689,000	5123.69		185,283		296,532		296,532	111,248				9,166		0001
Purchased Call/S&P 500 INDEX/SPX9210\$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	1,571,687	4536.34	214,850			510,101		510,101	273,329				5,861		0001
Purchased Call/S&P 500 INDEX/SPX9212\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2025	1	1,165,000	4499.38	165,197			393,175		393,175	206,852				4,522		0001
Purchased Call/S&P 500 INDEX/SPX9211\$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,195,277	4850.43		151,083		324,119		324,119	173,036				6,154		0001
Purchased Call/S&P 500 INDEX/SPXA05U\$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	1	2,136,829	4192.63	251,718			563,581		563,581	189,344				6,664		0001
Purchased Call/S&P 500 INDEX/SPXB052\$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	1	1,511,365	4387.55	152,497			270,958		270,958	86,165				6,051		0001
Purchased Call/S&P 500 INDEX/SPXB053\$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/08/2025	1	1,398,907	4457.49	128,140			217,755		217,755	69,297				5,800		0001
Purchased Call/S&P 500 INDEX/SPXB054\$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	1	1,371,000	4320.06	197,013			542,363		542,363	266,556				5,841		0001
Purchased Call/S&P 500 INDEX/SPXB056\$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	1	1,596,328	4224.16	159,314			284,978		284,978	76,598				7,176		0001
Purchased Call/S&P 500 INDEX/SPXB05B\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,457,000	4556.62	195,967			489,013		489,013	254,385				6,874		0001
Purchased Call/S&P 500 INDEX/SPXB05B\$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,496,000	4556.62	144,065			243,696		243,696	82,429				7,058		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	1	1,493,000	4604.37	159,751			286,188		286,188	108,219				7,226		0001
Purchased Call/S&P 500 INDEX/SPXB05G$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	1	1,162,000	4763.54		116,200		195,323		195,323	79,123				5,873		0001
Purchased Call/S&P 500 INDEX/SPXB05J$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,504,666	5087.03		153,175		234,430		234,430	81,255				8,032		0001
Purchased Call/S&P 500 INDEX/SPXB05J$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	1	1,261,000	5087.03		149,302		247,064		247,064	97,761				6,731		0001
Purchased Call/S&P 500 INDEX/SPXB05L$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	1,399,341	5234.18		96,694		131,497		131,497	34,803				7,717		0001
Purchased Call/S&P 500 INDEX/SPXB05L$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,540,000	5234.18		282,194		423,743		423,743	141,549				14,007		0001
Purchased Call/S&P 500 INDEX/SPXG00D$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/08/2025	1	1,258,000	4308.5	123,410			222,839		222,839	64,463				5,519		0001
Purchased Call/S&P 500 INDEX/SPXH002$D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	02/06/2026	1	1,666,000	4997.91		178,928		298,603		298,603	119,675				8,742		0001
Purchased Call/S&P 500 INDEX/SPXI134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	1	1,662,669	3991.05	186,884			410,141		410,141	109,015				3,138		0001
Purchased Call/S&P 500 INDEX/SPXI134$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	1	1,528,000	3991.05	202,154			537,723		537,723	187,034				2,884		0001
Purchased Call/S&P 500 INDEX/SPXJ13C$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	1	1,210,000	4387.55	175,692			450,002		450,002	227,478				4,844		0001
Purchased Call/S&P 500 INDEX/SPXH00F$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/16/2024	04/17/2025	1	20,224,000	3996.17		283,136		37,373		37,373	(245,763)				54,750		0001
Purchased Call/S&P 500 INDEX/SPXL130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2026	1	208,706	.5207		9,012		11,884		11,884	2,872				1,177		0001
Purchased Call/S&P 500 INDEX/SPXL13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,076,591	5464.62		135,112		174,252		174,252	39,140				6,535		0001
Purchased Call/S&P 500 INDEX/SPX815JS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	3,076,000	5202.39		358,354		541,447		541,447	183,093				17,322		0001
Purchased Call/S&P 500 INDEX/SPX921VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,816,452	5307.01		224,877		323,097		323,097	98,220				10,704		0001
Purchased Call/S&P 500 INDEX/SPX921USL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	1,672,000	5187.67		183,418		273,836		273,836	90,418				9,716		0001
Purchased Call/S&P 500 INDEX/SPXH00K$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	06/20/2025	1	10,624,000	5560.87		639,565		1,071,991		1,071,991	432,427				36,359		0001
Purchased Call/S&P 500 INDEX/SPX921SSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,249,000	5010.6		92,301		130,896		130,896	38,595				7,139		0001
Purchased Call/S&P 500 INDEX/SPX815JSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2026	1	2,021,000	5202.39		186,740		263,270		263,270	76,529				11,381		0001
Purchased Call/S&P 500 INDEX/SPX921USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,135,505	5187.67		271,850		432,301		432,301	160,451				12,409		0001
Purchased Call/S&P 500 INDEX/SPX921XSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,132,000	5346.99		268,845		378,057		378,057	109,212				12,773		0001
Purchased Call/S&P 500 INDEX/SPX921XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,437,083	5346.99		273,684		372,250		372,250	98,565				14,600		0001
Purchased Call/S&P 500 INDEX/SPXH00D$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	04/08/2026	1	1,628,348	.5202		211,723		331,616		331,616	119,894				9,170		0001
Purchased Call/S&P 500 INDEX/SPX921SS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2026	1	1,522,000	5010.6		181,270		293,175		293,175	111,904				8,700		0001
Purchased Call/S&P 500 INDEX/SPXL136$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2026	1	1,088,000	5187.67		85,843		117,968		117,968	32,125				6,322		0001
Purchased Call/S&P 500 INDEX/SPX921VSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,296,000	5307.01		140,357		194,305		194,305	53,949				7,637		0001
Purchased Call/S&P 500 INDEX/SPXL13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,689,887	5464.62		145,837		178,769		178,769	32,932				10,258		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2026	1	1,557,000	5572.85		206,770		242,916		242,916	36,147				9,591		0001
Purchased Call/S&P 500 INDEX/SPXA211$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	1,492,000	5564.41		183,218		223,121		223,121	39,903				9,306		0001
Purchased Call/S&P 500 INDEX/SPXA215$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	2,560,000	5408.42		331,264		490,169		490,169	158,905				16,629		0001
Purchased Call/S&P 500 INDEX/SPXB05U$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,914,000	5702.55		153,503		172,153		172,153	18,650				12,573		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,512,117	5564.41		200,204		240,497		240,497	40,292				9,432		0001
Purchased Call/S&P 500 INDEX/SPXM136$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,048,581	5702.55		130,129		153,808		153,808	23,680				6,888		0001
Purchased Call/S&P 500 INDEX/SPXM136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	1,563,000	5702.55		183,496		217,116		217,116	33,620				10,267		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,286,212	5572.85		154,989		185,822		185,822	30,833				7,923		0001
Purchased Call/S&P 500 INDEX/SPXM130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	3,749,000	5570.64		480,997		608,996		608,996	127,999				23,993		0001
Purchased Call/S&P 500 INDEX/SPXA212$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,107,931	5319.31		281,830		427,823		427,823	145,993				13,332		0001
Purchased Call/S&P 500 INDEX/SPXB05S$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	1,797,178	5408.42		219,256		313,432		313,432	94,176				11,674		0001
Purchased Call/S&P 500 INDEX/SPXB05U$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	1,017,394	5702.55		107,844		125,110		125,110	17,267				6,683		0001
Purchased Call/S&P 500 INDEX/SPXM130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	1,474,957	5570.64		153,691		187,353		187,353	33,663				9,440		0001
Purchased Call/S&P 500 INDEX/SPXB05S$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	2,675,000	5408.42		289,970		392,058		392,058	102,088				17,376		0001
Purchased Call/S&P 500 INDEX/SPXB050$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	08/08/2024	08/07/2026	1	2,005,000	5319.31		238,595		344,476		344,476	105,881				12,681		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,805,985	5995.54		215,454		191,757		191,757	(23,698)				12,280		0001
Purchased Call/S&P 500 INDEX/SPXB15X$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	5,421,672	5995.54		710,239		607,152		607,152	(103,087)				36,865		0001
Purchased Call/S&P 500 INDEX/SPXA218$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,984,000	5751.13		262,682		282,190		282,190	19,509				13,197		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	4,439,536	6090.27		593,122		472,295		472,295	(120,827)				30,894		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	4,013,741	5969.34		541,855		474,681		474,681	(67,174)				27,573		0001
Purchased Call/S&P 500 INDEX/SPXC055$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2026	1	1,480,000	5930.85		194,472		179,419		179,419	(15,053)				10,400		0001
Purchased Call/S&P 500 INDEX/SPXI00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,285,000	5995.54		166,279		144,077		144,077	(22,202)				8,737		0001
Purchased Call/S&P 500 INDEX/SPXM13C$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	1,750,333	5851.2		229,119		227,867		227,867	(1,252)				11,768		0001
Purchased Call/S&P 500 INDEX/SPXI00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/08/2024	11/06/2026	1	1,037,000	5995.54		97,478		90,275		90,275	(7,203)				7,051		0001
Purchased Call/S&P 500 INDEX/SPXI00HSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	11/22/2024	11/20/2026	1	1,200,000	5969.34		142,440		129,637		129,637	(12,803)				8,244		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,566,197	5930.85		496,771		455,571		455,571	(41,201)				25,061		0001
Purchased Call/S&P 500 INDEX/SPXA21E$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	1,967,000	6090.27		248,235		202,179		202,179	(46,056)				13,688		0001
Purchased Call/RTY Index/RTY0050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	1,252,000	2227.89		65,480		64,039		64,039	(1,441)				5,334		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/RTY Index/RTY0050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	2,162,000	2399.64		124,099		78,511		78,511	(45,588)				9,978		0001
Purchased Call/RTY Index/RTY0000S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	11/22/2024	11/21/2025	1	1,228,000	2406.67		80,188		48,085		48,085	(32,104)				5,794		0001
Purchased Call/RTY Index/RTY0150S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/20/2026	1	1,271,000	2013.84		194,717		245,258		245,258	50,540				6,784		0001
Purchased Call/RTY Index/RTY0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	1	4,488,000	2395.55		516,569		417,253		417,253	(99,316)				27,870		0001
Purchased Call/RTY Index/RTY0050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	1,111,000	2399.64		166,317		110,392		110,392	(55,925)				7,554		0001
Purchased Call/S&P 500 INDEX/SPX050KSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	8,651,000	2749.98	1,680,024			10,240,675		10,240,675	3,310,624				48,717		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	20,299,048	4271.78	5,168,138			10,585,092		10,585,092	4,454,880				184,566		0001
Purchased Call/S&P 500 INDEX/SPX615SSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2026	1	1,994,000	3321.75	340,775			1,620,939		1,620,939	600,418				10,266		0001
Purchased Call/S&P 500 INDEX/SPX615XSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	7,481,000	2929.8	1,383,985			7,915,878		7,915,878	2,629,138				43,472		0001
Purchased Call/S&P 500 INDEX/SPX6216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2019	11/07/2025	1	1,331,000	3093.08	233,457			1,243,161		1,243,161	434,211				6,143		0001
Purchased Call/S&P 500 INDEX/SPX6211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	8,794,989	3509.44	1,605,086			6,597,610		6,597,610	2,486,023				59,801		0001
Purchased Call/S&P 500 INDEX/SPX7151S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	2,171,984	3397	409,045			1,731,013		1,731,013	644,486				13,901		0001
Purchased Call/S&P 500 INDEX/SPX7159S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	9,670,766	3821.35	1,970,902			6,072,050		6,072,050	2,416,033				71,452		0001
Purchased Call/S&P 500 INDEX/SPX715ASG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	11,408,778	4097.17	2,229,275			6,080,081		6,080,081	2,560,235				85,917		0001
Purchased Call/S&P 500 INDEX/SPX715BS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	7,806,953	4134.98	1,534,066			4,076,726		4,076,726	1,728,052				59,287		0001
Purchased Call/S&P 500 INDEX/SPX715HSO	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/10/2021	08/06/2027	1	1,375,321	4437	266,665			611,527		611,527	273,148				11,082		0001
Purchased Call/S&P 500 INDEX/SPX715MSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/24/2021	11/22/2027	1	2,439,812	4683	512,607			959,753		959,753	445,245				20,750		0001
Purchased Call/S&P 500 INDEX/SPX715SS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/26/2022	05/22/2028	1	1,697,092	3901	466,859			1,097,110		1,097,110	426,824				15,627		0001
Purchased Call/S&P 500 INDEX/SPX7210S5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	2,997,668	4123	707,306			1,708,783		1,708,783	693,507				27,447		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	3,223,020	3901	802,186			2,086,711		2,086,711	812,850				29,679		0001
Purchased Call/S&P 500 INDEX/SPX805JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2019	12/08/2025	1	1,401,000	3145.91	240,832			1,267,238		1,267,238	442,974				6,781		0001
Purchased Call/S&P 500 INDEX/SPX8215SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	2,344,986	3758	587,596			1,676,763		1,676,763	630,180				22,641		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	5,481,876	3702.25	989,479			3,654,556		3,654,556	1,439,865				38,147		0001
Purchased Call/S&P 500 INDEX/SPX9057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/22/2021	01/22/2027	1	7,216,562	3841.47	1,373,312			4,449,702		4,449,702	1,799,840				51,792		0001
Purchased Call/S&P 500 INDEX/SPX9057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2027	1	9,844,762	3915.59	1,927,604			5,814,729		5,814,729	2,386,233				71,448		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2027	1	13,026,646	3876.5	2,628,777			7,897,449		7,897,449	3,209,287				95,398		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2027	1	12,394,237	3940.59	2,514,791			7,256,839		7,256,839	2,980,862				92,375		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX905C\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	7,977,532	4232.6	1,551,630			3,940,805		3,940,805	1,713,410				61,120		0001
Purchased Call/S&P 500 INDEX/SPX905D\$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	13,726,543	4155.86	2,690,403			7,127,205		7,127,205	3,042,233				106,021		0001
Purchased Call/S&P 500 INDEX/SPX905E\$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	14,673,377	4227.26	2,823,158			7,313,983		7,313,983	3,162,499				114,500		0001
Purchased Call/S&P 500 INDEX/SPX905F\$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	14,394,898	4246.44	2,782,534			7,110,991		7,110,991	3,081,088				113,208		0001
Purchased Call/S&P 500 INDEX/SPX905H\$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	23,198,630	4320.82	4,442,538			10,987,454		10,987,454	4,821,931				184,053		0001
Purchased Call/S&P 500 INDEX/SPX9051\$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	13,566,856	4367.48	2,576,346			6,265,596		6,265,596	2,769,656				108,454		0001
Purchased Call/S&P 500 INDEX/SPX905J\$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	20,627,280	4436.52	3,939,811			9,172,881		9,172,881	4,109,904				166,215		0001
Purchased Call/S&P 500 INDEX/SPX905K\$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	21,934,736	4441.67	4,231,211			9,748,465		9,748,465	4,360,252				178,051		0001
Purchased Call/S&P 500 INDEX/SPX905K\$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	3,616,190	4442	722,925			1,606,936		1,606,936	718,794				29,354		0001
Purchased Call/S&P 500 INDEX/SPX905M\$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	27,079,066	4395.64	5,386,026			12,473,738		12,473,738	5,498,940				223,547		0001
Purchased Call/S&P 500 INDEX/SPX905N\$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	36,269,801	4391.34	7,471,579			16,833,182		16,833,182	7,393,485				301,817		0001
Purchased Call/S&P 500 INDEX/SPX9050\$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	23,678,233	4544.9	4,854,038			10,041,907		10,041,907	4,541,416				198,397		0001
Purchased Call/S&P 500 INDEX/SPX905P\$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	3,036,714	4702	596,066			1,173,921		1,173,921	547,213				25,654		0001
Purchased Call/S&P 500 INDEX/SPX9050\$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	27,109,102	4682.94	5,625,139			10,637,668		10,637,668	4,928,158				230,553		0001
Purchased Call/S&P 500 INDEX/SPX905R\$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	27,757,895	4701.21	5,759,763			10,817,787		10,817,787	5,016,897				237,852		0001
Purchased Call/S&P 500 INDEX/SPX905U\$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	28,306,948	4677.03	6,023,719			11,305,103		11,305,103	5,191,064				245,928		0001
Purchased Call/S&P 500 INDEX/SPX905V\$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	4,733,357	4398	997,258			2,243,749		2,243,749	971,955				41,383		0001
Purchased Call/S&P 500 INDEX/SPX905W\$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,220,426	4521.54	5,465,266			11,160,946		11,160,946	4,942,053				222,271		0001
Purchased Call/S&P 500 INDEX/SPX905X\$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	29,502,657	4304.76	6,405,027			14,871,165		14,871,165	6,302,703				261,611		0001
Purchased Call/S&P 500 INDEX/SPX905Y\$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	23,563,146	4170.7	5,379,466			12,880,732		12,880,732	5,311,607				210,304		0001
Purchased Call/S&P 500 INDEX/SPX905Z\$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	25,136,507	4511.61	5,904,566			11,299,364		11,299,364	4,965,574				225,692		0001
Purchased Call/S&P 500 INDEX/SPX9210\$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/20/2029	1	2,971,303	4536	836,887			1,476,614		1,476,614	611,646				31,702		0001
Purchased Call/S&P 500 INDEX/SPX921ES\$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	23,624,875	4604.37	6,418,878			11,672,460		11,672,460	4,818,516				262,464		0001
Purchased Call/S&P 500 INDEX/SPXA051\$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	27,575,846	4488.28	6,780,901			12,630,015		12,630,015	5,513,271				249,272		0001
Purchased Call/S&P 500 INDEX/SPXA052\$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	18,594,288	4123.34	4,756,419			10,579,911		10,579,911	4,293,990				170,253		0001
Purchased Call/S&P 500 INDEX/SPXA053\$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	16,962,013	3901.36	4,230,326			10,964,848		10,964,848	4,269,953				156,193		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA054$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/21/2022	06/08/2028	1	1,518,719	.4116	295,979			872,111		872,111	352,348				14,081		0001
Purchased Call/S&P 500 INDEX/SPXA054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	17,766,327	3759.89	4,478,891			12,493,353		12,493,353	4,727,288				165,635		0001
Purchased Call/S&P 500 INDEX/SPXA054$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	20,349,535	3899.38	5,071,104			13,275,855		13,275,855	5,148,291				190,836		0001
Purchased Call/S&P 500 INDEX/SPXA055$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	21,340,831	3961.63	5,217,833			13,481,224		13,481,224	5,277,715				201,220		0001
Purchased Call/S&P 500 INDEX/SPXA055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	24,483,610	4140.06	6,049,900			14,047,040		14,047,040	5,668,702				232,449		0001
Purchased Call/S&P 500 INDEX/SPXA056$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	20,562,308	4137.99	5,290,682			11,833,821		11,833,821	4,764,678				196,255		0001
Purchased Call/S&P 500 INDEX/SPXA056$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	1,750,758	.4138	448,704			1,007,576		1,007,576	405,683				16,710		0001
Purchased Call/S&P 500 INDEX/SPXA057$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	25,361,215	4006.18	6,629,422			15,755,224		15,755,224	6,192,066				243,600		0001
Purchased Call/S&P 500 INDEX/SPXA058$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	18,274,433	3757.99	5,009,022			13,051,876		13,051,876	4,906,810				176,440		0001
Purchased Call/S&P 500 INDEX/SPXA058$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	2,267,331	.3758	582,081			1,619,358		1,619,358	608,793				21,891		0001
Purchased Call/S&P 500 INDEX/SPXA059$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	19,615,548	3639.66	5,531,585			14,994,667		14,994,667	5,519,280				190,360		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	2,297,740	.3640	641,458			1,756,289		1,756,289	646,497				22,299		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	19,076,050	3752.75	5,560,669			13,726,920		13,726,920	5,143,082				186,064		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	2,701,376	.3753	831,241			1,943,743		1,943,743	728,296				26,349		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	19,869,040	4003.58	5,503,724			12,522,328		12,522,328	4,883,122				196,088		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	29,002,463	3963.51	7,790,062			18,726,886		18,726,886	7,247,980				287,831		0001
Purchased Call/S&P 500 INDEX/SPXA05F$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	27,547,484	3822.39	7,457,104			19,257,423		19,257,423	7,267,149				274,719		0001
Purchased Call/S&P 500 INDEX/SPXA05F$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	16,105,259	3895.08	4,235,683			10,847,532		10,847,532	4,139,619				161,548		0001
Purchased Call/S&P 500 INDEX/SPXA05F$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	2,287,176	.3895	610,490			1,540,539		1,540,539	587,890				22,942		0001
Purchased Call/S&P 500 INDEX/SPXA05G$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	14,358,713	3972.61	3,664,344			9,296,530		9,296,530	3,589,367				144,714		0001
Purchased Call/S&P 500 INDEX/SPXA051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	31,302,032	3991.05	8,385,814			20,159,710		20,159,710	7,780,894				318,756		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	24,406,649	3992.01	6,526,338			15,745,308		15,745,308	6,071,749				249,686		0001
Purchased Call/S&P 500 INDEX/SPXA05M$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	28,343,081	3936.97	7,275,669			18,869,918		18,869,918	7,198,587				291,281		0001
Purchased Call/S&P 500 INDEX/SPXA050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	26,392,470	4105.02	6,603,396			16,119,217		16,119,217	6,317,788				272,551		0001
Purchased Call/S&P 500 INDEX/SPXA05P$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/11/2023	04/06/2029	1	1,958,095	.4105	504,189			1,195,914		1,195,914	468,727				20,221		0001
Purchased Call/S&P 500 INDEX/SPXA05R$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	16,313,103	.4134	4,160,127			9,839,204		9,839,204	3,869,276				169,219		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05RS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/25/2023	04/20/2029	1	2,666,120	.4134	643,536			1,608,063		1,608,063	632,372				27,656		0001
Purchased Call/S&P 500 INDEX/SPXA05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	24,902,450	4138.12	6,235,573			15,036,144		15,036,144	5,904,968				259,793		0001
Purchased Call/S&P 500 INDEX/SPXA05US9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	23,362,353	4192.63	5,985,435			13,728,558		13,728,558	5,436,214				244,797		0001
Purchased Call/S&P 500 INDEX/SPXA13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	01/08/2020	01/08/2026	1	3,551,000	3253.05	609,707			3,008,609		3,008,609	1,089,996				17,949		0001
Purchased Call/S&P 500 INDEX/SPXA13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/07/2020	02/06/2026	1	1,913,000	3327.71	319,280			1,552,186		1,552,186	572,283				10,038		0001
Purchased Call/S&P 500 INDEX/SPXA13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	02/21/2020	02/20/2026	1	3,448,000	3337.75	562,714			2,782,499		2,782,499	1,028,156				18,405		0001
Purchased Call/S&P 500 INDEX/SPXA17DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2019	11/21/2025	1	2,620,000	3110.29	449,854			2,423,398		2,423,398	842,561				12,361		0001
Purchased Call/S&P 500 INDEX/SPXA17JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2019	12/22/2025	1	3,354,000	3221.22	577,894			2,894,509		2,894,509	1,031,217				16,562		0001
Purchased Call/S&P 500 INDEX/SPXA17QSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/06/2020	03/06/2026	1	2,621,000	2972.37	428,796			2,678,649		2,678,649	909,036				14,224		0001
Purchased Call/S&P 500 INDEX/SPXA17SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2020	03/20/2026	1	3,047,000	2304.92	601,783			4,847,515		4,847,515	1,427,157				16,803		0001
Purchased Call/S&P 500 INDEX/SPXA17TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	2,606,865	.2305	617,424			4,147,213		4,147,213	1,221,001				14,376		0001
Purchased Call/S&P 500 INDEX/SPXA17YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2020	05/22/2026	1	7,016,000	2955.45	1,310,589			7,303,172		7,303,172	2,463,619				41,344		0001
Purchased Call/S&P 500 INDEX/SPXB050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	22,002,989	4536.34	5,976,012			10,931,490		10,931,490	4,547,953				234,758		0001
Purchased Call/S&P 500 INDEX/SPXB052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	30,690,510	4387.55	8,841,936			16,575,597		16,575,597	6,709,020				330,683		0001
Purchased Call/S&P 500 INDEX/SPXB053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	34,196,191	4457.49	9,578,353			17,875,780		17,875,780	7,307,178				370,191		0001
Purchased Call/S&P 500 INDEX/SPXB054SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	30,518,881	4320.06	8,679,570			17,169,883		17,169,883	6,856,903				331,732		0001
Purchased Call/S&P 500 INDEX/SPXB057S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2023	10/22/2029	1	4,143,901	.4224	1,224,249			2,463,159		2,463,159	965,572				45,446		0001
Purchased Call/S&P 500 INDEX/SPXB05ASX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	21,162,854	4556.62	5,811,320			10,677,657		10,677,657	4,393,191				234,066		0001
Purchased Call/S&P 500 INDEX/SPXB05ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	24,989,924	4754.63	6,747,279			11,478,650		11,478,650	4,855,670				278,706		0001
Purchased Call/S&P 500 INDEX/SPXB05GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	34,603,580	4763.54		9,218,394		15,883,009		15,883,009	6,664,616				387,833		0001
Purchased Call/S&P 500 INDEX/SPXB05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	27,278,307	4850.43		7,307,858		12,026,264		12,026,264	4,718,405				306,897		0001
Purchased Call/S&P 500 INDEX/SPXB051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	53,000,964	4997.91		14,326,161		21,804,743		21,804,743	7,478,582				599,028		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	39,063,078	5123.69		10,617,345		15,178,269		15,178,269	4,560,924				444,801		0001
Purchased Call/S&P 500 INDEX/SPXB135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/22/2020	04/22/2026	1	8,920,000	2799.31	1,693,908			10,238,576		10,238,576	3,336,786				50,986		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/08/2020	06/08/2026	1	7,477,981	3232.39	1,325,098			6,536,585		6,536,585	2,344,104				44,800		0001
Purchased Call/S&P 500 INDEX/SPXB13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	06/22/2020	06/22/2026	1	6,916,000	3117.86	1,284,301			6,508,483		6,508,483	2,273,025				41,983		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	07/22/2020	07/22/2026	1	5,895,965	3276.02	1,048,892			5,041,019		5,041,019	1,820,801				36,775		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB141SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	6,729,148	3351.28	1,199,134			5,503,023		5,503,023	2,019,486				42,559		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	7,348,170	3169.94	1,325,610			6,703,875		6,703,875	2,365,846				45,264		0001
Purchased Call/S&P 500 INDEX/SPXB176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	8,685,200	3315.57	1,611,105			7,292,346		7,292,346	2,646,658				57,052		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	6,478,341	3453.49	1,203,676			5,012,752		5,012,752	1,869,066				43,557		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	1,417,269	3509	272,579			1,062,430		1,062,430	401,070				9,637		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	6,179,954	3557.54	1,132,168			4,501,701		4,501,701	1,716,717				42,454		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	8,870,265	3824.68	1,676,480			5,515,354		5,515,354	2,222,880				63,065		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	26,399,848	4696.56	5,493,808			10,364,105		10,364,105	4,820,612				227,688		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	8,454,836	3397.16	1,521,025			6,724,436		6,724,436	2,491,904				54,110		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	9,295,377	3331.84	1,756,826			7,717,090		7,717,090	2,818,994				60,378		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	11,458,723	3446.83	2,149,656			8,886,470		8,886,470	3,318,627				76,221		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	4,727,755	3687.26	847,214			3,191,721		3,191,721	1,251,077				33,224		0001
Purchased Call/S&P 500 INDEX/SPXE13X$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	28,407,541	4514.07	5,567,878			12,145,557		12,145,557	5,525,655				232,858		0001
Purchased Call/S&P 500 INDEX/SPXF138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,540,721	4545	317,494			654,422		654,422	297,250				12,910		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	49,054,416	4701.7	9,850,127			18,997,402		18,997,402	8,896,445				414,415		0001
Purchased Call/S&P 500 INDEX/SPXF13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	2,118,695	4677	451,265			847,868		847,868	391,453				18,407		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	25,981,269	4397.94	5,549,599			12,340,093		12,340,093	5,368,658				227,152		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	33,097,472	4115.77	8,261,129			19,036,150		19,036,150	7,710,292				306,860		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/22/2030	1	50,694,110	5087.03		13,940,880		19,869,818		19,869,818	5,928,938				575,101		0001
Purchased Call/S&P 500 INDEX/SPXH00ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/22/2024	03/22/2030	1	33,957,679	5234.18		9,372,319		12,455,659		12,455,659	3,083,339				388,094		0001
Purchased Call/S&P 500 INDEX/SPXH13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	31,099,786	3828.11	8,919,419			21,547,443		21,547,443	8,173,923				305,409		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	30,386,440	4117.86	7,821,470			18,267,975		18,267,975	7,220,778				307,999		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	5,898,319	4133.52	1,498,173			3,560,302		3,560,302	1,402,919				61,184		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	33,674,511	4293.93	8,755,373			18,838,222		18,838,222	7,588,539				354,717		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	27,800,868	4381.89	7,425,612			14,886,592		14,886,592	6,075,172				294,109		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	22,662,139	4398.95	6,261,549			12,062,338		12,062,338	4,930,672				240,770		0001
Purchased Call/S&P 500 INDEX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	36,696,177	4499.38	10,300,617			18,669,478		18,669,478	7,725,724				393,757		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	34,970,398	4308.5	10,263,812			19,849,858		19,849,858	7,919,850				381,987		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	22,607,754	4224.16	6,655,723			13,435,449		13,435,449	5,280,033				247,938		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	34,895,477	4382.78	9,704,432			19,183,553		19,183,553	7,703,458				384,545		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	29,711,946	5307.01		8,444,135		10,800,891		10,800,891	2,356,756				344,959		0001
Purchased Call/S&P 500 INDEX/SPXC17XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	12/21/2029	1	5,289,000	6471.76		876,387		1,183,620		1,183,620	307,233				58,987		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/22/2024	04/22/2030	1	35,557,747	5010.6		10,375,750		14,794,207		14,794,207	4,418,456				409,670		0001
Purchased Call/S&P 500 INDEX/SPX921QSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	32,415,244	5202.39		9,257,794		12,251,888		12,251,888	2,994,095				372,113		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	44,820,590	5346.99		12,693,191		15,979,980		15,979,980	3,286,789				522,483		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	39,233,649	5464.62		11,024,655		13,313,717		13,313,717	2,289,062				458,965		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/08/2024	05/08/2030	1	36,215,740	5187.67		10,267,162		13,866,831		13,866,831	3,599,669				418,970		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2024	07/22/2030	1	24,911,888	5564.41		6,957,890		8,082,594		8,082,594	1,124,704				293,678		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2030	1	35,087,180	5319.31		9,498,100		12,911,593		12,911,593	3,413,493				415,360		0001
Purchased Call/S&P 500 INDEX/SPXB05NS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2024	07/08/2030	1	27,883,444	5572.85		7,832,459		8,965,644		8,965,644	1,133,185				327,573		0001
Purchased Call/S&P 500 INDEX/SPXB050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/22/2024	08/22/2030	1	31,320,602	5570.64		8,309,356		10,224,611		10,224,611	1,915,255				372,038		0001
Purchased Call/S&P 500 INDEX/SPXB05SSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/06/2030	1	32,571,655	5408.42		8,514,231		11,567,264		11,567,264	3,053,034				388,305		0001
Purchased Call/S&P 500 INDEX/SPXB05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/20/2030	1	22,136,547	5702.55		5,821,912		6,839,298		6,839,298	1,017,387				264,791		0001
Purchased Call/S&P 500 INDEX/SPXA216SV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/24/2024	09/20/2030	1	2,885,490	.5703		771,832		898,181		898,181	126,349				34,515		0001
Purchased Call/S&P 500 INDEX/SPXB05W88	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/08/2024	10/08/2030	1	35,931,116	5751.13		9,970,885		10,901,295		10,901,295	930,410				431,645		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	47,235,853	6090.27		13,556,690		12,532,417		12,532,417	(1,024,273)				575,340		0001
Purchased Call/S&P 500 INDEX/SPXC055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/20/2030	1	45,879,482	5930.85		13,589,503		13,074,127		13,074,127	(515,376)				560,622		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/08/2030	1	56,797,812	5995.54		16,249,854		15,474,364		15,474,364	(775,490)				687,320		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/22/2030	1	40,354,439	5969.34		11,662,433		11,180,287		11,180,287	(482,146)				489,932		0001
Purchased Call/S&P 500 INDEX/SPXA21ES4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/09/2024	12/06/2030	1	2,515,282	.6090		714,048		667,401		667,401	(46,647)				30,637		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/22/2024	10/22/2030	1	36,355,952	5851.2		10,245,107		10,556,565		10,556,565	311,457				438,197		0001
Purchased Call/S&P 500 INDEX/SRM0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,737,356	100	797,926			1,137,359		1,137,359	358,072				31,100		0001
Purchased Call/S&P 500 INDEX/SRM0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,368,385	100	296,119			448,851		448,851	138,706				12,060		0001
Purchased Call/S&P 500 INDEX/SRM0130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	1,698,686	100	431,466			610,272		610,272	179,690				15,355		0001
Purchased Call/S&P 500 INDEX/SRM0130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,806,782	100	487,831			910,480		910,480	241,310				17,036		0001
Purchased Call/S&P 500 INDEX/SRM0130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,768,754	100	536,463			1,049,381		1,049,381	265,443				17,077		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	4,195,479	100	1,178,510			1,905,400		1,905,400	544,296				42,526		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,503,986	100	696,108			1,355,488		1,355,488	374,060				25,733		0001
Purchased Call/S&P 500 INDEX/SRM0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,233,000	100	602,240			1,127,716		1,127,716	315,736				23,060		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,820,242	100	820,126			1,274,075		1,274,075	355,271				29,963		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	4,226,197	100	1,226,020			1,926,262		1,926,262	526,410				45,751		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	2,214,483	100	643,529			1,026,574		1,026,574	275,457				24,493		0001
Purchased Call/S&P 500 INDEX/SRM0130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	4,318,257	100		1,223,794		1,719,483		1,719,483	495,688				48,398		0001
Purchased Call/S&P 500 INDEX/SRM0130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	4,480,036	100		1,295,178		1,712,176		1,712,176	416,997				50,634		0001
Purchased Call/S&P 500 INDEX/SRM0130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	4,274,000	100		1,233,049		1,452,151		1,452,151	219,102				48,846		0001
Purchased Call/S&P 500 INDEX/SRM0170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2019	11/07/2025	1	1,724,000	100	308,596			1,090,409		1,090,409	317,733				7,957		0001
Purchased Call/S&P 500 INDEX/SRM0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	2,025,000	100	424,845			1,949,618		1,949,618	446,731				11,404		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	1,432,539	100	297,252			923,797		923,797	241,877				9,410		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,328,863	100	416,067			801,674		801,674	199,460				12,961		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,946,267	100	901,558			1,631,292		1,631,292	431,781				28,933		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	3,302,823	100	929,084			1,620,223		1,620,223	456,404				33,633		0001
Purchased Call/S&P 500 INDEX/SRM0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	2,296,000	100	663,544			1,138,173		1,138,173	318,127				23,489		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	6,002,601	100	1,758,162			2,544,635		2,544,635	704,735				64,409		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,940,640	100	1,192,044			1,824,591		1,824,591	489,408				42,460		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,778,316	100	838,774			1,366,726		1,366,726	361,620				30,200		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,661,628	100	832,025			1,447,289		1,447,289	365,380				29,190		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,999,460	100	578,844			874,680		874,680	233,977				22,213		0001
Purchased Call/S&P 500 INDEX/SRM0210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	2,152,426	100		624,204		849,104		849,104	224,901				24,216		0001
Purchased Call/S&P 500 INDEX/SRM0210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	3,908,267	100		1,118,546		1,424,263		1,424,263	305,716				44,338		0001
Purchased Call/S&P 500 INDEX/SRM0210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	3,842,114	100		1,084,629		1,323,635		1,323,635	239,006				43,749		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,307,007	100	278,000			495,055		495,055	159,413				9,380		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,856,960	100	402,218			611,027		611,027	201,244				13,984		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,931,434	100	413,906			586,914		586,914	200,615				14,798		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,892,375	100	397,020			611,824		611,824	194,956				14,616		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	2,285,171	100	469,603			677,697		677,697	235,521				17,832		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,763,571	100	373,524			539,592		539,592	182,155				13,869		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,810,304	100	379,802			551,031		551,031	174,967				14,363		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	2,123,317	100	437,191			609,203		609,203	204,023				17,110		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	3,678,744	100	759,293			1,021,768		1,021,768	330,492				30,155		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,760,451	100	575,002			831,028		831,028	272,307				22,788		0001
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	3,247,295	100	698,818			900,949		900,949	296,390				27,209		0001
Purchased Call/S&P 500 INDEX/SRM0400$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	3,296,000	100	699,741			803,344		803,344	270,608				27,845		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,887,992	100	644,889			804,054		804,054	258,984				24,908		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,940,707	100	437,435			550,924		550,924	176,149				16,861		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,494,588	100	577,248			941,001		941,001	297,867				22,120		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,487,689	100	355,706			632,068		632,068	186,960				13,278		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	2,326,581	100	581,645			784,669		784,669	237,416				20,890		0001
Purchased Call/S&P 500 INDEX/SRM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	1,710,000	100	394,668			564,187		564,187	169,207				15,354		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,433,332	100	390,153			657,257		657,257	184,463				13,124		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,210,432	100	593,943			987,427		987,427	283,384				20,494		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	2,312,381	100	618,793			1,037,024		1,037,024	283,227				21,954		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,612,868	100	741,532			1,329,613		1,329,613	337,559				25,097		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,434,518	100	752,266			1,530,786		1,530,786	388,021				23,626		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,727,527	100	505,647			886,506		886,506	241,693				17,145		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,258,722	100	365,785			664,169		664,169	188,516				12,626		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,552,443	100	431,734			767,776		767,776	212,631				15,646		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,863,427	100	774,557			1,400,837		1,400,837	383,545				29,703		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,943,844	100	527,754			969,212		969,212	262,781				20,279		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,850,902	100	790,555			1,381,125		1,381,125	376,484				29,873		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	3,563,904	100	983,638			1,628,957		1,628,957	451,161				37,541		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	5,038,471	100	1,423,872			2,278,255		2,278,255	621,778				53,303		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,524,299	100	435,645			625,234		625,234	175,924				16,263		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	2,284,426	100	707,030			1,165,791		1,165,791	300,619				24,953		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	3,209,760	100	930,509			1,640,313		1,640,313	417,079				35,371		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0401$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	2,256,000	100	654,240			876,914		876,914	243,445				25,161		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	1,253,033	100	255,619			875,992		875,992	230,669				7,719		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	709,629	100	141,997			457,618		457,618	124,287				4,426		0001
Purchased Call/S&P 500 INDEX/SRM0500$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	1,245,000	100	262,073			745,557		745,557	206,196				7,968		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,971,773	100	408,157			598,303		598,303	195,949				15,762		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,833,137	100	384,042			550,342		550,342	179,583				14,880		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,777,002	100	608,719			726,666		726,666	239,677				23,617		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	3,185,928	100	696,125			858,595		858,595	279,591				27,300		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	2,044,575	100	465,141			717,650		717,650	221,274				17,876		0001
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,326,056	100	358,035			535,437		535,437	156,418				12,057		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	1,826,984	100	488,170			929,736		929,736	260,338				16,824		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	2,175,314	100	582,984			1,153,502		1,153,502	308,812				20,400		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,716,107	100	745,571			1,260,695		1,260,695	342,292				25,924		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	1,781,341	100	542,240			894,964		894,964	242,412				17,580		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	1,579,638	100	464,729			874,672		874,672	236,097				15,753		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,404,260	100		1,299,257		1,553,479		1,553,479	254,223				50,952		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	4,521,262	100		1,386,219		1,755,303		1,755,303	369,084				52,091		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	3,100,956	100	903,619			1,066,053		1,066,053	162,434				36,276		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	4,346,938	100		1,287,563		1,500,515		1,500,515	212,952				50,673		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,126,777	100	629,101			717,634		717,634	88,533				24,692		0001
Purchased Call/S&P 500 INDEX/SRM0210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,745,000	100	803,462			946,921		946,921	143,459				31,511		0001
Purchased Call/S&P 500 INDEX/SRM0210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,821,000	100	518,985			635,167		635,167	116,182				21,557		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,445,010	100	421,943			435,175		435,175	13,232				17,035		0001
Purchased Call/S&P 500 INDEX/SPXB05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78		388,689		470,091		470,091	81,402				26,295		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	4,218,181	100		1,169,280		1,309,058		1,309,058	139,778				50,105		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	1,357,865	100	375,042			462,485		462,485	87,442				16,074		0001
Purchased Call/S&P 500 INDEX/SRM0130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	3,362,000	100	907,404			1,123,769		1,123,769	216,365				40,080		0001
Purchased Call/S&P 500 INDEX/SRM0131$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,425,982	100	640,217			788,328		788,328	148,111				28,921		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	1,945,303	100		514,144		555,371		555,371	41,227				23,269		0001
Purchased Call/S&P 500 INDEX/SRM0210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	2,066,400	100		602,149		682,821		682,821	80,672				24,276		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	2,111,225	100		569,186		616,989		616,989	47,802				25,254		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	3,201,919	100		916,389		952,209		952,209	35,820				38,465		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,722,085	100		518,348		511,390		511,390	(6,957)				21,043		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,866,718	100		586,149		511,596		511,596	(74,553)				22,663		0001
Purchased Call/S&P 500 INDEX/SRM0402$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	1,432,000	100		438,049		387,409		387,409	(50,640)				17,386		0001
Purchased Call/S&P 500 INDEX/SRM0211$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,202,000	100		921,215		827,951		827,951	(93,265)				39,001		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	1,596,475	100		458,827		416,549		416,549	(42,278)				19,319		0001
Purchased Call/S&P 500 INDEX/SRM0211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	2,124,000	100		622,757		563,287		563,287	(59,470)				25,703		0001
Purchased Call/S&P 500 INDEX/SRM0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,590,315	100		1,319,257		1,331,784		1,331,784	12,527				55,327		0001
Purchased Call/S&P 500 INDEX/SRM0211$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	2,390,807	100		741,868		726,421		726,421	(15,447)				29,214		0001
Purchased Call/S&P 500 INDEX/SRM0211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	1,825,943	100		510,899		530,409		530,409	19,510				21,935		0001
Purchased Call/S&P 500 INDEX/SRM0211$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	3,949,410	100		1,161,522		1,034,552		1,034,552	(126,970)				48,104		0001
Purchased Call/S&P 500 INDEX/SRM0211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	1,017,000	100		289,947		286,222		286,222	(3,724)				12,427		0001
Purchased Call/S&P 500 INDEX/SPX815D$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	41,624	4850.43		1,898		3,296		3,296	1,398				51		0001
Purchased Call/S&P 500 INDEX/SPX815D$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	234,024	4850.43		14,720		29,783		29,783	15,063				287		0001
Purchased Call/S&P 500 INDEX/SPX815D$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	12,624	4850.43		896		2,055		2,055	1,159				15		0001
Purchased Call/S&P 500 INDEX/SPX815D$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	326,861	4850.43		24,090		58,448		58,448	34,358				401		0001
Purchased Call/S&P 500 INDEX/SPX815E$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	01/29/2024	01/22/2025	1	15,300	4862		1,317		3,235		3,235	1,918				19		0001
Purchased Call/S&P 500 INDEX/SPX815F$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	102,712	4997.91		8,268		18,629		18,629	10,361				166		0001
Purchased Call/S&P 500 INDEX/SPX815F$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	153,729	4997.91		8,102		14,760		14,760	6,658				248		0001
Purchased Call/S&P 500 INDEX/SPX815F$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	58,566	4997.91		3,631		7,190		7,190	3,559				94		0001
Purchased Call/S&P 500 INDEX/SPX815F$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	65,028	4997.91		4,552		9,848		9,848	5,296				105		0001
Purchased Call/S&P 500 INDEX/SPX815F$Z	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	19,507	4997.91		1,455		3,326		3,326	1,871				31		0001
Purchased Call/S&P 500 INDEX/SPX815H$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	24,394	5087.03		1,147		1,948		1,948	802				46		0001
Purchased Call/S&P 500 INDEX/SPX815H$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	114,302	5087.03		6,641		12,094		12,094	5,453				216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815HSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	55,956	5087.03		3,805		7,460		7,460	3,655				106		0001
Purchased Call/S&P 500 INDEX/SPX815HSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/22/2024	02/21/2025	1	22,639	5087.03		1,800		3,698		3,698	1,898				43		0001
Purchased Call/S&P 500 INDEX/SPX8151SA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	129,759	5123.69		7,254		12,774		12,774	5,520				276		0001
Purchased Call/S&P 500 INDEX/SPX8151SB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	205,140	5123.69		13,108		24,118		24,118	11,010				436		0001
Purchased Call/S&P 500 INDEX/SPX8151SC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/07/2025	1	381,899	5123.69		26,007		49,031		49,031	23,024				812		0001
Purchased Call/S&P 500 INDEX/SPXB051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	59,540	4997.91		2,727		4,767		4,767	2,040				96		0001
Purchased Call/S&P 500 INDEX/SPXB051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	134,469	4997.91		10,677		24,500		24,500	13,823				217		0001
Purchased Call/S&P 500 INDEX/SPXB05KSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	1	254,314	5123.69		11,292		18,765		18,765	7,473				541		0001
Purchased Call/S&P 500 INDEX/SPXB05LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	233,126	5234.18		8,089		12,537		12,537	4,447				546		0001
Purchased Call/S&P 500 INDEX/SPXB05LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	61,310	5234.18		3,397		5,673		5,673	2,276				144		0001
Purchased Call/S&P 500 INDEX/SPXB05LSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	10,289	5234.18		680		1,187		1,187	507				24		0001
Purchased Call/S&P 500 INDEX/SPXGOOWSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2025	1	204,341	4763.54		10,851		19,992		19,992	9,142				151		0001
Purchased Call/S&P 500 INDEX/SPXH00PSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	174,748	5346.99		12,494		19,636		19,636	7,141				573		0001
Purchased Call/S&P 500 INDEX/SPXH00LSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/22/2025	1	62,912	5307.01		4,819		7,978		7,978	3,159				196		0001
Purchased Call/S&P 500 INDEX/SPX8150S7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	22,327	5307.01		1,424		2,204		2,204	780				70		0001
Purchased Call/S&P 500 INDEX/SPX815MSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	41,706	5187.67		2,027		3,200		3,200	1,173				123		0001
Purchased Call/S&P 500 INDEX/SPX8150S5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	338,289	5307.01		17,084		25,224		25,224	8,140				1,055		0001
Purchased Call/S&P 500 INDEX/SPX815KSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2025	1	317,225	5010.6		19,256		33,706		33,706	14,450				879		0001
Purchased Call/S&P 500 INDEX/SPX815MST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	179,616	5187.67		11,046		18,534		18,534	7,488				532		0001
Purchased Call/S&P 500 INDEX/SPX815MSU	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	80,234	5187.67		5,311		9,169		9,169	3,857				238		0001
Purchased Call/S&P 500 INDEX/SPX815MSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/08/2025	1	82,792	5187.67		4,562		7,424		7,424	2,862				245		0001
Purchased Call/S&P 500 INDEX/SPX8150SH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/07/2024	06/06/2025	1	705,338	5346.99		35,126		50,161		50,161	15,035				2,313		0001
Purchased Call/S&P 500 INDEX/SPX815JSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	121,597	5202.39		7,417		12,450		12,450	5,032				315		0001
Purchased Call/S&P 500 INDEX/SPX921SSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	203,740	5010.6		8,618		13,989		13,989	5,371				564		0001
Purchased Call/S&P 500 INDEX/SPXH00LSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/22/2025	1	702,532	5307.01		47,842		76,185		76,185	28,343				2,191		0001
Purchased Call/S&P 500 INDEX/SPXH00DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2025	1	174,501	5202.39		14,396		25,509		25,509	11,113				452		0001
Purchased Call/S&P 500 INDEX/SPX921SSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	223,463	5010.6		14,480		26,116		26,116	11,636				619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00S8N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	17,503	5464.62		1,348		1,876		1,876	529				60		0001
Purchased Call/S&P 500 INDEX/SPXH00D8D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2025	1	343,975	5202.39		16,855		26,910		26,910	10,055				891		0001
Purchased Call/S&P 500 INDEX/SPX8150S4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/22/2024	05/22/2025	1	164,267	5307.01		6,883		9,833		9,833	2,950				512		0001
Purchased Call/S&P 500 INDEX/SPX8150S8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/21/2024	06/20/2025	1	1,354,604	5464.62		66,240		87,779		87,779	21,539				4,636		0001
Purchased Call/S&P 500 INDEX/SPX815J8F	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	255,346	5202.39		11,235		17,630		17,630	6,395				662		0001
Purchased Call/S&P 500 INDEX/SPXH00S8J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	93,500	5464.62		5,414		7,389		7,389	1,976				320		0001
Purchased Call/S&P 500 INDEX/SPXH00D8E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/08/2024	04/08/2025	1	22,260	5202.39		1,632		2,901		2,901	1,269				58		0001
Purchased Call/S&P 500 INDEX/SPXH00S8L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	198,486	5464.62		13,299		18,473		18,473	5,174				679		0001
Purchased Call/S&P 500 INDEX/SPXH00PSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	427,572	5346.99		25,483		37,933		37,933	12,450				1,402		0001
Purchased Call/S&P 500 INDEX/SPXH00I88	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/08/2024	05/08/2025	1	27,968	5187.67		2,084		3,839		3,839	1,755				83		0001
Purchased Call/S&P 500 INDEX/SPXH00PSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	159,254	5346.99		10,606		16,284		16,284	5,678				522		0001
Purchased Call/S&P 500 INDEX/SPXD170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	118,201	5570.64		5,993		7,411		7,411	1,418				473		0001
Purchased Call/S&P 500 INDEX/SPXB05SSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	28,026	5408.42		1,749		2,427		2,427	678				116		0001
Purchased Call/S&P 500 INDEX/SPXB05NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2024	07/08/2025	1	201,998	5572.85		12,382		15,613		15,613	3,230				727		0001
Purchased Call/S&P 500 INDEX/SPXI000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	256,215	5564.41		15,783		20,258		20,258	4,475				955		0001
Purchased Call/S&P 500 INDEX/SPXB05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2025	1	245,338	5702.55		16,855		19,677		19,677	2,822				1,045		0001
Purchased Call/S&P 500 INDEX/SPXH00X86	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	310,259	5572.85		21,191		26,742		26,742	5,551				1,116		0001
Purchased Call/S&P 500 INDEX/SPXH00X84	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	293,092	5572.85		13,394		16,670		16,670	3,275				1,055		0001
Purchased Call/S&P 500 INDEX/SPXI000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	319,952	5564.41		14,558		18,280		18,280	3,722				1,193		0001
Purchased Call/S&P 500 INDEX/SPXI000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	63,755	5564.41		4,399		5,653		5,653	1,253				238		0001
Purchased Call/S&P 500 INDEX/SPXM130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	223,512	5570.64		10,326		12,601		12,601	2,275				895		0001
Purchased Call/S&P 500 INDEX/SPXD170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	112,782	5570.64		7,353		9,371		9,371	2,018				452		0001
Purchased Call/S&P 500 INDEX/SPXM130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	263,923	5570.64		18,475		23,707		23,707	5,233				1,057		0001
Purchased Call/S&P 500 INDEX/SPXB05USF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2025	1	175,306	5702.55		10,641		12,343		12,343	1,702				747		0001
Purchased Call/S&P 500 INDEX/SPXB05SSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	981,527	5408.42		45,150		59,571		59,571	14,421				4,070		0001
Purchased Call/S&P 500 INDEX/SPXB05SS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2025	1	371,631	5408.42		24,416		34,331		34,331	9,914				1,541		0001
Purchased Call/S&P 500 INDEX/SPXD170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	780,608	5570.64		48,320		61,135		61,135	12,815				3,125		0001
Purchased Call/S&P 500 INDEX/SPX815R8O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	65,368	5319.31		3,007		4,124		4,124	1,117				254		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00XS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	195,295	5572.85		15,565		18,870		18,870	3,305				703		0001
Purchased Call/S&P 500 INDEX/SPXI000SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	136,377	5564.41		9,969		12,739		12,739	2,770				509		0001
Purchased Call/S&P 500 INDEX/SPX815RS3	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	123,264	5319.31		8,863		13,302		13,302	4,440				478		0001
Purchased Call/S&P 500 INDEX/SPX815RS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/08/2025	1	525,869	5319.31		33,182		48,167		48,167	14,985				2,041		0001
Purchased Call/S&P 500 INDEX/SPXB055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	251,080	5408.42		18,906		27,847		27,847	8,940				1,041		0001
Purchased Call/S&P 500 INDEX/SPXI000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/22/2024	07/22/2025	1	63,749	5564.41		5,145		6,402		6,402	1,257				238		0001
Purchased Call/S&P 500 INDEX/SPXB055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	56,402	5408.42		3,096		4,182		4,182	1,085				234		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	135,296	5570.64		9,998		12,907		12,907	2,908				542		0001
Purchased Call/S&P 500 INDEX/SPXH00XS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/08/2024	07/08/2025	1	377,701	5572.85		18,885		23,639		23,639	4,753				1,359		0001
Purchased Call/S&P 500 INDEX/SPX815XS1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	160,653	5995.54		13,093		9,828		9,828	(3,265)				741		0001
Purchased Call/S&P 500 INDEX/SPXI00CSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	753,264	5851.2		60,939		56,928		56,928	(4,011)				3,386		0001
Purchased Call/S&P 500 INDEX/SPXI00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	736,240	5851.2		52,568		50,762		50,762	(1,805)				3,309		0001
Purchased Call/S&P 500 INDEX/SPXC054SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	612,625	6090.27		33,388		26,038		26,038	(7,350)				2,965		0001
Purchased Call/S&P 500 INDEX/SPXI00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	45,176	5851.2		2,810		2,766		2,766	(44)				203		0001
Purchased Call/S&P 500 INDEX/SPXC055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	366,248	5930.85		23,330		21,586		21,586	(1,744)				1,809		0001
Purchased Call/S&P 500 INDEX/SPXC054SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	70,048	6090.27		4,791		3,515		3,515	(1,276)				339		0001
Purchased Call/S&P 500 INDEX/SPXA21DSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	94,245	6090.27		7,785		5,252		5,252	(2,533)				456		0001
Purchased Call/S&P 500 INDEX/SPXI00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	51,837	5969.34		3,753		3,184		3,184	(569)				245		0001
Purchased Call/S&P 500 INDEX/SPXA21ASX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	59,068	5995.54		4,607		3,586		3,586	(1,022)				273		0001
Purchased Call/S&P 500 INDEX/SPXC053SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	127,915	5969.34		7,918		6,970		6,970	(948)				604		0001
Purchased Call/S&P 500 INDEX/SPXC054SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	412,999	6090.27		30,603		21,784		21,784	(8,820)				1,999		0001
Purchased Call/S&P 500 INDEX/SPXI00CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	69,272	5851.2		5,251		5,006		5,006	(245)				311		0001
Purchased Call/S&P 500 INDEX/SPXI00BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	1	423,749	5751.13		31,103		32,884		32,884	1,781				1,859		0001
Purchased Call/S&P 500 INDEX/SPXC055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/22/2025	1	239,086	5930.85		13,365		12,496		12,496	(869)				1,181		0001
Purchased Call/S&P 500 INDEX/SPXI00CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/22/2025	1	122,838	5851.2		7,247		7,156		7,156	(91)				552		0001
Purchased Call/S&P 500 INDEX/SPXC051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	87,025	5995.54		4,978		4,300		4,300	(678)				402		0001
Purchased Call/S&P 500 INDEX/SPXI00BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/08/2024	10/08/2025	1	27,243	5751.13		2,106		2,212		2,212	106				120		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	104,214	6090.27		6,388		4,844		4,844	(1,544)				504		0001
Purchased Call/S&P 500 INDEX/SPX815YSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	213,795	5930.85		10,155		9,462		9,462	(694)				1,056		0001
Purchased Call/S&P 500 INDEX/SPXA218S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	102,482	5751.13		8,680		8,923		8,923	243				450		0001
Purchased Call/S&P 500 INDEX/SPXA218S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	128,333	5751.13		10,729		11,076		11,076	348				563		0001
Purchased Call/S&P 500 INDEX/SPXC051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	234,245	5995.54		17,334		13,875		13,875	(3,459)				1,081		0001
Purchased Call/S&P 500 INDEX/SPXI00HSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2024	11/21/2025	1	59,801	5969.34		4,593		3,824		3,824	(769)				282		0001
Purchased Call/S&P 500 INDEX/SPXC051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	170,737	5995.54		10,313		8,801		8,801	(1,511)				788		0001
Purchased Call/S&P 500 INDEX/SPXB05WS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/08/2024	10/08/2025	1	525,506	5751.13		33,527		35,736		35,736	2,208				2,305		0001
Purchased Call/S&P 500 INDEX/SPX8156SE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	59,675	4381.89	6,970			14,206		14,206	5,351				204		0001
Purchased Call/S&P 500 INDEX/SPX9210S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2025	1	44,313	4536.34	6,058			14,382		14,382	7,706				165		0001
Purchased Call/S&P 500 INDEX/SPX9211S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	309,723	4850.43		39,149		83,986		83,986	44,837				1,595		0001
Purchased Call/S&P 500 INDEX/SPXA05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/22/2023	05/22/2025	1	71,171	4192.63	8,384			18,771		18,771	6,306				222		0001
Purchased Call/S&P 500 INDEX/SPXB052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/22/2023	08/22/2025	1	27,635	4387.55	2,788			4,954		4,954	1,576				111		0001
Purchased Call/S&P 500 INDEX/SPXB053SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/08/2023	09/08/2025	1	318,093	4457.49	29,137			49,515		49,515	15,757				1,319		0001
Purchased Call/S&P 500 INDEX/SPXB056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/20/2023	10/22/2025	1	129,672	4224.16	12,941			23,149		23,149	6,222				583		0001
Purchased Call/S&P 500 INDEX/SPXB05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/22/2024	02/20/2026	1	30,334	5087.03		3,088		4,726		4,726	1,638				162		0001
Purchased Call/S&P 500 INDEX/SPXI134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	1	20,331	3991.05	2,285			5,015		5,015	1,333				38		0001
Purchased Call/S&P 500 INDEX/SPXL13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	237,409	5464.62		29,795		38,426		38,426	8,631				1,441		0001
Purchased Call/S&P 500 INDEX/SPX921VST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	59,548	5307.01		7,372		10,592		10,592	3,220				351		0001
Purchased Call/S&P 500 INDEX/SPX921USM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	642,496	5187.67		81,790		130,064		130,064	48,274				3,734		0001
Purchased Call/S&P 500 INDEX/SPX921XSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,917	5346.99		13,804		18,775		18,775	4,971				736		0001
Purchased Call/S&P 500 INDEX/SPXL13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	58,113	5464.62		5,015		6,148		6,148	1,132				353		0001
Purchased Call/S&P 500 INDEX/SPXL13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	279,883	5564.41		37,056		44,514		44,514	7,458				1,746		0001
Purchased Call/S&P 500 INDEX/SPXM136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	1	4,419	5702.55		548		648		648	100				29		0001
Purchased Call/S&P 500 INDEX/SPXL13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,788	5572.85		1,661		1,992		1,992	331				85		0001
Purchased Call/S&P 500 INDEX/SPXA212SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	116,069	5319.31		15,518		23,557		23,557	8,039				734		0001
Purchased Call/S&P 500 INDEX/SPXB05SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2026	1	134,822	5408.42		16,448		23,513		23,513	7,065				876		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05USM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2026	1	20,606	5702.55		2,184		2,534		2,534	350				135		0001
Purchased Call/S&P 500 INDEX/SPXM130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	1	26,043	5570.64		2,714		3,308		3,308	594				167		0001
Purchased Call/S&P 500 INDEX/SPXI00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/06/2026	1	40,015	5995.54		4,774		4,249		4,249	(525)				272		0001
Purchased Call/S&P 500 INDEX/SPX815XS2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/06/2026	1	40,328	5995.54		5,283		4,516		4,516	(767)				274		0001
Purchased Call/S&P 500 INDEX/SPXA21ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	49,464	6090.27		6,608		5,262		5,262	(1,346)				344		0001
Purchased Call/S&P 500 INDEX/SPXI00HSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/20/2026	1	414,259	5969.34		55,925		48,992		48,992	(6,933)				2,846		0001
Purchased Call/S&P 500 INDEX/SPXM13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	1	102,667	5851.2		13,439		13,366		13,366	(73)				690		0001
Purchased Call/S&P 500 INDEX/SPXA21FSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	8,803	5930.85		1,226		1,125		1,125	(102)				62		0001
Purchased Call/S&P 500 INDEX/SPX150KS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,786,952	4271.78	454,958			931,820		931,820	392,169				16,248		0001
Purchased Call/S&P 500 INDEX/SPX6211SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	520,011	3509.44	94,902			390,089		390,089	146,988				3,536		0001
Purchased Call/S&P 500 INDEX/SPX715IS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	301,149	3397	56,715			240,007		240,007	89,359				1,927		0001
Purchased Call/S&P 500 INDEX/SPX7159S0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2021	03/08/2027	1	484,234	3821.35	98,687			304,040		304,040	120,976				3,578		0001
Purchased Call/S&P 500 INDEX/SPX715ASG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2021	04/08/2027	1	290,222	4097.17	56,709			154,668		154,668	65,128				2,186		0001
Purchased Call/S&P 500 INDEX/SPX715BSI	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2021	04/22/2027	1	390,047	4134.98	76,644			203,679		203,679	86,336				2,962		0001
Purchased Call/S&P 500 INDEX/SPX721RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/24/2022	05/22/2028	1	163,361	3901	40,659			105,766		105,766	41,200				1,504		0001
Purchased Call/S&P 500 INDEX/SPX9055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/08/2020	12/08/2026	1	333,124	3702.25	60,129			222,081		222,081	87,498				2,318		0001
Purchased Call/S&P 500 INDEX/SPX9057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/22/2021	01/22/2027	1	388,438	3841.47	73,920			239,509		239,509	96,878				2,788		0001
Purchased Call/S&P 500 INDEX/SPX9057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/08/2021	02/08/2027	1	1,072,238	3915.59	209,944			633,309		633,309	259,895				7,782		0001
Purchased Call/S&P 500 INDEX/SPX9057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2027	1	245,354	3876.5	49,512			148,747		148,747	60,446				1,797		0001
Purchased Call/S&P 500 INDEX/SPX9059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2027	1	703,763	3940.59	142,794			412,054		412,054	169,258				5,245		0001
Purchased Call/S&P 500 INDEX/SPX905C0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/07/2021	05/07/2027	1	270,468	4232.6	52,606			133,608		133,608	58,091				2,072		0001
Purchased Call/S&P 500 INDEX/SPX905DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/21/2021	05/21/2027	1	577,457	4155.86	113,181			299,832		299,832	127,983				4,460		0001
Purchased Call/S&P 500 INDEX/SPX905ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2027	1	2,098,623	4227.26	403,775			1,046,064		1,046,064	452,308				16,376		0001
Purchased Call/S&P 500 INDEX/SPX905FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2027	1	1,595,102	4246.44	308,333			787,970		787,970	341,416				12,545		0001
Purchased Call/S&P 500 INDEX/SPX905HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2021	07/08/2027	1	1,673,370	4320.82	320,450			792,550		792,550	347,817				13,276		0001
Purchased Call/S&P 500 INDEX/SPX9051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/22/2021	07/22/2027	1	1,159,144	4367.48	220,121			535,329		535,329	236,638				9,266		0001
Purchased Call/S&P 500 INDEX/SPX905JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/06/2021	08/06/2027	1	636,720	4436.52	121,613			283,147		283,147	126,864				5,131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX905KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,499,264	4441.67	289,208			666,319		666,319	298,028				12,170		0001
Purchased Call/S&P 500 INDEX/SPX905KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	270,272	4442	54,031			120,101		120,101	53,722				2,194		0001
Purchased Call/S&P 500 INDEX/SPX905MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	540,934	4395.64	107,592			249,177		249,177	109,847				4,466		0001
Purchased Call/S&P 500 INDEX/SPX905NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	702,199	4391.34	144,653			325,898		325,898	143,141				5,843		0001
Purchased Call/S&P 500 INDEX/SPX9050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	1,029,767	4544.9	211,102			436,723		436,723	197,506				8,628		0001
Purchased Call/S&P 500 INDEX/SPX905PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	466,053	4702	91,480			180,165		180,165	83,982				3,937		0001
Purchased Call/S&P 500 INDEX/SPX9052SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/22/2027	1	517,898	4682.94	107,464			203,224		203,224	94,149				4,405		0001
Purchased Call/S&P 500 INDEX/SPX905RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,642,105	4701.21	340,737			639,960		639,960	296,790				14,071		0001
Purchased Call/S&P 500 INDEX/SPX905US0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	541,052	4677.03	115,136			216,083		216,083	99,221				4,701		0001
Purchased Call/S&P 500 INDEX/SPX905VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	539,773	4398	113,723			255,868		255,868	110,838				4,719		0001
Purchased Call/S&P 500 INDEX/SPX905VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	31,574	4521.54	6,842			13,973		13,973	6,187				278		0001
Purchased Call/S&P 500 INDEX/SPX905XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	356,343	4304.76	77,362			179,619		179,619	76,126				3,160		0001
Purchased Call/S&P 500 INDEX/SPX905YS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	3,482,854	4170.7	795,136			1,903,893		1,903,893	785,105				31,085		0001
Purchased Call/S&P 500 INDEX/SPX9052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	1,490,493	4511.61	350,117			670,006		670,006	294,438				13,383		0001
Purchased Call/S&P 500 INDEX/SPX921ESP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3UGRHIGC71XBU11	12/08/2023	12/07/2029	1	1,138,125	4604.37	309,229			562,319		562,319	232,131				12,644		0001
Purchased Call/S&P 500 INDEX/SPXA051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	2,656,154	4488.28	653,148			1,216,545		1,216,545	531,048				24,010		0001
Purchased Call/S&P 500 INDEX/SPXA052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	830,712	4123.34	212,496			472,664		472,664	191,837				7,606		0001
Purchased Call/S&P 500 INDEX/SPXA053S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	792,987	3901.36	197,771			512,615		512,615	199,624				7,302		0001
Purchased Call/S&P 500 INDEX/SPXA054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	2,328,673	3759.89	587,059			1,637,533		1,637,533	619,616				21,710		0001
Purchased Call/S&P 500 INDEX/SPXA054SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	442,465	3899.38	110,262			288,660		288,660	111,940				4,149		0001
Purchased Call/S&P 500 INDEX/SPXA055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	2,655,169	3961.63	649,189			1,677,298		1,677,298	656,639				25,035		0001
Purchased Call/S&P 500 INDEX/SPXA055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,917,390	4140.06	473,787			1,100,068		1,100,068	443,934				18,204		0001
Purchased Call/S&P 500 INDEX/SPXA056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	589,692	4137.99	151,728			339,374		339,374	136,643				5,628		0001
Purchased Call/S&P 500 INDEX/SPXA056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/23/2022	08/22/2028	1	165,131	4138	42,322			95,035		95,035	38,264				1,576		0001
Purchased Call/S&P 500 INDEX/SPXA057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	972,785	4006.18	254,286			604,326		604,326	237,510				9,344		0001
Purchased Call/S&P 500 INDEX/SPXA058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	1,144,567	3757.99	313,726			817,467		817,467	307,324				11,051		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA05B8Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/23/2022	09/22/2028	1	85,170	.3758	21,865			60,830		60,830	22,869				822		0001
Purchased Call/S&P 500 INDEX/SPXA059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	1,435,452	3639.66	404,797			1,097,299		1,097,299	403,897				13,930		0001
Purchased Call/S&P 500 INDEX/SPXA05A$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,108,982	.3640	309,593			847,656		847,656	312,026				10,762		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	1,729,950	3752.75	504,280			1,244,853		1,244,853	466,411				16,874		0001
Purchased Call/S&P 500 INDEX/SPXA05A$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2022	10/20/2028	1	101,928	.3753	31,364			73,341		73,341	27,480				994		0001
Purchased Call/S&P 500 INDEX/SPXA05C$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,754,960	4003.58	763,124			1,736,295		1,736,295	677,074				27,189		0001
Purchased Call/S&P 500 INDEX/SPXA05D$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	710,537	3963.51	190,850			458,794		458,794	177,570				7,052		0001
Purchased Call/S&P 500 INDEX/SPXA05F$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	729,516	3822.39	197,480			509,978		509,978	192,450				7,275		0001
Purchased Call/S&P 500 INDEX/SPXA05FST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	414,741	3895.08	109,077			279,344		279,344	106,603				4,160		0001
Purchased Call/S&P 500 INDEX/SPXA05F$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/10/2023	01/08/2029	1	209,570	.3895	55,938			141,157		141,157	53,867				2,102		0001
Purchased Call/S&P 500 INDEX/SPXA05G$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	1,713,287	3972.61	437,231			1,109,265		1,109,265	428,285				17,267		0001
Purchased Call/S&P 500 INDEX/SPXA051$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	1,097,968	3991.05	294,146			707,134		707,134	272,927				11,181		0001
Purchased Call/S&P 500 INDEX/SPXA05K$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	688,351	3992.01	184,065			444,071		444,071	171,244				7,042		0001
Purchased Call/S&P 500 INDEX/SPXA05M$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	353,919	3936.97	90,851			235,628		235,628	89,888				3,637		0001
Purchased Call/S&P 500 INDEX/SPXA050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	666,530	4105.02	166,766			407,083		407,083	159,553				6,883		0001
Purchased Call/S&P 500 INDEX/SPXA05RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	894,741	.4134	228,175			539,660		539,660	212,222				9,281		0001
Purchased Call/S&P 500 INDEX/SPXA05S$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	331,550	4138.12	83,020			200,191		200,191	78,619				3,459		0001
Purchased Call/S&P 500 INDEX/SPXA05U$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	931,647	4192.63	238,688			547,469		547,469	216,786				9,762		0001
Purchased Call/S&P 500 INDEX/SPXB050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	393,011	4536.34	106,742			195,255		195,255	81,234				4,193		0001
Purchased Call/S&P 500 INDEX/SPXB052$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	755,490	4387.55	217,657			408,031		408,031	165,152				8,140		0001
Purchased Call/S&P 500 INDEX/SPXB053$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,875,809	4457.49	525,414			980,564		980,564	400,830				20,307		0001
Purchased Call/S&P 500 INDEX/SPXB054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	812,119	4320.06	230,967			456,897		456,897	182,465				8,827		0001
Purchased Call/S&P 500 INDEX/SPXB05A$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	972,146	4556.62	266,951			490,493		490,493	201,807				10,752		0001
Purchased Call/S&P 500 INDEX/SPXB05E$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	4,384,076	4754.63	1,183,701			2,013,743		2,013,743	851,848				48,894		0001
Purchased Call/S&P 500 INDEX/SPXB05G$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	151,420	4763.54		40,338		69,502		69,502	29,163				1,697		0001
Purchased Call/S&P 500 INDEX/SPXB05H$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	500,693	4850.43		134,136		220,742		220,742	86,606				5,633		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05ISZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	2,047,036	4997.91		553,314		842,156		842,156	288,842				23,136		0001
Purchased Call/S&P 500 INDEX/SPXB05KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	821,922	5123.69		223,398		319,364		319,364	95,966				9,359		0001
Purchased Call/S&P 500 INDEX/SPXB13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	140,019	3232.39	24,811			122,392		122,392	43,891				839		0001
Purchased Call/S&P 500 INDEX/SPXB13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	1,305,035	3276.02	232,166			1,115,798		1,115,798	403,023				8,140		0001
Purchased Call/S&P 500 INDEX/SPXB141SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	119,852	3351.28	21,358			98,014		98,014	35,969				758		0001
Purchased Call/S&P 500 INDEX/SPXB170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2020	07/08/2026	1	430,830	3169.94	77,722			393,054		393,054	138,712				2,654		0001
Purchased Call/S&P 500 INDEX/SPXB176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	445,800	3315.57	82,696			374,306		374,306	135,849				2,928		0001
Purchased Call/S&P 500 INDEX/SPXB178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2020	10/22/2026	1	933,659	3453.49	173,474			722,439		722,439	269,370				6,277		0001
Purchased Call/S&P 500 INDEX/SPXB179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/10/2020	11/06/2026	1	56,695	3509	10,904			42,501		42,501	16,044				385		0001
Purchased Call/S&P 500 INDEX/SPXB17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2020	11/20/2026	1	1,755,046	3557.54	321,524			1,278,439		1,278,439	487,531				12,057		0001
Purchased Call/S&P 500 INDEX/SPXB17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2021	01/08/2027	1	339,735	3824.68	64,210			211,240		211,240	85,137				2,415		0001
Purchased Call/S&P 500 INDEX/SPXB17RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/22/2021	12/22/2027	1	2,101,152	4696.56	437,250			824,874		824,874	383,670				18,122		0001
Purchased Call/S&P 500 INDEX/SPXC134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	681,164	3397.16	122,541			541,754		541,754	200,760				4,359		0001
Purchased Call/S&P 500 INDEX/SPXC139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	665,623	3331.84	125,803			552,605		552,605	201,862				4,324		0001
Purchased Call/S&P 500 INDEX/SPXC13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	427,277	3446.83	80,157			331,362		331,362	123,746				2,842		0001
Purchased Call/S&P 500 INDEX/SPXD130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,551,245	3687.26	277,983			1,047,250		1,047,250	410,497				10,901		0001
Purchased Call/S&P 500 INDEX/SPXE13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	1,201,459	4514.07	235,486			513,680		513,680	233,700				9,848		0001
Purchased Call/S&P 500 INDEX/SPXF13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	1,014,584	4701.7	203,728			392,920		392,920	184,004				8,571		0001
Purchased Call/S&P 500 INDEX/SPXF13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	945,731	4397.94	202,008			449,185		449,185	195,422				8,268		0001
Purchased Call/S&P 500 INDEX/SPXG130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	2,427,528	4115.77	605,911			1,396,203		1,396,203	565,510				22,507		0001
Purchased Call/S&P 500 INDEX/SPXH004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/22/2030	1	1,349,890	5087.03		371,220		529,096		529,096	157,877				15,314		0001
Purchased Call/S&P 500 INDEX/SPXH00A9K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/22/2024	03/22/2030	1	1,191,321	5234.18		328,805		436,976		436,976	108,171				13,615		0001
Purchased Call/S&P 500 INDEX/SPXH13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	676,214	3828.11	193,938			468,514		468,514	177,729				6,641		0001
Purchased Call/S&P 500 INDEX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	904,560	4117.86	232,834			543,811		543,811	214,952				9,169		0001
Purchased Call/S&P 500 INDEX/SPXI13HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	131,681	4133.52	33,447			79,484		79,484	31,320				1,366		0001
Purchased Call/S&P 500 INDEX/SPXI13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,596,489	4293.93	415,087			893,109		893,109	359,768				16,817		0001
Purchased Call/S&P 500 INDEX/SPXI13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,434,132	4381.89	383,057			767,938		767,938	313,393				15,172		0001
Purchased Call/S&P 500 INDEX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	933,861	4398.95	258,026			497,065		497,065	203,183				9,922		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXJ138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	1,433,823	4499.38	402,474			729,469		729,469	301,866				15,385		0001
Purchased Call/S&P 500 INDEX/SPXJ13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	1,462,602	4308.5	429,274			830,201		830,201	331,240				15,976		0001
Purchased Call/S&P 500 INDEX/SPXJ13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	1,913,246	4224.16	563,260			1,137,013		1,137,013	446,838				20,982		0001
Purchased Call/S&P 500 INDEX/SPXJ13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	841,523	4382.78	234,028			462,622		462,622	185,773				9,274		0001
Purchased Call/S&P 500 INDEX/SPX921VSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	730,054	5307.01		207,481		265,389		265,389	57,908				8,476		0001
Purchased Call/S&P 500 INDEX/SPXB05MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,655,253	5010.6		483,003		688,687		688,687	205,684				19,071		0001
Purchased Call/S&P 500 INDEX/SPX921QSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	341,756	5202.39		97,605		129,172		129,172	31,567				3,923		0001
Purchased Call/S&P 500 INDEX/SPXB05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	2,169,410	5346.99		614,377		773,464		773,464	159,087				25,289		0001
Purchased Call/S&P 500 INDEX/SPX921YSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	963,351	5464.62		270,702		326,908		326,908	56,206				11,270		0001
Purchased Call/S&P 500 INDEX/SPXB05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	778,260	5187.67		220,637		297,992		297,992	77,355				9,003		0001
Purchased Call/S&P 500 INDEX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	3,572,113	5564.41		997,691		1,158,962		1,158,962	161,271				42,110		0001
Purchased Call/S&P 500 INDEX/SPXB050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	2,679,820	5319.31		725,427		986,136		986,136	260,709				31,724		0001
Purchased Call/S&P 500 INDEX/SPXB05MSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	518,556	5572.85		145,662		166,737		166,737	21,074				6,092		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	1,040,398	5570.64		276,018		339,638		339,638	63,620				12,358		0001
Purchased Call/S&P 500 INDEX/SPXB055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	1,136,345	5408.42		297,041		403,554		403,554	106,513				13,547		0001
Purchased Call/S&P 500 INDEX/SPXB05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,020,453	5702.55		268,379		315,279		315,279	46,900				12,206		0001
Purchased Call/S&P 500 INDEX/SPXB05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,720,884	5751.13		477,545		522,106		522,106	44,561				20,673		0001
Purchased Call/S&P 500 INDEX/SPXA21DSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,410,147	6090.27		691,712		639,450		639,450	(52,262)				29,356		0001
Purchased Call/S&P 500 INDEX/SPXC055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,430,518	5930.85		719,919		692,617		692,617	(27,303)				29,700		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,469,188	5995.54		706,435		672,722		672,722	(33,713)				29,880		0001
Purchased Call/S&P 500 INDEX/SPXC053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	3,671,561	5969.34		1,061,081		1,017,214		1,017,214	(43,867)				44,575		0001
Purchased Call/S&P 500 INDEX/SPXB05YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,809,048	5851.2		509,790		525,288		525,288	15,498				21,804		0001
Purchased Call/S&P 500 INDEX/SRM0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	1,018,644	100	217,480			309,996		309,996	97,595				8,477		0001
Purchased Call/S&P 500 INDEX/SRM0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	172,615	100	37,354			56,620		56,620	17,497				1,521		0001
Purchased Call/S&P 500 INDEX/SRM0130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	547,314	100	139,018			196,629		196,629	57,896				4,947		0001
Purchased Call/S&P 500 INDEX/SRM0130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,218	100	5,729			10,692		10,692	2,834				200		0001
Purchased Call/S&P 500 INDEX/SRM0130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	410,246	100	124,428			243,394		243,394	61,567				3,961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	209,521	100	58,855			95,155		95,155	27,182				2,124		0001
Purchased Call/S&P 500 INDEX/SRM0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,014	100	4,174			8,127		8,127	2,243				154		0001
Purchased Call/S&P 500 INDEX/SRM0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	128,758	100	37,443			58,168		58,168	16,220				1,368		0001
Purchased Call/S&P 500 INDEX/SRM0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	696,803	100	202,143			317,597		317,597	86,793				7,543		0001
Purchased Call/S&P 500 INDEX/SRM0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	37,517	100	10,903			17,392		17,392	4,667				415		0001
Purchased Call/S&P 500 INDEX/SRM0130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	212,743	100	60,291			84,712		84,712	24,421				2,384		0001
Purchased Call/S&P 500 INDEX/SRM0130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	113,964	100	32,947			43,555		43,555	10,608				1,288		0001
Purchased Call/S&P 500 INDEX/SRM0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2020	09/22/2026	1	27,461	100	5,698			17,708		17,708	4,637				180		0001
Purchased Call/S&P 500 INDEX/SRM0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	375,137	100	117,456			226,312		226,312	56,307				3,659		0001
Purchased Call/S&P 500 INDEX/SRM0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	216,733	100	66,320			120,001		120,001	31,763				2,128		0001
Purchased Call/S&P 500 INDEX/SRM0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	327,177	100	92,035			160,499		160,499	45,211				3,332		0001
Purchased Call/S&P 500 INDEX/SRM0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	310,399	100	90,916			131,585		131,585	36,442				3,331		0001
Purchased Call/S&P 500 INDEX/SRM0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	158,360	100	47,904			73,324		73,324	19,668				1,706		0001
Purchased Call/S&P 500 INDEX/SRM0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	506,684	100	152,968			249,251		249,251	65,949				5,508		0001
Purchased Call/S&P 500 INDEX/SRM0210$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	665,372	100	207,995			361,803		361,803	91,340				7,297		0001
Purchased Call/S&P 500 INDEX/SRM0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	322,540	100	93,375			141,098		141,098	37,744				3,583		0001
Purchased Call/S&P 500 INDEX/SRM0210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	90,574	100	26,266			35,730		35,730	9,464				1,019		0001
Purchased Call/S&P 500 INDEX/SRM0210$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/22/2030	1	187,733	100	53,729			68,414		68,414	14,685				2,130		0001
Purchased Call/S&P 500 INDEX/SRM0210$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/08/2024	03/08/2030	1	264,886	100	74,777			91,255		91,255	16,478				3,016		0001
Purchased Call/S&P 500 INDEX/SRM0400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	792,993	100	168,670			300,362		300,362	96,720				5,691		0001
Purchased Call/S&P 500 INDEX/SRM0400$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	494,040	100	107,009			162,562		162,562	53,541				3,720		0001
Purchased Call/S&P 500 INDEX/SRM0400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	109,566	100	23,480			33,294		33,294	11,380				839		0001
Purchased Call/S&P 500 INDEX/SRM0400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	152,625	100	32,021			49,345		49,345	15,724				1,179		0001
Purchased Call/S&P 500 INDEX/SRM0400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,134,829	100	233,207			336,548		336,548	116,961				8,855		0001
Purchased Call/S&P 500 INDEX/SRM0400$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	160,429	100	33,979			49,086		49,086	16,570				1,262		0001
Purchased Call/S&P 500 INDEX/SRM0400$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	840,696	100	176,378			255,896		255,896	81,254				6,670		0001
Purchased Call/S&P 500 INDEX/SRM0400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	117,683	100	24,231			33,765		33,765	11,308				948		0001
Purchased Call/S&P 500 INDEX/SRM0400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2021	09/08/2027	1	894,256	100	184,574			248,379		248,379	80,338				7,330		0001
Purchased Call/S&P 500 INDEX/SRM0400$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	147,549	100	30,734			44,419		44,419	14,555				1,218		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0400$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	70,705	100	15,216			19,617		19,617	6,453				592		0001
Purchased Call/S&P 500 INDEX/SRM0400$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	689,008	100	153,856			191,829		191,829	61,788				5,942		0001
Purchased Call/S&P 500 INDEX/SRM0400$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	63,293	100	14,266			17,967		17,967	5,745				550		0001
Purchased Call/S&P 500 INDEX/SRM0400$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	319,412	100	73,912			120,487		120,487	38,139				2,832		0001
Purchased Call/S&P 500 INDEX/SRM0400$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	122,311	100	29,245			51,966		51,966	15,371				1,092		0001
Purchased Call/S&P 500 INDEX/SRM0400$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	363,419	100	90,855			122,568		122,568	37,085				3,263		0001
Purchased Call/S&P 500 INDEX/SRM0401$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	119,668	100	32,574			54,874		54,874	15,401				1,096		0001
Purchased Call/S&P 500 INDEX/SRM0401$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	197,568	100	53,086			88,256		88,256	25,329				1,832		0001
Purchased Call/S&P 500 INDEX/SRM0401$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	287,619	100	76,967			128,987		128,987	35,228				2,731		0001
Purchased Call/S&P 500 INDEX/SRM0401$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	218,132	100	61,906			111,001		111,001	28,181				2,095		0001
Purchased Call/S&P 500 INDEX/SRM0401$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	359,482	100	111,080			226,036		226,036	57,295				3,489		0001
Purchased Call/S&P 500 INDEX/SRM0401$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	295,473	100	86,485			151,626		151,626	41,339				2,932		0001
Purchased Call/S&P 500 INDEX/SRM0401$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	31,278	100	9,089			16,504		16,504	4,684				314		0001
Purchased Call/S&P 500 INDEX/SRM0401$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	35,557	100	9,889			17,585		17,585	4,870				358		0001
Purchased Call/S&P 500 INDEX/SRM0401$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	650,573	100	175,980			318,271		318,271	87,142				6,749		0001
Purchased Call/S&P 500 INDEX/SRM0401$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	187,156	100	50,813			93,317		93,317	25,301				1,952		0001
Purchased Call/S&P 500 INDEX/SRM0401$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	127,098	100	35,244			61,573		61,573	16,784				1,332		0001
Purchased Call/S&P 500 INDEX/SRM0401$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	136,096	100	37,563			62,206		62,206	17,229				1,434		0001
Purchased Call/S&P 500 INDEX/SRM0401$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	656,529	100	185,535			296,864		296,864	81,020				6,946		0001
Purchased Call/S&P 500 INDEX/SRM0401$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	125,701	100	35,925			51,560		51,560	14,508				1,341		0001
Purchased Call/S&P 500 INDEX/SRM0401$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	126,574	100	39,175			64,593		64,593	16,656				1,383		0001
Purchased Call/S&P 500 INDEX/SRM0401$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	172,240	100	49,932			88,021		88,021	22,381				1,898		0001
Purchased Call/S&P 500 INDEX/SRM0500$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	410,967	100	83,837			287,306		287,306	75,654				2,532		0001
Purchased Call/S&P 500 INDEX/SRM0500$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	962,371	100	192,571			620,604		620,604	168,554				6,003		0001
Purchased Call/S&P 500 INDEX/SRM0500$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	598,227	100	123,833			181,523		181,523	59,450				4,782		0001
Purchased Call/S&P 500 INDEX/SRM0500$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,275,863	100	267,293			383,038		383,038	124,990				10,357		0001
Purchased Call/S&P 500 INDEX/SRM0500$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	80,998	100	17,755			21,195		21,195	6,991				689		0001
Purchased Call/S&P 500 INDEX/SRM0500$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	240,072	100	52,456			64,698		64,698	21,068				2,057		0001
Purchased Call/S&P 500 INDEX/SRM0500$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	59,425	100	13,519			20,858		20,858	6,431				520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SRM0500$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	944,944	100	255,135			381,552		381,552	111,463				8,592		0001
Purchased Call/S&P 500 INDEX/SRM0500$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	115,016	100	30,732			58,531		58,531	16,389				1,059		0001
Purchased Call/S&P 500 INDEX/SRM0500$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	257,686	100	69,060			136,643		136,643	36,582				2,417		0001
Purchased Call/S&P 500 INDEX/SRM0500$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	537,893	100	147,652			249,666		249,666	67,787				5,134		0001
Purchased Call/S&P 500 INDEX/SRM0500$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	609,659	100	185,580			306,299		306,299	82,965				6,017		0001
Purchased Call/S&P 500 INDEX/SRM0500$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	147,362	100	43,354			81,597		81,597	22,025				1,470		0001
Purchased Call/S&P 500 INDEX/SRM0401$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	365,740	100		107,893		129,005		129,005	21,111				4,231		0001
Purchased Call/S&P 500 INDEX/SRM0130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	199,738	100	61,240			77,545		77,545	16,305				2,301		0001
Purchased Call/S&P 500 INDEX/SRM0130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	60,044	100	17,497			20,642		20,642	3,145				702		0001
Purchased Call/S&P 500 INDEX/SRM0210$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/07/2030	1	185,062	100	54,815			63,881		63,881	9,066				2,157		0001
Purchased Call/S&P 500 INDEX/SRM0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	584,223	100	172,813			197,133		197,133	24,320				6,783		0001
Purchased Call/S&P 500 INDEX/SRM0402$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,150,990	100	336,089			346,629		346,629	10,540				13,569		0001
Purchased Call/S&P 500 INDEX/SRM0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	17,819	100	4,939			5,530		5,530	590				212		0001
Purchased Call/S&P 500 INDEX/SRM0210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,135	100	3,904			4,814		4,814	910				167		0001
Purchased Call/S&P 500 INDEX/SRM0131$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,018	100	38,006			46,799		46,799	8,793				1,717		0001
Purchased Call/S&P 500 INDEX/SRM0210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	323,697	100	85,553			92,413		92,413	6,860				3,872		0001
Purchased Call/S&P 500 INDEX/SRM0210$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	129,600	100	37,765			42,825		42,825	5,060				1,523		0001
Purchased Call/S&P 500 INDEX/SRM0210$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	5,775	100	1,557			1,688		1,688	131				69		0001
Purchased Call/S&P 500 INDEX/SRM0210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	37,081	100	10,613			11,027		11,027	415				445		0001
Purchased Call/S&P 500 INDEX/SRM0211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	797,915	100	240,172			236,949		236,949	(3,224)				9,750		0001
Purchased Call/S&P 500 INDEX/SRM0402$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	8,282	100	2,601			2,270		2,270	(331)				101		0001
Purchased Call/S&P 500 INDEX/SRM0211$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,525	100	73,725			66,932		66,932	(6,793)				3,104		0001
Purchased Call/S&P 500 INDEX/SRM0131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	187,685	100	53,941			54,453		54,453	512				2,262		0001
Purchased Call/S&P 500 INDEX/SRM0211$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/20/2030	1	265,193	100	82,289			80,576		80,576	(1,713)				3,241		0001
Purchased Call/S&P 500 INDEX/SRM0211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	21,057	100	5,892			6,117		6,117	225				253		0001
Purchased Call/S&P 500 INDEX/SRM0211$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	32,590	100	9,585			8,537		8,537	(1,048)				397		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	01/02/2025	7	10,995,162	2375.76		258,911		715		85,786			(281,717)		4,069		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP100Y$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	7	9,468,016	2364.15		238,717		1,319		120,517			(252,556)		4,292		0001
Purchased Call/All Powered US Equity Index/AIP100Y$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	7	6,857,307	2360.76		178,020		991		97,074			(183,909)		3,108		0001
Purchased Call/All Powered US Equity Index/AIP100Y$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2025	3	1,173,119	2362.63		29,973		495		15,959			(35,145)		812		0001
Purchased Call/All Powered US Equity Index/AIP100Y$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	7	6,746,942	2362.63		170,621		951		90,767			(177,181)		3,058		0001
Purchased Call/All Powered US Equity Index/AIP100Y$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/06/2025	3	2,769,654	2362.63		69,465		958		37,298			(74,633)		1,775		0001
Purchased Call/All Powered US Equity Index/AIP100Y$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/08/2025	7	6,694,108	2373.16		164,783		3,184		66,164			(167,206)		4,955		0001
Purchased Call/All Powered US Equity Index/AIP100Y$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/09/2025	7	8,524,067	2368.31		211,992		4,678		100,865			(213,098)		6,692		0001
Purchased Call/All Powered US Equity Index/AIP100Y$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/10/2025	5	7,778,762	2370.14		193,007		4,795		88,878			(203,485)		6,438		0001
Purchased Call/All Powered US Equity Index/AIP100Y$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/10/2025	5	8,083,781	2367.36		201,537		5,046		100,191			(203,770)		6,690		0001
Purchased Call/All Powered US Equity Index/AIP100Y$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/10/2025	4	7,381,412	2366.29		182,625		4,583		95,809			(198,501)		6,109		0001
Purchased Call/All Powered US Equity Index/AIP100Z$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2025	1	1,293,152	2366.29		32,587		1,167		17,059			(35,051)		1,266		0001
Purchased Call/All Powered US Equity Index/AIP100Z$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2025	1	2,735,821	2366.29		68,943		2,285		35,529			(73,484)		2,582		0001
Purchased Call/All Powered US Equity Index/AIP100Z$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/15/2025	3	1,142,684	2366.29		28,783		1,124		15,305			(27,658)		1,158		0001
Purchased Call/All Powered US Equity Index/AIP100Z$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/16/2025	5	9,523,219	2362.26		231,763		9,581		142,572			(231,139)		9,969		0001
Purchased Call/All Powered US Equity Index/AIP100Z$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/17/2025	5	7,210,763	2355.93		181,973		8,030		125,559			(188,989)		7,781		0001
Purchased Call/All Powered US Equity Index/AIP100Z$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/17/2025	6	8,508,468	2357.43		215,956		9,588		143,504			(218,359)		9,181		0001
Purchased Call/All Powered US Equity Index/AIP100Z$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/17/2025	5	7,964,466	2362.53		199,780		8,897		119,955			(211,026)		8,594		0001
Purchased Call/All Powered US Equity Index/AIP100Z$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2025	1	1,220,732	2362.53		30,640		1,684		18,609			(31,122)		1,464		0001
Purchased Call/All Powered US Equity Index/AIP100Z$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2025	8	8,203,958	2363.74		209,783		12,234		123,166			(218,055)		10,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100Z$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/23/2025	5	8,415,487	2365.91		208,959		12,657		121,839			(209,388)		10,562		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/24/2025	6	8,011,754	2364.04		198,273		12,682		122,304			(199,632)		10,272		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/24/2025	4	6,816,636	2359.73		172,514		11,004		113,849			(171,258)		8,740		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2025	1	3,467,670	2361.72		87,039		6,234		56,176			(98,084)		4,716		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/24/2025	3	8,653,889	2361.72		225,156		14,407		138,731			(230,735)		11,095		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2025	1	1,769,173	2361.72		44,406		3,294		28,949			(45,687)		2,450		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	01/29/2025	5	9,174,597	2371.42		227,988		17,580		124,033			(219,390)		12,930		0001
Purchased Call/AI Powered US Equity Index/AIP100Z$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/30/2025	3	8,318,921	2371.27		198,127		15,806		114,294			(189,694)		11,925		0001
Purchased Call/AI Powered US Equity Index/AIP2000$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/31/2025	3	7,668,966	2355.35		200,105		16,551		145,293			(193,369)		11,175		0001
Purchased Call/AI Powered US Equity Index/AIP2000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/31/2025	3	7,014,564	2367.51		177,715		14,787		105,451			(186,887)		10,221		0001
Purchased Call/AI Powered US Equity Index/AIP2000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2025	1	2,473,067	2372.04		62,074		5,643		34,307			(65,108)		3,774		0001
Purchased Call/AI Powered US Equity Index/AIP2000$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	01/31/2025	4	8,527,078	2372.04		208,844		17,428		116,782			(207,396)		12,425		0001
Purchased Call/AI Powered US Equity Index/AIP2000$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2025	1	1,288,964	2372.04		32,353		3,022		18,100			(33,138)		1,996		0001
Purchased Call/AI Powered US Equity Index/AIP2000$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/05/2025	6	8,601,447	2365.31		221,770		21,397		139,242			(206,509)		13,507		0001
Purchased Call/AI Powered US Equity Index/AIP2000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2025	4	8,904,497	2369.53		225,260		22,323		134,357			(217,724)		14,175		0001
Purchased Call/AI Powered US Equity Index/AIP2000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/07/2025	6	8,608,709	2371.97		217,875		22,238		125,307			(211,733)		13,888		0001
Purchased Call/AI Powered US Equity Index/AIP2000$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2025	5	8,140,872	2373.66		205,885		21,127		114,667			(198,107)		13,134		0001
Purchased Call/AI Powered US Equity Index/AIP2000$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2025	1	3,743,132	2378.62		93,953		10,353		48,380			(91,308)		6,273		0001
Purchased Call/AI Powered US Equity Index/AIP2000$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/07/2025	4	7,714,318	2378.62		191,104		19,677		98,860			(179,592)		12,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2000$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2025	1	1,464,644	2378.62		36,763		4,141		19,169			(40,646)		2,484		0001
Purchased Call/AI Powered US Equity Index/AIP2000$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/12/2025	7	10,568,316	2380.95		250,250		28,964		133,749			(227,144)		18,137		0001
Purchased Call/AI Powered US Equity Index/AIP2000$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/13/2025	4	8,989,748	2367.88		227,723		26,931		146,808			(209,995)		15,606		0001
Purchased Call/AI Powered US Equity Index/AIP2000$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/14/2025	3	6,673,009	2374.85		171,305		20,816		97,080			(174,169)		11,715		0001
Purchased Call/AI Powered US Equity Index/AIP2000$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/14/2025	3	8,482,529	2384.12		209,982		25,690		103,880			(199,723)		14,892		0001
Purchased Call/AI Powered US Equity Index/AIP2000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/18/2025	1	2,060,904	2380.01		51,729		6,840		27,546			(64,698)		3,776		0001
Purchased Call/AI Powered US Equity Index/AIP2000$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/14/2025	2	8,878,691	2380.01		220,046		26,986		117,266			(221,960)		15,588		0001
Purchased Call/AI Powered US Equity Index/AIP2000$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/19/2025	5	9,010,981	2380.01		225,207		30,522		121,802			(201,923)		16,676		0001
Purchased Call/AI Powered US Equity Index/AIP2001$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2025	4	10,134,769	2375.99		260,374		35,869		148,906			(257,827)		18,942		0001
Purchased Call/AI Powered US Equity Index/AIP2001$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/21/2025	4	7,562,188	2380.49		198,266		27,900		103,555			(183,127)		14,272		0001
Purchased Call/AI Powered US Equity Index/AIP2001$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2025	3	8,030,518	2393.18		202,966		28,741		86,441			(193,247)		15,155		0001
Purchased Call/AI Powered US Equity Index/AIP2001$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/21/2025	5	6,375,351	2395.99		157,160		22,312		64,877			(142,712)		12,032		0001
Purchased Call/AI Powered US Equity Index/AIP2001$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2025	1	4,571,092	2395.99		114,277		17,000		47,580			(109,044)		8,872		0001
Purchased Call/AI Powered US Equity Index/AIP2001$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/25/2025	1	2,454,222	2395.99		61,601		9,308		25,705			(57,652)		4,807		0001
Purchased Call/AI Powered US Equity Index/AIP2001$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/26/2025	6	9,472,927	2389.77		240,691		37,141		113,186			(219,493)		18,717		0001
Purchased Call/AI Powered US Equity Index/AIP2001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/27/2025	5	8,358,254	2392.38		207,601		32,581		96,265			(205,651)		16,659		0001
Purchased Call/AI Powered US Equity Index/AIP2001$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/28/2025	3	2,936,127	2390.04		75,252		12,041		35,737			(65,442)		5,902		0001
Purchased Call/AI Powered US Equity Index/AIP2001$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/28/2025	5	5,118,473	2395.92		130,886		21,076		55,874			(119,324)		10,289		0001
Purchased Call/AI Powered US Equity Index/AIP2001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	02/28/2025	5	12,396,673	2401.18		308,322		49,761		122,345			(280,093)		24,920		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP2001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/03/2025	1	4,517,460	2401.18		113,388		19,054		45,220			(103,988)		9,309		0001
Purchased Call/All Powered US Equity Index/AIP2001$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/04/2025	3	6,095,995	2400.07		142,620		24,424		63,165			(130,419)		12,663		0001
Purchased Call/All Powered US Equity Index/AIP2001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/05/2025	5	6,951,443	2387.94		181,045		31,493		90,750			(155,522)		14,554		0001
Purchased Call/All Powered US Equity Index/AIP2001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2025	3	9,973,826	2397.64		255,113		45,068		110,816			(223,479)		21,045		0001
Purchased Call/All Powered US Equity Index/AIP2001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2025	3	7,357,104	2411.14		182,266		32,853		64,308			(156,101)		15,642		0001
Purchased Call/All Powered US Equity Index/AIP2002$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2025	3	16,056,388	2407.45		401,669		72,556		150,645			(362,510)		34,138		0001
Purchased Call/All Powered US Equity Index/AIP2002$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2025	1	3,904,263	2407.45		97,997		18,358		37,143			(89,548)		8,488		0001
Purchased Call/All Powered US Equity Index/AIP2002$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/11/2025	5	6,154,713	2408.18		158,535		30,254		59,113			(139,401)		13,477		0001
Purchased Call/All Powered US Equity Index/AIP2002$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/12/2025	5	5,659,650	2413.54		140,794		27,275		49,341			(136,448)		12,481		0001
Purchased Call/All Powered US Equity Index/AIP2002$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/13/2025	3	8,010,540	2416.35		195,869		38,384		67,140			(164,143)		17,789		0001
Purchased Call/All Powered US Equity Index/AIP2002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/14/2025	3	9,986,680	2405.56		247,459		49,385		103,451			(206,779)		22,331		0001
Purchased Call/All Powered US Equity Index/AIP2002$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2025	1	2,959,102	2400.68		73,978		15,285		33,765			(74,719)		6,751		0001
Purchased Call/All Powered US Equity Index/AIP2002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/14/2025	4	14,555,542	2400.68		367,030		73,451		164,251			(308,660)		32,547		0001
Purchased Call/All Powered US Equity Index/AIP2002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/18/2025	8	7,203,304	2407.13		183,589		38,797		74,328			(163,912)		16,542		0001
Purchased Call/All Powered US Equity Index/AIP2002$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/19/2025	6	7,484,170	2412.42		191,745		40,745		71,542			(159,880)		17,299		0001
Purchased Call/All Powered US Equity Index/AIP2002$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/20/2025	3	8,698,174	2423.94		217,909		46,895		67,895			(180,677)		20,233		0001
Purchased Call/All Powered US Equity Index/AIP2002$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/21/2025	4	9,573,710	2426.51		236,375		51,762		72,244			(190,797)		22,410		0001
Purchased Call/All Powered US Equity Index/AIP2002$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2025	1	5,035,967	2419.7		126,403		28,554		43,658			(107,043)		12,007		0001
Purchased Call/All Powered US Equity Index/AIP2002$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	3	15,570,633	2419.7		389,372		85,482		133,220			(319,270)		36,448		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP2002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/25/2025	4	8,720,225	2419.36		218,726		50,112		77,022			(186,937)		20,917		0001
Purchased Call/All Powered US Equity Index/AIP2002$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2025	4	7,226,487	2416.3		187,378		43,422		68,163			(149,274)		17,437		0001
Purchased Call/All Powered US Equity Index/AIP2003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/27/2025	2	6,312,402	2437.24		160,078		37,611		41,284			(128,844)		15,320		0001
Purchased Call/All Powered US Equity Index/AIP2003$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2025	1	3,362,590	2442.02		84,401		20,637		20,719			(73,534)		8,349		0001
Purchased Call/All Powered US Equity Index/AIP2003$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/28/2025	2	22,746,428	2442.02		565,453		134,782		137,950			(457,420)		55,526		0001
Purchased Call/All Powered US Equity Index/AIP2006$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/30/2025	3	15,868,965	2382.19		400,168		165,700		325,107			(249,396)		50,865		0001
Purchased Call/All Powered US Equity Index/AIP2006$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/29/2025	3	5,542,669	2369.62		142,421		58,261		129,868			(85,974)		17,707		0001
Purchased Call/All Powered US Equity Index/AIP2003$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2025	4	5,249,545	2433.69		123,159		30,609		38,282			(98,251)		13,106		0001
Purchased Call/All Powered US Equity Index/AIP2006$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2025	4	5,775,668	2388.19		149,151		65,909		113,785			(92,013)		19,180		0001
Purchased Call/All Powered US Equity Index/AIP2004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	3	7,268,725	2354.66		176,327		51,997		182,468			(148,904)		19,678		0001
Purchased Call/All Powered US Equity Index/AIP2007$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/16/2025	2	4,643,406	2394.47		118,576		54,233		86,678			(84,732)		15,704		0001
Purchased Call/All Powered US Equity Index/AIP2003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2025	2	3,979,749	2417.64		100,628		26,624		40,052			(83,292)		10,258		0001
Purchased Call/All Powered US Equity Index/AIP2003$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/11/2025	4	9,072,320	2410.62		218,589		60,600		106,696			(169,615)		23,862		0001
Purchased Call/All Powered US Equity Index/AIP2003$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/04/2025	3	13,813,584	2417.64		350,685		90,638		137,566			(279,669)		35,050		0001
Purchased Call/All Powered US Equity Index/AIP2004$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/24/2025	4	11,261,255	2369.39		287,266		89,716		241,526			(212,066)		31,468		0001
Purchased Call/All Powered US Equity Index/AIP2003$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2025	4	5,524,343	2404.55		138,713		37,928		70,048			(104,353)		14,458		0001
Purchased Call/All Powered US Equity Index/AIP2004$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2025	1	5,524,842	2343.2		140,883		42,692		158,103			(112,535)		15,234		0001
Purchased Call/All Powered US Equity Index/AIP2004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/25/2025	4	14,115,316	2379.55		359,153		113,789		268,488			(261,023)		39,615		0001
Purchased Call/All Powered US Equity Index/AIP2004$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/17/2025	4	11,697,092	2343.2		302,846		89,482		333,721			(260,788)		31,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP2006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	06/03/2025	4	7,513,318	2377.04		189,339		80,067		164,201			(110,963)		24,401		0001
Purchased Call/All Powered US Equity Index/AIP2005SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/16/2025	4	6,817,014	2400.16		173,800		65,053		108,283			(114,930)		20,806		0001
Purchased Call/All Powered US Equity Index/AIP2005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/15/2025	3	8,690,733	2404.41		218,727		80,949		130,085			(142,198)		26,427		0001
Purchased Call/All Powered US Equity Index/AIP2006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/06/2025	3	7,197,208	2388.01		182,662		78,965		140,918			(108,609)		23,601		0001
Purchased Call/All Powered US Equity Index/AIP2005SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2025	4	9,089,955	2397.12		227,902		88,654		153,058			(145,049)		28,348		0001
Purchased Call/All Powered US Equity Index/AIP2005S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/09/2025	3	14,237,515	2391.29		360,627		128,269		246,042			(246,987)		42,321		0001
Purchased Call/All Powered US Equity Index/AIP2005SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/13/2025	5	6,548,094	2388.25		171,750		62,595		118,671			(116,463)		19,764		0001
Purchased Call/All Powered US Equity Index/AIP2006S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	5	7,537,265	2381.85		178,067		72,312		153,824			(108,938)		23,998		0001
Purchased Call/All Powered US Equity Index/AIP2004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	05/01/2025	3	7,975,878	2359.09		205,749		68,125		196,543			(151,363)		22,961		0001
Purchased Call/All Powered US Equity Index/AIP2005S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2025	5	9,319,037	2384.48		239,308		83,930		174,257			(158,714)		27,593		0001
Purchased Call/All Powered US Equity Index/AIP2005S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/09/2025	4	6,969,090	2391.83		176,987		62,810		119,627			(125,599)		20,715		0001
Purchased Call/All Powered US Equity Index/AIP2004SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2025	1	4,256,960	2376.51		108,552		37,081		86,438			(79,460)		12,456		0001
Purchased Call/All Powered US Equity Index/AIP2007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	1	4,933,373	2401.7		125,801		59,955		86,363			(68,762)		17,031		0001
Purchased Call/All Powered US Equity Index/AIP2007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	3	16,548,035	2403.95		420,054		206,576		287,639			(233,981)		57,780		0001
Purchased Call/All Powered US Equity Index/AIP2007SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2025	4	6,882,091	2397.88		176,375		85,197		126,852			(99,982)		23,895		0001
Purchased Call/All Powered US Equity Index/AIP2006SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/13/2025	5	7,250,931	2397.17		184,891		83,691		130,738			(106,485)		24,302		0001
Purchased Call/All Powered US Equity Index/AIP2007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2025	5	5,772,451	2402.17		148,118		68,507		99,199			(83,215)		19,581		0001
Purchased Call/All Powered US Equity Index/AIP2003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/08/2025	4	5,242,948	2417.78		131,964		35,332		53,182			(99,465)		13,584		0001
Purchased Call/All Powered US Equity Index/AIP2003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/03/2025	5	10,730,168	2423.4		262,239		66,629		96,032			(203,408)		27,081		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP2003$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/04/2025	4	7,349,624	2402.89		186,885		48,944		92,441			(148,874)		18,649		0001
Purchased Call/All Powered US Equity Index/AIP2003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/11/2025	5	15,448,093	2388.55		381,320		105,986		248,257			(299,040)		40,631		0001
Purchased Call/All Powered US Equity Index/AIP2004$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2025	5	6,744,982	2355.02		184,748		56,649		169,850			(133,422)		18,682		0001
Purchased Call/All Powered US Equity Index/AIP2004$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/02/2025	5	10,964,224	2376.51		282,430		95,018		221,614			(202,395)		31,694		0001
Purchased Call/All Powered US Equity Index/AIP2003$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/09/2025	4	6,224,534	2417.34		152,699		41,285		64,220			(116,463)		16,209		0001
Purchased Call/All Powered US Equity Index/AIP2004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/25/2025	4	9,737,129	2369.99		253,331		80,083		208,226			(179,380)		27,328		0001
Purchased Call/All Powered US Equity Index/AIP2004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/30/2025	5	7,371,371	2366.53		184,417		60,588		166,282			(133,417)		21,133		0001
Purchased Call/All Powered US Equity Index/AIP2003$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/16/2025	3	5,654,513	2367.62		139,644		40,444		121,230			(105,419)		15,236		0001
Purchased Call/All Powered US Equity Index/AIP2005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/06/2025	5	6,118,560	2386.32		154,605		53,369		110,786			(113,594)		17,975		0001
Purchased Call/All Powered US Equity Index/AIP2004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/02/2025	5	9,252,172	2369.68		236,733		79,392		202,759			(170,386)		26,745		0001
Purchased Call/All Powered US Equity Index/AIP2006$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2025	1	3,815,670	2382.19		97,300		40,743		78,489			(66,324)		12,352		0001
Purchased Call/All Powered US Equity Index/AIP2005$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/21/2025	4	7,535,113	2404.07		185,114		71,554		115,881			(124,832)		23,417		0001
Purchased Call/All Powered US Equity Index/AIP2005$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/20/2025	5	6,716,010	2403.08		167,965		64,522		103,995			(109,040)		20,797		0001
Purchased Call/All Powered US Equity Index/AIP2005$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	3	6,319,027	2383.27		162,080		63,983		125,835			(102,657)		19,776		0001
Purchased Call/All Powered US Equity Index/AIP2005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2025	1	2,243,574	2388.26		57,211		23,011		44,328			(46,687)		7,119		0001
Purchased Call/All Powered US Equity Index/AIP2006$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/04/2025	4	6,911,179	2373.38		180,969		76,880		157,690			(116,476)		22,519		0001
Purchased Call/All Powered US Equity Index/AIP2005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/16/2025	3	14,488,517	2402.66		368,078		138,087		223,003			(244,414)		44,220		0001
Purchased Call/All Powered US Equity Index/AIP2005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	3	20,442,641	2388.26		514,617		203,622		384,255			(329,032)		63,978		0001
Purchased Call/All Powered US Equity Index/AIP2005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/14/2025	4	5,957,357	2394.46		152,931		56,076		100,549			(101,832)		18,048		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2005S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2025	1	3,124,332	2391.29		79,670		28,752		54,278			(59,706)		9,394		0001
Purchased Call/AI Powered US Equity Index/AIP2006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/05/2025	3	7,249,780	2388.35		184,363		78,856		140,850			(113,516)		23,698		0001
Purchased Call/AI Powered US Equity Index/AIP2007S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/18/2025	3	8,146,516	2404.56		206,660		96,050		136,796			(120,311)		27,717		0001
Purchased Call/AI Powered US Equity Index/AIP2007SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	6	6,517,513	2395.28		170,365		82,017		123,076			(96,135)		22,564		0001
Purchased Call/AI Powered US Equity Index/AIP2007SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	4	8,423,378	2405.26		214,800		105,427		144,291			(119,707)		29,412		0001
Purchased Call/AI Powered US Equity Index/AIP2006SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2025	1	8,154,300	2382.84		207,935		91,079		169,741			(126,716)		26,994		0001
Purchased Call/AI Powered US Equity Index/AIP2006SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2025	4	7,774,462	2405.14		195,873		87,732		127,932			(117,119)		25,977		0001
Purchased Call/AI Powered US Equity Index/AIP2006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/11/2025	3	5,194,725	2386.66		135,744		60,249		104,499			(86,193)		17,304		0001
Purchased Call/AI Powered US Equity Index/AIP2006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/13/2025	3	13,510,287	2394.47		344,935		156,271		251,122			(197,900)		45,280		0001
Purchased Call/AI Powered US Equity Index/AIP2004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	04/17/2025	6	7,861,338	2357.72		199,717		58,643		190,486			(148,701)		21,282		0001
Purchased Call/AI Powered US Equity Index/AIP2005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/07/2025	2	4,630,021	2385.28		117,376		40,778		85,339			(80,372)		13,656		0001
Purchased Call/AI Powered US Equity Index/AIP2004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2025	1	4,374,297	2379.55		111,545		35,952		83,626			(79,455)		12,436		0001
Purchased Call/AI Powered US Equity Index/AIP2006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	3	7,207,303	2370.77		186,030		76,841		167,351			(116,962)		23,102		0001
Purchased Call/AI Powered US Equity Index/AIP2007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	5	10,435,881	2401.32		266,751		125,867		182,600			(153,547)		35,715		0001
Purchased Call/AI Powered US Equity Index/AIP2006SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	2	13,735,675	2382.84		349,701		151,563		284,810			(203,077)		45,043		0001
Purchased Call/AI Powered US Equity Index/AIP2003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/02/2025	5	7,634,491	2420.4		191,553		48,191		71,089			(156,803)		19,164		0001
Purchased Call/AI Powered US Equity Index/AIP2003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/15/2025	4	5,147,423	2369.65		128,465		36,882		107,169			(97,466)		13,804		0001
Purchased Call/AI Powered US Equity Index/AIP2004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/23/2025	3	7,548,564	2371.54		190,511		58,865		157,072			(151,785)		21,000		0001
Purchased Call/AI Powered US Equity Index/AIP2003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2025	1	2,588,321	2388.55		66,002		18,728		41,866			(57,927)		6,908		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2007$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2025	3	7,082,437	2397.73		183,002		88,920		131,303			(112,580)		24,660		0001
Purchased Call/AI Powered US Equity Index/AIP2007$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	5	13,576,060	2401.7		342,885		162,021		237,582			(198,570)		46,462		0001
Purchased Call/AI Powered US Equity Index/AIP2004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/29/2025	3	5,164,958	2383.17		119,091		38,792		94,847			(86,536)		14,746		0001
Purchased Call/AI Powered US Equity Index/AIP2005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2025	1	4,182,072	2402.66		106,643		40,542		64,739			(73,915)		12,904		0001
Purchased Call/AI Powered US Equity Index/AIP2007$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	06/30/2025	4	7,312,521	2403.95		187,634		93,136		127,701			(100,352)		25,747		0001
Purchased Call/AI Powered US Equity Index/AIP2009$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	3	12,235,845	2365.32		310,004		182,595		338,877			(137,701)		46,736		0001
Purchased Call/AI Powered US Equity Index/AIP2009$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	08/01/2025	2	6,612,339	2382.52		165,433		97,185		156,211			(75,535)		25,256		0001
Purchased Call/AI Powered US Equity Index/AIP2007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/03/2025	4	16,365,926	2424.66		418,066		213,229		229,017			(222,106)		58,100		0001
Purchased Call/AI Powered US Equity Index/AIP2007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/03/2025	3	11,034,024	2420.76		281,642		143,243		161,559			(142,223)		39,171		0001
Purchased Call/AI Powered US Equity Index/AIP200B$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/23/2025	5	5,394,591	2417.7		126,354		70,780		87,006			(61,834)		20,165		0001
Purchased Call/AI Powered US Equity Index/AIP2009$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	4	5,994,447	2349.05		157,911		94,171		192,277			(69,796)		23,110		0001
Purchased Call/AI Powered US Equity Index/AIP200A$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/13/2025	3	4,737,636	2371.91		122,030		75,410		126,110			(48,281)		18,598		0001
Purchased Call/AI Powered US Equity Index/AIP200B$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2025	3	6,051,143	2419.46		149,993		83,605		95,310			(73,440)		22,564		0001
Purchased Call/AI Powered US Equity Index/AIP2009$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/30/2025	5	5,027,785	2380.27		131,840		76,398		120,683			(61,403)		19,114		0001
Purchased Call/AI Powered US Equity Index/AIP200A$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/26/2025	5	5,964,383	2392.6		151,960		99,442		134,611			(54,724)		24,081		0001
Purchased Call/AI Powered US Equity Index/AIP2008$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	3	15,275,160	2403.4		394,855		217,270		283,256			(200,161)		56,394		0001
Purchased Call/AI Powered US Equity Index/AIP2007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/02/2025	5	5,166,391	2410.82		135,697		68,496		84,321			(68,480)		18,291		0001
Purchased Call/AI Powered US Equity Index/AIP2008$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/11/2025	4	6,579,320	2433.05		171,483		90,838		85,771			(86,955)		23,859		0001
Purchased Call/AI Powered US Equity Index/AIP200A$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/15/2025	3	8,231,978	2383.22		211,600		132,551		198,676			(81,841)		32,459		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP2009SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2025	1	6,069,838	2363.7		155,995		95,402		172,949			(65,456)		23,722		0001
Purchased Call/Al Powered US Equity Index/AIP2009SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2025	1	5,874,310	2365.32		150,970		89,417		163,101			(69,058)		22,595		0001
Purchased Call/Al Powered US Equity Index/AIP2009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/08/2025	4	6,714,975	2361.31		172,682		104,839		194,927			(73,090)		26,066		0001
Purchased Call/Al Powered US Equity Index/AIP2008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/08/2025	3	4,637,682	2429.73		117,198		60,802		62,322			(61,453)		16,686		0001
Purchased Call/Al Powered US Equity Index/AIP2009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2025	3	7,807,274	2346.94		204,612		123,111		255,881			(87,655)		30,237		0001
Purchased Call/Al Powered US Equity Index/AIP200ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2025	3	7,382,916	2392.82		187,460		120,005		164,863			(85,582)		29,494		0001
Purchased Call/Al Powered US Equity Index/AIP200BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2025	3	5,841,583	2365.66		149,502		103,502		170,686			(47,851)		24,269		0001
Purchased Call/Al Powered US Equity Index/AIP200BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	4	8,476,501	2386.13		220,457		158,118		211,182			(67,133)		35,839		0001
Purchased Call/Al Powered US Equity Index/AIP200AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2025	2	6,660,764	2373.17		172,578		107,135		175,713			(72,633)		26,206		0001
Purchased Call/Al Powered US Equity Index/AIP200ASJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	3	12,334,355	2394.94		315,110		204,000		270,742			(120,646)		49,380		0001
Purchased Call/Al Powered US Equity Index/AIP200CS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2025	4	6,811,327	2398.67		175,867		128,571		153,108			(47,977)		29,073		0001
Purchased Call/Al Powered US Equity Index/AIP200BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	3	7,347,080	2385.11		189,902		135,173		183,810			(56,814)		30,945		0001
Purchased Call/Al Powered US Equity Index/AIP200ASS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2025	2	8,683,030	2386.58		224,065		147,774		208,166			(79,835)		35,205		0001
Purchased Call/Al Powered US Equity Index/AIP2008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	3	15,914,175	2440.66		404,330		214,598		189,572			(196,755)		57,711		0001
Purchased Call/Al Powered US Equity Index/AIP2008SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2025	3	8,594,859	2420.47		215,848		117,275		132,027			(105,210)		31,652		0001
Purchased Call/Al Powered US Equity Index/AIP200ASU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	3	6,980,000	2389.03		179,591		119,784		164,030			(65,062)		28,359		0001
Purchased Call/Al Powered US Equity Index/AIP2007SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	3	5,024,767	2401.71		133,745		66,948		90,346			(72,515)		17,741		0001
Purchased Call/Al Powered US Equity Index/AIP200BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/05/2025	3	8,266,115	2372.6		210,072		143,791		226,736			(78,749)		34,068		0001
Purchased Call/Al Powered US Equity Index/AIP2009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/06/2025	3	3,369,683	2355.56		85,313		51,056		102,431			(38,632)		13,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Al Powered US Equity Index/AIP200A$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	2	16,732,318	2395.52		422,881		282,774		370,498			(163,660)		67,981		0001
Purchased Call/Al Powered US Equity Index/AIP200A$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2025	3	7,369,358	2386.62		190,767		123,213		174,726			(68,531)		29,503		0001
Purchased Call/Al Powered US Equity Index/AIP2007$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/07/2025	2	4,242,719	2424.66		108,268		55,778		59,704			(60,059)		15,225		0001
Purchased Call/Al Powered US Equity Index/AIP200C$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/24/2025	4	3,407,553	2400.1		87,315		64,104		75,832			(23,211)		14,572		0001
Purchased Call/Al Powered US Equity Index/AIP200A$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	2	3,363,205	2395.52		85,069		57,212		74,695			(31,033)		13,777		0001
Purchased Call/Al Powered US Equity Index/AIP200B$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	09/03/2025	5	6,002,210	2379.79		152,223		103,236		154,018			(59,712)		24,638		0001
Purchased Call/Al Powered US Equity Index/AIP200A$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2025	3	3,471,506	2392.82		87,054		57,173		78,417			(32,403)		14,046		0001
Purchased Call/Al Powered US Equity Index/AIP2009$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2025	3	6,250,233	2361.58		166,709		102,605		181,840			(65,896)		24,482		0001
Purchased Call/Al Powered US Equity Index/AIP200A$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2025	4	7,786,811	2390.28		197,718		125,528		177,044			(77,646)		30,973		0001
Purchased Call/Al Powered US Equity Index/AIP200B$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/11/2025	3	8,378,354	2371.92		215,924		150,659		234,361			(76,884)		34,946		0001
Purchased Call/Al Powered US Equity Index/AIP200B$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/16/2025	5	6,132,433	2455.53		140,819		76,211		62,142			(66,382)		22,526		0001
Purchased Call/Al Powered US Equity Index/AIP2009$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	07/31/2025	6	5,911,329	2397.84		143,419		83,643		119,954			(65,167)		22,526		0001
Purchased Call/Al Powered US Equity Index/AIP2008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2025	1	4,908,133	2440.66		125,157		66,889		58,825			(62,794)		17,937		0001
Purchased Call/Al Powered US Equity Index/AIP200B$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/19/2025	3	6,437,834	2398.37		165,254		119,531		144,304			(47,270)		27,272		0001
Purchased Call/Al Powered US Equity Index/AIP200B$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	2	13,976,910	2397.37		359,369		260,592		316,105			(117,044)		59,209		0001
Purchased Call/Al Powered US Equity Index/AIP200B$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2025	3	4,912,744	2377.24		124,125		84,345		129,195			(41,877)		20,207		0001
Purchased Call/Al Powered US Equity Index/AIP200B$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	3	3,761,025	2386.73		96,637		69,014		93,004			(28,315)		15,871		0001
Purchased Call/Al Powered US Equity Index/AIP200B$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	3	6,581,523	2373.91		170,178		119,779		180,453			(55,045)		27,506		0001
Purchased Call/Al Powered US Equity Index/AIP200B$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2025	1	5,465,040	2403.4		139,359		77,165		101,756			(68,139)		20,328		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/AI Powered US Equity Index/AIP2009S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	2	13,710,221	2386.49		349,602		199,103		307,078			(161,912)		51,499		0001
Purchased Call/AI Powered US Equity Index/AIP2008SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	4	6,728,530	2381.47		169,937		95,799		157,777			(80,612)		25,213		0001
Purchased Call/AI Powered US Equity Index/AIP2008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/09/2025	2	6,522,465	2428.02		170,563		88,882		89,711			(93,956)		23,529		0001
Purchased Call/AI Powered US Equity Index/AIP2009S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2025	3	5,905,884	2387.09		146,186		84,301		132,364			(67,194)		22,398		0001
Purchased Call/AI Powered US Equity Index/AIP2009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/08/2025	3	13,838,910	2363.7		354,067		215,448		393,376			(158,433)		53,720		0001
Purchased Call/AI Powered US Equity Index/AIP2008S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2025	3	10,525,995	2441.08		266,120		139,385		124,037			(128,999)		38,072		0001
Purchased Call/AI Powered US Equity Index/AIP2008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2025	4	7,197,804	2439.56		190,479		102,557		87,919			(98,832)		26,373		0001
Purchased Call/AI Powered US Equity Index/AIP200AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	08/18/2025	3	6,826,344	2385.01		175,162		110,828		162,520			(68,902)		27,094		0001
Purchased Call/AI Powered US Equity Index/AIP200AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	5	15,999,755	2385.01		409,973		257,512		379,819			(157,009)		63,088		0001
Purchased Call/AI Powered US Equity Index/AIP200BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/05/2025	3	11,437,043	2359.02		294,354		202,037		351,695			(109,824)		47,137		0001
Purchased Call/AI Powered US Equity Index/AIP200CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	3	10,328,567	2404.57		265,470		197,168		221,940			(78,635)		44,334		0001
Purchased Call/AI Powered US Equity Index/AIP200BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	4	14,569,612	2380.89		375,746		265,327		376,258			(123,276)		60,889		0001
Purchased Call/AI Powered US Equity Index/AIP200CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	3	9,970,570	2397.46		258,216		190,163		227,706			(75,689)		42,718		0001
Purchased Call/AI Powered US Equity Index/AIP200BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	1	5,220,132	2380.89		134,679		95,352		135,138			(46,171)		21,944		0001
Purchased Call/AI Powered US Equity Index/AIP200BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2025	6	3,180,189	2364.25		84,751		59,130		94,216			(27,956)		13,238		0001
Purchased Call/AI Powered US Equity Index/AIP2008SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/18/2025	4	8,534,154	2408.13		217,627		119,455		150,539			(101,654)		31,507		0001
Purchased Call/AI Powered US Equity Index/AIP2009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	3	8,437,071	2378.14		218,357		124,084		204,823			(98,288)		31,692		0001
Purchased Call/AI Powered US Equity Index/AIP2008SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	49,993	2408.13		1,376		759		882			(617)		185		0001
Purchased Call/AI Powered US Equity Index/AIP2008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	1	5,456,265	2359.02		140,226		96,574		168,120			(53,826)		22,623		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2009S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2025	1	5,010,732	2386.49		128,275		73,502		112,599			(61,071)		18,958		0001
Purchased Call/AI Powered US Equity Index/AIP200ASK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	1	6,070,930	2394.94		156,023		101,436		133,669			(61,059)		24,460		0001
Purchased Call/AI Powered US Equity Index/AIP200CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	1	7,170,173	2404.86		184,990		138,106		154,112			(58,622)		30,948		0001
Purchased Call/AI Powered US Equity Index/AIP200ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2025	4	4,566,136	2387.47		118,577		75,571		106,872			(44,488)		18,202		0001
Purchased Call/AI Powered US Equity Index/AIP2008S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2025	1	53,865	2439.56		1,543		831		658			(712)		197		0001
Purchased Call/AI Powered US Equity Index/AIP200CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	2	15,698,114	2404.86		403,290		300,283		336,444			(121,739)		67,382		0001
Purchased Call/AI Powered US Equity Index/AIP200CSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	4	7,973,173	2404.63		200,937		150,773		172,201			(56,789)		34,478		0001
Purchased Call/AI Powered US Equity Index/AIP200BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	1	6,802,888	2397.37		175,515		127,647		154,281			(64,857)		28,983		0001
Purchased Call/AI Powered US Equity Index/AIP200CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/01/2025	3	2,501,796	2397.07		65,434		49,277		57,914			(16,157)		10,838		0001
Purchased Call/AI Powered US Equity Index/AIP200DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	3	15,412,962	2415.07		401,779		315,614		309,773			(91,317)		67,858		0001
Purchased Call/AI Powered US Equity Index/AIP200DSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/17/2025	4	16,161,199	2420.85		416,081		334,173		312,734			(92,010)		72,027		0001
Purchased Call/AI Powered US Equity Index/AIP200CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/10/2025	4	8,163,036	2406.16		213,943		167,671		177,540			(51,508)		35,939		0001
Purchased Call/AI Powered US Equity Index/AIP200DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/24/2025	3	7,964,436	2408.23		206,824		169,653		174,422			(39,249)		35,922		0001
Purchased Call/AI Powered US Equity Index/AIP200CSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/03/2025	3	8,354,405	2395.43		219,558		167,333		197,047			(57,208)		36,324		0001
Purchased Call/AI Powered US Equity Index/AIP200FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	1	2,306,733	2440.29		59,975		54,027		40,398			(17,912)		10,933		0001
Purchased Call/AI Powered US Equity Index/AIP200ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/31/2025	5	21,557,206	2397.71		563,706		475,195		521,796			(94,304)		98,368		0001
Purchased Call/AI Powered US Equity Index/AIP200GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/23/2025	4	5,879,843	2407.07		159,194		157,105		140,414			(2,089)		29,075		0001
Purchased Call/AI Powered US Equity Index/AIP200ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/14/2025	4	11,244,166	2436.84		287,131		252,349		199,596			(41,314)		52,476		0001
Purchased Call/AI Powered US Equity Index/AIP200EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/17/2025	2	7,891,387	2425.17		206,064		181,665		155,501			(26,622)		37,002		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2025	4	3,153,099	2442.98		85,023		77,381		54,630			(26,103)		14,968		0001
Purchased Call/AI Powered US Equity Index/AIP200CSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/07/2025	4	6,004,758	2397.39		159,216		122,635		139,956			(41,760)		26,297		0001
Purchased Call/AI Powered US Equity Index/AIP200GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2025	3	8,821,832	2393.96		227,937		220,842		235,189			(8,018)		43,317		0001
Purchased Call/AI Powered US Equity Index/AIP200ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/18/2025	4	5,879,034	2429.05		155,048		137,393		112,342			(19,819)		27,609		0001
Purchased Call/AI Powered US Equity Index/AIP200FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	2	10,051,766	2446.31		261,999		240,156		167,840			(22,824)		47,788		0001
Purchased Call/AI Powered US Equity Index/AIP200FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	3	15,478,654	2454.25		398,979		374,720		245,043			(26,839)		74,586		0001
Purchased Call/AI Powered US Equity Index/AIP200HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2025	2	5,497,579	2395		141,731		141,731		140,799					27,450		0001
Purchased Call/AI Powered US Equity Index/AIP200FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/26/2025	3	3,550,207	2449.61		91,758		83,594		57,571			(8,164)		16,879		0001
Purchased Call/AI Powered US Equity Index/AIP200GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/10/2025	4	2,978,080	2437.33		77,059		72,966		55,064			(4,093)		14,456		0001
Purchased Call/AI Powered US Equity Index/AIP200GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2025	3	6,635,711	2444.54		168,750		159,174		115,035			(13,586)		32,163		0001
Purchased Call/AI Powered US Equity Index/AIP200CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2025	1	6,522,747	2403.62		170,244		130,379		143,616			(46,098)		28,514		0001
Purchased Call/AI Powered US Equity Index/AIP200FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/03/2025	4	2,860,369	2452.29		75,680		70,197		45,830			(5,484)		13,742		0001
Purchased Call/AI Powered US Equity Index/AIP200ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/12/2025	5	7,846,385	2442.74		202,996		176,477		131,453			(31,234)		36,504		0001
Purchased Call/AI Powered US Equity Index/AIP200GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2025	3	9,673,063	2441.45		249,704		236,987		173,114			(12,718)		47,022		0001
Purchased Call/AI Powered US Equity Index/AIP200GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/26/2025	3	22,781,031	2407.76		587,031		585,525		504,405			(1,506)		113,122		0001
Purchased Call/AI Powered US Equity Index/AIP200ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/14/2025	3	25,121,972	2425.17		653,884		575,854		493,688			(87,771)		117,244		0001
Purchased Call/AI Powered US Equity Index/AIP200DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2025	2	12,870,221	2405.33		335,300		272,696		288,342			(82,363)		57,950		0001
Purchased Call/AI Powered US Equity Index/AIP200CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	5	14,655,742	2403.62		380,593		291,485		321,804			(113,217)		63,721		0001
Purchased Call/AI Powered US Equity Index/AIP200CSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2025	2	11,839,899	2406.47		310,154		240,495		256,226			(72,999)		52,035		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	11/20/2025	4	11,684,606	2432.11		305,934		272,665		218,596			(34,072)		55,044		0001
Purchased Call/AI Powered US Equity Index/AIP200ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/06/2025	4	10,591,484	2434.18		277,417		236,619		189,337			(44,386)		48,805		0001
Purchased Call/AI Powered US Equity Index/AIP200CSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2025	3	3,275,136	2400.94		87,249		67,457		74,210			(19,792)		14,368		0001
Purchased Call/AI Powered US Equity Index/AIP200DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/20/2025	2	5,902,752	2420.85		153,916		123,816		114,563			(30,938)		26,443		0001
Purchased Call/AI Powered US Equity Index/AIP200DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/24/2025	3	19,589,428	2406.88		510,753		420,065		434,004			(99,088)		88,353		0001
Purchased Call/AI Powered US Equity Index/AIP200DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2025	3	8,252,019	2420.79		214,315		170,154		159,371			(50,925)		36,714		0001
Purchased Call/AI Powered US Equity Index/AIP200DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/29/2025	3	3,822,930	2411.58		97,567		81,036		81,979			(17,299)		17,387		0001
Purchased Call/AI Powered US Equity Index/AIP200ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	3	9,552,291	2440.13		249,160		214,618		162,313			(35,323)		44,087		0001
Purchased Call/AI Powered US Equity Index/AIP200ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2025	4	6,743,766	2396.02		182,239		154,319		166,270			(30,573)		30,974		0001
Purchased Call/AI Powered US Equity Index/AIP200ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2025	2	6,914,555	2397.71		180,800		152,430		167,754			(31,671)		31,707		0001
Purchased Call/AI Powered US Equity Index/AIP200FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	1	10,253,020	2446.31		266,579		244,425		171,627			(57,662)		48,893		0001
Purchased Call/AI Powered US Equity Index/AIP200GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/12/2025	3	9,842,269	2436.47		255,579		244,355		184,140			(11,224)		47,913		0001
Purchased Call/AI Powered US Equity Index/AIP200GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2025	1	150,359	2437.33		4,033		3,821		2,780			(212)		730		0001
Purchased Call/AI Powered US Equity Index/AIP200FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/21/2025	3	17,637,488	2440.29		457,609		411,952		307,970			(51,022)		83,215		0001
Purchased Call/AI Powered US Equity Index/AIP200GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/12/2025	3	19,998,450	2435.42		519,843		498,341		377,477			(23,255)		97,355		0001
Purchased Call/AI Powered US Equity Index/AIP200ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2025	3	6,109,333	2445.57		157,647		136,487		101,662			(27,927)		28,377		0001
Purchased Call/AI Powered US Equity Index/AIP200DSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	10/17/2025	3	8,231,655	2420.12		214,453		171,842		162,885			(55,776)		36,687		0001
Purchased Call/AI Powered US Equity Index/AIP200ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2025	3	3,594,426	2409.19		100,414		85,335		79,609			(15,079)		16,536		0001
Purchased Call/AI Powered US Equity Index/AIP200GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/17/2025	3	6,193,774	2429.93		142,961		137,985		124,019			(7,741)		30,369		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/26/2025	4	15,579,609	2417.24		394,490		392,624		326,976			(1,867)		77,363		0001
Purchased Call/AI Powered US Equity Index/AIP200GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	1	7,568,425	2407.76		197,536		196,992		194,080			(12,861)		37,738		0001
Purchased Call/AI Powered US Equity Index/AIP200FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2025	3	3,899,019	2432.47		101,270		89,975		72,531			(13,355)		18,339		0001
Purchased Call/AI Powered US Equity Index/AIP200DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2025	3	10,241,595	2408.17		263,594		219,480		226,638			(49,191)		46,657		0001
Purchased Call/AI Powered US Equity Index/AIP200ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2025	3	8,398,963	2442.48		215,889		188,301		141,443			(28,982)		39,136		0001
Purchased Call/AI Powered US Equity Index/AIP200DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/14/2025	4	4,893,766	2419.82		125,800		99,264		94,803			(28,476)		21,697		0001
Purchased Call/AI Powered US Equity Index/AIP200DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2025	3	4,546,739	2416.12		119,894		94,983		91,313			(24,910)		20,194		0001
Purchased Call/AI Powered US Equity Index/AIP200FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/05/2025	2	8,873,248	2453.82		230,806		216,185		141,008			(21,547)		42,757		0001
Purchased Call/AI Powered US Equity Index/AIP200DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/21/2025	3	5,825,316	2412.7		150,684		121,777		121,847			(32,222)		26,141		0001
Purchased Call/AI Powered US Equity Index/AIP200CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2025	3	9,007,315	2398.24		234,771		177,332		206,877			(62,765)		39,092		0001
Purchased Call/AI Powered US Equity Index/AIP200DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	3	3,554,133	2411.43		90,533		73,466		75,370			(22,791)		15,976		0001
Purchased Call/AI Powered US Equity Index/AIP200DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2025	3	6,280,510	2411.73		162,987		134,878		134,160			(34,576)		28,517		0001
Purchased Call/AI Powered US Equity Index/AIP200GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	2	15,910,198	2403.14		414,824		405,859		394,344			(8,965)		78,232		0001
Purchased Call/AI Powered US Equity Index/AIP200FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/21/2025	4	12,308,947	2437.14		320,595		287,905		220,938			(39,183)		58,075		0001
Purchased Call/AI Powered US Equity Index/AIP200ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/31/2025	3	10,545,945	2395.59		274,672		230,630		259,772			(48,824)		48,122		0001
Purchased Call/AI Powered US Equity Index/AIP200FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/08/2025	2	6,300,957	2454.25		164,177		154,236		100,060			(15,638)		30,496		0001
Purchased Call/AI Powered US Equity Index/AIP200FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2025	4	9,313,940	2458.11		240,437		223,583		142,108			(16,854)		44,814		0001
Purchased Call/AI Powered US Equity Index/AIP200GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2025	3	4,739,310	2436.01		119,596		115,105		89,478			(4,492)		23,205		0001
Purchased Call/AI Powered US Equity Index/AIP200FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2025	5	8,274,462	2452.31		215,369		199,117		132,150			(19,136)		39,695		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered US Equity Index/AIP200GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/19/2025	3	9,535,092	2389.77		251,334		245,180		261,846			(6,154)		46,885		0001
Purchased Call/AI Powered US Equity Index/AIP200ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	2	23,466,592	2444.29		610,353		527,046		384,510			(88,009)		108,306		0001
Purchased Call/AI Powered US Equity Index/AIP200FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2025	1	6,102,472	2451.23		159,275		146,550		98,101			(12,724)		29,232		0001
Purchased Call/AI Powered US Equity Index/AIP200GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2025	2	1,073,593	2416.83		27,730		27,372		24,057			(358)		5,316		0001
Purchased Call/AI Powered US Equity Index/AIP200ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	1	8,137,007	2444.29		212,376		183,629		137,691			(43,587)		37,736		0001
Purchased Call/AI Powered US Equity Index/AIP200GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	1	8,457,088	2435.42		220,730		211,609		160,051			(11,463)		41,348		0001
Purchased Call/AI Powered US Equity Index/AIP200DSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	2	10,761,067	2406.88		280,861		231,375		239,024			(53,023)		48,780		0001
Purchased Call/AI Powered US Equity Index/AIP200DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	7,555,143	2415.07		197,189		155,246		154,034			(48,513)		33,439		0001
Purchased Call/AI Powered US Equity Index/AIP200GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	1	6,038,479	2403.14		157,604		154,131		150,018			(3,473)		29,818		0001
Purchased Call/AI Powered US Equity Index/AIP200FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/28/2025	2	17,699,965	2451.23		460,220		423,202		284,234			(45,269)		84,404		0001
Purchased Call/AI Powered US Equity Index/AIP200HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2025	1	1,389,474	2393.21		36,126		36,126		36,144					6,947		0001
Purchased Call/AI Powered US Equity Index/AIP100ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/02/2025	5	1,982,490	2347.81	65,168			90		39,082			(33,491)		734		0001
Purchased Call/AI Powered US Equity Index/AIP100ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	01/03/2025	6	3,084,444	2341.15	103,452			286		69,759			(55,455)		1,398		0001
Purchased Call/AI Powered US Equity Index/AIP100ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	01/03/2025	6	3,406,827	2347.72	112,926	1,620		322		67,311			(61,423)		1,544		0001
Purchased Call/AI Powered US Equity Index/AIP100ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/03/2025	4	3,064,245	2344.2	106,300			294		65,229			(56,661)		1,389		0001
Purchased Call/AI Powered US Equity Index/AIP100FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/08/2025	3	2,736,506	2355.34	92,927			895		45,637			(46,801)		2,026		0001
Purchased Call/AI Powered US Equity Index/AIP100FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2025	1	532,038	2355.34	17,610			145		8,822			(8,854)		368		0001
Purchased Call/AI Powered US Equity Index/AIP100FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/06/2025	4	1,555,695	2355.34	48,470	2,209		365		25,684			(27,365)		997		0001
Purchased Call/AI Powered US Equity Index/AIP100FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2023	01/10/2025	3	2,490,542	2360.33	84,023			1,041		37,308			(43,959)		2,061		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/09/2025	3	3,528,205	2354.24	121,843			1,340		60,792			(63,630)		2,770		0001
Purchased Call/AI Powered US Equity Index/AIP100FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2023	01/10/2025	6	5,900,820	2363.5	198,532			2,469		81,380			(109,443)		4,884		0001
Purchased Call/AI Powered US Equity Index/AIP100FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/10/2025	6	3,540,499	2366.2	117,283			1,465		45,346			(61,705)		2,930		0001
Purchased Call/AI Powered US Equity Index/AIP100FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/15/2025	4	1,791,485	2369.94	57,361			1,106		21,815			(31,097)		1,816		0001
Purchased Call/AI Powered US Equity Index/AIP100FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/16/2025	3	1,913,931	2369.94	50,986	7,200		1,347		23,713			(34,729)		2,004		0001
Purchased Call/AI Powered US Equity Index/AIP100FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/14/2025	1	805,941	2369.94	26,757			478		9,636			(14,490)		789		0001
Purchased Call/AI Powered US Equity Index/AIP100FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2023	01/13/2025	3	2,103,756	2369.94	68,762			1,137		24,677			(45,353)		1,985		0001
Purchased Call/AI Powered US Equity Index/AIP100FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/17/2025	6	3,237,498	2368.15	90,298			2,090		42,669			(49,306)		3,493		0001
Purchased Call/AI Powered US Equity Index/AIP100FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/17/2025	6	3,643,204	2352.44	118,971	4,817		2,837		68,176			(69,837)		3,931		0001
Purchased Call/AI Powered US Equity Index/AIP100FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/17/2025	4	2,374,547	2360.22	76,981			1,706		37,684			(40,129)		2,562		0001
Purchased Call/AI Powered US Equity Index/AIP100FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/17/2025	3	2,864,577	2362.27	97,328			2,155		43,402			(56,638)		3,091		0001
Purchased Call/AI Powered US Equity Index/AIP100FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/21/2025	1	1,983,519	2362.27	65,853			1,809		30,413			(35,843)		2,379		0001
Purchased Call/AI Powered US Equity Index/AIP100FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/22/2025	3	1,698,719	2362.27	57,471			1,659		26,342			(28,908)		2,085		0001
Purchased Call/AI Powered US Equity Index/AIP100FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/23/2025	4	5,347,196	2368.74	178,397			5,402		72,613			(95,133)		6,711		0001
Purchased Call/AI Powered US Equity Index/AIP100FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2023	01/24/2025	6	2,734,116	2367.95	93,163			2,958		38,325			(50,921)		3,505		0001
Purchased Call/AI Powered US Equity Index/AIP100FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2023	01/24/2025	2	2,461,747	2368.63	82,959			2,625		33,986			(42,778)		3,156		0001
Purchased Call/AI Powered US Equity Index/AIP100GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/24/2025	6	3,013,412	2376.23	96,604			3,072		34,822			(50,450)		3,864		0001
Purchased Call/AI Powered US Equity Index/AIP100GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	01/29/2025	5	3,461,648	2375.72	113,215			4,405		42,543			(60,955)		4,879		0001
Purchased Call/AI Powered US Equity Index/AIP100GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/28/2025	1	1,500,928	2375.72	49,681			1,843		18,160			(26,877)		2,079		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/27/2025	4	2,092,777	2375.72	65,929			2,363		24,912			(42,883)		2,846		0001
Purchased Call/AI Powered US Equity Index/AIP100GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2023	01/30/2025	3	4,374,417	2365.37	153,925			6,138		67,893			(80,355)		6,271		0001
Purchased Call/AI Powered US Equity Index/AIP100GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	01/31/2025	4	2,496,065	2372.4	86,132			3,557		33,927			(48,168)		3,637		0001
Purchased Call/AI Powered US Equity Index/AIP100GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	01/31/2025	5	7,680,763	2378.71	258,572			10,701		91,029			(143,618)		11,192		0001
Purchased Call/AI Powered US Equity Index/AIP100GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2023	01/31/2025	5	3,652,938	2385.25	117,772			4,882		37,238			(61,403)		5,323		0001
Purchased Call/AI Powered US Equity Index/AIP100GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	02/05/2025	5	2,928,539	2377.72	97,235			4,690		37,053			(51,019)		4,599		0001
Purchased Call/AI Powered US Equity Index/AIP100GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/04/2025	2	1,156,716	2377.72	38,618			1,806		14,434			(22,459)		1,791		0001
Purchased Call/AI Powered US Equity Index/AIP100GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2023	02/03/2025	3	2,352,416	2377.72	77,645			3,526		28,936			(43,948)		3,590		0001
Purchased Call/AI Powered US Equity Index/AIP100GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/06/2025	6	5,718,181	2372.62	188,636			9,368		81,244			(98,644)		9,103		0001
Purchased Call/AI Powered US Equity Index/AIP100GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/07/2025	6	4,144,940	2383.04	128,749			6,564		48,236			(67,370)		6,687		0001
Purchased Call/AI Powered US Equity Index/AIP100GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2023	02/07/2025	6	5,103,904	2377.3	164,105			8,367		66,873			(89,278)		8,234		0001
Purchased Call/AI Powered US Equity Index/AIP100GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/07/2025	6	3,464,154	2371.75	114,778			5,903		50,638			(59,354)		5,589		0001
Purchased Call/AI Powered US Equity Index/AIP100GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/10/2025	4	2,326,456	2362.76	81,528			4,499		40,532			(44,766)		3,899		0001
Purchased Call/AI Powered US Equity Index/AIP100GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/12/2025	6	2,968,346	2362.76	107,863			6,238		52,568			(60,356)		5,094		0001
Purchased Call/AI Powered US Equity Index/AIP100GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/11/2025	3	1,194,113	2362.76	34,902			2,056		20,977			(27,460)		2,025		0001
Purchased Call/AI Powered US Equity Index/AIP100GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/13/2025	6	4,187,987	2370.7	142,748			8,453		65,034			(76,212)		7,270		0001
Purchased Call/AI Powered US Equity Index/AIP100GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	02/14/2025	6	4,588,519	2379.5	143,607			8,713		61,202			(79,592)		8,056		0001
Purchased Call/AI Powered US Equity Index/AIP100HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2023	02/14/2025	6	3,423,253	2385.88	105,029			6,369		40,319			(60,948)		6,010		0001
Purchased Call/AI Powered US Equity Index/AIP100HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2023	02/14/2025	3	2,315,483	2369.62	70,637			4,299		37,020			(41,518)		4,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/20/2025	4	3,911,527	2363.02	112,193			7,714		71,661			(56,466)		7,311		0001
Purchased Call/AI Powered US Equity Index/AIP100HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/19/2025	4	1,630,117	2363.02	47,352			3,192		29,652			(24,896)		3,017		0001
Purchased Call/AI Powered US Equity Index/AIP100HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/18/2025	1	637,365	2363.02	20,906			1,380		11,507			(10,525)		1,168		0001
Purchased Call/AI Powered US Equity Index/AIP100HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/14/2025	5	2,859,810	2363.02	84,373			5,144		51,223			(51,244)		5,021		0001
Purchased Call/AI Powered US Equity Index/AIP100HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	02/21/2025	6	4,569,773	2340.81	153,917			10,822		117,248			(80,118)		8,624		0001
Purchased Call/AI Powered US Equity Index/AIP100HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2023	02/21/2025	5	2,890,410	2342.03	95,122			6,687		72,929			(71,452)		5,455		0001
Purchased Call/AI Powered US Equity Index/AIP100HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2023	02/21/2025	4	2,976,773	2348.96	94,839			6,680		68,098			(52,352)		5,618		0001
Purchased Call/AI Powered US Equity Index/AIP100HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/24/2025	3	2,176,646	2339.75	72,449			5,386		56,886			(37,657)		4,225		0001
Purchased Call/AI Powered US Equity Index/AIP100HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	02/26/2025	5	2,136,450	2339.75	71,746			5,527		56,270			(36,123)		4,221		0001
Purchased Call/AI Powered US Equity Index/AIP100HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/25/2025	3	2,266,258	2339.75	74,913			5,666		59,459			(45,286)		4,438		0001
Purchased Call/AI Powered US Equity Index/AIP100HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2023	02/27/2025	4	4,605,526	2345.09	149,796			11,748		113,343			(76,343)		9,179		0001
Purchased Call/AI Powered US Equity Index/AIP100HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/28/2025	5	3,222,934	2345.95	106,613			8,511		78,755			(57,378)		6,479		0001
Purchased Call/AI Powered US Equity Index/AIP100HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2023	02/28/2025	6	5,347,657	2343.77	181,383			14,561		134,577			(105,670)		10,750		0001
Purchased Call/AI Powered US Equity Index/AIP100HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2023	02/28/2025	8	4,061,854	2347.56	133,227			10,684		97,094			(68,504)		8,165		0001
Purchased Call/AI Powered US Equity Index/AIP100HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/05/2025	3	3,499,342	2358.69	105,187			9,136		72,627			(55,297)		7,327		0001
Purchased Call/AI Powered US Equity Index/AIP100HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/03/2025	7	1,327,814	2358.69	39,461			3,329		27,240			(19,976)		2,736		0001
Purchased Call/AI Powered US Equity Index/AIP100HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2025	1	740,225	2358.69	24,131			2,055		15,275			(12,811)		1,538		0001
Purchased Call/AI Powered US Equity Index/AIP1001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/07/2025	5	2,607,758	2345.82	78,424			7,024		65,224			(41,618)		5,544		0001
Purchased Call/AI Powered US Equity Index/AIP1001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/06/2025	4	3,030,144	2353.4	92,279			8,125		68,116			(46,462)		6,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100I$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/07/2025	5	3,219,140	2347.1	96,046			8,598		79,174			(49,844)		6,844		0001
Purchased Call/AI Powered US Equity Index/AIP100I$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/07/2025	4	3,572,774	2330.27	107,622			9,665		108,442			(57,008)		7,596		0001
Purchased Call/AI Powered US Equity Index/AIP100I$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/11/2025	1	982,726	2313.41	32,233			3,055		37,957			(18,069)		2,152		0001
Purchased Call/AI Powered US Equity Index/AIP100I$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/12/2025	3	2,829,419	2313.41	93,394			8,992		104,338			(47,838)		6,239		0001
Purchased Call/AI Powered US Equity Index/AIP100I$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/10/2025	4	2,012,218	2313.41	65,675			6,150		73,928			(35,919)		4,374		0001
Purchased Call/AI Powered US Equity Index/AIP100I$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/13/2025	4	5,092,861	2308.88	173,001			16,892		197,071			(87,835)		11,310		0001
Purchased Call/AI Powered US Equity Index/AIP100I$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/14/2025	6	3,324,168	2319.68	107,489			10,682		115,141			(55,909)		7,433		0001
Purchased Call/AI Powered US Equity Index/AIP100I$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/14/2025	5	2,973,955	2309.97	101,601			10,083		114,022			(57,568)		6,650		0001
Purchased Call/AI Powered US Equity Index/AIP100I$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/14/2025	4	2,418,508	2320.63	77,731			7,742		82,916			(41,735)		5,408		0001
Purchased Call/AI Powered US Equity Index/AIP100I$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/19/2025	3	2,810,399	2310.93	100,013			10,590		107,266			(52,263)		6,496		0001
Purchased Call/AI Powered US Equity Index/AIP100I$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/17/2025	3	2,159,237	2310.93	73,749			7,617		82,126			(39,822)		4,926		0001
Purchased Call/AI Powered US Equity Index/AIP100I$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/18/2025	2	1,036,068	2310.93	35,010			3,657		39,475			(20,131)		2,379		0001
Purchased Call/AI Powered US Equity Index/AIP100I$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/21/2025	10	4,054,602	2327.46	124,029	2,404		13,987		130,546			(68,601)		9,491		0001
Purchased Call/AI Powered US Equity Index/AIP100I$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/20/2025	4	4,178,991	2317.31	141,833			15,226		149,655			(76,229)		9,721		0001
Purchased Call/AI Powered US Equity Index/AIP100I$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/21/2025	4	4,707,605	2313.61	157,219			17,140		175,456			(81,101)		11,020		0001
Purchased Call/AI Powered US Equity Index/AIP100I$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/21/2025	4	2,324,364	2313.74	78,878			8,610		86,517			(47,549)		5,441		0001
Purchased Call/AI Powered US Equity Index/AIP100JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/25/2025	2	1,905,943	2316.22	63,898			7,293		69,432			(33,818)		4,572		0001
Purchased Call/AI Powered US Equity Index/AIP100JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	03/26/2025	3	3,650,234	2316.22	123,025			14,219		133,227			(64,183)		8,808		0001
Purchased Call/AI Powered US Equity Index/AIP100JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/24/2025	4	1,748,453	2316.22	59,070			6,673		63,574			(35,386)		4,169		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2023	03/28/2025	5	2,715,533	2318.14	73,734	25,582		13,725		97,549			(59,777)		6,629		0001
Purchased Call/AI Powered US Equity Index/AIP100JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	03/27/2025	5	3,576,818	2319.04	122,665			14,345		127,057			(62,555)		8,681		0001
Purchased Call/AI Powered US Equity Index/AIP100JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	03/28/2025	4	4,002,395	2327.93	136,649			16,201		129,777			(71,803)		9,770		0001
Purchased Call/AI Powered US Equity Index/AIP100JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/28/2025	6	3,208,887	2331.23	110,965			13,195		100,389			(58,426)		7,833		0001
Purchased Call/AI Powered US Equity Index/AIP100JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	04/02/2025	5	3,878,588	2341.68	125,036			15,690		108,913			(69,303)		9,736		0001
Purchased Call/AI Powered US Equity Index/AIP100JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	03/31/2025	4	1,668,061	2341.68	49,631	6,558		7,573		46,542			(30,091)		4,141		0001
Purchased Call/AI Powered US Equity Index/AIP100JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/01/2025	1	543,971	2341.68	18,060			2,233		15,227			(10,123)		1,358		0001
Purchased Call/AI Powered US Equity Index/AIP100JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/04/2025	3	1,658,490	2335.44	50,758	6,289		7,959		50,212			(32,289)		4,208		0001
Purchased Call/AI Powered US Equity Index/AIP100JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/03/2025	3	4,404,765	2341.54	142,025			17,963		124,246			(72,483)		11,117		0001
Purchased Call/AI Powered US Equity Index/AIP100JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/04/2025	4	3,911,571	2331.46	137,528			17,661		123,629			(80,824)		9,925		0001
Purchased Call/AI Powered US Equity Index/AIP100JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/04/2025	3	3,466,468	2332.92	121,402			15,608		107,858			(63,096)		8,796		0001
Purchased Call/AI Powered US Equity Index/AIP100JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/09/2025	3	2,523,902	2332.92	88,889			11,972		79,146			(48,194)		6,572		0001
Purchased Call/AI Powered US Equity Index/AIP100JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2023	04/07/2025	3	1,561,493	2332.92	54,470			7,198		48,715			(28,320)		4,025		0001
Purchased Call/AI Powered US Equity Index/AIP100JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2025	1	786,180	2332.92	27,359			3,640		24,590			(14,492)		2,037		0001
Purchased Call/AI Powered US Equity Index/AIP100JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/11/2025	6	2,792,818	2337.41	93,939			12,925		83,896			(49,379)		7,346		0001
Purchased Call/AI Powered US Equity Index/AIP100KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/10/2025	6	4,266,388	2336.3	144,721			19,760		129,352			(79,351)		11,166		0001
Purchased Call/AI Powered US Equity Index/AIP100KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/11/2025	6	5,511,831	2331.53	193,784			26,711		176,229			(102,868)		14,497		0001
Purchased Call/AI Powered US Equity Index/AIP100KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2023	04/11/2025	5	3,122,908	2337.92	105,902			14,635		93,298			(64,540)		8,214		0001
Purchased Call/AI Powered US Equity Index/AIP100KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/14/2025	3	1,631,722	2334.79	56,119			7,959		50,543			(31,507)		4,355		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/16/2025	8	3,397,881	2334.79	114,222			16,551		105,757			(65,450)		9,156		0001
Purchased Call/AI Powered US Equity Index/AIP100KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/15/2025	1	1,185,010	2334.79	40,883			5,840		36,801			(25,642)		3,178		0001
Purchased Call/AI Powered US Equity Index/AIP100KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/17/2025	6	3,065,163	2334.93	102,614			15,000		95,500			(51,887)		8,298		0001
Purchased Call/AI Powered US Equity Index/AIP100KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/17/2025	6	3,012,997	2335.33	98,749			14,451		93,483			(51,187)		8,157		0001
Purchased Call/AI Powered US Equity Index/AIP100KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/17/2025	6	4,010,568	2333.55	133,400			19,547		126,761			(72,295)		10,857		0001
Purchased Call/AI Powered US Equity Index/AIP100KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/17/2025	4	3,228,694	2327.91	110,234			16,172		108,106			(66,869)		8,741		0001
Purchased Call/AI Powered US Equity Index/AIP100KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2023	04/23/2025	5	5,444,693	2328.56	170,989			26,342		182,341			(88,083)		15,147		0001
Purchased Call/AI Powered US Equity Index/AIP100KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/22/2025	1	947,471	2328.56	32,688			4,984		31,660			(21,074)		2,624		0001
Purchased Call/AI Powered US Equity Index/AIP100KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/21/2025	2	1,616,050	2328.56	55,483			8,401		53,881			(29,977)		4,456		0001
Purchased Call/AI Powered US Equity Index/AIP100KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2023	04/25/2025	5	2,482,192	2311.48	86,600			13,591		98,205			(44,742)		6,966		0001
Purchased Call/AI Powered US Equity Index/AIP100KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2023	04/24/2025	4	3,302,239	2327.34	103,532			16,094		112,158			(52,129)		9,227		0001
Purchased Call/AI Powered US Equity Index/AIP100KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/25/2025	6	3,834,159	2306	137,715			21,648		159,379			(73,738)		10,761		0001
Purchased Call/AI Powered US Equity Index/AIP100KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/25/2025	3	3,355,480	2314.21	117,945			18,574		129,464			(62,697)		9,417		0001
Purchased Call/AI Powered US Equity Index/AIP100KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	04/30/2025	3	3,093,338	2318.73	101,704			16,651		115,030			(59,894)		8,868		0001
Purchased Call/AI Powered US Equity Index/AIP100KSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/29/2025	1	415,976	2318.73	14,393			2,333		15,441			(7,236)		1,188		0001
Purchased Call/AI Powered US Equity Index/AIP100LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2023	04/28/2025	3	2,341,949	2318.73	80,704			12,998		86,777			(45,218)		6,658		0001
Purchased Call/AI Powered US Equity Index/AIP100LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	05/02/2025	5	3,452,917	2309.04	114,612	3,261		20,367		140,673			(61,260)		9,981		0001
Purchased Call/AI Powered US Equity Index/AIP100LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	05/01/2025	5	2,547,354	2318.96	81,808			13,525		94,671			(44,511)		7,333		0001
Purchased Call/AI Powered US Equity Index/AIP100LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/02/2025	4	2,860,064	2302.7	98,725			16,452		123,171			(55,205)		8,268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/02/2025	3	1,980,556	2296.95	73,520			12,290		89,573			(42,520)		5,725		0001
Purchased Call/AI Powered US Equity Index/AIP100LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	05/05/2025	2	2,300,556	2311.53	61,784	20,480		16,047		91,808			(48,698)		6,731		0001
Purchased Call/AI Powered US Equity Index/AIP100LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/07/2025	3	3,306,271	2311.53	113,412			19,642		132,346			(60,343)		9,751		0001
Purchased Call/AI Powered US Equity Index/AIP100LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/06/2025	2	1,035,456	2311.53	35,750			6,143		41,385			(21,122)		3,042		0001
Purchased Call/AI Powered US Equity Index/AIP100LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2025	5	3,347,017	2311.41	97,723	25,451		24,946		134,293			(68,640)		9,910		0001
Purchased Call/AI Powered US Equity Index/AIP100LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/09/2025	5	3,127,266	2309.24	109,415			19,286		128,076			(58,131)		9,296		0001
Purchased Call/AI Powered US Equity Index/AIP100LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/11/2023	05/09/2025	4	3,355,245	2312.05	115,706			20,401		134,055			(62,196)		9,973		0001
Purchased Call/AI Powered US Equity Index/AIP100LSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2023	05/09/2025	4	2,242,054	2310.76	74,033			13,382		90,605			(40,518)		6,664		0001
Purchased Call/AI Powered US Equity Index/AIP100LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/13/2025	1	1,102,665	2310.48	38,262			6,938		44,804			(23,243)		3,328		0001
Purchased Call/AI Powered US Equity Index/AIP100LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/12/2025	3	1,453,297	2310.48	51,486			9,317		58,964			(27,112)		4,370		0001
Purchased Call/AI Powered US Equity Index/AIP100LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/16/2023	05/14/2025	3	2,558,008	2310.48	87,563			16,036		104,089			(47,524)		7,750		0001
Purchased Call/AI Powered US Equity Index/AIP100LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/15/2025	3	3,742,017	2314.98	128,061			23,616		146,554			(69,073)		11,379		0001
Purchased Call/AI Powered US Equity Index/AIP100LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/16/2025	3	2,001,584	2308.22	74,723			13,901		83,265			(43,237)		6,109		0001
Purchased Call/AI Powered US Equity Index/AIP100MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/16/2025	4	2,086,655	2325.64	71,116			13,268		74,327			(38,524)		6,369		0001
Purchased Call/AI Powered US Equity Index/AIP100MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/16/2025	3	2,351,372	2317.33	64,760	20,613		17,823		90,323			(58,746)		7,177		0001
Purchased Call/AI Powered US Equity Index/AIP100MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/20/2025	1	917,337	2322.51	31,648			6,043		33,750			(18,781)		2,841		0001
Purchased Call/AI Powered US Equity Index/AIP100MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/19/2025	3	1,440,662	2322.51	49,751			9,453		52,909			(30,097)		4,445		0001
Purchased Call/AI Powered US Equity Index/AIP100MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/21/2025	5	2,310,091	2322.51	74,309	2,867		15,365		85,141			(45,382)		7,179		0001
Purchased Call/AI Powered US Equity Index/AIP100MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/23/2025	4	2,721,730	2314.33	92,178			18,057		108,142			(47,961)		8,518		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	05/22/2025	4	3,148,224	2324.03	88,660	14,357		21,935		114,611			(55,316)		9,818		0001
Purchased Call/AI Powered US Equity Index/AIP100MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/23/2025	4	3,454,922	2307.31	122,163			23,905		145,761			(64,841)		10,813		0001
Purchased Call/AI Powered US Equity Index/AIP100MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/25/2023	05/23/2025	5	2,590,581	2311.15	91,510			17,980		105,790			(47,207)		8,108		0001
Purchased Call/AI Powered US Equity Index/AIP100MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2023	05/23/2025	3	1,725,362	2320.64	58,407			11,485		64,856			(33,337)		5,400		0001
Purchased Call/AI Powered US Equity Index/AIP100MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/28/2025	2	1,005,862	2320.64	33,997			6,870		37,939			(19,711)		3,203		0001
Purchased Call/AI Powered US Equity Index/AIP100MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2023	05/27/2025	2	1,307,489	2320.64	45,075			9,058		49,234			(26,792)		4,149		0001
Purchased Call/AI Powered US Equity Index/AIP100MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/29/2025	2	2,391,222	2320.64	78,328			15,948		90,322			(45,610)		7,639		0001
Purchased Call/AI Powered US Equity Index/AIP100MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/30/2025	2	2,386,328	2312.57	84,683			17,385		96,801			(45,334)		7,649		0001
Purchased Call/AI Powered US Equity Index/AIP100MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/30/2025	3	2,917,366	2318.94	95,421			19,747		112,021			(50,516)		9,351		0001
Purchased Call/AI Powered US Equity Index/AIP100MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/30/2025	2	2,331,678	2320.16	82,537			16,972		88,580			(44,318)		7,474		0001
Purchased Call/AI Powered US Equity Index/AIP100MSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/02/2025	2	1,376,953	2334.39	46,532			9,738		46,097			(23,448)		4,457		0001
Purchased Call/AI Powered US Equity Index/AIP100MSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	06/03/2025	2	1,037,329	2334.39	30,104			6,571		34,798			(22,076)		3,369		0001
Purchased Call/AI Powered US Equity Index/AIP100MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/04/2025	2	2,791,063	2334.39	96,760			20,471		93,818			(53,149)		9,094		0001
Purchased Call/AI Powered US Equity Index/AIP100NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2023	06/05/2025	2	2,489,837	2330.75	88,599			18,872		86,667			(44,996)		8,139		0001
Purchased Call/AI Powered US Equity Index/AIP100NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/06/2025	3	1,910,696	2337.56	65,376			14,003		62,607			(32,852)		6,266		0001
Purchased Call/AI Powered US Equity Index/AIP100NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/06/2025	4	2,788,109	2336.51	91,432	6,317		21,755		92,247			(50,250)		9,143		0001
Purchased Call/AI Powered US Equity Index/AIP100NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/06/2025	4	3,211,277	2342.31	111,834			24,097		100,656			(62,456)		10,531		0001
Purchased Call/AI Powered US Equity Index/AIP100NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/11/2025	3	2,725,606	2342.99	101,515			22,477		85,462			(56,251)		9,079		0001
Purchased Call/AI Powered US Equity Index/AIP100NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2023	06/09/2025	4	2,928,593	2342.99	105,071			23,010		91,418			(56,276)		9,695		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/10/2025	1	1,073,514	2342.99	36,822			8,093		33,585			(19,544)		3,565		0001
Purchased Call/AI Powered US Equity Index/AIP100NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/13/2025	4	2,660,397	2360.95	76,593	14,701		21,777		70,471			(49,607)		8,916		0001
Purchased Call/AI Powered US Equity Index/AIP100NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	06/12/2025	3	4,091,182	2352.16	142,566			31,873		117,823			(77,239)		13,670		0001
Purchased Call/AI Powered US Equity Index/AIP100NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2023	06/13/2025	5	4,214,417	2362.79	136,425	6,153		32,782		109,606			(80,816)		14,125		0001
Purchased Call/AI Powered US Equity Index/AIP100NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/13/2025	3	4,464,784	2369.43	130,813	15,935		34,733		108,564			(80,428)		14,964		0001
Purchased Call/AI Powered US Equity Index/AIP100NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/18/2025	3	3,896,043	2364.42	127,365			29,480		100,510			(64,223)		13,255		0001
Purchased Call/AI Powered US Equity Index/AIP100NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/17/2025	1	743,348	2364.42	25,423			5,840		19,128			(17,355)		2,522		0001
Purchased Call/AI Powered US Equity Index/AIP100NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2023	06/16/2025	2	1,530,644	2364.42	51,216			11,718		39,278			(28,072)		5,177		0001
Purchased Call/AI Powered US Equity Index/AIP100NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	06/20/2025	5	4,759,909	2357.76	151,407	4,071		36,717		131,431			(86,610)		16,290		0001
Purchased Call/AI Powered US Equity Index/AIP100NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	06/20/2025	6	3,133,437	2350.12	89,817	20,387		28,626		93,069			(61,278)		10,724		0001
Purchased Call/AI Powered US Equity Index/AIP100NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/20/2025	4	1,936,325	2349.28	63,325			14,873		57,968			(33,595)		6,627		0001
Purchased Call/AI Powered US Equity Index/AIP100NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	06/25/2025	3	2,434,437	2339.42	86,826			21,013		80,338			(48,766)		8,452		0001
Purchased Call/AI Powered US Equity Index/AIP1000S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/23/2025	3	2,390,768	2339.42	77,693			18,678		78,558			(43,202)		8,253		0001
Purchased Call/AI Powered US Equity Index/AIP1000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/24/2025	1	880,168	2339.42	30,102			7,195		28,984			(16,021)		3,047		0001
Purchased Call/AI Powered US Equity Index/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	06/27/2025	4	3,095,276	2357.42	105,313			25,652		86,894			(53,967)		10,808		0001
Purchased Call/AI Powered US Equity Index/AIP1000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2023	06/26/2025	3	3,155,593	2339.07	118,809			28,746		104,661			(62,338)		10,987		0001
Purchased Call/AI Powered US Equity Index/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	06/27/2025	4	4,399,881	2355.09	153,407			37,393		126,270			(90,558)		15,363		0001
Purchased Call/AI Powered US Equity Index/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/29/2023	06/27/2025	5	2,678,005	2360.76	86,221			21,318		72,820			(47,631)		9,351		0001
Purchased Call/AI Powered US Equity Index/AIP1000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	06/30/2025	3	1,645,693	2371.57	53,671			13,366		40,385			(28,145)		5,794		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP1000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/01/2025	1	1,410,482	2371.57	48,097			11,975		34,722			(28,907)		4,980		0001
Purchased Call/AI Powered US Equity Index/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/02/2025	4	3,099,241	2371.57	103,533			25,947		76,507			(56,376)		10,972		0001
Purchased Call/AI Powered US Equity Index/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/03/2025	7	3,474,461	2369.75	110,254	1,688		28,528		87,555			(57,895)		12,334		0001
Purchased Call/AI Powered US Equity Index/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/03/2025	5	3,881,177	2375.45	116,240	6,770		31,848		92,457			(65,589)		13,778		0001
Purchased Call/AI Powered US Equity Index/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/03/2025	5	4,512,993	2358.62	155,128			39,400		126,528			(88,853)		16,021		0001
Purchased Call/AI Powered US Equity Index/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/07/2025	3	2,424,155	2358.7	83,107			21,402		68,098			(41,889)		8,699		0001
Purchased Call/AI Powered US Equity Index/AIP1000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/09/2025	2	2,000,044	2358.7	72,635			18,876		56,476			(36,554)		7,215		0001
Purchased Call/AI Powered US Equity Index/AIP1000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2025	1	650,519	2358.7	21,792			5,628		18,322			(10,956)		2,341		0001
Purchased Call/AI Powered US Equity Index/AIP1000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/10/2025	3	2,849,718	2365.26	101,614			26,539		75,845			(53,471)		10,307		0001
Purchased Call/AI Powered US Equity Index/AIP1000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2023	07/11/2025	4	3,183,344	2375.58	107,590			28,253		76,916			(54,140)		11,544		0001
Purchased Call/AI Powered US Equity Index/AIP1000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/11/2025	4	3,052,481	2378.72	101,482			26,722		71,512			(54,661)		11,069		0001
Purchased Call/AI Powered US Equity Index/AIP100PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2023	07/11/2025	6	2,663,143	2377.07	87,896			23,241		63,414			(46,669)		9,658		0001
Purchased Call/AI Powered US Equity Index/AIP100PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/14/2025	4	1,741,813	2372.7	59,582			15,927		43,415			(40,382)		6,366		0001
Purchased Call/AI Powered US Equity Index/AIP100PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2025	3	1,787,189	2372.7	62,227			16,773		44,809			(33,546)		6,565		0001
Purchased Call/AI Powered US Equity Index/AIP100PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2025	2	547,457	2372.7	11,275	8,122		6,455		13,686			(16,380)		2,006		0001
Purchased Call/AI Powered US Equity Index/AIP100PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2023	07/18/2025	4	2,663,807	2380.05	92,315			25,159		62,557			(50,856)		9,835		0001
Purchased Call/AI Powered US Equity Index/AIP100PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/17/2025	3	4,492,459	2377.39	140,658	10,775		42,227		107,957			(80,552)		16,544		0001
Purchased Call/AI Powered US Equity Index/AIP100PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/20/2023	07/18/2025	3	2,943,655	2385.3	100,020			27,281		65,652			(55,245)		10,868		0001
Purchased Call/AI Powered US Equity Index/AIP100PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/18/2025	8	3,154,466	2387.76	106,713			29,236		68,653			(65,214)		11,646		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/AI Powered US Equity Index/AIP100PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2023	07/21/2025	3	2,864,883	2391.02	96,931			26,828		60,560			(55,370)		10,656		0001
Purchased Call/AI Powered US Equity Index/AIP100PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2025	1	1,395,640	2391.02	46,754			12,973		29,605			(45,328)		5,204		0001
Purchased Call/AI Powered US Equity Index/AIP100PSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	07/23/2025	5	2,127,577	2391.02	67,604	3,441		20,231		45,287			(38,216)		7,953		0001
Purchased Call/AI Powered US Equity Index/AIP100PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/25/2025	3	5,211,477	2393.35	173,571			48,925		109,079			(96,764)		19,576		0001
Purchased Call/AI Powered US Equity Index/AIP100PSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/24/2025	5	2,544,145	2394.58	81,164	3,638		24,349		52,428			(42,920)		9,533		0001
Purchased Call/AI Powered US Equity Index/AIP100PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/25/2025	6	4,225,913	2397.85	129,005			36,571		84,539			(68,445)		15,874		0001
Purchased Call/AI Powered US Equity Index/AIP100PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/25/2025	5	3,265,820	2380.39	107,840	3,341		32,543		77,596			(66,285)		12,267		0001
Purchased Call/AI Powered US Equity Index/AIP100PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/28/2025	3	2,894,441	2386.65	98,000			28,072		64,941			(54,462)		10,951		0001
Purchased Call/AI Powered US Equity Index/AIP100PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	07/30/2025	3	2,459,732	2386.65	81,438			23,526		55,540			(43,802)		9,351		0001
Purchased Call/AI Powered US Equity Index/AIP100PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/29/2025	1	1,482,508	2386.65	49,664			14,258		33,369			(26,405)		5,623		0001
Purchased Call/AI Powered US Equity Index/AIP100QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	07/31/2025	5	3,956,278	2389.67	127,352			36,935		87,011			(67,472)		15,076		0001
Purchased Call/AI Powered US Equity Index/AIP100QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/01/2025	6	2,259,027	2386.27	68,617			20,092		51,491			(41,925)		8,628		0001
Purchased Call/AI Powered US Equity Index/AIP100QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	3	2,657,107	2373.94	88,384			25,802		68,025			(52,630)		10,149		0001
Purchased Call/AI Powered US Equity Index/AIP100QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/01/2025	3	2,497,218	2374.03	84,512			24,736		63,879			(46,521)		9,538		0001
Purchased Call/AI Powered US Equity Index/AIP100QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/04/2025	4	2,163,559	2369.48	74,708			22,125		57,857			(39,288)		8,322		0001
Purchased Call/AI Powered US Equity Index/AIP100QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/06/2025	3	1,235,115	2369.48	41,470			12,365		33,198			(22,055)		4,773		0001
Purchased Call/AI Powered US Equity Index/AIP100QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2025	1	480,221	2369.48	16,087			4,773		12,875			(9,049)		1,851		0001
Purchased Call/AI Powered US Equity Index/AIP100QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/07/2025	3	3,622,402	2382.25	112,464			33,690		86,792			(63,400)		14,030		0001
Purchased Call/AI Powered US Equity Index/AIP100QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2025	4	3,215,332	2371.83	103,145			31,060		84,996			(52,951)		12,481		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2025	5	2,194,544	2358.75	72,822			21,988		65,143			(42,473)		8,519		0001
Purchased Call/AI Powered US Equity Index/AIP100QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	3	2,480,196	2359.41	81,771			24,729		73,201			(47,263)		9,628		0001
Purchased Call/AI Powered US Equity Index/AIP100QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2025	1	711,721	2355.71	23,843			7,303		21,783			(15,269)		2,788		0001
Purchased Call/AI Powered US Equity Index/AIP100QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/13/2025	3	1,257,016	2355.71	38,040			11,740		38,553			(20,140)		4,935		0001
Purchased Call/AI Powered US Equity Index/AIP100QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/11/2025	3	2,378,427	2355.71	79,100			24,179		72,640			(45,409)		9,295		0001
Purchased Call/AI Powered US Equity Index/AIP100QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/14/2025	2	4,970,101	2356.86	140,141			43,397		151,229			(74,277)		19,554		0001
Purchased Call/AI Powered US Equity Index/AIP100QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	3	2,287,325	2341.46	70,345			21,857		79,255			(37,115)		9,019		0001
Purchased Call/AI Powered US Equity Index/AIP100QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/15/2025	3	3,072,714	2330.3	98,109			30,538		116,389			(62,386)		12,116		0001
Purchased Call/AI Powered US Equity Index/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2025	3	2,776,554	2318.34	92,762			28,951		115,317			(52,089)		10,948		0001
Purchased Call/AI Powered US Equity Index/AIP100RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/18/2025	3	1,813,138	2316.89	61,591			19,420		76,231			(33,595)		7,196		0001
Purchased Call/AI Powered US Equity Index/AIP100RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/20/2025	3	1,857,194	2316.89	61,462			19,518		78,282			(32,009)		7,403		0001
Purchased Call/AI Powered US Equity Index/AIP100RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2025	1	672,014	2316.89	22,512			7,112		28,290			(12,722)		2,673		0001
Purchased Call/AI Powered US Equity Index/AIP100RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/21/2025	4	3,552,194	2322.11	111,505	2,590		36,602		144,117			(58,933)		14,191		0001
Purchased Call/AI Powered US Equity Index/AIP100RS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/22/2025	4	3,332,994	2310.81	115,011			36,828		147,225			(60,450)		13,343		0001
Purchased Call/AI Powered US Equity Index/AIP100RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	3	3,252,924	2324.73	102,237			32,807		129,519			(57,538)		13,023		0001
Purchased Call/AI Powered US Equity Index/AIP100RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/22/2025	4	1,649,604	2309.21	56,273			18,108		73,720			(29,671)		6,604		0001
Purchased Call/AI Powered US Equity Index/AIP100RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2025	1	935,267	2309.41	31,238			10,169		41,831			(19,647)		3,776		0001
Purchased Call/AI Powered US Equity Index/AIP100RSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/27/2025	2	834,131	2309.41	29,460			9,627		37,349			(20,869)		3,375		0001
Purchased Call/AI Powered US Equity Index/AIP100RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/25/2025	4	2,504,380	2309.41	87,638			28,480		111,886			(48,224)		10,090		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/28/2025	4	3,457,447	2318.7	129,104			42,417		144,762			(65,117)		14,018		0001
Purchased Call/AI Powered US Equity Index/AIP100RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/29/2025	4	2,581,963	2338.57	86,879			28,674		92,990			(52,568)		10,490		0001
Purchased Call/AI Powered US Equity Index/AIP100RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2025	4	2,557,809	2340.48	85,091			28,132		90,745			(45,838)		10,392		0001
Purchased Call/AI Powered US Equity Index/AIP100RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2025	4	3,109,403	2338.64	100,559	4,584		35,386		111,924			(59,482)		12,633		0001
Purchased Call/AI Powered US Equity Index/AIP100RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2025	3	1,672,416	2342.98	51,445			17,404		58,451			(27,179)		6,879		0001
Purchased Call/AI Powered US Equity Index/AIP100RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/03/2025	3	1,751,363	2342.98	55,860			18,848		61,122			(32,967)		7,189		0001
Purchased Call/AI Powered US Equity Index/AIP100RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2025	5	2,890,571	2342.98	90,053			30,005		100,538			(54,510)		11,744		0001
Purchased Call/AI Powered US Equity Index/AIP100RSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/02/2025	3	980,943	2342.98	32,130			10,805		34,178			(17,577)		4,018		0001
Purchased Call/AI Powered US Equity Index/AIP100SS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	4	5,802,062	2333.47	185,633			63,078		218,636			(100,109)		23,913		0001
Purchased Call/AI Powered US Equity Index/AIP100SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/05/2025	5	2,793,701	2327.2	91,619			31,194		110,406			(48,896)		11,514		0001
Purchased Call/AI Powered US Equity Index/AIP100SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	3	2,466,703	2323.57	82,140			28,005		100,167			(43,816)		10,166		0001
Purchased Call/AI Powered US Equity Index/AIP100SS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/10/2025	2	406,173	2322.32	13,554			4,688		16,712			(6,809)		1,691		0001
Purchased Call/AI Powered US Equity Index/AIP100SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2025	4	2,131,232	2322.32	70,952			24,439		87,466			(40,678)		8,837		0001
Purchased Call/AI Powered US Equity Index/AIP100SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2025	1	710,128	2322.32	23,789			8,202		29,181			(14,333)		2,950		0001
Purchased Call/AI Powered US Equity Index/AIP100SSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	4	2,461,907	2319.61	82,271			28,714		103,528			(44,306)		10,289		0001
Purchased Call/AI Powered US Equity Index/AIP100SSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	09/11/2025	4	2,566,968	2324.1	78,425			27,613		104,349			(43,868)		10,707		0001
Purchased Call/AI Powered US Equity Index/AIP100SSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	09/12/2025	3	3,647,159	2317.63	115,169	14,025		46,512		155,590			(78,173)		15,242		0001
Purchased Call/AI Powered US Equity Index/AIP100SSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	6	2,239,620	2329.52	71,905			25,225		87,535			(42,836)		9,360		0001
Purchased Call/AI Powered US Equity Index/AIP100SSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/17/2025	3	680,847	2319.76	22,473			7,993		28,704			(19,471)		2,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100S$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2025	1	1,043,022	2319.76	34,837			12,346		43,920			(20,750)		4,393		0001
Purchased Call/AI Powered US Equity Index/AIP100S$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/15/2025	4	3,492,505	2319.76	112,400			39,837		146,889			(59,507)		14,681		0001
Purchased Call/AI Powered US Equity Index/AIP100S$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/18/2025	5	3,490,436	2317.92	112,086	2,405		41,064		149,262			(62,596)		14,758		0001
Purchased Call/AI Powered US Equity Index/AIP100S$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	3	5,533,336	2316.03	177,845			63,758		240,052			(91,872)		23,440		0001
Purchased Call/AI Powered US Equity Index/AIP100S$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/19/2025	3	1,543,887	2309.73	48,781			17,524		70,026			(30,479)		6,540		0001
Purchased Call/AI Powered US Equity Index/AIP100S$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	3	2,482,195	2292.36	81,703			29,442		126,756			(46,411)		10,515		0001
Purchased Call/AI Powered US Equity Index/AIP100S$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/22/2025	2	1,729,694	2289.33	57,827			21,014		92,217			(30,254)		7,369		0001
Purchased Call/AI Powered US Equity Index/AIP100T$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2025	1	2,114,303	2289.33	70,618			25,706		110,333			(41,514)		9,025		0001
Purchased Call/AI Powered US Equity Index/AIP100T$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/24/2025	3	620,044	2289.33	20,259			7,399		32,382			(10,180)		2,652		0001
Purchased Call/AI Powered US Equity Index/AIP100T$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/25/2025	8	3,240,412	2290.69	98,647			36,337		167,819			(58,511)		13,883		0001
Purchased Call/AI Powered US Equity Index/AIP100T$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	5	2,623,411	2277.27	87,332			32,166		148,202			(49,651)		11,261		0001
Purchased Call/AI Powered US Equity Index/AIP100T$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/26/2025	3	2,231,463	2277.17	75,072			27,673		126,140			(40,632)		9,578		0001
Purchased Call/AI Powered US Equity Index/AIP100T$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	09/26/2025	5	2,302,288	2283.77	74,710			27,653		124,784			(40,822)		9,882		0001
Purchased Call/AI Powered US Equity Index/AIP100T$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/01/2025	3	881,329	2280.33	27,717			10,396		48,931			(15,145)		3,818		0001
Purchased Call/AI Powered US Equity Index/AIP100T$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2025	1	697,754	2280.33	23,305			8,707		38,713			(14,035)		3,017		0001
Purchased Call/AI Powered US Equity Index/AIP100T$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/29/2025	4	2,048,839	2280.33	62,020			23,159		113,598			(33,440)		8,843		0001
Purchased Call/AI Powered US Equity Index/AIP100T$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/02/2025	3	2,193,164	2269.97	66,246			24,958		129,946			(37,138)		9,518		0001
Purchased Call/AI Powered US Equity Index/AIP100T$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	4	2,241,742	2254.49	76,267			28,844		145,796			(42,276)		9,747		0001
Purchased Call/AI Powered US Equity Index/AIP100T$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	5	3,480,217	2261.4	108,744	13,361		47,117		217,263			(71,689)		15,132		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100TSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	6	2,841,500	2259.05	99,842			38,099		179,893			(60,610)		12,355		0001
Purchased Call/AI Powered US Equity Index/AIP100TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2025	2	1,909,792	2272.65	64,734			24,909		111,537			(36,606)		8,378		0001
Purchased Call/AI Powered US Equity Index/AIP100TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/06/2025	6	2,401,381	2272.65	70,919	14,119		33,429		140,083			(44,974)		10,498		0001
Purchased Call/AI Powered US Equity Index/AIP100TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2025	1	1,256,880	2272.65	41,351			15,869		73,362			(26,882)		5,504		0001
Purchased Call/AI Powered US Equity Index/AIP100TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/09/2025	5	3,806,800	2276.01	134,137			51,824		217,818			(74,249)		16,730		0001
Purchased Call/AI Powered US Equity Index/AIP100TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/10/2025	4	3,083,457	2288.08	100,814			39,181		163,565			(60,534)		13,575		0001
Purchased Call/AI Powered US Equity Index/AIP100US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	2	2,346,887	2293.6	74,463			28,885		120,133			(41,142)		10,333		0001
Purchased Call/AI Powered US Equity Index/AIP100US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	3	1,754,740	2277.37	56,991			22,205		99,594			(29,896)		7,726		0001
Purchased Call/AI Powered US Equity Index/AIP100US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/15/2025	2	697,412	2271.68	23,509			9,261		41,072			(16,666)		3,097		0001
Purchased Call/AI Powered US Equity Index/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/13/2025	3	2,485,034	2271.68	85,320			33,477		146,183			(44,409)		10,999		0001
Purchased Call/AI Powered US Equity Index/AIP100US9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2025	1	1,407,366	2271.68	46,302			18,190		82,836			(27,955)		6,240		0001
Purchased Call/AI Powered US Equity Index/AIP100USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	3	2,800,932	2289.62	88,102			34,945		147,605			(46,749)		12,483		0001
Purchased Call/AI Powered US Equity Index/AIP100USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	4	3,896,620	2285.81	123,685			48,979		210,290			(66,015)		17,336		0001
Purchased Call/AI Powered US Equity Index/AIP100USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	3	3,475,102	2270.32	110,129			43,810		206,483			(58,102)		15,488		0001
Purchased Call/AI Powered US Equity Index/AIP100USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	4	1,806,116	2259.78	57,219			22,834		114,279			(32,788)		8,049		0001
Purchased Call/AI Powered US Equity Index/AIP100USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/20/2025	4	2,125,795	2248.49	68,776			27,652		143,641			(39,625)		9,523		0001
Purchased Call/AI Powered US Equity Index/AIP100USM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2025	2	780,495	2248.49	25,776			10,400		52,778			(12,947)		3,508		0001
Purchased Call/AI Powered US Equity Index/AIP100USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2025	1	1,091,031	2248.49	35,895			14,447		73,749			(20,704)		4,896		0001
Purchased Call/AI Powered US Equity Index/AIP100USP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/23/2025	4	5,027,462	2242.5	173,070			70,143		351,658			(92,423)		22,637		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/24/2025	4	2,511,792	2253.12	77,586			31,563		165,475			(42,421)		11,329		0001
Purchased Call/AI Powered US Equity Index/AIP100UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	3	2,707,087	2239.36	88,660			36,135		195,345			(50,538)		12,210		0001
Purchased Call/AI Powered US Equity Index/AIP100USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	4	1,961,565	2238.6	60,640	4,420		26,766		140,213			(38,181)		8,847		0001
Purchased Call/AI Powered US Equity Index/AIP100USZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2025	1	530,391	2229.56	17,503			7,227		39,854			(10,135)		2,412		0001
Purchased Call/AI Powered US Equity Index/AIP100VS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2025	1	1,390,677	2229.56	45,753			18,854		104,470			(30,289)		6,314		0001
Purchased Call/AI Powered US Equity Index/AIP100VS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/27/2025	4	3,187,052	2229.56	106,055			43,667		242,125			(59,312)		14,447		0001
Purchased Call/AI Powered US Equity Index/AIP100VS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	10/30/2025	4	5,999,007	2231.62	206,375			85,649		445,831			(110,564)		27,329		0001
Purchased Call/AI Powered US Equity Index/AIP100VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/31/2025	3	3,499,035	2237.56	117,005			48,666		251,808			(72,663)		15,966		0001
Purchased Call/AI Powered US Equity Index/AIP100VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	3	3,905,102	2242.49	140,244			58,529		273,515			(79,382)		17,819		0001
Purchased Call/AI Powered US Equity Index/AIP100VS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	10/31/2025	4	2,104,723	2263.55	72,499			30,359		130,971			(37,774)		9,604		0001
Purchased Call/AI Powered US Equity Index/AIP100VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/05/2025	3	1,133,365	2280.08	37,132			15,707		63,883			(19,845)		5,214		0001
Purchased Call/AI Powered US Equity Index/AIP100VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/03/2025	3	2,978,866	2280.08	97,231			40,963		167,700			(55,638)		13,660		0001
Purchased Call/AI Powered US Equity Index/AIP100VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2025	1	623,645	2280.08	20,643			8,705		39,424			(12,710)		2,864		0001
Purchased Call/AI Powered US Equity Index/AIP100VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/06/2025	6	4,724,611	2276.51	154,686	4,781		68,131		272,241			(82,948)		21,771		0001
Purchased Call/AI Powered US Equity Index/AIP100VSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	3	2,336,511	2276.96	76,431			32,533		134,292			(43,985)		10,784		0001
Purchased Call/AI Powered US Equity Index/AIP100VSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	2	3,610,368	2275.08	111,479			47,623		209,870			(60,895)		16,663		0001
Purchased Call/AI Powered US Equity Index/AIP100VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	3	4,795,264	2265.89	162,958			69,742		294,367			(87,593)		22,132		0001
Purchased Call/AI Powered US Equity Index/AIP100VSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2025	1	1,095,931	2274.31	36,166			15,599		64,080			(19,549)		5,091		0001
Purchased Call/AI Powered US Equity Index/AIP100VSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2025	4	2,554,501	2274.31	87,163	3,530		39,488		149,447			(46,758)		11,884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100V$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/10/2025	5	1,950,327	2274.31	60,866	7,432		29,708		113,962			(40,402)		9,045		0001
Purchased Call/AI Powered US Equity Index/AIP100V$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2025	3	2,750,736	2273.95	100,047			43,424		161,326			(53,478)		12,817		0001
Purchased Call/AI Powered US Equity Index/AIP100V$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2025	4	2,864,279	2292.27	89,417	10,311		43,759		150,282			(52,923)		13,368		0001
Purchased Call/AI Powered US Equity Index/AIP100V$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	4	3,814,787	2297.42	125,378			54,693		193,783			(72,196)		17,804		0001
Purchased Call/AI Powered US Equity Index/AIP100W$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	3	2,369,400	2294.25	76,547	3,298		35,138		122,787			(41,844)		11,058		0001
Purchased Call/AI Powered US Equity Index/AIP100W$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2025	2	785,687	2297.12	26,878			11,897		40,047			(14,932)		3,690		0001
Purchased Call/AI Powered US Equity Index/AIP100W$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/17/2025	4	2,608,663	2297.12	75,961	15,415		40,743		132,868			(48,623)		12,232		0001
Purchased Call/AI Powered US Equity Index/AIP100W$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2025	1	500,868	2297.12	16,579			7,323		25,549			(8,323)		2,356		0001
Purchased Call/AI Powered US Equity Index/AIP100W$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2025	5	4,082,173	2299.8	131,355	5,614		61,111		204,848			(70,296)		19,230		0001
Purchased Call/AI Powered US Equity Index/AIP100W$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/21/2025	4	3,666,489	2299.36	122,470			54,747		184,579			(71,618)		17,299		0001
Purchased Call/AI Powered US Equity Index/AIP100W$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/21/2025	5	4,978,377	2301.06	165,561			74,081		247,944			(97,182)		23,488		0001
Purchased Call/AI Powered US Equity Index/AIP100W$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/24/2025	3	688,901	2302.51	23,029			10,384		34,023			(12,674)		3,265		0001
Purchased Call/AI Powered US Equity Index/AIP100W$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/26/2025	3	1,270,660	2302.51	42,000			18,991		62,822			(21,127)		6,041		0001
Purchased Call/AI Powered US Equity Index/AIP100W$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/26/2025	5	2,599,922	2299.76	80,743	10,937		42,081		130,789			(47,074)		12,361		0001
Purchased Call/AI Powered US Equity Index/AIP100W$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	11/28/2025	6	2,792,997	2301.41	88,488	9,512		45,125		139,110			(52,606)		13,319		0001
Purchased Call/AI Powered US Equity Index/AIP100W$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/28/2025	5	4,839,444	2305.13	156,157	11,988		76,908		235,425			(99,781)		23,077		0001
Purchased Call/AI Powered US Equity Index/AIP100W$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	11/28/2025	5	9,286,803	2310.24	324,232			148,849		437,238			(171,670)		44,285		0001
Purchased Call/AI Powered US Equity Index/AIP100W$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2025	2	1,406,274	2323.31	46,711			21,523		60,900			(33,991)		6,746		0001
Purchased Call/AI Powered US Equity Index/AIP100W$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/01/2025	3	1,883,254	2323.31	59,387	4,090		29,403		81,477			(42,393)		9,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100I\$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2025	1	659,403	2323.31	21,958			10,121		28,584			(23,516)		3,168		0001
Purchased Call/AI Powered US Equity Index/AIP100I\$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/04/2025	8	4,103,592	2321.95	118,032	22,157		65,518		179,624			(76,838)		19,744		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	6	2,504,300	2314.96	78,543	7,011		40,003		114,799			(49,933)		12,067		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	5	2,529,297	2313.92	85,379	2,789		41,209		116,727			(48,641)		12,188		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	3	3,406,056	2321.43	117,528	3,590		56,822		149,688			(63,650)		16,413		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2025	1	1,282,696	2328.27	42,586			20,006		53,985			(24,941)		6,217		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/08/2025	4	2,034,971	2328.27	57,670	13,537		33,674		85,559			(37,610)		9,849		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	12/10/2025	3	828,525	2328.27	24,259	4,507		13,755		34,906			(15,862)		4,022		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2023	12/11/2025	4	2,780,019	2335.64	70,681	26,461		46,431		111,571			(50,148)		13,514		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/12/2025	3	2,869,525	2335.09	108,225			51,545		115,670			(56,185)		13,969		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	6	4,752,033	2358.96	169,542			80,809		162,365			(96,614)		23,133		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	4	2,756,838	2379.75	88,099	2,811		43,346		80,946			(59,283)		13,421		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/15/2025	5	2,676,143	2375.84	85,902	3,870		43,120		81,025			(53,972)		13,084		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/16/2025	1	1,442,906	2375.84	48,193			23,104		43,755			(25,356)		7,065		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/17/2025	4	1,981,112	2375.84	66,387			31,985		60,171			(37,407)		9,714		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/18/2025	7	2,798,968	2376.44	91,414	4,710		46,498		84,751			(54,080)		13,743		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	6	1,825,038	2386.48	57,636	1,615		28,786		51,375			(37,395)		8,974		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/19/2025	6	2,737,810	2365.41	93,018	1,795		46,001		89,940			(67,880)		13,462		0001
Purchased Call/AI Powered US Equity Index/AIP100X\$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	12/19/2025	5	5,320,078	2379.16	176,354	2,566		87,175		158,144			(94,934)		26,159		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100Y$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	12/22/2025	5	2,928,838	2378.89	95,677	2,675		48,267		87,405			(54,514)		14,463		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	2	414,946	2378.89	9,772	3,581		7,018		12,405			(19,217)		2,052		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/26/2023	12/26/2025	10	5,983,825	2385.79	152,933	40,052		95,829		170,586			(112,267)		29,713		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	12/26/2025	5	4,689,844	2386.79	139,399	13,136		75,516		133,876			(95,493)		23,288		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/26/2025	5	4,777,540	2385.46	83,955	67,294		75,165		136,531			(98,243)		23,724		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	12/29/2025	6	4,296,425	2378.39	36,394	100,795		68,590		129,589			(74,498)		21,423		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/30/2025	1	260,269	2378.39	8,719			4,354		7,864			(4,366)		1,300		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/31/2025	1	255,397	2378.39	8,556			4,278		7,729			(4,278)		1,277		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/24/2025	1	96,749	2378.89		3,161		1,567		2,897			(1,594)		479		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	01/02/2026	7	5,932,988	2375.76		186,797		94,196		183,295			(103,743)		29,746		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/02/2026	7	3,475,501	2364.15		118,633		60,265		116,622			(65,500)		17,425		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/02/2026	4	4,203,677	2360.76		148,503		75,189		144,444			(82,276)		21,076		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/05/2026	6	2,472,398	2362.63		84,044		42,917		83,989			(45,036)		12,446		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	01/06/2026	2	799,211	2362.63		27,285		14,477		27,193			(25,187)		4,029		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2026	4	778,337	2362.63		26,797		13,678		26,524			(13,120)		3,929		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2026	9	2,409,878	2373.16		78,623		40,319		76,368			(40,366)		12,181		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/09/2026	6	2,626,540	2368.31		87,873		45,181		86,269			(48,677)		13,294		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/09/2026	6	4,187,829	2370.14		139,076		71,635		135,790			(72,304)		21,196		0001
Purchased Call/AI Powered US Equity Index/AIP100Y$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/09/2026	5	3,064,079	2367.36		102,523		52,976		101,313			(58,856)		15,508		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP100ZS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2026	1	1,008,078	2366.29		34,073		17,669		33,692			(26,061)		5,129		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2026	1	248,110	2366.29		8,411		4,367		8,306			(4,044)		1,264		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/15/2026	1	335,810	2366.29		11,384		5,918		11,256			(5,466)		1,713		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/12/2026	4	3,336,639	2366.29		110,345		57,224		111,338			(54,426)		16,955		0001
Purchased Call/AI Powered US Equity Index/AIP100ZS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/16/2026	6	4,884,982	2362.26		160,740		84,014		168,580			(79,860)		24,954		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/16/2026	5	3,556,448	2355.93		120,972		63,346		128,147			(70,744)		18,168		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	6	3,697,637	2357.43		127,191		66,871		131,886			(74,815)		18,889		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	4	2,468,553	2362.53		83,099		43,654		85,032			(42,935)		12,610		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2026	1	958,526	2362.53		32,302		17,060		33,120			(19,225)		4,929		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/20/2026	1	642,677	2362.53		21,658		11,424		22,173			(16,775)		3,300		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/22/2026	4	4,108,960	2363.74		139,602		74,055		142,238			(70,286)		21,155		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	4	4,494,992	2365.91		148,775		79,170		152,171			(79,927)		23,172		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	6	4,074,167	2364.04		135,683		72,387		139,704			(80,707)		21,003		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	01/23/2026	6	2,614,328	2359.73		89,889		48,283		92,316			(53,475)		13,477		0001
Purchased Call/AI Powered US Equity Index/AIP100ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	1	636,757	2361.72		21,459		11,539		22,283			(13,454)		3,304		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/26/2026	5	5,074,176	2361.72		176,889		95,054		177,042			(83,238)		26,259		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2026	1	240,174	2361.72		8,094		4,347		8,392			(4,995)		1,244		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/29/2026	5	3,606,890	2371.42		120,148		64,895		118,281			(59,059)		18,737		0001
Purchased Call/AI Powered US Equity Index/AIP100ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	4	4,110,900	2371.27		129,674		70,232		135,146			(63,684)		21,383		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2000$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	3	3,198,775	2355.35		112,515		61,052		117,127			(53,034)		16,638		0001
Purchased Call/AI Powered US Equity Index/AIP2000$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	01/30/2026	5	2,624,987	2367.51		89,716		48,898		88,550			(48,580)		13,654		0001
Purchased Call/AI Powered US Equity Index/AIP2000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/02/2026	3	3,190,961	2372.04		104,604		57,187		104,518			(49,981)		16,660		0001
Purchased Call/AI Powered US Equity Index/AIP2000$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2026	1	640,477	2372.04		21,584		11,800		21,012			(11,352)		3,348		0001
Purchased Call/AI Powered US Equity Index/AIP2000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2026	1	376,805	2372.04		12,698		6,950		12,381			(5,748)		1,972		0001
Purchased Call/AI Powered US Equity Index/AIP2000$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	02/05/2026	6	4,667,704	2365.31		161,416		88,836		160,769			(78,483)		24,462		0001
Purchased Call/AI Powered US Equity Index/AIP2000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/06/2026	5	3,299,718	2369.53		111,997		61,745		110,602			(53,537)		17,315		0001
Purchased Call/AI Powered US Equity Index/AIP2000$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/06/2026	6	3,976,543	2371.97		135,748		75,119		131,090			(73,059)		20,866		0001
Purchased Call/AI Powered US Equity Index/AIP2000$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/06/2026	4	3,003,792	2373.66		103,375		57,270		97,884			(54,629)		15,762		0001
Purchased Call/AI Powered US Equity Index/AIP2000$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2026	1	768,563	2378.62		25,824		14,366		24,284			(11,458)		4,053		0001
Purchased Call/AI Powered US Equity Index/AIP2000$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/09/2026	3	1,981,960	2378.62		66,931		37,239		62,521			(44,717)		10,439		0001
Purchased Call/AI Powered US Equity Index/AIP2000$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2026	1	1,115,991	2378.62		37,497		20,883		35,319			(18,716)		5,892		0001
Purchased Call/AI Powered US Equity Index/AIP2000$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/12/2026	7	4,595,272	2380.95		145,378		81,500		143,303			(74,094)		24,292		0001
Purchased Call/AI Powered US Equity Index/AIP2000$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	3	2,069,438	2367.88		70,805		39,664		70,639			(32,692)		10,953		0001
Purchased Call/AI Powered US Equity Index/AIP2000$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2026	5	2,703,368	2374.85		92,567		52,032		89,174			(45,270)		14,308		0001
Purchased Call/AI Powered US Equity Index/AIP2000$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	3	3,422,781	2384.12		113,340		63,958		104,575			(53,149)		18,116		0001
Purchased Call/AI Powered US Equity Index/AIP2000$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/13/2026	3	3,163,666	2380.01		104,073		58,802		99,443			(49,168)		16,745		0001
Purchased Call/AI Powered US Equity Index/AIP2001$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/19/2026	4	4,933,883	2380.01		161,946		92,110		155,817			(83,470)		26,305		0001
Purchased Call/AI Powered US Equity Index/AIP2001$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/18/2026	2	844,950	2380.01		28,119		15,958		26,647			(21,620)		4,499		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP2001$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/17/2026	1	665,894	2380.01		22,307		12,642		20,966			(13,993)		3,542		0001
Purchased Call/All Powered US Equity Index/AIP2001$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	11/25/2025	1	71,286	2302.51		3,476		1,776		3,523			(1,700)		338		0001
Purchased Call/All Powered US Equity Index/AIP2001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	6	3,945,881	2375.99		137,249		78,380		128,260			(62,420)		21,063		0001
Purchased Call/All Powered US Equity Index/AIP2001$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	3	2,873,324	2380.49		101,987		58,351		90,579			(50,717)		15,338		0001
Purchased Call/All Powered US Equity Index/AIP2001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	4	2,467,934	2393.18		82,334		47,204		71,254			(38,357)		13,174		0001
Purchased Call/All Powered US Equity Index/AIP2001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/23/2026	3	2,700,998	2395.99		88,252		50,785		76,599			(44,799)		14,470		0001
Purchased Call/All Powered US Equity Index/AIP2001$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2026	1	826,097	2395.99		27,674		15,928		23,470			(15,516)		4,431		0001
Purchased Call/All Powered US Equity Index/AIP2001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/25/2026	2	1,123,383	2395.99		37,401		21,706		31,973			(20,096)		6,032		0001
Purchased Call/All Powered US Equity Index/AIP2001$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/26/2026	6	5,227,631	2389.77		177,380		102,662		155,609			(84,887)		28,105		0001
Purchased Call/All Powered US Equity Index/AIP2001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	4	2,293,853	2392.38		76,213		44,197		67,163			(35,170)		12,347		0001
Purchased Call/All Powered US Equity Index/AIP2001$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	4	1,784,338	2390.04		61,373		35,701		53,098			(27,421)		9,604		0001
Purchased Call/All Powered US Equity Index/AIP2001$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	4	3,071,820	2395.92		105,790		61,689		87,752			(50,731)		16,534		0001
Purchased Call/All Powered US Equity Index/AIP2001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/02/2026	2	1,452,834	2401.18		48,750		28,513		40,073			(21,324)		7,848		0001
Purchased Call/All Powered US Equity Index/AIP2001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/03/2026	1	935,056	2401.18		31,324		18,330		25,839			(15,537)		5,057		0001
Purchased Call/All Powered US Equity Index/AIP2001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	3	3,346,961	2401.18		110,644		64,548		92,145			(54,962)		18,015		0001
Purchased Call/All Powered US Equity Index/AIP2001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/04/2026	4	4,598,157	2400.07		146,424		85,993		128,287			(71,442)		24,896		0001
Purchased Call/All Powered US Equity Index/AIP2001$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/05/2026	6	1,936,786	2387.94		69,644		41,147		58,853			(28,497)		10,499		0001
Purchased Call/All Powered US Equity Index/AIP2001$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	4	2,834,106	2397.64		99,543		58,828		80,680			(50,437)		15,381		0001
Purchased Call/All Powered US Equity Index/AIP2002$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	3	3,402,825	2411.14		112,882		66,839		88,094			(48,827)		18,467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP2002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/09/2026	3	2,868,958	2407.45		96,327		57,263		76,391			(41,522)		15,624		0001
Purchased Call/All Powered US Equity Index/AIP2002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/06/2026	3	2,717,000	2407.45		91,199		54,069		72,206			(41,610)		14,745		0001
Purchased Call/All Powered US Equity Index/AIP2002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2026	1	1,108,113	2407.45		37,233		22,145		29,561			(20,896)		6,042		0001
Purchased Call/All Powered US Equity Index/AIP2002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/11/2026	4	4,240,852	2408.18		145,223		86,680		112,762			(74,000)		23,148		0001
Purchased Call/All Powered US Equity Index/AIP2002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/12/2026	7	2,551,382	2413.54		84,645		51,015		65,426			(38,220)		13,943		0001
Purchased Call/All Powered US Equity Index/AIP2002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	3	3,088,600	2416.35		99,322		59,626		77,774			(40,947)		16,898		0001
Purchased Call/All Powered US Equity Index/AIP2002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	5	4,960,076	2405.56		164,856		99,231		134,781			(70,916)		27,136		0001
Purchased Call/All Powered US Equity Index/AIP2002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	4	3,521,634	2400.68		119,736		72,180		98,997			(49,136)		19,267		0001
Purchased Call/All Powered US Equity Index/AIP2002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2026	1	1,069,042	2400.68		35,706		21,581		30,159			(22,727)		5,875		0001
Purchased Call/All Powered US Equity Index/AIP2002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/16/2026	1	931,948	2400.68		31,127		18,796		26,245			(14,998)		5,116		0001
Purchased Call/All Powered US Equity Index/AIP2002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/18/2026	5	4,467,009	2407.13		152,408		92,488		120,722			(63,557)		24,578		0001
Purchased Call/All Powered US Equity Index/AIP2002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/19/2026	4	1,969,819	2412.42		69,266		42,155		51,384			(28,468)		10,851		0001
Purchased Call/All Powered US Equity Index/AIP2002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/20/2026	5	1,772,920	2423.94		59,321		36,221		42,697			(24,416)		9,777		0001
Purchased Call/All Powered US Equity Index/AIP2002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	03/20/2026	5	4,876,805	2426.51		139,598		86,302		115,301			(59,955)		26,894		0001
Purchased Call/All Powered US Equity Index/AIP2002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2026	1	1,661,384	2419.7		55,656		34,174		41,403			(27,189)		9,203		0001
Purchased Call/All Powered US Equity Index/AIP2002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	03/20/2026	5	3,102,787	2419.7		101,539		62,451		77,018			(41,528)		17,111		0001
Purchased Call/All Powered US Equity Index/AIP2002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/23/2026	1	1,373,573	2419.7		46,015		28,229		34,163			(30,978)		7,600		0001
Purchased Call/All Powered US Equity Index/AIP2002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/25/2026	5	5,467,040	2419.36		183,831		113,365		136,835			(75,777)		30,318		0001
Purchased Call/All Powered US Equity Index/AIP2002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2026	4	2,284,046	2416.3		82,824		51,165		58,511			(36,370)		12,680		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/27/2026	3	2,205,009	2437.24		74,764		46,323		48,737			(29,757)		12,255		0001
Purchased Call/AI Powered US Equity Index/AIP2003$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/30/2026	2	1,386,027	2442.02		46,353		28,849		29,652			(31,610)		7,729		0001
Purchased Call/AI Powered US Equity Index/AIP2003$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2026	1	1,734,566	2442.02		58,108		36,188		37,191			(30,780)		9,683		0001
Purchased Call/AI Powered US Equity Index/AIP2003$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	03/27/2026	4	7,676,695	2442.02		252,661		157,007		163,863			(123,108)		42,666		0001
Purchased Call/AI Powered US Equity Index/AIP2005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2026	3	3,475,812	2403.08		119,118		82,545		103,488			(55,465)		20,442		0001
Purchased Call/AI Powered US Equity Index/AIP2005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/15/2026	4	3,209,672	2404.41		108,180		74,395		94,313			(33,785)		18,783		0001
Purchased Call/AI Powered US Equity Index/AIP2003$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	4	4,543,576	2417.64		155,034		97,883		116,322			(74,218)		25,420		0001
Purchased Call/AI Powered US Equity Index/AIP2006$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	3	4,945,501	2388.26		167,299		117,135		162,153			(52,548)		29,143		0001
Purchased Call/AI Powered US Equity Index/AIP2004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/23/2026	4	2,236,237	2371.54		75,944		49,885		79,307			(35,979)		12,795		0001
Purchased Call/AI Powered US Equity Index/AIP2004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/01/2026	5	3,229,565	2369.68		112,443		75,331		116,706			(38,498)		18,633		0001
Purchased Call/AI Powered US Equity Index/AIP2004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/24/2026	3	2,440,474	2369.39		84,053		55,303		87,822			(30,909)		13,979		0001
Purchased Call/AI Powered US Equity Index/AIP2004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/24/2026	3	4,870,905	2369.99		170,949		112,814		174,629			(62,815)		27,900		0001
Purchased Call/AI Powered US Equity Index/AIP2004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/29/2026	4	3,971,925	2383.17		126,742		84,186		131,577			(46,620)		22,869		0001
Purchased Call/AI Powered US Equity Index/AIP2005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/14/2026	3	2,141,216	2394.46		75,444		51,668		66,985			(34,354)		12,518		0001
Purchased Call/AI Powered US Equity Index/AIP2003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	4	2,350,336	2423.4		74,777		47,039		57,794			(27,738)		13,150		0001
Purchased Call/AI Powered US Equity Index/AIP2003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	3	2,731,094	2402.89		96,013		60,501		77,383			(40,066)		15,280		0001
Purchased Call/AI Powered US Equity Index/AIP2003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2026	1	957,040	2388.55		32,826		21,103		30,161			(12,779)		5,424		0001
Purchased Call/AI Powered US Equity Index/AIP2004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	4	3,593,290	2355.02		132,249		86,606		140,987			(61,446)		20,539		0001
Purchased Call/AI Powered US Equity Index/AIP2005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2026	1	1,836,722	2391.29		63,000		42,923		58,477			(22,730)		10,716		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2003$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2026	5	4,163,968	2417.78		141,450		89,994		107,102			(61,622)		23,449		0001
Purchased Call/AI Powered US Equity Index/AIP2003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/15/2026	3	4,769,426	2369.65		161,437		104,106		169,929			(62,495)		27,061		0001
Purchased Call/AI Powered US Equity Index/AIP2005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2026	3	3,170,596	2386.32		108,168		72,883		103,634			(39,218)		18,387		0001
Purchased Call/AI Powered US Equity Index/AIP2007$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	3	3,045,027	2404.56		103,824		76,265		92,302			(37,496)		18,416		0001
Purchased Call/AI Powered US Equity Index/AIP2004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2026	4	2,530,031	2357.72		87,141		56,604		97,299			(33,121)		14,385		0001
Purchased Call/AI Powered US Equity Index/AIP2005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	4	3,963,742	2400.16		136,184		93,823		119,712			(44,251)		23,196		0001
Purchased Call/AI Powered US Equity Index/AIP2006$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/05/2026	4	3,848,649	2388.35		132,016		94,453		127,567			(38,396)		22,991		0001
Purchased Call/AI Powered US Equity Index/AIP2006$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/12/2026	4	2,461,031	2405.14		82,365		60,230		73,939			(28,359)		14,800		0001
Purchased Call/AI Powered US Equity Index/AIP2006$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	3	3,183,613	2388.01		108,248		77,673		105,746			(32,672)		19,018		0001
Purchased Call/AI Powered US Equity Index/AIP2006$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/29/2026	3	1,887,707	2369.62		65,738		46,457		69,734			(20,337)		11,201		0001
Purchased Call/AI Powered US Equity Index/AIP2007$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/24/2026	4	4,406,601	2395.28		153,111		113,492		142,085			(45,744)		26,799		0001
Purchased Call/AI Powered US Equity Index/AIP2006$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	5	3,183,372	2397.17		109,467		79,628		100,540			(31,241)		19,144		0001
Purchased Call/AI Powered US Equity Index/AIP2006$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2026	3	3,043,807	2373.38		109,828		78,370		110,422			(38,413)		18,165		0001
Purchased Call/AI Powered US Equity Index/AIP2007$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2026	4	3,639,081	2402.17		125,015		91,824		111,835			(42,946)		21,988		0001
Purchased Call/AI Powered US Equity Index/AIP2007$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	3	3,394,601	2401.7		115,263		85,013		104,755			(38,925)		20,530		0001
Purchased Call/AI Powered US Equity Index/AIP2007$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	3	2,191,662	2394.47		76,309		55,593		70,390			(23,663)		13,180		0001
Purchased Call/AI Powered US Equity Index/AIP2004$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/16/2026	3	2,235,305	2367.62		74,506		48,145		80,751			(26,361)		12,696		0001
Purchased Call/AI Powered US Equity Index/AIP2003$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	3	2,589,478	2410.62		84,356		54,015		70,193			(36,829)		14,614		0001
Purchased Call/AI Powered US Equity Index/AIP2004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/20/2026	1	1,431,549	2343.2		48,959		31,921		60,187			(20,360)		8,165		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2026	5	4,006,668	2343.2		141,008		91,841		168,271			(63,415)		22,781		0001
Purchased Call/AI Powered US Equity Index/AIP2004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/24/2026	3	3,726,652	2379.55		126,668		83,665		125,801			(48,744)		21,346		0001
Purchased Call/AI Powered US Equity Index/AIP2004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/01/2026	5	3,130,960	2376.51		109,577		73,495		108,429			(65,660)		18,064		0001
Purchased Call/AI Powered US Equity Index/AIP2004$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	05/01/2026	3	2,056,470	2359.09		72,673		48,528		79,301			(24,145)		11,865		0001
Purchased Call/AI Powered US Equity Index/AIP2003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	3	2,557,299	2420.4		87,615		54,932		64,221			(36,597)		14,307		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/30/2026	4	2,431,155	2366.53		82,067		54,642		89,481			(30,608)		14,012		0001
Purchased Call/AI Powered US Equity Index/AIP2003$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/09/2026	3	1,727,177	2417.34		56,679		36,081		44,633			(24,543)		9,737		0001
Purchased Call/AI Powered US Equity Index/AIP2005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	3	3,763,666	2397.12		123,860		86,324		116,696			(37,536)		22,179		0001
Purchased Call/AI Powered US Equity Index/AIP2003$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2026	2	3,996,144	2433.69		130,374		81,557		91,170			(57,080)		22,333		0001
Purchased Call/AI Powered US Equity Index/AIP2006$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2026	5	4,831,282	2381.85		155,816		109,784		165,468			(49,913)		28,638		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2026	1	2,228,755	2376.51		76,446		51,349		77,389			(28,968)		12,912		0001
Purchased Call/AI Powered US Equity Index/AIP2005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/07/2026	4	2,261,179	2385.28		78,143		52,807		74,485			(27,056)		13,126		0001
Purchased Call/AI Powered US Equity Index/AIP2006$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	3	5,287,249	2382.84		182,167		130,887		181,293			(57,178)		31,584		0001
Purchased Call/AI Powered US Equity Index/AIP2003$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/13/2026	1	1,387,575	2388.55		47,455		30,484		43,663			(20,294)		7,856		0001
Purchased Call/AI Powered US Equity Index/AIP2005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2026	3	2,118,108	2384.48		74,022		50,154		70,213			(26,776)		12,308		0001
Purchased Call/AI Powered US Equity Index/AIP2005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	1	1,813,231	2402.66		62,194		42,945		53,970			(34,508)		10,643		0001
Purchased Call/AI Powered US Equity Index/AIP2003$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	4	3,799,590	2388.55		126,689		81,227		119,379			(57,386)		21,443		0001
Purchased Call/AI Powered US Equity Index/AIP2005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/11/2026	1	1,869,565	2391.29		64,126		43,662		59,438			(21,965)		10,897		0001
Purchased Call/AI Powered US Equity Index/AIP2005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	2	3,254,357	2402.66		111,346		76,776		97,873			(40,745)		19,045		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/08/2026	3	2,115,473	2391.83		72,297		49,091		66,927			(25,395)		12,293		0001
Purchased Call/AI Powered US Equity Index/AIP2005SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/13/2026	4	4,132,029	2388.25		145,166		99,234		134,306			(58,423)		24,132		0001
Purchased Call/AI Powered US Equity Index/AIP2006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/11/2026	5	2,596,914	2386.66		94,685		68,667		87,415			(28,962)		15,602		0001
Purchased Call/AI Powered US Equity Index/AIP2005SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	4	2,078,983	2383.27		71,582		50,076		70,319			(21,506)		12,251		0001
Purchased Call/AI Powered US Equity Index/AIP2007SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	4	2,843,831	2397.73		101,096		75,434		90,535			(43,408)		17,327		0001
Purchased Call/AI Powered US Equity Index/AIP2006SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2026	4	3,020,578	2388.19		105,647		76,309		100,616			(30,265)		18,130		0001
Purchased Call/AI Powered US Equity Index/AIP2005ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/21/2026	4	2,795,875	2404.07		92,967		64,572		82,813			(31,293)		16,459		0001
Purchased Call/AI Powered US Equity Index/AIP2007SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	2	2,965,653	2405.26		101,636		75,884		90,111			(37,172)		18,069		0001
Purchased Call/AI Powered US Equity Index/AIP2007SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2026	4	2,012,416	2397.88		70,360		52,333		63,929			(21,547)		12,250		0001
Purchased Call/AI Powered US Equity Index/AIP2006S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2026	1	1,093,961	2388.26		37,523		26,338		38,457			(21,658)		6,478		0001
Purchased Call/AI Powered US Equity Index/AIP2007SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	4	3,088,970	2403.95		106,276		79,489		94,627			(29,439)		18,821		0001
Purchased Call/AI Powered US Equity Index/AIP2005SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/08/2026	3	4,454,532	2391.29		151,139		102,782		141,415			(51,243)		25,885		0001
Purchased Call/AI Powered US Equity Index/AIP2006SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2026	3	3,190,531	2377.04		108,602		77,343		113,095			(37,725)		19,023		0001
Purchased Call/AI Powered US Equity Index/AIP2006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	4	4,577,712	2382.19		155,633		110,314		156,638			(52,179)		27,161		0001
Purchased Call/AI Powered US Equity Index/AIP2006SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2026	1	1,522,734	2382.84		52,230		37,594		52,346			(16,766)		9,131		0001
Purchased Call/AI Powered US Equity Index/AIP2007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/15/2026	1	2,130,928	2394.47		73,304		53,440		68,534			(26,160)		12,851		0001
Purchased Call/AI Powered US Equity Index/AIP2007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	06/30/2026	2	4,670,555	2403.95		161,593		121,054		143,479			(61,458)		28,562		0001
Purchased Call/AI Powered US Equity Index/AIP2004SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2026	1	1,766,065	2379.55		60,399		39,990		59,782			(22,153)		10,158		0001
Purchased Call/AI Powered US Equity Index/AIP2004SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/27/2026	1	1,661,425	2379.55		56,821		37,594		56,163			(19,227)		9,546		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2003$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2026	3	2,106,130	2404.55		71,659		45,832		59,491			(27,013)		11,886		0001
Purchased Call/AI Powered US Equity Index/AIP2004$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	2	2,671,671	2354.66		87,545		56,919		104,692			(36,651)		15,191		0001
Purchased Call/AI Powered US Equity Index/AIP2004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/04/2026	1	1,116,949	2376.51		38,311		25,717		38,733			(19,217)		6,464		0001
Purchased Call/AI Powered US Equity Index/AIP2007$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2026	1	1,778,225	2401.7		61,171		45,206		55,030			(24,116)		10,804		0001
Purchased Call/AI Powered US Equity Index/AIP2007$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	4	3,703,415	2401.32		127,571		94,034		114,556			(40,526)		22,397		0001
Purchased Call/AI Powered US Equity Index/AIP2006$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2026	1	1,380,907	2382.19		47,365		33,637		47,374			(16,677)		8,225		0001
Purchased Call/AI Powered US Equity Index/AIP2006$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	3	2,679,250	2370.77		95,464		67,625		98,291			(44,637)		15,897		0001
Purchased Call/AI Powered US Equity Index/AIP2003$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	1	1,293,868	2417.64		44,509		28,185		33,250			(24,737)		7,278		0001
Purchased Call/AI Powered US Equity Index/AIP2003$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	1	1,194,075	2417.64		41,076		25,990		31,541			(17,994)		6,710		0001
Purchased Call/AI Powered US Equity Index/AIP2006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/26/2026	2	2,495,615	2388.26		83,877		58,865		81,941			(32,373)		14,764		0001
Purchased Call/AI Powered US Equity Index/AIP2005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	2	2,636,057	2402.66		90,432		62,487		78,580			(31,478)		15,488		0001
Purchased Call/AI Powered US Equity Index/AIP2007$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/29/2026	1	2,658,725	2403.95		91,460		68,438		82,669			(29,015)		16,244		0001
Purchased Call/AI Powered US Equity Index/AIP2007$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/16/2026	1	2,194,637	2394.47		75,715		55,226		70,678			(40,520)		13,248		0001
Purchased Call/AI Powered US Equity Index/AIP2004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2026	1	1,895,617	2343.2		64,830		42,300		79,782			(30,276)		10,824		0001
Purchased Call/AI Powered US Equity Index/AIP2007$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/22/2026	1	2,409,569	2401.7		82,889		61,226		74,465			(24,408)		14,627		0001
Purchased Call/AI Powered US Equity Index/AIP2006$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/01/2026	1	1,281,709	2382.19		43,834		31,112		43,914			(16,693)		7,627		0001
Purchased Call/AI Powered US Equity Index/AIP2006$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/08/2026	1	2,524,685	2382.84		86,597		62,297		86,680			(28,005)		15,125		0001
Purchased Call/AI Powered US Equity Index/AIP2007$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/02/2026	5	3,614,183	2420.76		126,159		95,403		100,154			(30,755)		22,142		0001
Purchased Call/AI Powered US Equity Index/AIP2007$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/01/2026	4	2,821,127	2401.71		100,715		75,685		87,965			(29,119)		17,268		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP2008SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	07/22/2026	4	4,149,153	2419.46		141,379		110,242		118,115			(39,894)		25,880		0001
Purchased Call/AI Powered US Equity Index/AIP2008S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	1	3,047,981	2424.66		105,765		80,195		82,653			(30,121)		18,759		0001
Purchased Call/AI Powered US Equity Index/AIP2008SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/23/2026	5	2,211,034	2417.7		67,702		52,912		63,712			(16,179)		13,803		0001
Purchased Call/AI Powered US Equity Index/AIP2009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2026	3	3,874,173	2381.47		134,673		105,413		139,008			(34,720)		24,207		0001
Purchased Call/AI Powered US Equity Index/AIP200ASC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2026	4	4,226,472	2390.28		147,250		120,486		146,923			(37,185)		27,004		0001
Purchased Call/AI Powered US Equity Index/AIP2009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/07/2026	3	4,667,166	2346.94		167,307		134,140		205,490			(39,844)		29,518		0001
Purchased Call/AI Powered US Equity Index/AIP2009SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	4	3,140,218	2363.7		110,672		89,185		126,000			(21,487)		19,860		0001
Purchased Call/AI Powered US Equity Index/AIP2009SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	1	2,550,185	2365.32		89,511		71,289		101,026			(28,860)		16,073		0001
Purchased Call/AI Powered US Equity Index/AIP200ASR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/27/2026	4	2,418,741	2392.82		83,861		69,634		83,381			(21,509)		15,557		0001
Purchased Call/AI Powered US Equity Index/AIP200AS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	2	2,789,893	2373.17		99,863		81,073		106,625			(22,471)		17,750		0001
Purchased Call/AI Powered US Equity Index/AIP2009SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/30/2026	4	1,846,945	2380.27		66,843		52,882		67,023			(17,930)		11,601		0001
Purchased Call/AI Powered US Equity Index/AIP200ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/26/2026	4	3,927,994	2392.6		136,806		113,291		135,456			(25,820)		25,244		0001
Purchased Call/AI Powered US Equity Index/AIP2009S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/24/2026	3	2,836,516	2386.49		98,406		77,359		98,820			(23,548)		17,723		0001
Purchased Call/AI Powered US Equity Index/AIP2008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2026	4	3,468,994	2433.05		122,751		94,041		89,547			(32,063)		21,407		0001
Purchased Call/AI Powered US Equity Index/AIP200AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	2	3,079,611	2386.58		109,737		91,211		110,149			(19,853)		19,824		0001
Purchased Call/AI Powered US Equity Index/AIP200AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/13/2026	3	1,676,790	2371.91		59,276		48,010		64,483			(14,151)		10,659		0001
Purchased Call/AI Powered US Equity Index/AIP2009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2026	2	1,122,253	2355.56		38,533		30,822		47,083			(11,756)		7,092		0001
Purchased Call/AI Powered US Equity Index/AIP2009SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2026	3	2,470,820	2397.84		81,986		64,998		80,942			(16,989)		15,533		0001
Purchased Call/AI Powered US Equity Index/AIP2009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2026	5	3,520,691	2349.05		126,839		101,451		153,008			(30,238)		22,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/AI Powered US Equity Index/AIP200BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	3	3,137,405	2365.66		112,889		95,828		127,014			(22,154)		20,396		0001
Purchased Call/AI Powered US Equity Index/AIP200ASV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	3	3,824,749	2389.03		135,734		113,303		134,895			(23,387)		24,621		0001
Purchased Call/AI Powered US Equity Index/AIP200BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/10/2026	3	793,949	2364.25		28,899		24,535		32,415			(4,365)		5,165		0001
Purchased Call/AI Powered US Equity Index/AIP200BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	5	5,228,577	2359.02		187,089		158,023		219,091			(34,774)		33,852		0001
Purchased Call/AI Powered US Equity Index/AIP200ASZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	3	3,450,145	2395.52		117,713		98,385		117,215			(21,386)		22,209		0001
Purchased Call/AI Powered US Equity Index/AIP200CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	2	2,384,866	2397.46		86,054		74,864		81,759			(14,984)		15,703		0001
Purchased Call/AI Powered US Equity Index/AIP200BSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	2	2,698,415	2398.37		95,374		82,243		91,543			(13,131)		17,669		0001
Purchased Call/AI Powered US Equity Index/AIP200BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2026	3	4,020,736	2380.89		143,025		122,291		150,143			(20,735)		26,265		0001
Purchased Call/AI Powered US Equity Index/AIP200CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/18/2026	2	4,943,593	2397.37		174,899		151,053		168,672			(23,846)		32,371		0001
Purchased Call/AI Powered US Equity Index/AIP200BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	09/03/2026	3	3,254,739	2379.79		113,018		94,835		121,464			(19,033)		21,055		0001
Purchased Call/AI Powered US Equity Index/AIP200BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	2	1,958,045	2380.89		69,943		59,744		72,966			(16,913)		12,749		0001
Purchased Call/AI Powered US Equity Index/AIP200BS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2026	2	1,432,878	2395.52		49,283		41,251		48,850			(8,032)		9,262		0001
Purchased Call/AI Powered US Equity Index/AIP200BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2026	2	2,197,290	2359.02		78,005		65,916		92,158			(14,243)		14,273		0001
Purchased Call/AI Powered US Equity Index/AIP200BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/14/2026	2	2,600,880	2380.89		92,252		78,816		97,023			(21,192)		16,976		0001
Purchased Call/AI Powered US Equity Index/AIP200BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2026	3	2,333,352	2386.13		85,074		73,192		84,846			(14,557)		15,279		0001
Purchased Call/AI Powered US Equity Index/AIP200BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/16/2026	4	3,404,458	2455.53		104,787		80,852		76,418			(25,294)		21,122		0001
Purchased Call/AI Powered US Equity Index/AIP200BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/15/2026	5	4,870,902	2439.56		176,983		136,333		121,170			(53,097)		30,194		0001
Purchased Call/AI Powered US Equity Index/AIP200BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	3	2,716,206	2408.13		93,707		72,672		82,579			(21,034)		16,867		0001
Purchased Call/AI Powered US Equity Index/AIP200BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/20/2026	1	1,291,449	2403.4		44,813		34,827		40,470			(23,263)		8,041		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AI Powered US Equity Index/AIP2008S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	5	4,692,184	2424.66		164,020		124,220		126,837			(41,253)		28,747		0001
Purchased Call/AI Powered US Equity Index/AIP2008S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2026	2	2,869,926	2441.08		97,886		74,727		70,337			(23,160)		17,711		0001
Purchased Call/AI Powered US Equity Index/AIP2009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	3	3,445,624	2378.14		122,452		96,182		126,055			(26,270)		21,529		0001
Purchased Call/AI Powered US Equity Index/AIP2008SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	3	3,211,210	2403.4		115,005		89,326		100,493			(25,679)		19,941		0001
Purchased Call/AI Powered US Equity Index/AIP2009S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2026	1	2,404,322	2386.49		83,670		65,856		83,962			(24,679)		15,076		0001
Purchased Call/AI Powered US Equity Index/AIP2008S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/09/2026	4	3,519,306	2428.02		124,923		95,368		93,682			(29,555)		21,698		0001
Purchased Call/AI Powered US Equity Index/AIP2008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2026	1	2,003,314	2440.66		69,715		53,531		49,399			(17,758)		12,407		0001
Purchased Call/AI Powered US Equity Index/AIP2009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2026	1	2,049,600	2365.32		72,146		57,479		81,277			(22,100)		12,929		0001
Purchased Call/AI Powered US Equity Index/AIP2009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	3	3,862,790	2382.52		132,836		105,557		138,493			(28,222)		24,284		0001
Purchased Call/AI Powered US Equity Index/AIP2008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	3	3,764,626	2420.47		124,612		96,458		106,027			(30,981)		23,378		0001
Purchased Call/AI Powered US Equity Index/AIP200AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/14/2026	4	3,371,458	2385.01		118,664		96,741		120,416			(23,930)		21,450		0001
Purchased Call/AI Powered US Equity Index/AIP200ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/20/2026	3	2,243,758	2387.47		80,123		65,663		79,349			(19,140)		14,348		0001
Purchased Call/AI Powered US Equity Index/AIP2009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2026	1	1,211,578	2363.7		42,526		34,290		48,711			(12,072)		7,689		0001
Purchased Call/AI Powered US Equity Index/AIP2009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	2	3,832,786	2365.32		131,430		104,595		151,680			(33,483)		24,095		0001
Purchased Call/AI Powered US Equity Index/AIP2009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	3	3,884,861	2361.31		136,443		109,784		157,980			(35,392)		24,570		0001
Purchased Call/AI Powered US Equity Index/AIP200BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/17/2026	3	961,238	2386.73		34,059		29,220		34,802			(4,839)		6,289		0001
Purchased Call/AI Powered US Equity Index/AIP200CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	3	3,070,146	2404.86		108,763		95,040		100,898			(14,935)		20,215		0001
Purchased Call/AI Powered US Equity Index/AIP200CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	2	3,373,119	2397.37		119,472		103,236		115,350			(17,226)		22,158		0001
Purchased Call/AI Powered US Equity Index/AIP200CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2026	2	3,802,078	2404.63		132,829		116,300		125,554			(18,226)		25,134		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AI Powered US Equity Index/AIP200BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/11/2026	3	2,898,464	2371.92		103,119		87,743		115,043			(27,522)		18,873		0001
Purchased Call/AI Powered US Equity Index/AIP200A9N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/21/2026	3	4,329,733	2394.94		151,592		125,037		146,783			(46,794)		27,710		0001
Purchased Call/AI Powered US Equity Index/AIP200A9A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	2	2,852,354	2385.01		100,403		81,945		102,105			(29,254)		18,209		0001
Purchased Call/AI Powered US Equity Index/AIP200BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	5	1,820,541	2372.6		62,244		52,637		70,790			(10,544)		11,787		0001
Purchased Call/AI Powered US Equity Index/AIP200BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	2	1,322,012	2424.66		45,774		34,696		35,794			(16,001)		8,129		0001
Purchased Call/AI Powered US Equity Index/AIP200A9G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	3	2,601,911	2392.82		89,899		73,937		89,302			(19,954)		16,652		0001
Purchased Call/AI Powered US Equity Index/AIP200A98	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	1	2,275,536	2385.01		79,871		65,150		81,367			(19,815)		14,514		0001
Purchased Call/AI Powered US Equity Index/AIP200C95	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2026	4	1,830,675	2400.1		64,808		56,310		61,762			(15,906)		12,045		0001
Purchased Call/AI Powered US Equity Index/AIP200A9I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	3	3,445,550	2386.62		122,657		101,048		122,569			(21,609)		22,051		0001
Purchased Call/AI Powered US Equity Index/AIP200C93	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2026	3	3,905,039	2398.67		138,910		120,324		132,703			(18,586)		25,672		0001
Purchased Call/AI Powered US Equity Index/AIP200A9Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	2	3,313,953	2395.52		115,768		96,810		112,721			(23,870)		21,386		0001
Purchased Call/AI Powered US Equity Index/AIP200C9C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	2	3,566,887	2404.86		125,857		109,985		117,498			(20,207)		23,560		0001
Purchased Call/AI Powered US Equity Index/AIP2007SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	2	1,394,438	2410.82		49,943		37,682		41,138			(15,071)		8,543		0001
Purchased Call/AI Powered US Equity Index/AIP200BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	3	2,293,381	2429.73		79,040		60,100		60,303			(24,266)		14,127		0001
Purchased Call/AI Powered US Equity Index/AIP200BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	3	3,505,305	2440.66		120,891		92,746		86,144			(31,554)		21,632		0001
Purchased Call/AI Powered US Equity Index/AIP2009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	3,517,707	2363.7		123,472		99,524		141,288			(50,100)		22,305		0001
Purchased Call/AI Powered US Equity Index/AIP2009S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/29/2026	4	3,120,015	2387.09		105,358		83,180		108,698			(25,548)		19,580		0001
Purchased Call/AI Powered US Equity Index/AIP2009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2026	3	4,132,647	2361.58		150,344		121,553		168,293			(30,908)		26,249		0001
Purchased Call/AI Powered US Equity Index/AIP200A95	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	3	2,829,590	2383.22		99,387		80,913		102,111			(20,595)		18,003		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2026	1	2,061,248	2403.4		71,731		55,769		64,678			(18,869)		12,845		0001
Purchased Call/AI Powered US Equity Index/AIP200BSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	2	2,918,355	2397.37		103,377		89,311		99,687			(14,066)		19,155		0001
Purchased Call/AI Powered US Equity Index/AIP200ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	2	1,622,835	2394.94		57,094		47,139		55,146			(13,710)		10,421		0001
Purchased Call/AI Powered US Equity Index/AIP200BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/01/2026	2	1,916,302	2395.52		66,466		55,607		65,256			(11,941)		12,376		0001
Purchased Call/AI Powered US Equity Index/AIP200BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/13/2026	1	3,970,421	2440.66		137,774		105,746		97,742			(41,937)		24,568		0001
Purchased Call/AI Powered US Equity Index/AIP200BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	3	2,068,681	2377.24		71,883		60,426		79,711			(12,692)		13,393		0001
Purchased Call/AI Powered US Equity Index/AIP200BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2026	3	4,186,836	2385.11		148,835		127,472		152,847			(21,363)		27,372		0001
Purchased Call/AI Powered US Equity Index/AIP200BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/27/2026	1	5,499,418	2386.49		191,380		150,577		191,822			(40,803)		34,452		0001
Purchased Call/AI Powered US Equity Index/AIP200BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/11/2026	4	2,958,495	2373.91		107,073		91,395		114,623			(18,352)		19,264		0001
Purchased Call/AI Powered US Equity Index/AIP200CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	3	4,773,648	2404.57		168,586		147,032		157,143			(28,505)		31,432		0001
Purchased Call/AI Powered US Equity Index/AIP200CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/28/2026	2	3,130,401	2404.86		110,520		96,557		103,000			(25,956)		20,661		0001
Purchased Call/AI Powered US Equity Index/AIP200ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/24/2026	1	1,903,265	2394.94		66,995		55,292		64,600			(17,599)		12,211		0001
Purchased Call/AI Powered US Equity Index/AIP200FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	3	5,020,256	2454.25		176,670		171,348		131,465			(7,241)		34,836		0001
Purchased Call/AI Powered US Equity Index/AIP200GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/16/2026	4	2,660,311	2436.01		90,255		88,631		78,057			(1,624)		18,617		0001
Purchased Call/AI Powered US Equity Index/AIP200HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2026	1	3,220,438	2393.21		114,326		114,326		114,239					22,772		0001
Purchased Call/AI Powered US Equity Index/AIP200CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	2	2,604,319	2403.62		93,125		82,265		86,867			(13,844)		17,297		0001
Purchased Call/AI Powered US Equity Index/AIP200DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2026	3	3,345,469	2411.43		117,825		106,760		108,128			(37,821)		22,493		0001
Purchased Call/AI Powered US Equity Index/AIP200CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	3	4,078,589	2406.16		147,075		131,291		134,504			(18,272)		27,151		0001
Purchased Call/AI Powered US Equity Index/AIP200DSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	2	3,944,037	2405.33		140,937		127,888		132,069			(16,534)		26,538		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/28/2026	4	3,841,517	2411.73		136,412		124,702		124,505			(13,039)		25,946		0001
Purchased Call/AI Powered US Equity Index/AIP200ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	2	5,497,955	2408.17		194,376		178,156		182,142			(17,683)		37,189		0001
Purchased Call/AI Powered US Equity Index/AIP200ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/05/2026	4	1,663,030	2409.19		66,556		61,828		55,013			(4,728)		11,299		0001
Purchased Call/AI Powered US Equity Index/AIP200ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	3	5,751,468	2440.13		205,734		191,606		159,667			(23,359)		39,107		0001
Purchased Call/AI Powered US Equity Index/AIP200FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	3	4,840,667	2437.14		171,718		163,245		138,386			(23,270)		33,254		0001
Purchased Call/AI Powered US Equity Index/AIP200GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	2,555,938	2435.42		90,736		88,864		75,065			(1,872)		17,862		0001
Purchased Call/AI Powered US Equity Index/AIP200ESX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	4,365,313	2425.17		154,969		145,815		133,154			(13,323)		29,923		0001
Purchased Call/AI Powered US Equity Index/AIP200ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/11/2026	4	2,999,253	2445.57		105,471		98,453		74,915			(13,688)		20,469		0001
Purchased Call/AI Powered US Equity Index/AIP200ESD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	3	3,689,753	2434.18		132,158		122,535		106,023			(9,623)		25,088		0001
Purchased Call/AI Powered US Equity Index/AIP200GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	3	6,139,705	2436.47		217,794		213,025		179,037			(8,220)		42,815		0001
Purchased Call/AI Powered US Equity Index/AIP200GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2026	3	3,484,363	2407.07		127,317		126,464		120,481			(853)		24,503		0001
Purchased Call/AI Powered US Equity Index/AIP200ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/05/2024	11/04/2026	3	3,171,055	2396.02		117,040		108,206		112,740			(25,088)		21,530		0001
Purchased Call/AI Powered US Equity Index/AIP200FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/03/2026	4	1,848,278	2452.29		66,693		64,307		48,894			(2,385)		12,816		0001
Purchased Call/AI Powered US Equity Index/AIP200DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	2	3,830,744	2408.23		136,247		124,053		126,200			(13,531)		25,776		0001
Purchased Call/AI Powered US Equity Index/AIP200ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2026	3	4,202,374	2429.05		150,044		141,459		125,545			(20,490)		28,827		0001
Purchased Call/AI Powered US Equity Index/AIP200FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/20/2026	4	5,287,795	2432.11		188,160		177,885		155,572			(10,275)		36,325		0001
Purchased Call/AI Powered US Equity Index/AIP200FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/04/2026	3	3,698,232	2453.82		131,236		127,099		97,086			(18,523)		25,662		0001
Purchased Call/AI Powered US Equity Index/AIP200FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2026	3	4,858,244	2452.31		172,737		166,224		128,363			(13,972)		33,664		0001
Purchased Call/AI Powered US Equity Index/AIP200CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/02/2026	5	4,534,177	2403.62		160,387		141,794		150,891			(23,359)		30,020		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/All Powered US Equity Index/AIP200HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/30/2026	2	4,241,473	2395		149,731		149,731		148,846					29,971		0001
Purchased Call/All Powered US Equity Index/AIP200DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/29/2026	3	1,550,090	2411.58		54,515		49,912		50,328			(7,696)		10,477		0001
Purchased Call/All Powered US Equity Index/AIP200GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	3	4,753,329	2389.77		170,143		168,073		179,679			(2,070)		33,310		0001
Purchased Call/All Powered US Equity Index/AIP200CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/05/2026	3	2,994,672	2403.62		106,948		94,463		99,774			(12,486)		19,874		0001
Purchased Call/All Powered US Equity Index/AIP200FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	3	3,935,109	2458.11		139,376		134,513		102,845			(9,718)		27,306		0001
Purchased Call/All Powered US Equity Index/AIP200CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2026	3	1,484,594	2397.07		53,487		46,913		51,224			(7,446)		9,822		0001
Purchased Call/All Powered US Equity Index/AIP200GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/11/2026	3	5,118,135	2435.42		181,592		177,884		150,132			(3,708)		35,691		0001
Purchased Call/All Powered US Equity Index/AIP200ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/13/2026	2	4,262,498	2425.17		151,629		142,670		129,708			(14,307)		29,133		0001
Purchased Call/All Powered US Equity Index/AIP200CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	10/02/2026	3	3,615,005	2398.24		130,376		114,920		124,031			(16,301)		23,934		0001
Purchased Call/All Powered US Equity Index/AIP200DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/16/2026	3	4,406,414	2420.85		156,155		140,873		134,341			(19,252)		29,492		0001
Purchased Call/All Powered US Equity Index/AIP200ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	3	4,854,342	2442.48		170,715		159,865		133,760			(12,299)		33,178		0001
Purchased Call/All Powered US Equity Index/AIP200HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	4,131,174	2407.76		146,657		146,455		143,874			(1,319)		29,172		0001
Purchased Call/All Powered US Equity Index/AIP200FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	3	2,006,168	2449.61		70,942		67,822		53,563			(3,119)		13,832		0001
Purchased Call/All Powered US Equity Index/AIP200GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/18/2026	3	3,814,887	2403.14		135,725		134,335		134,307			(1,390)		26,734		0001
Purchased Call/All Powered US Equity Index/AIP200DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/09/2026	3	5,360,723	2415.07		192,660		172,181		168,002			(25,627)		35,686		0001
Purchased Call/All Powered US Equity Index/AIP200FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	2,146,712	2451.23		76,423		73,374		56,925			(3,049)		14,854		0001
Purchased Call/All Powered US Equity Index/AIP200ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/30/2026	3	5,284,010	2397.71		187,779		173,104		185,542			(17,888)		35,742		0001
Purchased Call/All Powered US Equity Index/AIP200DSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	1	3,457,445	2406.88		123,431		112,580		115,029			(16,820)		23,334		0001
Purchased Call/All Powered US Equity Index/AIP200GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/09/2026	3	4,783,780	2444.54		167,842		163,097		132,979			(15,886)		33,313		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	2	2,897,661	2395.43		105,064		92,633		101,008			(29,727)		19,185		0001
Purchased Call/AI Powered US Equity Index/AIP200FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	4,352,652	2454.25		154,954		150,272		114,288			(28,507)		30,289		0001
Purchased Call/AI Powered US Equity Index/AIP200GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2026	4	1,339,676	2437.33		48,149		46,892		38,834			(1,257)		9,336		0001
Purchased Call/AI Powered US Equity Index/AIP200DSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	3,363,257	2420.79		119,955		107,700		102,573			(14,711)		22,510		0001
Purchased Call/AI Powered US Equity Index/AIP200DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	3,349,303	2420.85		119,570		107,893		102,239			(28,908)		22,468		0001
Purchased Call/AI Powered US Equity Index/AIP200GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/17/2026	3	3,359,010	2429.93		109,141		107,258		103,466			(6,321)		23,523		0001
Purchased Call/AI Powered US Equity Index/AIP200FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	5,214,594	2451.23		185,118		177,703		138,090			(7,415)		36,004		0001
Purchased Call/AI Powered US Equity Index/AIP200DS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/12/2026	2	2,525,920	2415.07		90,184		80,621		79,258			(9,563)		16,854		0001
Purchased Call/AI Powered US Equity Index/AIP200CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2026	3	1,551,762	2400.94		56,764		50,377		52,657			(6,387)		10,322		0001
Purchased Call/AI Powered US Equity Index/AIP200DSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	3,237,877	2420.85		115,916		104,611		98,958			(40,872)		21,737		0001
Purchased Call/AI Powered US Equity Index/AIP200ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2026	3	2,646,336	2442.74		93,629		87,485		72,723			(6,144)		18,073		0001
Purchased Call/AI Powered US Equity Index/AIP200ESK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	11/09/2026	2	7,175,444	2444.29		255,379		238,280		194,688			(32,680)		48,898		0001
Purchased Call/AI Powered US Equity Index/AIP200FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	4	2,762,731	2442.98		100,692		96,248		76,641			(10,380)		19,048		0001
Purchased Call/AI Powered US Equity Index/AIP200DS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	2	4,420,458	2415.07		158,274		141,520		138,870			(26,664)		29,518		0001
Purchased Call/AI Powered US Equity Index/AIP200FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	1	2,287,162	2440.29		81,194		77,174		64,298			(4,021)		15,746		0001
Purchased Call/AI Powered US Equity Index/AIP200ESI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/06/2026	2	5,528,370	2444.29		196,389		183,079		149,795			(27,919)		37,590		0001
Purchased Call/AI Powered US Equity Index/AIP200DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/23/2026	3	3,076,964	2406.88		110,191		100,488		102,141			(12,742)		20,704		0001
Purchased Call/AI Powered US Equity Index/AIP200FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	4,491,817	2454.25		159,909		155,070		117,786			(11,201)		31,235		0001
Purchased Call/AI Powered US Equity Index/AIP200GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	3,158,837	2403.14		112,139		110,906		111,462			(1,232)		22,198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/All Powered US Equity Index/AIP200GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	4	8,044,369	2417.24		277,173		276,569		236,606			(604)		56,609		0001
Purchased Call/All Powered US Equity Index/AIP200GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/18/2026	3	4,352,233	2393.96		153,730		151,356		160,913			(2,374)		30,500		0001
Purchased Call/All Powered US Equity Index/AIP200GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/24/2026	1	1,726,029	2416.83		61,101		60,681		56,672			(420)		12,146		0001
Purchased Call/All Powered US Equity Index/AIP200GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2026	3	4,651,237	2441.45		164,748		160,564		131,869			(4,185)		32,436		0001
Purchased Call/All Powered US Equity Index/AIP200CST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2026	3	3,654,170	2397.39		132,053		116,912		126,395			(19,420)		24,288		0001
Purchased Call/All Powered US Equity Index/AIP200DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	2	7,260,480	2406.88		259,276		236,460		241,288			(33,246)		48,964		0001
Purchased Call/All Powered US Equity Index/AIP200DSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	4,711,847	2420.12		168,315		151,637		144,258			(16,678)		31,536		0001
Purchased Call/All Powered US Equity Index/AIP200CSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	2	3,099,827	2406.47		113,047		100,637		102,046			(18,797)		20,635		0001
Purchased Call/All Powered US Equity Index/AIP200DS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/14/2026	3	2,935,302	2419.82		103,855		92,959		89,834			(15,167)		19,616		0001
Purchased Call/All Powered US Equity Index/AIP200GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	1	3,863,837	2403.14		137,166		135,657		136,186			(1,509)		27,134		0001
Purchased Call/All Powered US Equity Index/AIP200FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	2	11,261,058	2446.31		400,046		383,506		306,821			(24,359)		77,751		0001
Purchased Call/All Powered US Equity Index/AIP200FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2026	3	1,682,677	2432.47		59,904		56,624		49,350			(3,280)		11,551		0001
Purchased Call/All Powered US Equity Index/AIP200GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	1	4,395,675	2407.76		156,046		155,832		151,756			(215)		31,018		0001
Purchased Call/All Powered US Equity Index/AIP200ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	3	4,715,959	2436.84		165,864		155,838		134,251			(14,909)		32,232		0001
Purchased Call/All Powered US Equity Index/AIP200ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	3,831,052	2425.17		136,002		127,958		116,720			(13,656)		26,241		0001
Purchased Call/All Powered US Equity Index/AIP200HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	3	5,234,565	2407.76		182,154		181,956		170,040			(197)		36,836		0001
Purchased Call/All Powered US Equity Index/AIP200ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	4,976,031	2397.71		177,147		163,258		174,914			(15,162)		33,734		0001
Purchased Call/All Powered US Equity Index/AIP200FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	3	4,662,149	2440.29		165,933		157,764		130,895			(9,254)		32,027		0001
Purchased Call/All Powered US Equity Index/AIP200ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	1	5,487,971	2444.29		195,372		182,204		149,099			(16,584)		37,426		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered US Equity Index/AIP200DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/21/2026	2	4,554,532	2412.7		162,133		146,606		147,319			(33,175)		30,599		0001
Purchased Call/AI Powered US Equity Index/AIP200GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	1	2,912,537	2435.42		103,395		101,265		85,639			(5,454)		20,368		0001
Purchased Call/AI Powered US Equity Index/AIP200DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2026	3	1,525,759	2416.12		55,048		49,349		47,747			(7,497)		10,204		0001
Purchased Call/AI Powered US Equity Index/AIP200ES5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	4,178,882	2397.71		148,768		137,120		147,045			(20,568)		28,351		0001
Purchased Call/AI Powered US Equity Index/AIP200FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	1,320,810	2440.29		46,889		44,570		37,174			(16,283)		9,100		0001
Purchased Call/AI Powered US Equity Index/AIP200ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	2	4,127,117	2395.59		147,080		135,332		146,623			(20,515)		27,916		0001
Purchased Call/AI Powered US Equity Index/AIP200FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	3,115,111	2451.23		110,898		106,480		82,713			(4,418)		21,570		0001
Purchased Call/Nasdaq FC Index/NFC161VSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2025	8	16,407,424	250.47		587,331		1,627		1,200,179			(629,534)		6,072		0001
Purchased Call/Nasdaq FC Index/NFC161VSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/08/2024	01/03/2025	7	17,434,978	248.39		680,313		3,762		1,435,387			(708,499)		7,903		0001
Purchased Call/Nasdaq FC Index/NFC161VSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/16/2024	01/03/2025	8	14,204,655	247.39		610,605		3,404		1,231,538			(636,959)		6,439		0001
Purchased Call/Nasdaq FC Index/NFC161VSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2025	2	4,542,128	247.57		173,493		2,390		389,236			(175,293)		2,912		0001
Purchased Call/Nasdaq FC Index/NFC161VSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	8	9,819,467	247.57		416,828		2,374		843,591			(444,572)		4,451		0001
Purchased Call/Nasdaq FC Index/NFC161VST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2025	3	2,623,740	247.57		113,793		1,884		224,810			(119,468)		1,817		0001
Purchased Call/Nasdaq FC Index/NFC161VSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/10/2024	01/08/2025	10	12,109,743	251.7		471,570		9,113		822,160			(478,530)		8,964		0001
Purchased Call/Nasdaq FC Index/NFC161VSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2024	01/09/2025	8	15,280,122	252.01		597,535		13,215		1,017,015			(604,036)		11,997		0001
Purchased Call/Nasdaq FC Index/NFC161WS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2024	01/10/2025	9	19,654,872	253.58		746,693		18,616		1,183,544			(768,148)		16,266		0001
Purchased Call/Nasdaq FC Index/NFC161WS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2024	01/10/2025	8	13,468,800	253.88		508,744		12,758		794,312			(515,666)		11,147		0001
Purchased Call/Nasdaq FC Index/NFC161WS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/18/2024	01/10/2025	6	14,425,023	254		537,273		13,557		843,553			(552,879)		11,938		0001
Purchased Call/Nasdaq FC Index/NFC161WS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2025	1	7,054,467	254		263,837		8,746		411,906			(281,167)		6,657		0001
Purchased Call/Nasdaq FC Index/NFC161WS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2025	2	2,767,085	254		104,093		3,735		161,797			(103,172)		2,710		0001
Purchased Call/Nasdaq FC Index/NFC161WS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2024	01/15/2025	4	4,480,598	254		174,942		6,928		262,372			(168,014)		4,542		0001
Purchased Call/Nasdaq FC Index/NFC161WSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2025	7	17,708,750	253.85		660,962		27,373		1,049,143			(655,838)		18,538		0001
Purchased Call/Nasdaq FC Index/NFC161WSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/24/2024	01/17/2025	7	15,328,721	252.35		629,400		27,833		1,007,494			(638,658)		16,541		0001
Purchased Call/Nasdaq FC Index/NFC161WSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/22/2024	01/17/2025	6	15,294,979	254.78		602,600		26,776		854,276			(590,810)		16,504		0001
Purchased Call/Nasdaq FC Index/NFC161WSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	01/26/2024	01/17/2025	7	19,363,343	257.86		712,476		31,735		849,577			(737,992)		20,894		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161W$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/19/2024	.01/21/2025	3	2,746,221	..... 257.86	.....	100,369	.....	 5,547	.....	120,374	.....	.....	.....(96,650)	.....	 3,294	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/23/2024	.01/22/2025	8	 16,864,667	.....257.9	.....	635,813	.....	 36,891	.....	740,369	.....	.....	..... (626,237)	.....	20,702	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/25/2024	.01/23/2025	6	 12,449,447	..... 258.65	.....	459,143	.....	 27,821	.....	514,844	.....	.....	..... (458,372)	.....	15,626	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/30/2024	.01/24/2025	5	 15,230,753	..... 259.24	.....	554,747	.....	 35,206	.....	604,199	.....	.....	..... (547,982)	.....	 19,528	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/30/2024	.01/24/2025	6	 14,228,322	.....259.3	.....	512,171	.....	 32,738	.....	561,414	.....	.....	..... (505,855)	.....	18,242	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/31/2024	.01/24/2025	6	 16,572,353	..... 258.03	.....	646,179	.....	 41,455	.....	729,524	.....	.....	..... (632,860)	.....	21,248	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/26/2024	.01/27/2025	1	 6,580,810	..... 258.03	.....	242,832	.....	 17,393	.....	289,905	.....	.....	..... (248,017)	.....	 8,949	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/26/2024	.01/28/2025	2	 2,597,148	..... 258.03	.....	 95,870	.....	 7,129	.....	114,911	.....	.....	.....(94,678)	.....	 3,597	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/31/2024	.01/29/2025	7	 18,695,125	..... 260.28	.....	651,966	.....	 50,294	.....	 684,677	.....	.....	..... (619,630)	.....	26,348	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2024	.01/30/2025	5	 17,395,854	..... 258.6	.....	 577,107	.....	 46,085	.....	 740,710	.....	.....	..... (552,845)	.....	24,936	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.01/31/2024	.01/31/2025	5	 14,995,455	..... 253.62	.....	605,950	.....	 50,158	.....	920,275	.....	.....	..... (586,467)	.....	21,851	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/01/2024	.01/31/2025	10	 15,345,380	..... 256.09	.....	615,714	.....	 51,318	.....	797,316	.....	.....	..... (596,108)	.....	22,360	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/02/2024	.01/31/2025	8	 17,743,459	..... 259.09	.....	660,943	.....	 55,212	.....	731,354	.....	.....	..... (637,642)	.....	25,855	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/29/2024	.02/04/2025	2	 2,892,850	..... 259.09	.....	 107,908	.....	 10,154	.....	119,848	.....	.....	..... (115,406)	.....	 4,479	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/02/2024	.02/03/2025	1	 4,688,930	..... 259.09	.....	173,959	.....	 15,814	.....	193,421	.....	.....	..... (173,355)	.....	 7,155	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/05/2024	.02/05/2025	7	 23,751,499	..... 258.79	.....	 883,806	.....	 85,390	.....	 1,012,472	.....	.....	..... (823,034)	.....	37,296	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/08/2024	.02/06/2025	5	 13,671,195	..... 258.33	.....	534,095	.....	 52,976	.....	 606,063	.....	.....	..... (503,871)	.....	21,764	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/07/2024	.02/07/2025	9	 19,027,509	..... 260.44	.....	713,443	.....	 72,979	.....	715,970	.....	.....	..... (670,271)	.....	30,697	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/08/2024	.02/07/2025	5	 18,011,122	..... 260.74	.....	694,584	.....	 71,335	.....	 660,410	.....	.....	..... (667,661)	.....	29,057	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/13/2024	.02/10/2025	3	 5,073,941	..... 263.62	.....	 181,810	.....	 20,039	.....	142,158	.....	.....	..... (179,393)	.....	 8,503	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2024	.02/07/2025	5	 14,040,392	..... 263.62	.....	483,044	.....	 49,738	.....	392,652	.....	.....	..... (478,749)	.....	22,651	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/14/2024	.02/11/2025	2	 2,071,037	..... 263.62	.....	 74,562	.....	 8,400	.....	 58,389	.....	.....	.....(70,373)	.....	 3,513	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2024	.02/12/2025	8	 25,019,540	..... 261.62	.....	802,096	.....	 92,893	.....	857,154	.....	.....	..... (724,765)	.....	42,937	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/15/2024	.02/13/2025	4	 14,140,822	..... 256.09	.....	549,281	.....	 65,002	.....	746,221	.....	.....	..... (504,085)	.....	24,548	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/20/2024	.02/14/2025	4	 15,229,994	..... 258.18	.....	570,848	.....	 69,370	.....	698,024	.....	.....	..... (546,305)	.....	26,738	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/22/2024	.02/14/2025	6	 18,851,238	..... 258.52	.....	 688,027	.....	 84,334	.....	842,444	.....	.....	..... (626,103)	.....	33,095	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/05/2024	.02/14/2025	5	 20,432,664	..... 256.75	.....	758,318	.....	 93,051	.....	 1,037,304	.....	.....	..... (727,672)	.....	35,872	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/27/2024	.02/19/2025	7	 14,551,584	..... 256.75	.....	537,987	.....	 72,866	.....	737,905	.....	.....	..... (476,408)	.....	26,929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/20/2024	.02/18/2025	2	 4,016,317	..... 256.75	.....	 150,686	.....	 19,929	.....	203,284	.....	.....	..... (139,627)	.....	 7,358	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161YS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2024	02/20/2025	5	15,746,214	255.04		597,301		82,240		895,300			(561,655)		29,430		0001
Purchased Call/Nasdaq FC Index/NFC161YSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2024	02/21/2025	5	14,352,427	254.45		627,444		88,425		850,493			(574,041)		27,086		0001
Purchased Call/Nasdaq FC Index/NFC161YSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2024	02/21/2025	6	15,072,211	260.59		551,687		78,243		579,924			(502,306)		28,445		0001
Purchased Call/Nasdaq FC Index/NFC161YSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2024	02/24/2025	2	5,506,615	260.05		204,852		30,475		221,048			(184,755)		10,688		0001
Purchased Call/Nasdaq FC Index/NFC161YSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2024	02/21/2025	6	15,739,239	260.05		588,725		83,750		632,130			(514,164)		29,704		0001
Purchased Call/Nasdaq FC Index/NFC161YSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2024	02/25/2025	3	4,298,994	260.05		160,266		24,236		173,169			(142,331)		8,419		0001
Purchased Call/Nasdaq FC Index/NFC161YSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/26/2024	02/26/2025	6	20,021,001	259.91		751,570		115,967		817,827			(653,856)		39,559		0001
Purchased Call/Nasdaq FC Index/NFC161YSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/27/2024	02/27/2025	7	14,484,988	260.22		536,370		84,222		579,557			(466,062)		28,871		0001
Purchased Call/Nasdaq FC Index/NFC161YSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2024	02/28/2025	5	8,591,642	259.25		348,445		55,907		372,204			(305,686)		17,271		0001
Purchased Call/Nasdaq FC Index/NFC161YSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	02/28/2025	4	12,454,145	261.36		507,048		81,650		458,950			(441,838)		25,036		0001
Purchased Call/Nasdaq FC Index/NFC161YST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/11/2024	02/28/2025	8	27,896,379	265.01		990,040		159,768		747,892			(888,634)		56,078		0001
Purchased Call/Nasdaq FC Index/NFC161YSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/01/2024	03/03/2025	3	7,601,335	265.01		272,337		45,768		204,143			(238,395)		15,664		0001
Purchased Call/Nasdaq FC Index/NFC161YSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2024	03/04/2025	6	15,789,345	263.69		491,105		84,132		480,865			(432,815)		32,799		0001
Purchased Call/Nasdaq FC Index/NFC161Z$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2024	03/05/2025	7	13,608,050	258.19		537,286		93,526		637,753			(455,665)		28,491		0001
Purchased Call/Nasdaq FC Index/NFC161Z$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	03/06/2025	9	12,009,371	259.61		468,229		83,127		510,328			(411,305)		25,340		0001
Purchased Call/Nasdaq FC Index/NFC161Z$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/11/2024	03/07/2025	7	16,640,281	262.7		579,098		104,585		561,496			(495,681)		35,380		0001
Purchased Call/Nasdaq FC Index/NFC161Z$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	03/10/2025	2	5,338,541	259.66		201,631		37,833		227,252			(196,399)		11,606		0001
Purchased Call/Nasdaq FC Index/NFC161Z$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	03/07/2025	9	25,972,942	259.66		982,164		177,666		1,106,691			(843,028)		55,222		0001
Purchased Call/Nasdaq FC Index/NFC161Z$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/12/2024	03/11/2025	8	15,946,662	258.86		660,035		125,911		723,559			(578,565)		34,917		0001
Purchased Call/Nasdaq FC Index/NFC161Z$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	03/12/2025	7	10,033,281	261.51		364,004		70,370		374,525			(306,496)		22,126		0001
Purchased Call/Nasdaq FC Index/NFC161Z$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/13/2024	03/13/2025	4	15,856,778	259.93		588,509		115,527		666,658			(490,620)		35,213		0001
Purchased Call/Nasdaq FC Index/NFC161Z$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/14/2025	8	18,160,614	259.32		665,948		133,132		801,743			(546,814)		40,608		0001
Purchased Call/Nasdaq FC Index/NFC161Z$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2024	03/17/2025	3	4,409,509	256.92		167,376		34,633		227,796			(152,035)		10,061		0001
Purchased Call/Nasdaq FC Index/NFC161Z$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	03/14/2025	7	21,708,801	256.92		852,431		170,860		1,123,287			(730,124)		48,542		0001
Purchased Call/Nasdaq FC Index/NFC161Z$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/18/2025	9	13,886,462	259.16		538,124		113,325		620,322			(451,287)		31,890		0001
Purchased Call/Nasdaq FC Index/NFC161Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/25/2024	03/19/2025	7	11,613,902	259.53		464,071		98,818		509,227			(383,338)		26,844		0001
Purchased Call/Nasdaq FC Index/NFC161Z$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/22/2024	03/20/2025	4	14,929,652	261.83		564,653		121,736		553,818			(473,644)		34,729		0001
Purchased Call/Nasdaq FC Index/NFC161Z$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/21/2024	03/21/2025	5	13,933,396	262.57		519,578		113,931		492,241			(415,456)		32,616		0001
Purchased Call/Nasdaq FC Index/NFC161Z$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/01/2024	03/21/2025	6	28,654,796	262.73		1,059,555		232,834		1,000,056			(892,769)		67,076		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161Z$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/22/2024	. 03/24/2025	3	6,751,415	..... 262.73	.....	250,586	.....	56,625	.....	235,555	.....	.....	..... (203,423)	.....	16,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/26/2024	. 03/25/2025	8	 20,321,729	..... 261.84	.....	735,531	.....	168,745	.....	759,861	.....	.....	..... (598,622)	.....	48,744	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 03/27/2024	. 03/26/2025	6	 11,048,806	..... 260.6	.....	423,049	.....	98,180	.....	454,408	.....	.....	..... (335,474)	.....	26,659	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/01/2024	. 03/27/2025	5	 12,804,326	..... 261.61	.....	474,520	.....	 111,808	.....	491,294	.....	.....	..... (377,146)	.....	31,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/01/2024	. 03/28/2025	8	 40,971,715	..... 261.08	.....	 1,538,360	.....	367,137	.....	 1,635,720	.....	.....	.....(1,226,181)	.....	 100,015	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/03/2024	. 03/31/2025	3	 7,005,891	..... 261.08	.....	262,641	.....	64,235	.....	279,469	.....	.....	..... (213,713)	.....	17,394	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/12/2024	. 04/11/2025	5	9,837,230	..... 259.45	.....	343,145	.....	 95,193	.....	446,614	.....	.....	..... (264,419)	.....	25,874	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/18/2024	. 04/17/2025	3	 12,313,200	..... 249.99	.....	430,477	.....	126,903	.....	941,215	.....	.....	..... (309,359)	.....	33,334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/01/2024	. 04/30/2025	8	8,974,641	..... 249.32	.....	341,478	.....	112,653	.....	 706,858	.....	.....	..... (240,042)	.....	25,729	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2024	. 05/02/2025	6	 15,523,845	..... 252.56	.....	596,044	.....	200,629	.....	 1,050,164	.....	.....	..... (416,939)	.....	44,875	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/09/2024	. 04/04/2025	8	9,908,851	..... 255.86	.....	383,048	.....	99,079	.....	555,542	.....	.....	..... (312,185)	.....	25,143	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/23/2024	. 04/16/2025	4	8,137,959	..... 253.34	.....	290,125	.....	84,079	.....	524,412	.....	.....	..... (227,108)	.....	21,928	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/08/2024	. 04/04/2025	6	 18,228,960	..... 257.67	.....	 686,138	.....	 177,516	.....	 918,101	.....	.....	..... (544,375)	.....	46,254	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/10/2024	. 04/10/2025	3	9,039,856	..... 256.71	.....	352,647	.....	96,518	.....	482,843	.....	.....	..... (281,225)	.....	23,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/30/2024	. 04/17/2025	7	 12,091,784	..... 251.06	.....	444,195	.....	130,334	.....	 877,787	.....	.....	..... (333,863)	.....	32,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/29/2024	. 04/25/2025	7	 14,785,031	..... 249.64	.....	591,289	.....	187,296	.....	 1,149,097	.....	.....	..... (424,580)	.....	41,495	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/07/2024	. 05/01/2025	4	 9,180,121	..... 248.21	.....	358,659	.....	118,992	.....	760,384	.....	.....	..... (258,825)	.....	26,428	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/01/2024	. 04/29/2025	5	 12,954,935	..... 252.36	.....	434,480	.....	 141,710	.....	 881,867	.....	.....	..... (311,156)	.....	36,986	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/20/2024	. 05/05/2025	2	4,421,703	..... 252.56	.....	 166,607	.....	56,954	.....	298,675	.....	.....	..... (116,623)	.....	 12,938	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/12/2024	. 04/14/2025	2	4,246,732	..... 256.46	.....	159,003	.....	45,120	.....	230,529	.....	.....	..... (123,246)	.....	11,334	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/23/2024	. 04/23/2025	6	 12,265,554	..... 250.21	.....	 467,018	.....	144,569	.....	925,785	.....	.....	..... (348,592)	.....	34,123	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/19/2024	. 04/17/2025	5	 20,493,541	.....245.9	.....	807,958	.....	238,951	.....	 1,883,805	.....	.....	..... (650,355)	.....	55,479	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/29/2024	. 04/25/2025	5	 19,269,150	..... 251.93	.....	725,145	.....	229,869	.....	 1,341,593	.....	.....	..... (509,633)	.....	54,080	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2024	. 05/02/2025	6	 12,658,695	..... 249.97	.....	499,670	.....	169,035	.....	969,907	.....	.....	..... (356,415)	.....	36,592	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/18/2024	. 04/15/2025	7	 12,151,498	.....253.3	.....	452,202	.....	130,065	.....	784,862	.....	.....	..... (338,039)	.....	32,587	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/05/2024	. 04/01/2025	6	 10,665,284	..... 261.42	.....	359,246	.....	89,373	.....	416,570	.....	.....	..... (286,680)	.....	26,627	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/09/2024	. 05/06/2025	6	 13,672,065	..... 253.79	.....	507,792	.....	175,370	.....	867,632	.....	.....	..... (347,462)	.....	40,165	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/22/2024	. 05/16/2025	6	 11,560,111	..... 260.54	.....	411,085	.....	153,999	.....	509,376	.....	.....	..... (281,641)	.....	35,282	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/15/2024	. 05/08/2025	6	 11,401,522	..... 253.67	.....	427,868	.....	150,268	.....	728,494	.....	.....	..... (294,282)	.....	33,759	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2613$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/24/2024	.05/27/2025	2	2,648,376	..... 262.25	.....	95,172	.....	38,303	.....	101,822	.....	.....	.....(64,647)	.....	8,404	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/10/2024	.04/03/2025	6	 11,924,823	..... 258.84	.....	430,698	.....	109,552	.....	555,921	.....	.....	..... (329,635)	.....	30,097	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/10/2024	.05/09/2025	3	 16,790,262	..... 254.59	.....	 628,006	.....	223,452	.....	 1,026,260	.....	.....	..... (438,056)	.....	49,909	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/22/2024	.04/22/2025	7	 10,290,281	..... 247.67	.....	422,848	.....	129,721	.....	 873,008	.....	.....	..... (308,260)	.....	28,501	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/26/2024	.04/28/2025	1	5,486,931	..... 251.93	.....	204,114	.....	65,789	.....	381,389	.....	.....	..... (148,248)	.....	15,599	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/14/2024	.05/13/2025	7	 15,848,335	..... 255.08	.....	642,369	.....	234,439	.....	942,665	.....	.....	..... (420,358)	.....	47,834	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/14/2024	.05/14/2025	4	9,693,945	..... 257.44	.....	375,477	.....	 137,808	.....	508,142	.....	.....	..... (241,531)	.....	29,368	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/03/2024	.06/03/2025	5	 12,606,135	..... 259.59	.....	491,099	.....	207,658	.....	595,329	.....	.....	..... (291,720)	.....	40,942	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/31/2024	.05/30/2025	5	 10,898,221	..... 259.22	.....	 408,086	.....	 168,775	.....	525,345	.....	.....	..... (246,525)	.....	34,932	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/14/2024	.05/20/2025	7	 11,882,923	..... 261.6	.....	430,670	.....	165,552	.....	491,664	.....	.....	..... (274,244)	.....	36,797	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/05/2024	.06/13/2025	5	 18,501,589	..... 270.44	.....	667,934	.....	303,053	.....	448,791	.....	.....	..... (400,768)	.....	62,009	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/28/2024	.05/22/2025	5	 11,441,072	..... 261.74	.....	407,235	.....	159,157	.....	470,928	.....	.....	..... (262,879)	.....	35,681	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/14/2024	.06/05/2025	5	 11,785,864	..... 263.05	.....	435,565	.....	 186,682	.....	455,613	.....	.....	..... (257,234)	.....	38,525	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/14/2024	.06/12/2025	7	 14,263,093	..... 269.06	.....	510,558	.....	228,834	.....	378,097	.....	.....	..... (303,022)	.....	47,657	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/01/2024	.06/27/2025	5	 12,914,912	..... 270.39	.....	467,572	.....	229,642	.....	324,405	.....	.....	..... (254,708)	.....	45,095	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/13/2024	.06/11/2025	3	8,025,381	.....265.4	.....	315,456	.....	140,173	.....	270,580	.....	.....	..... (184,190)	.....	26,733	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/16/2024	.05/15/2025	5	 12,725,008	..... 260.89	.....	446,755	.....	 165,777	.....	546,822	.....	.....	..... (313,104)	.....	38,694	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/03/2024	.05/30/2025	5	 20,002,592	..... 258.94	.....	764,353	.....	 318,877	.....	979,380	.....	.....	..... (473,555)	.....	64,114	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/04/2024	.06/04/2025	4	7,623,578	..... 260.06	.....	301,479	.....	128,155	.....	350,627	.....	.....	..... (182,049)	.....	24,840	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/22/2024	.05/16/2025	6	 18,047,507	..... 260.36	.....	659,400	.....	247,538	.....	808,132	.....	.....	..... (436,956)	.....	55,082	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/21/2024	.06/18/2025	6	 12,037,239	..... 271.5	.....	424,274	.....	 198,187	.....	273,095	.....	.....	..... (235,540)	.....	40,954	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/23/2024	.05/23/2025	6	 11,159,534	..... 260.77	.....	420,689	.....	166,458	.....	489,773	.....	.....	..... (263,188)	.....	34,925	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/03/2024	.05/29/2025	6	8,944,780	..... 261.57	.....	314,001	.....	128,703	.....	374,656	.....	.....	..... (190,101)	.....	28,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/17/2024	.06/13/2025	4	9,350,634	..... 269.84	.....	337,076	.....	152,554	.....	236,554	.....	.....	..... (194,298)	.....	31,339	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/28/2024	.05/23/2025	4	 24,933,170	..... 262.25	.....	 906,781	.....	358,988	.....	 1,001,459	.....	.....	..... (587,319)	.....	78,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/17/2024	.05/19/2025	1	4,881,323	..... 260.36	.....	173,775	.....	 66,063	.....	217,090	.....	.....	..... (122,994)	.....	15,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/07/2024	.06/06/2025	6	 20,492,151	..... 262.64	.....	775,325	.....	336,542	.....	 819,760	.....	.....	..... (477,860)	.....	67,199	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/12/2024	.06/10/2025	5	 13,165,352	..... 263.45	.....	543,773	.....	240,507	.....	500,022	.....	.....	..... (321,225)	.....	43,719	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/10/2024	.05/12/2025	1	3,307,252	..... 254.59	.....	 121,707	.....	 43,922	.....	201,713	.....	.....	.....(84,112)	.....	 9,944	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2611$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/25/2024	. 04/24/2025	5	 14,192,646	..... 250.72	.....	528,375	.....	165,073	.....	 1,045,561	.....	.....	..... (374,076)	.....	39,659	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/11/2024	. 04/09/2025	4	8,726,429	..... 258.08	.....	321,264	.....	 86,929	.....	428,913	.....	.....	..... (251,879)	.....	22,724	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/19/2024	. 04/21/2025	1	6,244,130	.....245.9	.....	236,028	.....	 71,524	.....	572,310	.....	.....	..... (181,829)	.....	17,217	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/25/2024	. 06/25/2025	3	9,416,218	..... 269.29	.....	349,765	.....	 168,877	.....	251,857	.....	.....	..... (192,631)	.....	32,693	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/25/2024	. 06/20/2025	4	 16,422,105	..... 270.42	.....	578,960	.....	273,129	.....	404,151	.....	.....	..... (326,324)	.....	56,202	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/21/2024	. 06/17/2025	6	 16,280,699	..... 271.49	.....	582,428	.....	269,757	.....	367,664	.....	.....	..... (343,766)	.....	55,227	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/27/2024	. 06/20/2025	9	 17,273,899	..... 269.73	.....	615,198	.....	293,863	.....	447,185	.....	.....	..... (390,439)	.....	59,117	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/25/2024	. 06/24/2025	6	 11,236,817	..... 265.98	.....	464,400	.....	223,200	.....	371,394	.....	.....	..... (248,933)	.....	38,903	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/16/2024	. 04/11/2025	5	 19,601,078	..... 256.46	.....	 707,873	.....	196,873	.....	 1,066,082	.....	.....	..... (567,675)	.....	51,554	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/28/2024	. 06/26/2025	5	 12,547,422	.....269.9	.....	465,800	.....	226,849	.....	323,234	.....	.....	..... (259,136)	.....	43,688	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/04/2024	. 04/02/2025	4	8,532,259	.....258.4	.....	322,028	.....	 80,947	.....	408,432	.....	.....	..... (252,763)	.....	21,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/13/2024	. 05/09/2025	5	 11,697,011	..... 253.96	.....	440,867	.....	156,573	.....	738,443	.....	.....	..... (295,556)	.....	34,769	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/08/2024	. 05/07/2025	5	 10,520,305	..... 253.75	.....	390,720	.....	135,916	.....	669,378	.....	.....	..... (260,617)	.....	31,028	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/31/2024	. 06/02/2025	1	4,337,588	..... 258.94	.....	161,792	.....	 67,748	.....	212,023	.....	.....	..... (112,266)	.....	 14,042	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/07/2024	. 06/06/2025	5	8,292,757	..... 262.93	.....	308,693	.....	133,557	.....	324,662	.....	.....	..... (182,867)	.....	27,194	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/28/2024	. 05/28/2025	5	 15,567,274	..... 262.56	.....	546,026	.....	221,827	.....	612,873	.....	.....	..... (329,791)	.....	49,564	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/05/2024	. 04/07/2025	2	 4,661,286	..... 257.67	.....	 176,261	.....	 46,618	.....	234,374	.....	.....	..... (134,218)	.....	 12,015	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/08/2024	. 04/08/2025	5	 10,289,295	..... 257.51	.....	392,340	.....	105,130	.....	523,053	.....	.....	..... (295,158)	.....	26,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/03/2024	. 06/27/2025	4	 21,538,278	..... 268.9	.....	817,337	.....	402,113	.....	597,420	.....	.....	..... (445,384)	.....	75,205	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/22/2024	. 05/21/2025	3	 10,493,559	..... 261.86	.....	374,361	.....	144,743	.....	428,070	.....	.....	..... (236,103)	.....	32,610	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/07/2024	. 06/09/2025	1	4,982,499	..... 262.64	.....	184,851	.....	 80,968	.....	198,194	.....	.....	..... (132,313)	.....	 16,494	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/14/2024	. 06/16/2025	1	6,222,338	..... 270.44	.....	219,026	.....	 100,161	.....	150,950	.....	.....	..... (133,048)	.....	21,044	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/21/2024	. 06/23/2025	1	6,131,192	..... 269.73	.....	221,949	.....	 105,777	.....	158,239	.....	.....	..... (125,627)	.....	21,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/28/2024	. 06/30/2025	1	8,412,509	..... 268.9	.....	312,104	.....	154,762	.....	233,249	.....	.....	..... (171,487)	.....	29,620	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/19/2024	. 07/02/2025	5	8,442,522	..... 272.98	.....	322,858	.....	163,603	.....	 178,271	.....	.....	..... (165,205)	.....	29,890	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/18/2025	8	 12,651,881	..... 268.49	.....	458,337	.....	252,442	.....	374,899	.....	.....	..... (214,445)	.....	46,709	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/18/2024	. 07/15/2025	5	 22,434,280	..... 275.53	.....	 806,718	.....	434,615	.....	409,820	.....	.....	..... (394,812)	.....	82,198	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/25/2024	. 07/25/2025	6	 14,549,574	..... 261.62	.....	565,599	.....	321,640	.....	645,599	.....	.....	..... (250,680)	.....	54,652	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/08/2024	. 07/07/2025	3	7,373,730	..... 277.51	.....	255,532	.....	131,696	.....	112,496	.....	.....	..... (139,531)	.....	26,460	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2616$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/24/2024	. 07/24/2025	4	 12,503,215	..... 263.25	.....	467,372	.....	263,379	.....	506,154	.....	.....	..... (209,065)	.....	46,851	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/14/2025	1	 8,865,207	..... 275.01	.....	324,467	.....	173,406	.....	 167,376	.....	.....	..... (156,898)	.....	32,399	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/09/2024	. 07/03/2025	7	 17,098,947	..... 275.12	.....	627,098	.....	319,557	.....	312,292	.....	.....	..... (336,209)	.....	60,702	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/11/2024	. 07/11/2025	5	 15,553,638	..... 273.49	.....	591,455	.....	313,434	.....	326,716	.....	.....	..... (284,089)	.....	56,403	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/22/2024	. 07/17/2025	6	 14,810,956	..... 269.35	.....	552,827	.....	301,034	.....	413,678	.....	.....	..... (263,705)	.....	54,543	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/02/2024	. 07/01/2025	4	 13,164,579	..... 270.44	.....	528,771	.....	264,918	.....	330,523	.....	.....	..... (275,286)	.....	46,480	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/07/2024	. 08/07/2025	3	 14,738,950	..... 256.99	.....	584,685	.....	352,329	.....	832,011	.....	.....	..... (251,803)	.....	57,084	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/05/2025	8	 11,859,526	..... 257.05	.....	 471,108	.....	281,279	.....	665,948	.....	.....	..... (199,418)	.....	45,722	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 07/30/2025	6	 12,089,418	..... 261.1	.....	509,465	.....	295,673	.....	552,446	.....	.....	..... (226,715)	.....	45,959	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/28/2024	. 08/14/2025	4	 14,097,335	..... 262.82	.....	556,439	.....	346,012	.....	600,503	.....	.....	..... (224,672)	.....	55,464	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/28/2024	. 08/22/2025	5	 11,269,158	..... 266.18	.....	428,742	.....	 277,101	.....	406,745	.....	.....	..... (159,505)	.....	45,115	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2024	. 09/05/2025	5	 12,518,121	..... 260.98	.....	458,346	.....	313,866	.....	599,587	.....	.....	..... (152,081)	.....	51,593	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/15/2024	. 08/15/2025	5	 13,073,826	..... 266.97	.....	480,376	.....	301,375	.....	447,445	.....	.....	..... (189,950)	.....	51,551	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/20/2024	. 08/12/2025	5	 14,289,595	..... 259.75	.....	598,814	.....	369,019	.....	709,079	.....	.....	..... (238,638)	.....	55,972	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/23/2024	. 09/19/2025	4	 25,977,082	..... 268.59	.....	968,027	.....	702,115	.....	859,824	.....	.....	..... (296,985)	.....	110,044	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/01/2024	. 07/31/2025	5	 10,720,814	..... 265.42	.....	380,909	.....	222,347	.....	392,281	.....	.....	..... (173,251)	.....	40,853	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/30/2024	. 08/28/2025	2	 13,119,045	..... 264.43	.....	512,143	.....	338,801	.....	522,925	.....	.....	..... (179,568)	.....	53,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/23/2024	. 09/23/2025	7	 12,964,219	..... 268.94	.....	490,780	.....	359,475	.....	422,638	.....	.....	..... (138,933)	.....	55,336	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/25/2025	1	6,539,160	..... 268.62	.....	239,987	.....	156,025	.....	206,398	.....	.....	..... (98,558)	.....	26,346	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2024	. 09/12/2025	5	 23,308,828	..... 264.78	.....	882,526	.....	623,566	.....	930,922	.....	.....	..... (288,012)	.....	97,412	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/09/2024	. 09/05/2025	5	 20,172,865	..... 256.62	.....	800,954	.....	550,207	.....	 1,183,656	.....	.....	..... (271,460)	.....	83,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/18/2024	. 09/18/2025	5	 14,323,923	..... 262.81	.....	 587,876	.....	422,473	.....	633,638	.....	.....	..... (178,170)	.....	60,563	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/04/2024	. 09/03/2025	5	 13,275,094	..... 261.26	.....	505,459	.....	342,177	.....	624,409	.....	.....	..... (178,670)	.....	54,491	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2024	. 09/12/2025	3	9,842,568	..... 264.11	.....	375,661	.....	264,601	.....	406,663	.....	.....	..... (121,896)	.....	41,134	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/27/2024	. 08/15/2025	7	 21,787,782	..... 267.15	.....	814,999	.....	512,060	.....	738,238	.....	.....	..... (313,414)	.....	85,911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/13/2024	. 09/15/2025	1	9,540,208	..... 264.78	.....	358,712	.....	253,964	.....	380,738	.....	.....	..... (116,004)	.....	40,104	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/30/2024	. 08/27/2025	4	 8,071,651	267	.....	284,428	.....	187,155	.....	280,121	.....	.....	..... (107,143)	.....	32,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/20/2024	. 09/22/2025	1	 10,531,490	..... 268.59	.....	387,559	.....	 281,861	.....	348,814	.....	.....	..... (122,517)	.....	44,868	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/10/2025	5	 12,895,094	..... 279.09	.....	440,530	.....	231,446	.....	 177,820	.....	.....	..... (217,725)	.....	46,641	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2619$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/30/2024	.09/26/2025	4	 16,649,947	..... 271.07	.....	602,272	.....	447,644	.....	489,979	.....	.....	..... (167,706)	.....	71,468	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/11/2024	.09/09/2025	4	 11,262,328	..... 258.43	.....	455,655	.....	315,945	.....	 608,778	.....	.....	..... (154,198)	.....	46,790	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/05/2024	.09/04/2025	3	 8,376,260	..... 260.94	.....	314,727	.....	214,336	.....	 400,601	.....	.....	..... (106,014)	.....	34,453	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/25/2024	.09/25/2025	5	 15,661,786	..... 269.86	.....	581,421	.....	428,566	.....	488,747	.....	.....	..... (175,126)	.....	67,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/30/2024	.07/29/2025	5	 13,822,143	..... 263.29	.....	496,006	.....	286,247	.....	561,219	.....	.....	..... (235,858)	.....	52,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/08/2024	.08/06/2025	4	 7,165,161	..... 257.81	.....	270,570	.....	162,019	.....	388,495	.....	.....	..... (116,455)	.....	27,687	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/09/2024	.07/09/2025	6	 10,593,664	..... 277.89	.....	386,729	.....	 201,767	.....	158,691	.....	.....	..... (192,729)	.....	38,216	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/15/2024	.07/11/2025	5	 25,163,741	..... 275.01	.....	933,050	.....	495,651	.....	474,392	.....	.....	..... (467,640)	.....	91,253	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2024	.07/08/2025	6	 12,486,865	..... 277.83	.....	443,147	.....	230,258	.....	 186,866	.....	.....	..... (219,200)	.....	44,927	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2024	.07/03/2025	8	 22,021,099	..... 277.51	.....	776,290	.....	396,627	.....	336,103	.....	.....	..... (409,681)	.....	78,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/14/2024	.08/13/2025	4	 7,519,722	..... 262.75	.....	285,577	.....	176,659	.....	320,908	.....	.....	..... (110,977)	.....	29,520	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/30/2024	.08/29/2025	5	 13,748,091	..... 264.19	.....	528,398	.....	352,636	.....	558,460	.....	.....	..... (185,912)	.....	55,857	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/02/2024	.08/01/2025	3	 10,962,100	..... 262.42	.....	 400,800	.....	235,588	.....	469,982	.....	.....	..... (174,243)	.....	41,870	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/20/2024	.08/20/2025	5	 8,968,936	..... 268.97	.....	328,614	.....	209,823	.....	275,059	.....	.....	..... (127,320)	.....	35,753	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/19/2024	.08/19/2025	5	 11,783,733	..... 269.44	.....	422,758	.....	268,550	.....	350,797	.....	.....	..... (163,624)	.....	46,872	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/23/2024	.07/22/2025	3	 18,164,315	..... 269.56	.....	651,387	.....	363,426	.....	506,091	.....	.....	..... (309,030)	.....	67,731	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/28/2024	.08/22/2025	4	 22,241,081	..... 268.62	.....	809,664	.....	524,391	.....	 701,418	.....	.....	..... (298,807)	.....	89,040	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/30/2024	.09/02/2025	3	 5,314,772	..... 266.58	.....	184,584	.....	124,313	.....	190,184	.....	.....	..... (62,295)	.....	21,772	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/16/2024	.08/18/2025	2	 8,718,655	..... 267.15	.....	319,786	.....	201,813	.....	295,547	.....	.....	..... (139,031)	.....	34,605	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/09/2024	.08/08/2025	4	 18,387,022	..... 259.72	.....	 711,841	.....	433,434	.....	913,053	.....	.....	..... (318,359)	.....	71,375	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/30/2024	.09/30/2025	4	 12,425,233	..... 270.39	.....	428,809	.....	322,007	.....	380,603	.....	.....	..... (117,554)	.....	53,729	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/24/2024	.09/16/2025	4	 12,741,861	..... 263.96	.....	485,705	.....	346,088	.....	531,024	.....	.....	..... (149,639)	.....	53,667	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/10/2024	.09/10/2025	5	 5,256,047	..... 259.74	.....	217,863	.....	 151,760	.....	267,757	.....	.....	..... (75,972)	.....	21,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.09/26/2024	.09/24/2025	4	 7,355,772	..... 269.66	.....	273,163	.....	 200,611	.....	231,397	.....	.....	..... (74,456)	.....	31,456	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/18/2024	.07/16/2025	4	 10,772,107	..... 275.74	.....	352,692	.....	190,783	.....	194,795	.....	.....	..... (172,311)	.....	39,569	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/25/2024	.07/23/2025	6	 11,588,018	..... 268.96	.....	372,259	.....	 208,766	.....	335,977	.....	.....	..... (174,051)	.....	43,316	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/19/2024	.07/18/2025	4	 22,293,792	..... 266.88	.....	873,793	.....	481,055	.....	728,501	.....	.....	..... (411,640)	.....	82,306	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/02/2024	.08/04/2025	1	 8,035,855	.....259.8	.....	 306,166	.....	181,338	.....	394,070	.....	.....	..... (138,114)	.....	30,909	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.08/09/2024	.08/08/2025	3	 11,276,376	..... 259.26	.....	431,713	.....	262,167	.....	572,782	.....	.....	..... (181,608)	.....	43,773	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2617$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/21/2025	5	 13,150,459	..... 269.99	.....	461,353	.....	295,607	.....	381,121	.....	.....	..... (172,073)	.....	52,534	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/04/2024	. 08/29/2025	6	 30,028,470	..... 266.58	.....	1,104,268	.....	738,612	.....	 1,075,542	.....	.....	..... (399,135)	.....	122,001	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/11/2024	. 09/11/2025	6	 15,298,532	..... 262.8	.....	595,722	.....	417,283	.....	674,228	.....	.....	..... (196,250)	.....	63,810	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/19/2024	. 09/19/2025	4	 11,437,982	..... 268.92	.....	419,619	.....	303,682	.....	372,002	.....	.....	..... (123,502)	.....	48,453	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/03/2024	. 08/26/2025	5	 12,400,386	..... 266.44	.....	469,466	.....	307,277	.....	442,492	.....	.....	..... (175,520)	.....	50,066	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/27/2024	. 09/26/2025	4	 26,905,764	..... 269.91	.....	 1,004,215	.....	748,009	.....	842,709	.....	.....	..... (286,502)	.....	115,490	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2024	. 07/25/2025	3	 18,353,943	..... 263.12	.....	702,934	.....	400,453	.....	753,472	.....	.....	..... (336,010)	.....	68,942	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/21/2025	1	6,682,384	..... 266.88	.....	253,262	.....	140,236	.....	218,572	.....	.....	..... (124,351)	.....	24,856	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/05/2024	. 08/01/2025	4	 21,375,469	.....259.8	.....	 807,665	.....	475,851	.....	 1,048,906	.....	.....	..... (371,226)	.....	81,645	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/11/2025	1	8,834,627	..... 259.72	.....	334,832	.....	204,774	.....	438,359	.....	.....	..... (143,021)	.....	34,527	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/18/2024	. 09/17/2025	6	 5,157,086	 264	.....	196,031	.....	140,399	.....	214,827	.....	.....	..... (58,905)	.....	21,763	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2024	. 09/08/2025	1	7,645,275	..... 256.62	.....	292,814	.....	201,663	.....	448,531	.....	.....	..... (109,055)	.....	31,700	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/28/2025	1	 5,578,676	..... 263.12	.....	211,432	.....	121,151	.....	228,212	.....	.....	..... (105,922)	.....	21,107	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/27/2024	. 09/29/2025	1	 11,199,401	..... 269.91	.....	414,378	.....	309,356	.....	351,022	.....	.....	..... (132,267)	.....	48,340	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/08/2024	. 10/01/2025	4	5,323,103	..... 267.06	.....	204,349	.....	154,020	.....	194,309	.....	.....	..... (50,329)	.....	23,060	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/03/2024	. 10/03/2025	3	 14,123,327	..... 267.22	.....	545,961	.....	416,163	.....	515,721	.....	.....	..... (141,688)	.....	61,407	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/08/2024	. 10/03/2025	4	 24,442,802	..... 269.74	.....	909,834	.....	695,497	.....	783,825	.....	.....	..... (243,536)	.....	106,274	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2024	. 10/07/2025	6	 10,512,426	..... 267.14	.....	432,957	.....	333,868	.....	386,190	.....	.....	..... (111,203)	.....	46,037	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/05/2024	. 11/04/2025	4	 12,247,901	..... 266.03	.....	505,573	.....	428,529	.....	491,524	.....	.....	..... (87,719)	.....	56,255	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/13/2024	. 11/11/2025	4	 11,502,822	..... 275.83	.....	421,006	.....	364,784	.....	291,771	.....	.....	..... (64,419)	.....	53,430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2024	. 10/10/2025	4	 21,976,157	..... 272.06	.....	834,505	.....	655,635	.....	631,498	.....	.....	..... (193,823)	.....	96,754	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/24/2025	2	 12,441,228	..... 269.78	.....	480,981	.....	394,595	.....	410,990	.....	.....	..... (109,926)	.....	56,113	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/27/2024	. 11/14/2025	6	 14,311,253	..... 271.73	.....	496,528	.....	436,488	.....	443,917	.....	.....	..... (69,897)	.....	66,790	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/20/2025	5	 15,338,494	..... 264.61	.....	590,692	.....	526,951	.....	670,492	.....	.....	..... (63,741)	.....	72,257	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2024	. 10/17/2025	3	 13,373,243	..... 270.34	.....	514,677	.....	412,295	.....	425,102	.....	.....	..... (127,444)	.....	59,602	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2024	. 11/07/2025	5	 14,184,123	..... 275.87	.....	519,696	.....	448,756	.....	350,618	.....	.....	..... (94,492)	.....	65,465	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/26/2025	5	7,337,460	..... 267.73	 268,700	245,359	.....	280,516	.....	.....23,341)	.....	.....	.....	.....	34,884	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/14/2024	. 11/12/2025	4	 10,529,583	..... 275.39	.....	384,082	.....	333,719	.....	268,857	.....	.....	..... (56,012)	.....	48,987	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/24/2025	3	 27,153,156	..... 271.92	.....	 1,034,970	.....	851,334	.....	804,442	.....	.....	..... (212,364)	.....	122,468	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261A$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/30/2024	. 10/28/2025	8	 11,481,554	..... 271.78	.....	449,545	.....	372,831	.....	343,389	.....	.....	.....(78,754)	.....	52,132	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2024	. 11/19/2025	3	5,301,048	..... 264.71	.....	202,224	.....	179,693	.....	230,268	.....	.....	.....(26,147)	.....	24,934	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/07/2024	. 11/06/2025	5	 15,001,949	..... 273.27	.....	572,586	.....	488,753	.....	423,113	.....	.....	..... (87,803)	.....	69,128	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2024	. 12/02/2025	6	 16,563,317	..... 270.53	.....	645,328	.....	597,203	.....	559,611	.....	.....	..... (50,067)	.....	79,458	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/20/2024	. 12/22/2025	1	8,892,590	..... 271.84	.....	337,029	.....	329,602	.....	292,245	.....	.....	.....(7,428)	.....	43,911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/04/2024	. 10/06/2025	4	9,378,444	..... 269.74	.....	351,257	.....	269,490	.....	300,982	.....	.....	.....(94,500)	.....	40,997	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2024	. 11/21/2025	4	 22,841,043	..... 265.76	.....	 875,107	.....	 788,051	.....	950,961	.....	.....	..... (102,384)	.....	 107,766	.....	0001 .....
Purchased Call/NDX Index/NDX0000$F	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	. 12/19/2024	. 01/03/2025	1	 25,680,000	..... 19527.2	.....	82,176	.....	 14,941	.....	906	.....	.....	.....(67,235)	.....	11,641	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/17/2024	. 12/16/2025	4	9,909,556	..... 278.64	.....	353,593	.....	340,608	.....	230,972	.....	.....	.....(12,985)	.....	48,519	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/18/2024	. 12/11/2025	5	 17,624,052	..... 277.44	.....	632,235	.....	600,513	.....	431,998	.....	.....	.....(31,721)	.....	85,672	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 10/31/2025	4	 29,458,529	..... 266.73	.....	 1,130,902	.....	952,416	.....	 1,140,704	.....	.....	..... (189,952)	.....	134,422	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/04/2024	. 11/28/2025	4	 24,579,956	..... 267.48	.....	950,349	.....	874,158	.....	954,133	.....	.....	.....(86,590)	.....	117,212	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/16/2024	. 10/14/2025	3	 10,335,067	..... 274.19	.....	358,377	.....	282,769	.....	265,348	.....	.....	.....(84,624)	.....	45,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2024	. 12/19/2025	4	 26,306,369	..... 271.84	.....	 1,016,018	.....	994,656	.....	863,229	.....	.....	.....(21,362)	.....	129,352	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2024	. 12/08/2025	4	 10,306,499	..... 276.59	.....	368,649	.....	346,356	.....	261,384	.....	.....	.....(26,135)	.....	49,882	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2024	. 12/26/2025	3	 32,614,570	..... 272.58	.....	 1,239,555	.....	 1,236,361	.....	 1,070,802	.....	.....	.....(3,194)	.....	161,952	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2024	. 10/10/2025	3	 11,780,411	..... 271.71	.....	443,145	.....	347,302	.....	344,867	.....	.....	..... (101,387)	.....	51,865	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/23/2025	4	 13,390,152	..... 272.94	.....	531,193	.....	524,152	.....	417,294	.....	.....	.....(7,041)	.....	66,213	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 10/31/2025	5	 16,303,057	..... 265.37	.....	631,239	.....	530,298	.....	673,361	.....	.....	..... (110,844)	.....	74,393	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/08/2024	. 10/08/2025	4	6,220,896	..... 270.34	.....	242,905	.....	 187,890	.....	194,301	.....	.....	.....(60,653)	.....	27,292	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/12/2025	5	 19,537,204	..... 276.56	.....	713,298	.....	682,135	.....	503,243	.....	.....	.....(58,396)	.....	95,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/22/2024	. 10/22/2025	4	 6,713,618	..... 272.76	.....	224,697	.....	182,526	.....	 189,076	.....	.....	.....(44,290)	.....	30,178	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 11/03/2025	5	 13,578,966	..... 266.73	.....	527,772	.....	445,570	.....	526,013	.....	.....	..... (100,866)	.....	62,267	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/07/2025	5	 34,535,783	..... 276.03	.....	 1,276,668	.....	 1,102,565	.....	846,383	.....	.....	..... (199,982)	.....	159,394	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2024	. 10/16/2025	5	 15,665,702	..... 270.35	.....	596,417	.....	475,034	.....	495,718	.....	.....	..... (152,117)	.....	69,698	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2024	. 10/29/2025	8	6,327,749	..... 274.16	.....	221,594	.....	184,416	.....	 167,669	.....	.....	.....(44,851)	.....	28,779	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/12/2024	. 12/05/2025	5	 13,099,236	..... 274.06	.....	479,733	.....	449,660	.....	376,645	.....	.....	.....(33,044)	.....	63,120	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/23/2025	4	 17,681,850	..... 267.42	.....	689,862	.....	561,879	.....	653,665	.....	.....	..... (153,414)	.....	79,615	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/10/2025	4	7,496,371	..... 272.98	.....	302,294	.....	286,092	.....	228,380	.....	.....	..... (16,201)	.....	36,388	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261C$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2024	. 12/04/2025	3	 15,453,656	275	.....	553,684	.....	515,441	.....	422,098	.....	.....	.....(38,243)	.....	74,355	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/16/2024	. 12/12/2025	4	 25,383,022	..... 277.38	.....	939,316	.....	 900,687	.....	628,669	.....	.....	.....(44,888)	.....	123,568	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/13/2024	. 12/15/2025	1	 11,497,053	..... 277.38	.....	418,493	.....	401,200	.....	286,133	.....	.....	..... (19,161)	.....	56,211	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/09/2024	. 12/09/2025	5	 12,135,520	..... 274.15	.....	438,711	.....	414,275	.....	348,646	.....	.....	.....(31,270)	.....	58,821	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/05/2024	. 11/05/2025	4	 7,114,013	..... 268.27	.....	 300,178	.....	255,230	.....	257,126	.....	.....	.....(44,948)	.....	32,728	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/25/2024	. 11/25/2025	4	 7,605,603	..... 266.09	.....	305,828	.....	277,994	.....	312,666	.....	.....	.....(36,388)	.....	36,104	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/13/2024	. 10/02/2025	6	 15,529,946	..... 267.38	.....	595,072	.....	453,075	.....	559,269	.....	.....	..... (173,889)	.....	67,400	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/19/2024	. 11/14/2025	3	 25,139,730	..... 261.76	.....	978,664	.....	862,099	.....	 1,240,830	.....	.....	..... (125,832)	.....	117,327	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/24/2024	. 12/24/2025	3	 1,617,077	..... 274.59	.....	58,513	.....	58,003	.....	48,318	.....	.....	..... (510)	.....	8,007	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/23/2024	. 10/21/2025	4	 11,378,584	..... 272.44	.....	429,600	.....	347,377	.....	325,167	.....	.....	.....(93,702)	.....	51,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/30/2024	. 10/30/2025	4	 15,539,006	..... 272.04	.....	566,874	.....	472,150	.....	 461,161	.....	.....	..... (98,806)	.....	70,789	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/23/2024	. 10/17/2025	4	 26,680,267	..... 271.95	.....	 1,017,360	.....	817,240	.....	780,227	.....	.....	..... (227,155)	.....	 118,908	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2024	. 11/10/2025	1	 8,800,186	..... 276.03	.....	322,967	.....	279,250	.....	215,983	.....	.....	.....(60,565)	.....	40,811	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/21/2024	. 11/21/2025	4	 15,612,823	..... 265.35	.....	595,691	.....	535,071	.....	 662,187	.....	.....	..... (68,488)	.....	73,663	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2024	. 12/03/2025	3	4,802,910	..... 271.39	.....	 187,784	.....	174,132	.....	156,148	.....	.....	.....(13,652)	.....	23,075	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/29/2024	. 11/26/2025	3	 16,619,725	..... 265.02	.....	650,323	.....	596,426	.....	 718,560	.....	.....	.....(57,594)	.....	79,014	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/14/2024	. 11/13/2025	5	 13,967,350	.....274.5	.....	503,573	.....	439,463	.....	374,670	.....	.....	..... (64,110)	.....	65,083	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/29/2024	. 12/01/2025	2	7,482,885	..... 267.48	.....	283,888	.....	261,215	.....	294,574	.....	.....	.....(39,714)	.....	35,844	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/20/2024	. 11/18/2025	4	 13,143,210	..... 263.33	.....	524,455	.....	464,985	.....	 608,773	.....	.....	.....(71,485)	.....	61,724	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/09/2024	. 12/05/2025	4	 26,452,949	..... 276.59	.....	947,330	.....	889,784	.....	 669,807	.....	.....	.....(64,434)	.....	127,467	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/17/2024	. 12/17/2025	3	 10,987,351	..... 278.2	.....	372,710	.....	359,805	.....	264,281	.....	.....	.....(15,273)	.....	53,873	.....	0001 .....
Purchased Call/NDX Index/NDX0130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	. 12/30/2024	. 01/15/2025	1	 37,800,000	22045	.....	68,040	.....	68,040	.....	35,381	.....	.....	.....	.....	38,314	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/18/2024	. 12/18/2025	4	 18,373,832	..... 270.81	.....	697,743	.....	676,472	.....	629,147	.....	.....	.....(21,271)	.....	90,218	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/31/2024	. 12/31/2025	1	 2,168,568	..... 268.82	.....	82,839	.....	82,839	.....	84,637	.....	.....	.....	.....	10,843	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/26/2024	. 12/26/2025	4	 24,427,772	..... 274.36	.....	898,968	.....	894,856	.....	677,325	.....	.....	.....(4,112)	.....	121,299	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/17/2024	. 10/09/2025	3	 14,493,249	..... 272.1	.....	539,298	.....	 418,878	.....	412,859	.....	.....	..... (131,144)	.....	63,696	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/18/2024	. 10/20/2025	2	8,566,315	..... 271.95	.....	323,049	.....	259,872	.....	250,690	.....	.....	.....(65,162)	.....	38,375	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/23/2024	. 12/19/2025	4	 19,325,202	..... 270.4	.....	743,495	.....	725,385	.....	 677,748	.....	.....	..... (18,110)	.....	95,024	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/11/2024	. 10/13/2025	2	 12,751,105	..... 272.06	.....	476,613	.....	375,248	.....	 370,661	.....	.....	..... (114,216)	.....	56,436	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261A$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/15/2024	. 10/15/2025	3	8,082,655	..... 270.25	.....	308,376	.....	244,224	.....	256,628	.....	.....	..... (66,807)	.....	35,898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2024	. 10/27/2025	2	 12,868,161	..... 271.92	.....	485,142	.....	399,616	.....	381,156	.....	.....	..... (111,310)	.....	58,331	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/17/2025	1	 11,362,145	..... 261.76	.....	434,034	.....	382,619	.....	561,065	.....	.....	.....(84,410)	.....	53,277	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2024	. 12/30/2025	2	 10,399,449	..... 270.23	.....	383,959	.....	383,959	.....	381,369	.....	.....	.....	.....	51,926	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/27/2024	. 11/28/2025	1	 11,881,387	..... 265.02	.....	450,305	.....	412,883	.....	517,744	.....	.....	.....(42,295)	.....	56,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2024	. 11/24/2025	1	3,381,378	..... 265.76	.....	 127,816	.....	115,140	.....	143,137	.....	.....	.....(14,623)	.....	16,027	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/29/2025	1	 13,659,397	..... 272.58	.....	517,691	.....	516,265	.....	440,885	.....	.....	..... (4,175)	.....	68,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2022	. 01/02/2025	6	3,163,510	..... 218.97	151,852	.....	.....	221	.....	719,454	.....	.....	.....(84,845)	.....	1,171	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2023	. 01/03/2025	6	 6,656,911	..... 218.18	311,895	.....	.....	866	.....	 1,544,900	.....	.....	..... (168,352)	.....	3,018	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2023	. 01/03/2025	5	5,195,243	..... 218.63	235,964	.....	.....	651	.....	 1,192,518	.....	.....	..... (124,410)	.....	2,355	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/10/2023	. 01/03/2025	7	4,405,408	..... 216.72	230,521	.....	.....	638	.....	 1,058,906	.....	.....	..... (126,291)	.....	1,997	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/11/2023	. 01/06/2025	4	1,448,424	..... 219.97	69,183	.....	.....	477	.....	321,257	.....	.....	.....(36,048)	.....	929	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/12/2023	. 01/08/2025	4	4,496,959	..... 219.97	220,528	.....	.....	 2,124	.....	997,155	.....	.....	..... (114,603)	.....	 3,329	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/06/2023	. 01/07/2025	2	 907,828	..... 219.97	 42,324	.....	.....	349	.....	201,329	.....	.....	.....(21,318)	.....	629	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/13/2023	. 01/09/2025	4	4,346,189	..... 220.89	219,175	.....	.....	 2,415	.....	941,287	.....	.....	..... (115,315)	.....	 3,412	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/11/2023	. 01/10/2025	4	 4,977,680	.....221.9	243,560	.....	.....	 3,018	.....	 1,051,406	.....	.....	..... (125,562)	.....	 4,120	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/17/2023	. 01/10/2025	5	7,383,211	..... 224.09	341,439	.....	.....	 4,243	.....	 1,472,237	.....	.....	..... (182,163)	.....	6,110	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/23/2023	. 01/10/2025	6	4,054,168	.....224.7	185,278	.....	.....	 2,308	.....	795,222	.....	.....	.....(97,377)	.....	 3,355	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/19/2023	. 01/16/2025	2	3,414,912	..... 225.61	143,563	.....	.....	 2,965	.....	651,963	.....	.....	..... (76,167)	.....	 3,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/24/2023	. 01/15/2025	4	 1,421,018	..... 225.61	 61,746	.....	.....	 1,190	.....	271,437	.....	.....	.....(33,807)	.....	 1,440	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/13/2023	. 01/14/2025	2	 622,017	..... 225.61	 27,993	.....	.....	502	.....	 118,830	.....	.....	.....(22,000)	.....	609	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/24/2023	. 01/13/2025	7	4,253,743	..... 225.61	 187,680	.....	.....	 3,109	.....	812,821	.....	.....	.....(98,444)	.....	 4,014	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/20/2023	. 01/17/2025	6	5,599,536	..... 225.71	236,937	.....	.....	 5,215	.....	 1,067,546	.....	.....	..... (126,281)	.....	 6,042	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/18/2023	. 01/17/2025	3	 4,690,617	..... 223.76	213,557	.....	.....	 4,713	.....	942,809	.....	.....	..... (110,362)	.....	 5,061	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/19/2023	. 01/17/2025	6	5,890,819	..... 222.16	291,732	.....	.....	 6,448	.....	 1,234,871	.....	.....	..... (154,605)	.....	 6,357	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/24/2023	. 01/22/2025	4	1,982,802	..... 226.18	 93,831	.....	.....	 2,712	.....	372,390	.....	.....	.....(48,474)	.....	 2,434	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/24/2023	. 01/21/2025	2	1,277,304	..... 226.18	 58,039	.....	.....	 1,607	.....	239,942	.....	.....	.....(33,192)	.....	 1,532	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/23/2023	. 01/17/2025	3	2,367,632	..... 226.18	112,832	.....	.....	 2,498	.....	445,540	.....	.....	.....(64,486)	.....	 2,555	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161C$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/24/2023	. 01/23/2025	4	7,194,966	..... 228.27	318,073	.....	.....	 9,637	.....	 1,272,750	.....	.....	..... (169,754)	.....	 9,031	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161DS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/24/2023	. 01/24/2025	5	2,714,982	..... 228.08	124,838			 3,959	.....	483,380			.....(65,693)		3,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/27/2023	. 01/24/2025	4	2,610,253	..... 227.42	122,893			 3,899	.....	473,617			.....(64,663)		3,347	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/06/2023	. 01/24/2025	6	3,893,426	..... 228.74	 176,614			 5,617	.....	 680,013			.....(93,949)		 4,992	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/05/2023	. 01/29/2025	4	3,884,374	..... 229.39	 181,062			 7,074	.....	664,031			.....(98,724)		 5,474	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/31/2023	. 01/27/2025	3	3,541,361	..... 229.39	153,868			 5,508	.....	605,844			.....(83,338)		 4,816	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/27/2023	. 01/28/2025	2	 2,071,287	..... 229.39	92,396			 3,427	.....	354,218			.....(48,977)		 2,868	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/07/2023	. 01/30/2025	5	 5,196,016	..... 227.7	255,425			10,187	.....	932,502			..... (135,515)		 7,448	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/01/2023	. 01/31/2025	4	3,695,030	..... 229.14	182,506			 7,533	.....	636,402			.....(99,302)		 5,384	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/02/2023	. 01/31/2025	7	7,805,355	..... 231.67	364,438			15,139	.....	 1,245,103			..... (190,728)		11,374	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/02/2023	. 01/31/2025	8	5,062,075	..... 233.32	221,709			 9,216	.....	 766,311			..... (114,899)		 7,376	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/03/2023	. 02/05/2025	5	3,247,236	..... 232.91	144,211			 6,947	.....	496,961			.....(75,085)		 5,099	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/03/2023	. 02/04/2025	2	1,183,095	..... 232.91	52,841			 2,471	.....	 181,098			..... (28,078)		 1,832	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/03/2023	. 02/03/2025	3	 2,718,300	..... 232.91	120,371			 5,470	.....	416,260			.....(64,628)		 4,148	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/13/2023	. 02/06/2025	6	8,106,232	..... 232.59	359,793			17,869	.....	 1,252,163			..... (187,302)		12,905	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/09/2023	. 02/07/2025	7	4,805,157	..... 233.37	207,091			10,557	.....	724,466			..... (108,482)		 7,752	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/15/2023	. 02/07/2025	7	5,779,730	..... 232.72	256,224			13,081	.....	889,750			..... (133,812)		 9,324	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/09/2023	. 02/07/2025	7	 6,751,016	..... 232.17	307,630			15,745	.....	 1,057,512			..... (158,349)		10,891	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/14/2023	. 02/11/2025	2	 1,746,174	..... 231.81	79,391			 4,475	.....	 276,071			.....(44,323)		 2,962	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161DSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/10/2023	. 02/10/2025	4	2,199,138	..... 231.81	105,321			 5,958	.....	347,871			.....(63,037)		 3,685	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/14/2023	. 02/13/2025	5	8,079,319	..... 233.02	368,441			21,788	.....	 1,228,078			..... (191,912)		14,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/21/2023	. 02/14/2025	6	4,275,033	..... 233.48	 181,717			11,059	.....	641,230			.....(94,654)		 7,505	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/15/2023	. 02/12/2025	3	3,414,564	..... 231.81	162,792			 9,415	.....	539,761			.....(88,919)		 5,860	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/15/2023	. 02/14/2025	5	5,287,921	..... 234.25	224,838			13,637	.....	773,494			..... (124,364)		 9,284	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ES8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/21/2023	. 02/14/2025	5	 4,667,767	..... 232.16	199,035			12,120	.....	730,211			..... (121,745)		 8,195	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/22/2023	. 02/20/2025	6	5,505,898	..... 231.07	227,624			15,671	.....	887,835			..... (123,573)		10,291	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/17/2023	. 02/19/2025	3	2,549,715	..... 231.07	108,926			 7,338	.....	411,450			.....(56,114)		 4,718	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/17/2023	. 02/18/2025	1	 759,730	..... 231.07	34,416			 2,272	.....	122,659			..... (19,088)		 1,392	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/17/2023	. 02/14/2025	4	 3,160,807	..... 231.07	134,888			 8,219	.....	511,477			..... (77,517)		 5,549	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 02/28/2023	. 02/21/2025	7	5,971,691	..... 228.11	277,239			19,477	.....	 1,052,530			..... (142,666)		11,270	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161ESI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/06/2023	.02/21/2025	8	5,595,873	..... 228.15	242,645	32,999	.....	22,525	.....	985,163	.....	.....	..... (162,859)	.....	10,561	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2023	.02/21/2025	7	4,255,673	..... 229.29	185,510	.....	.....	13,097	.....	724,657	.....	.....	.....(99,210)	.....	8,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/28/2023	.02/25/2025	2	1,909,977	..... 227.15	88,295	.....	.....	6,681	.....	345,211	.....	.....	.....(55,955)	.....	3,741	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/28/2023	.02/24/2025	4	3,152,577	..... 227.15	146,962	.....	.....	10,938	.....	570,125	.....	.....	..... (77,960)	.....	6,119	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/07/2023	.02/26/2025	7	3,639,893	..... 227.15	167,226	6,866	.....	14,027	.....	657,482	.....	.....	.....(93,085)	.....	7,192	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.02/27/2025	4	2,763,289	..... 227.91	 121,087	.....	.....	9,512	.....	488,020	.....	.....	.....(62,421)	.....	5,508	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161EST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/01/2023	.02/28/2025	6	4,389,056	..... 227.69	201,725	.....	.....	16,119	.....	 780,316	.....	.....	..... (106,263)	.....	8,823	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2023	.02/28/2025	7	5,237,748	..... 226.6	262,470	.....	.....	21,122	.....	960,450	.....	.....	..... (142,513)	.....	10,529	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ESY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2023	.02/28/2025	9	 5,067,068	..... 227.99	253,497	.....	.....	20,418	.....	893,120	.....	.....	..... (136,497)	.....	10,186	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2023	.03/05/2025	4	5,519,903	..... 231.22	231,931	.....	.....	20,103	.....	 880,882	.....	.....	..... (121,302)	.....	11,557	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/03/2023	.03/04/2025	1	1,033,522	..... 231.22	46,508	.....	.....	 3,961	.....	165,063	.....	.....	.....(24,721)	.....	2,147	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/06/2023	.03/03/2025	11	3,937,799	..... 231.22	172,593	.....	.....	14,617	.....	629,264	.....	.....	.....(95,164)	.....	8,115	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/29/2023	.03/07/2025	5	4,130,743	..... 228.99	183,389	.....	.....	16,406	.....	705,027	.....	.....	.....(95,104)	.....	8,783	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2023	.03/06/2025	7	4,910,910	..... 231.32	205,493	.....	.....	18,132	.....	 780,836	.....	.....	..... (112,180)	.....	10,362	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2023	.03/07/2025	6	7,652,377	..... 229.77	334,843	.....	.....	30,081	.....	 1,276,246	.....	.....	..... (196,567)	.....	16,270	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/13/2023	.03/07/2025	4	5,134,349	..... 226.82	227,685	.....	.....	20,446	.....	932,835	.....	.....	..... (120,356)	.....	10,916	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/16/2023	.03/12/2025	5	3,921,788	..... 224.79	205,427	.....	.....	19,795	.....	751,473	.....	.....	..... (107,253)	.....	8,648	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/11/2025	1	 1,050,784	..... 224.79	48,231	.....	.....	 4,571	.....	201,499	.....	.....	.....(25,674)	.....	 2,301	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/10/2023	.03/10/2025	5	2,993,102	..... 224.79	145,407	.....	.....	13,627	.....	574,295	.....	.....	..... (80,977)	.....	6,507	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/15/2023	.03/13/2025	6	7,504,725	.....225.8	393,994	.....	.....	38,574	.....	 1,397,349	.....	.....	..... (211,061)	.....	16,666	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/16/2023	.03/14/2025	5	7,033,433	.....228.5	339,584	.....	.....	33,652	.....	 1,213,500	.....	.....	..... (174,477)	.....	15,727	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/16/2023	.03/14/2025	6	5,862,696	.....228.9	287,859	.....	.....	28,577	.....	999,744	.....	.....	..... (158,252)	.....	13,109	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/16/2023	.03/14/2025	6	5,021,396	..... 231.81	226,701	7,666	.....	24,150	.....	784,141	.....	.....	..... (124,506)	.....	11,228	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/17/2023	.03/18/2025	2	1,222,554	..... 231.26	56,698	.....	.....	 5,921	.....	193,729	.....	.....	.....(31,791)	.....	 2,808	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2023	.03/19/2025	3	3,204,252	..... 231.26	153,786	.....	.....	16,282	.....	507,432	.....	.....	.....(84,620)	.....	7,406	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/31/2023	.03/17/2025	3	3,269,661	..... 231.26	152,354	.....	.....	15,739	.....	518,425	.....	.....	.....(82,791)	.....	7,460	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161FSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2023	.03/20/2025	5	5,823,913	..... 231.64	 278,808	.....	.....	29,893	.....	910,631	.....	.....	..... (144,618)	.....	13,547	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/21/2023	.03/21/2025	8	4,412,244	..... 233.68	195,610	.....	.....	21,313	.....	647,136	.....	.....	..... (105,120)	.....	10,328	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161GS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2023	.03/21/2025	6	7,229,106	..... 231.04	358,004	.....	.....	39,085	.....	 1,152,228	.....	.....	..... (189,287)	.....	16,922	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161GS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/27/2023	03/21/2025	4	4,496,059	233.82	206,071			22,494		656,442			(107,673)		10,524		0001
Purchased Call/Nasdaq FC Index/NFC161GS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2023	03/26/2025	4	4,846,856	234.08	215,757			24,923		699,270			(113,150)		11,695		0001
Purchased Call/Nasdaq FC Index/NFC161GS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	4	2,551,322	234.08	114,731			12,961		368,672			(60,008)		6,083		0001
Purchased Call/Nasdaq FC Index/NFC161GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025	2	1,822,731	234.08	81,272			9,283		263,188			(48,640)		4,372		0001
Purchased Call/Nasdaq FC Index/NFC161GSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	8	5,119,441	232.98	250,691			29,743		764,995			(129,765)		12,497		0001
Purchased Call/Nasdaq FC Index/NFC161GSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/04/2023	03/27/2025	6	3,680,050	233.36	173,050			20,254		543,021			(90,238)		8,932		0001
Purchased Call/Nasdaq FC Index/NFC161GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	4	7,797,689	234.91	369,045			43,743		1,094,292			(201,157)		19,035		0001
Purchased Call/Nasdaq FC Index/NFC161GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/18/2023	03/28/2025	6	5,141,642	235.78	245,297			29,162		700,798			(132,228)		12,551		0001
Purchased Call/Nasdaq FC Index/NFC161GSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025	5	3,840,716	238.04	167,852			21,008		482,756			(85,902)		9,641		0001
Purchased Call/Nasdaq FC Index/NFC161GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	03/31/2025	3	3,286,883	238.04	145,664			17,853		413,413			(75,245)		8,161		0001
Purchased Call/Nasdaq FC Index/NFC161GSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/03/2023	04/01/2025	2	905,249	238.04	40,237			4,975		113,845			(21,628)		2,260		0001
Purchased Call/Nasdaq FC Index/NFC161GSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	4	4,317,675	237.11	189,125			24,208		560,771			(103,876)		10,956		0001
Purchased Call/Nasdaq FC Index/NFC161GSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2023	04/03/2025	6	6,342,914	237.68	277,509			35,193		806,878			(146,641)		16,009		0001
Purchased Call/Nasdaq FC Index/NFC161GSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	4	5,255,960	235.34	247,554			31,749		725,145			(138,902)		13,336		0001
Purchased Call/Nasdaq FC Index/NFC161GSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/10/2023	04/07/2025	3	2,865,818	236.62	129,144			17,061		377,764			(66,501)		7,387		0001
Purchased Call/Nasdaq FC Index/NFC161GSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/03/2023	04/09/2025	5	4,104,777	236.62	182,447			24,572		540,444			(96,292)		10,689		0001
Purchased Call/Nasdaq FC Index/NFC161GSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025	1	702,537	236.62	32,317			4,300		92,553			(20,787)		1,820		0001
Purchased Call/Nasdaq FC Index/NFC161GSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	5	4,110,397	236.62	186,876			24,173		542,981			(102,070)		10,430		0001
Purchased Call/Nasdaq FC Index/NFC161HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	7	3,355,079	235.1	155,550			21,446		455,133			(83,301)		8,824		0001
Purchased Call/Nasdaq FC Index/NFC161HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/06/2023	04/10/2025	5	4,798,568	236.05	213,171			29,094		630,609			(115,358)		12,558		0001
Purchased Call/Nasdaq FC Index/NFC161HS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	7	5,688,748	233.5	282,047			38,871		830,980			(158,962)		14,962		0001
Purchased Call/Nasdaq FC Index/NFC161HS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2023	04/11/2025	6	4,303,957	236.98	195,646			27,049		546,581			(108,683)		11,320		0001
Purchased Call/Nasdaq FC Index/NFC161HSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	3	2,713,261	236.61	124,942			17,720		356,663			(68,363)		7,242		0001
Purchased Call/Nasdaq FC Index/NFC161HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2023	04/16/2025	7	4,390,619	236.61	199,108			28,829		576,075			(112,303)		11,830		0001
Purchased Call/Nasdaq FC Index/NFC161HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	1	1,289,636	236.61	59,452			8,493		169,404			(34,627)		3,458		0001
Purchased Call/Nasdaq FC Index/NFC161HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/04/2023	04/17/2025	8	5,606,066	236.77	250,532			36,619		732,496			(129,501)		15,177		0001
Purchased Call/Nasdaq FC Index/NFC161HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	6	6,351,980	236.62	282,301			41,298		834,240			(149,741)		17,196		0001
Purchased Call/Nasdaq FC Index/NFC161HSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	4	2,181,538	236.75	97,298			14,220		285,238			(49,100)		5,906		0001
Purchased Call/Nasdaq FC Index/NFC161HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	5	4,658,294	234.91	215,371			31,591		648,024			(124,759)		12,611		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161HSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/25/2023	. 04/23/2025	6	5,635,528	..... 235.16	223,025			34,381	.....	774,869			..... (135,363)		15,678	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/21/2023	. 04/22/2025	1	1,629,353	..... 235.16	75,276			11,478	.....	224,142			..... (47,861)		 4,513	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/24/2023	. 04/21/2025	5	2,846,988	..... 235.16	129,615			19,647	.....	391,828			.....(71,274)		7,850	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2023	. 04/24/2025	6	7,452,032	..... 234.39	309,373			48,099	.....	 1,050,292			..... (157,163)		20,823	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/25/2023	. 04/25/2025	5	4,976,705	..... 230.16	275,189			43,269	.....	 801,517			..... (153,154)		13,967	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161HSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/27/2023	. 04/25/2025	4	 4,166,004	..... 231.82	224,167			35,257	.....	 637,768			..... (122,987)		11,692	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/27/2023	. 04/25/2025	4	3,429,019	..... 236.74	 161,798			25,484	.....	447,122			.....(96,970)		 9,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/01/2023	. 04/28/2025	4	5,093,202	..... 237.86	232,243			37,439	.....	 637,716			..... (130,184)		14,480	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/02/2023	. 04/30/2025	4	4,311,742	..... 237.86	 187,156			30,618	.....	539,413			..... (121,970)		12,361	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/05/2023	. 04/29/2025	2	 752,654	..... 237.86	34,357			 5,574	.....	94,209			.....(17,289)		 2,149	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/04/2023	. 05/01/2025	4	6,453,788	..... 237.54	275,092			45,411	.....	815,963			..... (146,456)		18,579	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2023	. 05/02/2025	4	5,403,877	..... 234.25	250,695			41,751	.....	 763,888			..... (163,877)		15,621	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/05/2023	. 05/02/2025	5	3,909,569	..... 235.66	174,278			29,035	.....	527,582			.....(93,416)		11,301	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/08/2023	. 05/02/2025	4	1,976,729	..... 233.46	 101,758			17,014	.....	286,638			.....(56,851)		 5,714	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/05/2023	. 05/06/2025	2	1,857,240	..... 237.64	85,101			14,615	.....	233,708			.....(46,163)		 5,456	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2023	. 05/07/2025	4	4,022,510	..... 237.64	183,121			31,767	.....	505,939			..... (100,477)		11,864	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/05/2023	. 05/05/2025	3	2,746,281	..... 237.64	127,721			21,818	.....	345,836			.....(66,528)		 8,036	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/11/2023	. 05/09/2025	5	3,851,626	..... 236.64	 190,611			33,584	.....	501,473			.....(99,188)		11,449	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2023	. 05/08/2025	2	4,786,491	..... 237.99	210,972			36,814	.....	594,357			..... (107,608)		14,172	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/12/2023	. 05/09/2025	4	4,099,416	..... 238.97	192,716			34,004	.....	479,509			..... (110,678)		12,185	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161IST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/19/2023	. 05/09/2025	5	3,628,059	..... 239.65	165,963			29,352	.....	413,773			..... (101,730)		10,784	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/12/2023	. 05/13/2025	1	 1,815,071	..... 238.77	83,312			15,106	.....	218,904			.....(48,335)		 5,478	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/12/2023	. 05/14/2025	5	 3,261,076	..... 238.77	161,214			29,601	.....	383,277			..... (86,270)		 9,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161ISX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/02/2023	. 05/12/2025	4	2,753,680	..... 238.77	132,236			23,908	.....	332,291			..... (70,146)		 8,280	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/19/2023	. 05/15/2025	2	3,984,968	..... 239.96	185,525			34,173	.....	447,616			.....(93,457)		12,118	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2023	. 05/16/2025	3	 3,761,826	..... 240.1	204,021			37,973	.....	419,997			..... (115,285)		11,481	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/05/2023	. 05/16/2025	5	3,745,244	..... 245.93	 166,000			30,960	.....	330,641			.....(92,097)		11,431	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/24/2023	. 05/16/2025	6	5,461,528	.....243.3	267,519			49,869	.....	537,971			..... (144,131)		16,669	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/19/2023	. 05/19/2025	4	3,389,881	..... 245.76	150,428			28,586	.....	301,442			.....(79,348)		10,460	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161JSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/23/2023	. 05/21/2025	4	3,009,733	..... 245.76	131,245	.....	.....	25,286	.....	267,255	.....	.....	.....(74,345)	.....	 9,353	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/19/2023	. 05/20/2025	1	1,232,917	..... 245.76	54,618	.....	.....	 10,428	.....	 113,666	.....	.....	.....(32,704)	.....	 3,818	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/25/2023	. 05/22/2025	3	5,801,509	..... 245.99	243,261	.....	.....	47,138	.....	510,266	.....	.....	..... (125,924)	.....	18,093	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/23/2023	. 05/23/2025	4	3,896,593	..... 244.13	179,514	.....	.....	35,096	.....	370,196	.....	.....	.....(92,070)	.....	 12,195	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/25/2023	. 05/23/2025	4	 6,178,164	..... 243.01	299,308	.....	.....	 58,561	.....	614,227	.....	.....	..... (159,955)	.....	19,335	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/25/2023	. 05/23/2025	4	4,456,705	..... 246.79	204,886	.....	.....	 40,234	.....	378,437	.....	.....	..... (112,942)	.....	 13,948	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/26/2023	. 05/28/2025	2	 1,708,768	..... 248.27	75,861	.....	.....	 15,334	.....	136,030	.....	.....	.....(45,541)	.....	 5,440	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2023	. 05/27/2025	2	1,563,284	..... 248.27	69,134	.....	.....	 13,885	.....	124,430	.....	.....	.....(40,151)	.....	 4,960	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/26/2023	. 05/23/2025	4	3,309,869	..... 248.27	149,184	.....	.....	 29,342	.....	263,310	.....	.....	..... (81,820)	.....	 10,359	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2023	. 05/30/2025	3	4,038,096	..... 248.42	 180,670	.....	.....	37,080	.....	319,603	.....	.....	.....(92,181)	.....	12,943	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/01/2023	. 05/30/2025	7	5,690,731	..... 247.99	263,442	.....	.....	 54,180	.....	459,077	.....	.....	..... (139,971)	.....	18,241	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/01/2023	. 05/29/2025	3	 3,620,010	..... 248.27	 160,883	.....	.....	32,783	.....	288,435	.....	.....	.....(89,146)	.....	11,564	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161JSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/02/2023	. 05/30/2025	5	4,065,692	.....248.9	183,645	.....	.....	37,799	.....	314,937	.....	.....	..... (100,271)	.....	13,032	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/06/2023	. 06/04/2025	3	4,433,944	..... 249.42	197,728	.....	.....	41,829	.....	335,202	.....	.....	..... (118,157)	.....	14,447	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/08/2023	. 06/02/2025	5	2,436,364	..... 249.42	 108,882	.....	.....	 22,832	.....	184,189	.....	.....	.....(58,704)	.....	 7,887	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/02/2023	. 06/03/2025	2	 1,868,822	..... 249.42	83,355	.....	.....	 17,520	.....	141,369	.....	.....	.....(51,375)	.....	 6,069	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/08/2023	. 06/05/2025	4	3,598,511	..... 249.28	158,826	.....	.....	33,842	.....	273,955	.....	.....	.....(83,920)	.....	11,763	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/07/2023	. 06/06/2025	5	4,286,113	..... 249.25	 186,068	.....	.....	 39,914	.....	326,850	.....	.....	..... (120,186)	.....	14,055	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/08/2023	. 06/06/2025	5	5,303,639	..... 246.32	252,266	.....	.....	 54,245	.....	459,465	.....	.....	..... (161,101)	.....	17,392	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/09/2023	. 06/06/2025	6	4,444,464	..... 248.18	207,395	.....	.....	 44,698	.....	355,402	.....	.....	..... (110,306)	.....	14,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/14/2023	. 06/09/2025	5	4,303,165	..... 248.63	204,429	.....	.....	 44,780	.....	337,304	.....	.....	..... (113,446)	.....	14,245	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/13/2023	. 06/11/2025	4	3,625,848	..... 248.63	175,326	.....	.....	38,838	.....	284,078	.....	.....	.....(97,533)	.....	12,078	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/09/2023	. 06/10/2025	1	 1,164,600	..... 248.63	52,523	.....	.....	 11,544	.....	 95,173	.....	.....	..... (30,067)	.....	 3,867	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2023	. 06/13/2025	6	3,332,413	..... 251.51	154,269	.....	.....	 34,645	.....	228,970	.....	.....	.....(83,058)	.....	11,169	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/07/2023	. 06/12/2025	5	9,373,559	..... 250.63	437,781	.....	.....	 97,681	.....	671,044	.....	.....	..... (226,929)	.....	31,320	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/14/2023	. 06/13/2025	5	4,853,586	..... 252.31	218,568	.....	.....	 49,105	.....	321,162	.....	.....	..... (132,163)	.....	16,267	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2023	. 06/13/2025	4	5,445,356	.....253.9	234,086	.....	.....	 52,775	.....	333,719	.....	.....	..... (123,458)	.....	18,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/16/2023	. 06/17/2025	1	3,421,080	..... 252.53	152,580	.....	.....	 35,049	.....	224,043	.....	.....	.....(83,833)	.....	11,605	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/03/2023	. 06/18/2025	7	5,157,406	..... 252.53	215,923	.....	.....	 50,017	.....	337,619	.....	.....	..... (125,676)	.....	17,547	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161KSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/16/2023	.06/16/2025	3	3,355,640	..... 252.53	 148,808			34,053	.....	219,741			..... (107,126)		11,349	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161KSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/26/2023	.06/20/2025	8	5,302,837	..... 252.09	220,915	4,616		53,378	.....	354,277			..... (129,533)		18,148	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/26/2023	.06/20/2025	5	4,518,402	..... 249.43	209,747			49,112	.....	340,764			..... (116,767)		15,463	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/22/2023	.06/20/2025	5	3,451,252	..... 251.57	147,945			34,752	.....	236,221			..... (107,856)		11,811	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/23/2023	.06/24/2025	3	1,753,673	..... 249.59	81,356			20,061	.....	131,445			..... (52,545)		6,071	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2023	.06/23/2025	4	3,380,139	..... 249.59	151,348			36,156	.....	253,132			..... (81,044)		11,669	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/28/2023	.06/25/2025	6	3,335,998	..... 249.59	155,718			37,528	.....	249,856			..... (86,970)		11,583	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/27/2023	.06/26/2025	4	4,681,419	..... 247.24	234,633			56,766	.....	388,595			..... (122,476)		16,300	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/03/2023	.06/27/2025	5	4,382,199	..... 250.09	200,628			48,841	.....	321,360			..... (102,707)		15,301	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/03/2023	.06/27/2025	4	7,425,023	..... 250.24	345,966			84,366	.....	540,876			..... (185,521)		25,926	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/29/2023	.06/27/2025	5	4,139,732	..... 249.95	198,654			48,604	.....	305,475			..... (105,582)		14,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/10/2023	.07/02/2025	4	2,514,981	..... 252.92	113,054			28,334	.....	 161,804			..... (64,061)		8,904	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2023	.07/01/2025	1	1,525,616	..... 252.92	68,653			17,092	.....	 103,116			.....(36,296)		 5,386	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/30/2023	.06/30/2025	4	3,916,249	..... 252.92	 177,898			44,158	.....	252,156			.....(93,411)		13,789	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/06/2023	.07/03/2025	5	 6,030,837	.....253.2	265,475			66,958	.....	383,121			..... (136,211)		21,410	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/13/2023	.07/03/2025	6	3,823,859	..... 253.05	166,544			42,078	.....	244,635			.....(85,929)		13,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/06/2023	.07/03/2025	6	5,248,532	..... 251.1	243,539			61,731	.....	367,298			..... (135,087)		18,632	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2023	.07/09/2025	3	3,426,704	.....250.4	162,315			42,210	.....	248,117			..... (104,591)		12,362	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2023	.07/07/2025	4	2,725,314	.....250.4	125,954			32,445	.....	196,915			..... (79,670)		9,780	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161LSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/07/2023	.07/08/2025	1	 1,626,201	.....250.4	73,992			19,108	.....	 117,604			.....(40,733)		 5,851	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/13/2023	.07/10/2025	4	5,668,997	..... 250.37	278,538			72,746	.....	 411,660			..... (140,132)		20,504	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/11/2023	.07/11/2025	6	3,514,703	..... 251.44	 170,175			44,761	.....	243,762			.....(87,556)		12,746	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/17/2023	.07/11/2025	6	5,421,125	..... 254.45	257,708			67,998	.....	343,202			..... (135,826)		19,659	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/19/2023	.07/11/2025	6	5,450,576	..... 257.67	241,912	2,837		64,911	.....	295,523			..... (131,274)		19,766	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/17/2023	.07/14/2025	3	 3,666,281	..... 257.6	168,134			44,915	.....	199,308			.....(97,903)		13,399	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/18/2023	.07/15/2025	2	1,516,596	..... 257.6	68,227			18,282	.....	82,524			.....(42,607)		 5,557	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/18/2023	.07/16/2025	4	3,451,961	..... 257.6	163,026			43,951	.....	187,962			.....(86,355)		12,680	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/18/2023	.07/17/2025	4	 6,418,208	..... 259.32	288,470			78,116	.....	320,912			..... (152,050)		23,636	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.07/19/2023	.07/18/2025	4	4,309,146	..... 260.53	177,439			48,337	.....	203,225			..... (103,624)		15,909	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161MSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/20/2023	. 07/18/2025	5	5,958,522	..... 260.28	234,791	.....	.....	64,663	.....	284,669	.....	.....	..... (129,645)	.....	21,998	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/20/2023	. 07/18/2025	6	4,737,455	..... 254.79	210,564	.....	.....	58,266	.....	295,998	.....	.....	..... (111,317)	.....	17,490	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/21/2023	. 07/22/2025	2	1,899,657	..... 254.05	86,889	.....	.....	24,113	.....	122,828	.....	.....	..... (57,078)	.....	7,083	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/25/2023	. 07/21/2025	3	4,602,376	..... 254.05	212,244	.....	.....	58,747	.....	297,365	.....	.....	..... (108,985)	.....	17,119	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/21/2023	. 07/23/2025	4	2,499,091	..... 254.05	117,429	.....	.....	32,763	.....	 161,648	.....	.....	.....(61,495)	.....	 9,342	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/24/2023	. 07/24/2025	3	3,931,823	.....254.3	 168,518	.....	.....	49,902	.....	251,587	.....	.....	.....(92,113)	.....	14,733	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/27/2023	. 07/25/2025	4	 6,786,812	..... 254.88	313,821	 6,871	.....	91,447	.....	424,110	.....	.....	..... (176,797)	.....	25,493	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/08/2024	. 07/25/2025	2	4,370,005	..... 255.96	 107,171	71,734	.....	56,470	.....	259,750	.....	.....	..... (109,142)	.....	16,415	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161MSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/01/2023	. 07/30/2025	3	3,772,850	..... 258.09	 167,863	.....	.....	48,473	.....	202,847	.....	.....	..... (91,116)	.....	14,343	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/28/2023	. 07/29/2025	1	2,612,515	..... 258.09	117,563	.....	.....	33,751	.....	140,269	.....	.....	.....(68,323)	.....	 9,908	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/31/2023	. 07/28/2025	3	3,409,315	..... 258.09	153,805	.....	.....	44,045	.....	182,845	.....	.....	.....(95,387)	.....	12,899	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/28/2023	. 07/25/2025	5	4,713,036	..... 255.47	 160,736	53,779	.....	65,224	.....	 286,611	.....	.....	..... (130,988)	.....	17,703	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/01/2023	. 07/31/2025	4	5,365,658	..... 258.08	218,785	 13,122	.....	68,694	.....	288,754	.....	.....	..... (119,803)	.....	20,446	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2023	. 08/01/2025	4	5,172,581	..... 254.26	234,540	.....	.....	68,501	.....	333,603	.....	.....	..... (130,717)	.....	19,757	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2023	. 08/01/2025	6	3,501,104	..... 257.74	123,544	.....	.....	38,569	.....	192,212	.....	.....	..... (71,021)	.....	13,373	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/03/2023	. 08/01/2025	4	 7,005,673	..... 254.03	316,632	.....	.....	92,695	.....	456,504	.....	.....	..... (175,265)	.....	26,759	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/04/2023	. 08/04/2025	3	2,488,629	..... 252.78	116,635	.....	.....	34,521	.....	 171,188	.....	.....	.....(60,624)	.....	 9,572	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/04/2023	. 08/05/2025	1	 941,700	..... 252.78	43,130	.....	.....	12,797	.....	64,823	.....	.....	.....(26,821)	.....	 3,630	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/17/2023	. 08/07/2025	5	6,436,031	..... 254.46	259,627	 7,908	.....	83,638	.....	412,356	.....	.....	..... (151,728)	.....	24,927	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/08/2023	. 08/06/2025	2	3,160,984	..... 252.78	135,112	.....	.....	42,261	.....	217,783	.....	.....	..... (76,770)	.....	12,214	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSN ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/10/2023	. 08/08/2025	5	 4,678,571	..... 252.39	125,202	75,213	.....	66,346	.....	329,065	.....	.....	..... (117,456)	.....	18,161	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/09/2023	. 08/08/2025	5	3,547,264	..... 250.33	146,731	20,315	.....	52,586	.....	 261,160	.....	.....	.....(99,060)	.....	13,770	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/14/2023	. 08/08/2025	4	6,009,262	..... 250.85	273,978	.....	.....	82,828	.....	432,841	.....	.....	..... (147,481)	.....	23,327	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2023	. 08/13/2025	3	2,655,975	..... 249.95	 116,688	.....	.....	36,013	.....	206,803	.....	.....	.....(62,685)	.....	10,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/11/2023	. 08/11/2025	3	3,564,338	..... 249.95	169,055	.....	.....	51,680	.....	277,403	.....	.....	.....(89,850)	.....	13,930	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/11/2023	. 08/12/2025	2	2,911,587	..... 249.95	129,619	 3,807	.....	41,289	.....	226,722	.....	.....	.....(69,306)	.....	11,405	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161NSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/17/2023	. 08/14/2025	2	 5,010,488	..... 251.68	201,013	.....	.....	62,216	.....	363,320	.....	.....	..... (107,297)	.....	19,713	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2023	. 08/15/2025	4	 5,071,086	..... 249.86	220,962	.....	.....	70,780	.....	381,909	.....	.....	..... (118,273)	.....	19,996	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC1610S2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2023	. 08/15/2025	4	6,135,903	..... 247.99	243,812	27,037	.....	86,373	.....	498,469	.....	.....	..... (151,708)	.....	24,194	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC1610$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/15/2025	3	5,795,358	245.57	268,025			83,630		517,618			(145,011)		22,852		0001
Purchased Call/Nasdaq FC Index/NFC1610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/22/2023	08/20/2025	3	3,374,900	245.21	163,503			51,888		306,340			(88,703)		13,453		0001
Purchased Call/Nasdaq FC Index/NFC1610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2023	08/18/2025	3	4,291,827	245.21	211,085			67,660		388,835			(115,720)		17,034		0001
Purchased Call/Nasdaq FC Index/NFC1610$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/18/2023	08/19/2025	3	1,670,731	245.21	77,040			24,353		151,478			(41,137)		6,646		0001
Purchased Call/Nasdaq FC Index/NFC1610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2023	08/22/2025	5	6,029,656	248.22	288,195			93,959		505,126			(151,788)		24,139		0001
Purchased Call/Nasdaq FC Index/NFC1610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/16/2023	08/21/2025	4	5,700,693	248.67	257,338			82,916		468,041			(140,738)		22,773		0001
Purchased Call/Nasdaq FC Index/NFC1610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2023	08/22/2025	4	4,073,593	251.66	165,077	9,374		56,938		297,094			(92,168)		16,308		0001
Purchased Call/Nasdaq FC Index/NFC1610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/24/2023	08/22/2025	4	4,711,214	247.1	220,650			70,974		412,193			(117,361)		18,861		0001
Purchased Call/Nasdaq FC Index/NFC1610$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2023	08/25/2025	4	4,362,799	248.33	199,187	4,394		66,644		363,557			(111,755)		17,578		0001
Purchased Call/Nasdaq FC Index/NFC1610$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/29/2023	08/27/2025	2	2,405,083	248.33	115,764			37,840		193,638			(78,626)		9,731		0001
Purchased Call/Nasdaq FC Index/NFC1610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/25/2023	08/26/2025	1	2,785,093	248.33	126,443			41,164		232,123			(70,280)		11,245		0001
Purchased Call/Nasdaq FC Index/NFC1610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/29/2023	08/28/2025	3	6,242,546	249.4	314,327			103,223		499,402			(160,381)		25,310		0001
Purchased Call/Nasdaq FC Index/NFC1610$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/31/2023	08/29/2025	5	5,861,504	252.84	268,080			88,405		409,074			(138,855)		23,814		0001
Purchased Call/Nasdaq FC Index/NFC1610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	5	7,764,235	253.78	346,530			114,531		520,819			(217,241)		31,545		0001
Purchased Call/Nasdaq FC Index/NFC1610$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	08/29/2025	4	4,749,941	254.25	211,131			70,080		312,298			(116,603)		19,298		0001
Purchased Call/Nasdaq FC Index/NFC1610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2023	09/04/2025	4	2,792,779	254.15	118,044			39,934		184,355			(61,593)		11,487		0001
Purchased Call/Nasdaq FC Index/NFC1610$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/01/2023	09/03/2025	3	1,757,332	254.15	64,751	10,198		25,942		115,921			(43,694)		7,213		0001
Purchased Call/Nasdaq FC Index/NFC161P$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/02/2025	4	2,460,858	254.15	105,536	2,242		36,423		162,246			(56,297)		10,081		0001
Purchased Call/Nasdaq FC Index/NFC161P$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	08/29/2025	5	6,061,425	254.15	261,173	12,623		92,086		400,235			(168,483)		24,627		0001
Purchased Call/Nasdaq FC Index/NFC161P$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2023	09/05/2025	3	6,600,622	254.35	272,582			92,529		433,188			(143,290)		27,204		0001
Purchased Call/Nasdaq FC Index/NFC161P$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2025	5	6,323,411	251.76	270,374			92,107		462,288			(147,968)		26,062		0001
Purchased Call/Nasdaq FC Index/NFC161P$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/07/2023	09/05/2025	4	6,699,604	249.21	296,424	10,962		105,543		521,825			(164,168)		27,612		0001
Purchased Call/Nasdaq FC Index/NFC161P$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/08/2025	5	4,782,233	249.47	222,424			76,559		382,924			(125,900)		19,829		0001
Purchased Call/Nasdaq FC Index/NFC161P$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2023	09/09/2025	3	1,027,172	249.47	46,982			16,202		82,227			(44,410)		4,267		0001
Purchased Call/Nasdaq FC Index/NFC161P$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/10/2025	3	1,211,424	249.47	54,142			18,754		97,047			(29,298)		5,043		0001
Purchased Call/Nasdaq FC Index/NFC161P$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/14/2023	09/11/2025	3	3,502,770	251.79	136,981	13,747		53,728		255,704			(76,946)		14,610		0001
Purchased Call/Nasdaq FC Index/NFC161P$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/12/2023	09/12/2025	4	3,786,704	249.36	177,927			62,131		305,162			(97,867)		15,825		0001
Purchased Call/Nasdaq FC Index/NFC161P$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2023	09/12/2025	3	5,745,973	250.15	269,166			94,155		448,945			(171,604)		24,014		0001
Purchased Call/Nasdaq FC Index/NFC161P$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2023	09/12/2025	5	3,238,234	252.06	127,607	4,517		46,785		234,396			(72,842)		13,533		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161PSP ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/15/2023	. 09/17/2025	2	1,773,153	..... 246.57	80,446	.....	.....	28,624	.....	158,739	.....	.....	.....(45,580)	.....	7,483	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/15/2023	. 09/16/2025	1	1,453,967	..... 246.57	66,301	.....	.....	 23,497	.....	130,154	.....	.....	.....(35,455)	.....	 6,124	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/05/2024	. 09/15/2025	5	5,477,719	..... 246.57	225,330	13,601	.....	85,487	.....	490,268	.....	.....	..... (129,706)	.....	23,027	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/18/2023	. 09/18/2025	5	7,331,656	..... 246.82	320,009	 3,134	.....	115,636	.....	650,358	.....	.....	..... (170,194)	.....	30,999	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161PSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/04/2024	. 09/19/2025	3	 7,817,626	..... 246.25	317,133	12,595	.....	118,942	.....	709,423	.....	.....	..... (168,635)	.....	33,117	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/21/2023	. 09/19/2025	5	 3,797,006	..... 242.66	115,673	64,226	.....	70,861	.....	380,069	.....	.....	..... (151,650)	.....	16,085	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/21/2023	. 09/19/2025	3	3,837,495	..... 238.6	 160,316	20,305	.....	66,298	.....	441,746	.....	.....	..... (101,341)	.....	16,256	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/22/2023	. 09/24/2025	3	1,121,284	..... 238.73	48,951	 4,119	.....	 19,772	.....	131,986	.....	.....	.....(26,836)	.....	 4,795	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/22/2023	. 09/23/2025	1	2,769,614	..... 238.73	 126,017	.....	.....	45,872	.....	317,323	.....	.....	.....(70,998)	.....	11,822	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/22/2023	. 09/22/2025	3	4,284,587	..... 238.73	 191,861	11,071	.....	74,776	.....	491,172	.....	.....	..... (109,099)	.....	18,254	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/10/2023	. 09/25/2025	6	7,333,540	.....239.4	294,050	19,200	.....	 116,217	.....	844,400	.....	.....	..... (165,012)	.....	31,420	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/26/2023	. 09/26/2025	4	4,839,410	..... 236.87	207,599	23,172	.....	86,276	.....	590,379	.....	.....	..... (123,714)	.....	20,773	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/02/2023	. 09/26/2025	5	5,626,257	..... 237.26	240,953	27,839	.....	 100,684	.....	 677,750	.....	.....	..... (146,644)	.....	24,150	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/29/2023	. 09/26/2025	5	5,197,704	..... 238.7	238,524	13,969	.....	95,809	.....	597,206	.....	.....	..... (138,944)	.....	22,311	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/29/2023	. 09/30/2025	1	 1,826,481	..... 238.96	82,922	.....	.....	30,982	.....	213,547	.....	.....	.....(51,175)	.....	 7,898	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/29/2023	. 10/01/2025	4	1,246,689	..... 238.96	56,121	.....	.....	21,044	.....	145,726	.....	.....	.....(32,221)	.....	 5,401	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/03/2023	. 09/29/2025	5	5,337,134	..... 238.96	253,975	.....	.....	95,670	.....	624,006	.....	.....	..... (134,698)	.....	23,036	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/05/2023	. 10/02/2025	4	5,087,284	..... 240.31	 197,018	14,219	.....	80,345	.....	568,933	.....	.....	..... (112,993)	.....	22,079	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/10/2023	. 10/03/2025	4	3,791,544	..... 237.15	181,458	.....	.....	68,588	.....	458,405	.....	.....	..... (97,524)	.....	16,485	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/04/2023	. 10/03/2025	5	4,775,727	.....239.3	219,818	.....	.....	83,938	.....	538,096	.....	.....	..... (124,645)	.....	20,764	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/05/2023	. 10/03/2025	7	5,107,344	..... 238.66	240,829	.....	.....	91,753	.....	587,794	.....	.....	..... (131,071)	.....	22,206	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/06/2023	. 10/08/2025	2	1,655,495	..... 241.19	64,455	13,137	.....	30,556	.....	 179,876	.....	.....	.....(41,971)	.....	 7,263	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161QSZ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2023	. 10/06/2025	8	4,608,553	..... 241.19	199,253	12,991	.....	 82,144	.....	500,834	.....	.....	..... (118,414)	.....	20,146	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/06/2023	. 10/07/2025	1	1,503,552	..... 241.19	67,810	.....	.....	26,023	.....	163,392	.....	.....	.....(42,942)	.....	 6,584	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/16/2023	. 10/09/2025	5	5,679,013	..... 241.85	263,074	.....	.....	101,724	.....	603,151	.....	.....	..... (145,405)	.....	24,959	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2023	. 10/10/2025	5	7,121,159	..... 242.55	328,297	.....	.....	127,227	.....	 740,106	.....	.....	..... (182,521)	.....	31,352	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/12/2023	. 10/10/2025	2	3,433,316	.....243.8	150,862	.....	.....	58,589	.....	341,807	.....	.....	.....(85,644)	.....	15,116	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/12/2023	. 10/10/2025	4	3,304,791	..... 242.89	 136,817	14,312	.....	 59,833	.....	339,499	.....	.....	.....(89,784)	.....	14,550	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2023	. 10/15/2025	2	2,114,039	..... 240.56	97,070	.....	.....	38,238	.....	234,569	.....	.....	.....(55,693)	.....	 9,389	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161RSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/13/2023	. 10/14/2025	2	2,626,856	..... 240.56	115,575	6,170		48,341	.....	291,460			..... (70,726)		11,647	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/13/2023	. 10/13/2025	4	6,431,839	..... 240.56	308,927			121,922	.....	713,714			..... (166,338)		28,467	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2023	. 10/17/2025	3	4,623,612	..... 242.14	191,119	17,968		 84,422	.....	487,030			..... (111,719)		20,606	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/19/2023	. 10/16/2025	5	 6,768,256	..... 242.81	292,897			115,924	.....	 696,186			..... (151,640)		30,113	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/23/2023	. 10/17/2025	5	6,457,673	..... 240.03	281,737			112,121	.....	729,563			..... (178,767)		28,781	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/20/2023	. 10/17/2025	4	2,201,755	..... 238.61	 83,779	24,769		 45,261	.....	253,801			..... (63,698)		 9,813	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2023	. 10/20/2025	5	3,895,154	..... 236.14	178,549			 71,782	.....	497,384			..... (107,698)		17,449	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSR ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 01/02/2024	. 10/21/2025	2	2,482,923	..... 236.14	109,340	 6,442		 46,883	.....	309,990			.....(67,347)		11,142	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/20/2023	. 10/22/2025	2	 877,893	..... 236.14	 40,772			 16,454	.....	 112,068			.....(22,578)		 3,946	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/23/2023	. 10/23/2025	5	7,072,446	..... 236.55	338,173			 137,116	.....	890,897			..... (170,117)		31,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2023	. 10/24/2025	6	 6,270,918	..... 238.14	259,635			105,755	.....	752,319			..... (141,236)		28,283	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161RSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/25/2023	. 10/24/2025	5	5,404,083	..... 234.19	238,269			 97,284	.....	732,082			..... (137,986)		24,374	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2023	. 10/24/2025	4	4,117,262	..... 231.43	177,532	25,136		 84,523	.....	 604,870			..... (114,568)		18,570	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2023	. 10/27/2025	4	4,455,279	..... 232.09	210,389			 86,618	.....	641,279			..... (124,747)		20,196	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2023	. 10/29/2025	2	 841,958	..... 232.09	 38,977			 16,099	.....	 121,194			.....(21,908)		 3,829	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/27/2023	. 10/28/2025	1	4,581,625	..... 232.09	208,922			 86,094	.....	659,407			..... (125,823)		20,803	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SS8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/01/2023	. 10/30/2025	6	9,286,386	..... 233.39	447,367			185,819	.....	 1,286,420			..... (238,812)		42,305	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/31/2023	. 10/31/2025	4	4,248,463	..... 234.02	203,891			 84,856	.....	 578,180			..... (117,943)		19,386	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSC ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2023	. 10/31/2025	5	5,875,400	..... 236.38	288,960			121,278	.....	744,635			..... (162,741)		26,810	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/03/2023	. 10/31/2025	5	3,554,915	..... 238.83	165,594			 69,319	.....	417,348			..... (90,226)		16,221	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/06/2023	. 11/03/2025	4	5,216,328	..... 240.66	237,254			 99,994	.....	576,961			..... (124,623)		23,920	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/03/2023	. 11/04/2025	1	 1,386,005	..... 240.66	 61,816			 26,068	.....	150,027			..... (35,846)		 6,366	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2023	. 11/05/2025	3	2,221,945	..... 240.66	 101,889			 43,097	.....	245,888			..... (53,339)		 10,222	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/07/2023	. 11/06/2025	6	8,554,324	..... 241.22	401,055			170,409	.....	909,359			..... (213,651)		39,418	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/10/2023	. 11/07/2025	6	4,620,655	..... 242.84	206,620			 88,104	.....	476,452			..... (134,360)		21,326	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/13/2023	. 11/07/2025	5	5,869,415	..... 243.02	250,522			 106,976	.....	601,592			..... (133,940)		27,089	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/13/2023	. 11/07/2025	5	6,323,585	..... 240.77	309,837			132,646	.....	697,972			..... (175,036)		29,185	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/10/2023	. 11/11/2025	1	1,696,424	..... 245.08	 74,643			 32,195	.....	162,058			.....(39,666)		 7,880	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161SSX ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/14/2023	. 11/10/2025	5	3,522,940	..... 245.08	155,819			 67,212	.....	328,715			..... (100,175)		16,338	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161SSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/20/2023	. 11/12/2025	4	 7,687,457	..... 245.08	362,869	.....	.....	157,192	.....	734,527	.....	.....	..... (203,126)	.....	35,764	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/13/2023	. 11/13/2025	3	5,510,596	..... 244.52	266,197	.....	.....	115,557	.....	536,716	.....	.....	..... (136,778)	.....	25,677	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/24/2023	. 11/14/2025	7	5,578,896	..... 246.98	247,754	.....	.....	 108,200	.....	499,868	.....	.....	..... (135,919)	.....	26,037	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/16/2023	. 11/14/2025	6	6,377,520	 247	283,259	.....	.....	123,528	.....	571,025	.....	.....	..... (164,026)	.....	29,764	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2023	. 11/14/2025	4	4,892,466	..... 247.07	218,361	.....	.....	 95,614	.....	436,985	.....	.....	..... (117,011)	.....	22,833	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2023	. 11/19/2025	1	 832,779	..... 247.09	 37,225	.....	.....	 16,442	.....	 74,368	.....	.....	..... (18,689)	.....	 3,917	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2023	. 11/17/2025	6	 5,619,116	..... 247.09	255,700	.....	.....	 112,877	.....	501,386	.....	.....	..... (138,191)	.....	26,348	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/17/2023	. 11/18/2025	1	2,032,379	..... 247.09	 90,441	.....	.....	 39,878	.....	181,421	.....	.....	.....(57,113)	.....	 9,545	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2023	. 11/20/2025	6	 6,800,468	..... 248.05	299,299	.....	.....	133,234	.....	587,609	.....	.....	..... (153,324)	.....	32,036	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/24/2023	. 11/21/2025	6	7,149,975	..... 247.54	325,676	.....	.....	145,570	.....	 630,070	.....	.....	..... (173,491)	.....	33,734	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2023	. 11/21/2025	7	 10,283,971	..... 248.27	447,143	20,079	.....	212,959	.....	883,284	.....	.....	..... (289,308)	.....	48,521	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/24/2023	. 11/25/2025	1	 100,713	..... 248.02	 4,492	.....	.....	 2,024	.....	 8,728	.....	.....	.....(2,258)	.....	478	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/19/2023	. 11/24/2025	4	 978,740	..... 248.02	 44,679	.....	.....	 20,186	.....	 84,777	.....	.....	.....(32,532)	.....	 4,639	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/24/2023	. 11/26/2025	4	2,275,444	..... 248.02	102,695	.....	.....	 46,471	.....	197,383	.....	.....	.....(53,943)	.....	10,818	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/27/2023	. 11/26/2025	5	6,315,573	..... 247.66	288,487	.....	.....	130,745	.....	554,791	.....	.....	..... (149,995)	.....	30,026	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/30/2023	. 11/28/2025	5	5,630,858	..... 248.33	252,537	.....	.....	114,821	.....	483,855	.....	.....	..... (126,962)	.....	26,851	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2023	. 11/28/2025	9	 10,017,634	..... 248.21	416,049	30,518	.....	204,478	.....	864,443	.....	.....	..... (254,226)	.....	47,770	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161T$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2023	. 11/28/2025	7	9,382,906	..... 247.66	414,299	.....	.....	189,842	.....	825,384	.....	.....	..... (218,069)	.....	44,744	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2023	. 12/02/2025	1	2,396,460	..... 248.17	108,799	.....	.....	 50,066	.....	 207,088	.....	.....	.....(87,289)	.....	11,496	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2023	. 12/01/2025	4	3,495,378	..... 248.17	153,047	.....	.....	 70,386	.....	301,905	.....	.....	..... (82,868)	.....	16,743	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/01/2023	. 12/03/2025	1	 600,574	..... 248.17	 27,386	.....	.....	 12,622	.....	 51,939	.....	.....	.....(37,572)	.....	 2,885	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/11/2023	. 12/04/2025	8	7,574,152	..... 245.97	348,389	7,756	.....	165,303	.....	706,903	.....	.....	..... (190,787)	.....	36,443	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/05/2023	. 12/05/2025	6	4,451,814	..... 246.35	207,920	.....	.....	 96,779	.....	 410,786	.....	.....	..... (131,924)	.....	21,452	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161US8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2023	. 12/05/2025	7	7,331,537	..... 245.24	353,686	.....	.....	 164,610	.....	702,314	.....	.....	..... (192,015)	.....	35,328	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USA ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/12/2023	. 12/05/2025	4	 5,672,116	..... 247.97	271,737	.....	.....	126,916	.....	495,076	.....	.....	..... (142,252)	.....	27,332	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USE ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/19/2023	. 12/08/2025	6	5,684,316	..... 248.68	272,678	.....	.....	 128,076	.....	483,800	.....	.....	..... (141,854)	.....	27,512	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USF ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 12/09/2025	1	1,899,449	..... 248.68	 86,615	.....	.....	 40,690	.....	 161,746	.....	.....	.....(51,826)	.....	 9,207	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USG ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/08/2023	. 12/10/2025	3	 1,726,705	..... 248.68	 85,131	.....	.....	 40,164	.....	147,051	.....	.....	.....(46,391)	.....	 8,381	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/12/2023	. 12/11/2025	6	5,872,234	..... 250.47	285,295	 5,552	.....	137,719	.....	469,665	.....	.....	..... (153,292)	.....	28,545	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161USK ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/18/2023	. 12/12/2025	7	5,572,266	..... 252.71	260,733	 9,529	.....	 128,786	.....	411,865	.....	.....	..... (135,889)	.....	27,126	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/14/2023	. 12/12/2025	8	 7,998,608	.....256.2	353,615	.....	.....	168,384	.....	523,393	.....	.....	..... (205,524)	.....	38,938	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/18/2023	. 12/12/2025	5	4,596,394	..... 255.96	206,042	.....	.....	98,161	.....	300,973	.....	.....	..... (124,881)	.....	22,376	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USS ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/15/2023	. 12/16/2025	3	2,496,694	..... 256.73	110,193	.....	.....	52,871	.....	158,902	.....	.....	.....(67,530)	.....	 12,224	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161UST ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/19/2023	. 12/15/2025	7	 5,600,128	..... 256.73	247,877	 2,352	.....	 120,016	.....	356,001	.....	.....	..... (139,383)	.....	27,380	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/21/2023	. 12/17/2025	5	 4,610,682	..... 256.73	206,294	.....	.....	99,311	.....	293,669	.....	.....	..... (116,414)	.....	22,607	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/18/2023	. 12/18/2025	9	 6,357,870	..... 257.23	278,905	 5,857	.....	137,647	.....	397,538	.....	.....	..... (148,396)	.....	31,218	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161USY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/21/2023	. 12/19/2025	8	5,511,454	..... 257.61	229,953	 10,988	.....	117,042	.....	340,688	.....	.....	..... (140,910)	.....	27,100	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/20/2023	. 12/19/2025	7	 4,717,790	..... 254.96	216,256	 5,302	.....	 107,679	.....	322,359	.....	.....	..... (134,475)	.....	23,198	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2023	. 12/19/2025	6	 7,796,300	..... 257.05	346,172	 4,274	.....	170,643	.....	492,397	.....	.....	..... (186,514)	.....	38,335	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2023	. 12/22/2025	5	4,889,647	..... 257.17	222,085	.....	.....	108,994	.....	307,468	.....	.....	..... (125,096)	.....	24,145	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/22/2023	. 12/23/2025	1	1,939,846	..... 257.17	87,293	.....	.....	42,746	.....	122,093	.....	.....	.....(61,629)	.....	 9,592	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VS9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/02/2024	. 12/26/2025	7	7,483,190	..... 257.74	314,158	 20,595	.....	165,991	.....	462,375	.....	.....	..... (186,737)	.....	37,159	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSB ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2023	. 12/26/2025	7	8,484,555	..... 257.93	329,359	 40,045	.....	183,034	.....	520,456	.....	.....	..... (233,202)	.....	42,131	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSD ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/26/2025	7	9,350,995	..... 257.84	240,022	142,948	.....	190,277	.....	575,582	.....	.....	..... (206,095)	.....	46,434	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSH ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/09/2024	. 12/29/2025	6	7,669,542	..... 257.01	78,417	221,729	.....	150,622	.....	487,419	.....	.....	..... (159,958)	.....	38,242	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSI ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/30/2025	1	670,715	..... 257.01	30,652	.....	.....	 15,305	.....	 42,659	.....	.....	.....(15,347)	.....	 3,349	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSJ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/29/2023	. 12/31/2025	2	 197,450	..... 257.01	 2,463	 4,940	.....	 3,708	.....	 12,579	.....	.....	..... (9,172)	.....	987	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSL ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/02/2024	. 12/24/2025	1	 78,018	..... 257.17	.....	 2,918	.....	 1,447	.....	 4,918	.....	.....	..... (1,471)	.....	386	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSM ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/05/2024	. 01/02/2026	8	8,534,334	..... 250.47	.....	371,926	.....	187,594	.....	689,745	.....	.....	..... (198,573)	.....	42,788	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSO ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/03/2024	. 01/02/2026	7	8,796,915	..... 248.39	.....	429,005	.....	216,784	.....	763,537	.....	.....	..... (234,765)	.....	44,105	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSQ ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/05/2024	. 01/02/2026	5	7,722,625	..... 247.39	.....	397,046	.....	200,960	.....	693,253	.....	.....	..... (209,680)	.....	38,719	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSU ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/09/2024	. 01/05/2026	5	5,380,872	..... 247.57	.....	271,544	.....	138,075	.....	479,511	.....	.....	..... (144,119)	.....	27,088	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSV ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/05/2024	. 01/06/2026	2	2,206,265	..... 247.57	.....	102,514	.....	 52,104	.....	196,423	.....	.....	.....(67,531)	.....	 11,122	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSW ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/05/2024	. 01/07/2026	4	2,118,859	..... 247.57	.....	108,849	.....	 55,552	.....	188,652	.....	.....	.....(68,584)	.....	 10,695	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161VSY ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/11/2024	. 01/08/2026	7	4,670,623	..... 251.7	.....	223,589	.....	114,478	.....	360,951	.....	.....	..... (122,226)	.....	23,608	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/17/2024	. 01/09/2026	6	6,924,931	..... 252.01	.....	336,474	.....	172,899	.....	530,300	.....	.....	..... (213,973)	.....	35,049	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/10/2024	. 01/09/2026	7	8,227,127	..... 253.58	.....	382,700	.....	 196,886	.....	595,805	.....	.....	..... (202,583)	.....	41,640	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161W4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 01/16/2024	. 01/09/2026	5	4,912,127	..... 253.88	.....	226,856	.....	117,033	.....	351,918	.....	.....	..... (119,015)	.....	24,862	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161W\S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/15/2026	1	635,955	254		29,254		15,209		45,333			(14,045)		3,244		0001
Purchased Call/Nasdaq FC Index/NFC161W\SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/13/2026	1	3,234,680	254		149,119		77,328		230,570			(93,576)		16,459		0001
Purchased Call/Nasdaq FC Index/NFC161W\SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/16/2024	01/12/2026	3	5,246,737	254		239,390		124,143		373,957			(126,149)		26,661		0001
Purchased Call/Nasdaq FC Index/NFC161W\SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/12/2024	01/14/2026	2	2,102,335	254		97,991		51,047		149,889			(51,913)		10,711		0001
Purchased Call/Nasdaq FC Index/NFC161W\SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/18/2024	01/16/2026	6	10,205,547	253.85		464,894		243,014		733,426			(238,093)		52,134		0001
Purchased Call/Nasdaq FC Index/NFC161W\SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2024	01/16/2026	5	11,106,846	252.35		550,192		288,196		841,773			(297,707)		56,738		0001
Purchased Call/Nasdaq FC Index/NFC161W\SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/22/2024	01/16/2026	6	7,419,473	254.78		360,743		189,361		515,645			(186,479)		37,902		0001
Purchased Call/Nasdaq FC Index/NFC161W\SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2024	01/20/2026	1	1,637,119	257.86		73,834		38,945		101,344			(34,889)		8,407		0001
Purchased Call/Nasdaq FC Index/NFC161W\SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2024	01/16/2026	4	3,604,099	257.86		163,251		85,756		223,625			(89,743)		18,411		0001
Purchased Call/Nasdaq FC Index/NFC161W\SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/19/2024	01/21/2026	2	1,428,093	257.86		64,690		34,174		88,383			(48,136)		7,343		0001
Purchased Call/Nasdaq FC Index/NFC161W\SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/22/2024	01/22/2026	7	8,273,924	257.9		382,536		203,056		511,325			(196,941)		42,598		0001
Purchased Call/Nasdaq FC Index/NFC161W\SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/25/2024	01/23/2026	6	6,875,287	258.65		315,492		167,903		414,007			(161,793)		35,443		0001
Purchased Call/Nasdaq FC Index/NFC161W\ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/31/2024	01/23/2026	6	5,391,328	259.24		241,598		128,926		317,492			(159,743)		27,793		0001
Purchased Call/Nasdaq FC Index/NFC161W\SV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/25/2024	01/23/2026	5	7,251,374	259.3		319,909		170,971		426,059			(178,607)		37,382		0001
Purchased Call/Nasdaq FC Index/NFC161W\SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2024	01/26/2026	6	8,303,505	258.03		393,268		211,255		511,065			(193,263)		42,971		0001
Purchased Call/Nasdaq FC Index/NFC161X\S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2024	01/27/2026	2	1,358,241	258.03		61,881		33,316		83,641			(46,764)		7,038		0001
Purchased Call/Nasdaq FC Index/NFC161X\S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/26/2024	01/28/2026	1	1,935,934	258.03		88,279		47,469		119,277			(53,781)		10,044		0001
Purchased Call/Nasdaq FC Index/NFC161X\S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/29/2024	01/29/2026	6	7,372,916	260.28		315,618		170,496		417,322			(149,883)		38,301		0001
Purchased Call/Nasdaq FC Index/NFC161X\S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/30/2024	01/30/2026	4	9,478,684	258.6		390,491		211,402		573,030			(194,060)		49,303		0001
Purchased Call/Nasdaq FC Index/NFC161X\S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/02/2024	01/30/2026	6	7,073,662	253.62		347,999		188,888		512,539			(166,270)		36,793		0001
Purchased Call/Nasdaq FC Index/NFC161X\S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/02/2024	01/30/2026	4	6,324,068	256.09		304,418		165,660		419,351			(150,421)		32,894		0001
Purchased Call/Nasdaq FC Index/NFC161X\SD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/02/2024	02/04/2026	2	893,921	259.09		40,698		22,285		53,100			(36,782)		4,679		0001
Purchased Call/Nasdaq FC Index/NFC161X\SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2024	02/02/2026	5	7,121,597	259.09		322,854		176,565		422,462			(169,315)		37,183		0001
Purchased Call/Nasdaq FC Index/NFC161X\SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2024	02/03/2026	2	2,290,603	259.09		104,214		56,997		135,989			(53,446)		11,975		0001
Purchased Call/Nasdaq FC Index/NFC161X\SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2024	02/05/2026	7	10,050,750	258.79		460,791		253,338		604,016			(221,814)		52,674		0001
Purchased Call/Nasdaq FC Index/NFC161X\SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/06/2024	02/06/2026	4	7,068,854	258.33		339,414		186,954		433,005			(160,673)		37,092		0001
Purchased Call/Nasdaq FC Index/NFC161X\SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/09/2024	02/06/2026	7	9,289,051	260.44		429,280		237,596		525,853			(228,550)		48,742		0001
Purchased Call/Nasdaq FC Index/NFC161X\SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/08/2024	02/06/2026	7	8,495,910	260.74		407,660		225,839		475,517			(229,586)		44,581		0001
Purchased Call/Nasdaq FC Index/NFC161X\SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/09/2024	02/10/2026	1	1,633,781	263.62		73,030		40,628		81,739			(36,906)		8,615		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161X$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/09/2024	.02/09/2026	3	5,434,829	..... 263.62	.....	232,446	.....	129,299	.....	271,814	.....	.....	..... (127,761)	.....	28,624	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/09/2024	.02/11/2026	1	2,511,862	..... 263.62	.....	112,783	.....	 62,812	.....	125,737	.....	.....	..... (94,212)	.....	 13,262	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/26/2024	.02/12/2026	9	9,758,553	..... 261.62	.....	382,671	.....	214,184	.....	527,509	.....	.....	..... (189,705)	.....	51,587	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/12/2024	.02/13/2026	4	6,453,777	..... 256.09	.....	311,757	.....	174,924	.....	429,628	.....	.....	..... (141,548)	.....	 34,159	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161X$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/16/2024	.02/13/2026	5	8,425,776	..... 258.18	.....	384,006	.....	216,044	.....	519,886	.....	.....	..... (190,523)	.....	 44,596	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/16/2024	.02/13/2026	4	5,374,337	..... 258.52	.....	239,599	.....	135,196	.....	327,477	.....	.....	..... (111,809)	.....	 28,445	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/16/2024	.02/17/2026	2	3,582,604	..... 256.75	.....	164,383	.....	 93,171	.....	232,494	.....	.....	..... (83,859)	.....	 19,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/16/2024	.02/13/2026	3	7,595,365	..... 256.75	.....	339,338	.....	191,724	.....	493,745	.....	.....	..... (179,389)	.....	40,201	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/21/2024	.02/19/2026	4	 7,016,881	..... 256.75	.....	308,397	.....	175,408	.....	455,471	.....	.....	..... (137,859)	.....	37,410	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/16/2024	.02/18/2026	1	 1,773,617	..... 256.75	.....	 81,409	.....	 46,184	.....	115,115	.....	.....	..... (43,931)	.....	 9,445	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/20/2024	.02/20/2026	6	7,220,036	..... 255.04	.....	339,357	.....	193,572	.....	499,408	.....	.....	..... (148,137)	.....	 38,540	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/26/2024	.02/20/2026	5	 6,013,819	..... 254.45	.....	321,481	.....	183,950	.....	424,732	.....	.....	..... (175,050)	.....	32,101	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2024	.02/20/2026	3	4,530,672	..... 260.59	.....	203,885	.....	116,822	.....	256,024	.....	.....	..... (126,587)	.....	24,184	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2024	.02/24/2026	1	1,241,272	..... 260.05	.....	 56,354	.....	 32,434	.....	 71,480	.....	.....	..... (37,089)	.....	 6,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/29/2024	.02/23/2026	4	5,525,363	..... 260.05	.....	251,251	.....	144,599	.....	317,998	.....	.....	..... (111,692)	.....	29,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/23/2024	.02/25/2026	2	1,923,699	..... 260.05	.....	 87,080	.....	 50,313	.....	 110,815	.....	.....	..... (107,790)	.....	 10,330	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/29/2024	.02/26/2026	5	8,982,486	..... 259.91	.....	411,890	.....	238,258	.....	520,289	.....	.....	..... (195,818)	.....	48,292	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.02/27/2024	.02/27/2026	6	5,027,939	..... 260.22	.....	227,372	.....	131,969	.....	288,764	.....	.....	..... (97,687)	.....	27,063	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/04/2024	.02/27/2026	6	4,513,038	..... 259.25	.....	 218,716	.....	128,404	.....	268,650	.....	.....	..... (106,631)	.....	24,292	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2024	.02/27/2026	4	6,382,075	..... 261.36	.....	317,421	.....	185,031	.....	351,239	.....	.....	..... (143,703)	.....	 34,352	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/01/2024	.03/02/2026	2	 1,962,761	..... 265.01	.....	 86,812	.....	 50,761	.....	 93,886	.....	.....	..... (46,284)	.....	 10,602	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/05/2024	.02/27/2026	5	6,507,584	..... 265.01	.....	279,113	.....	162,983	.....	311,523	.....	.....	..... (186,080)	.....	 35,028	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/01/2024	.03/03/2026	2	2,332,162	..... 265.01	.....	101,979	.....	 59,839	.....	 111,662	.....	.....	..... (50,070)	.....	 12,612	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Y$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/05/2024	.03/04/2026	4	 7,313,610	..... 263.69	.....	291,681	.....	171,313	.....	368,662	.....	.....	..... (135,664)	.....	 39,598	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/12/2024	.03/05/2026	7	 6,860,873	..... 258.19	.....	336,416	.....	198,419	.....	424,622	.....	.....	..... (148,741)	.....	37,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/01/2024	.03/06/2026	8	4,475,042	..... 259.61	.....	216,372	.....	128,115	.....	263,664	.....	.....	..... (104,147)	.....	24,286	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2024	.03/06/2026	5	5,573,096	..... 262.7	.....	243,674	.....	144,357	.....	292,760	.....	.....	..... (104,604)	.....	 30,245	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2024	.03/09/2026	2	3,247,688	..... 259.66	.....	149,337	.....	 88,754	.....	190,615	.....	.....	..... (66,209)	.....	17,686	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/08/2024	.03/10/2026	1	1,987,938	..... 259.66	.....	 91,246	.....	 54,272	.....	 116,716	.....	.....	..... (65,692)	.....	 10,839	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC161Z$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/11/2024	.03/06/2026	5	4,235,263	..... 259.66	.....	194,373	.....	115,309	.....	249,080	.....	.....	..... (87,002)	.....	22,985	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/12/2024	.03/11/2026	4	7,022,753	..... 258.86	.....	343,195	.....	204,866	.....	425,032	.....	.....	..... (151,793)	.....	38,333	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/12/2024	.03/12/2026	7	4,321,305	..... 261.51	.....	188,329	.....	112,908	.....	237,348	.....	.....	.....(82,123)	.....	23,615	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2024	.03/13/2026	4	5,865,004	..... 259.93	.....	264,487	.....	158,796	.....	341,979	.....	.....	..... (115,476)	.....	32,087	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/14/2024	.03/13/2026	4	 7,186,316	..... 259.32	.....	318,426	.....	191,690	.....	428,431	.....	.....	..... (140,672)	.....	39,316	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/15/2024	.03/13/2026	4	 9,109,660	..... 256.92	.....	437,350	.....	263,910	.....	591,856	.....	.....	..... (189,968)	.....	49,839	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/15/2024	.03/16/2026	1	 1,676,405	..... 256.92	.....	76,779	.....	46,363	.....	 108,712	.....	.....	..... (37,061)	.....	 9,203	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/15/2024	.03/17/2026	2	1,472,506	..... 256.92	.....	67,877	.....	41,031	.....	95,568	.....	.....	.....(35,199)	.....	 8,093	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/18/2024	.03/18/2026	8	 10,154,335	..... 259.16	.....	464,339	.....	282,425	.....	608,473	.....	.....	..... (236,025)	.....	55,871	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/20/2024	.03/19/2026	3	 4,880,779	..... 259.53	.....	238,570	.....	145,102	.....	288,685	.....	.....	..... (101,076)	.....	26,885	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/20/2024	.03/20/2026	5	3,704,759	..... 261.83	.....	170,520	.....	 104,106	.....	201,963	.....	.....	..... (77,260)	.....	20,430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/21/2024	.03/20/2026	5	7,363,305	..... 262.57	.....	327,215	.....	200,501	.....	390,515	.....	.....	..... (132,420)	.....	40,606	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2024	.03/20/2026	3	8,191,574	..... 262.73	.....	370,636	.....	226,930	.....	431,852	.....	.....	..... (166,053)	.....	45,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC161Z$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2024	.03/23/2026	1	3,108,159	..... 262.73	.....	 141,110	.....	86,568	.....	 163,680	.....	.....	.....(86,095)	.....	17,198	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/22/2024	.03/24/2026	1	2,529,135	..... 262.73	.....	 115,076	.....	70,658	.....	133,257	.....	.....	.....(67,589)	.....	14,010	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2024	.03/25/2026	7	 11,715,149	..... 261.84	.....	518,221	.....	319,429	.....	637,435	.....	.....	..... (214,889)	.....	64,967	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/02/2024	.03/26/2026	5	4,389,486	..... 260.6	.....	204,867	.....	126,586	.....	250,211	.....	.....	..... (80,814)	.....	24,369	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/27/2024	.03/27/2026	5	5,403,204	..... 261.61	.....	243,178	.....	150,904	.....	297,457	.....	.....	..... (107,428)	.....	30,031	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2024	.03/27/2026	3	 13,971,952	..... 261.08	.....	641,002	.....	398,379	.....	784,238	.....	.....	..... (277,774)	.....	77,655	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2024	.03/30/2026	1	 2,088,057	..... 261.08	.....	 95,424	.....	59,378	.....	 117,081	.....	.....	.....(59,386)	.....	11,644	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.03/28/2024	.03/31/2026	1	 3,177,858	..... 261.08	.....	145,864	.....	90,840	.....	178,290	.....	.....	.....(80,347)	.....	17,740	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/23/2024	.04/22/2026	4	 6,181,825	..... 247.67	.....	297,511	.....	194,763	.....	547,525	.....	.....	..... (121,161)	.....	35,335	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/06/2024	.06/05/2026	4	4,800,990	..... 263.05	.....	216,696	.....	155,133	.....	256,290	.....	.....	..... (66,201)	.....	28,680	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/24/2024	.04/17/2026	5	6,154,352	..... 249.99	.....	267,357	.....	173,833	.....	 507,601	.....	.....	..... (102,076)	.....	34,993	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/12/2024	.04/08/2026	5	7,713,473	..... 257.51	.....	352,103	.....	223,876	.....	493,201	.....	.....	..... (139,136)	.....	43,437	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/18/2024	.06/01/2026	4	3,334,547	..... 258.94	.....	154,558	.....	109,922	.....	204,565	.....	.....	.....(49,626)	.....	19,843	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.06/17/2024	.06/11/2026	4	3,913,455	.....265.4	.....	192,391	.....	139,387	.....	192,419	.....	.....	..... (60,888)	.....	23,512	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.04/10/2024	.04/10/2026	3	3,538,039	..... 256.71	.....	171,483	.....	109,690	.....	233,100	.....	.....	.....(68,092)	.....	19,967	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	.05/14/2024	.05/08/2026	4	4,871,642	..... 254.59	.....	224,682	.....	152,808	.....	346,142	.....	.....	.....(74,147)	.....	28,309	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/07/2026	1	1,995,667	..... 257.67	.....	91,402	.....	57,879	.....	126,815	.....	.....	.....(35,909)	.....	11,226	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/20/2024	. 06/17/2026	4	7,928,434	..... 271.49	.....	348,679	.....	255,551	.....	313,343	.....	.....	..... (106,620)	.....	47,904	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/03/2024	. 05/01/2026	3	4,203,252	..... 248.21	.....	199,136	.....	133,044	.....	366,946	.....	.....	..... (76,971)	.....	24,251	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/10/2024	. 04/24/2026	4	5,594,991	..... 251.93	.....	253,095	.....	 167,210	.....	432,983	.....	.....	.....(98,990)	.....	32,047	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/19/2024	. 04/17/2026	4	4,962,582	.....245.9	.....	235,008	.....	153,012	.....	465,904	.....	.....	.....(91,577)	.....	28,216	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/28/2024	. 05/28/2026	5	7,419,423	..... 262.56	.....	320,422	.....	225,765	.....	401,334	.....	.....	.....(94,657)	.....	43,980	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/07/2024	. 06/08/2026	1	3,461,927	..... 262.64	.....	156,133	.....	112,321	.....	187,322	.....	.....	.....(47,450)	.....	20,740	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/08/2024	. 05/01/2026	4	4,773,930	..... 249.97	.....	224,488	.....	150,275	.....	394,078	.....	.....	.....(76,582)	.....	27,543	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/16/2024	. 04/16/2026	3	 3,118,878	..... 253.34	.....	136,113	.....	87,956	.....	230,135	.....	.....	.....(67,515)	.....	17,715	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/13/2024	. 06/12/2026	6	5,142,220	..... 269.06	.....	226,938	.....	165,126	.....	222,122	.....	.....	.....(75,507)	.....	30,924	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/18/2024	. 06/18/2026	5	6,134,404	..... 271.5	.....	267,239	.....	196,521	.....	243,285	.....	.....	..... (83,187)	.....	37,099	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/20/2024	. 05/20/2026	4	6,228,058	..... 261.6	.....	275,620	.....	191,054	.....	348,585	.....	.....	.....(98,037)	.....	36,629	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/07/2024	. 06/09/2026	2	2,495,954	..... 262.64	.....	113,097	.....	81,412	.....	135,174	.....	.....	.....(45,672)	.....	14,967	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/10/2024	. 06/05/2026	2	5,603,352	..... 262.64	.....	255,944	.....	183,874	.....	303,466	.....	.....	.....(80,532)	.....	33,473	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/05/2024	. 06/04/2026	4	3,829,690	..... 260.06	.....	 183,081	.....	 130,668	.....	226,556	.....	.....	.....(58,738)	.....	22,855	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/29/2024	. 05/21/2026	5	4,707,524	..... 261.86	.....	 206,170	.....	143,303	.....	261,084	.....	.....	.....(69,713)	.....	27,713	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/10/2024	. 06/05/2026	4	5,311,185	..... 262.93	.....	240,186	.....	172,402	.....	284,726	.....	.....	.....(79,029)	.....	31,727	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/24/2024	. 06/18/2026	3	 6,308,119	..... 270.42	.....	276,494	.....	203,718	.....	260,414	.....	.....	.....(86,951)	.....	38,150	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/28/2024	. 05/22/2026	5	 10,275,739	..... 262.25	.....	457,326	.....	320,267	.....	563,719	.....	.....	..... (154,292)	.....	60,554	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/25/2024	. 06/25/2026	3	2,940,830	..... 269.29	.....	133,596	.....	99,208	.....	 126,711	.....	.....	.....(36,983)	.....	17,902	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/18/2024	. 06/12/2026	3	 7,181,123	..... 270.44	.....	320,599	.....	233,564	.....	294,802	.....	.....	.....(95,942)	.....	43,185	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/03/2024	. 05/29/2026	4	5,507,633	..... 258.94	.....	254,114	.....	 180,177	.....	338,638	.....	.....	..... (111,647)	.....	32,679	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/03/2024	. 06/03/2026	3	 7,861,266	..... 259.59	.....	362,996	.....	258,601	.....	472,227	.....	.....	..... (110,517)	.....	46,871	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/17/2024	. 05/15/2026	4	4,449,956	..... 260.36	.....	200,295	.....	 138,176	.....	260,151	.....	.....	.....(73,832)	.....	26,041	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/13/2024	. 06/10/2026	4	7,464,709	..... 263.45	.....	358,473	.....	258,875	.....	392,963	.....	.....	..... (102,131)	.....	44,805	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/23/2024	. 05/22/2026	3	4,602,954	..... 261.74	.....	199,874	.....	139,389	.....	257,097	.....	.....	..... (76,480)	.....	27,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/04/2024	. 05/15/2026	6	8,927,910	..... 260.54	.....	395,700	.....	273,004	.....	518,663	.....	.....	..... (146,803)	.....	52,247	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/29/2024	. 05/26/2026	3	3,838,795	..... 262.25	.....	169,656	.....	 119,071	.....	209,976	.....	.....	.....(53,385)	.....	22,711	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/24/2024	. 06/18/2026	3	7,184,337	..... 269.73	.....	315,799	.....	232,936	.....	304,223	.....	.....	..... (133,443)	.....	43,449	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2614$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/02/2024	. 06/26/2026	4	8,468,913	..... 268.9	.....	393,889	.....	294,560	.....	370,296	.....	.....	..... (119,713)	.....	51,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/15/2024	. 06/26/2026	5	 6,011,030	.....269.9	.....	272,132	.....	202,827	.....	253,445	.....	.....	.....(84,460)	.....	36,625	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/02/2026	4	2,942,910	..... 255.86	.....	133,950	.....	84,624	.....	199,412	.....	.....	.....(61,625)	.....	16,465	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/01/2024	. 04/01/2026	4	4,962,123	..... 261.42	.....	212,377	.....	132,888	.....	275,036	.....	.....	..... (106,583)	.....	27,732	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/25/2024	. 04/23/2026	2	3,718,034	..... 250.21	.....	169,455	.....	 111,378	.....	303,702	.....	.....	.....(76,249)	.....	21,274	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/01/2024	. 04/13/2026	2	1,963,847	..... 256.46	.....	87,828	.....	56,481	.....	130,240	.....	.....	.....(33,926)	.....	11,119	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/17/2024	. 04/17/2026	4	5,973,232	..... 251.06	.....	266,295	.....	172,974	.....	475,843	.....	.....	..... (105,419)	.....	33,963	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/29/2024	. 04/24/2026	5	 7,641,267	..... 249.64	.....	369,318	.....	244,117	.....	636,923	.....	.....	..... (162,262)	.....	43,768	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/15/2024	. 04/15/2026	4	5,396,370	.....253.3	.....	245,141	.....	158,123	.....	398,731	.....	.....	.....(90,835)	.....	30,618	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/08/2024	. 04/02/2026	3	 6,298,606	..... 257.67	.....	290,582	.....	183,401	.....	400,726	.....	.....	..... (134,475)	.....	35,239	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/26/2024	. 04/27/2026	1	1,918,235	..... 251.93	.....	86,512	.....	 57,239	.....	148,179	.....	.....	.....(49,529)	.....	11,022	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/15/2024	. 04/10/2026	4	6,480,954	..... 256.46	.....	283,063	.....	181,549	.....	430,697	.....	.....	..... (129,241)	.....	36,575	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/06/2024	. 04/29/2026	6	 7,785,882	..... 252.36	.....	327,396	.....	217,623	.....	593,096	.....	.....	..... (121,186)	.....	44,828	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/07/2024	. 05/07/2026	4	3,748,065	..... 253.75	.....	168,923	.....	114,113	.....	273,282	.....	.....	.....(64,120)	.....	21,758	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/14/2024	. 05/13/2026	4	9,395,768	..... 255.08	.....	451,191	.....	308,442	.....	656,414	.....	.....	..... (155,130)	.....	54,874	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/15/2024	. 05/15/2026	5	4,471,256	..... 260.89	.....	194,074	.....	133,424	.....	256,587	.....	.....	.....(62,904)	.....	26,166	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2024	. 05/29/2026	3	4,141,053	..... 259.22	.....	187,428	.....	132,727	.....	252,182	.....	.....	..... (67,731)	.....	24,571	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/30/2024	. 05/22/2026	4	 5,770,762	..... 260.77	.....	 261,618	.....	182,966	.....	333,457	.....	.....	..... (103,070)	.....	34,006	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/29/2024	. 05/29/2026	3	3,345,947	..... 261.57	.....	143,325	.....	101,272	.....	 187,800	.....	.....	.....(42,053)	.....	 19,853	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/14/2024	. 05/08/2026	5	4,383,711	..... 253.67	.....	200,558	.....	135,951	.....	321,102	.....	.....	.....(66,927)	.....	25,474	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/31/2024	. 06/02/2026	1	1,744,151	..... 258.94	.....	79,010	.....	56,110	.....	 107,026	.....	.....	.....(38,558)	.....	10,389	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 05/22/2024	. 05/06/2026	4	6,825,015	..... 253.79	.....	309,792	.....	209,004	.....	496,906	.....	.....	..... (109,324)	.....	39,579	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/13/2024	. 06/12/2026	4	5,963,863	..... 269.84	.....	263,349	.....	191,590	.....	250,327	.....	.....	.....(79,472)	.....	35,865	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 06/14/2024	. 06/16/2026	2	4,621,981	..... 270.44	.....	201,909	.....	147,312	.....	 189,606	.....	.....	.....(73,837)	.....	27,900	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/05/2024	. 06/26/2026	6	7,493,683	..... 270.39	.....	338,131	.....	253,126	.....	310,332	.....	.....	..... (104,372)	.....	45,658	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/10/2024	. 04/02/2026	5	3,818,490	..... 258.84	.....	165,287	.....	104,015	.....	233,115	.....	.....	..... (61,271)	.....	21,364	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/02/2024	. 04/02/2026	4	3,841,340	.....258.4	.....	176,093	.....	110,462	.....	238,190	.....	.....	.....(74,231)	.....	21,491	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/24/2024	. 04/24/2026	3	3,420,996	..... 250.72	.....	153,633	.....	101,043	.....	275,398	.....	.....	.....(57,298)	.....	 19,595	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 04/05/2024	. 04/06/2026	1	1,738,599	..... 257.67	.....	79,628	.....	50,383	.....	 110,376	.....	.....	.....(34,272)	.....	 9,770	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2610$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/12/2024	. 04/10/2026	3	3,697,366	..... 259.45	.....	159,934	.....	102,433	.....	221,272	.....	.....	..... (68,917)	.....	20,866	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2024	. 05/01/2026	5	6,092,859	..... 252.56	.....	284,281	.....	190,664	.....	462,425	.....	.....	..... (117,409)	.....	35,153	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/16/2024	. 05/14/2026	3	5,056,300	..... 257.44	.....	243,680	.....	 166,916	.....	326,297	.....	.....	.....(83,890)	.....	29,560	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2610$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/09/2024	. 04/09/2026	2	2,675,995	..... 258.08	.....	119,095	.....	75,802	.....	 167,741	.....	.....	.....(43,293)	.....	15,086	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/01/2024	. 04/30/2026	4	3,955,757	..... 249.32	.....	 177,702	.....	118,394	.....	332,693	.....	.....	.....(63,775)	.....	22,799	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/19/2024	. 04/21/2026	1	 1,767,041	.....245.9	.....	80,754	.....	52,690	.....	165,443	.....	.....	.....(33,348)	.....	10,090	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/26/2024	. 06/24/2026	5	7,797,335	..... 265.98	.....	378,851	.....	280,835	.....	378,252	.....	.....	..... (109,546)	.....	47,421	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2613$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/24/2024	. 05/27/2026	1	2,358,001	..... 262.25	.....	104,459	.....	 73,323	.....	134,755	.....	.....	.....(43,666)	.....	13,964	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2024	. 05/05/2026	1	 2,056,068	..... 252.56	.....	93,551	.....	62,839	.....	155,916	.....	.....	.....(46,203)	.....	11,911	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/19/2024	. 04/20/2026	1	3,023,385	.....245.9	.....	 137,866	.....	89,888	.....	283,350	.....	.....	.....(59,142)	.....	17,245	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/09/2024	. 05/08/2026	3	5,962,920	..... 253.96	.....	 271,011	.....	184,021	.....	432,618	.....	.....	.....(91,846)	.....	34,650	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/14/2024	. 06/15/2026	2	4,048,053	..... 270.44	.....	 177,074	.....	129,098	.....	165,976	.....	.....	..... (64,688)	.....	24,413	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/21/2024	. 06/23/2026	1	4,155,284	..... 269.73	.....	185,326	.....	136,958	.....	175,513	.....	.....	.....(53,929)	.....	25,248	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/03/2024	. 05/04/2026	1	2,275,612	..... 252.56	.....	103,540	.....	69,502	.....	172,543	.....	.....	.....(41,570)	.....	13,170	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2024	. 05/12/2026	1	3,364,925	..... 254.59	.....	151,422	.....	 103,166	.....	238,948	.....	.....	.....(53,414)	.....	19,633	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/17/2024	. 05/19/2026	1	2,583,034	..... 260.36	.....	113,654	.....	78,527	.....	150,912	.....	.....	.....(41,630)	.....	15,176	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/26/2024	. 04/28/2026	1	1,865,441	..... 251.93	.....	84,318	.....	55,826	.....	144,174	.....	.....	.....(33,612)	.....	10,729	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/17/2024	. 05/18/2026	2	2,374,942	..... 260.36	.....	104,196	.....	 72,009	.....	138,632	.....	.....	.....(34,468)	.....	13,940	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/21/2024	. 06/22/2026	1	2,976,253	..... 269.73	.....	132,741	.....	98,049	.....	125,866	.....	.....	.....(48,985)	.....	18,067	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 06/28/2024	. 06/29/2026	1	5,756,898	..... 268.9	.....	 260,787	.....	195,142	.....	254,297	.....	.....	.....(84,675)	.....	35,173	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/05/2024	. 06/30/2026	2	4,219,499	..... 268.9	.....	191,742	.....	143,565	.....	184,194	.....	.....	.....(63,327)	.....	25,804	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2612$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 05/10/2024	. 05/11/2026	1	2,562,126	..... 254.59	.....	115,039	.....	78,328	.....	 181,918	.....	.....	.....(40,239)	.....	14,934	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2611$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 04/12/2024	. 04/14/2026	1	1,353,060	..... 256.46	.....	61,564	.....	39,577	.....	89,722	.....	.....	.....(24,277)	.....	7,669	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/23/2024	. 09/04/2026	6	 12,238,931	..... 256.62	.....	592,321	.....	500,372	.....	829,661	.....	.....	..... (108,865)	.....	79,240	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/01/2024	. 09/25/2026	4	5,623,492	..... 269.86	.....	259,241	.....	225,321	.....	248,865	.....	.....	.....(41,496)	.....	37,028	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/10/2024	. 09/10/2026	3	1,923,502	..... 259.74	.....	95,865	.....	81,335	.....	 117,887	.....	.....	.....(14,530)	.....	12,514	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/08/2024	. 08/06/2026	3	2,797,049	..... 257.81	.....	129,222	.....	103,431	.....	 181,101	.....	.....	.....(30,977)	.....	17,675	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/08/2024	. 07/02/2026	5	8,336,521	..... 277.51	.....	365,582	.....	276,872	.....	264,895	.....	.....	.....(93,216)	.....	51,074	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/18/2024	. 07/16/2026	4	4,877,899	..... 275.74	.....	194,326	.....	149,990	.....	167,553	.....	.....	.....(49,742)	.....	30,264	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2615$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/09/2024	. 07/08/2026	4	6,395,660	..... 277.83	.....	281,782	.....	214,329	.....	 200,878	.....	.....	.....(72,258)	.....	39,397	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/05/2024	. 07/02/2026	3	3,875,352	..... 272.98	.....	183,469	.....	138,583	.....	146,367	.....	.....	.....(62,851)	.....	23,742	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/27/2026	2	7,014,502	..... 263.12	.....	324,101	.....	255,004	.....	379,895	.....	.....	.....(78,343)	.....	43,944	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/20/2024	. 08/14/2026	4	 5,807,518	..... 267.15	.....	269,690	.....	219,908	.....	276,579	.....	.....	.....(56,914)	.....	36,949	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/16/2024	. 07/15/2026	5	9,445,060	..... 275.53	.....	421,714	.....	324,828	.....	326,557	.....	.....	..... (115,213)	.....	58,548	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/22/2024	. 08/21/2026	3	6,957,341	..... 266.18	.....	324,669	.....	267,469	.....	342,973	.....	.....	.....(62,913)	.....	44,526	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/26/2024	. 08/26/2026	3	6,149,620	..... 266.44	.....	284,496	.....	235,454	.....	 300,816	.....	.....	.....(58,335)	.....	39,521	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/10/2026	4	5,956,055	..... 279.09	.....	256,065	.....	195,535	.....	179,206	.....	.....	.....(60,530)	.....	36,755	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/07/2026	4	8,905,046	..... 256.99	.....	429,907	.....	344,993	.....	593,812	.....	.....	.....(94,611)	.....	56,320	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/24/2024	. 07/23/2026	5	 4,718,700	..... 268.96	.....	193,169	.....	151,045	.....	208,299	.....	.....	.....(52,133)	.....	29,458	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/30/2024	. 08/28/2026	3	7,143,427	..... 264.43	.....	343,730	.....	286,337	.....	374,820	.....	.....	.....(62,234)	.....	45,984	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/18/2026	2	4,539,049	..... 267.15	.....	206,193	.....	 168,261	.....	216,140	.....	.....	.....(44,859)	.....	28,977	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 08/04/2026	3	5,360,982	.....259.8	.....	250,138	.....	199,306	.....	325,328	.....	.....	.....(53,521)	.....	33,819	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/14/2024	. 08/13/2026	4	2,768,584	..... 262.75	.....	132,486	.....	 108,119	.....	152,495	.....	.....	.....(37,159)	.....	17,600	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/21/2024	. 08/21/2026	4	5,593,409	..... 269.99	.....	243,361	.....	199,900	.....	241,938	.....	.....	.....(52,893)	.....	35,797	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/26/2024	. 07/28/2026	2	5,487,825	..... 263.12	.....	253,170	.....	199,287	.....	299,711	.....	.....	..... (61,616)	.....	34,410	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/05/2024	. 07/02/2026	6	9,289,486	..... 275.12	.....	421,845	.....	318,947	.....	323,565	.....	.....	..... (107,736)	.....	56,912	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/24/2024	. 07/24/2026	3	6,909,889	..... 263.25	.....	314,005	.....	245,836	.....	372,828	.....	.....	.....(73,286)	.....	43,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/13/2024	. 08/07/2026	6	 5,468,800	..... 259.72	.....	260,652	.....	210,165	.....	333,726	.....	.....	.....(62,924)	.....	34,588	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/12/2024	. 08/07/2026	4	8,782,446	..... 259.26	.....	412,209	.....	331,703	.....	544,055	.....	.....	.....(96,571)	.....	55,545	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/15/2024	. 08/14/2026	3	4,650,344	..... 262.82	.....	225,447	.....	183,055	.....	256,369	.....	.....	.....(64,241)	.....	29,587	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/19/2024	. 07/20/2026	1	4,449,243	..... 266.88	.....	205,110	.....	159,405	.....	211,079	.....	.....	.....(55,879)	.....	27,702	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/19/2026	6	7,939,743	..... 269.44	.....	355,398	.....	291,304	.....	349,195	.....	.....	.....(79,664)	.....	50,729	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/17/2024	. 09/17/2026	3	1,599,019	 264	.....	 74,444	.....	 63,874	.....	 85,517	.....	.....	..... (10,570)	.....	10,462	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/26/2024	. 09/25/2026	3	 10,886,872	..... 271.07	.....	493,351	.....	430,212	.....	462,241	.....	.....	.....(72,942)	.....	71,685	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2024	. 09/16/2026	6	 6,904,887	..... 263.96	.....	323,238	.....	277,204	.....	369,722	.....	.....	.....(50,659)	.....	45,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/05/2024	. 09/04/2026	3	3,517,794	..... 260.94	.....	164,208	.....	138,058	.....	 207,771	.....	.....	.....(26,149)	.....	22,776	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/13/2024	. 09/15/2026	2	6,499,958	..... 264.78	.....	302,703	.....	258,651	.....	338,723	.....	.....	.....(53,411)	.....	42,460	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/12/2024	. 09/11/2026	2	4,818,327	..... 262.8	.....	229,876	.....	195,618	.....	271,644	.....	.....	.....(50,389)	.....	31,374	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2618$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/19/2024	. 09/18/2026	4	5,817,984	..... 262.81	.....	293,250	.....	252,448	.....	324,158	.....	.....	.....(40,802)	.....	38,096	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/16/2024	. 09/28/2026	3	5,959,335	..... 269.91	.....	273,321	.....	239,028	.....	264,701	.....	.....	.....(39,280)	.....	39,332	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/03/2024	. 08/28/2026	4	7,883,585	..... 266.58	.....	349,095	.....	291,796	.....	384,839	.....	.....	.....(59,981)	.....	50,749	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/04/2024	. 09/01/2026	2	3,788,234	..... 266.58	.....	172,899	.....	144,626	.....	184,893	.....	.....	..... (30,870)	.....	24,466	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2024	. 09/18/2026	3	9,446,596	..... 268.92	.....	431,722	.....	372,514	.....	429,579	.....	.....	.....(59,208)	.....	61,857	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/09/2024	. 09/09/2026	4	 7,656,891	..... 258.43	.....	370,961	.....	314,238	.....	489,775	.....	.....	.....(71,353)	.....	49,776	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/03/2024	. 09/11/2026	4	6,753,715	..... 264.78	.....	314,626	.....	 268,887	.....	358,354	.....	.....	.....(55,717)	.....	43,976	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/20/2024	. 09/21/2026	2	4,353,181	..... 268.59	.....	199,645	.....	172,472	.....	200,347	.....	.....	.....(41,959)	.....	28,573	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/12/2024	. 09/11/2026	4	5,997,572	..... 264.11	.....	283,523	.....	242,398	.....	319,892	.....	.....	.....(43,927)	.....	39,052	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/25/2024	. 09/24/2026	3	4,415,961	..... 269.66	.....	203,308	.....	176,438	.....	195,687	.....	.....	.....(29,409)	.....	29,054	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/27/2024	. 09/29/2026	2	5,342,075	..... 269.91	.....	244,693	.....	213,808	.....	235,310	.....	.....	.....(43,471)	.....	35,286	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/12/2024	. 07/13/2026	1	5,070,215	..... 275.01	.....	228,160	.....	175,121	.....	 178,021	.....	.....	.....(82,459)	.....	31,373	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/29/2024	. 07/24/2026	3	5,404,373	..... 263.12	.....	251,281	.....	197,587	.....	292,883	.....	.....	..... (66,660)	.....	33,768	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/02/2024	. 07/31/2026	3	6,202,269	.....259.8	.....	285,719	.....	227,399	.....	376,911	.....	.....	.....(64,857)	.....	38,991	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/31/2024	. 07/30/2026	4	3,371,240	..... 261.1	.....	166,203	.....	131,425	.....	195,433	.....	.....	..... (46,616)	.....	21,175	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/23/2024	. 08/25/2026	2	3,304,202	..... 268.62	.....	150,174	.....	123,979	.....	150,015	.....	.....	.....(28,822)	.....	21,217	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/27/2024	. 08/27/2026	4	3,622,031	267	.....	161,195	.....	133,773	.....	173,987	.....	.....	.....(27,421)	.....	23,297	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2614$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/03/2024	. 07/01/2026	5	6,454,170	..... 270.44	.....	 307,601	.....	231,254	.....	266,691	.....	.....	..... (91,086)	.....	39,506	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/25/2024	. 07/06/2026	5	3,662,533	..... 277.51	.....	156,959	.....	120,898	.....	 116,015	.....	.....	.....(65,296)	.....	22,520	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/16/2024	. 08/17/2026	2	5,029,537	..... 267.15	.....	227,601	.....	185,662	.....	238,966	.....	.....	.....(58,119)	.....	32,081	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/19/2024	. 07/21/2026	2	 4,776,175	..... 266.88	.....	221,243	.....	172,029	.....	226,511	.....	.....	.....(67,483)	.....	29,764	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/11/2024	. 07/10/2026	4	7,163,505	..... 273.49	.....	332,990	.....	255,134	.....	266,998	.....	.....	.....(91,960)	.....	44,207	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/25/2024	. 07/24/2026	2	 5,626,106	..... 261.62	.....	265,334	.....	208,356	.....	320,700	.....	.....	.....(56,978)	.....	35,154	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/24/2024	. 07/22/2026	4	 8,417,105	..... 269.56	.....	377,399	.....	294,278	.....	363,633	.....	.....	.....(96,436)	.....	52,500	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/03/2024	. 08/28/2026	3	8,722,585	..... 264.19	.....	410,479	.....	342,622	.....	461,357	.....	.....	.....(77,284)	.....	56,150	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/09/2024	. 07/09/2026	5	2,615,364	..... 277.89	.....	115,996	.....	 88,456	.....	 82,173	.....	.....	.....(27,540)	.....	16,125	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 07/23/2024	. 07/17/2026	4	6,997,835	..... 268.49	.....	319,927	.....	248,099	.....	313,949	.....	.....	..... (78,163)	.....	43,455	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 08/30/2024	. 09/02/2026	4	3,906,358	..... 266.58	.....	 175,171	.....	146,674	.....	191,366	.....	.....	.....(32,655)	.....	25,250	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 09/04/2024	. 08/31/2026	3	6,243,844	..... 266.58	.....	286,576	.....	239,626	.....	303,921	.....	.....	.....(59,508)	.....	40,293	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2616$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/01/2024	. 07/31/2026	4	5,741,229	..... 265.42	.....	250,713	.....	198,961	.....	295,803	.....	.....	.....(69,879)	.....	36,092	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/16/2024	. 07/10/2026	3	6,942,634	..... 275.01	.....	317,551	.....	243,583	.....	244,415	.....	.....	.....(85,546)	.....	42,844	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/24/2024	. 09/22/2026	2	5,673,542	..... 268.59	.....	 260,607	.....	225,181	.....	261,421	.....	.....	.....(38,222)	.....	37,269	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/29/2024	. 07/29/2026	3	8,942,593	..... 263.29	.....	394,870	.....	311,697	.....	484,881	.....	.....	..... (116,327)	.....	56,120	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/09/2024	. 08/10/2026	1	5,007,538	..... 259.72	.....	232,350	.....	 187,286	.....	304,582	.....	.....	.....(49,960)	.....	31,752	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/05/2024	. 09/04/2026	5	2,560,277	..... 260.98	.....	113,162	.....	 95,573	.....	151,022	.....	.....	.....(20,089)	.....	16,576	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/06/2024	. 09/08/2026	2	3,897,747	..... 256.62	.....	184,209	.....	155,640	.....	263,432	.....	.....	.....(31,582)	.....	25,318	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/20/2024	. 09/18/2026	3	8,788,392	..... 268.59	.....	407,753	.....	352,187	.....	404,154	.....	.....	..... (58,001)	.....	57,547	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/03/2024	. 09/03/2026	3	5,665,351	..... 261.26	.....	263,668	.....	221,243	.....	330,486	.....	.....	.....(54,970)	.....	36,650	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/13/2024	. 08/12/2026	4	8,845,199	..... 259.75	.....	440,955	.....	356,660	.....	537,924	.....	.....	..... (89,081)	.....	56,181	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/05/2026	6	5,401,413	..... 257.05	.....	260,041	.....	 208,006	.....	358,662	.....	.....	..... (73,610)	.....	34,103	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/27/2024	. 09/25/2026	3	 5,683,708	..... 269.91	.....	263,315	.....	229,924	.....	251,102	.....	.....	.....(42,148)	.....	37,425	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/02/2024	. 09/30/2026	4	6,308,833	..... 270.39	.....	276,103	.....	241,846	.....	273,540	.....	.....	.....(43,718)	.....	41,705	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/24/2024	. 09/23/2026	4	9,123,604	..... 268.94	.....	423,042	.....	366,478	.....	415,779	.....	.....	.....(75,278)	.....	59,980	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/05/2024	. 07/07/2026	2	4,572,557	..... 277.51	.....	199,380	.....	 151,181	.....	145,343	.....	.....	.....(68,389)	.....	28,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/12/2024	. 07/14/2026	1	4,409,150	..... 275.01	.....	198,853	.....	152,690	.....	155,120	.....	.....	..... (51,017)	.....	27,307	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/01/2024	. 07/31/2026	3	5,525,777	..... 262.42	.....	252,806	.....	200,926	.....	307,753	.....	.....	..... (68,021)	.....	34,738	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/23/2024	. 08/21/2026	3	5,214,062	..... 268.62	.....	236,263	.....	194,876	.....	236,499	.....	.....	.....(47,414)	.....	33,370	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/21/2024	. 08/20/2026	3	3,026,622	..... 268.97	.....	137,084	.....	112,353	.....	135,271	.....	.....	.....(27,195)	.....	 19,354	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/16/2024	. 08/14/2026	3	 10,357,097	..... 266.97	.....	470,842	.....	383,343	.....	496,299	.....	.....	.....(92,572)	.....	65,895	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/13/2024	. 08/11/2026	2	3,110,465	..... 259.72	.....	145,063	.....	 116,977	.....	189,196	.....	.....	.....(34,879)	.....	 19,740	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2618$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 09/17/2024	. 09/14/2026	2	4,696,910	..... 264.78	.....	218,336	.....	186,521	.....	244,805	.....	.....	.....(34,446)	.....	30,657	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/23/2024	. 07/17/2026	3	 6,671,285	..... 266.88	.....	318,630	.....	247,460	.....	316,738	.....	.....	.....(80,548)	.....	41,427	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2615$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 07/18/2024	. 07/17/2026	3	6,514,277	..... 269.35	.....	296,774	.....	229,533	.....	283,448	.....	.....	.....(92,524)	.....	40,452	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2616$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/02/2024	. 08/03/2026	1	5,034,554	.....259.8	.....	235,114	.....	187,250	.....	305,095	.....	.....	.....(53,068)	.....	31,732	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2617$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 08/26/2024	. 08/24/2026	2	3,534,355	..... 268.62	.....	160,346	.....	132,338	.....	160,225	.....	.....	.....(35,768)	.....	22,676	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/08/2024	. 10/06/2026	2	4,460,063	..... 269.74	.....	205,895	.....	 181,884	.....	198,217	.....	.....	.....(29,856)	.....	29,622	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/29/2026	3	2,854,579	..... 274.16	.....	127,013	.....	116,324	.....	109,982	.....	.....	..... (10,689)	.....	 19,294	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/15/2024	. 10/13/2026	2	7,799,532	..... 272.06	.....	359,129	.....	321,108	.....	321,311	.....	.....	.....(51,312)	.....	52,081	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261A$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/18/2024	. 10/16/2026	3	6,548,752	..... 271.95	.....	304,292	.....	274,544	.....	271,919	.....	.....	.....(42,936)	.....	43,830	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/17/2024	. 10/16/2026	2	9,952,948	..... 270.34	.....	470,179	.....	423,689	.....	436,443	.....	.....	.....(64,763)	.....	66,614	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2024	. 10/23/2026	4	5,692,600	..... 271.92	.....	264,685	.....	241,465	.....	237,266	.....	.....	..... (61,286)	.....	38,303	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/23/2026	2	5,861,623	..... 267.42	.....	278,588	.....	252,869	.....	283,830	.....	.....	.....(32,016)	.....	39,440	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/24/2024	. 10/23/2026	3	7,065,230	..... 269.78	.....	332,722	.....	303,019	.....	316,414	.....	.....	..... (85,677)	.....	47,539	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/27/2026	2	4,555,486	..... 271.92	.....	211,230	.....	192,673	.....	189,264	.....	.....	.....(64,994)	.....	30,745	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/26/2026	3	9,191,752	..... 271.92	.....	425,002	.....	387,604	.....	381,863	.....	.....	.....(42,273)	.....	61,988	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 11/03/2026	2	 8,179,767	..... 266.73	.....	380,302	.....	350,529	.....	404,579	.....	.....	.....(48,015)	.....	55,494	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/20/2024	. 11/18/2026	4	7,266,409	..... 263.33	.....	350,358	.....	330,926	.....	402,402	.....	.....	.....(32,150)	.....	49,845	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/31/2024	. 10/30/2026	3	6,993,499	..... 272.04	.....	312,461	.....	286,470	.....	290,060	.....	.....	.....(25,992)	.....	47,305	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/22/2024	. 11/20/2026	3	8,724,614	..... 265.76	.....	407,574	.....	387,536	.....	450,696	.....	.....	.....(22,371)	.....	59,935	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/25/2024	. 11/13/2026	3	9,839,212	..... 261.76	.....	466,231	.....	438,751	.....	572,391	.....	.....	.....(38,310)	.....	67,247	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2024	. 11/02/2026	4	 6,675,051	..... 266.73	.....	311,934	.....	287,557	.....	330,329	.....	.....	.....(35,335)	.....	45,252	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/15/2024	. 11/17/2026	2	7,523,906	..... 261.76	.....	353,284	.....	332,761	.....	437,377	.....	.....	.....(78,420)	.....	51,574	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$G ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/08/2024	. 11/06/2026	4	6,276,504	..... 273.27	.....	293,268	.....	272,033	.....	250,921	.....	.....	.....(21,236)	.....	42,677	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/04/2024	. 12/03/2026	4	2,527,761	..... 271.39	.....	119,848	.....	115,532	.....	 108,487	.....	.....	.....(4,317)	.....	17,528	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/04/2024	. 11/25/2026	3	3,763,365	..... 267.73	.....	 168,060	.....	 160,736	.....	180,921	.....	.....	.....(7,324)	.....	25,947	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/17/2024	. 12/17/2026	3	6,370,551	..... 278.2	.....	267,869	.....	263,320	.....	220,214	.....	.....	.....(10,212)	.....	44,613	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2024	. 12/15/2026	2	6,738,829	..... 277.38	.....	302,705	.....	296,522	.....	237,383	.....	.....	..... (6,183)	.....	47,126	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$K ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/27/2024	. 11/27/2026	3	 16,070,283	..... 265.02	.....	747,529	.....	716,693	.....	845,922	.....	.....	.....(30,835)	.....	110,956	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$H ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/17/2024	. 12/16/2026	4	 7,131,568	..... 278.64	.....	314,116	.....	308,325	.....	241,161	.....	.....	.....(5,791)	.....	49,907	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/12/2024	. 11/12/2026	4	6,233,045	..... 275.39	.....	281,079	.....	262,632	.....	232,526	.....	.....	.....(18,448)	.....	42,569	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/03/2024	. 11/27/2026	3	8,243,640	..... 267.48	.....	386,511	.....	371,126	.....	401,207	.....	.....	.....(18,373)	.....	56,918	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/10/2026	4	4,043,776	..... 272.98	.....	200,209	.....	194,929	.....	165,164	.....	.....	..... (5,281)	.....	28,180	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/24/2026	3	 1,311,021	..... 274.59	.....	58,662	.....	58,365	.....	50,984	.....	.....	..... (297)	.....	 9,226	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/31/2024	. 12/24/2026	4	9,025,024	..... 274.36	.....	404,833	.....	403,980	.....	353,646	.....	.....	..... (853)	.....	63,510	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/06/2024	. 12/04/2026	3	9,246,530	..... 276.59	.....	408,124	.....	395,869	.....	333,271	.....	.....	.....(18,894)	.....	64,162	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/12/2024	. 11/11/2026	4	 6,969,781	..... 275.83	.....	313,942	.....	292,997	.....	265,919	.....	.....	.....(34,151)	.....	47,566	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/19/2024	. 12/18/2026	5	 10,466,008	..... 270.4	.....	490,690	.....	484,917	.....	466,730	.....	.....	.....(9,672)	.....	73,344	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC2619$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2024	. 10/02/2026	5	7,379,793	..... 269.74	.....	338,329	.....	299,009	.....	327,710	.....	.....	.....(52,903)	.....	48,860	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$W ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2024	. 10/07/2026	3	7,244,807	..... 267.14	.....	352,985	.....	312,496	.....	350,972	.....	.....	.....(49,647)	.....	48,154	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/09/2026	3	 7,885,703	..... 271.71	.....	363,743	.....	324,618	.....	329,126	.....	.....	.....(56,939)	.....	52,495	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/09/2026	3	 8,163,098	..... 272.06	.....	 380,678	.....	340,154	.....	336,658	.....	.....	.....(75,162)	.....	54,341	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/09/2024	. 10/09/2026	2	6,762,212	..... 272.1	.....	 311,161	.....	277,257	.....	278,503	.....	.....	..... (40,060)	.....	45,016	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/07/2024	. 10/05/2026	3	5,209,172	..... 269.74	.....	240,008	.....	211,972	.....	230,983	.....	.....	.....(36,322)	.....	34,570	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/30/2024	. 12/30/2026	2	 7,664,306	..... 270.23	.....	348,667	.....	348,667	.....	343,759	.....	.....	.....	.....	54,158	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/02/2024	. 10/02/2026	3	5,078,325	..... 267.38	.....	236,504	.....	207,982	.....	244,024	.....	.....	.....(28,522)	.....	33,623	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/22/2024	. 10/21/2026	3	 6,611,936	..... 272.44	.....	304,420	.....	275,345	.....	269,581	.....	.....	..... (41,068)	.....	44,422	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$7 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/31/2024	. 12/31/2026	1	1,262,872	..... 268.82	.....	58,597	.....	58,597	.....	 59,344	.....	.....	.....	.....	 8,930	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$C ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/04/2024	. 11/04/2026	4	7,980,347	..... 266.03	.....	384,325	.....	355,187	.....	403,709	.....	.....	.....(40,194)	.....	54,182	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$6 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/21/2024	. 11/20/2026	4	 7,266,879	..... 264.61	.....	339,183	.....	320,945	.....	386,991	.....	.....	.....(18,238)	.....	49,921	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2024	. 11/30/2026	2	5,028,947	..... 267.48	.....	233,096	.....	223,802	.....	244,277	.....	.....	.....(12,358)	.....	34,797	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$X ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/09/2024	. 12/04/2026	4	8,143,970	..... 274.06	.....	363,573	.....	352,149	.....	319,815	.....	.....	.....(22,668)	.....	56,512	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/29/2024	. 10/30/2026	4	7,263,142	..... 266.73	.....	339,525	.....	313,060	.....	359,419	.....	.....	.....(29,924)	.....	49,129	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/11/2024	. 10/12/2026	2	6,419,030	..... 272.06	.....	295,289	.....	263,989	.....	264,906	.....	.....	.....(40,385)	.....	42,830	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$9 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/14/2024	. 10/14/2026	3	6,316,794	..... 274.19	.....	 277,178	.....	248,000	.....	242,041	.....	.....	.....(32,520)	.....	42,213	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/02/2024	. 10/01/2026	4	3,346,734	..... 267.06	.....	 160,511	.....	141,200	.....	162,359	.....	.....	.....(22,654)	.....	22,141	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/07/2024	. 11/05/2026	4	2,974,541	..... 268.27	.....	150,918	.....	139,861	.....	139,989	.....	.....	.....(20,937)	.....	20,210	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/20/2024	. 11/19/2026	3	2,611,913	..... 264.71	.....	120,965	.....	114,261	.....	138,453	.....	.....	..... (6,704)	.....	17,930	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/26/2024	. 11/13/2026	6	 7,577,075	..... 271.73	.....	336,474	.....	316,348	.....	319,638	.....	.....	.....(26,245)	.....	51,787	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/02/2024	. 12/02/2026	3	9,309,334	..... 270.53	.....	431,321	.....	415,101	.....	409,865	.....	.....	.....(22,146)	.....	64,506	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$5 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/19/2024	. 10/30/2026	5	 10,505,150	..... 265.37	.....	493,745	.....	454,474	.....	543,381	.....	.....	..... (67,517)	.....	71,058	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 11/11/2024	. 11/06/2026	4	8,388,023	..... 275.87	.....	379,705	.....	353,649	.....	306,749	.....	.....	.....(31,916)	.....	57,034	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$P ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/03/2024	. 10/02/2026	4	7,032,262	..... 267.22	.....	331,797	.....	292,737	.....	339,711	.....	.....	.....(41,939)	.....	46,560	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/13/2024	. 12/11/2026	4	9,874,560	..... 277.38	.....	449,260	.....	440,140	.....	348,890	.....	.....	..... (9,120)	.....	68,861	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$Z ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 10/29/2024	. 10/28/2026	4	8,394,326	..... 271.78	.....	398,800	.....	364,591	.....	350,929	.....	.....	.....(34,209)	.....	56,695	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$2 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/27/2024	. 12/28/2026	1	9,125,471	..... 272.58	.....	420,684	.....	420,106	.....	391,891	.....	.....	..... (14,442)	.....	64,394	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$S ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	. 12/23/2024	. 12/21/2026	2	9,644,781	..... 271.84	.....	444,749	.....	439,865	.....	410,647	.....	.....	..... (4,884)	.....	67,730	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261B$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2024	. 11/09/2026	1	8,998,803	..... 276.03	.....	406,746	.....	379,293	.....	326,942	.....	.....	..... (66,310)	.....	61,323	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$T ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/14/2024	. 11/13/2026	3	8,340,172	.....274.5	.....	374,562	.....	350,674	.....	320,343	.....	.....	.....(23,888)	.....	57,002	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$U ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/30/2024	. 12/23/2026	4	7,120,912	..... 272.94	.....	337,088	.....	334,792	.....	289,284	.....	.....	..... (2,296)	.....	50,076	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$A ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/12/2024	. 12/11/2026	3	 13,579,210	..... 276.56	.....	609,409	.....	596,128	.....	489,523	.....	.....	..... (18,138)	.....	94,695	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/09/2024	. 12/08/2026	2	 6,562,666	..... 276.59	.....	292,419	.....	283,587	.....	236,718	.....	.....	..... (20,887)	.....	45,668	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/16/2024	. 12/11/2026	4	 8,163,164	..... 277.44	.....	365,100	.....	355,857	.....	287,831	.....	.....	..... (9,243)	.....	56,926	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/29/2024	. 12/01/2026	2	 6,815,121	..... 267.48	.....	315,802	.....	303,227	.....	331,489	.....	.....	.....(12,575)	.....	47,190	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$Q ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/20/2024	. 12/18/2026	3	7,629,962	..... 271.84	.....	356,456	.....	352,721	.....	325,195	.....	.....	..... (7,554)	.....	53,469	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/06/2024	. 12/07/2026	2	6,721,049	..... 276.59	.....	298,870	.....	289,831	.....	242,599	.....	.....	..... (9,039)	.....	46,737	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$4 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/09/2024	. 12/09/2026	3	7,207,274	..... 274.15	.....	320,119	.....	 311,116	.....	282,103	.....	.....	.....(11,893)	.....	50,189	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/15/2024	. 10/15/2026	3	3,575,047	..... 270.25	.....	166,562	.....	149,296	.....	157,063	.....	.....	.....(20,462)	.....	23,909	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/16/2024	. 10/16/2026	3	5,155,006	..... 270.35	.....	239,963	.....	215,500	.....	225,974	.....	.....	.....(28,805)	.....	34,502	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$F ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/13/2024	. 11/25/2026	4	5,052,384	..... 266.09	.....	242,712	.....	231,939	.....	255,969	.....	.....	.....(19,260)	.....	34,834	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$8 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/05/2024	. 11/20/2026	4	 10,219,487	..... 265.35	.....	474,481	.....	450,459	.....	531,654	.....	.....	.....(35,670)	.....	70,204	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$3 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2024	. 12/29/2026	2	 7,837,127	..... 272.58	.....	361,752	.....	361,261	.....	321,616	.....	.....	..... (491)	.....	55,341	.....	0001 .....
Purchased Call/NDX Index/NDX0000$F	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	. 12/19/2024	. 01/03/2025	1	 12,840,000	.....19527.2	.....	41,088	.....	 7,471	.....	 453	.....	.....	.....(33,617)	.....	 5,820	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC2619$Y ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/11/2024	. 10/08/2026	3	3,250,620	..... 270.34	.....	155,117	.....	 137,616	.....	141,573	.....	.....	..... (17,501)	.....	21,623	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$O ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/22/2024	. 10/22/2026	3	3,792,753	..... 272.76	.....	 158,786	.....	143,916	.....	152,826	.....	.....	.....(25,714)	.....	25,501	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$M ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2024	. 11/10/2026	2	9,775,586	..... 276.03	.....	442,687	.....	412,865	.....	356,338	.....	.....	.....(29,822)	.....	66,665	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$J ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/18/2024	. 10/19/2026	1	5,355,366	..... 271.95	.....	247,418	.....	223,255	.....	222,034	.....	.....	.....(51,809)	.....	35,925	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$B ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/26/2024	. 11/24/2026	2	1,573,031	..... 265.76	.....	72,910	.....	 69,330	.....	 80,442	.....	.....	..... (3,580)	.....	10,837	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261A$I ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 10/18/2024	. 10/20/2026	1	4,658,374	..... 271.95	.....	215,683	.....	194,648	.....	195,424	.....	.....	.....(59,891)	.....	31,273	.....	0001 .....
Purchased Call/NDX Index/NDX0130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	. 12/30/2024	. 01/15/2025	1	 18,900,000	22045	.....	 34,020	.....	 34,020	.....	 17,690	.....	.....	.....	.....	19,157	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$E ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/13/2024	. 12/14/2026	1	5,714,360	..... 277.38	.....	256,575	.....	251,281	.....	201,134	.....	.....	..... (10,501)	.....	39,933	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261B$N ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/08/2024	. 11/06/2026	3	 14,182,017	..... 276.03	.....	645,137	.....	601,429	.....	515,768	.....	.....	.....(48,976)	.....	96,430	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$L ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/19/2024	. 12/18/2026	3	 7,216,689	..... 270.81	.....	333,257	.....	328,084	.....	318,094	.....	.....	..... (5,173)	.....	50,573	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261E$1 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/27/2024	. 12/24/2026	2	9,526,995	..... 272.58	.....	438,198	.....	437,681	.....	395,656	.....	.....	..... (517)	.....	67,042	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261D$R ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/20/2024	. 12/22/2026	1	6,304,306	..... 271.84	.....	291,259	.....	288,058	.....	268,642	.....	.....	..... (3,201)	.....	44,303	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$V ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 12/04/2024	. 12/04/2026	3	7,547,692	275	.....	335,124	.....	323,314	.....	287,156	.....	.....	.....(11,810)	.....	52,374	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Nasdaq FC Index/NFC261C$0 ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/15/2024	. 11/16/2026	1	7,234,060	.....261.76	.....	335,660	.....	315,807	.....	420,808	.....	.....	.....(35,499)	.....	49,551	.....	0001 .....
Purchased Call/Nasdaq FC Index/NFC261C$D ...	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	. 11/22/2024	. 11/23/2026	2	 3,766,797	..... 265.76	.....	174,222	.....	165,646	.....	192,948	.....	.....	.....(8,576)	.....	25,933	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB052$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 08/22/2023	. 08/22/2028	1	 1,795,000	.....4387.55	464,905	.....	.....	338,553	.....	898,641	.....	.....	.....(93,236)	.....	17,132	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB053$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 09/08/2023	. 09/08/2028	1	 1,450,000	.....4457.49	361,775	.....	.....	267,114	.....	 700,850	.....	.....	.....(72,633)	.....	13,928	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXH00FS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	. 04/16/2024	. 04/17/2025	1	10,112,000	.....3996.17	.....	141,568	.....	 41,226	.....	18,686	.....	.....	..... (100,342)	.....	27,375	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX921VSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 05/22/2024	. 05/22/2029	1	 1,417,000	.....5307.01	.....	353,825	.....	 310,761	.....	460,454	.....	.....	.....(43,064)	.....	14,848	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA211$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 07/22/2024	. 07/20/2029	1	 1,264,000	.....5564.41	.....	 310,818	.....	283,352	.....	364,023	.....	.....	.....(27,465)	.....	13,486	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXM130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	. 08/22/2024	. 08/22/2029	1	 1,319,000	.....5570.64	.....	 308,778	.....	287,085	.....	381,424	.....	.....	.....(21,692)	.....	14,212	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB05PS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/23/2024	. 07/23/2029	1	5,575,000	6558	.....	 856,878	.....	 781,713	.....	 1,048,133	.....	.....	.....(75,165)	.....	59,535	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 08/08/2024	. 08/08/2029	1	 1,084,000	.....5319.31	.....	258,859	.....	238,685	.....	357,815	.....	.....	.....(20,175)	.....	11,632	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXA218$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	. 10/08/2024	. 10/08/2029	1	 1,160,000	.....5751.13	.....	283,736	.....	270,825	.....	310,927	.....	.....	.....(12,911)	.....	12,671	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPX1403$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	. 04/22/2022	. 04/20/2029	1	 1,812,000	100	314,201	.....	.....	193,373	.....	465,550	.....	.....	.....(45,079)	.....	18,796	.....	0001 .....
Purchased Call/S&P 500 INDEX/SPXB05PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	. 07/23/2024	. 07/23/2030	1	2,230,000	.....6775.78	.....	388,689	.....	360,279	.....	470,091	.....	.....	.....(28,410)	.....	26,295	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 01/08/2024	. 01/08/2025	3	 653,363	.....2887.54	.....	 14,882	.....	290	.....	 24,838	.....	.....	..... (17,658)	.....	 484	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 01/22/2024	. 01/22/2025	1	 159,948	.....2890.85	.....	 3,647	.....	210	.....	 5,923	.....	.....	.....(5,548)	.....	196	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 02/08/2024	. 02/07/2025	1	 307,784	.....2906.21	.....	 6,987	.....	716	.....	 9,996	.....	.....	.....(10,759)	.....	497	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 02/22/2024	. 02/21/2025	1	 316,995	.....2915.93	.....	 7,164	.....	 1,012	.....	 9,576	.....	.....	.....(7,438)	.....	598	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 03/08/2024	. 03/07/2025	1	 166,693	.....2956.03	.....	 3,767	.....	680	.....	 3,409	.....	.....	.....(3,087)	.....	354	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 03/22/2024	. 03/21/2025	1	 157,432	.....2961.47	.....	 3,558	.....	781	.....	 3,212	.....	.....	.....(2,777)	.....	369	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/22/2024	. 04/22/2025	1	 225,197	.....2938.51	.....	 5,292	.....	 1,618	.....	 6,290	.....	.....	.....(3,674)	.....	624	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 06/07/2024	. 06/06/2025	1	 564,191	.....2972.32	.....	 13,202	.....	 5,721	.....	 13,062	.....	.....	.....(7,481)	.....	 1,850	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 04/08/2024	. 04/08/2025	1	 733,177	.....2982.59	.....	 17,230	.....	 4,604	.....	 12,714	.....	.....	.....(12,626)	.....	 1,900	.....	0001 .....
Purchased Call/AI Powered Multi-Asset Index/AIM0004$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	. 05/22/2024	. 05/22/2025	1	 435,889	.....2985.06	.....	10,200	.....	 3,962	.....	 8,656	.....	.....	.....(6,238)	.....	 1,359	.....	0001 .....

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2025	1	2,365,409	2959.26		55,351		19,365		57,195			(35,985)		7,004		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	579,026	2995.77		13,549		6,398		11,293			(7,151)		1,982		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	09/22/2025	2	459,772	3071.06		10,738		7,979		6,045			(2,758)		1,959		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	1	415,339	2991.02		10,010		6,072		9,441			(3,937)		1,612		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2025	1	338,120	3013.75		8,115		4,203		5,878			(3,912)		1,217		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	1	185,727	3021.52		4,495		3,095		3,530			(2,993)		770		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2025	1	193,182	3018.84		4,656		2,591		3,345			(2,065)		720		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2025	1	571,400	3028.13		13,771		8,888		9,966			(4,883)		2,288		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	1	826,781	3044.49		19,925		17,933		15,342			(1,993)		3,901		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	1	270,664	3049.8		6,550		5,052		4,417			(1,498)		1,187		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	1	498,108	3066.62		12,054		10,409		7,640			(1,645)		2,299		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	1	300,458	3057.84		7,271		5,889		4,753			(1,382)		1,351		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	1	590,390	3078.92		14,346		13,477		8,752			(869)		2,857		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2025	1	300,274	3003.88		7,297		7,136		7,631			(161)		1,483		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2026	1	201,311	3218.1	10,770			2,907		1,588			(2,162)		1,170		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2026	1	305,826	3204.75	16,331			4,533		2,748			(3,279)		1,802		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2026	1	166,275	3244.5	8,912			2,555		1,176			(1,788)		996		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2026	1	206,315	3218.49	11,017			3,244		1,805			(2,211)		1,252		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/08/2026	1	198,642	3236.83	10,647			3,232		1,596			(2,139)		1,224		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026	1	139,270	3256.74	7,465			2,387		1,057			(4,137)		881		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/21/2026	1	254,212	3259.99	13,626			4,462		1,955			(2,736)		1,627		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2026	1	238,025	3298.5	12,734			4,294		1,477			(2,555)		1,546		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2026	1	237,206	3289.97	12,643			4,360		1,612			(2,537)		1,558		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/08/2026	1	82,754	3199.06	4,378			1,551		1,018			(880)		550		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/22/2026	2	237,737	3236.66	12,579			4,551		2,405			(2,528)		1,598		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2026	1	225,051	3254.9	11,770			4,556		2,225			(2,362)		1,566		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2027	1	56,280	3207.3	2,870			1,160		770			(576)		400		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2027	1	112,530	3185.12	5,717			2,355		1,773			(1,148)		808		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2027	1	84,403	3150.24	4,245			1,788		1,627			(852)		613		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2027	1	168,291	3138.44	8,448			3,622		3,501			(1,695)		1,232		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2027	1	406,383	3129.58	20,482			8,938		8,994			(4,110)		3,003		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2027	1	129,197	3070.24	6,189			2,809		3,869			(1,243)		973		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2027	1	76,544	3033.14	3,621			1,671		2,714			(727)		581		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2027	1	116,158	2986.7	5,471			2,569		5,014			(1,098)		890		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2022	05/21/2027	1	89,524	2983.14	4,279			2,043		3,955			(860)		691		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/22/2027	1	318,524	2925.69	14,779			7,309		17,652			(2,966)		2,505		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/22/2027	2	210,085	2809.37	8,303			5,494		17,651			(1,964)		1,760		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2027	1	353,799	2825.1	14,930			8,521		28,476			(2,996)		2,989		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/07/2028	1	945,841	2892.35	46,062			27,819		63,077			(9,248)		8,217		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2028	1	315,167	2848.29	15,002			9,552		24,272			(3,009)		2,813		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2028	1	97,542	2879.32	4,780			3,080		6,880			(959)		876		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2028	1	75,063	2899.18	4,196			2,742		5,010			(842)		679		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2028	1	105,056	2861.93	5,064			3,649		7,995			(1,016)		997		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2028	1	247,205	2816.72	11,742			8,551		21,336			(2,355)		2,359		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2028	2	335,909	2830.92	16,034			11,842		27,971			(3,220)		3,226		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2028	1	105,987	2799.41	5,130			3,955		9,670			(1,029)		1,041		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2028	1	109,272	2833.32	5,322			4,150		9,138			(1,069)		1,078		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2028	1	175,494	2855.55	8,669			6,834		13,869			(1,741)		1,742		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2028	1	91,150	2902.85	4,558			3,630		6,352			(916)		909		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2029	2	156,948	2887.54	7,774			6,255		11,428			(1,519)		1,574		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/08/2029	1	306,721	2906.21	15,121			12,434		21,342			(2,688)		3,109		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2029	1	256,839	2959.26	12,662			11,024		15,726			(1,638)		2,679		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/20/2029	1	353,070	2938.51	17,230			14,847		22,797			(2,383)		3,662		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2029	1	150,225	2985.06	7,421			6,518		8,594			(903)		1,574		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2029	1	411,161	3071.06	22,326			21,114		19,073			(1,212)		4,469		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2029	1	129,299	3057.84	6,943			6,681		6,272			(263)		1,418		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2021	05/08/2028	1	150,086	3218.1	9,380			4,492		3,501			(1,344)		1,374		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2021	05/22/2028	1	381,956	3204.75	23,834			11,544		9,444			(3,416)		3,517		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2021	06/08/2028	3	1,162,699	3244.5	41,808			21,261		25,151			(14,458)		10,780		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2021	06/22/2028	1	93,097	3218.49	5,828			2,892		2,233			(835)		868		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2021	07/07/2028	1	585,539	3236.83	37,065			18,634		13,273			(5,316)		5,491		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2021	07/21/2028	1	53,824	3253.62	3,412			1,734		1,159			(489)		508		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	1	715,366	3256.74	45,211			23,269		15,419			(11,630)		6,792		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2028	2	2,363,164	3259.99	150,282			78,201		50,838			(40,655)		22,555		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2021	09/08/2028	3	1,672,030	3298.5	105,391			55,545		31,687			(23,549)		16,060		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2021	09/22/2028	2	721,662	3289.97	44,413			23,758		14,249			(6,394)		6,968		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	1	794,988	3199.06	49,130			26,473		21,751			(16,330)		7,715		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2021	10/20/2028	1	875,732	3236.66	53,682			29,209		21,246			(7,702)		8,542		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	1	574,471	3286	35,617			19,614		11,882			(17,022)		5,641		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028	1	885,890	3250.17	54,216			30,153		20,925			(13,052)		8,743		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2021	12/08/2028	2	987,565	3254.9	60,608			34,109		23,175			(8,687)		9,801		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2021	12/22/2028	4	1,046,005	3255.4	61,014			34,764		24,710			(8,769)		10,431		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2029	3	2,807,873	3207.3	166,422			95,667		78,403			(35,411)		28,165		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2022	01/22/2029	3	845,765	3185.12	47,551			27,659		25,542			(10,929)		8,524		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2029	1	224,033	3150.24	13,039			7,650		7,622			(1,868)		2,271		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	1	1,001,531	3138.44	58,289			34,517		30,393			(14,224)		10,199		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2029	2	329,479	3129.58	18,809			11,248		12,085			(5,642)		3,371		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2029	1	320,383	3093.43	18,134			10,937		13,185			(2,598)		3,293		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	1	630,065	3070.24	35,473			21,637		27,913			(8,139)		6,507		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	04/20/2029	2	2,187,800	3033.14	88,307	25,579		77,575		97,027			(38,162)		22,694		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/08/2029	3	556,853	2986.7	30,169			18,755		31,610			(13,974)		5,809		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2029	1	1,082,056	2983.14	60,379			37,858		56,717			(8,649)		11,338		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2029	2	642,699	2985.47	34,860			22,102		36,864			(14,250)		6,770		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/22/2029	2	1,532,675	2925.69	82,594			52,799		103,567			(11,834)		16,214		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2022	07/06/2029	4	2,628,559	2920.83	136,553			88,267		180,294			(19,615)		27,927		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2022	07/20/2029	3	1,566,595	2943.86	81,806			53,280		101,362			(11,740)		16,715		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2022	08/08/2029	1	241,089	2967.36	12,722			8,388		14,705			(15,008)		2,587		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2022	08/22/2029	6	1,739,422	2930.75	87,741			58,316		117,188			(12,600)		18,742		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	09/07/2029	5	2,487,105	2898.09	124,889			83,758		182,726			(24,149)		26,924		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/21/2029	2	1,288,716	2861.33	61,801			41,758		104,071			(8,865)		14,008		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/08/2029	4	2,466,899	2836.77	119,108			81,253		212,037			(17,081)		26,946		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/22/2029	3	2,133,976	2809.37	104,423			71,876		196,264			(14,990)		23,403		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2029	2	2,193,194	2825.1	105,480			73,159		194,517			(15,111)		24,169		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029	1	1,749,772	2859.25	86,439			60,436		143,078			(21,842)		19,353		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029	1	159,130	2886.42	8,100			5,716		12,190			(5,730)		1,768		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/AI Powered Multi-Asset Index/AIM0002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/21/2029	1	2,388,530	2868.48	119,904			85,310		191,547			(17,203)		26,639		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/08/2030	2	326,709	2892.35	19,122			13,740		24,751			(25,973)		3,662		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/22/2030	3	877,029	2912.04	51,250			37,090		63,380			(7,350)		9,867		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2030	1	1,215,949	2852.23	67,850			49,872		102,039			(9,719)		13,794		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2030	1	885,526	2848.29	49,147			36,394		75,120			(7,040)		10,083		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2030	1	1,126,881	2879.32	64,458			48,085		88,886			(9,233)		12,879		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2030	1	392,734	2899.18	26,038			19,597		29,582			(3,730)		4,508		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2030	1	477,453	2875.51	31,369			23,978		38,199			(8,823)		5,524		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2030	1	191,545	2860.21	12,374			9,526		15,914			(1,773)		2,224		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/07/2030	2	755,092	2877.74	48,466			37,675		60,277			(6,954)		8,802		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2030	2	175,053	2867.15	10,367			8,174		14,345			(1,498)		2,048		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/08/2030	2	1,763,266	2843.1	96,878			76,396		153,015			(16,717)		20,715		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/22/2030	4	1,502,904	2887.07	82,138			65,311		117,864			(11,787)		17,717		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2030	1	870,978	2861.93	48,165			38,551		72,566			(6,900)		10,311		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	1	2,183,626	2816.72	118,134			95,201		201,998			(20,327)		25,938		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2030	1	1,179,808	2830.92	64,300			52,276		105,802			(9,225)		14,065		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2030	1	314,031	2799.46	16,989			13,906		30,255			(2,437)		3,756		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2030	1	970,949	2744.91	52,723			43,474		105,519			(7,555)		11,664		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2030	1	983,709	2754.5	52,432			43,505		104,778			(7,511)		11,857		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/AI Powered Multi-Asset Index/AIM0003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2030	1	2,404,461	2799.41	132,486			110,811		232,376			(18,978)		29,097		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0003$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2030	1	1,320,627	2833.32	73,427			61,889		118,502			(10,531)		16,033		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2030	1	1,505,885	2855.55	85,384			72,464		128,664			(12,250)		18,342		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2030	1	526,726	2902.85	30,445			26,015		40,465			(4,370)		6,436		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2031	1	306,009	2887.54	17,320			14,900		24,392			(2,420)		3,756		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2031	2	881,252	2890.85	49,659			43,015		69,819			(36,090)		10,850		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/07/2031	2	1,652,192	2906.21	92,884			81,140		126,657			(16,453)		20,415		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2031	1	124,614	2915.93	6,891			6,054		9,358			(837)		1,545		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2031	1	370,324	2956.03	20,812			18,405		25,408			(2,407)		4,604		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2031	1	550,318	2961.47	30,543			27,178		37,364			(3,364)		6,864		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2031	1	2,213,301	2972.32	123,945			114,033		136,087			(36,540)		28,068		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2031	2	417,189	2995.77	23,417			21,675		26,522			(1,743)		5,306		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2031	1	583,512	2938.51	31,918			28,769		41,942			(3,149)		7,329		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2031	2	674,568	2982.59	37,598			33,684		43,724			(3,914)		8,446		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2031	1	923,819	2985.06	51,272			46,815		54,861			(4,457)		11,678		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2031	1	220,871	2959.26	12,214			11,086		15,174			(1,129)		2,784		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2031	1	1,260,177	3021.52	77,879			74,433		69,184			(8,099)		16,298		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2031	2	1,245,211	3018.84	72,409			67,875		68,346			(4,533)		15,945		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2031	1	2,573,089	2991.02	156,444			147,739		152,088			(8,705)		33,066		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AI Powered Multi-Asset Index/AIM0005$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/08/2031	2	223,679	3013.75		13,504		12,594		13,677			(910)		2,856		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2031	2	1,060,996	3028.13		65,334		62,065		57,116			(3,269)		13,674		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2031	2	929,609	3071.06		57,170		55,030		44,959			(8,178)		12,057		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2031	1	389,290	3057.84		23,669		23,029		21,903			(639)		5,080		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2031	1	922,655	3049.8		56,651		54,810		47,299			(1,841)		12,006		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2031	1	1,073,431	3078.92		65,157		64,596		51,535			(561)		14,139		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2031	1	203,889	3044.49		12,193		12,021		11,892			(172)		2,677		0001
Purchased Call/AI Powered Multi-Asset Index/AIM0005$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2031	1	327,353	3066.62		19,707		19,328		18,106			(379)		4,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/08/2025	2	811,926	240.41		19,923		390		811			(26,076)		601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2025	1	98,023	239.63		2,480		143		405			(2,337)		120		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/05/2024	02/07/2025	3	259,150	241.65		6,620		703		858			(5,917)		418		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	1	83,799	242.56		2,112		298		297			(2,886)		158		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2025	1	204,800	243.55		5,161		932		723			(4,229)		435		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	683,581	243		17,226		7,465		6,245			(10,659)		2,242		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	1	84,164	243.98		2,121		1,002		718			(1,119)		288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	1	136,908	243.97		3,450		922		685			(2,528)		355		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	1	118,606	243.05		2,989		1,161		991			(1,828)		370		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	09/22/2025	2	876,032	248.45		21,284		15,564		6,347			(5,720)		3,732		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	929,044	246.77		23,784		16,380		7,831			(8,873)		3,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US\$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	379,402	243.73		9,637		5,846		4,141			(3,791)		1,473		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	610,892	245.83		15,517		10,015		5,417			(5,502)		2,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T\$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	248,887	245.79		6,272		3,248		1,802			(3,024)		895		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	154,179	247.02		3,901		2,171		1,011			(1,730)		575		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	470,888	247.23		11,961		10,765		4,838			(1,196)		2,222		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	144,050	245.69		3,659		3,159		1,677			(499)		665		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	105,172	244.08		2,682		2,172		1,388			(510)		473		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	201,841	242.35		5,147		3,970		3,073			(1,177)		885		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	209,009	247.6		5,330		5,007		2,169			(323)		1,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	676,852	238.71		17,260		16,879		16,502			(380)		3,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170\$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2026	1	162,512	235.8	9,929			2,756		5,700			(1,994)		958		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2026	1	52,527	238.78	3,204			943		1,546			(643)		319		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/07/2026	1	66,862	244.9	4,099			1,311		1,341			(823)		423		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2026	1	84,749	242.97	5,170			1,783		2,040			(1,037)		557		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/08/2026	1	77,558	241.48	4,692			1,662		2,088			(943)		516		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/22/2026	2	221,882	244.83	13,344			4,828		4,848			(2,681)		1,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2027	1	105,028	235.04	6,207			2,557		4,428			(1,246)		754		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2027	1	76,136	236.45	4,439			1,869		2,998			(891)		553		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2027	1	60,245	234.08	3,512			1,506		2,710			(705)		441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2027	1	285,834	232.21	16,693			7,285		14,242			(3,350)		2,112		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2027	1	121,465	235.97	6,778			3,076		5,050			(1,362)		915		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2027	1	72,042	234.29	3,977			1,836		3,287			(799)		547		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/07/2027	1	58,815	231.93	3,063			1,441		3,038			(616)		451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2027	1	54,320	228.26	2,960			1,464		3,379			(594)		427		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017G$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2028	1	94,291	229.41	5,026			3,238		5,951			(1,008)		847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017J6E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2028	1	727,582	239.42	38,125			27,471		31,180			(7,646)		6,908		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2028	1	317,461	236.09	16,349			11,906		15,773			(3,279)		3,030		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2028	2	874,898	236.94	45,541			33,629		42,169			(9,144)		8,404		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2028	1	178,334	233.33	9,202			7,094		10,135			(1,845)		1,751		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2029	1	50,648	240.41	2,600			2,092		2,193			(507)		508		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/08/2029	1	259,869	241.65	13,643			11,218		10,797			(2,425)		2,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/20/2029	1	164,099	240.13	8,369			7,212		7,422			(1,158)		1,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S9F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2029	1	78,645	243.05	4,050			3,557		3,194			(493)		824		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2029	1	113,488	241.88	5,845			5,088		4,809			(756)		1,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W87	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2029	1	522,740	248.45	28,332			26,794		17,779			(1,539)		5,682		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2029	1	62,370	243.73	3,324			3,065		2,528			(259)		669		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2028	1	71,510	239.8	5,192			2,548		2,949			(744)		663		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2021	07/21/2028	1	76,692	242.13	5,866			2,984		2,895			(842)		723		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	1	22,513	244.9	1,648			848		754			(4,020)		214		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	1	420,374	246.24	30,771			16,006		13,316			(21,486)		4,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0171$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2021	09/08/2028	1	648,328	247.51	47,263			24,899		19,515			(6,770)		6,227		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2021	09/22/2028	2	280,014	242.97	19,583			10,554		10,441			(2,840)		2,704		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0172$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2021	10/06/2028	1	384,860	241.48	27,556			14,848		15,396			(3,955)		3,735		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2021	10/20/2028	1	132,473	244.83	9,432			5,132		4,594			(1,353)		1,292		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2021	11/08/2028	1	150,070	245.27	10,775			5,934		5,146			(13,806)		1,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028	1	379,622	242.68	26,953			14,990		14,673			(7,186)		3,746		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	1	1,358,447	240.38	96,993			54,552		58,321			(16,483)		13,482		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2021	12/22/2028	4	828,157	241.12	57,535			32,832		34,621			(8,282)		8,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0174$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	1	427,511	240.67	30,054			17,275		18,314			(6,864)		4,288		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0175$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2022	01/22/2029	1	379,122	235.04	26,825			15,571		20,501			(3,846)		3,821		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2029	1	57,930	232.21	4,026			2,406		3,533			(577)		593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0176$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2029	1	214,494	235.51	14,371			8,668		11,558			(2,059)		2,204		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/06/2029	1	315,040	235.97	20,572			12,548		16,742			(2,952)		3,253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029	2	491,183	234.29	11,666	21,814		26,988		27,946			(18,864)		5,095		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2029	1	217,053	231.93	13,848			8,607		13,551			(1,984)		2,264		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2029	1	55,438	229.85	3,620			2,270		3,746			(519)		581		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2029	2	677,658	231.68	42,653			27,041		42,968			(16,405)		7,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2029	1	841,055	228.26	53,155			33,973		60,466			(7,614)		8,898		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/06/2029	3	982,184	229.71	62,023			40,062		67,216			(8,903)		10,435		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/20/2029	2	207,599	231.16	13,344			8,692		13,516			(1,915)		2,215		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2029	1	162,151	233.36	10,572			6,952		9,784			(1,514)		1,740		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/07/2029	4	1,603,171	231.84	98,682			66,191		102,826			(21,619)		17,355		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2022	08/22/2029	1	81,533	233.38	5,045			3,372		4,929			(729)		879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/21/2029	1	201,127	228.12	12,229			8,261		14,742			(1,754)		2,186		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2029	2	568,375	226.1	33,946			23,165		44,747			(4,870)		6,208		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2029	2	871,324	227.26	53,475			36,764		66,100			(7,667)		9,556		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017C$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2029	1	524,174	227.98	31,084			21,558		38,902			(4,453)		5,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2029	1	636,756	230.45	38,842			27,158		43,491			(5,568)		7,043		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/07/2029	1	154,420	229.83	9,605			6,778		10,804			(1,378)		1,716		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/21/2029	1	335,161	228.03	20,646			14,689		24,987			(2,962)		3,738		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/08/2030	1	11,877	229.2	771			555		853			(111)		133		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2030	3	851,455	230.91	54,894			39,730		57,818			(7,873)		9,579		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2030	1	1,092,298	231.78	65,866			48,413		72,293			(9,435)		12,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2030	1	268,044	231.3	16,029			11,870		18,078			(2,296)		3,052		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2030	1	335,054	229.41	20,673			15,422		24,127			(2,961)		3,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2030	1	300,646	231.41	19,061			14,346		20,281			(2,730)		3,451		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2030	1	137,731	233.64	8,457			6,511		8,672			(1,211)		1,599		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2030	1	332,435	235.49	20,345			15,809		19,693			(2,918)		3,875		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2030	2	223,013	236.69	13,322			10,503		12,701			(1,925)		2,609		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2030	1	226,299	236.89	13,487			10,636		12,839			(1,933)		2,659		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2030	2	1,316,925	239.45	79,867			63,420		68,528			(11,446)		15,525		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2030	1	896,241	239.42	53,954			43,184		46,868			(7,729)		10,610		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2030	1	356,673	236.09	20,972			16,901		20,969			(3,004)		4,237		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2030	1	310,739	236.94	18,365			14,931		17,797			(2,635)		3,704		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2030	1	645,939	233.19	37,077			30,573		42,132			(5,313)		7,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2030	1	255,766	231.16	14,579			12,097		17,858			(2,088)		3,083		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2030	1	1,047,698	233.33	61,395			51,351		68,341			(8,795)		12,678		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2030	1	287,305	236.75	16,980			14,312		16,771			(2,435)		3,488		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2030	1	204,782	237.14	12,246			10,393		11,830			(1,757)		2,494		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2030	1	654,403	240.26	40,180			34,334		34,101			(5,767)		7,996		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2031	1	199,891	240.41	12,113			10,421		10,401			(1,693)		2,453		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/07/2031	1	760,815	241.65	45,725			39,920		38,191			(5,805)		9,401		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2031	1	349,155	243.55	21,054			18,619		16,515			(2,435)		4,341		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2031	1	265,655	244.3	15,860			14,113		12,288			(1,747)		3,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2031	2	421,161	243.98	25,264			23,384		20,059			(1,880)		5,357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2031	1	148,941	240.13		8,624		7,773		7,970			(851)		1,871		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2031	2	506,090	243.97		29,896		26,785		23,752			(3,111)		6,337		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2031	1	1,013,606	243		59,701		54,927		49,721			(4,774)		12,854		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2031	1	124,267	243.05		7,295		6,660		6,069			(634)		1,571		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2031	1	659,437	241.88		38,643		35,072		33,397			(3,571)		8,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2031	2	1,019,789	247.02		59,351		55,642		44,132			(3,709)		13,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/08/2031	2	307,220	245.79		18,505		17,261		13,812			(1,244)		3,922		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2031	2	526,163	248.45		31,808		30,645		22,004			(7,560)		6,824		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2031	1	1,288,922	243.73		79,011		74,615		62,455			(4,396)		16,563		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2031	1	1,140,758	246.77		71,411		68,252		50,296			(7,620)		14,753		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2031	1	225,796	242.35		13,819		13,370		11,581			(449)		2,938		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2031	1	301,650	244.08		18,310		17,815		14,670			(495)		3,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2031	1	327,348	245.69		19,674		19,296		15,149			(378)		4,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2031	1	260,503	247.23		15,552		15,333		11,485			(219)		3,420		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2031	1	719,271	247.6		43,588		43,212		31,461			(375)		9,474		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	2	2,714,988	228.06	100,226			277		122,259			(54,316)		1,231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2025	1	666,662	228.21	23,692			33		29,563			(11,927)		247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	1	702,378	228.71	22,787			63		29,543			(11,503)		318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/03/2025	3	1,043,753	227.89	38,939			117		47,817			(23,584)		473		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2023	01/06/2025	3	1,717,828	229.2	60,197			416		68,428			(34,706)		1,101		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/09/2025	4	3,229,397	229.35	115,767			1,356		126,304			(62,930)		2,535		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/10/2025	2	906,722	229.69	33,889			420		34,067			(17,081)		750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/10/2025	2	1,230,005	230.88	43,487			541		39,689			(22,929)		1,018		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2023	01/10/2025	4	1,471,891	231.17	51,077			638		45,588			(25,930)		1,218		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2023	01/13/2025	3	1,863,725	231.36	64,106			1,063		56,147			(33,435)		1,759		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	3	2,332,431	231.32	76,382			1,680		70,783			(40,018)		2,517		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2023	01/16/2025	2	1,236,749	231.36	40,215			830		37,312			(20,257)		1,295		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/17/2025	2	3,837,299	230.51	127,677			2,818		130,181			(64,460)		4,141		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/17/2025	3	1,635,929	229.89	61,532			1,362		59,990			(32,849)		1,765		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/17/2025	3	960,703	230.91	34,842			773		30,871			(19,091)		1,037		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	3	3,077,364	231.6	107,494			3,256		90,089			(57,046)		3,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	3	1,885,506	231.62	67,269			2,130		55,112			(36,084)		2,417		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	2	3,853,817	231.74	139,904			4,440		110,754			(75,066)		4,941		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2023	01/22/2025	1	188,254	230.91	7,125			207		6,066			(3,607)		231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/27/2023	01/24/2025	2	1,715,810	232.45	59,935			1,905		44,215			(30,312)		2,200		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/27/2025	2	3,640,302	232.95	122,563			4,392		87,042			(62,740)		4,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2023	01/30/2025	5	4,352,470	232.19	160,127			6,388		118,095			(85,408)		6,239		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	2	1,647,053	233.14	57,982			2,399		38,573			(31,717)		2,400		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2023	01/31/2025	3	2,441,056	233.81	90,208			3,735		51,052			(94,550)		3,557		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/03/2023	01/31/2025	4	2,308,626	234.98	74,040			3,079		38,906			(38,463)		3,364		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/03/2025	4	3,369,513	234.1	112,906			5,141		67,794			(61,935)		5,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/06/2025	5	5,306,922	233.8	183,989			9,122		113,721			(97,351)		8,448		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	5	2,354,591	234.3	76,670			3,916		46,530			(40,677)		3,799		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	4	1,924,738	233.86	64,401			3,290		40,987			(32,547)		3,105		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2025	4	2,404,216	233.45	83,062			4,253		54,687			(43,259)		3,879		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2023	02/10/2025	3	2,781,202	233.3	99,111			5,468		65,329			(55,085)		4,661		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/14/2023	02/13/2025	3	3,412,841	233.99	117,189			6,927		72,634			(60,017)		5,925		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	3	2,501,838	234.02	85,360			5,170		53,132			(47,137)		4,392		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	2	2,193,419	234.32	70,680			4,298		44,370			(36,676)		3,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	02/14/2025	2	493,758	233.5	15,272			936		11,376			(7,785)		867		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	02/14/2025	2	1,480,281	233.26	45,940			2,802		35,347			(24,192)		2,599		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	6	3,475,728	233.26	107,518			7,405		84,485			(55,122)		6,496		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	02/21/2025	3	1,992,749	231.89	66,258			4,653		58,522			(33,391)		3,761		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	3	3,229,891	231.78	111,773			7,865		96,293			(59,376)		6,096		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/19/2025	1	82,650	233.26	2,626			178		2,002			(1,329)		153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/24/2023	02/21/2025	2	1,100,740	232.07	36,000			2,537		31,589			(18,206)		2,077		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/27/2023	02/24/2025	3	1,293,647	231.4	44,471			3,311		40,644			(23,956)		2,511		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2025	2	2,375,033	231.63	78,649			6,164		72,800			(39,580)		4,734		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2025	1	371,308	231.4	12,789			985		11,698			(6,438)		734		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	4	2,945,710	231.6	97,588			7,795		90,814			(50,151)		5,922		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	2	875,609	231.1	30,293			2,424		28,682			(15,295)		1,760		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/03/2023	02/28/2025	2	1,662,617	231.3	59,725			4,788		53,120			(30,215)		3,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/03/2025	12	3,586,154	232.29	109,780			9,406		101,893			(56,435)		7,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2023	03/06/2025	3	3,413,498	232.19	107,829			9,482		98,795			(59,166)		7,202		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	4	510,295	231.1	15,880			1,426		16,870			(8,031)		1,085		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/07/2025	4	1,288,157	231.3	39,196			3,526		41,602			(19,854)		2,739		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/09/2023	03/05/2025	1	117,738	232.29	3,396			296		3,355			(1,719)		247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/07/2025	2	1,833,856	229.87	58,177			5,225		69,488			(31,061)		3,899		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2023	03/10/2025	3	2,273,240	228.79	77,962			7,324		96,379			(39,423)		4,942		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2023	03/13/2025	4	4,680,578	228.54	169,230			16,528		203,783			(94,334)		10,394		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	3	3,430,264	229.46	118,588			11,749		136,485			(60,918)		7,670		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	2	3,188,043	229.14	115,684			11,489		130,920			(63,415)		7,129		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/17/2023	03/14/2025	3	3,064,118	229.93	100,717			10,022		116,070			(53,023)		6,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/21/2023	03/17/2025	3	2,063,552	229.08	74,371			7,704		85,486			(37,597)		4,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/20/2025	4	5,967,941	229.42	218,925			23,472		239,583			(128,255)		13,882		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	2	994,836	230.51	32,167			3,495		35,692			(16,191)		2,329		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/21/2025	3	2,731,109	229.41	96,984			10,572		109,761			(51,190)		6,393		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/24/2023	03/21/2025	2	4,560,016	229.77	160,634			17,613		176,829			(85,163)		10,674		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/29/2023	03/24/2025	3	996,364	229.81	34,609			3,912		38,586			(17,462)		2,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/27/2025	2	1,775,134	229.82	60,864			7,107		68,821			(30,603)		4,308		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2023	03/26/2025	1	1,345,550	229.81	45,903			5,304		52,167			(23,109)		3,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2023	03/28/2025	3	2,874,438	229.6	106,412			12,616		114,053			(53,692)		7,017		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	2	1,258,038	230.58	44,529			5,309		45,175			(22,595)		3,071		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/31/2023	03/28/2025	1	448,725	230.91	16,576			1,969		15,565			(8,380)		1,095		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2023	03/31/2025	2	1,988,070	231.97	68,055			8,345		61,620			(35,405)		4,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	1	3,346,864	231.87	114,753			14,502		105,370			(60,039)		8,447		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	2	3,272,761	231.65	109,927			14,057		105,677			(56,381)		8,304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/04/2025	4	3,636,066	231.07	129,028			16,614		124,941			(66,541)		9,226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/04/2025	1	2,240,347	231.41	77,450			9,963		74,256			(46,882)		5,685		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2023	04/07/2025	1	1,007,071	231.41	34,902			4,615		33,510			(17,595)		2,596		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2023	04/10/2025	2	2,051,964	231.43	70,014			9,658		68,449			(35,705)		5,370		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	2	2,955,117	231.39	99,258			13,660		99,104			(51,071)		7,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/11/2025	2	2,143,029	230.86	79,448			10,961		75,935			(40,119)		5,637		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/11/2025	4	1,519,575	231.93	52,473			7,264		48,090			(27,864)		3,997		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/14/2025	2	2,082,162	232.01	72,874			10,340		65,605			(36,742)		5,557		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	5	4,211,736	232.23	140,733			20,586		130,215			(72,226)		11,402		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	2	2,194,160	232.26	74,516			10,871		67,639			(37,537)		5,940		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2023	04/17/2025	3	2,093,610	232.11	69,443			10,170		65,575			(37,267)		5,668		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2023	04/17/2025	3	1,854,757	231.54	64,107			9,409		61,762			(32,487)		5,021		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	04/21/2025	4	1,585,813	231.63	54,547			8,306		52,580			(27,637)		4,373		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/24/2025	2	3,544,454	231.47	114,812			17,833		119,898			(60,962)		9,904		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	04/25/2025	4	1,036,029	230.11	41,661			6,805		40,160			(21,848)		2,908		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	2	1,180,889	230.29	45,457			7,149		44,972			(24,247)		3,314		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2023	04/25/2025	2	3,231,775	231.99	113,846			17,938		103,781			(58,835)		9,070		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2023	04/28/2025	1	2,566,672	232.53	87,311			14,071		78,150			(44,016)		7,297		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/01/2025	3	3,963,940	232.31	130,564			21,596		124,222			(69,834)		11,412		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2023	05/02/2025	3	3,751,971	231.48	126,766			21,120		128,050			(65,046)		10,846		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	1	866,649	231.03	28,922			4,827		30,948			(14,601)		2,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/02/2025	3	1,163,442	230.36	43,782			7,356		44,345			(22,251)		3,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/05/2025	2	1,951,599	231.66	68,670			11,740		65,712			(36,260)		5,710		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2023	05/08/2025	3	4,431,453	231.85	150,838			26,336		146,983			(80,507)		13,121		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	3	1,666,468	231.54	61,433			10,912		57,074			(33,924)		4,954		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	2	2,607,193	231.88	91,481			16,152		86,353			(47,392)		7,750		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/09/2025	1	1,689,247	232.01	57,811			10,221		55,190			(29,225)		5,021		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/15/2023	05/12/2025	2	964,939	231.79	33,963			6,131		32,347			(18,453)		2,901		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/15/2025	2	4,416,378	232.12	151,757			27,962		143,838			(78,866)		13,429		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,499,951	232.98	54,981			10,238		44,809			(27,756)		4,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	1	1,062,230	231.88	41,502			7,728		35,502			(22,530)		3,242		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2023	05/16/2025	2	2,624,757	233.92	89,705			16,791		71,027			(46,949)		8,011		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/19/2025	1	1,912,858	233.62	66,076			12,560		53,712			(36,886)		5,902		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/22/2025	2	3,151,753	233.64	101,755			19,715		88,765			(55,028)		9,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	2	1,594,708	232.76	52,925			10,327		49,260			(28,138)		4,991		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	3	1,046,964	232.19	35,842			7,033		34,225			(21,019)		3,277		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	3	1,692,369	232.03	62,234			12,604		56,235			(32,486)		5,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2023	05/23/2025	2	2,072,356	233.01	72,890			14,428		62,436			(37,187)		6,486		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	1	1,821,206	233.01	60,495			12,382		55,415			(30,414)		5,838		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2023	05/29/2025	1	718,594	233.01	23,839			4,853		21,835			(14,844)		2,296		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	1	4,572,136	232.46	166,394			34,197		146,922			(89,071)		14,655		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	1	4,033,126	233.32	151,251			31,128		118,926			(77,842)		12,927		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2023	06/02/2025	2	1,944,056	234.72	66,772			13,984		49,778			(35,097)		6,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/05/2025	3	1,854,913	234.68	64,423	2,571		14,577		47,977			(34,149)		6,063		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	3	985,826	235.28	31,702	2,361		7,727		23,967			(20,742)		3,233		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	1,278,850	235.22	44,745			9,628		31,262			(22,589)		4,194		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/06/2025	1	2,334,668	235.49	79,807			17,196		55,419			(40,344)		7,656		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2023	06/09/2025	1	1,803,585	235.44	64,271			14,076		43,358			(32,401)		5,971		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2023	06/12/2025	2	3,261,524	236.03	117,388			26,153		73,927			(61,960)		10,898		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	1	1,077,597	236.81	36,677			8,212		22,434			(18,439)		3,612		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/13/2025	2	4,072,811	236.67	145,723			32,822		86,217			(73,699)		13,650		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/13/2025	1	776,075	237.48	26,209			5,909		14,967			(13,267)		2,601		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/16/2025	2	914,897	237.29	30,361			6,956		18,198			(15,337)		3,094		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	3	3,403,154	236.86	114,879			26,868		71,694			(57,845)		11,647		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/18/2025	1	1,198,936	237.29	39,309			9,096		23,949			(19,817)		4,079		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	1,419,706	236.58	48,847			11,454		30,844			(24,659)		4,859		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2023	06/23/2025	2	2,193,762	236.34	74,274			17,699		49,289			(40,180)		7,573		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/20/2025	1	565,788	236.69	18,908			4,440		12,143			(9,559)		1,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2023	06/26/2025	2	2,569,492	236.16	91,672			22,164		59,188			(46,090)		8,947		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	3	2,528,862	236.67	89,719			21,904		55,241			(47,858)		8,830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/27/2025	3	3,139,202	236.84	108,359			26,400		67,334			(59,092)		10,961		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/27/2025	3	1,455,115	237.26	52,245			12,823		29,806			(26,516)		5,081		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	1	938,189	238.01	32,086			8,022		17,896			(17,460)		3,322		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	1	276,131	238.01	9,444			2,351		5,256			(8,638)		975		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2023	06/30/2025	5	3,957,683	238.01	134,473			33,398		75,160			(69,243)		13,935		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/03/2025	3	2,567,666	238.06	84,856			21,372		48,859			(53,661)		9,115		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017I$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/03/2025	3	2,770,840	237	93,987			23,775		59,158			(56,603)		9,837		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	2	1,232,771	237.64	40,144			10,149		24,537			(20,298)		4,376		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	4	3,414,931	236.89	117,887			30,362		74,528			(60,780)		12,254		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	1	333,623	236.89	11,410			2,958		7,309			(5,728)		1,204		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	1	1,886,065	236.89	64,315			16,609		41,242			(33,645)		6,786		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/10/2025	2	3,842,292	237.04	137,739			35,953		82,993			(69,257)		13,897		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	3	2,935,837	238.37	103,323			27,203		55,053			(54,213)		10,646		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	1	971,198	237.8	34,429			9,033		19,358			(17,309)		3,522		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	2	2,891,899	238.89	98,114			25,876		51,084			(52,147)		10,487		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2023	07/14/2025	3	3,732,224	238.72	128,696			34,465		67,697			(66,554)		13,640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	1	1,261,738	238.72	43,278			11,636		23,045			(37,312)		4,635		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	1	1,215,530	238.72	41,693			11,168		22,150			(24,448)		4,454		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/20/2023	07/17/2025	3	5,556,981	238.73	198,702			53,833		101,488			(103,483)		20,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	2	1,625,657	239.41	56,090			15,288		27,569			(28,259)		6,002		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	2	1,670,723	239.52	57,259			15,613		28,040			(30,209)		6,168		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS|U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/18/2025	2	3,037,223	239.59	102,734			28,094		50,579			(69,367)		11,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS|V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	1	645,103	239.45	22,063			6,144		11,046			(16,014)		2,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS|W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	2,570,211	239.45	87,901			24,390		43,902			(49,506)		9,584		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017IS|Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/21/2025	1	4,157,802	239.45	144,644			40,046		70,846			(74,491)		15,465		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2023	07/24/2025	1	2,160,031	239.76	75,046			21,030		35,857			(37,729)		8,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	4	6,120,006	240.43	206,345			58,220		94,435			(110,571)		22,988		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	2	846,602	240.05	29,064			8,221		13,614			(14,677)		3,180		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	07/25/2025	3	2,436,525	240.01	83,405			23,878		39,389			(55,952)		9,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	1	1,829,699	240.84	62,576			17,965		27,198			(34,244)		6,939		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	1	1,093,002	240.84	37,381			10,768		16,293			(20,002)		4,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	2	2,825,668	240.84	96,508			27,640		41,886			(52,957)		10,691		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2023	07/31/2025	3	2,495,680	240.88	83,255			24,154		37,195			(43,229)		9,510		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	3	3,111,135	240.63	100,413			29,302		47,839			(50,587)		11,883		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	08/01/2025	3	2,795,227	239.82	92,216			27,107		47,088			(49,619)		10,677		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	3	561,572	239.57	18,982			5,558		9,704			(11,320)		2,145		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	1	511,086	239.16	17,479			5,186		9,339			(11,699)		1,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	1	386,501	239.16	13,257			3,946		7,078			(6,656)		1,493		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2023	08/04/2025	3	1,039,923	239.16	36,477			10,800		18,958			(20,676)		4,000		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/11/2024	08/07/2025	5	3,375,039	240.06	99,857	9,067		34,078		56,236			(72,138)		13,071		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	4	3,814,194	238.96	129,925			39,184		71,669			(72,001)		14,806		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	3	1,966,751	239.42	64,835			19,556		35,159			(33,956)		7,635		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	2	2,758,442	239.01	93,547			28,294		51,589			(50,634)		10,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	1	1,035,667	238.9	35,420			10,850		19,768			(19,204)		4,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/14/2023	08/11/2025	4	2,119,863	238.9	71,637			21,895		40,374			(37,731)		8,285		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	1	609,108	238.9	20,831			6,401		11,652			(10,459)		2,391		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/14/2025	3	4,567,309	238.92	142,636			44,110		87,363			(76,656)		17,970		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	3	4,733,922	237.2	158,603			49,324		108,171			(82,819)		18,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	3	2,227,126	237.71	73,331			22,772		48,345			(38,289)		8,782		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	3	3,534,190	236.57	120,087			37,473		85,901			(63,514)		13,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/18/2025	3	2,995,337	236.5	101,762			32,083		73,586			(54,541)		11,889		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	1	1,886,124	236.5	64,505			20,440		46,495			(67,198)		7,519		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	1	1,259,467	236.5	43,074			13,608		30,994			(39,997)		5,010		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/21/2025	3	2,304,022	236.44	77,181			24,623		57,200			(43,255)		9,204		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	4	3,495,427	236.81	117,157			37,564		83,988			(64,836)		13,994		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	2	2,290,290	236.09	81,573			26,110		58,885			(44,299)		9,169		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	3	4,203,482	236.04	145,142			46,694		108,633			(80,897)		16,828		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	1	1,094,679	236.34	37,329			12,187		27,698			(24,189)		4,429		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2023	08/25/2025	3	1,997,874	236.34	70,481			22,906		50,466			(38,656)		8,049		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	1	343,859	236.34	11,726			3,817		8,700			(5,895)		1,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2023	08/28/2025	3	2,932,666	236.96	107,354			35,259		70,172			(57,093)		11,890		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2023	08/29/2025	6	3,213,918	238.12	108,911			35,977		68,836			(71,703)		13,058		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	3	3,481,473	238.21	118,054			39,016		73,807			(70,327)		14,145		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2023	08/29/2025	3	4,459,490	238.01	150,603			49,971		96,495			(83,275)		18,118		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	1	664,436	238.05	22,724			7,627		14,430			(11,440)		2,722		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	1	783,553	238.05	26,798			9,018		17,050			(14,953)		3,216		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	08/29/2025	4	6,129,335	238.05	198,832			66,118		132,089			(107,051)		24,903		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	3	3,817,439	237.13	128,730			43,669		91,119			(67,957)		15,733		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2023	09/04/2025	1	646,745	238.05	20,594			6,969		14,101			(10,368)		2,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/05/2025	3	3,864,219	236.79	132,480			45,170		95,143			(75,366)		15,926		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	4	1,127,243	236.95	38,276			13,050		27,354			(19,338)		4,646		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	1	1,594,395	236.94	54,528			18,849		39,030			(30,522)		6,637		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	1	1,663,833	236.94	56,737			19,562		40,659			(31,481)		6,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	2	1,892,970	236.94	66,054			22,731		46,179			(39,180)		7,849		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/11/2025	2	2,181,423	237.65	71,231			24,793		50,026			(37,285)		9,099		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/12/2025	5	6,682,113	237.29	234,372			81,969		158,826			(127,487)		27,926		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	1	1,637,091	237.29	55,814			19,473		38,911			(30,210)		6,842		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	4	5,089,966	238.38	169,335			59,366		109,110			(106,827)		21,272		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	1	2,214,064	237.47	75,500			26,824		52,213			(47,209)		9,343		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	3	4,528,959	237.47	153,252			54,245		106,422			(86,405)		19,038		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	1	1,293,494	237.47	44,108			15,632		30,449			(25,135)		5,448		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	3	1,973,813	237.3	63,986			22,944		47,412			(33,682)		8,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/18/2025	2	2,024,671	237.4	67,671			24,186		48,101			(34,047)		8,560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	4	4,198,041	236.57	136,193			48,959		107,891			(72,308)		17,784		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/19/2025	3	2,624,804	235.13	87,793			31,639		76,581			(66,679)		11,119		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	2	2,744,772	234.76	93,692			34,042		83,011			(58,209)		11,694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	1	1,877,155	234.76	63,823			23,232		56,851			(33,888)		8,012		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	1	1,637,891	234.76	55,852			20,379		49,675			(36,258)		7,004		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/25/2025	2	5,147,987	234.93	162,577			59,681		154,048			(92,045)		22,056		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	3	4,946,483	233.83	171,609			63,368		162,463			(91,086)		21,232		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	5	5,604,366	233.65	191,469			70,682		186,852			(102,893)		24,056		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/26/2025	2	4,876,958	234.37	163,525			60,486		153,150			(117,446)		20,934		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	1	933,602	233.91	31,836			11,922		30,653			(17,526)		4,044		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	1	1,048,173	233.91	35,743			13,354		34,370			(24,532)		4,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	4	3,373,416	233.91	112,352			41,919		110,472			(63,013)		14,561		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2023	10/02/2025	3	4,385,854	233.38	141,226			53,176		150,342			(74,175)		19,035		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	4	3,821,091	232.47	131,821			50,016		141,031			(69,188)		16,614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	6	8,687,564	233.17	288,247	3,937		110,939		303,290			(173,659)		37,773		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2023	10/03/2025	4	2,490,189	232.49	86,758			32,992		91,792			(45,440)		10,827		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	1	2,272,012	233.19	77,476			29,733		79,504			(42,123)		9,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	1,273,504	233.19	43,426			16,702		44,618			(23,528)		5,587		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	3	1,930,032	233.19	66,048			25,318		67,454			(34,995)		8,437		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/10/2025	4	3,945,474	234.26	133,128			51,577		126,991			(78,929)		17,371		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/09/2025	3	2,651,743	233.47	93,868			36,280		90,976			(48,866)		11,654		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/10/2025	4	3,902,404	234.4	124,807			48,529		124,549			(69,863)		17,181		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/10/2025	3	2,913,923	233.29	98,474			38,340		101,424			(51,310)		12,829		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	3	4,866,503	233.16	172,153			67,543		171,780			(91,784)		21,539		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	1	2,319,356	233.16	79,090			31,071		81,869			(43,296)		10,283		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	1	1,999,495	233.16	68,183			26,843		70,665			(36,326)		8,881		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/16/2025	2	3,453,100	234.22	119,727			47,371		112,340			(61,775)		15,363		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	1	584,773	234.72	16,867			6,723		18,262			(46,198)		2,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	2	6,523,949	233.17	217,528			86,441		230,834			(119,897)		29,076		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	3	1,620,844	232.17	52,998			21,145		61,994			(28,331)		7,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	1,304,052	231.16	44,468			17,934		53,988			(23,900)		5,862		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	1	2,167,827	231.16	71,086			28,591		89,655			(37,417)		9,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/21/2025	2	2,501,558	231.16	85,431			34,389		103,457			(51,663)		11,226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/23/2025	4	4,757,503	230.61	172,114			69,771		205,059			(93,327)		21,421		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	10/24/2025	4	4,034,888	231.58	127,058	11,151		57,427		162,212			(79,308)		18,198		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	2	6,895,452	229.67	235,011			95,792		318,252			(146,912)		31,100		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	2	2,505,345	229.71	83,387			34,068		115,283			(43,698)		11,300		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	2	1,008,757	229.08	35,777			14,791		48,615			(17,985)		4,588		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	1	972,322	229.08	33,156			13,663		46,859			(16,669)		4,415		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	3	3,753,817	229.08	136,031			56,032		180,745			(68,587)		17,016		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	3	3,160,635	230.09	114,491			47,535		142,038			(77,132)		14,399		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	10/31/2025	3	2,582,243	230.75	97,169			40,542		110,786			(50,597)		11,783		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	4	7,924,377	231.31	290,996			121,519		326,490			(157,824)		36,160		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	2	1,624,008	232.97	57,784			24,172		59,113			(29,198)		7,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	2	922,048	233.98	31,035			13,126		31,171			(15,598)		4,242		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	1	1,257,359	233.98	43,002			18,134		42,507			(29,281)		5,775		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	5	2,906,123	233.98	97,626			41,166		98,121			(53,611)		13,326		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/06/2025	2	2,853,533	233.64	95,326			40,469		99,171			(47,934)		13,149		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	3	3,533,356	233.27	120,227			51,213		126,477			(60,464)		16,308		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/07/2025	4	9,990,284	233.33	341,074			145,672		356,228			(188,909)		46,109		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2023	11/07/2025	3	4,471,907	232.82	157,293			67,310		165,762			(86,292)		20,639		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	1	534,611	233.79	18,230			7,863		18,454			(9,165)		2,483		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	2	2,344,151	233.79	85,876			37,170		81,015			(53,623)		10,906		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	6	5,456,394	233.79	191,170			82,463		188,109			(107,286)		25,304		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2025	3	3,336,818	233.52	130,031			56,463		117,888			(67,328)		15,548		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	2	1,297,693	235.64	44,908			19,560		38,825			(22,583)		6,056		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	3	5,757,435	235.84	197,512			86,125		169,424			(120,195)		26,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/14/2025	3	4,296,134	235.97	147,725			64,719		125,077			(84,009)		20,050		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	4	2,974,009	236.04	97,930	7,404		46,963		86,433			(63,181)		13,945		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	1	1,487,919	236.04	51,036			22,542		43,369			(49,916)		6,998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	1	721,855	236.04	24,760			10,917		21,010			(20,925)		3,390		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/20/2025	2	2,450,105	236.38	84,408			37,546		69,551			(42,544)		11,542		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/28/2023	11/21/2025	3	1,538,829	236.38	54,077			24,324		43,682			(27,478)		7,260		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	3	6,407,358	236.75	219,374			98,079		176,455			(136,494)		30,230		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	2	1,596,144	236.88	54,650			24,593		43,664			(34,603)		7,565		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/26/2025	3	799,179	236.88	18,042	13,534		15,682		21,930			(21,830)		3,799		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/26/2025	3	3,935,708	236.56	136,089			61,601		110,806			(68,529)		18,711		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	5	4,027,784	236.72	130,317	9,019		63,564		112,129			(73,572)		19,207		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	7	6,613,260	236.64	224,274	10,147		108,022		185,562			(129,530)		31,536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	11/28/2025	4	2,652,134	237.16	91,741			41,932		71,234			(77,522)		12,647		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	2	2,511,118	237.68	84,615	2,688		40,488		65,081			(53,672)		12,064		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	1	1,157,389	237.68	39,930			18,374		29,947			(25,034)		5,552		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/01/2025	8	4,100,939	237.68	117,614	19,953		63,936		105,939			(83,690)		19,644		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/04/2025	5	6,031,298	237.18	199,377			92,360		162,998			(104,175)		29,020		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/05/2025	5	2,528,729	236.51	87,986			40,921		72,277			(44,311)		12,185		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	4	2,991,140	236.22	106,970			49,841		87,497			(64,265)		14,413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	4	1,979,295	237.01	63,821	5,624		32,687		54,282			(34,955)		9,537		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	1	1,830,723	237.14	62,977			29,585		49,948			(33,426)		8,873		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/08/2025	6	3,280,521	237.14	103,391	14,828		56,293		89,364			(111,594)		15,877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	3	2,232,287	237.14	74,710	3,001		36,726		60,998			(42,969)		10,836		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/11/2025	2	3,876,057	237.44	142,232			67,256		103,497			(78,076)		18,842		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	4	2,425,992	237.88	91,200			43,345		62,515			(48,032)		11,810		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	4	7,108,745	239.13	217,444	35,951		123,466		164,989			(172,360)		34,606		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/12/2025	7	9,760,238	239.49	341,445			162,918		219,667			(231,665)		47,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	1	1,639,881	239.22	56,740			27,201		37,978			(34,318)		8,029		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/15/2025	6	9,348,801	239.22	327,684	3,192		158,739		216,116			(186,436)		45,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/17/2025	2	3,448,789	239.22	120,150			57,701		80,014			(63,893)		16,910		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2023	12/18/2025	3	3,102,312	239.79	104,597	6,926		54,017		68,698			(63,291)		15,233		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	4	3,000,981	240.47	102,865			49,828		62,772			(61,590)		14,756		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	3	4,289,900	239.11	150,951			73,121		100,650			(84,192)		21,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/19/2025	3	4,942,178	240	175,131			85,318		107,698			(101,899)		24,301		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	1	5,659,408	240.26	196,381			96,165		121,309			(127,893)		27,985		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/22/2025	3	3,705,428	240.26	131,385			64,363		79,271			(71,652)		18,297		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	5	4,637,372	240.68	152,417	10,256		80,641		96,341			(83,765)		23,027		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/26/2025	5	3,811,935	240.92	119,552	10,325		64,310		77,530			(76,144)		18,929		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	5	6,299,367	241.08	132,550	81,916		106,478		126,207			(131,720)		31,280		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	5	5,444,647	240.48	60,048	126,301		93,086		115,468			(99,060)		27,149		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	2	1,335,066	240.48	43,956	2,131		23,034		28,369			(31,169)		6,666		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/02/2026	7	2,438,474	240.55		79,250		40,188		51,699			(53,981)		12,226		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	6	7,661,659	239.43		267,460		134,739		178,561			(153,565)		38,413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	12/31/2025	1	313,340	240.48		10,085		5,077		6,671			(5,008)		1,567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/02/2026	7	5,724,383	239.31		201,730		102,219		134,671			(110,453)		28,700		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	2	2,240,977	239.49		77,789		39,556		52,308			(68,832)		11,297		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	3	2,957,416	239.49		103,109		52,371		68,908			(56,838)		14,888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/07/2026	3	1,222,492	239.49		42,381		21,578		28,535			(24,604)		6,171		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2026	4	3,031,233	240.41		100,578		51,446		65,690			(52,407)		15,321		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	5	1,590,289	239.75		55,201		28,315		36,416			(26,886)		8,049		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	4	10,993,287	239.99		375,200		193,043		246,905			(199,264)		55,640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	3	1,596,497	239.52		56,035		28,920		37,327			(43,416)		8,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	1	1,676,816	239.75		58,186		30,173		38,677			(50,243)		8,532		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	1	1,088,812	239.75		37,891		19,674		25,114			(22,290)		5,547		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/12/2026	5	3,468,213	239.75		116,722		60,519		79,852			(63,617)		17,624		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/15/2026	1	80,626	239.75		2,519		1,313		1,863			(1,206)		411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	2	10,362,420	238.94		344,017		180,002		256,308			(168,936)		52,936		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	5	4,740,692	238.13		167,845		88,108		125,021			(93,842)		24,217		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	3	8,504,780	238.37		302,728		158,791		220,139			(156,916)		43,446		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	2	1,584,393	239.4		54,710		28,718		37,723			(83,308)		8,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2024	01/21/2026	2	2,329,545	239.4		81,131		42,912		55,854			(40,044)		11,978		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/20/2026	2	1,069,567	239.4		37,776		19,994		25,600			(19,461)		5,492		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/22/2026	3	4,147,157	239.63		143,950		76,367		97,608			(69,331)		21,352		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	1	768,628	239.73		26,195		13,925		17,987			(12,270)		3,962		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/23/2026	4	4,636,173	239.51		165,187		88,082		110,335			(81,974)		23,900		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/23/2026	3	2,302,631	240.04		81,132		43,515		52,567			(50,360)		11,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	1	4,243,503	240.23		146,825		78,951		95,916			(73,325)		22,016		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	1	2,985,547	240.23		103,300		55,481		67,358			(58,398)		15,470		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/26/2026	2	4,237,800	240.23		149,089		80,021		95,610			(135,258)		21,931		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/29/2026	3	2,418,069	241		82,516		44,558		51,372			(43,077)		12,561		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	2	1,897,041	240.87		59,745		32,357		40,796			(27,388)		9,867		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	01/30/2026	6	6,981,875	239.22		251,579		136,574		171,615			(131,635)		36,316		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	5	3,763,789	240.41		134,905		73,645		84,072			(81,398)		19,577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	1	1,889,286	241.62		65,369		35,738		38,392			(31,382)		9,877		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/02/2026	4	2,834,261	241.62		93,736		51,259		57,595			(46,104)		14,798		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	2	2,258,620	241.62		77,777		42,581		45,991			(42,367)		11,822		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017P$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/05/2026	3	5,658,086	240.36		201,170		110,561		128,060			(90,609)		29,653		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	3	3,027,124	240.8		107,226		59,109		66,125			(51,810)		15,884		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/18/2024	02/06/2026	5	2,956,715	241.38		102,624		56,788		61,613			(65,779)		15,515		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	3	4,747,708	241.65		164,709		91,163		96,665			(77,922)		24,913		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	1	2,290,645	241.93		79,027		44,012		45,921			(39,590)		12,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/09/2026	4	8,793,325	241.93		304,175		169,196		175,919			(140,729)		46,313		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	1	1,275,239	241.93		43,996		24,476		25,512			(30,032)		6,725		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/12/2026	3	3,397,101	242.04		108,226		60,585		67,650			(47,641)		17,958		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	3	3,445,753	240.29		122,874		68,838		79,157			(78,794)		18,238		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	3	8,627,597	241.22		311,407		175,272		183,841			(143,823)		45,664		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	3	2,551,402	242.7		84,228		47,509		48,148			(53,842)		13,504		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/13/2026	4	2,880,732	241.76		98,710		55,782		58,745			(46,550)		15,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	1	1,362,555	241.76		46,872		26,563		27,955			(25,378)		7,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/18/2026	2	1,707,722	241.76		58,694		33,300		35,107			(73,272)		9,094		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2026	2	2,283,676	241.76		77,129		43,864		46,948			(36,106)		12,175		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	5	3,774,530	241.47		132,030		75,284		79,564			(58,487)		20,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/20/2026	3	5,418,763	241.75		190,112		108,585		111,623			(87,320)		28,925		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/20/2026	2	2,541,611	242.56		87,387		50,056		49,039			(49,317)		13,567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	1	3,699,551	242.65		126,895		73,034		71,201			(74,183)		19,843		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	3	2,320,516	242.65		75,860		43,680		44,565			(73,475)		12,431		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	1	2,360,025	242.65		81,185		46,773		45,518			(42,544)		12,673		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/28/2024	02/26/2026	6	5,037,038	241.86		177,085		102,664		103,715			(81,305)		27,080		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/01/2024	02/27/2026	5	2,364,935	242.14		82,588		47,981		47,662			(34,608)		12,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/29/2024	02/27/2026	2	2,130,173	242.32		73,483		42,641		42,372			(46,994)		11,466		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	3	2,324,818	242.69		81,965		47,824		44,832			(34,141)		12,514		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	1	1,956,485	243.11		67,303		39,345		36,616			(35,085)		10,568		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	3	4,510,512	243.11		154,236		89,960		84,045			(70,237)		24,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	1	1,680,926	243.11		57,824		33,836		31,459			(23,987)		9,090		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	3	7,100,156	243.07		239,675		140,728		133,493			(107,925)		38,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/06/2024	03/05/2026	4	1,971,896	242.61		69,833		41,159		38,607			(28,674)		10,689		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/06/2026	3	6,155,256	243.48		212,091		125,582		112,243			(95,179)		33,404		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	2	1,776,359	242.99		62,981		37,281		33,774			(25,700)		9,640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/09/2026	2	2,666,092	243.55		91,964		54,649		48,603			(39,136)		14,519		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/12/2024	03/06/2026	3	2,747,068	243.55		94,372		55,950		49,854			(40,161)		14,908		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	2	1,493,248	243.55		50,965		31,331		27,284			(27,816)		8,141		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	3	3,978,709	243.51		138,664		82,744		73,034			(69,953)		21,718		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/12/2026	1	1,166,925	243.9		40,381		24,162		20,765			(18,226)		6,377		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	4	6,144,379	244.03		200,519		120,545		108,268			(79,974)		33,616		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	3	7,183,816	243.14		246,762		148,614		136,206			(111,940)		39,302		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	1	1,628,507	242.81		55,858		33,730		31,858			(28,771)		8,940		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	1	905,169	242.81		31,047		18,765		17,745			(12,282)		4,975		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/13/2026	3	3,242,155	242.81		113,092		68,156		63,158			(58,560)		17,738		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	3	6,391,387	243.56		221,496		134,319		118,086			(97,612)		35,167		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/19/2026	2	2,119,324	243.78		76,448		46,485		38,513			(29,963)		11,674		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	3	1,804,244	244.65		62,813		38,363		30,532			(24,450)		9,950		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/26/2024	03/20/2026	3	6,452,523	245.06		214,911		131,451		105,321			(102,911)		35,583		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	2	1,226,670	244.3		41,121		25,310		21,491			(17,566)		6,795		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	5	4,267,887	244.3		143,649		88,010		74,248			(61,550)		23,536		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	1	1,374,026	244.3		47,266		28,997		24,016			(18,269)		7,603		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/25/2026	3	4,092,982	243.85		140,140		86,314		74,525			(57,665)		22,698		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/26/2026	2	974,425	243.75		36,369		22,469		17,909			(13,901)		5,410		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	3	2,260,591	245.14		78,345		48,646		37,071			(43,165)		12,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	03/27/2026	3	13,278,480	245.46		444,359		276,219		212,057			(177,405)		73,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	03/30/2026	2	2,160,499	245.46		73,866		45,991		34,679			(37,494)		12,048		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	1	1,964,385	245.46		67,575		42,084		31,611			(45,039)		10,966		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	1	2,038,391	243.69		69,917		44,239		38,310			(37,837)		11,454		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	1	2,102,237	241.06		71,897		46,184		48,924			(31,676)		11,902		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	2	2,373,436	242.43		78,669		50,370		49,538			(36,686)		13,395		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	2	8,531,115	243.02		295,713		186,336		168,151			(131,518)		47,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	2	2,230,232	239.25		76,853		49,938		59,753			(26,915)		12,681		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	5	5,695,420	240		188,677		121,760		144,045			(70,716)		32,315		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/02/2026	6	4,597,562	243.69		157,003		101,257		85,842			(79,729)		25,722		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	3	3,166,173	244.1		107,638		67,537		57,201			(45,170)		17,714		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/17/2026	3	8,514,308	239.42		290,699		188,938		225,107			(107,135)		48,411		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	3	5,005,207	241.06		166,677		106,871		116,068			(65,261)		28,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/10/2024	06/05/2026	3	5,227,075	243		178,541		128,316		112,069			(58,121)		31,225		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/07/2024	05/06/2026	4	6,901,125	242.01		236,935		159,612		153,701			(80,925)		40,021		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/05/2024	06/04/2026	2	2,801,245	242.7		99,247		70,966		61,288			(29,978)		16,718		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	3	8,680,546	243.05		285,344		199,047		182,146			(94,902)		51,153		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/15/2026	4	7,294,510	243.8		249,270		171,663		143,317			(110,188)		42,688		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/30/2024	05/29/2026	2	2,621,435	240.75		93,329		66,047		65,766			(27,282)		15,554		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/24/2024	05/27/2026	1	3,354,899	242.09		114,738		80,537		76,081			(36,699)		19,867		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/05/2024	06/03/2026	5	4,973,874	242.47		172,596		123,011		110,568			(51,157)		29,655		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/24/2026	4	2,451,901	240.97		83,740		55,369		58,202			(28,371)		14,044		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2024	05/20/2026	4	6,876,727	243.42		237,323		164,481		140,121			(82,810)		40,444		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/28/2024	05/22/2026	3	5,730,947	241.34		200,442		140,212		136,780			(63,810)		33,772		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/31/2024	05/29/2026	4	4,338,643	242.67		147,011		104,344		94,579			(79,932)		25,743		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	06/29/2026	1	2,178,781	243.9		74,732		55,921		44,933			(18,812)		13,312		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2024	06/18/2026	4	6,348,406	243.98		219,370		162,018		128,540			(66,542)		38,394		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/23/2026	2	1,676,035	243.98		57,894		42,828		34,142			(17,566)		10,184		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/28/2024	06/25/2026	5	3,037,396	244.24		105,397		78,350		60,813			(27,047)		18,489		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/10/2024	04/08/2026	6	5,763,960	243.97		195,677		124,348		106,080			(76,043)		32,459		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017QSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/03/2024	04/01/2026	4	5,473,688	244.78		181,617		113,675		93,248			(76,944)		30,590		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/11/2024	04/10/2026	3	4,246,097	242.43		143,417		91,668		88,625			(51,749)		23,963		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	05/13/2026	6	7,595,606	242.65		267,280		182,801		162,462			(90,928)		44,361		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	2	620,826	239.5		21,298		13,899		16,383			(7,399)		3,545		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/22/2026	2	5,298,650	240.13		187,667		122,805		133,718			(89,763)		30,286		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/01/2026	3	3,163,496	241.26		109,978		73,727		74,085			(46,602)		18,252		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	2	1,689,968	242.09		55,636		39,075		38,324			(39,092)		9,998		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/30/2024	04/24/2026	2	1,101,874	241.5		34,446		22,715		25,140			(11,731)		6,311		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	4	10,114,561	241.41		316,480		210,336		233,788			(110,252)		58,236		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	3	7,703,914	242.09		257,244		180,170		173,749			(84,812)		45,398		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/07/2026	2	2,731,015	242.14		92,783		62,740		60,340			(30,043)		15,854		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2024	05/01/2026	3	5,841,775	240.56		201,647		134,948		144,247			(113,956)		33,704		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	3	1,881,096	239.63		71,578		48,840		49,690			(31,033)		10,853		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	1	2,082,970	243		71,238		51,275		44,831			(34,879)		12,491		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/04/2024	06/01/2026	2	1,258,186	242.67		43,037		30,551		27,531			(12,485)		7,487		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	3	6,283,945	243.42		212,506		152,508		130,624			(72,869)		37,538		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/29/2024	05/28/2026	2	3,491,951	241.55		113,590		80,024		82,547			(35,901)		20,699		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	2	4,586,876	242.99		157,057		114,181		99,292			(51,529)		27,584		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/18/2024	06/10/2026	5	3,544,970	243.08		121,935		88,545		75,980			(42,547)		21,278		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	2	6,554,273	240.24		228,056		150,463		164,239			(85,511)		37,542		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S5T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	4	3,205,109	243.2		110,663		79,342		67,741			(34,022)		19,146		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	846,849	243.98		29,047		21,456		17,216			(17,040)		5,141		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/17/2024	04/16/2026	2	1,182,755	239.35		40,115		25,945		31,378			(14,170)		6,718		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	3	2,984,242	244.39		103,030		76,809		59,100			(26,221)		18,183		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	2	4,496,436	243.41		155,424		114,286		94,949			(42,863)		27,193		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/18/2024	06/17/2026	4	5,374,158	243.44		184,267		134,960		113,028			(51,215)		32,471		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	1	2,382,773	241.06		81,491		52,387		55,551			(31,087)		13,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	1	1,535,102	239.5		52,347		34,130		40,508			(83,127)		8,756		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S5P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	1	1,957,478	242.67		66,946		47,543		42,833			(19,403)		11,660		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S5A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	1	2,846,714	244.17		97,358		67,226		54,563			(34,631)		16,709		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	3	5,773,475	242.73		203,154		148,142		127,254			(56,641)		34,720		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	1	2,437,765	242.73		83,859		61,135		53,931			(35,832)		14,702		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/17/2024	06/11/2026	3	4,651,345	242.66		162,697		118,089		102,934			(48,554)		27,945		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	2	4,957,343	242.84		167,918		114,188		103,908			(61,429)		28,807		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	2	1,433,548	241.88		51,962		35,280		32,301			(16,682)		8,330		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	4	3,965,638	243.61		139,148		102,593		82,533			(36,555)		23,983		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/03/2024	05/29/2026	3	4,198,507	241.33		152,964		108,360		100,905			(44,604)		24,912		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	3	5,765,342	244.56		193,770		144,689		112,921			(49,081)		35,128		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Q$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	2	3,057,842	244.02		98,846		62,268		55,638			(36,578)		17,108		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/23/2026	2	917,021	241.22		31,594		20,736		21,365			(15,355)		5,247		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	1	2,738,974	241.26		93,673		62,878		64,370			(32,561)		15,851		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/17/2026	2	5,226,185	239.5		182,090		118,561		137,474			(100,546)		29,715		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	1	2,129,284	243.07		72,619		52,787		45,814			(19,833)		12,805		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	1	1,751,613	240.97		59,730		39,519		41,724			(35,560)		10,064		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/21/2026	2	3,715,124	243.73		117,741		81,908		73,928			(35,833)		21,871		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/21/2024	05/15/2026	3	5,995,933	244.17		202,406		139,566		114,432			(68,558)		35,089		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/14/2026	3	7,967,309	243.22		285,739		195,886		163,460			(94,626)		46,578		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	1	2,293,667	243.9		78,673		58,897		47,397			(26,911)		14,027		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/01/2024	04/30/2026	1	1,868,678	239.54		63,969		42,587		49,615			(21,382)		10,770		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/10/2024	04/09/2026	2	1,791,900	244.28		54,079		34,457		32,203			(19,622)		10,102		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017R$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	1	2,271,956	241.26		77,701		52,192		53,489			(31,833)		13,162		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	1	2,432,695	244.17		83,198		57,484		46,727			(25,714)		14,293		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	3	1,302,742	244.04		44,104		30,354		25,143			(13,750)		7,624		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	1	2,599,830	242.73		89,434		65,233		57,624			(31,258)		15,694		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	3	4,120,149	244.45		140,417		104,044		81,072			(49,669)		25,057		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC0170$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	2	3,845,807	243.69		130,955		82,952		72,280			(52,703)		21,634		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	3	8,135,279	242.91		276,719		187,982		169,799			(119,475)		47,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	1	2,132,481	242.84		72,931		49,689		44,961			(26,547)		12,442		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017S$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	1	1,307,979	242.84		44,733		30,458		27,523			(14,275)		7,624		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017RSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	1	1,550,276	240.97		52,864		35,001		36,992			(32,739)		8,917		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017SSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	2,208,548	243		75,532		54,338		47,534			(21,195)		13,231		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	06/26/2026	3	5,338,374	243.9		185,517		138,829		109,657			(52,556)		32,526		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/03/2024	07/02/2026	4	4,465,376	245.05		154,886		117,096		84,917			(37,791)		27,357		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/02/2026	5	3,851,023	245.09		135,432		102,481		72,907			(32,951)		23,593		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	3	6,954,641	247.02		237,370		185,223		116,840			(55,723)		43,378		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	1	2,788,459	246.21		96,202		74,765		49,719			(26,390)		17,362		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	07/31/2026	4	4,957,311	244.15		167,643		134,008		104,161			(44,613)		31,164		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	4	4,946,449	245.1		171,698		135,516		96,870			(40,261)		31,042		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	4	3,866,589	243.96		134,436		108,347		83,050			(30,290)		24,454		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	4	2,689,577	244.32		94,616		76,701		56,694			(17,916)		17,098		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	4	4,768,339	246.24		161,823		122,784		82,880			(45,074)		29,213		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/06/2026	1	2,290,950	243.24		78,173		62,582		51,707			(15,592)		14,477		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	3	4,159,241	245.83		148,055		122,012		79,351			(79,624)		26,619		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	2	7,501,907	247		255,125		197,842		125,437			(58,945)		46,585		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/09/2026	3	2,161,058	246.12		77,094		58,767		38,195			(18,327)		13,324		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	4	6,452,942	245.82		217,153		172,530		119,965			(53,923)		40,567		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	1	3,967,423	244.15		138,463		110,314		83,687			(32,110)		25,028		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	3	3,879,634	245		135,919		110,698		77,910			(39,123)		24,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	3	1,103,442	247.74		36,373		28,186		17,415			(8,187)		6,852		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	1	1,678,362	243.96		58,575		47,230		36,187			(20,297)		10,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/18/2026	5	4,243,495	248.45		148,699		128,555		69,173			(21,989)		27,787		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/05/2026	3	3,582,819	242.65		128,053		102,350		84,162			(29,708)		22,621		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/27/2026	3	1,834,170	246.61		62,393		51,820		33,320			(10,574)		11,797		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017U$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	4	3,251,670	242.93		118,071		95,053		75,091			(23,019)		20,565		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/11/2026	4	4,356,878	247.96		157,551		134,387		72,919			(24,852)		28,369		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	3	2,918,392	246.61		101,491		84,018		52,899			(17,474)		18,755		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	3	8,402,371	248.28		296,348		255,646		138,753			(42,551)		55,019		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/04/2026	2	7,592,799	246.77		270,372		228,318		137,536			(49,107)		49,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	08/28/2026	4	5,231,629	246.02		186,366		155,884		99,307			(56,899)		33,677		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/17/2024	09/16/2026	3	5,143,384	250.29		173,621		148,746		72,952			(37,978)		33,625		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/19/2024	08/14/2026	3	4,555,496	245.15		160,830		131,173		90,497			(33,781)		28,984		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	3	4,653,768	247.45		167,355		141,744		80,682			(29,078)		30,253		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	1	2,109,942	246.55		73,637		60,791		38,339			(19,227)		13,549		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/10/2026	1	628,896	248.14		21,315		18,090		10,391			(3,225)		4,092		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	2	1,228,736	246.21		42,440		35,444		23,006			(6,996)		7,910		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	4	3,060,121	247.19		106,543		89,763		53,728			(16,780)		19,812		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/24/2026	2	1,088,093	248.58		35,377		30,740		17,684			(4,637)		7,159		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	09/23/2026	4	12,111,773	248.71		422,417		365,832		194,795			(63,361)		79,624		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/08/2026	4	5,107,802	245.79		178,404		135,697		92,612			(85,781)		31,464		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	1	2,125,939	246.24		73,132		55,452		37,211			(19,553)		13,084		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	3	2,058,224	246.21		72,454		56,284		36,531			(18,277)		12,781		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/01/2026	3	2,479,110	246.02		87,084		72,882		47,260			(14,202)		16,011		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	1	1,327,843	246.58		45,811		35,176		22,833			(10,635)		8,224		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	3	7,249,896	245.47		244,570		194,401		138,519			(50,169)		45,577		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/24/2026	4	4,120,782	244.66		143,874		113,173		82,867			(40,950)		25,748		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	3	2,767,169	246.02		99,773		83,639		52,752			(17,850)		17,886		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	3	5,191,763	243.55		187,281		147,133		112,980			(79,668)		32,440		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	2	2,097,605	244.66		72,657		57,201		42,353			(18,201)		13,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/11/2026	2	4,287,177	249.18		153,726		131,284		65,551			(35,510)		27,915		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	1	1,596,501	244.15		55,718		44,375		33,676			(11,343)		10,063		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	1	3,083,397	249.18		108,536		92,732		47,393			(24,385)		20,142		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/12/2026	4	7,496,425	243.68		268,746		217,348		164,893			(57,811)		47,614		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/03/2024	08/28/2026	3	8,879,659	245.83		312,069		260,548		170,852			(55,498)		57,161		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	3	2,873,902	243.83		100,322		78,615		61,289			(21,708)		17,957		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	4	2,569,294	245.84		89,144		73,613		48,912			(22,570)		16,443		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	2	1,942,616	243.96		72,825		61,126		41,805			(80,635)		12,318		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	2	866,443	244.38		31,289		25,471		18,188			(5,817)		5,513		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	1	1,804,556	246.24		62,077		47,049		31,512			(31,791)		11,096		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	3	5,416,853	243.73		189,344		152,331		118,235			(38,880)		34,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	1	2,021,001	246.21		69,725		54,209		36,035			(15,516)		12,595		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	1	1,096,848	246.55		38,280		31,593		19,931			(8,886)		7,037		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	4	7,997,168	246.87		283,379		218,605		134,761			(87,679)		49,573		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	4	7,779,557	243.67		285,495		214,641		163,463			(86,164)		47,618		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/10/2026	3	3,620,427	246.58		125,366		96,147		61,961			(35,719)		22,342		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	2	931,030	245.6		32,886		26,987		18,044			(17,589)		5,954		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	1	1,265,986	245.15		44,056		35,936		25,253			(11,642)		8,075		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	2	676,107	247.17		23,212		19,583		11,899			(5,891)		4,377		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	3	1,642,380	246.78		54,939		42,001		27,686			(22,873)		10,135		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	3	2,238,351	248.54		77,450		66,761		36,294			(10,689)		14,657		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/04/2024	09/03/2026	2	3,926,565	246.35		143,906		120,812		73,159			(23,094)		25,401		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	2	1,216,246	245.15		42,446		34,644		24,260			(10,864)		7,764		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	1,128,157	246.77		39,598		33,452		20,527			(6,146)		7,328		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	1	1,775,599	248.45		62,324		53,837		29,087			(8,487)		11,655		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	1	1,278,872	248.23		44,888		39,208		21,432			(12,922)		8,441		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/17/2026	2	688,510	249.52		22,597		19,436		10,348			(3,161)		4,505		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	5	6,409,713	248.23		220,147		192,656		107,159			(29,333)		42,205		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/30/2026	2	1,474,123	245.43		51,794		40,980		28,169			(16,536)		9,259		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	2	4,595,769	246.55		160,198		132,183		83,135			(41,586)		29,413		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	3	4,181,029	246.06		145,989		111,867		74,424			(40,196)		25,801		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/23/2026	2	1,805,986	246.84		50,873		39,755		30,803			(11,118)		11,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/16/2026	1	840,928	248.14		28,263		21,810		12,878			(25,056)		5,217		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/25/2026	2	2,926,046	247.34		101,928		88,860		52,171			(13,068)		19,267		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/19/2024	07/27/2026	2	2,058,525	244.66		70,988		57,322		41,480			(25,093)		12,896		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/19/2026	4	8,635,618	245.64		300,313		245,720		166,636			(70,552)		55,175		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	1	629,972	246.02		21,986		18,382		11,984			(10,197)		4,065		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	2	4,469,022	247.21		160,418		139,916		80,447			(22,326)		29,426		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	1	2,019,687	249.18		70,891		60,555		31,043			(15,915)		13,183		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	2	5,143,924	248.23		178,156		155,908		86,413			(45,784)		33,977		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	2,541,832	248.45		89,472		77,305		41,639			(12,167)		16,697		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/01/2024	09/30/2026	3	6,327,744	247.74		224,088		196,225		110,341			(27,863)		41,830		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017V\$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	1	1,504,947	247.58		53,979		46,013		25,895			(7,967)		9,799		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017T\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	1	2,272,167	246.58		78,390		60,167		38,978			(34,882)		14,059		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/16/2026	3	4,677,049	244.75		156,660		153,756		108,160			(2,904)		32,730		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/09/2026	3	4,291,981	246.7		147,724		143,587		86,640			(4,137)		29,888		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	3	2,106,617	247.02		65,573		57,780		38,718			(7,793)		13,948		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	3	5,488,815	245.12		188,260		165,970		115,321			(22,290)		36,341		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	2	3,936,800	244.59		137,858		124,203		86,916			(20,202)		26,348		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/02/2024	10/01/2026	3	2,834,474	248.07		93,578		82,118		48,332			(11,460)		18,752		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2024	10/02/2026	2	3,844,880	243.88		129,349		114,199		87,814			(15,149)		25,456		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	3	5,573,524	242.44		204,216		188,706		144,373			(18,675)		37,841		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	1	1,486,594	245.08		51,882		46,815		31,844			(5,067)		9,972		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	4	6,375,744	243.9		222,994		201,724		148,219			(26,124)		42,835		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	5	7,879,906	242.51		275,417		253,684		202,107			(21,733)		53,301		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/07/2026	4	7,329,949	241.7		261,152		231,300		194,393			(42,118)		48,720		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	1	3,877,427	243.31		135,322		120,970		92,908			(17,276)		25,872		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	2	2,533,693	242.43		87,839		80,993		65,320			(13,291)		17,138		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/06/2026	4	2,081,827	244.81		73,951		69,016		46,176			(4,935)		14,155		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/14/2026	4	7,534,304	243.86		269,135		240,907		174,256			(40,417)		50,349		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/22/2026	1	3,057,986	244.07		105,870		95,967		70,287			(9,903)		20,560		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/23/2026	3	2,852,012	243.29		100,542		91,712		69,144			(8,830)		19,190		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	1	3,213,144	245.08		112,139		101,202		68,828			(13,727)		21,571		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	2	4,117,890	244.16		141,843		129,159		94,278			(14,335)		27,708		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	1	1,177,170	243.29		41,083		37,472		28,644			(3,612)		7,945		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	2	7,955,596	246.43		272,067		266,134		164,000			(5,933)		55,479		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	10/29/2026	2	1,366,290	243.45		48,481		44,426		32,944			(4,055)		9,235		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	3,586,802	244.99		125,847		117,200		78,620			(8,647)		24,388		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	4	951,279	244.45		33,999		30,659		21,176			(7,382)		6,362		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/11/2026	3	6,912,112	245.92		236,326		220,645		143,066			(15,681)		47,172		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	11/10/2026	2	3,879,443	245.69		133,682		124,765		81,476			(10,709)		26,456		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	1	1,805,637	243.88		63,197		55,818		41,461			(9,842)		11,992		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/28/2026	4	7,492,960	243.98		256,538		234,491		174,442			(22,047)		50,607		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/04/2026	2	8,387,713	247.62		291,001		281,818		158,527			(9,182)		58,203		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	3	4,102,011	245.92		138,914		130,296		85,070			(10,595)		28,036		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/04/2024	10/30/2026	5	5,019,010	243.88		165,285		152,579		117,718			(12,706)		33,949		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	1	1,280,646	244.64		44,438		41,814		29,053			(2,625)		8,778		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	3	6,814,444	244.64		237,878		223,838		154,037			(19,322)		46,574		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	4	3,551,109	242.15		127,697		114,008		91,655			(13,689)		23,640		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	1	2,813,132	245.69		97,616		91,027		59,082			(10,324)		19,170		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	2	5,758,031	245.69		199,477		185,958		120,462			(27,970)		39,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	2	1,434,103	247.6		43,120		42,009		27,222			(1,111)		9,980		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	2	4,270,655	245.44		146,991		138,090		91,524			(11,171)		29,188		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/03/2024	11/23/2026	3	3,453,702	247.23		124,393		118,665		66,215			(5,728)		23,777		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	1	2,062,956	248.56		71,585		68,729		34,504			(2,856)		14,274		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	4	3,882,427	248.49		133,405		127,466		68,438			(13,472)		26,767		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/25/2026	2	3,247,078	248.6		115,170		110,399		56,818			(4,772)		22,387		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/14/2024	11/12/2026	2	1,632,815	245.64		56,936		53,320		34,499			(3,616)		11,152		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	12/04/2026	4	4,357,258	247.6		147,955		143,608		82,534			(4,347)		30,235		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/15/2026	1	1,767,557	245.32		61,334		60,070		39,340			(1,264)		12,361		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	2	663,750	245.51		24,633		23,386		14,248			(1,247)		4,560		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/24/2026	3	7,878,567	238.64		269,581		269,310		266,768			(270)		55,442		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	5	13,468,093	245.24		471,553		444,783		293,810			(29,021)		92,386		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	4	6,632,290	247.23		235,427		223,870		126,888			(11,557)		45,561		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	1	2,463,003	244.64		85,466		80,411		55,776			(5,055)		16,871		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	4	10,081,563	238.2		352,603		348,533		349,170			(4,069)		70,650		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/30/2026	2	4,644,042	238.16		161,718		161,718		162,226					32,816		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/21/2026	1	2,147,668	238.71		74,309		73,492		72,336			(818)		15,082		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/30/2024	12/28/2026	2	5,200,132	238.64		179,739		179,500		176,505			(239)		36,695		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	1	1,906,837	245.32		66,167		64,802		42,440			(1,365)		13,325		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/03/2026	2	5,645,669	248.73		185,857		179,649		98,737			(6,208)		39,148		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	3	6,340,935	245.32		204,741		200,747		140,612			(3,995)		44,219		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/16/2026	4	2,586,036	245.08		84,960		76,858		55,185			(18,342)		17,308		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	2	2,065,509	246.6		70,531		68,982		42,131			(1,548)		14,404		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	3	9,681,682	248.98		336,495		322,646		165,263			(25,038)		66,847		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	1	2,734,791	243.31		95,444		85,335		65,641			(10,109)		18,262		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	1	2,369,508	248.56		81,985		78,701		39,629			(31,642)		16,360		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/08/2026	2	1,059,758	242.35		38,021		33,782		26,981			(4,238)		7,049		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	1	1,872,353	248.56		64,971		62,383		31,391			(8,091)		12,965		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	4	6,021,107	248.98		206,039		198,340		103,503			(7,700)		41,721		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	1	4,061,681	243.96		102,725		101,029		98,895			(26,142)		28,444		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	2	6,873,137	239.56		219,183		216,381		219,482			(2,802)		48,166		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/24/2024	12/23/2026	3	9,762,345	238.73		343,707		341,491		328,784			(2,217)		68,651		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Z\$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/26/2024	12/24/2026	2	2,604,537	239.12		87,675		87,533		85,723			(142)		18,328		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/23/2024	12/18/2026	4	9,114,141	238.71		314,860		311,953		306,212			(2,907)		63,870		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017W\$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/14/2024	10/09/2026	2	3,945,165	243.31		138,687		123,917		94,369			(14,770)		26,263		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/05/2026	2	1,781,473	243.64		66,225		61,389		42,702			(4,836)		12,104		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017Y\$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2026	3	4,507,261	245.46		122,154		118,326		96,954			(100,948)		30,941		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017X\$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	1	3,491,184	242.43		121,493		111,968		90,293			(21,744)		23,668		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	11/20/2026	3	10,706,026	246.5		377,461		358,432		214,989			(21,996)		73,546		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/23/2026	3	1,469,469	244.01		51,176		46,605		33,965			(4,571)		9,887		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/07/2026	3	2,302,966	247.6		74,881		72,862		43,715			(2,019)		16,014		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2026	1	2,890,298	242.43		100,582		92,707		74,752			(7,875)		19,609		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/11/2024	12/10/2026	1	815,696	246.47		28,528		27,782		16,746			(746)		5,684		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/04/2026	1	1,031,291	248.19		34,530		33,435		18,740			(1,095)		7,156		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/26/2026	1	1,853,441	243.29		64,500		58,822		45,024			(5,678)		12,499		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2026	3	1,428,915	245.03		49,009		44,102		30,616			(4,907)		9,564		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/05/2026	1	1,103,477	243.88		38,511		34,009		25,293			(4,503)		7,323		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017ZS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/27/2024	12/29/2026	1	3,670,487	238.64		126,999		126,824		124,739			(174)		25,919		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017WSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/09/2026	1	1,731,106	242.74		62,473		55,820		43,004			(6,653)		11,524		0001
Purchased Call/Shiller Barclays Cape Allocation Index/SBC017YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	1,509,716	238.71		52,236		51,662		50,849			(574)		10,609		0001
Purchased Call/Citi Grandmaster Index/CGM040C$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2023	01/03/2025	2	4,765,785	322.59	114,365			314		622			(72,053)		2,160		0001
Purchased Call/Citi Grandmaster Index/CGM040C$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/04/2023	01/02/2025	1	1,213,520	322.56	29,194			40		107			(15,173)		449		0001
Purchased Call/Citi Grandmaster Index/CGM040C$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	01/03/2025	3	1,927,546	322.65	45,138			125		193			(23,263)		874		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/03/2025	3	1,654,860	322.22	36,702			112		842			(21,116)		750		0001
Purchased Call/Citi Grandmaster Index/CGM040C$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	01/06/2025	3	3,218,243	323.02	79,393			548		225			(46,985)		2,063		0001
Purchased Call/Citi Grandmaster Index/CGM040C$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/10/2023	01/09/2025	4	8,302,260	323.38	200,070			2,208		393			(102,697)		6,518		0001
Purchased Call/Citi Grandmaster Index/CGM040C$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/10/2025	4	1,749,301	323.14	43,595			540		245			(22,625)		1,448		0001
Purchased Call/Citi Grandmaster Index/CGM040C$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/13/2023	01/10/2025	3	5,770,114	323.75	142,264			1,771		124			(73,949)		4,775		0001
Purchased Call/Citi Grandmaster Index/CGM040C$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/10/2025	6	3,216,995	324.16	77,946			975		16			(40,290)		2,662		0001
Purchased Call/Citi Grandmaster Index/CGM040C$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2023	01/13/2025	3	3,042,813	324.23	73,674			1,220		135			(38,578)		2,871		0001
Purchased Call/Citi Grandmaster Index/CGM040C$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2023	01/17/2025	4	4,437,000	324.36	108,123			2,377		649			(105,126)		4,788		0001
Purchased Call/Citi Grandmaster Index/CGM040C$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2023	01/16/2025	4	3,196,241	324.23	78,130			1,619		435			(41,468)		3,346		0001
Purchased Call/Citi Grandmaster Index/CGM040C$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2023	01/17/2025	4	6,459,820	324.6	153,931			3,399		666			(81,328)		6,971		0001
Purchased Call/Citi Grandmaster Index/CGM040C$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2023	01/17/2025	4	4,049,919	324.43	97,700			2,162		535			(53,880)		4,370		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/17/2025	3	2,324,455	324.44	56,140			1,245		302			(28,668)		2,508		0001
Purchased Call/Citi Grandmaster Index/CGM040C$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2023	01/23/2025	4	3,907,859	324.66	93,216			2,823		1,276			(49,356)		4,905		0001
Purchased Call/Citi Grandmaster Index/CGM040C$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2023	01/24/2025	3	4,693,447	324.65	112,447			3,558		1,798			(58,828)		6,018		0001
Purchased Call/Citi Grandmaster Index/CGM040C$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/27/2023	01/24/2025	2	3,786,108	324.62	90,483			2,872		1,492			(46,374)		4,854		0001
Purchased Call/Citi Grandmaster Index/CGM040C$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2023	01/22/2025	1	268,363	324.44	6,510			189		97			(3,295)		329		0001
Purchased Call/Citi Grandmaster Index/CGM040C$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2023	01/24/2025	3	2,579,181	324.64	60,475			1,922		997			(31,148)		3,307		0001
Purchased Call/Citi Grandmaster Index/CGM040C$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/30/2023	01/27/2025	2	4,280,117	324.39	100,356			3,596		2,777			(51,754)		5,820		0001
Purchased Call/Citi Grandmaster Index/CGM040C$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2023	01/30/2025	5	7,961,483	323.9	193,756			7,727		9,100			(101,789)		11,412		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040C$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2023	01/31/2025	2	2,276,797	324.19	53,247			2,203		2,271			(27,542)		3,318		0001
Purchased Call/Citi Grandmaster Index/CGM040C$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2023	01/31/2025	2	2,773,456	324.07	68,680			2,842		2,995			(37,199)		4,041		0001
Purchased Call/Citi Grandmaster Index/CGM040D$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/03/2023	01/31/2025	2	2,860,378	324.68	65,058			2,696		2,026			(33,517)		4,168		0001
Purchased Call/Citi Grandmaster Index/CGM040D$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2023	02/03/2025	6	3,087,515	323.81	64,327			3,310		4,534			(38,696)		4,712		0001
Purchased Call/Citi Grandmaster Index/CGM040D$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2023	02/06/2025	5	4,069,656	323.33	97,289			4,821		8,664			(52,015)		6,479		0001
Purchased Call/Citi Grandmaster Index/CGM040D$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2023	02/05/2025	1	55,692	323.81	1,309			63		90			(659)		87		0001
Purchased Call/Citi Grandmaster Index/CGM040D$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2023	02/07/2025	5	3,352,445	323.54	78,480			4,011		6,638			(43,017)		5,408		0001
Purchased Call/Citi Grandmaster Index/CGM040D$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2023	02/07/2025	3	3,246,180	323.32	76,446			3,908		7,162			(40,116)		5,237		0001
Purchased Call/Citi Grandmaster Index/CGM040D$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2023	02/07/2025	4	4,058,025	323.31	95,122			4,868		8,997			(49,621)		6,547		0001
Purchased Call/Citi Grandmaster Index/CGM040D$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2023	02/10/2025	3	4,262,261	323.05	101,615			5,606		11,631			(57,183)		7,143		0001
Purchased Call/Citi Grandmaster Index/CGM040D$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2023	02/13/2025	5	7,368,449	323.23	172,459			10,209		20,078			(89,740)		12,792		0001
Purchased Call/Citi Grandmaster Index/CGM040D$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2023	02/14/2025	3	3,994,081	323.1	93,887			5,686		11,768			(51,062)		7,012		0001
Purchased Call/Citi Grandmaster Index/CGM040D$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2023	02/14/2025	3	5,448,302	322.98	127,325			7,745		16,846			(69,221)		9,565		0001
Purchased Call/Citi Grandmaster Index/CGM040D$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/17/2023	02/14/2025	3	2,243,488	322.79	52,302			3,192		7,476			(28,355)		3,939		0001
Purchased Call/Citi Grandmaster Index/CGM040D$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/20/2025	5	6,906,560	322.67	157,960			10,873		26,725			(80,297)		12,908		0001
Purchased Call/Citi Grandmaster Index/CGM040D$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2023	02/14/2025	4	2,752,329	322.67	60,822	2,375		4,034		9,607			(36,919)		4,832		0001
Purchased Call/Citi Grandmaster Index/CGM040D$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/21/2025	4	2,854,613	322.1	67,488			4,741		13,610			(34,741)		5,387		0001
Purchased Call/Citi Grandmaster Index/CGM040D$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/21/2025	2	1,552,749	322.06	37,002			2,605		7,742			(19,183)		2,930		0001
Purchased Call/Citi Grandmaster Index/CGM040D$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2023	02/19/2025	1	119,625	322.67	2,762			187		458			(1,398)		221		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Citi Grandmaster Index/CGM040DSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/24/2023	02/21/2025	2	1,230,971	322.21	28,525			2,010		5,664			(14,427)		2,323		0001
Purchased Call/Citi Grandmaster Index/CGM040DSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2023	02/24/2025	3	2,161,523	321.82	51,297			3,819		11,620			(28,009)		4,195		0001
Purchased Call/Citi Grandmaster Index/CGM040DSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/27/2025	2	3,646,300	321.95	85,099			6,668		19,526			(44,114)		7,268		0001
Purchased Call/Citi Grandmaster Index/CGM040DSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2023	02/26/2025	2	1,283,115	321.82	30,397			2,342		7,049			(15,900)		2,535		0001
Purchased Call/Citi Grandmaster Index/CGM040DSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2023	02/28/2025	3	4,914,191	321.85	114,885			9,159		27,347			(60,694)		9,879		0001
Purchased Call/Citi Grandmaster Index/CGM040DSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2023	02/28/2025	2	1,163,148	321.63	27,476			2,198		6,889			(13,872)		2,338		0001
Purchased Call/Citi Grandmaster Index/CGM040DSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2023	02/28/2025	2	3,177,405	321.57	77,367			6,204		19,136			(43,136)		6,387		0001
Purchased Call/Citi Grandmaster Index/CGM040DSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/03/2025	13	5,829,181	322.1	139,178			11,815		31,101			(70,892)		12,012		0001
Purchased Call/Citi Grandmaster Index/CGM040DSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/06/2025	4	6,254,887	322.11	145,261			12,780		34,196			(74,417)		13,198		0001
Purchased Call/Citi Grandmaster Index/CGM040DSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/07/2025	4	1,914,921	321.81	45,306			4,063		11,512			(24,829)		4,071		0001
Purchased Call/Citi Grandmaster Index/CGM040DSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/07/2025	3	2,020,043	321.93	47,294			4,249		11,760			(25,224)		4,295		0001
Purchased Call/Citi Grandmaster Index/CGM040DSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/09/2023	03/05/2025	1	166,795	322.1	3,832			334		910			(1,940)		349		0001
Purchased Call/Citi Grandmaster Index/CGM040DST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2023	03/07/2025	3	3,740,890	321.65	89,941			8,076		23,459			(48,007)		7,954		0001
Purchased Call/Citi Grandmaster Index/CGM040DSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2023	03/10/2025	3	5,099,789	321.8	124,166			11,637		31,712			(64,752)		11,087		0001
Purchased Call/Citi Grandmaster Index/CGM040DSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/20/2023	03/13/2025	4	7,262,785	322.03	177,620			17,351		43,692			(91,406)		16,128		0001
Purchased Call/Citi Grandmaster Index/CGM040DSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/16/2023	03/14/2025	2	4,212,083	322.03	103,436			10,242		25,486			(53,605)		9,419		0001
Purchased Call/Citi Grandmaster Index/CGM040DSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2023	03/14/2025	2	2,400,415	322.24	58,472			5,808		13,764			(30,809)		5,367		0001
Purchased Call/Citi Grandmaster Index/CGM040DSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2023	03/14/2025	5	7,338,785	322.47	179,117			17,940		39,626			(97,046)		16,410		0001
Purchased Call/Citi Grandmaster Index/CGM040DSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	03/17/2025	5	2,789,690	322.61	55,746	8,147		7,231		14,977			(35,655)		6,365		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ES0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2023	03/20/2025	5	12,448,351	322.75	298,244			31,972		66,496			(172,373)		28,957		0001
Purchased Call/Citi Grandmaster Index/CGM040ES1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2023	03/21/2025	4	2,854,482	322.75	68,496			7,451		15,368			(35,836)		6,682		0001
Purchased Call/Citi Grandmaster Index/CGM040ES2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/23/2023	03/21/2025	2	5,251,923	322.57	129,192			14,079		29,582			(65,985)		12,294		0001
Purchased Call/Citi Grandmaster Index/CGM040ES3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/24/2023	03/21/2025	3	3,743,789	322.92	90,835			9,999		19,302			(48,163)		8,764		0001
Purchased Call/Citi Grandmaster Index/CGM040ES4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2023	03/24/2025	4	2,453,079	323.03	59,371			6,799		12,682			(31,026)		5,849		0001
Purchased Call/Citi Grandmaster Index/CGM040ES5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2023	03/27/2025	4	6,847,214	322.85	163,378			19,137		37,985			(86,681)		16,618		0001
Purchased Call/Citi Grandmaster Index/CGM040ES6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2023	03/26/2025	1	2,319,576	323.03	54,574			6,306		12,250			(28,213)		5,597		0001
Purchased Call/Citi Grandmaster Index/CGM040ES7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/27/2023	03/28/2025	3	3,564,238	322.64	87,494			10,345		20,987			(44,028)		8,701		0001
Purchased Call/Citi Grandmaster Index/CGM040ES8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/30/2023	03/28/2025	4	2,070,636	323	48,455	1,052		5,996		11,194			(26,856)		5,055		0001
Purchased Call/Citi Grandmaster Index/CGM040ES9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2023	03/28/2025	1	634,209	323.13	15,623			1,856		3,323			(7,898)		1,548		0001
Purchased Call/Citi Grandmaster Index/CGM040ESA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/06/2023	04/03/2025	2	6,837,626	323.76	165,318			20,914		32,573			(83,976)		17,257		0001
Purchased Call/Citi Grandmaster Index/CGM040ESB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2023	03/31/2025	3	5,891,894	323.57	141,924	960		17,645		28,627			(74,302)		14,628		0001
Purchased Call/Citi Grandmaster Index/CGM040ESC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2023	04/04/2025	2	5,445,161	323.72	131,841			16,849		26,525			(66,310)		13,816		0001
Purchased Call/Citi Grandmaster Index/CGM040ESD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/06/2023	04/04/2025	1	3,765,784	323.76	92,471			11,862		18,169			(47,759)		9,555		0001
Purchased Call/Citi Grandmaster Index/CGM040ESE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2023	04/07/2025	1	1,677,421	324.02	39,500			5,223		7,785			(19,913)		4,324		0001
Purchased Call/Citi Grandmaster Index/CGM040ESF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2023	04/04/2025	2	1,708,832	324.02	39,220			5,064		7,740			(24,253)		4,336		0001
Purchased Call/Citi Grandmaster Index/CGM040ESG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2023	04/10/2025	2	3,549,811	323.64	84,208			11,452		18,494			(43,751)		9,290		0001
Purchased Call/Citi Grandmaster Index/CGM040ESH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2023	04/11/2025	5	7,146,713	323.39	167,736			23,163		39,852			(87,007)		18,797		0001
Purchased Call/Citi Grandmaster Index/CGM040ESI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/13/2023	04/11/2025	4	3,748,570	323.08	93,099			12,847		22,380			(48,708)		9,859		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Citi Grandmaster Index/CGM040ESJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2023	04/11/2025	4	3,985,710	323.7	92,983			12,865		20,731			(51,054)		10,483		0001
Purchased Call/Citi Grandmaster Index/CGM040ESK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/14/2025	2	3,132,758	323.26	73,083			10,370		18,393			(36,847)		8,361		0001
Purchased Call/Citi Grandmaster Index/CGM040ESL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2025	5	5,496,683	322.75	132,231			19,336		36,747			(68,472)		14,880		0001
Purchased Call/Citi Grandmaster Index/CGM040ESM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2023	04/17/2025	2	2,633,265	323.12	61,672			9,003		16,306			(31,086)		7,129		0001
Purchased Call/Citi Grandmaster Index/CGM040ESN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2023	04/17/2025	3	4,309,400	322.7	103,852			15,208		29,106			(56,483)		11,666		0001
Purchased Call/Citi Grandmaster Index/CGM040ESO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/21/2023	04/17/2025	2	3,066,258	322.78	73,321			10,753		20,674			(37,687)		8,301		0001
Purchased Call/Citi Grandmaster Index/CGM040ESP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/21/2025	3	3,703,202	322.7	91,179			13,828		25,687			(46,009)		10,211		0001
Purchased Call/Citi Grandmaster Index/CGM040ESQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2023	04/24/2025	3	7,187,973	322.99	174,185			27,048		47,851			(90,742)		20,085		0001
Purchased Call/Citi Grandmaster Index/CGM040ESR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2023	04/25/2025	2	2,480,681	323.11	58,919			9,262		16,325			(31,320)		6,962		0001
Purchased Call/Citi Grandmaster Index/CGM040ESS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/25/2025	4	2,474,438	322.59	59,794			10,017		18,030			(32,160)		6,945		0001
Purchased Call/Citi Grandmaster Index/CGM040EST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/28/2023	04/25/2025	1	4,210,685	322.88	110,328			17,372		28,999			(55,774)		11,817		0001
Purchased Call/Citi Grandmaster Index/CGM040ESU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2023	04/28/2025	2	10,037,124	324.43	236,516			38,130		51,467			(122,724)		28,535		0001
Purchased Call/Citi Grandmaster Index/CGM040ESV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2023	05/01/2025	2	4,470,461	324.09	93,425	8,309		17,481		25,096			(76,540)		12,870		0001
Purchased Call/Citi Grandmaster Index/CGM040ESW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2023	05/02/2025	3	6,665,355	323.86	142,657	11,314		26,602		39,550			(81,768)		19,268		0001
Purchased Call/Citi Grandmaster Index/CGM040ESX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/04/2023	05/02/2025	2	2,527,386	323.75	61,478			10,266		15,328			(31,054)		7,306		0001
Purchased Call/Citi Grandmaster Index/CGM040ESY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/05/2023	05/02/2025	4	2,643,541	323.83	59,109	2,939		10,675		15,780			(33,076)		7,642		0001
Purchased Call/Citi Grandmaster Index/CGM040ESZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/05/2025	2	2,954,513	324.24	68,560	932		11,954		16,575			(37,409)		8,645		0001
Purchased Call/Citi Grandmaster Index/CGM040FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/11/2023	05/08/2025	3	7,923,918	323.91	181,801			31,985		48,228			(97,488)		23,462		0001
Purchased Call/Citi Grandmaster Index/CGM040F$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	2	2,292,136	323.48	57,969			10,195		15,294			(31,849)		6,813		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040FS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	05/09/2025	3	1,684,603	324.27	39,639	1,358		7,390		9,655			(20,979)		5,007		0001
Purchased Call/Citi Grandmaster Index/CGM040FS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/12/2023	05/09/2025	1	1,990,623	324.6	47,036			8,316		10,686			(25,076)		5,917		0001
Purchased Call/Citi Grandmaster Index/CGM040FS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2023	05/15/2025	2	4,951,686	324.14	115,701			21,331		30,258			(59,939)		15,057		0001
Purchased Call/Citi Grandmaster Index/CGM040FS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2023	05/12/2025	2	1,390,278	324.21	32,672			5,936		8,221			(18,714)		4,180		0001
Purchased Call/Citi Grandmaster Index/CGM040FS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2023	05/16/2025	3	2,655,851	324.29	62,727			11,783		15,890			(32,564)		8,106		0001
Purchased Call/Citi Grandmaster Index/CGM040FS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2023	05/16/2025	2	3,831,473	323.5	97,074			18,080		26,533			(50,619)		11,694		0001
Purchased Call/Citi Grandmaster Index/CGM040FS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/19/2023	05/16/2025	1	2,595,766	324.43	62,647			11,681		15,124			(32,505)		7,922		0001
Purchased Call/Citi Grandmaster Index/CGM040FS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/19/2025	1	2,156,707	324.55	51,500			9,789		12,538			(30,751)		6,655		0001
Purchased Call/Citi Grandmaster Index/CGM040FSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2023	05/22/2025	2	5,644,505	324.46	126,296			24,468		33,963			(68,143)		17,603		0001
Purchased Call/Citi Grandmaster Index/CGM040FSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/23/2025	2	3,323,574	323.52	74,488			14,536		23,770			(40,272)		10,402		0001
Purchased Call/Citi Grandmaster Index/CGM040FSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/25/2023	05/23/2025	3	2,392,889	322.36	58,343			11,450		20,855			(30,352)		7,489		0001
Purchased Call/Citi Grandmaster Index/CGM040FSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/26/2023	05/23/2025	3	1,938,598	322.39	51,329			10,234		16,812			(26,377)		6,067		0001
Purchased Call/Citi Grandmaster Index/CGM040FSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2023	05/23/2025	3	4,389,324	323.33	111,580			22,055		32,450			(58,433)		13,737		0001
Purchased Call/Citi Grandmaster Index/CGM040FSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2023	05/30/2025	1	3,944,089	324.33	92,058			18,842		25,580			(48,199)		12,642		0001
Purchased Call/Citi Grandmaster Index/CGM040FSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2023	05/29/2025	2	1,385,933	323.33	31,183			6,524		10,574			(19,088)		4,428		0001
Purchased Call/Citi Grandmaster Index/CGM040FSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2023	05/30/2025	1	11,732,251	323.87	298,495			61,346		82,437			(160,292)		37,605		0001
Purchased Call/Citi Grandmaster Index/CGM040FSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/02/2023	05/30/2025	1	3,671,225	324.92	91,859			18,905		21,422			(47,430)		11,767		0001
Purchased Call/Citi Grandmaster Index/CGM040FSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2023	06/02/2025	3	3,630,677	325.73	83,932			17,580		18,575			(44,292)		11,753		0001
Purchased Call/Citi Grandmaster Index/CGM040FSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	06/05/2025	3	3,232,386	325.21	67,259	6,663		16,377		18,447			(39,915)		10,566		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040FSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2023	06/04/2025	2	497,601	325.73	11,229			2,381		2,566			(5,658)		1,621		0001
Purchased Call/Citi Grandmaster Index/CGM040FSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2023	06/06/2025	1	1,305,145	325.39	29,401			6,300		7,268			(14,781)		4,280		0001
Purchased Call/Citi Grandmaster Index/CGM040FSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/06/2025	2	3,014,020	324.4	74,976			16,134		19,983			(39,750)		9,884		0001
Purchased Call/Citi Grandmaster Index/CGM040FSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	2	3,812,271	325.07	71,065	14,489		19,842		22,483			(48,264)		12,501		0001
Purchased Call/Citi Grandmaster Index/CGM040FSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2023	06/09/2025	2	6,376,451	325.43	159,921			35,025		35,925			(82,966)		21,109		0001
Purchased Call/Citi Grandmaster Index/CGM040FSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2023	06/12/2025	4	5,065,462	326.33	123,158			27,436		24,749			(65,595)		16,925		0001
Purchased Call/Citi Grandmaster Index/CGM040FSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2023	06/13/2025	1	1,523,705	326.66	36,943			8,272		7,021			(18,573)		5,107		0001
Purchased Call/Citi Grandmaster Index/CGM040FSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	06/13/2025	2	2,537,587	326.95	51,374	6,160		13,543		11,075			(30,898)		8,505		0001
Purchased Call/Citi Grandmaster Index/CGM040FST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/18/2025	1	2,348,057	327.91	52,488			12,146		8,904			(28,652)		7,989		0001
Purchased Call/Citi Grandmaster Index/CGM040FSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/16/2023	06/13/2025	1	1,987,291	327.61	48,044			10,831		7,646			(26,110)		6,661		0001
Purchased Call/Citi Grandmaster Index/CGM040FSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2023	06/16/2025	2	1,029,334	327.91	23,492			5,386		3,838			(13,091)		3,481		0001
Purchased Call/Citi Grandmaster Index/CGM040FSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/20/2025	4	6,239,306	327.48	142,811			33,360		25,936			(72,673)		21,353		0001
Purchased Call/Citi Grandmaster Index/CGM040FSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/20/2025	1	1,680,423	326.82	37,946			8,898		7,885			(19,156)		5,751		0001
Purchased Call/Citi Grandmaster Index/CGM040FSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/23/2023	06/23/2025	2	2,043,234	326	49,074			11,694		11,314			(25,434)		7,054		0001
Purchased Call/Citi Grandmaster Index/CGM040FSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2023	06/20/2025	2	2,865,841	325.92	68,610			16,116		15,774			(40,060)		9,808		0001
Purchased Call/Citi Grandmaster Index/CGM040GS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	06/26/2025	4	5,536,424	326.19	123,332	5,932		32,956		30,074			(76,480)		19,277		0001
Purchased Call/Citi Grandmaster Index/CGM040GS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	06/27/2025	3	2,174,062	327.68	49,233			12,018		9,171			(25,757)		7,591		0001
Purchased Call/Citi Grandmaster Index/CGM040GS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	06/27/2025	3	4,863,442	326.57	123,775			30,165		24,953			(66,080)		16,982		0001
Purchased Call/Citi Grandmaster Index/CGM040GS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	07/02/2025	1	528,226	328.21	12,572			3,143		2,101			(6,320)		1,870		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040GS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2025	1	158,164	328.21	3,764			937		621			(5,953)		558		0001
Purchased Call/Citi Grandmaster Index/CGM040GS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	06/30/2025	4	4,014,582	328.21	92,821			23,044		15,702			(46,856)		14,135		0001
Purchased Call/Citi Grandmaster Index/CGM040GS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/30/2023	06/27/2025	2	3,003,022	326.79	76,561			18,776		14,832			(39,819)		10,486		0001
Purchased Call/Citi Grandmaster Index/CGM040GS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2023	07/03/2025	3	3,470,281	328.01	74,227			18,694		14,436			(49,196)		12,320		0001
Purchased Call/Citi Grandmaster Index/CGM040GS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	3	3,191,561	323.14	75,138			19,020		29,121			(43,281)		11,330		0001
Purchased Call/Citi Grandmaster Index/CGM040GS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	2	3,050,265	326.61	58,034			14,673		16,157			(29,346)		10,829		0001
Purchased Call/Citi Grandmaster Index/CGM040GSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/09/2025	1	186,519	322.92	4,439			1,151		1,788			(2,229)		673		0001
Purchased Call/Citi Grandmaster Index/CGM040GSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/08/2025	1	385,200	322.92	9,168			2,368		3,684			(4,609)		1,386		0001
Purchased Call/Citi Grandmaster Index/CGM040GSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/07/2023	07/07/2025	4	4,940,971	322.92	120,208			30,964		47,090			(63,193)		17,730		0001
Purchased Call/Citi Grandmaster Index/CGM040GSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2023	07/10/2025	2	5,534,444	323.27	138,260			36,090		50,632			(73,676)		20,018		0001
Purchased Call/Citi Grandmaster Index/CGM040GSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/13/2023	07/11/2025	4	3,202,405	325.92	71,392	4,884		21,758		19,731			(37,941)		11,613		0001
Purchased Call/Citi Grandmaster Index/CGM040GSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	2	2,449,481	324.13	65,260			17,145		19,881			(33,873)		8,883		0001
Purchased Call/Citi Grandmaster Index/CGM040GSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/11/2025	3	4,345,416	327.46	101,484			26,781		20,774			(54,223)		15,758		0001
Purchased Call/Citi Grandmaster Index/CGM040GSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2025	1	450,604	327.09	10,769			2,895		2,365			(6,128)		1,655		0001
Purchased Call/Citi Grandmaster Index/CGM040GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2023	07/14/2025	3	3,699,700	327.09	89,196			23,904		19,228			(49,752)		13,521		0001
Purchased Call/Citi Grandmaster Index/CGM040GSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2023	07/17/2025	5	6,979,246	327.07	172,074	1,039		47,272		36,868			(91,670)		25,702		0001
Purchased Call/Citi Grandmaster Index/CGM040GSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	3	2,953,566	328.32	66,682			18,203		12,777			(39,383)		10,904		0001
Purchased Call/Citi Grandmaster Index/CGM040GSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	2	2,111,437	328.23	49,558			13,495		9,274			(24,945)		7,795		0001
Purchased Call/Citi Grandmaster Index/CGM040GSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/18/2025	2	3,690,084	327.25	88,830			24,293		19,091			(61,614)		13,623		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040GSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/22/2025	1	1,528,574	327.49	36,380			10,094		7,739			(26,019)		5,700		0001
Purchased Call/Citi Grandmaster Index/CGM040GSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/23/2025	1	469,416	327.49	11,172			3,111		2,387			(8,091)		1,755		0001
Purchased Call/Citi Grandmaster Index/CGM040GSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	07/21/2025	2	3,954,833	327.49	88,971	3,119		26,561		19,943			(48,396)		14,710		0001
Purchased Call/Citi Grandmaster Index/CGM040GSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2023	07/24/2025	2	3,441,279	327.94	81,693			22,912		16,440			(43,416)		12,895		0001
Purchased Call/Citi Grandmaster Index/CGM040GSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/25/2025	5	5,422,270	254.88	125,490			35,490		27,232			(71,031)		20,368		0001
Purchased Call/Citi Grandmaster Index/CGM040GSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	07/25/2025	2	1,982,390	327.9	37,811	3,761		12,991		9,558			(20,427)		7,446		0001
Purchased Call/Citi Grandmaster Index/CGM040GST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/25/2025	1	3,013,246	327.64	74,494			21,093		15,153			(38,713)		11,319		0001
Purchased Call/Citi Grandmaster Index/CGM040GSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/30/2025	1	1,858,244	328.38	44,226			12,740		8,540			(31,333)		7,064		0001
Purchased Call/Citi Grandmaster Index/CGM040GSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/29/2025	1	455,343	328.38	10,837			3,111		2,068			(6,208)		1,727		0001
Purchased Call/Citi Grandmaster Index/CGM040GSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2023	07/28/2025	5	5,239,483	328.38	124,507			35,670		23,764			(70,276)		19,824		0001
Purchased Call/Citi Grandmaster Index/CGM040GSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/01/2023	07/31/2025	2	4,324,645	328.61	94,967			27,527		19,231			(48,639)		16,479		0001
Purchased Call/Citi Grandmaster Index/CGM040GSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	3	3,906,250	325.38	87,413	1,862		26,737		28,641			(60,813)		14,920		0001
Purchased Call/Citi Grandmaster Index/CGM040GSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	2	2,261,869	327.37	47,619			13,870		12,298			(24,807)		8,639		0001
Purchased Call/Citi Grandmaster Index/CGM040HS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2023	08/01/2025	3	1,840,060	324.97	43,938			12,861		14,311			(26,174)		7,028		0001
Purchased Call/Citi Grandmaster Index/CGM040HS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2023	08/04/2025	4	3,200,413	325.11	74,964			22,267		24,685			(39,002)		12,310		0001
Purchased Call/Citi Grandmaster Index/CGM040HS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/05/2025	1	1,137,945	325.11	27,083			8,036		8,838			(19,709)		4,387		0001
Purchased Call/Citi Grandmaster Index/CGM040HS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2025	1	547,667	325.11	13,034			3,880		4,266			(7,294)		2,116		0001
Purchased Call/Citi Grandmaster Index/CGM040HS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/07/2025	6	5,870,639	325.3	120,045	13,439		42,137		44,698			(87,370)		22,737		0001
Purchased Call/Citi Grandmaster Index/CGM040HS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/10/2023	08/08/2025	3	1,111,137	325.28	25,489			7,705		8,533			(28,088)		4,313		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Citi Grandmaster Index/CGM040HS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/10/2023	08/08/2025	4	5,242,542	325.05	123,785			37,316		41,586			(72,165)		20,351		0001
Purchased Call/Citi Grandmaster Index/CGM040HS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/10/2023	08/08/2025	3	3,137,377	325.22	71,375			21,581		24,284			(39,620)		12,179		0001
Purchased Call/Citi Grandmaster Index/CGM040HS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/11/2025	5	3,016,007	324.15	68,322			20,917		27,227			(36,173)		11,787		0001
Purchased Call/Citi Grandmaster Index/CGM040HS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/13/2025	1	500,251	324.15	11,906			3,658		4,552			(6,918)		1,964		0001
Purchased Call/Citi Grandmaster Index/CGM040HSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/11/2023	08/12/2025	1	1,754,200	324.15	41,750			12,789		15,907			(22,817)		6,871		0001
Purchased Call/Citi Grandmaster Index/CGM040HSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/14/2025	3	6,403,946	324.11	139,701			43,198		58,703			(73,013)		25,196		0001
Purchased Call/Citi Grandmaster Index/CGM040HSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2023	08/15/2025	3	4,906,323	322.24	111,901			34,808		57,404			(61,368)		19,346		0001
Purchased Call/Citi Grandmaster Index/CGM040HSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/15/2025	6	5,667,321	322.85	132,683	1,009		42,234		61,420			(72,084)		22,347		0001
Purchased Call/Citi Grandmaster Index/CGM040HSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/15/2025	3	4,897,120	320.86	117,593			36,696		67,561			(64,981)		19,310		0001
Purchased Call/Citi Grandmaster Index/CGM040HSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2025	1	1,212,428	321.18	28,856			9,144		16,252			(15,394)		4,833		0001
Purchased Call/Citi Grandmaster Index/CGM040HSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/18/2023	08/19/2025	2	918,097	321.18	22,202			7,027		12,302			(23,515)		3,652		0001
Purchased Call/Citi Grandmaster Index/CGM040HSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2023	08/18/2025	3	4,500,287	321.18	106,398			33,553		60,086			(55,489)		17,862		0001
Purchased Call/Citi Grandmaster Index/CGM040HSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2023	08/21/2025	3	5,950,595	321.09	145,978			46,546		80,945			(76,186)		23,772		0001
Purchased Call/Citi Grandmaster Index/CGM040HSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	2	4,182,865	321.53	107,731			34,482		54,215			(56,402)		16,746		0001
Purchased Call/Citi Grandmaster Index/CGM040HSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	4	4,887,793	323.03	112,851			36,207		52,881			(66,528)		19,568		0001
Purchased Call/Citi Grandmaster Index/CGM040HSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/22/2025	3	3,084,458	322.03	73,510			23,653		37,691			(42,749)		12,348		0001
Purchased Call/Citi Grandmaster Index/CGM040HSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2025	1	1,570,365	322.08	37,218			12,151		19,294			(23,862)		6,354		0001
Purchased Call/Citi Grandmaster Index/CGM040HSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2023	08/25/2025	3	4,242,237	322.08	104,633			34,005		52,292			(55,356)		17,092		0001
Purchased Call/Citi Grandmaster Index/CGM040HSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2023	08/26/2025	1	559,950	322.08	13,271			4,320		6,846			(7,546)		2,261		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Citi Grandmaster Index/CGM040HSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2023	08/28/2025	3	5,900,249	322.92	152,829			50,192		65,511			(82,272)		23,922		0001
Purchased Call/Citi Grandmaster Index/CGM040HSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2023	08/29/2025	5	4,644,979	324.66	110,379			36,541		41,664			(59,042)		18,872		0001
Purchased Call/Citi Grandmaster Index/CGM040HSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2023	08/29/2025	5	8,061,119	324.51	191,455			63,184		74,313			(114,111)		32,751		0001
Purchased Call/Citi Grandmaster Index/CGM040HSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/31/2023	08/29/2025	4	4,275,256	324.88	99,149			32,921		37,255			(57,028)		17,370		0001
Purchased Call/Citi Grandmaster Index/CGM040HST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/02/2025	1	1,728,206	324.52	41,131			13,805		15,970			(23,339)		7,079		0001
Purchased Call/Citi Grandmaster Index/CGM040HSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/01/2023	09/03/2025	1	2,108,169	324.52	50,174			16,886		19,540			(30,776)		8,654		0001
Purchased Call/Citi Grandmaster Index/CGM040HSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/07/2023	08/29/2025	4	4,821,583	324.52	112,151			37,304		44,048			(62,098)		19,589		0001
Purchased Call/Citi Grandmaster Index/CGM040HSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2023	09/05/2025	3	5,187,497	324.17	116,885			39,659		50,615			(64,448)		21,380		0001
Purchased Call/Citi Grandmaster Index/CGM040HSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2023	09/04/2025	1	1,124,414	324.52	24,808			8,395		10,468			(12,490)		4,625		0001
Purchased Call/Citi Grandmaster Index/CGM040HSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2023	09/05/2025	4	1,892,044	323.3	44,384			15,132		20,534			(22,423)		7,798		0001
Purchased Call/Citi Grandmaster Index/CGM040HSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/05/2025	3	4,943,842	323.06	118,265			40,330		55,227			(71,188)		20,376		0001
Purchased Call/Citi Grandmaster Index/CGM040IS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/08/2025	2	5,553,581	323.3	132,560			45,635		60,609			(71,183)		23,027		0001
Purchased Call/Citi Grandmaster Index/CGM040IS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2025	1	1,944,024	323.3	46,073			15,885		21,299			(24,501)		8,077		0001
Purchased Call/Citi Grandmaster Index/CGM040IS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2025	1	2,330,027	323.3	55,455			19,170		25,519			(28,815)		9,699		0001
Purchased Call/Citi Grandmaster Index/CGM040IS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2023	09/11/2025	3	4,399,346	323.48	99,881			34,753		47,315			(52,478)		18,350		0001
Purchased Call/Citi Grandmaster Index/CGM040IS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2023	09/12/2025	4	6,560,781	323.02	163,657			57,305		74,581			(89,243)		27,419		0001
Purchased Call/Citi Grandmaster Index/CGM040IS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	1	1,443,539	323.1	34,044			11,878		16,756			(17,951)		6,033		0001
Purchased Call/Citi Grandmaster Index/CGM040IS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2023	09/12/2025	4	3,557,610	324.44	80,145			28,110		34,036			(43,617)		14,868		0001
Purchased Call/Citi Grandmaster Index/CGM040IS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/16/2025	1	876,907	323.35	20,783			7,365		9,707			(12,451)		3,693		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040I\$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2023	09/17/2025	1	1,406,028	323.35	33,323			11,839		15,551			(22,518)		5,933		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/19/2023	09/15/2025	3	8,398,016	323.35	192,760			68,225		92,813			(112,041)		35,303		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/18/2025	3	3,618,650	322.77	81,562			29,157		42,998			(42,042)		15,300		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	2	2,429,336	322.25	54,536			19,573		30,802			(28,701)		10,291		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	3	5,229,340	322.04	119,466			43,208		67,943			(66,772)		22,152		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/19/2025	3	3,918,263	319.75	91,774			33,068		65,187			(69,442)		16,598		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2025	1	1,627,514	319.57	38,572			14,074		27,660			(24,540)		6,960		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2023	09/22/2025	3	3,770,254	319.57	87,600			31,836		63,948			(46,000)		16,063		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2025	1	2,506,761	319.57	59,410			21,626		42,528			(32,778)		10,700		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/25/2025	3	5,859,781	319.13	126,385			46,364		104,198			(74,324)		25,106		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	3	2,599,693	317.6	60,366			22,238		53,695			(32,143)		11,159		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	4	4,614,400	317.36	109,541			40,463		97,507			(59,994)		19,807		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2023	09/26/2025	5	7,132,553	317.34	169,616	2,770		64,098		150,877			(93,693)		30,616		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2025	1	1,882,619	317.89	44,618			16,709		38,047			(25,735)		8,156		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/30/2025	1	1,370,322	317.89	32,477			12,134		27,649			(17,497)		5,926		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/29/2023	09/29/2025	4	5,174,735	317.89	117,393			43,807		104,516			(63,296)		22,336		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/05/2023	10/02/2025	3	6,145,143	316.96	132,806			50,012		135,529			(68,176)		26,670		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2023	10/03/2025	4	4,534,587	315.42	109,415			41,461		114,535			(63,112)		19,716		0001
Purchased Call/Citi Grandmaster Index/CGM040I\$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2023	10/03/2025	6	5,385,097	315.62	127,312	2,893		49,744		133,651			(70,953)		23,414		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040ISR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/05/2023	10/03/2025	5	4,736,278	315.97	115,128			43,769		114,002			(59,305)		20,593		0001
Purchased Call/Citi Grandmaster Index/CGM040ISS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2025	1	2,443,890	316.84	57,920			22,277		54,780			(32,568)		10,722		0001
Purchased Call/Citi Grandmaster Index/CGM040IST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2023	10/06/2025	3	3,026,158	316.84	73,266			28,057		67,804			(38,844)		13,229		0001
Purchased Call/Citi Grandmaster Index/CGM040ISU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/07/2025	1	1,281,092	316.84	30,362			11,652		28,691			(16,385)		5,610		0001
Purchased Call/Citi Grandmaster Index/CGM040ISV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/12/2023	10/10/2025	5	2,831,525	318.55	67,086			26,049		54,381			(47,025)		12,466		0001
Purchased Call/Citi Grandmaster Index/CGM040ISW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/09/2025	3	4,755,362	317.27	120,818			46,684		102,608			(69,111)		20,899		0001
Purchased Call/Citi Grandmaster Index/CGM040ISX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2023	10/10/2025	3	3,422,115	319.01	79,177			30,765		62,851			(61,866)		15,066		0001
Purchased Call/Citi Grandmaster Index/CGM040ISY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2023	10/10/2025	4	5,663,827	318.52	132,268			51,504		109,078			(69,813)		24,936		0001
Purchased Call/Citi Grandmaster Index/CGM040ISZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2025	1	1,202,319	318.21	28,495			11,194		23,948			(18,568)		5,331		0001
Purchased Call/Citi Grandmaster Index/CGM040JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2025	1	1,361,094	318.21	32,258			12,700		27,126			(19,248)		6,045		0001
Purchased Call/Citi Grandmaster Index/CGM040JS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2023	10/13/2025	4	1,966,496	318.21	46,611			18,292		39,147			(24,333)		8,704		0001
Purchased Call/Citi Grandmaster Index/CGM040JS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	10/16/2025	3	5,635,596	318.32	130,832			51,769		111,195			(69,166)		25,073		0001
Purchased Call/Citi Grandmaster Index/CGM040JS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/17/2025	3	7,122,026	317.53	161,839			64,415		151,204			(87,229)		31,741		0001
Purchased Call/Citi Grandmaster Index/CGM040JS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	10/17/2025	2	945,930	318.12	21,232			8,438		19,024			(10,686)		4,216		0001
Purchased Call/Citi Grandmaster Index/CGM040JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/17/2025	4	2,864,446	316.56	66,088			26,368		66,274			(35,566)		12,766		0001
Purchased Call/Citi Grandmaster Index/CGM040JS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/21/2025	2	2,315,252	315.66	54,938			22,115		58,263			(45,510)		10,390		0001
Purchased Call/Citi Grandmaster Index/CGM040JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/22/2025	1	1,298,632	315.66	30,778			12,412		32,704			(30,984)		5,837		0001
Purchased Call/Citi Grandmaster Index/CGM040JS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/20/2023	10/20/2025	2	2,277,229	315.66	54,035			21,717		57,141			(32,967)		10,201		0001
Purchased Call/Citi Grandmaster Index/CGM040JS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2023	10/23/2025	3	4,528,272	315.75	109,080			44,218		113,188			(55,790)		20,389		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM04QJSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	10/24/2025	5	4,687,557	316.05	108,616	3,497		45,988		114,254			(63,780)		21,142		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2023	10/24/2025	2	5,365,628	315.64	125,015			50,977		135,442			(78,112)		24,200		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2023	10/24/2025	2	3,472,354	315.24	81,883			33,459		90,546			(43,410)		15,661		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2025	2	1,226,817	315.14	29,678			12,271		32,397			(21,426)		5,580		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/27/2025	3	7,178,262	315.14	171,524			70,617		189,069			(88,549)		32,539		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/27/2023	10/28/2025	1	1,373,260	315.14	32,546			13,412		36,168			(18,721)		6,235		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2023	10/30/2025	3	4,157,170	315.36	101,573			42,178		107,778			(70,934)		18,938		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2023	10/31/2025	3	2,851,476	315.61	71,151			29,654		72,569			(36,815)		13,012		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	10/31/2025	4	10,100,158	316.2	248,823			103,908		244,607			(139,265)		46,088		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/02/2023	10/31/2025	2	3,400,065	317.1	81,914			34,263		76,284			(42,343)		15,515		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2025	1	1,667,545	317.54	39,688			16,736		36,071			(20,987)		7,659		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2023	11/03/2025	5	6,390,845	317.54	151,530			63,879		138,170			(82,648)		29,306		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	11/05/2025	2	1,244,373	317.54	29,588			12,515		26,891			(15,728)		5,725		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2023	11/06/2025	2	6,236,512	317.43	149,307			63,385		136,468			(75,583)		28,737		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/07/2025	5	4,378,901	317.56	105,468			45,015		94,723			(57,018)		20,210		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/09/2023	11/07/2025	2	5,659,683	317.72	133,845			57,132		120,670			(69,777)		26,121		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/09/2023	11/07/2025	4	4,967,037	317.59	118,413			50,689		107,131			(65,740)		22,925		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/11/2025	1	848,643	317.72	20,113			8,675		18,175			(10,112)		3,942		0001
Purchased Call/Citi Grandmaster Index/CGM04QJSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/10/2025	5	5,018,106	317.72	119,655			51,604		107,253			(74,298)		23,272		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040JST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/10/2023	11/12/2025	2	3,092,376	317.72	77,137			33,406		66,343			(49,723)		14,387		0001
Purchased Call/Citi Grandmaster Index/CGM040JSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2023	11/13/2025	4	5,178,625	317.75	130,672			56,766		110,765			(68,055)		24,131		0001
Purchased Call/Citi Grandmaster Index/CGM040JSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/14/2025	3	1,557,916	318.75	37,289			16,246		30,493			(18,757)		7,271		0001
Purchased Call/Citi Grandmaster Index/CGM040JSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	3	8,519,501	318.83	203,519			88,786		165,478			(148,176)		39,760		0001
Purchased Call/Citi Grandmaster Index/CGM040JSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/14/2025	3	2,251,950	318.97	53,954			23,665		43,223			(28,408)		10,510		0001
Purchased Call/Citi Grandmaster Index/CGM040JSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2025	1	1,278,751	319.11	30,434			13,420		24,415			(20,056)		6,005		0001
Purchased Call/Citi Grandmaster Index/CGM040JSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2025	1	1,793,006	319.11	42,674			18,849		34,339			(24,511)		8,433		0001
Purchased Call/Citi Grandmaster Index/CGM040KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	3	5,619,185	319.11	134,332			59,209		107,022			(73,280)		26,348		0001
Purchased Call/Citi Grandmaster Index/CGM040KS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2023	11/20/2025	2	3,643,243	319.24	87,022			38,725		68,912			(43,880)		17,163		0001
Purchased Call/Citi Grandmaster Index/CGM040KS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	11/21/2025	3	3,141,814	319.27	77,463			34,910		59,356			(39,435)		14,823		0001
Purchased Call/Citi Grandmaster Index/CGM040KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2023	11/21/2025	3	9,995,616	319.37	237,450			106,164		187,097			(181,630)		47,160		0001
Purchased Call/Citi Grandmaster Index/CGM040KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	11/26/2025	3	1,291,071	319.24	31,611			14,322		24,579			(22,804)		6,138		0001
Purchased Call/Citi Grandmaster Index/CGM040KS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/24/2023	11/24/2025	2	2,073,399	319.24	49,426			22,243		39,345			(28,991)		9,828		0001
Purchased Call/Citi Grandmaster Index/CGM040KS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	11/26/2025	4	6,038,566	319.33	145,642			65,944		114,051			(74,619)		28,709		0001
Purchased Call/Citi Grandmaster Index/CGM040KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2023	11/28/2025	5	3,738,357	319.48	84,654	5,849		41,304		69,796			(46,565)		17,827		0001
Purchased Call/Citi Grandmaster Index/CGM040KS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2023	11/28/2025	6	12,448,927	319.74	290,170	10,037		138,106		227,041			(173,086)		59,364		0001
Purchased Call/Citi Grandmaster Index/CGM040KS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	11/28/2025	4	5,330,982	319.69	131,280			60,022		97,638			(84,840)		25,421		0001
Purchased Call/Citi Grandmaster Index/CGM040KSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/07/2023	12/01/2025	8	8,077,219	320.84	156,606	34,782		89,119		133,759			(115,802)		38,691		0001
Purchased Call/Citi Grandmaster Index/CGM040KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	12/02/2025	1	5,087,808	320.84	121,599			55,955		84,134			(63,749)		24,408		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2025	1	2,956,234	320.84	70,950			32,701		49,085			(53,474)		14,203		0001
Purchased Call/Citi Grandmaster Index/CGM040KSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/07/2023	12/04/2025	4	3,952,466	320.36	97,271			45,124		68,782			(49,919)		19,017		0001
Purchased Call/Citi Grandmaster Index/CGM040KSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/16/2024	12/05/2025	4	3,659,876	320.65	79,145	9,273		41,332		61,989			(45,430)		17,636		0001
Purchased Call/Citi Grandmaster Index/CGM040KSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	12/05/2025	4	4,292,080	321.03	92,387	9,518		49,971		70,173			(64,716)		20,682		0001
Purchased Call/Citi Grandmaster Index/CGM040KSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/05/2025	4	4,938,627	321.04	111,826	6,764		55,527		80,670			(64,312)		23,797		0001
Purchased Call/Citi Grandmaster Index/CGM040KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2023	12/09/2025	1	1,465,934	321	35,036			16,459		24,188			(23,791)		7,105		0001
Purchased Call/Citi Grandmaster Index/CGM040KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2023	12/08/2025	6	5,108,943	321	108,050	14,393		58,526		83,900			(69,760)		24,727		0001
Purchased Call/Citi Grandmaster Index/CGM040KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2023	12/10/2025	2	3,419,439	321	81,890			38,540		56,515			(47,224)		16,598		0001
Purchased Call/Citi Grandmaster Index/CGM040KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	12/11/2025	2	3,016,637	321.22	69,208	3,252		35,093		48,859			(39,089)		14,664		0001
Purchased Call/Citi Grandmaster Index/CGM040KSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2025	3	1,683,176	321.41	33,315	7,925		19,739		26,818			(20,746)		8,194		0001
Purchased Call/Citi Grandmaster Index/CGM040KSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/12/2025	6	11,113,413	322.09	270,642			128,925		166,142			(153,505)		54,101		0001
Purchased Call/Citi Grandmaster Index/CGM040KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/12/2025	6	7,641,339	322.34	184,979			88,220		111,477			(108,034)		37,199		0001
Purchased Call/Citi Grandmaster Index/CGM040KSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/21/2023	12/15/2025	6	5,677,252	322.47	132,763	3,418		65,358		84,650			(89,874)		27,757		0001
Purchased Call/Citi Grandmaster Index/CGM040KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/17/2025	3	3,683,070	322.47	88,790			42,688		53,367			(47,757)		18,059		0001
Purchased Call/Citi Grandmaster Index/CGM040KSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/15/2023	12/16/2025	1	1,516,906	322.47	36,406			17,453		21,994			(21,950)		7,427		0001
Purchased Call/Citi Grandmaster Index/CGM040KSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/04/2024	12/18/2025	5	2,707,970	322.39	53,718	11,459		32,129		39,572			(40,874)		13,297		0001
Purchased Call/Citi Grandmaster Index/CGM040KSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/19/2025	3	6,060,492	322.81	145,204			70,506		85,400			(79,814)		29,800		0001
Purchased Call/Citi Grandmaster Index/CGM040KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2023	12/19/2025	4	5,956,569	322.59	143,402			69,456		85,682			(81,556)		29,289		0001
Purchased Call/Citi Grandmaster Index/CGM040KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2023	12/19/2025	4	4,647,868	322.75	113,523			55,386		65,863			(68,471)		22,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2023	12/22/2025	2	4,240,072	322.76	103,273			50,567		60,273			(59,557)		20,937		0001
Purchased Call/Citi Grandmaster Index/CGM040KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/23/2025	1	2,429,767	322.76	58,557			28,675		34,590			(31,660)		12,015		0001
Purchased Call/Citi Grandmaster Index/CGM040KSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2024	12/26/2025	5	4,733,051	322.89	102,188	9,753		55,492		66,729			(57,592)		23,503		0001
Purchased Call/Citi Grandmaster Index/CGM040KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/02/2024	12/26/2025	9	6,312,131	323.21	115,297	28,758		73,904		86,331			(88,280)		31,344		0001
Purchased Call/Citi Grandmaster Index/CGM040KSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/28/2023	12/26/2025	3	9,361,471	322.83	120,199	96,546		107,616		132,791			(124,576)		46,486		0001
Purchased Call/Citi Grandmaster Index/CGM040LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/29/2023	12/30/2025	2	986,682	322.24	21,972	1,619		11,782		14,932			(37,320)		4,927		0001
Purchased Call/Citi Grandmaster Index/CGM040LS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/08/2024	12/29/2025	5	6,615,802	322.24	65,369	87,258		76,237		99,767			(83,072)		32,988		0001
Purchased Call/Citi Grandmaster Index/CGM040LS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/02/2026	6	1,932,081	321.43		43,889		22,358		31,561			(29,314)		9,687		0001
Purchased Call/Citi Grandmaster Index/CGM040LS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/02/2026	3	7,740,713	320.46		185,858		93,588		137,812			(101,530)		38,809		0001
Purchased Call/Citi Grandmaster Index/CGM040LS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/02/2026	6	6,846,562	320.03		168,896		85,477		126,579			(90,418)		34,326		0001
Purchased Call/Citi Grandmaster Index/CGM040LS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/07/2026	2	1,899,535	319.89		45,906		23,367		35,736			(23,492)		9,588		0001
Purchased Call/Citi Grandmaster Index/CGM040LS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2024	01/05/2026	3	2,465,235	319.89		61,278		31,148		46,262			(33,407)		12,410		0001
Purchased Call/Citi Grandmaster Index/CGM040LS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/05/2024	01/06/2026	2	2,568,114	319.89		62,474		31,772		48,354			(31,672)		12,946		0001
Purchased Call/Citi Grandmaster Index/CGM040LS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/08/2026	4	2,637,412	321.07		62,941		32,208		44,836			(32,996)		13,331		0001
Purchased Call/Citi Grandmaster Index/CGM040LS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/09/2026	5	3,165,469	320.83		77,232		39,679		54,865			(38,419)		16,021		0001
Purchased Call/Citi Grandmaster Index/CGM040LSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/11/2024	01/09/2026	4	11,818,374	321.06		286,960		147,751		200,637			(157,458)		59,816		0001
Purchased Call/Citi Grandmaster Index/CGM040LSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/11/2024	01/09/2026	3	2,586,619	321.11		63,094		32,561		43,725			(30,533)		13,092		0001
Purchased Call/Citi Grandmaster Index/CGM040LSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/12/2026	6	4,099,800	321.37		97,006		50,337		67,993			(55,528)		20,833		0001
Purchased Call/Citi Grandmaster Index/CGM040LSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/13/2026	1	2,175,783	321.37		52,436		27,192		36,145			(32,648)		11,071		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2026	1	799,985	321.37		19,280		10,011		13,332			(10,123)		4,076		0001
Purchased Call/Citi Grandmaster Index/CGM040LSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/15/2026	1	114,376	321.37		2,609		1,360		1,903			(1,249)		584		0001
Purchased Call/Citi Grandmaster Index/CGM040LSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/17/2024	01/16/2026	2	6,680,535	320.98		157,018		82,061		115,028			(76,939)		34,127		0001
Purchased Call/Citi Grandmaster Index/CGM040LSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/16/2026	4	4,921,242	320.5		119,799		62,704		88,360			(58,083)		25,140		0001
Purchased Call/Citi Grandmaster Index/CGM040LSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/16/2026	3	7,488,893	320.84		181,880		95,404		130,555			(97,990)		38,256		0001
Purchased Call/Citi Grandmaster Index/CGM040LSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2024	01/21/2026	2	2,008,394	321.24		48,527		25,659		34,113			(26,296)		10,327		0001
Purchased Call/Citi Grandmaster Index/CGM040LSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2024	01/16/2026	4	2,354,109	321.24		56,896		29,887		39,617			(44,175)		12,026		0001
Purchased Call/Citi Grandmaster Index/CGM040LSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2024	01/20/2026	2	1,251,610	321.24		30,722		16,276		21,190			(15,352)		6,427		0001
Purchased Call/Citi Grandmaster Index/CGM040LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2024	01/22/2026	3	4,990,464	321.6		119,762		63,536		82,172			(58,492)		25,693		0001
Purchased Call/Citi Grandmaster Index/CGM040LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/24/2024	01/23/2026	1	1,433,980	321.54		34,875		18,539		23,765			(16,336)		7,392		0001
Purchased Call/Citi Grandmaster Index/CGM040LSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/25/2024	01/23/2026	4	6,968,042	321.77		169,487		90,639		113,163			(82,742)		35,921		0001
Purchased Call/Citi Grandmaster Index/CGM040LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/23/2026	4	3,236,447	322.08		77,834		41,629		51,143			(39,781)		16,684		0001
Purchased Call/Citi Grandmaster Index/CGM040LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/26/2026	4	5,097,150	322.09		123,607		66,363		80,551			(75,649)		26,378		0001
Purchased Call/Citi Grandmaster Index/CGM040LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/27/2026	1	2,902,883	322.09		69,669		37,418		46,097			(35,976)		15,042		0001
Purchased Call/Citi Grandmaster Index/CGM040LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/26/2024	01/28/2026	1	3,990,070	322.09		95,762		51,493		63,513			(45,494)		20,701		0001
Purchased Call/Citi Grandmaster Index/CGM040LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/29/2026	2	5,088,657	322.47		121,979		65,851		78,004			(63,482)		26,435		0001
Purchased Call/Citi Grandmaster Index/CGM040LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2024	01/30/2026	2	2,576,770	322.48		59,634		32,290		39,643			(37,722)		13,403		0001
Purchased Call/Citi Grandmaster Index/CGM040LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	3	10,101,204	321.71		250,869		136,131		166,348			(160,495)		52,541		0001
Purchased Call/Citi Grandmaster Index/CGM040LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/01/2024	01/30/2026	4	1,781,977	322.59		43,319		23,664		27,148			(32,374)		9,269		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	6	5,439,153	322.97		127,128		69,524		80,364			(62,992)		28,399		0001
Purchased Call/Citi Grandmaster Index/CGM040LSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/03/2026	1	2,151,983	322.97		51,648		28,236		31,704			(25,699)		11,250		0001
Purchased Call/Citi Grandmaster Index/CGM040LSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2026	1	742,666	322.97		17,824		9,756		10,980			(10,269)		3,887		0001
Purchased Call/Citi Grandmaster Index/CGM040MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2024	02/05/2026	6	4,220,532	322.14		103,210		56,835		67,393			(48,647)		22,119		0001
Purchased Call/Citi Grandmaster Index/CGM040MS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2024	02/06/2026	2	2,901,310	322.41		69,975		38,513		45,322			(33,908)		15,224		0001
Purchased Call/Citi Grandmaster Index/CGM040MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2024	02/06/2026	5	4,994,566	322.61		119,537		66,218		76,674			(63,662)		26,208		0001
Purchased Call/Citi Grandmaster Index/CGM040MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/06/2026	2	5,941,074	322.66		142,677		78,948		90,810			(69,262)		31,175		0001
Purchased Call/Citi Grandmaster Index/CGM040MS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/09/2026	4	5,204,707	322.76		125,027		69,556		78,932			(58,867)		27,412		0001
Purchased Call/Citi Grandmaster Index/CGM040MS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/10/2026	1	2,068,283	322.76		49,639		27,615		31,430			(32,090)		10,907		0001
Purchased Call/Citi Grandmaster Index/CGM040MS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2026	1	1,652,696	322.76		39,665		22,090		25,080			(23,936)		8,726		0001
Purchased Call/Citi Grandmaster Index/CGM040MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/12/2026	3	5,773,921	322.88		134,134		75,064		87,027			(65,715)		30,523		0001
Purchased Call/Citi Grandmaster Index/CGM040MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2024	02/13/2026	2	4,003,925	322.23		97,020		54,353		63,836			(61,428)		21,192		0001
Purchased Call/Citi Grandmaster Index/CGM040MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2024	02/13/2026	3	8,413,424	322.58		203,079		114,111		130,109			(94,048)		44,531		0001
Purchased Call/Citi Grandmaster Index/CGM040MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/15/2024	02/13/2026	3	3,505,288	323		83,217		46,927		52,249			(52,321)		18,553		0001
Purchased Call/Citi Grandmaster Index/CGM040MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/13/2026	2	3,218,225	322.79		76,293		43,087		48,853			(35,459)		17,033		0001
Purchased Call/Citi Grandmaster Index/CGM040MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/18/2026	1	3,132,239	322.79		74,861		42,469		48,005			(49,568)		16,679		0001
Purchased Call/Citi Grandmaster Index/CGM040MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/16/2024	02/17/2026	1	1,945,840	322.79		46,506		26,355		29,783			(22,493)		10,349		0001
Purchased Call/Citi Grandmaster Index/CGM040MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2024	02/19/2026	2	4,012,059	322.79		95,063		54,063		61,493			(45,019)		21,390		0001
Purchased Call/Citi Grandmaster Index/CGM040MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/20/2024	02/20/2026	5	3,288,696	322.66		79,066		45,101		51,016			(36,122)		17,555		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/21/2024	02/20/2026	2	6,057,866	322.53		149,233		85,278		95,704			(67,363)		32,336		0001
Purchased Call/Citi Grandmaster Index/CGM040MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/20/2026	3	3,767,781	323.51		91,285		52,303		54,200			(52,575)		20,112		0001
Purchased Call/Citi Grandmaster Index/CGM040MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2024	02/23/2026	3	2,609,289	324		61,468		35,365		36,148			(34,570)		13,978		0001
Purchased Call/Citi Grandmaster Index/CGM040MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2026	1	3,132,241	324		74,861		43,130		43,422			(45,237)		16,820		0001
Purchased Call/Citi Grandmaster Index/CGM040MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/24/2026	1	1,446,508	324		34,572		19,898		20,060			(43,485)		7,758		0001
Purchased Call/Citi Grandmaster Index/CGM040MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	02/26/2026	6	5,614,038	323.41		136,633		79,287		82,121			(59,670)		30,182		0001
Purchased Call/Citi Grandmaster Index/CGM040MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/27/2024	02/27/2026	6	3,283,803	323.56		78,579		45,618		47,508			(39,232)		17,675		0001
Purchased Call/Citi Grandmaster Index/CGM040MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2024	02/27/2026	3	2,851,673	323.52		68,244		39,661		41,394			(31,561)		15,349		0001
Purchased Call/Citi Grandmaster Index/CGM040MSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	02/27/2026	3	1,710,926	323.67		42,475		24,807		24,513			(17,668)		9,209		0001
Purchased Call/Citi Grandmaster Index/CGM040MSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/02/2026	1	2,511,347	324.2		60,021		35,088		34,509			(35,240)		13,565		0001
Purchased Call/Citi Grandmaster Index/CGM040MSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	03/03/2026	1	1,023,464	324.2		24,461		14,314		14,063			(10,147)		5,535		0001
Purchased Call/Citi Grandmaster Index/CGM040MSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/04/2024	02/27/2026	3	7,651,591	324.2		181,932		106,146		104,570			(85,663)		41,186		0001
Purchased Call/Citi Grandmaster Index/CGM040MSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/05/2024	03/04/2026	3	6,821,150	324.18		160,522		94,275		93,835			(75,445)		36,932		0001
Purchased Call/Citi Grandmaster Index/CGM040MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/06/2024	03/05/2026	1	2,848,759	323.74		70,045		41,237		40,916			(30,125)		15,442		0001
Purchased Call/Citi Grandmaster Index/CGM040MSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	2	1,919,391	324.26		48,424		28,658		26,337			(19,766)		10,416		0001
Purchased Call/Citi Grandmaster Index/CGM040MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/06/2026	4	7,651,853	325.3		180,784		107,046		95,512			(99,468)		41,526		0001
Purchased Call/Citi Grandmaster Index/CGM040MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	03/10/2026	2	1,474,089	324.91		34,315		21,942		19,233			(23,526)		8,037		0001
Purchased Call/Citi Grandmaster Index/CGM040MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2024	03/09/2026	1	1,653,401	324.91		39,516		23,481		21,476			(27,847)		9,004		0001
Purchased Call/Citi Grandmaster Index/CGM040MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2024	03/06/2026	3	3,224,593	324.91		76,161		45,151		41,743			(33,297)		17,500		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/11/2024	03/11/2026	3	5,420,724	324.57		136,320		81,383		74,663			(64,832)		29,589		0001
Purchased Call/Citi Grandmaster Index/CGM040NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2024	03/12/2026	1	1,703,810	325.27		40,491		24,228		21,489			(16,263)		9,311		0001
Purchased Call/Citi Grandmaster Index/CGM040NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/14/2024	03/13/2026	4	4,746,739	325.2		110,725		66,547		60,217			(45,028)		25,969		0001
Purchased Call/Citi Grandmaster Index/CGM040NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/13/2026	3	4,471,691	324.84		106,018		63,811		58,638			(52,365)		24,464		0001
Purchased Call/Citi Grandmaster Index/CGM040NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/16/2026	1	2,389,229	324.77		56,864		34,337		33,124			(32,657)		13,116		0001
Purchased Call/Citi Grandmaster Index/CGM040NS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/15/2024	03/17/2026	1	1,098,171	324.77		26,136		15,797		15,302			(11,366)		6,035		0001
Purchased Call/Citi Grandmaster Index/CGM040NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2024	03/13/2026	4	4,841,459	324.77		117,271		70,676		66,722			(67,017)		26,487		0001
Purchased Call/Citi Grandmaster Index/CGM040NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/19/2024	03/18/2026	3	5,505,341	324.92		134,409		81,509		72,403			(59,630)		30,291		0001
Purchased Call/Citi Grandmaster Index/CGM040NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/21/2024	03/20/2026	2	1,543,385	326.1		38,189		23,313		18,278			(14,875)		8,511		0001
Purchased Call/Citi Grandmaster Index/CGM040NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2024	03/19/2026	4	623,560	325.49		15,122		9,256		7,780			(7,791)		3,435		0001
Purchased Call/Citi Grandmaster Index/CGM040NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2024	03/20/2026	4	5,446,181	326.97		128,590		78,682		59,532			(70,362)		30,034		0001
Purchased Call/Citi Grandmaster Index/CGM040NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2024	03/20/2026	3	6,707,279	326.8		158,027		96,790		74,470			(68,949)		36,988		0001
Purchased Call/Citi Grandmaster Index/CGM040NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/23/2026	1	895,721	326.8		21,408		13,133		9,964			(13,069)		4,956		0001
Purchased Call/Citi Grandmaster Index/CGM040NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2024	03/24/2026	1	1,701,490	326.8		40,666		24,969		19,027			(21,974)		9,425		0001
Purchased Call/Citi Grandmaster Index/CGM040NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/25/2024	03/25/2026	3	4,756,038	326.48		113,750		70,068		54,875			(53,846)		26,375		0001
Purchased Call/Citi Grandmaster Index/CGM040NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/27/2024	03/26/2026	2	1,771,850	326.53		44,261		27,335		20,284			(16,927)		9,837		0001
Purchased Call/Citi Grandmaster Index/CGM040NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2024	03/27/2026	3	3,328,758	327.4		78,749		48,870		35,277			(31,124)		18,501		0001
Purchased Call/Citi Grandmaster Index/CGM040NSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2026	1	2,425,755	327.34		57,976		36,105		26,088			(26,392)		13,542		0001
Purchased Call/Citi Grandmaster Index/CGM040NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/30/2026	1	2,625,552	327.34		62,751		39,047		28,131			(31,193)		14,641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/28/2024	03/27/2026	3	11,637,593	327.34		274,744		170,651		124,001			(120,466)		64,681		0001
Purchased Call/Citi Grandmaster Index/CGM040NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/02/2026	4	7,154,441	325.25		168,500		109,236		93,359			(93,851)		40,027		0001
Purchased Call/Citi Grandmaster Index/CGM040NSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	04/15/2026	4	7,463,040	323.23		172,260		111,209		117,249			(81,767)		42,344		0001
Purchased Call/Citi Grandmaster Index/CGM0400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	05/06/2026	5	9,203,350	323.2		221,112		149,069		148,129			(86,997)		53,372		0001
Purchased Call/Citi Grandmaster Index/CGM0400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/09/2024	05/01/2026	3	3,651,932	322.75		87,447		58,623		60,675			(40,985)		21,070		0001
Purchased Call/Citi Grandmaster Index/CGM0400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2024	04/24/2026	3	508,135	322.64		11,755		7,754		8,442			(4,001)		2,911		0001
Purchased Call/Citi Grandmaster Index/CGM0400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/15/2026	4	1,930,838	324.64		45,687		31,450		27,826			(16,256)		11,299		0001
Purchased Call/Citi Grandmaster Index/CGM040PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2024	06/03/2026	4	7,534,568	323.95		176,470		125,737		117,174			(53,037)		44,923		0001
Purchased Call/Citi Grandmaster Index/CGM040PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/11/2026	3	3,046,306	324.31		73,954		53,634		46,509			(25,519)		18,302		0001
Purchased Call/Citi Grandmaster Index/CGM040NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2024	04/01/2026	3	5,013,483	327.34		113,701		71,155		55,842			(63,311)		28,019		0001
Purchased Call/Citi Grandmaster Index/CGM040NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2026	2	3,744,098	323.95		88,958		57,190		55,400			(34,650)		21,221		0001
Purchased Call/Citi Grandmaster Index/CGM040PSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/25/2026	4	1,803,001	324.39		43,777		32,581		27,748			(11,196)		10,975		0001
Purchased Call/Citi Grandmaster Index/CGM040PSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/12/2026	3	4,935,648	324.01		118,329		86,230		77,393			(32,098)		29,681		0001
Purchased Call/Citi Grandmaster Index/CGM0400SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/21/2026	2	3,208,394	325.1		74,218		51,568		45,021			(22,649)		18,888		0001
Purchased Call/Citi Grandmaster Index/CGM040NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	3	1,675,860	322.02		39,597		25,734		34,124			(14,747)		9,529		0001
Purchased Call/Citi Grandmaster Index/CGM040NSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2024	04/10/2026	2	3,300,979	324.76		78,598		50,236		45,222			(28,362)		18,629		0001
Purchased Call/Citi Grandmaster Index/CGM0400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/07/2026	3	4,088,803	323.53		97,738		66,203		64,072			(31,693)		23,736		0001
Purchased Call/Citi Grandmaster Index/CGM0400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2026	3	6,085,130	322.05		143,019		92,950		105,926			(57,721)		34,599		0001
Purchased Call/Citi Grandmaster Index/CGM0400SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/22/2026	3	3,715,181	324.26		88,067		61,573		55,707			(28,434)		21,893		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/08/2026	2	2,934,542	323.88		69,579		47,298		44,769			(36,703)		17,052		0001
Purchased Call/Citi Grandmaster Index/CGM040NW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/17/2024	04/10/2026	3	3,977,934	323.95		91,908		58,949		58,426			(34,170)		22,450		0001
Purchased Call/Citi Grandmaster Index/CGM040S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/17/2026	2	3,790,683	321.55		90,490		58,897		79,771			(32,614)		21,553		0001
Purchased Call/Citi Grandmaster Index/CGM040PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2026	1	3,919,170	324.39		92,884		65,198		58,494			(35,943)		23,209		0001
Purchased Call/Citi Grandmaster Index/CGM040PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/18/2024	06/18/2026	2	2,699,262	324.63		64,532		47,394		40,630			(17,138)		16,324		0001
Purchased Call/Citi Grandmaster Index/CGM040S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2024	04/24/2026	5	3,895,668	322.82		91,877		60,774		63,795			(37,977)		22,314		0001
Purchased Call/Citi Grandmaster Index/CGM040S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/24/2026	3	9,161,619	322.21		217,707		143,821		185,138			(83,501)		52,476		0001
Purchased Call/Citi Grandmaster Index/CGM040PSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/08/2026	1	1,517,443	324.15		36,115		25,981		23,393			(10,134)		9,091		0001
Purchased Call/Citi Grandmaster Index/CGM040PSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2026	1	2,017,142	324.33		48,210		35,628		31,145			(22,891)		12,256		0001
Purchased Call/Citi Grandmaster Index/CGM040PS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/03/2024	05/29/2026	2	6,543,607	323.74		155,422		110,156		103,242			(83,254)		38,826		0001
Purchased Call/Citi Grandmaster Index/CGM040PSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/29/2026	1	3,032,628	324.23		72,177		54,008		47,584			(21,739)		18,529		0001
Purchased Call/Citi Grandmaster Index/CGM040NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/06/2026	1	3,884,883	325.25		92,460		58,503		50,882			(37,794)		21,830		0001
Purchased Call/Citi Grandmaster Index/CGM040SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/05/2026	1	2,593,836	322.75		61,733		41,466		50,979			(29,482)		15,027		0001
Purchased Call/Citi Grandmaster Index/CGM040SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2024	05/01/2026	3	6,792,598	322.24		158,218		105,924		117,509			(78,848)		39,190		0001
Purchased Call/Citi Grandmaster Index/CGM040NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2026	2	6,054,298	324.91		141,073		90,324		81,931			(63,325)		34,168		0001
Purchased Call/Citi Grandmaster Index/CGM040PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/26/2026	2	4,610,360	324.23		111,498		83,369		71,827			(32,177)		28,090		0001
Purchased Call/Citi Grandmaster Index/CGM040SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/13/2026	7	9,992,550	323.92		239,499		163,863		152,912			(87,563)		58,360		0001
Purchased Call/Citi Grandmaster Index/CGM040S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/23/2024	04/22/2026	3	7,171,644	321.95		173,521		113,566		126,079			(68,514)		40,992		0001
Purchased Call/Citi Grandmaster Index/CGM040SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/20/2024	05/15/2026	3	5,100,105	324.87		121,448		83,741		72,115			(45,024)		29,846		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/26/2026	1	2,214,249	324.39		52,478		36,814		33,135			(19,383)		13,100		0001
Purchased Call/Citi Grandmaster Index/CGM040PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2026	1	1,637,166	324.23		39,128		29,292		25,620			(17,754)		10,012		0001
Purchased Call/Citi Grandmaster Index/CGM040PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	06/05/2026	2	2,702,857	324.27		65,361		46,826		41,184			(33,137)		16,146		0001
Purchased Call/Citi Grandmaster Index/CGM040PS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/05/2024	05/28/2026	2	1,755,394	324.69		40,107		28,270		25,651			(16,609)		10,405		0001
Purchased Call/Citi Grandmaster Index/CGM0400$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/12/2026	1	2,690,634	323.88		64,037		43,630		41,264			(49,473)		15,698		0001
Purchased Call/Citi Grandmaster Index/CGM040PSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/28/2024	06/26/2026	4	6,209,264	324.35		147,732		110,290		95,874			(39,738)		37,832		0001
Purchased Call/Citi Grandmaster Index/CGM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/08/2026	2	1,456,985	323.49		35,103		23,824		22,943			(11,279)		8,466		0001
Purchased Call/Citi Grandmaster Index/CGM040PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2024	06/05/2026	3	2,523,811	324.15		60,218		43,284		38,815			(18,802)		15,076		0001
Purchased Call/Citi Grandmaster Index/CGM040PSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/04/2026	2	3,960,385	323.55		98,866		70,690		63,777			(28,176)		23,635		0001
Purchased Call/Citi Grandmaster Index/CGM040PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2026	4	5,707,472	324.81		132,247		97,503		84,699			(35,718)		34,517		0001
Purchased Call/Citi Grandmaster Index/CGM040PSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/18/2026	3	6,437,141	324.33		153,624		113,305		99,230			(50,224)		38,930		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2024	05/22/2026	2	3,301,551	324.67		77,519		54,000		47,876			(46,667)		19,456		0001
Purchased Call/Citi Grandmaster Index/CGM0400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/20/2026	5	5,614,584	325.12		132,277		91,727		78,272			(55,995)		33,021		0001
Purchased Call/Citi Grandmaster Index/CGM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/14/2026	4	6,962,752	324.08		170,678		116,989		104,962			(54,690)		40,706		0001
Purchased Call/Citi Grandmaster Index/CGM0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/11/2026	1	3,635,967	323.88		86,172		58,673		55,590			(28,561)		21,193		0001
Purchased Call/Citi Grandmaster Index/CGM040PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/24/2024	05/22/2026	3	5,786,853	324.39		137,511		96,279		85,880			(60,139)		34,101		0001
Purchased Call/Citi Grandmaster Index/CGM0400$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2024	05/08/2026	4	8,077,108	323.75		192,204		130,553		124,530			(83,847)		46,936		0001
Purchased Call/Citi Grandmaster Index/CGM040PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2026	1	5,175,847	323.74		123,185		87,482		82,013			(45,318)		30,830		0001
Purchased Call/Citi Grandmaster Index/CGM0400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/27/2026	1	2,753,203	322.82		65,251		43,172		53,467			(28,576)		15,819		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/Citi Grandmaster Index/CGM040NSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2024	04/09/2026	3	2,291,493	325.44		52,024		33,157		29,642			(18,866)		12,918		0001
Purchased Call/Citi Grandmaster Index/CGM040SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	04/29/2026	4	6,244,356	322.85		145,232		96,535		103,489			(50,688)		35,953		0001
Purchased Call/Citi Grandmaster Index/CGM040S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/21/2026	1	817,758	321.55		19,381		12,645		14,789			(9,871)		4,669		0001
Purchased Call/Citi Grandmaster Index/CGM040NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/05/2024	04/07/2026	1	2,696,340	325.25		64,173		40,637		35,237			(54,349)		15,168		0001
Purchased Call/Citi Grandmaster Index/CGM040S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/19/2024	04/20/2026	2	3,334,218	321.55		79,620		52,178		70,339			(59,423)		19,018		0001
Purchased Call/Citi Grandmaster Index/CGM040PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/12/2026	2	7,398,805	324.37		175,761		127,778		112,829			(60,326)		44,494		0001
Purchased Call/Citi Grandmaster Index/CGM040PSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2024	06/09/2026	1	1,336,223	324.15		31,802		22,891		20,607			(8,912)		8,013		0001
Purchased Call/Citi Grandmaster Index/CGM040PSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/16/2026	1	2,866,704	324.01		68,514		49,974		45,096			(31,930)		17,305		0001
Purchased Call/Citi Grandmaster Index/CGM040PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/17/2024	06/17/2026	2	6,780,703	323.86		163,111		119,431		105,258			(52,366)		40,970		0001
Purchased Call/Citi Grandmaster Index/CGM040PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	06/01/2026	1	2,482,685	323.74		58,840		41,762		39,253			(19,921)		14,774		0001
Purchased Call/Citi Grandmaster Index/CGM040PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2024	06/26/2026	2	3,313,833	324.37		78,870		58,796		51,082			(20,812)		20,191		0001
Purchased Call/Citi Grandmaster Index/CGM040PSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/06/2024	06/05/2026	3	5,005,801	324.66		117,988		84,671		73,913			(45,911)		29,903		0001
Purchased Call/Citi Grandmaster Index/CGM040SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2026	1	3,517,147	322.82		83,356		55,189		57,946			(30,131)		20,230		0001
Purchased Call/Citi Grandmaster Index/CGM040PST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/24/2026	3	3,803,752	324.52		90,310		66,904		57,864			(30,309)		23,133		0001
Purchased Call/Citi Grandmaster Index/CGM040PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/15/2026	1	2,165,827	324.01		51,763		37,737		33,992			(23,825)		13,062		0001
Purchased Call/Citi Grandmaster Index/CGM040PSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2024	06/22/2026	1	426,707	324.33		10,198		7,533		6,548			(19,980)		2,590		0001
Purchased Call/Citi Grandmaster Index/CGM040NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	2	9,187,815	325.33		218,442		137,618		119,008			(98,122)		51,404		0001
Purchased Call/Citi Grandmaster Index/CGM040NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2024	04/08/2026	4	5,381,108	325.62		126,025		80,125		68,421			(54,162)		30,303		0001
Purchased Call/Citi Grandmaster Index/CGM040NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/13/2026	1	2,826,459	323.95		66,987		43,030		41,733			(42,275)		16,003		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	2	2,925,415	326.13		66,410		41,837		35,292			(24,574)		16,367		0001
Purchased Call/Citi Grandmaster Index/CGM040S0C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/01/2024	04/30/2026	1	1,396,226	322.19		32,718		21,782		24,246			(10,936)		8,047		0001
Purchased Call/Citi Grandmaster Index/CGM040PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	1	1,815,529	324.96		41,791		30,378		26,408			(11,768)		10,918		0001
Purchased Call/Citi Grandmaster Index/CGM040S96	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/23/2026	2	2,202,808	322.61		52,111		34,204		36,731			(22,655)		12,604		0001
Purchased Call/Citi Grandmaster Index/CGM040PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	1	4,102,069	324.05		94,686		66,999		63,139			(29,811)		24,339		0001
Purchased Call/Citi Grandmaster Index/CGM040PS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/29/2026	2	1,180,659	323.59		28,057		19,862		18,846			(8,195)		7,005		0001
Purchased Call/Citi Grandmaster Index/CGM040S0D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/02/2024	05/01/2026	3	2,712,083	322.03		66,166		44,969		47,709			(27,424)		15,647		0001
Purchased Call/Citi Grandmaster Index/CGM040NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2024	04/02/2026	3	2,065,096	325.95		49,321		30,957		25,318			(22,627)		11,554		0001
Purchased Call/Citi Grandmaster Index/CGM040NSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/16/2026	2	1,829,806	322.44		42,335		27,383		30,657			(14,952)		10,393		0001
Purchased Call/Citi Grandmaster Index/CGM040PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/11/2024	06/10/2026	2	2,775,021	324.33		65,900		47,562		42,201			(20,066)		16,656		0001
Purchased Call/Citi Grandmaster Index/CGM040S0S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/15/2026	4	7,836,453	324.58		187,004		128,780		113,519			(75,623)		45,859		0001
Purchased Call/Citi Grandmaster Index/CGM040S0U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2026	1	3,954,016	324.87		94,106		65,021		56,282			(34,498)		23,231		0001
Purchased Call/Citi Grandmaster Index/CGM040S0T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/17/2024	05/18/2026	1	3,174,383	324.87		75,550		52,168		45,157			(25,439)		18,632		0001
Purchased Call/Citi Grandmaster Index/CGM040S0H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/04/2026	1	2,083,547	322.75		49,588		33,286		40,915			(19,887)		12,058		0001
Purchased Call/Citi Grandmaster Index/CGM040RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	1	1,092,543	321.97		26,841		22,423		21,197			(5,150)		7,033		0001
Purchased Call/Citi Grandmaster Index/CGM040S9E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/25/2026	3	3,883,154	323.07		94,797		82,656		83,177			(15,388)		25,569		0001
Purchased Call/Citi Grandmaster Index/CGM040S94	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2024	09/16/2026	3	4,891,252	321.75		119,682		102,535		113,081			(28,118)		31,977		0001
Purchased Call/Citi Grandmaster Index/CGM040RSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/24/2026	1	1,832,885	322.22		44,539		36,759		40,565			(8,963)		11,760		0001
Purchased Call/Citi Grandmaster Index/CGM040S99	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/22/2026	1	2,625,515	322.26		64,063		55,351		59,024			(8,712)		17,247		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040S$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	4	3,603,118	321.51		88,228		75,259		84,252			(17,230)		23,461		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	07/29/2026	4	5,654,098	322		136,141		107,478		124,690			(30,061)		35,483		0001
Purchased Call/Citi Grandmaster Index/CGM040R$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/07/2026	4	1,281,013	319.31		32,117		25,823		29,409			(6,294)		8,102		0001
Purchased Call/Citi Grandmaster Index/CGM040RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/13/2024	08/07/2026	4	3,948,792	320.12		96,292		77,623		98,562			(21,564)		24,974		0001
Purchased Call/Citi Grandmaster Index/CGM040R$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/02/2026	2	4,850,967	322.22		117,225		98,087		107,968			(39,085)		31,356		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/24/2026	3	3,729,378	322.47		88,591		69,335		79,507			(19,257)		23,302		0001
Purchased Call/Citi Grandmaster Index/CGM040S$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	2	7,826,406	322.5		190,306		164,104		172,948			(42,688)		51,248		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	2	1,487,024	325.82		31,955		24,847		20,939			(7,108)		9,234		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/17/2026	3	3,522,522	322.55		86,759		67,393		74,343			(30,569)		21,874		0001
Purchased Call/Citi Grandmaster Index/CGM040RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2024	08/19/2026	3	6,046,146	321.85		146,713		120,046		136,468			(30,160)		38,630		0001
Purchased Call/Citi Grandmaster Index/CGM040RSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2024	08/14/2026	2	3,841,094	321.64		93,532		76,307		87,573			(21,636)		24,438		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	07/31/2026	3	2,718,793	322.94		62,080		49,278		56,518			(12,802)		17,092		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/15/2026	4	8,656,725	327.82		197,207		152,124		103,126			(65,296)		53,661		0001
Purchased Call/Citi Grandmaster Index/CGM040RSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/03/2026	2	2,754,307	321.53		65,492		54,967		64,029			(10,525)		17,818		0001
Purchased Call/Citi Grandmaster Index/CGM040S$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/25/2026	4	4,632,692	323.16		111,852		98,046		98,681			(15,256)		30,504		0001
Purchased Call/Citi Grandmaster Index/CGM040S$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/15/2026	1	2,663,685	321.74		64,994		55,531		61,584			(21,688)		17,400		0001
Purchased Call/Citi Grandmaster Index/CGM040RSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/21/2026	3	6,598,391	321.81		160,982		132,630		149,566			(28,352)		42,229		0001
Purchased Call/Citi Grandmaster Index/CGM040RSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	1	1,636,306	321.04		40,928		34,888		39,384			(6,040)		10,655		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	07/31/2026	3	3,385,868	320.31		79,261		63,129		83,181			(21,340)		21,285		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	3	5,644,461	322.22		133,855		111,909		125,222			(26,271)		36,335		0001
Purchased Call/Citi Grandmaster Index/CGM040SS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2024	09/18/2026	3	1,308,594	321.63		33,108		28,520		26,455			(11,610)		8,569		0001
Purchased Call/Citi Grandmaster Index/CGM040RSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/27/2026	3	1,631,787	322.12		39,120		32,520		36,408			(6,600)		10,496		0001
Purchased Call/Citi Grandmaster Index/CGM040SS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/18/2024	09/17/2026	2	1,276,393	321.81		31,340		26,942		25,418			(5,193)		8,351		0001
Purchased Call/Citi Grandmaster Index/CGM040RS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/12/2026	4	5,974,468	320.17		147,830		119,611		149,057			(36,286)		37,947		0001
Purchased Call/Citi Grandmaster Index/CGM040RST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2026	3	3,225,836	321.17		77,655		65,343		76,723			(14,714)		20,885		0001
Purchased Call/Citi Grandmaster Index/CGM040RS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/10/2026	1	3,133,276	320.12		75,825		61,119		78,338			(15,264)		19,867		0001
Purchased Call/Citi Grandmaster Index/CGM040QS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/15/2024	07/10/2026	3	4,479,331	328.6		104,632		80,266		49,636			(27,785)		27,642		0001
Purchased Call/Citi Grandmaster Index/CGM040QS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	2	3,237,915	325.13		88,131		66,654		47,345			(21,477)		19,837		0001
Purchased Call/Citi Grandmaster Index/CGM040QS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2024	07/02/2026	3	3,650,010	327.73		86,064		65,157		43,132			(57,015)		22,362		0001
Purchased Call/Citi Grandmaster Index/CGM040RSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/05/2024	09/04/2026	3	1,335,222	321.02		31,942		26,997		27,738			(9,771)		8,645		0001
Purchased Call/Citi Grandmaster Index/CGM040SS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/14/2026	1	1,350,085	321.74		32,942		28,139		26,983			(9,680)		8,812		0001
Purchased Call/Citi Grandmaster Index/CGM040RSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/17/2024	09/09/2026	4	6,620,711	320.71		162,101		137,327		162,380			(26,389)		43,040		0001
Purchased Call/Citi Grandmaster Index/CGM040RS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	2	1,111,714	320.78		27,863		22,680		23,191			(5,183)		7,073		0001
Purchased Call/Citi Grandmaster Index/CGM040RSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/06/2024	09/08/2026	1	1,571,588	320.33		38,347		32,395		39,419			(6,820)		10,208		0001
Purchased Call/Citi Grandmaster Index/CGM040QSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/24/2026	3	4,501,765	322.19		106,986		84,170		97,751			(23,584)		28,128		0001
Purchased Call/Citi Grandmaster Index/CGM040QS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2026	1	2,128,305	327.73		50,866		38,569		26,138			(15,509)		13,098		0001
Purchased Call/Citi Grandmaster Index/CGM040QSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2026	3	3,500,071	318.44		86,721		69,267		96,598			(19,922)		22,098		0001
Purchased Call/Citi Grandmaster Index/CGM040RSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2026	1	1,072,700	322.22		26,067		21,519		20,404			(5,274)		6,888		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040QSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2026	2	7,198,999	323.75		170,434		132,831		140,978			(38,545)		44,902		0001
Purchased Call/Citi Grandmaster Index/CGM040QS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2026	4	6,447,854	327.81		153,547		117,688		76,892			(48,924)		39,790		0001
Purchased Call/Citi Grandmaster Index/CGM040QSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/24/2026	3	4,418,648	321.76		107,518		84,452		98,642			(23,066)		27,609		0001
Purchased Call/Citi Grandmaster Index/CGM040RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/17/2026	1	2,231,572	321.64		54,004		44,050		50,974			(14,741)		14,234		0001
Purchased Call/Citi Grandmaster Index/CGM040SSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	2	3,451,612	322.5		86,881		75,744		76,612			(11,138)		22,727		0001
Purchased Call/Citi Grandmaster Index/CGM040RSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	09/01/2026	1	896,548	322.22		21,786		18,220		17,095			(3,566)		5,790		0001
Purchased Call/Citi Grandmaster Index/CGM040RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/03/2024	08/28/2026	3	6,126,935	322.08		147,854		123,405		137,145			(26,744)		39,441		0001
Purchased Call/Citi Grandmaster Index/CGM040QSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	2	6,585,408	324.59		148,672		115,322		102,598			(35,206)		40,894		0001
Purchased Call/Citi Grandmaster Index/CGM040RSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/20/2026	1	1,153,051	321.91		28,154		23,081		22,304			(16,380)		7,373		0001
Purchased Call/Citi Grandmaster Index/CGM040QSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/14/2026	1	2,644,539	328.6		63,469		48,735		29,431			(14,734)		16,378		0001
Purchased Call/Citi Grandmaster Index/CGM040QSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/01/2026	3	5,392,696	324.89		130,139		97,803		80,121			(40,131)		33,008		0001
Purchased Call/Citi Grandmaster Index/CGM040QSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2026	1	2,025,003	323.39		46,024		35,958		40,632			(10,066)		12,642		0001
Purchased Call/Citi Grandmaster Index/CGM040QSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/13/2026	1	3,797,386	328.6		91,137		69,951		42,354			(22,084)		23,497		0001
Purchased Call/Citi Grandmaster Index/CGM040SSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	2	2,402,823	322.26		58,707		50,707		53,883			(9,699)		15,734		0001
Purchased Call/Citi Grandmaster Index/CGM040QSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/04/2026	1	7,050,559	320.31		171,329		136,498		173,620			(36,502)		44,477		0001
Purchased Call/Citi Grandmaster Index/CGM040RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/30/2024	08/31/2026	1	700,437	322.22		17,021		14,231		13,357			(3,695)		4,520		0001
Purchased Call/Citi Grandmaster Index/CGM040RS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	3	5,334,130	321.38		129,780		105,676		123,613			(37,344)		33,938		0001
Purchased Call/Citi Grandmaster Index/CGM040SSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/29/2026	1	2,134,105	323.16		52,072		45,492		45,576			(6,581)		14,096		0001
Purchased Call/Citi Grandmaster Index/CGM040SSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/25/2024	09/24/2026	2	1,364,881	322.69		32,993		28,631		25,597			(4,361)		8,980		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040RSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	07/15/2025	1	257,996	327.09		2,808		1,717		1,342			(1,092)		945		0001
Purchased Call/Citi Grandmaster Index/CGM040SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/20/2024	09/21/2026	1	2,791,343	322.26		68,109		58,834		62,713			(22,338)		18,322		0001
Purchased Call/Citi Grandmaster Index/CGM040RSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/26/2026	3	3,558,956	322.11		86,387		71,475		79,411			(14,912)		22,872		0001
Purchased Call/Citi Grandmaster Index/CGM040RS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2026	1	1,292,098	320.12		31,269		25,213		28,190			(7,102)		8,200		0001
Purchased Call/Citi Grandmaster Index/CGM040SS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2026	3	4,744,105	322.94		114,591		100,360		102,776			(14,742)		31,361		0001
Purchased Call/Citi Grandmaster Index/CGM040RSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/10/2026	2	945,526	320.76		23,492		19,946		20,131			(3,546)		6,152		0001
Purchased Call/Citi Grandmaster Index/CGM040SS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2024	09/11/2026	3	4,154,974	321.74		101,170		86,539		95,830			(22,684)		27,054		0001
Purchased Call/Citi Grandmaster Index/CGM040QS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/02/2026	4	3,242,196	327.03		77,726		58,776		40,633			(20,615)		19,863		0001
Purchased Call/Citi Grandmaster Index/CGM040QS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2024	07/08/2026	4	2,790,131	327.38		64,567		49,125		34,202			(52,594)		17,187		0001
Purchased Call/Citi Grandmaster Index/CGM040RSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/04/2026	2	7,714,237	320.33		188,966		159,553		193,064			(32,228)		49,945		0001
Purchased Call/Citi Grandmaster Index/CGM040QSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	07/31/2026	3	5,211,357	321.83		120,478		95,795		116,375			(30,115)		32,761		0001
Purchased Call/Citi Grandmaster Index/CGM040QSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2026	1	1,425,280	322.55		34,207		26,584		25,812			(9,139)		8,874		0001
Purchased Call/Citi Grandmaster Index/CGM040RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2026	2	4,479,568	322.22		108,078		89,180		85,836			(38,039)		28,669		0001
Purchased Call/Citi Grandmaster Index/CGM040RSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/21/2024	08/21/2026	3	2,511,735	322.07		60,198		49,505		55,987			(11,620)		16,075		0001
Purchased Call/Citi Grandmaster Index/CGM040QS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/09/2026	3	2,229,172	326.67		57,649		43,957		28,984			(13,692)		13,744		0001
Purchased Call/Citi Grandmaster Index/CGM040RS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/18/2026	1	1,173,632	321.64		28,402		23,174		23,087			(7,607)		7,492		0001
Purchased Call/Citi Grandmaster Index/CGM040RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	08/07/2026	2	8,195,314	320		198,515		159,678		206,063			(42,444)		51,832		0001
Purchased Call/Citi Grandmaster Index/CGM040QSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2026	1	987,239	327.85		20,989		16,196		11,693			(4,792)		6,125		0001
Purchased Call/Citi Grandmaster Index/CGM040QS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/10/2026	2	3,349,563	328.12		79,601		60,775		38,645			(18,825)		20,670		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040S$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/05/2024	07/06/2026	1	3,492,720	327.73		83,476		63,267		41,475			(23,653)		21,476		0001
Purchased Call/Citi Grandmaster Index/CGM040S$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/23/2024	09/23/2026	4	12,322,554	322.37		302,601		262,053		275,360			(46,629)		81,010		0001
Purchased Call/Citi Grandmaster Index/CGM040S$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/28/2026	1	2,063,537	322.19		49,525		38,980		44,934			(10,544)		12,939		0001
Purchased Call/Citi Grandmaster Index/CGM040S$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2024	07/27/2026	2	3,095,338	322.19		73,259		58,871		67,355			(24,396)		19,391		0001
Purchased Call/Citi Grandmaster Index/CGM040R$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	08/13/2026	2	1,844,767	320.6		45,232		36,653		44,850			(8,579)		11,727		0001
Purchased Call/Citi Grandmaster Index/CGM040S$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2026	1	3,140,272	322.55		75,367		58,595		66,467			(17,563)		19,570		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	07/30/2026	1	997,779	322.01		25,222		19,949		18,902			(5,273)		6,267		0001
Purchased Call/Citi Grandmaster Index/CGM040S$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/27/2024	09/28/2026	1	1,746,790	323.16		42,622		37,228		37,282			(8,031)		11,529		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/02/2024	08/03/2026	1	453,794	320.31		11,027		8,782		9,731			(2,245)		2,860		0001
Purchased Call/Citi Grandmaster Index/CGM040Q$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/06/2026	2	2,281,350	319.08		55,900		44,756		60,613			(11,144)		14,416		0001
Purchased Call/Citi Grandmaster Index/CGM040S$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	3	1,458,871	322.54		35,358		31,160		27,919			(4,198)		9,659		0001
Purchased Call/Citi Grandmaster Index/CGM040S$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	1	2,332,637	322.64		56,683		50,065		51,687			(8,458)		15,492		0001
Purchased Call/Citi Grandmaster Index/CGM040S$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2024	10/09/2026	4	1,882,706	322.73		45,767		40,860		41,564			(38,857)		12,533		0001
Purchased Call/Citi Grandmaster Index/CGM040S$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/12/2026	1	2,106,609	322.98		50,980		45,573		45,890			(8,457)		14,056		0001
Purchased Call/Citi Grandmaster Index/CGM040S$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/16/2024	10/15/2026	3	907,362	322.93		21,497		19,399		16,979			(2,098)		6,068		0001
Purchased Call/Citi Grandmaster Index/CGM040T$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	2	2,649,194	322.36		61,794		56,803		60,547			(6,040)		17,919		0001
Purchased Call/Citi Grandmaster Index/CGM040S$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/15/2024	10/14/2026	4	5,170,292	323.26		123,827		110,857		110,836			(32,093)		34,551		0001
Purchased Call/Citi Grandmaster Index/CGM040T$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	2	4,581,292	322.51		111,138		105,653		105,022			(9,848)		31,472		0001
Purchased Call/Citi Grandmaster Index/CGM040T$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/19/2026	1	1,202,298	323.1		29,096		26,254		22,326			(9,456)		8,065		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2026	1	510,321	320.32		12,299		11,572		11,591			(726)		3,498		0001
Purchased Call/Citi Grandmaster Index/CGM040TSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/30/2026	3	2,043,532	321.71		48,899		45,158		48,558			(3,741)		13,823		0001
Purchased Call/Citi Grandmaster Index/CGM040SSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/09/2026	2	1,981,544	322.84		48,288		43,130		43,463			(5,158)		13,191		0001
Purchased Call/Citi Grandmaster Index/CGM040TSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/28/2026	4	6,858,240	322.6		165,453		151,222		154,338			(14,232)		46,321		0001
Purchased Call/Citi Grandmaster Index/CGM040TSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/02/2026	1	1,582,664	321.71		38,300		35,298		37,407			(31,148)		10,729		0001
Purchased Call/Citi Grandmaster Index/CGM040TST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/13/2026	3	6,063,741	320.32		147,071		138,402		157,403			(8,669)		41,443		0001
Purchased Call/Citi Grandmaster Index/CGM040TS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2026	1	1,880,804	322.44		45,515		41,514		42,722			(6,169)		12,693		0001
Purchased Call/Citi Grandmaster Index/CGM040TS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/23/2026	2	3,332,023	322.44		80,762		73,657		75,510			(20,345)		22,420		0001
Purchased Call/Citi Grandmaster Index/CGM040US7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2026	3	4,811,305	324.41		117,259		112,813		99,151			(4,446)		33,338		0001
Purchased Call/Citi Grandmaster Index/CGM040SSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/08/2026	2	1,022,277	322.57		25,155		22,341		19,548			(2,814)		6,800		0001
Purchased Call/Citi Grandmaster Index/CGM040TSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/19/2026	2	1,377,645	321.34		33,115		31,304		29,312			(1,811)		9,457		0001
Purchased Call/Citi Grandmaster Index/CGM040SSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	3	6,577,228	322.4		159,848		140,949		147,547			(19,861)		43,547		0001
Purchased Call/Citi Grandmaster Index/CGM040USS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2026	4	4,579,644	322.24		112,052		111,372		108,620			(680)		32,205		0001
Purchased Call/Citi Grandmaster Index/CGM040TS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/26/2026	1	2,944,613	322.44		71,260		64,986		66,846			(6,273)		19,858		0001
Purchased Call/Citi Grandmaster Index/CGM040SSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	10/01/2026	3	2,451,788	322.67		59,520		52,207		54,067			(7,312)		16,220		0001
Purchased Call/Citi Grandmaster Index/CGM040TS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	265,737	322.33		6,480		5,902		5,210			(578)		1,788		0001
Purchased Call/Citi Grandmaster Index/CGM040TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/11/2026	3	7,122,034	322.87		166,918		155,765		158,999			(14,702)		48,605		0001
Purchased Call/Citi Grandmaster Index/CGM040US4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/30/2026	1	2,138,369	324.26		51,535		49,479		44,416			(2,056)		14,796		0001
Purchased Call/Citi Grandmaster Index/CGM040TSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	11/04/2026	3	4,097,466	321.64		99,726		92,099		98,069			(10,233)		27,819		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040TSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/06/2026	3	7,053,199	322.69		169,935		158,420		158,725			(33,411)		47,958		0001
Purchased Call/Citi Grandmaster Index/CGM040USE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/09/2026	2	5,216,447	325.81		125,341		121,801		99,165			(3,540)		36,326		0001
Purchased Call/Citi Grandmaster Index/CGM040TSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	2	1,141,197	321.26		28,893		27,438		24,467			(1,455)		7,840		0001
Purchased Call/Citi Grandmaster Index/CGM040TSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	3	9,190,635	321.84		221,799		210,551		219,197			(15,028)		63,136		0001
Purchased Call/Citi Grandmaster Index/CGM040TSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/13/2026	2	5,075,555	321.18		122,058		114,656		125,346			(13,947)		34,690		0001
Purchased Call/Citi Grandmaster Index/CGM040USO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/23/2026	2	2,226,369	322.51		54,002		51,362		51,124			(2,640)		15,328		0001
Purchased Call/Citi Grandmaster Index/CGM040USA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	2	7,567,525	325.37		182,402		176,629		147,249			(5,773)		52,512		0001
Purchased Call/Citi Grandmaster Index/CGM040TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/09/2026	1	3,801,039	322.69		91,605		85,422		85,687			(9,628)		25,902		0001
Purchased Call/Citi Grandmaster Index/CGM040USN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/18/2026	3	3,686,318	322.4		83,131		82,016		86,382			(1,115)		25,833		0001
Purchased Call/Citi Grandmaster Index/CGM040USD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/04/2026	3	7,171,923	325.4		175,210		170,068		139,336			(5,142)		49,766		0001
Purchased Call/Citi Grandmaster Index/CGM040USC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/07/2026	2	3,060,407	325.4		74,112		71,881		59,577			(2,231)		21,282		0001
Purchased Call/Citi Grandmaster Index/CGM040USL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/16/2026	3	5,006,822	325.35		117,592		115,418		98,354			(5,177)		35,038		0001
Purchased Call/Citi Grandmaster Index/CGM040USM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/18/2024	12/17/2026	1	3,343,970	324.67		70,140		68,983		68,485			(1,158)		23,418		0001
Purchased Call/Citi Grandmaster Index/CGM040TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/13/2026	3	3,166,024	321.13		75,979		71,168		78,432			(7,765)		21,639		0001
Purchased Call/Citi Grandmaster Index/CGM040USW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/31/2024	12/24/2026	3	5,630,688	322.45		134,776		134,637		131,978			(139)		39,624		0001
Purchased Call/Citi Grandmaster Index/CGM040USX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/30/2024	12/30/2026	2	7,199,887	322.3		172,093		172,093		170,789					50,876		0001
Purchased Call/Citi Grandmaster Index/CGM040USH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/11/2026	2	6,430,881	325.85		154,452		151,085		102,870			(3,367)		44,846		0001
Purchased Call/Citi Grandmaster Index/CGM040USP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/21/2026	1	1,800,590	322.24		43,394		42,917		42,660			(478)		12,645		0001
Purchased Call/Citi Grandmaster Index/CGM040USJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/11/2026	2	3,497,809	325.57		83,964		82,252		67,553			(1,712)		24,392		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/Citi Grandmaster Index/CGM040UST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/24/2026	3	4,205,662	322.56		100,322		100,168		97,958			(153)		29,596		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/03/2026	2	2,509,662	324.89		63,088		60,838		50,269			(2,250)		17,402		0001
Purchased Call/Citi Grandmaster Index/CGM040TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/06/2024	10/30/2026	3	7,358,437	321.62		177,835		163,703		175,778			(14,756)		49,773		0001
Purchased Call/Citi Grandmaster Index/CGM040TSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	3	1,125,334	322.39		27,098		25,247		22,175			(1,850)		7,652		0001
Purchased Call/Citi Grandmaster Index/CGM040SSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	10/07/2026	4	7,579,996	322.45		184,130		163,091		170,065			(21,039)		50,382		0001
Purchased Call/Citi Grandmaster Index/CGM040TSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	11/03/2026	1	3,584,198	321.71		86,738		79,946		85,354			(7,812)		24,316		0001
Purchased Call/Citi Grandmaster Index/CGM040TSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/29/2026	2	819,754	322.58		19,440		17,822		15,889			(1,618)		5,541		0001
Purchased Call/Citi Grandmaster Index/CGM040TS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/16/2026	2	3,728,644	323.1		89,691		80,933		80,826			(8,758)		24,955		0001
Purchased Call/Citi Grandmaster Index/CGM040US3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	3	10,791,091	322.67		261,689		250,898		215,164			(20,994)		74,506		0001
Purchased Call/Citi Grandmaster Index/CGM040TSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	2	4,170,180	322.7		100,479		93,571		86,496			(16,611)		28,355		0001
Purchased Call/Citi Grandmaster Index/CGM040USR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/18/2026	3	6,797,829	322.24		163,190		161,480		160,803			(1,710)		47,638		0001
Purchased Call/Citi Grandmaster Index/CGM040US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/25/2026	2	2,228,376	323.19		52,928		50,691		49,214			(6,278)		15,364		0001
Purchased Call/Citi Grandmaster Index/CGM040USG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/11/2026	1	1,756,187	326.21		41,453		40,538		27,400			(915)		12,247		0001
Purchased Call/Citi Grandmaster Index/CGM040USI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2026	1	1,457,980	325.57		35,137		34,413		23,740			(3,730)		10,196		0001
Purchased Call/Citi Grandmaster Index/CGM040SST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/13/2026	1	2,237,888	322.98		54,157		48,421		48,781			(5,736)		14,944		0001
Purchased Call/Citi Grandmaster Index/CGM040TS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2024	10/21/2026	2	5,351,413	322.82		129,104		116,752		118,352			(12,352)		35,953		0001
Purchased Call/Citi Grandmaster Index/CGM040SSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/16/2026	3	1,483,638	322.89		35,844		32,317		27,870			(3,528)		9,930		0001
Purchased Call/Citi Grandmaster Index/CGM040US2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/25/2026	1	2,960,234	323.08		69,544		66,658		65,809			(2,886)		20,409		0001
Purchased Call/Citi Grandmaster Index/CGM040T$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	2	5,385,161	322.5		130,293		118,618		121,570			(13,842)		36,235		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Citi Grandmaster Index/CGM040US6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	1	2,054,045	324.26		49,502		47,520		37,149			(51,552)		14,182		0001
Purchased Call/Citi Grandmaster Index/CGM040USF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/10/2026	1	349,028	325.7		8,669		8,443		5,620			(227)		2,432		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/05/2026	2	3,108,248	322.64		75,223		66,525		68,829			(9,608)		20,627		0001
Purchased Call/Citi Grandmaster Index/CGM040TSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/12/2026	2	2,827,645	321.68		65,900		61,700		67,796			(4,200)		19,312		0001
Purchased Call/Citi Grandmaster Index/CGM040SSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/14/2024	10/09/2026	2	3,930,213	322.98		95,583		85,404		85,455			(10,749)		26,163		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2026	1	3,063,186	322.24		73,823		73,012		72,610			(811)		21,526		0001
Purchased Call/Citi Grandmaster Index/CGM040US0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/18/2026	4	10,609,343	320.93		262,916		259,866		270,453			(3,050)		74,348		0001
Purchased Call/Citi Grandmaster Index/CGM040USV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/28/2026	1	8,040,244	322.45		193,770		193,503		173,240			(10,288)		56,736		0001
Purchased Call/Citi Grandmaster Index/CGM040SSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	2	5,519,332	322.91		133,792		120,531		121,028			(39,050)		36,940		0001
Purchased Call/Citi Grandmaster Index/CGM040TSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/18/2024	11/18/2026	2	6,435,420	320.89		156,767		147,815		162,115			(9,742)		44,145		0001
Purchased Call/Citi Grandmaster Index/CGM040TS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/23/2024	10/22/2026	1	719,775	322.69		17,042		15,448		13,771			(1,594)		4,839		0001
Purchased Call/Citi Grandmaster Index/CGM040TSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	1	3,314,149	320.32		79,871		75,147		86,155			(6,452)		22,701		0001
Purchased Call/Citi Grandmaster Index/CGM040SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	2	3,777,350	322.64		91,063		80,402		83,491			(11,709)		25,009		0001
Purchased Call/Citi Grandmaster Index/CGM040USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/14/2026	1	3,097,022	325.57		74,638		73,098		59,934			(2,699)		21,643		0001
Purchased Call/Citi Grandmaster Index/CGM040US8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2026	1	586,346	325.4		14,190		13,761		9,617			(15,696)		4,080		0001
Purchased Call/Citi Grandmaster Index/CGM040TSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/05/2026	2	1,244,949	322		30,857		28,623		25,156			(2,234)		8,459		0001
Purchased Call/Citi Grandmaster Index/CGM040TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2024	10/20/2026	1	2,508,726	323.1		60,962		55,017		54,520			(18,560)		16,842		0001
Purchased Call/Citi Grandmaster Index/CGM040TSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2024	11/10/2026	1	4,657,578	322.69		112,248		104,682		105,056			(9,002)		31,763		0001
Purchased Call/Citi Grandmaster Index/CGM040US9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/04/2026	1	628,791	325.65		14,926		14,452		10,079			(474)		4,363		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Grandmaster Index/CGM040US5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2026	1	2,343,365	324.26		56,475		54,225		48,705			(7,108)		16,226		0001
Purchased Call/Citi Grandmaster Index/CGM040USU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/27/2024	12/29/2026	1	6,704,714	322.45		161,584		161,362		157,561			(222)		47,344		0001
Purchased Call/NDX Index/NDX0050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	1,794,742	17783.2		156,143		321,834		321,834	165,692				2,895		0001
Purchased Call/NDX Index/NDX0210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	1,218,080	18339.4		72,719		124,149		124,149	51,430				2,851		0001
Purchased Call/NDX Index/NDX0210SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	1,367,000	18339.4		112,367		199,208		199,208	86,841				3,200		0001
Purchased Call/NDX Index/NDX0210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	894,846	18705.2		73,467		119,837		119,837	46,370				2,791		0001
Purchased Call/NDX Index/NDX0000S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/07/2024	06/06/2025	1	1,696,120	19001		137,046		205,063		205,063	68,017				5,562		0001
Purchased Call/NDX Index/NDX0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	1	2,114,000	18100.2		156,013		275,389		275,389	119,375				5,477		0001
Purchased Call/NDX Index/NDX0211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	1,143,780	19822.9		95,620		119,006		119,006	23,386				4,265		0001
Purchased Call/NDX Index/NDX0170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	921,582	20439.5		77,505		77,336		77,336	(169)				3,316		0001
Purchased Call/NDX Index/NDX0050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	1,393,052	18421.3		113,534		182,610		182,610	69,077				5,776		0001
Purchased Call/NDX Index/NDX0051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,151,008	21117.2		108,885		101,469		101,469	(7,417)				5,312		0001
Purchased Call/NDX Index/NDX0211SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,244,345	20107.8		106,765		126,788		126,788	20,023				5,459		0001
Purchased Call/NDX Index/NDX0051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	1,971,577	21622.3		168,964		140,322		140,322	(28,642)				9,542		0001
Purchased Call/NDX Index/NDX0051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,180,794	21117.2		95,172		91,417		91,417	(3,754)				5,450		0001
Purchased Call/NDX Index/NDX0050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,985,000	13291.6	583,789			1,581,664		1,581,664	579,114				20,708		0001
Purchased Call/NDX Index/NDX0050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,505,000	15425.7	467,152			900,024		900,024	359,075				16,057		0001
Purchased Call/NDX Index/NDX0050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,756,366	15280.2	566,077			1,081,404		1,081,404	427,130				19,014		0001
Purchased Call/NDX Index/NDX0050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,271,965	14973.2	764,289			1,467,521		1,467,521	571,049				24,817		0001
Purchased Call/NDX Index/NDX0050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,354,000	14560.9	459,412			927,913		927,913	354,575				14,849		0001
Purchased Call/NDX Index/NDX0050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,943,908	16001.4	618,163			1,101,875		1,101,875	445,161				21,500		0001
Purchased Call/NDX Index/NDX0050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,771,222	16777.4	886,791			1,425,325		1,425,325	592,708				30,907		0001
Purchased Call/NDX Index/NDX0050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,532,366	16649.9		469,210		804,531		804,531	335,321				17,175		0001
Purchased Call/NDX Index/NDX0050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,440,706	17330.4		751,737		1,175,636		1,175,636	423,898				27,459		0001
Purchased Call/NDX Index/NDX0050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,987,247	17783.2		1,225,281		1,818,879		1,818,879	593,598				45,065		0001
Purchased Call/NDX Index/NDX0050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	2,839,427	18018.5		877,099		1,263,924		1,263,924	386,825				32,332		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,833,000	12495.4	558,515			1,623,182		1,623,182	570,516				18,579		0001
Purchased Call/NDX Index/NDX0130$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,702,614	13849.7	511,465			1,258,915		1,258,915	469,394				17,840		0001
Purchased Call/NDX Index/NDX0130$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,547,000	14484.5	475,857			1,049,419		1,049,419	400,496				16,296		0001
Purchased Call/NDX Index/NDX0130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,734,000	15042.3	534,245			1,090,652		1,090,652	426,806				18,344		0001
Purchased Call/NDX Index/NDX0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,488,000	14909	483,302			964,272		964,272	373,198				16,033		0001
Purchased Call/NDX Index/NDX0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,591,801	15313.2	514,152			990,572		990,572	386,265				17,542		0001
Purchased Call/NDX Index/NDX0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,653,959	18004.7		1,141,862		1,629,626		1,629,626	487,764				41,452		0001
Purchased Call/NDX Index/NDX0130$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	1,277,983	18339.4		357,963		477,936		477,936	119,973				14,606		0001
Purchased Call/NDX Index/NDX0150$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	2,019,000	14701.1	657,790			1,350,050		1,350,050	515,003				21,946		0001
Purchased Call/NDX Index/NDX0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	2,075,474	12890.5	619,322			1,689,266		1,689,266	604,590				19,809		0001
Purchased Call/NDX Index/NDX0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,748,000	11637.5	550,620			1,744,046		1,744,046	596,792				17,348		0001
Purchased Call/NDX Index/NDX0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,508,352	12567.2	457,483			1,327,718		1,327,718	470,959				15,501		0001
Purchased Call/NDX Index/NDX0210$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	2,136,154	15036.9	678,870			1,346,235		1,346,235	527,461				22,695		0001
Purchased Call/NDX Index/NDX0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,768,256	15273	553,995			1,086,632		1,086,632	429,222				18,974		0001
Purchased Call/NDX Index/NDX0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,717,840	16084.7	543,525			968,247		968,247	392,263				19,085		0001
Purchased Call/NDX Index/NDX0210$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	03/22/2030	1	1,778,000	18339.4		558,825		763,915		763,915	205,089				20,320		0001
Purchased Call/NDX Index/NDX0210$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	1,824,000	17210.9		599,914		914,308		914,308	314,394				21,015		0001
Purchased Call/NDX Index/NDX0130$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	2,454,146	18085		783,118		1,103,809		1,103,809	320,691				28,391		0001
Purchased Call/NDX Index/NDX0050$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	831,217	19001		235,733		292,677		292,677	56,944				9,690		0001
Purchased Call/NDX Index/NDX0130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,433,344	18705.2		460,677		597,275		597,275	136,599				16,641		0001
Purchased Call/NDX Index/NDX0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,576,748	18705.2		443,855		571,998		571,998	128,143				18,306		0001
Purchased Call/NDX Index/NDX0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZIWZ7FF32TWEFA76	04/16/2024	03/31/2025	1	5,056,000	13990.3		92,019		7,546		7,546	(84,473)				12,553		0001
Purchased Call/NDX Index/NDX0210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	1,267,936	19700.4		398,766		469,571		469,571	70,805				14,833		0001
Purchased Call/NDX Index/NDX0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,023,000	18100.2		644,123		900,725		900,725	256,602				23,223		0001
Purchased Call/NDX Index/NDX0050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/07/2024	06/07/2030	1	2,452,000	19001		776,548		986,108		986,108	209,559				28,583		0001
Purchased Call/NDX Index/NDX0210$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,543,935	20439.5		483,097		523,706		523,706	40,609				18,138		0001
Purchased Call/NDX Index/NDX0050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2030	1	2,273,395	18413.8		706,799		1,002,085		1,002,085	295,286				26,912		0001
Purchased Call/NDX Index/NDX0051$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/20/2030	1	985,647	19791.5		294,511		369,954		369,954	75,443				11,790		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0130$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,404,821	18421.3		721,206		1,067,853		1,067,853	346,647				28,669		0001
Purchased Call/NDX Index/NDX0050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,124,000	18413.8		309,887		421,935		421,935	112,048				13,306		0001
Purchased Call/NDX Index/NDX0211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9		950,668		1,057,368		1,057,368	106,700				56,439		0001
Purchased Call/NDX Index/NDX0050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,270,552	19822.9		399,716		466,450		466,450	66,735				14,978		0001
Purchased Call/NDX Index/NDX0211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,577,790	19491.8		474,126		610,931		610,931	136,806				18,742		0001
Purchased Call/NDX Index/NDX0051$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	2,388,491	21622.3		768,616		732,543		732,543	(36,073)				29,092		0001
Purchased Call/NDX Index/NDX0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	2,059,126	21117.2		656,655		666,592		666,592	9,937				24,918		0001
Purchased Call/NDX Index/NDX0051$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	1,848,593	20776.2		599,314		626,399		626,399	27,085				22,443		0001
Purchased Call/NDX Index/NDX0130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	1,824,442	20383.6		566,307		642,823		642,823	76,516				21,990		0001
Purchased Call/NDX Index/NDX0051$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,180,094	21289.2		735,346		699,964		699,964	(35,382)				26,640		0001
Purchased Call/NDX Index/NDX0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	1,840,118	20107.8		562,156		667,778		667,778	105,622				22,106		0001
Purchased Call/BXIIMSTN Index/SBMO17A$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2025	1	10,009	1325.92		806		1,385		1,385	580				7		0001
Purchased Call/BXIIMSTN Index/SBMO17A$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/08/2025	2	27,347	1325.92		1,846		3,371		3,371	1,525				20		0001
Purchased Call/BXIIMSTN Index/SBMO17A$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2025	1	6,722	1325.92		491		841		841	349				5		0001
Purchased Call/BXIIMSTN Index/SBMO17AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2025	1	72,413	1325.92		5,960		10,098		10,098	4,139				54		0001
Purchased Call/BXIIMSTN Index/SBMO17A$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2025	1	77,550	1317.76		5,568		9,287		9,287	3,719				95		0001
Purchased Call/BXIIMSTN Index/SBMO17BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2025	2	156,554	1317.76		12,664		22,528		22,528	9,864				192		0001
Purchased Call/BXIIMSTN Index/SBMO17BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2025	1	115,620	1317.76		8,382		14,064		14,064	5,681				142		0001
Purchased Call/BXIIMSTN Index/SBMO17BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2025	1	8,285	1345.38		650		1,023		1,023	373				13		0001
Purchased Call/BXIIMSTN Index/SBMO17BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2025	1	26,102	1345.38		2,091		3,283		3,283	1,192				42		0001
Purchased Call/BXIIMSTN Index/SBMO17BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2025	1	120,521	1345.38		8,641		13,319		13,319	4,678				194		0001
Purchased Call/BXIIMSTN Index/SBMO17BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2025	1	2,982	1345.38		155		221		221	66				5		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/BXIIMSTN Index/SBMO17BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	1	37,020	1363.87		2,854		4,088		4,088	1,234				70		0001
Purchased Call/BXIIMSTN Index/SBMO17BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	02/21/2025	2	18,946	1363.87		1,366		1,927		1,927	561				36		0001
Purchased Call/BXIIMSTN Index/SBMO17BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	1	22,778	1363.87		1,497		2,093		2,093	596				43		0001
Purchased Call/BXIIMSTN Index/SBMO17BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	1	5,252	1363.87		415		593		593	177				10		0001
Purchased Call/BXIIMSTN Index/SBMO17BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	1	85,697	1363.87		4,456		6,045		6,045	1,589				162		0001
Purchased Call/BXIIMSTN Index/SBMO17BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2025	1	17,111	1381.5		880		1,145		1,145	266				36		0001
Purchased Call/BXIIMSTN Index/SBMO17BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2025	1	8,593	1381.5		605		802		802	197				18		0001
Purchased Call/BXIIMSTN Index/SBMO17BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2025	1	78,766	1381.5		4,994		6,560		6,560	1,566				167		0001
Purchased Call/BXIIMSTN Index/SBMO17BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/07/2025	1	19,584	1381.5		1,463		1,934		1,934	471				42		0001
Purchased Call/BXIIMSTN Index/SBMO17CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2025	1	91,898	1394.12		6,378		8,131		8,131	1,754				215		0001
Purchased Call/BXIIMSTN Index/SBMO17CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2025	1	4,853	1394.12		313		397		397	84				11		0001
Purchased Call/BXIIMSTN Index/SBMO17CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2025	1	63,814	1394.12		3,248		4,097		4,097	848				149		0001
Purchased Call/BXIIMSTN Index/SBMO17CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/21/2025	1	183,534	1394.12		13,490		17,128		17,128	3,638				430		0001
Purchased Call/BXIIMSTN Index/SBMO17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	1	117,376	1393.91		6,667		8,249		8,249	1,582				304		0001
Purchased Call/BXIIMSTN Index/SBMO17CSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	5,606	1347.03		358		492		492	134				16		0001
Purchased Call/BXIIMSTN Index/SBMO17DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	5,004	1400.41		355		439		439	85				16		0001
Purchased Call/BXIIMSTN Index/SBMO17CSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	1	39,363	1393.91		1,578		1,941		1,941	363				102		0001
Purchased Call/BXIIMSTN Index/SBMO17ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	1	11,543	1415.1		743		858		858	115				40		0001
Purchased Call/BXIIMSTN Index/SBMO17DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	154,599	1400.41		10,188		12,398		12,398	2,210				507		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/BXIIMSTN Index/SBMO17DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	1	139,259	1380.61		8,537		10,923		10,923	2,386				412		0001
Purchased Call/BXIIMSTN Index/SBMO17CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	1	5,503	1393.91		389		489		489	101				14		0001
Purchased Call/BXIIMSTN Index/SBMO17DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	1	60,614	1380.61		2,764		3,475		3,475	711				179		0001
Purchased Call/BXIIMSTN Index/SBMO17CSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2025	2	123,286	1393.91		8,177		10,691		10,691	2,514				319		0001
Purchased Call/BXIIMSTN Index/SBMO17DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	1	35,092	1398.24		2,537		3,177		3,177	639				109		0001
Purchased Call/BXIIMSTN Index/SBMO17DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	34,045	1400.41		1,580		1,866		1,866	286				112		0001
Purchased Call/BXIIMSTN Index/SBMO17CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	53,823	1347.03		2,148		2,822		2,822	675				149		0001
Purchased Call/BXIIMSTN Index/SBMO17DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	56,748	1400.41		4,262		5,356		5,356	1,095				186		0001
Purchased Call/BXIIMSTN Index/SBMO17ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	1	95,630	1415.1		6,331		7,354		7,354	1,024				327		0001
Purchased Call/BXIIMSTN Index/SBMO17CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	85,463	1347.03		4,846		6,539		6,539	1,693				237		0001
Purchased Call/BXIIMSTN Index/SBMO17CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	45,860	1347.03		3,183		4,508		4,508	1,326				127		0001
Purchased Call/BXIIMSTN Index/SBMO17DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	1	42,237	1380.61		3,028		4,046		4,046	1,018				125		0001
Purchased Call/BXIIMSTN Index/SBMO17DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	1	8,216	1398.24		509		616		616	107				26		0001
Purchased Call/BXIIMSTN Index/SBMO17CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	3,750	1347.03		267		381		381	114				10		0001
Purchased Call/BXIIMSTN Index/SBMO17DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	1	14,133	1380.61		992		1,318		1,318	326				42		0001
Purchased Call/BXIIMSTN Index/SBMO17ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	1	243,279	1415.1		18,343		21,836		21,836	3,492				833		0001
Purchased Call/BXIIMSTN Index/SBMO17FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	32,109	1474.67		2,530		2,384		2,384	(146)				129		0001
Purchased Call/BXIIMSTN Index/SBMO17ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	16,746	1416.99		973		1,093		1,093	120				65		0001
Purchased Call/BXIIMSTN Index/SBMO17ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	20,011	1455.36		1,421		1,450		1,450	29				75		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/BXIIMSTN Index/SBMO17F$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	74,733	1474.67		5,015		4,749		4,749	(266)				299		0001
Purchased Call/BXIIMSTN Index/SBMO17ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/08/2025	2	22,732	1416.99		1,538		1,747		1,747	208				88		0001
Purchased Call/BXIIMSTN Index/SBMO17F$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	10,010	1478.12		652		616		616	(36)				42		0001
Purchased Call/BXIIMSTN Index/SBMO17F$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	4,965	1478.12		313		296		296	(17)				21		0001
Purchased Call/BXIIMSTN Index/SBMO17F$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	40,763	1478.12		2,959		2,785		2,785	(175)				169		0001
Purchased Call/BXIIMSTN Index/SBMO17F$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	39,090	1474.67		2,818		2,673		2,673	(146)				156		0001
Purchased Call/BXIIMSTN Index/SBMO17F$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	8,719	1474.67		507		484		484	(24)				35		0001
Purchased Call/BXIIMSTN Index/SBMO17F$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	34,401	1478.12		2,756		2,558		2,558	(197)				143		0001
Purchased Call/BXIIMSTN Index/SBMO17F$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	5,002	1521.94		353		275		275	(78)				21		0001
Purchased Call/BXIIMSTN Index/SBMO17F$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	60,621	1521.94		4,189		3,272		3,272	(917)				258		0001
Purchased Call/BXIIMSTN Index/SBMO17ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	20,022	1440.5		1,422		1,533		1,533	112				72		0001
Purchased Call/BXIIMSTN Index/SBMO17F$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	94,592	1416.99		6,196		7,009		7,009	814				367		0001
Purchased Call/BXIIMSTN Index/SBMO17ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	25,548	1440.5		1,466		1,566		1,566	99				92		0001
Purchased Call/BXIIMSTN Index/SBMO17F$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	85,158	1478.12		6,038		5,687		5,687	(350)				353		0001
Purchased Call/BXIIMSTN Index/SBMO17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	15,471	1455.36		1,021		1,040		1,040	19				58		0001
Purchased Call/BXIIMSTN Index/SBMO17ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	125,305	1455.36		8,696		8,879		8,879	183				467		0001
Purchased Call/BXIIMSTN Index/SBMO17F$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	77,340	1521.94		4,818		3,808		3,808	(1,010)				329		0001
Purchased Call/BXIIMSTN Index/SBMO17ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	6,509	1455.36		490		499		499	8				24		0001
Purchased Call/BXIIMSTN Index/SBMO17ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	12,505	1440.5		803		857		857	55				45		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	11,529	1521.94		882		676		676	(206)				49		0001
Purchased Call/BXIIMSTN Index/SBMO17ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	29,957	1440.5		2,079		2,240		2,240	161				108		0001
Purchased Call/BXIIMSTN Index/SBMO17GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	142,716	1510.21		12,002		9,646		9,646	(2,357)				626		0001
Purchased Call/BXIIMSTN Index/SBMO17ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	159,610	1519.28		12,067		10,235		10,235	(1,832)				788		0001
Purchased Call/BXIIMSTN Index/SBMO17IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	10,486	1519.28		823		698		698	(125)				52		0001
Purchased Call/BXIIMSTN Index/SBMO17GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	10/22/2025	2	108,249	1536.18		9,667		6,555		6,555	(3,111)				487		0001
Purchased Call/BXIIMSTN Index/SBMO17GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	296,777	1536.18		21,783		16,041		16,041	(5,742)				1,334		0001
Purchased Call/BXIIMSTN Index/SBMO17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,683	1510.21		4,860		4,001		4,001	(858)				297		0001
Purchased Call/BXIIMSTN Index/SBMO17GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	2,081	1510.21		153		126		126	(27)				9		0001
Purchased Call/BXIIMSTN Index/SBMO17HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	76,675	1568.02		4,923		3,185		3,185	(1,737)				354		0001
Purchased Call/BXIIMSTN Index/SBMO17IS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	8,935	1519.28		598		503		503	(95)				44		0001
Purchased Call/BXIIMSTN Index/SBMO17HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	52,777	1568.02		3,647		2,325		2,325	(1,322)				244		0001
Purchased Call/BXIIMSTN Index/SBMO17HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	68,099	1596.49		4,406		2,486		2,486	(1,920)				330		0001
Purchased Call/BXIIMSTN Index/SBMO17HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	89,639	1596.49		6,382		3,512		3,512	(2,870)				434		0001
Purchased Call/BXIIMSTN Index/SBMO17HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	132,439	1589.92		9,310		5,158		5,158	(4,153)				625		0001
Purchased Call/BXIIMSTN Index/SBMO17GSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	10,221	1536.18		667		499		499	(168)				46		0001
Purchased Call/BXIIMSTN Index/SBMO17GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	13,327	1536.18		1,066		772		772	(294)				60		0001
Purchased Call/BXIIMSTN Index/SBMO17GSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	83,821	1568.02		6,572		4,040		4,040	(2,531)				387		0001
Purchased Call/BXIIMSTN Index/SBMO17GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	87,406	1510.21		6,564		5,369		5,369	(1,195)				383		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	107,275	1589.92		9,033		4,672		4,672	(4,360)				506		0001
Purchased Call/BXIIMSTN Index/SBMO17GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	24,567	1536.18		2,005		1,444		1,444	(561)				110		0001
Purchased Call/BXIIMSTN Index/SBMO17HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	26,010	1589.92		2,031		1,085		1,085	(946)				123		0001
Purchased Call/BXIIMSTN Index/SBMO17IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	30,872	1519.28		2,720		2,308		2,308	(411)				152		0001
Purchased Call/BXIIMSTN Index/SBMO17HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	51,178	1589.92		3,337		1,887		1,887	(1,450)				241		0001
Purchased Call/BXIIMSTN Index/SBMO17HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	24,838	1519.28		1,838		1,559		1,559	(279)				123		0001
Purchased Call/BXIIMSTN Index/SBMO17HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	17,673	1596.49		1,364		732		732	(632)				86		0001
Purchased Call/BXIIMSTN Index/SBMO17GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	44,629	1568.02		3,718		2,234		2,234	(1,484)				206		0001
Purchased Call/BXIIMSTN Index/SBMO17GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	2,608	1510.21		173		143		143	(29)				11		0001
Purchased Call/BXIIMSTN Index/SBMO17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	58,570	1568.02		4,135		2,621		2,621	(1,514)				270		0001
Purchased Call/BXIIMSTN Index/SBMO17HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	19,996	1589.92		1,436		790		790	(645)				94		0001
Purchased Call/BXIIMSTN Index/SBMO17HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	13,748	1589.92		1,171		603		603	(569)				65		0001
Purchased Call/BXIIMSTN Index/SBMO17GSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2025	1	7,426	1536.18		535		395		395	(140)				33		0001
Purchased Call/BXIIMSTN Index/SBMO17HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	98,587	1568.02		8,124		4,902		4,902	(3,222)				455		0001
Purchased Call/BXIIMSTN Index/SBMO17IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2025	1	6,451	1519.28		560		475		475	(85)				32		0001
Purchased Call/BXIIMSTN Index/SBMO17HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	215,844	1596.49		15,670		8,573		8,573	(7,098)				1,045		0001
Purchased Call/BXIIMSTN Index/SBMO17GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	17,989	1510.21		1,445		1,170		1,170	(274)				79		0001
Purchased Call/BXIIMSTN Index/SBMO175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2025	2	90,009	1096.87	15,925			34,163		34,163	9,775				110		0001
Purchased Call/BXIIMSTN Index/SBMO175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	1	81,164	1159.68	11,939			24,692		24,692	8,357				131		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO175$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2025	1	53,077	1096.87	9,200			18,427		18,427	5,549				65		0001
Purchased Call/BXIIMSTN Index/SBMO175$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	1	22,007	1117.91	3,603			7,882		7,882	2,281				42		0001
Purchased Call/BXIIMSTN Index/SBMO175$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	1	11,916	1110.9	1,903			4,353		4,353	1,343				25		0001
Purchased Call/BXIIMSTN Index/SBMO176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	120,060	1075.45	18,273			47,508		47,508	13,830				281		0001
Purchased Call/BXIIMSTN Index/SBMO176$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	1	99,016	1075.45	13,367			27,599		27,599	6,383				232		0001
Purchased Call/BXIIMSTN Index/SBMO176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	56,173	1114.61	8,336			20,306		20,306	6,180				146		0001
Purchased Call/BXIIMSTN Index/SBMO176$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	1	29,000	1114.61	3,866			7,856		7,856	2,031				75		0001
Purchased Call/BXIIMSTN Index/SBMO176$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	20,018	1126.32	2,662			5,294		5,294	1,373				59		0001
Purchased Call/BXIIMSTN Index/SBMO176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	20,011	1126.32	2,946			7,019		7,019	2,128				59		0001
Purchased Call/BXIIMSTN Index/SBMO177$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	18,647	1157.95	2,762			5,986		5,986	1,860				58		0001
Purchased Call/BXIIMSTN Index/SBMO177$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	1	35,033	1190.49	5,090			10,192		10,192	3,238				115		0001
Purchased Call/BXIIMSTN Index/SBMO177$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	1	25,058	1211.99	3,714			6,814		6,814	2,194				86		0001
Purchased Call/BXIIMSTN Index/SBMO178$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	1	5,726	1259.37	842			1,332		1,332	443				21		0001
Purchased Call/BXIIMSTN Index/SBMO178$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	30,027	1217.15	4,180			6,893		6,893	2,077				120		0001
Purchased Call/BXIIMSTN Index/SBMO178$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	1	2,001	1217.15	312			548		548	175				8		0001
Purchased Call/BXIIMSTN Index/SBMO178$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	1	70,293	1205.15	10,860			20,224		20,224	6,347				299		0001
Purchased Call/BXIIMSTN Index/SBMO179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	1	12,511	1188.71	1,728			2,933		2,933	790				55		0001
Purchased Call/BXIIMSTN Index/SBMO179$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	33,970	1166.36	5,411			11,022		11,022	3,279				153		0001
Purchased Call/BXIIMSTN Index/SBMO179$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	31,955	1166.36	5,062			10,218		10,218	3,023				144		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	30,036	1205.27	4,457			8,738		8,738	2,703				139		0001
Purchased Call/BXIIMSTN Index/SBMO179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	13,691	1205.27	1,726			2,762		2,762	713				63		0001
Purchased Call/BXIIMSTN Index/SBMO17A$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	2	35,054	1265.71	5,115			8,547		8,547	2,803				165		0001
Purchased Call/BXIIMSTN Index/SBMO17A$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	1	21,467	1265.71	2,857			4,471		4,471	1,401				101		0001
Purchased Call/BXIIMSTN Index/SBMO17A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	15,674	1274.03	2,077			3,207		3,207	1,010				76		0001
Purchased Call/BXIIMSTN Index/SBMO17A$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	7,542	1321.13	982			1,392		1,392	473				37		0001
Purchased Call/BXIIMSTN Index/SBMO17A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	5,718	1321.13	805			1,169		1,169	401				28		0001
Purchased Call/BXIIMSTN Index/SBMO17A$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	1	10,009	1325.92	1,405			2,032		2,032	626				51		0001
Purchased Call/BXIIMSTN Index/SBMO17BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/08/2026	1	9,997	1325.92	1,223			1,825		1,825	602				51		0001
Purchased Call/BXIIMSTN Index/SBMO17BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	1	23,434	1317.76	3,089			4,575		4,575	1,486				121		0001
Purchased Call/BXIIMSTN Index/SBMO17BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	2	24,649	1317.76	3,206			4,599		4,599	1,393				127		0001
Purchased Call/BXIIMSTN Index/SBMO17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	12,008	1345.38	1,535			2,098		2,098	564				63		0001
Purchased Call/BXIIMSTN Index/SBMO17BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	2,914	1345.38	265			318		318	54				15		0001
Purchased Call/BXIIMSTN Index/SBMO17BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	40,024	1363.87	5,175			6,667		6,667	1,492				214		0001
Purchased Call/BXIIMSTN Index/SBMO17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	56,256	1363.87	5,131			5,976		5,976	846				300		0001
Purchased Call/BXIIMSTN Index/SBMO17BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	4,502	1363.87	630			820		820	190				24		0001
Purchased Call/BXIIMSTN Index/SBMO17C$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	8,593	1381.5	1,169			1,438		1,438	270				47		0001
Purchased Call/BXIIMSTN Index/SBMO17C$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	5,561	1381.5	564			667		667	102				30		0001
Purchased Call/BXIIMSTN Index/SBMO17C$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	1	104,234	1394.12	10,528			12,197		12,197	1,669				575		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	2	122,979	1394.12		16,625		19,865		19,865	3,240				678		0001
Purchased Call/BXIIMSTN Index/SBMO17ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	06/22/2026	2	26,260	1415.1		3,762		4,184		4,184	422				159		0001
Purchased Call/BXIIMSTN Index/SBMO17DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	291,260	1380.61		35,126		42,753		42,753	7,627				1,692		0001
Purchased Call/BXIIMSTN Index/SBMO17CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	68,324	1393.91		4,967		5,273		5,273	306				385		0001
Purchased Call/BXIIMSTN Index/SBMO17DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	33,365	1400.41		4,634		5,532		5,532	897				200		0001
Purchased Call/BXIIMSTN Index/SBMO17DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	7,776	1380.61		1,079		1,351		1,351	273				45		0001
Purchased Call/BXIIMSTN Index/SBMO17CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	129,879	1393.91		14,209		16,411		16,411	2,202				731		0001
Purchased Call/BXIIMSTN Index/SBMO17CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/20/2026	1	20,006	1394.12		2,475		2,955		2,955	479				110		0001
Purchased Call/BXIIMSTN Index/SBMO17ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	1	80,855	1415.1		9,816		11,036		11,036	1,221				491		0001
Purchased Call/BXIIMSTN Index/SBMO17DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	10,401	1398.24		1,438		1,722		1,722	283				61		0001
Purchased Call/BXIIMSTN Index/SBMO17DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	06/08/2026	2	265,615	1400.41		34,631		37,430		37,430	2,799		(9,604)		1,591		0001
Purchased Call/BXIIMSTN Index/SBMO17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	1	25,016	1400.41		2,076		2,200		2,200	123				150		0001
Purchased Call/BXIIMSTN Index/SBMO17DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	193,905	1398.24		22,454		25,953		25,953	3,499				1,143		0001
Purchased Call/BXIIMSTN Index/SBMO17DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	135,067	1347.03		14,952		18,464		18,464	3,512				772		0001
Purchased Call/BXIIMSTN Index/SBMO17FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	08/21/2026	2	12,986	1474.67		1,669		1,630		1,630	(38)				83		0001
Purchased Call/BXIIMSTN Index/SBMO17FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	1	22,510	1416.99		2,735		3,085		3,085	350				142		0001
Purchased Call/BXIIMSTN Index/SBMO17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	07/22/2026	2	526,109	1455.36		68,114		70,812		70,812	2,698				3,282		0001
Purchased Call/BXIIMSTN Index/SBMO17ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	119,123	1440.5		15,581		16,677		16,677	1,096				734		0001
Purchased Call/BXIIMSTN Index/SBMO17GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	187,075	1521.94		21,925		19,586		19,586	(2,340)				1,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17F$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/21/2026	1	36,075	1474.67		4,859		4,880		4,880	20				231		0001
Purchased Call/BXIIMSTN Index/SBMO17FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/07/2026	2	161,681	1416.99		20,780		23,680		23,680	2,900				1,023		0001
Purchased Call/BXIIMSTN Index/SBMO17E$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2026	1	211,035	1440.5		22,581		23,489		23,489	908				1,300		0001
Purchased Call/BXIIMSTN Index/SBMO17FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/07/2026	1	2,829	1416.99		394		461		461	67				18		0001
Purchased Call/BXIIMSTN Index/SBMO17F$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	69,678	1478.12		9,379		9,374		9,374	(5)				453		0001
Purchased Call/BXIIMSTN Index/SBMO17E$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2026	1	39,925	1455.36		5,446		5,650		5,650	204				249		0001
Purchased Call/BXIIMSTN Index/SBMO17GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2026	1	45,953	1521.94		5,933		5,318		5,318	(614)				302		0001
Purchased Call/BXIIMSTN Index/SBMO17F$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2026	1	10,010	1478.12		1,197		1,188		1,188	(9)				65		0001
Purchased Call/BXIIMSTN Index/SBMO17I$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	8,935	1519.28		1,127		991		991	(135)				63		0001
Purchased Call/BXIIMSTN Index/SBMO17HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	11/20/2026	2	217,682	1589.92		31,462		21,063		21,063	(10,399)				1,495		0001
Purchased Call/BXIIMSTN Index/SBMO17GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	2	95,375	1536.18		13,544		11,199		11,199	(2,346)				641		0001
Purchased Call/BXIIMSTN Index/SBMO17GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2026	1	31,467	1510.21		4,487		4,045		4,045	(442)				209		0001
Purchased Call/BXIIMSTN Index/SBMO17HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/20/2026	1	51,178	1589.92		6,290		4,421		4,421	(1,869)				352		0001
Purchased Call/BXIIMSTN Index/SBMO17I$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2026	1	5,309	1519.28		796		711		711	(85)				37		0001
Purchased Call/BXIIMSTN Index/SBMO17HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	86,370	1568.02		12,273		9,035		9,035	(3,238)				587		0001
Purchased Call/BXIIMSTN Index/SBMO17HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2026	1	66,776	1596.49		9,562		6,417		6,417	(3,145)				465		0001
Purchased Call/BXIIMSTN Index/SBMO17HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/06/2026	1	50,282	1568.02		6,637		4,967		4,967	(1,670)				342		0001
Purchased Call/BXIIMSTN Index/SBMO17GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/08/2026	1	6,856	1510.21		874		752		752	(122)				46		0001
Purchased Call/BXIIMSTN Index/SBMO17GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2026	1	34,490	1536.18		4,608		3,845		3,845	(763)				232		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/BXIIMSTN Index/SBMO17HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	61,674	1568.02		7,512		5,705		5,705	(1,807)				419		0001
Purchased Call/BXIIMSTN Index/SBMO17GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	1	10,221	1536.18		1,244		1,041		1,041	(203)				69		0001
Purchased Call/BXIIMSTN Index/SBMO17HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	6,601	1568.02		900		669		669	(231)				45		0001
Purchased Call/BXIIMSTN Index/SBMO17GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	1	231,888	1510.21		31,351		28,108		28,108	(3,243)				1,542		0001
Purchased Call/BXIIMSTN Index/SBMO170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	845,635	1184.19	218,597			363,987		363,987	99,453				7,499		0001
Purchased Call/BXIIMSTN Index/SBMO170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	465,280	1134.53	122,183			225,128		225,128	59,407				4,153		0001
Purchased Call/BXIIMSTN Index/SBMO170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	299,999	1210.43	80,610			122,581		122,581	34,007				2,694		0001
Purchased Call/BXIIMSTN Index/SBMO170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	8,738	1220.04	1,928			2,774		2,774	682				79		0001
Purchased Call/BXIIMSTN Index/SBMO170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	309,781	1220.04	86,584			124,454		124,454	34,704				2,800		0001
Purchased Call/BXIIMSTN Index/SBMO170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	177,687	1188.87	51,156			76,922		76,922	20,989				1,616		0001
Purchased Call/BXIIMSTN Index/SBMO171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/08/2028	2	490,369	1135.48	122,088			240,174		240,174	63,207				4,490		0001
Purchased Call/BXIIMSTN Index/SBMO171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	19,919	1225.76	4,248			7,753		7,753	2,183				176		0001
Purchased Call/BXIIMSTN Index/SBMO171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	05/22/2028	2	311,982	1063.09	90,896			179,787		179,787	45,120				2,873		0001
Purchased Call/BXIIMSTN Index/SBMO171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	437,416	1124.64	126,151			220,997		220,997	57,560				4,055		0001
Purchased Call/BXIIMSTN Index/SBMO171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	17,887	1029.49	5,255			11,154		11,154	2,733				167		0001
Purchased Call/BXIIMSTN Index/SBMO172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	73,082	1068.03	21,347			42,061		42,061	10,568				685		0001
Purchased Call/BXIIMSTN Index/SBMO172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	61,200	1104.09	17,528			32,667		32,667	8,391				577		0001
Purchased Call/BXIIMSTN Index/SBMO172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	144,115	1158.51	41,130			68,587		68,587	18,217				1,368		0001
Purchased Call/BXIIMSTN Index/SBMO172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	2	100,959	1163.03	29,061			47,738		47,738	12,706				964		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM0172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/08/2028	2	119,894	1124.92	35,418			61,830		61,830	16,055				1,152		0001
Purchased Call/BXIIMSTN Index/SBM0173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/22/2028	2	330,574	1050.54	100,368			200,457		200,457	49,692				3,192		0001
Purchased Call/BXIIMSTN Index/SBM0173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	1	48,858	997.33	15,840			33,258		33,258	7,980				474		0001
Purchased Call/BXIIMSTN Index/SBM0173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	236,934	1026.27	78,781			152,031		152,031	37,111				2,311		0001
Purchased Call/BXIIMSTN Index/SBM0173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	351,246	1045.86	116,052			216,889		216,889	53,541		(74,377)		3,449		0001
Purchased Call/BXIIMSTN Index/SBM0174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	11/22/2028	2	191,788	1097.09	59,387			106,539		106,539	27,110				1,893		0001
Purchased Call/BXIIMSTN Index/SBM0174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/08/2028	2	337,303	1082.32	104,813			194,019		194,019	48,925				3,348		0001
Purchased Call/BXIIMSTN Index/SBM0174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2022	12/22/2028	2	232,650	1032.94	73,934			148,781		148,781	36,407				2,320		0001
Purchased Call/BXIIMSTN Index/SBM0174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	177,079	1060.04	54,434			107,283		107,283	26,671				1,776		0001
Purchased Call/BXIIMSTN Index/SBM0175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2029	2	184,429	1096.87	57,331			103,749		103,749	26,335				1,859		0001
Purchased Call/BXIIMSTN Index/SBM0175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2029	2	571,655	1159.68	167,685			283,067		283,067	74,362				5,794		0001
Purchased Call/BXIIMSTN Index/SBM0175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	02/22/2029	2	236,979	1117.91	73,171			128,384		128,384	32,867				2,413		0001
Purchased Call/BXIIMSTN Index/SBM0175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	55,017	1110.9	17,198			30,325		30,325	7,723				563		0001
Purchased Call/BXIIMSTN Index/SBM0175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	64,821	1075.45	19,407			38,544		38,544	9,608				666		0001
Purchased Call/BXIIMSTN Index/SBM0176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	38,853	1114.61	11,322			21,387		21,387	5,457				401		0001
Purchased Call/BXIIMSTN Index/SBM0176SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	182,125	1126.32	52,416			98,460		98,460	25,238				1,900		0001
Purchased Call/BXIIMSTN Index/SBM0177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	148,353	1157.95	43,423			75,408		75,408	19,659				1,554		0001
Purchased Call/BXIIMSTN Index/SBM0177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	679,959	1190.49	198,548			324,776		324,776	86,129				7,162		0001
Purchased Call/BXIIMSTN Index/SBM0177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	247,049	1211.99	73,571			113,312		113,312	30,382				2,614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	97,147	1217.58	29,737			44,202		44,202	11,875				1,032		0001
Purchased Call/BXIIMSTN Index/SBMO178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	07/20/2029	2	159,445	1259.37	48,317			66,868		66,868	18,368				1,701		0001
Purchased Call/BXIIMSTN Index/SBMO178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/08/2029	2	273,116	1262.29	84,826			114,375		114,375	31,412				2,931		0001
Purchased Call/BXIIMSTN Index/SBMO178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/22/2029	2	275,888	1217.15	88,170			126,989		126,989	33,970				2,973		0001
Purchased Call/BXIIMSTN Index/SBMO178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	368,835	1231.55	115,077			165,620		165,620	41,767				3,993		0001
Purchased Call/BXIIMSTN Index/SBMO179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	09/21/2029	2	257,799	1205.15	81,897			122,431		122,431	32,461				2,802		0001
Purchased Call/BXIIMSTN Index/SBMO179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2029	2	278,539	1188.71	89,815			137,128		137,128	35,993		(208,280)		3,043		0001
Purchased Call/BXIIMSTN Index/SBMO179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	10/22/2029	3	390,014	1166.36	130,006			201,291		201,291	52,154		(28,377)		4,277		0001
Purchased Call/BXIIMSTN Index/SBMO179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	2	544,120	1205.27	169,346			260,940		260,940	68,851				5,996		0001
Purchased Call/BXIIMSTN Index/SBMO17AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	2	174,000	1265.71	53,384			74,281		74,281	20,249				1,924		0001
Purchased Call/BXIIMSTN Index/SBMO17ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	169,589	1274.03	51,555			71,550		71,550	19,570				1,884		0001
Purchased Call/BXIIMSTN Index/SBMO17ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	344,220	1321.13	102,027			132,805		132,805	30,099				3,839		0001
Purchased Call/BXIIMSTN Index/SBMO17ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/08/2030	2	190,616	1325.92		55,870		73,160		73,160	17,290				2,136		0001
Purchased Call/BXIIMSTN Index/SBMO17BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	192,365	1317.76		57,248		75,320		75,320	18,072				2,164		0001
Purchased Call/BXIIMSTN Index/SBMO17BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/08/2030	3	581,999	1345.38		180,540		217,005		217,005	36,465				6,578		0001
Purchased Call/BXIIMSTN Index/SBMO17BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	02/22/2030	2	811,513	1363.87		248,009		293,016		293,016	45,007		(72,204)		9,206		0001
Purchased Call/BXIIMSTN Index/SBMO17BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	1	20,003	1363.87		5,821		6,863		6,863	1,042				227		0001
Purchased Call/BXIIMSTN Index/SBMO17C$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	311,089	1381.5		93,607		108,970		108,970	15,363				3,542		0001
Purchased Call/BXIIMSTN Index/SBMO17C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	49,789	1381.5		14,255		16,624		16,624	2,370				567		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBMO17CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	1	69,120	1394.12		19,900		22,652		22,652	2,752				790		0001
Purchased Call/BXIIMSTN Index/SBMO17CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/22/2030	2	111,131	1394.12		34,145		38,140		38,140	3,995				1,270		0001
Purchased Call/BXIIMSTN Index/SBMO17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	2	65,610	1415.1		20,474		22,222		22,222	1,749				768		0001
Purchased Call/BXIIMSTN Index/SBMO17DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	100,422	1400.41		31,251		34,837		34,837	3,586				1,171		0001
Purchased Call/BXIIMSTN Index/SBMO17DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	99,735	1398.24		30,908		34,560		34,560	3,652				1,158		0001
Purchased Call/BXIIMSTN Index/SBMO17DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	6,255	1400.41		1,849		2,059		2,059	210				73		0001
Purchased Call/BXIIMSTN Index/SBMO17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	189,418	1380.61		59,136		67,621		67,621	8,485				2,191		0001
Purchased Call/BXIIMSTN Index/SBMO17CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	250,829	1393.91		77,110		86,528		86,528	9,418				2,879		0001
Purchased Call/BXIIMSTN Index/SBMO17ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	2	164,103	1415.1		48,343		52,832		52,832	4,489				1,920		0001
Purchased Call/BXIIMSTN Index/SBMO17DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	272,856	1398.24		80,083		89,777		89,777	9,694				3,168		0001
Purchased Call/BXIIMSTN Index/SBMO17CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/08/2030	2	70,108	1393.91		19,029		23,052		23,052	4,023				805		0001
Purchased Call/BXIIMSTN Index/SBMO17DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	128,494	1347.03		41,105		48,714		48,714	7,609				1,480		0001
Purchased Call/BXIIMSTN Index/SBMO17DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	55,647	1347.03		16,727		19,776		19,776	3,049				641		0001
Purchased Call/BXIIMSTN Index/SBMO17F$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	73,883	1478.12		20,576		21,766		21,766	1,189				881		0001
Purchased Call/BXIIMSTN Index/SBMO17ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2030	1	129,077	1440.5		39,536		41,847		41,847	2,311				1,516		0001
Purchased Call/BXIIMSTN Index/SBMO17F$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/06/2030	1	109,013	1478.12		31,559		33,559		33,559	2,000				1,300		0001
Purchased Call/BXIIMSTN Index/SBMO17F$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2030	1	87,542	1474.67		24,582		25,836		25,836	1,254				1,040		0001
Purchased Call/BXIIMSTN Index/SBMO17GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	2	56,454	1521.94		16,233		16,068		16,068	(165)				675		0001
Purchased Call/BXIIMSTN Index/SBMO17F$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2030	2	81,171	1416.99		25,259		27,775		27,775	2,516				961		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017F$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2030	1	115,504	1416.99		33,242		37,376		37,376	4,134				1,367		0001
Purchased Call/BXIIMSTN Index/SBM017ES$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	07/22/2030	2	120,240	1455.36		35,988		38,060		38,060	2,071				1,417		0001
Purchased Call/BXIIMSTN Index/SBM017E$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	40,723	1455.36		11,887		12,332		12,332	445				480		0001
Purchased Call/BXIIMSTN Index/SBM017FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	65,540	1474.67		19,125		20,194		20,194	1,070				779		0001
Purchased Call/BXIIMSTN Index/SBM017E$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	2	26,611	1440.5		7,878		8,237		8,237	358				313		0001
Purchased Call/BXIIMSTN Index/SBM017GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	43,767	1521.94		12,128		12,005		12,005	(123)				524		0001
Purchased Call/BXIIMSTN Index/SBM017IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	133,161	1519.28		42,784		39,282		39,282	(3,503)				1,627		0001
Purchased Call/BXIIMSTN Index/SBM017GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2030	2	230,470	1510.21		69,483		67,450		67,450	(2,033)				2,769		0001
Purchased Call/BXIIMSTN Index/SBM017HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	49,553	1568.02		15,287		13,148		13,148	(2,139)				600		0001
Purchased Call/BXIIMSTN Index/SBM017GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2030	1	61,921	1510.21		17,945		17,404		17,404	(541)				744		0001
Purchased Call/BXIIMSTN Index/SBM017GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	54,578	1536.18		16,548		15,282		15,282	(1,266)				658		0001
Purchased Call/BXIIMSTN Index/SBM017ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	45,556	1519.28		14,086		12,846		12,846	(1,240)				557		0001
Purchased Call/BXIIMSTN Index/SBM017HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	80,219	1589.92		25,004		20,526		20,526	(4,478)				974		0001
Purchased Call/BXIIMSTN Index/SBM017HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	2	91,310	1596.49		25,261		22,463		22,463	(2,798)				1,112		0001
Purchased Call/BXIIMSTN Index/SBM017HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	1	100,695	1596.49		30,994		25,583		25,583	(5,411)				1,226		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2022	03/08/2028	1	663,001	100	119,274			449,607		449,607	206,660				5,917		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2022	03/22/2028	1	41,749	100	5,540			16,374		16,374	8,470				375		0001
Purchased Call/S&P 500 INDEX/SPXD00FSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2022	03/22/2028	1	771,000	100	162,296			424,272		424,272	218,690				6,923		0001
Purchased Call/S&P 500 INDEX/SPXD00JSN	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/08/2022	04/07/2028	1	335,000	100	49,145			131,226		131,226	65,770				3,028		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/08/2022	04/07/2028	1	900,456	100	205,934			505,161		505,161	257,264				8,140		0001
Purchased Call/S&P 500 INDEX/SPXD00MSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/22/2022	04/21/2028	1	222,000	100	34,565			90,037		90,037	36,556				2,019		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD00MS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/22/2022	04/21/2028	2	751,552	100	179,049			483,490		483,490	227,811				6,833		0001
Purchased Call/S&P 500 INDEX/SPXD00QS7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/06/2022	05/08/2028	1	112,000	100	17,730			61,449		61,449	30,141				1,025		0001
Purchased Call/S&P 500 INDEX/SPXD00QS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/06/2022	05/08/2028	2	1,042,506	100	250,436			741,940		741,940	332,052				9,545		0001
Purchased Call/S&P 500 INDEX/SPXD00USM	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/20/2022	05/22/2028	1	462,000	100	106,214			375,281		375,281	156,389				4,254		0001
Purchased Call/S&P 500 INDEX/SPXD00Y$C	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/08/2022	06/08/2028	1	192,000	100	31,181			109,312		109,312	53,223				1,780		0001
Purchased Call/S&P 500 INDEX/SPXD00YSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/08/2022	06/08/2028	1	617,000	100	147,155			442,201		442,201	198,215				5,720		0001
Purchased Call/S&P 500 INDEX/SPXE001SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/22/2022	06/22/2028	1	190,000	100	45,714			167,960		167,960	67,305				1,771		0001
Purchased Call/S&P 500 INDEX/SPXE004SD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/08/2022	07/07/2028	1	242,000	100	61,637			208,628		208,628	87,418				2,269		0001
Purchased Call/S&P 500 INDEX/SPXE007S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2022	07/21/2028	1	55,000	100	10,445			38,613		38,613	16,646				519		0001
Purchased Call/S&P 500 INDEX/SPXE007S9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2022	07/21/2028	1	255,000	100	61,047			212,672		212,672	90,764				2,404		0001
Purchased Call/S&P 500 INDEX/SPXE00ASB	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/08/2022	08/08/2028	1	50,000	100	9,945			31,838		31,838	14,393				475		0001
Purchased Call/S&P 500 INDEX/SPXE00DS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/22/2022	08/22/2028	1	85,000	100	17,876			54,384		54,384	24,601				811		0001
Purchased Call/S&P 500 INDEX/SPXE00DS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/22/2022	08/22/2028	1	233,000	100	61,489			177,075		177,075	79,301				2,224		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2022	09/08/2028	1	106,915	100	23,414			74,029		74,029	32,053				1,027		0001
Purchased Call/S&P 500 INDEX/SPXE00GSV	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2022	09/08/2028	1	239,000	100	65,462			196,868		196,868	84,588				2,296		0001
Purchased Call/S&P 500 INDEX/SPXE00JSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/29/2022	09/22/2028	3	674,138	100	188,921			640,548		640,548	255,586				6,509		0001
Purchased Call/S&P 500 INDEX/SPXE00NSC	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/07/2022	10/06/2028	1	53,000	100	12,884			45,321		45,321	17,762				514		0001
Purchased Call/S&P 500 INDEX/SPXE00NSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/07/2022	10/06/2028	1	206,000	100	61,903			209,223		209,223	81,188				1,999		0001
Purchased Call/S&P 500 INDEX/SPXE00QSL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/21/2022	10/20/2028	1	331,000	100	104,795			316,160		316,160	126,536				3,229		0001
Purchased Call/S&P 500 INDEX/SPXE00TS1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2022	11/08/2028	1	267,964	100	68,786			208,333		208,333	85,825				2,631		0001
Purchased Call/S&P 500 INDEX/SPXE00TS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2022	11/08/2028	1	645,000	100	204,723			594,436		594,436	241,901				6,334		0001
Purchased Call/S&P 500 INDEX/SPXE00USG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2022	11/22/2028	1	806,000	100	195,294			568,562		568,562	246,121				7,954		0001
Purchased Call/S&P 500 INDEX/SPXE00USH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2022	11/22/2028	1	159,000	100	47,843			133,060		133,060	56,895				1,569		0001
Purchased Call/S&P 500 INDEX/SPXE00W$G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/08/2022	12/08/2028	1	98,000	100	22,285			70,984		70,984	30,408				973		0001
Purchased Call/S&P 500 INDEX/SPXE00W$H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/08/2022	12/08/2028	1	400,000	100	113,600			343,439		343,439	145,179				3,970		0001
Purchased Call/S&P 500 INDEX/SPXE00Z$A	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/22/2022	12/22/2028	1	161,000	100	46,078			149,955		149,955	60,903				1,606		0001
Purchased Call/S&P 500 INDEX/SPXF001SY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/06/2023	01/08/2029	1	90,000	100	20,088			67,984		67,984	28,384				903		0001
Purchased Call/S&P 500 INDEX/SPXF001SZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/06/2023	01/08/2029	1	111,000	100	30,914			99,611		99,611	41,089				1,113		0001
Purchased Call/S&P 500 INDEX/SPXF003$E	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/20/2023	01/22/2029	1	250,000	100	67,550			215,288		215,288	90,820				2,520		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXF005SQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/08/2023	02/08/2029	1	349,000	100	79,537			233,860		233,860	103,971				3,537		0001
Purchased Call/S&P 500 INDEX/SPXF005SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/10/2023	02/08/2029	2	686,007	100	191,949			546,126		546,126	239,698				6,953		0001
Purchased Call/S&P 500 INDEX/SPXF008S7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2023	02/22/2029	1	465,000	100	112,019			333,972		333,972	141,940				4,735		0001
Purchased Call/S&P 500 INDEX/SPXF008S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2023	02/22/2029	1	307,000	100	90,872			263,504		263,504	111,317				3,126		0001
Purchased Call/S&P 500 INDEX/SPXF00A$V	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2023	03/08/2029	1	115,000	100	27,945			82,777		82,777	35,176				1,176		0001
Purchased Call/S&P 500 INDEX/SPXF00A$W	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2023	03/08/2029	1	249,000	100	74,127			214,235		214,235	90,438				2,547		0001
Purchased Call/S&P 500 INDEX/SPXF00C$X	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2023	03/22/2029	1	412,000	100	93,400			306,604		306,604	128,090				4,234		0001
Purchased Call/S&P 500 INDEX/SPXF00C$Y	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2023	03/22/2029	1	167,000	100	46,793			148,553		148,553	61,580				1,716		0001
Purchased Call/S&P 500 INDEX/SPXF00FS9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/06/2023	04/06/2029	1	139,000	100	29,023			94,515		94,515	41,503				1,435		0001
Purchased Call/S&P 500 INDEX/SPXF00F$A	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/06/2023	04/06/2029	1	206,000	100	53,539			167,386		167,386	72,920				2,127		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/21/2023	04/20/2029	4	415,584	100	108,719			330,132		330,132	144,689				4,311		0001
Purchased Call/S&P 500 INDEX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/25/2023	04/20/2029	1	96,000	100	19,142			64,157		64,157	28,608				996		0001
Purchased Call/S&P 500 INDEX/SPXF00J$S	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/08/2023	05/08/2029	1	170,000	100	44,778			136,598		136,598	59,911				1,774		0001
Purchased Call/S&P 500 INDEX/SPXF00LSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/22/2023	05/22/2029	1	77,000	100	17,456			50,296		50,296	22,597				807		0001
Purchased Call/S&P 500 INDEX/SPXF00LSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/22/2023	05/22/2029	1	236,000	100	65,844			184,248		184,248	81,995				2,473		0001
Purchased Call/S&P 500 INDEX/SPXF00OSX	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/08/2023	06/08/2029	1	229,000	100	53,472			141,789		141,789	65,579				2,412		0001
Purchased Call/S&P 500 INDEX/SPXF00OSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/08/2023	06/08/2029	1	865,000	100	247,304			636,320		636,320	289,092				9,112		0001
Purchased Call/S&P 500 INDEX/SPXF00SS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/22/2023	06/22/2029	1	585,000	100	172,809			410,636		410,636	191,298				6,189		0001
Purchased Call/S&P 500 INDEX/SPXF00US7	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/07/2023	07/06/2029	1	212,000	100	54,399			124,035		124,035	59,771				2,252		0001
Purchased Call/S&P 500 INDEX/SPXF00US8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/07/2023	07/06/2029	1	652,000	100	203,294			456,035		456,035	216,583				6,927		0001
Purchased Call/S&P 500 INDEX/SPXF00IISP	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/21/2023	07/20/2029	1	451,000	100	112,164			244,003		244,003	122,323				4,812		0001
Purchased Call/S&P 500 INDEX/SPXF00IISQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/21/2023	07/20/2029	2	307,002	100	94,100			197,540		197,540	96,834				3,276		0001
Purchased Call/S&P 500 INDEX/SPXG000SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/08/2023	08/08/2029	1	75,000	100	19,320			41,862		41,862	20,488				805		0001
Purchased Call/S&P 500 INDEX/SPXG000SF	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/08/2023	08/08/2029	1	239,000	100	75,022			158,522		158,522	75,957				2,565		0001
Purchased Call/S&P 500 INDEX/SPXG003SA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/22/2023	08/22/2029	2	635,769	100	209,416			454,378		454,378	212,510				6,850		0001
Purchased Call/S&P 500 INDEX/SPXG006SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2023	09/07/2029	1	118,000	100	30,987			67,405		67,405	32,738				1,277		0001
Purchased Call/S&P 500 INDEX/SPXG006SS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/08/2023	09/07/2029	1	188,922	100	60,153			128,362		128,362	60,954				2,045		0001
Purchased Call/S&P 500 INDEX/SPXG00ASY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/22/2023	09/21/2029	1	313,000	100	101,975			232,753		232,753	107,156				3,402		0001
Purchased Call/S&P 500 INDEX/SPXG00DSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/06/2023	10/08/2029	1	200,000	100	56,080			126,263		126,263	58,221				2,185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00DSZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/06/2023	10/08/2029	1	210,000	100	71,316			158,504		158,504	72,117				2,294		0001
Purchased Call/S&P 500 INDEX/SPXG00GSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/20/2023	10/22/2029	1	105,000	100	29,547			69,662		69,662	31,327				1,152		0001
Purchased Call/S&P 500 INDEX/SPXG00GSZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/20/2023	10/22/2029	1	441,000	100	150,293			349,670		349,670	155,141				4,836		0001
Purchased Call/S&P 500 INDEX/SPXG00KSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2023	11/08/2029	1	15,396	100	4,075			9,416		9,416	4,433				170		0001
Purchased Call/S&P 500 INDEX/SPXG00KSE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2023	11/08/2029	1	229,000	100	73,303			167,317		167,317	77,540				2,524		0001
Purchased Call/S&P 500 INDEX/SPXG00QS4	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2023	11/21/2029	1	170,000	100	44,387			94,007		94,007	47,065				1,880		0001
Purchased Call/S&P 500 INDEX/SPXG00QS5	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2023	11/21/2029	1	124,000	100	39,097			82,045		82,045	40,310				1,371		0001
Purchased Call/S&P 500 INDEX/SPXG00RSP	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/08/2023	12/07/2029	1	50,000	100	12,620			27,058		27,058	13,762				555		0001
Purchased Call/S&P 500 INDEX/SPXG00RSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/08/2023	12/07/2029	1	92,000	100	28,180			59,564		59,564	29,695				1,022		0001
Purchased Call/S&P 500 INDEX/SPXG00USK	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/22/2023	12/21/2029	1	76,000	100	18,080			37,467		37,467	19,759				848		0001
Purchased Call/S&P 500 INDEX/SPXG00USL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/22/2023	12/21/2029	1	246,000	100	71,414			144,343		144,343	73,981				2,744		0001
Purchased Call/S&P 500 INDEX/SPXG00W8P	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/08/2024	01/08/2030	1	148,000	100		35,727		73,740		73,740	38,013				1,659		0001
Purchased Call/S&P 500 INDEX/SPXG00W8Q	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/08/2024	01/08/2030	1	157,000	100		46,252		93,291		93,291	47,039				1,760		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/22/2024	01/22/2030	1	571,000	100		141,380		271,205		271,205	129,826				6,424		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	01/22/2024	01/22/2030	2	230,020	100		69,381		130,137		130,137	60,756				2,588		0001
Purchased Call/S&P 500 INDEX/SPXH002SE	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/08/2024	02/08/2030	1	247,000	100		62,096		108,208		108,208	46,112				2,792		0001
Purchased Call/S&P 500 INDEX/SPXH002SF	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/08/2024	02/08/2030	1	596,000	100		181,780		310,828		310,828	129,048				6,736		0001
Purchased Call/S&P 500 INDEX/SPXH004SQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2024	02/22/2030	1	145,032	100		35,330		56,704		56,704	21,375				1,645		0001
Purchased Call/S&P 500 INDEX/SPXH004SR	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	02/22/2024	02/22/2030	1	179,000	100		46,791		74,598		74,598	27,808				2,031		0001
Purchased Call/S&P 500 INDEX/SPXH004SS	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2024	02/22/2030	1	113,785	100		35,967		56,467		56,467	20,500		(81,247)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXH008S8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2024	03/08/2030	1	156,000	100		36,566		59,937		59,937	23,371				1,776		0001
Purchased Call/S&P 500 INDEX/SPXH008S9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2024	03/08/2030	1	55,000	100		15,824		25,379		25,379	9,556				626		0001
Purchased Call/S&P 500 INDEX/SPXH008SA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/08/2024	03/08/2030	1	364,000	100		111,348		177,597		177,597	66,249				4,145		0001
Purchased Call/S&P 500 INDEX/SPXH00ASQ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	03/22/2024	03/22/2030	1	151,000	100		44,832		65,500		65,500	20,668				1,726		0001
Purchased Call/S&P 500 INDEX/SPXH00SS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/21/2024	06/21/2030	1	204,000	100		50,980		65,941		65,941	14,961				2,386		0001
Purchased Call/S&P 500 INDEX/SPXH00D5G	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/11/2024	04/08/2030	2	729,417	100		185,236		269,783		269,783	84,547		(14,090)		8,373		0001
Purchased Call/S&P 500 INDEX/SPXH00DSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/08/2024	04/08/2030	1	71,104	100		22,028		31,610		31,610	9,582				816		0001
Purchased Call/S&P 500 INDEX/SPXH00SSP	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/21/2024	06/21/2030	2	430,638	100		131,298		167,749		167,749	36,451				5,038		0001
Purchased Call/S&P 500 INDEX/SPXH00GS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/22/2024	04/22/2030	1	256,000	100		67,072		106,441		106,441	39,369				2,949		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00LS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/22/2024	05/22/2030	1	253,000	100		64,136		89,087		89,087	24,951				2,937		0001
Purchased Call/S&P 500 INDEX/SPXH00GS3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	04/22/2024	04/22/2030	1	105,000	100		33,611		52,500		52,500	18,889				1,210		0001
Purchased Call/S&P 500 INDEX/SPXH00PSH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/07/2024	06/07/2030	1	105,283	100		26,794		36,415		36,415	9,621				1,227		0001
Purchased Call/S&P 500 INDEX/SPXH00LS9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/22/2024	05/22/2030	1	134,007	100		41,422		56,785		56,785	15,363				1,556		0001
Purchased Call/S&P 500 INDEX/SPXH00PSI	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	06/07/2024	06/07/2030	1	334,000	100		103,507		139,087		139,087	35,581				3,894		0001
Purchased Call/S&P 500 INDEX/SPXH00ISH	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/08/2024	05/08/2030	1	235,000	100		72,615		106,528		106,528	33,913				2,719		0001
Purchased Call/S&P 500 INDEX/SPXH00ISG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	05/08/2024	05/08/2030	1	310,000	100		78,492		116,845		116,845	38,353				3,586		0001
Purchased Call/S&P 500 INDEX/SPXI00983	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/20/2024	09/20/2030	1	191,426	100		49,369		62,756		62,756	13,387				2,290		0001
Purchased Call/S&P 500 INDEX/SPXH00XS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/08/2024	07/08/2030	1	104,000	100		25,990		31,608		31,608	5,618				1,222		0001
Purchased Call/S&P 500 INDEX/SPXI000SK	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2024	07/22/2030	1	150,255	100		42,372		52,471		52,471	10,099				1,771		0001
Purchased Call/S&P 500 INDEX/SPXI004SM	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/22/2024	08/22/2030	1	156,000	100		33,384		45,521		45,521	12,137				1,853		0001
Purchased Call/S&P 500 INDEX/SPXH00XS9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/08/2024	07/08/2030	1	311,620	100		95,044		114,271		114,271	19,227				3,661		0001
Purchased Call/S&P 500 INDEX/SPXI000SJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2024	07/22/2030	1	122,000	100		28,097		35,321		35,321	7,225				1,438		0001
Purchased Call/S&P 500 INDEX/SPXI003S6	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/08/2024	08/08/2030	1	126,995	100		27,126		42,731		42,731	15,605				1,503		0001
Purchased Call/S&P 500 INDEX/SPXI000SI	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	07/22/2024	07/22/2030	1	108,352	100		26,633		33,282		33,282	6,649				1,277		0001
Purchased Call/S&P 500 INDEX/SPXI007S4	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/06/2024	09/06/2030	1	569,786	100		115,781		183,776		183,776	67,996				6,793		0001
Purchased Call/S&P 500 INDEX/SPXI004SN	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	08/22/2024	08/22/2030	1	61,000	100		15,952		21,453		21,453	5,501				725		0001
Purchased Call/S&P 500 INDEX/SPXI007S5	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	09/09/2024	09/06/2030	2	309,809	100		79,125		120,818		120,818	41,693				3,693		0001
Purchased Call/S&P 500 INDEX/SPXI00MS3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/20/2024	12/20/2030	1	89,494	100		22,857		21,782		21,782	(1,075)				1,094		0001
Purchased Call/S&P 500 INDEX/SPXI00ESL	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/08/2024	11/08/2030	1	718,360	100		211,844		199,601		199,601	(12,244)				8,693		0001
Purchased Call/S&P 500 INDEX/SPXI00MS2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/20/2024	12/20/2030	1	106,957	100		33,093		31,497		31,497	(1,596)				1,307		0001
Purchased Call/S&P 500 INDEX/SPXI00BSA	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/08/2024	10/08/2030	1	290,715	100		65,324		77,149		77,149	11,826				3,492		0001
Purchased Call/S&P 500 INDEX/SPXI00CSZ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/22/2024	10/22/2030	1	107,885	100		30,823		32,622		32,622	1,800				1,300		0001
Purchased Call/S&P 500 INDEX/SPXI00CSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/22/2024	10/22/2030	1	17,698	100		4,134		4,429		4,429	295				213		0001
Purchased Call/S&P 500 INDEX/SPXI00BS8	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	10/08/2024	10/08/2030	2	118,505	100		33,133		37,944		37,944	4,812				1,424		0001
Purchased Call/S&P 500 INDEX/SPXI00HSY	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	11/22/2024	11/22/2030	1	219,000	100		65,766		62,183		62,183	(3,583)				2,659		0001
Purchased Call/S&P 500 INDEX/SPXI00KSK	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN706T14HNAYLU02	12/06/2024	12/06/2030	1	619,000	100		183,843		163,200		163,200	(20,643)				7,540		0001
Purchased Call/NDX Index/NDX0050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	12,258	17783.2		1,066		2,198		2,198	1,132				20		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	58,920	18339.4		3,518		6,005		6,005	2,488				138		0001
Purchased Call/NDX Index/NDX0210SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	421,154	18705.2		34,577		56,401		56,401	21,824				1,313		0001
Purchased Call/NDX Index/NDX0000S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/07/2024	06/06/2025	1	121,880	19001		9,848		14,736		14,736	4,888				400		0001
Purchased Call/NDX Index/NDX0211S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	215,220	19822.9		17,992		22,393		22,393	4,401				803		0001
Purchased Call/NDX Index/NDX0170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	96,418	20439.5		8,109		8,091		8,091	(18)				347		0001
Purchased Call/NDX Index/NDX0050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2025	1	144,948	18421.3		11,813		19,001		19,001	7,187				601		0001
Purchased Call/NDX Index/NDX0051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	119,992	21117.2		11,351		10,578		10,578	(773)				554		0001
Purchased Call/NDX Index/NDX0211SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	37,655	20107.8		3,231		3,837		3,837	606				165		0001
Purchased Call/NDX Index/NDX0051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	87,423	21622.3		7,492		6,222		6,222	(1,270)				423		0001
Purchased Call/NDX Index/NDX0051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	30,206	21117.2		2,435		2,339		2,339	(96)				139		0001
Purchased Call/NDX Index/NDX0050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	192,634	15280.2	62,086			118,606		118,606	46,847				2,085		0001
Purchased Call/NDX Index/NDX0050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	48,035	14973.2	16,159			31,027		31,027	12,073				525		0001
Purchased Call/NDX Index/NDX0050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	38,092	16001.4	12,113			21,592		21,592	8,723				421		0001
Purchased Call/NDX Index/NDX0050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	74,778	16777.4	23,929			38,461		38,461	15,994				834		0001
Purchased Call/NDX Index/NDX0050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,634	16649.9		27,752		47,585		47,585	19,833				1,016		0001
Purchased Call/NDX Index/NDX0050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	40,294	17330.4		12,411		19,409		19,409	6,998				453		0001
Purchased Call/NDX Index/NDX0050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	28,753	17783.2		8,836		13,117		13,117	4,281				325		0001
Purchased Call/NDX Index/NDX0050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	44,573	18018.5		13,769		19,841		19,841	6,072				508		0001
Purchased Call/NDX Index/NDX0130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	150,386	13849.7	45,176			111,195		111,195	41,460				1,576		0001
Purchased Call/NDX Index/NDX0130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,199	15313.2	4,586			8,836		8,836	3,445				156		0001
Purchased Call/NDX Index/NDX0130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	85,041	18004.7		26,575		37,927		37,927	11,352				965		0001
Purchased Call/NDX Index/NDX0130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	20,017	18339.4		5,607		7,486		7,486	1,879				229		0001
Purchased Call/NDX Index/NDX0210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	57,526	12890.5	17,166			46,821		46,821	16,757				549		0001
Purchased Call/NDX Index/NDX0210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	96,648	12567.2	29,313			85,074		85,074	30,177				993		0001
Purchased Call/NDX Index/NDX0210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	143,846	15036.9	45,714			90,654		90,654	35,518				1,528		0001
Purchased Call/NDX Index/NDX0210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	9,744	15273	3,053			5,988		5,988	2,365				105		0001
Purchased Call/NDX Index/NDX0210SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	70,160	16084.7	22,199			39,545		39,545	16,021				779		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/NDX Index/NDX0130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	66,854	18085		21,333		30,069		30,069	8,736				773		0001
Purchased Call/NDX Index/NDX0050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,783	19001		105,721		131,259		131,259	25,538				4,346		0001
Purchased Call/NDX Index/NDX0130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	157,656	18705.2		50,671		65,695		65,695	15,025				1,830		0001
Purchased Call/NDX Index/NDX0130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	6,252	18705.2		1,760		2,268		2,268	508				73		0001
Purchased Call/NDX Index/NDX0210SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/21/2030	1	55,064	19700.4		17,318		20,393		20,393	3,075				644		0001
Purchased Call/NDX Index/NDX0210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	112,065	20439.5		35,065		38,013		38,013	2,948				1,317		0001
Purchased Call/NDX Index/NDX0050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	82,605	18413.8		25,682		36,411		36,411	10,729				978		0001
Purchased Call/NDX Index/NDX0051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	263,353	19791.5		78,690		98,847		98,847	20,157				3,150		0001
Purchased Call/NDX Index/NDX0130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	218,179	18421.3		65,432		96,882		96,882	31,450				2,601		0001
Purchased Call/NDX Index/NDX0050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	244,448	19822.9		76,903		89,743		89,743	12,839				2,882		0001
Purchased Call/NDX Index/NDX0211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	27,210	19491.8		8,177		10,536		10,536	2,359				323		0001
Purchased Call/NDX Index/NDX0051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/06/2030	1	160,509	21622.3		51,652		49,228		49,228	(2,424)				1,955		0001
Purchased Call/NDX Index/NDX0130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/08/2030	1	52,874	21117.2		16,861		17,117		17,117	255				640		0001
Purchased Call/NDX Index/NDX0051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	660,407	20776.2		214,104		223,780		223,780	9,676				8,018		0001
Purchased Call/NDX Index/NDX0130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	115,558	20383.6		35,869		40,716		40,716	4,846				1,393		0001
Purchased Call/NDX Index/NDX0051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	167,906	21289.2		56,635		53,910		53,910	(2,725)				2,052		0001
Purchased Call/NDX Index/NDX0130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2030	1	107,882	20107.8		32,958		39,150		39,150	6,192				1,296		0001
Purchased Call/BXIIMSTN Index/SBMO17BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	01/22/2025	1	1,594	1317.76		151		229		229	79				2		0001
Purchased Call/BXIIMSTN Index/SBMO17BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2025	1	2,501	1345.38		196		309		309	113				4		0001
Purchased Call/BXIIMSTN Index/SBMO17BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2025	1	183,517	1381.5		9,433		12,283		12,283	2,850				390		0001
Purchased Call/BXIIMSTN Index/SBMO17BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2025	1	157,404	1381.5		11,081		14,692		14,692	3,611				335		0001
Purchased Call/BXIIMSTN Index/SBMO17CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2025	1	29,405	1394.12		1,167		1,465		1,465	298				69		0001
Purchased Call/BXIIMSTN Index/SBMO17CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2025	1	32,584	1394.12		1,659		2,092		2,092	433				76		0001
Purchased Call/BXIIMSTN Index/SBMO17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	156,645	1393.91		8,897		11,009		11,009	2,111				406		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	199,680	1400.41		13,159		16,013		16,013	2,854				655		0001
Purchased Call/BXIIMSTN Index/SBM017DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	1	103,142	1400.41		4,786		5,653		5,653	867				338		0001
Purchased Call/BXIIMSTN Index/SBM017CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2025	1	49,559	1347.03		1,977		2,599		2,599	621				137		0001
Purchased Call/BXIIMSTN Index/SBM017ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/20/2025	1	13,030	1415.1		863		1,002		1,002	139				45		0001
Purchased Call/BXIIMSTN Index/SBM017DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2025	1	22,891	1380.61		1,641		2,193		2,193	551				68		0001
Purchased Call/BXIIMSTN Index/SBM017ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	57,171	1416.99		3,322		3,731		3,731	409				222		0001
Purchased Call/BXIIMSTN Index/SBM017ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	25,569	1455.36		1,465		1,497		1,497	32				95		0001
Purchased Call/BXIIMSTN Index/SBM017ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2025	1	10,005	1455.36		710		725		725	15				37		0001
Purchased Call/BXIIMSTN Index/SBM017FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	116,114	1474.67		7,791		7,379		7,379	(413)				465		0001
Purchased Call/BXIIMSTN Index/SBM017ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/08/2025	2	120,018	1416.99		8,123		9,223		9,223	1,101				466		0001
Purchased Call/BXIIMSTN Index/SBM017FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/22/2025	1	60,135	1474.67		3,500		3,337		3,337	(163)				241		0001
Purchased Call/BXIIMSTN Index/SBM017FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2025	1	4,003	1521.94		283		220		220	(63)				17		0001
Purchased Call/BXIIMSTN Index/SBM017GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2025	1	67,247	1510.21		5,655		4,545		4,545	(1,110)				295		0001
Purchased Call/BXIIMSTN Index/SBM017HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	25,190	1568.02		1,741		1,110		1,110	(631)				116		0001
Purchased Call/BXIIMSTN Index/SBM017HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2025	1	33,188	1596.49		2,755		1,439		1,439	(1,315)				161		0001
Purchased Call/BXIIMSTN Index/SBM017HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/21/2025	1	20,437	1589.92		1,437		796		796	(641)				96		0001
Purchased Call/BXIIMSTN Index/SBM0176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	1	14,053	1126.32	2,069			4,929		4,929	1,495				42		0001
Purchased Call/BXIIMSTN Index/SBM0177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	1	20,011	1157.95	2,685			5,117		5,117	1,437				62		0001
Purchased Call/BXIIMSTN Index/SBM0170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	21,903	1220.04	6,122			8,800		8,800	2,454				198		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/BXIIMSTN Index/SBM017 1SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028	1	49,477	1029.49	15,512			30,853		30,853	7,560				461		0001
Purchased Call/BXIIMSTN Index/SBM017 3SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	1	75,056	997.33	24,333			51,093		51,093	12,259				728		0001
Purchased Call/BXIIMSTN Index/SBM017 5SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	20,015	1075.45	5,992			11,901		11,901	2,967				206		0001
Purchased Call/BXIIMSTN Index/SBM017 8SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	472,720	1231.55	147,489			212,268		212,268	53,531				5,117		0001
Purchased Call/BXIIMSTN Index/SBM017 AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	24,008	1265.71	7,366			10,249		10,249	2,794				266		0001
Purchased Call/BXIIMSTN Index/SBM017 ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	55,046	1415.1	16,998			18,644		18,644	1,646				644		0001
Purchased Call/BXIIMSTN Index/SBM017 DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	16,673	1398.24	5,167			5,777		5,777	611				194		0001
Purchased Call/BXIIMSTN Index/SBM017 DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	155,489	1380.61	48,544			55,509		55,509	6,965				1,799		0001
Purchased Call/BXIIMSTN Index/SBM017 ESJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	23,955	1440.5	7,337			7,766		7,766	429				281		0001
Purchased Call/BXIIMSTN Index/SBM017 FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	40,498	1478.12	11,724			12,467		12,467	743				483		0001
Purchased Call/BXIIMSTN Index/SBM017 GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	28,381	1521.94	8,145			8,078		8,078	(68)				339		0001
Purchased Call/BXIIMSTN Index/SBM017 ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	14,218	1455.36	4,355			4,500		4,500	145				168		0001
Purchased Call/BXIIMSTN Index/SBM017 1S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	11,004	1519.28	3,536			3,246		3,246	(289)				134		0001
Purchased Call/BXIIMSTN Index/SBM017 GSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	10/22/2030	2	19,692	1536.18	6,213			5,514		5,514	(699)				237		0001
Purchased Call/BXIIMSTN Index/SBM017 1SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	6,006	1519.28	1,857			1,694		1,694	(163)				73		0001
Purchased Call/S&P 500 INDEX/SPXD00BSJ	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/08/2022	03/08/2028	1	5,999	100	1,079			4,068		4,068	1,870				54		0001
Purchased Call/S&P 500 INDEX/SPXD00FSG	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	03/22/2022	03/22/2028	1	72,251	100	9,588			28,337		28,337	14,658				649		0001
Purchased Call/S&P 500 INDEX/SPXD00JS0	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/08/2022	04/07/2028	1	26,544	100	6,071			14,891		14,891	7,584				240		0001
Purchased Call/S&P 500 INDEX/SPXE00GSU	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2022	09/08/2028	1	50,085	100	10,969			34,680		34,680	15,016				481		0001
Purchased Call/S&P 500 INDEX/SPXE00T$1	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/08/2022	11/08/2028	1	5,036	100	1,293			3,915		3,915	1,613				49		0001
Purchased Call/S&P 500 INDEX/SPXG006$S	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/08/2023	09/07/2029	1	25,078	100	7,985			17,039		17,039	8,091				271		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00K$D	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/08/2023	11/08/2029	1	68,604	100	18,159			41,958		41,958	19,752				756		0001
Purchased Call/S&P 500 INDEX/SPXH004$Q	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	02/22/2024	02/22/2030	1	3,968	100		967		1,551		1,551	585				45		0001
Purchased Call/S&P 500 INDEX/SPXH00D$H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	04/08/2024	04/08/2030	1	99,896	100		30,948		44,409		44,409	13,462				1,147		0001
Purchased Call/S&P 500 INDEX/SPXH00P$H	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	06/07/2024	06/07/2030	1	27,717	100		7,054		9,587		9,587	2,533				323		0001
Purchased Call/S&P 500 INDEX/SPXH00L$9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	05/22/2024	05/22/2030	1	14,993	100		4,634		6,353		6,353	1,719				174		0001
Purchased Call/S&P 500 INDEX/SPXI009$3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/20/2024	09/20/2030	1	11,574	100		2,985		3,794		3,794	809				138		0001
Purchased Call/S&P 500 INDEX/SPXI000$K	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/22/2024	07/22/2030	1	29,745	100		8,388		10,387		10,387	1,999				351		0001
Purchased Call/S&P 500 INDEX/SPXH00X$9	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/08/2024	07/08/2030	1	244,380	100		74,536		89,614		89,614	15,078				2,871		0001
Purchased Call/S&P 500 INDEX/SPXI003$6	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	08/08/2024	08/08/2030	1	17,005	100		3,632		5,722		5,722	2,090				201		0001
Purchased Call/S&P 500 INDEX/SPXI000$I	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	07/22/2024	07/22/2030	1	14,648	100		3,601		4,499		4,499	899				173		0001
Purchased Call/S&P 500 INDEX/SPXI007$4	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	09/06/2024	09/06/2030	1	18,214	100		3,701		5,875		5,875	2,174				217		0001
Purchased Call/S&P 500 INDEX/SPXI00M$3	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	12/20/2024	12/20/2030	1	20,506	100		5,237		4,991		4,991	(246)				251		0001
Purchased Call/S&P 500 INDEX/SPXI00E$L	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	11/08/2024	11/08/2030	1	168,640	100		49,732		46,858		46,858	(2,874)				2,041		0001
Purchased Call/S&P 500 INDEX/SPXI00M$2	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	12/20/2024	12/20/2030	1	23,043	100		7,129		6,786		6,786	(344)				282		0001
Purchased Call/S&P 500 INDEX/SPXI00B$A	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	10/08/2024	10/08/2030	1	25,285	100		5,682		6,710		6,710	1,029				304		0001
Purchased Call/S&P 500 INDEX/SPXI00C$Z	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	10/22/2024	10/22/2030	1	13,115	100		3,747		3,966		3,966	219				158		0001
Purchased Call/S&P 500 INDEX/SPXI00C$Y	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7O6T14HNAYLU02	10/22/2024	10/22/2030	1	40,302	100		9,415		10,085		10,085	671				486		0001
Purchased Call/AIGO Index/AIG0006$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/02/2025	7	4,329,676	1861.97		112,767		313		151,658		(114,929)			1,602		0001
Purchased Call/AIGO Index/AIG0006$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	5	3,712,512	1855.31		102,971		574		143,714		(108,462)			1,683		0001
Purchased Call/AIGO Index/AIG0006$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/03/2025	5	5,787,637	1848.92		171,918		959		244,808		(174,316)			2,623		0001
Purchased Call/AIGO Index/AIG0006$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/03/2025	5	2,996,358	1849.01		93,171		580		126,589		(107,981)			1,358		0001
Purchased Call/AIGO Index/AIG0006$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2025	2	417,063	1849.01		12,179		202		17,609		(12,813)			289		0001
Purchased Call/AIGO Index/AIG0006$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/08/2025	4	3,101,503	1858.2		83,598		1,616		114,945		(84,889)			2,296		0001
Purchased Call/AIGO Index/AIG0006$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/09/2025	5	5,113,841	1850.99		143,234		3,189		210,043		(143,386)			4,015		0001
Purchased Call/AIGO Index/AIG0006$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/10/2025	5	3,615,718	1852.4		106,406		2,672		145,565		(119,820)			2,992		0001
Purchased Call/AIGO Index/AIG0006$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/10/2025	4	3,359,985	1853.12		96,568		2,427		133,917		(94,141)			2,781		0001
Purchased Call/AIGO Index/AIG0006$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/10/2025	4	2,822,565	1856.56		73,081		1,949		107,087		(80,131)			2,336		0001
Purchased Call/AIGO Index/AIG0007$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/15/2025	1	49,997	1856.56		1,185		46		1,898		(1,139)			51		0001
Purchased Call/AIGO Index/AIG0007$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2025	4	5,529,610	1844.07		152,512		6,324		248,323		(160,723)			5,789		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0007S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/17/2025	4	3,472,325	1836.49		109,910		4,881		170,697			(111,385)		3,747		0001
Purchased Call/AIGO Index/AIG0007S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/17/2025	4	2,544,553	1844.24		80,777		3,598		113,972			(77,179)		2,746		0001
Purchased Call/AIGO Index/AIG0007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/17/2025	4	1,727,289	1854.23		52,207		2,331		67,798			(55,301)		1,864		0001
Purchased Call/AIGO Index/AIG0007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/22/2025	6	6,369,010	1860.57		184,621		10,714		228,636			(180,138)		7,818		0001
Purchased Call/AIGO Index/AIG0007SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/23/2025	4	1,716,234	1860.8		50,412		3,062		61,478			(49,928)		2,154		0001
Purchased Call/AIGO Index/AIG0007SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/24/2025	4	2,238,201	1863.49		66,189		4,225		77,120			(65,617)		2,870		0001
Purchased Call/AIGO Index/AIG0007SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/24/2025	4	2,624,273	1866.92		74,775		4,786		85,773			(74,007)		3,365		0001
Purchased Call/AIGO Index/AIG0007SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/24/2025	3	3,153,418	1864.99		96,090		6,159		106,202			(92,267)		4,043		0001
Purchased Call/AIGO Index/AIG0007SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/29/2025	4	4,228,684	1873.08		116,800		9,030		126,419			(111,370)		5,960		0001
Purchased Call/AIGO Index/AIG0007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2025	5	4,853,650	1870.58		130,007		10,415		151,499			(122,460)		6,957		0001
Purchased Call/AIGO Index/AIG0007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	01/31/2025	4	2,501,104	1861.19		79,747		6,639		90,003			(74,516)		3,644		0001
Purchased Call/AIGO Index/AIG0007SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/31/2025	3	3,146,693	1873.79		89,049		7,427		93,628			(85,047)		4,585		0001
Purchased Call/AIGO Index/AIG0007ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/31/2025	3	2,937,105	1874.78		77,665		6,496		86,009			(73,643)		4,280		0001
Purchased Call/AIGO Index/AIG0007SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/05/2025	7	6,181,040	1866.07		185,584		17,945		208,934			(178,580)		9,706		0001
Purchased Call/AIGO Index/AIG0007SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/06/2025	5	3,051,749	1869.91		92,049		9,149		97,772			(87,347)		4,858		0001
Purchased Call/AIGO Index/AIG0007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/07/2025	5	2,544,670	1876.31		74,848		7,747		74,188			(67,101)		4,105		0001
Purchased Call/AIGO Index/AIG0008S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/07/2025	4	2,327,848	1875.86		69,572		7,162		68,344			(67,049)		3,756		0001
Purchased Call/AIGO Index/AIG0008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/07/2025	5	3,184,920	1880.74		91,070		9,404		86,531			(85,008)		5,138		0001
Purchased Call/AIGO Index/AIG0008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	02/12/2025	7	7,634,422	1885.89		182,115		21,151		193,754			(168,262)		13,102		0001
Purchased Call/AIGO Index/AIG0008S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2025	3	1,838,031	1863.6		59,711		7,116		65,308			(52,595)		3,191		0001
Purchased Call/AIGO Index/AIG0008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/14/2025	4	2,683,739	1876.36		82,467		10,095		79,740			(80,529)		4,712		0001
Purchased Call/AIGO Index/AIG0008S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/14/2025	3	4,758,528	1888.2		129,253		15,848		117,487			(114,203)		8,354		0001
Purchased Call/AIGO Index/AIG0008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/14/2025	4	2,623,227	1882.73		71,310		8,927		70,705			(75,232)		4,605		0001
Purchased Call/AIGO Index/AIG0008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/19/2025	4	4,756,623	1882.73		132,197		18,086		129,496			(119,847)		8,803		0001
Purchased Call/AIGO Index/AIG0008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2025	3	3,197,717	1877.95		94,928		13,126		93,946			(84,094)		5,977		0001
Purchased Call/AIGO Index/AIG0008SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/21/2025	3	2,137,698	1878.42		71,566		10,122		62,605			(67,207)		4,034		0001
Purchased Call/AIGO Index/AIG0008SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/21/2025	3	3,605,933	1897.5		103,768		14,747		78,231			(93,833)		6,805		0001
Purchased Call/AIGO Index/AIG0008SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/21/2025	3	2,171,336	1898.17		60,708		8,655		46,577			(52,767)		4,098		0001
Purchased Call/AIGO Index/AIG0008SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/26/2025	5	6,902,400	1895.92		198,901		30,733		156,868			(174,163)		13,638		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0008$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2025	4	3,602,556	1897.73		100,341		15,795		80,012			(102,496)		7,180		0001
Purchased Call/AIGO Index/AIG0008$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/28/2025	2	1,978,553	1892.7		60,701		9,756		47,862			(50,945)		3,977		0001
Purchased Call/AIGO Index/AIG0008$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	02/28/2025	4	3,827,080	1900.04		121,021		19,557		82,377			(115,570)		7,693		0001
Purchased Call/AIGO Index/AIG0008$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/28/2025	5	3,144,318	1912.3		86,813		14,200		54,953			(108,003)		6,321		0001
Purchased Call/AIGO Index/AIG0009$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/04/2025	3	4,391,409	1909.25		118,874		20,420		82,325			(101,693)		9,122		0001
Purchased Call/AIGO Index/AIG0009$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	03/05/2025	4	2,896,966	1901.47		89,008		15,546		62,196			(74,857)		6,065		0001
Purchased Call/AIGO Index/AIG0009$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2025	4	2,939,362	1909.47		90,336		16,097		55,768			(80,988)		6,202		0001
Purchased Call/AIGO Index/AIG0009$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2025	4	2,839,244	1919.77		77,144		13,970		45,524			(63,923)		6,037		0001
Purchased Call/AIGO Index/AIG0009$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/07/2025	3	3,707,214	1914.27		101,416		18,379		65,372			(86,006)		7,882		0001
Purchased Call/AIGO Index/AIG0009$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/11/2025	4	8,330,012	1909.13		253,579		48,419		162,532			(238,752)		18,240		0001
Purchased Call/AIGO Index/AIG0009$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	03/12/2025	5	1,987,963	1917.81		53,512		10,523		33,876			(45,252)		4,384		0001
Purchased Call/AIGO Index/AIG0009$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2025	3	3,573,141	1915		95,973		18,933		64,317			(77,040)		7,935		0001
Purchased Call/AIGO Index/AIG0009$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/14/2025	3	2,403,468	1908.62		65,658		13,148		48,265			(55,407)		5,374		0001
Purchased Call/AIGO Index/AIG0009$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	03/14/2025	3	3,044,772	1904.53		89,050		17,940		65,149			(73,740)		6,808		0001
Purchased Call/AIGO Index/AIG0009$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/18/2025	3	3,389,391	1909.57		101,223		21,270		67,999			(83,274)		7,784		0001
Purchased Call/AIGO Index/AIG0009$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/19/2025	3	2,599,634	1913.93		80,349		17,149		49,060			(64,691)		6,009		0001
Purchased Call/AIGO Index/AIG0009$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2025	3	1,168,676	1922.86		34,850		7,584		19,247			(46,503)		2,719		0001
Purchased Call/AIGO Index/AIG0009$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	5	3,999,378	1927.95		111,600		24,552		61,032			(110,630)		9,362		0001
Purchased Call/AIGO Index/AIG0009$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/21/2025	4	2,475,784	1926.53		66,495		14,685		38,686			(58,110)		5,795		0001
Purchased Call/AIGO Index/AIG0009$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/25/2025	5	4,893,243	1921.73		136,747		31,407		84,056			(107,122)		11,737		0001
Purchased Call/AIGO Index/AIG0009$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/26/2025	3	1,496,499	1919.13		46,714		10,857		26,984			(35,856)		3,611		0001
Purchased Call/AIGO Index/AIG0009$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2025	2	3,180,350	1930.14		91,589		21,636		48,482			(69,953)		7,719		0001
Purchased Call/AIGO Index/AIG000B$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/29/2025	3	4,679,879	1879.56		119,251		38,909		157,434			(81,018)		13,361		0001
Purchased Call/AIGO Index/AIG000A$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/22/2025	6	3,452,128	1867.61		107,263		33,099		130,771			(76,298)		9,561		0001
Purchased Call/AIGO Index/AIG000A$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/08/2025	3	3,619,672	1920.24		107,606		28,844		68,215			(80,403)		9,378		0001
Purchased Call/AIGO Index/AIG000A$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	03/28/2025	2	3,453,322	1931.95		93,299		22,352		51,527			(71,661)		8,430		0001
Purchased Call/AIGO Index/AIG000B$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/01/2025	3	2,296,651	1864.18		75,736		25,256		91,546			(51,894)		6,612		0001
Purchased Call/AIGO Index/AIG000A$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/03/2025	4	3,627,725	1921.19		96,195		24,600		66,093			(74,513)		9,156		0001
Purchased Call/AIGO Index/AIG000C$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2025	2	2,039,265	1923.49		57,761		24,883		45,165			(32,878)		6,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000CS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	6	2,200,740	1911.31		59,621		23,192		54,129			(37,248)		6,839		0001
Purchased Call/AIGO Index/AIG000BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2025	4	1,987,447	1892.05		60,324		21,318		59,268			(39,005)		5,885		0001
Purchased Call/AIGO Index/AIG000CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	05/28/2025	4	5,844,375	1901.16		157,253		63,934		163,889			(94,982)		18,608		0001
Purchased Call/AIGO Index/AIG000CSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/06/2025	4	1,446,471	1922.63		39,473		17,160		32,489			(22,313)		4,743		0001
Purchased Call/AIGO Index/AIG000BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/30/2025	4	2,971,951	1864.04		90,456		29,833		118,413			(61,854)		8,520		0001
Purchased Call/AIGO Index/AIG000BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/13/2025	4	4,054,542	1894.23		127,139		46,618		119,078			(88,115)		12,237		0001
Purchased Call/AIGO Index/AIG000CS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2025	3	2,832,961	1905.78		78,691		31,075		74,609			(56,076)		8,835		0001
Purchased Call/AIGO Index/AIG000DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	4	4,554,778	1937.89		132,856		63,045		88,664			(82,101)		15,588		0001
Purchased Call/AIGO Index/AIG000CSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/11/2025	3	1,116,960	1913.98		38,168		17,026		28,054			(21,142)		3,721		0001
Purchased Call/AIGO Index/AIG000BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/09/2025	2	1,506,505	1896.43		43,366		15,421		42,845			(27,945)		4,478		0001
Purchased Call/AIGO Index/AIG000CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/10/2025	3	4,597,000	1908.76		147,626		65,320		121,982			(83,317)		15,265		0001
Purchased Call/AIGO Index/AIG000BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2025	3	2,088,182	1873.38		58,152		18,268		74,638			(39,884)		5,835		0001
Purchased Call/AIGO Index/AIG000AS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/04/2025	2	1,500,485	1909.16		46,968		12,136		32,748			(35,797)		3,807		0001
Purchased Call/AIGO Index/AIG000ASY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/23/2025	2	2,812,639	1874.88		80,038		24,814		98,643			(55,225)		7,825		0001
Purchased Call/AIGO Index/AIG000BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2025	3	6,215,757	1895.99		180,886		62,488		175,922			(135,447)		18,260		0001
Purchased Call/AIGO Index/AIG000DSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	3	2,008,695	1935.7		56,641		26,860		40,137			(33,292)		6,874		0001
Purchased Call/AIGO Index/AIG000DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/24/2025	5	4,230,697	1931.94		126,463		60,887		89,142			(66,371)		14,647		0001
Purchased Call/AIGO Index/AIG000CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/23/2025	3	1,906,780	1897.18		58,222		23,091		55,530			(36,454)		5,967		0001
Purchased Call/AIGO Index/AIG000ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/09/2025	2	1,980,036	1924.72		45,036		12,202		35,164			(32,833)		5,156		0001
Purchased Call/AIGO Index/AIG000AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/01/2025	4	4,235,509	1923.5		116,930		29,094		73,461			(99,082)		10,574		0001
Purchased Call/AIGO Index/AIG000ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/15/2025	5	3,757,666	1880.45		103,848		31,873		122,008			(75,574)		10,077		0001
Purchased Call/AIGO Index/AIG000BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/09/2025	3	1,569,686	1894.68		46,097		16,445		45,554			(29,653)		4,666		0001
Purchased Call/AIGO Index/AIG000CSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/06/2025	3	2,249,800	1909.28		65,788		28,598		61,165			(40,419)		7,378		0001
Purchased Call/AIGO Index/AIG000ASK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/11/2025	2	3,749,668	1891.04		98,716		27,503		106,397			(72,007)		9,862		0001
Purchased Call/AIGO Index/AIG000ASQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	3	2,591,792	1869.13		74,529		22,049		96,103			(59,551)		7,016		0001
Purchased Call/AIGO Index/AIG000BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2025	2	2,539,492	1900.22		83,141		30,588		69,855			(57,126)		7,693		0001
Purchased Call/AIGO Index/AIG000DSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	06/26/2025	5	2,113,674	1929.75		66,343		32,670		46,046			(41,369)		7,359		0001
Purchased Call/AIGO Index/AIG000CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	05/30/2025	3	2,785,645	1899.61		85,943		35,687		79,956			(50,256)		8,929		0001
Purchased Call/AIGO Index/AIG000AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/02/2025	3	2,273,163	1916.47		67,669		17,051		44,146			(50,618)		5,706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2025	2	2,068,441	1944.7		56,923		26,644		36,905			(30,279)		7,037		0001
Purchased Call/AIGO Index/AIG000CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2025	2	1,459,572	1891.25		43,761		18,000		45,767			(25,761)		4,663		0001
Purchased Call/AIGO Index/AIG000DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2025	2	1,417,277	1934.69		39,988		19,360		29,044			(20,628)		4,921		0001
Purchased Call/AIGO Index/AIG000CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	3	2,138,827	1905.04		57,968		23,033		56,987			(37,458)		6,694		0001
Purchased Call/AIGO Index/AIG000BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/25/2025	2	2,744,623	1867.37		85,540		27,089		104,905			(58,451)		7,703		0001
Purchased Call/AIGO Index/AIG000DS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/13/2025	4	2,354,381	1936.79		70,399		32,150		45,617			(43,355)		7,891		0001
Purchased Call/AIGO Index/AIG000BSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/16/2025	2	710,045	1910.47		20,598		7,730		17,426			(12,867)		2,167		0001
Purchased Call/AIGO Index/AIG000DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2025	4	3,876,720	1939		118,887		55,180		73,824			(68,724)		13,150		0001
Purchased Call/AIGO Index/AIG000DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	3	1,795,629	1937.45		52,344		23,751		34,513			(28,593)		6,018		0001
Purchased Call/AIGO Index/AIG000ASU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2025	3	2,434,490	1860.52		76,501		22,690		99,003			(54,574)		6,591		0001
Purchased Call/AIGO Index/AIG000ASA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/04/2025	3	2,103,965	1917		62,798		16,272		41,038			(47,473)		5,339		0001
Purchased Call/AIGO Index/AIG000BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/07/2025	3	2,062,409	1895.91		58,381		20,345		58,633			(38,036)		6,083		0001
Purchased Call/AIGO Index/AIG000AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/16/2025	2	1,169,913	1873.48		32,694		9,497		41,251			(24,852)		3,152		0001
Purchased Call/AIGO Index/AIG000ASS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	4	3,949,983	1865.32		115,388		34,322		152,648			(81,066)		10,693		0001
Purchased Call/AIGO Index/AIG000ASI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/11/2025	3	2,124,765	1904.15		53,972		15,001		50,932			(56,355)		5,588		0001
Purchased Call/AIGO Index/AIG000BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/25/2025	2	2,548,915	1874.85		76,173		24,195		89,848			(51,978)		7,154		0001
Purchased Call/AIGO Index/AIG000ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2025	2	1,803,983	1898.07		54,957		15,116		46,640			(42,008)		4,721		0001
Purchased Call/AIGO Index/AIG000BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/16/2025	2	2,131,277	1909.37		62,734		23,606		53,000			(41,088)		6,505		0001
Purchased Call/AIGO Index/AIG000CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	2	2,677,605	1893.13		83,153		34,428		82,490			(48,724)		8,583		0001
Purchased Call/AIGO Index/AIG000BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/02/2025	4	1,474,089	1876.96		49,240		16,588		51,421			(32,652)		4,261		0001
Purchased Call/AIGO Index/AIG000CSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/09/2025	1	200,341	1909.28		6,089		2,682		5,267			(3,407)		663		0001
Purchased Call/AIGO Index/AIG000BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/02/2025	3	1,673,605	1891.1		50,556		17,061		49,801			(33,495)		4,838		0001
Purchased Call/AIGO Index/AIG000BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/15/2025	3	2,443,023	1914.73		68,318		25,480		56,715			(43,578)		7,429		0001
Purchased Call/AIGO Index/AIG000DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	3	2,161,084	1933.7		62,095		30,588		45,156			(31,508)		7,546		0001
Purchased Call/AIGO Index/AIG000CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/20/2025	2	4,423,320	1910.35		129,844		49,869		109,604			(81,437)		13,697		0001
Purchased Call/AIGO Index/AIG000CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	2	1,469,073	1909.4		48,171		20,514		38,180			(27,657)		4,787		0001
Purchased Call/AIGO Index/AIG000CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	3	4,691,229	1905.23		146,974		62,180		127,340			(85,553)		15,236		0001
Purchased Call/AIGO Index/AIG000CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/12/2025	2	2,222,786	1932.74		67,611		30,440		45,035			(37,171)		7,427		0001
Purchased Call/AIGO Index/AIG000GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/05/2025	3	2,611,267	1954.89		79,413		54,712		51,853			(44,476)		10,762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000DSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/01/2025	3	4,210,271	1925.84		132,832		66,709		96,978			(74,513)		14,865		0001
Purchased Call/AIGO Index/AIG000DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2025	3	4,183,898	1953.03		118,680		61,910		71,497			(63,238)		15,053		0001
Purchased Call/AIGO Index/AIG000ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	3	2,032,635	1968.12		63,501		33,707		29,331			(34,041)		7,371		0001
Purchased Call/AIGO Index/AIG000ESX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	4	1,587,232	1953.73		40,108		23,669		29,142			(16,439)		6,063		0001
Purchased Call/AIGO Index/AIG000ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	3	950,308	1953.77		25,308		14,917		17,440			(11,374)		3,630		0001
Purchased Call/AIGO Index/AIG000FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/12/2025	6	3,775,229	1943.93		120,151		74,865		79,275			(57,676)		14,787		0001
Purchased Call/AIGO Index/AIG000FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	4	2,111,202	1958.07		66,624		43,123		39,235			(23,501)		8,452		0001
Purchased Call/AIGO Index/AIG000HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	4	3,668,118	1983.91		110,658		79,536		55,415			(34,066)		15,509		0001
Purchased Call/AIGO Index/AIG000ES5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2025	3	4,078,772	1979.9		128,024		68,990		51,357			(60,193)		14,944		0001
Purchased Call/AIGO Index/AIG000FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	3	2,264,763	1941.95		66,940		40,732		48,214			(34,758)		8,791		0001
Purchased Call/AIGO Index/AIG000GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2025	5	3,292,069	1961.62		99,194		68,971		61,390			(33,111)		13,677		0001
Purchased Call/AIGO Index/AIG000FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/08/2025	4	1,816,442	1945.01		53,335		32,572		37,424			(21,563)		7,051		0001
Purchased Call/AIGO Index/AIG000HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/19/2025	3	2,461,830	1999.67		71,789		51,953		31,382			(20,643)		10,429		0001
Purchased Call/AIGO Index/AIG000FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2025	3	3,875,895	1969.08		107,681		69,076		63,603			(44,858)		15,484		0001
Purchased Call/AIGO Index/AIG000FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/15/2025	4	3,422,249	1959.07		100,877		63,467		61,686			(38,525)		13,494		0001
Purchased Call/AIGO Index/AIG000DSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/03/2025	2	2,111,659	1945.1		64,481		32,873		39,276			(31,608)		7,496		0001
Purchased Call/AIGO Index/AIG000GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/10/2025	3	1,115,759	1963.95		35,197		24,607		20,380			(11,692)		4,645		0001
Purchased Call/AIGO Index/AIG000HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	3	834,079	1988.6		24,148		17,360		11,921			(6,788)		3,520		0001
Purchased Call/AIGO Index/AIG000ESD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/18/2025	3	2,393,380	1955.12		75,145		41,460		41,410			(35,060)		8,836		0001
Purchased Call/AIGO Index/AIG000DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/03/2025	4	2,238,816	1952.62		65,496		33,541		38,064			(34,310)		7,948		0001
Purchased Call/AIGO Index/AIG000ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	2	1,139,788	1953.13		32,450		18,534		20,630			(16,372)		4,281		0001
Purchased Call/AIGO Index/AIG000DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2025	2	1,902,254	1950.33		61,141		31,936		33,733			(40,490)		6,862		0001
Purchased Call/AIGO Index/AIG000GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	6	2,347,583	1965.49		67,803		45,796		41,050			(27,104)		9,538		0001
Purchased Call/AIGO Index/AIG000FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/13/2025	3	1,285,159	1953.01		37,967		23,540		24,567			(14,428)		5,045		0001
Purchased Call/AIGO Index/AIG000FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	4	2,955,382	1931.42		89,879		53,764		69,614			(37,695)		11,394		0001
Purchased Call/AIGO Index/AIG000ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/11/2025	3	2,519,387	1977.37		74,166		39,469		32,363			(35,381)		9,136		0001
Purchased Call/AIGO Index/AIG000HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	3	2,591,077	2009.62		75,025		55,728		30,249			(21,440)		11,122		0001
Purchased Call/AIGO Index/AIG000ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/30/2025	3	1,515,180	1952.35		46,816		27,214		28,032			(19,602)		5,760		0001
Purchased Call/AIGO Index/AIG000HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/23/2025	2	2,737,072	2000.93		83,062		60,809		34,738			(22,253)		11,683		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000G$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2025	2	3,414,546	1966.6		99,034		65,421		58,783			(35,232)		13,844		0001
Purchased Call/AIGO Index/AIG000ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2025	4	1,801,545	1965.55		43,843		24,670		27,966			(20,015)		6,734		0001
Purchased Call/AIGO Index/AIG000GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/12/2025	3	1,967,402	1977.41		60,114		42,386		31,357			(20,364)		8,222		0001
Purchased Call/AIGO Index/AIG000GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2025	1	326,101	1966.95		8,958		6,054		5,637			(2,903)		1,336		0001
Purchased Call/AIGO Index/AIG000HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2025	3	1,404,067	2006.24		39,894		29,452		16,870			(14,213)		6,004		0001
Purchased Call/AIGO Index/AIG000ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2025	2	4,600,503	1952.12		133,418		77,039		84,970			(59,134)		17,448		0001
Purchased Call/AIGO Index/AIG000ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	2	1,525,082	1942.68		47,796		27,232		31,042			(20,564)		5,729		0001
Purchased Call/AIGO Index/AIG000HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	2	1,364,884	2000.54		39,854		28,990		17,315			(15,901)		5,815		0001
Purchased Call/AIGO Index/AIG000FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/06/2025	2	629,898	1936.3		18,054		10,848		14,145			(7,206)		2,434		0001
Purchased Call/AIGO Index/AIG000FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2025	1	705,268	1945.01		20,453		12,508		14,586			(9,070)		2,756		0001
Purchased Call/AIGO Index/AIG000FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/22/2025	4	3,748,500	1972.83		107,422		69,614		59,229			(38,953)		15,007		0001
Purchased Call/AIGO Index/AIG000GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	4	2,872,731	1954.97		88,512		60,284		56,619			(30,090)		11,792		0001
Purchased Call/AIGO Index/AIG000GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2025	3	4,363,846	1969.61		129,284		90,328		75,346			(38,956)		18,202		0001
Purchased Call/AIGO Index/AIG000DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2025	3	1,784,933	1964.12		54,087		28,569		26,925			(27,923)		6,456		0001
Purchased Call/AIGO Index/AIG000ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2025	2	1,835,388	1945.73		52,309		29,657		35,979			(23,323)		6,877		0001
Purchased Call/AIGO Index/AIG000EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	07/31/2025	5	2,656,019	1962.84		70,329		41,315		43,783			(31,562)		10,121		0001
Purchased Call/AIGO Index/AIG000GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/05/2025	4	4,818,710	1964.44		139,504		95,544		86,545			(45,448)		19,860		0001
Purchased Call/AIGO Index/AIG000FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2025	4	3,206,314	1954.69		93,502		58,332		60,407			(35,170)		12,615		0001
Purchased Call/AIGO Index/AIG000ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2025	3	2,074,560	1977.73		53,313		29,208		27,162			(30,955)		7,640		0001
Purchased Call/AIGO Index/AIG000HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	2	4,234,351	2000.54		123,198		89,416		53,451			(39,868)		17,937		0001
Purchased Call/AIGO Index/AIG000HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2025	3	3,854,660	2000.7		114,326		84,359		49,508			(40,403)		16,515		0001
Purchased Call/AIGO Index/AIG000HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	2	4,306,225	2005.65		124,803		92,983		52,568			(42,967)		18,484		0001
Purchased Call/AIGO Index/AIG000ESB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	3	2,188,116	1966.21		58,562		32,237		33,183			(26,325)		8,078		0001
Purchased Call/AIGO Index/AIG000GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2025	3	1,749,599	1960.75		51,511		35,109		32,564			(18,578)		7,196		0001
Purchased Call/AIGO Index/AIG000FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/07/2025	4	5,659,451	1932.89		175,721		106,723		132,133			(87,975)		21,919		0001
Purchased Call/AIGO Index/AIG000FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/15/2025	3	2,992,315	1954.67		89,439		56,130		56,592			(49,340)		11,799		0001
Purchased Call/AIGO Index/AIG000ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2025	3	1,625,024	1992.33		40,087		21,806		17,536			(18,282)		5,969		0001
Purchased Call/AIGO Index/AIG000GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/26/2025	4	2,824,556	1970.13		80,554		52,859		46,402			(32,213)		11,404		0001
Purchased Call/AIGO Index/AIG000GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/29/2025	3	5,878,591	1966.95		164,502		110,085		101,181			(60,085)		23,884		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2025	1	65,777	1953.13		1,908		1,093		1,196			(815)		249		0001
Purchased Call/AIGO Index/AIG000GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	1	1,272,042	1986.4		37,144		26,297		18,459			(17,767)		5,347		0001
Purchased Call/AIGO Index/AIG000HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	1	2,113,419	2005.65		61,712		46,071		25,928			(33,626)		9,122		0001
Purchased Call/AIGO Index/AIG000FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2025	1	1,237,296	1959.07		35,882		22,636		22,396			(14,180)		4,911		0001
Purchased Call/AIGO Index/AIG000FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/20/2025	2	1,281,510	1963.88		38,139		24,369		22,186			(13,770)		5,108		0001
Purchased Call/AIGO Index/AIG000FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2025	3	4,223,938	1964.12		121,855		77,572		72,624			(44,893)		16,801		0001
Purchased Call/AIGO Index/AIG000DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/02/2025	2	1,667,848	1935.51		51,947		26,341		34,555			(25,606)		5,905		0001
Purchased Call/AIGO Index/AIG000GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2025	2	1,132,930	1969.73		31,968		21,098		18,775			(13,006)		4,584		0001
Purchased Call/AIGO Index/AIG000ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2025	1	227,099	1953.73		6,586		3,901		4,188			(2,685)		874		0001
Purchased Call/AIGO Index/AIG000ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2025	2	5,572,331	1967.36		155,594		86,842		84,217			(72,433)		20,778		0001
Purchased Call/AIGO Index/AIG000DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	2	1,790,519	1930.77		49,924		24,644		38,696			(26,011)		6,252		0001
Purchased Call/AIGO Index/AIG000FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	1	1,298,871	1972.83		37,797		24,573		20,617			(15,300)		5,233		0001
Purchased Call/AIGO Index/AIG000GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	2	3,670,991	1986.4		107,394		75,812		53,027			(33,198)		15,342		0001
Purchased Call/AIGO Index/AIG000HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	2	3,987,588	1990.43		113,675		81,040		55,595			(37,217)		16,795		0001
Purchased Call/AIGO Index/AIG000GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	1	1,441,246	1954.89		41,940		28,884		28,725			(23,466)		5,976		0001
Purchased Call/AIGO Index/AIG000JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/07/2025	3	7,218,794	1993.35		216,320		186,802		113,628			(31,847)		33,317		0001
Purchased Call/AIGO Index/AIG0001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	4	1,815,147	1994.84		54,147		41,368		25,521			(17,731)		7,892		0001
Purchased Call/AIGO Index/AIG000JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/31/2025	5	5,070,102	1963.62		159,981		135,338		117,636			(30,070)		23,135		0001
Purchased Call/AIGO Index/AIG000HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/01/2025	3	1,116,651	2004.4		32,472		24,574		14,025			(9,034)		4,837		0001
Purchased Call/AIGO Index/AIG0001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	10/03/2025	5	5,602,285	1996.15		159,573		122,689		77,663			(64,023)		24,358		0001
Purchased Call/AIGO Index/AIG0001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/15/2025	3	1,528,354	1992.95		48,489		38,539		22,665			(9,949)		6,788		0001
Purchased Call/AIGO Index/AIG0001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2025	3	5,107,616	1989.94		155,648		120,999		76,932			(36,810)		22,447		0001
Purchased Call/AIGO Index/AIG000JSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	10/31/2025	6	3,187,829	1960.17		93,736		78,886		68,145			(14,850)		14,546		0001
Purchased Call/AIGO Index/AIG000JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/04/2025	3	3,585,870	1951.38		118,716		100,727		78,358			(20,300)		16,470		0001
Purchased Call/AIGO Index/AIG000JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	3	2,750,251	1985.46		85,553		73,783		46,812			(11,770)		12,693		0001
Purchased Call/AIGO Index/AIG0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2025	3	3,079,110	1985.05		96,228		74,253		48,438			(23,266)		13,484		0001
Purchased Call/AIGO Index/AIG0001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2025	2	2,170,372	1987.72		64,939		52,569		34,499			(14,884)		9,739		0001
Purchased Call/AIGO Index/AIG000HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2025	5	7,462,201	2004.4		221,778		168,911		96,569			(53,787)		32,386		0001
Purchased Call/AIGO Index/AIG000KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/21/2025	4	4,319,288	1968.16		132,142		118,958		89,398			(15,443)		20,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2025	3	4,129,898	2006.47		119,637		113,663		61,927			(5,975)		20,076		0001
Purchased Call/AIGO Index/AIG000MSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	3	5,855,622	1931.18		176,566		172,963		174,577			(3,603)		28,793		0001
Purchased Call/AIGO Index/AIG000KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/14/2025	5	2,834,848	1962.47		84,573		74,808		60,992			(16,927)		13,230		0001
Purchased Call/AIGO Index/AIG000KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2025	3	4,448,284	1964.65		136,062		121,543		94,853			(14,519)		20,955		0001
Purchased Call/AIGO Index/AIG000LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2025	3	4,222,866	1981.7		94,068		90,869		82,770			(6,175)		20,705		0001
Purchased Call/AIGO Index/AIG000LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/05/2025	4	6,491,477	2005.03		189,972		178,604		97,332			(12,634)		31,280		0001
Purchased Call/AIGO Index/AIG000LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2025	4	4,272,425	1997.31		131,260		121,521		68,362			(9,739)		20,496		0001
Purchased Call/AIGO Index/AIG000KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2025	3	4,587,019	1967.35		134,876		117,904		94,070			(21,240)		21,374		0001
Purchased Call/AIGO Index/AIG000LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/05/2025	3	3,400,938	2002.43		102,967		96,621		52,299			(9,520)		16,388		0001
Purchased Call/AIGO Index/AIG000JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	1	1,999,560	1993.35		60,387		52,213		31,592			(10,790)		9,273		0001
Purchased Call/AIGO Index/AIG000KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2025	2	2,218,147	1996.18		67,108		61,783		36,736			(10,391)		10,625		0001
Purchased Call/AIGO Index/AIG000MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/26/2025	4	10,518,710	1939.85		307,351		306,014		274,259			(1,337)		52,232		0001
Purchased Call/AIGO Index/AIG000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2025	4	4,592,816	2004.23		136,404		126,997		67,936			(11,116)		22,098		0001
Purchased Call/AIGO Index/AIG000LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	3	6,222,166	1935.44		181,091		175,512		178,804			(5,579)		30,552		0001
Purchased Call/AIGO Index/AIG000KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/25/2025	4	4,451,907	1983.2		132,418		120,737		80,520			(19,011)		21,133		0001
Purchased Call/AIGO Index/AIG000LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/10/2025	4	1,853,150	1993.68		59,195		56,102		31,308			(3,093)		8,995		0001
Purchased Call/AIGO Index/AIG000ISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2025	4	5,639,469	2000.47		169,176		134,424		77,566			(38,592)		25,091		0001
Purchased Call/AIGO Index/AIG000JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2025	4	7,722,231	1977.6		234,908		191,665		136,905			(45,708)		34,771		0001
Purchased Call/AIGO Index/AIG000ISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/20/2025	2	1,468,870	2003.82		43,665		35,134		19,660			(8,531)		6,580		0001
Purchased Call/AIGO Index/AIG000KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/14/2025	3	4,324,846	1953.56		132,392		116,711		100,948			(18,424)		20,184		0001
Purchased Call/AIGO Index/AIG000JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2025	4	1,898,807	1963.62		65,660		55,897		44,179			(20,123)		8,707		0001
Purchased Call/AIGO Index/AIG000KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2025	3	4,059,622	1970.02		120,067		104,443		80,967			(15,624)		18,887		0001
Purchased Call/AIGO Index/AIG000ISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2025	2	2,098,260	1987.76		58,417		47,523		33,466			(14,628)		9,432		0001
Purchased Call/AIGO Index/AIG000KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/03/2024	11/28/2025	2	6,348,277	1996.18		190,567		175,243		101,981			(15,324)		30,273		0001
Purchased Call/AIGO Index/AIG000LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/12/2025	3	4,372,040	1992.22		127,917		122,408		75,330			(5,508)		21,284		0001
Purchased Call/AIGO Index/AIG000IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	10/06/2025	2	2,504,413	1996.15		74,308		57,136		34,874			(27,026)		10,948		0001
Purchased Call/AIGO Index/AIG000KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2025	3	4,233,356	1959.86		135,245		120,016		93,818			(15,230)		19,881		0001
Purchased Call/AIGO Index/AIG000JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/28/2025	4	2,915,753	1978.7		88,271		73,635		51,654			(15,442)		13,239		0001
Purchased Call/AIGO Index/AIG000LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/16/2025	3	1,873,173	1988.76		48,687		46,999		33,546			(1,687)		9,171		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	4	3,930,053	1970.95		123,892		111,755		79,266			(12,137)		18,542		0001
Purchased Call/AIGO Index/AIG000LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	3	7,164,581	1984.98		216,764		207,866		132,069			(8,897)		34,878		0001
Purchased Call/AIGO Index/AIG000KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	11/26/2025	4	6,529,881	1983.22		201,092		184,468		118,413			(24,672)		31,045		0001
Purchased Call/AIGO Index/AIG000JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/24/2025	3	2,998,790	1983.45		88,869		72,939		50,306			(16,730)		13,525		0001
Purchased Call/AIGO Index/AIG000JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/24/2025	5	5,295,755	1977.44		159,221		131,083		94,333			(29,957)		23,885		0001
Purchased Call/AIGO Index/AIG000JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/06/2025	5	6,429,776	1962.81		203,491		173,943		135,641			(29,548)		29,628		0001
Purchased Call/AIGO Index/AIG000ISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/14/2025	3	2,606,426	2000.68		73,895		58,417		35,470			(18,313)		11,556		0001
Purchased Call/AIGO Index/AIG000JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	10/29/2025	2	1,287,500	1979.49		38,834		32,351		22,709			(7,426)		5,856		0001
Purchased Call/AIGO Index/AIG000IST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/17/2025	5	4,249,425	2003.82		120,178		96,673		56,625			(29,283)		18,939		0001
Purchased Call/AIGO Index/AIG000ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	3	4,746,727	1997.94		143,565		112,777		65,937			(30,788)		20,898		0001
Purchased Call/AIGO Index/AIG000JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2025	3	2,405,724	1970.59		69,141		58,870		47,014			(10,271)		11,067		0001
Purchased Call/AIGO Index/AIG000KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	5	2,859,156	1981.54		88,501		80,994		52,678			(7,506)		13,593		0001
Purchased Call/AIGO Index/AIG000KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	2	2,926,955	1983.22		91,325		83,823		53,231			(19,539)		13,958		0001
Purchased Call/AIGO Index/AIG000LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/19/2025	3	2,949,549	1920.8		92,207		90,039		95,643			(2,168)		14,503		0001
Purchased Call/AIGO Index/AIG000LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/08/2025	2	2,031,334	2005.03		60,484		56,855		30,568			(3,629)		9,831		0001
Purchased Call/AIGO Index/AIG000KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	1	1,701,033	1953.56		51,371		45,286		39,811			(6,085)		7,976		0001
Purchased Call/AIGO Index/AIG000MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/26/2025	3	8,479,270	1931.67		253,519		253,017		242,643			(502)		42,105		0001
Purchased Call/AIGO Index/AIG000MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/23/2025	3	5,299,664	1932.28		165,708		163,655		155,488			(2,052)		26,206		0001
Purchased Call/AIGO Index/AIG000KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	1	203,676	1970.95		6,131		5,523		4,120			(608)		965		0001
Purchased Call/AIGO Index/AIG000ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/10/2025	4	2,693,906	1990.7		82,020		64,334		40,404			(17,687)		11,860		0001
Purchased Call/AIGO Index/AIG000ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	2	2,732,351	1995.74		84,830		68,005		39,654			(20,712)		12,178		0001
Purchased Call/AIGO Index/AIG000JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2025	3	5,647,339	1980.76		164,902		137,360		98,687			(27,541)		25,727		0001
Purchased Call/AIGO Index/AIG000KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/11/2025	2	2,508,517	1985.01		65,948		57,216		43,185			(8,732)		11,652		0001
Purchased Call/AIGO Index/AIG000LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	1	3,796,824	1984.98		114,664		109,926		70,205			(7,476)		18,563		0001
Purchased Call/AIGO Index/AIG000ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2025	3	1,798,280	1989.93		55,232		42,977		26,984			(12,255)		7,889		0001
Purchased Call/AIGO Index/AIG000JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	1	1,761,555	1977.44		53,199		43,820		31,489			(11,692)		7,985		0001
Purchased Call/AIGO Index/AIG000MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2025	1	3,794,156	1929.67		110,993		110,993		111,002					18,945		0001
Purchased Call/AIGO Index/AIG000HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	2	3,005,452	2004.49		90,580		68,066		37,531			(23,219)		12,996		0001
Purchased Call/AIGO Index/AIG000LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/03/2025	3	1,791,202	1999.4		55,860		51,947		28,184			(3,913)		8,606		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AIGO Index/AIG000LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2025	3	3,975,192	1998.9		114,910		108,609		63,689			(6,301)		19,268		0001
Purchased Call/AIGO Index/AIG000KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/19/2025	1	1,299,048	1967.48		38,104		33,893		26,915			(4,210)		6,110		0001
Purchased Call/AIGO Index/AIG000ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	2,124,654	1997.94		64,165		50,516		29,643			(20,570)		9,404		0001
Purchased Call/AIGO Index/AIG000MSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/31/2025	1	73,665	1926.46		2,217		2,217		2,217					368		0001
Purchased Call/AIGO Index/AIG000MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2025	1	83,899	1938.08		2,380		2,373		2,378			(7)		415		0001
Purchased Call/AIGO Index/AIG000MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	1	3,346,601	1931.67		101,067		100,789		100,395			(278)		16,687		0001
Purchased Call/AIGO Index/AIG000MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/22/2025	2	4,360,471	1931.18		131,824		128,941		130,291			(2,882)		21,532		0001
Purchased Call/AIGO Index/AIG0000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2025	1	65,060	1884.69	2,281			661		2,401			(1,147)		248		0001
Purchased Call/AIGO Index/AIG0000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/01/2025	2	212,769	1856.62	7,730			2,262		10,038			(3,905)		813		0001
Purchased Call/AIGO Index/AIG0000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	1	78,751	1875.92	2,515			735		3,149			(1,270)		301		0001
Purchased Call/AIGO Index/AIG0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/01/2025	1	66,847	1852.24	2,504			733		3,269			(1,266)		255		0001
Purchased Call/AIGO Index/AIG0000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/04/2025	1	2,149	1852.79	83			25		105			(2,697)		8		0001
Purchased Call/AIGO Index/AIG0000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2025	2	595,032	1858.43	20,907			6,270		27,802			(11,418)		2,305		0001
Purchased Call/AIGO Index/AIG0000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2025	2	261,679	1854.3	9,423			2,837		12,661			(4,741)		1,016		0001
Purchased Call/AIGO Index/AIG0000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	2	464,864	1848.88	17,183			5,192		23,497			(8,676)		1,805		0001
Purchased Call/AIGO Index/AIG0000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/08/2025	1	253,401	1847.35	9,415			2,848		12,965			(4,760)		984		0001
Purchased Call/AIGO Index/AIG0000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/11/2025	3	460,623	1846.85	15,411			4,741		23,690			(7,817)		1,800		0001
Purchased Call/AIGO Index/AIG0000SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	08/14/2025	2	392,400	1847.11	12,298			3,835		20,205			(6,237)		1,544		0001
Purchased Call/AIGO Index/AIG0000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	2	479,913	1831.03	16,645			5,170		27,975			(8,373)		1,892		0001
Purchased Call/AIGO Index/AIG0000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2025	2	825,059	1820.8	29,778			9,289		51,843			(15,044)		3,253		0001
Purchased Call/AIGO Index/AIG0000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/15/2025	2	489,221	1814.28	18,650			5,823		32,205			(9,430)		1,929		0001
Purchased Call/AIGO Index/AIG0000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/18/2025	2	2,383,947	1817.85	88,395			27,885		153,117			(47,550)		9,462		0001
Purchased Call/AIGO Index/AIG0000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/21/2025	3	1,449,848	1817.49	53,544			17,076		93,539			(26,938)		5,792		0001
Purchased Call/AIGO Index/AIG0000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	2	1,268,261	1815.12	50,596			16,218		83,243			(27,655)		5,077		0001
Purchased Call/AIGO Index/AIG0000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/22/2025	2	833,733	1830.77	28,580			9,188		48,890			(15,131)		3,338		0001
Purchased Call/AIGO Index/AIG0001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/22/2025	3	914,577	1818.1	35,477			11,423		58,780			(17,944)		3,661		0001
Purchased Call/AIGO Index/AIG0001S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/25/2025	2	613,200	1821.53	24,094			7,835		38,488			(12,151)		2,471		0001
Purchased Call/AIGO Index/AIG0001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/28/2025	2	1,562,903	1828.17	64,461			21,163		93,702			(36,427)		6,337		0001
Purchased Call/AIGO Index/AIG0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	5	1,394,185	1844.16	46,770			15,574		74,245			(24,544)		5,664		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0001$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/29/2025	2	1,283,048	1845.98	47,505			15,753		67,382			(24,023)		5,213		0001
Purchased Call/AIGO Index/AIG0001$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2025	2	1,203,152	1846.09	44,851			14,890		63,133			(25,678)		4,888		0001
Purchased Call/AIGO Index/AIG0001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/29/2025	3	1,653,986	1846.75	56,686			18,855		86,350			(31,368)		6,720		0001
Purchased Call/AIGO Index/AIG0001$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2025	1	350,716	1846.75	11,678			3,951		18,367			(5,879)		1,443		0001
Purchased Call/AIGO Index/AIG0001$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	3	3,078,716	1836.8	109,573			37,209		173,898			(57,359)		12,689		0001
Purchased Call/AIGO Index/AIG0001$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/05/2025	2	1,205,460	1830.17	44,670			15,223		71,478			(38,668)		4,968		0001
Purchased Call/AIGO Index/AIG0001$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/05/2025	2	2,463,050	1829.36	92,788			31,667		146,907			(55,327)		10,151		0001
Purchased Call/AIGO Index/AIG0001$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2025	2	2,469,036	1829.81	94,031			32,400		146,913			(50,803)		10,237		0001
Purchased Call/AIGO Index/AIG0001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/11/2025	4	3,811,249	1835.95	107,035			38,018		217,390			(57,226)		15,897		0001
Purchased Call/AIGO Index/AIG0001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/12/2025	4	1,240,504	1830.57	45,930			16,050		73,625			(24,130)		5,184		0001
Purchased Call/AIGO Index/AIG0001$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	2	1,002,840	1830.4	38,966			13,657		59,592			(20,687)		4,191		0001
Purchased Call/AIGO Index/AIG0001$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/12/2025	1	835,519	1838.65	29,037			10,187		46,754			(16,570)		3,492		0001
Purchased Call/AIGO Index/AIG0001$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/15/2025	1	941,606	1828.61	35,103			12,426		56,724			(20,586)		3,958		0001
Purchased Call/AIGO Index/AIG0001$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2025	2	2,610,435	1829.15	94,393			33,713		157,005			(49,684)		11,037		0001
Purchased Call/AIGO Index/AIG0002$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	2	2,065,850	1825.23	71,827			25,756		127,816			(38,300)		8,751		0001
Purchased Call/AIGO Index/AIG0002$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	1	2,097,747	1816.42	66,660			23,997		137,960			(35,428)		8,886		0001
Purchased Call/AIGO Index/AIG0002$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/19/2025	2	833,186	1794.46	31,465			11,344		63,363			(17,288)		3,530		0001
Purchased Call/AIGO Index/AIG0002$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/22/2025	1	877,416	1797.32	32,166			11,697		65,544			(16,216)		3,738		0001
Purchased Call/AIGO Index/AIG0002$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2025	4	4,220,303	1795.53	139,501			51,234		319,289			(74,369)		18,082		0001
Purchased Call/AIGO Index/AIG0002$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	4	1,232,247	1779.29	45,767			16,869		103,169			(25,788)		5,289		0001
Purchased Call/AIGO Index/AIG0002$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	3	529,256	1780.15	19,713			7,293		44,080			(12,180)		2,272		0001
Purchased Call/AIGO Index/AIG0002$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/26/2025	2	986,025	1785.5	35,061			12,980		79,471			(18,453)		4,232		0001
Purchased Call/AIGO Index/AIG0002$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	09/29/2025	2	1,388,602	1779.94	46,943			17,526		115,842			(23,669)		5,994		0001
Purchased Call/AIGO Index/AIG0002$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/02/2025	3	4,066,954	1769.88	133,325			50,188		360,557			(68,938)		17,651		0001
Purchased Call/AIGO Index/AIG0002$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	2	1,498,681	1753.89	55,370			20,927		145,641			(29,044)		6,516		0001
Purchased Call/AIGO Index/AIG0002$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/03/2025	3	1,008,362	1754.13	38,652			14,687		97,860			(22,239)		4,384		0001
Purchased Call/AIGO Index/AIG0002$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/03/2025	3	1,540,071	1757.59	59,527			22,703		146,577			(31,044)		6,696		0001
Purchased Call/AIGO Index/AIG0002$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/06/2025	2	1,542,645	1767.71	59,255			22,693		138,564			(31,049)		6,744		0001
Purchased Call/AIGO Index/AIG0002$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2025	1	74,226	1767.71	3,014			1,161		6,671			(1,517)		326		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0002$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/09/2025	4	2,873,107	1773.72	112,302			43,396		249,253			(58,522)		12,627		0001
Purchased Call/AIGO Index/AIG0002$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/10/2025	4	1,501,780	1782.38	55,366			21,497		123,725			(29,412)		6,612		0001
Purchased Call/AIGO Index/AIG0002$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	2	1,287,972	1786.22	44,619			17,357		103,657			(22,527)		5,671		0001
Purchased Call/AIGO Index/AIG0003$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/10/2025	2	1,567,237	1777.82	56,387			21,972		132,709			(28,517)		6,900		0001
Purchased Call/AIGO Index/AIG0003$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/13/2025	3	1,717,340	1773.47	65,496			25,741		149,288			(36,384)		7,601		0001
Purchased Call/AIGO Index/AIG0003$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/16/2025	3	4,226,810	1781.75	152,586			60,397		350,022			(81,257)		18,806		0001
Purchased Call/AIGO Index/AIG0003$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	1	1,067,933	1781.64	36,144			14,349		88,510			(18,172)		4,760		0001
Purchased Call/AIGO Index/AIG0003$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	3	1,051,658	1770.08	36,306			14,478		93,325			(20,346)		4,687		0001
Purchased Call/AIGO Index/AIG0003$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/17/2025	2	772,268	1763.29	26,864			10,729		71,263			(13,587)		3,442		0001
Purchased Call/AIGO Index/AIG0003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/20/2025	3	1,922,355	1754.31	69,912			28,125		186,624			(35,253)		8,612		0001
Purchased Call/AIGO Index/AIG0003$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/23/2025	2	3,639,754	1752.62	140,501			56,939		356,790			(72,747)		16,389		0001
Purchased Call/AIGO Index/AIG0003$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	4	1,863,683	1760.6	62,622			25,515		174,756			(33,450)		8,406		0001
Purchased Call/AIGO Index/AIG0003$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/24/2025	2	944,077	1748.55	33,699			13,761		94,631			(31,942)		4,258		0001
Purchased Call/AIGO Index/AIG0003$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/24/2025	2	1,787,023	1743.76	66,112			27,036		183,822			(34,997)		8,060		0001
Purchased Call/AIGO Index/AIG0003$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/27/2025	2	2,171,856	1743.65	83,080			34,226		223,574			(44,823)		9,845		0001
Purchased Call/AIGO Index/AIG0003$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/30/2025	5	5,082,402	1748.94	196,367			81,563		508,595			(104,353)		23,153		0001
Purchased Call/AIGO Index/AIG0003$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	2	1,517,117	1751.22	60,399			25,149		149,948			(30,377)		6,923		0001
Purchased Call/AIGO Index/AIG0003$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	4	1,655,816	1761.45	62,995	11,456		31,563		154,644			(38,978)		7,556		0001
Purchased Call/AIGO Index/AIG0003$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	10/31/2025	7	1,050,970	1778.23	39,096	3,519		18,143		89,127			(23,021)		4,796		0001
Purchased Call/AIGO Index/AIG0003$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/03/2025	2	1,726,846	1791.26	60,378			25,454		135,502			(30,445)		7,919		0001
Purchased Call/AIGO Index/AIG0004$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2025	1	63,805	1791.26	2,218			940		5,011			(1,117)		294		0001
Purchased Call/AIGO Index/AIG0004$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/06/2025	5	5,051,232	1783.52	185,398			78,771		415,667			(97,432)		23,276		0001
Purchased Call/AIGO Index/AIG0004$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	3	2,941,987	1782.32	104,480			44,638		243,846			(53,891)		13,578		0001
Purchased Call/AIGO Index/AIG0004$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/07/2025	3	1,639,788	1779.11	59,533			25,526		138,524			(30,138)		7,568		0001
Purchased Call/AIGO Index/AIG0004$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/07/2025	2	1,782,906	1770.46	68,443			29,310		158,345			(41,465)		8,229		0001
Purchased Call/AIGO Index/AIG0004$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/10/2025	5	2,445,310	1776.96	92,519			39,965		209,235			(49,159)		11,340		0001
Purchased Call/AIGO Index/AIG0004$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/12/2025	3	4,071,460	1776.96	174,141			75,472		348,643			(95,269)		18,942		0001
Purchased Call/AIGO Index/AIG0004$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/13/2025	4	3,288,446	1775.13	142,278			61,801		284,624			(77,210)		15,323		0001
Purchased Call/AIGO Index/AIG0004$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	3	2,206,153	1800.03	81,468			35,511		164,586			(42,211)		10,296		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0004$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	4	1,497,998	1799.44	56,309			24,680		112,163			(29,713)		6,991		0001
Purchased Call/AIGO Index/AIG0004$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/14/2025	3	2,552,351	1799.28	98,532			43,187		191,296			(50,832)		11,912		0001
Purchased Call/AIGO Index/AIG0004$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/17/2025	4	2,236,652	1802.85	85,683			37,878		164,055			(48,835)		10,488		0001
Purchased Call/AIGO Index/AIG0004$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2025	4	5,880,918	1807.45	216,801			96,476		419,715			(112,868)		27,704		0001
Purchased Call/AIGO Index/AIG0004$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/21/2025	4	3,390,748	1806.01	128,984			57,719		244,267			(72,671)		15,998		0001
Purchased Call/AIGO Index/AIG0004$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/21/2025	4	1,695,918	1808.69	63,900			28,651		120,141			(35,206)		8,001		0001
Purchased Call/AIGO Index/AIG0004$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	2	877,070	1808.54	33,474			15,151		62,268			(16,855)		4,170		0001
Purchased Call/AIGO Index/AIG0004$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/24/2025	3	266,199	1808.54	10,287			4,654		18,886			(5,209)		1,262		0001
Purchased Call/AIGO Index/AIG0004$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2025	3	3,812,483	1809.72	145,048			65,730		268,675			(73,122)		18,125		0001
Purchased Call/AIGO Index/AIG0005$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/28/2025	5	1,959,437	1812.8	74,847			34,128		135,487			(40,080)		9,344		0001
Purchased Call/AIGO Index/AIG0005$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	11/28/2025	6	1,913,243	1814.67	75,352			34,590		130,736			(39,365)		9,124		0001
Purchased Call/AIGO Index/AIG0005$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	11/28/2025	4	7,545,722	1816.22	288,557			132,251		510,558			(154,993)		35,983		0001
Purchased Call/AIGO Index/AIG0005$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/01/2025	4	2,093,974	1829.15	74,232			34,172		130,391			(38,417)		10,030		0001
Purchased Call/AIGO Index/AIG0005$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/04/2025	5	3,000,721	1822.85	105,488	4,591		51,143		195,040			(63,102)		14,438		0001
Purchased Call/AIGO Index/AIG0005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/02/2025	1	60,911	1829.15	2,078			960		3,796			(1,049)		292		0001
Purchased Call/AIGO Index/AIG0005$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	7	2,498,592	1819.5	91,637	11,857		51,364		166,006			(73,547)		12,040		0001
Purchased Call/AIGO Index/AIG0005$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	5	1,191,770	1816.28	46,914			21,939		80,819			(23,757)		5,743		0001
Purchased Call/AIGO Index/AIG0005$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	3	2,484,391	1820.76	92,648			43,270		163,738			(47,762)		11,971		0001
Purchased Call/AIGO Index/AIG0005$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/08/2025	3	1,981,563	1821.39	74,940			35,219		130,158			(39,176)		9,591		0001
Purchased Call/AIGO Index/AIG0005$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2025	2	510,536	1821.39	20,920			9,917		33,577			(10,582)		2,478		0001
Purchased Call/AIGO Index/AIG0005$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/11/2025	5	3,986,431	1822.81	156,816			74,225		259,923			(81,200)		19,378		0001
Purchased Call/AIGO Index/AIG0005$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2025	8	2,539,429	1822.43	106,789	4,916		53,207		166,054			(61,790)		12,362		0001
Purchased Call/AIGO Index/AIG0005$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/12/2025	5	2,734,731	1840.9	115,036			54,827		158,480			(58,165)		13,313		0001
Purchased Call/AIGO Index/AIG0005$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/12/2025	4	1,661,745	1859.69	59,028	2,627		29,419		84,673			(32,252)		8,090		0001
Purchased Call/AIGO Index/AIG0005$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/15/2025	4	2,675,452	1858.34	101,982			48,900		137,760			(51,429)		13,081		0001
Purchased Call/AIGO Index/AIG0005$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/17/2025	4	1,947,150	1858.34	76,865			37,056		100,457			(40,742)		9,547		0001
Purchased Call/AIGO Index/AIG0005$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/18/2025	6	3,782,236	1861.19	139,812	6,291		70,686		191,446			(78,117)		18,571		0001
Purchased Call/AIGO Index/AIG0006$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/19/2025	5	2,928,804	1869.35	111,117			54,193		140,077			(57,281)		14,401		0001
Purchased Call/AIGO Index/AIG0006$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/19/2025	6	1,717,941	1858.58	66,344	2,607		33,628		88,620			(34,928)		8,447		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	5	1,849,512	1867.76	69,452	2,257		35,043		89,462			(40,859)		9,094		0001
Purchased Call/AIGO Index/AIG0006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	12/22/2025	3	565,649	1869.79	18,699	2,690		10,536		27,003			(10,807)		2,793		0001
Purchased Call/AIGO Index/AIG0006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/26/2025	8	6,770,586	1875.68	208,321	36,123		121,341		310,891			(125,069)		33,620		0001
Purchased Call/AIGO Index/AIG0006SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/26/2025	5	3,856,862	1877.12	105,566	30,099		67,379		175,277			(75,252)		19,152		0001
Purchased Call/AIGO Index/AIG0006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/26/2025	5	3,782,277	1874.01		126,288		63,055		175,761			(66,760)		18,781		0001
Purchased Call/AIGO Index/AIG0006SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/29/2025	7	3,383,253	1868.86		116,475		58,322		163,274			(60,351)		16,870		0001
Purchased Call/AIGO Index/AIG0006SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2026	6	3,390,163	1861.97		119,471		60,330		172,144			(61,177)		16,997		0001
Purchased Call/AIGO Index/AIG0006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/02/2026	5	3,566,629	1855.31		132,072		66,844		189,549			(66,154)		17,882		0001
Purchased Call/AIGO Index/AIG0006SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/02/2026	4	4,063,298	1848.92		158,108		80,094		225,446			(81,955)		20,372		0001
Purchased Call/AIGO Index/AIG0006SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/05/2026	5	1,218,867	1849.01		46,363		23,645		67,653			(24,733)		6,136		0001
Purchased Call/AIGO Index/AIG0006SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/07/2026	2	508,348	1849.01		19,503		9,962		28,270			(10,640)		2,566		0001
Purchased Call/AIGO Index/AIG0006SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2026	6	2,652,488	1858.2		96,039		49,189		138,781			(51,432)		13,407		0001
Purchased Call/AIGO Index/AIG0006SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/09/2026	9	4,774,536	1850.99		179,065		92,348		262,439			(93,758)		24,165		0001
Purchased Call/AIGO Index/AIG0006SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	01/09/2026	6	3,978,807	1852.4		156,567		81,340		216,651			(79,854)		20,138		0001
Purchased Call/AIGO Index/AIG0006SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/09/2026	6	3,273,370	1853.12		124,242		64,233		177,382			(76,877)		16,567		0001
Purchased Call/AIGO Index/AIG0007S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/12/2026	2	1,371,237	1856.56		47,391		24,581		72,683			(22,810)		6,968		0001
Purchased Call/AIGO Index/AIG0007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/15/2026	1	67,505	1856.56		2,226		1,160		3,588			(1,066)		344		0001
Purchased Call/AIGO Index/AIG0007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	7	5,496,380	1844.07		208,543		109,238		317,498			(106,950)		28,078		0001
Purchased Call/AIGO Index/AIG0007S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	3	3,282,634	1836.49		132,295		69,371		199,131			(79,443)		16,769		0001
Purchased Call/AIGO Index/AIG0007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	4	2,238,465	1844.24		91,406		48,096		129,162			(45,879)		11,435		0001
Purchased Call/AIGO Index/AIG0007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	3	1,499,238	1854.23		58,766		30,906		80,996			(29,298)		7,659		0001
Purchased Call/AIGO Index/AIG0007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	4	3,874,916	1860.57		147,127		78,091		201,217			(74,258)		19,950		0001
Purchased Call/AIGO Index/AIG0007SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	4	2,452,665	1860.8		94,996		50,590		127,272			(52,774)		12,644		0001
Purchased Call/AIGO Index/AIG0007SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/23/2026	5	2,714,434	1863.49		104,315		55,726		138,324			(55,809)		13,993		0001
Purchased Call/AIGO Index/AIG0007SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/23/2026	5	3,327,430	1866.92		125,182		67,206		165,658			(69,180)		17,153		0001
Purchased Call/AIGO Index/AIG0007SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/26/2026	4	3,210,711	1864.99		127,034		68,267		162,140			(60,053)		16,615		0001
Purchased Call/AIGO Index/AIG0007SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/29/2026	6	5,209,579	1873.08		193,600		104,937		249,751			(98,659)		27,063		0001
Purchased Call/AIGO Index/AIG0007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2026	4	3,904,705	1870.58		140,986		76,390		190,603			(67,590)		20,310		0001
Purchased Call/AIGO Index/AIG0007SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	5	2,570,415	1861.19		104,868		57,062		133,677			(51,031)		13,370		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0007$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	2	2,890,115	1873.79		108,828		59,231		138,013			(51,829)		15,033		0001
Purchased Call/AIGO Index/AIG0007$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/02/2026	4	2,414,004	1874.78		86,666		47,442		114,634			(44,546)		12,604		0001
Purchased Call/AIGO Index/AIG0007$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/05/2026	5	5,486,153	1866.07		214,026		117,718		277,261			(112,312)		28,752		0001
Purchased Call/AIGO Index/AIG0007$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2026	4	2,809,745	1869.91		110,110		60,693		138,500			(52,579)		14,744		0001
Purchased Call/AIGO Index/AIG0008$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2026	6	2,769,058	1876.31		104,919		58,181		130,681			(46,738)		14,530		0001
Purchased Call/AIGO Index/AIG0008$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/06/2026	5	2,212,839	1875.86		87,557		48,797		104,754			(45,916)		11,611		0001
Purchased Call/AIGO Index/AIG0008$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/09/2026	5	2,446,542	1880.74		92,994		52,003		112,136			(47,992)		12,886		0001
Purchased Call/AIGO Index/AIG0008$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/12/2026	6	5,804,109	1885.89		191,802		107,413		257,592			(86,264)		30,682		0001
Purchased Call/AIGO Index/AIG0008$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	4	2,948,066	1863.6		121,071		67,947		152,295			(74,234)		15,604		0001
Purchased Call/AIGO Index/AIG0008$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	5	2,329,257	1876.36		92,993		52,511		110,465			(51,946)		12,328		0001
Purchased Call/AIGO Index/AIG0008$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	2	1,982,213	1888.2		71,334		40,261		86,654			(31,967)		10,491		0001
Purchased Call/AIGO Index/AIG0008$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/19/2026	5	4,148,087	1882.73		153,189		87,808		188,997			(72,654)		22,115		0001
Purchased Call/AIGO Index/AIG0008$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/13/2026	1	1,932,641	1882.73		70,059		39,590		87,748			(30,469)		10,229		0001
Purchased Call/AIGO Index/AIG0008$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	02/20/2026	4	2,663,816	1877.95		103,736		59,354		125,510			(52,496)		14,219		0001
Purchased Call/AIGO Index/AIG0008$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	2	3,509,602	1878.42		147,451		84,415		164,835			(76,263)		18,734		0001
Purchased Call/AIGO Index/AIG0008$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/20/2026	2	2,326,544	1897.5		87,206		49,997		95,762			(39,247)		12,419		0001
Purchased Call/AIGO Index/AIG0008$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/23/2026	4	1,834,505	1898.17		67,785		39,061		75,260			(31,654)		9,828		0001
Purchased Call/AIGO Index/AIG0008$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/25/2026	1	52,086	1898.17		1,942		1,122		2,143			(820)		280		0001
Purchased Call/AIGO Index/AIG0008$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/26/2026	3	5,507,401	1895.92		208,190		120,459		230,426			(93,860)		29,609		0001
Purchased Call/AIGO Index/AIG0008$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	3	2,721,250	1897.73		100,626		58,422		112,551			(44,040)		14,647		0001
Purchased Call/AIGO Index/AIG0008$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	3	2,731,204	1892.7		108,177		63,042		116,989			(47,424)		14,701		0001
Purchased Call/AIGO Index/AIG0008$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/27/2026	4	3,695,274	1900.04		149,661		87,415		150,380			(83,789)		19,890		0001
Purchased Call/AIGO Index/AIG0008$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	02/27/2026	4	2,134,624	1912.3		78,582		46,220		79,611			(92,715)		11,490		0001
Purchased Call/AIGO Index/AIG0009$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/04/2026	4	3,106,961	1909.25		111,918		65,767		118,974			(51,511)		16,822		0001
Purchased Call/AIGO Index/AIG0009$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/05/2026	4	1,898,922	1901.47		76,767		45,726		76,916			(33,003)		10,293		0001
Purchased Call/AIGO Index/AIG0009$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2026	4	2,880,856	1909.47		114,592		67,894		110,420			(59,684)		15,634		0001
Purchased Call/AIGO Index/AIG0009$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	4	2,777,830	1919.77		101,185		60,063		98,886			(42,076)		15,075		0001
Purchased Call/AIGO Index/AIG0009$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/06/2026	2	1,181,526	1914.27		43,381		25,749		43,761			(17,631)		6,412		0001
Purchased Call/AIGO Index/AIG0009$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/11/2026	4	3,492,906	1909.13		137,672		82,230		134,795			(64,105)		19,066		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG0009SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/12/2026	5	2,065,827	1917.81		73,838		44,531		75,043			(34,246)		11,289		0001
Purchased Call/AIGO Index/AIG0009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	2	3,048,833	1915		109,181		65,665		113,145			(44,503)		16,680		0001
Purchased Call/AIGO Index/AIG0009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/13/2026	4	1,285,933	1908.62		47,603		28,706		49,926			(23,070)		7,035		0001
Purchased Call/AIGO Index/AIG0009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/13/2026	3	1,400,572	1904.53		54,812		33,093		55,958			(21,720)		7,662		0001
Purchased Call/AIGO Index/AIG0009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/18/2026	6	3,629,653	1909.57		139,234		84,646		140,591			(69,189)		19,971		0001
Purchased Call/AIGO Index/AIG0009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/19/2026	2	2,295,931	1913.93		91,146		55,452		86,350			(43,467)		12,647		0001
Purchased Call/AIGO Index/AIG0009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2026	2	895,341	1922.86		34,537		21,108		31,642			(14,646)		4,937		0001
Purchased Call/AIGO Index/AIG0009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	3	1,627,633	1927.95		60,470		37,085		55,451			(24,348)		8,976		0001
Purchased Call/AIGO Index/AIG0009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/20/2026	4	2,399,204	1926.53		87,131		53,415		82,581			(35,125)		13,231		0001
Purchased Call/AIGO Index/AIG0009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/25/2026	5	5,814,694	1921.73		213,662		131,881		208,140			(85,223)		32,246		0001
Purchased Call/AIGO Index/AIG0009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/26/2026	3	1,741,706	1919.13		69,854		43,185		63,589			(26,669)		9,670		0001
Purchased Call/AIGO Index/AIG0009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	2	1,888,005	1930.14		71,322		44,285		63,805			(28,594)		10,493		0001
Purchased Call/AIGO Index/AIG000ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/08/2026	3	3,608,073	1920.24		138,332		87,953		132,166			(59,643)		20,318		0001
Purchased Call/AIGO Index/AIG000ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/10/2026	2	1,585,694	1891.04		57,134		36,670		70,999			(25,146)		8,949		0001
Purchased Call/AIGO Index/AIG000ASX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/22/2026	3	2,325,903	1867.61		94,283		61,777		122,029			(32,506)		13,295		0001
Purchased Call/AIGO Index/AIG000ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	04/15/2026	5	3,451,810	1880.45		129,748		85,498		166,168			(50,144)		19,585		0001
Purchased Call/AIGO Index/AIG000ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	3	2,086,928	1898.07		79,576		50,980		89,173			(32,350)		11,778		0001
Purchased Call/AIGO Index/AIG000BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/30/2026	4	1,453,336	1864.04		58,587		39,065		78,335			(19,521)		8,376		0001
Purchased Call/AIGO Index/AIG000ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/16/2026	3	793,531	1873.48		29,651		19,216		39,975			(10,434)		4,507		0001
Purchased Call/AIGO Index/AIG000BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	3	2,517,353	1914.73		95,027		65,441		99,133			(29,587)		14,732		0001
Purchased Call/AIGO Index/AIG000CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/21/2026	6	2,523,808	1911.31		92,699		64,596		102,147			(28,103)		14,858		0001
Purchased Call/AIGO Index/AIG000CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/20/2026	3	2,838,131	1910.35		110,201		76,426		115,490			(39,122)		16,692		0001
Purchased Call/AIGO Index/AIG000AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/02/2026	3	2,970,931	1916.47		117,382		73,708		111,238			(43,674)		16,622		0001
Purchased Call/AIGO Index/AIG000CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/22/2026	2	1,672,625	1905.04		62,962		44,128		70,592			(18,834)		9,857		0001
Purchased Call/AIGO Index/AIG000BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/29/2026	4	4,680,123	1879.56		164,870		109,598		228,760			(57,611)		26,947		0001
Purchased Call/AIGO Index/AIG000BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2026	3	1,898,282	1900.22		80,035		54,891		82,152			(26,235)		11,098		0001
Purchased Call/AIGO Index/AIG000BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	3	2,810,392	1867.37		114,586		75,700		147,882			(42,312)		16,097		0001
Purchased Call/AIGO Index/AIG000CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	05/29/2026	3	1,759,343	1899.61		71,287		50,595		77,223			(21,988)		10,439		0001
Purchased Call/AIGO Index/AIG000BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	3	1,464,929	1864.18		62,304		41,694		78,946			(21,656)		8,452		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000A$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/02/2026	5	2,958,844	1921.19		107,237		67,594		107,179			(40,889)		16,554		0001
Purchased Call/AIGO Index/AIG000B$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	2	1,119,330	1909.37		43,699		30,166		45,672			(14,908)		6,550		0001
Purchased Call/AIGO Index/AIG000A$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/09/2026	2	1,575,884	1924.72		51,339		32,711		56,010			(18,628)		8,884		0001
Purchased Call/AIGO Index/AIG000B$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	2	1,333,399	1896.43		51,125		34,755		58,882			(16,369)		7,748		0001
Purchased Call/AIGO Index/AIG000C$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	2	1,267,716	1893.13		51,296		36,350		57,986			(33,826)		7,522		0001
Purchased Call/AIGO Index/AIG000A$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	3	1,595,544	1904.15		56,312		36,097		65,443			(25,945)		9,004		0001
Purchased Call/AIGO Index/AIG000B$X	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	3	1,462,713	1910.47		56,321		38,839		59,251			(17,482)		8,560		0001
Purchased Call/AIGO Index/AIG000A$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/02/2026	2	1,175,811	1917		46,603		29,435		43,862			(17,167)		6,578		0001
Purchased Call/AIGO Index/AIG000A$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	2	1,867,298	1869.13		70,087		45,546		96,764			(25,595)		10,617		0001
Purchased Call/AIGO Index/AIG000C$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/04/2026	4	1,658,333	1909.4		70,783		51,030		68,647			(60,200)		9,897		0001
Purchased Call/AIGO Index/AIG000C$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/05/2026	2	1,419,151	1922.63		50,573		36,327		53,931			(14,245)		8,478		0001
Purchased Call/AIGO Index/AIG000D$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	06/12/2026	3	1,340,375	1932.74		53,949		39,279		47,930			(17,256)		8,061		0001
Purchased Call/AIGO Index/AIG000C$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2026	2	2,495,966	1905.23		100,653		71,729		106,038			(28,924)		14,881		0001
Purchased Call/AIGO Index/AIG000D$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	3	1,638,598	1937.45		63,657		46,369		56,773			(17,288)		9,854		0001
Purchased Call/AIGO Index/AIG000C$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/26/2026	1	454,714	1905.04		16,114		11,335		19,214			(4,779)		2,690		0001
Purchased Call/AIGO Index/AIG000A$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	3	2,580,312	1931.95		93,800		58,429		86,070			(36,795)		14,341		0001
Purchased Call/AIGO Index/AIG000B$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/01/2026	3	1,328,101	1891.1		52,851		35,478		60,392			(17,373)		7,663		0001
Purchased Call/AIGO Index/AIG000B$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/24/2026	2	1,138,240	1874.85		44,799		29,623		57,148			(16,999)		6,520		0001
Purchased Call/AIGO Index/AIG000D$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	2	2,039,358	1937.89		78,242		57,687		70,807			(20,555)		12,334		0001
Purchased Call/AIGO Index/AIG000C$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/10/2026	4	3,149,855	1908.76		131,742		95,259		131,523			(39,373)		18,906		0001
Purchased Call/AIGO Index/AIG000B$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/07/2026	3	1,425,156	1895.91		54,424		36,786		63,088			(17,638)		8,273		0001
Purchased Call/AIGO Index/AIG000D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/12/2026	2	862,336	1936.79		34,166		24,944		30,011			(12,270)		5,186		0001
Purchased Call/AIGO Index/AIG000A$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2026	4	2,417,044	1865.32		91,710		59,705		128,280			(32,005)		13,743		0001
Purchased Call/AIGO Index/AIG000D$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	3	2,679,913	1944.7		100,507		74,071		88,879			(26,436)		16,207		0001
Purchased Call/AIGO Index/AIG000D$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/24/2026	4	3,549,689	1931.94		140,113		103,965		128,754			(37,519)		21,588		0001
Purchased Call/AIGO Index/AIG000D$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	5	3,015,022	1929.75		123,043		92,111		111,195			(44,474)		18,370		0001
Purchased Call/AIGO Index/AIG000D$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/25/2026	3	1,371,598	1934.69		51,927		38,588		48,909			(14,145)		8,349		0001
Purchased Call/AIGO Index/AIG000C$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2026	3	1,484,866	1913.98		64,990		47,103		60,005			(19,096)		8,921		0001
Purchased Call/AIGO Index/AIG000A$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/01/2026	3	3,829,208	1923.5		143,014		89,523		136,301			(76,249)		21,400		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/AIGO Index/AIG000C$T	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/05/2026	2	1,595,337	1909.28		61,737		44,405		66,155			(17,332)		9,530		0001
Purchased Call/AIGO Index/AIG000D$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/18/2026	2	1,138,811	1935.7		43,336		31,994		40,123			(17,866)		6,887		0001
Purchased Call/AIGO Index/AIG000A$9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	2	1,182,209	1909.16		48,308		30,472		46,566			(17,837)		6,614		0001
Purchased Call/AIGO Index/AIG000C$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2026	2	3,745,152	1901.16		136,438		96,154		162,609			(40,284)		22,200		0001
Purchased Call/AIGO Index/AIG000C$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2026	2	2,002,975	1905.78		73,826		51,603		84,128			(22,223)		11,803		0001
Purchased Call/AIGO Index/AIG000D$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2026	2	3,564,522	.1939		142,568		104,564		122,709			(41,212)		21,537		0001
Purchased Call/AIGO Index/AIG000B$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2026	2	2,869,827	1895.99		111,132		74,916		126,856			(38,390)		16,643		0001
Purchased Call/AIGO Index/AIG000B$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/13/2026	2	2,775,236	1894.23		112,323		76,792		124,730			(38,206)		16,208		0001
Purchased Call/AIGO Index/AIG000C$F	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	2	1,611,629	1891.25		63,807		45,163		74,598			(18,644)		9,562		0001
Purchased Call/AIGO Index/AIG000B$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	2	1,278,657	1873.38		48,024		31,670		64,796			(16,353)		7,324		0001
Purchased Call/AIGO Index/AIG000C$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	3	2,940,862	1923.49		112,817		80,932		111,125			(33,060)		17,568		0001
Purchased Call/AIGO Index/AIG000B$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/08/2026	3	1,413,437	1892.05		56,531		38,417		64,208			(18,114)		8,213		0001
Purchased Call/AIGO Index/AIG000C$B	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/27/2026	1	54,484	1905.04		1,932		1,360		2,305			(572)		323		0001
Purchased Call/AIGO Index/AIG000C$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	2	1,057,773	1897.18		42,897		30,027		46,965			(12,870)		6,233		0001
Purchased Call/AIGO Index/AIG000A$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/23/2026	2	2,247,531	1874.88		85,218		55,986		112,732			(29,232)		12,860		0001
Purchased Call/AIGO Index/AIG000D$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	3	1,823,286	1933.7		69,448		51,931		65,518			(18,738)		11,109		0001
Purchased Call/AIGO Index/AIG000B$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/01/2026	2	939,437	1876.96		39,942		26,763		46,754			(13,179)		5,420		0001
Purchased Call/AIGO Index/AIG000B$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/08/2026	1	1,433,534	1894.68		55,399		37,699		64,025			(17,700)		8,330		0001
Purchased Call/AIGO Index/AIG000A$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/17/2026	2	2,127,635	1860.52		86,740		56,521		116,340			(30,218)		12,097		0001
Purchased Call/AIGO Index/AIG000G$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/11/2026	3	2,299,096	1969.61		93,791		79,972		69,965			(14,813)		14,970		0001
Purchased Call/AIGO Index/AIG000H$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2026	2	433,137	1988.6		16,592		14,250		11,705			(2,341)		2,834		0001
Purchased Call/AIGO Index/AIG000F$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/07/2026	2	1,304,971	1941.95		51,089		41,160		46,057			(25,860)		8,253		0001
Purchased Call/AIGO Index/AIG000E$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/10/2026	3	2,397,485	1968.12		98,957		75,924		69,163			(28,568)		14,795		0001
Purchased Call/AIGO Index/AIG000F$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/14/2026	3	1,759,104	1954.69		68,125		55,474		57,532			(12,651)		11,192		0001
Purchased Call/AIGO Index/AIG000F$H	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/13/2026	2	1,284,729	1953.01		50,138		40,634		42,430			(9,504)		8,167		0001
Purchased Call/AIGO Index/AIG000G$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	5	1,742,456	1964.44		65,250		55,241		54,544			(10,008)		11,281		0001
Purchased Call/AIGO Index/AIG000E$G	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/22/2026	3	5,058,122	1967.36		187,159		146,130		148,520			(47,585)		31,549		0001
Purchased Call/AIGO Index/AIG000F$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/06/2026	2	822,037	1936.3		31,282		25,059		30,051			(6,223)		5,195		0001
Purchased Call/AIGO Index/AIG000F$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/12/2026	4	3,906,833	1943.93		159,819		129,386		136,678			(30,434)		24,815		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/AIGO Index/AIG000DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/09/2026	2	1,972,817	1950.33		82,208		62,737		64,133			(20,461)		12,163		0001
Purchased Call/AIGO Index/AIG000DSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	3	1,617,253	1945.1		64,754		49,025		54,142			(15,728)		9,908		0001
Purchased Call/AIGO Index/AIG000ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2026	2	1,087,592	1964.12		42,736		32,719		32,247			(10,017)		6,712		0001
Purchased Call/AIGO Index/AIG000HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	2	1,884,986	1977.41		77,553		66,214		54,515			(14,200)		12,274		0001
Purchased Call/AIGO Index/AIG000GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2026	2	1,306,522	1969.73		49,586		41,227		39,202			(14,424)		8,403		0001
Purchased Call/AIGO Index/AIG000ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/16/2026	2	1,272,900	1992.33		43,870		33,878		31,223			(9,993)		7,897		0001
Purchased Call/AIGO Index/AIG000FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	08/21/2026	4	1,993,483	1969.08		73,142		60,351		59,727			(16,910)		12,758		0001
Purchased Call/AIGO Index/AIG000ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2026	2	3,750,218	1952.12		144,157		113,826		122,805			(36,287)		23,535		0001
Purchased Call/AIGO Index/AIG000FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	3	1,620,415	1954.67		64,203		52,325		53,003			(12,837)		10,310		0001
Purchased Call/AIGO Index/AIG000FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	5	1,437,668	1959.07		56,850		46,452		45,692			(12,670)		9,147		0001
Purchased Call/AIGO Index/AIG000DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/02/2026	4	2,036,270	1952.62		79,102		60,005		64,808			(19,097)		12,475		0001
Purchased Call/AIGO Index/AIG000HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	3	1,437,300	1999.67		56,191		48,509		36,126			(7,682)		9,411		0001
Purchased Call/AIGO Index/AIG000GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	5	2,027,503	1965.49		78,078		65,275		62,628			(17,137)		13,052		0001
Purchased Call/AIGO Index/AIG000FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	4	935,713	1945.01		36,871		29,795		32,379			(8,462)		5,918		0001
Purchased Call/AIGO Index/AIG000DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/08/2026	4	2,979,269	1953.03		112,285		85,470		94,990			(31,744)		18,352		0001
Purchased Call/AIGO Index/AIG000ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	07/31/2026	3	853,602	1953.77		32,047		25,535		27,716			(6,512)		5,366		0001
Purchased Call/AIGO Index/AIG000ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2026	3	1,191,012	1962.84		42,946		34,131		36,413			(8,816)		7,487		0001
Purchased Call/AIGO Index/AIG000HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/21/2026	2	342,156	2000.54		13,620		11,786		8,565			(1,833)		2,246		0001
Purchased Call/AIGO Index/AIG000HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	2	1,367,232	2005.65		52,793		46,151		33,277			(11,120)		9,003		0001
Purchased Call/AIGO Index/AIG000GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	08/31/2026	2	528,878	1966.95		19,906		16,676		16,205			(3,230)		3,413		0001
Purchased Call/AIGO Index/AIG000GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	4	1,595,893	1966.95		58,363		48,917		48,827			(10,897)		10,273		0001
Purchased Call/AIGO Index/AIG000ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	1	649,123	1953.13		24,627		19,382		21,024			(5,246)		4,056		0001
Purchased Call/AIGO Index/AIG000ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/17/2026	2	2,053,854	1955.12		83,963		65,273		65,193			(18,690)		12,754		0001
Purchased Call/AIGO Index/AIG000GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	4	1,709,260	1954.89		69,680		58,949		56,897			(17,359)		11,066		0001
Purchased Call/AIGO Index/AIG000FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/20/2026	2	700,791	1963.88		27,462		22,536		21,701			(6,566)		4,481		0001
Purchased Call/AIGO Index/AIG000HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/15/2026	2	379,412	1986.4		14,923		12,780		10,373			(2,144)		2,478		0001
Purchased Call/AIGO Index/AIG000FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	1	77,261	1945.01		2,982		2,404		2,677			(578)		490		0001
Purchased Call/AIGO Index/AIG000GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/01/2026	1	437,155	1966.95		16,289		13,660		13,414			(2,629)		2,823		0001
Purchased Call/AIGO Index/AIG000GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	2	987,316	1960.75		38,772		32,683		31,652			(7,274)		6,392		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2026	3	1,387,403	1965.55		46,578		36,443		41,296			(10,848)		8,661		0001
Purchased Call/AIGO Index/AIG000DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	2	1,292,631	1930.77		47,906		35,863		47,355			(14,172)		7,876		0001
Purchased Call/AIGO Index/AIG000HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2026	3	1,299,121	2006.24		49,855		43,352		31,447			(6,503)		8,547		0001
Purchased Call/AIGO Index/AIG000GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/02/2026	1	263,493	1966.95		9,823		8,240		8,097			(1,583)		1,703		0001
Purchased Call/AIGO Index/AIG000FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	3	1,458,842	1958.07		60,921		50,246		46,980			(12,364)		9,336		0001
Purchased Call/AIGO Index/AIG000HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/18/2026	2	2,365,817	2000.54		92,098		79,610		59,118			(12,487)		15,491		0001
Purchased Call/AIGO Index/AIG000FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2026	4	2,619,508	1931.42		104,522		83,640		98,682			(23,646)		16,539		0001
Purchased Call/AIGO Index/AIG000ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2026	4	4,548,444	1979.9		184,336		142,041		121,557			(46,682)		28,195		0001
Purchased Call/AIGO Index/AIG000FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	2	844,832	1953.73		28,298		22,549		27,439			(9,288)		5,311		0001
Purchased Call/AIGO Index/AIG000FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/19/2026	3	2,925,734	1964.12		112,742		92,352		90,345			(21,560)		18,693		0001
Purchased Call/AIGO Index/AIG000ESK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	2	1,713,857	1945.73		65,909		51,756		58,284			(15,412)		10,709		0001
Purchased Call/AIGO Index/AIG000GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/03/2026	2	3,735,694	1954.97		150,179		126,056		124,162			(26,203)		24,167		0001
Purchased Call/AIGO Index/AIG000ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	2	1,794,483	1977.37		70,198		53,897		48,556			(17,340)		11,074		0001
Purchased Call/AIGO Index/AIG000DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/01/2026	4	3,930,909	1925.84		160,865		121,125		149,253			(49,134)		24,061		0001
Purchased Call/AIGO Index/AIG000GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2026	3	946,899	1963.95		39,336		33,463		29,855			(5,873)		6,161		0001
Purchased Call/AIGO Index/AIG000FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/07/2026	2	1,900,890	1932.89		77,474		62,308		71,089			(15,605)		12,022		0001
Purchased Call/AIGO Index/AIG000HSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/23/2026	2	4,165,556	2000.93		167,249		144,938		104,343			(22,311)		27,385		0001
Purchased Call/AIGO Index/AIG000GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/21/2026	4	1,030,544	1972.83		39,119		32,306		30,119			(6,813)		6,595		0001
Purchased Call/AIGO Index/AIG000HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2026	2	1,610,297	1983.91		67,982		58,584		44,945			(9,397)		10,544		0001
Purchased Call/AIGO Index/AIG000GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2026	4	3,017,383	1961.62		119,939		101,740		96,462			(22,593)		19,615		0001
Purchased Call/AIGO Index/AIG000ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	2	1,798,768	1966.21		64,593		50,148		52,977			(15,865)		11,170		0001
Purchased Call/AIGO Index/AIG000GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/24/2026	1	53,227	1972.83		2,024		1,672		1,558			(351)		342		0001
Purchased Call/AIGO Index/AIG000HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	4	1,310,459	2009.62		49,864		43,544		31,053			(6,320)		8,629		0001
Purchased Call/AIGO Index/AIG000GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	2	303,078	1972.83		11,667		9,638		8,885			(2,028)		1,946		0001
Purchased Call/AIGO Index/AIG000HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	2	438,314	2000.54		17,379		15,038		10,990			(2,341)		2,879		0001
Purchased Call/AIGO Index/AIG000ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2026	2	1,784,150	1977.73		63,055		48,885		48,550			(19,972)		11,079		0001
Purchased Call/AIGO Index/AIG000ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/24/2026	3	2,146,253	1942.68		87,300		68,645		74,460			(18,655)		13,410		0001
Purchased Call/AIGO Index/AIG000ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/30/2026	4	1,062,898	1952.35		43,435		34,945		34,795			(8,490)		6,676		0001
Purchased Call/AIGO Index/AIG000HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/16/2026	3	2,877,863	1990.43		110,741		94,916		76,727			(16,826)		18,814		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2026	2	2,106,815	1966.6		81,561		68,029		64,607			(14,486)		13,562		0001
Purchased Call/AIGO Index/AIG000HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	2	1,654,346	1986.4		65,607		56,067		45,088			(9,539)		10,772		0001
Purchased Call/AIGO Index/AIG000HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	09/29/2026	3	949,624	2005.65		38,204		33,473		23,192			(5,840)		6,273		0001
Purchased Call/AIGO Index/AIG000DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	2	1,334,302	1935.51		53,840		40,681		47,605			(13,159)		8,175		0001
Purchased Call/AIGO Index/AIG000HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	2	2,596,733	2000.7		104,659		91,113		65,333			(13,545)		17,098		0001
Purchased Call/AIGO Index/AIG000GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/26/2026	3	2,391,166	1970.13		91,653		75,939		71,468			(29,746)		15,367		0001
Purchased Call/AIGO Index/AIG000FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	1	74,919	1959.07		2,892		2,359		2,385			(533)		478		0001
Purchased Call/AIGO Index/AIG000FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	1	144,318	1959.07		5,571		4,545		4,600			(1,025)		921		0001
Purchased Call/AIGO Index/AIG000GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/08/2026	1	420,282	1954.89		17,255		14,617		14,009			(2,638)		2,730		0001
Purchased Call/AIGO Index/AIG000HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	1	324,558	1986.4		12,779		10,946		8,860			(2,797)		2,118		0001
Purchased Call/AIGO Index/AIG0001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/15/2026	3	1,440,584	1992.95		61,551		55,240		38,959			(6,311)		9,634		0001
Purchased Call/AIGO Index/AIG0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	1	1,192,091	1990.7		50,799		45,389		32,522			(5,410)		7,936		0001
Purchased Call/AIGO Index/AIG0001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	1	231,273	2003.82		9,459		8,535		5,843			(5,076)		1,551		0001
Purchased Call/AIGO Index/AIG0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/16/2026	5	1,476,896	2003.82		54,967		49,700		37,251			(8,340)		9,885		0001
Purchased Call/AIGO Index/AIG0001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	2	1,968,175	2000.47		78,375		70,568		50,747			(7,806)		13,173		0001
Purchased Call/AIGO Index/AIG000JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/22/2026	2	1,385,111	1987.76		53,737		48,777		39,009			(11,577)		9,313		0001
Purchased Call/AIGO Index/AIG0001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2026	3	2,769,899	1985.05		116,259		103,101		78,192			(16,162)		18,411		0001
Purchased Call/AIGO Index/AIG000HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2026	3	938,781	2004.4		37,759		33,201		23,192			(6,631)		6,211		0001
Purchased Call/AIGO Index/AIG0001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/08/2026	3	1,549,867	1989.93		63,791		56,657		42,441			(7,134)		10,309		0001
Purchased Call/AIGO Index/AIG0001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	2	1,870,939	1989.94		79,504		71,118		51,296			(18,244)		12,455		0001
Purchased Call/AIGO Index/AIG000HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	4	1,960,431	2004.4		77,003		67,944		49,253			(11,536)		12,980		0001
Purchased Call/AIGO Index/AIG0001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2026	2	1,459,960	1987.72		59,448		53,809		41,076			(8,060)		9,809		0001
Purchased Call/AIGO Index/AIG000JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	3	2,895,345	1980.76		115,073		105,512		85,930			(10,990)		19,584		0001
Purchased Call/AIGO Index/AIG000JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	10/30/2026	5	2,311,507	1963.62		99,218		91,913		82,293			(13,820)		15,635		0001
Purchased Call/AIGO Index/AIG000JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	4	1,757,834	1960.17		69,662		64,236		59,309			(5,427)		11,890		0001
Purchased Call/AIGO Index/AIG000JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	2	1,126,726	1979.49		46,417		42,559		33,669			(5,330)		7,616		0001
Purchased Call/AIGO Index/AIG000JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	1	448,580	1963.62		18,302		16,867		15,989			(1,435)		3,041		0001
Purchased Call/AIGO Index/AIG000KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	4	2,556,347	1967.35		101,935		95,690		83,490			(8,431)		17,472		0001
Purchased Call/AIGO Index/AIG000KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/23/2026	2	218,145	1970.95		9,212		8,784		7,019			(428)		1,502		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	3	1,432,322	1953.56		59,724		56,253		50,870			(3,471)		9,789		0001
Purchased Call/AIGO Index/AIG000KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	4	3,725,822	1983.22		158,343		152,458		111,518			(5,884)		25,725		0001
Purchased Call/AIGO Index/AIG000KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/12/2026	3	2,385,462	1970.02		95,752		89,540		76,560			(6,212)		16,292		0001
Purchased Call/AIGO Index/AIG000KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	11/25/2026	3	1,336,202	1981.54		55,305		53,025		40,366			(2,280)		9,212		0001
Purchased Call/AIGO Index/AIG000KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/18/2026	4	2,705,234	1959.86		115,644		109,257		92,817			(6,387)		18,557		0001
Purchased Call/AIGO Index/AIG000LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/16/2024	12/11/2026	3	1,997,325	1992.22		79,283		77,610		57,257			(1,673)		13,928		0001
Purchased Call/AIGO Index/AIG000ISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/16/2026	3	2,259,580	1995.74		95,371		86,009		60,088			(9,363)		15,123		0001
Purchased Call/AIGO Index/AIG000LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/11/2026	4	2,938,841	2006.47		116,469		113,571		77,075			(2,898)		20,494		0001
Purchased Call/AIGO Index/AIG000MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	1	853,996	1931.67		34,672		34,625		35,483			(48)		6,030		0001
Purchased Call/AIGO Index/AIG000ISI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/09/2026	1	1,184,059	1997.94		49,065		43,839		30,809			(5,225)		7,882		0001
Purchased Call/AIGO Index/AIG000LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/03/2026	3	1,552,374	1999.4		64,892		62,649		42,225			(2,243)		10,764		0001
Purchased Call/AIGO Index/AIG000MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/22/2026	1	176,952	1931.18		7,184		7,105		7,347			(79)		1,244		0001
Purchased Call/AIGO Index/AIG000LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/30/2026	1	491,331	1996.18		19,997		19,200		13,583			(798)		3,400		0001
Purchased Call/AIGO Index/AIG000LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/09/2026	2	2,807,735	1998.9		110,941		107,893		77,032			(3,048)		19,552		0001
Purchased Call/AIGO Index/AIG000IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	3	2,557,667	1996.15		98,481		87,111		66,836			(17,996)		16,934		0001
Purchased Call/AIGO Index/AIG000LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	3	2,817,551	2004.23		114,169		110,315		74,432			(7,385)		19,551		0001
Purchased Call/AIGO Index/AIG000JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/28/2026	3	2,446,801	1978.7		99,600		91,147		73,397			(9,913)		16,526		0001
Purchased Call/AIGO Index/AIG000JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	3	1,864,414	1977.6		77,551		70,633		56,085			(10,964)		12,545		0001
Purchased Call/AIGO Index/AIG000KSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/27/2026	1	786,987	1996.18		31,952		30,672		21,725			(1,280)		5,434		0001
Purchased Call/AIGO Index/AIG000LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/11/2026	3	2,145,893	1984.98		87,952		86,196		64,323			(1,756)		14,964		0001
Purchased Call/AIGO Index/AIG000KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	3	2,526,646	1964.65		103,555		98,000		84,373			(5,555)		17,357		0001
Purchased Call/AIGO Index/AIG000LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/14/2026	1	1,082,689	1984.98		44,065		43,156		32,497			(909)		7,566		0001
Purchased Call/AIGO Index/AIG000MS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/24/2026	4	4,581,160	1939.85		179,167		178,861		158,052			(305)		32,238		0001
Purchased Call/AIGO Index/AIG000JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/26/2026	2	627,806	1977.44		25,682		23,438		18,931			(2,244)		4,234		0001
Purchased Call/AIGO Index/AIG000JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	2	1,374,820	1993.35		55,748		51,969		37,923			(3,778)		9,348		0001
Purchased Call/AIGO Index/AIG000JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/23/2026	4	3,046,881	1977.44		124,448		113,616		91,748			(13,807)		20,501		0001
Purchased Call/AIGO Index/AIG000KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	3	2,348,426	1983.2		94,730		90,753		70,220			(16,500)		16,191		0001
Purchased Call/AIGO Index/AIG000LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/04/2026	4	2,280,547	2002.43		93,715		90,921		60,934			(2,794)		15,825		0001
Purchased Call/AIGO Index/AIG000MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/24/2024	12/23/2026	2	3,675,969	1932.28		152,996		152,102		151,777			(894)		25,850		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/15/2026	2	1,110,618	1984.98		43,466		42,623		33,378			(843)		7,767		0001
Purchased Call/AIGO Index/AIG000MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	3	1,874,424	1931.18		76,413		75,748		77,664			(666)		13,136		0001
Purchased Call/AIGO Index/AIG000MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/30/2024	12/24/2026	3	2,627,040	1931.67		105,530		105,455		102,993			(75)		18,487		0001
Purchased Call/AIGO Index/AIG000KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	1	1,329,832	1953.56		54,124		50,927		47,339			(3,197)		9,116		0001
Purchased Call/AIGO Index/AIG000KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	3	2,292,908	1962.47		91,012		85,548		77,154			(14,922)		15,671		0001
Purchased Call/AIGO Index/AIG000JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/09/2026	2	818,340	1993.35		32,434		30,268		22,606			(2,165)		5,577		0001
Purchased Call/AIGO Index/AIG000HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	09/30/2026	2	2,227,349	2004.49		91,534		80,213		54,912			(12,643)		14,724		0001
Purchased Call/AIGO Index/AIG000IS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	3	1,521,943	1994.84		61,236		54,145		40,116			(16,400)		10,077		0001
Purchased Call/AIGO Index/AIG000ISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/13/2026	2	414,247	1997.94		16,558		14,820		10,813			(1,738)		2,766		0001
Purchased Call/AIGO Index/AIG000JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	3	1,707,594	1983.45		68,878		62,734		49,495			(8,564)		11,490		0001
Purchased Call/AIGO Index/AIG000ISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/12/2026	1	72,765	1997.94		2,884		2,582		1,896			(302)		486		0001
Purchased Call/AIGO Index/AIG000JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	3	1,433,507	1985.46		59,803		55,759		41,571			(4,045)		9,747		0001
Purchased Call/AIGO Index/AIG000KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/20/2026	3	1,829,548	1970.95		77,821		74,044		58,791			(4,935)		12,568		0001
Purchased Call/AIGO Index/AIG000JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/10/2026	2	516,654	1993.35		21,021		19,604		14,293			(1,417)		3,523		0001
Purchased Call/AIGO Index/AIG000KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	3	1,562,831	1968.16		64,695		61,500		51,084			(8,597)		10,736		0001
Purchased Call/AIGO Index/AIG000JSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/06/2026	4	3,331,902	1962.81		142,825		132,582		111,247			(10,243)		22,655		0001
Purchased Call/AIGO Index/AIG000JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/04/2026	2	2,422,231	1958.45		105,651		97,661		82,895			(7,990)		16,445		0001
Purchased Call/AIGO Index/AIG000KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/11/2026	2	1,801,754	1985.01		66,665		62,266		52,618			(4,399)		12,296		0001
Purchased Call/AIGO Index/AIG000LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	1	615,639	2005.03		25,118		24,359		16,229			(759)		4,284		0001
Purchased Call/AIGO Index/AIG000LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/18/2026	3	2,025,283	1935.44		77,897		76,824		81,894			(1,074)		14,193		0001
Purchased Call/AIGO Index/AIG000LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/23/2024	12/18/2026	3	1,755,452	1920.8		74,434		73,594		77,142			(839)		12,302		0001
Purchased Call/AIGO Index/AIG000LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/11/2024	12/10/2026	4	1,526,386	1993.68		64,662		63,008		43,312			(1,654)		10,637		0001
Purchased Call/AIGO Index/AIG000LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2026	3	3,474,691	1997.31		143,348		138,035		95,647			(5,313)		24,077		0001
Purchased Call/AIGO Index/AIG000LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/19/2024	12/17/2026	3	2,812,027	1981.7		90,420		88,910		79,738			(6,075)		19,692		0001
Purchased Call/AIGO Index/AIG000LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	1	792,046	2005.03		32,315		31,338		20,849			(978)		5,508		0001
Purchased Call/AIGO Index/AIG000JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/05/2026	3	1,805,987	1970.59		72,396		67,152		57,414			(6,470)		12,271		0001
Purchased Call/AIGO Index/AIG000LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/10/2024	12/04/2026	3	1,204,297	2005.03		47,345		45,964		31,654			(3,636)		8,357		0001
Purchased Call/AIGO Index/AIG000IS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/05/2026	3	519,931	1996.15		20,350		18,006		13,609			(2,344)		3,450		0001
Purchased Call/AIGO Index/AIG000IS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	2	464,184	1996.15		18,625		16,474		12,169			(2,151)		3,083		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/AIGO Index/AIG000MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/31/2024	12/30/2026	1	2,736,098	1929.67		108,938		108,938		108,946					19,334		0001
Purchased Call/AIGO Index/AIG000MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/28/2026	1	1,119,981	1931.67		45,471		45,409		46,487			(63)		7,903		0001
Purchased Call/AIGO Index/AIG000ISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	1	325,082	2003.82		13,328		12,028		8,226			(6,330)		2,182		0001
Purchased Call/AIGO Index/AIG000ISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2026	2	1,878,198	2000.68		73,385		65,738		48,228			(7,647)		12,551		0001
Purchased Call/AIGO Index/AIG000JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	2	846,774	1977.44		34,667		31,630		25,569			(5,911)		5,715		0001
Purchased Call/AIGO Index/AIG000KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	1	152,346	1970.95		6,185		5,879		4,907			(306)		1,050		0001
Purchased Call/AIGO Index/AIG000KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	11/19/2026	2	838,973	1967.48		33,739		31,962		27,509			(1,777)		5,759		0001
Purchased Call/AIGO Index/AIG000HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/28/2026	1	473,113	2005.65		19,315		16,917		11,535			(2,398)		3,123		0001
Purchased Call/AIGO Index/AIG000JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	1	570,090	1963.62		23,260		21,439		20,344			(16,592)		3,868		0001
Purchased Call/AIGO Index/AIG000LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2026	1	515,968	1996.18		21,000		20,163		14,284			(837)		3,573		0001
Purchased Call/AIGO Index/AIG000KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	1	950,768	1953.56		38,696		36,407		33,807			(2,289)		6,512		0001
Purchased Call/AIGO Index/AIG000LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/16/2026	2	2,067,515	1988.76		76,248		74,900		60,791			(1,348)		14,469		0001
Purchased Call/AIGO Index/AIG000MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/20/2024	12/21/2026	1	548,075	1931.18		22,252		22,007		22,733			(245)		3,849		0001
Purchased Call/UBSIBAIV Index/UIB0006S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2024	01/02/2025	4	4,690,320	527.6		122,778		340		111,397			(124,829)		1,736		0001
Purchased Call/UBSIBAIV Index/UIB0006SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/05/2024	01/03/2025	5	2,270,179	526.08		60,160		335		60,606			(60,812)		1,029		0001
Purchased Call/UBSIBAIV Index/UIB0006SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/03/2025	4	4,232,418	523.31		121,756		679		135,987			(127,565)		1,919		0001
Purchased Call/UBSIBAIV Index/UIB0006SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/11/2024	01/03/2025	4	1,412,280	523.2		39,756		222		45,683			(39,534)		640		0001
Purchased Call/UBSIBAIV Index/UIB0006SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/09/2024	01/07/2025	2	499,998	523.2		14,126		235		16,151			(14,828)		346		0001
Purchased Call/UBSIBAIV Index/UIB0006SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/10/2024	01/08/2025	5	2,507,839	524.21		67,078		1,300		76,017			(77,564)		1,856		0001
Purchased Call/UBSIBAIV Index/UIB0006SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	01/09/2025	8	4,173,973	522		115,581		2,642		144,637			(118,481)		3,277		0001
Purchased Call/UBSIBAIV Index/UIB0006SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	01/10/2025	6	3,605,597	522.56		103,574		2,600		120,942			(108,297)		2,984		0001
Purchased Call/UBSIBAIV Index/UIB0006SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	01/10/2025	5	2,755,701	522.65		76,832		1,932		91,945			(75,856)		2,281		0001
Purchased Call/UBSIBAIV Index/UIB0006SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/16/2024	01/10/2025	2	2,350,689	522.51		59,011		1,484		79,080			(59,407)		1,945		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0006$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/19/2024	.01/16/2025	4	4,828,590	518.63		131,422		5,446		199,437			(129,184)		5,055		0001
Purchased Call/UBSIBAIV Index/UIB0006$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/18/2024	.01/17/2025	4	3,083,628	516.46		92,223		4,094		140,747			(92,976)		3,327		0001
Purchased Call/UBSIBAIV Index/UIB0006$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/19/2024	.01/17/2025	2	2,257,962	516.62		71,034		3,160		102,334			(67,874)		2,436		0001
Purchased Call/UBSIBAIV Index/UIB0006$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/22/2024	.01/17/2025	2	2,223,751	518.82		66,970		2,987		91,002			(63,983)		2,400		0001
Purchased Call/UBSIBAIV Index/UIB0007$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/23/2024	.01/22/2025	7	6,391,188	520.31		183,597		10,664		243,069			(179,772)		7,845		0001
Purchased Call/UBSIBAIV Index/UIB0007$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/24/2024	.01/23/2025	4	1,574,579	519.86		45,925		2,795		61,284			(48,463)		1,976		0001
Purchased Call/UBSIBAIV Index/UIB0007$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/25/2024	.01/24/2025	4	3,206,650	519.28		99,187		6,331		128,467			(103,076)		4,111		0001
Purchased Call/UBSIBAIV Index/UIB0007$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/26/2024	.01/24/2025	4	2,659,602	521		79,429		5,082		97,722			(78,915)		3,410		0001
Purchased Call/UBSIBAIV Index/UIB0007$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/23/2024	.01/24/2025	3	2,667,059	521.39		82,709		5,311		96,011			(77,398)		3,419		0001
Purchased Call/UBSIBAIV Index/UIB0007$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/01/2024	.01/29/2025	5	3,692,937	523.48		110,711		8,561		119,294			(103,762)		5,205		0001
Purchased Call/UBSIBAIV Index/UIB0007$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/01/2024	.01/30/2025	3	4,498,640	524.89		121,426		9,713		134,262			(112,524)		6,449		0001
Purchased Call/UBSIBAIV Index/UIB0007$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/02/2024	.01/31/2025	4	2,415,607	522.24		76,836		6,397		83,704			(71,941)		3,520		0001
Purchased Call/UBSIBAIV Index/UIB0007$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/06/2024	.01/31/2025	3	2,574,428	525.54		70,127		5,848		74,088			(65,248)		3,751		0001
Purchased Call/UBSIBAIV Index/UIB0007$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/05/2024	.01/31/2025	3	2,717,654	524.56		68,840		5,758		82,845			(63,081)		3,960		0001
Purchased Call/UBSIBAIV Index/UIB0007$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/13/2024	.02/05/2025	5	4,955,076	520.22		153,662		14,837		191,110			(139,885)		7,781		0001
Purchased Call/UBSIBAIV Index/UIB0007$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/13/2024	.02/06/2025	5	2,703,925	522.27		80,770		8,030		94,271			(74,557)		4,304		0001
Purchased Call/UBSIBAIV Index/UIB0007$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.03/04/2024	.02/07/2025	4	2,465,320	523.39		72,279		7,487		81,186			(64,793)		3,977		0001
Purchased Call/UBSIBAIV Index/UIB0007$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/09/2024	.02/07/2025	4	3,110,184	522.85		89,871		9,248		105,375			(85,862)		5,018		0001
Purchased Call/UBSIBAIV Index/UIB0007$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.02/12/2024	.02/07/2025	5	2,856,534	522.53		83,859		8,661		98,403			(79,317)		4,608		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0007$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2024	02/12/2025	6	6,171,219	523.93		160,425		18,616		199,238			(143,485)		10,591		0001
Purchased Call/UBSIBAIV Index/UIB0007$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/15/2024	02/13/2025	4	1,921,756	520.11		59,720		7,114		75,072			(52,606)		3,336		0001
Purchased Call/UBSIBAIV Index/UIB0007$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2024	02/14/2025	4	2,351,585	521.3		74,031		9,063		86,930			(70,491)		4,128		0001
Purchased Call/UBSIBAIV Index/UIB0008$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2024	02/14/2025	4	2,368,158	524.43		69,000		8,488		74,748			(62,864)		4,158		0001
Purchased Call/UBSIBAIV Index/UIB0008$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/14/2025	3	2,231,065	523.82		61,975		7,621		72,712			(54,353)		3,917		0001
Purchased Call/UBSIBAIV Index/UIB0008$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2024	02/19/2025	3	4,064,032	523.82		113,213		15,290		133,662			(98,672)		7,521		0001
Purchased Call/UBSIBAIV Index/UIB0008$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	02/20/2025	5	2,559,888	522.4		83,485		11,589		90,479			(74,870)		4,784		0001
Purchased Call/UBSIBAIV Index/UIB0008$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2024	02/21/2025	2	2,421,910	524.97		77,042		10,886		75,386			(73,552)		4,571		0001
Purchased Call/UBSIBAIV Index/UIB0008$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	02/21/2025	3	3,183,713	528.08		94,773		13,477		83,707			(86,271)		6,008		0001
Purchased Call/UBSIBAIV Index/UIB0008$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2024	02/21/2025	3	2,180,312	528.59		62,833		8,936		55,679			(53,897)		4,115		0001
Purchased Call/UBSIBAIV Index/UIB0008$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/26/2025	3	6,408,951	528.44		188,915		29,169		167,667			(165,393)		12,663		0001
Purchased Call/UBSIBAIV Index/UIB0008$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2024	02/27/2025	4	2,156,078	528.91		63,542		10,007		55,116			(55,390)		4,297		0001
Purchased Call/UBSIBAIV Index/UIB0008$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/29/2024	02/28/2025	3	2,155,855	529.28		64,932		10,460		54,151			(55,723)		4,334		0001
Purchased Call/UBSIBAIV Index/UIB0008$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2024	02/28/2025	4	3,553,604	530.22		104,987		16,975		84,608			(102,422)		7,144		0001
Purchased Call/UBSIBAIV Index/UIB0008$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/05/2024	02/28/2025	4	2,368,614	530.16		71,633		11,634		56,590			(78,169)		4,761		0001
Purchased Call/UBSIBAIV Index/UIB0008$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2024	03/04/2025	4	4,437,192	530.86		126,933		21,817		103,316			(107,676)		9,217		0001
Purchased Call/UBSIBAIV Index/UIB0008$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2024	03/05/2025	2	1,914,337	530.1		55,949		9,748		46,693			(50,404)		4,008		0001
Purchased Call/UBSIBAIV Index/UIB0008$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/06/2025	6	2,606,443	530.09		84,157		15,013		63,823			(77,087)		5,500		0001
Purchased Call/UBSIBAIV Index/UIB0008$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2024	03/07/2025	3	2,345,957	532.79		72,043		13,031		49,407			(59,013)		4,988		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0008SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2024	03/07/2025	3	2,663,039	533.9		81,883		14,848		52,486			(70,351)		5,662		0001
Purchased Call/UBSIBAIV Index/UIB0009S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/13/2024	03/11/2025	3	5,494,858	535.68		164,399		31,349		99,037			(138,593)		12,032		0001
Purchased Call/UBSIBAIV Index/UIB0009S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2024	03/12/2025	3	1,982,854	536.61		60,845		11,803		33,911			(51,028)		4,373		0001
Purchased Call/UBSIBAIV Index/UIB0009S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	03/13/2025	4	2,534,334	538.61		73,113		14,475		38,377			(60,817)		5,628		0001
Purchased Call/UBSIBAIV Index/UIB0009S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/15/2024	03/14/2025	2	3,081,120	538.34		89,259		17,856		47,763			(73,163)		6,890		0001
Purchased Call/UBSIBAIV Index/UIB0009S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2024	03/14/2025	4	2,878,721	538.34		85,504		17,291		44,625			(69,139)		6,437		0001
Purchased Call/UBSIBAIV Index/UIB0009SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/26/2024	03/18/2025	4	3,271,731	539.07		98,723		20,754		49,565			(82,398)		7,514		0001
Purchased Call/UBSIBAIV Index/UIB0009SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2024	03/19/2025	2	1,676,209	540.07		52,068		11,088		23,965			(40,979)		3,874		0001
Purchased Call/UBSIBAIV Index/UIB0009SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	03/20/2025	3	1,516,710	542.24		46,158		10,022		18,931			(42,552)		3,528		0001
Purchased Call/UBSIBAIV Index/UIB0009SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	03/21/2025	4	1,461,709	543.94		39,809		8,775		16,379			(52,449)		3,422		0001
Purchased Call/UBSIBAIV Index/UIB0009SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2024	03/21/2025	3	2,998,355	542.41		84,609		18,788		37,264			(81,104)		7,019		0001
Purchased Call/UBSIBAIV Index/UIB0009SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/25/2025	4	5,393,136	542.21		157,925		36,309		69,780			(133,755)		12,936		0001
Purchased Call/UBSIBAIV Index/UIB0009SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/27/2024	03/26/2025	3	1,732,919	542.05		56,236		13,084		22,802			(43,152)		4,181		0001
Purchased Call/UBSIBAIV Index/UIB0009SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/27/2025	2	2,832,792	545.76		84,074		19,862		29,358			(65,323)		6,875		0001
Purchased Call/UBSIBAIV Index/UIB0009SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/10/2024	04/03/2025	4	3,511,232	546.11		96,774		24,748		37,478			(72,026)		8,862		0001
Purchased Call/UBSIBAIV Index/UIB000AS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2024	04/08/2025	4	3,638,812	546.3		101,824		27,310		39,750			(77,098)		9,427		0001
Purchased Call/UBSIBAIV Index/UIB000BS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	05/06/2025	3	3,993,029	541.88		120,099		41,508		65,434			(86,295)		11,730		0001
Purchased Call/UBSIBAIV Index/UIB000CS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2024	05/30/2025	4	2,310,724	542.66		57,160		24,009		39,902			(33,151)		7,407		0001
Purchased Call/UBSIBAIV Index/UIB000ASL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2024	04/17/2025	3	2,265,782	536.15		69,059		20,461		46,470			(48,599)		6,134		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000BSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/09/2024	05/08/2025	3	1,614,549	542.53		49,894		17,613		25,786			(32,281)		4,781		0001
Purchased Call/UBSIBAIV Index/UIB000A$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/30/2024	04/29/2025	3	4,714,311	544.3		111,763		36,463		65,655			(76,816)		13,459		0001
Purchased Call/UBSIBAIV Index/UIB0009$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2024	04/02/2025	3	2,174,629	545.12		64,096		16,154		24,591			(47,942)		5,459		0001
Purchased Call/UBSIBAIV Index/UIB000BSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/16/2024	05/15/2025	4	2,312,800	544.46		63,600		23,719		34,393			(40,469)		7,033		0001
Purchased Call/UBSIBAIV Index/UIB000C$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2024	05/30/2025	2	1,307,999	538.45		41,399		17,143		27,532			(24,255)		4,193		0001
Purchased Call/UBSIBAIV Index/UIB000A$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/17/2025	2	1,691,921	535.7		49,640		14,660		35,509			(34,980)		4,580		0001
Purchased Call/UBSIBAIV Index/UIB000A$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/03/2024	04/30/2025	4	2,760,655	538.42		77,774		25,626		52,825			(52,717)		7,915		0001
Purchased Call/UBSIBAIV Index/UIB000BSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2025	4	3,930,111	543.56		113,072		41,303		60,740			(72,701)		11,862		0001
Purchased Call/UBSIBAIV Index/UIB000BSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2024	05/14/2025	2	1,288,024	543.41		37,810		13,929		20,147			(26,327)		3,902		0001
Purchased Call/UBSIBAIV Index/UIB000A$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/15/2025	5	3,734,516	537.88		103,238		30,774		69,422			(77,600)		10,015		0001
Purchased Call/UBSIBAIV Index/UIB000C$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/04/2025	3	1,928,616	536.6		55,367		23,592		44,697			(32,654)		6,284		0001
Purchased Call/UBSIBAIV Index/UIB000A$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/24/2024	04/23/2025	2	1,953,820	539.06		58,210		18,037		35,222			(42,286)		5,436		0001
Purchased Call/UBSIBAIV Index/UIB000CSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/10/2025	4	5,714,417	536.04		155,860		69,016		137,702			(90,608)		18,976		0001
Purchased Call/UBSIBAIV Index/UIB000BSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/07/2025	2	1,625,262	543.37		45,869		15,973		24,723			(29,896)		4,793		0001
Purchased Call/UBSIBAIV Index/UIB000D$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/25/2025	2	1,940,529	535.17		56,586		27,382		50,136			(29,204)		6,738		0001
Purchased Call/UBSIBAIV Index/UIB000CS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2024	05/28/2025	4	5,621,157	538.27		149,610		60,841		118,610			(90,376)		17,897		0001
Purchased Call/UBSIBAIV Index/UIB000BS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	05/01/2025	4	2,001,151	537.13		59,524		20,009		40,989			(44,259)		5,761		0001
Purchased Call/UBSIBAIV Index/UIB000CSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2024	06/20/2025	2	3,385,397	536.41		96,006		45,348		82,213			(53,467)		11,586		0001
Purchased Call/UBSIBAIV Index/UIB000A$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/25/2025	3	2,616,002	541.66		78,695		25,003		41,366			(55,705)		7,342		0001

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000BS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/03/2024	05/02/2025	1	112,577	538.08		3,448		1,159		2,207			(2,289)		325		0001
Purchased Call/UBSIBAIV Index/UIB000CSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2024	06/13/2025	3	1,943,681	534.26		52,823		24,074		50,813			(28,749)		6,514		0001
Purchased Call/UBSIBAIV Index/UIB000D$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/28/2024	06/27/2025	3	2,465,052	534.93		72,278		35,607		64,575			(36,671)		8,607		0001
Purchased Call/UBSIBAIV Index/UIB000ASN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2024	04/22/2025	7	3,343,945	537.85		100,598		31,002		63,973			(70,464)		9,262		0001
Purchased Call/UBSIBAIV Index/UIB000AS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/19/2024	04/11/2025	4	2,592,079	543.82		65,226		18,136		33,690			(55,038)		6,818		0001
Purchased Call/UBSIBAIV Index/UIB0009SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/04/2025	2	1,471,019	544.37		44,410		11,477		17,695			(36,855)		3,733		0001
Purchased Call/UBSIBAIV Index/UIB000CSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/14/2024	06/12/2025	3	2,267,007	535.25		62,660		28,227		56,749			(35,249)		7,575		0001
Purchased Call/UBSIBAIV Index/UIB000CST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/13/2025	2	1,151,484	531.09		35,752		16,283		34,212			(21,258)		3,859		0001
Purchased Call/UBSIBAIV Index/UIB000AST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	04/25/2025	2	2,762,986	540.81		82,865		26,253		45,751			(72,705)		7,754		0001
Purchased Call/UBSIBAIV Index/UIB000D$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2024	06/20/2025	4	2,093,514	535.59		63,814		30,297		52,600			(37,226)		7,165		0001
Purchased Call/UBSIBAIV Index/UIB000AS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2024	04/09/2025	3	2,163,607	545.8		57,979		15,768		24,567			(42,211)		5,634		0001
Purchased Call/UBSIBAIV Index/UIB000CSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/18/2025	2	2,597,277	534.72		78,845		36,904		67,343			(41,941)		8,837		0001
Purchased Call/UBSIBAIV Index/UIB0009SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/28/2025	3	2,906,488	546.74		80,426		19,281		28,385			(61,963)		7,095		0001
Purchased Call/UBSIBAIV Index/UIB000BS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/31/2024	05/02/2025	5	1,111,186	538.08		35,739		12,482		21,784			(28,889)		3,212		0001
Purchased Call/UBSIBAIV Index/UIB000BSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/16/2025	3	1,625,679	543.46		44,675		16,819		25,573			(29,605)		4,962		0001
Purchased Call/UBSIBAIV Index/UIB000DS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	06/26/2025	4	1,997,698	535.51		57,306		28,124		51,014			(37,589)		6,956		0001
Purchased Call/UBSIBAIV Index/UIB000D$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	06/24/2025	5	3,993,644	537.7		106,801		51,418		92,749			(56,319)		13,826		0001
Purchased Call/UBSIBAIV Index/UIB000CSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/05/2025	3	1,602,707	536.52		45,751		19,720		37,368			(26,031)		5,239		0001
Purchased Call/UBSIBAIV Index/UIB000BSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/17/2024	05/16/2025	2	1,602,155	542.91		46,606		17,486		25,924			(29,120)		4,890		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/UBSIBAIV Index/UIB000A$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	04/17/2025	4	2,279,505	536.1		66,063		19,577		46,872			(53,622)		6,171		0001
Purchased Call/UBSIBAIV Index/UIB000A$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	04/24/2025	3	1,986,594	539.95		59,239		18,635		34,301			(40,604)		5,551		0001
Purchased Call/UBSIBAIV Index/UIB000B$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2024	05/21/2025	4	2,356,766	543.29		58,986		22,855		38,151			(36,131)		7,324		0001
Purchased Call/UBSIBAIV Index/UIB000B$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2024	05/22/2025	3	2,039,037	539.24		54,832		21,555		40,381			(34,080)		6,359		0001
Purchased Call/UBSIBAIV Index/UIB000C$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/06/2025	4	1,112,088	536.24		31,498		13,686		26,312			(17,812)		3,647		0001
Purchased Call/UBSIBAIV Index/UIB000C$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/21/2024	06/17/2025	6	5,304,867	533.41		161,538		74,974		144,772			(93,204)		17,995		0001
Purchased Call/UBSIBAIV Index/UIB000C$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/23/2025	2	2,407,352	539.07		65,368		25,953		48,212			(41,572)		7,534		0001
Purchased Call/UBSIBAIV Index/UIB000A$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2024	04/04/2025	3	1,377,797	545.83		39,896		10,344		15,087			(29,552)		3,496		0001
Purchased Call/UBSIBAIV Index/UIB000B$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/09/2025	2	1,095,960	544.43		30,717		10,956		15,894			(19,762)		3,258		0001
Purchased Call/UBSIBAIV Index/UIB000A$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/11/2025	3	2,434,726	540.02		64,910		18,094		39,536			(49,701)		6,404		0001
Purchased Call/UBSIBAIV Index/UIB000A$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2025	2	2,100,427	536.49		59,727		17,361		42,176			(42,366)		5,660		0001
Purchased Call/UBSIBAIV Index/UIB0009$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2024	04/01/2025	3	4,155,464	545.5		119,104		29,633		45,510			(93,885)		10,374		0001
Purchased Call/UBSIBAIV Index/UIB000B$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2024	05/02/2025	3	2,329,060	540.05		71,238		24,032		41,309			(47,206)		6,733		0001
Purchased Call/UBSIBAIV Index/UIB000B$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2024	05/20/2025	3	3,356,348	541.81		98,348		37,813		58,285			(63,701)		10,393		0001
Purchased Call/UBSIBAIV Index/UIB000C$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/13/2024	06/11/2025	3	1,472,616	533.96		43,794		19,511		38,812			(24,282)		4,905		0001
Purchased Call/UBSIBAIV Index/UIB000C$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/05/2024	06/03/2025	3	4,198,374	537.76		116,989		49,479		92,195			(68,504)		13,635		0001
Purchased Call/UBSIBAIV Index/UIB000B$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/23/2025	3	1,649,150	536.31		51,064		20,218		37,515			(31,523)		5,161		0001
Purchased Call/UBSIBAIV Index/UIB000A$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2025	2	1,042,421	543.28		29,995		8,252		13,917			(23,813)		2,728		0001
Purchased Call/UBSIBAIV Index/UIB000B$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	05/09/2025	3	2,400,474	544.98		67,163		23,976		33,794			(45,156)		7,135		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000C$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2024	05/29/2025	2	1,879,565	535.44		60,870		25,040		45,143			(38,986)		6,004		0001
Purchased Call/UBSIBAIV Index/UIB000CSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/11/2024	06/06/2025	2	1,116,485	535.78		32,245		14,014		26,946			(18,230)		3,661		0001
Purchased Call/UBSIBAIV Index/UIB000E$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/25/2025	1	78,002	539.17		2,620		1,492		1,830			(1,128)		293		0001
Purchased Call/UBSIBAIV Index/UIB000DST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/11/2025	3	2,271,128	542.56		72,642		38,673		44,817			(35,494)		8,236		0001
Purchased Call/UBSIBAIV Index/UIB000E$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2024	07/23/2025	3	1,370,024	544.45		32,105		18,045		25,766			(14,734)		5,121		0001
Purchased Call/UBSIBAIV Index/UIB000DS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/01/2024	06/27/2025	3	2,637,512	534.96		75,686		37,382		69,009			(40,821)		9,209		0001
Purchased Call/UBSIBAIV Index/UIB000DSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2024	07/03/2025	4	1,945,146	538.57		54,435		27,881		44,502			(28,913)		6,905		0001
Purchased Call/UBSIBAIV Index/UIB000F$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2025	2	1,553,508	536.94		45,741		28,315		41,200			(17,426)		6,099		0001
Purchased Call/UBSIBAIV Index/UIB000FS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/08/2025	5	1,585,293	533.66		48,230		29,541		46,998			(19,538)		6,154		0001
Purchased Call/UBSIBAIV Index/UIB000E$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2024	08/05/2025	4	3,702,749	531.97		106,536		63,675		116,072			(42,861)		14,275		0001
Purchased Call/UBSIBAIV Index/UIB000F$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/19/2025	4	4,021,492	541.5		118,016		75,154		90,832			(43,918)		15,996		0001
Purchased Call/UBSIBAIV Index/UIB000E$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/12/2024	08/08/2025	2	1,908,686	531.82		58,570		35,662		60,413			(26,885)		7,409		0001
Purchased Call/UBSIBAIV Index/UIB000DSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/11/2025	3	1,533,897	540.27		49,399		26,237		33,334			(25,947)		5,563		0001
Purchased Call/UBSIBAIV Index/UIB000F$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/29/2025	5	2,051,006	541.42		59,518		39,850		47,419			(23,608)		8,333		0001
Purchased Call/UBSIBAIV Index/UIB000E$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2024	07/18/2025	2	1,608,750	544.48		47,774		26,356		29,806			(21,418)		5,939		0001
Purchased Call/UBSIBAIV Index/UIB000ES5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/23/2024	07/22/2025	2	4,073,214	545.51		112,960		63,040		73,016			(53,608)		15,188		0001
Purchased Call/UBSIBAIV Index/UIB000DSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2024	07/16/2025	3	2,498,408	551.2		71,111		38,556		34,054			(32,555)		9,177		0001
Purchased Call/UBSIBAIV Index/UIB000F$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/21/2025	3	2,303,116	543.69		63,772		40,955		47,977			(22,817)		9,201		0001
Purchased Call/UBSIBAIV Index/UIB000F$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/29/2025	2	3,032,142	543.07		84,821		56,757		65,844			(38,524)		12,319		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2024	08/26/2025	4	2,962,039	543.26		85,289		55,946		63,450			(31,995)		11,959		0001
Purchased Call/UBSIBAIV Index/UIB000GS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/03/2025	3	3,312,833	539.39		100,744		68,234		83,368			(45,980)		13,598		0001
Purchased Call/UBSIBAIV Index/UIB000GSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/18/2025	4	2,554,613	544.94		77,361		55,636		53,900			(23,166)		10,801		0001
Purchased Call/UBSIBAIV Index/UIB000GSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/12/2025	3	1,640,284	542.04		49,668		35,021		38,090			(14,646)		6,855		0001
Purchased Call/UBSIBAIV Index/UIB000GSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/15/2025	1	804,155	543.66		23,642		16,738		17,690			(13,472)		3,380		0001
Purchased Call/UBSIBAIV Index/UIB000GSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/09/2024	09/05/2025	4	2,103,477	537.16		64,996		44,741		57,562			(23,578)		8,669		0001
Purchased Call/UBSIBAIV Index/UIB000GSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/19/2025	3	2,247,858	547.65		65,612		47,484		42,868			(18,129)		9,522		0001
Purchased Call/UBSIBAIV Index/UIB000H$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/19/2025	2	2,543,937	547.16		74,900		54,363		49,451			(24,907)		10,777		0001
Purchased Call/UBSIBAIV Index/UIB000D$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/01/2025	3	3,516,901	534.08		111,564		56,014		96,056			(62,685)		12,417		0001
Purchased Call/UBSIBAIV Index/UIB000D$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/02/2025	2	1,658,034	536.91		51,122		25,934		40,519			(25,188)		5,870		0001
Purchased Call/UBSIBAIV Index/UIB000D$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/15/2025	3	3,835,715	545.82		128,764		69,398		66,472			(60,748)		14,054		0001
Purchased Call/UBSIBAIV Index/UIB000D$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/03/2025	3	1,811,464	539.18		51,578		26,342		40,404			(25,237)		6,431		0001
Purchased Call/UBSIBAIV Index/UIB000ES$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/30/2025	3	1,280,710	546.31		39,081		22,721		22,690			(17,105)		4,869		0001
Purchased Call/UBSIBAIV Index/UIB000F$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2025	3	1,674,340	537.17		51,285		32,015		44,109			(19,270)		6,588		0001
Purchased Call/UBSIBAIV Index/UIB000D$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2024	07/10/2025	2	1,626,001	537.9		50,977		26,914		38,849			(24,062)		5,881		0001
Purchased Call/UBSIBAIV Index/UIB000F$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/25/2025	1	467,669	543.78		13,703		8,909		9,798			(6,304)		1,884		0001
Purchased Call/UBSIBAIV Index/UIB000ES$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	08/04/2025	1	104,695	539.62		3,068		1,817		2,465			(1,251)		403		0001
Purchased Call/UBSIBAIV Index/UIB000F$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/28/2025	2	2,495,094	541.75		73,978		48,989		56,856			(24,989)		10,116		0001
Purchased Call/UBSIBAIV Index/UIB000GSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/09/2025	3	2,889,047	539.54		86,262		59,833		73,084			(28,040)		12,003		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000DSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/18/2024	07/17/2025	2	1,968,576	551.11		50,241		27,499		27,043			(27,485)		7,250		0001
Purchased Call/UBSIBAIV Index/UIB000FS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2024	08/12/2025	4	2,603,512	533.35		85,259		52,632		78,528			(38,828)		10,198		0001
Purchased Call/UBSIBAIV Index/UIB000F$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/27/2025	2	2,289,842	543.32		63,926		42,091		49,044			(23,014)		9,265		0001
Purchased Call/UBSIBAIV Index/UIB000DSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/09/2025	2	2,290,693	535.91		70,622		36,886		59,136			(35,491)		8,264		0001
Purchased Call/UBSIBAIV Index/UIB000E$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/18/2025	2	2,982,872	547.28		79,642		43,826		48,913			(37,821)		11,012		0001
Purchased Call/UBSIBAIV Index/UIB000F$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/20/2025	2	968,895	541.7		29,247		18,699		21,762			(11,588)		3,862		0001
Purchased Call/UBSIBAIV Index/UIB000GSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/12/2025	2	3,823,907	543.66		112,996		79,805		83,611			(33,191)		15,981		0001
Purchased Call/UBSIBAIV Index/UIB000E$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	08/01/2025	2	1,035,304	545.52		23,988		14,153		19,068			(9,835)		3,954		0001
Purchased Call/UBSIBAIV Index/UIB000GS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2024	09/05/2025	3	3,902,950	540.93		112,531		77,028		93,156			(36,400)		16,086		0001
Purchased Call/UBSIBAIV Index/UIB000HS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	09/24/2025	3	1,463,046	549.85		42,103		30,998		25,930			(11,105)		6,257		0001
Purchased Call/UBSIBAIV Index/UIB000F$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2024	08/22/2025	3	2,489,868	543.78		71,948		46,650		51,818			(25,298)		9,968		0001
Purchased Call/UBSIBAIV Index/UIB000HS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/22/2025	1	924,154	547.16		27,170		19,760		18,084			(15,796)		3,937		0001
Purchased Call/UBSIBAIV Index/UIB000GS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2024	09/04/2025	3	1,381,165	540.8		39,922		27,241		33,070			(13,319)		5,681		0001
Purchased Call/UBSIBAIV Index/UIB000E$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/28/2025	1	62,478	544.33		1,818		1,042		1,197			(776)		236		0001
Purchased Call/UBSIBAIV Index/UIB000E$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/01/2024	07/31/2025	5	2,417,780	549.81		58,794		34,520		36,927			(27,690)		9,213		0001
Purchased Call/UBSIBAIV Index/UIB000GSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2024	09/11/2025	5	2,748,230	541.47		81,531		57,083		65,029			(28,508)		11,463		0001
Purchased Call/UBSIBAIV Index/UIB000GSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	09/16/2025	5	4,865,648	544.59		146,043		104,317		103,572			(45,561)		20,493		0001
Purchased Call/UBSIBAIV Index/UIB000HS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	09/23/2025	2	3,629,302	547.69		113,111		82,816		69,741			(30,295)		15,491		0001
Purchased Call/UBSIBAIV Index/UIB000F$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2024	08/15/2025	5	1,732,945	539.5		52,450		33,036		41,916			(20,573)		6,833		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/15/2025	4	2,076,655	539.15		61,411		38,564		50,885			(23,966)		8,188		0001
Purchased Call/UBSIBAIV Index/UIB000F$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/22/2025	4	2,162,904	540.49		68,614		44,517		51,080			(26,102)		8,659		0001
Purchased Call/UBSIBAIV Index/UIB000G$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/17/2025	3	696,847	545.39		20,335		14,572		14,423			(5,764)		2,941		0001
Purchased Call/UBSIBAIV Index/UIB000H$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	09/26/2025	3	2,531,416	551.26		73,073		54,332		42,673			(20,464)		10,866		0001
Purchased Call/UBSIBAIV Index/UIB000E$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2025	3	1,502,048	537.37		46,999		26,647		37,740			(20,352)		5,628		0001
Purchased Call/UBSIBAIV Index/UIB000DSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/08/2025	4	3,589,927	537.62		100,527		52,530		86,368			(53,513)		12,916		0001
Purchased Call/UBSIBAIV Index/UIB000F$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/18/2025	1	395,113	539.5		11,537		7,278		9,613			(4,259)		1,568		0001
Purchased Call/UBSIBAIV Index/UIB000G$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/08/2025	1	475,979	537.16		13,994		9,638		13,089			(12,829)		1,974		0001
Purchased Call/UBSIBAIV Index/UIB000ES2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/11/2025	1	304,544	533.66		8,923		5,457		9,071			(3,466)		1,190		0001
Purchased Call/UBSIBAIV Index/UIB000H$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/30/2024	09/26/2025	2	3,207,438	550.47		92,636		69,052		55,751			(36,314)		13,768		0001
Purchased Call/UBSIBAIV Index/UIB000E$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/25/2025	3	1,828,505	539.17		62,184		35,978		42,899			(26,206)		6,868		0001
Purchased Call/UBSIBAIV Index/UIB000H$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/25/2025	4	3,320,757	548.84		99,831		73,676		61,351			(26,859)		14,227		0001
Purchased Call/UBSIBAIV Index/UIB000E$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2024	08/01/2025	3	2,060,618	539.62		49,406		29,158		48,212			(20,248)		7,871		0001
Purchased Call/UBSIBAIV Index/UIB000GSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2025	2	1,149,103	540.13		35,303		24,614		28,505			(10,688)		4,783		0001
Purchased Call/UBSIBAIV Index/UIB000E$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/06/2025	2	884,975	531.63		23,299		13,984		28,118			(9,315)		3,420		0001
Purchased Call/UBSIBAIV Index/UIB000ESF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2024	07/25/2025	2	1,373,972	544.33		40,911		23,370		26,111			(17,541)		5,161		0001
Purchased Call/UBSIBAIV Index/UIB000E$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/07/2025	3	2,702,728	528		88,028		53,292		97,460			(35,957)		10,468		0001
Purchased Call/UBSIBAIV Index/UIB000HSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/29/2025	1	1,822,738	550.47		53,588		40,007		31,911			(27,884)		7,867		0001
Purchased Call/UBSIBAIV Index/UIB000E$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/30/2024	07/29/2025	2	3,877,533	545.16		117,565		67,895		71,924			(52,604)		14,706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000GS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/02/2025	1	371,407	543.07		10,101		6,827		8,134			(3,274)		1,521		0001
Purchased Call/UBSIBAIV Index/UIB000HSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/03/2025	4	3,446,830	546.76		97,763		74,818		70,082			(24,506)		14,986		0001
Purchased Call/UBSIBAIV Index/UIB000HSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/08/2025	2	2,070,916	545.95		60,267		46,721		43,817			(13,546)		9,085		0001
Purchased Call/UBSIBAIV Index/UIB000HSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/07/2025	3	3,029,671	544.99		90,471		69,885		66,250			(20,586)		13,268		0001
Purchased Call/UBSIBAIV Index/UIB000JSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2024	11/06/2025	4	4,443,981	553.91		130,347		111,403		74,556			(21,190)		20,477		0001
Purchased Call/UBSIBAIV Index/UIB000JS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/31/2025	5	2,663,859	540.64		79,639		67,651		70,556			(16,018)		12,155		0001
Purchased Call/UBSIBAIV Index/UIB000JSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/04/2025	2	3,601,739	539.34		119,309		101,205		100,173			(18,105)		16,543		0001
Purchased Call/UBSIBAIV Index/UIB0001SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2024	10/21/2025	2	2,388,887	544.14		68,133		55,159		55,239			(12,974)		10,720		0001
Purchased Call/UBSIBAIV Index/UIB000KSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/26/2025	4	1,996,685	558.37		59,316		54,192		29,712			(5,125)		9,493		0001
Purchased Call/UBSIBAIV Index/UIB000JSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/10/2025	1	1,287,652	556.34		37,728		32,621		19,910			(5,107)		5,972		0001
Purchased Call/UBSIBAIV Index/UIB0001S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/10/2025	3	3,764,141	546.45		109,723		86,196		78,500			(23,527)		16,572		0001
Purchased Call/UBSIBAIV Index/UIB0001S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/14/2025	2	4,323,956	546.46		126,612		100,041		90,867			(26,571)		19,171		0001
Purchased Call/UBSIBAIV Index/UIB000KS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/19/2025	3	1,413,918	553.66		41,179		36,671		24,626			(5,683)		6,650		0001
Purchased Call/UBSIBAIV Index/UIB0001SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/16/2025	3	4,231,370	547.17		123,581		98,186		87,003			(26,531)		18,826		0001
Purchased Call/UBSIBAIV Index/UIB000JSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/14/2025	4	2,349,125	554.04		66,887		58,911		39,919			(14,026)		10,963		0001
Purchased Call/UBSIBAIV Index/UIB000KSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/26/2025	3	4,426,314	559.52		128,954		118,279		63,094			(10,674)		21,044		0001
Purchased Call/UBSIBAIV Index/UIB000JSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/07/2025	3	6,006,349	556.34		177,503		153,282		92,212			(26,148)		27,721		0001
Purchased Call/UBSIBAIV Index/UIB0001SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/15/2025	3	2,493,174	546.51		73,554		58,471		52,401			(15,083)		11,073		0001
Purchased Call/UBSIBAIV Index/UIB000JSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/05/2025	3	1,852,161	543.06		68,674		58,431		45,580			(10,243)		8,521		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000JS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/31/2025	3	3,243,194	539.45		96,166		80,831		89,368			(19,524)		14,799		0001
Purchased Call/UBSIBAIV Index/UIB000JS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/11/2025	2	1,883,587	557.86		50,435		43,752		27,561			(6,683)		8,749		0001
Purchased Call/UBSIBAIV Index/UIB000HSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2024	10/09/2025	2	4,006,495	545.73		117,962		91,841		85,614			(26,121)		17,608		0001
Purchased Call/UBSIBAIV Index/UIB0001SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/24/2025	3	1,804,425	542.44		52,658		43,239		44,480			(9,420)		8,138		0001
Purchased Call/UBSIBAIV Index/UIB000K$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/19/2024	11/18/2025	4	4,368,978	554.15		126,160		111,991		74,591			(14,169)		20,518		0001
Purchased Call/UBSIBAIV Index/UIB000LSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/26/2025	3	6,494,669	542.3		183,941		183,591		176,325			(351)		32,250		0001
Purchased Call/UBSIBAIV Index/UIB000MS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2025	1	1,758,445	542.3		51,522		51,381		47,927			(142)		8,768		0001
Purchased Call/UBSIBAIV Index/UIB000K$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/04/2025	3	3,935,492	558.67		114,137		106,312		59,001			(9,592)		18,936		0001
Purchased Call/UBSIBAIV Index/UIB000LS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2024	12/10/2025	3	2,038,822	554.49		58,966		55,870		35,985			(3,096)		9,897		0001
Purchased Call/UBSIBAIV Index/UIB000LS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2024	12/11/2025	3	3,365,982	554.35		96,298		91,526		59,825			(4,772)		16,362		0001
Purchased Call/UBSIBAIV Index/UIB000LSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2024	12/17/2025	3	2,679,772	549.44		63,273		61,135		56,986			(4,952)		13,139		0001
Purchased Call/UBSIBAIV Index/UIB000K$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/02/2025	4	5,019,120	559.51		145,139		134,420		72,611			(10,718)		24,078		0001
Purchased Call/UBSIBAIV Index/UIB000JSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/07/2025	5	3,140,513	554.14		95,547		82,579		52,347			(12,968)		14,495		0001
Purchased Call/UBSIBAIV Index/UIB0001SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2025	1	1,173,954	542.33		34,397		28,332		29,192			(8,019)		5,322		0001
Purchased Call/UBSIBAIV Index/UIB000JSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/12/2025	3	2,995,243	555.09		87,423		76,081		48,742			(11,342)		13,935		0001
Purchased Call/UBSIBAIV Index/UIB000JSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/14/2025	3	4,153,919	552.76		122,972		108,423		73,965			(18,216)		19,386		0001
Purchased Call/UBSIBAIV Index/UIB000HSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2024	09/30/2025	2	2,960,149	549.57		85,158		64,004		53,782			(21,155)		12,800		0001
Purchased Call/UBSIBAIV Index/UIB000K$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/21/2025	4	3,313,166	554.98		101,922		91,785		55,227			(14,668)		15,632		0001
Purchased Call/UBSIBAIV Index/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/13/2025	1	394,265	546.45		11,552		9,095		8,271			(8,934)		1,745		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/10/2025	3	1,943,559	544.91		58,329		45,865		42,863			(12,464)		8,557		0001
Purchased Call/UBSIBAIV Index/UIB000I$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/17/2025	4	2,374,552	546.95		65,436		52,629		49,312			(12,808)		10,583		0001
Purchased Call/UBSIBAIV Index/UIB000I$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/23/2025	2	3,897,125	540.63		115,951		94,508		102,023			(26,041)		17,547		0001
Purchased Call/UBSIBAIV Index/UIB000HSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/01/2025	3	1,255,287	549.02		35,369		26,771		23,344			(9,710)		5,438		0001
Purchased Call/UBSIBAIV Index/UIB000K$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/28/2025	1	1,632,973	559.52		47,683		43,720		23,389			(7,617)		7,787		0001
Purchased Call/UBSIBAIV Index/UIB000JS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/29/2025	2	1,240,992	542.95		37,072		30,920		30,310			(7,063)		5,644		0001
Purchased Call/UBSIBAIV Index/UIB000I$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/20/2025	2	1,043,495	546.95		30,296		24,377		21,797			(5,919)		4,675		0001
Purchased Call/UBSIBAIV Index/UIB000I$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/29/2024	10/28/2025	4	2,567,466	542.92		75,498		62,703		62,669			(14,938)		11,658		0001
Purchased Call/UBSIBAIV Index/UIB000I$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/24/2025	3	4,235,615	542.33		124,311		102,362		104,813			(24,110)		19,104		0001
Purchased Call/UBSIBAIV Index/UIB000K$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/20/2025	2	3,558,151	553.25		105,552		94,179		63,039			(11,373)		16,762		0001
Purchased Call/UBSIBAIV Index/UIB000LSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/19/2025	3	2,856,113	538.44		85,509		83,518		86,587			(6,709)		14,044		0001
Purchased Call/UBSIBAIV Index/UIB000K$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/25/2025	3	3,444,049	557.99		101,688		92,458		51,859			(10,966)		16,349		0001
Purchased Call/UBSIBAIV Index/UIB000HSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2024	10/02/2025	3	2,991,524	548.62		87,279		66,179		56,603			(21,100)		12,983		0001
Purchased Call/UBSIBAIV Index/UIB000K$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/03/2025	3	1,374,863	559.33		39,125		36,419		20,070			(2,706)		6,605		0001
Purchased Call/UBSIBAIV Index/UIB000K$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/28/2025	2	3,357,771	559.37		97,975		90,135		48,364			(9,939)		16,012		0001
Purchased Call/UBSIBAIV Index/UIB000KS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	11/21/2025	4	3,860,362	558.59		111,555		100,583		56,315			(10,972)		18,213		0001
Purchased Call/UBSIBAIV Index/UIB000K$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2025	1	1,231,347	559.37		36,078		33,196		17,863			(5,709)		5,898		0001
Purchased Call/UBSIBAIV Index/UIB000LSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/12/2025	4	3,651,332	552.55		104,148		99,701		69,240			(4,447)		17,775		0001
Purchased Call/UBSIBAIV Index/UIB000LSU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/23/2025	2	5,656,767	541.07		175,595		173,442		158,948			(2,153)		27,972		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000LSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/16/2025	3	2,977,314	550.67		80,436		77,643		60,649			(2,793)		14,577		0001
Purchased Call/UBSIBAIV Index/UIB000KSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2025	1	299,712	558.59		8,782		7,911		4,404			(871)		1,421		0001
Purchased Call/UBSIBAIV Index/UIB000KSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/05/2025	2	4,306,966	558.15		122,376		114,998		65,974			(7,378)		20,754		0001
Purchased Call/UBSIBAIV Index/UIB000LS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2025	1	1,246,770	558.15		36,530		34,316		19,227			(2,214)		6,034		0001
Purchased Call/UBSIBAIV Index/UIB000MS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2024	12/30/2025	1	3,589,731	539.44		107,005		107,005		107,006					17,924		0001
Purchased Call/UBSIBAIV Index/UIB000LSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/26/2024	12/26/2025	4	8,443,403	543.99		240,298		239,262		217,371			(1,035)		41,927		0001
Purchased Call/UBSIBAIV Index/UIB000LSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2025	1	195,527	540.08		5,729		5,603		5,658			(126)		966		0001
Purchased Call/UBSIBAIV Index/UIB000JSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2025	1	1,065,637	552.76		31,223		27,525		19,094			(3,699)		4,997		0001
Purchased Call/UBSIBAIV Index/UIB000JS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/31/2024	10/30/2025	3	4,136,830	543.18		117,583		98,011		100,425			(19,571)		18,846		0001
Purchased Call/UBSIBAIV Index/UIB000HSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/03/2025	3	2,125,769	545.86		62,178		47,428		44,673			(14,750)		9,243		0001
Purchased Call/UBSIBAIV Index/UIB000KSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/05/2025	3	2,922,572	558.11		84,949		79,659		44,835			(5,290)		14,083		0001
Purchased Call/UBSIBAIV Index/UIB0001SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/17/2025	2	1,608,820	546.07		47,728		38,273		34,486			(9,455)		7,170		0001
Purchased Call/UBSIBAIV Index/UIB000LSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2024	12/18/2025	3	3,755,548	540.39		107,250		104,050		107,110			(3,200)		18,440		0001
Purchased Call/UBSIBAIV Index/UIB000JSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/13/2025	3	4,337,071	555.5		123,330		107,875		69,686			(15,455)		20,209		0001
Purchased Call/UBSIBAIV Index/UIB000LS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/09/2025	2	2,290,431	555.51		64,839		61,266		38,919			(3,573)		11,102		0001
Purchased Call/UBSIBAIV Index/UIB000LSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/12/2025	3	4,537,377	551.19		131,536		126,174		90,172			(7,247)		22,089		0001
Purchased Call/UBSIBAIV Index/UIB000LSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/19/2025	3	3,681,536	540.08		109,284		107,173		106,146			(2,111)		18,103		0001
Purchased Call/UBSIBAIV Index/UIB000JS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/05/2024	11/03/2025	2	1,341,885	540.64		39,806		33,592		35,701			(6,213)		6,153		0001
Purchased Call/UBSIBAIV Index/UIB000KSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/21/2025	1	53,998	558.58		1,556		1,413		788			(144)		255		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000I$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2024	10/22/2025	2	2,231,463	543.38		60,216		48,967		53,077			(20,747)		10,031		0001
Purchased Call/UBSIBAIV Index/UIB000H$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2024	10/06/2025	1	1,373,913	546.76		40,256		30,829		28,107			(14,714)		6,006		0001
Purchased Call/UBSIBAIV Index/UIB000L$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2025	1	1,723,444	551.19		50,497		48,410		34,435			(8,736)		8,426		0001
Purchased Call/UBSIBAIV Index/UIB000L$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/24/2025	1	116,975	543.36		3,294		3,285		3,064			(9)		579		0001
Purchased Call/UBSIBAIV Index/UIB0000$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/04/2023	08/01/2025	1	50,031	530.38	1,927			564		1,649			(974)		191		0001
Purchased Call/UBSIBAIV Index/UIB0000$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2023	08/04/2025	1	2,154	530.56	84			25		71			(2,651)		8		0001
Purchased Call/UBSIBAIV Index/UIB0000$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2023	08/07/2025	1	334,171	531.5	12,430			3,722		10,682			(7,880)		1,294		0001
Purchased Call/UBSIBAIV Index/UIB0000$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2023	08/08/2025	1	228,401	530.02	8,377			2,520		7,698			(4,212)		887		0001
Purchased Call/UBSIBAIV Index/UIB0000$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/10/2023	08/08/2025	1	138,166	527.95	5,509			1,664		4,996			(2,781)		536		0001
Purchased Call/UBSIBAIV Index/UIB0000$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/11/2023	08/08/2025	1	144,388	529.63	5,627			1,702		4,932			(2,845)		560		0001
Purchased Call/UBSIBAIV Index/UIB0000$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/11/2025	2	349,045	530.39	12,979			3,983		11,661			(6,566)		1,364		0001
Purchased Call/UBSIBAIV Index/UIB0000$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2023	08/15/2025	2	395,833	527.23	14,716			4,574		14,781			(7,408)		1,561		0001
Purchased Call/UBSIBAIV Index/UIB0000$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2023	08/14/2025	1	122,470	530.45	4,232			1,310		4,099			(3,327)		482		0001
Purchased Call/UBSIBAIV Index/UIB0000$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2023	08/15/2025	1	352,333	525.91	13,144			4,097		13,736			(6,636)		1,389		0001
Purchased Call/UBSIBAIV Index/UIB0000$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/18/2023	08/15/2025	1	261,074	524.79	10,064			3,142		10,552			(5,088)		1,029		0001
Purchased Call/UBSIBAIV Index/UIB0000$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2023	08/18/2025	2	508,954	525.08	19,651			6,200		20,442			(11,206)		2,020		0001
Purchased Call/UBSIBAIV Index/UIB0000$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2023	08/21/2025	4	905,477	525.62	33,436			10,693		35,855			(17,764)		3,617		0001
Purchased Call/UBSIBAIV Index/UIB0000$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/23/2023	08/22/2025	1	484,656	524.99	18,971			6,072		19,599			(9,538)		1,940		0001
Purchased Call/UBSIBAIV Index/UIB0000$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/24/2023	08/22/2025	2	533,520	525.93	19,209			6,176		20,939			(10,606)		2,136		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/UBSIBAIV Index/UIB0000SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/25/2023	08/22/2025	2	535,096	522.83	21,744			7,004		23,152			(11,003)		2,142		0001
Purchased Call/UBSIBAIV Index/UIB0000SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2023	08/25/2025	1	530,127	524.43	20,723			6,736		21,883			(10,447)		2,136		0001
Purchased Call/UBSIBAIV Index/UIB0001S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/29/2023	08/28/2025	3	1,382,353	525.48	55,878			18,362		55,369			(31,562)		5,605		0001
Purchased Call/UBSIBAIV Index/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2023	08/29/2025	2	698,041	527.95	26,497			8,783		25,863			(13,394)		2,836		0001
Purchased Call/UBSIBAIV Index/UIB0001S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2023	08/29/2025	2	383,529	528.5	14,693			4,883		13,958			(7,446)		1,558		0001
Purchased Call/UBSIBAIV Index/UIB0001S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/01/2023	08/29/2025	2	547,295	528.56	21,529			7,148		19,879			(10,900)		2,224		0001
Purchased Call/UBSIBAIV Index/UIB0001S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2023	08/29/2025	1	678,786	529.93	24,965			8,299		23,569			(13,506)		2,758		0001
Purchased Call/UBSIBAIV Index/UIB0001SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2023	09/05/2025	3	2,077,717	528.28	77,567			26,364		76,758			(41,272)		8,563		0001
Purchased Call/UBSIBAIV Index/UIB0001SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2023	09/04/2025	1	377,662	529.93	13,683			4,630		13,208			(6,889)		1,553		0001
Purchased Call/UBSIBAIV Index/UIB0001SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/07/2023	09/05/2025	2	802,778	527.46	30,314			10,331		30,446			(15,309)		3,309		0001
Purchased Call/UBSIBAIV Index/UIB0001SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2023	09/05/2025	2	836,579	526.66	32,910			11,233		32,544			(16,645)		3,448		0001
Purchased Call/UBSIBAIV Index/UIB0001SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2023	09/08/2025	3	972,266	527.57	37,599			12,966		36,862			(18,983)		4,031		0001
Purchased Call/UBSIBAIV Index/UIB0001SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/11/2025	2	1,592,607	528.59	60,845			21,156		58,639			(31,645)		6,643		0001
Purchased Call/UBSIBAIV Index/UIB0001SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2023	09/12/2025	2	610,833	528.65	23,206			8,102		22,472			(11,675)		2,553		0001
Purchased Call/UBSIBAIV Index/UIB0001SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/14/2023	09/12/2025	2	839,449	527.87	33,906			11,882		31,658			(18,172)		3,508		0001
Purchased Call/UBSIBAIV Index/UIB0001SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/15/2023	09/12/2025	1	942,547	530.74	33,121			11,620		32,411			(17,691)		3,939		0001
Purchased Call/UBSIBAIV Index/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/18/2023	09/15/2025	1	807,693	527.13	30,262			10,713		31,275			(17,538)		3,395		0001
Purchased Call/UBSIBAIV Index/UIB0001SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2023	09/18/2025	3	1,273,374	526.28	44,508	1,478		16,529		50,775			(25,216)		5,384		0001
Purchased Call/UBSIBAIV Index/UIB0001SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2023	09/19/2025	2	1,305,804	524.3	48,022			17,222		55,356			(25,652)		5,532		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0001SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/21/2023	09/19/2025	1	506,538	523.03	17,006			6,122		22,305			(8,585)		2,146		0001
Purchased Call/UBSIBAIV Index/UIB0002S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/22/2023	09/19/2025	1	433,165	517.74	15,754			5,679		22,216			(7,964)		1,835		0001
Purchased Call/UBSIBAIV Index/UIB0002S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2023	09/22/2025	1	595,997	515.7	23,900			8,691		32,393			(12,049)		2,539		0001
Purchased Call/UBSIBAIV Index/UIB0002S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2023	09/25/2025	2	1,609,670	517.94	55,338			20,302		82,397			(30,308)		6,896		0001
Purchased Call/UBSIBAIV Index/UIB0002S7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2023	09/26/2025	2	1,334,034	513.6	47,805			17,671		76,864			(25,871)		5,726		0001
Purchased Call/UBSIBAIV Index/UIB0002S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2023	09/26/2025	2	254,602	513	9,952			3,681		14,904			(7,264)		1,093		0001
Purchased Call/UBSIBAIV Index/UIB0002SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/29/2023	09/26/2025	2	749,018	514.99	27,087			10,028		41,586			(13,695)		3,215		0001
Purchased Call/UBSIBAIV Index/UIB0002SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/02/2023	09/29/2025	2	905,476	512.76	33,430			12,481		53,410			(16,856)		3,908		0001
Purchased Call/UBSIBAIV Index/UIB0002SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2023	10/02/2025	2	1,753,159	511.98	60,920			22,938		105,662			(32,513)		7,609		0001
Purchased Call/UBSIBAIV Index/UIB0002SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/04/2023	10/03/2025	2	907,595	508.14	34,652			13,108		60,291			(17,445)		3,946		0001
Purchased Call/UBSIBAIV Index/UIB0002SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/05/2023	10/03/2025	3	1,307,130	508.41	49,594			18,848		86,256			(26,194)		5,683		0001
Purchased Call/UBSIBAIV Index/UIB0002SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/06/2023	10/03/2025	3	632,017	507.27	24,070			9,204		42,892			(12,249)		2,748		0001
Purchased Call/UBSIBAIV Index/UIB0002SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/09/2023	10/06/2025	3	860,153	509.37	34,985			13,422		55,477			(18,940)		3,760		0001
Purchased Call/UBSIBAIV Index/UIB0002SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2023	10/08/2025	1	74,231	509.37	3,152			1,214		4,791			(1,587)		326		0001
Purchased Call/UBSIBAIV Index/UIB0002SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/10/2023	10/09/2025	2	1,242,993	508.72	53,749			20,757		81,557			(28,703)		5,463		0001
Purchased Call/UBSIBAIV Index/UIB0002SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/10/2025	2	1,030,841	513.96	40,007			15,504		59,222			(20,123)		4,538		0001
Purchased Call/UBSIBAIV Index/UIB0002SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/12/2023	10/10/2025	2	832,771	514.83	30,248			11,769		46,762			(15,275)		3,666		0001
Purchased Call/UBSIBAIV Index/UIB0002SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/13/2023	10/10/2025	1	327,579	512.7	12,504			4,870		19,446			(6,321)		1,442		0001
Purchased Call/UBSIBAIV Index/UIB0002SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2023	10/13/2025	3	1,530,968	512.65	61,635			24,227		91,117			(34,080)		6,776		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0003$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2023	10/16/2025	3	2,871,712	515.97	110,962			43,917		156,934			(58,278)		12,777		0001
Purchased Call/UBSIBAIV Index/UIB0003$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2023	10/17/2025	2	712,262	517.6	24,060			9,572		37,282			(12,122)		3,174		0001
Purchased Call/UBSIBAIV Index/UIB0003$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/20/2023	10/17/2025	2	668,772	512.65	22,759			9,073		39,871			(11,491)		2,981		0001
Purchased Call/UBSIBAIV Index/UIB0003$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/24/2023	10/17/2025	2	452,675	508.49	15,406			6,154		29,948			(7,794)		2,017		0001
Purchased Call/UBSIBAIV Index/UIB0003$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2023	10/20/2025	3	677,311	504.29	24,200			9,739		49,575			(12,207)		3,034		0001
Purchased Call/UBSIBAIV Index/UIB0003$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2023	10/23/2025	3	2,990,948	501.7	116,524			47,241		232,466			(60,833)		13,467		0001
Purchased Call/UBSIBAIV Index/UIB0003$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2023	10/24/2025	3	1,487,875	502.51	53,872			21,946		113,559			(29,592)		6,711		0001
Purchased Call/UBSIBAIV Index/UIB0003$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/26/2023	10/24/2025	1	962,356	500.44	35,365			14,438		76,954			(21,404)		4,340		0001
Purchased Call/UBSIBAIV Index/UIB0003$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/27/2023	10/24/2025	2	1,092,627	498.82	40,017			16,362		90,551			(21,732)		4,928		0001
Purchased Call/UBSIBAIV Index/UIB0003$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2023	10/27/2025	3	1,338,302	496.85	54,903			22,618		115,776			(32,037)		6,066		0001
Purchased Call/UBSIBAIV Index/UIB0003$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2023	10/30/2025	5	3,845,970	499.57	156,808			65,133		313,802			(83,034)		17,521		0001
Purchased Call/UBSIBAIV Index/UIB0003$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/02/2023	10/31/2025	2	1,073,285	501.45	43,007			17,905		84,011			(21,628)		4,898		0001
Purchased Call/UBSIBAIV Index/UIB0003$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/03/2023	10/31/2025	3	1,497,638	503.06	68,107			28,485		113,041			(34,407)		6,834		0001
Purchased Call/UBSIBAIV Index/UIB0003$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2023	10/31/2025	3	920,780	509.84	37,844			15,879		59,214			(19,180)		4,202		0001
Purchased Call/UBSIBAIV Index/UIB0003$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2023	11/03/2025	3	1,146,912	512.71	43,132			18,225		68,761			(21,799)		5,259		0001
Purchased Call/UBSIBAIV Index/UIB0003$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2023	11/05/2025	1	264,956	512.71	9,364			3,967		15,898			(4,714)		1,219		0001
Purchased Call/UBSIBAIV Index/UIB0003$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2023	11/06/2025	5	3,531,627	512.22	127,001			53,987		214,613			(68,158)		16,273		0001
Purchased Call/UBSIBAIV Index/UIB0003$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2023	11/07/2025	2	1,827,771	509.29	68,809			29,334		119,410			(34,633)		8,436		0001
Purchased Call/UBSIBAIV Index/UIB0004$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/09/2023	11/07/2025	2	1,552,107	508.94	57,491			24,586		102,261			(31,159)		7,163		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0004S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/10/2023	11/07/2025	2	1,559,559	507.36	63,150			27,056		106,706			(40,634)		7,198		0001
Purchased Call/UBSIBAIV Index/UIB0004S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2023	11/10/2025	3	1,561,468	509.69	61,951			26,763		101,130			(31,295)		7,241		0001
Purchased Call/UBSIBAIV Index/UIB0004S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2023	11/12/2025	3	1,628,008	509.69	71,078			30,816		105,511			(38,860)		7,574		0001
Purchased Call/UBSIBAIV Index/UIB0004S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2023	11/13/2025	3	2,342,442	510.09	101,176			43,931		150,402			(56,361)		10,915		0001
Purchased Call/UBSIBAIV Index/UIB0004SB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/16/2023	11/14/2025	3	1,216,602	515.32	47,040			20,517		68,602			(23,688)		5,678		0001
Purchased Call/UBSIBAIV Index/UIB0004SD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/17/2023	11/14/2025	3	933,492	515.89	35,249			15,448		51,873			(17,836)		4,357		0001
Purchased Call/UBSIBAIV Index/UIB0004SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2023	11/14/2025	3	2,428,642	514.05	99,835			43,764		141,437			(50,529)		11,334		0001
Purchased Call/UBSIBAIV Index/UIB0004SH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2023	11/17/2025	4	1,674,322	516.12	66,789			29,543		92,630			(34,801)		7,851		0001
Purchased Call/UBSIBAIV Index/UIB0004SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2023	11/20/2025	5	3,439,429	517.47	129,994	4,246		60,209		184,038			(69,591)		16,203		0001
Purchased Call/UBSIBAIV Index/UIB0004SL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2023	11/21/2025	4	1,646,354	517.82	63,064			28,225		87,343			(37,243)		7,768		0001
Purchased Call/UBSIBAIV Index/UIB0004SN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2023	11/21/2025	3	1,254,922	517.32	48,776			21,850		67,446			(26,313)		5,921		0001
Purchased Call/UBSIBAIV Index/UIB0004SR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	11/26/2025	2	475,410	517.89	18,500			8,388		25,243			(9,331)		2,260		0001
Purchased Call/UBSIBAIV Index/UIB0004SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/28/2023	11/26/2025	4	2,923,823	516.68	117,992			53,482		160,161			(59,497)		13,901		0001
Purchased Call/UBSIBAIV Index/UIB0004SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2023	11/24/2025	2	239,632	517.89	11,051			5,082		12,710			(5,688)		1,136		0001
Purchased Call/UBSIBAIV Index/UIB0004SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2023	11/28/2025	3	1,023,664	518.27	40,939			18,642		53,877			(20,613)		4,881		0001
Purchased Call/UBSIBAIV Index/UIB0004SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/30/2023	11/28/2025	4	1,566,080	519.02	62,041			28,354		80,832			(31,353)		7,468		0001
Purchased Call/UBSIBAIV Index/UIB0004SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2023	11/28/2025	6	7,589,330	520.12	292,433			134,072		380,554			(155,590)		36,191		0001
Purchased Call/UBSIBAIV Index/UIB0005S1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2023	12/01/2025	4	1,448,151	523.26	54,239			24,969		66,883			(28,407)		6,937		0001
Purchased Call/UBSIBAIV Index/UIB0005S3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/04/2025	3	3,419,116	522.45	123,737			57,311		161,727			(65,532)		16,451		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB00055	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2023	12/02/2025	1	56,047	523.26	1,944			898		2,590			(981)		269		0001
Purchased Call/UBSIBAIV Index/UIB00056	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/03/2024	12/05/2025	6	1,931,925	519.82	69,518	8,180		38,118		98,036			(54,193)		9,309		0001
Purchased Call/UBSIBAIV Index/UIB00058	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/07/2023	12/05/2025	3	892,751	518.65	35,691			16,658		46,703			(19,105)		4,302		0001
Purchased Call/UBSIBAIV Index/UIB0005A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2023	12/05/2025	3	1,155,274	519.55	45,721			21,355		59,040			(23,124)		5,567		0001
Purchased Call/UBSIBAIV Index/UIB0005C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2023	12/08/2025	4	2,284,969	520.45	91,326			42,933		114,253			(47,420)		11,059		0001
Purchased Call/UBSIBAIV Index/UIB0005F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2023	12/10/2025	3	784,384	520.45	33,937			16,086		39,267			(17,164)		3,807		0001
Purchased Call/UBSIBAIV Index/UIB0005G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/14/2023	12/11/2025	4	2,824,314	521.43	109,660	3,175		53,445		137,874			(61,189)		13,729		0001
Purchased Call/UBSIBAIV Index/UIB0005I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2024	12/12/2025	7	1,956,740	521.93	82,839	1,921		40,361		94,326			(46,484)		9,526		0001
Purchased Call/UBSIBAIV Index/UIB0005K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2023	12/12/2025	6	2,693,445	525.46	110,882	2,212		53,977		118,066			(62,625)		13,112		0001
Purchased Call/UBSIBAIV Index/UIB0005M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2023	12/12/2025	5	1,651,726	529.46	63,710			30,388		64,761			(33,409)		8,041		0001
Purchased Call/UBSIBAIV Index/UIB0005O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/18/2023	12/15/2025	3	1,507,688	529.04	59,205			28,401		59,973			(33,412)		7,371		0001
Purchased Call/UBSIBAIV Index/UIB0005R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2023	12/17/2025	4	2,389,036	529.04	94,741			45,679		95,190			(51,710)		11,714		0001
Purchased Call/UBSIBAIV Index/UIB0005S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2023	12/18/2025	6	1,471,236	529.33	53,406	4,430		28,006		58,193			(30,588)		7,224		0001
Purchased Call/UBSIBAIV Index/UIB0005U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/29/2023	12/19/2025	3	1,193,634	531.49	43,980			21,448		44,441			(23,399)		5,869		0001
Purchased Call/UBSIBAIV Index/UIB0005W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/21/2023	12/19/2025	5	1,081,284	527.95	43,460			21,177		44,488			(22,005)		5,317		0001
Purchased Call/UBSIBAIV Index/UIB0005Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/19/2025	4	1,623,960	529.18	62,908	2,142		31,777		64,559			(34,973)		7,985		0001
Purchased Call/UBSIBAIV Index/UIB0005Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/08/2024	12/22/2025	4	556,211	529.34	20,012	1,924		10,801		22,068			(11,086)		2,747		0001
Purchased Call/UBSIBAIV Index/UIB00062	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2023	12/26/2025	8	5,483,006	530.88	184,685	22,162		102,639		209,018			(105,623)		27,227		0001
Purchased Call/UBSIBAIV Index/UIB00064	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/28/2023	12/26/2025	5	2,107,266	532.3	47,649	27,106		37,152		77,150			(47,641)		10,464		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0006S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/04/2024	.12/26/2025	4	2,141,649	530.18		77,221		38,425		83,269			(41,066)		10,635		0001
Purchased Call/UBSIBAIV Index/UIB0006S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/10/2024	.12/29/2025	5	2,982,325	529.45		106,654		53,356		118,644			(54,608)		14,871		0001
Purchased Call/UBSIBAIV Index/UIB0006SA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/04/2024	.01/02/2026	6	4,156,059	527.6		147,958		74,695		174,527			(74,638)		20,837		0001
Purchased Call/UBSIBAIV Index/UIB0006SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/09/2024	.01/02/2026	5	2,314,922	526.08		84,885		43,013		101,295			(44,174)		11,606		0001
Purchased Call/UBSIBAIV Index/UIB0006SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/09/2024	.01/02/2026	3	3,356,541	523.31		129,332		65,516		158,087			(65,207)		16,829		0001
Purchased Call/UBSIBAIV Index/UIB0006SG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/09/2024	.01/05/2026	5	1,053,744	523.2		39,237		20,017		49,866			(21,207)		5,305		0001
Purchased Call/UBSIBAIV Index/UIB0006SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/10/2024	.01/07/2026	2	605,087	523.2		22,988		11,740		28,670			(12,621)		3,054		0001
Purchased Call/UBSIBAIV Index/UIB0006SK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/12/2024	.01/08/2026	7	2,868,053	524.21		105,049		53,889		132,432			(69,242)		14,497		0001
Purchased Call/UBSIBAIV Index/UIB0006SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/10/2024	.01/09/2026	7	2,984,542	522		112,182		57,849		146,052			(60,083)		15,106		0001
Purchased Call/UBSIBAIV Index/UIB0006SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/23/2024	.01/09/2026	6	2,561,371	522.56		98,811		51,067		123,547			(53,422)		12,964		0001
Purchased Call/UBSIBAIV Index/UIB0006SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/17/2024	.01/09/2026	5	2,706,321	522.65		101,124		52,220		130,233			(64,775)		13,697		0001
Purchased Call/UBSIBAIV Index/UIB0006SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/16/2024	.01/12/2026	2	2,079,864	522.51		73,417		38,080		100,631			(35,337)		10,569		0001
Purchased Call/UBSIBAIV Index/UIB0006SU	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/22/2024	.01/16/2026	4	5,444,787	518.63		205,301		107,449		291,227			(102,374)		27,814		0001
Purchased Call/UBSIBAIV Index/UIB0006SW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/18/2024	.01/16/2026	3	3,392,106	516.46		134,367		70,463		191,367			(70,544)		17,328		0001
Purchased Call/UBSIBAIV Index/UIB0006SY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/22/2024	.01/16/2026	4	1,988,492	516.62		82,095		43,231		111,745			(43,365)		10,158		0001
Purchased Call/UBSIBAIV Index/UIB0007S0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/22/2024	.01/16/2026	3	931,593	518.82		37,229		19,581		49,593			(18,738)		4,759		0001
Purchased Call/UBSIBAIV Index/UIB0007S2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/23/2024	.01/22/2026	3	4,129,362	520.31		158,330		83,983		212,460			(78,905)		21,260		0001
Purchased Call/UBSIBAIV Index/UIB0007S4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/25/2024	.01/23/2026	3	2,661,210	519.86		102,355		54,438		138,543			(49,846)		13,719		0001
Purchased Call/UBSIBAIV Index/UIB0007S6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	.01/25/2024	.01/23/2026	5	3,410,461	519.28		138,614		74,072		180,126			(93,288)		17,581		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0007$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/26/2024	01/23/2026	4	1,935,032	521		76,363		40,840		97,903			(40,770)		9,975		0001
Purchased Call/UBSIBAIV Index/UIB0007$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/26/2026	3	4,386,711	521.39		178,504		95,914		220,136			(85,799)		22,701		0001
Purchased Call/UBSIBAIV Index/UIB0007$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2024	01/29/2026	4	3,888,927	523.48		156,592		84,830		185,396			(73,926)		20,202		0001
Purchased Call/UBSIBAIV Index/UIB0007$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	01/30/2026	3	3,349,145	524.89		124,241		67,309		154,074			(59,939)		17,420		0001
Purchased Call/UBSIBAIV Index/UIB0007$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/02/2024	01/30/2026	4	2,556,216	522.24		106,161		57,720		125,835			(48,441)		13,296		0001
Purchased Call/UBSIBAIV Index/UIB0007$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/05/2024	01/30/2026	4	2,510,612	525.54		92,880		50,592		113,569			(45,247)		13,059		0001
Purchased Call/UBSIBAIV Index/UIB0007$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/02/2026	4	2,275,064	524.56		80,917		44,292		105,754			(38,081)		11,878		0001
Purchased Call/UBSIBAIV Index/UIB0007$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2024	02/05/2026	3	5,740,950	520.22		233,478		128,322		298,194			(113,493)		30,087		0001
Purchased Call/UBSIBAIV Index/UIB0007$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/08/2024	02/06/2026	5	2,658,451	522.27		105,480		58,172		131,282			(54,387)		13,950		0001
Purchased Call/UBSIBAIV Index/UIB0007$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/09/2024	02/06/2026	6	2,676,998	523.39		104,109		57,842		128,518			(49,521)		14,047		0001
Purchased Call/UBSIBAIV Index/UIB0007$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/12/2024	02/06/2026	6	3,006,267	522.85		115,627		64,105		146,307			(54,181)		15,775		0001
Purchased Call/UBSIBAIV Index/UIB0007$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/09/2026	5	1,919,816	522.53		75,841		42,514		94,347			(39,602)		10,111		0001
Purchased Call/UBSIBAIV Index/UIB0007$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/12/2026	5	4,613,596	523.93		165,138		92,481		219,248			(82,419)		24,389		0001
Purchased Call/UBSIBAIV Index/UIB0007$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/15/2024	02/13/2026	3	1,820,126	520.11		73,896		41,509		95,178			(51,481)		9,634		0001
Purchased Call/UBSIBAIV Index/UIB0008$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/15/2024	02/13/2026	5	1,611,621	521.3		66,980		37,852		81,843			(38,592)		8,530		0001
Purchased Call/UBSIBAIV Index/UIB0008$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/16/2024	02/13/2026	2	1,670,644	524.43		63,508		35,842		78,438			(27,666)		8,842		0001
Purchased Call/UBSIBAIV Index/UIB0008$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/13/2026	2	2,472,520	523.82		92,487		52,270		117,896			(40,217)		13,087		0001
Purchased Call/UBSIBAIV Index/UIB0008$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2024	02/19/2026	3	2,758,232	523.82		104,291		59,339		131,978			(46,151)		14,705		0001
Purchased Call/UBSIBAIV Index/UIB0008$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/21/2024	02/20/2026	4	1,985,612	522.4		83,218		47,589		98,492			(45,299)		10,599		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0008$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/22/2024	02/20/2026	3	1,986,848	524.97		82,011		46,956		92,403			(37,530)		10,606		0001
Purchased Call/UBSIBAIV Index/UIB0008$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/26/2024	02/20/2026	2	1,348,625	528.08		52,443		30,070		57,910			(23,828)		7,199		0001
Purchased Call/UBSIBAIV Index/UIB0008$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2024	02/23/2026	3	2,122,209	528.59		81,852		47,178		90,112			(35,930)		11,369		0001
Purchased Call/UBSIBAIV Index/UIB0008$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/27/2024	02/25/2026	1	52,088	528.59		2,020		1,167		2,215			(853)		280		0001
Purchased Call/UBSIBAIV Index/UIB0008$H	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2024	02/26/2026	3	5,438,498	528.44		212,167		122,737		232,306			(94,475)		29,239		0001
Purchased Call/UBSIBAIV Index/UIB0008$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/28/2024	02/27/2026	3	2,118,446	528.91		82,594		47,911		89,454			(34,683)		11,403		0001
Purchased Call/UBSIBAIV Index/UIB0008$L	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2024	02/27/2026	4	1,942,731	529.28		77,500		45,187		81,248			(35,478)		10,457		0001
Purchased Call/UBSIBAIV Index/UIB0008$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/01/2024	02/27/2026	4	3,176,882	530.22		125,488		73,334		129,634			(77,548)		17,100		0001
Purchased Call/UBSIBAIV Index/UIB0008$P	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/04/2024	02/27/2026	3	1,620,407	530.16		66,162		38,802		66,226			(63,751)		8,722		0001
Purchased Call/UBSIBAIV Index/UIB0008$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2024	03/04/2026	4	3,196,401	530.86		122,602		72,148		128,726			(53,307)		17,306		0001
Purchased Call/UBSIBAIV Index/UIB0008$T	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2024	03/05/2026	4	2,054,979	530.1		82,013		48,432		84,481			(38,234)		11,139		0001
Purchased Call/UBSIBAIV Index/UIB0008$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/07/2024	03/06/2026	4	2,095,091	530.09		87,518		51,888		86,214			(39,978)		11,370		0001
Purchased Call/UBSIBAIV Index/UIB0008$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/06/2026	4	2,145,665	532.79		86,957		51,595		82,237			(36,696)		11,644		0001
Purchased Call/UBSIBAIV Index/UIB0008$Z	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2024	03/06/2026	2	1,719,925	533.9		69,157		41,045		63,994			(28,112)		9,334		0001
Purchased Call/UBSIBAIV Index/UIB0009$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/12/2024	03/09/2026	1	147,341	533.9		6,024		3,590		5,495			(2,435)		802		0001
Purchased Call/UBSIBAIV Index/UIB0009$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2024	03/11/2026	4	3,786,035	535.68		150,214		89,719		134,829			(69,419)		20,666		0001
Purchased Call/UBSIBAIV Index/UIB0009$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2024	03/12/2026	4	2,132,783	536.61		85,619		51,352		74,125			(34,267)		11,655		0001
Purchased Call/UBSIBAIV Index/UIB0009$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/14/2024	03/13/2026	2	1,733,844	538.61		66,312		39,898		57,096			(27,618)		9,486		0001
Purchased Call/UBSIBAIV Index/UIB0009$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/13/2026	4	1,720,345	538.34		67,259		40,592		57,075			(26,666)		9,412		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB0009$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2024	03/13/2026	3	1,148,939	538.34		45,606		27,540		38,118			(18,066)		6,286		0001
Purchased Call/UBSIBAIV Index/UIB0009$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2024	03/18/2026	5	2,630,558	539.07		103,733		63,132		85,932			(54,016)		14,474		0001
Purchased Call/UBSIBAIV Index/UIB0009$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2024	03/19/2026	3	2,120,630	540.07		86,466		52,679		67,449			(38,920)		11,681		0001
Purchased Call/UBSIBAIV Index/UIB0009$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/21/2024	03/20/2026	2	958,202	542.24		38,098		23,284		28,713			(23,597)		5,284		0001
Purchased Call/UBSIBAIV Index/UIB0009$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/22/2024	03/20/2026	3	1,580,741	543.94		55,593		34,420		45,142			(29,267)		8,717		0001
Purchased Call/UBSIBAIV Index/UIB0009$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/25/2024	03/20/2026	2	2,160,681	542.41		82,695		50,677		64,437			(32,017)		11,915		0001
Purchased Call/UBSIBAIV Index/UIB0009$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/25/2026	5	4,338,893	542.21		168,381		103,860		130,788			(67,707)		24,062		0001
Purchased Call/UBSIBAIV Index/UIB0009$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/26/2026	4	1,726,875	542.05		72,131		44,612		52,340			(27,519)		9,587		0001
Purchased Call/UBSIBAIV Index/UIB0009$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/01/2024	03/27/2026	2	1,621,762	545.76		63,741		39,568		44,305			(25,428)		9,014		0001
Purchased Call/UBSIBAIV Index/UIB000A$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/10/2026	2	1,337,163	543.28		50,794		32,518		39,756			(21,631)		7,546		0001
Purchased Call/UBSIBAIV Index/UIB000A$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/11/2024	04/09/2026	2	1,473,082	545.8		53,384		34,010		40,774			(19,374)		8,304		0001
Purchased Call/UBSIBAIV Index/UIB000A$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/08/2026	4	5,676,475	546.3		206,374		131,318		154,745			(84,035)		31,966		0001
Purchased Call/UBSIBAIV Index/UIB000A$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2024	04/17/2026	4	1,337,381	535.7		52,021		33,877		49,056			(18,143)		7,604		0001
Purchased Call/UBSIBAIV Index/UIB000A$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	04/15/2026	5	3,084,396	537.88		115,130		75,490		106,659			(45,589)		17,500		0001
Purchased Call/UBSIBAIV Index/UIB000B$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/07/2026	3	2,084,424	543.37		79,459		53,721		63,456			(25,738)		12,100		0001
Purchased Call/UBSIBAIV Index/UIB000A$U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	04/24/2026	3	2,725,243	540.81		108,203		71,501		87,830			(36,701)		15,610		0001
Purchased Call/UBSIBAIV Index/UIB000B$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2024	05/21/2026	4	1,269,955	543.29		43,783		30,464		39,245			(13,319)		7,476		0001
Purchased Call/UBSIBAIV Index/UIB000C$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/07/2024	06/05/2026	2	1,284,569	536.24		48,769		35,032		48,194			(13,737)		7,674		0001
Purchased Call/UBSIBAIV Index/UIB000B$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	05/08/2026	2	990,799	542.53		39,856		27,058		30,880			(15,866)		5,757		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000B$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/02/2024	04/30/2026	3	1,585,429	538.42		59,832		39,881		54,725			(19,951)		9,138		0001
Purchased Call/UBSIBAIV Index/UIB000A$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/29/2024	04/24/2026	2	1,392,644	541.66		54,317		35,923		43,867			(22,072)		7,977		0001
Purchased Call/UBSIBAIV Index/UIB000C$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/22/2026	3	1,928,489	539.07		74,177		52,104		66,624			(22,073)		11,364		0001
Purchased Call/UBSIBAIV Index/UIB000A$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/01/2024	04/29/2026	3	4,675,878	544.3		155,790		103,555		137,736			(54,661)		26,922		0001
Purchased Call/UBSIBAIV Index/UIB000C$3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/29/2024	05/26/2026	1	527,777	539.07		18,583		13,072		18,291			(5,511)		3,122		0001
Purchased Call/UBSIBAIV Index/UIB000A$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/26/2024	04/22/2026	3	2,828,096	537.85		111,900		73,320		98,444			(39,770)		16,165		0001
Purchased Call/UBSIBAIV Index/UIB000B$9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	05/06/2026	2	2,982,850	541.88		117,858		79,452		94,427			(43,333)		17,298		0001
Purchased Call/UBSIBAIV Index/UIB000A$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/23/2024	04/17/2026	3	2,221,110	536.15		88,732		57,832		80,520			(30,901)		12,629		0001
Purchased Call/UBSIBAIV Index/UIB000D$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2024	06/18/2026	2	1,834,706	536.41		69,552		51,279		69,169			(18,272)		11,096		0001
Purchased Call/UBSIBAIV Index/UIB000A$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/13/2024	04/24/2026	3	1,612,350	539.95		63,182		41,706		53,174			(21,476)		9,235		0001
Purchased Call/UBSIBAIV Index/UIB000C$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/10/2026	3	4,160,079	536.04		153,854		111,167		157,409			(44,983)		24,970		0001
Purchased Call/UBSIBAIV Index/UIB000A$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/09/2024	04/02/2026	3	966,144	545.83		36,915		23,365		26,517			(18,230)		5,405		0001
Purchased Call/UBSIBAIV Index/UIB000D$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2024	06/24/2026	4	3,977,196	537.7		144,633		107,312		145,830			(38,086)		24,188		0001
Purchased Call/UBSIBAIV Index/UIB000D$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	06/26/2026	5	2,238,710	535.51		87,529		65,590		86,759			(34,831)		13,640		0001
Purchased Call/UBSIBAIV Index/UIB0009$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/02/2026	4	1,960,783	546.11		72,359		45,620		53,388			(26,739)		10,970		0001
Purchased Call/UBSIBAIV Index/UIB000B$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	05/01/2026	4	1,533,452	537.13		59,792		40,283		54,789			(25,805)		8,847		0001
Purchased Call/UBSIBAIV Index/UIB000A$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/07/2024	04/23/2026	3	2,020,992	539.06		79,433		52,214		68,190			(27,220)		11,564		0001
Purchased Call/UBSIBAIV Index/UIB000C$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	05/29/2026	2	1,998,600	538.45		81,542		57,796		70,540			(43,489)		11,859		0001
Purchased Call/UBSIBAIV Index/UIB000B$5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/03/2024	05/01/2026	2	559,042	538.08		22,673		15,196		19,485			(7,477)		3,225		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/UBSIBAIV Index/UIB000BSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/28/2024	05/15/2026	3	944,229	542.91		36,116		24,916		29,317			(11,200)		5,526		0001
Purchased Call/UBSIBAIV Index/UIB000C$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/12/2024	06/11/2026	4	2,164,467	533.96		84,024		61,046		86,275			(24,128)		13,004		0001
Purchased Call/UBSIBAIV Index/UIB000D$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	06/26/2026	3	1,864,239	534.93		71,726		53,629		73,277			(19,642)		11,359		0001
Purchased Call/UBSIBAIV Index/UIB000C$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/06/2024	06/04/2026	3	1,018,513	536.6		38,844		28,080		37,842			(46,764)		6,078		0001
Purchased Call/UBSIBAIV Index/UIB000C$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	4	972,858	534.26		35,523		25,898		38,518			(10,866)		5,850		0001
Purchased Call/UBSIBAIV Index/UIB000C$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	3	2,022,143	536.52		77,225		55,398		75,335			(23,079)		12,080		0001
Purchased Call/UBSIBAIV Index/UIB000C$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2024	05/29/2026	3	1,567,465	542.66		53,364		37,877		49,604			(16,306)		9,300		0001
Purchased Call/UBSIBAIV Index/UIB000D$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/27/2024	06/25/2026	3	1,016,075	535.17		39,332		29,233		39,680			(10,921)		6,185		0001
Purchased Call/UBSIBAIV Index/UIB0009$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/03/2024	04/02/2026	3	1,877,035	545.12		72,998		45,861		52,566			(27,136)		10,502		0001
Purchased Call/UBSIBAIV Index/UIB000A$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/17/2024	04/16/2026	2	920,627	536.49		34,831		22,543		33,052			(12,287)		5,229		0001
Purchased Call/UBSIBAIV Index/UIB000A$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/10/2026	3	1,124,086	543.82		39,161		25,104		32,924			(19,640)		6,344		0001
Purchased Call/UBSIBAIV Index/UIB000A$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/05/2024	04/02/2026	2	1,089,962	544.37		43,231		27,269		31,178			(17,199)		6,098		0001
Purchased Call/UBSIBAIV Index/UIB000C$W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/17/2026	3	4,037,335	533.41		161,283		118,333		163,728			(50,879)		24,394		0001
Purchased Call/UBSIBAIV Index/UIB000BSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2024	05/15/2026	3	1,548,941	544.46		57,231		39,408		46,134			(17,823)		9,064		0001
Purchased Call/UBSIBAIV Index/UIB000BSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/24/2024	05/22/2026	2	601,981	536.31		24,336		17,038		22,319			(7,298)		3,547		0001
Purchased Call/UBSIBAIV Index/UIB000C$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/31/2024	05/29/2026	3	1,510,337	535.44		63,056		44,640		57,526			(20,199)		8,961		0001
Purchased Call/UBSIBAIV Index/UIB000A$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/18/2024	04/17/2026	2	1,178,598	536.1		44,791		29,109		42,783			(15,683)		6,701		0001
Purchased Call/UBSIBAIV Index/UIB000BSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/08/2026	2	1,243,032	544.43		46,675		31,766		36,806			(17,116)		7,223		0001
Purchased Call/UBSIBAIV Index/UIB000A$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2024	04/10/2026	2	1,356,752	540.02		49,285		31,632		44,108			(21,932)		7,657		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000BSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/23/2024	05/22/2026	2	2,014,539	539.24		72,552		50,713		69,291			(21,840)		11,871		0001
Purchased Call/UBSIBAIV Index/UIB000BSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/14/2024	05/13/2026	2	2,392,555	543.56		91,577		62,609		72,870			(34,596)		13,973		0001
Purchased Call/UBSIBAIV Index/UIB000C$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/30/2024	05/28/2026	2	3,876,925	538.27		140,077		98,693		137,360			(42,464)		22,981		0001
Purchased Call/UBSIBAIV Index/UIB000CSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/14/2024	06/12/2026	4	1,392,068	535.25		52,293		38,037		53,789			(14,256)		8,371		0001
Purchased Call/UBSIBAIV Index/UIB000CSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/04/2024	06/03/2026	3	3,645,444	537.76		135,601		96,883		131,441			(40,077)		21,735		0001
Purchased Call/UBSIBAIV Index/UIB000CSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/20/2024	06/18/2026	2	2,058,240	534.72		82,101		60,446		80,896			(22,493)		12,448		0001
Purchased Call/UBSIBAIV Index/UIB00098U	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/04/2024	04/01/2026	3	2,722,431	545.5		104,022		65,119		75,343			(42,384)		15,215		0001
Purchased Call/UBSIBAIV Index/UIB000BS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/08/2024	05/01/2026	3	946,810	540.05		38,074		25,561		31,332			(12,513)		5,463		0001
Purchased Call/UBSIBAIV Index/UIB000DS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/24/2024	06/18/2026	1	1,072,147	535.59		43,099		31,817		41,247			(17,054)		6,484		0001
Purchased Call/UBSIBAIV Index/UIB000CSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/10/2024	06/05/2026	2	1,055,491	535.78		40,527		29,151		40,057			(11,377)		6,305		0001
Purchased Call/UBSIBAIV Index/UIB000BSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/15/2024	05/14/2026	2	945,697	543.41		36,767		25,217		28,946			(11,550)		5,529		0001
Purchased Call/UBSIBAIV Index/UIB000BSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/21/2024	05/15/2026	2	861,200	543.46		31,968		22,069		26,349			(9,899)		5,040		0001
Purchased Call/UBSIBAIV Index/UIB00098S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2024	03/27/2026	2	2,035,072	546.74		75,922		47,259		54,053			(29,859)		11,311		0001
Purchased Call/UBSIBAIV Index/UIB000BST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/22/2024	05/20/2026	2	3,107,851	541.81		121,986		84,579		99,792			(42,641)		18,278		0001
Purchased Call/UBSIBAIV Index/UIB000BSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/10/2024	05/08/2026	2	1,527,341	544.98		57,761		39,256		44,553			(18,505)		8,875		0001
Purchased Call/UBSIBAIV Index/UIB000CSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/17/2024	06/12/2026	2	858,792	531.09		34,863		25,453		36,724			(12,514)		5,165		0001
Purchased Call/UBSIBAIV Index/UIB000DSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/02/2026	4	2,044,152	538.57		77,201		58,559		73,768			(18,642)		12,524		0001
Purchased Call/UBSIBAIV Index/UIB000DSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/16/2024	07/10/2026	2	1,768,868	542.56		74,482		57,187		58,109			(19,146)		10,916		0001
Purchased Call/UBSIBAIV Index/UIB000ES0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/31/2026	2	718,673	545.52		23,809		18,946		22,279			(4,863)		4,518		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000F$N	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/26/2024	08/21/2026	3	1,110,948	540.49		46,617		38,518		39,612			(8,099)		7,110		0001
Purchased Call/UBSIBAIV Index/UIB000ES$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/31/2026	3	1,189,441	549.81		40,782		32,409		33,036			(9,255)		7,477		0001
Purchased Call/UBSIBAIV Index/UIB000F$Y	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/28/2026	4	2,325,253	541.42		91,929		76,872		81,455			(18,713)		14,968		0001
Purchased Call/UBSIBAIV Index/UIB000FS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/13/2026	2	1,452,590	536.94		57,334		46,464		56,092			(10,871)		9,234		0001
Purchased Call/UBSIBAIV Index/UIB000F$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/21/2026	4	1,148,245	543.78		44,384		36,694		37,793			(8,475)		7,349		0001
Purchased Call/UBSIBAIV Index/UIB000GSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/04/2026	3	1,627,199	540.93		59,474		50,232		57,956			(10,999)		10,535		0001
Purchased Call/UBSIBAIV Index/UIB000HSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/25/2024	09/25/2026	2	2,180,537	548.84		89,890		78,318		65,097			(12,390)		14,358		0001
Purchased Call/UBSIBAIV Index/UIB000F$F	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/19/2026	4	2,777,266	541.5		110,086		90,199		96,500			(21,791)		17,745		0001
Purchased Call/UBSIBAIV Index/UIB000HS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	09/22/2026	2	390,203	547.16		15,871		13,733		12,111			(2,138)		2,563		0001
Purchased Call/UBSIBAIV Index/UIB000F$J	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2024	08/21/2026	2	1,271,070	543.69		46,607		38,362		41,920			(8,245)		8,135		0001
Purchased Call/UBSIBAIV Index/UIB000GS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/30/2024	08/31/2026	2	454,208	543.07		17,070		14,305		15,321			(2,765)		2,931		0001
Purchased Call/UBSIBAIV Index/UIB000HS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/26/2024	09/24/2026	3	1,333,480	549.85		51,995		45,180		38,794			(6,815)		8,773		0001
Purchased Call/UBSIBAIV Index/UIB000GSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/11/2026	4	2,201,884	541.47		88,093		75,106		77,776			(19,304)		14,337		0001
Purchased Call/UBSIBAIV Index/UIB000ES$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/07/2026	3	2,519,691	528		107,463		86,434		119,285			(22,010)		15,936		0001
Purchased Call/UBSIBAIV Index/UIB000GSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/04/2026	4	1,490,182	537.16		62,410		52,812		58,027			(17,752)		9,648		0001
Purchased Call/UBSIBAIV Index/UIB000FSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/15/2024	08/14/2026	3	1,609,346	539.15		63,573		51,811		58,980			(11,763)		10,239		0001
Purchased Call/UBSIBAIV Index/UIB000F$D	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/14/2026	4	874,722	539.5		35,582		29,045		31,795			(6,537)		5,565		0001
Purchased Call/UBSIBAIV Index/UIB000FSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/28/2026	2	1,759,966	541.75		70,887		59,213		61,163			(14,037)		11,329		0001
Purchased Call/UBSIBAIV Index/UIB000ES$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/05/2024	07/31/2026	2	1,406,142	539.62		45,365		36,150		50,472			(9,886)		8,840		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000GSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/13/2024	09/11/2026	2	1,709,592	543.66		68,566		58,600		57,304			(9,966)		11,132		0001
Purchased Call/UBSIBAIV Index/UIB000GSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/15/2026	1	316,348	543.66		12,953		11,097		10,633			(1,856)		2,066		0001
Purchased Call/UBSIBAIV Index/UIB000ES/W	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/08/2024	08/06/2026	2	624,447	531.63		23,351		18,730		27,196			(4,620)		3,946		0001
Purchased Call/UBSIBAIV Index/UIB000GSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/10/2024	09/08/2026	1	383,475	537.16		16,106		13,643		14,968			(2,462)		2,491		0001
Purchased Call/UBSIBAIV Index/UIB000F$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/13/2024	08/12/2026	4	3,030,147	533.35		128,532		104,071		127,234			(24,461)		19,246		0001
Purchased Call/UBSIBAIV Index/UIB000DSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/01/2026	3	2,741,878	534.08		113,162		85,194		110,371			(36,438)		16,783		0001
Purchased Call/UBSIBAIV Index/UIB000ES/E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2026	2	1,414,482	539.17		61,184		48,093		51,083			(13,092)		8,838		0001
Purchased Call/UBSIBAIV Index/UIB000DSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/11/2024	07/10/2026	2	1,087,374	537.9		44,446		34,028		40,121			(10,418)		6,710		0001
Purchased Call/UBSIBAIV Index/UIB000ES6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	07/22/2026	3	3,447,860	545.51		128,111		99,964		106,120			(37,083)		21,505		0001
Purchased Call/UBSIBAIV Index/UIB000ES/G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/29/2024	07/24/2026	1	974,979	544.33		38,402		30,223		30,971			(9,017)		6,092		0001
Purchased Call/UBSIBAIV Index/UIB000DSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/12/2024	07/08/2026	5	3,369,627	537.62		127,920		97,426		125,013			(37,137)		20,757		0001
Purchased Call/UBSIBAIV Index/UIB000ES0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/17/2026	2	1,792,975	551.11		63,502		49,229		47,499			(19,746)		11,134		0001
Purchased Call/UBSIBAIV Index/UIB000F$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2024	08/20/2026	2	1,041,732	541.7		41,394		33,988		36,046			(9,257)		6,661		0001
Purchased Call/UBSIBAIV Index/UIB000F$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/19/2024	08/07/2026	3	872,735	533.66		35,122		28,374		36,280			(13,806)		5,520		0001
Purchased Call/UBSIBAIV Index/UIB000DSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/17/2024	07/16/2026	2	1,140,225	551.2		43,158		33,336		30,105			(9,822)		7,074		0001
Purchased Call/UBSIBAIV Index/UIB000ES8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/24/2024	07/23/2026	3	1,126,215	544.45		37,641		29,439		35,638			(10,058)		7,031		0001
Purchased Call/UBSIBAIV Index/UIB000ES/A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/26/2024	07/24/2026	2	1,411,593	537.37		58,580		45,993		53,262			(13,971)		8,820		0001
Purchased Call/UBSIBAIV Index/UIB000F$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/09/2024	08/07/2026	2	1,655,261	531.82		67,231		54,154		71,814			(31,280)		10,469		0001
Purchased Call/UBSIBAIV Index/UIB000D$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/02/2024	06/26/2026	2	1,482,513	534.96		56,444		42,258		58,230			(15,378)		9,033		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000ES2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/19/2024	07/17/2026	2	1,703,341	547.28		62,024		48,150		49,883			(15,963)		10,577		0001
Purchased Call/UBSIBAIV Index/UIB000HS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/23/2026	3	4,027,628	547.69		166,187		144,042		123,476			(22,145)		26,478		0001
Purchased Call/UBSIBAIV Index/UIB000DSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/10/2024	07/09/2026	1	1,441,807	535.91		58,112		44,284		55,808			(13,829)		8,889		0001
Purchased Call/UBSIBAIV Index/UIB000DSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/03/2024	07/02/2026	2	943,710	536.91		38,128		28,811		35,481			(9,317)		5,782		0001
Purchased Call/UBSIBAIV Index/UIB000EST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/07/2024	08/05/2026	4	2,487,918	531.97		96,846		77,504		107,450			(19,342)		15,708		0001
Purchased Call/UBSIBAIV Index/UIB000GSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/16/2024	09/11/2026	2	2,632,898	542.04		108,348		92,538		91,752			(18,370)		17,144		0001
Purchased Call/UBSIBAIV Index/UIB000DSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/25/2024	07/15/2026	4	4,227,628	545.82		181,896		140,180		128,331			(49,331)		26,206		0001
Purchased Call/UBSIBAIV Index/UIB000ESL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/02/2024	07/30/2026	3	1,380,581	546.31		55,442		43,901		41,914			(11,540)		8,672		0001
Purchased Call/UBSIBAIV Index/UIB000ESI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/06/2024	07/29/2026	3	3,288,737	545.16		130,313		102,913		102,716			(30,042)		20,639		0001
Purchased Call/UBSIBAIV Index/UIB000FSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/28/2024	08/27/2026	2	1,067,571	543.32		40,572		33,685		35,690			(14,157)		6,867		0001
Purchased Call/UBSIBAIV Index/UIB000FS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/16/2024	08/14/2026	3	1,402,757	537.17		57,649		47,032		53,907			(10,616)		8,925		0001
Purchased Call/UBSIBAIV Index/UIB000DSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/05/2024	07/02/2026	3	1,696,646	539.18		64,699		48,998		60,306			(15,702)		10,395		0001
Purchased Call/UBSIBAIV Index/UIB000GSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/10/2026	3	953,734	540.13		38,909		33,065		34,760			(5,844)		6,205		0001
Purchased Call/UBSIBAIV Index/UIB000GS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/03/2026	3	2,600,842	539.39		105,761		88,841		96,031			(19,075)		16,825		0001
Purchased Call/UBSIBAIV Index/UIB000ES4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2024	07/17/2026	2	1,662,130	544.48		65,475		50,902		52,301			(14,573)		10,321		0001
Purchased Call/UBSIBAIV Index/UIB000DSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/15/2024	07/10/2026	3	1,988,973	540.27		86,836		66,648		69,206			(26,462)		12,274		0001
Purchased Call/UBSIBAIV Index/UIB000GSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/11/2024	09/09/2026	3	2,493,127	539.54		99,757		84,610		92,082			(22,152)		16,207		0001
Purchased Call/UBSIBAIV Index/UIB000GS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/03/2024	08/28/2026	3	1,574,307	543.07		57,317		48,043		52,990			(27,903)		10,134		0001
Purchased Call/UBSIBAIV Index/UIB000HS4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/23/2024	09/18/2026	1	1,677,333	547.16		66,768		57,718		51,895			(9,050)		10,983		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000GSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/18/2026	3	1,393,911	547.65		54,409		46,972		42,606			(7,437)		9,127		0001
Purchased Call/UBSIBAIV Index/UIB000F$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/26/2026	3	2,243,417	543.26		87,674		72,627		75,054			(17,378)		14,418		0001
Purchased Call/UBSIBAIV Index/UIB000GSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/20/2024	09/17/2026	2	536,988	545.39		21,064		18,092		17,334			(2,972)		3,513		0001
Purchased Call/UBSIBAIV Index/UIB000HS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/24/2024	09/21/2026	2	342,162	547.16		14,020		12,133		10,612			(1,887)		2,246		0001
Purchased Call/UBSIBAIV Index/UIB000GST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/16/2026	3	3,238,294	544.59		129,849		111,316		106,502			(19,746)		21,171		0001
Purchased Call/UBSIBAIV Index/UIB000GS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/06/2024	09/04/2026	2	1,408,572	540.8		54,957		46,323		50,326			(8,634)		9,120		0001
Purchased Call/UBSIBAIV Index/UIB000GSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/17/2024	09/14/2026	1	279,717	543.66		11,448		9,806		9,395			(2,640)		1,826		0001
Purchased Call/UBSIBAIV Index/UIB000F$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/24/2026	1	89,837	543.78		3,483		2,882		2,963			(600)		576		0001
Purchased Call/UBSIBAIV Index/UIB000HSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/25/2026	2	1,197,087	551.26		46,160		40,307		33,654			(5,853)		7,882		0001
Purchased Call/UBSIBAIV Index/UIB000F$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/27/2024	08/25/2026	1	78,135	543.78		3,030		2,509		2,579			(522)		502		0001
Purchased Call/UBSIBAIV Index/UIB000GSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2024	09/18/2026	1	1,373,172	544.94		57,352		49,442		44,846			(7,911)		8,992		0001
Purchased Call/UBSIBAIV Index/UIB000GS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/01/2026	1	430,640	543.07		16,066		13,473		14,537			(2,593)		2,781		0001
Purchased Call/UBSIBAIV Index/UIB000GS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/04/2024	09/02/2026	1	409,694	543.07		15,292		12,827		13,840			(2,464)		2,648		0001
Purchased Call/UBSIBAIV Index/UIB000HSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/27/2024	09/29/2026	2	738,540	550.47		28,312		24,795		21,243			(4,792)		4,878		0001
Purchased Call/UBSIBAIV Index/UIB000HSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/25/2026	3	1,148,413	550.47		44,122		38,603		32,926			(7,062)		7,562		0001
Purchased Call/UBSIBAIV Index/UIB000HSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/03/2024	10/02/2026	3	1,464,416	548.62		54,734		48,400		44,189			(6,933)		9,696		0001
Purchased Call/UBSIBAIV Index/UIB000L$V	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/23/2026	2	4,444,615	541.07		180,511		179,415		168,687			(1,097)		31,255		0001
Purchased Call/UBSIBAIV Index/UIB000K$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/20/2026	2	2,379,159	553.25		93,267		88,222		66,673			(5,045)		16,344		0001
Purchased Call/UBSIBAIV Index/UIB000L$X	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2024	12/24/2026	4	4,042,430	543.99		152,370		152,100		143,827			(270)		28,447		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000JS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/30/2026	3	2,547,584	543.18		97,539		89,458		89,276			(8,081)		17,232		0001
Purchased Call/UBSIBAIV Index/UIB000KSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/04/2024	11/27/2026	3	2,612,642	559.52		101,491		97,355		63,171			(4,137)		18,039		0001
Purchased Call/UBSIBAIV Index/UIB000LS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/12/2024	12/11/2026	4	2,131,284	554.35		81,542		79,561		59,122			(1,981)		14,863		0001
Purchased Call/UBSIBAIV Index/UIB000LSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/21/2026	1	454,190	540.08		17,668		17,474		17,602			(194)		3,190		0001
Purchased Call/UBSIBAIV Index/UIB000JS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/29/2026	2	1,057,654	542.95		42,215		38,718		37,235			(4,870)		7,149		0001
Purchased Call/UBSIBAIV Index/UIB000LSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/24/2024	12/18/2026	3	1,619,531	540.08		64,079		63,523		62,663			(555)		11,349		0001
Purchased Call/UBSIBAIV Index/UIB000KSC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/20/2026	3	1,585,732	558.59		61,094		58,126		38,999			(2,968)		10,893		0001
Purchased Call/UBSIBAIV Index/UIB000HSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/07/2024	10/02/2026	3	1,045,959	545.86		41,839		37,048		33,750			(8,825)		6,925		0001
Purchased Call/UBSIBAIV Index/UIB000MS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2024	12/24/2026	3	2,234,729	542.3		84,058		83,997		82,576			(61)		15,726		0001
Purchased Call/UBSIBAIV Index/UIB000MS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/28/2026	1	1,046,417	542.3		40,706		40,650		38,754			(56)		7,384		0001
Purchased Call/UBSIBAIV Index/UIB000JSA	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/03/2026	1	492,990	540.64		19,276		17,767		18,360			(15,671)		3,345		0001
Purchased Call/UBSIBAIV Index/UIB000HSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/01/2026	3	970,895	549.02		37,599		33,050		28,991			(6,545)		6,423		0001
Purchased Call/UBSIBAIV Index/UIB000JSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/13/2026	3	1,412,867	552.76		55,930		52,667		39,841			(3,263)		9,656		0001
Purchased Call/UBSIBAIV Index/UIB000LSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/18/2026	3	1,707,236	540.39		64,748		63,857		65,604			(891)		11,964		0001
Purchased Call/UBSIBAIV Index/UIB000LSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/11/2026	3	2,213,555	551.19		85,375		83,676		66,187			(1,700)		15,436		0001
Purchased Call/UBSIBAIV Index/UIB000LS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/08/2026	1	600,416	558.15		23,476		22,767		15,161			(709)		4,178		0001
Purchased Call/UBSIBAIV Index/UIB000KSH	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/26/2024	11/25/2026	3	3,319,886	557.99		130,225		124,556		83,220			(12,660)		22,889		0001
Purchased Call/UBSIBAIV Index/UIB000KS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/21/2024	11/20/2026	3	1,809,226	554.98		74,348		70,655		48,609			(8,869)		12,429		0001
Purchased Call/UBSIBAIV Index/UIB000LSE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/15/2026	1	798,668	551.19		31,148		30,506		23,950			(642)		5,585		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000LST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/20/2024	12/22/2026	1	176,952	540.08		6,883		6,808		6,861			(76)		1,244		0001
Purchased Call/UBSIBAIV Index/UIB0001SP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/23/2024	10/22/2026	2	1,756,736	543.38		65,298		59,263		60,953			(23,581)		11,811		0001
Purchased Call/UBSIBAIV Index/UIB0001SV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/23/2026	3	2,461,332	542.33		97,043		88,581		87,574			(10,365)		16,561		0001
Purchased Call/UBSIBAIV Index/UIB0001SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/25/2024	10/23/2026	3	1,989,560	540.63		81,308		74,135		73,629			(11,049)		13,387		0001
Purchased Call/UBSIBAIV Index/UIB000KS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/18/2026	3	2,954,939	554.15		113,944		107,583		80,886			(6,361)		20,270		0001
Purchased Call/UBSIBAIV Index/UIB000KS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/20/2024	11/19/2026	2	1,118,477	553.66		43,684		41,384		31,007			(2,300)		7,678		0001
Purchased Call/UBSIBAIV Index/UIB0001SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/20/2026	1	325,080	546.95		12,743		11,500		10,352			(6,052)		2,182		0001
Purchased Call/UBSIBAIV Index/UIB000HST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/05/2026	2	455,740	546.76		17,360		15,364		14,421			(1,996)		3,024		0001
Purchased Call/UBSIBAIV Index/UIB0001SE	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/16/2026	1	1,228,729	547.17		46,933		42,272		38,811			(4,661)		8,224		0001
Purchased Call/UBSIBAIV Index/UIB000LS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/07/2026	1	773,940	558.15		30,261		29,345		19,526			(916)		5,382		0001
Purchased Call/UBSIBAIV Index/UIB000JSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/06/2026	3	3,000,720	553.91		117,250		108,807		81,821			(8,443)		20,403		0001
Purchased Call/UBSIBAIV Index/UIB0001SM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/22/2024	10/21/2026	1	1,600,271	544.14		61,553		55,711		54,508			(11,659)		10,751		0001
Purchased Call/UBSIBAIV Index/UIB000KSP	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/30/2026	1	430,465	559.37		16,788		16,118		10,475			(670)		2,979		0001
Purchased Call/UBSIBAIV Index/UIB000LS0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/23/2024	12/18/2026	3	2,030,884	538.44		81,278		80,371		81,459			(907)		14,232		0001
Purchased Call/UBSIBAIV Index/UIB000LSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/16/2024	12/11/2026	4	2,211,555	552.55		84,002		82,253		64,035			(1,749)		15,422		0001
Purchased Call/UBSIBAIV Index/UIB0001S9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/14/2026	2	2,117,310	546.46		82,962		74,303		67,927			(8,659)		14,149		0001
Purchased Call/UBSIBAIV Index/UIB000JSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/13/2026	3	1,666,833	554.04		63,719		59,916		45,563			(12,455)		11,392		0001
Purchased Call/UBSIBAIV Index/UIB000LSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/17/2026	3	2,303,785	549.44		76,947		75,663		72,051			(6,144)		16,133		0001
Purchased Call/UBSIBAIV Index/UIB000KSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/23/2026	2	249,403	558.59		9,772		9,331		6,150			(441)		1,717		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000MS3	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/27/2024	12/29/2026	1	794,569	542.3		30,909		30,866		29,443			(42)		5,611		0001
Purchased Call/UBSIBAIV Index/UIB000LSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/17/2024	12/16/2026	2	1,901,225	550.67		69,722		68,488		57,747			(1,234)		13,305		0001
Purchased Call/UBSIBAIV Index/UIB0001SC	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/16/2024	10/15/2026	3	1,579,725	546.51		62,663		56,233		50,656			(8,235)		10,565		0001
Purchased Call/UBSIBAIV Index/UIB000HSX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/08/2026	3	1,426,384	545.95		55,709		49,482		46,129			(6,227)		9,488		0001
Purchased Call/UBSIBAIV Index/UIB000HSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/28/2026	1	473,104	550.47		18,066		15,823		13,598			(2,243)		3,123		0001
Purchased Call/UBSIBAIV Index/UIB000KSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/04/2026	3	2,194,426	558.67		85,149		82,251		54,518			(6,282)		15,227		0001
Purchased Call/UBSIBAIV Index/UIB000JSI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/07/2024	11/06/2026	3	1,728,304	554.14		70,208		65,431		46,855			(4,777)		11,752		0001
Purchased Call/UBSIBAIV Index/UIB000JS8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	10/30/2026	4	1,826,851	540.64		70,954		65,516		67,873			(11,674)		12,357		0001
Purchased Call/UBSIBAIV Index/UIB000JS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	10/30/2026	2	1,765,452	539.45		70,240		64,690		67,402			(12,231)		11,942		0001
Purchased Call/UBSIBAIV Index/UIB000KSR	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/03/2024	12/02/2026	2	3,559,824	559.51		138,082		132,964		86,475			(8,200)		24,667		0001
Purchased Call/UBSIBAIV Index/UIB000KSY	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/04/2026	3	2,144,578	558.11		83,224		80,663		54,023			(2,561)		14,881		0001
Purchased Call/UBSIBAIV Index/UIB000JSD	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/04/2026	2	2,518,546	539.34		106,990		98,902		96,672			(8,088)		17,099		0001
Purchased Call/UBSIBAIV Index/UIB000JSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/06/2026	3	1,423,137	556.34		56,253		52,446		36,553			(3,807)		9,677		0001
Purchased Call/UBSIBAIV Index/UIB000JST	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/14/2024	11/13/2026	3	2,467,097	555.5		93,907		88,082		65,079			(9,276)		16,862		0001
Purchased Call/UBSIBAIV Index/UIB000JSF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2024	11/05/2026	2	1,759,204	543.06		84,975		78,755		62,050			(6,220)		11,953		0001
Purchased Call/UBSIBAIV Index/UIB000JSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/13/2024	11/11/2026	2	1,532,811	557.86		56,103		52,402		38,076			(3,701)		10,461		0001
Purchased Call/UBSIBAIV Index/UIB000KSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2024	12/03/2026	3	1,283,429	559.33		49,109		47,430		31,346			(1,679)		8,899		0001
Purchased Call/UBSIBAIV Index/UIB000JSM	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/11/2024	11/10/2026	2	540,092	556.34		21,177		19,750		13,920			(1,427)		3,683		0001
Purchased Call/UBSIBAIV Index/UIB0001SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/30/2024	10/28/2026	4	2,122,931	542.92		83,277		76,274		74,742			(8,443)		14,338		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/UBSIBAIV Index/UIB000KSB	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2024	11/24/2026	1	152,346	558.59		5,926		5,633		3,760			(293)		1,050		0001
Purchased Call/UBSIBAIV Index/UIB000LSG	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/13/2024	12/14/2026	1	853,675	551.19		33,293		32,606		25,581			(687)		5,966		0001
Purchased Call/UBSIBAIV Index/UIB0001S5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/14/2024	10/09/2026	2	1,201,801	546.45		46,957		41,959		38,426			(4,998)		8,000		0001
Purchased Call/UBSIBAIV Index/UIB0001SI	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/21/2024	10/16/2026	4	1,210,076	546.95		44,933		40,575		38,424			(4,358)		8,099		0001
Purchased Call/UBSIBAIV Index/UIB000HSS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/02/2026	2	2,133,114	546.76		80,452		71,128		67,350			(15,397)		14,123		0001
Purchased Call/UBSIBAIV Index/UIB0001SO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	2,383,364	545.73		94,683		84,599		77,530			(12,996)		15,866		0001
Purchased Call/UBSIBAIV Index/UIB0001SF	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/17/2024	10/16/2026	3	1,650,969	546.07		65,686		59,268		53,537			(6,418)		11,050		0001
Purchased Call/UBSIBAIV Index/UIB000KSO	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	11/27/2026	2	714,510	559.37		27,788		26,684		17,340			(1,103)		4,933		0001
Purchased Call/UBSIBAIV Index/UIB0001SW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/27/2026	2	628,464	542.33		24,666		22,506		22,417			(4,906)		4,241		0001
Purchased Call/UBSIBAIV Index/UIB0001SS	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/28/2024	10/23/2026	3	2,180,214	542.44		85,137		77,569		77,369			(9,887)		14,670		0001
Purchased Call/UBSIBAIV Index/UIB000LS7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/11/2024	12/10/2026	4	1,478,759	554.49		56,917		55,462		40,850			(1,454)		10,305		0001
Purchased Call/UBSIBAIV Index/UIB000HSW	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/07/2026	2	2,670,809	544.99		106,624		94,465		88,310			(12,159)		17,752		0001
Purchased Call/UBSIBAIV Index/UIB000JSN	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2024	11/09/2026	1	719,005	556.34		28,041		26,149		18,515			(1,893)		4,900		0001
Purchased Call/UBSIBAIV Index/UIB0001SX	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/25/2024	10/26/2026	2	570,226	542.33		22,363		20,410		20,327			(1,953)		3,846		0001
Purchased Call/UBSIBAIV Index/UIB000JS9	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/01/2024	11/02/2026	1	447,599	540.64		17,501		16,129		16,659			(1,372)		3,034		0001
Purchased Call/UBSIBAIV Index/UIB000JSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/17/2026	1	988,033	552.76		38,533		36,257		27,949			(5,028)		6,773		0001
Purchased Call/UBSIBAIV Index/UIB000KSK	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/27/2024	11/25/2026	2	1,073,065	558.37		42,680		40,930		26,648			(1,750)		7,398		0001
Purchased Call/UBSIBAIV Index/UIB0001S8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/12/2026	1	62,066	546.45		2,431		2,176		1,989			(255)		414		0001
Purchased Call/UBSIBAIV Index/UIB000HSV	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/08/2024	10/06/2026	1	249,235	546.76		9,577		8,482		7,892			(1,095)		1,655		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/UBSIBAIV Index/UIB000I$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/18/2024	10/19/2026	1	181,945	546.95		7,132		6,436		5,790			(4,682)		1,221		0001
Purchased Call/UBSIBAIV Index/UIB000K$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/15/2024	11/16/2026	1	548,886	552.76		21,352		20,089		15,514			(1,263)		3,760		0001
Purchased Call/UBSIBAIV Index/UIB000K$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/29/2024	12/01/2026	1	479,375	559.37		18,696		17,951		11,675			(745)		3,319		0001
Purchased Call/UBSIBAIV Index/UIB000LS6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/10/2024	12/09/2026	2	2,161,757	555.51		82,454		80,188		58,234			(2,265)		15,054		0001
Purchased Call/UBSIBAIV Index/UIB000J$R	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/12/2024	11/12/2026	3	1,806,098	555.09		70,420		65,832		48,077			(4,587)		12,335		0001
Purchased Call/UBSIBAIV Index/UIB000LS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/06/2024	12/04/2026	2	1,017,691	558.15		37,801		36,694		25,610			(1,108)		7,062		0001
Purchased Call/UBSIBAIV Index/UIB000MS5	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/31/2024	12/30/2026	1	3,628,290	539.44		143,265		143,265		143,241					25,638		0001
Purchased Call/UBSIBAIV Index/UIB000I$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/11/2024	10/09/2026	1	1,379,296	544.91		55,738		49,802		45,757			(5,936)		9,182		0001
Purchased Call/UBSIBAIV Index/UIB000HSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/01/2024	09/30/2026	1	2,062,881	549.57		80,402		70,449		60,722			(9,953)		13,637		0001
Purchased Call/UBSIBAIV Index/UIB000I$7	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	10/15/2024	10/13/2026	1	318,796	546.45		12,496		11,188		10,223			(1,308)		2,129		0001
Purchased Call/SPXFCDUE Index/SFC0616$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2025	6	4,216,470	426.57		181,236		504		514,331			(182,933)		1,561		0001
Purchased Call/SPXFCDUE Index/SFC0616$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	5	2,334,983	423.08		117,355		654		306,427			(120,052)		1,058		0001
Purchased Call/SPXFCDUE Index/SFC0616$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/09/2024	01/03/2025	5	3,355,803	421.48		180,803		1,009		454,792			(185,217)		1,521		0001
Purchased Call/SPXFCDUE Index/SFC0616$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2024	01/03/2025	5	2,751,871	422.09		148,779		832		368,432			(147,947)		1,247		0001
Purchased Call/SPXFCDUE Index/SFC0616$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/09/2024	01/07/2025	2	676,775	422.09		37,511		623		90,554			(36,888)		469		0001
Purchased Call/SPXFCDUE Index/SFC0616$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2024	01/08/2025	4	2,087,335	428.5		99,622		1,928		243,877			(100,911)		1,545		0001
Purchased Call/SPXFCDUE Index/SFC0616$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2025	7	4,523,249	427.54		225,051		5,013		539,613			(222,871)		3,551		0001
Purchased Call/SPXFCDUE Index/SFC0616$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	5	2,616,895	429.76		124,453		3,122		297,114			(126,092)		2,166		0001
Purchased Call/SPXFCDUE Index/SFC0616$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/16/2024	01/10/2025	5	2,059,441	429.52		98,582		2,486		235,101			(96,096)		1,704		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0616$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2024	01/10/2025	4	2,084,551	429.76		94,381		2,379		236,673			(96,956)		1,725		0001
Purchased Call/SPXFCDUE Index/SFC0616$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2024	01/16/2025	5	5,007,895	427.88		237,885		9,869		592,751			(232,584)		5,242		0001
Purchased Call/SPXFCDUE Index/SFC0616$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/17/2025	3	3,799,445	425.93		199,562		8,848		469,237			(190,714)		4,100		0001
Purchased Call/SPXFCDUE Index/SFC0616$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2024	01/17/2025	3	2,047,474	429.6		111,254		4,966		233,338			(106,288)		2,209		0001
Purchased Call/SPXFCDUE Index/SFC0617$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2024	01/17/2025	4	1,528,411	434.86		77,913		3,507		153,742			(83,445)		1,649		0001
Purchased Call/SPXFCDUE Index/SFC0617$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	01/22/2025	6	5,860,904	435.93		289,442		16,778		574,297			(280,321)		7,194		0001
Purchased Call/SPXFCDUE Index/SFC0617$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2025	3	1,781,462	437.16		86,254		5,241		169,196			(87,703)		2,236		0001
Purchased Call/SPXFCDUE Index/SFC0617$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/25/2024	01/24/2025	3	2,800,392	437.62		140,717		8,982		262,883			(134,917)		3,590		0001
Purchased Call/SPXFCDUE Index/SFC0617$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2024	01/24/2025	4	2,747,885	439.86		132,705		8,489		242,922			(124,217)		3,523		0001
Purchased Call/SPXFCDUE Index/SFC0617$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2024	01/24/2025	3	2,941,834	439.74		151,907		9,741		260,925			(150,706)		3,772		0001
Purchased Call/SPXFCDUE Index/SFC0617$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/05/2024	01/29/2025	4	3,803,317	443.52		176,025		13,599		303,421			(168,691)		5,360		0001
Purchased Call/SPXFCDUE Index/SFC0617$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2025	2	4,251,849	443.62		161,031		12,872		338,255			(148,159)		6,095		0001
Purchased Call/SPXFCDUE Index/SFC0617$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	2	1,935,657	434.33		104,733		8,708		197,685			(101,621)		2,821		0001
Purchased Call/SPXFCDUE Index/SFC0617$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	01/31/2025	2	2,256,078	438.97		120,145		10,016		204,710			(110,129)		3,287		0001
Purchased Call/SPXFCDUE Index/SFC0617$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2024	01/31/2025	5	3,339,706	444.41		152,667		12,783		259,847			(142,154)		4,866		0001
Purchased Call/SPXFCDUE Index/SFC0617$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2024	02/05/2025	5	6,021,146	442.54		293,912		28,371		496,082			(268,071)		9,455		0001
Purchased Call/SPXFCDUE Index/SFC0617$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2025	3	2,881,468	442.73		150,633		14,974		235,970			(143,086)		4,587		0001
Purchased Call/SPXFCDUE Index/SFC0617$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2024	02/07/2025	4	3,322,668	446.72		161,925		16,663		241,889			(145,262)		5,360		0001
Purchased Call/SPXFCDUE Index/SFC0617$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	3	2,397,194	446.98		121,476		12,496		173,109			(111,812)		3,867		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0617$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2024	02/07/2025	6	3,490,488	450.04		154,725		15,990		228,344			(141,120)		5,631		0001
Purchased Call/SPXFCDUE Index/SFC0617$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2024	02/12/2025	5	6,964,151	449.47		280,182		32,541		465,915			(251,447)		11,952		0001
Purchased Call/SPXFCDUE Index/SFC0617$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/15/2024	02/13/2025	4	2,084,189	441.3		107,646		12,842		178,048			(97,876)		3,618		0001
Purchased Call/SPXFCDUE Index/SFC0618$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/16/2024	02/14/2025	3	3,053,669	444.3		151,028		18,470		239,949			(138,377)		5,361		0001
Purchased Call/SPXFCDUE Index/SFC0618$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2024	02/14/2025	4	3,615,393	446.53		170,978		21,068		265,855			(152,392)		6,347		0001
Purchased Call/SPXFCDUE Index/SFC0618$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2024	02/19/2025	4	3,680,493	444.46		164,666		22,265		288,016			(144,608)		6,811		0001
Purchased Call/SPXFCDUE Index/SFC0618$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/20/2024	02/14/2025	2	2,307,747	444.46		102,772		12,643		180,493			(93,748)		4,052		0001
Purchased Call/SPXFCDUE Index/SFC0618$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/21/2024	02/20/2025	3	5,288,100	441.26		261,285		36,080		452,998			(225,205)		9,883		0001
Purchased Call/SPXFCDUE Index/SFC0618$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/22/2024	02/21/2025	1	2,882,806	442.02		167,547		23,670		242,056			(172,240)		5,441		0001
Purchased Call/SPXFCDUE Index/SFC0618$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/23/2024	02/21/2025	3	3,150,705	451.69		152,130		21,614		197,227			(138,157)		5,946		0001
Purchased Call/SPXFCDUE Index/SFC0618$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/15/2024	02/21/2025	4	2,830,109	452.42		129,331		18,420		172,835			(113,265)		5,341		0001
Purchased Call/SPXFCDUE Index/SFC0618$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2024	02/26/2025	2	5,974,914	450.81		285,642		44,088		386,932			(249,144)		11,806		0001
Purchased Call/SPXFCDUE Index/SFC0618$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/28/2024	02/27/2025	4	2,685,469	451.24		126,600		19,929		171,775			(106,670)		5,353		0001
Purchased Call/SPXFCDUE Index/SFC0618$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	02/29/2024	02/28/2025	2	1,742,926	450.23		88,991		14,303		115,403			(78,719)		3,504		0001
Purchased Call/SPXFCDUE Index/SFC0618$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/08/2024	02/28/2025	3	2,856,404	453.04		145,417		23,443		172,514			(129,214)		5,742		0001
Purchased Call/SPXFCDUE Index/SFC0618$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2024	02/28/2025	5	3,588,432	456.32		160,509		26,044		193,326			(141,667)		7,214		0001
Purchased Call/SPXFCDUE Index/SFC0618$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/05/2024	03/04/2025	3	4,815,820	455.46		207,427		35,735		268,395			(195,288)		10,004		0001
Purchased Call/SPXFCDUE Index/SFC0618$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/18/2024	03/05/2025	3	1,436,340	449.87		73,782		12,886		96,440			(60,896)		3,007		0001
Purchased Call/SPXFCDUE Index/SFC0618$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	03/07/2024	03/06/2025	5	2,249,830	452.51		117,975		20,998		139,042			(102,478)		4,747		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/SPXFCDUE Index/SFC0618SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2024	03/07/2025	4	1,873,256	457.29		84,305		15,247		98,527			(69,057)		3,983		0001
Purchased Call/SPXFCDUE Index/SFC0618SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2024	03/07/2025	4	2,831,914	454.69		135,760		24,638		163,110			(113,689)		6,021		0001
Purchased Call/SPXFCDUE Index/SFC0619S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/13/2024	03/11/2025	2	5,497,078	453.64		288,475		55,011		328,881			(239,417)		12,037		0001
Purchased Call/SPXFCDUE Index/SFC0619S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2024	03/12/2025	3	2,341,825	458.43		108,574		21,045		118,960			(87,529)		5,164		0001
Purchased Call/SPXFCDUE Index/SFC0619S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2024	03/12/2025	1	99,965	458.43		4,158		811		5,078			(3,348)		220		0001
Purchased Call/SPXFCDUE Index/SFC0619S8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2025	3	2,759,488	457.49		125,369		24,746		145,241			(100,624)		6,128		0001
Purchased Call/SPXFCDUE Index/SFC0619SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2024	03/14/2025	3	2,883,773	455.97		129,467		25,905		160,507			(106,322)		6,448		0001
Purchased Call/SPXFCDUE Index/SFC0619SC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/19/2024	03/14/2025	2	1,896,507	453.08		97,601		19,589		116,209			(83,111)		4,241		0001
Purchased Call/SPXFCDUE Index/SFC0619SE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2024	03/18/2025	4	4,643,887	456.32		237,651		49,971		256,367			(190,499)		10,665		0001
Purchased Call/SPXFCDUE Index/SFC0619SG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2024	03/19/2025	4	3,167,730	458.83		165,513		35,340		160,488			(130,173)		7,322		0001
Purchased Call/SPXFCDUE Index/SFC0619SI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2025	4	2,812,659	462.82		139,720		30,319		123,120			(122,362)		6,543		0001
Purchased Call/SPXFCDUE Index/SFC0619SK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2024	03/21/2025	4	2,229,589	465.11		103,274		22,686		89,472			(80,588)		5,219		0001
Purchased Call/SPXFCDUE Index/SFC0619SM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2024	03/21/2025	3	2,647,276	464.63		118,073		26,005		108,296			(97,550)		6,197		0001
Purchased Call/SPXFCDUE Index/SFC0619SO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/24/2024	03/25/2025	6	5,961,099	462.21		277,235		63,717		269,423			(232,767)		14,298		0001
Purchased Call/SPXFCDUE Index/SFC0619SQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2024	03/26/2025	3	2,670,796	460.83		138,502		32,172		127,311			(106,330)		6,444		0001
Purchased Call/SPXFCDUE Index/SFC0619SS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2025	2	3,480,607	464.97		167,070		39,512		142,217			(130,028)		8,447		0001
Purchased Call/SPXFCDUE Index/SFC0619SY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2025	5	2,520,398	458.93		116,820		29,511		129,896			(92,809)		6,327		0001
Purchased Call/SPXFCDUE Index/SFC061A$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2024	04/08/2025	3	4,197,262	456.73		195,108		52,319		234,621			(151,327)		10,874		0001
Purchased Call/SPXFCDUE Index/SFC061A$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/10/2024	04/09/2025	2	1,929,473	456.37		87,096		23,608		109,302			(76,657)		5,024		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061A$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/04/2024	04/03/2025	4	2,925,014	459.4		124,680		31,903		148,578			(92,776)		7,382		0001
Purchased Call/SPXFCDUE Index/SFC061A$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/10/2025	2	1,771,564	453.82		87,009		23,941		108,915			(65,887)		4,636		0001
Purchased Call/SPXFCDUE Index/SFC061B$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2024	05/14/2025	3	3,784,651	455.05		204,043		75,097		232,345			(131,952)		11,466		0001
Purchased Call/SPXFCDUE Index/SFC061A$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/07/2024	04/17/2025	5	2,605,303	443.6		116,000		34,327		214,770			(81,673)		7,053		0001
Purchased Call/SPXFCDUE Index/SFC061B$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2024	05/01/2025	2	2,201,359	441.11		109,013		36,343		194,432			(72,670)		6,337		0001
Purchased Call/SPXFCDUE Index/SFC061A$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2024	04/11/2025	3	2,600,797	451.21		111,614		31,104		173,207			(82,673)		6,841		0001
Purchased Call/SPXFCDUE Index/SFC061B$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/21/2024	05/16/2025	3	3,403,493	460.4		163,151		61,471		178,423			(101,680)		10,388		0001
Purchased Call/SPXFCDUE Index/SFC061B$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/03/2024	05/02/2025	3	1,799,454	442.84		94,093		31,651		152,407			(62,443)		5,202		0001
Purchased Call/SPXFCDUE Index/SFC061B$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/23/2024	05/06/2025	6	6,277,577	449.16		305,058		105,511		451,103			(213,548)		18,442		0001
Purchased Call/SPXFCDUE Index/SFC061B$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2024	05/08/2025	4	2,699,636	449.97		135,418		47,852		190,260			(87,566)		7,993		0001
Purchased Call/SPXFCDUE Index/SFC061B$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/15/2024	05/13/2025	5	7,256,049	452.21		375,600		137,147		482,251			(241,019)		21,900		0001
Purchased Call/SPXFCDUE Index/SFC061A$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2024	04/17/2025	4	2,215,102	440.05		115,543		34,266		199,690			(81,277)		5,997		0001
Purchased Call/SPXFCDUE Index/SFC061A$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/22/2025	5	3,330,704	443.05		173,451		53,301		278,899			(122,761)		9,225		0001
Purchased Call/SPXFCDUE Index/SFC061C$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2024	05/30/2025	4	2,307,193	449.38		118,258		49,029		168,355			(72,604)		7,395		0001
Purchased Call/SPXFCDUE Index/SFC061C$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/04/2024	05/30/2025	4	3,921,945	452.38		193,321		80,401		264,204			(112,920)		12,571		0001
Purchased Call/SPXFCDUE Index/SFC061A$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/19/2024	04/17/2025	5	2,728,950	444.7		124,341		36,725		218,607			(90,805)		7,388		0001
Purchased Call/SPXFCDUE Index/SFC061C$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	06/06/2025	4	4,543,132	459.09		223,768		97,503		254,918			(128,839)		14,898		0001
Purchased Call/SPXFCDUE Index/SFC061C$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/28/2024	05/23/2025	2	4,009,548	458.2		179,692		71,348		227,303			(110,959)		12,548		0001
Purchased Call/SPXFCDUE Index/SFC061B$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/09/2024	05/07/2025	3	2,970,996	450.05		142,269		49,579		208,624			(92,690)		8,762		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061B$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/29/2024	05/20/2025	5	6,477,375	460.69		313,891		120,754		338,011			(200,167)		20,058		0001
Purchased Call/SPXFCDUE Index/SFC061B$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2024	05/15/2025	2	3,594,676	461.2		168,953		62,898		183,226			(106,055)		10,931		0001
Purchased Call/SPXFCDUE Index/SFC061C$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2024	06/04/2025	2	1,594,971	454.58		84,083		35,802		101,508			(48,281)		5,197		0001
Purchased Call/SPXFCDUE Index/SFC061C$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	06/13/2025	3	2,572,734	468.06		124,154		56,340		110,652			(67,814)		8,623		0001
Purchased Call/SPXFCDUE Index/SFC061C$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	06/17/2025	4	5,725,657	471.9		276,504		128,075		218,444			(153,435)		19,422		0001
Purchased Call/SPXFCDUE Index/SFC061C$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/06/2024	06/05/2025	3	2,440,850	459.48		116,658		50,269		135,070			(66,389)		7,979		0001
Purchased Call/SPXFCDUE Index/SFC061D$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/24/2024	06/20/2025	3	6,438,395	471.64		298,131		140,840		249,692			(159,770)		22,034		0001
Purchased Call/SPXFCDUE Index/SFC061A$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/24/2025	3	2,375,691	447.52		106,395		33,465		177,093			(72,929)		6,638		0001
Purchased Call/SPXFCDUE Index/SFC061A$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/10/2024	04/04/2025	3	2,957,121	457.22		137,925		35,745		162,074			(102,180)		7,503		0001
Purchased Call/SPXFCDUE Index/SFC0619$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/03/2024	03/28/2025	5	3,587,246	466.22		157,338		37,758		140,068			(121,833)		8,757		0001
Purchased Call/SPXFCDUE Index/SFC061B$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/06/2024	05/02/2025	3	3,335,348	446.7		166,839		56,249		255,785			(110,590)		9,641		0001
Purchased Call/SPXFCDUE Index/SFC061A$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2024	04/25/2025	3	2,530,865	446.5		119,382		37,920		194,155			(81,462)		7,103		0001
Purchased Call/SPXFCDUE Index/SFC061C$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/18/2024	06/12/2025	4	2,794,615	467.28		135,704		61,216		122,831			(80,052)		9,338		0001
Purchased Call/SPXFCDUE Index/SFC061B$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2024	05/09/2025	4	2,861,200	451.86		140,392		50,005		191,549			(90,387)		8,505		0001
Purchased Call/SPXFCDUE Index/SFC061B$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/02/2024	04/29/2025	3	4,379,487	446.86		186,000		60,742		333,169			(129,991)		12,503		0001
Purchased Call/SPXFCDUE Index/SFC061A$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/29/2024	04/25/2025	3	3,199,894	443.87		160,583		50,876		262,983			(115,540)		8,981		0001
Purchased Call/SPXFCDUE Index/SFC061B$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/03/2024	05/22/2025	4	4,271,642	459.07		185,203		72,930		235,348			(114,466)		13,322		0001
Purchased Call/SPXFCDUE Index/SFC0619$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/02/2024	04/01/2025	3	4,117,103	463.97		174,229		43,367		176,375			(133,775)		10,279		0001
Purchased Call/SPXFCDUE Index/SFC061A$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/18/2024	04/15/2025	4	6,672,886	447.31		311,515		89,587		497,356			(229,928)		17,895		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061C$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2024	06/13/2025	4	2,126,031	467.43		110,503		50,436		93,306			(83,591)		7,125		0001
Purchased Call/SPXFCDUE Index/SFC061C$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/04/2024	06/03/2025	4	5,639,982	453.37		280,043		118,511		370,755			(164,037)		18,317		0001
Purchased Call/SPXFCDUE Index/SFC061C$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	3	2,076,394	454.58		106,816		42,383		130,813			(69,328)		6,498		0001
Purchased Call/SPXFCDUE Index/SFC061B$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/23/2024	05/16/2025	4	2,088,637	460.79		100,321		38,124		108,155			(62,197)		6,375		0001
Purchased Call/SPXFCDUE Index/SFC061D$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2024	06/24/2025	5	6,761,878	468.84		332,812		160,074		289,393			(179,008)		23,410		0001
Purchased Call/SPXFCDUE Index/SFC061A$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/07/2024	04/23/2025	4	2,884,725	447.31		135,925		42,280		216,106			(102,483)		8,025		0001
Purchased Call/SPXFCDUE Index/SFC061C$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/11/2024	06/10/2025	2	4,678,817	459.93		237,247		104,957		256,823			(134,783)		15,537		0001
Purchased Call/SPXFCDUE Index/SFC061B$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/02/2024	04/30/2025	7	2,823,476	442.61		137,769		45,746		240,172			(95,008)		8,095		0001
Purchased Call/SPXFCDUE Index/SFC061A$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2024	04/16/2025	2	1,994,063	446.95		89,502		25,980		150,122			(74,654)		5,373		0001
Purchased Call/SPXFCDUE Index/SFC061C$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2025	3	3,228,879	453.47		141,657		58,287		210,701			(85,593)		10,315		0001
Purchased Call/SPXFCDUE Index/SFC061A$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/08/2024	04/04/2025	4	1,478,546	453.94		74,822		19,353		90,068			(60,095)		3,752		0001
Purchased Call/SPXFCDUE Index/SFC061A$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2024	04/11/2025	3	3,144,555	456.64		127,593		35,472		177,186			(96,432)		8,271		0001
Purchased Call/SPXFCDUE Index/SFC061C$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	3	2,434,435	459.46		116,804		50,741		135,115			(66,063)		7,983		0001
Purchased Call/SPXFCDUE Index/SFC061C$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/29/2024	05/28/2025	4	8,756,869	457.58		391,738		160,921		506,974			(273,996)		27,881		0001
Purchased Call/SPXFCDUE Index/SFC061D$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/26/2024	06/25/2025	2	2,037,037	470.38		99,222		48,032		83,303			(51,190)		7,073		0001
Purchased Call/SPXFCDUE Index/SFC061D$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2024	06/18/2025	4	5,065,468	472.9		231,697		108,528		187,551			(126,179)		17,234		0001
Purchased Call/SPXFCDUE Index/SFC061D$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2024	06/20/2025	5	2,450,985	470.63		114,163		54,234		98,256			(59,929)		8,388		0001
Purchased Call/SPXFCDUE Index/SFC061D$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2025	5	4,006,378	471.54		192,688		94,383		158,366			(113,417)		13,950		0001
Purchased Call/SPXFCDUE Index/SFC061D$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	6	3,637,672	471.6		174,101		85,979		144,258			(98,396)		12,702		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061BSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2024	05/21/2025	2	3,266,455	462.67		140,039		54,262		160,484			(85,777)		10,151		0001
Purchased Call/SPXFCDUE Index/SFC061C$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2024	06/11/2025	3	2,799,310	461.1		151,520		67,473		148,694			(84,046)		9,325		0001
Purchased Call/SPXFCDUE Index/SFC061BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/13/2024	05/09/2025	2	3,328,074	452.79		155,680		55,514		217,003			(100,165)		9,893		0001
Purchased Call/SPXFCDUE Index/SFC061D$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/08/2024	07/03/2025	3	3,161,384	479.79		166,121		84,718		96,870			(81,403)		11,223		0001
Purchased Call/SPXFCDUE Index/SFC061D$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	07/01/2025	4	6,152,376	471.22		329,708		166,125		248,791			(170,229)		21,722		0001
Purchased Call/SPXFCDUE Index/SFC061D$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	3	5,604,836	486.85		291,352		154,621		137,040			(139,336)		20,325		0001
Purchased Call/SPXFCDUE Index/SFC061FSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2024	08/22/2025	5	5,023,451	490.28		233,786		151,740		127,107			(82,046)		20,111		0001
Purchased Call/SPXFCDUE Index/SFC061FST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2024	08/26/2025	3	5,491,493	488.59		266,820		174,815		148,146			(92,005)		22,172		0001
Purchased Call/SPXFCDUE Index/SFC061ESG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2024	07/25/2025	3	2,768,211	474.9		138,802		79,093		105,521			(59,709)		10,398		0001
Purchased Call/SPXFCDUE Index/SFC061ESC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/25/2024	07/23/2025	5	3,748,913	484.88		148,388		83,629		102,361			(67,417)		14,013		0001
Purchased Call/SPXFCDUE Index/SFC061FSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2024	08/15/2025	4	3,501,934	484.4		171,367		107,575		104,661			(63,792)		13,808		0001
Purchased Call/SPXFCDUE Index/SFC061G$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/05/2024	08/29/2025	6	6,833,385	490.84		291,758		195,510		174,139			(112,655)		27,763		0001
Purchased Call/SPXFCDUE Index/SFC061ES$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	5	4,637,017	470.38		239,483		145,189		207,754			(97,664)		17,959		0001
Purchased Call/SPXFCDUE Index/SFC061FSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2024	08/20/2025	3	4,339,594	487.87		212,878		136,100		117,495			(76,778)		17,299		0001
Purchased Call/SPXFCDUE Index/SFC061FSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2024	08/15/2025	6	4,181,517	485.23		207,944		130,964		121,725			(79,735)		16,488		0001
Purchased Call/SPXFCDUE Index/SFC061ESV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/12/2024	08/05/2025	5	5,189,577	471.4		251,113		149,955		224,752			(101,158)		20,007		0001
Purchased Call/SPXFCDUE Index/SFC061F$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2024	08/08/2025	3	3,994,373	473.84		194,232		118,168		162,460			(82,326)		15,505		0001
Purchased Call/SPXFCDUE Index/SFC061G$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/04/2024	09/02/2025	1	842,291	490.84		33,668		22,756		21,546			(10,912)		3,450		0001
Purchased Call/SPXFCDUE Index/SFC061FSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2024	08/28/2025	4	6,021,979	487.13		304,350		206,644		171,714			(111,980)		24,416		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/SPXFCDUE Index/SFC061ESR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	08/01/2025	3	3,474,950	473.27		160,538		94,798		141,586			(68,181)		13,273		0001
Purchased Call/SPXFCDUE Index/SFC061ESN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2024	07/31/2025	5	3,468,822	481.65		149,079		87,485		108,326			(67,477)		13,218		0001
Purchased Call/SPXFCDUE Index/SFC061ESK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/29/2025	5	6,037,002	477.91		278,714		161,070		210,882			(124,254)		22,896		0001
Purchased Call/SPXFCDUE Index/SFC061GS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/03/2025	4	7,001,518	482.87		328,825		222,822		229,892			(113,060)		28,740		0001
Purchased Call/SPXFCDUE Index/SFC061HS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/19/2025	4	4,274,575	488.57		203,151		147,281		123,103			(55,870)		18,108		0001
Purchased Call/SPXFCDUE Index/SFC061GSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2024	09/05/2025	5	4,389,621	473.08		220,545		152,311		191,969			(68,233)		18,092		0001
Purchased Call/SPXFCDUE Index/SFC061HS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/18/2025	4	6,054,096	482.2		310,578		223,520		209,524			(94,022)		25,597		0001
Purchased Call/SPXFCDUE Index/SFC061GSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/05/2024	09/05/2025	5	4,794,413	480.17		215,757		147,878		171,478			(67,879)		19,760		0001
Purchased Call/SPXFCDUE Index/SFC061HS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	09/17/2025	6	2,093,025	483.13		103,027		74,658		70,295			(32,097)		8,833		0001
Purchased Call/SPXFCDUE Index/SFC061GSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2024	09/09/2025	3	5,674,071	475.16		285,852		198,408		235,363			(114,703)		23,573		0001
Purchased Call/SPXFCDUE Index/SFC061HS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/23/2024	09/22/2025	2	911,364	487.58		44,051		32,043		27,119			(15,495)		3,883		0001
Purchased Call/SPXFCDUE Index/SFC061HSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	09/23/2025	5	6,370,169	488.28		312,234		229,050		186,595			(83,184)		27,190		0001
Purchased Call/SPXFCDUE Index/SFC061HSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/25/2025	5	7,499,443	488.13		365,666		270,264		222,396			(95,401)		32,131		0001
Purchased Call/SPXFCDUE Index/SFC061HSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/26/2024	09/25/2025	2	251,577	488.13		11,430		8,495		7,324			(2,935)		1,078		0001
Purchased Call/SPXFCDUE Index/SFC061HSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2024	09/26/2025	1	169,162	489.77		7,554		5,639		4,715			(1,915)		726		0001
Purchased Call/SPXFCDUE Index/SFC061HS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/19/2025	3	4,731,687	487.58		229,353		166,597		140,367			(62,756)		20,044		0001
Purchased Call/SPXFCDUE Index/SFC061FS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2024	08/14/2025	4	4,731,092	480.11		242,117		151,177		161,130			(90,940)		18,614		0001
Purchased Call/SPXFCDUE Index/SFC061ES6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/22/2024	07/18/2025	5	3,386,990	484.14		153,330		84,542		93,430			(68,788)		12,504		0001
Purchased Call/SPXFCDUE Index/SFC061ES4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/22/2024	07/17/2025	4	3,881,808	488.55		166,456		91,206		91,174			(77,806)		14,295		0001

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Purchased Call/SPXFCDUE Index/SFC061FS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/11/2025	1	702,589	474.73		33,752		20,642		27,882			(13,110)		2,746		0001
Purchased Call/SPXFCDUE Index/SFC061DSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/09/2024	07/08/2025	4	6,364,251	484.59		321,123		167,070		166,058			(156,719)		22,898		0001
Purchased Call/SPXFCDUE Index/SFC061HSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/26/2025	3	6,827,675	490.27		327,556		243,726		190,849			(86,704)		29,307		0001
Purchased Call/SPXFCDUE Index/SFC061ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/22/2024	07/18/2025	3	2,513,989	480.52		131,819		72,787		78,394			(59,033)		9,281		0001
Purchased Call/SPXFCDUE Index/SFC061ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	07/15/2025	4	11,287,549	491.99		568,402		306,474		265,765			(264,530)		41,357		0001
Purchased Call/SPXFCDUE Index/SFC061GSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2024	09/10/2025	4	2,937,183	477.13		146,051		101,753		115,640			(44,298)		12,227		0001
Purchased Call/SPXFCDUE Index/SFC061GSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/12/2025	3	3,612,736	480.96		179,070		126,273		128,105			(63,030)		15,098		0001
Purchased Call/SPXFCDUE Index/SFC061FSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/20/2024	08/19/2025	4	5,071,749	488.17		241,829		153,833		135,381			(92,915)		20,174		0001
Purchased Call/SPXFCDUE Index/SFC061DSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/09/2025	5	3,419,287	485.51		187,025		97,857		86,769			(89,168)		12,335		0001
Purchased Call/SPXFCDUE Index/SFC061ESE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2025	3	2,515,910	476.76		116,182		66,006		90,137			(53,762)		9,427		0001
Purchased Call/SPXFCDUE Index/SFC061HSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2024	09/29/2025	2	2,767,370	489.77		134,007		100,063		78,719			(47,495)		11,945		0001
Purchased Call/SPXFCDUE Index/SFC061GSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/11/2024	09/11/2025	4	6,651,767	478.56		331,414		232,256		251,757			(101,590)		27,745		0001
Purchased Call/SPXFCDUE Index/SFC061FSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/22/2025	8	3,154,057	485.05		163,063		105,917		94,342			(57,146)		12,627		0001
Purchased Call/SPXFCDUE Index/SFC061FS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	08/12/2025	4	6,495,383	474.43		347,963		214,841		260,858			(138,825)		25,442		0001
Purchased Call/SPXFCDUE Index/SFC061DSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/03/2024	07/02/2025	2	3,039,176	475.45		160,853		81,591		107,444			(82,875)		10,760		0001
Purchased Call/SPXFCDUE Index/SFC061GS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2025	4	4,368,171	482.45		196,553		134,165		145,649			(62,388)		17,967		0001
Purchased Call/SPXFCDUE Index/SFC061ES2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/17/2024	07/16/2025	2	3,179,416	496.22		125,963		68,277		65,471			(59,702)		11,679		0001
Purchased Call/SPXFCDUE Index/SFC061FSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/21/2025	6	6,643,682	489.37		310,319		206,792		172,180			(125,727)		26,541		0001
Purchased Call/SPXFCDUE Index/SFC061ESL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/30/2025	4	5,069,238	476.16		268,603		155,869		187,737			(115,159)		19,271		0001

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Purchased Call/SPXFCDUE Index/SFC061G$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	4	4,709,114	486.32		232,992		155,750		138,377			(77,242)		19,132		0001
Purchased Call/SPXFCDUE Index/SFC061FS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2024	08/13/2025	3	2,530,575	478.95		126,022		78,111		88,978			(47,910)		9,934		0001
Purchased Call/SPXFCDUE Index/SFC061ES1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/13/2024	07/25/2025	3	2,290,724	477.28		109,780		62,824		81,056			(58,264)		8,605		0001
Purchased Call/SPXFCDUE Index/SFC061DSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	06/27/2025	3	2,297,223	470.46		112,363		55,465		94,476			(56,897)		8,021		0001
Purchased Call/SPXFCDUE Index/SFC061G$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2025	1	2,295,918	483.01		110,824		78,462		76,856			(38,030)		9,651		0001
Purchased Call/SPXFCDUE Index/SFC061DST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2025	2	3,347,487	493.75		142,114		75,092		73,022			(67,022)		12,108		0001
Purchased Call/SPXFCDUE Index/SFC061ESP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	3	2,368,611	476.69		105,140		61,920		87,015			(43,220)		9,047		0001
Purchased Call/SPXFCDUE Index/SFC061HSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/23/2024	09/19/2025	1	69,977	487.58		3,060		2,225		2,039			(835)		296		0001
Purchased Call/SPXFCDUE Index/SFC061DSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/15/2024	07/11/2025	2	4,917,018	491.11		236,686		125,956		102,730			(119,224)		17,831		0001
Purchased Call/SPXFCDUE Index/SFC061ESA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/26/2024	07/22/2025	3	9,622,374	485.78		432,156		241,354		253,423			(217,738)		35,880		0001
Purchased Call/SPXFCDUE Index/SFC061GSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/17/2024	09/16/2025	1	170,211	483.39		7,321		5,217		5,544			(2,103)		717		0001
Purchased Call/SPXFCDUE Index/SFC061D$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/09/2024	07/03/2025	5	6,840,289	484.77		333,434		171,161		175,706			(164,951)		24,283		0001
Purchased Call/SPXFCDUE Index/SFC061FS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2024	08/08/2025	4	3,283,821	474.73		160,217		97,801		130,084			(62,416)		12,747		0001
Purchased Call/SPXFCDUE Index/SFC061ESW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2024	08/06/2025	4	1,939,794	471.89		91,029		54,650		83,067			(36,379)		7,496		0001
Purchased Call/SPXFCDUE Index/SFC061HSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	2	2,814,310	489.11		133,231		97,971		80,760			(35,260)		12,035		0001
Purchased Call/SPXFCDUE Index/SFC061HSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2025	1	239,918	489.11		10,193		7,490		6,762			(2,703)		1,026		0001
Purchased Call/SPXFCDUE Index/SFC061HSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/24/2024	09/23/2025	1	255,175	488.28		11,225		8,218		7,340			(3,008)		1,089		0001
Purchased Call/SPXFCDUE Index/SFC061FSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2025	1	1,508,776	485.23		72,451		45,706		44,096			(26,745)		5,988		0001
Purchased Call/SPXFCDUE Index/SFC061HS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2024	09/18/2025	1	99,965	482.2		4,868		3,516		3,390			(1,352)		423		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061HSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2024	09/26/2025	5	5,847,371	489.77		283,542		212,247		165,910			(81,727)		25,099		0001
Purchased Call/SPXFCDUE Index/SFC061GSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2025	3	8,220,961	483.39		391,894		279,568		273,028			(114,942)		34,625		0001
Purchased Call/SPXFCDUE Index/SFC061HS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/18/2024	09/17/2025	2	846,478	483.13		36,669		26,274		27,880			(10,395)		3,572		0001
Purchased Call/SPXFCDUE Index/SFC061ESS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	08/04/2025	1	244,994	473.27		11,784		6,980		10,006			(4,805)		942		0001
Purchased Call/SPXFCDUE Index/SFC061FSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/27/2025	2	3,445,185	489.45		159,198		104,932		90,889			(62,638)		13,939		0001
Purchased Call/SPXFCDUE Index/SFC061FSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/23/2024	08/25/2025	1	1,636,684	490.28		78,708		51,171		41,625			(27,537)		6,594		0001
Purchased Call/SPXFCDUE Index/SFC061GSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2025	1	152,500	483.39		7,218		5,144		5,063			(2,074)		642		0001
Purchased Call/SPXFCDUE Index/SFC061GSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/16/2024	09/12/2025	4	5,765,150	483.01		278,877		197,509		192,625			(89,835)		24,094		0001
Purchased Call/SPXFCDUE Index/SFC061HSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/19/2025	1	75,000	488.57		3,267		2,382		2,122			(885)		318		0001
Purchased Call/SPXFCDUE Index/SFC061HSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/27/2024	09/26/2025	1	161,985	490.27		6,938		5,165		4,447			(1,773)		695		0001
Purchased Call/SPXFCDUE Index/SFC061GSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/08/2025	1	887,594	473.08		42,782		29,464		38,912			(21,240)		3,680		0001
Purchased Call/SPXFCDUE Index/SFC061IS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	10/03/2025	3	5,736,654	488.51		261,838		200,305		171,826			(68,178)		24,942		0001
Purchased Call/SPXFCDUE Index/SFC061ISE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/03/2025	2	215,174	488.51		8,965		6,881		6,317			(2,085)		936		0001
Purchased Call/SPXFCDUE Index/SFC061ISK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/08/2025	2	2,405,987	488.7		125,147		96,997		72,218			(28,150)		10,555		0001
Purchased Call/SPXFCDUE Index/SFC061JS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/15/2025	3	2,652,583	493.83		134,914		107,217		69,659			(27,697)		11,781		0001
Purchased Call/SPXFCDUE Index/SFC061IS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	10/02/2025	4	5,073,026	485.77		242,304		183,621		163,822			(81,640)		22,017		0001
Purchased Call/SPXFCDUE Index/SFC061ISW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/10/2025	2	492,272	494.85		22,651		17,802		12,175			(4,850)		2,167		0001
Purchased Call/SPXFCDUE Index/SFC061ISX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/15/2024	10/14/2025	2	4,840,360	499.6		205,612		162,471		121,193			(45,356)		21,461		0001
Purchased Call/SPXFCDUE Index/SFC061KS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/30/2025	3	6,283,148	492.04		279,555		233,074		199,151			(49,088)		28,623		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061JSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/28/2024	10/23/2025	4	7,121,589	489.5		346,371		282,422		216,110			(66,696)		32,066		0001
Purchased Call/SPXFCDUE Index/SFC061JSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2024	10/17/2025	5	4,943,238	499.42		228,555		183,835		125,395			(44,720)		22,031		0001
Purchased Call/SPXFCDUE Index/SFC061JSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2025	3	5,928,015	493.35		288,287		239,554		180,976			(54,744)		26,916		0001
Purchased Call/SPXFCDUE Index/SFC061KS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2025	2	315,029	492.04		12,056		10,191		8,925			(1,865)		1,435		0001
Purchased Call/SPXFCDUE Index/SFC061ISL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2024	10/08/2025	1	272,924	488.7		12,588		9,737		8,019			(2,851)		1,197		0001
Purchased Call/SPXFCDUE Index/SFC061KS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	10/31/2025	4	5,027,217	480.57		238,229		200,468		197,831			(41,288)		22,940		0001
Purchased Call/SPXFCDUE Index/SFC061ISM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2024	10/09/2025	3	7,563,843	492.43		368,603		287,287		203,921			(92,514)		33,242		0001
Purchased Call/SPXFCDUE Index/SFC061KSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/07/2024	10/31/2025	5	4,641,108	479.64		222,152		190,947		187,127			(34,285)		21,178		0001
Purchased Call/SPXFCDUE Index/SFC061KSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	5	3,052,074	483.51		182,812		155,746		112,100			(27,066)		14,041		0001
Purchased Call/SPXFCDUE Index/SFC061ISF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2024	10/07/2025	4	5,498,225	483.75		297,639		229,846		189,623			(67,793)		24,078		0001
Purchased Call/SPXFCDUE Index/SFC061IS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2024	10/01/2025	3	2,298,955	485.65		110,851		83,702		74,285			(27,149)		9,959		0001
Purchased Call/SPXFCDUE Index/SFC061KSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2025	2	614,467	493.35		27,484		22,803		16,674			(4,681)		2,790		0001
Purchased Call/SPXFCDUE Index/SFC061JSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2025	1	3,134,325	491.78		150,886		124,284		99,339			(33,161)		14,208		0001
Purchased Call/SPXFCDUE Index/SFC061LS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2024	11/12/2025	1	1,278,613	497.85		57,067		49,658		31,663			(7,409)		5,948		0001
Purchased Call/SPXFCDUE Index/SFC061KST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/07/2025	6	10,456,037	498.89		496,795		429,304		283,840			(75,507)		48,258		0001
Purchased Call/SPXFCDUE Index/SFC061KSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/07/2025	2	562,651	497.71		25,723		22,212		13,874			(3,511)		2,597		0001
Purchased Call/SPXFCDUE Index/SFC061KSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2025	4	8,276,084	495.42		403,950		345,311		244,757			(63,414)		38,135		0001
Purchased Call/SPXFCDUE Index/SFC061KSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/11/2024	11/07/2025	1	646,043	498.89		28,826		24,891		15,405			(3,934)		2,982		0001
Purchased Call/SPXFCDUE Index/SFC061LSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/14/2025	2	389,886	494.56		15,313		13,496		10,657			(1,817)		1,820		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/SPXFCDUE Index/SFC061LSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/17/2025	1	2,851,828	487.95		137,087		120,848		103,610			(16,239)		13,372		0001
Purchased Call/SPXFCDUE Index/SFC061LS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/03/2025	4	5,134,651	484.08		256,305		197,065		174,656			(62,583)		22,325		0001
Purchased Call/SPXFCDUE Index/SFC061LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/21/2025	2	3,070,882	494		143,897		129,789		86,632			(14,107)		14,489		0001
Purchased Call/SPXFCDUE Index/SFC061NS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/11/2025	4	8,485,586	506.44		387,464		368,911		207,125			(18,553)		41,249		0001
Purchased Call/SPXFCDUE Index/SFC061MS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	11/26/2025	5	4,336,308	500.13		203,962		186,767		119,405			(17,195)		20,616		0001
Purchased Call/SPXFCDUE Index/SFC061LS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2024	11/13/2025	6	6,544,485	497.79		301,096		263,261		185,320			(37,836)		30,495		0001
Purchased Call/SPXFCDUE Index/SFC061JSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/22/2025	4	3,674,405	497.98		146,560		119,592		98,110			(29,918)		16,517		0001
Purchased Call/SPXFCDUE Index/SFC061NSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/17/2025	2	775,880	501.04		22,107		21,431		19,138			(676)		3,804		0001
Purchased Call/SPXFCDUE Index/SFC061JSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2025	2	487,383	497		20,680		16,746		11,587			(3,934)		2,187		0001
Purchased Call/SPXFCDUE Index/SFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/25/2025	3	5,269,490	496.84		268,472		244,202		157,004			(31,598)		25,014		0001
Purchased Call/SPXFCDUE Index/SFC061NSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/18/2024	12/18/2025	5	9,691,984	481.62		463,605		450,760		428,560			(12,846)		47,589		0001
Purchased Call/SPXFCDUE Index/SFC061MSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/28/2025	3	4,536,171	501.77		218,682		201,319		120,481			(20,785)		21,631		0001
Purchased Call/SPXFCDUE Index/SFC061LSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/21/2025	4	6,017,558	495.47		293,607		264,856		183,800			(28,750)		28,391		0001
Purchased Call/SPXFCDUE Index/SFC061LS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/14/2024	11/13/2025	3	439,932	497.79		16,658		14,661		10,948			(1,996)		2,050		0001
Purchased Call/SPXFCDUE Index/SFC061MSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/03/2025	1	1,665,885	502.86		81,230		75,396		37,738			(5,834)		8,004		0001
Purchased Call/SPXFCDUE Index/SFC061MSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/05/2024	12/04/2025	1	252,684	507.49		10,989		10,287		5,035			(702)		1,216		0001
Purchased Call/SPXFCDUE Index/SFC061NSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/12/2025	1	1,783,398	502.69		78,404		75,138		41,604			(3,267)		8,682		0001
Purchased Call/SPXFCDUE Index/SFC061LSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2025	1	399,893	491.04		17,892		15,915		12,136			(1,977)		1,881		0001
Purchased Call/SPXFCDUE Index/SFC061MSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/05/2025	3	5,307,710	506.03		256,347		240,340		128,940			(16,007)		25,576		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061LSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/21/2024	11/19/2025	3	2,194,374	491.04		107,500		96,539		74,328			(10,961)		10,321		0001
Purchased Call/SPXFCDUE Index/SFC061NSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2024	12/12/2025	4	8,655,199	501.81		420,203		403,312		237,291			(16,890)		42,135		0001
Purchased Call/SPXFCDUE Index/SFC061NS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2025	4	3,554,537	499.16		188,393		178,469		103,444			(9,925)		17,254		0001
Purchased Call/SPXFCDUE Index/SFC061LSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/10/2024	11/20/2025	3	1,833,585	491.08		88,553		79,983		55,796			(8,570)		8,638		0001
Purchased Call/SPXFCDUE Index/SFC061LSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/18/2024	11/14/2025	1	1,686,419	487.95		76,968		67,963		55,113			(9,005)		7,870		0001
Purchased Call/SPXFCDUE Index/SFC061NST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/19/2025	4	6,928,601	481.25		342,042		334,361		290,400			(7,681)		34,069		0001
Purchased Call/SPXFCDUE Index/SFC061NS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2025	1	1,612,626	499.16		82,318		77,997		41,072			(4,321)		7,828		0001
Purchased Call/SPXFCDUE Index/SFC061ISP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/10/2025	5	4,230,820	491.09		211,679		166,162		119,120			(45,517)		18,627		0001
Purchased Call/SPXFCDUE Index/SFC061KS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2024	10/29/2025	2	379,290	494.26		15,148		12,621		10,059			(2,527)		1,725		0001
Purchased Call/SPXFCDUE Index/SFC061IS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	10/02/2025	2	349,881	485.77		15,521		11,837		11,058			(3,684)		1,518		0001
Purchased Call/SPXFCDUE Index/SFC061JS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/17/2024	10/16/2025	5	6,088,613	496.98		290,591		231,362		164,350			(61,750)		27,089		0001
Purchased Call/SPXFCDUE Index/SFC061MSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/09/2024	12/05/2025	1	311,206	507.76		12,387		11,662		6,182			(4,704)		1,500		0001
Purchased Call/SPXFCDUE Index/SFC061NSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2024	12/17/2025	3	7,113,776	501.04		258,792		249,976		180,358			(12,508)		34,880		0001
Purchased Call/SPXFCDUE Index/SFC061JSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/23/2025	1	57,482	489.5		2,559		2,097		1,703			(462)		259		0001
Purchased Call/SPXFCDUE Index/SFC061KSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/03/2025	2	1,550,447	479.64		75,096		63,337		62,660			(11,759)		7,110		0001
Purchased Call/SPXFCDUE Index/SFC061KSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2024	11/07/2025	4	4,633,728	497.71		225,283		194,325		129,624			(30,957)		21,386		0001
Purchased Call/SPXFCDUE Index/SFC061JSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/22/2025	1	480,859	497.98		17,449		14,171		11,155			(3,278)		2,161		0001
Purchased Call/SPXFCDUE Index/SFC061JSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/24/2025	4	3,294,933	491.27		159,293		130,819		95,505			(28,475)		14,861		0001
Purchased Call/SPXFCDUE Index/SFC061JSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/17/2025	1	52,241	496.82		2,076		1,671		1,207			(405)		233		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061NSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2024	12/18/2025	2	3,049,969	481.62		137,874		134,628		122,958			(3,246)		14,976		0001
Purchased Call/SPXFCDUE Index/SFC061LS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/14/2025	5	5,386,729	494.56		238,450		210,348		165,707			(35,345)		25,140		0001
Purchased Call/SPXFCDUE Index/SFC061JSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/24/2025	1	256,413	491.27		11,185		9,197		7,267			(1,988)		1,156		0001
Purchased Call/SPXFCDUE Index/SFC061NSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	12/16/2025	3	5,473,898	503.8		240,806		232,245		144,303			(8,561)		26,801		0001
Purchased Call/SPXFCDUE Index/SFC061NS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/11/2024	12/10/2025	1	50,001	499.16		2,361		2,237		1,240			(124)		243		0001
Purchased Call/SPXFCDUE Index/SFC061NS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2024	12/11/2025	2	678,305	506.44		28,136		26,896		14,209			(1,240)		3,297		0001
Purchased Call/SPXFCDUE Index/SFC061NSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2024	12/12/2025	4	5,481,865	502.69		259,077		248,037		147,100			(11,040)		26,686		0001
Purchased Call/SPXFCDUE Index/SFC061JSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/28/2024	10/24/2025	1	420,600	491.78		19,355		15,958		11,878			(3,396)		1,897		0001
Purchased Call/SPXFCDUE Index/SFC061MSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	12/02/2025	4	9,211,148	502.51		454,943		421,399		242,502			(33,544)		44,188		0001
Purchased Call/SPXFCDUE Index/SFC061MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/25/2024	11/21/2025	2	367,579	495.47		16,957		15,317		9,959			(1,640)		1,734		0001
Purchased Call/SPXFCDUE Index/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/29/2025	1	2,859,618	482.95		137,548		137,169		124,839			(379)		14,259		0001
Purchased Call/SPXFCDUE Index/SFC061LSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/25/2024	11/21/2025	3	5,109,317	494		250,348		225,174		161,756			(28,949)		24,106		0001
Purchased Call/SPXFCDUE Index/SFC061MSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/04/2024	12/04/2025	4	7,784,685	507.49		366,868		342,396		181,819			(29,430)		37,456		0001
Purchased Call/SPXFCDUE Index/SFC0610S6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/26/2025	4	11,518,993	487.42		516,382		514,518		453,641			(1,865)		57,199		0001
Purchased Call/SPXFCDUE Index/SFC061LS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/12/2025	3	5,139,986	497.85		243,007		211,505		144,989			(31,502)		23,913		0001
Purchased Call/SPXFCDUE Index/SFC061NSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/22/2025	1	496,752	483.09		23,889		23,362		19,944			(526)		2,453		0001
Purchased Call/SPXFCDUE Index/SFC061NSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2024	12/19/2025	5	10,376,348	483.09		499,107		490,151		444,886			(8,956)		51,022		0001
Purchased Call/SPXFCDUE Index/SFC061NSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2024	12/19/2025	2	1,104,969	481.25		51,438		50,331		45,127			(1,107)		5,433		0001
Purchased Call/SPXFCDUE Index/SFC061KSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2024	11/06/2025	2	1,088,938	495.42		51,652		44,549		28,553			(7,103)		5,018		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061ISD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2024	10/01/2025	1	59,978	485.65		2,479		1,895		1,898			(583)		260		0001
Purchased Call/SPXFCDUE Index/SFC061JST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/24/2025	2	6,688,560	491.78		325,480		268,013		191,064			(63,173)		30,167		0001
Purchased Call/SPXFCDUE Index/SFC061IS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	1	2,416,071	488.51		116,382		89,130		72,558			(33,777)		10,562		0001
Purchased Call/SPXFCDUE Index/SFC061KS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/30/2024	10/29/2025	4	3,002,288	494.26		137,485		114,744		89,771			(25,518)		13,655		0001
Purchased Call/SPXFCDUE Index/SFC061JS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	449,851	496.82		20,346		16,333		10,679			(4,013)		2,005		0001
Purchased Call/SPXFCDUE Index/SFC061ISH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2025	1	836,883	483.75		39,634		30,547		28,202			(9,087)		3,665		0001
Purchased Call/SPXFCDUE Index/SFC061JS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2024	10/15/2025	1	179,942	493.83		8,239		6,532		4,636			(1,707)		799		0001
Purchased Call/SPXFCDUE Index/SFC061MS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2025	3	1,066,686	496.84		53,076		48,646		28,037			(4,429)		5,064		0001
Purchased Call/SPXFCDUE Index/SFC061ISY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2025	1	370,244	499.6		14,258		11,265		8,002			(2,993)		1,642		0001
Purchased Call/SPXFCDUE Index/SFC061HSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/01/2024	09/30/2025	1	55,329	491.51		1,969		1,479		1,436			(489)		239		0001
Purchased Call/SPXFCDUE Index/SFC061JSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/21/2025	1	61,832	497		2,507		2,029		1,433			(478)		277		0001
Purchased Call/SPXFCDUE Index/SFC061MSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2024	12/05/2025	3	5,497,668	507.76		251,726		236,581		127,870			(18,088)		26,491		0001
Purchased Call/SPXFCDUE Index/SFC061NS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2025	1	1,115,554	502		47,178		44,571		26,206			(2,607)		5,407		0001
Purchased Call/SPXFCDUE Index/SFC061KSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/12/2024	11/11/2025	3	3,709,671	498.9		172,962		150,160		101,660			(34,852)		17,231		0001
Purchased Call/SPXFCDUE Index/SFC061KSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/04/2025	3	6,896,279	478.12		377,896		320,669		290,583			(60,482)		31,675		0001
Purchased Call/SPXFCDUE Index/SFC061MS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/27/2024	11/26/2025	3	7,251,192	497.7		360,511		330,872		212,010			(29,640)		34,474		0001
Purchased Call/SPXFCDUE Index/SFC061LSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2024	11/18/2025	3	7,217,599	489.15		359,600		319,011		236,962			(45,335)		33,896		0001
Purchased Call/SPXFCDUE Index/SFC061NS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/11/2024	12/09/2025	3	6,289,945	502		286,960		271,254		170,470			(15,706)		30,487		0001
Purchased Call/SPXFCDUE Index/SFC061MSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2024	12/02/2025	2	2,339,119	502.51		106,376		98,475		53,285			(7,901)		11,221		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061HSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	09/30/2025	4	7,399,177	491.51		313,378		235,615		200,608			(77,763)		31,995		0001
Purchased Call/SPXFCDUE Index/SFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/24/2024	12/19/2025	2	1,187,744	483.09		55,444		54,561		46,421			(883)		5,840		0001
Purchased Call/SPXFCDUE Index/SFC061LSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2024	11/14/2025	3	6,004,658	487.95		291,533		257,174		199,431			(34,359)		28,024		0001
Purchased Call/SPXFCDUE Index/SFC061IST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/13/2025	1	1,139,420	494.85		54,874		43,202		28,808			(17,305)		5,043		0001
Purchased Call/SPXFCDUE Index/SFC061JS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/17/2025	3	5,084,225	496.82		253,845		203,691		122,955			(59,360)		22,659		0001
Purchased Call/SPXFCDUE Index/SFC061KSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2024	10/31/2025	2	706,476	480.57		30,909		26,023		27,320			(4,887)		3,224		0001
Purchased Call/SPXFCDUE Index/SFC061ISQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2025	1	252,380	492.43		11,373		8,927		6,675			(2,446)		1,109		0001
Purchased Call/SPXFCDUE Index/SFC061KSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/10/2025	2	1,796,887	498.89		86,212		74,560		49,136			(14,989)		8,333		0001
Purchased Call/SPXFCDUE Index/SFC0610S4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2024	12/24/2025	3	1,056,766	487.11		45,826		45,688		41,770			(138)		5,233		0001
Purchased Call/SPXFCDUE Index/SFC0610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/24/2024	12/23/2025	2	9,499,842	484.76		472,603		466,620		366,689			(5,983)		46,976		0001
Purchased Call/SPXFCDUE Index/SFC061MS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/28/2025	1	2,138,001	497.7		102,667		94,135		62,791			(8,532)		10,195		0001
Purchased Call/SPXFCDUE Index/SFC061ISG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/07/2025	1	52,995	483.75		2,299		1,772		1,727			(527)		232		0001
Purchased Call/SPXFCDUE Index/SFC061NSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/13/2024	12/15/2025	1	3,413,801	501.81		164,238		157,451		94,231			(6,787)		16,691		0001
Purchased Call/SPXFCDUE Index/SFC061MS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/26/2025	2	2,035,914	500.13		88,086		80,770		49,036			(7,315)		9,679		0001
Purchased Call/SPXFCDUE Index/SFC061MSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/03/2024	11/28/2025	2	1,319,093	501.77		60,264		55,769		30,483			(4,495)		6,290		0001
Purchased Call/SPXFCDUE Index/SFC061LSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/20/2025	2	5,220,111	491.08		254,792		227,316		161,410			(27,476)		24,591		0001
Purchased Call/SPXFCDUE Index/SFC0610S9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/26/2025	3	9,825,498	482.95		461,948		461,035		427,036			(912)		48,790		0001
Purchased Call/SPXFCDUE Index/SFC0610S3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/24/2024	12/23/2025	1	1,402,396	484.76		65,613		64,704		52,836			(909)		6,935		0001
Purchased Call/SPXFCDUE Index/SFC0610SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2025	1	6,223,070	480.28		288,038		288,038		288,085					31,073		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/SPXFCDUE Index/SFC061I$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/14/2024	10/10/2025	4	6,187,309	494.85		301,164		236,960		155,798			(64,204)		27,241		0001
Purchased Call/SPXFCDUE Index/SFC061JSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/21/2024	10/20/2025	2	833,529	499.42		39,971		32,160		18,695			(7,812)		3,734		0001
Purchased Call/SPXFCDUE Index/SFC061LSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/19/2024	11/18/2025	2	981,533	489.15		45,550		40,448		31,245			(5,102)		4,610		0001
Purchased Call/SPXFCDUE Index/SFC061KSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/06/2024	11/05/2025	1	634,631	483.51		35,111		29,873		22,933			(5,238)		2,920		0001
Purchased Call/SPXFCDUE Index/SFC061K$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2025	1	372,417	478.12		18,460		15,656		15,396			(2,805)		1,711		0001
Purchased Call/SPXFCDUE Index/SFC061MST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/05/2025	2	1,486,605	506.03		67,771		63,649		31,011			(4,122)		7,163		0001
Purchased Call/SPXFCDUE Index/SFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/31/2024	12/30/2025	1	807,591	480.28		34,992		34,992		34,994					4,032		0001
Purchased Call/SPXFCDUE Index/SFC061MSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/06/2024	12/08/2025	1	2,269,720	507.76		109,264		102,642		53,202			(6,622)		10,985		0001
Purchased Call/SPXFCDUE Index/SFC061NSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/16/2024	12/12/2025	1	714,407	501.81		33,086		31,796		17,071			(1,290)		3,478		0001
Purchased Call/SPXFCDUE Index/SFC061I$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2024	09/30/2025	1	224,994	491.51		8,693		6,550		5,993			(2,143)		973		0001
Purchased Call/SPXFCDUE Index/SFC061I$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/10/2025	1	153,510	491.09		7,093		5,571		4,235			(1,521)		676		0001
Purchased Call/SPXFCDUE Index/SFC061JSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/22/2024	10/21/2025	2	5,808,409	497		280,271		226,890		158,726			(56,304)		26,065		0001
Purchased Call/SPXFCDUE Index/SFC061I$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/04/2024	10/03/2025	1	934,846	484.08		43,818		33,472		31,093			(10,346)		4,065		0001
Purchased Call/SPXFCDUE Index/SFC061L$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/22/2024	11/24/2025	1	549,404	495.47		26,399		23,781		15,156			(2,618)		2,604		0001
Purchased Call/SPXFCDUE Index/SFC061MSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	12/01/2025	1	1,182,244	501.77		56,842		52,301		27,758			(4,541)		5,663		0001
Purchased Call/SPXFCDUE Index/SFC061LS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/12/2024	11/11/2025	1	127,853	498.9		5,602		4,859		3,066			(743)		594		0001
Purchased Call/SPXFCDUE Index/SFC0610$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/30/2024	12/26/2025	1	436,751	482.95		18,449		18,449		17,833					2,169		0001
Purchased Call/SPXFCDUE Index/SFC061K$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/04/2024	10/31/2025	1	428,856	479.64		18,562		15,666		16,986			(2,895)		1,957		0001
Purchased Call/SPXFCDUE Index/SFC061MSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/29/2024	11/26/2025	2	1,259,126	497.7		60,707		55,814		32,428			(4,892)		5,986		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/SPXFCDUE Index/SFC061M$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/27/2024	11/26/2025	1	54,999	500.13		2,184		2,001		1,293			(183)		261		0001
Purchased Call/SPXFCDUE Index/SFC0610$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/24/2025	1	874,786	487.11		35,846		35,745		31,215			(100)		4,332		0001
Purchased Call/SPXFCDUE Index/SFC061MSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2024	12/03/2025	2	1,616,408	502.86		84,327		78,390		42,287			(5,938)		7,766		0001
Purchased Call/SPXFCDUE Index/SFC061NSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2025	2	1,986,881	503.8		73,382		70,794		45,311			(2,588)		9,728		0001
Purchased Call/SPXFCDUE Index/SFC0610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/02/2023	07/31/2025	1	85,077	425.64	4,789			1,390		10,667			(2,411)		324		0001
Purchased Call/SPXFCDUE Index/SFC0610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	1	164,843	418.98	10,269			3,003		23,287			(5,184)		630		0001
Purchased Call/SPXFCDUE Index/SFC0610$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/04/2023	08/01/2025	2	136,996	417.85	8,454			2,477		19,737			(4,276)		523		0001
Purchased Call/SPXFCDUE Index/SFC0610$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2025	1	158,401	417.9	9,775			2,927		22,811			(8,856)		613		0001
Purchased Call/SPXFCDUE Index/SFC0610$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	1	85,835	416.07	5,226			1,572		12,760			(2,627)		333		0001
Purchased Call/SPXFCDUE Index/SFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	1	125,420	413.56	8,058			2,434		19,446			(4,068)		487		0001
Purchased Call/SPXFCDUE Index/SFC0610$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/11/2023	08/08/2025	1	124,334	414.06	7,843			2,372		19,118			(3,965)		483		0001
Purchased Call/SPXFCDUE Index/SFC0610$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/14/2023	08/11/2025	2	384,230	413.68	23,546			7,243		59,441			(11,941)		1,502		0001
Purchased Call/SPXFCDUE Index/SFC0610$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	08/14/2025	1	118,944	415.12	6,731			2,083		17,966			(3,388)		468		0001
Purchased Call/SPXFCDUE Index/SFC0610$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	1	259,420	411.49	15,692			4,871		41,603			(7,889)		1,023		0001
Purchased Call/SPXFCDUE Index/SFC0610$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	1	353,170	408.79	21,227			6,617		59,145			(10,716)		1,393		0001
Purchased Call/SPXFCDUE Index/SFC0610$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/18/2023	08/15/2025	2	164,203	405.84	10,523			3,287		28,800			(5,323)		647		0001
Purchased Call/SPXFCDUE Index/SFC0610$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/21/2023	08/18/2025	1	342,204	405.45	22,738			7,172		60,363			(11,463)		1,358		0001
Purchased Call/SPXFCDUE Index/SFC0610$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2025	2	528,241	408.1	32,764			10,456		89,420			(16,495)		2,110		0001
Purchased Call/SPXFCDUE Index/SFC0610$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	1	394,933	406.59	27,149			8,689		68,469			(13,649)		1,581		0001

SCHEDULE DB - PART A - SECTION 1

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Purchased Call/SPXFCDUE Index/SFC0610$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	2	324,541	411.16	18,955			6,094		52,342			(9,573)		1,299		0001
Purchased Call/SPXFCDUE Index/SFC0610$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/25/2023	08/22/2025	2	393,971	406.11	26,267			8,457		68,812			(13,284)		1,577		0001
Purchased Call/SPXFCDUE Index/SFC0611$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/28/2023	08/25/2025	1	446,322	407.95	29,200			9,492		75,745			(14,721)		1,798		0001
Purchased Call/SPXFCDUE Index/SFC0611$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/29/2023	08/28/2025	3	1,206,651	409.79	83,711			27,501		199,026			(46,119)		4,892		0001
Purchased Call/SPXFCDUE Index/SFC0611$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	3	846,033	415.06	55,161			18,239		128,109			(27,814)		3,437		0001
Purchased Call/SPXFCDUE Index/SFC0611$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	1	414,034	416.5	26,313			8,723		61,206			(13,302)		1,682		0001
Purchased Call/SPXFCDUE Index/SFC0611$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	2	469,337	416.47	29,217			9,704		69,416			(14,798)		1,907		0001
Purchased Call/SPXFCDUE Index/SFC0611$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/05/2023	08/29/2025	1	533,247	416.57	32,553			10,821		78,737			(16,502)		2,167		0001
Purchased Call/SPXFCDUE Index/SFC0611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	2	1,476,055	414.55	86,288			29,316		225,401			(45,970)		6,083		0001
Purchased Call/SPXFCDUE Index/SFC0611$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/06/2023	09/04/2025	1	328,061	416.57	18,609			6,297		48,430			(9,369)		1,349		0001
Purchased Call/SPXFCDUE Index/SFC0611$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	1	423,566	410.48	26,282			8,954		69,084			(13,268)		1,746		0001
Purchased Call/SPXFCDUE Index/SFC0611$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/08/2023	09/05/2025	2	402,197	409.24	25,800			8,804		66,899			(13,046)		1,658		0001
Purchased Call/SPXFCDUE Index/SFC0611$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/11/2023	09/08/2025	2	514,753	409.32	34,253			11,798		85,503			(17,272)		2,134		0001
Purchased Call/SPXFCDUE Index/SFC0611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/11/2025	2	811,401	412.62	48,850			16,986		127,832			(24,572)		3,384		0001
Purchased Call/SPXFCDUE Index/SFC0611$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	2	388,584	409.86	26,719			9,355		63,994			(13,480)		1,624		0001
Purchased Call/SPXFCDUE Index/SFC0611$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	2	803,708	410.21	54,752			19,188		131,629			(27,649)		3,359		0001
Purchased Call/SPXFCDUE Index/SFC0611$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/15/2023	09/12/2025	2	655,215	415.35	36,248			12,724		98,750			(18,334)		2,738		0001
Purchased Call/SPXFCDUE Index/SFC0611$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/18/2023	09/15/2025	1	366,396	408.15	23,152			8,196		61,966			(11,672)		1,540		0001
Purchased Call/SPXFCDUE Index/SFC0611$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2025	2	1,802,970	408.04	110,790			39,583		305,431			(60,763)		7,623		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0612\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	2	865,461	406.95	49,370			17,708		149,162			(27,338)		3,666		0001
Purchased Call/SPXFCDUE Index/SFC0612\$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	1	364,404	402.19	19,852			7,147		67,484			(10,022)		1,544		0001
Purchased Call/SPXFCDUE Index/SFC0612\$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2023	09/19/2025	2	936,378	394.54	57,954			20,894		193,599			(29,299)		3,967		0001
Purchased Call/SPXFCDUE Index/SFC0612\$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2023	09/22/2025	1	556,453	393.37	35,732			12,994		116,924			(18,014)		2,371		0001
Purchased Call/SPXFCDUE Index/SFC0612\$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2025	3	1,599,267	394.25	91,991			33,755		331,737			(50,560)		6,852		0001
Purchased Call/SPXFCDUE Index/SFC0612\$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2025	2	577,762	389.22	36,709			13,528		128,388			(18,475)		2,480		0001
Purchased Call/SPXFCDUE Index/SFC0612\$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	1	655,125	389.17	42,977			15,887		145,677			(21,696)		2,812		0001
Purchased Call/SPXFCDUE Index/SFC0612\$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/29/2023	09/26/2025	2	1,250,719	391.11	78,263			28,978		270,909			(39,574)		5,369		0001
Purchased Call/SPXFCDUE Index/SFC0612\$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/02/2023	09/29/2025	3	1,091,026	390.63	67,881			25,397		237,872			(34,300)		4,709		0001
Purchased Call/SPXFCDUE Index/SFC0612\$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2023	10/02/2025	4	1,043,915	389.66	62,033			23,490		230,563			(37,636)		4,531		0001
Purchased Call/SPXFCDUE Index/SFC0612\$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	2	404,402	385.31	26,842			10,147		94,594			(13,505)		1,758		0001
Purchased Call/SPXFCDUE Index/SFC0612\$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	1	465,025	387.88	29,229			11,102		105,152			(17,617)		2,022		0001
Purchased Call/SPXFCDUE Index/SFC0612\$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2023	10/03/2025	4	616,808	387.42	40,918			15,604		140,327			(20,768)		2,682		0001
Purchased Call/SPXFCDUE Index/SFC0612\$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2023	10/06/2025	2	649,317	390.67	42,655			16,347		141,399			(21,522)		2,838		0001
Purchased Call/SPXFCDUE Index/SFC0612\$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2025	2	1,587,081	391.93	98,535	12,712		45,107		339,544			(59,966)		6,975		0001
Purchased Call/SPXFCDUE Index/SFC0612\$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	1	1,095,475	393.33	71,021			27,511		229,896			(35,706)		4,823		0001
Purchased Call/SPXFCDUE Index/SFC0612\$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	3	894,832	394.51	53,819			20,958		184,743			(27,201)		3,940		0001
Purchased Call/SPXFCDUE Index/SFC0612\$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2023	10/10/2025	2	380,122	392.53	23,656			9,223		80,655			(11,970)		1,674		0001
Purchased Call/SPXFCDUE Index/SFC0613\$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2023	10/13/2025	2	1,674,031	390.82	112,330			44,104		363,522			(60,618)		7,409		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0613$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2023	10/16/2025	3	2,100,458	394.08	128,791			50,971		436,044			(67,591)		9,345		0001
Purchased Call/SPXFCDUE Index/SFC0613$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	2	566,763	393.49	32,966			13,099		118,641			(16,589)		2,526		0001
Purchased Call/SPXFCDUE Index/SFC0613$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/19/2023	10/17/2025	2	1,501,794	389.72	90,239			35,976		330,906			(45,562)		6,693		0001
Purchased Call/SPXFCDUE Index/SFC0613$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/20/2023	10/17/2025	1	174,024	387.33	10,078			4,023		39,584			(5,094)		776		0001
Purchased Call/SPXFCDUE Index/SFC0613$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/20/2025	2	678,545	382.82	42,024			16,908		163,620			(21,192)		3,040		0001
Purchased Call/SPXFCDUE Index/SFC0613$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2023	10/23/2025	3	2,077,945	381.94	135,433			54,903		506,463			(68,117)		9,356		0001
Purchased Call/SPXFCDUE Index/SFC0613$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/26/2023	10/24/2025	3	861,378	384.11	49,669			20,234		204,186			(25,019)		3,885		0001
Purchased Call/SPXFCDUE Index/SFC0613$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/01/2023	10/24/2025	3	1,005,807	379.97	64,753			26,572		251,337			(32,856)		4,536		0001
Purchased Call/SPXFCDUE Index/SFC0613$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/27/2023	10/24/2025	1	492,329	376.92	30,003			12,266		127,790			(15,167)		2,221		0001
Purchased Call/SPXFCDUE Index/SFC0613$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2023	10/27/2025	3	1,891,206	374.99	129,840			53,493		502,594			(68,748)		8,573		0001
Purchased Call/SPXFCDUE Index/SFC0613$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2023	10/30/2025	3	2,249,980	378.68	150,077			62,298		571,123			(78,691)		10,250		0001
Purchased Call/SPXFCDUE Index/SFC0613$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	2	712,558	380.25	48,694			20,279		177,347			(24,495)		3,251		0001
Purchased Call/SPXFCDUE Index/SFC0613$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/02/2023	10/31/2025	2	1,026,872	383.4	74,933			31,337		245,545			(37,853)		4,686		0001
Purchased Call/SPXFCDUE Index/SFC0613$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/03/2023	10/31/2025	1	558,274	389.38	37,837			15,835		123,440			(19,127)		2,547		0001
Purchased Call/SPXFCDUE Index/SFC0613$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/03/2025	2	829,857	392.83	53,154			22,417		175,128			(26,812)		3,805		0001
Purchased Call/SPXFCDUE Index/SFC0613$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/07/2023	11/05/2025	1	189,505	392.83	12,282			5,203		39,996			(6,183)		872		0001
Purchased Call/SPXFCDUE Index/SFC0613$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/28/2023	11/06/2025	4	1,923,560	392.86	125,624			53,404		405,701			(66,336)		8,864		0001
Purchased Call/SPXFCDUE Index/SFC0614$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	2	1,400,945	393.88	89,608			38,168		291,389			(45,063)		6,466		0001
Purchased Call/SPXFCDUE Index/SFC0614$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/09/2023	11/07/2025	1	1,854,371	394.39	110,635			47,306		383,004			(55,852)		8,559		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0614$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2023	11/07/2025	2	1,031,642	391.12	72,571			31,079		222,786			(36,693)		4,761		0001
Purchased Call/SPXFCDUE Index/SFC0614$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2023	11/10/2025	3	651,723	397	43,361			18,714		129,778			(31,676)		3,022		0001
Purchased Call/SPXFCDUE Index/SFC0614$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2023	11/12/2025	2	2,623,729	397	186,496			80,829		522,459			(106,394)		12,206		0001
Purchased Call/SPXFCDUE Index/SFC0614$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/14/2023	11/13/2025	2	1,376,032	396.47	98,844			42,917		275,989			(54,613)		6,412		0001
Purchased Call/SPXFCDUE Index/SFC0614$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	2	1,108,966	403.19	71,748			31,254		202,091			(36,085)		5,176		0001
Purchased Call/SPXFCDUE Index/SFC0614$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/30/2023	11/14/2025	4	905,642	404.05	58,668			25,702		162,968			(29,675)		4,227		0001
Purchased Call/SPXFCDUE Index/SFC0614$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/17/2023	11/14/2025	2	1,359,772	404.38	90,457			39,648		243,501			(45,777)		6,346		0001
Purchased Call/SPXFCDUE Index/SFC0614$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2023	11/17/2025	4	1,468,873	404.83	99,039			43,793		261,364			(50,089)		6,887		0001
Purchased Call/SPXFCDUE Index/SFC0614$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2023	11/20/2025	4	2,310,647	407.62	143,385	5,492		66,867		394,426			(74,736)		10,885		0001
Purchased Call/SPXFCDUE Index/SFC0614$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/21/2025	4	2,088,405	406.8	136,157			61,026		360,851			(77,013)		9,853		0001
Purchased Call/SPXFCDUE Index/SFC0614$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/24/2023	11/21/2025	3	897,815	408.51	56,640			25,372		151,196			(28,661)		4,236		0001
Purchased Call/SPXFCDUE Index/SFC0614$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2023	11/26/2025	2	365,968	408.36	23,085			10,450		61,767			(11,625)		1,740		0001
Purchased Call/SPXFCDUE Index/SFC0614$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2023	11/26/2025	4	2,097,041	407.6	134,942			61,171		357,995			(68,050)		9,970		0001
Purchased Call/SPXFCDUE Index/SFC0614$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2023	11/24/2025	2	131,222	408.36	8,396			3,802		22,146			(4,255)		622		0001
Purchased Call/SPXFCDUE Index/SFC0614$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	3	631,501	407.77	41,042			18,693		107,544			(20,669)		3,011		0001
Purchased Call/SPXFCDUE Index/SFC0614$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2023	11/28/2025	5	2,259,904	407.46	158,312			72,982		386,651			(83,883)		10,777		0001
Purchased Call/SPXFCDUE Index/SFC0615$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2023	11/28/2025	5	4,566,302	409.3	292,178			133,992		759,924			(155,397)		21,775		0001
Purchased Call/SPXFCDUE Index/SFC0615$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2023	12/01/2025	3	962,085	412.54	57,527			26,485		152,345			(29,023)		4,608		0001
Purchased Call/SPXFCDUE Index/SFC0615$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/21/2023	12/04/2025	4	2,594,133	409.37	167,438			77,735		431,327			(91,805)		12,482		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0615$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	3	589,038	408.81	37,242			17,314		98,761			(18,748)		2,838		0001
Purchased Call/SPXFCDUE Index/SFC0615$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/07/2023	12/05/2025	4	821,366	406.78	59,044			27,575		141,957			(29,859)		3,958		0001
Purchased Call/SPXFCDUE Index/SFC0615$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/08/2023	12/05/2025	3	2,883,830	410.84	195,247			91,220		468,859			(105,686)		13,896		0001
Purchased Call/SPXFCDUE Index/SFC0615$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/08/2025	4	1,025,934	413.16	71,149			33,474		160,942			(35,929)		4,965		0001
Purchased Call/SPXFCDUE Index/SFC0615$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/20/2023	12/10/2025	2	492,623	413.16	34,883			16,497		77,296			(17,604)		2,391		0001
Purchased Call/SPXFCDUE Index/SFC0615$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/12/2023	12/11/2025	4	2,861,910	414.79	203,373			96,224		437,786			(102,378)		13,912		0001
Purchased Call/SPXFCDUE Index/SFC0615$J	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/14/2023	12/12/2025	6	1,158,756	417.43	79,631	10,070		43,123		170,064			(44,970)		5,641		0001
Purchased Call/SPXFCDUE Index/SFC0615$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/14/2023	12/12/2025	4	1,378,566	425.67	94,075			44,852		176,758			(50,929)		6,711		0001
Purchased Call/SPXFCDUE Index/SFC0615$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/15/2023	12/12/2025	4	2,234,398	428.35	150,217			71,727		273,680			(76,093)		10,877		0001
Purchased Call/SPXFCDUE Index/SFC0615$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/08/2024	12/15/2025	4	1,204,957	428.74	73,435	5,423		37,905		146,659			(45,350)		5,891		0001
Purchased Call/SPXFCDUE Index/SFC0615$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/17/2025	3	1,522,001	428.74	102,128			49,195		185,400			(51,444)		7,463		0001
Purchased Call/SPXFCDUE Index/SFC0615$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/19/2023	12/18/2025	5	1,956,523	430.48	124,899			60,426		231,335			(62,968)		9,607		0001
Purchased Call/SPXFCDUE Index/SFC0615$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2024	12/19/2025	5	1,321,727	432.75	66,620	12,290		38,526		150,298			(39,947)		6,499		0001
Purchased Call/SPXFCDUE Index/SFC0615$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/21/2023	12/19/2025	4	733,919	425.69	50,984			24,852		94,271			(25,823)		3,609		0001
Purchased Call/SPXFCDUE Index/SFC0615$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/22/2023	12/19/2025	3	873,662	429.51	57,762			28,185		105,139			(29,301)		4,296		0001
Purchased Call/SPXFCDUE Index/SFC0616$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/22/2025	4	771,382	430.13	50,430			24,857		91,847			(25,524)		3,809		0001
Purchased Call/SPXFCDUE Index/SFC0616$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2023	12/26/2025	7	3,278,220	431.66	171,812	34,403		102,338		380,378			(108,331)		16,278		0001
Purchased Call/SPXFCDUE Index/SFC0616$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/03/2024	12/26/2025	5	2,081,419	431.63	99,347	29,979		64,239		241,638			(69,163)		10,336		0001
Purchased Call/SPXFCDUE Index/SFC0616$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	01/04/2024	12/26/2025	3	1,557,609	432.43		87,991		43,783		178,308			(45,561)		7,735		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCDUE Index/SFC0616$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/02/2024	12/29/2025	4	1,556,370	430.68		88,239		44,165		183,754			(44,074)		7,760		0001
Purchased Call/SPXFCDUE Index/SFC0616$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	6	3,562,516	426.57		213,561		107,844		451,711			(105,717)		17,861		0001
Purchased Call/SPXFCDUE Index/SFC0616$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/04/2024	01/02/2026	4	2,154,213	423.08		140,181		70,901		289,450			(69,280)		10,801		0001
Purchased Call/SPXFCDUE Index/SFC0616$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2024	01/02/2026	5	2,129,810	421.48		152,547		77,327		293,735			(78,572)		10,678		0001
Purchased Call/SPXFCDUE Index/SFC0616$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/08/2024	01/05/2026	4	879,779	422.09		62,494		31,847		120,159			(30,647)		4,429		0001
Purchased Call/SPXFCDUE Index/SFC0616$L	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/09/2024	01/07/2026	3	331,864	422.09		23,998		12,275		45,306			(11,723)		1,675		0001
Purchased Call/SPXFCDUE Index/SFC0616$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2024	01/08/2026	5	1,808,150	428.5		117,112		59,982		221,913			(60,303)		9,139		0001
Purchased Call/SPXFCDUE Index/SFC0616$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	7	2,884,758	427.54		191,449		98,521		360,028			(96,365)		14,601		0001
Purchased Call/SPXFCDUE Index/SFC0616$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2024	01/09/2026	3	1,537,918	429.76		99,465		51,320		184,840			(48,146)		7,784		0001
Purchased Call/SPXFCDUE Index/SFC0616$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/12/2024	01/09/2026	4	2,104,369	429.52		136,897		70,835		253,960			(75,545)		10,651		0001
Purchased Call/SPXFCDUE Index/SFC0616$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/16/2024	01/12/2026	3	1,298,365	429.76		82,034		42,753		156,074			(39,281)		6,598		0001
Purchased Call/SPXFCDUE Index/SFC0616$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	5	4,173,516	427.88		269,670		141,065		518,594			(133,543)		21,320		0001
Purchased Call/SPXFCDUE Index/SFC0616$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	4	3,217,748	425.93		226,384		118,726		413,066			(112,295)		16,438		0001
Purchased Call/SPXFCDUE Index/SFC0617$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	2	2,207,981	429.6		155,388		81,592		266,496			(73,796)		11,279		0001
Purchased Call/SPXFCDUE Index/SFC0617$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/22/2024	01/16/2026	3	517,536	434.86		34,151		17,972		57,023			(16,179)		2,644		0001
Purchased Call/SPXFCDUE Index/SFC0617$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/23/2024	01/22/2026	2	4,120,498	435.93		270,833		143,632		454,926			(130,517)		21,214		0001
Purchased Call/SPXFCDUE Index/SFC0617$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/23/2026	3	2,234,640	437.16		145,584		77,438		238,681			(71,476)		11,520		0001
Purchased Call/SPXFCDUE Index/SFC0617$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2024	01/23/2026	6	1,889,346	437.62		131,270		71,047		200,174			(79,069)		9,740		0001
Purchased Call/SPXFCDUE Index/SFC0617$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/26/2024	01/23/2026	3	1,837,168	439.86		118,674		63,483		187,056			(75,947)		9,471		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0617$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/29/2024	01/26/2026	4	2,217,569	439.74		151,239		81,310		231,500			(73,347)		11,476		0001
Purchased Call/SPXFCDUE Index/SFC0617$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2026	2	2,814,565	443.52		179,273		96,787		268,712			(92,451)		14,621		0001
Purchased Call/SPXFCDUE Index/SFC0617$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	4	2,174,865	443.62		121,472		65,835		207,449			(60,217)		11,312		0001
Purchased Call/SPXFCDUE Index/SFC0617$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	01/30/2026	2	1,801,627	434.33		126,166		68,573		202,564			(57,593)		9,371		0001
Purchased Call/SPXFCDUE Index/SFC0617$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/02/2024	01/30/2026	3	1,817,946	438.97		127,386		69,360		188,514			(58,026)		9,456		0001
Purchased Call/SPXFCDUE Index/SFC0617$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/09/2024	02/02/2026	3	1,435,040	444.41		89,913		49,208		135,033			(40,705)		7,493		0001
Purchased Call/SPXFCDUE Index/SFC0617$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/08/2024	02/05/2026	3	4,205,798	442.54		275,635		151,520		410,126			(127,643)		22,042		0001
Purchased Call/SPXFCDUE Index/SFC0617$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/29/2024	02/06/2026	6	2,284,620	442.73		157,253		86,934		222,182			(83,735)		11,988		0001
Purchased Call/SPXFCDUE Index/SFC0617$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2024	02/06/2026	4	2,820,483	446.72		182,917		101,292		255,080			(81,625)		14,800		0001
Purchased Call/SPXFCDUE Index/SFC0617$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/13/2024	02/06/2026	4	2,825,539	446.98		189,349		104,909		254,315			(84,440)		14,826		0001
Purchased Call/SPXFCDUE Index/SFC0617$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/12/2024	02/09/2026	3	2,058,555	450.04		126,754		70,559		175,067			(56,195)		10,842		0001
Purchased Call/SPXFCDUE Index/SFC0617$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	02/12/2026	5	4,432,624	449.47		249,748		139,836		381,785			(118,486)		23,432		0001
Purchased Call/SPXFCDUE Index/SFC0618$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	2	1,722,142	441.3		116,191		65,157		172,382			(51,033)		9,115		0001
Purchased Call/SPXFCDUE Index/SFC0618$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	5	2,315,385	444.3		151,819		85,675		219,646			(77,678)		12,255		0001
Purchased Call/SPXFCDUE Index/SFC0618$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	1	869,255	446.53		53,612		30,254		79,181			(23,358)		4,601		0001
Purchased Call/SPXFCDUE Index/SFC0618$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/20/2024	02/13/2026	1	1,471,336	444.46		88,917		50,247		139,173			(38,670)		7,787		0001
Purchased Call/SPXFCDUE Index/SFC0618$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2024	02/19/2026	3	2,694,970	444.46		164,118		93,356		255,381			(73,820)		14,368		0001
Purchased Call/SPXFCDUE Index/SFC0618$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	5	1,647,987	441.26		110,496		63,130		165,541			(50,637)		8,797		0001
Purchased Call/SPXFCDUE Index/SFC0618$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	3	2,410,631	442.02		178,651		102,296		238,916			(82,340)		12,868		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC0618$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/23/2024	02/20/2026	2	1,353,399	451.69		86,879		49,814		112,436			(37,065)		7,224		0001
Purchased Call/SPXFCDUE Index/SFC0618$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/26/2024	02/23/2026	2	1,030,848	452.42		64,014		36,862		84,436			(27,152)		5,522		0001
Purchased Call/SPXFCDUE Index/SFC0618$I	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2024	02/26/2026	4	3,596,220	450.81		231,887		134,239		304,228			(108,675)		19,334		0001
Purchased Call/SPXFCDUE Index/SFC0618$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	3	1,875,426	451.24		120,571		70,037		157,593			(50,534)		10,095		0001
Purchased Call/SPXFCDUE Index/SFC0618$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	4	2,052,450	450.23		137,860		80,319		175,730			(61,007)		11,048		0001
Purchased Call/SPXFCDUE Index/SFC0618$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	3	2,105,404	453.04		141,492		82,515		171,050			(58,977)		11,333		0001
Purchased Call/SPXFCDUE Index/SFC0618$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/05/2024	02/27/2026	3	1,539,003	456.32		95,665		55,908		117,462			(56,151)		8,284		0001
Purchased Call/SPXFCDUE Index/SFC0618$S	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/07/2024	03/04/2026	3	3,430,438	455.46		201,156		118,178		266,800			(96,143)		18,574		0001
Purchased Call/SPXFCDUE Index/SFC0618$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/06/2024	03/05/2026	4	1,359,395	449.87		93,226		55,047		117,468			(38,180)		7,369		0001
Purchased Call/SPXFCDUE Index/SFC0618$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2024	03/06/2026	2	1,319,316	452.51		90,574		53,606		108,677			(36,968)		7,160		0001
Purchased Call/SPXFCDUE Index/SFC0618$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	2	1,044,034	457.29		63,932		37,889		78,572			(26,043)		5,666		0001
Purchased Call/SPXFCDUE Index/SFC0619$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/11/2024	03/06/2026	2	1,061,756	454.69		67,380		39,989		83,958			(27,391)		5,762		0001
Purchased Call/SPXFCDUE Index/SFC0619$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2024	03/09/2026	1	95,771	454.69		6,483		3,863		7,575			(2,620)		522		0001
Purchased Call/SPXFCDUE Index/SFC0619$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/12/2024	03/11/2026	2	3,128,991	453.64		215,253		128,517		252,993			(92,066)		17,079		0001
Purchased Call/SPXFCDUE Index/SFC0619$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/13/2024	02/11/2026	1	50,031	450.04		3,546		2,063		4,261			(1,484)		264		0001
Purchased Call/SPXFCDUE Index/SFC0619$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/13/2024	03/12/2026	5	1,779,584	458.43		112,047		67,321		131,491			(63,016)		9,725		0001
Purchased Call/SPXFCDUE Index/SFC0619$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	2	1,795,955	457.49		111,304		66,945		135,300			(44,359)		9,826		0001
Purchased Call/SPXFCDUE Index/SFC0619$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2024	03/13/2026	3	1,661,450	455.97		102,544		61,796		128,836			(40,748)		9,090		0001
Purchased Call/SPXFCDUE Index/SFC0619$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/18/2024	03/13/2026	3	2,306,816	453.08		156,336		94,339		188,836			(61,998)		12,621		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/SPXFCDUE Index/SFC0619SF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/25/2024	03/18/2026	5	3,179,980	456.32		210,698		127,971		245,389			(100,517)		17,497		0001
Purchased Call/SPXFCDUE Index/SFC0619SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/20/2024	03/19/2026	2	1,347,263	458.83		92,675		56,427		99,212			(40,172)		7,421		0001
Purchased Call/SPXFCDUE Index/SFC0619SJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	2	1,016,043	462.82		67,224		41,081		69,398			(26,143)		5,603		0001
Purchased Call/SPXFCDUE Index/SFC0619SL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	3	1,498,743	465.11		93,598		57,302		97,867			(36,296)		8,265		0001
Purchased Call/SPXFCDUE Index/SFC0619SN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/26/2024	03/20/2026	2	2,016,936	464.63		123,230		75,522		132,958			(55,276)		11,123		0001
Purchased Call/SPXFCDUE Index/SFC0619SP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	03/27/2024	03/25/2026	3	6,956,884	462.21		436,665		269,136		481,699			(177,654)		38,580		0001
Purchased Call/SPXFCDUE Index/SFC0619SR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2024	03/26/2026	3	1,711,371	460.83		116,613		72,088		121,807			(44,525)		9,501		0001
Purchased Call/SPXFCDUE Index/SFC0619ST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2024	03/27/2026	2	1,096,980	464.97		71,095		44,142		72,105			(30,422)		6,097		0001
Purchased Call/SPXFCDUE Index/SFC061ASJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2024	04/16/2026	2	907,885	446.95		55,250		35,756		84,284			(19,493)		5,157		0001
Purchased Call/SPXFCDUE Index/SFC061CSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2024	06/10/2026	3	5,045,069	459.93		347,558		251,243		381,596			(103,121)		30,282		0001
Purchased Call/SPXFCDUE Index/SFC061BSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/10/2024	05/08/2026	3	1,492,456	449.97		98,241		66,703		132,745			(34,843)		8,673		0001
Purchased Call/SPXFCDUE Index/SFC061BSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/16/2024	05/14/2026	2	1,630,517	455.05		114,116		78,195		133,124			(35,921)		9,532		0001
Purchased Call/SPXFCDUE Index/SFC061ASL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	2	1,290,964	444.7		80,004		51,981		124,668			(28,024)		7,340		0001
Purchased Call/SPXFCDUE Index/SFC061BSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2024	05/06/2026	3	6,885,740	449.16		446,467		301,171		620,251			(157,030)		39,931		0001
Purchased Call/SPXFCDUE Index/SFC061ASF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/16/2024	04/10/2026	2	1,971,828	451.21		116,859		75,016		169,429			(45,700)		11,128		0001
Purchased Call/SPXFCDUE Index/SFC061AS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2024	04/02/2026	2	1,382,098	457.22		86,772		54,820		105,902			(31,952)		7,733		0001
Purchased Call/SPXFCDUE Index/SFC061BSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	2	1,676,317	460.79		106,048		73,135		123,394			(32,913)		9,810		0001
Purchased Call/SPXFCDUE Index/SFC061AS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	2	681,786	453.94		45,607		28,775		55,509			(16,832)		3,814		0001
Purchased Call/SPXFCDUE Index/SFC0619SZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	3	2,258,977	458.93		143,173		89,869		167,633			(53,303)		12,638		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/SPXFCDUE Index/SFC061A$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	2	1,585,004	459.4		92,578		58,314		116,582			(37,238)		8,868		0001
Purchased Call/SPXFCDUE Index/SFC061BSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/08/2024	05/07/2026	2	1,928,302	450.05		122,965		83,096		171,089			(39,869)		11,194		0001
Purchased Call/SPXFCDUE Index/SFC0619SX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/03/2024	04/01/2026	2	5,111,520	463.97		300,247		187,926		343,564			(132,722)		28,566		0001
Purchased Call/SPXFCDUE Index/SFC061BS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2024	04/29/2026	4	4,562,302	446.86		269,069		178,862		425,914			(103,517)		26,268		0001
Purchased Call/SPXFCDUE Index/SFC061AS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/11/2024	04/09/2026	3	1,321,912	456.37		80,131		51,076		103,296			(29,055)		7,452		0001
Purchased Call/SPXFCDUE Index/SFC061ASB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	2	959,053	453.82		62,042		39,722		78,613			(25,653)		5,412		0001
Purchased Call/SPXFCDUE Index/SFC061BSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/21/2024	05/20/2026	4	5,090,145	460.69		326,278		226,455		376,446			(103,210)		29,936		0001
Purchased Call/SPXFCDUE Index/SFC061CSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	3	2,577,030	459.48		164,923		118,316		196,118			(49,800)		15,394		0001
Purchased Call/SPXFCDUE Index/SFC061CS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/30/2024	05/28/2026	2	4,511,441	457.58		265,064		186,767		353,343			(81,271)		26,742		0001
Purchased Call/SPXFCDUE Index/SFC061BSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/22/2024	05/21/2026	5	2,376,486	462.67		140,156		97,590		169,347			(45,649)		13,991		0001
Purchased Call/SPXFCDUE Index/SFC061CSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2024	06/05/2026	2	1,295,056	459.09		83,390		59,981		99,248			(23,409)		7,736		0001
Purchased Call/SPXFCDUE Index/SFC061CSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/10/2024	06/03/2026	3	3,778,970	453.37		246,612		175,785		319,689			(74,188)		22,531		0001
Purchased Call/SPXFCDUE Index/SFC061CS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2024	05/22/2026	3	1,174,935	454.58		79,591		55,816		96,959			(31,918)		6,924		0001
Purchased Call/SPXFCDUE Index/SFC061CSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/04/2024	05/29/2026	2	1,420,681	452.38		91,809		65,151		122,076			(26,658)		8,429		0001
Purchased Call/SPXFCDUE Index/SFC061BSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/28/2024	05/13/2026	3	4,965,655	452.21		336,422		230,460		425,899			(120,130)		29,001		0001
Purchased Call/SPXFCDUE Index/SFC061CSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/17/2024	06/12/2026	2	834,372	467.43		56,955		41,577		55,197			(15,377)		5,018		0001
Purchased Call/SPXFCDUE Index/SFC061BS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/01/2024	04/30/2026	4	1,876,472	442.61		118,883		79,277		188,490			(39,606)		10,815		0001
Purchased Call/SPXFCDUE Index/SFC061ASR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/23/2024	04/22/2026	3	3,717,393	443.05		252,527		165,396		369,369			(90,655)		21,248		0001
Purchased Call/SPXFCDUE Index/SFC061C$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/21/2024	06/12/2026	3	1,653,810	468.06		108,164		78,906		108,139			(29,257)		9,945		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/SPXFCDUE Index/SFC061C$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/24/2024	05/22/2026	2	2,119,517	459.07		125,239		87,534		161,435			(56,567)		12,490		0001
Purchased Call/SPXFCDUE Index/SFC061C$B	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/31/2024	05/29/2026	2	995,853	449.38		66,520		47,145		90,121			(33,761)		5,909		0001
Purchased Call/SPXFCDUE Index/SFC061B$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/20/2024	05/15/2026	2	1,744,603	460.4		112,014		77,335		129,341			(34,679)		10,210		0001
Purchased Call/SPXFCDUE Index/SFC061C$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/05/2024	06/04/2026	2	1,270,878	454.58		87,410		62,429		105,398			(24,980)		7,585		0001
Purchased Call/SPXFCDUE Index/SFC061D$4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2024	06/18/2026	2	1,664,635	471.64		104,069		76,735		102,375			(27,334)		10,067		0001
Purchased Call/SPXFCDUE Index/SFC061C$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/13/2024	06/11/2026	3	2,908,623	461.1		206,033		149,367		215,582			(56,666)		17,475		0001
Purchased Call/SPXFCDUE Index/SFC061A$X	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	4	2,665,027	443.87		180,039		119,339		261,676			(88,591)		15,265		0001
Purchased Call/SPXFCDUE Index/SFC061B$7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2024	05/01/2026	3	2,293,402	442.84		156,308		104,780		229,855			(51,528)		13,232		0001
Purchased Call/SPXFCDUE Index/SFC061A$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/25/2024	04/23/2026	2	2,419,719	447.31		152,828		100,327		223,650			(52,501)		13,845		0001
Purchased Call/SPXFCDUE Index/SFC061A$Z	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/29/2024	04/24/2026	2	1,831,704	446.5		115,347		76,275		171,897			(39,072)		10,492		0001
Purchased Call/SPXFCDUE Index/SFC061D$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/25/2024	06/18/2026	2	1,517,267	472.9		94,745		69,776		91,132			(24,969)		9,176		0001
Purchased Call/SPXFCDUE Index/SFC061D$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/24/2024	06/18/2026	2	2,171,402	470.63		134,520		99,312		136,084			(43,507)		13,132		0001
Purchased Call/SPXFCDUE Index/SFC061B$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/09/2024	05/01/2026	3	2,494,437	441.11		163,820		109,623		257,384			(54,197)		14,392		0001
Purchased Call/SPXFCDUE Index/SFC061B$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	05/07/2024	05/01/2026	3	1,789,212	446.7		120,007		80,825		167,887			(39,182)		10,323		0001
Purchased Call/SPXFCDUE Index/SFC061C$T	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/14/2024	06/12/2026	4	3,083,333	467.28		199,862		145,441		204,541			(63,961)		18,542		0001
Purchased Call/SPXFCDUE Index/SFC061D$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2026	2	1,852,072	471.54		118,114		88,150		114,626			(33,698)		11,284		0001
Purchased Call/SPXFCDUE Index/SFC061D$E	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	3	1,656,886	471.6		104,173		77,865		102,431			(26,308)		10,095		0001
Purchased Call/SPXFCDUE Index/SFC0619$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/01/2024	03/27/2026	2	2,882,135	466.22		176,383		109,787		184,845			(80,456)		16,019		0001
Purchased Call/SPXFCDUE Index/SFC061D$0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/18/2024	06/17/2026	2	6,112,903	471.9		395,555		289,995		373,308			(114,211)		36,935		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061CSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/07/2024	06/05/2026	2	2,299,225	459.46		146,022		104,937		175,039			(41,084)		13,735		0001
Purchased Call/SPXFCDUE Index/SFC061ASN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/24/2024	04/17/2026	4	1,983,415	443.6		120,383		78,352		195,197			(42,031)		11,277		0001
Purchased Call/SPXFCDUE Index/SFC061BSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/13/2024	05/08/2026	1	1,196,674	452.79		75,190		51,167		101,295			(24,023)		6,954		0001
Purchased Call/SPXFCDUE Index/SFC061ASV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/26/2024	04/24/2026	2	799,119	447.52		47,945		31,617		73,678			(16,328)		4,577		0001
Purchased Call/SPXFCDUE Index/SFC061ASH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/16/2024	04/15/2026	4	4,872,239	447.31		305,560		197,990		449,258			(114,063)		27,644		0001
Purchased Call/SPXFCDUE Index/SFC061DS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/26/2024	06/24/2026	4	3,407,478	468.84		223,025		165,421		221,511			(57,605)		20,723		0001
Purchased Call/SPXFCDUE Index/SFC061ASD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/12/2024	04/10/2026	3	784,955	456.64		44,900		28,787		61,096			(23,614)		4,430		0001
Purchased Call/SPXFCDUE Index/SFC061AS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/09/2024	04/08/2026	4	7,856,857	456.73		484,539		308,181		609,091			(189,660)		44,245		0001
Purchased Call/SPXFCDUE Index/SFC061BSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/16/2024	05/15/2026	2	1,730,381	461.2		109,353		75,277		126,419			(34,076)		10,126		0001
Purchased Call/SPXFCDUE Index/SFC061DSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/27/2024	06/25/2026	3	1,175,428	470.38		76,236		56,727		74,351			(19,509)		7,155		0001
Purchased Call/SPXFCDUE Index/SFC061CS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/29/2024	05/22/2026	2	1,598,082	458.2		99,125		69,484		123,644			(29,641)		9,417		0001
Purchased Call/SPXFCDUE Index/SFC061CS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/29/2024	05/26/2026	2	679,538	458.2		39,503		27,801		52,562			(11,702)		4,020		0001
Purchased Call/SPXFCDUE Index/SFC061BSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/10/2024	05/08/2026	2	1,742,865	451.86		112,259		76,298		149,969			(35,960)		10,128		0001
Purchased Call/SPXFCDUE Index/SFC061CS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	05/30/2024	05/29/2026	2	989,440	453.47		59,462		42,091		83,419			(17,371)		5,871		0001
Purchased Call/SPXFCDUE Index/SFC061ASP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	04/22/2024	04/17/2026	2	1,263,876	440.05		85,138		55,479		132,106			(29,659)		7,186		0001
Purchased Call/SPXFCDUE Index/SFC061HSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/24/2024	09/21/2026	2	236,087	487.58		15,621		13,512		11,649			(2,109)		1,550		0001
Purchased Call/SPXFCDUE Index/SFC061HSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	09/25/2026	2	2,194,308	488.13		147,947		130,404		107,711			(84,453)		14,449		0001
Purchased Call/SPXFCDUE Index/SFC061GSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/13/2024	09/14/2026	2	220,405	483.01		14,428		12,348		11,744			(2,080)		1,439		0001
Purchased Call/SPXFCDUE Index/SFC061ESX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/06/2024	08/05/2026	5	3,677,566	471.4		243,480		194,889		235,015			(58,357)		23,219		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061DSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/10/2026	2	1,915,614	491.11		125,069		96,020		88,526			(29,049)		11,821		0001
Purchased Call/SPXFCDUE Index/SFC061ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/31/2024	07/30/2026	3	1,058,927	476.16		72,528		57,418		61,811			(15,110)		6,651		0001
Purchased Call/SPXFCDUE Index/SFC061FS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/07/2026	2	2,638,720	473.84		173,116		139,426		161,898			(48,311)		16,689		0001
Purchased Call/SPXFCDUE Index/SFC061EST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/02/2024	07/31/2026	1	358,766	476.69		22,067		17,556		20,784			(8,058)		2,255		0001
Purchased Call/SPXFCDUE Index/SFC061FS1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/07/2026	2	1,602,110	470.38		109,464		88,032		104,599			(21,432)		10,133		0001
Purchased Call/SPXFCDUE Index/SFC061ESJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/29/2024	07/24/2026	2	1,603,007	477.28		102,722		80,886		91,339			(21,836)		10,016		0001
Purchased Call/SPXFCDUE Index/SFC061FS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/09/2024	08/07/2026	6	1,900,212	474.73		126,897		102,529		114,725			(24,368)		12,018		0001
Purchased Call/SPXFCDUE Index/SFC061ES1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/16/2024	07/15/2026	2	5,478,628	491.99		370,009		285,049		250,384			(84,961)		33,961		0001
Purchased Call/SPXFCDUE Index/SFC061DS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/08/2024	07/02/2026	3	3,176,916	484.77		204,956		155,366		153,899			(49,591)		19,463		0001
Purchased Call/SPXFCDUE Index/SFC061GS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/03/2024	08/28/2026	2	1,438,415	490.84		82,137		68,717		65,446			(33,781)		9,259		0001
Purchased Call/SPXFCDUE Index/SFC061DSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2024	07/02/2026	2	1,716,151	479.79		118,226		89,488		91,524			(28,738)		10,514		0001
Purchased Call/SPXFCDUE Index/SFC061DSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	2	2,122,567	493.75		123,136		94,277		93,497			(28,859)		13,099		0001
Purchased Call/SPXFCDUE Index/SFC061FSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/19/2026	4	7,300,992	488.17		472,811		387,751		368,510			(105,688)		46,648		0001
Purchased Call/SPXFCDUE Index/SFC061GSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/16/2026	4	5,333,406	483.39		349,431		299,691		283,036			(49,741)		34,867		0001
Purchased Call/SPXFCDUE Index/SFC061GSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/03/2026	3	2,495,970	482.87		158,709		133,275		132,300			(25,433)		16,147		0001
Purchased Call/SPXFCDUE Index/SFC061GSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/17/2024	09/10/2026	3	982,635	477.13		66,688		56,714		58,009			(9,974)		6,393		0001
Purchased Call/SPXFCDUE Index/SFC061HS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	3	1,881,248	482.2		134,091		115,598		102,163			(18,493)		12,318		0001
Purchased Call/SPXFCDUE Index/SFC061HS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/19/2024	09/17/2026	2	1,008,959	483.13		65,533		56,270		53,804			(24,064)		6,601		0001
Purchased Call/SPXFCDUE Index/SFC061ES3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/18/2024	07/16/2026	3	2,189,814	496.22		122,254		94,729		92,767			(32,046)		13,586		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061GSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	2	250,228	483.01		16,391		14,029		13,356			(2,362)		1,635		0001
Purchased Call/SPXFCDUE Index/SFC061HS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/24/2024	09/18/2026	4	3,465,378	488.57		225,357		194,769		177,971			(30,588)		22,691		0001
Purchased Call/SPXFCDUE Index/SFC061GST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/16/2024	09/11/2026	3	1,657,096	483.01		109,216		93,396		88,179			(15,821)		10,790		0001
Purchased Call/SPXFCDUE Index/SFC061GSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	2	1,255,301	482.45		78,155		65,874		67,206			(12,281)		8,127		0001
Purchased Call/SPXFCDUE Index/SFC061HST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/01/2024	09/29/2026	2	394,552	489.77		24,422		21,385		18,798			(3,037)		2,606		0001
Purchased Call/SPXFCDUE Index/SFC061HSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/25/2024	09/23/2026	2	4,451,961	488.28		295,082		255,715		217,589			(39,367)		29,268		0001
Purchased Call/SPXFCDUE Index/SFC061HSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2024	09/25/2026	2	1,384,751	489.77		92,891		81,303		65,955			(11,588)		9,118		0001
Purchased Call/SPXFCDUE Index/SFC061DSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/12/2024	07/01/2026	4	4,500,698	471.22		308,809		232,377		281,410			(88,871)		27,548		0001
Purchased Call/SPXFCDUE Index/SFC061ESZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/07/2024	08/06/2026	2	1,735,994	471.89		111,758		89,592		110,016			(22,167)		10,970		0001
Purchased Call/SPXFCDUE Index/SFC061GS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/04/2024	08/31/2026	2	308,169	490.84		18,495		15,489		13,987			(3,006)		1,989		0001
Purchased Call/SPXFCDUE Index/SFC061HSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/26/2024	09/24/2026	3	1,997,036	489.11		129,267		112,267		102,120			(21,254)		13,139		0001
Purchased Call/SPXFCDUE Index/SFC061DSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/02/2026	2	1,839,502	475.45		125,688		94,964		106,497			(30,723)		11,270		0001
Purchased Call/SPXFCDUE Index/SFC061FSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/19/2024	08/14/2026	3	1,445,068	485.23		97,034		79,210		72,152			(17,824)		9,194		0001
Purchased Call/SPXFCDUE Index/SFC061FSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2026	3	2,208,079	487.13		149,787		125,118		107,750			(24,669)		14,214		0001
Purchased Call/SPXFCDUE Index/SFC061FSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/21/2024	08/20/2026	2	1,209,327	487.87		79,524		65,233		57,701			(17,828)		7,733		0001
Purchased Call/SPXFCDUE Index/SFC061FSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	2	1,338,214	485.05		93,456		77,077		67,453			(16,379)		8,564		0001
Purchased Call/SPXFCDUE Index/SFC061GSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	09/12/2024	09/11/2026	3	1,707,613	478.56		115,490		98,453		98,450			(20,356)		11,119		0001
Purchased Call/SPXFCDUE Index/SFC061DSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/02/2024	06/26/2026	3	2,574,080	470.46		168,864		126,548		162,539			(50,422)		15,684		0001
Purchased Call/SPXFCDUE Index/SFC061FSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/26/2024	08/21/2026	2	1,044,091	490.28		66,161		54,623		47,712			(11,538)		6,682		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/07/2024	07/31/2026	3	1,194,765	473.27		74,978		59,764		73,674			(15,214)		7,511		0001
Purchased Call/SPXFCDUE Index/SFC061DSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/11/2024	07/09/2026	4	1,629,338	485.51		115,164		87,929		83,181			(32,060)		10,046		0001
Purchased Call/SPXFCDUE Index/SFC061GSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2024	09/09/2026	3	2,654,852	475.16		179,769		152,402		162,272			(27,367)		17,259		0001
Purchased Call/SPXFCDUE Index/SFC061FS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/13/2024	08/12/2026	3	3,708,045	474.43		258,888		209,475		225,449			(53,550)		23,552		0001
Purchased Call/SPXFCDUE Index/SFC061F$A	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/14/2024	08/13/2026	4	1,923,894	478.95		132,297		107,754		107,782			(27,896)		12,230		0001
Purchased Call/SPXFCDUE Index/SFC061ESH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/24/2026	3	1,681,920	474.9		111,889		87,967		100,137			(23,922)		10,509		0001
Purchased Call/SPXFCDUE Index/SFC061ES5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/19/2024	07/17/2026	2	2,174,419	488.55		130,166		100,907		105,903			(53,024)		13,503		0001
Purchased Call/SPXFCDUE Index/SFC061ES0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2024	07/23/2026	3	2,384,262	484.88		134,480		105,288		124,556			(32,080)		14,884		0001
Purchased Call/SPXFCDUE Index/SFC061FS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/15/2024	08/14/2026	3	1,955,674	480.11		133,529		108,593		107,402			(24,935)		12,443		0001
Purchased Call/SPXFCDUE Index/SFC061ESQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/31/2026	2	2,141,869	481.65		127,629		101,406		113,169			(26,223)		13,465		0001
Purchased Call/SPXFCDUE Index/SFC061FSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/16/2024	08/14/2026	3	1,742,514	484.4		114,483		93,292		88,366			(21,191)		11,086		0001
Purchased Call/SPXFCDUE Index/SFC061ESF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/26/2024	07/24/2026	2	2,745,465	476.76		171,906		134,934		157,949			(36,972)		17,154		0001
Purchased Call/SPXFCDUE Index/SFC061FSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/28/2024	08/26/2026	3	2,478,959	488.59		160,915		133,341		124,935			(31,779)		15,931		0001
Purchased Call/SPXFCDUE Index/SFC061ES9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/22/2024	07/17/2026	2	3,473,405	480.52		240,134		186,666		184,784			(53,468)		21,569		0001
Purchased Call/SPXFCDUE Index/SFC061ES7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/24/2024	07/17/2026	4	2,410,659	484.14		146,635		114,504		119,742			(52,689)		14,970		0001
Purchased Call/SPXFCDUE Index/SFC061DSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/12/2024	07/10/2026	3	1,522,107	486.85		104,471		80,110		71,276			(29,333)		9,393		0001
Purchased Call/SPXFCDUE Index/SFC061GSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/10/2024	09/08/2026	1	192,402	473.08		13,368		11,324		12,174			(2,044)		1,250		0001
Purchased Call/SPXFCDUE Index/SFC061GSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/09/2024	09/04/2026	4	1,621,571	473.08		109,936		92,975		102,671			(22,513)		10,499		0001
Purchased Call/SPXFCDUE Index/SFC061ES8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/23/2024	07/22/2026	3	3,984,664	485.78		249,848		194,937		204,724			(66,973)		24,854		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061GSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/07/2024	09/11/2026	4	2,055,337	480.96		138,156		118,504		113,503			(19,651)		13,383		0001
Purchased Call/SPXFCDUE Index/SFC061FSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/21/2024	08/21/2026	2	1,699,051	489.37		104,740		86,164		84,135			(18,577)		10,874		0001
Purchased Call/SPXFCDUE Index/SFC061HSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/30/2024	09/25/2026	2	2,509,854	490.27		163,797		143,030		118,446			(20,767)		16,526		0001
Purchased Call/SPXFCDUE Index/SFC061FSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/03/2024	08/27/2026	2	767,648	489.45		47,955		39,796		35,837			(8,159)		4,937		0001
Purchased Call/SPXFCDUE Index/SFC061GSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/06/2024	09/04/2026	2	1,259,628	480.17		75,148		63,399		70,280			(11,749)		8,155		0001
Purchased Call/SPXFCDUE Index/SFC061GS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/02/2026	1	180,379	490.84		10,323		8,659		8,258			(1,664)		1,166		0001
Purchased Call/SPXFCDUE Index/SFC061ESM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/01/2024	07/29/2026	4	4,673,683	477.91		293,442		231,794		263,924			(65,000)		29,330		0001
Purchased Call/SPXFCDUE Index/SFC061DSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	07/10/2024	07/08/2026	2	4,590,754	484.59		302,378		230,051		238,026			(75,608)		28,279		0001
Purchased Call/SPXFCDUE Index/SFC061HSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/22/2026	3	385,514	487.58		25,716		22,298		19,069			(3,418)		2,532		0001
Purchased Call/SPXFCDUE Index/SFC061GS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/30/2024	08/28/2026	2	2,302,443	486.32		155,421		129,877		114,066			(25,544)		14,821		0001
Purchased Call/SPXFCDUE Index/SFC061HSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/20/2024	09/18/2026	2	1,364,659	487.58		89,956		77,755		67,193			(12,201)		8,936		0001
Purchased Call/SPXFCDUE Index/SFC061GS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	09/04/2024	09/01/2026	1	245,121	490.84		14,018		11,756		11,166			(2,262)		1,583		0001
Purchased Call/SPXFCDUE Index/SFC061FSU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	08/27/2024	08/25/2026	1	63,295	490.28		4,059		3,360		2,904			(699)		406		0001
Purchased Call/SPXFCDUE Index/SFC061ISI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/08/2024	10/06/2026	1	149,064	488.51		9,682		8,575		7,313			(1,107)		990		0001
Purchased Call/SPXFCDUE Index/SFC061ISU	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/11/2024	10/09/2026	1	1,958,688	491.09		134,251		119,953		98,046			(14,298)		13,039		0001
Purchased Call/SPXFCDUE Index/SFC061JSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/23/2024	10/23/2026	2	1,495,281	489.5		98,376		89,399		73,383			(12,452)		10,061		0001
Purchased Call/SPXFCDUE Index/SFC061JSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/24/2024	10/22/2026	2	2,511,856	497.98		142,886		129,579		113,194			(20,595)		16,888		0001
Purchased Call/SPXFCDUE Index/SFC061IS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/03/2024	10/01/2026	3	2,146,369	485.65		142,653		125,759		116,919			(16,894)		14,200		0001
Purchased Call/SPXFCDUE Index/SFC061KSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/08/2024	11/09/2026	1	334,621	498.89		21,633		20,173		14,013			(1,460)		2,280		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/SPXFCDUE Index/SFC061M$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/27/2024	11/25/2026	3	2,119,345	500.13		132,582		127,083		94,860			(5,499)		14,612		0001
Purchased Call/SPXFCDUE Index/SFC061K$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/28/2026	3	4,322,979	493.35		281,431		257,498		211,571			(23,933)		29,197		0001
Purchased Call/SPXFCDUE Index/SFC0611$N	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2024	10/08/2026	2	2,289,276	488.7		156,945		139,287		119,166			(17,658)		15,228		0001
Purchased Call/SPXFCDUE Index/SFC061K$R	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/26/2024	11/06/2026	3	1,496,444	497.71		97,831		91,240		64,055			(6,591)		10,175		0001
Purchased Call/SPXFCDUE Index/SFC0610$D	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/24/2026	2	2,617,548	482.95		164,055		163,967		157,493			(88)		18,420		0001
Purchased Call/SPXFCDUE Index/SFC061L$P	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/20/2024	11/19/2026	2	1,460,201	491.04		96,647		92,053		71,030			(4,594)		10,024		0001
Purchased Call/SPXFCDUE Index/SFC061L$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/13/2026	3	1,667,127	494.56		102,289		96,152		80,997			(15,725)		11,394		0001
Purchased Call/SPXFCDUE Index/SFC061K$5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/30/2024	10/29/2026	2	1,087,357	494.26		68,395		62,713		48,983			(5,682)		7,350		0001
Purchased Call/SPXFCDUE Index/SFC0611$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/09/2024	10/02/2026	3	2,274,934	488.51		142,079		125,672		118,249			(21,322)		15,062		0001
Purchased Call/SPXFCDUE Index/SFC061HSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/02/2024	09/30/2026	4	2,514,506	491.51		150,379		131,917		124,076			(18,462)		16,622		0001
Purchased Call/SPXFCDUE Index/SFC061N$U	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2024	12/18/2026	3	2,339,484	481.25		154,769		153,096		137,217			(1,673)		16,395		0001
Purchased Call/SPXFCDUE Index/SFC061L$G	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/15/2024	11/16/2026	1	429,377	487.95		27,721		26,081		22,027			(1,640)		2,941		0001
Purchased Call/SPXFCDUE Index/SFC061JS$W	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/25/2024	10/23/2026	3	1,467,784	491.78		96,522		88,100		69,141			(8,422)		9,876		0001
Purchased Call/SPXFCDUE Index/SFC061N$Y	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/23/2024	12/18/2026	3	1,475,526	483.09		96,313		95,463		83,901			(850)		10,340		0001
Purchased Call/SPXFCDUE Index/SFC0610$C	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/27/2024	12/28/2026	1	869,836	482.95		56,087		56,010		49,765			(77)		6,138		0001
Purchased Call/SPXFCDUE Index/SFC061K$K	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/05/2024	11/04/2026	2	3,919,365	478.12		275,528		254,696		236,244			(20,832)		26,610		0001
Purchased Call/SPXFCDUE Index/SFC061N$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/17/2024	12/16/2026	3	3,482,759	503.8		178,996		175,988		149,379			(7,772)		24,372		0001
Purchased Call/SPXFCDUE Index/SFC061L$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	11/13/2024	11/13/2026	3	2,373,488	497.79		147,310		138,193		109,323			(9,117)		16,222		0001
Purchased Call/SPXFCDUE Index/SFC061K$9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/31/2024	10/30/2026	2	1,389,047	480.57		88,866		81,839		79,985			(7,027)		9,396		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061IS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/07/2024	10/02/2026	4	1,682,043	485.77		108,128		95,424		86,494			(16,406)		11,137		0001
Purchased Call/SPXFCDUE Index/SFC061NSH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2024	12/11/2026	3	1,849,397	501.81		121,158		118,762		81,608			(2,396)		12,897		0001
Purchased Call/SPXFCDUE Index/SFC061ISZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/13/2026	1	176,785	494.85		11,271		10,091		7,768			(1,180)		1,180		0001
Purchased Call/SPXFCDUE Index/SFC061MSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	2	2,917,704	497.7		195,357		187,437		136,149			(7,919)		20,145		0001
Purchased Call/SPXFCDUE Index/SFC061LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	3	1,661,399	494		109,424		104,017		81,910			(9,638)		11,413		0001
Purchased Call/SPXFCDUE Index/SFC061KSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	10/30/2026	3	2,134,749	479.64		138,314		127,633		124,923			(10,682)		14,440		0001
Purchased Call/SPXFCDUE Index/SFC061NS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	3	2,086,176	506.44		131,270		128,111		85,293			(3,158)		14,548		0001
Purchased Call/SPXFCDUE Index/SFC061NSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2026	1	433,439	501.81		28,018		27,440		17,708			(577)		3,031		0001
Purchased Call/SPXFCDUE Index/SFC061JSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/26/2026	2	303,631	491.78		19,875		18,139		14,268			(1,736)		2,048		0001
Purchased Call/SPXFCDUE Index/SFC061KSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2026	1	212,630	498.89		13,753		12,826		8,949			(927)		1,450		0001
Purchased Call/SPXFCDUE Index/SFC061LSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	1	1,286,195	487.95		83,075		78,168		65,912			(4,907)		8,816		0001
Purchased Call/SPXFCDUE Index/SFC061ISB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	3	288,758	488.51		18,320		16,207		14,155			(2,113)		1,916		0001
Purchased Call/SPXFCDUE Index/SFC061JS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	2	1,374,770	496.98		89,012		80,151		58,415			(8,861)		9,201		0001
Purchased Call/SPXFCDUE Index/SFC061KS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	3	2,234,629	495.42		147,108		136,628		106,440			(10,479)		15,194		0001
Purchased Call/SPXFCDUE Index/SFC061NSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/17/2026	3	3,351,970	501.04		161,541		158,925		150,527			(6,686)		23,474		0001
Purchased Call/SPXFCDUE Index/SFC061MSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2026	1	261,521	501.77		16,915		16,241		10,561			(674)		1,811		0001
Purchased Call/SPXFCDUE Index/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/24/2026	4	4,412,269	487.42		265,985		265,623		247,608			(363)		31,049		0001
Purchased Call/SPXFCDUE Index/SFC061LSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	3	1,710,147	487.95		112,254		105,761		87,531			(6,493)		11,688		0001
Purchased Call/SPXFCDUE Index/SFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/23/2024	10/21/2026	2	4,847,917	497		315,114		285,236		221,913			(39,890)		32,570		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/SPXFCDUE Index/SFC061JSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	3	2,014,232	491.27		131,540		119,880		95,757			(11,660)		13,553		0001
Purchased Call/SPXFCDUE Index/SFC061KS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2026	3	2,596,555	492.04		158,329		145,249		130,072			(13,080)		17,563		0001
Purchased Call/SPXFCDUE Index/SFC0611SA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	3	933,602	484.08		63,742		56,288		49,489			(7,454)		6,181		0001
Purchased Call/SPXFCDUE Index/SFC061JS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2024	10/15/2026	2	2,464,157	493.83		167,706		150,434		118,381			(17,272)		16,480		0001
Purchased Call/SPXFCDUE Index/SFC061MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/27/2024	11/25/2026	4	3,440,960	496.84		231,367		221,342		162,582			(24,006)		23,724		0001
Purchased Call/SPXFCDUE Index/SFC061MSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2024	11/27/2026	2	1,038,128	501.77		67,523		64,918		41,770			(2,605)		7,168		0001
Purchased Call/SPXFCDUE Index/SFC061NS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2024	12/10/2026	4	1,824,271	499.16		127,694		124,377		83,991			(3,317)		12,713		0001
Purchased Call/SPXFCDUE Index/SFC061LS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/13/2024	11/12/2026	3	1,420,174	497.85		90,570		84,695		61,072			(5,875)		9,699		0001
Purchased Call/SPXFCDUE Index/SFC061MSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	2	1,147,171	507.76		69,009		66,986		41,708			(2,023)		7,960		0001
Purchased Call/SPXFCDUE Index/SFC061MSP	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	3	1,602,739	507.49		102,833		99,332		63,988			(3,500)		11,122		0001
Purchased Call/SPXFCDUE Index/SFC061LSQ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2026	3	1,717,690	491.08		112,906		106,915		83,675			(5,991)		11,800		0001
Purchased Call/SPXFCDUE Index/SFC061LSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2026	1	99,406	495.47		6,414		6,097		4,475			(317)		685		0001
Purchased Call/SPXFCDUE Index/SFC061MSO	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/04/2024	12/03/2026	3	789,178	502.86		54,262		52,386		31,341			(10,815)		5,472		0001
Purchased Call/SPXFCDUE Index/SFC061NSB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/16/2024	12/11/2026	3	1,424,335	502.69		91,440		89,539		57,319			(1,901)		9,933		0001
Purchased Call/SPXFCDUE Index/SFC061KSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2026	3	1,132,513	483.51		85,845		79,544		62,261			(6,301)		7,695		0001
Purchased Call/SPXFCDUE Index/SFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/03/2024	12/02/2026	2	3,269,380	502.51		213,659		205,752		141,531			(12,596)		22,654		0001
Purchased Call/SPXFCDUE Index/SFC061JSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	1	395,047	491.78		25,639		23,385		18,583			(2,254)		2,666		0001
Purchased Call/SPXFCDUE Index/SFC061JSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	1	98,286	499.42		6,388		5,764		3,990			(3,986)		659		0001
Purchased Call/SPXFCDUE Index/SFC061LS2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/11/2026	2	1,564,032	498.9		99,039		92,567		70,607			(6,472)		10,674		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCDUE Index/SFC061JS8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	3	3,005,699	496.82		201,679		181,907		137,418			(29,630)		20,117		0001
Purchased Call/SPXFCDUE Index/SFC061IS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	2	3,266,350	492.43		218,883		195,468		159,868			(28,987)		21,744		0001
Purchased Call/SPXFCDUE Index/SFC061LSL	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/18/2026	3	2,947,647	489.15		194,714		184,222		148,195			(10,492)		20,220		0001
Purchased Call/SPXFCDUE Index/SFC061LSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/20/2026	3	1,350,280	495.47		88,210		83,909		60,832			(4,301)		9,276		0001
Purchased Call/SPXFCDUE Index/SFC061KSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/12/2024	11/06/2026	4	2,099,487	498.89		133,681		124,754		94,395			(23,704)		14,275		0001
Purchased Call/SPXFCDUE Index/SFC061LSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/19/2024	10/12/2026	1	58,848	494.85		3,505		3,296		2,587			(208)		393		0001
Purchased Call/SPXFCDUE Index/SFC061ISJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/08/2024	10/07/2026	2	3,010,396	483.75		213,240		188,971		160,921			(24,269)		20,009		0001
Purchased Call/SPXFCDUE Index/SFC061JSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	1	172,126	499.42		11,193		10,102		6,995			(5,131)		1,156		0001
Purchased Call/SPXFCDUE Index/SFC061JSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/21/2024	10/16/2026	3	1,058,971	499.42		65,521		59,179		42,991			(6,342)		7,088		0001
Purchased Call/SPXFCDUE Index/SFC061ISV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	3	1,419,450	494.85		95,765		85,590		62,251			(16,279)		9,449		0001
Purchased Call/SPXFCDUE Index/SFC061JS0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2026	2	3,594,867	499.6		214,616		192,205		156,503			(22,410)		24,023		0001
Purchased Call/SPXFCDUE Index/SFC061NSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	1	769,631	501.81		49,718		48,692		31,382			(1,026)		5,378		0001
Purchased Call/SPXFCDUE Index/SFC061LSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	1	108,401	495.47		6,990		6,644		4,884			(346)		746		0001
Purchased Call/SPXFCDUE Index/SFC061MSS	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	2	1,239,803	506.03		80,782		78,254		46,531			(2,528)		8,603		0001
Purchased Call/SPXFCDUE Index/SFC061MSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	1	1,057,213	507.76		68,476		66,404		38,547			(2,072)		7,352		0001
Purchased Call/SPXFCDUE Index/SFC061NS3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/10/2024	12/09/2026	2	2,464,880	502		153,563		149,350		108,245			(4,213)		17,165		0001
Purchased Call/SPXFCDUE Index/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/30/2024	12/23/2026	3	4,938,153	484.76		327,202		325,091		288,704			(2,111)		34,726		0001
Purchased Call/SPXFCDUE Index/SFC061NSR	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2026	3	1,949,427	481.62		125,316		123,611		113,630			(1,706)		13,661		0001
Purchased Call/SPXFCDUE Index/SFC0610SH	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/31/2024	12/30/2026	1	3,291,806	480.28		206,989		206,989		207,002					23,261		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/SPXFCDUE Index/SFC061NSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2024	12/22/2026	1	89,247	483.09		5,758		5,695		5,091			(63)		627		0001
Purchased Call/SPXFCDUE Index/SFC0610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/20/2024	12/21/2026	1	424,609	483.09		27,383		27,082		24,180			(301)		2,982		0001
Purchased Call/SPXFCDUE Index/SFC061KSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	1	273,752	479.64		17,731		16,343		16,072			(12,904)		1,857		0001
Purchased Call/SPXFCDUE Index/SFC061KSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	1	215,937	479.64		13,980		12,884		12,667			(1,096)		1,464		0001
Purchased Call/SPXFCDUE Index/SFC061HSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/01/2024	09/28/2026	1	242,960	489.77		14,872		13,026		11,557			(1,846)		1,604		0001
Purchased Call/SPXFCDUE Index/SFC061MSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	1	601,788	507.76		38,996		37,817		21,902			(1,178)		4,188		0001
Purchased Call/SPXFCDUE Index/SFC061MSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	1	233,217	501.77		15,075		14,474		9,407			(601)		1,614		0001
Purchased Call/SPXFCDUE Index/SFC0610SB	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2026	1	558,699	482.95		36,042		35,992		32,021			(50)		3,945		0001
Purchased Call/S&P 500 INDEX/SPX815IS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/08/2024	03/06/2025	1	991,209	5114		54,558		9,726		92,984			(44,832)		2,091		0001
Purchased Call/S&P 500 INDEX/SPX815ISE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/11/2024	03/07/2025	1	216,824	5157		11,367		2,058		20,442			(9,309)		461		0001
Purchased Call/S&P 500 INDEX/SPX815ISF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/12/2024	03/07/2025	1	268,782	5131		15,282		2,775		25,709			(12,507)		571		0001
Purchased Call/S&P 500 INDEX/SPX815ISJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2024	03/11/2025	1	286,878	5139		14,242		2,753		24,539			(11,490)		628		0001
Purchased Call/S&P 500 INDEX/SPX815ISK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/15/2024	03/13/2025	1	90,367	5168		4,661		922		8,335			(3,739)		201		0001
Purchased Call/S&P 500 INDEX/SPX815ISY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	03/28/2024	03/27/2025	1	211,535	5248		11,716		2,766		19,227			(8,950)		513		0001
Purchased Call/S&P 500 INDEX/SPX9210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/27/2024	03/21/2025	1	1,218,635	5240		62,321		13,791		104,768			(48,530)		2,853		0001
Purchased Call/S&P 500 INDEX/SPXB05KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/06/2024	02/19/2025	1	1,616,799	5006		93,402		13,151		153,753			(80,250)		2,992		0001
Purchased Call/S&P 500 INDEX/SPXB05KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/06/2024	02/27/2025	1	1,469,194	5078		77,701		12,441		132,832			(65,260)		2,928		0001
Purchased Call/S&P 500 INDEX/SPXB05KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/06/2024	02/28/2025	1	2,073,539	5094		111,835		18,169		194,265			(93,666)		4,168		0001
Purchased Call/S&P 500 INDEX/SPXB05KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/06/2024	03/04/2025	1	582,544	5132		30,885		5,304		55,391			(25,580)		1,210		0001
Purchased Call/S&P 500 INDEX/SPXB05KSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/06/2024	03/05/2025	1	208,737	5079		11,713		2,038		20,113			(9,674)		437		0001
Purchased Call/S&P 500 INDEX/SPXB05KSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/11/2024	03/07/2025	1	434,617	5124		23,631		4,279		41,179			(19,352)		924		0001
Purchased Call/S&P 500 INDEX/SPXB05KSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/12/2024	03/11/2025	1	97,158	5118		5,425		1,034		8,872			(4,391)		213		0001
Purchased Call/S&P 500 INDEX/SPXB05LS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/14/2024	03/12/2025	1	305,481	5175		15,855		3,091		28,097			(12,763)		674		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05L$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/14/2024	03/13/2025	1	360,207	5165		19,076		3,762		33,521			(15,314)		800		0001
Purchased Call/S&P 500 INDEX/SPXC17S$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/07/2024	03/06/2025	1	201,268	5100		11,390		2,025		18,557			(9,365)		425		0001
Purchased Call/S&P 500 INDEX/SPXC17T$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/13/2025	1	1,420,859	5167		70,962		14,073		117,970			(56,889)		3,155		0001
Purchased Call/S&P 500 INDEX/SPXC17T$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/18/2024	03/14/2025	1	328,060	5117		18,579		3,726		30,348			(14,853)		734		0001
Purchased Call/S&P 500 INDEX/SPXC17T$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/14/2025	1	1,012,150	5130		55,188		11,099		89,835			(44,089)		2,263		0001
Purchased Call/S&P 500 INDEX/SPXC17T$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/19/2024	03/18/2025	1	155,042	5149		8,399		1,763		13,802			(6,636)		356		0001
Purchased Call/S&P 500 INDEX/SPXC17T$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/20/2024	03/18/2025	1	263,442	5149		15,486		3,260		24,592			(12,226)		605		0001
Purchased Call/S&P 500 INDEX/SPXC17U$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2024	03/25/2025	1	127,830	5218		7,009		1,611		11,652			(5,397)		307		0001
Purchased Call/S&P 500 INDEX/SPXH00A$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2024	03/19/2025	1	146,207	5179		7,986		1,699		12,774			(6,287)		338		0001
Purchased Call/S&P 500 INDEX/SPXH00B$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/27/2024	03/26/2025	1	541,409	5204		29,526		6,851		48,441			(22,675)		1,306		0001
Purchased Call/S&P 500 INDEX/SPXK13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2024	02/14/2025	1	1,772,313	5007		102,235		13,115		168,840			(89,120)		3,111		0001
Purchased Call/S&P 500 INDEX/SPXK13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/20/2025	1	2,148,512	5216		116,090		25,223		187,659			(90,867)		4,998		0001
Purchased Call/S&P 500 INDEX/SPXK13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	67,432	5242		3,686		809		6,096			(2,877)		158		0001
Purchased Call/S&P 500 INDEX/SPXK13W$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/21/2025	1	81,062	5234		4,348		957		7,240			(3,391)		190		0001
Purchased Call/S&P 500 INDEX/SPXC17W$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/16/2024	05/14/2025	1	244,783	5247		14,441		5,350		21,471			(9,091)		742		0001
Purchased Call/S&P 500 INDEX/SPX815K$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/17/2025	1	89,889	4967		5,518		1,638		8,708			(3,879)		243		0001
Purchased Call/S&P 500 INDEX/SPX815D$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/31/2024	05/30/2025	1	198,611	5235		11,578		4,792		18,167			(6,786)		637		0001
Purchased Call/S&P 500 INDEX/SPX815JSY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	481,730	5202		23,300		6,490		43,126			(16,810)		1,267		0001
Purchased Call/S&P 500 INDEX/SPX815K$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/23/2024	04/22/2025	1	135,125	5011		7,823		2,399		12,597			(5,424)		374		0001
Purchased Call/S&P 500 INDEX/SPX815P$4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/26/2024	06/25/2025	1	251,994	5467		14,160		6,845		19,008			(7,314)		875		0001
Purchased Call/S&P 500 INDEX/SPX815M$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	05/01/2025	1	295,419	5018		16,707		5,569		27,165			(11,138)		850		0001
Purchased Call/S&P 500 INDEX/SPX815N$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/09/2024	05/08/2025	1	270,160	5187		15,712		5,543		25,111			(10,169)		800		0001
Purchased Call/S&P 500 INDEX/SPX815N$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2024	05/07/2025	1	381,464	5186		20,796		7,238		33,884			(13,557)		1,125		0001
Purchased Call/S&P 500 INDEX/SPX815K$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/17/2025	1	269,656	5011		14,561		4,311		24,132			(10,250)		730		0001
Purchased Call/S&P 500 INDEX/SPX815L$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/22/2025	1	415,730	5011		21,836		6,714		34,538			(15,122)		1,151		0001
Purchased Call/S&P 500 INDEX/SPX815M$N	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/07/2024	05/06/2025	1	334,824	5181		18,384		6,348		29,799			(12,036)		984		0001
Purchased Call/S&P 500 INDEX/SPX815L$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/26/2024	04/25/2025	1	94,948	5048		5,545		1,756		8,863			(3,789)		266		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/13/2025	1	171,939	5221		10,654		3,896		15,846			(6,759)		519		0001
Purchased Call/S&P 500 INDEX/SPXH00LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	1	510,473	5310		27,201		10,683		43,048			(16,517)		1,592		0001
Purchased Call/S&P 500 INDEX/SPXH00NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2025	1	445,119	5269		21,434		8,836		33,720			(12,598)		1,422		0001
Purchased Call/S&P 500 INDEX/SPX815KSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/18/2024	04/17/2025	1	576,922	5039		29,877		8,797		51,102			(21,080)		1,562		0001
Purchased Call/S&P 500 INDEX/SPX815JS6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/04/2024	04/03/2025	1	440,694	5210		23,307		5,956		38,034			(17,351)		1,112		0001
Purchased Call/S&P 500 INDEX/SPX815NSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/16/2024	05/15/2025	1	383,575	5308		21,291		7,925		32,411			(13,366)		1,166		0001
Purchased Call/S&P 500 INDEX/SPX815NSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/13/2024	05/09/2025	1	278,759	5217		15,307		5,458		24,507			(9,849)		829		0001
Purchased Call/S&P 500 INDEX/SPXH00MSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	1	365,982	5306		19,695		7,998		30,295			(11,697)		1,165		0001
Purchased Call/S&P 500 INDEX/SPX815LSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/29/2024	04/25/2025	1	454,989	5100		25,341		8,047		41,711			(17,294)		1,277		0001
Purchased Call/S&P 500 INDEX/SPX815MS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	04/30/2025	1	660,619	5036		34,317		11,375		55,786			(22,942)		1,894		0001
Purchased Call/S&P 500 INDEX/SPXC17XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/06/2024	06/05/2025	1	89,987	5354		5,232		2,253		7,807			(2,979)		294		0001
Purchased Call/S&P 500 INDEX/SPX815JSN	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/10/2024	04/09/2025	1	52,768	5207		2,626		711		4,494			(1,915)		137		0001
Purchased Call/S&P 500 INDEX/SPX815MSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/06/2024	05/02/2025	1	191,512	5128		10,956		3,693		17,528			(7,264)		554		0001
Purchased Call/S&P 500 INDEX/SPX815NS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/14/2024	05/13/2025	1	89,097	5222		4,988		1,819		7,892			(3,169)		269		0001
Purchased Call/S&P 500 INDEX/SPX921YSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/21/2024	06/20/2025	1	306,214	5473		17,200		8,122		23,243			(9,078)		1,048		0001
Purchased Call/S&P 500 INDEX/SPX815LS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/24/2024	04/23/2025	1	619,532	5071		33,694		10,425		56,855			(23,270)		1,724		0001
Purchased Call/S&P 500 INDEX/SPX815KSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/19/2024	04/17/2025	1	224,764	5031		11,844		3,497		21,114			(8,347)		608		0001
Purchased Call/S&P 500 INDEX/SPX815NSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	1	395,264	5209		21,828		7,761		34,522			(14,067)		1,175		0001
Purchased Call/S&P 500 INDEX/SPX815KS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/17/2024	04/15/2025	1	264,897	5062		14,213		4,095		24,601			(10,119)		710		0001
Purchased Call/S&P 500 INDEX/SPXC17VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	89,979	5062		4,847		1,393		8,060			(3,455)		241		0001
Purchased Call/S&P 500 INDEX/SPXC17XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/21/2025	1	571,140	5315		31,874		12,327		47,771			(19,547)		1,775		0001
Purchased Call/S&P 500 INDEX/SPXC17YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	122,296	5353		6,922		2,999		10,157			(3,922)		401		0001
Purchased Call/S&P 500 INDEX/SPXB05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/10/2024	06/09/2025	1	206,056	5348		11,624		5,106		16,759			(6,519)		682		0001
Purchased Call/S&P 500 INDEX/SPX815MS7	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/02/2024	04/29/2025	1	211,418	5113		10,344		3,409		17,959			(6,934)		604		0001
Purchased Call/S&P 500 INDEX/SPXC17WST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/17/2024	05/16/2025	1	139,808	5297		7,887		2,958		12,421			(4,930)		427		0001
Purchased Call/S&P 500 INDEX/SPXH00NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/28/2025	1	1,486,660	5306		78,754		32,247		126,343			(46,506)		4,733		0001
Purchased Call/S&P 500 INDEX/SPX815J$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2024	03/28/2025	1	215,991	5253		11,277		2,702		18,640			(8,576)		527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/23/2025	1	135,100	5305		7,591		3,020		11,847			(4,572)		423		0001
Purchased Call/S&P 500 INDEX/SPX815K\$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/15/2024	04/11/2025	1	165,714	5123		8,477		2,361		14,582			(6,115)		436		0001
Purchased Call/S&P 500 INDEX/SPXC17YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/12/2024	06/11/2025	1	90,152	5367		5,453		2,425		7,397			(3,028)		300		0001
Purchased Call/S&P 500 INDEX/SPXH00SSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2025	1	1,402,324	5487		72,406		33,978		99,294			(38,428)		4,771		0001
Purchased Call/S&P 500 INDEX/SPXH00US0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	1	434,760	5478		24,447		11,952		33,212			(12,495)		1,514		0001
Purchased Call/S&P 500 INDEX/SPXH00KS\$	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2025	1	142,572	5307		8,046		3,089		12,249			(4,956)		441		0001
Purchased Call/S&P 500 INDEX/SPXH00SSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2025	1	214,550	5291		13,266		5,644		19,451			(7,623)		699		0001
Purchased Call/S&P 500 INDEX/SPXH00SSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	1	563,019	5469		31,367		14,853		43,000			(16,513)		1,927		0001
Purchased Call/S&P 500 INDEX/SPXL131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/10/2025	1	397,797	5161		19,885		5,484		32,939			(14,401)		1,041		0001
Purchased Call/S&P 500 INDEX/SPXX13Y\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/26/2025	1	374,204	5206		18,400		4,329		28,862			(14,070)		903		0001
Purchased Call/S&P 500 INDEX/SPXL131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	1	1,311,019	5483		72,672		34,008		97,453			(38,664)		4,460		0001
Purchased Call/S&P 500 INDEX/SPX921Y\$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/14/2024	06/13/2025	1	613,914	5433		33,633		15,228		47,474			(18,405)		2,058		0001
Purchased Call/S&P 500 INDEX/SPXH00SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	1	358,908	5282		19,786		8,363		29,528			(11,424)		1,166		0001
Purchased Call/S&P 500 INDEX/SPX921US6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/03/2024	05/02/2025	1	317,873	5057		15,630		5,253		23,856			(10,377)		919		0001
Purchased Call/S&P 500 INDEX/SPX921PSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	04/01/2025	1	99,088	5244		4,977		1,237		8,429			(3,740)		247		0001
Purchased Call/S&P 500 INDEX/SPXH00TSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/25/2025	1	157,541	5469		8,544		4,165		11,533			(4,379)		547		0001
Purchased Call/S&P 500 INDEX/SPX921XSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2024	06/06/2025	1	629,813	5347		35,784		15,593		51,588			(20,191)		2,065		0001
Purchased Call/S&P 500 INDEX/SPX921PSC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	03/31/2025	1	754,114	5254		40,465		9,976		70,299			(30,489)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXH00KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	1	410,772	5303		22,894		8,609		35,015			(14,285)		1,254		0001
Purchased Call/S&P 500 INDEX/SPX921PSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	1	376,641	5244		18,744		4,673		30,762			(14,071)		940		0001
Purchased Call/S&P 500 INDEX/SPX921ZSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	06/26/2025	1	536,135	5475		31,325		15,357		41,422			(15,968)		1,867		0001
Purchased Call/S&P 500 INDEX/SPXH00OSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/03/2025	1	604,170	5287		36,197		15,341		52,614			(20,856)		1,962		0001
Purchased Call/S&P 500 INDEX/SPXL138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	61,441	5247		3,670		1,348		5,517			(2,322)		186		0001
Purchased Call/S&P 500 INDEX/SPXH00MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	1	502,408	5268		29,526		11,712		43,940			(17,815)		1,572		0001
Purchased Call/S&P 500 INDEX/SPX815RSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/12/2025	1	638,451	5339		38,246		23,625		49,730			(14,620)		2,501		0001
Purchased Call/S&P 500 INDEX/SPXH00WSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/05/2024	07/03/2025	1	224,568	5537		12,796		6,523		16,124			(6,273)		797		0001
Purchased Call/S&P 500 INDEX/SPX815RSZ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/14/2025	1	298,196	5455		17,724		11,078		22,032			(6,647)		1,173		0001
Purchased Call/S&P 500 INDEX/SPXI009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/24/2025	1	427,524	5732		21,080		15,619		23,032			(5,461)		1,828		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/18/2025	1	711,021	.5620		39,286		28,374		43,818			(10,913)		3,006		0001
Purchased Call/S&P 500 INDEX/SPX815S8S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	272,963	.5599		15,276		9,748		18,354			(5,528)		1,088		0001
Purchased Call/S&P 500 INDEX/SPXH00V$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	1	436,054	.5474		25,360		12,715		33,550			(12,645)		1,540		0001
Purchased Call/S&P 500 INDEX/SPX815V$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/30/2024	09/26/2025	1	285,464	.5742		13,284		9,917		14,527			(3,367)		1,225		0001
Purchased Call/S&P 500 INDEX/SPXA215$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	1,205,089	.5554		68,446		48,102		83,915			(20,344)		5,026		0001
Purchased Call/S&P 500 INDEX/SPXA211S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/18/2025	1	224,767	.5545		10,309		5,686		12,772			(4,623)		830		0001
Purchased Call/S&P 500 INDEX/SPXH00Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	07/15/2025	1	94,070	.5631		5,343		2,878		6,296			(2,465)		345		0001
Purchased Call/S&P 500 INDEX/SPX815U$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/25/2025	1	108,013	.5723		5,563		4,137		6,001			(1,426)		463		0001
Purchased Call/S&P 500 INDEX/SPXI005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2025	1	140,406	.5621		7,724		4,992		9,409			(2,733)		561		0001
Purchased Call/S&P 500 INDEX/SPX815U$I	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/23/2024	09/19/2025	1	803,825	.5706		41,247		29,988		45,832			(11,260)		3,405		0001
Purchased Call/S&P 500 INDEX/SPXI001$P	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/30/2025	1	198,953	.5443		11,741		6,811		14,979			(4,930)		756		0001
Purchased Call/S&P 500 INDEX/SPXA213$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2024	08/22/2025	1	280,809	.5635		15,490		10,081		18,669			(5,408)		1,124		0001
Purchased Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	07/15/2025	1	432,097	.5628		23,329		12,601		29,178			(10,727)		1,583		0001
Purchased Call/S&P 500 INDEX/SPXI000$W	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	1	110,803	.5427		6,501		3,684		8,877			(2,817)		415		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/19/2024	07/17/2025	1	315,310	.5588		16,334		8,963		22,124			(7,371)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/17/2024	07/16/2025	1	94,783	.5667		4,782		2,589		6,025			(2,193)		348		0001
Purchased Call/S&P 500 INDEX/SPXI003$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	1	343,943	.5186		20,294		12,109		28,473			(8,185)		1,326		0001
Purchased Call/S&P 500 INDEX/SPXI001$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/29/2024	07/25/2025	1	400,887	.5459		22,036		12,583		29,819			(9,453)		1,506		0001
Purchased Call/S&P 500 INDEX/SPXH00W$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2025	1	476,164	.5509		24,996		12,707		31,266			(12,288)		1,686		0001
Purchased Call/S&P 500 INDEX/SPX815R$8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/08/2024	08/07/2025	1	89,897	.5204		5,513		3,338		7,413			(2,175)		348		0001
Purchased Call/S&P 500 INDEX/SPXI006$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	1	124,432	.5529		6,689		4,527		8,645			(2,162)		511		0001
Purchased Call/S&P 500 INDEX/SPX815R$X	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/15/2024	08/13/2025	1	67,269	.5434		3,446		2,150		4,185			(1,296)		264		0001
Purchased Call/S&P 500 INDEX/SPX815P$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	277,645	.5502		16,066		8,145		20,562			(7,921)		983		0001
Purchased Call/S&P 500 INDEX/SPXB055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	720,799	.5592		40,447		27,040		49,394			(13,407)		2,929		0001
Purchased Call/S&P 500 INDEX/SPXB050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	1	194,515	.5592		11,261		5,975		13,368			(5,287)		705		0001
Purchased Call/S&P 500 INDEX/SPXB055S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/27/2025	1	135,012	.5626		6,338		4,226		7,698			(2,113)		546		0001
Purchased Call/S&P 500 INDEX/SPX815S$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/26/2024	08/22/2025	1	399,232	.5571		22,944		14,891		27,243			(8,053)		1,598		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815RSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/14/2024	08/13/2025	1	163,316	5434		8,940		5,532		12,050			(3,408)		641		0001
Purchased Call/S&P 500 INDEX/SPX815TSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	413,690	5491		24,872		17,314		31,406			(7,558)		1,722		0001
Purchased Call/S&P 500 INDEX/SPXB050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	07/11/2025	1	418,193	5618		24,569		13,108		28,901			(11,461)		1,517		0001
Purchased Call/S&P 500 INDEX/SPX815RSE	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/12/2025	1	887,607	5344		52,002		32,035		68,818			(19,968)		3,477		0001
Purchased Call/S&P 500 INDEX/SPXB05T8S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/17/2025	1	1,096,923	5634		55,858		39,965		67,236			(15,893)		4,629		0001
Purchased Call/S&P 500 INDEX/SPXI006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	08/29/2025	1	216,212	5648		10,473		7,021		13,833			(3,452)		878		0001
Purchased Call/S&P 500 INDEX/SPXB05U$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/19/2025	1	296,520	5703		14,252		10,390		15,954			(3,862)		1,256		0001
Purchased Call/S&P 500 INDEX/SPX815RSC	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/13/2024	08/08/2025	1	62,952	5344		2,986		1,827		3,847			(1,159)		244		0001
Purchased Call/S&P 500 INDEX/SPXI003$U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	08/12/2024	08/08/2025	1	523,459	5319		28,579		17,434		39,757			(11,145)		2,032		0001
Purchased Call/S&P 500 INDEX/SPX815SSM	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/20/2024	08/19/2025	1	800,038	5608		42,487		26,994		51,504			(15,492)		3,182		0001
Purchased Call/S&P 500 INDEX/SPX815USB	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/13/2024	09/12/2025	1	215,523	5596		11,594		8,180		13,835			(3,414)		901		0001
Purchased Call/S&P 500 INDEX/SPX815SSH	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/16/2024	08/15/2025	1	149,342	5543		8,519		5,348		10,755			(3,171)		589		0001
Purchased Call/S&P 500 INDEX/SPXI000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	1	44,988	5505		2,588		1,427		3,242			(1,161)		166		0001
Purchased Call/S&P 500 INDEX/SPX815USY	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/27/2024	09/26/2025	1	429,723	5745		22,206		16,531		23,992			(5,675)		1,845		0001
Purchased Call/S&P 500 INDEX/SPXB05S$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/04/2025	1	89,830	5521		4,447		3,047		6,409			(1,400)		369		0001
Purchased Call/S&P 500 INDEX/SPXI009$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2025	1	674,409	5722		35,576		26,386		38,871			(9,191)		2,889		0001
Purchased Call/S&P 500 INDEX/SPXB05N$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2025	1	71,951	5634		3,846		2,030		4,830			(1,816)		260		0001
Purchased Call/S&P 500 INDEX/SPXB05S$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2025	1	180,053	5592		9,913		6,618		12,081			(3,295)		730		0001
Purchased Call/S&P 500 INDEX/SPXI008$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/17/2025	1	527,065	5634		30,313		21,688		36,175			(8,625)		2,224		0001
Purchased Call/S&P 500 INDEX/SPXB05PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	1	291,417	5447		14,175		8,347		22,002			(5,827)		1,113		0001
Purchased Call/S&P 500 INDEX/SPXA215SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/10/2025	1	317,360	5492		16,417		11,524		19,588			(4,893)		1,321		0001
Purchased Call/S&P 500 INDEX/SPXB050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/20/2025	1	358,640	5597		19,380		12,470		24,312			(6,910)		1,430		0001
Purchased Call/S&P 500 INDEX/SPXB05RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	1	597,786	5571		34,608		22,399		41,547			(12,209)		2,393		0001
Purchased Call/S&P 500 INDEX/SPXB05RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	08/27/2025	1	935,123	5622		48,389		31,814		59,993			(16,575)		3,783		0001
Purchased Call/S&P 500 INDEX/SPXL130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/08/2025	1	630,418	5573		37,963		19,770		45,704			(18,193)		2,268		0001
Purchased Call/S&P 500 INDEX/SPXL130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	448,187	5577		25,924		13,535		31,199			(12,389)		1,617		0001
Purchased Call/S&P 500 INDEX/SPXB05UST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/23/2025	1	745,622	5719		38,418		28,124		43,266			(10,294)		3,183		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815T$E	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/11/2024	09/10/2025	1	471,721	5493		25,068		17,451		31,271			(7,617)		1,964		0001
Purchased Call/S&P 500 INDEX/SPXB05T$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/16/2024	09/12/2025	1	141,619	5620		7,395		5,232		8,899			(2,163)		592		0001
Purchased Call/S&P 500 INDEX/SPXI005$C	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/22/2025	1	1,082,683	5635		57,191		37,118		70,006			(20,073)		4,334		0001
Purchased Call/S&P 500 INDEX/SPXI002$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/01/2025	1	208,179	5347		9,976		5,891		16,769			(4,085)		795		0001
Purchased Call/S&P 500 INDEX/SPXB05T$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	1,254,644	5633		64,025		45,631		77,261			(18,394)		5,284		0001
Purchased Call/S&P 500 INDEX/SPXA215$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	09/11/2025	1	295,985	5554		15,676		11,016		19,091			(4,659)		1,235		0001
Purchased Call/S&P 500 INDEX/SPXL13R$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/18/2025	1	626,835	5505		30,522		16,881		37,581			(13,641)		2,314		0001
Purchased Call/S&P 500 INDEX/SPXM133$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/04/2025	1	549,840	5522		28,627		19,562		36,714			(9,065)		2,262		0001
Purchased Call/S&P 500 INDEX/SPXM134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/05/2025	1	89,994	5408		5,026		3,458		6,485			(1,568)		371		0001
Purchased Call/S&P 500 INDEX/SPXL130$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/09/2025	1	514,590	5574		25,293		13,316		31,152			(11,977)		1,856		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/02/2024	07/31/2025	1	494,394	5522		18,474		10,858		29,146			(7,616)		1,884		0001
Purchased Call/S&P 500 INDEX/SPXB05T$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/16/2025	1	53,976	5633		2,996		2,136		3,650			(861)		227		0001
Purchased Call/S&P 500 INDEX/SPXB05T$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/12/2025	1	189,713	5626		9,818		6,966		11,845			(2,852)		793		0001
Purchased Call/S&P 500 INDEX/SPXB05S$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	09/02/2025	1	270,292	5648		12,833		8,674		17,442			(4,159)		1,107		0001
Purchased Call/S&P 500 INDEX/SPXL13I$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/07/2025	1	142,970	5207		7,543		4,581		9,899			(2,963)		554		0001
Purchased Call/S&P 500 INDEX/SPXL13S$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/23/2025	1	460,791	5559		19,560		11,060		27,364			(8,499)		1,722		0001
Purchased Call/S&P 500 INDEX/SPXB05N$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/01/2024	06/27/2025	1	539,503	5461		30,574		15,074		41,183			(15,500)		1,884		0001
Purchased Call/S&P 500 INDEX/SPXB050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	08/05/2025	1	179,793	5186		8,572		5,129		11,995			(3,443)		693		0001
Purchased Call/S&P 500 INDEX/SPXB050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/16/2025	1	178,112	5663		7,086		3,869		9,493			(3,217)		654		0001
Purchased Call/S&P 500 INDEX/SPXC17Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/23/2025	1	450,620	5558		22,019		12,348		31,826			(9,671)		1,684		0001
Purchased Call/S&P 500 INDEX/SPXB055$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/09/2025	1	111,055	5471		6,329		4,388		8,249			(1,941)		461		0001
Purchased Call/S&P 500 INDEX/SPXB05U$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	1	364,661	5714		18,267		13,244		21,214			(5,024)		1,545		0001
Purchased Call/S&P 500 INDEX/SPXB05V$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/25/2024	09/24/2025	1	359,858	5730		18,368		13,497		20,758			(4,871)		1,539		0001
Purchased Call/S&P 500 INDEX/SPXD172$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/19/2025	1	133,774	5703		7,339		5,336		8,310			(2,004)		567		0001
Purchased Call/S&P 500 INDEX/SPXB05X$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	252,455	5780		13,588		10,674		13,954			(2,914)		1,111		0001
Purchased Call/S&P 500 INDEX/SPXB05X$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/09/2025	1	182,861	5792		9,782		7,678		10,030			(2,104)		804		0001
Purchased Call/S&P 500 INDEX/SPXC051$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	138,888	5996		7,564		6,532		6,589			(1,032)		641		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17A$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/08/2025	1	1,510,387	.6090		81,282		76,567		65,040			(4,715)		7,310		0001
Purchased Call/S&P 500 INDEX/SPXB05II$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/07/2025	1	223,408	.5696		11,493		8,882		11,985			(2,611)		978		0001
Purchased Call/S&P 500 INDEX/SPX815V$W	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/17/2025	1	341,377	.5862		15,702		12,676		15,285			(3,026)		1,521		0001
Purchased Call/S&P 500 INDEX/SPX815Y$6	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/13/2024	12/11/2025	1	110,254	.6084		5,492		5,263		4,477			(229)		536		0001
Purchased Call/S&P 500 INDEX/SPXA21F$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/19/2025	1	336,979	.5931		18,743		18,429		17,161			(314)		1,657		0001
Purchased Call/S&P 500 INDEX/SPX815Y$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/19/2025	1	890,553	.5931		51,446		50,584		46,701			(862)		4,379		0001
Purchased Call/S&P 500 INDEX/SPX815Y$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/31/2024	12/30/2025	1	95,156	.5907		5,052		5,052		5,011					475		0001
Purchased Call/S&P 500 INDEX/SPXD17D$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/31/2024	12/30/2025	1	99,264	.5907		5,460		5,460		5,382					496		0001
Purchased Call/S&P 500 INDEX/SPX815W$Q	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/28/2024	10/24/2025	1	748,445	.5808		41,569		34,275		40,993			(7,295)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXD178$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/20/2024	11/19/2025	1	89,956	.5917		4,659		4,144		4,598			(515)		423		0001
Purchased Call/S&P 500 INDEX/SPXA21F$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/18/2025	1	433,826	.5872		23,835		23,304		22,118			(531)		2,130		0001
Purchased Call/S&P 500 INDEX/SPX815W$B	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/23/2024	10/22/2025	1	793,328	.5852		39,310		31,925		40,222			(7,384)		3,566		0001
Purchased Call/S&P 500 INDEX/SPXD17A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/05/2025	1	1,289,277	.6090		68,627		64,613		54,976			(4,014)		6,213		0001
Purchased Call/S&P 500 INDEX/SPXI00I$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/25/2025	1	55,216	.5987		3,108		2,824		2,674			(284)		262		0001
Purchased Call/S&P 500 INDEX/SPXD17C$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	107,621	.5872		5,992		5,842		5,782			(150)		528		0001
Purchased Call/S&P 500 INDEX/SPXD174$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/10/2025	1	140,476	.5815		7,706		6,053		7,584			(1,653)		618		0001
Purchased Call/S&P 500 INDEX/SPXD17B$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/09/2025	1	206,944	.6053		11,005		10,397		9,087			(608)		1,003		0001
Purchased Call/S&P 500 INDEX/SPXD179$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/04/2024	12/03/2025	1	687,615	.6049		35,519		32,968		28,774			(2,551)		3,304		0001
Purchased Call/S&P 500 INDEX/SPX815II$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/25/2024	10/24/2025	1	683,061	.5809		35,806		29,440		36,104			(6,366)		3,081		0001
Purchased Call/S&P 500 INDEX/SPXD179$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/02/2025	1	390,611	.6047		20,825		19,272		17,150			(1,553)		1,874		0001
Purchased Call/S&P 500 INDEX/SPXD179$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/20/2025	1	805,973	.5917		46,279		41,522		42,460			(4,756)		3,797		0001
Purchased Call/S&P 500 INDEX/SPX815V$S	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/21/2024	10/17/2025	1	461,018	.5861		23,736		19,108		23,088			(4,628)		2,055		0001
Purchased Call/S&P 500 INDEX/SPXA21D$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/04/2025	1	109,402	.6086		5,862		5,487		4,590			(375)		526		0001
Purchased Call/S&P 500 INDEX/SPX815X$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/29/2024	11/26/2025	1	668,668	.6002		36,848		33,863		30,549			(2,985)		3,179		0001
Purchased Call/S&P 500 INDEX/SPXA21B$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/07/2024	10/03/2025	1	135,130	.5751		6,773		5,188		7,535			(1,585)		588		0001
Purchased Call/S&P 500 INDEX/SPX815Y$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/27/2024	12/26/2025	1	559,477	.6038		29,403		29,321		26,228			(82)		2,778		0001
Purchased Call/S&P 500 INDEX/SPXI00E$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	10/31/2025	1	912,950	.5728		50,500		42,623		56,059			(7,878)		4,166		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21ESF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/16/2024	12/12/2025	1	610,763	6051		31,927		30,682		25,726			(1,245)		2,973		0001
Purchased Call/S&P 500 INDEX/SPXB05X5L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/14/2025	1	329,080	5860		15,249		12,047		15,775			(3,201)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXA21HSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/24/2025	1	816,990	6040		41,083		40,968		36,958			(115)		4,046		0001
Purchased Call/S&P 500 INDEX/SPXB05X6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/08/2025	1	361,185	5748		20,578		16,140		21,122			(4,438)		1,585		0001
Purchased Call/S&P 500 INDEX/SPXC050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	439,555	5705		24,894		20,953		27,106			(3,942)		2,006		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	306,488	5842		16,188		12,995		15,922			(3,193)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXC054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2025	1	552,274	6081		29,799		27,973		23,449			(1,826)		2,657		0001
Purchased Call/S&P 500 INDEX/SPXD178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/07/2025	1	297,735	5973		16,338		14,108		14,181			(2,230)		1,374		0001
Purchased Call/S&P 500 INDEX/SPXD17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/10/2025	1	296,947	6036		16,593		15,722		13,407			(871)		1,441		0001
Purchased Call/S&P 500 INDEX/SPXI00A5Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	1	383,318	5701		20,326		15,527		22,116			(4,799)		1,667		0001
Purchased Call/S&P 500 INDEX/SPXI00ESB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2024	10/31/2025	1	999,238	5722		51,861		43,771		57,259			(8,090)		4,560		0001
Purchased Call/S&P 500 INDEX/SPXB05X5H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/10/2025	1	138,893	5815		6,409		5,049		6,637			(1,361)		612		0001
Purchased Call/S&P 500 INDEX/SPXA21ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/18/2024	12/17/2025	1	772,247	6054		37,928		36,671		34,166			(1,257)		3,786		0001
Purchased Call/S&P 500 INDEX/SPXC052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	429,764	5985		22,390		19,654		20,098			(2,737)		2,003		0001
Purchased Call/S&P 500 INDEX/SPXB05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/03/2024	10/02/2025	1	594,879	5709		30,563		23,262		34,579			(7,301)		2,582		0001
Purchased Call/S&P 500 INDEX/SPXC053S4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/18/2025	1	134,973	5894		7,270		6,446		7,027			(823)		634		0001
Purchased Call/S&P 500 INDEX/SPXC055S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2024	12/15/2025	1	1,040,586	6051		58,873		56,596		46,787			(2,277)		5,088		0001
Purchased Call/S&P 500 INDEX/SPXD177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2025	1	89,981	5929		4,948		4,259		4,450			(689)		415		0001
Purchased Call/S&P 500 INDEX/SPXM13B5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2025	1	647,718	5833		33,383		26,707		33,106			(6,677)		2,882		0001
Purchased Call/S&P 500 INDEX/SPXC054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	965,331	6032		54,208		50,120		44,528			(4,088)		4,603		0001
Purchased Call/S&P 500 INDEX/SPXC053SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	109,171	5961		6,109		5,513		5,437			(596)		515		0001
Purchased Call/S&P 500 INDEX/SPXC055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/19/2025	1	112,958	5867		6,659		6,511		6,210			(148)		555		0001
Purchased Call/S&P 500 INDEX/SPXC052S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/13/2024	11/12/2025	1	122,936	5989		6,551		5,701		5,708			(851)		572		0001
Purchased Call/S&P 500 INDEX/SPXA21HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/23/2025	1	505,880	5974		27,410		27,333		24,913			(77)		2,502		0001
Purchased Call/S&P 500 INDEX/SPXB05Y5Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	10/21/2025	1	204,279	5854		10,589		8,570		10,525			(2,018)		917		0001
Purchased Call/S&P 500 INDEX/SPXB05Z5U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/31/2024	10/30/2025	1	953,120	5816		48,041		40,301		53,112			(7,740)		4,342		0001
Purchased Call/S&P 500 INDEX/SPXD177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2025	1	278,212	5929		15,935		13,715		14,261			(2,219)		1,282		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC053SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/24/2025	1	966,359	.5969		54,810		49,786		47,303			(5,024)		4,580		0001
Purchased Call/S&P 500 INDEX/SPXC053SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	198,355	.5945		11,068		9,961		10,118			(1,107)		936		0001
Purchased Call/S&P 500 INDEX/SPXC054S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	11/26/2025	1	90,044	.6015		4,726		4,331		4,089			(395)		428		0001
Purchased Call/S&P 500 INDEX/SPXC055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/16/2025	1	329,851	.6074		17,247		16,628		14,232			(619)		1,615		0001
Purchased Call/S&P 500 INDEX/SPXC055S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/13/2024	12/12/2025	1	652,813	.6051		35,352		33,879		29,142			(1,473)		3,178		0001
Purchased Call/S&P 500 INDEX/SPXC055S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/09/2024	12/05/2025	1	243,514	.6089		12,527		11,794		10,144			(733)		1,173		0001
Purchased Call/S&P 500 INDEX/SPXC052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2025	1	157,865	.5985		8,468		7,433		7,572			(1,035)		736		0001
Purchased Call/S&P 500 INDEX/SPXD17BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/05/2025	1	386,271	.6090		19,375		18,293		15,767			(1,082)		1,861		0001
Purchased Call/S&P 500 INDEX/SPXC051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/07/2025	1	230,243	.5995		12,067		10,420		10,585			(1,647)		1,063		0001
Purchased Call/S&P 500 INDEX/SPXC053SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/21/2025	1	225,138	.5969		12,209		11,018		10,874			(1,190)		1,062		0001
Purchased Call/S&P 500 INDEX/SPXC052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	801,875	.5871		43,734		38,617		42,814			(5,116)		3,742		0001
Purchased Call/S&P 500 INDEX/SPXM13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	510,984	.5831		27,513		22,877		27,865			(4,636)		2,324		0001
Purchased Call/S&P 500 INDEX/SPXC053SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/21/2024	11/20/2025	1	246,927	.5917		13,725		12,315		12,645			(1,411)		1,163		0001
Purchased Call/S&P 500 INDEX/SPXM13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/05/2025	1	413,427	.5783		21,951		18,676		21,149			(3,274)		1,902		0001
Purchased Call/S&P 500 INDEX/SPXC053SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	252,030	.5945		13,637		12,273		12,464			(1,364)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXC050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/30/2025	1	162,599	.5814		7,774		6,540		8,558			(1,234)		741		0001
Purchased Call/S&P 500 INDEX/SPXA21DSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	962,709	.6075		53,627		50,350		42,111			(3,277)		4,639		0001
Purchased Call/S&P 500 INDEX/SPXC052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/14/2025	1	566,708	.5949		28,488		25,085		28,303			(3,403)		2,645		0001
Purchased Call/S&P 500 INDEX/SPXC054SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	11/28/2025	1	69,084	.6032		3,760		3,477		3,105			(284)		329		0001
Purchased Call/S&P 500 INDEX/SPXC052SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	189,284	.5955		9,604		8,480		9,232			(1,124)		883		0001
Purchased Call/S&P 500 INDEX/SPXD17CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/17/2025	1	292,668	.6051		14,801		14,311		13,339			(491)		1,435		0001
Purchased Call/S&P 500 INDEX/SPXB05WSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/07/2025	1	180,154	.5696		9,811		7,561		10,481			(2,249)		789		0001
Purchased Call/S&P 500 INDEX/SPXD17CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	1	663,074	.5872		38,470		37,508		37,034			(962)		3,256		0001
Purchased Call/S&P 500 INDEX/SPXI00ISG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	11/25/2025	1	201,016	.5987		11,046		10,036		9,538			(1,010)		954		0001
Purchased Call/S&P 500 INDEX/SPXD17CSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/17/2025	1	78,221	.6051		3,644		3,552		3,404			(91)		384		0001
Purchased Call/S&P 500 INDEX/SPXM13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	763,476	.5999		47,082		43,289		38,902			(3,793)		3,641		0001
Purchased Call/S&P 500 INDEX/SPXM13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/04/2025	1	131,528	.5713		7,225		6,144		6,989			(1,081)		604		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/29/2025	1	762,865	.5971		41,943		41,943		39,453					3,804		0001
Purchased Call/S&P 500 INDEX/SPXM13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/05/2025	1	901,101	.5783		46,056		39,623		43,003			(6,432)		4,145		0001
Purchased Call/S&P 500 INDEX/SPX815GST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	1	1,745,316	.5030		67,821		8,312		112,393	(42,128)		(17,380)		3,064		0001
Purchased Call/S&P 500 INDEX/SPX921NSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/18/2024	03/14/2025	1	1,483,956	.5117		61,790		12,392		96,226	(33,563)		(15,835)		3,318		0001
Purchased Call/S&P 500 INDEX/SPXB05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/16/2024	01/15/2025	1	1,860,910	.4784		69,316		2,673		120,928	(49,075)		(17,568)		1,886		0001
Purchased Call/S&P 500 INDEX/SPXB05LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/13/2024	03/12/2025	1	1,071,281	.5175		19,174		3,708		28,670	(10,594)		(4,873)		2,362		0001
Purchased Call/S&P 500 INDEX/SPXC170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/01/2024	01/31/2025	1	2,476,127	.4846		101,653		8,448		164,632	(67,300)		(25,906)		3,608		0001
Purchased Call/S&P 500 INDEX/SPXK13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	1	1,123,138	.4699		15,920		88		25,068	(11,763)		(4,068)		509		0001
Purchased Call/S&P 500 INDEX/SPXK13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/06/2025	1	1,395,080	.4697		20,731		286		31,441	(15,176)		(5,269)		894		0001
Purchased Call/S&P 500 INDEX/SPXK13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/07/2025	1	1,489,025	.4697		24,136		399		36,713	(17,620)		(6,117)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXK13CSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2024	01/08/2025	1	1,199,984	.4762		16,201		313		24,900	(11,770)		(4,117)		888		0001
Purchased Call/S&P 500 INDEX/SPXK13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	1	1,186,296	.4783		17,898		447		27,966	(12,877)		(4,574)		982		0001
Purchased Call/S&P 500 INDEX/SPXK13DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2024	01/13/2025	1	1,416,014	.4784		19,953		663		31,893	(14,205)		(5,085)		1,336		0001
Purchased Call/S&P 500 INDEX/SPXK13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2024	01/14/2025	1	1,516,474	.4784		31,732		1,140		51,853	(22,528)		(8,064)		1,485		0001
Purchased Call/S&P 500 INDEX/SPXK13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2024	01/15/2025	1	1,482,987	.4784		24,943		962		40,181	(17,659)		(6,322)		1,503		0001
Purchased Call/S&P 500 INDEX/SPXK13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/19/2024	01/16/2025	1	1,220,598	.4768		18,010		752		26,783	(12,642)		(4,615)		1,278		0001
Purchased Call/S&P 500 INDEX/SPXK13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/22/2024	01/21/2025	1	2,139,196	.4840		32,067		1,767		49,278	(22,173)		(8,127)		2,566		0001
Purchased Call/S&P 500 INDEX/SPXK13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2024	01/22/2025	1	1,450,279	.4850		22,607		1,308		34,802	(15,570)		(5,730)		1,780		0001
Purchased Call/S&P 500 INDEX/SPXK13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	1	1,319,097	.4868		23,604		1,504		36,618	(16,085)		(6,015)		1,691		0001
Purchased Call/S&P 500 INDEX/SPXK13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/27/2025	1	1,335,235	.4891		21,698		1,558		32,797	(14,625)		(5,514)		1,816		0001
Purchased Call/S&P 500 INDEX/SPXK13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/28/2025	1	1,741,185	.4891		31,858		2,370		48,388	(21,414)		(8,074)		2,411		0001
Purchased Call/S&P 500 INDEX/SPXK13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/01/2024	01/31/2025	1	2,040,019	.4846		42,449		3,528		64,192	(28,104)		(10,818)		2,973		0001
Purchased Call/S&P 500 INDEX/SPXK13JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2024	02/03/2025	1	1,958,651	.4959		32,904		2,999		51,850	(21,542)		(8,362)		2,989		0001
Purchased Call/S&P 500 INDEX/SPXK13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2024	02/04/2025	1	2,176,830	.4959		38,140		3,572		60,164	(24,902)		(9,666)		3,370		0001
Purchased Call/S&P 500 INDEX/SPXK13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/05/2025	1	1,225,817	.4943		20,750		2,001		32,272	(13,490)		(5,259)		1,925		0001
Purchased Call/S&P 500 INDEX/SPXK13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	1	2,267,757	.4995		44,474		4,558		69,492	(28,582)		(11,334)		3,659		0001
Purchased Call/S&P 500 INDEX/SPXK13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	02/10/2025	1	1,447,664	.5027		22,824		2,522		35,291	(14,501)		(5,801)		2,426		0001
Purchased Call/S&P 500 INDEX/SPXK13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	02/11/2025	1	1,673,861	.5027		30,360		3,429		47,205	(19,236)		(7,694)		2,839		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	02/15/2024	02/14/2025	1	1,901,700	4978		29,762		3,638		44,118	(18,518)		(7,606)		3,339		0001
Purchased Call/S&P 500 INDEX/SPXX13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	02/16/2024	02/14/2025	1	1,589,395	5030		29,559		3,623		45,862	(18,361)		(7,575)		2,790		0001
Purchased Call/S&P 500 INDEX/SPXX13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	02/20/2024	02/14/2025	1	2,557,846	5006		40,144		4,934		62,862	(24,894)		(10,316)		4,491		0001
Purchased Call/S&P 500 INDEX/SPXX13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	02/20/2024	02/18/2025	1	1,291,437	5006		21,342		2,830		33,454	(13,088)		(5,424)		2,366		0001
Purchased Call/S&P 500 INDEX/SPXX13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	02/20/2024	02/19/2025	1	1,586,766	5006		25,100		3,388		39,223	(15,350)		(6,361)		2,936		0001
Purchased Call/S&P 500 INDEX/SPXX13OSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	02/26/2024	02/24/2025	1	1,485,828	5088		27,133		4,047		41,628	(16,190)		(6,896)		2,884		0001
Purchased Call/S&P 500 INDEX/SPXX13OSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	02/26/2024	02/25/2025	1	2,045,698	5089		35,903		5,440		54,924	(21,364)		(9,099)		4,006		0001
Purchased Call/S&P 500 INDEX/SPXX13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	02/28/2024	02/27/2025	1	1,851,970	5074		20,425		3,207		30,645	(12,041)		(5,177)		3,691		0001
Purchased Call/S&P 500 INDEX/SPXX13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/01/2024	02/28/2025	1	1,693,300	5070		40,988		6,604		61,065	(23,910)		(10,475)		3,404		0001
Purchased Call/S&P 500 INDEX/SPXX13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/01/2024	02/28/2025	1	3,224,367	5070		133,204		21,461		208,059	(77,702)		(34,041)		6,482		0001
Purchased Call/S&P 500 INDEX/SPXX13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/04/2024	03/03/2025	1	1,643,866	5137		32,861		5,537		49,623	(18,972)		(8,351)		3,388		0001
Purchased Call/S&P 500 INDEX/SPXX13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/05/2024	03/04/2025	1	2,108,820	5131		25,803		4,419		40,732	(14,826)		(6,558)		4,381		0001
Purchased Call/S&P 500 INDEX/SPXX13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/06/2024	03/05/2025	1	1,863,865	5079		32,553		5,665		48,749	(18,615)		(8,273)		3,902		0001
Purchased Call/S&P 500 INDEX/SPXX13RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/07/2024	03/06/2025	1	1,138,361	5105		13,605		2,419		19,786	(7,710)		(3,477)		2,402		0001
Purchased Call/S&P 500 INDEX/SPXX13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/11/2024	03/07/2025	1	2,024,137	5137		31,886		5,773		48,858	(17,942)		(8,171)		4,304		0001
Purchased Call/S&P 500 INDEX/SPXX13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/11/2024	03/10/2025	1	1,526,860	5124		23,989		4,506		36,403	(13,386)		(6,097)		3,319		0001
Purchased Call/S&P 500 INDEX/SPXX13TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/14/2024	03/13/2025	1	2,117,777	5165		39,077		7,707		60,187	(21,384)		(9,986)		4,703		0001
Purchased Call/S&P 500 INDEX/SPXX13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/18/2024	03/14/2025	1	2,060,647	5126		32,401		6,498		47,347	(17,600)		(8,303)		4,608		0001
Purchased Call/S&P 500 INDEX/SPXX13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/18/2024	03/14/2025	1	1,484,047	5117		43,703		8,765		65,554	(23,738)		(11,200)		3,318		0001
Purchased Call/S&P 500 INDEX/SPXX13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/19/2024	03/18/2025	1	1,511,069	5140		23,273		4,886		33,920	(12,472)		(5,915)		3,470		0001
Purchased Call/S&P 500 INDEX/SPXX13VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/20/2024	03/19/2025	1	1,330,877	5179		24,729		5,260		36,028	(13,184)		(6,285)		3,076		0001
Purchased Call/S&P 500 INDEX/SPXX13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/25/2024	03/24/2025	1	2,151,248	5234		37,923		8,590		56,386	(19,695)		(9,638)		5,129		0001
Purchased Call/S&P 500 INDEX/SPXX13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/26/2024	03/25/2025	1	1,857,676	5218		24,614		5,644		35,723	(12,715)		(6,255)		4,456		0001
Purchased Call/S&P 500 INDEX/SPXX13XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	03/28/2024	03/27/2025	1	1,253,892	5225		18,178		4,292		25,990	(9,240)		(4,645)		3,043		0001
Purchased Call/S&P 500 INDEXSPXL13IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	06/18/2024	06/17/2025	1	1,275,263	5473		14,539		6,726		18,055	(4,108)		(3,705)		4,326		0001
Purchased Call/S&P 500 INDEX/SPXL13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	06/17/2024	06/13/2025	1	1,803,291	5432		38,798		17,665		48,257	(11,162)		(9,970)		6,044		0001
Purchased Call/S&P 500 INDEX/SPXL13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	05/06/2024	05/05/2025	1	1,697,298	5128		27,274		9,343		38,809	(11,000)		(6,932)		4,966		0001
Purchased Call/S&P 500 INDEX/SPXL13OSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	04/08/2024	04/07/2025	1	3,169,443	5204		47,411		12,573		67,910	(22,789)		(12,049)		8,169		0001
Purchased Call/S&P 500 INDEX/SPXL13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPRO8K5P83	06/26/2024	06/25/2025	1	1,699,610	5465		21,692		10,487		27,069	(5,693)		(5,513)		5,901		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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Purchased Call/S&P 500 INDEX/SPXL138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	1,631,023	5244		38,987		14,324		53,334	(14,755)		(9,908)		4,941		0001
Purchased Call/S&P 500 INDEX/SPXL133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/21/2025	1	1,842,842	4967		31,131		9,460		44,526	(13,759)		(7,912)		5,081		0001
Purchased Call/S&P 500 INDEX/SPXL13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/29/2025	1	1,095,526	5267		12,095		4,972		16,351	(4,032)		(3,091)		3,500		0001
Purchased Call/S&P 500 INDEX/SPXL137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	1,399,510	5203		16,358		5,816		22,874	(6,361)		(4,180)		4,160		0001
Purchased Call/S&P 500 INDEX/SPXL138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/14/2025	1	1,708,666	5241		17,774		6,530		23,714	(6,726)		(4,517)		5,176		0001
Purchased Call/S&P 500 INDEX/SPXX13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/03/2025	1	1,594,190	5210		22,577		5,770		33,029	(11,037)		(5,770)		4,024		0001
Purchased Call/S&P 500 INDEX/SPXL136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/06/2025	1	1,025,787	5181		10,563		3,648		15,004	(4,231)		(2,685)		3,013		0001
Purchased Call/S&P 500 INDEX/SPXL13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/11/2025	1	2,164,876	5372		28,009		12,457		35,036	(8,434)		(7,118)		7,211		0001
Purchased Call/S&P 500 INDEX/SPXL13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/28/2025	1	1,878,338	5306		33,453		13,585		45,661	(11,367)		(8,502)		5,980		0001
Purchased Call/S&P 500 INDEX/SPXL139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	1,112,391	5297		11,340		4,253		15,421	(4,190)		(2,898)		3,395		0001
Purchased Call/S&P 500 INDEX/SPXL139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/15/2025	1	1,815,387	5308		50,243		18,702		70,368	(18,702)		(12,840)		5,520		0001
Purchased Call/S&P 500 INDEX/SPXL13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	05/30/2025	1	1,836,573	5278		51,149		21,229		71,626	(16,812)		(13,108)		5,887		0001
Purchased Call/S&P 500 INDEX/SPXL131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,162,809	5199		41,933		11,648		64,375	(19,569)		(10,716)		5,689		0001
Purchased Call/S&P 500 INDEX/SPXX13YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/28/2025	1	2,616,666	5254		45,278		10,847		66,790	(22,828)		(11,603)		6,388		0001
Purchased Call/S&P 500 INDEX/SPXL133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/23/2025	1	1,358,907	5071		24,364		7,538		36,289	(10,634)		(6,192)		3,781		0001
Purchased Call/S&P 500 INDEX/SPXX13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/31/2025	1	2,569,377	5254		33,237		8,172		48,458	(16,619)		(8,447)		6,379		0001
Purchased Call/S&P 500 INDEX/SPXL13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/04/2025	1	2,254,111	5291		30,825		13,114		40,111	(9,878)		(7,834)		7,345		0001
Purchased Call/S&P 500 INDEX/SPXL13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/20/2025	1	2,278,747	5465		27,318		12,936		34,376	(7,381)		(7,001)		7,799		0001
Purchased Call/S&P 500 INDEX/SPXL13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/05/2025	1	1,659,749	5354		19,397		8,351		25,582	(6,088)		(4,957)		5,425		0001
Purchased Call/S&P 500 INDEX/SPXL130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/09/2025	1	1,125,341	5210		19,449		5,265		29,186	(9,241)		(4,943)		2,930		0001
Purchased Call/S&P 500 INDEX/SPXL132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/16/2025	1	1,252,750	5051		22,905		6,644		34,707	(10,440)		(5,821)		3,376		0001
Purchased Call/S&P 500 INDEX/SPXX13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/31/2025	1	1,613,085	5254		53,958		13,266		82,842	(26,979)		(13,713)		4,005		0001
Purchased Call/S&P 500 INDEX/SPXL13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/19/2025	1	1,453,096	5303		21,624		8,243		29,286	(7,885)		(5,496)		4,484		0001
Purchased Call/S&P 500 INDEX/SPXL13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/13/2025	1	1,493,690	5432		16,693		7,600		20,514	(4,803)		(4,290)		5,006		0001
Purchased Call/S&P 500 INDEX/SPXL134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/25/2025	1	1,025,092	5100		13,927		4,423		20,118	(5,936)		(3,569)		2,877		0001
Purchased Call/S&P 500 INDEX/SPXL13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/03/2025	1	1,515,620	5281		21,536		9,102		28,826	(6,961)		(5,473)		4,922		0001
Purchased Call/S&P 500 INDEX/SPXH00HSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/01/2024	04/30/2025	1	2,346,632	5036		97,809		32,153		148,712	(40,799)		(24,857)		6,728		0001
Purchased Call/S&P 500 INDEX/SPXL13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/20/2025	1	1,863,154	5308		22,060		8,471		29,583	(7,983)		(5,606)		5,769		0001
Purchased Call/S&P 500 INDEX/SPXL138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/09/2025	1	1,859,274	5223		26,800		9,555		37,992	(10,376)		(6,868)		5,527		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/18/2025	1	2,403,319	5487		29,359		13,739		36,893	(8,096)		(7,524)		8,177		0001
Purchased Call/S&P 500 INDEX/SPXC17W$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	2,190,525	5036		69,918		22,984		104,417	(29,165)		(17,769)		6,280		0001
Purchased Call/S&P 500 INDEX/SPXL13C$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/27/2025	1	2,424,257	5305		35,655		14,380		47,446	(12,213)		(9,062)		7,692		0001
Purchased Call/S&P 500 INDEX/SPXL134$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/29/2025	1	2,066,933	5116		27,254		8,884		40,627	(11,444)		(6,926)		5,901		0001
Purchased Call/S&P 500 INDEX/SPXL134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/24/2025	1	1,240,635	5064		15,256		4,802		21,744	(6,544)		(3,910)		3,467		0001
Purchased Call/S&P 500 INDEX/SPXL131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	2,594,331	5199		27,964		7,768		41,885	(13,050)		(7,146)		6,824		0001
Purchased Call/S&P 500 INDEX/SPX921X$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	2,655,068	5353		40,920		17,732		52,865	(12,731)		(10,457)		8,707		0001
Purchased Call/S&P 500 INDEX/SPXL13K$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/26/2025	1	1,325,652	5478		15,558		7,606		19,220	(3,976)		(3,976)		4,616		0001
Purchased Call/S&P 500 INDEX/SPXL13B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/21/2025	1	1,628,351	5321		25,404		9,825		34,276	(9,123)		(6,456)		5,060		0001
Purchased Call/S&P 500 INDEX/SPXL136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/07/2025	1	1,182,796	5188		21,676		7,545		31,392	(8,622)		(5,509)		3,488		0001
Purchased Call/S&P 500 INDEX/SPXL131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2024	04/10/2025	1	2,564,838	5161		42,161		11,594		59,632	(19,792)		(10,774)		6,712		0001
Purchased Call/S&P 500 INDEX/SPXL13E$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/03/2025	1	1,468,048	5281		14,475		6,118		19,121	(4,679)		(3,679)		4,768		0001
Purchased Call/S&P 500 INDEX/SPXL13G$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	1,379,951	5433		17,084		7,735		21,839	(4,983)		(4,366)		4,625		0001
Purchased Call/S&P 500 INDEX/SPXC17X$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/03/2024	05/30/2025	1	1,456,593	5278		58,520		24,288		85,277	(19,235)		(14,997)		4,669		0001
Purchased Call/S&P 500 INDEX/SPXL132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2024	04/15/2025	1	1,488,175	5062		15,914		4,572		23,262	(7,298)		(4,045)		3,991		0001
Purchased Call/S&P 500 INDEX/SPXL135$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	04/30/2025	1	2,235,846	5036		33,375		10,972		47,566	(13,922)		(8,482)		6,410		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/01/2025	1	1,604,594	5244		18,158		4,514		26,773	(9,029)		(4,615)		4,006		0001
Purchased Call/S&P 500 INDEX/SPXL130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/08/2025	1	1,607,539	5202		22,758		6,098		33,259	(10,876)		(5,784)		4,165		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/31/2025	1	3,058,032	5254		119,950		29,491		187,404	(59,975)		(30,485)		7,593		0001
Purchased Call/S&P 500 INDEX/SPXL13B$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	1,200,661	5289		14,893		5,891		19,587	(5,186)		(3,817)		3,758		0001
Purchased Call/S&P 500 INDEX/SPXL13B$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/13/2024	05/12/2025	1	1,911,501	5223		20,430		7,393		28,709	(7,845)		(5,192)		5,748		0001
Purchased Call/S&P 500 INDEX/SPXC17V$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/15/2025	1	1,847,564	5062		53,035		15,236		81,272	(24,320)		(13,478)		4,955		0001
Purchased Call/S&P 500 INDEX/SPXL13F$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/09/2025	1	2,031,856	5347		25,737		11,305		33,320	(7,892)		(6,541)		6,726		0001
Purchased Call/S&P 500 INDEX/SPXL13X$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/08/2025	1	2,399,212	5343		35,960		21,937		46,517	(4,808)		(9,215)		9,313		0001
Purchased Call/S&P 500 INDEX/SPXM132$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/27/2025	1	1,457,082	5626		20,855		13,711		24,076	(1,844)		(5,300)		5,895		0001
Purchased Call/S&P 500 INDEX/SPXM134$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/08/2025	1	1,573,850	5408		18,321		12,653		22,143	(1,012)		(4,656)		6,526		0001
Purchased Call/S&P 500 INDEX/SPXM131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/22/2025	1	1,346,671	5635		15,552		10,093		17,654	(1,473)		(3,985)		5,391		0001
Purchased Call/S&P 500 INDEX/SPXL13MS$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/02/2025	1	1,355,216	5509		17,008		8,623		20,621	(4,027)		(4,359)		4,798		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	2,433,474	5543		63,756		40,025		75,632	(7,438)		(16,293)		9,595		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM137$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/19/2025	1	1,345,802	5703		19,031		13,836		20,609	(318)		(4,877)		5,701		0001
Purchased Call/S&P 500 INDEX/SPXL13VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	1,072,996	5447		11,794		6,946		16,158	(1,835)		(3,014)		4,098		0001
Purchased Call/S&P 500 INDEX/SPXL13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	06/30/2025	1	1,589,000	5460		27,046		13,448		33,622	(6,724)		(6,873)		5,595		0001
Purchased Call/S&P 500 INDEX/SPXL13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/07/2025	1	1,651,190	5560		18,084		9,342		21,453	(4,146)		(4,596)		5,925		0001
Purchased Call/S&P 500 INDEX/SPXL13L$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	06/30/2025	1	2,861,292	5460		111,843		55,612		143,447	(27,806)		(28,424)		10,075		0001
Purchased Call/S&P 500 INDEX/SPXL130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/09/2025	1	1,533,250	5575		16,770		8,755		19,509	(3,752)		(4,262)		5,531		0001
Purchased Call/S&P 500 INDEX/SPXL13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/11/2025	1	1,489,768	5340		14,656		8,988		18,707	(1,943)		(3,725)		5,822		0001
Purchased Call/S&P 500 INDEX/SPXM136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/17/2024	09/16/2025	1	1,487,136	5633		18,776		13,382		21,472	(622)		(4,772)		6,264		0001
Purchased Call/S&P 500 INDEX/SPXI005$1	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	08/27/2024	08/27/2025	1	362	5625.8		5		3		5			(1)		1		0001
Purchased Call/S&P 500 INDEX/SPX140J$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/16/2024	07/15/2025	1	1,424,699	5631		54,387		29,297		63,862	(11,268)		(13,822)		5,220		0001
Purchased Call/S&P 500 INDEX/SPXL13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/14/2025	1	1,976,603	5615		23,665		12,682		27,405	(4,968)		(6,014)		7,224		0001
Purchased Call/S&P 500 INDEX/SPXL13USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	07/31/2025	1	1,772,658	5522		36,658		21,486		49,231	(5,804)		(9,368)		6,755		0001
Purchased Call/S&P 500 INDEX/SPXB05PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2024	07/31/2025	1	3,572,928	5522		129,782		76,067		180,827	(20,549)		(33,166)		13,615		0001
Purchased Call/S&P 500 INDEX/SPXL13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/12/2025	1	1,704,860	5344		19,909		12,264		24,454	(2,585)		(5,060)		6,678		0001
Purchased Call/S&P 500 INDEX/SPXA214$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	1	2,530,483	5648		86,903		58,259		109,376	(6,311)		(22,333)		10,281		0001
Purchased Call/S&P 500 INDEX/SPXM130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	1,120,148	5601		16,292		10,545		18,667	(1,584)		(4,164)		4,484		0001
Purchased Call/S&P 500 INDEX/SPXM131$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/26/2025	1	1,752,454	5617		20,642		13,514		23,190	(1,882)		(5,246)		7,076		0001
Purchased Call/S&P 500 INDEX/SPXL130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/16/2025	1	1,490,474	5667		17,434		9,440		21,090	(3,564)		(4,431)		5,475		0001
Purchased Call/S&P 500 INDEX/SPXM136$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/17/2025	1	1,397,376	5635		20,844		14,914		23,536	(633)		(5,297)		5,897		0001
Purchased Call/S&P 500 INDEX/SPXM130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/20/2025	1	2,613,855	5597		30,682		19,579		35,042	(3,306)		(7,798)		10,420		0001
Purchased Call/S&P 500 INDEX/SPXL13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/10/2025	1	1,281,625	5621		16,571		8,770		19,221	(3,554)		(4,247)		4,636		0001
Purchased Call/S&P 500 INDEX/SPXL13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/21/2025	1	1,728,570	5505		20,900		11,605		24,721	(3,984)		(5,312)		6,430		0001
Purchased Call/S&P 500 INDEX/SPXL13W$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/06/2025	1	2,038,372	5240		23,433		14,047		31,292	(3,431)		(5,955)		7,877		0001
Purchased Call/S&P 500 INDEX/SPXA215$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/11/2025	1	1,195,957	5563		13,197		9,300		14,965	(515)		(3,382)		4,988		0001
Purchased Call/S&P 500 INDEX/SPXA211$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	1	1,540,722	5522		14,435		8,461		18,706	(2,286)		(3,689)		5,871		0001
Purchased Call/S&P 500 INDEX/SPXL13S$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/22/2025	1	1,635,937	5564		17,940		10,011		21,489	(3,370)		(4,559)		6,100		0001
Purchased Call/S&P 500 INDEX/SPXA214$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/04/2024	09/02/2025	1	1,248,296	5648		13,390		9,051		16,409	(927)		(3,413)		5,114		0001
Purchased Call/S&P 500 INDEX/SPXL13V$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/04/2025	1	1,096,045	5347		10,957		6,508		15,602	(1,665)		(2,785)		4,216		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA214SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	1	2,377,976	5648		37,326		25,023		45,159	(2,711)		(9,592)		9,661		0001
Purchased Call/S&P 500 INDEX/SPXL13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/14/2024	08/13/2025	1	1,315,132	5434		15,849		9,807		19,629	(2,014)		(4,028)		5,163		0001
Purchased Call/S&P 500 INDEX/SPXL13QS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/15/2025	1	3,322,420	5631		54,433		29,322		62,789	(11,278)		(13,834)		12,173		0001
Purchased Call/S&P 500 INDEX/SPXM135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	09/10/2025	1	1,552,369	5485		21,853		15,213		25,816	(1,087)		(5,554)		6,462		0001
Purchased Call/S&P 500 INDEX/SPXM137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	1,752,287	5726		23,810		17,496		25,995	(263)		(6,051)		7,493		0001
Purchased Call/S&P 500 INDEX/SPXL13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/19/2025	1	3,409,816	5608		41,812		26,566		48,147	(4,620)		(10,626)		13,563		0001
Purchased Call/S&P 500 INDEX/SPX140LSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/30/2024	09/26/2025	1	1,549,306	5738		18,279		13,646		19,783			(4,633)		6,650		0001
Purchased Call/S&P 500 INDEX/SPXL13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	06/27/2025	1	1,518,013	5460		23,524		11,598		29,071	(5,897)		(6,029)		5,300		0001
Purchased Call/S&P 500 INDEX/SPXL13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/25/2025	1	1,261,052	5459		14,886		8,500		18,208	(2,571)		(3,815)		4,737		0001
Purchased Call/S&P 500 INDEX/SPXL13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/01/2025	1	1,513,076	5347		18,913		11,169		27,093	(2,898)		(4,847)		5,779		0001
Purchased Call/S&P 500 INDEX/SPXL13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/30/2025	1	1,659,429	5441		17,708		10,273		20,966	(2,935)		(4,500)		6,308		0001
Purchased Call/S&P 500 INDEX/SPXL13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/01/2025	1	1,379,723	5475		14,805		7,423		17,985	(3,609)		(3,773)		4,871		0001
Purchased Call/S&P 500 INDEX/SPXM135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/15/2025	1	2,576,717	5626		49,491		35,136		56,762	(1,777)		(12,578)		10,832		0001
Purchased Call/S&P 500 INDEX/SPXM133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/03/2025	1	3,383,705	5529		41,757		28,261		49,610	(2,884)		(10,612)		13,889		0001
Purchased Call/S&P 500 INDEX/SPXA219S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	587,874	5815		21,798		17,282		21,986			(4,516)		2,611		0001
Purchased Call/S&P 500 INDEX/SPXM13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	281,644	5983.99		2,366		2,053		2,189			(313)		1,310		0001
Purchased Call/S&P 500 INDEX/SPXD174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	342,735	5864.67		8,774		7,044		8,761			(1,730)		1,527		0001
Purchased Call/S&P 500 INDEX/SPXM13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	201,892	5859.85		2,685		2,116		2,666			(570)		895		0001
Purchased Call/S&P 500 INDEX/SPXM13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	35,999	5870.62		313		276		311			(37)		168		0001
Purchased Call/S&P 500 INDEX/SPXM13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	1,153,652	5712.69		10,844		9,171		11,516			(1,673)		5,299		0001
Purchased Call/S&P 500 INDEX/SPXA21FS4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/19/2025	1	218,104	5930.85		5,627		5,502		5,347			(125)		1,072		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	329,337	5782.76		6,257		5,309		6,475			(948)		1,515		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	63,547	5728.8		1,049		883		1,114			(166)		290		0001
Purchased Call/S&P 500 INDEX/SPXC051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	376,397	6001.35		4,968		4,298		4,577			(671)		1,748		0001
Purchased Call/S&P 500 INDEX/SPXI100KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/10/2024	12/10/2025	1	257,087	6034.91		4,242		4,008		3,806			(234)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXI100GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	112,414	5893.62		2,147		1,899		2,117			(248)		528		0001
Purchased Call/S&P 500 INDEX/SPXD179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2024	11/28/2025	1	1,459,836	6032		54,670		50,406		46,700			(4,264)		6,961		0001
Purchased Call/S&P 500 INDEX/SPXI100ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2024	11/04/2025	1	195,190	5712.69		2,596		2,196		2,784			(400)		897		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	201,728	5906.94		2,703		2,703		2,645					1,007		0001
Purchased Call/S&P 500 INDEX/SPXI00HS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	295,348	5917.11		2,481		2,208		2,373			(273)		1,391		0001
Purchased Call/S&P 500 INDEX/SPXI00MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/31/2024	12/31/2025	1	100,261	5881.63		2,567		2,567		2,534					501		0001
Purchased Call/S&P 500 INDEX/SPXA21ESU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	26,249	5867.08		535		522		535			(13)		129		0001
Purchased Call/S&P 500 INDEX/SPXM13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	441,283	5853.98		3,883		3,134		3,845			(749)		1,980		0001
Purchased Call/S&P 500 INDEX/SPXM13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	414,287	6086.49		3,521		3,269		3,000			(252)		1,993		0001
Purchased Call/S&P 500 INDEX/SPXC052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/18/2024	11/14/2025	1	1,117,489	5871		44,756		39,520		44,098			(5,236)		5,215		0001
Purchased Call/S&P 500 INDEX/SPXA21BSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	147,121	5916.98		3,163		2,806		3,083			(357)		692		0001
Purchased Call/S&P 500 INDEX/SPXM13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	11/28/2025	1	1,990,685	6032		51,467		47,453		44,547			(4,014)		9,493		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	37,828	5929.04		647		551		617			(96)		174		0001
Purchased Call/S&P 500 INDEX/SPXA21BS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	89,885	5949.17		845		742		801			(103)		419		0001
Purchased Call/S&P 500 INDEX/SPXA21DSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	2,034,190	6090.27		45,973		43,163		38,686			(2,809)		9,802		0001
Purchased Call/S&P 500 INDEX/SPXA21CSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	2,460	5998.74		31		28		28			(3)		12		0001
Purchased Call/S&P 500 INDEX/SPXC051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	184,303	5983.99		2,433		2,111		2,267			(322)		857		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	628,486	5916.98		15,964		14,161		15,511			(1,803)		2,956		0001
Purchased Call/S&P 500 INDEX/SPXA21BSV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	840,533	5815.26		21,518		17,013		22,105			(4,505)		3,733		0001
Purchased Call/S&P 500 INDEX/SPXA21BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	50,837	5859.85		1,149		905		1,148			(244)		225		0001
Purchased Call/S&P 500 INDEX/SPXM13LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	395,857	6049.88		5,265		4,873		4,634			(392)		1,902		0001
Purchased Call/S&P 500 INDEX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	222,849	5969.34		2,964		2,668		2,758			(296)		1,051		0001
Purchased Call/S&P 500 INDEX/SPXA21BSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	152,011	5969.34		2,508		2,257		2,332			(251)		717		0001
Purchased Call/S&P 500 INDEX/SPXM13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	1,772,650	5815		43,581		34,552		43,855			(9,029)		7,873		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	525,760	5916.98		4,574		4,057		4,421			(517)		2,473		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	537,987	5851.2		4,734		3,834		4,694			(900)		2,418		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	50,252	6086.49		668		620		571			(48)		242		0001
Purchased Call/S&P 500 INDEX/SPXM13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	475,809	5859.85		8,279		6,523		8,229			(1,756)		2,110		0001
Purchased Call/S&P 500 INDEX/SPXM13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	429,898	5815.26		3,611		2,855		3,678			(756)		1,909		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	9,993	6084.19		182		172		156			(10)		49		0001
Purchased Call/S&P 500 INDEX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	135,800	6032.38		2,336		2,149		2,064			(187)		650		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21DS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	208,920	6090.27		5,348		5,022		4,472			(327)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXM13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	310,269	5867.08		2,917		2,844		2,872			(73)		1,526		0001
Purchased Call/S&P 500 INDEX/SPXM13OS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	78,109	6051.09		1,039		996		916			(43)		382		0001
Purchased Call/S&P 500 INDEX/SPXM13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	72,071	5853.98		1,211		977		1,206			(233)		323		0001
Purchased Call/S&P 500 INDEX/SPXM130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	65,572	6074.08		872		838		755			(34)		321		0001
Purchased Call/S&P 500 INDEX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	189,244	6051.09		4,826		4,625		4,220			(201)		921		0001
Purchased Call/S&P 500 INDEX/SPXM130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	17,535	6050.61		312		301		273			(11)		86		0001
Purchased Call/S&P 500 INDEX/SPXD17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	192,751	6051.25		3,180		3,039		2,807			(141)		938		0001
Purchased Call/S&P 500 INDEX/SPXA219SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	147,180	5853.98		3,164		2,554		3,162			(610)		660		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	536,015	6040.04		5,467		5,392		4,812			(76)		2,654		0001
Purchased Call/S&P 500 INDEX/SPXA218SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	683,447	5842.47		15,309		12,146		15,400			(3,163)		3,041		0001
Purchased Call/S&P 500 INDEX/SPXA21GS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	11,739	5970.84		202		201		187			(1)		58		0001
Purchased Call/S&P 500 INDEX/SPXA21CST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	519,314	6032.38		6,959		6,398		6,164			(561)		2,476		0001
Purchased Call/S&P 500 INDEX/SPXA21ASK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	538,532	5782.76		13,786		11,698		14,452			(2,089)		2,478		0001
Purchased Call/S&P 500 INDEX/SPXI00HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	225,047	5893.62		5,041		4,458		4,980			(583)		1,057		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	160,698	6047.15		2,716		2,506		2,375			(209)		771		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	138,777	5916.98		2,262		2,007		2,207			(256)		653		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	457,894	6051.09		4,167		3,993		3,678			(174)		2,229		0001
Purchased Call/S&P 500 INDEX/SPXA21CS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	239,800	5969.34		4,916		4,424		4,570			(492)		1,131		0001
Purchased Call/S&P 500 INDEX/SPXA21ES9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	340,105	6051.09		4,523		4,335		3,987			(188)		1,656		0001
Purchased Call/S&P 500 INDEX/SPX815XS4	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/12/2024	11/12/2025	1	539,459	5983.99		13,648		11,844		12,380			(1,805)		2,510		0001
Purchased Call/S&P 500 INDEX/SPXA21ESR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	929,584	5867.08		12,271		11,965		12,254			(306)		4,571		0001
Purchased Call/S&P 500 INDEX/SPXD176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	49,157	5728.8		777		655		831			(122)		225		0001
Purchased Call/S&P 500 INDEX/SPXD175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	1,096,797	5851.2		28,188		22,830		28,308			(5,358)		4,930		0001
Purchased Call/S&P 500 INDEX/SPXM13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	281,592	5832.92		3,773		3,129		3,775			(644)		1,281		0001
Purchased Call/S&P 500 INDEX/SPXA218SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	109,124	5842.47		1,768		1,403		1,779			(365)		486		0001
Purchased Call/S&P 500 INDEX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	323,197	5995.54		3,458		2,990		3,158			(468)		1,499		0001
Purchased Call/S&P 500 INDEX/SPXA219SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	349,511	5797.42		4,683		3,806		4,801			(877)		1,574		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21CSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	68,946	5998.74		917		840		839			(77)		328		0001
Purchased Call/S&P 500 INDEX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	63,918	6032.38		857		788		760			(68)		306		0001
Purchased Call/S&P 500 INDEX/SPXM13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	491,263	5728.8		6,534		5,499		6,915			(1,035)		2,242		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	59,771	5705.45		1,285		1,079		1,380			(206)		273		0001
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	91,118	5929.04		1,267		1,078		1,211			(188)		420		0001
Purchased Call/S&P 500 INDEX/SPXD17CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	129,861	6074.08		2,636		2,535		2,265			(102)		636		0001
Purchased Call/S&P 500 INDEX/SPXA21GS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/26/2024	12/26/2025	1	370,080	6037.59		5,218		5,189		4,608			(29)		1,838		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	67,593	5832.92		1,541		1,278		1,547			(263)		307		0001
Purchased Call/S&P 500 INDEX/SPXD179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	15,414	6049.88		353		327		310			(26)		74		0001
Purchased Call/S&P 500 INDEX/SPXD177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	78,931	5995.54		1,050		908		967			(142)		366		0001
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	40,825	6090.27		674		633		572			(41)		198		0001
Purchased Call/S&P 500 INDEX/SPXA21GSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	137,325	5970.84		3,543		3,533		3,276			(10)		682		0001
Purchased Call/S&P 500 INDEX/SPXD179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	448,421	5998.74		10,583		9,698		9,644			(884)		2,132		0001
Purchased Call/S&P 500 INDEX/SPXI00FSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	38,726	5870.62		988		870		985			(118)		181		0001
Purchased Call/S&P 500 INDEX/SPXI00GSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	176,916	5893.62		1,645		1,455		1,611			(190)		831		0001
Purchased Call/S&P 500 INDEX/SPXM131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	158,664	5969.34		1,349		1,215		1,245			(134)		752		0001
Purchased Call/S&P 500 INDEX/SPXM13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	85,160	5973.1		775		667		718			(108)		393		0001
Purchased Call/S&P 500 INDEX/SPXM13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	869,525	5881.63		15,043		15,043		14,889					4,348		0001
Purchased Call/S&P 500 INDEX/SPXA219S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	180,495	.5815		7,576		6,006		7,644			(1,570)		802		0001
Purchased Call/S&P 500 INDEX/SPXI00GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	52,382	5893.62		691		611		677			(80)		246		0001
Purchased Call/S&P 500 INDEX/SPXD175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	51,220	5813.67		850		707		867			(143)		233		0001
Purchased Call/S&P 500 INDEX/SPX140MS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	1	1,365,000	5815.03		22,523		17,692		23,097			(4,831)		6,010		0001
Purchased Call/S&P 500 INDEX/SPXD17AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	12/09/2025	1	141,219	6052.85		2,288		2,155		2,013			(132)		684		0001
Purchased Call/S&P 500 INDEX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	78,410	5728.8		1,709		1,439		1,827			(271)		358		0001
Purchased Call/S&P 500 INDEX/SPXM13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	140,030	6032.38		1,232		1,133		1,096			(99)		668		0001
Purchased Call/S&P 500 INDEX/SPXM13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	815,881	5782.76		7,425		6,300		7,629			(1,125)		3,753		0001
Purchased Call/S&P 500 INDEX/SPXM13KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	565,352	6047.15		5,201		4,800		4,542			(401)		2,712		0001
Purchased Call/S&P 500 INDEX/SPXM13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,393,458	5881.63		15,885		15,885		15,529					6,967		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,738,557	.5705		57,223		48,163		61,084			(9,060)		7,933		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	199,115	5728.8		2,648		2,232		2,802			(416)		913		0001
Purchased Call/S&P 500 INDEX/SPXM13QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	713,270	6040.04		18,402		18,148		16,129			(254)		3,532		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	1,461,498	5974.07		13,446		13,223		12,385			(223)		7,227		0001
Purchased Call/S&P 500 INDEX/SPXM13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	1,568,999	.5705		31,323		26,363		33,209			(4,959)		7,160		0001
Purchased Call/S&P 500 INDEX/SPXM13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	97,523	6084.19		819		776		708			(43)		474		0001
Purchased Call/S&P 500 INDEX/SPXM13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	230,169	5808.12		3,084		2,536		3,127			(548)		1,038		0001
Purchased Call/S&P 500 INDEX/SPXC050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	1,166,497	.5705		52,107		43,857		56,144			(8,250)		5,323		0001
Purchased Call/S&P 500 INDEX/SPXM13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	377,640	6051.09		3,323		3,186		2,922			(137)		1,846		0001
Purchased Call/S&P 500 INDEX/SPXM13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	302,000	5728.8		3,322		2,800		3,518			(522)		1,385		0001
Purchased Call/S&P 500 INDEX/SPXA21BS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	978,775	5949.17		13,018		11,431		12,313			(1,587)		4,568		0001
Purchased Call/S&P 500 INDEX/SPXM13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/02/2025	1	1,010,482	.5709		18,003		13,817		18,897			(4,185)		4,385		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	78,794	5983.99		1,387		1,203		1,287			(183)		367		0001
Purchased Call/S&P 500 INDEX/SPXC052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	60,590	5870.62		1,545		1,362		1,542			(183)		284		0001
Purchased Call/S&P 500 INDEX/SPXM13ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	401,138	5948.71		4,051		3,636		3,808			(415)		1,893		0001
Purchased Call/S&P 500 INDEX/SPXI00ESH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	11/07/2025	1	43,874	5995.54		1,110		959		1,021			(152)		202		0001
Purchased Call/S&P 500 INDEX/SPXI00GS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/17/2025	1	72,625	5870.62		1,191		1,050		1,181			(141)		341		0001
Purchased Call/S&P 500 INDEX/SPXB05XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/17/2025	1	78,603	5864.67		1,761		1,413		1,747			(347)		350		0001
Purchased Call/S&P 500 INDEX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	545,763	5995.54		7,204		6,221		6,641			(983)		2,519		0001
Purchased Call/S&P 500 INDEX/SPX815XSQ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/10/2024	12/10/2025	1	611,765	6034.91		15,661		14,798		13,683			(863)		2,970		0001
Purchased Call/S&P 500 INDEX/SPX140LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/01/2024	09/30/2025	1	2,241,605	.5762		83,981		63,102		92,538			(20,879)		9,693		0001
Purchased Call/S&P 500 INDEX/SPXA21CS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/26/2025	1	24,226	5998.74		400		366		364			(33)		115		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	488,447	5949.17		8,304		7,292		7,889			(1,012)		2,280		0001
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	289,082	6001.35		5,521		4,776		5,072			(745)		1,343		0001
Purchased Call/S&P 500 INDEX/SPXA21HS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	3,569	5970.84		48		48		44					18		0001
Purchased Call/S&P 500 INDEX/SPXI00HS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/18/2024	11/14/2025	1	1,192,514	.5871		33,683		29,743		33,196			(3,941)		5,565		0001
Purchased Call/S&P 500 INDEX/SPXA21BSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	16,656	5917.11		220		196		214			(24)		78		0001
Purchased Call/S&P 500 INDEX/SPXD17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	342,266	6051.25		3,354		3,206		2,962			(149)		1,666		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	84,393	5870.62		1,646		1,449		1,638			(197)		394		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	65,814	5970.84		1,093		1,090		1,011			(3)		328		0001
Purchased Call/S&P 500 INDEX/SPXM13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	123,996	5809.86		1,662		1,362		1,683			(299)		559		0001
Purchased Call/S&P 500 INDEX/SPXM13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	249,724	6075.11		3,346		3,133		2,869			(213)		1,203		0001
Purchased Call/S&P 500 INDEX/SPXM13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	31,804	5823.52		528		436		531			(92)		144		0001
Purchased Call/S&P 500 INDEX/SPXM13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	680,053	5823.52		15,573		12,870		15,648			(2,703)		3,088		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	178,074	6021.63		1,567		1,424		1,403			(143)		847		0001
Purchased Call/S&P 500 INDEX/SPXM13DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	531,100	5823.52		5,417		4,477		5,407			(940)		2,411		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	125,054	5930.85		1,676		1,638		1,585			(37)		615		0001
Purchased Call/S&P 500 INDEX/SPXM13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	72,121	6074.08		1,147		1,102		987			(44)		353		0001
Purchased Call/S&P 500 INDEX/SPXM13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	426,566	6021.63		6,356		5,776		5,696			(579)		2,028		0001
Purchased Call/S&P 500 INDEX/SPXM13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	288,521	5712.69		6,001		5,075		6,441			(926)		1,325		0001
Purchased Call/S&P 500 INDEX/SPXM13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	148,068	5808.12		1,362		1,120		1,371			(242)		668		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	118,289	5872.16		1,005		972		977			(33)		581		0001
Purchased Call/S&P 500 INDEX/SPXM13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	375,748	6034.91		4,997		4,722		4,452			(275)		1,824		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	4,116	6086.49		69		64		59			(5)		20		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	898,423	6052.85		10,512		9,903		9,243			(608)		4,355		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	380,669	5705.45		3,731		3,131		3,948			(599)		1,737		0001
Purchased Call/S&P 500 INDEX/SPXM13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	376,574	5808.12		3,352		2,761		3,358			(591)		1,707		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	404,282	5970.84		4,245		4,233		3,916			(12)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXC050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	554,416	.5705		21,329		17,952		22,866			(3,377)		2,530		0001
Purchased Call/S&P 500 INDEX/SPXD17CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	230,156	5872.16		3,383		3,271		3,319			(112)		1,130		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	61,248	5841.47		778		623		778			(155)		273		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	304,987	5995.54		2,074		1,793		1,896			(281)		1,414		0001
Purchased Call/S&P 500 INDEX/SPXM13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	76,316	5853.98		1,015		819		1,011			(196)		342		0001
Purchased Call/S&P 500 INDEX/SPXM131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	255,223	5948.71		3,394		3,047		3,200			(348)		1,204		0001
Purchased Call/S&P 500 INDEX/SPXM13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	28,477	5808.12		382		314		387			(67)		129		0001
Purchased Call/S&P 500 INDEX/SPXM13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	689,178	5864.67		6,272		5,035		6,196			(1,237)		3,072		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,564,742	6090.27		10,797		10,137		9,099			(660)		7,540		0001
Purchased Call/S&P 500 INDEX/SPXM130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	947,932	6074.08		9,005		8,658		7,752			(347)		4,641		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	16,071	6075.11		305		286		262			(19)		77		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	121,646	5809.86		1,156		948		1,166			(208)		549		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	69,287	5870.62		582		513		575			(69)		325		0001
Purchased Call/S&P 500 INDEX/SPXM13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	175,268	6047.15		3,996		3,688		3,464			(308)		841		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	1,196,912	5851.2		15,919		12,893		15,886			(3,026)		5,380		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	380,855	5782.76		5,065		4,298		5,230			(767)		1,752		0001
Purchased Call/S&P 500 INDEX/SPXM13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/07/2025	1	1,367,026	.5696		17,724		13,660		18,601			(4,064)		5,987		0001
Purchased Call/S&P 500 INDEX/SPXM13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	09/30/2025	1	2,633,453	.5762		43,241		32,491		46,693			(10,751)		11,388		0001
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	193,225	6037.59		1,604		1,595		1,400			(9)		959		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	55,277	6051.09		945		906		831			(39)		270		0001
Purchased Call/S&P 500 INDEX/SPXM13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	25,465	5970.84		176		175		161					126		0001
Purchased Call/S&P 500 INDEX/SPXB05XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	121,332	5815.26		2,038		1,612		2,082			(427)		539		0001
Purchased Call/S&P 500 INDEX/SPXD177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	141,734	5995.54		2,409		2,083		2,227			(326)		657		0001
Purchased Call/S&P 500 INDEX/SPXM13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	142,908	6034.91		1,215		1,148		1,076			(67)		694		0001
Purchased Call/S&P 500 INDEX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	42,894	5813.67		365		303		367			(61)		195		0001
Purchased Call/S&P 500 INDEX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	426,964	5906.94		4,056		4,056		3,989					2,132		0001
Purchased Call/S&P 500 INDEX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	77,240	5808.12		1,475		1,213		1,500			(262)		348		0001
Purchased Call/S&P 500 INDEX/SPXM13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	235,188	6090.27		2,540		2,385		2,157			(155)		1,133		0001
Purchased Call/S&P 500 INDEX/SPXC051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	470,522	6001.35		10,540		9,117		9,661			(1,423)		2,186		0001
Purchased Call/S&P 500 INDEX/SPXA21DSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	118,366	6086.49		2,604		2,418		2,202			(187)		570		0001
Purchased Call/S&P 500 INDEX/SPXI100LSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/17/2024	12/17/2025	1	428,455	6050.61		10,968		10,576		9,691			(393)		2,101		0001
Purchased Call/S&P 500 INDEX/SPXD17BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	150,279	6051.25		1,999		1,910		1,772			(89)		732		0001
Purchased Call/S&P 500 INDEX/SPXM13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	64,024	5864.67		1,012		814		1,005			(198)		287		0001
Purchased Call/S&P 500 INDEX/SPXM13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	465,719	5859.85		4,378		3,449		4,349			(929)		2,065		0001
Purchased Call/S&P 500 INDEX/SPXB05YSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	76,901	5797.42		1,277		1,037		1,306			(239)		346		0001
Purchased Call/S&P 500 INDEX/SPXA21DSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2024	12/04/2025	1	61,055	6086.49		1,557		1,445		1,312			(112)		294		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/16/2024	10/16/2025	1	880,799	5842.47		7,487		5,940		7,428			(1,547)		3,919		0001
Purchased Call/S&P 500 INDEX/SPXC05OS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	189,690	5728.8		4,856		4,087		5,216			(769)		866		0001
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/29/2024	12/01/2025	1	203,495	6032.38		1,750		1,610		1,533			(140)		975		0001
Purchased Call/S&P 500 INDEX/SPXM13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/23/2024	10/23/2025	1	102,958	5797.42		978		795		992			(183)		464		0001
Purchased Call/S&P 500 INDEX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/29/2024	10/29/2025	1	808,561	5832.92		7,115		5,900		7,121			(1,215)		3,677		0001
Purchased Call/S&P 500 INDEX/SPXM13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/18/2024	10/20/2025	1	18,145	5864.67		241		194		239			(47)		81		0001
Purchased Call/S&P 500 INDEX/SPXD179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	11/28/2025	1	2,726,636	6032		116,263		107,196		98,348			(9,068)		13,002		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/19/2025	1	119,829	5930.85		1,019		996		961			(23)		589		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/27/2024	11/26/2025	1	289,679	5998.74		2,346		2,150		2,144			(196)		1,377		0001
Purchased Call/S&P 500 INDEX/SPXM13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/29/2024	10/29/2025	1	55,400	5832.92		1,008		836		1,009			(172)		252		0001
Purchased Call/S&P 500 INDEX/SPXM13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/22/2024	10/22/2025	1	16,129	5851.2		261		212		260			(50)		73		0001
Purchased Call/S&P 500 INDEX/SPXM13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/18/2024	10/20/2025	1	1,035,489	5864.67		9,734		7,830		9,646			(1,904)		4,639		0001
Purchased Call/S&P 500 INDEX/SPXM13DSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/17/2024	12/17/2025	1	771,740	6050.61		10,341		9,971		9,051			(370)		3,784		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/03/2024	12/03/2025	1	945,091	6049.88		8,317		7,698		7,307			(619)		4,541		0001
Purchased Call/S&P 500 INDEX/SPXM13QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/26/2024	12/26/2025	1	321,448	6037.59		5,368		5,338		4,721			(30)		1,596		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/22/2025	1	48,562	5930.85		432		423		405			(10)		240		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	432,713	5832.92		11,164		9,257		11,262			(1,907)		1,968		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/27/2024	12/29/2025	1	331,155	5970.84		3,047		3,038		2,804			(8)		1,651		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/25/2024	11/25/2025	1	484,662	5987.37		5,186		4,686		4,780			(500)		2,301		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/06/2024	11/06/2025	1	4,851	5929.04		41		35		39			(6)		22		0001
Purchased Call/S&P 500 INDEX/SPXA21ASY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	553,567	6001.35		4,982		4,310		4,600			(673)		2,571		0001
Purchased Call/S&P 500 INDEX/SPXA21ESA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	1,982	6051.09		36		34		31			(1)		10		0001
Purchased Call/S&P 500 INDEX/SPXA21CSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	178,127	6021.63		3,652		3,319		3,263			(333)		847		0001
Purchased Call/S&P 500 INDEX/SPXM13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/01/2024	11/03/2025	1	39,311	5728.8		263		222		280			(41)		180		0001
Purchased Call/S&P 500 INDEX/SPXI100FSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	11/15/2024	11/14/2025	1	271,174	5870.62		3,607		3,176		3,554			(431)		1,266		0001
Purchased Call/S&P 500 INDEX/SPXM13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/19/2024	11/19/2025	1	501,885	5916.98		6,625		5,877		6,414			(748)		2,361		0001
Purchased Call/S&P 500 INDEX/SPXM13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	11/04/2024	11/04/2025	1	58,481	5712.69		924		781		989			(143)		269		0001
Purchased Call/S&P 500 INDEX/SPXM13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	12/20/2024	12/22/2025	1	105,485	5930.85		1,414		1,382		1,337			(31)		521		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	68,335	5864.67		1,339		1,075		1,326			(264)		305		0001
Purchased Call/S&P 500 INDEX/SPXM13C$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	342,296	5864.67		4,553		3,655		4,509			(898)		1,526		0001
Purchased Call/S&P 500 INDEX/SPXM13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	14,709	6084.19		194		184		168			(10)		72		0001
Purchased Call/S&P 500 INDEX/SPXM13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	185,935	5985.38		2,473		2,153		2,274			(320)		866		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	180,503	5985.38		1,354		1,179		1,237			(175)		841		0001
Purchased Call/S&P 500 INDEX/SPXM13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	333,211	5985.38		7,497		6,527		6,891			(971)		1,553		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	13,776	6090.27		118		111		100			(7)		67		0001
Purchased Call/S&P 500 INDEX/SPXM13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/06/2025	1	1,437,768	.5751		19,880		15,309		20,962			(4,571)		6,285		0001
Purchased Call/S&P 500 INDEX/SPXI100D$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/25/2024	10/24/2025	1	95,046	5808.12		2,452		2,016		2,516			(436)		429		0001
Purchased Call/S&P 500 INDEX/SPXM13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	1,809,000	5751.13		23,155		17,861		24,064			(5,294)		7,936		0001
Purchased Call/S&P 500 INDEX/SPXM13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	35,880	5930.85		585		572		553			(13)		177		0001
Purchased Call/S&P 500 INDEX/SPXA21C$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	199,947	6032.38		5,119		4,706		4,510			(412)		953		0001
Purchased Call/S&P 500 INDEX/SPXM13D$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,151,639	6050.61		10,134		9,771		8,915			(363)		5,647		0001
Purchased Call/S&P 500 INDEX/SPXM13B$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	170,971	5842.47		2,274		1,804		2,279			(470)		761		0001
Purchased Call/S&P 500 INDEX/SPXM13D$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	112,306	5808.12		1,864		1,536		1,892			(329)		509		0001
Purchased Call/S&P 500 INDEX/SPXM13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	11,841	5930.85		219		214		207			(5)		58		0001
Purchased Call/S&P 500 INDEX/SPXM13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	170,764	5974.07		2,391		2,351		2,212			(40)		844		0001
Purchased Call/S&P 500 INDEX/SPXM13I$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	150,358	5969.34		1,263		1,137		1,180			(126)		709		0001
Purchased Call/S&P 500 INDEX/SPXI100I$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	585,769	5987.37		11,247		10,162		10,433			(1,084)		2,781		0001
Purchased Call/S&P 500 INDEX/SPXM13I$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	90,770	5948.71		1,688		1,515		1,595			(173)		428		0001
Purchased Call/S&P 500 INDEX/SPXM13L$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	64,031	6075.11		563		528		486			(36)		309		0001
Purchased Call/S&P 500 INDEX/SPXM13D$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	211,437	5823.52		2,833		2,342		2,849			(492)		960		0001
Purchased Call/S&P 500 INDEX/SPXM13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	43,419	5973.1		573		494		535			(80)		200		0001
Purchased Call/S&P 500 INDEX/SPXM13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	314,266	6049.88		8,045		7,447		6,990			(598)		1,510		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	134,213	5712.69		2,456		2,077		2,635			(379)		616		0001
Purchased Call/S&P 500 INDEX/SPXM13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	55,318	5906.94		1,283		1,283		1,260					276		0001
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	278,575	6047.15		3,733		3,445		3,267			(288)		1,336		0001
Purchased Call/S&P 500 INDEX/SPXM13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	241,634	5705.45		4,059		3,407		4,350			(652)		1,103		0001
Purchased Call/S&P 500 INDEX/SPXM13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	33,128	6090.27		444		417		376			(27)		160		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21GSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	428,612	5970.84		5,743		5,727		5,328			(16)		2,128		0001
Purchased Call/S&P 500 INDEX/SPXA21DSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/05/2025	1	352,602	6090.27		4,725		4,436		3,997			(289)		1,699		0001
Purchased Call/S&P 500 INDEX/SPXA21C$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	226,945	5969.34		5,810		5,229		5,383			(581)		1,071		0001
Purchased Call/S&P 500 INDEX/SPXM13A$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/01/2025	1	1,318,721	5709		15,909		12,200		16,695			(3,709)		5,713		0001
Purchased Call/S&P 500 INDEX/SPXM130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/15/2025	1	1,827,429	6051		70,849		68,109		59,097			(2,740)		8,935		0001
Purchased Call/S&P 500 INDEX/SPX815FS8	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/01/2024	01/31/2025	1	2,049,710	4846		64,947		5,397		114,152	(42,998)		(16,552)		2,987		0001
Purchased Call/S&P 500 INDEX/SPX815GSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/16/2024	02/14/2025	1	1,036,124	5030		27,264		3,342		52,011	(16,936)		(6,987)		1,819		0001
Purchased Call/S&P 500 INDEX/SPX921M$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/01/2024	02/28/2025	1	1,667,951	5070		50,761		8,178		88,450	(29,611)		(12,972)		3,353		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/16/2024	01/15/2025	1	1,191,174	4784		27,913		1,077		53,922	(19,762)		(7,074)		1,207		0001
Purchased Call/S&P 500 INDEX/SPXH009$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/18/2024	03/14/2025	1	1,652,820	5117		41,870		8,397		71,023	(22,743)		(10,730)		3,696		0001
Purchased Call/S&P 500 INDEX/SPX815JS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/01/2024	03/31/2025	1	1,681,392	5254		48,637		11,958		96,400	(24,318)		(12,361)		4,175		0001
Purchased Call/S&P 500 INDEX/SPXH00JSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/16/2024	05/15/2025	1	1,045,706	5308		25,868		9,629		45,509	(9,629)		(6,611)		3,180		0001
Purchased Call/S&P 500 INDEX/SPXC17W$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/01/2024	04/30/2025	1	1,460,350	5036		44,106		14,499		78,276	(18,398)		(11,209)		4,187		0001
Purchased Call/S&P 500 INDEX/SPXH00D$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/03/2024	05/30/2025	1	2,343,214	5278		72,891		30,253		142,830	(23,959)		(18,680)		7,511		0001
Purchased Call/S&P 500 INDEX/SPXA215$Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/16/2024	09/15/2025	1	1,136,456	5626		27,821		19,752		37,201	(999)		(7,071)		4,777		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	07/15/2025	1	1,255,762	5631		31,091		16,748		40,497	(6,441)		(7,901)		4,601		0001
Purchased Call/S&P 500 INDEX/SPX921Z$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2024	06/30/2025	1	2,222,415	5460		69,853		34,734		112,625	(17,367)		(17,753)		7,825		0001
Purchased Call/S&P 500 INDEX/SPXA211$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	1	999,536	5522		15,307		8,972		25,858	(2,424)		(3,912)		3,809		0001
Purchased Call/S&P 500 INDEX/SPXA214$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	08/29/2025	1	2,570,022	5648		59,769		40,068		93,377	(4,341)		(15,360)		10,442		0001
Purchased Call/S&P 500 INDEX/SPXA211$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2024	07/31/2025	1	1,419,231	5522		37,116		21,754		68,115	(5,877)		(9,485)		5,408		0001
Purchased Call/S&P 500 INDEX/SPXA219$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	661,956	5815		10,586		8,393		10,750			(2,193)		2,940		0001
Purchased Call/S&P 500 INDEX/SPXI00JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/02/2024	11/28/2025	1	1,095,856	6032		27,740		25,576		19,270			(2,164)		5,226		0001
Purchased Call/S&P 500 INDEX/SPX815YS9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	844,031	6051		18,190		17,487		12,241			(703)		4,127		0001
Purchased Call/S&P 500 INDEX/SPXA219$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/16/2024	10/15/2025	1	1,302,238	5815		40,098		31,790		39,683			(8,308)		5,784		0001
Purchased Call/S&P 500 INDEX/SPXI00A$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/01/2024	09/30/2025	1	1,319,608	5762		30,883		23,205		37,152			(7,678)		5,706		0001
Purchased Call/S&P 500 INDEX/SPXI00A$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/01/2024	09/30/2025	1	1,008,434	5762		33,418		25,110		39,920			(8,308)		4,361		0001
Purchased Call/S&P 500 INDEX/SPX815YSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	1,564,109	6051		54,362		52,259		33,843			(2,102)		7,647		0001
Purchased Call/S&P 500 INDEX/SPXI00D$T	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	11/01/2024	10/31/2025	1	1,665,991	5705		53,915		45,378		62,206			(8,537)		7,602		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA21BSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/18/2024	11/14/2025	1	1,561,585	.5871		47,912		42,307		44,673			(5,605)		7,288		0001
Purchased Call/S&P 500 INDEX/SPX140ASB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/12/2024	01/10/2025	1	1,096,000	100		9,097		228		10,628	(6,538)		(2,331)		907		0001
Purchased Call/S&P 500 INDEX/SPX140ASQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/22/2024	01/21/2025	1	1,549,000	100		19,827		1,092		39,983	(13,710)		(5,025)		1,858		0001
Purchased Call/S&P 500 INDEX/SPX140BS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/29/2024	01/27/2025	1	1,787,000	100		38,957		2,798		106,694	(26,258)		(9,901)		2,430		0001
Purchased Call/S&P 500 INDEX/SPX140BS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	01/29/2024	01/28/2025	1	1,681,000	100		21,349		1,588		57,966	(14,350)		(5,411)		2,328		0001
Purchased Call/S&P 500 INDEX/SPX140BSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/05/2024	02/03/2025	1	1,434,000	100		25,095		2,288		29,598	(16,430)		(6,378)		2,188		0001
Purchased Call/S&P 500 INDEX/SPX140BSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/05/2024	02/04/2025	1	1,173,000	100		11,144		1,044		702	(7,276)		(2,824)		1,816		0001
Purchased Call/S&P 500 INDEX/SPX140BSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/09/2024	02/07/2025	1	1,376,000	100		24,906		2,560		9,115	(15,981)		(6,365)		2,220		0001
Purchased Call/S&P 500 INDEX/SPX140BSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/20/2024	02/14/2025	1	1,489,000	100		15,635		1,922		40,157	(9,695)		(4,018)		2,614		0001
Purchased Call/S&P 500 INDEX/SPX140C$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/20/2024	02/18/2025	1	2,678,000	100		38,831		5,149		111,379	(23,813)		(9,869)		4,906		0001
Purchased Call/S&P 500 INDEX/SPX140C$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	02/28/2024	02/27/2025	1	1,456,000	100		18,782		2,949		42,035	(11,073)		(4,760)		2,902		0001
Purchased Call/S&P 500 INDEX/SPX140DS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/11/2024	03/07/2025	1	1,128,000	100		8,122		1,470		4,816	(4,570)		(2,081)		2,398		0001
Purchased Call/S&P 500 INDEX/SPX140DS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/11/2024	03/10/2025	1	1,201,000	100		19,576		3,677		25,303	(10,924)		(4,975)		2,611		0001
Purchased Call/S&P 500 INDEX/SPX140DS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/14/2024	03/13/2025	1	1,453,000	100		18,889		3,725		27,631	(10,336)		(4,827)		3,227		0001
Purchased Call/S&P 500 INDEX/SPX140DSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/18/2024	03/14/2025	1	1,547,000	100		28,001		5,616		39,591	(15,209)		(7,176)		3,459		0001
Purchased Call/S&P 500 INDEX/SPX140DS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/26/2024	03/25/2025	1	1,593,000	100		19,913		4,566		26,744	(10,286)		(5,061)		3,821		0001
Purchased Call/S&P 500 INDEX/SPX140ES0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	03/28/2024	03/26/2025	1	1,084,000	100		11,707		2,739		23,047	(5,968)		(3,000)		2,616		0001
Purchased Call/S&P 500 INDEX/SPX921HSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/07/2025	1	1,775,000	100		20,058		332		1,346	(14,643)		(5,083)		1,229		0001
Purchased Call/S&P 500 INDEX/SPX921HSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/10/2024	01/09/2025	1	1,610,000	100		31,395		692		73,010	(22,746)		(7,957)		1,264		0001
Purchased Call/S&P 500 INDEX/SPX921HSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/16/2024	01/10/2025	1	1,519,000	100		24,000		603		36,852	(17,229)		(6,168)		1,257		0001
Purchased Call/S&P 500 INDEX/SPX921IS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/16/2024	01/14/2025	1	1,545,000	100		23,021		827		67,883	(16,343)		(5,851)		1,513		0001
Purchased Call/S&P 500 INDEX/SPX921IS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/16/2024	01/15/2025	1	1,109,000	100		22,180		855		76,129	(15,703)		(5,621)		1,124		0001
Purchased Call/S&P 500 INDEX/SPX921JSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2024	02/05/2025	1	1,034,000	100		22,231		2,149		2,719	(14,432)		(5,650)		1,624		0001
Purchased Call/S&P 500 INDEX/SPX921KSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/16/2024	02/14/2025	1	1,171,000	100		16,160		1,981		30,342	(10,038)		(4,141)		2,056		0001
Purchased Call/S&P 500 INDEX/SPX921LSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2024	02/24/2025	1	1,025,000	100		18,040		2,691		46,316	(10,764)		(4,585)		1,989		0001
Purchased Call/S&P 500 INDEX/SPX921LSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2024	02/25/2025	1	2,086,000	100		26,075		3,951		43,288	(15,516)		(6,609)		4,085		0001
Purchased Call/S&P 500 INDEX/SPX921MSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2024	02/28/2025	1	1,679,000	100		20,316		3,282		3,278	(11,827)		(5,206)		3,375		0001
Purchased Call/S&P 500 INDEX/SPX921MSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/05/2024	03/04/2025	1	1,155,000	100		14,091		2,413		3,518	(8,096)		(3,581)		2,399		0001
Purchased Call/S&P 500 INDEX/SPX921NSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/19/2024	03/18/2025	1	1,101,000	100		19,488		4,091		38,701	(10,444)		(4,953)		2,528		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX9210S1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/19/2025	1	1,065,000	100		9,585		2,056		10,536	(5,073)		(2,456)		2,462		0001
Purchased Call/S&P 500 INDEX/SPXB05JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2024	02/11/2025	1	1,838,000	100		34,371		3,882		61,247	(21,778)		(8,711)		3,117		0001
Purchased Call/S&P 500 INDEX/SPXH007SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/07/2024	03/05/2025	1	1,387,000	100		16,783		2,945		17	(9,537)		(4,301)		2,904		0001
Purchased Call/S&P 500 INDEX/SPX921WSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2024	06/04/2025	1	1,926,000	100		22,149		9,423		1,809	(7,097)		(5,629)		6,275		0001
Purchased Call/S&P 500 INDEX/SPX921RSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/15/2024	04/14/2025	1	1,028,000	100		11,000		3,130		22,923	(5,074)		(2,795)		2,744		0001
Purchased Call/S&P 500 INDEX/SPX140ESM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2025	1	2,625,000	100		60,638		16,675		72,223	(28,466)		(15,496)		6,870		0001
Purchased Call/S&P 500 INDEX/SPX140ESL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/10/2024	04/09/2025	1	1,228,000	100		8,228		2,227		5,342	(3,909)		(2,091)		3,198		0001
Purchased Call/S&P 500 INDEX/SPX140HS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/31/2024	05/30/2025	1	1,822,000	100		28,605		11,839		49,878	(9,456)		(7,310)		5,840		0001
Purchased Call/S&P 500 INDEX/SPX140ESK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2024	04/04/2025	1	3,259,000	100		29,005		7,514		3	(14,058)		(7,433)		8,269		0001
Purchased Call/S&P 500 INDEX/SPX1401S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2025	1	1,179,000	100		15,445		7,228		36,383	(4,259)		(3,958)		4,011		0001
Purchased Call/S&P 500 INDEX/SPX921VSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/16/2024	05/15/2025	1	1,776,000	100		25,219		9,387		45,017	(9,387)		(6,445)		5,400		0001
Purchased Call/S&P 500 INDEX/SPXH00KSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/20/2024	05/19/2025	1	1,040,000	100		9,464		3,608		29,385	(3,451)		(2,405)		3,209		0001
Purchased Call/S&P 500 INDEX/SPX140GSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	05/27/2025	1	1,074,000	100		11,384		4,592		23,350	(3,900)		(2,893)		3,408		0001
Purchased Call/S&P 500 INDEX/SPX140FSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/07/2025	1	1,650,000	100		21,780		7,581		3,694	(8,664)		(5,535)		4,866		0001
Purchased Call/S&P 500 INDEX/SPX140ESW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	04/15/2025	1	2,700,000	100		33,210		9,541		85,791	(15,229)		(8,440)		7,241		0001
Purchased Call/S&P 500 INDEX/SPX140FSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/09/2025	1	1,543,000	100		15,739		5,612		6,630	(6,094)		(4,033)		4,587		0001
Purchased Call/S&P 500 INDEX/SPX140GSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/28/2025	1	1,036,000	100		7,459		3,029		18,437	(2,534)		(1,896)		3,298		0001
Purchased Call/S&P 500 INDEX/SPX140HSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/13/2025	1	1,396,000	100		12,843		5,815		8,694	(3,746)		(3,282)		4,679		0001
Purchased Call/S&P 500 INDEX/SPX140HSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2024	06/03/2025	1	2,028,000	100		25,756		10,886		12,303	(8,324)		(6,546)		6,586		0001
Purchased Call/S&P 500 INDEX/SPX140FSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/13/2024	05/12/2025	1	1,189,000	100		13,198		4,776		7,597	(5,068)		(3,354)		3,575		0001
Purchased Call/S&P 500 INDEX/SPX921TSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2024	04/30/2025	1	1,468,000	100		13,652		4,488		32,926	(5,695)		(3,470)		4,209		0001
Purchased Call/S&P 500 INDEX/SPX1401SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/25/2025	1	1,963,000	100		23,556		11,388		39,046	(6,182)		(5,987)		6,816		0001
Purchased Call/S&P 500 INDEX/SPX140FSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/29/2024	04/28/2025	1	1,002,000	100		9,519		3,077		30,887	(4,023)		(2,419)		2,849		0001
Purchased Call/S&P 500 INDEX/SPX921VS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/14/2025	1	2,519,000	100		27,709		10,180		27,753	(10,487)		(7,042)		7,631		0001
Purchased Call/S&P 500 INDEX/SPX140FS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/17/2025	1	1,062,000	100		10,726		3,176		38,464	(4,794)		(2,756)		2,875		0001
Purchased Call/S&P 500 INDEX/SPX140ES8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/02/2024	04/01/2025	1	1,298,000	100		12,201		3,033		2,555	(6,067)		(3,101)		3,241		0001
Purchased Call/S&P 500 INDEX/SPX9210SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/11/2025	1	1,563,000	100		14,692		4,081		11,586	(6,856)		(3,755)		4,111		0001
Purchased Call/S&P 500 INDEX/SPX140GSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2024	05/21/2025	1	1,669,000	100		14,020		5,422		43,974	(5,035)		(3,563)		5,187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140ESA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2024	03/31/2025	1	2,274,000	100		33,655		8,274		22,533	(16,828)		(8,553)		5,646		0001
Purchased Call/S&P 500 INDEX/SPXH00PSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/10/2024	06/09/2025	1	1,806,000	100		22,214		9,757		11,845	(6,811)		(5,646)		5,979		0001
Purchased Call/S&P 500 INDEX/SPX140FSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/03/2024	05/01/2025	1	1,087,000	100		16,196		5,414		27,332	(6,632)		(4,151)		3,129		0001
Purchased Call/S&P 500 INDEX/SPX140FS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/22/2024	04/21/2025	1	2,235,000	100		31,290		9,508		114,719	(13,830)		(7,952)		6,163		0001
Purchased Call/S&P 500 INDEX/SPX140ESF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/04/2024	04/03/2025	1	1,731,000	100		23,022		5,883		8,852	(11,255)		(5,883)		4,369		0001
Purchased Call/S&P 500 INDEX/SPX140FS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2025	1	1,386,000	100		15,800		4,960		56,589	(6,803)		(4,038)		3,873		0001
Purchased Call/S&P 500 INDEX/SPX921W8Z	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	2,424,000	100		45,329		19,642		11,232	(14,102)		(11,584)		7,949		0001
Purchased Call/S&P 500 INDEX/SPX140ESY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/18/2024	04/16/2025	1	1,095,000	100		8,979		2,626		17,167	(4,052)		(2,301)		2,950		0001
Purchased Call/S&P 500 INDEX/SPX140HSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2025	1	2,049,000	100		19,261		9,013		47,680	(5,311)		(4,936)		6,971		0001
Purchased Call/S&P 500 INDEX/SPX140FSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/30/2024	04/29/2025	1	1,506,000	100		17,921		5,842		58,263	(7,525)		(4,555)		4,300		0001
Purchased Call/S&P 500 INDEX/SPXH00RSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/17/2025	1	1,588,000	100		22,550		10,432		37,265	(6,371)		(5,747)		5,387		0001
Purchased Call/S&P 500 INDEX/SPXH00QS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2024	06/11/2025	1	2,509,000	100		32,366		14,395		13,492	(9,746)		(8,226)		8,358		0001
Purchased Call/S&P 500 INDEX/SPXH00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/11/2025	1	2,401,000	100		66,748		18,541		119,247	(31,149)		(17,058)		6,315		0001
Purchased Call/S&P 500 INDEX/SPXH00TS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/24/2024	06/23/2025	1	1,764,000	100		20,815		9,948		55,835	(5,578)		(5,290)		6,090		0001
Purchased Call/S&P 500 INDEX/SPX9210SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2024	04/08/2025	1	1,150,000	100		15,295		4,098		8,346	(7,309)		(3,887)		2,979		0001
Purchased Call/S&P 500 INDEX/SPXA210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/11/2025	1	1,127,000	100		8,678		4,617		2,786	(1,837)		(2,224)		4,087		0001
Purchased Call/S&P 500 INDEX/SPXH00XSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	07/08/2025	1	1,463,000	100		21,067		10,941		6,508	(4,772)		(5,354)		5,264		0001
Purchased Call/S&P 500 INDEX/SPXH00Y8Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/15/2024	07/14/2025	1	2,252,000	100		32,429		17,379		25,793	(6,808)		(8,242)		8,230		0001
Purchased Call/S&P 500 INDEX/SPXD171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/27/2025	1	1,162,000	100		9,877		6,494		18,633	(873)		(2,510)		4,701		0001
Purchased Call/S&P 500 INDEX/SPXD170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/19/2025	1	1,183,000	100		18,810		11,951		25,287	(2,078)		(4,780)		4,706		0001
Purchased Call/S&P 500 INDEX/SPX140JSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/07/2024	08/06/2025	1	1,419,000	100		8,514		5,104		9,328	(1,247)		(2,164)		5,483		0001
Purchased Call/S&P 500 INDEX/SPX140JSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/18/2025	1	1,918,000	100		12,467		6,876		28,935	(2,396)		(3,195)		7,081		0001
Purchased Call/S&P 500 INDEX/SPXD170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/20/2025	1	1,089,000	100		10,890		7,007		25,820	(1,092)		(2,791)		4,341		0001
Purchased Call/S&P 500 INDEX/SPXD173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	09/26/2025	1	1,350,000	100		12,420		9,272		17,330			(3,148)		5,795		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/08/2025	1	1,297,000	100		12,840		7,833		16,906	(1,717)		(3,291)		5,035		0001
Purchased Call/S&P 500 INDEX/SPXD172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/17/2025	1	2,209,000	100		18,777		13,434		25,605	(571)		(4,772)		9,322		0001
Purchased Call/S&P 500 INDEX/SPX140KSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/08/2025	1	1,614,000	100		15,494		10,701		14,803	(856)		(3,938)		6,692		0001
Purchased Call/S&P 500 INDEX/SPX140KSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2024	08/25/2025	1	1,468,000	100		13,212		8,613		24,550	(1,241)		(3,358)		5,915		0001
Purchased Call/S&P 500 INDEX/SPXA216SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/23/2024	09/19/2025	1	1,340,000	100		11,256		8,183		15,111	(188)		(2,885)		5,676		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	09/23/2025	1	1,156,000	100		12,138		8,910		19,039	(134)		(3,093)		4,934		0001
Purchased Call/S&P 500 INDEX/SPXH00USY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/01/2024	06/30/2025	1	2,181,000	100		34,242		17,026		45,620	(8,513)		(8,702)		7,679		0001
Purchased Call/S&P 500 INDEX/SPXH00ZS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/16/2024	07/15/2025	1	1,223,000	100		15,043		8,103		15,980	(3,117)		(3,823)		4,481		0001
Purchased Call/S&P 500 INDEX/SPX140JSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2024	08/04/2025	1	1,758,000	100		12,658		7,518		15,456	(1,923)		(3,217)		6,762		0001
Purchased Call/S&P 500 INDEX/SPX140KS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2024	08/11/2025	1	1,493,000	100		12,093		7,416		17,069	(1,604)		(3,073)		5,835		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/31/2024	07/30/2025	1	1,572,000	100		14,148		8,207		12,598	(2,345)		(3,596)		5,976		0001
Purchased Call/S&P 500 INDEX/SPXD170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/26/2025	1	1,310,000	100		15,589		10,206		26,814	(1,421)		(3,962)		5,289		0001
Purchased Call/S&P 500 INDEX/SPX140JS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/17/2024	07/16/2025	1	1,669,000	100		11,349		6,145		8,951	(2,320)		(2,884)		6,131		0001
Purchased Call/S&P 500 INDEX/SPXA213S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/13/2025	1	1,573,000	100		11,955		7,397		15,535	(1,519)		(3,038)		6,175		0001
Purchased Call/S&P 500 INDEX/SPXA216SZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	09/24/2025	1	1,149,000	100		7,698		5,657		10,205	(85)		(1,956)		4,914		0001
Purchased Call/S&P 500 INDEX/SPX140KSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/16/2024	09/12/2025	1	1,168,000	100		8,760		6,198		10,824	(317)		(2,245)		4,881		0001
Purchased Call/S&P 500 INDEX/SPX1401SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2025	1	2,191,000	100		23,882		12,107		7,049	(5,654)		(6,120)		7,757		0001
Purchased Call/S&P 500 INDEX/SPX140JSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/21/2025	1	1,154,000	100		18,579		10,316		36,330	(3,541)		(4,722)		4,292		0001
Purchased Call/S&P 500 INDEX/SPXD171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/11/2024	09/10/2025	1	1,990,000	100		18,507		12,883		25,012	(920)		(4,703)		8,284		0001
Purchased Call/S&P 500 INDEX/SPX140JSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/24/2024	07/23/2025	1	2,151,000	100		15,487		8,685		46,363	(2,866)		(3,936)		8,040		0001
Purchased Call/S&P 500 INDEX/SPX1401SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/10/2024	07/09/2025	1	1,044,000	100		8,770		4,579		1,438	(1,962)		(2,229)		3,766		0001
Purchased Call/S&P 500 INDEX/SPX140KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	09/03/2025	1	2,649,000	100		20,927		14,163		21,635	(1,445)		(5,318)		10,874		0001
Purchased Call/S&P 500 INDEX/SPX140MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2025	1	354,201	100		6,092		5,018		6,075			(1,074)		1,606		0001
Purchased Call/S&P 500 INDEX/SPX140NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	27,973	100		473		426		410			(47)		133		0001
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	497,659	100		4,479		4,205		1,865			(274)		2,398		0001
Purchased Call/S&P 500 INDEX/SPX261PSW	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	32,940	100		527		510		567			(17)		162		0001
Purchased Call/S&P 500 INDEX/SPX261PSX	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	23,961	100		542		524		578			(18)		118		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	110,825	100		1,164		934		1,304			(230)		494		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	45,618	100		461		406		412			(55)		214		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	106,286	100		1,159		1,088		522			(70)		514		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	140,100	100		1,401		1,220		1,179			(181)		653		0001
Purchased Call/S&P 500 INDEX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	157,755	100		1,672		1,350		1,908			(322)		708		0001
Purchased Call/S&P 500 INDEX/SPX261PSJ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	1	62,496	100		1,506		1,336		1,388			(170)		294		0001
Purchased Call/S&P 500 INDEX/SPXD178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/13/2024	11/13/2025	1	434,946	100		5,611		4,884		4,540			(726)		2,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17A$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	826,250	100		16,855		15,834		7,050			(1,022)		3,999		0001
Purchased Call/S&P 500 INDEX/SPXD179Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2024	12/05/2025	1	105,483	100		2,110		1,975		910			(134)		508		0001
Purchased Call/S&P 500 INDEX/SPXD17A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/14/2025	1	480,629	100		6,008		4,733		6,679			(1,274)		2,131		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	716,028	100		6,731		6,638		4,473			(93)		3,546		0001
Purchased Call/S&P 500 INDEX/SPX140N$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	484,015	100		5,276		4,953		2,244			(322)		2,332		0001
Purchased Call/S&P 500 INDEX/SPX1400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	372,367	100		3,910		3,748		2,458			(162)		1,821		0001
Purchased Call/S&P 500 INDEX/SPX1400$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	312,839	100		3,254		3,181		3,130			(72)		1,538		0001
Purchased Call/S&P 500 INDEX/SPXI00M$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	119,396	100		1,349		1,349		1,304					596		0001
Purchased Call/S&P 500 INDEX/SPXI00M$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	932,662	100		17,534		17,534		19,571					4,663		0001
Purchased Call/S&P 500 INDEX/SPX140M$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	92,308	100		1,006		832		1,004			(175)		419		0001
Purchased Call/S&P 500 INDEX/SPXA21GSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	686,836	100		8,929		8,904		7,269			(25)		3,411		0001
Purchased Call/S&P 500 INDEX/SPX140M$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	158,882	100		1,636		1,437		1,361			(199)		742		0001
Purchased Call/S&P 500 INDEX/SPX140N$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	61,343	100		656		591		564			(65)		291		0001
Purchased Call/S&P 500 INDEX/SPX140N$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	207,208	100		2,300		2,116		1,162			(184)		993		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	791,477	100		3,957		3,597		2,831			(361)		3,763		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	46,305	100		505		473		194			(32)		223		0001
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	89,993	100		945		759		1,072			(186)		401		0001
Purchased Call/S&P 500 INDEX/SPXA21CSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	14,258	100		281		258		164			(23)		68		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	687,885	100		6,948		6,182		7,457			(766)		3,240		0001
Purchased Call/S&P 500 INDEX/SPX1400$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	39,749	100		413		404		399			(9)		196		0001
Purchased Call/S&P 500 INDEX/SPX1400$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	1,290,255	100		4,903		4,727		3,381			(176)		6,326		0001
Purchased Call/S&P 500 INDEX/SPX140N$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	548,040	100		5,042		4,440		4,020			(602)		2,558		0001
Purchased Call/S&P 500 INDEX/SPX140N$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	337,360	100		3,745		3,456		1,822			(289)		1,618		0001
Purchased Call/S&P 500 INDEX/SPX140N$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	53,039	100		918		809		829			(109)		249		0001
Purchased Call/S&P 500 INDEX/SPXD175$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	788,134	100		10,640		8,617		11,465			(2,022)		3,543		0001
Purchased Call/S&P 500 INDEX/SPXC050$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	289,622	100		2,925		2,474		1,540			(451)		1,330		0001
Purchased Call/S&P 500 INDEX/SPX1400$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	138,517	100		2,286		2,235		2,142			(51)		681		0001
Purchased Call/S&P 500 INDEX/SPX1400$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	140,926	100		2,198		2,108		1,424			(91)		689		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	1,126,799	100		4,507		3,650		4,574			(857)		5,065		0001
Purchased Call/S&P 500 INDEX/SPXC050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	10,140	100		165		141		99			(25)		47		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	276,419	100		2,985		2,455		2,740			(531)		1,247		0001
Purchased Call/S&P 500 INDEX/SPXA21C$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	73,558	100		817		751		479			(66)		351		0001
Purchased Call/S&P 500 INDEX/SPXD176$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/04/2024	11/04/2025	1	673,443	100		8,889		7,518		5,493			(1,371)		3,093		0001
Purchased Call/S&P 500 INDEX/SPXC054$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	207,818	100		3,886		3,597		1,854			(289)		998		0001
Purchased Call/S&P 500 INDEX/SPXC053$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	36,072	100		382		344		313			(38)		170		0001
Purchased Call/S&P 500 INDEX/SPXC053$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	413,136	100		4,338		3,904		3,234			(434)		1,949		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	10,366	100		104		87		66			(16)		47		0001
Purchased Call/S&P 500 INDEX/SPX140MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/23/2024	10/23/2025	1	35,397	100		556		452		614			(104)		159		0001
Purchased Call/S&P 500 INDEX/SPX140MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	331,834	100		4,679		4,120		4,083			(559)		1,549		0001
Purchased Call/S&P 500 INDEX/SPXD175$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	174,647	100		1,869		1,532		2,258			(336)		788		0001
Purchased Call/S&P 500 INDEX/SPXI00MSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,939,188	100		57,982		57,982		60,099					9,696		0001
Purchased Call/S&P 500 INDEX/SPX140$S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	425,686	100		6,683		6,426		4,014			(258)		2,084		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	781,778	100		4,065		3,606		3,784			(459)		3,677		0001
Purchased Call/S&P 500 INDEX/SPX140$S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	475,513	100		4,993		4,785		3,079			(208)		2,315		0001
Purchased Call/S&P 500 INDEX/SPX140NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	223,566	100		4,427		4,073		2,547			(354)		1,071		0001
Purchased Call/S&P 500 INDEX/SPX140MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	118,283	100		2,011		1,673		1,617			(338)		539		0001
Purchased Call/S&P 500 INDEX/SPXI00MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	1,010,468	100		11,115		11,115		13,212					5,052		0001
Purchased Call/S&P 500 INDEX/SPXI00LSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	455,835	100		7,430		7,164		5,768			(266)		2,235		0001
Purchased Call/S&P 500 INDEX/SPX140MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	10/29/2024	10/29/2025	1	623,626	100		10,040		8,325		8,852			(1,715)		2,836		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	333,204	100		3,599		3,400		2,216			(198)		1,617		0001
Purchased Call/S&P 500 INDEX/SPX140NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	713,545	100		3,496		3,204		2,820			(292)		3,392		0001
Purchased Call/S&P 500 INDEX/SPX1400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	66,646	100		653		637		746			(16)		328		0001
Purchased Call/S&P 500 INDEX/SPX1400$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	662,428	100		10,400		9,967		6,500			(433)		3,225		0001
Purchased Call/S&P 500 INDEX/SPX140$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	18,578	100		346		338		327			(8)		92		0001
Purchased Call/S&P 500 INDEX/SPX261PSF	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	565,467	100		2,884		2,391		2,150			(493)		2,572		0001
Purchased Call/S&P 500 INDEX/SPX261PSM	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	219,509	100		2,283		2,049		2,095			(234)		1,036		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	296,847	100		4,571		4,014		3,877			(557)		1,385		0001
Purchased Call/S&P 500 INDEX/SPX261PSV	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	244,255	100		2,638		2,551		2,864			(87)		1,199		0001
Purchased Call/S&P 500 INDEX/SPXA21GSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	220,951	100		2,430		2,424		1,935			(7)		1,097		0001
Purchased Call/S&P 500 INDEX/SPX261PSI	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	1,060,992	100		17,506		15,481		17,647			(2,026)		4,983		0001
Purchased Call/S&P 500 INDEX/SPXA21C$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/25/2024	11/25/2025	1	282,813	100		4,525		4,089		3,696			(436)		1,343		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	38,169	100		420		346		375			(74)		173		0001
Purchased Call/S&P 500 INDEX/SPX140NSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	365,184	100		5,843		5,355		4,496			(488)		1,736		0001
Purchased Call/S&P 500 INDEX/SPX1400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	796,181	100		8,519		8,378		7,263			(141)		3,937		0001
Purchased Call/S&P 500 INDEX/SPXA21GSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	223,038	100		2,453		2,447		1,978			(7)		1,112		0001
Purchased Call/S&P 500 INDEX/SPX2610S0	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	85,918	100		816		812		541			(5)		427		0001
Purchased Call/S&P 500 INDEX/SPX2610S2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	647,796	100		5,830		5,814		5,259			(16)		3,217		0001
Purchased Call/S&P 500 INDEX/SPX261PS7	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	253,506	100		3,904		3,087		4,116			(817)		1,126		0001
Purchased Call/S&P 500 INDEX/SPX140NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	230,394	100		2,465		2,323		1,367			(143)		1,117		0001
Purchased Call/S&P 500 INDEX/SPXD177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	781,600	100		7,347		6,344		5,451			(1,003)		3,607		0001
Purchased Call/S&P 500 INDEX/SPX140LSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/07/2025	1	1,316,000	100		22,109		17,040		17,972			(5,069)		5,763		0001
Purchased Call/S&P 500 INDEX/SPXC053S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	63,341	100		678		612		573			(65)		301		0001
Purchased Call/S&P 500 INDEX/SPXD177S$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	230,568	100		3,804		3,289		2,510			(515)		1,069		0001
Purchased Call/S&P 500 INDEX/SPX261PSD	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	52,273	100		883		711		1,028			(173)		234		0001
Purchased Call/S&P 500 INDEX/SPX140NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	494,861	100		5,394		4,902		4,102			(492)		2,353		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	29,714	100		303		255		194			(48)		136		0001
Purchased Call/S&P 500 INDEX/SPXD17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	16,095	100		312		293		127			(19)		78		0001
Purchased Call/S&P 500 INDEX/SPXC055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/11/2025	1	145,026	100		2,262		2,144		1,103			(118)		705		0001
Purchased Call/S&P 500 INDEX/SPXA21BSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	251,499	100		3,999		3,599		3,076			(400)		1,187		0001
Purchased Call/S&P 500 INDEX/SPX1400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	58,710	100		616		591		373			(26)		286		0001
Purchased Call/S&P 500 INDEX/SPX140NSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	111,191	100		1,946		1,796		1,054			(150)		533		0001
Purchased Call/S&P 500 INDEX/SPXC052SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2025	1	639,750	100		9,788		8,683		7,832			(1,106)		3,009		0001
Purchased Call/S&P 500 INDEX/SPX140MS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/10/2025	1	1,873,000	100		11,051		8,680		9,925			(2,370)		8,246		0001
Purchased Call/S&P 500 INDEX/SPXD17BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	778,761	100		10,202		9,750		5,421			(452)		3,791		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17A$Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	12/10/2025	1	344,188	100		6,540		6,179		3,511			(360)		1,671		0001
Purchased Call/S&P 500 INDEX/SPXD174$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2024	10/17/2025	1	17,175	100		285		228		253			(57)		77		0001
Purchased Call/S&P 500 INDEX/SPX140M$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	258,532	100		4,059		3,276		4,529			(783)		1,160		0001
Purchased Call/S&P 500 INDEX/SPXA21C$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	15,358	100		286		263		184			(23)		73		0001
Purchased Call/S&P 500 INDEX/SPXD176$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	388,791	100		7,076		6,004		4,438			(1,072)		1,789		0001
Purchased Call/S&P 500 INDEX/SPXD178$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/12/2024	11/12/2025	1	128,778	100		2,421		2,101		1,718			(320)		599		0001
Purchased Call/S&P 500 INDEX/SPX140M$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/01/2024	10/31/2025	1	97,345	100		1,616		1,360		1,259			(256)		444		0001
Purchased Call/S&P 500 INDEX/SPX140M$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	260,087	100		4,213		3,482		4,132			(731)		1,181		0001
Purchased Call/S&P 500 INDEX/SPXD174$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	469,717	100		7,703		6,112		6,201			(1,592)		2,090		0001
Purchased Call/S&P 500 INDEX/SPX261P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	873,008	100		3,754		3,475		1,228			(279)		4,194		0001
Purchased Call/S&P 500 INDEX/SPXC053$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/21/2024	11/21/2025	1	384,373	100		6,342		5,692		5,045			(650)		1,813		0001
Purchased Call/S&P 500 INDEX/SPX261Q$1	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	121,442	100		2,028		2,017		1,441			(11)		603		0001
Purchased Call/S&P 500 INDEX/SPX261P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	332,010	100		3,453		2,764		3,325			(689)		1,480		0001
Purchased Call/S&P 500 INDEX/SPXD175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	108,422	100		1,149		934		1,335			(215)		488		0001
Purchased Call/S&P 500 INDEX/SPXD176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	52,623	100		537		462		318			(75)		243		0001
Purchased Call/S&P 500 INDEX/SPXD176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	37,826	100		390		327		271			(63)		173		0001
Purchased Call/S&P 500 INDEX/SPX1400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	419,316	100		4,445		4,273		2,556			(171)		2,053		0001
Purchased Call/S&P 500 INDEX/SPX261P$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	198,669	100		2,046		1,810		2,098			(237)		933		0001
Purchased Call/S&P 500 INDEX/SPXC054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/05/2025	1	294,249	100		5,032		4,724		2,119			(307)		1,418		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/25/2024	10/24/2025	1	50,608	100		547		449		582			(97)		228		0001
Purchased Call/S&P 500 INDEX/SPX140M$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	734,385	100		6,169		5,353		4,904			(816)		3,417		0001
Purchased Call/S&P 500 INDEX/SPXD178$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	403,986	100		6,141		5,312		3,965			(829)		1,876		0001
Purchased Call/S&P 500 INDEX/SPXI00K$Z	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/12/2024	12/12/2025	1	84,649	100		1,803		1,723		1,248			(80)		412		0001
Purchased Call/S&P 500 INDEX/SPXI00K$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	215,601	100		2,350		2,182		1,047			(168)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXI00K$2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	4,116	100		78		73		45			(6)		20		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	11/03/2025	1	288,700	100		2,887		2,434		1,866			(453)		1,324		0001
Purchased Call/S&P 500 INDEX/SPX261P$6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	1,337,262	100		5,082		4,018		4,941			(1,064)		5,939		0001
Purchased Call/S&P 500 INDEX/SPX2610$3	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	1	37,266	100		604		602		511			(2)		186		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	125,610	100		1,281		1,106		781			(175)		580		0001
Purchased Call/S&P 500 INDEX/SPXC051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	196,488	100		3,006		2,596		1,854			(410)		907		0001
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	19,222	100		202		162		260			(39)		86		0001
Purchased Call/S&P 500 INDEX/SPXD174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	10/17/2025	1	185,787	100		2,750		2,207		2,735			(542)		828		0001
Purchased Call/S&P 500 INDEX/SPXD173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/01/2025	1	1,343,000	100		15,579		11,947		11,050			(3,632)		5,818		0001
Purchased Call/S&P 500 INDEX/SPXI00CSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	10/15/2025	1	165,541	100		4,105		3,246		4,627			(860)		735		0001
Purchased Call/S&P 500 INDEX/SPX140NSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	429,279	100		6,826		6,431		3,999			(395)		2,081		0001
Purchased Call/S&P 500 INDEX/SPXD176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	187,068	100		3,292		2,775		2,229			(517)		858		0001
Purchased Call/S&P 500 INDEX/SPX1400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	6,957	100		72		71		69			(2)		34		0001
Purchased Call/S&P 500 INDEX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	472,588	100		4,679		4,047		3,163			(632)		2,195		0001
Purchased Call/S&P 500 INDEX/SPXI00MSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	213,556	100		3,460		3,460		3,287					1,066		0001
Purchased Call/S&P 500 INDEX/SPX140MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/31/2024	10/31/2025	1	305,457	100		4,735		3,974		3,650			(761)		1,394		0001
Purchased Call/S&P 500 INDEX/SPXC050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	49,715	100		477		406		272			(71)		229		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	135,698	100		1,004		835		687			(169)		618		0001
Purchased Call/S&P 500 INDEX/SPX140NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	90,992	100		974		930		564			(43)		443		0001
Purchased Call/S&P 500 INDEX/SPX1400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	95,365	100		1,497		1,460		1,650			(37)		469		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	1,039,516	100		4,262		3,616		1,588			(646)		4,782		0001
Purchased Call/S&P 500 INDEX/SPXI00BSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	10/09/2025	1	1,130,000	100		12,543		9,845		11,996			(2,698)		4,966		0001
Purchased Call/S&P 500 INDEX/SPXD175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	224,315	100		4,015		3,292		4,353			(723)		1,012		0001
Purchased Call/S&P 500 INDEX/SPX140LSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/08/2024	10/08/2025	1	1,492,000	100		8,952		6,905		5,941			(2,047)		6,546		0001
Purchased Call/S&P 500 INDEX/SPX1407SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2023	02/13/2025	1	1,171,000	100	43,210			2,552		118,889	(31,437)		(5,461)		2,033		0001
Purchased Call/S&P 500 INDEX/SPX815DST	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	01/22/2024	01/21/2025	1	1,022,323	37864		27,967		1,541		50,970	(19,338)		(7,088)		1,226		0001
Purchased Call/S&P 500 INDEX/SPX921LSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/26/2024	02/25/2025	1	1,095,683	39132		29,289		4,438		52,385	(17,428)		(7,423)		2,146		0001
Purchased Call/S&P 500 INDEX/SPXH002S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/05/2024	02/04/2025	1	1,005,015	38654		24,382		2,284		49,569	(15,919)		(6,179)		1,556		0001
Purchased Call/S&P 500 INDEX/SPXX13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/20/2024	02/14/2025	1	1,081,584	38628		28,107		3,454		53,555	(17,429)		(7,223)		1,899		0001
Purchased Call/S&P 500 INDEX/SPXL130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/08/2024	04/07/2025	1	2,450,955	38904		66,481		17,630		117,344	(31,955)		(16,896)		6,317		0001
Purchased Call/S&P 500 INDEX/SPX921VS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/14/2025	1	1,107,627	39558		31,006		11,392		50,147	(11,734)		(7,880)		3,356		0001
Purchased Call/S&P 500 INDEX/SPX921YST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/18/2025	1	1,475,725	38835		41,855		19,587		69,299	(11,542)		(10,726)		5,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX815S$Y	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/28/2024	08/27/2025	1	1,155,014	41251		29,385		19,320		39,142	(2,598)		(7,468)		4,673		0001
Purchased Call/S&P 500 INDEX/SPX815PSV	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/24/2024	07/23/2025	1	1,251,101	40358		28,982		16,252		50,426	(5,364)		(7,366)		4,677		0001
Purchased Call/S&P 500 INDEX/SPXI009$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/23/2024	09/19/2025	1	1,177,774	42063		31,595		22,971		32,611	(528)		(8,097)		4,989		0001
Purchased Call/S&P 500 INDEX/SPXA211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/31/2024	07/30/2025	1	1,222,300	40743		33,567		19,473		46,238	(5,564)		(8,531)		4,647		0001
Purchased Call/S&P 500 INDEX/SPX815S$T	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/21/2024	08/20/2025	1	1,225,049	40835		32,776		20,915		45,056	(3,531)		(8,330)		4,883		0001
Purchased Call/S&P 500 INDEX/SPXM137$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/24/2025	1	1,392,531	42198		34,863		25,617		37,103	(385)		(8,860)		5,955		0001
Purchased Call/S&P 500 INDEX/SPX815TS5	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/04/2024	09/03/2025	1	1,105,297	40937		29,797		20,167		39,152	(2,058)		(7,573)		4,537		0001
Purchased Call/S&P 500 INDEX/SPX815PSG	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/03/2024	07/02/2025	1	1,101,292	39332		28,750		14,575		49,586	(6,807)		(7,368)		3,899		0001
Purchased Call/S&P 500 INDEX/SPX815U$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/18/2024	09/17/2025	1	1,289,792	41606		35,347		25,290		40,152	(1,074)		(8,983)		5,443		0001
Purchased Call/S&P 500 INDEX/SPX815TS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/03/2024	08/29/2025	1	1,330,019	41563		30,054		20,148		41,035	(2,183)		(7,723)		5,404		0001
Purchased Call/S&P 500 INDEX/SPX815PSK	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/17/2024	07/16/2025	1	1,310,543	40954		35,602		19,276		46,510	(7,278)		(9,048)		4,814		0001
Purchased Call/S&P 500 INDEX/SPX815YSF	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/23/2024	12/23/2025	1	1,282,000	42906.9		34,101		33,536		29,106	(565)				6,339		0001
Purchased Call/S&P 500 INDEX/SPXI00C$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2024	10/22/2025	1	1,750,000	42924.9		44,450		36,001		37,112			(8,449)		7,866		0001
Purchased Call/S&P 500 INDEX/SPXA21AS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/29/2024	10/29/2025	1	1,718,000	42233.1		45,183		37,466		46,992			(7,717)		7,814		0001
Purchased Call/S&P 500 INDEX/SPXA21AS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	1,268,000	42221.9		33,602		28,511		34,520			(5,091)		5,833		0001
Purchased Call/S&P 500 INDEX/SPXA218SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,018,000	42080.4		26,875		20,730		29,013			(6,145)		4,466		0001
Purchased Call/S&P 500 INDEX/SPXI00C$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/15/2024	10/15/2025	1	1,194,000	42740.4		32,119		25,394		26,910			(6,725)		5,303		0001
Purchased Call/S&P 500 INDEX/SPX921HS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/03/2024	01/03/2025	1	1,078,000	4704.81		29,106		160		46,845	(21,590)		(7,356)		489		0001
Purchased Call/S&P 500 INDEX/SPX921HSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/07/2025	1	1,984,000	4763.54		53,766		889		87,187	(39,251)		(13,627)		1,374		0001
Purchased Call/S&P 500 INDEX/SPX921IST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/28/2025	1	2,506,000	4927.93		69,667		5,182		111,618	(46,828)		(17,657)		3,470		0001
Purchased Call/S&P 500 INDEX/SPX921I$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/29/2024	01/29/2025	1	3,059,000	4927.93		85,040		6,542		136,147	(57,005)		(21,494)		4,311		0001
Purchased Call/S&P 500 INDEX/SPX921I$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/01/2024	02/03/2025	1	2,087,000	4906.19		58,019		5,260		93,736	(38,095)		(14,664)		3,185		0001
Purchased Call/S&P 500 INDEX/SPX921JS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/05/2024	02/04/2025	1	1,707,000	4942.81		43,187		4,045		68,976	(28,197)		(10,945)		2,643		0001
Purchased Call/S&P 500 INDEX/SPX921KS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/13/2024	02/13/2025	1	1,395,000	4953.17		35,852		4,235		56,642	(22,555)		(9,061)		2,422		0001
Purchased Call/S&P 500 INDEX/SPX921NS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	1	2,045,000	5175.27		50,307		9,701		77,381	(27,856)		(12,750)		4,510		0001
Purchased Call/S&P 500 INDEX/SPX921NS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2024	03/13/2025	1	1,413,000	5165.31		34,477		6,743		52,824	(18,996)		(8,738)		3,138		0001
Purchased Call/S&P 500 INDEX/SPXB05FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	01/02/2024	01/02/2025	1	2,309,000	4742.83		58,187		160		93,441	(43,320)		(14,707)		855		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05GSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/11/2024	01/13/2025	1	1,417,000	4780.24		37,976		1,255		61,469	(27,096)		(9,625)		1,337		0001
Purchased Call/S&P 500 INDEX/SPXB05ISH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	1	2,182,000	4995.06		56,950		5,789		90,867	(36,767)		(14,394)		3,520		0001
Purchased Call/S&P 500 INDEX/SPXB05ISS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/10/2025	1	2,276,000	4997.91		58,721		6,453		93,545	(37,426)		(14,842)		3,814		0001
Purchased Call/S&P 500 INDEX/SPXC170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/06/2025	1	1,259,000	4688.68		33,993		467		54,700	(24,934)		(8,592)		807		0001
Purchased Call/S&P 500 INDEX/SPXC17TSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	1	1,421,000	5150.48		34,957		6,972		53,674	(19,076)		(8,909)		3,177		0001
Purchased Call/S&P 500 INDEX/SPXC17TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2025	1	1,164,000	5178.51		28,402		6,025		43,009	(15,179)		(7,198)		2,690		0001
Purchased Call/S&P 500 INDEX/SPXC17US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2025	1	1,473,000	5248.49		35,647		8,347		53,119	(18,265)		(9,034)		3,575		0001
Purchased Call/S&P 500 INDEX/SPXG00WSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2024	01/08/2025	1	1,309,000	4763.54		31,678		609		50,957	(23,062)		(8,006)		969		0001
Purchased Call/S&P 500 INDEX/SPXG00XS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/09/2024	01/09/2025	1	1,315,000	4756.5		35,374		777		57,030	(25,656)		(8,941)		1,032		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/22/2024	01/22/2025	1	1,920,000	4850.43		51,840		2,991		83,042	(35,747)		(13,102)		2,357		0001
Purchased Call/S&P 500 INDEX/SPXH0019E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	01/30/2025	1	2,981,000	4924.97		82,276		6,555		132,621	(54,926)		(20,795)		4,273		0001
Purchased Call/S&P 500 INDEX/SPXH004SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/24/2025	1	2,061,000	5087.03		47,403		7,032		73,479	(28,390)		(11,981)		4,000		0001
Purchased Call/S&P 500 INDEX/SPXH007SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/06/2024	03/06/2025	1	1,054,000	5104.76		25,718		4,534		39,997	(14,665)		(6,518)		2,224		0001
Purchased Call/S&P 500 INDEX/SPXH007SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/07/2024	03/07/2025	1	1,258,000	5157.36		30,695		5,527		47,276	(17,346)		(7,823)		2,675		0001
Purchased Call/S&P 500 INDEX/SPXH00BSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/26/2024	03/26/2025	1	2,014,000	5203.58		49,343		11,418		74,452	(25,419)		(12,506)		4,860		0001
Purchased Call/S&P 500 INDEX/SPXK13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	1	1,631,000	4783.45		43,385		1,073		69,989	(31,347)		(10,965)		1,350		0001
Purchased Call/S&P 500 INDEX/SPXK13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2024	01/14/2025	1	1,746,000	4765.98		46,269		1,662		74,883	(32,848)		(11,759)		1,710		0001
Purchased Call/S&P 500 INDEX/SPXK13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2024	01/15/2025	1	2,037,000	4765.98		46,444		1,791		74,129	(32,882)		(11,771)		2,065		0001
Purchased Call/S&P 500 INDEX/SPXK13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	1	2,035,000	4765.98		53,928		2,222		87,178	(38,075)		(13,630)		2,130		0001
Purchased Call/S&P 500 INDEX/SPXK13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	1	2,021,000	4739.21		54,971		2,416		88,564	(38,661)		(13,894)		2,181		0001
Purchased Call/S&P 500 INDEX/SPXK13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/18/2024	01/21/2025	1	2,092,000	4780.94		58,158		3,187		93,699	(40,312)		(14,659)		2,509		0001
Purchased Call/S&P 500 INDEX/SPXK13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	1	1,317,000	4864.6		35,954		2,173		57,575	(24,694)		(9,087)		1,653		0001
Purchased Call/S&P 500 INDEX/SPXK13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	1	1,778,000	4868.55		48,539		3,067		77,685	(33,204)		(12,268)		2,280		0001
Purchased Call/S&P 500 INDEX/SPXK13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2024	01/27/2025	1	2,058,000	4894.16		57,212		4,087		91,732	(38,666)		(14,460)		2,799		0001
Purchased Call/S&P 500 INDEX/SPXK13ISI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	1	2,018,000	4845.65		55,091		4,541		88,852	(36,627)		(13,924)		2,941		0001
Purchased Call/S&P 500 INDEX/SPXK13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	1	1,889,000	4942.81		48,736		4,686		78,095	(31,732)		(12,318)		2,966		0001
Purchased Call/S&P 500 INDEX/SPXK13JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	1	1,540,000	4954.23		39,424		3,899		62,820	(25,561)		(9,964)		2,452		0001
Purchased Call/S&P 500 INDEX/SPXK13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	02/11/2025	1	1,904,000	5021.84		48,552		5,484		77,092	(30,763)		(12,305)		3,229		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	02/12/2025	1	1,440,000	5021.84		36,720		4,237		58,237	(23,202)		(9,281)		2,471		0001
Purchased Call/S&P 500 INDEX/SPXX13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	1	2,050,000	5000.62		53,710		6,492		84,825	(33,643)		(13,575)		3,599		0001
Purchased Call/S&P 500 INDEX/SPXX13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/15/2024	02/18/2025	1	1,919,000	5029.73		36,269		4,783		56,000	(22,319)		(9,167)		3,516		0001
Purchased Call/S&P 500 INDEX/SPXX13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/15/2024	02/18/2025	1	2,115,000	5029.73		55,413		7,307		87,193	(34,100)		(14,005)		3,875		0001
Purchased Call/S&P 500 INDEX/SPXX13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2024	02/19/2025	1	2,169,000	4975.51		56,828		7,671		89,712	(34,754)		(14,403)		4,014		0001
Purchased Call/S&P 500 INDEX/SPXX13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	1	2,145,000	4975.51		56,414		7,749		88,608	(34,406)		(14,258)		4,009		0001
Purchased Call/S&P 500 INDEX/SPXX13NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	2,157,000	4981.8		56,513		7,918		88,989	(34,312)		(14,284)		4,071		0001
Purchased Call/S&P 500 INDEX/SPXX13OSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2024	02/25/2025	1	2,048,000	5069.53		52,224		7,913		81,610	(31,075)		(13,236)		4,011		0001
Purchased Call/S&P 500 INDEX/SPXX13OSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/26/2024	02/26/2025	1	1,887,000	5069.53		47,552		7,316		74,195	(28,218)		(12,019)		3,728		0001
Purchased Call/S&P 500 INDEX/SPXX13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	1	1,981,000	5078.18		51,110		8,003		79,547	(30,188)		(12,918)		3,948		0001
Purchased Call/S&P 500 INDEX/SPXX13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2024	02/28/2025	1	1,981,000	5069.76		50,912		8,112		79,529	(29,932)		(12,868)		3,982		0001
Purchased Call/S&P 500 INDEX/SPXX13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	03/03/2025	1	2,228,000	5137.08		67,954		11,419		106,918	(39,312)		(17,223)		4,591		0001
Purchased Call/S&P 500 INDEX/SPXX13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	1	2,239,000	5130.95		56,199		9,599		86,764	(32,357)		(14,243)		4,651		0001
Purchased Call/S&P 500 INDEX/SPXX13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	1	1,695,000	5078.65		41,867		7,266		65,310	(23,990)		(10,611)		3,549		0001
Purchased Call/S&P 500 INDEX/SPXX13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	1	2,136,000	5123.69		51,050		9,563		78,444	(28,549)		(12,938)		4,644		0001
Purchased Call/S&P 500 INDEX/SPXX13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	1	2,541,000	5117.94		63,271		12,027		97,978	(35,209)		(16,036)		5,564		0001
Purchased Call/S&P 500 INDEX/SPXX13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	1	2,023,000	5117.09		46,327		9,572		71,084	(25,014)		(11,741)		4,616		0001
Purchased Call/S&P 500 INDEX/SPXX13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	03/18/2025	1	2,018,000	5149.42		50,450		10,563		76,864	(27,101)		(12,786)		4,634		0001
Purchased Call/S&P 500 INDEX/SPXX13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	1	1,496,000	5241.53		36,203		7,923		54,312	(19,054)		(9,226)		3,502		0001
Purchased Call/S&P 500 INDEX/SPXX13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/24/2025	1	2,103,000	5234.18		48,579		10,974		72,649	(25,293)		(12,312)		5,014		0001
Purchased Call/S&P 500 INDEX/SPXX13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	1,864,000	5218.19		45,482		10,399		68,687	(23,555)		(11,527)		4,471		0001
Purchased Call/S&P 500 INDEX/SPXX13XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	1	1,278,000	5254.35		30,928		7,368		45,945	(15,678)		(7,882)		3,120		0001
Purchased Call/S&P 500 INDEX/SPX921PS5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2025	1	2,346,000	5243.77		68,503		16,984		103,240	(34,157)		(17,362)		5,857		0001
Purchased Call/S&P 500 INDEX/SPX921PSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/17/2024	04/17/2025	1	2,032,000	5022.21		50,190		14,656		76,440	(22,814)		(12,720)		5,501		0001
Purchased Call/S&P 500 INDEX/SPXC17WSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2025	1	2,331,000	5221.42		58,042		21,106		83,760	(22,225)		(14,710)		7,035		0001
Purchased Call/S&P 500 INDEX/SPXL130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	1,735,000	5202.39		42,508		11,359		62,673	(20,376)		(10,773)		4,495		0001
Purchased Call/S&P 500 INDEX/SPXX13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	1,029,000	5205.81		25,622		6,423		38,209	(12,705)		(6,494)		2,583		0001
Purchased Call/S&P 500 INDEX/SPXL130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	2,052,000	5209.91		47,812		12,908		70,318	(22,786)		(12,118)		5,343		0001
Purchased Call/S&P 500 INDEX/SPXL134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	2,109,000	5116.17		52,725		17,139		78,355	(22,223)		(13,363)		6,021		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	1	2,666,000	5473.23		74,381		34,314		94,992	(21,164)		(18,904)		9,044		0001
Purchased Call/S&P 500 INDEX/SPXL138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	1,308,000	5308.15		31,915		11,781		44,863	(12,045)		(8,089)		3,977		0001
Purchased Call/S&P 500 INDEX/SPX921RSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/16/2024	04/16/2025	1	2,252,000	5051.41		54,949		15,894		83,448	(25,128)		(13,926)		6,068		0001
Purchased Call/S&P 500 INDEX/SPX921XSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2024	06/13/2025	1	1,512,000	5433.74		34,625		15,634		44,790	(10,167)		(8,824)		5,068		0001
Purchased Call/S&P 500 INDEX/SPXL139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	2,105,000	5303.27		51,783		19,686		72,177	(18,973)		(13,124)		6,495		0001
Purchased Call/S&P 500 INDEX/SPXL13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	2,561,000	5308.13		64,537		24,713		89,733	(23,468)		(16,357)		7,930		0001
Purchased Call/S&P 500 INDEX/SPXL13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	2,776,000	5307.01		70,510		27,388		97,108	(25,252)		(17,870)		8,657		0001
Purchased Call/S&P 500 INDEX/SPXL133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	1,959,000	5070.55		47,408		14,627		71,860	(20,765)		(12,015)		5,450		0001
Purchased Call/S&P 500 INDEX/SPXL13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	1	4,794,000	5306.04		120,809		48,923		163,463	(41,268)		(30,618)		15,263		0001
Purchased Call/S&P 500 INDEX/SPXL13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	1,886,000	5375.32		46,961		20,829		62,455	(14,231)		(11,902)		6,282		0001
Purchased Call/S&P 500 INDEX/SPXL13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	2,081,000	5421.03		47,447		21,175		62,072	(14,247)		(12,025)		6,953		0001
Purchased Call/S&P 500 INDEX/SPX9210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/05/2024	04/07/2025	1	1,571,000	5204.34		37,547		9,930		55,675	(18,101)		(9,516)		4,049		0001
Purchased Call/S&P 500 INDEX/SPX921WSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/03/2024	06/03/2025	1	1,610,000	5283.4		33,649		14,183		45,615	(10,938)		(8,528)		5,229		0001
Purchased Call/S&P 500 INDEX/SPXL13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	1,949,000	5321.41		46,386		17,890		63,957	(16,740)		(11,756)		6,057		0001
Purchased Call/S&P 500 INDEX/SPX921SSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	2,188,000	5010.6		52,731		16,124		81,285	(23,242)		(13,364)		6,060		0001
Purchased Call/S&P 500 INDEX/SPXL13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	1	2,006,000	5267.84		51,354		20,256		70,906	(17,974)		(13,124)		6,278		0001
Purchased Call/S&P 500 INDEX/SPX921RSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	1,615,000	5061.82		38,599		11,059		58,340	(17,757)		(9,783)		4,331		0001
Purchased Call/S&P 500 INDEX/SPX9210SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/11/2024	04/11/2025	1	2,003,000	5199.06		47,872		13,261		70,732	(22,411)		(12,200)		5,268		0001
Purchased Call/S&P 500 INDEX/SPXC17WSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	05/14/2025	1	2,356,000	5246.68		58,900		21,580		84,067	(22,392)		(14,928)		7,138		0001
Purchased Call/S&P 500 INDEX/SPXL13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	1,754,000	5346.99		39,640		17,363		53,002	(12,231)		(10,047)		5,806		0001
Purchased Call/S&P 500 INDEX/SPX9212SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	2,006,000	5447.87		42,527		20,385		54,201	(11,364)		(10,778)		6,945		0001
Purchased Call/S&P 500 INDEX/SPXL136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	1,342,000	5187.67		31,537		11,034		45,917	(12,511)		(7,993)		3,974		0001
Purchased Call/S&P 500 INDEX/SPXL13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	2,106,000	5460.48		45,911		22,766		57,395	(11,509)		(11,636)		7,415		0001
Purchased Call/S&P 500 INDEX/SPXC13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	1,545,000	5147.21		35,535		9,154		53,109	(17,325)		(9,056)		3,920		0001
Purchased Call/S&P 500 INDEX/SPXC17VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/30/2024	04/30/2025	1	2,002,000	5035.69		47,247		15,489		70,761	(19,784)		(11,975)		5,740		0001
Purchased Call/S&P 500 INDEX/SPXL131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	1,802,000	5123.41		43,068		12,220		64,264	(19,932)		(10,915)		4,809		0001
Purchased Call/S&P 500 INDEX/SPXL133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	2,025,000	5071.63		49,208		15,318		74,184	(21,418)		(12,471)		5,658		0001
Purchased Call/S&P 500 INDEX/SPX921TS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	1,250,000	5048.42		29,000		9,158		43,778	(12,452)		(7,391)		3,508		0001
Purchased Call/S&P 500 INDEX/SPX921USG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/06/2024	05/06/2025	1	2,024,000	5180.74		50,195		17,285		74,063	(20,189)		(12,722)		5,946		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00R8Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	1	1,706,000	5464.62		35,997		17,155		46,013	(9,718)		(9,123)		5,889		0001
Purchased Call/S&P 500 INDEX/SPXH00IST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/12/2025	1	2,174,000	5222.68		54,350		19,614		78,446	(20,961)		(13,775)		6,537		0001
Purchased Call/S&P 500 INDEX/SPXK13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	2,079,000	5211.49		49,480		12,540		73,338	(24,399)		(12,540)		5,247		0001
Purchased Call/S&P 500 INDEX/SPXL13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	2,037,000	5482.87		45,629		22,372		56,655	(11,628)		(11,628)		7,113		0001
Purchased Call/S&P 500 INDEX/SPXK13Y$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	03/31/2025	1	2,387,000	5243.77		59,436		14,613		88,013	(29,718)		(15,105)		5,926		0001
Purchased Call/S&P 500 INDEX/SPXL13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	1	3,421,000	5360.79		80,394		35,435		107,007	(24,583)		(20,375)		11,360		0001
Purchased Call/S&P 500 INDEX/SPXL135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	1,593,000	5127.79		37,595		12,842		56,020	(15,224)		(9,528)		4,661		0001
Purchased Call/S&P 500 INDEX/SPXL136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	2,497,000	5187.7		61,926		21,495		90,954	(24,736)		(15,695)		7,365		0001
Purchased Call/S&P 500 INDEX/SPXL13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	2,090,000	5291.34		49,115		20,837		66,915	(15,830)		(12,448)		6,810		0001
Purchased Call/S&P 500 INDEX/SPXL13D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	2,283,000	5283.4		53,651		22,613		73,309	(17,440)		(13,597)		7,415		0001
Purchased Call/S&P 500 INDEX/SPXL13G$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	2,437,000	5431.6		57,270		26,189		74,217	(16,566)		(14,515)		8,242		0001
Purchased Call/S&P 500 INDEX/SPXL137$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	2,068,000	5214.08		49,012		17,378		71,191	(19,143)		(12,491)		6,147		0001
Purchased Call/S&P 500 INDEX/SPXL13K$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	2,035,000	5477.9		45,381		22,003		56,727	(11,876)		(11,501)		7,086		0001
Purchased Call/S&P 500 INDEX/SPXL13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,232,000	5487.03		49,550		22,996		62,199	(13,962)		(12,593)		7,594		0001
Purchased Call/S&P 500 INDEX/SPXL13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	1	3,331,000	5266.95		85,940		35,039		117,446	(29,120)		(21,781)		10,641		0001
Purchased Call/S&P 500 INDEX/SPXL13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	2,154,000	5469.3		47,173		22,742		59,463	(12,475)		(11,956)		7,479		0001
Purchased Call/S&P 500 INDEX/SPX921S$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/18/2024	04/21/2025	1	2,067,000	5011.12		50,642		15,304		77,806	(22,538)		(12,800)		5,699		0001
Purchased Call/S&P 500 INDEX/SPXH00HSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	1,791,000	5018.39		53,551		17,703		82,044	(22,276)		(13,572)		5,156		0001
Purchased Call/S&P 500 INDEX/SPX921W$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	1	1,523,000	5354.03		34,420		14,697		45,955	(10,999)		(8,723)		4,978		0001
Purchased Call/S&P 500 INDEX/SPXL13C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	2,494,000	5235.48		64,096		26,455		88,576	(21,306)		(16,335)		7,994		0001
Purchased Call/S&P 500 INDEX/SPXL131$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	2,133,000	5473.17		47,353		22,299		59,750	(12,986)		(12,068)		7,300		0001
Purchased Call/S&P 500 INDEX/SPXL13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	2,811,000	5277.51		71,962		30,133		98,687	(23,591)		(18,238)		9,100		0001
Purchased Call/S&P 500 INDEX/SPXL1399$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	1	2,847,000	5297.1		71,744		26,830		100,254	(26,631)		(18,284)		8,689		0001
Purchased Call/S&P 500 INDEX/SPXL134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	1,456,000	5099.96		33,051		10,653		49,089	(14,022)		(8,377)		4,139		0001
Purchased Call/S&P 500 INDEX/SPXL13B$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	1	2,511,000	5304.72		64,533		25,955		87,787	(22,222)		(16,355)		7,968		0001
Purchased Call/S&P 500 INDEX/SPXL13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	2,339,000	5352.96		53,329		23,045		71,570	(16,693)		(13,591)		7,670		0001
Purchased Call/S&P 500 INDEX/SPXA213$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	1	1,091,000	5620.85		21,820		13,946		25,040	(2,344)		(5,530)		4,358		0001
Purchased Call/S&P 500 INDEX/SPXA210SJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/19/2024	07/21/2025	1	1,537,000	5505		30,586		16,936		37,965	(5,898)		(7,752)		5,717		0001
Purchased Call/S&P 500 INDEX/SPXL13M$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	2,114,000	5509.01		42,280		21,257		51,653	(10,278)		(10,745)		7,484		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	1,519,000	5576.98		30,836		16,055		37,102	(6,966)		(7,815)		5,480		0001
Purchased Call/S&P 500 INDEX/SPXL13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	1,261,000	5319.31		23,833		14,458		31,156	(3,301)		(6,074)		4,895		0001
Purchased Call/S&P 500 INDEX/SPXL13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	1,572,000	5463.54		30,811		17,740		38,623	(5,263)		(7,809)		5,962		0001
Purchased Call/S&P 500 INDEX/SPXL13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	2,449,000	5554.25		50,939		32,135		60,429	(5,894)		(12,910)		9,720		0001
Purchased Call/S&P 500 INDEX/SPXL13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	1,346,000	5588.27		27,189		14,756		32,597	(5,543)		(6,891)		4,957		0001
Purchased Call/S&P 500 INDEX/SPXL13NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	1,562,000	5572.85		31,084		16,099		37,099	(7,107)		(7,878)		5,620		0001
Purchased Call/S&P 500 INDEX/SPXA214S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	08/28/2025	1	2,108,000	5592.18		42,160		27,758		48,882	(3,717)		(10,685)		8,547		0001
Purchased Call/S&P 500 INDEX/SPXL13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	2,314,000	5475.09		59,007		29,422		74,134	(14,630)		(14,955)		8,170		0001
Purchased Call/S&P 500 INDEX/SPX140KSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/27/2024	08/27/2025	1	2,492,000	5625.8		52,083		34,148		59,724	(4,735)		(13,200)		10,083		0001
Purchased Call/S&P 500 INDEX/SPXA213SX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2024	08/25/2025	1	2,112,000	5634.61		44,141		28,698		50,403	(4,256)		(11,187)		8,509		0001
Purchased Call/S&P 500 INDEX/SPXL13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	1,109,000	5543.22		21,293		13,330		25,452	(2,536)		(5,426)		4,373		0001
Purchased Call/S&P 500 INDEX/SPXL13WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	1,598,000	5344.16		29,403		17,982		37,916	(3,969)		(7,452)		6,245		0001
Purchased Call/S&P 500 INDEX/SPXL13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	1,952,000	5399.22		38,259		21,726		49,027	(6,783)		(9,750)		7,332		0001
Purchased Call/S&P 500 INDEX/SPXL13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	1,515,000	5567.19		29,088		14,985		34,973	(6,731)		(7,372)		5,436		0001
Purchased Call/S&P 500 INDEX/SPXL13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	1,477,000	5186.33		28,506		16,962		38,342	(4,319)		(7,225)		5,694		0001
Purchased Call/S&P 500 INDEX/SPXL13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	1,350,000	5344.39		25,380		15,592		33,083	(3,356)		(6,432)		5,288		0001
Purchased Call/S&P 500 INDEX/SPXL13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	2,132,000	5434.43		41,787		25,786		52,518	(5,410)		(10,591)		8,370		0001
Purchased Call/S&P 500 INDEX/SPXL13ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	1,898,000	5597.12		37,770		24,036		43,913	(4,162)		(9,573)		7,566		0001
Purchased Call/S&P 500 INDEX/SPXA214SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/02/2025	1	1,089,000	5528.93		16,771		11,304		19,747	(1,205)		(4,262)		4,461		0001
Purchased Call/S&P 500 INDEX/SPXL13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	1,445,000	5631.22		27,455		14,749		32,264	(5,748)		(6,958)		5,294		0001
Purchased Call/S&P 500 INDEX/SPXL13OST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	1	1,293,000	5633.91		27,024		14,145		31,597	(6,030)		(6,849)		4,677		0001
Purchased Call/S&P 500 INDEX/SPXA213S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/14/2024	08/14/2025	1	1,297,000	5455.21		26,199		16,239		32,768	(3,320)		(6,640)		5,103		0001
Purchased Call/S&P 500 INDEX/SPXA211SU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2024	08/01/2025	1	2,424,000	5446.68		64,236		37,723		83,004	(10,143)		(16,370)		9,259		0001
Purchased Call/S&P 500 INDEX/SPXL13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	1,881,000	5436.44		37,808		21,872		48,063	(6,353)		(9,582)		7,151		0001
Purchased Call/S&P 500 INDEX/SPXA213SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	2,087,000	5570.64		41,114		26,536		48,133	(4,100)		(10,478)		8,355		0001
Purchased Call/S&P 500 INDEX/SPXL13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	1,373,000	5522.3		26,087		15,164		31,951	(4,312)		(6,612)		5,232		0001
Purchased Call/S&P 500 INDEX/SPXM132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	2,060,000	5648.4		41,406		27,832		46,469	(3,080)		(10,494)		8,439		0001
Purchased Call/S&P 500 INDEX/SPXM132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	2,002,000	5591.96		42,042		28,028		48,444	(3,270)		(10,744)		8,134		0001
Purchased Call/S&P 500 INDEX/SPXL13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	1,364,000	5240.03		26,598		15,900		35,530	(3,957)		(6,741)		5,271		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	1,925,000	5564.41		35,613		19,817		42,803	(6,769)		(9,026)		7,178		0001
Purchased Call/S&P 500 INDEX/SPXA213SB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/19/2024	08/19/2025	1	1,701,000	5608.25		33,170		21,016		38,700	(3,746)		(8,407)		6,766		0001
Purchased Call/S&P 500 INDEX/SPXL13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	1,674,000	5615.35		32,810		17,535		38,897	(6,960)		(8,316)		6,118		0001
Purchased Call/S&P 500 INDEX/SPXL13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	1,734,000	5346.56		34,160		20,232		45,420	(5,270)		(8,658)		6,670		0001
Purchased Call/S&P 500 INDEX/SPXL13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	1,455,000	5459.1		29,246		16,758		36,944	(5,076)		(7,412)		5,505		0001
Purchased Call/S&P 500 INDEX/SPXL13WS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	1,095,000	5199.5		21,024		12,626		28,302	(3,070)		(5,328)		4,241		0001
Purchased Call/S&P 500 INDEX/SPXM131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	2,367,000	5616.84		47,103		30,753		54,227	(4,412)		(11,938)		9,557		0001
Purchased Call/S&P 500 INDEX/SPXM13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	1,152,783	5782.76		21,903		18,584		22,665			(3,319)		5,303		0001
Purchased Call/S&P 500 INDEX/SPXB05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	412,255	5797.42		9,399		7,639		9,653			(1,761)		1,856		0001
Purchased Call/S&P 500 INDEX/SPXI00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	768,554	6034.91		12,681		11,982		11,379			(699)		3,731		0001
Purchased Call/S&P 500 INDEX/SPXI00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2024	11/04/2025	1	40,242	5712.69		535		453		574			(83)		185		0001
Purchased Call/S&P 500 INDEX/SPXM13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	978,766	5929.04		16,737		14,247		15,954			(2,490)		4,510		0001
Purchased Call/S&P 500 INDEX/SPXA21CSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	873,395	6032.38		19,826		18,229		17,475			(1,597)		4,165		0001
Purchased Call/S&P 500 INDEX/SPXM13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	268,506	5815		6,601		5,234		6,643			(1,368)		1,193		0001
Purchased Call/S&P 500 INDEX/SPXA218SW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	255,500	5815.26		7,256		5,737		7,487			(1,519)		1,135		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	482,911	6084.19		8,789		8,329		7,559			(460)		2,347		0001
Purchased Call/S&P 500 INDEX/SPXM13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	1,114,510	6032.38		19,170		17,638		16,943			(1,531)		5,339		0001
Purchased Call/S&P 500 INDEX/SPXD17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	253,210	6051.25		4,178		3,993		3,687			(185)		1,233		0001
Purchased Call/S&P 500 INDEX/SPXA219SH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2024	10/21/2025	1	56,010	5853.98		1,204		972		1,203			(232)		251		0001
Purchased Call/S&P 500 INDEX/SPXA21ASJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	262,911	5782.76		6,362		5,398		6,641			(964)		1,210		0001
Purchased Call/S&P 500 INDEX/SPXA218SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	194,989	5842.47		4,368		3,465		4,394			(902)		868		0001
Purchased Call/S&P 500 INDEX/SPXD176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	176,916	5728.8		5,307		4,474		5,741			(833)		811		0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,007,152	6047.15		17,021		15,708		14,883			(1,313)		4,832		0001
Purchased Call/S&P 500 INDEX/SPXA21BSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	711,833	5916.98		11,603		10,292		11,323			(1,311)		3,348		0001
Purchased Call/S&P 500 INDEX/SPXD176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	390,320	5728.8		6,167		5,199		6,601			(968)		1,790		0001
Purchased Call/S&P 500 INDEX/SPXD175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	323,710	5813.67		6,798		5,656		6,941			(1,142)		1,475		0001
Purchased Call/S&P 500 INDEX/SPXB05XSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	456,666	5815.26		6,074		4,802		6,201			(1,272)		2,028		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	398,036	5705.45		8,558		7,183		9,187			(1,375)		1,816		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	211,301	5929.04		2,937		2,500		2,809			(437)		974		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	147,119	5832.92		3,354		2,781		3,367			(573)		669		0001
Purchased Call/S&P 500 INDEX/SPXD179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	267,432	6049.88		6,124		5,669		5,373			(456)		1,285		0001
Purchased Call/S&P 500 INDEX/SPXM13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	351,975	6090.27		5,808		5,456		4,930			(352)		1,704		0001
Purchased Call/S&P 500 INDEX/SPXD176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	132,126	5782.76		2,986		2,534		3,134			(452)		608		0001
Purchased Call/S&P 500 INDEX/SPXM13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	656,114	5881.63		11,351		11,351		11,235					3,281		0001
Purchased Call/S&P 500 INDEX/SPXM13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	244,863	6049.88		4,040		3,740		3,540			(301)		1,176		0001
Purchased Call/S&P 500 INDEX/SPXM13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	530,016	5970.84		12,402		12,368		11,469			(34)		2,643		0001
Purchased Call/S&P 500 INDEX/SPXI100HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	513,846	5917.11		10,431		9,282		10,154			(1,149)		2,421		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/05/2024	11/05/2025	1	444,986	5782.76		7,031		5,966		7,352			(1,065)		2,047		0001
Purchased Call/S&P 500 INDEX/SPXM13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	495,103	5728.8		6,585		5,551		6,967			(1,034)		2,270		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	689,154	5983.99		12,129		10,525		11,253			(1,604)		3,206		0001
Purchased Call/S&P 500 INDEX/SPXC050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	1,298,173	5728.8		30,637		25,826		32,711			(4,811)		5,953		0001
Purchased Call/S&P 500 INDEX/SPXD176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	794,201	5705.45		19,458		16,332		21,116			(3,126)		3,624		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	555,611	5929.04		12,223		10,405		11,760			(1,818)		2,560		0001
Purchased Call/S&P 500 INDEX/SPXA21BS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	758,448	5949.17		12,894		11,322		12,250			(1,572)		3,540		0001
Purchased Call/S&P 500 INDEX/SPXM13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	441,323	5970.84		7,326		7,306		6,777			(20)		2,201		0001
Purchased Call/S&P 500 INDEX/SPXM130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	884,232	6074.08		14,059		13,517		12,105			(542)		4,329		0001
Purchased Call/S&P 500 INDEX/SPXM13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	430,346	6086.49		7,230		6,712		6,150			(518)		2,071		0001
Purchased Call/S&P 500 INDEX/SPXM13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	816,759	6075.11		15,518		14,530		13,294			(989)		3,936		0001
Purchased Call/S&P 500 INDEX/SPXM13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	941,995	5985.38		17,239		15,007		15,845			(2,232)		4,389		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	93,701	5851.2		1,246		1,009		1,244			(237)		421		0001
Purchased Call/S&P 500 INDEX/SPXM13FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	27,187	5782.76		362		307		373			(55)		125		0001
Purchased Call/S&P 500 INDEX/SPXM130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	764,910	6051.09		13,080		12,539		11,495			(540)		3,740		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	518,384	5906.94		8,605		8,605		8,394					2,588		0001
Purchased Call/S&P 500 INDEX/SPXC051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	694,300	6001.35		10,901		9,429		10,041			(1,471)		3,225		0001
Purchased Call/S&P 500 INDEX/SPXB05X9G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	1	226,768	5815.26		3,810		3,012		3,892			(798)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXD17A9J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	215,438	6090.27		5,084		4,776		4,278			(308)		1,043		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD177S$	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2025	1	895,983	5995.54		15,232		13,170		14,075			(2,062)		4,155		0001
Purchased Call/S&P 500 INDEX/SPXI00H$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	1,675,000	5893.62		39,028		34,512		38,548			(4,516)		7,866		0001
Purchased Call/S&P 500 INDEX/SPXA21FSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/22/2025	1	1,568,000	5974.07		23,990		23,592		22,229			(399)		7,743		0001
Purchased Call/S&P 500 INDEX/SPXM13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	1	1,674,000	6052.85		32,643		30,749		28,655			(1,894)		8,102		0001
Purchased Call/S&P 500 INDEX/SPXM13PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	1,995,000	5930.85		33,117		32,387		31,339			(730)		9,851		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	406,587	6051.09		9,189		8,809		8,044			(380)		1,988		0001
Purchased Call/S&P 500 INDEX/SPXM130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	552,589	6037.59		9,228		9,177		8,115			(51)		2,744		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/20/2025	1	456,579	5864.67		10,364		8,337		10,286			(2,027)		2,045		0001
Purchased Call/S&P 500 INDEX/SPXM13D$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	369,213	5809.86		7,975		6,539		8,100			(1,436)		1,665		0001
Purchased Call/S&P 500 INDEX/SPXA217SP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,048,000	5708.75		18,445		13,872		20,093			(4,573)		4,540		0001
Purchased Call/S&P 500 INDEX/SPXA21EST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	1,882,000	5867.08		33,876		33,031		33,715			(845)		9,254		0001
Purchased Call/S&P 500 INDEX/SPXM13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	316,266	5832.92		7,685		6,373		7,721			(1,313)		1,438		0001
Purchased Call/S&P 500 INDEX/SPXM131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,940,000	5969.34		32,010		28,835		29,706			(3,175)		9,195		0001
Purchased Call/S&P 500 INDEX/SPXI00F$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/17/2025	1	1,943,000	5870.62		31,282		27,577		30,973			(3,706)		9,111		0001
Purchased Call/S&P 500 INDEX/SPXM130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,853,000	6050.61		31,872		30,730		27,862			(1,141)		9,086		0001
Purchased Call/S&P 500 INDEX/SPXA21CSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	1,606,000	6021.63		31,478		28,608		28,128			(2,870)		7,635		0001
Purchased Call/S&P 500 INDEX/SPXI00I$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	11/25/2025	1	2,010,000	5987.37		36,180		32,692		33,537			(3,488)		9,542		0001
Purchased Call/S&P 500 INDEX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	498,384	6040.04		9,071		8,945		7,984			(125)		2,468		0001
Purchased Call/S&P 500 INDEX/SPXC054S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/27/2024	11/28/2025	1	1,608,000	5998.74		31,517		28,898		28,820			(2,619)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXD17CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2025	1	2,007,000	5872.16		36,527		35,320		35,865			(1,208)		9,855		0001
Purchased Call/S&P 500 INDEX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	558,603	5948.71		10,390		9,325		9,815			(1,065)		2,636		0001
Purchased Call/S&P 500 INDEX/SPXM13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	55,473	5853.98		1,342		1,084		1,335			(259)		249		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	1,018,250	5712.69		18,634		15,759		19,992			(2,875)		4,677		0001
Purchased Call/S&P 500 INDEX/SPXM130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	1,548,000	5974.07		24,149		23,749		22,333			(400)		7,655		0001
Purchased Call/S&P 500 INDEX/SPXC17MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/10/2025	1	1,574,000	4382.78	78,857			33,765		123,658	(48,770)		(9,925)		7,299		0001
Purchased Call/S&P 500 INDEX/SPXC055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/18/2024	12/18/2026	1	310,230	5872.16		15,698		15,439		15,397			(259)		2,174		0001
Purchased Call/S&P 500 INDEX/SPXA21DSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	11/27/2026	1	541,236	.6008		30,669		29,481		28,179			(1,188)		3,737		0001
Purchased Call/S&P 500 INDEX/SPXI00H$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2026	1	58,931	5917.11		3,495		3,303		3,467			(192)		405		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05YSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2026	1	242,058	5797.42		12,926		11,719		13,317			(1,207)		1,629		0001
Purchased Call/S&P 500 INDEX/SPXC054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/26/2024	11/20/2026	1	338,336	.5965		19,709		18,807		18,409			(902)		2,324		0001
Purchased Call/S&P 500 INDEX/SPXI00JSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	171,657	6032.38		9,973		9,576		9,298			(397)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXA21ASH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/04/2024	10/30/2026	1	196,818	.5721		12,754		11,766		13,570			(988)		1,331		0001
Purchased Call/S&P 500 INDEX/SPXC051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/12/2024	11/11/2026	1	359,503	.5926		17,867		16,688		17,017			(1,180)		2,453		0001
Purchased Call/S&P 500 INDEX/SPXM13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	234,676	.6088		13,918		13,514		12,671			(404)		1,628		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	94,526	.5985		4,639		4,358		4,451			(282)		646		0001
Purchased Call/S&P 500 INDEX/SPXA219SY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/25/2024	10/23/2026	1	39,535	5808.12		1,925		1,755		1,967			(170)		266		0001
Purchased Call/S&P 500 INDEX/SPXM13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2026	1	92,659	6040.04		4,624		4,592		4,241			(32)		652		0001
Purchased Call/S&P 500 INDEX/SPXI00DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2024	10/30/2026	1	151,546	.5831		6,644		6,112		6,984			(532)		1,025		0001
Purchased Call/S&P 500 INDEX/SPXI00E$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	63,423	.5985		4,003		3,731		3,838			(271)		431		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/18/2024	10/16/2026	1	44,158	.5848		2,037		1,837		2,041			(200)		296		0001
Purchased Call/S&P 500 INDEX/SPXA21HSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/30/2024	12/24/2026	1	254,887	.5994		16,989		16,989		16,318					1,794		0001
Purchased Call/S&P 500 INDEX/SPXC054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	1	84,428	6049.88		3,715		3,577		3,428			(138)		585		0001
Purchased Call/S&P 500 INDEX/SPXC050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2026	1	96,394	5929.04		5,350		4,953		5,200			(397)		655		0001
Purchased Call/S&P 500 INDEX/SPXM13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2026	1	29,557	5870.62		1,490		1,402		1,481			(88)		203		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	261,718	6084.19		14,133		13,764		12,753			(369)		1,825		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	46,435	6050.61		2,419		2,376		2,221			(43)		325		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	106,948	6034.91		5,005		4,868		4,631			(138)		745		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	26,295	6037.59		1,207		1,204		1,107			(3)		185		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/28/2024	10/23/2026	1	215,559	.5813		10,626		9,700		10,729			(926)		1,450		0001
Purchased Call/S&P 500 INDEX/SPXM13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/18/2026	1	98,382	.5915		4,601		4,342		4,541			(260)		675		0001
Purchased Call/S&P 500 INDEX/SPX140ASR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/23/2024	01/23/2025	1	426,000	100		11,843		716		17,144	(8,134)		(2,993)		535		0001
Purchased Call/S&P 500 INDEX/SPX140CSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/07/2025	1	460,000	100		11,546		2,079		16,486	(6,525)		(2,942)		978		0001
Purchased Call/S&P 500 INDEX/SPX921ISV	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/31/2024	01/31/2025	1	825,000	100		17,738		1,462		25,760	(11,793)		(4,483)		1,202		0001
Purchased Call/S&P 500 INDEX/SPX921JS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/05/2024	02/04/2025	1	750,000	100		19,575		1,833		28,543	(12,780)		(4,961)		1,161		0001
Purchased Call/S&P 500 INDEX/SPX921JS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/05/2024	02/05/2025	1	1,046,000	100		26,568		2,555		38,748	(17,299)		(6,715)		1,643		0001
Purchased Call/S&P 500 INDEX/SPX921JSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/06/2024	02/06/2025	1	627,000	100		15,989		1,581		23,199	(10,366)		(4,041)		998		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921J6E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/07/2024	02/07/2025	1	375,000	100		9,788		995		14,218	(6,319)		(2,474)		605		0001
Purchased Call/S&P 500 INDEX/SPX921K83	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/14/2024	02/14/2025	1	644,000	100		16,358		1,977		23,675	(10,246)		(4,134)		1,131		0001
Purchased Call/S&P 500 INDEX/SPX921KSZ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2024	02/21/2025	1	528,000	100		13,358		1,872		19,356	(8,110)		(3,376)		996		0001
Purchased Call/S&P 500 INDEX/SPX921LSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/27/2024	02/27/2025	1	1,043,000	100		26,805		4,198		38,381	(15,833)		(6,775)		2,079		0001
Purchased Call/S&P 500 INDEX/SPX921LSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/28/2024	02/28/2025	1	722,000	100		18,628		2,968		26,559	(10,951)		(4,708)		1,451		0001
Purchased Call/S&P 500 INDEX/SPX921M3F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/04/2024	03/04/2025	1	713,000	100		17,825		3,044		25,355	(10,263)		(4,518)		1,481		0001
Purchased Call/S&P 500 INDEX/SPX921M5J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/05/2024	03/05/2025	1	393,000	100		9,864		1,712		14,212	(5,652)		(2,500)		823		0001
Purchased Call/S&P 500 INDEX/SPX921M5K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/06/2024	03/06/2025	1	517,000	100		12,667		2,233		18,134	(7,223)		(3,210)		1,091		0001
Purchased Call/S&P 500 INDEX/SPX921NS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/12/2024	03/12/2025	1	908,000	100		22,246		4,290		31,471	(12,318)		(5,638)		2,002		0001
Purchased Call/S&P 500 INDEX/SPX921NS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/13/2024	03/13/2025	1	305,000	100		7,381		1,444		10,424	(4,067)		(1,871)		677		0001
Purchased Call/S&P 500 INDEX/SPX921NS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/14/2024	03/14/2025	1	520,000	100		13,156		2,624		18,525	(7,179)		(3,353)		1,163		0001
Purchased Call/S&P 500 INDEX/SPX921NSA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/15/2024	03/17/2025	1	2,025,000	100		46,980		9,707		66,529	(25,367)		(11,907)		4,620		0001
Purchased Call/S&P 500 INDEX/SPX921NSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/18/2024	03/18/2025	1	670,000	100		16,683		3,493		23,497	(8,962)		(4,228)		1,539		0001
Purchased Call/S&P 500 INDEX/SPX921NSN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/19/2024	03/19/2025	1	562,000	100		13,994		2,968		19,617	(7,479)		(3,547)		1,299		0001
Purchased Call/S&P 500 INDEX/SPX9210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/21/2024	03/21/2025	1	544,000	100		13,110		2,869		18,262	(6,900)		(3,341)		1,273		0001
Purchased Call/S&P 500 INDEX/SPX9210SD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/26/2024	03/26/2025	1	823,000	100		20,493		4,742		28,462	(10,557)		(5,194)		1,986		0001
Purchased Call/S&P 500 INDEX/SPXG00VSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/02/2024	01/02/2025	1	1,076,000	100		21,197		58		31,181	(15,781)		(5,358)		398		0001
Purchased Call/S&P 500 INDEX/SPXG00VSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/03/2024	01/03/2025	1	421,000	100		8,631		47		12,619	(6,402)		(2,181)		191		0001
Purchased Call/S&P 500 INDEX/SPXG00WSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/08/2024	01/07/2025	1	676,000	100		15,345		254		22,959	(11,202)		(3,889)		468		0001
Purchased Call/S&P 500 INDEX/SPXG00WSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2025	1	594,000	100		10,930		210		16,315	(7,957)		(2,762)		440		0001
Purchased Call/S&P 500 INDEX/SPXG00XS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/09/2024	01/09/2025	1	382,000	100		9,588		211		14,112	(6,954)		(2,423)		300		0001
Purchased Call/S&P 500 INDEX/SPXG00XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/10/2024	01/10/2025	1	328,000	100		6,954		172		10,151	(5,024)		(1,758)		271		0001
Purchased Call/S&P 500 INDEX/SPXG00XSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/11/2024	01/13/2025	1	675,000	100		15,795		522		23,245	(11,270)		(4,003)		637		0001
Purchased Call/S&P 500 INDEX/SPXG00YSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/16/2024	01/14/2025	1	848,000	100		22,472		807		33,008	(15,954)		(5,711)		830		0001
Purchased Call/S&P 500 INDEX/SPXG00YSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/16/2024	01/16/2025	1	657,000	100		16,754		690		24,573	(11,829)		(4,234)		688		0001
Purchased Call/S&P 500 INDEX/SPXG00YSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/17/2024	01/17/2025	1	860,000	100		22,962		1,009		34,303	(16,149)		(5,804)		928		0001
Purchased Call/S&P 500 INDEX/SPXG00YSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/18/2024	01/21/2025	1	965,000	100		20,362		1,116		29,808	(14,114)		(5,132)		1,157		0001
Purchased Call/S&P 500 INDEX/SPXG00ZSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	1,117,000	100		26,585		1,534		38,893	(18,332)		(6,719)		1,371		0001
Purchased Call/S&P 500 INDEX/SPXH000S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 2IGI19DL770X0HC3ZE78	01/24/2024	01/24/2025	1	919,000	100		22,791		1,440		33,265	(15,591)		(5,760)		1,178		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH000S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/27/2025	1	506,000	100		11,942		853		17,272	(8,070)		(3,018)		688		0001
Purchased Call/S&P 500 INDEX/SPXH001S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2024	01/28/2025	1	1,068,000	100		27,661		2,057		40,058	(18,593)		(7,011)		1,479		0001
Purchased Call/S&P 500 INDEX/SPXH001S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/29/2024	01/29/2025	1	908,000	100		21,701		1,669		31,326	(14,547)		(5,485)		1,280		0001
Purchased Call/S&P 500 INDEX/SPXH001SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/01/2024	02/03/2025	1	2,011,000	100		60,933		5,524		87,941	(40,008)		(15,401)		3,069		0001
Purchased Call/S&P 500 INDEX/SPXH002S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	02/10/2025	1	1,402,000	100		33,928		3,728		48,513	(21,625)		(8,575)		2,349		0001
Purchased Call/S&P 500 INDEX/SPXH003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/11/2025	1	684,000	100		17,374		1,962		24,958	(11,008)		(4,403)		1,160		0001
Purchased Call/S&P 500 INDEX/SPXH003SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2025	1	558,000	100		14,341		1,655		20,618	(9,061)		(3,625)		958		0001
Purchased Call/S&P 500 INDEX/SPXH003SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2024	02/13/2025	1	478,000	100		12,332		1,457		17,698	(7,759)		(3,117)		830		0001
Purchased Call/S&P 500 INDEX/SPXH003SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/15/2024	02/18/2025	1	1,021,000	100		23,687		3,124		34,656	(14,577)		(5,987)		1,870		0001
Purchased Call/S&P 500 INDEX/SPXH004SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/19/2025	1	1,014,000	100		27,175		3,668		38,923	(16,620)		(6,887)		1,876		0001
Purchased Call/S&P 500 INDEX/SPXH004SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/20/2024	02/20/2025	1	377,000	100		9,915		1,362		14,094	(6,047)		(2,506)		705		0001
Purchased Call/S&P 500 INDEX/SPXH004SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/22/2024	02/24/2025	1	1,010,000	100		25,048		3,716		35,537	(15,001)		(6,331)		1,960		0001
Purchased Call/S&P 500 INDEX/SPXH005S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/25/2025	1	870,000	100		22,620		3,427		32,284	(13,460)		(5,733)		1,704		0001
Purchased Call/S&P 500 INDEX/SPXH005SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2025	1	730,000	100		18,980		2,920		27,063	(11,263)		(4,797)		1,442		0001
Purchased Call/S&P 500 INDEX/SPXH006SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2025	1	1,228,000	100		31,928		5,365		45,824	(18,471)		(8,092)		2,531		0001
Purchased Call/S&P 500 INDEX/SPXH00ASR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/24/2025	1	1,509,000	100		35,009		7,908		48,444	(18,228)		(8,873)		3,598		0001
Purchased Call/S&P 500 INDEX/SPXH00BS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	03/27/2025	1	582,000	100		13,677		3,203		19,661	(7,008)		(3,466)		1,413		0001
Purchased Call/S&P 500 INDEX/SPXH00BSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/28/2024	03/28/2025	1	359,000	100		9,549		2,275		13,104	(4,841)		(2,434)		876		0001
Purchased Call/S&P 500 INDEX/SPXK13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/04/2024	01/06/2025	1	337,000	100		9,099		125		13,295	(6,674)		(2,300)		216		0001
Purchased Call/S&P 500 INDEX/SPXK13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/16/2024	01/15/2025	1	1,818,000	100		34,542		1,332		50,763	(24,455)		(8,754)		1,843		0001
Purchased Call/S&P 500 INDEX/SPXK13IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	1	1,042,000	100		29,176		2,324		42,368	(19,477)		(7,374)		1,494		0001
Purchased Call/S&P 500 INDEX/SPXK13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	1	1,095,000	100		25,842		4,841		36,795	(14,452)		(6,549)		2,380		0001
Purchased Call/S&P 500 INDEX/SPXK13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	1	619,000	100		14,980		2,847		21,384	(8,336)		(3,797)		1,355		0001
Purchased Call/S&P 500 INDEX/SPXK13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	1	542,000	100		14,092		3,222		19,573	(7,298)		(3,572)		1,300		0001
Purchased Call/S&P 500 INDEX/SPX140HSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/04/2024	06/04/2025	1	1,004,000	100		23,795		10,095		30,392	(7,669)		(6,031)		3,271		0001
Purchased Call/S&P 500 INDEX/SPX140GSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/29/2025	1	886,000	100		21,441		8,742		27,828	(7,265)		(5,434)		2,830		0001
Purchased Call/S&P 500 INDEX/SPX921TS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	1	543,000	100		13,304		4,201		18,499	(5,712)		(3,390)		1,524		0001
Purchased Call/S&P 500 INDEX/SPX921SSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	990,000	100		23,760		7,265		33,494	(10,473)		(6,022)		2,742		0001
Purchased Call/S&P 500 INDEX/SPXH00ES3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	1	501,000	100		12,174		3,320		16,743	(5,769)		(3,086)		1,311		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX921VS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/15/2024	05/15/2025	1	901,000	100		21,174		7,816		27,819	(7,991)		(5,366)		2,740		0001
Purchased Call/S&P 500 INDEX/SPX921ZSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	1	606,000	100		13,574		6,544		16,251	(3,590)		(3,440)		2,104		0001
Purchased Call/S&P 500 INDEX/SPXH00I$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	05/08/2024	05/08/2025	1	659,000	100		15,948		5,580		21,887	(6,326)		(4,042)		1,951		0001
Purchased Call/S&P 500 INDEX/SPXH00D$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	04/09/2024	04/09/2025	1	527,000	100		12,912		3,486		17,514	(6,153)		(3,272)		1,372		0001
Purchased Call/S&P 500 INDEX/SPXH00G$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	04/24/2024	04/24/2025	1	504,000	100		12,096		3,765		17,129	(5,265)		(3,066)		1,408		0001
Purchased Call/S&P 500 INDEX/SPXL13G$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	562,000	100		13,207		5,963		16,283	(3,878)		(3,366)		1,884		0001
Purchased Call/S&P 500 INDEX/SPXH00N$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	05/31/2024	06/02/2025	1	760,000	100		18,772		7,860		24,863	(6,154)		(4,758)		2,460		0001
Purchased Call/S&P 500 INDEX/SPXL13D$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	1	787,000	100		18,967		7,994		24,407	(6,165)		(4,807)		2,556		0001
Purchased Call/S&P 500 INDEX/SPXL136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	1	402,000	100		9,688		3,336		13,260	(3,897)		(2,455)		1,181		0001
Purchased Call/S&P 500 INDEX/SPXC17WSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2025	1	716,000	100		17,900		6,805		23,715	(6,558)		(4,537)		2,209		0001
Purchased Call/S&P 500 INDEX/SPX921YSY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/21/2024	06/23/2025	1	1,086,000	100		24,326		11,594		29,204	(6,567)		(6,165)		3,749		0001
Purchased Call/S&P 500 INDEX/SPX921ZSH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/26/2024	06/26/2025	1	1,012,000	100		24,592		11,923		29,541	(6,436)		(6,233)		3,524		0001
Purchased Call/S&P 500 INDEX/SPX921RS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/12/2024	04/14/2025	1	1,004,000	100		24,498		6,951		34,169	(11,338)		(6,209)		2,680		0001
Purchased Call/S&P 500 INDEX/SPX921ZSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2024	06/27/2025	1	462,000	100		10,765		5,278		12,888	(2,743)		(2,743)		1,613		0001
Purchased Call/S&P 500 INDEX/SPXH00MSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	05/28/2024	05/27/2025	1	510,000	100		11,934		4,813		15,525	(4,088)		(3,033)		1,618		0001
Purchased Call/S&P 500 INDEX/SPXH00K$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm ... 21GI19DL770XOHC3ZE78	05/20/2024	05/19/2025	1	428,000	100		9,202		3,508		12,129	(3,355)		(2,339)		1,321		0001
Purchased Call/S&P 500 INDEX/SPXL131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	1	459,000	100		10,373		2,874		14,264	(4,856)		(2,644)		1,207		0001
Purchased Call/S&P 500 INDEX/SPX140G$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	05/30/2024	05/30/2025	1	778,000	100		19,139		7,899		24,914	(6,362)		(4,877)		2,494		0001
Purchased Call/S&P 500 INDEX/SPX921YSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/17/2024	06/17/2025	1	533,000	100		13,378		6,172		16,091	(3,807)		(3,400)		1,808		0001
Purchased Call/S&P 500 INDEX/SPX921PS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2024	04/01/2025	1	1,141,000	100		28,981		7,185		39,560	(14,451)		(7,345)		2,849		0001
Purchased Call/S&P 500 INDEX/SPX921PS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/01/2024	03/31/2025	1	1,142,000	100		28,207		6,935		38,581	(14,104)		(7,169)		2,835		0001
Purchased Call/S&P 500 INDEX/SPX921PSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	1	502,000	100		11,847		3,003		16,292	(5,842)		(3,003)		1,267		0001
Purchased Call/S&P 500 INDEX/SPX921YSU	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/20/2024	06/20/2025	1	1,358,000	100		32,185		15,156		38,701	(8,826)		(8,202)		4,648		0001
Purchased Call/S&P 500 INDEX/SPXC17X$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2025	1	1,006,000	100		26,558		10,682		34,094	(9,145)		(6,731)		3,192		0001
Purchased Call/S&P 500 INDEX/SPX921XS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/09/2025	1	735,000	100		17,567		7,694		22,138	(5,420)		(4,452)		2,433		0001
Purchased Call/S&P 500 INDEX/SPX921Z$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	06/24/2025	1	473,000	100		10,643		5,101		12,773	(2,844)		(2,697)		1,638		0001
Purchased Call/S&P 500 INDEX/SPXC17XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2025	1	687,000	100		17,450		6,778		22,684	(6,249)		(4,423)		2,143		0001
Purchased Call/S&P 500 INDEX/SPX921TSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2024	05/02/2025	1	467,000	100		11,348		3,804		15,805	(4,652)		(2,892)		1,350		0001
Purchased Call/S&P 500 INDEX/SPX921TSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/01/2024	05/01/2025	1	803,000	100		23,126		7,645		32,215	(9,620)		(5,861)		2,312		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC17I/SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/21/2024	05/21/2025	1	761,000	100		18,112		6,985		23,737	(6,536)		(4,590)		2,365		0001
Purchased Call/S&P 500 INDEX/SPX921PSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/02/2024	04/02/2025	1	540,000	100		13,824		3,466		19,068	(6,855)		(3,504)		1,356		0001
Purchased Call/S&P 500 INDEX/SPXH00JSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	05/14/2024	05/14/2025	1	910,000	100		21,931		8,035		29,433	(8,337)		(5,558)		2,757		0001
Purchased Call/S&P 500 INDEX/SPXH00I$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	05/07/2024	05/07/2025	1	964,000	100		22,268		7,730		30,732	(8,895)		(5,644)		2,843		0001
Purchased Call/S&P 500 INDEX/SPXH00F$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	04/16/2024	04/16/2025	1	598,000	100		14,771		4,272		20,730	(6,755)		(3,744)		1,611		0001
Purchased Call/S&P 500 INDEX/SPXH00KSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	05/20/2024	05/20/2025	1	607,000	100		15,054		5,764		19,873	(5,474)		(3,815)		1,880		0001
Purchased Call/S&P 500 INDEX/SPXL13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	1	500,000	100		11,850		5,060		15,046	(3,787)		(3,003)		1,634		0001
Purchased Call/S&P 500 INDEX/SPX921TSE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/29/2024	04/29/2025	1	717,000	100		17,710		5,757		24,181	(7,465)		(4,488)		2,047		0001
Purchased Call/S&P 500 INDEX/SPX921WSX	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/06/2024	06/06/2025	1	600,000	100		13,500		5,834		17,026	(4,226)		(3,440)		1,968		0001
Purchased Call/S&P 500 INDEX/SPX921RSF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/15/2024	04/15/2025	1	734,000	100		18,203		5,215		25,482	(8,374)		(4,613)		1,968		0001
Purchased Call/S&P 500 INDEX/SPX921XSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/10/2024	06/10/2025	1	838,000	100		19,442		8,569		24,415	(5,945)		(4,927)		2,783		0001
Purchased Call/S&P 500 INDEX/SPXL137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	1	914,000	100		22,576		8,005		30,334	(8,818)		(5,753)		2,717		0001
Purchased Call/S&P 500 INDEX/SPX921ZSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	06/30/2025	1	505,000	100		11,312		5,609		13,552	(2,836)		(2,867)		1,778		0001
Purchased Call/S&P 500 INDEX/SPXH00LSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	05/23/2024	05/23/2025	1	515,000	100		13,596		5,363		17,639	(4,759)		(3,475)		1,612		0001
Purchased Call/S&P 500 INDEX/SPXH00CSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	04/05/2024	04/07/2025	1	516,000	100		12,797		3,384		17,668	(6,169)		(3,243)		1,330		0001
Purchased Call/S&P 500 INDEX/SPX921YSL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/18/2025	1	542,000	100		12,249		5,685		14,716	(3,451)		(3,113)		1,844		0001
Purchased Call/S&P 500 INDEX/SPXL13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	966,000	100		23,377		10,433		28,921	(7,020)		(5,925)		3,228		0001
Purchased Call/S&P 500 INDEX/SPXL135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	1,116,000	100		26,338		8,634		36,552	(11,028)		(6,675)		3,199		0001
Purchased Call/S&P 500 INDEX/SPX921ZS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/23/2025	1	346,000	100		8,754		4,183		10,501	(2,346)		(2,225)		1,194		0001
Purchased Call/S&P 500 INDEX/SPXH00JSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	05/13/2024	05/13/2025	1	1,070,000	100		26,750		9,727		36,228	(10,243)		(6,780)		3,229		0001
Purchased Call/S&P 500 INDEX/SPXL132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/21/2025	1	762,000	100		17,831		5,388		25,166	(7,936)		(4,507)		2,101		0001
Purchased Call/S&P 500 INDEX/SPXL133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	887,000	100		21,643		6,678		30,318	(9,480)		(5,485)		2,468		0001
Purchased Call/S&P 500 INDEX/SPX140HSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/14/2024	06/16/2025	1	907,000	100		21,587		9,872		26,761	(6,244)		(5,471)		3,068		0001
Purchased Call/S&P 500 INDEX/SPX921RSS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/17/2024	04/17/2025	1	762,000	100		17,602		5,140		24,719	(8,001)		(4,461)		2,063		0001
Purchased Call/S&P 500 INDEX/SPXH00D$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	04/08/2024	04/08/2025	1	665,000	100		16,692		4,460		23,065	(8,001)		(4,230)		1,723		0001
Purchased Call/S&P 500 INDEX/SPXH00JSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	05/13/2024	05/12/2025	1	260,000	100		5,564		2,013		7,518	(2,136)		(1,414)		782		0001
Purchased Call/S&P 500 INDEX/SPXH00I$U	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	05/10/2024	05/12/2025	1	547,000	100		13,620		4,915		18,285	(5,253)		(3,452)		1,645		0001
Purchased Call/S&P 500 INDEX/SPXH00CSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	04/04/2024	04/04/2025	1	638,000	100		15,376		3,961		21,438	(7,496)		(3,918)		1,619		0001
Purchased Call/S&P 500 INDEX/SPXH00MSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of Comm Canadian Imperial 2IGI19DL770XOHC3ZE78	05/28/2024	05/28/2025	1	1,193,000	100		30,899		12,513		39,970	(10,555)		(7,831)		3,798		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00K$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/16/2024	05/16/2025	1	831,000	100		20,027		7,489		26,578	(7,434)		(5,104)		2,536		0001
Purchased Call/S&P 500 INDEX/SPXL134$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	878,000	100		20,194		6,509		27,786	(8,567)		(5,118)		2,496		0001
Purchased Call/S&P 500 INDEX/SPXL13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	592,000	100		15,274		6,774		19,212	(4,628)		(3,871)		1,972		0001
Purchased Call/S&P 500 INDEX/SPXL135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	1	565,000	100		12,826		4,381		17,741	(5,194)		(3,251)		1,653		0001
Purchased Call/S&P 500 INDEX/SPX140J$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2024	08/08/2025	1	715,000	100		13,085		7,938		16,566	(1,812)		(3,335)		2,775		0001
Purchased Call/S&P 500 INDEX/SPXA211$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/30/2024	07/30/2025	1	1,008,000	100		22,176		12,829		26,880	(3,727)		(5,620)		3,832		0001
Purchased Call/S&P 500 INDEX/SPXA215$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/13/2024	09/15/2025	1	259,000	100		5,646		3,997		6,298	(218)		(1,431)		1,089		0001
Purchased Call/S&P 500 INDEX/SPXA210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/15/2024	07/14/2025	1	516,000	100		12,332		6,609		13,992	(2,589)		(3,134)		1,886		0001
Purchased Call/S&P 500 INDEX/SPXA211$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2024	07/29/2025	1	670,000	100		12,529		7,214		15,017	(2,140)		(3,175)		2,541		0001
Purchased Call/S&P 500 INDEX/SPXM130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	353,000	100		7,095		4,613		7,943	(684)		(1,798)		1,422		0001
Purchased Call/S&P 500 INDEX/SPXL13X$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	952,000	100		18,374		11,287		22,900	(2,430)		(4,657)		3,729		0001
Purchased Call/S&P 500 INDEX/SPXL13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/21/2025	1	459,000	100		10,741		5,964		12,587	(2,047)		(2,730)		1,707		0001
Purchased Call/S&P 500 INDEX/SPXL13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	786,000	100		12,262		7,676		14,173	(1,461)		(3,125)		3,099		0001
Purchased Call/S&P 500 INDEX/SPXL13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	316,000	100		6,288		3,655		7,442	(1,039)		(1,594)		1,204		0001
Purchased Call/S&P 500 INDEX/SPX140K$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/14/2024	08/14/2025	1	436,000	100		8,938		5,540		10,639	(1,133)		(2,265)		1,715		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	1	460,000	100		10,120		5,604		12,083	(1,952)		(2,565)		1,711		0001
Purchased Call/S&P 500 INDEX/SPXL13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	1	561,000	100		11,669		6,174		13,544	(2,521)		(2,974)		2,034		0001
Purchased Call/S&P 500 INDEX/SPXL13Q$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2024	07/18/2025	1	321,000	100		6,677		3,662		7,821	(1,313)		(1,702)		1,185		0001
Purchased Call/S&P 500 INDEX/SPXM134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	09/08/2025	1	260,000	100		4,862		3,358		5,784	(269)		(1,236)		1,078		0001
Purchased Call/S&P 500 INDEX/SPXL13V$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	518,000	100		10,308		6,105		13,166	(1,590)		(2,613)		1,992		0001
Purchased Call/S&P 500 INDEX/SPXL13Y$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	525,000	100		10,343		6,525		11,944	(1,197)		(2,621)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXL13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	1	612,000	100		13,464		7,196		15,585	(2,856)		(3,412)		2,237		0001
Purchased Call/S&P 500 INDEX/SPXL130$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	1,846,000	100		40,797		21,241		47,719	(9,216)		(10,340)		6,659		0001
Purchased Call/S&P 500 INDEX/SPXL13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	465,000	100		9,998		5,082		11,819	(2,361)		(2,555)		1,651		0001
Purchased Call/S&P 500 INDEX/SPXL13S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	430,000	100		8,901		5,055		11,030	(1,578)		(2,268)		1,615		0001
Purchased Call/S&P 500 INDEX/SPXM133$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	09/02/2025	1	685,000	100		10,686		7,203		12,310	(768)		(2,716)		2,806		0001
Purchased Call/S&P 500 INDEX/SPXD172$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/24/2024	09/24/2025	1	323,000	100		7,946		5,823		8,588	(109)		(2,014)		1,381		0001
Purchased Call/S&P 500 INDEX/SPXL13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	514,000	100		11,102		5,719		12,930	(2,569)		(2,814)		1,844		0001
Purchased Call/S&P 500 INDEX/SPX140K$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	08/28/2025	1	369,000	100		7,159		4,713		8,039	(631)		(1,814)		1,496		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	635,000	100		12,446		6,446		14,392	(2,846)		(3,154)		2,285		0001
Purchased Call/S&P 500 INDEX/SPXD172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	270,000	100		5,562		3,968		6,308	(184)		(1,410)		1,139		0001
Purchased Call/S&P 500 INDEX/SPXL13RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	690,000	100		13,317		7,411		15,572	(2,531)		(3,375)		2,573		0001
Purchased Call/S&P 500 INDEX/SPXM131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2024	08/26/2025	1	793,000	100		15,622		10,200		17,628	(1,463)		(3,959)		3,202		0001
Purchased Call/S&P 500 INDEX/SPXM132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	351,000	100		7,055		4,626		7,911	(641)		(1,788)		1,420		0001
Purchased Call/S&P 500 INDEX/SPXM133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	1	457,000	100		10,100		6,844		11,691	(696)		(2,560)		1,880		0001
Purchased Call/S&P 500 INDEX/SPXL13WS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	602,000	100		11,739		7,018		15,085	(1,746)		(2,975)		2,326		0001
Purchased Call/S&P 500 INDEX/SPXM130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	507,000	100		10,546		6,806		12,050	(1,052)		(2,688)		2,030		0001
Purchased Call/S&P 500 INDEX/SPXL13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	426,000	100		8,605		5,120		11,153	(1,304)		(2,181)		1,642		0001
Purchased Call/S&P 500 INDEX/SPXA216S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/18/2024	09/18/2025	1	275,000	100		6,600		4,727		7,319	(200)		(1,673)		1,163		0001
Purchased Call/S&P 500 INDEX/SPXL130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	511,000	100		10,731		5,824		12,488	(2,188)		(2,720)		1,882		0001
Purchased Call/S&P 500 INDEX/SPXL13SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	514,000	100		10,434		5,979		12,769	(1,811)		(2,644)		1,945		0001
Purchased Call/S&P 500 INDEX/SPXL130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	456,000	100		9,439		5,097		10,667	(1,950)		(2,392)		1,675		0001
Purchased Call/S&P 500 INDEX/SPXL13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	556,000	100		10,898		6,665		13,620	(1,471)		(2,762)		2,173		0001
Purchased Call/S&P 500 INDEX/SPXL13WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	555,000	100		11,655		6,999		15,201	(1,702)		(2,954)		2,150		0001
Purchased Call/S&P 500 INDEX/SPXM132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	1	514,000	100		10,897		7,265		12,303	(848)		(2,785)		2,088		0001
Purchased Call/S&P 500 INDEX/SPXL13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	960,000	100		20,352		11,952		25,052	(3,213)		(5,187)		3,667		0001
Purchased Call/S&P 500 INDEX/SPXA211SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/29/2024	07/28/2025	1	776,000	100		18,934		10,879		22,782	(3,243)		(4,812)		2,936		0001
Purchased Call/S&P 500 INDEX/SPXA210S0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/08/2024	07/07/2025	1	330,000	100		8,745		4,517		9,959	(2,005)		(2,222)		1,184		0001
Purchased Call/S&P 500 INDEX/SPX921ZSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2024	07/01/2025	1	353,000	100		7,872		3,925		9,281	(1,952)		(1,995)		1,246		0001
Purchased Call/S&P 500 INDEX/SPXD172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	09/22/2025	1	550,000	100		9,295		6,779		10,018	(154)		(2,362)		2,343		0001
Purchased Call/S&P 500 INDEX/SPXA210S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/10/2024	07/10/2025	1	530,000	100		11,501		6,020		12,923	(2,566)		(2,915)		1,917		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	362,000	100		7,023		4,450		7,950	(793)		(1,780)		1,440		0001
Purchased Call/S&P 500 INDEX/SPXL13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	911,000	100		19,587		12,086		23,711	(2,536)		(4,964)		3,576		0001
Purchased Call/S&P 500 INDEX/SPXL13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	505,000	100		11,363		6,386		13,928	(2,097)		(2,880)		1,892		0001
Purchased Call/S&P 500 INDEX/SPXM135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/15/2025	1	525,000	100		9,870		7,007		11,116	(354)		(2,508)		2,207		0001
Purchased Call/S&P 500 INDEX/SPXL13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	546,000	100		13,541		6,808		16,029	(3,292)		(3,441)		1,933		0001
Purchased Call/S&P 500 INDEX/SPX921ZSO	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2024	06/30/2025	1	411,000	100		9,987		4,966		11,827	(2,483)		(2,538)		1,447		0001
Purchased Call/S&P 500 INDEX/SPXA213SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/20/2024	08/20/2025	1	504,000	100		10,433		6,639		11,705	(1,150)		(2,644)		2,009		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXA211$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/23/2024	07/23/2025	1	531,000	100		11,841		6,622		13,702	(2,218)		(3,001)		1,985		0001
Purchased Call/S&P 500 INDEX/SPXA213$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	08/21/2025	1	536,000	100		11,095		7,091		12,333	(1,192)		(2,812)		2,141		0001
Purchased Call/S&P 500 INDEX/SPXA214$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/30/2024	09/02/2025	1	622,000	100		12,938		8,696		14,130	(962)		(3,279)		2,548		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	329,525	100		5,800		5,592		5,051			(208)		1,616		0001
Purchased Call/S&P 500 INDEX/SPXD175$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2024	10/29/2025	1	167,207	100		2,776		2,302		2,831			(474)		760		0001
Purchased Call/S&P 500 INDEX/SPXA21ES$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/16/2024	12/15/2025	1	509,000	100		9,824		9,444		8,447			(380)		2,489		0001
Purchased Call/S&P 500 INDEX/SPXD174$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2024	10/13/2025	1	446,000	100		9,946		7,830		10,323			(2,116)		1,974		0001
Purchased Call/S&P 500 INDEX/SPXD175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	198,812	100		3,261		2,686		3,328			(575)		901		0001
Purchased Call/S&P 500 INDEX/SPXD176$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	293,053	100		6,447		5,488		6,318			(959)		1,350		0001
Purchased Call/S&P 500 INDEX/SPXD175$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	390,586	100		9,374		7,686		9,733			(1,688)		1,762		0001
Purchased Call/S&P 500 INDEX/SPXA21B$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	249,173	100		3,464		2,996		3,155			(468)		1,157		0001
Purchased Call/S&P 500 INDEX/SPXM13P$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	203,311	100		2,806		2,736		2,808			(70)		1,000		0001
Purchased Call/S&P 500 INDEX/SPXM13H$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	227,057	100		3,315		2,886		3,136			(429)		1,058		0001
Purchased Call/S&P 500 INDEX/SPXM13I$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	195,062	100		2,438		2,170		2,385			(269)		919		0001
Purchased Call/S&P 500 INDEX/SPXM13H$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	1	213,193	100		3,432		3,014		3,284			(418)		995		0001
Purchased Call/S&P 500 INDEX/SPXM13J$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	1	178,127	100		2,440		2,238		2,267			(203)		849		0001
Purchased Call/S&P 500 INDEX/SPXM13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	1	195,846	100		3,290		2,910		3,228			(381)		920		0001
Purchased Call/S&P 500 INDEX/SPXM130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	262,653	100		3,309		3,173		2,996			(137)		1,284		0001
Purchased Call/S&P 500 INDEX/SPXM13N$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	245,520	100		5,058		4,834		4,589			(224)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXM130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/22/2025	1	516,000	100		7,585		7,459		7,142			(126)		2,548		0001
Purchased Call/S&P 500 INDEX/SPXM13Q$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	202,225	100		2,831		2,792		2,579			(39)		1,001		0001
Purchased Call/S&P 500 INDEX/SPXD174$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	729,916	100		13,138		10,388		13,504			(2,751)		3,242		0001
Purchased Call/S&P 500 INDEX/SPXD176$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	230,436	100		4,931		4,103		5,073			(829)		1,050		0001
Purchased Call/S&P 500 INDEX/SPXM13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	293,344	100		4,430		4,112		3,913			(317)		1,411		0001
Purchased Call/S&P 500 INDEX/SPXM13M$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	368,758	100		5,310		4,988		4,681			(322)		1,785		0001
Purchased Call/S&P 500 INDEX/SPXM13I$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	218,824	100		3,217		2,887		3,076			(330)		1,032		0001
Purchased Call/S&P 500 INDEX/SPXM13M$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	372,540	100		5,365		5,069		4,882			(296)		1,808		0001
Purchased Call/S&P 500 INDEX/SPXM13S$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	173,249	100		2,096		2,096		2,034					866		0001
Purchased Call/S&P 500 INDEX/SPXM13N$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	164,605	100		2,140		2,028		1,892			(112)		800		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	277,003	100		3,601		3,462		3,204			(139)		1,356		0001
Purchased Call/S&P 500 INDEX/SPXA21ASM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	933,318	100		19,413		16,472		19,846			(2,941)		4,294		0001
Purchased Call/S&P 500 INDEX/SPXM13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	199,121	100		3,425		3,170		3,094			(255)		957		0001
Purchased Call/S&P 500 INDEX/SPXM13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,459,113	100		25,534		22,078		23,870			(3,456)		6,767		0001
Purchased Call/S&P 500 INDEX/SPXM13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	212,758	100		2,979		2,970		2,809			(8)		1,061		0001
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/13/2025	1	235,352	100		4,589		3,613		4,604			(976)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXM130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	204,533	100		2,945		2,929		2,678			(16)		1,016		0001
Purchased Call/S&P 500 INDEX/SPXM13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	947,243	100		19,703		19,268		19,104			(434)		4,677		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	262,785	100		4,835		4,196		4,457			(639)		1,223		0001
Purchased Call/S&P 500 INDEX/SPXD176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	497,651	100		11,894		9,983		12,661			(1,911)		2,271		0001
Purchased Call/S&P 500 INDEX/SPXM13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/08/2025	1	540,000	100		10,746		10,123		9,745			(623)		2,614		0001
Purchased Call/S&P 500 INDEX/SPXD175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	241,274	100		4,970		4,039		5,177			(931)		1,086		0001
Purchased Call/S&P 500 INDEX/SPXA21ESL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/18/2024	12/18/2025	1	592,000	100		17,050		16,486		16,607			(564)		2,907		0001
Purchased Call/S&P 500 INDEX/SPXM13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,081,197	100		15,029		12,669		15,890			(2,360)		4,958		0001
Purchased Call/S&P 500 INDEX/SPXM13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	192,236	100		3,057		2,810		2,772			(246)		917		0001
Purchased Call/S&P 500 INDEX/SPXM13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	870,658	100		13,060		10,577		13,157			(2,482)		3,914		0001
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	539,582	100		7,015		6,319		6,613			(696)		2,558		0001
Purchased Call/S&P 500 INDEX/SPXM131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	202,691	100		3,182		2,823		3,099			(359)		953		0001
Purchased Call/S&P 500 INDEX/SPXM13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/01/2025	1	1,017,000	100		16,170		14,920		14,539			(1,251)		4,872		0001
Purchased Call/S&P 500 INDEX/SPXM13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	347,690	100		5,598		5,058		5,248			(540)		1,650		0001
Purchased Call/S&P 500 INDEX/SPXA217SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/01/2024	10/01/2025	1	1,450,000	100		25,230		18,975		26,607			(6,255)		6,282		0001
Purchased Call/S&P 500 INDEX/SPXM13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	317,807	100		4,704		4,275		4,300			(429)		1,511		0001
Purchased Call/S&P 500 INDEX/SPXM13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	260,091	100		3,797		3,212		4,033			(586)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXM13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	908,444	100		11,991		10,571		11,976			(1,420)		4,260		0001
Purchased Call/S&P 500 INDEX/SPXM13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	345,795	100		5,222		4,889		4,646			(333)		1,666		0001
Purchased Call/S&P 500 INDEX/SPXM13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	431,956	100		7,300		6,717		6,642			(583)		2,069		0001
Purchased Call/S&P 500 INDEX/SPXM13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	497,586	100		7,315		6,891		6,613			(423)		2,412		0001
Purchased Call/S&P 500 INDEX/SPXM13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	224,645	100		2,808		2,808		2,763					1,122		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	1	490,000	4906.19		3,283		273		4,850	(2,177)		(833)		714		0001
Purchased Call/S&P 500 INDEX/SPXB05HSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	1	482,000	4906.19		7,278		605		11,206	(4,826)		(1,848)		702		0001
Purchased Call/S&P 500 INDEX/SPXB05ISJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	1	1,203,000	4995.06		8,060		819		11,834	(5,197)		(2,044)		1,941		0001
Purchased Call/S&P 500 INDEX/SPXB05JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/09/2024	02/06/2025	1	400,927	.4950		7,348		737		10,764	(4,736)		(1,874)		638		0001
Purchased Call/S&P 500 INDEX/SPXB05JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2024	02/21/2025	1	441,000	4981.8		5,027		704		7,529	(3,049)		(1,274)		832		0001
Purchased Call/S&P 500 INDEX/SPXB05KSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/06/2024	03/06/2025	1	2,065,000	5104.76		13,423		2,367		19,753	(7,649)		(3,407)		4,357		0001
Purchased Call/S&P 500 INDEX/SPXB05LST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2025	1	2,194,000	5248.49		15,139		3,545		21,138	(7,756)		(3,838)		5,325		0001
Purchased Call/S&P 500 INDEX/SPXB05LSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2025	1	411,000	5248.49		7,521		1,761		11,004	(3,853)		(1,907)		998		0001
Purchased Call/S&P 500 INDEX/SPXB05LSX	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/28/2025	1	643,000	5254.35		3,151		751		4,423	(1,606)		(795)		1,570		0001
Purchased Call/S&P 500 INDEX/SPXB05LSY	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/28/2025	1	2,536,000	5254.35		16,484		3,927		23,227	(8,400)		(4,157)		6,191		0001
Purchased Call/S&P 500 INDEX/SPXB05LSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2024	03/31/2025	1	962,000	5254.35		6,253		1,529		8,798	(3,160)		(1,564)		2,388		0001
Purchased Call/S&P 500 INDEX/SPXC170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2025	1	521,000	4763.54		3,439		66		5,201	(2,499)		(873)		386		0001
Purchased Call/S&P 500 INDEX/SPXC170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/10/2025	1	1,133,000	4783.45		7,591		188		11,303	(5,476)		(1,928)		938		0001
Purchased Call/S&P 500 INDEX/SPXC17PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/10/2024	01/10/2025	1	504,000	4783.45		7,157		177		11,061	(5,162)		(1,818)		417		0001
Purchased Call/S&P 500 INDEX/SPXC17PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	1	699,000	4780.24		4,613		115		6,973	(3,324)		(1,174)		578		0001
Purchased Call/S&P 500 INDEX/SPXC17PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	1	758,000	4780.24		8,565		214		13,233	(6,172)		(2,179)		627		0001
Purchased Call/S&P 500 INDEX/SPXC17PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/11/2024	01/10/2025	1	413,000	4780.24		7,393		185		11,742	(5,327)		(1,881)		342		0001
Purchased Call/S&P 500 INDEX/SPXC17PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/17/2024	01/17/2025	1	345,000	4739.21		5,934		261		9,276	(4,167)		(1,506)		372		0001
Purchased Call/S&P 500 INDEX/SPXC170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/17/2025	1	431,398	.4847		8,497		381		12,847	(5,917)		(2,199)		466		0001
Purchased Call/S&P 500 INDEX/SPXC170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2025	1	737,000	4924.97		4,864		388		7,299	(3,243)		(1,234)		1,056		0001
Purchased Call/S&P 500 INDEX/SPXC170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2025	1	627,000	4924.97		9,656		769		14,895	(6,437)		(2,449)		899		0001
Purchased Call/S&P 500 INDEX/SPXC17RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2025	1	728,000	4954.23		4,805		475		7,179	(3,111)		(1,218)		1,159		0001
Purchased Call/S&P 500 INDEX/SPXC17RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2025	1	355,000	5021.84		4,899		565		7,470	(3,092)		(1,242)		609		0001
Purchased Call/S&P 500 INDEX/SPXC17RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2025	1	611,000	4953.17		4,033		476		6,000	(2,534)		(1,022)		1,061		0001
Purchased Call/S&P 500 INDEX/SPXC17RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2025	1	490,000	4953.17		7,546		891		11,531	(4,742)		(1,913)		851		0001
Purchased Call/S&P 500 INDEX/SPXC17TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	1	811,000	5150.48		5,272		1,051		7,661	(2,888)		(1,332)		1,813		0001
Purchased Call/S&P 500 INDEX/SPXC17TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/14/2024	03/14/2025	1	489,000	5150.48		7,091		1,414		10,573	(3,885)		(1,791)		1,093		0001
Purchased Call/S&P 500 INDEX/SPXG00X86	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/09/2024	01/09/2025	1	367,000	4756.5		4,184		92		6,404	(3,029)		(1,063)		288		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00Y$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/13/2025	1	458,000	4783.83		5,175		172		7,996	(3,695)		(1,309)		432		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/16/2024	01/16/2025	1	706,000	4765.98		4,730		195		7,035	(3,334)		(1,201)		739		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	01/17/2025	1	1,203,000	4780.94		8,060		357		11,984	(5,653)		(2,050)		1,298		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	01/17/2025	1	587,000	4780.94		7,631		338		11,695	(5,352)		(1,941)		633		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/19/2024	01/17/2025	1	613,000	4839.81		7,172		319		10,989	(5,024)		(1,829)		661		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	827,000	4850.43		5,127		296		7,653	(3,530)		(1,301)		1,015		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2025	1	391,000	4850.43		4,731		273		7,274	(3,257)		(1,201)		480		0001
Purchased Call/S&P 500 INDEX/SPXH000$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/24/2025	1	635,000	4894.16		4,255		271		6,307	(2,902)		(1,081)		814		0001
Purchased Call/S&P 500 INDEX/SPXH000$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/24/2025	1	590,000	4894.16		6,726		429		10,253	(4,588)		(1,709)		756		0001
Purchased Call/S&P 500 INDEX/SPXH004$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/14/2025	1	2,153,000	5005.57		14,425		1,768		21,079	(8,996)		(3,661)		3,780		0001
Purchased Call/S&P 500 INDEX/SPXH004$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/14/2025	1	996,000	5005.57		14,243		1,746		21,419	(8,882)		(3,615)		1,749		0001
Purchased Call/S&P 500 INDEX/SPXH004$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/18/2025	1	837,000	5005.57		5,608		742		8,188	(3,459)		(1,407)		1,533		0001
Purchased Call/S&P 500 INDEX/SPXH004$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	02/19/2025	1	483,000	5005.57		3,236		436		4,722	(1,991)		(810)		894		0001
Purchased Call/S&P 500 INDEX/SPXH004$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2025	1	1,391,000	5088.8		9,737		1,471		14,145	(5,821)		(2,445)		2,724		0001
Purchased Call/S&P 500 INDEX/SPXH005$R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2025	1	1,088,000	5069.53		7,181		1,105		10,539	(4,257)		(1,819)		2,150		0001
Purchased Call/S&P 500 INDEX/SPXH005$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/26/2024	02/26/2025	1	605,000	5069.53		10,588		1,629		16,052	(6,277)		(2,681)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXH006$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	02/28/2025	1	2,551,000	5137.08		16,837		2,713		24,487	(9,852)		(4,272)		5,128		0001
Purchased Call/S&P 500 INDEX/SPXH006$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2025	1	1,094,000	5137.08		7,220		1,213		10,485	(4,191)		(1,816)		2,254		0001
Purchased Call/S&P 500 INDEX/SPXH006$W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/01/2024	03/03/2025	1	414,000	5137.08		6,458		1,085		9,675	(3,748)		(1,625)		853		0001
Purchased Call/S&P 500 INDEX/SPXH007$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2024	03/04/2025	1	665,000	5130.95		4,389		750		6,370	(2,525)		(1,114)		1,381		0001
Purchased Call/S&P 500 INDEX/SPXH007$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/04/2024	03/04/2025	1	391,000	5130.95		4,888		835		7,282	(2,812)		(1,241)		812		0001
Purchased Call/S&P 500 INDEX/SPXH007$G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/05/2024	03/05/2025	1	1,163,000	5078.65		7,560		1,312		11,189	(4,329)		(1,919)		2,435		0001
Purchased Call/S&P 500 INDEX/SPXH008$0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/07/2025	1	931,000	5157.36		6,052		1,090		8,859	(3,432)		(1,530)		1,979		0001
Purchased Call/S&P 500 INDEX/SPXH008$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	03/07/2025	1	709,000	5157.36		10,068		1,813		15,110	(5,710)		(2,545)		1,507		0001
Purchased Call/S&P 500 INDEX/SPXH008$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/07/2025	1	2,055,000	5123.69		13,563		2,449		19,635	(7,676)		(3,438)		4,369		0001
Purchased Call/S&P 500 INDEX/SPXH008$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	03/10/2025	1	1,098,000	5123.69		7,247		1,358		10,477	(4,068)		(1,822)		2,387		0001
Purchased Call/S&P 500 INDEX/SPXH009$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	1,397,000	5165.31		9,220		1,803		13,209	(5,077)		(2,339)		3,102		0001
Purchased Call/S&P 500 INDEX/SPXH009$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2025	1	665,000	5165.31		10,441		2,042		15,624	(5,749)		(2,649)		1,477		0001
Purchased Call/S&P 500 INDEX/SPXH009$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/18/2024	03/18/2025	1	450,000	5149.42		6,165		1,291		9,094	(3,311)		(1,564)		1,033		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/03/2024	01/03/2025	1	977,000	4704.81		6,546		36		9,760	(4,847)		(1,663)		443		0001
Purchased Call/S&P 500 INDEX/SPXX13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/03/2024	01/03/2025	1	586,000	4704.81		6,739		37		10,244	(4,990)		(1,712)		266		0001
Purchased Call/S&P 500 INDEX/SPXX13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/03/2024	01/02/2025	1	943,823	4743		5,646		16		8,749	(4,192)		(1,438)		349		0001
Purchased Call/S&P 500 INDEX/SPXX13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/03/2024	01/02/2025	1	479,026	4743		5,389		15		8,477	(4,001)		(1,373)		177		0001
Purchased Call/S&P 500 INDEX/SPXX13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/04/2024	01/03/2025	1	786,000	4688.68		5,266		29		7,852	(3,896)		(1,341)		356		0001
Purchased Call/S&P 500 INDEX/SPXX13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/04/2024	01/03/2025	1	518,000	4688.68		6,216		34		9,573	(4,598)		(1,583)		235		0001
Purchased Call/S&P 500 INDEX/SPXX13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/05/2024	01/03/2025	1	836,000	4697.24		5,518		31		8,351	(4,078)		(1,409)		379		0001
Purchased Call/S&P 500 INDEX/SPXX13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/05/2024	01/03/2025	1	398,000	4697.24		4,617		26		7,156	(3,412)		(1,179)		180		0001
Purchased Call/S&P 500 INDEX/SPXX13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/05/2024	01/06/2025	1	592,000	4697.24		3,907		54		5,912	(2,864)		(990)		380		0001
Purchased Call/S&P 500 INDEX/SPXX13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/05/2024	01/06/2025	1	569,000	4697.24		6,430		89		9,944	(4,713)		(1,628)		365		0001
Purchased Call/S&P 500 INDEX/SPXX13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/05/2024	01/07/2025	1	1,002,000	4697.24		6,613		109		10,004	(4,834)		(1,670)		694		0001
Purchased Call/S&P 500 INDEX/SPXX13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/05/2024	01/07/2025	1	315,000	4697.24		3,875		64		5,975	(2,832)		(978)		218		0001
Purchased Call/S&P 500 INDEX/SPXX13BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/08/2024	01/08/2025	1	596,000	4763.54		2,980		57		4,461	(2,166)		(757)		441		0001
Purchased Call/S&P 500 INDEX/SPXX13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/08/2024	01/08/2025	1	558,000	4763.54		6,696		129		10,303	(4,866)		(1,701)		413		0001
Purchased Call/S&P 500 INDEX/SPXX13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/08/2024	01/03/2025	1	354,815	4731		6,688		37		10,416	(4,928)		(1,723)		161		0001
Purchased Call/S&P 500 INDEX/SPXX13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/08/2024	01/03/2025	1	380,198	4694		7,519		42		11,409	(5,540)		(1,937)		172		0001
Purchased Call/S&P 500 INDEX/SPXX13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/09/2024	01/09/2025	1	546,000	4756.5		3,658		80		5,449	(2,649)		(929)		429		0001
Purchased Call/S&P 500 INDEX/SPXX13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/11/2024	01/09/2025	1	461,723	4760		8,423		188		13,168	(6,086)		(2,150)		363		0001
Purchased Call/S&P 500 INDEX/SPXX13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/10/2025	1	946,000	4783.83		6,244		157		9,440	(4,494)		(1,593)		783		0001
Purchased Call/S&P 500 INDEX/SPXX13DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/10/2025	1	457,000	4783.83		5,301		133		8,209	(3,816)		(1,353)		378		0001
Purchased Call/S&P 500 INDEX/SPXX13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/13/2025	1	655,000	4783.83		4,323		143		6,535	(3,086)		(1,094)		618		0001
Purchased Call/S&P 500 INDEX/SPXX13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/14/2025	1	842,000	4783.83		5,557		199		8,398	(3,956)		(1,402)		825		0001
Purchased Call/S&P 500 INDEX/SPXX13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/15/2025	1	392,000	4783.83		2,587		100		3,909	(1,837)		(651)		397		0001
Purchased Call/S&P 500 INDEX/SPXX13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/15/2025	1	388,000	4783.83		4,384		169		6,769	(3,113)		(1,103)		393		0001
Purchased Call/S&P 500 INDEX/SPXX13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/12/2024	01/10/2025	1	365,000	4783.83		6,899		173		10,927	(4,965)		(1,760)		302		0001
Purchased Call/S&P 500 INDEX/SPXX13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/16/2024	01/16/2025	1	388,000	4765.98		5,742		237		8,892	(4,048)		(1,458)		406		0001
Purchased Call/S&P 500 INDEX/SPXX13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/17/2024	01/17/2025	1	810,000	4739.21		7,938		349		12,103	(5,574)		(2,015)		874		0001
Purchased Call/S&P 500 INDEX/SPXX13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/19/2024	01/17/2025	1	751,000	4839.81		5,032		224		7,479	(3,525)		(1,283)		810		0001
Purchased Call/S&P 500 INDEX/SPXX13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	01/19/2024	01/17/2025	1	592,000	4839.81		3,966		176		5,896	(2,779)		(1,011)		639		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	1	945,000	4839.81		6,332		348		9,407	(4,387)		(1,596)		1,133		0001
Purchased Call/S&P 500 INDEX/SPXX13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	1	684,000	4839.81		7,866		432		11,916	(5,451)		(1,983)		820		0001
Purchased Call/S&P 500 INDEX/SPXX13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	1	523,000	4864.6		3,504		212		5,201	(2,403)		(889)		656		0001
Purchased Call/S&P 500 INDEX/SPXX13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	1	423,000	4864.6		4,865		294		7,360	(3,336)		(1,234)		531		0001
Purchased Call/S&P 500 INDEX/SPXX13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	1	1,163,000	4868.55		7,792		492		11,560	(5,322)		(1,977)		1,491		0001
Purchased Call/S&P 500 INDEX/SPXX13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	1	671,000	4868.55		7,717		488		11,670	(5,271)		(1,958)		860		0001
Purchased Call/S&P 500 INDEX/SPXX13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	1	445,000	4894.16		8,099		516		12,596	(5,525)		(2,058)		571		0001
Purchased Call/S&P 500 INDEX/SPXX13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	1	1,149,000	4890.97		7,698		492		11,418	(5,245)		(1,961)		1,473		0001
Purchased Call/S&P 500 INDEX/SPXX13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	1	378,000	4890.97		4,574		292		6,948	(3,116)		(1,165)		485		0001
Purchased Call/S&P 500 INDEX/SPXX13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	1	715,000	4890.97		4,791		343		7,102	(3,237)		(1,210)		972		0001
Purchased Call/S&P 500 INDEX/SPXX13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	1	416,000	4890.97		4,742		340		7,230	(3,205)		(1,198)		566		0001
Purchased Call/S&P 500 INDEX/SPXX13HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	1	682,000	4890.97		4,569		339		6,771	(3,079)		(1,151)		944		0001
Purchased Call/S&P 500 INDEX/SPXX13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	1	454,000	4890.97		7,400		549		11,487	(4,987)		(1,864)		629		0001
Purchased Call/S&P 500 INDEX/SPXX13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	1	732,000	4927.93		4,904		377		7,257	(3,283)		(1,244)		1,032		0001
Purchased Call/S&P 500 INDEX/SPXX13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	1	375,000	4927.93		4,650		358		7,061	(3,113)		(1,180)		529		0001
Purchased Call/S&P 500 INDEX/SPXX13ISK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	1	1,474,000	4845.65		9,876		814		14,608	(6,557)		(2,505)		2,148		0001
Purchased Call/S&P 500 INDEX/SPXX13ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	1	510,000	4845.65		5,967		492		9,095	(3,962)		(1,514)		743		0001
Purchased Call/S&P 500 INDEX/SPXX13ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	1	1,275,000	4958.61		8,670		723		12,609	(5,740)		(2,207)		1,858		0001
Purchased Call/S&P 500 INDEX/SPXX13ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	1	427,000	4958.61		5,935		495		9,072	(3,930)		(1,511)		622		0001
Purchased Call/S&P 500 INDEX/SPXX13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	1	1,266,000	4958.61		8,609		783		12,511	(5,653)		(2,173)		1,932		0001
Purchased Call/S&P 500 INDEX/SPXX13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	1	447,000	4958.61		5,096		463		7,726	(3,346)		(1,286)		682		0001
Purchased Call/S&P 500 INDEX/SPXX13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	1	704,000	4958.61		4,787		447		6,951	(3,135)		(1,205)		1,090		0001
Purchased Call/S&P 500 INDEX/SPXX13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	1	840,000	4942.81		5,544		533		8,292	(3,605)		(1,406)		1,319		0001
Purchased Call/S&P 500 INDEX/SPXX13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	1	449,000	4954.23		5,388		533		8,184	(3,489)		(1,366)		715		0001
Purchased Call/S&P 500 INDEX/SPXX13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/06/2024	02/04/2025	1	461,151	4959		6,819		640		10,645	(4,440)		(1,739)		714		0001
Purchased Call/S&P 500 INDEX/SPXX13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	1	534,000	4995.06		7,369		749		11,279	(4,752)		(1,868)		862		0001
Purchased Call/S&P 500 INDEX/SPXX13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	1	898,000	4997.91		5,927		607		8,832	(3,816)		(1,503)		1,449		0001
Purchased Call/S&P 500 INDEX/SPXX13KSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	1	394,000	4997.91		5,674		582		8,707	(3,653)		(1,439)		636		0001
Purchased Call/S&P 500 INDEX/SPXX13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/07/2025	1	1,218,000	5026.61		8,039		826		11,965	(5,168)		(2,045)		1,965		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/07/2025	1	418,000	5026.61		5,894		606		9,020	(3,789)		(1,499)		674		0001
Purchased Call/S&P 500 INDEX/SPXX13KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	1	652,000	5026.61		4,303		474		6,398	(2,744)		(1,085)		1,093		0001
Purchased Call/S&P 500 INDEX/SPXX13KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	1	616,000	5026.61		8,316		916		12,676	(5,302)		(2,097)		1,032		0001
Purchased Call/S&P 500 INDEX/SPXX13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	1	1,207,000	5026.61		7,966		897		11,833	(5,065)		(2,003)		2,047		0001
Purchased Call/S&P 500 INDEX/SPXX13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	1	393,000	5026.61		5,188		584		7,887	(3,299)		(1,305)		667		0001
Purchased Call/S&P 500 INDEX/SPXX13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	02/12/2025	1	1,074,000	5021.84		7,088		818		10,521	(4,474)		(1,797)		1,843		0001
Purchased Call/S&P 500 INDEX/SPXX13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	1	531,000	5000.62		3,186		385		4,678	(1,993)		(807)		932		0001
Purchased Call/S&P 500 INDEX/SPXX13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	1	392,000	5000.62		5,880		711		8,999	(3,679)		(1,490)		688		0001
Purchased Call/S&P 500 INDEX/SPXX13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	1	1,365,000	5029.73		9,009		1,101		13,340	(5,628)		(2,280)		2,396		0001
Purchased Call/S&P 500 INDEX/SPXX13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	1	448,000	5029.73		5,510		673		8,307	(3,442)		(1,395)		787		0001
Purchased Call/S&P 500 INDEX/SPXX13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2024	02/19/2025	1	351,000	5005.57		4,668		628		7,023	(2,872)		(1,168)		650		0001
Purchased Call/S&P 500 INDEX/SPXX13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	1	1,044,000	4975.51		6,890		946		10,201	(4,198)		(1,746)		1,951		0001
Purchased Call/S&P 500 INDEX/SPXX13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	1	430,000	4975.51		5,547		762		8,391	(3,380)		(1,405)		804		0001
Purchased Call/S&P 500 INDEX/SPXX13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	1,291,000	4981.8		8,521		1,194		12,601	(5,168)		(2,159)		2,436		0001
Purchased Call/S&P 500 INDEX/SPXX13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	479,000	4981.8		7,808		1,094		11,894	(4,736)		(1,978)		904		0001
Purchased Call/S&P 500 INDEX/SPXX13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	773,000	5087.03		5,179		732		7,493	(3,136)		(1,312)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXX130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	552,000	5087.03		8,004		1,131		12,005	(4,846)		(2,027)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXX130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	1	975,000	5088.8		6,435		912		9,450	(3,889)		(1,634)		1,840		0001
Purchased Call/S&P 500 INDEX/SPXX130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	1	469,000	5088.8		6,332		897		9,522	(3,827)		(1,608)		885		0001
Purchased Call/S&P 500 INDEX/SPXX130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	1	1,000,000	5088.8		6,600		982		9,678	(3,956)		(1,662)		1,941		0001
Purchased Call/S&P 500 INDEX/SPXX130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	1	400,000	5088.8		5,160		768		7,724	(3,093)		(1,299)		776		0001
Purchased Call/S&P 500 INDEX/SPXX13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	1	722,000	5078.18		4,765		746		6,967	(2,812)		(1,207)		1,439		0001
Purchased Call/S&P 500 INDEX/SPXX13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	1	489,000	5078.18		7,335		1,149		11,050	(4,329)		(1,858)		975		0001
Purchased Call/S&P 500 INDEX/SPXX13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/28/2024	02/28/2025	1	1,414,000	5069.76		9,757		1,555		14,319	(5,731)		(2,471)		2,842		0001
Purchased Call/S&P 500 INDEX/SPXX130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	1	583,000	5137.08		6,530		1,052		9,752	(3,821)		(1,657)		1,172		0001
Purchased Call/S&P 500 INDEX/SPXX130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	1	547,000	5137.08		9,463		1,525		14,327	(5,537)		(2,401)		1,100		0001
Purchased Call/S&P 500 INDEX/SPXX130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	1	947,906	5096		6,097		982		8,771	(3,568)		(1,547)		1,906		0001
Purchased Call/S&P 500 INDEX/SPXX130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	1	428,087	5096		6,266		1,009		9,183	(3,666)		(1,590)		861		0001
Purchased Call/S&P 500 INDEX/SPXX13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	1	510,000	5078.65		7,140		1,239		10,740	(4,088)		(1,812)		1,068		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/06/2024	03/06/2025	1	623,000	5104.76		9,781		1,724		14,827	(5,574)		(2,483)		1,315		0001
Purchased Call/S&P 500 INDEX/SPXX13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/08/2024	03/07/2025	1	401,000	5123.69		4,491		811		6,674	(2,542)		(1,139)		853		0001
Purchased Call/S&P 500 INDEX/SPXX13SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/08/2024	03/07/2025	1	433,000	5123.69		7,448		1,345		11,284	(4,215)		(1,888)		921		0001
Purchased Call/S&P 500 INDEX/SPXX13SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/08/2024	03/10/2025	1	477,000	5123.69		6,058		1,135		9,052	(3,400)		(1,523)		1,037		0001
Purchased Call/S&P 500 INDEX/SPXX13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/11/2024	03/11/2025	1	512,000	5117.94		3,328		633		4,872	(1,851)		(844)		1,121		0001
Purchased Call/S&P 500 INDEX/SPXX13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/11/2024	03/11/2025	1	543,000	5117.94		7,385		1,404		11,066	(4,107)		(1,874)		1,189		0001
Purchased Call/S&P 500 INDEX/SPXX13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/12/2024	03/12/2025	1	1,052,000	5175.27		6,207		1,197		8,934	(3,435)		(1,575)		2,320		0001
Purchased Call/S&P 500 INDEX/SPXX13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/12/2024	03/12/2025	1	407,000	5175.27		5,169		997		7,646	(2,861)		(1,312)		898		0001
Purchased Call/S&P 500 INDEX/SPXX13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/15/2024	03/14/2025	1	2,249,000	5117.09		14,843		2,969		21,327	(8,115)		(3,760)		5,029		0001
Purchased Call/S&P 500 INDEX/SPXX13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/15/2024	03/14/2025	1	958,000	5117.09		10,730		2,146		15,857	(5,866)		(2,718)		2,142		0001
Purchased Call/S&P 500 INDEX/SPXX13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/15/2024	03/14/2025	1	859,000	5117.09		15,290		3,058		23,060	(8,359)		(3,873)		1,921		0001
Purchased Call/S&P 500 INDEX/SPXX13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/15/2024	03/17/2025	1	918,000	5117.09		6,059		1,252		8,694	(3,285)		(1,522)		2,094		0001
Purchased Call/S&P 500 INDEX/SPXX13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/15/2024	03/17/2025	1	509,000	5117.09		7,584		1,567		11,273	(4,112)		(1,905)		1,161		0001
Purchased Call/S&P 500 INDEX/SPXX13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/18/2024	03/18/2025	1	612,000	5149.42		4,039		846		5,764	(2,169)		(1,025)		1,405		0001
Purchased Call/S&P 500 INDEX/SPXX13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/19/2024	03/19/2025	1	803,000	5178.51		5,862		1,243		8,271	(3,132)		(1,487)		1,856		0001
Purchased Call/S&P 500 INDEX/SPXX13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/20/2024	03/20/2025	1	1,638,000	5224.62		10,647		2,288		15,203	(5,659)		(2,700)		3,810		0001
Purchased Call/S&P 500 INDEX/SPXX13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/20/2024	03/20/2025	1	404,000	5224.62		6,343		1,363		9,300	(3,371)		(1,609)		940		0001
Purchased Call/S&P 500 INDEX/SPXX13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/21/2024	03/21/2025	1	626,000	5241.53		4,132		904		5,786	(2,185)		(1,043)		1,465		0001
Purchased Call/S&P 500 INDEX/SPXX13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/21/2024	03/21/2025	1	670,000	5241.53		9,313		2,038		13,534	(4,924)		(2,351)		1,568		0001
Purchased Call/S&P 500 INDEX/SPXX13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/22/2024	03/21/2025	1	2,376,000	5234.18		15,444		3,389		21,991	(8,146)		(3,909)		5,562		0001
Purchased Call/S&P 500 INDEX/SPXX13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/22/2024	03/21/2025	1	936,000	5234.18		10,483		2,300		15,101	(5,530)		(2,653)		2,191		0001
Purchased Call/S&P 500 INDEX/SPXX13VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/22/2024	03/21/2025	1	517,000	5234.18		9,306		2,042		13,731	(4,909)		(2,355)		1,210		0001
Purchased Call/S&P 500 INDEX/SPXX13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/22/2024	03/24/2025	1	464,000	5234.18		3,016		681		4,288	(1,578)		(757)		1,106		0001
Purchased Call/S&P 500 INDEX/SPXX13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/22/2024	03/24/2025	1	443,000	5234.18		5,626		1,271		8,144	(2,943)		(1,412)		1,056		0001
Purchased Call/S&P 500 INDEX/SPXX13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/25/2024	03/25/2025	1	451,000	5218.19		2,886		660		4,175	(1,495)		(732)		1,082		0001
Purchased Call/S&P 500 INDEX/SPXX13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/25/2024	03/25/2025	1	590,000	5218.19		7,965		1,821		11,674	(4,124)		(2,019)		1,415		0001
Purchased Call/S&P 500 INDEX/SPXX13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/26/2024	03/26/2025	1	619,000	5203.58		4,024		931		5,738	(2,072)		(1,020)		1,494		0001
Purchased Call/S&P 500 INDEX/SPXX13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/28/2024	03/28/2025	1	1,350,000	5254.35		14,985		3,570		21,548	(7,636)		(3,779)		3,295		0001
Purchased Call/S&P 500 INDEX/SPXX13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/28/2024	03/28/2025	1	954,000	5254.35		17,172		4,091		25,055	(8,751)		(4,330)		2,329		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXX13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	03/28/2024	03/31/2025	1	647,000	5254.35		9,705		2,373		14,088	(4,905)		(2,427)		1,606		0001
Purchased Call/S&P 500 INDEX/SPXL132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/19/2024	04/17/2025	1	1,023,000	4967.23		11,355		3,353		16,820	(5,130)		(2,872)		2,769		0001
Purchased Call/S&P 500 INDEX/SPXL137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/09/2024	05/09/2025	1	516,000	5214.08		6,553		2,324		9,209	(2,585)		(1,644)		1,534		0001
Purchased Call/S&P 500 INDEX/SPXL132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/18/2024	04/17/2025	1	710,000	5011.12		4,615		1,359		6,653	(2,092)		(1,164)		1,922		0001
Purchased Call/S&P 500 INDEX/SPXL13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/21/2024	05/21/2025	1	972,000	5321.41		6,415		2,474		8,457	(2,320)		(1,621)		3,021		0001
Purchased Call/S&P 500 INDEX/SPXL133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/26/2024	04/25/2025	1	1,669,000	5099.96		10,849		3,435		15,392	(4,679)		(2,734)		4,684		0001
Purchased Call/S&P 500 INDEX/SPXX13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/05/2024	04/04/2025	1	804,000	5204.34		8,924		2,305		12,890	(4,364)		(2,255)		2,040		0001
Purchased Call/S&P 500 INDEX/SPXL133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/23/2024	04/23/2025	1	333,000	5070.55		4,196		1,295		6,156	(1,839)		(1,062)		926		0001
Purchased Call/S&P 500 INDEX/SPXL13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/23/2024	05/23/2025	1	585,000	5267.84		3,920		1,546		5,144	(1,396)		(977)		1,831		0001
Purchased Call/S&P 500 INDEX/SPXL13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/22/2024	05/22/2025	1	1,561,000	5307.01		10,927		4,244		14,289	(3,922)		(2,761)		4,868		0001
Purchased Call/S&P 500 INDEX/SPXL13GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/14/2024	06/13/2025	1	907,000	5431.6		10,340		4,682		13,147	(3,068)		(2,590)		3,040		0001
Purchased Call/S&P 500 INDEX/SPXL132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/19/2024	04/21/2025	1	540,000	4967.23		7,938		2,405		11,890	(3,547)		(1,985)		1,489		0001
Purchased Call/S&P 500 INDEX/SPXL134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/29/2024	04/29/2025	1	655,000	5116.17		4,258		1,384		6,015	(1,796)		(1,077)		1,870		0001
Purchased Call/S&P 500 INDEX/SPXL13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/10/2024	06/10/2025	1	343,000	5360.79		4,150		1,829		5,374	(1,274)		(1,047)		1,139		0001
Purchased Call/S&P 500 INDEX/SPXL13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/17/2024	06/17/2025	1	437,000	5473.23		5,725		2,641		7,110	(1,647)		(1,437)		1,482		0001
Purchased Call/S&P 500 INDEX/SPXL139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/17/2024	05/19/2025	1	984,000	5303.27		6,396		2,432		8,613	(2,370)		(1,594)		3,036		0001
Purchased Call/S&P 500 INDEX/SPXL133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/26/2024	04/25/2025	1	813,000	5099.96		14,390		4,557		21,214	(6,207)		(3,627)		2,282		0001
Purchased Call/S&P 500 INDEX/SPXL13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/07/2024	06/06/2025	1	442,000	5346.99		8,442		3,658		11,195	(2,667)		(2,117)		1,449		0001
Purchased Call/S&P 500 INDEX/SPXL13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/30/2024	05/30/2025	1	1,294,000	5235.48		8,670		3,578		11,382	(2,922)		(2,170)		4,148		0001
Purchased Call/S&P 500 INDEX/SPXL13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/28/2024	06/27/2025	1	1,830,000	5460.48		12,261		6,028		15,016	(3,166)		(3,066)		6,390		0001
Purchased Call/S&P 500 INDEX/SPXL136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/08/2024	05/08/2025	1	1,522,000	5187.67		9,893		3,461		13,726	(3,930)		(2,502)		4,507		0001
Purchased Call/S&P 500 INDEX/SPXL13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/31/2024	05/30/2025	1	1,418,000	5277.51		9,501		3,932		12,401	(3,184)		(2,384)		4,545		0001
Purchased Call/S&P 500 INDEX/SPXX13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/01/2024	04/01/2025	1	789,000	5243.77		6,154		1,526		8,660	(3,069)		(1,560)		1,970		0001
Purchased Call/S&P 500 INDEX/SPXL13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/21/2024	05/21/2025	1	703,000	5321.41		7,311		2,820		9,748	(2,644)		(1,847)		2,185		0001
Purchased Call/S&P 500 INDEX/SPXL137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	05/09/2024	05/09/2025	1	862,000	5214.08		5,603		1,987		7,732	(2,210)		(1,406)		2,562		0001
Purchased Call/S&P 500 INDEX/SPXL133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/25/2024	04/25/2025	1	853,000	5048.42		5,545		1,751		7,920	(2,400)		(1,394)		2,394		0001
Purchased Call/S&P 500 INDEX/SPXL13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/10/2024	06/10/2025	1	550,000	5360.79		3,685		1,624		4,687	(1,131)		(930)		1,826		0001
Purchased Call/S&P 500 INDEX/SPXL13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	06/28/2024	06/30/2025	1	656,000	5460.48		4,395		2,179		5,378	(1,126)		(1,090)		2,310		0001
Purchased Call/S&P 500 INDEX/SPXL133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUI/ISFPU8IMPRO8K5P83	04/26/2024	04/28/2025	1	1,127,000	5099.96		7,326		2,361		10,383	(3,134)		(1,831)		3,204		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13G\$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	1	1,093,000	5421.03		7,323		3,268		9,145	(2,207)		(1,848)		3,652		0001
Purchased Call/S&P 500 INDEX/SPXL131\$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	529,000	5061.82		3,439		985		4,936	(1,583)		(871)		1,419		0001
Purchased Call/S&P 500 INDEX/SPXL130\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	409,000	5209.91		6,053		1,634		8,741	(2,886)		(1,533)		1,065		0001
Purchased Call/S&P 500 INDEX/SPXL13C\$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	495,000	5235.48		8,316		3,432		11,285	(2,802)		(2,081)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXL133\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	1	575,000	5071.63		10,408		3,240		15,341	(4,534)		(2,634)		1,607		0001
Purchased Call/S&P 500 INDEX/SPXL13G\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	460,000	5433.74		3,128		1,412		3,832	(934)		(782)		1,542		0001
Purchased Call/S&P 500 INDEX/SPXL13E\$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	1	523,000	5352.96		7,740		3,345		10,193	(2,460)		(1,936)		1,715		0001
Purchased Call/S&P 500 INDEX/SPXX13Z\$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	545,000	5211.49		7,739		1,961		11,199	(3,816)		(1,961)		1,376		0001
Purchased Call/S&P 500 INDEX/SPXL139\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	677,000	5308.15		10,697		3,949		14,677	(4,044)		(2,704)		2,059		0001
Purchased Call/S&P 500 INDEX/SPXX13Y\$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	433,000	5205.81		5,369		1,346		7,742	(2,663)		(1,361)		1,087		0001
Purchased Call/S&P 500 INDEX/SPXX13Z\$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	877,000	5147.21		5,788		1,491		8,140	(2,839)		(1,458)		2,225		0001
Purchased Call/S&P 500 INDEX/SPXL135\$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	1,498,000	5035.69		8,838		2,897		12,509	(3,705)		(2,236)		4,295		0001
Purchased Call/S&P 500 INDEX/SPXL13A\$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	1	427,000	5308.13		2,776		1,063		3,730	(1,011)		(701)		1,322		0001
Purchased Call/S&P 500 INDEX/SPXL131\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	1	582,000	5061.82		8,090		2,318		11,897	(3,724)		(2,049)		1,561		0001
Purchased Call/S&P 500 INDEX/SPXL136\$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	1	583,000	5180.74		3,790		1,305		5,275	(1,526)		(958)		1,713		0001
Purchased Call/S&P 500 INDEX/SPXL135\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/02/2025	1	512,000	5064.2		7,526		2,523		11,047	(3,114)		(1,890)		1,480		0001
Purchased Call/S&P 500 INDEX/SPXL13J\$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/24/2025	1	504,000	5447.87		6,653		3,189		8,249	(1,786)		(1,678)		1,745		0001
Purchased Call/S&P 500 INDEX/SPXL13K\$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	657,000	5469.3		4,402		2,122		5,384	(1,170)		(1,110)		2,281		0001
Purchased Call/S&P 500 INDEX/SPXL13J\$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/24/2024	06/24/2025	1	474,000	5447.87		3,365		1,613		4,107	(904)		(849)		1,641		0001
Purchased Call/S&P 500 INDEX/SPXL137\$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	557,000	5222.68		10,472		3,779		14,810	(4,080)		(2,612)		1,675		0001
Purchased Call/S&P 500 INDEX/SPXL13K\$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	931,000	5477.9		6,238		3,024		7,601	(1,641)		(1,573)		3,242		0001
Purchased Call/S&P 500 INDEX/SPXL13C\$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	1,342,000	5277.51		14,896		6,165		19,869	(4,993)		(3,738)		4,302		0001
Purchased Call/S&P 500 INDEX/SPXL136\$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	1	440,000	5180.74		5,544		1,909		7,925	(2,233)		(1,402)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXL13E\$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	1	719,000	5346.99		4,889		2,142		6,154	(1,532)		(1,216)		2,380		0001
Purchased Call/S&P 500 INDEX/SPXL13K\$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	1,144,000	5460.48		15,787		7,762		19,520	(4,077)		(3,948)		3,994		0001
Purchased Call/S&P 500 INDEX/SPXL13K\$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	531,000	5482.87		7,646		3,749		9,410	(1,990)		(1,907)		1,854		0001
Purchased Call/S&P 500 INDEX/SPXC17U\$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/07/2025	1	1,286,000	5204.34		8,359		2,211		11,822	(4,054)		(2,094)		3,315		0001
Purchased Call/S&P 500 INDEX/SPXC17W\$H	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/15/2024	05/15/2025	1	1,313,000	5308.15		8,535		3,150		11,470	(3,227)		(2,157)		3,993		0001
Purchased Call/S&P 500 INDEX/SPXC17U\$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/04/2025	1	803,000	5204.34		14,534		3,755		21,222	(7,107)		(3,672)		2,038		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/20/2025	1	419,000	5464.62		8,045		3,799		10,158	(2,232)		(2,014)		1,434		0001
Purchased Call/S&P 500 INDEX/SPXH00E5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	1	2,057,000	5160.64		13,371		3,647		19,008	(6,337)		(3,387)		5,383		0001
Purchased Call/S&P 500 INDEX/SPXH00G5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	04/24/2025	1	1,573,000	5071.63		10,225		3,183		14,585	(4,454)		(2,588)		4,395		0001
Purchased Call/S&P 500 INDEX/SPXH00ER	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/14/2025	1	1,155,000	5123.41		7,623		2,163		10,713	(3,552)		(1,908)		3,083		0001
Purchased Call/S&P 500 INDEX/SPXH00N1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/29/2024	05/29/2025	1	701,000	5266.95		5,187		2,115		6,766	(1,762)		(1,310)		2,239		0001
Purchased Call/S&P 500 INDEX/SPXH00E6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/10/2024	04/10/2025	1	479,000	5160.64		8,287		2,260		12,079	(3,928)		(2,099)		1,254		0001
Purchased Call/S&P 500 INDEX/SPXH00P8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/06/2024	06/06/2025	1	452,000	5352.96		3,028		1,309		3,867	(962)		(757)		1,482		0001
Purchased Call/S&P 500 INDEX/SPXC17W5F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2025	1	515,000	5221.42		6,695		2,435		9,367	(2,568)		(1,693)		1,554		0001
Purchased Call/S&P 500 INDEX/SPXC17W52	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/02/2025	1	2,298,000	5127.79		14,707		4,943		20,999	(6,061)		(3,703)		6,643		0001
Purchased Call/S&P 500 INDEX/SPXH00G8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/23/2024	04/23/2025	1	1,154,000	5070.55		7,501		2,314		10,715	(3,288)		(1,899)		3,210		0001
Purchased Call/S&P 500 INDEX/SPXH00E9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/11/2025	1	2,384,000	5123.41		15,734		4,371		22,138	(7,392)		(3,972)		6,270		0001
Purchased Call/S&P 500 INDEX/SPXH00E5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/11/2025	1	879,000	5199.06		5,801		1,607		8,067	(2,734)		(1,461)		2,312		0001
Purchased Call/S&P 500 INDEX/SPXC17XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/24/2024	05/23/2025	1	1,073,000	5304.72		12,340		4,881		16,278	(4,373)		(3,086)		3,358		0001
Purchased Call/S&P 500 INDEX/SPXB05M5P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/17/2024	05/19/2025	1	575,000	5303.27		7,533		2,864		10,253	(2,791)		(1,878)		1,774		0001
Purchased Call/S&P 500 INDEX/SPXH00C5K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/03/2024	04/03/2025	1	1,887,000	5211.49		12,454		3,156		17,379	(6,142)		(3,156)		4,763		0001
Purchased Call/S&P 500 INDEX/SPXL13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	534,812	5304.72		10,322		4,083		13,809	(3,658)		(2,581)		1,674		0001
Purchased Call/S&P 500 INDEX/SPXC17W5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2025	1	704,000	5127.79		9,293		3,174		13,433	(3,798)		(2,320)		2,060		0001
Purchased Call/S&P 500 INDEX/SPXH00G1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/22/2024	04/22/2025	1	531,000	5010.6		3,452		1,055		4,970	(1,522)		(874)		1,471		0001
Purchased Call/S&P 500 INDEX/SPXH00P5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/05/2025	1	1,340,000	5354.03		8,978		3,834		11,467	(2,878)		(2,267)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXH00PSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	883,000	5346.99		10,155		4,400		13,173	(3,208)		(2,546)		2,896		0001
Purchased Call/S&P 500 INDEX/SPXH00PSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/11/2024	06/11/2025	1	680,000	5375.32		4,556		2,021		5,768	(1,386)		(1,150)		2,265		0001
Purchased Call/S&P 500 INDEX/SPXL137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	1,135,000	5222.68		12,712		4,520		17,718	(4,994)		(3,198)		3,374		0001
Purchased Call/S&P 500 INDEX/SPXL13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	542,000	5246.68		7,263		2,661		10,054	(2,766)		(1,836)		1,642		0001
Purchased Call/S&P 500 INDEX/SPXH00CSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/02/2024	04/02/2025	1	996,000	5205.81		6,574		1,648		9,194	(3,260)		(1,666)		2,500		0001
Purchased Call/S&P 500 INDEX/SPXL132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	1	472,000	5011.12		8,354		2,460		12,533	(3,787)		(2,107)		1,278		0001
Purchased Call/S&P 500 INDEX/SPXL13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	443,000	5277.51		8,506		3,562		11,484	(2,827)		(2,117)		1,434		0001
Purchased Call/S&P 500 INDEX/SPXL13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	606,000	5469.3		8,726		4,207		10,804	(2,319)		(2,200)		2,104		0001
Purchased Call/S&P 500 INDEX/SPXL13I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	676,000	5473.17		10,748		5,062		13,402	(3,004)		(2,683)		2,313		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/03/2024	06/03/2025	1	447,000	5283.4		2,950		1,243		3,897	(962)		(745)		1,452		0001
Purchased Call/S&P 500 INDEX/SPXL132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/19/2024	04/21/2025	1	950,000	4967.23		6,175		1,871		8,933	(2,759)		(1,544)		2,619		0001
Purchased Call/S&P 500 INDEX/SPXL13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/17/2024	06/17/2025	1	862,000	5473.23		5,862		2,704		7,079	(1,686)		(1,471)		2,924		0001
Purchased Call/S&P 500 INDEX/SPXL13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/24/2024	05/23/2025	1	3,004,000	5304.72		19,826		7,842		26,200	(7,026)		(4,958)		9,401		0001
Purchased Call/S&P 500 INDEX/SPXC17WS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/03/2024	05/05/2025	1	1,143,000	5127.79		7,315		2,499		10,434	(2,990)		(1,826)		3,344		0001
Purchased Call/S&P 500 INDEX/SPXL136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/07/2024	05/07/2025	1	1,341,000	5187.7		8,717		3,026		12,108	(3,487)		(2,204)		3,955		0001
Purchased Call/S&P 500 INDEX/SPXL13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/26/2024	06/26/2025	1	497,000	5477.9		8,399		4,072		10,390	(2,209)		(2,118)		1,730		0001
Purchased Call/S&P 500 INDEX/SPXL133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/25/2024	04/25/2025	1	471,000	5048.42		6,217		1,963		9,151	(2,691)		(1,563)		1,322		0001
Purchased Call/S&P 500 INDEX/SPXL13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/14/2024	06/13/2025	1	407,000	5431.6		7,774		3,520		9,999	(2,306)		(1,947)		1,364		0001
Purchased Call/S&P 500 INDEX/SPXL13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/22/2024	05/22/2025	1	472,000	5307.01		8,826		3,428		11,984	(3,168)		(2,230)		1,472		0001
Purchased Call/S&P 500 INDEX/SPXL139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/16/2024	05/16/2025	1	539,000	5297.1		3,557		1,330		4,729	(1,335)		(892)		1,645		0001
Purchased Call/S&P 500 INDEX/SPXL131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/18/2024	06/18/2025	1	526,000	5487.03		7,259		3,369		8,928	(2,068)		(1,822)		1,790		0001
Purchased Call/S&P 500 INDEX/SPXH00FSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2025	1	636,000	5022.21		9,985		2,916		14,830	(4,541)		(2,528)		1,722		0001
Purchased Call/S&P 500 INDEX/SPXL133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/22/2024	04/22/2025	1	538,000	5010.6		6,940		2,122		10,282	(3,061)		(1,757)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXL13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/03/2024	06/03/2025	1	493,000	5283.4		5,916		2,494		7,910	(1,929)		(1,494)		1,601		0001
Purchased Call/S&P 500 INDEX/SPXL13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/14/2024	06/13/2025	1	1,384,000	5431.6		9,273		4,199		11,536	(2,751)		(2,323)		4,639		0001
Purchased Call/S&P 500 INDEX/SPXL13ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/07/2024	06/09/2025	1	676,000	5346.99		10,140		4,441		13,184	(3,177)		(2,521)		2,238		0001
Purchased Call/S&P 500 INDEX/SPXH00SS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2025	1	685,000	5464.62		10,618		5,060		13,349	(2,922)		(2,635)		2,365		0001
Purchased Call/S&P 500 INDEX/SPXH00ES5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/12/2024	04/14/2025	1	644,000	5123.41		9,402		2,668		13,670	(4,381)		(2,354)		1,719		0001
Purchased Call/S&P 500 INDEX/SPXL139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/16/2024	05/16/2025	1	583,000	5297.1		8,745		3,270		11,917	(3,282)		(2,192)		1,779		0001
Purchased Call/S&P 500 INDEX/SPXL13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/24/2024	05/27/2025	1	816,000	5304.72		8,160		3,282		10,631	(2,860)		(2,018)		2,589		0001
Purchased Call/S&P 500 INDEX/SPXL131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/11/2024	04/11/2025	1	569,000	5199.06		8,649		2,396		12,419	(4,076)		(2,177)		1,497		0001
Purchased Call/S&P 500 INDEX/SPXL132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/16/2024	04/16/2025	1	507,000	5051.41		7,250		2,097		10,600	(3,317)		(1,836)		1,366		0001
Purchased Call/S&P 500 INDEX/SPXL13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/04/2024	06/04/2025	1	1,203,000	5291.34		8,421		3,573		10,979	(2,722)		(2,126)		3,920		0001
Purchased Call/S&P 500 INDEX/SPXL13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/28/2024	05/28/2025	1	518,000	5306.04		4,351		1,762		5,627	(1,490)		(1,099)		1,649		0001
Purchased Call/S&P 500 INDEX/SPXC17WSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/13/2024	05/13/2025	1	516,000	5221.42		3,406		1,238		4,604	(1,306)		(861)		1,557		0001
Purchased Call/S&P 500 INDEX/SPXH00HSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/01/2024	05/01/2025	1	1,488,000	5018.39		9,672		3,197		13,818	(4,028)		(2,447)		4,284		0001
Purchased Call/S&P 500 INDEX/SPXC17WS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/03/2024	05/02/2025	1	611,000	5127.79		11,120		3,738		16,330	(4,583)		(2,800)		1,766		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05WS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	1,088,000	5303.27		12,294		4,610		16,614	(4,594)		(3,090)		3,321		0001
Purchased Call/S&P 500 INDEX/SPXC17X$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/23/2024	05/23/2025	1	524,000	5267.84		7,808		3,080		10,503	(2,781)		(1,947)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXC17W$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2025	1	695,000	5308.13		9,105		3,486		12,337	(3,318)		(2,301)		2,152		0001
Purchased Call/S&P 500 INDEX/SPXL131$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	801,000	5123.41		8,731		2,425		12,588	(4,102)		(2,204)		2,107		0001
Purchased Call/S&P 500 INDEX/SPXL135$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	468,000	5035.69		5,897		1,933		8,654	(2,472)		(1,492)		1,342		0001
Purchased Call/S&P 500 INDEX/SPXL130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	1	436,000	5202.39		5,014		1,340		7,175	(2,404)		(1,270)		1,130		0001
Purchased Call/S&P 500 INDEX/SPXL133$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	1	488,000	5099.96		6,734		2,171		9,846	(2,881)		(1,683)		1,387		0001
Purchased Call/S&P 500 INDEX/SPXL134$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	1	410,000	5116.17		5,084		1,653		7,315	(2,145)		(1,286)		1,171		0001
Purchased Call/S&P 500 INDEX/SPXL137$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	1	936,000	5222.68		7,020		2,533		9,622	(2,735)		(1,751)		2,814		0001
Purchased Call/S&P 500 INDEX/SPXL132$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	2,701,000	4967.23		17,557		5,184		25,426	(7,932)		(4,441)		7,312		0001
Purchased Call/S&P 500 INDEX/SPXL132$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	1	473,000	5011.12		5,250		1,546		7,739	(2,380)		(1,324)		1,280		0001
Purchased Call/S&P 500 INDEX/SPXC17U$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/04/2025	1	2,260,000	5204.34		14,690		3,795		20,801	(7,184)		(3,712)		5,735		0001
Purchased Call/S&P 500 INDEX/SPXL132$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	1	1,044,000	5051.41		6,786		1,963		9,742	(3,105)		(1,718)		2,813		0001
Purchased Call/S&P 500 INDEX/SPXL13K$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	1	562,000	5482.87		3,765		1,846		4,579	(980)		(939)		1,962		0001
Purchased Call/S&P 500 INDEX/SPXH00H$M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/01/2024	05/01/2025	1	525,000	5018.39		7,928		2,621		11,651	(3,301)		(2,006)		1,511		0001
Purchased Call/S&P 500 INDEX/SPXL131$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	2,170,000	5487.03		14,756		6,848		17,727	(4,204)		(3,703)		7,383		0001
Purchased Call/S&P 500 INDEX/SPXL131$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	1	688,000	5473.17		4,678		2,203		5,644	(1,307)		(1,168)		2,355		0001
Purchased Call/S&P 500 INDEX/SPXL138$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	806,000	5246.68		5,320		1,949		7,164	(2,026)		(1,345)		2,442		0001
Purchased Call/S&P 500 INDEX/SPXH00D$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/09/2024	04/09/2025	1	752,000	5209.91		4,963		1,340		6,901	(2,366)		(1,257)		1,958		0001
Purchased Call/S&P 500 INDEX/SPXL13L$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	1	418,000	5460.48		6,395		3,171		7,956	(1,638)		(1,586)		1,472		0001
Purchased Call/S&P 500 INDEX/SPXC17U$R	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	685,000	5202.39		4,521		1,208		6,293	(2,168)		(1,145)		1,775		0001
Purchased Call/S&P 500 INDEX/SPXL13F$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	500,000	5375.32		5,500		2,439		7,173	(1,673)		(1,388)		1,666		0001
Purchased Call/S&P 500 INDEX/SPXL13C$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	1	936,000	5277.51		7,769		3,253		10,207	(2,583)		(1,933)		3,030		0001
Purchased Call/S&P 500 INDEX/SPXH00H$Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/02/2024	05/02/2025	1	745,000	5064.2		4,843		1,623		6,876	(2,003)		(1,216)		2,154		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	1	629,000	5204.34		8,554		2,262		12,349	(4,149)		(2,143)		1,621		0001
Purchased Call/S&P 500 INDEX/SPXL13G$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	1	592,000	5433.74		9,235		4,170		11,692	(2,758)		(2,307)		1,984		0001
Purchased Call/S&P 500 INDEX/SPXL135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	685,000	5127.79		7,535		2,533		10,927	(3,105)		(1,897)		1,980		0001
Purchased Call/S&P 500 INDEX/SPXL139$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	2,119,000	5303.27		13,774		5,165		18,566	(5,146)		(3,462)		6,467		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	857,000	5099.96		9,513		3,012		13,792	(4,103)		(2,397)		2,405		0001
Purchased Call/S&P 500 INDEX/SPXL131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	1,753,000	5464.62		11,745		5,546		14,420	(3,259)		(2,940)		5,999		0001
Purchased Call/S&P 500 INDEX/SPXL131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	915,000	5464.62		9,882		4,667		12,347	(2,742)		(2,474)		3,131		0001
Purchased Call/S&P 500 INDEX/SPXL132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	754,000	4967.23		12,969		3,829		19,427	(5,859)		(3,280)		2,041		0001
Purchased Call/S&P 500 INDEX/SPXL137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	1,302,000	5222.68		8,593		3,055		11,659	(3,376)		(2,162)		3,870		0001
Purchased Call/S&P 500 INDEX/SPXL136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	535,000	5187.67		8,721		3,051		12,447	(3,464)		(2,205)		1,584		0001
Purchased Call/S&P 500 INDEX/SPXL13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	1	1,270,000	5346.99		8,636		3,742		10,880	(2,728)		(2,165)		4,165		0001
Purchased Call/S&P 500 INDEX/SPXX132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	1	748,000	5147.21		10,696		2,756		15,539	(5,246)		(2,695)		1,898		0001
Purchased Call/S&P 500 INDEX/SPXL132GS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	1	770,000	5431.6		5,159		2,359		6,412	(1,518)		(1,282)		2,604		0001
Purchased Call/S&P 500 INDEX/SPXL131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	604,000	5123.41		10,389		2,886		15,287	(4,880)		(2,623)		1,589		0001
Purchased Call/S&P 500 INDEX/SPXL131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	1	844,000	5464.62		5,570		2,655		6,937	(1,533)		(1,383)		2,914		0001
Purchased Call/S&P 500 INDEX/SPXL139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	403,000	5303.27		7,214		2,705		9,940	(2,695)		(1,813)		1,230		0001
Purchased Call/S&P 500 INDEX/SPXH00FSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/17/2024	04/17/2025	1	1,521,000	5022.21		9,887		2,887		14,251	(4,496)		(2,503)		4,118		0001
Purchased Call/S&P 500 INDEX/SPXH00XS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	893,000	5584.54		11,877		6,284		14,177	(2,636)		(2,957)		3,238		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	392,000	5455.21		6,625		4,106		8,245	(853)		(1,665)		1,542		0001
Purchased Call/S&P 500 INDEX/SPXH00YSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/15/2025	1	580,000	5631.22		3,886		2,088		4,455	(820)		(979)		2,125		0001
Purchased Call/S&P 500 INDEX/SPXI006SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/04/2024	09/04/2025	1	658,000	5520.07		4,540		3,077		5,398	(323)		(1,140)		2,706		0001
Purchased Call/S&P 500 INDEX/SPXI007SS	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/13/2024	09/15/2025	1	374,000	5626.02		5,086		3,601		5,866	(236)		(1,250)		1,572		0001
Purchased Call/S&P 500 INDEX/SPXI007SR	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/13/2024	09/12/2025	1	1,048,000	5626.02		13,938		9,834		16,070	(651)		(3,453)		4,380		0001
Purchased Call/S&P 500 INDEX/SPXI003SW	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/13/2024	08/13/2025	1	421,000	5434.43		5,178		3,195		6,450	(681)		(1,302)		1,653		0001
Purchased Call/S&P 500 INDEX/SPXI007SC	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/09/2024	09/09/2025	1	605,000	5471.05		7,260		5,020		8,827	(418)		(1,822)		2,514		0001
Purchased Call/S&P 500 INDEX/SPXL130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	1	427,000	5667.2		5,295		2,859		6,024	(1,102)		(1,333)		1,569		0001
Purchased Call/S&P 500 INDEX/SPXM133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	664,000	5408.42		4,316		2,972		5,343	(282)		(1,061)		2,753		0001
Purchased Call/S&P 500 INDEX/SPXL13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	1,393,000	5554.25		9,333		5,859		10,833	(1,154)		(2,320)		5,493		0001
Purchased Call/S&P 500 INDEX/SPXL13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	373,000	5346.56		6,901		4,064		9,181	(1,118)		(1,718)		1,425		0001
Purchased Call/S&P 500 INDEX/SPXM138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	1,964,000	5738.17		13,159		9,796		14,026	(108)		(3,254)		8,430		0001
Purchased Call/S&P 500 INDEX/SPXL13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	506,000	5567.19		9,563		4,875		11,502	(2,292)		(2,396)		1,796		0001
Purchased Call/S&P 500 INDEX/SPXM138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	1	773,000	5745.37		11,672		8,665		12,433	(128)		(2,879)		3,318		0001
Purchased Call/S&P 500 INDEX/SPXL13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	616,000	5554.25		4,127		2,604		4,787	(506)		(1,017)		2,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	520,000	5634.61		6,032		3,922		6,788	(625)		(1,486)		2,095		0001
Purchased Call/S&P 500 INDEX/SPXL13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	388,000	5543.22		5,432		3,401		6,439	(685)		(1,347)		1,530		0001
Purchased Call/S&P 500 INDEX/SPXM138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	516,000	5738.17		5,986		4,456		6,385	(49)		(1,480)		2,215		0001
Purchased Call/S&P 500 INDEX/SPXM130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	1,286,000	5620.85		8,616		5,507		9,732	(944)		(2,165)		5,137		0001
Purchased Call/S&P 500 INDEX/SPXM132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	410,000	5648.4		4,756		3,197		5,310	(401)		(1,158)		1,680		0001
Purchased Call/S&P 500 INDEX/SPXL13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	1	696,000	5186.33		6,473		3,852		8,367	(993)		(1,628)		2,683		0001
Purchased Call/S&P 500 INDEX/SPXL13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	991,000	5522.3		6,541		3,802		7,842	(1,093)		(1,646)		3,776		0001
Purchased Call/S&P 500 INDEX/SPXM133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/03/2024	09/03/2025	1	469,000	5528.93		5,440		3,672		6,345	(402)		(1,366)		1,925		0001
Purchased Call/S&P 500 INDEX/SPXH00XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/10/2024	07/10/2025	1	1,617,000	5633.91		10,834		5,671		12,417	(2,434)		(2,729)		5,849		0001
Purchased Call/S&P 500 INDEX/SPXB050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/21/2025	1	905,000	.5505		7,512		4,159		9,040	(1,494)		(1,858)		3,366		0001
Purchased Call/S&P 500 INDEX/SPXM132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	2,126,000	5648.4		14,457		9,665		15,880	(1,231)		(3,561)		8,638		0001
Purchased Call/S&P 500 INDEX/SPXB050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	500,000	5544.59		3,250		1,783		3,956	(659)		(809)		1,846		0001
Purchased Call/S&P 500 INDEX/SPXI005SI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/27/2024	08/27/2025	1	343,638	5625.8		4,330		2,839		4,919	(403)		(1,088)		1,390		0001
Purchased Call/S&P 500 INDEX/SPXI005SQ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/29/2024	08/29/2025	1	489,000	5591.96		6,846		4,564		8,004	(600)		(1,682)		1,987		0001
Purchased Call/S&P 500 INDEX/SPXH00WSO	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/05/2024	07/07/2025	1	877,000	5567.19		5,876		3,027		6,958	(1,393)		(1,456)		3,147		0001
Purchased Call/S&P 500 INDEX/SPXI003S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2025	1	965,000	5240.03		7,624		4,557		9,853	(1,149)		(1,917)		3,729		0001
Purchased Call/S&P 500 INDEX/SPXL130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	1	646,000	5576.98		4,264		2,220		5,063	(970)		(1,074)		2,330		0001
Purchased Call/S&P 500 INDEX/SPXL132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	963,000	5459.1		10,882		6,197		13,560	(1,973)		(2,712)		3,617		0001
Purchased Call/S&P 500 INDEX/SPXL13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	807,000	5434.43		5,326		3,287		6,524	(700)		(1,339)		3,168		0001
Purchased Call/S&P 500 INDEX/SPXM130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	415,000	5570.64		2,822		1,821		3,199	(302)		(699)		1,661		0001
Purchased Call/S&P 500 INDEX/SPXM135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/16/2024	09/16/2025	1	655,000	5633.09		4,389		3,119		4,894	(168)		(1,101)		2,759		0001
Purchased Call/S&P 500 INDEX/SPXL13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	1	1,052,000	5615.35		11,993		6,363		14,060	(2,636)		(2,994)		3,815		0001
Purchased Call/S&P 500 INDEX/SPXM132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	1	1,041,000	5592.18		7,079		4,661		7,943	(640)		(1,778)		4,221		0001
Purchased Call/S&P 500 INDEX/SPXL13VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	666,000	5346.56		7,393		4,353		9,648	(1,198)		(1,841)		2,544		0001
Purchased Call/S&P 500 INDEX/SPXL13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	706,000	5436.44		5,295		3,063		6,597	(899)		(1,332)		2,684		0001
Purchased Call/S&P 500 INDEX/SPXL13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	1	953,000	5554.25		12,484		7,837		14,676	(1,543)		(3,104)		3,758		0001
Purchased Call/S&P 500 INDEX/SPXL13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	1	396,000	5522.3		6,098		3,545		7,419	(1,019)		(1,534)		1,509		0001
Purchased Call/S&P 500 INDEX/SPXL13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	1	428,000	5344.16		4,836		2,958		6,178	(685)		(1,193)		1,673		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	471,000	5738.17		5,464		4,079		5,827	(45)		(1,340)		2,033		0001
Purchased Call/S&P 500 INDEX/SPXL13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	650,000	5446.68		3,835		2,252		4,742	(630)		(952)		2,483		0001
Purchased Call/S&P 500 INDEX/SPXL13JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	1	593,000	5446.68		8,658		5,084		10,928	(1,423)		(2,150)		2,265		0001
Purchased Call/S&P 500 INDEX/SPXH00YS9	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	07/11/2025	1	1,533,000	5615.35		10,271		5,449		11,927	(2,257)		(2,564)		5,559		0001
Purchased Call/S&P 500 INDEX/SPXM138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	399,000	5762.48		5,027		3,767		5,284			(1,260)		1,725		0001
Purchased Call/S&P 500 INDEX/SPXM138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	1	467,000	5762.48		3,129		2,345		3,296			(784)		2,019		0001
Purchased Call/S&P 500 INDEX/SPXC17ZS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/25/2024	07/25/2025	1	685,000	5399.22		5,617		3,190		7,037	(1,031)		(1,396)		2,573		0001
Purchased Call/S&P 500 INDEX/SPXL13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	1	509,000	5554.25		6,821		4,303		8,025	(836)		(1,681)		2,020		0001
Purchased Call/S&P 500 INDEX/SPXI003SI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	08/08/2025	1	1,359,000	5344.16		8,969		5,456		11,294	(1,281)		(2,232)		5,275		0001
Purchased Call/S&P 500 INDEX/SPXI007SH	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/10/2024	09/10/2025	1	379,000	5495.52		4,434		3,078		5,339	(243)		(1,113)		1,578		0001
Purchased Call/S&P 500 INDEX/SPXM133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	1	753,000	5503.41		4,970		3,400		5,902	(340)		(1,229)		3,103		0001
Purchased Call/S&P 500 INDEX/SPXL130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	1	361,000	5588.27		5,379		2,919		6,356	(1,105)		(1,355)		1,329		0001
Purchased Call/S&P 500 INDEX/SPXL13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	490,000	5572.85		3,283		1,700		3,849	(756)		(827)		1,763		0001
Purchased Call/S&P 500 INDEX/SPXI007SG	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/10/2024	09/10/2025	1	680,000	5495.52		4,488		3,116		5,359	(246)		(1,126)		2,831		0001
Purchased Call/S&P 500 INDEX/SPXL13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	1	443,000	5399.22		8,417		4,780		10,777	(1,545)		(2,092)		1,664		0001
Purchased Call/S&P 500 INDEX/SPXL133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	1,688,000	5459.1		11,141		6,344		13,668	(2,020)		(2,777)		6,341		0001
Purchased Call/S&P 500 INDEX/SPXL13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	1	900,000	5199.5		5,850		3,513		7,712	(865)		(1,471)		3,486		0001
Purchased Call/S&P 500 INDEX/SPXL13WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	275,000	5319.31		4,208		2,552		5,458	(611)		(1,044)		1,067		0001
Purchased Call/S&P 500 INDEX/SPXL133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	1	696,000	5555.74		5,081		2,841		6,005	(960)		(1,279)		2,602		0001
Purchased Call/S&P 500 INDEX/SPXM133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	1,017,000	5408.42		6,611		4,536		8,189	(436)		(1,639)		4,192		0001
Purchased Call/S&P 500 INDEX/SPXM130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	1,581,000	5634.61		10,593		6,856		11,901	(1,106)		(2,631)		6,329		0001
Purchased Call/S&P 500 INDEX/SPXH00YSA	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	07/14/2025	1	930,000	5615.35		6,231		3,330		7,224	(1,358)		(1,543)		3,399		0001
Purchased Call/S&P 500 INDEX/SPXL13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	492,000	5344.39		6,298		3,869		8,096	(845)		(1,583)		1,927		0001
Purchased Call/S&P 500 INDEX/SPXM133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	366,000	5408.42		4,795		3,302		5,991	(314)		(1,179)		1,518		0001
Purchased Call/S&P 500 INDEX/SPXM136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	09/19/2025	1	835,000	5713.64		7,766		5,614		8,408	(234)		(1,917)		3,537		0001
Purchased Call/S&P 500 INDEX/SPXL13VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	1	958,000	5346.56		6,802		4,029		8,755	(1,093)		(1,680)		3,685		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	426,000	5608.25		2,812		1,781		3,244	(324)		(707)		1,694		0001
Purchased Call/S&P 500 INDEX/SPXM130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/22/2024	08/22/2025	1	421,000	5570.64		5,305		3,424		6,110	(567)		(1,314)		1,685		0001
Purchased Call/S&P 500 INDEX/SPXM138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/26/2024	09/26/2025	1	507,000	5745.37		3,397		2,522		3,609	(37)		(838)		2,176		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	1	362,000	5572.85		4,525		2,344		5,348	(1,041)		(1,140)		1,302		0001
Purchased Call/S&P 500 INDEX/SPXM137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	1,047,000	5722.26		7,015		5,160		7,528	(96)		(1,759)		4,486		0001
Purchased Call/S&P 500 INDEX/SPXL13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	1	336,000	5567.19		4,603		2,371		5,490	(1,091)		(1,141)		1,206		0001
Purchased Call/S&P 500 INDEX/SPXM132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	770,000	5625.8		5,159		3,382		5,807	(481)		(1,296)		3,115		0001
Purchased Call/S&P 500 INDEX/SPXM132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	380,000	5648.4		2,584		1,737		2,837	(218)		(629)		1,557		0001
Purchased Call/S&P 500 INDEX/SPXL13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	1	375,000	5459.1		7,125		4,083		8,953	(1,281)		(1,761)		1,419		0001
Purchased Call/S&P 500 INDEX/SPXI006ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/05/2024	09/05/2025	1	356,000	5503.41		5,732		3,922		6,908	(393)		(1,417)		1,467		0001
Purchased Call/S&P 500 INDEX/SPXL13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	1	425,000	5631.22		5,525		2,968		6,416	(1,166)		(1,391)		1,557		0001
Purchased Call/S&P 500 INDEX/SPXL13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	496,000	5537.02		8,878		4,513		10,672	(2,165)		(2,200)		1,761		0001
Purchased Call/S&P 500 INDEX/SPXM135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	413,000	5595.76		2,726		1,918		3,132	(134)		(673)		1,726		0001
Purchased Call/S&P 500 INDEX/SPXM136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	1	1,024,000	5618.26		6,861		4,914		7,684	(226)		(1,721)		4,330		0001
Purchased Call/S&P 500 INDEX/SPXL13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	1	672,000	5463.54		4,435		2,554		5,426	(766)		(1,116)		2,549		0001
Purchased Call/S&P 500 INDEX/SPXM136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	1,988,000	5702.55		13,320		9,657		14,439	(366)		(3,297)		8,422		0001
Purchased Call/S&P 500 INDEX/SPXL13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	1	582,000	5427.13		9,137		5,135		11,522	(1,702)		(2,300)		2,181		0001
Purchased Call/S&P 500 INDEX/SPXL13VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	1	1,683,000	5346.56		10,771		6,343		14,004	(1,746)		(2,682)		6,428		0001
Purchased Call/S&P 500 INDEX/SPXL13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	1	930,000	.5505		10,602		5,831		12,941	(2,126)		(2,645)		3,433		0001
Purchased Call/S&P 500 INDEX/SPXI005SP	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/29/2024	08/29/2025	1	484,000	5591.96		3,194		2,130		3,724	(280)		(785)		1,966		0001
Purchased Call/S&P 500 INDEX/SPXL13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	1	422,000	5543.22		2,827		1,770		3,294	(356)		(701)		1,664		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2025	1	1,049,000	5597.12		8,077		5,140		9,204	(907)		(2,030)		4,182		0001
Purchased Call/S&P 500 INDEX/SPXL13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	442,000	5344.39		2,873		1,765		3,661	(386)		(722)		1,731		0001
Purchased Call/S&P 500 INDEX/SPXL13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	1	945,000	5319.31		6,804		4,128		8,670	(988)		(1,688)		3,668		0001
Purchased Call/S&P 500 INDEX/SPXL13MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	1,315,000	5567.19		15,123		7,709		17,992	(3,624)		(3,789)		4,668		0001
Purchased Call/S&P 500 INDEX/SPXL13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	1	818,000	5475.09		7,853		3,916		9,633	(1,958)		(1,979)		2,888		0001
Purchased Call/S&P 500 INDEX/SPXM133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	773,000	5408.42		8,735		5,993		10,833	(576)		(2,166)		3,186		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	563,000	5608.25		7,319		4,637		8,479	(842)		(1,839)		2,239		0001
Purchased Call/S&P 500 INDEX/SPXM138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	1	519,000	5738.17		3,477		2,596		3,705	(28)		(853)		2,240		0001
Purchased Call/S&P 500 INDEX/SPXL13MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	1	917,000	5537.02		6,144		3,123		7,312	(1,498)		(1,523)		3,255		0001
Purchased Call/S&P 500 INDEX/SPXM135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	1	536,000	5595.76		7,772		5,468		9,028	(383)		(1,920)		2,240		0001
Purchased Call/S&P 500 INDEX/SPXL13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	1	389,000	5509.01		5,018		2,523		6,053	(1,237)		(1,258)		1,377		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM133$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/03/2024	09/03/2025	1	550,000	5528.93		3,685		2,487		4,281	(273)		(925)		2,258		0001
Purchased Call/S&P 500 INDEX/SPXH00VSZ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/05/2024	07/03/2025	1	1,180,000	5567.19		7,906		4,030		9,381	(1,895)		(1,981)		4,189		0001
Purchased Call/S&P 500 INDEX/SPXM131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/26/2024	08/26/2025	1	584,000	5616.84		6,774		4,423		7,675	(650)		(1,702)		2,358		0001
Purchased Call/S&P 500 INDEX/SPXL13P$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/12/2024	07/14/2025	1	466,000	5615.35		8,901		4,757		10,501	(1,940)		(2,204)		1,703		0001
Purchased Call/S&P 500 INDEX/SPXL130$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/17/2024	07/17/2025	1	1,126,000	5588.27		7,544		4,094		8,752	(1,550)		(1,900)		4,147		0001
Purchased Call/S&P 500 INDEX/SPXL13S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/24/2024	07/24/2025	1	1,137,000	5427.13		7,504		4,217		9,297	(1,398)		(1,889)		4,261		0001
Purchased Call/S&P 500 INDEX/SPXM136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/20/2024	09/19/2025	1	619,000	5702.55		7,180		5,206		7,794	(197)		(1,777)		2,622		0001
Purchased Call/S&P 500 INDEX/SPXL13P$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/12/2024	07/14/2025	1	414,000	5615.35		4,720		2,522		5,530	(1,029)		(1,168)		1,513		0001
Purchased Call/S&P 500 INDEX/SPXM134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/09/2024	09/09/2025	1	382,000	5471.05		2,521		1,743		3,019	(145)		(633)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXM130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/23/2024	08/25/2025	1	407,000	5634.61		7,896		5,133		8,972	(818)		(1,945)		1,640		0001
Purchased Call/S&P 500 INDEX/SPXM130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/23/2024	08/25/2025	1	585,000	5634.61		3,920		2,548		4,401	(406)		(965)		2,357		0001
Purchased Call/S&P 500 INDEX/SPXM136$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/20/2024	09/22/2025	1	674,000	5702.55		5,392		3,921		5,858	(147)		(1,324)		2,871		0001
Purchased Call/S&P 500 INDEX/SPXH00X$Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/11/2024	07/11/2025	1	522,000	5584.54		3,654		1,933		4,293	(811)		(910)		1,893		0001
Purchased Call/S&P 500 INDEX/SPXM132$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/30/2024	08/29/2025	1	860,000	5648.4		9,976		6,669		11,144	(850)		(2,457)		3,494		0001
Purchased Call/S&P 500 INDEX/SPXM137$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/24/2024	09/24/2025	1	930,000	5732.93		6,231		4,566		6,659	(102)		(1,563)		3,977		0001
Purchased Call/S&P 500 INDEX/SPXM137$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/23/2024	09/23/2025	1	414,000	5718.57		2,774		2,025		2,984	(53)		(696)		1,767		0001
Purchased Call/S&P 500 INDEX/SPXM131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/26/2024	08/26/2025	1	644,000	5616.84		4,315		2,817		4,876	(414)		(1,084)		2,600		0001
Purchased Call/S&P 500 INDEX/SPXM130$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/23/2024	08/22/2025	1	833,000	5634.61		9,663		6,254		10,879	(1,009)		(2,400)		3,335		0001
Purchased Call/S&P 500 INDEX/SPXL13W$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/07/2024	08/07/2025	1	396,000	5199.5		6,534		3,924		8,747	(967)		(1,643)		1,534		0001
Purchased Call/S&P 500 INDEX/SPXL13R$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/22/2024	07/22/2025	1	490,000	5564.41		3,283		1,827		3,838	(630)		(826)		1,827		0001
Purchased Call/S&P 500 INDEX/SPXL130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/19/2024	07/21/2025	1	448,000	5505		8,557		4,738		10,556	(1,702)		(2,117)		1,666		0001
Purchased Call/S&P 500 INDEX/SPXL130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/16/2024	07/16/2025	1	864,000	5667.2		5,789		3,126		6,496	(1,205)		(1,458)		3,174		0001
Purchased Call/S&P 500 INDEX/SPXL13S$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/26/2024	07/28/2025	1	1,186,000	5459.1		8,539		4,893		10,547	(1,536)		(2,111)		4,487		0001
Purchased Call/S&P 500 INDEX/SPXB050$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	1,223,000	5505		8,194		4,507		9,804	(1,643)		(2,044)		4,515		0001
Purchased Call/S&P 500 INDEX/SPXM136$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/17/2024	09/17/2025	1	1,488,000	5634.58		10,862		7,750		12,204	(387)		(2,725)		6,279		0001
Purchased Call/S&P 500 INDEX/SPXM135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/11/2024	09/11/2025	1	953,000	5554.13		6,290		4,384		7,332	(327)		(1,579)		3,975		0001
Purchased Call/S&P 500 INDEX/SPXL13M$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/02/2024	07/02/2025	1	496,000	5509.01		3,373		1,696		3,995	(832)		(845)		1,756		0001
Purchased Call/S&P 500 INDEX/SPXM138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/27/2024	09/29/2025	1	598,000	5738.17		11,601		8,661		12,459	(95)		(2,845)		2,581		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM135$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	1	998,000	5626.02		6,587		4,663		7,482	(305)		(1,618)		4,195		0001
Purchased Call/S&P 500 INDEX/SPXI003$K	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	08/11/2025	1	804,000	5344.16		5,306		3,245		6,669	(752)		(1,309)		3,142		0001
Purchased Call/S&P 500 INDEX/SPXB050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	1	656,000	5544.59		9,446		5,181		11,532	(1,915)		(2,350)		2,422		0001
Purchased Call/S&P 500 INDEX/SPXC17Z$V	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/14/2024	08/14/2025	1	1,420,000	5455.21		9,372		5,809		11,411	(1,207)		(2,356)		5,587		0001
Purchased Call/S&P 500 INDEX/SPXI001$E	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/29/2024	07/29/2025	1	470,000	5463.54		5,781		3,328		7,195	(998)		(1,455)		1,783		0001
Purchased Call/S&P 500 INDEX/SPXI003$J	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	08/08/2025	1	769,000	5344.16		8,767		5,333		11,139	(1,252)		(2,181)		2,985		0001
Purchased Call/S&P 500 INDEX/SPXI007$2	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/06/2024	09/05/2025	1	429,000	5408.42		8,151		5,592		10,254	(537)		(2,021)		1,768		0001
Purchased Call/S&P 500 INDEX/SPXL13R$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	1	491,000	5564.41		5,794		3,224		6,863	(1,111)		(1,459)		1,831		0001
Purchased Call/S&P 500 INDEX/SPXM132$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	09/02/2025	1	555,000	5648.4		10,767		7,237		12,137	(907)		(2,623)		2,274		0001
Purchased Call/S&P 500 INDEX/SPXM135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	1	1,840,000	5626.02		12,144		8,568		13,801	(567)		(3,009)		7,690		0001
Purchased Call/S&P 500 INDEX/SPXM137$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/23/2024	09/23/2025	1	393,000	5718.57		4,677		3,414		5,046	(90)		(1,173)		1,677		0001
Purchased Call/S&P 500 INDEX/SPXM13G$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	1,300,942	5983.99		10,928		9,483		10,109			(1,445)		6,052		0001
Purchased Call/S&P 500 INDEX/SPXM13H$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	2,494,841	5870.62		21,705		19,113		21,520			(2,593)		11,643		0001
Purchased Call/S&P 500 INDEX/SPXM13F$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	828,233	5712.69		7,785		6,584		8,267			(1,201)		3,804		0001
Purchased Call/S&P 500 INDEX/SPXM13F$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	20,509	5782.76		390		331		403			(59)		94		0001
Purchased Call/S&P 500 INDEX/SPXB05Y$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/23/2024	10/23/2025	1	187,799	5797.42		4,282		3,480		4,397			(802)		846		0001
Purchased Call/S&P 500 INDEX/SPXI00G$Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/18/2024	11/18/2025	1	208,234	5893.62		3,977		3,517		3,921			(460)		978		0001
Purchased Call/S&P 500 INDEX/SPXI00H$7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	11/20/2025	1	1,327,940	5917.11		11,155		9,926		10,671			(1,229)		6,256		0001
Purchased Call/S&P 500 INDEX/SPXA21E$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/19/2024	12/19/2025	1	167,155	5867.08		3,410		3,325		3,408			(85)		822		0001
Purchased Call/S&P 500 INDEX/SPXM13C$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	1,229,126	5853.98		10,816		8,731		10,709			(2,086)		5,516		0001
Purchased Call/S&P 500 INDEX/SPXM13L$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	1,033,357	6086.49		8,784		8,154		7,482			(629)		4,972		0001
Purchased Call/S&P 500 INDEX/SPXA21B$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	50,721	5916.98		1,090		967		1,063			(123)		239		0001
Purchased Call/S&P 500 INDEX/SPXA21B$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	601,319	5949.17		5,652		4,963		5,358			(689)		2,806		0001
Purchased Call/S&P 500 INDEX/SPXA21C$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	461,344	5998.74		5,721		5,245		5,211			(475)		2,200		0001
Purchased Call/S&P 500 INDEX/SPXM13A$H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	1	434,000	5780.05		2,951		2,312		3,034			(639)		1,911		0001
Purchased Call/S&P 500 INDEX/SPXC051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/12/2024	11/12/2025	1	810	5983.99		11		9		10			(1)		4		0001
Purchased Call/S&P 500 INDEX/SPXA21B$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2024	10/14/2025	1	161,547	5859.85		3,651		2,877		3,648			(774)		716		0001
Purchased Call/S&P 500 INDEX/SPXC052$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2024	11/17/2025	1	198,372	5870.62		4,543		4,005		4,516			(538)		930		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM131$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	4,812	5969.34		64		58		60			(6)		23		0001
Purchased Call/S&P 500 INDEX/SPXM13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	1,211,324	5916.98		10,539		9,348		10,185			(1,190)		5,698		0001
Purchased Call/S&P 500 INDEX/SPXM13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	1,061,169	5851.2		9,338		7,563		9,259			(1,775)		4,770		0001
Purchased Call/S&P 500 INDEX/SPXM13LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	2,640	6086.49		35		33		30			(3)		13		0001
Purchased Call/S&P 500 INDEX/SPXM13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	1	843,983	5815.26		7,089		5,605		7,221			(1,484)		3,748		0001
Purchased Call/S&P 500 INDEX/SPXM13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	266,059	6084.19		4,842		4,589		4,164			(253)		1,293		0001
Purchased Call/S&P 500 INDEX/SPXM13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	729,156	5867.08		6,854		6,683		6,750			(171)		3,585		0001
Purchased Call/S&P 500 INDEX/SPXM13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	79,616	5853.98		1,338		1,080		1,333			(258)		357		0001
Purchased Call/S&P 500 INDEX/SPXM130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	640	6074.08		9		8		7					3		0001
Purchased Call/S&P 500 INDEX/SPXM130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	42,389	6050.61		755		728		660			(27)		208		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	732,881	6040.04		7,475		7,372		6,580			(103)		3,629		0001
Purchased Call/S&P 500 INDEX/SPXA218$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/16/2024	10/16/2025	1	94,984	5842.47		2,128		1,688		2,140			(440)		423		0001
Purchased Call/S&P 500 INDEX/SPXA21C$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	4	6032.38													0001
Purchased Call/S&P 500 INDEX/SPXA21DS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/02/2025	1	1,250	6047.15		21		20		18			(2)		6		0001
Purchased Call/S&P 500 INDEX/SPX815X$1	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	11/08/2024	11/07/2025	1	5,364	5995.54		437		378		328			(60)		25		0001
Purchased Call/S&P 500 INDEX/SPXA21ES8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2024	12/12/2025	1	2,456,599	6051.09		22,355		21,424		19,735			(931)		11,959		0001
Purchased Call/S&P 500 INDEX/SPXA21C$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	285,511	5969.34		5,853		5,268		5,441			(585)		1,347		0001
Purchased Call/S&P 500 INDEX/SPXA21DS3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/29/2024	12/01/2025	1	202,259	6032.38		4,308		3,964		3,787			(344)		969		0001
Purchased Call/S&P 500 INDEX/SPXI100KSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/10/2024	12/10/2025	1	40,105	6034.91		822		777		736			(45)		195		0001
Purchased Call/S&P 500 INDEX/SPXA21GSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	189,570	5970.84		3,905		3,894		3,627			(11)		941		0001
Purchased Call/S&P 500 INDEX/SPXA219SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/17/2024	10/17/2025	1	187,339	5841.47		4,271		3,419		4,281			(852)		835		0001
Purchased Call/S&P 500 INDEX/SPXD175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/30/2024	10/30/2025	1	170,642	5813.67		3,583		2,981		3,659			(602)		777		0001
Purchased Call/S&P 500 INDEX/SPXM13GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	1,251,561	5995.54		13,392		11,579		12,231			(1,813)		5,804		0001
Purchased Call/S&P 500 INDEX/SPXD175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/27/2025	1	166,709	5808.12		3,818		3,145		3,903			(673)		756		0001
Purchased Call/S&P 500 INDEX/SPXA219SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/23/2024	10/23/2025	1	20,000	5797.42		268		218		275			(50)		90		0001
Purchased Call/S&P 500 INDEX/SPXA21A$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	266,536	5995.54		5,011		4,327		4,603			(684)		1,230		0001
Purchased Call/S&P 500 INDEX/SPXM13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	139,396	5705.45		2,997		2,516		3,217			(482)		636		0001
Purchased Call/S&P 500 INDEX/SPXD17C$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2024	12/18/2025	1	98,961	5872.16		2,167		2,096		2,133			(72)		486		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXD17C$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/16/2025	1	117,118	6074.08		2,377		2,286		2,043			(92)		573		0001
Purchased Call/S&P 500 INDEX/SPXD176$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/01/2024	11/03/2025	1	60,881	5728.8		1,236		1,042		1,319			(194)		279		0001
Purchased Call/S&P 500 INDEX/SPXD179$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/27/2024	11/26/2025	1	214,364	5998.74		5,059		4,636		4,610			(423)		1,019		0001
Purchased Call/S&P 500 INDEX/SPXI00GS/	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/18/2024	11/18/2025	1	797,357	5893.62		7,415		6,557		7,262			(858)		3,745		0001
Purchased Call/S&P 500 INDEX/SPXM13I$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,413,262	5969.34		12,013		10,821		11,090			(1,191)		6,699		0001
Purchased Call/S&P 500 INDEX/SPXM13F$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	824,345	5973.1		7,502		6,460		6,951			(1,042)		3,805		0001
Purchased Call/S&P 500 INDEX/SPXM13S$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	58,295	5881.63		1,009		1,009		998					291		0001
Purchased Call/S&P 500 INDEX/SPXD17A$9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/05/2025	1	264,004	6090.27		5,518		5,181		4,660			(337)		1,272		0001
Purchased Call/S&P 500 INDEX/SPXD17A$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	88,117	6090.27		1,842		1,730		1,555			(112)		426		0001
Purchased Call/S&P 500 INDEX/SPXD179$L	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/03/2024	12/03/2025	1	26,701	6049.88		555		514		488			(41)		128		0001
Purchased Call/S&P 500 INDEX/SPXA21BSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/15/2024	10/15/2025	1	95,567	5815.26		2,150		1,700		2,220			(450)		424		0001
Purchased Call/S&P 500 INDEX/SPXA21BS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/14/2024	11/14/2025	1	218,292	5949.17		4,912		4,313		4,653			(599)		1,019		0001
Purchased Call/S&P 500 INDEX/SPXI00HS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/20/2024	11/20/2025	1	165,928	5917.11		3,368		2,997		3,279			(371)		782		0001
Purchased Call/S&P 500 INDEX/SPXA21HS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2024	12/31/2025	1	112	5881.63		4		4		4					1		0001
Purchased Call/S&P 500 INDEX/SPXA21AS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/01/2024	10/31/2025	1	440,096	5728.8		9,594		8,075		10,256			(1,519)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXM13K$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	1,974,503	6032.38		17,376		15,976		15,454			(1,400)		9,416		0001
Purchased Call/S&P 500 INDEX/SPXM13F$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	1	710,231	5782.76		6,463		5,484		6,641			(979)		3,267		0001
Purchased Call/S&P 500 INDEX/SPXM13K$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	516,270	6047.15		4,750		4,383		4,148			(366)		2,477		0001
Purchased Call/S&P 500 INDEX/SPXM13S$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	1,020,084	5881.63		11,629		11,629		11,368					5,100		0001
Purchased Call/S&P 500 INDEX/SPXA21FST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/23/2025	1	903,612	5974.07		8,313		8,175		7,657			(138)		4,468		0001
Purchased Call/S&P 500 INDEX/SPXM13N$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	989,768	6084.19		8,314		7,879		7,189			(435)		4,811		0001
Purchased Call/S&P 500 INDEX/SPXM130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	1,087,361	6051.09		9,569		9,173		8,415			(395)		5,316		0001
Purchased Call/S&P 500 INDEX/SPXM13F$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	1,168,964	5728.8		12,859		10,839		13,619			(2,019)		5,360		0001
Purchased Call/S&P 500 INDEX/SPXA21BS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	10,957	5983.99		193		167		179			(26)		51		0001
Purchased Call/S&P 500 INDEX/SPXM13I$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	674,584	5948.71		6,813		6,115		6,403			(698)		3,183		0001
Purchased Call/S&P 500 INDEX/SPXB05W$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	1	509,000	5815.03		5,955		4,678		6,076			(1,277)		2,241		0001
Purchased Call/S&P 500 INDEX/SPXA21AST	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/07/2025	1	242	5995.54		3		3		3					1		0001
Purchased Call/S&P 500 INDEX/SPXD176$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/06/2024	11/06/2025	1	173,973	5929.04		3,827		3,258		3,682			(569)		802		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXC051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/11/2024	11/11/2025	1	117,179	6001.35		2,238		1,936		2,056			(302)		544		0001
Purchased Call/S&P 500 INDEX/SPXA21B9L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2025	1	1,761	5917.11		23		21		23			(3)		8		0001
Purchased Call/S&P 500 INDEX/SPXD17B9E	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	834,482	6051.25		8,178		7,815		7,222			(362)		4,062		0001
Purchased Call/S&P 500 INDEX/SPXI00FST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/15/2024	11/14/2025	1	518,110	5870.62		10,103		8,896		10,056			(1,207)		2,418		0001
Purchased Call/S&P 500 INDEX/SPXI00BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/09/2024	10/09/2025	1	396,000	5792.04		5,306		4,108		5,478			(1,199)		1,740		0001
Purchased Call/S&P 500 INDEX/SPXI00HST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/22/2024	11/21/2025	1	14,959	5969.34		1,257		1,131		1,005			(126)		71		0001
Purchased Call/S&P 500 INDEX/SPXM13D$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	4,398	5823.52		73		60		73			(13)		20		0001
Purchased Call/S&P 500 INDEX/SPXM13D$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	137,356	5823.52		3,145		2,600		3,161			(546)		624		0001
Purchased Call/S&P 500 INDEX/SPXM13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	693,387	6021.63		6,102		5,546		5,463			(556)		3,297		0001
Purchased Call/S&P 500 INDEX/SPXM13D$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	1	1,046,448	5823.52		10,674		8,821		10,654			(1,852)		4,751		0001
Purchased Call/S&P 500 INDEX/SPXM13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	8	5930.85													0001
Purchased Call/S&P 500 INDEX/SPXM13D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	2,671,723	5808.12		24,580		20,210		24,729			(4,370)		12,050		0001
Purchased Call/S&P 500 INDEX/SPXM13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	1	1,430,598	5872.16		12,160		11,758		11,816			(402)		7,024		0001
Purchased Call/S&P 500 INDEX/SPXM13L$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	94,606	6086.49		1,589		1,476		1,352			(114)		455		0001
Purchased Call/S&P 500 INDEX/SPXM13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	927,995	6052.85		10,858		10,229		9,547			(628)		4,498		0001
Purchased Call/S&P 500 INDEX/SPXM13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	710,470	5705.45		6,963		5,844		7,368			(1,119)		3,242		0001
Purchased Call/S&P 500 INDEX/SPXM13D$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	1	1,152,469	5808.12		10,257		8,449		10,277			(1,808)		5,224		0001
Purchased Call/S&P 500 INDEX/SPXM13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	666,907	5970.84		7,003		6,983		6,459			(19)		3,312		0001
Purchased Call/S&P 500 INDEX/SPXM13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	1	576,501	5841.47		7,322		5,861		7,322			(1,460)		2,569		0001
Purchased Call/S&P 500 INDEX/SPXM13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	2,344,297	5995.54		15,941		13,783		14,570			(2,158)		10,872		0001
Purchased Call/S&P 500 INDEX/SPXM13C$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	1	3	5853.98													0001
Purchased Call/S&P 500 INDEX/SPXM131$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	8	5948.71													0001
Purchased Call/S&P 500 INDEX/SPXM13C$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	2,381,968	5864.67		21,676		17,401		21,416			(4,275)		10,616		0001
Purchased Call/S&P 500 INDEX/SPXM139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	511,000	5699.94		7,256		5,528		7,851			(1,729)		2,222		0001
Purchased Call/S&P 500 INDEX/SPXM13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	1,609,298	6090.27		11,104		10,426		9,358			(679)		7,755		0001
Purchased Call/S&P 500 INDEX/SPXM13Q$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	287,196	6037.59		5,945		5,912		5,237			(33)		1,426		0001
Purchased Call/S&P 500 INDEX/SPXM130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	792,294	6074.08		7,527		7,237		6,479			(290)		3,879		0001
Purchased Call/S&P 500 INDEX/SPXM13L$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	151,748	6075.11		2,883		2,700		2,470			(184)		731		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	199	5705.45		3		2		3					1		0001
Purchased Call/S&P 500 INDEX/SPXM13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	979,815	5809.86		9,308		7,632		9,390			(1,676)		4,419		0001
Purchased Call/S&P 500 INDEX/SPXM13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	1,635,288	5870.62		13,736		12,109		13,569			(1,627)		7,668		0001
Purchased Call/S&P 500 INDEX/SPXM13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	1	1,326,000	5815.03		9,017		7,083		9,115			(1,934)		5,838		0001
Purchased Call/S&P 500 INDEX/SPXM13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	78,878	5985.38		1,443		1,257		1,327			(187)		368		0001
Purchased Call/S&P 500 INDEX/SPXI100BS7	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/07/2024	10/07/2025	1	852,000	5695.94		8,350		6,417		8,997			(1,932)		3,731		0001
Purchased Call/S&P 500 INDEX/SPXI100CS2	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/11/2024	10/13/2025	1	544,000	5815.03		8,758		6,895		9,062			(1,863)		2,408		0001
Purchased Call/S&P 500 INDEX/SPXM13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	3	5851.2													0001
Purchased Call/S&P 500 INDEX/SPXM13QSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	1,484,487	6037.59		12,321		12,253		10,753			(68)		7,371		0001
Purchased Call/S&P 500 INDEX/SPXM13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	104,451	5906.94		1,734		1,734		1,691					522		0001
Purchased Call/S&P 500 INDEX/SPXM13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	2,292,535	5970.84		15,818		15,775		14,462			(44)		11,384		0001
Purchased Call/S&P 500 INDEX/SPXM13ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	1	650,000	5815.03		4,420		3,480		4,467			(940)		2,877		0001
Purchased Call/S&P 500 INDEX/SPXM13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	1,236,327	6034.91		10,509		9,930		9,305			(579)		6,001		0001
Purchased Call/S&P 500 INDEX/SPXM13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	1	1,112,950	5813.67		9,460		7,870		9,518			(1,590)		5,070		0001
Purchased Call/S&P 500 INDEX/SPXM139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	1	950,000	5709.54		7,030		5,306		7,533			(1,724)		4,123		0001
Purchased Call/S&P 500 INDEX/SPXM139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	923,000	5751.07		10,799		8,249		11,339			(2,550)		4,013		0001
Purchased Call/S&P 500 INDEX/SPXM13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	1,001,304	5906.94		9,512		9,512		9,354					5,000		0001
Purchased Call/S&P 500 INDEX/SPXM13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	29,541	5851.2		671		543		668			(127)		133		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	55,324	5969.34		1,001		902		927			(99)		262		0001
Purchased Call/S&P 500 INDEX/SPXA21DS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	17,714	6090.27		1,463		1,374		987			(89)		86		0001
Purchased Call/S&P 500 INDEX/SPXM13ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	1,518	5969.34		20		18		19			(2)		7		0001
Purchased Call/S&P 500 INDEX/SPXM130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	98,478	6051.09		2,226		2,134		1,948			(92)		481		0001
Purchased Call/S&P 500 INDEX/SPXM13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	116,370	5970.84		2,397		2,391		2,223			(7)		580		0001
Purchased Call/S&P 500 INDEX/SPXM13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	1	479,093	5808.12		9,151		7,524		9,306			(1,627)		2,161		0001
Purchased Call/S&P 500 INDEX/SPXM13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	760,087	6090.27		8,209		7,707		6,970			(502)		3,663		0001
Purchased Call/S&P 500 INDEX/SPXM13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	49,847	5930.85		1,032		1,009		975			(23)		246		0001
Purchased Call/S&P 500 INDEX/SPXD17BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/12/2024	12/12/2025	1	169,940	6051.25		3,824		3,654		3,377			(169)		827		0001
Purchased Call/S&P 500 INDEX/SPXM13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	1	846,494	5859.85		7,957		6,269		7,905			(1,688)		3,753		0001
Purchased Call/S&P 500 INDEX/SPXD177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	221,553	5995.54		4,963		4,291		4,578			(672)		1,027		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	1	1,147,532	5842.47		9,754		7,739		9,678			(2,015)		5,105		0001
Purchased Call/S&P 500 INDEX/SPXM13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	841,161	6032.38		7,234		6,656		6,338			(578)		4,029		0001
Purchased Call/S&P 500 INDEX/SPXM13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	1	839,832	5797.42		7,978		6,484		8,093			(1,495)		3,781		0001
Purchased Call/S&P 500 INDEX/SPXM13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	1,337,347	5832.92		11,769		9,759		11,779			(2,010)		6,082		0001
Purchased Call/S&P 500 INDEX/SPXM13C$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	7,595	5864.67		101		81		100			(20)		34		0001
Purchased Call/S&P 500 INDEX/SPXM13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,682,100	5930.85		22,798		22,291		21,514			(507)		13,188		0001
Purchased Call/S&P 500 INDEX/SPXM13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	1,239,975	5998.74		10,044		9,204		9,176			(839)		5,895		0001
Purchased Call/S&P 500 INDEX/SPXA21CSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/27/2024	11/28/2025	1	195,249	5998.74		4,588		4,207		4,173			(381)		931		0001
Purchased Call/S&P 500 INDEX/SPXM13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	1	23,854	5832.92		434		360		434			(74)		108		0001
Purchased Call/S&P 500 INDEX/SPXM13C$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	1	1,062,194	5864.67		9,985		8,032		9,894			(1,953)		4,758		0001
Purchased Call/S&P 500 INDEX/SPXM13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	904,298	6049.88		7,958		7,366		6,992			(592)		4,345		0001
Purchased Call/S&P 500 INDEX/SPXM13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	1,277,694	5930.85		11,371		11,121		10,650			(251)		6,309		0001
Purchased Call/S&P 500 INDEX/SPXB05WSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2025	1	706,000	5780.05		10,802		8,461		11,182			(2,340)		3,108		0001
Purchased Call/S&P 500 INDEX/SPXM13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	1,345,714	5970.84		12,381		12,346		11,393			(34)		6,710		0001
Purchased Call/S&P 500 INDEX/SPXM13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	842,843	5987.37		9,018		8,149		8,312			(870)		4,001		0001
Purchased Call/S&P 500 INDEX/SPXM13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	1	1,275,764	5929.04		10,716		9,122		10,257			(1,594)		5,879		0001
Purchased Call/S&P 500 INDEX/SPXA21ASY	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	672,077	6001.35		6,049		5,232		5,585			(816)		3,122		0001
Purchased Call/S&P 500 INDEX/SPXA21CS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/26/2024	11/26/2025	1	20,505	6021.63		420		382		376			(38)		97		0001
Purchased Call/S&P 500 INDEX/SPXM13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	2,562,615	5728.8		17,170		14,473		18,253			(2,696)		11,751		0001
Purchased Call/S&P 500 INDEX/SPXM13C$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	270,073	5864.67		5,293		4,249		5,241			(1,044)		1,204		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	540,441	6051.09		11,079		10,617		9,704			(462)		2,631		0001
Purchased Call/S&P 500 INDEX/SPXB05YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2024	10/20/2025	1	110,689	5864.67		2,513		2,021		2,494			(491)		496		0001
Purchased Call/S&P 500 INDEX/SPXM13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	1,160,828	5985.38		8,706		7,579		7,953			(1,127)		5,409		0001
Purchased Call/S&P 500 INDEX/SPXM13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	1,408,311	6090.27		12,111		11,377		10,180			(734)		6,816		0001
Purchased Call/S&P 500 INDEX/SPXM13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	1	285,838	5809.86		6,174		5,062		6,271			(1,112)		1,289		0001
Purchased Call/S&P 500 INDEX/SPXM13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	12/23/2025	1	48,338	5974.07		1,088		1,070		1,002			(18)		239		0001
Purchased Call/S&P 500 INDEX/SPXM13DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	1	1,043,185	6050.61		9,180		8,851		8,075			(329)		5,115		0001
Purchased Call/S&P 500 INDEX/SPXM13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	290,681	5930.85		5,378		5,258		5,087			(120)		1,429		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	35,239	6040.04		641		632		564			(9)		174		0001
Purchased Call/S&P 500 INDEX/SPXM131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	2,780,335	5969.34		23,355		21,019		21,817			(2,335)		13,118		0001
Purchased Call/S&P 500 INDEX/SPXI100S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/25/2024	11/25/2025	1	63,029	5987.37		1,210		1,093		1,123			(117)		299		0001
Purchased Call/S&P 500 INDEX/SPXM131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	275,513	5948.71		5,125		4,599		4,841			(525)		1,300		0001
Purchased Call/S&P 500 INDEX/SPXM13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	1,073,780	6075.11		9,449		8,847		8,154			(602)		5,174		0001
Purchased Call/S&P 500 INDEX/SPXM13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	199,077	5712.69		3,643		3,081		3,909			(562)		914		0001
Purchased Call/S&P 500 INDEX/SPXM13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	325,601	6032.38		6,610		6,077		5,828			(532)		1,553		0001
Purchased Call/S&P 500 INDEX/SPXM139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	1	368,000	5699.94		2,502		1,906		2,667			(596)		1,600		0001
Purchased Call/S&P 500 INDEX/SPXM13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	820	6047.15		11		10		10			(1)		4		0001
Purchased Call/S&P 500 INDEX/SPXM13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	1	1,250	5705.45		21		18		23			(3)		6		0001
Purchased Call/S&P 500 INDEX/SPXM139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	1	678,000	5751.07		5,966		4,569		6,223			(1,397)		2,964		0001
Purchased Call/S&P 500 INDEX/SPXM13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	1	113,805	6047.15		2,424		2,237		2,103			(187)		546		0001
Purchased Call/S&P 500 INDEX/SPXM13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	892,000	5751.13		6,690		5,160		6,943			(1,530)		3,913		0001
Purchased Call/S&P 500 INDEX/SPXM13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	1	84,817	5973.1		1,908		1,643		1,769			(265)		391		0001
Purchased Call/S&P 500 INDEX/SPXM138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	1	822,000	5708.75		6,083		4,575		6,524			(1,508)		3,561		0001
Purchased Call/S&P 500 INDEX/SPXM13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/09/2024	10/09/2025	1	1,281,000	5792.04		8,711		6,743		8,903			(1,968)		5,630		0001
Purchased Call/S&P 500 INDEX/SPXM139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	1	2,040,000	5751.07		13,872		10,597		14,465			(3,275)		8,870		0001
Purchased Call/S&P 500 INDEX/SPXB05GSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2024	01/10/2025	1	552,000	5243.08		2,760		69		32,072	(1,987)		(704)		457		0001
Purchased Call/S&P 500 INDEX/SPXB05GSK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2025	1	438,000	5259.82		2,102		81		24,805	(1,493)		(529)		444		0001
Purchased Call/S&P 500 INDEX/SPXB05GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/19/2024	01/17/2025	1	379,000	5449.63		758		34		5,965	(531)		(193)		409		0001
Purchased Call/S&P 500 INDEX/SPXB05HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	1	393,000	5310.83		2,279		188		19,176	(1,513)		(578)		573		0001
Purchased Call/S&P 500 INDEX/SPXB05HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	1	445,000	5364.13		1,914		158		16,842	(1,270)		(485)		648		0001
Purchased Call/S&P 500 INDEX/SPXB051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2025	1	356,000	5364.44		2,919		289		13,386	(1,890)		(740)		567		0001
Purchased Call/S&P 500 INDEX/SPXB051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	1	1,286,000	5507.05		6,044		614		11,934	(3,897)		(1,532)		2,075		0001
Purchased Call/S&P 500 INDEX/SPXB05JS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2024	02/14/2025	1	464,000	5537.73		2,552		312		6,305	(1,594)		(646)		815		0001
Purchased Call/S&P 500 INDEX/SPXB05JS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025	1	817,000	5506.13		4,575		561		17,273	(2,853)		(1,161)		1,434		0001
Purchased Call/S&P 500 INDEX/SPXB05JSA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2025	1	391,000	5498.62		2,385		315		7,323	(1,471)		(598)		716		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05JSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/20/2024	02/20/2025	1	326,000	5463.11		2,184		300		9,463	(1,331)		(553)		609		0001
Purchased Call/S&P 500 INDEX/SPXB05JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2025	1	494,000	5556.2		3,260		502		7,595	(1,933)		(826)		976		0001
Purchased Call/S&P 500 INDEX/SPXB05KSO	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	1	659,000	5607.88		5,338		964		4,732	(3,021)		(1,353)		1,401		0001
Purchased Call/S&P 500 INDEX/SPXB05KSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	1	719,000	5630.94		5,321		961		3,976	(3,011)		(1,349)		1,529		0001
Purchased Call/S&P 500 INDEX/SPXB05LSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	1	747,000	5716.13		5,229		1,210		2,169	(2,693)		(1,326)		1,802		0001
Purchased Call/S&P 500 INDEX/SPXB05LSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/27/2024	03/27/2025	1	799,000	5773.34		5,353		1,254		210	(2,743)		(1,357)		1,939		0001
Purchased Call/S&P 500 INDEX/SPXH002SC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/08/2024	02/07/2025	1	670,000	5502.7		3,350		343		8,587	(2,157)		(850)		1,081		0001
Purchased Call/S&P 500 INDEX/SPXH002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/07/2025	1	480,000	5544.35		2,256		232		3,623	(1,450)		(574)		774		0001
Purchased Call/S&P 500 INDEX/SPXH002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2025	1	430,000	5529.27		2,236		246		4,589	(1,426)		(564)		721		0001
Purchased Call/S&P 500 INDEX/SPXH002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2025	1	515,000	5365.91		6,232		702		23,198	(3,962)		(1,567)		873		0001
Purchased Call/S&P 500 INDEX/SPXH002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/07/2025	1	479,641	.5402		4,524		465		14,551	(2,908)		(1,151)		774		0001
Purchased Call/S&P 500 INDEX/SPXH003SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/12/2025	1	627,000	5526.53		3,449		398		8,993	(2,177)		(874)		1,076		0001
Purchased Call/S&P 500 INDEX/SPXH003SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/13/2024	02/13/2025	1	449,000	5332.09		5,029		594		24,682	(3,160)		(1,275)		779		0001
Purchased Call/S&P 500 INDEX/SPXH004ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/21/2025	1	396,000	5597.68		2,534		359		2,685	(1,532)		(644)		747		0001
Purchased Call/S&P 500 INDEX/SPXH004SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/25/2025	1	608,000	5419.57		8,816		1,332		23,858	(5,270)		(2,213)		1,191		0001
Purchased Call/S&P 500 INDEX/SPXH004SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/23/2024	02/24/2025	1	473,000	5600.22		3,027		450		2,980	(1,815)		(762)		918		0001
Purchased Call/S&P 500 INDEX/SPXH006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/28/2025	1	570,000	5581.81		3,249		518		5,876	(1,909)		(823)		1,146		0001
Purchased Call/S&P 500 INDEX/SPXH006SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/28/2025	1	468,000	5643.08		2,902		467		366	(1,698)		(736)		941		0001
Purchased Call/S&P 500 INDEX/SPXH008S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/12/2025	1	747,000	5692.8		5,080		980		1,164	(2,811)		(1,289)		1,647		0001
Purchased Call/S&P 500 INDEX/SPXH00AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/19/2025	1	1,084,000	5696.36		7,588		1,610		2,271	(4,054)		(1,925)		2,506		0001
Purchased Call/S&P 500 INDEX/SPXH00ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	1	638,000	5744.51		4,530		994		357	(2,389)		(1,146)		1,493		0001
Purchased Call/S&P 500 INDEX/SPXH00ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	1	1,164,000	5749.75		8,148		1,788		729	(4,298)		(2,062)		2,725		0001
Purchased Call/S&P 500 INDEX/SPXK13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	1	477,000	5128.24		3,291		18		33,385	(2,437)		(836)		216		0001
Purchased Call/S&P 500 INDEX/SPXK13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	1	613,000	5297.62		1,471		8		20,854	(1,089)		(374)		278		0001
Purchased Call/S&P 500 INDEX/SPXK13ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2024	01/02/2025	1	455,312	.5082		4,251		12		36,221	(3,156)		(1,083)		169		0001
Purchased Call/S&P 500 INDEX/SPXK13ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2024	01/02/2025	1	839,481	.5220		3,374		9		42,374	(2,505)		(860)		311		0001
Purchased Call/S&P 500 INDEX/SPXK13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	1	435,000	5180.99		2,001		11		25,662	(1,480)		(510)		197		0001
Purchased Call/S&P 500 INDEX/SPXK13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	1	389,000	5159.92		2,062		11		24,400	(1,524)		(527)		176		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/05/2024	01/07/2025	1	469,000	5166.96		2,439		40		30,812	(1,783)		(616)		325		0001
Purchased Call/S&P 500 INDEX/SPXK13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/08/2024	01/08/2025	1	368,000	5113.66		3,790		73		29,045	(2,755)		(963)		272		0001
Purchased Call/S&P 500 INDEX/SPXK13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/08/2024	01/08/2025	1	421,000	5249.42		1,937		37		21,249	(1,407)		(492)		312		0001
Purchased Call/S&P 500 INDEX/SPXK13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/10/2024	01/10/2025	1	456,000	5335.94		1,368		34		16,140	(987)		(347)		377		0001
Purchased Call/S&P 500 INDEX/SPXK13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/11/2024	01/10/2025	1	626,000	5310.85		1,941		49		27,049	(1,398)		(494)		518		0001
Purchased Call/S&P 500 INDEX/SPXK13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/11/2024	01/10/2025	1	439,603	.5100		4,694		117		37,247	(3,382)		(1,194)		364		0001
Purchased Call/S&P 500 INDEX/SPXK13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/12/2024	01/13/2025	1	402,000	5314.84		1,327		44		17,721	(947)		(336)		379		0001
Purchased Call/S&P 500 INDEX/SPXK13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/12/2024	01/14/2025	1	386,000	5293.31		1,467		53		19,324	(1,044)		(370)		378		0001
Purchased Call/S&P 500 INDEX/SPXK13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/16/2024	01/16/2025	1	306,000	5152.02		2,570		106		24,607	(1,812)		(653)		320		0001
Purchased Call/S&P 500 INDEX/SPXK13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/16/2024	01/16/2025	1	439,000	5254.49		1,976		81		25,888	(1,393)		(502)		460		0001
Purchased Call/S&P 500 INDEX/SPXK13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/17/2024	01/17/2025	1	388,000	5094.65		3,996		176		35,512	(2,806)		(1,015)		419		0001
Purchased Call/S&P 500 INDEX/SPXK13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/18/2024	01/17/2025	1	763,000	5314.01		2,518		112		32,224	(1,766)		(640)		823		0001
Purchased Call/S&P 500 INDEX/SPXK13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/17/2025	1	412,000	5318.95		1,854		82		17,571	(1,299)		(473)		445		0001
Purchased Call/S&P 500 INDEX/SPXK13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/19/2024	01/21/2025	1	442,000	5280.23		2,652		146		23,300	(1,838)		(669)		530		0001
Purchased Call/S&P 500 INDEX/SPXK13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/22/2024	01/22/2025	1	529,000	5347.6		2,275		131		21,897	(1,566)		(577)		649		0001
Purchased Call/S&P 500 INDEX/SPXK13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/23/2024	01/23/2025	1	516,000	5258.63		3,818		231		31,437	(2,619)		(969)		648		0001
Purchased Call/S&P 500 INDEX/SPXK13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/24/2024	01/24/2025	1	481,000	5382.18		1,780		112		17,009	(1,216)		(452)		617		0001
Purchased Call/S&P 500 INDEX/SPXK13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/25/2024	01/24/2025	1	408,000	5439.86		1,346		86		9,290	(919)		(342)		523		0001
Purchased Call/S&P 500 INDEX/SPXK13GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/26/2024	01/24/2025	1	518,000	5428.98		1,813		116		14,031	(1,235)		(462)		664		0001
Purchased Call/S&P 500 INDEX/SPXK13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/26/2024	01/27/2025	1	487,000	5404.52		2,045		147		15,380	(1,382)		(517)		662		0001
Purchased Call/S&P 500 INDEX/SPXK13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/29/2024	01/29/2025	1	574,000	5383.76		3,444		265		20,498	(2,305)		(874)		809		0001
Purchased Call/S&P 500 INDEX/SPXK13IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	01/30/2024	01/30/2025	1	426,000	5392.84		2,513		200		13,427	(1,676)		(638)		611		0001
Purchased Call/S&P 500 INDEX/SPXK13ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	02/01/2024	01/31/2025	1	563,000	5445.87		2,083		173		10,986	(1,381)		(529)		820		0001
Purchased Call/S&P 500 INDEX/SPXK13ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	02/02/2024	01/31/2025	1	508,000	5461.91		2,489		207		7,835	(1,648)		(634)		740		0001
Purchased Call/S&P 500 INDEX/SPXK13ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	02/02/2024	02/04/2025	1	524,000	5303.23		6,078		568		24,557	(3,981)		(1,530)		811		0001
Purchased Call/S&P 500 INDEX/SPXK13ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	02/02/2024	02/03/2025	1	466,000	5489.18		1,957		178		4,550	(1,285)		(494)		711		0001
Purchased Call/S&P 500 INDEX/SPXK13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	02/05/2024	02/05/2025	1	427,000	5451.92		2,007		193		7,183	(1,305)		(509)		671		0001
Purchased Call/S&P 500 INDEX/SPXK13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	02/16/2024	02/14/2025	1	457,000	5325.93		6,352		779		25,963	(3,961)		(1,612)		802		0001
Purchased Call/S&P 500 INDEX/SPXK13MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUIISFPU8MPR08K5P83	02/16/2024	02/14/2025	1	455,893	.5392		4,779		586		19,676	(2,981)		(1,213)		800		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXK13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	1	502,000	5479.98		3,062		429		13,473	(1,857)		(776)		947		0001
Purchased Call/S&P 500 INDEX/SPXK13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2024	02/19/2025	1	429,477	5337		4,488		608		22,620	(2,737)		(1,143)		795		0001
Purchased Call/S&P 500 INDEX/SPXK13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	1	514,000	5598.28		2,981		421		3,002	(1,805)		(755)		970		0001
Purchased Call/S&P 500 INDEX/SPXK13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	1	534,000	5580.92		3,097		485		5,644	(1,828)		(784)		1,064		0001
Purchased Call/S&P 500 INDEX/SPXK13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	1	572,000	5650.79		3,489		562		343	(2,042)		(885)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXK13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	1	441,000	5581.44		2,955		513		3,167	(1,692)		(750)		923		0001
Purchased Call/S&P 500 INDEX/SPXK13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	1	665,000	5610.13		4,456		786		3,609	(2,539)		(1,131)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXK13SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	1	501,000	5552.96		5,010		952		10,569	(2,786)		(1,271)		1,097		0001
Purchased Call/S&P 500 INDEX/SPXK13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/13/2024	03/13/2025	1	587,000	5668.93		4,226		827		2,881	(2,327)		(1,072)		1,304		0001
Purchased Call/S&P 500 INDEX/SPXK13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	1	528,000	5613.45		4,066		813		6,982	(2,223)		(1,030)		1,181		0001
Purchased Call/S&P 500 INDEX/SPXK13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	1	659,000	5623.68		4,943		989		8,399	(2,702)		(1,252)		1,474		0001
Purchased Call/S&P 500 INDEX/SPXK13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	1	648,000	5774.53		4,471		1,065		297	(2,278)		(1,128)		1,582		0001
Purchased Call/S&P 500 INDEX/SPXB05WS6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	1	604,000	5586.86		4,711		1,363		20,472	(2,156)		(1,193)		1,627		0001
Purchased Call/S&P 500 INDEX/SPXH00PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	1	518,000	5892.38		2,694		1,167		2,605	(851)		(675)		1,699		0001
Purchased Call/S&P 500 INDEX/SPXH00RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	512,000	6076.66		2,253		1,064		342	(625)		(564)		1,752		0001
Purchased Call/S&P 500 INDEX/SPXB05WS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	1	429,000	5618.58		5,148		1,376		7,226	(2,468)		(1,304)		1,111		0001
Purchased Call/S&P 500 INDEX/SPXB05WS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/04/2024	04/04/2025	1	487,000	5661.93		3,701		953		3,252	(1,815)		(933)		1,236		0001
Purchased Call/S&P 500 INDEX/SPXL13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	1	541,000	5841.05		2,164		882		4,568	(735)		(547)		1,728		0001
Purchased Call/S&P 500 INDEX/SPXL13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	1	558,000	5811.38		2,232		921		6,353	(752)		(559)		1,789		0001
Purchased Call/S&P 500 INDEX/SPXL13IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	389,000	6079.63		1,789		830		194	(510)		(449)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXL13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	547,000	5894.55		2,024		859		1,987	(654)		(511)		1,782		0001
Purchased Call/S&P 500 INDEX/SPXL13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	1	364,000	5929.59		1,529		653		700	(490)		(386)		1,190		0001
Purchased Call/S&P 500 INDEX/SPXL132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	822,000	5493.76		6,905		2,039		41,786	(3,120)		(1,747)		2,225		0001
Purchased Call/S&P 500 INDEX/SPXL13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	1	327,000	5741.1		2,714		1,151		5,924	(877)		(685)		1,065		0001
Purchased Call/S&P 500 INDEX/SPXH00ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/11/2025	1	509,000	5711.17		3,970		1,100		4,182	(1,871)		(1,000)		1,339		0001
Purchased Call/S&P 500 INDEX/SPXL130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	410,000	5626.7		4,961		1,339		7,106	(2,365)		(1,257)		1,068		0001
Purchased Call/S&P 500 INDEX/SPXL132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	1	381,000	5482.17		4,001		1,178		19,253	(1,813)		(1,009)		1,031		0001
Purchased Call/S&P 500 INDEX/SPXB05NS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	1	386,000	6003.55		2,277		1,092		853	(611)		(574)		1,336		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/10/2024	05/09/2025	1	715,000	.5758		3,933		1,398		7,658	(1,545)		(989)		2,125		0001
Purchased Call/S&P 500 INDEX/SPXL135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	656,000	5673.9		3,674		1,235		10,740	(1,514)		(925)		1,896		0001
Purchased Call/S&P 500 INDEX/SPXL135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/01/2024	05/01/2025	1	499,000	5522.74		3,693		1,221		22,264	(1,538)		(934)		1,437		0001
Purchased Call/S&P 500 INDEX/SPXL13B8F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	1	432,000	5850.05		1,728		633		2,355	(658)		(437)		1,309		0001
Purchased Call/S&P 500 INDEX/SPXX13Z$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	480,000	5729.98		3,648		942		1,159	(1,784)		(922)		1,218		0001
Purchased Call/S&P 500 INDEX/SPXB05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2025	1	451,000	5576.26		3,518		1,095		16,341	(1,532)		(890)		1,260		0001
Purchased Call/S&P 500 INDEX/SPXH00GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/25/2025	1	593,000	5525.5		5,278		1,667		27,804	(2,285)		(1,326)		1,664		0001
Purchased Call/S&P 500 INDEX/SPXH00JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/13/2025	1	436,000	5735.73		2,747		999		8,080	(1,054)		(694)		1,316		0001
Purchased Call/S&P 500 INDEX/SPXH00RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	1	368,000	6094.37		1,546		728		157	(432)		(386)		1,259		0001
Purchased Call/S&P 500 INDEX/SPXL13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	469,000	6102.38		1,782		864		356	(469)		(449)		1,633		0001
Purchased Call/S&P 500 INDEX/SPXL13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	412,000	5872.21		1,772		688		2,015	(636)		(448)		1,285		0001
Purchased Call/S&P 500 INDEX/SPXL131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	500,000	6090.6		2,250		1,044		255	(641)		(565)		1,701		0001
Purchased Call/S&P 500 INDEX/SPXL13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	541,000	6039.29		2,489		1,224		1,089	(643)		(622)		1,889		0001
Purchased Call/S&P 500 INDEX/SPXX13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	1	541,000	5757.63		3,300		827		236	(1,636)		(836)		1,358		0001
Purchased Call/S&P 500 INDEX/SPXL133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	1	874,000	5577.61		6,905		2,130		31,661	(3,027)		(1,748)		2,431		0001
Purchased Call/S&P 500 INDEX/SPXL13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	1	562,000	5988.11		2,079		922		1,044	(632)		(525)		1,872		0001
Purchased Call/S&P 500 INDEX/SPXL13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	624,000	5860.67		2,683		1,111		3,660	(899)		(673)		2,000		0001
Purchased Call/S&P 500 INDEX/SPXX13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	1	491,000	5770.77		3,339		828		109	(1,665)		(846)		1,226		0001
Purchased Call/S&P 500 INDEX/SPXL13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	1	563,000	5920.07		2,083		803		1,222	(753)		(526)		1,750		0001
Purchased Call/S&P 500 INDEX/SPXH00QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	1	598,000	6050.8		2,272		1,029		490	(674)		(569)		2,004		0001
Purchased Call/S&P 500 INDEX/SPXL13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	535,000	6082.97		1,926		947		527	(497)		(482)		1,868		0001
Purchased Call/S&P 500 INDEX/SPXH00S$O	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	1	670,000	6076.66		2,948		1,392		482	(818)		(738)		2,293		0001
Purchased Call/S&P 500 INDEX/SPXL137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	452,000	5760.62		2,486		884		5,442	(977)		(625)		1,344		0001
Purchased Call/S&P 500 INDEX/SPXB05MS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	1	559,000	5676.7		4,584		1,250		6,044	(2,173)		(1,161)		1,463		0001
Purchased Call/S&P 500 INDEX/SPXB05MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	1	427,000	5506.04		4,825		1,396		20,962	(2,208)		(1,222)		1,151		0001
Purchased Call/S&P 500 INDEX/SPXB05MSC	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2025	1	401,000	5443.58		4,571		1,499		24,382	(1,916)		(1,157)		1,150		0001
Purchased Call/S&P 500 INDEX/SPXH00ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/11/2025	1	407,000	5628.07		3,622		1,006		8,942	(1,702)		(914)		1,070		0001
Purchased Call/S&P 500 INDEX/SPXL13B$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	612,000	5880.28		2,264		896		2,864	(802)		(566)		1,915		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	637,000	5630.36		4,141		1,311		17,285	(1,786)		(1,043)		1,788		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/12/2025	1	461,000	6022.76		1,798		802		449	(542)		(454)		1,540		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	1	103,000	5925.88		731		331		593	(217)		(183)		345		0001
Purchased Call/S&P 500 INDEX/SPXL135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	1	505,000	5577.03		2,980		977		18,119	(1,249)		(754)		1,448		0001
Purchased Call/S&P 500 INDEX/SPXL136$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	536,000	5732.38		2,948		1,031		6,676	(1,171)		(745)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXL130$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	1	657,000	5756.95		4,402		1,188		1,591	(2,098)		(1,115)		1,711		0001
Purchased Call/S&P 500 INDEX/SPXB05M$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	1	378,000	5530.04		4,158		1,191		16,228	(1,914)		(1,053)		1,014		0001
Purchased Call/S&P 500 INDEX/SPXB05M$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	477,000	5907.84		1,670		626		831	(624)		(420)		1,456		0001
Purchased Call/S&P 500 INDEX/SPXH00P$A	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	1	554,000	5932.49		2,271		984		1,137	(718)		(570)		1,817		0001
Purchased Call/S&P 500 INDEX/SPXB05M$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2025	1	407,000	5758.23		2,605		954		5,998	(992)		(658)		1,233		0001
Purchased Call/S&P 500 INDEX/SPXL13J$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	1	400,000	6046.31		2,000		964		616	(532)		(504)		1,389		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	1	533,000	6050.8		2,079		941		436	(617)		(521)		1,786		0001
Purchased Call/S&P 500 INDEX/SPXL136$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	1	702,000	5740.19		3,650		1,267		6,627	(1,460)		(923)		2,070		0001
Purchased Call/S&P 500 INDEX/SPXB05M$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/17/2024	05/16/2025	1	492,000	5876.02		2,066		775		1,235	(772)		(519)		1,502		0001
Purchased Call/S&P 500 INDEX/SPXL138$Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	522,000	5860.2		2,610		963		2,416	(987)		(660)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	452,000	5727.38		3,435		887		754	(1,680)		(868)		1,147		0001
Purchased Call/S&P 500 INDEX/SPXL135$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	425,000	5671.34		2,423		814		7,535	(998)		(610)		1,229		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	1	525,000	5732.64		3,780		958		617	(1,864)		(958)		1,325		0001
Purchased Call/S&P 500 INDEX/SPXL13C$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	1	500,000	5873.87		2,000		828		2,712	(670)		(502)		1,603		0001
Purchased Call/S&P 500 INDEX/SPXB05M$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2025	1	600,000	5511.88		5,700		1,664		28,493	(2,592)		(1,443)		1,624		0001
Purchased Call/S&P 500 INDEX/SPXL132$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	536,000	5493.76		4,610		1,361		27,554	(2,083)		(1,166)		1,451		0001
Purchased Call/S&P 500 INDEX/SPXL133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	568,000	5602.31		4,203		1,331		18,833	(1,813)		(1,059)		1,594		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2025	1	397,000	6267.92		1,985		1,072		67	(413)		(500)		1,458		0001
Purchased Call/S&P 500 INDEX/SPXB05V$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	546,000	6455.44		1,529		1,138		314	(13)		(378)		2,344		0001
Purchased Call/S&P 500 INDEX/SPXI003$D	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/09/2024	08/08/2025	1	511,000	5886.59		4,241		2,580		11,019	(606)		(1,055)		1,984		0001
Purchased Call/S&P 500 INDEX/SPXI005$K	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/28/2024	08/28/2025	1	514,000	6145.81		3,187		2,098		2,394	(288)		(800)		2,084		0001
Purchased Call/S&P 500 INDEX/SPXL13W$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	1	487,000	5790.23		4,188		2,504		15,780	(631)		(1,053)		1,882		0001
Purchased Call/S&P 500 INDEX/SPXM132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	1	588,000	6216.51		2,881		1,889		1,456	(268)		(724)		2,379		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	370,000	6242.07		1,813		1,279		1,327	(85)		(449)		1,546		0001
Purchased Call/S&P 500 INDEX/SPXB050SP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	416,000	6074.77		2,621		1,441		951	(526)		(654)		1,536		0001
Purchased Call/S&P 500 INDEX/SPXB05RST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	372,000	6278.2		1,488		995		491	(127)		(367)		1,511		0001
Purchased Call/S&P 500 INDEX/SPXB055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	1	348,000	6048.65		2,610		1,762		2,700	(193)		(655)		1,428		0001
Purchased Call/S&P 500 INDEX/SPXI001SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/31/2024	07/31/2025	1	394,000	6077.29		2,522		1,466		1,297	(421)		(634)		1,501		0001
Purchased Call/S&P 500 INDEX/SPXB05RSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	08/29/2025	1	534,000	6241.48		2,456		1,642		1,377	(209)		(605)		2,170		0001
Purchased Call/S&P 500 INDEX/SPXI003SC	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/09/2024	08/08/2025	1	396,000	5905.3		2,970		1,807		7,619	(424)		(739)		1,537		0001
Purchased Call/S&P 500 INDEX/SPXL13M$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	1	385,000	6157.31		1,733		883		98	(415)		(434)		1,367		0001
Purchased Call/S&P 500 INDEX/SPXB05VS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	485,000	6289.03		3,007		2,239		1,222	(25)		(744)		2,082		0001
Purchased Call/S&P 500 INDEX/SPXI009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	1	425,000	6411.83		1,530		1,136		436	(17)		(377)		1,824		0001
Purchased Call/S&P 500 INDEX/SPXI008SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	451,000	6421.07		1,263		916		330	(35)		(313)		1,911		0001
Purchased Call/S&P 500 INDEX/SPXI007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	484,000	6202.69		2,759		1,946		2,331	(129)		(683)		2,023		0001
Purchased Call/S&P 500 INDEX/SPXH00YS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	469,000	6207.77		2,204		1,170		124	(484)		(550)		1,701		0001
Purchased Call/S&P 500 INDEX/SPXB05RSU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	09/02/2025	1	537,000	6233.01		2,631		1,769		939	(222)		(641)		2,200		0001
Purchased Call/S&P 500 INDEX/SPXI002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	1	390,000	5907.95		3,471		2,044		6,255	(563)		(864)		1,490		0001
Purchased Call/S&P 500 INDEX/SPXB05NS8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	1	412,000	6068.17		1,936		974		308	(477)		(485)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXB055SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	1	492,000	6168.72		1,968		1,366		2,589	(108)		(494)		2,048		0001
Purchased Call/S&P 500 INDEX/SPXL13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	1	454,000	5966.49		3,723		2,154		5,124	(632)		(937)		1,726		0001
Purchased Call/S&P 500 INDEX/SPXI008SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	1	500,000	6185.7		2,900		2,077		2,612	(95)		(728)		2,114		0001
Purchased Call/S&P 500 INDEX/SPXL13S$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	426,000	5873.99		5,495		3,129		8,755	(996)		(1,370)		1,600		0001
Purchased Call/S&P 500 INDEX/SPXB05USV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	1	638,000	6455.28		1,595		1,169		341	(26)		(400)		2,728		0001
Purchased Call/S&P 500 INDEX/SPXM133S$	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	1	394,000	6011.46		2,561		1,764		6,536	(167)		(630)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXL13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	1	594,000	5977.87		4,217		2,602		8,182	(555)		(1,060)		2,332		0001
Purchased Call/S&P 500 INDEX/SPXB05TSP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	1	434,000	6344.54		1,476		1,053		505	(53)		(370)		1,831		0001
Purchased Call/S&P 500 INDEX/SPXH00YS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	426,000	6014.04		4,899		2,599		1,691	(1,077)		(1,223)		1,545		0001
Purchased Call/S&P 500 INDEX/SPXB05NSM	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	1	368,000	6168.14		1,656		862		101	(377)		(417)		1,328		0001
Purchased Call/S&P 500 INDEX/SPXI004S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	1	488,000	6081.9		3,123		1,961		3,110	(386)		(776)		1,924		0001
Purchased Call/S&P 500 INDEX/SPXI006SR	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/05/2024	09/05/2025	1	426,000	6081.27		2,599		1,778		3,844	(178)		(643)		1,756		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXI008SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	469,000	6421.07		1,313		952		324	(36)		(325)		1,987		0001
Purchased Call/S&P 500 INDEX/SPXI008SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	1	684,000	6281.36		3,625		2,628		1,804	(100)		(897)		2,898		0001
Purchased Call/S&P 500 INDEX/SPXH00YS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	1	622,000	6204.96		2,986		1,584		210	(656)		(745)		2,256		0001
Purchased Call/S&P 500 INDEX/SPXI007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	1	459,000	6334.9		1,423		1,004		670	(66)		(353)		1,918		0001
Purchased Call/S&P 500 INDEX/SPXI003SB	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	08/09/2024	08/08/2025	1	417,000	5766.35		5,713		3,475		15,427	(816)		(1,421)		1,619		0001
Purchased Call/S&P 500 INDEX/SPXI009SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	1	436,000	6303.07		2,311		1,700		1,134	(32)		(579)		1,868		0001
Purchased Call/S&P 500 INDEX/SPXB05VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	1	741,000	6458.31		2,075		1,545		437	(17)		(513)		3,181		0001
Purchased Call/S&P 500 INDEX/SPXH00VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/03/2025	1	410,000	6126.71		1,763		896		156	(430)		(437)		1,456		0001
Purchased Call/S&P 500 INDEX/SPXI004SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2025	1	416,000	6154.83		2,829		1,808		1,479	(310)		(711)		1,662		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2025	1	498,000	6186.21		2,689		1,459		276	(553)		(677)		1,834		0001
Purchased Call/S&P 500 INDEX/SPXL13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	691,000	6037.76		4,422		2,518		4,203	(802)		(1,102)		2,596		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	507,000	6198.07		3,042		1,969		1,296	(318)		(756)		2,030		0001
Purchased Call/S&P 500 INDEX/SPXL13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	1	503,000	6037.76		3,270		1,862		2,920	(593)		(815)		1,889		0001
Purchased Call/S&P 500 INDEX/SPXI007SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2025	1	391,000	6131.76		2,424		1,690		3,294	(126)		(608)		1,631		0001
Purchased Call/S&P 500 INDEX/SPXM130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	425,000	6203.71		2,593		1,685		1,170	(268)		(639)		1,712		0001
Purchased Call/S&P 500 INDEX/SPXI005SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	1	585,000	6179.12		2,867		1,911		2,230	(251)		(704)		2,377		0001
Purchased Call/S&P 500 INDEX/SPXB050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	1	485,000	6072.02		3,153		1,734		1,229	(632)		(786)		1,791		0001
Purchased Call/S&P 500 INDEX/SPXI000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2025	1	436,000	5988.84		3,139		1,764		3,997	(585)		(790)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXI002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	1	484,000	5910.62		4,211		2,480		8,051	(683)		(1,049)		1,849		0001
Purchased Call/S&P 500 INDEX/SPXI004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2025	1	535,000	6184.82		2,729		1,736		1,335	(306)		(686)		2,133		0001
Purchased Call/S&P 500 INDEX/SPXM133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	1	833,000	5984.42		6,081		4,172		15,339	(401)		(1,508)		3,433		0001
Purchased Call/S&P 500 INDEX/SPX815IWSR	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/30/2024	10/28/2025	1	8,591	5828		203		168		206			(34)		39		0001
Purchased Call/S&P 500 INDEX/SPXA21BSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/19/2024	11/19/2025	1	22,045	5916.98		507		450		448			(57)		104		0001
Purchased Call/S&P 500 INDEX/SPXB05VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	430,000	6380.81		2,064		1,577		563			(487)		1,870		0001
Purchased Call/S&P 500 INDEX/SPXB05VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	572,000	6444.07		2,059		1,573		467			(486)		2,487		0001
Purchased Call/S&P 500 INDEX/SPXM13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	749,000	6732.16		3,296		3,123		700			(173)		3,641		0001
Purchased Call/S&P 500 INDEX/SPXM130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	927,000	6686.63		3,430		3,411		1,541			(19)		4,603		0001
Purchased Call/S&P 500 INDEX/SPXI00JSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/03/2024	12/01/2025	1	2,642	6039		62		58		43			(5)		13		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	675,000	6674.24		3,105		3,062		1,174			(43)		3,342		0001
Purchased Call/S&P 500 INDEX/SPXM13H86	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	644,000	6619.83		2,962		2,579		601			(384)		3,001		0001
Purchased Call/S&P 500 INDEX/SPXM13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	458,000	6723.66		2,107		1,979		415			(128)		2,217		0001
Purchased Call/S&P 500 INDEX/SPXM13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	930,000	6728.61		3,999		3,713		741			(286)		4,475		0001
Purchased Call/S&P 500 INDEX/SPXM13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	884,000	6677.63		3,801		3,592		1,083			(209)		4,291		0001
Purchased Call/S&P 500 INDEX/SPXM13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	580,000	6698.73		2,552		2,439		664			(113)		2,824		0001
Purchased Call/S&P 500 INDEX/SPXM13QSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,042,000	6612.71		4,585		4,572		2,606			(13)		5,174		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	1,343,000	6461.53		5,506		4,527		1,913			(979)		6,057		0001
Purchased Call/S&P 500 INDEX/SPXI00BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	1	470,000	6469.22		2,350		1,846		523			(504)		2,069		0001
Purchased Call/S&P 500 INDEX/SPXM13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	529,000	6688.14		2,169		2,008		514			(161)		2,542		0001
Purchased Call/S&P 500 INDEX/SPXM13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	901,000	6671.81		3,604		3,314		879			(290)		4,297		0001
Purchased Call/S&P 500 INDEX/SPXM13JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	909,000	6656.73		4,000		3,677		959			(322)		4,335		0001
Purchased Call/S&P 500 INDEX/SPXM13IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	660,000	6511.78		4,224		3,759		1,324			(465)		3,109		0001
Purchased Call/S&P 500 INDEX/SPXM13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	451,000	.6713		1,984		1,858		401			(126)		2,173		0001
Purchased Call/S&P 500 INDEX/SPXI00CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	1	434,000	6483.76		2,040		1,602		425			(438)		1,911		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/10/2025	1	456,000	6415.86		2,326		1,822		641			(504)		2,008		0001
Purchased Call/S&P 500 INDEX/SPXB05IWSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	1	488,000	6469.71		1,952		1,511		417			(441)		2,145		0001
Purchased Call/S&P 500 INDEX/SPXI00LSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	1	684,000	6500.48		3,694		3,572		2,610			(122)		3,359		0001
Purchased Call/S&P 500 INDEX/SPXM13ISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	571,000	6582.25		2,969		2,665		766			(304)		2,694		0001
Purchased Call/S&P 500 INDEX/SPXM13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2024	10/22/2025	1	1,118,558	.6487		4,176		3,420		1,410			(756)		5,028		0001
Purchased Call/S&P 500 INDEX/SPXM13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	640,000	6729.75		2,816		2,644		549			(172)		3,084		0001
Purchased Call/S&P 500 INDEX/SPXM13ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	1	1,550,000	6608.06		6,975		6,278		1,819			(698)		7,313		0001
Purchased Call/S&P 500 INDEX/SPXM13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	10/29/2025	1	1,137,015	.6451		6,041		5,023		2,316			(1,018)		5,171		0001
Purchased Call/S&P 500 INDEX/SPX815YSA	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/16/2024	12/15/2025	1	15,226	.6051		529		509		329			(20)		74		0001
Purchased Call/S&P 500 INDEX/SPXI00BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/08/2025	1	485,000	6383.75		2,474		1,908		1,010			(566)		2,128		0001
Purchased Call/S&P 500 INDEX/SPXI00AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2025	1	577,000	6382.38		2,135		1,606		781			(529)		2,500		0001
Purchased Call/S&P 500 INDEX/SPXA21BSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/15/2024	11/14/2025	1	1,858,000	6501.71		10,033		8,835		3,590			(1,198)		8,671		0001
Purchased Call/S&P 500 INDEX/SPXB05VSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	1	400,000	6464.2		1,280		978		256			(302)		1,739		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	1	896,000	6612.31		4,480		3,888		847			(592)		4,168		0001
Purchased Call/S&P 500 INDEX/SPXM13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/19/2025	1	2,685,000	6565.45		13,694		13,389		7,685			(304)		13,202		0001
Purchased Call/S&P 500 INDEX/SPXM13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	1	968,000	6732.79		4,066		3,817		794			(248)		4,664		0001
Purchased Call/S&P 500 INDEX/SPXM13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	657,000	6486.06		4,468		4,356		2,773			(111)		3,231		0001
Purchased Call/S&P 500 INDEX/SPXM13I$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	1,020,000	6550.1		4,998		4,433		1,538			(565)		4,798		0001
Purchased Call/S&P 500 INDEX/SPXC055$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/17/2025	1	611,000	6685.92		3,299		3,181		656			(118)		2,996		0001
Purchased Call/S&P 500 INDEX/SPXM13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/16/2024	10/15/2025	1	1,026,335	.6475		5,215		4,134		1,200			(1,080)		4,558		0001
Purchased Call/S&P 500 INDEX/SPXM13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	1	689,000	6637.61		2,825		2,589		779			(236)		3,276		0001
Purchased Call/S&P 500 INDEX/SPXM13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/26/2025	1	1,604,000	6612.71		7,218		7,198		4,102			(20)		7,965		0001
Purchased Call/S&P 500 INDEX/SPXM13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	2,026,000	6536.17		7,699		6,180		1,552			(1,518)		9,029		0001
Purchased Call/S&P 500 INDEX/SPXM13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,356,000	6692.51		6,373		6,108		1,694			(266)		6,601		0001
Purchased Call/S&P 500 INDEX/SPXM13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	1	1,352,000	6646.06		6,084		5,254		956			(830)		6,240		0001
Purchased Call/S&P 500 INDEX/SPXM13BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	1	1,150,863	.6503		5,022		4,031		1,161			(990)		5,129		0001
Purchased Call/S&P 500 INDEX/SPXM13ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	1	1,492,000	6344.65		8,504		7,158		6,263			(1,347)		6,808		0001
Purchased Call/S&P 500 INDEX/SPXB05V$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	1	499,000	6394.68		1,697		1,281		538			(416)		2,166		0001
Purchased Call/S&P 500 INDEX/SPXI100C$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	1	488,000	6507.02		2,098		1,652		405			(446)		2,160		0001
Purchased Call/S&P 500 INDEX/SPXM13S$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	592,000	6508.02		2,842		2,842		2,797					2,960		0001
Purchased Call/S&P 500 INDEX/SPXM13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	1	1,080,000	6704.61		4,644		4,451		1,232			(194)		5,258		0001
Purchased Call/S&P 500 INDEX/SPXG00V$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/03/2025	1	288,000	100		2,880		16		203	(2,132)		(732)		131		0001
Purchased Call/S&P 500 INDEX/SPXG00V$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2025	1	370,000	100		2,849		8			(2,115)		(726)		137		0001
Purchased Call/S&P 500 INDEX/SPXG00V$U	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/03/2025	1	253,000	100		2,226		12		10	(1,647)		(567)		115		0001
Purchased Call/S&P 500 INDEX/SPXG00W$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	1	354,000	100		2,761		15			(2,041)		(705)		160		0001
Purchased Call/S&P 500 INDEX/SPXG00W$1	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/06/2025	1	404,000	100		3,838		53		15	(2,813)		(972)		259		0001
Purchased Call/S&P 500 INDEX/SPXG00W$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/07/2025	1	371,000	100		3,191		53			(2,332)		(806)		257		0001
Purchased Call/S&P 500 INDEX/SPXG00W$0	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2025	1	548,000	100		4,000		77		90	(2,907)		(1,016)		406		0001
Purchased Call/S&P 500 INDEX/SPXG00X$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/09/2025	1	385,000	100		3,542		78		1,913	(2,565)		(900)		302		0001
Purchased Call/S&P 500 INDEX/SPXG00X$I	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/10/2025	1	652,000	100		6,064		150		2,838	(4,374)		(1,540)		540		0001
Purchased Call/S&P 500 INDEX/SPXG00X$L	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/10/2025	1	523,000	100		5,178		129		2,358	(3,731)		(1,317)		433		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXG00Y$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/10/2025	1	507,000	100		5,831		146		1,176	(4,197)		(1,488)		420		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$6	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2025	1	465,000	100		4,883		162		4,082	(3,486)		(1,235)		439		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$7	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2025	1	291,000	100		3,347		120		5,682	(2,383)		(844)		285		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$8	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/15/2025	1	281,000	100		2,389		92		4,461	(1,696)		(601)		285		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/16/2025	1	530,000	100		4,611		190		3,920	(3,250)		(1,171)		555		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/17/2025	1	367,000	100		3,780		166		6,538	(2,654)		(960)		396		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/17/2025	1	395,000	100		3,753		166		8,132	(2,632)		(954)		426		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$Y	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/17/2025	1	533,000	100		5,010		223		4,328	(3,510)		(1,278)		575		0001
Purchased Call/S&P 500 INDEX/SPXG00Y$Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2025	1	392,000	100		3,685		202		1,857	(2,553)		(929)		470		0001
Purchased Call/S&P 500 INDEX/SPXG00Z$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2025	1	640,000	100		5,440		314		971	(3,746)		(1,381)		786		0001
Purchased Call/S&P 500 INDEX/SPXH000$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/24/2025	1	388,000	100		4,268		270		6,970	(2,915)		(1,083)		497		0001
Purchased Call/S&P 500 INDEX/SPXH000$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/24/2025	1	401,000	100		3,449		220		7,374	(2,350)		(879)		514		0001
Purchased Call/S&P 500 INDEX/SPXH000$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2025	1	452,000	100		4,339		322		5,780	(2,924)		(1,093)		626		0001
Purchased Call/S&P 500 INDEX/SPXH001$5	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/29/2025	1	396,000	100		3,643		280		3,604	(2,439)		(924)		558		0001
Purchased Call/S&P 500 INDEX/SPXH001$D	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/31/2025	1	247,000	100		1,976		164			(1,310)		(502)		360		0001
Purchased Call/S&P 500 INDEX/SPXH001$Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/31/2025	1	360,000	100		2,592		216			(1,716)		(660)		525		0001
Purchased Call/S&P 500 INDEX/SPXH001$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2025	1	362,000	100		2,860		260		25	(1,878)		(722)		552		0001
Purchased Call/S&P 500 INDEX/SPXH001$S	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2025	1	299,000	100		2,362		221		2	(1,547)		(595)		463		0001
Purchased Call/S&P 500 INDEX/SPXH002$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/05/2024	02/05/2025	1	378,000	100		2,003		193			(1,303)		(508)		594		0001
Purchased Call/S&P 500 INDEX/SPXH002$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/06/2024	02/06/2025	1	314,000	100		1,413		140			(915)		(358)		500		0001
Purchased Call/S&P 500 INDEX/SPXH002$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/07/2024	02/07/2025	1	424,000	100		2,205		224			(1,422)		(559)		684		0001
Purchased Call/S&P 500 INDEX/SPXH002$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/09/2024	02/07/2025	1	337,000	100		1,618		166		277	(1,040)		(411)		544		0001
Purchased Call/S&P 500 INDEX/SPXH002$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/09/2024	02/11/2025	1	551,000	100		3,031		341		836	(1,927)		(762)		935		0001
Purchased Call/S&P 500 INDEX/SPXH003$E	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/12/2025	1	415,000	100		3,071		354			(1,938)		(778)		712		0001
Purchased Call/S&P 500 INDEX/SPXH004$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2024	02/14/2025	1	643,000	100		3,086		378		1,843	(1,925)		(783)		1,129		0001
Purchased Call/S&P 500 INDEX/SPXH004$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2024	02/18/2025	1	573,000	100		3,152		417		6,788	(1,944)		(791)		1,050		0001
Purchased Call/S&P 500 INDEX/SPXH004$6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2024	02/14/2025	1	486,000	100		2,576		316		3,724	(1,606)		(654)		853		0001
Purchased Call/S&P 500 INDEX/SPXH004$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2024	02/20/2025	1	536,000	100		2,626		361		1,309	(1,600)		(665)		1,002		0001
Purchased Call/S&P 500 INDEX/SPXH004$J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/21/2024	02/21/2025	1	361,000	100		2,347		329		1,077	(1,423)		(594)		681		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH005$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2024	02/26/2025	1	605,000	100		2,420		372		3,922	(1,435)		(613)		1,195		0001
Purchased Call/S&P 500 INDEX/SPXH005$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2024	02/27/2025	1	373,000	100		2,052		321		1,367	(1,211)		(520)		743		0001
Purchased Call/S&P 500 INDEX/SPXH006$Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/01/2024	02/28/2025	1	410,000	100		2,296		370			(1,344)		(583)		824		0001
Purchased Call/S&P 500 INDEX/SPXH006$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/01/2024	02/28/2025	1	425,000	100		3,188		514		3,423	(1,865)		(809)		854		0001
Purchased Call/S&P 500 INDEX/SPXH008$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/08/2024	03/10/2025	1	457,000	100		2,696		505		212	(1,513)		(678)		993		0001
Purchased Call/S&P 500 INDEX/SPXH008$R	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/12/2024	03/12/2025	1	385,000	100		2,426		468			(1,342)		(615)		849		0001
Purchased Call/S&P 500 INDEX/SPXH009$2	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/13/2025	1	392,000	100		2,509		491		376	(1,382)		(637)		871		0001
Purchased Call/S&P 500 INDEX/SPXH009$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/15/2024	03/14/2025	1	380,000	100		3,192		638		3,332	(1,745)		(809)		850		0001
Purchased Call/S&P 500 INDEX/SPXH00A$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/22/2024	03/21/2025	1	419,000	100		3,394		745		1,438	(1,790)		(859)		981		0001
Purchased Call/S&P 500 INDEX/SPXH00A$O	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/22/2024	03/21/2025	1	356,000	100		2,634		578		3,590	(1,390)		(667)		833		0001
Purchased Call/S&P 500 INDEX/SPXH00A$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/22/2024	03/24/2025	1	522,000	100		3,863		873		3,104	(2,021)		(969)		1,245		0001
Purchased Call/S&P 500 INDEX/SPXH00C$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2024	03/28/2025	1	441,000	100		3,396		809		2,493	(1,730)		(856)		1,077		0001
Purchased Call/S&P 500 INDEX/SPXH00C$3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/28/2024	03/31/2025	1	503,000	100		4,225		1,033			(2,136)		(1,057)		1,249		0001
Purchased Call/S&P 500 INDEX/SPXK13G$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	1	412,000	100		4,614		279		9,154	(3,165)		(1,171)		517		0001
Purchased Call/S&P 500 INDEX/SPXK13I$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	1	473,000	100		5,440		433			(3,626)		(1,380)		678		0001
Purchased Call/S&P 500 INDEX/SPXK13I$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	1	432,000	100		4,018		331		2,232	(2,667)		(1,019)		629		0001
Purchased Call/S&P 500 INDEX/SPXK13U$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2024	03/20/2025	1	396,000	100		3,128		672		4,534	(1,663)		(793)		921		0001
Purchased Call/S&P 500 INDEX/SPXH00F$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	1	477,000	100		4,150		1,225		17,099	(1,875)		(1,050)		1,291		0001
Purchased Call/S&P 500 INDEX/SPXH00L$L	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/23/2024	05/23/2025	1	369,000	100		3,395		1,339		10,433	(1,209)		(847)		1,155		0001
Purchased Call/S&P 500 INDEX/SPXH00T$K	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/26/2024	06/26/2025	1	418,000	100		3,511		1,702		4,355	(923)		(885)		1,455		0001
Purchased Call/S&P 500 INDEX/SPXH00G$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2024	04/22/2025	1	379,000	100		3,108		950		9,975	(1,371)		(787)		1,050		0001
Purchased Call/S&P 500 INDEX/SPXH00H$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/02/2024	05/02/2025	1	530,000	100		4,823		1,617		2,263	(1,995)		(1,211)		1,532		0001
Purchased Call/S&P 500 INDEX/SPXH00J$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	05/14/2025	1	463,000	100		3,843		1,408		2,649	(1,463)		(971)		1,403		0001
Purchased Call/S&P 500 INDEX/SPXH00L$0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2024	05/23/2025	1	806,000	100		9,027		3,571		15,506	(3,199)		(2,257)		2,522		0001
Purchased Call/S&P 500 INDEX/SPXH00K$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/21/2024	05/21/2025	1	478,000	100		4,254		1,641		11,095	(1,539)		(1,075)		1,485		0001
Purchased Call/S&P 500 INDEX/SPXH00G$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/24/2025	1	373,000	100		2,686		836		7,258	(1,170)		(680)		1,042		0001
Purchased Call/S&P 500 INDEX/SPXH00U$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/27/2025	1	419,000	100		4,400		2,163		6,833	(1,136)		(1,100)		1,463		0001
Purchased Call/S&P 500 INDEX/SPXH00P$E	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/07/2024	06/06/2025	1	408,000	100		3,631		1,574		221	(1,147)		(910)		1,338		0001
Purchased Call/S&P 500 INDEX/SPXH00F$M	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	1	593,000	100		4,744		1,401		19,101	(2,143)		(1,200)		1,605		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00C$X	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/04/2024	04/04/2025	1	404,000	100		3,232		833		14	(1,585)		(814)		1,025		0001
Purchased Call/S&P 500 INDEX/SPXB05NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE81BXP4R0TD8PU41	06/14/2024	06/13/2025	1	538,000	100		5,003		2,265		4,149	(1,485)		(1,253)		1,803		0001
Purchased Call/S&P 500 INDEX/SPXH00L$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2024	05/23/2025	1	474,000	100		5,309		2,100		8,134	(1,881)		(1,328)		1,483		0001
Purchased Call/S&P 500 INDEX/SPXH00D$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	06/04/2025	1	458,000	100		3,710		1,574		25	(1,199)		(937)		1,492		0001
Purchased Call/S&P 500 INDEX/SPXH00N$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	05/30/2025	1	495,000	100		4,653		1,926		4,342	(1,560)		(1,168)		1,587		0001
Purchased Call/S&P 500 INDEX/SPXH00P$V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/11/2024	06/11/2025	1	449,000	100		3,817		1,693		449	(1,161)		(963)		1,496		0001
Purchased Call/S&P 500 INDEX/SPXH00F$5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	04/15/2025	1	733,000	100		5,351		1,533		8,369	(2,463)		(1,355)		1,966		0001
Purchased Call/S&P 500 INDEX/SPXH00I$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/09/2024	05/09/2025	1	445,000	100		3,961		1,404		1,261	(1,562)		(994)		1,323		0001
Purchased Call/S&P 500 INDEX/SPXH00U$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/27/2025	1	403,000	100		3,546		1,744		4,551	(916)		(887)		1,407		0001
Purchased Call/S&P 500 INDEX/SPXH00I$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/10/2024	05/09/2025	1	545,000	100		4,796		1,705		1,123	(1,884)		(1,207)		1,620		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/12/2024	06/12/2025	1	362,000	100		2,896		1,292		225	(873)		(731)		1,210		0001
Purchased Call/S&P 500 INDEX/SPXH00R$T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/20/2025	1	433,000	100		4,027		1,896		9,549	(1,125)		(1,005)		1,482		0001
Purchased Call/S&P 500 INDEX/SPXH00K$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/17/2024	05/16/2025	1	524,000	100		4,664		1,749		8,129	(1,742)		(1,172)		1,599		0001
Purchased Call/S&P 500 INDEX/SPXH00E$4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	04/10/2025	1	581,000	100		4,125		1,125		703	(1,955)		(1,045)		1,521		0001
Purchased Call/S&P 500 INDEX/SPXH00S$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/21/2024	06/20/2025	1	394,000	100		3,349		1,581		7,131	(929)		(838)		1,348		0001
Purchased Call/S&P 500 INDEX/SPXH00R$7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/17/2024	06/17/2025	1	490,000	100		4,410		2,034		5,109	(1,269)		(1,107)		1,662		0001
Purchased Call/S&P 500 INDEX/SPXH00N$G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2024	05/30/2025	1	408,000	100		3,713		1,532		4,197	(1,251)		(929)		1,308		0001
Purchased Call/S&P 500 INDEX/SPXH00E$P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/14/2025	1	446,000	100		3,523		1,000		3,491	(1,642)		(882)		1,190		0001
Purchased Call/S&P 500 INDEX/SPXH00J$U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2024	05/15/2025	1	444,000	100		3,286		1,213		3,800	(1,242)		(831)		1,350		0001
Purchased Call/S&P 500 INDEX/SPXH00Q$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/13/2025	1	394,000	100		4,019		1,820		2,483	(1,192)		(1,007)		1,321		0001
Purchased Call/S&P 500 INDEX/SPXH00R$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/18/2024	06/18/2025	1	564,000	100		4,681		2,172		8,392	(1,334)		(1,175)		1,919		0001
Purchased Call/S&P 500 INDEX/SPXH00D$W	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/09/2024	04/09/2025	1	393,000	100		2,790		753		455	(1,330)		(707)		1,023		0001
Purchased Call/S&P 500 INDEX/SPXH00K$A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/17/2024	05/16/2025	1	425,000	100		3,825		1,434		9,964	(1,429)		(961)		1,297		0001
Purchased Call/S&P 500 INDEX/SPXH00E$N	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	448,000	100		3,853		1,070		1,322	(1,810)		(973)		1,178		0001
Purchased Call/S&P 500 INDEX/SPXH00F$8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2024	04/16/2025	1	497,000	100		3,578		1,035		3,931	(1,637)		(906)		1,339		0001
Purchased Call/S&P 500 INDEX/SPXH00U$9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	06/30/2025	1	464,000	100		4,083		2,025		3,513	(1,046)		(1,013)		1,634		0001
Purchased Call/S&P 500 INDEX/SPXH00E$C	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	04/11/2025	1	426,000	100		3,365		932		726	(1,586)		(847)		1,120		0001
Purchased Call/S&P 500 INDEX/SPXH00I$F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/08/2024	05/08/2025	1	488,000	100		3,514		1,229		223	(1,396)		(889)		1,445		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00KS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/17/2024	05/19/2025	1	417,000	100		3,419		1,300		8,752	(1,267)		(852)		1,287		0001
Purchased Call/S&P 500 INDEX/SPXH00DS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/08/2024	04/08/2025	1	394,000	100		3,349		895		248	(1,606)		(848)		1,021		0001
Purchased Call/S&P 500 INDEX/SPXH00FSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/18/2024	04/17/2025	1	495,000	100		3,960		1,166		13,560	(1,795)		(999)		1,340		0001
Purchased Call/S&P 500 INDEX/SPXH00KS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/20/2024	05/20/2025	1	423,000	100		3,426		1,312		12,886	(1,248)		(866)		1,310		0001
Purchased Call/S&P 500 INDEX/SPXH00KS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2024	05/16/2025	1	545,000	100		4,851		1,814		4,541	(1,821)		(1,216)		1,663		0001
Purchased Call/S&P 500 INDEX/SPXH00DS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/05/2024	04/07/2025	1	472,000	100		3,115		824			(1,511)		(780)		1,217		0001
Purchased Call/S&P 500 INDEX/SPXH00HSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/03/2024	05/02/2025	1	418,000	100		2,968		998		33	(1,223)		(747)		1,208		0001
Purchased Call/S&P 500 INDEX/SPXH00CSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/03/2025	1	437,000	100		2,447		620		7	(1,207)		(620)		1,103		0001
Purchased Call/S&P 500 INDEX/SPXH00QS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/16/2025	1	538,000	100		4,627		2,116		2,769	(1,362)		(1,149)		1,820		0001
Purchased Call/S&P 500 INDEX/SPXH00HSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/03/2024	05/02/2025	1	488,000	100		3,806		1,279		971	(1,569)		(958)		1,411		0001
Purchased Call/S&P 500 INDEX/SPXH00ES0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/12/2024	04/11/2025	1	346,000	100		2,733		759		2,160	(1,284)		(690)		910		0001
Purchased Call/S&P 500 INDEX/SPXH00FSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2024	04/17/2025	1	467,000	100		3,409		995		7,377	(1,550)		(863)		1,264		0001
Purchased Call/S&P 500 INDEX/SPXH00QSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2024	06/13/2025	1	387,000	100		3,677		1,660		1,608	(1,098)		(919)		1,297		0001
Purchased Call/S&P 500 INDEX/SPXH00IS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/07/2024	05/07/2025	1	372,000	100		2,976		1,033		7	(1,190)		(753)		1,097		0001
Purchased Call/S&P 500 INDEX/SPXH00HS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/30/2024	04/30/2025	1	445,000	100		3,516		1,152		6,137	(1,474)		(889)		1,276		0001
Purchased Call/S&P 500 INDEX/SPXH00NSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/31/2024	06/02/2025	1	391,000	100		3,675		1,539		843	(1,222)		(915)		1,266		0001
Purchased Call/S&P 500 INDEX/SPXM130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/21/2024	08/21/2025	1	393,000	100		2,437		1,557		5,667	(267)		(612)		1,570		0001
Purchased Call/S&P 500 INDEX/SPXI005ST	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/30/2024	08/29/2025	1	517,000	100		3,619		2,419		2,789	(308)		(891)		2,100		0001
Purchased Call/S&P 500 INDEX/SPXI003S4	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/07/2024	08/07/2025	1	385,000	100		2,118		1,272		2,599	(313)		(533)		1,491		0001
Purchased Call/S&P 500 INDEX/SPXD172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	09/15/2025	1	455,000	100		3,413		2,416		4,791	(158)		(838)		1,913		0001
Purchased Call/S&P 500 INDEX/SPXD170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/23/2024	08/22/2025	1	536,000	100		3,966		2,567		7,922	(414)		(985)		2,146		0001
Purchased Call/S&P 500 INDEX/SPXD173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/27/2024	09/26/2025	1	514,000	100		4,112		3,061		5,774	(34)		(1,017)		2,206		0001
Purchased Call/S&P 500 INDEX/SPXI009SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/25/2024	09/25/2025	1	365,000	100		2,190		1,611		2,616	(30)		(549)		1,564		0001
Purchased Call/S&P 500 INDEX/SPXC172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/30/2024	07/29/2025	1	412,000	100		2,802		1,618		3,085	(477)		(707)		1,563		0001
Purchased Call/S&P 500 INDEX/SPXI003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2025	1	412,000	100		2,719		1,670		5,407	(365)		(684)		1,614		0001
Purchased Call/S&P 500 INDEX/SPXI005S8	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/30/2024	08/29/2025	1	533,000	100		3,731		2,494		1,547	(318)		(919)		2,166		0001
Purchased Call/S&P 500 INDEX/SPXD170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/21/2024	08/19/2025	1	405,000	100		2,633		1,677		3,073	(290)		(665)		1,611		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/26/2024	07/25/2025	1	430,000	100		3,139		1,787		6,228	(569)		(782)		1,615		0001
Purchased Call/S&P 500 INDEX/SPXD172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/17/2024	09/17/2025	1	491,000	100		3,192		2,277		4,704	(114)		(801)		2,072		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXH00V8Y	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/05/2024	07/03/2025	1	596,000	100		5,066		2,582		105	(1,214)		(1,269)		2,116		0001
Purchased Call/S&P 500 INDEX/SPXI007S0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2024	09/05/2025	1	596,000	100		4,112		2,822		3,551	(271)		(1,020)		2,456		0001
Purchased Call/S&P 500 INDEX/SPXH00XD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	07/09/2025	1	580,000	100		4,524		2,355		377	(1,029)		(1,140)		2,092		0001
Purchased Call/S&P 500 INDEX/SPXI005U	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/30/2024	09/02/2025	1	373,000	100		2,872		1,931		2,291	(242)		(700)		1,528		0001
Purchased Call/S&P 500 INDEX/SPXI006SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/05/2024	09/05/2025	1	378,000	100		2,419		1,655		1,527	(166)		(598)		1,558		0001
Purchased Call/S&P 500 INDEX/SPXH00Z5H	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/17/2024	07/17/2025	1	539,000	100		3,881		2,106		4,653	(797)		(977)		1,985		0001
Purchased Call/S&P 500 INDEX/SPXH00V8X	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/05/2024	07/03/2025	1	508,000	100		5,182		2,641		25	(1,242)		(1,298)		1,803		0001
Purchased Call/S&P 500 INDEX/SPXI008ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	09/22/2025	1	432,000	100		2,938		2,136		3,230	(80)		(721)		1,840		0001
Purchased Call/S&P 500 INDEX/SPXD173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/26/2024	09/26/2025	1	433,000	100		3,248		2,411		4,566	(36)		(801)		1,859		0001
Purchased Call/S&P 500 INDEX/SPXD170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2025	1	376,000	100		2,782		1,809		5,537	(288)		(685)		1,515		0001
Purchased Call/S&P 500 INDEX/SPXC17ZSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2025	1	369,000	100		2,546		1,571		2,276	(335)		(640)		1,449		0001
Purchased Call/S&P 500 INDEX/SPXD171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	09/12/2025	1	427,000	100		3,203		2,260		4,355	(150)		(793)		1,785		0001
Purchased Call/S&P 500 INDEX/SPXH00Z$0	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/19/2024	07/21/2025	1	442,000	100		3,403		1,885		7,699	(677)		(842)		1,644		0001
Purchased Call/S&P 500 INDEX/SPXD170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/15/2025	1	537,000	100		3,544		2,225		2,925	(438)		(881)		2,117		0001
Purchased Call/S&P 500 INDEX/SPXH00V$0	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/03/2024	07/03/2025	1	395,000	100		2,410		1,225		39	(588)		(597)		1,402		0001
Purchased Call/S&P 500 INDEX/SPX140NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	353,681	100		3,183		2,989		1,325			(195)		1,704		0001
Purchased Call/S&P 500 INDEX/SPX261PSA	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	10/18/2024	10/17/2025	1	557,274	100		5,851		4,697		6,558			(1,154)		2,484		0001
Purchased Call/S&P 500 INDEX/SPX140NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/17/2025	1	472,878	100		4,776		4,210		4,275			(566)		2,217		0001
Purchased Call/S&P 500 INDEX/SPX140NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2025	1	293,401	100		3,198		3,004		1,442			(194)		1,420		0001
Purchased Call/S&P 500 INDEX/SPX140MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2025	1	231,870	100		2,319		2,018		1,950			(300)		1,080		0001
Purchased Call/S&P 500 INDEX/SPX140MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/21/2024	10/21/2025	1	240,515	100		2,549		2,058		2,910			(492)		1,079		0001
Purchased Call/S&P 500 INDEX/SPX261PSY	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	12/24/2024	12/24/2025	1	19,352	100		182		179		121			(3)		96		0001
Purchased Call/S&P 500 INDEX/SPX140NS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2025	1	304,036	100		3,314		3,111		1,409			(203)		1,465		0001
Purchased Call/S&P 500 INDEX/SPX140QS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2025	1	424,575	100		4,458		4,274		2,802			(184)		2,076		0001
Purchased Call/S&P 500 INDEX/SPX140QSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	238,477	100		2,480		2,425		2,386			(55)		1,173		0001
Purchased Call/S&P 500 INDEX/SPXI00MSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/30/2024	12/30/2025	1	506,033	100		5,718		5,718		5,525					2,527		0001
Purchased Call/S&P 500 INDEX/SPX140MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/28/2025	1	424,678	100		4,629		3,826		4,618			(803)		1,928		0001
Purchased Call/S&P 500 INDEX/SPX140MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	11/14/2025	1	409,988	100		4,223		3,708		3,513			(515)		1,913		0001
Purchased Call/S&P 500 INDEX/SPXD174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/10/2025	1	514,000	100		4,061		3,190		3,399			(871)		2,263		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/24/2025	1	453,623	100		4,854		4,372		4,171			(481)		2,150		0001
Purchased Call/S&P 500 INDEX/SPX140NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2025	1	188,378	100		2,091		1,924		1,056			(167)		902		0001
Purchased Call/S&P 500 INDEX/SPX261PSN	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/26/2024	11/26/2025	1	255,229	100		1,276		1,160		913			(116)		1,213		0001
Purchased Call/S&P 500 INDEX/SPXA21DSG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	12/05/2025	1	366,578	100		3,996		3,741		1,532			(255)		1,766		0001
Purchased Call/S&P 500 INDEX/SPX261PS9	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	1	444,742	100		4,670		3,749		5,299			(921)		1,982		0001
Purchased Call/S&P 500 INDEX/SPX261PSK	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2025	1	403,133	100		4,072		3,623		4,370			(449)		1,899		0001
Purchased Call/S&P 500 INDEX/SPX140DSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/22/2025	1	502,824	100		5,229		5,114		5,048			(115)		2,483		0001
Purchased Call/S&P 500 INDEX/SPX140DS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	12/17/2025	1	227,823	100		866		835		597			(31)		1,117		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	394,849	100		3,633		3,199		2,897			(434)		1,843		0001
Purchased Call/S&P 500 INDEX/SPX140NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/02/2024	12/02/2025	1	162,699	100		1,806		1,667		879			(139)		781		0001
Purchased Call/S&P 500 INDEX/SPXC050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2024	11/04/2025	1	247,612	100		2,501		2,115		1,317			(386)		1,137		0001
Purchased Call/S&P 500 INDEX/SPX140NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	27,752	100		300		275		233			(25)		132		0001
Purchased Call/S&P 500 INDEX/SPX261PSE	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	1	267,900	100		1,072		868		1,087			(204)		1,204		0001
Purchased Call/S&P 500 INDEX/SPXB05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	267,411	100		2,888		2,375		2,651			(513)		1,206		0001
Purchased Call/S&P 500 INDEX/SPXA21CSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/29/2024	11/28/2025	1	229,056	100		2,543		2,338		1,493			(205)		1,092		0001
Purchased Call/S&P 500 INDEX/SPXD176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/04/2024	11/04/2025	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPXC050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2025	1	145,096	100		1,480		1,256		818			(224)		668		0001
Purchased Call/S&P 500 INDEX/SPXC054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2025	1	11	100													0001
Purchased Call/S&P 500 INDEX/SPXB05ZSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	1	47,448	100		498		413		407			(85)		216		0001
Purchased Call/S&P 500 INDEX/SPXC053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	410,686	100		4,353		3,918		3,558			(435)		1,938		0001
Purchased Call/S&P 500 INDEX/SPXC053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/21/2025	1	824,558	100		8,658		7,792		6,455			(866)		3,890		0001
Purchased Call/S&P 500 INDEX/SPXB05ZSW	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	612,939	100		6,129		5,159		3,922			(970)		2,797		0001
Purchased Call/S&P 500 INDEX/SPXD175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/24/2024	10/24/2025	1	211,819	100		2,266		1,858		2,738			(408)		955		0001
Purchased Call/S&P 500 INDEX/SPX140NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	342,862	100		1,783		1,582		1,660			(201)		1,613		0001
Purchased Call/S&P 500 INDEX/SPX140DS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	292,047	100		3,066		2,939		1,891			(128)		1,422		0001
Purchased Call/S&P 500 INDEX/SPXI00MSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/31/2024	12/31/2025	1	37,714	100		415		415		493					189		0001
Purchased Call/S&P 500 INDEX/SPX140NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/11/2025	1	287,148	100		3,072		2,912		1,524			(161)		1,396		0001
Purchased Call/S&P 500 INDEX/SPX140NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/10/2024	12/10/2025	1	283,459	100		3,061		2,893		1,885			(169)		1,376		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPX140N$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/26/2025	1	543,280	100		2,662		2,440		2,147			(222)		2,583		0001
Purchased Call/S&P 500 INDEX/SPX140O$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/19/2024	12/19/2025	1	327,001	100		3,205		3,125		3,660			(80)		1,608		0001
Purchased Call/S&P 500 INDEX/SPX140M$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	10,978	100		117		98		89			(20)		50		0001
Purchased Call/S&P 500 INDEX/SPX261P$F	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	1	203,497	100		1,038		861		774			(177)		926		0001
Purchased Call/S&P 500 INDEX/SPX261P$M	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	1	184,632	100		1,920		1,723		1,762			(197)		871		0001
Purchased Call/S&P 500 INDEX/SPX261P$V	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/18/2024	12/18/2025	1	323,312	100		3,492		3,376		3,791			(115)		1,588		0001
Purchased Call/S&P 500 INDEX/SPXA21G$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/26/2025	1	273,877	100		3,013		3,004		2,398			(8)		1,360		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/27/2025	1	305,123	100		3,356		2,765		3,001			(592)		1,383		0001
Purchased Call/S&P 500 INDEX/SPX140M$Y	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/15/2024	11/14/2025	1	374,193	100		3,779		3,328		3,269			(451)		1,746		0001
Purchased Call/S&P 500 INDEX/SPX140O$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	12/23/2025	1	301,697	100		3,228		3,175		2,752			(54)		1,492		0001
Purchased Call/S&P 500 INDEX/SPXA21G$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/27/2024	12/29/2025	1	310,186	100		3,412		3,403		2,751			(9)		1,547		0001
Purchased Call/S&P 500 INDEX/SPX2610$O	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/26/2024	12/26/2025	1	724,017	100		6,878		6,840		4,560			(38)		3,595		0001
Purchased Call/S&P 500 INDEX/SPX2610$2	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/27/2024	12/26/2025	1	449,930	100		4,049		4,038		3,653			(11)		2,234		0001
Purchased Call/S&P 500 INDEX/SPXD177$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/10/2025	1	257,332	100		2,625		2,269		1,962			(355)		1,193		0001
Purchased Call/S&P 500 INDEX/SPX140N$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/09/2024	12/09/2025	1	487,724	100		5,219		4,917		2,894			(302)		2,364		0001
Purchased Call/S&P 500 INDEX/SPXD177$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	306,710	100		2,883		2,490		2,139			(394)		1,416		0001
Purchased Call/S&P 500 INDEX/SPXC053$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/25/2024	11/25/2025	1	277,845	100		2,973		2,686		2,513			(287)		1,319		0001
Purchased Call/S&P 500 INDEX/SPX140N$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/26/2024	11/26/2025	1	62,451	100		681		619		518			(62)		297		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	1	205,784	100		2,099		1,767		1,345			(332)		939		0001
Purchased Call/S&P 500 INDEX/SPX1400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/13/2024	12/12/2025	1	355,845	100		3,736		3,581		2,260			(156)		1,732		0001
Purchased Call/S&P 500 INDEX/SPXI00A$N	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/04/2024	10/03/2025	1	394,000	100		2,994		2,287		1,028			(707)		1,713		0001
Purchased Call/S&P 500 INDEX/SPX261P$Q	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/03/2024	12/03/2025	1	278,445	100		1,197		1,108		392			(89)		1,338		0001
Purchased Call/S&P 500 INDEX/SPX261P$8	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	1	327,309	100		3,404		2,725		3,278			(679)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXD175$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	277,114	100		2,937		2,387		3,412			(550)		1,248		0001
Purchased Call/S&P 500 INDEX/SPXD176$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/07/2024	11/07/2025	1	197,389	100		2,013		1,734		1,194			(280)		911		0001
Purchased Call/S&P 500 INDEX/SPXD176$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	264,999	100		2,729		2,291		1,900			(439)		1,209		0001
Purchased Call/S&P 500 INDEX/SPX1400$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2025	1	526,510	100		5,581		5,366		3,210			(215)		2,578		0001
Purchased Call/S&P 500 INDEX/SPX261P$H	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	1	187,408	100		1,930		1,707		1,979			(223)		880		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXB05Z$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	1	342,819	100		3,702		3,044		3,941			(658)		1,546		0001
Purchased Call/S&P 500 INDEX/SPX140M$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/12/2024	11/12/2025	1	241,926	100		2,032		1,763		1,615			(269)		1,126		0001
Purchased Call/S&P 500 INDEX/SPXA21D$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/03/2024	12/03/2025	1	26,975	100		302		280		130			(22)		130		0001
Purchased Call/S&P 500 INDEX/SPXD174$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/15/2024	10/15/2025	1	62,512	100		638		504		701			(134)		278		0001
Purchased Call/S&P 500 INDEX/SPXI100K$1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/04/2024	12/04/2025	1	408,190	100		4,449		4,131		1,983			(319)		1,964		0001
Purchased Call/S&P 500 INDEX/SPXB05Z$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	11/03/2025	1	289,600	100		2,896		2,441		1,872			(455)		1,328		0001
Purchased Call/S&P 500 INDEX/SPX261PSZ	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/24/2024	12/24/2025	1	238,724	100		2,698		2,660		1,839			(37)		1,182		0001
Purchased Call/S&P 500 INDEX/SPX261PS6	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	1	170,154	100		647		511		629			(135)		756		0001
Purchased Call/S&P 500 INDEX/SPXC054$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2024	11/28/2025	1	416,977	100		4,587		4,217		2,239			(369)		1,988		0001
Purchased Call/S&P 500 INDEX/SPX261PS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	1	66,340	100		683		538		727			(145)		294		0001
Purchased Call/S&P 500 INDEX/SPX140NS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/19/2024	11/19/2025	1	133,473	100		1,375		1,219		1,229			(155)		628		0001
Purchased Call/S&P 500 INDEX/SPXD177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	416,803	100		4,251		3,671		2,592			(580)		1,924		0001
Purchased Call/S&P 500 INDEX/SPXI100LSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/17/2024	12/17/2025	1	5,455	100		54		52		38			(2)		27		0001
Purchased Call/S&P 500 INDEX/SPX261PSC	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	1	275,191	100		2,890		2,324		3,728			(565)		1,233		0001
Purchased Call/S&P 500 INDEX/SPX140DSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/19/2025	1	340,220	100		3,538		3,460		3,374			(79)		1,673		0001
Purchased Call/S&P 500 INDEX/SPXD178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/11/2024	11/11/2025	1	157,537	100		1,560		1,349		1,054			(211)		732		0001
Purchased Call/S&P 500 INDEX/SPX140NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	11/28/2025	1	154,535	100		1,669		1,530		1,303			(139)		737		0001
Purchased Call/S&P 500 INDEX/SPXC050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/06/2024	11/06/2025	1	371,078	100		3,562		3,032		2,032			(530)		1,710		0001
Purchased Call/S&P 500 INDEX/SPX140MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2025	1	340,890	100		2,523		2,099		1,727			(424)		1,553		0001
Purchased Call/S&P 500 INDEX/SPX140NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/12/2024	12/12/2025	1	404,449	100		4,328		4,136		2,508			(192)		1,969		0001
Purchased Call/S&P 500 INDEX/SPX261PSG	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2025	1	218,411	100		895		760		334			(136)		1,005		0001
Purchased Call/S&P 500 INDEX/SPXD175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2025	1	39,599	100		420		340		447			(80)		178		0001
Purchased Call/S&P 500 INDEX/SPXD174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	10/16/2025	1	50,880	100		519		412		463			(107)		226		0001
Purchased Call/S&P 500 INDEX/SPXI100A$0	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/04/2024	10/03/2025	1	395,000	100		3,002		2,293		1,862			(709)		1,717		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/21/2024	02/14/2025	1	403,000	100		4,997		616		6,781	(3,090)		(1,291)		708		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	413,000	100		4,832		1,427		6,586	(2,183)		(1,222)		1,118		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131\$M .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/28/2024	05/16/2025	1	442,000	100		4,641		1,785		5,552	(1,643)		(1,213)		1,349		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0131\$N .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2024	06/20/2025	1	487,000	100		6,039		2,916		6,138	(1,552)		(1,570)		1,667		0001
Purchased Call/S&P 500 INDEX/EURO STOXX 50 Price EUR/SPE0171\$1 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/03/2024	08/22/2025	1	516,000	100		6,140		4,076		5,974	(470)		(1,595)		2,066		0001
Purchased Call/S&P 500 INDEX/SPX040KSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/13/2025	1	254,155	3852.53		16,563		314		211,250	(121,857)		(678)		441		0001
Purchased Call/S&P 500 INDEX/SPX500HSQ	FixedAnnuityHedge	N/A	Equity/Index	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/29/2018	05/01/2025	1	211,672	3726.84		20,395		1,045		199,441	(115,418)		(807)		609		0001
Purchased Call/S&P 500 INDEX/SPX500NSD	FixedAnnuityHedge	N/A	Equity/Index	GOLDMAN SACHS INTERNATIONAL KD3XUN7C6T14HNAYLU02	12/12/2018	01/06/2026	1	203,803	3936.31		14,917		2,139		204,158	(110,371)		(536)		1,027		0001
Purchased Call/S&P 500 INDEX/SPX500PSJ	FixedAnnuityHedge	N/A	Equity/Index	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2018	08/15/2025	1	212,500	3871.3		14,788		1,374		202,537	(108,567)		(562)		838		0001
Purchased Call/S&P 500 INDEX/SPX521KS6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/09/2018	03/24/2025	1	317,908	3742.12		34,295		1,211		291,865	(169,137)		(1,368)		758		0001
Purchased Call/S&P 500 INDEX/SPX521KS7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/09/2018	03/28/2025	1	208,207	3847.74		19,943		737		180,293	(101,990)		(794)		508		0001
Purchased Call/S&P 500 INDEX/SPX9177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2018	06/07/2025	1	232,304	3880.5		21,716		1,410		208,472	(114,389)		(833)		764		0001
Purchased Call/S&P 500 INDEX/SPX9177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2018	10/03/2025	1	205,283	3726.68		26,864		2,913		227,119	(126,340)		(982)		893		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097\$U	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/02/2025	1	238,551	204.38		6,713		3		2	(5,733)		(282)		88		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097\$V	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/15/2025	1	246,996	205.68		6,604		42		43	(5,327)		(276)		250		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097\$W	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/23/2025	1	209,213	206.68		5,410		53		39	(4,139)		(225)		263		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097\$X	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	01/31/2025	1	371,487	204.28		10,958		147		726	(9,129)		(454)		541		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097\$Y	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/06/2025	1	167,183	200.8		5,702		92		1,612	(5,465)		(236)		266		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0097\$Z	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/21/2025	1	378,937	200.16		13,320		301		4,817	(13,040)		(547)		715		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098\$O	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	02/28/2025	1	208,314	200.08		7,387		189		2,798	(7,217)		(302)		419		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098\$1	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/07/2025	1	225,149	200.01		8,019		229		3,167	(7,849)		(327)		479		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098\$2	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	03/24/2025	1	214,558	198.95		8,027		288		3,959	(8,085)		(325)		512		0001
Purchased Call/J.P. Morgan Meridian Index/JMR0098\$3	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/09/2025	1	203,783	199.31		7,546		321		3,646	(7,495)		(303)		531		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/J.P. Morgan Meridian Index/JMR0098$4	FixedAnnuityHedge	N/A	Equity/Index	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/13/2018	04/25/2025	1	202,522	199.35	7,551			371		3,728	(7,434)		(301)		568		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040FSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/08/2025	1	62,947	220.74	1,291			4		1,713	(1,000)		(54)		47		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/06/2025	1	64,301	220.27	1,180			3		1,891	(1,081)		(49)		41		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/02/2025	1	54,350	219.52	861					1,809	(1,007)		(36)		20		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/03/2025	1	62,611	219.36	996			1		2,118	(1,180)		(42)		28		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/10/2025	1	95,147	221.5	1,979			8		2,259	(1,385)		(82)		79		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040GST	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2025	1	73,007	222.76	1,206			9		1,302	(921)		(50)		79		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2025	1	129,398	223.12	2,187			16		2,108	(1,556)		(91)		140		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/16/2025	1	68,363	222.77	1,126			8		1,221	(863)		(47)		72		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2025	1	86,744	223.86	1,371			10		1,145	(952)		(57)		94		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/28/2025	1	115,970	226.43	1,930			23		602	(842)		(80)		161		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/30/2025	1	73,043	225.61	923			12		569	(632)		(38)		105		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040HSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	01/30/2025	1	89,444	225.78	1,299			17		653	(747)		(54)		128		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040IS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2025	1	194,291	220.6	3,615			56		5,504	(3,296)		(149)		305		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISD	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2025	1	67,714	217.79	1,409			22		2,785	(1,547)		(58)		106		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISK	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/03/2025	1	56,889	220.2	886			13		1,663	(998)		(36)		87		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISR	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/13/2025	1	69,032	215.31	1,597			30		3,587	(1,972)		(65)		120		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040ISY	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/14/2025	1	65,149	214.37	1,572			30		3,686	(2,020)		(64)		114		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/21/2025	1	84,113	214.93	1,982			44		4,538	(2,496)		(81)		159		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/21/2025	1	77,231	216.67	1,704			38		3,547	(1,952)		(70)		146		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	02/28/2025	1	92,139	214.6	2,126			54		5,078	(2,826)		(86)		185		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/05/2025	1	85,361	214.9	2,052			57		4,559	(2,537)		(83)		179		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040JSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/11/2025	1	55,127	215.55	1,459			44		2,765	(1,545)		(59)		121		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/10/2025	1	57,596	214.97	1,179			35		3,048	(1,732)		(48)		125		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/19/2025	1	61,671	214.72	1,485			50		3,323	(1,878)		(60)		143		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/21/2025	1	67,984	212.77	1,780			61		4,295	(2,449)		(72)		159		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	03/27/2025	1	102,777	212.38	2,457			90		6,699	(3,867)		(99)		249		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/01/2025	1	51,065	212.63	1,553			60		3,260	(1,835)		(62)		127		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/04/2025	1	79,278	212.36	2,087			84		5,156	(2,950)		(84)		201		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/04/2025	1	62,517	212.29	1,507			60		4,086	(2,352)		(60)		159		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/11/2025	1	56,950	211.95	1,401			60		3,796	(2,208)		(56)		150		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/16/2025	1	55,106	211.54	1,389			63		3,792	(2,208)		(55)		148		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/17/2025	1	109,985	210.93	2,858			130		7,835	(4,567)		(114)		298		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/22/2025	1	71,574	210.21	2,102			100		5,381	(3,143)		(84)		198		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	04/25/2025	1	69,617	209.81	2,087			102		5,389	(3,170)		(83)		195		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/09/2025	1	88,832	210.3	2,405			131		6,607	(3,847)		(95)		264		0001
Purchased Call/Citi Dynamic Asset Delector 5 ER Index/CDA040MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2018	05/05/2025	1	59,294	210.93	1,703			90		4,253	(2,419)		(67)		173		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2024	01/02/2025	1	162,036	4285.89		713		2		1	(530)		(182)		60		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/03/2024	01/03/2025	1	247,402	4286.18		1,089		6		3	(806)		(277)		112		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2024	01/08/2025	1	106,861	4287.2		470		9		4	(342)		(119)		79		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR4160$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/08/2024	01/08/2025	1	196,968	4198.2		1,753		34		13	(1,274)		(445)		146		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416PS1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/10/2024	01/10/2025	1	144,397	4271.79		650		16			(469)		(165)		120		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416PS7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/14/2025	1	107,856	4279.88		464		17			(330)		(117)		106		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416PS8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/10/2025	1	145,169	4191.04		1,234		31		51	(888)		(315)		120		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416PSA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/16/2024	01/16/2025	1	125,168	4263.24		538		22		1	(379)		(137)		131		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416PSB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/16/2024	01/16/2025	1	116,237	4174.74		1,011		42		234	(713)		(257)		122		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416PSF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/17/2024	01/17/2025	1	108,911	4162.95		1,002		44		388	(704)		(254)		118		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416PST	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/24/2024	01/24/2025	1	144,586	4262.26		665		42		4	(454)		(169)		185		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416QS2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/29/2024	01/29/2025	1	131,319	4211.09		1,169		90		123	(782)		(296)		185		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416QS4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/30/2024	01/30/2025	1	92,605	4312.83		426		34		1	(284)		(108)		133		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416QS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/02/2024	01/31/2025	1	93,414	4307.19		420		35		1	(278)		(107)		136		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416QS1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/07/2024	02/07/2025	1	150,996	4303.63		710		72		6	(458)		(180)		244		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416QS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/09/2024	02/11/2025	1	111,540	4306.98		547		62		5	(348)		(137)		189		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416QSY	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2024	02/14/2025	1	106,221	4329.42		520		64		3	(325)		(132)		186		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RS1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/16/2024	02/14/2025	1	106,091	4323.52		499		61		4	(311)		(127)		186		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RS7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/21/2024	02/21/2025	1	105,312	4203.45		1,380		193		386	(837)		(349)		199		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RSE	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/23/2024	02/24/2025	1	106,543	4354.15		533		79		3	(319)		(134)		207		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RSJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/26/2024	02/26/2025	1	144,336	4222.79		1,905		293		369	(1,130)		(483)		285		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RSM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/28/2024	02/28/2025	1	167,644	4350.45		838		134		10	(492)		(212)		337		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RSP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/01/2024	02/28/2025	1	118,454	4377.13		580		94		3	(340)		(147)		238		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RSS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2024	02/28/2025	1	90,229	4264.54		964		156		79	(560)		(248)		181		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RST	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/05/2025	1	130,348	4366.81		691		120		7	(396)		(175)		273		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RSU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/05/2025	1	182,459	4254.48		2,153		374		265	(1,233)		(547)		382		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RSX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/06/2024	03/06/2025	1	142,038	4380.79		767		135		6	(437)		(195)		300		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416RSZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/07/2024	03/07/2025	1	141,096	4398.52		762		137		5	(432)		(193)		300		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416SS5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/08/2024	03/07/2025	1	133,887	4401.81		696		126		4	(394)		(177)		285		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416SS7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/12/2024	03/12/2025	1	111,039	4417.61		600		116		3	(332)		(152)		245		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416SS8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/12/2024	03/12/2025	1	124,021	4303.98		1,488		287		65	(824)		(378)		273		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416SSI	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/19/2024	03/19/2025	1	97,057	4340.72		1,174		249		29	(627)		(298)		224		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416SSM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/20/2024	03/20/2025	1	108,725	4471.31		576		124		2	(306)		(146)		253		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416S$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2024	03/21/2025	1	120,981	4368.88		1,415		310		22	(748)		(357)		283		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416S$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/22/2024	01/03/2025	1	85,453	4197.2		2,016		14			(1,349)		(653)		39		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416S$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/22/2024	01/28/2025	1	82,699	4204.71		2,068		181		92	(1,273)		(614)		115		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416S$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/22/2024	01/31/2025	1	83,413	4310.71		1,085		105		1	(662)		(319)		122		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416S$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/22/2024	03/07/2025	1	83,309	4320.37		1,192		224		22	(654)		(314)		177		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416S$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/22/2024	03/14/2025	1	84,736	4430.74		591		121		2	(318)		(153)		189		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/22/2024	03/21/2025	1	132,103	4475.34		687		151		2	(362)		(174)		309		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/22/2024	03/21/2025	1	114,839	4360.23		1,332		292		25	(703)		(337)		269		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2024	01/22/2025	1	79,919	4265.41		1,326		93		1	(825)		(408)		98		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2024	03/19/2025	1	78,772	4455.32		464		100		2	(244)		(120)		182		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2024	03/26/2025	1	147,881	4358.6		1,775		411		43	(914)		(450)		357		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2024	02/21/2025	1	77,695	4349.95		988		153		2	(558)		(277)		147		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2024	03/27/2025	1	223,946	4508.39		1,187		278		4	(608)		(301)		544		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/28/2024	03/28/2025	1	178,347	4519.92		927		221		2	(473)		(234)		435		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/28/2024	03/28/2025	1	170,663	4403.66		2,014		480		21	(1,026)		(508)		417		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/15/2024	03/10/2025	1	36,073	4401.81		206		43		1	(105)		(58)		78		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2024	01/03/2025	1	65,155	4185.49		1,701		13		2	(1,096)		(592)		30		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/01/2024	05/01/2025	1	100,489	4401.75		553		183		56	(230)		(140)		289		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/16/2024	04/16/2025	1	99,815	4326.34		1,148		332		138	(525)		(291)		269		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2024	01/24/2025	1	69,074	4177.55		2,069		168		195	(1,235)		(666)		89		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/23/2024	04/23/2025	1	69,862	4358.76		796		246		62	(349)		(202)		194		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	04/11/2025	1	119,462	4456.82		657		183		10	(309)		(166)		314		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	02/14/2025	1	59,080	4198.52		1,850		263		210	(1,035)		(552)		104		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/14/2024	06/13/2025	1	105,450	4402.19		506		229		171	(150)		(127)		353		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/02/2024	04/02/2025	1	134,387	4517.66		726		182		2	(360)		(184)		337		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/07/2024	05/07/2025	1	136,109	4438.38		694		241		48	(278)		(176)		401		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/21/2024	06/23/2025	1	53,590	4438.43		268		128		59	(74)		(67)		185		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/16/2024	04/16/2025	1	141,576	4430.3		779		225		26	(356)		(197)		381		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/03/2024	01/17/2025	1	72,585	4257.48		1,574		88		1	(980)		(506)		78		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/03/2024	05/02/2025	1	201,368	4424.32		987		332		78	(407)		(248)		582		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/30/2024	04/30/2025	1	113,716	4415.69		625		205		46	(262)		(158)		326		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2024	04/04/2025	1	197,423	4517.7		1,046		270		4	(512)		(264)		501		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	02/12/2025	1	41,517	4122.51		1,503		209		589	(840)		(454)		71		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/24/2024	05/23/2025	1	41,854	4334.46		460		182		121	(163)		(115)		131		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/16/2024	05/16/2025	1	81,477	4472.32		416		155		22	(156)		(104)		249		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2024	06/20/2025	1	43,882	4432.14		219		103		52	(61)		(55)		150		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2024	01/09/2025	1	61,386	4188.91		1,612		48		19	(1,016)		(549)		48		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/24/2024	05/23/2025	1	183,505	4438.61		936		370		106	(332)		(234)		574		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2024	03/13/2025	1	54,256	4430.03		409		87		1	(210)		(112)		120		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	05/08/2025	1	95,338	4337.61		1,039		364		195	(413)		(263)		282		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/18/2024	04/17/2025	1	42,982	4423.77		236		70		9	(107)		(60)		116		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/28/2024	06/30/2025	1	51,064	4436.79		255		127		66	(65)		(63)		180		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/01/2024	05/01/2025	1	35,797	4298.46		415		137		115	(173)		(105)		103		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2024	04/11/2025	1	95,684	4492.26		536		148		4	(253)		(135)		252		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/31/2024	05/30/2025	1	138,247	4444.2		691		286		83	(232)		(173)		443		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/19/2024	04/17/2025	1	272,166	4439.26		1,470		434		43	(664)		(372)		737		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2024	03/19/2025	1	48,614	4370.88		577		130		7	(291)		(156)		112		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/13/2024	06/13/2025	1	121,001	4410.79		581		262		168	(173)		(145)		406		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/06/2024	06/06/2025	1	71,281	4431.39		335		145		63	(106)		(84)		234		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/31/2024	06/02/2025	1	50,649	4444.2		258		108		32	(86)		(64)		164		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2024	04/04/2025	1	102,243	4401.5		1,227		317		20	(600)		(310)		259		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	04/09/2025	1	84,391	4397.87		1,013		273		20	(483)		(257)		220		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/26/2024	04/25/2025	1	67,043	4343.66		764		242		87	(330)		(193)		188		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	03/07/2025	1	44,144	4285.37		683		137		32	(355)		(191)		94		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	04/25/2025	1	54,416	4346.09		631		199		68	(273)		(159)		153		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/24/2024	04/24/2025	1	106,643	4465.65		576		179		13	(251)		(146)		298		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/03/2024	05/02/2025	1	49,559	4320.5		530		178		115	(219)		(134)		143		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/03/2024	05/02/2025	1	45,018	4414.14		236		79		21	(97)		(59)		130		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2024	03/28/2025	1	46,301	4436.29		367		90		3	(180)		(96)		113		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2024	03/07/2025	1	48,110	4288.58		916		181		31	(479)		(256)		102		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	03/03/2025	1	42,981	4377.13		341		65		2	(179)		(97)		89		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/05/2024	06/05/2025	1	102,558	4430.42		482		206		89	(155)		(122)		335		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/17/2024	05/19/2025	1	60,689	4481.54		316		120		14	(117)		(79)		187		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$R	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/03/2024	05/05/2025	1	76,270	4424.32		381		130		31	(156)		(95)		223		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/29/2024	05/29/2025	1	264,668	4395.98		1,376		561		334	(468)		(348)		846		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/07/2024	06/09/2025	1	73,301	4427.9		367		161		70	(115)		(91)		243		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/10/2024	05/09/2025	1	153,081	4460.09		765		272		40	(301)		(193)		455		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/25/2024	06/25/2025	1	213,577	4447.79		1,068		515		216	(284)		(269)		742		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	04/04/2025	1	58,453	4385.02		736		191		15	(356)		(189)		148		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2024	04/11/2025	1	47,950	4409.15		480		133		11	(226)		(121)		126		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416T$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/03/2024	04/03/2025	1	133,925	4520.14		723		183		2	(357)		(183)		338		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2024	01/24/2025	1	61,579	4293.84		889		72			(531)		(286)		79		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/15/2024	02/27/2025	1	37,497	4354.97		286		52		2	(151)		(83)		75		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/07/2024	06/06/2025	1	229,322	4427.9		1,124		487		215	(355)		(282)		752		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/11/2025	1	96,062	4428.57		471		209		97	(143)		(119)		320		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	04/09/2025	1	109,162	4513.98		589		159		2	(281)		(149)		284		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/17/2024	05/16/2025	1	121,180	4481.54		618		232		27	(231)		(155)		370		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V\$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	02/06/2025	1	50,713	4175.53		1,358		165		254	(774)		(419)		81		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V\$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2024	02/05/2025	1	68,352	4170.62		2,208		261		367	(1,266)		(681)		107		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W\$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/26/2024	04/28/2025	1	97,513	4448.03		546		176		19	(234)		(136)		277		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U\$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2024	02/21/2025	1	52,969	4334.51		710		115		2	(387)		(207)		100		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y\$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/04/2024	06/04/2025	1	81,896	4427.44		393		167		72	(127)		(99)		267		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U\$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	03/17/2025	1	67,101	4430.74		562		124		2	(286)		(152)		153		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X\$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2024	05/08/2025	1	174,400	4441.84		889		311		60	(353)		(225)		516		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X\$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/15/2024	05/15/2025	1	128,095	4478.66		640		236		29	(242)		(162)		390		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U\$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	03/14/2025	1	69,758	4421.72		611		130		2	(313)		(167)		156		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U\$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2024	02/21/2025	1	45,624	4222.51		1,207		195		100	(659)		(353)		86		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V\$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	03/26/2025	1	42,072	4473.67		184		45		1	(90)		(49)		102		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/24/2024	05/27/2025	1	36,724	4438.61		195		78		22	(68)		(48)		117		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/12/2024	01/17/2025	1	54,333	4169.1		1,398		81		155	(854)		(463)		59		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/10/2024	05/12/2025	1	46,860	4460.09		239		86		13	(93)		(60)		141		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/17/2024	04/17/2025	1	50,971	4427.58		275		80		10	(125)		(70)		138		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/12/2024	02/14/2025	1	43,859	4192.8		1,096		159		182	(608)		(329)		77		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/23/2024	04/23/2025	1	108,435	4463.5		586		181		13	(257)		(148)		302		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/14/2024	06/16/2025	1	105,411	4402.19		517		236		174	(152)		(128)		357		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/30/2024	05/30/2025	1	194,503	4404.77		992		409		220	(334)		(248)		623		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/12/2024	01/23/2025	1	55,025	4180.85		1,354		106		126	(810)		(439)		69		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2024	04/10/2025	1	99,771	4492.33		569		155		4	(270)		(144)		261		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/12/2024	04/14/2025	1	45,318	4456.82		254		72		4	(118)		(64)		121		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U\$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/04/2024	04/04/2025	1	108,940	4500.78		577		149		3	(283)		(145)		276		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V\$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	03/21/2025	1	44,802	4484.22		170		40		1	(85)		(46)		105		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W\$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	04/25/2025	1	58,006	4450.53		319		101		10	(138)		(80)		163		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U\$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/11/2024	01/02/2025	1	61,890	4282.02		847		3			(548)		(296)		23		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U\$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/10/2024	03/31/2025	1	47,116	4519.92		204		51		1	(99)		(53)		117		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416U\$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	02/25/2025	1	66,531	4354.15		859		148		2	(464)		(247)		130		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y\$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/21/2024	06/20/2025	1	325,653	4438.43		1,596		754		351	(443)		(399)		1,114		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X\$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/14/2024	05/14/2025	1	78,165	4468.12		399		146		20	(152)		(101)		237		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X\$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	05/09/2025	1	117,402	4455.69		587		208		33	(232)		(147)		349		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X\$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/22/2024	05/22/2025	1	84,496	4460.97		439		171		33	(158)		(111)		264		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416V\$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/15/2024	03/13/2025	1	39,942	4316.08		440		95		17	(223)		(123)		89		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/12/2024	06/12/2025	1	48,385	4419.99		232		104		57	(70)		(59)		162		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416W$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/26/2024	04/25/2025	1	109,058	4448.03		600		190		20	(259)		(151)		306		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/26/2024	06/26/2025	1	84,345	4436.43		422		204		104	(111)		(106)		294		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/27/2024	06/27/2025	1	138,348	4430.95		678		332		189	(176)		(169)		483		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416X$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/21/2024	05/21/2025	1	114,379	4470.77		583		225		35	(211)		(147)		355		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/28/2024	06/27/2025	1	189,635	4436.79		929		457		239	(240)		(232)		662		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Y$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/18/2024	06/18/2025	1	215,934	4412.3		1,058		491		331	(301)		(266)		735		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	1	50,631	4416.47		248		128		96	(59)		(61)		182		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/16/2024	08/15/2025	1	88,009	4572.25		308		193		43	(38)		(77)		347		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	1	69,021	4444.21		580		319		108	(116)		(145)		255		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/17/2024	07/17/2025	1	45,668	4549.74		201		109		67	(41)		(51)		168		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	1	77,740	4527.99		342		188		40	(69)		(85)		287		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	08/25/2025	1	51,319	4574.26		216		140		29	(22)		(53)		207		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2024	08/08/2025	1	136,238	4437.96		1,090		661		315	(158)		(270)		529		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2024	08/14/2025	1	77,467	4445.62		589		365		176	(76)		(148)		305		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/30/2024	08/29/2025	1	175,842	4592.52		721		482		86	(61)		(178)		714		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2024	09/26/2025	1	74,662	4627.03		231		172		38	(2)		(57)		320		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2024	08/01/2025	1	76,593	4543.52		268		158		43	(43)		(67)		293		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	1	38,834	4334.75		350		180		197	(83)		(87)		139		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	09/11/2025	1	68,092	4564.18		225		157		58	(12)		(56)		284		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	08/22/2025	1	345,913	4574.26		1,418		918		187	(148)		(352)		1,385		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/05/2024	07/07/2025	1	52,166	4318.81		522		269		312	(124)		(129)		187		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160SQ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/28/2025	1	37,351	4464.3		351		201		52	(63)		(87)		141		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	08/29/2025	1	74,003	4578.38		303		202		43	(27)		(75)		301		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/13/2024	09/12/2025	1	76,945	4594.67		239		168		46	(11)		(59)		322		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	08/29/2025	1	61,568	4601.22		209		140		27	(18)		(51)		250		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2024	09/05/2025	1	243,924	4558.97		976		668		196	(67)		(241)		1,005		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161SC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/14/2024	08/14/2025	1	122,755	4546.15		430		266		82	(55)		(108)		483		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	09/10/2025	1	71,408	4574.28		229		159		53	(13)		(57)		297		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162SP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/08/2025	1	69,848	4546.92		279		192		66	(18)		(69)		290		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/19/2024	07/18/2025	1	111,207	4427.86		1,045		575		214	(210)		(261)		411		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160S7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2024	07/18/2025	1	43,701	4545.04		192		105		18	(39)		(48)		161		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162S4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/27/2024	08/27/2025	1	151,817	4598.83		516		338		65	(48)		(130)		614		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	07/14/2025	1	72,494	4485.25		341		182		62	(74)		(84)		265		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/24/2024	07/24/2025	1	68,210	4512.78		293		165		48	(55)		(74)		256		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	08/15/2025	1	53,568	4465.04		423		265		99	(53)		(105)		211		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	08/25/2025	1	91,319	4597.08		320		208		39	(33)		(79)		368		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	07/10/2025	1	38,616	4329.75		390		204		217	(88)		(98)		140		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	07/25/2025	1	53,643	4428.72		499		283		114	(92)		(124)		201		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/19/2024	09/19/2025	1	100,872	4623.97		313		226		48	(9)		(77)		427		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2024	09/29/2025	1	140,983	4627.03		451		337		73	(4)		(111)		609		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2024	09/12/2025	1	119,787	4571.86		455		321		94	(21)		(113)		501		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	08/13/2025	1	98,473	4543.84		335		207		66	(44)		(84)		387		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	08/22/2025	1	82,093	4597.08		279		181		34	(29)		(69)		329		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/25/2025	1	138,695	4565.25		596		340		49	(108)		(149)		521		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/04/2024	09/04/2025	1	159,385	4593.57		542		367		83	(39)		(136)		656		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/28/2024	08/28/2025	1	145,635	4573.32		597		393		89	(54)		(150)		590		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	09/25/2025	1	292,933	4584.91		1,113		819		239	(15)		(279)		1,255		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/28/2024	08/28/2025	1	139,405	4596.14		474		312		64	(43)		(119)		565		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/02/2024	07/02/2025	1	100,287	4344.12		913		459		444	(225)		(229)		355		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2024	09/19/2025	1	65,339	4619.42		203		147		33	(6)		(50)		277		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$J	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	08/15/2025	1	55,426	4566		200		125		30	(25)		(49)		219		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2024	08/21/2025	1	91,003	4558.53		373		238		59	(41)		(94)		364		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5162$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/26/2024	08/29/2025	2	182,726	4615.43		517		359		68	(170)		(108)		742		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/03/2024	07/03/2025	1	133,910	4422.8		656		334		229	(160)		(163)		475		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/03/2025	1	174,646	4334.75		1,519		775		884	(364)		(381)		620		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/12/2024	07/14/2025	1	55,968	4386.07		543		290		170	(118)		(134)		205		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2024	09/19/2025	1	174,581	4596.49		646		468		114	(18)		(160)		740		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/12/2024	07/11/2025	1	68,394	4485.25		315		167		57	(69)		(79)		248		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/01/2024	08/01/2025	1	55,830	4565.24		223		131		23	(37)		(55)		213		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/06/2024	08/06/2025	1	64,429	4516.97		232		139		55	(35)		(58)		249		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/09/2024	08/11/2025	1	64,559	4438.68		510		312		150	(72)		(126)		252		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/24/2024	07/24/2025	1	61,958	.4413		564		317		156	(105)		(142)		232		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/01/2024	08/01/2025	1	211,360	4464.29		1,818		1,067		322	(299)		(451)		807		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2024	09/18/2025	1	160,157	4585.97		625		447		115	(21)		(157)		677		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/16/2024	07/16/2025	1	37,627	4527.4		173		93		19	(36)		(44)		138		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5160$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/17/2024	07/17/2025	1	45,808	4449.13		426		231		17	(88)		(107)		169		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$D	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/05/2024	07/03/2025	1	58,101	4318.81		569		290		347	(136)		(143)		206		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR416Z$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/12/2024	07/11/2025	1	52,380	4402.27		445		236		129	(98)		(111)		190		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/19/2024	08/19/2025	1	81,266	4557.03		341		216		51	(39)		(86)		323		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/21/2024	08/21/2025	1	92,418	4581.27		314		201		45	(34)		(79)		369		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2024	09/18/2025	1	90,590	4608.85		299		214		50	(10)		(75)		383		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5161$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/08/2024	08/08/2025	1	57,172	4538.31		206		125		38	(30)		(51)		222		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$X	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/10/2025	1	61,432	4646.18		245		193		31			(53)		270		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/30/2024	10/30/2025	1	208,197	4611.8		791		658		205			(133)		948		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/19/2024	11/19/2025	1	134,456	4689.39		484		429		75			(55)		632		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2024	10/31/2025	1	154,679	4606.98		603		506		164			(97)		706		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/26/2024	12/26/2025	1	271,404	4609.58		950		945		513			(5)		1,348		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/27/2024	11/26/2025	1	233,905	4719.26		819		750		104			(68)		1,112		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/04/2024	10/03/2025	1	334,467	4648.72		1,204		920		147			(284)		1,454		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$A	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/17/2025	1	148,528	4684.16		535		471		85			(63)		696		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$T	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/05/2024	11/05/2025	1	149,838	4647.96		599		509		108			(91)		689		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$B	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/23/2024	10/23/2025	1	174,232	4634.24		645		524		123			(121)		785		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$O	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/20/2024	12/19/2025	1	420,305	4586.27		1,471		1,438		925			(33)		2,067		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/08/2024	11/10/2025	1	78,837	4713.19		284		245		30			(38)		366		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/26/2024	11/26/2025	1	171,698	4723.91		618		562		73			(56)		816		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/11/2024	12/11/2025	1	140,565	4680.76		506		480		114			(26)		683		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/04/2024	12/04/2025	1	124,778	4708.27		437		405		69			(31)		600		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/14/2025	1	207,150	4684.16		725		638		116			(87)		967		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$S	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2024	11/03/2025	1	177,331	4611.75		709		598		181			(111)		813		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	11/06/2025	1	206,583	4718.97		826		703		69			(123)		952		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$C	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/24/2024	10/24/2025	1	67,373	4632.73		249		204		49			(45)		304		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/20/2024	11/20/2025	1	190,968	4683.64		687		612		115			(76)		900		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2024	10/27/2025	1	174,106	4628.35		685		566		136			(119)		789		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/06/2024	12/05/2025	1	304,853	4700.07		1,037		973		190			(63)		1,469		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/20/2024	12/22/2025	1	195,549	4586.27		704		688		435			(16)		966		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2024	12/19/2025	1	135,045	4568.02		486		474		350			(12)		664		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$Q	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/27/2024	11/28/2025	1	68,851	4719.26		248		227		31			(21)		328		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/30/2024	12/30/2025	1	113,358	4582.67		385		385		406					566		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/05/2024	12/05/2025	1	87,995	4705.18		308		288		51			(20)		424		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/29/2024	10/29/2025	1	89,638	4617.78		350		290		81			(60)		408		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/29/2024	11/28/2025	1	231,241	4729.58		809		744		93			(65)		1,103		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/13/2025	1	414,942	4660.64		1,535		1,209		179			(327)		1,837		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/10/2025	1	83,188	4660.64		299		235		36			(64)		366		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$M	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/22/2024	11/24/2025	1	311,249	4720.74		1,152		1,037		129			(114)		1,475		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$2	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/12/2024	11/12/2025	1	230,693	4710.98		830		721		92			(110)		1,073		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$P	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2024	10/31/2025	1	326,246	4611.75		1,272		1,071		328			(201)		1,489		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$Y	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/02/2024	12/02/2025	1	68,473	4728.71		240		221		29			(18)		328		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$N	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/02/2024	10/02/2025	1	259,615	4634.6		857		647		132			(210)		1,127		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$Z	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/08/2024	11/07/2025	1	219,037	4713.19		767		662		83			(105)		1,011		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5164$H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2024	10/24/2025	1	514,883	4628.35		1,980		1,632		394			(347)		2,322		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/13/2024	11/13/2025	1	248,399	4716.19		869		757		95			(113)		1,157		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/03/2024	12/03/2025	1	202,590	4718.6		729		675		98			(54)		973		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/22/2024	10/17/2025	1	63,323	4665		261		232		28			(29)		282		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$I	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/13/2024	12/12/2025	1	295,813	4658.32		1,035		992		307			(43)		1,440		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5163$U	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/09/2024	10/09/2025	1	148,448	4651.13		549		425		70			(124)		652		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$L	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/22/2024	11/21/2025	1	225,124	4720.74		810		729		92			(81)		1,062		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$F	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/13/2024	12/15/2025	1	99,614	4658.32		359		344		105			(15)		487		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$W	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/29/2024	12/01/2025	1	199,745	4729.58		719		662		83			(57)		957		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5165$G	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	11/21/2025	1	139,645	4702.3		503		451		70			(52)		659		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$K	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/18/2024	12/18/2025	1	277,942	4578.57		1,028		994		647			(34)		1,365		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$E	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/12/2024	12/12/2025	1	90,001	4668.64		333		318		84			(15)		438		0001
Purchased Call/Deutsche Bank CROCI US 5% Volatility Control Index/DCR5166$V	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/27/2024	12/26/2025	1	586,797	4602.03		1,995		1,990		1,189			(6)		2,914		0001
Purchased Call/S&P 500 INDEX/SPXH00$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/24/2024	01/24/2025	1	185,000	100		1,314		83		1,835	(897)		(333)		237		0001
Purchased Call/S&P 500 INDEX/SPXH003$V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/15/2024	02/14/2025	1	202,000	100		1,414		173		2,059	(883)		(358)		355		0001
Purchased Call/S&P 500 INDEX/SPXH004$K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/21/2024	02/21/2025	1	211,000	100		1,540		216		2,150	(934)		(390)		398		0001
Purchased Call/S&P 500 INDEX/SPXH006$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/01/2024	02/28/2025	1	369,000	100		2,657		428		3,711	(1,555)		(674)		742		0001
Purchased Call/S&P 500 INDEX/SPXH007$K	FixedAnnuityHedge	N/A	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/06/2025	1	296,000	100		2,546		449		3,419	(1,451)		(646)		625		0001
Purchased Call/S&P 500 INDEX/SPXK13C$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	1	205,000	100		1,476		36		2,148	(1,065)		(375)		170		0001
Purchased Call/S&P 500 INDEX/SPXK13D$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	1	260,000	100		1,794		59		2,594	(1,281)		(454)		245		0001
Purchased Call/S&P 500 INDEX/SPXK13J$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	1	204,000	100		1,428		119		2,021	(945)		(364)		297		0001
Purchased Call/S&P 500 INDEX/SPXK13S$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	1	381,000	100		2,781		502		3,845	(1,574)		(705)		810		0001
Purchased Call/S&P 500 INDEX/SPXK13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	1	292,000	100		2,015		403		2,793	(1,101)		(510)		653		0001
Purchased Call/S&P 500 INDEX/SPXK13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	336,000	100		2,419		531		3,310	(1,276)		(612)		787		0001
Purchased Call/S&P 500 INDEX/SPXK13X$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2024	03/27/2025	1	411,000	100		2,836		664		3,828	(1,453)		(719)		998		0001
Purchased Call/S&P 500 INDEX/SPXK13X$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	1	541,000	100		3,733		889		5,029	(1,902)		(941)		1,321		0001
Purchased Call/S&P 500 INDEX/SPXK13X$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/28/2024	03/31/2025	1	227,000	100		1,566		383		2,107	(792)		(392)		564		0001
Purchased Call/S&P 500 INDEX/SPXL131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	1	261,000	100		1,801		511		2,443	(839)		(451)		697		0001
Purchased Call/S&P 500 INDEX/SPXL13B$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	1	229,000	100		1,603		623		2,032	(575)		(405)		714		0001
Purchased Call/S&P 500 INDEX/SPXL130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/10/2025	1	377,000	100		2,601		709		3,518	(1,233)		(659)		987		0001
Purchased Call/S&P 500 INDEX/SPXH00G$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/24/2024	04/24/2025	1	222,000	100		1,510		470		2,067	(658)		(382)		620		0001
Purchased Call/S&P 500 INDEX/SPXH00N$S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/31/2024	05/30/2025	1	239,000	100		1,649		683		2,115	(553)		(414)		766		0001
Purchased Call/S&P 500 INDEX/SPXL13I$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	1	206,000	100		1,442		669		1,726	(411)		(362)		701		0001
Purchased Call/S&P 500 INDEX/SPXK13Z$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	1	250,000	100		1,700		439		2,329	(831)		(430)		634		0001
Purchased Call/S&P 500 INDEX/SPXL13B$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	391,000	100		2,737		1,083		3,469	(970)		(684)		1,224		0001
Purchased Call/S&P 500 INDEX/SPXL135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	1	257,000	100		1,748		587		2,376	(720)		(440)		743		0001
Purchased Call/S&P 500 INDEX/SPXL132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/17/2024	04/17/2025	1	203,000	100		1,380		403		1,915	(628)		(350)		550		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	1	225,000	100		1,530		544		2,043	(601)		(385)		669		0001
Purchased Call/S&P 500 INDEX/SPXL134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	1	240,000	100		1,656		524		2,236	(714)		(417)		674		0001
Purchased Call/S&P 500 INDEX/SPXL13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	1	239,000	100		1,673		714		2,085	(536)		(422)		781		0001
Purchased Call/S&P 500 INDEX/SPXL131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	1	250,000	100		1,725		479		2,342	(810)		(435)		658		0001
Purchased Call/S&P 500 INDEX/SPXL13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	1	190,000	100		1,330		645		1,590	(350)		(335)		662		0001
Purchased Call/S&P 500 INDEX/SPXL13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	1	356,000	100		2,528		1,243		2,992	(653)		(632)		1,243		0001
Purchased Call/S&P 500 INDEX/SPXL136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	1	197,000	100		1,340		469		1,800	(532)		(339)		583		0001
Purchased Call/S&P 500 INDEX/SPXL132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	1	249,000	100		1,693		500		2,361	(765)		(428)		674		0001
Purchased Call/S&P 500 INDEX/SPXL131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	238,000	100		1,666		787		2,006	(462)		(417)		815		0001
Purchased Call/S&P 500 INDEX/SPXL13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	1	192,000	100		1,344		609		1,637	(399)		(337)		643		0001
Purchased Call/S&P 500 INDEX/SPXL139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	1	199,000	100		1,433		529		1,862	(542)		(362)		605		0001
Purchased Call/S&P 500 INDEX/SPXL139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	1	208,000	100		1,414		538		1,852	(524)		(353)		642		0001
Purchased Call/S&P 500 INDEX/SPXL139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	1	543,000	100		4,290		1,609		5,565	(1,603)		(1,078)		1,657		0001
Purchased Call/S&P 500 INDEX/SPXM135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	1	205,000	100		1,415		1,001		1,582	(66)		(348)		862		0001
Purchased Call/S&P 500 INDEX/SPXM130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	1	280,000	100		1,932		1,250		2,174	(202)		(480)		1,121		0001
Purchased Call/S&P 500 INDEX/SPXM132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	1	219,000	100		1,533		1,025		1,688	(131)		(378)		890		0001
Purchased Call/S&P 500 INDEX/SPXI004SE	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/20/2024	08/20/2025	1	198,000	100		1,386		882		1,575	(156)		(348)		789		0001
Purchased Call/S&P 500 INDEX/SPXH00Z3Q	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/19/2024	07/21/2025	1	198,000	100		1,346		746		1,628	(268)		(333)		736		0001
Purchased Call/S&P 500 INDEX/SPXH00YSB	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	07/11/2025	1	266,000	100		1,835		974		2,132	(403)		(458)		965		0001
Purchased Call/S&P 500 INDEX/SPXH00ZSP	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/19/2024	07/18/2025	1	196,000	100		1,333		733		1,614	(267)		(332)		724		0001
Purchased Call/S&P 500 INDEX/SPXH00Y3C	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	07/14/2025	1	235,000	100		1,622		867		1,880	(353)		(401)		859		0001
Purchased Call/S&P 500 INDEX/SPXL13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	1	199,000	100		1,373		870		1,561	(158)		(345)		792		0001
Purchased Call/S&P 500 INDEX/SPXM13B39	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	1	240,000	100		1,680		1,251		1,775	(14)		(415)		1,030		0001
Purchased Call/S&P 500 INDEX/SPXH00XSM	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/10/2024	07/10/2025	1	258,000	100		1,780		932		2,053	(400)		(448)		933		0001
Purchased Call/S&P 500 INDEX/SPXM130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	1	278,000	100		1,918		1,247		2,157	(199)		(472)		1,120		0001
Purchased Call/S&P 500 INDEX/SPXM136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	1	294,000	100		2,058		1,492		2,207	(57)		(509)		1,245		0001
Purchased Call/S&P 500 INDEX/SPXM137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	1	231,000	100		1,617		1,189		1,718	(22)		(405)		990		0001
Purchased Call/S&P 500 INDEX/SPXM130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	1	224,000	100		1,546		988		1,747	(169)		(388)		895		0001
Purchased Call/S&P 500 INDEX/SPXM134SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	09/10/2025	1	189,000	100		1,285		892		1,517	(70)		(323)		787		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXL13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	1	274,000	100		1,836		1,128		2,313	(246)		(462)		1,073		0001
Purchased Call/S&P 500 INDEX/SPXI00ASP	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/04/2024	10/03/2025	1	206,000	100		1,463		1,117		1,542			(345)		896		0001
Purchased Call/S&P 500 INDEX/SPXA21ESH	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2025	1	87,475	100		1,540		1,484		1,341			(55)		429		0001
Purchased Call/S&P 500 INDEX/SPXD175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2025	1	140,793	100		2,337		1,938		2,383			(399)		640		0001
Purchased Call/S&P 500 INDEX/SPXD175$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2025	1	178,188	100		2,922		2,407		2,983			(515)		808		0001
Purchased Call/S&P 500 INDEX/SPXD176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2025	1	27,947	100		615		523		603			(91)		129		0001
Purchased Call/S&P 500 INDEX/SPXD175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/24/2025	1	24,414	100		586		480		608			(106)		110		0001
Purchased Call/S&P 500 INDEX/SPXA21BS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/11/2024	11/11/2025	1	65,827	100		915		791		833			(124)		306		0001
Purchased Call/S&P 500 INDEX/SPXM13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	12/19/2025	1	50,689	100		700		682		700			(17)		249		0001
Purchased Call/S&P 500 INDEX/SPXM13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	1	136,943	100		1,999		1,741		1,891			(259)		638		0001
Purchased Call/S&P 500 INDEX/SPXM131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	1	153,938	100		1,924		1,712		1,882			(212)		725		0001
Purchased Call/S&P 500 INDEX/SPXM13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	1	46,807	100		754		662		721			(92)		218		0001
Purchased Call/S&P 500 INDEX/SPXM13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	1	86,873	100		1,190		1,091		1,105			(99)		414		0001
Purchased Call/S&P 500 INDEX/SPXM13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	1	81,154	100		1,363		1,206		1,338			(158)		381		0001
Purchased Call/S&P 500 INDEX/SPXM130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	1	190,347	100		2,398		2,299		2,171			(99)		931		0001
Purchased Call/S&P 500 INDEX/SPXM13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/12/2024	12/12/2025	1	32,480	100		669		639		607			(30)		158		0001
Purchased Call/S&P 500 INDEX/SPXM130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/24/2024	12/24/2025	1	78,775	100		1,103		1,088		1,005			(15)		390		0001
Purchased Call/S&P 500 INDEX/SPXD174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2025	1	101,084	100		1,820		1,439		1,870			(381)		449		0001
Purchased Call/S&P 500 INDEX/SPXD176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2025	1	76,564	100		1,638		1,363		1,685			(275)		349		0001
Purchased Call/S&P 500 INDEX/SPXM13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	1	67,656	100		1,022		948		902			(73)		326		0001
Purchased Call/S&P 500 INDEX/SPXM13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	1	136,242	100		1,962		1,843		1,730			(119)		659		0001
Purchased Call/S&P 500 INDEX/SPXM131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	1	48,176	100		708		636		677			(73)		227		0001
Purchased Call/S&P 500 INDEX/SPXM13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2025	1	113,460	100		1,634		1,544		1,487			(90)		551		0001
Purchased Call/S&P 500 INDEX/SPXM13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/31/2024	12/31/2025	1	101,751	100		1,231		1,231		1,195					509		0001
Purchased Call/S&P 500 INDEX/SPXM13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2025	1	144,395	100		1,877		1,779		1,660			(98)		702		0001
Purchased Call/S&P 500 INDEX/SPXM130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	12/16/2025	1	89,997	100		1,170		1,125		1,041			(45)		441		0001
Purchased Call/S&P 500 INDEX/SPXA21ASM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/05/2024	11/05/2025	1	92,682	100		1,928		1,636		1,971			(292)		426		0001
Purchased Call/S&P 500 INDEX/SPXM13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/03/2024	12/03/2025	1	78,879	100		1,357		1,256		1,226			(101)		379		0001
Purchased Call/S&P 500 INDEX/SPXM13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	1	64,887	100		1,136		982		1,062			(154)		301		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/27/2024	12/29/2025	1	96,242	100		1,347		1,344		1,271			(4)		480		0001
Purchased Call/S&P 500 INDEX/SPXD174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2024	10/13/2025	1	101,648	100		1,982		1,561		1,988			(422)		450		0001
Purchased Call/S&P 500 INDEX/SPXM13QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/26/2025	1	115,467	100		1,663		1,654		1,512			(9)		573		0001
Purchased Call/S&P 500 INDEX/SPXM13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2024	12/22/2025	1	89,757	100		1,867		1,826		1,810			(41)		443		0001
Purchased Call/S&P 500 INDEX/SPXA21BS2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/12/2024	11/12/2025	1	52,215	100		961		834		886			(127)		243		0001
Purchased Call/S&P 500 INDEX/SPXD176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/31/2024	10/31/2025	1	61,349	100		1,466		1,231		1,561			(236)		280		0001
Purchased Call/S&P 500 INDEX/SPXD175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/23/2024	10/23/2025	1	117,726	100		2,425		1,971		2,526			(454)		530		0001
Purchased Call/S&P 500 INDEX/SPXM13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	1	66,803	100		929		783		982			(146)		306		0001
Purchased Call/S&P 500 INDEX/SPXM13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	1	207,764	100		3,303		3,037		2,995			(266)		991		0001
Purchased Call/S&P 500 INDEX/SPXM13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	1	42,342	100		635		514		640			(121)		190		0001
Purchased Call/S&P 500 INDEX/SPXM13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	1	212,418	100		2,761		2,488		2,603			(274)		1,007		0001
Purchased Call/S&P 500 INDEX/SPXM13ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	1	126,309	100		1,983		1,759		1,931			(224)		594		0001
Purchased Call/S&P 500 INDEX/SPXM13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	1	41,310	100		665		601		624			(64)		196		0001
Purchased Call/S&P 500 INDEX/SPXM13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2024	11/26/2025	1	98,193	100		1,453		1,321		1,329			(132)		467		0001
Purchased Call/S&P 500 INDEX/SPXM13FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	1	54,909	100		802		678		851			(124)		252		0001
Purchased Call/S&P 500 INDEX/SPXM13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	1	210,556	100		2,779		2,450		2,776			(329)		987		0001
Purchased Call/S&P 500 INDEX/SPXM13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	1	90,205	100		1,362		1,275		1,212			(87)		435		0001
Purchased Call/S&P 500 INDEX/SPXM13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	1	53,044	100		896		825		816			(72)		254		0001
Purchased Call/S&P 500 INDEX/SPXM13MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	1	137,414	100		2,020		1,903		1,826			(117)		666		0001
Purchased Call/S&P 500 INDEX/SPXM13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	12/30/2025	1	79,355	100		992		992		976					396		0001
Purchased Call/S&P 500 INDEX/SPXM13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	1	328,000	100		2,329		2,051		2,277			(278)		1,531		0001
Purchased Call/S&P 500 INDEX/SPXL13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	1	32,188	5304.72		621		246		831	(220)		(155)		101		0001
Purchased Call/S&P 500 INDEX/SPXA219SR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/24/2024	10/24/2025	1	67,918	5809.86		1,875		1,537		1,917			(338)		306		0001
SWDD230S1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	4,724,147	2.231	29,384						(30,056)				3,910		0002
SWDD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	9,448,294	2.195	89,286			7,499		7,499	(83,205)				47,820		0002
SWDD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	4,724,147	2.215	42,754			10,816		10,816	(33,140)				33,221		0002
SWDD230S1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	193,536,624	2.231	1,203,798						(1,231,317)				160,171		0002
SWDD230S2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	387,073,249	2.195	3,657,842			307,232		307,232	(3,408,705)				1,959,081		0002
SWDD230S3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	193,536,624	2.215	1,751,506			443,085		443,085	(1,357,664)				1,360,991		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SWDB230$1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	2,204,017	2.231	13,709						(14,022)				1,824		0002
SWDB230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	4,408,033	2.195	41,656			3,499		3,499	(38,819)				22,310		0002
SWDB230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	2,204,017	2.215	19,946			5,046		5,046	(15,461)				15,499		0002
SWDB230$1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	478,250	2.231	2,975						(3,043)				396		0002
SWDB230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	956,500	2.195	9,039			759		759	(8,423)				4,841		0002
SWDB230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	478,250	2.215	4,328			1,095		1,095	(3,355)				3,363		0002
SWDB230$1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	5,411,142	2.231	33,657						(34,427)				4,478		0002
SWDB230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	10,822,284	2.195	102,271			8,590		8,590	(95,305)				54,774		0002
SWDB230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	5,411,142	2.215	48,971			12,388		12,388	(37,959)				38,052		0002
SWDB230$1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	1,726,706	2.231	10,740						(10,986)				1,429		0002
SWDB230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	3,453,413	2.195	32,635			2,741		2,741	(30,412)				17,479		0002
SWDB230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	1,726,706	2.215	15,627			3,953		3,953	(12,113)				12,143		0002
SWDB230$1/2Y/Dec 2023 - Jan 2025	Mortgages	B1	Interest Rate	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2023	01/10/2025	1	219,222,860	2.231	1,363,566						(1,394,738)				181,429		0002
SWDB230$2/3Y/Dec 2023 - Jan 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	01/09/2026	1	438,445,721	2.195	4,143,312			348,008		348,008	(3,861,109)				2,219,091		0002
SWDB230$3/3Y/Dec 2023 - Dec 2026	Mortgages	B1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/21/2023	12/23/2026	1	219,222,860	2.215	1,983,967			501,891		501,891	(1,537,854)				1,541,622		0002
Purchased Call/S&P 500 INDEX/SPXH00F$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	04/16/2024	04/17/2025	1	10,112,000	3996.17	141,568			41,226		18,686		(100,342)			27,375		0001
Purchased Call/S&P 500 INDEX/SPXB05P$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	388,689			360,279		470,091		(28,410)			26,295		0001
Purchased Call/S&P 500 INDEX/SPXB05Q$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/08/2024	08/08/2031	1	1,002,000	5319.31	304,007			287,091		405,151		(16,916)			12,876		0001
Purchased Call/S&P 500 INDEX/SPXA210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	990,366			914,810		1,123,018		(75,556)			66,578		0001
Purchased Call/S&P 500 INDEX/SPXB055$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2031	1	1,694,000	5408.42	496,850			474,867		662,301		(21,983)			21,908		0001
Purchased Call/S&P 500 INDEX/SPXA218$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2031	1	1,264,000	5751.13	393,989			381,185		431,690		(12,804)			16,447		0001
Purchased Call/NDX Index/NDX040O$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/16/2024	03/31/2025	1	5,056,000	13990.3	92,019			7,546		7,546	(84,473)				12,553		0001
Purchased Call/S&P 500 INDEX/SPXC053$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/25/2024	11/25/2026	1	85,786	5987.37	4,169			3,969		3,978		(200)			591		0001
Purchased Call/S&P 500 INDEX/SPXI00H$A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/20/2024	11/20/2026	1	73,928	5917.11	4,384			4,143		4,349		(241)			508		0001
Purchased Call/S&P 500 INDEX/SPXC054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/26/2024	11/20/2026	1	80,635	.5965	4,697			4,482		4,387		(215)			554		0001
Purchased Call/S&P 500 INDEX/SPXA21A$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	11/10/2026	1	43,350	5995.54	1,894			1,767		1,796		(128)			296		0001
Purchased Call/S&P 500 INDEX/SPXI00J$E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/29/2024	12/01/2026	1	700,101	6032.38	40,676			39,056		37,923		(1,620)			4,848		0001
Purchased Call/S&P 500 INDEX/SPXC051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/12/2024	11/11/2026	1	54,408	.5926	2,704			2,526		2,575		(179)			371		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Purchased Call/S&P 500 INDEX/SPXM13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	12/04/2026	1	46,824	.6088		2,777		2,696		2,528			(81)		325		0001
Purchased Call/S&P 500 INDEX/SPXM130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/13/2024	12/11/2026	1	209,201	6051.09		9,037		8,850		8,320			(187)		1,459		0001
Purchased Call/S&P 500 INDEX/SPXM13HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	1	13,325	.5985		654		614		627			(40)		91		0001
Purchased Call/S&P 500 INDEX/SPXI00CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/22/2024	10/22/2026	1	57,340	5851.2		2,007		1,817		2,017			(190)		386		0001
Purchased Call/S&P 500 INDEX/SPXI00E$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/11/2024	11/06/2026	1	16,647	.5985		1,051		979		1,007			(71)		113		0001
Purchased Call/S&P 500 INDEX/SPXB05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/18/2024	10/16/2026	1	212,481	.5848		9,800		8,839		9,819			(961)		1,422		0001
Purchased Call/S&P 500 INDEX/SPXM13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	1	244,371	6084.19		13,196		12,852		11,908			(344)		1,704		0001
Purchased Call/S&P 500 INDEX/SPXA21ESJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/17/2024	12/17/2026	1	146,982	6050.61		7,658		7,521		7,029			(137)		1,029		0001
Purchased Call/S&P 500 INDEX/SPXM13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	1	39,408	6034.91		1,844		1,794		1,707			(51)		275		0001
Purchased Call/S&P 500 INDEX/SPXM13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/26/2024	12/24/2026	1	86,978	6037.59		3,992		3,981		3,660			(11)		612		0001
Purchased Call/Missing Reference/SLI0400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2024	10/10/2025	1	111,000	182.42		2,686		2,104		1,443			(582)		489		0001
ROC CAPITAL HOLDINGS LLC	First Warrant - ROC 2	N/A	Equity/Index	Morgan Stanley 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	30		0				155,880		155,880	6,443						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	Morgan Stanley 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	2		0				11,293		11,293	446						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	Morgan Stanley 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	3		0				11,887		11,887	469						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	Morgan Stanley 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	2		0				9,144		9,144	361						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	Morgan Stanley 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100			0				1,783		1,783	70						0001
SOUND CAPITAL LOANS LLC	Sound Capital Warrant	N/A	Equity/Index	Morgan Stanley (blank)	12/27/2023	01/31/3100	42		0													0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	Morgan Stanley 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	33		0				151,013		151,013	5,961						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	Morgan Stanley 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	2		0				8,961		8,961	354						0001
ROC CAPITAL HOLDINGS LLC	Second Warrant - SFR/DSCR	N/A	Equity/Index	Morgan Stanley 213800W4QZBYDDZ1CI15	12/27/2023	01/31/3100	12		0				54,590		54,590	2,155						0001
SOUND CAPITAL LOANS LLC	Sound Capital Warrant	N/A	Equity/Index	Morgan Stanley (blank)	12/27/2023	01/31/3100	58		0													0001
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										1,205,542,218	2,327,643,834		3,125,727,291	XXX	4,838,345,591	565,261,184		(1,146,182,967)		335,835,054	XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										1,205,542,218	2,327,643,834		3,125,727,291	XXX	4,838,345,591	565,261,184		(1,146,182,967)		335,835,054	XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										1,205,542,218	2,327,643,834		3,125,727,291	XXX	4,838,345,591	565,261,184		(1,146,182,967)		335,835,054	XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										1,205,542,218	2,327,643,834		3,125,727,291	XXX	4,838,345,591	565,261,184		(1,146,182,967)		335,835,054	XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Written Call/S&P 500 INDEX/SPXI00MSJ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/31/2024	01/02/2025	1	4,443,750	5881.63		(14,220)		(14,220)		(14,891)					(1,645)		0001
Written Call/S&P 500 INDEX/SPXI00MSI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/31/2024	01/02/2025	1	4,443,750	5881.63		(11,998)		(11,998)		(13,051)					(1,645)		0001
Written Call/S&P 500 INDEX/SPXM13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	01/02/2025	1	2,975,000	5900		(11,250)		(11,250)		(7,839)					(1,101)		0001
Written Call/S&P 500 INDEX/SPXM13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/30/2024	01/03/2025	1	4,462,500	5950		(8,220)		(8,220)		(4,529)					(2,023)		0001
Written Call/S&P 500 INDEX/SPXL13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	04/07/2025	1	5,450,000	5200		(489,860)		(187,357)		(718,880)			302,503		(14,048)		0001
Written Call/S&P 500 INDEX/SPXL13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	05/20/2025	1	10,900,000	5400		(797,980)		(377,276)		(1,201,845)			420,704		(33,753)		0001
Written Call/S&P 500 INDEX/SPXI00ESU	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/12/2024	02/18/2025	1	12,000,000	5500		(86,380)		(43,190)		(59,638)			43,190		(21,984)		0001
Written Call/S&P 500 INDEX/SPXI00ESX	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/12/2024	05/20/2025	1	12,000,000	5450		(161,920)		(120,358)		(169,970)			41,562		(37,159)		0001
Written Call/S&P 500 INDEX/SPXI00ESW	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/12/2024	04/29/2025	1	6,000,000	5500		(76,760)		(54,564)		(78,700)			22,196		(17,130)		0001
Written Call/S&P 500 INDEX/SPXI00ESV	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/12/2024	04/07/2025	1	12,000,000	5300		(98,360)		(65,573)		(87,299)			32,787		(30,931)		0001
Written Call/S&P 500 INDEX/SPX161MS4	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	02/21/2025	1	14,115,000	4000	(3,257,100)			(138,542)		(5,717,289)			994,244		(26,638)		0001
Written Call/S&P 500 INDEX/SPX161MS5	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2021	02/24/2025	1	14,115,000	4000	(3,258,390)			(146,384)		(5,718,844)			992,155		(27,396)		0001
Written Call/S&P 500 INDEX/SPXK13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/21/2028	1	2,500,000	5400		(49,795)		(38,637)		(65,648)			11,158		(21,857)		0001
Written Call/S&P 500 INDEX/SPXK13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	07/21/2028	1	3,750,000	5700		(67,215)		(53,847)		(91,408)			13,368		(35,358)		0001
Written Call/S&P 500 INDEX/SPXI00MSJ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/31/2024	01/02/2025	1	740,625	5881.63		(2,370)		(2,370)		(2,482)					(274)		0001
Written Call/S&P 500 INDEX/SPXD178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	08/08/2025	1	4,443,750	5150		(719,490)		(615,501)		(685,950)			103,989		(17,250)		0001
Written Call/S&P 500 INDEX/SPXI00HSE	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/21/2024	10/06/2025	1	5,925,000	4750		(1,384,360)		(1,221,753)		(1,327,869)			162,607		(25,901)		0001
Written Call/S&P 500 INDEX/SPXI00HSD	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/21/2024	09/10/2025	1	5,925,000	5550		(653,300)		(569,660)		(610,655)			83,640		(24,664)		0001
Written Call/S&P 500 INDEX/SPXI00MSI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/31/2024	01/02/2025	1	740,625	5881.63		(2,000)		(2,000)		(2,175)					(274)		0001
Written Call/S&P 500 INDEX/SPXI00HSF	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/21/2024	10/10/2025	1	5,925,000	5550		(702,980)		(621,443)		(652,730)			81,537		(26,086)		0001
Written Call/S&P 500 INDEX/SPXD178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/21/2024	11/24/2025	1	5,925,000	4850		(1,319,890)		(1,185,725)		(1,265,857)			134,165		(28,083)		0001
Written Call/S&P 500 INDEX/SPXK13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/12/2024	01/23/2026	1	5,000,000	5600		(119,710)		(65,342)		(210,508)			54,368		(25,776)		0001
Written Call/S&P 500 INDEX/SPXL13SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	02/28/2025	1	2,725,000	5000		(315,085)		(85,798)		(452,419)			229,287		(5,478)		0001
Written Call/S&P 500 INDEX/SPXI001S3	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/26/2024	03/04/2025	1	2,725,000	5000		(316,340)		(90,383)		(454,235)			225,957		(5,661)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXL13SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	01/08/2025	1	4,087,500	.4800		(560,093)		(24,202)		(808,592)			535,891		(3,026)		0001
Written Call/S&P 500 INDEX/SPXI001S2	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/26/2024	01/29/2025	1	2,725,000	.4900		(334,460)		(51,174)		(481,519)			283,286		(3,841)		0001
Written Call/S&P 500 INDEX/SPXL13SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	01/17/2025	1	2,725,000	.5200		(223,195)		(20,884)		(346,625)			202,311		(2,940)		0001
Written Call/S&P 500 INDEX/SPXL13SSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/26/2024	03/21/2025	1	5,450,000	.5100		(589,010)		(198,854)		(842,898)			390,156		(12,757)		0001
Written Call/S&P 500 INDEX/SPXI00GSO	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	02/12/2025	1	11,770,000	.4800		(2,304,900)		(1,152,450)		(2,227,367)			1,152,450		(20,199)		0001
Written Call/S&P 500 INDEX/SPXI00MSJ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/31/2024	01/02/2025	1	740,625	5881.63		(2,370)		(2,370)		(2,482)					(274)		0001
Written Call/S&P 500 INDEX/SPXI00GSP	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	03/04/2025	1	11,770,000	.5000		(1,950,040)		(1,162,524)		(1,860,877)			787,516		(24,449)		0001
Written Call/S&P 500 INDEX/SPXI00MSI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/31/2024	01/02/2025	1	740,625	5881.63		(2,000)		(2,000)		(2,175)					(274)		0001
Written Call/S&P 500 INDEX/SPXD178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/18/2024	01/08/2025	1	11,770,000	.4800		(2,259,320)		(322,760)		(2,169,940)			1,936,560		(8,712)		0001
Written Call/S&P 500 INDEX/SPXI00FSE	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/14/2024	04/17/2025	1	23,900,000	.5250		(191,280)		(135,171)		(179,901)			56,109		(64,701)		0001
Written Call/S&P 500 INDEX/SPXI00GSN	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2024	01/22/2025	1	11,770,000	.4800		(2,283,860)		(761,287)		(2,200,408)			1,522,573		(14,448)		0001
Written Call/S&P 500 INDEX/SPX815D$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	8,453,258	4365.39		(187,662)		(393)		(393)	187,269				(10,377)		0001
Written Call/S&P 500 INDEX/SPX815FSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	14,396,621	4498.12		(308,088)		(4,263)		(4,263)	303,824				(23,226)		0001
Written Call/S&P 500 INDEX/SPX921HSI	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	1	3,466,000	3810.83		(42,632)		(73)		(73)	42,558				(2,566)		0001
Written Call/S&P 500 INDEX/SPX921HSJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	1	6,027,930	4287.19		(144,670)		(248)		(248)	144,423				(4,462)		0001
Written Call/S&P 500 INDEX/SPX9210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	1,684,000	5234.18		(36,206)		(5,371)		(5,371)	30,835				(3,942)		0001
Written Call/S&P 500 INDEX/SPXB05HS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2025	1	5,734,343	3880.34		(64,798)		(1,138)		(1,138)	63,660				(7,039)		0001
Written Call/S&P 500 INDEX/SPXB05HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2025	1	1,743,000	4850.43		(36,952)		(288)		(288)	36,664				(2,140)		0001
Written Call/S&P 500 INDEX/SPXB051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	9,296,394	3998.33		(103,190)		(4,428)		(4,428)	98,762				(14,998)		0001
Written Call/S&P 500 INDEX/SPXB051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	1,778,456	4997.91		(36,992)		(1,045)		(1,045)	35,946				(2,869)		0001
Written Call/S&P 500 INDEX/SPXB05JSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	1	5,423,758	4069.62		(61,288)		(3,873)		(3,873)	57,416				(10,236)		0001
Written Call/S&P 500 INDEX/SPXB05JSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	1	8,094,969	4578.33		(174,851)		(9,250)		(9,250)	165,601				(15,277)		0001
Written Call/S&P 500 INDEX/SPXB05JSF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	1	1,808,000	5087.03		(37,606)		(2,064)		(2,064)	35,542				(3,412)		0001
Written Call/S&P 500 INDEX/SPXB05KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	1	7,721,166	4098.95		(96,515)		(8,034)		(8,034)	88,481				(16,416)		0001
Written Call/S&P 500 INDEX/SPXB05KSI	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	1	8,054,851	4611.32		(188,484)		(13,413)		(13,413)	175,070				(17,126)		0001
Written Call/S&P 500 INDEX/SPXB05LSB	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	8,550,593	4187.34		(99,187)		(12,250)		(12,250)	86,937				(20,015)		0001
Written Call/S&P 500 INDEX/SPXK13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	1	1,829,729	4763.54		(39,888)		(97)		(97)	39,791				(1,354)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXX13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	11,644,200	4710.76		(255,008)		(29,063)		(29,063)	225,945				(27,257)		0001
Written Call/S&P 500 INDEX/SPX815KSP	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2025	1	5,795,292	4509.54		(141,405)		(17,160)		(17,160)	124,245				(16,051)		0001
Written Call/S&P 500 INDEX/SPX921X$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	9,319,002	4812.29		(179,857)		(67,475)		(67,475)	112,382				(30,559)		0001
Written Call/S&P 500 INDEX/SPX921U8H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	6,420,867	4150.14		(64,851)		(17,456)		(17,456)	47,395				(19,012)		0001
Written Call/S&P 500 INDEX/SPXL13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	10,606,497	4371.7		(114,550)		(50,838)		(50,838)	63,712				(36,299)		0001
Written Call/S&P 500 INDEX/SPX921V$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	922,199	5307.01		(18,905)		(6,257)		(6,257)	12,648				(2,876)		0001
Written Call/S&P 500 INDEX/SPXC17X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	9,704,887	4776.31		(189,245)		(59,840)		(59,840)	129,405				(30,266)		0001
Written Call/S&P 500 INDEX/SPX921S$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	6,909,334	4008.48		(86,367)		(13,852)		(13,852)	72,515				(19,137)		0001
Written Call/S&P 500 INDEX/SPXH00S$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	9,912,171	4918.16		(206,173)		(88,537)		(88,537)	117,636				(33,923)		0001
Written Call/S&P 500 INDEX/SPX9210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	7,752,241	4682.15		(182,953)		(25,529)		(25,529)	157,424				(20,085)		0001
Written Call/S&P 500 INDEX/SPX9210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	7,325,008	4161.91		(93,028)		(13,614)		(13,614)	79,414				(18,978)		0001
Written Call/S&P 500 INDEX/SPXL13J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	567,094	5464.62		(11,512)		(5,665)		(5,665)	5,847				(1,941)		0001
Written Call/S&P 500 INDEX/SPXC17X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	6,053,691	4245.61		(60,537)		(20,389)		(20,389)	40,148				(18,879)		0001
Written Call/S&P 500 INDEX/SPXC17Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	6,703,715	4277.59		(63,685)		(26,366)		(26,366)	37,320				(21,983)		0001
Written Call/S&P 500 INDEX/SPX921US1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	8,379,175	4668.9		(172,611)		(40,150)		(40,150)	132,461				(24,810)		0001
Written Call/S&P 500 INDEX/SPX815PSJ	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/08/2025	1	9,613,912	5015.57		(193,240)		(108,523)		(108,523)	84,717				(34,590)		0001
Written Call/S&P 500 INDEX/SPXD171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	6,630,931	4326.74		(109,410)		(46,808)		(46,808)	62,603				(27,494)		0001
Written Call/S&P 500 INDEX/SPXA212$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	9,135,748	4255.45		(154,394)		(53,259)		(53,259)	101,135				(35,463)		0001
Written Call/S&P 500 INDEX/SPXB05U$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	8,162,387	4562.04		(118,355)		(74,297)		(74,297)	44,057				(34,775)		0001
Written Call/S&P 500 INDEX/SPXA213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	8,752,527	4456.51		(123,411)		(64,489)		(64,489)	58,921				(35,040)		0001
Written Call/S&P 500 INDEX/SPXC17Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	8,285,031	4451.53		(92,792)		(50,837)		(50,837)	41,955				(30,893)		0001
Written Call/S&P 500 INDEX/SPXA212$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	1,419,000	5319.31		(33,488)		(13,567)		(13,567)	19,921				(5,508)		0001
Written Call/S&P 500 INDEX/SPXA216$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	12,428,678	5132.3		(331,846)		(215,568)		(215,568)	116,277				(52,951)		0001
Written Call/S&P 500 INDEX/SPXA212$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	10,983,745	4787.38		(337,201)		(114,043)		(114,043)	223,158				(42,637)		0001
Written Call/S&P 500 INDEX/SPXD171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	10,674,187	4867.58		(324,495)		(136,010)		(136,010)	188,485				(44,258)		0001
Written Call/S&P 500 INDEX/SPXC17Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	8,416,349	4458.28		(85,005)		(47,594)		(47,594)	37,411				(30,282)		0001
Written Call/S&P 500 INDEX/SPXC17Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	8,749,934	5007.97		(190,749)		(103,407)		(103,407)	87,342				(32,627)		0001
Written Call/S&P 500 INDEX/SPXA213$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	10,624,044	5013.58		(276,225)		(147,299)		(147,299)	128,926				(42,533)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA216SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,659,000	5702.55		(36,166)		(27,858)		(27,858)	8,309				(7,068)		0001
Written Call/S&P 500 INDEX/SPXD171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	2,007,000	5408.42		(47,767)		(23,594)		(23,594)	24,172				(8,322)		0001
Written Call/S&P 500 INDEX/SPXA21C$S	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	8,757,391	5372.41		(210,177)		(227,928)		(227,928)	(17,751)				(41,318)		0001
Written Call/S&P 500 INDEX/SPXD178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	10,467,382	5395.99		(244,937)		(269,347)		(269,347)	(24,410)				(48,311)		0001
Written Call/S&P 500 INDEX/SPXA21D$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	7,901,880	5481.24		(184,904)		(233,530)		(233,530)	(48,626)				(38,244)		0001
Written Call/S&P 500 INDEX/SPXA21D$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	10,236,628	4872.22		(128,982)		(156,673)		(156,673)	(27,692)				(49,544)		0001
Written Call/S&P 500 INDEX/SPX815Y$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	7,774,774	4744.68		(117,399)		(112,850)		(112,850)	4,549				(38,392)		0001
Written Call/S&P 500 INDEX/SPXD173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	9,416,948	5176.02		(272,150)		(180,994)		(180,994)	91,156				(41,313)		0001
Written Call/S&P 500 INDEX/SPXA219SL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	5,961,757	5266.08		(153,217)		(129,639)		(129,639)	23,578				(26,798)		0001
Written Call/S&P 500 INDEX/SPXA219SK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	8,295,253	4680.96		(114,474)		(93,413)		(93,413)	21,062				(37,288)		0001
Written Call/S&P 500 INDEX/SPXA21FSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	2,025,834	5930.85		(42,543)		(46,128)		(46,128)	(3,585)				(10,004)		0001
Written Call/S&P 500 INDEX/SPXM13A$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	1	1,025,000	5751.13		(22,243)		(18,685)		(18,685)	3,558				(4,497)		0001
Written Call/S&P 500 INDEX/SPXC051$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	1,241,000	5995.54		(25,316)		(29,924)		(29,924)	(4,608)				(5,728)		0001
Written Call/S&P 500 INDEX/SPXD173$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I7OUK5573	10/09/2024	10/08/2025	1	1,840,362	5176		(49,648)		(35,371)		(35,371)	14,277				(8,074)		0001
Written Call/S&P 500 INDEX/SPXC051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	10,267,063	4796.43		(126,285)		(135,397)		(135,397)	(9,112)				(47,386)		0001
Written Call/S&P 500 INDEX/SPXA21C$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	7,275,250	4775.47		(93,851)		(98,359)		(98,359)	(4,508)				(34,325)		0001
Written Call/S&P 500 INDEX/SPX815V$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	11,295,741	4600.9		(182,991)		(114,093)		(114,093)	68,898				(49,555)		0001
Written Call/S&P 500 INDEX/SPX815Y$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	7,217,297	5337.77		(199,197)		(193,576)		(193,576)	5,622				(35,639)		0001
Written Call/S&P 500 INDEX/SPX815V$M	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	10/09/2024	10/08/2025	1	1,604,565	4601		(24,842)		(16,209)		(16,209)	8,633				(7,039)		0001
Written Call/S&P 500 INDEX/SPXA219$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	1,057,000	5851.2		(22,197)		(21,509)		(21,509)	688				(4,751)		0001
Written Call/S&P 500 INDEX/SPX8156$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	2,265,777	3943.7	(103,999)			(6,552)		(6,552)	51,619				(7,754)		0001
Written Call/S&P 500 INDEX/SPX8158$A	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2025	1	3,938,000	4049.44	(181,148)			(18,674)		(18,674)	102,434				(15,287)		0001
Written Call/S&P 500 INDEX/SPX815G$O	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2026	1	2,094,040	4498.12		(81,249)		(31,462)		(31,462)	49,786				(10,988)		0001
Written Call/S&P 500 INDEX/SPX821K$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	1	1,673,000	3192.84	(57,049)			(614)		(614)	13,288				(3,157)		0001
Written Call/S&P 500 INDEX/SPX821K$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	1	2,144,673	3591.95	(115,598)			(1,150)		(1,150)	28,073				(4,047)		0001
Written Call/S&P 500 INDEX/SPX821R$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025	1	2,269,790	3773.37	(119,845)			(6,190)		(6,190)	40,411				(7,079)		0001
Written Call/S&P 500 INDEX/SPX9214$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	916,012	3510.04	(27,206)			(3,442)		(3,442)	12,632				(3,667)		0001
Written Call/S&P 500 INDEX/SPX9214$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	2,760,355	3948.8	(129,461)			(15,515)		(15,515)	63,426				(11,051)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX9216SN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	2,033,956	4011.74	(88,477)			(12,730)		(12,730)	50,053				(8,433)		0001
Written Call/S&P 500 INDEX/SPX9218S3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,183,000	3456.05	(60,469)			(9,009)		(9,009)	29,714				(9,300)		0001
Written Call/S&P 500 INDEX/SPX9218S4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/22/2025	1	2,208,000	3888.05	(98,698)			(13,480)		(13,480)	49,517				(9,407)		0001
Written Call/S&P 500 INDEX/SPX921ASL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	1,949,319	3801.74	(96,491)			(12,773)		(12,773)	41,779				(8,762)		0001
Written Call/S&P 500 INDEX/SPX921ESS	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/08/2025	1	1,583,000	4143.93	(67,911)			(15,264)		(15,264)	46,695				(7,662)		0001
Written Call/S&P 500 INDEX/SPX921HSK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2026	1	1,385,000	4287.19		(59,832)		(16,126)		(16,126)	43,706				(7,000)		0001
Written Call/S&P 500 INDEX/SPX921ISF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	1,969,506	4365.39		(79,174)		(25,118)		(25,118)	54,056				(10,140)		0001
Written Call/S&P 500 INDEX/SPX921LS0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,649,046	4069.62		(38,093)		(16,257)		(16,257)	21,836				(8,802)		0001
Written Call/S&P 500 INDEX/SPX921LS1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	1,480,670	4578.33		(55,969)		(23,849)		(23,849)	32,121				(7,904)		0001
Written Call/S&P 500 INDEX/SPX921MSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	1,537,000	4098.95		(37,810)		(16,002)		(16,002)	21,808				(8,341)		0001
Written Call/S&P 500 INDEX/SPX921MSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/06/2026	1	2,202,000	4611.32		(88,520)		(37,582)		(37,582)	50,938				(11,950)		0001
Written Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	1	2,134,051	4082.71	(90,484)			(11,078)		(11,078)	54,663				(7,957)		0001
Written Call/S&P 500 INDEX/SPXB05BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	1,140,000	3645.3	(28,500)			(6,734)		(6,734)	19,862				(5,379)		0001
Written Call/S&P 500 INDEX/SPXB05BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	1	2,543,000	4100.96	(103,246)			(22,734)		(22,734)	72,848				(11,998)		0001
Written Call/S&P 500 INDEX/SPXB05LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,694,000	4187.34		(63,578)		(31,183)		(31,183)	32,395				(14,856)		0001
Written Call/S&P 500 INDEX/SPXB05LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/22/2024	03/20/2026	1	2,502,000	4710.76		(96,577)		(48,129)		(48,129)	48,449				(13,798)		0001
Written Call/S&P 500 INDEX/SPXH13YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	1	1,501,690	3575.35	(91,002)			(223)		(223)	18,246				(1,843)		0001
Written Call/S&P 500 INDEX/SPXJ130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2025	1	2,103,000	3877.65	(98,420)			(13,763)		(13,763)	48,698				(9,226)		0001
Written Call/S&P 500 INDEX/SPX921VSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	2,923,534	4776.31		(103,493)		(65,713)		(65,713)	37,780				(17,228)		0001
Written Call/S&P 500 INDEX/SPX921USJ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	2,453,982	4150.14		(52,515)		(30,284)		(30,284)	22,231				(14,260)		0001
Written Call/S&P 500 INDEX/SPX921QSD	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	3,168,000	4682.15		(125,453)		(60,929)		(60,929)	64,524				(17,840)		0001
Written Call/S&P 500 INDEX/SPX921XSB	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	3,018,086	4277.59		(60,060)		(42,990)		(42,990)	17,070				(18,081)		0001
Written Call/S&P 500 INDEX/SPX921VSQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	1,763,147	4245.61		(36,673)		(23,936)		(23,936)	12,738				(10,390)		0001
Written Call/S&P 500 INDEX/SPX9210SC	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2026	1	2,968,000	4161.91		(72,716)		(34,624)		(34,624)	38,092				(16,714)		0001
Written Call/S&P 500 INDEX/SPXL13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	1,837,842	4371.7		(38,962)		(28,914)		(28,914)	10,049				(11,156)		0001
Written Call/S&P 500 INDEX/SPXH00KSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/21/2024	06/20/2025	1	10,624,000	5560.87		(607,693)		(237,743)		(237,743)	369,950				(36,359)		0001
Written Call/S&P 500 INDEX/SPX815KSS	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC ... IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	2,319,000	4509.54		(92,760)		(41,454)		(41,454)	51,306				(13,255)		0001
Written Call/S&P 500 INDEX/SPX921USK	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	3,334,176	4668.9		(122,364)		(67,368)		(67,368)	54,997				(19,375)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX921X$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	2,522,379	4812.29		(87,022)		(59,554)		(59,554)	27,468				(15,111)		0001
Written Call/S&P 500 INDEX/SPXL13J$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	2,591,046	4918.16		(92,500)		(67,676)		(67,676)	24,824				(15,729)		0001
Written Call/S&P 500 INDEX/SPX815K$R	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2026	1	1,542,000	4008.48		(37,316)		(16,362)		(16,362)	20,954				(8,814)		0001
Written Call/S&P 500 INDEX/SPXA212$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	2,338,362	4255.45		(65,240)		(36,333)		(36,333)	28,907				(14,789)		0001
Written Call/S&P 500 INDEX/SPXA215$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	3,180,163	4867.58		(150,740)		(89,067)		(89,067)	61,673				(20,657)		0001
Written Call/S&P 500 INDEX/SPXB05S$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/08/2026	1	4,549,205	4326.74		(132,382)		(78,514)		(78,514)	53,868				(29,549)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	3,462,384	5132.3		(151,652)		(119,014)		(119,014)	32,639				(22,744)		0001
Written Call/S&P 500 INDEX/SPXA213$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	4,067,047	5013.58		(171,629)		(123,559)		(123,559)	48,070				(26,029)		0001
Written Call/S&P 500 INDEX/SPXL13R$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	1,948,523	4451.53		(43,062)		(34,069)		(34,069)	8,994				(12,154)		0001
Written Call/S&P 500 INDEX/SPXL13N$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	2,032,217	5015.57		(71,737)		(58,276)		(58,276)	13,461				(12,518)		0001
Written Call/S&P 500 INDEX/SPXB05J$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	1	2,302,405	4562.04		(62,395)		(47,692)		(47,692)	14,704				(15,124)		0001
Written Call/S&P 500 INDEX/SPXL13N$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	1,273,000	4458.28		(26,478)		(21,848)		(21,848)	4,630				(7,842)		0001
Written Call/S&P 500 INDEX/SPXA213$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	2,630,000	4456.51		(67,591)		(48,090)		(48,090)	19,501				(16,832)		0001
Written Call/S&P 500 INDEX/SPXA212$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	3,607,496	4787.38		(165,223)		(91,638)		(91,638)	73,585				(22,816)		0001
Written Call/S&P 500 INDEX/SPXA211$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	2,251,619	5007.97		(84,211)		(65,265)		(65,265)	18,946				(14,044)		0001
Written Call/S&P 500 INDEX/SPXA21F$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	2,586,413	5337.77		(106,302)		(110,098)		(110,098)	(3,797)				(18,176)		0001
Written Call/S&P 500 INDEX/SPXC054$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2026	1	3,998,164	4872.22		(93,957)		(112,162)		(112,162)	(18,206)				(27,822)		0001
Written Call/S&P 500 INDEX/SPXA21C$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,833,190	5372.41		(109,644)		(120,185)		(120,185)	(10,540)				(19,463)		0001
Written Call/S&P 500 INDEX/SPXA21F$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	3,376,000	4744.68		(85,413)		(87,622)		(87,622)	(2,209)				(23,724)		0001
Written Call/S&P 500 INDEX/SPXA21C$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	2,244,814	4775.47		(52,529)		(57,604)		(57,604)	(5,075)				(15,421)		0001
Written Call/S&P 500 INDEX/SPXC051$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	5,555,995	4796.43		(128,899)		(142,908)		(142,908)	(14,009)				(37,778)		0001
Written Call/S&P 500 INDEX/SPXC051$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	3,214,590	5395.99		(123,440)		(137,254)		(137,254)	(13,814)				(21,858)		0001
Written Call/S&P 500 INDEX/SPXA218$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	2,032,000	5176.02		(90,830)		(72,779)		(72,779)	18,052				(13,516)		0001
Written Call/S&P 500 INDEX/SPX815V$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,396,699	5266.08		(58,103)		(53,314)		(53,314)	4,789				(9,391)		0001
Written Call/S&P 500 INDEX/SPXA218$9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2026	1	1,738,000	4600.9		(48,316)		(37,522)		(37,522)	10,795				(11,561)		0001
Written Call/S&P 500 INDEX/SPX815V$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/22/2024	10/22/2026	1	1,500,596	4680.96		(38,865)		(34,866)		(34,866)	4,000				(10,089)		0001
Written Call/S&P 500 INDEX/SPXA21D$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	2,835,749	5481.24		(109,743)		(130,146)		(130,146)	(20,403)				(19,733)		0001
Written Call/RTY Index/RTY0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/07/2025	1	1,708,640	1874.44		(57,752)		(7,106)		(7,106)	50,646				(3,633)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/RTY Index/RTY0210S2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	1,761,131	1864.8		(55,300)		(9,229)		(9,229)	46,071				(4,122)		0001
Written Call/RTY Index/RTY0000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/07/2024	06/06/2025	1	1,252,075	1823.9		(36,060)		(13,496)		(13,496)	22,563				(4,106)		0001
Written Call/RTY Index/RTY0150S2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	1,543,659	1866.34		(50,786)		(10,550)		(10,550)	40,236				(3,999)		0001
Written Call/RTY Index/RTY0210S6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	1,327,978	1849.62		(40,902)		(12,038)		(12,038)	28,864				(3,932)		0001
Written Call/RTY Index/RTY0170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	1,228,968	1882.27		(50,142)		(24,332)		(24,332)	25,810				(5,096)		0001
Written Call/RTY Index/RTY0170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	1,009,354	1998.58		(33,107)		(23,404)		(23,404)	9,703				(3,764)		0001
Written Call/RTY Index/RTY0210S7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	1,554,886	1875.98		(63,595)		(26,576)		(26,576)	37,019				(6,036)		0001
Written Call/RTY Index/RTY0210S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,688,996	2005.1		(61,311)		(48,411)		(48,411)	12,899				(7,196)		0001
Written Call/RTY Index/RTY0210SA	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	1,374,003	.2166		(46,579)		(69,214)		(69,214)	(22,636)				(6,483)		0001
Written Call/RTY Index/RTY0050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	1,591,000	2399.64		(48,685)		(70,937)		(70,937)	(22,253)				(7,343)		0001
Written Call/RTY Index/RTY0050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/07/2025	1	2,142,461	2159.68		(68,987)		(104,070)		(104,070)	(35,082)				(9,888)		0001
Written Call/RTY Index/RTY0050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2025	1	1,335,746	2168.1		(45,415)		(69,353)		(69,353)	(23,938)				(6,465)		0001
Written Call/RTY Index/RTY0170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	1,426,506	1975.49		(54,065)		(40,300)		(40,300)	13,764				(6,258)		0001
Written Call/RTY Index/RTY0050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/22/2024	02/20/2026	1	1,399,000	1812.45		(77,505)		(36,132)		(36,132)	41,373				(7,468)		0001
Written Call/RTY Index/RTY0130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2026	1	4,488,000	2395.55		(512,530)		(501,918)		(501,918)	10,612				(27,870)		0001
Written Call/RTY Index/RTY0210S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2026	1	1,296,000	2005.1		(74,002)		(64,881)		(64,881)	9,120				(8,513)		0001
Written Call/RTY Index/RTY0050S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	1,498,000	2159.68		(75,799)		(101,752)		(101,752)	(25,953)				(10,186)		0001
Written Call/S&P 500 INDEX/SPX050KSL	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/08/2020	04/08/2026	1	6,179,000	2199.98	(758,781)			(921)		(921)	55,035				(34,796)		0001
Written Call/S&P 500 INDEX/SPX150KS1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	12,741,725	3417.42	(1,047,370)			(218,868)		(218,868)	312,230				(115,852)		0001
Written Call/S&P 500 INDEX/SPX150KS2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	4,107,702	3844.6	(449,793)			(103,083)		(103,083)	138,500				(37,349)		0001
Written Call/S&P 500 INDEX/SPX615XS0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	05/08/2020	05/08/2026	1	5,344,000	2343.84	(655,174)			(8,569)		(8,569)	34,773				(31,054)		0001
Written Call/S&P 500 INDEX/SPX621BSP	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/21/2020	02/20/2026	1	2,463,000	2670.2	(233,985)			(10,679)		(10,679)	20,021				(13,147)		0001
Written Call/S&P 500 INDEX/SPX621DS9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2020	05/22/2026	1	5,011,000	2364.36	(642,410)			(2,741)		(2,741)	54,220				(29,529)		0001
Written Call/S&P 500 INDEX/SPX621GSW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	6,203,579	2652.46	(820,113)			(15,503)		(15,503)	85,477				(40,751)		0001
Written Call/S&P 500 INDEX/SPX621ISL	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	6,514,807	2807.55	(794,806)			(46,375)		(46,375)	78,551				(44,297)		0001
Written Call/S&P 500 INDEX/SPX621WSM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/10/2021	08/06/2027	1	1,020,400	.3549	(109,133)			(15,121)		(15,121)	24,583				(8,222)		0001
Written Call/S&P 500 INDEX/SPX700VSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/22/2019	11/21/2025	1	1,872,000	2488.23	(178,214)			(5,975)		(5,975)	11,787				(8,832)		0001
Written Call/S&P 500 INDEX/SPX700YS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2019	12/08/2025	1	1,001,000	2516.73	(93,594)			(3,428)		(3,428)	6,538				(4,845)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX7151S9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	1,551,417	2718	(193,473)			(5,437)		(5,437)	17,327				(9,929)		0001
Written Call/S&P 500 INDEX/SPX721A\$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	19,555,580	3757.25	(2,016,180)			(370,157)		(370,157)	558,177				(168,659)		0001
Written Call/S&P 500 INDEX/SPX7210\$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	05/08/2028	1	1,884,366	3299	(162,363)			(30,346)		(30,346)	44,417				(17,254)		0001
Written Call/S&P 500 INDEX/SPX721S\$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/31/2022	05/22/2028	1	1,966,285	3121	(144,608)			(28,851)		(28,851)	42,428				(18,106)		0001
Written Call/S&P 500 INDEX/SPX8000\$H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/20/2019	12/22/2025	1	2,396,000	2576.98	(213,004)			(8,808)		(8,808)	16,725				(11,831)		0001
Written Call/S&P 500 INDEX/SPX8004\$6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/08/2020	01/08/2026	1	2,537,000	2602.44	(234,165)			(9,777)		(9,777)	18,428				(12,823)		0001
Written Call/S&P 500 INDEX/SPX8006\$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/22/2020	01/22/2026	1	1,424,000	2657.4	(129,726)			(5,823)		(5,823)	10,994				(7,331)		0001
Written Call/S&P 500 INDEX/SPX805Z\$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/07/2020	02/06/2026	1	1,366,000	2662.17	(125,672)			(5,790)		(5,790)	10,680				(7,168)		0001
Written Call/S&P 500 INDEX/SPX8215\$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/30/2022	09/22/2028	1	1,939,123	3006	(160,430)			(29,498)		(29,498)	41,413				(18,722)		0001
Written Call/S&P 500 INDEX/SPX9054\$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	4,577,917	2846.03	(564,457)			(34,598)		(34,598)	57,810				(31,449)		0001
Written Call/S&P 500 INDEX/SPX9055\$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	4,060,265	2961.8	(487,232)			(33,524)		(33,524)	56,826				(28,255)		0001
Written Call/S&P 500 INDEX/SPX9057\$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	5,551,202	3073.18	(703,337)			(51,322)		(51,322)	87,442				(39,840)		0001
Written Call/S&P 500 INDEX/SPX9057\$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	7,573,171	3132.47	(968,609)			(73,878)		(73,878)	126,069				(54,962)		0001
Written Call/S&P 500 INDEX/SPX9057\$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	10,020,270	3101.2	(1,271,572)			(97,382)		(97,382)	165,079				(73,381)		0001
Written Call/S&P 500 INDEX/SPX9058\$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	7,439,490	3057.08	(873,396)			(71,519)		(71,519)	120,327				(54,966)		0001
Written Call/S&P 500 INDEX/SPX9059\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	9,533,664	3152.47	(1,080,164)			(98,646)		(98,646)	166,586				(71,055)		0001
Written Call/S&P 500 INDEX/SPX9059\$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	8,775,758	3277.74	(927,598)			(99,788)		(99,788)	168,482				(66,088)		0001
Written Call/S&P 500 INDEX/SPX905B\$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	6,005,935	3307.98	(644,437)			(70,599)		(70,599)	118,666				(45,610)		0001
Written Call/S&P 500 INDEX/SPX905C\$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	6,136,935	3386.08	(653,584)			(76,818)		(76,818)	128,847				(47,018)		0001
Written Call/S&P 500 INDEX/SPX905D\$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	10,558,806	3324.69	(1,135,072)			(129,239)		(129,239)	215,549				(81,554)		0001
Written Call/S&P 500 INDEX/SPX905E\$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	10,869,427	3381.81	(1,159,768)			(140,157)		(140,157)	232,195				(84,817)		0001
Written Call/S&P 500 INDEX/SPX905F\$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	10,662,487	3397.15	(1,125,959)			(140,552)		(140,552)	231,671				(83,854)		0001
Written Call/S&P 500 INDEX/SPX905H\$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	17,183,514	3456.66	(1,879,876)			(238,404)		(238,404)	389,860				(136,331)		0001
Written Call/S&P 500 INDEX/SPX9051\$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	10,049,387	3493.98	(1,103,423)			(144,571)		(144,571)	234,739				(80,335)		0001
Written Call/S&P 500 INDEX/SPX905J\$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	15,279,359	3549.22	(1,647,115)			(230,385)		(230,385)	371,886				(123,121)		0001
Written Call/S&P 500 INDEX/SPX905K\$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	16,248,403	3553.34	(1,800,323)			(249,161)		(249,161)	399,298				(131,893)		0001
Written Call/S&P 500 INDEX/SPX905K\$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	2,678,047	3553	(289,904)			(41,054)		(41,054)	65,793				(21,738)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX905M$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	20,058,313	3516.51	(2,282,636)			(309,227)		(309,227)	490,943				(165,588)		0001
Written Call/S&P 500 INDEX/SPX905N$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	26,865,865	3513.07	(3,049,276)			(418,482)		(418,482)	661,373				(223,563)		0001
Written Call/S&P 500 INDEX/SPX9050$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	17,539,219	3635.92	(1,839,864)			(298,343)		(298,343)	464,205				(146,959)		0001
Written Call/S&P 500 INDEX/SPX905P$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	2,250,022	3761	(240,081)			(41,880)		(41,880)	63,950				(19,008)		0001
Written Call/S&P 500 INDEX/SPX905R$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	20,561,614	3760.97	(2,138,408)			(392,183)		(392,183)	591,899				(176,189)		0001
Written Call/S&P 500 INDEX/SPX905T$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	20,968,219	3741.62	(2,109,403)			(404,745)		(404,745)	603,463				(182,170)		0001
Written Call/S&P 500 INDEX/SPX905V$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	3,509,553	3518	(365,723)			(59,738)		(59,738)	90,551				(30,684)		0001
Written Call/S&P 500 INDEX/SPX905W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	19,493,741	3617.23	(1,846,057)			(358,214)		(358,214)	532,030				(171,801)		0001
Written Call/S&P 500 INDEX/SPX905X$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	18,490,918	3443.81	(1,813,959)			(309,425)		(309,425)	464,209				(163,966)		0001
Written Call/S&P 500 INDEX/SPX905X$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	5,627,000	3874.28	(742,764)			(137,307)		(137,307)	196,270				(49,897)		0001
Written Call/S&P 500 INDEX/SPX905Y$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	14,510,786	3336.56	(1,498,964)			(230,587)		(230,587)	346,370				(129,510)		0001
Written Call/S&P 500 INDEX/SPX905Y$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	4,708,249	3753.63	(644,088)			(108,388)		(108,388)	155,917				(42,022)		0001
Written Call/S&P 500 INDEX/SPX905Z$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	15,356,656	3609.29	(1,326,815)			(291,940)		(291,940)	423,452				(137,882)		0001
Written Call/S&P 500 INDEX/SPX905Z$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	5,516,010	4060.45	(641,512)			(153,742)		(153,742)	210,422				(49,526)		0001
Written Call/S&P 500 INDEX/SPX921ES$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	9,781,208	3683.5	(552,638)			(270,332)		(270,332)	328,447				(108,666)		0001
Written Call/S&P 500 INDEX/SPX921ES$O	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	8,703,174	4143.93	(671,885)			(340,767)		(340,767)	383,803				(96,689)		0001
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	18,689,039	3590.62	(1,541,846)			(355,812)		(355,812)	513,023				(168,939)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	4,398,630	4039.45	(482,530)			(122,503)		(122,503)	166,798				(39,761)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	10,687,532	3298.67	(877,446)			(174,583)		(174,583)	255,143				(97,857)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	4,230,867	3711.01	(461,588)			(99,540)		(99,540)	139,362				(38,739)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	11,012,232	3121.09	(963,570)			(163,477)		(163,477)	240,854				(101,405)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	2,947,505	3511.22	(342,205)			(62,397)		(62,397)	88,686				(27,142)		0001
Written Call/S&P 500 INDEX/SPXA054$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	10,010,225	3007.91	(818,836)			(142,132)		(142,132)	208,060				(93,325)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	4,872,556	3383.9	(529,160)			(97,895)		(97,895)	138,719				(45,427)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	10,177,108	3119.5	(810,098)			(156,334)		(156,334)	225,951				(95,440)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	5,388,622	3509.44	(578,738)			(117,757)		(117,757)	163,949				(50,534)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	11,136,852	3169.3	(973,361)			(178,350)		(178,350)	254,960				(105,008)		0001
Written Call/S&P 500 INDEX/SPXA055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	5,622,897	3565.47	(652,818)			(128,324)		(128,324)	176,313				(53,018)		0001
Written Call/S&P 500 INDEX/SPXA055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	12,896,714	3312.05	(1,102,669)			(228,216)		(228,216)	319,375				(122,442)		0001
Written Call/S&P 500 INDEX/SPXA055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	6,268,187	3726.05	(715,200)			(158,933)		(158,933)	212,551				(59,510)		0001
Written Call/S&P 500 INDEX/SPXA056SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	9,916,270	3310.39	(835,942)			(177,447)		(177,447)	246,431				(94,645)		0001
Written Call/S&P 500 INDEX/SPXA056SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	5,907,684	3724.19	(659,298)			(151,327)		(151,327)	200,790				(56,385)		0001
Written Call/S&P 500 INDEX/SPXA057SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	12,266,436	3204.94	(987,448)			(208,579)		(208,579)	290,915				(117,822)		0001
Written Call/S&P 500 INDEX/SPXA057SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	7,741,873	3605.56	(828,380)			(187,398)		(187,398)	250,565				(74,362)		0001
Written Call/S&P 500 INDEX/SPXA058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	8,313,427	3006.39	(648,447)			(126,758)		(126,758)	178,946				(80,266)		0001
Written Call/S&P 500 INDEX/SPXA058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	5,887,098	3382.19	(605,782)			(126,479)		(126,479)	172,156				(56,840)		0001
Written Call/S&P 500 INDEX/SPXA059SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	9,994,117	2911.73	(787,536)			(145,302)		(145,302)	205,707				(96,988)		0001
Written Call/S&P 500 INDEX/SPXA059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	5,510,349	3275.69	(570,321)			(112,244)		(112,244)	153,620				(53,475)		0001
Written Call/S&P 500 INDEX/SPXA05AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	1,190,457	.2912	(93,711)			(17,312)		(17,312)	24,509				(11,553)		0001
Written Call/S&P 500 INDEX/SPXA05AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	9,540,852	3002.2	(744,186)			(148,187)		(148,187)	206,925				(93,060)		0001
Written Call/S&P 500 INDEX/SPXA05ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	5,575,936	3377.48	(571,533)			(121,849)		(121,849)	163,873				(54,387)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	8,114,484	3202.86	(632,118)			(145,748)		(145,748)	196,751				(80,082)		0001
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	7,125,050	3603.22	(737,443)			(181,397)		(181,397)	234,311				(70,317)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	12,667,456	3170.81	(1,019,730)			(225,681)		(225,681)	304,092				(125,717)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	9,871,057	3567.16	(1,054,229)			(248,728)		(248,728)	320,830				(97,964)		0001
Written Call/S&P 500 INDEX/SPXA05FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	12,091,873	3057.91	(996,370)			(203,246)		(203,246)	276,153				(120,587)		0001
Written Call/S&P 500 INDEX/SPXA05FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	9,381,753	3440.15	(1,024,487)			(221,811)		(221,811)	289,068				(93,560)		0001
Written Call/S&P 500 INDEX/SPXA05FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,409,136	3116.06	(506,322)			(112,421)		(112,421)	151,626				(64,289)		0001
Written Call/S&P 500 INDEX/SPXA05FSS	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	6,139,348	3505.57	(645,859)			(151,767)		(151,767)	195,888				(61,582)		0001
Written Call/S&P 500 INDEX/SPXA05GSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	6,543,902	3178.09	(510,424)			(119,929)		(119,929)	160,454				(65,952)		0001
Written Call/S&P 500 INDEX/SPXA05GSE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	4,682,964	3575.35	(487,497)			(121,190)		(121,190)	154,778				(47,197)		0001
Written Call/S&P 500 INDEX/SPXA051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	15,091,143	3192.84	(1,020,161)			(284,403)		(284,403)	378,127				(153,677)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA051$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	9,690,450	3591.95	(879,893)			(257,663)		(257,663)	326,142				(98,680)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,851,067	3193.61	(631,453)			(187,355)		(187,355)	248,704				(100,779)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	9,178,983	3592.81	(795,818)			(246,152)		(246,152)	310,763				(93,903)		0001
Written Call/S&P 500 INDEX/SPXA05M$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	13,055,000	3149.58	(980,431)			(244,158)		(244,158)	325,013				(134,166)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	9,333,876	3543.27	(934,321)			(245,556)		(245,556)	311,024				(95,924)		0001
Written Call/S&P 500 INDEX/SPXA050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	12,312,557	3284.02	(976,386)			(250,433)		(250,433)	328,016				(127,150)		0001
Written Call/S&P 500 INDEX/SPXA050$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	8,522,963	3694.52	(902,582)			(244,928)		(244,928)	303,609				(88,015)		0001
Written Call/S&P 500 INDEX/SPXA050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	7,497,160	.3307	(568,936)			(155,674)		(155,674)	202,979				(77,769)		0001
Written Call/S&P 500 INDEX/SPXA05R$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	5,226,148	.3720	(531,387)			(153,300)		(153,300)	188,836				(54,212)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	10,433,522	3310.5	(777,297)			(219,088)		(219,088)	284,811				(108,847)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	9,567,980	3724.31	(953,928)			(283,718)		(283,718)	347,975				(99,817)		0001
Written Call/S&P 500 INDEX/SPXA05J$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	10,421,604	3354.1	(731,597)			(226,340)		(226,340)	291,970				(109,201)		0001
Written Call/S&P 500 INDEX/SPXA05J$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	8,175,215	3773.37	(769,288)			(250,914)		(250,914)	304,564				(85,662)		0001
Written Call/S&P 500 INDEX/SPXA13X$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/06/2020	03/06/2026	1	1,872,000	2377.9	(236,059)			(7,370)		(7,370)	12,240				(10,159)		0001
Written Call/S&P 500 INDEX/SPXA13Y$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPR08K5P83	03/20/2020	03/20/2026	1	2,177,000	1843.94	(331,993)			(6,736)		(6,736)	9,250				(12,005)		0001
Written Call/S&P 500 INDEX/SPXA17T$I	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2020	03/20/2026	1	1,862,375	.1844	(234,950)			(5,497)		(5,497)	5,716				(10,270)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	10,287,971	3629.07	(654,315)			(266,576)		(266,576)	327,870				(109,766)		0001
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	7,181,032	4082.71	(613,978)			(264,241)		(264,241)	301,412				(76,617)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	12,967,724	3510.04	(794,921)			(320,630)		(320,630)	399,422				(139,724)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	11,350,889	3948.8	(931,908)			(396,705)		(396,705)	459,555				(122,303)		0001
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	15,378,995	3565.99	(898,133)			(394,222)		(394,222)	486,230				(166,486)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	11,663,063	4011.74	(923,715)			(422,871)		(422,871)	483,526				(126,259)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	12,305,958	3456.05	(719,899)			(299,434)		(299,434)	375,019				(133,762)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	11,592,725	3888.05	(916,985)			(397,546)		(397,546)	463,221				(126,010)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	9,862,207	3645.3	(544,394)			(272,636)		(272,636)	327,671				(109,078)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	7,068,629	4100.96	(531,561)			(275,851)		(275,851)	305,243				(78,181)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB05ES$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	11,516,593	3803.7	(780,825)			(349,098)		(349,098)	406,293				(128,442)		0001
Written Call/S&P 500 INDEX/SPXB05ES$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	8,421,559	4279.17	(762,993)			(360,882)		(360,882)	384,336				(93,923)		0001
Written Call/S&P 500 INDEX/SPXB05GS$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,446,525	3810.83	(841,752)			(411,526)		(411,526)	430,226				(150,707)		0001
Written Call/S&P 500 INDEX/SPXB05GS$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	13,744,000	4287.19	(1,166,866)			(594,020)		(594,020)	572,846				(154,041)		0001
Written Call/S&P 500 INDEX/SPXB05HS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	12,859,796	3880.34	(766,444)			(409,281)		(409,281)	357,163				(144,680)		0001
Written Call/S&P 500 INDEX/SPXB05HS4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	8,763,855	4365.39	(710,749)			(393,908)		(393,908)	316,841				(98,598)		0001
Written Call/S&P 500 INDEX/SPXB051S$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	23,286,943	3998.33	(1,352,971)			(789,763)		(789,763)	563,208				(263,194)		0001
Written Call/S&P 500 INDEX/SPXB051S$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	18,471,891	4498.12	(1,483,293)			(884,726)		(884,726)	598,567				(208,773)		0001
Written Call/S&P 500 INDEX/SPXB05JS$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	22,494,915	4069.62	(1,270,963)			(793,572)		(793,572)	477,391				(255,195)		0001
Written Call/S&P 500 INDEX/SPXB05JS$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	17,436,484	4578.33	(1,316,455)			(868,345)		(868,345)	448,110				(197,809)		0001
Written Call/S&P 500 INDEX/SPXB05KS$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	20,704,191	4098.95	(1,231,899)			(744,860)		(744,860)	487,040				(235,753)		0001
Written Call/S&P 500 INDEX/SPXB05KS$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	11,330,189	4611.32	(926,809)			(574,904)		(574,904)	351,905				(129,014)		0001
Written Call/S&P 500 INDEX/SPXB05LS$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	19,259,946	4187.34	(1,092,039)			(725,410)		(725,410)	366,629				(220,117)		0001
Written Call/S&P 500 INDEX/SPXB05LS$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	9,654,084	4710.76	(759,776)			(512,551)		(512,551)	247,226				(110,334)		0001
Written Call/S&P 500 INDEX/SPXB135S$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2020	04/22/2026	1	6,372,000	2239.45	(852,574)			(1,791)		(1,791)	62,471				(36,422)		0001
Written Call/S&P 500 INDEX/SPXB13HS$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	5,340,994	2585.91	(626,499)			(9,085)		(9,085)	64,579				(31,997)		0001
Written Call/S&P 500 INDEX/SPXB13L$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2020	06/22/2026	1	4,940,000	2494.29	(672,828)			(5,869)		(5,869)	58,873				(29,988)		0001
Written Call/S&P 500 INDEX/SPXB13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	5,248,288	2535.95	(674,405)			(7,741)		(7,741)	64,545				(32,329)		0001
Written Call/S&P 500 INDEX/SPXB13VS$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	4,210,936	2620.82	(538,579)			(8,586)		(8,586)	54,170				(26,265)		0001
Written Call/S&P 500 INDEX/SPXB141S$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	4,806,394	2681.02	(641,654)			(12,626)		(12,626)	63,666				(30,398)		0001
Written Call/S&P 500 INDEX/SPXB1799$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/10/2020	11/06/2026	1	1,049,323	2808	(121,215)			(7,525)		(7,525)	12,968				(7,135)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	6,039,433	2717.73	(780,295)			(18,106)		(18,106)	82,142				(38,652)		0001
Written Call/S&P 500 INDEX/SPXC1396$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	6,639,555	2665.47	(883,725)			(16,081)		(16,081)	92,051				(43,127)		0001
Written Call/S&P 500 INDEX/SPXC13HS$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	8,488,478	2757.46	(1,068,699)			(30,083)		(30,083)	122,757				(56,464)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	4,799,321	2762.79	(599,435)			(18,521)		(18,521)	69,484				(32,268)		0001
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	3,501,957	2949.81	(424,437)			(29,804)		(29,804)	48,237				(24,609)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	6,823,651	3059.74	(820,885)			(62,798)		(62,798)	103,805				(48,514)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	21,042,054	3611.26	(2,356,710)			(340,359)		(340,359)	542,622				(172,483)		0001
Written Call/S&P 500 INDEX/SPXF13B$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/25/2021	10/22/2027	1	1,140,770	3636	(119,875)			(19,422)		(19,422)	30,432				(9,558)		0001
Written Call/S&P 500 INDEX/SPXF13B$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	36,337,439	3761.36	(3,822,699)			(676,161)		(676,161)	1,041,588				(306,981)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	20,080,380	3746.35	(2,018,078)			(374,632)		(374,632)	575,797				(170,776)		0001
Written Call/S&P 500 INDEX/SPXF13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/24/2021	11/22/2027	1	1,807,615	3746	(179,193)			(33,714)		(33,714)	51,819				(15,373)		0001
Written Call/S&P 500 INDEX/SPXF13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/11/2022	01/07/2028	1	1,566,805	3742	(153,038)			(30,221)		(30,221)	45,579				(13,612)		0001
Written Call/S&P 500 INDEX/SPXF13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	19,245,456	3518.35	(1,934,168)			(327,722)		(327,722)	501,813				(168,261)		0001
Written Call/S&P 500 INDEX/SPXG13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/26/2022	05/22/2028	1	2,375,928	3511	(250,951)			(50,288)		(50,288)	72,645				(21,878)		0001
Written Call/S&P 500 INDEX/SPXG13OS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	20,196,242	3292.62	(1,633,876)			(338,145)		(338,145)	494,269				(187,247)		0001
Written Call/S&P 500 INDEX/SPXG13OS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	6,945,806	3704.19	(748,758)			(166,781)		(166,781)	234,111				(64,397)		0001
Written Call/S&P 500 INDEX/SPXH13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	14,048,030	3062.49	(1,047,983)			(230,033)		(230,033)	322,959				(137,956)		0001
Written Call/S&P 500 INDEX/SPXH13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	10,304,863	3445.3	(1,018,120)			(237,433)		(237,433)	321,666				(101,197)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	9,766,701	3294.29	(686,599)			(193,983)		(193,983)	260,269				(98,996)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	13,497,416	3706.07	(1,271,457)			(379,067)		(379,067)	484,798				(136,811)		0001
Written Call/S&P 500 INDEX/SPXI13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,289,000	3306.82	(165,953)			(47,736)		(47,736)	63,008				(23,744)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	2,308,607	3720.17	(224,397)			(67,866)		(67,866)	85,100				(23,948)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	16,807,200	3435.14	(1,085,745)			(386,614)		(386,614)	497,593				(177,042)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	10,130,130	3864.54	(876,256)			(328,908)		(328,908)	399,172				(106,708)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	14,164,209	3505.51	(916,424)			(340,856)		(340,856)	433,423				(149,845)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	8,153,654	3943.7	(712,629)			(277,260)		(277,260)	331,244				(86,258)		0001
Written Call/S&P 500 INDEX/SPXJ131$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	8,885,543	3519.16	(540,241)			(216,687)		(216,687)	274,465				(94,403)		0001
Written Call/S&P 500 INDEX/SPXJ131$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	9,282,333	3959.06	(763,008)			(319,744)		(319,744)	380,131				(98,619)		0001
Written Call/S&P 500 INDEX/SPXJ138$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	17,290,981	3599.5	(1,123,914)			(446,826)		(446,826)	555,935				(185,536)		0001
Written Call/S&P 500 INDEX/SPXJ138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	11,820,603	4049.44	(1,028,392)			(431,512)		(431,512)	501,601				(126,837)		0001
Written Call/S&P 500 INDEX/SPXJ13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	15,303,134	3446.8	(881,461)			(375,583)		(375,583)	471,586				(167,158)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	12,159,042	3877.65	(945,973)			(418,806)		(418,806)	493,687				(132,815)		0001
Written Call/S&P 500 INDEX/SPXJ13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	10,279,236	3379.33	(580,777)			(244,881)		(244,881)	309,405				(112,732)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	8,056,536	3801.74	(613,102)			(268,755)		(268,755)	319,544				(88,356)		0001
Written Call/S&P 500 INDEX/SPXJ13V$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,620,449	3506.22	(815,821)			(375,614)		(375,614)	464,252				(161,116)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXJ13V$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	13,087,666	3944.5	(994,663)			(471,746)		(471,746)	545,531				(144,225)		0001
Written Call/S&P 500 INDEX/SPXB05M$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	13,306,355	4668.9		(1,001,969)		(702,741)		(702,741)	299,227				(153,938)		0001
Written Call/S&P 500 INDEX/SPXB05M$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	16,215,771	4008.48		(895,111)		(568,085)		(568,085)	327,026				(186,826)		0001
Written Call/S&P 500 INDEX/SPX921V$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,603,786	4776.31		(915,035)		(696,683)		(696,683)	218,352				(146,331)		0001
Written Call/S&P 500 INDEX/SPXB05M$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	21,176,283	4277.59		(1,107,520)		(851,157)		(851,157)	256,362				(246,856)		0001
Written Call/S&P 500 INDEX/SPX921V$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	12,248,288	4245.61		(639,361)		(476,929)		(476,929)	162,432				(142,204)		0001
Written Call/S&P 500 INDEX/SPXC17UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/08/2024	04/08/2030	1	12,495,635	4682.15		(939,672)		(664,493)		(664,493)	275,179				(143,445)		0001
Written Call/S&P 500 INDEX/SPXC17Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/21/2024	06/21/2030	1	14,100,932	4918.16		(1,058,980)		(837,722)		(837,722)	221,258				(164,956)		0001
Written Call/S&P 500 INDEX/SPXB05M$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	15,608,004	4812.29		(1,119,094)		(879,686)		(879,686)	239,408				(181,946)		0001
Written Call/S&P 500 INDEX/SPX261LST	FixedAnnuityHedge	N/A	Equity/Index	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/24/2024	12/21/2029	1	5,289,000	6471.76		(869,512)		(679,485)		(679,485)	190,027				(58,987)		0001
Written Call/S&P 500 INDEX/SPXC17Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	06/21/2024	06/21/2030	1	18,313,783	4371.7		(1,005,427)		(785,698)		(785,698)	219,729				(214,239)		0001
Written Call/S&P 500 INDEX/SPXB05M$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	16,823,427	4150.14		(942,112)		(632,521)		(632,521)	309,591				(194,626)		0001
Written Call/S&P 500 INDEX/SPXC17U$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5773	04/08/2024	04/08/2030	1	14,516,373	4161.91		(798,400)		(555,759)		(555,759)	242,641				(166,642)		0001
Written Call/S&P 500 INDEX/SPXB05M$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	13,057,794	4509.54		(997,615)		(642,675)		(642,675)	354,940				(150,442)		0001
Written Call/S&P 500 INDEX/SPXB050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	18,605,155	4456.51		(1,080,959)		(824,372)		(824,372)	256,588				(220,999)		0001
Written Call/S&P 500 INDEX/SPXB050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	13,080,034	4787.38		(1,128,807)		(739,862)		(739,862)	388,945				(154,841)		0001
Written Call/S&P 500 INDEX/SPXB055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	16,134,599	4326.74		(1,027,774)		(679,578)		(679,578)	348,196				(192,349)		0001
Written Call/S&P 500 INDEX/SPXB05N$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	12,573,590	4458.28		(705,378)		(549,987)		(549,987)	155,391				(147,714)		0001
Written Call/S&P 500 INDEX/SPXB050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	8,583,989	5013.58		(701,312)		(530,595)		(530,595)	170,717				(101,964)		0001
Written Call/S&P 500 INDEX/SPXB05J$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	6,665,174	5132.3		(567,206)		(431,922)		(431,922)	135,284				(79,727)		0001
Written Call/S&P 500 INDEX/SPXB05N$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	10,527,969	5015.57		(784,334)		(644,512)		(644,512)	139,822				(123,682)		0001
Written Call/S&P 500 INDEX/SPXB05T$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	12,704,636	4562.04		(773,712)		(591,460)		(591,460)	182,253				(151,969)		0001
Written Call/S&P 500 INDEX/SPXB050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	7,476,652	5007.97		(579,441)		(457,692)		(457,692)	121,749				(88,140)		0001
Written Call/S&P 500 INDEX/SPXB050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	14,160,070	4451.53		(783,052)		(619,944)		(619,944)	163,108				(166,928)		0001
Written Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	16,925,047	4255.45		(1,049,353)		(685,607)		(685,607)	363,746				(200,358)		0001
Written Call/S&P 500 INDEX/SPXB05S$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	11,741,577	4867.58		(1,025,040)		(689,271)		(689,271)	335,769				(139,978)		0001
Written Call/S&P 500 INDEX/SPXC055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	17,433,580	5337.77		(1,211,634)		(1,229,949)		(1,229,949)	(18,315)				(213,029)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	22,284,870	5395.99		(1,573,312)		(1,590,891)		(1,590,891)	(17,579)				(269,673)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	26,729,496	4796.43		(1,344,494)		(1,376,468)		(1,376,468)	(31,975)				(323,458)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	24,631,915	4872.22		(1,231,596)		(1,328,655)		(1,328,655)	(97,059)				(300,021)		0001
Written Call/S&P 500 INDEX/SPXC053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	16,226,327	5372.41		(1,090,409)		(1,153,240)		(1,153,240)	(62,830)				(196,999)		0001
Written Call/S&P 500 INDEX/SPXC055$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	23,268,145	4744.68		(1,207,617)		(1,187,138)		(1,187,138)	20,479				(284,324)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	16,623,181	5481.24		(1,160,298)		(1,252,628)		(1,252,628)	(92,330)				(202,473)		0001
Written Call/S&P 500 INDEX/SPXC053$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	19,112,728	4775.47		(997,684)		(980,752)		(980,752)	16,932				(232,042)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	16,717,421	4680.96		(919,458)		(821,561)		(821,561)	97,897				(201,494)		0001
Written Call/S&P 500 INDEX/SPXB05W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	19,914,638	4600.9		(1,174,964)		(945,841)		(945,841)	229,123				(239,237)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	14,501,522	5266.08		(1,125,318)		(989,551)		(989,551)	135,768				(174,786)		0001
Written Call/S&P 500 INDEX/SPXB05W$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	11,581,878	5176.02		(950,872)		(764,728)		(764,728)	186,144				(139,134)		0001
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	3,114,202	90	(333,842)			(45,838)		(45,838)	98,035				(25,915)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	1,685,934	90	(180,395)			(27,317)		(27,317)	54,564				(14,858)		0001
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	2,072,068	90	(191,666)			(33,907)		(33,907)	65,633				(18,730)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	1,537,788	90	(136,248)			(24,160)		(24,160)	47,590				(14,500)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	1,554,794	90	(126,871)			(24,474)		(24,474)	41,376				(15,012)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	3,405,391	90	(261,193)			(78,763)		(78,763)	117,172				(34,517)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	2,215,988	90	(167,972)			(42,631)		(42,631)	72,941				(22,774)		0001
Written Call/S&P 500 INDEX/SRM0130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/06/2029	1	2,054,000	90	(150,969)			(43,276)		(43,276)	70,843				(21,211)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	2,434,619	90	(152,407)			(58,869)		(58,869)	91,248				(25,866)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	3,609,990	90	(216,599)			(86,015)		(86,015)	117,047				(39,080)		0001
Written Call/S&P 500 INDEX/SRM0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	1,999,987	90	(112,999)			(49,126)		(49,126)	65,096				(22,120)		0001
Written Call/S&P 500 INDEX/SRM0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	3,801,790	90		(227,347)		(108,427)		(108,427)	118,920				(42,610)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	3,813,817	90		(266,967)		(118,751)		(118,751)	148,216				(43,105)		0001
Written Call/S&P 500 INDEX/SRM0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/22/2030	1	3,901,000	90		(206,363)		(135,669)		(135,669)	70,694				(44,584)		0001
Written Call/S&P 500 INDEX/SRM0170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2020	04/08/2026	1	1,557,000	90	(189,020)			(4,379)		(4,379)	13,951				(8,768)		0001
Written Call/S&P 500 INDEX/SRM0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	1	3,354,679	90		(181,153)		(109,010)		(109,010)	72,142				(38,057)		0001
Written Call/S&P 500 INDEX/SRM0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/08/2030	1	3,396,495	90		(187,826)		(116,996)		(116,996)	70,830				(38,675)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	1,087,912	90	(83,334)			(21,532)		(21,532)	22,026				(10,611)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	2,492,566	90	(186,444)			(55,507)		(55,507)	55,968				(24,478)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	2,797,204	90	(198,881)			(60,685)		(60,685)	90,464				(28,485)		0001
Written Call/S&P 500 INDEX/SRM0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2029	1	1,936,000	90	(132,035)			(41,306)		(41,306)	62,978				(19,806)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	5,012,684	90	(332,842)			(132,585)		(132,585)	188,369				(53,787)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	3,404,347	90	(204,601)			(79,737)		(79,737)	124,889				(36,681)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	2,386,739	90	(143,204)			(52,449)		(52,449)	74,700				(25,943)		0001
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	2,240,258	90	(133,295)			(44,285)		(44,285)	77,019				(24,569)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,750,937	90	(104,531)			(45,868)		(45,868)	59,460				(19,452)		0001
Written Call/S&P 500 INDEX/SRM0210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	1,885,912	90		(123,150)		(55,163)		(55,163)	67,987				(21,218)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	1,101,878	90	(136,412)			(6,623)		(6,623)	17,217				(7,238)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	1,136,474	90	(125,694)			(4,322)		(4,322)	25,184				(8,156)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	1,614,473	90	(165,806)			(16,356)		(16,356)	42,845				(12,158)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	1,679,714	90	(175,866)			(20,899)		(20,899)	48,744				(12,869)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	1,645,302	90	(165,353)			(18,473)		(18,473)	46,218				(12,708)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	1,904,309	90	(196,334)			(25,901)		(25,901)	56,929				(14,860)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	1,469,337	90	(150,754)			(19,385)		(19,385)	43,678				(11,556)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	1,508,473	90	(171,664)			(20,382)		(20,382)	44,423				(11,968)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	1,768,957	90	(185,917)			(27,817)		(27,817)	54,632				(14,254)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	2,300,060	90	(250,707)			(34,970)		(34,970)	72,735				(18,988)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	2,706,079	90	(284,409)			(47,586)		(47,586)	91,244				(22,674)		0001
Written Call/S&P 500 INDEX/SRM0400$M	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2021	11/08/2027	1	2,746,000	90	(294,097)			(58,567)		(58,567)	99,499				(23,198)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	2,406,794	90	(266,914)			(45,845)		(45,845)	81,545				(20,758)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	1,617,256	90	(162,211)			(30,815)		(30,815)	55,262				(14,051)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	2,813,180	90	(301,854)			(39,565)		(39,565)	85,782				(24,945)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	1,692,628	90	(192,283)			(18,815)		(18,815)	46,386				(15,107)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	3,733,017	90	(359,490)			(63,319)		(63,319)	121,722				(33,518)		0001
Written Call/S&P 500 INDEX/SRM0400$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	1,596,990	90	(145,007)			(21,117)		(21,117)	43,480				(14,622)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	2,145,138	90	(185,769)			(33,666)		(33,666)	62,415				(19,888)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	1,925,828	90	(171,014)			(36,340)		(36,340)	62,954				(18,284)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	2,263,545	90	(195,118)			(49,902)		(49,902)	55,829				(21,742)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	2,000,455	90	(162,237)			(36,996)		(36,996)	44,493				(19,413)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	1,540,618	90	(136,191)			(38,400)		(38,400)	40,677				(15,290)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	1,103,974	90	(91,851)			(27,436)		(27,436)	29,411				(11,074)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	1,296,560	90	(106,837)			(35,069)		(35,069)	36,482				(13,067)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	2,491,604	90	(190,608)			(54,606)		(54,606)	90,378				(25,846)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	1,628,516	90	(126,699)			(35,277)		(35,277)	59,300				(16,989)		0001
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	2,332,342	90	(169,095)			(52,149)		(52,149)	74,458				(24,439)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	2,921,129	90	(195,131)			(69,228)		(69,228)	95,056				(30,770)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	4,215,767	90	(282,456)			(100,689)		(100,689)	137,813				(44,599)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	1,241,410	90	(78,209)			(33,658)		(33,658)	50,075				(13,245)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	1,908,756	90	(110,708)			(40,473)		(40,473)	58,150				(20,850)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	2,823,588	90	(167,439)			(61,580)		(61,580)	86,577				(31,116)		0001
Written Call/S&P 500 INDEX/SRM0401$V	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2023	12/21/2029	1	1,945,000	90	(112,810)			(57,689)		(57,689)	70,364				(21,692)		0001
Written Call/S&P 500 INDEX/SRM0500$0	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/08/2019	11/07/2025	1	1,326,000	90	(123,318)			(4,405)		(4,405)	15,277				(6,120)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	963,872	90	(114,701)			(5,575)		(5,575)	12,382				(5,937)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	545,803	90	(62,222)			(3,561)		(3,561)	1,038				(3,404)		0001
Written Call/S&P 500 INDEX/SRM0500$6	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/21/2020	08/21/2026	1	957,000	90	(112,160)			(7,164)		(7,164)	15,128				(6,125)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	1,643,400	90	(178,473)			(22,579)		(22,579)	48,809				(13,137)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,527,712	90	(165,757)			(22,497)		(22,497)	46,148				(12,401)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	3,065,754	90	(326,503)			(51,992)		(51,992)	100,823				(25,130)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	2,313,521	90	(236,905)			(45,921)		(45,921)	80,612				(19,676)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	2,654,940	90	(280,096)			(51,211)		(51,211)	91,011				(22,750)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	1,703,489	90	(174,608)			(24,307)		(24,307)	52,876				(14,893)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	1,343,303	90	(120,226)			(19,862)		(19,862)	40,029				(12,214)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	2,097,942	90	(196,577)			(25,599)		(25,599)	55,048				(19,319)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	1,949,637	90	(173,713)			(27,049)		(27,049)	51,665				(18,284)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	2,270,669	90	(196,867)			(42,389)		(42,389)	76,592				(21,672)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	11/22/2022	11/22/2028	1	1,575,207	90	(128,537)			(31,062)		(31,062)	51,612				(15,546)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QOEMIK50	12/22/2022	12/22/2028	1	1,322,165	90	(107,624)			(31,393)		(31,393)	34,862				(13,185)		0001
Written Call/S&P 500 INDEX/SRM0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	3,902,558	90		(217,763)		(118,138)		(118,138)	99,625				(44,962)		0001
Written Call/S&P 500 INDEX/SRM0401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	4,051,774	90		(200,968)		(135,645)		(135,645)	65,323				(46,874)		0001
Written Call/S&P 500 INDEX/SRM0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	2,934,955	90		(146,748)		(100,364)		(100,364)	46,384				(34,334)		0001
Written Call/S&P 500 INDEX/SRM0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/07/2030	1	3,900,156	90		(195,788)		(134,177)		(134,177)	61,611				(45,465)		0001
Written Call/S&P 500 INDEX/SRM0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	1,942,044	90		(101,569)		(68,276)		(68,276)	33,292				(22,547)		0001
Written Call/S&P 500 INDEX/SRM0210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,448,000	90		(139,046)		(84,064)		(84,064)	54,982				(28,102)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	5,349,979	90		(319,394)		(186,222)		(186,222)	133,172				(63,780)		0001
Written Call/S&P 500 INDEX/SRM0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	3,781,315	90		(204,191)		(150,742)		(150,742)	53,449				(45,231)		0001
Written Call/S&P 500 INDEX/SRM0210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	1,862,000	90		(89,748)		(67,540)		(67,540)	22,208				(21,875)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,745,245	90		(86,215)		(68,574)		(68,574)	17,641				(20,574)		0001
Written Call/S&P 500 INDEX/SRM0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	2,947,860	90		(165,965)		(98,111)		(98,111)	67,854				(34,897)		0001
Written Call/S&P 500 INDEX/SPXB05P$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78		(389,358)		(319,810)		(319,810)	69,548				(26,295)		0001
Written Call/S&P 500 INDEX/SRM0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	4,345,150	90		(231,162)		(162,943)		(162,943)	68,219				(51,613)		0001
Written Call/S&P 500 INDEX/SRM0211$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	6,636,661	90		(292,677)		(301,172)		(301,172)	(8,495)				(80,836)		0001
Written Call/S&P 500 INDEX/SRM0211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	3,444,413	90		(154,654)		(150,417)		(150,417)	4,237				(41,681)		0001
Written Call/S&P 500 INDEX/SRM0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	4,856,040	90		(271,938)		(197,369)		(197,369)	74,569				(58,530)		0001
Written Call/S&P 500 INDEX/SRM0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	3,054,799	90		(130,745)		(130,532)		(130,532)	214				(37,087)		0001
Written Call/S&P 500 INDEX/SRM0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	4,822,524	90		(200,135)		(190,765)		(190,765)	9,370				(58,929)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	4,609,705	90		(235,095)		(182,595)		(182,595)	52,500				(55,377)		0001
Written Call/S&P 500 INDEX/SPX815D$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	01/22/2024	01/22/2025	1	531,742	4365.39		(11,805)		(25)		(25)	11,780				(653)		0001
Written Call/S&P 500 INDEX/SPX815F$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/07/2025	1	408,379	4498.12		(8,739)		(121)		(121)	8,618				(659)		0001
Written Call/S&P 500 INDEX/SPX921H$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/08/2024	01/08/2025	1	107,070	4287.19		(2,570)		(4)		(4)	2,565				(79)		0001
Written Call/S&P 500 INDEX/SPXB05H$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2025	1	246,657	3880.34		(2,787)		(49)		(49)	2,738				(303)		0001
Written Call/S&P 500 INDEX/SPXB051$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	123,606	3998.33		(1,372)		(59)		(59)	1,313				(199)		0001
Written Call/S&P 500 INDEX/SPXB051$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	1	59,545	4997.91		(1,239)		(35)		(35)	1,204				(96)		0001
Written Call/S&P 500 INDEX/SPXB05J$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	1	170,242	4069.62		(1,924)		(122)		(122)	1,802				(321)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB05J$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2024	02/21/2025	1	47,031	4578.33		(1,016)		(54)		(54)	962				(89)		0001
Written Call/S&P 500 INDEX/SPXB05K$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	1	793,834	4098.95		(9,923)		(826)		(826)	9,097				(1,688)		0001
Written Call/S&P 500 INDEX/SPXB05K$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	1	177,149	4611.32		(4,145)		(295)		(295)	3,850				(377)		0001
Written Call/S&P 500 INDEX/SPXB05L$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	243,407	4187.34		(2,824)		(349)		(349)	2,475				(570)		0001
Written Call/S&P 500 INDEX/SPXK13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	1	97,271	4763.54		(2,121)		(5)		(5)	2,115				(72)		0001
Written Call/S&P 500 INDEX/SPXK13W$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	1	101,800	4710.76		(2,229)		(254)		(254)	1,975				(238)		0001
Written Call/S&P 500 INDEX/SPXB15K$P	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/22/2024	04/22/2025	1	203,708	4509.54		(4,970)		(603)		(603)	4,367				(564)		0001
Written Call/S&P 500 INDEX/SPX921X$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	422,998	4812.29		(8,164)		(3,063)		(3,063)	5,101				(1,387)		0001
Written Call/S&P 500 INDEX/SPX921U$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	258,133	4150.14		(2,607)		(702)		(702)	1,905				(764)		0001
Written Call/S&P 500 INDEX/SPXL13J$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	93,503	4371.7		(1,010)		(448)		(448)	562				(320)		0001
Written Call/S&P 500 INDEX/SPX921V$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	85,801	5307.01		(1,759)		(582)		(582)	1,177				(268)		0001
Written Call/S&P 500 INDEX/SPXC17X$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	141,113	4776.31		(2,752)		(870)		(870)	1,882				(440)		0001
Written Call/S&P 500 INDEX/SPX921S$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	540,666	4008.48		(6,758)		(1,084)		(1,084)	5,674				(1,497)		0001
Written Call/S&P 500 INDEX/SPXH00S$1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/20/2025	1	542,829	4918.16		(11,291)		(4,849)		(4,849)	6,442				(1,858)		0001
Written Call/S&P 500 INDEX/SPX921Q$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	573,759	4682.15		(13,541)		(1,889)		(1,889)	11,651				(1,487)		0001
Written Call/S&P 500 INDEX/SPX921Q$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	343,992	4161.91		(4,369)		(639)		(639)	3,729				(891)		0001
Written Call/S&P 500 INDEX/SPXL13J$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	1	1,027,906	5464.62		(20,866)		(10,268)		(10,268)	10,599				(3,518)		0001
Written Call/S&P 500 INDEX/SPXC17X$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	1,063,309	4245.61		(10,633)		(3,581)		(3,581)	7,052				(3,316)		0001
Written Call/S&P 500 INDEX/SPXC17Y$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	602,285	4277.59		(5,722)		(2,369)		(2,369)	3,353				(1,975)		0001
Written Call/S&P 500 INDEX/SPX921U$I	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	112,825	4668.9		(2,324)		(541)		(541)	1,784				(334)		0001
Written Call/S&P 500 INDEX/SPXB15P$J	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	07/08/2024	07/08/2025	1	501,088	5015.57		(10,072)		(5,656)		(5,656)	4,416				(1,803)		0001
Written Call/S&P 500 INDEX/SPXD171$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	565,069	4326.74		(9,324)		(3,989)		(3,989)	5,335				(2,343)		0001
Written Call/S&P 500 INDEX/SPXA212$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	452,252	4255.45		(7,643)		(2,637)		(2,637)	5,007				(1,756)		0001
Written Call/S&P 500 INDEX/SPXB05U$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2025	1	420,613	4562.04		(6,099)		(3,829)		(3,829)	2,270				(1,792)		0001
Written Call/S&P 500 INDEX/SPXA213$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	682,473	4456.51		(9,623)		(5,029)		(5,029)	4,594				(2,732)		0001
Written Call/S&P 500 INDEX/SPXC17Y$X	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	319,969	4451.53		(3,584)		(1,963)		(1,963)	1,620				(1,193)		0001
Written Call/S&P 500 INDEX/SPXA216$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	48,322	5132.3		(1,290)		(838)		(838)	452				(206)		0001
Written Call/S&P 500 INDEX/SPXA212$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	262,255	4787.38		(8,051)		(2,723)		(2,723)	5,328				(1,018)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXD171$Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	1,230,813	4867.58		(37,417)		(15,683)		(15,683)	21,734				(5,103)		0001
Written Call/S&P 500 INDEX/SPXC17Y$P	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	613,651	4458.28		(6,198)		(3,470)		(3,470)	2,728				(2,208)		0001
Written Call/S&P 500 INDEX/SPXC17Y$Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	520,066	5007.97		(11,337)		(6,146)		(6,146)	5,191				(1,939)		0001
Written Call/S&P 500 INDEX/SPXA213$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2025	1	951,956	5013.58		(24,751)		(13,199)		(13,199)	11,552				(3,811)		0001
Written Call/S&P 500 INDEX/SPXA21C$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	61,609	5372.41		(1,479)		(1,603)		(1,603)	(125)				(291)		0001
Written Call/S&P 500 INDEX/SPXD178$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	303,618	5395.99		(7,105)		(7,813)		(7,813)	(708)				(1,401)		0001
Written Call/S&P 500 INDEX/SPXA21D$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	1,026,120	5481.24		(24,011)		(30,326)		(30,326)	(6,314)				(4,966)		0001
Written Call/S&P 500 INDEX/SPXA21D$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2025	1	263,372	4872.22		(3,318)		(4,031)		(4,031)	(712)				(1,275)		0001
Written Call/S&P 500 INDEX/SPX815Y$C	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	366,226	4744.68		(5,530)		(5,316)		(5,316)	214				(1,808)		0001
Written Call/S&P 500 INDEX/SPXD173$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	258,052	5176.02		(7,458)		(4,960)		(4,960)	2,498				(1,132)		0001
Written Call/S&P 500 INDEX/SPXA219$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	876,243	5266.08		(22,519)		(19,054)		(19,054)	3,465				(3,939)		0001
Written Call/S&P 500 INDEX/SPXA219$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	850,747	4680.96		(11,740)		(9,580)		(9,580)	2,160				(3,824)		0001
Written Call/S&P 500 INDEX/SPXA21F$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2025	1	168,166	5930.85		(3,531)		(3,829)		(3,829)	(298)				(830)		0001
Written Call/S&P 500 INDEX/SPXC051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	404,937	4796.43		(4,981)		(5,340)		(5,340)	(359)				(1,869)		0001
Written Call/S&P 500 INDEX/SPXA21C$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	179,750	4775.47		(2,319)		(2,430)		(2,430)	(111)				(848)		0001
Written Call/S&P 500 INDEX/SPX815V$G	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	10/08/2024	10/08/2025	1	949,259	4600.9		(15,378)		(9,588)		(9,588)	5,790				(4,164)		0001
Written Call/S&P 500 INDEX/SPX815Y$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	12/20/2024	12/22/2025	1	284,703	5337.77		(7,858)		(7,636)		(7,636)	222				(1,406)		0001
Written Call/S&P 500 INDEX/SPX8156$D	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	06/22/2023	06/20/2025	1	337,223	3943.7	(15,479)			(975)		(975)	7,683				(1,154)		0001
Written Call/S&P 500 INDEX/SPX815G$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	02/08/2024	02/06/2026	1	207,960	4498.12		(8,069)		(3,125)		(3,125)	4,944				(1,091)		0001
Written Call/S&P 500 INDEX/SPX821K$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/21/2025	1	20,327	3591.95	(1,096)			(11)		(11)	266				(38)		0001
Written Call/S&P 500 INDEX/SPX821R$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2025	1	121,210	3773.37	(6,400)			(331)		(331)	2,158				(378)		0001
Written Call/S&P 500 INDEX/SPX9214$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	104,988	3510.04	(3,118)			(395)		(395)	1,448				(420)		0001
Written Call/S&P 500 INDEX/SPX9214$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2025	1	27,645	3948.8	(1,297)			(155)		(155)	635				(111)		0001
Written Call/S&P 500 INDEX/SPX9216$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/08/2023	09/08/2025	1	318,044	4011.74	(13,835)			(1,991)		(1,991)	7,827				(1,319)		0001
Written Call/S&P 500 INDEX/SPX921A$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2025	1	129,681	3801.74	(6,419)			(850)		(850)	2,779				(583)		0001
Written Call/S&P 500 INDEX/SPX921I$F	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2026	1	281,494	4365.39		(11,316)		(3,590)		(3,590)	7,726				(1,449)		0001
Written Call/S&P 500 INDEX/SPX921L$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,954	4069.62		(715)		(305)		(305)	410				(165)		0001
Written Call/S&P 500 INDEX/SPX921L$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2024	02/20/2026	1	30,330	4578.33		(1,146)		(489)		(489)	658				(162)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/21/2023	07/22/2025	1	67,949	4082.71	(2,881)			(353)		(353)	1,740				(253)		0001
Written Call/S&P 500 INDEX/SPXH13Y$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	1	7,310	3575.35	(443)			(1)		(1)	89				(9)		0001
Written Call/S&P 500 INDEX/SPX921V$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	68,466	4776.31		(2,424)		(1,539)		(1,539)	885				(403)		0001
Written Call/S&P 500 INDEX/SPX921US$	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	50,018	4150.14		(1,070)		(617)		(617)	453				(291)		0001
Written Call/S&P 500 INDEX/SPX921XS8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	122,914	4277.59		(2,446)		(1,751)		(1,751)	695				(736)		0001
Written Call/S&P 500 INDEX/SPX921V$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2026	1	239,853	4245.61		(4,989)		(3,256)		(3,256)	1,733				(1,413)		0001
Written Call/S&P 500 INDEX/SPXL13J$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	228,158	4371.7		(4,837)		(3,589)		(3,589)	1,247				(1,385)		0001
Written Call/S&P 500 INDEX/SPX921U$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2026	1	793,824	4668.9		(29,133)		(16,039)		(16,039)	13,094				(4,613)		0001
Written Call/S&P 500 INDEX/SPX921X$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/07/2024	06/08/2026	1	175,621	4812.29		(6,059)		(4,146)		(4,146)	1,912				(1,052)		0001
Written Call/S&P 500 INDEX/SPXL13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/22/2026	1	254,954	4918.16		(9,102)		(6,659)		(6,659)	2,443				(1,548)		0001
Written Call/S&P 500 INDEX/SPXA212SE	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	74,638	4255.45		(2,082)		(1,160)		(1,160)	923				(472)		0001
Written Call/S&P 500 INDEX/SPXA2158$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	09/08/2026	1	519,837	4867.58		(24,640)		(14,559)		(14,559)	10,081				(3,377)		0001
Written Call/S&P 500 INDEX/SPXB055S$	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/06/2024	09/08/2026	1	134,795	4326.74		(3,923)		(2,326)		(2,326)	1,596				(876)		0001
Written Call/S&P 500 INDEX/SPXB05VJK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2026	1	24,616	5132.3		(1,078)		(846)		(846)	232				(162)		0001
Written Call/S&P 500 INDEX/SPXA213SM	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/21/2026	1	113,953	5013.58		(4,809)		(3,462)		(3,462)	1,347				(729)		0001
Written Call/S&P 500 INDEX/SPXL13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	1	29,477	4451.53		(651)		(515)		(515)	136				(184)		0001
Written Call/S&P 500 INDEX/SPXL13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2026	1	13,783	5015.57		(487)		(395)		(395)	91				(85)		0001
Written Call/S&P 500 INDEX/SPXB05USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/20/2024	09/22/2026	1	20,595	4562.04		(558)		(427)		(427)	132				(135)		0001
Written Call/S&P 500 INDEX/SPXA212SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/07/2026	1	105,504	4787.38		(4,832)		(2,680)		(2,680)	2,152				(667)		0001
Written Call/S&P 500 INDEX/SPXA211S9	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2026	1	298,381	5007.97		(11,159)		(8,649)		(8,649)	2,511				(1,861)		0001
Written Call/S&P 500 INDEX/SPXA21FSR	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2024	12/22/2026	1	319,587	5337.77		(13,135)		(13,604)		(13,604)	(469)				(2,246)		0001
Written Call/S&P 500 INDEX/SPXC054$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	12/08/2026	1	541,836	4872.22		(12,733)		(15,200)		(15,200)	(2,467)				(3,771)		0001
Written Call/S&P 500 INDEX/SPXA21C$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	214,810	5372.41		(8,313)		(9,112)		(9,112)	(799)				(1,476)		0001
Written Call/S&P 500 INDEX/SPXA21C$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2024	11/20/2026	1	131,186	4775.47		(3,070)		(3,366)		(3,366)	(297)				(901)		0001
Written Call/S&P 500 INDEX/SPXC051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	40,005	4796.43		(928)		(1,029)		(1,029)	(101)				(272)		0001
Written Call/S&P 500 INDEX/SPXC051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/06/2026	1	38,410	5395.99		(1,475)		(1,640)		(1,640)	(165)				(261)		0001
Written Call/S&P 500 INDEX/SPX815V$V	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/22/2024	10/22/2026	1	85,301	5266.08		(3,549)		(3,256)		(3,256)	292				(574)		0001
Written Call/S&P 500 INDEX/SPX815V$U	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWIY9T8XKCSX06	10/22/2024	10/22/2026	1	23,404	4680.96		(606)		(544)		(544)	62				(157)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA21D$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/08/2026	1	39,251	5481.24		(1,519)		(1,801)		(1,801)	(282)				(273)		0001
Written Call/RTY Index/RTY0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/07/2025	1	174,360	1874.44		(5,893)		(725)		(725)	5,168				(371)		0001
Written Call/RTY Index/RTY0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	03/21/2025	1	71,869	1864.8		(2,257)		(377)		(377)	1,880				(168)		0001
Written Call/RTY Index/RTY0000$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/07/2024	06/06/2025	1	300,925	1823.9		(8,667)		(3,244)		(3,244)	5,423				(987)		0001
Written Call/RTY Index/RTY0150$2	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	04/08/2024	04/08/2025	1	195,341	1866.34		(6,427)		(1,335)		(1,335)	5,092				(506)		0001
Written Call/RTY Index/RTY0210$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	33,022	1849.62		(1,017)		(299)		(299)	718				(98)		0001
Written Call/RTY Index/RTY0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	490,032	1882.27		(19,993)		(9,702)		(9,702)	10,291				(2,032)		0001
Written Call/RTY Index/RTY0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	310,646	1998.58		(10,189)		(7,203)		(7,203)	2,986				(1,158)		0001
Written Call/RTY Index/RTY0210$7	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2025	1	141,114	1875.98		(5,772)		(2,412)		(2,412)	3,360				(548)		0001
Written Call/RTY Index/RTY0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	4,004	2005.1		(145)		(115)		(115)	31				(17)		0001
Written Call/RTY Index/RTY0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2024	11/21/2025	1	38,997	2166		(1,322)		(1,964)		(1,964)	(642)				(184)		0001
Written Call/RTY Index/RTY0050$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	51,539	2159.68		(1,660)		(2,503)		(2,503)	(844)				(238)		0001
Written Call/RTY Index/RTY0050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	432,254	2168.1		(14,697)		(22,443)		(22,443)	(7,746)				(2,092)		0001
Written Call/RTY Index/RTY0170$8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	115,494	1975.49		(4,377)		(3,263)		(3,263)	1,114				(507)		0001
Written Call/S&P 500 INDEX/SPX150K$1	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	813,276	3417.42	(66,851)			(13,970)		(13,970)	19,929				(7,395)		0001
Written Call/S&P 500 INDEX/SPX150K$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	630,298	3844.6	(69,018)			(15,817)		(15,817)	21,252				(5,731)		0001
Written Call/S&P 500 INDEX/SPX621GW	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/22/2020	09/22/2026	1	318,421	2652.46	(42,095)			(796)		(796)	4,387				(2,092)		0001
Written Call/S&P 500 INDEX/SPX6211$L	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2020	11/06/2026	1	385,193	2807.55	(46,994)			(2,742)		(2,742)	4,644				(2,619)		0001
Written Call/S&P 500 INDEX/SPX7151$9	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	08/25/2020	08/21/2026	1	215,106	2718	(26,825)			(754)		(754)	2,402				(1,377)		0001
Written Call/S&P 500 INDEX/SPX721A$6	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/22/2021	12/22/2027	1	1,556,420	3757.25	(160,467)			(29,461)		(29,461)	44,425				(13,423)		0001
Written Call/S&P 500 INDEX/SPX9054$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2020	11/20/2026	1	1,300,083	2846.03	(160,300)			(9,825)		(9,825)	16,418				(8,931)		0001
Written Call/S&P 500 INDEX/SPX9055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/08/2020	12/08/2026	1	246,735	2961.8	(29,608)			(2,037)		(2,037)	3,453				(1,717)		0001
Written Call/S&P 500 INDEX/SPX9057$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2021	01/22/2027	1	298,798	3073.18	(37,858)			(2,762)		(2,762)	4,707				(2,144)		0001
Written Call/S&P 500 INDEX/SPX9057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2021	02/08/2027	1	824,829	3132.47	(105,496)			(8,046)		(8,046)	13,731				(5,986)		0001
Written Call/S&P 500 INDEX/SPX9057$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/22/2021	02/22/2027	1	188,730	3101.2	(23,950)			(1,834)		(1,834)	3,109				(1,382)		0001
Written Call/S&P 500 INDEX/SPX9058$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2021	03/08/2027	1	372,510	3057.08	(43,733)			(3,581)		(3,581)	6,025				(2,752)		0001
Written Call/S&P 500 INDEX/SPX9059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2027	1	541,336	3152.47	(61,333)			(5,601)		(5,601)	9,459				(4,035)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPX9059SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2021	04/08/2027	1	223,242	3277.74	(23,597)			(2,538)		(2,538)	4,286				(1,681)		0001
Written Call/S&P 500 INDEX/SPX905B3F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2021	04/22/2027	1	300,065	3307.98	(32,197)			(3,527)		(3,527)	5,929				(2,279)		0001
Written Call/S&P 500 INDEX/SPX905C3P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/07/2021	05/07/2027	1	208,065	3386.08	(22,159)			(2,604)		(2,604)	4,368				(1,594)		0001
Written Call/S&P 500 INDEX/SPX905DSN	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/21/2021	05/21/2027	1	444,194	3324.69	(47,751)			(5,437)		(5,437)	9,068				(3,431)		0001
Written Call/S&P 500 INDEX/SPX905E3T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/08/2021	06/08/2027	1	1,554,573	3381.81	(165,873)			(20,046)		(20,046)	33,209				(12,131)		0001
Written Call/S&P 500 INDEX/SPX905F3S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2027	1	1,181,513	3397.15	(124,768)			(15,575)		(15,575)	25,672				(9,292)		0001
Written Call/S&P 500 INDEX/SPX905HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2021	07/08/2027	1	1,239,486	3456.66	(135,600)			(17,197)		(17,197)	28,122				(9,834)		0001
Written Call/S&P 500 INDEX/SPX9051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	07/22/2027	1	858,613	3493.98	(94,276)			(12,352)		(12,352)	20,056				(6,864)		0001
Written Call/S&P 500 INDEX/SPX905JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/06/2021	08/06/2027	1	471,641	3549.22	(50,843)			(7,111)		(7,111)	11,479				(3,800)		0001
Written Call/S&P 500 INDEX/SPX905KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/20/2021	08/20/2027	1	1,110,597	3553.34	(123,054)			(17,030)		(17,030)	27,292				(9,015)		0001
Written Call/S&P 500 INDEX/SPX905KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/24/2021	08/20/2027	1	200,155	3553	(21,667)			(3,068)		(3,068)	4,917				(1,625)		0001
Written Call/S&P 500 INDEX/SPX905M54	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2021	09/22/2027	1	400,687	3516.51	(45,598)			(6,177)		(6,177)	9,807				(3,308)		0001
Written Call/S&P 500 INDEX/SPX905NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2021	10/08/2027	1	520,135	3513.07	(59,035)			(8,102)		(8,102)	12,804				(4,328)		0001
Written Call/S&P 500 INDEX/SPX9050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2021	10/22/2027	1	762,781	3635.92	(80,016)			(12,975)		(12,975)	20,188				(6,391)		0001
Written Call/S&P 500 INDEX/SPX905PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/09/2021	11/08/2027	1	345,317	3761	(36,846)			(6,427)		(6,427)	9,815				(2,917)		0001
Written Call/S&P 500 INDEX/SPX905RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2021	12/08/2027	1	1,216,386	3760.97	(126,504)			(23,201)		(23,201)	35,016				(10,423)		0001
Written Call/S&P 500 INDEX/SPX9057SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/07/2022	01/07/2028	1	400,781	3741.62	(40,319)			(7,736)		(7,736)	11,534				(3,482)		0001
Written Call/S&P 500 INDEX/SPX905V55	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/25/2022	01/21/2028	1	400,216	3518	(41,706)			(6,812)		(6,812)	10,326				(3,499)		0001
Written Call/S&P 500 INDEX/SPX9051W6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2028	1	25,259	3617.23	(2,392)			(464)		(464)	689				(223)		0001
Written Call/S&P 500 INDEX/SPX905X58	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2028	1	285,082	3443.81	(27,967)			(4,771)		(4,771)	7,157				(2,528)		0001
Written Call/S&P 500 INDEX/SPX905YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	333,214	3336.56	(34,421)			(5,295)		(5,295)	7,954				(2,974)		0001
Written Call/S&P 500 INDEX/SPX905Y58	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2028	1	2,215,751	3753.63	(303,115)			(51,009)		(51,009)	73,376				(19,776)		0001
Written Call/S&P 500 INDEX/SPX905Z3P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	900,344	3609.29	(77,790)			(17,116)		(17,116)	24,827				(8,084)		0001
Written Call/S&P 500 INDEX/SPX905Z3Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2028	1	393,990	4060.45	(45,821)			(10,981)		(10,981)	15,030				(3,538)		0001
Written Call/S&P 500 INDEX/SPX921ESN	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	484,792	3683.5	(27,391)			(13,399)		(13,399)	16,279				(5,386)		0001
Written Call/S&P 500 INDEX/SPX921ES0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	379,826	4143.93	(29,323)			(14,872)		(14,872)	16,750				(4,220)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	460,961	3590.62	(38,029)			(8,776)		(8,776)	12,654				(4,167)		0001
Written Call/S&P 500 INDEX/SPXA051$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/08/2022	04/07/2028	1	1,539,370	4039.45	(168,869)			(42,872)		(42,872)	58,374				(13,915)		0001
Written Call/S&P 500 INDEX/SPXA052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	48,468	3298.67	(3,979)			(792)		(792)	1,157				(444)		0001
Written Call/S&P 500 INDEX/SPXA052$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2028	1	550,133	3711.01	(60,019)			(12,943)		(12,943)	18,121				(5,037)		0001
Written Call/S&P 500 INDEX/SPXA053$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	443,768	3121.09	(38,830)			(6,588)		(6,588)	9,706				(4,086)		0001
Written Call/S&P 500 INDEX/SPXA053$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2028	1	234,495	3511.22	(27,225)			(4,964)		(4,964)	7,056				(2,159)		0001
Written Call/S&P 500 INDEX/SPXA054$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	687,775	3007.91	(56,260)			(9,766)		(9,766)	14,295				(6,412)		0001
Written Call/S&P 500 INDEX/SPXA054$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/22/2022	06/22/2028	1	1,180,444	3383.9	(128,196)			(23,716)		(23,716)	33,607				(11,005)		0001
Written Call/S&P 500 INDEX/SPXA054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	126,892	3119.5	(10,101)			(1,949)		(1,949)	2,817				(1,190)		0001
Written Call/S&P 500 INDEX/SPXA054$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2022	07/07/2028	1	203,378	3509.44	(21,843)			(4,444)		(4,444)	6,188				(1,907)		0001
Written Call/S&P 500 INDEX/SPXA055$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	440,148	3169.3	(38,469)			(7,049)		(7,049)	10,076				(4,150)		0001
Written Call/S&P 500 INDEX/SPXA055$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2022	07/21/2028	1	1,485,103	3565.47	(172,420)			(33,893)		(33,893)	46,567				(14,003)		0001
Written Call/S&P 500 INDEX/SPXA055$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	314,286	3312.05	(26,871)			(5,561)		(5,561)	7,783				(2,984)		0001
Written Call/S&P 500 INDEX/SPXA055$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2028	1	1,072,813	3726.05	(122,408)			(27,202)		(27,202)	36,379				(10,185)		0001
Written Call/S&P 500 INDEX/SPXA056$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	243,730	3310.39	(20,546)			(4,361)		(4,361)	6,057				(2,326)		0001
Written Call/S&P 500 INDEX/SPXA056$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2028	1	192,316	3724.19	(21,462)			(4,926)		(4,926)	6,536				(1,836)		0001
Written Call/S&P 500 INDEX/SPXA057$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	421,564	3204.94	(33,936)			(7,168)		(7,168)	9,998				(4,049)		0001
Written Call/S&P 500 INDEX/SPXA057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2022	09/08/2028	1	359,127	3605.56	(38,427)			(8,693)		(8,693)	11,623				(3,449)		0001
Written Call/S&P 500 INDEX/SPXA058$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	281,573	3006.39	(21,963)			(4,293)		(4,293)	6,061				(2,719)		0001
Written Call/S&P 500 INDEX/SPXA058$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2022	09/22/2028	1	536,902	3382.19	(55,247)			(11,535)		(11,535)	15,701				(5,184)		0001
Written Call/S&P 500 INDEX/SPXA059$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	487,883	2911.73	(38,445)			(7,093)		(7,093)	10,042				(4,735)		0001
Written Call/S&P 500 INDEX/SPXA059$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/07/2022	10/06/2028	1	610,651	3275.69	(63,202)			(12,439)		(12,439)	17,024				(5,926)		0001
Written Call/S&P 500 INDEX/SPXA05A$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/11/2022	10/06/2028	1	727,644	2912	(57,279)			(10,582)		(10,582)	14,980				(7,061)		0001
Written Call/S&P 500 INDEX/SPXA05A$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	715,148	3002.2	(55,782)			(11,108)		(11,108)	15,510				(6,975)		0001
Written Call/S&P 500 INDEX/SPXA05A$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2022	10/20/2028	1	705,064	3377.48	(72,269)			(15,408)		(15,408)	20,721				(6,877)		0001
Written Call/S&P 500 INDEX/SPXA05C$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	2,027,516	3202.86	(157,943)			(36,417)		(36,417)	49,161				(20,010)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXA05C$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2022	11/22/2028	1	152,950	3603.22	(15,830)			(3,894)		(3,894)	5,030				(1,509)		0001
Written Call/S&P 500 INDEX/SPXA05D$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	99,544	3170.81	(8,013)			(1,773)		(1,773)	2,390				(988)		0001
Written Call/S&P 500 INDEX/SPXA05D$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/08/2022	12/08/2028	1	413,943	3567.16	(44,209)			(10,430)		(10,430)	13,454				(4,108)		0001
Written Call/S&P 500 INDEX/SPXA05F$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	87,127	3057.91	(7,179)			(1,464)		(1,464)	1,990				(869)		0001
Written Call/S&P 500 INDEX/SPXA05F$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2022	12/22/2028	1	442,247	3440.15	(48,293)			(10,456)		(10,456)	13,626				(4,410)		0001
Written Call/S&P 500 INDEX/SPXA05F$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	48,864	3116.06	(3,860)			(857)		(857)	1,156				(490)		0001
Written Call/S&P 500 INDEX/SPXA05F$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2029	1	275,652	3505.57	(28,999)			(6,814)		(6,814)	8,795				(2,765)		0001
Written Call/S&P 500 INDEX/SPXA05G$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	321,098	3178.09	(25,046)			(5,885)		(5,885)	7,873				(3,236)		0001
Written Call/S&P 500 INDEX/SPXA05G$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2029	1	988,036	3575.35	(102,855)			(25,569)		(25,569)	32,656				(9,958)		0001
Written Call/S&P 500 INDEX/SPXA05I$U	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	173,857	3192.84	(11,753)			(3,276)		(3,276)	4,356				(1,770)		0001
Written Call/S&P 500 INDEX/SPXA05I$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2029	1	675,550	3591.95	(61,340)			(17,962)		(17,962)	22,736				(6,879)		0001
Written Call/S&P 500 INDEX/SPXA05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	417,933	3193.61	(26,790)			(7,949)		(7,949)	10,551				(4,276)		0001
Written Call/S&P 500 INDEX/SPXA05K$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2029	1	100,017	3592.81	(8,671)			(2,682)		(2,682)	3,386				(1,023)		0001
Written Call/S&P 500 INDEX/SPXA05M$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2029	1	290,124	3543.27	(29,041)			(7,633)		(7,633)	9,668				(2,982)		0001
Written Call/S&P 500 INDEX/SPXA05O$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	494,443	3284.02	(39,209)			(10,057)		(10,057)	13,172				(5,106)		0001
Written Call/S&P 500 INDEX/SPXA05O$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/06/2023	04/06/2029	1	27,037	3694.52	(2,863)			(777)		(777)	963				(279)		0001
Written Call/S&P 500 INDEX/SPXA05Q$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	335,861	.3307	(25,487)			(6,974)		(6,974)	9,093				(3,484)		0001
Written Call/S&P 500 INDEX/SPXA05R$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/24/2023	04/20/2029	1	362,371	.3720	(36,845)			(10,629)		(10,629)	13,094				(3,759)		0001
Written Call/S&P 500 INDEX/SPXA05S$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	61,478	3310.5	(4,580)			(1,291)		(1,291)	1,678				(641)		0001
Written Call/S&P 500 INDEX/SPXA05S$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	182,020	3724.31	(18,147)			(5,397)		(5,397)	6,620				(1,899)		0001
Written Call/S&P 500 INDEX/SPXA05U$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	74,396	3354.1	(5,223)			(1,616)		(1,616)	2,084				(780)		0001
Written Call/S&P 500 INDEX/SPXA05U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2029	1	575,785	3773.37	(54,181)			(17,672)		(17,672)	21,451				(6,033)		0001
Written Call/S&P 500 INDEX/SPXB050$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	30,029	3629.07	(1,910)			(778)		(778)	957				(320)		0001
Written Call/S&P 500 INDEX/SPXB050$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	294,968	4082.71	(25,220)			(10,854)		(10,854)	12,381				(3,147)		0001
Written Call/S&P 500 INDEX/SPXB052$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	290,276	3510.04	(17,794)			(7,177)		(7,177)	8,941				(3,128)		0001
Written Call/S&P 500 INDEX/SPXB052$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2029	1	315,111	3948.8	(25,871)			(11,013)		(11,013)	12,758				(3,395)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,185,005	3565.99	(69,204)			(30,376)		(30,376)	37,466				(12,828)		0001
Written Call/S&P 500 INDEX/SPXB053$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	440,937	4011.74	(34,922)			(15,987)		(15,987)	18,280				(4,773)		0001
Written Call/S&P 500 INDEX/SPXB054$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	345,042	3456.05	(20,185)			(8,396)		(8,396)	10,515				(3,751)		0001
Written Call/S&P 500 INDEX/SPXB054$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/22/2023	09/21/2029	1	261,275	3888.05	(20,667)			(8,960)		(8,960)	10,440				(2,840)		0001
Written Call/S&P 500 INDEX/SPXB05A$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	222,793	3645.3	(12,298)			(6,159)		(6,159)	7,402				(2,464)		0001
Written Call/S&P 500 INDEX/SPXB05A$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	498,371	4100.96	(37,477)			(19,449)		(19,449)	21,521				(5,512)		0001
Written Call/S&P 500 INDEX/SPXB05E$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	209,407	3803.7	(14,198)			(6,348)		(6,348)	7,388				(2,335)		0001
Written Call/S&P 500 INDEX/SPXB05E$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,840,441	4279.17	(257,344)			(121,719)		(121,719)	129,630				(31,679)		0001
Written Call/S&P 500 INDEX/SPXB05G$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	116,475	3810.83		(7,291)		(3,565)		(3,565)	3,727				(1,305)		0001
Written Call/S&P 500 INDEX/SPXB05H$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	28,204	3880.34		(1,681)		(898)		(898)	783				(317)		0001
Written Call/S&P 500 INDEX/SPXB05H$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	336,145	4365.39		(27,261)		(15,109)		(15,109)	12,153				(3,782)		0001
Written Call/S&P 500 INDEX/SPXB051$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	761,057	3998.33		(44,217)		(25,811)		(25,811)	18,407				(8,602)		0001
Written Call/S&P 500 INDEX/SPXB051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	793,109	4498.12		(63,687)		(37,987)		(37,987)	25,700				(8,964)		0001
Written Call/S&P 500 INDEX/SPXB05J$J	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	551,085	4069.62		(31,136)		(19,441)		(19,441)	11,695				(6,252)		0001
Written Call/S&P 500 INDEX/SPXB05J$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/22/2024	02/22/2030	1	525,516	4578.33		(39,676)		(26,171)		(26,171)	13,506				(5,962)		0001
Written Call/S&P 500 INDEX/SPXB05K$L	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	337,809	4098.95		(20,100)		(12,153)		(12,153)	7,947				(3,847)		0001
Written Call/S&P 500 INDEX/SPXB05K$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	353,811	4611.32		(28,942)		(17,953)		(17,953)	10,989				(4,029)		0001
Written Call/S&P 500 INDEX/SPXB05L$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	225,054	4187.34		(12,761)		(8,476)		(8,476)	4,284				(2,572)		0001
Written Call/S&P 500 INDEX/SPXB05L$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	680,916	4710.76		(53,588)		(36,151)		(36,151)	17,437				(7,782)		0001
Written Call/S&P 500 INDEX/SPXB13H$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	06/08/2020	06/08/2026	1	100,006	2585.91	(11,731)			(170)		(170)	1,209				(599)		0001
Written Call/S&P 500 INDEX/SPXB13R$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/08/2020	07/08/2026	1	307,712	2535.95	(39,541)			(454)		(454)	3,784				(1,895)		0001
Written Call/S&P 500 INDEX/SPXB13V$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	07/22/2020	07/22/2026	1	932,064	2620.82	(119,211)			(1,900)		(1,900)	11,990				(5,814)		0001
Written Call/S&P 500 INDEX/SPXB1418$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/07/2020	08/07/2026	1	85,606	2681.02	(11,428)			(225)		(225)	1,134				(541)		0001
Written Call/S&P 500 INDEX/SPXC134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	08/21/2020	08/21/2026	1	486,567	2717.73	(62,864)			(1,459)		(1,459)	6,618				(3,114)		0001
Written Call/S&P 500 INDEX/SPXC139$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	09/08/2020	09/08/2026	1	475,445	2665.47	(63,282)			(1,152)		(1,152)	6,592				(3,088)		0001
Written Call/S&P 500 INDEX/SPXC13H$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/08/2020	10/08/2026	1	316,522	2757.46	(39,850)			(1,122)		(1,122)	4,577				(2,105)		0001
Written Call/S&P 500 INDEX/SPXC13L$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUUISFPU8MPRO8K5P83	10/22/2020	10/22/2026	1	691,679	2762.79	(86,391)			(2,669)		(2,669)	10,014				(4,651)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXD130$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/22/2020	12/22/2026	1	1,149,043	2949.81	(139,264)			(9,779)		(9,779)	15,827				(8,075)		0001
Written Call/S&P 500 INDEX/SPXD134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2021	01/08/2027	1	261,349	3059.74	(31,440)			(2,405)		(2,405)	3,976				(1,858)		0001
Written Call/S&P 500 INDEX/SPXE13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2021	09/08/2027	1	889,946	3611.26	(99,674)			(14,395)		(14,395)	22,949				(7,295)		0001
Written Call/S&P 500 INDEX/SPXF13BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2021	11/08/2027	1	751,561	3761.36	(79,064)			(13,985)		(13,985)	21,543				(6,349)		0001
Written Call/S&P 500 INDEX/SPXF13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2021	11/22/2027	1	383,620	3746.35	(38,554)			(7,157)		(7,157)	11,000				(3,263)		0001
Written Call/S&P 500 INDEX/SPXF13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/21/2022	01/21/2028	1	700,544	3518.35	(70,405)			(11,929)		(11,929)	18,266				(6,125)		0001
Written Call/S&P 500 INDEX/SPXG130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	934,758	3292.62	(75,622)			(15,651)		(15,651)	22,877				(8,667)		0001
Written Call/S&P 500 INDEX/SPXG130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2022	06/08/2028	1	921,194	3704.19	(99,305)			(22,120)		(22,120)	31,049				(8,541)		0001
Written Call/S&P 500 INDEX/SPXH13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	128,970	3062.49	(9,621)			(2,112)		(2,112)	2,965				(1,267)		0001
Written Call/S&P 500 INDEX/SPXH13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	11/08/2028	1	396,137	3445.3	(39,138)			(9,127)		(9,127)	12,365				(3,890)		0001
Written Call/S&P 500 INDEX/SPXI131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	328,299	3294.29	(23,079)			(6,521)		(6,521)	8,749				(3,328)		0001
Written Call/S&P 500 INDEX/SPXI131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	402,584	3706.07	(37,923)			(11,306)		(11,306)	14,460				(4,081)		0001
Written Call/S&P 500 INDEX/SPXI13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	04/20/2029	1	96,393	3720.17	(9,369)			(2,834)		(2,834)	3,553				(1,000)		0001
Written Call/S&P 500 INDEX/SPXI13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	24,800	3435.14	(1,602)			(570)		(570)	734				(261)		0001
Written Call/S&P 500 INDEX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,129,870	3864.54	(97,734)			(36,685)		(36,685)	44,522				(11,902)		0001
Written Call/S&P 500 INDEX/SPXI13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	978,791	3505.51	(63,328)			(23,554)		(23,554)	29,951				(10,355)		0001
Written Call/S&P 500 INDEX/SPXI13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	122,346	3943.7	(10,693)			(4,160)		(4,160)	4,970				(1,294)		0001
Written Call/S&P 500 INDEX/SPXJ131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	279,457	3519.16	(16,991)			(6,815)		(6,815)	8,632				(2,969)		0001
Written Call/S&P 500 INDEX/SPXJ131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	444,667	3959.06	(36,552)			(15,317)		(15,317)	18,210				(4,724)		0001
Written Call/S&P 500 INDEX/SPXJ13BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	695,019	3599.5	(45,176)			(17,960)		(17,960)	22,346				(7,458)		0001
Written Call/S&P 500 INDEX/SPXJ13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/08/2023	08/08/2029	1	493,397	4049.44	(42,926)			(18,012)		(18,012)	20,937				(5,294)		0001
Written Call/S&P 500 INDEX/SPXJ13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	246,866	3446.8	(14,219)			(6,059)		(6,059)	7,607				(2,697)		0001
Written Call/S&P 500 INDEX/SPXJ13NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2023	10/08/2029	1	816,958	3877.65	(63,559)			(28,139)		(28,139)	33,171				(8,924)		0001
Written Call/S&P 500 INDEX/SPXJ13RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	855,764	3379.33	(48,351)			(20,387)		(20,387)	25,758				(9,385)		0001
Written Call/S&P 500 INDEX/SPXJ13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/20/2023	10/22/2029	1	606,464	3801.74	(46,152)			(20,231)		(20,231)	24,054				(6,651)		0001
Written Call/S&P 500 INDEX/SPXJ13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	190,551	3506.22	(10,633)			(4,895)		(4,895)	6,051				(2,100)		0001
Written Call/S&P 500 INDEX/SPXJ13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	429,334	3944.5	(32,629)			(15,475)		(15,475)	17,896				(4,731)		0001
Written Call/S&P 500 INDEX/SPXB05M$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	308,645	4668.9		(23,241)		(16,300)		(16,300)	6,941				(3,571)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXB05M$8	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	1,104,229	4008.48		(60,953)		(38,684)		(38,684)	22,269				(12,722)		0001
Written Call/S&P 500 INDEX/SPX921V$W	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	328,214	4776.31		(23,828)		(18,142)		(18,142)	5,686				(3,811)		0001
Written Call/S&P 500 INDEX/SPXB05M$R	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	294,717	4277.59		(15,414)		(11,846)		(11,846)	3,568				(3,436)		0001
Written Call/S&P 500 INDEX/SPX921V$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2030	1	302,712	4245.61		(15,802)		(11,787)		(11,787)	4,014				(3,515)		0001
Written Call/S&P 500 INDEX/SPXC17U$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	138,365	4682.15		(10,405)		(7,358)		(7,358)	3,047				(1,588)		0001
Written Call/S&P 500 INDEX/SPXC17Y$K	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	304,068	4918.16		(22,836)		(18,064)		(18,064)	4,771				(3,557)		0001
Written Call/S&P 500 INDEX/SPXB05M$S	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	1,481,996	4812.29		(106,259)		(83,527)		(83,527)	22,732				(17,276)		0001
Written Call/S&P 500 INDEX/SPXC17Y$J	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	533,217	4371.7		(29,274)		(22,876)		(22,876)	6,398				(6,238)		0001
Written Call/S&P 500 INDEX/SPXB05M$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2030	1	307,573	4150.14		(17,224)		(11,564)		(11,564)	5,660				(3,558)		0001
Written Call/S&P 500 INDEX/SPXC17U$S	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	1	172,627	4161.91		(9,495)		(6,609)		(6,609)	2,885				(1,982)		0001
Written Call/S&P 500 INDEX/SPXB05M$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2030	1	238,206	4509.54		(18,199)		(11,724)		(11,724)	6,475				(2,744)		0001
Written Call/S&P 500 INDEX/SPXB050$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	475,845	4456.51		(27,647)		(21,084)		(21,084)	6,562				(5,652)		0001
Written Call/S&P 500 INDEX/SPXB050$4	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	1,461,966	4787.38		(126,168)		(82,695)		(82,695)	43,473				(17,307)		0001
Written Call/S&P 500 INDEX/SPXB055$D	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	390,401	4326.74		(24,869)		(16,443)		(16,443)	8,425				(4,654)		0001
Written Call/S&P 500 INDEX/SPXB05N$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	350,410	4458.28		(19,658)		(15,327)		(15,327)	4,331				(4,117)		0001
Written Call/S&P 500 INDEX/SPXB050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2030	1	409,011	5013.58		(33,416)		(25,282)		(25,282)	8,134				(4,858)		0001
Written Call/S&P 500 INDEX/SPXB05U$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	723,826	5132.3		(61,598)		(46,906)		(46,906)	14,692				(8,658)		0001
Written Call/S&P 500 INDEX/SPXB05N$A	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/08/2024	07/08/2030	1	82,031	5015.57		(6,111)		(5,022)		(5,022)	1,089				(964)		0001
Written Call/S&P 500 INDEX/SPXB05T$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	95,364	4562.04		(5,808)		(4,440)		(4,440)	1,368				(1,141)		0001
Written Call/S&P 500 INDEX/SPXB050$X	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	758,348	5007.97		(58,772)		(46,423)		(46,423)	12,349				(8,940)		0001
Written Call/S&P 500 INDEX/SPXB050$W	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	2,214,930	4451.53		(122,486)		(96,972)		(96,972)	25,513				(26,111)		0001
Written Call/S&P 500 INDEX/SPXB050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	752,953	4255.45		(46,683)		(30,501)		(30,501)	16,182				(8,913)		0001
Written Call/S&P 500 INDEX/SPXB055$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/06/2024	09/06/2030	1	623,423	4867.58		(54,425)		(36,597)		(36,597)	17,828				(7,432)		0001
Written Call/S&P 500 INDEX/SPXC055$G	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	469,420	5337.77		(32,625)		(33,118)		(33,118)	(493)				(5,736)		0001
Written Call/S&P 500 INDEX/SPXC051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	703,130	5395.99		(49,641)		(50,196)		(50,196)	(555)				(8,509)		0001
Written Call/S&P 500 INDEX/SPXC050$Z	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	1,457,504	4796.43		(73,312)		(75,056)		(75,056)	(1,744)				(17,638)		0001
Written Call/S&P 500 INDEX/SPXA21D$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,009,085	4872.22		(50,454)		(54,430)		(54,430)	(3,976)				(12,291)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SPXC053$C	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,075,673	5372.41		(139,485)		(147,522)		(147,522)	(8,037)				(25,200)		0001
Written Call/S&P 500 INDEX/SPXC055$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	1,637,855	4744.68		(85,005)		(83,563)		(83,563)	1,442				(20,014)		0001
Written Call/S&P 500 INDEX/SPXA21D$K	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	1,032,819	5481.24		(72,091)		(77,827)		(77,827)	(5,737)				(12,580)		0001
Written Call/S&P 500 INDEX/SPXC053$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	891,272	4775.47		(46,524)		(45,735)		(45,735)	790				(10,821)		0001
Written Call/S&P 500 INDEX/SPXB05Y$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	1,521,579	4680.96		(83,687)		(74,777)		(74,777)	8,910				(18,340)		0001
Written Call/S&P 500 INDEX/SPXB05W$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	1,009,362	4600.9		(59,552)		(47,939)		(47,939)	11,613				(12,126)		0001
Written Call/S&P 500 INDEX/SPXB05Y$N	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2030	1	41,478	5266.08		(3,219)		(2,830)		(2,830)	388				(500)		0001
Written Call/S&P 500 INDEX/SPXB05W$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	427,122	5176.02		(35,067)		(28,202)		(28,202)	6,865				(5,131)		0001
Written Call/S&P 500 INDEX/SRM0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/08/2021	10/08/2027	1	848,798	90	(90,991)			(12,493)		(12,493)	26,720				(7,063)		0001
Written Call/S&P 500 INDEX/SRM0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2022	02/08/2028	1	150,066	90	(16,057)			(2,432)		(2,432)	4,857				(1,323)		0001
Written Call/S&P 500 INDEX/SRM0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/08/2022	04/07/2028	1	500,932	90	(46,336)			(8,197)		(8,197)	15,867				(4,528)		0001
Written Call/S&P 500 INDEX/SRM0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/22/2022	07/21/2028	1	21,212	90	(1,879)			(333)		(333)	656				(200)		0001
Written Call/S&P 500 INDEX/SRM0130$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/22/2022	09/22/2028	1	328,206	90	(26,782)			(5,166)		(5,166)	8,734				(3,169)		0001
Written Call/S&P 500 INDEX/SRM0130$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	167,609	90	(12,856)			(3,877)		(3,877)	5,767				(1,699)		0001
Written Call/S&P 500 INDEX/SRM0130$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2023	03/22/2029	1	15,012	90	(1,138)			(289)		(289)	494				(154)		0001
Written Call/S&P 500 INDEX/SRM0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/07/2023	07/06/2029	1	109,381	90	(6,847)			(2,645)		(2,645)	4,100				(1,162)		0001
Written Call/S&P 500 INDEX/SRM0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/08/2023	09/07/2029	1	567,010	90	(34,021)			(13,510)		(13,510)	18,384				(6,138)		0001
Written Call/S&P 500 INDEX/SRM0130$K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/22/2023	11/21/2029	1	30,013	90	(1,696)			(737)		(737)	977				(332)		0001
Written Call/S&P 500 INDEX/SRM0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/08/2024	01/08/2030	1	170,210	90		(10,179)		(4,854)		(4,854)	5,324				(1,908)		0001
Written Call/S&P 500 INDEX/SRM0130$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	02/08/2030	1	91,183	90	(6,383)			(2,839)		(2,839)	3,544				(1,031)		0001
Written Call/S&P 500 INDEX/SRM0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	1	159,321	90	(8,603)			(5,177)		(5,177)	3,426				(1,807)		0001
Written Call/S&P 500 INDEX/SRM0170$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	215,505	90		(11,917)		(7,423)		(7,423)	4,494				(2,454)		0001
Written Call/S&P 500 INDEX/SRM0210$0	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	10/20/2028	1	300,088	90	(22,987)			(5,939)		(5,939)	6,076				(2,927)		0001
Written Call/S&P 500 INDEX/SRM0210$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2022	11/08/2028	1	183,434	90	(13,721)			(4,085)		(4,085)	4,119				(1,801)		0001
Written Call/S&P 500 INDEX/SRM0210$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2029	1	261,796	90	(18,614)			(5,680)		(5,680)	8,467				(2,666)		0001
Written Call/S&P 500 INDEX/SRM0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	248,316	90	(16,488)			(6,568)		(6,568)	9,331				(2,664)		0001
Written Call/S&P 500 INDEX/SRM0210$A	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2029	1	133,653	90	(8,033)			(3,130)		(3,130)	4,903				(1,440)		0001
Written Call/S&P 500 INDEX/SRM0210$C	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/22/2023	09/21/2029	1	405,261	90	(24,316)			(8,906)		(8,906)	12,684				(4,405)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0210$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/20/2023	10/22/2029	1	557,742	90	(33,186)			(11,025)		(11,025)	19,175				(6,117)		0001
Written Call/S&P 500 INDEX/SRM0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	258,063	90	(15,406)			(6,760)		(6,760)	8,764				(2,867)		0001
Written Call/S&P 500 INDEX/SRM0210$J	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/22/2024	01/22/2030	1	83,088	90		(5,426)		(2,430)		(2,430)	2,995				(935)		0001
Written Call/S&P 500 INDEX/SRM0400$0	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2020	09/22/2026	1	21,122	90	(2,615)			(127)		(127)	330				(139)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/22/2021	01/22/2027	1	689,526	90	(76,262)			(2,622)		(2,622)	15,280				(4,949)		0001
Written Call/S&P 500 INDEX/SRM0400$4	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/08/2021	04/08/2027	1	429,527	90	(44,112)			(4,352)		(4,352)	11,399				(3,235)		0001
Written Call/S&P 500 INDEX/SRM0400$6	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/07/2021	05/07/2027	1	95,286	90	(9,977)			(1,186)		(1,186)	2,765				(730)		0001
Written Call/S&P 500 INDEX/SRM0400$8	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/21/2021	05/21/2027	1	132,698	90	(13,336)			(1,490)		(1,490)	3,728				(1,025)		0001
Written Call/S&P 500 INDEX/SRM0400$A	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2027	1	945,691	90	(97,501)			(12,862)		(12,862)	28,271				(7,379)		0001
Written Call/S&P 500 INDEX/SRM0400$C	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2027	1	133,663	90	(13,714)			(1,763)		(1,763)	3,973				(1,051)		0001
Written Call/S&P 500 INDEX/SRM0400$E	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2021	07/08/2027	1	700,527	90	(79,720)			(9,466)		(9,466)	20,630				(5,558)		0001
Written Call/S&P 500 INDEX/SRM0400$G	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2021	08/06/2027	1	98,043	90	(10,304)			(1,542)		(1,542)	3,028				(790)		0001
Written Call/S&P 500 INDEX/SRM0400$I	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/22/2021	09/22/2027	1	122,940	90	(13,400)			(1,869)		(1,869)	3,888				(1,015)		0001
Written Call/S&P 500 INDEX/SRM0400$K	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/22/2021	10/22/2027	1	58,921	90	(6,193)			(1,036)		(1,036)	1,987				(494)		0001
Written Call/S&P 500 INDEX/SRM0400$O	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/22/2021	12/22/2027	1	574,206	90	(63,679)			(10,937)		(10,937)	19,455				(4,952)		0001
Written Call/S&P 500 INDEX/SRM0400$Q	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/07/2022	01/07/2028	1	52,744	90	(5,290)			(1,005)		(1,005)	1,802				(458)		0001
Written Call/S&P 500 INDEX/SRM0400$S	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	02/22/2022	02/22/2028	1	277,820	90	(29,810)			(3,907)		(3,907)	8,472				(2,464)		0001
Written Call/S&P 500 INDEX/SRM0400$U	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/08/2022	03/08/2028	1	106,372	90	(12,084)			(1,182)		(1,182)	2,915				(949)		0001
Written Call/S&P 500 INDEX/SRM0400$W	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	03/22/2022	03/22/2028	1	315,983	90	(30,429)			(5,360)		(5,360)	10,303				(2,837)		0001
Written Call/S&P 500 INDEX/SRM0400$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/06/2022	05/08/2028	1	104,010	90	(9,444)			(1,375)		(1,375)	2,832				(952)		0001
Written Call/S&P 500 INDEX/SRM0401$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2022	06/08/2028	1	221,862	90	(19,213)			(3,482)		(3,482)	6,455				(2,057)		0001
Written Call/S&P 500 INDEX/SRM0401$3	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	08/08/2022	08/08/2028	1	230,172	90	(20,439)			(4,343)		(4,343)	7,524				(2,185)		0001
Written Call/S&P 500 INDEX/SRM0401$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2022	09/08/2028	1	184,455	90	(15,900)			(4,066)		(4,066)	4,549				(1,772)		0001
Written Call/S&P 500 INDEX/SRM0401$7	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2022	10/06/2028	1	287,545	90	(23,320)			(5,318)		(5,318)	6,395				(2,790)		0001
Written Call/S&P 500 INDEX/SRM0401$9	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	12/08/2022	12/08/2028	1	236,382	90	(20,896)			(5,892)		(5,892)	6,241				(2,346)		0001
Written Call/S&P 500 INDEX/SRM0401$B	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/06/2023	01/08/2029	1	25,026	90	(2,082)			(622)		(622)	667				(251)		0001
Written Call/S&P 500 INDEX/SRM0401$D	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2029	1	28,440	90	(2,343)			(769)		(769)	800				(287)		0001
Written Call/S&P 500 INDEX/SRM0401$F	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	04/24/2023	04/20/2029	1	520,396	90	(39,810)			(11,405)		(11,405)	18,876				(5,398)		0001
Written Call/S&P 500 INDEX/SRM0401$H	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2023	05/08/2029	1	153,484	90	(11,941)			(3,325)		(3,325)	5,589				(1,601)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0401$J	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2023	05/22/2029	1	101,658	90	(7,370)			(2,273)		(2,273)	3,245				(1,065)		0001
Written Call/S&P 500 INDEX/SRM0401$L	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2023	06/08/2029	1	108,871	90	(7,273)			(2,580)		(2,580)	3,543				(1,147)		0001
Written Call/S&P 500 INDEX/SRM0401$N	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	06/22/2023	06/22/2029	1	525,233	90	(35,191)			(12,545)		(12,545)	17,170				(5,557)		0001
Written Call/S&P 500 INDEX/SRM0401$P	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/21/2023	07/20/2029	1	100,590	90	(6,337)			(2,727)		(2,727)	4,058				(1,073)		0001
Written Call/S&P 500 INDEX/SRM0401$R	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2029	1	101,244	90	(5,872)			(2,147)		(2,147)	3,084				(1,106)		0001
Written Call/S&P 500 INDEX/SRM0401$T	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2029	1	151,412	90	(8,979)			(3,302)		(3,302)	4,643				(1,669)		0001
Written Call/S&P 500 INDEX/SRM0500$2	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2020	07/08/2026	1	316,128	90	(37,619)			(1,829)		(1,829)	4,061				(1,947)		0001
Written Call/S&P 500 INDEX/SRM0500$4	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2020	07/22/2026	1	740,197	90	(84,382)			(4,829)		(4,829)	1,408				(4,617)		0001
Written Call/S&P 500 INDEX/SRM0500$8	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/22/2021	07/22/2027	1	498,600	90	(54,148)			(6,850)		(6,850)	14,808				(3,986)		0001
Written Call/S&P 500 INDEX/SRM0500$A	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/20/2021	08/20/2027	1	1,063,288	90	(115,367)			(15,658)		(15,658)	32,119				(8,631)		0001
Written Call/S&P 500 INDEX/SRM0500$B	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/08/2021	09/08/2027	1	745,246	90	(79,369)			(12,639)		(12,639)	24,509				(6,109)		0001
Written Call/S&P 500 INDEX/SRM0500$C	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2021	11/22/2027	1	67,479	90	(6,910)			(1,339)		(1,339)	2,351				(574)		0001
Written Call/S&P 500 INDEX/SRM0500$E	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/08/2021	12/08/2027	1	200,060	90	(21,106)			(3,859)		(3,859)	6,858				(1,714)		0001
Written Call/S&P 500 INDEX/SRM0500$G	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/21/2022	01/21/2028	1	49,511	90	(5,075)			(706)		(706)	1,537				(433)		0001
Written Call/S&P 500 INDEX/SRM0500$I	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/22/2022	04/21/2028	1	821,697	90	(73,542)			(12,150)		(12,150)	24,486				(7,471)		0001
Written Call/S&P 500 INDEX/SRM0500$K	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2022	05/22/2028	1	100,058	90	(9,375)			(1,221)		(1,221)	2,625				(921)		0001
Written Call/S&P 500 INDEX/SRM0500$M	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	07/08/2022	07/07/2028	1	216,363	90	(19,278)			(3,002)		(3,002)	5,734				(2,029)		0001
Written Call/S&P 500 INDEX/SRM0500$O	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	08/22/2022	08/22/2028	1	430,331	90	(37,310)			(8,033)		(8,033)	14,516				(4,107)		0001
Written Call/S&P 500 INDEX/SRM0500$Q	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/22/2022	11/22/2028	1	487,793	90	(39,804)			(9,619)		(9,619)	15,983				(4,814)		0001
Written Call/S&P 500 INDEX/SRM0500$S	FixedAnnuityHedge	N/A	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/22/2022	12/22/2028	1	117,835	90	(9,592)			(2,798)		(2,798)	3,107				(1,175)		0001
Written Call/S&P 500 INDEX/SRM0130$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/22/2024	04/22/2030	1	166,442	90		(9,287)		(5,039)		(5,039)	4,249				(1,918)		0001
Written Call/S&P 500 INDEX/SRM0401$X	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2024	05/08/2030	1	315,226	90		(15,635)		(10,553)		(10,553)	5,082				(3,647)		0001
Written Call/S&P 500 INDEX/SRM0130$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,045	90		(2,502)		(1,711)		(1,711)	791				(585)		0001
Written Call/S&P 500 INDEX/SRM0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	158,844	90		(7,974)		(5,465)		(5,465)	2,509				(1,852)		0001
Written Call/S&P 500 INDEX/SRM0130$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	486,956	90		(25,468)		(17,120)		(17,120)	8,348				(5,654)		0001
Written Call/S&P 500 INDEX/SRM0130$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	144,021	90		(8,598)		(5,013)		(5,013)	3,585				(1,717)		0001
Written Call/S&P 500 INDEX/SRM0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2030	1	328,685	90		(17,749)		(13,103)		(13,103)	4,646				(3,932)		0001
Written Call/S&P 500 INDEX/SRM0210$P	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/08/2024	07/08/2030	1	108,000	90		(5,206)		(3,917)		(3,917)	1,288				(1,269)		0001
Written Call/S&P 500 INDEX/SRM0401$Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2030	1	1,001,755	90		(49,487)		(39,361)		(39,361)	10,126				(11,809)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/S&P 500 INDEX/SRM0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	08/08/2030	1	14,140	90		(796)		(471)		(471)	325				(167)		0001
Written Call/S&P 500 INDEX/SRM0402$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/22/2024	08/22/2030	1	14,850	90		(790)		(557)		(557)	233				(176)		0001
Written Call/S&P 500 INDEX/SRM0211$4	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	28,339	90		(1,250)		(1,286)		(1,286)	(36)				(345)		0001
Written Call/S&P 500 INDEX/SRM0211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	11/08/2030	1	256,588	90		(11,521)		(11,205)		(11,205)	316				(3,105)		0001
Written Call/S&P 500 INDEX/SRM0131$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	10/22/2024	10/22/2030	1	238,960	90		(13,382)		(9,712)		(9,712)	3,669				(2,880)		0001
Written Call/S&P 500 INDEX/SRM0402$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	11/22/2024	11/22/2030	1	7,201	90		(308)		(308)		(308)	1				(87)		0001
Written Call/S&P 500 INDEX/SRM0402$5	FixedAnnuityHedge	N/A	Equity/Index	Citibank NA ... E57ODZWZ7FF32TWEFA76	12/20/2024	12/20/2030	1	1,028,476	90		(42,682)		(40,683)		(40,683)	1,998				(12,567)		0001
Written Call/S&P 500 INDEX/SRM0210$Y	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2030	1	53,295	90		(2,718)		(2,111)		(2,111)	607				(640)		0001
Written Call/S&P 500 INDEX/SPXB05PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2029	1	5,575,000	6558		(859,665)		(784,256)		(710,784)			75,409		(59,535)		0001
Written Call/S&P 500 INDEX/SPXB05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78		(389,358)		(360,899)		(319,810)			28,459		(26,295)		0001
Written Call/NDX Index/NDX0050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	2,585,087	16505.5		(82,464)		(8,469)		(8,469)	73,996				(6,051)		0001
Written Call/NDX Index/NDX0170$2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	1	2,204,000	16204.2		(68,104)		(2,711)		(2,711)	65,393				(4,159)		0001
Written Call/NDX Index/NDX0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2024	02/07/2025	1	2,119,236	16004.9		(65,484)		(1,683)		(1,683)	63,802				(3,419)		0001
Written Call/NDX Index/NDX0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/07/2025	1	1,451,305	16216.6		(48,619)		(2,998)		(2,998)	45,621				(3,086)		0001
Written Call/NDX Index/NDX0210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	1,601,631	15489.8		(54,936)		(6,017)		(6,017)	48,919				(4,436)		0001
Written Call/NDX Index/NDX0210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	2,646,465	16290.2		(87,333)		(10,865)		(10,865)	76,468				(6,857)		0001
Written Call/NDX Index/NDX0210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	2,174,107	17100.9		(61,527)		(22,436)		(22,436)	39,091				(7,129)		0001
Written Call/NDX Index/NDX0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	1,272,032	16834.7		(34,854)		(10,612)		(10,612)	24,242				(3,967)		0001
Written Call/NDX Index/NDX0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	1,877,002	16276.5		(53,682)		(11,249)		(11,249)	42,433				(5,558)		0001
Written Call/NDX Index/NDX0211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	1,230,764	17840.6		(39,015)		(20,848)		(20,848)	18,167				(4,589)		0001
Written Call/NDX Index/NDX0050$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	1,445,366	17542.7		(50,732)		(25,863)		(25,863)	24,869				(5,786)		0001
Written Call/NDX Index/NDX0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	1	1,485,098	16579.2		(61,780)		(21,711)		(21,711)	40,069				(6,158)		0001
Written Call/NDX Index/NDX0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	08/08/2024	08/08/2025	1	2,002,227	16572.4		(81,891)		(28,322)		(28,322)	53,570				(7,772)		0001
Written Call/NDX Index/NDX0211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	1,324,267	17812.3		(48,071)		(28,652)		(28,652)	19,419				(5,642)		0001
Written Call/NDX Index/NDX0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC ... G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2025	1	1,647,636	18395.6		(47,946)		(30,814)		(30,814)	17,132				(5,928)		0001
Written Call/NDX Index/NDX0051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	2,650,703	19460		(85,353)		(104,773)		(104,773)	(19,420)				(12,829)		0001
Written Call/NDX Index/NDX0211$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	1,846,235	18097		(70,342)		(45,475)		(45,475)	24,866				(8,100)		0001
Written Call/NDX Index/NDX0051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	2,331,809	19005.5		(73,452)		(77,735)		(77,735)	(4,283)				(10,762)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	1,254,022	18345.3		(44,769)		(34,230)		(34,230)	10,538				(5,637)		0001
Written Call/NDX Index/NDX0050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2029	1	1,773,000	11962.5	(178,187)			(57,155)		(57,155)	48,780				(18,497)		0001
Written Call/NDX Index/NDX0050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/21/2023	07/20/2029	1	1,395,000	13883.1	(117,599)			(59,578)		(59,578)	47,516				(14,884)		0001
Written Call/NDX Index/NDX0050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	1,620,131	13752.2	(135,443)			(69,156)		(69,156)	54,455				(17,539)		0001
Written Call/NDX Index/NDX0050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	2,052,971	13475.9	(165,469)			(85,465)		(85,465)	67,113				(22,425)		0001
Written Call/NDX Index/NDX0050$9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2029	1	1,202,000	13104.8	(97,723)			(47,958)		(47,958)	37,821				(13,182)		0001
Written Call/NDX Index/NDX0050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	1,750,913	14401.3	(138,497)			(82,664)		(82,664)	62,604				(19,366)		0001
Written Call/NDX Index/NDX0050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	2,591,961	15099.7	(240,534)			(133,542)		(133,542)	98,805				(28,907)		0001
Written Call/NDX Index/NDX0050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	1,451,402	14984.9		(123,514)		(74,147)		(74,147)	49,368				(16,267)		0001
Written Call/NDX Index/NDX0050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	2,196,963	15597.3		(181,469)		(120,469)		(120,469)	61,000				(24,717)		0001
Written Call/NDX Index/NDX0050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	3,589,993	16004.9		(287,558)		(206,593)		(206,593)	80,965				(40,575)		0001
Written Call/NDX Index/NDX0050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	3,461,489	16216.6		(293,188)		(205,389)		(205,389)	87,799				(39,415)		0001
Written Call/NDX Index/NDX0050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	2,869,974	16505.5		(231,607)		(176,092)		(176,092)	55,515				(32,800)		0001
Written Call/NDX Index/NDX0130$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/08/2023	02/08/2029	1	1,666,000	11245.8	(163,768)			(46,071)		(46,071)	42,906				(16,887)		0001
Written Call/NDX Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	1,484,478	12464.8	(139,244)			(51,228)		(51,228)	44,685				(15,555)		0001
Written Call/NDX Index/NDX0130$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	06/08/2023	06/08/2029	1	1,395,000	13036.1	(129,317)			(52,315)		(52,315)	44,808				(14,695)		0001
Written Call/NDX Index/NDX0130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	06/22/2023	06/22/2029	1	1,529,000	13538.1	(133,788)			(61,523)		(61,523)	51,837				(16,175)		0001
Written Call/NDX Index/NDX0130$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2029	1	1,343,000	13418.1	(110,529)			(54,284)		(54,284)	44,861				(14,471)		0001
Written Call/NDX Index/NDX0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	1,448,806	13781.9	(118,223)			(62,753)		(62,753)	50,004				(15,966)		0001
Written Call/NDX Index/NDX0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	3,515,692	16204.2		(277,037)		(205,936)		(205,936)	71,100				(39,884)		0001
Written Call/NDX Index/NDX0150$0	FixedAnnuityHedge	N/A	Equity/Index	SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	09/22/2023	09/21/2029	1	1,805,000	13231	(150,718)			(74,200)		(74,200)	57,418				(19,620)		0001
Written Call/NDX Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	1,828,987	11601.5	(201,920)			(47,441)		(47,441)	38,068				(17,457)		0001
Written Call/NDX Index/NDX0210$3	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2022	12/08/2028	1	1,565,000	10473.8	(169,333)			(36,019)		(36,019)	37,097				(15,532)		0001
Written Call/NDX Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	1,396,941	11310.4	(142,767)			(38,745)		(38,745)	37,017				(14,356)		0001
Written Call/NDX Index/NDX0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	1,896,969	13533.2	(158,017)			(75,168)		(75,168)	64,006				(20,154)		0001
Written Call/NDX Index/NDX0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	1,565,526	13745.8	(133,539)			(64,532)		(64,532)	53,786				(16,798)		0001
Written Call/NDX Index/NDX0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	1,590,986	14476.2	(128,233)			(74,898)		(74,898)	57,843				(17,675)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	3,088,911	16276.5		(236,611)		(185,833)		(185,833)	50,778				(35,735)		0001
Written Call/NDX Index/NDX0050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	3,060,201	17100.9		(228,597)		(202,533)		(202,533)	26,064				(35,673)		0001
Written Call/NDX Index/NDX0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	2,350,489	15489.8		(188,274)		(128,808)		(128,808)	59,467				(27,081)		0001
Written Call/NDX Index/NDX0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	2,879,433	16834.7		(213,942)		(183,857)		(183,857)	30,085				(33,431)		0001
Written Call/NDX Index/NDX0210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	2,760,412	16290.2		(218,073)		(164,099)		(164,099)	53,974				(31,688)		0001
Written Call/NDX Index/NDX0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	1,897,969	17730.4		(147,282)		(132,682)		(132,682)	14,601				(22,203)		0001
Written Call/NDX Index/NDX0050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	1,798,805	17840.6		(143,185)		(128,535)		(128,535)	14,650				(21,206)		0001
Written Call/NDX Index/NDX0050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	3,189,924	16572.4		(290,921)		(202,912)		(202,912)	88,009				(37,762)		0001
Written Call/NDX Index/NDX0051$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	1,354,663	17812.3		(123,003)		(97,581)		(97,581)	25,422				(16,204)		0001
Written Call/NDX Index/NDX0130$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	2,827,513	16579.2		(267,483)		(179,942)		(179,942)	87,540				(33,708)		0001
Written Call/NDX Index/NDX0211$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	1,958,599	17542.7		(173,728)		(135,502)		(135,502)	38,226				(23,265)		0001
Written Call/NDX Index/NDX0130$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	1,737,128	18395.6		(133,064)		(129,319)		(129,319)	3,745				(20,408)		0001
Written Call/NDX Index/NDX0211$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2029	1	5,296,200	24606.9		(934,779)		(871,900)		(871,900)	62,879				(56,439)		0001
Written Call/NDX Index/NDX0051$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/08/2030	1	2,597,679	19005.5		(200,541)		(208,818)		(208,818)	(8,277)				(31,435)		0001
Written Call/NDX Index/NDX0051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	12/20/2030	1	2,469,212	19160.2		(189,882)		(202,191)		(202,191)	(12,308)				(30,172)		0001
Written Call/NDX Index/NDX0211$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	2,165,679	18345.3		(177,586)		(162,646)		(162,646)	14,940				(26,103)		0001
Written Call/NDX Index/NDX0211$Q	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	2,996,671	19460		(230,744)		(248,999)		(248,999)	(18,255)				(36,500)		0001
Written Call/NDX Index/NDX0051$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2024	11/22/2030	1	2,480,413	18698.6		(188,759)		(194,903)		(194,903)	(6,143)				(30,114)		0001
Written Call/NDX Index/NDX0051$2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2030	1	2,522,254	18097		(218,427)		(186,970)		(186,970)	31,457				(30,300)		0001
Written Call/BXIIMSTN Index/SBM017A$U	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/08/2024	01/08/2025	2	116,571	1193.33		(2,398)		(5)		(5)	2,393				(86)		0001
Written Call/BXIIMSTN Index/SBM017BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2024	01/22/2025	2	349,724	1185.98		(6,673)		(121)		(121)	6,553				(429)		0001
Written Call/BXIIMSTN Index/SBM017BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2025	1	157,890	1210.84		(2,921)		(133)		(133)	2,788				(255)		0001
Written Call/BXIIMSTN Index/SBM017BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/21/2025	2	169,747	1227.48		(3,131)		(238)		(238)	2,893				(320)		0001
Written Call/BXIIMSTN Index/SBM017C$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2025	1	124,054	1243.35		(2,556)		(258)		(258)	2,298				(264)		0001
Written Call/BXIIMSTN Index/SBM017C$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2025	1	344,099	1254.71		(6,572)		(1,029)		(1,029)	5,543				(805)		0001
Written Call/BXIIMSTN Index/SBM017D$A	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2025	1	256,243	1242.55		(4,484)		(1,428)		(1,428)	3,057				(759)		0001
Written Call/BXIIMSTN Index/SBM017D$T	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	250,396	1260.37		(4,132)		(1,981)		(1,981)	2,151				(821)		0001
Written Call/BXIIMSTN Index/SBM017ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/20/2025	1	350,452	1273.59		(6,343)		(3,262)		(3,262)	3,081				(1,199)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO17CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	264,745	1254.52		(5,454)		(1,070)		(1,070)	4,383				(686)		0001
Written Call/BXIIMSTN Index/SBMO17DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2025	1	194,502	1212.32		(4,123)		(770)		(770)	3,354				(539)		0001
Written Call/BXIIMSTN Index/SBMO17DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2025	1	43,308	1258.41		(723)		(300)		(300)	424				(135)		0001
Written Call/BXIIMSTN Index/SBMO17FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	154,651	1327.2		(3,542)		(2,477)		(2,477)	1,065				(619)		0001
Written Call/BXIIMSTN Index/SBMO17F$1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/08/2025	2	134,170	1275.29		(3,619)		(1,642)		(1,642)	1,977				(521)		0001
Written Call/BXIIMSTN Index/SBMO17GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	154,492	1369.75		(3,584)		(3,246)		(3,246)	338				(658)		0001
Written Call/BXIIMSTN Index/SBMO17ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	167,296	1309.82		(3,162)		(2,164)		(2,164)	998				(624)		0001
Written Call/BXIIMSTN Index/SBMO17FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	175,297	1330.31		(4,733)		(3,010)		(3,010)	1,723				(727)		0001
Written Call/BXIIMSTN Index/SBMO17ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	88,032	1296.45		(1,514)		(999)		(999)	515				(317)		0001
Written Call/BXIIMSTN Index/SBMO17HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	415,059	1411.21		(8,467)		(11,523)		(11,523)	(3,056)				(1,916)		0001
Written Call/BXIIMSTN Index/SBMO171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/22/2025	1	241,192	1367.35		(5,982)		(6,299)		(6,299)	(318)				(1,191)		0001
Written Call/BXIIMSTN Index/SBMO17GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	320,483	1359.19		(8,108)		(6,794)		(6,794)	1,314				(1,406)		0001
Written Call/BXIIMSTN Index/SBMO17HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	391,255	1436.84		(8,060)		(12,607)		(12,607)	(4,547)				(1,894)		0001
Written Call/BXIIMSTN Index/SBMO17GSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	10/22/2025	2	460,536	1382.56		(9,956)		(11,071)		(11,071)	(1,115)				(2,070)		0001
Written Call/BXIIMSTN Index/SBMO17HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	350,646	1430.93		(7,364)		(10,757)		(10,757)	(3,394)				(1,654)		0001
Written Call/BXIIMSTN Index/SBMO175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	01/22/2025	2	143,086	987.18	(6,494)			(29)		(29)	1,700				(176)		0001
Written Call/BXIIMSTN Index/SBMO175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2023	02/07/2025	1	81,164	1043.71	(3,872)			(45)		(45)	1,222				(131)		0001
Written Call/BXIIMSTN Index/SBMO175SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/22/2023	02/21/2025	1	22,007	1006.12	(1,056)			(16)		(16)	299				(42)		0001
Written Call/BXIIMSTN Index/SBMO175SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2023	03/07/2025	1	11,916	999.81	(524)			(12)		(12)	163				(25)		0001
Written Call/BXIIMSTN Index/SBMO176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/21/2025	1	219,076	967.9	(11,129)			(272)		(272)	2,745				(513)		0001
Written Call/BXIIMSTN Index/SBMO176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/06/2023	04/08/2025	1	85,173	1003.15	(4,446)			(151)		(151)	1,227				(221)		0001
Written Call/BXIIMSTN Index/SBMO176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025	1	40,029	1013.69	(2,017)			(104)		(104)	611				(119)		0001
Written Call/BXIIMSTN Index/SBMO177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025	1	18,647	1042.16	(875)			(60)		(60)	316				(58)		0001
Written Call/BXIIMSTN Index/SBMO177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/08/2023	06/06/2025	1	35,033	1071.44	(1,464)			(140)		(140)	662				(115)		0001
Written Call/BXIIMSTN Index/SBMO177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025	1	25,058	1090.79	(1,010)			(119)		(119)	508				(86)		0001
Written Call/BXIIMSTN Index/SBMO178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2025	1	5,726	1133.44	(214)			(38)		(38)	134				(21)		0001
Written Call/BXIIMSTN Index/SBMO178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2025	1	32,028	1095.44	(1,342)			(223)		(223)	681				(128)		0001
Written Call/BXIIMSTN Index/SBMO179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/22/2023	09/22/2025	1	70,293	1084.63	(2,791)			(539)		(539)	1,474				(299)		0001
Written Call/BXIIMSTN Index/SBMO179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2025	1	12,511	1069.84	(523)			(98)		(98)	254				(55)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	1	65,925	1049.72	(2,927)			(516)		(516)	1,275				(296)		0001
Written Call/BXIIMSTN Index/SBMO179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	1	43,727	1084.74	(1,631)			(401)		(401)	939				(202)		0001
Written Call/BXIIMSTN Index/SBMO17A$5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	11/21/2025	2	56,521	1139.14	(1,993)			(640)		(640)	1,406				(267)		0001
Written Call/BXIIMSTN Index/SBMO17A$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	1	15,674	1146.63	(585)			(190)		(190)	399				(76)		0001
Written Call/BXIIMSTN Index/SBMO17A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	1	13,260	1189.02	(526)			(191)		(191)	375				(65)		0001
Written Call/BXIIMSTN Index/SBMO17A$W	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	2	20,006	1193.33		(737)		(303)		(303)	434				(101)		0001
Written Call/BXIIMSTN Index/SBMO17BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	01/22/2026	2	48,083	1185.98		(1,658)		(739)		(739)	919				(248)		0001
Written Call/BXIIMSTN Index/SBMO17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	1	14,922	1210.84		(501)		(257)		(257)	245				(78)		0001
Written Call/BXIIMSTN Index/SBMO17BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	1	100,782	1227.48		(3,275)		(1,883)		(1,883)	1,393				(538)		0001
Written Call/BXIIMSTN Index/SBMO17C$3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	1	14,154	1243.35		(498)		(286)		(286)	212				(77)		0001
Written Call/BXIIMSTN Index/SBMO17C$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/20/2026	2	246,479	1254.71		(8,242)		(5,300)		(5,300)	2,942				(1,359)		0001
Written Call/BXIIMSTN Index/SBMO17DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	1	204,306	1258.41		(6,272)		(4,920)		(4,920)	1,352				(1,204)		0001
Written Call/BXIIMSTN Index/SBMO17DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	2	323,781	1260.37		(9,097)		(8,041)		(8,041)	1,056		1,495		(1,940)		0001
Written Call/BXIIMSTN Index/SBMO17DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	1	299,036	1242.55		(9,479)		(6,720)		(6,720)	2,759				(1,738)		0001
Written Call/BXIIMSTN Index/SBMO17CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	1	198,203	1254.52		(6,798)		(4,383)		(4,383)	2,416				(1,116)		0001
Written Call/BXIIMSTN Index/SBMO17DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	1	135,067	1212.32		(4,795)		(2,708)		(2,708)	2,087				(772)		0001
Written Call/BXIIMSTN Index/SBMO17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	06/22/2026	2	107,115	1273.59		(3,392)		(2,821)		(2,821)	571				(650)		0001
Written Call/BXIIMSTN Index/SBMO17ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	2	566,034	1309.82		(18,443)		(17,214)		(17,214)	1,229				(3,531)		0001
Written Call/BXIIMSTN Index/SBMO17ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	1	330,158	1296.45		(10,301)		(9,497)		(9,497)	804				(2,034)		0001
Written Call/BXIIMSTN Index/SBMO17FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	2	49,032	1327.2		(1,813)		(1,623)		(1,623)	190				(314)		0001
Written Call/BXIIMSTN Index/SBMO17GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	1	233,028	1369.75		(9,088)		(8,921)		(8,921)	167				(1,531)		0001
Written Call/BXIIMSTN Index/SBMO17FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	2	187,020	1275.29		(7,681)		(5,288)		(5,288)	2,393				(1,183)		0001
Written Call/BXIIMSTN Index/SBMO17FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	1	79,688	1330.31		(3,403)		(2,712)		(2,712)	690				(518)		0001
Written Call/BXIIMSTN Index/SBMO17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	1	194,991	1411.21		(6,669)		(8,632)		(8,632)	(1,963)				(1,326)		0001
Written Call/BXIIMSTN Index/SBMO17GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	2	268,280	1359.19		(10,664)		(10,166)		(10,166)	498				(1,785)		0001
Written Call/BXIIMSTN Index/SBMO171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/20/2024	12/22/2026	1	13,633	1367.35		(511)		(564)		(564)	(52)				(96)		0001
Written Call/BXIIMSTN Index/SBMO17HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	2	243,805	1430.93		(8,310)		(11,441)		(11,441)	(3,130)				(1,675)		0001
Written Call/BXIIMSTN Index/SBMO17GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	2	133,850	1382.56		(4,848)		(5,452)		(5,452)	(604)				(900)		0001
Written Call/BXIIMSTN Index/SBMO17HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	1	59,094	1436.84		(2,021)		(2,848)		(2,848)	(827)				(411)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBM0170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2028	1	768,759	1065.77	(90,483)			(18,586)		(18,586)	20,259				(6,817)		0001
Written Call/BXIIMSTN Index/SBM0170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2028	1	422,982	1021.08	(52,492)			(12,058)		(12,058)	7,252				(3,775)		0001
Written Call/BXIIMSTN Index/SBM0170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2028	1	272,726	1089.39	(28,473)			(8,217)		(8,217)	8,238				(2,449)		0001
Written Call/BXIIMSTN Index/SBM0170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/07/2028	1	290,357	1098.03	(28,513)			(10,016)		(10,016)	9,897				(2,625)		0001
Written Call/BXIIMSTN Index/SBM0170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/21/2028	1	161,534	1069.98	(15,669)			(4,757)		(4,757)	4,791				(1,469)		0001
Written Call/BXIIMSTN Index/SBM0171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/20/2022	05/08/2028	2	445,788	1021.93	(51,056)			(11,951)		(11,951)	12,443				(4,082)		0001
Written Call/BXIIMSTN Index/SBM0171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/06/2022	02/08/2028	1	18,104	1103.18	(2,184)			(544)		(544)	550				(160)		0001
Written Call/BXIIMSTN Index/SBM0171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	05/22/2028	2	283,617	956.78	(28,788)			(6,653)		(6,653)	7,248				(2,612)		0001
Written Call/BXIIMSTN Index/SBM0171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2028	1	397,651	1012.18	(37,936)			(10,690)		(10,690)	11,054				(3,687)		0001
Written Call/BXIIMSTN Index/SBM0171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2022	06/22/2028	1	16,261	926.54	(1,551)			(366)		(366)	402				(152)		0001
Written Call/BXIIMSTN Index/SBM0172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/08/2022	07/07/2028	1	60,902	961.22	(5,828)			(1,496)		(1,496)	1,592				(571)		0001
Written Call/BXIIMSTN Index/SBM0172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/21/2028	1	51,000	993.68	(5,319)			(1,359)		(1,359)	1,401				(481)		0001
Written Call/BXIIMSTN Index/SBM0172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2028	1	120,096	1042.66	(12,274)			(3,591)		(3,591)	3,539				(1,140)		0001
Written Call/BXIIMSTN Index/SBM0172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2028	2	89,969	1046.72	(8,973)			(2,738)		(2,738)	2,675				(859)		0001
Written Call/BXIIMSTN Index/SBM0172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/08/2028	2	107,650	1012.42	(10,166)			(3,086)		(3,086)	3,078				(1,034)		0001
Written Call/BXIIMSTN Index/SBM0173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	09/22/2028	2	275,478	945.49	(26,021)			(6,916)		(6,916)	7,225				(2,660)		0001
Written Call/BXIIMSTN Index/SBM0173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/06/2028	2	154,675	897.6	(13,519)			(3,535)		(3,535)	3,801				(1,501)		0001
Written Call/BXIIMSTN Index/SBM0173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/21/2022	10/20/2028	1	201,672	923.64	(17,566)			(4,926)		(4,926)	5,175				(1,967)		0001
Written Call/BXIIMSTN Index/SBM0173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	1	300,255	941.28	(26,062)			(7,715)		(7,715)	7,947		1,753		(2,949)		0001
Written Call/BXIIMSTN Index/SBM0174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	11/22/2028	2	159,820	987.38	(15,104)			(4,562)		(4,562)	4,518				(1,577)		0001
Written Call/BXIIMSTN Index/SBM0174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/08/2028	2	286,381	974.09	(27,413)			(8,037)		(8,037)	7,996				(2,842)		0001
Written Call/BXIIMSTN Index/SBM0174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	12/22/2028	2	193,875	929.65	(18,220)			(5,005)		(5,005)	5,125				(1,933)		0001
Written Call/BXIIMSTN Index/SBM0174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2029	1	147,566	954.04	(13,679)			(4,035)		(4,035)	4,050				(1,480)		0001
Written Call/BXIIMSTN Index/SBM0175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2023	01/22/2029	2	163,057	987.18	(13,986)			(4,814)		(4,814)	4,695				(1,643)		0001
Written Call/BXIIMSTN Index/SBM0175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/08/2029	2	483,405	1043.71	(40,352)			(16,138)		(16,138)	14,988				(4,900)		0001
Written Call/BXIIMSTN Index/SBM0175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2029	2	197,475	1006.12	(15,770)			(6,175)		(6,175)	5,882				(2,011)		0001
Written Call/BXIIMSTN Index/SBM0175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2029	1	47,516	999.81	(3,573)			(1,479)		(1,479)	1,411				(486)		0001
Written Call/BXIIMSTN Index/SBM0175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2029	1	58,188	967.9	(4,917)			(1,715)		(1,715)	1,669				(598)		0001
Written Call/BXIIMSTN Index/SBM0176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/06/2029	1	35,504	1003.15	(3,249)			(1,129)		(1,129)	1,068				(367)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2029	1	153,856	1013.69	(13,539)			(5,073)		(5,073)	4,729				(1,605)		0001
Written Call/BXIIMSTN Index/SBMO177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2029	1	127,795	1042.16	(10,454)			(4,480)		(4,480)	4,074				(1,339)		0001
Written Call/BXIIMSTN Index/SBMO177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/08/2029	1	625,158	1071.44	(48,637)			(23,343)		(23,343)	14,512				(6,585)		0001
Written Call/BXIIMSTN Index/SBMO177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/22/2029	1	207,960	1090.79	(15,909)			(8,096)		(8,096)	7,047				(2,200)		0001
Written Call/BXIIMSTN Index/SBMO177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/06/2029	1	83,040	1095.82	(5,912)			(3,283)		(3,283)	2,839				(882)		0001
Written Call/BXIIMSTN Index/SBMO178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2023	07/20/2029	2	136,209	1133.44	(10,243)			(5,788)		(5,788)	4,851				(1,453)		0001
Written Call/BXIIMSTN Index/SBMO178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/08/2029	2	238,028	1136.06	(18,164)			(10,243)		(10,243)	8,535				(2,554)		0001
Written Call/BXIIMSTN Index/SBMO178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	08/22/2029	2	231,991	1095.44	(17,006)			(9,360)		(9,360)	8,019				(2,500)		0001
Written Call/BXIIMSTN Index/SBMO178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/07/2029	1	308,614	1108.39	(21,850)			(12,822)		(12,822)	7,328				(3,341)		0001
Written Call/BXIIMSTN Index/SBMO179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/06/2023	09/21/2029	2	219,644	1084.63	(15,454)			(8,809)		(8,809)	7,566				(2,387)		0001
Written Call/BXIIMSTN Index/SBMO179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/08/2029	2	238,382	1069.84	(16,136)			(9,381)		(9,381)	5,792		21,851		(2,604)		0001
Written Call/BXIIMSTN Index/SBMO179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2029	3	340,636	1049.72	(21,458)			(13,018)		(13,018)	11,410		2,318		(3,736)		0001
Written Call/BXIIMSTN Index/SBMO179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2029	2	487,650	1084.74	(31,650)			(19,961)		(19,961)	11,915				(5,374)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2029	1	132,907	1139.14	(8,719)			(5,990)		(5,990)	4,888				(1,470)		0001
Written Call/BXIIMSTN Index/SBMO17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/07/2029	1	163,586	1146.63	(11,729)			(7,509)		(7,509)	6,079				(1,817)		0001
Written Call/BXIIMSTN Index/SBMO17ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/21/2029	1	300,505	1189.02	(23,560)			(14,836)		(14,836)	11,620				(3,351)		0001
Written Call/BXIIMSTN Index/SBMO17ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2030	2	181,495	1193.33		(13,442)		(9,059)		(9,059)	4,383				(2,034)		0001
Written Call/BXIIMSTN Index/SBMO17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2030	1	163,278	1185.98		(11,642)		(8,101)		(8,101)	3,541				(1,837)		0001
Written Call/BXIIMSTN Index/SBMO17BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/08/2024	02/08/2030	3	487,333	1210.84		(32,958)		(25,290)		(25,290)	7,668				(5,508)		0001
Written Call/BXIIMSTN Index/SBMO17BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	2	701,212	1227.48		(46,945)		(32,160)		(32,160)	14,785		13,680		(7,955)		0001
Written Call/BXIIMSTN Index/SBMO17CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	03/08/2024	03/08/2030	1	309,030	1243.35		(22,219)		(17,007)		(17,007)	5,212				(3,519)		0001
Written Call/BXIIMSTN Index/SBMO17CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	03/22/2030	2	167,928	1254.71		(11,246)		(9,441)		(9,441)	1,805				(1,919)		0001
Written Call/BXIIMSTN Index/SBMO17DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2030	1	172,198	1242.55		(10,952)		(9,632)		(9,632)	1,320				(1,992)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/21/2030	1	197,194	1273.59		(12,995)		(11,682)		(11,682)	1,313				(2,307)		0001
Written Call/BXIIMSTN Index/SBMO17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2030	2	282,612	1254.52		(19,428)		(15,966)		(15,966)	3,462				(3,244)		0001
Written Call/BXIIMSTN Index/SBMO17DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2030	1	363,524	1258.41		(22,829)		(20,895)		(20,895)	1,934				(4,221)		0001
Written Call/BXIIMSTN Index/SBMO17DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2030	1	172,460	1212.32		(11,227)		(9,183)		(9,183)	2,044				(1,987)		0001
Written Call/BXIIMSTN Index/SBMO17ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/07/2030	1	97,548	1260.37		(6,077)		(5,649)		(5,649)	428				(1,137)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	09/20/2024	09/20/2030	1	80,035	1369.75		(5,947)		(5,517)		(5,517)	429				(957)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	129,975	1309.82		(8,617)		(8,161)		(8,161)	456				(1,532)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	123,600	1296.45		(8,009)		(7,592)		(7,592)	417				(1,452)		0001
Written Call/BXIIMSTN Index/SBMO17FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/08/2030	2	189,286	1275.29		(13,752)		(11,393)		(11,393)	2,359				(2,241)		0001
Written Call/BXIIMSTN Index/SBMO17FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2030	1	147,124	1327.2		(10,461)		(9,534)		(9,534)	927				(1,748)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	172,986	1330.31		(13,493)		(11,294)		(11,294)	2,199				(2,062)		0001
Written Call/BXIIMSTN Index/SBMO17HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/22/2030	1	72,926	1430.93		(4,405)		(5,491)		(5,491)	(1,086)				(885)		0001
Written Call/BXIIMSTN Index/SBMO17HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/06/2030	2	182,819	1436.84		(12,088)		(13,895)		(13,895)	(1,807)				(2,227)		0001
Written Call/BXIIMSTN Index/SBMO17ISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	166,611	1367.35		(10,330)		(11,667)		(11,667)	(1,338)				(2,036)		0001
Written Call/BXIIMSTN Index/SBMO17HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/08/2030	1	45,048	1411.21		(2,811)		(3,303)		(3,303)	(492)				(545)		0001
Written Call/BXIIMSTN Index/SBMO17GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2030	2	271,442	1359.19		(19,103)		(18,533)		(18,533)	570				(3,261)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	49,616	1382.56		(3,304)		(3,499)		(3,499)	(195)				(598)		0001
Written Call/NDX Index/NDX0050$O	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	1	58,913	16505.5		(1,879)		(193)		(193)	1,686				(138)		0001
Written Call/NDX Index/NDX0210$G	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/08/2024	02/07/2025	1	32,764	16004.9		(1,012)		(26)		(26)	986				(53)		0001
Written Call/NDX Index/NDX0210$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/08/2024	03/07/2025	1	90,695	16216.6		(3,038)		(187)		(187)	2,851				(193)		0001
Written Call/NDX Index/NDX0210$T	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2025	1	250,369	15489.8		(8,588)		(941)		(941)	7,647				(693)		0001
Written Call/NDX Index/NDX0210$M	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2025	1	174,535	16290.2		(5,760)		(717)		(717)	5,043				(452)		0001
Written Call/NDX Index/NDX0210$X	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/07/2024	06/06/2025	1	239,893	17100.9		(6,789)		(2,476)		(2,476)	4,313				(787)		0001
Written Call/NDX Index/NDX0210$V	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/22/2024	05/22/2025	1	420,968	16834.7		(11,535)		(3,512)		(3,512)	8,023				(1,313)		0001
Written Call/NDX Index/NDX0210$U	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/08/2024	05/08/2025	1	32,998	16276.5		(944)		(198)		(198)	746				(98)		0001
Written Call/NDX Index/NDX0211$2	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/22/2024	07/22/2025	1	252,236	17840.6		(7,996)		(4,273)		(4,273)	3,723				(941)		0001
Written Call/NDX Index/NDX0050$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	1	162,634	17542.7		(5,708)		(2,910)		(2,910)	2,798				(651)		0001
Written Call/NDX Index/NDX0170$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/08/2025	1	144,902	16579.2		(6,028)		(2,118)		(2,118)	3,910				(601)		0001
Written Call/NDX Index/NDX0170$6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	1	197,773	16572.4		(8,089)		(2,797)		(2,797)	5,291				(768)		0001
Written Call/NDX Index/NDX0211$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/20/2024	09/22/2025	1	53,733	17812.3		(1,951)		(1,163)		(1,163)	788				(229)		0001
Written Call/NDX Index/NDX0170$4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2025	1	96,364	18395.6		(2,804)		(1,802)		(1,802)	1,002				(347)		0001
Written Call/NDX Index/NDX0051$I	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/08/2025	1	134,297	19460		(4,324)		(5,308)		(5,308)	(984)				(650)		0001
Written Call/NDX Index/NDX0211$E	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	10/08/2025	1	345,765	18097		(13,174)		(8,517)		(8,517)	4,657				(1,517)		0001
Written Call/NDX Index/NDX0051$6	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	11/07/2025	1	150,191	19005.5		(4,731)		(5,007)		(5,007)	(276)				(693)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0211$H	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2025	1	99,978	18345.3		(3,569)		(2,729)		(2,729)	840				(449)		0001
Written Call/NDX Index/NDX0050$5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/08/2023	09/07/2029	1	188,869	13752.2	(15,789)			(8,062)		(8,062)	6,348				(2,045)		0001
Written Call/NDX Index/NDX0050$7	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2029	1	45,029	13475.9	(3,629)			(1,875)		(1,875)	1,472				(492)		0001
Written Call/NDX Index/NDX0050$B	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2029	1	35,087	14401.3	(2,775)			(1,657)		(1,657)	1,255				(388)		0001
Written Call/NDX Index/NDX0050$E	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/22/2023	12/21/2029	1	65,039	15099.7	(6,036)			(3,351)		(3,351)	2,479				(725)		0001
Written Call/NDX Index/NDX0050$F	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2030	1	90,599	14984.9		(7,710)		(4,628)		(4,628)	3,082				(1,015)		0001
Written Call/NDX Index/NDX0050$H	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2030	1	35,037	15597.3		(2,894)		(1,921)		(1,921)	973				(394)		0001
Written Call/NDX Index/NDX0050$K	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/08/2030	1	25,007	16004.9		(2,003)		(1,439)		(1,439)	564				(283)		0001
Written Call/NDX Index/NDX0050$M	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/08/2024	03/08/2030	1	40,511	16216.6		(3,431)		(2,404)		(2,404)	1,028				(461)		0001
Written Call/NDX Index/NDX0050$P	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/22/2024	03/22/2030	1	20,026	16505.5		(1,616)		(1,229)		(1,229)	387				(229)		0001
Written Call/NDX Index/NDX0130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2023	05/22/2029	1	140,522	12464.8	(13,181)			(4,849)		(4,849)	4,230				(1,472)		0001
Written Call/NDX Index/NDX0130$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2029	1	14,194	13781.9	(1,158)			(615)		(615)	490				(156)		0001
Written Call/NDX Index/NDX0130$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/22/2024	02/22/2030	1	82,308	16204.2		(6,486)		(4,821)		(4,821)	1,665				(934)		0001
Written Call/NDX Index/NDX0210$1	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2028	1	50,013	11601.5	(5,521)			(1,297)		(1,297)	1,041				(477)		0001
Written Call/NDX Index/NDX0210$5	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2029	1	84,059	11310.4	(8,591)			(2,331)		(2,331)	2,227				(864)		0001
Written Call/NDX Index/NDX0210$8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/07/2023	07/06/2029	1	129,032	13533.2	(10,748)			(5,113)		(5,113)	4,354				(1,371)		0001
Written Call/NDX Index/NDX0210$B	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2023	08/08/2029	1	8,474	13745.8	(723)			(349)		(349)	291				(91)		0001
Written Call/NDX Index/NDX0210$D	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/08/2023	12/07/2029	1	61,014	14476.2	(4,918)			(2,872)		(2,872)	2,218				(678)		0001
Written Call/NDX Index/NDX0130$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/08/2030	1	141,089	16276.5		(10,807)		(8,488)		(8,488)	2,319				(1,632)		0001
Written Call/NDX Index/NDX0050$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/07/2030	1	372,799	17100.9		(27,848)		(24,673)		(24,673)	3,175				(4,346)		0001
Written Call/NDX Index/NDX0210$R	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/22/2024	04/22/2030	1	246,511	15489.8		(19,746)		(13,509)		(13,509)	6,237				(2,840)		0001
Written Call/NDX Index/NDX0130$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/22/2024	05/22/2030	1	149,567	16834.7		(11,113)		(9,550)		(9,550)	1,563				(1,736)		0001
Written Call/NDX Index/NDX0210$N	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	04/08/2030	1	34,588	16290.2		(2,732)		(2,056)		(2,056)	676				(397)		0001
Written Call/NDX Index/NDX0130$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/21/2024	06/21/2030	1	50,031	17730.4		(3,882)		(3,498)		(3,498)	385				(585)		0001
Written Call/NDX Index/NDX0050$T	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2030	1	222,195	17840.6		(17,687)		(15,877)		(15,877)	1,810				(2,619)		0001
Written Call/NDX Index/NDX0050$V	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2030	1	75,076	16572.4		(6,847)		(4,776)		(4,776)	2,071				(889)		0001
Written Call/NDX Index/NDX0051$0	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2024	09/20/2030	1	239,337	17812.3		(21,732)		(17,240)		(17,240)	4,491				(2,863)		0001

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/NDX Index/NDX0130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/06/2030	1	249,487	16579.2		(23,602)		(15,877)		(15,877)	7,724				(2,974)		0001
Written Call/NDX Index/NDX0211S8	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/22/2024	08/22/2030	1	209,401	17542.7		(18,574)		(14,487)		(14,487)	4,087				(2,487)		0001
Written Call/NDX Index/NDX0130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2024	07/08/2030	1	101,872	18395.6		(7,803)		(7,584)		(7,584)	220				(1,197)		0001
Written Call/NDX Index/NDX0051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/08/2024	11/08/2030	1	79,321	19005.5		(6,124)		(6,376)		(6,376)	(253)				(960)		0001
Written Call/NDX Index/NDX0051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/20/2024	12/20/2030	1	177,788	19160.2		(13,672)		(14,558)		(14,558)	(886)				(2,172)		0001
Written Call/NDX Index/NDX0211SG	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2024	10/22/2030	1	199,321	18345.3		(16,344)		(14,969)		(14,969)	1,375				(2,402)		0001
Written Call/NDX Index/NDX0211SQ	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2024	12/06/2030	1	156,329	19460		(12,037)		(12,990)		(12,990)	(952)				(1,904)		0001
Written Call/NDX Index/NDX0051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/22/2024	11/22/2030	1	628,587	18698.6		(47,835)		(49,392)		(49,392)	(1,557)				(7,632)		0001
Written Call/NDX Index/NDX0051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/08/2024	10/08/2030	1	125,746	18097		(10,890)		(9,321)		(9,321)	1,568				(1,511)		0001
Written Call/BXIIMSTN Index/SBM017BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	02/08/2024	02/07/2025	1	2,501	1210.84		(46)		(2)		(2)	44				(4)		0001
Written Call/BXIIMSTN Index/SBM017CS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/07/2025	1	340,921	1243.35		(7,023)		(709)		(709)	6,314				(725)		0001
Written Call/BXIIMSTN Index/SBM017CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2024	03/21/2025	1	61,989	1254.71		(1,184)		(185)		(185)	999				(145)		0001
Written Call/BXIIMSTN Index/SBM017DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2025	1	22,891	1242.55		(401)		(128)		(128)	273				(68)		0001
Written Call/BXIIMSTN Index/SBM017DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/07/2024	06/06/2025	1	302,822	1260.37		(4,997)		(2,395)		(2,395)	2,601				(993)		0001
Written Call/BXIIMSTN Index/SBM017ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/20/2025	1	13,030	1273.59		(236)		(121)		(121)	115				(45)		0001
Written Call/BXIIMSTN Index/SBM017CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2024	04/08/2025	1	156,645	1254.52		(3,227)		(633)		(633)	2,594				(406)		0001
Written Call/BXIIMSTN Index/SBM017DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/22/2024	04/22/2025	1	49,559	1212.32		(1,051)		(196)		(196)	855				(137)		0001
Written Call/BXIIMSTN Index/SBM017FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	08/22/2025	1	176,249	1327.2		(4,036)		(2,823)		(2,823)	1,213				(706)		0001
Written Call/BXIIMSTN Index/SBM017FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	08/08/2025	2	177,500	1275.29		(4,773)		(2,172)		(2,172)	2,601				(689)		0001
Written Call/BXIIMSTN Index/SBM017GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/22/2025	1	4,003	1369.75		(93)		(84)		(84)	9				(17)		0001
Written Call/BXIIMSTN Index/SBM017ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2025	1	35,574	1309.82		(672)		(460)		(460)	212				(133)		0001
Written Call/BXIIMSTN Index/SBM017HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/08/2024	11/07/2025	1	25,190	1411.21		(514)		(699)		(699)	(185)				(116)		0001
Written Call/BXIIMSTN Index/SBM017GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/08/2025	1	67,247	1359.19		(1,701)		(1,426)		(1,426)	276				(295)		0001
Written Call/BXIIMSTN Index/SBM017HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2024	12/08/2025	1	33,188	1436.84		(684)		(1,069)		(1,069)	(386)				(161)		0001
Written Call/BXIIMSTN Index/SBM017HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2024	11/21/2025	1	20,437	1430.93		(429)		(627)		(627)	(198)				(96)		0001
Written Call/BXIIMSTN Index/SBM0176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2025	1	14,053	1013.69	(708)			(37)		(37)	214				(42)		0001
Written Call/BXIIMSTN Index/SBM0177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2025	1	20,011	1042.16	(939)			(65)		(65)	339				(62)		0001
Written Call/BXIIMSTN Index/SBM0170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	04/08/2022	04/07/2028	1	19,912	1098.03	(1,955)			(687)		(687)	679				(180)		0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Written Call/BXIIMSTN Index/SBMO171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2022	06/22/2028	1	44,979	926.54	(4,075)			(1,011)		(1,011)	1,111				(419)		0001
Written Call/BXIIMSTN Index/SBMO173SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/06/2028	1	62,547	897.6	(5,592)			(1,430)		(1,430)	1,537				(607)		0001
Written Call/BXIIMSTN Index/SBMO175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2029	1	20,015	967.9	(1,691)			(590)		(590)	574				(206)		0001
Written Call/BXIIMSTN Index/SBMO178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/08/2023	09/07/2029	1	393,933	1108.39	(27,890)			(16,367)		(16,367)	9,354				(4,265)		0001
Written Call/BXIIMSTN Index/SBMO17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/21/2029	1	20,007	1139.14	(1,312)			(902)		(902)	736				(221)		0001
Written Call/BXIIMSTN Index/SBMO17DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/08/2024	05/08/2030	1	141,354	1242.55	(8,990)			(7,907)		(7,907)	1,083				(1,635)		0001
Written Call/BXIIMSTN Index/SBMO17ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2024	06/21/2030	1	50,042	1273.59	(3,298)			(2,964)		(2,964)	333				(585)		0001
Written Call/BXIIMSTN Index/SBMO17DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	05/22/2024	05/22/2030	1	15,157	1258.41	(952)			(871)		(871)	81				(176)		0001
Written Call/BXIIMSTN Index/SBMO17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/20/2024	09/20/2030	1	25,801	1369.75	(1,917)			(1,779)		(1,779)	138				(309)		0001
Written Call/BXIIMSTN Index/SBMO17ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/22/2024	07/22/2030	1	12,925	1309.82	(857)			(812)		(812)	45				(152)		0001
Written Call/BXIIMSTN Index/SBMO17ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	07/08/2024	07/08/2030	1	21,777	1296.45	(1,411)			(1,338)		(1,338)	74				(256)		0001
Written Call/BXIIMSTN Index/SBMO17FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	09/06/2024	09/06/2030	1	36,816	1330.31	(2,872)			(2,404)		(2,404)	468				(439)		0001
Written Call/BXIIMSTN Index/SBMO171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	12/20/2024	12/20/2030	1	16,010	1367.35	(993)			(1,121)		(1,121)	(129)				(196)		0001
Written Call/BXIIMSTN Index/SBMO17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays PLC G5GSEF7VJP5I7OUK5573	10/22/2024	10/22/2030	1	5,724	1382.56	(381)			(404)		(404)	(22)				(69)		0001
Written Call/S&P 500 INDEX/SPXI00MSJ	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	12/31/2024	01/02/2025	1	1,481,250	5881.63		(4,740)		(4,740)		(4,964)					(548)		0001
Written Call/S&P 500 INDEX/SPXI00MSI	FixedAnnuityHedge	N/A	Equity/Index	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	12/31/2024	01/02/2025	1	1,481,250	5881.63		(3,999)		(3,999)		(4,350)					(548)		0001
Written Call/S&P 500 INDEX/SPXA210SF	FixedAnnuityHedge	N/A	Equity/Index	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/16/2024	07/16/2030	1	5,656,000	6894.72	(972,266)			(898,092)		(805,233)	74,175				(66,578)		0001
Written Call/S&P 500 INDEX/SPXB05PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2030	1	2,230,000	6775.78	(389,358)			(360,899)		(319,810)	28,459				(26,295)		0001
Written Call/NDX Index/NDX0000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/07/2024	06/08/2026	1	1,025,000	17100.9	(48,380)			(33,028)		(33,028)	15,352				(6,141)		0001
Written Call/NDX Index/NDX0051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/08/2024	11/06/2026	1	1,002,000	19005.5	(48,998)			(53,809)		(53,809)	(4,812)				(6,813)		0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(168,222,163)	(100,216,245)		(104,653,632)	XXX	(125,578,132)	70,220,945		11,063,870		(30,764,977)	XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(168,222,163)	(100,216,245)		(104,653,632)	XXX	(125,578,132)	70,220,945		11,063,870		(30,764,977)	XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(168,222,163)	(100,216,245)		(104,653,632)	XXX	(125,578,132)	70,220,945		11,063,870		(30,764,977)	XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(168,222,163)	(100,216,245)		(104,653,632)	XXX	(125,578,132)	70,220,945		11,063,870		(30,764,977)	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/27/2024	04/15/2026		350,000,000	4.41/CME Term SOFR 3 Month			(1,911,217)			1,362,137					1,985,823		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/27/2024	04/20/2026		350,000,000	4.41/CME Term SOFR 3 Month			(1,915,618)			1,364,842					1,996,357		100/100
Interest Rate Swap/Rec:USD Fixed 1.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2022	01/07/2025		798,440,000	1.72/Secured Overnight Finance Rate			(33,478,513)			(428,096)					552,858		100/100
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	10/26/2026		250,000,000	1.53/Secured Overnight Finance Rate			(11,279,946)			(13,987,706)					1,685,961		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/11/2024	01/15/2027		300,000,000	5.34/Secured Overnight Finance Rate			(3,974,192)			(1,625,426)					2,143,003		100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	03/01/2024	12/31/2025		1,000,000,000	4.42/Secured Overnight Finance Rate			(5,798,966)			2,952,212					5,000,000		100/100
Interest Rate Swap/Rec:USD Fixed 5.34/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	01/11/2024	01/15/2027		250,000,000	5.34/Secured Overnight Finance Rate			(3,339,459)			(1,410,971)					1,785,836		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P3016NJZ34	02/04/2022	02/02/2027		300,000,000	1.99/Secured Overnight Finance Rate			(10,856,005)	(3,432,829)		(15,487,914)	1,646,678				2,168,738		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029		175,000,000	2.94/Secured Overnight Finance Rate			(5,306,980)			(12,857,970)					1,802,550		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(4,515,694)			(4,771,326)					2,197,445		100/100
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(4,493,800)			(4,703,227)					2,197,445		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 3.84/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	02/02/2028		250,000,000	3.84/Secured Overnight Finance Rate			(4,522,048)			(4,790,242)					2,197,445		100/100
Interest Rate Swap/Rec:USD Fixed 4.23/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/04/2024	01/09/2026		750,000,000	4.23/Secured Overnight Finance Rate			(7,780,888)			194,661					3,795,950		100/100
Interest Rate Swap/Rec:USD Fixed 5.68/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/20/2024	02/23/2026		850,000,000	5.68/Secured Overnight Finance Rate			(5,696,704)			2,622,093					4,553,543		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025		75,000,000	4.41/Secured Overnight Finance Rate			(428,191)			210,514					375,000		100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025		100,000,000	4.41/Secured Overnight Finance Rate			(570,921)			280,685					500,000		100/100
Interest Rate Swap/Rec:USD Fixed 5.56/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/12/2024	08/22/2032		304,405,144	5.56/Secured Overnight Finance Rate			(299,170)			(14,882,318)					4,208,773		100/100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of Montreal .. 549300047C63MPGNXE075	03/12/2024	12/31/2025		150,000,000	4.48/Secured Overnight Finance Rate			(768,351)			532,472					750,000		100/100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of Montreal .. 549300047C63MPGNXE075	03/12/2024	12/31/2025		26,200,000	4.48/Secured Overnight Finance Rate			(134,205)			93,005					131,000		100/100
Interest Rate Swap/Rec:USD Fixed 4.71/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/19/2024	12/31/2025		162,500,000	4.71/Secured Overnight Finance Rate			(688,029)			805,168					812,500		100/100
Interest Rate Swap/Rec:USD Fixed 5.52/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	03/21/2024	03/25/2027		1,000,000,000	5.52/Secured Overnight Finance Rate			(7,614,677)			3,795,981					7,466,820		100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/27/2024	04/15/2026		350,000,000	4.42/CME Term SOFR 3 Month			(1,900,667)			1,364,821					1,985,823		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/27/2024	04/20/2026		350,000,000	4.42/CME Term SOFR 3 Month			(1,886,352)			1,388,217					1,996,357		100/100
Interest Rate Swap/Rec:USD Fixed 2.72/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/06/2022	01/07/2029		450,000,000	2.72/Secured Overnight Finance Rate			(17,272,249)			(43,152,435)					4,512,311		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2022	09/15/2026		127,000,000	2.90/Secured Overnight Finance Rate			(2,942,335)			(2,421,265)					829,605		100/100
Interest Rate Swap/Rec:USD Fixed 2.90/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/08/2022	08/15/2026		37,000,000	2.90/Secured Overnight Finance Rate			(859,775)			(677,994)					235,606		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/08/2022	07/15/2026		104,000,000	2.84/Secured Overnight Finance Rate			(2,466,084)			(1,894,160)					644,671		100/100
Interest Rate Swap/Rec:USD Fixed 3.21/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/03/2022	03/08/2027		239,895,000	3.21/Secured Overnight Finance Rate			(8,941,033)	(3,366,615)		(12,500,025)	1,546,024				1,772,449		100/100
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/15/2027		250,000,000	2.76/Secured Overnight Finance Rate			(6,142,883)			(7,585,562)					1,990,990		100/100
Interest Rate Swap/Rec:USD Fixed 2.84/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/07/2022	07/20/2025		250,000,000	2.84/Secured Overnight Finance Rate			(5,938,676)			(1,886,462)					927,601		100/100
Interest Rate Swap/Rec:USD Fixed 2.81/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/08/2022	07/15/2027		5,000,000	2.81/Secured Overnight Finance Rate			(120,138)			(145,982)					39,820		100/100
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2022	08/15/2025		60,000,000	2.88/Secured Overnight Finance Rate			(1,398,034)			(484,701)					236,585		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025		61,000,000	2.76/Secured Overnight Finance Rate			(1,482,062)			(470,695)					223,502		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/11/2022	07/15/2026		180,000,000	2.79/Secured Overnight Finance Rate			(4,361,571)			(3,399,241)					1,115,777		100/100
Interest Rate Swap/Rec:USD Fixed 2.79/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/02/2022	08/15/2025		71,000,000	2.79/Secured Overnight Finance Rate			(1,707,571)			(611,242)					279,959		100/100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/14/2024	06/10/2027		500,000,000	4.16/Secured Overnight Finance Rate			(2,286,726)			1,797,414					3,906,001		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2027		400,000,000	4.19/Secured Overnight Finance Rate			(1,592,438)			1,782,737					3,152,733		100/100
Interest Rate Swap/Rec:USD Fixed 4.18/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/28/2024	06/26/2027		200,000,000	4.18/Secured Overnight Finance Rate			(803,802)			855,511					1,576,366		100/100
Interest Rate Swap/Rec:USD Fixed 1.53/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/21/2023	10/26/2026		250,000,000	1.53/Secured Overnight Finance Rate			(10,458,590)			(13,987,706)					1,685,961		100/100
Interest Rate Swap/Rec:USD Fixed 2.94/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/30/2022	03/29/2029		20,000,000	2.94/Secured Overnight Finance Rate			(606,516)			(1,469,482)					206,006		100/100
Interest Rate Swap/Rec:USD Fixed 4.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/12/2024	12/31/2025		300,000,000	4.47/Secured Overnight Finance Rate			(1,550,132)			1,047,178					1,500,000		100/100
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/19/2024	12/31/2025		410,816,000	4.70/Secured Overnight Finance Rate			(1,787,368)			1,981,805					2,054,080		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 2.76/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2022	07/15/2025		3,000,000	2.76/Secured Overnight Finance Rate			(72,849)			(23,149)					10,992		100/100
Interest Rate Swap/Rec:USD Fixed 2.87/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/11/2022	07/15/2025		11,000,000	2.87/Secured Overnight Finance Rate			(258,055)			(79,216)					40,304		100/100
Interest Rate Swap/Rec:USD Fixed 3.52/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/10/2024	11/28/2030		500,000,000	3.52/CME Term SOFR 3 Month			(400,993)			(13,513,978)					6,078,820		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/29/2024	07/20/2029		350,000,000	4.30/CME Term SOFR 3 Month			(1,632,947)			4,311,763					3,734,282		100/100
Interest Rate Swap/Rec:USD Fixed 4.22/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/29/2024	07/15/2031		500,000,000	4.22/CME Term SOFR 3 Month			(2,562,846)			5,300,163					6,393,222		100/100
Interest Rate Swap/Rec:USD Fixed 4.30/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	05/29/2024	07/15/2029		300,000,000	4.30/CME Term SOFR 3 Month			(1,384,520)			3,642,359					3,195,995		100/100
Interest Rate Swap/Rec:USD Fixed 4.32/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	07/20/2029		350,000,000	4.32/CME Term SOFR 3 Month			(1,591,142)			4,459,925					3,734,282		100/100
Interest Rate Swap/Rec:USD Fixed 4.57/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/29/2024	07/20/2027		500,000,000	4.57/CME Term SOFR 3 Month			(1,532,504)			6,383,062					3,992,715		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/09/2024	10/20/2028		500,000,000	3.58/CME Term SOFR 3 Month			(1,039,400)			(7,904,138)					4,876,909		100/100
Interest Rate Swap/Rec:USD Fixed 3.58/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	10/09/2024	10/25/2028		500,000,000	3.58/CME Term SOFR 3 Month			(846,438)			(7,392,570)					4,885,679		100/100
Interest Rate Swap/Rec:USD Fixed 3.60/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/11/2024	10/15/2027		750,000,000	3.60/CME Term SOFR 1 Month			(1,675,992)			(8,284,247)					6,262,658		100/100
Interest Rate Swap/Rec:USD Fixed 3.81/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/05/2024	01/15/2030		470,000,000	3.81/CME Term SOFR 3 Month			(455,132)			(4,531,995)					5,277,744		100/100
Interest Rate Swap/Rec:USD Fixed 3.82/Pay:USD CME Term SOFR 3 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	Bank of America NA B4TYDEB6GKMZO031MB27	11/05/2024	11/28/2029		75,000,000	3.82/CME Term SOFR 3 Month			(72,016)			(681,497)					831,141		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 3.83/Pay:USD CME Term SOFR 1 Month	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/05/2024	11/15/2027		380,000,000	3.83/CME Term SOFR 1 Month			(411,751)			(1,971,671)					3,221,031		100/100
Interest Rate Swap/Rec:USD Fixed 5.62/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/28/2024	05/08/2026		900,000,000	5.62/Secured Overnight Finance Rate			(1,817,215)			8,286,924					5,229,852		100/100
Interest Rate Swap/Rec:USD Fixed 5.58/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	05/28/2024	01/09/2029		400,000,000	5.58/Secured Overnight Finance Rate			(1,944,097)			4,407,741					4,013,675		100/100
Interest Rate Swap/Rec:USD Fixed 4.70/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	06/12/2028		500,000,000	4.70/Secured Overnight Finance Rate			(2,737,664)			28,143					4,643,083		100/100
Interest Rate Swap/Rec:USD Fixed 4.19/Pay:USD Secured Overnight Finance Rate	USD Floating Rate Bonds $3bn	D1	Interest Rate	Bank of Montreal .. 549300047C63MPGNXE075	06/28/2024	06/26/2027		200,000,000	4.19/Secured Overnight Finance Rate			(797,736)			884,197					1,576,366		100/100
Interest Rate Swap/Rec:USD Fixed 1.99/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	06/15/2022	08/19/2028		625,000,000	1.99/Secured Overnight Finance Rate			(13,425,626)			(19,440,948)					5,958,529		100/100
Interest Rate Swap/Rec:USD Fixed 2.67/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/15/2022	06/09/2031		600,000,000	2.67/Secured Overnight Finance Rate			(13,247,119)			(33,318,506)					7,613,794		100/100
Interest Rate Swap/Rec:USD Fixed 1.61/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/16/2022	06/29/2026		495,895,000	1.61/Secured Overnight Finance Rate			(10,496,483)			(6,649,372)					3,029,783		100/100
Interest Rate Swap/Rec:USD Fixed 1.73/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/16/2022	10/02/2026		528,155,000	1.73/Secured Overnight Finance Rate			(11,172,645)			(8,257,415)					3,496,833		100/100
Interest Rate Swap/Rec:USD Fixed 2.65/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/16/2022	10/04/2031		448,387,000	2.65/Secured Overnight Finance Rate			(9,829,540)			(24,953,034)					5,829,739		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/09/2024	07/29/2032		300,000,000	4.44/Secured Overnight Finance Rate			(747,516)			(9,936,775)					4,129,994		100/100
Interest Rate Swap/Rec:USD Fixed 4.44/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BANK OF MONTREAL 549300047C63MPGNXE075	10/09/2024	07/29/2032		300,000,000	4.44/Secured Overnight Finance Rate			(750,766)			(10,035,880)					4,129,994		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(272,781,572)	(6,799,444)	XXX	(260,470,807)	3,192,702				181,366,668	XXX	XXX
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		24,360,000	3.55/1.84			43,703	3,645,988		3,440,837		984,081			494,898		100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		36,540,000	3.29/1.56			64,264	5,468,982		5,095,107		1,476,121			764,498		100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	11/24/2020	03/23/2036		29,958,100	2.72/New Zeal Bank Bill 3 Month FRA			(735,300)	5,908,210		(2,079,544)		2,431,758			502,030		100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		24,732,750	3.10/2.47			(4,782)	2,827,905		3,343,417		213,456			420,188		100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	50107933	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031		17,462,250	2.92/1.27			152,496	1,926,741		1,609,992		526,512			229,644		100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043		55,287,971	3.70/2.90			417,236	3,769,878		7,422,370		745,425			1,181,195		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		4,205,600	Secured Overnight Finance Rate/3 M Euribor			74,846	62,798		119,059		272,404			44,396		100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027		11,258,000	4.51/2.77	58,000		105,756	900,994		832,164		351,008			88,685		100/100
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028		2,135,430	6.69/6.13	(80,079)		10,415	39,682		119,216		41,429			21,008		100/100
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028		1,488,905	6.64/6.13	(68,192)		6,846	23,666		81,107		29,579			14,647		100/100
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027		3,621,750	7.32/5.50	(199,196)		36,055	146,812		174,039		127,415			30,420		100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028		3,676,400	6.63/6.13	(261,024)		18,551	75,365		252,690		77,222			36,167		100/100
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/24/2016	10/27/2027		1,958,400	7.68/5.50			22,609	98,406		100,015		64,020			16,449		100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027		3,689,350	5.57/3.10	(1)		(43,003)	64,326		92,714		122,951			29,239		100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027		5,020,540	5.85/3.50			59,197	150,038		178,775		164,263			39,658		100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/07/2017	07/06/2027		2,991,800	5.53/3.10			(34,922)	90,786		113,142		98,138			23,711		100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	06/30/2027		2,967,160	5.90/3.50			35,290	66,105		84,009		97,930			23,438		100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027		2,842,580	5.24/3.10			(30,148)	153,610		145,661		91,859			22,528		100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027		1,413,100	5.61/3.50			15,424	67,901		63,697		45,823			11,162		100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/30/2027		2,253,400	5.46/3.50			24,215	186,220		177,468		70,587			17,800		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027		1,686,000	5.16/3.10			(17,929)	136,672		128,190		53,042			13,362		100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	48021PA*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2027		10,134,000	3.96/1.96			105,356	812,695		793,688		315,907			79,919		100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028		11,486,900	8.21/6.75			141,116	1,011,543		1,473,140		54,897			110,457		100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027		2,361,600	5.92/3.50			32,695	303,513		314,920		70,351			18,655		100/100
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	11/13/2028		3,220,800	7.71/6.13			38,879	245,387		409,951		55,619			31,685		100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	07/06/2027		3,061,500	5.43/3.10			(38,790)	386,603		389,140		91,561			24,263		100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/09/2018	09/11/2028		5,743,875	8.41/6.75			78,304	518,213		781,679		25,508			55,233		100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027		6,758,000	6.78/5.25			61,034	555,519		774,548		57,827			55,565		100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2018	09/14/2027		13,802,000	6.82/5.25			134,468	1,415,782		1,885,188		112,159			113,481		100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027		2,803,700	5.50/3.10			(37,892)	436,539		449,138		80,489			22,220		100/100
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	11/13/2028		1,386,700	7.75/6.13			18,549	148,775		223,897		22,640			13,642		100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028		5,923,650	8.42/6.75			88,908	710,669		983,596		(12,804)			56,961		100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027		2,737,460	5.97/3.50			40,806	471,927		494,404		76,803			21,624		100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027		1,968,770	6.00/3.50			27,460	206,448		231,268		59,598			15,552		100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027		3,705,920	5.56/3.10			(48,429)	395,700		429,540		112,498			29,370		100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/28/2018	02/21/2028		2,084,040	4.05/1.63			30,804	219,388		238,379		88,472			18,472		100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BANOXLBS6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		10,795,000	5.64/3.53			118,022	437,994		457,145		351,008			80,901		100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027		5,492,160	5.78/4.00			36,065	549,384		501,628		244,352			47,389		100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		3,172,060	4.84/2.88			22,633	(128,750)		(136,227)		143,602			16,520		100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		5,546,901	4.87/2.88			39,836	(263,059)		(271,518)		252,579			28,888		100/100
Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028		1,258,380	7.72/6.13			16,965	144,945		210,281		20,277			12,380		100/100
Currency Swap/Rec:CHF 0.50/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027		200,000,000	0.50/Secured Overnight Finance Rate			(14,398,455)	(6,841,446)		(10,815,850)		(17,410,143)			1,428,669		100/100
Currency Swap/Rec:GBP 1.88/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028		250,000,000	1.88/Secured Overnight Finance Rate			(17,067,276)	(29,848,638)		(71,458,297)		(5,674,851)			2,474,182		100/100
Currency Swap/Rec:CAD 3.13/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2022	03/10/2025		300,000,000	3.13/Secured Overnight Finance Rate			(8,939,230)	(27,961,698)		(28,732,323)		(17,707,491)			652,183		100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,115,557	4.35/1.19			179,302	1,556,159		1,421,818		412,797			78,409		100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			61,618	137,398		130,206		204,303			37,640		100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/04/2021	06/17/2029		1,623,480	3.83/3.38			11,188	126,606		144,968		27,620			17,149		100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025		18,732,600	8.93/6.50			159,471	87,067		139,477		894,431			56,962		100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029		630,840	Secured Overnight Finance Rate/3 M Euribor			11,227			17,859					6,659		100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/02/2023	09/20/2032		5,973,408	2.45/12.25	(2,394,956)		(672,881)	(968,098)		313,572		2,354,871			83,018		100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		14,220,700	3.45/1.38			295,231	756,592		894,580		885,312			184,742		0003
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		8,562,000	2.56/1.35			111,009	794,246		382,761		510,757			119,688		0003
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		9,134,400	2.65/1.45			118,107	848,795		340,982		544,807			150,208		0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		6,854,400	3.08/1.83			93,228	640,196		235,357		408,605			136,323		0003
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036		13,050,500	2.71/1.06			228,713	1,916,719		1,644,159		732,085			218,590		0003
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041		16,660,000	4.24/2.02			399,448	2,160,192		3,224,051		953,412			336,239		0003
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	69313QAA7	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	06/10/2021	06/15/2035		13,951,594	5.25/6.05			(295,456)	(1,965,729)		(3,129,579)		1,306,125			225,614		0003
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2025		16,887,000	4.40/2.62	30,037		316,922	1,351,491		1,345,466		1,021,513			58,632		0003
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	09/29/2025		1,877,650	6.92/5.13	(54,452)		36,626	111,975		111,100		122,994			8,104		0003
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	09/29/2025		1,877,650	6.86/5.13	(70,412)		35,404	110,551		110,232		125,066			8,104		0003
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/12/2016	05/27/2028		2,878,200	5.51/3.63	(24,465)		56,918	177,765		171,324		179,772			26,557		0003
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043		4,496,500	7.99/7.00	(528,339)		55,734	(176,854)		867,093		97,084			96,619		0003
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	09/29/2025		3,621,750	6.61/5.13	(269,820)		57,898	179,649		183,889		260,075			15,632		0003
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028		2,813,750	5.33/3.63	(142,531)		51,984	182,030		189,617		185,477			25,962		0003
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026		2,821,000	5.05/3.50	(157,989)		48,977	199,447		201,915		191,352			18,663		0003
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		20,000,000	3.44/2.78			237,518	4,716,809		3,994,963		1,478,525			195,497		0003
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BYYM2H0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2016	06/05/2025		1,452,490	6.47/4.25			34,306	106,514		108,576		88,149			4,748		0003
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BC4DSN7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2016	05/27/2028		1,340,760	5.73/3.63			29,900	101,283		101,123		82,791			12,371		0003
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043		2,073,490	8.50/7.00			24,586	(53,309)		305,492		44,511			44,554		0003
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026		1,854,700	5.63/3.50			40,808	96,142		94,915		116,451			12,270		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		5,444,118	Secured Overnight Finance Rate/3M Euribor			94,584	252,151		317,338		252,151			57,998		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2262819084	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	01/16/2029		4,042,500	Secured Overnight Finance Rate/3M Euribor			69,649	158,623		211,307		158,623			40,660		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2395174639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2031		1,541,678	Secured Overnight Finance Rate/3M Euribor			26,368	67,794		95,386		67,794			18,950		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		9,564,656	Secured Overnight Finance Rate/3M Euribor			149,302	419,420		522,487		419,420			101,186		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		10,248,525	Secured Overnight Finance Rate/3M Euribor			153,508	461,154		544,539		461,154			98,695		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2770762412	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/26/2024	07/25/2032		7,598,500	Secured Overnight Finance Rate/3M Euribor			121,904	348,596		512,464		348,596			104,530		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2770762685	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2024	01/25/2033		22,236,350	Secured Overnight Finance Rate/3M Euribor			365,520	1,004,488		1,513,352		1,004,488			315,920		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1680961353	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		1,624,200	Secured Overnight Finance Rate/3M Euribor			21,773	70,649		73,035		70,649			11,947		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1680961437	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		1,624,200	Secured Overnight Finance Rate/3M Euribor			21,773	70,649		73,035		70,649			11,947		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2326514150	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		4,336,815	Secured Overnight Finance Rate/3M Euribor			55,806	183,656		208,918		183,656			36,213		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	12/15/2028		2,300,550	Secured Overnight Finance Rate/3M Euribor			34,101	125,579		146,799		125,579			22,887		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	03/22/2024	03/20/2029		4,261,704	Secured Overnight Finance Rate/3M Euribor			58,610	183,115		219,012		183,115			43,769		0003
Currency Swap/Rec:USD 6.57/Pay:EUR 4.79	XS2511417037	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2024	04/24/2028		4,104,760	6.57/4.79			53,677	169,098		143,371		169,098			37,368		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1712178570	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	07/15/2027		1,597,050	Secured Overnight Finance Rate/3M Euribor			18,838	43,499		50,943		43,499			12,719		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1712176798	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/19/2024	07/15/2027		3,200,100	Secured Overnight Finance Rate/3M Euribor			37,933	92,998		108,861		92,998			25,485		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1767787689	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/09/2024	11/16/2026		4,845,150	Secured Overnight Finance Rate/3M Euribor			49,750	184,497		194,710		184,497			33,188		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/27/2024	04/18/2030		3,942,016	Secured Overnight Finance Rate/3M Euribor			35,190	131,325		162,181		131,325			45,370		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	01/15/2033		6,527,000	Secured Overnight Finance Rate/3M Euribor			57,732	209,226		256,791		209,226			92,574		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		6,120,673	Secured Overnight Finance Rate/3M Euribor			53,080	192,323		235,265		192,323			84,048		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	07/15/2033		6,227,400	Secured Overnight Finance Rate/3M Euribor			56,979	199,623		253,305		199,623			91,006		0003
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		3,635,620	7.05/5.50			25,181	114,238		(21,673)		114,238			49,924		0003
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/09/2024	07/15/2028		4,668,391	3.48/2.10			29,566	201,415		105,189		201,415			43,916		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2413884680	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		2,218,715	Secured Overnight Finance Rate/3M Euribor			18,195	95,529		104,992		95,529			18,527		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		1,630,650	Secured Overnight Finance Rate/3M Euribor			13,560	77,099		85,318		77,099			15,340		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		10,419,840	Secured Overnight Finance Rate/3M Euribor			72,166	477,114		606,908		477,114			152,273		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031		4,666,360	Secured Overnight Finance Rate/3M Euribor			38,003	212,847		268,893		212,847			58,645		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084073928	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/08/2024	01/20/2029		2,180,400	Secured Overnight Finance Rate/3M Euribor			15,164	108,999		127,872		108,999			21,960		0003
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		2,456,100	3.52/2.20			12,522	125,774		71,876		125,774			22,553		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		6,554,400	Secured Overnight Finance Rate/3M Euribor			46,542	340,196		361,469		340,196			60,185		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	02/15/2028		2,474,100	Secured Overnight Finance Rate/3M Euribor			15,885	143,774		163,989		143,774			21,872		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1817779405	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027		1,099,100	Secured Overnight Finance Rate/3M Euribor			6,683	63,399		67,810		63,399			8,494		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1817779157	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027		1,648,650	Secured Overnight Finance Rate/3M Euribor			10,081	95,099		102,094		95,099			12,741		0003
Currency Swap/Rec:USD 3.45/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	05/14/2027		2,061,750	3.45/2.10			9,572	119,811		88,227		119,811			15,860		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		2,221,800	Secured Overnight Finance Rate/3M Euribor			8,517	150,399		172,467		150,399			22,339		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084075386	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/28/2024	07/20/2029		4,446,800	Secured Overnight Finance Rate/3M Euribor			15,855	303,998		371,893		303,998			47,445		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125180344	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		1,403,456	Secured Overnight Finance Rate/3M Euribor			5,280	91,223		100,815		91,223			13,664		0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		3,323,100	3.08/1.90			8,254	215,998		117,844		215,998			32,355		0003
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 54930047C63MPGNXE075	09/03/2024	10/15/2028		4,420,000	3.06/1.90			10,852	277,198		145,888		277,198			43,034		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125925011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029		9,945,000	Secured Overnight Finance Rate/3M Euribor			37,800	623,695		708,632		623,695			102,997		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		4,972,950	Secured Overnight Finance Rate/3M Euribor			18,859	312,297		353,705		312,297			50,001		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		5,412,050	Secured Overnight Finance Rate/3M Euribor			20,993	337,117		395,959		337,117			57,656		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2291789464	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2024	01/15/2030		14,345,500	Secured Overnight Finance Rate/3M Euribor			56,220	881,392		1,058,906		881,392			161,089		0003
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2028		9,102,225	2.77/1.65			21,483	557,695		277,772		557,695			88,622		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2296333250	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J8570P30	09/10/2024	04/15/2029		8,545,150	Secured Overnight Finance Rate/3M Euribor			32,220	518,470		583,900		518,470			88,499		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2296333508	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/10/2024	10/15/2029		3,666,145	Secured Overnight Finance Rate/3M Euribor			14,125	222,441		260,565		222,441			40,126		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298990230	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/11/2024	01/15/2029		7,106,610	Secured Overnight Finance Rate/3M Euribor			26,658	426,341		474,995		426,341			71,454		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303068774	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/11/2024	07/15/2029		8,809,600	Secured Overnight Finance Rate/3M Euribor			33,599	523,995		605,350		523,995			93,851		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303069319	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	04/15/2030		5,779,725	Secured Overnight Finance Rate/3M Euribor			22,632	342,297		412,248		342,297			66,469		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2861759459	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		3,355,200	Secured Overnight Finance Rate/3M Euribor			15,809	251,048		283,996		251,048			35,744		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2904847741	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	10/15/2033		3,864,926	Secured Overnight Finance Rate/3M Euribor			15,519	284,509		366,277		284,509			57,308		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2373314942	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		1,342,920	Secured Overnight Finance Rate/3M Euribor			5,567	100,354		112,077		100,354			14,198		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2871502709	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	01/20/2033		1,565,200	Secured Overnight Finance Rate/3M Euribor			7,033	115,210		144,678		115,210			22,218		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2395275154	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2024	04/15/2030		6,717,780	Secured Overnight Finance Rate/3M Euribor			31,866	510,398		584,118		510,398			77,257		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2444281856	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		2,684,160	Secured Overnight Finance Rate/3M Euribor			12,683	200,635		228,163		200,635			31,666		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		11,460,420	Secured Overnight Finance Rate/3M Euribor			32,087	834,132		961,109		834,132			159,980		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905440256	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/30/2024	04/15/2033		9,323,072	Secured Overnight Finance Rate/3M Euribor			26,328	664,615		834,019		664,615			134,242		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905440686	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	07/15/2033		8,454,732	Secured Overnight Finance Rate/3M Euribor			24,884	604,121		799,700		604,121			123,555		0003
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		4,245,360	6.64/5.25			9,357	309,698		176,369		309,698			59,262		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2331768429	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	01/20/2029		6,430,178	Secured Overnight Finance Rate/3 M Euribor			25,554	364,904		382,716		364,904			64,763		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305548468	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/04/2024	10/15/2029		1,097,300	Secured Overnight Finance Rate/3 M Euribor			4,554	62,458		67,603		62,458			12,010		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907992445	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	07/15/2032		24,147,200	Secured Overnight Finance Rate/3 M Euribor			55,416	1,361,787		1,704,475		1,361,787			331,584		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907992874	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	01/15/2033		20,854,400	Secured Overnight Finance Rate/3 M Euribor			48,485	1,176,089		1,509,295		1,176,089			295,783		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2907995547	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2024	07/15/2033		26,456,980	Secured Overnight Finance Rate/3 M Euribor			64,209	1,496,596		2,025,461		1,496,596			386,636		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028		31,770,000	4.38/6 M Euribor			(296,146)	698,982		(688,710)		2,043,027			317,809		0003
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	G9006@AL0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/15/2016	01/16/2034		4,333,000	7.12/5.63			60,327	(45,393)		399,115		81,233			65,173		0003
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027		2,989,440	6.34/4.88			42,386	(13,810)		78,126		54,786			21,682		0003
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028		5,768,280	7.29/4.75			146,417	178,527		259,651		368,873			55,795		0003
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYWOG96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028		3,708,950	7.29/4.63			93,106	85,361		136,977		239,019			32,311		0003
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028		1,907,460	7.33/4.75			48,549	44,553		71,493		123,217			18,450		0003
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034		2,874,310	7.31/5.63			46,864	(847)		331,100		54,049			43,233		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/06/2017	09/29/2025		4,233,600	6.97/4.38			107,668	94,636		106,908		273,306			18,273		0003
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026		4,234,000	3.81/1.63			90,861	91,231		93,574		272,339			24,877		0003
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/08/2017	05/19/2026		4,216,000	3.83/1.63			90,955	73,206		75,548		272,323			24,771		0003
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	03/08/2017	09/29/2025		3,583,600	7.01/4.38			91,872	65,389		76,626		232,442			15,468		0003
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034		1,745,800	7.46/5.63			30,956	(2,418)		219,203		33,787			26,259		0003
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	06/27/2044		4,613,900	7.64/5.50			93,606	(9,312)		1,275,818		88,640			101,876		0003
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028		1,385,150	7.18/4.75			33,537	41,695		53,744		90,265			13,398		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027		2,282,700	6.71/4.50			51,664	113,575		108,407		145,645			17,832		0003
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	09/29/2025		869,600	6.68/4.38			20,598	42,125		41,051		54,500			3,753		0003
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043		1,423,400	9.02/7.00			30,279	68,892		421,780		31,812			30,585		0003
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/27/2044		1,682,200	7.33/5.50			32,425	65,109		469,961		32,578			37,143		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2017	06/27/2044		1,680,900	7.33/5.50			32,196	62,772		466,292		32,303			37,115		0003
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034		2,195,040	7.23/5.63			38,016	82,589		321,762		42,557			33,016		0003
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026		109,770	6.05/3.75			2,596	6,333		6,505		6,829			593		0003
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038		1,032,960	8.71/6.88			20,607	47,276		228,953		22,764			18,900		0003
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028		1,866,090	6.96/4.75			43,681	113,734		116,845		119,540			18,050		0003
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2017	09/29/2025		1,866,090	6.63/4.38			44,016	108,421		109,584		115,589			8,055		0003
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYW0G96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028		3,024,000	6.84/4.63			70,247	237,492		238,944		186,947			26,344		0003
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027		2,240,000	6.64/4.38			54,395	174,314		174,704		137,620			16,787		0003
Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2025		2,576,000	7.39/5.13			63,894	199,485		195,066		155,381			11,119		0003
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027		7,280,000	5.51/3.38			166,183	562,959		565,857		447,379			60,310		0003
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYM2H0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	10/01/2026		2,704,080	5.54/3.50			60,003	226,586		217,940		164,818			17,889		0003
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	06/10/2027		450,680	6.55/4.50			10,177	38,313		36,925		27,764			3,521		0003
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	09/29/2027		3,380,100	5.47/3.38			76,303	281,037		277,450		206,631			28,002		0003
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029		7,882,000	4.11/2.21			156,547	632,096		585,970		476,706			83,512		0003
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027		896,800	6.69/4.38			22,256	70,747		71,655		55,081			6,721		0003
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYW0G96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028		783,300	6.89/4.63			18,528	61,743		62,213		48,757			6,824		0003
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025		895,200	7.43/5.13			22,572	68,549		67,321		54,060			3,864		0003
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		2,934,000	3.62/New Zeal Bank Bill 3 Month FRA			(69,360)	696,801		453,992		290,399			32,405		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029		13,280,000	4.18/3.07			167,161	762,946		1,338,737		226,994			146,014		0003
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		5,882,500	4.00/2.02			127,269	703,997		702,342		340,504			64,660		0003
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029		5,886,000	4.00/2.02			127,585	707,497		703,190		340,504			64,698		0003
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		5,879,000	4.10/2.12			126,862	700,497		702,740		340,504			65,477		0003
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	XS0315437623	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/07/2017	08/16/2033		11,568,000	7.14/4.88			293,103	1,577,085		1,562,365		810,270			169,917		0003
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/20/2017	04/07/2038		13,248,000	8.83/7.00			289,713	1,172,237		3,279,730		315,818			241,335		0003
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027		2,361,600	5.83/3.38			65,404	301,389		319,205		137,494			19,564		0003
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/05/2017	03/31/2027		2,363,000	6.84/4.38			67,259	309,379		319,121		137,379			17,709		0003
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/05/2017	06/10/2027		2,363,000	7.03/4.50			69,423	316,344		325,498		138,355			18,460		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/05/2017	09/29/2025		2,363,000	7.88/5.13			76,462	302,191		308,844		130,430			10,199		0003
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038		2,005,800	8.67/6.88			43,811	183,811		521,997		44,133			36,701		0003
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	01/16/2034		2,005,800	7.08/5.63			35,561	158,163		344,988		38,605			30,169		0003
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028		2,358,800	7.29/4.75			70,513	320,621		343,638		142,488			22,816		0003
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2017	03/02/2026		2,357,000	6.11/3.75			63,183	294,043		296,424		134,562			12,732		0003
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043		2,005,800	8.96/7.00			45,937	188,823		666,908		46,093			43,100		0003
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/14/2017	06/27/2044		3,355,000	7.46/5.50			75,385	271,106		1,136,801		65,460			74,079		0003
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/14/2017	05/27/2028		3,532,500	5.95/3.63			92,904	458,042		464,278		210,049			32,594		0003
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029		5,355,600	4.66/3.30			79,022	359,179		608,604		91,326			55,537		0003
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2017	04/19/2029		13,346,000	4.68/3.30			197,821	853,011		1,501,443		228,404			138,396		0003
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027		4,004,400	6.23/4.88			65,895	263,504		363,473		66,268			29,043		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYW0G96	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028		2,728,950	6.98/4.63			74,113	376,456		384,942		160,836			23,773		0003
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	10/10/2025		141,489	6.60/5.13			2,569	9,044		10,416		2,224			623		0003
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032		6,795,500	6.33/4.88			123,626	632,754		1,125,951		122,288			91,084		0003
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BD0XQG7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/18/2018	12/30/2028		6,937,000	3.95/2.63			109,503	683,707		969,447		113,261			69,370		0003
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032		6,969,500	6.51/4.88			146,880	838,266		1,398,999		120,299			93,417		0003
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			49,159	356,589		520,819		45,399			32,618		0003
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		5,716,400	4.46/3.02			100,311	709,578		1,198,254		90,798			81,874		0003
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		11,436,000	4.62/3.11			210,309	1,422,356		2,990,701		181,595			207,831		0003
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BMNB2M9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029		9,880,500	6.09/4.63			195,079	1,234,653		1,694,029		154,603			103,563		0003
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/02/2018	03/07/2032		11,299,200	6.45/4.88			237,413	1,484,379		2,378,406		189,489			151,450		0003
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028		11,209,600	3.96/2.63			180,757	1,193,535		1,670,394		181,632			112,096		0003
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BD0XQG7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2018	12/30/2028		15,185,500	3.91/2.63			231,905	1,406,766		2,055,297		249,846			151,855		0003
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029		6,948,000	4.64/3.30			109,560	690,441		1,023,535		113,562			72,050		0003
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/21/2018	04/19/2029		6,977,000	4.73/3.30			117,090	722,358		1,077,033		113,498			72,351		0003
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039		1,790,750	8.73/6.63			47,231	257,717		617,801		41,791			34,640		0003
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027		2,479,500	6.51/4.88			51,175	236,043		314,895		38,902			17,983		0003
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYM2H0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026		244,000	6.07/3.50			7,324	38,151		38,212		13,492			1,614		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm	02/28/2018	05/27/2028		2,685,100	6.04/3.63			75,989	432,091		447,289		152,452			24,775		0003
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RK0H3	D1	Currency	Citibank NA	02/28/2018	05/20/2038		1,377,500	8.95/6.88			36,536	171,761		445,268		28,617			25,205		0003
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BD0XQG7	D1	Currency	Barclays PLC	03/02/2018	12/30/2028		6,886,500	3.96/2.63			108,365	623,994		917,903		113,548			68,865		0003
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	Societe Generale SA	03/09/2018	02/07/2027		1,386,700	6.45/4.88			28,197	140,992		184,098		21,407			10,057		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Societe Generale SA	03/09/2018	05/27/2028		1,232,100	6.01/3.63			34,982	208,750		215,288		69,187			11,369		0003
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RK0H3	D1	Currency	BNP Paribas SA	03/09/2018	05/20/2038		1,109,600	8.85/6.88			28,833	147,226		358,119		22,830			20,303		0003
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA	03/09/2018	01/16/2034		1,387,000	7.38/5.63			31,422	155,212		323,451		24,479			20,862		0003
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP Paribas SA	03/09/2018	06/27/2044		1,387,000	7.43/5.50			33,165	152,619		514,270		25,118			30,625		0003
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	Barclays PLC	03/09/2018	12/11/2029		4,156,500	5.50/4.00			78,006	441,476		662,264		68,387			46,229		0003
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMSO4	D1	Currency	Societe Generale SA	03/20/2018	11/23/2026		3,783,510	9.78/8.00			99,311	445,187		563,696		50,103			26,048		0003
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	Societe Generale SA	03/20/2018	09/29/2027		4,786,860	5.92/3.38			142,503	763,033		821,261		266,120			39,656		0003
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYW0G96	D1	Currency	Canadian Imperial Bank of Comm	03/20/2018	01/13/2028		3,559,750	7.42/4.63			117,272	590,971		655,622		199,797			31,011		0003
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	Canadian Imperial Bank of Comm	03/20/2018	02/07/2027		4,484,160	6.48/4.88			94,636	497,189		637,439		68,373			32,523		0003
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	Citibank NA	03/26/2018	09/29/2025		2,737,460	7.10/4.38			91,211	468,721		478,650		142,907			11,816		0003
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYM2H0	D1	Currency	Citibank NA	03/26/2018	10/01/2026		2,736,580	6.09/3.50			84,249	470,122		488,007		148,183			18,104		0003
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA	03/26/2018	03/31/2027		2,737,240	6.89/4.38			84,921	477,454		499,932		149,214			20,514		0003
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA	03/26/2018	03/02/2026		2,737,240	6.54/3.75			90,287	468,084		486,854		146,611			14,786		0003
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	Barclays PLC	03/27/2018	06/27/2036		14,139,000	4.08/2.61			245,282	1,621,946		3,239,928		226,994			239,696		0003
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	Citibank NA	05/16/2018	12/31/2036		11,158,763	6.09/3.44			354,459	1,331,582		1,813,099		578,620			193,342		0003
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm	06/05/2018	06/30/2042		7,617,180	4.45/4.12			36,515	727,111		208,179		583,949			159,356		0003
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	Societe Generale SA	06/27/2018	09/27/2033		19,740,000	4.34/2.87			308,804	964,418		2,861,659		340,491			291,879		0003
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	Societe Generale SA	06/27/2018	09/27/2033		17,108,000	4.34/2.87			267,630	835,829		2,480,104		295,092			252,961		0003
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC	06/27/2018	01/16/2034		3,939,000	7.36/5.63			76,896	203,995		682,213		72,195			59,247		0003
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP Paribas SA	06/27/2018	12/16/2039		3,945,000	8.66/6.63			89,653	327,293		1,113,797		100,412			76,311		0003
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	B8B2C82	D1	Currency	Barclays PLC	06/27/2018	04/05/2033		2,626,000	7.65/5.88			52,995	172,450		438,310		55,165			37,749		0003
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC	06/27/2018	05/20/2038		3,151,200	8.89/6.88			71,806	195,557		818,760		66,146			57,659		0003
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	Citibank NA	08/02/2018	03/07/2032		19,537,500	6.56/4.88			361,437	903,299		2,708,833		371,064			261,874		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		9,879,000	4.27/New Zeal Bank Bill 3 Month FRA			(247,142)	1,489,504		767,970		1,088,997			120,522		0003
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		10,560,800	4.67/3.21			164,465	547,156		1,603,866		181,595			158,701		0003
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		3,967,200	4.40/2.97			60,513	212,084		481,740		68,098			48,710		0003
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055AW2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/18/2033		11,754,230	5.25/1.49			488,572	3,364,221		3,621,296		973,022			174,371		0003
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		14,869,888	4.29/3.88			52,507	954,909		25,931		1,180,499			257,642		0003
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		14,869,888	4.34/3.94			50,741	954,909		(59,738)		1,180,499			278,272		0003
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		8,540,960	4.40/2.37			182,807	705,816		852,076		509,644			211,785		0003
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,206,090	4.52/2.50			68,442	264,948		314,643		191,346			79,500		0003
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,066,360	4.27/2.22			23,030	88,123		112,570		63,616			26,442		0003
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		11,221,000	5.13/2.70			286,592	863,994		1,057,067		681,009			116,545		0003
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BANOTS9A8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		19,552,500	4.23/2.92			264,523	776,918		3,112,818		340,491			346,343		0003
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		11,160,000	3.77/1.64			241,779	802,994		1,055,518		681,009			171,378		0003
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655@AC0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2019	06/26/2039		18,990,000	4.01/2.71			242,503	214,418		2,807,378		340,491			361,473		0003
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/20/2019	07/20/2035		5,072,000	6.85/5.56			62,713	65,178		597,963		90,798			82,395		0003
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/21/2019	12/19/2043		10,499,500	8.05/6.34			176,384	110,345		2,449,288		188,405			228,699		0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		11,285,000	3.96/1.70			262,048	927,994		1,137,739		681,009			145,139		0003
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029		11,154,000	3.98/1.55			275,427	796,994		1,001,032		681,009			120,677		0003
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		8,013,608	3.75/1.15			235,075	2,623,663		2,179,193		625,093			103,107		0003
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/05/2019	08/14/2031		18,900	3.73/1.15			550	6,188		5,181		1,474			243		0003
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		3,024,003	4.30/1.51			97,577	990,062		835,162		235,884			57,817		0003
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		18,204,000	3.97/2.79			184,435	(571,582)		1,891,117		340,491			455,623		0003
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	XS2049410256	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/05/2019	09/13/2049		9,342,302	3.82/1.11			280,360	2,986,235		3,017,246		737,138			232,236		0003
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			47,865	128,599		151,043		136,202			28,586		0003
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		6,600,000	4.11/1.88			150,905	385,796		898,671		408,605			164,230		0003
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYV0SX5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025		2,463,800	9.01/8.00			25,071	(39,269)		(14,244)		48,242			11,224		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025		2,733,000	6.97/4.38			73,200	148,944		156,849		171,327			11,796		0003
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		5,659,631	3.43/2.55			52,309	128,132		414,052		98,633			109,628		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		11,520,000	4.20/3.02			138,325	254,651		2,252,021		204,295			293,796		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		14,430,000	3.22/1.30			283,281	965,892		1,082,984		885,312			226,496		0003
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			110,466	373,148		558,616		338,695			138,451		0003
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		23,095,800	3.46/2.61			198,394	565,102		1,974,805		408,589			366,325		0003
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		28,237,000	3.84/2.81			291,784	699,480		4,443,910		499,387			632,522		0003
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		3,255,000	3.01/1.15			60,639	147,898		137,323		204,303			44,191		0003
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		5,204,800	3.00/2.19			46,184	197,978		408,313		90,798			70,662		0003
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936@AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		5,407,500	3.00/1.10			102,696	228,997		217,010		340,504			62,734		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936@AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		6,490,200	3.13/1.25			121,747	275,996		264,691		408,605			88,195		0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		9,378,400	3.08/1.70			143,288	1,092,795		723,145		544,807			154,337		0003
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		12,907,400	3.46/1.98			213,335	1,514,693		1,039,557		749,110			256,841		0003
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		13,060,000	3.68/2.93			110,491	542,946		1,218,414		226,994			217,195		0003
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			176,471	1,332,994		931,359		681,009			144,215		0003
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		29,441,760	4.14/2.55			535,131	3,652,815		3,073,818		1,695,712			486,958		0003
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/28/2021	04/15/2036		32,214,000	3.73/4.06			99,372	6,224,383		5,932,910		2,625,026			541,346		0003
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036		10,599,750	3.55/2.75			110,977	1,211,959		1,785,580		170,246			180,080		0003
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/26/2021	07/15/2041		14,137,000	3.88/2.96			168,413	1,619,946		2,879,580		226,994			287,541		0003
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2046		10,599,750	3.99/2.99			135,173	1,211,959		2,530,067		170,246			246,035		0003
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		12,188,000	3.03/1.42			215,733	1,830,994		1,620,337		681,009			128,662		0003
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		18,180,500	2.94/2.34			148,130	1,908,329		2,261,558		295,092			235,848		0003
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2031		9,566,400	2.94/1.33			165,594	1,280,795		1,042,470		544,807			124,101		0003
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/30/2021	09/23/2036		26,275,100	2.77/2.02			239,766	2,492,696		3,752,912		431,289			450,083		0003
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2021	10/01/2031		4,675,118	3.66/2.07			82,945	584,535		495,346		268,970			60,747		0003
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZSRK8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/15/2021	06/27/2028		1,159,700	6.37/4.63			23,814	136,352		117,383		72,772			10,833		0003
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BM9VCW3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/15/2021	07/25/2032		316,707	3.80/2.13			5,756	33,150		29,015		18,253			4,357		0003
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BM9VCW3	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2021	07/25/2032		211,193	3.82/2.13			3,864	22,341		19,299		12,252			2,905		0003
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BM9VCW3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	07/25/2032		634,380	3.81/2.13			11,582	68,808		58,564		36,678			8,727		0003
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	50110951	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/18/2021	03/15/2047		3,626,500	3.26/4.22			(20,586)	532,498		174,567		312,503			85,466		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	50110952	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/18/2021	03/15/2052		6,527,700	3.34/4.18			(29,238)	958,496		308,905		562,506			170,290		0003
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	50111112	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	07/30/2049		13,066,933	3.34/1.52			247,933	1,031,868		1,089,139		783,486			324,013		0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G4936@AD4	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	12/02/2021	03/02/2037		26,091,200	3.07/1.48			429,850	2,270,086		1,761,224		1,566,321			455,203		0003
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/18/2022	07/13/2026		12,480,600	2.37/0.75			204,940	1,088,866		980,684		749,739			77,226		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2934534038	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/26/2024	04/20/2033		10,920,000	Secured Overnight Finance Rate/3M Euribor				148,714		47,012		148,714			157,366		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2934530713	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/26/2024	10/20/2032		13,045,285	Secured Overnight Finance Rate/3M Euribor				171,527		47,433		171,527			182,263		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2934536249	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/26/2024	07/20/2033		6,720,640	Secured Overnight Finance Rate/3M Euribor				92,156		42,320		92,156			98,292		0003
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	04/07/2032		4,524,800	4.43/2.82			78,145	418,071		300,349		294,162			61,006		0003
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	04/30/2030		2,262,000	4.14/2.53			39,176	192,791		150,399		137,571			26,115		0003
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2022	07/08/2030		3,394,800	3.30/1.75			55,931	277,999		217,574		198,863			39,882		0003
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTCQR9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2022	06/17/2030		3,393,000	3.43/1.88			55,857	278,019		213,972		199,908			39,652		0003
Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/16/2022	08/22/2026		5,687,000	3.70/2.00			101,125	520,694		467,869		345,210			36,427		0003
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/02/2022	07/10/2032		27,695,000	3.37/1.90			414,454	1,802,485		1,036,734		1,702,522			379,956		0003
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037		16,629,000	3.63/2.23			239,104	1,093,491		500,885		1,021,513			294,332		0003
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	11/19/2037		12,443,750	3.85/2.60			126,410	(439,305)		(1,273,772)		674,988			223,409		0003
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		4,979,000	2.56/1.47			48,419	(149,553)		(486,921)		207,942			101,839		0003
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		4,941,500	2.58/1.47			48,175	(175,304)		(540,281)		209,614			101,072		0003
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037		10,120,000	6.22/5.88			(6,969)	(878,126)		(771,617)		194,571			181,303		0003
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037		2,289,800	6.17/5.75			(4,740)	(203,543)		(172,340)		42,344			40,449		0003
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034		4,814,460	6.49/6.13			(12,066)	(454,357)		(417,866)		99,190			73,901		0003
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034		5,728,500	6.43/6.00			(9,403)	(498,907)		(462,664)		103,318			90,140		0003
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034		5,040,200	6.55/6.13			(9,876)	(481,324)		(413,899)		104,542			77,366		0003
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/08/2022	07/27/2026		1,612,998	7.71/6.00			24,178	29,057		17,991		104,150			10,105		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1785484251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026		3,032,425	Secured Overnight Finance Rate/3M Euribor			59,860	184,248		196,793		187,277			20,296		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1823357469	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027		1,917,300	Secured Overnight Finance Rate/3M Euribor			39,309	104,824		120,503		119,177			14,655		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931068	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	05/09/2023	08/03/2027		3,831,100	Secured Overnight Finance Rate/3M Euribor			78,306	206,148		242,534		238,353			30,822		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770929591	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/09/2023	03/03/2028		3,283,200	Secured Overnight Finance Rate/3M Euribor			68,257	176,098		216,432		204,303			29,240		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		4,027,835	Secured Overnight Finance Rate/3M Euribor			80,719	234,064		251,322		249,454			28,423		0003
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		5,290,862	3.15/1.80			73,359	310,178		237,007		327,497			37,335		0003
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/30/2023	01/23/2034		3,822,300	5.37/5.63			(9,052)	69,362		(24,802)		70,262			57,552		0003
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/30/2023	08/23/2032		2,546,400	4.85/5.13			(5,841)	39,330		(20,723)		41,375			35,213		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1836411667	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		3,214,800	Secured Overnight Finance Rate/3M Euribor			59,650	107,698		138,489		204,303			27,637		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1836412475	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		2,679,000	Secured Overnight Finance Rate/3M Euribor			49,708	89,749		115,407		170,252			23,031		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		3,963,750	Secured Overnight Finance Rate/3M Euribor			73,841	79,873		121,673		255,378			35,950		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		4,735,360	Secured Overnight Finance Rate/3M Euribor			86,661	95,421		127,696		305,092			35,811		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2310127613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027		2,912,250	Secured Overnight Finance Rate/3M Euribor			53,331	64,073		86,031		187,277			22,024		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1869413572	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028		1,324,563	Secured Overnight Finance Rate/3M Euribor			24,742	29,937		43,368		85,126			11,549		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028		1,677,644	Secured Overnight Finance Rate/3M Euribor			31,572	41,237		59,049		107,599			14,628		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1854559041	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2023	04/15/2028		2,548,320	Secured Overnight Finance Rate/3M Euribor			48,284	62,639		91,502		163,442			23,113		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1890618462	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	07/29/2028		6,366,600	Secured Overnight Finance Rate/3M Euribor			123,200	152,396		214,813		408,605			60,215		0003
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2023	04/15/2028		6,375,000	3.90/2.35			95,631	160,796		61,893		408,605			57,820		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2310759332	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028		3,175,500	Secured Overnight Finance Rate/3M Euribor			57,592	68,398		87,392		204,303			27,751		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294716357	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028		6,880,250	Secured Overnight Finance Rate/3M Euribor			128,146	148,196		198,546		442,656			62,610		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	BF0F8T4	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026		2,461,943	Secured Overnight Finance Rate/3M Euribor			44,271	53,939		64,018		158,335			16,540		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	BF0F991	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	01/21/2028		1,217,735	Secured Overnight Finance Rate/3M Euribor			22,649	26,679		39,072		78,316			10,647		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/20/2023	10/23/2027		4,871,400	Secured Overnight Finance Rate/3M Euribor			87,931	107,177		143,795		313,264			40,837		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027		6,021,563	Secured Overnight Finance Rate/3M Euribor			108,898	195,747		234,693		383,068			48,904		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2355094231	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		10,698,000	Secured Overnight Finance Rate/3M Euribor			201,877	340,994		498,509		681,009			115,133		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		10,710,000	Secured Overnight Finance Rate/3M Euribor			207,442	352,994		504,060		681,009			121,371		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1875402833	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2023	08/15/2028		1,072,700	Secured Overnight Finance Rate/3M Euribor			20,863	36,999		49,999		68,101			10,211		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	07/15/2027		1,668,450	Secured Overnight Finance Rate/3M Euribor			30,355	114,899		126,513		102,151			13,287		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1663002159	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		3,956,940	Secured Overnight Finance Rate/3M Euribor			69,041	269,846		274,190		242,439			24,572		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1663006655	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		2,084,063	Secured Overnight Finance Rate/3M Euribor			36,363	142,124		144,412		127,689			12,942		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1899143009	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	10/23/2028		3,114,440	Secured Overnight Finance Rate/3M Euribor			63,525	214,478		259,899		190,683			30,410		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1908336073	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027		2,223,000	Secured Overnight Finance Rate/3M Euribor			42,032	151,599		168,733		136,202			18,590		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904642292	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		1,611,675	Secured Overnight Finance Rate/3M Euribor			30,475	109,909		123,926		98,746			14,046		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904640080	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		2,223,000	Secured Overnight Finance Rate/3M Euribor			42,217	151,599		170,932		136,202			19,374		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2325584238	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		2,220,000	Secured Overnight Finance Rate/3M Euribor			42,656	148,599		173,960		136,202			20,948		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2405130993	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028		3,881,325	Secured Overnight Finance Rate/3M Euribor			77,384	256,373		315,732		238,353			37,776		0003
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		4,822,200	3.68/2.00			70,425	161,547		123,511		161,547			37,117		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1692040634	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/15/2024	11/18/2026		3,404,591	Secured Overnight Finance Rate/3M Euribor			50,729	126,598		139,230		126,598			23,354		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693023084	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027		1,620,155	Secured Overnight Finance Rate/3M Euribor			24,913	60,390		62,898		60,390			11,689		0003
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS1693023597	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	02/15/2024	01/30/2027		5,046,440	3.71/2.05			70,020	189,004		147,056		189,004			36,410		0003
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2357557342	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028		7,181,325	4.59/2.65			94,661	190,346		149,934		190,346			65,268		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1701396589	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/16/2024	07/12/2028		2,111,300	Secured Overnight Finance Rate/3M Euribor			25,378	57,506		72,795		57,506			19,838		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1730937130	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	01/26/2027		3,190,800	Secured Overnight Finance Rate/3M Euribor			37,328	83,698		89,969		83,698			22,961		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1730939003	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/26/2028		2,393,100	Secured Overnight Finance Rate/3M Euribor			29,041	62,774		78,378		62,774			21,804		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1712177507	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/17/2024	10/15/2026		1,063,700	Secured Overnight Finance Rate/3M Euribor			12,192	27,999		30,683		27,999			7,114		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1712178141	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/17/2024	01/15/2027		12,338,920	Secured Overnight Finance Rate/3M Euribor			143,270	324,793		366,697		324,793			88,141		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1732452112	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	05/24/2027		1,425,038	Secured Overnight Finance Rate/3M Euribor			14,450	52,734		57,620		52,734			11,026		0003
Currency Swap/Rec:USD 3.25/Pay:EUR 2.00	FX Hedging Strategy .	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/27/2024	10/15/2026		16,737,150	3.25/2.00			44,238	1,201,641		966,489		1,201,641			111,934		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2115127768	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/29/2024	07/15/2029		6,982,290	Secured Overnight Finance Rate/3M Euribor			27,341	457,376		543,154		457,376			74,385		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	10/15/2028		2,769,250	Secured Overnight Finance Rate/3M Euribor			10,442	179,999		199,945		179,999			26,962		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	08/30/2024	01/15/2029		4,202,800	Secured Overnight Finance Rate/3M Euribor			15,874	267,138		288,958		267,138			42,258		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	08/30/2024	04/15/2029		3,318,000	Secured Overnight Finance Rate/3M Euribor			12,800	210,898		236,534		210,898			34,363		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125925870	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029		8,166,640	Secured Overnight Finance Rate/3M Euribor			31,740	502,456		597,346		502,456			87,002		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2106569366	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/04/2024	10/20/2028		7,041,188	Secured Overnight Finance Rate/3M Euribor			23,829	438,596		486,657		438,596			68,678		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/04/2024	10/20/2028		4,224,713	Secured Overnight Finance Rate/3M Euribor			14,236	263,158		291,180		263,158			41,207		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2291788813	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	10/15/2028		5,520,500	Secured Overnight Finance Rate/3M Euribor			20,660	341,997		376,144		341,997			53,749		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2024	04/17/2030		4,494,725	Secured Overnight Finance Rate/3M Euribor			16,760	274,245		328,788		274,245			51,718		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2293734989	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/10/2024	07/17/2029		4,963,500	Secured Overnight Finance Rate/3M Euribor			18,026	302,847		346,094		302,847			52,910		0003
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G90068AL0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036		36,128,000	4.14/2.42			661,884	2,985,581		2,770,063		2,179,229			608,517		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038		1,118,560	8.80/6.88			29,011	157,586		364,894		22,612			20,467		0003
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034		1,258,380	7.32/5.63			28,231	150,075		296,681		21,883			18,927		0003
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044		1,398,200	7.41/5.50			33,676	164,437		527,708		25,031			30,873		0003
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027		1,398,200	6.41/4.88			28,422	152,896		192,125		21,236			10,141		0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028		1,364,000	6.01/3.63			38,977	238,719		240,082		75,999			12,586		0003
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026		4,457,920	9.82/8.00			116,875	500,863		632,452		59,934			30,691		0003
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025		3,192,800	7.97/5.13			111,656	513,315		527,570		168,132			13,781		0003
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		2,606,490	6.72/5.13			55,735	269,380		297,133		38,064			11,476		0003
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038		2,786,200	8.97/6.88			76,508	380,848		947,141		56,667			50,980		0003
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043		3,064,820	9.27/7.00			87,956	419,084		1,299,669		64,202			65,855		0003
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025		876,260	6.72/5.13			18,737	90,540		99,891		12,816			3,858		0003
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/29/2018	03/02/2026		3,499,800	6.59/3.75			109,595	398,583		425,816		203,264			18,905		0003
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BMNB2M9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029		10,504,000	6.29/4.63			195,588	531,799		1,188,775		186,477			110,098		0003
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AA5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032		22,612,519	5.36/3.82			344,679	(152,874)		1,460,699		445,894			304,531		0003
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G7605#AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036		32,138,100	4.50/2.76			653,204	4,174,184		4,126,729		1,838,724			552,118		0003
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042		24,112,524	4.42/3.12			356,042	1,174,557		3,565,183		368,790			511,660		0003
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045		5,260,800	4.71/3.34			78,338	253,978		991,407		90,798			120,579		0003
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		8,392,511	5.10/2.75			227,110	227,821		(291,349)		629,469			67,591		0003
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027		8,392,511	5.12/2.75			228,568	227,822		(288,831)		629,468			67,591		0003
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248AA3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042		8,468,000	5.66/3.91			144,207	182,395		(5,134)		544,807			178,426		0003
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030		2,489,800	6.79/7.16			(9,118)	(13,611)		(66,756)		45,399			28,833		0003
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		3,735,900	7.01/7.32			(11,501)	(19,216)		(134,315)		68,098			54,032		0003
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		3,735,000	7.16/7.44			(10,367)	(20,116)		(147,808)		68,098			60,130		0003
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		5,531,789	6.55/6.30			14,583	313,672		(155,582)		442,687			102,278		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029		2,708,000	Secured Overnight Finance Rate/3 M Euribor			42,271	117,978		147,929		117,978			28,648		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2770762099	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/26/2024	01/25/2032		2,170,900	Secured Overnight Finance Rate/3M Euribor			34,283	99,499		141,901		99,499			28,864		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2327986373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/29/2024	01/20/2030		5,023,860	Secured Overnight Finance Rate/3M Euribor			79,880	205,377		272,829		205,377			56,491		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2326523730	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028		5,094,336	Secured Overnight Finance Rate/3M Euribor			68,880	216,186		268,387		216,186			49,600		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2326515470	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/01/2024	07/15/2028		8,869,940	Secured Overnight Finance Rate/3M Euribor			116,996	377,195		447,966		377,195			83,440		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	12/15/2028		1,095,500	Secured Overnight Finance Rate/3M Euribor			16,238	59,799		69,904		59,799			10,899		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1970747876	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	07/15/2028		1,470,825	Secured Overnight Finance Rate/3M Euribor			21,284	73,167		82,507		73,167			13,836		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2406902259	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	04/15/2029		740,860	Secured Overnight Finance Rate/3M Euribor			10,927	36,748		42,858		36,748			7,673		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1712178570	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/18/2024	07/15/2027		1,756,755	Secured Overnight Finance Rate/3M Euribor			20,721	47,849		56,038		47,849			13,991		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2436147750	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	06/24/2024	10/16/2028		3,755,850	Secured Overnight Finance Rate/3M Euribor			34,981	132,533		157,806		132,533			36,581		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	06/24/2024	10/22/2029		1,985,235	Secured Overnight Finance Rate/3M Euribor			18,148	69,574		86,383		69,574			21,772		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2413883443	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/10/2024	10/15/2028		5,411,000	Secured Overnight Finance Rate/3M Euribor			46,068	232,497		273,038		232,497			52,683		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		9,783,900	Secured Overnight Finance Rate/3M Euribor			81,361	462,595		511,909		462,595			92,038		0003
Currency Swap/Rec:USD 3.34/Pay:EUR 2.00	FX Hedging Strategy .	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	04/15/2028		6,528,000	3.34/2.00			40,396	313,796		176,493		313,796			59,207		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2434356411	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	01/15/2029		12,975,068	Secured Overnight Finance Rate/3M Euribor			111,002	619,160		683,593		619,160			130,460		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	04/20/2029		3,449,028	Secured Overnight Finance Rate/3 M Euribor			25,813	145,143		168,193		145,143			35,777		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	03/20/2029		4,911,300	Secured Overnight Finance Rate/3 M Euribor			32,450	252,204		272,781		252,204			50,441		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2066908018	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/06/2024	01/15/2029		2,364,180	Secured Overnight Finance Rate/3 M Euribor			17,800	122,868		147,719		122,868			23,771		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029		1,638,900	Secured Overnight Finance Rate/3 M Euribor			11,682	85,348		98,814		85,348			17,938		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2415312011	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	04/18/2028		5,460,000	Secured Overnight Finance Rate/3 M Euribor			38,220	281,580		310,641		281,580			49,583		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	Secured Overnight Finance Rate/3 M Euribor			3,530	62,340		71,488		62,340			9,260		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2274531172	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	04/15/2029		5,939,570	Secured Overnight Finance Rate/3 M Euribor			22,730	398,572		460,269		398,572			61,514		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,829,370	Secured Overnight Finance Rate/3 M Euribor			16,737	324,072		382,383		324,072			51,526		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2291789118	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/09/2024	07/15/2029		22,066,000	Secured Overnight Finance Rate/3 M Euribor			83,967	1,351,988		1,547,663		1,351,988			235,076		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	09/11/2024	07/15/2029		24,997,240	Secured Overnight Finance Rate/3 M Euribor			95,338	1,486,836		1,717,680		1,486,836			266,304		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294717082	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	01/23/2029		1,668,750	Secured Overnight Finance Rate/3 M Euribor			8,504	115,531		125,854		115,531			16,824		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466480	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/30/2024	08/15/2029		4,489,470	Secured Overnight Finance Rate/3 M Euribor			14,396	195,019		232,669		195,019			48,273		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366713050	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	01/15/2030		4,351,600	Secured Overnight Finance Rate/3 M Euribor			11,472	210,145		244,657		210,145			48,865		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	07/15/2029		4,351,600	Secured Overnight Finance Rate/3 M Euribor			11,567	209,897		239,232		209,897			46,359		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507427	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2024	10/20/2032		9,783,000	Secured Overnight Finance Rate/3 M Euribor			11,466	461,695		576,744		461,695			136,684		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507930	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/01/2024	04/20/2033		6,525,600	Secured Overnight Finance Rate/3 M Euribor			7,856	311,396		400,527		311,396			94,039		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/20/2033		8,696,000	Secured Overnight Finance Rate/3 M Euribor			10,955	410,395		562,440		410,395			129,043		0003
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		100,000,000	1.75/2.17			(656,946)	(7,039,469)		(8,334,623)		(2,268,300)			851,268		0003
Currency Swap/Rec:EUR 0.63/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028		500,000,000	0.63/Secured Overnight Finance Rate			(38,624,433)	(95,299,700)		(143,092,409)		(34,050,446)			4,353,789		0003
Currency Swap/Rec:NOK 2.73/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031		1,000,000,000	2.73/Secured Overnight Finance Rate			(5,407,764)	(29,312,270)		(43,645,416)		(10,574,297)			12,543,076		0003
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/27/2021	06/15/2029		24,376,000	3.03/1.42			431,466	3,661,988		3,240,673		1,362,018			257,324		0003
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		6,832,000	2.23/New Zeal Bank Bill 3 Month FRA			(260,808)	1,239,002		445,964		725,998			68,717		0003
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/15/2021	07/05/2040		4,955,040	6.63/5.75			64,639	558,114		979,181		98,918			97,605		0003
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	50107934	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036		11,637,000	3.25/1.57			206,802	1,279,994		1,109,859		681,009			200,913		0003
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2021	06/29/2028		6,938,400	4.82/3.10			132,223	726,524		665,656		409,596			64,865		0003
Currency Swap/Rec:USD 3.37/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2021	09/09/2027		2,311,000	3.37/1.75			40,213	243,372		210,882		137,604			18,953		0003
Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N23198AD7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028		5,762,000	3.69/2.01			103,787	583,497		515,151		340,504			57,045		0003
Currency Swap/Rec:USD 3.60/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/20/2022	09/09/2027		3,407,100	3.60/1.75			66,283	304,953		277,918		206,847			27,942		0003
Currency Swap/Rec:GBP 5.15/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2024	07/28/2027		300,000,000	5.15/Secured Overnight Finance Rate			(3,607,575)	(3,726,614)		(5,855,421)		(3,726,614)			2,405,900		0003
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027		300,000,000	4.76/Secured Overnight Finance Rate			(11,359,322)	(38,306,010)		(43,555,270)		(18,737,529)			2,276,894		0003
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2022	10/01/2031		6,999,151	3.16/1.89			87,009	(225,116)		(393,192)		567,758			90,945		0003
Currency Swap/Rec:SGD 4.20/Pay:USD 5.57	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/21/2023	06/27/2025		200,000,000	4.20/5.57			(2,041,045)	(2,617,805)		(2,452,354)		(4,946,629)			698,334		0003
Currency Swap/Rec:USD 1.61/Pay:GBP 2.03	BYQ2751	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2023	02/14/2025		7,000,979	1.61/2.03			(28,566)	119,921		121,692		124,006			12,291		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412988	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2023	06/15/2028		536,500	Secured Overnight Finance Rate/3 M Euribor			10,144	18,650		25,248		34,050			4,988		0003
Currency Swap/Rec:SGD 4.30/Pay:USD 5.89	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/14/2023	09/21/2025		300,000,000	4.30/5.89			(3,496,555)	137,760		245,057		(7,322,994)			1,275,694		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		15,855,000	Secured Overnight Finance Rate/3 M Euribor			295,366	319,491		486,692		1,021,513			143,801		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1854559637	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/10/2023	04/15/2028		2,120,200	Secured Overnight Finance Rate/3 M Euribor			40,050	48,799		73,074		136,202			19,230		0003
Currency Swap/Rec:USD 3.11/Pay:EUR 1.60	XS2310760181	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/10/2023	01/20/2028		21,202,000	3.11/1.60			314,656	487,988		175,301		1,362,018			185,284		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305241064	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		2,909,705	Secured Overnight Finance Rate/3 M Euribor			53,669	74,992		91,247		186,392			24,404		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1854559041	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2023	04/15/2028		1,061,800	Secured Overnight Finance Rate/3 M Euribor			20,118	26,099		38,126		68,101			9,630		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310762120	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2023	10/20/2028		7,595,445	Secured Overnight Finance Rate/3 M Euribor			144,116	190,186		290,042		486,921			74,085		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310761403	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	07/20/2028		15,916,500	Secured Overnight Finance Rate/3 M Euribor			295,949	380,991		517,550		1,021,513			150,017		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094231	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029		14,067,870	Secured Overnight Finance Rate/3 M Euribor			265,468	448,407		655,540		895,527			151,399		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		13,012,650	Secured Overnight Finance Rate/3 M Euribor			252,043	428,888		612,432		827,426			147,465		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1875402676	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/03/2023	08/15/2028		3,218,100	Secured Overnight Finance Rate/3 M Euribor			62,588	110,998		149,996		204,303			30,634		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2325584238	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/28/2023	07/23/2028		11,100,000	Secured Overnight Finance Rate/3 M Euribor			213,277	742,994		869,798		681,009			104,741		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2747765019	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	07/15/2032		2,582,400	Secured Overnight Finance Rate/3 M Euribor			40,999	96,719		141,113		96,719			35,461		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2747765282	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033		2,257,500	Secured Overnight Finance Rate/3 M Euribor			37,800	82,529		146,020		82,529			32,506		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/20/2024	02/23/2027		500,000,000	3 M Euribor/Secured Overnight Finance Rate			(8,193,720)	(20,721,432)		(23,473,650)		(20,721,432)			3,663,967		0003
Currency Swap/Rec:JPY 1.23/Pay:USD Secured Overnight Finance Rate	XS2799640474	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/03/2024	04/10/2029		8,874,999,999	1.23/Secured Overnight Finance Rate			(2,294,913)	(2,166,584)		(3,166,487)		(2,166,584)			91,768,444		0003
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy .	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/16/2029		8,316,000,000	Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(2,236,112)	(1,910,913)		(2,274,652)		(1,910,913)			86,153,419		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1732458317	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	02/24/2028		8,807,270	Secured Overnight Finance Rate/3 M Euribor			91,619	325,917		378,617		325,917			78,165		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2350605239	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2028		9,427,350	Secured Overnight Finance Rate/3 M Euribor			35,465	623,895		691,792		623,895			88,684		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2274531768	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2029		6,321,870	Secured Overnight Finance Rate/3 M Euribor			24,714	418,377		500,085		418,377			67,349		0003
Currency Swap/Rec:USD 3.05/Pay:EUR 1.95	FX Hedging Strategy .	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	01/20/2029		555,250	3.05/1.95			1,189	37,400		17,549		37,400			5,592		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2289567674	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		6,829,575	Secured Overnight Finance Rate/3 M Euribor			23,252	460,016		507,434		460,016			72,867		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2360086818	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/08/2024	10/25/2030		6,128,640	Secured Overnight Finance Rate/3 M Euribor			14,997	226,566		264,464		226,566			73,921		0003
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028		300,000,000	2.47/Secured Overnight Finance Rate			(10,833,508)	(39,712,226)		(51,135,400)		(17,707,491)			2,782,528		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	12/15/2028		273,875	Secured Overnight Finance Rate/3 M Euribor			4,060	14,950		17,476		14,950			2,725		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/17/2024	04/15/2028		1,063,900	Secured Overnight Finance Rate/3 M Euribor			12,614	28,199		34,862		28,199			9,649		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2387683654	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2024	07/15/2028		1,623,750	Secured Overnight Finance Rate/3 M Euribor			13,480	70,199		69,132		70,199			15,275		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.49/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	04/15/2028		5,953,420	3.49/2.10			38,008	257,067		145,838		257,067			53,996		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2413884680	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027		757,610	Secured Overnight Finance Rate/3M Euribor			6,213	32,620		35,851		32,620			6,326		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		11,958,100	Secured Overnight Finance Rate/3M Euribor			99,427	565,393		625,666		565,393			112,491		0003
Currency Swap/Rec:USD 3.34/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/11/2024	04/15/2028		9,248,000	3.34/2.00			57,227	444,545		250,032		444,545			83,877		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2434356411	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	01/15/2029		3,806,600	Secured Overnight Finance Rate/3M Euribor			32,566	181,648		200,551		181,648			38,274		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1768031004	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2024	07/15/2028		1,745,440	Secured Overnight Finance Rate/3M Euribor			13,357	88,319		91,079		88,319			16,419		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1782800236	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	10/15/2027		1,632,300	Secured Overnight Finance Rate/3M Euribor			12,340	78,749		85,804		78,749			13,630		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1782799636	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2024	04/15/2027		3,916,080	Secured Overnight Finance Rate/3M Euribor			29,220	187,558		202,064		187,558			29,615		0003
Currency Swap/Rec:USD 3.45/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	05/14/2027		687,250	3.45/2.10			3,191	39,937		29,409		39,937			5,287		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		2,209,000	Secured Overnight Finance Rate/3M Euribor			8,569	137,599		161,616		137,599			23,533		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029		4,773,860	Secured Overnight Finance Rate/3M Euribor			16,544	320,347		377,987		320,347			50,934		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G22706AB6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/13/2021	10/07/2031		29,497,500	3.13/1.52			512,268	3,604,985		3,003,619		1,702,522			383,747		0003
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029		17,080,000	2.23/New Zeal Bank Bill 3 Month FRA			(652,019)	3,097,506		1,114,910		1,814,995			171,791		0003
Currency Swap/Rec:EUR 0.37/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/10/2026		600,000,000	0.37/Secured Overnight Finance Rate			(43,083,444)	(90,599,640)		(119,833,506)		(40,860,536)			3,903,633		0003
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031		1,000,000,000	2.64/2.50			(425,838)	(28,192,314)		(23,224,439)		(10,549,915)			12,993,675		0003
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028		250,000,000	2.47/Secured Overnight Finance Rate			(8,594,132)	(24,648,824)		(34,199,610)		(14,756,243)			2,318,774		0003
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	XS2366415110	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033		23,114,000	2.72/1.13			391,338	2,394,431		1,915,811		1,359,895			337,945		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	XS2366415201	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041		4,042,500	3.26/1.63			71,349	409,661		340,844		234,482			81,622		0003
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	XS2366415540	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051		10,748,010	3.79/2.00			210,616	1,107,935		1,260,538		629,463			275,663		0003
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027		500,000,000	0.83/Secured Overnight Finance Rate			(32,047,638)	(48,789,414)		(74,172,360)		(34,024,750)			3,554,853		0003
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/12/2022	06/15/2027		3,428,400	3.62/1.88			63,576	315,637		292,543		202,182			26,858		0003
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025		17,691,900	8.93/6.50			383,709	82,230		131,729		1,142,497			53,798		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027		5,916,240	Secured Overnight Finance Rate/3 M Euribor			121,295	323,457		371,839		367,745			45,221		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582169	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/19/2023	07/20/2026		16,830,000	Secured Overnight Finance Rate/3 M Euribor			358,642	1,294,491		1,399,957		1,021,513			104,789		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2363582839	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/20/2026		16,815,000	Secured Overnight Finance Rate/3 M Euribor			367,762	1,279,491		1,411,584		1,021,513			104,696		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		439,840	Secured Overnight Finance Rate/3 M Euribor			8,815	25,560		27,444		27,240			3,104		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2023	06/15/2027		1,072,000	Secured Overnight Finance Rate/3 M Euribor			19,753	36,299		45,099		68,101			8,398		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		2,143,200	Secured Overnight Finance Rate/3 M Euribor			39,767	71,799		92,326		136,202			18,425		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2378719954	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		5,894,560	Secured Overnight Finance Rate/3 M Euribor			108,168	94,637		199,262		381,365			68,402		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310127613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027		1,059,000	Secured Overnight Finance Rate/3 M Euribor			19,393	23,299		31,284		68,101			8,009		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413655	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/11/2023	07/15/2028		4,044,211	Secured Overnight Finance Rate/3 M Euribor			76,623	102,749		151,729		259,165			38,044		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		7,640,208	Secured Overnight Finance Rate/3 M Euribor			147,863	183,164		300,917		490,326			79,127		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/03/2023	08/21/2027		2,007,188	Secured Overnight Finance Rate/3 M Euribor			36,299	65,249		78,231		127,689			16,301		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2355094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030		5,355,000	Secured Overnight Finance Rate/3 M Euribor			103,721	176,497		252,030		340,504			60,685		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1712178141	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/17/2024	01/15/2027		7,420,371	Secured Overnight Finance Rate/3 M Euribor			83,656	195,324		220,524		195,324			53,006		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1732458317	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	02/24/2028		4,302,000	Secured Overnight Finance Rate/3 M Euribor			44,752	159,198		184,939		159,198			38,181		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	04/15/2029		8,921,600	Secured Overnight Finance Rate/3 M Euribor			35,109	635,995		754,083		635,995			92,398		0003
Currency Swap/Rec:USD 3.25/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/27/2024	10/15/2026		5,579,050	3.25/2.00			14,746	400,547		322,163		400,547			37,311		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/27/2024	10/15/2029		11,152,000	Secured Overnight Finance Rate/3 M Euribor			45,396	794,994		998,084		794,994			122,059		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028		1,107,700	Secured Overnight Finance Rate/3 M Euribor			4,177	71,999		79,978		71,999			10,785		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2106569366	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/04/2024	10/20/2028		2,347,063	Secured Overnight Finance Rate/3 M Euribor			7,943	146,199		162,219		146,199			22,893		0003
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027		400,000,000	1.75/2.17			(2,627,784)	(28,157,876)		(33,338,493)		(9,073,200)			3,405,073		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/25/2024	04/25/2031		2,387,440	Secured Overnight Finance Rate/3 M Euribor			19,443	109,567		137,573		109,567			30,004		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2862971889	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/25/2024	01/15/2033		13,676,040	Secured Overnight Finance Rate/3 M Euribor			75,812	626,212		810,748		626,212			193,971		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2868166658	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/30/2024	07/15/2032		12,960,000	Secured Overnight Finance Rate/3 M Euribor			75,821	531,593		683,579		531,593			177,964		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848256751	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	04/15/2032		2,809,620	Secured Overnight Finance Rate/3 M Euribor			21,278	138,599		176,472		138,599			37,938		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848257130	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/02/2024	01/15/2033		1,960,200	Secured Overnight Finance Rate/3 M Euribor			15,171	97,055		127,479		97,055			27,802		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,222,625	Secured Overnight Finance Rate/3 M Euribor			25,313	303,047		374,371		303,047			71,781		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2661954359	D1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/06/2024	07/15/2032		1,200,540	Secured Overnight Finance Rate/3 M Euribor			9,576	62,502		80,281		62,502			16,486		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421443	D1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	08/07/2024	01/15/2033		2,731,000	Secured Overnight Finance Rate/3 M Euribor			16,105	140,455		164,410		140,455			38,734		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877599162	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	08/13/2024	01/25/2031		9,856,800	Secured Overnight Finance Rate/3 M Euribor			71,532	538,745		667,264		538,745			121,435		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2878984363	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/13/2024	04/15/2029		2,190,000	Secured Overnight Finance Rate/3 M Euribor			13,946	118,599		142,422		118,599			22,681		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239165	D1	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		5,161,500	Secured Overnight Finance Rate/3 M Euribor			26,600	345,492		402,371		345,492			72,051		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2864521328	D1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		7,040,859	Secured Overnight Finance Rate/3 M Euribor			29,579	484,874		608,741		484,874			98,286		0003
Currency Swap/Rec:USD 6.62/Pay:EUR 5.25	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/21/2024	10/15/2032		4,449,600	6.62/5.25			13,676	306,798		152,705		306,798			62,113		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		8,931,870	Secured Overnight Finance Rate/3 M Euribor			43,513	542,695		666,976		542,695			124,683		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency	Barclays PLC ... G5GSEF7VJP5I7OUK5573	09/30/2024	10/15/2032		17,190,630	Secured Overnight Finance Rate/3 M Euribor			48,130	1,251,198		1,441,664		1,251,198			239,970		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	Secured Overnight Finance Rate/3 M Euribor			17,326	579,120		753,927		579,120			163,053		0003
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	10/15/2024	01/26/2033		2,835,300	6.62/5.00			3,706	142,478		77,206		142,478			40,289		0003
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA@7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/07/2017	06/27/2029		11,264,000	4.10/2.21			222,902	906,994		864,263		681,009			119,345		0003
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		4,287,300	4.46/3.02			75,233	532,184		898,691		68,098			61,405		0003
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	Citibank NA ... E57ODZWZ7FF32TWEFA76	08/16/2018	12/13/2030		9,879,000	4.27/New Zeal Bank Bill 3 Month FRA			(247,142)	1,489,504		767,970		1,088,997			120,522		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BAN0TS9A8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		13,035,000	4.23/2.92			176,349	517,946		2,075,212		226,994			230,895		0003
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/15/2018	08/30/2030		12,682,000	4.80/3.29			192,216	164,946		1,056,959		226,994			150,934		0003
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/03/2017	08/05/2027		1,768,006	5.08/2.75			47,498	49,124		(60,716)		132,171			14,239		0003
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2017	08/05/2027		1,768,006	5.10/2.75			47,813	49,124		(60,219)		132,171			14,239		0003
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		1,002,316	4.91/1.16	(1,968)		40,603	287,259		298,320		82,928			12,069		0003
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2039		5,027,422	4.57/1.39			180,235	1,531,586		1,526,336		405,426			95,389		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1908338103	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	07/18/2028		2,763,500	Secured Overnight Finance Rate/3M Euribor			52,790	174,249		206,873		170,252			26,027		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2062960039	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	06/15/2028		1,314,840	Secured Overnight Finance Rate/3M Euribor			18,992	71,999		77,501		71,999			12,224		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/08/2024	12/15/2028		5,477,500	Secured Overnight Finance Rate/3M Euribor			81,161	298,997		349,521		298,997			54,493		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	04/17/2024	04/15/2028		1,063,900	Secured Overnight Finance Rate/3M Euribor			12,687	28,199		34,862		28,199			9,649		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		12,016,400	Secured Overnight Finance Rate/3M Euribor			85,327	623,693		662,692		623,693			110,338		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905507930	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/01/2024	04/20/2033		5,438,000	Secured Overnight Finance Rate/3M Euribor			6,547	259,497		333,772		259,497			78,366		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2905508151	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/01/2024	10/20/2033		5,435,000	Secured Overnight Finance Rate/3M Euribor			6,847	256,497		351,525		256,497			80,652		0003
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L96198AA7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2032		7,630,350	2.77/1.45			110,453	898,296		592,807		442,656			106,776		0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			89,555	682,997		451,966		340,504			96,461		0003
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			96,970	688,497		472,526		340,504			116,746		0003
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025		265,000,000	0.85/2.10			(3,580,339)	2,174,937		8,768,587		(23,051,461)			1,174,925		0003
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2020	01/21/2036		39,180,000	3.68/2.93			331,472	1,628,837		3,655,242		680,982			651,585		0003
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		21,042,000	2.78/1.37			317,647	2,399,389		1,676,446		1,225,816			259,587		0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031		11,697,000	3.07/1.62			182,385	1,339,994		990,745		681,009			143,520		0003
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2020	01/07/2033		17,547,000	3.16/1.65			284,253	2,011,491		1,539,200		1,021,513			248,534		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	11/13/2020	12/08/2035		11,824,000	4.14/2.55			214,912	1,466,994		1,234,465		681,009			195,565		0003
Currency Swap/Rec:EUR 2.30/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2025		30,000,000	2.30/Secured Overnight Finance Rate			(2,243,707)	(4,118,982)		(5,064,976)		(2,043,027)			147,305		0003
Currency Swap/Rec:EUR 2.86/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030		25,000,000	2.86/Secured Overnight Finance Rate			(1,829,037)	(3,432,485)		(7,619,255)		(1,702,522)			305,346		0003
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm	2IGI19DL770X0HC3ZE78	11/04/2021	06/29/2028		4,625,600	4.82/3.10			88,149	484,349		443,771		273,064			43,243		0003
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028		6,360,750	6.05/4.25			134,120	701,668		638,399		389,674			61,164		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1869413572	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028		529,825	Secured Overnight Finance Rate/3M Euribor			9,937	11,975		17,347		34,050			4,620		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236112	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	10/10/2023	04/15/2028		12,233,760	Secured Overnight Finance Rate/3M Euribor			232,056	271,418		414,672		786,565			110,957		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1843456176	D1	Currency	Bank of Montreal	549300I47C63MPGNXE075	10/10/2023	07/20/2028		3,179,400	Secured Overnight Finance Rate/3M Euribor			60,236	72,298		114,534		204,303			29,967		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294716357	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028		2,117,000	Secured Overnight Finance Rate/3M Euribor			39,430	45,599		61,091		136,202			19,264		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J857QP30	10/20/2023	10/23/2027		2,118,000	Secured Overnight Finance Rate/3M Euribor			38,491	46,599		62,520		136,202			17,755		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1904642292	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/27/2023	01/14/2028		1,111,500	Secured Overnight Finance Rate/3M Euribor			21,125	75,799		85,466		68,101			9,687		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1701395938	D1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NUHU748	04/16/2024	04/12/2027		1,703,520	Secured Overnight Finance Rate/3M Euribor			19,713	46,399		52,120		46,399			12,860		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1730939003	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	04/16/2024	04/26/2028		2,127,200	Secured Overnight Finance Rate/3M Euribor			25,814	55,799		69,669		55,799			19,381		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2106570703	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	08/29/2024	04/20/2029		3,323,100	Secured Overnight Finance Rate/3M Euribor			11,423	215,998		248,378		215,998			34,471		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2941197100	D1	Currency	Bank of Montreal	549300I47C63MPGNXE075	11/14/2024	01/15/2033		5,274,500	Secured Overnight Finance Rate/3M Euribor			2,993	95,997		95,621		95,997			74,810		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,276,500	Secured Overnight Finance Rate/3 M Euribor			3,028	97,997		105,159		97,997			77,109		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		5,271,000	Secured Overnight Finance Rate/3 M Euribor			3,187	92,497		90,091		92,497			78,157		0003
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		9,298,150	3.45/1.38			193,035	494,695		584,918		578,858			120,793		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1712176798	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/19/2024	07/15/2027		3,200,100	Secured Overnight Finance Rate/3 M Euribor			37,933	92,998		108,861		92,998			25,485		0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/30/2024	10/15/2028		2,215,400	3.08/1.90			5,502	143,999		78,562		143,999			21,570		0003
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	09/03/2024	10/15/2028		2,210,000	3.06/1.90			5,426	138,599		72,944		138,599			21,517		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125925011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029		4,972,500	Secured Overnight Finance Rate/3 M Euribor			18,900	311,847		354,316		311,847			51,498		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		3,313,500	Secured Overnight Finance Rate/3 M Euribor			12,853	206,398		242,424		206,398			35,300		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/06/2024	02/22/2029		3,335,080	Secured Overnight Finance Rate/3 M Euribor			6,757	217,621		245,213		217,621			33,962		0003
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2028		9,102,225	2.77/1.65			21,483	557,695		277,772		557,695			88,622		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296333250	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/10/2024	04/15/2029		8,545,150	Secured Overnight Finance Rate/3 M Euribor			32,220	518,470		583,900		518,470			88,499		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296333508	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/10/2024	10/15/2029		3,666,145	Secured Overnight Finance Rate/3 M Euribor			14,125	222,441		260,565		222,441			40,126		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/11/2024	07/15/2029		8,809,600	Secured Overnight Finance Rate/3 M Euribor			33,599	523,995		605,350		523,995			93,851		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	04/15/2030		8,807,200	Secured Overnight Finance Rate/3 M Euribor		(802,642)	34,487	521,595		628,187		521,595			101,287		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2863282880	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	10/15/2033		1,556,520	Secured Overnight Finance Rate/3 M Euribor			7,840	106,005		128,102		106,005			23,080		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2917066735	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2024	01/14/2034		3,525,925	Secured Overnight Finance Rate/3 M Euribor			8,849	159,898		206,864		159,898			53,018		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		5,402,000	Secured Overnight Finance Rate/3 M Euribor			6,654	223,497		296,005		223,497			78,677		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		6,481,800	Secured Overnight Finance Rate/3 M Euribor			8,339	267,596		372,085		267,596			95,796		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2929409634	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2024	05/20/2033		6,382,620	Secured Overnight Finance Rate/3 M Euribor			14,122	271,986		351,018		271,986			92,433		0003
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2030		2,860,000	4.31/2.90			49,159	356,589		520,819		45,399			32,618		0003
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		2,859,000	4.62/3.11			52,577	355,589		747,675		45,399			51,958		0003
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BAN0MP4R9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		7,069,500	4.08/2.61			122,641	810,973		1,619,964		113,497			119,848		0003
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		7,617,180	4.45/4.12			36,515	727,111		208,179		583,949			159,356		0003
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		3,375,739	4.10/3.75			17,242	322,002		137,592		255,576			48,486		0003
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		6,577,500	4.20/2.74			101,846	318,973		756,210		113,497			78,810		0003
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030		9,208,500	4.20/2.74			142,584	446,562		1,058,695		158,896			110,334		0003
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	BAN0R1P29	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/21/2018	12/30/2028		3,523,500	4.68/2.06			97,839	416,398		493,439		204,303			35,235		0003
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		6,600,500	4.67/3.21			102,791	341,973		1,002,416		113,497			99,188		0003
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66558AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		7,934,400	4.40/2.97			121,025	424,167		963,479		136,196			97,420		0003
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		9,020,848	4.91/1.16	(17,716)		365,424	2,585,330		2,684,883		746,352			108,625		0003
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		206,686	1,402,195		1,669,760		405,426			90,995		0003
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BAN0RGTX4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		5,701,500	4.29/1.83			145,228	522,997		675,800		340,504			70,226		0003
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034		10,264,000	4.32/2.89			147,289	250,356		1,250,317		181,595			155,823		0003
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2039		10,256,000	4.49/2.99			154,440	242,356		1,818,477		181,595			193,387		0003
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		7,434,944	4.29/3.88			26,253	477,455		12,965		590,250			128,821		0003
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		11,152,416	4.34/3.94			38,056	716,182		(44,804)		885,375			208,704		0003
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		17,081,919	4.40/2.37			365,615	1,411,632		1,704,152		1,019,287			423,571		0003
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		8,549,572	4.52/2.50			182,512	706,528		839,048		510,257			211,999		0003
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,066,360	4.27/2.22			23,030	88,123		112,570		63,616			26,442		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BAN0THL42	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/28/2019	04/24/2029		11,221,000	5.13/2.70			286,592	863,994		1,057,067		681,009			116,545		0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/03/2019	08/12/2031		22,570,000	3.96/1.70			524,096	1,855,988		2,275,478		1,362,018			290,278		0003
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2029		5,577,000	3.98/1.55			137,713	398,497		500,516		340,504			60,339		0003
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040		1,213,800	3.91/2.76			12,009	(37,905)		119,223		22,699			23,544		0003
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045		12,142,000	4.15/2.89			131,956	(375,054)		1,742,714		226,994			271,875		0003
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2050		18,204,000	3.97/2.79			184,435	(571,582)		1,891,117		340,491			455,623		0003
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			47,865	128,599		151,043		136,202			28,586		0003
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2049		3,300,000	4.11/1.88			75,453	192,898		449,336		204,303			82,115		0003
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYV0SX5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/27/2019	10/30/2025		1,724,660	9.01/8.00			17,550	(27,488)		(9,971)		33,770			7,857		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/27/2019	09/29/2025		2,186,400	6.97/4.38			58,560	119,155		125,479		137,061			9,437		0003
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		4,527,705	3.43/2.55			41,847	102,505		331,242		78,906			87,703		0003
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		7,680,000	4.20/3.02			92,217	169,767		1,501,347		136,196			195,864		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		3,330,000	3.22/1.30			65,373	222,898		249,919		204,303			52,268		0003
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BAN0XLBS6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027		5,397,500	5.64/3.53			114,467	218,997		228,572		340,504			40,450		0003
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031		18,138,000	2.93/1.24			328,893	2,602,491		2,277,654		1,021,513			232,309		0003
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHWM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/15/2021	08/06/2037		11,437,000	3.63/1.88			214,339	1,114,040		1,008,726		699,692			203,031		0003
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/08/2022	07/27/2026		201,625	7.71/6.00			3,022	3,632		2,249		13,019			1,263		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770929591	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	03/03/2028		2,188,800	Secured Overnight Finance Rate/3M Euribor			45,497	117,399		144,288		136,202			19,493		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1890617225	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028		531,050	Secured Overnight Finance Rate/3M Euribor			10,344	13,200		20,426		34,050			5,023		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1890618462	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	07/29/2028		4,244,400	Secured Overnight Finance Rate/3M Euribor			81,564	101,598		143,209		272,404			40,143		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1899143009	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	10/23/2028		4,449,200	Secured Overnight Finance Rate/3M Euribor			90,750	306,398		371,285		272,404			43,444		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		2,654,400	Secured Overnight Finance Rate/3M Euribor			10,026	168,719		182,500		168,719			26,689		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		2,212,000	Secured Overnight Finance Rate/3M Euribor			8,533	140,599		157,689		140,599			22,909		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125925870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029		4,083,320	Secured Overnight Finance Rate/3M Euribor			15,870	251,228		298,673		251,228			43,501		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298981320	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/22/2029		8,830,696	Secured Overnight Finance Rate/3M Euribor			18,207	594,805		671,486		594,805			95,149		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		10,625,000	Secured Overnight Finance Rate/3M Euribor			16,724	267,994		281,158		267,994			150,697		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	07/15/2033		7,434,000	Secured Overnight Finance Rate/3M Euribor			12,061	184,096		227,585		184,096			108,639		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2930114785	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	11/12/2024	10/15/2033		9,558,900	Secured Overnight Finance Rate/3M Euribor			16,180	237,595		312,120		237,595			141,737		0003
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2033		17,380,000	3.25/2.34			192,591	1,733,682		2,563,006		283,743			252,803		0003
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		11,900,000	3.59/1.50			264,381	1,542,994		1,814,697		681,009			199,927		0003
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		6,090,000	3.55/1.84			116,035	911,497		860,209		340,504			123,724		0003
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		6,090,000	3.29/1.56			115,747	911,497		849,184		340,504			127,416		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698058	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2024	06/15/2028		4,338,800	Secured Overnight Finance Rate/3M Euribor			63,495	195,998		233,302		195,998			40,339		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084075386	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	08/28/2024	07/20/2029		3,335,100	Secured Overnight Finance Rate/3M Euribor			11,892	227,998		278,919		227,998			35,583		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	09/06/2024	02/22/2029		2,216,000	Secured Overnight Finance Rate/3M Euribor			4,490	144,599		162,932		144,599			22,566		0003
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/05/2018	03/31/2033		2,025,444	4.10/3.75			10,345	193,201		82,555		153,346			29,092		0003
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BAN0MV199	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		11,215,957	6.06/3.44	(9,820)		354,218	1,286,289		1,870,370		583,013			194,333		0003
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		3,960,300	4.67/3.21			61,674	205,184		601,450		68,098			59,513		0003
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G66558AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		3,967,200	4.40/2.97			60,513	212,084		481,740		68,098			48,710		0003
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		10,023,165	4.91/1.16	(19,684)		406,027	2,872,589		2,983,204		829,280			120,695		0003
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BAN0RGTX4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		1,140,300	4.29/1.83			29,046	104,599		135,160		68,101			14,045		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			13,127	238,727		6,483		295,125			64,411		0003
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		3,717,472	4.34/3.94			12,685	238,727		(14,935)		295,125			69,568		0003
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,202,860	4.40/2.37			68,553	264,681		319,529		191,116			79,419		0003
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		2,137,393	4.52/2.50			45,628	176,632		209,762		127,564			53,000		0003
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049		1,066,360	4.27/2.22			23,030	88,123		112,570		63,616			26,442		0003
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029		8,976,800	5.13/2.70			229,274	691,195		845,653		544,807			93,236		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANOUATM7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031		6,908,000	3.65/3.57			16,863	719,996		711,888		625,006			89,139		0003
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		9,075,173	4.09/1.75			223,785	648,454		942,042		550,026			141,213		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034		2,220,000	3.22/1.30			43,582	148,599		166,613		136,202			34,846		0003
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		6,665,400	3.61/1.70			132,559	447,778		670,340		406,435			166,141		0003
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G4936#AA0	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/20/2020	05/19/2030		3,244,500	3.00/1.10			61,618	137,398		130,206		204,303			37,640		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G4936#AB8	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/20/2020	05/19/2032		3,245,100	3.13/1.25			60,873	137,998		132,345		204,303			44,097		0003
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/04/2021	06/17/2029		4,058,700	3.83/3.38			27,969	316,516		362,420		69,051			42,872		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1712178141	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/17/2024	01/15/2027		2,127,400	Secured Overnight Finance Rate/3 M Euribor			24,129	55,999		63,224		55,999			15,197		0003
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033		2,012,550	3.38/2.75			16,501	138,537		200,207		34,746			29,331		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	Royal Bank of Canada ES71P3U3RHIGC71XBU11	05/09/2023	05/03/2027		1,479,060	Secured Overnight Finance Rate/3 M Euribor			30,324	80,864		92,960		91,936			11,305		0003
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/14/2019	06/25/2034		6,396,077	4.41/3.29			73,828	43,618		421,597		122,606			98,506		0003
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		3,654,000	3.55/1.84			69,621	546,898		516,126		204,303			74,235		0003
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		3,654,000	3.29/1.56			69,448	546,898		509,511		204,303			76,450		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		1,105,100	Secured Overnight Finance Rate/3 M Euribor			4,191	69,399		78,601		69,399			11,111		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,214,950	Secured Overnight Finance Rate/3 M Euribor			4,713	75,679		88,889		75,679			12,943		0003
Currency Swap/Rec:USD 3.03/Pay:GBP 2.31	G1591#AU6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2025		6,420,750	3.03/2.31	(981,694)		39,313	(174,310)		(145,223)		455,529			12,000		0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026		6,744,000	3.07/1.12	(587,502)		133,946	390,057		508,190		677,878			44,336		0003
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026		13,912,560	3.39/2.62	(2,145,682)		102,907	(794,877)		(1,357)		1,263,265			94,878		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026		6,582,600	3.53/2.62	(879,877)		56,339	(290,318)		84,378		537,692			46,033		0003
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027		5,197,750	3.22/2.52	(875,613)		30,483	(377,440)		(32,477)		521,225			38,016		0003
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G55608AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2018	08/17/2027		12,468,750	4.50/3.23	(576,768)		169,393	385,130		959,964		509,606			101,055		0003
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/13/2027		6,396,540	4.00/1.96	(578,431)		133,800	295,546		488,562		685,258			52,566		0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/01/2018	10/31/2027		11,288,000	4.05/2.96	(450,476)		138,893	492,695		971,986		426,840			94,995		0003
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/23/2028		4,158,800	3.19/1.31	(369,952)		80,065	174,194		301,822		458,685			40,168		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	02/27/2029		5,850,280	4.18/3.04	(569,130)		64,699	(166,629)		342,638		432,092			59,673		0003
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/26/2027		8,533,760	3.53/4.30	(497,630)		(19,223)	1,381,683		1,346,561		957,849			68,365		0003
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100G#1	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	06/01/2018	11/23/2028		28,705,250	3.32/2.59	(5,110,141)		185,947	(2,959,373)		30,697		3,425,627			283,392		0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	06/01/2018	12/08/2028		5,290,000	3.96/1.83	(791,573)		110,950	(242,203)		135,897		789,817			52,500		0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	10/31/2029		11,288,000	4.17/3.07	(501,249)		141,184	404,190		1,138,045		493,242			124,112		0003
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042		11,425,769	4.45/4.12			54,772	1,090,667		312,269		875,923			239,034		0003
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BANOMV199	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036		3,706,691	6.06/3.44	(34,390)		115,817	397,298		591,495		197,181			64,224		0003
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/11/2018	10/18/2038		4,898,032	5.51/1.75	(11,805)		206,686	1,402,195		1,669,760		405,426			90,995		0003
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	XS1843448744	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030		5,655,000	5.74/3.00			161,655	474,747		668,983		339,947			67,156		0003
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2036		3,717,472	4.29/3.88			13,127	238,727		6,483		295,125			64,411		0003
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,202,860	4.40/2.37			68,553	264,681		319,529		191,116			79,419		0003
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		2,137,393	4.52/2.50			45,628	176,632		209,762		127,564			53,000		0003
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/26/2019	07/30/2049		1,066,360	4.27/2.22			23,030	88,123		112,570		63,616			26,442		0003
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/28/2019	04/24/2029		5,610,500	5.13/2.70			143,296	431,997		528,533		340,504			58,273		0003
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BANOTS9A8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/17/2019	07/17/2037		6,517,500	4.23/2.92			88,174	258,973		1,037,606		113,497			115,448		0003
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031		9,134,923	4.00/0.90			308,866	2,778,856		2,546,643		737,138			115,499		0003
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/22/2019	06/05/2034		4,464,000	3.77/1.64			96,711	321,198		422,207		272,404			68,551		0003
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	BANOUATN5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/30/2019	08/28/2034		3,455,000	3.75/3.75			6,104	360,998		410,306		312,503			53,700		0003
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/14/2031		5,008,505	3.75/1.15			146,922	1,639,790		1,361,996		390,683			64,442		0003
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/05/2019	08/12/2039		2,079,002	4.30/1.51			67,084	680,667		574,174		162,170			39,749		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/24/2019	11/06/2034		2,220,000	3.22/1.30			43,582	148,599		166,613		136,202			34,846		0003
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		3,332,700	3.61/1.70			66,280	223,889		335,170		203,217			83,071		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	02/06/2020	10/31/2027		664,000	4.05/2.96	(20,796)		8,170	29,710		57,176		24,397			5,588		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	02/07/2020	02/27/2029		508,720	4.18/3.04	7,978		5,626	12,057		29,795		3,662			5,189		0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/06/2020	10/31/2029		664,000	4.17/3.07	(23,045)		8,305	25,418		66,944		27,472			7,301		0003
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			20,213	49,299		45,774		68,101			14,730		0003
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		2,602,400	3.00/2.19			23,092	98,989		204,157		45,399			35,331		0003
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The	KD3XUN7O6T14HNAYLU02	10/25/2021	09/20/2032		4,270,826	2.45/12.25			(480,940)	403,555		224,196		1,086,791			59,355		0003
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026		1,167,000	3.25/1.75			19,142	133,255		116,634		68,567			8,184		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309455512	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	11/03/2023	05/21/2028		1,070,500	Secured Overnight Finance Rate/3 M Euribor			19,778	34,799		46,064		68,101			9,854		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1J857QP30	10/29/2021	12/19/2026		1,163,200	3.22/1.75			18,569	129,329		112,381		68,574			8,157		0003
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2791003796	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	03/27/2024	04/15/2032		4,325,600	7.48/5.65			52,094	182,798		141,654		182,798			58,408		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1782799636	D1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	07/22/2024	04/15/2027		979,020	Secured Overnight Finance Rate/3 M Euribor			7,182	46,889		50,516		46,889			7,404		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181409	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/30/2024	04/15/2029		5,532,500	Secured Overnight Finance Rate/3 M Euribor			21,526	353,997		416,362		353,997			57,298		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC	OV6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		3,260,580	Secured Overnight Finance Rate/3 M Euribor			61,039	47,658		103,237		203,876			37,537		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		2,652,850	Secured Overnight Finance Rate/3 M Euribor			51,358	63,599		104,485		170,252			27,475		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2414936521	D1	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		3,242,750	Secured Overnight Finance Rate/3 M Euribor			24,429	161,468		192,791		161,468			37,390		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877522701	D1	Currency	Bank of Montreal	549300I47C63MPGNXE075	08/13/2024	04/25/2030		5,475,000	Secured Overnight Finance Rate/3 M Euribor			38,690	298,035		356,391		298,035			63,128		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		1,813,620	Secured Overnight Finance Rate/3 M Euribor			31,509	84,000		105,716		84,000			19,321		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1680961353	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027		541,400	Secured Overnight Finance Rate/3 M Euribor			7,286	23,550		24,345		23,550			3,982		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2326514150	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027		1,449,210	Secured Overnight Finance Rate/3 M Euribor			18,648	61,371		69,813		61,371			12,101		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/22/2024	03/20/2029		1,419,846	Secured Overnight Finance Rate/3 M Euribor			19,527	61,007		72,967		61,007			14,582		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1767787689	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/09/2024	11/16/2026		1,615,050	Secured Overnight Finance Rate/3 M Euribor			16,583	61,499		64,903		61,499			11,063		0003
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/09/2024	07/15/2028		1,555,409	3.48/2.10			9,851	67,107		35,047		67,107			14,632		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028		543,550	Secured Overnight Finance Rate/3 M Euribor			4,520	25,700		28,439		25,700			5,113		0003
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028		818,700	3.52/2.20			4,174	41,925		23,959		41,925			7,518		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		755,425	Secured Overnight Finance Rate/3 M Euribor			15,139	43,899		47,136		46,785			5,331		0003
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026		1,763,621	3.15/1.80			24,453	103,393		79,002		109,166			12,445		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2028		1,321,250	Secured Overnight Finance Rate/3 M Euribor			24,614	26,624		40,558		85,126			11,983		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861235817	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/10/2023	04/15/2027		1,580,215	Secured Overnight Finance Rate/3 M Euribor			28,919	31,843		42,613		101,811			11,950		0003
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/11/2023	04/15/2028		2,125,000	3.90/2.35			31,968	53,599		20,631		136,202			19,273		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310759332	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028		1,058,500	Secured Overnight Finance Rate/3 M Euribor			19,197	22,799		29,131		68,101			9,250		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F8T4	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026		820,648	Secured Overnight Finance Rate/3 M Euribor			14,757	17,980		21,339		52,778			5,513		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	07/15/2027		556,150	Secured Overnight Finance Rate/3 M Euribor			10,118	38,300		42,171		34,050			4,429		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663002159	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		1,322,685	Secured Overnight Finance Rate/3 M Euribor			23,078	90,201		91,654		81,040			8,214		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663006655	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026		694,688	Secured Overnight Finance Rate/3 M Euribor			12,121	47,375		48,137		42,563			4,314		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027		1,607,400	3.68/2.00			23,475	53,849		41,170		53,849			12,372		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1692040634	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/15/2024	11/18/2026		1,134,864	Secured Overnight Finance Rate/3M Euribor			16,910	42,199		46,410		42,199			7,785		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1693023084	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027		537,900	Secured Overnight Finance Rate/3M Euribor			8,271	20,050		20,883		20,050			3,881		0003
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS1693023597	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/15/2024	01/30/2027		1,678,560	3.71/2.05			23,290	62,867		48,914		62,867			12,111		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,408,238	Secured Overnight Finance Rate/3M Euribor			4,745	87,719		97,060		87,719			13,736		0003
Currency Swap/Rec:USD 3.38/Pay:EUR 1.80	XS2057852217	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/30/2024	12/28/2026		2,710,000	3.38/1.80			39,317	112,480		93,666		112,480			19,123		0003
Currency Swap/Rec:USD 3.57/Pay:EUR 2.05	XS2393318311	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	04/17/2029		1,083,800	3.57/2.05			15,125	42,421		29,606		42,421			11,232		0003
Currency Swap/Rec:USD 4.59/Pay:EUR 3.00	XS1864913196	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	08/15/2027		4,877,100	4.59/3.00			71,083	203,393		166,160		203,393			39,486		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2441621773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/31/2024	01/15/2030		3,801,000	Secured Overnight Finance Rate/3M Euribor			66,271	173,816		228,592		173,816			42,682		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		5,649,280	Secured Overnight Finance Rate/3M Euribor			98,409	260,716		318,465		260,716			55,003		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	07/15/2029		3,095,100	Secured Overnight Finance Rate/3M Euribor			53,561	141,948		180,414		141,948			32,973		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2314651972	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/02/2024	12/15/2028		5,821,200	Secured Overnight Finance Rate/3M Euribor			94,518	227,031		284,846		227,031			57,912		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459520586	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/02/2024	01/20/2030		2,156,600	Secured Overnight Finance Rate/3M Euribor			36,599	85,702		113,796		85,702			24,250		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2756960725	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/05/2024	04/15/2032		8,582,400	Secured Overnight Finance Rate/3M Euribor			133,713	296,795		454,739		296,795			115,887		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2756961376	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/05/2024	01/15/2033		8,151,760	Secured Overnight Finance Rate/3M Euribor			130,597	280,435		456,824		280,435			115,618		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262193	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/06/2024	05/26/2032		12,663,760	Secured Overnight Finance Rate/3M Euribor			195,927	442,493		697,494		442,493			172,310		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262276	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/06/2024	11/26/2032		15,023,400	Secured Overnight Finance Rate/3M Euribor			245,260	523,592		881,758		523,592			211,259		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719261898	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2024	11/26/2031		30,044,000	Secured Overnight Finance Rate/3M Euribor			456,094	1,044,383		1,577,544		1,044,383			394,791		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2760075999	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2024	07/18/2032		6,890,240	Secured Overnight Finance Rate/3M Euribor			104,484	261,756		407,901		261,756			94,667		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2760076294	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/08/2024	04/18/2033		8,610,400	Secured Overnight Finance Rate/3M Euribor			138,267	324,795		544,521		324,795			124,042		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2303851062	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	04/28/2029		5,380,000	Secured Overnight Finance Rate/3M Euribor			91,809	199,941		250,421		199,941			55,950		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2262819084	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	01/16/2029		2,156,000	Secured Overnight Finance Rate/3M Euribor			37,003	85,123		112,697		85,123			21,685		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	BZ3GCF8	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	04/16/2028		2,910,600	Secured Overnight Finance Rate/3M Euribor			48,542	113,846		142,147		113,846			26,409		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2390490287	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2024	01/15/2031		4,474,530	Secured Overnight Finance Rate/3M Euribor			78,112	174,118		253,414		174,118			55,001		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		2,602,800	Secured Overnight Finance Rate/3M Euribor			38,986	117,119		138,296		117,119			25,065		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2326523730	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028		1,081,600	Secured Overnight Finance Rate/3M Euribor			14,550	45,899		56,982		45,899			10,531		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2777378501	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	10/20/2032		10,804,860	Secured Overnight Finance Rate/3M Euribor			151,399	551,424		760,142		551,424			150,961		0003
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2777378766	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		3,599,310	7.50/5.75			45,887	181,498		134,136		181,498			50,288		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2777378923	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	04/20/2033		7,639,800	Secured Overnight Finance Rate/3M Euribor			109,503	389,896		557,852		389,896			110,096		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650265	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032		9,145,080	Secured Overnight Finance Rate/3M Euribor			139,199	445,195		611,400		445,195			123,485		0003
Currency Swap/Rec:USD 7.45/Pay:EUR 5.65	XS2783650349	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032		3,266,100	7.45/5.65			45,699	158,998		125,512		158,998			44,102		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650695	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/18/2024	04/15/2033		3,375,280	Secured Overnight Finance Rate/3M Euribor			55,891	164,608		256,515		164,608			48,600		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/18/2024	10/15/2032		5,879,520	Secured Overnight Finance Rate/3M Euribor			92,141	286,737		413,835		286,737			82,074		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2406902259	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/21/2024	04/15/2029		1,040,473	Secured Overnight Finance Rate/3M Euribor			15,275	51,378		60,190		51,378			10,776		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2420714177	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/25/2024	04/18/2030		1,083,200	Secured Overnight Finance Rate/3M Euribor			15,561	46,842		60,525		46,842			12,467		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2310129585	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/25/2024	10/15/2028		2,167,400	Secured Overnight Finance Rate/3M Euribor			31,532	96,949		116,475		96,949			21,102		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2791003440	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/27/2024	04/15/2032		5,192,160	Secured Overnight Finance Rate/3M Euribor			67,323	220,797		310,103		220,797			70,109		0003
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2791003796	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	04/15/2032		6,488,400	7.48/5.65			78,141	274,196		212,480		274,196			87,612		0003
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2795694749	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		10,943,100	7.48/5.65			124,401	456,631		270,621		456,631			147,902		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2793125381	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		1,891,400	Secured Overnight Finance Rate/3M Euribor			24,960	76,653		107,827		76,653			25,563		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2409272411	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	07/15/2029		3,234,600	Secured Overnight Finance Rate/3M Euribor			43,246	127,921		145,545		127,921			34,459		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2393698399	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/03/2024	05/04/2029		1,223,757	Secured Overnight Finance Rate/3M Euribor			16,228	48,338		58,616		48,338			12,751		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2370603776	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/03/2024	04/15/2029		1,078,200	Secured Overnight Finance Rate/3M Euribor			14,399	42,435		51,362		42,435			11,167		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2393698399	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/04/2024	05/04/2029		3,261,900	Secured Overnight Finance Rate/3M Euribor			44,130	155,123		184,847		155,123			33,987		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2389541934	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6OX2D1J857QP30	04/05/2024	04/20/2029		3,245,400	Secured Overnight Finance Rate/3M Euribor			42,552	138,598		163,001		138,598			33,665		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2418763228	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/09/2024	10/15/2028		3,156,360	Secured Overnight Finance Rate/3M Euribor			43,506	154,144		177,885		154,144			30,731		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2400777285	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/09/2024	01/15/2030		2,176,200	Secured Overnight Finance Rate/3 M Euribor			30,209	104,794		129,399		104,794			24,437		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2369735142	D1	Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	04/09/2024	10/15/2029		2,176,200	Secured Overnight Finance Rate/3 M Euribor			30,198	105,349		122,614		105,349			23,819		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2325162910	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	01/15/2030		1,088,000	Secured Overnight Finance Rate/3 M Euribor			15,699	52,863		67,588		52,863			12,217		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	01/16/2029		1,075,300	Secured Overnight Finance Rate/3 M Euribor			14,670	40,398		51,960		40,398			10,815		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2401572503	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/10/2024	05/20/2029		1,074,800	Secured Overnight Finance Rate/3 M Euribor			13,743	39,138		48,328		39,138			11,255		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2423745335	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	07/20/2029		4,301,200	Secured Overnight Finance Rate/3 M Euribor			56,245	158,666		198,265		158,666			45,891		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2401708172	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/10/2024	02/20/2030		2,149,600	Secured Overnight Finance Rate/3 M Euribor			27,797	78,324		100,648		78,324			24,373		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2388492337	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/11/2024	01/15/2029		3,538,260	Secured Overnight Finance Rate/3 M Euribor			44,810	119,692		146,067		119,692			35,576		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2766728435	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	05/21/2031		2,125,200	Secured Overnight Finance Rate/3 M Euribor			28,645	54,796		77,169		54,796			26,859		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466480	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/12/2024	05/15/2029		2,125,400	Secured Overnight Finance Rate/3 M Euribor			27,628	54,579		75,106		54,579			22,222		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2776628922	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		12,643,750	Secured Overnight Finance Rate/3 M Euribor			168,599	318,913		537,748		318,913			179,329		0003
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2801340402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		5,583,638	7.82/5.70			76,099	146,209		185,533		146,209			79,194		0003
Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2801329934	D1	Currency	Bank of America NA B4TYDEB6GKMZ0031MB27	04/18/2024	04/15/2032		6,816,640	7.76/5.70			77,792	188,156		183,911		188,156			92,045		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637256	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	11/09/2032		11,521,440	Secured Overnight Finance Rate/3 M Euribor			148,874	335,874		501,325		335,874			161,537		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799637413	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	05/09/2033		9,775,552	Secured Overnight Finance Rate/3M Euribor			134,199	288,535		510,165		288,535			141,314		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2799636878	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032		20,903,400	Secured Overnight Finance Rate/3M Euribor			266,010	603,668		956,629		603,668			283,526		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		8,554,400	Secured Overnight Finance Rate/3M Euribor			105,403	268,795		419,221		268,795			116,158		0003
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		6,842,240	7.85/5.85			86,831	213,756		198,316		213,756			92,909		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		5,133,600	Secured Overnight Finance Rate/3M Euribor			65,229	162,237		248,615		162,237			72,051		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		13,689,600	Secured Overnight Finance Rate/3M Euribor			184,062	432,632		710,872		432,632			195,185		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806451766	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/26/2024	01/15/2033		1,714,240	Secured Overnight Finance Rate/3M Euribor			19,066	57,119		82,628		57,119			24,313		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/26/2024	07/15/2032		2,785,380	Secured Overnight Finance Rate/3M Euribor			30,149	92,558		136,391		92,558			38,248		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806451170	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/26/2024	07/15/2033		3,080,160	Secured Overnight Finance Rate/3M Euribor			36,382	97,342		167,543		97,342			45,013		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033		4,192,440	Secured Overnight Finance Rate/3M Euribor			49,711	132,494		213,142		132,494			59,513		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2368817255	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/26/2024	10/18/2029		2,940,850	Secured Overnight Finance Rate/3M Euribor			35,954	91,650		122,577		91,650			32,215		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/26/2024	01/22/2030		3,144,036	Secured Overnight Finance Rate/3M Euribor			38,674	97,896		133,685		97,896			35,372		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804516149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	01/20/2034		2,420,008	Secured Overnight Finance Rate/3M Euribor			31,207	79,325		142,491		79,325			36,421		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804516065	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	07/20/2033		1,948,856	Secured Overnight Finance Rate/3M Euribor			23,821	63,881		105,873		63,881			28,503		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032		12,840,000	Secured Overnight Finance Rate/3M Euribor			143,606	411,593		623,149		411,593			174,675		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.72/Pay:EUR 5.65	XS2801952602	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032		2,354,000	7.72/5.65			26,761	75,459		82,881		75,459			32,024		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951547	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	11/25/2032		6,420,600	Secured Overnight Finance Rate/3 M Euribor			73,845	206,396		331,084		206,396			90,271		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	05/25/2033		6,634,620	Secured Overnight Finance Rate/3 M Euribor			80,327	213,276		371,644		213,276			96,160		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972216	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	11/15/2032		11,532,240	Secured Overnight Finance Rate/3 M Euribor			131,710	346,674		554,872		346,674			161,857		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972489	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/15/2033		11,105,120	Secured Overnight Finance Rate/3 M Euribor			133,828	333,834		576,963		333,834			160,692		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		12,323,400	Secured Overnight Finance Rate/3 M Euribor			130,707	516,413		678,105		516,413			169,222		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	07/15/2033		9,733,500	Secured Overnight Finance Rate/3 M Euribor			111,630	412,195		576,101		412,195			142,243		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		2,811,900	Secured Overnight Finance Rate/3 M Euribor			30,650	119,078		173,715		119,078			39,882		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907228	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		8,346,800	Secured Overnight Finance Rate/3 M Euribor			94,783	371,905		507,542		371,905			114,616		0003
Currency Swap/Rec:USD 7.46/Pay:EUR 5.65	XS2817907574	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,710,000	7.46/5.65			28,549	120,749		92,199		120,749			37,213		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		7,584,500	Secured Overnight Finance Rate/3 M Euribor			88,046	334,596		428,211		334,596			105,875		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/18/2030		5,913,024	Secured Overnight Finance Rate/3 M Euribor			53,633	196,987		243,272		196,987			68,055		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		3,374,280	Secured Overnight Finance Rate/3 M Euribor			29,603	113,538		134,897		113,538			34,946		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	01/15/2033		9,790,500	Secured Overnight Finance Rate/3 M Euribor			86,586	313,840		385,186		313,840			138,861		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		9,181,010	Secured Overnight Finance Rate/3 M Euribor			79,610	288,484		352,897		288,484			126,072		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	07/15/2033		9,341,100	Secured Overnight Finance Rate/3 M Euribor			85,458	299,434		379,957		299,434			136,508		0003
Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032		5,453,430	7.05/5.50			37,771	171,357		(32,509)		171,357			74,885		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129100	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		12,978,000	Secured Overnight Finance Rate/3 M Euribor			103,893	549,593		679,622		549,593			178,373		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129522	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2024	01/20/2033		9,736,200	Secured Overnight Finance Rate/3 M Euribor			79,889	414,895		501,519		414,895			138,208		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129878	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/09/2024	07/20/2033		16,879,200	Secured Overnight Finance Rate/3 M Euribor			144,056	722,271		977,036		722,271			246,866		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2418763491	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		2,987,424	Secured Overnight Finance Rate/3 M Euribor			25,584	128,890		151,490		128,890			29,086		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/15/2033		3,626,040	Secured Overnight Finance Rate/3 M Euribor			30,734	156,443		185,497		156,443			52,990		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		18,788,700	Secured Overnight Finance Rate/3 M Euribor			128,469	922,865		1,149,212		922,865			270,760		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854410565	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	10/20/2033		16,342,500	Secured Overnight Finance Rate/3 M Euribor			116,974	806,991		1,071,063		806,991			242,512		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2396623154	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	03/15/2030		4,365,600	Secured Overnight Finance Rate/3 M Euribor			34,424	225,119		262,177		225,119			49,802		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	10/15/2033		10,644,075	Secured Overnight Finance Rate/3 M Euribor			63,444	545,994		692,118		545,994			157,828		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588992	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	05/15/2033		13,860,780	Secured Overnight Finance Rate/3 M Euribor			103,598	707,382		938,097		707,382			200,567		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		13,057,200	Secured Overnight Finance Rate/3 M Euribor			77,461	628,793		772,205		628,793			178,319		0003
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		3,914,280	6.70/5.20			19,898	185,758		51,619		185,758			53,456		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		8,915,860	Secured Overnight Finance Rate/3 M Euribor			54,348	423,115		491,587		423,115			127,720		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		10,880,000	Secured Overnight Finance Rate/3 M Euribor			69,040	522,994		705,819		522,994			160,571		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032		19,582,200	Secured Overnight Finance Rate/3 M Euribor			101,119	939,589		1,191,379		939,589			273,451		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814996	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		9,791,100	Secured Overnight Finance Rate/3 M Euribor			51,890	469,795		607,333		469,795			141,028		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		18,017,640	Secured Overnight Finance Rate/3 M Euribor			119,700	825,010		1,045,864		825,010			251,514		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		4,887,000	6.71/5.20			26,408	226,347		80,285		226,347			68,219		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		14,986,800	Secured Overnight Finance Rate/3 M Euribor			99,922	694,132		886,919		694,132			215,794		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033		15,629,760	Secured Overnight Finance Rate/3 M Euribor			108,249	715,671		910,362		715,671			228,409		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2862971616	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		30,388,400	Secured Overnight Finance Rate/3 M Euribor			166,206	1,388,783		1,774,343		1,388,783			417,287		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2862972002	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		16,172,460	Secured Overnight Finance Rate/3 M Euribor			92,343	740,521		983,534		740,521			236,340		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373315592	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/26/2024	06/20/2030		2,826,200	Secured Overnight Finance Rate/3 M Euribor			20,886	135,101		166,892		135,101			33,053		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2361288140	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/26/2024	07/27/2030		2,851,800	Secured Overnight Finance Rate/3 M Euribor			23,148	133,353		167,027		133,353			33,660		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411228591	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	07/26/2024	07/21/2029		1,087,000	Secured Overnight Finance Rate/3 M Euribor			8,292	51,440		59,901		51,440			11,601		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2866433290	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		7,567,700	Secured Overnight Finance Rate/3 M Euribor			48,681	317,796		400,825		317,796			108,407		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866432995	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/29/2024	09/15/2032		6,920,320	Secured Overnight Finance Rate/3M Euribor			43,549	291,836		374,088		291,836			96,092		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/30/2024	04/20/2029		1,146,072	Secured Overnight Finance Rate/3M Euribor			8,731	48,311		55,889		48,311			11,888		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2308745814	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	10/15/2029		1,113,480	Secured Overnight Finance Rate/3M Euribor			8,641	45,911		56,506		45,911			12,187		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2868167037	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		9,072,000	Secured Overnight Finance Rate/3M Euribor			53,296	372,115		453,066		372,115			128,670		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2868166906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2024	04/15/2033		11,028,240	Secured Overnight Finance Rate/3M Euribor			67,781	464,094		644,534		464,094			158,795		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1823316275	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2028		896,400	Secured Overnight Finance Rate/3M Euribor			6,723	36,769		38,359		36,769			7,816		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1796988118	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/31/2024	10/16/2028		1,887,030	Secured Overnight Finance Rate/3M Euribor			14,327	84,769		98,783		84,769			18,379		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2352783752	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/31/2024	10/15/2029		941,346	Secured Overnight Finance Rate/3M Euribor			7,159	42,539		50,756		42,539			10,303		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1850278489	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/06/2024	04/15/2028		1,954,680	Secured Overnight Finance Rate/3M Euribor			14,188	100,743		111,993		100,743			17,728		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2342229452	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	07/15/2029		2,184,800	Secured Overnight Finance Rate/3M Euribor			16,363	112,733		131,442		112,733			23,275		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/07/2024	10/15/2029		2,185,200	Secured Overnight Finance Rate/3M Euribor			16,003	113,781		131,751		113,781			23,917		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411211191	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		1,362,500	Secured Overnight Finance Rate/3M Euribor			9,809	67,793		80,790		67,793			15,791		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2414936521	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030		1,389,750	Secured Overnight Finance Rate/3M Euribor			10,470	69,200		82,625		69,200			16,024		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626283	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	04/22/2030		3,276,900	Secured Overnight Finance Rate/3M Euribor			23,750	169,798		193,945		169,798			37,754		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2259185036	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	01/15/2029		2,730,250	Secured Overnight Finance Rate/3M Euribor			19,770	142,055		158,164		142,055			27,452		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357233449	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/09/2024	10/15/2029		1,310,640	Secured Overnight Finance Rate/3M Euribor			9,322	67,825		80,178		67,825			14,345		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		1,638,000	Secured Overnight Finance Rate/3M Euribor			12,488	84,870		98,098		84,870			20,586		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1861236039	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	07/15/2028		1,638,600	Secured Overnight Finance Rate/3M Euribor			11,435	85,457		92,026		85,457			15,414		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		1,091,840	Secured Overnight Finance Rate/3M Euribor			7,694	56,352		66,761		56,352			11,950		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877495114	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029		14,238,900	Secured Overnight Finance Rate/3M Euribor			99,667	778,299		898,198		778,299			152,149		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877522701	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/25/2030		8,760,000	Secured Overnight Finance Rate/3M Euribor			61,904	476,856		570,226		476,856			101,004		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2878984108	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/13/2024	01/15/2029		1,642,800	Secured Overnight Finance Rate/3M Euribor			10,457	89,249		102,367		89,249			16,518		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239678	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		2,995,920	Secured Overnight Finance Rate/3M Euribor			15,650	199,528		254,859		199,528			43,138		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239835	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		8,323,275	Secured Overnight Finance Rate/3M Euribor			45,298	555,521		750,714		555,521			123,416		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864521757	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		2,834,325	Secured Overnight Finance Rate/3M Euribor			11,960	193,288		245,560		193,288			40,811		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		7,202,520	Secured Overnight Finance Rate/3M Euribor			31,620	491,180		658,342		491,180			106,797		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294519	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	04/15/2033		2,333,730	Secured Overnight Finance Rate/3M Euribor			13,066	158,759		200,956		158,759			33,603		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/22/2024	07/15/2033		7,010,640	Secured Overnight Finance Rate/3M Euribor			40,732	485,726		603,699		485,726			102,452		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2315798343	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	04/15/2029		2,276,115	Secured Overnight Finance Rate/3M Euribor			8,730	152,929		169,121		152,929			23,573		0003
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029		4,443,600	4.25/3.00			19,810	300,798		170,760		300,798			48,774		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029		920,936	Secured Overnight Finance Rate/3M Euribor			3,530	62,340		71,488		62,340			9,260		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2092260814	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	01/17/2029		555,900	Secured Overnight Finance Rate/3M Euribor			2,039	38,050		43,898		38,050			5,593		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2092261465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		3,082,799	Secured Overnight Finance Rate/3M Euribor			11,655	211,008		256,429		211,008			31,948		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2439756110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/06/2024	01/20/2031		1,108,800	Secured Overnight Finance Rate/3M Euribor			6,405	73,831		87,021		73,831			13,645		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2880781575	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/10/2024	04/15/2033		7,360,523	Secured Overnight Finance Rate/3M Euribor			36,267	447,221		560,640		447,221			105,984		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2880781732	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	10/15/2033		7,281,780	Secured Overnight Finance Rate/3M Euribor			37,102	446,156		588,883		446,156			107,973		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	10/15/2033		4,686,475	Secured Overnight Finance Rate/3M Euribor			19,290	284,747		372,613		284,747			69,490		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	04/15/2033		4,686,475	Secured Overnight Finance Rate/3M Euribor			18,660	284,747		357,573		284,747			67,480		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344626440	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/11/2024	01/22/2031		1,021,914	Secured Overnight Finance Rate/3M Euribor			5,697	61,979		75,325		61,979			12,581		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298990230	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/11/2024	01/15/2029		2,368,870	Secured Overnight Finance Rate/3M Euribor			8,886	142,114		158,332		142,114			23,818		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	Secured Overnight Finance Rate/3M Euribor			33,288	441,739		535,258		441,739			103,753		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		9,437,918	Secured Overnight Finance Rate/3 M Euribor			44,806	582,677		766,276		582,677			140,052		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(22,116)	1,089,891		1,174,427		1,089,891			313,010		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2439756110	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	10/20/2030		4,435,600	Secured Overnight Finance Rate/3 M Euribor			23,858	298,636		325,013		298,636			53,437		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2420714508	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/18/2031		7,763,000	Secured Overnight Finance Rate/3 M Euribor			42,223	518,868		617,158		518,868			97,414		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2417097016	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	04/15/2030		1,080,432	Secured Overnight Finance Rate/3 M Euribor			4,125	74,766		87,057		74,766			12,425		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	06/15/2026		20,012,400	Secured Overnight Finance Rate/3 M Euribor			90,472	1,359,703		1,445,574		1,359,703			120,690		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/19/2024	10/17/2032		2,447,280	Secured Overnight Finance Rate/3 M Euribor			11,575	168,690		205,137		168,690			34,174		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339925773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	Secured Overnight Finance Rate/3 M Euribor			11,963	164,375		186,202		164,375			24,700		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241637	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	09/15/2032		4,456,000	Secured Overnight Finance Rate/3 M Euribor			20,650	314,514		408,405		314,514			61,874		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	Secured Overnight Finance Rate/3 M Euribor			42,094	1,011,593		1,268,252		1,011,593			196,409		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	Secured Overnight Finance Rate/3 M Euribor			5,447	126,449		165,853		126,449			24,911		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/25/2024	01/15/2033		12,871,950	Secured Overnight Finance Rate/3 M Euribor			39,521	961,393		1,200,498		961,393			182,566		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		27,422,850	Secured Overnight Finance Rate/3 M Euribor			82,771	2,048,185		2,510,341		2,048,185			376,564		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2861759459	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029		2,236,800	Secured Overnight Finance Rate/3 M Euribor			10,818	167,366		189,331		167,366			23,829		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2904847741	D1	Currency	Bank of Montreal 549300O47C63MPGNXE075	09/27/2024	10/15/2033		2,576,990	Secured Overnight Finance Rate/3 M Euribor			10,348	189,700		244,220		189,700			38,211		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029		895,280	Secured Overnight Finance Rate/3 M Euribor			3,951	66,903		74,718		66,903			9,465		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395275154	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2024	04/15/2030		4,478,520	Secured Overnight Finance Rate/3 M Euribor			21,817	340,265		389,412		340,265			51,505		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2444281856	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030		1,789,440	Secured Overnight Finance Rate/3 M Euribor			8,837	133,757		152,109		133,757			21,111		0003
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032		6,368,040	6.64/5.25			14,035	464,547		264,553		464,547			88,894		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2405874756	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2024	04/24/2031		1,103,200	Secured Overnight Finance Rate/3 M Euribor			5,233	68,720		84,630		68,720			13,862		0003
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		16,291,500	7.11/6.23			141,768	755,991		(1,177,639)		1,021,513			350,427		0003
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	E5000*AC8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047		27,125,000	7.83/6.84			263,569	1,232,485		(3,871,657)		1,702,522			643,463		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028		1,890,000	Secured Overnight Finance Rate/3 M Euribor			34,013	23,752		37,150		115,421			16,708		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309361967	D1	Currency	Bank of Montreal 549300O47C63MPGNXE075	10/02/2023	04/18/2029		1,574,250	Secured Overnight Finance Rate/3 M Euribor			28,848	19,761		41,493		98,755			16,320		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2080726768	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,888,560	Secured Overnight Finance Rate/3 M Euribor			34,477	21,064		39,430		110,955			17,971		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2698489445	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2023	08/25/2032		8,851,080	Secured Overnight Finance Rate/3 M Euribor			190,704	151,195		405,962		572,048			122,443		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	Bank of Montreal 549300O47C63MPGNXE075	10/06/2023	04/15/2028		1,978,500	Secured Overnight Finance Rate/3 M Euribor			36,426	35,637		57,961		124,938			17,944		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/26/2024	06/17/2029		15,922,950	Secured Overnight Finance Rate/3 M Euribor			68,657	1,164,216		1,347,870		1,164,216			168,193		0003
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/20/2023	05/12/2030		19,918,400	6.79/7.16			(72,948)	(108,887)		(534,049)		363,190			230,666		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033		18,679,500	7.01/7.32			(57,504)	(96,082)		(671,575)		340,491			270,161		0003
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035		18,675,000	7.16/7.44			(51,836)	(100,582)		(739,041)		340,491			300,649		0003
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00	00238*AA2	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2023	05/31/2028		213,808,104	6.75/6.00			1,739,286	13,394,128		5,263,500		13,272,448			1,975,973		0003
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00	00238*AA2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028		106,757,761	6.76/6.00			889,186	6,678,665		2,723,304		6,629,117			986,634		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	05/09/2023	04/15/2028		9,867,600	Secured Overnight Finance Rate/3M Euribor			204,161	546,295		704,044		612,908			89,497		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1823357469	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/03/2027		1,095,600	Secured Overnight Finance Rate/3M Euribor			22,462	59,899		68,859		68,101			8,374		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2328024059	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/13/2023	05/15/2028		3,133,200	Secured Overnight Finance Rate/3M Euribor			70,269	221,560		285,628		181,984			28,770		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2649197972	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028		8,862,220	Secured Overnight Finance Rate/3M Euribor			207,279	680,185		865,132		537,997			83,368		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2649197626	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028		9,200,400	Secured Overnight Finance Rate/3M Euribor			203,416	707,655		882,647		558,427			86,549		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2650751261	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028		4,838,680	Secured Overnight Finance Rate/3M Euribor			106,659	281,597		373,740		299,644			47,162		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025		32,230,960	Secured Overnight Finance Rate/3M Euribor			655,403	1,971,044		2,049,441		1,973,295			121,947		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075906	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025		10,346,168	Secured Overnight Finance Rate/3M Euribor			369,340	619,864		653,931		649,094			39,145		0003
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		16,595,368	6.55/6.30			43,748	941,016		(466,747)		1,328,062			306,835		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2296466217	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028		1,706,560	Secured Overnight Finance Rate/3M Euribor			32,332	47,837		69,759		105,664			16,801		0003
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		14,821,402	5.44/5.25			39,064	826,187		340,229		1,071,490			142,732		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670473912	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031		10,709,000	Secured Overnight Finance Rate/3M Euribor			215,609	351,994		597,587		681,009			139,544		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670474308	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2023	07/15/2032		7,713,720	Secured Overnight Finance Rate/3M Euribor			163,204	256,676		483,161		490,326			105,923		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2670474563	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2023	07/15/2032		2,892,780	Secured Overnight Finance Rate/3M Euribor			64,366	96,388		174,445		183,872			39,723		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		8,951,040	Secured Overnight Finance Rate/3M Euribor			180,112	234,846		437,137		539,141			110,276		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2690139584	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032		6,013,500	Secured Overnight Finance Rate/3M Euribor			123,962	110,007		257,218		388,175			79,800		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,903,500	Secured Overnight Finance Rate/3M Euribor			35,059	37,899		62,982		118,954			19,171		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2259185036	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		2,220,750	Secured Overnight Finance Rate/3M Euribor			41,280	46,235		70,941		144,103			20,891		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		4,441,752	Secured Overnight Finance Rate/3M Euribor			82,619	87,625		139,639		274,443			39,266		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2698597841	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032		9,174,263	Secured Overnight Finance Rate/3M Euribor			175,561	85,990		224,781		597,585			121,791		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2409273146	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030		2,091,000	Secured Overnight Finance Rate/3M Euribor			38,138	18,184		41,413		130,209			24,047		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2133194931	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2023	05/16/2029		2,990,505	Secured Overnight Finance Rate/3M Euribor			55,245	37,729		72,653		189,991			31,277		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,208,780	Secured Overnight Finance Rate/3M Euribor			41,357	29,372		69,935		129,009			25,428		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2378719954	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030		3,157,800	Secured Overnight Finance Rate/3M Euribor			57,947	46,273		106,748		190,763			36,644		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2697591944	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032		5,683,716	Secured Overnight Finance Rate/3M Euribor			123,372	90,933		250,420		367,745			79,341		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2305241064	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027		956,790	Secured Overnight Finance Rate/3M Euribor			17,648	24,659		30,005		61,291			8,025		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305384922	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/16/2023	07/15/2027		1,899,360	Secured Overnight Finance Rate/3 M Euribor			34,277	33,308		49,971		117,047			15,126		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	G1339#AA7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027		54,720,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			401	(1,596,089)		(1,525,332)		1,006,920			435,317		0003
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22	L9619*AA9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/19/2023	11/15/2053		44,381,400	7.05/5.22			813,329	881,975		(1,629,675)		2,860,237			1,192,802		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2698583031	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/23/2023	04/15/2033		7,024,380	Secured Overnight Finance Rate/3 M Euribor			160,572	188,756		424,630		449,466			101,143		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912562	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/24/2023	10/18/2032		8,891,400	Secured Overnight Finance Rate/3 M Euribor			200,636	191,515		465,474		572,048			124,183		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2662912489	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/24/2023	04/18/2032		6,355,200	Secured Overnight Finance Rate/3 M Euribor			134,842	140,996		268,925		408,605			85,862		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		2,546,736	Secured Overnight Finance Rate/3 M Euribor			49,288	61,055		100,306		163,442			26,376		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742668	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2023	10/20/2032		7,636,320	Secured Overnight Finance Rate/3 M Euribor			165,572	179,276		390,335		490,326			106,692		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708742403	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/31/2023	04/20/2032		10,283,487	Secured Overnight Finance Rate/3 M Euribor			205,695	242,369		497,521		660,238			138,987		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2708724922	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/02/2023	10/15/2032		6,383,400	Secured Overnight Finance Rate/3 M Euribor			144,963	169,196		327,753		408,605			89,108		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719263670	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	10/15/2031		9,022,100	Secured Overnight Finance Rate/3 M Euribor			187,680	425,785		588,280		565,237			117,563		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719264132	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/17/2023	04/15/2032		3,261,000	Secured Overnight Finance Rate/3 M Euribor			69,643	153,898		223,196		204,303			44,033		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2304370419	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/07/2023	10/15/2027		539,650	Secured Overnight Finance Rate/3 M Euribor			9,788	20,838		25,514		32,494			4,506		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2405130993	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028		2,217,900	Secured Overnight Finance Rate/3 M Euribor			42,819	146,499		180,418		136,202			21,586		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2699902446	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/17/2024	08/15/2032		12,810,080	Secured Overnight Finance Rate/3 M Euribor			265,521	607,865		948,711		607,865			176,893		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2446379575	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2024	11/15/2029		6,643,260	Secured Overnight Finance Rate/3 M Euribor			121,251	307,912		356,892		307,912			73,352		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2440089501	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	04/17/2030		2,179,200	Secured Overnight Finance Rate/3 M Euribor			38,974	106,059		129,482		106,059			25,075		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330148	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		4,358,400	Secured Overnight Finance Rate/3 M Euribor			76,558	211,147		243,223		211,147			43,882		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441621773	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/15/2030		11,105,760	Secured Overnight Finance Rate/3 M Euribor			198,635	532,776		676,156		532,776			124,709		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	04/15/2028		4,356,000	Secured Overnight Finance Rate/3 M Euribor			76,432	212,051		245,727		212,051			39,508		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2739069677	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2024	10/15/2032		11,936,100	Secured Overnight Finance Rate/3 M Euribor			234,313	543,393		829,436		543,393			166,620		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2739069248	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/23/2024	04/15/2032		9,766,800	Secured Overnight Finance Rate/3 M Euribor			184,121	445,495		642,157		445,495			131,880		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410008	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/23/2024	01/26/2027		212,320,157	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			231,925	2,602,455		3,463,475		2,602,455			1,527,832		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366712672	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		5,837,940	Secured Overnight Finance Rate/3 M Euribor			100,746	241,423		302,936		241,423			58,698		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2747196132	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	10/22/2032		15,566,400	Secured Overnight Finance Rate/3 M Euribor			301,213	652,311		1,004,664		652,311			217,564		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2763536245	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/12/2024	04/15/2032		18,088,560	Secured Overnight Finance Rate/3 M Euribor			282,479	688,790		1,031,735		688,790			244,248		0003
Currency Swap/Rec:USD 7.18/Pay:EUR 5.50	XS2763536591	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/12/2024	04/15/2032		4,306,160	7.18/5.50			57,011	163,358		54,588		163,358			58,146		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	10/15/2032		29,278,080	Secured Overnight Finance Rate/3M Euribor			469,025	1,107,024		1,590,523		1,107,024			408,702		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033		17,664,440	Secured Overnight Finance Rate/3M Euribor			294,646	678,950		1,074,287		678,950			254,349		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2471068473	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2024	03/15/2029		2,142,740	Secured Overnight Finance Rate/3M Euribor			34,736	72,147		100,538		72,147			21,971		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727890	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/15/2024	02/21/2031		17,330,040	Secured Overnight Finance Rate/3M Euribor			285,533	655,260		958,738		655,260			214,802		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766728435	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/15/2024	08/21/2031		18,764,160	Secured Overnight Finance Rate/3M Euribor			323,662	742,970		1,134,941		742,970			241,779		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2766727544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		23,370,900	Secured Overnight Finance Rate/3M Euribor			377,314	896,197		1,209,049		896,197			271,270		0003
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		6,882,560	7.29/5.50			102,843	254,076		186,737		254,076			79,887		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2125923404	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	07/15/2028		3,234,900	Secured Overnight Finance Rate/3M Euribor			52,257	126,614		155,327		126,614			30,431		0003
Currency Swap/Rec:USD 7.52/Pay:EUR 5.70	XS2747764806	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/16/2024	01/15/2032		4,307,600	7.52/5.70			58,987	164,798		95,211		164,798			57,162		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2747765019	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2024	07/15/2032		10,222,000	Secured Overnight Finance Rate/3M Euribor			159,564	382,844		558,571		382,844			140,366		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2747765282	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033		8,815,000	Secured Overnight Finance Rate/3M Euribor			145,251	322,255		570,173		322,255			126,926		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2060910705	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2024	01/17/2029		1,346,250	Secured Overnight Finance Rate/3M Euribor			22,605	52,084		68,140		52,084			13,545		0003
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2357557342	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028		2,393,775	4.59/2.65			31,554	63,449		49,978		63,449			21,756		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032		7,497,000	Secured Overnight Finance Rate/3M Euribor			90,425	247,096		368,696		247,096			102,947		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/26/2024	07/15/2033		4,286,800	Secured Overnight Finance Rate/3M Euribor			55,840	143,998		247,635		143,998			62,646		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	01/15/2033		3,750,250	Secured Overnight Finance Rate/3M Euribor			46,505	125,298		204,549		125,298			53,191		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815971911	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2024	05/15/2032		14,953,400	Secured Overnight Finance Rate/3M Euribor			166,317	453,592		600,683		453,592			203,049		0003
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032		4,700,080	7.65/5.65			53,971	142,997		135,756		142,997			63,821		0003
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		63,680,000	6.41/6.17			58,445	1,094,728		1,773,059		1,094,728			668,505		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760025	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		17,957,520	Secured Overnight Finance Rate/3M Euribor			181,929	557,750		791,897		557,750			242,479		0003
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		4,168,710	7.12/5.50			34,410	129,478		21,866		129,478			56,290		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		18,271,350	Secured Overnight Finance Rate/3M Euribor			189,832	560,870		848,772		560,870			259,147		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		14,093,640	Secured Overnight Finance Rate/3M Euribor			150,733	422,392		654,375		422,392			205,961		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		36,767,250	Secured Overnight Finance Rate/3M Euribor			250,342	1,812,355		2,236,293		1,812,355			513,697		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588216	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		26,516,160	Secured Overnight Finance Rate/3M Euribor			188,174	1,348,635		1,671,217		1,348,635			360,057		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		9,819,900	Secured Overnight Finance Rate/3M Euribor			70,836	498,595		581,186		498,595			137,824		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028		1,104,500	Secured Overnight Finance Rate/3M Euribor			3,722	68,799		76,125		68,799			10,773		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2289567674	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029		665,190	Secured Overnight Finance Rate/3M Euribor			2,265	44,805		49,423		44,805			7,097		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2308745574	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	04/15/2029		1,432,340	Secured Overnight Finance Rate/3M Euribor			5,447	85,929		98,450		85,929			14,834		0003
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(16,919)	2,151,782		1,529,822		2,151,782			815,084		0003
Currency Swap/Rec:USD 7.34/Pay:PEN 10.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	12/15/2043		61,666,224	7.34/10.10			(936,545)	(141,255)		(6,160,397)		(141,255)			1,342,821		0003
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026		1,791,000	4.84/2.88			30,548	(72,694)		(76,916)		117,459			9,328		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026		3,162,880	4.87/2.88			54,301	(149,890)		(154,821)		207,850			16,472		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	05/09/2023	04/15/2028		1,096,400	Secured Overnight Finance Rate/3 M Euribor			23,600	60,699		78,227		68,101			9,944		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330148	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029		1,525,440	Secured Overnight Finance Rate/3 M Euribor			26,897	73,902		85,128		73,902			15,359		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	04/15/2028		1,089,000	Secured Overnight Finance Rate/3 M Euribor			19,182	53,013		61,432		53,013			9,877		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2791003952	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	03/27/2024	10/15/2032		6,704,680	Secured Overnight Finance Rate/3 M Euribor			90,661	283,336		421,929		283,336			93,593		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2791004174	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2024	04/15/2033		3,891,240	Secured Overnight Finance Rate/3 M Euribor			55,236	162,718		232,680		162,718			56,030		0003
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2777378766	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032		2,399,540	7.50/5.75			30,591	120,999		89,424		120,999			33,525		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		1,092,000	Secured Overnight Finance Rate/3 M Euribor			8,083	56,580		65,399		56,580			13,724		0003
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528AB3	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/31/2038		3,687,860	6.55/6.30			9,722	209,115		(103,722)		295,125			68,185		0003
Currency Swap/Rec:USD 3.68/Pay:EUR 2.10	XS1712177846	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/30/2024	01/15/2027		1,084,100	3.68/2.10			15,718	45,917		37,893		45,917			7,744		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028		650,700	Secured Overnight Finance Rate/3 M Euribor			9,747	29,280		34,574		29,280			6,266		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/27/2024	04/15/2029		2,249,520	Secured Overnight Finance Rate/3 M Euribor			19,958	75,692		89,931		75,692			23,297		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2418763491	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028		746,856	Secured Overnight Finance Rate/3 M Euribor			6,396	32,223		37,872		32,223			7,272		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2092261465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029		770,700	Secured Overnight Finance Rate/3 M Euribor			2,914	52,752		64,107		52,752			7,987		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/11/2024	04/15/2030		732,099	Secured Overnight Finance Rate/3 M Euribor			2,867	43,358		52,218		43,358			8,419		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2314651972	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	03/15/2029		2,605,915	Secured Overnight Finance Rate/3 M Euribor			12,268	171,740		187,886		171,740			26,720		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		5,596,500	Secured Overnight Finance Rate/3 M Euribor			16,892	417,997		512,314		417,997			76,850		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028		1,260,000	Secured Overnight Finance Rate/3 M Euribor			22,676	15,834		24,767		76,948			11,139		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2080726768	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028		1,259,040	Secured Overnight Finance Rate/3 M Euribor			22,985	14,043		26,287		73,970			11,981		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	Bank of Montreal 549300I47C63MPGNXE075	10/06/2023	04/15/2028		5,803,600	Secured Overnight Finance Rate/3 M Euribor			106,849	104,536		170,019		366,486			52,637		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2328024059	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028		783,300	Secured Overnight Finance Rate/3 M Euribor			17,567	55,390		71,407		45,496			7,193		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197972	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028		2,221,164	Secured Overnight Finance Rate/3 M Euribor			51,954	170,477		216,831		134,840			20,895		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2650751261	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028		1,209,670	Secured Overnight Finance Rate/3 M Euribor			26,665	70,399		93,435		74,911			11,790		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075906	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025		2,417,328	Secured Overnight Finance Rate/3 M Euribor			86,294	144,828		152,788		151,657			9,146		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/15/2032		3,541,510	Secured Overnight Finance Rate/3 M Euribor			76,904	102,984		198,838		226,095			47,821		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2682069229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	01/25/2032		3,844,080	Secured Overnight Finance Rate/3 M Euribor			77,660	115,558		209,549		245,163			51,110		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2682069575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	04/25/2032		3,844,080	Secured Overnight Finance Rate/3 M Euribor			81,256	115,558		221,256		245,163			52,004		0003
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25	76134KAG9	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028		18,526,753	5.44/5.25			48,830	1,032,734		425,286		1,339,363			178,415		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670473912	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031		13,921,700	Secured Overnight Finance Rate/3 M Euribor			280,308	457,592		776,863		885,312			181,407		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2670474308	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2023	07/15/2032		10,713,500	Secured Overnight Finance Rate/3 M Euribor			223,551	356,494		671,056		681,009			147,115		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573701	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029		3,411,200	Secured Overnight Finance Rate/3M Euribor			65,232	94,492		144,959		212,736			35,329		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2332238836	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	05/17/2030		1,279,200	Secured Overnight Finance Rate/3M Euribor			24,554	33,449		53,012		75,918			14,833		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2459521394	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/21/2023	01/20/2031		1,172,820	Secured Overnight Finance Rate/3M Euribor			23,589	32,759		59,269		73,257			14,433		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029		1,269,000	Secured Overnight Finance Rate/3M Euribor			23,373	25,266		41,988		79,303			12,781		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2259185036	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028		1,480,500	Secured Overnight Finance Rate/3M Euribor			27,520	30,824		47,294		96,069			13,927		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028		2,961,168	Secured Overnight Finance Rate/3M Euribor			55,073	58,417		93,093		182,962			26,178		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2698597841	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032		6,116,175	Secured Overnight Finance Rate/3M Euribor			117,041	57,326		149,854		398,390			81,194		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2697591944	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032		3,789,144	Secured Overnight Finance Rate/3M Euribor			82,253	60,622		166,947		245,163			52,894		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2305384922	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/16/2023	07/15/2027		1,266,240	Secured Overnight Finance Rate/3M Euribor			22,851	22,205		33,314		78,031			10,084		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2332243240	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	07/15/2029		1,053,100	Secured Overnight Finance Rate/3M Euribor			19,513	16,231		28,847		64,485			11,219		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029		636,684	Secured Overnight Finance Rate/3M Euribor			12,322	15,264		25,076		40,861			6,594		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2304370419	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027		1,618,950	Secured Overnight Finance Rate/3M Euribor			29,365	62,513		76,542		97,482			13,519		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536757	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/12/2024	10/15/2032		7,319,520	Secured Overnight Finance Rate/3M Euribor			120,274	276,756		397,631		276,756			102,176		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763537136	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033		4,416,110	Secured Overnight Finance Rate/3M Euribor			75,482	169,738		268,572		169,738			63,587		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1730939003	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/16/2024	04/26/2028		412,677	Secured Overnight Finance Rate/3M Euribor			5,008	10,825		13,516		10,825			3,760		0003
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		12,736,000	6.41/6.17			11,689	218,946		354,612		218,946			133,701		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1770931225	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/28/2024	11/15/2028		277,725	Secured Overnight Finance Rate/3M Euribor			661	18,800		20,496		18,800			2,734		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2777378501	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	03/12/2024	10/20/2032		2,182,800	Secured Overnight Finance Rate/3M Euribor			31,382	111,399		153,564		111,399			30,497		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2783650422	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/18/2024	10/15/2032		3,919,680	Secured Overnight Finance Rate/3M Euribor			61,695	191,158		275,890		191,158			54,716		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/07/2024	10/15/2029		5,463,000	Secured Overnight Finance Rate/3M Euribor			38,940	284,453		329,378		284,453			59,793		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334258188	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	09/06/2024	06/15/2029		3,270,960	Secured Overnight Finance Rate/3M Euribor			16,919	222,242		245,225		222,242			34,530		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2648075575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025		3,311,400	Secured Overnight Finance Rate/3M Euribor			67,336	202,505		210,559		202,736			12,529		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2672303588	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/14/2023	01/15/2032		3,413,440	Secured Overnight Finance Rate/3M Euribor			70,749	99,198		156,722		217,923			45,297		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2690139584	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032		4,009,000	Secured Overnight Finance Rate/3M Euribor			82,646	73,338		171,478		258,783			53,200		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2699902446	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/17/2024	08/15/2032		3,202,520	Secured Overnight Finance Rate/3M Euribor			66,668	151,967		237,178		151,967			44,223		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2763536245	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/12/2024	04/15/2032		4,522,140	Secured Overnight Finance Rate/3M Euribor			72,484	172,197		257,934		172,197			61,062		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		1,405,300	Secured Overnight Finance Rate/3M Euribor			14,905	58,889		77,328		58,889			19,297		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	07/15/2033		2,703,750	Secured Overnight Finance Rate/3M Euribor			31,008	114,499		160,028		114,499			39,512		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		1,081,500	Secured Overnight Finance Rate/3 M Euribor			11,788	45,799		66,813		45,799			15,339		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907228	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032		2,276,400	Secured Overnight Finance Rate/3 M Euribor			26,083	101,429		138,421		101,429			31,259		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032		1,516,900	Secured Overnight Finance Rate/3 M Euribor			17,765	66,919		85,642		66,919			21,175		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy .	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	05/22/2024	04/15/2033		2,709,000	Secured Overnight Finance Rate/3 M Euribor			33,358	119,749		178,482		119,749			39,007		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2411229136	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/23/2024	01/21/2031		1,949,040	Secured Overnight Finance Rate/3 M Euribor			22,113	85,062		112,354		85,062			23,990		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2835875761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		1,962,746	Secured Overnight Finance Rate/3 M Euribor			19,889	95,378		124,495		95,378			25,576		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2835877205	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		1,088,600	Secured Overnight Finance Rate/3 M Euribor			11,512	52,899		73,245		52,899			14,446		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849654426	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		1,712,640	Secured Overnight Finance Rate/3 M Euribor			13,844	55,519		75,624		55,519			24,660		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		2,887,110	Secured Overnight Finance Rate/3 M Euribor			24,172	90,718		130,295		90,718			42,191		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		2,675,500	Secured Overnight Finance Rate/3 M Euribor			21,237	86,249		112,912		86,249			36,739		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		1,599,930	Secured Overnight Finance Rate/3 M Euribor			7,397	98,164		118,946		98,164			23,056		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		2,097,315	Secured Overnight Finance Rate/3 M Euribor			9,957	129,484		170,284		129,484			31,123		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	06/15/2029		3,271,550	Secured Overnight Finance Rate/3 M Euribor			15,646	216,917		236,674		216,917			34,536		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy .	Exhibit 5 & 7	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		3,463,940	Secured Overnight Finance Rate/3 M Euribor			14,936	253,268		293,221		253,268			36,589		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NJHU748	05/22/2024	05/28/2029		14,646,400	6.41/6.17			13,442	251,787		407,804		251,787			153,756		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		2,629,695	Secured Overnight Finance Rate/3 M Euribor			25,847	124,335		145,656		124,335			33,624		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760025	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,095,044	Secured Overnight Finance Rate/3 M Euribor			21,225	65,071		92,388		65,071			28,289		0003
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		486,350	7.12/5.50			4,015	15,106		2,551		15,106			6,567		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		2,131,658	Secured Overnight Finance Rate/3 M Euribor			22,147	65,435		99,023		65,435			30,234		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		1,644,258	Secured Overnight Finance Rate/3 M Euribor			17,586	49,279		76,344		49,279			24,029		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946210833	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		3,612,000	Secured Overnight Finance Rate/3 M Euribor			1,981	49,190		65,889		49,190			51,230		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	07/15/2033		2,780,645	Secured Overnight Finance Rate/3 M Euribor			1,557	36,038		48,934		36,038			40,636		0003
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		1,049,400	6.81/4.85			685	13,699		4,414		13,699			14,884		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946211054	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		1,995,000	Secured Overnight Finance Rate/3 M Euribor			1,177	27,169		40,197		27,169			29,581		0003
Currency Swap/Rec:USD 8.03/Pay:EUR 5.88	XS2868952719	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	12/05/2024	11/06/2031		39,547,500	8.03/5.88			60,567	720,770		660,086		720,770			517,606		0003
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031		3,281,700	3.45/1.38			68,130	174,598		206,442		204,303			42,633		0003
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032		1,141,600	2.56/1.35			14,801	105,899		51,035		68,101			15,958		0003
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035		2,283,600	2.65/1.45			29,527	212,199		85,246		136,202			37,552		0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040		1,142,400	3.08/1.83			15,538	106,699		39,226		68,101			22,720		0003
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031		21,420,000	3.28/1.28			452,034	2,777,389		2,744,431		1,225,816			272,621		0003
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036		20,850,000	3.42/2.43			248,598	2,074,418		3,526,063		340,491			350,930		0003
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/17/2021	06/16/2036		20,863,500	3.44/2.43			252,461	2,087,918		3,609,367		340,491			353,231		0003
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036		11,900,000	3.59/1.50			264,381	1,542,994		1,814,697		681,009			199,927		0003
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710@AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028		10,000,000	3.44/2.78			118,759	2,358,404		1,997,482		739,262			97,749		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2405130217	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	07/14/2028		17,299,510	Secured Overnight Finance Rate/3M Euribor			328,942	1,090,796		1,289,630		1,065,779			162,675		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028		1,444,912	Secured Overnight Finance Rate/3M Euribor			25,170	66,683		81,454		66,683			14,068		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2756960725	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J8570P30	02/05/2024	04/15/2032		2,145,600	Secured Overnight Finance Rate/3M Euribor			33,428	74,199		113,685		74,199			28,972		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2756961533	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2024	04/15/2033		2,145,600	Secured Overnight Finance Rate/3M Euribor			36,175	74,199		121,280		74,199			30,894		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262193	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/06/2024	05/26/2032		3,278,626	Secured Overnight Finance Rate/3M Euribor			50,725	114,561		180,580		114,561			44,611		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719262276	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/06/2024	11/26/2032		3,852,429	Secured Overnight Finance Rate/3M Euribor			62,892	134,264		226,108		134,264			54,173		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2719261898	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/06/2024	11/26/2031		7,588,256	Secured Overnight Finance Rate/3M Euribor			115,198	263,781		398,443		263,781			99,713		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2320698058	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2024	06/15/2028		13,016,400	Secured Overnight Finance Rate/3M Euribor			190,537	587,993		699,906		587,993			121,016		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2778072202	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2024	04/15/2032		20,190,900	Secured Overnight Finance Rate/3M Euribor			280,200	1,030,439		1,400,064		1,030,439			272,636		0003
Currency Swap/Rec:USD 7.16/Pay:EUR 5.50	XS2778072467	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/07/2024	04/15/2032		8,171,250	7.16/5.50			97,895	403,496		244,866		403,496			110,336		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2778072970	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/07/2024	04/15/2033		17,991,600	Secured Overnight Finance Rate/3M Euribor			265,609	902,540		1,330,392		902,540			259,060		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/08/2024	12/15/2028		3,390,573	Secured Overnight Finance Rate/3M Euribor			50,252	185,079		216,354		185,079			33,731		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2777378923	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/12/2024	04/20/2033		3,710,760	Secured Overnight Finance Rate/3M Euribor			53,187	189,378		270,957		189,378			53,475		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2778277272	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2024	10/15/2032		18,592,900	Secured Overnight Finance Rate/3M Euribor			287,958	985,990		1,334,217		985,990			259,544		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2784661089	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2024	01/15/2033		3,490,880	Secured Overnight Finance Rate/3 M Euribor			52,154	176,638		268,941		176,638			49,512		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2784660511	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/14/2024	07/15/2032		20,727,100	Secured Overnight Finance Rate/3 M Euribor			292,984	1,048,789		1,475,002		1,048,789			284,620		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2315798343	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/14/2024	04/15/2029		3,270,300	Secured Overnight Finance Rate/3 M Euribor			49,394	163,915		199,330		163,915			33,869		0003
Currency Swap/Rec:USD 7.27/Pay:EUR 5.50	XS2784659851	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2024	01/15/2032		15,378,870	7.27/5.50			192,617	775,492		631,263		775,492			204,079		0003
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2795694749	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032		2,566,900	7.48/5.65			29,181	107,111		63,479		107,111			34,693		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2776628922	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033		5,418,750	Secured Overnight Finance Rate/3 M Euribor			72,257	136,677		230,463		136,677			76,855		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2024	01/15/2034		6,378,000	Secured Overnight Finance Rate/3 M Euribor			93,828	163,796		329,216		163,796			95,917		0003
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2801340402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033		2,392,988	7.82/5.70			32,614	62,661		79,514		62,661			33,940		0003
Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2801329934	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032		1,704,160	7.76/5.70			19,448	47,039		45,978		47,039			23,011		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637256	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	11/09/2032		2,880,360	Secured Overnight Finance Rate/3 M Euribor			37,169	83,968		125,331		83,968			40,384		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637413	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/19/2024	05/09/2033		2,443,888	Secured Overnight Finance Rate/3 M Euribor			33,512	72,134		127,541		72,134			35,329		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799636878	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032		5,225,850	Secured Overnight Finance Rate/3 M Euribor			66,423	150,917		239,157		150,917			70,882		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032		2,138,600	Secured Overnight Finance Rate/3 M Euribor			26,351	67,199		104,805		67,199			29,040		0003
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032		1,710,560	7.85/5.85			21,708	53,439		49,579		53,439			23,227		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032		1,283,400	Secured Overnight Finance Rate/3 M Euribor			16,307	40,559		62,154		40,559			18,013		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033		3,422,400	Secured Overnight Finance Rate/3 M Euribor			46,015	108,158		177,718		108,158			48,796		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2806450875	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/26/2024	07/15/2032		11,141,520	Secured Overnight Finance Rate/3M Euribor			120,595	370,234		545,563		370,234			152,993		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033		16,769,760	Secured Overnight Finance Rate/3M Euribor			198,844	529,975		852,568		529,975			238,052		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2809781169	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	02/15/2033		16,585,000	Secured Overnight Finance Rate/3M Euribor			200,528	531,641		838,838		531,641			236,467		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2348330221	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	10/19/2029		3,127,610	Secured Overnight Finance Rate/3M Euribor			38,078	99,010		130,227		99,010			34,271		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2332238836	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/29/2024	05/17/2030		3,210,000	Secured Overnight Finance Rate/3M Euribor			39,592	102,848		144,682		102,848			37,221		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951380	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032		19,260,000	Secured Overnight Finance Rate/3M Euribor			215,409	617,389		934,723		617,389			262,013		0003
Currency Swap/Rec:USD 7.72/Pay:EUR 5.65	XS2801952602	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032		3,531,000	7.72/5.65			40,142	113,188		124,322		113,188			48,036		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951547	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	11/25/2032		9,630,900	Secured Overnight Finance Rate/3M Euribor			110,768	309,595		496,626		309,595			135,406		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357233449	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	04/29/2024	10/15/2029		2,514,500	Secured Overnight Finance Rate/3M Euribor			30,598	80,161		103,556		80,161			27,521		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	05/25/2033		9,951,930	Secured Overnight Finance Rate/3M Euribor			120,491	319,914		557,466		319,914			144,241		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815972216	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	11/15/2032		2,883,060	Secured Overnight Finance Rate/3M Euribor			32,927	86,668		138,718		86,668			40,464		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2815972489	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/02/2024	05/15/2033		2,776,280	Secured Overnight Finance Rate/3M Euribor			33,457	83,458		144,241		83,458			40,173		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2811088249	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	02/15/2032		10,779,000	Secured Overnight Finance Rate/3M Euribor			124,734	421,994		606,167		421,994			143,898		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032		6,810,300	Secured Overnight Finance Rate/3M Euribor			72,233	285,386		374,742		285,386			93,518		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/14/2024	07/15/2033		3,785,250	Secured Overnight Finance Rate/3M Euribor			43,412	160,298		224,039		160,298			55,317		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033		5,840,100	Secured Overnight Finance Rate/3M Euribor			63,658	247,317		360,792		247,317			82,832		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2352783919	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/23/2024	07/15/2030		2,165,600	Secured Overnight Finance Rate/3M Euribor			24,530	94,602		120,835		94,602			25,485		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2835875761	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	10/15/2031		26,068,704	Secured Overnight Finance Rate/3M Euribor			264,125	1,266,782		1,653,514		1,266,782			339,689		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2835877205	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2024	01/15/2032		5,443,000	Secured Overnight Finance Rate/3M Euribor			57,555	264,497		366,225		264,497			72,229		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849654426	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033		22,906,560	Secured Overnight Finance Rate/3M Euribor			185,159	742,567		1,011,465		742,567			329,830		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/25/2024	07/15/2033		13,473,180	Secured Overnight Finance Rate/3M Euribor			112,803	423,352		608,045		423,352			196,894		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2849653964	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032		23,116,320	Secured Overnight Finance Rate/3M Euribor			183,487	745,187		975,559		745,187			317,428		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2852129100	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/09/2024	07/20/2032		8,489,775	Secured Overnight Finance Rate/3M Euribor			67,963	359,525		444,586		359,525			116,685		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2413883286	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	04/15/2028		11,201,805	Secured Overnight Finance Rate/3M Euribor			92,988	482,304		543,884		482,304			101,597		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2858658243	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/10/2024	07/15/2033		14,504,160	Secured Overnight Finance Rate/3M Euribor			122,920	625,772		741,987		625,772			211,960		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/12/2024	04/20/2033		12,525,800	Secured Overnight Finance Rate/3M Euribor			85,646	615,243		766,141		615,243			180,507		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	10/15/2033		7,096,050	Secured Overnight Finance Rate/3M Euribor			42,296	363,996		461,412		363,996			105,219		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/16/2024	06/15/2032		19,585,800	Secured Overnight Finance Rate/3M Euribor			116,191	943,189		1,158,308		943,189			267,478		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032		5,871,420	6.70/5.20			29,846	278,637		77,429		278,637			80,185		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033		13,373,790	Secured Overnight Finance Rate/3M Euribor			81,521	634,673		737,380		634,673			191,579		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2857241983	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	09/15/2033		16,320,000	Secured Overnight Finance Rate/3M Euribor			103,560	784,491		1,058,728		784,491			240,856		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814483	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032		13,054,800	Secured Overnight Finance Rate/3M Euribor			67,413	626,393		794,252		626,393			182,300		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2856814996	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033		6,527,400	Secured Overnight Finance Rate/3M Euribor			34,593	313,196		404,889		313,196			94,019		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1782800236	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	10/15/2027		1,632,300	Secured Overnight Finance Rate/3M Euribor			12,340	78,749		85,804		78,749			13,630		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854985202	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/24/2024	10/15/2032		27,026,460	Secured Overnight Finance Rate/3M Euribor			179,550	1,237,515		1,568,795		1,237,515			377,271		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/24/2024	10/15/2032		3,258,000	6.71/5.20			17,605	150,898		53,523		150,898			45,480		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/24/2024	04/15/2033		9,991,200	Secured Overnight Finance Rate/3M Euribor			66,614	462,754		591,280		462,754			143,862		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/25/2024	04/25/2031		1,736,320	Secured Overnight Finance Rate/3M Euribor			14,279	79,199		100,053		79,199			21,821		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2862971616	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032		20,349,375	Secured Overnight Finance Rate/3M Euribor			111,299	929,989		1,188,176		929,989			279,433		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2862972002	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033		10,691,190	Secured Overnight Finance Rate/3M Euribor			61,045	489,539		650,188		489,539			156,238		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2862971889	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033		9,117,360	Secured Overnight Finance Rate/3M Euribor			50,541	417,475		540,498		417,475			129,314		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866433290	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033		6,789,308	Secured Overnight Finance Rate/3M Euribor			44,335	285,108		359,598		285,108			97,257		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866432995	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/29/2024	09/15/2032		10,380,480	Secured Overnight Finance Rate/3M Euribor			66,333	437,754		561,132		437,754			144,139		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2866433613	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/29/2024	09/15/2033		3,892,320	Secured Overnight Finance Rate/3M Euribor			26,251	163,798		223,127		163,798			57,444		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2868166658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032		8,640,000	Secured Overnight Finance Rate/3M Euribor			50,547	354,395		455,719		354,395			118,643		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2868167037	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033		6,048,000	Secured Overnight Finance Rate/3M Euribor			35,530	248,077		302,044		248,077			85,780		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/05/2024	07/20/2032		5,497,500	Secured Overnight Finance Rate/3M Euribor			26,646	318,997		394,075		318,997			75,559		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2420714508	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	01/18/2031		819,000	Secured Overnight Finance Rate/3M Euribor			6,124	42,168		51,704		42,168			10,074		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2665464082	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	07/25/2032		2,185,200	Secured Overnight Finance Rate/3M Euribor			18,366	115,807		141,993		115,807			30,061		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2411211191	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030		2,997,500	Secured Overnight Finance Rate/3M Euribor			21,615	149,144		177,738		149,144			34,739		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2298979696	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/08/2024	11/22/2028		7,792,785	Secured Overnight Finance Rate/3M Euribor			53,423	385,423		409,374		385,423			76,907		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2270685154	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/09/2024	01/15/2029		2,729,750	Secured Overnight Finance Rate/3M Euribor			19,547	141,769		166,076		141,769			27,447		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031		2,719,080	Secured Overnight Finance Rate/3M Euribor			20,731	140,885		162,842		140,885			34,172		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029		2,129,088	Secured Overnight Finance Rate/3M Euribor			15,003	109,887		130,184		109,887			23,303		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028		2,184,800	Secured Overnight Finance Rate/3M Euribor			15,514	113,399		120,490		113,399			20,062		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877495114	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	07/25/2029		21,906,000	Secured Overnight Finance Rate/3M Euribor			153,334	1,197,383		1,381,844		1,197,383			234,075		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2877599162	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/13/2024	01/25/2031		13,909,040	Secured Overnight Finance Rate/3M Euribor			100,940	760,229		941,584		760,229			171,358		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2357233449	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/13/2024	10/15/2029		1,642,950	Secured Overnight Finance Rate/3M Euribor			11,587	89,548		104,926		89,548			17,982		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2878984363	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/15/2029		3,285,000	Secured Overnight Finance Rate/3M Euribor			21,416	177,898		213,634		177,898			34,022		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS1817779405	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027		824,325	Secured Overnight Finance Rate/3M Euribor			5,076	47,550		50,857		47,550			6,371		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239678	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033		6,990,480	Secured Overnight Finance Rate/3M Euribor			36,516	465,566		594,670		465,566			100,655		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239835	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033		19,420,975	Secured Overnight Finance Rate/3M Euribor			105,696	1,296,215		1,751,666		1,296,215			287,970		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032		12,043,500	Secured Overnight Finance Rate/3M Euribor			62,068	806,148		938,866		806,148			168,119		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864521328	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032		16,428,671	Secured Overnight Finance Rate/3M Euribor			69,018	1,131,373		1,420,396		1,131,373			229,333		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864521757	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	04/15/2033		6,613,425	Secured Overnight Finance Rate/3M Euribor			27,906	451,006		572,972		451,006			95,226		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/21/2024	10/15/2033		16,805,880	Secured Overnight Finance Rate/3M Euribor			73,780	1,146,087		1,536,132		1,146,087			249,194		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294519	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/22/2024	04/15/2033		5,445,370	Secured Overnight Finance Rate/3M Euribor			30,488	370,437		468,897		370,437			78,407		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	07/15/2033		16,358,160	Secured Overnight Finance Rate/3M Euribor			95,042	1,133,361		1,408,631		1,133,361			239,054		0003
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029		1,110,900	4.25/3.00			4,952	75,199		42,690		75,199			12,194		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	XS2084075386	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/28/2024	07/20/2029		2,223,400	Secured Overnight Finance Rate/3M Euribor			7,928	151,999		185,946		151,999			23,722		0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028		1,107,700	3.08/1.90			2,751	71,999		99,281		71,999			10,785		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	09/03/2024	10/15/2028		1,105,000	3.06/1.90			2,713	69,299		36,472		69,299			10,759		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125925011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029		2,541,500	Secured Overnight Finance Rate/3 M Euribor			9,660	159,389		181,095		159,389			26,321		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029		2,210,200	Secured Overnight Finance Rate/3 M Euribor			8,382	138,799		157,202		138,799			22,223		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029		1,104,500	Secured Overnight Finance Rate/3 M Euribor			4,284	68,799		80,808		68,799			11,767		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2880781062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	10/15/2032		20,841,030	Secured Overnight Finance Rate/3 M Euribor			101,530	1,266,289		1,556,278		1,266,289			290,927		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2880781575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/10/2024	04/15/2033		17,174,553	Secured Overnight Finance Rate/3 M Euribor			84,622	1,043,516		1,308,160		1,043,516			247,295		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2880781906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	01/15/2034		3,309,900	Secured Overnight Finance Rate/3 M Euribor			17,596	202,798		280,480		202,798			49,777		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	10/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			19,290	284,747		372,613		284,747			69,490		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/10/2024	04/15/2033		4,686,475	Secured Overnight Finance Rate/3 M Euribor			18,660	284,747		357,573		284,747			67,480		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033		7,199,685	Secured Overnight Finance Rate/3 M Euribor			33,288	441,739		535,258		441,739			103,753		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	10/20/2033		9,437,918	Secured Overnight Finance Rate/3 M Euribor			44,806	582,677		766,276		582,677			140,052		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2024	09/27/2030		26,124,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(22,116)	1,089,891		1,174,427		1,089,891			313,010		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2807510495	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/13/2024	07/25/2032		6,376,175	Secured Overnight Finance Rate/3 M Euribor			36,670	429,305		488,206		429,305			87,715		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334573453	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/15/2029		1,109,000	Secured Overnight Finance Rate/3 M Euribor			5,744	74,092		82,269		74,092			11,486		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	06/15/2026		20,012,400	Secured Overnight Finance Rate/3 M Euribor			90,472	1,359,703		1,445,574		1,359,703			120,690		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339925773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029		2,311,550	Secured Overnight Finance Rate/3 M Euribor			11,963	164,375		186,202		164,375			24,700		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033		13,440,000	Secured Overnight Finance Rate/3 M Euribor			42,094	1,011,593		1,268,252		1,011,593			196,409		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033		1,680,000	Secured Overnight Finance Rate/3 M Euribor			5,447	126,449		165,853		126,449			24,911		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/25/2024	01/15/2033		12,871,950	Secured Overnight Finance Rate/3 M Euribor			39,521	961,393		1,200,498		961,393			182,566		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032		21,826,350	Secured Overnight Finance Rate/3 M Euribor			65,879	1,630,188		1,998,026		1,630,188			299,715		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357233951	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	07/15/2030		2,853,240	Secured Overnight Finance Rate/3 M Euribor			12,296	163,342		196,768		163,342			33,578		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033		11,474,690	Secured Overnight Finance Rate/3 M Euribor			17,326	579,120		753,927		579,120			163,053		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340978	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	07/26/2033		11,786,040	Secured Overnight Finance Rate/3 M Euribor			18,150	600,474		801,071		600,474			172,542		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340895	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/15/2024	10/26/2033		11,781,720	Secured Overnight Finance Rate/3 M Euribor			18,769	596,154		828,038		596,154			174,996		0003
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/15/2024	01/26/2033		4,252,950	6.62/5.00			5,559	213,718		115,809		213,718			60,433		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2917066149	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	01/14/2033		36,620,661	Secured Overnight Finance Rate/3 M Euribor			82,821	1,686,480		2,158,896		1,686,480			519,311		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2917066578	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	07/14/2033		21,698,000	Secured Overnight Finance Rate/3 M Euribor			50,200	983,988		1,163,389		983,988			317,038		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2917066651	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	10/14/2033		12,909,179	Secured Overnight Finance Rate/3 M Euribor			30,813	596,770		818,842		596,770			191,385		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 6.70/Pay:EUR 5.00	XS2925927449	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/22/2024	12/24/2032		5,238,485	6.70/5.00			6,447	215,337		121,340		215,337			74,020		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925926987	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2024	12/24/2032		9,724,500	Secured Overnight Finance Rate/3 M Euribor			11,633	403,195		480,109		403,195			137,407		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927365	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/22/2024	06/24/2033		17,988,660	Secured Overnight Finance Rate/3 M Euribor			22,157	744,245		985,695		744,245			261,995		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033		20,633,730	Secured Overnight Finance Rate/3 M Euribor			26,545	851,849		1,184,472		851,849			304,950		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2950716139	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/10/2024	01/18/2033		22,049,875	Secured Overnight Finance Rate/3 M Euribor				351,947		29,562		351,947			312,898		0003
Currency Swap/Rec:USD 6.92/Pay:EUR 4.90	XS2958384005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		2,217,821	6.92/4.90			32,493			(4,095)		32,493			31,456		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2958383882	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2033		6,193,230	Secured Overnight Finance Rate/3 M Euribor				82,596		5,085		82,596			87,840		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2958384344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/15/2033		10,400,940	Secured Overnight Finance Rate/3 M Euribor				147,504		14,634		147,504			151,997		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2958384690	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	10/15/2033		8,880,105	Secured Overnight Finance Rate/3 M Euribor				128,435		21,954		128,435			131,672		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2957488005	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/17/2024	01/25/2033		9,451,800	Secured Overnight Finance Rate/3 M Euribor				130,495		10,019		130,495			134,285		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2957488187	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	12/17/2024	07/25/2033		8,403,200	Secured Overnight Finance Rate/3 M Euribor				117,595		11,299		117,595			122,999		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2957488260	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	12/17/2024	10/25/2033		8,403,200	Secured Overnight Finance Rate/3 M Euribor				117,595		18,795		117,595			124,795		0003
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2017	11/16/2029		13,203,000	3.62/New Zeal Bank Bill 3 Month FRA			(311,703)	3,135,604		2,042,963		1,306,796			145,824		0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/04/2017	10/31/2029		26,560,000	4.18/3.07			334,322	1,525,891		2,677,473		453,988			292,028		0003
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029		11,765,000	4.00/2.02			254,537	1,407,994		1,404,685		681,009			129,320		0003
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2017	10/30/2029		11,772,000	4.00/2.02			255,170	1,414,994		1,406,379		681,009			129,397		0003
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029		4,703,200	4.10/2.12			101,490	560,398		562,192		272,404			52,381		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/25/2018	03/14/2033		1,429,100	4.46/3.02			25,078	177,395		299,564		22,699			20,468		0003
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038		4,288,500	4.62/3.11			78,866	533,384		1,121,513		68,098			77,937		0003
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANOMP4R9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036		21,208,500	4.08/2.61			367,924	2,432,918		4,859,892		340,491			359,543		0003
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANOMV199	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036		18,597,938	6.09/3.44			590,765	2,219,304		3,021,832		964,367			322,236		0003
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	06/05/2018	06/30/2042		2,284,246	4.45/4.12			10,950	218,047		62,429		175,115			47,788		0003
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/11/2018	01/10/2034		3,960,300	4.67/3.21			61,674	205,184		601,450		68,098			59,513		0003
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655@AB2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	01/10/2031		13,224,000	4.40/2.97			201,708	706,946		1,605,799		226,994			162,366		0003
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/11/2018	10/18/2030		5,011,582	4.91/1.16			203,014	1,436,295		1,491,602		414,640			60,347		0003
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BANORGTX4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031		10,262,700	4.29/1.83			261,411	941,395		1,216,440		612,908			126,407		0003
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/06/2019	12/31/2038		7,434,944	4.34/3.94			25,370	477,455		(29,869)		590,250			139,136		0003
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		3,202,860	4.40/2.37			68,553	264,681		319,529		191,116			79,419		0003
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/26/2019	07/30/2049		2,137,393	4.52/2.50			45,628	176,632		209,762		127,564			53,000		0003
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2019	07/30/2049		1,066,360	4.27/2.22			23,030	88,123		112,570		63,616			26,442		0003
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034		5,206,906	4.35/1.19			182,504	1,583,948		1,447,208		420,169			79,809		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BANOUATM7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031		3,454,000	3.65/3.57			8,431	359,998		355,944		312,503			44,570		0003
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034		9,075,173	4.09/1.75			226,477	648,454		942,042		550,026			141,213		0003
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/24/2019	10/01/2031		2,200,000	3.02/0.88			47,865	128,599		151,043		136,202			28,586		0003
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2019	12/31/2039		4,527,705	3.43/2.55			41,847	102,505		331,242		78,906			87,703		0003
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/17/2019	12/31/2050		8,960,000	4.20/3.02			107,586	198,062		1,751,572		158,896			228,508		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2019	11/06/2034		6,660,000	3.22/1.30			130,745	445,796		499,839		408,605			104,537		0003
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	532457BX5	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/29/2019	11/01/2049		5,554,500	3.61/1.70			110,466	373,148		558,616		338,695			138,451		0003
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2035		6,415,500	3.46/2.61			55,109	156,973		548,557		113,497			101,757		0003
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/22/2019	01/21/2045		6,417,500	3.84/2.81			66,315	158,973		1,009,980		113,497			143,755		0003
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/14/2020	05/14/2032		1,085,000	3.01/1.15			20,213	49,299		45,774		68,101			14,730		0003
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2032		1,301,200	3.00/2.19			11,546	49,495		102,078		22,699			17,665		0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L96198AB5	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/01/2020	10/29/2035		5,861,500	3.08/1.70			89,555	682,997		451,966		340,504			96,461		0003
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L96198AC3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/01/2020	10/29/2040		5,867,000	3.46/1.98			96,970	688,497		472,526		340,504			116,746		0003
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/29/2020	01/31/2031		11,690,000	2.78/1.37			176,471	1,332,994		931,359		681,009			144,215		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/31/2023	06/30/2043		10,861,000	7.11/6.23			94,512	503,994		(785,093)		681,009			233,618		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2024	02/23/2027		160,000,000	3 M Euribor/Secured Overnight Finance Rate			(864,148)	(10,912,720)		(11,535,959)		(10,912,720)			1,172,470		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029		15,951,857	Secured Overnight Finance Rate/3 M Euribor			68,782	1,166,330		1,350,317		1,166,330			168,498		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2947876749	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	07/20/2033		8,862,000	Secured Overnight Finance Rate/3 M Euribor			7,536	162,115		220,163		162,115			129,611		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2947877044	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	10/20/2033		15,910,890	Secured Overnight Finance Rate/3 M Euribor			14,248	313,239		439,916		313,239			236,107		0003
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/28/2022	09/21/2041		2,489,500	2.56/1.47			24,210	(74,776)		(243,461)		103,971			50,920		0003
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041		2,470,750	2.58/1.47			24,087	(87,652)		(270,141)		104,807			50,536		0003
Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032		6,135,000	5.02/4.88			831	(122,543)		(111,027)		112,213			82,231		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1785484251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2023	10/16/2026		2,205,400	Secured Overnight Finance Rate/3 M Euribor			43,535	133,999		143,122		136,202			14,760		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026		6,612,739	Secured Overnight Finance Rate/3 M Euribor			135,355	359,951		407,681		397,118			40,991		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2649197626	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028		2,333,760	Secured Overnight Finance Rate/3 M Euribor			52,051	179,503		223,891		141,650			21,954		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025		18,146,472	Secured Overnight Finance Rate/3 M Euribor			369,001	1,109,725		1,153,864		1,110,992			68,658		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2648075906	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025		4,457,554	Secured Overnight Finance Rate/3 M Euribor			159,127	267,063		281,740		279,656			16,865		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2023	12/15/2027		1,071,600	Secured Overnight Finance Rate/3 M Euribor			19,883	35,899		46,163		68,101			9,212		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031		5,967,360	Secured Overnight Finance Rate/3 M Euribor			120,074	156,564		291,424		359,427			73,517		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/05/2023	04/19/2030		2,629,500	Secured Overnight Finance Rate/3 M Euribor			49,235	40,249		83,256		170,252			30,272		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413572	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028		794,738	Secured Overnight Finance Rate/3 M Euribor			14,845	17,962		26,021		51,076			6,930		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890617225	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028		2,549,040	Secured Overnight Finance Rate/3 M Euribor			49,253	63,359		98,046		163,442			24,109		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719263670	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2023	10/15/2031		6,087,200	Secured Overnight Finance Rate/3 M Euribor			126,627	287,277		396,912		381,365			79,319		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1908336073	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/27/2023	10/18/2027		3,367,845	Secured Overnight Finance Rate/3 M Euribor			63,463	229,672		255,630		206,346			28,164		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366712672	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029		1,459,485	Secured Overnight Finance Rate/3 M Euribor			25,187	60,356		75,734		60,356			14,675		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2747196132	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	10/22/2032		3,891,600	Secured Overnight Finance Rate/3 M Euribor			75,303	163,078		251,166		163,078			54,391		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2766727544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030		5,815,800	Secured Overnight Finance Rate/3 M Euribor			93,894	223,017		300,869		223,017			67,505		0003
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/15/2024	05/21/2030		1,720,640	7.29/5.50			25,711	63,519		46,684		63,519			19,972		0003
Currency Swap/Rec:CAD 5.11/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2024	03/07/2029		500,000,000	5.11/Secured Overnight Finance Rate			(5,492,452)	(20,410,725)		(10,514,522)		(20,410,725)			5,113,439		0003
Currency Swap/Rec:SGD 4.10/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2024	03/12/2026		200,000,000	4.10/Secured Overnight Finance Rate			(2,795,977)	(2,369,733)		(1,607,290)		(2,369,733)			1,092,941		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2778072624	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2024	10/15/2032		39,214,800	Secured Overnight Finance Rate/3 M Euribor			554,914	1,929,578		2,710,858		1,929,578			547,412		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032		19,063,800	Secured Overnight Finance Rate/3 M Euribor			229,938	628,329		937,541		628,329			261,780		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2024	01/15/2033		15,161,725	Secured Overnight Finance Rate/3 M Euribor			188,014	506,562		826,960		506,562			215,042		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815971911	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/02/2024	05/15/2032		3,738,350	Secured Overnight Finance Rate/3 M Euribor			41,579	113,398		150,171		113,398			50,762		0003
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032		1,175,020	7.65/5.65			13,493	35,749		33,939		35,749			15,955		0003
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029		24,835,200	6.41/6.17			22,794	426,944		691,493		426,944			260,717		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031		34,929,610	Secured Overnight Finance Rate/3 M Euribor			343,276	1,651,514		1,934,708		1,651,514			446,626		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760025	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		9,876,636	Secured Overnight Finance Rate/3 M Euribor			100,061	306,762		435,544		306,762			133,363		0003
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032		2,292,791	7.12/5.50			18,926	71,213		12,026		71,213			30,959		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033		10,049,243	Secured Overnight Finance Rate/3 M Euribor			104,408	308,478		466,825		308,478			142,531		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033		7,751,502	Secured Overnight Finance Rate/3 M Euribor			82,903	232,316		359,906		232,316			113,278		0003
Currency Swap/Rec:JPY 1.41/Pay:USD 5.27	FX Hedging Strategy . Exhibit 5 & 7		Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/18/2029		16,499,999,999	1.41/5.27			(1,819,788)	859,441		1,243,827		859,441			175,938,770		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854410136	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2024	10/20/2032		24,511,500	Secured Overnight Finance Rate/3 M Euribor			166,895	1,208,237		1,490,862		1,208,237			342,465		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588216	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032		17,677,440	Secured Overnight Finance Rate/3 M Euribor			125,450	899,090		1,114,144		899,090			240,038		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032		6,546,600	Secured Overnight Finance Rate/3 M Euribor			47,224	332,396		387,458		332,396			91,883		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	04/15/2029		4,070,480	Secured Overnight Finance Rate/3 M Euribor			16,018	290,173		344,050		290,173			42,157		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	10/15/2029		4,460,800	Secured Overnight Finance Rate/3 M Euribor			18,159	317,998		399,234		317,998			48,824		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029		1,106,000	Secured Overnight Finance Rate/3 M Euribor			4,177	70,299		76,042		70,299			11,120		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029		1,106,000	Secured Overnight Finance Rate/3 M Euribor			4,267	70,299		78,845		70,299			11,454		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125925870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029		4,883,430	Secured Overnight Finance Rate/3 M Euribor			18,980	300,455		357,196		300,455			52,025		0003
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/24/2029		15,000,000,000	Japan Unsecured Overnight Call/Secured Overnight Finance Rate		1	(1,640,326)	(8,970,541)		(9,718,747)		(8,970,541)			161,717,027		0003
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034		52,220,000	6.03/6.15			(16,919)	2,151,782		1,529,822		2,151,782			815,084		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/07/2024	02/23/2027		90,000,000	3 M Euribor/Secured Overnight Finance Rate			(382,806)	(5,631,038)		(6,002,950)		(5,631,038)			659,514		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033		34,796,875	Secured Overnight Finance Rate/3 M Euribor			54,771	877,680		920,791		877,680			493,533		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/12/2024	07/15/2033		15,930,000	Secured Overnight Finance Rate/3 M Euribor			25,846	394,491		487,683		394,491			232,797		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2930114785	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/12/2024	10/15/2033		20,179,900	Secured Overnight Finance Rate/3 M Euribor			34,157	501,589		658,921		501,589			299,223		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197100	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/14/2024	01/15/2033		14,241,150	Secured Overnight Finance Rate/3 M Euribor			8,082	259,192		258,177		259,192			201,986		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033		5,461,178	Secured Overnight Finance Rate/3 M Euribor			3,134	101,427		108,840		101,427			79,808		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033		9,540,510	Secured Overnight Finance Rate/3 M Euribor			5,769	167,420		163,065		167,420			141,465		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946210833	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033		19,866,000	Secured Overnight Finance Rate/3 M Euribor			10,898	270,545		362,392		270,545			281,764		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/26/2024	07/15/2033		15,319,780	Secured Overnight Finance Rate/3 M Euribor			8,578	198,551		269,600		198,551			223,879		0003
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033		2,623,500	6.81/4.85			1,711	34,249		11,035		34,249			37,210		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2946211054	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033		10,920,000	Secured Overnight Finance Rate/3 M Euribor			6,444	148,714		220,023		148,714			161,919		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592225	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	01/15/2033		9,296,304	Secured Overnight Finance Rate/3 M Euribor			3,668	192,496		248,773		192,496			131,852		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592571	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	07/15/2033		9,182,241	Secured Overnight Finance Rate/3 M Euribor			3,694	171,646		243,619		171,646			134,187		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592738	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	10/15/2033		6,337,800	Secured Overnight Finance Rate/3 M Euribor			2,719	123,596		134,617		123,596			93,975		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934764	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/02/2024	10/15/2033		12,602,400	Secured Overnight Finance Rate/3 M Euribor			5,187	173,993		273,384		173,993			186,866		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934921	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2024	04/15/2034		13,774,688	Secured Overnight Finance Rate/3 M Euribor			5,971	181,117		297,522		181,117			209,958		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934251	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/02/2024	07/15/2033		10,161,720	Secured Overnight Finance Rate/3 M Euribor			4,076	115,424		99,280		115,424			148,501		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2961114068	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	04/25/2033		5,766,750	Secured Overnight Finance Rate/3 M Euribor				70,397		2,207		70,397			83,172		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2961114225	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/16/2024	07/25/2033		5,770,600	Secured Overnight Finance Rate/3 M Euribor				74,247		6,805		74,247			84,465		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2961114571	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/16/2024	01/25/2034		3,671,500	Secured Overnight Finance Rate/3 M Euribor				46,548		6,908		46,548			55,298		0003
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G7605#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032		6,925,382	4.21/2.29				164,656		899,487		877,657			333,315		96,725	0003
Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2017	12/31/2045		13,152,000	4.71/3.34				195,846		634,946		2,478,517			226,994		301,448	0003
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										(19,222,189)	(802,641)	(137,034,576)	(24,257,508)	XXX	(108,098,201)		110,575,205			716,086,389	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(19,222,189)	(802,641)	(409,816,148)	(31,056,953)	XXX	(368,569,008)	3,192,702	110,575,205			897,453,057	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2022	08/15/2025		3,000,000	3.11/Eff Fed Funds Continuous			(66,465)	(21,714)		(21,714)	31,894				11,829		0002
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/22/2022	08/15/2025		4,000,000	3.11/Eff Fed Funds Continuous			(88,620)	(28,952)		(28,952)	42,526				15,772		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/03/2021	12/03/2026		1,000,000	1.01/Eff Fed Funds Continuous			(43,379)	(56,275)		(56,275)	17,642				6,934		0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2022	12/15/2026		3,000,000	1.77/Eff Fed Funds Continuous			(107,011)	(129,049)		(129,049)	31,265				20,979		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA ROMUWSFPU8MPR08K5P83	04/21/2023	09/30/2027		3,500,000	Secured Overnight Finance Rate/1.05			107,482	297,232		297,232	(97,787)				29,010		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		7,530,162	Secured Overnight Finance Rate/2.93			180,432	289,254		289,254	92,649				72,114		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		4,474,152	Secured Overnight Finance Rate/2.93			107,206	171,865		171,865	55,049				42,847		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		8,327,833	Secured Overnight Finance Rate/2.93			199,545	319,895		319,895	102,464				79,753		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028		2,600,000	Secured Overnight Finance Rate/2.93			62,291	99,873		99,873	31,990				24,899		0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88	Fixed Index Crediting Hedging Strategy	N/A	Interest Rate	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2011	04/01/2036		5,000,000	Secured Overnight Finance Rate/3.88			87,690	216,002		216,002	272,437				83,881		0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												439,169	1,158,132	XXX	1,158,132	580,129				388,019	XXX	XXX
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2024	04/15/2027		500,000	3 M Euribor/Secured Overnight Finance Rate			(364)	(1,264)		(1,264)	57,665	(58,929)			3,781		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		1,000,000	3 M Euribor/Secured Overnight Finance Rate			(840)	(784)		(784)	117,454	(118,238)			8,350		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/04/2024	10/25/2027		24,500,000	3 M Euribor/Secured Overnight Finance Rate			(5,982)	(471,017)		(471,017)	(1,893,072)	1,422,055			205,583		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	BNP Paribas SA ROMUWSFPU8MPR08K5P83	12/16/2024	07/22/2028		12,700,000	3 M Euribor/Secured Overnight Finance Rate			1,767	(62,223)		(62,223)	(255,609)	193,386			119,793		0003
Currency Swap/Rec:EUR 7.50/Pay:USD 7.79	IO CLO	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/16/2024	07/19/2028		6,500,000	7.50/7.79			(714)	(25,390)		(25,390)	(127,136)	101,747			61,241		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298AA0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048		100,233,750	5.08/4.00	4,972,928		1,139,591	17,527,132		17,527,132	3,713,222	1,702,455			2,445,949		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		26,638,000	3.86/3.27			33,596	2,832,645		2,832,645	(881,687)	1,098,076			470,201		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		2,100,000	3 M Euribor/Secured Overnight Finance Rate			691	(10,809)		(10,809)	(50,188)	39,379			17,535		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027		76,429,894	7.95/6.00			747,066	770,179		770,179	(747,517)	2,540,559			652,466		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		70,604,271	7.94/6.00			571,778	710,188		710,188	(788,953)	3,104,320			602,733		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 6 M Euribor	B126SD1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2014	03/31/2025		1,699,696	Secured Overnight Finance Rate/6 M Euribor			7,756	11,546		11,546	(45,750)	38,803			4,220		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2024	04/15/2027		2,500,000	3 M Euribor/Secured Overnight Finance Rate			(1,821)	(6,319)		(6,319)	288,324	(294,643)			18,906		0003
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2022	03/24/2031		9,197,000	5.10/5.63	(2,629,113)		(62,780)	(1,882,696)		(1,882,696)	(416,101)	1,251,993			114,780		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		94,812,335	7.96/6.00			1,865,784	1,352,340		1,352,340	(411,735)	6,110,811			809,393		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2024	10/15/2027		250,000	3 M Euribor/Secured Overnight Finance Rate			(210)	(196)		(196)	29,363	(29,560)			2,088		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	AP Dolphin	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,442,931	6.97/5.50			120,839	5,572,181		5,572,181	(3,235,612)	8,807,793			1,570,630		0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027		89,544,983	7.96/6.00			1,762,130	1,277,210		1,277,210	(388,861)	5,771,321			764,426		0003
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/17/2020	09/24/2025		500,000,000	2.10/1.88			624,295	(26,839,822)		(26,839,822)	57,618	(29,512,486)			2,138,203		100/100
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		3,531,840	3 M Euribor/Secured Overnight Finance Rate			3,391	(3,475)		(3,475)	454,454	(457,929)			26,869		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		3,048,798	Secured Overnight Finance Rate/3 M Euribor			11,281	227,575		227,575	16,597	210,978			26,584		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	04/17/2028		2,227,200	Secured Overnight Finance Rate/3 M Euribor			7,884	168,849		168,849	13,051	155,799			20,217		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		2,296,944	Secured Overnight Finance Rate/3 M Euribor			6,470	162,437		162,437	2,143	160,294			17,381		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 2.05	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	09/19/2024	01/15/2027		3,058,825	3.22/2.05			6,059	157,657		157,657	(52,991)	210,648			21,850		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	01/15/2027		1,113,630	Secured Overnight Finance Rate/3M Euribor			3,133	82,325		82,325	4,395	77,929			7,955		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	07/15/2027		1,448,590	Secured Overnight Finance Rate/3M Euribor			4,115	109,244		109,244	7,065	102,179			11,537		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028		6,347,691	Secured Overnight Finance Rate/3M Euribor			16,203	523,137		523,137	78,940	444,198			62,403		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028		5,566,000	Secured Overnight Finance Rate/3M Euribor			12,799	406,438		406,438	18,941	387,497			51,088		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		2,781,500	Secured Overnight Finance Rate/3M Euribor			6,773	230,465		230,465	38,216	192,249			28,250		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2024	12/17/2028		1,113,600	Secured Overnight Finance Rate/3M Euribor			1,087	92,690		92,690	14,790	77,899			11,086		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		54,284,196	3.65/4.30			(79,537)	6,758,176		6,758,176	(2,049,614)	4,530,372			1,384,783		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		54,291,445	3.67/4.30			(71,376)	7,228,493		7,228,493	(1,919,481)	4,530,372			1,384,968		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		20,376,000	3.45/SONIA O/N Int Rate Benchmark			(537,290)	(119,651)		(119,651)	(42,694)	340,491			226,308		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			(31,668)	(676,803)		(676,803)	524,809	346,045			240,779		0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C6802@AA0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		24,938,543	4.06/4.56			(57,414)	(1,197,819)		(1,197,819)	(882,473)	1,867,964			642,044		0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/01/2023	12/30/2031		11,657,550	10.60/9.40			160,848	327,462		327,462	110,621	728,339			154,215		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025		26,292,000	5.23/4.26			266,128	1,390,275		1,390,275	214,387	1,634,421			72,168		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026		39,427,200	3.87/3.08			324,630	1,540,449		1,540,449	143,644	2,451,632			224,888		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027		26,196,000	5.86/5.12			201,847	630,720		630,720	15,516	1,634,421			198,700		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026		59,070,600	4.36/3.61			458,809	1,858,202		1,858,202	90,407	3,677,448			396,559		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		22,906,800	3.89/3.24			154,203	224,576		224,576	(78,508)	1,430,119			208,191		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		19,616,400	4.38/3.68			139,212	(7,627)		(7,627)	(147,038)	1,225,816			203,484		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		29,411,100	4.30/3.62			202,797	(390,318)		(390,318)	(367,206)	1,838,724			338,678		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	BTKHC74	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031		88,478,716	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			121,562	857,267		857,267	653,343	1,597,402			1,144,756		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		25,900,800	4.87/3.24			329,389	752,464		752,464	(924,218)	1,634,421			235,402		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		12,950,400	6.88/5.12			176,420	457,200		457,200	(377,023)	817,211			98,230		0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025		19,436,400	6.11/4.26			278,503	811,776		811,776	(440,699)	1,225,816			53,350		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030		9,711,900	5.24/3.62			121,395	229,603		229,603	(412,120)	612,908			111,836		0003
Currency Swap/Rec:USD 5.41/Pay:EUR 3.57	BtL RML 1YR	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2024	04/20/2025		41,425,800	5.41/3.57			512,104	1,063,709		1,063,709	30,233	1,033,477			113,708		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		48,468,210	Secured Overnight Finance Rate/3M Euribor			43,106	336,851		336,851	(1,835,542)	2,172,393			249,860		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		66,427,471	Secured Overnight Finance Rate/3M Euribor			57,728	452,786		452,786	(2,524,559)	2,977,345			338,893		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		35,154,180	Secured Overnight Finance Rate/3M Euribor			48,123	458,131		458,131	(1,046,136)	1,504,268			235,102		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		30,188,301	Secured Overnight Finance Rate/3M Euribor			38,158	341,064		341,064	(966,725)	1,307,790			188,625		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 9695OOTJ5KRTCJQWXH05	07/10/2024	10/22/2026		8,119,500	Secured Overnight Finance Rate/3M Euribor			11,207	111,228		111,228	(240,518)	351,746			54,591		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		30,754,156	Secured Overnight Finance Rate/3M Euribor			54,464	466,238		466,238	(1,060,447)	1,526,685			205,676		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		28,140,310	Secured Overnight Finance Rate/3M Euribor			41,111	339,807		339,807	(1,027,643)	1,367,449			174,435		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/12/2024	04/15/2026		10,887,000	Secured Overnight Finance Rate/3M Euribor			15,203	109,188		109,188	(420,806)	529,994			61,770		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/16/2024	05/15/2026		17,400,000	Secured Overnight Finance Rate/3M Euribor			10,472	189,678		189,678	(639,113)	828,790			101,826		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2024	05/25/2026		12,866,783	Secured Overnight Finance Rate/3M Euribor			9,025	138,064		138,064	(481,558)	619,623			76,046		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		22,978,200	Secured Overnight Finance Rate/3M Euribor			16,558	363,489		363,489	(864,998)	1,228,487			157,278		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/20/2026		23,636,880	Secured Overnight Finance Rate/3M Euribor			29,695	374,862		374,862	(890,885)	1,265,747			162,377		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/06/2026		2,188,600	Secured Overnight Finance Rate/3M Euribor			2,945	36,573		36,573	(80,626)	117,199			14,881		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		2,735,500	Secured Overnight Finance Rate/3M Euribor			3,103	37,864		37,864	(108,384)	146,249			17,492		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026		7,308,360	Secured Overnight Finance Rate/3M Euribor			2,666	69,478		69,478	(299,688)	369,166			40,121		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2024	06/23/2026		10,087,125	Secured Overnight Finance Rate/3M Euribor			4,331	123,333		123,333	(383,561)	506,894			61,289		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	06/22/2026		21,414,800	Secured Overnight Finance Rate/3M Euribor			10,508	255,583		255,583	(833,593)	1,089,176			129,996		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	07/18/2024	09/15/2026		9,347,520	Secured Overnight Finance Rate/3M Euribor			6,217	131,517		131,517	(350,406)	481,923			61,061		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,885,055	Secured Overnight Finance Rate/3M Euribor			1,261	46,254		46,254	(94,194)	140,448			20,204		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		95,883,219	Secured Overnight Finance Rate/3M Euribor			64,023	1,542,200		1,542,200	(2,915,584)	4,457,784			684,927		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		26,052,000	Secured Overnight Finance Rate/3M Euribor			14,741	415,970		415,970	(779,216)	1,195,186			186,473		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/25/2024	01/25/2027		41,734,000	Secured Overnight Finance Rate/3M Euribor			29,377	666,132		666,132	(1,193,395)	1,859,527			300,115		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	07/25/2024	04/15/2027		60,341,006	Secured Overnight Finance Rate/3M Euribor			43,324	1,108,797		1,108,797	(1,585,114)	2,693,911			456,330		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		26,572,700	Secured Overnight Finance Rate/3M Euribor			18,645	430,053		430,053	(767,982)	1,198,035			191,593		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		1,792,230	Secured Overnight Finance Rate/3M Euribor			1,039	33,109		33,109	(50,215)	83,324			13,610		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		3,476,160	Secured Overnight Finance Rate/3M Euribor			2,695	64,804		64,804	(97,114)	161,918			26,445		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		7,202,169	Secured Overnight Finance Rate/3M Euribor			5,859	160,721		160,721	(174,753)	335,474			57,389		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		34,646,400	Secured Overnight Finance Rate/3M Euribor			30,964	827,137		827,137	(676,844)	1,503,981			290,722		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		4,434,560	Secured Overnight Finance Rate/3M Euribor			3,507	100,211		100,211	(87,977)	188,188			37,030		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,084,500	Secured Overnight Finance Rate/3M Euribor			591	16,485		16,485	(32,314)	48,799			7,962		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	Secured Overnight Finance Rate/3M Euribor			2,798	36,360		36,360	(24,740)	61,099			9,297		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		34,285,968	Secured Overnight Finance Rate/3M Euribor			77,903	907,770		907,770	(1,002,197)	1,909,967			264,667		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/06/2024	06/15/2027		50,204,400	Secured Overnight Finance Rate/3M Euribor			59,052	1,258,343		1,258,343	(1,303,829)	2,562,172			393,296		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		32,222,850	Secured Overnight Finance Rate/3M Euribor			37,490	880,742		880,742	(788,940)	1,669,682			265,073		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		3,215,205	Secured Overnight Finance Rate/3M Euribor			3,378	87,441		87,441	(72,447)	159,888			28,035		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,272,445	Secured Overnight Finance Rate/3M Euribor			3,077	98,631		98,631	(61,534)	160,165			29,730		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/12/2024	07/15/2028		76,277,440	Secured Overnight Finance Rate/3M Euribor			96,860	2,805,917		2,805,917	(1,179,621)	3,985,538			717,548		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		11,694,030	Secured Overnight Finance Rate/3M Euribor			13,428	428,321		428,321	(183,712)	612,034			110,304		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		2,459,025	Secured Overnight Finance Rate/3M Euribor			5,521	86,569		86,569	(42,129)	128,699			23,408		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		4,595,220	Secured Overnight Finance Rate/3 M Euribor			5,871	159,389		159,389	(85,889)	245,277			41,154		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		2,465,775	2.12/2.08			182	4,714		4,714	(130,734)	135,449			17,614		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		25,201,100	2.46/2.41			2,447	66,372		66,372	(1,313,614)	1,379,986			190,584		0003
Currency Swap/Rec:USD 7.59/Pay:EUR 7.38	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/15/2024	07/19/2028		9,327,050	7.59/7.38			5,766	110,273		110,273	(413,322)	523,595			87,876		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/16/2024	02/21/2026		4,123,500	2.13/2.10			261	5,715		5,715	(233,907)	239,623			22,037		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		4,949,100	2.13/2.10			1,069	8,929		8,929	(279,518)	288,447			31,515		0003
Currency Swap/Rec:USD 2.73/Pay:EUR 2.70	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/15/2026		1,374,750	2.73/2.70			191	2,502		2,502	(77,623)	80,124			7,538		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		3,300,000	2.18/2.15			230	5,866		5,866	(187,032)	192,898			21,557		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		4,331,800	2.13/2.10			565	8,439		8,439	(244,772)	253,211			30,293		0003
Currency Swap/Rec:USD 1.67/Pay:EUR 1.65	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/19/2024	01/25/2026		15,457,400	1.67/1.65			571	16,099		16,099	(941,493)	957,592			79,890		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 54930047C63MPGNXE075	08/19/2024	07/15/2026		14,063,250	1.96/1.93			772	23,521		23,521	(834,547)	858,067			87,175		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,758,750	2.03/2.00			186	5,590		5,590	(163,909)	169,499			18,591		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/12/2024	10/15/2027		1,000,000	3 M Euribor/Secured Overnight Finance Rate			501	(4,510)		(4,510)	(32,549)	28,039			8,350		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		5,421,974	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(1,919)	256,280		256,280	26,896	229,385			44,217		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,377,523	Secured Overnight Finance Rate/3 M Euribor			5,097	102,824		102,824	7,499	95,325			12,011		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	09/20/2024	11/30/2027		2,654,791	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			14,568	237,821		237,821	28,494	209,327			22,663		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2024	07/15/2027		3,064,325	Secured Overnight Finance Rate/3 M Euribor			8,706	231,093		231,093	14,944	216,148			24,404		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028		5,566,000	Secured Overnight Finance Rate/3 M Euribor			12,799	406,438		406,438	18,941	387,497			51,088		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	12/15/2028		2,505,600	Secured Overnight Finance Rate/3 M Euribor			2,105	205,250		205,250	29,976	175,274			24,927		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	10/23/2028		1,670,400	Secured Overnight Finance Rate/3 M Euribor			1,220	137,646		137,646	20,796	116,849			16,310		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	Secured Overnight Finance Rate/3 M Euribor			101,580	2,165,194		2,165,194	433,940	1,731,254			263,791		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		2,264,096	Secured Overnight Finance Rate/3 M Euribor			10,444	163,393		163,393	20,250	143,143			21,175		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		4,062,841	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(5,292)	187,559		187,559	187,559				33,133		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2024	11/30/2027		561,991	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			2,263	26,293		26,293	3,327	22,967			4,798		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		5,524,986	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(1,741)	119,394		119,394	13,351	106,043			45,057		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		403,305	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			389	5,004		5,004	1,415	3,589			3,443		0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029		13,584,000	.3.45/SONIA O/N Int Rate Benchmark			(358,194)	(79,768)		(79,768)	(28,463)	226,994			150,872		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		9,688,000	7.67/6.04			97,918	(888,658)		(888,658)	(4,149)	681,009			81,491		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q7448@AA3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026		14,394,250	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			130,041	1,183,886		1,183,886	135,909	1,343,763			100,943		0003
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	CML Trin Cop 7410010	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/22/2024	03/27/2027		48,209,317	8.58/3M Copenhagen Interbank			463,203	2,635,883		2,635,883	558,987	2,076,897			360,412		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50188919	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2024	12/22/2028		64,163,255	Secured Overnight Finance Rate/3M Euribor			856,402	4,272,240		4,272,240	1,008,840	3,263,400			639,872		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	7410017	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		25,560,258	Secured Overnight Finance Rate/3M Euribor			194,525	864,230		864,230	109,795	754,435			239,048		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410018	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/28/2024	11/15/2027		41,389,450	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			24,034	434,816		434,816	38,720	396,097			350,833		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026		101,336,000	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			40,112	1,344,273		1,344,273	144,709	1,199,564			637,052		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		27,107,500	Secured Overnight Finance Rate/3M Euribor			23,557	184,771		184,771	(1,030,214)	1,214,985			138,294		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		2,362,257	Secured Overnight Finance Rate/3M Euribor			19,007	132,896		132,896	12,339	120,557			22,093		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	07/16/2024	02/22/2026		3,916,080	Secured Overnight Finance Rate/3M Euribor			3,854	32,911		32,911	(154,647)	187,558			20,954		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2024	06/22/2026		18,414,000	Secured Overnight Finance Rate/3M Euribor			9,036	219,769		219,769	(716,784)	936,552			111,780		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		7,046,000	Secured Overnight Finance Rate/3M Euribor			4,960	112,464		112,464	(201,482)	313,946			50,669		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		501,871	Secured Overnight Finance Rate/3M Euribor			408	11,200		11,200	(12,177)	23,377			3,999		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	11/29/2027		10,601,447	Secured Overnight Finance Rate/3M Copenhagen Interbank			92,978	531,594		531,594	99,913	431,681			90,460		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		11,519,545	Secured Overnight Finance Rate/3M Euribor			13,759	289,609		289,609	(303,294)	592,904			90,745		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		3,536,514	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			21,296	192,636		192,636	25,563	167,073			30,190		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	08/12/2024	02/15/2028		7,315,060	Secured Overnight Finance Rate/3 M Euribor			13,888	210,635		210,635	(165,231)	375,866			64,667		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/12/2024	05/15/2028		7,369,650	Secured Overnight Finance Rate/3 M Euribor			14,912	233,885		233,885	(144,786)	378,671			67,671		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		7,650,300	Secured Overnight Finance Rate/3 M Euribor			17,176	269,326		269,326	(131,070)	400,396			72,825		0003
Currency Swap/Rec:USD 3.28/Pay:EUR 3.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/15/2024	04/15/2028		3,291,900	3.28/3.20			584	15,624		15,624	(169,174)	184,798			29,857		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		60,235,817	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			2,994	3,475,148		3,475,148	324,053	3,151,095			491,233		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		4,251,631	Secured Overnight Finance Rate/3 M Euribor			23,049	322,488		322,488	40,045	282,443			39,763		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/12/2024	11/30/2027		526,559	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			1,582	11,279		11,279	1,998	9,281			4,495		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		3,925,188	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(969)	100,732		100,732	8,874	91,858			32,011		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50187947 & 50188919	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/22/2028		5,976,723	Secured Overnight Finance Rate/3 M Euribor			4,171	98,105		98,105	12,784	85,321			59,603		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		4,986,920	Secured Overnight Finance Rate/3 M Euribor			3,667	61,682		61,682	(6,232)	67,914			52,822		0003
Currency Swap/Rec:USD 3.13/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2024	01/20/2028		1,113,000	3.13/2.00			2,439	49,055		49,055	(28,245)	77,299			9,726		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		4,743,936	Secured Overnight Finance Rate/3 M Euribor			15,871	365,769		365,769	33,917	331,851			44,713		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028		5,174,520	Secured Overnight Finance Rate/3 M Euribor			17,648	407,510		407,510	48,998	358,512			50,471		0003
Currency Swap/Rec:USD 3.22/Pay:EUR 2.05	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	09/19/2024	01/15/2027		667,380	3.22/2.05			1,322	34,398		34,398	(11,562)	45,960			4,767		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028		2,561,349	Secured Overnight Finance Rate/3 M Euribor			6,538	211,091		211,091	31,853	179,238			25,180		0003
Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark	G2687*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/28/2022	03/31/2026		13,420,000	2.81/SONIA O/N Int Rate Benchmark			(419,547)	516,757		516,757	257,990	226,994			74,917		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		1,902,361	10.99/9.00			636,018	636,018		636,018	101,413	31,527			44,880		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		1,902,361	10.99/9.00			646,636	646,636		646,636	102,697	31,527			45,383		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		1,902,361	10.99/9.00			657,121	657,121		657,121	103,976	31,527			45,880		0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	B1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	11/28/2022	11/25/2031		18,327,148	6.70/6.43			(22,505)	(676,803)		(676,803)	524,809	346,045			240,779		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		1,908,333	10.88/9.00			602,203	602,203		602,203	98,158	31,527			45,273		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		1,908,333	10.88/9.00			611,455	611,455		611,455	99,059	31,527			45,777		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,908,333	10.88/9.00			607,861	607,861		607,861	87,193	31,527			46,270		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,918,195	3.92/3.00			21,869	396,540		396,540	30,234	31,527			45,760		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00			391,461	391,461		391,461	39,202	31,527			46,509		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00			404,191	404,191		404,191	51,931	31,527			46,509		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,908,333	3.89/3.00			20,853	379,180		379,180	32,861	31,527			45,525		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048		126,930	445.10/400.00	4,124		89,520	1,092,498		1,092,498	153,003	2,094			3,078		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		126,718	452.11/400.00	4,087		97,207	1,132,043		1,132,043	136,093	2,094			3,072		0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		109,947,226	5.96/5.33			278,292	(4,454,835)		(4,454,835)	(343,991)	2,080,301			304,521		0003
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Placefirst UK SFR Madryn Street SPV Ltd AAIA	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/12/2023	04/22/2025		3,118,080	7.91/8.91			(28,213)	109,845		109,845	33,419	54,479			8,636		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2024	01/15/2026		8,972,583	Secured Overnight Finance Rate/3 M Euribor			7,787	61,159		61,159	(341,001)	402,160			45,775		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		43,496,400	Secured Overnight Finance Rate/3M Euribor			59,493	566,848		566,848	(1,294,388)	1,861,236			290,893		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		24,629,150	Secured Overnight Finance Rate/3M Euribor			33,659	278,258		278,258	(788,704)	1,066,961			153,890		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		12,233,380	Secured Overnight Finance Rate/3M Euribor			17,476	167,583		167,583	(362,380)	529,963			82,251		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		50,675,700	Secured Overnight Finance Rate/3M Euribor			89,686	768,252		768,252	(1,747,370)	2,515,622			338,907		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		3,156,940	Secured Overnight Finance Rate/3M Euribor			4,612	38,121		38,121	(115,287)	153,408			19,569		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		27,355,000	Secured Overnight Finance Rate/3M Euribor			19,712	432,725		432,725	(1,029,760)	1,462,485			187,236		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	07/18/2024	09/15/2026		60,060,000	Secured Overnight Finance Rate/3M Euribor			39,947	845,024		845,024	(2,251,443)	3,096,467			392,331		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		2,715,500	Secured Overnight Finance Rate/3M Euribor			1,813	43,677		43,677	(82,572)	126,249			19,398		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	07/25/2024	04/15/2027		44,448,100	Secured Overnight Finance Rate/3M Euribor			31,913	816,757		816,757	(1,167,619)	1,984,375			336,140		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		15,206,800	Secured Overnight Finance Rate/3M Euribor			8,819	280,923		280,923	(426,068)	706,992			115,483		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	Secured Overnight Finance Rate/3M Euribor			3,369	81,005		81,005	(121,393)	202,398			33,057		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027		8,120,250	Secured Overnight Finance Rate/3M Euribor			7,257	193,860		193,860	(158,635)	352,496			68,138		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027		37,411,275	Secured Overnight Finance Rate/3M Euribor			43,526	1,022,557		1,022,557	(915,973)	1,938,529			307,755		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		6,120,240	Secured Overnight Finance Rate/3M Euribor			14,225	215,461		215,461	(104,856)	320,317			58,260		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor		Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028		2,516,430	Secured Overnight Finance Rate/3M Euribor			3,932	87,284		87,284	(47,034)	134,319			22,537		0003
Currency Swap/Rec:USD 2.46/Pay:EUR 2.41	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/15/2024	04/15/2027		15,887,650	2.46/2.41			1,543	41,843		41,843	(828,148)	869,991			120,151		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		12,072,500	2.15/2.10			1,274	33,583		33,583	(646,210)	679,793			99,311		0003
Currency Swap/Rec:USD 3.28/Pay:EUR 3.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/15/2024	04/15/2028		3,291,900	3.28/3.20			584	15,624		15,624	(169,174)	184,798			29,857		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		2,427,700	2.03/2.00			164	4,919		4,919	(144,240)	149,159			16,360		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal .. 54930047C63MPGNXE075	08/19/2024	07/24/2026		13,456,600	2.13/2.10			881	25,302		25,302	(795,751)	821,053			84,081		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		2,979,450	2.10/2.07			208	6,176		6,176	(176,883)	183,058			19,926		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	7200569	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	12/13/2024	12/16/2027		23,885,853	Secured Overnight Finance Rate/3M Euribor			17,974	399,033		399,033	46,849	352,185			205,436		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50238820	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/21/2024	10/22/2029		23,145,267	Secured Overnight Finance Rate/3M Euribor			81,156	1,251,823		1,251,823	214,429	1,037,394			253,833		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	50236676	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		16,346,338	Secured Overnight Finance Rate/3M Euribor			12,327	408,496		408,496	193,566	214,931			144,823		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		6,883,787	3.18/2.90			8,389	151,185		151,185	275,618	128,254			168,675		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		6,862,882	3.21/2.90			10,561	168,472		168,472	274,371	128,254			168,163		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029		5,563,000	Secured Overnight Finance Rate/3M Euribor			13,546	460,930		460,930	76,433	384,497			56,500		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029		3,708,296	Secured Overnight Finance Rate/3M Euribor			9,030	307,256		307,256	50,950	256,306			37,663		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2024	10/23/2028		3,340,800	Secured Overnight Finance Rate/3M Euribor			2,440	275,291		275,291	41,593	233,698			32,621		0003
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/26/2020	09/02/2025		500,000,000	1.13/2.13			(6,512,978)	(69,145,076)		(69,145,076)	(2,690,622)	(34,050,446)			2,048,219		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		27,535,149	3.18/2.90			33,555	604,739		604,739	1,102,472	513,015			674,702		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		27,451,527	3.21/2.90			42,243	673,890		673,890	1,097,484	513,015			672,653		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		2,272,200	Secured Overnight Finance Rate/3M Euribor			3,110	29,611		29,611	(67,617)	97,229			15,196		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027		1,355,625	Secured Overnight Finance Rate/3M Euribor			739	20,606		20,606	(40,393)	60,999			9,953		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		1,096,800	Secured Overnight Finance Rate/3M Euribor			2,798	36,360		36,360	(24,740)	61,099			9,297		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		959,112	Secured Overnight Finance Rate/3M Euribor			1,008	26,084		26,084	(21,611)	47,695			8,363		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/15/2028		410,553	Secured Overnight Finance Rate/3M Euribor			837	12,326		12,326	(7,768)	20,094			3,724		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/13/2024	08/18/2027		19,836,677	Secured Overnight Finance Rate/3M Euribor			144,309	1,189,240		1,189,240	132,141	1,057,099			160,853		0003
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN721T5	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	10/28/2021	07/13/2029		4,249,700	5.10/3.38			86,400	438,255		438,255	(90,098)	247,887			45,246		0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		65,395,977	3.18/2.90			72,658	1,436,255		1,436,255	2,618,371	1,218,410			1,602,416		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		65,197,377	3.21/2.90			91,329	1,600,488		1,600,488	2,606,524	1,218,410			1,597,550		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q7448@AA3	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026		4,150,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			37,397	341,400		341,400	39,192	387,504			29,109		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		6,505,800	Secured Overnight Finance Rate/3M Euribor			6,303	45,215		45,215	(246,382)	291,596			33,538		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/08/2024	01/15/2026		54,621,613	Secured Overnight Finance Rate/3M Euribor			47,468	372,314		372,314	(2,075,881)	2,448,195			278,663		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		23,275,900	Secured Overnight Finance Rate/3M Euribor			32,126	318,853		318,853	(689,485)	1,008,337			156,496		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		1,487,200	Secured Overnight Finance Rate/3M Euribor			1,176	33,607		33,607	(29,504)	63,112			12,418		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	01/15/2028		1,089,900	Secured Overnight Finance Rate/3M Euribor			1,145	29,641		29,641	(24,558)	54,199			9,503		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	08/13/2024	08/18/2027		75,764,358	Secured Overnight Finance Rate/3M Euribor			551,154	4,542,193		4,542,193	504,700	4,037,492			614,362		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	11/12/2024	10/15/2027		1,375,000	3 M Euribor/Secured Overnight Finance Rate			689	(6,202)		(6,202)	(44,755)	38,553			11,482		0003
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN721T5	D1	Currency	Credit Agricole SA	969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029		3,908,688	5.04/3.38			76,825	375,229		375,229	(74,995)	228,819			41,615		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co	PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,568,000	Secured Overnight Finance Rate/3 M Euribor			18,628	429,306		429,306	39,809	389,497			52,480		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q8438@AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,743,738	3.65/4.30			(5,485)	466,081		466,081	(141,353)	312,439			95,502		0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,744,238	3.67/4.30			(4,922)	498,517		498,517	(132,378)	312,439			95,515		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		1,902,361	10.99/9.00				636,018		636,018	101,413	31,527			44,880		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		1,902,361	10.99/9.00				646,636		646,636	102,697	31,527			45,383		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		1,902,361	10.99/9.00				657,121		657,121	103,976	31,527			45,880		0003
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025		40,278,289	7.81/5.50			758,729	(943,300)		(887,640)		2,725,316			157,768		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		1,908,333	10.88/9.00				602,203		602,203	98,158	31,527			45,273		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		1,908,333	10.88/9.00				611,455		611,455	99,059	31,527			45,777		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,908,333	10.88/9.00				607,861		607,861	87,193	31,527			46,270		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,918,195	3.92/3.00			21,869	396,540		396,540	30,234	31,527			45,760		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				391,461		391,461	39,202	31,527			46,509		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,918,195	4.33/3.00				404,191		404,191	51,931	31,527			46,509		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		1,908,333	3.89/3.00			20,853	379,180		379,180	32,861	31,527			45,525		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA	E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048		126,930	445.10/400.00			4,124	87,959	1,092,498	1,092,498	153,003	2,094			3,078		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048		126,718	452.11/400.00			4,087	97,207	1,132,043	1,132,043	136,093	2,094			3,072		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	Barclays PLC	G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025		8,764,000	5.23/4.26			88,709	463,425		463,425	71,462	544,807			24,056		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026		13,142,400	3.87/3.08			108,700	513,483		513,483	47,881	817,211			74,963		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	04/05/2023	04/20/2027		8,732,000	5.86/5.12			67,282	210,240		210,240	5,172	544,807			66,233		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMorgan Chase & Co	8I5DZWZKVSZI1NJHU748	04/05/2023	10/20/2026		19,690,200	4.36/3.61			152,936	619,401		619,401	30,136	1,225,816			132,186		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	Deutsche Bank AG	7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		7,635,600	3.89/3.24			51,401	74,859		74,859	(26,169)	476,706			69,397		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP Paribas SA	ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		6,538,800	4.38/3.68			46,404	(2,542)		(2,542)	(49,013)	408,605			67,828		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	Bank of America NA	B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		9,803,700	4.30/3.62			67,599	(130,106)		(130,106)	(122,402)	612,908			112,893		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048		13,767,574	3.18/2.90			16,777	302,369		302,369	551,236	256,507			337,351		0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048		13,725,764	3.21/2.90			21,121	336,945		336,945	548,742	256,507			336,326		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		8,633,600	4.87/3.24			109,796	250,821		250,821	(308,073)	544,807			78,467		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		4,316,800	6.88/5.12			58,807	152,400		152,400	(125,674)	272,404			32,743		0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025		6,478,800	6.11/4.26			92,834	270,592		270,592	(146,900)	408,605			17,783		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030		3,237,300	5.24/3.62			40,465	76,534		76,534	(137,373)	204,303			37,279		0003
Currency Swap/Rec:USD 5.41/Pay:EUR 3.57	BtL RML 1YR	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2024	04/20/2025		13,808,600	5.41/3.57			170,701	354,570		354,570	10,078	344,492			37,903		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		26,400,800	Secured Overnight Finance Rate/3M Euribor			36,140	344,057		344,057	(785,649)	1,129,705			176,562		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	Secured Overnight Finance Rate/3M Euribor			7,471	74,152		74,152	(160,345)	234,497			36,394		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,449,000	Secured Overnight Finance Rate/3M Euribor			9,650	82,608		82,608	(187,889)	270,497			36,442		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	07/16/2024	02/22/2026		3,263,400	Secured Overnight Finance Rate/3M Euribor			3,463	27,426		27,426	(128,872)	156,298			17,462		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		11,405,100	Secured Overnight Finance Rate/3M Euribor			7,615	183,441		183,441	(346,802)	530,244			81,471		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	08/12/2024	02/15/2028		5,459,000	Secured Overnight Finance Rate/3M Euribor			10,768	157,190		157,190	(123,307)	280,497			48,259		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/12/2024	05/15/2028		6,550,800	Secured Overnight Finance Rate/3M Euribor			13,773	207,898		207,898	(128,699)	336,596			60,152		0003
Currency Swap/Rec:USD 1.62/Pay:EUR 1.60	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/16/2024	02/15/2026		4,948,200	1.62/1.60			782	5,050		5,050	(282,498)	287,547			26,254		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	7200569	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	12/13/2024	12/16/2027		4,777,171	Secured Overnight Finance Rate/3M Euribor			3,595	79,807		79,807	9,370	70,437			41,087		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/18/2024	10/20/2028		5,564,000	Secured Overnight Finance Rate/3M Euribor			18,977	438,182		438,182	52,685	385,497			54,270		0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q84388AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/01/2021	01/05/2051		3,743,738	3.65/4.30			(5,485)	466,081		466,081	(141,353)	312,439			95,502		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q8438@AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051		3,744,238	3.67/4.30			(4,922)	498,517		498,517	(132,378)	312,439			95,515		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		5,413,000	Secured Overnight Finance Rate/3M Euribor			7,471	74,152		74,152	(160,345)	234,497			36,394		0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	Q6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037		6,659,500	3.86/3.27			50,254	708,161		708,161	117,590	113,497			117,550		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		3,247,800	Secured Overnight Finance Rate/3M Euribor			4,483	44,491		44,491	(96,207)	140,698			21,837		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		1,850,620	Secured Overnight Finance Rate/3M Euribor			2,704	22,347		22,347	(67,582)	89,929			11,472		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 54930047C63MPGNXE075	07/25/2024	04/15/2027		10,841,000	Secured Overnight Finance Rate/3M Euribor			7,784	199,209		199,209	(284,785)	483,994			81,985		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 54930047C63MPGNXE075	08/12/2024	02/15/2028		2,183,600	Secured Overnight Finance Rate/3M Euribor			4,307	62,876		62,876	(49,323)	112,199			19,304		0003
Currency Swap/Rec:USD 2.10/Pay:EUR 2.07	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/15/2026		6,952,050	2.10/2.07			484	14,410		14,410	(412,727)	427,136			46,494		0003
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2022	12/15/2031		5,143,600	7.03/6.88			(21,975)	(408,495)		(408,495)	176,551	99,877			67,843		0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2022	12/15/2031		1,267,750	7.10/6.88			(5,882)	(118,225)		(118,225)	44,585	24,969			16,721		0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029		5,503,850	5.19/3.63			70,170	(317,263)		(317,263)	(65,083)	374,555			56,563		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/30/2023	12/31/2028		31,630,939	8.01/6.00			627,429	561,795		561,795	(330,036)	2,032,549			316,418		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		5,410,000	Secured Overnight Finance Rate/3M Euribor			7,406	70,503		70,503	(160,994)	231,497			36,181		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 54930047C63MPGNXE075	07/10/2024	10/25/2026		3,628,050	Secured Overnight Finance Rate/3M Euribor			5,798	50,888		50,888	(107,565)	158,453			24,449		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		10,886,000	Secured Overnight Finance Rate/3M Euribor			15,903	131,453		131,453	(397,541)	528,994			67,480		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/16/2024	05/22/2026		4,787,640	Secured Overnight Finance Rate/3M Euribor			5,522	54,127		54,127	(176,430)	230,557			28,213		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/17/2024	11/15/2026		3,282,600	Secured Overnight Finance Rate/3M Euribor			2,365	51,927		51,927	(123,571)	175,498			22,468		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	09/22/2026		2,939,490	Secured Overnight Finance Rate/3M Euribor			1,027	39,620		39,620	(103,479)	143,098			19,309		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		6,154,599	Secured Overnight Finance Rate/3M Euribor			4,110	98,991		98,991	(187,147)	286,138			43,964		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/23/2024	01/18/2027		2,171,000	Secured Overnight Finance Rate/3M Euribor			1,228	34,664		34,664	(64,935)	99,599			15,539		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028		5,501,184	Secured Overnight Finance Rate/3M Euribor			18,405	424,155		424,155	39,332	384,823			51,850		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		3,036,040	Secured Overnight Finance Rate/3M Euribor			2,638	20,694		20,694	(115,384)	136,078			15,489		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/23/2024	01/18/2027		1,411,150	Secured Overnight Finance Rate/3M Euribor			798	22,532		22,532	(42,208)	64,739			10,101		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	04/15/2028		8,174,250	Secured Overnight Finance Rate/3M Euribor			10,173	277,608		277,608	(128,887)	406,496			74,138		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		1,012,557	Secured Overnight Finance Rate/3M Euribor			3,747	75,581		75,581	5,512	70,069			8,829		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027		764,906	Secured Overnight Finance Rate/3M Euribor			2,155	54,093		54,093	714	53,379			5,788		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		15,218,889	10.99/9.00	4,617,355			5,088,144		5,088,144	811,304	252,216			359,042		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		15,218,889	10.99/9.00	4,690,757			5,173,085		5,173,085	821,574	252,216			363,062		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		15,218,889	10.99/9.00	4,763,665			5,256,967		5,256,967	831,805	252,216			367,038		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		15,266,667	10.88/9.00	5,193,835			4,817,626		4,817,626	785,264	252,216			362,180		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		15,266,667	10.88/9.00	5,274,438			4,891,643		4,891,643	792,475	252,216			366,213		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,266,667	10.88/9.00	5,354,247			4,862,890		4,862,890	697,548	252,216			370,158		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,345,555	3.92/3.00	1,585,543		174,955	3,172,319		3,172,319	241,868	252,216			366,084		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	1,097,219			3,131,688		3,131,688	313,616	252,216			372,071		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		15,345,555	4.33/3.00	3,279,723			3,233,524		3,233,524	415,451	252,216			372,071		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		15,266,667	3.89/3.00	3,596,813		166,825	3,033,437		3,033,437	262,892	252,216			364,202		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		1,014,530	445.10/400.00	9,571,472		715,519	8,732,122		8,732,122	1,222,925	16,740			24,598		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		1,012,834	452.11/400.00	12,303,292		776,956	9,048,199		9,048,199	1,087,764	16,740			24,557		0003
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031		1,146,000	5.84/5.63			(4,659)	(106,595)		(106,595)	33,926	22,699			14,302		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		1,299,120	Secured Overnight Finance Rate/3 M Euribor			1,642	14,677		14,677	(41,602)	56,279			8,117		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		1,632,900	Secured Overnight Finance Rate/3 M Euribor			2,386	19,718		19,718	(59,631)	79,349			10,122		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	07/18/2024	09/15/2026		753,480	Secured Overnight Finance Rate/3 M Euribor			501	10,601		10,601	(28,245)	38,847			4,922		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		2,122,965	Secured Overnight Finance Rate/3 M Euribor			1,504	34,036		34,036	(69,313)	103,349			14,867		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028		819,675	Secured Overnight Finance Rate/3 M Euribor			1,840	28,856		28,856	(14,043)	42,900			7,803		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		821,925	2.12/2.08			61	1,571		1,571	(43,578)	45,150			5,871		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	02/21/2026		1,374,500	2.13/2.10			87	1,905		1,905	(77,969)	79,874			7,346		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/15/2026		1,649,700	2.13/2.10			356	2,976		2,976	(93,173)	96,149			10,505		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	08/19/2024	07/15/2026		3,584,750	1.96/1.93			197	5,995		5,995	(212,728)	218,723			22,221		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			93	2,795		2,795	(81,955)	84,749			9,295		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421443	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/15/2024	04/15/2033		15,385,920	Secured Overnight Finance Rate/3 M Euribor			89,499	967,158		967,158	184,616	782,542			221,541		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		882,960	3 M Euribor/Secured Overnight Finance Rate			848	(869)		(869)	113,614	(114,482)			6,717		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028		734,382	Secured Overnight Finance Rate/3 M Euribor			2,717	54,817		54,817	3,998	50,820			6,403		0003

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SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/20/2024	11/30/2027		3,982,168	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			21,852	356,729		356,729	42,741	313,988			33,995		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029		3,115,280	Secured Overnight Finance Rate/3 M Euribor			7,586	258,121		258,121	42,802	215,318			31,640		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029		24,240,345	Secured Overnight Finance Rate/3 M Euribor			101,580	2,165,194		2,165,194	433,940	1,731,254			263,791		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		6,475,092	Secured Overnight Finance Rate/3 M Euribor			29,870	467,288		467,288	57,913	409,375			60,557		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	50163204	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/07/2024	10/22/2026		52,280,000	5.11/5.35			(12,301)	2,192,147		2,192,147	(19,635)	2,211,782			351,505		0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5.00	50163204	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2024	10/22/2025		63,820,640	4.82/5.00			(7,870)	2,780,536		2,780,536	43,122	2,737,414			286,877		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/02/2028		26,248,608	Secured Overnight Finance Rate/3 M Euribor			101,386	1,612,184		1,612,184	202,040	1,410,144			254,360		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/23/2024	11/30/2027		842,983	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			3,025	39,440		39,440	4,990	34,450			7,196		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2024	12/17/2026		1,689,300	3 M Euribor/Secured Overnight Finance Rate			(1,247)	(14,629)		(14,629)	157,195	(171,824)			11,830		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7200644	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	09/10/2028		7,799,545	Secured Overnight Finance Rate/3 M Euribor			9,088	164,475		164,475	806	163,669			74,972		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		5,785,780	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			7,651	7,651		7,651	(147,045)	154,696			40,376		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	06/12/2025		7,375,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			3,357	3,357		3,357	(193,838)	197,195			24,643		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027		604,953	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			583	7,505		7,505	2,122	5,383			5,164		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/11/2024	12/12/2028		2,797,520	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				5,629		5,629	(69,169)	74,798			27,802		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028		93,511,683	Secured Overnight Finance Rate/3 M Euribor			427,839	7,394,622		7,394,622	868,844	6,525,778			906,167		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(32,134)	3,693,082		3,693,082	349,771	3,343,311			528,187		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	AP Dolphin	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		140,443,539	6.97/5.50			120,840	5,572,205		5,572,205	(3,235,626)	8,807,831			1,570,637		0003
Currency Swap/Rec:USD 7.47/Pay:EUR 6.25	00238#AA8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/14/2023	07/25/2026		289,483,708	7.47/6.25			3,811,951	19,301,351		19,301,351	992,008	17,564,236			1,810,363		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML LOCABOX 7200644	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	09/10/2028		59,395,749	Secured Overnight Finance Rate/3 M Euribor			1,082,659	1,515,799		1,515,799	921,480	3,841,679			570,933		0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027		147,400,509	7.95/6.00			2,885,470	1,485,345		1,485,345	(839,656)	9,532,864			1,258,326		0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027		136,165,380	7.94/6.00			2,651,051	1,369,649		1,369,649	(686,528)	8,799,567			1,162,415		0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L0004@AA9	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	12/31/2028		295,319,594	8.01/6.00			5,866,236	5,652,624		5,652,624	(1,938,358)	18,970,455			2,954,207		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML Fidenza 7200644	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026		90,627,600	Secured Overnight Finance Rate/3 M Euribor			1,689,026	4,174,106		4,174,106	702,661	5,720,475			633,772		0003
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	CML Trin Cop 7410010	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/22/2024	03/27/2027		57,851,180	8.58/3M Copenhagen Interbank			555,844	3,163,060		3,163,060	670,784	2,492,276			432,495		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50198969	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/03/2024	11/08/2027		27,267,918	Secured Overnight Finance Rate/3 M Euribor			323,621	1,150,110		1,150,110	109,345	1,040,764			230,361		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50188919	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/09/2024	12/22/2028		109,475,352	Secured Overnight Finance Rate/3 M Euribor			1,461,162	7,289,296		7,289,296	1,721,283	5,568,014			1,091,750		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/30/2026		157,723,262	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			1,560,167	8,753,070		8,753,070	681,411	8,071,659			964,530		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		49,004,303	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			444,447	2,621,254		2,621,254	205,140	2,416,114			299,677		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		73,099,819	Secured Overnight Finance Rate/3 M Euribor			556,323	2,471,612		2,471,612	314,003	2,157,609			683,652		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	50213830	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		32,253,760	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			33,716	550,783		550,783	211,811	338,972			410,593		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026		5,909,435	Secured Overnight Finance Rate/3 M Euribor			5,724	41,070		41,070	(223,797)	264,867			30,464		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		3,795,050	Secured Overnight Finance Rate/3 M Euribor			3,298	25,868		25,868	(144,230)	170,098			19,361		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	07/09/2024	10/15/2026		4,869,000	Secured Overnight Finance Rate/3 M Euribor			6,665	63,453		63,453	(144,894)	208,347			32,563		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026		671,212	Secured Overnight Finance Rate/3 M Euribor			917	7,583		7,583	(21,494)	29,078			4,194		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		2,706,500	Secured Overnight Finance Rate/3 M Euribor			3,868	37,076		37,076	(80,173)	117,249			18,197		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/11/2024	10/15/2026		5,419,575	Secured Overnight Finance Rate/3 M Euribor			9,592	82,162		82,162	(186,875)	269,036			36,245		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		5,334,140	Secured Overnight Finance Rate/3 M Euribor			7,787	64,412		64,412	(194,795)	259,207			33,065		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		6,755,823	Secured Overnight Finance Rate/3 M Euribor			54,358	380,071		380,071	35,289	344,782			63,183		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		543,750	Secured Overnight Finance Rate/3M Euribor			327	5,927		5,927	(19,972)	25,900			3,182		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026		1,969,560	Secured Overnight Finance Rate/3M Euribor			2,481	27,262		27,262	(78,037)	105,299			12,594		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026		545,400	Secured Overnight Finance Rate/3M Euribor			656	5,185		5,185	(22,365)	27,550			2,994		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026		1,839,141	Secured Overnight Finance Rate/3M Euribor			1,300	29,486		29,486	(60,046)	89,532			12,879		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		8,678,738	Secured Overnight Finance Rate/3M Euribor			5,795	139,590		139,590	(263,900)	403,490			61,995		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	07/25/2024	01/25/2027		3,934,920	Secured Overnight Finance Rate/3M Euribor			2,770	62,807		62,807	(112,520)	175,327			28,297		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		869,040	Secured Overnight Finance Rate/3M Euribor			674	16,201		16,201	(24,279)	40,480			6,611		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		757,120	Secured Overnight Finance Rate/3M Euribor			599	17,109		17,109	(15,020)	32,130			6,322		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	11/29/2027		15,902,101	Secured Overnight Finance Rate/3M Copenhagen Interbank			139,440	797,387		797,387	149,868	647,519			135,689		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		1,535,520	Secured Overnight Finance Rate/3M Euribor			3,681	40,655		40,655	(44,884)	85,539			11,853		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028		3,702,600	Secured Overnight Finance Rate/3M Euribor			3,481	111,595		111,595	(69,623)	181,218			33,638		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/09/2024	11/30/2027		5,304,737	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			31,943	288,952		288,952	38,344	250,608			45,285		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/09/2024	07/31/2040		266,933,769	6.71/5.25			988,508	430,125		430,125	(12,983,731)	13,413,856			5,270,131		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/12/2024	07/15/2028		546,400	Secured Overnight Finance Rate/3 M Euribor			694	20,100		20,100	(8,450)	28,550			5,140		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		3,797,828	Secured Overnight Finance Rate/3 M Euribor			4,361	139,104		139,104	(59,664)	198,768			35,823		0003
Currency Swap/Rec:USD 2.12/Pay:EUR 2.08	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/15/2024	01/15/2027		3,835,650	2.12/2.08			283	7,333		7,333	(203,365)	210,698			27,399		0003
Currency Swap/Rec:USD 2.18/Pay:EUR 2.15	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	09/15/2026		1,100,000	2.18/2.15			77	1,955		1,955	(62,344)	64,299			7,186		0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026		1,443,200	2.13/2.10			188	2,812		2,812	(81,549)	84,361			10,093		0003
Currency Swap/Rec:USD 1.96/Pay:EUR 1.93	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300I47C63MPGNXE075	08/19/2024	07/15/2026		1,103,000	1.96/1.93			61	1,845		1,845	(65,455)	67,299			6,837		0003
Currency Swap/Rec:USD 2.03/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/19/2024	10/25/2026		1,379,375	2.03/2.00			93	2,795		2,795	(81,955)	84,749			9,295		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		19,432,600	Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm			9,582	1,642,917		1,642,917	77,925	1,564,992			128,459		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		4,201,962	Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA			(2,425)	441,497		441,497	19,136	422,360			27,777		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		12,159,246	Secured Overnight Finance Rate/3 M Euribor			65,917	922,285		922,285	114,524	807,760			113,717		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,424,303	6.20/4.75			11,355	494,033		494,033	(333,043)	827,077			150,129		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,520	6.98/5.50			99,110	4,360,894		4,360,894	(2,658,353)	7,019,247			1,282,977		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML Behrens Finance Amortizer	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		119,353,600	6.04/4.50			386,535	4,912,499		4,912,499	(1,756,876)	6,669,375			1,164,991		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	50163204	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2028		46,027,520	5.75/6.00			(10,166)	1,686,061		1,686,061	(281,428)	1,967,488			449,267		0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	50163204	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027		4,184,320	5.54/5.80			(1,060)	164,915		164,915	(13,948)	178,863			35,060		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	50234178	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/25/2031		14,541,771	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(5,365)	658,108		658,108	171,946	486,162			189,869		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	Secured Overnight Finance Rate/3 M Euribor			119,084	1,827,504		1,827,504	219,693	1,607,810			402,554		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	11/12/2024	11/30/2027		789,836	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			1,991	16,919		16,919	2,997	13,921			6,743		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/15/2027		700,000	3 M Euribor/Secured Overnight Finance Rate			230	(3,603)		(3,603)	(16,729)	13,126			5,845		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				4,418		4,418	(101,180)	105,598			32,780		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		9,926,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				4,103		4,103	(268,891)	272,994			48,322		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				24,440		24,440	(229,226)	253,666			104,708		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50187947 & 50188919	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/16/2024	12/22/2028		10,197,485	Secured Overnight Finance Rate/3 M Euribor			7,117	167,387		167,387	21,811	145,575			101,695		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		14,262,098	Secured Overnight Finance Rate/3 M Euribor			10,487	176,406		176,406	(17,822)	194,228			151,065		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		1,500,048	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(531)	70,903		70,903	7,441	63,462			12,233		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/23/2024	02/14/2029		778,820	Secured Overnight Finance Rate/3 M Euribor			1,896	64,530		64,530	10,701	53,830			7,910		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		1,123,988	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(1,464)	51,888		51,888	51,888				9,166		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		1,528,491	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(482)	33,030		33,030	3,694	29,337			12,465		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50198969	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/03/2024	11/08/2027		18,205,346	Secured Overnight Finance Rate/3 M Euribor			217,310	767,867		767,867	73,004	694,863			153,800		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		2,188,117	Secured Overnight Finance Rate/3 M Euribor			1,902	14,915		14,915	(83,159)	98,074			11,163		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026		1,623,900	Secured Overnight Finance Rate/3 M Euribor			2,241	22,246		22,246	(48,104)	70,349			10,918		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/11/2024	07/15/2026		544,300	Secured Overnight Finance Rate/3 M Euribor			795	6,573		6,573	(19,877)	26,450			3,374		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/16/2024	05/15/2026		2,718,750	Secured Overnight Finance Rate/3 M Euribor			1,636	29,637		29,637	(99,861)	129,499			15,910		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		760,340	Secured Overnight Finance Rate/3 M Euribor			508	12,229		12,229	(23,120)	35,350			5,431		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027		270,400	Secured Overnight Finance Rate/3 M Euribor			214	6,110		6,110	(5,364)	11,475			2,258		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	04/15/2028		544,950	Secured Overnight Finance Rate/3 M Euribor			678	18,507		18,507	(8,592)	27,100			4,943		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/12/2024	07/15/2028		2,732,000	Secured Overnight Finance Rate/3 M Euribor			3,469	100,498		100,498	(42,250)	142,749			25,700		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		2,123,505	Secured Overnight Finance Rate/3 M Euribor			2,438	77,778		77,778	(33,360)	111,138			20,030		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		16,664,280	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			828	961,402		961,402	89,649	871,753			135,900		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		1,085,906	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(268)	27,867		27,867	2,455	25,413			8,856		0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/14/2024	04/25/2027		707,472	3 M Euribor/Secured Overnight Finance Rate			679	(696)		(696)	91,033	(91,729)			5,382		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		696,318	Secured Overnight Finance Rate/3 M Euribor			540	12,981		12,981	(19,453)	32,434			5,297		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027		1,199,888	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(425)	56,715		56,715	5,952	50,763			9,785		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	06/30/2028		783,040	Secured Overnight Finance Rate/3 M Euribor			3,613	56,510		56,510	7,003	49,506			7,323		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027		899,190	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(1,171)	41,511		41,511	41,511				7,333		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		5,785,780	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				7,651		7,651	(147,045)	154,696			40,376		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	06/12/2025		7,375,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				3,357		3,357	(193,838)	197,195			24,643		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027		1,222,793	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(385)	26,424		26,424	2,955	23,469			9,972		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		2,797,520	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				5,629		5,629	(69,169)	74,798			27,802		0003
Currency Swap/Rec:USD 6.97/Pay:EUR 5.50	AP Dolphin	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029		40,126,639	6.97/5.50			34,526	1,592,055		1,592,055	(924,462)	2,516,518			448,752		0003
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	CML Trin Cop 7410010	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/22/2024	03/27/2027		14,462,795	8.58/3M Copenhagen Interbank			138,961	790,765		790,765	167,696	623,069			108,124		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/30/2026		23,258,730	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			228,860	1,290,775		1,290,775	100,485	1,190,291			142,235		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		7,226,441	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			65,416	386,544		386,544	30,251	356,293			44,192		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028		8,840,047	Secured Overnight Finance Rate/3 M Euribor			67,277	298,895		298,895	37,973	260,922			82,675		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026		22,800,600	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			9,025	302,461		302,461	32,560	269,902			143,337		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028		816,990	Secured Overnight Finance Rate/3 M Euribor			6,575	45,962		45,962	4,267	41,695			7,641		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027		13,331,424	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			663	769,122		769,122	71,720	697,402			108,720		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028		1,470,432	Secured Overnight Finance Rate/3 M Euribor			7,974	111,533		111,533	13,850	97,683			13,752		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		3,835,358	6.20/4.75			3,244	141,147		141,147	(95,151)	236,298			42,892		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		32,777,506	6.98/5.50			28,317	1,245,967		1,245,967	(759,528)	2,005,495			366,564		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50238820	D1	Currency	Bank of Montreal .. 54930047C63MPGNXE075	10/21/2024	10/22/2029		9,258,107	Secured Overnight Finance Rate/3 M Euribor			32,462	500,729		500,729	85,772	414,958			101,533		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027		868,725	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(215)	22,294		22,294	1,964	20,330			7,085		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		3,818,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			4,418	4,418		4,418	(101,180)	105,598			32,780		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		9,926,280	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			4,103	4,103		4,103	(268,891)	272,994			48,322		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		9,411,912	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				24,440		24,440	(229,226)	253,666			104,708		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029		1,724,732	Secured Overnight Finance Rate/3 M Euribor			1,268	21,333		21,333	(2,155)	23,488			18,268		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50236676	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		8,173,169	Secured Overnight Finance Rate/3 M Euribor			6,164	204,248		204,248	96,783	107,465			72,411		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421443	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/15/2024	04/15/2033		10,257,280	Secured Overnight Finance Rate/3 M Euribor			59,666	644,772		644,772	123,077	521,694			147,694		0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	50163204	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/07/2024	10/22/2026		13,070,000	5.11/5.35			(3,075)	548,037		548,037	(4,909)	552,946			87,876		0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5.00	50163204	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2024	10/22/2025		15,955,160	4.82/5.00			(1,967)	695,134		695,134	10,781	684,354			71,719		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/02/2028		26,248,608	Secured Overnight Finance Rate/3 M Euribor			101,386	1,612,184		1,612,184	202,040	1,410,144			254,360		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2026		28,928,900	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				38,257		38,257	(735,225)	773,482			201,879		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	06/12/2025		36,876,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				16,786		16,786	(969,191)	985,977			123,216		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/11/2024	12/12/2028		13,987,600	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				28,144		28,144	(345,847)	373,991			139,011		0003
Currency Swap/Rec:USD 7.53/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	08/12/2025		5,116,191	7.53/5.50				2,020		25,314		25,314			20,040		0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047		26,656,000	4.16/3.23				288,530		4,064,825		4,064,825	613,874	453,988	639,379		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2047		7,609,444	10.99/9.00	2,308,678			2,544,072		2,544,072	405,652	126,108			179,521		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	10/01/2047		7,609,444	10.99/9.00	2,345,379			2,586,543		2,586,543	410,787	126,108			181,531		0003
Currency Swap/Rec:USD 10.99/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/25/2022	04/01/2048		7,609,444	10.99/9.00	2,381,832			2,628,483		2,628,483	415,902	126,108			183,519		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/25/2024	10/02/2028		93,511,683	Secured Overnight Finance Rate/3 M Euribor			427,839	7,394,622		7,394,622	868,844	6,525,778			906,167		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028		54,506,146	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(32,134)	3,693,082		3,693,082	349,771	3,343,311			528,187		0003
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025		63,773,183	7.81/5.50			1,201,306	(1,493,540)		(1,405,413)		4,315,031			249,796		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2047		7,633,333	10.88/9.00	2,596,918			2,408,813		2,408,813	392,632	126,108			181,090		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	01/01/2048		7,633,333	10.88/9.00	2,637,219			2,445,822		2,445,822	396,237	126,108			183,106		0003
Currency Swap/Rec:USD 10.88/Pay:GBP 9.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		7,633,333	10.88/9.00	2,677,124			2,431,445		2,431,445	348,774	126,108			185,079		0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		7,672,778	3.92/3.00	792,772		87,477	1,586,159		1,586,159	120,934	126,108			183,042		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		7,672,778	4.33/3.00	548,610			1,565,844		1,565,844	156,808	126,108			186,035		0003
Currency Swap/Rec:USD 4.33/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		7,672,778	4.33/3.00	1,639,862			1,616,762		1,616,762	207,726	126,108			186,035		0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047		7,633,333	3.89/3.00	1,798,407		83,412	1,516,719		1,516,719	131,446	126,108			182,101		0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2022	07/01/2048		507,265	445.10/400.00	4,785,737		357,760	4,366,061		4,366,061	611,463	8,370			12,299		0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	07/01/2048		506,417	452.11/400.00	6,151,646		388,478	4,524,100		4,524,100	543,882	8,370			12,279		0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T0149@AA7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027		14,532,000	7.67/6.04			146,878	(1,332,986)		(1,332,986)	(6,223)	1,021,513			122,236		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025		27,486,807	5.96/5.33			69,573	(1,113,709)		(1,113,709)	(85,998)	520,075			76,130		0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/04/2023	04/20/2025		8,764,000	5.23/4.26			88,709	463,425		463,425	71,462	544,807			24,056		0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026		13,142,400	3.87/3.08			108,210	513,483		513,483	47,881	817,211			74,963		0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/05/2023	04/20/2027		8,732,000	5.86/5.12			67,282	210,240		210,240	5,172	544,807			66,233		0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026		19,690,200	4.36/3.61			152,936	619,401		619,401	30,136	1,225,816			132,186		0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028		7,635,600	3.89/3.24			51,401	74,859		74,859	(26,169)	476,706			69,397		0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029		6,538,800	4.38/3.68			46,404	(2,542)		(2,542)	(49,013)	408,605			67,828		0003
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030		9,803,700	4.30/3.62			67,599	(130,106)		(130,106)	(122,402)	612,908			112,893		0003
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Placefirst UK SFR Madryn Street SPV Ltd AAIA	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/12/2023	04/22/2025		779,520	7.91/8.91			(7,053)	27,461		27,461	8,355	13,620			2,159		0003
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	L0004@AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	12/31/2028		137,041,535	8.02/6.00			2,732,205	2,440,563		2,440,563	(1,414,750)	8,807,711			1,370,884		0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028		8,633,600	4.87/3.24			109,796	250,821		250,821	(308,073)	544,807			78,467		0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027		4,316,800	6.88/5.12			58,807	152,400		152,400	(125,674)	272,404			32,743		0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	12/06/2023	04/20/2025		6,478,800	6.11/4.26			92,834	270,592		270,592	(146,900)	408,605			17,783		0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030		3,237,300	5.24/3.62			40,465	76,534		76,534	(137,373)	204,303			37,279		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CML Fidenza 7200644 .	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026		22,656,900	Secured Overnight Finance Rate/3 M Euribor			422,181	1,043,527		1,043,527	175,665	1,430,119			158,443		0003
Currency Swap/Rec:USD 5.41/Pay:EUR 3.57	BtL RML 1YR	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2024	04/20/2025		13,808,600	5.41/3.57			170,701	354,570		354,570	10,078	344,492			37,903		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/07/2024	06/30/2026		51,577,215	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			510,254	2,862,349		2,862,349	222,829	2,639,520			315,412		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026		16,024,938	Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			145,339	857,179		857,179	67,083	790,095			97,998		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	50213830	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2024	06/24/2031		15,178,240	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			15,866	259,192		259,192	99,676	159,516			193,220		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026		53,705,672	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			21,201	712,433		712,433	76,692	635,740			337,623		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026		8,132,250	Secured Overnight Finance Rate/3 M Euribor			7,058	55,431		55,431	(309,064)	364,496			41,488		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026		5,410,000	Secured Overnight Finance Rate/3 M Euribor			7,400	70,503		70,503	(160,994)	231,497			36,181		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/16/2024	05/15/2026		10,875,000	Secured Overnight Finance Rate/3 M Euribor			6,545	118,548		118,548	(399,446)	517,994			63,641		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026		14,224,600	Secured Overnight Finance Rate/3 M Euribor			10,250	225,017		225,017	(535,475)	760,492			97,362		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027		25,525,700	Secured Overnight Finance Rate/3 M Euribor			17,044	410,559		410,559	(776,177)	1,186,736			182,339		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/23/2024	01/18/2027		4,559,100	Secured Overnight Finance Rate/3 M Euribor			2,580	72,795		72,795	(136,363)	209,157			32,633		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/25/2024	01/25/2027		2,222,200	Secured Overnight Finance Rate/3 M Euribor			1,564	35,469		35,469	(63,544)	99,014			15,980		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027		10,846,000	Secured Overnight Finance Rate/3 M Euribor			7,610	175,532		175,532	(313,462)	488,994			78,201		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027		14,229,220	Secured Overnight Finance Rate/3 M Euribor			8,252	262,864		262,864	(398,678)	661,542			108,059		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027		4,345,200	Secured Overnight Finance Rate/3 M Euribor			3,369	81,005		81,005	(121,393)	202,398			33,057		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027		1,086,300	Secured Overnight Finance Rate/3 M Euribor			884	24,241		24,241	(26,358)	50,599			8,656		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027		548,400	Secured Overnight Finance Rate/3M Euribor			1,443	18,180		18,180	(12,370)	30,550			4,648		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027		5,484,000	Secured Overnight Finance Rate/3M Euribor			13,147	145,197		145,197	(160,300)	305,497			42,333		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/06/2024	06/15/2027		10,914,000	Secured Overnight Finance Rate/3M Euribor			12,837	273,553		273,553	(283,441)	556,994			85,499		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027		12,666,040	Secured Overnight Finance Rate/3M Euribor			15,129	318,433		318,433	(333,480)	651,913			99,777		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028		2,179,800	Secured Overnight Finance Rate/3M Euribor			2,713	74,029		74,029	(34,370)	108,399			19,770		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/08/2024	04/15/2028		1,633,500	Secured Overnight Finance Rate/3M Euribor			3,460	49,041		49,041	(30,908)	79,949			14,815		0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.25	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2024	07/31/2040		136,265,631	6.71/5.25			503,585	706,857		706,857	(6,211,880)	6,918,737			2,690,322		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2024	07/22/2028		6,803,303	Secured Overnight Finance Rate/3M Euribor			7,812	249,187		249,187	(106,879)	356,066			64,172		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	06/23/2028		1,367,625	Secured Overnight Finance Rate/3M Euribor			1,677	46,204		46,204	(26,796)	72,999			12,755		0003
Currency Swap/Rec:USD 2.15/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/15/2024	09/15/2027		5,487,500	2.15/2.10			579	15,265		15,265	(293,732)	308,997			45,142		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026		45,342,735	Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm			23,391	3,833,473		3,833,473	181,826	3,651,647			299,738		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026		9,804,579	Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA			(2,971)	1,030,159		1,030,159	44,652	985,508			64,813		0003
Currency Swap/Rec:USD 6.20/Pay:EUR 4.75	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		13,423,199	6.20/4.75			11,354	493,993		493,993	(333,016)	827,009			150,117		0003
Currency Swap/Rec:USD 6.98/Pay:EUR 5.50	AP Dolphin	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029		114,721,023	6.98/5.50			99,109	4,360,875		4,360,875	(2,658,342)	7,019,217			1,282,971		0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RML Behrens Finance Amortizer	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028		29,838,400	6.04/4.50			96,634	1,228,125		1,228,125	(439,219)	1,667,344			291,248		0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	50163204	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/22/2028		11,506,880	5.75/6.00			(2,542)	421,515		421,515	(70,357)	491,872			112,317		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	50163204	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/07/2024	10/22/2027		1,046,080	5.54/5.80			(265)	41,229		41,229	(3,487)	44,716			8,765		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50238820	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	10/21/2024	10/22/2029		50,919,588	Secured Overnight Finance Rate/3 M Euribor			178,543	2,754,011		2,754,011	471,744	2,282,266			558,432		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	50234178	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/22/2024	10/25/2031		14,541,771	Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(5,365)	658,108		658,108	171,946	486,162			189,869		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028		41,541,475	Secured Overnight Finance Rate/3 M Euribor			119,084	1,827,504		1,827,504	219,693	1,607,810			402,554		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2027		19,092,000	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				22,090		22,090	(505,898)	527,988			163,901		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2024	12/12/2025		49,631,400	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				20,514		20,514	(1,344,456)	1,364,969			241,612		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	50250099	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/11/2024	12/12/2029		47,059,560	Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm				122,201		122,201	(1,146,130)	1,268,331			523,541		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7200569	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	12/13/2024	12/16/2027		19,108,682	Secured Overnight Finance Rate/3 M Euribor			14,379	319,227		319,227	37,479	281,748			164,349		0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50236676	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028		16,346,338	Secured Overnight Finance Rate/3 M Euribor			12,327	408,496		408,496	193,566	214,931			144,823		0003
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange										96,981,891	(2,629,113)	48,437,422	290,110,783	XXX	290,255,647	(80,952,096)	388,768,915			97,777,396	XXX	XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	04/28/2025		11,476,100	S&P United States 500 Total Re/Eff Fed Funds Continuous			(84,659)	33,430		33,430					32,626		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	04/28/2025		24,864,883	S&P United States 500 Total Re/Eff Fed Funds Continuous			(183,428)	72,431		72,431					70,689		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	04/28/2025		3,187,806	S&P United States 500 Total Re/Eff Fed Funds Continuous			(23,516)	9,286		9,286					9,063		0002
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	04/28/2025		36,978,544	S&P United States 500 Total Re/Eff Fed Funds Continuous			(272,791)	107,719		107,719					105,127		0002
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	03/06/2025		27,929,740	2YR BNP PARIBAS/-0.35			(322,821)	(401,037)		(401,037)					58,931		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	01/06/2025		31,461,568	Bank of America NA/Eff Fed Funds Continuous			(2,036,945)	(1,873,729)		(1,873,729)					20,169		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/04/2024	01/06/2025		6,572,490	Bank of America NA/Eff Fed Funds Continuous			(373,503)	(341,557)		(341,557)					4,213		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	01/10/2025		8,092,633	Bank of America NA/Eff Fed Funds Continuous			(321,753)	(290,219)		(290,219)					6,697		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2024	01/17/2025		6,435,668	Bank of America NA/Eff Fed Funds Continuous			(213,133)	(190,885)		(190,885)					6,944		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD NA/Price	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/19/2024	01/31/2025		37,293,672	Eff Fed Funds Continuous/Bank of America NA			(118,911)	(181,844)		(181,844)					54,342		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	01/31/2025		7,853,953	Bank of America NA/Eff Fed Funds Continuous			(38,445)	(29,767)		(29,767)					11,444		0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	01/31/2025		26,904,370	Bank of America NA/Eff Fed Funds Continuous			(292,549)	(283,536)		(283,536)					39,204		0002
1149999999. Subtotal - Swaps - Hedging Other - Total Return												(4,282,455)	(3,369,709)	XXX	(3,369,709)					419,450	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										96,981,891	(2,629,113)	44,594,136	287,899,207	XXX	288,044,071	(80,371,967)	388,768,915			98,584,864	XXX	XXX
Sell:protection on Calculus ABS Resec 2006-A2 HLHHEABSA2/Receive:USD 0.35		N/A	Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037		10,000,000	MERRILL LYNCH INTERNATIONAL/			35,583			(508,736)					173,758		0002
1189999999. Subtotal - Swaps - Replication - Credit Default												35,583		XXX	(508,736)					173,758	XXX	XXX
1229999999. Subtotal - Swaps - Replication												35,583		XXX	(508,736)					173,758	XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												(272,342,403)	(5,641,312)	XXX	(259,312,675)	3,772,831				181,754,687	XXX	XXX
1369999999. Total Swaps - Credit Default												35,583		XXX	(508,736)					173,758	XXX	XXX
1379999999. Total Swaps - Foreign Exchange										77,759,702	(3,431,754)	(88,597,154)	265,853,275	XXX	182,157,446	(80,952,096)	499,344,120			813,863,785	XXX	XXX
1389999999. Total Swaps - Total Return												(4,282,455)	(3,369,709)	XXX	(3,369,709)					419,450	XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
1409999999. Total Swaps										77,759,702	(3,431,754)	(365,186,429)	256,842,254	XXX	(81,033,673)	(77,179,265)	499,344,120			996,211,679	XXX	XXX
EUR/L 7122525.00 USD-S5750000.00EUR	CLO Reinv6m RFTE 2021-1A D XS2314307682	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026	1	7,122,525	0.807297974				996,647		996,647		477,421			36,575		0003
EUR/L 3716100.00 USD-S3000000.00EUR	CLO Reinv6m BABSE 2021-1A D XS2322245098	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026	1	3,716,100	0.807297974				518,561		518,561		248,559			19,231		0003
EUR/L 18580500.00 USD-S15000000.00EUR	CLO Reinv6m HNLY 4A C XS2291282304	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026	1	18,580,500	0.807297974				2,592,806		2,592,806		1,242,793			96,154		0003
EUR/L 12983940.00 USD-S10600000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	12,983,940	0.816393175				1,932,762		1,932,762		953,634			34,820		0003
EUR/L 3320730.00 USD-S2700000.00EUR	CLO Reinv6m CIFCE 3A D XS2274531768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025	1	3,320,730	0.813074234				486,051		486,051		237,636			12,167		0003
EUR/L 9878400.00 USD-S8000000.00EUR	CLO Reinv6m RRME 1A BR XS2303068774	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	9,878,400	0.809847749				1,419,217		1,419,217		685,514			43,874		0003
EUR/L 8349917.21 USD-S6700000.00EUR	CLO Reinv6m CRWPK 1A CR XS2334259400	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026	1	8,349,917	0.802403165				1,180,347		1,180,347		547,219			45,839		0003
EUR/L 12415180.00 USD-S10000000.00EUR	CLO Reinv6m MDPKE 16A C1 XS2332503841	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026	1	12,415,180	0.805465567				1,621,205		1,621,205		779,228			76,959		0003
EUR/L 16047057.92 USD-S12800000.00EUR	CLO Reinv6m PRVD 3A CR XS2356225990	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026	1	16,047,058	0.797654004				2,221,290		2,221,290		1,002,308			99,472		0003
EUR/L 8202350.00 USD-S6500000.00EUR	CLO Reinv6m BBAME 2A D XS2385782649	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	01/15/2027	1	8,202,350	0.792455821				1,089,187		1,089,187		480,791			58,592		0003
EUR/L 12047774.10 USD-S9650000.00EUR	CLO Reinv6m BECLO 10A DR XS2398805254	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2021	10/15/2026	1	12,047,774	0.800977834				1,561,141		1,561,141		731,147			80,573		0003
EUR/L 12416000.00 USD-S10000000.00EUR	CLO Reinv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027	1	12,416,000	0.805412371				1,485,966		1,485,966		733,178			88,930		0003
EUR/L 30365300.00 USD-S24500000.00EUR	CLO Reinv6m RRME 5A BRN XS2406903067	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027	1	30,365,300	0.80684202				3,597,874		3,597,874		1,797,324			216,910		0003
EUR/L 44308550.00 USD-S35750000.00EUR	CLO Reinv6m RRME 5A CRN XS2406903810	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027	1	44,308,550	0.80684202				5,249,959		5,249,959		2,622,625			316,511		0003
EUR/L 856407.76 USD-S714268.36EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025	1	856,408	0.834028361				108,613		108,613		62,478			2,896		0003
GBP/L 561802.12 USD-S413059.42GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025	1	561,802	0.735240052				44,395		44,395		9,925			2,576		0003
EUR/L 13345050.00 USD-S10750000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/16/2022	09/30/2027	1	13,345,050	0.80554213				1,407,454		1,407,454		719,872			110,610		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027	1	9,292,125	0.807135074				952,905		952,905		497,265			77,971		0003
EUR/L 8451864.67 USD-S6823283.39EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025	1	8,451,865	0.807311008				1,310,863		1,310,863		610,528			27,360		0003
EUR/L 12934120.00 USD-S10600000.00EUR	CLO Reinv6m RFTE 2019-1A D XS2064434132	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	12,934,120	0.819537781				1,950,511		1,950,511		963,138			13,110		0003
EUR/L 11881530.00 USD-S9700000.00EUR	CLO Reinv6m AVOCA 21A C XS2126167704	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	11,881,530	0.816393175				1,768,660		1,768,660		872,665			31,863		0003
EUR/L 15923700.00 USD-S13000000.00EUR	CLO Reinv6m CIFCE 2A DN XS2125925870	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	15,923,700	0.816393175				2,370,368		2,370,368		1,169,551			42,703		0003
EUR/L 3674700.00 USD-S3000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	3,674,700	0.816393175				547,008		547,008		269,896			9,855		0003
EUR/L 4287150.00 USD-S3500000.00EUR	CLO Reinv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	4,287,150	0.816393175				638,176		638,176		314,879			11,497		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 6736950.00 USD-S5500000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	6,736,950	0.816393175				1,002,848		1,002,848		494,810			18,067		0003
EUR/L 9569700.00 USD-S7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	9,569,700	0.809847749				1,374,866		1,374,866		664,092			42,503		0003
EUR/L 5556600.00 USD-S4500000.00EUR	CLO ReInv6m NEUBE 2021-1A C XS2293734989	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	5,556,600	0.809847749				798,309		798,309		385,602			24,679		0003
EUR/L 6174000.00 USD-S5000000.00EUR	CLO ReInv6m RRME 6A A2 XS2291788813	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	6,174,000	0.809847749				887,010		887,010		428,446			27,421		0003
EUR/L 8174400.00 USD-S6500000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026	1	8,174,400	0.795165394				1,128,178		1,128,178		501,551			52,794		0003
EUR/L 22355250.00 USD-S18175000.00EUR	CLO ReInv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/09/2021	01/15/2026	1	22,355,250	0.81300813				3,006,041		3,006,041		1,506,022			114,050		0003
EUR/L 7500000.00 USD-S6000000.00EUR	CLO ReInv6m SNDPE 1A CR XS2339925773	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026	1	7,500,000	0.8				1,049,757		1,049,757		480,215			43,890		0003
EUR/L 7513200.00 USD-S6000000.00EUR	CLO ReInv6m CORDA 20A D XS2339007028	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026	1	7,513,200	0.798594474				1,047,492		1,047,492		475,193			45,310		0003
EUR/L 9402573.00 USD-S7500000.00EUR	CLO ReInv6m PRVD 3A DR XS2356226618	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/12/2021	07/15/2026	1	9,402,573	0.797654004				1,301,537		1,301,537		587,290			58,284		0003
EUR/L 1227900.00 USD-S1000000.00EUR	CLO ReInv6m RKFPK 1A B XS2360920974	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2021	01/16/2026	1	1,227,900	0.814398567				163,305		163,305		82,757			6,273		0003
EUR/L 1645077.00 USD-S1330000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/15/2021	06/22/2026	1	1,645,077	0.808472795				212,301		212,301		104,410			9,986		0003
EUR/L 15856925.00 USD-S12550000.00EUR	CLO ReInv6m PENTA 2021-10A D XS2401708768	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027	1	15,856,925	0.791452315				2,008,874		2,008,874		888,441			122,406		0003
EUR/L 7432200.00 USD-S6000000.00EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026	1	7,432,200	0.807297974				1,042,361		1,042,361		499,064			37,917		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ReInv6m ARESE 13A C1 XS2084073928	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	2,440,400	0.819537781				368,021		368,021		181,724			2,474		0003
EUR/L 2440400.00 USD-S2000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	2,440,400	0.819537781				368,021		368,021		181,724			2,474		0003
EUR/L 18006030.00 USD-S14700000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	18,006,030	0.816393175				2,680,340		2,680,340		1,322,492			48,288		0003
EUR/L 9064260.00 USD-S7400000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	9,064,260	0.816393175				1,349,287		1,349,287		665,744			24,308		0003
GBP/L 11981706.68 USD-S8574899.22GBP	Patrizia London - 7200445	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025	1	11,981,707	0.715665927				1,229,991		1,229,991		216,919			54,403		0003
EUR/L 8577625.29 USD-S6900000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026	1	8,577,625	0.804418445				1,228,019		1,228,019		575,032			43,760		0003
EUR/L 1557820.38 USD-S1250000.00EUR	CLO ReInv6m CRWPK 1A B2R XS2334258857	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026	1	1,557,820	0.802403163				220,214		220,214		102,093			8,552		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A D XS2336489146	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026	1	6,246,085	0.800501434				882,993		882,993		404,459			35,439		0003
EUR/L 6246085.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 23A C XS2336489062	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/11/2021	04/15/2026	1	6,246,085	0.800501434				882,993		882,993		404,459			35,439		0003
EUR/L 13108200.00 USD-S10500000.00EUR	CLO ReInv6m ARBR 9A C XS2335992124	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026	1	13,108,200	0.801025312				1,821,193		1,821,193		839,822			76,710		0003
EUR/L 20193337.50 USD-S16125000.00EUR	CLO ReInv6m NWDSE 2020-21A DR XS2345834928	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026	1	20,193,338	0.798530704				2,816,655		2,816,655		1,277,132			121,781		0003
EUR/L 10054400.00 USD-S8000000.00EUR	CLO ReInv6m RRME 9A C XS2388493657	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026	1	10,054,400	0.795671547				1,356,145		1,356,145		608,078			67,241		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 5263935.00 USD-S4350000.00EUR	CLO Reinv6m HARVT 23A D XS2112473470	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025	1	5,263,935	0.826377985				727,297		727,297		387,959			14,580		0003
EUR/L 7678115.10 USD-S6150000.00EUR	CLO Reinv6m BECLO 10A CR XS2398805098	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/19/2021	10/15/2026	1	7,678,115	0.800977834				994,924		994,924		465,964			51,349		0003
EUR/L 14684392.00 USD-S11740000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026	1	14,684,392	0.799488327				1,921,258		1,921,258		889,199			98,506		0003
EUR/L 14151200.00 USD-S11200000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027	1	14,151,200	0.791452315				1,792,780		1,792,780		792,872			109,239		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/27/2021	11/03/2025	1	23,002,095	0.813802083				3,184,000		3,184,000		1,589,942			105,478		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/27/2021	11/03/2025	1	93,107,536	0.726163677				8,376,385		8,376,385		1,663,440			426,950		0003
EUR/L 24756000.00 USD-S20000000.00EUR	CLO Reinv6m AQUE 2021-6A C XS2406747340	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	24,756,000	0.807884957				2,699,000		2,699,000		1,390,546			193,936		0003
EUR/L 32182800.00 USD-S26000000.00EUR	CLO Reinv6m AQUE 2021-6A D XS2406748074	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	32,182,800	0.807884957				3,508,700		3,508,700		1,807,710			252,117		0003
GBP/S 308414.15 USD-L228912.75GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025	1	308,414	0.742225186				(21,778)		(21,778)		(5,401)			1,400		0003
EUR/L 23276250.00 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	02/16/2022	09/30/2027	1	23,276,250	0.80554213				2,454,862		2,454,862		1,255,590			192,924		0003
EUR/L 5151300.00 USD-S4200000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027	1	5,151,300	0.81532817				541,096		541,096		297,224			38,957		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO Reinv6m AVOCA 26A B2 XS2437855377	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027	1	10,232,300	0.830702775				919,166		919,166		596,728			77,382		0003
EUR/L 24965247.49 USD-S21268740.41EUR	Stoneweg Spanish Hotel Note A-1 April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026	1	24,965,247	0.85193389				2,225,580		2,225,580		1,662,707			142,549		0003
GBP/L 33298849.81 USD-S25630272.33GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025	1	33,298,850	0.769704434				1,247,357		1,247,357		562,764			151,194		0003
EUR/L 10336665.00 USD-S9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027	1	10,336,665	0.919058516				(20,881)		(20,881)		621,306			82,276		0003
EUR/L 35399115.00 USD-S33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026	1	35,399,115	0.946351342				(200,994)		(200,994)		2,491,719			200,847		0003
EUR/L 14283249.21 USD-S13500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/20/2022	04/15/2026	1	14,283,249	0.945163093				(63,988)		(63,988)		1,004,732			81,040		0003
EUR/L 6348110.76 USD-S6000000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/20/2022	04/15/2026	1	6,348,111	0.945163093				(28,439)		(28,439)		446,548			36,018		0003
EUR/L 6612378.75 USD-S6450000.00EUR	CLO Reinv6m PLMER 2021-1A B XS2298990230	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	09/29/2022	10/15/2025	1	6,612,379	0.975443217				(163,851)		(163,851)		500,516			29,368		0003
EUR/L 5243096.70 USD-S5013000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/06/2022	10/15/2026	1	5,243,097	0.956114351				(133,271)		(133,271)		350,149			35,065		0003
EUR/L 2167243.60 USD-S2060000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	07/14/2027	1	2,167,244	0.95051613				(71,496)		(71,496)		133,037			17,251		0003
EUR/L 7042490.33 USD-S6750000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/07/2022	10/20/2027	1	7,042,490	0.95846777				(319,491)		(319,491)		421,286			58,951		0003
EUR/L 1552035.00 USD-S1500000.00EUR	CLO Reinv6m RRME 9A A2E XS2388492501	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	10/15/2026	1	1,552,035	0.96647305				(55,513)		(55,513)		104,281			10,380		0003
GBP/L 45206695.34 USD-S32157074.67GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/23/2021	10/28/2025	1	45,206,695	0.711334337				4,876,976		4,876,976		822,793			205,262		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 7927680.00 USD-S6400000.00EUR	CLO ReInv6m RFTE 2021-1A C XS2314307096	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/20/2026	1	7,927,680	0.807297974				1,109,311		1,109,311		531,391			40,710		0003
EUR/L 1677775.00 USD-S1375000.00EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	1,677,775	0.819537781				253,014		253,014		124,935			1,701		0003
EUR/L 8574300.00 USD-S7000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	8,574,300	0.816393175				1,276,352		1,276,352		629,758			22,994		0003
EUR/L 4105710.00 USD-S3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	4,105,710	0.809847749				589,862		589,862		284,917			18,235		0003
EUR/L 16052400.00 USD-S13000000.00EUR	CLO ReInv6m RRME 6A C XS2291789464	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	16,052,400	0.809847749				2,306,227		2,306,227		1,113,961			71,295		0003
EUR/L 5639140.00 USD-S4600000.00EUR	CLO ReInv6m ADAGI IV-A CRR XS2331322417	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026	1	5,639,140	0.815727221				742,750		742,750		380,484			28,769		0003
EUR/L 11670240.00 USD-S9488000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/09/2021	01/15/2026	1	11,670,240	0.81300813				1,569,261		1,569,261		786,198			59,538		0003
EUR/L 7281250.00 USD-S5825000.00EUR	CLO ReInv6m SNDPE 1A DR XS2339926078	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/11/2021	05/15/2026	1	7,281,250	0.8				1,019,139		1,019,139		466,209			42,610		0003
EUR/L 5351780.00 USD-S4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/12/2021	01/15/2027	1	5,351,780	0.803470995				652,050		652,050		316,053			38,230		0003
EUR/L 7670313.00 USD-S6300000.00EUR	CLO ReInv6m CGMSE 2020-1A C XS2115127768	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/19/2021	04/15/2025	1	7,670,313	0.82134849				1,102,736		1,102,736		564,773			20,570		0003
EUR/L 27000000.00 USD-S21600000.00EUR	CLO ReInv6m DUNEP 1A DR XS2401573147	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/25/2021	11/20/2026	1	27,000,000	0.8				3,469,133		3,469,133		1,619,395			185,480		0003
GBP/L 17961273.36 USD-S13414947.61GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025	1	17,961,273	0.746881768				1,167,384		1,167,384		312,684			81,554		0003
EUR/S 35545636.94 USD-L29892891.21EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	35,545,637	0.840972164				(4,255,351)		(4,255,351)		(2,602,403)			120,218		0003
EUR/L 10232300.00 USD-S8500000.00EUR	CLO ReInv6m AVOCA 26A C XS2437855534	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027	1	10,232,300	0.830702775				919,166		919,166		596,728			77,382		0003
EUR/S 2943950.00 USD-L2500000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/24/2022	07/15/2025	1	2,943,950	0.849199205				(322,203)		(322,203)		(214,652)			10,787		0003
GBP/L 361150.51 USD-S271807.41GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025	1	361,151	0.752615329				20,973		20,973		6,242			1,656		0003
EUR/L 4798287.00 USD-S4500000.00EUR	CLO ReInv6m ANCHE 6A B1 XS2500008557	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	1	4,798,287	0.93783469				129,515		129,515		377,001			8,790		0003
EUR/L 2041200.00 USD-S2000000.00EUR	CLO ReInv6m SNDPE 3A OE XS2113704832	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025	1	2,041,200	0.979815795				(38,872)		(38,872)		162,295			5,474		0003
EUR/L 6789062.50 USD-S6250000.00EUR	CLO ReInv6m ARESE 16A D XS2465010093	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028	1	6,789,063	0.920598389				(85,010)		(85,010)		384,251			59,276		0003
EUR/L 2183922.38 USD-S2000000.00EUR	CLO ReInv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028	1	2,183,922	0.915783463				(34,097)		(34,097)		117,278			20,560		0003
SEK/L 12880146.38 USD-S130153879.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026	1	12,880,146	10.105				765,319		765,319		1,181,166			75,375		0003
EUR/L 865488.00 USD-S780000.00EUR	CLO ReInv6m BECLO 12A C1 XS2404588613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	01/19/2027	1	865,488	0.901225667				21,154		21,154		54,417			6,199		0003
EUR/L 16436250.00 USD-S15000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/20/2022	01/31/2025	1	16,436,250	0.912616929				881,118		881,118		1,284,772			23,950		0003
EUR/L 3372536.50 USD-S3005000.00EUR	CLO TERM BECLO 3A CR XS2348330221	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	04/28/2028	1	3,372,537	0.89102075				39,733		39,733		181,604			30,753		0003
EUR/L 1644075.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 2A DRR XS2320767986	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	01/15/2026	1	1,644,075	0.912367137				55,650		55,650		117,017			8,388		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1675050.00 USD-L1500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026	1	1,675,050	0.895495657				(67,172)		(67,172)		(110,925)			10,402		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025	1	478,305	0.822104756				(12,295)		(12,295)		7,535			2,193		0003
EUR/L 561844.00 USD-S500000.00EUR	CLO Reinv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	1	561,844	0.889926741				17,550		17,550		31,052			4,249		0003
EUR/L 5685861.28 USD-S5060000.00EUR	CLO Reinv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	1	5,685,861	0.889926741				177,609		177,609		314,251			42,999		0003
EUR/L 4786110.00 USD-S4260000.00EUR	CLO Reinv6m CADOG 11A CN XS1833626317	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/21/2023	05/17/2027	1	4,786,110	0.890075656				140,974		140,974		256,012			36,882		0003
EUR/L 3327275.50 USD-S2950000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028	1	3,327,276	0.886611283				68,520		68,520		148,182			29,051		0003
EUR/L 4475760.00 USD-S4000000.00EUR	CLO Reinv6m CLNPK 1A CE XS1622862263	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/13/2023	06/12/2026	1	4,475,760	0.893702969				196,911		196,911		295,725			26,916		0003
EUR/L 325641.54 USD-S282625.88EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/18/2023	06/02/2025	1	325,642	0.867904875				30,708		30,708		24,065			1,054		0003
GBP/S 192738.42 USD-L152007.30GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	11/29/2023	11/03/2025	1	192,738	0.788671506				(2,885)		(2,885)		(4,269)			884		0003
EUR/S 11631319.00 USD-L10325000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2023	02/18/2025	1	11,631,319	0.887689522				(916,600)		(916,600)		(885,944)			21,308		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027	1	6,357,520	0.817929004				651,439		651,439		367,488			48,079		0003
EUR/L 13241800.00 USD-S11000000.00EUR	CLO Reinv6m AVOCA 26A D XS2437855708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	04/15/2027	1	13,241,800	0.830702775				1,189,509		1,189,509		772,236			100,141		0003
EUR/L 407717.45 USD-S347348.31EUR	Stoneweg Spanish Hotel Note A-1 April 2022 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026	1	407,717	0.851933882				36,347		36,347		27,154			2,328		0003
EUR/L 4352280.00 USD-S4000000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027	1	4,352,280	0.919058516				(8,792)		(8,792)		261,602			34,643		0003
EUR/L 14394861.00 USD-S13500000.00EUR	CLO Reinv6m ANCHE 6A C XS2500009100	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	1	14,394,861	0.93783469				388,545		388,545		1,131,002			26,371		0003
EUR/L 2212543.45 USD-S2075000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	1	2,212,543	0.93783469				59,721		59,721		173,839			4,053		0003
EUR/L 1274211.77 USD-S1195000.00EUR	CLO Reinv6m ANCHE 6A C XS2500009100	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/15/2022	02/18/2025	1	1,274,212	0.93783469				34,393		34,393		100,115			2,334		0003
EUR/L 10138787.50 USD-S9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027	1	10,138,788	0.900009				149,468		149,468		593,629			82,428		0003
EUR/L 2645046.15 USD-S2500000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	2,645,046	0.945163093				(11,850)		(11,850)		186,062			15,007		0003
EUR/L 2173836.00 USD-S2100000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026	1	2,173,836	0.966034236				(67,860)		(67,860)		149,476			13,618		0003
EUR/L 2775742.50 USD-S2650000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026	1	2,775,743	0.954699508				(74,964)		(74,964)		182,243			19,411		0003
EUR/L 3933675.00 USD-S3750000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	01/15/2027	1	3,933,675	0.953307022				(106,735)		(106,735)		255,815			28,100		0003
EUR/L 2552541.50 USD-S2500000.00EUR	CLO Reinv6m INVSC 4A B1E XS2114941409	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025	1	2,552,542	0.979416006				(47,562)		(47,562)		202,913			6,845		0003
EUR/L 3327574.40 USD-S3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027	1	3,327,574	0.961661443				(133,947)		(133,947)		210,889			25,330		0003
EUR/L 4085281.20 USD-S3938000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026	1	4,085,281	0.963948332				(147,959)		(147,959)		269,722			28,569		0003
EUR/L 1812597.50 USD-S1750000.00EUR	CLO Reinv6m ARBR 3A CRR XS2366713050	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026	1	1,812,598	0.965465306				(55,832)		(55,832)		124,487			11,385		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026	1	2,602,338	0.960674778				(44,350)		(44,350)		187,923			13,874		0003
EUR/L 11152447.18 USD-S10571000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/19/2022	02/16/2028	1	11,152,447	0.947863714				(449,408)		(449,408)		638,984			98,634		0003
EUR/L 7769510.00 USD-S7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/27/2022	09/13/2027	1	7,769,510	0.900957718				99,224		99,224		452,029			63,849		0003
SEK/L 129492487.42 USD-S1289784022.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/02/2022	05/15/2026	1	129,492,487	9.9603				9,336,997		9,336,997		11,766,243			757,797		0003
EUR/L 14812258.44 USD-S14000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	09/20/2022	04/15/2026	1	14,812,258	0.945163093				(66,358)		(66,358)		1,041,945			84,041		0003
EUR/L 11286450.00 USD-S10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027	1	11,286,450	0.930319099				(207,897)		(207,897)		659,309			95,074		0003
EUR/L 1931955.00 USD-S1850000.00EUR	CLO Reinv6m CGMSE 2021-2A A2A XS2391834509	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/03/2022	10/15/2026	1	1,931,955	0.95757924				(51,935)		(51,935)		129,133			12,920		0003
EUR/L 570157.50 USD-S550000.00EUR	CLO Reinv6m NEUBE 2021-2A C XS2374582224	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/07/2022	10/15/2026	1	570,158	0.964645734				(19,352)		(19,352)		38,268			3,813		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/18/2022	01/15/2027	1	1,576,800	0.95129376				(39,628)		(39,628)		102,416			11,264		0003
EUR/L 1284768.75 USD-S1250000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026	1	1,284,769	0.972937737				(37,823)		(37,823)		93,383			6,850		0003
EUR/L 1588350.00 USD-S1500000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/31/2022	08/17/2026	1	1,588,350	0.944376239				(16,844)		(16,844)		107,200			10,131		0003
EUR/L 798450.00 USD-S750000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/31/2022	01/15/2027	1	798,450	0.939319932				(10,561)		(10,561)		51,479			5,704		0003
EUR/L 3897281.25 USD-S3750000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025	1	3,897,281	0.962209232				(45,217)		(45,217)		292,616			17,459		0003
EUR/L 9233125.00 USD-S8500000.00EUR	CLO Reinv6m ARESE 16A B1 XS2465009590	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/08/2022	01/18/2028	1	9,233,125	0.920598389				(115,614)		(115,614)		522,581			80,616		0003
EUR/L 31020825.00 USD-S28500000.00EUR	CLO Reinv6m CORDA 26A C XS2553242681	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028	1	31,020,825	0.918737654				(572,661)		(572,661)		1,669,716			292,041		0003
EUR/L 6973248.00 USD-S6400000.00EUR	CLO Reinv6m DRYD 2021-103A B1 XS2552865797	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028	1	6,973,248	0.917793258				(122,970)		(122,970)		374,855			65,699		0003
EUR/L 6963783.00 USD-S6225000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028	1	6,963,783	0.89391068				60,707		60,707		375,201			63,657		0003
EUR/L 5031000.00 USD-S4500000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028	1	5,031,000	0.894454383				57,278		57,278		276,635			44,612		0003
EUR/S 3483270.00 USD-L3150000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027	1	3,483,270	0.904322662				(43,496)		(43,496)		(207,283)			27,726		0003
EUR/L 1671600.00 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2021-2A C XS2391834848	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/15/2022	10/15/2026	1	1,671,600	0.897343862				55,663		55,663		107,774			11,179		0003
EUR/L 16413952.00 USD-S13220000.00EUR	CLO Reinv6m BECLO 12A D XS2404588456	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027	1	16,413,952	0.805412371				1,964,447		1,964,447		969,261			117,565		0003
EUR/L 698852.70 USD-S575000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2022	10/17/2025	1	698,853	0.822777103				91,122		91,122		48,810			3,115		0003
EUR/L 6160250.00 USD-S5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	6,160,250	0.811655371				669,461		669,461		354,529			46,587		0003
EUR/L 4401360.00 USD-S3600000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027	1	4,401,360	0.817929004				450,996		450,996		254,415			33,285		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 4349600.00 USD-S4000000.00EUR	CLO ReInv6m JUBIL 2021-25A B1 XS2402444033	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/15/2022	11/16/2026	1	4,349,600	0.919624793				40,889		40,889		281,760			29,793		0003
EUR/L 3809050.00 USD-S3500000.00EUR	CLO ReInv6m NWDSE 2020-21X B1R XS2345832807	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/18/2022	06/15/2026	1	3,809,050	0.918864284				70,574		70,574		258,709			22,971		0003
GBP/L 42913750.67 USD-S34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2022	06/11/2025	1	42,913,751	0.80411708				(218,075)		(218,075)		674,326			142,948		0003
EUR/L 3342000.00 USD-S3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2022	10/15/2027	1	3,342,000	0.897666068				48,185		48,185		191,909			27,906		0003
GBP/S 352719.33 USD-L269025.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2022	06/11/2025	1	352,719	0.762718335				(16,118)		(16,118)		(5,959)			1,175		0003
EUR/L 9747457.50 USD-S9075000.00EUR	CLO ReInv6m BCC37RYB6 CGMSE 2022-5A A2A	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/20/2022	10/25/2027	1	9,747,458	0.93101201				(182,459)		(182,459)		571,184			81,792		0003
EUR/L 13923900.00 USD-S13500000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/29/2022	01/25/2027	1	13,923,900	0.969555943				(609,377)		(609,377)		911,770			100,129		0003
EUR/L 1939540.00 USD-S1850000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027	1	1,939,540	0.953834414				(53,644)		(53,644)		126,173			13,855		0003
EUR/L 3853125.00 USD-S3750000.00EUR	CLO ReInv6m ANCHE 6A B1 XS2500008557	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2022	02/18/2025	1	3,853,125	0.97323601				(38,419)		(38,419)		321,771			7,059		0003
EUR/L 3937837.50 USD-S3825000.00EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025	1	3,937,838	0.971345313				(42,181)		(42,181)		311,425			10,907		0003
EUR/L 3130500.00 USD-S3000000.00EUR	CLO ReInv6m CGMSE 2017-1A A2AR XS2348313722	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026	1	3,130,500	0.958313368				(71,505)		(71,505)		215,081			19,405		0003
EUR/L 2365987.50 USD-S2250000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027	1	2,365,988	0.950977129				(72,617)		(72,617)		147,955			18,232		0003
EUR/L 1714350.00 USD-S1650000.00EUR	CLO ReInv6m SNDPE 2A B1R XS2439760062	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/07/2022	04/21/2027	1	1,714,350	0.962463908				(69,964)		(69,964)		108,872			13,011		0003
EUR/L 6259991.40 USD-S6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	6,259,991	0.95846777				(283,992)		(283,992)		374,476			52,400		0003
EUR/S 12443124.10 USD-L10571000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/16/2028	1	12,443,124	0.849545493				(688,534)		(688,534)		(662,115)			110,049		0003
EUR/S 2648925.00 USD-L2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028	1	2,648,925	0.849401172				(146,198)		(146,198)		(140,693)			23,489		0003
GBP/S 469582.06 USD-L370254.31GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	01/30/2024	06/11/2025	1	469,582	0.788476268				(6,721)		(6,721)		(6,721)			1,564		0003
EUR/L 1494872.85 USD-S1358172.76EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	03/17/2025	1	1,494,873	0.908554035				83,565		83,565		83,565			3,411		0003
EUR/L 580398.36 USD-S526605.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025	1	580,398	0.907317519				32,280		32,280		32,280			1,564		0003
GBP/L 386663.20 USD-S304387.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	1	386,663	0.787215618				5,887		5,887		5,887			882		0003
GBP/L 1956634.59 USD-S1540172.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	1	1,956,635	0.78715365				30,845		30,845		30,845			5,972		0003
GBP/L 1894673.99 USD-S1491164.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	1	1,894,674	0.787029752				31,377		31,377		31,377			7,520		0003
EUR/S 1496316.50 USD-L1330000.00EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/23/2024	06/22/2026	1	1,496,317	0.888849384				(76,259)		(76,259)		(76,259)			9,083		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEK/L 1710002.69 USD-S17250678.17SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025	1	1,710,003	10.08810002				126,801		126,801		126,801			7,202		0003
GBP/L 11670.26 USD-S9208.95GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025	1	11,670	0.78909553				169		169		169			54		0003
EUR/L 1123000.00 USD-S1000000.00EUR	CLO ReInv6m CORDA 10A C XS1730938377	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027	1	1,123,000	0.89047195				37,360		37,360		37,360			8,235		0003
EUR/S 2529780.00 USD-L2200000.00EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028	1	2,529,780	0.869640838				(93,926)		(93,926)		(93,926)			22,088		0003
EUR/S 8003726.25 USD-L7125000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026	1	8,003,726	0.890210357				(386,108)		(386,108)		(386,108)			49,613		0003
EUR/S 23604641.55 USD-L21700000.00EUR	CLO ReInv6m HAYEM 10A B2 XS2500204818	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	07/02/2024	04/15/2025	1	23,604,642	0.919310719				(1,019,415)		(1,019,415)		(1,019,415)			63,302		0003
EUR/L 150291.70 USD-S134935.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026	1	150,292	0.897827225				7,039		7,039		7,039			825		0003
EUR/S 369429.07 USD-L337070.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	1	369,429	0.912408761				(19,691)		(19,691)		(19,691)			649		0003
EUR/S 353402.29 USD-L321187.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	1	353,402	0.908843036				(18,541)		(18,541)		(18,541)			1,079		0003
EUR/L 793425.00 USD-S750000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026	1	793,425	0.945268929				(7,734)		(7,734)		54,110			4,918		0003
EUR/L 7082205.00 USD-S6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/08/2022	07/19/2028	1	7,082,205	0.917793258				(124,892)		(124,892)		380,712			66,726		0003
EUR/S 2497275.00 USD-L2250000.00EUR	CLO ReInv6m HNLY 9A C XS2554990841	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028	1	2,497,275	0.90098207				(12,581)		(12,581)		(137,993)			22,144		0003
EUR/L 2649360.00 USD-S2400000.00EUR	CLO ReInv6m VOYE 2A CR XS2357478044	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/19/2022	07/15/2026	1	2,649,360	0.905879156				78,925		78,925		176,625			16,423		0003
GBP/L 3872680.93 USD-S3166283.16GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025	1	3,872,681	0.817594637				(78,689)		(78,689)		61,318			17,584		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/03/2023	11/03/2025	1	2,493,542	0.814133356				40,134		40,134		(39,719)			11,434		0003
EUR/L 1678050.00 USD-S1500000.00EUR	CLO ReInv6m MILPK 1X B XS1823315624	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2023	04/15/2027	1	1,678,050	0.893894699				45,830		45,830		93,229			12,690		0003
GBP/S 556167.12 USD-L451471.00GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/25/2023	06/11/2025	1	556,167	0.811754208				8,224		8,224		(11,778)			1,853		0003
SEK/S 403413.28 USD-L4093394.26SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026	1	403,413	10.14690012				(22,488)		(22,488)		(37,093)			2,361		0003
EUR/L 1157500.00 USD-S1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1IWK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027	1	1,157,500	0.863930886				55,114		55,114		45,416			9,651		0003
EUR/S 7347367.50 USD-L6225000.00EUR	CLO ReInv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028	1	7,347,368	0.847242227				(396,039)		(396,039)		(381,482)			67,164		0003
GBP/L 219318.92 USD-S172183.65GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1IWK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025	1	219,319	0.78508343				4,258		4,258		4,258			996		0003
EUR/L 562781.99 USD-S508545.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025	1	562,782	0.903628064				30,748		30,748		30,748			2,067		0003
EUR/L 556344.11 USD-S498627.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026	1	556,344	0.896258127				28,809		28,809		28,809			2,842		0003
EUR/L 1398050.08 USD-S1249765.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	03/16/2026	1	1,398,050	0.893934658				71,257		71,257		71,257			7,675		0003
GBP/L 859149.19 USD-S675909.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	1	859,149	0.786720162				13,233		13,233		13,233			899		0003
GBP/L 386998.03 USD-S304387.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	1	386,998	0.786534521				6,222		6,222		6,222			883		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 419827.18 USD-S330182.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	1	419,827	0.786472686				6,878		6,878		6,878			1,131		0003
GBP/L 1958328.77 USD-S1540172.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	1	1,958,329	0.786472672				32,539		32,539		32,539			5,977		0003
GBP/L 404462.70 USD-S318048.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	1	404,463	0.786348976				6,963		6,963		6,963			1,486		0003
GBP/L 2056915.67 USD-S1619491.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	2,056,916	0.78733958				30,551		30,551		30,551			3,611		0003
GBP/L 419463.98 USD-S330182.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	1	419,464	0.787153667				6,514		6,514		6,514			1,130		0003
SEK/L 865865.58 USD-S8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026	1	865,866	10.02190002				61,767		61,767		61,767			4,753		0003
EUR/S 2555325.00 USD-L2250000.00EUR	CLO ReInv6m MDPKE 20A B1 XS2507606809	D1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026	1	2,555,325	0.88051422				(128,058)		(128,058)		(128,058)			17,089		0003
EUR/S 7949900.00 USD-L7000000.00EUR	CLO ReInv6m MDPKE 20A C XS2507607013	D1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026	1	7,949,900	0.88051422				(398,402)		(398,402)		(398,402)			53,167		0003
GBP/L 971190.63 USD-S763121.45GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025	1	971,191	0.785758662				18,038		18,038		18,038			4,410		0003
GBP/L 579553.69 USD-S463108.12GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/19/2024	10/28/2025	1	579,554	0.799077166				1,123		1,123		1,123			2,631		0003
EUR/S 8433706.00 USD-L7400000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027	1	8,433,706	0.877431582				(286,622)		(286,622)		(286,622)			70,596		0003
GBP/S 11591986.63 USD-L9122506.01GBP	Ardent Industrual Portfolio June 2021 - 7200453	BA1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/18/2024	06/11/2025	1	11,591,987	0.786966575				(187,798)		(187,798)		(187,798)			38,613		0003
GBP/L 244346.97 USD-S192178.26GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025	1	244,347	0.786497414				4,313		4,313		4,313			1,109		0003
EUR/S 7231360.00 USD-L6400000.00EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027	1	7,231,360	0.885034074				(187,234)		(187,234)		(187,234)			60,915		0003
EUR/S 53028.00 USD-L48255.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	1	53,028	0.910000943				(2,801)		(2,801)		(2,801)			143		0003
EUR/S 340853.98 USD-L307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025	1	340,854	0.902038609				(16,740)		(16,740)		(16,740)			1,598		0003
EUR/S 97210.19 USD-L86118.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	08/16/2024	06/16/2026	1	97,210	0.88589653				(5,293)		(5,293)		(5,293)			587		0003
SEK/L 2474055.55 USD-S24932789.57SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	08/27/2024	02/18/2025	1	2,474,056	10.07769998				213,098		213,098		213,098			4,532		0003
SEK/S 136386830.86 USD-L1347024535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026	1	136,386,831	9.8765				(11,208,943)		(11,208,943)		(11,208,943)			798,144		0003
GBP/L 772373.54 USD-S549415.82GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025	1	772,374	0.711334337				83,325		83,325		14,058			3,507		0003
EUR/L 7401232.50 USD-S5975000.00EUR	CLO ReInv6m ANCHE 2A DR XS2320766319	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026	1	7,401,233	0.807297974				1,038,018		1,038,018		496,985			37,759		0003
EUR/L 8819280.00 USD-S7200000.00EUR	CLO ReInv6m VOYE 3A D XS2125181821	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	8,819,280	0.816393175				1,312,819		1,312,819		647,751			23,651		0003
EUR/L 2890265.00 USD-S2350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	07/15/2025	1	2,890,265	0.813074234				423,045		423,045		206,831			10,590		0003
EUR/L 10187100.00 USD-S8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	10,187,100	0.809847749				1,463,567		1,463,567		706,937			45,245		0003
EUR/L 4321800.00 USD-S3500000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	4,321,800	0.809847749				620,907		620,907		299,912			19,195		0003
EUR/L 6215670.50 USD-S5000000.00EUR	CLO ReInv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/09/2021	01/15/2026	1	6,215,671	0.804418445				889,869		889,869		416,690			31,711		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 7066640.00 USD-S5600000.00EUR	CLO ReInv6m BBAME 2A C XS2385781161	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/17/2021	01/15/2027	1	7,066,640	0.792455821				938,376		938,376		414,220			50,479		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	9,586,750	0.808407437				1,152,484		1,152,484		578,532			65,762		0003
EUR/L 1236900.00 USD-S1000000.00EUR	CLO ReInv6m ACLO 2A CRR XS2355605853	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/15/2021	06/22/2026	1	1,236,900	0.808472795				159,625		159,625		78,504			7,508		0003
EUR/L 10656816.00 USD-S8520000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/21/2021	10/19/2026	1	10,656,816	0.799488327				1,394,303		1,394,303		645,313			71,488		0003
EUR/L 4530796.11 USD-S3704051.76EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	4,530,796	0.817527796				651,146		651,146		327,747			15,323		0003
EUR/L 12395000.00 USD-S10000000.00EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027	1	12,395,000	0.806776926				1,465,241		1,465,241		732,105			88,898		0003
EUR/L 18592500.00 USD-S15000000.00EUR	CLO ReInv6m HARVT 25A DR XS2405860375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027	1	18,592,500	0.806776926				2,197,861		2,197,861		1,098,158			133,346		0003
EUR/L 30074975.00 USD-S24500000.00EUR	CLO ReInv6m CORDA 18A DR XS2410159631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027	1	30,074,975	0.814630769				3,306,996		3,306,996		1,780,877			216,845		0003
GBP/L 54441143.75 USD-S40250000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/24/2022	01/27/2025	1	54,441,144	0.739330536				4,063,738		4,063,738		953,327			74,034		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO ReInv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027	1	9,856,400	0.811655371				1,071,137		1,071,137		567,246			74,539		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO ReInv6m BBAME 3A D XS2441622078	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/15/2022	04/15/2027	1	9,979,605	0.811655371				1,084,526		1,084,526		574,336			75,471		0003
EUR/S 57686.40 USD-L52101.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025	1	57,686	0.903179259				(2,871)		(2,871)		(2,871)			257		0003
EUR/S 2509568.60 USD-L2200000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028	1	2,509,569	0.876644695				(69,514)		(69,514)		(69,514)			22,465		0003
EUR/S 6709872.00 USD-L6000000.00EUR	CLO ReInv6m ARESE 13A DN XS2084075386	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/28/2024	01/15/2025	1	6,709,872	0.894204837				(491,866)		(491,866)		(491,866)			6,801		0003
EUR/S 1676272.50 USD-L1500000.00EUR	CLO ReInv6m ARBR 7A B2 XS2092171474	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	03/17/2025	1	1,676,273	0.894842575				(117,589)		(117,589)		(117,589)			3,825		0003
EUR/S 3911502.00 USD-L3500000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	3,911,502	0.894796935				(268,724)		(268,724)		(268,724)			10,490		0003
EUR/L 6547690.00 USD-S5630000.00EUR	CLO ReInv6m MDPKE 15A DR XS2472845242	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/02/2022	07/15/2027	1	6,547,690	0.859845228				368,124		368,124		368,124			52,146		0003
EUR/S 7106519.78 USD-L6375000.00EUR	CLO ReInv6m ACCUN 4A B1E XS2106569366	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025	1	7,106,520	0.897063569				(468,899)		(468,899)		(468,899)			19,683		0003
EUR/S 11821884.26 USD-L10600000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	1	11,821,884	0.896642174				(789,469)		(789,469)		(789,469)			31,703		0003
AUD/L 10085570.20 USD-S14952329.00AUD	Hurstville - 1BANOPDR5	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	03/20/2025	1	10,085,570	1.482546718				832,076		832,076		832,076			23,460		0003
EUR/S 643448.57 USD-L575000.00EUR	CLO ReInv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	09/10/2024	10/17/2025	1	643,449	0.893622314				(38,455)		(38,455)		(38,455)			2,868		0003
EUR/S 21215284.60 USD-L18719152.94EUR	Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/25/2024	11/03/2025	1	21,215,285	0.882342768				(1,499,234)		(1,499,234)		(1,499,234)			97,284		0003
EUR/L 54693.37 USD-S49348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	03/16/2026	1	54,693	0.902282854				2,303		2,303		2,303			300		0003
EUR/L 8302278.54 USD-S7797452.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	8,302,279	0.939194218				211,786		211,786		211,786			14,576		0003
EUR/L 4661048.93 USD-S4394334.78EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	03/28/2025	1	4,661,049	0.942778084				91,997		91,997		91,997			11,378		0003
EUR/L 19546740.00 USD-S18600000.00EUR	CLO ReInv6m CORDA 26A DR XS2958384690	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	1	19,546,740	0.951565325				270,923		270,923		270,923			19,812		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 8668660.00 USD-L7700000.00EUR	CLO ReInv6m DRYD 2021-103A C XS2552866175	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/16/2024	07/19/2028	1	8,668,660	0.888257239				(93,920)		(93,920)		(93,920)			81,673		0003
GBP/L 46968372.00 USD-S37350000.00GBP	Dering Street April 2022	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/19/2024	02/18/2025	1	46,968,372	0.795215981				235,970		235,970		235,970			86,045		0003
GBP/S 46986300.00 USD-L37350000.00GBP	Dering Street April 2022	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/19/2024	01/02/2025	1	46,986,300	0.79491256				(235,960)		(235,960)		(235,960)			17,390		0003
CHF/S 23852.41 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2025	1	23,852	0.838489696				(1,835)		(1,835)		(938)			24		0003
EUR/L 28141961.80 USD-S22700000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	28,141,962	0.806624647				4,135,385		4,135,385		1,949,469			124,990		0003
GBP/L 153876.18 USD-S125027.74GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027	1	153,876	0.81252173				(1,992)		(1,992)		2,267			1,096		0003
EUR/S 784810.76 USD-L718651.69EUR	Stoneweg Spanish Hotel Note A-2 April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026	1	784,811	0.915700608				(19,524)		(19,524)		(54,204)			4,481		0003
GBP/L 374214.64 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/14/2022	01/11/2027	1	374,215	0.91282519				(47,991)		(47,991)		5,332			2,666		0003
GBP/L 8767090.00 USD-S7775000.00GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/20/2022	07/23/2025	1	8,767,090	0.886839305				(926,560)		(926,560)		119,774			32,771		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026	1	2,370,169	0.875886835				(207,944)		(207,944)		35,281			14,253		0003
EUR/L 1709283.26 USD-S1619866.63EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025	1	1,709,283	0.947687647				4,624		4,624		127,095			7,761		0003
EUR/L 1111841.62 USD-S1060411.66EUR	Domi 2020-2 Class A-50136222	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/18/2025	1	1,111,842	0.953743448				720		720		84,637			4,413		0003
EUR/L 182314.81 USD-S174949.44EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	03/18/2025	1	182,315	0.959600814				511		511		15,003			419		0003
EUR/L 7003188.71 USD-S6705466.02EUR	Domi 2020-1 Class A-50136224	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2022	04/15/2025	1	7,003,189	0.957487553				24,181		24,181		573,504			18,781		0003
EUR/L 9355100.00 USD-S8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/20/2022	07/31/2025	1	9,355,100	0.908595312				447,090		447,090		699,835			35,648		0003
EUR/L 2875860.00 USD-S2600000.00EUR	CLO TERM CORDA 14A DR XS2350866542	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026	1	2,875,860	0.904077389				114,177		114,177		200,880			15,480		0003
SEK/S 1180705.70 USD-L11865620.04SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026	1	1,180,706	10.04960003				(75,890)		(75,890)		(107,896)			6,910		0003
EUR/L 665569.12 USD-S600260.75EUR	East Road CML May 2022 - 50125419	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026	1	665,569	0.901875901				24,432		24,432		45,058			3,941		0003
EUR/L 330413.67 USD-S288268.77EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025	1	330,414	0.872448074				28,664		28,664		24,374			1,241		0003
EUR/L 33896.61 USD-S29573.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025	1	33,897	0.872448012				2,941		2,941		2,500			127		0003
EUR/L 8097.05 USD-S7001.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026	1	8,097	0.864753213				570		570		525			51		0003
EUR/L 1550850.00 USD-S1500000.00EUR	CLO ReInv6m BECLO 11A D XS2364592688	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026	1	1,550,850	0.967211529				(49,437)		(49,437)		107,024			9,630		0003
EUR/L 3112800.00 USD-S3000000.00EUR	CLO ReInv6m ICGE 2021-1A B2E XS2369927301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026	1	3,112,800	0.963762529				(97,199)		(97,199)		210,995			20,236		0003
EUR/L 1542510.00 USD-S1500000.00EUR	CLO ReInv6m ARBR 7A B2 XS2092171474	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/17/2022	03/17/2025	1	1,542,510	0.972441021				(16,173)		(16,173)		128,647			3,519		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2026	1	1,404,810	0.960984048				(21,611)		(21,611)		102,605			7,167		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO ReInv6m CGMSE 2017-1A A2BR XS2348314373	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026	1	1,570,474	0.955125845				(30,847)		(30,847)		107,705			9,735		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 3140735.25 USD-S3000000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026	1	3,140,735	0.955190349				(67,342)		(67,342)		213,298			20,033		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	10/18/2022	10/26/2026	1	2,624,250	0.952653139				(59,059)		(59,059)		174,389			17,698		0003
EUR/L 7546800.00 USD-S7125000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026	1	7,546,800	0.944108761				(64,777)		(64,777)		514,336			46,781		0003
EUR/L 5560800.00 USD-S5250000.00EUR	CLO Reinv6m ARBR 11A D XS2501344282	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026	1	5,560,800	0.944108761				(47,730)		(47,730)		378,984			34,470		0003
EUR/L 8389689.00 USD-S7700000.00EUR	CLO Reinv6m DRYD 2021-103A C XS2552866175	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/08/2022	07/19/2028	1	8,389,689	0.917793258				(147,949)		(147,949)		450,998			79,045		0003
GBP/S 333649.18 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2023	06/11/2025	1	333,649	0.806243552				2,635		2,635		(7,018)			1,111		0003
EUR/L 7750746.00 USD-S6920000.00EUR	CLO Reinv6m DRYD 2013-29A XS1735593300	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/21/2023	01/15/2027	1	7,750,746	0.892817285				255,830		255,830		442,700			55,366		0003
GBP/S 331186.46 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	06/11/2025	1	331,186	0.812238822				5,098		5,098		(7,018)			1,103		0003
EUR/S 36966144.50 USD-L33500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026	1	36,966,145	0.906234622				(1,285,224)		(1,285,224)		(2,544,723)			209,738		0003
EUR/L 1476844.22 USD-S1402511.13EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027	1	1,476,844	0.949667616				(58,100)		(58,100)		86,232			12,696		0003
EUR/L 1364276.52 USD-S1294625.66EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027	1	1,364,277	0.94894667				(52,711)		(52,711)		79,619			11,728		0003
EUR/L 1730265.26 USD-S1637547.33EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	12/15/2027	1	1,730,265	0.946414037				(62,574)		(62,574)		100,797			14,875		0003
EUR/L 4850662.64 USD-S4577824.31EUR	AP Starlight (Luxembourg) - Tranche A Note	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/30/2023	01/02/2029	1	4,850,663	0.943752359				(239,429)		(239,429)		254,378			48,556		0003
SEK/S 296045.74 USD-L2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026	1	296,046	9.879000083				(24,223)		(24,223)		(24,223)			1,738		0003
EUR/S 2797200.00 USD-L2500000.00EUR	CLO Reinv6m INVSC 4A B1E XS2114941409	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2024	04/15/2025	1	2,797,200	0.893750894				(195,215)		(195,215)		(195,215)			7,501		0003
EUR/S 2067402.75 USD-L1850000.00EUR	CLO Reinv6m ARBR 7A B2E XS2092171557	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	03/17/2025	1	2,067,403	0.894842575				(145,027)		(145,027)		(145,027)			4,717		0003
EUR/S 8039376.00 USD-L7200000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	1	8,039,376	0.895591897				(545,660)		(545,660)		(545,660)			21,560		0003
EUR/S 6691744.80 USD-L6000000.00EUR	CLO Reinv6m VOYE 3A B2 XS2125181235	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025	1	6,691,745	0.89662714				(446,982)		(446,982)		(446,982)			17,946		0003
AUD/L 10038478.71 USD-S14882513.68AUD	Project Perth - 1BANOV91P	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	03/20/2025	1	10,038,479	1.482546719				828,191		828,191		828,191			23,351		0003
EUR/S 5601025.00 USD-L5000000.00EUR	CLO Reinv6m RRME 6A A2 XS2291788813	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2025	1	5,601,025	0.892693748				(340,851)		(340,851)		(340,851)			24,876		0003
EUR/S 5033362.50 USD-L4500000.00EUR	CLO Reinv6m NEUBE 2021-1A C XS2293734989	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	1	5,033,363	0.894034554				(299,206)		(299,206)		(299,206)			22,355		0003
EUR/S 3914837.50 USD-L3500000.00EUR	CLO Reinv6m NEUBE 2021-1A D XS2293735101	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	1	3,914,838	0.894034554				(232,716)		(232,716)		(232,716)			17,387		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 3717017.50 USD-L3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	1	3,717,018	0.894534395				(219,002)		(219,002)		(219,002)			16,509		0003
SEK/S 189458.47 USD-L1867245.85SEK	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026	1	189,458	9.855700038				(15,937)		(15,937)		(15,937)			1,109		0003
EUR/S 577250.00 USD-L500000.00EUR	CLO ReInv6m CORDA 6A CR XS1803165668	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	04/15/2027	1	577,250	0.866175834				(31,596)		(31,596)		(31,596)			4,365		0003
EUR/S 1161000.00 USD-L1000000.00EUR	CLO ReInv6m CORDA 6A DR XS1803166047	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027	1	1,161,000	0.861326443				(58,064)		(58,064)		(58,064)			9,695		0003
GBP/L 85924.83 USD-S66883.19GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	03/14/2025	1	85,925	0.77839188				2,255		2,255		2,255			192		0003
GBP/L 82730.50 USD-S64421.82GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	1	82,731	0.778694919				2,196		2,196		2,196			276		0003
EUR/S 1132000.00 USD-L1000000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027	1	1,132,000	0.883392226				(32,318)		(32,318)		(32,318)			9,438		0003
EUR/L 25039.23 USD-S23107.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2025	1	25,039	0.922849465				1,091		1,091		1,091			26		0003
EUR/L 32182.41 USD-S29320.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	09/16/2025	1	32,182	0.911078754				1,391		1,391		1,391			136		0003
GBP/L 312304.76 USD-S251432.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	01/11/2027	1	312,305	0.805088145				(1,373)		(1,373)		4,613			2,225		0003
GBP/L 1833373.91 USD-S1454481.48GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	1	1,833,374	0.793335976				15,176		15,176		38,060			6,201		0003
GBP/L 104342.25 USD-S84357.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027	1	104,342	0.80847279				(865)		(865)		1,539			743		0003
GBP/L 5603091.30 USD-S4598728.91GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2023	06/16/2025	1	5,603,091	0.820748523				(145,624)		(145,624)		120,337			18,950		0003
GBP/L 91033.33 USD-S74869.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027	1	91,033	0.822436024				(2,216)		(2,216)		1,337			649		0003
GBP/L 420262.94 USD-S345753.14GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	06/16/2025	1	420,263	0.822706708				(11,951)		(11,951)		9,048			1,421		0003
EUR/L 958904.30 USD-S829000.00EUR	CLO ReInv6m SNDPE 3A CE XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/23/2023	01/16/2029	1	958,904	0.8645284				24,603		24,603		46,844			9,645		0003
GBP/L 3813038.25 USD-S3005587.24GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2024	06/16/2025	1	3,813,038	0.788239468				55,855		55,855		55,855			12,896		0003
GBP/L 5588821.47 USD-S4419979.89GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	5,588,821	0.790860813				62,153		62,153		62,153			16,995		0003
EUR/L 4503133.58 USD-S4103643.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2025	1	4,503,134	0.91128628				250,214		250,214		250,214			4,714		0003
EUR/L 157552.51 USD-S142549.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	06/16/2025	1	157,553	0.904772637				8,681		8,681		8,681			533		0003
GBP/L 61168.36 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026	1	61,168	0.786287061				1,129		1,129		1,129			336		0003
GBP/L 61012.66 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026	1	61,013	0.786225351				1,134		1,134		1,134			347		0003
GBP/L 60793.46 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026	1	60,793	0.786163512				1,143		1,143		1,143			367		0003
GBP/L 1057871.91 USD-S832707.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	1	1,057,872	0.787153655				16,676		16,676		16,676			3,229		0003
GBP/L 1364025.45 USD-S1073528.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025	1	1,364,025	0.787029751				22,320		22,320		22,320			5,010		0003
GBP/L 60394.49 USD-S47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025	1	60,394	0.786967818				1,026		1,026		1,026			269		0003
EUR/L 389685.87 USD-S353200.28EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	01/16/2025	1	389,686	0.906371791				23,637		23,637		23,637			408		0003
EUR/L 26927433.41 USD-S24345143.99EUR	Stoneweg Spanish Hotel Note A-1 April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026	1	26,927,433	0.90410191				1,022,908		1,022,908		1,022,908			154,236		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 1070850.91 USD-S848262.97GBP	Patrizia London - 7200445	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/20/2024	10/28/2025	1	1,070,851	0.792139188				11,354		11,354		11,354			4,862		0003
EUR/S 2345910.00 USD-L2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027	1	2,345,910	0.895175007				(37,925)		(37,925)		(37,925)			19,723		0003
EUR/S 1432314.25 USD-L1361903.82EUR	Coupon Hedge ABS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/26/2024	01/16/2025	1	1,432,314	0.950841493				(20,869)		(20,869)		(20,869)			1,499		0003
EUR/L 29942100.00 USD-S28500000.00EUR	CLO Reinv6m CORDA 26A CR XS2958384344	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	1	29,942,100	0.951837045				406,574		406,574		406,574			30,349		0003
CHF/S 24225.85 USD-L20000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2026	1	24,226	0.825564428				(3,214)		(3,214)		(1,347)			124		0003
EUR/L 619867.00 USD-S500000.00EUR	CLO Reinv6m PENTA 2018-5A B2R XS2289566940	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	619,867	0.806624647				91,088		91,088		42,940			2,753		0003
EUR/L 7455108.00 USD-S6000000.00EUR	CLO Reinv6m RKFPK 1A B XS2360920974	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026	1	7,455,108	0.804817315				1,064,302		1,064,302		499,894			38,034		0003
EUR/S 8626518.03 USD-L7254661.53EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	8,626,518	0.840972163				(1,032,725)		(1,032,725)		(631,573)			29,175		0003
GBP/L 17860700.00 USD-S13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025	1	17,860,700	0.727855011				1,589,276		1,589,276		319,597			19,273		0003
EUR/L 51652236.18 USD-S44004290.49EUR	Stoneweg Spanish Hotel Note A-2 April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026	1	51,652,236	0.85193389				4,604,647		4,604,647		3,440,084			294,928		0003
EUR/L 21392130.38 USD-S18674928.31EUR	East Road CML May 2022 - 50125419	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/23/2022	05/27/2026	1	21,392,130	0.872981231				1,407,179		1,407,179		1,424,234			126,681		0003
EUR/S 48638393.63 USD-L44538206.35EUR	Stoneweg Spanish Hotel Note A-1 April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026	1	48,638,394	0.915700602				(1,209,963)		(1,209,963)		(3,359,260)			277,719		0003
SEK/L 91852492.23 USD-S914299707.63SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/01/2022	05/15/2026	1	91,852,492	9.954				6,673,715		6,673,715		8,342,752			537,526		0003
GBP/L 75040.49 USD-S64829.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2022	01/11/2027	1	75,040	0.863930926				(5,406)		(5,406)		1,087			535		0003
GBP/L 31583.37 USD-S27285.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2022	01/11/2027	1	31,583	0.863930923				(2,275)		(2,275)		457			225		0003
EUR/L 1429540.00 USD-S1400000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/12/2022	11/17/2025	1	1,429,540	0.97933601				(43,744)		(43,744)		107,381			6,703		0003
GBP/L 3378600.00 USD-S3000000.00GBP	Canada Square 2020-2 Class B 50136238	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2022	03/17/2025	1	3,378,600	0.887941751				(374,280)		(374,280)		74,213			7,708		0003
EUR/S 16554211.40 USD-L14695000.00EUR	CLO Reinv6m ANCHE 6A C XS2500009100	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	02/18/2025	1	16,554,211	0.887689522				(1,304,546)		(1,304,546)		(1,260,915)			30,327		0003
EUR/L 604854.35 USD-S551195.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2025	1	604,854	0.911286279				33,608		33,608		33,608			633		0003
EUR/L 344974.28 USD-S311250.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025	1	344,974	0.902242074				18,688		18,688		18,688			1,369		0003
EUR/S 8434500.00 USD-L7500000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/23/2024	06/15/2026	1	8,434,500	0.889205051				(429,911)		(429,911)		(429,911)			50,866		0003
SEK/L 2264319.59 USD-S22995976.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	03/17/2025	1	2,264,320	10.1558				175,631		175,631		175,631			5,166		0003
SEK/L 1285648.13 USD-S12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025	1	1,285,648	10.05459999				93,126		93,126		93,126			6,295		0003
EUR/S 1306055.00 USD-L1150000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026	1	1,306,055	0.88051422				(65,452)		(65,452)		(65,452)			8,735		0003
EUR/S 8033375.00 USD-L7000000.00EUR	CLO Reinv6m JUBIL 2022-26A C XS2494465649	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	03/20/2024	09/13/2027	1	8,033,375	0.871364775				(335,854)		(335,854)		(335,854)			66,018		0003
GBP/L 509337.31 USD-S401915.82GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025	1	509,337	0.78909558				7,355		7,355		7,355			2,336		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEK/S 4998789.03 USD-L52081383.19SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026	1	4,998,789	10.41880001				(158,909)		(158,909)		(158,909)			29,253		0003
EUR/S 9774150.00 USD-L8500000.00EUR	CLO Reinv6m ARESE 16A B1 XS2465009590	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028	1	9,774,150	0.869640838				(362,897)		(362,897)		(362,897)			85,340		0003
EUR/S 7186875.00 USD-L6250000.00EUR	CLO Reinv6m ARESE 16A D XS2465010093	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	01/18/2028	1	7,186,875	0.869640838				(266,836)		(266,836)		(266,836)			62,750		0003
EUR/L 82799027.81 USD-S74978744.73EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/24/2024	06/02/2025	1	82,799,028	0.905551028				4,555,172		4,555,172		4,555,172			268,037		0003
GBP/L 509508.49 USD-S400727.11GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025	1	509,508	0.786497414				8,993		8,993		8,993			2,313		0003
EUR/S 11863950.00 USD-L10500000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027	1	11,863,950	0.885034074				(307,181)		(307,181)		(307,181)			99,938		0003
EUR/S 10657575.00 USD-L9500000.00EUR	CLO Reinv6m HARVT 29A C XS2498563639	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027	1	10,657,575	0.891384766				(268,828)		(268,828)		(268,828)			84,831		0003
GBP/L 87818.73 USD-S69134.75GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025	1	87,819	0.787243792				1,471		1,471		1,471			403		0003
EUR/L 137614.25 USD-S123133.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026	1	137,614	0.894774487				6,189		6,189		6,189			831		0003
EUR/L 1099450.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2019-6A B1R XS2362602596	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2022	07/27/2026	1	1,099,450	0.909545682				27,982		27,982		73,183			6,888		0003
EUR/L 16187800.00 USD-S14500000.00EUR	CLO Reinv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027	1	16,187,800	0.895736295				259,994		259,994		926,711			135,503		0003
EUR/L 2476181.25 USD-S2250000.00EUR	CLO Reinv6m MDPKE 20A B1 XS2507606809	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026	1	2,476,181	0.908657232				54,467		54,467		160,749			16,560		0003
EUR/L 11613600.00 USD-S11250000.00EUR	CLO Reinv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026	1	11,613,600	0.968691878				(441,139)		(441,139)		781,329			77,669		0003
EUR/L 1904667.50 USD-S1850000.00EUR	CLO Reinv6m ARBR 7A B2E XS2092171557	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025	1	1,904,668	0.97129814				(17,709)		(17,709)		158,664			4,346		0003
EUR/L 3575902.00 USD-S3404000.00EUR	CLO Reinv6m NWDSE 2021-24A B1 XS2402465467	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	01/15/2027	1	3,575,902	0.951927653				(92,123)		(92,123)		232,351			25,544		0003
EUR/L 1281950.60 USD-S1267000.00EUR	CLO Reinv6m VOYE 3A B1 XS2125180344	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/13/2022	04/15/2025	1	1,281,951	0.988337616				(35,637)		(35,637)		102,332			3,438		0003
EUR/L 1549410.00 USD-S1500000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026	1	1,549,410	0.968110442				(51,595)		(51,595)		106,665			9,707		0003
EUR/L 3105000.00 USD-S3000000.00EUR	CLO Reinv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026	1	3,105,000	0.966183575				(95,452)		(95,452)		214,279			19,247		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026	1	261,575	0.955748829				(5,329)		(5,329)		17,935			1,624		0003
EUR/L 261575.00 USD-S250000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026	1	261,575	0.955748829				(5,329)		(5,329)		17,935			1,624		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026	1	5,230,421	0.955945921				(111,169)		(111,169)		357,280			32,853		0003
EUR/L 709762.50 USD-S675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/31/2022	01/15/2026	1	709,763	0.951022349				(3,759)		(3,759)		51,569			3,621		0003
EUR/L 2646750.00 USD-S2500000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026	1	2,646,750	0.944554642				(26,014)		(26,014)		179,620			16,624		0003
EUR/L 660625.00 USD-S625000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026	1	660,625	0.946073794				(7,044)		(7,044)		45,047			4,102		0003
EUR/L 1949812.50 USD-S1875000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025	1	1,949,813	0.961630926				(24,605)		(24,605)		145,144			9,143		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1208765.00 USD-S1150000.00EUR	CLO ReInv6m MDPKE 20A D XS2507607104	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	10/15/2026	1	1,208,765	0.951384264				(25,012)		(25,012)		80,500			8,084		0003
EUR/L 2415892.50 USD-S2250000.00EUR	CLO ReInv6m ACLO 8A B1 XS2342627267	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/09/2022	06/23/2026	1	2,415,893	0.93133283				13,390		13,390		164,813			14,679		0003
EUR/L 14919698.11 USD-S14067224.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026	1	14,919,698	0.942862531				(43,194)		(43,194)		1,043,703			85,814		0003
EUR/L 184808.33 USD-S176158.93EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	09/15/2025	1	184,808	0.953197997				(77)		(77)		13,953			777		0003
EUR/L 532956.68 USD-S506372.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	12/15/2025	1	532,957	0.95011876				(1,369)		(1,369)		39,094			2,606		0003
EUR/L 569817.81 USD-S547112.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/18/2025	1	569,818	0.960153615				2,054		2,054		46,945			1,044		0003
EUR/L 232292.26 USD-S223147.67EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	04/28/2025	1	232,292	0.960633256				(125)		(125)		19,062			660		0003
GBP/L 404326.02 USD-S341592.55GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027	1	404,326	0.844844341				(20,256)		(20,256)		5,894			2,880		0003
GBP/L 16072865.33 USD-S12986704.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025	1	16,072,865	0.807989399				(157,335)		(157,335)		251,056			54,359		0003
GBP/L 3039315.78 USD-S2464376.70GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025	1	3,039,316	0.810832726				(40,344)		(40,344)		47,229			10,279		0003
EUR/L 7573876.38 USD-S6750000.00EUR	CLO TERM AQUE 2019-3A DR XS2340857866	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028	1	7,573,876	0.891221306				76,713		76,713		404,154			69,996		0003
GBP/L 11318995.79 USD-S9294626.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	1	11,318,996	0.821152898				(299,903)		(299,903)		243,218			38,282		0003
GBP/L 3141795.80 USD-S2576991.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2023	06/16/2025	1	3,141,796	0.82022881				(79,614)		(79,614)		67,434			10,626		0003
GBP/L 8968054.75 USD-S7492735.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025	1	8,968,055	0.835491687				(398,360)		(398,360)		196,067			30,331		0003
GBP/L 565023.44 USD-S468525.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027	1	565,023	0.829214908				(18,155)		(18,155)		8,279			4,025		0003
GBP/L 6677397.55 USD-S5322459.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	1	6,677,398	0.797085854				23,971		23,971		139,276			22,583		0003
EUR/L 39546.34 USD-S34583.59EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025	1	39,546	0.874507982				3,532		3,532		2,955			111		0003
EUR/L 404413.18 USD-S350383.97EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026	1	404,413	0.866400966				30,009		30,009		27,104			2,324		0003
EUR/L 508691.24 USD-S439892.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026	1	508,691	0.864752674				35,804		35,804		32,973			3,187		0003
GBP/L 7302.25 USD-S6007.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025	1	7,302	0.8227067				(208)		(208)		157			25		0003
EUR/L 372977.16 USD-S325119.56EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027	1	372,977	0.871687585				17,199		17,199		17,199			2,922		0003
GBP/L 163123.34 USD-S127789.53GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	01/16/2025	1	163,123	0.783392064				3,192		3,192		3,192			171		0003
GBP/L 2831551.87 USD-S2217346.80GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026	1	2,831,552	0.783085355				64,095		64,095		64,095			17,076		0003
GBP/L 985507.05 USD-S759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030	1	985,507	0.770772315				24,924		24,924		24,924			11,517		0003
GBP/L 988986.73 USD-S756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032	1	988,987	0.765169488				25,885		25,885		25,885			13,506		0003
AUD/L 7305.04 USD-S11071.59AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	10/16/2025	1	7,305	1.515609771				444		444		444			33		0003
GBP/L 4377524.32 USD-S3504277.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2024	06/16/2025	1	4,377,524	0.800515852				(3,055)		(3,055)		(3,055)			14,805		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 317514.01 USD-L288268.77EUR	Portman Square 2023-1 A XS2651000585 Coupon Hedge: Portman Square 2023-1 A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	07/25/2025	1	317,514	0.907893072				(15,764)		(15,764)		(15,764)			1,193		0003
EUR/S 16590.40 USD-L15046.68EUR	XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025	1	16,590	0.906951008				(748)		(748)		(748)			75		0003
EUR/L 1221573.96 USD-S1115083.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2025	1	1,221,574	0.912825196				60,938		60,938		60,938			3,292		0003
GBP/L 5998842.69 USD-S4739272.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2024	06/16/2025	1	5,998,843	0.790031072				74,439		74,439		74,439			20,288		0003
GBP/S 633472.64 USD-L497475.83GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/16/2025	1	633,473	0.785315416				(11,595)		(11,595)		(11,595)			2,142		0003
GBP/L 7367067.59 USD-S5796236.49GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/16/2025	1	7,367,068	0.786776614				121,388		121,388		121,388			24,916		0003
GBP/L 835591.62 USD-S646618.42GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	835,592	0.773845027				27,276		27,276		27,276			2,826		0003
EUR/L 268158.67 USD-S242765.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	1	268,159	0.905305094				13,666		13,666		13,666			1,064		0003
EUR/L 1370600.37 USD-S1227696.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026	1	1,370,600	0.895736297				62,438		62,438		62,438			8,045		0003
EUR/S 46074.04 USD-L40522.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027	1	46,074	0.879507419				(2,325)		(2,325)		(2,325)			329		0003
EUR/S 33295.84 USD-L29253.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	02/16/2027	1	33,296	0.878580027				(1,514)		(1,514)		(1,514)			243		0003
EUR/S 7182.99 USD-L6388.29EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	04/25/2025	1	7,183	0.889363622				(530)		(530)		(530)			20		0003
EUR/S 48986.17 USD-L44407.73EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	1	48,986	0.906536069				(2,527)		(2,527)		(2,527)			180		0003
EUR/S 69795.23 USD-L62805.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026	1	69,795	0.899847024				(3,349)		(3,349)		(3,349)			357		0003
EUR/S 1066370.70 USD-L958889.71EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	06/02/2025	1	1,066,371	0.899208605				(65,724)		(65,724)		(65,724)			3,452		0003
EUR/S 103612.33 USD-L92676.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	09/16/2025	1	103,612	0.894454357				(6,286)		(6,286)		(6,286)			436		0003
SEK/L 134211240.36 USD-S1347024535.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025	1	134,211,240	10.0366				11,451,372		11,451,372		11,451,372			408,112		0003
SEK/S 1728524.87 USD-L17250678.17SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	09/16/2025	1	1,728,525	9.979999981				(145,323)		(145,323)		(145,323)			7,280		0003
EUR/S 11853100.20 USD-L10600000.00EUR	CLO Reinv6m RFTE 2019-1A D XS2064434132	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	1	11,853,100	0.894280806				(867,957)		(867,957)		(867,957)			12,014		0003
EUR/S 6146646.00 USD-L5500000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	6,146,646	0.894796935				(422,280)		(422,280)		(422,280)			16,484		0003
EUR/S 10818139.37 USD-L9700000.00EUR	CLO Reinv6m AVOCA 21A C XS2126167704	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	1	10,818,139	0.896642174				(722,439)		(722,439)		(722,439)			29,012		0003
CAD/L 33040094.14 USD-S44604457.49CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/09/2024	03/20/2025	1	33,040,094	1.35001				1,913,933		1,913,933		1,913,933			76,856		0003
EUR/S 4182787.50 USD-L3750000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/11/2024	10/20/2025	1	4,182,788	0.89653132				(236,453)		(236,453)		(236,453)			18,738		0003
EUR/S 5861231.25 USD-L5250000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	1	5,861,231	0.895716237				(338,049)		(338,049)		(338,049)			26,032		0003
EUR/L 127043611.74 USD-S115803070.87EUR	Coupon Hedge CLO JAJO	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/11/2024	01/15/2025	1	127,043,612	0.911522187				7,032,923		7,032,923		7,032,923			128,771		0003
EUR/S 16592350.00 USD-L14500000.00EUR	CLO Reinv6m TIKEH 7A B1 XS2513943774	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	10/20/2027	1	16,592,350	0.873896705				(621,328)		(621,328)		(621,328)			138,889		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 34559.56 USD-S31131.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	04/16/2026	1	34,560	0.900819628				1,449		1,449		1,449			196		0003
EUR/L 1368875.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026	1	1,368,875	0.913158616				24,465		24,465		24,465			9,231		0003
CAD/L 1059958.31 USD-S1496116.31CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/10/2024	03/20/2025	1	1,059,958	1.411485995				15,929		15,929		15,929			2,466		0003
EUR/S 20950296.00 USD-L18600000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028	1	20,950,296	0.887815618				(237,742)		(237,742)		(237,742)			197,234		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025	1	1,622,229	0.854773911				(105,596)		(105,596)		24,388			7,439		0003
EUR/S 2080211.25 USD-L1875000.00EUR	CLO ReInv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025	1	2,080,211	0.901350764				(101,096)		(101,096)		(150,064)			9,754		0003
EUR/S 3379350.00 USD-L3000000.00EUR	CLO ReInv6m FICLO 2022-1A C XS2511429552	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2027	1	3,379,350	0.887744685				(81,563)		(81,563)		(191,055)			28,218		0003
EUR/L 3352800.00 USD-S3000000.00EUR	CLO PALMP 1A C XS1566964638	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027	1	3,352,800	0.894774517				103,449		103,449		198,247			24,014		0003
GBP/S 2034179.42 USD-L1613109.46GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/22/2023	01/27/2025	1	2,034,179	0.793002546				(15,542)		(15,542)		(38,737)			2,766		0003
EUR/S 2756016.25 USD-L2500000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026	1	2,756,016	0.907106408				(93,398)		(93,398)		(189,815)			15,637		0003
GBP/L 143962.20 USD-S116966.36GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025	1	143,962	0.812479665				(2,131)		(2,131)		3,276			654		0003
GBP/L 1263817.68 USD-S994505.57GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025	1	1,263,818	0.786905885				21,661		21,661		27,850			5,738		0003
GBP/L 402881.45 USD-S318561.43GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025	1	402,881	0.790707614				5,007		5,007		5,007			1,847		0003
EUR/L 1484475.16 USD-S1361903.82EUR	Coupon Hedge ABS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/05/2024	01/16/2025	1	1,484,475	0.917431195				73,030		73,030		73,030			1,554		0003
EUR/L 1398802.07 USD-S1260465.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	09/16/2025	1	1,398,802	0.901103857				75,097		75,097		75,097			5,892		0003
EUR/L 342129.95 USD-S307463.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025	1	342,130	0.898674466				18,016		18,016		18,016			1,604		0003
EUR/L 1393615.84 USD-S1250720.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	12/16/2025	1	1,393,616	0.897464663				72,832		72,832		72,832			6,823		0003
EUR/L 559997.10 USD-S499930.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026	1	559,997	0.892737587				28,293		28,293		28,293			3,181		0003
EUR/L 370423.43 USD-S337070.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	02/14/2025	1	370,423	0.909959502				20,685		20,685		20,685			650		0003
GBP/L 369565.31 USD-S290630.16GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025	1	369,565	0.786410824				6,258		6,258		6,258			1,250		0003
GBP/L 858405.69 USD-S675909.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	1	858,406	0.787401572				12,490		12,490		12,490			899		0003
GBP/L 369245.62 USD-S290630.16GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025	1	369,246	0.787091693				5,939		5,939		5,939			1,249		0003
GBP/L 404112.85 USD-S318048.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025	1	404,113	0.787029737				6,613		6,613		6,613			1,484		0003
GBP/L 5346900.66 USD-S4301609.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2023	06/16/2025	1	5,346,901	0.804505229				(30,396)		(30,396)		112,563			18,084		0003
GBP/L 238293.14 USD-S191008.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/14/2023	01/11/2027	1	238,293	0.801571082				(84)		(84)		3,524			1,698		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 2448721.51 USD-S1931979.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	06/16/2025	1	2,448,722	0.78897468				33,619		33,619		50,555			8,282		0003
EUR/L 1411370.06 USD-S1249940.27EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	01/24/2024	05/27/2026	1	1,411,370	0.885621925				78,809		78,809		78,809			8,358		0003
GBP/L 15740702.91 USD-S12368932.04GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	01/26/2024	01/17/2025	1	15,740,703	0.785792865				260,859		260,859		260,859			16,985		0003
EUR/L 2933690.25 USD-S2629343.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026	1	2,933,690	0.896258124				151,912		151,912		151,912			14,986		0003
GBP/L 2704681.37 USD-S2127827.37GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	1	2,704,681	0.786720164				41,659		41,659		41,659			2,831		0003
GBP/L 60905.93 USD-S47893.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025	1	60,906	0.786349047				1,071		1,071		1,071			257		0003
GBP/L 59726.71 USD-S46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025	1	59,727	0.786287073				1,087		1,087		1,087			292		0003
GBP/L 60887.60 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/18/2026	1	60,888	0.786163521				1,141		1,141		1,141			357		0003
GBP/L 60609.90 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026	1	60,610	0.786039904				1,083		1,083		1,083			396		0003
GBP/L 1791191.03 USD-S1410275.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	1,791,191	0.787339584				26,604		26,604		26,604			3,145		0003
GBP/L 59679.75 USD-S46962.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025	1	59,680	0.786905776				1,040		1,040		1,040			292		0003
GBP/L 60531.92 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026	1	60,532	0.786534443				1,044		1,044		1,044			405		0003
GBP/L 60500.15 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026	1	60,500	0.786534414				1,037		1,037		1,037			414		0003
GBP/L 60472.18 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026	1	60,472	0.786472722				1,035		1,035		1,035			423		0003
GBP/L 4069510.70 USD-S3205495.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025	1	4,069,511	0.787685637				62,429		62,429		62,429			13,763		0003
EUR/L 289325.27 USD-S261076.76EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025	1	289,325	0.90236418				17,598		17,598		17,598			776		0003
EUR/L 111952.37 USD-S99912.87EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	12/16/2025	1	111,952	0.89245873				6,443		6,443		6,443			548		0003
EUR/L 915427.82 USD-S810543.49EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026	1	915,428	0.885425888				50,352		50,352		50,352			5,521		0003
GBP/L 150429.26 USD-S117780.50GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	05/16/2025	1	150,429	0.782962703				3,160		3,160		3,160			459		0003
GBP/L 469409.35 USD-S367501.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/11/2025	1	469,409	0.782901427				9,990		9,990		9,990			1,564		0003
GBP/L 145987.79 USD-S114276.16GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	07/16/2025	1	145,988	0.782778889				3,164		3,164		3,164			536		0003
AUD/L 790680.00 USD-S1200000.00AUD	Sapphire 2024-1 B 50208082	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026	1	790,680	1.517680983				45,712		45,712		45,712			4,897		0003
AUD/L 6802.93 USD-S10348.24AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/11/2024	03/14/2025	1	6,803	1.521144566				399		399		399			15		0003
AUD/L 7223.37 USD-S10961.11AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/11/2024	07/16/2025	1	7,223	1.51745096				436		436		436			27		0003
AUD/L 8175.03 USD-S12395.80AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/11/2024	09/15/2025	1	8,175	1.516300246				496		496		496			34		0003
AUD/L 86447.79 USD-S130724.02AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/11/2024	06/15/2026	1	86,448	1.51217307				5,309		5,309		5,309			521		0003
GBP/L 291769.95 USD-S232411.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027	1	291,770	0.796558864				1,578		1,578		1,578			2,079		0003
EUR/S 4526.51 USD-L4053.12EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026	1	4,527	0.895418324				(190)		(190)		(190)			28		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1195844.29 USD-S1086933.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2025	1	1,195,844	0.908925651				58,707		58,707		58,707			4,393		0003
EUR/L 1320559.35 USD-S1174979.40EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026	1	1,320,559	0.889758874				67,914		67,914		67,914			7,820		0003
GBP/L 160212.83 USD-S125544.29GBP	iQ Pool I 7200426	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/03/2024	05/15/2025	1	160,213	0.783609465				3,234		3,234		3,234			487		0003
GBP/L 324726.33 USD-S254867.22GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027	1	324,726	0.784867738				6,120		6,120		6,120			2,313		0003
GBP/L 7763.32 USD-S6007.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	7,763	0.773845468				253		253		253			26		0003
EUR/L 215507.73 USD-S195137.17EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2024	01/28/2025	1	215,508	0.90547643				13,173		13,173		13,173			298		0003
EUR/S 100705.54 USD-L90922.30EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2025	1	100,706	0.902853011				(6,476)		(6,476)		(6,476)			105		0003
EUR/S 1415.10 USD-L1239.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026	1	1,415	0.875733164				(89)		(89)		(89)			9		0003
SEK/S 621194.04 USD-L6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026	1	621,194	9.902499966				(51,186)		(51,186)		(51,186)			3,410		0003
SEK/S 96681643.90 USD-L954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026	1	96,681,644	9.8765				(7,945,775)		(7,945,775)		(7,945,775)			565,787		0003
EUR/S 6008031.81 USD-L5350000.00EUR	CLO Reinv6m CIFCE 3A C XS2274531172	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/05/2024	07/15/2025	1	6,008,032	0.890474646				(411,269)		(411,269)		(411,269)			22,013		0003
GBP/L 446046.50 USD-S340075.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027	1	446,047	0.762421698				21,779		21,779		21,779			3,178		0003
GBP/L 232355.28 USD-S178307.58GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027	1	232,355	0.767391987				9,905		9,905		9,905			1,655		0003
EUR/L 1513430.16 USD-S1388867.24EUR	Domi 2020-1 Class A-50136224	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2024	04/15/2025	1	1,513,430	0.917694967				67,906		67,906		67,906			4,059		0003
EUR/L 479091.10 USD-S440000.00EUR	CLO CFOUR 1A C XS2066907630	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	01/15/2025	1	479,091	0.918405706				23,104		23,104		23,104			486		0003
EUR/L 86805.85 USD-S80832.34EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	01/16/2025	1	86,806	0.931185398				3,033		3,033		3,033			91		0003
EUR/S 49804.15 USD-L42801.78EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029	1	49,804	0.859401877				(1,207)		(1,207)		(1,207)			526		0003
GBP/S 63915.31 USD-L49758.90GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	04/15/2025	1	63,915	0.778513004				(1,683)		(1,683)		(1,683)			171		0003
GBP/S 335310.78 USD-L261104.80GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	1	335,311	0.778694917				(8,900)		(8,900)		(8,900)			1,117		0003
GBP/S 1613105.49 USD-L1258960.03GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026	1	1,613,105	0.780457346				(41,805)		(41,805)		(41,805)			9,728		0003
EUR/L 194690.61 USD-S177088.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025	1	194,691	0.909587011				8,376		8,376		8,376			866		0003
EUR/L 207152.77 USD-S186607.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026	1	207,153	0.900819767				8,685		8,685		8,685			1,177		0003
EUR/L 19880765.33 USD-S18289236.01EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	07/09/2025	1	19,880,765	0.919946275				755,009		755,009		755,009			71,719		0003
GBP/S 14870767.70 USD-L11747653.91GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026	1	14,870,768	0.789983015				(209,682)		(209,682)		(209,682)			92,590		0003
GBP/L 501550.55 USD-S397016.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027	1	501,551	0.791577619				6,246		6,246		6,246			3,573		0003
EUR/L 12300000.00 USD-S10000000.00EUR	CLO Reinv6m RRME 2A BR XS2342229452	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/09/2021	01/15/2026	1	12,300,000	0.81300813				1,653,943		1,653,943		828,623			62,751		0003
EUR/L 7612371.83 USD-S6182385.96EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	7,612,372	0.812149761				1,135,927		1,135,927		549,133			25,746		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 8056750.00 USD-S6500000.00EUR	CLO Reinv6m HARVT 25A DR XS2405860375	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2021	01/21/2027	1	8,056,750	0.806776926				952,407		952,407		475,868			57,783		0003
GBP/L 12962610.37 USD-S9415711.75GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027	1	12,962,610	0.726374664				1,115,901		1,115,901		196,401			92,347		0003
GBP/L 670936.68 USD-S495741.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	670,937	0.73887986				48,114		48,114		10,125			4,780		0003
EUR/L 843553.35 USD-S718651.69EUR	Stoneweg Spanish Hotel Note A-2 April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/20/2022	04/21/2026	1	843,553	0.851933894				75,200		75,200		56,181			4,817		0003
EUR/L 53464339.00 USD-S47155000.00EUR	Project Physicus-7200542 April 2022	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2022	02/25/2025	1	53,464,339	0.881989769				4,502,927		4,502,927		4,089,789			104,708		0003
GBP/L 128059.37 USD-S102051.54GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027	1	128,059	0.796908028				641		641		1,897			912		0003
GBP/L 88437020.40 USD-S70899924.16GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/01/2022	02/25/2026	1	88,437,020	0.801699603				(60,519)		(60,519)		1,427,159			474,896		0003
EUR/L 2985134.10 USD-S2886000.00EUR	DILSK 5 B RMBS 50136326	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/18/2022	03/20/2025	1	2,985,134	0.966790738				(14,274)		(14,274)		247,443			6,944		0003
EUR/L 1847008.35 USD-S1756546.22EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025	1	1,847,008	0.951022349				8,559		8,559		141,224			6,988		0003
EUR/L 4101893.51 USD-S3873730.76EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/15/2026	1	4,101,894	0.944376238				(29,189)		(29,189)		282,664			24,737		0003
EUR/L 1302579.70 USD-S1251638.03EUR	Domi 2020-1 Class A-50136224	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2022	01/15/2025	1	1,302,580	0.960891706				5,464		5,464		107,058			1,320		0003
EUR/L 414677.30 USD-S397760.55EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2022	01/28/2025	1	414,677	0.959205025				2,246		2,246		34,060			574		0003
GBP/L 15130769.79 USD-S12777423.86GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2022	06/16/2025	1	15,130,770	0.844466213				(824,652)		(824,652)		220,711			51,173		0003
SEK/L 9130454.29 USD-S92263240.64SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026	1	9,130,454	10.105				542,518		542,518		837,303			53,432		0003
GBP/L 315235.56 USD-S256722.16GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027	1	315,236	0.814381982				(4,754)		(4,754)		4,642			2,246		0003
EUR/L 1106100.00 USD-S1000000.00EUR	CLO TERM CORDA 14A CR XS2350864091	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2022	02/27/2026	1	1,106,100	0.904077389				43,914		43,914		77,262			5,954		0003
EUR/S 203348.60 USD-L180513.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026	1	203,349	0.887705251				(11,362)		(11,362)		(11,362)			1,155		0003
EUR/S 7729.55 USD-L6896.46EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/27/2025	1	7,730	0.892220116				(579)		(579)		(579)			11		0003
EUR/S 6138.37 USD-L5441.34EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/25/2025	1	6,138	0.886447054				(443)		(443)		(443)			23		0003
EUR/S 206593.91 USD-L182535.70EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	1	206,594	0.88354831				(14,408)		(14,408)		(14,408)			938		0003
EUR/S 5009.45 USD-L4426.10EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	1	5,009	0.88355009				(349)		(349)		(349)			23		0003
EUR/S 976064.60 USD-L829000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/23/2024	01/16/2029	1	976,065	0.84932903				(39,190)		(39,190)		(39,190)			9,817		0003
SEK/S 921884.46 USD-L9163439.31SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025	1	921,884	9.939899963				(76,532)		(76,532)		(76,532)			4,514		0003
GBP/L 114602.95 USD-S88203.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027	1	114,603	0.769645197				4,563		4,563		4,563			816		0003
EUR/S 2388265.94 USD-L2140342.76EUR	East Road CML May 2022 - 50125419	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026	1	2,388,266	0.896191134				(106,446)		(106,446)		(106,446)			14,143		0003
GBP/S 41797019.58 USD-L32025913.40GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	04/22/2025	1	41,797,020	0.76622481				(1,745,065)		(1,745,065)		(1,745,065)			115,765		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 386539.41 USD-S355000.00EUR	CLO ReInv6m AVOCA 26A B1 XS2437855021	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	01/15/2025	1	386,539	0.918405707				18,641		18,641		18,641			392		0003
EUR/L 816645.30 USD-S749061.25EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2024	01/28/2025	1	816,645	0.917241855				39,956		39,956		39,956			1,131		0003
EUR/L 28547.10 USD-S26466.81EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025	1	28,547	0.927127799				1,001		1,001		1,001			77		0003
EUR/S 56344.54 USD-L52069.62EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/11/2025	1	56,345	0.92412894				(1,981)		(1,981)		(1,981)			188		0003
EUR/S 132034.56 USD-L108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2032	1	132,035	0.818866666				(2,441)		(2,441)		(2,441)			1,803		0003
GBP/S 65078.60 USD-L50692.16GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	08/15/2025	1	65,079	0.778937469				(1,735)		(1,735)		(1,735)			257		0003
GBP/S 1454037.06 USD-L1137121.34GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027	1	1,454,037	0.782044262				(30,789)		(30,789)		(30,789)			11,391		0003
GBP/S 860532.98 USD-L670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033	1	860,533	0.779666306				(10,347)		(10,347)		(10,347)			12,515		0003
GBP/L 392023.19 USD-S308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025	1	392,023	0.786967832				6,661		6,661		6,661			1,744		0003
EUR/S 7692907.50 USD-L6750000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027	1	7,692,908	0.877431582				(261,446)		(261,446)		(261,446)			64,395		0003
EUR/S 6838140.00 USD-L6000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027	1	6,838,140	0.877431582				(232,396)		(232,396)		(232,396)			57,240		0003
EUR/S 7294483.20 USD-L6400000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027	1	7,294,483	0.877375384				(238,772)		(238,772)		(238,772)			61,831		0003
EUR/S 8913060.00 USD-L7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027	1	8,913,060	0.875120329				(320,835)		(320,835)		(320,835)			74,791		0003
EUR/S 5897482.50 USD-L5250000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026	1	5,897,483	0.890210357				(284,501)		(284,501)		(284,501)			36,557		0003
EUR/S 2311011.00 USD-L2060000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027	1	2,311,011	0.891384766				(58,293)		(58,293)		(58,293)			18,395		0003
GBP/S 3888612.36 USD-L3072589.45GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	01/27/2025	1	3,888,612	0.790150616				(43,588)		(43,588)		(43,588)			5,288		0003
EUR/S 2195342.00 USD-L2000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/16/2024	01/15/2025	1	2,195,342	0.911019786				(122,673)		(122,673)		(122,673)			2,225		0003
EUR/S 4837070.00 USD-L4300000.00EUR	CLO ReInv6m PENTA 2021-9A D XS2344757625	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	01/15/2027	1	4,837,070	0.888967908				(194,695)		(194,695)		(194,695)			34,553		0003
EUR/L 226359.72 USD-S204683.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025	1	226,360	0.904240869				11,407		11,407		11,407			953		0003
EUR/L 175227.57 USD-S157876.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025	1	175,228	0.900982077				8,507		8,507		8,507			858		0003
EUR/S 343807.09 USD-L311250.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	1	343,807	0.905305094				(17,521)		(17,521)		(17,521)			1,365		0003
GBP/L 274043.09 USD-S216347.70GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025	1	274,043	0.789465992				3,831		3,831		3,831			1,257		0003
EUR/S 16854090.00 USD-L15000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2024	01/31/2025	1	16,854,090	0.889991687				(1,298,958)		(1,298,958)		(1,298,958)			24,559		0003
EUR/S 1537548.38 USD-L1375000.00EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	08/28/2024	01/15/2025	1	1,537,548	0.894280803				(112,589)		(112,589)		(112,589)			1,558		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 6146646.00 USD-L5500000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	6,146,646	0.894796935				(422,280)		(422,280)		(422,280)			16,484		0003
EUR/S 8262692.00 USD-L7400000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	1	8,262,692	0.895591897				(560,817)		(560,817)		(560,817)			22,158		0003
EUR/S 1413073.44 USD-L1267000.00EUR	CLO ReInv6m VOYE 3A B1 XS2125180344	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025	1	1,413,073	0.896627142				(94,388)		(94,388)		(94,388)			3,790		0003
GBP/L 605788.93 USD-S463957.21GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	09/03/2024	10/28/2025	1	605,789	0.765872711				26,298		26,298		26,298			2,751		0003
EUR/L 832871.56 USD-S748864.00EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2024	03/20/2025	1	832,872	0.899135036				54,580		54,580		54,580			1,937		0003
EUR/S 9222675.00 USD-L8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	1	9,222,675	0.894534395				(543,388)		(543,388)		(543,388)			40,962		0003
GBP/S 100395346.96 USD-L75441263.14GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025	1	100,395,347	0.751441829				(6,171,223)		(6,171,223)		(6,171,223)			460,369		0003
EUR/L 1313396.79 USD-S1192675.38EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/04/2024	06/02/2025	1	1,313,397	0.908084586				68,784		68,784		68,784			4,252		0003
EUR/L 35292.47 USD-S32101.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025	1	35,292	0.909586946				1,518		1,518		1,518			157		0003
EUR/L 38599.92 USD-S34935.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026	1	38,600	0.90505913				1,639		1,639		1,639			197		0003
GBP/S 46037987.76 USD-L35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/08/2024	01/27/2025	1	46,037,988	0.772499034				(1,532,988)		(1,532,988)		(1,532,988)			62,607		0003
EUR/S 1907914.40 USD-L1798739.88EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	1,907,914	0.942778083				(37,657)		(37,657)		(37,657)			4,657		0003
EUR/S 7328750.00 USD-L6500000.00EUR	CLO ReInv6m DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028	1	7,328,750	0.88691796				(88,863)		(88,863)		(88,863)			69,049		0003
EUR/L 2104760.00 USD-S2000000.00EUR	CLO ReInv6m CORDA 26A B2R XS2958384005	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2025	1	2,104,760	0.950227104				32,091		32,091		32,091			2,133		0003
EUR/S 32092710.00 USD-L28500000.00EUR	CLO ReInv6m CORDA 26A C XS2553242681	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028	1	32,092,710	0.888052146				(356,868)		(356,868)		(356,868)			302,132		0003
EUR/L 11155500.00 USD-S9000000.00EUR	CLO ReInv6m ANCHE 2A CR XS2320766236	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/20/2021	01/15/2026	1	11,155,500	0.806776926				1,570,438		1,570,438		748,857			56,912		0003
EUR/L 6605955.30 USD-S5350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025	1	6,605,955	0.809875295				988,505		988,505		471,941			24,204		0003
EUR/L 7038120.60 USD-S5700000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	07/15/2025	1	7,038,121	0.809875295				1,053,173		1,053,173		502,815			25,787		0003
EUR/L 24794680.00 USD-S20000000.00EUR	CLO ReInv6m RRME 6A B XS2291789118	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	24,794,680	0.806624647				3,643,511		3,643,511		1,717,594			110,123		0003
EUR/L 7624364.10 USD-S6150000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	10/15/2025	1	7,624,364	0.806624647				1,120,380		1,120,380		528,160			33,863		0003
EUR/L 2212208.86 USD-S2042592.02EUR	East Road CML May 2022 - 50125419	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026	1	2,212,209	0.923326932				34,601		34,601		34,601			13,100		0003
GBP/L 189499.97 USD-S150807.33GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027	1	189,500	0.795817171				1,358		1,358		1,358			1,350		0003
EUR/L 36470400.00 USD-S29000000.00EUR	CLO ReInv6m RRME 7A B XS2368576463	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026	1	36,470,400	0.795165394				5,033,407		5,033,407		2,237,687			235,544		0003
EUR/L 13796200.00 USD-S11000000.00EUR	CLO ReInv6m CONTE 9A D XS2356405386	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026	1	13,796,200	0.797321001				1,914,330		1,914,330		861,540			85,519		0003
EUR/L 4391520.00 USD-S3500000.00EUR	CLO ReInv6m ARBR 8A DR XS2388929882	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	4,391,520	0.796990564				586,544		586,544		265,822			29,369		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032	1	365,327	0.685494919				36,736		36,736		(5,174)			4,989		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035	1	437,332	0.667913437				44,403		44,403		(7,813)			7,072		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038	1	503,099	0.640614988				55,139		55,139		(7,770)			9,230		0003
GBP/L 89253733.80 USD-S66000000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/24/2022	01/27/2025	1	89,253,734	0.739464863				6,647,357		6,647,357		1,562,524			121,375		0003
EUR/L 9856400.00 USD-S8000000.00EUR	CLO Reinv6m BBAME 3A C XS2441621856	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,856,400	0.811655371				1,071,137		1,071,137		567,246			74,539		0003
EUR/L 13659800.00 USD-S11000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027	1	13,659,800	0.805282654				1,444,124		1,444,124		736,705			113,219		0003
EUR/L 19244025.00 USD-S15500000.00EUR	CLO Reinv6m RRME 11A CN XS2446268075	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027	1	19,244,025	0.805444807				2,031,433		2,031,433		1,038,003			159,503		0003
EUR/L 9292125.00 USD-S7500000.00EUR	CLO Reinv6m SNDPE 8A D XS2444282581	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/18/2022	10/25/2027	1	9,292,125	0.807135074				952,905		952,905		497,265			77,971		0003
GBP/L 104272266.38 USD-S78443550.67GBP	Placefirst UK SFR Loan April 2022	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025	1	104,272,266	0.752295441				6,097,768		6,097,768		1,787,233			288,803		0003
EUR/L 8819360.00 USD-S8000000.00EUR	CLO Reinv6m NWDSE 2022-26A C XS2437416964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025	1	8,819,360	0.907095299				531,541		531,541		684,043			8,939		0003
EUR/L 55479691.49 USD-S49920090.96EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026	1	55,479,691	0.899790349				2,016,490		2,016,490		3,694,676			341,444		0003
GBP/L 224175.36 USD-S182668.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	1	224,175	0.814846957				(3,501)		(3,501)		3,300			1,597		0003
EUR/L 3698415.00 USD-S3500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026	1	3,698,415	0.946351342				(20,999)		(20,999)		260,329			20,984		0003
EUR/S 1084186.15 USD-L970536.34EUR	Domi 2020-1 Class A-50136224	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	01/17/2023	04/15/2025	1	1,084,186	0.895175003				(74,058)		(74,058)		(83,008)			2,908		0003
EUR/L 7542860.00 USD-S6700000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	03/20/2023	02/15/2028	1	7,542,860	0.888257239				133,703		133,703		345,419			66,681		0003
GBP/L 383928.47 USD-S304149.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027	1	383,928	0.792204704				3,998		3,998		5,695			2,735		0003
EUR/L 363634.85 USD-S318001.62EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025	1	363,635	0.874508095				32,478		32,478		27,173			1,021		0003
EUR/L 381696.21 USD-S332198.62EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025	1	381,696	0.870322029				31,934		31,934		27,622			1,733		0003
EUR/L 29052.01 USD-S25284.61EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025	1	29,052	0.870322226				2,431		2,431		2,102			132		0003
EUR/L 20953.61 USD-S18195.21EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026	1	20,954	0.868356813				1,629		1,629		1,451			108		0003
GBP/L 8364951.21 USD-S6640220.37GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/16/2023	06/16/2025	1	8,364,951	0.793814597				64,236		64,236		173,758			28,291		0003
GBP/L 420584.19 USD-S333664.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	1	420,584	0.793335979				3,481		3,481		8,731			1,422		0003
GBP/L 184345.39 USD-S149038.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027	1	184,345	0.80847278				(1,528)		(1,528)		2,720			1,313		0003
GBP/L 6605337.65 USD-S5335921.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2023	06/16/2025	1	6,605,338	0.807819694				(64,918)		(64,918)		139,628			22,340		0003
EUR/L 1256394.83 USD-S1102294.11EUR	East Road CML May 2022 - 50125419	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026	1	1,256,395	0.877346901				81,239		81,239		80,562			7,440		0003
GBP/L 592969.76 USD-S465001.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027	1	592,970	0.784190715				11,637		11,637		8,818			4,224		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 2120166.67 USD-L1666666.67GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	02/25/2026	1	2,120,167	0.786101722				(39,525)		(39,525)		(48,359)			11,385		0003
GBP/L 277596.82 USD-S218193.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	12/21/2023	01/11/2027	1	277,597	0.78600904				4,868		4,868		4,126			1,978		0003
GBP/L 8719153.85 USD-S6848085.65GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/22/2024	06/16/2025	1	8,719,154	0.785407136				158,593		158,593		158,593			29,489		0003
GBP/S 3807928.74 USD-L3005587.23GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/23/2024	06/16/2025	1	3,807,929	0.789297131				(50,746)		(50,746)		(50,746)			12,879		0003
GBP/L 1079797.20 USD-S853969.29GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	1,079,797	0.790860812				12,008		12,008		12,008			3,283		0003
EUR/L 2936497.10 USD-S2642517.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S60X2D1J857QP30	02/22/2024	10/16/2025	1	2,936,497	0.899887512				156,308		156,308		156,308			13,065		0003
EUR/L 64766.92 USD-S59693.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	02/14/2025	1	64,767	0.921658927				2,831		2,831		2,831			114		0003
EUR/L 238911.98 USD-S216229.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026	1	238,912	0.905059303				10,147		10,147		10,147			1,220		0003
EUR/L 55711931.17 USD-S50369263.40EUR	Stoneweg Spanish Hotel Note A-1 April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/08/2024	04/24/2026	1	55,711,931	0.90410191				2,116,361		2,116,361		2,116,361			319,109		0003
EUR/S 7247.71 USD-L6759.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/25/2025	1	7,248	0.932574565				(173)		(173)		(173)			27		0003
EUR/S 6266.90 USD-L5811.83EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	10/28/2025	1	6,267	0.927385151				(148)		(148)		(148)			28		0003
GBP/S 3437951.58 USD-L2712056.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/02/2024	06/16/2025	1	3,437,952	0.788858167				(47,702)		(47,702)		(47,702)			11,627		0003
EUR/L 493231.94 USD-S464599.60EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	07/09/2025	1	493,232	0.941949542				7,382		7,382		7,382			1,779		0003
GBP/L 181961.77 USD-S144808.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027	1	181,962	0.795817165				1,304		1,304		1,304			1,296		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037	1	478,033	0.648298215				51,854		51,854		(7,771)			8,438		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040	1	536,201	0.637511161				55,227		55,227		(6,573)			10,543		0003
GBP/L 597931.83 USD-S369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043	1	597,932	0.618276251				61,785		61,785		(5,023)			12,847		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047	1	823,308	0.607791892				79,433		79,433		(1,310)			19,515		0003
EUR/L 9257250.00 USD-S7500000.00EUR	CLO ReInv6m SCULE?9A?D XS2437462562	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/09/2022	04/12/2027	1	9,257,250	0.810175808				1,021,118		1,021,118		532,774			69,882		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO ReInv6m DRYD 2015-39A B2RR XS2440293962	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027	1	11,719,200	0.810635538				1,285,399		1,285,399		673,971			88,627		0003
GBP/L 17359374.66 USD-S13202049.33GBP	Placefirst UK SFR Loan April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2022	04/22/2025	1	17,359,375	0.760514108				839,104		839,104		293,194			48,080		0003
GBP/L 216566.48 USD-S175964.97GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027	1	216,566	0.812521725				(2,803)		(2,803)		3,191			1,543		0003
EUR/L 2148200.00 USD-S2000000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027	1	2,148,200	0.93101201				(40,211)		(40,211)		125,881			18,026		0003
EUR/L 1656800.00 USD-S1600000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027	1	1,656,800	0.965717045				(88,885)		(88,885)		98,781			14,044		0003
EUR/L 3949755.28 USD-S3190000.00EUR	CLO ReInv6m HARVT 23A CE XS2112473553	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2021	04/15/2025	1	3,949,755	0.807644974				623,453		623,453		288,817			10,592		0003
EUR/L 1099572.20 USD-S898930.84EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	1,099,572	0.817527799				158,026		158,026		79,541			3,719		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 13050350.00 USD-S10550000.00EUR	CLO Reinv6m HNLY 3A DR XS2414937255	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027	1	13,050,350	0.808407437				1,416,079		1,416,079		733,315			102,235		0003
GBP/L 359818.17 USD-S261362.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027	1	359,818	0.726374658				30,975		30,975		5,452			2,563		0003
EUR/S 602623.49 USD-L495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	602,623	0.822639025				(62,072)		(62,072)		(36,098)			4,293		0003
EUR/L 581327.59 USD-S533915.86EUR	Stoneweg Spanish Hotel Note A-2 April 2022	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026	1	581,328	0.918442319				12,855		12,855		40,212			3,319		0003
GBP/L 137907.16 USD-S112373.23GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	1	137,907	0.814846959				(2,153)		(2,153)		2,030			982		0003
GBP/L 159282.48 USD-S129790.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	1	159,282	0.814846994				(2,487)		(2,487)		2,345			1,135		0003
EUR/L 2700475.24 USD-S2585671.43EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025	1	2,700,475	0.957487553				19,435		19,435		221,407			3,740		0003
EUR/L 1246523.63 USD-S1189430.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025	1	1,246,524	0.95419847				8,195		8,195		97,670			3,544		0003
EUR/L 1963052.01 USD-S1854735.46EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026	1	1,963,052	0.944822374				469		469		141,567			10,185		0003
EUR/L 1006929.17 USD-S963753.03EUR	Domi 2020-2 Class A-50136222	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2025	1	1,006,929	0.957120976				2,651		2,651		78,707			3,062		0003
EUR/L 1040363.60 USD-S989220.88EUR	Domi 2020-2 Class A-50136222	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/17/2025	1	1,040,364	0.950841494				(1,729)		(1,729)		77,016			4,878		0003
EUR/L 174657.65 USD-S167040.60EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2022	06/16/2025	1	174,658	0.956388684				273		273		13,540			591		0003
EUR/L 1746422.04 USD-S1666147.08EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/28/2025	1	1,746,422	0.954034616				(6,544)		(6,544)		130,278			7,930		0003
EUR/L 518133.00 USD-S462000.00EUR	CLO Reinv6m WILPK 1A C XS1699705643	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/20/2023	07/15/2027	1	518,133	0.89162951				12,901		12,901		27,500			4,126		0003
EUR/L 7891142.00 USD-S7000000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028	1	7,891,142	0.887070591				85,177		85,177		306,373			75,118		0003
GBP/L 1793002.95 USD-S1444875.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025	1	1,793,003	0.805841385				(13,188)		(13,188)		37,809			6,064		0003
EUR/L 2470430.00 USD-S2300000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027	1	2,470,430	0.93101201				(46,243)		(46,243)		144,763			20,730		0003
EUR/L 214177.30 USD-S205072.09EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2025	1	214,177	0.957487512				1,541		1,541		17,560			297		0003
EUR/L 1144200.00 USD-S1000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	1	1,144,200	0.873973082				34,662		34,662		61,558			10,243		0003
GBP/L 6985132.50 USD-S5726762.37GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/24/2023	02/18/2025	1	6,985,133	0.819850213				(180,205)		(180,205)		139,369			12,797		0003
EUR/L 869027.18 USD-S776471.75EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025	1	869,027	0.893495356				63,057		63,057		66,666			1,687		0003
GBP/L 5320733.20 USD-S4315606.80GBP	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026	1	5,320,733	0.811092501				(61,106)		(61,106)		83,066			32,746		0003
EUR/L 447756.18 USD-S404294.52EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026	1	447,756	0.902934539				14,861		14,861		29,873			2,756		0003
EUR/S 1102406.50 USD-L1000000.00EUR	CLO Reinv6m RRME 14A C2N XS2532389504	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026	1	1,102,407	0.907106408				(37,359)		(37,359)		(75,926)			6,255		0003
GBP/L 249835.35 USD-S205473.60GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	01/11/2027	1	249,835	0.822436056				(6,081)		(6,081)		3,669			1,780		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 5155430.00 USD-L4700000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025	1	5,155,430	0.911660133				(210,867)		(210,867)		(391,704)			22,897		0003
EUR/L 2829424.33 USD-S2547195.11EUR	East Road CML May 2022 - 50125419	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026	1	2,829,424	0.90025207				108,488		108,488		191,368			16,755		0003
EUR/L 560400.05 USD-S491191.21EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026	1	560,400	0.87650101				33,474		33,474		36,813			3,449		0003
EUR/L 1135413.41 USD-S1003980.17EUR	East Road CML May 2022 - 50125419	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026	1	1,135,413	0.884241952				65,070		65,070		73,377			6,724		0003
GBP/L 834550.03 USD-S654446.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	01/11/2027	1	834,550	0.784190709				16,378		16,378		12,411			5,945		0003
EUR/L 1421171.24 USD-S1258620.41EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	01/24/2024	05/27/2026	1	1,421,171	0.885621925				79,356		79,356		79,356			8,416		0003
GBP/L 402881.45 USD-S318561.43GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025	1	402,881	0.790707614				5,007		5,007		5,007			1,847		0003
GBP/L 207825.25 USD-S164829.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027	1	207,825	0.793115755				1,946		1,946		1,946			1,481		0003
EUR/L 844555.95 USD-S758980.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025	1	844,556	0.898674457				44,473		44,473		44,473			3,960		0003
EUR/L 957740.53 USD-S851665.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026	1	957,741	0.889244585				47,138		47,138		47,138			5,942		0003
GBP/L 197207.40 USD-S155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025	1	197,207	0.786287127				3,518		3,518		3,518			877		0003
GBP/L 1433671.92 USD-S1128875.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	1	1,433,672	0.78740157				20,860		20,860		20,860			1,501		0003
GBP/L 207309.52 USD-S163184.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	1	207,310	0.787153672				3,220		3,220		3,220			559		0003
GBP/L 85193.07 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2026	1	85,193	0.786534515				1,469		1,469		1,469			570		0003
GBP/L 85109.00 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2026	1	85,109	0.786472641				1,456		1,456		1,456			596		0003
GBP/L 85067.35 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027	1	85,067	0.786472601				1,444		1,444		1,444			608		0003
EUR/L 1318205.75 USD-S1170541.89EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026	1	1,318,206	0.887981174				67,314		67,314		67,314			8,113		0003
GBP/L 324061.68 USD-S253371.13GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	03/14/2024	01/11/2027	1	324,062	0.781860817				7,228		7,228		7,228			2,309		0003
EUR/L 21712.25 USD-S19679.37EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	01/16/2025	1	21,712	0.906371749				1,317		1,317		1,317			23		0003
EUR/L 16932.08 USD-S15278.90EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025	1	16,932	0.902364033				1,030		1,030		1,030			45		0003
EUR/L 13350.01 USD-S11947.39EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025	1	13,350	0.89493491				780		780		780			59		0003
EUR/L 80723.36 USD-S71974.82EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026	1	80,723	0.891623193				3,808		3,808		3,808			497		0003
EUR/L 14278153.42 USD-S12649526.84EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026	1	14,278,153	0.88593577				760,323		760,323		760,323			87,874		0003
EUR/L 1687377.10 USD-S1522412.58EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/19/2024	05/27/2026	1	1,687,377	0.902236127				64,333		64,333		64,333			9,992		0003
EUR/L 417962.36 USD-S383205.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2025	1	417,962	0.916842392				20,817		20,817		20,817			438		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1110735.97 USD-S1001113.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/10/2024	01/16/2026	1	1,110,736	0.901306897				51,583		51,583		51,583			5,674		0003
EUR/L 1088671.59 USD-S973070.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/10/2024	07/16/2026	1	1,088,672	0.8938148				48,263		48,263		48,263			6,754		0003
GBP/L 60446.77 USD-S47528.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025	1	60,447	0.786287175				1,078		1,078		1,078			269		0003
GBP/L 60514.99 USD-S47559.72GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026	1	60,515	0.785916349				1,074		1,074		1,074			423		0003
GBP/L 1821802.25 USD-S1434038.30GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	1	1,821,802	0.787153655				28,293		28,293		28,293			4,909		0003
GBP/L 60969.49 USD-S47969.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026	1	60,969	0.786782045				1,091		1,091		1,091			346		0003
GBP/L 60844.52 USD-S47867.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026	1	60,845	0.786720152				1,098		1,098		1,098			357		0003
GBP/L 60610.94 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026	1	60,611	0.786658316				1,110		1,110		1,110			387		0003
GBP/L 60442.59 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/15/2027	1	60,443	0.786472585				1,026		1,026		1,026			432		0003
SEK/L 1605126.68 USD-S16301345.49SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	03/17/2025	1	1,605,127	10.15579997				124,501		124,501		124,501			3,662		0003
SEK/L 1536436.65 USD-S15551811.79SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	06/16/2025	1	1,536,437	10.12200001				116,611		116,611		116,611			5,196		0003
GBP/L 4095234.80 USD-S3205495.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2024	06/16/2025	1	4,095,235	0.782737813				88,154		88,154		88,154			13,850		0003
EUR/L 248822.45 USD-S223600.33EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025	1	248,822	0.898634066				14,894		14,894		14,894			914		0003
GBP/L 452704.28 USD-S354311.87GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025	1	452,704	0.782656329				10,046		10,046		10,046			1,903		0003
GBP/L 150462.77 USD-S117760.64GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	10/16/2025	1	150,463	0.782656334				3,367		3,367		3,367			669		0003
GBP/L 2539213.38 USD-S1983605.48GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027	1	2,539,213	0.781188968				56,224		56,224		56,224			19,892		0003
GBP/L 978225.26 USD-S750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031	1	978,225	0.767695377				25,350		25,350		25,350			12,432		0003
GBP/L 2060831.69 USD-S1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034	1	2,060,832	0.761788679				53,671		53,671		53,671			31,693		0003
AUD/L 7598.14 USD-S11543.82AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/16/2025	1	7,598	1.519295512				452		452		452			23		0003
AUD/L 7634.30 USD-S11561.87AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	12/16/2025	1	7,634	1.514463671				467		467		467			37		0003
AUD/L 19421.87 USD-S29373.67AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2028	1	19,422	1.512401741				968		968		968			181		0003
EUR/L 2086663.80 USD-S2000000.00EUR	CLO ReInv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	2,086,664	0.95846777				(94,664)		(94,664)		124,825			17,467		0003
EUR/L 1600063.70 USD-S1567000.00EUR	Domi 2020-2 Class C-50131290	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWIXH05	10/12/2022	11/17/2025	1	1,600,064	0.97933601				(48,962)		(48,962)		120,190			7,503		0003
EUR/L 9478992.35 USD-S9158004.30EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	9,478,992	0.966136902				(286,996)		(286,996)		655,676			58,338		0003
EUR/L 144545.58 USD-S137466.07EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	07/28/2025	1	144,546	0.9510223				670		670		11,052			547		0003
GBP/L 443664.86 USD-S361312.67GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2022	01/11/2027	1	443,665	0.814381986				(6,691)		(6,691)		6,533			3,161		0003
EUR/L 1788160.00 USD-S1600000.00EUR	CLO PALMP 1A ONE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027	1	1,788,160	0.894774517				55,173		55,173		105,732			12,808		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 5843177.60 USD-S5200000.00EUR	CLO ReInv6m DRYD 2013-29A DRR XS1735594027	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	1	5,843,178	0.889926741				182,523		182,523		322,946			44,189		0003
EUR/L 613076.34 USD-S547829.81EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	613,076	0.893575195				44,569		44,569		47,007			1,123		0003
GBP/L 795218.18 USD-S659406.76GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027	1	795,218	0.829214895				(25,552)		(25,552)		11,652			5,665		0003
EUR/S 1653609.75 USD-L1500000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026	1	1,653,610	0.907106408				(56,039)		(56,039)		(113,889)			9,382		0003
GBP/L 430032.92 USD-S344701.95GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/14/2023	01/11/2027	1	430,033	0.801571075				(152)		(152)		6,359			3,064		0003
GBP/L 335375.55 USD-S268827.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/14/2023	01/11/2027	1	335,376	0.801571075				(119)		(119)		4,959			2,389		0003
EUR/L 515049.98 USD-S456200.16EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026	1	515,050	0.885739594				25,987		25,987		34,019			3,170		0003
GBP/L 354377.24 USD-S279753.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/17/2024	01/11/2027	1	354,377	0.789421747				4,824		4,824		4,824			2,525		0003
GBP/L 59088177.09 USD-S46431067.96GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWIOLXP3B76	01/26/2024	01/17/2025	1	59,088,177	0.785792865				979,223		979,223		979,223			63,760		0003
EUR/S 4562000.00 USD-L4000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027	1	4,562,000	0.876808417				(171,224)		(171,224)		(171,224)			37,089		0003
EUR/L 949839.18 USD-S858301.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025	1	949,839	0.903628065				51,895		51,895		51,895			3,489		0003
EUR/L 502424.17 USD-S449656.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	02/17/2026	1	502,424	0.894974718				25,806		25,806		25,806			2,672		0003
GBP/L 676557.38 USD-S555648.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/13/2023	01/11/2027	1	676,557	0.821287782				(15,574)		(15,574)		9,940			4,820		0003
GBP/L 11300674.53 USD-S8785411.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	1	11,300,675	0.777423618				318,329		318,329		229,893			38,220		0003
GBP/L 1370753.71 USD-S1065656.31GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	1	1,370,754	0.777423619				38,613		38,613		27,886			4,636		0003
EUR/L 388359.97 USD-S337235.13EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026	1	388,360	0.868357081				30,193		30,193		26,886			2,010		0003
GBP/L 607984.51 USD-S491797.38GBP	Whiteleys October 2022 - 2380301	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025	1	607,985	0.808897878				6,795		6,795		12,869			2,056		0003
GBP/L 305549.71 USD-S244919.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/14/2023	01/11/2027	1	305,550	0.801571077				108		108		4,518			2,177		0003
EUR/L 1127582.97 USD-S997056.16EUR	East Road CML May 2022 - 50125419	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/01/2023	05/27/2026	1	1,127,583	0.884241946				64,621		64,621		72,871			6,677		0003
GBP/L 4048928.71 USD-S3196728.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWIOLXP3B76	01/17/2024	06/16/2025	1	4,048,929	0.789524588				52,806		52,806		52,806			13,694		0003
GBP/L 24358523.30 USD-S19375217.39GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2024	01/21/2025	1	24,358,523	0.79541839				111,132		111,132		111,132			29,213		0003
GBP/L 147665.32 USD-S117115.69GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WIK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027	1	147,665	0.793115743				1,383		1,383		1,383			1,052		0003
GBP/L 50445191.89 USD-S39895125.44GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	50,445,192	0.790860812				561,002		561,002		561,002			153,395		0003
EUR/L 162892.12 USD-S147996.30EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	03/17/2025	1	162,892	0.908554079				9,106		9,106		9,106			372		0003
EUR/L 491443.49 USD-S443400.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025	1	491,443	0.902242067				26,623		26,623		26,623			1,951		0003
EUR/L 4045812.28 USD-S3611848.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026	1	4,045,812	0.892737579				204,406		204,406		204,406			22,979		0003
EUR/L 1071561.24 USD-S975077.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	02/14/2025	1	1,071,561	0.909959509				59,839		59,839		59,839			1,881		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 697019.52 USD-S547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	1	697,020	0.786101715				12,351		12,351		12,351			2,767		0003
GBP/L 59441.13 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2026	1	59,441	0.786287206				1,089		1,089		1,089			304		0003
GBP/L 268313.24 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	02/17/2026	1	268,313	0.786287177				4,935		4,935		4,935			1,427		0003
GBP/S 6376358.16 USD-L5038283.32GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	06/28/2024	01/27/2025	1	6,376,358	0.790150615				(71,474)		(71,474)		(71,474)			8,671		0003
EUR/L 346545.83 USD-S305811.71EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027	1	346,546	0.882456759				11,911		11,911		11,911			2,748		0003
EUR/L 608814.74 USD-S538631.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027	1	608,815	0.884720876				22,122		22,122		22,122			4,607		0003
EUR/S 594131.43 USD-L542090.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	1	594,131	0.912408758				(31,668)		(31,668)		(31,668)			1,043		0003
EUR/S 258789.62 USD-L235199.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	1	258,790	0.908843059				(13,578)		(13,578)		(13,578)			790		0003
EUR/L 17092.13 USD-S15476.52EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2024	01/28/2025	1	17,092	0.90547638				1,045		1,045		1,045			24		0003
EUR/S 151070.70 USD-L135903.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2025	1	151,071	0.899604159				(9,615)		(9,615)		(9,615)			407		0003
EUR/S 160815.20 USD-L144177.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2025	1	160,815	0.89653932				(9,979)		(9,979)		(9,979)			591		0003
EUR/S 151446.13 USD-L134439.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026	1	151,446	0.887705285				(8,462)		(8,462)		(8,462)			860		0003
EUR/S 16967394.00 USD-L15150000.00EUR	CLO ReInv6m BAST 2020-3A B2 XS2242636194 ...	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	08/28/2024	02/18/2025	1	16,967,394	0.892889032				(1,245,554)		(1,245,554)		(1,245,554)			31,084		0003
EUR/L 566662.08 USD-S497630.74EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026	1	566,662	0.878179002				34,872		34,872		34,872			3,487		0003
EUR/S 1397771.25 USD-L1250000.00EUR	CLO ReInv6m RFTE 2019-1A D XS2064434132	B1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	1	1,397,771	0.894280806				(102,353)		(102,353)		(102,353)			1,417		0003
GBP/S 100395346.96 USD-L75441263.14GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2024	11/03/2025	1	100,395,347	0.751441829				(6,171,223)		(6,171,223)		(6,171,223)			460,369		0003
EUR/L 1070083.26 USD-S945637.38EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026	1	1,070,083	0.883704489				55,311		55,311		55,311			7,001		0003
EUR/L 1055881.12 USD-S943677.83EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	10/08/2024	12/17/2025	1	1,055,881	0.893734922				59,280		59,280		59,280			5,177		0003
GBP/L 327018.55 USD-S250951.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm ... 2IGI19DL770XOHC3ZE78	10/18/2024	01/11/2027	1	327,019	0.767391972				13,940		13,940		13,940			2,330		0003
EUR/L 584725.75 USD-S534581.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025	1	584,726	0.914243917				25,452		25,452		25,452			2,148		0003
EUR/L 58520.95 USD-S53404.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/07/2024	08/18/2025	1	58,521	0.91257524				2,536		2,536		2,536			232		0003
GBP/L 27406135.39 USD-S21930434.78GBP	60 Curzon July 2022 - 7200568	B1	Currency	Morgan Stanley ... IGJSJL3JD5P30I6NJZ34	04/16/2024	04/22/2025	1	27,406,135	0.800201651				(20,304)		(20,304)		(20,304)			75,907		0003
GBP/L 283472.31 USD-S225802.38GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA ... 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027	1	283,472	0.79655886				1,533		1,533		1,533			2,019		0003
EUR/S 348732.47 USD-L318001.62EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	05/06/2024	04/25/2025	1	348,732	0.911878438				(17,576)		(17,576)		(17,576)			979		0003
EUR/S 51408381.00 USD-L47155000.00EUR	Project Physicus-7200542 April 2022 ...	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2025	1	51,408,381	0.917262888				(2,460,003)		(2,460,003)		(2,460,003)			100,682		0003
EUR/L 1156597.14 USD-S1038144.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026	1	1,156,597	0.897585489				52,471		52,471		52,471			6,569		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1145366.46 USD-S1015305.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027	1	1,145,366	0.886446238				45,060		45,060		45,060			8,182		0003
EUR/L 1811810.96 USD-S1638009.92EUR	East Road CML May 2022 - 50125419	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2024	05/27/2026	1	1,811,811	0.904073304				65,529		65,529		65,529			10,729		0003
GBP/L 3621.88 USD-S2802.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	3,622	0.773843971				118		118		118			12		0003
EUR/L 53780.13 USD-S48815.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	1	53,780	0.907688211				2,800		2,800		2,800			182		0003
EUR/L 236719.53 USD-S214594.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	1	236,720	0.906536102				12,213		12,213		12,213			870		0003
EUR/L 247746.59 USD-S223476.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025	1	247,747	0.902038611				12,167		12,167		12,167			1,162		0003
EUR/S 54616.41 USD-L48816.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026	1	54,616	0.893814698				(2,421)		(2,421)		(2,421)			339		0003
EUR/S 208447.51 USD-L187520.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2025	1	208,448	0.899604174				(13,267)		(13,267)		(13,267)			562		0003
EUR/S 48322.74 USD-L42631.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026	1	48,323	0.882223152				(2,498)		(2,498)		(2,498)			323		0003
GBP/L 3165967.79 USD-S2422509.36GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/21/2024	06/16/2025	1	3,165,968	0.765171828				137,671		137,671		137,671			10,708		0003
SEK/S 1225313.50 USD-L12228628.77SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	09/16/2025	1	1,225,314	9.980000033				(103,017)		(103,017)		(103,017)			5,161		0003
GBP/S 16146604.32 USD-L12333325.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/03/2024	06/16/2025	1	16,146,604	0.763833989				(729,131)		(729,131)		(729,131)			54,609		0003
EUR/S 564325.00 USD-L500000.00EUR	CLO Relnv6m PENTA 2018-5A B2R XS2289566940	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025	1	564,325	0.886014265				(38,308)		(38,308)		(38,308)			2,506		0003
GBP/L 1279081.21 USD-S1006120.67GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	1,279,081	0.786596396				20,187		20,187		20,187			2,246		0003
GBP/L 203245.96 USD-S159834.82GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025	1	203,246	0.78641081				3,442		3,442		3,442			687		0003
GBP/L 280553.97 USD-S220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025	1	280,554	0.786287145				5,107		5,107		5,107			1,374		0003
GBP/L 86088.80 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/16/2026	1	86,089	0.786287183				1,588		1,588		1,588			473		0003
GBP/L 85364.69 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/17/2026	1	85,365	0.786101724				1,622		1,622		1,622			544		0003
GBP/L 85169.24 USD-S66935.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2026	1	85,169	0.785916371				1,512		1,512		1,512			596		0003
GBP/L 8696159.14 USD-S6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	1	8,696,159	0.78702975				144,015		144,015		144,015			34,516		0003
GBP/L 198477.68 USD-S156195.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025	1	198,478	0.786967834				3,337		3,337		3,337			836		0003
GBP/L 280333.38 USD-S220595.98GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025	1	280,333	0.786905862				4,887		4,887		4,887			1,373		0003
GBP/L 86034.65 USD-S67690.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026	1	86,035	0.78678207				1,534		1,534		1,534			472		0003
GBP/L 85633.03 USD-S67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	05/18/2026	1	85,633	0.786720148				1,545		1,545		1,545			503		0003
GBP/L 85388.08 USD-S67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026	1	85,388	0.786658278				1,558		1,558		1,558			530		0003
EUR/L 18973.77 USD-S17096.57EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	03/14/2024	05/16/2025	1	18,974	0.901063415				1,149		1,149		1,149			58		0003
EUR/L 122892.91 USD-S108812.57EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026	1	122,893	0.885425937				6,760		6,760		6,760			741		0003
EUR/L 660023.73 USD-S586427.13EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	03/19/2024	05/27/2026	1	660,024	0.888494009				34,834		34,834		34,834			3,909		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 656563.13 USD-S590022.73EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026	1	656,563	0.898653462				26,039		26,039		26,039			4,041		0003
GBP/L 216725.50 USD-S171601.69GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/06/2024	11/03/2025	1	216,726	0.791792798				2,400		2,400		2,400			994		0003
EUR/L 25585482.72 USD-S22525406.28EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027	1	25,585,483	0.88039794				932,559		932,559		932,559			202,769		0003
GBP/L 60713.43 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2026	1	60,713	0.786101691				1,150		1,150		1,150			377		0003
GBP/L 60653.86 USD-S47680.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/17/2026	1	60,654	0.786101659				1,153		1,153		1,153			387		0003
GBP/L 60570.00 USD-S47610.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026	1	60,570	0.786039954				1,079		1,079		1,079			405		0003
GBP/L 60485.37 USD-S47536.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027	1	60,485	0.78591633				1,066		1,066		1,066			432		0003
GBP/L 123602.53 USD-S97301.84GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	1	123,603	0.787215601				1,882		1,882		1,882			282		0003
GBP/L 60858.04 USD-S47893.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025	1	60,858	0.786967835				1,023		1,023		1,023			256		0003
GBP/L 479317.21 USD-S377177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	1	479,317	0.786905899				8,273		8,273		8,273			2,247		0003
SEK/L 1212183.54 USD-S12228628.77SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025	1	1,212,184	10.0881				89,887		89,887		89,887			5,106		0003
SEK/L 911367.86 USD-S9163439.31SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025	1	911,368	10.05460003				66,015		66,015		66,015			4,462		0003
GBP/L 153248.94 USD-S119819.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	01/11/2027	1	153,249	0.781860808				3,418		3,418		3,418			1,092		0003
EUR/L 133069.02 USD-S120261.20EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	03/14/2025	1	133,069	0.90375055				8,124		8,124		8,124			298		0003
EUR/L 125443.04 USD-S112899.87EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/11/2025	1	125,443	0.90000904				7,568		7,568		7,568			418		0003
EUR/L 213135.29 USD-S190742.16EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	10/16/2025	1	213,135	0.894934668				12,456		12,456		12,456			948		0003
GBP/L 434522.77 USD-S340028.77GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	12/16/2025	1	434,523	0.782533836				9,947		9,947		9,947			2,128		0003
EUR/L 655471.85 USD-S582382.81EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	03/19/2024	05/27/2026	1	655,472	0.888494006				34,594		34,594		34,594			3,882		0003
AUD/L 395340.00 USD-S600000.00AUD	Sapphire 2024-1 D 50208084	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026	1	395,340	1.517680983				22,856		22,856		22,856			2,448		0003
AUD/L 7570.94 USD-S11521.75AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	02/14/2025	1	7,571	1.521838768				441		441		441			13		0003
AUD/L 7987.66 USD-S12115.37AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	08/15/2025	1	7,988	1.516760854				484		484		484			31		0003
EUR/L 643575.56 USD-S582474.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026	1	643,576	0.905059275				27,333		27,333		27,333			3,288		0003
EUR/L 644185.48 USD-S575011.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026	1	644,185	0.892618039				26,101		26,101		26,101			4,311		0003
GBP/L 934997.44 USD-S722898.90GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	1	934,997	0.773156021				31,424		31,424		31,424			3,292		0003
GBP/L 75412134.49 USD-S58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/08/2024	10/01/2025	1	75,412,134	0.773305494				2,561,624		2,561,624		2,561,624			326,693		0003
EUR/L 28572874.33 USD-S25472263.10EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027	1	28,572,874	0.891484098				497,440		497,440		497,440			245,748		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 27824626.60 USD-L25472263.10EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026	1	27,824,627	0.9154575				(603,867)		(603,867)		(603,867)			171,244		0003
GBP/S 6718083.33 USD-L5277777.77GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025	1	6,718,083	0.785607667				(120,512)		(120,512)		(120,512)			22,721		0003
GBP/L 256094.34 USD-S203804.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027	1	256,094	0.795817198				1,835		1,835		1,835			1,824		0003
GBP/L 266703.64 USD-S212247.34GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/19/2024	01/11/2027	1	266,704	0.795817185				1,911		1,911		1,911			1,900		0003
GBP/L 3405319.31 USD-S2603901.06GBP	Motive Capital Fund Ii-b	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/09/2024	03/20/2025	1	3,405,319	0.764656945				148,016		148,016		148,016			7,921		0003
GBP/L 339641.15 USD-S266314.62GBP	Motive Capital Fund Ii-b	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/10/2024	03/20/2025	1	339,641	0.784105872				6,500		6,500		6,500			790		0003
EUR/S 6941197.50 USD-L6150000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025	1	6,941,198	0.886014265				(471,184)		(471,184)		(471,184)			30,829		0003
EUR/S 25342847.50 USD-L22700000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	1	25,342,848	0.895716237				(1,461,659)		(1,461,659)		(1,461,659)			112,558		0003
EUR/L 14292712.23 USD-S12084816.29EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029	1	14,292,712	0.845522956				415,186		415,186		415,186			159,841		0003
EUR/L 12184123.39 USD-S11106098.80EUR	Coupon Hedge CLO JAJO	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	01/15/2025	1	12,184,123	0.911522187				674,493		674,493		674,493			12,350		0003
EUR/L 48899.06 USD-S44268.57EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026	1	48,899	0.905305133				1,652		1,652		1,652			295		0003
EUR/S 57591.30 USD-L45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2034	1	57,591	0.793713807				(948)		(948)		(948)			886		0003
GBP/S 65263.90 USD-L50789.03GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	01/16/2025	1	65,264	0.778210159				(1,700)		(1,700)		(1,700)			68		0003
GBP/S 70961.03 USD-L55231.19GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	02/14/2025	1	70,961	0.77833129				(1,854)		(1,854)		(1,854)			125		0003
GBP/S 323625.71 USD-L251907.61GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	03/14/2025	1	323,626	0.778391834				(8,492)		(8,492)		(8,492)			724		0003
GBP/S 323674.77 USD-L252161.71GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	1	323,675	0.779058899				(8,638)		(8,638)		(8,638)			1,361		0003
GBP/S 60822.89 USD-L47392.00GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	10/16/2025	1	60,823	0.779180338				(1,625)		(1,625)		(1,625)			271		0003
EUR/L 61528.49 USD-S56149.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	08/18/2025	1	61,528	0.912575296				2,667		2,667		2,667			244		0003
EUR/L 45768.48 USD-S40853.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026	1	45,768	0.89261802				1,854		1,854		1,854			306		0003
EUR/L 16832.57 USD-S14939.70EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	02/16/2027	1	16,833	0.887547178				703		703		703			123		0003
GBP/S 348095.22 USD-L273853.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2025	1	348,095	0.786720168				(5,595)		(5,595)		(5,595)			938		0003
GBP/S 329755.11 USD-L259670.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	10/16/2025	1	329,755	0.787463582				(5,399)		(5,399)		(5,399)			1,467		0003
GBP/L 230911.00 USD-S182894.73GBP	7410018 - Corus Hotel CML FX	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/15/2024	02/14/2025	1	230,911	0.792057243				2,067		2,067		2,067			405		0003
EUR/S 143288.34 USD-L131505.45EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026	1	143,288	0.917767977				(3,335)		(3,335)		(3,335)			823		0003
EUR/S 481593.88 USD-L439892.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026	1	481,594	0.913408846				(10,960)		(10,960)		(10,960)			3,017		0003
EUR/L 2494588.55 USD-S2306515.29EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/21/2024	05/27/2026	1	2,494,589	0.924607503				35,613		35,613		35,613			14,773		0003
EUR/L 1456618.25 USD-S1339738.15EUR	Stoneweg Spanish Hotel Portfolio - 7200552 .	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026	1	1,456,618	0.919759278				31,066		31,066		31,066			8,343		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 13686302.79 USD-S10723967.60GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/09/2024	03/20/2025	1	13,686,303	0.783554753				271,349		271,349		271,349			31,836		0003
GBP/S 14077279.16 USD-L11060739.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026	1	14,077,279	0.785715689				(273,464)		(273,464)		(273,464)			87,650		0003
GBP/S 15550159.52 USD-L12368932.04GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/19/2024	01/17/2025	1	15,550,160	0.795421553				(70,315)		(70,315)		(70,315)			16,780		0003
EUR/L 4387867.40 USD-S3500000.00EUR	CLO ReInv6m PRVD 3A DR XS2356226618	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	08/12/2021	07/15/2026	1	4,387,867	0.797654004				607,384		607,384		274,069			27,199		0003
EUR/L 6983200.00 USD-S5600000.00EUR	CLO ReInv6m CORDA 9A DR XS2378719954	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/19/2021	08/20/2026	1	6,983,200	0.801924619				921,546		921,546		432,060			44,654		0003
EUR/L 33352900.00 USD-S26500000.00EUR	CLO ReInv6m RRME 8A C XS2379454841	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026	1	33,352,900	0.794533609				4,536,584		4,536,584		2,015,653			223,056		0003
EUR/L 4065750.00 USD-S3250000.00EUR	CLO ReInv6m VENDM 1A CR XS2348059838	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/17/2021	07/20/2026	1	4,065,750	0.799360512				554,600		554,600		253,791			25,315		0003
EUR/L 3387744.00 USD-S2700000.00EUR	CLO ReInv6m ARBR 8A B2R XS2388929452	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	3,387,744	0.796990564				452,477		452,477		205,062			22,656		0003
EUR/L 4516992.00 USD-S3600000.00EUR	CLO ReInv6m ARBR 8A CR XS2388929619	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	4,516,992	0.796990564				603,303		603,303		273,416			30,209		0003
EUR/L 2504200.00 USD-S2000000.00EUR	CLO ReInv6m CGMSE 2021-2A B XS2391834418	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026	1	2,504,200	0.798658254				330,296		330,296		151,745			16,747		0003
EUR/L 3146000.00 USD-S2500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027	1	3,146,000	0.794659886				410,862		410,862		184,683			22,473		0003
EUR/L 18185302.50 USD-S15150000.00EUR	CLO ReInv6m BAST 2020-3A B2 XS2242636194	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2021	02/18/2025	1	18,185,303	0.833090349				2,455,245		2,455,245		1,359,760			33,315		0003
EUR/L 4462200.00 USD-S3600000.00EUR	CLO ReInv6m DERPK 1A CR XS2393984484	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026	1	4,462,200	0.806776926				552,355		552,355		271,816			29,842		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027	1	277,074	0.714719653				26,964		26,964		3,577			2,171		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048	1	2,317,408	0.599808061				228,650		228,650		(2,479)			55,748		0003
EUR/S 14791224.78 USD-L13239549.57EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026	1	14,791,225	0.89509488				(642,871)		(642,871)		(642,871)			91,031		0003
EUR/S 25165383.90 USD-L22525406.28EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026	1	25,165,384	0.89509488				(1,093,762)		(1,093,762)		(1,093,762)			154,878		0003
EUR/L 2085786.16 USD-S1856672.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026	1	2,085,786	0.890154885				90,034		90,034		90,034			13,960		0003
EUR/L 420062.76 USD-S374112.30EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/29/2024	07/07/2026	1	420,063	0.890610489				20,270		20,270		20,270			2,585		0003
EUR/L 529598.22 USD-S470795.82EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027	1	529,598	0.888967905				14,833		14,833		14,833			4,197		0003
GBP/L 481692.95 USD-S371361.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/18/2024	01/11/2027	1	481,693	0.770950582				18,395		18,395		18,395			3,432		0003
EUR/L 1811115.71 USD-S1622069.95EUR	East Road CML May 2022 - 50125419	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026	1	1,811,116	0.895619171				81,827		81,827		81,827			10,725		0003
EUR/L 909068.11 USD-S830578.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	1	909,068	0.913659209				48,276		48,276		48,276			952		0003
EUR/L 774807.38 USD-S705075.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	1	774,807	0.910000909				40,929		40,929		40,929			2,088		0003
EUR/S 99016.96 USD-L89317.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	11/17/2025	1	99,017	0.9020386				(4,863)		(4,863)		(4,863)			464		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1482926.90 USD-L1300000.00EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028	1	1,482,927	0.876644695				(41,076)		(41,076)		(41,076)			13,275		0003
GBP/L 274043.09 USD-S216347.70GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025	1	274,043	0.789465992				3,831		3,831		3,831			1,257		0003
EUR/S 85428.44 USD-L74904.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027	1	85,428	0.876808356				(3,773)		(3,773)		(3,773)			646		0003
EUR/S 2368839.93 USD-L2125000.00EUR	CLO ReInv6m ACCUN 4A B1E XS2106569366	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025	1	2,368,840	0.897063568				(156,300)		(156,300)		(156,300)			6,561		0003
EUR/S 2230544.20 USD-L2000000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	1	2,230,544	0.896642174				(148,956)		(148,956)		(148,956)			5,982		0003
GBP/L 509690.01 USD-S388598.72GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027	1	509,690	0.762421692				24,887		24,887		24,887			3,631		0003
EUR/S 2404851.11 USD-L2155206.25EUR	East Road CML May 2022 - 50125419	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2024	05/27/2026	1	2,404,851	0.896191137				(107,186)		(107,186)		(107,186)			14,241		0003
EUR/L 58604.82 USD-S54013.65EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	02/14/2025	1	58,605	0.921658833				2,561		2,561		2,561			103		0003
AUD/L 7711.95 USD-S11684.78AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	11/14/2025	1	7,712	1.515152458				470		470		470			36		0003
EUR/L 111706390.00 USD-S100900000.00EUR	35 RUE DE LA GARE - 7200419	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/12/2024	05/20/2026	1	111,706,390	0.903260771				4,180,709		4,180,709		4,180,709			656,972		0003
EUR/L 1675740.01 USD-S1511913.18EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/19/2024	05/27/2026	1	1,675,740	0.902236129				63,889		63,889		63,889			9,924		0003
EUR/L 53189661.13 USD-S47155000.00EUR	Project Physicus-7200542 April 2022 ...	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027	1	53,189,661	0.886544471				1,973,991		1,973,991		1,973,991			390,267		0003
EUR/S 18622.72 USD-L16965.70EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	07/25/2025	1	18,623	0.911021591				(864)		(864)		(864)			70		0003
EUR/S 11591.95 USD-L10467.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	01/26/2026	1	11,592	0.902997339				(511)		(511)		(511)			60		0003
EUR/L 1147576.95 USD-S1021521.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026	1	1,147,577	0.890154887				49,536		49,536		49,536			7,681		0003
EUR/L 1860404.39 USD-S1655311.32EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026	1	1,860,404	0.889758877				95,677		95,677		95,677			11,017		0003
GBP/L 449929.11 USD-S351864.48GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	05/20/2024	01/11/2027	1	449,929	0.782044265				9,940		9,940		9,940			3,205		0003
GBP/L 328586.38 USD-S257896.85GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027	1	328,586	0.784867742				6,193		6,193		6,193			2,341		0003
GBP/S 3012104.75 USD-L2370638.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/16/2025	1	3,012,105	0.787037184				(48,650)		(48,650)		(48,650)			10,187		0003
GBP/S 6437447.49 USD-L4951402.78GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/15/2024	06/16/2025	1	6,437,447	0.76915622				(247,866)		(247,866)		(247,866)			21,772		0003
EUR/L 323318.00 USD-S295402.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	1	323,318	0.913659215				17,170		17,170		17,170			338		0003
EUR/L 54420.99 USD-S49586.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	03/17/2025	1	54,421	0.911161668				2,895		2,895		2,895			124		0003
EUR/L 186316.45 USD-S169548.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	1	186,316	0.910000915				9,842		9,842		9,842			502		0003
EUR/L 324110.95 USD-S294565.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	1	324,111	0.908843037				17,005		17,005		17,005			989		0003
EUR/L 234689.19 USD-S210937.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026	1	234,689	0.898795594				11,104		11,104		11,104			1,248		0003
EUR/S 53198.02 USD-L47236.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027	1	53,198	0.887941694				(2,200)		(2,200)		(2,200)			380		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039	1	525,463	0.632751204				58,100		58,100		(7,654)			9,992		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025	1	96,503	0.73480788				7,712		7,712		1,707			326		0003
GBP/L 506410.75 USD-S367843.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027	1	506,411	0.726374667				43,595		43,595		7,673			3,608		0003
EUR/L 840461.96 USD-S697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027	1	840,462	0.830151087				80,292		80,292		50,597			5,988		0003
GBP/L 944281.27 USD-S697710.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	944,281	0.738879857				67,715		67,715		14,250			6,727		0003
GBP/L 361150.51 USD-S271807.41GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/19/2022	11/03/2025	1	361,151	0.752615329				20,973		20,973		6,242			1,656		0003
EUR/L 11024200.00 USD-S10000000.00EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025	1	11,024,200	0.907095299				664,426		664,426		855,054			11,174		0003
EUR/L 4132995.00 USD-S3721742.46EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026	1	4,132,995	0.900495273				147,294		147,294		275,350			25,436		0003
EUR/L 1058018.46 USD-S1000000.00EUR	CLO ReInv6m RRME 14A C2N XS2532389504	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	1,058,018	0.945163093				(4,740)		(4,740)		74,425			6,003		0003
EUR/L 3224700.00 USD-S3000000.00EUR	CLO ReInv6m TRNTE 3A C XS2498897847	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027	1	3,224,700	0.930319099				(59,399)		(59,399)		188,374			27,164		0003
EUR/L 1021016.60 USD-S1000000.00EUR	CLO ReInv6m INVSC 4A B1E XS2114944409	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	04/15/2025	1	1,021,017	0.979416006				(19,025)		(19,025)		81,165			2,738		0003
EUR/L 132365.94 USD-S125441.56EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	10/28/2025	1	132,366	0.9476876				358		358		9,842			601		0003
EUR/L 1171809.32 USD-S1104855.10EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2026	1	1,171,809	0.94286253				(3,393)		(3,393)		81,974			6,740		0003
GBP/L 1622228.50 USD-S1386638.60GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/10/2022	11/03/2025	1	1,622,229	0.854773911				(105,596)		(105,596)		24,388			7,439		0003
EUR/L 3736052.56 USD-S3359759.50EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	04/03/2023	02/18/2025	1	3,736,053	0.899280577				249,478		249,478		288,287			6,844		0003
GBP/L 1419245.57 USD-S1144229.91GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	05/02/2023	02/18/2025	1	1,419,246	0.806224049				(12,417)		(12,417)		27,846			2,600		0003
EUR/L 875357.43 USD-S787419.24EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026	1	875,357	0.899540248				32,036		32,036		58,286			5,387		0003
EUR/L 298344.72 USD-S264127.06EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026	1	298,345	0.88530831				15,182		15,182		19,701			1,836		0003
EUR/S 3490364.98 USD-L3190000.00EUR	CLO ReInv6m HARVT 23A CE XS2112473553	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/30/2024	04/15/2025	1	3,490,365	0.913944535				(170,233)		(170,233)		(170,233)			9,360		0003
EUR/L 806467.95 USD-S730237.70EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/15/2024	01/28/2025	1	806,468	0.905476405				49,297		49,297		49,297			1,117		0003
EUR/S 193123.06 USD-L172554.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025	1	193,123	0.89349537				(11,579)		(11,579)		(11,579)			859		0003
EUR/S 53135.85 USD-L47039.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026	1	53,136	0.885268985				(2,841)		(2,841)		(2,841)			330		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 2565.30 USD-L2253.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	04/27/2026	1	2,565	0.878271547				(168)		(168)		(168)			15		0003
SEK/L 1116832.45 USD-S11209200.59SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025	1	1,116,832	10.03660002				95,292		95,292		95,292			3,396		0003
SEK/S 1619655.38 USD-L16301345.49SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/17/2025	1	1,619,655	10.06469999				(139,029)		(139,029)		(139,029)			3,695		0003
GBP/S 60541635.01 USD-L46200000.01GBP	iQ Pool I 7200426	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIYH05	09/04/2024	05/15/2025	1	60,541,635	0.763111204				(2,773,936)		(2,773,936)		(2,773,936)			184,096		0003
EUR/S 6400501.50 USD-L5700000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2024	07/15/2025	1	6,400,502	0.890555217				(437,595)		(437,595)		(437,595)			23,451		0003
EUR/S 9552177.60 USD-L8500000.00EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/05/2024	07/31/2025	1	9,552,178	0.889849452				(651,387)		(651,387)		(651,387)			36,399		0003
EUR/S 22402640.00 USD-L20000000.00EUR	CLO ReInv6m RRME 6A B XS2291789118	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/09/2024	10/15/2025	1	22,402,640	0.892751926				(1,361,945)		(1,361,945)		(1,361,945)			99,499		0003
GBP/S 9560440.60 USD-L7324089.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	06/16/2025	1	9,560,441	0.766082817				(404,844)		(404,844)		(404,844)			32,334		0003
GBP/L 362148.15 USD-S276109.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/18/2024	01/11/2027	1	362,148	0.762421705				17,683		17,683		17,683			2,580		0003
SEK/S 134302.97 USD-L1323649.77SEK	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026	1	134,303	9.855699915				(11,297)		(11,297)		(11,297)			786		0003
EUR/L 2081647.05 USD-S1827505.06EUR	East Road CML May 2022 - 50125419	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	09/24/2024	05/27/2026	1	2,081,647	0.877913026				133,344		133,344		133,344			12,327		0003
EUR/L 328900.72 USD-S303117.76EUR	Domi 2020-1 Class A-50136224	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2024	01/15/2025	1	328,901	0.921608685				14,769		14,769		14,769			333		0003
EUR/S 53092.13 USD-L48797.91EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	09/15/2025	1	53,092	0.919117579				(1,849)		(1,849)		(1,849)			223		0003
EUR/S 48829.02 USD-L44645.72EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	12/16/2025	1	48,829	0.914327586				(1,682)		(1,682)		(1,682)			239		0003
EUR/L 575960.84 USD-S529181.22EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2025	1	575,961	0.91877986				25,162		25,162		25,162			1,552		0003
EUR/L 51010.56 USD-S46790.10EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	05/16/2025	1	51,011	0.917263014				2,229		2,229		2,229			156		0003
EUR/L 70913.56 USD-S64070.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	02/17/2026	1	70,914	0.90350562				3,001		3,001		3,001			377		0003
EUR/L 616700.80 USD-S555536.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026	1	616,701	0.900819749				25,856		25,856		25,856			3,503		0003
EUR/L 67786.35 USD-S60958.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	05/18/2026	1	67,786	0.899280607				2,832		2,832		2,832			398		0003
EUR/L 618971.07 USD-S555031.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026	1	618,971	0.896700132				25,531		25,531		25,531			3,840		0003
EUR/L 636189.34 USD-S560815.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027	1	636,189	0.881523274				22,159		22,159		22,159			5,069		0003
EUR/L 1703721.36 USD-S1491744.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027	1	1,703,721	0.875580071				56,196		56,196		56,196			14,646		0003
EUR/S 2765925.00 USD-L2500000.00EUR	CLO ReInv6m CORDA?6A?CR XS1803165668	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/21/2024	04/15/2027	1	2,765,925	0.903856757				(66,870)		(66,870)		(66,870)			20,917		0003
EUR/S 1311090.28 USD-L1236067.18EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/06/2024	03/28/2025	1	1,311,090	0.942778082				(25,878)		(25,878)		(25,878)			3,200		0003
EUR/L 1175767.08 USD-S1093494.93EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026	1	1,175,767	0.93002683				7,211		7,211		7,211			7,236		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 885815.38 USD-S799429.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027	1	885,815	0.9024782				5,915		5,915		5,915			7,619		0003
EUR/L 1960610.00 USD-S1700000.00EUR	CLO Reinv6m DRYD 2017-62A C XS1826187723	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2023	05/10/2027	1	1,960,610	0.867077083				102,999		102,999		86,513			15,047		0003
EUR/L 3252918.13 USD-S2797246.65EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026	1	3,252,918	0.859919167				248,471		248,471		211,592			20,020		0003
GBP/L 439540.03 USD-S353868.47GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	08/17/2023	01/11/2027	1	439,540	0.805088151				(1,933)		(1,933)		6,492			3,131		0003
EUR/L 500566.29 USD-S454890.09EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026	1	500,566	0.908750947				13,690		13,690		33,509			3,081		0003
EUR/L 103685.62 USD-S93926.64EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026	1	103,686	0.905879137				3,135		3,135		6,929			638		0003
EUR/L 149663.26 USD-S131180.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026	1	149,663	0.87650102				8,940		8,940		9,832			921		0003
GBP/S 192738.42 USD-L152007.30GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/29/2023	11/03/2025	1	192,738	0.788671506				(2,885)		(2,885)		(4,269)			884		0003
EUR/L 74283.75 USD-S65052.76EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026	1	74,284	0.875733387				4,494		4,494		4,878			457		0003
EUR/L 1265119.79 USD-S1109948.93EUR	East Road CML May 2022 - 50125419	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	05/27/2026	1	1,265,120	0.877346903				81,803		81,803		81,121			7,492		0003
EUR/L 67426.30 USD-S59928.63EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026	1	67,426	0.888801996				3,384		3,384		3,384			415		0003
GBP/L 172708.22 USD-S136977.61GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027	1	172,708	0.793115753				1,617		1,617		1,617			1,230		0003
EUR/L 941706.71 USD-S844012.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/22/2024	01/16/2026	1	941,707	0.896258125				48,763		48,763		48,763			4,811		0003
GBP/L 201171.58 USD-S158191.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	1	201,172	0.786348996				3,463		3,463		3,463			739		0003
GBP/L 8706425.34 USD-S6844135.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	1	8,706,425	0.786101722				154,281		154,281		154,281			34,556		0003
GBP/L 86708.93 USD-S68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2026	1	86,709	0.786287064				1,589		1,589		1,589			443		0003
GBP/L 85869.67 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2026	1	85,870	0.786225334				1,597		1,597		1,597			488		0003
GBP/L 85561.17 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2026	1	85,561	0.786163513				1,608		1,608		1,608			516		0003
GBP/L 85246.67 USD-S67007.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2026	1	85,247	0.786039971				1,519		1,519		1,519			571		0003
EUR/S 124025.99 USD-L104840.23EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030	1	124,026	0.845308552				(2,760)		(2,760)		(2,760)			1,449		0003
GBP/S 1352368.05 USD-L1058688.00GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028	1	1,352,368	0.782840145				(24,263)		(24,263)		(24,263)			12,573		0003
GBP/S 1281231.65 USD-L1002921.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029	1	1,281,232	0.782778868				(19,742)		(19,742)		(19,742)			13,525		0003
EUR/L 56599.28 USD-S51916.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	05/16/2025	1	56,599	0.917262905				2,473		2,473		2,473			173		0003
EUR/L 73869.88 USD-S66741.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	02/17/2026	1	73,870	0.903505597				3,126		3,126		3,126			393		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 90839.23 USD-S81689.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	05/18/2026	1	90,839	0.89928052				3,795		3,795		3,795			533		0003
EUR/L 11237445.75 USD-S10337846.36EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	07/09/2025	1	11,237,446	0.919946275				426,763		426,763		426,763			40,538		0003
EUR/L 1460696.68 USD-S1343762.47EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	07/09/2025	1	1,460,697	0.919946275				55,473		55,473		55,473			5,269		0003
GBP/S 322064.29 USD-L253833.77GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2026	1	322,064	0.788146274				(5,216)		(5,216)		(5,216)			1,829		0003
EUR/S 4794.02 USD-L4422.53EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	01/26/2026	1	4,794	0.92250971				(112)		(112)		(112)			25		0003
EUR/S 1067747.83 USD-L1006649.25EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	03/28/2025	1	1,067,748	0.942778081				(21,075)		(21,075)		(21,075)			2,606		0003
GBP/L 2152544.42 USD-S1689303.72GBP	Coupon Hedge RML	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/06/2024	03/12/2025	1	2,152,544	0.784793895				39,214		39,214		39,214			4,747		0003
EUR/L 2963223.60 USD-S2808649.57EUR	Domi 2021-1 Class A-50136220	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/11/2024	03/18/2025	1	2,963,224	0.947835853				44,531		44,531		44,531			6,805		0003
GBP/S 660758.95 USD-L517909.35GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/11/2024	03/20/2025	1	660,759	0.783809814				(12,890)		(12,890)		(12,890)			1,537		0003
EUR/L 32697600.00 USD-S26000000.00EUR	CLO ReInv6m RRME 7A C XS2368577354	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/26/2021	09/01/2026	1	32,697,600	0.795165394				4,512,710		4,512,710		2,006,202			211,178		0003
EUR/L 9105120.00 USD-S7200000.00EUR	CLO ReInv6m ALBAC 1A B2R XS2368817099	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2021	07/20/2026	1	9,105,120	0.790763878				1,320,558		1,320,558		565,313			56,691		0003
EUR/L 3450435.00 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2021	01/15/2026	1	3,450,435	0.804246421				494,584		494,584		231,289			17,603		0003
EUR/L 3638920.00 USD-S2900000.00EUR	CLO ReInv6m HARVT 26A D XS2359406639	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/12/2021	07/15/2026	1	3,638,920	0.796939751				506,321		506,321		227,188			22,557		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A B2 XS2356404223	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026	1	6,271,000	0.797321001				870,150		870,150		391,609			38,872		0003
EUR/L 41533800.00 USD-S33000000.00EUR	CLO ReInv6m RRME 8A B XS2379454254	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/24/2021	10/15/2026	1	41,533,800	0.794533609				5,649,331		5,649,331		2,510,058			277,768		0003
EUR/L 1799700.00 USD-S1500000.00EUR	CLO ReInv6m ANCHE 3A D XS2063531987	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	1	1,799,700	0.833472245				245,471		245,471		134,901			1,824		0003
EUR/L 17972750.00 USD-S14500000.00EUR	CLO ReInv6m DERPK 1A DR XS2393984641	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026	1	17,972,750	0.806776926				2,224,763		2,224,763		1,094,813			120,197		0003
EUR/L 9586750.00 USD-S7750000.00EUR	CLO ReInv6m RRME 10A CN XS2395275741	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	9,586,750	0.808407437				1,152,484		1,152,484		578,532			65,762		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026	1	289,247	0.720435139				27,500		27,500		4,873			1,744		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029	1	333,277	0.703358545				32,890		32,890		97			3,518		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034	1	424,655	0.673763651				43,255		43,255		(7,386)			6,531		0003
EUR/L 23002095.13 USD-S18719152.94EUR	Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/27/2021	11/03/2025	1	23,002,095	0.813802083				3,184,000		3,184,000		1,589,942			105,478		0003
GBP/L 93107536.47 USD-S67611311.07GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/27/2021	11/03/2025	1	93,107,536	0.726163677				8,376,385		8,376,385		1,663,440			426,950		0003
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044	1	615,818	0.612594953				63,234		63,234		(4,569)			13,586		0003
GBP/L 67046320.00 USD-S48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/14/2022	01/17/2025	1	67,046,320	0.727855011				5,965,896		5,965,896		1,199,719			72,347		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO ReInv6m OCPE 2022-5A D XS2423747208	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	7,434,480	0.807050392				839,737		839,737		425,731			56,392		0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 6160250.00 USD-S5000000.00EUR	CLO Reinv6m BBAME 3A B2 XS2441621930	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	6,160,250	0.811655371				669,461		669,461		354,529			46,587		0003
EUR/L 23279062.50 USD-S18750000.00EUR	CLO Reinv6m RRME 11A BN XS2446267770	D1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/16/2022	09/30/2027	1	23,279,063	0.805444807				2,457,379		2,457,379		1,255,649			192,948		0003
EUR/L 1226500.00 USD-S1000000.00EUR	CLO Reinv6m CRNCL 2022-15A C XS2440777733	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/22/2022	04/15/2027	1	1,226,500	0.81532817				128,832		128,832		70,768			9,275		0003
EUR/L 32870050.00 USD-S29000000.00EUR	Project Physicus-7200542 April 2022 ...	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/26/2022	02/25/2025	1	32,870,050	0.88226212				2,759,187		2,759,187		2,514,741			64,375		0003
EUR/L 21540686.84 USD-S18804615.31EUR	East Road CML May 2022 - 50125419	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	05/23/2022	05/27/2026	1	21,540,687	0.872981231				1,416,951		1,416,951		1,434,125			127,561		0003
GBP/L 85500.63 USD-S67265.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026	1	85,501	0.786720168				1,548		1,548		1,548			516		0003
EUR/L 18357.41 USD-S16406.66EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	11/14/2025	1	18,357	0.893735009				1,065		1,065		1,065			86		0003
EUR/L 75055.78 USD-S65425.19EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	06/15/2027	1	75,056	0.871687564				3,461		3,461		3,461			588		0003
EUR/L 441191.31 USD-S393376.41EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026	1	441,191	0.891623205				20,812		20,812		20,812			2,715		0003
EUR/L 230440.91 USD-S209496.09EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	04/09/2024	01/28/2025	1	230,441	0.909109802				13,218		13,218		13,218			319		0003
GBP/L 398961.05 USD-S317795.96GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027	1	398,961	0.796558862				2,157		2,157		2,157			2,842		0003
EUR/L 15038142.38 USD-S13239549.57EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027	1	15,038,142	0.88039794				548,122		548,122		548,122			119,180		0003
EUR/L 450203.31 USD-S396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027	1	450,203	0.880397947				16,409		16,409		16,409			3,568		0003
EUR/L 1100635.20 USD-S987914.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026	1	1,100,635	0.897585494				49,932		49,932		49,932			6,251		0003
EUR/L 1375653.53 USD-S1209046.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027	1	1,375,654	0.878889083				51,482		51,482		51,482			10,962		0003
EUR/L 1824392.97 USD-S1649384.98EUR	East Road CML May 2022 - 50125419	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	05/27/2026	1	1,824,393	0.904073304				65,984		65,984		65,984			10,804		0003
EUR/L 442044.28 USD-S394052.61EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZ0031MB27	06/20/2024	07/06/2027	1	442,044	0.891432437				11,308		11,308		11,308			3,503		0003
EUR/S 3389700.00 USD-L3000000.00EUR	CLO Reinv6m TRNTE 3A C XS2498897847	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027	1	3,389,700	0.885034074				(87,766)		(87,766)		(87,766)			28,554		0003
EUR/S 1807840.00 USD-L1600000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/24/2024	11/02/2027	1	1,807,840	0.885034074				(46,809)		(46,809)		(46,809)			15,229		0003
GBP/L 415846.97 USD-S327372.93GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025	1	415,847	0.787243755				6,967		6,967		6,967			1,907		0003
GBP/L 502256.91 USD-S387215.26GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/18/2024	01/11/2027	1	502,257	0.770950588				19,180		19,180		19,180			3,578		0003
EUR/L 229567.73 USD-S206334.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/17/2026	1	229,568	0.898795619				10,862		10,862		10,862			1,221		0003
EUR/S 167681.10 USD-L151802.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	1	167,681	0.90530507				(8,545)		(8,545)		(8,545)			666		0003
GBP/L 180231.72 USD-S143628.10GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027	1	180,232	0.796908003				902		902		2,669			1,284		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 60634000.00 USD-L48800000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025	1	60,634,000	0.804828974				439,697		439,697		(1,163,388)			65,428		0003
GBP/L 194091.56 USD-S158154.92GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	1	194,092	0.814846972				(3,031)		(3,031)		2,858			1,383		0003
EUR/L 5482743.04 USD-S5231625.04EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025	1	5,482,743	0.954198474				53,649		53,649		448,903			10,044		0003
GBP/L 105612.55 USD-S91241.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027	1	105,613	0.863930849				(7,608)		(7,608)		1,530			752		0003
GBP/L 44450.66 USD-S38402.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/14/2022	01/11/2027	1	44,451	0.863930929				(3,202)		(3,202)		644			317		0003
EUR/L 8981865.00 USD-S8500000.00EUR	CLO Reinv6m RRME 14A A2N XS2532386823	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2022	04/15/2026	1	8,981,865	0.946351342				(50,998)		(50,998)		632,227			50,961		0003
EUR/L 1719840.00 USD-S1600000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027	1	1,719,840	0.930319099				(31,680)		(31,680)		100,466			14,487		0003
GBP/L 526672.45 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/14/2022	01/11/2027	1	526,672	0.912825191				(67,543)		(67,543)		7,504			3,752		0003
EUR/L 2070100.00 USD-S2000000.00EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	2,070,100	0.966136902				(62,677)		(62,677)		143,192			12,740		0003
EUR/L 155335.36 USD-S146764.32EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	01/28/2026	1	155,335	0.944822351				37		37		11,202			806		0003
GBP/L 4664341.98 USD-S3816138.06GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025	1	4,664,342	0.81815143				(109,346)		(109,346)		69,445			8,545		0003
EUR/L 22760714.90 USD-S21402384.73EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025	1	22,760,715	0.940321287				549,548		549,548		1,789,558			44,176		0003
GBP/S 2493542.31 USD-L2030075.97GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/03/2023	11/03/2025	1	2,493,542	0.814133356				40,134		40,134		(39,719)			11,434		0003
GBP/L 606250.00 USD-S500000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/18/2025	1	606,250	0.824742268				(19,351)		(19,351)		12,168			1,111		0003
GBP/L 478304.75 USD-S393216.61GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/01/2023	11/03/2025	1	478,305	0.822104756				(12,295)		(12,295)		7,535			2,193		0003
EUR/L 6312913.60 USD-S5600000.00EUR	CLO TERM DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/20/2023	08/15/2028	1	6,312,914	0.887070591				68,141		68,141		245,098			60,094		0003
EUR/L 1392767.25 USD-S1247060.68EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025	1	1,392,767	0.895383403				98,330		98,330		107,069			2,703		0003
EUR/L 2349270.00 USD-S2100000.00EUR	CLO PSTET 2022-2A B XS2459151879	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027	1	2,349,270	0.893894699				40,923		40,923		133,903			19,751		0003
EUR/L 2990520.00 USD-S2700000.00EUR	CLO Reinv6m ARBR 10A D XS2417698870	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/06/2023	01/14/2027	1	2,990,520	0.902853016				69,023		69,023		188,521			21,348		0003
EUR/L 2517240.00 USD-S2200000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	1	2,517,240	0.873973082				76,257		76,257		135,427			22,534		0003
EUR/L 2288400.00 USD-S2000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	03/15/2028	1	2,288,400	0.873973082				69,324		69,324		123,116			20,486		0003
EUR/S 3857130.00 USD-L3400000.00EUR	CLO Reinv6m DRYD 2021-103A B1 XS2552865797	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/16/2023	07/19/2028	1	3,857,130	0.88148442				(66,970)		(66,970)		(191,060)			36,340		0003
EUR/L 1125550.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/21/2023	10/15/2027	1	1,125,550	0.888454533				26,383		26,383		53,388			9,399		0003
GBP/L 2509387.70 USD-S2062013.30GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025	1	2,509,388	0.821719697				(66,106)		(66,106)		57,745			11,394		0003
EUR/L 2371060.00 USD-S2060000.00EUR	CLO CGMSE 2013-1A A2R XS1555786372	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/27/2023	09/28/2026	1	2,371,060	0.868809731				148,768		148,768		163,604			15,649		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A ONE XS1582975741	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/27/2023	07/26/2027	1	1,161,300	0.861103935				63,187		63,187		70,390			9,303		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 6614439.00 USD-L6000000.00EUR	CLO ReInv6m RRME 14A B2N XS2532388282	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026	1	6,614,439	0.907106408				(224,155)		(224,155)		(455,556)			37,529		0003
EUR/S 15433691.00 USD-L14000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026	1	15,433,691	0.907106408				(523,027)		(523,027)		(1,062,964)			87,567		0003
GBP/L 1531019.01 USD-S1226041.25GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/03/2025	1	1,531,019	0.800800801				(274)		(274)		34,434			7,021		0003
EUR/L 354478.26 USD-S321187.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025	1	354,478	0.906084367				19,617		19,617		19,617			1,082		0003
EUR/L 555920.80 USD-S500266.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025	1	555,921	0.89988752				29,591		29,591		29,591			2,473		0003
EUR/L 1410093.81 USD-S1255593.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	06/16/2026	1	1,410,094	0.890432304				69,948		69,948		69,948			8,512		0003
GBP/L 392362.56 USD-S308509.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025	1	392,363	0.786287152				7,000		7,000		7,000			1,746		0003
GBP/L 1851295.01 USD-S1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	1	1,851,295	0.786287152				33,382		33,382		33,382			8,681		0003
SEK/L 2167419.97 USD-S21938624.94SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	06/16/2025	1	2,167,420	10.122				164,501		164,501		164,501			7,330		0003
EUR/L 13873.66 USD-S12640.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	09/16/2025	1	13,874	0.91107898				599		599		599			58		0003
EUR/L 549871.20 USD-S501227.11EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/08/2024	12/16/2025	1	549,871	0.911535483				20,566		20,566		20,566			2,692		0003
EUR/S 151532.51 USD-L134947.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026	1	151,533	0.890551275				(8,762)		(8,762)		(8,762)			774		0003
GBP/L 654050.10 USD-S506328.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027	1	654,050	0.774143005				22,371		22,371		22,371			4,660		0003
EUR/S 4808260.00 USD-L4300000.00EUR	CLO ReInv6m HARVT 23A D XS2112473470	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	04/22/2025	1	4,808,260	0.894294402				(331,120)		(331,120)		(331,120)			13,317		0003
EUR/L 81805.51 USD-S72263.10EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026	1	81,806	0.883352478				4,582		4,582		4,582			503		0003
EUR/L 2096102.93 USD-S1840196.06EUR	East Road CML May 2022 - 50125419	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	05/27/2026	1	2,096,103	0.877913023				134,270		134,270		134,270			12,413		0003
EUR/L 1051920.70 USD-S936539.08EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026	1	1,051,921	0.890313386				57,543		57,543		57,543			5,788		0003
EUR/S 5811840.10 USD-L5316298.85EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	02/24/2025	1	5,811,840	0.914735911				(293,572)		(293,572)		(293,572)			11,280		0003
GBP/L 528247.38 USD-S405372.80GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	10/18/2024	01/11/2027	1	528,247	0.767391975				22,518		22,518		22,518			3,763		0003
EUR/L 84591.24 USD-S75869.17EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026	1	84,591	0.896891569				3,844		3,844		3,844			487		0003
EUR/L 623082.22 USD-S566747.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025	1	623,082	0.909587053				26,808		26,808		26,808			2,772		0003
EUR/L 2548137.90 USD-S2236974.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027	1	2,548,138	0.877886048				86,107		86,107		86,107			21,277		0003
GBP/S 75490861.92 USD-L58316617.94GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/08/2024	01/27/2025	1	75,490,862	0.772499034				(2,513,719)		(2,513,719)		(2,513,719)			102,659		0003
EUR/L 2511912.08 USD-S2322532.76EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/21/2024	05/27/2026	1	2,511,912	0.924607505				35,860		35,860		35,860			14,875		0003
EUR/L 2227571.42 USD-S2056776.68EUR	East Road CML May 2022 - 50125419	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/13/2024	05/27/2026	1	2,227,571	0.92332693				34,842		34,842		34,842			13,191		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 736449.23 USD-S659492.99EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025	1	736,449	0.895503672				52,064		52,064		56,588			1,349		0003
GBP/S 3553622.14 USD-L2797246.65GBP	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026	1	3,553,622	0.787153653				(58,971)		(58,971)		(56,479)			21,870		0003
EUR/L 449093.51 USD-$396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	449,094	0.882573587				24,087		24,087		29,607			2,764		0003
GBP/L 259449.08 USD-$209757.52GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027	1	259,449	0.808472784				(2,150)		(2,150)		3,828			1,848		0003
GBP/L 146852.05 USD-$118725.89GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	01/11/2027	1	146,852	0.808472813				(1,217)		(1,217)		2,167			1,046		0003
GBP/L 22501.13 USD-$18058.69GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025	1	22,501	0.802568138				(94)		(94)		439			41		0003
EUR/L 502879.66 USD-$454354.59EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026	1	502,880	0.903505602				16,402		16,402		33,562			3,095		0003
EUR/S 9379469.50 USD-L8500000.00EUR	CLO ReInv6m RRME 14A	D1	Currency	Morgan Stanley Canadian Imperial Bank of Comm IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026	1	9,379,470	0.906234622				(326,102)		(326,102)		(645,676)			53,217		0003
GBP/L 390691.82 USD-$307087.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	21GI19DL770XOHC3ZE78	12/21/2023	01/11/2027	1	390,692	0.786009034				6,851		6,851		5,807			2,783		0003
EUR/L 445357.55 USD-$395834.67EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026	1	445,358	0.888801975				22,352		22,352		22,352			2,741		0003
EUR/L 1049344.71 USD-$950794.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025	1	1,049,345	0.90608435				58,073		58,073		58,073			3,203		0003
EUR/L 937518.38 USD-$845868.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025	1	937,518	0.902242077				50,787		50,787		50,787			3,721		0003
EUR/L 939281.84 USD-$845248.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025	1	939,282	0.899887514				49,997		49,997		49,997			4,179		0003
EUR/L 505513.44 USD-$450687.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	05/18/2026	1	505,513	0.891543714				25,287		25,287		25,287			2,967		0003
EUR/L 1409672.81 USD-$1282745.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	02/14/2025	1	1,409,673	0.909959503				78,720		78,720		78,720			2,475		0003
GBP/L 1434913.68 USD-$1128875.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	1	1,434,914	0.78672016				22,102		22,102		22,102			1,502		0003
GBP/L 198633.88 USD-$156195.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025	1	198,634	0.786348985				3,493		3,493		3,493			837		0003
GBP/L 1002660.41 USD-$788379.00GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	1	1,002,660	0.786287154				18,080		18,080		18,080			4,701		0003
GBP/L 86372.36 USD-$67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/17/2026	1	86,372	0.786287187				1,589		1,589		1,589			459		0003
GBP/L 85693.66 USD-$67369.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/18/2026	1	85,694	0.786163527				1,606		1,606		1,606			503		0003
GBP/L 85448.54 USD-$67171.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2026	1	85,449	0.78610167				1,618		1,618		1,618			530		0003
GBP/L 85208.63 USD-$66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026	1	85,209	0.785978134				1,515		1,515		1,515			584		0003
GBP/L 210260.14 USD-$165520.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	1	210,260	0.787215637				3,201		3,201		3,201			480		0003
GBP/L 203070.14 USD-$159834.82GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025	1	203,070	0.787091692				3,266		3,266		3,266			687		0003
GBP/L 200997.57 USD-$158191.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025	1	200,998	0.787029764				3,289		3,289		3,289			738		0003
GBP/L 86647.56 USD-$68178.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026	1	86,648	0.786843969				1,528		1,528		1,528			443		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 19818.23 USD-S17785.36EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	08/15/2025	1	19,818	0.89742424				1,177		1,177		1,177			78		0003
GBP/L 509337.31 USD-S401915.82GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025	1	509,337	0.78909558				7,355		7,355		7,355			2,336		0003
GBP/L 11670.26 USD-S9208.95GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025	1	11,670	0.78909553				169		169		169			54		0003
GBP/L 410639.18 USD-S327098.28GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	01/11/2027	1	410,639	0.796558867				2,220		2,220		2,220			2,925		0003
EUR/S 2849407.50 USD-L2500000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027	1	2,849,408	0.877375384				(93,270)		(93,270)		(93,270)			24,153		0003
EUR/S 2096854.50 USD-L1835000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027	1	2,096,855	0.875120329				(75,479)		(75,479)		(75,479)			17,595		0003
EUR/S 442811.24 USD-L396358.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026	1	442,811	0.895094872				(19,246)		(19,246)		(19,246)			2,725		0003
EUR/L 1152880.84 USD-S1047882.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2025	1	1,152,881	0.908925653				56,598		56,598		56,598			4,235		0003
EUR/L 1374778.29 USD-S1213717.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027	1	1,374,778	0.882846295				52,503		52,503		52,503			10,403		0003
GBP/L 633232.62 USD-S495215.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/20/2024	01/11/2027	1	633,233	0.782044267				13,990		13,990		13,990			4,511		0003
GBP/L 418483.96 USD-S327142.50GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027	1	418,484	0.781732471				9,395		9,395		9,395			2,981		0003
GBP/L 457022.23 USD-S358702.01GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027	1	457,022	0.784867751				8,613		8,613		8,613			3,256		0003
EUR/L 577966.43 USD-S514892.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026	1	577,966	0.890868592				24,505		24,505		24,505			3,868		0003
EUR/S 84732.01 USD-L76500.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2025	1	84,732	0.902853007				(5,449)		(5,449)		(5,449)			89		0003
EUR/S 145453.99 USD-L129962.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025	1	145,454	0.893495325				(8,721)		(8,721)		(8,721)			647		0003
EUR/S 122844.95 USD-L108376.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026	1	122,845	0.88222316				(6,350)		(6,350)		(6,350)			822		0003
EUR/S 116858.04 USD-L102777.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027	1	116,858	0.879507478				(5,897)		(5,897)		(5,897)			835		0003
EUR/L 1877628.95 USD-S1655693.21EUR	East Road CML May 2022 - 50125419	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2024	05/27/2026	1	1,877,629	0.881800001				112,494		112,494		112,494			11,119		0003
GBP/L 451763.96 USD-S349729.91GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027	1	451,764	0.774143006				15,452		15,452		15,452			3,218		0003
EUR/S 8982400.00 USD-L8000000.00EUR	CLO Reinv6m NWDSE 2022-26A C XS2437416964	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	01/15/2025	1	8,982,400	0.890630566				(691,726)		(691,726)		(691,726)			9,105		0003
EUR/S 11228000.00 USD-L10000000.00EUR	CLO Reinv6m NWDSE 2022-26A D XS2437417186	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	01/15/2025	1	11,228,000	0.890630566				(864,657)		(864,657)		(864,657)			11,381		0003
EUR/L 28867100.00 USD-S25400000.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026	1	28,867,100	0.879894413				1,723,564		1,723,564		1,723,564			177,660		0003
EUR/L 1468433.17 USD-S1321314.81EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/22/2024	05/27/2026	1	1,468,433	0.899812696				59,779		59,779		59,779			8,696		0003
GBP/S 2856680.51 USD-L2222933.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2024	06/16/2025	1	2,856,681	0.778152587				(77,867)		(77,867)		(77,867)			9,661		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 525119.42 USD-S484606.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2025	1	525,119	0.922849759				22,885		22,885		22,885			550		0003
EUR/L 658864.86 USD-S585605.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027	1	658,865	0.888809884				26,632		26,632		26,632			4,706		0003
GBP/L 705885.97 USD-S558763.53GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	11/18/2024	01/11/2027	1	705,886	0.791577611				8,791		8,791		8,791			5,029		0003
EUR/S 828796.89 USD-L754645.43EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	828,797	0.910531204				(46,732)		(46,732)		(46,732)			840		0003
EUR/L 461988.43 USD-S417748.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025	1	461,988	0.904240892				23,281		23,281		23,281			1,946		0003
EUR/S 27882.85 USD-L25024.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	06/16/2025	1	27,883	0.897504739				(1,748)		(1,748)		(1,748)			94		0003
EUR/S 25692.00 USD-L22904.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	12/16/2025	1	25,692	0.89150397				(1,504)		(1,504)		(1,504)			126		0003
EUR/L 21689.29 USD-S19663.91EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/16/2025	1	21,689	0.906618428				924		924		924			106		0003
EUR/L 15483750.00 USD-S12500000.00EUR	CLO Reinv6m BECLO 2A CRR XS2320767473	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/15/2026	1	15,483,750	0.807297974				2,171,586		2,171,586		1,039,717			78,993		0003
EUR/L 17341800.00 USD-S14000000.00EUR	CLO Reinv6m HNLY 4A B2 XS2291282213	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/20/2021	01/26/2026	1	17,341,800	0.807297974				2,419,952		2,419,952		1,159,940			89,744		0003
EUR/L 7321200.00 USD-S6000000.00EUR	CLO Reinv6m ARESE 13A DN XS2084075386	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	01/15/2025	1	7,321,200	0.819537781				1,104,063		1,104,063		545,173			7,421		0003
EUR/L 6736950.00 USD-S5500000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	6,736,950	0.816393175				1,002,848		1,002,848		494,810			18,067		0003
EUR/L 7349400.00 USD-S6000000.00EUR	CLO Reinv6m VOYE 3A B2 XS2125181235	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	04/15/2025	1	7,349,400	0.816393175				1,094,016		1,094,016		539,793			19,709		0003
EUR/L 6482700.00 USD-S5250000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/22/2021	10/15/2025	1	6,482,700	0.809847749				931,361		931,361		449,869			28,792		0003
EUR/L 4985025.20 USD-S4000000.00EUR	CLO Reinv6m CRWPK 1A B1R XS2334258188	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/09/2021	03/16/2026	1	4,985,025	0.802403165				704,685		704,685		326,698			27,366		0003
EUR/L 6866200.00 USD-S5500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026	1	6,866,200	0.801025312				953,958		953,958		439,907			40,181		0003
EUR/L 9391500.00 USD-S7500000.00EUR	CLO Reinv6m CORDA 20A C XS2339006483	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/11/2021	06/15/2026	1	9,391,500	0.798594474				1,309,366		1,309,366		593,991			56,638		0003
EUR/L 8504398.30 USD-S6850000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026	1	8,504,398	0.805465567				1,110,526		1,110,526		533,771			52,717		0003
EUR/L 31366839.38 USD-S25474571.09EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	31,366,839	0.81214976				4,680,597		4,680,597		2,262,707			106,085		0003
EUR/L 11442250.00 USD-S9250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	11,442,250	0.808407437				1,375,545		1,375,545		690,506			78,490		0003
EUR/L 11719200.00 USD-S9500000.00EUR	CLO Reinv6m DRYD 2015-39A B2RR XS2440293962	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/11/2022	04/15/2027	1	11,719,200	0.810635538				1,285,399		1,285,399		673,971			88,627		0003
EUR/L 8704560.00 USD-S8000000.00EUR	CLO Reinv6m HARVT 29A D XS2498563712	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/14/2022	07/14/2027	1	8,704,560	0.919058516				(17,584)		(17,584)		523,205			69,285		0003
EUR/L 280975.00 USD-S258059.33EUR	Stoneweg Spanish Hotel Note A-1 April 2022	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2022	04/21/2026	1	280,975	0.918442317				6,213		6,213		19,436			1,604		0003
EUR/S 23887882.12 USD-L21874148.05EUR	Stoneweg Spanish Hotel Note A-1 April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/29/2022	04/21/2026	1	23,887,882	0.915700603				(594,252)		(594,252)		(1,649,841)			136,397		0003
EUR/L 2204000.00 USD-S2000000.00EUR	CLO Reinv6m PENTA 2021-2A C XS2393698803	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/03/2022	11/04/2026	1	2,204,000	0.907441016				48,871		48,871		142,184			14,964		0003
EUR/L 11164000.00 USD-S10000000.00EUR	CLO Reinv6m TIKEH 7A C XS2513944152	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2022	10/20/2027	1	11,164,000	0.895736295				179,306		179,306		639,111			93,450		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BRL/L 596483.24 USD-S4249644.84BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/16/2028	1	596,483	7.12499994				88,262		88,262		167,125			5,810		0003
BRL/L 223450.38 USD-S2030650.02BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2032	1	223,450	9.087700007				32,417		32,417		84,236			3,017		0003
EUR/L 282275.00 USD-S250000.00EUR	CLO ReInv6m CORDA 3A B1RR XS1823355927	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2023	10/05/2026	1	282,275	0.885661146				12,844		12,844		14,771			1,873		0003
BRL/S 693556.46 USD-L4115425.31BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2026	1	693,556	5.933799982				(115,233)		(115,233)		(165,788)			4,638		0003
BRL/S 260433.18 USD-L2111149.52BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2031	1	260,433	8.106300127				(50,455)		(50,455)		(83,747)			3,394		0003
BRL/L 523135.64 USD-S3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2029	1	523,136	7.583999993				80,973		80,973		153,183			5,726		0003
BRL/L 278302.06 USD-S2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2030	1	278,302	8.165599996				41,569		41,569		83,526			3,349		0003
EUR/L 2005920.00 USD-S1800000.00EUR	CLO ReInv6m ALME 5A B1R XS1852482089	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIWXH05	03/20/2023	10/15/2026	1	2,005,920	0.897343862				66,796		66,796		123,675			13,415		0003
EUR/L 992640.00 USD-S880000.00EUR	CLO ReInv6m MILPK 1A CE XS1823316788	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIWXH05	03/21/2023	01/18/2028	1	992,640	0.886524823				20,525		20,525		44,289			8,667		0003
BRL/S 718636.97 USD-L4136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2026	1	718,637	5.756400022				(112,634)		(112,634)		(162,957)			4,077		0003
BRL/S 242674.30 USD-L2030650.02BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2032	1	242,674	8.367800051				(46,751)		(46,751)		(84,114)			3,277		0003
EUR/L 320903.94 USD-S286483.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026	1	320,904	0.89273759				16,213		16,213		16,213			1,823		0003
EUR/L 333517.83 USD-S292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2027	1	333,518	0.875618404				13,555		13,555		13,555			2,658		0003
GBP/L 64627.31 USD-S50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	1	64,627	0.786101727				1,145		1,145		1,145			257		0003
GBP/L 66154.05 USD-S52073.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	1	66,154	0.787153772				1,043		1,043		1,043			202		0003
GBP/L 63599.21 USD-S50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025	1	63,599	0.786967794				1,081		1,081		1,081			283		0003
BRL/L 599872.20 USD-S3841761.53BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2027	1	599,872	6.404299999				83,215		83,215		153,730			4,537		0003
BRL/L 668251.34 USD-S4436320.17BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2027	1	668,251	6.638699999				95,577		95,577		174,814			5,580		0003
EUR/L 429855.40 USD-S377000.00EUR	CLO ReInv6m CORDA 3A DRR XS1823358350	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2023	04/03/2028	1	429,855	0.877039116				11,371		11,371		14,277			3,879		0003
BRL/S 704110.75 USD-L4436320.17BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2027	1	704,111	6.30059997				(127,623)		(127,623)		(175,554)			5,879		0003
BRL/S 637664.36 USD-L4697992.20BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2030	1	637,664	7.367500043				(123,951)		(123,951)		(177,744)			7,333		0003
GBP/L 21560138.99 USD-S17116043.80GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/13/2024	02/17/2026	1	21,560,139	0.793874465				192,368		192,368		192,368			114,670		0003
GBP/L 3653778.49 USD-S2906282.61GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2024	01/21/2025	1	3,653,778	0.795418392				16,670		16,670		16,670			4,382		0003
GBP/L 1904830.36 USD-S1514865.98GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2024	04/22/2025	1	1,904,830	0.795276058				10,323		10,323		10,323			5,276		0003
EUR/L 319733.94 USD-S287724.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025	1	319,734	0.899887513				17,019		17,019		17,019			1,423		0003
EUR/L 323805.73 USD-S287942.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026	1	323,806	0.889244579				15,937		15,937		15,937			2,009		0003
EUR/L 326940.91 USD-S289597.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026	1	326,941	0.885778809				14,647		14,647		14,647			2,188		0003
GBP/L 65595.84 USD-S51585.28GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025	1	65,596	0.786410846				1,111		1,111		1,111			222		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 263426.49 USD-S207406.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	263,426	0.787339572				3,913		3,913		3,913			462		0003
EUR/L 258304.96 USD-S235357.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	03/17/2025	1	258,305	0.911161714				13,740		13,740		13,740			589		0003
EUR/L 23488.66 USD-S21347.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	1	23,489	0.908843246				1,232		1,232		1,232			72		0003
EUR/L 44180.92 USD-S39903.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025	1	44,181	0.903179246				2,199		2,199		2,199			197		0003
EUR/L 30612.69 USD-S27455.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026	1	30,613	0.896860746				1,412		1,412		1,412			174		0003
EUR/S 397334.40 USD-L357443.68EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2025	1	397,334	0.899604162				(25,289)		(25,289)		(25,289)			1,071		0003
EUR/S 382481.04 USD-L342909.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2025	1	382,481	0.896539368				(23,733)		(23,733)		(23,733)			1,405		0003
EUR/S 111205.20 USD-L97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	08/16/2027	1	111,205	0.873286141				(4,598)		(4,598)		(4,598)			901		0003
EUR/L 4976583.43 USD-S4578189.39EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/08/2024	07/09/2025	1	4,976,583	0.919946275				188,995		188,995		188,995			17,953		0003
EUR/L 35142.62 USD-S33724.60EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	02/18/2025	1	35,143	0.959649565				145		145		145			64		0003
GBP/L 63241.31 USD-S49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	1	63,241	0.786905901				1,091		1,091		1,091			297		0003
GBP/L 4110920.30 USD-S3289565.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2024	04/22/2025	1	4,110,920	0.800201651				(3,046)		(3,046)		(3,046)			11,386		0003
EUR/L 75620.71 USD-S68814.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	1	75,621	0.910000977				3,995		3,995		3,995			204		0003
EUR/S 356347.69 USD-L317345.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026	1	356,348	0.890551248				(20,604)		(20,604)		(20,604)			1,820		0003
EUR/S 353651.53 USD-L313938.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026	1	353,652	0.887705279				(19,760)		(19,760)		(19,760)			2,009		0003
EUR/S 351163.19 USD-L309804.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2026	1	351,163	0.882223191				(18,152)		(18,152)		(18,152)			2,350		0003
EUR/L 406275.17 USD-S370000.00EUR	CLO Reinv6m VOYE 1A B1NE XS1800192277	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	406,275	0.910712806				22,831		22,831		22,831			412		0003
EUR/S 402064.57 USD-L370000.00EUR	CLO Reinv6m VOYE 1A B1NE XS1800192277	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/17/2024	01/15/2025	1	402,065	0.920250198				(18,621)		(18,621)		(18,621)			408		0003
GBP/L 16013509.62 USD-S12283878.45GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026	1	16,013,510	0.767094706				683,215		683,215		683,215			99,705		0003
GBP/L 23315985.22 USD-S18026894.40GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	1	23,315,985	0.773156023				783,631		783,631		783,631			82,095		0003
EUR/L 245172.75 USD-S231104.71EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	07/09/2025	1	245,173	0.942619887				3,498		3,498		3,498			884		0003
EUR/L 72725.85 USD-S65895.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	05/16/2025	1	72,726	0.906084288				4,025		4,025		4,025			222		0003
EUR/L 329330.16 USD-S290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	01/15/2027	1	329,330	0.882339959				14,301		14,301		14,301			2,353		0003
GBP/L 696907.29 USD-S548271.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	1	696,907	0.786720153				10,734		10,734		10,734			730		0003
GBP/L 260603.64 USD-S204925.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	1	260,604	0.786348993				4,486		4,486		4,486			957		0003
GBP/L 63654.26 USD-S50050.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025	1	63,654	0.786287202				1,136		1,136		1,136			283		0003
EUR/S 2036124.00 USD-L1800000.00EUR	CLO Reinv6m ALME 5A B1R XS1852482089	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/23/2024	10/15/2026	1	2,036,124	0.884032603				(94,881)		(94,881)		(94,881)			13,617		0003
EUR/L 1403750.00 USD-S1250000.00EUR	CLO Reinv6m CORDA 10A C XS1730938377	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	04/17/2024	02/24/2027	1	1,403,750	0.89047195				46,700		46,700		46,700			10,293		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 220558.47 USD-S199437.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025	1	220,558	0.904240903				11,114		11,114		11,114			929		0003
EUR/L 27355.24 USD-S24450.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026	1	27,355	0.89381486				1,213		1,213		1,213			170		0003
EUR/S 352879.14 USD-L312393.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026	1	352,879	0.885269132				(18,868)		(18,868)		(18,868)			2,189		0003
GBP/S 6270263.15 USD-L4804431.19GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	04/22/2025	1	6,270,263	0.76622481				(261,789)		(261,789)		(261,789)			17,367		0003
GBP/S 12493387.14 USD-L9665128.82GBP	Ares UK Industrial Platform - 7200418 ..	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	11/04/2024	02/17/2026	1	12,493,387	0.773619573				(427,383)		(427,383)		(427,383)			66,447		0003
EUR/L 11849.02 USD-S10832.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025	1	11,849	0.914244385				516		516		516			44		0003
GBP/S 49465.46 USD-L38952.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	10/16/2025	1	49,465	0.787463616				(810)		(810)		(810)			220		0003
GBP/S 48724.90 USD-L38387.22GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026	1	48,725	0.787835788				(799)		(799)		(799)			249		0003
EUR/L 69254.08 USD-S65680.41EUR	Hispania Hotel Portfolio - 7200391 .	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	02/18/2025	1	69,254	0.948397697				1,095		1,095		1,095			127		0003
EUR/L 7846421.87 USD-S7396988.96EUR	Coupon Hedge RML	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/06/2024	03/12/2025	1	7,846,422	0.942721292				162,189		162,189		162,189			17,303		0003
GBP/S 2112284.50 USD-L1659655.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026	1	2,112,285	0.785715688				(41,033)		(41,033)		(41,033)			13,152		0003
EUR/S 25864.61 USD-L23134.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	09/16/2025	1	25,865	0.894454237				(1,569)		(1,569)		(1,569)			109		0003
EUR/S 4444600.00 USD-L4000000.00EUR	CLO Relnv6m CLNPK 1A CE XS1622862263	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/02/2024	06/12/2026	1	4,444,600	0.899968501				(176,230)		(176,230)		(176,230)			26,728		0003
GBP/L 216725.50 USD-S171601.69GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/06/2024	11/03/2025	1	216,726	0.791792798				2,400		2,400		2,400			994		0003
EUR/S 3395775.00 USD-L3000000.00EUR	CLO PALMP 1A C XS1566964638	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	05/14/2024	01/19/2027	1	3,395,775	0.883450759				(142,997)		(142,997)		(142,997)			24,322		0003
EUR/S 8974800.00 USD-L8000000.00EUR	CLO Relnv6m HARVT 29A D XS2498563712	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027	1	8,974,800	0.891384766				(226,382)		(226,382)		(226,382)			71,436		0003
EUR/L 251441.29 USD-S228230.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	1	251,441	0.907688113				13,089		13,089		13,089			850		0003
EUR/S 2197360.40 USD-L2000000.00EUR	CLO Relnv6m ARESE 13A C1 XS2084073928	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/08/2024	01/15/2025	1	2,197,360	0.910182963				(124,692)		(124,692)		(124,692)			2,227		0003
EUR/S 98666.96 USD-L88865.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	03/17/2025	1	98,667	0.900657525				(6,325)		(6,325)		(6,325)			225		0003
EUR/S 111680.25 USD-L100233.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	06/16/2025	1	111,680	0.897504975				(7,001)		(7,001)		(7,001)			378		0003
EUR/S 102922.97 USD-L91756.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	12/16/2025	1	102,923	0.891504005				(6,027)		(6,027)		(6,027)			504		0003
EUR/S 105400.96 USD-L93664.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	03/16/2026	1	105,401	0.888651963				(5,963)		(5,963)		(5,963)			579		0003
SEK/S 1300483.67 USD-L12926677.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/27/2024	12/16/2025	1	1,300,484	9.93990003				(107,962)		(107,962)		(107,962)			6,367		0003
SEK/S 876305.81 USD-L8677618.27SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/27/2024	03/16/2026	1	876,306	9.902499985				(72,208)		(72,208)		(72,208)			4,811		0003
EUR/S 7048944.00 USD-L6300000.00EUR	CLO Relnv6m CGMSE 2020-1A C XS2115127768	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	08/29/2024	04/15/2025	1	7,048,944	0.893750894				(491,943)		(491,943)		(491,943)			18,903		0003
EUR/S 3352716.00 USD-L3000000.00EUR	CLO Relnv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	3,352,716	0.894796935				(230,334)		(230,334)		(230,334)			8,991		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 14481994.80 USD-L13000000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	1	14,481,995	0.897666391				(951,675)		(951,675)		(951,675)			38,837		0003
EUR/S 8663725.00 USD-L7750000.00EUR	CLO ReInv6m AVOCA 22A C XS2296333250	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	1	8,663,725	0.894534395				(510,456)		(510,456)		(510,456)			38,479		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	1	8,931,400	0.895716237				(515,122)		(515,122)		(515,122)			39,668		0003
EUR/S 2621413.25 USD-L2350000.00EUR	CLO ReInv6m CIFCE 3A C XS2274531172	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/12/2024	07/15/2025	1	2,621,413	0.896463005				(163,022)		(163,022)		(163,022)			9,605		0003
BRL/L 678612.88 USD-S3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2025	1	678,613	5.757299994				82,468		82,468		82,468			147,533		0003
BRL/L 662753.06 USD-S4861956.45BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/16/2029	1	662,753	7.336000003				101,420		101,420		190,102			6,866		0003
BRL/L 259465.54 USD-S2191705.42BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2031	1	259,466	8.447000014				38,649		38,649		82,292			3,254		0003
EUR/L 1682759.38 USD-S1375000.00EUR	CLO ReInv6m RFTE 2019-1A DE XS2064434561	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	1,682,759	0.817110287				257,990		257,990		125,162			1,706		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO ReInv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027	1	1,127,000	0.887311446				25,941		25,941		52,945			9,553		0003
BRL/S 751144.74 USD-L4102677.46BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2025	1	751,145	5.461900006				(99,516)		(99,516)		(152,264)			2,014		0003
BRL/S 555620.07 USD-L3967460.69BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2029	1	555,620	7.140600033				(107,776)		(107,776)		(153,407)			6,081		0003
BRL/S 279127.03 USD-L2191705.42BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2031	1	279,127	7.85199993				(53,919)		(53,919)		(82,262)			3,500		0003
GBP/L 42196770.83 USD-S33297590.26GBP	Johnson Estate 7200412	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/03/2024	01/08/2025	1	42,196,771	0.789102806				521,055		521,055		521,055			31,235		0003
EUR/L 72150.52 USD-S65279.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6W8S6QX2D1J857QP30	02/22/2024	06/16/2025	1	72,151	0.904772689				3,976		3,976		3,976			244		0003
EUR/L 517634.21 USD-S467748.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6W8S6QX2D1J857QP30	02/22/2024	07/16/2025	1	517,634	0.903628066				28,281		28,281		28,281			1,901		0003
EUR/L 75556.10 USD-S68752.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6W8S6QX2D1J857QP30	02/22/2024	02/14/2025	1	75,556	0.909959487				4,219		4,219		4,219			133		0003
GBP/L 269336.05 USD-S211825.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	1	269,336	0.786472661				4,412		4,412		4,412			726		0003
GBP/L 63291.08 USD-S49764.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	1	63,291	0.786287104				1,141		1,141		1,141			297		0003
GBP/L 4181496.31 USD-S3202925.90GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/07/2024	10/28/2025	1	4,181,496	0.76597602				180,981		180,981		180,981			18,986		0003
EUR/S 11449800.00 USD-L10000000.00EUR	CLO ReInv6m TIKEH 7A C XS2513944152	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	11/04/2024	10/20/2027	1	11,449,800	0.873377701				(434,576)		(434,576)		(434,576)			95,843		0003
EUR/L 25499.18 USD-S23312.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025	1	25,499	0.914243909				1,110		1,110		1,110			94		0003
GBP/L 45989975.95 USD-S35564301.09GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	11/08/2024	10/01/2025	1	45,989,976	0.773305494				1,562,203		1,562,203		1,562,203			199,233		0003
EUR/L 14997918.40 USD-S14138857.00EUR	Coupon Hedge RML NWDSE	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/06/2024	03/12/2025	1	14,997,918	0.942721291				310,013		310,013		310,013			33,074		0003
EUR/L 21132562.50 USD-S16875000.00EUR	CLO ReInv6m NWDSE 2020-21A CR XS2345834332	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/11/2021	06/15/2026	1	21,132,563	0.798530704				2,947,662		2,947,662		1,336,534			127,445		0003
EUR/L 207840.33 USD-S173344.73EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025	1	207,840	0.834028362				26,359		26,359		15,163			703		0003
GBP/L 82967.54 USD-S61791.57GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027	1	82,968	0.744768014				5,388		5,388		1,250			591		0003
GBP/S 16152500.00 USD-L13000000.00GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/01/2022	01/17/2025	1	16,152,500	0.804828974				117,132		117,132		(309,919)			17,430		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026	1	2,204,567	0.941681655				(357,005)		(357,005)		31,281			15,330		0003
GBP/L 9002640.00 USD-S8000000.00GBP	Polaris 2021-1 Class B RMBS 50136215	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	10/18/2022	07/23/2025	1	9,002,640	0.888628225				(971,107)		(971,107)		122,563			33,652		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026	1	2,369,360	0.876186137				204,645		204,645		(34,564)			16,476		0003
EUR/L 167942.97 USD-S161891.47EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/28/2025	1	167,943	0.963966935				80		80		13,863			233		0003
GBP/L 265511.60 USD-S219240.82GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/11/2023	01/11/2027	1	265,512	0.825729723				(7,468)		(7,468)		3,895			1,892		0003
GBP/L 5009062.64 USD-S4100075.83GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/12/2023	02/25/2026	1	5,009,063	0.818531555				(103,777)		(103,777)		79,381			26,898		0003
GBP/L 499323.38 USD-S406714.49GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027	1	499,323	0.814531236				(7,616)		(7,616)		7,352			3,557		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO ReInv6m ANCHE 1A D2R XS2399534093	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028	1	3,382,200	0.886996629				54,538		54,538		149,336			30,714		0003
GBP/L 2700156.84 USD-S2175898.12GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025	1	2,700,157	0.805841382				(19,860)		(19,860)		56,938			9,132		0003
BRL/L 1100031.50 USD-S6154016.24BRL	Celse	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2025	1	1,100,032	5.594400015				121,455		121,455		221,530			2,950		0003
BRL/L 966611.70 USD-S6666817.55BRL	Celse	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/17/2028	1	966,612	6.897099994				139,415		139,415		261,384			8,774		0003
BRL/L 775702.70 USD-S5951191.12BRL	Celse	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2029	1	775,703	7.672000007				114,033		114,033		229,712			8,490		0003
BRL/L 384842.80 USD-S3287558.14BRL	Celse	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2031	1	384,843	8.542600095				54,591		54,591		123,445			4,826		0003
GBP/L 8228138.57 USD-S5852957.50GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025	1	8,228,139	0.711334338				887,666		887,666		149,758			37,360		0003
EUR/L 3809653.78 USD-S3075575.44EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/12/2021	06/02/2025	1	3,809,654	0.80731101				590,868		590,868		275,194			12,333		0003
BRL/L 990777.44 USD-S6173137.92BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2026	1	990,777	6.230600002				126,770		126,770		247,235			6,626		0003
BRL/L 894750.77 USD-S5762642.34BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2027	1	894,751	6.440500006				120,212		120,212		230,469			6,767		0003
EUR/L 27536062.50 USD-S22500000.00EUR	CLO ReInv6m RRME 3A CN XS2060706848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	27,536,063	0.817110289				4,221,651		4,221,651		2,048,107			27,910		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	3,685,758	0.813943835				557,929		557,929		270,374			9,884		0003
EUR/L 4545768.20 USD-S3700000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	4,545,768	0.813943835				688,113		688,113		333,461			12,191		0003
EUR/L 6020071.40 USD-S4900000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	6,020,071	0.813943835				911,285		911,285		441,610			16,144		0003
EUR/L 4117846.25 USD-S3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	4,117,846	0.807460939				601,603		601,603		285,385			18,289		0003
EUR/L 11808500.00 USD-S9500000.00EUR	CLO ReInv6m OZLME 2A CR XS2334573701	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	08/09/2021	01/15/2026	1	11,808,500	0.804505229				1,689,531		1,689,531		791,664			60,243		0003
GBP/L 269103.04 USD-S211825.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	1	269,103	0.787153649				4,179		4,179		4,179			725		0003
GBP/L 64551.10 USD-S50803.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	1	64,551	0.78702981				1,069		1,069		1,069			256		0003
GBP/L 111842.05 USD-S88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025	1	111,842	0.786905909				1,950		1,950		1,950			548		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 74047.83 USD-S67654.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	1	74,048	0.913659185				3,932		3,932		3,932			78		0003
EUR/L 34673.05 USD-S31200.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026	1	34,673	0.899846999				1,664		1,664		1,664			177		0003
EUR/L 22682.33 USD-S20206.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026	1	22,682	0.890868795				962		962		962			152		0003
EUR/S 3355980.00 USD-L3000000.00EUR	CLO ReInv6m ACCUN 4A C XS2106570703	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2024	04/15/2025	1	3,355,980	0.893926662				(233,598)		(233,598)		(233,598)			9,000		0003
GBP/S 3793280.06 USD-L2906282.61GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	01/21/2025	1	3,793,280	0.766166105				(156,171)		(156,171)		(156,171)			4,549		0003
EUR/L 10885670.08 USD-S9922674.52EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/08/2024	12/16/2025	1	10,885,670	0.911535482				407,146		407,146		407,146			53,298		0003
EUR/L 122517.81 USD-S111679.33EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/08/2024	12/16/2025	1	122,518	0.911535474				4,582		4,582		4,582			600		0003
GBP/S 50874.25 USD-L40042.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2025	1	50,874	0.787091702				(829)		(829)		(829)			187		0003
EUR/L 29032.76 USD-S27534.60EUR	Hispania Hotel Portfolio - 7200391 .	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	02/18/2025	1	29,033	0.948397603				459		459		459			53		0003
EUR/S 15388.04 USD-L14507.51EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	15,388	0.942778288				(304)		(304)		(304)			38		0003
GBP/L 3182114.45 USD-S2497062.96GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	03/27/2025	1	3,182,114	0.784718149				58,623		58,623		58,623			7,723		0003
EUR/L 218431.29 USD-S205751.25EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	07/09/2025	1	218,431	0.941949526				3,269		3,269		3,269			788		0003
EUR/L 2447650.00 USD-S2000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	2,447,650	0.817110289				375,258		375,258		182,054			2,481		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,457,172	0.813943835				371,953		371,953		180,249			6,590		0003
EUR/L 3717741.30 USD-S3010000.00EUR	CLO ReInv6m CORDA 4A CRRR XS2298980942	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025	1	3,717,741	0.809631375				549,766		549,766		263,071			14,659		0003
EUR/L 18450000.00 USD-S15000000.00EUR	CLO ReInv6m RRME 2A BR XS2342229452	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	08/09/2021	01/15/2026	1	18,450,000	0.81300813				2,480,914		2,480,914		1,242,935			94,126		0003
EUR/L 11418557.76 USD-S9273578.95EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	11,418,558	0.81214976				1,703,891		1,703,891		823,700			38,618		0003
BRL/S 1008717.78 USD-L6666817.55BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/17/2028	1	1,008,718	6.609199998				(176,293)		(176,293)		(262,087)			9,156		0003
BRL/S 820378.69 USD-L5951191.12BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2029	1	820,379	7.254200033				(150,895)		(150,895)		(230,020)			8,979		0003
BRL/S 384951.22 USD-L3166724.18BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2031	1	384,951	8.226299893				(71,346)		(71,346)		(125,644)			5,016		0003
GBP/L 266371.61 USD-S211523.55GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2024	10/28/2025	1	266,372	0.794091945				2,175		2,175		2,175			1,209		0003
GBP/L 604850.81 USD-S478352.80GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	604,851	0.790860807				6,727		6,727		6,727			1,839		0003
EUR/L 1287725.67 USD-S1168376.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	04/16/2025	1	1,287,726	0.907317519				71,620		71,620		71,620			3,470		0003
EUR/L 1225586.96 USD-S1094127.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	04/16/2026	1	1,225,587	0.892737583				61,920		61,920		61,920			6,961		0003
GBP/L 47843.18 USD-S37639.20GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	1	47,843	0.786720281				737		737		737			50		0003
GBP/L 190165.64 USD-S149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	1	190,166	0.786905931				3,282		3,282		3,282			892		0003
EUR/S 2031230.00 USD-L1774000.00EUR	CLO ReInv6m ALME 5A C1R XS1852482758	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	02/23/2024	07/15/2027	1	2,031,230	0.873362445				(87,171)		(87,171)		(87,171)			16,177		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 201892.83 USD-S183023.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	1	201,893	0.906536156				10,416		10,416		10,416			742		0003
EUR/L 78897.39 USD-S71085.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025	1	78,897	0.900982149				3,830		3,830		3,830			386		0003
EUR/S 1501046.80 USD-L1350518.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/16/2024	04/16/2025	1	1,501,047	0.89971749				(95,358)		(95,358)		(95,358)			4,045		0003
GBP/L 6060773.72 USD-S4665004.40GBP	Patrizia London - 7200445	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/26/2022	10/28/2025	1	6,060,774	0.769704433				227,033		227,033		102,430			27,519		0003
GBP/L 456737.43 USD-S375310.14GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/24/2023	10/28/2025	1	456,737	0.821719691				(12,032)		(12,032)		10,510			2,074		0003
BRL/S 1064858.39 USD-L6205142.82BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2026	1	1,064,858	5.827200009				(156,529)		(156,529)		(243,993)			6,042		0003
BRL/S 1039389.00 USD-L6654480.19BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2027	1	1,039,389	6.402299995				(176,442)		(176,442)		(262,985)			8,679		0003
BRL/S 1037490.34 USD-L7292934.59BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/16/2029	1	1,037,490	7.029399994				(188,628)		(188,628)		(285,582)			10,748		0003
BRL/S 412331.23 USD-L3287558.14BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2031	1	412,331	7.973100024				(75,939)		(75,939)		(123,402)			5,171		0003
GBP/L 230029.36 USD-S181011.45GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/20/2023	10/28/2025	1	230,029	0.786905854				3,943		3,943		5,069			1,044		0003
GBP/L 40880.03 USD-S32330.41GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	40,880	0.790860721				455		455		455			124		0003
GBP/L 83016.58 USD-S65654.56GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	83,017	0.790860814				923		923		923			252		0003
EUR/L 630239.59 USD-S567911.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	09/16/2025	1	630,240	0.901103848				33,835		33,835		33,835			2,654		0003
EUR/L 1256249.82 USD-S1108439.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/22/2024	01/15/2027	1	1,256,250	0.882339963				54,551		54,551		54,551			8,974		0003
GBP/L 210897.89 USD-S165891.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	210,898	0.786596395				3,329		3,329		3,329			370		0003
GBP/L 194941.63 USD-S153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	1	194,942	0.786101717				3,454		3,454		3,454			774		0003
GBP/L 75854.21 USD-S59603.10GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025	1	75,854	0.785758628				1,409		1,409		1,409			344		0003
GBP/L 105485.43 USD-S84291.00GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	04/19/2024	10/28/2025	1	105,485	0.799077181				204		204		204			479		0003
GBP/L 92736.40 USD-S72936.94GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025	1	92,736	0.786497427				1,637		1,637		1,637			421		0003
EUR/L 109125.16 USD-S99430.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	03/17/2025	1	109,125	0.911161734				5,805		5,805		5,805			249		0003
EUR/L 200155.84 USD-S182142.00EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	1	200,156	0.910000927				10,573		10,573		10,573			539		0003
EUR/L 130794.68 USD-S117695.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026	1	130,795	0.899846997				6,276		6,276		6,276			668		0003
BRL/L 891683.55 USD-S6374467.33BRL	Celse	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/16/2028	1	891,684	7.148799964				129,782		129,782		250,647			8,685		0003
BRL/L 985545.02 USD-S7292934.59BRL	Celse	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	04/16/2029	1	985,545	7.399899996				144,904		144,904		285,067			10,210		0003
EUR/L 6642185.50 USD-S5350000.00EUR	CLO ReInv6m AVOCA 13A DRR XS2326455800	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/20/2021	01/15/2026	1	6,642,186	0.805457782				943,940		943,940		445,547			33,886		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,457,172	0.813943835				371,953		371,953		180,249			6,590		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO ReInv6m VOYE 3A D XS2125181821	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,457,172	0.813943835				371,953		371,953		180,249			6,590		0003
EUR/L 9822371.33 USD-S7952500.00EUR	CLO ReInv6m CORDA 4A DRRR XS2298981320	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025	1	9,822,371	0.809631374				1,452,496		1,452,496		695,042			38,730		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 10217212.50 USD-S8250000.00EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	10,217,213	0.807460939				1,492,700		1,492,700		708,099			45,379		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	9,907,600	0.807460939				1,447,467		1,447,467		686,641			44,004		0003
EUR/L 5904250.00 USD-S4750000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/09/2021	01/15/2026	1	5,904,250	0.804505229				844,765		844,765		395,832			30,122		0003
EUR/L 3447987.45 USD-S2775000.00EUR	CLO ReInv6m RKFPK 1A C XS2360921600	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026	1	3,447,987	0.804817315				492,240		492,240		231,201			17,591		0003
EUR/L 115301.29 USD-S103409.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026	1	115,301	0.896860998				5,320		5,320		5,320			655		0003
EUR/L 104348.22 USD-S93267.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026	1	104,348	0.893814863				4,626		4,626		4,626			647		0003
EUR/L 72122.35 USD-S64040.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027	1	72,122	0.88794181				2,983		2,983		2,983			515		0003
EUR/S 1348737.76 USD-L1197536.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2026	1	1,348,738	0.887894449				(75,089)		(75,089)		(75,089)			7,661		0003
EUR/S 42325.40 USD-L37500.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	06/16/2026	1	42,325	0.886006511				(2,300)		(2,300)		(2,300)			255		0003
EUR/S 1332828.22 USD-L1172479.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/15/2027	1	1,332,828	0.879693161				(66,993)		(66,993)		(66,993)			9,521		0003
EUR/S 2230830.00 USD-L2000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	1	2,230,830	0.896527301				(149,242)		(149,242)		(149,242)			5,983		0003
EUR/S 3345816.30 USD-L3000000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	1	3,345,816	0.896642174				(223,435)		(223,435)		(223,435)			8,973		0003
EUR/S 3717017.50 USD-L3325000.00EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	1	3,717,018	0.894534395				(219,002)		(219,002)		(219,002)			16,509		0003
EUR/S 8931400.00 USD-L8000000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	1	8,931,400	0.895716237				(515,122)		(515,122)		(515,122)			39,668		0003
EUR/L 14104.50 USD-S12850.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/16/2025	11/07/2024	1	14,105	0.911078734				609		609		609			59		0003
EUR/L 28341.19 USD-S25694.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/16/2025	11/07/2024	1	28,341	0.906618247				1,207		1,207		1,207			139		0003
GBP/L 144641.59 USD-S113502.88GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	03/27/2025	1	144,642	0.784718144				2,665		2,665		2,665			351		0003
EUR/L 134053.63 USD-S128644.51EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/20/2024	02/18/2025	1	134,054	0.959649582				553		553		553			246		0003
EUR/L 6260500.00 USD-S5000000.00EUR	CLO ReInv6m CGMSE 2021-2A B XS2391834418	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/28/2021	10/15/2026	1	6,260,500	0.798658254				825,739		825,739		379,362			41,869		0003
EUR/L 13213200.00 USD-S10500000.00EUR	CLO ReInv6m ANCHE 5A D XS2390691421	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/28/2021	01/15/2027	1	13,213,200	0.794659886				1,725,620		1,725,620		775,670			94,386		0003
EUR/L 11095938.30 USD-S9984018.19EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026	1	11,095,938	0.899790349				403,298		403,298		738,935			68,289		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042	1	577,760	0.624258697				59,884		59,884		(5,530)			12,074		0003
EUR/S 1400123.78 USD-L1251160.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2025	1	1,400,124	0.893607135				(83,779)		(83,779)		(83,779)			6,229		0003
EUR/S 44815.02 USD-L39957.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	12/16/2025	1	44,815	0.891615133				(2,619)		(2,619)		(2,619)			219		0003
EUR/S 1345912.03 USD-L1191642.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2026	1	1,345,912	0.885378853				(71,807)		(71,807)		(71,807)			8,350		0003
EUR/S 443231.29 USD-L387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	08/16/2027	1	443,231	0.873469244				(18,248)		(18,248)		(18,248)			3,590		0003
EUR/S 2793930.00 USD-L2500000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	2,793,930	0.894796935				(191,945)		(191,945)		(191,945)			7,493		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 2233160.00 USD-L2000000.00EUR	CLO ReInv6m VOYE 3A D XS2125181821	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	1	2,233,160	0.895591897				(151,572)		(151,572)		(151,572)			5,989		0003
EUR/S 4121798.52 USD-L3700000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	1	4,121,799	0.897666391				(270,861)		(270,861)		(270,861)			11,054		0003
GBP/L 194907.19 USD-S154393.62GBP	Patrizia London - 7200445	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/20/2024	10/28/2025	1	194,907	0.792139171				2,067		2,067		2,067			885		0003
EUR/L 110747.22 USD-S105032.41EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	02/18/2025	1	110,747	0.948397711				1,750		1,750		1,750			203		0003
EUR/S 592488.48 USD-L563362.63EUR	Coupon Hedge ABS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/26/2024	01/16/2025	1	592,488	0.950841491				(8,633)		(8,633)		(8,633)			620		0003
EUR/L 2278390.18 USD-S2147886.93EUR	Coupon Hedge RML	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/06/2024	03/12/2025	1	2,278,390	0.94272129				47,095		47,095		47,095			5,024		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,228,586	0.813943835				185,976		185,976		90,125			3,295		0003
EUR/L 2457172.00 USD-S2000000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,457,172	0.813943835				371,953		371,953		180,249			6,590		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026	1	6,284,500	0.795608243				846,238		846,238		379,475			42,190		0003
GBP/L 277073.66 USD-S198029.99GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027	1	277,074	0.714719653				26,964		26,964		3,577			2,171		0003
GBP/L 365327.23 USD-S250429.96GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032	1	365,327	0.685494919				36,736		36,736		(5,174)			4,989		0003
GBP/L 2317408.00 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048	1	2,317,408	0.599808061				228,650		228,650		(2,479)			55,748		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041	1	556,563	0.630636317				57,640		57,640		(6,038)			11,294		0003
GBP/L 96503.32 USD-S70911.40GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025	1	96,503	0.73480788				7,712		7,712		1,707			326		0003
EUR/L 946727.61 USD-S863121.36EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026	1	946,728	0.911689224				23,098		23,098		63,485			5,827		0003
EUR/L 835660.35 USD-S748236.41EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025	1	835,660	0.895383405				58,998		58,998		64,241			1,622		0003
EUR/L 650583.63 USD-S559449.33EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026	1	650,584	0.859919162				49,694		49,694		42,318			4,004		0003
EUR/L 79997.69 USD-S69602.55EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026	1	79,998	0.870056998				5,296		5,296		5,235			492		0003
EUR/L 89818.70 USD-S79271.61EUR	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	89,819	0.882573562				4,817		4,817		5,921			553		0003
EUR/L 181659.27 USD-S160327.67EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	181,659	0.882573568				9,743		9,743		11,976			1,118		0003
EUR/L 100113.26 USD-S90978.02EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026	1	100,113	0.908750949				2,738		2,738		6,702			616		0003
EUR/L 103009.99 USD-S91240.03EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026	1	103,010	0.885739626				5,197		5,197		6,804			634		0003
EUR/L 207279.96 USD-S188891.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2025	1	207,280	0.911286262				11,517		11,517		11,517			217		0003
EUR/L 189308.60 USD-S170356.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025	1	189,309	0.899887485				10,077		10,077		10,077			842		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 189148.38 USD-S169525.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	01/16/2026	1	189,148	0.896258112				9,794		9,794		9,794			966		0003
EUR/L 2855630.69 USD-S2529905.37EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026	1	2,855,631	0.885935769				152,065		152,065		152,065			17,575		0003
EUR/L 274955.66 USD-S242743.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027	1	274,956	0.882846274				10,501		10,501		10,501			2,081		0003
EUR/L 152291.07 USD-S138057.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	1	152,291	0.906536083				7,857		7,857		7,857			559		0003
EUR/L 122132.55 USD-S108804.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026	1	122,133	0.89086865				5,178		5,178		5,178			817		0003
SEK/S 307734.52 USD-L3097255.64SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/17/2025	1	307,735	10.06470005				(26,416)		(26,416)		(26,416)			702		0003
SEK/S 294841.67 USD-L2954844.24SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	06/16/2025	1	294,842	10.02179997				(25,075)		(25,075)		(25,075)			997		0003
EUR/L 6498450.00 USD-S5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724 .	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	6,498,450	0.807884957				708,487		708,487		365,018			50,908		0003
GBP/S 56134.92 USD-L41664.75GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/23/2021	10/28/2025	1	56,135	0.74222516				(3,964)		(3,964)		(983)			255		0003
EUR/S 12939777.06 USD-L10881992.31EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	12,939,777	0.840972164				(1,549,087)		(1,549,087)		(947,360)			43,763		0003
EUR/L 12145100.00 USD-S11000000.00EUR	CLO TERM ARESE 11A DR XS2333702749	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2022	01/30/2026	1	12,145,100	0.905715062				482,136		482,136		857,061			63,172		0003
EUR/S 5821987.50 USD-L5250000.00EUR	CLO ReInv6m AQUE 2021-6A PTC XS2408966724 .	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/06/2023	06/15/2027	1	5,821,988	0.901753911				(95,860)		(95,860)		(349,165)			45,609		0003
EUR/L 146796.41 USD-S127405.32EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/18/2023	06/02/2025	1	146,796	0.867904876				13,843		13,843		10,848			475		0003
BRL/S 1115524.90 USD-L6154016.24BRL	Celse	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2025	1	1,115,525	5.516700022				(138,081)		(138,081)		(228,396)			2,992		0003
BRL/S 1034577.35 USD-L5860466.86BRL	Celse	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2025	1	1,034,577	5.664600003				(144,739)		(144,739)		(233,142)			4,595		0003
BRL/S 941997.39 USD-L7046988.31BRL	Celse	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2030	1	941,997	7.480900037				(174,202)		(174,202)		(266,558)			10,833		0003
GBP/L 26202.77 USD-S21289.22GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/11/2023	10/28/2025	1	26,203	0.812479749				(388)		(388)		596			119		0003
EUR/L 1221112.15 USD-S1098863.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	10/16/2025	1	1,221,112	0.899887508				64,999		64,999		64,999			5,433		0003
GBP/L 176767.86 USD-S138896.88GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025	1	176,768	0.785758678				3,283		3,283		3,283			803		0003
EUR/L 37325425.30 USD-S33800077.24EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	05/24/2024	06/02/2025	1	37,325,425	0.905551028				2,053,451		2,053,451		2,053,451			120,830		0003
EUR/L 194025.65 USD-S177273.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	1	194,026	0.913659251				10,304		10,304		10,304			203		0003
EUR/L 112530.06 USD-S102142.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	1	112,530	0.907688132				5,858		5,858		5,858			381		0003
EUR/L 168623.27 USD-S152297.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025	1	168,623	0.903179199				8,392		8,392		8,392			750		0003
EUR/L 67656.18 USD-S60743.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	03/16/2026	1	67,656	0.89782722				3,169		3,169		3,169			371		0003
EUR/L 62035.32 USD-S55507.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2026	1	62,035	0.894774622				2,790		2,790		2,790			374		0003
EUR/L 64456.54 USD-S57026.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027	1	64,457	0.88472093				2,342		2,342		2,342			488		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046	1	640,081	0.608050591				63,398		63,398		(2,402)			14,829		0003
SEK/S 224334.08 USD-L2254467.80SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026	1	224,334	10.04960013				(14,419)		(14,419)		(20,500)			1,313		0003
EUR/L 59668.94 USD-S52825.41EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026	1	59,669	0.885308336				3,036		3,036		3,940			367		0003
GBP/L 1064146.64 USD-S863121.36GBP	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026	1	1,064,147	0.811092501				(12,221)		(12,221)		16,613			6,549		0003
EUR/L 92241.43 USD-S80778.90EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026	1	92,241	0.875733388				5,581		5,581		6,057			568		0003
EUR/L 50600.11 USD-S44312.21EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026	1	50,600	0.875733472				3,062		3,062		3,322			311		0003
EUR/L 17873.26 USD-S15885.79EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026	1	17,873	0.888802043				897		897		897			110		0003
EUR/L 13485.26 USD-S11985.73EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026	1	13,485	0.888802292				677		677		677			83		0003
EUR/L 198323.38 USD-S179942.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025	1	198,323	0.907317483				11,030		11,030		11,030			534		0003
EUR/L 191703.25 USD-S170471.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026	1	191,703	0.889244549				9,435		9,435		9,435			1,189		0003
EUR/L 36020.49 USD-S31985.52EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026	1	36,020	0.887981257				1,839		1,839		1,839			222		0003
SEK/L 230314.87 USD-S2323439.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2025	1	230,315	10.08810013				17,078		17,078		17,078			970		0003
EUR/L 219700.49 USD-S195890.05EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026	1	219,700	0.891623182				10,364		10,364		10,364			1,352		0003
SEK/S 673271.10 USD-L7014676.90SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026	1	673,271	10.41879995				(21,403)		(21,403)		(21,403)			3,940		0003
EUR/L 5207137.18 USD-S4584352.85EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027	1	5,207,137	0.880397941				189,794		189,794		189,794			41,267		0003
EUR/S 5121639.00 USD-L4584352.85EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026	1	5,121,639	0.895094881				(222,602)		(222,602)		(222,602)			31,521		0003
EUR/L 83488.97 USD-S75885.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2025	1	83,489	0.908925574				4,099		4,099		4,099			307		0003
EUR/L 76070.99 USD-S67993.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026	1	76,071	0.893814843				3,372		3,372		3,372			472		0003
SEK/S 232809.57 USD-L2323439.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	09/16/2025	1	232,810	9.979999834				(19,573)		(19,573)		(19,573)			981		0003
EUR/L 211176.22 USD-S188735.57EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	12/17/2025	1	211,176	0.893734957				11,856		11,856		11,856			1,035		0003
EUR/L 211384.89 USD-S187514.32EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026	1	211,385	0.887075325				11,232		11,232		11,232			1,277		0003
EUR/L 214016.65 USD-S189127.48EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026	1	214,017	0.883704516				11,062		11,062		11,062			1,400		0003
GBP/S 2856680.51 USD-L2222933.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2024	06/16/2025	1	2,856,681	0.778152587				(77,867)		(77,867)		(77,867)			9,661		0003
EUR/L 94252.83 USD-S86981.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2025	1	94,253	0.922849744				4,108		4,108		4,108			99		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 98322.91 USD-S89433.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025	1	98,323	0.909587094				4,230		4,230		4,230			437		0003
EUR/L 118339.62 USD-S106602.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026	1	118,340	0.900819776				4,962		4,962		4,962			672		0003
EUR/L 108051.38 USD-S96037.13EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027	1	108,051	0.888809842				4,368		4,368		4,368			772		0003
EUR/L 509627.58 USD-S447394.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027	1	509,628	0.877886044				17,221		17,221		17,221			4,255		0003
GBP/L 82796.60 USD-S64801.28GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S60X2D1J857QP30	03/15/2024	09/15/2025	1	82,797	0.782656293				1,837		1,837		1,837			348		0003
GBP/L 328482.22 USD-S256887.64GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027	1	328,482	0.782044276				6,956		6,956		6,956			2,573		0003
GBP/L 326943.65 USD-S255944.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028	1	326,944	0.782840162				5,866		5,866		5,866			3,040		0003
GBP/L 17570.28 USD-S13822.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	1	17,570	0.78672053				271		271		271			18		0003
GBP/L 16596.02 USD-S13052.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	1	16,596	0.786472901				276		276		276			51		0003
GBP/L 16763.48 USD-S13195.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	1	16,763	0.787153383				260		260		260			45		0003
GBP/L 16581.67 USD-S13052.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	1	16,582	0.787153526				261		261		261			51		0003
GBP/L 15810.33 USD-S12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	1	15,810	0.786905776				273		273		273			74		0003
EUR/L 439336.57 USD-S387148.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2027	1	439,337	0.881212552				14,745		14,745		14,745			3,559		0003
EUR/S 363107.16 USD-L320341.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027	1	363,107	0.882223198				(12,397)		(12,397)		(12,397)			2,893		0003
EUR/S 42912.64 USD-L38654.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/17/2025	1	42,913	0.900771195				(2,746)		(2,746)		(2,746)			98		0003
EUR/S 1454005.70 USD-L1303736.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2025	1	1,454,006	0.896651904				(90,052)		(90,052)		(90,052)			5,341		0003
EUR/S 45926.89 USD-L40818.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	03/16/2026	1	45,927	0.888762335				(2,593)		(2,593)		(2,593)			252		0003
EUR/S 2230581.60 USD-L2000000.00EUR	CLO Reinv6m VOYE 3A B2 XS2125181235	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/30/2024	04/15/2025	1	2,230,582	0.89662714				(148,994)		(148,994)		(148,994)			5,982		0003
GBP/L 110260.54 USD-S84445.54GBP	Patrizia London - 7200445	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/03/2024	10/28/2025	1	110,261	0.765872723				4,786		4,786		4,786			501		0003
EUR/S 8663725.00 USD-L7750000.00EUR	CLO Reinv6m AVOCA 22A C XS2296333250	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	1	8,663,725	0.894534395				(510,456)		(510,456)		(510,456)			38,479		0003
EUR/L 7489309.15 USD-S6819249.68EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	7,489,309	0.910531204				422,287		422,287		422,287			7,591		0003
EUR/S 32044.07 USD-L30210.45EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	32,044	0.94277818				(632)		(632)		(632)			78		0003
EUR/L 13912129.91 USD-S13096155.60EUR	Irish RPL UPB	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	1	13,912,130	0.941347995				301,347		301,347		301,347			32,362		0003
EUR/L 3671475.00 USD-S3000000.00EUR	CLO Reinv6m ARESE 13A DN XS2084075386	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	3,671,475	0.817110289				562,887		562,887		273,081			3,721		0003
EUR/L 3059562.50 USD-S2500000.00EUR	CLO Reinv6m JUBIL 2019-23A C XS2075330337	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	3,059,563	0.817110289				469,072		469,072		227,567			3,101		0003
EUR/L 1965737.60 USD-S1600000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,965,738	0.813943835				297,562		297,562		144,199			5,272		0003
EUR/L 2470260.00 USD-S2000000.00EUR	CLO Reinv6m CORDA 4A CRRR XS2298980942	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	08/15/2025	1	2,470,260	0.809631375				365,293		365,293		174,798			9,740		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 20108800.00 USD-S16000000.00EUR	CLO ReInv6m RRME 9A B XS2388492923	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026	1	20,108,800	0.795671547				2,712,290		2,712,290		1,216,156			134,483		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025	1	191,605	0.725452501				17,510		17,510		3,441			648		0003
EUR/L 1895798.47 USD-S1831600.86EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	1,895,798	0.966136902				(57,399)		(57,399)		131,135			11,668		0003
BRL/L 1031062.91 USD-S6205142.82BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2026	1	1,031,063	6.018200015				124,476		124,476		242,849			5,850		0003
BRL/L 998916.22 USD-S6654480.19BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2027	1	998,916	6.661700007				140,273		140,273		262,150			8,341		0003
BRL/L 413372.82 USD-S3408754.97BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2030	1	413,373	8.246200053				59,120		59,120		125,284			4,974		0003
BRL/L 357220.52 USD-S3166724.18BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2031	1	357,221	8.864899978				50,244		50,244		125,756			4,655		0003
EUR/L 88408.85 USD-S78810.52EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027	1	88,409	0.891432475				2,262		2,262		2,262			701		0003
EUR/S 2744177.50 USD-L2500000.00EUR	CLO ReInv6m JUBIL 2019-23A C XS2075330037	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	1	2,744,178	0.911019786				(153,342)		(153,342)		(153,342)			2,781		0003
EUR/L 121762.95 USD-S107726.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027	1	121,763	0.884720927				4,424		4,424		4,424			921		0003
EUR/S 23039.53 USD-L20517.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026	1	23,040	0.890551153				(1,332)		(1,332)		(1,332)			118		0003
EUR/S 1788115.20 USD-L1600000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	1,788,115	0.894796935				(122,845)		(122,845)		(122,845)			4,795		0003
EUR/L 214696.52 USD-S192656.60EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2025	1	214,697	0.897343841				12,362		12,362		12,362			906		0003
GBP/S 22776138.86 USD-L17620066.81GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/04/2024	02/17/2026	1	22,776,139	0.773619573				(779,142)		(779,142)		(779,142)			121,137		0003
EUR/L 104799.17 USD-S93545.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026	1	104,799	0.892618043				4,246		4,246		4,246			701		0003
GBP/S 6718083.33 USD-L5277777.77GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025	1	6,718,083	0.785607667				(120,512)		(120,512)		(120,512)			22,721		0003
EUR/L 90538.99 USD-S85358.18EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	90,539	0.942778133				1,787		1,787		1,787			221		0003
EUR/L 18078076.21 USD-S17017760.80EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	1	18,078,076	0.941347995				391,584		391,584		391,584			42,052		0003
EUR/L 177163.07 USD-S159885.81EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027	1	177,163	0.902478208				1,183		1,183		1,183			1,524		0003
GBP/L 249906.46 USD-S195041.33GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026	1	249,906	0.780457336				6,477		6,477		6,477			1,507		0003
EUR/L 6284500.00 USD-S5000000.00EUR	CLO ReInv6m AQUE 2020-5A CR XS2389542239	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026	1	6,284,500	0.795608243				846,238		846,238		379,475			42,190		0003
GBP/L 3464010.00 USD-S3000000.00GBP	LVMC 2021-FL1 B - 50136439	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/28/2022	05/15/2026	1	3,464,010	0.866048308				(264,726)		(264,726)		52,116			20,272		0003
GBP/L 16777.99 USD-S13195.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	1	16,778	0.786472635				275		275		275			45		0003
GBP/L 16442.15 USD-S12930.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025	1	16,442	0.786411145				278		278		278			56		0003
GBP/L 27960.51 USD-S22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2025	1	27,961	0.78690589				487		487		487			137		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 190095.43 USD-S148837.64GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	05/16/2025	1	190,095	0.782962747				3,993		3,993		3,993			580		0003
GBP/L 5828996.29 USD-S4506723.59GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	1	5,828,996	0.773156023				195,908		195,908		195,908			20,524		0003
EUR/L 1223825.00 USD-S1000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	1,223,825	0.817110289				187,629		187,629		91,027			1,240		0003
EUR/S 1115272.10 USD-L1000000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	1	1,115,272	0.896642174				(74,478)		(74,478)		(74,478)			2,991		0003
EUR/L 3071322.70 USD-S2796535.16EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	3,071,323	0.910531205				173,178		173,178		173,178			3,113		0003
EUR/L 3723300.00 USD-S3000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026	1	3,723,300	0.805736846				457,943		457,943		224,436			25,503		0003
EUR/L 2314356.00 USD-S2200000.00EUR	Dutch Property Finance 2020-1 - Class C-50137201	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/27/2022	01/28/2025	1	2,314,356	0.950588414				33,212		33,212		188,383			3,205		0003
EUR/L 5881720.00 USD-S5200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/23/2023	01/19/2027	1	5,881,720	0.884095129				243,914		243,914		333,350			42,128		0003
EUR/S 3587200.00 USD-L3200000.00EUR	CLO ReInv6m CIFCE 4A D XS2354690062	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/16/2023	01/19/2027	1	3,587,200	0.89206066				(120,358)		(120,358)		(237,149)			25,693		0003
GBP/L 468153.83 USD-S378023.56GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/30/2023	02/18/2025	1	468,154	0.807477235				(4,830)		(4,830)		9,200			858		0003
EUR/L 239068.48 USD-S208393.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027	1	239,068	0.871687602				11,024		11,024		11,024			1,873		0003
EUR/L 28665.19 USD-S24605.31EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028	1	28,665	0.858368983				1,181		1,181		1,181			267		0003
GBP/L 288007.43 USD-S225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026	1	288,007	0.783085353				6,519		6,519		6,519			1,737		0003
GBP/L 273224.41 USD-S211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029	1	273,224	0.775554534				6,280		6,280		6,280			2,884		0003
GBP/L 277966.22 USD-S214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030	1	277,966	0.77077229				7,030		7,030		7,030			3,248		0003
GBP/L 282404.17 USD-S216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031	1	282,404	0.767695392				7,318		7,318		7,318			3,589		0003
EUR/S 452770.00 USD-L400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027	1	452,770	0.883450759				(19,066)		(19,066)		(19,066)			3,243		0003
EUR/L 55026.49 USD-S50487.65EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	10/16/2025	1	55,026	0.917515364				1,908		1,908		1,908			245		0003
GBP/S 70860.75 USD-L55157.43GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	03/14/2025	1	70,861	0.778391846				(1,859)		(1,859)		(1,859)			158		0003
GBP/S 279516.54 USD-L218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027	1	279,517	0.782044275				(5,919)		(5,919)		(5,919)			2,190		0003
EUR/L 3071465.00 USD-S2500000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	3,071,465	0.813943835				464,941		464,941		225,311			8,237		0003
EUR/L 1649358.31 USD-S1348396.26EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	1,649,358	0.817527794				237,039		237,039		119,311			5,578		0003
EUR/L 311760.50 USD-S260017.10EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025	1	311,761	0.834028365				39,539		39,539		22,744			1,054		0003
EUR/L 15555400.00 USD-S14000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027	1	15,555,400	0.900009				229,321		229,321		910,773			126,464		0003
GBP/L 704872.46 USD-S576299.94GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/12/2023	10/28/2025	1	704,872	0.817594633				(14,322)		(14,322)		11,161			3,200		0003
EUR/L 614065.27 USD-S563362.63EUR	Coupon Hedge ABS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/05/2024	01/16/2025	1	614,065	0.917431188				30,209		30,209		30,209			643		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 15967000.00 USD-L14000000.00EUR	CLO ReInv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027	1	15,967,000	0.876808417				(599,285)		(599,285)		(599,285)			129,811		0003
GBP/L 5459436.37 USD-S4317654.28GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	5,459,436	0.790860812				60,714		60,714		60,714			16,601		0003
GBP/L 116861.17 USD-S92420.92GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	116,861	0.790860814				1,300		1,300		1,300			355		0003
EUR/L 1262552.38 USD-S1109789.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027	1	1,262,552	0.879004965				53,015		53,015		53,015			9,554		0003
GBP/L 215843.15 USD-S169754.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	1	215,843	0.786472677				3,586		3,586		3,586			659		0003
GBP/L 190315.29 USD-S149642.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	1	190,315	0.786287166				3,432		3,432		3,432			892		0003
GBP/L 215656.42 USD-S169754.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	1	215,656	0.787153659				3,400		3,400		3,400			658		0003
GBP/L 17339.03 USD-S13587.03GBP	iQ Pool I 7200427	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	06/03/2024	05/15/2025	1	17,339	0.783609579				350		350		350			53		0003
EUR/S 1562121.76 USD-L1410544.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/16/2025	1	1,562,122	0.902967148				(100,266)		(100,266)		(100,266)			1,635		0003
EUR/S 45130.92 USD-L40372.60EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	09/16/2025	1	45,131	0.894566297				(2,733)		(2,733)		(2,733)			190		0003
EUR/S 1339249.58 USD-L1181767.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	10/16/2026	1	1,339,250	0.882410036				(68,958)		(68,958)		(68,958)			8,963		0003
EUR/S 1331437.53 USD-L1164088.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	07/16/2027	1	1,331,438	0.874309296				(55,830)		(55,830)		(55,830)			10,609		0003
EUR/L 521416.30 USD-S465883.04EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025	1	521,416	0.893495351				37,834		37,834		39,999			1,012		0003
EUR/L 89551.23 USD-S80858.90EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026	1	89,551	0.902934555				2,972		2,972		5,975			551		0003
EUR/L 20737.13 USD-S18785.33EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026	1	20,737	0.905878972				627		627		1,386			128		0003
EUR/L 191859.48 USD-S173369.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025	1	191,859	0.903628062				10,482		10,482		10,482			705		0003
EUR/L 190093.20 USD-S169703.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026	1	190,093	0.892737562				9,604		9,604		9,604			1,080		0003
GBP/L 354998.09 USD-S279240.22GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	354,998	0.786596401				5,603		5,603		5,603			623		0003
GBP/L 354663.00 USD-S279240.22GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	354,663	0.787339587				5,268		5,268		5,268			623		0003
SEK/L 304974.07 USD-S3097255.64SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	03/17/2025	1	304,974	10.15579993				23,655		23,655		23,655			696		0003
SEK/L 39429.25 USD-S393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026	1	39,429	9.990298826				2,818		2,818		2,818			231		0003
EUR/L 131312.63 USD-S118004.55EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026	1	131,313	0.898653465				5,208		5,208		5,208			808		0003
EUR/L 81102.86 USD-S73409.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025	1	81,103	0.9051412				3,869		3,869		3,869			361		0003
EUR/L 276006.85 USD-S245688.84EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026	1	276,007	0.890154864				11,914		11,914		11,914			1,847		0003
EUR/L 84012.55 USD-S74822.46EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026	1	84,013	0.89061051				4,054		4,054		4,054			517		0003
EUR/L 157499.09 USD-S143324.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	1	157,499	0.91000094				8,320		8,320		8,320			424		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 121608.70 USD-S107981.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027	1	121,609	0.887941734				5,030		5,030		5,030			869		0003
EUR/S 22940.95 USD-L20637.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2025	1	22,941	0.899604419				(1,460)		(1,460)		(1,460)			62		0003
EUR/S 24450.66 USD-L21920.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2025	1	24,451	0.896539398				(1,517)		(1,517)		(1,517)			90		0003
EUR/S 23028.14 USD-L20442.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2026	1	23,028	0.887705216				(1,287)		(1,287)		(1,287)			131		0003
GBP/L 206583.99 USD-S161798.23GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	02/14/2025	1	206,584	0.783207982				4,136		4,136		4,136			363		0003
GBP/L 336646.27 USD-S263622.76GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026	1	336,646	0.783085344				7,620		7,620		7,620			2,030		0003
EUR/S 2271400.00 USD-L2000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026	1	2,271,400	0.88051422				(113,829)		(113,829)		(113,829)			15,191		0003
EUR/L 808207.09 USD-S735897.78EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	808,207	0.910531211				45,571		45,571		45,571			819		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO Reinv6m AVOCA 26A C XS2437855534	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027	1	6,025,360	0.829825936				546,484		546,484		351,174			45,567		0003
EUR/S 1097671.00 USD-L1000000.00EUR	CLO Reinv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	Societe Generale SA ... O2RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	1	1,097,671	0.911019786				(61,337)		(61,337)		(61,337)			1,113		0003
EUR/S 1226799.31 USD-L1100000.00EUR	CLO Reinv6m AVOCA?21A?D XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	1	1,226,799	0.896642174				(81,926)		(81,926)		(81,926)			3,290		0003
EUR/S 63322.37 USD-L59472.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	63,322	0.939194158				(1,615)		(1,615)		(1,615)			111		0003
EUR/L 3396600.00 USD-S2700000.00EUR	CLO Reinv6m AVDPK 1A DR XS2373315592	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/09/2021	09/21/2026	1	3,396,600	0.79491256				465,540		465,540		206,949			22,294		0003
EUR/L 103920.17 USD-S86672.37EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2021	06/16/2025	1	103,920	0.83402837				13,180		13,180		7,581			351		0003
EUR/L 5318040.00 USD-S5200000.00EUR	Dommi 2020-1 Class B RMBS Oct 2022 - 50135710	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/07/2022	04/15/2025	1	5,318,040	0.977803853				(90,283)		(90,283)		422,437			14,262		0003
GBP/L 2798605.20 USD-S2289682.84GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025	1	2,798,605	0.818151428				(65,608)		(65,608)		41,667			5,127		0003
EUR/L 104646.18 USD-S94818.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025	1	104,646	0.906084388				5,791		5,791		5,791			319		0003
GBP/L 97336.97 USD-S76637.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	97,337	0.787339589				1,446		1,446		1,446			171		0003
EUR/L 92794.37 USD-S84106.20EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	01/16/2025	1	92,794	0.906371798				5,629		5,629		5,629			97		0003
EUR/L 42354.32 USD-S38009.80EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025	1	42,354	0.897424395				2,516		2,516		2,516			167		0003
EUR/L 39119.41 USD-S34962.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025	1	39,119	0.893734849				2,270		2,270		2,270			183		0003
GBP/L 80552.85 USD-S63064.94GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/11/2025	1	80,553	0.782901412				1,714		1,714		1,714			268		0003
EUR/S 25168169.25 USD-L22500000.00EUR	CLO Reinv6m RRME 3A CN XS2060706848	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2025	1	25,168,169	0.893986359				(1,850,649)		(1,850,649)		(1,850,649)			25,510		0003
EUR/S 5476102.80 USD-L4900000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	5,476,103	0.894796935				(376,213)		(376,213)		(376,213)			14,686		0003
EUR/S 5019367.50 USD-L4500000.00EUR	CLO Reinv6m CIFCE 2A CN XS2125925011	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	1	5,019,368	0.896527301				(335,795)		(335,795)		(335,795)			13,461		0003
EUR/S 8930108.78 USD-L7952500.00EUR	CLO Reinv6m CORDA 4A DRRR XS2298981320	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/06/2024	08/15/2025	1	8,930,109	0.890526666				(594,970)		(594,970)		(594,970)			35,212		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 8931400.00 USD-L8000000.00EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	1	8,931,400	0.895716237				(515,122)		(515,122)		(515,122)			39,668		0003
GBP/L 761080.45 USD-S582969.37GBP	Patrizia London - 7200445	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/07/2024	10/28/2025	1	761,080	0.765976015				32,941		32,941		32,941			3,456		0003
EUR/S 648891.25 USD-L582696.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	06/16/2026	1	648,891	0.8979885				(26,955)		(26,955)		(26,955)			3,917		0003
EUR/L 3724590.00 USD-S3000000.00EUR	CLO ReInv6m PRVD 5A D XS2303836261	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/20/2021	02/17/2026	1	3,724,590	0.805457782				521,437		521,437		246,916			19,810		0003
EUR/L 5653523.52 USD-S5086390.93EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026	1	5,653,524	0.89968511				206,083		206,083		376,474			34,794		0003
GBP/L 333277.39 USD-S234413.50GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029	1	333,277	0.703358545				32,890		32,890		97			3,518		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030	1	344,378	0.698104637				33,963		33,963		(1,951)			4,025		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031	1	353,107	0.691180546				35,383		35,383		(3,705)			4,487		0003
GBP/L 437332.45 USD-S292100.22GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035	1	437,332	0.667913437				44,403		44,403		(7,813)			7,072		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036	1	456,698	0.655694704				48,945		48,945		(7,912)			7,732		0003
GBP/L 478033.03 USD-S309907.96GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037	1	478,033	0.648298215				51,854		51,854		(7,771)			8,438		0003
GBP/L 525463.18 USD-S332487.46GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039	1	525,463	0.632751204				58,100		58,100		(7,654)			9,992		0003
GBP/L 536201.42 USD-S341834.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040	1	536,201	0.637511161				55,227		55,227		(6,573)			10,543		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047	1	1,066,691	0.607422707				103,115		103,115		(1,740)			25,284		0003
SEK/L 212198.17 USD-S2129748.11SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025	1	212,198	10.0365998				18,105		18,105		18,105			645		0003
SEK/S 39873.47 USD-L393909.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026	1	39,873	9.878999495				(3,263)		(3,263)		(3,263)			234		0003
EUR/L 113332.42 USD-S99526.15EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026	1	113,332	0.878178989				6,974		6,974		6,974			697		0003
SEK/S 25517.57 USD-L251493.47SEK	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	05/15/2026	1	25,518	9.85569825				(2,146)		(2,146)		(2,146)			149		0003
EUR/L 109547.11 USD-S96970.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027	1	109,547	0.885190764				4,856		4,856		4,856			829		0003
EUR/L 881921.95 USD-S828296.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	881,922	0.939194222				22,497		22,497		22,497			1,548		0003
EUR/S 5564925.32 USD-L5094452.62EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026	1	5,564,925	0.9154575				(120,773)		(120,773)		(120,773)			34,249		0003
EUR/L 7698829.88 USD-S7257850.85EUR	Coupon Hedge RML	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/06/2024	03/12/2025	1	7,698,830	0.942721292				159,138		159,138		159,138			16,978		0003
EUR/L 16483608.04 USD-S15516811.38EUR	Irish RPL UPB	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	1	16,483,608	0.941347995				357,047		357,047		357,047			38,343		0003
GBP/L 86954.94 USD-S68093.14GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	03/14/2025	1	86,955	0.783085354				1,771		1,771		1,771			194		0003
GBP/L 76982.61 USD-S60241.50GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025	1	76,983	0.782533874				1,762		1,762		1,762			377		0003
GBP/L 25609.04 USD-S19989.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031	1	25,609	0.780579046				343		343		343			325		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 6871441.17 USD-S5951000.00GBP	LWMC 2021-FL2 B - 50136230	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/28/2022	05/15/2026	1	6,871,441	0.866048308				(525,129)		(525,129)		103,380			40,212		0003
GBP/L 17011.73 USD-S13380.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	1	17,012	0.78653435				273		273		273			39		0003
GBP/L 27982.51 USD-S22002.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025	1	27,983	0.78628722				509		509		509			137		0003
GBP/L 16013.86 USD-S12602.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025	1	16,014	0.786967664				269		269		269			67		0003
GBP/L 181520.29 USD-S142056.89GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	11/14/2025	1	181,520	0.782595103				4,107		4,107		4,107			847		0003
EUR/L 40870.14 USD-S38385.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	40,870	0.939194238				1,043		1,043		1,043			72		0003
GBP/L 288224.21 USD-S220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032	1	288,224	0.765169484				7,544		7,544		7,544			3,936		0003
EUR/L 54024.99 USD-S49829.35EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	1	54,025	0.922338903				1,894		1,894		1,894			198		0003
EUR/L 31316.70 USD-S26913.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029	1	31,317	0.859401853				759		759		759			331		0003
GBP/S 80988.00 USD-L63064.94GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	1	80,988	0.778694868				(2,150)		(2,150)		(2,150)			270		0003
GBP/S 270702.80 USD-L211900.43GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029	1	270,703	0.782778863				(4,171)		(4,171)		(4,171)			2,858		0003
GBP/S 288493.37 USD-L224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033	1	288,493	0.779666306				(3,469)		(3,469)		(3,469)			4,196		0003
GBP/S 692943.00 USD-L540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034	1	692,943	0.779301746				(7,594)		(7,594)		(7,594)			10,657		0003
EUR/S 8627482.50 USD-L7500000.00EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	04/18/2028	1	8,627,483	0.869315006				(286,956)		(286,956)		(286,956)			78,347		0003
EUR/L 6025360.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 26A D XS2437855708	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/24/2022	04/15/2027	1	6,025,360	0.829825936				546,484		546,484		351,174			45,567		0003
EUR/L 3806185.92 USD-S3091192.98EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/26/2021	06/16/2025	1	3,806,186	0.81214976				567,964		567,964		274,567			12,873		0003
EUR/S 4313259.02 USD-L3627330.77EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/28/2021	06/16/2025	1	4,313,259	0.840972164				(516,362)		(516,362)		(315,787)			14,588		0003
EUR/L 3289645.82 USD-S3138975.02EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025	1	3,289,646	0.954198474				32,190		32,190		269,342			6,027		0003
EUR/L 4954400.00 USD-S4400000.00EUR	CLO ReInv6m ACLO 6A DR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	01/23/2023	05/22/2026	1	4,954,400	0.888099467				252,001		252,001		327,678			29,196		0003
EUR/L 3497110.00 USD-S3100000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/23/2023	07/20/2026	1	3,497,110	0.886446237				171,413		171,413		224,731			21,774		0003
EUR/S 4471600.00 USD-L4000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/15/2026	1	4,471,600	0.894534395				(161,453)		(161,453)		(307,443)			29,905		0003
GBP/L 363750.00 USD-S300000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/18/2025	1	363,750	0.824742268				(11,611)		(11,611)		7,301			666		0003
EUR/L 25701.95 USD-S23032.48EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	09/15/2025	1	25,702	0.896137453				1,515		1,515		1,515			108		0003
EUR/L 28186.09 USD-S25224.70EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025	1	28,186	0.894934345				1,647		1,647		1,647			125		0003
GBP/L 708873.34 USD-S540011.69GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2034	1	708,873	0.761788686				18,461		18,461		18,461			10,902		0003
EUR/S 5576454.00 USD-L5000000.00EUR	CLO ReInv6m VOYE 3A DE XS2125181409	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/30/2024	04/15/2025	1	5,576,454	0.89662714				(372,485)		(372,485)		(372,485)			14,955		0003
EUR/L 5267868.36 USD-S4796558.52EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	5,267,868	0.910531204				297,030		297,030		297,030			5,339		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 43081.59 USD-S39942.14EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025	1	43,082	0.927127806				1,510		1,510		1,510			116		0003
EUR/L 120243.74 USD-S105062.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028	1	120,244	0.873743947				3,168		3,168		3,168			1,118		0003
GBP/S 78270.56 USD-L60977.38GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	1	78,271	0.779058946				(2,089)		(2,089)		(2,089)			329		0003
GBP/S 288977.23 USD-L225534.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026	1	288,977	0.780457339				(7,489)		(7,489)		(7,489)			1,743		0003
GBP/S 6227485.51 USD-L4974621.99GBP	Alban Gate- 7200375	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2024	01/02/2025	1	6,227,486	0.798817112				(838)		(838)		(838)			2,305		0003
EUR/L 414020.00 USD-S400000.00EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	414,020	0.966136902				(12,535)		(12,535)		28,638			2,548		0003
EUR/L 6732334.56 USD-S6000000.00EUR	CLO TERM AQUE 2019-3A CR XS2340857270	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/20/2022	05/31/2028	1	6,732,335	0.891221306				68,189		68,189		359,248			62,219		0003
EUR/L 5629000.00 USD-S5000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028	1	5,629,000	0.888257239				99,778		99,778		257,775			49,762		0003
EUR/L 175071.49 USD-S157483.85EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026	1	175,071	0.899540239				6,407		6,407		11,657			1,077		0003
EUR/S 1343345.47 USD-L1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	06/21/2023	02/24/2025	1	1,343,345	0.903802839				(83,101)		(83,101)		(104,241)			2,607		0003
EUR/L 29932.65 USD-S26236.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026	1	29,933	0.876501078				1,788		1,788		1,966			184		0003
EUR/L 263641.15 USD-S234108.38EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026	1	263,641	0.887981182				13,463		13,463		13,463			1,623		0003
SEK/L 291922.96 USD-S2954844.24SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	06/16/2025	1	291,923	10.12200013				22,156		22,156		22,156			987		0003
EUR/S 6131041.86 USD-L5486390.93EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026	1	6,131,042	0.894854587				(268,048)		(268,048)		(268,048)			37,733		0003
EUR/L 79184.08 USD-S71369.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026	1	79,184	0.901306929				3,677		3,677		3,677			405		0003
EUR/L 275270.41 USD-S244012.42EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027	1	275,270	0.88644624				10,830		10,830		10,830			1,966		0003
EUR/L 275130.71 USD-S241809.37EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2027	1	275,131	0.878889056				10,296		10,296		10,296			2,192		0003
EUR/L 105919.64 USD-S94159.16EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027	1	105,920	0.888967901				2,967		2,967		2,967			839		0003
EUR/L 164743.35 USD-S150519.28EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	1	164,743	0.913659216				8,749		8,749		8,749			172		0003
EUR/L 132841.45 USD-S119140.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026	1	132,841	0.896861032				6,129		6,129		6,129			755		0003
EUR/L 132785.37 USD-S118685.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026	1	132,785	0.893814808				5,887		5,887		5,887			824		0003
EUR/L 122334.67 USD-S107926.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027	1	122,335	0.882223249				4,177		4,177		4,177			975		0003
SEK/L 18076488.95 USD-S181426489.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025	1	18,076,489	10.0366				1,542,349		1,542,349		1,542,349			54,967		0003
GBP/L 2053344.11 USD-S1636724.16GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	1	2,053,344	0.797101739				7,331		7,331		42,829			6,945		0003
EUR/L 352160.34 USD-S308695.95EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	1	352,160	0.87657784				32,092		32,092		26,431			479		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 14675.65 USD-S12714.99EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026	1	14,676	0.866400466				1,089		1,089		984			84		0003
GBP/L 1466172.53 USD-S1185983.85GBP	Whiteleys October 2022 - 2380301	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025	1	1,466,173	0.808897879				(16,386)		(16,386)		31,034			4,959		0003
EUR/L 2809911.05 USD-S2529628.24EUR	East Road CML May 2022 - 50125419	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	10/31/2023	05/27/2026	1	2,809,911	0.90025207				107,739		107,739		190,049			16,640		0003
GBP/L 3449028.41 USD-S2737028.71GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2024	06/16/2025	1	3,449,028	0.793565139				27,561		27,561		27,561			11,665		0003
EUR/L 1303832.09 USD-S1162578.77EUR	East Road CML May 2022 - 50125419	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026	1	1,303,832	0.891662952				64,407		64,407		64,407			7,721		0003
EUR/L 3246810.84 USD-S2945888.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025	1	3,246,811	0.907317514				180,579		180,579		180,579			8,748		0003
EUR/L 674987.52 USD-S611595.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025	1	674,988	0.906084367				37,355		37,355		37,355			2,060		0003
EUR/L 3412768.67 USD-S3083873.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025	1	3,412,769	0.903628065				186,457		186,457		186,457			12,536		0003
GBP/L 1792883.36 USD-S1410275.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	1,792,883	0.786596402				28,296		28,296		28,296			3,148		0003
GBP/L 61443.98 USD-S48320.21GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025	1	61,444	0.786410809				1,041		1,041		1,041			208		0003
GBP/L 1365206.34 USD-S1073528.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	1	1,365,206	0.786348978				23,501		23,501		23,501			5,015		0003
GBP/L 60542.97 USD-S47585.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/16/2026	1	60,543	0.785978124				1,076		1,076		1,076			415		0003
GBP/L 61390.83 USD-S48320.21GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025	1	61,391	0.787091655				987		987		987			208		0003
GBP/L 696197.63 USD-S547928.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	1	696,198	0.78702974				11,530		11,530		11,530			2,763		0003
GBP/L 59399.07 USD-S46737.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2026	1	59,399	0.786843969				1,047		1,047		1,047			303		0003
GBP/L 268123.37 USD-S210971.26GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026	1	268,123	0.786843982				4,746		4,746		4,746			1,426		0003
GBP/L 61129.88 USD-S48095.89GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	03/16/2026	1	61,130	0.786782012				1,090		1,090		1,090			336		0003
EUR/S 1285670.14 USD-L1170642.78EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	1,285,670	0.910531204				(72,493)		(72,493)		(72,493)			1,303		0003
SEK/S 118026.87 USD-L1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/16/2026	1	118,027	9.902499744				(9,725)		(9,725)		(9,725)			648		0003
EUR/S 3354936.00 USD-L3000000.00EUR	CLO Reinv6m ARESE 13A DN XS2084075386	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	1	3,354,936	0.894204837				(245,933)		(245,933)		(245,933)			3,401		0003
EUR/S 1117572.00 USD-L1000000.00EUR	CLO Reinv6m PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	1,117,572	0.894796935				(76,778)		(76,778)		(76,778)			2,997		0003
EUR/L 16361.10 USD-S14452.62EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026	1	16,361	0.883352586				916		916		916			101		0003
EUR/L 258670.23 USD-S234006.00EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	03/19/2025	1	258,670	0.904649909				15,482		15,482		15,482			598		0003
EUR/L 98751.49 USD-S88550.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026	1	98,751	0.89670009				4,073		4,073		4,073			613		0003
EUR/L 340744.27 USD-S298348.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027	1	340,744	0.875580065				11,239		11,239		11,239			2,929		0003
EUR/L 5714574.87 USD-S5094452.62EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027	1	5,714,575	0.891484097				99,488		99,488		99,488			49,150		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 235153.42 USD-S218698.99EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026	1	235,153	0.930026831				1,442		1,442		1,442			1,447		0003
GBP/L 16277.98 USD-S12800.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	1	16,278	0.786348798				280		280		280			60		0003
GBP/L 16026.46 USD-S12602.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025	1	16,026	0.78634895				282		282		282			68		0003
GBP/L 16997.01 USD-S13380.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	1	16,997	0.787215516				259		259		259			39		0003
GBP/L 16263.90 USD-S12800.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025	1	16,264	0.787029556				266		266		266			60		0003
GBP/L 15899.80 USD-S12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025	1	15,900	0.786967761				270		270		270			71		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,228,586	0.813943835				185,976		185,976		90,125			3,295		0003
EUR/L 1351444.60 USD-S1100000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,351,445	0.813943835				204,574		204,574		99,137			3,624		0003
EUR/L 4013760.00 USD-S3200000.00EUR	CLO ReInv6m AVOCA 24A DR XS2344781336	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026	1	4,013,760	0.797257434				557,196		557,196		250,640			24,880		0003
EUR/L 2284800.00 USD-S2000000.00EUR	CLO ReInv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/18/2022	12/10/2026	1	2,284,800	0.87535014				119,453		119,453		143,018			15,922		0003
EUR/L 1860284.39 USD-S1666175.00EUR	CLO ARESE 7A BR XS1650058990	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/20/2023	01/15/2027	1	1,860,284	0.895656067				56,152		56,152		108,802			13,289		0003
EUR/L 447040.00 USD-S400000.00EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027	1	447,040	0.894774517				13,793		13,793		26,433			3,202		0003
GBP/L 4191079.50 USD-S3436057.42GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/24/2023	02/18/2025	1	4,191,080	0.819850213				(108,123)		(108,123)		83,621			7,678		0003
EUR/L 192903.28 USD-S172412.10EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	192,903	0.893774849				13,983		13,983		14,794			353		0003
GBP/L 13500.67 USD-S10835.21GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025	1	13,501	0.802568317				(56)		(56)		264			25		0003
GBP/L 97428.93 USD-S76637.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	97,429	0.786596445				1,538		1,538		1,538			171		0003
GBP/L 4606972.45 USD-S3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	1	4,606,972	0.786101721				81,637		81,637		81,637			18,285		0003
EUR/L 37926.30 USD-S34223.34EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025	1	37,926	0.902364322				2,307		2,307		2,307			102		0003
EUR/L 26764.62 USD-S24088.40EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/11/2025	1	26,765	0.900009042				1,615		1,615		1,615			89		0003
GBP/L 77910.80 USD-S60977.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025	1	77,911	0.78265632				1,729		1,729		1,729			328		0003
GBP/L 294678.90 USD-S224928.56GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033	1	294,679	0.763300528				7,866		7,866		7,866			4,286		0003
EUR/S 162030.39 USD-L147837.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	1	162,030	0.912408777				(8,636)		(8,636)		(8,636)			284		0003
EUR/L 247153.48 USD-S223749.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026	1	247,153	0.905305116				8,351		8,351		8,351			1,491		0003
GBP/S 274603.28 USD-L214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028	1	274,603	0.782840139				(4,927)		(4,927)		(4,927)			2,553		0003
GBP/S 277742.97 USD-L216800.38GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031	1	277,743	0.780579181				(3,723)		(3,723)		(3,723)			3,530		0003
GBP/L 48683.00 USD-S38900.00GBP	Alban Gate- 7200375	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/31/2024	02/04/2025	1	48,683	0.799046895				7		7		7			75		0003
EUR/L 3144470.00 USD-S2800000.00EUR	CLO ReInv6m ACLO 5A CR XS2310114553	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2023	01/20/2026	1	3,144,470	0.890452127				175,279		175,279		223,437			16,147		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 60670.48 USD-S47726.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2026	1	60,670	0.78665819				1,107		1,107		1,107			376		0003
GBP/L 60567.02 USD-S47641.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026	1	60,567	0.786596402				1,043		1,043		1,043			396		0003
GBP/L 1273816.42 USD-S1003366.90GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025	1	1,273,816	0.787685638				19,541		19,541		19,541			4,308		0003
SEK/L 613793.19 USD-S6151373.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026	1	613,793	10.02189998				43,786		43,786		43,786			3,370		0003
SEK/L 207522.34 USD-S2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026	1	207,522	9.990300177				14,833		14,833		14,833			1,218		0003
GBP/L 230254.35 USD-S180026.86GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/14/2024	01/11/2027	1	230,254	0.781860842				5,135		5,135		5,135			1,640		0003
EUR/L 69966.24 USD-S63317.86EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	02/14/2025	1	69,966	0.904977315				4,269		4,269		4,269			123		0003
EUR/L 119015.16 USD-S106653.97EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	09/15/2025	1	119,015	0.896137685				7,017		7,017		7,017			500		0003
EUR/L 28293.52 USD-S25286.91EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025	1	28,294	0.893735032				1,642		1,642		1,642			132		0003
EUR/L 127830.70 USD-S108083.79EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029	1	127,831	0.845522946				4,774		4,774		4,774			1,349		0003
EUR/L 131776.61 USD-S109749.82EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/17/2030	1	131,777	0.832847499				4,449		4,449		4,449			1,540		0003
EUR/L 136832.23 USD-S112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/16/2031	1	136,832	0.8210855				4,099		4,099		4,099			1,739		0003
GBP/L 168704.37 USD-S132130.62GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	02/14/2025	1	168,704	0.783208046				3,378		3,378		3,378			296		0003
GBP/L 454570.73 USD-S355967.68GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	03/14/2025	1	454,571	0.783085352				9,259		9,259		9,259			1,016		0003
GBP/L 168968.40 USD-S132254.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	08/15/2025	1	168,968	0.782717597				3,706		3,706		3,706			666		0003
GBP/L 1360568.01 USD-S1055194.67GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029	1	1,360,568	0.77555452				31,272		31,272		31,272			14,363		0003
GBP/L 878983.52 USD-S670928.57GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033	1	878,984	0.763300511				23,463		23,463		23,463			12,783		0003
AUD/L 329450.00 USD-S500000.00AUD	Sapphire 2024-1 C 50208083	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2024	07/14/2026	1	329,450	1.517680983				19,047		19,047		19,047			2,040		0003
AUD/L 7339.13 USD-S11175.77AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	01/16/2025	1	7,339	1.52276496				424		424		424			8		0003
AUD/L 7695.03 USD-S11696.35AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	04/15/2025	1	7,695	1.519987576				456		456		456			21		0003
EUR/L 3591337.94 USD-S3300197.79EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/26/2024	04/28/2025	1	3,591,338	0.918932678				154,051		154,051		154,051			10,210		0003
EUR/S 337071.19 USD-L308695.95EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	01/27/2025	1	337,071	0.915818258				(17,003)		(17,003)		(17,003)			458		0003
EUR/S 165577.66 USD-L149662.92EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	10/28/2025	1	165,578	0.903883531				(8,002)		(8,002)		(8,002)			752		0003
EUR/S 28005.53 USD-L25739.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	01/27/2025	1	28,006	0.919074911				(1,318)		(1,318)		(1,318)			38		0003
EUR/S 21101.12 USD-L19309.59EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	04/25/2025	1	21,101	0.915097872				(993)		(993)		(993)			59		0003
EUR/L 1162314.78 USD-S1047602.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2026	1	1,162,315	0.90130689				53,978		53,978		53,978			5,938		0003
EUR/L 382330.32 USD-S338435.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY ... PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027	1	382,330	0.885190743				14,881		14,881		14,881			2,789		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 3740887.99 USD-S2877327.27GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/15/2024	06/16/2025	1	3,740,888	0.76916221				144,038		144,038		144,038			12,652		0003
GBP/L 342255.52 USD-S263862.09GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	07/18/2024	01/11/2027	1	342,256	0.770950575				13,070		13,070		13,070			2,438		0003
EUR/L 1798625.27 USD-S1610883.27EUR	East Road CML May 2022 - 50125419	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/23/2024	05/27/2026	1	1,798,625	0.895619169				81,263		81,263		81,263			10,651		0003
GBP/L 2515779.13 USD-S1946823.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	2,515,779	0.773845027				82,121		82,121		82,121			8,509		0003
GBP/L 650207.77 USD-S503160.05GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	650,208	0.773845028				21,224		21,224		21,224			2,199		0003
GBP/L 1378536.98 USD-S1066773.99GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	1,378,537	0.77384503				44,999		44,999		44,999			4,662		0003
EUR/L 64066.50 USD-S57863.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025	1	64,067	0.903179197				3,188		3,188		3,188			285		0003
EUR/S 40878.57 USD-L37297.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	1	40,879	0.912408629				(2,179)		(2,179)		(2,179)			72		0003
EUR/S 25662.98 USD-L23092.76EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026	1	25,663	0.899847173				(1,231)		(1,231)		(1,231)			131		0003
EUR/S 53165.35 USD-L47363.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026	1	53,165	0.890868583				(2,254)		(2,254)		(2,254)			356		0003
EUR/L 225532.10 USD-S204214.00EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/15/2024	01/28/2025	1	225,532	0.905476427				13,786		13,786		13,786			312		0003
EUR/S 218725.60 USD-L196096.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	08/16/2024	07/16/2025	1	218,726	0.896539363				(13,572)		(13,572)		(13,572)			803		0003
EUR/S 203301.09 USD-L181050.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	08/16/2024	01/16/2026	1	203,301	0.890551251				(11,755)		(11,755)		(11,755)			1,039		0003
EUR/L 1864679.78 USD-S1644274.63EUR	East Road CML May 2022 - 50125419	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/19/2024	05/27/2026	1	1,864,680	0.8818				111,719		111,719		111,719			11,042		0003
GBP/L 320990.19 USD-S248492.31GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027	1	320,990	0.774143004				10,979		10,979		10,979			2,287		0003
GBP/L 464719.81 USD-S359759.59GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027	1	464,720	0.774143005				15,896		15,896		15,896			3,311		0003
EUR/S 3753.69 USD-L3305.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026	1	3,754	0.880514907				(255)		(255)		(255)			19		0003
SEK/L 95139415.34 USD-S954876256.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025	1	95,139,415	10.0366				8,117,627		8,117,627		8,117,627			289,302		0003
SEK/S 1551798.26 USD-L15551811.79SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	06/16/2025	1	1,551,798	10.02179999				(131,972)		(131,972)		(131,972)			5,248		0003
SEK/S 209860.36 USD-L2073210.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/18/2026	1	209,860	9.878999874				(17,171)		(17,171)		(17,171)			1,232		0003
EUR/S 185077.20 USD-L162584.10EUR	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	09/24/2024	05/20/2026	1	185,077	0.878466391				(11,817)		(11,817)		(11,817)			1,088		0003
EUR/L 3246385.88 USD-S2748612.21EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029	1	3,246,386	0.84666836				90,833		90,833		90,833			36,306		0003
EUR/L 395294.76 USD-S360000.00EUR	CLO temp AVOCA 17A CRR XS2434356502	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	395,295	0.910712806				22,214		22,214		22,214			401		0003
GBP/L 375333.66 USD-S288028.04GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2024	01/11/2027	1	375,334	0.767391979				15,999		15,999		15,999			2,674		0003
EUR/L 1458306.04 USD-S1312202.29EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	10/22/2024	05/27/2026	1	1,458,306	0.899812696				59,367		59,367		59,367			8,636		0003
EUR/L 1072887.60 USD-S962263.83EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2024	04/28/2026	1	1,072,888	0.896891557				48,749		48,749		48,749			6,171		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 17129.29 USD-S15799.01EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	1	17,129	0.922338871				601		601		601			63		0003
EUR/S 91295.79 USD-L73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2033	1	91,296	0.806321518				(1,552)		(1,552)		(1,552)			1,328		0003
GBP/S 65934.22 USD-L51382.66GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	11/14/2025	1	65,934	0.779301856				(1,763)		(1,763)		(1,763)			308		0003
GBP/S 305540.92 USD-L238164.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025	1	305,541	0.779483972				(8,158)		(8,158)		(8,158)			1,496		0003
GBP/S 962079.21 USD-L750979.01GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031	1	962,079	0.78057919				(12,896)		(12,896)		(12,896)			12,227		0003
GBP/S 2014519.10 USD-L1569918.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034	1	2,014,519	0.779301745				(22,078)		(22,078)		(22,078)			30,981		0003
EUR/L 105327.69 USD-S96772.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2025	1	105,328	0.918779857				4,601		4,601		4,601			284		0003
EUR/L 152862.68 USD-S139753.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025	1	152,863	0.914243948				6,654		6,654		6,654			562		0003
EUR/L 76793.55 USD-S69729.91EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	11/17/2025	1	76,794	0.908017796				3,287		3,287		3,287			360		0003
EUR/L 38239.71 USD-S34289.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026	1	38,240	0.896700053				1,577		1,577		1,577			237		0003
EUR/L 50426.00 USD-S44819.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027	1	50,426	0.888809741				2,038		2,038		2,038			360		0003
EUR/S 138616.70 USD-L130188.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	138,617	0.939194195				(3,536)		(3,536)		(3,536)			243		0003
GBP/S 320727.73 USD-L252889.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026	1	320,728	0.788488074				(5,118)		(5,118)		(5,118)			1,990		0003
GBP/S 2622843.75 USD-L2083333.33GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/21/2024	02/25/2026	1	2,622,844	0.794303256				(22,042)		(22,042)		(22,042)			14,084		0003
EUR/L 553615.87 USD-S521849.34EUR	College Square July 2021 - 7200462	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	07/09/2025	1	553,616	0.942619907				7,898		7,898		7,898			1,997		0003
EUR/L 5656050.00 USD-S4500000.00EUR	CLO Reinv6m AQUE 2020-5A CR XS2389542239	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026	1	5,656,050	0.795608243				761,614		761,614		341,528			37,971		0003
EUR/L 21338250.00 USD-S17250000.00EUR	CLO Reinv6m RRME 10A BN XS2395275154	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/12/2021	11/18/2026	1	21,338,250	0.808407437				2,565,206		2,565,206		1,287,701			146,373		0003
EUR/L 5203430.00 USD-S4300000.00EUR	CLO Reinv6m HARVT 23A D XS2112473470	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/13/2021	04/22/2025	1	5,203,430	0.826377985				718,937		718,937		383,499			14,412		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048	1	2,323,177	0.598318724				230,935		230,935		(2,862)			55,887		0003
GBP/L 353107.45 USD-S244061.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031	1	353,107	0.691180546				35,383		35,383		(3,705)			4,487		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033	1	399,186	0.679624852				40,594		40,594		(6,439)			5,805		0003
GBP/L 456697.71 USD-S299454.27GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036	1	456,698	0.655694704				48,945		48,945		(7,912)			7,732		0003
GBP/L 577759.96 USD-S360671.68GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042	1	577,760	0.624258697				59,884		59,884		(5,530)			12,074		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045	1	626,151	0.613008034				62,039		62,039		(3,476)			14,164		0003
GBP/L 640081.46 USD-S389201.91GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046	1	640,081	0.608050591				63,398		63,398		(2,402)			14,829		0003
EUR/L 9912640.00 USD-S8000000.00EUR	CLO Reinv6m OCPE 2022-5A C XS2423746655	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	9,912,640	0.807050392				1,119,649		1,119,649		567,642			75,189		0003
EUR/L 9979605.00 USD-S8100000.00EUR	CLO Reinv6m BBAME 3A D XS2441622078	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/15/2022	04/15/2027	1	9,979,605	0.811655371				1,084,526		1,084,526		574,336			75,471		0003
EUR/S 848136.77 USD-L697710.41EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	03/29/2022	01/11/2027	1	848,137	0.82263903				(87,361)		(87,361)		(50,805)			6,042		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 119674.84 USD-S92965.77GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	05/20/2022	01/11/2027	1	119,675	0.776819672				3,363		3,363		1,784			853		0003
EUR/L 4444400.00 USD-S4000000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/25/2022	08/23/2027	1	4,444,400	0.900009				65,520		65,520		260,221			36,133		0003
EUR/L 1587027.69 USD-S1500000.00EUR	CLO Reinv6m RRME 14A B2N XS2532388282	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	1,587,028	0.945163093				(7,110)		(7,110)		111,637			9,004		0003
EUR/L 2164312.50 USD-S2125000.00EUR	CLO Reinv6m ACCUN 4A B1E XS2106569366	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025	1	2,164,313	0.981836033				(46,501)		(46,501)		172,009			5,994		0003
GBP/L 569051.43 USD-S480759.88GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2022	01/11/2027	1	569,051	0.84484434				(28,509)		(28,509)		8,295			4,054		0003
EUR/L 2506054.54 USD-S2242151.11EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026	1	2,506,055	0.894693661				103,912		103,912		166,395			15,423		0003
EUR/L 5478750.00 USD-S5000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/20/2022	01/31/2025	1	5,478,750	0.912616929				293,706		293,706		428,257			7,983		0003
GBP/L 373682.98 USD-S308561.15GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	01/11/2023	01/11/2027	1	373,683	0.82572974				(10,510)		(10,510)		5,482			2,662		0003
GBP/L 702751.46 USD-S572413.02GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/03/2023	01/11/2027	1	702,751	0.814531243				(10,719)		(10,719)		10,347			5,007		0003
EUR/L 1880085.44 USD-S1702874.14EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	1	1,880,085	0.905742954				112,936		112,936		146,116			3,444		0003
GBP/S 111395226.80 USD-L91645600.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	1	111,395,227	0.822706705				3,217,753		3,217,753		(2,318,536)			308,531		0003
EUR/S 524473.50 USD-L465000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027	1	524,474	0.886603422				(12,983)		(12,983)		(29,954)			4,401		0003
EUR/L 4733638.05 USD-S4315606.80EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026	1	4,733,638	0.911689224				115,491		115,491		317,424			29,133		0003
EUR/L 2809220.00 USD-S2500000.00EUR	CLO Reinv6m CORDA?6A?CR XS1803165668	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/21/2023	04/15/2027	1	2,809,220	0.889926741				87,752		87,752		155,262			21,245		0003
GBP/L 780256.38 USD-S630039.27GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/30/2023	02/18/2025	1	780,256	0.807477242				(8,050)		(8,050)		15,333			1,429		0003
EUR/L 321505.52 USD-S287353.55EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	321,506	0.893774856				23,306		23,306		24,657			589		0003
GBP/S 3335548.86 USD-L2645098.74GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/22/2023	01/27/2025	1	3,335,549	0.793002547				(25,485)		(25,485)		(63,519)			4,536		0003
GBP/S 1894609.80 USD-L1518360.15GBP	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026	1	1,894,610	0.80141048				242		242		(29,794)			11,660		0003
GBP/L 540343.76 USD-S428062.87GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/13/2023	01/11/2027	1	540,344	0.792204707				5,626		5,626		8,015			3,849		0003
EUR/L 399988.43 USD-S348012.73EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026	1	399,988	0.870056991				26,481		26,481		26,175			2,462		0003
EUR/L 908296.34 USD-S801638.36EUR	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	908,296	0.882573588				48,717		48,717		59,881			5,590		0003
EUR/L 655219.33 USD-S599578.45EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025	1	655,219	0.915080527				33,010		33,010		51,447			1,200		0003
EUR/S 6163057.60 USD-L5600000.00EUR	CLO Reinv6m CORDA 9A DR XS2378719954	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/04/2023	08/20/2026	1	6,163,058	0.908639893				(154,339)		(154,339)		(406,983)			39,410		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 4409626.00 USD-L4000000.00EUR	CLO ReInv6m RRME 14A C1N XS2532388951	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026	1	4,409,626	0.907106408				(149,436)		(149,436)		(303,704)			25,019		0003
EUR/L 461207.10 USD-S403894.47EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026	1	461,207	0.875733418				27,905		27,905		30,283			2,838		0003
EUR/L 1312886.48 USD-S1170652.23EUR	East Road CML May 2022 - 50125419	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/21/2024	05/27/2026	1	1,312,886	0.891662949				64,854		64,854		64,854			7,775		0003
EUR/L 982197.12 USD-S891164.65EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	02/22/2024	04/16/2025	1	982,197	0.907317515				54,627		54,627		54,627			2,647		0003
GBP/L 207489.02 USD-S163184.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	1	207,489	0.786472701				3,399		3,399		3,399			559		0003
GBP/L 1217296.86 USD-S957370.71GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	1	1,217,297	0.786472669				20,226		20,226		20,226			3,715		0003
GBP/L 1277873.87 USD-S1006120.67GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	1,277,874	0.787339575				18,980		18,980		18,980			2,243		0003
GBP/L 197036.83 USD-S155061.64GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	10/16/2025	1	197,037	0.786967797				3,348		3,348		3,348			877		0003
GBP/L 85808.91 USD-S67512.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2026	1	85,809	0.786782049				1,536		1,536		1,536			487		0003
GBP/L 85304.29 USD-S67105.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	08/17/2026	1	85,304	0.786658326				1,562		1,562		1,562			544		0003
GBP/L 85148.36 USD-S66972.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/16/2026	1	85,148	0.786534468				1,459		1,459		1,459			583		0003
EUR/L 15163.76 USD-S13626.67EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S60X2D1J857QP30	03/14/2024	07/16/2025	1	15,164	0.89863398				908		908		908			56		0003
EUR/S 1823620.80 USD-L1600000.00EUR	CLO ReInv6m CONTE 10A D XS2532683872	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027	1	1,823,621	0.877375384				(59,693)		(59,693)		(59,693)			15,458		0003
EUR/L 287852.43 USD-S264517.00EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/26/2024	04/28/2025	1	287,852	0.918932663				12,348		12,348		12,348			818		0003
EUR/L 32711275.00 USD-S29000000.00EUR	Project Physicus-7200542 April 2022	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2027	1	32,711,275	0.886544471				1,213,991		1,213,991		1,213,991			240,012		0003
EUR/S 31615800.00 USD-L29000000.00EUR	Project Physicus-7200542 April 2022	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/08/2024	02/25/2025	1	31,615,800	0.917262888				(1,512,885)		(1,512,885)		(1,512,885)			61,919		0003
EUR/L 31168186.87 USD-S27431954.65EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027	1	31,168,187	0.880126738				1,144,367		1,144,367		1,144,367			247,013		0003
EUR/S 30655209.32 USD-L27431954.65EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026	1	30,655,209	0.894854586				(1,340,238)		(1,340,238)		(1,340,238)			188,665		0003
EUR/L 2080744.52 USD-S1844468.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/15/2027	1	2,080,745	0.886446237				81,859		81,859		81,859			14,863		0003
EUR/S 1811080.00 USD-L1600000.00EUR	CLO PALMP 1A CNE XS1566964802	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027	1	1,811,080	0.883450759				(76,265)		(76,265)		(76,265)			12,972		0003
GBP/L 462454.90 USD-S362965.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	06/20/2024	01/11/2027	1	462,455	0.784867757				8,716		8,716		8,716			3,295		0003
EUR/L 404282.58 USD-S359394.24EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027	1	404,283	0.88896791				11,323		11,323		11,323			3,204		0003
EUR/L 35889214.86 USD-S31777240.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027	1	35,889,215	0.88542589				1,128,568		1,128,568		1,128,568			284,583		0003
EUR/L 747009.28 USD-S677190.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	1	747,009	0.906536128				38,540		38,540		38,540			2,744		0003
EUR/L 639306.42 USD-S575277.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026	1	639,306	0.899847025				30,677		30,677		30,677			3,266		0003
EUR/L 631109.87 USD-S564095.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026	1	631,110	0.893814796				27,978		27,978		27,978			3,916		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 611673.34 USD-S539632.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027	1	611,673	0.882223198				20,884		20,884		20,884			4,874		0003
EUR/S 1677618.00 USD-L1500000.00EUR	CLO Reinv6m ANCHE 3A D XS2063531987	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2024	01/15/2025	1	1,677,618	0.894124884				(123,117)		(123,117)		(123,117)			1,700		0003
EUR/S 1118880.00 USD-L1000000.00EUR	CLO Reinv6m INVSC 4A B1E XS2114941409	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2024	04/15/2025	1	1,118,880	0.893750894				(78,086)		(78,086)		(78,086)			3,001		0003
EUR/L 1056924.44 USD-S937571.58EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	06/17/2026	1	1,056,924	0.887075314				56,158		56,158		56,158			6,386		0003
EUR/L 1443001.30 USD-S1305410.98EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	03/19/2025	1	1,443,001	0.904649899				86,368		86,368		86,368			3,335		0003
EUR/S 1910663.32 USD-L1700000.00EUR	CLO Reinv6m DRYD 2017-62A C XS1826187723 ..	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	05/10/2027	1	1,910,663	0.889743359				(57,587)		(57,587)		(57,587)			14,664		0003
EUR/L 73874.77 USD-S67079.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	11/17/2025	1	73,875	0.908017852				3,162		3,162		3,162			346		0003
GBP/L 40295851.14 USD-S31154980.01GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	1	40,295,851	0.773156023				1,354,310		1,354,310		1,354,310			141,881		0003
EUR/L 268554.17 USD-S248993.26EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026	1	268,554	0.927162144				2,469		2,469		2,469			1,653		0003
GBP/L 2459245.05 USD-S1944444.44GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025	1	2,459,245	0.790667217				28,561		28,561		28,561			8,317		0003
EUR/S 144128.46 USD-L136284.72EUR	Motive Capital Fund Ii-b	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/10/2024	03/20/2025	1	144,128	0.945578132				(2,488)		(2,488)		(2,488)			335		0003
GBP/L 2663821.52 USD-S1873621.61GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2029	1	2,663,822	0.703358538				262,886		262,886		774			28,120		0003
GBP/L 2822319.33 USD-S1950732.19GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/16/2031	1	2,822,319	0.691180537				282,805		282,805		(29,612)			35,868		0003
GBP/L 18522592.00 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	02/18/2048	1	18,522,592	0.599808061				1,827,554		1,827,554		(19,812)			445,582		0003
GBP/L 4199925.20 USD-S2657507.72GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2039	1	4,199,925	0.632751202				464,385		464,385		(61,175)			79,862		0003
GBP/L 4779152.94 USD-S2954836.74GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043	1	4,779,153	0.618276246				493,833		493,833		(40,149)			102,684		0003
GBP/L 4922116.90 USD-S3015263.97GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044	1	4,922,117	0.612594953				505,414		505,414		(36,521)			108,590		0003
GBP/L 8525850.98 USD-S5178795.47GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047	1	8,525,851	0.607422706				824,181		824,181		(13,905)			202,091		0003
GBP/L 771332.36 USD-S566781.07GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/16/2025	1	771,332	0.734807846				61,642		61,642		13,647			2,609		0003
GBP/L 5116046.76 USD-S3110815.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2046	1	5,116,047	0.60805059				506,729		506,729		(19,200)			118,524		0003
EUR/L 521395.00 USD-S500000.00EUR	CLO Reinv6m JUBIL 2013-10A BRRE XS2332242192	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026	1	521,395	0.958965851				(12,251)		(12,251)		35,836			3,232		0003
EUR/L 1284375.00 USD-S1250000.00EUR	CLO Reinv6m ANCHE 6A B1 XS2500008557	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/06/2022	02/18/2025	1	1,284,375	0.97323601				(12,806)		(12,806)		107,257			2,353		0003
EUR/L 1312612.50 USD-S1275000.00EUR	CLO Reinv6m HARVT 23A B1 XS2112472316	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	04/22/2025	1	1,312,613	0.971345313				(14,060)		(14,060)		103,808			3,636		0003
EUR/L 516950.00 USD-S500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/14/2022	07/17/2026	1	516,950	0.967211529				(16,479)		(16,479)		35,675			3,210		0003
EUR/L 5230421.40 USD-S5000000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/30/2026	1	5,230,421	0.955945921				(111,169)		(111,169)		357,280			32,853		0003
GBP/L 5549626.87 USD-S4833538.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	10/25/2022	06/16/2025	1	5,549,627	0.870966338				(482,735)		(482,735)		76,787			18,769		0003
EUR/S 793425.00 USD-L750000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/15/2026	1	793,425	0.945268929				7,734		7,734		(54,110)			4,918		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1326250.00 USD-L1250000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/31/2022	10/26/2026	1	1,326,250	0.942507069				16,411		16,411		(87,603)			8,944		0003
GBP/L 1657322.93 USD-S1382830.98GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025	1	1,657,323	0.834376303				(69,829)		(69,829)		24,649			5,605		0003
GBP/L 1209166.23 USD-S979123.19GBP	Whiteleys October 2022 - 2380301	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025	1	1,209,166	0.809750691				(14,803)		(14,803)		25,621			4,089		0003
EUR/S 693403.75 USD-L625000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	11/17/2025	1	693,404	0.901350764				(33,699)		(33,699)		(50,022)			3,251		0003
GBP/L 169994.00 USD-S139855.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025	1	169,994	0.822706684				(4,834)		(4,834)		3,660			575		0003
GBP/L 2953.71 USD-S2430.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025	1	2,954	0.822707713				(84)		(84)		64			10		0003
GBP/L 2162791.27 USD-S1739976.89GBP	Whiteleys October 2022 - 2380301	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/14/2023	06/16/2025	1	2,162,791	0.804505231				(12,295)		(12,295)		45,531			7,315		0003
GBP/L 1542352.55 USD-S1215743.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/29/2024	06/16/2025	1	1,542,353	0.788239466				22,593		22,593		22,593			5,216		0003
GBP/L 249774.00 USD-S196471.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	249,774	0.786596403				3,942		3,942		3,942			439		0003
GBP/L 48314.89 USD-S37825.79GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/11/2025	1	48,315	0.782901296				1,028		1,028		1,028			161		0003
GBP/L 46748.67 USD-S36588.14GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	09/15/2025	1	46,749	0.782656277				1,037		1,037		1,037			197		0003
GBP/L 45412.15 USD-S35536.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	12/16/2025	1	45,412	0.782533749				1,040		1,040		1,040			222		0003
EUR/S 1135700.00 USD-L1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/18/2024	10/15/2026	1	1,135,700	0.88051422				(56,915)		(56,915)		(56,915)			7,595		0003
EUR/L 1100000.00 USD-S1000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/04/2022	10/15/2026	1	1,100,000	0.909090909				23,719		23,719		71,429			7,357		0003
GBP/L 2311897.20 USD-S1665571.99GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026	1	2,311,897	0.720435143				219,803		219,803		38,946			13,942		0003
GBP/L 2214595.94 USD-S1582815.24GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2027	1	2,214,596	0.714719652				215,516		215,516		28,590			17,349		0003
GBP/L 3495513.32 USD-S2334700.32GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2035	1	3,495,513	0.667913438				354,903		354,903		(62,448)			56,527		0003
GBP/L 4285753.86 USD-S2732215.90GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2040	1	4,285,754	0.637511157				441,416		441,416		(52,538)			84,272		0003
GBP/L 4617923.15 USD-S2882778.67GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/16/2042	1	4,617,923	0.624258693				478,643		478,643		(44,200)			96,504		0003
EUR/L 733215.00 USD-S700000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/03/2022	12/15/2026	1	733,215	0.954699508				(19,802)		(19,802)		48,140			5,127		0003
EUR/L 2602337.50 USD-S2500000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2022	02/19/2026	1	2,602,338	0.960674778				(44,350)		(44,350)		187,923			13,874		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026	1	326,969	0.955748829				(6,661)		(6,661)		22,418			2,030		0003
GBP/L 2370169.20 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	06/12/2026	1	2,370,169	0.875886835				(207,944)		(207,944)		35,281			14,253		0003
GBP/S 2369359.56 USD-L2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/25/2022	12/07/2026	1	2,369,360	0.876186137				204,645		204,645		(34,564)			16,476		0003
EUR/S 709762.50 USD-L675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2026	1	709,763	0.951022349				3,759		3,759		(51,569)			3,621		0003
EUR/S 1284781.25 USD-L1250000.00EUR	CLO Reinv6m TYMPK 1A A2EB XS2366819394	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	02/19/2026	1	1,284,781	0.972928271				37,811		37,811		(93,384)			6,850		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 2849225.00 USD-L2500000.00EUR	CLO ReInv6m PENTA 2022-12A B XS2544641801	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027	1	2,849,225	0.877431582				(96,832)		(96,832)		(96,832)			23,850		0003
GBP/S 14025753.69 USD-L10951117.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/03/2024	06/16/2025	1	14,025,754	0.780786408				(336,131)		(336,131)		(336,131)			47,436		0003
GBP/L 2979937.45 USD-S2344545.10GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/20/2024	06/16/2025	1	2,979,937	0.786776615				49,101		49,101		49,101			10,078		0003
GBP/L 3140.22 USD-S2430.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	3,140	0.773843871				103		103		103			11		0003
GBP/L 52480.13 USD-S40958.50GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026	1	52,480	0.780457289				1,360		1,360		1,360			316		0003
EUR/L 84423.43 USD-S79290.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	84,423	0.93919425				2,154		2,154		2,154			148		0003
GBP/S 379220.57 USD-L298622.39GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	10/16/2025	1	379,221	0.787463586				(6,208)		(6,208)		(6,208)			1,687		0003
GBP/L 19673960.45 USD-S15555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025	1	19,673,960	0.790667217				228,486		228,486		228,486			66,539		0003
EUR/L 1432990.00 USD-S1300000.00EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/24/2023	10/15/2025	1	1,432,990	0.907194049				63,976		63,976		100,242			6,364		0003
EUR/L 21247.70 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025	1	21,248	0.894214433				1,129		1,129		1,505			106		0003
EUR/L 4713738.39 USD-S4125088.29EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028	1	4,713,738	0.875120329				121,109		121,109		248,338			43,563		0003
EUR/L 1701750.00 USD-S1500000.00EUR	CLO ReInv6m BABSE 2021-1A D XS2322245098	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/10/2023	01/26/2026	1	1,701,750	0.881445571				109,760		109,760		115,914			8,807		0003
EUR/L 2755968.00 USD-S2400000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	10/15/2025	1	2,755,968	0.870837397				231,085		231,085		200,019			12,240		0003
EUR/L 2302680.00 USD-S2000000.00EUR	CLO ARESE 11A DR XS2333702749	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	07/13/2023	01/30/2026	1	2,302,680	0.868553164				178,004		178,004		159,213			11,977		0003
EUR/L 576700.00 USD-S500000.00EUR	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/13/2023	05/15/2026	1	576,700	0.867001907				41,820		41,820		38,422			3,375		0003
EUR/L 2317680.00 USD-S2000000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/13/2023	10/21/2026	1	2,317,680	0.862931897				156,107		156,107		146,042			15,571		0003
EUR/L 1818174.27 USD-S1590008.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025	1	1,818,174	0.874508091				162,392		162,392		135,865			5,103		0003
EUR/L 145260.07 USD-S126423.03EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025	1	145,260	0.870321968				12,153		12,153		10,512			660		0003
EUR/L 104768.03 USD-S90976.06EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/26/2026	1	104,768	0.868357074				8,145		8,145		7,253			542		0003
EUR/L 2543456.18 USD-S2199460.55EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026	1	2,543,456	0.864752681				179,022		179,022		164,866			15,934		0003
EUR/L 2848199.56 USD-S2704842.89EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2023	12/15/2027	1	2,848,200	0.949667617				(112,050)		(112,050)		166,305			24,485		0003
EUR/L 3871200.00 USD-S3750000.00EUR	CLO ReInv6m DERPK 1A B1R XS2393984054	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/29/2022	10/15/2026	1	3,871,200	0.968691878				(147,046)		(147,046)		260,443			25,890		0003
EUR/L 1971934.00 USD-S1900000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	01/19/2027	1	1,971,934	0.963521091				(73,909)		(73,909)		128,886			14,124		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1340170.00 USD-S1300000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027	1	1,340,170	0.970026191				(58,896)		(58,896)		87,942			9,599		0003
EUR/L 1037600.00 USD-S1000000.00EUR	CLO Reinv6m ICGE 2021-1A B2E XS2369927301 .	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/14/2022	09/09/2026	1	1,037,600	0.963762529				(32,400)		(32,400)		70,332			6,745		0003
GBP/L 1665665.00 USD-S1310000.00GBP	TABS 2024-2ND1A C RMBS - XS2742448876	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028	1	1,665,665	0.78647267				24,961		24,961		24,961			14,556		0003
GBP/L 1907250.00 USD-S1500000.00GBP	TABS 2024-2ND1A D RMBS - XS2742448959	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/17/2024	01/20/2028	1	1,907,250	0.78647267				28,581		28,581		28,581			16,667		0003
EUR/L 3975825.00 USD-S3500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/30/2024	01/15/2027	1	3,975,825	0.880320437				180,629		180,629		180,629			28,401		0003
GBP/L 212716.66 USD-S167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	1	212,717	0.786905878				3,671		3,671		3,671			997		0003
EUR/L 61572.97 USD-S55331.57EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025	1	61,573	0.898634092				3,686		3,686		3,686			226		0003
GBP/L 384604.22 USD-S301295.90GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	01/16/2025	1	384,604	0.78339208				7,526		7,526		7,526			403		0003
GBP/L 357094.23 USD-S279525.81GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	07/16/2025	1	357,094	0.782778848				7,741		7,741		7,741			1,312		0003
GBP/L 296405.26 USD-S229878.44GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029	1	296,405	0.775554523				6,813		6,813		6,813			3,129		0003
EUR/L 281700.00 USD-S250000.00EUR	CLO Reinv6m AVOCA 25A C XS2400441619	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	10/19/2026	1	281,700	0.887468939				12,100		12,100		12,100			1,890		0003
EUR/L 1095484.60 USD-S1000000.00EUR	CLO Reinv6m HARVT 23A B1 XS2112472316	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/10/2024	04/22/2025	1	1,095,485	0.912838026				54,289		54,289		54,289			3,034		0003
EUR/S 505124.55 USD-L450000.00EUR	CLO Reinv6m RRME 9A A2 XS2388492337	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	04/11/2024	10/15/2026	1	505,125	0.89086939				(20,088)		(20,088)		(20,088)			3,378		0003
EUR/S 661500.00 USD-L625000.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/01/2022	07/17/2026	1	661,500	0.944822373				6,222		6,222		(45,074)			4,108		0003
EUR/L 1167159.00 USD-S1050000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027	1	1,167,159	0.89962036				19,978		19,978		69,232			9,290		0003
EUR/L 2321261.00 USD-S2075000.00EUR	CLO Reinv6m HNLY 9A D XS2554991229	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2022	05/04/2028	1	2,321,261	0.89391068				20,236		20,236		125,067			21,219		0003
EUR/L 1677000.00 USD-S1500000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028	1	1,677,000	0.894454383				19,093		19,093		92,212			14,871		0003
EUR/S 1161090.00 USD-L1050000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027	1	1,161,090	0.904322662				(14,499)		(14,499)		(69,094)			9,242		0003
GBP/L 6018101.60 USD-S4886409.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025	1	6,018,102	0.811951932				(90,234)		(90,234)		127,865			20,354		0003
GBP/L 4578470.20 USD-S3759624.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	1	4,578,470	0.821152899				(121,309)		(121,309)		98,380			15,485		0003
GBP/L 1376794.77 USD-S1130559.02GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	1	1,376,795	0.821152901				(36,479)		(36,479)		29,584			4,656		0003
GBP/L 554462.17 USD-S431051.99GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	1	554,462	0.777423625				15,619		15,619		11,280			1,875		0003
GBP/L 741589.45 USD-S588329.59GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	1	741,589	0.793335976				6,138		6,138		15,395			2,508		0003
GBP/L 2671821.97 USD-S2158350.41GBP	Whiteleys October 2022 - 2380301	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/15/2023	06/16/2025	1	2,671,822	0.807819695				(26,259)		(26,259)		56,479			9,036		0003
GBP/L 990494.09 USD-S781474.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	12/21/2023	06/16/2025	1	990,494	0.788974682				13,599		13,599		20,449			3,350		0003
EUR/S 882975.00 USD-L750000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	02/22/2028	1	882,975	0.849401172				(48,733)		(48,733)		(46,898)			7,830		0003
GBP/L 1550384.58 USD-S1219335.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	1	1,550,385	0.78647267				25,398		25,398		25,398			4,177		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 515251.59 USD-S405856.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	02/27/2024	06/16/2025	1	515,252	0.787685643				7,904		7,904		7,904			1,743		0003
GBP/L 31517055.70 USD-S25220000.00BP	60 Curzon July 2022 - 7200568	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/16/2024	04/22/2025	1	31,517,056	0.800201651				(23,349)		(23,349)		(23,349)			87,293		0003
GBP/L 2426498.17 USD-S1917008.95GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2024	06/16/2025	1	2,426,498	0.790031072				30,110		30,110		30,110			8,207		0003
GBP/L 1017618.53 USD-S787479.04GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	1,017,619	0.773845028				33,218		33,218		33,218			3,442		0003
GBP/L 619267.87 USD-S487514.76GBP	Project Conrad Henderson Park 720049401	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	07/02/2024	11/03/2025	1	619,268	0.78724375				10,375		10,375		10,375			2,840		0003
EUR/S 25047.28 USD-L22130.49EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	1	25,047	0.883548633				(1,747)		(1,747)		(1,747)			114		0003
EUR/S 2276758.55 USD-L2004718.28EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026	1	2,276,759	0.880514221				(154,575)		(154,575)		(154,575)			11,782		0003
EUR/S 559179.50 USD-L500000.00EUR	CLO ReInv6m DRYD 2014-35A C1VA XS2092260814	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	01/17/2025	1	559,180	0.894167258				(40,970)		(40,970)		(40,970)			603		0003
EUR/L 27475080.89 USD-S23272133.56EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029	1	27,475,081	0.847026935				759,552		759,552		759,552			307,265		0003
EUR/L 672001.09 USD-S612000.00EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	10/10/2024	01/15/2025	1	672,001	0.910712809				37,765		37,765		37,765			681		0003
EUR/L 5345885.03 USD-S4662176.80EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028	1	5,345,885	0.872105699				167,977		167,977		167,977			48,162		0003
EUR/L 17405611.20 USD-S16000000.00EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/25/2024	01/22/2025	1	17,405,611	0.91924379				819,532		819,532		819,532			21,366		0003
GBP/S 71829.04 USD-L56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033	1	71,829	0.779666274				(864)		(864)		(864)			1,045		0003
EUR/L 99857.15 USD-S89953.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2026	1	99,857	0.900819721				4,187		4,187		4,187			567		0003
EUR/L 101464.14 USD-S90568.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026	1	101,464	0.892618022				4,111		4,111		4,111			679		0003
EUR/L 101897.21 USD-S90567.25EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027	1	101,897	0.88880991				4,119		4,119		4,119			728		0003
EUR/L 102183.02 USD-S90451.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027	1	102,183	0.88519071				4,530		4,530		4,530			773		0003
EUR/S 36238.58 USD-L33795.19EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/25/2025	1	36,239	0.932574897				(863)		(863)		(863)			136		0003
EUR/S 16774.66 USD-L15395.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026	1	16,775	0.917768229				(390)		(390)		(390)			96		0003
EUR/S 4519004.41 USD-L4283669.06EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2024	01/31/2025	1	4,519,004	0.947923186				(76,802)		(76,802)		(76,802)			6,585		0003
EUR/L 46290899.60 USD-S44000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/02/2024	01/22/2025	1	46,290,900	0.9505108				679,181		679,181		679,181			56,823		0003
EUR/S 563750.00 USD-L500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028	1	563,750	0.88691796				(6,836)		(6,836)		(6,836)			5,311		0003
GBP/L 1465.03 USD-S1133.71GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	1,465	0.773847635				48		48		48			5		0003
EUR/S 1394262.50 USD-L1250000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/11/2024	10/20/2025	1	1,394,263	0.89653132				(78,818)		(78,818)		(78,818)			6,246		0003
GBP/S 29081813.80 USD-L22281500.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	01/21/2025	1	29,081,814	0.766166105				(1,197,313)		(1,197,313)		(1,197,313)			34,878		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 373543.16 USD-L294290.68GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026	1	373,543	0.787835815				(6,124)		(6,124)		(6,124)			1,908		0003
GBP/S 368839.02 USD-L290825.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026	1	368,839	0.788488078				(5,886)		(5,886)		(5,886)			2,288		0003
GBP/S 53744666.65 USD-L42222222.21GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025	1	53,744,667	0.785607668				(964,093)		(964,093)		(964,093)			181,768		0003
EUR/L 548825.00 USD-S500000.00EUR	CLO ReInv6m DRYD 2014-35A C1VA XS2092260814	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/24/2023	01/17/2025	1	548,825	0.911037216				30,616		30,616		42,774			592		0003
EUR/L 21376.90 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026	1	21,377	0.888809884				807		807		1,341			151		0003
EUR/L 169483.04 USD-S147865.15EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025	1	169,483	0.872448063				14,703		14,703		12,502			637		0003
EUR/L 3127995.68 USD-S2772800.00EUR	CLO ReInv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025	1	3,127,996	0.886446237				254,214		254,214		237,210			3,375		0003
EUR/L 3865800.00 USD-S3400000.00EUR	CLO ReInv6m BECLO 3A CR XS2348330221	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/28/2028	1	3,865,800	0.879507476				88,653		88,653		206,299			35,251		0003
EUR/L 2631104.71 USD-S2496778.05EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	12/15/2027	1	2,631,105	0.948946669				(101,658)		(101,658)		153,551			22,619		0003
EUR/L 788662.50 USD-S750000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2022	05/17/2027	1	788,663	0.950977129				(24,206)		(24,206)		49,318			6,077		0003
EUR/L 831893.60 USD-S800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2022	04/26/2027	1	831,894	0.961661443				(33,487)		(33,487)		52,722			6,333		0003
EUR/L 1326250.00 USD-S1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/31/2022	10/26/2026	1	1,326,250	0.942507069				(16,411)		(16,411)		87,603			8,944		0003
EUR/L 586600.00 USD-S500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028	1	586,600	0.852369587				26,647		26,647		26,647			5,527		0003
GBP/L 349230.14 USD-S274919.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	1	349,230	0.787215617				5,317		5,317		5,317			797		0003
GBP/L 335073.40 USD-S263733.49GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025	1	335,073	0.787091694				5,389		5,389		5,389			1,133		0003
EUR/L 425638.60 USD-S376871.44EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2026	1	425,639	0.885425899				23,412		23,412		23,412			2,567		0003
EUR/L 364640.40 USD-S317852.51EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027	1	364,640	0.871687586				16,814		16,814		16,814			2,857		0003
GBP/L 106745.91 USD-S83571.53GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/11/2025	1	106,746	0.782901471				2,272		2,272		2,272			356		0003
GBP/L 344405.13 USD-S269550.86GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	10/16/2025	1	344,405	0.782656344				7,706		7,706		7,706			1,532		0003
GBP/L 1127110.42 USD-S880486.23GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2027	1	1,127,110	0.781188972				24,957		24,957		24,957			8,830		0003
GBP/L 300392.80 USD-S231534.45GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030	1	300,393	0.770772302				7,597		7,597		7,597			3,511		0003
GBP/L 236553.63 USD-S181003.62GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032	1	236,554	0.765169488				6,191		6,191		6,191			3,231		0003
GBP/L 73369.11 USD-S56002.68GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033	1	73,369	0.763300523				1,958		1,958		1,958			1,067		0003
GBP/L 540191.89 USD-S427720.04GBP	Project Conrad Henderson Park 720049401	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/06/2024	11/03/2025	1	540,192	0.791792783				5,981		5,981		5,981			2,477		0003
EUR/S 105505.62 USD-L96547.94EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	05/08/2024	04/25/2025	1	105,506	0.915097603				(4,964)		(4,964)		(4,964)			296		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 57959.78 USD-L52337.50EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	01/26/2026	1	57,960	0.902996871				(2,556)		(2,556)		(2,556)			300		0003
EUR/S 30691.84 USD-L27206.67EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/25/2025	1	30,692	0.886446365				(2,213)		(2,213)		(2,213)			115		0003
EUR/S 676061.35 USD-L599000.00EUR	CLO Reinv6m PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/06/2024	10/15/2025	1	676,061	0.886014265				(45,893)		(45,893)		(45,893)			3,003		0003
GBP/S 37285620.41 USD-L28073878.90GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/25/2024	11/03/2025	1	37,285,620	0.752941177				(2,222,095)		(2,222,095)		(2,222,095)			170,976		0003
EUR/L 339294.67 USD-S309000.00EUR	CLO CADOG 13A CR XS2328023838	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	339,295	0.910712803				19,067		19,067		19,067			344		0003
EUR/L 515096.28 USD-S449218.40EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028	1	515,096	0.872105696				16,185		16,185		16,185			4,641		0003
EUR/S 389497.53 USD-L362694.42EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	01/16/2025	1	389,498	0.931185417				(13,610)		(13,610)		(13,610)			408		0003
EUR/S 379459.94 USD-L351807.84EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025	1	379,460	0.927127749				(13,301)		(13,301)		(13,301)			1,018		0003
EUR/L 106169.09 USD-S97546.02EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2025	1	106,169	0.918779844				4,638		4,638		4,638			286		0003
EUR/L 102706.64 USD-S93420.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025	1	102,707	0.909587053				4,419		4,419		4,419			457		0003
EUR/S 31172.17 USD-L29357.85EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	01/27/2025	1	31,172	0.941796801				(733)		(733)		(733)			42		0003
GBP/L 12662963.00 USD-S10000000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/02/2024	01/22/2025	1	12,662,963	0.78970459				148,436		148,436		148,436			15,544		0003
GBP/S 2527016.68 USD-L1977979.74GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	01/22/2025	1	2,527,017	0.782733156				(51,669)		(51,669)		(51,669)			3,102		0003
EUR/L 242605.35 USD-S229978.82EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	04/15/2025	1	242,605	0.947954445				3,245		3,245		3,245			651		0003
GBP/L 2312800.00 USD-S2000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/01/2022	03/20/2026	1	2,312,800	0.864752681				(174,514)		(174,514)		34,888			12,754		0003
GBP/L 33898.20 USD-S26538.95GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/11/2025	1	33,898	0.782901452				721		721		721			113		0003
GBP/L 99962.58 USD-S78016.53GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026	1	99,963	0.780457347				2,591		2,591		2,591			603		0003
GBP/L 1531457.95 USD-S1111000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025	1	1,531,458	0.725452501				139,951		139,951		27,501			5,179		0003
GBP/L 3820825.13 USD-S2477034.12GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2037	1	3,820,825	0.648298217				414,461		414,461		(62,112)			67,443		0003
GBP/L 12567965.82 USD-S7347968.79GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048	1	12,567,966	0.584658559				1,334,468		1,334,468		(34,182)			302,337		0003
GBP/L 4448503.01 USD-S2805387.53GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041	1	4,448,503	0.630636312				460,706		460,706		(48,263)			90,271		0003
EUR/L 724612.00 USD-S700000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/30/2022	07/27/2026	1	724,612	0.966034236				(22,620)		(22,620)		49,825			4,539		0003
EUR/L 1296750.00 USD-S1250000.00EUR	CLO Reinv6m ALBAC 3A B1 XS2396622776	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/07/2022	12/15/2026	1	1,296,750	0.963948332				(46,965)		(46,965)		85,615			9,068		0003
EUR/L 1404810.00 USD-S1350000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2022	01/15/2026	1	1,404,810	0.960984048				(21,611)		(21,611)		102,605			7,167		0003
EUR/L 1570473.68 USD-S1500000.00EUR	CLO Reinv6m CGMSE 2017-1A A2BR XS2348314373	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	07/15/2026	1	1,570,474	0.955125845				(30,847)		(30,847)		107,705			9,735		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 798450.00 USD-L750000.00EUR	CLO ReInv6m BLUME 2021-2A B2 XS2395963395	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/31/2022	01/15/2027	1	798,450	0.939319932				10,561		10,561		(51,479)			5,704		0003
EUR/L 1853600.00 USD-S1750000.00EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	11/01/2022	07/15/2026	1	1,853,600	0.944108761				(15,910)		(15,910)		126,328			11,490		0003
GBP/L 6501383.73 USD-S5253049.13GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/14/2022	06/16/2025	1	6,501,384	0.807989399				(63,641)		(63,641)		101,551			21,988		0003
GBP/L 3627527.76 USD-S3030769.29GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/15/2023	06/16/2025	1	3,627,528	0.835491688				(161,135)		(161,135)		79,308			12,269		0003
EUR/S 4148100.40 USD-L3524000.00EUR	CLO ReInv6m ADAGI X-A C XS2463566708	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	12/29/2023	02/16/2028	1	4,148,100	0.849545493				(229,533)		(229,533)		(220,726)			36,686		0003
GBP/L 1637768.91 USD-S1293058.82GBP	Whiteleys October 2022 - 2380301	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	01/17/2024	06/16/2025	1	1,637,769	0.789524586				21,360		21,360		21,360			5,539		0003
GBP/S 1540285.78 USD-L1215743.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/23/2024	06/16/2025	1	1,540,286	0.789297133				(20,526)		(20,526)		(20,526)			5,209		0003
EUR/L 102742.44 USD-S94259.12EUR	Coupon Hedge ABS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	02/05/2024	01/16/2025	1	102,742	0.9174312				5,055		5,055		5,055			108		0003
GBP/L 28012301.80 USD-S22281500.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2024	01/21/2025	1	28,012,302	0.79541839				127,801		127,801		127,801			33,595		0003
GBP/L 14599137.56 USD-S11610344.60GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2024	04/22/2025	1	14,599,138	0.79527606				79,115		79,115		79,115			40,435		0003
GBP/L 1885554.31 USD-S1484688.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	1	1,885,554	0.787401573				27,435		27,435		27,435			1,974		0003
GBP/L 1656499.47 USD-S1296604.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/14/2024	06/16/2025	1	1,656,499	0.782737812				35,658		35,658		35,658			5,602		0003
GBP/L 49982.35 USD-S39140.45GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	03/14/2025	1	49,982	0.783085429				1,018		1,018		1,018			112		0003
GBP/L 366344.59 USD-S289973.65GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	06/16/2025	1	366,345	0.791532502				3,858		3,858		3,858			1,239		0003
EUR/S 1479411.20 USD-L1312000.00EUR	CLO ReInv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/22/2024	09/21/2026	1	1,479,411	0.886839305				(66,726)		(66,726)		(66,726)			9,710		0003
EUR/S 2564302.50 USD-L2250000.00EUR	CLO ReInv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027	1	2,564,303	0.877431582				(87,149)		(87,149)		(87,149)			21,465		0003
GBP/L 1280616.19 USD-S979891.43GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	06/16/2025	1	1,280,616	0.765171827				55,687		55,687		55,687			4,331		0003
GBP/S 6531210.76 USD-L4988760.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	06/16/2025	1	6,531,211	0.763833988				(294,929)		(294,929)		(294,929)			22,089		0003
EUR/S 1421303.96 USD-L1275000.00EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025	1	1,421,304	0.897063567				(93,780)		(93,780)		(93,780)			3,937		0003
GBP/S 22845219.49 USD-L17777066.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2024	06/16/2025	1	22,845,219	0.778152588				(622,709)		(622,709)		(622,709)			77,264		0003
GBP/S 337298.08 USD-L265234.00GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/14/2024	01/16/2025	1	337,298	0.786348977				(5,352)		(5,352)		(5,352)			353		0003
GBP/S 400311.82 USD-L314933.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/14/2024	04/16/2025	1	400,312	0.786720162				(6,434)		(6,434)		(6,434)			1,079		0003
EUR/S 99132.32 USD-L94259.12EUR	Coupon Hedge ABS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/26/2024	01/16/2025	1	99,132	0.950841461				(1,444)		(1,444)		(1,444)			104		0003
EUR/L 9631578.98 USD-S8429528.25EUR	Venovia CCS TopUp Apr 2023	N/A	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/26/2023	05/31/2028	1	9,631,579	0.875196919				246,749		246,749		507,459			89,013		0003
EUR/L 492705.37 USD-S438974.85EUR	Project Hermes	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	07/14/2023	08/10/2026	1	492,705	0.890947972				21,347		21,347		32,297			3,124		0003
EUR/L 1652068.34 USD-S1441343.86EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	07/25/2025	1	1,652,068	0.872448085				143,318		143,318		121,869			6,206		0003
EUR/L 490114.82 USD-S446573.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	03/17/2025	1	490,115	0.911161736				26,070		26,070		26,070			1,118		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 475892.13 USD-S431961.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	1	475,892	0.907688114				24,773		24,773		24,773			1,609		0003
EUR/L 447959.31 USD-S403603.30EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025	1	447,959	0.900982056				21,747		21,747		21,747			2,193		0003
EUR/S 24627.97 USD-L22181.36EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	03/17/2025	1	24,628	0.900657261				(1,579)		(1,579)		(1,579)			56		0003
GBP/L 2752545.10 USD-S1921564.52GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/21/2021	06/17/2030	1	2,752,545	0.698104645				271,458		271,458		(15,597)			32,168		0003
EUR/L 1665480.00 USD-S1500000.00EUR	CLO Reinv6m VOYE 2A CR XS2357478044	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	09/14/2023	07/15/2026	1	1,665,480	0.900641257				58,372		58,372		110,693			10,324		0003
EUR/L 514775.00 USD-S500000.00EUR	CLO Reinv6m ARBR 7A B2E XS2092171557	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2022	03/17/2025	1	514,775	0.97129814				(4,786)		(4,786)		42,882			1,174		0003
EUR/L 1311225.00 USD-S1250000.00EUR	CLO Reinv6m BBAME 2A B1 XS2385779181	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/06/2022	01/15/2027	1	1,311,225	0.953307022				(35,578)		(35,578)		85,272			9,367		0003
EUR/L 725921.40 USD-S690000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/06/2022	07/14/2027	1	725,921	0.95051613				(23,948)		(23,948)		44,561			5,778		0003
EUR/L 1361068.80 USD-S1312000.00EUR	CLO Reinv6m ALBAC 3A B2 XS2396622933	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	12/15/2026	1	1,361,069	0.963948332				(49,295)		(49,295)		89,862			9,518		0003
EUR/L 846077.40 USD-S829000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/14/2022	04/15/2025	1	846,077	0.979815795				(16,113)		(16,113)		67,271			2,269		0003
GBP/L 349532.55 USD-S274919.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	1	349,533	0.78653453				5,619		5,619		5,619			797		0003
GBP/L 325881.28 USD-S256458.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025	1	325,881	0.786967788				5,479		5,479		5,479			1,373		0003
EUR/L 64438.76 USD-S58147.23EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025	1	64,439	0.902364198				3,919		3,919		3,919			173		0003
EUR/L 59602.54 USD-S53340.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	10/16/2025	1	59,603	0.894934679				3,483		3,483		3,483			265		0003
EUR/L 6414.84 USD-S5423.90EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029	1	6,415	0.845523817				240		240		240			68		0003
GBP/L 97788.76 USD-S76576.94GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	03/14/2025	1	97,789	0.783085295				1,992		1,992		1,992			219		0003
EUR/S 1587570.07 USD-L1441343.86EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	07/25/2025	1	1,587,570	0.907893067				(78,820)		(78,820)		(78,820)			5,963		0003
GBP/L 576671.93 USD-S455262.88GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/08/2024	11/03/2025	1	576,672	0.789465997				8,061		8,061		8,061			2,644		0003
EUR/S 1032969.50 USD-L912678.48EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/28/2025	1	1,032,970	0.883548333				(72,038)		(72,038)		(72,038)			4,690		0003
EUR/S 18768.47 USD-L16525.90EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026	1	18,768	0.880513968				(1,274)		(1,274)		(1,274)			97		0003
EUR/S 12826.51 USD-L11265.16EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	04/27/2026	1	12,827	0.878271642				(838)		(838)		(838)			74		0003
EUR/S 930361.33 USD-L829000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/23/2024	04/15/2025	1	930,361	0.891051652				(67,543)		(67,543)		(67,543)			2,495		0003
GBP/L 4021172.51 USD-S2576023.39GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/28/2021	06/15/2038	1	4,021,173	0.640614991				440,714		440,714		(62,100)			73,772		0003
EUR/L 326968.75 USD-S312500.00EUR	CLO Reinv6m BECLO 11A C XS2364592415	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/18/2022	07/17/2026	1	326,969	0.955748829				(6,661)		(6,661)		22,418			2,030		0003
EUR/L 1576800.00 USD-S1500000.00EUR	CLO Reinv6m BLUME 2021-2A B2 XS2395963395	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2022	01/15/2027	1	1,576,800	0.95129376				(39,628)		(39,628)		102,416			11,264		0003
EUR/S 749790.00 USD-L675000.00EUR	CLO Reinv6m RRME 2A CR XS2342228645	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/16/2023	01/15/2026	1	749,790	0.900252071				(34,579)		(34,579)		(53,018)			3,825		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 1270838.75 USD-S1042378.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2023	06/16/2025	1	1,270,839	0.820228813				(32,203)		(32,203)		27,276			4,298		0003
EUR/L 1117600.00 USD-S1000000.00EUR	CLO PALMP 1A C XS1566964638	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	01/19/2027	1	1,117,600	0.894774517				34,483		34,483		66,082			8,005		0003
GBP/L 1092198.28 USD-S880138.57GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025	1	1,092,198	0.805841381				(8,033)		(8,033)		23,031			3,694		0003
GBP/L 830566.16 USD-S662045.73GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	1	830,566	0.797101738				2,965		2,965		17,324			2,809		0003
GBP/L 4571059.36 USD-S3553649.51GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/18/2023	06/16/2025	1	4,571,059	0.777423619				128,762		128,762		92,990			15,460		0003
GBP/L 3383575.78 USD-S2685931.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/16/2023	06/16/2025	1	3,383,576	0.793814596				25,983		25,983		70,284			11,443		0003
GBP/S 289639.66 USD-L232051.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2023	06/16/2025	1	289,640	0.801172913				440		440		(6,072)			980		0003
GBP/L 245926.32 USD-S198929.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	09/15/2023	06/16/2025	1	245,926	0.808897885				(2,748)		(2,748)		5,205			832		0003
GBP/L 2165950.26 USD-S1712281.32GBP	Whiteleys October 2022 - 2380301	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2023	06/16/2025	1	2,165,950	0.790545079				25,485		25,485		44,806			7,325		0003
EUR/S 1408150.00 USD-L1250000.00EUR	CLO ReInv6m ANCHE 6A B1 XS2500008557	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	02/18/2025	1	1,408,150	0.887689522				(110,969)		(110,969)		(107,257)			2,580		0003
GBP/L 3526848.75 USD-S2770012.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/22/2024	06/16/2025	1	3,526,849	0.785407134				64,150		64,150		64,150			11,928		0003
EUR/L 865205.85 USD-S750000.00EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028	1	865,206	0.866845734				26,179		26,179		26,179			8,236		0003
GBP/L 1498769.85 USD-S1178556.15GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2025	1	1,498,770	0.786348985				25,800		25,800		25,800			5,505		0003
GBP/L 249538.24 USD-S196471.33GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	249,538	0.787339568				3,706		3,706		3,706			438		0003
GBP/L 87987.17 USD-S68901.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026	1	87,987	0.78308542				1,992		1,992		1,992			531		0003
GBP/L 1770684.00 USD-S1417460.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/17/2024	06/16/2025	1	1,770,684	0.800515852				(1,236)		(1,236)		(1,236)			5,989		0003
EUR/S 1131925.00 USD-L1000000.00EUR	CLO PALMP 1A C XS1566964638	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/14/2024	01/19/2027	1	1,131,925	0.883450759				(47,666)		(47,666)		(47,666)			8,107		0003
EUR/S 2667908.75 USD-L2375000.00EUR	CLO ReInv6m ARBR 11A C XS2501344019	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/03/2024	07/15/2026	1	2,667,909	0.890210357				(128,703)		(128,703)		(128,703)			16,538		0003
GBP/S 256236.13 USD-L201226.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/10/2024	06/16/2025	1	256,236	0.785315404				(4,690)		(4,690)		(4,690)			867		0003
GBP/S 1230569.32 USD-L968503.81GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/24/2024	06/16/2025	1	1,230,569	0.787037182				(19,875)		(19,875)		(19,875)			4,162		0003
GBP/L 1513168.18 USD-S1163862.72GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/15/2024	06/16/2025	1	1,513,168	0.769156222				58,263		58,263		58,263			5,118		0003
GBP/L 557610.46 USD-S431504.08GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	557,610	0.773845024				18,202		18,202		18,202			1,886		0003
GBP/S 1885015.98 USD-L1471316.62GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2024	06/16/2025	1	1,885,016	0.780532704				(45,773)		(45,773)		(45,773)			6,375		0003
GBP/S 370376.08 USD-L291910.53GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWIOLXP3B76	11/14/2024	04/16/2026	1	370,376	0.788146281				(5,998)		(5,998)		(5,998)			2,104		0003
GBP/S 1404233.73 USD-L1107741.25GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	06/16/2025	1	1,404,234	0.78885817				(19,484)		(19,484)		(19,484)			4,749		0003
EUR/S 1368875.00 USD-L1250000.00EUR	CLO ReInv6m CONTE 8A B2RE XS2372952189	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/03/2024	10/26/2026	1	1,368,875	0.913158616				(24,465)		(24,465)		(24,465)			9,231		0003
GBP/S 16189563.78 USD-L12720394.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/10/2024	07/20/2026	1	16,189,564	0.785715689				(314,497)		(314,497)		(314,497)			100,801		0003
EUR/L 938255.50 USD-S850000.00EUR	CLO ReInv6m CONTE 6A CR XS2315798343	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/24/2023	01/15/2026	1	938,256	0.905936603				37,869		37,869		61,581			4,787		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1876558.91 USD-S1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/24/2023	12/22/2026	1	1,876,559	0.900211547				50,468		50,468		97,594			13,187		0003
EUR/L 1338300.00 USD-S1200000.00EUR	CLO Relnv6m CONTE 6A CR XS2315798343	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/28/2023	01/15/2026	1	1,338,300	0.896659942				66,588		66,588		89,631			6,828		0003
EUR/L 21183.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025	1	21,183	0.89694143				1,325		1,325		1,614			75		0003
GBP/L 2085220.00 USD-S1700000.00GBP	Tower Bridge 2023-2 Class C	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	03/20/2025	1	2,085,220	0.815261699				(41,364)		(41,364)		42,132			4,851		0003
EUR/S 2334278.95 USD-L2050000.00EUR	CLO Relnv6m CONTE 6A CR XS2315798343	D1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	08/23/2024	01/15/2026	1	2,334,279	0.878215519				(165,559)		(165,559)		(165,559)			11,909		0003
EUR/S 3100985.84 USD-L2772800.00EUR	CLO Relnv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	01/17/2025	1	3,100,986	0.894167256				(227,204)		(227,204)		(227,204)			3,346		0003
SEK/L 105576.35 USD-S1018231.15SEK	EQT Exeter Logistics Nordics Sweden-7410015	B1	Currency	Morgan Stanley ... IGJSJL3JD5P3016NJZ34	09/24/2024	11/30/2027	1	105,576	9.644500402				7,673		7,673		7,673			901		0003
EUR/L 339294.67 USD-S309000.00EUR	CLO Relnv6m DARPK 1A BRR XS2303850502	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/10/2024	01/15/2025	1	339,295	0.910712803				19,067		19,067		19,067			344		0003
EUR/L 276706.33 USD-S252000.00EUR	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/10/2024	01/15/2025	1	276,706	0.910712812				15,550		15,550		15,550			280		0003
EUR/L 274510.25 USD-S250000.00EUR	CLO Relnv6m JUBIL 2021-25A C1 XS2402444116	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/10/2024	01/15/2025	1	274,510	0.910712806				15,427		15,427		15,427			278		0003
EUR/L 686275.63 USD-S625000.00EUR	CLO Relnv6m BRGPT 3A D XS2395174639	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/10/2024	01/15/2025	1	686,276	0.910712799				38,567		38,567		38,567			696		0003
EUR/S 27635.62 USD-L25018.67EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026	1	27,636	0.905305182				(934)		(934)		(934)			167		0003
EUR/L 15427.74 USD-S12832.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ... ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031	1	15,428	0.831808159				313		313		313			196		0003
GBP/L 12991.43 USD-S10110.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	01/16/2025	1	12,991	0.778209943				338		338		338			14		0003
GBP/S 154478.86 USD-L120762.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030	1	154,479	0.781738615				(2,197)		(2,197)		(2,197)			1,805		0003
GBP/S 202591.75 USD-L158027.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032	1	202,592	0.78003122				(2,492)		(2,492)		(2,492)			2,767		0003
EUR/L 109812.87 USD-S101340.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2025	1	109,813	0.922849753				4,786		4,786		4,786			115		0003
EUR/L 101110.02 USD-S91510.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026	1	101,110	0.905059261				4,294		4,294		4,294			517		0003
EUR/S 357467.83 USD-L337474.27EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Morgan Stanley ... IGJSJL3JD5P3016NJZ34	11/15/2024	01/22/2025	1	357,468	0.944068925				(7,632)		(7,632)		(7,632)			439		0003
EUR/S 25607.90 USD-L24008.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	04/25/2025	1	25,608	0.937558722				(606)		(606)		(606)			72		0003
EUR/S 23970.12 USD-L22112.66EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	01/26/2026	1	23,970	0.922509357				(562)		(562)		(562)			124		0003
EUR/S 2407969.41 USD-L2199460.55EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026	1	2,407,969	0.913408842				(54,802)		(54,802)		(54,802)			15,085		0003
EUR/L 575520.00 USD-S500000.00EUR	CLO Relnv6m AVOCA 13A DRR XS2326455800	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026	1	575,520	0.868779539				44,884		44,884		40,001			2,936		0003
EUR/L 1237368.00 USD-S1075000.00EUR	CLO Relnv6m RRME 2A CR XS2342228645	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/13/2023	01/15/2026	1	1,237,368	0.868779539				96,501		96,501		86,003			6,313		0003
EUR/L 781998.92 USD-S693200.00EUR	CLO Relnv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	Natixis NA ... KX1WK48MPD4Y2NCUIZ63	07/27/2023	01/17/2025	1	781,999	0.886446237				63,553		63,553		59,302			844		0003
EUR/S 280114.93 USD-L250000.00EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	Morgan Stanley ... IGJSJL3JD5P3016NJZ34	08/28/2024	02/28/2025	1	280,115	0.892490807				(20,576)		(20,576)		(20,576)			563		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1673115.00 USD-L1500000.00EUR	CLO ReInv6m DRYD 2021-91A D XS2461260544	D1	Currency	Canadian Imperial Bank of Comm	09/11/2024	10/20/2025	1	1,673,115	0.89653132				(94,581)		(94,581)		(94,581)			7,495		0003
EUR/S 1689540.00 USD-L1500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	B1	Currency	Deutsche Bank AG	12/16/2024	07/17/2028	1	1,689,540	0.887815618				(19,173)		(19,173)		(19,173)			15,906		0003
EUR/L 2877600.00 USD-S2500000.00EUR	CLO ReInv6m OCPE 2019-3A DR XS2331769401	B1	Currency	MIZUHO CAPITAL MARKETS LLC	07/13/2023	01/15/2026	1	2,877,600	0.868779539				224,421		224,421		200,007			14,681		0003
EUR/L 575875.00 USD-S500000.00EUR	CLO ReInv6m OZLME 2A DR XS2334573966	B1	Currency	JPMORGAN CHASE	07/13/2023	01/15/2026	1	575,875	0.868243977				45,224		45,224		40,014			2,938		0003
EUR/L 248671.70 USD-S217980.10EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA	07/20/2023	01/27/2025	1	248,672	0.876577833				22,661		22,661		18,664			338		0003
EUR/L 1941799.87 USD-S1686175.64EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA	07/20/2023	01/26/2026	1	1,941,800	0.868357067				150,966		150,966		134,429			10,049		0003
EUR/L 3229240.00 USD-S2800000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	B1	Currency	Deutsche Bank AG	07/27/2023	01/15/2027	1	3,229,240	0.867077083				189,230		189,230		209,395			23,068		0003
EUR/L 2002590.00 USD-S1800000.00EUR	CLO ReInv6m BILB 3A BR XS2332238166	B1	Currency	JPMORGAN CHASE	09/14/2023	08/17/2026	1	2,002,590	0.898836007				70,154		70,154		131,600			12,773		0003
EUR/L 1832045.57 USD-S1733873.65EUR	AirFrance 3.0 AP Fides HOLDINGS I LLC 6% 30 Nov48 50185602 00240#AA4	B1	Currency	Morgan Stanley	10/27/2023	12/15/2027	1	1,832,046	0.94641404				(66,255)		(66,255)		106,727			15,750		0003
GBP/L 444114.40 USD-S356174.83GBP	Project Conrad Henderson Park 720049401	B1	Currency	JPMORGAN CHASE	11/15/2023	11/03/2025	1	444,114	0.801988924				(738)		(738)		10,003			2,037		0003
EUR/L 2204126.25 USD-S2150000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	B1	Currency	Goldman Sachs Group Inc/The	09/29/2022	10/15/2025	1	2,204,126	0.975443217				(54,617)		(54,617)		166,839			9,789		0003
EUR/L 3486132.00 USD-S3380000.00EUR	CLO ReInv6m RFTE 2021-2A B XS2405874087	B1	Currency	BNP Paribas SA	09/29/2022	01/25/2027	1	3,486,132	0.969555943				(152,570)		(152,570)		228,280			25,069		0003
EUR/L 647329.60 USD-S620000.00EUR	CLO ReInv6m DRYD 2020-88A B1 XS2337313402	B1	Currency	BNP Paribas SA	10/06/2022	07/20/2026	1	647,330	0.957781013				(14,610)		(14,610)		44,396			4,030		0003
EUR/L 1197570.00 USD-S1140000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	B1	Currency	JPMORGAN CHASE	10/06/2022	01/15/2027	1	1,197,570	0.951927653				(30,852)		(30,852)		77,814			8,555		0003
EUR/L 4011930.00 USD-S3900000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	Goldman Sachs Group Inc/The	10/07/2022	11/14/2025	1	4,011,930	0.97210071				(92,596)		(92,596)		300,522			18,724		0003
GBP/L 20669632.98 USD-S16313000.00GBP	RMBS Project Jupiter 1A CR XS2737623533	B1	Currency	Deutsche Bank AG	01/17/2024	04/20/2027	1	20,669,633	0.789225431				275,608		275,608		275,608			156,782		0003
GBP/L 326137.73 USD-S256458.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE	02/23/2024	09/16/2025	1	326,138	0.786348976				5,735		5,735		5,735			1,374		0003
GBP/L 212884.04 USD-S167387.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE	02/23/2024	11/17/2025	1	212,884	0.786287173				3,839		3,839		3,839			998		0003
EUR/L 50696.89 USD-S45879.54EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/14/2024	02/14/2025	1	50,697	0.904977406				3,093		3,093		3,093			89		0003
GBP/L 21589.51 USD-S16903.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/15/2024	05/16/2025	1	21,590	0.782962652				453		453		453			66		0003
GBP/L 20938.82 USD-S16389.18GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/15/2024	08/15/2025	1	20,939	0.78271746				459		459		459			83		0003
GBP/L 106814.30 USD-S83598.89GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/15/2024	09/15/2025	1	106,814	0.782656348				2,370		2,370		2,370			449		0003
GBP/L 20378.95 USD-S15948.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/15/2024	11/14/2025	1	20,379	0.782595276				461		461		461			95		0003
EUR/L 3446240.00 USD-S2975000.00EUR	CLO DRYD 2018-66A DR XS2415313332	B1	Currency	MIZUHO CAPITAL MARKETS LLC	03/22/2024	07/24/2028	1	3,446,240	0.863259669				119,593		119,593		119,593			32,532		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 506970.00 USD-S450000.00EUR	CLO ReInv6m RRME 9A A2 XS2388492337	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	10/15/2026	1	506,970	0.887626487				21,804		21,804		21,804			3,390		0003
GBP/L 67530.37 USD-S53287.92GBP	Project Conrad Henderson Park 720049401	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/03/2025	1	67,530	0.789095632				975		975		975			310		0003
EUR/S 1743662.36 USD-L1590008.11EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	04/25/2025	1	1,743,662	0.911878438				(87,880)		(87,880)		(87,880)			4,894		0003
EUR/S 82951.98 USD-L75233.37EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	10/28/2025	1	82,952	0.906950865				(3,741)		(3,741)		(3,741)			377		0003
EUR/S 41053.41 USD-L36914.56EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	04/27/2026	1	41,053	0.899183771				(1,767)		(1,767)		(1,767)			236		0003
EUR/L 2489520.00 USD-S2208000.00EUR	CLO ReInv6m AVOCA 25A D XS2400441700	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/23/2024	10/19/2026	1	2,489,520	0.88691796				115,712		115,712		115,712			16,700		0003
EUR/L 656764.57 USD-S599000.00EUR	CLO ReInv6m PENTA 2018-5A CR XS2289567674	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/27/2024	10/15/2025	1	656,765	0.912046763				26,596		26,596		26,596			2,917		0003
EUR/S 907520.00 USD-L800000.00EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027	1	907,520	0.881523272				(35,378)		(35,378)		(35,378)			6,908		0003
EUR/S 1449981.00 USD-L1300000.00EUR	CLO ReInv6m JUBIL 2018-21A C1R XS2308745574	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	09/11/2024	10/15/2025	1	1,449,981	0.896563472				(82,336)		(82,336)		(82,336)			6,440		0003
EUR/L 568785.24 USD-S518000.00EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	568,785	0.910712803				31,964		31,964		31,964			577		0003
EUR/L 735687.47 USD-S670000.00EUR	CLO ReInv6m CIFCE 5A D XS2390490287	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	735,687	0.910712806				41,344		41,344		41,344			746		0003
EUR/L 511836.66 USD-S467110.80EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	06/30/2025	1	511,837	0.912616927				23,631		23,631		23,631			1,802		0003
EUR/S 1901232.15 USD-L1689300.00EUR	CLO PENTA 2018-4A C XS1814401045	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/28/2024	12/22/2026	1	1,901,232	0.888529052				(78,370)		(78,370)		(78,370)			13,361		0003
GBP/S 47782.12 USD-L37225.08GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	1	47,782	0.779058778				(1,275)		(1,275)		(1,275)			201		0003
EUR/S 9358.22 USD-L8547.88EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026	1	9,358	0.913408747				(213)		(213)		(213)			59		0003
AUD/L 47611888.75 USD-S73802410.79AUD	RML Pepper Australian	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	01/14/2025	1	47,611,889	1.55008366				1,942,796		1,942,796		1,942,796			46,623		0003
EUR/L 4201987.20 USD-S4000000.00EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/13/2024	01/22/2025	1	4,201,987	0.951930553				55,467		55,467		55,467			5,158		0003
EUR/L 525450.00 USD-S500000.00EUR	CLO ReInv6m CORDA 26A DR XS2958384690	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	1	525,450	0.951565325				7,283		7,283		7,283			533		0003
EUR/L 1159438.54 USD-S1097833.61EUR	CML Macbeth 50198969	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	04/15/2025	1	1,159,439	0.946866584				16,820		16,820		16,820			3,109		0003
GBP/L 33118.64 USD-S25920.51GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025	1	33,119	0.782656232				735		735		735			139		0003
GBP/L 130777.46 USD-S102377.85GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028	1	130,777	0.782840178				2,346		2,346		2,346			1,216		0003
EUR/L 730550.58 USD-S665189.10EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	730,551	0.910531205				41,192		41,192		41,192			740		0003
EUR/L 807310.00 USD-S700000.00EUR	CLO ReInv6m ARESE 15A D XS2409273575	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	01/15/2027	1	807,310	0.867077083				47,307		47,307		52,349			5,767		0003
EUR/L 1759800.00 USD-S1500000.00EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/19/2028	1	1,759,800	0.852369587				79,940		79,940		79,940			16,580		0003
EUR/L 495999.19 USD-S443000.00EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	01/15/2026	1	495,999	0.89314662				27,344		27,344		27,344			2,530		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 288151.72 USD-S250000.00EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	04/08/2024	10/15/2027	1	288,152	0.8675985				12,641		12,641		12,641			2,406		0003
EUR/L 2787375.00 USD-S2500000.00EUR	CLO Reinv6m ARBR 9A D XS2335992397	D1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	06/12/2024	05/15/2026	1	2,787,375	0.896901206				123,986		123,986		123,986			16,312		0003
EUR/S 433943.86 USD-L388000.00EUR	CLO Reinv6m RRME 3A DN XS2060707655	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/23/2024	01/15/2025	1	433,944	0.894124876				(31,846)		(31,846)		(31,846)			440		0003
EUR/S 775246.46 USD-L693200.00EUR	CLO Reinv6m DRYD 2014-35A DRR XS2092261465	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	01/17/2025	1	775,246	0.894167256				(56,801)		(56,801)		(56,801)			837		0003
EUR/L 486432.16 USD-S443000.00EUR	CLO STNPK 1A CN XS1875402676	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	486,432	0.910712811				27,336		27,336		27,336			493		0003
EUR/S 39999.91 USD-L37711.04EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	40,000	0.942778121				(789)		(789)		(789)			98		0003
GBP/S 44739.21 USD-L34873.50GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025	1	44,739	0.779484036				(1,195)		(1,195)		(1,195)			219		0003
GBP/S 124190.91 USD-L97122.79GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027	1	124,191	0.782044274				(2,630)		(2,630)		(2,630)			973		0003
GBP/S 161892.93 USD-L126370.25GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031	1	161,893	0.780579177				(2,170)		(2,170)		(2,170)			2,057		0003
EUR/L 417327.06 USD-S362577.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	06/15/2028	1	417,327	0.868809729				12,985		12,985		12,985			3,880		0003
EUR/S 781970.00 USD-L700000.00EUR	CLO PSTET 2022-2A B XS2459151879	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/21/2024	10/29/2027	1	781,970	0.895175007				(12,642)		(12,642)		(12,642)			6,574		0003
EUR/L 2986511.09 USD-S2800310.34EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	11/25/2024	07/31/2025	1	2,986,511	0.937652751				54,161		54,161		54,161			11,380		0003
GBP/L 28852.06 USD-S22593.63GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026	1	28,852	0.783085506				653		653		653			174		0003
EUR/L 449805.79 USD-S409562.20EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	10/11/2024	01/15/2025	1	449,806	0.910531187				25,362		25,362		25,362			456		0003
GBP/L 131392.89 USD-S102755.06GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027	1	131,393	0.782044295				2,782		2,782		2,782			1,029		0003
GBP/L 130337.64 USD-S102025.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029	1	130,338	0.782778866				2,008		2,008		2,008			1,376		0003
GBP/L 2892831.31 USD-S2270057.23GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	12/11/2024	03/27/2025	1	2,892,831	0.784718149				53,293		53,293		53,293			7,021		0003
EUR/L 688992.00 USD-S600000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/13/2023	10/15/2025	1	688,992	0.870837397				57,771		57,771		50,005			3,060		0003
EUR/L 577700.00 USD-S500000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OX0HC3ZE78	07/13/2023	07/15/2026	1	577,700	0.865501125				40,624		40,624		37,607			3,581		0003
EUR/L 586205.00 USD-S500000.00EUR	CLO ANCHE 1A D1E XS1846664131	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	07/13/2023	04/12/2028	1	586,205	0.852943936				28,962		28,962		30,773			5,310		0003
EUR/S 658140.00 USD-L600000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	10/24/2023	10/15/2025	1	658,140	0.911660133				(26,919)		(26,919)		(50,005)			2,923		0003
EUR/L 275564.00 USD-S250000.00EUR	CLO DRYD 2017-59A D1 XS1770931225	B1	Currency	Morgan Stanley IGJSJL3JD5P3016NJZ34	04/08/2024	02/28/2025	1	275,564	0.907230262				16,025		16,025		16,025			554		0003
EUR/S 290250.00 USD-L250000.00EUR	CLO Reinv6m CORDA 6A DR XS1803166047	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027	1	290,250	0.861326443				(14,516)		(14,516)		(14,516)			2,424		0003
EUR/S 83533.75 USD-L77446.46EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025	1	83,534	0.927127778				(2,928)		(2,928)		(2,928)			224		0003
EUR/S 1691250.00 USD-L1500000.00EUR	CLO Reinv6m DRYD 2021-103A D XS2552866332 .	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028	1	1,691,250	0.88691796				(20,507)		(20,507)		(20,507)			15,934		0003
EUR/L 1576350.00 USD-S1500000.00EUR	CLO Reinv6m CORDA 26A DR XS2958384690	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	1	1,576,350	0.951565325				21,849		21,849		21,849			1,598		0003
EUR/L 774095.74 USD-S732965.39EUR	CML Macbeth 50198969	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/17/2024	04/15/2025	1	774,096	0.946866585				11,230		11,230		11,230			2,076		0003
BRL/L 667232.82 USD-S4115425.31BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2026	1	667,233	6.167899999				90,757		90,757		165,019			4,462		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
BRL/L 645680.98 USD-S4444545.03BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/17/2028	1	645,681	6.883500006				94,059		94,059		174,277			5,861		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO Reinv6m ACCUN 4A C XS2106570703	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	3,685,758	0.813943835				557,929		557,929		270,374			9,884		0003
EUR/L 2349165.00 USD-S2100000.00EUR	CLO Reinv6m DRYD 2013-29A B1RR (Tax Exchange) XS1735592088	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	03/21/2023	10/15/2026	1	2,349,165	0.893934653				86,228		86,228		142,937			15,711		0003
BRL/S 697263.74 USD-L3906977.93BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2025	1	697,264	5.603300022				(104,038)		(104,038)		(155,428)			3,097		0003
EUR/L 1691880.00 USD-S1500000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	01/02/2024	10/20/2025	1	1,691,880	0.886587701				113,346		113,346		113,346			7,579		0003
EUR/L 1759500.00 USD-S1500000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028	1	1,759,500	0.852514919				79,841		79,841		79,841			16,565		0003
EUR/L 426039.91 USD-S388000.00EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/10/2024	01/15/2025	1	426,040	0.910712802				23,942		23,942		23,942			432		0003
EUR/S 90087.72 USD-L83888.37EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	01/16/2025	1	90,088	0.931185405				(3,148)		(3,148)		(3,148)			94		0003
EUR/S 105298.05 USD-L97120.51EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	1	105,298	0.922339113				(3,692)		(3,692)		(3,692)			387		0003
EUR/L 202302.14 USD-S190001.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	202,302	0.939194217				5,161		5,161		5,161			355		0003
EUR/L 1050900.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 26A DR XS2958384690	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	01/15/2025	1	1,050,900	0.951565325				14,566		14,566		14,566			1,065		0003
EUR/S 1126360.00 USD-L1000000.00EUR	CLO Reinv6m CORDA 26A D2 XS2553603296	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028	1	1,126,360	0.887815618				(12,782)		(12,782)		(12,782)			10,604		0003
EUR/S 48265.84 USD-L45331.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	48,266	0.939194262				(1,231)		(1,231)		(1,231)			85		0003
EUR/S 332240.95 USD-L302515.75EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	332,241	0.910531197				(18,734)		(18,734)		(18,734)			337		0003
BRL/S 633688.95 USD-L4249644.84BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/16/2028	1	633,689	6.706200006				(120,208)		(120,208)		(167,615)			6,172		0003
EUR/L 432102.39 USD-S393768.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2025	1	432,102	0.911286281				24,009		24,009		24,009			452		0003
EUR/L 411838.12 USD-S373667.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025	1	411,838	0.907317516				22,905		22,905		22,905			1,110		0003
EUR/L 111054.66 USD-S97113.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	08/16/2027	1	111,055	0.874469923				4,463		4,463		4,463			900		0003
GBP/L 263675.37 USD-S207406.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	263,675	0.786596412				4,161		4,161		4,161			463		0003
GBP/L 66211.33 USD-S52073.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	1	66,211	0.786472799				1,100		1,100		1,100			202		0003
GBP/L 64105.83 USD-S50409.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2025	1	64,106	0.786348917				1,127		1,127		1,127			270		0003
GBP/L 696304.19 USD-S548271.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	1	696,304	0.787401567				10,131		10,131		10,131			729		0003
GBP/L 67815.45 USD-S53385.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	03/17/2025	1	67,815	0.787215598				1,032		1,032		1,032			155		0003
GBP/L 65539.10 USD-S51585.28GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025	1	65,539	0.787091675				1,054		1,054		1,054			222		0003
GBP/L 260378.22 USD-S204925.41GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025	1	260,378	0.787029768				4,261		4,261		4,261			956		0003
GBP/L 64055.42 USD-S50409.55GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2025	1	64,055	0.786967754				1,077		1,077		1,077			270		0003
EUR/L 23532.75 USD-S21471.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	1	23,533	0.912408877				1,254		1,254		1,254			41		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 251218.57 USD-S228028.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	06/16/2025	1	251,219	0.907688114				13,077		13,077		13,077			850		0003
EUR/S 366681.11 USD-L327627.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025	1	366,681	0.893495359				(21,984)		(21,984)		(21,984)			1,631		0003
EUR/L 1162283.67 USD-S1058295.55EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	1,162,284	0.910531204				65,536		65,536		65,536			1,178		0003
GBP/L 541008.22 USD-S418283.76GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	1	541,008	0.773156016				18,183		18,183		18,183			1,905		0003
EUR/L 9451218.76 USD-S8694613.49EUR	College Square July 2021 - 7200462	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	11/08/2024	07/09/2025	1	9,451,219	0.919946275				358,928		358,928		358,928			34,095		0003
GBP/S 2230615.16 USD-L1762148.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026	1	2,230,615	0.789983015				(31,452)		(31,452)		(31,452)			13,889		0003
GBP/S 48311.78 USD-L38076.75GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2026	1	48,312	0.788146286				(782)		(782)		(782)			274		0003
EUR/L 49155271.97 USD-S46272216.73EUR	Irish RPL EPF	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	1	49,155,272	0.941347995				1,064,738		1,064,738		1,064,738			114,342		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m CIFCE 2A B2N XS2125924477	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				187,194		187,194		90,178			3,298		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				187,194		187,194		90,178			3,298		0003
EUR/L 2951565.60 USD-S2400000.00EUR	CLO Reinv6m AVOCA 21A D XS2126168181	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,951,566	0.813127785				449,266		449,266		216,427			7,915		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO Reinv6m VOYE 3A C XS2125181581	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,459,638	0.813127785				374,388		374,388		180,356			6,596		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO Reinv6m CIFCE 2A CN XS2125925011	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	4,058,403	0.813127785				617,741		617,741		297,587			10,884		0003
EUR/L 5441949.08 USD-S4425000.00EUR	CLO Reinv6m CIFCE 2A DN XS2125925870	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	5,441,949	0.813127785				828,334		828,334		399,037			14,594		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				187,194		187,194		90,178			3,298		0003
EUR/L 12484000.00 USD-S10000000.00EUR	CLO Reinv6m ARBR 9A C XS2335992124	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/11/2021	05/15/2026	1	12,484,000	0.801025312				1,734,469		1,734,469		799,831			73,057		0003
EUR/L 24788000.00 USD-S20000000.00EUR	CLO Reinv6m RRME 5A BRN XS2406903067	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/15/2021	01/15/2027	1	24,788,000	0.80684202				2,937,040		2,937,040		1,467,203			177,069		0003
GBP/L 33475266.90 USD-S24747000.00GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/24/2022	01/27/2025	1	33,475,267	0.739262216				2,501,601		2,501,601		586,268			45,523		0003
EUR/L 4409680.00 USD-S4000000.00EUR	CLO Reinv6m NWDSE 2022-26A D XS2437417186	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025	1	4,409,680	0.907095299				265,771		265,771		342,022			4,470		0003
GBP/L 765728.98 USD-S555500.00GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2025	1	765,729	0.725452496				69,975		69,975		13,750			2,590		0003
GBP/L 1331910.76 USD-S936810.81GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2029	1	1,331,911	0.703358542				131,443		131,443		387			14,060		0003
GBP/L 1697090.54 USD-S1143437.91GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2034	1	1,697,091	0.673763646				172,864		172,864		(29,516)			26,099		0003
GBP/L 1825148.02 USD-S1196739.90GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2036	1	1,825,148	0.655694709				195,604		195,604		(31,621)			30,901		0003
EUR/L 6317500.00 USD-S5000000.00EUR	CLO Reinv6m PENTA 2021-10A C XS2401708685	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	05/20/2027	1	6,317,500	0.791452315				800,348		800,348		353,961			48,767		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 5214720.00 USD-S4200000.00EUR	CLO Relnv6m BECLO 12A C1 XS2404588613	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2021	01/19/2027	1	5,214,720	0.805412371				624,106		624,106		307,935			37,350		0003
EUR/L 14349200.00 USD-S11600000.00EUR	CLO Relnv6m HNLY 3A CR XS2414936448	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/01/2021	06/15/2027	1	14,349,200	0.808407437				1,557,016		1,557,016		806,299			112,410		0003
EUR/L 7434480.00 USD-S6000000.00EUR	CLO Relnv6m OCPE 2022-5A D XS2423747208	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	7,434,480	0.807050392				839,737		839,737		425,731			56,392		0003
EUR/L 4023833.00 USD-S3650000.00EUR	CLO Relnv6m NWDSE 2022-26A C XS2437416964	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/16/2022	01/15/2025	1	4,023,833	0.907095299				242,516		242,516		312,095			4,079		0003
GBP/L 385666.18 USD-S283390.53GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2025	1	385,666	0.734807833				30,821		30,821		6,823			1,304		0003
GBP/L 1376272.55 USD-S960782.26GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2030	1	1,376,273	0.698104645				135,729		135,729		(7,799)			16,084		0003
GBP/L 1595309.28 USD-S1084211.83GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2033	1	1,595,309	0.67962485				162,231		162,231		(25,734)			23,201		0003
GBP/L 1747756.66 USD-S1167350.16GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2035	1	1,747,757	0.667913438				177,452		177,452		(31,224)			28,263		0003
GBP/L 2010586.26 USD-S1288011.70GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2038	1	2,010,586	0.640614992				220,357		220,357		(31,050)			36,886		0003
GBP/L 3290270.94 USD-S1999800.00GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047	1	3,290,271	0.607791892				317,448		317,448		(5,235)			77,990		0003
EUR/L 7583193.88 USD-S7326403.44EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	7,583,194	0.966136902				(229,597)		(229,597)		524,540			46,670		0003
GBP/L 242500.00 USD-S200000.00GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	02/27/2023	02/18/2025	1	242,500	0.824742268				(7,740)		(7,740)		4,867			444		0003
EUR/L 3786910.44 USD-S3452485.44EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/16/2023	07/07/2026	1	3,786,910	0.911689224				92,393		92,393		253,939			23,306		0003
EUR/L 2258680.00 USD-S2000000.00EUR	CLO Relnv6m ANCHE 1X D1E Mtge XS1846663240	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	04/18/2028	1	2,258,680	0.885472931				39,757		39,757		93,765			20,511		0003
EUR/L 557106.90 USD-S498824.27EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/24/2025	1	557,107	0.895383399				39,332		39,332		42,828			1,081		0003
EUR/L 52957.75 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025	1	52,958	0.89694143				3,313		3,313		4,034			186		0003
EUR/L 53119.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025	1	53,119	0.894214433				2,823		2,823		3,763			266		0003
GBP/L 140580.87 USD-S100000.00GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/23/2021	10/28/2025	1	140,581	0.711334337				15,166		15,166		2,559			638		0003
EUR/L 5528637.00 USD-S4500000.00EUR	CLO Relnv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	5,528,637	0.813943835				836,894		836,894		405,560			14,826		0003
EUR/L 9907600.00 USD-S8000000.00EUR	CLO Relnv6m RRME 1A CR XS2303069319	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	9,907,600	0.807460939				1,447,467		1,447,467		686,641			44,004		0003
GBP/L 2180808.45 USD-S1560730.30GBP	Patrizia London - 7200445	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/03/2021	10/28/2025	1	2,180,808	0.715665927				223,873		223,873		39,482			9,902		0003
EUR/L 26651937.50 USD-S21500000.00EUR	CLO Relnv6m BABSE 2020-1A DR XS2401845594	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026	1	26,651,938	0.806695573				3,292,127		3,292,127		1,620,441			179,059		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 3269158.36 USD-S2441674.78GBP	Patrizia London - 7200445	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/26/2021	10/28/2025	1	3,269,158	0.746881769				212,477		212,477		56,912			14,844		0003
EUR/L 1988121.80 USD-S1774000.00EUR	CLO Relnv6m ALME 5A C1R XS1852482758	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/20/2023	07/15/2027	1	1,988,122	0.892299456				48,258		48,258		104,316			15,833		0003
GBP/L 393964.21 USD-S316569.34GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025	1	393,964	0.803548475				(1,437)		(1,437)		8,865			1,789		0003
BRL/S 929608.38 USD-L5762642.34BRL	Celse	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2027	1	929,608	6.198999992				(151,991)		(151,991)		(231,335)			7,030		0003
BRL/S 934042.63 USD-L6374467.33BRL	Celse	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/16/2028	1	934,043	6.824599997				(166,153)		(166,153)		(251,205)			9,097		0003
BRL/S 440800.58 USD-L3408754.97BRL	Celse	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2030	1	440,801	7.733100011				(80,856)		(80,856)		(125,315)			5,304		0003
BRL/S 358620.03 USD-L3045975.11BRL	Celse	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	04/15/2032	1	358,620	8.493600065				(66,106)		(66,106)		(126,205)			4,842		0003
GBP/L 39918.57 USD-S31339.41GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	01/04/2024	10/28/2025	1	39,919	0.785083484				775		775		775			181		0003
EUR/L 1353330.26 USD-S1233271.30EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2025	1	1,353,330	0.911286281				75,197		75,197		75,197			1,417		0003
EUR/L 673550.16 USD-S611956.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	03/17/2025	1	673,550	0.908554041				37,652		37,652		37,652			1,537		0003
EUR/L 1240237.96 USD-S1120713.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025	1	1,240,238	0.903628067				67,760		67,760		67,760			4,556		0003
EUR/L 1235176.55 USD-S1098374.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026	1	1,235,177	0.889244586				60,793		60,793		60,793			7,663		0003
EUR/L 1695293.02 USD-S1484429.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	07/16/2027	1	1,695,293	0.875618405				68,902		68,902		68,902			13,509		0003
GBP/L 44337.22 USD-S34870.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	1	44,337	0.78647263				726		726		726			119		0003
GBP/L 47801.78 USD-S37639.20GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	1	47,802	0.787401641				696		696		696			50		0003
GBP/L 44298.86 USD-S34870.01GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	1	44,299	0.787153665				688		688		688			119		0003
EUR/S 2195342.00 USD-L2000000.00EUR	CLO Relnv6m JUBIL 2019-23A DN XS2075331145	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	1	2,195,342	0.911019786				(122,673)		(122,673)		(122,673)			2,225		0003
EUR/L 101220.39 USD-S91527.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2025	1	101,220	0.904240934				5,101		5,101		5,101			426		0003
EUR/S 480710.76 USD-L432259.25EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/15/2024	06/02/2025	1	480,711	0.899208601				(29,628)		(29,628)		(29,628)			1,556		0003
EUR/S 48772.72 USD-L43779.26EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	06/16/2025	1	48,773	0.897617767				(3,052)		(3,052)		(3,052)			165		0003
GBP/L 1910412.56 USD-S1238517.06GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2037	1	1,910,413	0.648298219				207,231		207,231		(31,056)			33,722		0003
GBP/L 1865736.79 USD-S1526455.22GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/15/2022	02/18/2025	1	1,865,737	0.818151429				(43,739)		(43,739)		27,778			3,418		0003
EUR/L 31774.65 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2025	1	31,775	0.89694143				1,988		1,988		2,420			112		0003
GBP/L 567698.22 USD-S457691.96GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/02/2023	02/18/2025	1	567,698	0.806224053				(4,967)		(4,967)		11,139			1,040		0003
EUR/L 1814080.00 USD-S1600000.00EUR	CLO Relnv6m PENTA 2021-9A D XS2344757625	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/23/2023	01/15/2027	1	1,814,080	0.881989769				79,406		79,406		102,930			12,959		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2602334.50 USD-S2237797.32EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/18/2023	07/07/2026	1	2,602,335	0.859919169				198,777		198,777		169,274			16,016		0003
EUR/L 359274.80 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	359,275	0.88257359				19,270		19,270		23,686			2,211		0003
EUR/L 358204.95 USD-S323435.62EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/25/2023	07/07/2026	1	358,205	0.902934535				11,889		11,889		23,898			2,205		0003
GBP/L 18781306.95 USD-S14910000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/13/2024	02/17/2026	1	18,781,307	0.793874465				167,574		167,574		167,574			99,891		0003
GBP/L 26816517.28 USD-S21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/20/2024	02/17/2026	1	26,816,517	0.789016885				401,889		401,889		401,889			142,627		0003
EUR/L 756621.17 USD-S680873.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2025	1	756,621	0.899887509				40,274		40,274		40,274			3,366		0003
EUR/L 244140.59 USD-S212814.32EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2027	1	244,141	0.87168758				11,258		11,258		11,258			1,913		0003
GBP/L 317116.15 USD-S248154.12GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025	1	317,116	0.782533844				7,259		7,259		7,259			1,553		0003
GBP/L 886204.35 USD-S683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/17/2030	1	886,204	0.770772317				22,413		22,413		22,413			10,357		0003
GBP/L 745359.47 USD-S570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2032	1	745,359	0.765169483				19,509		19,509		19,509			10,179		0003
GBP/L 677452.00 USD-S517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2033	1	677,452	0.763300514				18,083		18,083		18,083			9,852		0003
EUR/L 525250.50 USD-S472018.18EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026	1	525,251	0.898653462				20,831		20,831		20,831			3,233		0003
EUR/L 1100522.82 USD-S967237.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/10/2024	07/16/2027	1	1,100,523	0.87888909				41,186		41,186		41,186			8,769		0003
EUR/L 31965.60 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026	1	31,966	0.891583452				1,441		1,441		2,126			195		0003
EUR/L 32065.35 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026	1	32,065	0.888809884				1,211		1,211		2,012			227		0003
EUR/L 238675.77 USD-S211301.64EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	07/07/2026	1	238,676	0.885308299				12,146		12,146		15,760			1,469		0003
EUR/L 412039.99 USD-S364960.13EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/04/2023	07/07/2026	1	412,040	0.885739586				20,790		20,790		27,215			2,536		0003
EUR/L 1437292.50 USD-S1225000.00EUR	CLO ReInv6m DRYD 2018-66A DR XS2415313332	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028	1	1,437,293	0.85229694				65,060		65,060		65,060			13,568		0003
EUR/L 71493.03 USD-S63543.15EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026	1	71,493	0.888802027				3,588		3,588		3,588			440		0003
EUR/L 53941.04 USD-S47942.90EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026	1	53,941	0.888801922				2,707		2,707		2,707			332		0003
EUR/L 791798.08 USD-S718412.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2025	1	791,798	0.90731752				44,038		44,038		44,038			2,133		0003
GBP/L 3071314.96 USD-S2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	1	3,071,315	0.786101719				54,425		54,425		54,425			12,190		0003
GBP/L 3067693.41 USD-S2414365.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	1	3,067,693	0.787029748				50,803		50,803		50,803			12,176		0003
EUR/L 81870.96 USD-S74205.53EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	01/16/2025	1	81,871	0.906371808				4,966		4,966		4,966			86		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 71360.70 USD-S64127.16EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	07/16/2025	1	71,361	0.898634122				4,272		4,272		4,272			262		0003
EUR/L 267267.18 USD-S236645.28EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2026	1	267,267	0.885425887				14,701		14,701		14,701			1,612		0003
GBP/L 337859.59 USD-S264572.90GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	03/14/2025	1	337,860	0.783085364				6,882		6,882		6,882			755		0003
EUR/L 64578.68 USD-S57579.85EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026	1	64,579	0.891623211				3,046		3,046		3,046			397		0003
EUR/L 11422522.73 USD-S10119621.47EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/09/2024	07/07/2026	1	11,422,523	0.88593577				608,258		608,258		608,258			70,299		0003
EUR/L 12030513.90 USD-S10591639.65EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027	1	12,030,514	0.88039794				438,497		438,497		438,497			95,344		0003
EUR/S 24524167.46 USD-L21945563.72EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2024	07/07/2026	1	24,524,167	0.894854586				(1,072,191)		(1,072,191)		(1,072,191)			150,932		0003
EUR/L 336050.20 USD-S299289.84EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/29/2024	07/07/2026	1	336,050	0.89061051				16,216		16,216		16,216			2,068		0003
EUR/L 353635.41 USD-S315242.08EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	06/20/2024	07/06/2027	1	353,635	0.89143245				9,046		9,046		9,046			2,803		0003
EUR/L 3347100.00 USD-S3000000.00EUR	CLO Reinv6m ALBAC 2A C	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/12/2024	02/12/2026	1	3,347,100	0.896298288				168,153		168,153		168,153			17,694		0003
EUR/L 610660.95 USD-S553586.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	1	610,661	0.906536123				31,506		31,506		31,506			2,243		0003
EUR/S 107692.93 USD-L98259.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	02/14/2025	1	107,693	0.912408735				(5,740)		(5,740)		(5,740)			189		0003
EUR/S 50853.01 USD-L45912.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2025	1	50,853	0.902852948				(3,270)		(3,270)		(3,270)			53		0003
EUR/S 66581.70 USD-L58200.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027	1	66,582	0.874125923				(2,804)		(2,804)		(2,804)			531		0003
EUR/S 2233160.00 USD-L2000000.00EUR	CLO Reinv6m VOYE 3A C	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	1	2,233,160	0.895591897				(151,572)		(151,572)		(151,572)			5,989		0003
EUR/S 2230581.60 USD-L2000000.00EUR	CLO Reinv6m VOYE 3A B2	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	08/30/2024	04/15/2025	1	2,230,582	0.89662714				(148,994)		(148,994)		(148,994)			5,982		0003
GBP/L 18024609.91 USD-S13570347.05GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/02/2024	01/22/2025	1	18,024,610	0.752878821				1,041,962		1,041,962		1,041,962			22,126		0003
EUR/L 734842.69 USD-S673827.60EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	03/31/2025	1	734,843	0.916968501				34,107		34,107		34,107			1,824		0003
EUR/S 19208.23 USD-L17389.31EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2026	1	19,208	0.905305174				(649)		(649)		(649)			116		0003
GBP/S 902704.51 USD-L705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2027	1	902,705	0.782044259				(19,115)		(19,115)		(19,115)			7,072		0003
GBP/S 868068.71 USD-L679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029	1	868,069	0.782778866				(13,376)		(13,376)		(13,376)			9,164		0003
EUR/L 491154.94 USD-S444524.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026	1	491,155	0.905059287				20,860		20,860		20,860			2,509		0003
EUR/L 14467928.13 USD-S13640045.56EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA 02RNE8IBXP4ROTD8PU41	12/06/2024	03/28/2025	1	14,467,928	0.942778084				285,560		285,560		285,560			35,317		0003
EUR/S 274326.82 USD-L258819.15EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2024	01/22/2025	1	274,327	0.943470092				(6,027)		(6,027)		(6,027)			337		0003
EUR/L 708652.30 USD-S639543.26EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/23/2024	12/16/2027	1	708,652	0.902478211				4,732		4,732		4,732			6,095		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 334369.89 USD-S306564.49EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2025	1	334,370	0.916842393				16,654		16,654		16,654			350		0003
EUR/L 3370080.63 USD-S3023578.53EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026	1	3,370,081	0.897182846				138,954		138,954		138,954			20,741		0003
EUR/S 2195342.00 USD-L2000000.00EUR	CLO Reinv6m JUBIL 2019-23A DN XS2075331145	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	1	2,195,342	0.911019786				(122,673)		(122,673)		(122,673)			2,225		0003
EUR/L 471777.17 USD-S421869.95EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026	1	471,777	0.894214423				20,949		20,949		20,949			2,904		0003
EUR/L 660458.43 USD-S603433.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	1	660,458	0.913659199				35,074		35,074		35,074			691		0003
EUR/L 539988.24 USD-S485906.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026	1	539,988	0.899847023				25,911		25,911		25,911			2,758		0003
EUR/L 531981.12 USD-S477113.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026	1	531,981	0.896860983				24,544		24,544		24,544			3,022		0003
EUR/L 487051.79 USD-S430904.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2027	1	487,052	0.884720863				17,697		17,697		17,697			3,686		0003
EUR/S 69830.91 USD-L63465.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	1	69,831	0.90884309				(3,664)		(3,664)		(3,664)			213		0003
EUR/S 33297.85 USD-L30144.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	1	33,298	0.905304997				(1,697)		(1,697)		(1,697)			132		0003
EUR/S 88382.18 USD-L78969.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	10/16/2025	1	88,382	0.893495386				(5,299)		(5,299)		(5,299)			393		0003
EUR/S 70818.26 USD-L62285.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027	1	70,818	0.879507489				(3,574)		(3,574)		(3,574)			506		0003
EUR/S 68342.75 USD-L59923.50EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027	1	68,343	0.87680844				(3,018)		(3,018)		(3,018)			517		0003
EUR/S 2236624.00 USD-L2000000.00EUR	CLO Reinv6m ARESE 13A DN XS2084075386	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	1	2,236,624	0.894204837				(163,955)		(163,955)		(163,955)			2,267		0003
EUR/S 1116580.00 USD-L1000000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	1	1,116,580	0.895591897				(75,786)		(75,786)		(75,786)			2,994		0003
EUR/S 3680869.50 USD-L3300000.00EUR	CLO Reinv6m CIFCE 2A CN XS2125925011	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	1	3,680,870	0.896527301				(246,250)		(246,250)		(246,250)			9,871		0003
EUR/L 65444.41 USD-S57810.48EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/13/2024	07/07/2026	1	65,444	0.883352451				3,666		3,666		3,666			403		0003
EUR/L 844704.90 USD-S754942.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	12/17/2025	1	844,705	0.893734913				47,424		47,424		47,424			4,142		0003
EUR/L 1052534.51 USD-S952175.24EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	03/19/2025	1	1,052,535	0.90469901				62,998		62,998		62,998			2,433		0003
EUR/L 858786.07 USD-S770626.41EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2025	1	858,786	0.897343864				49,447		49,447		49,447			3,624		0003
EUR/L 7626505.36 USD-S6993265.20EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	03/31/2025	1	7,626,505	0.916968503				353,975		353,975		353,975			18,935		0003
EUR/S 168539.93 USD-L156941.92EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	01/16/2025	1	168,540	0.931185387				(5,889)		(5,889)		(5,889)			176		0003
EUR/L 17465.20 USD-S14763.48EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030	1	17,465	0.845308385				389		389		389			204		0003
GBP/S 873772.63 USD-L683061.78GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030	1	873,773	0.781738586				(12,429)		(12,429)		(12,429)			10,211		0003
GBP/S 1108295.22 USD-L863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2034	1	1,108,295	0.779301746				(12,146)		(12,146)		(12,146)			17,044		0003
EUR/L 426762.41 USD-S393837.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2025	1	426,762	0.922849766				18,598		18,598		18,598			447		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2038510.31 USD-S1789579.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027	1	2,038,510	0.877886053				68,886		68,886		68,886			17,022		0003
EUR/S 89366.95 USD-L84368.56EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/15/2024	01/22/2025	1	89,367	0.94406892				(1,908)		(1,908)		(1,908)			110		0003
EUR/L 1050496.80 USD-S1000000.00EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/13/2024	01/22/2025	1	1,050,497	0.951930553				13,867		13,867		13,867			1,290		0003
EUR/S 1359140.34 USD-L1210535.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	01/16/2026	1	1,359,140	0.890662299				(78,425)		(78,425)		(78,425)			6,943		0003
EUR/S 1330473.45 USD-L1166815.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/16/2024	04/16/2027	1	1,330,473	0.876992968				(58,516)		(58,516)		(58,516)			10,068		0003
EUR/S 23772088.13 USD-L21250000.00EUR	CLO ReInv6m RRME 3A DN XS2060707655	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/23/2024	01/15/2025	1	23,772,088	0.893905486				(1,749,985)		(1,749,985)		(1,749,985)			24,095		0003
EUR/S 3352716.00 USD-L3000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	3,352,716	0.894796935				(230,334)		(230,334)		(230,334)			8,991		0003
EUR/S 2679792.00 USD-L2400000.00EUR	CLO ReInv6m VOYE 3A C XS2125181581	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/30/2024	04/15/2025	1	2,679,792	0.895591897				(181,887)		(181,887)		(181,887)			7,187		0003
GBP/S 6552125.00 USD-L5000000.00GBP	iQ Pool I 7200427	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/04/2024	05/15/2025	1	6,552,125	0.763111204				(300,210)		(300,210)		(300,210)			19,924		0003
EUR/S 1556500.00 USD-L1375000.00EUR	CLO ReInv6m DRYD 2017-62X D XS1826186592	D1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/06/2024	10/12/2027	1	1,556,500	0.883392226				(44,437)		(44,437)		(44,437)			12,978		0003
EUR/S 2457051.97 USD-L2307649.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	2,457,052	0.939194217				(62,678)		(62,678)		(62,678)			4,314		0003
EUR/L 1228586.00 USD-S1000000.00EUR	CLO ReInv6m PENTA 2020-7A B2N-B2N XS2106027985	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	1,228,586	0.813943835				185,976		185,976		90,125			3,295		0003
SEK/L 17538308.37 USD-S173716944.45SEK	Sunbeam March 2021 - 7200439	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/01/2022	05/15/2026	1	17,538,308	9.905000003				1,349,621		1,349,621		1,587,975			102,635		0003
GBP/L 424654.52 USD-S286116.78GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034	1	424,655	0.673763651				43,255		43,255		(7,386)			6,531		0003
SEK/L 1734786.31 USD-S17530015.62SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/16/2022	05/15/2026	1	1,734,786	10.10499998				103,078		103,078		159,088			10,152		0003
SEK/S 54334.46 USD-L551326.37SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026	1	54,334	10.1469007				(3,029)		(3,029)		(4,996)			318		0003
GBP/S 378921.96 USD-L303672.03GBP	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026	1	378,922	0.80141048				48		48		(5,959)			2,332		0003
GBP/S 710724.43 USD-L559449.33GBP	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026	1	710,724	0.787153651				(11,794)		(11,794)		(11,296)			4,374		0003
EUR/L 100575.93 USD-S90870.92EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026	1	100,576	0.90350564				3,280		3,280		6,712			619		0003
EUR/L 88238.26 USD-S78675.28EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026	1	88,238	0.891623203				4,162		4,162		4,162			543		0003
EUR/L 96645.43 USD-S86850.75EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026	1	96,645	0.898653459				3,833		3,833		3,833			595		0003
AUD/L 47611888.75 USD-S73802410.79AUD	RML Pepper Australian	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2024	01/14/2025	1	47,611,889	1.55008366				1,942,796		1,942,796		1,942,796			46,623		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,459,638	0.813127785				374,388		374,388		180,356			6,596		0003
EUR/L 6254000.00 USD-S5000000.00EUR	CLO ReInv6m AVOCA 25A C XS2400441619	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/21/2021	10/19/2026	1	6,254,000	0.799488327				818,253		818,253		378,705			41,953		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2501205.00 USD-S2050000.00EUR	CLO Reinv6m RFTE 2021-2A D XS2405874756	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/02/2022	01/25/2027	1	2,501,205	0.81960495				263,226		263,226		148,809			17,986		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO Reinv6m NEUBE?2022-3A?C XS2440262736	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027	1	4,960,800	0.806321561				562,249		562,249		283,330			37,762		0003
EUR/L 6209000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 11A A2B2N XS2446267341	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2022	09/30/2027	1	6,209,000	0.805282654				656,420		656,420		334,866			51,463		0003
EUR/L 22614094.07 USD-S20345563.72EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026	1	22,614,094	0.89968511				824,332		824,332		1,505,896			139,176		0003
GBP/L 1459994.80 USD-S1000819.03GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2032	1	1,459,995	0.685494928				146,812		146,812		(20,678)			19,939		0003
GBP/L 2142876.93 USD-S1366107.95GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2040	1	2,142,877	0.637511157				220,708		220,708		(26,269)			42,136		0003
GBP/L 2224251.50 USD-S1402693.77GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2041	1	2,224,252	0.630636315				230,353		230,353		(24,132)			45,135		0003
GBP/L 4262925.49 USD-S2589397.74GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/17/2047	1	4,262,925	0.607422707				412,090		412,090		(6,952)			101,046		0003
EUR/L 1562790.00 USD-S1500000.00EUR	Domi 2022-1 Class C-50136235	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/14/2022	04/15/2027	1	1,562,790	0.959821857				(59,250)		(59,250)		99,265			11,819		0003
EUR/L 9104285.96 USD-S8560953.89EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025	1	9,104,286	0.940321287				219,819		219,819		715,823			17,671		0003
EUR/L 563500.00 USD-S500000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027	1	563,500	0.887311446				12,970		12,970		26,473			4,776		0003
GBP/L 2794053.00 USD-S2290704.95GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/24/2023	02/18/2025	1	2,794,053	0.819850214				(72,082)		(72,082)		55,748			5,119		0003
EUR/L 53575.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027	1	53,575	0.886603422				1,642		1,642		3,164			423		0003
EUR/L 128602.21 USD-S114941.42EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	128,602	0.893774843				9,322		9,322		9,863			236		0003
EUR/L 347610.87 USD-S310588.70EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/24/2025	1	347,611	0.893495362				25,223		25,223		26,666			675		0003
EUR/L 2823726.58 USD-S2500000.00EUR	CLO Reinv6m BECLO 3A DR XS2348330494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/23/2023	07/20/2026	1	2,823,727	0.885354842				141,500		141,500		178,255			17,581		0003
GBP/S 2842897.72 USD-L2237797.32GBP	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/18/2023	07/07/2026	1	2,842,898	0.787153651				(47,177)		(47,177)		(45,183)			17,496		0003
EUR/L 319990.75 USD-S278410.19EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/25/2023	07/07/2026	1	319,991	0.870056994				21,185		21,185		20,940			1,969		0003
EUR/L 262087.74 USD-S239831.39EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025	1	262,088	0.915080538				13,204		13,204		20,579			480		0003
EUR/L 402303.74 USD-S363483.68EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/26/2023	07/07/2026	1	402,304	0.903505595				13,121		13,121		26,849			2,476		0003
EUR/L 560450.00 USD-S500000.00EUR	CLO Reinv6m CORDA 5A DR XS1640929334	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2023	04/21/2027	1	560,450	0.892140244				16,108		16,108		34,004			4,254		0003
EUR/L 4058402.70 USD-S3300000.00EUR	CLO Reinv6m AVOCA 21A C XS2126167704	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	4,058,403	0.813127785				617,741		617,741		297,587			10,884		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m VOYE 3A D XS2125181821	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				187,194		187,194		90,178			3,298		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 8177928.00 USD-S6600000.00EUR	CLO ReInv6m OCPE 2022-5A C XS2423746655	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/04/2022	04/20/2027	1	8,177,928	0.807050392				923,711		923,711		468,304			62,031		0003
EUR/L 44383753.19 USD-S39936072.77EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/01/2022	07/07/2026	1	44,383,753	0.899790349				1,613,192		1,613,192		2,955,741			273,156		0003
GBP/L 6283982.91 USD-S3673984.40GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048	1	6,283,983	0.58465856				667,234		667,234		(17,091)			151,168		0003
EUR/L 1549950.00 USD-S1500000.00EUR	Dutch Property Finance 2021-2 - Class B-50136229	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/14/2022	04/28/2026	1	1,549,950	0.967773154				(43,389)		(43,389)		109,920			8,915		0003
EUR/L 7054807.50 USD-S6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/19/2022	05/10/2028	1	7,054,808	0.946163308				(297,152)		(297,152)		394,949			64,648		0003
GBP/L 6061338.00 USD-S5400000.00GBP	Finsbury Square 2021-2 - Class B-50136720	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/20/2022	12/16/2026	1	6,061,338	0.890892407				(625,860)		(625,860)		87,712			42,418		0003
EUR/L 2003570.09 USD-S1793720.89EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026	1	2,003,570	0.895262361				81,933		81,933		133,076			12,331		0003
EUR/L 752034.17 USD-S681149.65EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	1	752,034	0.905742953				45,174		45,174		58,447			1,378		0003
GBP/S 27848806.70 USD-L22911400.00GBP	Placefirst UK SFR Madryn Street SPV Ltd	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	1	27,848,807	0.822706705				804,438		804,438		(579,634)			77,133		0003
GBP/L 312102.56 USD-S252015.71GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/30/2023	02/18/2025	1	312,103	0.807477228				(3,220)		(3,220)		6,133			572		0003
EUR/L 294579.68 USD-S263797.19EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025	1	294,580	0.895503689				20,825		20,825		22,635			540		0003
EUR/S 7885845.00 USD-L6675000.00EUR	CLO ReInv6m ADAGI X-A D XS2463567342	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	05/10/2028	1	7,885,845	0.84645336				(428,873)		(428,873)		(408,459)			72,263		0003
EUR/L 70043.53 USD-S63465.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	05/16/2025	1	70,044	0.906084259				3,876		3,876		3,876			214		0003
EUR/L 759754.65 USD-S678261.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026	1	759,755	0.892737583				38,385		38,385		38,385			4,315		0003
EUR/L 107982.80 USD-S98259.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	02/14/2025	1	107,983	0.909959457				6,030		6,030		6,030			190		0003
GBP/L 252400.60 USD-S198568.65GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	1	252,401	0.786720198				3,888		3,888		3,888			264		0003
GBP/L 61967.31 USD-S48777.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	1	61,967	0.787153743				977		977		977			189		0003
EUR/L 74602.25 USD-S67318.40EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	04/15/2025	1	74,602	0.902364205				4,538		4,538		4,538			200		0003
GBP/L 331983.79 USD-S259829.22GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	09/15/2025	1	331,984	0.782656346				7,367		7,367		7,367			1,396		0003
GBP/L 876154.83 USD-S679505.84GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2029	1	876,155	0.775554522				20,138		20,138		20,138			9,249		0003
GBP/L 820253.50 USD-S629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031	1	820,254	0.767695377				21,256		21,256		21,256			10,424		0003
EUR/L 878801.92 USD-S783560.18EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026	1	878,802	0.8916232				41,456		41,456		41,456			5,409		0003
EUR/L 304283.96 USD-S271973.51EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/10/2024	07/16/2026	1	304,284	0.89381481				13,489		13,489		13,489			1,888		0003
GBP/S 2390844.47 USD-L1889127.23GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/28/2024	01/27/2025	1	2,390,844	0.790150616				(26,800)		(26,800)		(26,800)			3,251		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 489338.66 USD-S431705.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2027	1	489,339	0.882223203				16,707		16,707		16,707			3,899		0003
EUR/S 92158.11 USD-L82071.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2026	1	92,158	0.890551249				(5,329)		(5,329)		(5,329)			471		0003
EUR/S 82407.68 USD-L72952.97EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026	1	82,408	0.885269067				(4,406)		(4,406)		(4,406)			511		0003
EUR/S 4098220.00 USD-L3650000.00EUR	CLO ReInv6m NWDSE 2022-26A C XS2437416964	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/27/2024	01/15/2025	1	4,098,220	0.890630566				(315,600)		(315,600)		(315,600)			4,154		0003
EUR/S 1117572.00 USD-L1000000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	1,117,572	0.894796935				(76,778)		(76,778)		(76,778)			2,997		0003
EUR/L 3007628.48 USD-S2647909.92EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027	1	3,007,628	0.880397941				109,624		109,624		109,624			23,836		0003
EUR/S 2958244.96 USD-L2647909.92EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026	1	2,958,245	0.895094881				(128,574)		(128,574)		(128,574)			18,206		0003
EUR/L 83951.87 USD-S76633.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2025	1	83,952	0.91282517				4,188		4,188		4,188			226		0003
EUR/L 80856.52 USD-S71878.85EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027	1	80,857	0.88896789				2,265		2,265		2,265			641		0003
EUR/L 842520.15 USD-S755894.63EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026	1	842,520	0.897182851				34,739		34,739		34,739			5,185		0003
EUR/S 1646506.50 USD-L1500000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/16/2024	01/15/2025	1	1,646,507	0.911019786				(92,005)		(92,005)		(92,005)			1,669		0003
EUR/L 134843.74 USD-S121338.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2026	1	134,844	0.899847038				6,470		6,470		6,470			689		0003
SEK/L 333222.74 USD-S3358118.84SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	02/18/2025	1	333,223	10.0777001				28,701		28,701		28,701			610		0003
SEK/S 175158.05 USD-L1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	12/16/2025	1	175,158	9.939899822				(14,541)		(14,541)		(14,541)			858		0003
EUR/L 5773420.00 USD-S5080000.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026	1	5,773,420	0.879894413				344,713		344,713		344,713			35,532		0003
EUR/L 210384.14 USD-S187307.82EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	03/18/2026	1	210,384	0.890313405				11,509		11,509		11,509			1,158		0003
EUR/L 222611.55 USD-S200569.01EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	06/18/2025	1	222,612	0.900982047				13,124		13,124		13,124			757		0003
EUR/L 7770765.54 USD-S7075524.50EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	7,770,766	0.910531204				438,157		438,157		438,157			7,876		0003
EUR/L 113626.19 USD-S104397.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2025	1	113,626	0.918779817				4,964		4,964		4,964			306		0003
EUR/L 122788.73 USD-S111131.08EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/16/2026	1	122,789	0.905059284				5,215		5,215		5,215			627		0003
EUR/L 53710.83 USD-S49798.65EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026	1	53,711	0.927162176				494		494		494			331		0003
GBP/L 1446415.65 USD-S1135028.61GBP	Heylo Deal 1st Funding - 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	03/27/2025	1	1,446,416	0.784718148				26,647		26,647		26,647			3,510		0003
GBP/L 2459245.05 USD-S1944444.44GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025	1	2,459,245	0.790667217				28,561		28,561		28,561			8,317		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 2676653.04 USD-L2400000.00EUR	CLO ReInv6m AVOCA 21A D XS2126168181	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	1	2,676,653	0.896642174				(178,748)		(178,748)		(178,748)			7,178		0003
EUR/L 23093680.00 USD-S20320000.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/18/2024	07/07/2026	1	23,093,680	0.879894413				1,378,851		1,378,851		1,378,851			142,128		0003
EUR/L 34766428.00 USD-S30320000.00EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028	1	34,766,428	0.87210569				1,092,423		1,092,423		1,092,423			313,215		0003
GBP/L 1169297.64 USD-S900000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/25/2024	01/22/2025	1	1,169,298	0.769692822				42,990		42,990		42,990			1,435		0003
EUR/S 391268.08 USD-L360881.83EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	1	391,268	0.922339052				(13,718)		(13,718)		(13,718)			1,437		0003
GBP/S 143358.51 USD-L111632.54GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	1	143,359	0.778694896				(3,805)		(3,805)		(3,805)			478		0003
GBP/S 638817.25 USD-L498569.62GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026	1	638,817	0.780457353				(16,556)		(16,556)		(16,556)			3,853		0003
GBP/S 731158.34 USD-L570326.32GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032	1	731,158	0.780031204				(8,992)		(8,992)		(8,992)			9,985		0003
EUR/L 480110.23 USD-S436702.04EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2025	1	480,110	0.909587034				20,656		20,656		20,656			2,136		0003
EUR/L 1362977.09 USD-S1193395.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	12/15/2027	1	1,362,977	0.875580073				44,957		44,957		44,957			11,717		0003
EUR/L 214843.34 USD-S199194.61EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/22/2024	07/07/2026	1	214,843	0.927162136				1,975		1,975		1,975			1,322		0003
EUR/L 1318694.38 USD-S1248883.07EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/11/2024	03/31/2025	1	1,318,694	0.947060281				19,939		19,939		19,939			3,274		0003
EUR/L 53276.00 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026	1	53,276	0.891583452				2,401		2,401		3,544			326		0003
EUR/L 32145.15 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027	1	32,145	0.886603422				985		985		1,899			254		0003
EUR/L 245230.53 USD-S219131.92EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	245,231	0.8935752				17,827		17,827		18,803			449		0003
EUR/L 700285.94 USD-S629935.39EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/26/2023	07/07/2026	1	700,286	0.899540251				25,629		25,629		46,629			4,310		0003
GBP/S 1250679.21 USD-L991791.80GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	06/22/2023	01/27/2025	1	1,250,679	0.793002548				(9,556)		(9,556)		(23,817)			1,701		0003
GBP/S 1515687.84 USD-L1214688.12GBP	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/11/2023	07/07/2026	1	1,515,688	0.80141048				194		194		(23,835)			9,328		0003
EUR/L 119730.61 USD-S104944.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026	1	119,731	0.876501005				7,152		7,152		7,865			737		0003
EUR/L 368965.68 USD-S323115.58EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026	1	368,966	0.875733429				22,324		22,324		24,227			2,271		0003
EUR/L 202400.47 USD-S177248.86EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026	1	202,400	0.875733441				12,246		12,246		13,290			1,246		0003
EUR/L 5866500.00 USD-S5000000.00EUR	CLO DRYD 2018-66A DR XS2415313332	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/02/2024	07/24/2028	1	5,866,500	0.85229694				265,553		265,553		265,553			55,379		0003
GBP/L 252182.18 USD-S198568.65GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	1	252,182	0.787401592				3,669		3,669		3,669			264		0003
GBP/L 174419.12 USD-S137327.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	174,419	0.787339542				2,591		2,591		2,591			306		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 69138.14 USD-S61874.11EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	10/16/2025	1	69,138	0.894934547				4,040		4,040		4,040			308		0003
GBP/L 890706.55 USD-S697499.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2026	1	890,707	0.783085349				20,162		20,162		20,162			5,372		0003
GBP/L 903692.84 USD-S705954.88GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2027	1	903,693	0.781188971				20,010		20,010		20,010			7,079		0003
GBP/L 892919.77 USD-S695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2028	1	892,920	0.779058896				19,696		19,696		19,696			8,302		0003
GBP/L 1133774.27 USD-S863696.40GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2034	1	1,133,774	0.761788676				29,527		29,527		29,527			17,436		0003
GBP/S 26462109.31 USD-L21158684.93GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/12/2024	02/17/2026	1	26,462,109	0.799584216				(47,481)		(47,481)		(47,481)			140,742		0003
EUR/L 333955.87 USD-S303541.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	05/10/2024	07/16/2025	1	333,956	0.908925661				16,395		16,395		16,395			1,227		0003
EUR/L 1101081.63 USD-S976049.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	05/10/2024	01/15/2027	1	1,101,082	0.886446239				43,318		43,318		43,318			7,865		0003
EUR/L 323426.07 USD-S287515.40EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ... ES71P3U3RHIGC71XBU11	06/24/2024	07/06/2027	1	323,426	0.888967918				9,059		9,059		9,059			2,563		0003
EUR/L 277236.65 USD-S244649.36EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	07/25/2024	07/07/2027	1	277,237	0.882456775				9,529		9,529		9,529			2,198		0003
EUR/L 631487.36 USD-S574654.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2025	1	631,487	0.910000906				33,358		33,358		33,358			1,702		0003
EUR/L 488530.20 USD-S435216.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026	1	488,530	0.890868589				20,713		20,713		20,713			3,270		0003
EUR/L 486434.82 USD-S431925.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027	1	486,435	0.887941739				20,118		20,118		20,118			3,475		0003
EUR/S 92112.56 USD-L81768.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	08/16/2024	04/16/2026	1	92,113	0.887705325				(5,147)		(5,147)		(5,147)			523		0003
EUR/S 4491200.00 USD-L4000000.00EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	08/27/2024	01/15/2025	1	4,491,200	0.890630566				(345,863)		(345,863)		(345,863)			4,552		0003
EUR/S 4929448.23 USD-L4425000.00EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	1	4,929,448	0.897666391				(323,935)		(323,935)		(323,935)			13,220		0003
EUR/S 3680397.93 USD-L3300000.00EUR	CLO ReInv6m AVOCA 21A C XS2126167704	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	04/15/2025	1	3,680,398	0.896642174				(245,778)		(245,778)		(245,778)			9,870		0003
EUR/L 841536.56 USD-S749231.27EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	10/08/2024	03/18/2026	1	841,537	0.890313393				46,034		46,034		46,034			4,630		0003
EUR/L 845539.55 USD-S750057.26EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	10/08/2024	06/17/2026	1	845,540	0.887075312				44,926		44,926		44,926			5,109		0003
EUR/S 2324736.04 USD-L2126519.54EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	02/24/2025	1	2,324,736	0.914735911				(117,429)		(117,429)		(117,429)			4,512		0003
EUR/S 169322.65 USD-L156983.72EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	04/15/2025	1	169,323	0.927127706				(5,935)		(5,935)		(5,935)			454		0003
EUR/L 30796.60 USD-S26466.66EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029	1	30,797	0.859402012				746		746		746			325		0003
GBP/S 159073.41 USD-L123927.56GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	1	159,073	0.779058926				(4,245)		(4,245)		(4,245)			669		0003
GBP/S 806714.84 USD-L629704.82GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/16/2031	1	806,715	0.780579195				(10,814)		(10,814)		(10,814)			10,252		0003
GBP/S 663231.77 USD-L517099.46GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2033	1	663,232	0.7796663				(7,975)		(7,975)		(7,975)			9,646		0003
EUR/L 454504.75 USD-S417589.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	11/07/2024	04/16/2025	1	454,505	0.918779859				19,856		19,856		19,856			1,225		0003
EUR/L 473358.50 USD-S426410.68EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FW0LXP3B76	11/07/2024	04/16/2026	1	473,359	0.900819738				19,846		19,846		19,846			2,689		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 492830.54 USD-S439909.43EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/16/2026	1	492,831	0.892618039				19,968		19,968		19,968			3,298		0003
EUR/L 508951.47 USD-S448652.56EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027	1	508,951	0.881523262				17,727		17,727		17,727			4,055		0003
EUR/S 22259701.28 USD-L20377810.48EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	07/07/2026	1	22,259,701	0.9154575				(483,093)		(483,093)		(483,093)			136,995		0003
EUR/S 2305614.49 USD-L2185545.43EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2024	01/31/2025	1	2,305,614	0.947923185				(39,185)		(39,185)		(39,185)			3,360		0003
GBP/S 26872333.34 USD-L21111111.12GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/05/2024	06/16/2025	1	26,872,333	0.785607668				(482,046)		(482,046)		(482,046)			90,884		0003
GBP/L 4820795.27 USD-S3783330.70GBP	Coupon Hedge RML	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	12/06/2024	03/12/2025	1	4,820,795	0.784793896				87,822		87,822		87,822			10,631		0003
EUR/L 940613.65 USD-S874795.93EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/23/2024	07/07/2026	1	940,614	0.930026829				5,769		5,769		5,769			5,789		0003
GBP/L 84745.50 USD-S66347.38GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/11/2025	1	84,746	0.782901511				1,804		1,804		1,804			282		0003
GBP/L 72130.15 USD-S56484.07GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026	1	72,130	0.783085437				1,633		1,633		1,633			435		0003
GBP/L 325844.10 USD-S255063.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029	1	325,844	0.78277885				5,021		5,021		5,021			3,440		0003
GBP/L 210827.79 USD-S164812.22GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030	1	210,828	0.781738593				2,999		2,999		2,999			2,464		0003
EUR/L 2201050.00 USD-S2000000.00EUR	CLO Reinv6m MDPKE 20A D XS2507607104	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026	1	2,201,050	0.908657232				48,415		48,415		142,888			14,720		0003
GBP/L 17280.28 USD-S13592.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	17,280	0.786596629				273		273		273			30		0003
GBP/L 15822.77 USD-S12441.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	1	15,823	0.786287104				285		285		285			74		0003
GBP/L 17263.97 USD-S13592.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	17,264	0.78733976				256		256		256			30		0003
GBP/L 16137.78 USD-S12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	1	16,138	0.787029567				267		267		267			64		0003
GBP/L 184960.63 USD-S144771.94GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	08/15/2025	1	184,961	0.782717598				4,056		4,056		4,056			729		0003
EUR/L 3718875.00 USD-S3000000.00EUR	CLO Reinv6m BABSE 2020-1A CR XS2401845081	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/05/2021	10/21/2026	1	3,718,875	0.806695573				459,367		459,367		226,108			24,985		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO Reinv6m JUBIL 2019-23A C XS2075330337	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	1	2,450,068	0.816303874				377,671		377,671		182,164			2,483		0003
EUR/L 2110580.60 USD-S1700000.00EUR	CLO Reinv6m MDPKE 16A C1 XS2332503841	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/12/2021	07/15/2026	1	2,110,581	0.805465567				275,605		275,605		132,469			13,083		0003
EUR/L 7904736.00 USD-S6300000.00EUR	CLO Reinv6m ARBR 8A B2R XS2388929452	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/15/2026	1	7,904,736	0.796990564				1,055,780		1,055,780		478,479			52,865		0003
EUR/L 102742.44 USD-S94259.12EUR	Coupon Hedge ABS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/05/2024	01/16/2025	1	102,742	0.9174312				5,055		5,055		5,055			108		0003
EUR/L 6284000.00 USD-S5000000.00EUR	CLO Reinv6m RRME 9A B XS2388492923	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/15/2026	1	6,284,000	0.795671547				847,591		847,591		380,049			42,026		0003
EUR/L 549786.10 USD-S449465.42EUR	Exeter Logistics June 2021 - 7200455	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/22/2021	06/16/2025	1	549,786	0.817527799				79,013		79,013		39,770			1,859		0003
EUR/L 3703320.00 USD-S3600000.00EUR	Dommi 2020-2 Class B RMBS Oct 2022 - 50135711	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/07/2022	11/14/2025	1	3,703,320	0.97210071				(85,474)		(85,474)		277,405			17,283		0003
EUR/L 13656428.94 USD-S12841430.84EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	08/18/2022	02/24/2025	1	13,656,429	0.940321287				329,729		329,729		1,073,735			26,506		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 5567750.00 USD-S5000000.00EUR	CLO ReInv6m VOYE 3A DE XS2125181409	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/19/2023	04/15/2025	1	5,567,750	0.898028827				363,781		363,781		427,639			14,931		0003
EUR/L 6539500.00 USD-S5800000.00EUR	CLO ReInv6m CADOG 9A DR XS2346595379	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/23/2023	07/15/2026	1	6,539,500	0.88691796				319,278		319,278		419,034			40,537		0003
EUR/L 9025000.00 USD-S8000000.00EUR	CLO ReInv6m VOYE 5A D XS2372436928	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/23/2023	10/15/2026	1	9,025,000	0.886426593				398,968		398,968		536,562			60,357		0003
EUR/S 2233000.00 USD-L2000000.00EUR	CLO ReInv6m CADOG 9A DR XS2346595379	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	07/15/2026	1	2,233,000	0.895656068				(89,436)		(89,436)		(162,431)			13,842		0003
EUR/L 441869.53 USD-S395695.79EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	03/30/2023	02/18/2025	1	441,870	0.89550368				31,238		31,238		33,953			809		0003
EUR/L 2241631.54 USD-S2015855.70EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/03/2023	02/18/2025	1	2,241,632	0.899280575				149,687		149,687		172,972			4,107		0003
EUR/S 3410186.00 USD-L3100000.00EUR	CLO ReInv6m BECLO 3A DR XS2348330494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026	1	3,410,186	0.909041325				(89,828)		(89,828)		(227,415)			21,233		0003
EUR/L 50612.87 USD-S45665.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025	1	50,613	0.902242058				2,742		2,742		2,742			201		0003
EUR/L 162466.52 USD-S147837.95EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	02/14/2025	1	162,467	0.90995948				9,073		9,073		9,073			285		0003
GBP/L 93031.46 USD-S73166.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	1	93,031	0.786472662				1,546		1,546		1,546			284		0003
GBP/L 92950.97 USD-S73166.70GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	1	92,951	0.7871537				1,465		1,465		1,465			284		0003
EUR/L 28850.14 USD-S25925.72EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	07/16/2025	1	28,850	0.898634114				1,727		1,727		1,727			106		0003
EUR/L 24763.78 USD-S22100.65EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	12/16/2025	1	24,764	0.892458663				1,425		1,425		1,425			121		0003
GBP/L 70436.04 USD-S55157.43GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	03/14/2025	1	70,436	0.783085335				1,435		1,435		1,435			157		0003
GBP/L 74834.30 USD-S58560.37GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025	1	74,834	0.782533811				1,713		1,713		1,713			366		0003
GBP/L 275936.10 USD-S214970.47GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028	1	275,936	0.779058884				6,087		6,087		6,087			2,565		0003
EUR/L 131796.56 USD-S119229.74EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	03/19/2025	1	131,797	0.904649863				7,888		7,888		7,888			305		0003
EUR/S 3487104.06 USD-L3189779.31EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/16/2024	02/24/2025	1	3,487,104	0.914735911				(176,143)		(176,143)		(176,143)			6,768		0003
GBP/S 75127.10 USD-L58560.37GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025	1	75,127	0.779483968				(2,006)		(2,006)		(2,006)			368		0003
GBP/S 274066.89 USD-L214248.66GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030	1	274,067	0.781738575				(3,898)		(3,898)		(3,898)			3,203		0003
GBP/S 282732.75 USD-L220540.37GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032	1	282,733	0.780031213				(3,477)		(3,477)		(3,477)			3,861		0003
EUR/L 987897.90 USD-S927828.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	987,898	0.939194222				25,201		25,201		25,201			1,734		0003
EUR/L 571762.80 USD-S539045.44EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	571,763	0.942778089				11,285		11,285		11,285			1,396		0003
EUR/L 1470550.90 USD-S1300000.00EUR	CLO ReInv6m CIFCE 4A C XS2354689304	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/23/2023	01/19/2027	1	1,470,551	0.884022444				61,090		61,090		83,449			10,533		0003
EUR/L 7703675.00 USD-S7000000.00EUR	CLO ReInv6m MDPKE 20A C XS2507607013	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/04/2022	10/15/2026	1	7,703,675	0.908657232				169,452		169,452		500,109			51,520		0003
EUR/L 22845760.00 USD-S21700000.00EUR	CLO ReInv6m HAYEM 10A B2 XS2500204818	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/22/2022	04/15/2025	1	22,845,760	0.949848024				268,330		268,330		1,791,055			61,267		0003
EUR/L 8377980.00 USD-S7800000.00EUR	CLO ReInv6m BCC37RYD2 CGMSE 2022-5A B	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/20/2022	10/25/2027	1	8,377,980	0.93101201				(156,824)		(156,824)		490,935			70,301		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 6879360.00 USD-S6400000.00EUR	CLO Reinv6m TRNTE 3A D XS2498898142	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2022	11/02/2027	1	6,879,360	0.930319099				(126,718)		(126,718)		401,864			57,950		0003
EUR/L 10251450.00 USD-S9900000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027	1	10,251,450	0.965717045				(549,977)		(549,977)		611,209			86,895		0003
EUR/L 6627200.00 USD-S6400000.00EUR	CLO Reinv6m CONTE 10A D XS2532683872	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027	1	6,627,200	0.965717045				(355,541)		(355,541)		395,125			56,175		0003
EUR/L 7738500.00 USD-S7500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026	1	7,738,500	0.969180074				(299,979)		(299,979)		519,958			51,990		0003
EUR/L 6492937.50 USD-S6375000.00EUR	CLO Reinv6m ACCUN 4A B1E XS2106569366	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/29/2022	04/22/2025	1	6,492,938	0.981836033				(139,503)		(139,503)		516,026			17,983		0003
EUR/L 2753350.00 USD-S2650000.00EUR	CLO Reinv6m OZLME 1X BRR XS2309360308	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026	1	2,753,350	0.962463908				(47,259)		(47,259)		200,935			14,139		0003
EUR/L 1929161.50 USD-S1850000.00EUR	CLO Reinv6m JUBIL 2013-10A BRRE XS2332242192	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	07/15/2026	1	1,929,162	0.958965851				(45,328)		(45,328)		132,592			11,958		0003
EUR/L 1941988.80 USD-S1860000.00EUR	CLO Reinv6m DRYD 2020-88A B1 XS2337313402	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	07/20/2026	1	1,941,989	0.957781013				(43,831)		(43,831)		133,187			12,091		0003
EUR/L 4112965.34 USD-S3938000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026	1	4,112,965	0.95746005				(105,053)		(105,053)		276,779			26,996		0003
EUR/L 7720656.06 USD-S7400000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	7,720,656	0.95846777				(350,257)		(350,257)		461,854			64,627		0003
EUR/L 1038050.00 USD-S1000000.00EUR	CLO Reinv6m OTOPK 1A B XS2446379575	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/13/2022	05/17/2027	1	1,038,050	0.963344733				(44,539)		(44,539)		65,432			7,999		0003
GBP/S 311935.30 USD-L269002.50GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2022	06/11/2025	1	311,935	0.86236633				23,871		23,871		(4,384)			1,039		0003
EUR/L 2389750.00 USD-S2200000.00EUR	CLO Reinv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/08/2022	01/18/2028	1	2,389,750	0.920598389				(29,924)		(29,924)		135,256			20,865		0003
EUR/L 24787519.01 USD-S22700000.00EUR	CLO Reinv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/08/2022	07/17/2028	1	24,787,519	0.915783463				(387,001)		(387,001)		1,331,104			233,359		0003
EUR/L 20245170.00 USD-S18600000.00EUR	CLO Reinv6m CORDA 26A D1 XS2553242848	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2022	07/17/2028	1	20,245,170	0.918737654				(373,737)		(373,737)		1,089,709			190,595		0003
EUR/L 3501477.00 USD-S3150000.00EUR	CLO Reinv6m HNLY 9A B XS2554990254	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/15/2022	07/14/2027	1	3,501,477	0.89962036				59,933		59,933		207,697			27,871		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025	1	1,632,478	0.816060063				(30,067)		(30,067)		25,934			7,486		0003
EUR/L 2753000.00 USD-S2500000.00EUR	CLO Reinv6m CORDA 9A CR XS2378719442	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/05/2023	08/20/2026	1	2,753,000	0.908100254				70,431		70,431		181,739			17,604		0003
SEK/S 1665597.55 USD-L16738589.13SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2023	05/15/2026	1	1,665,598	10.04959999				(107,057)		(107,057)		(152,207)			9,747		0003
EUR/S 2069696.50 USD-L1835000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/16/2023	10/25/2027	1	2,069,697	0.886603422				(51,235)		(51,235)		(118,207)			17,367		0003
EUR/L 1127000.00 USD-S1000000.00EUR	CLO Reinv6m CADOG 11A DN XS1833626820	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2023	11/15/2027	1	1,127,000	0.887311446				25,941		25,941		52,945			9,553		0003
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025	1	3,455,203	0.818283732				(72,901)		(72,901)		54,721			15,844		0003
EUR/L 1730850.00 USD-S1500000.00EUR	CLO ACLO 3A B1R XS2057851672	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/27/2023	12/28/2026	1	1,730,850	0.866626224				103,864		103,864		114,667			12,214		0003
GBP/L 2164501.69 USD-S1739282.02GBP	Patrizia London - 7200445	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/05/2023	10/28/2025	1	2,164,502	0.803548469				(7,894)		(7,894)		48,707			9,828		0003
EUR/S 4375600.00 USD-L4000000.00EUR	CLO Reinv6m CRWPK 1A B1R XS2334258188	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/04/2023	03/16/2026	1	4,375,600	0.914160344				(129,064)		(129,064)		(310,207)			24,021		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 14882487.75 USD-L13500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/10/2023	04/15/2026	1	14,882,488	0.907106408				(504,348)		(504,348)		(1,025,001)			84,440		0003
GBP/S 541052.19 USD-L437002.01GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/06/2023	06/11/2025	1	541,052	0.807689199				5,251		5,251		(11,401)			1,802		0003
GBP/L 826359.14 USD-S647592.52GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	12/29/2023	11/03/2025	1	826,359	0.78366958				17,533		17,533		18,188			3,789		0003
EUR/S 5673362.49 USD-L5013000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026	1	5,673,362	0.88360298				(266,807)		(266,807)		(266,807)			37,942		0003
GBP/L 1463487.74 USD-S1162143.84GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2024	10/28/2025	1	1,463,488	0.794091955				11,948		11,948		11,948			6,645		0003
EUR/L 2595617.55 USD-S2250000.00EUR	CLO Reinv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/14/2024	08/15/2028	1	2,595,618	0.866845734				78,536		78,536		78,536			24,708		0003
EUR/S 10407062.50 USD-L9125000.00EUR	CLO Reinv6m CLONP 1A B1 XS2495511045	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	08/23/2027	1	10,407,063	0.876808417				(390,605)		(390,605)		(390,605)			84,609		0003
EUR/L 1429906.25 USD-S1293740.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	06/16/2025	1	1,429,906	0.90477268				78,789		78,789		78,789			4,836		0003
GBP/L 2058859.05 USD-S1619491.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	2,058,859	0.786596402				32,494		32,494		32,494			3,615		0003
GBP/L 1896910.74 USD-S1491164.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	1	1,896,911	0.786101722				33,614		33,614		33,614			7,529		0003
GBP/L 1849839.36 USD-S1455649.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	1	1,849,839	0.786905886				31,927		31,927		31,927			8,674		0003
SEK/L 292747.55 USD-S2924635.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/27/2024	05/18/2026	1	292,748	9.990300141				20,925		20,925		20,925			1,718		0003
EUR/S 4440488.80 USD-L3938000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	09/21/2026	1	4,440,489	0.886839305				(200,279)		(200,279)		(200,279)			29,146		0003
GBP/L 416755.01 USD-S327468.86GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/04/2024	10/28/2025	1	416,755	0.785758664				7,740		7,740		7,740			1,892		0003
EUR/S 11283653.70 USD-L9900000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	11/15/2027	1	11,283,654	0.877375384				(369,350)		(369,350)		(369,350)			95,645		0003
EUR/S 8273148.00 USD-L7240000.00EUR	CLO Reinv6m BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027	1	8,273,148	0.875120329				(297,801)		(297,801)		(297,801)			69,421		0003
EUR/S 4487400.00 USD-L4000000.00EUR	CLO Reinv6m HARVT 29A B XS2498563555	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027	1	4,487,400	0.891384766				(113,191)		(113,191)		(113,191)			35,718		0003
EUR/L 954541.02 USD-S875369.94EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/02/2024	06/02/2025	1	954,541	0.917058483				41,051		41,051		41,051			3,090		0003
GBP/L 415846.97 USD-S327372.93GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/02/2024	11/03/2025	1	415,847	0.787243755				6,967		6,967		6,967			1,907		0003
EUR/L 243881.22 USD-S222215.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	03/17/2025	1	243,881	0.911161712				12,972		12,972		12,972			556		0003
EUR/S 59769.75 USD-L54609.18EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	01/16/2025	1	59,770	0.913659167				(3,174)		(3,174)		(3,174)			63		0003
EUR/S 75882.97 USD-L68056.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026	1	75,883	0.896860916				(3,501)		(3,501)		(3,501)			431		0003
EUR/S 2281426.00 USD-L2000000.00EUR	CLO Reinv6m AQUE 2022-7A D XS2448044110	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/29/2024	03/15/2028	1	2,281,426	0.876644695				(63,194)		(63,194)		(63,194)			20,423		0003
EUR/S 3630080.00 USD-L3200000.00EUR	CLO Reinv6m CORDA 23A B1 XS2441239964	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027	1	3,630,080	0.881523272				(141,511)		(141,511)		(141,511)			27,633		0003
EUR/S 2244538.80 USD-L2000000.00EUR	CLO Reinv6m SNDPE 3A CE XS2113704832	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	08/23/2024	04/15/2025	1	2,244,539	0.891051649				(162,951)		(162,951)		(162,951)			6,019		0003

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
SEK/L 1575492.85 USD-S15812591.55SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2025	1	1,575,493	10.03660001				134,427		134,427		134,427			4,791		0003
SEK/S 2284814.94 USD-L22995976.89SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	03/17/2025	1	2,284,815	10.06469998				(196,126)		(196,126)		(196,126)			5,213		0003
SEK/S 2189090.28 USD-L21938624.94SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	06/16/2025	1	2,189,090	10.02179999				(186,171)		(186,171)		(186,171)			7,404		0003
GBP/L 5381760.00 USD-S4800000.00GBP	Canada Square 2020-2 Class B 50136218	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2022	12/17/2025	1	5,381,760	0.891901534				(587,299)		(587,299)		(587,299)			26,388		0003
EUR/S 7807905.00 USD-L7000000.00EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	1	7,807,905	0.896527301				(522,348)		(522,348)		(522,348)			20,939		0003
EUR/S 16396600.50 USD-L14700000.00EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	1	16,396,601	0.896527301				(1,096,931)		(1,096,931)		(1,096,931)			43,972		0003
EUR/S 4263911.86 USD-L3825000.00EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025	1	4,263,912	0.897063571				(281,340)		(281,340)		(281,340)			11,810		0003
EUR/S 224579.00 USD-L200000.00EUR	CLO ReInv6m CIFCE 3A D XS2274531768	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/15/2025	1	224,579	0.890555217				(15,354)		(15,354)		(15,354)			823		0003
EUR/S 4864170.00 USD-L4350000.00EUR	CLO ReInv6m HARVT 23A D XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	04/22/2025	1	4,864,170	0.894294402				(334,970)		(334,970)		(334,970)			13,472		0003
EUR/S 14561716.00 USD-L13000000.00EUR	CLO ReInv6m RRME 6A C XS2291789464	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2024	10/15/2025	1	14,561,716	0.892751926				(885,264)		(885,264)		(885,264)			64,674		0003
EUR/S 7200941.25 USD-L6450000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	1	7,200,941	0.895716237				(415,317)		(415,317)		(415,317)			31,982		0003
GBP/L 48531129.62 USD-S37350000.00GBP	Dering Street April 2022	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/17/2024	01/02/2025	1	48,531,130	0.769609121				1,780,789		1,780,789		1,780,789			17,961		0003
GBP/L 78326.11 USD-S61020.65GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	09/15/2025	1	78,326	0.77905886				2,090		2,090		2,090			329		0003
EUR/L 24437.91 USD-S22453.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	04/16/2025	1	24,438	0.918779879				1,068		1,068		1,068			66		0003
EUR/L 63768.37 USD-S57813.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	12/16/2025	1	63,768	0.906618281				2,716		2,716		2,716			312		0003
EUR/S 1439448.97 USD-L1292608.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	11/07/2024	06/16/2026	1	1,439,449	0.897988506				(59,795)		(59,795)		(59,795)			8,689		0003
EUR/L 704032.15 USD-S647540.10EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/05/2024	04/24/2026	1	704,032	0.919759275				15,015		15,015		15,015			4,033		0003
EUR/L 54234212.82 USD-S51053267.51EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	1	54,234,213	0.941347995				1,174,752		1,174,752		1,174,752			126,157		0003
EUR/S 3382500.00 USD-L3000000.00EUR	CLO ReInv6m DRYD 2021-103A B1 XS2552865797	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	12/13/2024	07/19/2028	1	3,382,500	0.88691796				(41,014)		(41,014)		(41,014)			31,869		0003
EUR/L 23857246.00 USD-S22700000.00EUR	CLO ReInv6m CORDA 26A B1R XS2958383882	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	01/15/2025	1	23,857,246	0.951492892				332,458		332,458		332,458			24,182		0003
EUR/S 25566556.00 USD-L22700000.00EUR	CLO ReInv6m CORDA 26A B1 XS2553242251	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028	1	25,566,556	0.88787868				(288,573)		(288,573)		(288,573)			240,693		0003
EUR/S 2255360.00 USD-L2000000.00EUR	CLO ReInv6m CORDA 26A B2 XS2553242418	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	07/17/2028	1	2,255,360	0.88677639				(27,853)		(27,853)		(27,853)			21,233		0003
CHF/S 49325.02 USD-L40000.00CHF	CHF 6 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/06/2021	01/15/2027	1	49,325	0.810947466				(9,400)		(9,400)		(3,687)			352		0003
EUR/L 597170.33 USD-S495741.60EUR	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027	1	597,170	0.830151089				57,049		57,049		35,950			4,254		0003
GBP/L 85032.13 USD-S66054.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027	1	85,032	0.776819656				2,389		2,389		1,268			606		0003
EUR/L 1526816.45 USD-S1493000.00EUR	Domi 2020-1 Class C-50136236	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/14/2022	04/15/2025	1	1,526,816	0.97785166				(25,995)		(25,995)		121,285			4,095		0003
GBP/L 13719910.90 USD-S11949580.54GBP	Whiteleys October 2022 - 2380301	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/25/2022	06/16/2025	1	13,719,911	0.870966337				(1,193,429)		(1,193,429)		189,834			46,402		0003

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1748907.87 USD-S1656790.32EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/28/2022	03/16/2026	1	1,748,908	0.947328529				(8,690)		(8,690)		124,383			9,601		0003
EUR/L 177473.92 USD-S169883.52EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	07/28/2025	1	177,474	0.957230899				(303)		(303)		13,611			671		0003
GBP/L 4097270.54 USD-S3418665.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/22/2022	06/16/2025	1	4,097,271	0.834376304				(172,633)		(172,633)		60,937			13,857		0003
GBP/L 14878084.49 USD-S12080289.45GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/17/2023	06/16/2025	1	14,878,084	0.811951932				(223,077)		(223,077)		316,112			50,319		0003
GBP/L 2989327.59 USD-S2420610.09GBP	Whiteleys October 2022 - 2380301	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/19/2023	06/16/2025	1	2,989,328	0.809750694				(36,595)		(36,595)		63,341			10,110		0003
GBP/L 3403742.66 USD-S2794993.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2023	06/16/2025	1	3,403,743	0.821152898				(90,184)		(90,184)		73,138			11,512		0003
GBP/L 2198846.74 USD-S1767277.56GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025	1	2,198,847	0.803729304				(10,367)		(10,367)		46,245			7,437		0003
SEK/S 285970.86 USD-L2901717.74SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/25/2023	05/15/2026	1	285,971	10.14690007				(15,941)		(15,941)		(26,294)			1,674		0003
EUR/L 49734.34 USD-S43596.02EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	1	49,734	0.876577833				4,532		4,532		3,733			68		0003
GBP/S 716053.61 USD-L573682.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2023	06/16/2025	1	716,054	0.801172918				1,088		1,088		(15,012)			2,422		0003
GBP/L 177514.59 USD-S145994.40GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027	1	177,515	0.82243606				(4,321)		(4,321)		2,607			1,265		0003
GBP/L 1387596.81 USD-S1141585.20GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	06/16/2025	1	1,387,597	0.822706705				(39,460)		(39,460)		29,872			4,693		0003
GBP/L 2690.30 USD-S2213.33GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	06/16/2025	1	2,690	0.822707505				(77)		(77)		58			9		0003
GBP/L 5354710.34 USD-S4233139.92GBP	Whiteleys October 2022 - 2380301	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2023	06/16/2025	1	5,354,710	0.790545081				63,005		63,005		110,771			18,110		0003
GBP/L 251794.35 USD-S198771.94GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2024	01/11/2027	1	251,794	0.789421764				3,427		3,427		3,427			1,794		0003
GBP/L 12694307.21 USD-S10095478.62GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/14/2024	04/22/2025	1	12,694,307	0.79527606				68,792		68,792		68,792			35,159		0003
GBP/L 122713.73 USD-S97326.19GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	02/15/2024	01/11/2027	1	122,714	0.793115734				1,149		1,149		1,149			874		0003
GBP/L 377731.38 USD-S298732.95GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	377,731	0.790860823				4,201		4,201		4,201			1,149		0003
GBP/L 767073.22 USD-S606648.15GBP	iQ Pool I 7200423	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/21/2024	05/15/2025	1	767,073	0.790860812				8,531		8,531		8,531			2,333		0003
EUR/L 487891.32 USD-S438455.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	11/17/2025	1	487,891	0.898674442				25,691		25,691		25,691			2,288		0003
EUR/L 488747.67 USD-S437416.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	02/17/2026	1	488,748	0.894974701				25,104		25,104		25,104			2,599		0003
GBP/L 1823379.70 USD-S1434038.30GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2025	1	1,823,380	0.786472669				29,871		29,871		29,871			4,913		0003
GBP/L 1058787.89 USD-S832707.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	1	1,058,788	0.786472671				17,592		17,592		17,592			3,231		0003
GBP/L 479694.39 USD-S377177.54GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/17/2025	1	479,694	0.786287161				8,650		8,650		8,650			2,249		0003
GBP/L 2702340.76 USD-S2127827.37GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	1	2,702,341	0.787401575				39,319		39,319		39,319			2,829		0003
GBP/L 60750.45 USD-S47793.60GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2026	1	60,750	0.786720098				1,100		1,100		1,100			367		0003
EUR/L 51766.87 USD-S46645.22EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	05/16/2025	1	51,767	0.90106317				3,136		3,136		3,136			158		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 40245.62 USD-S36117.40EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025	1	40,246	0.897424366				2,390		2,390		2,390			159		0003
EUR/L 129555.92 USD-S111206.80EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028	1	129,556	0.858369112				5,337		5,337		5,337			1,205		0003
EUR/L 133559.03 USD-S108118.70EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2032	1	133,559	0.809519955				3,570		3,570		3,570			1,824		0003
EUR/L 92164.43 USD-S73613.76EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2033	1	92,164	0.798722023				2,169		2,169		2,169			1,340		0003
EUR/L 57984.41 USD-S45711.01EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2034	1	57,984	0.78833276				1,216		1,216		1,216			892		0003
GBP/L 152204.78 USD-S119180.01GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	04/15/2025	1	152,205	0.783024094				3,149		3,149		3,149			408		0003
GBP/L 160898.69 USD-S125918.52GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	11/14/2025	1	160,899	0.78259506				3,640		3,640		3,640			751		0003
GBP/L 2072796.55 USD-S1614830.60GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028	1	2,072,797	0.7790589				45,722		45,722		45,722			19,271		0003
GBP/L 905685.25 USD-S716879.31GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	06/16/2025	1	905,685	0.7915325				9,539		9,539		9,539			3,063		0003
EUR/L 2905536.61 USD-S2641451.91EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/09/2024	01/28/2025	1	2,905,537	0.909109836				166,659		166,659		166,659			4,024		0003
SEK/S 3543532.32 USD-L36919354.49SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	05/15/2026	1	3,543,532	10.41879999				(112,647)		(112,647)		(112,647)			20,737		0003
AUD/L 8464.85 USD-S12852.80AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/11/2025	1	8,465	1.518373037				507		507		507			28		0003
AUD/L 68178.42 USD-S102972.99AUD	Coupon Hedge RMBS Strip	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/11/2024	06/15/2027	1	68,178	1.510345796				3,705		3,705		3,705			534		0003
EUR/S 8210.68 USD-L7382.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	04/27/2026	1	8,211	0.899183746				(353)		(353)		(353)			47		0003
EUR/L 1173996.83 USD-S1062632.90EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025	1	1,173,997	0.9051412				56,002		56,002		56,002			5,223		0003
EUR/L 1151747.29 USD-S1029448.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	07/16/2026	1	1,151,747	0.893814797				51,059		51,059		51,059			7,146		0003
GBP/L 297343.86 USD-S232443.35GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027	1	297,344	0.78173247				6,676		6,676		6,676			2,118		0003
GBP/L 312759.72 USD-S244494.43GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	05/21/2024	01/11/2027	1	312,760	0.781732475				7,022		7,022		7,022			2,228		0003
GBP/S 34674779.95 USD-L27073596.89GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/03/2024	06/16/2025	1	34,674,780	0.780786408				(830,991)		(830,991)		(830,991)			117,272		0003
GBP/L 356866.75 USD-S275126.63GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	07/18/2024	01/11/2027	1	356,867	0.770950586				13,628		13,628		13,628			2,542		0003
EUR/S 1149639.05 USD-L1031066.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026	1	1,149,639	0.896860984				(53,041)		(53,041)		(53,041)			6,530		0003
GBP/S 4660178.39 USD-L3637421.63GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/01/2024	06/16/2025	1	4,660,178	0.780532702				(113,160)		(113,160)		(113,160)			15,761		0003
EUR/S 40265.91 USD-L35706.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	05/18/2026	1	40,266	0.886760786				(2,219)		(2,219)		(2,219)			236		0003
EUR/S 455351.70 USD-L400943.65EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/26/2026	1	455,352	0.880514227				(30,915)		(30,915)		(30,915)			2,356		0003
SEK/L 1753803.91 USD-S17674309.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	02/18/2025	1	1,753,804	10.0777				151,061		151,061		151,061			3,213		0003
SEK/L 70384.69 USD-S678825.16SEK	EQT Exeter Logistics Nordics Sweden-7410015	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/24/2024	11/30/2027	1	70,385	9.644500246				5,116		5,116		5,116			601		0003
GBP/L 106752001.08 USD-S81888894.83GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026	1	106,752,001	0.767094706				4,554,565		4,554,565		4,554,565			664,672		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 25288533.74 USD-L19375217.39GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	01/21/2025	1	25,288,534	0.766166105				(1,041,142)		(1,041,142)		(1,041,142)			30,329		0003
EUR/L 326653.02 USD-S300000.00EUR	CLO ReInv6m BRGPT 2A C XS2352783752	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2024	01/15/2025	1	326,653	0.918405714				15,753		15,753		15,753			331		0003
EUR/L 448242.65 USD-S405561.00EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/30/2024	10/28/2025	1	448,243	0.904780034				21,240		21,240		21,240			2,035		0003
EUR/S 16857.59 USD-L15655.27EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	03/14/2025	1	16,858	0.928677824				(593)		(593)		(593)			38		0003
EUR/L 29136.40 USD-S26733.10EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	10/16/2025	1	29,136	0.917515548				1,011		1,011		1,011			130		0003
EUR/L 14148.11 USD-S12577.22EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027	1	14,148	0.888968208				411		411		411			111		0003
EUR/S 37682.67 USD-L32925.00EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2028	1	37,683	0.873743819				(993)		(993)		(993)			350		0003
EUR/S 135068.32 USD-L112350.96EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/16/2031	1	135,068	0.831808377				(2,739)		(2,739)		(2,739)			1,717		0003
GBP/S 63773.49 USD-L49656.23GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	05/16/2025	1	63,773	0.778634351				(1,685)		(1,685)		(1,685)			195		0003
GBP/S 62499.06 USD-L48675.28GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	07/16/2025	1	62,499	0.778816193				(1,664)		(1,664)		(1,664)			230		0003
GBP/S 971682.30 USD-L759601.55GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030	1	971,682	0.781738589				(13,822)		(13,822)		(13,822)			11,356		0003
GBP/S 970143.85 USD-L756742.47GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2032	1	970,144	0.780031198				(11,932)		(11,932)		(11,932)			13,249		0003
GBP/S 293300.98 USD-L230636.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2025	1	293,301	0.786348992				(4,654)		(4,654)		(4,654)			307		0003
GBP/S 339146.60 USD-L266939.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2025	1	339,147	0.787091688				(5,523)		(5,523)		(5,523)			1,246		0003
GBP/S 324818.26 USD-L255903.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2026	1	324,818	0.787835819				(5,325)		(5,325)		(5,325)			1,659		0003
EUR/S 6234.43 USD-L5871.57EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	01/27/2025	1	6,234	0.941797406				(147)		(147)		(147)			8		0003
EUR/S 5121.58 USD-L4801.78EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	04/25/2025	1	5,122	0.937558332				(121)		(121)		(121)			14		0003
EUR/S 3354.93 USD-L3079.05EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026	1	3,355	0.917768776				(78)		(78)		(78)			19		0003
EUR/S 1871.65 USD-L1709.58EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	07/27/2026	1	1,872	0.913407956				(43)		(43)		(43)			12		0003
EUR/L 609956.54 USD-S575053.66EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	609,957	0.942778087				12,039		12,039		12,039			1,489		0003
GBP/S 2188621.30 USD-L1725853.93GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	06/16/2025	1	2,188,621	0.788557586				(31,190)		(31,190)		(31,190)			7,402		0003
EUR/L 242605.35 USD-S229978.82EUR	Saint James Albany Paris- 50229626	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/18/2024	04/15/2025	1	242,605	0.947954445				3,245		3,245		3,245			651		0003
EUR/L 2459638.00 USD-S2000000.00EUR	CLO ReInv6m AVOCA?21A?D XS2126168181	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	2,459,638	0.813127785				374,388		374,388		180,356			6,596		0003
EUR/L 6833849.00 USD-S5500000.00EUR	CLO ReInv6m RKFPK 1A B XS2360920974	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2021	01/15/2026	1	6,833,849	0.804817315				975,610		975,610		458,236			34,864		0003
EUR/L 6271000.00 USD-S5000000.00EUR	CLO ReInv6m CONTE 9A C XS2356404736	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/12/2021	07/15/2026	1	6,271,000	0.797321001				870,150		870,150		391,609			38,872		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 2765180.00 USD-S2200000.00EUR	CLO Reinv6m AQUE 2020-5A B2R XS2389542072	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026	1	2,765,180	0.795608243				372,345		372,345		166,969			18,563		0003
EUR/L 5404670.00 USD-S4300000.00EUR	CLO Reinv6m AQUE 2020-5A DR XS2389542403	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/23/2021	10/20/2026	1	5,404,670	0.795608243				727,764		727,764		326,349			36,283		0003
EUR/L 1499750.00 USD-S1250000.00EUR	CLO Reinv6m RFTE 2019-1A D XS2064434132	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	01/15/2025	1	1,499,750	0.833472245				204,559		204,559		112,418			1,520		0003
EUR/L 5711910.00 USD-S4700000.00EUR	CLO Reinv6m ANCHE 4A D XS2294170886	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/06/2021	10/15/2025	1	5,711,910	0.822842097				745,121		745,121		399,203			25,369		0003
GBP/L 191604.55 USD-S139000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/16/2025	1	191,605	0.725452501				17,510		17,510		3,441			648		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028	1	298,504	0.708842807				29,403		29,403		2,076			2,775		0003
GBP/L 344377.83 USD-S240411.76GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/17/2030	1	344,378	0.698104637				33,963		33,963		(1,951)			4,025		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048	1	1,572,410	0.584658559				166,959		166,959		(4,277)			37,826		0003
GBP/L 556563.38 USD-S350989.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2041	1	556,563	0.630636317				57,640		57,640		(6,038)			11,294		0003
GBP/L 1066690.63 USD-S647932.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/17/2047	1	1,066,691	0.607422707				103,115		103,115		(1,740)			25,284		0003
GBP/L 18243673.84 USD-S13251742.46GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/05/2022	01/11/2027	1	18,243,674	0.726374664				1,570,527		1,570,527		276,417			129,971		0003
EUR/L 4960800.00 USD-S4000000.00EUR	CLO Reinv6m NEUBE?2022-3A?C XS2440262736	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/04/2022	04/26/2027	1	4,960,800	0.806321561				562,249		562,249		283,330			37,762		0003
GBP/L 561802.12 USD-S413059.42GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2022	11/03/2025	1	561,802	0.735240052				44,395		44,395		9,925			2,576		0003
EUR/L 4279100.00 USD-S3500000.00EUR	CLO Reinv6m LOGIC 1A C XS2434369828	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027	1	4,279,100	0.817929004				438,469		438,469		247,348			32,361		0003
EUR/L 6357520.00 USD-S5200000.00EUR	CLO Reinv6m LOGIC 1A D XS2434370677	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/23/2022	04/15/2027	1	6,357,520	0.817929004				651,439		651,439		367,488			48,079		0003
GBP/L 116769.11 USD-S86965.90GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/14/2022	01/11/2027	1	116,769	0.74476803				7,583		7,583		1,759			832		0003
EUR/L 28267617.59 USD-S25431954.65EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/01/2022	07/07/2026	1	28,267,618	0.89968511				1,030,415		1,030,415		1,882,369			173,970		0003
EUR/L 4232073.84 USD-S4000000.00EUR	CLO Reinv6m RRME 14A C1N XS2532388951	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/20/2022	04/15/2026	1	4,232,074	0.945163093				(18,959)		(18,959)		297,698			24,012		0003
EUR/L 2588750.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 10A C XS2532683526	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/27/2022	11/15/2027	1	2,588,750	0.965717045				(138,883)		(138,883)		154,346			21,943		0003
EUR/L 2579500.00 USD-S2500000.00EUR	CLO Reinv6m BABSE 2020-1A BR XS2401844191	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/29/2022	10/21/2026	1	2,579,500	0.969180074				(99,993)		(99,993)		173,319			17,330		0003
EUR/L 98489.51 USD-S93978.54EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/28/2022	04/28/2025	1	98,490	0.954198473				647		647		7,717			280		0003
GBP/L 1632477.89 USD-S1332200.01GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2022	11/03/2025	1	1,632,478	0.816060063				(30,067)		(30,067)		25,934			7,486		0003
EUR/L 1487460.00 USD-S1300000.00EUR	CLO Reinv6m AQUE 2022-7A C XS2448043492	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	03/15/2028	1	1,487,460	0.873973082				45,061		45,061		80,025			13,316		0003
EUR/L 3382200.00 USD-S3000000.00EUR	CLO Reinv6m ANCHE 1A D2R XS2399534093	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/20/2023	04/18/2028	1	3,382,200	0.886996629				54,538		54,538		149,336			30,714		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 3455202.81 USD-S2827336.25GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/27/2023	11/03/2025	1	3,455,203	0.818283732				(72,901)		(72,901)		54,721			15,844		0003
EUR/L 1123200.00 USD-S1000000.00EUR	CLO Reinv6m RPARK 1A B1R XS1849530057	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/25/2023	10/27/2025	1	1,123,200	0.89031339				68,616		68,616		75,518			5,091		0003
EUR/L 670191.12 USD-S604429.22EUR	East Road CML May 2022 - 50125419	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/24/2023	05/27/2026	1	670,191	0.901875901				24,602		24,602		45,371			3,969		0003
GBP/L 952191.89 USD-S782023.56GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	06/13/2023	01/11/2027	1	952,192	0.821287776				(21,919)		(21,919)		13,989			6,784		0003
EUR/S 3862134.50 USD-L3500000.00EUR	CLO Reinv6m RRME 14A B1N XS2532387631	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	04/15/2026	1	3,862,135	0.906234622				(134,277)		(134,277)		(265,867)			21,913		0003
GBP/L 128120.96 USD-S105371.30GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	01/11/2027	1	128,121	0.822436079				(3,118)		(3,118)		1,882			913		0003
GBP/L 1531019.01 USD-S1226041.25GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/22/2023	11/03/2025	1	1,531,019	0.800800801				(274)		(274)		34,434			7,021		0003
EUR/L 253000.59 USD-S221561.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026	1	253,001	0.875733412				15,308		15,308		16,612			1,557		0003
GBP/L 826359.14 USD-S647592.52GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025	1	826,359	0.78366958				17,533		17,533		18,188			3,789		0003
EUR/L 89366.29 USD-S79428.94EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026	1	89,366	0.88880203				4,485		4,485		4,485			550		0003
EUR/L 1707863.74 USD-S1556352.80EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2025	1	1,707,864	0.911286283				94,896		94,896		94,896			1,788		0003
EUR/L 946414.90 USD-S844900.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2026	1	946,415	0.892737583				47,816		47,816		47,816			5,375		0003
EUR/L 180102.49 USD-S159927.62EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026	1	180,102	0.887981171				9,197		9,197		9,197			1,108		0003
GBP/L 210442.22 USD-S165520.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	1	210,442	0.786534518				3,383		3,383		3,383			480		0003
GBP/L 85302.82 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2026	1	85,303	0.786039899				1,524		1,524		1,524			558		0003
GBP/L 85127.56 USD-S66903.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2027	1	85,128	0.785916335				1,500		1,500		1,500			608		0003
GBP/L 1216243.75 USD-S957370.71GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2025	1	1,216,244	0.787153652				19,173		19,173		19,173			3,712		0003
GBP/L 1001872.03 USD-S788379.00GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	11/17/2025	1	1,001,872	0.786905889				17,291		17,291		17,291			4,698		0003
GBP/L 86311.24 USD-S67913.48GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/17/2026	1	86,311	0.786843985				1,528		1,528		1,528			459		0003
GBP/L 85242.47 USD-S67051.42GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2026	1	85,242	0.7865964				1,467		1,467		1,467			557		0003
GBP/L 215683.70 USD-S168634.64GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	03/14/2024	01/11/2027	1	215,684	0.781860845				4,810		4,810		4,810			1,537		0003
EUR/L 21726.12 USD-S19661.65EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	02/14/2025	1	21,726	0.904977511				1,326		1,326		1,326			38		0003
EUR/L 1098502.41 USD-S979450.23EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026	1	1,098,502	0.891623196				51,820		51,820		51,820			6,761		0003
EUR/S 436303.81 USD-L398556.30EUR	CLO Reinv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/17/2024	10/27/2025	1	436,304	0.913483428				(16,701)		(16,701)		(16,701)			1,978		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 483227.15 USD-S434253.75EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026	1	483,227	0.898653459				19,165		19,165		19,165			2,974		0003
EUR/S 2279380.00 USD-L2000000.00EUR	CLO Reinv6m PENTA 2022-12A D XS2544643419	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/25/2024	10/20/2027	1	2,279,380	0.877431582				(77,465)		(77,465)		(77,465)			19,080		0003
EUR/S 662645.47 USD-L601443.70EUR	CLO Reinv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/26/2024	10/27/2025	1	662,645	0.90764025				(29,442)		(29,442)		(29,442)			3,004		0003
EUR/S 2285400.00 USD-L2000000.00EUR	CLO Reinv6m BCC37RYD2 CGMSE 2022-5A B	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	10/25/2027	1	2,285,400	0.875120329				(82,265)		(82,265)		(82,265)			19,177		0003
EUR/L 1171018.92 USD-S1068935.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2025	1	1,171,019	0.912825192				58,416		58,416		58,416			3,155		0003
EUR/L 1127514.23 USD-S1020559.59EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025	1	1,127,514	0.905141206				53,785		53,785		53,785			5,016		0003
EUR/L 235130.51 USD-S208135.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	02/16/2027	1	235,131	0.885190739				9,152		9,152		9,152			1,715		0003
EUR/L 1873323.86 USD-S1666806.53EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026	1	1,873,324	0.889758875				96,341		96,341		96,341			11,094		0003
EUR/L 1329729.82 USD-S1183138.91EUR	East Road CML May 2022 - 50125419	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/17/2024	05/27/2026	1	1,329,730	0.889758876				68,385		68,385		68,385			7,874		0003
GBP/L 440180.34 USD-S344103.27GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/21/2024	01/11/2027	1	440,180	0.781732483				9,882		9,882		9,882			3,136		0003
GBP/L 18568698.50 USD-S11110000.00GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048	1	18,568,699	0.598318724				1,845,820		1,845,820		(22,874)			446,692		0003
GBP/L 3190618.56 USD-S2168423.65GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033	1	3,190,619	0.679624847				324,461		324,461		(51,469)			46,402		0003
GBP/L 5004706.30 USD-S3067925.15GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045	1	5,004,706	0.61300803				495,865		495,865		(27,786)			113,212		0003
EUR/L 1370292.16 USD-S1312000.00EUR	CLO Reinv6m AVDPK 1A B1R XS2373314942	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/06/2022	09/21/2026	1	1,370,292	0.95746005				(35,000)		(35,000)		92,213			8,994		0003
EUR/L 1746653.00 USD-S1670000.00EUR	CLO Reinv6m BECLO 10A B1R XS2398804521	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2022	10/15/2026	1	1,746,653	0.956114351				(44,397)		(44,397)		116,646			11,681		0003
EUR/L 2608329.75 USD-S2500000.00EUR	CLO Reinv6m PENTA 2022-12A B XS2544641801	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	2,608,330	0.95846777				(118,330)		(118,330)		156,032			21,834		0003
EUR/L 1299093.75 USD-S1250000.00EUR	CLO Reinv6m DRYD 2021-91A D XS2461260544	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/04/2022	10/20/2025	1	1,299,094	0.962209232				(15,072)		(15,072)		97,539			5,820		0003
GBP/L 6120311.38 USD-S5168396.17GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/14/2022	06/16/2025	1	6,120,311	0.844466212				(333,567)		(333,567)		89,276			20,699		0003
EUR/S 832425.00 USD-L750000.00EUR	CLO Reinv6m HNLY 9A C XS2554990841	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2022	02/22/2028	1	832,425	0.90098207				(4,194)		(4,194)		(45,998)			7,381		0003
EUR/S 558350.00 USD-L500000.00EUR	CLO Reinv6m BECLO 11A D XS2364592688	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/16/2023	07/17/2026	1	558,350	0.895495657				(22,391)		(22,391)		(36,975)			3,467		0003
GBP/L 889421.15 USD-S714853.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/14/2023	06/16/2025	1	889,421	0.803729302				(4,193)		(4,193)		18,706			3,008		0003
GBP/L 2700969.80 USD-S2152904.82GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/20/2023	06/16/2025	1	2,700,970	0.797085854				9,696		9,696		56,336			9,135		0003
GBP/L 561275.11 USD-S461764.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025	1	561,275	0.822706712				(15,961)		(15,961)		12,083			1,898		0003
GBP/L 1088.21 USD-S895.28GBP	Whiteleys October 2022 - 2380301	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/18/2023	06/16/2025	1	1,088	0.822708852				(31)		(31)		23			4		0003
GBP/L 1395112.62 USD-S1107112.74GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/15/2024	06/16/2025	1	1,395,113	0.793565139				11,148		11,148		11,148			4,718		0003
GBP/L 1887187.46 USD-S1484688.43GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	01/16/2025	1	1,887,187	0.786720165				29,068		29,068		29,068			1,976		0003
GBP/L 1549043.31 USD-S1219335.10GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2025	1	1,549,043	0.787153653				24,057		24,057		24,057			4,174		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 1497473.44 USD-S1178556.15GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2025	1	1,497,473	0.787029752				24,504		24,504		24,504			5,501		0003
GBP/L 1646094.21 USD-S1296604.77GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/27/2024	06/16/2025	1	1,646,094	0.787685639				25,252		25,252		25,252			5,567		0003
GBP/S 2603911.35 USD-L2002814.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/15/2024	06/16/2025	1	2,603,911	0.76915622				(100,260)		(100,260)		(100,260)			8,807		0003
GBP/L 263005.40 USD-S203525.42GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	263,005	0.773845024				8,585		8,585		8,585			890		0003
GBP/S 3897344.22 USD-L2985688.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/12/2024	06/16/2025	1	3,897,344	0.766082817				(165,036)		(165,036)		(165,036)			13,181		0003
EUR/L 1114762.86 USD-S1015026.37EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	1,114,763	0.910531205				62,856		62,856		62,856			1,130		0003
GBP/S 48067282.74 USD-L36830344.60GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	04/22/2025	1	48,067,283	0.76622481				(2,006,855)		(2,006,855)		(2,006,855)			133,132		0003
GBP/S 17101382.86 USD-L13509802.00GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/20/2026	1	17,101,383	0.789983015				(241,134)		(241,134)		(241,134)			106,479		0003
GBP/S 390020.85 USD-L306982.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2025	1	390,021	0.78709169				(6,352)		(6,352)		(6,352)			1,433		0003
GBP/S 893943.92 USD-L704926.26GBP	Whiteleys October 2022 - 2380301	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/18/2024	06/16/2025	1	893,944	0.788557586				(12,739)		(12,739)		(12,739)			3,023		0003
EUR/L 21310.40 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2026	1	21,310	0.891583452				961		961		961			130		0003
EUR/L 576200.00 USD-S500000.00EUR	CLO ReInv6m CRWPK 1A CR XS2334259400	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/13/2023	03/16/2026	1	576,200	0.867754252				43,432		43,432		39,213			3,163		0003
EUR/L 1760801.69 USD-S1543479.74EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	01/27/2025	1	1,760,802	0.876577839				160,458		160,458		132,155			2,394		0003
EUR/L 1908481.04 USD-S1660993.08EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	10/28/2025	1	1,908,481	0.870322023				159,671		159,671		138,110			8,666		0003
EUR/L 2022065.89 USD-S1751919.85EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026	1	2,022,066	0.866400971				150,046		150,046		135,519			11,618		0003
EUR/L 40485.25 USD-S35009.73EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	07/27/2026	1	40,485	0.864752719				2,850		2,850		2,624			254		0003
EUR/S 2632560.00 USD-L2400000.00EUR	CLO ReInv6m ANCHE 4A D XS2294170886	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	10/15/2025	1	2,632,560	0.911660133				(107,677)		(107,677)		(200,019)			11,692		0003
EUR/L 727300.00 USD-S700000.00EUR	CLO ReInv6m OZLME 1X BRR XS2309360308	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/03/2022	01/20/2026	1	727,300	0.962463908				(12,484)		(12,484)		53,077			3,735		0003
EUR/L 524200.00 USD-S500000.00EUR	CLO ReInv6m NWDSE 2021-24A B1 XS2402465467	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/03/2022	01/15/2027	1	524,200	0.953834414				(14,498)		(14,498)		34,101			3,745		0003
EUR/L 517885.00 USD-S500000.00EUR	CLO ReInv6m ARBR 3A CRR XS2366713050	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/30/2026	1	517,885	0.965465306				(15,952)		(15,952)		35,568			3,253		0003
EUR/L 586500.00 USD-S500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028	1	586,500	0.852514919				26,614		26,614		26,614			5,522		0003
EUR/L 45883.84 USD-S41177.28EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	08/15/2025	1	45,884	0.897424453				2,725		2,725		2,725			181		0003
EUR/L 156258.01 USD-S134127.05EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028	1	156,258	0.858369117				6,437		6,437		6,437			1,453		0003
GBP/L 22313.12 USD-S17475.81GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	02/14/2025	1	22,313	0.783207817				447		447		447			39		0003
GBP/L 370952.16 USD-S290464.46GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	04/15/2025	1	370,952	0.783024043				7,674		7,674		7,674			995		0003
GBP/L 1769265.34 USD-S1385485.78GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2026	1	1,769,265	0.783085357				40,049		40,049		40,049			10,670		0003
GBP/L 316432.42 USD-S246519.49GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/15/2028	1	316,432	0.77905889				6,980		6,980		6,980			2,942		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 306400.15 USD-S235221.98GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	06/16/2031	1	306,400	0.767695381				7,940		7,940		7,940			3,894		0003
EUR/L 738985.00 USD-S650000.00EUR	CLO ReInv6m OTOPK 1A B XS2446379575	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/22/2024	05/17/2027	1	738,985	0.879584836				29,423		29,423		29,423			5,695		0003
EUR/L 1121875.00 USD-S1000000.00EUR	CLO ReInv6m CONTE 6A DR XS2315799077	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/09/2024	01/15/2026	1	1,121,875	0.891364903				63,963		63,963		63,963			5,723		0003
EUR/S 1685355.93 USD-L1543479.74EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	01/27/2025	1	1,685,356	0.915818263				(85,013)		(85,013)		(85,013)			2,292		0003
EUR/S 22632.51 USD-L20265.60EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	07/27/2026	1	22,633	0.895419907				(951)		(951)		(951)			142		0003
EUR/S 774076.50 USD-L690000.00EUR	CLO ReInv6m HARVT 29A B XS2498563555	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/28/2024	07/14/2027	1	774,077	0.891384766				(19,525)		(19,525)		(19,525)			6,161		0003
EUR/S 38647.74 USD-L34482.28EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	01/27/2025	1	38,648	0.89221983				(2,895)		(2,895)		(2,895)			53		0003
EUR/S 1114748.20 USD-L1000000.00EUR	CLO ReInv6m HARVT 23A B1 XS2112472316	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/04/2024	04/22/2025	1	1,114,748	0.89706357				(73,553)		(73,553)		(73,553)			3,088		0003
EUR/S 2400313.75 USD-L2150000.00EUR	CLO ReInv6m PLMER 2021-1A B XS2298990230	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	1	2,400,314	0.895716237				(138,439)		(138,439)		(138,439)			10,661		0003
EUR/L 129421982.19 USD-S117319852.77EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	01/22/2025	1	129,421,982	0.906490928				7,804,708		7,804,708		7,804,708			158,869		0003
EUR/L 274784.76 USD-S250250.00EUR	CLO CORDA 7A DRR XS2305372323	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	274,785	0.910712807				15,442		15,442		15,442			279		0003
EUR/L 4445583.37 USD-S4047842.38EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	4,445,583	0.910531204				250,666		250,666		250,666			4,506		0003
EUR/L 542506.26 USD-S495100.40EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	06/30/2025	1	542,506	0.912616935				25,047		25,047		25,047			1,910		0003
EUR/S 792528.78 USD-L730980.24EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	1	792,529	0.922339047				(27,786)		(27,786)		(27,786)			2,911		0003
EUR/L 82014.75 USD-S70483.63EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2029	1	82,015	0.859401876				1,987		1,987		1,987			866		0003
GBP/S 157457.04 USD-L122888.51GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2026	1	157,457	0.780457387				(4,081)		(4,081)		(4,081)			950		0003
GBP/S 153406.64 USD-L120092.87GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028	1	153,407	0.782840104				(2,752)		(2,752)		(2,752)			1,426		0003
EUR/L 103761.92 USD-S94863.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025	1	103,762	0.914243973				4,517		4,517		4,517			381		0003
EUR/S 716439.47 USD-L657525.21EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	04/27/2026	1	716,439	0.917767987				(16,675)		(16,675)		(16,675)			4,116		0003
EUR/L 15505264.52 USD-S14611903.00EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/06/2024	03/12/2025	1	15,505,265	0.942383342				325,944		325,944		325,944			34,193		0003
EUR/S 1097307.38 USD-L1035276.71EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	12/09/2024	01/22/2025	1	1,097,307	0.943470106				(24,109)		(24,109)		(24,109)			1,347		0003
EUR/L 2584640.99 USD-S2447810.81EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/11/2024	03/31/2025	1	2,584,641	0.947060276				39,081		39,081		39,081			6,417		0003
EUR/S 563180.00 USD-L500000.00EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/16/2024	07/17/2028	1	563,180	0.887815618				(6,391)		(6,391)		(6,391)			5,302		0003
GBP/L 30793.05 USD-S24096.60GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025	1	30,793	0.782533721				705		705		705			151		0003
GBP/L 84331.11 USD-S65924.89GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/17/2030	1	84,331	0.781738673				1,200		1,200		1,200			986		0003
EUR/L 1718100.00 USD-S1500000.00EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026	1	1,718,100	0.873057447				98,347		98,347		98,347			11,543		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 741065.03 USD-S665000.00EUR	CLO ReInv6m RRME 1A CR XS2303069319	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	04/08/2024	10/15/2025	1	741,065	0.897357146				41,462		41,462		41,462			3,291		0003
EUR/L 730197.27 USD-S665000.00EUR	CLO CADOG 6A DR XS1655107800	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	730,197	0.9107128				41,035		41,035		41,035			740		0003
EUR/L 40431.38 USD-S38117.82EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	40,431	0.942778109				798		798		798			99		0003
EUR/S 727150.40 USD-L641000.00EUR	CLO ReInv6m CORDA 23A C XS2441240384	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/13/2024	04/26/2027	1	727,150	0.881523272				(28,346)		(28,346)		(28,346)			5,535		0003
EUR/S 360166.23 USD-L327942.59EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	360,166	0.910531201				(20,308)		(20,308)		(20,308)			365		0003
EUR/L 606855.22 USD-S533344.37EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027	1	606,855	0.878865918				23,035		23,035		23,035			4,809		0003
GBP/L 87818.73 USD-S69134.75GBP	Project Conrad Henderson Park Hotel Portfolio GBP Oct 2021 - 50102832	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/02/2024	11/03/2025	1	87,819	0.787243792				1,471		1,471		1,471			403		0003
EUR/L 4212600.78 USD-S3779473.16EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	07/03/2024	07/07/2026	1	4,212,601	0.897182847				173,693		173,693		173,693			25,926		0003
EUR/L 589721.46 USD-S527337.44EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026	1	589,721	0.894214431				26,186		26,186		26,186			3,629		0003
EUR/L 692701.57 USD-S625633.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025	1	692,702	0.903179186				34,473		34,473		34,473			3,082		0003
EUR/L 629820.44 USD-S564861.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	04/16/2026	1	629,820	0.896860985				29,058		29,058		29,058			3,577		0003
EUR/L 225184.82 USD-S201706.21EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/18/2026	1	225,185	0.895736267				10,258		10,258		10,258			1,322		0003
EUR/L 575327.11 USD-S510856.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	01/15/2027	1	575,327	0.887941748				23,795		23,795		23,795			4,110		0003
EUR/S 1140713.00 USD-L1000000.00EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/29/2024	03/15/2028	1	1,140,713	0.876644695				(31,597)		(31,597)		(31,597)			10,212		0003
EUR/S 135687.77 USD-L120120.20EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2026	1	135,688	0.885269173				(7,255)		(7,255)		(7,255)			842		0003
EUR/S 83227.13 USD-L72750.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027	1	83,227	0.874125901				(3,505)		(3,505)		(3,505)			663		0003
EUR/S 5618030.00 USD-L5000000.00EUR	CLO CGMSE 2018-1A A2BE XS1796149794	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/27/2024	01/31/2025	1	5,618,030	0.889991687				(432,986)		(432,986)		(432,986)			8,186		0003
GBP/L 161293.04 USD-S124138.41GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	09/03/2024	01/11/2027	1	161,293	0.769645175				6,422		6,422		6,422			1,149		0003
GBP/L 627769.13 USD-S478624.81GBP	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027	1	627,769	0.762421704				30,652		30,652		30,652			4,472		0003
EUR/S 21215284.60 USD-L18719152.94EUR	Project Conrad Henderson Park Hotel Portfolio EUR Oct 2021 - 50102831	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	09/25/2024	11/03/2025	1	21,215,285	0.882342768				(1,499,234)		(1,499,234)		(1,499,234)			97,284		0003
EUR/L 1113057.73 USD-S1002845.06EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	06/18/2025	1	1,113,058	0.900982072				65,621		65,621		65,621			3,787		0003
EUR/L 1073482.59 USD-S963283.02EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2025	1	1,073,483	0.897343868				61,808		61,808		61,808			4,530		0003
EUR/L 72831555.21 USD-S66387578.51EUR	Coupon Hedge CLO JAJO	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/11/2024	01/15/2025	1	72,831,555	0.911522187				4,031,834		4,031,834		4,031,834			73,822		0003
EUR/L 632355.02 USD-S559754.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027	1	632,355	0.885190759				28,031		28,031		28,031			4,785		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 4471.92 USD-L4200.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	4,472	0.939193903				(114)		(114)		(114)			8		0003
GBP/S 58372906.48 USD-L46431067.96GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/19/2024	01/17/2025	1	58,372,906	0.795421554				(263,952)		(263,952)		(263,952)			62,988		0003
EUR/L 1793377.77 USD-S1612488.78EUR	Motive Capital Fund Ii-b	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/09/2024	03/20/2025	1	1,793,378	0.899135033				117,524		117,524		117,524			4,172		0003
EUR/L 22468248.69 USD-S20480605.89EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S60X2D1J857QP30	11/08/2024	12/16/2025	1	22,468,249	0.911535482				840,357		840,357		840,357			110,009		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	1	2,450,068	0.816303874				377,671		377,671		182,164			2,483		0003
EUR/L 9896000.00 USD-S8000000.00EUR	CLO ReInv6m RRME 10A BN XS2395275154	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	10/12/2021	11/18/2026	1	9,896,000	0.808407437				1,189,661		1,189,661		597,195			67,883		0003
EUR/L 12378000.00 USD-S10000000.00EUR	CLO ReInv6m AQUE 2021-6A C XS2406747340	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/17/2021	06/15/2027	1	12,378,000	0.807884957				1,349,500		1,349,500		695,273			96,968		0003
EUR/L 12275500.00 USD-S10000000.00EUR	CLO ReInv6m CORDA 18A CR XS2410159714	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	01/29/2027	1	12,275,500	0.814630769				1,349,794		1,349,794		726,889			88,508		0003
EUR/L 3306396.00 USD-S2977393.97EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/01/2022	07/07/2026	1	3,306,396	0.900495273				117,835		117,835		220,280			20,349		0003
EUR/L 2193097.22 USD-S2092650.02EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/02/2022	02/18/2025	1	2,193,097	0.954198474				21,460		21,460		179,561			4,018		0003
GBP/L 1107297.97 USD-S791407.62GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2027	1	1,107,298	0.714719652				107,758		107,758		14,295			8,674		0003
GBP/L 1192940.33 USD-S845607.18GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2028	1	1,192,940	0.708842814				117,507		117,507		8,296			11,091		0003
GBP/L 2389576.47 USD-S1477418.37GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2043	1	2,389,576	0.618276246				246,917		246,917		(20,074)			51,342		0003
GBP/L 2502353.15 USD-S1533962.58GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2045	1	2,502,353	0.613008032				247,933		247,933		(13,893)			56,606		0003
GBP/L 9284349.25 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048	1	9,284,349	0.598318724				922,910		922,910		(11,437)			223,346		0003
GBP/L 9261296.00 USD-S5555000.00GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	02/18/2048	1	9,261,296	0.599808061				913,777		913,777		(9,906)			222,791		0003
EUR/L 2477160.00 USD-S2400000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027	1	2,477,160	0.968851427				(107,032)		(107,032)		161,994			17,849		0003
EUR/L 1237080.00 USD-S1200000.00EUR	Jubilee Place 3 - Class B RMBS Oct 2022 - 50135858	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/12/2022	01/19/2027	1	1,237,080	0.970026191				(54,366)		(54,366)		81,177			8,861		0003
EUR/L 8280750.00 USD-S7500000.00EUR	CLO TERM ARESE 11A CR XS2333702152	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NJHU748	12/20/2022	01/30/2026	1	8,280,750	0.905715062				328,729		328,729		584,360			43,072		0003
EUR/L 31871.55 USD-S28500.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2025	1	31,872	0.894214433				1,694		1,694		2,258			159		0003
EUR/L 1436062.50 USD-S1250000.00EUR	CLO CORDA 12A D XS1899143264	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/23/2023	06/22/2028	1	1,436,063	0.870435653				41,972		41,972		60,350			13,388		0003
GBP/L 4256586.56 USD-S3452485.44GBP	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/06/2023	07/07/2026	1	4,256,587	0.811092501				(48,885)		(48,885)		66,453			26,197		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 2750150.00 USD-L2500000.00EUR	CLO Reinv6m BECLO 3A DR XS2348330494	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/04/2023	07/20/2026	1	2,750,150	0.909041325				(72,442)		(72,442)		(183,400)			17,123		0003
EUR/L 400453.03 USD-S363912.07EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/16/2023	07/07/2026	1	400,453	0.908750946				10,952		10,952		26,808			2,465		0003
EUR/L 82948.49 USD-S75141.31EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/17/2023	07/07/2026	1	82,948	0.905879179				2,508		2,508		5,544			510		0003
EUR/L 356286.03 USD-S316667.73EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026	1	356,286	0.888801983				17,881		17,881		17,881			2,193		0003
EUR/L 33410.89 USD-S30144.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	08/18/2025	1	33,411	0.902242053				1,810		1,810		1,810			133		0003
EUR/L 755977.80 USD-S677551.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026	1	755,978	0.896258118				39,146		39,146		39,146			3,862		0003
GBP/L 174583.91 USD-S137327.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/14/2025	1	174,584	0.786596371				2,755		2,755		2,755			307		0003
EUR/L 1054564.60 USD-S936433.51EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026	1	1,054,565	0.887981173				53,851		53,851		53,851			6,490		0003
EUR/L 147992.54 USD-S127032.22EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	06/15/2028	1	147,993	0.858369077				6,097		6,097		6,097			1,376		0003
GBP/L 26404600.00 USD-S21200000.00GBP	Ares UK Industrial Platform - 720041801	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/19/2024	02/17/2026	1	26,404,600	0.802890405				(61,607)		(61,607)		(61,607)			140,436		0003
EUR/L 386581.72 USD-S347403.00EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/25/2024	07/07/2026	1	386,582	0.898653459				15,332		15,332		15,332			2,379		0003
EUR/L 20468386.15 USD-S18020325.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027	1	20,468,386	0.88039794				746,047		746,047		746,047			162,215		0003
EUR/L 316736.31 USD-S285476.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	05/10/2024	01/16/2026	1	316,736	0.901306895				14,709		14,709		14,709			1,618		0003
EUR/L 485484.18 USD-S426675.50EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027	1	485,484	0.878865919				18,428		18,428		18,428			3,848		0003
EUR/L 423678.58 USD-S376636.66EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	07/06/2027	1	423,679	0.888967906				11,866		11,866		11,866			3,358		0003
EUR/S 91763.80 USD-L82551.10EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	08/16/2024	04/16/2025	1	91,764	0.899604201				(5,840)		(5,840)		(5,840)			247		0003
EUR/S 74501.44 USD-L65726.89EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	08/16/2024	10/16/2026	1	74,501	0.882223082				(3,851)		(3,851)		(3,851)			499		0003
EUR/S 1117572.00 USD-L1000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	1,117,572	0.894796935				(76,778)		(76,778)		(76,778)			2,997		0003
EUR/S 1115415.00 USD-L1000000.00EUR	CLO Reinv6m CIFCE 2A B2N XS2125924477	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/03/2024	04/15/2025	1	1,115,415	0.896527301				(74,621)		(74,621)		(74,621)			2,991		0003
EUR/L 28959059.78 USD-S24485549.83EUR	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/02/2024	12/31/2029	1	28,959,060	0.845522956				841,226		841,226		841,226			323,861		0003
EUR/L 6577066.76 USD-S5568594.33EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029	1	6,577,067	0.84666836				184,025		184,025		184,025			73,554		0003
EUR/L 890446.18 USD-S802276.05EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	10/08/2024	06/18/2025	1	890,446	0.900982078				52,497		52,497		52,497			3,030		0003
GBP/L 64204314.63 USD-S48991480.20GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/08/2024	01/22/2025	1	64,204,315	0.763055886				2,893,792		2,893,792		2,893,792			78,813		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 9894242.70 USD-S9009016.72EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	9,894,243	0.910531204				557,890		557,890		557,890			10,029		0003
GBP/S 233184.81 USD-L181763.83GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2025	1	233,185	0.779484007				(6,226)		(6,226)		(6,226)			1,142		0003
EUR/L 476363.12 USD-S427154.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026	1	476,363	0.896700148				19,649		19,649		19,649			2,955		0003
EUR/L 505884.02 USD-S447803.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	04/16/2027	1	505,884	0.88519076				22,425		22,425		22,425			3,828		0003
GBP/L 28276122.61 USD-S21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/08/2024	10/01/2025	1	28,276,123	0.773305494				960,493		960,493		960,493			122,495		0003
GBP/S 711883.13 USD-L562698.75GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2024	01/22/2025	1	711,883	0.790436978				(7,692)		(7,692)		(7,692)			874		0003
CAD/L 373162.37 USD-S519802.50CAD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	03/31/2025	1	373,162	1.392966016				10,270		10,270		10,270			926		0003
GBP/L 3165740.75 USD-S2500000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/02/2024	01/22/2025	1	3,165,741	0.78970459				37,109		37,109		37,109			3,886		0003
EUR/L 18078071.85 USD-S17017756.69EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/09/2024	03/20/2025	1	18,078,072	0.941347995				391,584		391,584		391,584			42,052		0003
AUD/L 237922366.86 USD-S369012053.97AUD	RML Pepper Australian	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/09/2024	01/14/2025	1	237,922,367	1.550976728				9,576,903		9,576,903		9,576,903			232,982		0003
EUR/L 11555464.80 USD-S11000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/13/2024	01/22/2025	1	11,555,465	0.951930553				152,535		152,535		152,535			14,185		0003
GBP/L 9836980.23 USD-S7777777.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/16/2024	06/16/2025	1	9,836,980	0.790667217				114,243		114,243		114,243			33,269		0003
CHF/S 61494.66 USD-L53000.00CHF	CHF 5 Year deal	BA1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/06/2020	10/14/2025	1	61,495	0.861863453				(5,027)		(5,027)		(3,247)			273		0003
BRL/L 736646.22 USD-S4102677.46BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2025	1	736,646	5.569400003				84,221		84,221		147,829			1,975		0003
BRL/L 695207.36 USD-S4136761.87BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2026	1	695,207	5.950399993				90,412		90,412		162,165			3,944		0003
BRL/L 595443.82 USD-S4697992.20BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2030	1	595,444	7.889900008				89,807		89,807		177,577			6,848		0003
BRL/L 241558.58 USD-S2111149.52BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2031	1	241,559	8.739699993				36,092		36,092		83,824			3,148		0003
EUR/L 6119125.00 USD-S5000000.00EUR	CLO Reinv6m ANCHE 3A D XS2063531987	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	6,119,125	0.817110289				938,145		938,145		455,135			6,202		0003
BRL/S 629136.89 USD-L3841761.53BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2027	1	629,137	6.10640004				(109,895)		(109,895)		(154,457)			4,758		0003
BRL/S 683607.89 USD-L4444545.03BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/17/2028	1	683,608	6.50159996				(127,276)		(127,276)		(174,911)			6,205		0003
BRL/S 703296.13 USD-L4861956.45BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/16/2029	1	703,296	6.913099963				(135,546)		(135,546)		(190,504)			7,286		0003
BRL/S 298393.25 USD-L2272503.30BRL	BRL Celse Novation Oct 2020	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2030	1	298,393	7.615799955				(57,491)		(57,491)		(83,548)			3,591		0003
EUR/L 74505.32 USD-S67692.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	03/17/2025	1	74,505	0.908554047				4,165		4,165		4,165			170		0003
EUR/L 319266.77 USD-S286145.44EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026	1	319,267	0.896258135				16,532		16,532		16,532			1,631		0003
EUR/L 330982.40 USD-S290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	02/22/2024	04/16/2027	1	330,982	0.879004956				13,898		13,898		13,898			2,505		0003
GBP/L 67874.17 USD-S53385.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/17/2025	1	67,874	0.786534554				1,091		1,091		1,091			155		0003
GBP/L 111930.06 USD-S88009.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2025	1	111,930	0.786287169				2,038		2,038		2,038			548		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/S 41561952.27 USD-L33297590.26GBP	Johnson Estate 7200412	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/12/2024	01/08/2025	1	41,561,952	0.801155587				113,763		113,763		113,763			30,765		0003
EUR/L 95669.65 USD-S86727.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2025	1	95,670	0.906536085				4,936		4,936		4,936			351		0003
EUR/L 213847.80 USD-S192673.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2025	1	213,848	0.900982054				10,382		10,382		10,382			1,047		0003
EUR/S 411612.75 USD-L371625.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/16/2025	1	411,613	0.902853009				(26,468)		(26,468)		(26,468)			431		0003
EUR/S 330390.78 USD-L290581.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	01/15/2027	1	330,391	0.879507473				(16,673)		(16,673)		(16,673)			2,360		0003
EUR/S 331811.56 USD-L290935.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	04/16/2027	1	331,812	0.876808421				(14,654)		(14,654)		(14,654)			2,511		0003
EUR/S 334087.30 USD-L292034.35EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2027	1	334,087	0.874125865				(14,069)		(14,069)		(14,069)			2,662		0003
EUR/S 5592060.00 USD-L5000000.00EUR	CLO Reinv6m ANCHE 3A D XS2063531987	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2024	01/15/2025	1	5,592,060	0.894124884				(410,389)		(410,389)		(410,389)			5,668		0003
EUR/S 1537548.38 USD-L1375000.00EUR	CLO Reinv6m RFTE 2019-1A DE XS2064434561	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/28/2024	01/15/2025	1	1,537,548	0.894280803				(112,589)		(112,589)		(112,589)			1,558		0003
EUR/L 332407.28 USD-S312195.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	332,407	0.939194232				8,480		8,480		8,480			584		0003
GBP/S 43997.09 USD-L34597.07GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	01/16/2025	1	43,997	0.786349052				(698)		(698)		(698)			46		0003
GBP/S 52216.60 USD-L41079.85GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	04/16/2025	1	52,217	0.786720123				(839)		(839)		(839)			141		0003
GBP/S 48111.29 USD-L37935.18GBP	Coupon Hedge Strip CML GBP	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/14/2024	07/16/2026	1	48,111	0.788488107				(768)		(768)		(768)			298		0003
BRL/L 1015960.55 USD-S5860466.86BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	10/15/2025	1	1,015,961	5.768400023				121,808		121,808		221,224			4,512		0003
BRL/L 886725.93 USD-S7046988.31BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2030	1	886,726	7.947199999				129,503		129,503		266,339			10,198		0003
BRL/L 331376.01 USD-S3045975.11BRL	Celse	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/11/2018	04/15/2032	1	331,376	9.19189989				45,793		45,793		126,378			4,475		0003
EUR/L 7449180.00 USD-S6000000.00EUR	CLO Reinv6m HNLY 4A D XS2291283294	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/20/2021	01/26/2026	1	7,449,180	0.805457782				1,053,366		1,053,366		497,727			38,550		0003
EUR/L 26006281.25 USD-S21250000.00EUR	CLO Reinv6m RRME 3A DN XS2060707655	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	26,006,281	0.817110289				3,987,115		3,987,115		1,934,323			26,360		0003
EUR/L 5528637.00 USD-S4500000.00EUR	CLO Reinv6m CIFCE 2A CN XS2125925011	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	5,528,637	0.813943835				836,894		836,894		405,560			14,826		0003
EUR/L 3685758.00 USD-S3000000.00EUR	CLO Reinv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	3,685,758	0.813943835				557,929		557,929		270,374			9,884		0003
EUR/L 2948606.40 USD-S2400000.00EUR	CLO Reinv6m VOYE 3A C XS2125181581	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	04/15/2025	1	2,948,606	0.813943835				446,343		446,343		216,299			7,907		0003
EUR/L 9597987.50 USD-S7750000.00EUR	CLO Reinv6m AVOCA 22A C XS2296333250	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/22/2021	10/15/2025	1	9,597,988	0.807460939				1,402,233		1,402,233		665,184			42,628		0003
EUR/L 2464000.00 USD-S2000000.00EUR	CLO Reinv6m ARBR 4A DRR XS2309835267	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/09/2021	01/15/2026	1	2,464,000	0.811688312				334,620		334,620		165,869			12,571		0003
EUR/L 1127890.00 USD-S1000000.00EUR	CLO Reinv6m ANCHE 1X CE XS1846662861	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/21/2023	01/18/2028	1	1,127,890	0.886611283				23,227		23,227		50,231			9,848		0003
EUR/L 1591562.50 USD-S1375000.00EUR	CLO Reinv6m DRYD 2017-62X D XS1826186592	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/12/2023	10/12/2027	1	1,591,563	0.863930886				75,781		75,781		62,447			13,270		0003
BRL/S 1026802.71 USD-L6173137.92BRL	Celse	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2026	1	1,026,803	6.012000027				(160,268)		(160,268)		(248,287)			6,867		0003
EUR/L 644262.42 USD-S582911.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	06/16/2025	1	644,262	0.90477267				35,499		35,499		35,499			2,179		0003
EUR/L 627167.58 USD-S562860.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/22/2024	12/16/2025	1	627,168	0.897464662				32,776		32,776		32,776			3,071		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 1219336.07 USD-S1092839.86EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2026	1	1,219,336	0.896258125				63,140		63,140		63,140			6,229		0003
EUR/L 629162.30 USD-S562429.99EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	03/16/2026	1	629,162	0.893934665				32,068		32,068		32,068			3,454		0003
EUR/L 634174.91 USD-S564689.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	06/16/2026	1	634,175	0.89043231				31,459		31,459		31,459			3,828		0003
EUR/L 1247135.88 USD-S1104686.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	10/16/2026	1	1,247,136	0.885778821				55,873		55,873		55,873			8,347		0003
GBP/L 210698.82 USD-S165891.52GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	02/14/2025	1	210,699	0.787339578				3,129		3,129		3,129			370		0003
GBP/L 194711.76 USD-S153243.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	1	194,712	0.787029761				3,225		3,225		3,225			773		0003
GBP/L 44473.95 USD-S34978.65GBP	Patrizia London - 7200445	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/24/2024	10/28/2025	1	44,474	0.786497489				785		785		785			202		0003
EUR/L 430298.91 USD-S394609.26EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/02/2024	06/02/2025	1	430,299	0.91705847				18,506		18,506		18,506			1,393		0003
EUR/L 86523.11 USD-S77080.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2026	1	86,523	0.890868578				3,668		3,668		3,668			579		0003
EUR/S 5029074.00 USD-L4500000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	5,029,074	0.894796935				(345,502)		(345,502)		(345,502)			13,487		0003
EUR/S 3378636.81 USD-L3010000.00EUR	CLO Reinv6m CORDA 4A CRRR XS2298980942	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	08/15/2025	1	3,378,637	0.890891851				(223,809)		(223,809)		(223,809)			13,322		0003
EUR/S 9222675.00 USD-L8250000.00EUR	CLO Reinv6m AVOCA 22A B2 XS2296332872	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2025	1	9,222,675	0.894534395				(543,388)		(543,388)		(543,388)			40,962		0003
EUR/L 592067.99 USD-S537647.82EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	11/04/2024	06/02/2025	1	592,068	0.908084593				31,007		31,007		31,007			1,917		0003
EUR/L 24248.31 USD-S21878.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	03/16/2026	1	24,248	0.902282675				1,021		1,021		1,021			133		0003
EUR/L 264173.86 USD-S250541.88EUR	Hispania Hotel Portfolio - 7200391 .	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	11/21/2024	02/18/2025	1	264,174	0.948397695				4,175		4,175		4,175			484		0003
EUR/L 5586885.00 USD-S4500000.00EUR	CLO Reinv6m PRVD 5A B2 XS2303834993	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/20/2021	02/17/2026	1	5,586,885	0.805457782				782,156		782,156		370,373			29,714		0003
EUR/L 1835737.50 USD-S1500000.00EUR	CLO Reinv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2021	01/15/2025	1	1,835,738	0.817110289				281,443		281,443		136,540			1,861		0003
EUR/L 10411800.00 USD-S8400000.00EUR	CLO Reinv6m DERPK 1A CR XS2393984484	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/08/2021	10/15/2026	1	10,411,800	0.806776926				1,288,828		1,288,828		634,236			69,632		0003
EUR/L 826599.00 USD-S744348.49EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/01/2022	07/07/2026	1	826,599	0.90049527				29,459		29,459		55,070			5,087		0003
GBP/L 289247.26 USD-S208383.89GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2026	1	289,247	0.720435139				27,500		27,500		4,873			1,744		0003
GBP/L 298503.53 USD-S211592.08GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028	1	298,504	0.708842807				29,403		29,403		2,076			2,775		0003
GBP/L 2323176.50 USD-S1390000.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	02/18/2048	1	2,323,177	0.598318724				230,935		230,935		(2,862)			55,887		0003
GBP/L 399186.30 USD-S271296.93GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2033	1	399,186	0.679624852				40,594		40,594		(6,439)			5,805		0003
GBP/L 503099.00 USD-S322292.76GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/15/2038	1	503,099	0.640614988				55,139		55,139		(7,770)			9,230		0003
GBP/L 1572409.77 USD-S919322.83GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	02/18/2048	1	1,572,410	0.584658559				166,959		166,959		(4,277)			37,826		0003
GBP/L 597931.83 USD-S3369687.05GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2043	1	597,932	0.618276251				61,785		61,785		(5,023)			12,847		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 615818.41 USD-S377247.25GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2021	06/15/2044	1	615,818	0.612594953				63,234		63,234		(4,569)			13,586		0003
GBP/L 626151.37 USD-S383835.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/15/2045	1	626,151	0.613008034				62,039		62,039		(3,476)			14,164		0003
GBP/L 823308.12 USD-S500400.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047	1	823,308	0.607791892				79,433		79,433		(1,310)			19,515		0003
EUR/L 500892.52 USD-S448430.22EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/13/2022	07/07/2026	1	500,893	0.895262361				20,483		20,483		33,269			3,083		0003
EUR/L 1128051.26 USD-S1021724.48EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/10/2023	02/18/2025	1	1,128,051	0.905742954				67,762		67,762		87,670			2,067		0003
EUR/L 112080.01 USD-S98238.24EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026	1	112,080	0.876500992				6,695		6,695		7,363			690		0003
EUR/L 14856.75 USD-S13010.55EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026	1	14,857	0.875733253				899		899		976			91		0003
EUR/L 89071.50 USD-S79166.93EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	07/07/2026	1	89,072	0.88880203				4,470		4,470		4,470			548		0003
GBP/L 39305331.18 USD-S31203498.75GBP	Ares UK Industrial Platform - 7200418 ..	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6W8S6QX2D1J857QP30	02/13/2024	02/17/2026	1	39,305,331	0.793874465				350,697		350,697		350,697			209,050		0003
SEK/L 173159.89 USD-S1741053.47SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2025	1	173,160	10.05460023				12,543		12,543		12,543			848		0003
SEK/L 116620.71 USD-S1168761.05SEK	Coupon Hedge Strip CML SEK	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/27/2024	03/16/2026	1	116,621	10.02189963				8,319		8,319		8,319			640		0003
EUR/L 16144.67 USD-S14394.96EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026	1	16,145	0.891623056				762		762		762			99		0003
EUR/L 6233637.37 USD-S5486390.93EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027	1	6,233,637	0.880126739				228,873		228,873		228,873			49,403		0003
EUR/L 83592.47 USD-S76641.12EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	01/16/2025	1	83,592	0.91684239				4,163		4,163		4,163			88		0003
EUR/L 77867.19 USD-S69892.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026	1	77,867	0.897585491				3,533		3,533		3,533			442		0003
EUR/L 121371.04 USD-S106668.87EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/29/2024	07/06/2027	1	121,371	0.878865914				4,607		4,607		4,607			962		0003
EUR/L 7177842.97 USD-S6355448.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/03/2024	07/07/2027	1	7,177,843	0.88542589				225,714		225,714		225,714			56,917		0003
EUR/L 117944.29 USD-S105467.49EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2026	1	117,944	0.894214463				5,237		5,237		5,237			726		0003
EUR/L 69309.16 USD-S61162.34EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	07/25/2024	07/07/2027	1	69,309	0.882456807				2,382		2,382		2,382			550		0003
EUR/L 143270.70 USD-S129399.11EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025	1	143,271	0.903179157				7,130		7,130		7,130			637		0003
SEK/S 18369512.38 USD-L181426489.00SEK	Sunbeam March 2021 - 7200439	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/27/2024	05/15/2026	1	18,369,512	9.876499999				(1,509,697)		(1,509,697)		(1,509,697)			107,499		0003
EUR/S 1117572.00 USD-L1000000.00EUR	CLO ReInv6m PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	1,117,572	0.894796935				(76,778)		(76,778)		(76,778)			2,997		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 2235144.00 USD-L2000000.00EUR	CLO ReInv6m PENTA 2020-7A DN-DN XS2106029338	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	2,235,144	0.894796935				(153,556)		(153,556)		(153,556)			5,994		0003
EUR/S 2244941.40 USD-L2000000.00EUR	CLO ReInv6m CORDA 4A CRRR XS2298980942	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	09/06/2024	08/15/2025	1	2,244,941	0.890891851				(148,710)		(148,710)		(148,710)			8,852		0003
EUR/L 114383.49 USD-S104574.41EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025	1	114,383	0.914243918				4,979		4,979		4,979			420		0003
EUR/L 110732.12 USD-S97612.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027	1	110,732	0.881523265				3,857		3,857		3,857			882		0003
GBP/L 5782000.00 USD-S5000000.00GBP	TWRBG 2022-1X B 50136423	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/01/2022	03/20/2026	1	5,782,000	0.864752681				(436,285)		(436,285)		87,220			31,885		0003
GBP/L 2078406.00 USD-S1800000.00GBP	LMMC 2021-FL1 C - 50136442	B1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	10/28/2022	05/15/2026	1	2,078,406	0.866048308				(158,836)		(158,836)		31,269			12,163		0003
GBP/L 16156.83 USD-S12700.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/18/2025	1	16,157	0.786101605				286		286		286			64		0003
GBP/L 15913.57 USD-S12512.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2025	1	15,914	0.786286798				284		284		284			71		0003
GBP/L 17555.08 USD-S13822.90GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	01/16/2025	1	17,555	0.787401709				255		255		255			18		0003
GBP/L 16427.93 USD-S12930.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	06/16/2025	1	16,428	0.787091861				264		264		264			56		0003
GBP/L 135252.05 USD-S104570.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/08/2024	06/30/2025	1	135,252	0.773156045				4,546		4,546		4,546			476		0003
EUR/L 2251600.00 USD-S2000000.00EUR	CLO TERM DRYD 2017-52A CR XS2353414506	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/20/2023	02/15/2028	1	2,251,600	0.888257239				39,911		39,911		103,110			19,905		0003
EUR/S 2195342.00 USD-L2000000.00EUR	CLO ReInv6m JUBIL 2019-23A C XS2075330337	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	07/16/2024	01/15/2025	1	2,195,342	0.911019786				(122,673)		(122,673)		(122,673)			2,225		0003
EUR/S 99132.32 USD-L94259.12EUR	Coupon Hedge ABS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	11/26/2024	01/16/2025	1	99,132	0.950841461				(1,444)		(1,444)		(1,444)			104		0003
EUR/L 4247130.00 USD-S3350000.00EUR	CLO ReInv6m HNLY 5A C XS2366719172	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/02/2021	10/26/2026	1	4,247,130	0.788767944				599,432		599,432		254,833			28,642		0003
EUR/L 3762900.00 USD-S3000000.00EUR	CLO ReInv6m AVOCA 24A CR XS2344781500	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2021	07/15/2026	1	3,762,900	0.797257434				522,372		522,372		234,975			23,325		0003
EUR/L 2739885.60 USD-S2648000.00EUR	Dommi 2021-1 Class B RMBS Oct 2022 - 50135713	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	06/15/2026	1	2,739,886	0.966463709				(80,327)		(80,327)		191,158			16,524		0003
GBP/L 4109586.00 USD-S3540000.00GBP	Canada Square 2020-2 Class B 50136238	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	10/26/2022	03/17/2025	1	4,109,586	0.861400637				(318,813)		(318,813)		87,571			9,376		0003
EUR/S 2240200.00 USD-L2000000.00EUR	CLO ReInv6m HNLY 6A D XS2401084376	D1	Currency	Societe Generale SA O2RNE8IBXP4ROTD8PU41	02/16/2023	12/10/2026	1	2,240,200	0.892777431				(78,231)		(78,231)		(151,226)			15,611		0003
EUR/L 367845.80 USD-S328697.88EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/02/2023	02/18/2025	1	367,846	0.893575188				26,741		26,741		28,204			674		0003
GBP/L 851547.33 USD-S686537.94GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/02/2023	02/18/2025	1	851,547	0.806224053				(7,450)		(7,450)		16,708			1,560		0003
EUR/L 1343345.47 USD-S1214119.45EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/21/2023	02/24/2025	1	1,343,345	0.903802839				83,101		83,101		104,241			2,607		0003
EUR/L 393131.60 USD-S359747.07EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/14/2023	02/18/2025	1	393,132	0.915080523				19,806		19,806		30,868			720		0003
EUR/L 1119594.97 USD-S1056420.99EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	01/02/2029	1	1,119,595	0.943574255				(55,073)		(55,073)		58,705			11,207		0003
GBP/L 4601540.12 USD-S3621548.97GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	08/18/2025	1	4,601,540	0.78702975				76,205		76,205		76,205			18,264		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 46797.13 USD-S42350.34EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	02/14/2025	1	46,797	0.904977292				2,855		2,855		2,855			82		0003
EUR/L 29217.50 USD-S26405.34EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	03/14/2025	1	29,218	0.903750834				1,784		1,784		1,784			65		0003
EUR/L 40693.46 USD-S36667.38EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	05/16/2025	1	40,693	0.901063218				2,465		2,465		2,465			124		0003
EUR/L 336198.69 USD-S297679.03EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/14/2024	06/15/2026	1	336,199	0.885425907				18,492		18,492		18,492			2,028		0003
GBP/L 279822.58 USD-S218594.31GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/15/2024	06/15/2027	1	279,823	0.781188959				6,196		6,196		6,196			2,192		0003
EUR/S 104328.54 USD-L94818.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	05/16/2025	1	104,329	0.908843064				(5,474)		(5,474)		(5,474)			318		0003
EUR/S 50441.63 USD-L45665.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	08/18/2025	1	50,442	0.905305003				(2,571)		(2,571)		(2,571)			200		0003
EUR/L 194046.79 USD-S172501.37EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/15/2027	1	194,047	0.888967913				5,641		5,641		5,641			1,520		0003
GBP/L 7134910.58 USD-S5701128.16GBP	Alban Gate- 7200375 .	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	12/31/2024	02/04/2025	1	7,134,911	0.799046897				980		980		980			11,047		0003
EUR/L 8542500.00 USD-S7500000.00EUR	CLO Reinv6m PENTA 2023-14A C XS2580301849	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2023	04/18/2028	1	8,542,500	0.877963126				212,534		212,534		338,517			77,575		0003
GBP/L 2385880.66 USD-S1691214.36GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/21/2021	06/15/2028	1	2,385,881	0.708842814				235,015		235,015		16,593			22,182		0003
GBP/L 2919989.60 USD-S2001638.06GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2032	1	2,919,990	0.685494928				293,625		293,625		(41,355)			39,878		0003
GBP/L 3394181.09 USD-S2286875.82GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/22/2021	06/15/2034	1	3,394,181	0.673763644				345,728		345,728		(59,031)			52,198		0003
GBP/L 3650296.04 USD-S2393479.80GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/28/2021	06/16/2036	1	3,650,296	0.655694709				391,209		391,209		(63,241)			61,802		0003
GBP/L 6580541.88 USD-S3999600.00GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2021	06/17/2047	1	6,580,542	0.607791892				634,895		634,895		(10,470)			155,981		0003
EUR/L 1043500.00 USD-S1000000.00EUR	CLO Reinv6m CGMSE 2017-1A A2AR XS2348313722	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/06/2022	07/15/2026	1	1,043,500	0.958313368				(23,835)		(23,835)		71,694			6,468		0003
EUR/L 2347496.78 USD-S2250000.00EUR	CLO Reinv6m PENTA 2022-12A C XS2544642957	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/07/2022	10/20/2027	1	2,347,497	0.958467768				(106,497)		(106,497)		140,429			19,650		0003
GBP/L 2204566.68 USD-S2076000.00GBP	TABS 2022-1 TOGET 2021-1ST1 B Mtge RMBS - 50131254	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2022	12/07/2026	1	2,204,567	0.941681655				(357,005)		(357,005)		31,281			15,330		0003
EUR/L 516470.00 USD-S500000.00EUR	CLO Reinv6m HNLY 1A B1R XS2360086149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/13/2022	07/27/2026	1	516,470	0.968110442				(17,198)		(17,198)		35,555			3,236		0003
EUR/L 3140735.25 USD-S3000000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/18/2022	08/17/2026	1	3,140,735	0.955190349				(67,342)		(67,342)		213,298			20,033		0003
EUR/L 2624250.00 USD-S2500000.00EUR	CLO Reinv6m CONTE 8A B2RE XS2372952189	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/18/2022	10/26/2026	1	2,624,250	0.952653139				(59,059)		(59,059)		174,389			17,698		0003
EUR/L 3717834.06 USD-S3524000.00EUR	CLO Reinv6m ADAGI X-A C XS2463566708	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/19/2022	02/16/2028	1	3,717,834	0.947863714				(149,817)		(149,817)		213,015			32,881		0003
EUR/S 1588350.00 USD-L1500000.00EUR	CLO Reinv6m INVSC 2A B2R XS2369271056	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	08/17/2026	1	1,588,350	0.944376239				16,844		16,844		(107,200)			10,131		0003
EUR/S 2646750.00 USD-L2500000.00EUR	CLO Reinv6m ARBR 3A B2RR XS2366712839	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	10/31/2022	07/30/2026	1	2,646,750	0.944554642				26,014		26,014		(179,620)			16,624		0003
EUR/L 2515600.00 USD-S2375000.00EUR	CLO Reinv6m ARBR 11A C XS2501344019	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/01/2022	07/15/2026	1	2,515,600	0.944108761				(21,592)		(21,592)		171,445			15,594		0003
EUR/L 649937.50 USD-S625000.00EUR	CLO Reinv6m PENTA 2022-11A D XS2462577797	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/04/2022	11/17/2025	1	649,938	0.961630926				(8,202)		(8,202)		48,381			3,048		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
GBP/L 1229386.16 USD-S996826.53GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/15/2022	06/16/2025	1	1,229,386	0.810832725				(16,319)		(16,319)		19,104			4,158		0003
GBP/L 725259.63 USD-S584444.22GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2023	06/16/2025	1	725,260	0.805841378				(5,334)		(5,334)		15,293			2,453		0003
EUR/L 794190.00 USD-S690000.00EUR	CLO CGMSE 2013-1A A2R	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/27/2023	09/28/2026	1	794,190	0.868809731				49,830		49,830		54,800			5,242		0003
GBP/L 170123.94 USD-S134965.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/22/2023	06/16/2025	1	170,124	0.793335964				1,408		1,408		3,532			575		0003
GBP/L 593058.55 USD-S479723.80GBP	Whiteleys October 2022 - 2380301	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	09/15/2023	06/16/2025	1	593,059	0.808897874				(6,628)		(6,628)		12,553			2,006		0003
GBP/L 2266418.96 USD-S1860160.01GBP	Whiteleys October 2022 - 2380301	B1	Currency	BANK OF AMERICA ... B4TYDEB6GKMZO031MB27	10/16/2023	06/16/2025	1	2,266,419	0.820748521				(58,904)		(58,904)		48,676			7,665		0003
EUR/S 2449122.50 USD-L2075000.00EUR	CLO Relnv6m HNLY 9A D XS2554991229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/29/2023	05/04/2028	1	2,449,123	0.847242227				(132,013)		(132,013)		(127,161)			22,388		0003
EUR/S 1889989.10 USD-L1670000.00EUR	CLO Relnv6m BECLO 10A B1R XS2398804521	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/31/2024	10/15/2026	1	1,889,989	0.88360298				(88,883)		(88,883)		(88,883)			12,640		0003
EUR/S 1965827.50 USD-L1750000.00EUR	CLO Relnv6m ARBR 11A D XS2501344282	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/03/2024	07/15/2026	1	1,965,828	0.890210357				(94,834)		(94,834)		(94,834)			12,186		0003
GBP/L 337992.12 USD-S261553.52GBP	Whiteleys October 2022 - 2380301	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/23/2024	06/16/2025	1	337,992	0.773845023				11,033		11,033		11,033			1,143		0003
GBP/L 122765510.83 USD-S94172773.38GBP	60 Curzon July 2022 - 7200568	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/18/2024	07/20/2026	1	122,765,511	0.767094706				5,237,780		5,237,780		5,237,780			764,378		0003
EUR/L 187394.31 USD-S176671.25EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	187,394	0.942778092				3,699		3,699		3,699			457		0003
EUR/L 21430.10 USD-S19000.00EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	06/30/2027	1	21,430	0.886603422				657		657		1,266			169		0003
GBP/L 1993225.00 USD-S1625000.00GBP	Tower Bridge 2023-2 Class B	N/A	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/26/2023	03/20/2025	1	1,993,225	0.815261699				(39,539)		(39,539)		40,273			4,637		0003
GBP/L 32485349.15 USD-S26115724.05GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	06/27/2023	11/03/2025	1	32,485,349	0.803923145				(132,493)		(132,493)		733,466			148,964		0003
EUR/L 197731.68 USD-S172917.95EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/25/2025	1	197,732	0.874508071				17,661		17,661		14,776			555		0003
EUR/L 73378.23 USD-S63574.97EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	07/20/2023	04/27/2026	1	73,378	0.866400975				5,445		5,445		4,918			422		0003
EUR/L 1684164.00 USD-S1465000.00EUR	CLO Relnv6m ARBR 8A DR XS2388929882	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/27/2023	10/15/2026	1	1,684,164	0.86986778				102,315		102,315		112,866			11,263		0003
EUR/L 2652590.00 USD-S2300000.00EUR	CLO Relnv6m ARBR 10A D XS2417698870	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2023	01/14/2027	1	2,652,590	0.867077083				155,580		155,580		172,144			18,936		0003
EUR/L 2657236.00 USD-S2300000.00EUR	CLO Relnv6m ARESE 15A D XS2409273575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	01/15/2027	1	2,657,236	0.865561057				159,716		159,716		163,633			18,982		0003
EUR/L 10453004.02 USD-S9859929.28EUR	AP Starlight (Luxembourg) - Tranche A Note	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/30/2023	01/02/2029	1	10,453,004	0.943262746				(511,077)		(511,077)		547,955			104,637		0003
EUR/L 522150.00 USD-S500000.00EUR	CLO Relnv6m CGMSE 2021-2A A2A XS2391834509	D1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	10/03/2022	10/15/2026	1	522,150	0.95757924				(14,036)		(14,036)		34,901			3,492		0003
EUR/L 2683590.00 USD-S2600000.00EUR	Dutch Property Finance 2022-1 - Class B-50136200	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/12/2022	01/28/2027	1	2,683,590	0.968851427				(115,951)		(115,951)		175,493			19,336		0003
EUR/L 1035000.00 USD-S1000000.00EUR	CLO Relnv6m PLMER 2021-2A B2 XS2357233795	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/14/2022	07/15/2026	1	1,035,000	0.966183575				(31,817)		(31,817)		71,426			6,416		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 783090.00 USD-S700000.00EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2022	10/29/2027	1	783,090	0.893894699				13,641		13,641		44,634			6,584		0003
GBP/L 138609.54 USD-S108624.08GBP	Project Conrad Henderson Park 720049401	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/29/2023	11/03/2025	1	138,610	0.78366958				2,941		2,941		3,051			636		0003
EUR/L 572700.00 USD-S500000.00EUR	CLO Reinv6m BABSE 2020-1A DR XS2401845594	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	01/02/2024	10/21/2026	1	572,700	0.873057447				32,782		32,782		32,782			3,848		0003
GBP/L 87984.91 USD-S69570.34GBP	Project Conrad Henderson Park 720049401	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/02/2024	11/03/2025	1	87,985	0.790707634				1,093		1,093		1,093			403		0003
GBP/L 335363.51 USD-S263733.49GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	06/16/2025	1	335,364	0.786410811				5,679		5,679		5,679			1,134		0003
EUR/L 70806.57 USD-S64177.08EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	01/16/2025	1	70,807	0.906371824				4,295		4,295		4,295			74		0003
EUR/L 44084.58 USD-S39723.00EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	05/16/2025	1	44,085	0.901063365				2,670		2,670		2,670			135		0003
EUR/L 42379.36 USD-S37875.91EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/14/2024	11/14/2025	1	42,379	0.893734828				2,460		2,460		2,460			198		0003
GBP/L 101467.45 USD-S79401.71GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	12/16/2025	1	101,467	0.782533808				2,323		2,323		2,323			497		0003
EUR/L 284701.75 USD-S250000.00EUR	CLO Reinv6m HARVT 25A CR XS2405860292	D1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	04/08/2024	01/21/2027	1	284,702	0.878111919				13,470		13,470		13,470			2,042		0003
EUR/L 3226540.00 USD-S2900000.00EUR	CLO Reinv6m MDPKE 16A D XS2332503924	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	04/24/2024	07/15/2026	1	3,226,540	0.898795614				126,036		126,036		126,036			20,001		0003
EUR/S 827888.28 USD-L748314.60EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/06/2024	10/28/2025	1	827,888	0.903883553				(40,010)		(40,010)		(40,010)			3,759		0003
EUR/S 140027.63 USD-L128695.91EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	01/27/2025	1	140,028	0.919075114				(6,590)		(6,590)		(6,590)			190		0003
EUR/S 93113.60 USD-L84828.51EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	07/25/2025	1	93,114	0.911021698				(4,318)		(4,318)		(4,318)			350		0003
EUR/L 825834.68 USD-S750000.00EUR	CLO Reinv6m OCPE 2019-3A CR XS2331769153	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/27/2024	01/15/2026	1	825,835	0.908172081				32,400		32,400		32,400			4,213		0003
EUR/L 1446835.00 USD-S1300000.00EUR	CLO Reinv6m NEUBE 2021-2A C XS2374582224	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2024	10/15/2026	1	1,446,835	0.898512961				49,535		49,535		49,535			9,676		0003
EUR/S 35914.97 USD-L31941.45EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	04/25/2025	1	35,915	0.889363126				(2,652)		(2,652)		(2,652)			101		0003
EUR/S 7075.49 USD-L6196.25EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	07/27/2026	1	7,075	0.875734401				(446)		(446)		(446)			44		0003
EUR/S 558757.50 USD-L500000.00EUR	CLO Reinv6m ARBR 7A B2E XS2092171557	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/29/2024	03/17/2025	1	558,758	0.894842575				(39,196)		(39,196)		(39,196)			1,275		0003
GBP/L 72098439.66 USD-S54281388.20GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY PBLDOEJDB5FWOLXP3B76	10/02/2024	01/22/2025	1	72,098,440	0.75287882				4,167,847		4,167,847		4,167,847			88,503		0003
EUR/L 6251708.58 USD-S5293123.85EUR	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/02/2024	12/31/2029	1	6,251,709	0.84666836				174,921		174,921		174,921			69,915		0003
GBP/L 256866015.80 USD-S195965921.53GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/08/2024	01/22/2025	1	256,866,016	0.762911049				11,623,925		11,623,925		11,623,925			315,310		0003
EUR/L 625883.37 USD-S570000.00EUR	CLO HARVT 23A C XS2112473041	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	625,883	0.910712806				35,173		35,173		35,173			634		0003
EUR/L 274784.76 USD-S250250.00EUR	CLO PENTA 2020-7A D XS2106029254	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	274,785	0.910712807				15,442		15,442		15,442			279		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 439216.40 USD-S400000.00EUR	CLO Reinv6m RRME 7A A2 XS2368581893	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	439,216	0.910712806				24,683		24,683		24,683			445		0003
EUR/L 608314.71 USD-S554000.00EUR	CLO Reinv6m PENTA 2018-5A DR XS2289568219	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	10/10/2024	01/15/2025	1	608,315	0.910712812				34,186		34,186		34,186			617		0003
EUR/L 23177618.66 USD-S20213333.33EUR	Four Seasons Rome-7410014	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/25/2024	03/30/2028	1	23,177,619	0.872105699				728,282		728,282		728,282			208,810		0003
GBP/L 4677190.56 USD-S3600000.00GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/25/2024	01/22/2025	1	4,677,191	0.769692822				171,961		171,961		171,961			5,741		0003
EUR/L 46573.87 USD-S39369.29EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	06/17/2030	1	46,574	0.845308539				1,036		1,036		1,036			544		0003
GBP/S 47721.38 USD-L37160.40GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/11/2025	1	47,721	0.778695				(1,267)		(1,267)		(1,267)			159		0003
GBP/S 152479.44 USD-L119357.68GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2029	1	152,479	0.782778845				(2,350)		(2,350)		(2,350)			1,610		0003
EUR/L 100491.51 USD-S90110.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2026	1	100,492	0.896700129				4,145		4,145		4,145			623		0003
EUR/L 102587.90 USD-S90433.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2027	1	102,588	0.88152326				3,573		3,573		3,573			817		0003
EUR/L 103023.23 USD-S90442.66EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	10/15/2027	1	103,023	0.877886085				3,481		3,481		3,481			860		0003
EUR/S 5408719.41 USD-L5079838.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	5,408,719	0.939194219				(137,973)		(137,973)		(137,973)			9,496		0003
GBP/S 2847532.85 USD-L2250795.26GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2024	01/22/2025	1	2,847,533	0.790436978				(30,769)		(30,769)		(30,769)			3,495		0003
EUR/S 31334.50 USD-L29059.17EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/19/2024	10/28/2025	1	31,335	0.927385789				(739)		(739)		(739)			142		0003
CAD/L 248774.92 USD-S346535.00CAD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	11/25/2024	03/31/2025	1	248,775	1.392965979				6,847		6,847		6,847			618		0003
EUR/L 3553434.18 USD-S3350099.87EUR	Coupon Hedge CLO MJSD	B1	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/06/2024	03/28/2025	1	3,553,434	0.942778085				70,136		70,136		70,136			8,674		0003
GBP/L 19283181.05 USD-S15133322.79GBP	Coupon Hedge RML	B1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	12/06/2024	03/12/2025	1	19,283,181	0.784793896				351,287		351,287		351,287			42,524		0003
EUR/L 46221859.20 USD-S44000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/13/2024	01/22/2025	1	46,221,859	0.951930553				610,141		610,141		610,141			56,739		0003
GBP/L 34781.97 USD-S27237.25GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	03/15/2024	03/14/2025	1	34,782	0.783085317				708		708		708			78		0003
EUR/L 1173000.00 USD-S1000000.00EUR	CLO Reinv6m CORDA 26A D2 XS2553603296	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/02/2024	07/17/2028	1	1,173,000	0.852514919				53,228		53,228		53,228			11,043		0003
EUR/L 426725.27 USD-S388000.00EUR	CLO Reinv6m RRME 3A DN XS2060707655	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J857QP30	04/08/2024	01/15/2025	1	426,725	0.909250113				24,628		24,628		24,628			433		0003
EUR/S 742422.63 USD-L665000.00EUR	CLO Reinv6m RRME 1A CR XS2303069319	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2025	1	742,423	0.895716231				(42,820)		(42,820)		(42,820)			3,297		0003
EUR/L 3097878.40 USD-S2820714.95EUR	Coupon Hedge CLO JAJO	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2024	01/15/2025	1	3,097,878	0.910531204				174,675		174,675		174,675			3,140		0003
EUR/L 740419.10 USD-S641000.00EUR	CLO Reinv6m CORDA 23A C XS2441240384	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/27/2023	04/26/2027	1	740,419	0.865725911				40,429		40,429		45,045			5,636		0003
EUR/S 34294.42 USD-L31631.08EUR	Coupon Hedge RMBS Strip	B1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/06/2024	07/16/2025	1	34,294	0.922338969				(1,202)		(1,202)		(1,202)			126		0003
EUR/L 2450068.00 USD-S2000000.00EUR	CLO Reinv6m ARESE 13A DN XS2084075386	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	01/15/2025	1	2,450,068	0.816303874				377,671		377,671		182,164			2,483		0003
EUR/L 1229819.00 USD-S1000000.00EUR	CLO Reinv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/22/2021	04/15/2025	1	1,229,819	0.813127785				187,194		187,194		90,178			3,298		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 6205500.00 USD-S5000000.00EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/01/2021	11/16/2026	1	6,205,500	0.805736846				763,238		763,238		374,059			42,506		0003
GBP/L 26068066.60 USD-S19610887.67GBP	Placefirst UK SFR Loan April 2022	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/20/2022	04/22/2025	1	26,068,067	0.75229544 1				1,524,442		1,524,442		446,808			72,201		0003
GBP/L 4339843.66 USD-S3300512.33GBP	Placefirst UK SFR Loan April 2022	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/22/2022	04/22/2025	1	4,339,844	0.760514108				209,776		209,776		73,299			12,020		0003
GBP/L 1155948.60 USD-S832786.00GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2026	1	1,155,949	0.720435147				109,902		109,902		19,473			6,971		0003
GBP/L 1411159.67 USD-S975366.10GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2031	1	1,411,160	0.691180538				141,403		141,403		(14,806)			17,934		0003
GBP/L 2099962.60 USD-S1328753.86GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2039	1	2,099,963	0.632751202				232,192		232,192		(30,587)			39,931		0003
GBP/L 2308961.58 USD-S1441389.34GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/16/2042	1	2,308,962	0.624258694				239,322		239,322		(22,100)			48,252		0003
GBP/L 2461058.45 USD-S1507631.99GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2044	1	2,461,058	0.612594955				252,707		252,707		(18,261)			54,295		0003
GBP/L 2558023.38 USD-S1555407.63GBP	Heylo Flow hedging 20% Coverage AAIA - 50095149	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2022	06/15/2046	1	2,558,023	0.608050592				253,364		253,364		(9,600)			59,262		0003
EUR/L 1656080.00 USD-S1600000.00EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/14/2022	07/07/2026	1	1,656,080	0.966136902				(50,141)		(50,141)		114,553			10,192		0003
GBP/L 8471280.00 USD-S7510000.00GBP	MORTI 2022-1 B-Class B -50136410	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/20/2022	06/23/2025	1	8,471,280	0.886524823				(897,237)		(897,237)		113,860			29,245		0003
GBP/L 5581346.54 USD-S4942000.00GBP	Canada Square 2021-1 Class B 50136719	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/20/2022	12/17/2025	1	5,581,347	0.88544941				(565,879)		(565,879)		81,069			27,366		0003
EUR/L 53442.25 USD-S47500.00EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/31/2023	12/31/2026	1	53,442	0.888809884				2,019		2,019		3,354			378		0003
EUR/L 1494421.03 USD-S1343903.80EUR	Hotel Sardina Italy 12.18 Sep 2022 - 50128087	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	04/03/2023	02/18/2025	1	1,494,421	0.899280573				99,791		99,791		115,315			2,738		0003
EUR/L 1722150.95 USD-S1500000.00EUR	CLO STNPK 1A C XS1875402759	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/23/2023	04/21/2028	1	1,722,151	0.871003787				54,226		54,226		76,279			15,658		0003
EUR/L 1161300.00 USD-S1000000.00EUR	CLO ACLO 3A CNE XS1582975741	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2027	1	1,161,300	0.861103935				63,187		63,187		70,390			9,303		0003
EUR/L 3916850.00 USD-S3500000.00EUR	CLO ReInv6m BRGPT 3A C XS2395174472	B1	Currency	BNP Paribas SA ROMUWSFPUBMPRO8K5P83	06/30/2022	01/15/2027	1	3,916,850	0.893575194				126,332		126,332		245,389			27,979		0003
EUR/L 726637.07 USD-S641310.68EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/18/2023	07/07/2026	1	726,637	0.88257358				38,973		38,973		47,905			4,472		0003
GBP/L 9000.44 USD-S7223.47GBP	12.18 Hotel - Schloss Roxburghe	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2023	02/18/2025	1	9,000	0.802568541				(38)		(38)		176			16		0003
EUR/L 448320.03 USD-S392952.96EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/27/2023	07/07/2026	1	448,320	0.876501012				26,780		26,780		29,450			2,759		0003
EUR/L 59426.99 USD-S52042.20EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	12/20/2023	07/07/2026	1	59,427	0.8757334				3,596		3,596		3,902			366		0003
EUR/L 827630.92 USD-S754208.70EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	01/16/2025	1	827,631	0.911286277				45,987		45,987		45,987			866		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/L 765936.39 USD-S692121.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2025	1	765,936	0.903628068				41,847		41,847		41,847			2,814		0003
EUR/L 766192.42 USD-S681332.46EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	02/22/2024	07/16/2026	1	766,192	0.889244584				37,711		37,711		37,711			4,754		0003
EUR/L 144081.98 USD-S127942.09EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	02/23/2024	07/07/2026	1	144,082	0.887981203				7,358		7,358		7,358			887		0003
GBP/L 62020.97 USD-S48777.80GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2025	1	62,021	0.786472704				1,031		1,031		1,031			189		0003
EUR/L 24585.22 USD-S20787.37EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/14/2024	06/15/2029	1	24,585	0.845523042				918		918		918			260		0003
GBP/L 323340.23 USD-S253143.53GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	06/11/2025	1	323,340	0.782901435				6,882		6,882		6,882			1,077		0003
EUR/L 352953.05 USD-S314701.13EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	03/22/2024	07/07/2026	1	352,953	0.891623206				16,650		16,650		16,650			2,172		0003
EUR/L 24934549.50 USD-S21945563.72EUR	EQT Exeter Logistics France Jun 2022 - 50125978	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	05/09/2024	07/06/2027	1	24,934,550	0.880126738				915,494		915,494		915,494			197,610		0003
EUR/L 360162.64 USD-S317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/06/2027	1	360,163	0.88039795				13,127		13,127		13,127			2,854		0003
EUR/S 11832979.82 USD-L10591639.65EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026	1	11,832,980	0.89509488				(514,296)		(514,296)		(514,296)			72,825		0003
EUR/S 20132307.09 USD-L18020325.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026	1	20,132,307	0.89509488				(875,010)		(875,010)		(875,010)			123,902		0003
EUR/S 354248.98 USD-L317086.45EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2024	07/07/2026	1	354,249	0.895094885				(15,397)		(15,397)		(15,397)			2,180		0003
EUR/L 335807.48 USD-S306533.53EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2025	1	335,807	0.9128252				16,752		16,752		16,752			905		0003
EUR/L 324411.42 USD-S293638.14EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2025	1	324,411	0.905141194				15,475		15,475		15,475			1,443		0003
EUR/L 311468.75 USD-S279569.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2026	1	311,469	0.897585488				14,130		14,130		14,130			1,769		0003
EUR/L 1104027.39 USD-S982755.38EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	10/16/2026	1	1,104,027	0.89015489				47,656		47,656		47,656			7,389		0003
EUR/L 1099822.63 USD-S970974.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	05/10/2024	04/16/2027	1	1,099,823	0.8828463				42,003		42,003		42,003			8,322		0003
EUR/L 28711371.88 USD-S25421792.00EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWIXH05	07/03/2024	07/07/2027	1	28,711,372	0.88542589				902,854		902,854		902,854			227,666		0003
EUR/S 1799840.00 USD-L1600000.00EUR	CLO Reinv6m PENTA 2021-9A D XS2344757625	B1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	07/25/2024	01/15/2027	1	1,799,840	0.888967908				(72,445)		(72,445)		(72,445)			12,857		0003
EUR/L 573693.78 USD-S518148.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2025	1	573,694	0.903179201				28,550		28,550		28,550			2,552		0003
EUR/L 531758.86 USD-S475293.94EUR	Coupon Hedge Strip CML EUR	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/26/2024	07/16/2026	1	531,759	0.893814802				23,574		23,574		23,574			3,299		0003
EUR/S 97802.64 USD-L87683.92EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	08/16/2024	07/16/2025	1	97,803	0.896539398				(6,069)		(6,069)		(6,069)			359		0003
EUR/L 453329.67 USD-S398104.60EUR	EQT Exeter Logistics Italy Jun 2022 - 50121653	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	08/28/2024	07/07/2026	1	453,330	0.878179008				27,898		27,898		27,898			2,790		0003

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
EUR/S 1117572.00 USD-L1000000.00EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/29/2024	04/15/2025	1	1,117,572	0.894796935				(76,778)		(76,778)		(76,778)			2,997		0003
EUR/L 856066.61 USD-S756509.91EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	10/08/2024	09/17/2026	1	856,067	0.883704494				44,249		44,249		44,249			5,601		0003
EUR/L 32355495.63 USD-S29329963.27EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	10/08/2024	01/22/2025	1	32,355,496	0.906490928				1,951,177		1,951,177		1,951,177			39,717		0003
EUR/L 4351402.80 USD-S4000000.00EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/25/2024	01/22/2025	1	4,351,403	0.91924379				204,883		204,883		204,883			5,341		0003
GBP/S 888606.82 USD-L695637.09GBP	Coupon Hedge RMBS Strip	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/06/2024	06/15/2028	1	888,607	0.782840143				(15,943)		(15,943)		(15,943)			8,262		0003
GBP/S 11422609.74 USD-L8888533.33GBP	Heylo Flow hedging 20% Coverage - 50095149 .	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/06/2024	06/16/2025	1	11,422,610	0.778152588				(311,354)		(311,354)		(311,354)			38,632		0003
EUR/L 457533.94 USD-S418297.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	07/16/2025	1	457,534	0.914243936				19,916		19,916		19,916			1,681		0003
EUR/L 502282.57 USD-S446433.72EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/07/2024	01/15/2027	1	502,283	0.888809898				20,303		20,303		20,303			3,588		0003
GBP/S 28305641.82 USD-L21866080.97GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	11/08/2024	01/27/2025	1	28,305,642	0.772499034				(942,531)		(942,531)		(942,531)			38,493		0003
EUR/S 15614085.69 USD-L14664659.00EUR	Coupon Hedge CLO FMAN	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/12/2024	02/14/2025	1	15,614,086	0.939194218				(398,306)		(398,306)		(398,306)			27,412		0003
EUR/L 22858299.46 USD-S20377810.48EUR	EQT Exeter Logistics Spain Jun 2022 - 50125977	B1	Currency	ROYAL BK CANADA ... ES7IP3U3RHIGC71XBU11	11/14/2024	12/16/2027	1	22,858,299	0.891484098				397,952		397,952		397,952			196,598		0003
EUR/L 1523730.15 USD-S1428729.76EUR	AP Pistachio Accruals Adjustment 1	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/25/2024	07/31/2025	1	1,523,730	0.937652746				27,633		27,633		27,633			5,806		0003
EUR/L 11572724.90 USD-S11000000.00EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY PBLD0EJDB5FWOLXP3B76	12/02/2024	01/22/2025	1	11,572,725	0.9505108				169,795		169,795		169,795			14,206		0003
EUR/L 8874232.58 USD-S8365928.00EUR	Coupon Hedge RML	B1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/06/2024	03/12/2025	1	8,874,233	0.942721292				183,434		183,434		183,434			19,570		0003
GBP/S 631754.21 USD-L494494.97GBP	Sorel Foundation Home Loans 50163204	B1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/09/2024	01/22/2025	1	631,754	0.782733161				(12,917)		(12,917)		(12,917)			775		0003
1439999999. Subtotal - Forwards - Hedging Other													458,310,987	XXX	458,310,987		325,082,269			69,138,657	XXX	XXX
1479999999. Subtotal - Forwards													458,310,987	XXX	458,310,987		325,082,269			69,138,657	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										(19,222,189)	(802,641)	(409,816,148)	(31,056,953)	XXX	(368,569,008)	3,192,702	110,575,205			897,453,057	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										1,134,301,947	2,224,798,475	44,594,136	3,767,283,852	XXX	5,459,122,516	555,110,162	713,851,184	(1,135,119,097)		472,793,599	XXX	XXX
1719999999. Subtotal - Replication												35,583		XXX	(508,736)					173,758	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										1,115,079,758	2,223,995,834	(365,186,429)	3,736,226,899	XXX	5,090,044,772	558,302,864	824,426,389	(1,135,119,097)		1,370,420,413	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Purchased Call/SPX/SPX8154&3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/14/2023	04/15/2024	04/17/2024	Exercise	1	2,727,000	4137.64	62,176		109,080	91,095			109,080		(17,985)				0001
Purchased Call/SPX/SPX8155&5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,045,000	4124.08	47,649		81,800	64,594			81,800		(17,206)				0001
Purchased Call/SPX/SPX8156&L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/02/2023	06/03/2024	06/05/2024	Exercise	1	1,536,000	4282.37	35,942		61,440	46,192			61,440		(15,248)				0001
Purchased Call/SPX/SPX8155&S	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/09/2023	06/10/2024	06/12/2024	Exercise	1	1,424,000	4298.86	16,376		25,632	18,369			25,632		(7,263)				0001
Purchased Call/SPX/SPX8156&T	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/29/2023	06/28/2024	07/02/2024	Exercise	1	1,611,000	4396.44	20,621		32,220	21,995			32,220		(10,225)				0001
Purchased Call/SPX/SPX8157&O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/07/2023	07/09/2024	07/11/2024	Exercise	1	1,296,000	4398.95	30,586		51,840	35,875			51,840		(15,965)				0001
Purchased Call/SPX/SPX8157&M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/21/2023	07/19/2024	07/23/2024	Exercise	1	1,722,000	4536.34	40,123		68,880	46,590			68,880		(22,290)				0001
Purchased Call/SPX/SPX8158&A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	11/13/2024	Exercise	1	1,439,000	4415.24	17,988		28,780	13,191			28,780		(15,589)				0001
Purchased Call/SPX/SPX821H&A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/30/2024	Exercise	1	1,502,000	4070.56	18,174		30,040	28,778			30,040		(1,262)				0001
Purchased Call/SPX/SPX821I&L	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/03/2023	02/02/2024	02/06/2024	Exercise	1	2,125,000	4136.48	47,175		85,000	80,807			85,000		(4,193)				0001
Purchased Call/SPX/SPX8211&T	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	02/12/2024	Exercise	1	1,486,000	4117.86	17,832		29,720	27,853			29,720		(1,867)				0001
Purchased Call/SPX/SPX821L&Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/14/2024	03/18/2024	Exercise	1	2,030,000	3919.29	24,157		40,600	35,755			40,600		(4,845)				0001
Purchased Call/SPX/SPX821O&9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2023	04/19/2024	04/23/2024	Exercise	1	1,669,000	4129.79	20,863		33,380	27,081			33,380		(6,299)				0001
Purchased Call/SPX/SPX8211&X	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	08/06/2024	Exercise	1	1,428,000	4478.03	18,278		28,560	17,695			28,560		(10,865)				0001
Purchased Call/SPX/SPX8211&Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	08/08/2024	Exercise	1	1,042,000	4478.03	12,087		18,756	11,517			18,756		(7,239)				0001
Purchased Call/SPX/SPX8213&K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	08/20/2024	Exercise	1	1,376,000	4404.33	17,338		27,520	16,660			27,520		(10,860)				0001
Purchased Call/SPX/SPX8214&H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/26/2024	08/28/2024	Exercise	1	1,119,000	4405.71	26,073		44,760	27,666			44,760		(17,095)				0001
Purchased Call/SPX/SPX8217&7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	09/18/2024	Exercise	1	1,873,000	4450.32	43,266		74,920	44,050			74,920		(30,870)				0001
Purchased Call/SPX/SPX8218&5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	09/27/2024	Exercise	1	2,542,000	4554.31	41,689		127,100	96,406			127,100		(30,694)				0001
Purchased Call/SPX/SPX8154&7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024	04/23/2024	Exercise	1	1,256,000	4133.52	29,265		50,240	41,379			50,240		(8,861)				0001
Purchased Call/SPX/SPX8156&2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/14/2023	06/14/2024	06/18/2024	Exercise	1	1,116,000	4372.59	14,285		22,320	15,845			22,320		(6,475)				0001
Purchased Call/SPX/SPX8156&F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/23/2023	06/25/2024	06/27/2024	Exercise	1	2,762,000	4348.33	35,354		55,240	38,146			55,240		(17,094)				0001
Purchased Call/SPX/SPX8157&8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/14/2023	07/15/2024	07/17/2024	Exercise	1	1,454,000	4505.42	34,024		58,160	39,789			58,160		(18,371)				0001
Purchased Call/SPX/SPX8158&3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/04/2023	08/06/2024	08/08/2024	Exercise	1	1,072,000	4478.03	25,299		42,880	27,728			42,880		(15,152)				0001
Purchased Call/SPX/SPX8159&H	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/28/2023	09/27/2024	10/01/2024	Exercise	1	1,910,000	4299.7	23,493		38,200	20,629			38,200		(17,571)				0001
Purchased Call/SPX/SPX8159&K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/29/2023	10/01/2024	10/03/2024	Exercise	1	1,789,000	4288.05	22,184		35,780	19,081			35,780		(16,699)				0001
Purchased Call/SPX/SPX815A&X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/03/2023	11/04/2024	11/06/2024	Exercise	1	1,528,000	4358.34	34,686		61,120	31,690			61,120		(29,430)				0001
Purchased Call/SPX/SPX815B&B	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/10/2023	11/12/2024	11/14/2024	Exercise	1	1,170,000	4415.24	14,976		23,985	10,984			23,985		(13,001)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815B8C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSXO6	11/10/2023	11/12/2024	11/14/2024	Exercise	1	1,451,000	4415.24	33,228		58,040	29,194			58,040		(28,846)				0001
Purchased Call/SPX/SPX815CSA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSXO6	12/29/2023	12/30/2024	01/02/2025	Exercise	1	1,049,000	4769.83	13,113		20,980	7,868			20,980		(13,113)				0001
Purchased Call/SPX/SPX821F6T7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2024	Exercise	1	2,101,000	3824.14	23,531		42,020	41,890			42,020		(130)				0001
Purchased Call/SPX/SPX821F6Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/11/2023	01/11/2024	01/16/2024	Exercise	1	1,489,000	3969.61	17,124		29,780	29,308			29,780		(472)				0001
Purchased Call/SPX/SPX8211SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/03/2023	02/05/2024	02/07/2024	Exercise	1	1,966,000	4136.48	23,592		39,320	37,045			39,320		(2,275)				0001
Purchased Call/SPX/SPX8211SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/07/2023	02/07/2024	02/09/2024	Exercise	1	1,067,000	4164	12,804		21,340	20,035			21,340		(1,305)				0001
Purchased Call/SPX/SPX821KSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,688,000	3970.04	37,136		67,520	62,053			67,520		(5,467)				0001
Purchased Call/SPX/SPX821LS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/10/2023	03/08/2024	03/12/2024	Exercise	1	1,585,000	3861.59	35,029		63,400	56,881			63,400		(6,519)				0001
Purchased Call/SPX/SPX821PSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/05/2023	05/06/2024	05/08/2024	Exercise	1	2,742,000	4136.25	63,340		109,680	87,694			109,680		(21,986)				0001
Purchased Call/SPX/SPX821PSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/11/2023	05/10/2024	05/14/2024	Exercise	1	1,596,000	4130.62	19,790		31,920	24,793			31,920		(7,127)				0001
Purchased Call/SPX/SPX821RS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/19/2023	05/20/2024	05/22/2024	Exercise	1	2,591,000	4191.98	60,370		103,640	80,357			103,640		(23,283)				0001
Purchased Call/SPX/SPX9219S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/06/2023	10/04/2024	10/08/2024	Exercise	1	1,357,000	4308.5	16,555		27,140	14,366			27,140		(12,774)				0001
Purchased Call/SPX/SPX9214SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/27/2023	10/25/2024	10/29/2024	Exercise	1	1,497,000	4117.37	17,964		29,940	15,070			29,940		(14,870)				0001
Purchased Call/SPX/SPX9216S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/22/2023	12/20/2024	12/24/2024	Exercise	1	1,420,000	4754.63	17,750		28,400	10,897			28,400		(17,503)				0001
Purchased Call/SPX/SPX821USG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise	1	1,951,000	4388.71	24,583		39,020	27,472			39,020		(11,548)				0001
Purchased Call/SPX/SPX821IMM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/03/2023	07/03/2024	07/08/2024	Exercise	1	1,351,000	4678.37	18,644		51,037	41,587			51,037		(9,450)				0001
Purchased Call/SPX/SPX8211SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2024	Exercise	1	1,416,000	4748.93	19,116		44,061	33,662			44,061		(10,398)				0001
Purchased Call/SPX/SPX8212SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2024	Exercise	1	1,862,000	4536.34	23,834		37,240	23,883			37,240		(13,357)				0001
Purchased Call/SPX/SPX9210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Exercise	1	1,851,000	4795.83	25,729		37,713	23,152			37,713		(14,561)				0001
Purchased Call/SPX/SPX9212SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise	1	1,024,000	4468.83	13,005		20,480	12,519			20,480		(7,961)				0001
Purchased Call/SPX/SPX9212SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise	1	1,279,000	4692.27	19,952		63,950	51,735			63,950		(12,215)				0001
Purchased Call/SPX/SPX9213SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/17/2023	08/16/2024	08/20/2024	Exercise	1	1,327,000	4370.36	16,588		26,540	16,064			26,540		(10,476)				0001
Purchased Call/SPX/SPX9213SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/18/2023	08/19/2024	08/21/2024	Exercise	1	1,952,000	4369.71	45,482		78,080	49,137			78,080		(28,943)				0001
Purchased Call/SPX/SPX9214SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	2,042,000	4376.31	25,525		40,840	24,224			40,840		(16,616)				0001
Purchased Call/SPX/SPX9217S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/14/2023	09/13/2024	09/17/2024	Exercise	1	1,872,000	4505.1	23,587		37,440	20,713			37,440		(16,727)				0001
Purchased Call/SPX/SPX9217S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/15/2023	09/13/2024	09/17/2024	Exercise	1	1,156,000	4450.32	14,566		23,120	12,762			23,120		(10,358)				0001
Purchased Call/SPX/SPX9218SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise	1	1,654,000	4440.92	28,945		82,700	60,753			82,700		(21,947)				0001
Purchased Call/SPX/SPX9219S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/04/2023	10/03/2024	10/07/2024	Exercise	1	1,298,441	4229	17,109		27,630	14,621			27,630		(13,009)				0001
Purchased Call/SPX/SPX9219SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/11/2023	10/10/2024	10/15/2024	Exercise	1	1,391,832	4349	16,490		26,560	13,705			26,560		(12,856)				0001
Purchased Call/SPX/SPX9219SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2024	Exercise	1	1,374,000	4349.61	16,900		27,480	14,185			27,480		(13,295)				0001

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Purchased Call/SPX/SPX921BS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	11/19/2024	Exercise	1	1,266,000	4508.24	15,825		25,320	11,336			25,320		(13,984)				0001
Purchased Call/SPX/SPX921FSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/16/2024	12/18/2024	Exercise	1	1,176,000	4719.19	12,818		19,992	7,633			19,992		(12,359)				0001
Purchased Call/SPX/SPX8151S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/01/2023	02/01/2024	02/05/2024	Exercise	1	1,583,000	4119.21	18,996		31,660	30,038			31,660		(1,622)				0001
Purchased Call/SPX/SPX8152SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024	03/05/2024	Exercise	1	2,078,000	4045.64	46,339		83,120	75,397			83,120		(7,723)				0001
Purchased Call/SPX/SPX8155SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/26/2023	05/24/2024	05/29/2024	Exercise	1	1,150,000	4205.45	27,140		46,000	35,114			46,000		(10,886)				0001
Purchased Call/SPX/SPX8155SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/06/2023	06/06/2024	06/10/2024	Exercise	1	1,262,000	4283.85	16,027		25,240	18,327			25,240		(6,913)				0001
Purchased Call/SPX/SPX8155ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/09/2023	06/11/2024	06/13/2024	Exercise	1	1,171,000	4298.86	14,169		22,249	15,943			22,249		(6,306)				0001
Purchased Call/SPX/SPX8156SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/22/2023	06/21/2024	06/25/2024	Exercise	1	1,677,000	4381.89	21,466		33,540	23,313			33,540		(10,227)				0001
Purchased Call/SPX/SPX8157S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/12/2023	07/10/2024	07/12/2024	Exercise	1	1,287,314	4424	17,571		25,318	16,047			25,318		(9,271)				0001
Purchased Call/SPX/SPX8157S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/13/2023	07/12/2024	07/16/2024	Exercise	1	2,009,000	4510.04	25,715		40,180	26,432			40,180		(13,748)				0001
Purchased Call/SPX/SPX8157SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/26/2023	07/26/2024	07/30/2024	Exercise	1	1,363,000	4566.75	17,583		27,260	17,261			27,260		(9,999)				0001
Purchased Call/SPX/SPX8158S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/04/2023	08/05/2024	08/07/2024	Exercise	1	1,007,000	4478.03	23,665		40,280	26,133			40,280		(14,147)				0001
Purchased Call/SPX/SPX8159SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/29/2023	10/01/2024	10/03/2024	Exercise	1	1,632,000	4288.05	37,373		65,280	37,148			65,280		(28,132)				0001
Purchased Call/SPX/SPX815AS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	10/29/2024	Exercise	1	1,880,000	4396.11	33,464		94,000	66,604			94,000		(27,396)				0001
Purchased Call/SPX/SPX815ASY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/03/2023	11/05/2024	11/07/2024	Exercise	1	1,074,000	4358.34	24,380		42,960	22,264			42,960		(20,696)				0001
Purchased Call/SPX/SPX815BSF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/17/2023	11/18/2024	11/20/2024	Exercise	1	1,352,000	4514.02	30,961		54,080	26,616			54,080		(27,464)				0001
Purchased Call/SPX/SPX815BSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/17/2023	11/19/2024	11/21/2024	Exercise	1	1,335,000	4514.02	30,572		53,400	26,272			53,400		(27,128)				0001
Purchased Call/SPX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/23/2024	Exercise	1	2,812,000	3972.61	62,426		112,480	109,359			112,480		(3,121)				0001
Purchased Call/SPX/SPX8211SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/13/2024	Exercise	1	1,964,000	4090.46	43,797		78,560	73,815			78,560		(4,745)				0001
Purchased Call/SPX/SPX821JSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/16/2023	02/15/2024	02/20/2024	Exercise	1	1,833,239	4148	21,508		36,687	33,991			36,687		(2,696)				0001
Purchased Call/SPX/SPX821NS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2023	03/28/2024	04/01/2024	Exercise	1	1,928,000	4050.83	22,943		38,560	33,015			38,560		(5,545)				0001
Purchased Call/SPX/SPX821NSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2024	Exercise	1	1,553,000	4105.02	35,098		62,120	52,671			62,120		(9,449)				0001
Purchased Call/SPX/SPX8210SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/01/2023	05/01/2024	05/03/2024	Exercise	1	1,411,000	4167.87	17,779		28,220	22,310			28,220		(5,910)				0001
Purchased Call/SPX/SPX821PS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	05/03/2024	05/07/2024	Exercise	1	1,426,000	4061.22	17,682		28,520	22,495			28,520		(6,025)				0001
Purchased Call/SPX/SPX8210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2023	05/16/2024	05/20/2024	Exercise	1	1,720,000	4109.9	21,672		34,400	26,303			34,400		(8,097)				0001
Purchased Call/SPX/SPX8153SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024	04/04/2024	Exercise	1	2,018,000	4109.31	24,216		40,360	34,239			40,360		(6,121)				0001
Purchased Call/SPX/SPX8154S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/14/2023	04/15/2024	04/17/2024	Exercise	1	1,758,000	4137.64	20,744		33,402	27,402			33,402		(6,000)				0001
Purchased Call/SPX/SPX8155SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/26/2023	05/28/2024	05/30/2024	Exercise	1	1,309,000	4205.45	30,892		52,360	39,765			52,360		(12,595)				0001
Purchased Call/SPX/SPX8156S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/15/2023	06/14/2024	06/18/2024	Exercise	1	1,141,000	4425.84	14,377		22,820	16,231			22,820		(6,589)				0001
Purchased Call/SPX/SPX8156S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/16/2023	06/14/2024	06/18/2024	Exercise	1	1,500,000	4409.59	18,900		30,000	21,313			30,000		(8,687)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8157SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/18/2023	07/18/2024	07/22/2024	Exercise	1	1,613,000	4554.98	20,646		32,260	20,973			32,260		(11,287)				0001
Purchased Call/SPX/SPX8158ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/08/2023	09/09/2024	09/11/2024	Exercise	1	1,867,000	4457.49	23,524		37,340	21,009			37,340		(16,331)				0001
Purchased Call/SPX/SPX8158SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	09/12/2024	Exercise	1	1,766,000	4457.49	40,971		70,640	42,163			70,640		(28,477)				0001
Purchased Call/SPX/SPX815ASN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024	11/05/2024	Exercise	1	1,380,000	4317.78	16,836		27,600	13,376			27,600		(14,224)				0001
Purchased Call/SPX/SPX815CS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/15/2023	12/17/2024	12/19/2024	Exercise	1	1,555,000	4719.19	35,454		62,200	28,012			62,200		(34,188)				0001
Purchased Call/SPX/SPX815CS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/28/2023	12/27/2024	12/31/2024	Exercise	1	1,301,000	4783.35	16,132		26,020	9,888			26,020		(16,132)				0001
Purchased Call/SPX/SPX821GSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/23/2024	Exercise	1	2,109,000	3972.61	25,097		42,180	40,925			42,180		(1,255)				0001
Purchased Call/SPX/SPX821ISX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/10/2023	02/12/2024	02/14/2024	Exercise	1	2,311,000	4090.46	27,732		46,220	43,011			46,220		(3,209)				0001
Purchased Call/SPX/SPX821JSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/15/2023	02/14/2024	02/16/2024	Exercise	1	1,534,675	4137	18,565		30,422	28,165			30,422		(2,257)				0001
Purchased Call/SPX/SPX821KSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/27/2023	02/27/2024	02/29/2024	Exercise	1	1,269,000	3982.24	15,101		25,380	23,009			25,380		(2,371)				0001
Purchased Call/SPX/SPX821KSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/03/2023	03/01/2024	03/05/2024	Exercise	1	1,322,000	4247.92	23,399		66,100	62,200			66,100		(3,900)				0001
Purchased Call/SPX/SPX821LSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/10/2023	03/08/2024	03/12/2024	Exercise	1	1,236,000	4054.67	23,237		61,800	57,475			61,800		(4,325)				0001
Purchased Call/SPX/SPXB05CSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	12/19/2024	Exercise	1	1,387,000	4955.15	18,447		69,350	51,562			69,350		(17,788)				0001
Purchased Call/SPX/SPXF004S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024	01/29/2024	Exercise	1	1,211,000	4016.22	14,532		24,220	23,259			24,220		(961)				0001
Purchased Call/SPX/SPXF005SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/09/2023	02/09/2024	02/13/2024	Exercise	1	1,290,000	4081.5	15,480		25,800	24,128			25,800		(1,672)				0001
Purchased Call/SPX/SPXF006SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,071,000	4283.04	19,064		42,325	39,883			42,325		(2,443)				0001
Purchased Call/SPX/SPXH13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/10/2024	01/12/2024	Exercise	1	1,524,557	3909	17,870		29,640	29,196			29,640		(444)				0001
Purchased Call/SPX/SPXH132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Exercise	1	1,267,000	4060.43	15,204		25,340	24,287			25,340		(1,053)				0001
Purchased Call/SPX/SPXI135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	03/05/2024	Exercise	1	1,439,874	3967	18,861		29,404	26,260			29,404		(3,144)				0001
Purchased Call/SPX/SPXI13DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/09/2024	Exercise	1	1,346,000	4105.02	16,287		26,920	22,634			26,920		(4,286)				0001
Purchased Call/SPX/SPXI13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/06/2024	Exercise	1	1,028,000	4119.58	12,850		20,560	16,253			20,560		(4,307)				0001
Purchased Call/SPX/SPXI13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/15/2024	Exercise	1	1,399,000	4124.08	16,788		26,581	20,430			26,581		(6,151)				0001
Purchased Call/SPX/SPXI13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2024	Exercise	1	1,071,000	4124.08	13,495		21,420	16,452			21,420		(4,968)				0001
Purchased Call/SPX/SPXI13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2024	Exercise	1	2,465,000	4409.59	31,059		49,300	34,840			49,300		(14,460)				0001
Purchased Call/SPX/SPXI132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2024	Exercise	1	1,116,000	4450.38	12,946		20,088	13,562			20,088		(6,526)				0001
Purchased Call/SPX/SPXJ13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2023	10/30/2024	11/01/2024	Exercise	1	1,006,414	4176	13,289		20,244	9,121			20,244		(11,123)				0001
Purchased Call/SPX/SPX8151S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/27/2023	01/26/2024	01/30/2024	Exercise	1	2,356,000	4070.56	52,539		94,240	90,591			94,240		(3,649)				0001
Purchased Call/SPX/SPX8153SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/31/2023	04/01/2024	04/03/2024	Exercise	1	2,186,000	4109.31	49,185		87,440	75,110			87,440		(12,330)				0001
Purchased Call/SPX/SPX8154SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/21/2023	04/22/2024	04/24/2024	Exercise	1	1,757,000	4133.52	40,938		70,280	57,649			70,280		(12,631)				0001
Purchased Call/SPX/SPX8156S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/14/2023	06/12/2024	06/14/2024	Exercise	1	1,693,500	4353	21,625		32,676	22,939			32,676		(9,737)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX8156SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/30/2023	07/02/2024	07/05/2024	Exercise	1	1,635,000	4450.38	38,423		65,400	46,030			65,400		(19,370)				0001
Purchased Call/SPX/SPX8156II	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/03/2023	07/03/2024	07/08/2024	Exercise	1	1,138,000	4455.59	14,566		22,760	15,376			22,760		(7,384)				0001
Purchased Call/SPX/SPX8158SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/08/2023	09/06/2024	09/10/2024	Exercise	1	1,538,000	4457.49	19,379		30,760	17,356			30,760		(13,404)				0001
Purchased Call/SPX/SPX815ASV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/03/2023	11/01/2024	11/05/2024	Exercise	1	1,334,000	4358.34	16,408		26,680	12,779			26,680		(13,901)				0001
Purchased Call/SPX/SPX8158SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/21/2023	11/21/2024	11/25/2024	Exercise	1	1,514,000	4538.19	18,774		30,280	13,472			30,280		(16,808)				0001
Purchased Call/SPX/SPX815CS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/15/2023	12/13/2024	12/17/2024	Exercise	1	1,301,000	4719.19	29,663		52,040	23,448			52,040		(28,592)				0001
Purchased Call/SPX/SPX815CS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/29/2023	12/27/2024	12/31/2024	Exercise	1	2,062,000	4769.83	25,775		41,240	15,465			41,240		(25,775)				0001
Purchased Call/SPX/SPX815CSB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/29/2023	12/31/2024	01/03/2025	Exercise	1	1,043,000	4769.83	23,572		41,720	18,148			41,720		(23,572)				0001
Purchased Call/SPX/SPX8213GS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/17/2024	Exercise	1	1,543,000	3999.09	16,819		28,546	28,030			28,546		(515)				0001
Purchased Call/SPX/SPX8213GS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/17/2024	Exercise	1	2,076,000	3999.09	42,350		76,812	75,514			76,812		(1,298)				0001
Purchased Call/SPX/SPX821JSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	02/21/2024	Exercise	1	2,110,000	4079.09	47,053		84,400	78,371			84,400		(6,029)				0001
Purchased Call/SPX/SPX821KS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/26/2024	Exercise	1	1,765,000	3991.05	21,004		35,300	32,291			35,300		(3,009)				0001
Purchased Call/SPX/SPX821MSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/17/2023	03/19/2024	03/21/2024	Exercise	1	2,067,000	3916.64	24,804		41,340	36,025			41,340		(5,315)				0001
Purchased Call/SPX/SPX821RS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	05/23/2024	Exercise	1	2,084,000	4191.98	26,258		41,680	31,508			41,680		(10,172)				0001
Purchased Call/SPX/SPX821RSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	05/28/2024	Exercise	1	2,114,000	4145.58	27,059		42,280	31,650			42,280		(10,630)				0001
Purchased Call/SPX/SPX9211SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2023	08/02/2024	08/06/2024	Exercise	1	1,339,000	4501.89	17,005		26,780	16,699			26,780		(10,081)				0001
Purchased Call/SPX/SPX9212SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2023	08/07/2024	08/09/2024	Exercise	1	1,304,266	4513	15,155		24,276	15,108			24,276		(9,168)				0001
Purchased Call/SPX/SPX9213S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2024	08/14/2024	Exercise	1	1,698,000	4464.05	20,546		32,262	19,584			32,262		(12,678)				0001
Purchased Call/SPX/SPX9213S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	08/13/2024	Exercise	1	1,592,000	4464.05	37,253		63,680	40,811			63,680		(22,869)				0001
Purchased Call/SPX/SPX9214ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	08/27/2024	Exercise	1	1,449,000	4405.71	18,257		28,980	17,062			28,980		(11,918)				0001
Purchased Call/SPX/SPX9214SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/27/2024	08/29/2024	Exercise	1	1,075,000	4405.71	13,545		21,500	12,606			21,500		(8,894)				0001
Purchased Call/SPX/SPX9214SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	08/27/2024	Exercise	1	1,101,000	4405.71	25,653		44,040	27,294			44,040		(16,746)				0001
Purchased Call/SPX/SPX9217SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	09/24/2024	Exercise	1	1,325,000	4402.2	16,563		26,500	14,533			26,500		(11,967)				0001
Purchased Call/SPX/SPX9219S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	10/08/2024	Exercise	1	1,227,000	4263.75	14,847		24,540	13,242			24,540		(11,298)				0001
Purchased Call/SPX/SPX9219SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2023	10/08/2024	10/10/2024	Exercise	1	2,193,000	4308.5	26,974		43,860	22,979			43,860		(20,881)				0001
Purchased Call/SPX/SPX921AS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2023	10/17/2024	10/21/2024	Exercise	1	1,999,000	4591.86	32,984		99,950	73,672			99,950		(26,278)				0001
Purchased Call/SPX/SPX921AS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2023	10/18/2024	10/22/2024	Exercise	1	1,322,000	4314.6	16,393		26,440	13,335			26,440		(13,105)				0001
Purchased Call/SPX/SPX921ESF	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/09/2024	12/11/2024	Exercise	1	1,782,000	4604.37	40,630		71,280	32,889			71,280		(38,391)				0001
Purchased Call/SPX/SPX8152SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/24/2023	03/25/2024	03/27/2024	Exercise	1	1,324,000	3970.99	29,922		52,960	46,036			52,960		(6,924)				0001
Purchased Call/SPX/SPX8153ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/06/2023	04/05/2024	04/09/2024	Exercise	1	1,346,000	4105.02	30,285		53,840	45,870			53,840		(7,970)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8154S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/14/2023	04/16/2024	04/18/2024	Exercise	1	1,196,000	4137.64	14,830		23,920	19,601			23,920		(4,319)				0001
Purchased Call/SPX/SPX8154SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2023	04/26/2024	04/30/2024	Exercise	1	1,280,000	4169.48	29,696		51,200	41,631			51,200		(9,569)				0001
Purchased Call/SPX/SPX8154SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2023	04/29/2024	05/01/2024	Exercise	1	1,086,000	4169.48	25,195		43,440	35,180			43,440		(8,260)				0001
Purchased Call/SPX/SPX8155SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/09/2023	06/11/2024	06/13/2024	Exercise	1	2,026,000	4298.86	47,003		81,040	60,121			81,040		(20,919)				0001
Purchased Call/SPX/SPX8156S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/16/2023	06/17/2024	06/20/2024	Exercise	1	1,391,000	4409.59	31,993		55,640	40,792			55,640		(14,848)				0001
Purchased Call/SPX/SPX8156SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/23/2023	06/24/2024	06/26/2024	Exercise	1	1,455,000	4348.33	34,047		58,200	41,786			58,200		(16,414)				0001
Purchased Call/SPX/SPX8156SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2023	06/26/2024	06/28/2024	Exercise	1	1,324,000	4328.82	16,947		26,480	18,239			26,480		(8,241)				0001
Purchased Call/SPX/SPX8157SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/28/2023	07/29/2024	07/31/2024	Exercise	1	1,717,000	4582.23	40,350		68,680	45,337			68,680		(23,343)				0001
Purchased Call/SPX/SPX8158SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/01/2023	08/30/2024	09/04/2024	Exercise	1	1,067,000	4515.77	24,648		42,680	26,065			42,680		(16,615)				0001
Purchased Call/SPX/SPX8159SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2023	09/30/2024	10/02/2024	Exercise	1	1,623,000	4288.05	37,167		64,920	36,968			64,920		(27,952)				0001
Purchased Call/SPX/SPX815AS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/03/2023	11/04/2024	11/06/2024	Exercise	1	1,961,000	4358.34	23,140		37,259	17,625			37,259		(19,634)				0001
Purchased Call/SPX/SPX815BSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/30/2023	11/29/2024	12/03/2024	Exercise	1	2,041,000	4567.8	25,308		40,820	17,475			40,820		(23,345)				0001
Purchased Call/SPX/SPX821FSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/06/2023	01/05/2024	01/09/2024	Exercise	1	1,793,000	3895.08	38,550		71,720	71,292			71,720		(428)				0001
Purchased Call/SPX/SPX821FSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/10/2023	01/10/2024	01/12/2024	Exercise	1	1,206,000	4115.21	21,829		60,300	59,759			60,300		(541)				0001
Purchased Call/SPX/SPX821GS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/13/2023	01/12/2024	01/17/2024	Exercise	1	1,088,000	3999.09	23,610		43,520	42,797			43,520		(723)				0001
Purchased Call/SPX/SPX821KSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/24/2023	02/26/2024	02/28/2024	Exercise	1	2,003,000	3970.04	23,435		40,060	36,445			40,060		(3,615)				0001
Purchased Call/SPX/SPX821KSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/28/2023	02/28/2024	03/01/2024	Exercise	1	1,328,000	3970.15	15,936		26,560	23,977			26,560		(2,583)				0001
Purchased Call/SPX/SPX821MSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/24/2023	03/22/2024	03/26/2024	Exercise	1	1,048,000	3970.99	23,580		41,920	36,615			41,920		(5,306)				0001
Purchased Call/SPX/SPX821NSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/10/2023	04/10/2024	04/12/2024	Exercise	1	1,152,000	4314.57	20,275		57,600	52,030			57,600		(5,570)				0001
Purchased Call/SPX/SPX821SSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2023	05/31/2024	06/04/2024	Exercise	1	1,252,000	4282.37	15,900		25,040	18,371			25,040		(6,669)				0001
Purchased Call/SPX/SPX721CS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/19/2022	01/12/2024	01/17/2024	Exercise	1	1,385,985	4698	46,061		25,319	24,616			25,319		(703)				0001
Purchased Call/SPX/SPX721NSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/20/2022	04/19/2024	04/23/2024	Exercise	1	2,223,388	4456	85,688		155,688	142,859			155,688		(12,830)				0001
Purchased Call/SPX/SPX721SS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/31/2022	05/24/2024	05/29/2024	Exercise	1	1,070,333	3935	46,354		77,248	68,003			77,248		(9,245)				0001
Purchased Call/SPX/SPX721VS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/23/2022	06/21/2024	06/25/2024	Exercise	1	1,108,539	3758	43,515		82,011	71,687			82,011		(10,324)				0001
Purchased Call/SPX/SPX8211SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/10/2022	08/09/2024	08/13/2024	Exercise	1	1,889,000	4210.24	81,794		151,120	126,290			151,120		(24,830)				0001
Purchased Call/SPX/SPX8214SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/21/2022	09/20/2024	09/24/2024	Exercise	1	1,370,648	3905	52,011		100,386	81,597			100,386		(18,790)				0001
Purchased Call/SPX/SPX8216SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/06/2022	09/20/2024	09/24/2024	Exercise	1	1,248,157	3748	52,581		100,899	81,421			100,899		(19,477)				0001
Purchased Call/SPX/SPX8217SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/21/2022	10/22/2024	10/24/2024	Exercise	1	1,963,000	3752.75	69,883		132,503	104,185			132,503		(28,318)				0001
Purchased Call/SPX/SPX905XSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/23/2022	02/16/2024	02/21/2024	Exercise	1	2,174,003	4357	82,739		163,174	157,895			163,174		(5,279)				0001
Purchased Call/SPX/SPXA05ASX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	10/29/2024	Exercise	1	1,362,000	3859.11	57,068		110,322	86,994			110,322		(23,328)				0001

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Purchased Call/SPX/SPXA05BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	11/11/2022	11/08/2024	11/13/2024	Exercise	1	1,118,978	3755	66,704		116,220	87,475			116,220		(28,746)				0001
Purchased Call/SPX/SPXA05ESB	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	12/17/2024	Exercise	1	1,250,800	4009	52,790		96,408	71,245			96,408		(25,162)				0001
Purchased Call/SPX/SPXA05H56	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/06/2024	Exercise	1	1,636,000	4343.3	26,503		24,479	22,123			24,479		(2,356)				0001
Purchased Call/SPX/SPXF003S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	21GI19DL770X0HC3ZE78	01/17/2023	01/17/2024	01/19/2024	Exercise	1	1,072,000	4190.52	18,760		47,415	46,588			47,415		(827)				0001
Purchased Call/SPX/SPXF001SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	21GI19DL770X0HC3ZE78	05/03/2023	05/03/2024	05/07/2024	Exercise	1	1,208,000	4295.29	20,898		60,400	53,338			60,400		(7,062)				0001
Purchased Call/SPX/SPXF000SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	21GI19DL770X0HC3ZE78	06/08/2023	06/07/2024	06/11/2024	Exercise	1	1,537,000	4293.93	19,520		30,740	22,197			30,740		(8,543)				0001
Purchased Call/SPX/SPXF00YSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	21GI19DL770X0HC3ZE78	07/31/2023	07/31/2024	08/02/2024	Exercise	1	1,163,000	4588.96	14,886		23,260	14,590			23,260		(8,670)				0001
Purchased Call/SPX/SPXG00TSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	21GI19DL770X0HC3ZE78	12/20/2023	12/20/2024	12/24/2024	Exercise	1	1,311,000	4698.35	16,388		26,220	10,283			26,220		(15,937)				0001
Purchased Call/SPX/SPXH13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	01/05/2023	01/05/2024	01/09/2024	Exercise	1	1,140,000	3808.1	12,882		22,800	22,657			22,800		(143)				0001
Purchased Call/SPX/SPX821MSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024	03/19/2024	Exercise	1	1,173,000	4112.47	22,170		58,650	54,093			58,650		(4,557)				0001
Purchased Call/SPX/SPX821NSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/04/2023	04/04/2024	04/08/2024	Exercise	1	2,227,000	4100.6	26,947		44,540	37,581			44,540		(6,959)				0001
Purchased Call/SPX/SPX821QSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	04/26/2023	04/26/2024	04/30/2024	Exercise	1	1,009,000	4055.99	12,613		20,180	16,161			20,180		(4,019)				0001
Purchased Call/SPX/SPX821QSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/16/2023	05/15/2024	05/17/2024	Exercise	1	1,008,984	4135	23,268		40,504	31,850			40,504		(8,653)				0001
Purchased Call/SPX/SPX9214SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	08/23/2023	08/22/2024	08/26/2024	Exercise	1	1,594,832	4393	19,097		28,677	16,366			28,677		(12,311)				0001
Purchased Call/SPX/SPX9216SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/08/2023	09/06/2024	09/10/2024	Exercise	1	1,292,058	4455	16,362		25,810	14,493			25,810		(11,317)				0001
Purchased Call/SPX/SPX9216SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/13/2023	09/12/2024	09/16/2024	Exercise	1	1,543,139	4473	18,382		28,980	16,067			28,980		(12,913)				0001
Purchased Call/SPX/SPX9217SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Exercise	1	1,188,000	4320.06	14,969		24,354	13,418			24,354		(10,936)				0001
Purchased Call/SPX/SPX9218S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	09/27/2023	09/27/2024	10/01/2024	Exercise	1	1,205,000	4274.51	14,822		24,100	13,106			24,100		(10,994)				0001
Purchased Call/SPX/SPX9219SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	10/15/2024	Exercise	1	1,666,000	4576.15	26,989		83,300	62,317			83,300		(20,983)				0001
Purchased Call/SPX/SPX9219SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	10/16/2024	Exercise	1	3,150,000	4327.78	38,745		63,000	32,367			63,000		(30,633)				0001
Purchased Call/SPX/SPX921ASC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/19/2023	10/18/2024	10/22/2024	Exercise	1	1,035,000	4278	12,731		20,700	10,438			20,700		(10,262)				0001
Purchased Call/SPX/SPX921ASF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	10/23/2024	Exercise	1	2,193,000	4224.16	23,904		38,378	19,017			38,378		(19,360)				0001
Purchased Call/SPX/SPX921ASS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/27/2023	10/29/2024	10/31/2024	Exercise	1	1,130,000	4117.37	13,560		22,600	11,350			22,600		(11,250)				0001
Purchased Call/SPX/SPX921AST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	10/30/2024	Exercise	1	2,257,000	4117.37	50,557		90,280	48,358			90,280		(41,922)				0001
Purchased Call/SPX/SPX921DSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/01/2023	11/29/2024	12/03/2024	Exercise	1	1,276,000	4594.63	15,950		25,520	10,766			25,520		(14,754)				0001
Purchased Call/SPX/SPX921ESE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	12/12/2024	Exercise	1	2,129,000	4604.37	26,613		42,580	17,430			42,580		(25,150)				0001
Purchased Call/SPX/SPX821MSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	03/17/2023	03/15/2024	03/19/2024	Exercise	1	1,955,000	3916.64	43,597		78,200	69,239			78,200		(8,962)				0001
Purchased Call/SPX/SPX821PSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	05/05/2023	05/07/2024	05/09/2024	Exercise	1	2,240,000	4136.25	26,432		42,560	33,338			42,560		(9,222)				0001
Purchased Call/SPX/SPX8215SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	06/05/2024	Exercise	1	1,615,000	4282.37	20,511		32,300	23,599			32,300		(8,701)				0001
Purchased Call/SPX/SPX8211YS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	07/14/2023	07/16/2024	07/18/2024	Exercise	1	2,311,000	4505.42	29,812		46,220	30,086			46,220		(16,134)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9213S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/11/2023	08/09/2024	08/13/2024	Exercise	1	1,293,000	4464.05	16,292		25,860	15,859			25,860		(10,001)				0001
Purchased Call/SPX/SPX9219SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/06/2023	10/04/2024	10/08/2024	Exercise	1	2,040,000	4308.5	46,308		81,600	45,869			81,600		(35,731)				0001
Purchased Call/SPX/SPX921BSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/16/2023	11/15/2024	11/19/2024	Exercise	1	1,156,436	4500	13,845		22,103	9,869			22,103		(12,234)				0001
Purchased Call/SPX/SPX921CSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/24/2023	11/25/2024	11/27/2024	Exercise	1	2,174,000	4559.34	49,785		86,960	41,838			86,960		(45,122)				0001
Purchased Call/SPX/SPX921FSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/15/2023	12/17/2024	12/19/2024	Exercise	1	1,080,000	4719.19	13,500		21,600	8,582			21,600		(13,018)				0001
Purchased Call/SPX/SPXB05BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2024	12/05/2024	Exercise	1	1,464,000	4824.36	20,057		73,200	54,631			73,200		(18,569)				0001
Purchased Call/SPX/SPXC170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/13/2024	12/17/2024	Exercise	1	1,629,000	4719.55	20,200		32,580	13,164			32,580		(19,416)				0001
Purchased Call/SPX/SPXF00HSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/25/2023	04/25/2024	04/29/2024	Exercise	1	1,649,000	4275.21	29,682		82,450	73,072			82,450		(9,378)				0001
Purchased Call/SPX/SPXG003SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/25/2023	08/23/2024	08/27/2024	Exercise	1	2,186,000	4626	35,850		109,300	85,898			109,300		(23,402)				0001
Purchased Call/SPX/SPXH13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	1,226,000	3895.08	14,099		24,520	24,363			24,520		(157)				0001
Purchased Call/SPX/SPX821YS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/12/2023	07/10/2024	07/12/2024	Exercise	1	1,027,783	4632	19,041		51,260	41,213			51,260		(10,046)				0001
Purchased Call/SPX/SPX9213SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/18/2023	08/19/2024	08/21/2024	Exercise	1	2,294,000	4369.71	28,675		45,880	27,632			45,880		(18,248)				0001
Purchased Call/SPX/SPX9214SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/30/2023	08/30/2024	09/04/2024	Exercise	1	1,316,000	4514.87	16,582		26,320	15,296			26,320		(11,024)				0001
Purchased Call/SPX/SPX9217S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/15/2023	09/16/2024	09/18/2024	Exercise	1	2,008,000	4450.32	25,301		40,160	22,108			40,160		(18,052)				0001
Purchased Call/SPX/SPX9217SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/19/2023	09/19/2024	09/23/2024	Exercise	1	1,256,000	4443.95	15,826		25,120	13,729			25,120		(11,391)				0001
Purchased Call/SPX/SPX9217SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/21/2023	09/20/2024	09/24/2024	Exercise	1	1,815,000	4330	22,506		36,300	19,904			36,300		(16,396)				0001
Purchased Call/SPX/SPX9217SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/22/2023	09/24/2024	09/26/2024	Exercise	1	1,802,000	4320.06	41,266		72,080	41,811			72,080		(30,269)				0001
Purchased Call/SPX/SPX9218SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2024	Exercise	1	1,376,000	4288.39	31,098		55,040	31,546			55,040		(23,494)				0001
Purchased Call/SPX/SPX921AS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/13/2023	10/14/2024	10/16/2024	Exercise	1	2,175,000	4327.78	49,808		87,000	47,621			87,000		(39,379)				0001
Purchased Call/SPX/SPX921ASG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/20/2023	10/21/2024	10/23/2024	Exercise	1	2,296,000	4224.16	52,808		91,840	49,070			91,840		(42,770)				0001
Purchased Call/SPX/SPX921BS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/08/2023	11/08/2024	11/13/2024	Exercise	1	1,067,000	4382.78	13,231		21,340	9,999			21,340		(11,341)				0001
Purchased Call/SPX/SPX921DSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/01/2023	12/02/2024	12/04/2024	Exercise	1	1,824,000	4594.63	22,800		36,480	15,376			36,480		(21,104)				0001
Purchased Call/SPX/SPX921DSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/01/2023	12/02/2024	12/04/2024	Exercise	1	2,348,000	4594.63	53,769		93,920	44,150			93,920		(49,770)				0001
Purchased Call/SPX/SPX921ESW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/11/2023	12/06/2024	12/10/2024	Exercise	1	1,079,988	4557	14,831		21,804	7,757			21,804		(14,047)				0001
Purchased Call/SPX/SPX921FS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/13/2023	12/11/2024	12/13/2024	Exercise	1	1,630,838	4633	22,011		32,033	11,056			32,033		(20,977)				0001
Purchased Call/SPX/SPX921FSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/15/2023	12/13/2024	12/17/2024	Exercise	1	1,543,000	4719.19	19,288		30,860	12,269			30,860		(18,591)				0001
Purchased Call/SPX/SPX921GS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/22/2023	12/24/2024	12/27/2024	Exercise	1	1,370,000	4754.63	31,099		54,800	24,129			54,800		(30,671)				0001
Purchased Call/SPX/SPXB0599K	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/13/2024	Exercise	1	1,049,000	4636	15,420		52,450	39,086			52,450		(13,364)				0001
Purchased Call/SPX/SPXF004S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	01/25/2023	01/25/2024	01/29/2024	Exercise	1	2,325,000	4217.03	39,525		77,834	75,221			77,834		(2,613)				0001
Purchased Call/SPX/SPXF00HSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/25/2023	04/25/2024	04/29/2024	Exercise	1	2,023,000	4071.63	25,288		40,460	32,471			40,460		(7,989)				0001

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Purchased Call/SPX/SPXG00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/26/2023	09/18/2024	09/20/2024	Exercise	1	1,335,308	4451	21,243		53,399	37,825			53,399		(15,574)				0001
Purchased Call/SPX/SPXG00QSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/10/2024	Exercise	1	1,399,000	4585.59	17,488		27,980	11,510			27,980		(16,470)				0001
Purchased Call/SPX/SPXG00USP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/31/2024	Exercise	1	1,367,000	4781.58	17,088		27,340	10,393			27,340		(16,947)				0001
Purchased Call/SPX/SPXI133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,553,000	4079.09	18,481		31,060	28,692			31,060		(2,368)				0001
Purchased Call/SPX/SPXI13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/27/2024	Exercise	1	1,271,000	4169.54	24,149		63,550	57,962			63,550		(5,588)				0001
Purchased Call/SPX/SPXI13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	04/01/2024	Exercise	1	2,289,000	3971.27	27,468		45,780	39,215			45,780		(6,565)				0001
Purchased Call/SPX/SPXI13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2024	Exercise	1	1,011,000	4330.74	17,693		50,550	46,030			50,550		(4,520)				0001
Purchased Call/SPX/SPXI13GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise	1	1,929,000	4154.87	23,920		38,580	31,483			38,580		(7,097)				0001
Purchased Call/SPX/SPXI13QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2024	Exercise	1	1,236,000	4205.45	14,338		22,248	16,379			22,248		(5,869)				0001
Purchased Call/SPX/SPXI13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	06/12/2024	Exercise	1	1,201,000	4513.8	17,535		60,050	52,273			60,050		(7,777)				0001
Purchased Call/SPX/SPXI13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/20/2024	Exercise	1	1,150,000	4630.07	16,675		44,544	36,806			44,544		(7,739)				0001
Purchased Call/SPX/SPXJ131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/09/2024	Exercise	1	1,884,000	4398.95	24,304		37,680	25,123			37,680		(12,557)				0001
Purchased Call/SPX/SPXJ13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	09/06/2024	Exercise	1	1,303,000	4515.77	16,418		26,060	14,919			26,060		(11,141)				0001
Purchased Call/SPX/SPXJ13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	1,317,000	4258.19	16,067		26,340	13,977			26,340		(12,363)				0001
Purchased Call/SPX/SPXJ13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/24/2024	10/28/2024	Exercise	1	1,063,058	4235	12,407		21,585	11,434			21,585		(10,151)				0001
Purchased Call/SPX/SPXJ13SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/29/2024	Exercise	1	1,635,424	4161	18,872		33,011	17,389			33,011		(15,622)				0001
Purchased Call/SPX/SPXJ13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise	1	1,733,000	4556.62	21,663		34,660	15,098			34,660		(19,562)				0001
Purchased Call/SPX/SPX721QSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2022	05/15/2024	05/17/2024	Exercise	1	1,144,547	4016	41,202		79,800	72,139			79,800		(7,662)				0001
Purchased Call/SPX/SPX8217S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2022	10/04/2024	10/08/2024	Exercise	1	1,078,845	3785	49,695		99,180	79,928			99,180		(19,253)				0001
Purchased Call/SPX/SPXC172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/11/2024	11/13/2024	Exercise	1	1,283,305	3985	49,205		90,804	69,425			90,804		(21,379)				0001
Purchased Call/SPX/SPXF13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2022	01/26/2024	01/30/2024	Exercise	1	1,616,869	4358	67,889		117,608	115,260			117,608		(2,347)				0001
Purchased Call/SPX/SPXG13S66	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/08/2024	03/12/2024	Exercise	1	1,258,329	4266	47,386		89,976	85,578			89,976		(4,397)				0001
Purchased Call/SPX/SPXG13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024	04/09/2024	Exercise	1	1,259,000	4525.12	50,360		89,389	82,826			89,389		(6,563)				0001
Purchased Call/SPX/SPXH13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/15/2024	10/17/2024	Exercise	1	1,215,000	3583.07	41,675		79,583	63,096			79,583		(16,487)				0001
Purchased Call/SPX/SPXH13PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2022	12/06/2024	12/10/2024	Exercise	1	2,245,370	3939	86,657		158,460	117,821			158,460		(40,639)				0001
Purchased Call/SPX/SPXH13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024	12/30/2024	Exercise	1	1,027,000	3844.82	37,588		69,836	51,274			69,836		(18,562)				0001
Purchased Call/SPX/SPXH13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise	1	1,620,000	3898.85	19,278		32,400	31,439			32,400		(961)				0001
Purchased Call/SPX/SPXI136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/11/2024	Exercise	1	1,370,000	3986.37	16,166		27,400	24,469			27,400		(2,931)				0001
Purchased Call/SPX/SPXI13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise	1	1,518,000	4205.45	19,279		30,360	22,627			30,360		(7,733)				0001
Purchased Call/SPX/SPXI13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	07/02/2024	Exercise	1	1,739,000	4376.86	22,259		34,780	23,834			34,780		(10,946)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ1355M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	07/30/2024	Exercise	1	1,802,000	4582.23	23,246		36,040	22,674			36,040		(13,366)				0001
Purchased Call/SPX/SPXJ133XZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/19/2024	Exercise	1	1,460,000	4514.02	18,250		29,200	13,028			29,200		(16,172)				0001
Purchased Call/SPX/SPXJ131Y1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/19/2024	Exercise	1	1,364,000	4739.72	18,823		68,200	51,521			68,200		(16,679)				0001
Purchased Call/SPX/SPX721BSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	01/17/2024	Exercise	1	1,462,000	4662.85	59,211		37,932	37,031			37,932		(901)				0001
Purchased Call/SPX/SPX721DSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/24/2024	01/26/2024	Exercise	1	1,167,912	4407	38,852		75,525	74,289			75,525		(1,236)				0001
Purchased Call/SPX/SPX721GSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2022	02/14/2024	02/16/2024	Exercise	1	1,628,410	4437	57,913		119,643	116,099			119,643		(3,544)				0001
Purchased Call/SPX/SPX721JST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2022	03/25/2024	03/27/2024	Exercise	1	1,741,000	4543.06	79,564		144,503	135,310			144,503		(9,193)				0001
Purchased Call/SPX/SPXA053SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	06/05/2024	Exercise	1	1,860,000	4108.54	78,306		145,080	128,492			145,080		(16,588)				0001
Purchased Call/SPX/SPXG002S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/17/2023	08/16/2024	08/20/2024	Exercise	1	1,726,000	4588.88	28,824		86,300	68,095			86,300		(18,205)				0001
Purchased Call/SPX/SPXG001SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/01/2023	11/01/2024	11/05/2024	Exercise	1	1,004,000	4237.86	12,148		20,080	9,901			20,080		(10,179)				0001
Purchased Call/SPX/SPXI133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,473,000	4079.09	16,203		27,251	25,174			27,251		(2,076)				0001
Purchased Call/SPX/SPXI133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/09/2024	02/13/2024	Exercise	1	1,026,616	4295	15,597		29,094	27,366			29,094		(1,728)				0001
Purchased Call/SPX/SPXI137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise	1	1,164,000	3861.59	13,619		23,280	20,745			23,280		(2,535)				0001
Purchased Call/SPX/SPXI13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024	03/25/2024	Exercise	1	1,541,332	3983	17,701		30,185	26,252			30,185		(3,934)				0001
Purchased Call/SPX/SPXI13FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/16/2024	Exercise	1	2,116,000	4146.22	25,815		42,320	35,026			42,320		(7,294)				0001
Purchased Call/SPX/SPXI13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/23/2024	Exercise	1	1,829,000	4154.52	22,863		36,580	29,734			36,580		(6,846)				0001
Purchased Call/SPX/SPXI13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/07/2024	Exercise	1	1,128,000	4090.75	14,213		22,560	17,757			22,560		(4,803)				0001
Purchased Call/SPX/SPXI130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise	1	1,937,987	4159	24,535		38,213	28,902			38,213		(9,311)				0001
Purchased Call/SPX/SPXI130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/29/2024	Exercise	1	1,441,000	4151.28	18,301		28,820	21,500			28,820		(7,320)				0001
Purchased Call/SPX/SPXI13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise	1	1,097,000	4179.83	12,945		20,295	14,925			20,295		(5,370)				0001
Purchased Call/SPX/SPXI13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2024	Exercise	1	2,028,000	4565.75	30,014		101,400	86,888			101,400		(14,512)				0001
Purchased Call/SPX/SPXJ131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise	1	1,038,000	4411.59	13,286		20,760	13,914			20,760		(6,846)				0001
Purchased Call/SPX/SPXJ13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise	1	1,552,000	4515.77	19,555		31,040	17,858			31,040		(13,182)				0001
Purchased Call/SPX/SPXJ13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2024	Exercise	1	1,234,000	4680.36	18,880		61,700	48,577			61,700		(13,123)				0001
Purchased Call/SPX/SPXJ13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	1,387,000	4288.05	17,060		27,740	14,945			27,740		(12,795)				0001
Purchased Call/SPX/SPXJ13IS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2024	Exercise	1	1,396,000	4347.35	17,310		27,920	12,959			27,920		(14,961)				0001
Purchased Call/SPX/SPXK136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/18/2024	12/20/2024	Exercise	1	1,401,563	4751	16,647		28,026	11,658			28,026		(16,368)				0001
Purchased Call/SPX/SPXA052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	05/07/2024	Exercise	1	2,042,000	4175.48	91,073		167,444	152,078			167,444		(15,366)				0001
Purchased Call/SPX/SPXA057S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024	09/05/2024	Exercise	1	2,348,000	3924.26	97,677		184,318	151,266			184,318		(33,052)				0001
Purchased Call/SPX/SPXA05DSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	12/12/2024	Exercise	1	3,421,000	3934.38	145,393		270,259	201,557			270,259		(68,702)				0001

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Purchased Call/SPX/SPXC177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2022	12/20/2024	12/24/2024	Exercise	1	1,395,447	3844	60,737		117,975	88,154			117,975		(29,821)				0001
Purchased Call/SPX/SPXG130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	06/11/2024	Exercise	1	1,668,031	4129	64,967		123,221	109,062			123,221		(14,158)				0001
Purchased Call/SPX/SPX8150SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	01/05/2023	01/03/2024	01/05/2024	Exercise	1	2,181,022	3826	127,201		254,220	253,511			254,220		(709)				0001
Purchased Call/SPX/SPX8150SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	01/09/2023	01/05/2024	01/09/2024	Exercise	1	2,012,171	3825	69,574		115,720	114,945			115,720		(775)				0001
Purchased Call/SPX/SPX8150SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	01/10/2023	01/08/2024	01/10/2024	Exercise	1	4,510,503	3895	266,456		512,998	507,831			512,998		(5,167)				0001
Purchased Call/SPX/SPX8150SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	01/13/2023	01/10/2024	01/12/2024	Exercise	1	2,064,217	3917	93,853		161,261	158,895			161,261		(2,366)				0001
Purchased Call/SPX/SPX8151S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	01/27/2023	01/26/2024	01/30/2024	Exercise	1	19,491,000	4070.56	473,631		779,640	746,749			779,640		(32,891)				0001
Purchased Call/SPX/SPX8151SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	02/02/2023	02/02/2024	02/06/2024	Exercise	1	2,151,000	4179.76	67,541		111,852	105,865			111,852		(5,987)				0001
Purchased Call/SPX/SPX8151SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	02/03/2023	02/01/2024	02/05/2024	Exercise	1	3,072,931	4119	184,769		336,446	320,491			336,446		(15,955)				0001
Purchased Call/SPX/SPX8151SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	02/09/2023	02/07/2024	02/09/2024	Exercise	1	3,447,792	4164	179,163		346,931	328,465			346,931		(18,465)				0001
Purchased Call/SPX/SPXD00KSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/14/2022	04/17/2024	04/19/2024	Exercise	1	2,092,000	4392.59	94,558		171,544	157,684			171,544		(13,860)				0001
Purchased Call/SPX/SPXD00RSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/10/2022	05/10/2024	05/14/2024	Exercise	1	1,046,000	4001.05	44,455		83,680	75,753			83,680		(7,928)				0001
Purchased Call/SPX/SPXE005SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/15/2022	07/17/2024	07/19/2024	Exercise	1	1,341,000	3863.16	59,004		110,633	94,607			110,633		(16,026)				0001
Purchased Call/SPX/SPXG130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	06/20/2024	Exercise	1	2,262,000	3674.84	95,456		180,960	158,871			180,960		(22,089)				0001
Purchased Call/SPX/SPXG13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024	06/27/2024	Exercise	1	1,279,000	3911.74	57,939		111,273	97,266			111,273		(14,007)				0001
Purchased Call/SPX/SPXG13XSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2022	07/25/2024	07/29/2024	Exercise	1	1,314,000	3966.84	56,502		105,777	89,811			105,777		(15,966)				0001
Purchased Call/SPX/SPXH13ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024	09/19/2024	Exercise	1	1,703,000	3873.33	68,631		129,428	104,917			129,428		(24,511)				0001
Purchased Call/SPX/SPXH13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2022	10/03/2024	10/07/2024	Exercise	1	1,485,000	3678.43	62,370		118,800	95,187			118,800		(23,613)				0001
Purchased Call/SPX/SPXH13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2022	10/02/2024	10/04/2024	Exercise	1	1,222,284	3584	46,277		84,567	66,793			84,567		(17,774)				0001
Purchased Call/SPX/SPXH131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2022	10/25/2024	10/29/2024	Exercise	1	1,793,010	3791	80,571		146,157	112,948			146,157		(33,209)				0001
Purchased Call/SPX/SPXH130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2022	12/03/2024	12/05/2024	Exercise	1	2,544,000	4071.7	108,629		198,432	148,146			198,432		(50,286)				0001
Purchased Call/SPX/SPX715NSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	01/04/2022	01/02/2024	01/04/2024	Expire	1	1,537,273	4774	57,667		(79)				(79)						0001
Purchased Call/SPX/SPX721HSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	02/27/2024	Exercise	1	1,026,810	4261	41,303		72,782	69,759			72,782		(3,024)				0001
Purchased Call/SPX/SPX721HSII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2022	03/01/2024	03/05/2024	Exercise	1	1,789,910	4376	67,199		129,244	123,675			129,244		(5,569)				0001
Purchased Call/SPX/SPX721RSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2022	05/10/2024	05/14/2024	Exercise	1	1,842,011	3919	74,481		133,479	119,956			133,479		(13,523)				0001
Purchased Call/SPX/SPX721TSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2022	06/10/2024	06/12/2024	Exercise	1	1,837,000	3900.86	75,133		140,531	123,892			140,531		(16,639)				0001
Purchased Call/SPX/SPX8216SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2022	10/04/2024	10/08/2024	Exercise	1	1,003,760	3788	35,118		67,840	54,404			67,840		(13,436)				0001
Purchased Call/SPX/SPX8216SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2022	10/10/2024	10/15/2024	Exercise	1	1,340,435	3623	56,447		112,110	90,137			112,110		(21,973)				0001
Purchased Call/SPX/SPX905VSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	02/01/2024	Exercise	1	1,779,000	4431.85	65,111		120,972	118,378			120,972		(2,594)				0001
Purchased Call/SPX/SPXG13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/03/2024	07/08/2024	Exercise	1	1,109,000	3825.33	48,242		92,047	79,854			92,047		(12,193)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024	07/12/2024	Exercise	1	1,023,000	3899.38	44,091		82,352	70,799			82,352		(11,552)				0001
Purchased Call/SPX/SPXG13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/25/2022	07/22/2024	07/24/2024	Exercise	1	1,766,544	3943	70,668		129,472	109,712			129,472		(19,760)				0001
Purchased Call/SPX/SPXH1356B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2022	08/09/2024	08/13/2024	Exercise	1	1,016,489	4132	41,682		76,014	63,130			76,014		(12,884)				0001
Purchased Call/SPX/SPXH1356C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/23/2022	08/16/2024	08/20/2024	Exercise	1	1,069,179	4277	43,348		86,000	72,312			86,000		(13,689)				0001
Purchased Call/SPX/SPXH1366W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/31/2022	08/30/2024	09/04/2024	Exercise	1	1,437,930	4073	56,420		109,077	90,322			109,077		(18,755)				0001
Purchased Call/SPX/SPXH138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024	09/12/2024	Exercise	1	2,241,000	4067.36	92,329		172,557	140,470			172,557		(32,087)				0001
Purchased Call/SPX/SPXH139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/12/2022	08/23/2024	08/27/2024	Exercise	1	1,035,560	4210	41,992		82,410	68,491			82,410		(13,918)				0001
Purchased Call/SPX/SPXH13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024	11/19/2024	Exercise	1	1,010,024	3976	44,056		84,074	64,690			84,074		(19,385)				0001
Purchased Call/SPX/SPXH13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/05/2022	12/05/2024	12/09/2024	Exercise	1	1,216,000	3998.84	47,910		86,944	64,665			86,944		(22,279)				0001
Purchased Call/SPX/SPXH13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/23/2022	12/24/2024	12/27/2024	Exercise	1	1,353,000	3844.82	58,179		109,593	80,944			109,593		(28,649)				0001
Purchased Call/SPX/SPXI1345F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,040,000	4168.54	19,240		52,000	49,167			52,000		(2,833)				0001
Purchased Call/SPX/SPXI1356X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/03/2023	03/05/2024	03/07/2024	Exercise	1	1,247,000	4045.64	14,964		24,940	22,309			24,940		(2,631)				0001
Purchased Call/SPX/SPXI1376A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2024	Exercise	1	1,032,000	3861.59	12,074		20,640	18,285			20,640		(2,355)				0001
Purchased Call/SPX/SPXI13ER	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise	1	2,142,000	4108.94	26,132		42,840	35,589			42,840		(7,251)				0001
Purchased Call/SPX/SPXI131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/25/2023	04/24/2024	04/26/2024	Exercise	1	1,426,819	4136	16,622		28,636	23,416			28,636		(5,220)				0001
Purchased Call/SPX/SPXI13MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/13/2024	Exercise	1	1,868,000	4119.17	23,350		37,360	29,085			37,360		(8,275)				0001
Purchased Call/SPX/SPXI13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/14/2024	Exercise	1	1,733,000	4344.52	30,154		86,650	75,881			86,650		(10,769)				0001
Purchased Call/SPX/SPXJ1315K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2024	Exercise	1	1,183,000	4398.95	15,261		23,660	15,694			23,660		(7,966)				0001
Purchased Call/SPX/SPXJ1346A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2024	Exercise	1	1,013,000	4554.64	12,359		19,247	12,287			19,247		(6,960)				0001
Purchased Call/SPX/SPXJ1375C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/06/2024	Exercise	1	1,810,000	4726.98	27,693		76,428	60,012			76,428		(16,416)				0001
Purchased Call/SPX/SPXJ13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise	1	1,366,000	4741.56	19,807		68,300	54,877			68,300		(13,423)				0001
Purchased Call/SPX/SPXJ13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	09/25/2024	Exercise	1	1,260,000	4320.06	15,498		25,200	13,843			25,200		(11,357)				0001
Purchased Call/SPX/SPXJ13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/05/2024	Exercise	1	1,608,000	4576.26	24,281		80,400	59,829			80,400		(20,571)				0001
Purchased Call/SPX/SPXJ132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	11/27/2024	Exercise	1	1,439,000	4787.31	19,858		71,950	53,952			71,950		(17,998)				0001
Purchased Call/SPX/SPX715NSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust Royal Bank of Canada IYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2024	01/12/2024	Exercise	1	1,001,000	4670.29	41,542		24,254	23,740			24,254		(514)				0001
Purchased Call/SPX/SPX721PSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024	04/30/2024	Exercise	1	1,449,394	4165	52,910		101,963	93,474			101,963		(8,489)				0001
Purchased Call/SPX/SPX721XS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2022	07/05/2024	07/09/2024	Exercise	1	1,480,255	3815	59,682		111,744	96,496			111,744		(15,248)				0001
Purchased Call/SPX/SPXB171YST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/18/2022	10/17/2024	10/21/2024	Exercise	1	1,508,158	3669	66,175		125,355	98,994			125,355		(26,361)				0001
Purchased Call/SPX/SPXC170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/04/2022	11/06/2024	11/08/2024	Exercise	1	1,158,000	3770.55	42,267		80,481	62,507			80,481		(17,974)				0001
Purchased Call/SPX/SPXF131YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/09/2022	02/02/2024	02/06/2024	Exercise	1	1,971,027	4510	81,736		144,648	141,020			144,648		(3,628)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXG1369H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/23/2022	03/15/2024	03/19/2024	Exercise	1	1,441,925	4437	61,773		110,825	104,485			110,825		(6,340)				0001
Purchased Call/SPX/SPXH131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/09/2022	08/02/2024	08/06/2024	Exercise	1	2,173,051	4147	81,555		150,912	126,739			150,912		(24,173)				0001
Purchased Call/SPX/SPXH134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/17/2022	08/16/2024	08/20/2024	Exercise	1	1,142,650	4296	43,879		80,598	66,856			80,598		(13,742)				0001
Purchased Call/SPX/SPXH13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/07/2022	10/08/2024	10/10/2024	Exercise	1	1,837,000	3639.66	62,825		115,731	91,448			115,731		(24,283)				0001
Purchased Call/SPX/SPXH13HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/26/2022	10/18/2024	10/22/2024	Exercise	1	1,038,538	3696	41,169		72,779	56,162			72,779		(16,616)				0001
Purchased Call/SPX/SPX1508E	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/04/2023	01/02/2024	01/04/2024	Exercise	1	3,831,821	3839	227,893		448,101	447,470			448,101		(631)				0001
Purchased Call/SPX/SPX1508J	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/09/2023	01/05/2024	01/09/2024	Exercise	1	2,076,078	3895	111,376		208,936	207,696			208,936		(1,241)				0001
Purchased Call/SPX/SPX1508P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	01/17/2024	Exercise	1	22,373,000	3999.09	525,766		894,920	878,810			894,920		(16,110)				0001
Purchased Call/SPX/SPX1508Q	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/13/2023	01/12/2024	01/17/2024	Exercise	1	4,113,000	3999.09	102,002		174,803	171,677			174,803		(3,125)				0001
Purchased Call/SPX/SPX1508T	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024	01/16/2024	Exercise	1	2,195,194	3970	73,649		127,190	125,132			127,190		(2,057)				0001
Purchased Call/SPX/SPX1515B	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/31/2023	01/29/2024	01/31/2024	Exercise	1	2,715,064	4071	164,596		317,491	304,725			317,491		(12,766)				0001
Purchased Call/SPX/SPX1515C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/03/2023	02/05/2024	02/07/2024	Exercise	1	2,577,000	4136.48	104,369		177,813	167,750			177,813		(10,063)				0001
Purchased Call/SPX/SPX1515O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/09/2023	02/05/2024	02/07/2024	Exercise	1	1,644,932	4133	92,237		175,398	160,299			166,177		(8,707)	3,090			0001
Purchased Call/SPX/SPX1515V	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/15/2023	02/15/2024	02/20/2024	Exercise	1	2,280,000	4147.6	70,908		117,420	108,630			117,420		(8,790)				0001
Purchased Call/SPX/SPX1515X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/15/2023	02/12/2024	02/14/2024	Exercise	1	1,767,079	4090	65,206		105,408	97,801			105,408		(7,607)				0001
Purchased Call/SPX/SPX1525F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/07/2023	03/01/2024	03/05/2024	Exercise	1	1,683,792	3971	97,749		177,231	160,848			177,231		(16,383)				0001
Purchased Call/SPX/SPX1525K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/14/2023	03/12/2024	03/14/2024	Exercise	1	2,672,220	3862	152,178		278,183	248,336			278,183		(29,847)				0001
Purchased Call/SPX/SPX1525R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024	03/19/2024	Exercise	1	2,442,957	3915	126,741		222,768	196,644			222,768		(26,125)				0001
Purchased Call/SPX/SPX1525U	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024	03/25/2024	Exercise	1	1,733,243	4003	81,638		151,985	133,843			151,985		(18,142)				0001
Purchased Call/SPX/SPX1535S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/28/2023	03/27/2024	03/29/2024	Exercise	1	1,992,743	3978	94,168		170,842	148,532			170,842		(22,310)				0001
Purchased Call/SPX/SPX1535S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/30/2023	03/28/2024	04/01/2024	Exercise	1	2,149,069	3972	124,154		216,942	186,938			216,942		(30,004)				0001
Purchased Call/SPX/SPX1535G	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/31/2023	04/02/2024	04/04/2024	Exercise	1	3,327,000	4109.31	117,110		199,620	170,021			199,620		(29,599)				0001
Purchased Call/SPX/SPX1535H	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/31/2023	03/28/2024	04/01/2024	Exercise	1	2,078,350	4028	93,840		156,863	134,122			156,863		(22,741)				0001
Purchased Call/SPX/SPX1535P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/04/2023	04/02/2024	04/04/2024	Exercise	1	1,573,866	4109	88,956		165,456	142,848			165,456		(22,608)				0001
Purchased Call/SPX/SPX1545O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/13/2023	04/12/2024	04/16/2024	Exercise	1	9,202,000	4146.22	224,529		368,080	304,640			368,080		(63,440)				0001
Purchased Call/SPX/SPX1545A	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/21/2023	04/19/2024	04/23/2024	Exercise	1	1,544,541	4130	82,261		144,364	119,457			144,364		(24,907)				0001
Purchased Call/SPX/SPX1545M	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	04/30/2024	Exercise	1	1,815,000	4169.48	69,515		116,160	93,761			116,160		(22,399)				0001
Purchased Call/SPX/SPX1545Q	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/28/2023	04/26/2024	04/30/2024	Exercise	1	1,993,239	4135	111,072		192,800	157,010			192,800		(35,790)				0001
Purchased Call/SPX/SPX1545V	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2023	05/09/2024	05/13/2024	Exercise	1	2,700,000	4119.17	104,760		175,500	138,374			175,500		(37,126)				0001
Purchased Call/SPX/SPX1545W	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2023	05/07/2024	05/09/2024	Exercise	1	2,820,923	4136	153,777		276,208	222,258			276,208		(53,950)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX8151SII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/15/2023	02/15/2024	02/20/2024	Exercise	1	2,199,000	4147.6	85,321		145,134	134,557			145,134		(10,577)				0001
Purchased Call/SPX/SPX8151SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/15/2023	02/12/2024	02/14/2024	Exercise	1	1,897,973	4090	121,958		217,616	203,387			217,616		(14,228)				0001
Purchased Call/SPX/SPX8152S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/15/2023	02/14/2024	02/16/2024	Exercise	1	1,588,274	4136	85,494		153,216	142,825			153,216		(10,392)				0001
Purchased Call/SPX/SPX8152SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/09/2023	03/06/2024	03/08/2024	Exercise	1	1,623,059	4048	81,736		166,816	152,017			166,816		(14,799)				0001
Purchased Call/SPX/SPX8152SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/13/2023	03/08/2024	03/12/2024	Exercise	1	2,472,460	3918	137,520		266,914	241,249			266,914		(25,665)				0001
Purchased Call/SPX/SPX8152SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2023	03/14/2024	03/18/2024	Exercise	1	1,356,074	3919	68,823		128,020	114,180			128,020		(13,840)				0001
Purchased Call/SPX/SPX8152SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/20/2023	03/15/2024	03/19/2024	Exercise	1	1,631,635	3960	75,862		136,372	120,735			136,372		(15,637)				0001
Purchased Call/SPX/SPX8153S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/30/2023	03/28/2024	04/01/2024	Exercise	1	2,344,000	4050.83	76,883		131,264	112,684			131,264		(18,580)				0001
Purchased Call/SPX/SPX8153SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/31/2023	03/28/2024	04/01/2024	Exercise	1	1,466,400	4051	73,450		127,424	109,624			127,424		(17,800)				0001
Purchased Call/SPX/SPX8153SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/04/2023	04/03/2024	04/05/2024	Exercise	1	2,944,900	4125	134,518		242,760	208,297			242,760		(34,463)				0001
Purchased Call/SPX/SPX8153SII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/10/2023	04/05/2024	04/09/2024	Exercise	1	1,630,139	4106	153,226		436,041	395,494			436,041		(40,547)				0001
Purchased Call/SPX/SPX8153SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/12/2023	04/11/2024	04/15/2024	Exercise	1	1,527,882	4107	84,288		149,916	126,464			149,916		(23,452)				0001
Purchased Call/SPX/SPX8154SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/21/2023	04/22/2024	04/24/2024	Exercise	1	2,436,000	4133.52	118,390		203,406	7,792			(52,832)		(1,706)	81,047			0001
Purchased Call/SPX/SPX8154SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/27/2023	04/15/2024	04/17/2024	Exercise	1	1,631,022	4129	79,660		139,040	115,142			139,040		(23,898)				0001
Purchased Call/SPX/SPX8154SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/09/2023	05/09/2024	05/13/2024	Exercise	1	3,146,000	4119.17	111,998		185,614	145,923			185,614		(39,691)				0001
Purchased Call/SPX/SPX8155S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/11/2023	05/10/2024	05/14/2024	Exercise	1	3,579,059	4138	172,152		304,481	242,487			304,481		(61,994)				0001
Purchased Call/SPX/SPX8155S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/15/2023	05/15/2024	05/17/2024	Exercise	1	1,958,000	4136.28	72,838		120,417	93,403			120,417		(27,014)				0001
Purchased Call/SPX/SPX8155SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/15/2023	05/15/2024	05/17/2024	Exercise	1	3,372,000	4136.28	133,868		224,238	174,589			224,238		(49,649)				0001
Purchased Call/SPX/SPX8155SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/24/2023	05/24/2024	05/29/2024	Exercise	1	2,996,000	4115.24	139,913		235,186	179,836			235,186		(55,350)				0001
Purchased Call/SPX/SPX8157SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/25/2023	07/23/2024	07/25/2024	Exercise	1	1,528,720	4536	88,011		147,943	98,346			147,943		(49,597)				0001
Purchased Call/SPX/SPX8157SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/25/2023	07/23/2024	07/25/2024	Exercise	1	3,442,816	4536	211,822		365,080	245,711			365,080		(119,369)				0001
Purchased Call/SPX/SPX8159SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/03/2023	10/02/2024	10/04/2024	Exercise	1	9,661,743	4288	424,443		797,567	476,020			797,567		(321,547)				0001
Purchased Call/SPX/SPX815AS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/19/2023	10/18/2024	10/22/2024	Exercise	1	3,481,882	4315	145,567		247,746	130,406			247,746		(117,340)				0001
Purchased Call/SPX/SPX815AS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2023	10/18/2024	10/22/2024	Exercise	1	1,424,574	4278	75,731		153,514	91,783			153,514		(61,730)				0001
Purchased Call/SPX/SPX815ASL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/01/2023	11/01/2024	11/05/2024	Exercise	1	2,487,000	4237.86	148,474		279,788	155,379			279,788		(124,408)				0001
Purchased Call/SPX/SPX8218SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2022	11/08/2024	11/13/2024	Exercise	1	1,446,000	3956.37	61,600		117,126	90,580			117,126		(26,546)				0001
Purchased Call/SPX/SPXA05ESII	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... Q2RNEB1BXP4R0TD8PU41	12/21/2022	12/20/2024	12/24/2024	Exercise	1	1,020,726	3823	42,536		77,697	57,013			77,697		(20,684)				0001
Purchased Call/SPX/SPXB17VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	04/12/2024	Exercise	1	1,672,000	4488.28	75,742		137,940	127,550			137,940		(10,390)				0001
Purchased Call/SPX/SPXD00KSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	04/14/2022	04/12/2024	04/16/2024	Exercise	1	1,674,178	4406	62,347		109,819	101,048			109,819		(8,772)				0001
Purchased Call/SPX/SPXG13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/10/2022	05/02/2024	05/06/2024	Exercise	1	1,245,506	4124	47,311		91,809	83,803			91,809		(8,006)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXG13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPRO8K5P83	07/29/2022	07/30/2024	08/01/2024	Exercise	1	1,358,000	4130.29	53,641		97,776	82,229			97,776		(15,547)				0001
Purchased Call/SPX/SPXH13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPRO8K5P83	11/22/2022	11/20/2024	11/22/2024	Exercise	1	1,633,313	3964	81,823		151,204	114,688			151,204		(36,516)				0001
Purchased Call/SPX/SPXH13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPRO8K5P83	11/25/2022	11/25/2024	11/27/2024	Exercise	1	1,589,000	4026.12	73,730		135,860	102,494			135,860		(33,366)				0001
Purchased Call/SPX/SPXH13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJWSFPU8MPRO8K5P83	01/05/2023	12/27/2024	12/31/2024	Exercise	1	1,324,883	3818	64,271		122,838	90,523			122,838		(32,315)				0001
Purchased Call/SPX/SPX2261LSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2024	08/02/2024	05/15/2024	Expire	1	5,230,000	4600		4,565		(4,565)					(4,565)				0001
Purchased Call/SPX/SPX8150SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/13/2023	01/11/2024	01/16/2024	Exercise	1	2,612,003	3970	140,457		261,885	257,961			261,885		(3,923)				0001
Purchased Call/SPX/SPX8150SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/17/2023	01/12/2024	01/17/2024	Exercise	1	2,084,221	3978	118,770		219,031	215,381			219,031		(3,649)				0001
Purchased Call/SPX/SPX8151S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/27/2023	01/29/2024	01/31/2024	Exercise	1	5,448,000	4070.56	132,931		217,920	207,666			217,920		(10,254)				0001
Purchased Call/SPX/SPX261KS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2024	04/17/2024	04/16/2024	Exercise	1	1,500,000	18		27,000	1,500	(25,500)				1,500		(27,000)			0001
Purchased Call/SPX/SPX261LSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2024	06/21/2024	05/15/2024	Expire	1	5,230,000	4600		2,165		(2,165)					(2,165)				0001
Purchased Call/SPX/SPX8154SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2023	05/07/2024	05/09/2024	Exercise	1	2,531,385	4136	145,876		266,218	215,041			266,218		(51,178)				0001
Purchased Call/SPX/SPX8154SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/09/2023	05/08/2024	05/10/2024	Exercise	1	4,320,197	4138	214,730		377,927	302,209			377,927		(75,717)				0001
Purchased Call/SPX/SPX8156S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/14/2023	06/14/2024	06/18/2024	Exercise	1	5,158,000	4372.59	68,086		103,160	72,297			103,160		(30,863)				0001
Purchased Call/SPX/SPX8156SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	06/28/2024	Exercise	1	3,134,000	4328.82	80,857		125,360	86,042			125,360		(39,318)				0001
Purchased Call/SPX/SPX8156SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/03/2023	07/03/2024	07/08/2024	Exercise	1	6,255,000	4455.59	316,503		541,058	380,626			541,058		(160,431)				0001
Purchased Call/SPX/SPX8157S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/13/2023	07/11/2024	07/15/2024	Exercise	1	2,543,696	4439	139,697		225,763	151,258			225,763		(74,505)				0001
Purchased Call/SPX/SPX8157SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/19/2023	07/18/2024	07/22/2024	Exercise	1	1,821,992	4555	89,648		151,601	102,455			151,601		(49,146)				0001
Purchased Call/SPX/SPX8157S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/21/2023	07/19/2024	07/23/2024	Exercise	1	4,629,640	4566	253,541		460,358	319,502			460,358		(140,856)				0001
Purchased Call/SPX/SPX8157SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/24/2023	07/24/2024	07/26/2024	Exercise	1	5,898,000	4554.64	303,157		521,973	351,239			521,973		(170,734)				0001
Purchased Call/SPX/SPX8157SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/25/2023	07/24/2024	07/26/2024	Exercise	1	5,215,063	4555	270,678		452,276	299,414			452,276		(152,862)				0001
Purchased Call/SPX/SPX8158S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	08/12/2024	Exercise	1	4,010,000	4499.38	205,713		350,875	179,262			268,954		(98,383)	30,297			0001
Purchased Call/SPX/SPX8158SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	08/26/2024	Exercise	1	1,908,000	4387.55	59,339		95,400	57,254			95,400		(38,146)				0001
Purchased Call/SPX/SPX8159S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/15/2023	09/13/2024	09/17/2024	Exercise	1	4,536,636	4505	260,410		517,598	332,418			517,598		(185,181)				0001
Purchased Call/SPX/SPX8159SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	09/24/2024	Exercise	1	3,031,000	4330	182,686		338,099	204,637			338,099		(133,462)				0001
Purchased Call/SPX/SPX8159SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/03/2023	10/02/2024	10/04/2024	Exercise	1	4,961,628	4288	283,951		576,184	361,070			576,184		(215,114)				0001
Purchased Call/SPX/SPX8159SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/06/2023	10/04/2024	10/08/2024	Exercise	1	3,098,000	4308.5	159,237		285,016	162,151			285,016		(122,865)				0001
Purchased Call/SPX/SPX815ASG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/27/2023	10/25/2024	10/29/2024	Exercise	1	2,830,000	4117.37	164,706		308,470	172,130			308,470		(136,340)				0001
Purchased Call/SPX/SPX815ASP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/02/2023	11/01/2024	11/05/2024	Exercise	1	3,110,000	4317.78	107,917		181,935	90,759			181,935		(91,176)				0001
Purchased Call/SPX/SPX815ASS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/02/2023	10/31/2024	11/04/2024	Exercise	1	2,356,916	4194	139,764		230,982	112,960			230,982		(118,023)				0001
Purchased Call/SPX/SPX8159SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/03/2023	11/01/2024	11/05/2024	Exercise	1	2,225,000	4358.34	128,383		239,188	130,419			239,188		(108,769)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX815B$3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/03/2023	11/05/2024	11/07/2024	Exercise	1	2,079,000	4358.34	68,815		114,345	55,928			114,345		(58,417)				0001
Purchased Call/SPX/SPX815C$6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/28/2023	12/27/2024	12/31/2024	Exercise	1	4,328,000	4783.35	242,801		458,768	215,967			458,768		(242,801)				0001
Purchased Call/SPX/SPX815C$F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/29/2023	12/26/2024	12/30/2024	Exercise	1	5,395,468	4775	330,785		666,702	335,917			666,702		(330,785)				0001
Purchased Call/SPX/SPXH135$II	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/26/2022	08/27/2024	08/29/2024	Exercise	1	1,066,000	4057.66	39,016		70,889	58,080			70,889		(12,809)				0001
Purchased Call/SPX/SPXH13J$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2022	11/01/2024	11/05/2024	Exercise	1	1,275,722	3730	55,055		106,362	83,169			106,362		(23,193)				0001
Purchased Call/SPX/SPXH13J$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2022	11/01/2024	11/05/2024	Exercise	1	1,543,952	3870	54,416		112,119	89,195			112,119		(22,924)				0001
Purchased Call/SPX/SPX8152$1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/15/2023	02/13/2024	02/15/2024	Exercise	1	3,016,084	4137	166,030		299,618	279,841			299,618		(19,776)				0001
Purchased Call/SPX/SPX8152$N	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2023	03/12/2024	03/14/2024	Exercise	1	1,961,688	3862	106,507		191,008	170,060			191,008		(20,947)				0001
Purchased Call/SPX/SPX8153$O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2023	03/25/2024	03/27/2024	Exercise	1	2,152,277	3971	122,568		230,350	201,830			230,350		(28,520)				0001
Purchased Call/SPX/SPX8153$3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2023	03/26/2024	03/28/2024	Exercise	1	2,815,432	3971	154,130		286,434	250,243			286,434		(36,191)				0001
Purchased Call/SPX/SPX8153$D	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/31/2023	03/28/2024	04/01/2024	Exercise	1	8,292,000	4109.31	199,837		331,680	283,251			331,680		(48,429)				0001
Purchased Call/SPX/SPX8153$I	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/31/2023	03/28/2024	04/01/2024	Exercise	1	2,134,739	4028	127,057		223,129	192,338			223,129		(30,791)				0001
Purchased Call/SPX/SPX8153$O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/04/2023	04/02/2024	04/04/2024	Exercise	1	2,161,497	4109	114,126		208,295	179,290			208,295		(29,004)				0001
Purchased Call/SPX/SPX8153$Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/11/2023	04/10/2024	04/12/2024	Exercise	1	2,654,485	4109	127,688		222,226	187,050			222,226		(35,176)				0001
Purchased Call/SPX/SPX8154$6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/18/2023	04/16/2024	04/18/2024	Exercise	1	1,961,860	4139	97,938		168,744	140,066			168,744		(28,678)				0001
Purchased Call/SPX/SPX8154$9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/21/2023	04/19/2024	04/23/2024	Exercise	1	1,906,925	4155	104,271		190,025	158,454			190,025		(31,571)				0001
Purchased Call/SPX/SPX8154$H	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/27/2023	04/25/2024	04/29/2024	Exercise	1	1,600,151	4072	89,022		150,518	122,081			150,518		(28,438)				0001
Purchased Call/SPX/SPX8154$L	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2023	04/29/2024	05/01/2024	Exercise	1	2,138,000	4169.48	76,754		127,211	102,049			127,211		(25,162)				0001
Purchased Call/SPX/SPX8155$1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2023	05/09/2024	05/13/2024	Exercise	1	1,888,486	4132	72,156		122,021	96,379			122,021		(25,642)				0001
Purchased Call/SPX/SPX8155$9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/15/2023	05/10/2024	05/14/2024	Exercise	1	1,570,017	4132	66,903		112,859	88,632			112,859		(24,227)				0001
Purchased Call/SPX/SPX8155$O	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2023	06/06/2024	06/10/2024	Exercise	1	4,222,000	4283.85	93,306		145,659	105,414			145,659		(40,245)				0001
Purchased Call/SPX/SPX8156$X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/12/2023	06/12/2024	06/14/2024	Exercise	1	3,369,000	4338.93	85,910		134,760	96,290			134,760		(38,470)				0001
Purchased Call/SPX/SPX8156$Y	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/12/2023	06/12/2024	06/14/2024	Exercise	1	3,001,000	4338.93	85,228		135,045	96,880			135,045		(38,165)				0001
Purchased Call/SPX/SPX8156$0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/13/2023	06/11/2024	06/13/2024	Exercise	1	5,210,218	4299	189,120		289,667	205,033			289,667		(84,634)				0001
Purchased Call/SPX/SPX8157$F	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/18/2023	07/16/2024	07/18/2024	Exercise	1	1,667,005	4505	98,398		166,130	112,582			166,130		(53,548)				0001
Purchased Call/SPX/SPX8157$G	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/18/2023	07/16/2024	07/18/2024	Exercise	1	3,861,145	4505	238,057		409,644	280,094			409,644		(129,551)				0001
Purchased Call/SPX/SPX8157$K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/19/2023	07/17/2024	07/19/2024	Exercise	1	2,240,385	4517	136,425		235,104	160,485			235,104		(74,619)				0001
Purchased Call/SPX/SPX8157$P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/21/2023	07/22/2024	07/24/2024	Exercise	1	5,699,000	4536.34	337,951		615,492	13,166			(39,160)		(5,834)	268,974			0001
Purchased Call/SPX/SPX8159$J	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/28/2023	09/27/2024	10/01/2024	Exercise	1	3,470,902	4275	216,983		393,007	230,721			393,007		(162,286)				0001
Purchased Call/SPX/SPX8159$X	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/13/2023	10/11/2024	10/16/2024	Exercise	1	2,454,751	4352	147,373		280,873	164,612			280,873		(116,261)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX815AS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/19/2023	10/18/2024	10/22/2024	Exercise	1	3,059,051	4315	145,196		252,402	135,361			252,402		(117,042)				0001
Purchased Call/SPX/SPX815ASQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/02/2023	11/01/2024	11/05/2024	Exercise	1	2,188,000	4317.78	112,682		203,484	108,282			203,484		(95,202)				0001
Purchased Call/SPX/SPX815AST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/02/2023	11/01/2024	11/05/2024	Exercise	1	3,199,584	4238	160,573		268,026	132,361			268,026		(135,665)				0001
Purchased Call/SPX/SPX815ASU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/02/2023	11/01/2024	11/05/2024	Exercise	1	2,796,988	4238	182,780		324,059	169,632			324,059		(154,427)				0001
Purchased Call/SPX/SPX815BS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/03/2023	11/04/2024	11/06/2024	Exercise	1	3,151,000	4358.34	82,556		133,918	63,870			133,918		(70,048)				0001
Purchased Call/SPX/SPX815BS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/06/2023	11/06/2024	11/08/2024	Exercise	1	2,421,000	4365.98	132,913		242,100	128,905			242,100		(113,195)				0001
Purchased Call/SPX/SPX815BS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/06/2023	11/06/2024	11/08/2024	Exercise	1	3,197,000	4365.98	185,106		343,678	186,032			343,678		(157,645)				0001
Purchased Call/SPX/SPX815BS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/06/2023	11/06/2024	11/08/2024	Exercise	1	2,529,000	4365.98	151,487		284,513	155,499			284,513		(129,014)				0001
Purchased Call/SPX/SPX815BSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/04/2023	12/04/2024	12/06/2024	Exercise	1	3,250,000	4569.78	93,275		151,125	64,513			151,125		(86,613)				0001
Purchased Call/SPX/SPX815BSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/04/2023	12/04/2024	12/06/2024	Exercise	1	2,686,000	4569.78	95,353		158,474	69,932			158,474		(88,542)				0001
Purchased Call/SPX/SPX815CSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/29/2023	12/31/2024	01/03/2025	Exercise	1	1,806,000	4769.83	107,096		207,690	100,594			207,690		(107,096)				0001
Purchased Call/SPX/SPX815CSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/03/2024	12/27/2024	01/05/2024	Exercise	1	8,557,075	4770		244,531	516,672	272,141			516,672		(244,531)				0001
Purchased Call/SPX/SPX261L5F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2024	07/12/2024	05/15/2024	Expire	1	5,230,000	4600		2,910		(2,910)					(2,910)				0001
Purchased Call/SPX/SPX8150SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/13/2023	01/12/2024	01/17/2024	Exercise	1	2,468,000	3999.09	94,524		169,058	166,162			169,058		(2,896)				0001
Purchased Call/SPX/SPX8150SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/20/2023	01/18/2024	01/22/2024	Exercise	1	3,201,542	3928	194,304		358,598	349,397			358,598		(9,201)				0001
Purchased Call/SPX/SPX8151S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/25/2023	01/24/2024	01/26/2024	Exercise	1	1,824,168	4018	72,499		126,212	121,606			126,212		(4,606)				0001
Purchased Call/SPX/SPX8151S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/27/2023	01/29/2024	01/31/2024	Exercise	1	3,569,000	4070.56	133,838		228,416	218,092			228,416		(10,324)				0001
Purchased Call/SPX/SPX8151SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/02/2023	02/02/2024	02/06/2024	Exercise	1	8,562,000	4179.76	210,625		342,480	323,810			342,480		(18,670)				0001
Purchased Call/SPX/SPX8151SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/03/2023	02/02/2024	02/06/2024	Exercise	1	2,294,688	4180	110,942		204,778	194,916			204,778		(9,862)				0001
Purchased Call/SPX/SPX8151SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2023	02/05/2024	02/07/2024	Exercise	1	2,039,285	4136	127,110		243,048	230,690			243,048		(12,358)				0001
Purchased Call/SPX/SPX8151SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2023	02/06/2024	02/08/2024	Exercise	1	1,673,210	4111	62,495		104,191	97,959			104,191		(6,232)				0001
Purchased Call/SPX/SPX8151SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/09/2023	02/08/2024	02/12/2024	Exercise	1	1,645,306	4124	152,055		348,690	165,194			114,315		(7,971)	98,984			0001
Purchased Call/SPX/SPX8151ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/13/2023	02/09/2024	02/13/2024	Exercise	1	2,640,828	4101	160,775		288,510	271,045			288,510		(17,466)				0001
Purchased Call/SPX/SPX8152S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/16/2023	02/14/2024	02/16/2024	Exercise	1	1,538,738	4136	52,489		87,793	81,342			87,793		(6,451)				0001
Purchased Call/SPX/SPX8152SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2023	03/13/2024	03/15/2024	Exercise	1	2,884,108	3856	130,429		225,148	199,206			225,148		(25,942)				0001
Purchased Call/SPX/SPX8152SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/15/2023	03/13/2024	03/15/2024	Exercise	1	2,618,061	3856	148,362		265,490	235,981			265,490		(29,508)				0001
Purchased Call/SPX/SPX8153S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/30/2023	03/28/2024	04/01/2024	Exercise	1	10,818,000	4050.83	259,632		432,720	369,976			432,720		(62,744)				0001
Purchased Call/SPX/SPX8153SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/30/2023	03/28/2024	04/01/2024	Exercise	1	1,893,071	4028	94,588		169,670	146,812			169,670		(22,859)				0001
Purchased Call/SPX/SPX8153SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/04/2023	04/02/2024	04/04/2024	Exercise	1	4,076,436	4109	147,332		251,965	214,521			251,965		(37,443)				0001
Purchased Call/SPX/SPX8154S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/14/2023	04/12/2024	04/16/2024	Exercise	1	2,562,364	4146	124,193		223,097	187,909			223,097		(35,188)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8154SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2023	04/25/2024	04/29/2024	Exercise	1	2,353,402	4072	108,190		171,667	137,010			171,667		(34,657)				0001
Purchased Call/SPX/SPX8154SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2023	04/26/2024	04/30/2024	Exercise	1	2,328,202	4135	113,929		192,547	155,837			192,547		(36,710)				0001
Purchased Call/SPX/SPX8154SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/09/2023	05/08/2024	05/10/2024	Exercise	1	4,990,573	4138	236,678		412,451	328,994			412,451		(83,457)				0001
Purchased Call/SPX/SPX8155G3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/11/2023	05/09/2024	05/13/2024	Exercise	1	1,515,855	4119	84,692		151,984	121,636			151,984		(30,348)				0001
Purchased Call/SPX/SPX8156SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2023	06/26/2024	06/28/2024	Exercise	1	2,087,000	4328.82	60,523		94,959	65,528			94,959		(29,430)				0001
Purchased Call/SPX/SPX8157S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/13/2023	07/12/2024	07/16/2024	Exercise	1	4,585,000	4510.04	205,867		343,875	233,813			343,875		(110,062)				0001
Purchased Call/SPX/SPX8157S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/13/2023	07/12/2024	07/16/2024	Exercise	1	3,906,000	4510.04	195,300		335,916	231,504			335,916		(104,412)				0001
Purchased Call/SPX/SPX815AS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/19/2023	10/18/2024	10/22/2024	Exercise	1	2,843,321	4315	173,877		322,910	182,749			322,910		(140,161)				0001
Purchased Call/SPX/SPX815ASA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2023	10/23/2024	10/25/2024	Exercise	1	1,640,715	4218	97,678		187,886	108,017			187,886		(79,869)				0001
Purchased Call/SPX/SPX815ASC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2023	10/24/2024	10/28/2024	Exercise	1	3,746,454	4248	213,259		422,480	247,996			422,480		(174,484)				0001
Purchased Call/SPX/SPX815ASK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/01/2023	11/01/2024	11/05/2024	Exercise	1	2,017,000	4237.86	112,952		208,760	114,116			208,760		(94,644)				0001
Purchased Call/SPX/SPX815BS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/03/2023	11/01/2024	11/05/2024	Exercise	1	7,853,000	4358.34	467,254		883,463	487,595			883,463		(395,868)				0001
Purchased Call/SPX/SPX815BS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/03/2023	11/01/2024	11/05/2024	Exercise	1	1,571,672	4318	104,155		190,007	101,765			190,007		(88,242)				0001
Purchased Call/SPX/SPX815BS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/08/2023	11/07/2024	11/12/2024	Exercise	1	3,482,415	4375	163,825		284,172	143,815			284,172		(140,357)				0001
Purchased Call/SPX/SPX815BSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/21/2023	11/21/2024	11/25/2024	Exercise	1	3,832,000	4538.19	96,183		153,280	67,166			153,280		(86,114)				0001
Purchased Call/SPX/SPX815CS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/26/2023	12/26/2024	12/30/2024	Exercise	1	3,204,000	4774.75	184,871		352,440	169,601			352,440		(182,839)				0001
Purchased Call/SPX/SPX815CSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/29/2023	12/27/2024	12/31/2024	Exercise	1	3,506,000	4769.83	195,635		369,883	174,248			369,883		(195,635)				0001
Purchased Call/SPX/SPX815CSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/29/2023	12/27/2024	12/31/2024	Exercise	1	3,715,288	4782	222,758		448,328	225,569			448,328		(222,758)				0001
Purchased Call/SPX/SPX815CSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2024	12/27/2024	01/04/2024	Exercise	1	4,502,720	4770		125,231	250,160	124,929			250,160		(125,231)				0001
Purchased Call/SPX/SPX815CSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/03/2024	12/27/2024	01/05/2024	Exercise	1	10,436,388	4770	228,580		424,469	195,888			424,469		(228,580)				0001
Purchased Call/SPX/SPX8157SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/14/2023	07/12/2024	07/16/2024	Exercise	1	2,516,050	4461	157,604		267,899	183,406			267,899		(84,493)				0001
Purchased Call/SPX/SPX8157SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/18/2023	07/17/2024	07/19/2024	Exercise	1	4,563,495	4523	228,942		376,361	251,483			376,361		(124,878)				0001
Purchased Call/SPX/SPX8157SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/19/2023	07/19/2024	07/23/2024	Exercise	1	4,252,000	4565.72	213,450		367,798	250,518			367,798		(117,280)				0001
Purchased Call/SPX/SPX8158SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/22/2023	08/22/2024	08/26/2024	Exercise	1	6,652,000	4387.55	168,296		266,080	157,890			266,080		(108,190)				0001
Purchased Call/SPX/SPX8158SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/22/2023	08/22/2024	08/26/2024	Exercise	1	4,803,000	4387.55	128,720		204,128	121,379			204,128		(82,749)				0001
Purchased Call/SPX/SPX815AS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/20/2023	10/18/2024	10/22/2024	Exercise	1	3,449,000	4224.16	93,123		151,756	76,482			151,756		(75,274)				0001
Purchased Call/SPX/SPX815AS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2023	10/25/2024	10/29/2024	Exercise	1	3,786,000	4186.77	208,230		378,600	208,126			378,600		(170,474)				0001
Purchased Call/SPX/SPX815ASD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/26/2023	10/25/2024	10/29/2024	Exercise	1	2,269,229	4187	115,218		215,715	120,604			215,715		(95,111)				0001
Purchased Call/SPX/SPX815ASE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/26/2023	10/25/2024	10/29/2024	Exercise	1	2,156,187	4187	126,010		245,654	141,635			245,654		(104,020)				0001
Purchased Call/SPX/SPX815ASO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/02/2023	11/01/2024	11/05/2024	Exercise	1	3,393,000	4317.78	97,718		161,168	78,608			161,168		(82,560)				0001

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Purchased Call/SPX/SPX815BS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/08/2023	11/08/2024	11/13/2024	Exercise	1	4,875,000	4382.78	229,125		399,750	118,904			206,109		(114,832)	70,859			0001
Purchased Call/SPX/SPX815BSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/21/2023	11/21/2024	11/25/2024	Exercise	1	3,239,000	4538.19	82,271		131,180	57,521			131,180		(73,658)				0001
Purchased Call/SPX/SPX815BSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/30/2023	11/27/2024	12/02/2024	Exercise	1	2,326,161	4552	143,136		281,561	149,588			281,561		(131,972)				0001
Purchased Call/SPX/SPX815BSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/30/2023	11/29/2024	12/03/2024	Exercise	1	2,782,366	4554	171,166		337,882	179,993			337,882		(157,890)				0001
Purchased Call/SPX/SPX815BSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/05/2023	12/04/2024	12/06/2024	Exercise	1	6,813,542	4570	327,543		575,526	270,541			575,526		(304,985)				0001
Purchased Call/SPX/SPX815CSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/29/2023	12/26/2024	12/30/2024	Exercise	1	1,900,351	4775	111,782		218,901	107,119			218,901		(111,782)				0001
Purchased Call/SPX/SPX261LS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2024	06/05/2024	05/15/2024	Expire	1	10,460,000	4600		1,770	(1,770)						(1,770)				0001
Purchased Call/SPX/SPX8150SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/04/2023	01/02/2024	01/04/2024	Exercise	1	2,088,688	3840	65,563		116,417	116,236			116,417		(182)				0001
Purchased Call/SPX/SPX8150SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/12/2023	01/10/2024	01/12/2024	Exercise	1	1,964,559	3913	121,770		221,885	218,824			221,885		(3,061)				0001
Purchased Call/SPX/SPX8150SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/13/2023	01/12/2024	01/17/2024	Exercise	1	1,712,763	3983	86,176		160,390	157,749			160,390		(2,641)				0001
Purchased Call/SPX/SPX8150SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/20/2023	01/19/2024	01/23/2024	Exercise	1	2,164,381	3914	97,477		166,454	161,580			166,454		(4,874)				0001
Purchased Call/SPX/SPX8151S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/30/2023	01/25/2024	01/29/2024	Exercise	1	1,373,579	4016	64,214		111,492	107,187			111,492		(4,305)				0001
Purchased Call/SPX/SPX8151SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/08/2023	02/06/2024	02/08/2024	Exercise	1	1,656,765	4111	103,124		190,215	179,931			190,215		(10,284)				0001
Purchased Call/SPX/SPX8152SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/09/2023	03/07/2024	03/11/2024	Exercise	1	1,594,548	3986	91,432		178,001	161,238			178,001		(16,763)				0001
Purchased Call/SPX/SPX8153S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2023	03/26/2024	03/28/2024	Exercise	1	2,704,244	3971	99,705		172,972	149,560			172,972		(23,411)				0001
Purchased Call/SPX/SPX8153S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/28/2023	03/26/2024	03/28/2024	Exercise	1	5,094,780	3971	253,829		463,161	403,561			463,161		(59,601)				0001
Purchased Call/SPX/SPX8153S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/30/2023	03/28/2024	04/01/2024	Exercise	1	2,029,541	3972	84,453		140,014	119,605			140,014		(20,409)				0001
Purchased Call/SPX/SPX8153SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/31/2023	04/01/2024	04/03/2024	Exercise	1	14,694,000	4109.31	354,125		587,760	498,985			587,760		(88,775)				0001
Purchased Call/SPX/SPX8153SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/31/2023	04/02/2024	04/04/2024	Exercise	1	5,920,000	4109.31	142,672		236,800	200,740			236,800		(36,060)				0001
Purchased Call/SPX/SPX8153SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/03/2023	04/03/2024	04/05/2024	Exercise	1	2,808,000	4124.51	97,999		165,672	140,634			165,672		(25,038)				0001
Purchased Call/SPX/SPX8154S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/14/2023	04/12/2024	04/16/2024	Exercise	1	2,251,949	4094	127,314		223,848	187,776			223,848		(36,072)				0001
Purchased Call/SPX/SPX8154SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/24/2023	04/19/2024	04/23/2024	Exercise	1	4,195,867	4130	238,049		422,654	350,377			422,654		(72,277)				0001
Purchased Call/SPX/SPX8154SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/27/2023	04/24/2024	04/26/2024	Exercise	1	2,308,468	4137	124,122		223,201	183,787			223,201		(39,415)				0001
Purchased Call/SPX/SPX8155S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2023	05/09/2024	05/13/2024	Exercise	1	2,162,074	4134	117,774		214,430	172,576			214,430		(41,854)				0001
Purchased Call/SPX/SPX8155SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/15/2023	05/10/2024	05/14/2024	Exercise	1	2,012,257	4132	113,831		203,566	162,346			203,566		(41,220)				0001
Purchased Call/SPX/SPX8155SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/18/2023	05/16/2024	05/20/2024	Exercise	1	1,960,422	4110	107,444		178,398	137,808			178,398		(40,590)				0001
Purchased Call/SPX/SPX8156SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2023	06/26/2024	06/28/2024	Exercise	1	3,202,000	4328.82	148,893		248,155	175,754			248,155		(72,401)				0001
Purchased Call/SPX/SPX8156SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/27/2023	06/27/2024	07/01/2024	Exercise	1	5,888,000	4378.41	151,910		235,520	161,234			235,520		(74,286)				0001
Purchased Call/SPX/SPX8156SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/28/2023	06/28/2024	07/02/2024	Exercise	1	3,962,000	4376.86	102,220		158,480	108,213			158,480		(50,267)				0001
Purchased Call/SPX/SPX8157SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/18/2023	07/17/2024	07/19/2024	Exercise	1	2,202,599	4523	121,740		206,002	139,599			206,002		(66,404)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8157SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/24/2023	07/19/2024	07/23/2024	Exercise	1	1,868,972	4536	102,308		173,452	116,456			173,452		(56,996)				0001
Purchased Call/SPX/SPX8158SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/28/2023	07/26/2024	07/30/2024	Exercise	1	2,708,114	4567	158,082		276,932	186,035			276,932		(90,897)				0001
Purchased Call/SPX/SPX8158SII	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/12/2023	09/11/2024	09/13/2024	Exercise	1	1,714,731	4477	107,263		201,457	126,402			201,457		(75,055)				0001
Purchased Call/SPX/SPX8159S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/22/2023	09/20/2024	09/24/2024	Exercise	1	2,104,252	4402	107,335		208,407	129,993			208,407		(78,414)				0001
Purchased Call/SPX/SPX8159SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/25/2023	09/20/2024	09/24/2024	Exercise	1	5,512,529	4320	263,915		454,254	260,913			454,254		(193,342)				0001
Purchased Call/SPX/SPX8159SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/28/2023	09/27/2024	10/01/2024	Exercise	1	3,372,588	4275	161,635		275,358	154,468			275,358		(120,890)				0001
Purchased Call/SPX/SPX8159SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/06/2023	10/08/2024	10/10/2024	Exercise	1	2,459,000	4308.5	106,721		184,425	101,812			184,425		(82,613)				0001
Purchased Call/SPX/SPX8159ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/06/2023	10/04/2024	10/08/2024	Exercise	1	3,832,371	4258	244,980		437,400	248,376			437,400		(189,024)				0001
Purchased Call/SPX/SPX815ASH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/27/2023	10/25/2024	10/29/2024	Exercise	1	2,391,319	4137	139,841		271,082	155,325			271,082		(115,758)				0001
Purchased Call/SPX/SPX815ASJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/31/2023	10/31/2024	11/04/2024	Exercise	1	3,237,000	4193.8	189,365		356,070	197,919			356,070		(158,151)				0001
Purchased Call/SPX/SPX815ASR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/02/2023	11/01/2024	11/05/2024	Exercise	1	4,310,000	4317.78	250,411		469,790	258,224			469,790		(211,566)				0001
Purchased Call/SPX/SPX815BSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/30/2023	11/29/2024	12/03/2024	Exercise	1	4,180,000	4567.8	238,678		445,170	225,004			445,170		(220,166)				0001
Purchased Call/SPX/SPX815BSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/12/2023	12/12/2024	12/16/2024	Exercise	1	4,140,000	4643.7	235,980		438,840	214,529			438,840		(224,311)				0001
Purchased Call/SPX/SPX815BSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/12/2023	12/06/2024	12/10/2024	Exercise	1	1,890,121	4599	120,316		223,174	108,907			223,174		(114,267)				0001
Purchased Call/SPX/SPX815CS8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/28/2023	12/26/2024	12/30/2024	Exercise	1	2,148,638	4775	131,589		252,450	120,861			252,450		(131,589)				0001
Purchased Call/SPX/SPX815CSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2024	12/27/2024	01/04/2024	Exercise	1	3,257,977	4777		95,289	199,825	104,536			199,825		(95,289)				0001
Purchased Call/SPX/SPX821FSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/06/2023	01/08/2024	01/10/2024	Exercise	1	1,748,000	3895.08	184,064		380,814	159,877			39,931	(1,504)	113,371				0001
Purchased Call/SPX/SPX821GSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/18/2023	01/12/2024	01/17/2024	Exercise	1	2,070,011	3996	120,471		243,460	239,748			243,460		(3,712)				0001
Purchased Call/SPX/SPX821GSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2024	Exercise	1	2,458,000	4016.95	52,355		86,030	82,713			86,030		(3,317)				0001
Purchased Call/SPX/SPX821HS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/25/2023	01/25/2024	01/29/2024	Exercise	1	2,694,000	4016.22	59,807		98,331	94,377			98,331		(3,954)				0001
Purchased Call/SPX/SPX821HS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/26/2023	01/25/2024	01/29/2024	Exercise	1	2,128,597	4016	111,544		197,691	190,255			197,691		(7,436)				0001
Purchased Call/SPX/SPX821HSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/30/2023	01/26/2024	01/30/2024	Exercise	1	2,135,136	4067	114,749		219,449	211,458			219,449		(7,991)				0001
Purchased Call/SPX/SPX821IS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/31/2023	01/30/2024	02/01/2024	Exercise	1	2,414,680	4018	126,973		220,567	210,395			220,567		(10,172)				0001
Purchased Call/SPX/SPX821ISQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/07/2023	02/07/2024	02/09/2024	Exercise	1	2,110,000	4164	55,915		91,785	86,086			91,785		(5,699)				0001
Purchased Call/SPX/SPX821KSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/27/2023	02/23/2024	02/27/2024	Exercise	1	2,118,505	4012	119,391		222,816	205,190			222,816		(17,626)				0001
Purchased Call/SPX/SPX821ESS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/30/2022	01/02/2024	01/04/2024	Exercise	1	1,747,000	3839.5	63,940		116,176	115,999			116,176		(176)				0001
Purchased Call/SPX/SPX821FSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/09/2023	01/09/2024	01/11/2024	Exercise	1	4,393,000	3892.09	52,277		87,860	86,708			87,860		(1,152)				0001
Purchased Call/SPX/SPX821GSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/23/2023	01/23/2024	01/25/2024	Exercise	1	4,617,000	4019.81	111,270		184,680	177,936			184,680		(6,744)				0001
Purchased Call/SPX/SPX821HS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/25/2023	01/23/2024	01/25/2024	Exercise	1	2,158,486	4020	126,270		239,501	231,806			239,501		(7,695)				0001
Purchased Call/SPX/SPX821HSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/27/2023	01/26/2024	01/30/2024	Exercise	1	3,491,000	4070.56	90,068		148,368	142,113			148,368		(6,255)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX821HSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/30/2023	01/30/2024	02/01/2024	Exercise	1	2,210,000	4017.77	70,499		118,235	112,603			118,235		(5,632)				0001
Purchased Call/SPX/SPX821HSV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2024	Exercise	1	2,336,000	4076.6	39,245		63,072	59,829			63,072		(3,243)				0001
Purchased Call/SPX/SPX8211S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/01/2023	01/26/2024	01/30/2024	Exercise	1	1,717,776	4071	53,548		85,665	81,916			85,665		(3,750)				0001
Purchased Call/SPX/SPX821ISA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/01/2023	01/31/2024	02/02/2024	Exercise	1	3,567,025	4077	183,943		315,874	300,630			315,874		(15,244)				0001
Purchased Call/SPX/SPX821JS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/10/2023	02/09/2024	02/13/2024	Exercise	1	2,348,000	4090.46	51,656		84,528	78,932			84,528		(5,596)				0001
Purchased Call/SPX/SPX821JS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/10/2023	02/09/2024	02/13/2024	Exercise	1	2,264,000	4090.46	67,694		113,200	105,867			113,200		(7,333)				0001
Purchased Call/SPX/SPX821NS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/29/2023	03/28/2024	04/01/2024	Exercise	1	2,481,000	4027.81	77,159		130,253	111,760			130,253		(18,493)				0001
Purchased Call/SPX/SPX8210SF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/26/2023	04/24/2024	04/26/2024	Exercise	1	1,484,688	4136	65,837		120,264	99,531			120,264		(20,733)				0001
Purchased Call/SPX/SPX8210SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/27/2023	04/26/2024	04/30/2024	Exercise	1	3,525,000	4135.35	136,065		227,363	183,641			227,363		(43,722)				0001
Purchased Call/SPX/SPX8210SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/01/2023	05/01/2024	05/03/2024	Exercise	1	2,106,000	4167.87	77,922		128,466	102,563			128,466		(25,903)				0001
Purchased Call/SPX/SPX821PS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/04/2023	05/03/2024	05/07/2024	Exercise	1	2,092,000	4061.22	79,287		133,888	106,873			133,888		(27,015)				0001
Purchased Call/SPX/SPX821PSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/05/2023	05/03/2024	05/07/2024	Exercise	1	3,745,000	4136.25	71,530		114,223	89,783			114,223		(24,439)				0001
Purchased Call/SPX/SPX821PSI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/05/2023	05/06/2024	05/08/2024	Exercise	1	3,251,000	4136.25	65,995		105,658	82,750			105,658		(22,907)				0001
Purchased Call/SPX/SPX8210S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/15/2023	05/15/2024	05/17/2024	Exercise	1	1,867,000	4136.28	57,690		93,350	71,954			93,350		(21,396)				0001
Purchased Call/SPX/SPX8210SJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	6,246,473	4159	81,589		124,667	93,704			124,667		(30,963)				0001
Purchased Call/SPX/SPX8210S0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,674,089	4159	75,514		120,243	91,585			120,243		(28,658)				0001
Purchased Call/SPX/SPX8210ST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	3,498,000	4198.05	87,800		139,920	106,600			139,920		(33,320)				0001
Purchased Call/SPX/SPX821RS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/22/2023	05/22/2024	05/24/2024	Exercise	1	2,309,000	4192.63	47,335		73,888	55,422			73,888		(18,466)				0001
Purchased Call/SPX/SPX821RSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/25/2023	05/23/2024	05/28/2024	Exercise	1	2,362,981	4146	136,595		237,120	182,711			237,120		(54,410)				0001
Purchased Call/SPX/SPX821SS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/26/2023	05/28/2024	05/30/2024	Exercise	1	2,042,000	4205.45	42,678		66,365	48,965			66,365		(17,400)				0001
Purchased Call/SPX/SPX821SSL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/01/2023	05/31/2024	06/04/2024	Exercise	1	5,295,000	4221.02	134,493		211,800	155,544			211,800		(56,256)				0001
Purchased Call/SPX/SPX821SSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/02/2023	05/31/2024	06/04/2024	Exercise	1	4,729,000	4282.37	62,423		94,580	68,397			94,580		(26,183)				0001
Purchased Call/SPX/SPX821SSY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/02/2023	05/31/2024	06/04/2024	Exercise	1	5,440,000	4282.37	138,176		217,600	159,643			217,600		(57,957)				0001
Purchased Call/SPX/SPX8211S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/02/2023	06/03/2024	06/05/2024	Exercise	1	13,252,000	4282.37	336,601		530,080	387,280			530,080		(142,800)				0001
Purchased Call/SPX/SPX8211SA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/02/2023	05/31/2024	06/04/2024	Exercise	1	1,958,553	4221	105,453		172,609	128,377			172,609		(44,232)				0001
Purchased Call/SPX/SPX8211SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/06/2023	06/06/2024	06/10/2024	Exercise	1	3,777,000	4283.85	49,856		75,540	54,036			75,540		(21,504)				0001
Purchased Call/SPX/SPX8211ST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/07/2023	06/05/2024	06/07/2024	Exercise	1	1,722,337	4274	91,731		162,006	122,476			162,006		(39,530)				0001
Purchased Call/SPX/SPX8211S1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/14/2023	06/14/2024	06/18/2024	Exercise	1	2,638,000	4372.59	97,606		158,280	114,036			158,280		(44,244)				0001
Purchased Call/SPX/SPX8211SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise	1	5,965,000	4388.71	152,704		238,600	166,863			238,600		(71,737)				0001
Purchased Call/SPX/SPX821VS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Exercise	1	3,228,000	4381.89	82,960		129,120	89,594			129,120		(39,526)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821VSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/23/2023	06/24/2024	06/26/2024	Exercise	1	3,552,000	4348.33	47,597		71,040	48,094			71,040		(22,946)				0001
Purchased Call/SPX/SPX821JS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/10/2023	02/12/2024	02/14/2024	Exercise	1	5,931,000	4090.46	144,123		237,240	220,565			237,240		(16,675)				0001
Purchased Call/SPX/SPX821JSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/10/2023	02/07/2024	02/09/2024	Exercise	1	1,773,864	4164	65,924		122,688	115,874			122,688		(6,813)				0001
Purchased Call/SPX/SPX821JSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/17/2023	02/16/2024	02/21/2024	Exercise	1	4,264,000	4079.09	129,199		217,464	200,909			217,464		(16,555)				0001
Purchased Call/SPX/SPX821KS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2023	02/22/2024	02/26/2024	Exercise	1	6,957,000	3991.05	86,267		139,140	126,782			139,140		(12,358)				0001
Purchased Call/SPX/SPX821KSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/24/2023	02/23/2024	02/27/2024	Exercise	1	3,048,000	3970.04	77,419		129,540	118,142			129,540		(11,398)				0001
Purchased Call/SPX/SPX821KSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/24/2023	02/23/2024	02/27/2024	Exercise	1	2,563,000	3970.04	94,575		162,751	148,827			162,751		(13,924)				0001
Purchased Call/SPX/SPX821KSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/24/2023	02/26/2024	02/28/2024	Exercise	1	2,271,000	3970.04	39,288		64,724	58,663			64,724		(6,061)				0001
Purchased Call/SPX/SPX821LSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/14/2023	03/14/2024	03/18/2024	Exercise	1	7,612,000	3919.29	92,866		152,240	133,616			152,240		(18,624)				0001
Purchased Call/SPX/SPX821LSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/14/2023	03/14/2024	03/18/2024	Exercise	1	2,948,000	3919.29	78,712		134,134	118,348			134,134		(15,786)				0001
Purchased Call/SPX/SPX821LSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/14/2023	03/12/2024	03/14/2024	Exercise	1	1,548,498	3862	52,174		89,022	78,789			89,022		(10,233)				0001
Purchased Call/SPX/SPX821NSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/04/2023	04/04/2024	04/08/2024	Exercise	1	2,651,000	4100.6	90,929		153,758	130,276			153,758		(23,482)				0001
Purchased Call/SPX/SPX821NSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2023	04/12/2024	04/16/2024	Exercise	1	2,066,435	4092	68,569		111,606	92,178			111,606		(19,428)				0001
Purchased Call/SPX/SPX8210SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/27/2023	04/26/2024	04/30/2024	Exercise	1	7,603,000	4135.35	188,554		304,120	243,532			304,120		(60,588)				0001
Purchased Call/SPX/SPX821PSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/10/2023	05/10/2024	05/14/2024	Exercise	1	10,150,000	4137.64	251,720		406,000	316,100			406,000		(89,900)				0001
Purchased Call/SPX/SPX821PST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/10/2023	05/10/2024	05/14/2024	Exercise	1	1,987,000	4137.64	70,539		117,233	92,041			117,233		(25,192)				0001
Purchased Call/SPX/SPX8210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/16/2023	05/16/2024	05/20/2024	Exercise	1	2,025,000	4109.9	29,160		45,563	34,668			45,563		(10,895)				0001
Purchased Call/SPX/SPX8210SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	10,970,835	4159	277,386		437,912	332,644			437,912		(105,268)				0001
Purchased Call/SPX/SPX8210SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	3,597,000	4198.05	106,112		170,858	130,588			170,858		(40,269)				0001
Purchased Call/SPX/SPX821RSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/25/2023	05/24/2024	05/29/2024	Exercise	1	5,430,000	4151.28	71,133		108,600	80,147			108,600		(28,453)				0001
Purchased Call/SPX/SPX821RSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/25/2023	05/24/2024	05/29/2024	Exercise	1	2,871,000	4151.28	89,862		143,550	107,605			143,550		(35,945)				0001
Purchased Call/SPX/SPX821SS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/26/2023	05/24/2024	05/29/2024	Exercise	1	3,924,000	4205.45	186,782		313,920	238,999			313,920		(74,921)				0001
Purchased Call/SPX/SPX821S9K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/01/2023	01/05/2024	01/09/2024	Expire	1	16,720,000	3950	76,120			(1,423)					(1,423)				0001
Purchased Call/SPX/SPX821TS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2023	06/03/2024	06/05/2024	Exercise	1	2,345,000	4282.37	50,418		78,558	57,168			78,558		(21,389)				0001
Purchased Call/SPX/SPX821TS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2023	06/03/2024	06/05/2024	Exercise	1	3,092,000	4282.37	92,451		146,870	107,648			146,870		(39,222)				0001
Purchased Call/SPX/SPX821TS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2023	06/03/2024	06/05/2024	Exercise	1	3,730,000	4282.37	137,264		223,800	165,567			223,800		(58,233)				0001
Purchased Call/SPX/SPX821FS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2024	Exercise	1	6,260,000	3824.14	72,616		125,200	124,800			125,200		(400)				0001
Purchased Call/SPX/SPX821FSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/04/2023	01/04/2024	01/08/2024	Exercise	1	3,445,000	3852.97	77,857		137,800	137,157			137,800		(643)				0001
Purchased Call/SPX/SPX8210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/19/2023	01/17/2024	01/19/2024	Exercise	1	2,733,423	3990	151,769		316,470	309,706			316,470		(6,764)				0001
Purchased Call/SPX/SPX821HS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2024	Exercise	1	6,094,000	4016.95	147,475		243,760	234,416			243,760		(9,344)				0001

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Purchased Call/SPX/SPX821HSI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/27/2023	01/29/2024	01/31/2024	Exercise	1	3,101,000	4070.56	59,539		96,131	91,538			96,131		(4,593)				0001
Purchased Call/SPX/SPX821HSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2024	Exercise	1	2,770,000	4076.6	34,902		55,400	52,516			55,400		(2,884)				0001
Purchased Call/SPX/SPX821JS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/10/2023	02/09/2024	02/13/2024	Exercise	1	18,158,000	4090.46	441,239		726,320	678,519			726,320		(47,801)				0001
Purchased Call/SPX/SPX821JSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2024	Exercise	1	2,262,000	4136.13	58,586		96,135	89,034			96,135		(7,101)				0001
Purchased Call/SPX/SPX821KS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/22/2023	02/22/2024	02/26/2024	Exercise	1	2,444,000	3991.05	40,570		65,988	60,176			65,988		(5,812)				0001
Purchased Call/SPX/SPX821KS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/22/2023	02/22/2024	02/26/2024	Exercise	1	3,176,000	3991.05	85,752		142,920	130,636			142,920		(12,284)				0001
Purchased Call/SPX/SPX821MS0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/15/2023	03/15/2024	03/19/2024	Exercise	1	2,193,000	3891.93	34,649		57,018	49,974			57,018		(7,044)				0001
Purchased Call/SPX/SPX821MS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/15/2023	03/15/2024	03/19/2024	Exercise	1	2,705,000	3891.93	68,166		114,963	101,105			114,963		(13,858)				0001
Purchased Call/SPX/SPX821MS4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/15/2023	03/15/2024	03/19/2024	Exercise	1	2,112,000	3891.93	58,925		100,320	88,341			100,320		(11,979)				0001
Purchased Call/SPX/SPX821MSO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/22/2023	03/22/2024	03/26/2024	Exercise	1	5,640,000	3936.97	136,488		225,600	195,228			225,600		(30,372)				0001
Purchased Call/SPX/SPX821MSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/23/2023	03/19/2024	03/21/2024	Exercise	1	1,601,906	3917	76,164		130,062	113,468			130,062		(16,594)				0001
Purchased Call/SPX/SPX821NS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/29/2023	03/27/2024	03/29/2024	Exercise	1	2,366,200	3977	80,301		132,685	113,608			132,685		(19,077)				0001
Purchased Call/SPX/SPX821WSL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/30/2023	06/28/2024	07/02/2024	Exercise	1	1,538,754	4396	91,308		151,550	106,024			151,550		(45,527)				0001
Purchased Call/SPX/SPX821WSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/03/2023	06/28/2024	07/02/2024	Exercise	1	4,365,665	4396	269,868		455,789	320,855			455,789		(134,934)				0001
Purchased Call/SPX/SPX821XS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/06/2023	07/03/2024	07/08/2024	Exercise	1	2,089,672	4456	98,664		176,343	125,775			176,343		(50,568)				0001
Purchased Call/SPX/SPX821XSD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/07/2023	07/05/2024	07/09/2024	Exercise	1	2,351,000	4398.95	117,315		199,835	139,222			199,835		(60,613)				0001
Purchased Call/SPX/SPX821XSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/07/2023	07/09/2024	07/11/2024	Exercise	1	6,455,000	4398.95	166,539		258,200	171,270			258,200		(86,930)				0001
Purchased Call/SPX/SPX821XSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/07/2023	07/05/2024	07/09/2024	Exercise	1	2,783,709	4447	148,450		263,548	186,849			263,548		(76,699)				0001
Purchased Call/SPX/SPX821XST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/11/2023	07/11/2024	07/15/2024	Exercise	1	2,154,000	4439.26	80,560		129,240	86,747			129,240		(42,493)				0001
Purchased Call/SPX/SPX821YSD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/14/2023	07/16/2024	07/18/2024	Exercise	1	2,114,000	4505.42	35,304		52,850	33,743			52,850		(19,107)				0001
Purchased Call/SPX/SPX821ZS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/18/2023	07/16/2024	07/18/2024	Exercise	1	3,838,618	4505	140,563		213,849	137,355			213,849		(76,494)				0001
Purchased Call/SPX/SPX821ZSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/20/2023	07/19/2024	07/23/2024	Exercise	1	2,895,000	4534.87	85,403		133,170	85,856			133,170		(47,314)				0001
Purchased Call/SPX/SPX821ZSR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/21/2023	07/19/2024	07/23/2024	Exercise	1	4,483,000	4536.34	102,212		156,905	100,120			156,905		(56,785)				0001
Purchased Call/SPX/SPX821ZSS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/21/2023	07/19/2024	07/23/2024	Exercise	1	6,852,000	4536.34	177,467		274,080	175,487			274,080		(98,593)				0001
Purchased Call/SPX/SPX821ZSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2024	Exercise	1	5,685,000	4536.34	147,242		227,400	144,880			227,400		(82,520)				0001
Purchased Call/SPX/SPX9210SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Exercise	1	3,164,000	4567.46	135,419		221,480	144,842			221,480		(76,638)				0001
Purchased Call/SPX/SPX9211SB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/28/2023	07/30/2024	08/01/2024	Exercise	1	6,281,000	4582.23	163,306		251,240	156,576			251,240		(94,664)				0001
Purchased Call/SPX/SPX9211SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/31/2023	07/31/2024	08/02/2024	Exercise	1	2,126,000	4588.96	97,796		162,639	105,681			162,639		(56,958)				0001
Purchased Call/SPX/SPX9212S5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2024	Exercise	1	2,175,000	4518.44	35,888		54,375	32,783			54,375		(21,592)				0001
Purchased Call/SPX/SPX9212SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise	1	10,321,000	4468.83	137,269		206,420	122,385			206,420		(84,035)				0001

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Purchased Call/SPX/SPX9212SII				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise	1	2,352,000	4468.83	63,034		98,784	60,196			98,784		(38,588)				0001
Purchased Call/SPX/SPX9213SB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/11/2023	08/09/2024	08/13/2024	Exercise	1	4,332,000	4464.05	110,899		173,280	105,200			173,280		(68,080)				0001
Purchased Call/SPX/SPX9214S2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/18/2023	08/16/2024	08/20/2024	Exercise	1	2,886,000	4369.71	44,733		69,264	40,933			69,264		(28,331)				0001
Purchased Call/SPX/SPX9214SI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	2,062,000	4376.31	33,198		51,550	29,939			51,550		(21,611)				0001
Purchased Call/SPX/SPX9214SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2023	08/22/2024	08/26/2024	Exercise	1	1,649,719	4388	76,501		127,840	78,114			127,840		(49,726)				0001
Purchased Call/SPX/SPX9214SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	4,475,934	4436	202,052		353,147	221,617			353,147		(131,530)				0001
Purchased Call/SPX/SPX9215S3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/31/2023	08/30/2024	09/04/2024	Exercise	1	3,741,000	4507.66	105,870		168,345	97,177			168,345		(71,168)				0001
Purchased Call/SPX/SPX821NSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/05/2023	04/04/2024	04/08/2024	Exercise	1	1,783,761	4101	89,288		162,690	139,568			162,690		(23,121)				0001
Purchased Call/SPX/SPX8210SG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/27/2023	04/26/2024	04/30/2024	Exercise	1	3,887,000	4135.35	49,365		77,740	61,878			77,740		(15,862)				0001
Purchased Call/SPX/SPX8210SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/01/2023	05/01/2024	05/03/2024	Exercise	1	4,279,000	4167.87	55,199		85,580	67,231			85,580		(18,349)				0001
Purchased Call/SPX/SPX821PSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/05/2023	05/03/2024	05/07/2024	Exercise	1	2,186,000	4136.25	28,418		44,813	35,104			44,813		(9,709)				0001
Purchased Call/SPX/SPX821PSL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/05/2023	05/07/2024	05/09/2024	Exercise	1	5,791,000	4136.25	143,038		231,640	181,734			231,640		(49,906)				0001
Purchased Call/SPX/SPX8210SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,644,978	4159	38,567		59,150	44,513			59,150		(14,636)				0001
Purchased Call/SPX/SPX8210SM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,765,582	4159	62,756		98,422	74,606			98,422		(23,816)				0001
Purchased Call/SPX/SPX8215S2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/26/2023	05/24/2024	05/29/2024	Exercise	1	4,534,000	4205.45	134,206		213,098	159,266			213,098		(53,832)				0001
Purchased Call/SPX/SPX821USH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise	1	6,781,000	4388.71	89,509		135,620	93,570			135,620		(42,050)				0001
Purchased Call/SPX/SPX821USJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/21/2023	06/18/2024	06/21/2024	Exercise	1	1,671,235	4410	80,401		141,366	103,727			141,366		(37,639)				0001
Purchased Call/SPX/SPX821USV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/21/2023	06/20/2024	06/24/2024	Exercise	1	2,576,173	4389	130,156		225,407	164,094			225,407		(61,313)				0001
Purchased Call/SPX/SPX821VSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/22/2023	06/20/2024	06/24/2024	Exercise	1	2,409,402	4389	82,762		133,406	94,094			133,406		(39,312)				0001
Purchased Call/SPX/SPX8211IS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/29/2023	06/28/2024	07/02/2024	Exercise	1	2,265,000	4396.44	102,831		169,875	118,887			169,875		(50,988)				0001
Purchased Call/SPX/SPX8211ISB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/29/2023	06/27/2024	07/01/2024	Exercise	1	2,491,315	4378	89,470		141,113	96,875			141,113		(44,238)				0001
Purchased Call/SPX/SPX8211ISK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/30/2023	07/02/2024	07/05/2024	Exercise	1	2,079,000	4450.38	34,719		51,975	34,472			51,975		(17,503)				0001
Purchased Call/SPX/SPX821XSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/07/2023	07/05/2024	07/09/2024	Exercise	1	4,518,000	4398.95	116,564		180,720	120,495			180,720		(60,225)				0001
Purchased Call/SPX/SPX821XSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/11/2023	07/11/2024	07/15/2024	Exercise	1	3,432,000	4439.26	60,060		90,948	59,268			90,948		(31,680)				0001
Purchased Call/SPX/SPX821XSX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/11/2023	07/09/2024	07/11/2024	Exercise	1	4,698,079	4399	281,557		491,283	343,504			491,283		(147,778)				0001
Purchased Call/SPX/SPX821YS0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/12/2023	07/12/2024	07/16/2024	Exercise	1	5,915,000	4472.16	79,853		118,300	75,961			118,300		(42,339)				0001
Purchased Call/SPX/SPX821YSA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/14/2023	07/12/2024	07/16/2024	Exercise	1	2,779,000	4505.42	46,409		69,475	44,594			69,475		(24,881)				0001
Purchased Call/SPX/SPX821YSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/14/2023	07/12/2024	07/16/2024	Exercise	1	1,474,783	4510	74,778		127,530	87,441			127,530		(40,090)				0001
Purchased Call/SPX/SPX821YSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2024	Exercise	1	2,493,000	4522.79	40,885		61,079	38,839			61,079		(22,240)				0001
Purchased Call/SPX/SPX8212S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/19/2023	07/19/2024	07/23/2024	Exercise	1	5,377,000	4565.72	72,052		107,540	67,951			107,540		(39,589)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8212S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/19/2023	07/19/2024	07/23/2024	Exercise	1	2,535,000	4565.72	49,940		76,050	48,611			76,050		(27,439)				0001
Purchased Call/SPX/SPX8212S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/19/2023	07/19/2024	07/23/2024	Exercise	1	3,776,000	4565.72	89,491		137,824	88,653			137,824		(49,171)				0001
Purchased Call/SPX/SPX8211TS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2023	06/04/2024	06/06/2024	Exercise	1	2,327,000	4282.37	39,559		60,502	43,657			60,502		(16,845)				0001
Purchased Call/SPX/SPX8211TS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2023	05/31/2024	06/04/2024	Exercise	1	1,655,213	4180	60,822		91,475	65,964			91,475		(25,511)				0001
Purchased Call/SPX/SPX8211TSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/07/2023	06/05/2024	06/07/2024	Exercise	1	2,756,595	4274	92,732		150,284	110,322			150,284		(39,962)				0001
Purchased Call/SPX/SPX821US0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/14/2023	06/14/2024	06/18/2024	Exercise	1	3,711,000	4372.59	107,248		168,851	120,235			168,851		(48,615)				0001
Purchased Call/SPX/SPX821US4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/15/2023	06/13/2024	06/17/2024	Exercise	1	2,951,781	4367	174,726		298,115	218,296			298,115		(79,819)				0001
Purchased Call/SPX/SPX821US7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/16/2023	06/17/2024	06/20/2024	Exercise	1	3,419,000	4409.59	62,568		95,732	66,695			95,732		(29,037)				0001
Purchased Call/SPX/SPX821USI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise	1	2,686,000	4388.71	44,050		67,150	46,456			67,150		(20,694)				0001
Purchased Call/SPX/SPX821USL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise	1	3,049,000	4388.71	87,201		137,205	96,240			137,205		(40,965)				0001
Purchased Call/SPX/SPX821USN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise	1	4,059,000	4388.71	187,932		316,602	228,315			316,602		(88,287)				0001
Purchased Call/SPX/SPX821VS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Exercise	1	2,458,000	4381.89	43,261		65,137	44,525			65,137		(20,612)				0001
Purchased Call/SPX/SPX821VSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Exercise	1	3,023,000	4381.89	87,667		137,547	95,777			137,547		(41,769)				0001
Purchased Call/SPX/SPX821VSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Exercise	1	1,729,000	4381.89	90,427		155,610	2,741			(25,214)		(1,050)	63,595			0001
Purchased Call/SPX/SPX821VSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	06/18/2024	06/21/2024	Exercise	1	1,680,054	4410	54,982		89,916	63,961			89,916		(25,955)				0001
Purchased Call/SPX/SPX821VSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	06/20/2024	06/24/2024	Exercise	1	2,523,508	4389	140,645		252,424	185,618			252,424		(66,806)				0001
Purchased Call/SPX/SPX821VSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/23/2023	06/21/2024	06/25/2024	Exercise	1	4,582,000	4348.33	61,399		91,640	62,305			91,640		(29,335)				0001
Purchased Call/SPX/SPX821VSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/23/2023	06/21/2024	06/25/2024	Exercise	1	6,896,000	4348.33	177,917		275,840	190,835			275,840		(85,005)				0001
Purchased Call/SPX/SPX821VSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/23/2023	06/21/2024	06/25/2024	Exercise	1	2,376,000	4348.33	69,142		108,108	75,074			108,108		(33,034)				0001
Purchased Call/SPX/SPX821VST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/23/2023	06/24/2024	06/26/2024	Exercise	1	3,352,000	4348.33	75,420		115,644	79,285			115,644		(36,360)				0001
Purchased Call/SPX/SPX821VSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/23/2023	06/25/2024	06/27/2024	Exercise	1	4,751,000	4348.33	63,663		95,020	64,238			95,020		(30,782)				0001
Purchased Call/SPX/SPX821WS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/29/2023	06/28/2024	07/02/2024	Exercise	1	1,939,000	4396.44	77,948		126,035	87,385			126,035		(38,650)				0001
Purchased Call/SPX/SPX821WSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/29/2023	06/27/2024	07/01/2024	Exercise	1	2,049,096	4378	116,775		203,113	145,374			203,113		(57,739)				0001
Purchased Call/SPX/SPX821WSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/30/2023	06/28/2024	07/02/2024	Exercise	1	2,221,000	4450.38	84,842		136,592	94,289			136,592		(42,303)				0001
Purchased Call/SPX/SPX821WSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/30/2023	06/28/2024	07/02/2024	Exercise	1	2,019,000	4450.38	93,480		156,473	109,863			156,473		(46,610)				0001
Purchased Call/SPX/SPX821WSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/03/2023	07/03/2024	07/08/2024	Exercise	1	4,202,000	4455.59	194,973		325,655	226,826			325,655		(98,829)				0001
Purchased Call/SPX/SPX821XS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/06/2023	07/03/2024	07/08/2024	Exercise	1	2,401,563	4456	134,006		256,026	187,343			256,026		(68,683)				0001
Purchased Call/SPX/SPX8216SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/18/2023	01/12/2024	01/17/2024	Exercise	1	1,374,910	3997	69,959		135,536	133,380			135,536		(2,156)				0001
Purchased Call/SPX/SPX8216SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/23/2023	01/23/2024	01/25/2024	Exercise	1	3,520,000	4019.81	94,688		158,400	152,661			158,400		(5,739)				0001
Purchased Call/SPX/SPX821HS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/25/2023	01/25/2024	01/29/2024	Exercise	1	7,811,000	4016.22	189,026		312,440	299,942			312,440		(12,498)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821HSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/27/2023	01/26/2024	01/30/2024	Exercise	1	3,467,607	4060	182,312		324,519	311,859			324,519		(12,661)				0001
Purchased Call/SPX/SPX821HSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/30/2023	01/30/2024	02/01/2024	Exercise	1	3,522,000	4017.77	60,226		96,855	92,044			96,855		(4,811)				0001
Purchased Call/SPX/SPX821HSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/30/2023	01/26/2024	01/30/2024	Exercise	1	2,192,632	4060	70,292		120,961	116,066			120,961		(4,895)				0001
Purchased Call/SPX/SPX821HSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/31/2023	01/26/2024	01/30/2024	Exercise	1	2,579,513	4062	123,381		220,982	212,366			220,982		(8,616)				0001
Purchased Call/SPX/SPX821HSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/31/2023	01/29/2024	01/31/2024	Exercise	1	1,440,978	4071	82,110		154,698	148,329			154,698		(6,369)				0001
Purchased Call/SPX/SPX821IS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/01/2023	01/30/2024	02/01/2024	Exercise	1	1,454,433	4018	52,805		82,174	77,932			82,174		(4,242)				0001
Purchased Call/SPX/SPX821JS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/10/2023	02/08/2024	02/12/2024	Exercise	1	1,968,337	4118	103,822		196,936	185,947			196,936		(10,989)				0001
Purchased Call/SPX/SPX821JSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/13/2023	02/08/2024	02/12/2024	Exercise	1	1,713,030	4118	59,243		98,175	91,887			98,175		(6,288)				0001
Purchased Call/SPX/SPX821JSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2024	Exercise	1	3,765,000	4136.13	47,439		75,300	69,550			75,300		(5,750)				0001
Purchased Call/SPX/SPX821JSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2024	Exercise	1	4,143,000	4136.13	101,504		165,720	153,417			165,720		(12,303)				0001
Purchased Call/SPX/SPX821JSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/16/2023	02/16/2024	02/21/2024	Exercise	1	1,635,000	4090.41	49,868		82,568	76,196			82,568		(6,372)				0001
Purchased Call/SPX/SPX821KS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2023	02/22/2024	02/26/2024	Exercise	1	8,068,000	3991.05	194,439		322,720	294,867			322,720		(27,853)				0001
Purchased Call/SPX/SPX821KSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/24/2023	02/23/2024	02/27/2024	Exercise	1	4,187,000	3970.04	82,484		136,078	123,934			136,078		(12,143)				0001
Purchased Call/SPX/SPX821KSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/24/2023	02/23/2024	02/27/2024	Exercise	1	2,673,000	3970.04	105,316		183,101	167,596			183,101		(15,505)				0001
Purchased Call/SPX/SPX821LSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/13/2023	01/18/2024	01/22/2024	Exercise	1	3,900,000	4050	245,530		730,938	717,430			730,938		(13,508)				0001
Purchased Call/SPX/SPX821LST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/14/2023	03/14/2024	03/18/2024	Exercise	1	2,446,000	3919.29	50,388		84,387	74,282			84,387		(10,105)				0001
Purchased Call/SPX/SPX821LSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/14/2023	03/14/2024	03/18/2024	Exercise	1	4,613,000	3919.29	108,867		184,520	162,687			184,520		(21,833)				0001
Purchased Call/SPX/SPX821MS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/15/2023	03/15/2024	03/19/2024	Exercise	1	2,551,000	3891.93	80,357		137,754	121,418			137,754		(16,336)				0001
Purchased Call/SPX/SPX821MS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/15/2023	03/12/2024	03/14/2024	Exercise	1	1,513,743	3862	51,532		88,200	78,065			88,200		(10,135)				0001
Purchased Call/SPX/SPX9215SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/01/2023	09/03/2024	09/05/2024	Exercise	1	2,625,000	4515.77	34,650		52,500	29,018			52,500		(23,482)				0001
Purchased Call/SPX/SPX9215SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/05/2023	09/05/2024	09/09/2024	Exercise	1	2,017,000	4496.83	33,079		50,425	27,888			50,425		(22,537)				0001
Purchased Call/SPX/SPX9216S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/06/2023	09/06/2024	09/10/2024	Exercise	1	3,984,000	4465.48	85,656		133,464	74,870			133,464		(58,594)				0001
Purchased Call/SPX/SPX9216SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/07/2023	09/06/2024	09/10/2024	Exercise	1	4,705,000	4451.14	125,624		199,963	113,314			199,963		(86,649)				0001
Purchased Call/SPX/SPX9216SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/11/2023	09/11/2024	09/13/2024	Exercise	1	2,985,000	4487.46	39,104		59,700	32,413			59,700		(27,287)				0001
Purchased Call/SPX/SPX9216SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/12/2023	09/12/2024	09/16/2024	Exercise	1	2,358,000	4461.9	45,745		70,740	38,693			70,740		(32,047)				0001
Purchased Call/SPX/SPX9217SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/21/2023	09/20/2024	09/24/2024	Exercise	1	2,160,000	4330	36,072		56,160	29,880			56,160		(26,280)				0001
Purchased Call/SPX/SPX9218SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2024	Exercise	1	1,928,000	4288.39	56,105		92,544	50,157			92,544		(42,387)				0001
Purchased Call/SPX/SPX9218SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise	1	5,458,000	4229.45	68,225		109,160	57,429			109,160		(51,731)				0001
Purchased Call/SPX/SPX9219SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/11/2023	10/10/2024	10/15/2024	Exercise	1	5,529,908	4358	258,064		453,032	251,842			453,032		(201,190)				0001
Purchased Call/SPX/SPX9219SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2024	Exercise	1	3,261,000	4349.61	74,677		120,657	61,908			120,657		(58,749)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9219SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2024	Exercise	1	4,010,000	4349.61	99,047		160,400	82,479			160,400		(77,921)				0001
Purchased Call/SPX/SPX9219SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2024	Exercise	1	1,705,000	4349.61	63,256		106,563	56,799			106,563		(49,763)				0001
Purchased Call/SPX/SPX921ASE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/19/2023	10/18/2024	10/22/2024	Exercise	1	3,142,000	4278	87,662		141,390	70,726			141,390		(70,664)				0001
Purchased Call/SPX/SPX921BS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/31/2023	06/14/2024	06/18/2024	Exercise	1	3,127,500	4550	77,040		661,200	604,704			661,200		(56,496)				0001
Purchased Call/SPX/SPX921BSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/15/2023	02/27/2024	02/29/2024	Expire	1	4,500,000	4200	16,770			(9,371)					(9,371)				0001
Purchased Call/SPX/SPX921CSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/27/2023	11/27/2024	12/02/2024	Exercise	1	2,551,000	4550.43	72,704		116,071	49,958			116,071		(66,112)				0001
Purchased Call/SPX/SPX921ESB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/07/2023	04/05/2024	04/09/2024	Expire	1	4,550,000	4200	15,880			(13,005)					(13,005)				0001
Purchased Call/SPX/SPX921F96	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/14/2023	12/13/2024	12/17/2024	Exercise	1	3,817,450	4707	173,294		301,693	135,119			301,693		(166,574)				0001
Purchased Call/SPX/SPX921GS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/19/2023	12/13/2024	12/17/2024	Exercise	1	3,171,394	4719	202,924		377,662	180,974			377,662		(196,689)				0001
Purchased Call/SPX/SPX921HS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/04/2024	12/27/2024	01/08/2024	Exercise	1	5,611,073	4771		123,268	234,024	110,756			234,024		(123,268)				0001
Purchased Call/SPX/SPX921HS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/04/2024	12/27/2024	01/08/2024	Exercise	1	3,746,224	4766		139,036	473,501	334,466			473,501		(139,036)				0001
Purchased Call/SPX/SPX821ZSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Exercise	1	3,208,000	4536.34	54,215		81,804	51,485			81,804		(30,319)				0001
Purchased Call/SPX/SPX821ZSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Exercise	1	3,466,000	4536.34	79,025		121,310	77,117			121,310		(44,193)				0001
Purchased Call/SPX/SPX9210B6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2024	Exercise	1	5,760,000	4554.64	77,184		115,200	71,731			115,200		(43,469)				0001
Purchased Call/SPX/SPX9210BB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2024	Exercise	1	4,267,000	4554.64	196,709		328,559	217,775			328,559		(110,784)				0001
Purchased Call/SPX/SPX9211SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/28/2023	07/29/2024	07/31/2024	Exercise	1	2,790,000	4582.23	76,725		118,575	74,189			118,575		(44,386)				0001
Purchased Call/SPX/SPX9211SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/31/2023	07/26/2024	07/30/2024	Exercise	1	2,000,998	4537	73,673		113,777	71,297			113,777		(42,480)				0001
Purchased Call/SPX/SPX9211SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/01/2023	08/01/2024	08/05/2024	Exercise	1	2,786,000	4576.73	45,412		68,257	41,684			68,257		(26,573)				0001
Purchased Call/SPX/SPX9212SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/09/2023	08/09/2024	08/13/2024	Exercise	1	3,575,000	4467.71	112,613		178,750	110,378			178,750		(68,372)				0001
Purchased Call/SPX/SPX9212ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise	1	2,007,000	4468.83	35,524		54,189	32,442			54,189		(21,747)				0001
Purchased Call/SPX/SPX9212SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise	1	5,958,000	4468.83	152,525		238,320	144,946			238,320		(93,374)				0001
Purchased Call/SPX/SPX9213ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/17/2023	08/16/2024	08/20/2024	Exercise	1	5,383,000	4370.36	270,765		465,630	294,620			465,630		(171,009)				0001
Purchased Call/SPX/SPX9214S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2024	Exercise	1	6,350,000	4369.71	82,550		127,000	74,386			127,000		(52,614)				0001
Purchased Call/SPX/SPX9214SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	2,677,000	4376.31	59,697		93,695	54,834			93,695		(38,861)				0001
Purchased Call/SPX/SPX9215S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/30/2023	08/30/2024	09/04/2024	Exercise	1	2,522,000	4514.87	38,839		59,267	33,446			59,267		(25,821)				0001
Purchased Call/SPX/SPX9215SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/05/2023	09/05/2024	09/09/2024	Exercise	1	3,904,000	4496.83	99,552		156,160	88,333			156,160		(67,827)				0001
Purchased Call/SPX/SPX9215SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/05/2023	09/05/2024	09/09/2024	Exercise	1	1,794,000	4496.83	56,152		89,700	51,442			89,700		(38,258)				0001
Purchased Call/SPX/SPX9216S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/06/2023	09/06/2024	09/10/2024	Exercise	1	2,334,000	4465.48	95,694		158,712	93,251			158,712		(65,461)				0001
Purchased Call/SPX/SPX9216SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/06/2023	09/06/2024	09/10/2024	Exercise	1	1,937,000	4465.48	100,143		174,330	105,826			174,330		(68,504)				0001
Purchased Call/SPX/SPX9216SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/11/2023	09/11/2024	09/13/2024	Exercise	1	2,245,000	4487.46	35,920		55,003	29,937			55,003		(25,065)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX92179K				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/21/2023	09/20/2024	09/24/2024	Exercise	1	2,950,000	4330	67,850		107,675	58,244			107,675		(49,431)				0001
Purchased Call/SPX/SPX9218SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise	1	4,749,000	4229.45	115,401		189,960	102,458			189,960		(87,502)				0001
Purchased Call/SPX/SPX9218ST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise	1	2,882,000	4229.45	70,897		116,721	62,964			116,721		(53,757)				0001
Purchased Call/SPX/SPX9218SX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise	1	3,163,000	4229.45	162,262		290,996	167,962			290,996		(123,034)				0001
Purchased Call/SPX/SPX9219S5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/04/2023	10/04/2024	10/08/2024	Exercise	1	2,108,000	4263.75	54,176		89,590	48,363			89,590		(41,227)				0001
Purchased Call/SPX/SPX9219SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/11/2023	10/10/2024	10/15/2024	Exercise	1	3,057,536	4355	184,816		346,789	202,704			346,789		(144,085)				0001
Purchased Call/SPX/SPX821FSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/05/2023	01/05/2024	01/09/2024	Exercise	1	7,677,000	3808.1	173,500		307,080	305,158			307,080		(1,922)				0001
Purchased Call/SPX/SPX821GS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/17/2023	01/12/2024	01/17/2024	Exercise	1	1,852,174	3983	110,242		208,786	205,399			208,786		(3,387)				0001
Purchased Call/SPX/SPX821GSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/18/2023	01/16/2024	01/18/2024	Exercise	1	1,707,611	3999	99,077		200,264	196,147			200,264		(4,117)				0001
Purchased Call/SPX/SPX821GSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/20/2023	01/17/2024	01/19/2024	Exercise	1	2,364,302	3987	115,659		217,038	211,869			217,038		(5,169)				0001
Purchased Call/SPX/SPX821GSY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2024	Exercise	1	2,129,000	4016.95	34,277		55,354	53,182			55,354		(2,172)				0001
Purchased Call/SPX/SPX821HS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/26/2023	01/24/2024	01/26/2024	Exercise	1	2,097,157	4018	125,405		230,723	222,689			230,723		(8,034)				0001
Purchased Call/SPX/SPX821HSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/27/2023	01/25/2024	01/29/2024	Exercise	1	1,397,818	4017	49,851		80,040	76,708			80,040		(3,333)				0001
Purchased Call/SPX/SPX821HSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2024	Exercise	1	2,268,000	4076.6	68,267		113,400	107,758			113,400		(5,642)				0001
Purchased Call/SPX/SPX821HSY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	01/31/2023	01/29/2024	01/31/2024	Exercise	1	2,507,465	4071	83,899		141,679	135,172			141,679		(6,507)				0001
Purchased Call/SPX/SPX8211S5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/01/2023	02/01/2024	02/05/2024	Exercise	1	6,491,000	4119.21	158,380		259,640	246,114			259,640		(13,526)				0001
Purchased Call/SPX/SPX8211S9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/01/2023	01/30/2024	02/01/2024	Exercise	1	2,462,893	4018	162,886		277,689	264,604			277,689		(13,085)				0001
Purchased Call/SPX/SPX8211SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/07/2023	02/07/2024	02/09/2024	Exercise	1	2,582,000	4164	84,173		140,719	132,139			140,719		(8,580)				0001
Purchased Call/SPX/SPX821JSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2024	Exercise	1	2,025,000	4136.13	41,310		66,825	61,818			66,825		(5,007)				0001
Purchased Call/SPX/SPX821JSR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/17/2023	02/16/2024	02/21/2024	Exercise	1	3,096,000	4079.09	59,443		97,524	89,907			97,524		(7,617)				0001
Purchased Call/SPX/SPX821KSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	02/24/2023	02/26/2024	02/28/2024	Exercise	1	8,532,000	3970.04	204,768		341,280	309,690			341,280		(31,590)				0001
Purchased Call/SPX/SPX821MS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/15/2023	03/15/2024	03/19/2024	Exercise	1	5,356,000	3891.93	127,473		214,240	188,325			214,240		(25,915)				0001
Purchased Call/SPX/SPX821MS7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/15/2023	03/14/2024	03/18/2024	Exercise	1	1,665,698	3919	56,674		101,150	89,752			101,150		(11,397)				0001
Purchased Call/SPX/SPX821MS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/16/2023	03/14/2024	03/18/2024	Exercise	1	2,010,596	3919	67,013		112,346	98,757			112,346		(13,589)				0001
Purchased Call/SPX/SPX821MSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/21/2023	03/15/2024	03/19/2024	Exercise	1	1,712,781	3928	184,302		518,443	480,347			518,443		(38,096)				0001
Purchased Call/SPX/SPX821NS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	03/30/2023	03/28/2024	04/01/2024	Exercise	1	3,035,000	4050.83	82,856		139,610	119,587			139,610		(20,023)				0001
Purchased Call/SPX/SPX8210S1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	04/18/2023	04/18/2024	04/22/2024	Exercise	1	2,703,000	4154.87	93,794		155,423	127,593			155,423		(27,829)				0001
Purchased Call/SPX/SPX8210SX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/03/2023	05/01/2024	05/03/2024	Exercise	1	3,563,707	4168	192,580		357,390	293,019			357,390		(64,371)				0001
Purchased Call/SPX/SPX821PSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/11/2023	05/10/2024	05/14/2024	Exercise	1	5,389,000	4130.62	133,647		215,560	167,432			215,560		(48,128)				0001
Purchased Call/SPX/SPX8210SB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/16/2023	05/16/2024	05/20/2024	Exercise	1	2,070,000	4109.9	41,193		65,205	49,814			65,205		(15,391)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821XSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/07/2023	07/08/2024	07/10/2024	Exercise	1	3,584,000	4398.95	92,467		143,360	95,216			143,360		(48,144)				0001
Purchased Call/SPX/SPX821XSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/07/2023	07/09/2024	07/11/2024	Exercise	1	2,942,000	4398.95	84,730		132,390	88,163			132,390		(44,227)				0001
Purchased Call/SPX/SPX821YSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/14/2023	07/12/2024	07/16/2024	Exercise	1	2,009,000	4505.42	46,006		70,315	45,651			70,315		(24,664)				0001
Purchased Call/SPX/SPX821YSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/17/2023	07/12/2024	07/16/2024	Exercise	1	1,977,879	4505	99,613		165,942	112,389			165,942		(53,553)				0001
Purchased Call/SPX/SPX8212GS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/18/2023	07/18/2024	07/22/2024	Exercise	1	2,351,000	4554.98	66,063		102,269	66,152			102,269		(36,117)				0001
Purchased Call/SPX/SPX8212GSP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/21/2023	07/19/2024	07/23/2024	Exercise	1	4,604,000	4536.34	61,694		92,080	57,806			92,080		(34,274)				0001
Purchased Call/SPX/SPX8212GST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/21/2023	07/19/2024	07/23/2024	Exercise	1	5,905,000	4536.34	170,064		265,725	171,245			265,725		(94,480)				0001
Purchased Call/SPX/SPX8212GSX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Exercise	1	5,090,000	4536.34	146,592		229,050	147,072			229,050		(81,978)				0001
Purchased Call/SPX/SPX821QS0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2024	Exercise	1	2,830,000	4536.34	81,504		127,350	81,672			127,350		(45,678)				0001
Purchased Call/SPX/SPX821QS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2024	Exercise	1	2,328,000	4554.64	53,311		81,480	51,456			81,480		(30,024)				0001
Purchased Call/SPX/SPX8211S9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/28/2023	07/29/2024	07/31/2024	Exercise	1	6,324,000	4582.23	164,424		252,960	157,839			252,960		(95,121)				0001
Purchased Call/SPX/SPX8211SC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/28/2023	07/26/2024	07/30/2024	Exercise	1	2,644,169	4567	93,468		146,487	92,743			146,487		(53,744)				0001
Purchased Call/SPX/SPX8211SV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/03/2023	08/02/2024	08/06/2024	Exercise	1	2,053,000	4501.89	83,968		136,525	86,749			136,525		(49,776)				0001
Purchased Call/SPX/SPX8212S2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/04/2023	08/02/2024	08/06/2024	Exercise	1	2,046,000	4478.03	92,070		152,427	97,697			152,427		(54,731)				0001
Purchased Call/SPX/SPX8212S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2024	Exercise	1	3,305,000	4518.44	43,957		66,100	39,654			66,100		(26,446)				0001
Purchased Call/SPX/SPX8212S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2024	Exercise	1	3,440,000	4518.44	159,960		266,600	170,360			266,600		(96,240)				0001
Purchased Call/SPX/SPX8212SJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/09/2023	08/09/2024	08/13/2024	Exercise	1	2,621,000	4467.71	116,635		193,954	123,140			193,954		(70,814)				0001
Purchased Call/SPX/SPX8212SZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise	1	4,784,000	4468.83	241,592		413,816	265,916			413,816		(147,900)				0001
Purchased Call/SPX/SPX8213SN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/17/2023	08/16/2024	08/20/2024	Exercise	1	6,840,000	4370.36	89,604		136,800	80,208			136,800		(56,592)				0001
Purchased Call/SPX/SPX8213SO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/17/2023	08/16/2024	08/20/2024	Exercise	1	4,796,000	4370.36	77,695		119,900	70,829			119,900		(49,071)				0001
Purchased Call/SPX/SPX8213SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/17/2023	08/16/2024	08/20/2024	Exercise	1	2,397,000	4370.36	53,693		83,895	49,984			83,895		(33,911)				0001
Purchased Call/SPX/SPX8213SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/17/2023	08/16/2024	08/20/2024	Exercise	1	3,860,000	4370.36	168,296		281,780	175,488			281,780		(106,292)				0001
Purchased Call/SPX/SPX8214S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/18/2023	08/16/2024	08/20/2024	Exercise	1	3,424,000	4369.71	93,133		148,944	89,960			148,944		(58,984)				0001
Purchased Call/SPX/SPX8215SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/01/2023	08/30/2024	09/04/2024	Exercise	1	4,958,000	4515.77	65,446		99,160	55,043			99,160		(44,117)				0001
Purchased Call/SPX/SPX8216S3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/06/2023	09/06/2024	09/10/2024	Exercise	1	4,039,000	4465.48	52,911		80,780	44,585			80,780		(36,195)				0001
Purchased Call/SPX/SPX8210SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	3,053,000	4198.05	65,640		103,802	78,892			103,802		(24,910)				0001
Purchased Call/SPX/SPX8210SV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,265,000	4198.05	84,485		139,298	107,236			139,298		(32,062)				0001
Purchased Call/SPX/SPX821RS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/22/2023	05/22/2024	05/24/2024	Exercise	1	3,644,000	4192.63	47,736		72,880	54,258			72,880		(18,622)				0001
Purchased Call/SPX/SPX8215S6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/26/2023	05/28/2024	05/30/2024	Exercise	1	4,900,000	4205.45	124,950		196,000	145,056			196,000		(50,944)				0001
Purchased Call/SPX/SPX8215SB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/26/2023	05/24/2024	05/29/2024	Exercise	1	3,242,809	4115	123,354		188,329	138,851			188,329		(49,479)				0001

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Purchased Call/SPX/SPX821VSB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Exercise	1	2,148,000	4381.89	93,223		153,582	109,165			153,582		(44,417)				0001
Purchased Call/SPX/SPX821VSD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Exercise	1	2,303,000	4381.89	115,150		195,755	140,891			195,755		(54,864)				0001
Purchased Call/SPX/SPX821VSQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/23/2023	06/21/2024	06/25/2024	Exercise	1	3,910,000	4348.33	180,642		301,070	214,763			301,070		(86,307)				0001
Purchased Call/SPX/SPX821VSR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/23/2023	06/21/2024	06/25/2024	Exercise	1	2,756,000	4348.33	136,422		231,504	166,325			231,504		(65,179)				0001
Purchased Call/SPX/SPX821WSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/30/2023	06/28/2024	07/02/2024	Exercise	1	2,422,000	4450.38	40,447		60,550	40,383			60,550		(20,167)				0001
Purchased Call/SPX/SPX821WSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/30/2023	06/28/2024	07/02/2024	Exercise	1	4,050,000	4450.38	204,525		350,325	248,347			350,325		(101,978)				0001
Purchased Call/SPX/SPX821WSI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/30/2023	07/01/2024	07/03/2024	Exercise	1	2,952,000	4450.38	49,003		73,800	49,163			73,800		(24,637)				0001
Purchased Call/SPX/SPX821WST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/03/2023	06/28/2024	07/02/2024	Exercise	1	2,703,811	4396	99,765		151,906	102,023			151,906		(49,883)				0001
Purchased Call/SPX/SPX821WSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/05/2023	07/05/2024	07/09/2024	Exercise	1	4,684,000	4446.82	228,579		386,430	269,629			386,430		(116,801)				0001
Purchased Call/SPX/SPX821XS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/06/2023	07/05/2024	07/09/2024	Exercise	1	2,934,000	4411.59	75,697		117,360	78,358			117,360		(39,002)				0001
Purchased Call/SPX/SPX821XS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/07/2023	07/08/2024	07/10/2024	Exercise	1	2,884,000	4398.95	83,059		129,780	86,534			129,780		(43,246)				0001
Purchased Call/SPX/SPX821XSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/07/2023	07/03/2024	07/08/2024	Exercise	1	1,733,225	4456	95,935		175,829	126,521			175,829		(49,307)				0001
Purchased Call/SPX/SPX821XSK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/07/2023	07/05/2024	07/09/2024	Exercise	1	1,685,227	4412	86,565		144,778	100,053			144,778		(44,725)				0001
Purchased Call/SPX/SPX821YS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/12/2023	07/12/2024	07/16/2024	Exercise	1	3,198,000	4472.16	94,981		148,707	98,346			148,707		(50,361)				0001
Purchased Call/SPX/SPX821YSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/14/2023	07/12/2024	07/16/2024	Exercise	1	1,923,029	4472	106,825		178,021	120,751			178,021		(57,270)				0001
Purchased Call/SPX/SPX821YSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/18/2023	07/18/2024	07/22/2024	Exercise	1	2,508,000	4554.98	45,896		68,970	43,878			68,970		(25,092)				0001
Purchased Call/SPX/SPX821ZSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/20/2023	07/19/2024	07/23/2024	Exercise	1	2,436,000	4534.87	113,030		188,790	126,169			188,790		(62,621)				0001
Purchased Call/SPX/SPX9210SD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/24/2023	07/19/2024	07/23/2024	Exercise	1	4,500,049	4536	225,501		372,001	246,374			372,001		(125,628)				0001
Purchased Call/SPX/SPX9210SN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Exercise	1	2,509,000	4567.46	56,202		85,306	53,500			85,306		(31,806)				0001
Purchased Call/SPX/SPX9210SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Exercise	1	2,380,000	4567.46	66,164		102,340	64,896			102,340		(37,444)				0001
Purchased Call/SPX/SPX9216S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/06/2023	09/06/2024	09/10/2024	Exercise	1	2,832,000	4465.48	74,482		117,528	66,578			117,528		(50,950)				0001
Purchased Call/SPX/SPX9216SC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/06/2023	09/05/2024	09/09/2024	Exercise	1	2,653,130	4497	150,468		286,151	183,352			286,151		(102,799)				0001
Purchased Call/SPX/SPX9216SV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/12/2023	09/12/2024	09/16/2024	Exercise	1	2,268,000	4461.9	34,700		53,298	28,989			53,298		(24,309)				0001
Purchased Call/SPX/SPX9217SY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Exercise	1	3,079,000	4320.06	98,528		161,648	89,667			161,648		(71,980)				0001
Purchased Call/SPX/SPX9218SC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2024	Exercise	1	4,153,000	4288.39	52,743		83,060	43,213			83,060		(39,847)				0001
Purchased Call/SPX/SPX9218SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2024	Exercise	1	2,184,000	4288.39	47,830		77,532	41,397			77,532		(36,135)				0001
Purchased Call/SPX/SPX9219S3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/04/2023	10/04/2024	10/08/2024	Exercise	1	2,702,000	4263.75	57,823		94,570	50,567			94,570		(44,003)				0001
Purchased Call/SPX/SPX9219SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/10/2023	10/10/2024	10/15/2024	Exercise	1	2,133,000	4358.24	33,488		53,325	27,289			53,325		(26,036)				0001
Purchased Call/SPX/SPX921AS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/16/2023	10/16/2024	10/18/2024	Exercise	1	2,648,000	4373.63	41,574		64,876	31,868			64,876		(33,008)				0001
Purchased Call/SPX/SPX921AS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/18/2023	10/18/2024	10/22/2024	Exercise	1	5,762,000	4314.6	69,144		115,240	59,963			115,240		(55,277)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921ASD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/19/2023	10/18/2024	10/22/2024	Exercise	1	3,055,000	4278	76,070		122,200	60,881			122,200		(61,319)				0001
Purchased Call/SPX/SPX921CS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2024	Exercise	1	3,941,000	4547.38	231,337		433,510	227,595			433,510		(205,915)				0001
Purchased Call/SPX/SPX921CSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/24/2023	11/26/2024	11/29/2024	Exercise	1	5,141,000	4559.34	129,553		205,640	88,188			205,640		(117,452)				0001
Purchased Call/SPX/SPX921DSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/05/2023	12/05/2024	12/09/2024	Exercise	1	4,399,000	4567.18	109,975		175,960	73,538			175,960		(102,422)				0001
Purchased Call/SPX/SPX921FSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/15/2023	12/17/2024	12/19/2024	Exercise	1	10,071,000	4719.19	255,803		407,876	161,208			407,876		(246,668)				0001
Purchased Call/SPX/SPX921FSII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/19/2023	12/19/2024	12/23/2024	Exercise	1	3,788,000	4768.37	210,992		393,952	189,337			393,952		(204,615)				0001
Purchased Call/SPX/SPX921FSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/19/2023	12/13/2024	12/17/2024	Exercise	1	3,871,638	4710	177,264		291,809	119,992			291,809		(171,818)				0001
Purchased Call/SPX/SPX9216SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/26/2023	12/26/2024	12/30/2024	Exercise	1	2,640,000	4774.75	92,664		154,440	62,794			154,440		(91,646)				0001
Purchased Call/SPX/SPX9219SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2024	Exercise	1	7,855,000	4349.61	100,544		157,100	78,002			157,100		(79,098)				0001
Purchased Call/SPX/SPX921ASO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/25/2023	10/25/2024	10/29/2024	Exercise	1	5,571,000	4186.77	135,375		222,840	112,011			222,840		(110,829)				0001
Purchased Call/SPX/SPX921ASII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/27/2023	10/25/2024	10/29/2024	Exercise	1	2,623,004	4137	118,146		216,196	118,397			216,196		(97,799)				0001
Purchased Call/SPX/SPX921ASZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/31/2023	05/10/2024	05/14/2024	Exercise	1	2,085,000	4600	31,850		311,339	289,547			311,339		(21,792)				0001
Purchased Call/SPX/SPX921BS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/31/2023	06/07/2024	06/11/2024	Exercise	1	2,085,000	4500	58,960		423,494	380,762			423,494		(42,732)				0001
Purchased Call/SPX/SPX921BS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/08/2023	11/08/2024	11/13/2024	Exercise	1	4,031,000	4382.78	229,767		423,255	226,312			423,255		(196,943)				0001
Purchased Call/SPX/SPX921CS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2024	Exercise	1	2,835,000	4547.38	85,050		137,498	61,794			137,498		(75,704)				0001
Purchased Call/SPX/SPX921CSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/27/2023	11/27/2024	12/02/2024	Exercise	1	5,058,000	4550.43	300,445		563,967	290,760			563,967		(273,207)				0001
Purchased Call/SPX/SPX921DSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/29/2023	11/29/2024	12/03/2024	Exercise	1	2,595,000	4550.58	83,559		136,238	59,795			136,238		(76,443)				0001
Purchased Call/SPX/SPX921ES1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/05/2023	12/05/2024	12/09/2024	Exercise	1	2,944,000	4567.18	142,195		250,240	117,811			250,240		(132,429)				0001
Purchased Call/SPX/SPX921ES6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/06/2023	12/06/2024	12/10/2024	Exercise	1	3,185,000	4549.34	95,232		154,473	65,520			154,473		(88,953)				0001
Purchased Call/SPX/SPX921FSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/19/2023	12/19/2024	12/23/2024	Exercise	1	1,913,000	4768.37	68,868		114,780	47,993			114,780		(66,787)				0001
Purchased Call/SPX/SPX921GS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/19/2023	12/13/2024	12/17/2024	Exercise	1	2,354,876	4719	101,556		166,666	68,230			166,666		(98,436)				0001
Purchased Call/SPX/SPX921GSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/26/2023	12/26/2024	12/30/2024	Exercise	1	2,486,000	4774.75	76,569		125,543	49,816			125,543		(75,727)				0001
Purchased Call/SPX/SPX821MSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/22/2023	03/22/2024	03/26/2024	Exercise	1	4,295,000	3936.97	52,829		85,900	74,144			85,900		(11,756)				0001
Purchased Call/SPX/SPX821MSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/22/2023	03/22/2024	03/26/2024	Exercise	1	4,875,000	3936.97	135,525		226,688	196,529			226,688		(30,158)				0001
Purchased Call/SPX/SPX821NSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/05/2023	04/02/2024	04/04/2024	Exercise	1	1,586,194	4109	79,134		145,521	125,354			145,521		(20,167)				0001
Purchased Call/SPX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/27/2023	04/26/2024	04/30/2024	Exercise	1	2,720,000	4135.35	79,424		129,200	103,679			129,200		(25,521)				0001
Purchased Call/SPX/SPX821PSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/10/2023	05/10/2024	05/14/2024	Exercise	1	3,539,000	4137.64	76,442		122,096	94,795			122,096		(27,301)				0001
Purchased Call/SPX/SPX821PSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/10/2023	05/10/2024	05/14/2024	Exercise	1	2,260,000	4137.64	63,280		102,830	80,230			102,830		(22,600)				0001
Purchased Call/SPX/SPX821PSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/11/2023	05/10/2024	05/14/2024	Exercise	1	2,899,000	4130.62	109,872		184,087	144,520			184,087		(39,566)				0001
Purchased Call/SPX/SPX821PSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/11/2023	05/09/2024	05/13/2024	Exercise	1	1,989,559	4119	66,036		108,192	84,529			108,192		(23,663)				0001

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Purchased Call/SPX/SPX8210S2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,478,446	4138	133,493		246,189	197,983			246,189		(48,206)				0001
Purchased Call/SPX/SPX8210S3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,784,038	4131	131,073		231,855	184,523			231,855		(47,332)				0001
Purchased Call/SPX/SPX8210SL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,649,136	4159	51,578		80,264	60,690			80,264		(19,574)				0001
Purchased Call/SPX/SPX8211RS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/25/2023	05/24/2024	05/29/2024	Exercise	1	1,952,000	4151.28	91,939		154,208	117,432			154,208		(36,776)				0001
Purchased Call/SPX/SPX8211S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/26/2023	05/28/2024	05/30/2024	Exercise	1	2,025,000	4205.45	59,333		94,163	69,972			94,163		(24,191)				0001
Purchased Call/SPX/SPX8211S8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/26/2023	05/29/2024	05/31/2024	Exercise	1	2,049,000	4205.45	63,724		101,426	75,341			101,426		(26,085)				0001
Purchased Call/SPX/SPX8211S9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/26/2023	05/29/2024	05/31/2024	Exercise	1	1,861,000	4205.45	86,723		145,158	109,659			145,158		(35,499)				0001
Purchased Call/SPX/SPX8211SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	05/31/2023	05/31/2024	06/04/2024	Exercise	1	2,807,000	4179.83	130,806		220,350	166,086			220,350		(54,263)				0001
Purchased Call/SPX/SPX8211SX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/02/2023	05/31/2024	06/04/2024	Exercise	1	2,059,000	4282.37	41,180		63,829	46,556			63,829		(17,273)				0001
Purchased Call/SPX/SPX8211T0				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/02/2023	05/31/2024	06/04/2024	Exercise	1	4,395,000	4282.37	196,017		329,625	247,407			329,625		(82,218)				0001
Purchased Call/SPX/SPX821VSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Exercise	1	4,103,000	4381.89	195,303		328,240	165,724			212,966		(65,569)	39,263			0001
Purchased Call/SPX/SPX821VSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/23/2023	06/21/2024	06/25/2024	Exercise	1	2,120,000	4348.33	38,584		58,300	39,865			58,300		(18,435)				0001
Purchased Call/SPX/SPX821VSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/23/2023	06/24/2024	06/26/2024	Exercise	1	6,044,000	4348.33	155,935		241,760	166,585			241,760		(75,175)				0001
Purchased Call/SPX/SPX821VSV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/23/2023	06/24/2024	06/26/2024	Exercise	1	3,592,000	4348.33	105,605		165,232	114,321			165,232		(50,911)				0001
Purchased Call/SPX/SPX821VSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/23/2023	06/24/2024	06/26/2024	Exercise	1	3,246,000	4348.33	118,479		189,891	132,773			189,891		(57,118)				0001
Purchased Call/SPX/SPX821VSZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/26/2023	06/21/2024	06/25/2024	Exercise	1	1,695,791	4382	55,504		91,719	65,126			91,719		(26,592)				0001
Purchased Call/SPX/SPX821WS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	06/28/2023	06/28/2024	07/02/2024	Exercise	1	5,448,000	4376.86	72,458		108,960	73,328			108,960		(35,632)				0001
Purchased Call/SPX/SPX9211S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/28/2023	07/26/2024	07/30/2024	Exercise	1	5,009,000	4582.23	130,234		200,360	125,475			200,360		(74,885)				0001
Purchased Call/SPX/SPX9211SD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	07/31/2023	07/31/2024	08/02/2024	Exercise	1	4,448,000	4588.96	115,203		177,920	110,824			177,920		(67,096)				0001
Purchased Call/SPX/SPX9211SN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/01/2023	08/01/2024	08/05/2024	Exercise	1	2,951,000	4576.73	133,975		221,325	142,927			221,325		(78,398)				0001
Purchased Call/SPX/SPX9214S1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/18/2023	08/16/2024	08/20/2024	Exercise	1	3,627,000	4369.71	47,151		72,540	42,678			72,540		(29,862)				0001
Purchased Call/SPX/SPX9214SA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/21/2023	08/21/2024	08/23/2024	Exercise	1	2,760,000	4399.77	42,780		66,240	38,856			66,240		(27,384)				0001
Purchased Call/SPX/SPX9214SL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	2,037,000	4376.31	54,388		86,573	51,168			86,573		(35,405)				0001
Purchased Call/SPX/SPX9214SN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	2,019,000	4376.31	90,047		151,425	92,807			151,425		(58,618)				0001
Purchased Call/SPX/SPX9214SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	2,302,289	4436	131,276		244,968	159,512			244,968		(85,457)				0001
Purchased Call/SPX/SPX9215S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/31/2023	08/30/2024	09/04/2024	Exercise	1	2,812,000	4507.66	120,072		201,058	120,343			201,058		(80,715)				0001
Purchased Call/SPX/SPX9215S7				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/31/2023	08/30/2024	09/04/2024	Exercise	1	2,246,701	4511	108,962		183,760	110,513			183,760		(73,247)				0001
Purchased Call/SPX/SPX9215S8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/31/2023	08/30/2024	09/04/2024	Exercise	1	1,670,502	4515	97,828		175,010	109,248			175,010		(65,762)				0001
Purchased Call/SPX/SPX9215S9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/31/2023	08/30/2024	09/04/2024	Exercise	1	2,808,249	4515	171,293		311,620	196,473			311,620		(115,147)				0001
Purchased Call/SPX/SPX9215SI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/01/2023	08/30/2024	09/04/2024	Exercise	1	4,183,000	4515.77	55,216		83,660	46,439			83,660		(37,221)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9215SM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	09/09/2024	Exercise	1	6,387,000	4496.83	84,308		127,740	70,299			127,740		(57,441)				0001
Purchased Call/SPX/SPX9216S6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/10/2024	Exercise	1	2,335,000	4465.48	59,309		93,400	52,829			93,400		(40,571)				0001
Purchased Call/SPX/SPX9216S8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/10/2024	Exercise	1	2,004,000	4465.48	65,330		105,210	60,520			105,210		(44,690)				0001
Purchased Call/SPX/SPX9216SA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	09/10/2024	Exercise	1	3,788,000	4465.48	182,582		312,510	187,612			312,510		(124,898)				0001
Purchased Call/SPX/SPX9216SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	09/10/2024	Exercise	1	12,687,000	4451.14	166,200		253,740	139,104			253,740		(114,636)				0001
Purchased Call/SPX/SPX9216SF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	09/10/2024	Exercise	1	3,658,000	4451.14	92,547		146,320	82,485			146,320		(63,835)				0001
Purchased Call/SPX/SPX9216SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/07/2023	09/06/2024	09/10/2024	Exercise	1	2,248,000	4451.14	67,215		107,904	61,542			107,904		(46,362)				0001
Purchased Call/SPX/SPX9216SU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/12/2023	09/12/2024	09/16/2024	Exercise	1	3,360,000	4461.9	44,016		67,200	36,365			67,200		(30,835)				0001
Purchased Call/SPX/SPX9217SI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/21/2023	09/20/2024	09/24/2024	Exercise	1	7,207,000	4330	92,970		144,140	76,408			144,140		(67,732)				0001
Purchased Call/SPX/SPX9217SZ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	09/25/2024	Exercise	1	2,693,000	4320.06	59,246		94,255	50,841			94,255		(43,414)				0001
Purchased Call/SPX/SPX9218SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2024	Exercise	1	2,001,000	4288.39	69,235		116,058	63,752			116,058		(52,306)				0001
Purchased Call/SPX/SPX9218SI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2024	Exercise	1	2,342,000	4288.39	110,777		194,386	110,695			194,386		(83,691)				0001
Purchased Call/SPX/SPXA05QS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2024	Exercise	1	2,818,000	3999.09	40,016		66,223	64,569			66,223		(1,654)				0001
Purchased Call/SPX/SPXA05QSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	02/01/2024	Exercise	1	1,809,000	4017.77	48,843		80,501	76,598			80,501		(3,902)				0001
Purchased Call/SPX/SPXA05QSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	02/02/2024	Exercise	1	3,875,000	4076.6	95,325		155,000	147,122			155,000		(7,878)				0001
Purchased Call/SPX/SPXA05HS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	02/02/2023	02/01/2024	02/05/2024	Exercise	1	2,343,830	4119	112,770		188,908	179,197			188,908		(9,711)				0001
Purchased Call/SPX/SPXA0519S6																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2024	Exercise	1	3,089,000	4137.29	93,288		155,995	144,944			155,995		(11,051)				0001
Purchased Call/SPX/SPXA0519K																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Exercise	1	2,585,000	3997.34	66,176		109,863	100,565			109,863		(9,297)				0001
Purchased Call/SPX/SPXA0519Y																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	02/27/2024	Exercise	1	2,607,000	4012.32	78,992		132,957	121,360			132,957		(11,597)				0001
Purchased Call/SPX/SPXA05JS0																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	02/27/2024	Exercise	1	22,798,000	3970.04	547,152		911,920	831,367			911,920		(80,553)				0001
Purchased Call/SPX/SPXA05JSE																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/01/2023	02/29/2024	03/04/2024	Exercise	1	2,620,299	3970	118,952		213,180	193,846			213,180		(19,334)				0001
Purchased Call/SPX/SPXA05KS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/11/2024	Exercise	1	3,877,000	3986.37	99,251		164,773	146,776			164,773		(17,996)				0001
Purchased Call/SPX/SPXA05KS4																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/11/2024	Exercise	1	2,914,000	3986.37	86,837		145,700	129,955			145,700		(15,745)				0001
Purchased Call/SPX/SPXA05KS5																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/11/2024	Exercise	1	3,109,000	3986.37	111,302		189,649	169,468			189,649		(20,181)				0001
Purchased Call/SPX/SPXA05KS7																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024	03/05/2024	Exercise	1	1,529,252	4046	76,655		146,287	133,440			146,287		(12,847)				0001
Purchased Call/SPX/SPXA05KSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2024	Exercise	1	2,815,000	3855.76	77,976		132,305	116,881			132,305		(15,424)				0001
Purchased Call/SPX/SPXA05KSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024	03/12/2024	Exercise	1	3,189,512	3918	101,294		178,268	159,364			178,268		(18,904)				0001
Purchased Call/SPX/SPXA05LS7																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/19/2024	Exercise	1	15,517,000	3916.64	370,856		620,680	544,448			620,680		(76,232)				0001
Purchased Call/SPX/SPXA05LSF																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2024	Exercise	1	1,890,000	3916.64	53,487		90,720	79,259			90,720		(11,462)				0001
Purchased Call/SPX/SPXA05LSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	03/21/2024	Exercise	1	3,258,644	3917	109,608		177,215	153,598			177,215		(23,617)				0001

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Purchased Call/SPX/SPXA05U8R	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2024	Exercise	1	8,036,000	3970.99	192,864		321,440	276,403			321,440		(45,037)				0001
Purchased Call/SPX/SPXA050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/09/2024	Exercise	1	2,623,000	4105.02	71,608		118,035	99,191			118,035		(18,844)				0001
Purchased Call/SPX/SPXA050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2024	Exercise	1	3,278,000	4105.02	59,987		96,701	80,551			96,701		(16,150)				0001
Purchased Call/SPX/SPXA050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Exercise	1	5,533,000	4105.02	69,716		110,660	91,751			110,660		(18,909)				0001
Purchased Call/SPX/SPX9218SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise	1	3,814,000	4229.45	80,475		131,583	70,563			131,583		(61,020)				0001
Purchased Call/SPX/SPX9218SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise	1	2,393,000	4229.45	68,201		113,668	61,955			113,668		(51,712)				0001
Purchased Call/SPX/SPX9219SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	10/11/2023	10/11/2024	10/16/2024	Exercise	1	3,681,000	4376.95	96,074		156,443	81,484			156,443		(74,959)				0001
Purchased Call/SPX/SPX921AS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	10/16/2023	10/16/2024	10/18/2024	Exercise	1	3,233,000	4373.63	41,706		64,660	31,548			64,660		(33,112)				0001
Purchased Call/SPX/SPX921AS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	10/16/2023	10/16/2024	10/18/2024	Exercise	1	3,246,000	4373.63	104,197		170,415	87,687			170,415		(82,728)				0001
Purchased Call/SPX/SPX921ASN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	10/25/2023	10/25/2024	10/29/2024	Exercise	1	3,700,000	4186.77	85,100		138,750	69,080			138,750		(69,670)				0001
Purchased Call/SPX/SPX921ASP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	10/25/2023	10/25/2024	10/29/2024	Exercise	1	2,940,000	4186.77	84,672		141,120	71,801			141,120		(69,319)				0001
Purchased Call/SPX/SPX921BSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	11/15/2023	01/26/2024	01/30/2024	Expire	1	9,000,000	4200	24,220			(8,650)					(8,650)				0001
Purchased Call/SPX/SPX921CS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2024	Exercise	1	2,488,000	4547.38	89,070		146,792	67,510			146,792		(79,282)				0001
Purchased Call/SPX/SPX921CSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	11/21/2023	11/21/2024	11/25/2024	Exercise	1	4,883,000	4538.19	282,237		524,923	272,231			524,923		(252,692)				0001
Purchased Call/SPX/SPX921CSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	11/27/2023	11/27/2024	12/02/2024	Exercise	1	2,285,000	4550.43	81,346		133,673	59,701			133,673		(73,971)				0001
Purchased Call/SPX/SPX921ES0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	12/05/2023	12/05/2024	12/09/2024	Exercise	1	2,624,000	4567.18	76,883		124,640	53,037			124,640		(71,603)				0001
Purchased Call/SPX/SPX921ES4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	12/06/2023	12/06/2024	12/10/2024	Exercise	1	6,067,000	4549.34	78,871		121,340	47,669			121,340		(73,671)				0001
Purchased Call/SPX/SPX921FSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	12/15/2023	12/16/2024	12/18/2024	Exercise	1	2,921,000	4719.19	62,217		97,854	37,864			97,854		(59,989)				0001
Purchased Call/SPX/SPX921GS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	12/19/2023	12/18/2024	12/20/2024	Exercise	1	1,540,682	4741	58,318		95,550	38,999			95,550		(56,551)				0001
Purchased Call/SPX/SPX921GS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	12/20/2023	12/20/2024	12/24/2024	Exercise	1	4,329,000	4698.35	241,125		454,545	220,044			454,545		(234,501)				0001
Purchased Call/SPX/SPXA050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Exercise	1	2,190,000	4105.02	58,473		96,360	80,500			96,360		(15,860)				0001
Purchased Call/SPX/SPXA050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Exercise	1	3,221,000	4105.02	114,668		193,260	162,158			193,260		(31,102)				0001
Purchased Call/SPX/SPXA050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2024	Exercise	1	2,918,000	4109.11	37,059		58,360	48,179			58,360		(10,181)				0001
Purchased Call/SPX/SPXA050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2024	Exercise	1	2,996,000	4109.11	47,037		74,900	61,978			74,900		(12,922)				0001
Purchased Call/SPX/SPXA050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	04/09/2024	Exercise	1	2,511,493	4090	85,585		141,834	119,186			141,834		(22,648)				0001
Purchased Call/SPX/SPXA050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	04/09/2024	Exercise	1	1,432,652	4105	43,974		72,941	61,304			72,941		(11,637)				0001
Purchased Call/SPX/SPXA050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	04/09/2024	Exercise	1	2,976,140	4105	163,386		296,525	253,289			296,525		(43,236)				0001
Purchased Call/SPX/SPXA05PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/10/2023	04/05/2024	04/09/2024	Exercise	1	1,678,953	4105	90,917		164,418	140,359			164,418		(24,059)				0001
Purchased Call/SPX/SPXA05PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/11/2023	04/09/2024	04/11/2024	Exercise	1	3,817,669	4105	213,807		382,229	323,757			382,229		(58,472)				0001
Purchased Call/SPX/SPXA05RSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	05/02/2024	Exercise	1	2,418,298	4169	84,622		146,740	118,688			146,740		(28,051)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/02/2023	04/30/2024	05/02/2024	Exercise	1	1,580,233	4169	80,754		150,463	123,694			150,463		(26,769)				0001
Purchased Call/SPX/SPXA05SS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/03/2023	05/03/2024	05/07/2024	Exercise	1	7,740,000	4090.75	192,726		309,600	244,476			309,600		(65,124)				0001
Purchased Call/SPX/SPXA05SSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/04/2023	05/02/2024	05/06/2024	Exercise	1	2,846,630	4120	92,470		159,622	128,285			159,622		(31,337)				0001
Purchased Call/SPX/SPXA05SSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/08/2023	05/08/2024	05/10/2024	Exercise	1	2,218,000	4138.12	80,070		133,080	104,924			133,080		(28,156)				0001
Purchased Call/SPX/SPXA05SSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/09/2023	05/09/2024	05/13/2024	Exercise	1	7,454,000	4119.17	95,411		149,080	115,267			149,080		(33,813)				0001
Purchased Call/SPX/SPXA05SST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/09/2023	05/09/2024	05/13/2024	Exercise	1	2,859,000	4119.17	57,466		91,488	71,122			91,488		(20,366)				0001
Purchased Call/SPX/SPXA05TSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise	1	2,228,000	4109.9	87,115		144,820	112,272			144,820		(32,548)				0001
Purchased Call/SPX/SPXA05TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/16/2023	05/14/2024	05/16/2024	Exercise	1	3,109,556	4124	115,852		191,514	148,630			191,514		(42,884)				0001
Purchased Call/SPX/SPXA05TSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/16/2023	05/15/2024	05/17/2024	Exercise	1	1,873,735	4136	97,961		173,047	136,615			173,047		(36,432)				0001
Purchased Call/SPX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/18/2023	05/15/2024	05/17/2024	Exercise	1	2,878,851	4136	169,887		295,105	231,220			295,105		(63,885)				0001
Purchased Call/SPX/SPXA05US7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/19/2023	05/17/2024	05/21/2024	Exercise	1	2,328,000	4191.98	90,326		148,992	114,618			148,992		(34,374)				0001
Purchased Call/SPX/SPXA05VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	05/26/2023	05/24/2024	05/29/2024	Exercise	1	3,267,057	4151	166,907		270,728	203,779			270,728		(66,949)				0001
Purchased Call/SPX/SPXA05VST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	06/01/2023	05/30/2024	06/03/2024	Exercise	1	3,187,784	4206	182,056		315,329	239,472			315,329		(75,857)				0001
Purchased Call/SPX/SPXA05WS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	06/02/2023	06/04/2024	06/06/2024	Exercise	1	2,467,000	4282.37	58,468		91,279	66,382			91,279		(24,897)				0001
Purchased Call/SPX/SPXA05WSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4ROTD8PU41	06/06/2023	06/06/2024	06/10/2024	Exercise	1	3,770,000	4283.85	172,666		292,175	217,701			292,175		(74,474)				0001
Purchased Call/SPX/SPX821IISC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/29/2023	06/27/2024	07/01/2024	Exercise	1	1,580,606	4378	80,012		134,293	94,732			134,293		(39,562)				0001
Purchased Call/SPX/SPX821IISQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/03/2023	07/03/2024	07/08/2024	Exercise	1	2,141,000	4455.59	109,405		187,338	131,881			187,338		(55,456)				0001
Purchased Call/SPX/SPX821IISV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/05/2023	07/05/2024	07/09/2024	Exercise	1	4,768,000	4446.82	86,778		131,120	86,778			131,120		(44,342)				0001
Purchased Call/SPX/SPX821XS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/06/2023	07/05/2024	07/09/2024	Exercise	1	2,065,000	4411.59	34,073		51,625	34,070			51,625		(17,555)				0001
Purchased Call/SPX/SPX821XS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/07/2023	07/08/2024	07/10/2024	Exercise	1	2,675,000	4398.95	40,928		61,525	40,216			61,525		(21,309)				0001
Purchased Call/SPX/SPX821XSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/07/2023	07/08/2024	07/10/2024	Exercise	1	1,878,000	4398.95	69,110		110,802	74,819			110,802		(35,983)				0001
Purchased Call/SPX/SPX821XSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2023	07/11/2024	07/15/2024	Exercise	1	5,161,000	4439.26	69,157		103,220	66,741			103,220		(36,479)				0001
Purchased Call/SPX/SPX821XSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2023	07/11/2024	07/15/2024	Exercise	1	4,324,000	4439.26	128,423		201,066	133,327			201,066		(67,740)				0001
Purchased Call/SPX/SPX821XSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2023	07/11/2024	07/15/2024	Exercise	1	2,630,000	4439.26	62,331		95,995	63,117			95,995		(32,878)				0001
Purchased Call/SPX/SPX821YS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/12/2023	07/12/2024	07/16/2024	Exercise	1	3,968,000	4472.16	59,520		89,280	57,721			89,280		(31,559)				0001
Purchased Call/SPX/SPX821YS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/12/2023	07/12/2024	07/16/2024	Exercise	1	3,438,000	4472.16	174,650		299,106	206,503			299,106		(92,603)				0001
Purchased Call/SPX/SPX821YS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/12/2023	07/10/2024	07/12/2024	Exercise	1	1,697,669	4410	63,040		95,095	61,834			95,095		(33,261)				0001
Purchased Call/SPX/SPX821YS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/14/2023	07/12/2024	07/16/2024	Exercise	1	4,253,000	4505.42	57,416		85,060	54,279			85,060		(30,781)				0001
Purchased Call/SPX/SPX821ZS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2023	07/18/2024	07/22/2024	Exercise	1	3,452,000	4554.98	89,752		138,080	89,012			138,080		(49,068)				0001
Purchased Call/SPX/SPX821ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2023	07/19/2024	07/23/2024	Exercise	1	2,708,000	4536.34	42,245		63,638	40,169			63,638		(23,469)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX8212SY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2024	Exercise	1	2,271,000	4536.34	39,288		59,046	37,027			59,046		(22,019)				0001
Purchased Call/SPX/SPX9210SC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	07/23/2024	Exercise	1	2,498,713	4535	87,317		135,545	86,901			135,545		(48,645)				0001
Purchased Call/SPX/SPX9210SO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Exercise	1	7,243,000	4567.46	188,318		289,720	183,144			289,720		(106,576)				0001
Purchased Call/SPX/SPX9210SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Exercise	1	2,196,000	4567.46	67,637		105,408	67,130			105,408		(38,278)				0001
Purchased Call/SPX/SPX9211SB				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	07/30/2024	Exercise	1	2,639,000	4582.23	76,531		118,755	74,750			118,755		(44,005)				0001
Purchased Call/SPX/SPX9212SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/09/2023	08/09/2024	08/13/2024	Exercise	1	3,700,000	4467.71	67,710		103,600	62,490			103,600		(41,110)				0001
Purchased Call/SPX/SPX9212SX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise	1	2,042,000	4468.83	58,401		91,890	56,137			91,890		(35,753)				0001
Purchased Call/SPX/SPX9212SY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise	1	2,688,000	4468.83	117,197		194,880	123,133			194,880		(71,747)				0001
Purchased Call/SPX/SPX9213SA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	08/13/2024	Exercise	1	2,059,000	4464.05	33,768		51,475	30,745			51,475		(20,730)				0001
Purchased Call/SPX/SPX9213SD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	08/16/2024	Exercise	1	2,334,000	4489.72	49,014		75,855	45,423			75,855		(30,432)				0001
Purchased Call/SPX/SPXA05FSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/04/2023	01/02/2024	01/04/2024	Exercise	1	2,203,873	3840	64,483		115,375	115,196			115,375		(179)				0001
Purchased Call/SPX/SPXA05FSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	01/10/2024	Exercise	1	3,046,000	3895.08	113,616		207,128	204,937			207,128		(2,191)				0001
Purchased Call/SPX/SPXA05HSB																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2024	Exercise	1	2,387,000	4136.48	88,796		149,188	140,626			149,188		(8,562)				0001
Purchased Call/SPX/SPXA05HSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/12/2024	Exercise	1	7,546,000	4117.86	184,877		301,840	282,486			301,840		(19,354)				0001
Purchased Call/SPX/SPXA05HSV																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/09/2023	02/06/2024	02/08/2024	Exercise	1	1,463,544	4111	50,815		86,863	81,753			86,863		(5,110)				0001
Purchased Call/SPX/SPXA05ISA																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2024	Exercise	1	3,111,000	4136.13	99,863		166,439	154,334			166,439		(12,105)				0001
Purchased Call/SPX/SPXA05JS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	02/29/2024	Exercise	1	7,144,000	3982.24	172,885		285,760	258,613			285,760		(27,147)				0001
Purchased Call/SPX/SPXA05JSA																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/28/2023	02/27/2024	02/29/2024	Exercise	1	1,632,340	3981	163,365		449,843	424,120			449,843		(25,723)				0001
Purchased Call/SPX/SPXA05JSI																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/05/2024	Exercise	1	2,277,000	3981.35	61,024		102,465	92,323			102,465		(10,142)				0001
Purchased Call/SPX/SPXA05JST																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	03/05/2024	Exercise	1	2,027,063	3951	101,482		165,700	148,740			165,700		(16,961)				0001
Purchased Call/SPX/SPXA05KSB																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	03/07/2024	Exercise	1	3,863,586	4046	122,374		215,832	194,196			215,832		(21,635)				0001
Purchased Call/SPX/SPXA05KSG																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/12/2024	Exercise	1	1,970,000	3992.01	59,691		100,470	89,483			100,470		(10,987)				0001
Purchased Call/SPX/SPXA05KSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2024	03/11/2024	Exercise	1	1,777,921	3986	89,499		161,453	145,181			161,453		(16,273)				0001
Purchased Call/SPX/SPXA05KSS																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	03/14/2024	Exercise	1	4,673,000	3861.59	129,442		217,295	192,046			217,295		(25,248)				0001
Purchased Call/SPX/SPXA05KSW																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2024	Exercise	1	6,022,000	3855.76	143,324		240,880	212,530			240,880		(28,350)				0001
Purchased Call/SPX/SPXA05KSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2024	Exercise	1	2,846,000	3855.76	91,072		156,530	138,516			156,530		(18,014)				0001
Purchased Call/SPX/SPXA05LS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/19/2024	Exercise	1	3,368,000	3916.64	61,298		101,040	88,440			101,040		(12,600)				0001
Purchased Call/SPX/SPXA05LS9																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/20/2024	Exercise	1	2,652,000	3916.64	47,471		78,234	68,164			78,234		(10,070)				0001
Purchased Call/SPX/SPXA05LSB																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/20/2024	Exercise	1	3,226,000	3916.64	86,779		146,783	128,375			146,783		(18,408)				0001
Purchased Call/SPX/SPXA05LSG																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2024	Exercise	1	2,048,000	3916.64	75,162		130,048	113,942			130,048		(16,106)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05LSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	03/21/2024	Exercise	1	1,848,654	3917	104,463		179,360	156,852			179,360		(22,509)				0001
Purchased Call/SPX/SPXA05MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	03/26/2024	Exercise	1	9,694,000	3948.72	233,625		387,760	335,340			387,760		(52,420)				0001
Purchased Call/SPX/SPXA05MSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/26/2024	Exercise	1	11,570,000	3970.99	277,680		462,800	400,322			462,800		(62,478)				0001
Purchased Call/SPX/SPXA05MSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/27/2024	Exercise	1	16,869,000	3970.99	404,856		674,760	581,074			674,760		(93,686)				0001
Purchased Call/SPX/SPXA05MSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/27/2024	Exercise	1	2,274,000	3970.99	83,001		143,262	124,055			143,262		(19,207)				0001
Purchased Call/SPX/SPXA05MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/26/2024	Exercise	1	2,350,371	3937	103,765		179,695	156,348			179,695		(23,347)				0001
Purchased Call/SPX/SPXA05NSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/01/2024	Exercise	1	2,377,000	4109.31	36,844		59,425	50,496			59,425		(8,929)				0001
Purchased Call/SPX/SPXA05NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/01/2024	Exercise	1	2,880,000	4109.31	80,928		135,360	115,748			135,360		(19,612)				0001
Purchased Call/SPX/SPXA05NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/03/2024	Exercise	1	1,848,000	4109.31	31,970		51,744	43,729			51,744		(8,015)				0001
Purchased Call/SPX/SPXA05NSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2024	Exercise	1	1,886,000	4109.31	50,922		84,870	72,000			84,870		(12,870)				0001
Purchased Call/SPX/SPXA05NSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/08/2024	Exercise	1	2,500,000	4100.6	64,500		106,250	89,593			106,250		(16,657)				0001
Purchased Call/SPX/SPXA05OSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024	04/04/2024	Exercise	1	2,017,671	4109	120,491		228,314	197,691			228,314		(30,622)				0001
Purchased Call/SPX/SPXA05PSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/11/2023	04/10/2024	04/12/2024	Exercise	1	2,165,501	4109	114,101		201,842	170,409			201,842		(31,433)				0001
Purchased Call/SPX/SPXA05PSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2024	04/15/2024	Exercise	1	2,087,146	4109	90,175		153,416	128,326			153,416		(25,090)				0001
Purchased Call/SPX/SPXA05PSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2024	Exercise	1	2,706,000	4151.32	57,367		92,004	75,141			92,004		(16,863)				0001
Purchased Call/SPX/SPXA05QSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/23/2024	Exercise	1	3,026,000	4154.52	62,941		99,858	81,010			99,858		(18,848)				0001
Purchased Call/SPX/SPXA05QSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024	04/19/2024	Exercise	1	2,216,805	4151	75,614		123,888	101,538			123,888		(22,350)				0001
Purchased Call/SPX/SPXA05RSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Exercise	1	3,112,000	4055.99	88,070		143,152	115,086			143,152		(28,066)				0001
Purchased Call/SPX/SPXA05RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	04/30/2024	Exercise	1	2,547,162	4056	93,760		144,442	114,230			144,442		(30,212)				0001
Purchased Call/SPX/SPXA05SS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/07/2024	Exercise	1	2,204,000	4090.75	38,570		60,610	47,577			60,610		(13,033)				0001
Purchased Call/SPX/SPXA05SSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	05/07/2024	Exercise	1	2,293,000	4061.22	66,268		108,918	86,339			108,918		(22,579)				0001
Purchased Call/SPX/SPXA05SSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	05/09/2024	Exercise	1	5,002,000	4136.25	64,026		100,040	77,701			100,040		(22,339)				0001
Purchased Call/SPX/SPXA05SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/09/2023	04/29/2024	05/01/2024	Exercise	1	1,721,538	4148	153,172		401,790	350,300			401,790		(51,490)				0001
Purchased Call/SPX/SPXA05TS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/14/2024	Exercise	1	2,021,000	4137.64	64,066		105,092	82,211			105,092		(22,881)				0001
Purchased Call/SPX/SPXA05TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise	1	6,473,000	4109.9	83,502		129,460	98,262			129,460		(31,198)				0001
Purchased Call/SPX/SPXA05TSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	05/16/2024	Exercise	1	2,998,206	4124	100,915		165,027	127,672			165,027		(37,355)				0001
Purchased Call/SPX/SPXA05USB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/22/2024	Exercise	1	9,381,000	4191.98	236,401		375,240	284,066			375,240		(91,174)				0001
Purchased Call/SPX/SPXA05USV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2024	05/23/2024	Exercise	1	4,126,054	4193	223,821		405,405	318,227			405,405		(87,179)				0001
Purchased Call/SPX/SPXA05FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	01/09/2024	Exercise	1	16,978,000	3895.08	387,098		679,120	674,819			679,120		(4,301)				0001
Purchased Call/SPX/SPXA05FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	01/10/2024	Exercise	1	2,375,000	3895.08	82,650		149,625	148,031			149,625		(1,594)				0001

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Purchased Call/SPX/SPXA05GSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	02/02/2024	Exercise	1	3,838,000	4076.6	99,788		163,115	154,868			163,115		(8,247)				0001
Purchased Call/SPX/SPXA05HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2024	Exercise	1	2,015,000	4179.76	40,905		65,488	61,862			65,488		(3,626)				0001
Purchased Call/SPX/SPXA05HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/02/2023	01/31/2024	02/02/2024	Exercise	1	1,815,464	4071	64,782		101,243	95,829			101,243		(5,414)				0001
Purchased Call/SPX/SPXA05HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/07/2023	02/05/2024	02/07/2024	Exercise	1	2,858,308	4136	91,012		152,711	143,887			152,711		(8,824)				0001
Purchased Call/SPX/SPXA051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Exercise	1	3,593,000	3997.34	86,951		143,720	131,504			143,720		(12,216)				0001
Purchased Call/SPX/SPXA05IWX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024	06/10/2024	Exercise	1	2,034,829	4284	82,303		134,901	99,008			134,901		(35,893)				0001
Purchased Call/SPX/SPXA05XS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/12/2024	Exercise	1	2,399,000	4298.86	41,503		63,574	45,166			63,574		(18,408)				0001
Purchased Call/SPX/SPXA05XSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	06/13/2024	Exercise	1	5,651,000	4298.86	144,101		226,040	161,907			226,040		(64,133)				0001
Purchased Call/SPX/SPXA05XSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024	06/21/2024	Exercise	1	2,213,614	4410	124,817		232,928	174,495			232,928		(58,432)				0001
Purchased Call/SPX/SPXA05YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	07/01/2024	Exercise	1	2,944,000	4378.41	80,371		125,120	85,818			125,120		(39,302)				0001
Purchased Call/SPX/SPXA05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	07/02/2024	Exercise	1	3,055,048	4377	114,277		171,709	114,730			171,709		(56,979)				0001
Purchased Call/SPX/SPXA05ZS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/05/2024	Exercise	1	1,949,266	4450	108,887		194,034	138,836			194,034		(55,197)				0001
Purchased Call/SPX/SPXA05ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/16/2024	Exercise	1	2,611,000	4472.16	45,954		69,192	44,826			69,192		(24,366)				0001
Purchased Call/SPX/SPXA05ZST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/16/2024	Exercise	1	2,826,000	4472.16	78,280		121,518	80,012			121,518		(41,506)				0001
Purchased Call/SPX/SPXA05VSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	06/03/2024	Exercise	1	4,344,000	4205.52	110,772		173,760	128,112			173,760		(45,648)				0001
Purchased Call/SPX/SPXA05XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/18/2024	Exercise	1	2,260,000	4425.84	66,218		105,090	74,740			105,090		(30,350)				0001
Purchased Call/SPX/SPXA05XSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/18/2024	Exercise	1	2,328,000	4425.84	98,940		165,288	119,941			165,288		(45,348)				0001
Purchased Call/SPX/SPXA05YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	06/28/2024	Exercise	1	2,181,000	4328.82	38,822		58,887	40,009			58,887		(18,878)				0001
Purchased Call/SPX/SPXA05YSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	07/01/2024	Exercise	1	3,841,000	4378.41	171,309		284,234	200,462			284,234		(83,772)				0001
Purchased Call/SPX/SPXA05YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	06/27/2024	Exercise	1	2,052,412	4348	78,069		122,248	84,292			122,248		(37,956)				0001
Purchased Call/SPX/SPXA05YSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2023	06/26/2024	06/28/2024	Exercise	1	3,813,690	4329	137,383		211,439	144,265			211,439		(67,174)				0001
Purchased Call/SPX/SPXA05YSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2023	06/26/2024	06/28/2024	Exercise	1	3,787,718	4329	225,339		380,624	270,445			380,624		(110,179)				0001
Purchased Call/SPX/SPXA05YSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	07/03/2024	Exercise	1	3,351,000	4450.38	96,844		150,795	102,106			150,795		(48,689)				0001
Purchased Call/SPX/SPXA05ZS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/09/2024	Exercise	1	4,195,000	4446.82	102,358		157,313	105,009			157,313		(52,304)				0001
Purchased Call/SPX/SPXA05ZSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	07/09/2024	Exercise	1	2,865,000	4411.59	130,931		217,740	150,280			217,740		(67,460)				0001
Purchased Call/SPX/SPXA05ZSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	07/12/2024	Exercise	1	4,420,000	4409.53	59,228		88,400	57,322			88,400		(31,078)				0001
Purchased Call/SPX/SPXA05ZSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/11/2023	07/10/2024	07/12/2024	Exercise	1	4,224,330	4410	210,310		351,583	240,924			351,583		(110,659)				0001
Purchased Call/SPX/SPXA05ZSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/16/2024	Exercise	1	4,344,000	4472.16	112,510		173,760	114,105			173,760		(59,655)				0001
Purchased Call/SPX/SPXA05HS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2024	Exercise	1	2,634,000	4179.76	72,698		118,530	112,086			118,530		(6,444)				0001
Purchased Call/SPX/SPXA05HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2024	Exercise	1	2,404,000	4136.48	41,589		66,110	62,100			66,110		(4,010)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05HSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/07/2023	02/06/2024	02/08/2024	Exercise	1	2,996,977	4111	154,162		271,187	255,856			271,187		(15,331)				0001
Purchased Call/SPX/SPXA05HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/12/2024	Exercise	1	2,273,000	4117.86	42,732		68,190	63,717			68,190		(4,473)				0001
Purchased Call/SPX/SPXA05HSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/12/2024	Exercise	1	2,613,000	4117.86	74,732		122,811	114,988			122,811		(7,823)				0001
Purchased Call/SPX/SPXA05HSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2024	Exercise	1	2,878,000	4090.46	115,983		198,582	185,162			198,582		(13,420)				0001
Purchased Call/SPX/SPXA051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Exercise	1	2,620,000	3997.34	77,290		129,690	118,831			129,690		(10,859)				0001
Purchased Call/SPX/SPXA05JSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/05/2024	Exercise	1	2,489,000	3951.39	76,163		128,184	115,629			128,184		(12,554)				0001
Purchased Call/SPX/SPXA05JSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/01/2023	02/27/2024	02/29/2024	Exercise	1	2,544,651	3982	136,145		256,877	235,381			256,877		(21,497)				0001
Purchased Call/SPX/SPXA05JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/05/2024	Exercise	1	3,977,000	3981.35	49,315		79,540	71,344			79,540		(8,196)				0001
Purchased Call/SPX/SPXA05JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/02/2023	02/27/2024	02/29/2024	Exercise	1	2,811,461	3982	128,563		230,155	209,685			230,155		(20,469)				0001
Purchased Call/SPX/SPXA05KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024	03/08/2024	Exercise	1	1,518,158	4048	62,063		115,125	103,981			115,125		(11,144)				0001
Purchased Call/SPX/SPXA05LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/20/2024	Exercise	1	2,970,000	3916.64	110,484		191,565	168,129			191,565		(23,436)				0001
Purchased Call/SPX/SPXA05LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2024	Exercise	1	9,430,000	3916.64	225,377		377,200	328,905			377,200		(48,295)				0001
Purchased Call/SPX/SPXA05LSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/25/2024	Exercise	1	2,563,000	4002.87	78,172		130,713	113,532			130,713		(17,181)				0001
Purchased Call/SPX/SPXA051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/21/2023	02/16/2024	02/21/2024	Exercise	1	3,634,469	4079	110,466		196,912	182,718			196,912		(14,194)				0001
Purchased Call/SPX/SPXA05JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/01/2023	02/26/2024	02/28/2024	Exercise	1	2,227,192	3970	127,173		240,668	220,886			240,668		(19,782)				0001
Purchased Call/SPX/SPXA05JSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2024	Exercise	1	2,160,000	4048.42	58,536		97,200	86,747			97,200		(10,453)				0001
Purchased Call/SPX/SPXA05JSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	03/05/2024	Exercise	1	2,102,801	3975	79,657		128,016	114,703			128,016		(13,313)				0001
Purchased Call/SPX/SPXA05KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/11/2024	Exercise	1	6,977,000	3986.37	168,843		279,080	248,466			279,080		(30,614)				0001
Purchased Call/SPX/SPXA05KSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	03/07/2024	Exercise	1	1,731,534	4046	95,097		186,180	169,367			186,180		(16,813)				0001
Purchased Call/SPX/SPXA05KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/07/2023	03/06/2024	03/08/2024	Exercise	1	2,922,959	4048	140,869		266,419	241,194			266,419		(25,225)				0001
Purchased Call/SPX/SPXA05KSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/12/2024	Exercise	1	3,288,000	3992.01	86,803		144,672	128,694			144,672		(15,978)				0001
Purchased Call/SPX/SPXA05KST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	03/14/2024	Exercise	1	2,954,000	3861.59	108,116		186,102	165,013			186,102		(21,089)				0001
Purchased Call/SPX/SPXA05LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/13/2023	03/08/2024	03/12/2024	Exercise	1	2,598,850	3862	134,788		241,607	216,452			241,607		(25,156)				0001
Purchased Call/SPX/SPXA05LSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/25/2024	Exercise	1	4,228,000	4002.87	102,740		169,120	146,540			169,120		(22,580)				0001
Purchased Call/SPX/SPXA05MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	03/26/2024	Exercise	1	1,848,001	3949	62,834		103,896	89,720			103,896		(14,177)				0001
Purchased Call/SPX/SPXA05NS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/28/2023	03/25/2024	03/27/2024	Exercise	1	1,790,916	3971	59,748		102,827	88,925			102,827		(13,903)				0001
Purchased Call/SPX/SPXA05NSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/08/2024	Exercise	1	3,425,000	4100.6	55,485		89,050	74,721			89,050		(14,329)				0001
Purchased Call/SPX/SPXA050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/09/2024	Exercise	1	5,780,000	4105.02	72,828		115,600	96,435			115,600		(19,165)				0001
Purchased Call/SPX/SPXA050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2024	Exercise	1	2,960,000	4105.02	37,296		59,200	49,159			59,200		(10,041)				0001
Purchased Call/SPX/SPXA050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Exercise	1	2,204,000	4105.02	38,350		61,712	51,310			61,712		(10,402)				0001

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Purchased Call/SPX/SPXA05PSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/12/2023	04/10/2024	04/12/2024	Exercise	1	3,011,978	4109	167,791		300,532	254,181			300,532		(46,351)				0001
Purchased Call/SPX/SPXA05PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2024	04/15/2024	Exercise	1	2,235,263	4109	78,554		128,928	106,889			128,928		(22,039)				0001
Purchased Call/SPX/SPXA05QS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2024	Exercise	1	2,238,000	4151.32	60,426		98,472	80,709			98,472		(17,763)				0001
Purchased Call/SPX/SPXA05QSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/23/2024	Exercise	1	5,824,000	4154.52	75,130		116,480	93,982			116,480		(22,498)				0001
Purchased Call/SPX/SPXA05QSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/23/2024	Exercise	1	2,833,000	4154.52	45,328		70,825	57,252			70,825		(13,573)				0001
Purchased Call/SPX/SPXA05QSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2023	04/16/2024	04/18/2024	Exercise	1	2,056,407	4138	118,038		208,740	174,081			208,740		(34,659)				0001
Purchased Call/SPX/SPXA05QSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2024	04/19/2024	Exercise	1	2,212,654	4151	114,638		200,409	166,524			200,409		(33,885)				0001
Purchased Call/SPX/SPXA05RS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Exercise	1	2,436,000	4055.99	38,732		60,900	48,557			60,900		(12,343)				0001
Purchased Call/SPX/SPXA05MSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/26/2024	Exercise	1	3,028,000	3970.99	85,390		143,830	124,617			143,830		(19,213)				0001
Purchased Call/SPX/SPXA05MSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/27/2024	Exercise	1	2,136,000	3970.99	34,603		56,604	48,597			56,604		(8,007)				0001
Purchased Call/SPX/SPXA05MST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2024	Exercise	1	2,384,000	3970.99	85,109		146,616	126,742			146,616		(19,874)				0001
Purchased Call/SPX/SPXA05QS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/09/2024	Exercise	1	3,653,000	4105.02	73,425		118,723	99,400			118,723		(19,322)				0001
Purchased Call/SPX/SPXA05QS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/09/2024	Exercise	1	14,956,000	4105.02	364,926		598,240	502,207			598,240		(96,033)				0001
Purchased Call/SPX/SPXA05PSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/17/2024	Exercise	1	2,156,000	4137.64	78,263		131,516	108,878			131,516		(22,638)				0001
Purchased Call/SPX/SPXA05QS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2024	Exercise	1	6,567,000	4151.32	162,205		262,680	214,999			262,680		(47,681)				0001
Purchased Call/SPX/SPXA05QS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2024	Exercise	1	1,709,000	4151.32	55,201		91,432	75,205			91,432		(16,227)				0001
Purchased Call/SPX/SPXA05RSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	05/01/2024	Exercise	1	2,515,000	4169.48	69,917		113,175	90,255			113,175		(22,920)				0001
Purchased Call/SPX/SPXA05RSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/06/2024	Exercise	1	5,314,000	4119.58	68,019		106,280	83,482			106,280		(22,798)				0001
Purchased Call/SPX/SPXA05RSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	05/02/2024	Exercise	1	2,059,723	4169	66,201		113,621	91,675			113,621		(21,945)				0001
Purchased Call/SPX/SPXA05RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/02/2023	04/30/2024	05/02/2024	Exercise	1	2,760,196	4169	148,506		282,012	232,783			282,012		(49,229)				0001
Purchased Call/SPX/SPXA05SSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	05/07/2024	Exercise	1	2,061,000	4061.22	35,449		56,678	44,599			56,678		(12,078)				0001
Purchased Call/SPX/SPXA05TSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	05/15/2024	Exercise	1	2,095,000	4124.08	58,241		94,275	72,936			94,275		(21,339)				0001
Purchased Call/SPX/SPXA05TSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	05/16/2024	Exercise	1	2,189,000	4124.08	60,198		97,411	75,250			97,411		(22,161)				0001
Purchased Call/SPX/SPXA05TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise	1	3,089,000	4109.9	89,890		145,183	111,598			145,183		(33,585)				0001
Purchased Call/SPX/SPXA05TSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,120,973	4159	83,686		137,191	105,432			137,191		(31,759)				0001
Purchased Call/SPX/SPXA05USE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/21/2024	Exercise	1	2,409,681	4198	116,694		201,473	157,065			201,473		(44,409)				0001
Purchased Call/SPX/SPXA05USH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	05/21/2024	Exercise	1	1,773,208	4192	94,109		161,585	125,672			161,585		(35,913)				0001
Purchased Call/SPX/SPXA05VSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	06/03/2024	Exercise	1	3,336,000	4205.52	44,035		66,720	48,574			66,720		(18,146)				0001
Purchased Call/SPX/SPXA05VSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/04/2024	Exercise	1	3,190,000	4179.83	124,410		204,160	152,550			204,160		(51,610)				0001
Purchased Call/SPX/SPXA05VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2024	06/03/2024	Exercise	1	4,104,588	4206	196,186		337,697	256,628			337,697		(81,069)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2024	06/03/2024	Exercise	1	2,060,705	4206	106,423		186,690	142,713			186,690		(43,976)				0001
Purchased Call/SPX/SPXA05WS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2024	Exercise	1	2,229,000	4282.37	65,978		104,763	76,668			104,763		(28,095)				0001
Purchased Call/SPX/SPXA05WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2024	Exercise	1	2,627,000	4273.79	126,359		215,414	161,260			215,414		(54,154)				0001
Purchased Call/SPX/SPXA05RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Exercise	1	4,275,000	4055.99	93,623		149,625	119,789			149,625		(29,836)				0001
Purchased Call/SPX/SPXA05RSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2024	Exercise	1	6,563,000	4169.48	163,419		262,520	208,646			262,520		(53,874)				0001
Purchased Call/SPX/SPXA05RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	05/03/2024	Exercise	1	2,009,000	4167.87	35,961		56,252	44,298			56,252		(11,954)				0001
Purchased Call/SPX/SPXA05SS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/07/2024	Exercise	1	3,391,000	4090.75	74,602		118,685	93,476			118,685		(25,209)				0001
Purchased Call/SPX/SPXA05SS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2024	05/06/2024	Exercise	1	4,490,342	4120	217,324		369,510	296,470			369,510		(73,040)				0001
Purchased Call/SPX/SPXA05TS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/14/2024	Exercise	1	2,514,000	4137.64	97,292		163,410	128,663			163,410		(34,747)				0001
Purchased Call/SPX/SPXA05TS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,242,000	4124.08	63,000		102,011	79,261			102,011		(22,750)				0001
Purchased Call/SPX/SPXA05TSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise	1	5,710,000	4109.9	142,750		228,400	175,065			228,400		(53,335)				0001
Purchased Call/SPX/SPXA05TSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise	1	2,077,000	4109.9	73,941		121,505	93,878			121,505		(27,626)				0001
Purchased Call/SPX/SPXA05TSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	05/16/2024	Exercise	1	2,952,841	4124	169,040		302,149	239,576			302,149		(62,573)				0001
Purchased Call/SPX/SPXA05US6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/21/2024	Exercise	1	2,827,000	4191.98	83,679		134,283	102,438			134,283		(31,845)				0001
Purchased Call/SPX/SPXA05US9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/22/2024	Exercise	1	2,039,000	4191.98	60,354		96,853	73,575			96,853		(23,277)				0001
Purchased Call/SPX/SPXA05USU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2024	05/28/2024	Exercise	1	3,802,000	4145.58	125,466		201,506	152,216			201,506		(49,290)				0001
Purchased Call/SPX/SPXA05USII	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/23/2023	05/21/2024	05/23/2024	Exercise	1	1,601,336	4192	91,581		168,462	132,791			168,462		(35,671)				0001
Purchased Call/SPX/SPXA05VSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	05/29/2024	Exercise	1	3,869,014	4205	191,986		329,361	252,138			329,361		(77,223)				0001
Purchased Call/SPX/SPXA05VSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2024	Exercise	1	6,063,000	4282.37	80,032		121,260	87,181			121,260		(34,079)				0001
Purchased Call/SPX/SPXA05WS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	06/04/2024	Exercise	1	2,202,770	4180	134,253		215,543	159,231			215,543		(56,312)				0001
Purchased Call/SPX/SPXA05WSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/10/2024	Exercise	1	2,224,000	4283.85	110,088		189,040	141,557			189,040		(47,483)				0001
Purchased Call/SPX/SPXA05WSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	06/06/2024	Exercise	1	2,192,573	4282	109,194		189,438	142,684			189,438		(46,754)				0001
Purchased Call/SPX/SPXA05WSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	06/06/2024	Exercise	1	3,781,333	4282	213,297		386,751	295,422			386,751		(91,329)				0001
Purchased Call/SPX/SPXA05WSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/08/2023	06/06/2024	06/10/2024	Exercise	1	2,034,829	4284	115,150		204,724	154,506			204,724		(50,218)				0001
Purchased Call/SPX/SPXA05XS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/12/2024	Exercise	1	2,693,000	4298.86	63,016		98,295	70,345			98,295		(27,949)				0001
Purchased Call/SPX/SPXA05XS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/12/2024	Exercise	1	8,854,000	4298.86	225,777		354,160	254,022			354,160		(100,138)				0001
Purchased Call/SPX/SPXA05XSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	06/13/2024	Exercise	1	2,316,000	4298.86	50,720		78,744	56,171			78,744		(22,573)				0001
Purchased Call/SPX/SPXA05YS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	06/28/2024	Exercise	1	2,062,000	4328.82	74,644		119,596	83,299			119,596		(36,297)				0001
Purchased Call/SPX/SPX213SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	08/16/2024	Exercise	1	1,888,000	4489.72	68,723		111,392	68,723			111,392		(42,669)				0001
Purchased Call/SPX/SPX213SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2023	08/15/2024	08/19/2024	Exercise	1	3,012,000	4437.86	48,192		73,794	43,740			73,794		(30,054)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9213SQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/17/2023	08/16/2024	08/20/2024	Exercise	1	7,828,000	4370.36	198,048		313,120	188,037			313,120		(125,083)				0001
Purchased Call/SPX/SPX9214SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	7,318,000	4376.31	95,134		146,360	84,431			146,360		(61,929)				0001
Purchased Call/SPX/SPX9214SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	2,295,000	4376.31	58,064		91,800	54,002			91,800		(37,798)				0001
Purchased Call/SPX/SPX9214SO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise	1	3,436,000	4376.31	172,831		297,214	184,706			297,214		(112,508)				0001
Purchased Call/SPX/SPX9215SK				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/01/2023	09/04/2024	09/06/2024	Exercise	1	3,148,000	4515.77	85,626		135,364	77,261			135,364		(58,103)				0001
Purchased Call/SPX/SPX9215SO				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/05/2023	09/05/2024	09/09/2024	Exercise	1	1,833,000	4496.83	41,792		65,072	36,598			65,072		(28,474)				0001
Purchased Call/SPX/SPX9216S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/06/2023	09/06/2024	09/10/2024	Exercise	1	2,354,000	4465.48	39,783		61,204	33,990			61,204		(27,214)				0001
Purchased Call/SPX/SPX9217SL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/21/2023	09/20/2024	09/24/2024	Exercise	1	3,100,000	4330	77,500		124,000	67,539			124,000		(56,461)				0001
Purchased Call/SPX/SPX9217SX				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Exercise	1	2,678,000	4320.06	70,699		113,815	62,165			113,815		(51,650)				0001
Purchased Call/SPX/SPX9218SV				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise	1	2,461,000	4229.45	93,518		159,965	89,056			159,965		(70,909)				0001
Purchased Call/SPX/SPX9219S4				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/04/2023	10/04/2024	10/08/2024	Exercise	1	2,649,000	4263.75	64,371		105,960	56,975			105,960		(48,985)				0001
Purchased Call/SPX/SPX9219S6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/04/2023	10/04/2024	10/08/2024	Exercise	1	1,616,000	4263.75	64,640		111,504	62,314			111,504		(49,190)				0001
Purchased Call/SPX/SPX9219SJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/10/2023	10/10/2024	10/15/2024	Exercise	1	4,806,000	4358.24	190,318		324,405	176,438			324,405		(147,967)				0001
Purchased Call/SPX/SPX9219SM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/11/2023	10/11/2024	10/16/2024	Exercise	1	2,169,000	4376.95	63,986		105,197	55,274			105,197		(49,923)				0001
Purchased Call/SPX/SPX9219ST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2024	Exercise	1	3,346,000	4349.61	58,890		93,688	47,359			93,688		(46,329)				0001
Purchased Call/SPX/SPX9219SY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2024	Exercise	1	2,552,000	4349.61	120,454		210,540	115,778			210,540		(94,762)				0001
Purchased Call/SPX/SPX921AS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/26/2023	10/25/2024	10/29/2024	Exercise	1	2,499,502	4187	95,514		169,549	90,703			169,549		(78,845)				0001
Purchased Call/SPX/SPX921BS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	10/31/2023	06/21/2024	06/25/2024	Exercise	1	4,170,000	4400	174,860		1,064,619	934,982			1,064,619		(129,638)				0001
Purchased Call/SPX/SPX921DSY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/05/2023	12/05/2024	12/09/2024	Exercise	1	2,926,000	4567.18	46,816		73,150	29,549			73,150		(43,601)				0001
Purchased Call/SPX/SPX921ESC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/07/2023	05/03/2024	05/07/2024	Expire	1	4,550,000	4200	18,610			(15,896)					(15,896)				0001
Purchased Call/SPX/SPX921FSE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/15/2023	12/13/2024	12/17/2024	Exercise	1	2,732,000	4719.19	48,356		75,130	28,520			75,130		(46,610)				0001
Purchased Call/SPX/SPX921FSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/15/2023	12/13/2024	12/17/2024	Exercise	1	5,359,000	4719.19	135,047		214,360	84,190			214,360		(130,170)				0001
Purchased Call/SPX/SPX921FSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/15/2023	12/13/2024	12/17/2024	Exercise	1	2,832,000	4719.19	77,880		124,608	49,540			124,608		(75,068)				0001
Purchased Call/SPX/SPXB050S4																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	07/14/2023	07/12/2024	07/16/2024	Exercise	1	1,753,087	4472	63,680		98,001	63,861			98,001		(34,140)				0001
Purchased Call/SPX/SPXA051WS9																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024	06/04/2024	Exercise	1	2,946,272	4221	177,669		297,350	222,620			297,350		(74,730)				0001
Purchased Call/SPX/SPXA051WSM																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024	06/07/2024	Exercise	1	5,380,702	4274	259,744		443,171	331,545			443,171		(111,626)				0001
Purchased Call/SPX/SPXA05XS1																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2024	06/17/2024	Exercise	1	1,861,198	4369	95,113		163,158	120,187			163,158		(42,971)				0001
Purchased Call/SPX/SPXA05XSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	06/25/2024	Exercise	1	1,885,978	4366	97,157		168,048	121,629			168,048		(46,419)				0001
Purchased Call/SPX/SPXA05YS0																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	06/25/2024	Exercise	1	2,811,504	4366	160,317		287,223	210,627			287,223		(76,596)				0001
Purchased Call/SPX/SPXA05YS1																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/23/2023	06/21/2024	06/25/2024	Exercise	1	1,608,154	4382	77,778		135,056	97,895			135,056		(37,161)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	07/01/2024	Exercise	1	3,363,000	4378.41	79,703		122,750	83,774			122,750		(38,976)				0001
Purchased Call/SPX/SPXA05YSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	07/02/2024	Exercise	1	4,124,000	4376.86	117,534		183,518	125,720			183,518		(57,798)				0001
Purchased Call/SPX/SPXA05YSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	07/02/2024	Exercise	1	3,769,000	4376.86	118,347		186,566	128,368			186,566		(58,198)				0001
Purchased Call/SPX/SPXA05YSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	07/02/2024	Exercise	1	2,819,000	4450.38	82,315		128,265	87,222			128,265		(41,043)				0001
Purchased Call/SPX/SPXA05YSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	07/05/2024	Exercise	1	2,001,000	4450.38	59,030		92,046	62,287			92,046		(29,759)				0001
Purchased Call/SPX/SPXA05ZS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/09/2024	Exercise	1	3,494,000	4446.82	90,495		139,760	93,518			139,760		(46,242)				0001
Purchased Call/SPX/SPXA05ZS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/09/2024	Exercise	1	4,632,000	4446.82	132,475		206,124	138,431			206,124		(67,693)				0001
Purchased Call/SPX/SPXA05ZS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/09/2024	Exercise	1	2,935,000	4446.82	97,442		154,088	104,296			154,088		(49,792)				0001
Purchased Call/SPX/SPXA05ZS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/05/2024	Exercise	1	2,300,846	4450	84,943		137,004	93,944			137,004		(43,060)				0001
Purchased Call/SPX/SPXA05ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	07/11/2024	Exercise	1	2,154,000	4398.95	102,530		172,320	118,801			172,320		(53,519)				0001
Purchased Call/SPX/SPXA05YSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	07/01/2024	Exercise	1	4,386,000	4378.41	214,037		361,845	257,179			361,845		(104,666)				0001
Purchased Call/SPX/SPXA05YSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	06/27/2024	Exercise	1	2,561,166	4348	90,317		140,183	96,272			140,183		(43,911)				0001
Purchased Call/SPX/SPXA05YSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/26/2024	06/28/2024	Exercise	1	3,047,489	4329	157,351		254,142	177,417			254,142		(76,725)				0001
Purchased Call/SPX/SPXA05YSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	07/02/2024	Exercise	1	4,156,000	4376.86	92,263		141,304	95,933			141,304		(45,371)				0001
Purchased Call/SPX/SPXA05YSII	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	07/03/2024	Exercise	1	3,882,000	4450.38	88,898		135,870	91,176			135,870		(44,694)				0001
Purchased Call/SPX/SPXA05ZS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	07/02/2024	Exercise	1	2,941,250	4377	174,021		282,239	195,471			282,239		(86,768)				0001
Purchased Call/SPX/SPXA05ZS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/05/2024	Exercise	1	4,161,105	4450	142,859		228,137	155,718			228,137		(72,419)				0001
Purchased Call/SPX/SPXA05ZSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/10/2023	07/05/2024	07/09/2024	Exercise	1	3,767,498	4412	216,925		391,130	278,740			391,130		(112,390)				0001
Purchased Call/SPX/SPXA05ZSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/16/2024	Exercise	1	2,133,000	4472.16	77,855		124,781	83,501			124,781		(41,280)				0001
Purchased Call/SPX/SPXA05ZSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2024	07/15/2024	Exercise	1	1,962,153	4439	101,859		166,634	112,758			166,634		(53,876)				0001
Purchased Call/SPX/SPX921FSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	12/19/2024	Exercise	1	2,040,000	4719.19	36,720		57,120	21,711			57,120		(35,409)				0001
Purchased Call/SPX/SPX921FSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/17/2024	12/19/2024	Exercise	1	2,858,000	4719.19	63,448		100,030	38,848			100,030		(61,182)				0001
Purchased Call/SPX/SPX921FSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/23/2024	Exercise	1	3,034,000	4768.37	142,901		251,822	113,239			251,822		(138,583)				0001
Purchased Call/SPX/SPX921FSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/23/2024	Exercise	1	3,486,000	4768.37	204,977		393,918	195,136			393,918		(198,782)				0001
Purchased Call/SPX/SPX921GS0	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/28/2023	12/27/2024	12/31/2024	Exercise	1	3,021,959	4782	143,350		250,273	106,922			250,273		(143,350)				0001
Purchased Call/SPX/SPXB0509P	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	07/29/2024	Exercise	1	2,507,377	4567	138,046		243,757	164,764			243,757		(78,993)				0001
Purchased Call/SPX/SPXB051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	08/13/2024	Exercise	1	2,145,000	4464.05	59,202		93,308	56,964			93,308		(36,343)				0001
Purchased Call/SPX/SPXB051SII	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	08/19/2024	Exercise	1	1,983,723	4438	54,020		85,375	51,594			85,375		(33,781)				0001
Purchased Call/SPX/SPXB054SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise	1	3,363,000	4402.2	173,195		302,670	177,532			302,670		(125,138)				0001
Purchased Call/SPX/SPXB055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/25/2023	09/20/2024	09/24/2024	Exercise	1	1,850,195	4323	116,707		217,424	131,925			217,424		(85,498)				0001

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Purchased Call/SPX/SPXB055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	09/27/2024	Exercise	1	9,125,974	4337	410,806		757,438	454,143			757,438		(303,295)				0001
Purchased Call/SPX/SPXB055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/11/2024	Exercise	1	2,123,359	4333	75,083		122,501	64,172			122,501		(58,329)				0001
Purchased Call/SPX/SPXB056N	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2024	Exercise	1	2,239,000	4217.04	28,435		44,780	21,657			44,780		(23,123)				0001
Purchased Call/SPX/SPXB057S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/25/2023	10/25/2024	10/29/2024	Exercise	1	3,151,000	4186.77	65,226		105,559	52,159			105,559		(53,399)				0001
Purchased Call/SPX/SPXB057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	10/30/2024	Exercise	1	6,967,000	4117.37	167,208		278,680	140,031			278,680		(138,649)				0001
Purchased Call/SPX/SPXB057SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	10/31/2024	Exercise	1	1,729,000	4117.37	46,337		77,805	39,360			77,805		(38,445)				0001
Purchased Call/SPX/SPXB057SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	10/29/2024	Exercise	1	3,065,687	4137	119,923		213,409	114,139			213,409		(99,270)				0001
Purchased Call/SPX/SPXB057SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/04/2024	Exercise	1	5,378,000	4193.8	67,225		107,560	51,416			107,560		(56,144)				0001
Purchased Call/SPX/SPXB057SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/04/2024	Exercise	1	3,016,000	4193.8	63,939		105,560	52,160			105,560		(53,400)				0001
Purchased Call/SPX/SPXB058SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise	1	2,133,000	4237.86	33,062		53,325	25,622			53,325		(27,703)				0001
Purchased Call/SPX/SPXB058SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise	1	2,492,000	4237.86	56,818		93,450	45,842			93,450		(47,608)				0001
Purchased Call/SPX/SPXB058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	10/30/2024	11/01/2024	Exercise	1	2,304,251	4167	98,893		162,583	79,808			162,583		(82,775)				0001
Purchased Call/SPX/SPXB058SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/12/2024	Exercise	1	2,495,000	4378.38	70,609		114,770	54,442			114,770		(60,328)				0001
Purchased Call/SPX/SPXB050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	07/22/2024	Exercise	1	2,874,192	4555	165,448		303,512	212,056			303,512		(91,456)				0001
Purchased Call/SPX/SPXB050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/25/2023	07/23/2024	07/25/2024	Exercise	1	1,710,093	4536	61,059		93,496	59,087			93,496		(34,409)				0001
Purchased Call/SPX/SPXB050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	07/29/2024	Exercise	1	2,730,718	4566	160,671		291,226	199,286			291,226		(91,939)				0001
Purchased Call/SPX/SPXB051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	08/13/2024	Exercise	1	4,242,000	4464.05	214,221		366,933	235,425			366,933		(131,508)				0001
Purchased Call/SPX/SPXB051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	08/15/2024	Exercise	1	3,566,000	4464.05	47,071		71,320	42,224			71,320		(29,096)				0001
Purchased Call/SPX/SPXB051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	08/15/2024	Exercise	1	1,981,000	4464.05	34,866		53,487	31,935			53,487		(21,552)				0001
Purchased Call/SPX/SPXB051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	08/15/2024	Exercise	1	2,230,000	4464.05	50,175		78,050	47,035			78,050		(31,015)				0001
Purchased Call/SPX/SPXB053SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	09/11/2024	Exercise	1	5,031,000	4457.49	66,409		100,620	54,518			100,620		(46,102)				0001
Purchased Call/SPX/SPXB053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	09/13/2024	Exercise	1	2,634,000	4487.46	87,976		142,236	80,846			142,236		(61,390)				0001
Purchased Call/SPX/SPXB054SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise	1	6,468,000	4402.2	178,517		284,592	155,609			284,592		(128,983)				0001
Purchased Call/SPX/SPXB054SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise	1	3,689,000	4402.2	160,840		271,142	154,930			271,142		(116,212)				0001
Purchased Call/SPX/SPXB055J	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/04/2023	10/02/2024	10/04/2024	Exercise	1	1,299,382	4288	58,909		106,656	61,904			106,656		(44,752)				0001
Purchased Call/SPX/SPXB055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	10/15/2024	Exercise	1	2,202,000	4358.24	67,381		111,201	58,814			111,201		(52,387)				0001
Purchased Call/SPX/SPXB058SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	10/30/2024	11/01/2024	Exercise	1	2,145,912	4167	116,447		198,276	100,808			198,276		(97,468)				0001
Purchased Call/SPX/SPXB058SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/04/2024	Exercise	1	2,164,001	4194	137,437		249,743	134,645			249,743		(115,098)				0001
Purchased Call/SPX/SPXB059SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/12/2024	Exercise	1	2,028,000	4378.38	78,281		131,820	64,937			131,820		(66,883)				0001
Purchased Call/SPX/SPXB059S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/13/2024	Exercise	1	2,777,000	4382.78	77,756		126,354	59,706			126,354		(66,648)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05AS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/19/2024	Exercise	1	2,731,000	4502.88	84,115		136,550	62,834			136,550		(73,716)				0001
Purchased Call/SPX/SPXB05BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/26/2024	Exercise	1	2,744,000	4559.34	51,313		79,576	33,109			79,576		(46,467)				0001
Purchased Call/SPX/SPXB05BB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/29/2024	Exercise	1	2,561,000	4559.34	39,183		60,184	24,660			60,184		(35,523)				0001
Purchased Call/SPX/SPXB05BJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/21/2024	11/25/2024	Exercise	1	1,743,357	4540	111,421		210,432	109,563			210,432		(100,869)				0001
Purchased Call/SPX/SPXB05BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/26/2024	Exercise	1	1,503,685	4557	73,141		127,380	61,147			127,380		(66,233)				0001
Purchased Call/SPX/SPXB05BST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	12/02/2024	Exercise	1	3,321,000	4554.89	102,619		166,050	72,477			166,050		(93,573)				0001
Purchased Call/SPX/SPXB05CS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/05/2023	12/02/2024	12/04/2024	Exercise	1	1,594,337	4595	67,828		119,368	56,237			119,368		(63,131)				0001
Purchased Call/SPX/SPXB05CSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/10/2024	Exercise	1	2,577,000	4604.37	112,615		193,275	49,917			105,204		(61,082)	34,336			0001
Purchased Call/SPX/SPXA05GS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2024	Exercise	1	3,036,000	3999.09	61,327		103,224	100,690			103,224		(2,534)				0001
Purchased Call/SPX/SPXA05GSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	01/26/2024	Exercise	1	4,229,000	4016.95	114,183		190,305	183,070			190,305		(7,235)				0001
Purchased Call/SPX/SPXA05HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	02/13/2024	Exercise	1	9,062,000	4081.5	221,113		362,480	338,592			362,480		(23,888)				0001
Purchased Call/SPX/SPXB059SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2024	Exercise	1	2,226,000	4347.35	66,112		107,961	50,822			107,961		(57,139)				0001
Purchased Call/SPX/SPXB059SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2024	Exercise	1	2,794,000	4415.24	36,043		55,880	24,590			55,880		(31,290)				0001
Purchased Call/SPX/SPXB05BSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/29/2024	Exercise	1	3,663,000	4559.34	213,187		395,604	202,330			395,604		(193,274)				0001
Purchased Call/SPX/SPXB05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/20/2024	11/22/2024	Exercise	1	1,750,741	4547	79,830		135,521	63,273			135,521		(72,248)				0001
Purchased Call/SPX/SPXB05CS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/05/2023	11/29/2024	12/03/2024	Exercise	1	3,190,834	4552	200,886		382,747	195,890			382,747		(186,857)				0001
Purchased Call/SPX/SPXB05CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	12/10/2024	Exercise	1	2,780,000	4549.34	69,778		111,200	46,023			111,200		(65,177)				0001
Purchased Call/SPX/SPXB05CSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/10/2024	Exercise	1	4,455,000	4604.37	254,381		474,458	234,209			474,458		(240,248)				0001
Purchased Call/SPX/SPXB05CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2023	12/04/2024	12/06/2024	Exercise	1	2,805,845	4570	124,378		206,917	89,488			206,917		(117,429)				0001
Purchased Call/SPX/SPXB05CSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/11/2023	12/09/2024	12/11/2024	Exercise	1	1,726,639	4604	105,266		196,875	97,134			196,875		(99,741)				0001
Purchased Call/SPX/SPXB05DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/17/2024	Exercise	1	3,056,061	4716	143,519		254,662	116,325			254,662		(138,336)				0001
Purchased Call/SPX/SPXB05DSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/17/2024	Exercise	1	2,179,383	4707	131,316		255,112	128,538			255,112		(126,574)				0001
Purchased Call/SPX/SPXB05DSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/12/2024	12/16/2024	Exercise	1	2,849,413	4641	199,489		347,523	154,721			347,523		(192,802)				0001
Purchased Call/SPX/SPXB05DSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/19/2023	12/13/2024	12/17/2024	Exercise	1	1,857,102	4678	125,174		223,114	101,786			223,114		(121,328)				0001
Purchased Call/SPX/SPXB05DSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/19/2023	12/18/2024	12/20/2024	Exercise	1	1,417,427	4741	67,816		116,610	50,849			116,610		(65,761)				0001
Purchased Call/SPX/SPXB05DSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2023	12/13/2024	12/17/2024	Exercise	1	2,420,944	4719	118,934		201,609	86,007			201,609		(115,602)				0001
Purchased Call/SPX/SPXB05DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2023	12/18/2024	12/20/2024	Exercise	1	2,721,081	4741	126,596		216,971	93,872			216,971		(123,099)				0001
Purchased Call/SPX/SPXB05ESH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/22/2023	12/19/2024	12/23/2024	Exercise	1	3,728,865	4768	221,408		444,179	225,863			444,179		(218,315)				0001
Purchased Call/SPX/SPXB05ESI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	12/24/2024	Exercise	1	3,678,731	4747	162,370		282,100	121,991			282,100		(160,109)				0001
Purchased Call/SPX/SPXB05ESO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2023	12/20/2024	12/24/2024	Exercise	1	3,265,353	4698	217,542		394,063	178,349			394,063		(215,714)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXB05E9R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2024	12/30/2024	Exercise	1	2,020,471	4765	118,343		225,145	107,781			225,145		(117,365)				0001
Purchased Call/SPX/SPXB05ESY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	12/31/2024	Exercise	1	3,576,622	4782	116,793		195,226	78,434			195,226		(116,793)				0001
Purchased Call/SPX/SPXB05F9D	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	12/31/2024	Exercise	1	1,626,339	4783	69,377		122,060	52,683			122,060		(69,377)				0001
Purchased Call/SPX/SPXB05FSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/02/2024	12/27/2024	01/04/2024	Exercise	1	3,587,513	4783	64,916		114,750	49,834			114,750		(64,916)				0001
Purchased Call/SPX/SPXB05CSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	12/17/2024	Exercise	1	4,112,000	4719.55	233,150		439,984	215,875			439,984		(224,109)				0001
Purchased Call/SPX/SPXB05DS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/12/2024	12/16/2024	Exercise	1	2,400,793	4644	115,989		189,737	77,948			189,737		(111,789)				0001
Purchased Call/SPX/SPXB05DS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/17/2024	Exercise	1	1,556,692	4717	57,882		97,351	41,559			97,351		(55,792)				0001
Purchased Call/SPX/SPXB05DSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2024	Exercise	1	4,683,000	4740.56	118,012		187,320	73,199			187,320		(114,121)				0001
Purchased Call/SPX/SPXB05DST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/19/2023	12/18/2024	12/20/2024	Exercise	1	1,659,093	4727	102,566		189,890	90,432			189,890		(99,458)				0001
Purchased Call/SPX/SPXB05ESN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2023	12/20/2024	12/24/2024	Exercise	1	2,626,378	4698	124,445		202,917	79,518			202,917		(123,399)				0001
Purchased Call/SPX/SPXB05FS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	12/31/2024	Exercise	1	4,123,248	4783	210,664		391,346	180,682			391,346		(210,664)				0001
Purchased Call/SPX/SPXB050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/24/2024	Exercise	1	3,550,000	4536.34	132,415		213,000	138,950			213,000		(74,050)				0001
Purchased Call/SPX/SPXB051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	08/06/2024	Exercise	1	2,797,000	4513.39	80,554		125,865	78,507			125,865		(47,358)				0001
Purchased Call/SPX/SPXB051SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/14/2024	Exercise	1	7,661,000	4464.05	195,356		306,440	185,890			306,440		(120,550)				0001
Purchased Call/SPX/SPXB051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	08/15/2024	Exercise	1	2,098,000	4464.05	59,164		93,361	56,790			93,361		(36,571)				0001
Purchased Call/SPX/SPXA05HSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2024	Exercise	1	1,895,000	4090.46	69,926		118,438	110,347			118,438		(8,091)				0001
Purchased Call/SPX/SPXA051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	02/13/2024	Exercise	1	2,305,848	4103	105,038		188,270	176,891			188,270		(11,379)				0001
Purchased Call/SPX/SPXA051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2024	Exercise	1	2,332,000	4137.29	63,430		104,940	97,426			104,940		(7,514)				0001
Purchased Call/SPX/SPXA051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/17/2023	02/15/2024	02/20/2024	Exercise	1	1,753,865	4146	57,016		103,211	96,045			103,211		(7,167)				0001
Purchased Call/SPX/SPXA051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Exercise	1	1,918,000	3997.34	41,429		68,089	62,268			68,089		(5,821)				0001
Purchased Call/SPX/SPXA051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Exercise	1	2,207,000	3997.34	82,983		142,352	130,693			142,352		(11,659)				0001
Purchased Call/SPX/SPXA05JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/02/2023	02/29/2024	03/04/2024	Exercise	1	2,318,552	3970	100,238		175,783	159,355			175,783		(16,428)				0001
Purchased Call/SPX/SPXA05JSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2024	Exercise	1	5,263,000	4048.42	127,891		210,520	187,682			210,520		(22,838)				0001
Purchased Call/SPX/SPXA05KS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	03/07/2024	Exercise	1	1,970,227	4046	102,251		196,749	178,671			196,749		(18,077)				0001
Purchased Call/SPX/SPXA05KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/12/2024	Exercise	1	1,635,000	3992.01	60,495		103,823	92,687			103,823		(11,135)				0001
Purchased Call/SPX/SPXA05KSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2023	03/05/2024	03/07/2024	Exercise	1	1,581,845	4046	74,063		141,151	128,021			141,151		(13,130)				0001
Purchased Call/SPX/SPXA05KSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2023	03/06/2024	03/08/2024	Exercise	1	1,821,789	4048	99,099		198,001	180,207			198,001		(17,794)				0001
Purchased Call/SPX/SPXA05LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/19/2024	Exercise	1	3,396,000	3916.64	96,107		163,008	143,253			163,008		(19,755)				0001
Purchased Call/SPX/SPXA05LSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/20/2024	Exercise	1	9,970,000	3916.64	238,283		398,800	348,255			398,800		(50,545)				0001
Purchased Call/SPX/SPXA05LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2024	Exercise	1	3,315,000	3916.64	50,720		82,875	72,007			82,875		(10,868)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05LSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/25/2024	Exercise	1	2,217,000	4002.87	56,977		94,223	81,700			94,223		(12,522)				0001
Purchased Call/SPX/SPXA05MS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	03/21/2024	Exercise	1	1,456,990	3917	91,947		161,448	141,636			161,448		(19,812)				0001
Purchased Call/SPX/SPXA05MS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024	03/22/2024	Exercise	1	5,299,055	3952	277,708		485,441	425,003			485,441		(60,438)				0001
Purchased Call/SPX/SPXA05MS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/26/2024	Exercise	1	2,557,000	3936.97	45,770		74,153	63,968			74,153		(10,185)				0001
Purchased Call/SPX/SPXA05MS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024	03/22/2024	Exercise	1	2,671,261	3952	145,482		257,555	225,806			257,555		(31,749)				0001
Purchased Call/SPX/SPXA05MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/22/2023	03/21/2024	03/25/2024	Exercise	1	2,161,550	4003	91,746		163,080	142,861			163,080		(20,220)				0001
Purchased Call/SPX/SPXA05MSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2024	Exercise	1	3,375,000	3970.99	92,475		155,250	133,656			155,250		(21,594)				0001
Purchased Call/SPX/SPXA05MSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/26/2024	Exercise	1	3,964,515	3949	197,557		352,402	307,951			352,402		(44,450)				0001
Purchased Call/SPX/SPXA05MSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	03/26/2024	Exercise	1	4,713,565	3971	239,905		424,942	370,813			424,942		(54,129)				0001
Purchased Call/SPX/SPXA05NSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/03/2024	Exercise	1	2,142,000	4109.31	57,834		96,390	81,892			96,390		(14,498)				0001
Purchased Call/SPX/SPXB053SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/16/2024	Exercise	1	2,128,000	4461.9	50,859		79,800	44,171			79,800		(35,629)				0001
Purchased Call/SPX/SPXB053SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/16/2024	Exercise	1	2,227,000	4461.9	57,234		90,194	50,098			90,194		(40,095)				0001
Purchased Call/SPX/SPXB054SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise	1	4,336,000	4402.2	101,896		160,432	86,809			160,432		(73,623)				0001
Purchased Call/SPX/SPXB054SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise	1	3,955,000	4402.2	100,062		158,200	85,903			158,200		(72,297)				0001
Purchased Call/SPX/SPXB054SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	09/24/2024	Exercise	1	5,630,000	4320.06	72,627		112,600	59,542			112,600		(53,058)				0001
Purchased Call/SPX/SPXB054SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	09/25/2024	Exercise	1	3,276,000	4320.06	42,260		65,520	34,552			65,520		(30,968)				0001
Purchased Call/SPX/SPXB054SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2024	09/25/2024	Exercise	1	3,995,000	4320.06	105,468		169,788	92,502			169,788		(77,285)				0001
Purchased Call/SPX/SPXB054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	09/27/2024	Exercise	1	2,539,000	4337.44	40,624		63,475	33,565			63,475		(29,910)				0001
Purchased Call/SPX/SPXB055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	09/27/2024	Exercise	1	4,398,164	4337	244,932		480,636	299,805			480,636		(180,831)				0001
Purchased Call/SPX/SPXB055SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/04/2023	10/03/2024	10/07/2024	Exercise	1	2,157,020	4229	94,937		161,669	89,486			161,669		(72,183)				0001
Purchased Call/SPX/SPXB055SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/11/2024	Exercise	1	2,310,907	4336	147,524		271,298	156,693			271,298		(114,605)				0001
Purchased Call/SPX/SPXB0566S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	10/16/2024	Exercise	1	5,411,000	4327.78	134,734		216,440	109,915			216,440		(106,525)				0001
Purchased Call/SPX/SPXB0569H	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	10/22/2024	Exercise	1	4,426,000	4224.16	96,487		154,910	76,917			154,910		(77,994)				0001
Purchased Call/SPX/SPXB056SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2024	10/23/2024	Exercise	1	9,138,000	4224.16	225,709		365,520	182,715			365,520		(182,805)				0001
Purchased Call/SPX/SPXB056SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2024	Exercise	1	3,456,000	4217.04	55,296		88,128	43,162			88,128		(44,966)				0001
Purchased Call/SPX/SPXB056SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2024	Exercise	1	5,885,000	4217.04	144,771		235,400	117,674			235,400		(117,726)				0001
Purchased Call/SPX/SPXB056SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2024	Exercise	1	3,688,000	4217.04	99,207		162,272	81,598			162,272		(80,674)				0001
Purchased Call/SPX/SPXB056SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	10/28/2024	Exercise	1	4,112,000	4247.68	158,312		269,336	140,164			269,336		(129,172)				0001
Purchased Call/SPX/SPXB057SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/29/2024	Exercise	1	7,316,000	4137.23	90,718		146,320	71,433			146,320		(74,887)				0001
Purchased Call/SPX/SPXB057SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/29/2024	Exercise	1	3,001,000	4137.23	48,016		78,026	38,390			78,026		(39,636)				0001

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Purchased Call/SPX/SPXB057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	10/29/2024	Exercise	1	2,355,000	4117.37	63,114		105,975	53,731			105,975		(52,244)				0001
Purchased Call/SPX/SPXB057SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2024	Exercise	1	3,619,000	4166.82	196,150		361,900	198,621			361,900		(163,279)				0001
Purchased Call/SPX/SPXB057SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2024	Exercise	1	4,175,000	4166.82	243,820		459,250	256,290			459,250		(202,960)				0001
Purchased Call/SPX/SPXB058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/04/2024	Exercise	1	2,215,000	4193.8	101,447		180,523	95,798			180,523		(84,725)				0001
Purchased Call/SPX/SPXB058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	11/01/2024	Exercise	1	2,166,746	4167	98,930		173,160	90,582			173,160		(82,578)				0001
Purchased Call/SPX/SPXA05NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2023	04/02/2024	04/04/2024	Exercise	1	1,512,226	4109	48,819		82,431	70,024			82,431		(12,407)				0001
Purchased Call/SPX/SPXA050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2024	Exercise	1	9,712,000	4105.02	236,973		388,480	324,680			388,480		(63,800)				0001
Purchased Call/SPX/SPXA050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Exercise	1	7,097,000	4105.02	173,167		283,880	236,911			283,880		(46,969)				0001
Purchased Call/SPX/SPXA05PSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/13/2023	04/11/2024	04/15/2024	Exercise	1	2,358,532	4109	133,047		235,339	198,012			235,339		(37,327)				0001
Purchased Call/SPX/SPXA05RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Exercise	1	4,214,000	4055.99	104,507		168,560	135,256			168,560		(33,304)				0001
Purchased Call/SPX/SPXA05SS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/07/2024	Exercise	1	3,116,000	4090.75	91,299		148,010	117,159			148,010		(30,851)				0001
Purchased Call/SPX/SPXA05SS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/03/2023	05/01/2024	05/03/2024	Exercise	1	1,663,136	4168	56,586		95,361	76,447			95,361		(18,914)				0001
Purchased Call/SPX/SPXA05SSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	05/07/2024	Exercise	1	6,065,000	4061.22	149,199		242,600	191,765			242,600		(50,835)				0001
Purchased Call/SPX/SPXA05SSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	05/08/2024	Exercise	1	3,117,000	4136.25	39,898		62,340	48,491			62,340		(13,849)				0001
Purchased Call/SPX/SPXA05TSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	05/16/2024	Exercise	1	2,061,000	4124.08	45,136		72,135	55,519			72,135		(16,616)				0001
Purchased Call/SPX/SPXA05TSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,941,862	4138	97,400		164,953	129,781			164,953		(35,172)				0001
Purchased Call/SPX/SPXA05TSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	05/17/2024	Exercise	1	5,025,580	4136	239,537		415,530	326,446			415,530		(89,084)				0001
Purchased Call/SPX/SPXA05USA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/22/2024	Exercise	1	3,058,000	4191.98	115,898		191,125	146,426			191,125		(44,699)				0001
Purchased Call/SPX/SPXA05USB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2024	Exercise	1	6,293,000	4191.98	158,584		251,720	190,291			251,720		(61,429)				0001
Purchased Call/SPX/SPXA05VS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/24/2023	05/22/2024	05/24/2024	Exercise	1	3,517,404	4192	182,399		348,184	276,636			348,184		(71,549)				0001
Purchased Call/SPX/SPXA05VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	05/31/2024	Exercise	1	5,693,000	4205.45	143,464		224,874	166,148			224,874		(58,725)				0001
Purchased Call/SPX/SPXA05VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	05/29/2024	Exercise	1	2,304,534	4115	141,568		230,158	173,373			230,158		(56,785)				0001
Purchased Call/SPX/SPXA05VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	05/29/2024	Exercise	1	2,880,988	4151	170,578		287,315	218,703			287,315		(68,612)				0001
Purchased Call/SPX/SPXA05VSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024	05/31/2024	Exercise	1	1,963,945	4205	68,864		113,013	84,669			113,013		(28,345)				0001
Purchased Call/SPX/SPXA05VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/31/2023	05/29/2024	05/31/2024	Exercise	1	3,641,920	4205	198,314		353,328	271,702			353,328		(81,626)				0001
Purchased Call/SPX/SPXA05WS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2024	Exercise	1	5,287,000	4282.37	134,819		211,480	154,071			211,480		(57,409)				0001
Purchased Call/SPX/SPXA05WS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2024	Exercise	1	4,192,000	4273.79	106,896		167,680	121,867			167,680		(45,813)				0001
Purchased Call/SPX/SPXA05WSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/05/2023	05/31/2024	06/04/2024	Exercise	1	1,541,653	4282	74,833		127,080	95,604			127,080		(31,476)				0001
Purchased Call/SPX/SPXA05WSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2023	06/04/2024	06/06/2024	Exercise	1	3,447,308	4282	121,764		198,027	145,891			198,027		(52,137)				0001
Purchased Call/SPX/SPXA05XS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	06/11/2024	Exercise	1	8,722,000	4298.86	222,411		348,880	251,266			348,880		(97,614)				0001

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Purchased Call/SPX/SPXB051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/14/2024	Exercise	1	2,091,000	4464.05	55,202		86,777	52,712			86,777		(34,064)				0001
Purchased Call/SPX/SPXB051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/14/2024	Exercise	1	2,124,000	4464.05	64,145		101,952	62,370			101,952		(39,582)				0001
Purchased Call/SPX/SPXB052SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	08/27/2024	Exercise	1	2,116,000	4436.01	34,491		52,900	30,633			52,900		(22,267)				0001
Purchased Call/SPX/SPXB053SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/16/2024	Exercise	1	1,944,000	4461.9	63,374		102,060	57,663			102,060		(44,397)				0001
Purchased Call/SPX/SPXB054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise	1	3,357,000	4402.2	165,164		285,345	166,009			285,345		(119,336)				0001
Purchased Call/SPX/SPXB054SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/21/2023	09/20/2024	09/24/2024	Exercise	1	4,004,000	4330	109,710		176,176	96,249			176,176		(79,927)				0001
Purchased Call/SPX/SPXB056S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	10/16/2024	Exercise	1	7,003,000	4327.78	174,375		280,120	142,558			280,120		(137,562)				0001
Purchased Call/SPX/SPXB056SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	10/22/2024	Exercise	1	2,523,000	4314.6	51,974		81,998	40,447			81,998		(41,550)				0001
Purchased Call/SPX/SPXB056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2024	Exercise	1	3,222,000	4217.04	72,817		117,603	58,389			117,603		(59,214)				0001
Purchased Call/SPX/SPXB056SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2024	Exercise	1	2,541,000	4217.04	84,615		141,026	72,217			141,026		(68,808)				0001
Purchased Call/SPX/SPXB056ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/23/2023	10/18/2024	10/22/2024	Exercise	1	1,689,664	4224	70,448		118,800	61,696			118,800		(57,104)				0001
Purchased Call/SPX/SPXB057SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/29/2024	Exercise	1	3,192,000	4137.23	65,117		106,932	53,179			106,932		(53,753)				0001
Purchased Call/SPX/SPXB057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/04/2024	Exercise	1	2,643,000	4193.8	42,288		68,718	33,401			68,718		(35,317)				0001
Purchased Call/SPX/SPXB058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/04/2024	Exercise	1	4,422,000	4193.8	106,570		176,880	87,876			176,880		(89,004)				0001
Purchased Call/SPX/SPXB058S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/04/2024	Exercise	1	2,231,000	4193.8	114,227		207,483	112,084			207,483		(95,399)				0001
Purchased Call/SPX/SPXB058SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise	1	2,225,000	4237.86	103,463		183,563	96,870			183,563		(86,692)				0001
Purchased Call/SPX/SPXB058SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/04/2024	Exercise	1	4,692,862	4194	228,891		391,647	199,959			391,647		(191,689)				0001
Purchased Call/SPX/SPXB05AS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/19/2024	Exercise	1	2,086,000	4502.88	76,139		126,203	59,477			126,203		(66,726)				0001
Purchased Call/SPX/SPXB05BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	11/27/2024	Exercise	1	2,107,000	4559.34	30,973		47,408	19,336			47,408		(28,072)				0001
Purchased Call/SPX/SPXB05BSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	11/27/2024	Exercise	1	3,302,000	4559.34	71,653		112,268	47,326			112,268		(64,942)				0001
Purchased Call/SPX/SPXB05BSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/29/2024	Exercise	1	3,980,000	4559.34	89,948		141,290	59,744			141,290		(81,546)				0001
Purchased Call/SPX/SPXB05BSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/21/2024	11/25/2024	Exercise	1	1,579,290	4538	76,852		130,849	61,275			130,849		(69,574)				0001
Purchased Call/SPX/SPXB05BSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/26/2024	Exercise	1	2,360,329	4557	115,742		202,021	97,210			202,021		(104,811)				0001
Purchased Call/SPX/SPXB05BSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	12/02/2024	Exercise	1	2,770,000	4554.89	44,043		67,865	27,705			67,865		(40,160)				0001
Purchased Call/SPX/SPXB05CSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/11/2023	12/06/2024	12/10/2024	Exercise	1	3,119,999	4575	146,889		242,792	103,677			242,792		(139,115)				0001
Purchased Call/SPX/SPXB05DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/17/2024	Exercise	1	2,329,000	4719.19	97,352		166,524	72,687			166,524		(93,837)				0001
Purchased Call/SPX/SPXB05DS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	12/19/2024	Exercise	1	3,062,000	4719.19	124,317		209,747	89,870			209,747		(119,877)				0001
Purchased Call/SPX/SPXB05DSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2024	Exercise	1	3,356,000	4740.56	194,648		369,160	180,929			369,160		(188,231)				0001
Purchased Call/SPX/SPXB05DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/17/2024	Exercise	1	2,068,884	4713	132,047		248,034	120,401			248,034		(127,633)				0001
Purchased Call/SPX/SPXB05DSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2023	12/13/2024	12/17/2024	Exercise	1	2,118,641	4719	98,232		164,335	68,854			164,335		(95,481)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB05DSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/20/2023	12/13/2024	12/17/2024	Exercise	1	1,617,229	4715	104,070		192,766	91,611		192,766		(101,155)				0001
Purchased Call/SPX/SPXB05ESC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	12/24/2024	Exercise	1	2,254,000	4754.63	126,224		238,924	114,458		238,924		(124,466)				0001
Purchased Call/SPX/SPXB05ESU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/29/2023	12/23/2024	12/26/2024	Exercise	1	2,111,056	4755	94,243		162,059	67,816		162,059		(94,243)				0001
Purchased Call/SPX/SPXB05ESW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/29/2023	12/26/2024	12/30/2024	Exercise	1	3,132,236	4775	131,456		228,290	96,834		228,290		(131,456)				0001
Purchased Call/SPX/SPXB05ESX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/29/2023	12/26/2024	12/30/2024	Exercise	1	6,231,049	4775	285,899		507,650	221,750		507,650		(285,899)				0001
Purchased Call/SPX/SPXB05BS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise	1	5,153,000	4237.86	64,413		103,060	49,088		103,060		(53,972)				0001
Purchased Call/SPX/SPXB059S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2024	11/12/2024	Exercise	1	2,406,102	4375	95,904		161,149	78,983		161,149		(82,165)				0001
Purchased Call/SPX/SPXB059SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2024	Exercise	1	1,791,827	4381	110,483		220,042	124,555		220,042		(95,487)				0001
Purchased Call/SPX/SPXB05ASS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/26/2024	Exercise	1	4,078,000	4556.62	232,854		430,229	219,951		430,229		(210,278)				0001
Purchased Call/SPX/SPXB05ASU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2024	11/25/2024	Exercise	1	2,881,751	4538	119,704		197,486	89,420		197,486		(108,066)				0001
Purchased Call/SPX/SPXB05BSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	12/02/2024	Exercise	1	2,672,000	4554.89	35,003		53,440	21,522		53,440		(31,918)				0001
Purchased Call/SPX/SPXB05CSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2024	12/09/2024	Exercise	1	2,014,645	4568	127,176		241,228	121,471		241,228		(119,757)				0001
Purchased Call/SPX/SPXB05CSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/10/2024	Exercise	1	3,127,372	4586	146,241		250,296	112,179		250,296		(138,117)				0001
Purchased Call/SPX/SPXB05DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/17/2024	Exercise	1	2,798,480	4719	112,024		183,236	74,957		183,236		(108,279)				0001
Purchased Call/SPX/SPXB05DSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/17/2024	Exercise	1	2,246,334	4719	112,041		192,304	84,008		192,304		(108,296)				0001
Purchased Call/SPX/SPXB05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/20/2023	12/18/2024	12/20/2024	Exercise	1	2,332,861	4732	148,679		281,504	136,932		281,504		(144,572)				0001
Purchased Call/SPX/SPXB05ESF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/22/2023	12/18/2024	12/20/2024	Exercise	1	1,516,529	4739	93,360		181,121	89,068		181,121		(92,052)				0001
Purchased Call/SPX/SPXB05ESV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	12/29/2023	12/20/2024	12/24/2024	Exercise	1	3,145,865	4752	195,568		379,989	184,421		379,989		(195,568)				0001
Purchased Call/SPX/SPXB05FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	01/02/2024	12/27/2024	01/04/2024	Exercise	1	9,415,644	4770		208,908	380,981	172,072		380,981		(208,908)				0001
Purchased Call/SPX/SPXA05XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/12/2024	Exercise	1	3,051,000	4298.86	88,479		140,346	101,103		140,346		(39,243)				0001
Purchased Call/SPX/SPXA05XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/18/2024	Exercise	1	4,034,000	4425.84	192,018		328,771	240,763		328,771		(88,008)				0001
Purchased Call/SPX/SPXA05XST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	06/25/2024	Exercise	1	4,503,000	4365.69	208,939		351,234	252,504		351,234		(98,730)				0001
Purchased Call/SPX/SPXA05YS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/26/2023	06/21/2024	06/25/2024	Exercise	1	2,265,437	4382	123,273		232,133	173,071		232,133		(59,061)				0001
Purchased Call/SPX/SPXA05YS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	07/01/2024	Exercise	1	2,633,000	4378.41	82,676		130,334	89,904		130,334		(40,430)				0001
Purchased Call/SPX/SPXA05YSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	07/02/2024	Exercise	1	2,228,000	4376.86	100,706		167,100	117,577		167,100		(49,523)				0001
Purchased Call/SPX/SPXA05ZS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/05/2024	Exercise	1	2,701,381	4450	156,831		284,075	204,573		284,075		(79,501)				0001
Purchased Call/SPX/SPXA05ZSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	07/05/2023	07/02/2024	07/05/2024	Exercise	1	2,358,701	4450	139,130		253,869	183,341		253,869		(70,529)				0001
Purchased Call/SPX/SPXC177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2024	01/05/2024	Exercise	1	4,621,000	3824.14	103,973		184,840	184,267		184,840		(573)				0001
Purchased Call/SPX/SPXC177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	01/09/2023	01/05/2024	01/09/2024	Exercise	1	2,193,466	3808	143,407		258,048	256,450		258,048		(1,598)				0001
Purchased Call/SPX/SPXC178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/22/2024	Exercise	1	3,531,000	3928.86	71,326		118,289	114,948		118,289		(3,340)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXC1786N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/22/2024	Exercise	1	2,467,000	3928.86	62,168		104,848	101,936			104,848		(2,911)				0001
Purchased Call/SPX/SPXC1786R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2024	01/19/2024	Exercise	1	3,132,686	3996	156,416		299,488	292,575			299,488		(6,913)				0001
Purchased Call/SPX/SPXC1775L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2024	01/05/2024	Exercise	1	2,285,000	3824.14	56,897		101,683	101,369			101,683		(313)				0001
Purchased Call/SPX/SPXC1775P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2024	01/04/2024	Exercise	1	2,280,663	3840	118,461		228,691	228,363			228,691		(328)				0001
Purchased Call/SPX/SPXC1786S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/11/2024	01/16/2024	Exercise	1	3,582,000	3969.61	83,102		143,280	140,991			143,280		(2,289)				0001
Purchased Call/SPX/SPXC1786S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/09/2024	01/11/2024	Exercise	1	2,576,564	3892	157,324		291,943	288,456			291,943		(3,486)				0001
Purchased Call/SPX/SPXC1786S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2024	01/12/2024	Exercise	1	2,461,289	3919	115,244		208,496	205,631			208,496		(2,865)				0001
Purchased Call/SPX/SPXC1786Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2024	01/18/2024	Exercise	1	1,587,639	3999	55,143		99,251	96,960			99,251		(2,291)				0001
Purchased Call/SPX/SPXC1796I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/30/2024	02/01/2024	Exercise	1	1,570,948	4018	112,115		184,943	175,861			184,943		(9,082)				0001
Purchased Call/SPX/SPXC1796S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2023	02/01/2024	02/05/2024	Exercise	1	1,235,763	4119	77,859		147,300	140,559			147,300		(6,742)				0001
Purchased Call/SPX/SPXC1796N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/15/2024	02/20/2024	Exercise	1	1,967,917	4143	103,137		208,524	195,560			208,524		(12,964)				0001
Purchased Call/SPX/SPXC17AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,636,456	4011	75,643		141,984	130,847			141,984		(11,136)				0001
Purchased Call/SPX/SPXC17ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/29/2024	03/04/2024	Exercise	1	2,775,000	3970.15	71,318		117,938	106,378			117,938		(11,560)				0001
Purchased Call/SPX/SPXC17ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/22/2024	02/26/2024	Exercise	1	1,488,662	3991	73,705		132,043	121,307			132,043		(10,736)				0001
Purchased Call/SPX/SPXC17ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/23/2024	02/27/2024	Exercise	1	1,238,256	3982	43,568		73,396	66,946			73,396		(6,450)				0001
Purchased Call/SPX/SPXC17ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	03/01/2024	03/05/2024	Exercise	1	3,321,000	3951.39	90,331		151,106	136,216			151,106		(14,890)				0001
Purchased Call/SPX/SPXC17BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/19/2024	Exercise	1	2,218,000	3960.28	59,664		99,810	87,580			99,810		(12,230)				0001
Purchased Call/SPX/SPXC17BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/19/2024	Exercise	1	1,782,504	3892	98,282		171,750	151,603			171,750		(20,146)				0001
Purchased Call/SPX/SPXC17BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2024	03/22/2024	Exercise	1	2,063,000	3951.57	66,429		112,434	98,016			112,434		(14,417)				0001
Purchased Call/SPX/SPXC17BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/05/2024	04/09/2024	Exercise	1	2,347,878	4090	128,697		230,174	196,118			230,174		(34,056)				0001
Purchased Call/SPX/SPXC17BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/05/2024	04/09/2024	Exercise	1	1,990,935	4105	95,792		169,265	143,916			169,265		(25,349)				0001
Purchased Call/SPX/SPXC17BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/12/2024	04/16/2024	Exercise	1	2,174,000	4146.22	73,481		123,918	103,156			123,918		(20,762)				0001
Purchased Call/SPX/SPXC17CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2024	04/19/2024	Exercise	1	2,096,000	4151.32	82,163		139,384	115,232			139,384		(24,152)				0001
Purchased Call/SPX/SPXC17CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2023	04/19/2024	04/23/2024	Exercise	1	2,196,000	4154.52	65,441		106,506	86,910			106,506		(19,596)				0001
Purchased Call/SPX/SPXC17CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/19/2024	04/23/2024	Exercise	1	2,194,000	4129.79	86,663		144,804	118,637			144,804		(26,167)				0001
Purchased Call/SPX/SPXC1788X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2024	01/25/2024	Exercise	1	2,247,074	4020	115,540		211,304	204,282			211,304		(7,022)				0001
Purchased Call/SPX/SPXC1796S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2023	02/02/2024	02/06/2024	Exercise	1	2,366,067	4136	129,564		241,384	229,803			241,384		(11,581)				0001
Purchased Call/SPX/SPXC1799K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2023	02/13/2024	02/15/2024	Exercise	1	1,899,016	4137	110,371		205,631	192,337			205,631		(13,294)				0001
Purchased Call/SPX/SPXC1798L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2023	02/15/2024	02/20/2024	Exercise	1	2,098,686	4148	105,698		190,762	177,513			190,762		(13,249)				0001
Purchased Call/SPX/SPXC17AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/22/2024	02/26/2024	Exercise	1	2,051,400	3991	115,814		223,590	206,815			223,590		(16,775)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/15/2024	02/20/2024	Exercise	1	1,466,983	4144	61,872		139,121	131,212			139,121		(7,910)				0001
Purchased Call/SPX/SPXC17ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2024	02/29/2024	Exercise	1	2,646,000	3982.24	88,906		150,822	136,862			150,822		(13,960)				0001
Purchased Call/SPX/SPXC17ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2024	02/29/2024	Exercise	1	2,230,054	3982	114,873		205,520	187,432			205,520		(18,088)				0001
Purchased Call/SPX/SPXC17AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2024	03/06/2024	Exercise	1	3,566,000	4045.64	136,578		235,356	211,652			235,356		(23,704)				0001
Purchased Call/SPX/SPXC17ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/08/2024	03/12/2024	Exercise	1	2,479,038	3992	122,660		231,634	208,869			231,634		(22,765)				0001
Purchased Call/SPX/SPXC17BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2024	03/15/2024	Exercise	1	2,618,061	3856	127,862		226,109	200,748			226,109		(25,361)				0001
Purchased Call/SPX/SPXC17BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2024	Exercise	1	2,707,000	4105.02	73,630		121,815	101,991			121,815		(19,824)				0001
Purchased Call/SPX/SPXC17BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2024	04/12/2024	Exercise	1	1,900,000	4109.11	67,450		114,000	95,470			114,000		(18,530)				0001
Purchased Call/SPX/SPXC17CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/12/2024	04/16/2024	Exercise	1	2,209,500	4138	111,456		199,717	168,049			199,717		(31,667)				0001
Purchased Call/SPX/SPXC17CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/19/2024	04/23/2024	Exercise	1	1,693,665	4151	85,129		150,145	124,298			150,145		(25,847)				0001
Purchased Call/SPX/SPXC17DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/23/2024	04/25/2024	Exercise	1	2,856,262	4134	150,431		281,236	234,278			281,236		(46,958)				0001
Purchased Call/SPX/SPXC17DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2024	04/26/2024	Exercise	1	1,989,916	4137	103,680		193,844	161,283			193,844		(32,561)				0001
Purchased Call/SPX/SPXC17DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/26/2024	04/30/2024	Exercise	1	2,648,561	4056	142,387		236,387	190,634			236,387		(45,753)				0001
Purchased Call/SPX/SPXC17DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2024	05/06/2024	Exercise	1	2,739,000	4119.58	94,222		156,123	124,543			156,123		(31,580)				0001
Purchased Call/SPX/SPXC17DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/03/2024	05/07/2024	Exercise	1	3,257,060	4092	179,323		308,049	246,781			308,049		(61,269)				0001
Purchased Call/SPX/SPXC17ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,848,757	4159	138,802		235,641	182,965			235,641		(52,675)				0001
Purchased Call/SPX/SPXC17ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2024	Exercise	1	2,452,000	4192.63	76,502		122,600	92,756			122,600		(29,844)				0001
Purchased Call/SPX/SPXC17ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/21/2024	05/23/2024	Exercise	1	3,412,272	4192	116,418		192,104	146,759			192,104		(45,345)				0001
Purchased Call/SPX/SPXC17ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/22/2024	05/24/2024	Exercise	1	2,083,737	4193	103,381		181,902	141,461			181,902		(40,441)				0001
Purchased Call/SPX/SPXC17ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2023	05/24/2024	05/29/2024	Exercise	1	2,172,847	4115	111,366		182,686	138,140			182,686		(44,546)				0001
Purchased Call/SPX/SPXB050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	07/22/2024	Exercise	1	1,846,933	4549	97,379		170,520	116,691			170,520		(53,829)				0001
Purchased Call/SPX/SPXB050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	07/30/2024	Exercise	1	2,895,320	4567	140,526		238,383	157,805			238,383		(80,579)				0001
Purchased Call/SPX/SPXB050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	07/30/2024	Exercise	1	1,598,363	4567	88,771		157,149	106,248			157,149		(50,902)				0001
Purchased Call/SPX/SPXB051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	08/13/2024	Exercise	1	2,498,000	4464.05	66,697		104,916	63,972			104,916		(40,944)				0001
Purchased Call/SPX/SPXB051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/14/2024	Exercise	1	4,696,000	4464.05	61,987		93,920	55,669			93,920		(38,251)				0001
Purchased Call/SPX/SPXB051SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/14/2024	Exercise	1	2,144,000	4464.05	36,448		55,744	33,253			55,744		(22,491)				0001
Purchased Call/SPX/SPXB051SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	08/15/2024	Exercise	1	5,577,000	4464.05	142,214		223,080	135,173			223,080		(87,907)				0001
Purchased Call/SPX/SPXB053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/10/2024	Exercise	1	8,550,000	4457.49	112,860		171,000	92,939			171,000		(78,062)				0001
Purchased Call/SPX/SPXB053SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	09/11/2024	Exercise	1	3,363,000	4457.49	59,861		92,483	50,926			92,483		(41,557)				0001
Purchased Call/SPX/SPXB054SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	09/27/2024	Exercise	1	3,912,000	4337.44	165,086		279,708	158,161			279,708		(121,547)				0001

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Purchased Call/SPX/SPXB055S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	09/30/2024	Exercise	1	2,186,000	4273.53	97,058		167,229	95,502			167,229		(71,727)				0001
Purchased Call/SPX/SPXB055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/26/2023	09/25/2024	09/27/2024	Exercise	1	6,135,453	4336	243,408		437,237	257,531			437,237		(179,706)				0001
Purchased Call/SPX/SPXB055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/11/2024	Exercise	1	2,046,432	4336	128,568		235,057	135,178			235,057		(99,879)				0001
Purchased Call/SPX/SPXB056SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2024	10/23/2024	Exercise	1	2,843,000	4224.16	49,184		78,183	38,348			78,183		(39,835)				0001
Purchased Call/SPX/SPXB056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	10/24/2024	Exercise	1	8,144,000	4224.16	201,157		325,760	162,735			325,760		(163,025)				0001
Purchased Call/SPX/SPXB057SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/29/2024	Exercise	1	2,600,000	4137.23	63,440		105,300	52,931			105,300		(52,369)				0001
Purchased Call/SPX/SPXC17CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2024	04/19/2024	Exercise	1	1,917,910	4151	87,798		151,074	124,905			151,074		(26,168)				0001
Purchased Call/SPX/SPXC17CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	04/24/2024	Exercise	1	3,057,000	4133.52	117,083		194,120	157,995			194,120		(36,125)				0001
Purchased Call/SPX/SPXC17CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2024	04/26/2024	Exercise	1	1,882,000	4137.04	57,966		94,100	75,946			94,100		(18,154)				0001
Purchased Call/SPX/SPXC17CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2024	04/26/2024	Exercise	1	3,162,000	4137.04	123,318		205,530	166,908			205,530		(38,622)				0001
Purchased Call/SPX/SPXC17CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/23/2024	04/25/2024	Exercise	1	2,661,987	4134	74,176		119,140	96,049			119,140		(23,091)				0001
Purchased Call/SPX/SPXC17DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2024	04/29/2024	Exercise	1	3,512,000	4071.63	134,158		224,768	182,383			224,768		(42,385)				0001
Purchased Call/SPX/SPXC17DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/23/2024	04/25/2024	Exercise	1	4,096,318	4134	132,774		227,931	186,485			227,931		(41,446)				0001
Purchased Call/SPX/SPXC17DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	04/26/2024	04/30/2024	Exercise	1	2,168,130	4169	108,607		185,119	150,026			185,119		(35,093)				0001
Purchased Call/SPX/SPXC17DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/03/2024	05/07/2024	Exercise	1	2,237,000	4136.25	65,544		107,376	84,982			107,376		(22,394)				0001
Purchased Call/SPX/SPXC17DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/03/2024	05/07/2024	Exercise	1	3,503,000	4136.25	130,662		218,938	174,295			218,938		(44,643)				0001
Purchased Call/SPX/SPXC17DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/03/2024	05/07/2024	Exercise	1	1,831,610	4061	108,583		182,655	145,453			182,655		(37,202)				0001
Purchased Call/SPX/SPXC17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2024	05/15/2024	Exercise	1	3,721,000	4124.08	139,538		232,563	181,437			232,563		(51,125)				0001
Purchased Call/SPX/SPXC17FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/18/2024	Exercise	1	2,260,000	4409.59	109,158		186,450	136,280			186,450		(50,170)				0001
Purchased Call/SPX/SPXC17FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2024	06/20/2024	Exercise	1	2,923,000	4409.59	113,412		185,611	132,977			185,611		(52,633)				0001
Purchased Call/SPX/SPXC17GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/19/2024	07/23/2024	Exercise	1	3,115,456	4535	156,938		264,493	177,305			264,493		(87,188)				0001
Purchased Call/SPX/SPXC17GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/26/2024	07/30/2024	Exercise	1	2,055,000	4582.23	103,161		174,675	115,357			174,675		(59,318)				0001
Purchased Call/SPX/SPXC17HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/16/2024	Exercise	1	2,150,000	4489.72	111,800		193,500	124,086			193,500		(69,414)				0001
Purchased Call/SPX/SPXC17HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/16/2024	08/20/2024	Exercise	1	2,488,000	4404.33	125,893		216,456	137,600			216,456		(78,856)				0001
Purchased Call/SPX/SPXC17HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/20/2024	Exercise	1	1,715,617	4410	90,851		168,048	110,509			168,048		(57,539)				0001
Purchased Call/SPX/SPXC17HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/20/2024	08/22/2024	Exercise	1	2,106,200	4370	75,149		120,020	71,858			120,020		(48,162)				0001
Purchased Call/SPX/SPXC17HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	08/23/2024	Exercise	1	4,782,550	4400	290,968		532,633	345,868			532,633		(186,765)				0001
Purchased Call/SPX/SPXC171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	09/10/2024	Exercise	1	2,085,379	4465	94,399		162,516	97,404			162,516		(65,112)				0001
Purchased Call/SPX/SPXC171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise	1	1,829,947	4452	85,122		144,672	85,796			144,672		(58,876)				0001
Purchased Call/SPX/SPXC17JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2024	09/20/2024	Exercise	1	2,997,000	4453.53	134,865		227,772	131,069			227,772		(96,703)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/20/2024	09/24/2024	Exercise	1	3,257,000	4330	139,400		236,133	134,575			236,133		(101,557)				0001
Purchased Call/SPX/SPXC17FS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/07/2024	06/11/2024	Exercise	1	3,097,000	4298.86	137,817		232,275	171,789			232,275		(60,486)				0001
Purchased Call/SPX/SPXC17FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/18/2024	Exercise	1	3,130,774	4373	185,179		312,176	227,066			312,176		(85,110)				0001
Purchased Call/SPX/SPXC17FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2023	06/14/2024	06/18/2024	Exercise	1	3,487,562	4426	118,192		194,637	140,163			194,637		(54,474)				0001
Purchased Call/SPX/SPXC17FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2023	06/14/2024	06/18/2024	Exercise	1	3,633,502	4410	177,564		309,000	227,162			309,000		(81,838)				0001
Purchased Call/SPX/SPXC17GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2024	07/12/2024	Exercise	1	2,440,000	4409.53	77,104		122,000	81,542			122,000		(40,458)				0001
Purchased Call/SPX/SPXC17GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2024	07/12/2024	Exercise	1	2,549,000	4409.53	118,019		197,548	135,620			197,548		(61,927)				0001
Purchased Call/SPX/SPXC17GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2024	07/31/2024	Exercise	1	2,682,000	4582.23	84,215		131,418	82,699			131,418		(48,719)				0001
Purchased Call/SPX/SPXC17GSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/02/2024	08/06/2024	Exercise	1	3,037,000	4513.39	129,680		212,590	136,350			212,590		(76,240)				0001
Purchased Call/SPX/SPXC17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/12/2024	Exercise	1	2,165,000	4499.38	89,631		146,138	91,965			146,138		(54,173)				0001
Purchased Call/SPX/SPXC17HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/20/2024	Exercise	1	5,457,000	4369.71	273,941		474,759	301,263			474,759		(173,496)				0001
Purchased Call/SPX/SPXC17HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2024	08/22/2024	Exercise	1	2,346,000	4369.71	64,515		103,224	62,105			103,224		(41,119)				0001
Purchased Call/SPX/SPXC17HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	08/20/2024	Exercise	1	3,198,628	4370	197,991		352,092	226,348			352,092		(125,744)				0001
Purchased Call/SPX/SPXC17HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	08/26/2024	Exercise	1	3,034,000	4387.55	133,799		224,516	138,502			224,516		(86,014)				0001
Purchased Call/SPX/SPXC17HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	08/23/2024	Exercise	1	2,534,268	4400	103,945		173,377	106,657			173,377		(66,719)				0001
Purchased Call/SPX/SPXC17ISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2024	09/09/2024	Exercise	1	2,899,000	4496.83	132,774		224,673	134,211			224,673		(90,462)				0001
Purchased Call/SPX/SPXC17ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	09/10/2024	Exercise	1	3,803,000	4451.14	191,291		332,763	200,819			332,763		(131,943)				0001
Purchased Call/SPX/SPXC17JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2024	09/13/2024	Exercise	1	4,405,000	4487.46	216,726		374,425	223,193			374,425		(151,232)				0001
Purchased Call/SPX/SPXC17JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2024	09/13/2024	Exercise	1	2,187,000	4487.46	112,631		196,830	118,236			196,830		(78,594)				0001
Purchased Call/SPX/SPXC17JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	09/16/2024	Exercise	1	2,257,000	4461.9	116,236		203,130	121,701			203,130		(81,429)				0001
Purchased Call/SPX/SPXC17JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2024	09/20/2024	Exercise	1	2,661,000	4453.53	137,308		239,490	141,036			239,490		(98,454)				0001
Purchased Call/SPX/SPXC17KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/11/2024	10/16/2024	Exercise	1	2,597,000	4349.61	134,525		240,223	134,392			240,223		(105,831)				0001
Purchased Call/SPX/SPXC17KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/11/2024	10/16/2024	Exercise	1	1,536,309	4377	60,870		108,460	60,573			108,460		(47,887)				0001
Purchased Call/SPX/SPXC17KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/16/2024	Exercise	1	2,006,000	4327.78	102,507		180,540	99,674			180,540		(80,866)				0001
Purchased Call/SPX/SPXC17KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/16/2024	Exercise	1	3,257,000	4327.78	182,066		327,329	183,698			327,329		(143,630)				0001
Purchased Call/SPX/SPXC17KSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/16/2024	10/18/2024	Exercise	1	1,806,309	4374	80,638		142,072	77,695			142,072		(64,377)				0001
Purchased Call/SPX/SPXC17TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	01/12/2024	Exercise	1	3,259,000	3919.25	85,060		149,914	147,805			149,914		(2,109)				0001
Purchased Call/SPX/SPXC17BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/11/2024	01/16/2024	Exercise	1	3,130,000	3969.61	81,067		140,850	138,617			140,850		(2,233)				0001
Purchased Call/SPX/SPXC17BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2024	01/18/2024	Exercise	1	3,089,000	3999.09	83,712		143,639	140,179			143,639		(3,459)				0001
Purchased Call/SPX/SPXC17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	01/19/2024	Exercise	1	3,334,000	3990.97	90,351		153,364	149,382			153,364		(3,982)				0001

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Purchased Call/SPX/SPXC1796A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2023	02/02/2024	02/06/2024	Exercise	1	3,765,964	4180	216,474		437,887	418,592			437,887		(19,296)				0001
Purchased Call/SPX/SPXC1796R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2024	02/22/2024	Exercise	1	3,785,396	4079	176,932		340,576	316,138			340,576		(24,438)				0001
Purchased Call/SPX/SPXC1796T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	02/21/2024	Exercise	1	1,762,167	4079	93,856		188,784	176,725			188,784		(12,060)				0001
Purchased Call/SPX/SPXC1796U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	02/21/2024	Exercise	1	3,503,938	4079	198,223		410,602	385,132			410,602		(25,470)				0001
Purchased Call/SPX/SPXC1796V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	02/21/2024	Exercise	1	2,773,298	4090	144,706		294,252	275,659			294,252		(18,593)				0001
Purchased Call/SPX/SPXC1796X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/26/2024	Exercise	1	2,275,000	3991.05	76,440		129,675	118,725			129,675		(10,950)				0001
Purchased Call/SPX/SPXC17ASA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/16/2024	02/21/2024	Exercise	1	1,995,084	4088	70,370		137,128	127,958			137,128		(9,170)				0001
Purchased Call/SPX/SPXC17ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/23/2024	02/27/2024	Exercise	1	2,763,345	3976	160,239		293,290	269,568			293,290		(23,723)				0001
Purchased Call/SPX/SPXC17ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	03/01/2024	03/05/2024	Exercise	1	5,761,000	3951.39	138,840		230,440	207,554			230,440		(22,886)				0001
Purchased Call/SPX/SPXC17BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/08/2024	03/12/2024	Exercise	1	2,068,000	3861.59	63,488		108,570	96,754			108,570		(11,816)				0001
Purchased Call/SPX/SPXC17BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2023	03/22/2024	03/26/2024	Exercise	1	2,408,719	3949	136,671		242,170	211,334			242,170		(30,837)				0001
Purchased Call/SPX/SPXC17BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/05/2024	04/09/2024	Exercise	1	3,269,000	4105.02	107,877		181,430	153,041			181,430		(28,389)				0001
Purchased Call/SPX/SPXC17KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/16/2024	Exercise	1	3,120,000	4327.78	89,232		145,080	74,686			145,080		(70,394)				0001
Purchased Call/SPX/SPXC17KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2024	10/18/2024	Exercise	1	2,950,000	4373.63	161,365		287,625	159,508			287,625		(128,117)				0001
Purchased Call/SPX/SPXC17KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2024	10/18/2024	Exercise	1	2,715,000	4373.63	154,484		278,288	155,634			278,288		(122,653)				0001
Purchased Call/SPX/SPXC17LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/18/2024	10/22/2024	Exercise	1	2,222,000	4278	124,654		222,200	121,717			222,200		(100,483)				0001
Purchased Call/SPX/SPXC17LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/18/2024	10/22/2024	Exercise	1	1,594,000	4224.16	63,601		107,595	56,185			107,595		(51,410)				0001
Purchased Call/SPX/SPXC17LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/18/2024	10/22/2024	Exercise	1	2,081,000	4224.16	111,958		199,776	109,277			199,776		(90,499)				0001
Purchased Call/SPX/SPXC17LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2024	10/25/2024	Exercise	1	2,716,000	4217.04	137,973		244,440	132,242			244,440		(112,198)				0001
Purchased Call/SPX/SPXC17LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2024	10/25/2024	Exercise	1	5,980,000	4217.04	328,302		592,020	325,049			592,020		(266,971)				0001
Purchased Call/SPX/SPXC17MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2024	11/04/2024	Exercise	1	2,050,000	4193.8	52,685		88,150	44,149			88,150		(44,001)				0001
Purchased Call/SPX/SPXC17MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/05/2024	Exercise	1	2,225,000	4358.34	35,823		56,738	26,388			56,738		(30,350)				0001
Purchased Call/SPX/SPXC17NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	11/29/2024	12/03/2024	Exercise	1	4,292,000	4594.63	55,796		85,840	34,229			85,840		(51,611)				0001
Purchased Call/SPX/SPXC17NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2024	12/05/2024	Exercise	1	3,396,000	4594.63	44,148		67,920	27,047			67,920		(40,873)				0001
Purchased Call/SPX/SPXC17NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	11/29/2024	12/03/2024	Exercise	1	1,736,770	4595	76,734		137,590	66,015			137,590		(71,575)				0001
Purchased Call/SPX/SPXC17NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2024	12/09/2024	Exercise	1	1,794,902	4567	63,976		105,716	45,970			105,716		(59,747)				0001
Purchased Call/SPX/SPXC17QS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/13/2024	12/17/2024	Exercise	1	5,734,000	4707.09	75,115		114,680	43,073			114,680		(71,607)				0001
Purchased Call/SPX/SPXC17QSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/13/2024	12/17/2024	Exercise	1	3,290,000	4719.55	55,930		87,185	33,424			87,185		(53,761)				0001
Purchased Call/SPX/SPXC17QSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2024	12/19/2024	Exercise	1	4,223,000	4719.19	100,085		158,363	61,852			158,363		(96,511)				0001
Purchased Call/SPX/SPXC17QSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	09/20/2024	02/01/2024	Exercise	1	4,930,000	5000		120,545	351,274	230,729			351,274		(120,545)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2024	04/12/2024	Exercise	1	2,344,000	4109.11	69,148		114,856	95,859			114,856		(18,997)				0001
Purchased Call/SPX/SPXC17BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/05/2024	04/09/2024	Exercise	1	1,650,218	4105	64,256		109,746	92,743			109,746		(17,004)				0001
Purchased Call/SPX/SPXC17BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/12/2024	04/16/2024	Exercise	1	1,526,297	4092	82,485		141,740	118,434			141,740		(23,306)				0001
Purchased Call/SPX/SPXC17CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2024	04/19/2024	Exercise	1	1,876,397	4151	96,620		169,953	141,473			169,953		(28,480)				0001
Purchased Call/SPX/SPXC17CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2023	04/16/2024	04/18/2024	Exercise	1	1,832,975	4138	82,748		139,103	114,805			139,103		(24,297)				0001
Purchased Call/SPX/SPXC17CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/16/2024	04/18/2024	Exercise	1	1,543,340	4138	87,532		155,541	129,624			155,541		(25,917)				0001
Purchased Call/SPX/SPXC17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	04/23/2024	Exercise	1	1,574,563	4155	52,871		88,306	72,298			88,306		(16,008)				0001
Purchased Call/SPX/SPXC17CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	04/23/2024	Exercise	1	1,945,131	4130	93,479		160,611	132,308			160,611		(28,303)				0001
Purchased Call/SPX/SPXC17CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/19/2024	04/23/2024	Exercise	1	1,917,953	4134	96,145		166,576	137,384			166,576		(29,192)				0001
Purchased Call/SPX/SPXC17DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2024	04/29/2024	Exercise	1	2,344,000	4071.63	68,210		111,340	89,790			111,340		(21,550)				0001
Purchased Call/SPX/SPXC17DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2024	04/26/2024	Exercise	1	6,081,449	4137	278,609		505,685	418,188			505,685		(87,497)				0001
Purchased Call/SPX/SPXC17DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	04/30/2024	Exercise	1	2,917,000	4055.99	105,304		175,020	141,462			175,020		(33,558)				0001
Purchased Call/SPX/SPXC17DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2023	04/26/2024	04/30/2024	Exercise	1	2,780,000	4055.99	111,478		187,650	152,124			187,650		(35,526)				0001
Purchased Call/SPX/SPXC17DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2023	05/07/2024	05/09/2024	Exercise	1	2,212,894	4136	79,132		131,610	103,848			131,610		(27,762)				0001
Purchased Call/SPX/SPXC17ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2024	Exercise	1	1,698,000	4192.63	64,864		106,125	80,821			106,125		(25,304)				0001
Purchased Call/SPX/SPXC17ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2024	Exercise	1	3,428,000	4192.63	161,802		274,240	211,120			274,240		(63,120)				0001
Purchased Call/SPX/SPXC17ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2024	05/28/2024	Exercise	1	1,637,504	4146	80,379		141,410	109,746			141,410		(31,664)				0001
Purchased Call/SPX/SPXC17EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/31/2024	06/04/2024	Exercise	1	3,285,346	4180	169,021		277,457	206,759			277,457		(70,699)				0001
Purchased Call/SPX/SPXC17GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/05/2024	07/09/2024	Exercise	1	1,420,861	4399	70,995		120,157	83,373			120,157		(36,783)				0001
Purchased Call/SPX/SPXC17GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/26/2024	07/30/2024	Exercise	1	2,810,000	4582.23	124,202		203,725	132,309			203,725		(71,416)				0001
Purchased Call/SPX/SPXC17GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2024	08/01/2024	Exercise	1	2,289,000	4582.23	68,441		106,439	66,765			106,439		(39,673)				0001
Purchased Call/SPX/SPXC17GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/12/2024	Exercise	1	2,833,000	4499.38	134,568		225,224	75,938			106,731		(42,923)	42,813			0001
Purchased Call/SPX/SPXC17HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2024	08/16/2024	Exercise	1	7,012,943	4490	322,272		577,944	376,746			577,944		(201,197)				0001
Purchased Call/SPX/SPXC17HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2024	08/16/2024	Exercise	1	1,908,131	4490	106,705		204,426	137,809			204,426		(66,617)				0001
Purchased Call/SPX/SPXC17HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2024	08/19/2024	Exercise	1	2,156,800	4438	92,180		153,575	95,931			153,575		(57,644)				0001
Purchased Call/SPX/SPXC17LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/18/2024	10/22/2024	Exercise	1	1,815,912	4283	83,100		150,096	82,924			150,096		(67,172)				0001
Purchased Call/SPX/SPXC17LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/18/2024	10/22/2024	Exercise	1	1,523,012	4290	88,999		173,241	101,301			173,241		(71,940)				0001
Purchased Call/SPX/SPXC17LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	10/25/2024	Exercise	1	3,812,204	4217	228,179		413,125	227,062			413,125		(186,063)				0001
Purchased Call/SPX/SPXC17LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/25/2024	10/29/2024	Exercise	1	1,997,000	4186.77	100,249		178,732	96,659			178,732		(82,072)				0001
Purchased Call/SPX/SPXC17LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2024	10/28/2024	Exercise	1	2,213,041	4248	88,231		158,905	86,716			158,905		(72,189)				0001

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Purchased Call/SPX/SPXC17LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/25/2024	10/29/2024	Exercise	1	4,504,965	4187	202,320		369,069	202,057			369,069		(167,012)				0001
Purchased Call/SPX/SPXC17MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2024	11/04/2024	Exercise	1	3,877,000	4193.8	94,211		157,019	78,337			157,019		(78,682)				0001
Purchased Call/SPX/SPXC17MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/08/2024	11/13/2024	Exercise	1	2,333,000	4415.24	66,024		107,318	50,097			107,318		(57,221)				0001
Purchased Call/SPX/SPXC17MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2024	11/14/2024	Exercise	1	2,303,000	4415.24	40,763		64,484	29,096			64,484		(35,388)				0001
Purchased Call/SPX/SPXC17MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2024	11/15/2024	Exercise	1	2,644,000	4411.55	78,791		128,234	59,616			128,234		(68,618)				0001
Purchased Call/SPX/SPXC17MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2023	11/08/2024	11/13/2024	Exercise	1	1,817,192	4347	78,183		125,819	57,872			125,819		(67,947)				0001
Purchased Call/SPX/SPXC17QSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	08/09/2024	02/01/2024	Expire	1	19,720,000	4600		48,040		(48,040)					(48,040)				0001
Purchased Call/SPX/SPXC17QSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	08/16/2024	02/01/2024	Expire	1	9,860,000	4600		24,610		(24,610)					(24,610)				0001
Purchased Call/SPX/SPXC177SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	01/02/2024	01/04/2024	Exercise	1	2,150,120	3840	72,503		131,600	131,399			131,600		(201)				0001
Purchased Call/SPX/SPXC177SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	01/12/2024	Exercise	1	1,992,000	3919.25	34,860		59,760	58,896			59,760		(864)				0001
Purchased Call/SPX/SPXC178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/16/2024	01/18/2024	Exercise	1	2,091,524	3999	60,365		106,693	104,185			106,693		(2,508)				0001
Purchased Call/SPX/SPXC179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2024	02/02/2024	Exercise	1	3,118,149	4076	206,359		353,430	336,185			353,430		(17,244)				0001
Purchased Call/SPX/SPXC179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/12/2024	02/14/2024	Exercise	1	4,335,888	4090	149,958		244,856	227,410			244,856		(17,447)				0001
Purchased Call/SPX/SPXC179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2024	02/16/2024	Exercise	1	2,543,720	4136	146,481		271,830	253,826			271,830		(18,003)				0001
Purchased Call/SPX/SPXC179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/15/2024	02/20/2024	Exercise	1	1,725,402	4148	94,332		198,017	186,160			198,017		(11,857)				0001
Purchased Call/SPX/SPXC179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024	02/22/2024	Exercise	1	1,448,077	4079	45,799		83,780	77,437			83,780		(6,343)				0001
Purchased Call/SPX/SPXC17ASI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2024	02/28/2024	Exercise	1	1,464,945	3970	48,789		81,180	73,612			81,180		(7,568)				0001
Purchased Call/SPX/SPXC17ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/26/2024	02/28/2024	Exercise	1	3,120,451	3970	179,137		324,617	296,829			324,617		(27,789)				0001
Purchased Call/SPX/SPXC17ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024	03/05/2024	Exercise	1	1,951,000	3981.35	59,310		100,477	90,619			100,477		(9,858)				0001
Purchased Call/SPX/SPXC17ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/01/2024	03/05/2024	Exercise	1	2,802,887	3981	144,447		247,105	223,031			247,105		(24,074)				0001
Purchased Call/SPX/SPXC170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	10/18/2024	02/01/2024	Exercise	1	4,930,000	5000		133,080	432,334	299,254			432,334		(133,080)				0001
Purchased Call/SPX/SPXC17RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	05/17/2024	02/16/2024	Expire	1	9,960,000	4400		11,450		(11,450)					(11,450)				0001
Purchased Call/SPX/SPXC17HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2024	10/25/2024	05/15/2024	Expire	1	10,460,000	4400		11,970		(11,970)					(11,970)				0001
Purchased Call/SPX/SPXC17HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2024	08/19/2024	Exercise	1	2,134,611	4438	127,922		232,323	152,327			232,323		(79,995)				0001
Purchased Call/SPX/SPXC17HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/20/2024	Exercise	1	4,179,000	4369.71	185,130		313,425	196,176			313,425		(117,249)				0001
Purchased Call/SPX/SPXC17HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2024	08/21/2024	Exercise	1	3,850,000	4369.71	102,410		163,625	98,455			163,625		(65,170)				0001
Purchased Call/SPX/SPXC17HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2024	08/23/2024	Exercise	1	3,328,000	4399.77	148,096		249,600	154,802			249,600		(94,798)				0001
Purchased Call/SPX/SPXC17HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	08/23/2024	Exercise	1	6,824,043	4400	326,454		559,913	350,370			559,913		(209,542)				0001
Purchased Call/SPX/SPXC171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/23/2024	08/27/2024	Exercise	1	2,124,000	4405.71	81,986		134,874	81,355			134,874		(53,519)				0001
Purchased Call/SPX/SPXC171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	09/04/2024	Exercise	1	2,006,000	4514.87	76,429		125,375	74,563			125,375		(50,812)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2024	09/09/2024	Exercise	1	2,649,000	4496.83	131,920		227,814	137,934			227,814		(89,880)				0001
Purchased Call/SPX/SPXC171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise	1	4,056,000	4457.49	201,583		348,816	209,388			348,816		(139,428)				0001
Purchased Call/SPX/SPXC171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2024	09/12/2024	Exercise	1	2,337,000	4457.49	72,681		116,850	66,333			116,850		(50,517)				0001
Purchased Call/SPX/SPXC17JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2024	09/13/2024	Exercise	1	3,159,000	4487.46	144,050		244,823	144,304			244,823		(100,519)				0001
Purchased Call/SPX/SPXC17JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	09/16/2024	Exercise	1	2,774,000	4461.9	125,385		212,211	124,373			212,211		(87,838)				0001
Purchased Call/SPX/SPXC17JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2023	09/13/2024	09/17/2024	Exercise	1	3,481,000	4467.44	171,265		295,885	175,435			295,885		(120,450)				0001
Purchased Call/SPX/SPXC17JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/20/2024	09/24/2024	Exercise	1	3,084,000	4330	157,901		277,560	162,524			277,560		(115,036)				0001
Purchased Call/SPX/SPXC17KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/09/2024	10/11/2024	Exercise	1	2,674,355	4334	160,747		289,373	164,495			289,373		(124,878)				0001
Purchased Call/SPX/SPXC17KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/11/2024	10/16/2024	Exercise	1	3,379,005	4377	151,366		276,379	157,299			276,379		(119,080)				0001
Purchased Call/SPX/SPXC17KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2024	10/21/2024	Exercise	1	7,705,000	4373.2	422,234		751,238	414,842			751,238		(336,395)				0001
Purchased Call/SPX/SPXC17KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2024	10/21/2024	Exercise	1	3,279,900	4373	156,563		279,001	153,924			279,001		(125,077)				0001
Purchased Call/SPX/SPXC17LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/18/2024	10/22/2024	Exercise	1	2,240,000	4278	82,880		137,760	70,951			137,760		(66,809)				0001
Purchased Call/SPX/SPXC17LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	10/25/2024	Exercise	1	4,588,140	4217	195,176		330,750	171,598			330,750		(159,152)				0001
Purchased Call/SPX/SPXC17MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2024	11/07/2024	Exercise	1	2,197,000	4358.34	34,713		54,925	25,457			54,925		(29,468)				0001
Purchased Call/SPX/SPXC17NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/13/2024	11/15/2024	Exercise	1	1,805,012	4413	126,144		220,044	109,581			220,044		(110,463)				0001
Purchased Call/SPX/SPXC17NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2023	11/29/2024	12/03/2024	Exercise	1	2,336,000	4567.8	52,794		84,096	35,397			84,096		(48,699)				0001
Purchased Call/SPX/SPXC17NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/04/2024	12/06/2024	Exercise	1	2,760,147	4570	172,804		338,844	177,496			338,844		(161,348)				0001
Purchased Call/SPX/SPXC17QS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2023	12/06/2024	12/10/2024	Exercise	1	2,062,532	4573	93,718		151,988	62,982			151,988		(89,006)				0001
Purchased Call/SPX/SPXC17RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2024	10/04/2024	05/15/2024	Expire	1	10,460,000	4400		10,310	(10,310)						(10,310)				0001
Purchased Call/SPX/SPXB057SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/29/2024	Exercise	1	2,646,000	4137.23	74,882		125,685	63,871			125,685		(61,814)				0001
Purchased Call/SPX/SPXB057SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	10/31/2024	Exercise	1	7,163,000	4117.37	171,912		286,520	143,890			286,520		(142,630)				0001
Purchased Call/SPX/SPXB057ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/30/2023	10/25/2024	10/29/2024	Exercise	1	2,933,751	4120	186,409		341,049	186,314			341,049		(154,735)				0001
Purchased Call/SPX/SPXB058S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	11/01/2024	Exercise	1	2,750,101	4167	118,655		205,919	106,877			205,919		(99,042)				0001
Purchased Call/SPX/SPXB058SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise	1	2,667,000	4237.86	64,808		106,680	52,377			106,680		(54,303)				0001
Purchased Call/SPX/SPXB058SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise	1	3,356,000	4237.86	89,941		149,342	73,980			149,342		(75,362)				0001
Purchased Call/SPX/SPXB058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	11/08/2024	Exercise	1	3,317,000	4365.98	52,740		82,925	38,009			82,925		(44,916)				0001
Purchased Call/SPX/SPXB059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/12/2024	Exercise	1	4,288,000	4378.38	251,277		467,392	252,702			467,392		(214,690)				0001
Purchased Call/SPX/SPXB05AST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/22/2023	11/20/2024	11/22/2024	Exercise	1	3,565,146	4547	163,244		277,536	130,207			277,536		(147,329)				0001
Purchased Call/SPX/SPXB05BSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/26/2024	Exercise	1	2,332,989	4557	99,410		167,938	77,917			167,938		(90,021)				0001
Purchased Call/SPX/SPXB05BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/26/2024	Exercise	1	2,000,356	4557	125,686		242,767	128,952			242,767		(113,815)				0001

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Purchased Call/SPX/SPXB05BSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/28/2023	11/21/2024	11/25/2024	Exercise	1	2,271,744	4543	107,605		185,499	87,540			185,499		(97,960)				0001
Purchased Call/SPX/SPXB05BSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	12/02/2024	Exercise	1	2,381,931	4554	146,430		283,464	149,943			283,464		(133,521)				0001
Purchased Call/SPX/SPXB05CS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/05/2023	11/29/2024	12/03/2024	Exercise	1	2,251,925	4568	140,180		274,107	143,716			274,107		(130,391)				0001
Purchased Call/SPX/SPXB05CSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2024	12/11/2024	Exercise	1	2,238,000	4604.37	59,978		96,234	39,560			96,234		(56,674)				0001
Purchased Call/SPX/SPXB05DSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/17/2024	Exercise	1	1,439,411	4704	67,011		111,078	46,307			111,078		(64,771)				0001
Purchased Call/SPX/SPXB05DSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2023	12/17/2024	12/19/2024	Exercise	1	2,326,561	4719	107,435		179,452	74,994			179,452		(104,459)				0001
Purchased Call/SPX/SPXB05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2023	12/19/2024	12/23/2024	Exercise	1	2,574,920	4768	108,238		186,841	81,586			186,841		(105,256)				0001
Purchased Call/SPX/SPXB05ESD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2024	12/27/2024	Exercise	1	2,494,000	4754.63	103,252		177,074	75,245			177,074		(101,829)				0001
Purchased Call/SPX/SPXB05ESL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2023	12/17/2024	12/19/2024	Exercise	1	1,543,201	4719	94,876		171,348	77,276			171,348		(94,072)				0001
Purchased Call/SPX/SPXB05ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2023	12/19/2024	12/23/2024	Exercise	1	2,716,367	4766	145,812		267,902	123,319			267,902		(144,583)				0001
Purchased Call/SPX/SPXC17BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/12/2024	04/16/2024	Exercise	1	1,934,000	4091.95	66,723		112,172	93,475			112,172		(18,697)				0001
Purchased Call/SPX/SPXC17CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/17/2023	04/12/2024	04/16/2024	Exercise	1	2,620,411	4146	139,881		256,591	216,847			256,591		(39,743)				0001
Purchased Call/SPX/SPXC17CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/19/2024	04/23/2024	Exercise	1	3,111,000	4154.52	120,707		202,215	166,069			202,215		(36,146)				0001
Purchased Call/SPX/SPXC17CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/16/2024	04/18/2024	Exercise	1	1,890,901	4138	65,648		107,396	87,958			107,396		(19,438)				0001
Purchased Call/SPX/SPXC17CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	04/24/2024	Exercise	1	2,225,000	4133.52	67,195		109,025	88,293			109,025		(20,732)				0001
Purchased Call/SPX/SPXC17DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2024	05/06/2024	Exercise	1	1,672,549	4120	94,038		163,212	131,607			163,212		(31,605)				0001
Purchased Call/SPX/SPXC17ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2024	05/20/2024	Exercise	1	1,509,937	4114	90,198		150,470	116,300			150,470		(34,170)				0001
Purchased Call/SPX/SPXC17ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/23/2023	05/22/2024	05/24/2024	Exercise	1	2,976,767	4193	141,056		245,661	190,482			245,661		(55,179)				0001
Purchased Call/SPX/SPXC17ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/05/2023	03/15/2024	03/19/2024	Expire	1	4,290,000	4000	32,800		(8,607)				(8,607)		(8,607)				0001
Purchased Call/SPX/SPXC17FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/18/2024	Exercise	1	3,141,000	4409.59	91,403		144,486	102,476			144,486		(42,010)				0001
Purchased Call/SPX/SPXC17FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/18/2024	Exercise	1	2,008,000	4409.59	87,348		145,580	105,434			145,580		(40,146)				0001
Purchased Call/SPX/SPXC17FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2024	06/20/2024	Exercise	1	2,765,000	4409.59	94,563		152,075	108,189			152,075		(43,886)				0001
Purchased Call/SPX/SPXC17FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2024	06/21/2024	Exercise	1	3,261,000	4409.59	155,550		264,141	191,723			264,141		(72,418)				0001
Purchased Call/SPX/SPXC17GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2024	06/24/2024	Exercise	1	2,277,740	4389	109,841		187,877	136,134			187,877		(51,743)				0001
Purchased Call/SPX/SPXC17GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/10/2023	07/05/2024	07/09/2024	Exercise	1	1,337,107	4413	46,877		75,446	51,159			75,446		(24,287)				0001
Purchased Call/SPX/SPXC17HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2024	08/19/2024	Exercise	1	3,763,305	4438	182,990		312,911	198,480			312,911		(114,432)				0001
Purchased Call/SPX/SPXC17HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/20/2024	Exercise	1	2,604,735	4370	132,759		231,842	147,762			231,842		(84,081)				0001
Purchased Call/SPX/SPXC17HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2024	08/23/2024	Exercise	1	2,626,663	4400	149,202		266,858	171,090			266,858		(95,769)				0001
Purchased Call/SPX/SPXC171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/23/2024	08/27/2024	Exercise	1	2,427,000	4436.01	106,060		177,171	108,698			177,171		(68,473)				0001
Purchased Call/SPX/SPXC171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/23/2024	08/27/2024	Exercise	1	8,043,000	4436.01	408,584		703,763	439,979			703,763		(263,784)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2024	09/11/2024	Exercise	1	2,454,000	4457.49	102,823		171,780	100,399			171,780		(71,381)				0001
Purchased Call/SPX/SPXC17JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/24/2024	Exercise	1	2,355,520	4330	104,948		180,063	103,392			180,063		(76,671)				0001
Purchased Call/SPX/SPXC17KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2024	10/07/2024	Exercise	1	2,330,427	4229	145,982		267,785	156,790			267,785		(110,995)				0001
Purchased Call/SPX/SPXC17KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/04/2024	10/08/2024	Exercise	1	1,839,730	4309	95,870		162,261	88,082			162,261		(74,179)				0001
Purchased Call/SPX/SPXC17KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/16/2024	Exercise	1	2,017,000	4327.78	81,285		137,156	73,031			137,156		(64,125)				0001
Purchased Call/SPX/SPXC170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/13/2024	12/17/2024	Exercise	1	3,664,000	4719.19	83,539		131,904	51,381			131,904		(80,523)				0001
Purchased Call/SPX/SPXC170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/20/2024	12/24/2024	Exercise	1	1,869,943	4698	95,616		159,199	64,387			159,199		(94,812)				0001
Purchased Call/SPX/SPXC170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/20/2024	12/24/2024	Exercise	1	3,075,894	4747	145,787		252,719	108,157			252,719		(144,562)				0001
Purchased Call/SPX/SPXC170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/20/2024	12/24/2024	Exercise	1	2,472,408	4755	107,879		185,119	78,146			185,119		(106,973)				0001
Purchased Call/SPX/SPXF002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/09/2023	01/09/2024	01/11/2024	Exercise	1	3,246,000	3892.09	86,993		152,562	150,645			152,562		(1,917)				0001
Purchased Call/SPX/SPXF002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024	01/17/2024	Exercise	1	6,371,000	3983.17	148,444		254,840	250,304			254,840		(4,536)				0001
Purchased Call/SPX/SPXF003ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/23/2023	01/22/2024	01/24/2024	Exercise	1	2,361,578	3982	245,461		514,979	358,408			303,575		(10,192)	76,609			0001
Purchased Call/SPX/SPXF004S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024	01/29/2024	Exercise	1	2,256,000	4016.22	38,352		62,040	59,504			62,040		(2,536)				0001
Purchased Call/SPX/SPXF007SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	02/23/2024	Exercise	1	3,003,000	3997.34	37,237		60,060	54,828			60,060		(5,232)				0001
Purchased Call/SPX/SPXF008SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	02/29/2024	Exercise	1	1,889,000	3982.24	39,102		64,226	58,086			64,226		(6,140)				0001
Purchased Call/SPX/SPXF009SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/05/2024	Exercise	1	3,360,000	4045.64	97,440		162,960	146,720			162,960		(16,240)				0001
Purchased Call/SPX/SPXF009SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2024	03/07/2024	Exercise	1	2,670,000	4045.64	45,390		73,425	65,444			73,425		(7,981)				0001
Purchased Call/SPX/SPXF00DSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/27/2023	03/27/2024	03/29/2024	Exercise	1	5,784,000	3977.53	139,394		231,360	198,426			231,360		(32,934)				0001
Purchased Call/SPX/SPXF00ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	04/01/2024	Exercise	1	2,275,000	3971.27	58,013		96,688	82,822			96,688		(13,866)				0001
Purchased Call/SPX/SPXF00ES1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	04/01/2024	Exercise	1	2,488,000	3971.27	76,630		129,376	111,060			129,376		(18,316)				0001
Purchased Call/SPX/SPXF00MSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/30/2023	05/30/2024	06/03/2024	Exercise	1	1,523,000	4205.52	75,541		127,932	96,803			127,932		(31,129)				0001
Purchased Call/SPX/SPXC17KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/11/2024	10/16/2024	Exercise	1	1,982,753	4329	88,563		145,643	75,582			145,643		(70,061)				0001
Purchased Call/SPX/SPXC17KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/18/2024	10/22/2024	Exercise	1	3,446,000	4314.6	173,678		301,525	162,678			301,525		(138,847)				0001
Purchased Call/SPX/SPXC17LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/18/2024	10/22/2024	Exercise	1	2,338,165	4282	96,041		169,807	92,173			169,807		(77,633)				0001
Purchased Call/SPX/SPXC17LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	10/25/2024	Exercise	1	7,333,433	4217	350,304		605,170	319,522			605,170		(285,647)				0001
Purchased Call/SPX/SPXC17LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2023	10/25/2024	10/29/2024	Exercise	1	1,956,136	4118	82,185		139,651	71,431			139,651		(68,220)				0001
Purchased Call/SPX/SPXC17MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2024	11/04/2024	Exercise	1	2,028,000	4193.8	62,057		105,456	53,628			105,456		(51,828)				0001
Purchased Call/SPX/SPXC17MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	11/01/2024	11/05/2024	Exercise	1	2,712,230	4238	119,622		195,199	94,133			195,199		(101,066)				0001
Purchased Call/SPX/SPXC17MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2024	11/06/2024	Exercise	1	2,995,000	4358.34	47,321		74,875	34,724			74,875		(40,151)				0001
Purchased Call/SPX/SPXC17MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/05/2024	Exercise	1	3,441,271	4318	171,953		290,904	145,222			290,904		(145,682)				0001

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Purchased Call/SPX/SPXC17N5T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/15/2023	02/16/2024	02/21/2024	Expire	1	9,000,000	4200	30,600			(15,468)					(15,468)				0001
Purchased Call/SPX/SPXC17N5O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/19/2024	Exercise	1	2,338,000	4502.88	54,943		87,675	39,524			87,675		(48,151)				0001
Purchased Call/SPX/SPXC17N5Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/29/2024	12/03/2024	Exercise	1	2,953,000	4567.8	87,999		143,221	62,047			143,221		(81,174)				0001
Purchased Call/SPX/SPXC17N5I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2024	12/09/2024	Exercise	1	3,006,000	4567.18	70,641		112,725	46,936			112,725		(65,789)				0001
Purchased Call/SPX/SPXC17N5O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/04/2024	12/06/2024	Exercise	1	2,147,797	4570	91,664		156,980	71,393			156,980		(85,587)				0001
Purchased Call/SPX/SPXC17N5U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2023	03/08/2024	03/12/2024	Expire	1	4,550,000	4000	6,510			(4,956)					(4,956)				0001
Purchased Call/SPX/SPXC17N5V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2023	03/19/2024	03/21/2024	Expire	1	4,550,000	4000	7,440			(5,862)					(5,862)				0001
Purchased Call/SPX/SPXC17N5X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/06/2024	12/10/2024	Exercise	1	3,960,000	4585.59	64,548		100,980	40,187			100,980		(60,793)				0001
Purchased Call/SPX/SPXC17O51	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2024	12/11/2024	Exercise	1	2,428,000	4604.37	112,416		196,668	90,445			196,668		(106,223)				0001
Purchased Call/SPX/SPXC17O55	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/12/2023	12/10/2024	12/12/2024	Exercise	1	1,454,981	4604	57,408		93,535	38,982			93,535		(54,553)				0001
Purchased Call/SPX/SPXC17O5S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/09/2024	02/09/2024	01/11/2024	Expire	1	19,000,000	4300	8,240			(8,240)					(8,240)				0001
Purchased Call/SPX/SPXC17P5F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/11/2024	04/26/2024	01/16/2024	Expire	1	9,600,000	4300	10,750			(10,750)					(10,750)				0001
Purchased Call/SPX/SPXF0026E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/09/2023	01/09/2024	01/11/2024	Exercise	1	3,428,000	3892.09	58,276		99,412	98,128			99,412		(1,284)				0001
Purchased Call/SPX/SPXF006GS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise	1	5,798,000	4079.09	125,237		205,829	189,782			205,829		(16,047)				0001
Purchased Call/SPX/SPXF006SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise	1	3,045,000	4079.09	85,869		143,115	132,112			143,115		(11,003)				0001
Purchased Call/SPX/SPXF006SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/20/2024	02/22/2024	Exercise	1	2,491,000	4079.09	44,340		72,239	66,132			72,239		(6,107)				0001
Purchased Call/SPX/SPXF007SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/21/2023	02/21/2024	02/23/2024	Exercise	1	2,654,000	3997.34	40,872		66,350	60,608			66,350		(5,742)				0001
Purchased Call/SPX/SPXF009SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/04/2024	03/06/2024	Exercise	1	3,829,000	4045.64	47,863		76,580	68,273			76,580		(8,307)				0001
Purchased Call/SPX/SPXF009SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/04/2024	03/06/2024	Exercise	1	12,032,000	4045.64	291,174		481,280	430,746			481,280		(50,534)				0001
Purchased Call/SPX/SPXF009SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/05/2024	Exercise	1	1,438,306	3951	52,067		83,357	74,679			83,357		(8,678)				0001
Purchased Call/SPX/SPXF00KSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/20/2024	05/22/2024	Exercise	1	2,428,000	4191.98	55,358		87,408	66,058			87,408		(21,350)				0001
Purchased Call/SPX/SPXF00NSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/01/2023	05/31/2024	06/04/2024	Exercise	1	2,288,000	4221.02	71,614		114,400	84,445			114,400		(29,955)				0001
Purchased Call/SPX/SPXF00PS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/07/2024	06/11/2024	Exercise	1	2,108,320	4294	105,855		180,689	134,231			180,689		(46,458)				0001
Purchased Call/SPX/SPXF00PST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/07/2024	06/11/2024	Exercise	1	1,996,677	4294	71,233		112,531	81,180			112,531		(31,351)				0001
Purchased Call/SPX/SPXF00QSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/11/2024	06/13/2024	Exercise	1	2,540,626	4299	152,927		254,129	185,692			254,129		(68,437)				0001
Purchased Call/SPX/SPXF00TS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2023	07/03/2024	07/08/2024	Exercise	1	4,995,000	4455.59	66,933		99,900	65,973			99,900		(33,927)				0001
Purchased Call/SPX/SPXF00VS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	07/16/2024	Exercise	1	8,218,000	4505.42	213,668		328,720	214,170			328,720		(114,550)				0001
Purchased Call/SPX/SPXF00VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	07/18/2024	Exercise	1	1,674,000	4505.42	75,497		125,550	84,690			125,550		(40,860)				0001
Purchased Call/SPX/SPXF00VSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/17/2024	07/19/2024	Exercise	1	2,075,000	4522.79	70,965		112,050	73,448			112,050		(38,602)				0001
Purchased Call/SPX/SPXF00VSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2024	07/22/2024	Exercise	1	3,708,000	4554.98	185,771		318,888	217,326			318,888		(101,562)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF001IS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2023	07/19/2024	07/23/2024	Exercise	1	4,373,000	4565.72	112,823		174,920	112,929			174,920		(61,991)				0001
Purchased Call/SPX/SPXF00XSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	07/26/2024	07/30/2024	Exercise	1	3,836,000	4566.75	99,736		153,440	96,722			153,440		(56,718)				0001
Purchased Call/SPX/SPXF00XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	07/26/2024	07/30/2024	Exercise	1	2,561,000	4566.75	71,196		110,123	69,635			110,123		(40,488)				0001
Purchased Call/SPX/SPXF00XSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2023	07/26/2024	07/30/2024	Exercise	1	2,450,000	4566.75	71,785		111,475	70,652			111,475		(40,823)				0001
Purchased Call/SPX/SPXF00XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2023	07/25/2024	07/29/2024	Exercise	1	5,074,448	4567	254,663		437,737	293,217			437,737		(144,520)				0001
Purchased Call/SPX/SPXF00XSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/26/2024	07/30/2024	Exercise	1	3,793,000	4582.23	199,133		341,370	226,869			341,370		(114,501)				0001
Purchased Call/SPX/SPXF00YS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/28/2023	07/26/2024	07/30/2024	Exercise	1	3,507,418	4537	188,256		309,972	201,724			309,972		(108,247)				0001
Purchased Call/SPX/SPXF00YSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/26/2024	07/30/2024	Exercise	1	4,540,990	4582	230,972		398,381	265,202			398,381		(133,179)				0001
Purchased Call/SPX/SPXF00ZS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2024	08/02/2024	Exercise	1	5,327,783	4589	262,073		450,464	297,408			450,464		(153,056)				0001
Purchased Call/SPX/SPXF00ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2024	08/05/2024	Exercise	1	1,583,549	4577	85,081		164,350	114,010			164,350		(50,340)				0001
Purchased Call/SPX/SPXF00ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	08/06/2024	Exercise	1	1,669,954	4513	54,875		88,800	56,180			88,800		(32,620)				0001
Purchased Call/SPX/SPXG000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2024	08/09/2024	Exercise	1	8,011,194	4518	385,220		668,414	436,009			668,414		(232,405)				0001
Purchased Call/SPX/SPXG000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/09/2024	08/13/2024	Exercise	1	2,234,995	4470	110,210		187,000	119,531			187,000		(67,469)				0001
Purchased Call/SPX/SPXG001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	08/13/2024	Exercise	1	1,433,325	4465	53,812		86,670	53,543			86,670		(33,127)				0001
Purchased Call/SPX/SPXG001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	08/13/2024	Exercise	1	3,027,132	4465	177,039		313,917	204,931			313,917		(108,985)				0001
Purchased Call/SPX/SPXG001SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/19/2024	Exercise	1	2,544,000	4437.86	64,872		101,760	61,304			101,760		(40,456)				0001
Purchased Call/SPX/SPXC17USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2024	07/19/2024	04/10/2024	Expire	1	26,000,000	4700		31,600	(31,600)						(31,600)				0001
Purchased Call/SPX/SPXC17IIS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2024	08/30/2024	05/15/2024	Expire	1	5,230,000	4600		7,055	(7,055)						(7,055)				0001
Purchased Call/SPX/SPXF000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	02/16/2024	02/21/2024	Expire	1	4,290,000	4150	22,090		(4,001)						(4,001)				0001
Purchased Call/SPX/SPXF000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/10/2024	Exercise	1	2,568,000	4283.85	95,530		155,364	114,160			155,364		(41,204)				0001
Purchased Call/SPX/SPXF000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise	1	4,911,000	4267.52	64,334		98,220	70,295			98,220		(27,925)				0001
Purchased Call/SPX/SPXF000SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise	1	2,197,000	4267.52	40,645		62,615	44,972			62,615		(17,642)				0001
Purchased Call/SPX/SPXF000SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise	1	3,409,000	4267.52	99,543		158,519	115,310			158,519		(43,208)				0001
Purchased Call/SPX/SPXF000SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise	1	3,028,000	4267.52	139,591		236,184	175,592			236,184		(60,592)				0001
Purchased Call/SPX/SPXF00PS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/11/2024	06/13/2024	Exercise	1	2,890,000	4298.86	91,035		145,945	105,429			145,945		(40,516)				0001
Purchased Call/SPX/SPXF00PS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/07/2024	06/11/2024	Exercise	1	2,398,346	4268	140,938		242,785	180,928			242,785		(61,856)				0001
Purchased Call/SPX/SPXF000SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/12/2024	06/14/2024	Exercise	1	4,165,373	4339	206,890		343,681	250,780			343,681		(92,901)				0001
Purchased Call/SPX/SPXF000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/12/2024	06/14/2024	Exercise	1	1,995,908	4339	106,840		180,779	132,805			180,779		(47,975)				0001
Purchased Call/SPX/SPXF00VS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/14/2023	07/15/2024	07/17/2024	Exercise	1	3,843,000	4505.42	51,881		76,860	48,847			76,860		(28,013)				0001
Purchased Call/SPX/SPXF00VS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/14/2023	07/15/2024	07/17/2024	Exercise	1	2,206,000	4505.42	36,178		54,047	34,513			54,047		(19,534)				0001

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Purchased Call/SPX/SPXF001YSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	07/17/2024	Exercise	1	3,290,000	4505.42	95,081		148,050	96,712			148,050		(51,339)				0001
Purchased Call/SPX/SPXF001YST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2024	07/22/2024	Exercise	1	2,149,000	4554.98	73,926		117,121	76,705			117,121		(40,415)				0001
Purchased Call/SPX/SPXF001YSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2024	07/22/2024	Exercise	1	2,178,000	4554.98	100,624		168,795	113,784			168,795		(55,011)				0001
Purchased Call/SPX/SPXF001YSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/20/2023	07/19/2024	07/23/2024	Exercise	1	3,553,000	4534.87	92,378		142,120	90,941			142,120		(51,179)				0001
Purchased Call/SPX/SPXF001YSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/21/2023	07/23/2024	07/25/2024	Exercise	1	4,818,000	4536.34	237,527		404,712	271,592			404,712		(133,120)				0001
Purchased Call/SPX/SPXF00XSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2023	07/26/2024	07/30/2024	Exercise	1	2,160,000	4566.75	75,168		118,800	76,053			118,800		(42,747)				0001
Purchased Call/SPX/SPXF00XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2023	07/26/2024	07/30/2024	Exercise	1	4,122,000	4566.75	191,673		319,455	210,454			319,455		(109,001)				0001
Purchased Call/SPX/SPXF00XSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2023	07/26/2024	07/30/2024	Exercise	1	3,833,000	4566.75	193,950		329,638	219,342			329,638		(110,296)				0001
Purchased Call/SPX/SPXF002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	07/31/2024	08/02/2024	Exercise	1	2,963,936	4588	98,709		167,314	109,507			167,314		(57,807)				0001
Purchased Call/SPX/SPXF002SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/03/2023	08/02/2024	08/06/2024	Exercise	1	4,596,000	4501.89	230,719		390,660	253,890			390,660		(136,770)				0001
Purchased Call/SPX/SPXF002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/02/2024	08/06/2024	Exercise	1	1,778,276	4513	105,576		191,090	128,505			191,090		(62,585)				0001
Purchased Call/SPX/SPXG000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	08/06/2024	Exercise	1	2,937,588	4478	160,057		268,305	172,894			268,305		(95,410)				0001
Purchased Call/SPX/SPXG000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/07/2024	08/09/2024	Exercise	1	1,964,955	4517	70,918		116,147	73,243			116,147		(42,903)				0001
Purchased Call/SPX/SPXG002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/14/2024	08/16/2024	Exercise	1	1,692,624	4490	54,375		91,234	57,287			91,234		(33,947)				0001
Purchased Call/SPX/SPXG002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/16/2024	08/20/2024	Exercise	1	1,641,525	4413	85,865		152,519	98,288			152,519		(54,231)				0001
Purchased Call/SPX/SPXG004SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	08/27/2024	Exercise	1	1,841,587	4406	110,732		198,549	126,064			198,549		(72,485)				0001
Purchased Call/SPX/SPXG004SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise	1	3,718,000	4497.63	187,759		325,325	201,012			325,325		(124,313)				0001
Purchased Call/SPX/SPXG004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	08/30/2024	Exercise	1	2,819,585	4433	169,774		289,380	177,132			289,380		(112,247)				0001
Purchased Call/SPX/SPXG004SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	08/30/2024	Exercise	1	3,409,215	4433	218,527		379,885	235,405			379,885		(144,480)				0001
Purchased Call/SPX/SPXG005SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2023	09/04/2024	09/06/2024	Exercise	1	2,089,000	4515.77	91,498		153,542	91,453			153,542		(62,088)				0001
Purchased Call/SPX/SPXG006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/06/2024	09/10/2024	Exercise	1	2,094,310	4465	127,352		239,658	151,817			239,658		(87,841)				0001
Purchased Call/SPX/SPXG007SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2024	09/13/2024	Exercise	1	2,629,485	4487	158,947		302,375	191,156			302,375		(111,219)				0001
Purchased Call/SPX/SPXG007SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/17/2024	Exercise	1	6,871,000	4467.44	90,697		137,420	73,633			137,420		(63,787)				0001
Purchased Call/SPX/SPXG007SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/17/2024	Exercise	1	4,932,000	4467.44	106,038		165,222	90,646			165,222		(74,576)				0001
Purchased Call/SPX/SPXG007SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/17/2024	Exercise	1	3,613,000	4467.44	91,409		144,520	80,232			144,520		(64,288)				0001
Purchased Call/SPX/SPXG007SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2024	09/16/2024	Exercise	1	2,594,121	4465	99,241		162,099	92,384			162,099		(69,714)				0001
Purchased Call/SPX/SPXG007SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2024	09/16/2024	Exercise	1	2,969,998	4466	182,157		335,158	207,197			335,158		(127,961)				0001
Purchased Call/SPX/SPXG007ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	09/17/2024	Exercise	1	3,905,000	4505.1	87,472		136,675	74,645			136,675		(62,030)				0001
Purchased Call/SPX/SPXG007SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	09/17/2024	Exercise	1	3,672,081	4467	233,029		417,574	252,324			417,574		(165,250)				0001
Purchased Call/SPX/SPXG008S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	09/18/2024	Exercise	1	4,508,000	4450.32	99,176		155,526	84,764			155,526		(70,762)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG008SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	09/17/2024	Exercise	1	3,874,386	4505	175,388		319,060	194,339			319,060		(124,721)				0001
Purchased Call/SPX/SPXG008SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/18/2023	09/18/2024	09/20/2024	Exercise	1	3,239,000	4453.53	70,610		110,126	59,496			110,126		(50,630)				0001
Purchased Call/SPX/SPXG009SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/23/2024	Exercise	1	3,378,000	4443.95	85,463		135,120	73,605			135,120		(61,515)				0001
Purchased Call/SPX/SPXG009SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	09/20/2024	Exercise	1	3,936,921	4454	171,558		295,253	171,902			295,253		(123,352)				0001
Purchased Call/SPX/SPXG009SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	09/20/2024	Exercise	1	3,255,530	4454	185,542		344,298	210,892			344,298		(133,407)				0001
Purchased Call/SPX/SPXG009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	09/20/2024	Exercise	1	2,008,542	4454	123,105		235,871	147,358			235,871		(88,513)				0001
Purchased Call/SPX/SPXG009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/18/2024	09/20/2024	Exercise	1	1,937,286	4454	83,189		158,338	97,858			158,338		(60,480)				0001
Purchased Call/SPX/SPXG00ASL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/23/2024	09/25/2024	Exercise	1	1,856,000	4320.06	75,354		127,136	71,918			127,136		(55,218)				0001
Purchased Call/SPX/SPXG00BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/25/2023	09/25/2024	09/27/2024	Exercise	1	2,896,000	4337.44	37,358		57,920	30,414			57,920		(27,506)				0001
Purchased Call/SPX/SPXG00BSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/30/2024	Exercise	1	5,742,000	4273.53	141,253		229,680	125,292			229,680		(104,388)				0001
Purchased Call/SPX/SPXG00BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/30/2024	Exercise	1	1,997,000	4273.53	77,883		131,802	74,246			131,802		(57,556)				0001
Purchased Call/SPX/SPXG00CS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/01/2024	Exercise	1	3,078,000	4299.7	126,506		215,460	120,843			215,460		(94,617)				0001
Purchased Call/SPX/SPXG00CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	10/02/2024	10/04/2024	Exercise	1	1,642,453	4288	79,116		151,285	91,348			151,285		(59,937)				0001
Purchased Call/SPX/SPXG00DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2023	10/04/2024	10/08/2024	Exercise	1	2,440,000	4258.19	124,440		223,260	127,510			223,260		(95,750)				0001
Purchased Call/SPX/SPXG00FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2024	10/16/2024	Exercise	1	1,883,000	4327.78	51,218		82,852	42,358			82,852		(40,494)				0001
Purchased Call/SPX/SPXG00FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/16/2024	10/18/2024	Exercise	1	7,262,000	4373.63	180,824		290,480	146,914			290,480		(143,566)				0001
Purchased Call/SPX/SPXG00GSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/18/2023	10/18/2024	10/22/2024	Exercise	1	2,425,000	4314.6	65,718		105,488	52,950			105,488		(52,538)				0001
Purchased Call/SPX/SPXG00GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/18/2023	10/18/2024	10/22/2024	Exercise	1	2,771,000	4314.6	101,419		167,646	86,566			167,646		(81,079)				0001
Purchased Call/SPX/SPXG00HSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2023	10/24/2024	10/28/2024	Exercise	1	3,352,000	4247.68	81,789		134,080	67,346			134,080		(66,734)				0001
Purchased Call/SPX/SPXG00JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	11/08/2024	Exercise	1	2,645,784	4366	96,142		158,771	76,666			158,771		(82,105)				0001
Purchased Call/SPX/SPXG00KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	11/13/2024	Exercise	1	2,090,586	4383	98,243		178,398	93,490			178,398		(84,908)				0001
Purchased Call/SPX/SPXG00LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	11/13/2024	Exercise	1	3,665,000	4415.24	211,837		392,155	208,563			392,155		(183,592)				0001
Purchased Call/SPX/SPXG00LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	11/13/2024	Exercise	1	2,236,000	4415.24	51,652		82,732	37,910			82,732		(44,822)				0001
Purchased Call/SPX/SPXG00LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	11/13/2024	Exercise	1	7,298,000	4415.24	181,720		291,920	134,229			291,920		(157,691)				0001
Purchased Call/SPX/SPXG00LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	11/13/2024	Exercise	1	3,626,000	4415.24	94,276		152,292	70,482			152,292		(81,810)				0001
Purchased Call/SPX/SPXG00LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2024	11/14/2024	Exercise	1	2,984,000	4415.24	68,035		108,916	49,852			108,916		(59,064)				0001
Purchased Call/SPX/SPXG00LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	11/13/2024	Exercise	1	3,187,423	4348	140,025		227,961	106,606			227,961		(121,355)				0001
Purchased Call/SPX/SPXG00LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	11/15/2024	Exercise	1	3,385,000	4411.55	198,361		368,965	196,217			368,965		(172,748)				0001
Purchased Call/SPX/SPXG00MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2024	11/14/2024	Exercise	1	1,797,003	4415	99,723		167,276	80,225			167,276		(87,051)				0001
Purchased Call/SPX/SPXG00MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/15/2024	11/19/2024	Exercise	1	2,299,000	4502.88	133,572		249,442	132,383			249,442		(117,059)				0001

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Purchased Call/SPX/SPXG00M8G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise	1	2,842,000	4508.24	64,513		102,312	45,304			102,312		(57,008)				0001
Purchased Call/SPX/SPXG00M8I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise	1	2,389,000	4508.24	60,681		96,755	43,134			96,755		(53,621)				0001
Purchased Call/SPX/SPXG00M8K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise	1	2,534,000	4508.24	138,863		253,400	130,693			253,400		(122,707)				0001
Purchased Call/SPX/SPXC178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/17/2024	Exercise	1	2,024,000	3999.09	71,042		125,488	123,311			125,488		(2,177)				0001
Purchased Call/SPX/SPXC178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	01/19/2024	Exercise	1	2,356,000	3990.97	88,586		155,496	151,591			155,496		(3,905)				0001
Purchased Call/SPX/SPXC178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/19/2024	01/23/2024	Exercise	1	1,902,639	3899	122,913		209,353	203,173			209,353		(6,180)				0001
Purchased Call/SPX/SPXC178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/22/2024	01/24/2024	Exercise	1	2,284,251	3973	144,981		265,652	257,218			265,652		(8,434)				0001
Purchased Call/SPX/SPXG002B2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/15/2023	08/13/2024	08/15/2024	Exercise	1	2,156,136	4464	95,566		162,288	102,889			162,288		(59,399)				0001
Purchased Call/SPX/SPXG004SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise	1	4,279,000	4497.63	56,055		85,580	48,467			85,580		(37,113)				0001
Purchased Call/SPX/SPXG004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	09/03/2024	Exercise	1	2,424,223	4498	141,547		253,331	159,357			253,331		(93,975)				0001
Purchased Call/SPX/SPXG0056K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2023	09/04/2024	09/06/2024	Exercise	1	2,773,000	4515.77	36,604		55,460	30,622			55,460		(24,838)				0001
Purchased Call/SPX/SPXG0056R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/30/2024	09/04/2024	Exercise	1	1,986,939	4516	121,035		228,800	146,983			228,800		(81,817)				0001
Purchased Call/SPX/SPXG0066B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2024	09/06/2024	Exercise	1	2,632,694	4516	119,282		216,292	134,903			216,292		(81,388)				0001
Purchased Call/SPX/SPXG006SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/11/2024	09/13/2024	Exercise	1	3,185,000	4487.46	80,581		127,400	71,171			127,400		(56,229)				0001
Purchased Call/SPX/SPXG007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	09/10/2024	Exercise	1	2,785,840	4457	136,688		228,751	133,945			228,751		(94,806)				0001
Purchased Call/SPX/SPXG007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2024	09/13/2024	Exercise	1	4,481,708	4486	196,154		336,661	199,408			336,661		(137,254)				0001
Purchased Call/SPX/SPXG007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2024	09/13/2024	Exercise	1	7,022,875	4487	329,902		575,925	345,084			575,925		(230,841)				0001
Purchased Call/SPX/SPXG007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2024	09/13/2024	Exercise	1	3,144,981	4486	178,860		330,871	205,718			330,871		(125,153)				0001
Purchased Call/SPX/SPXG007SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/17/2024	Exercise	1	2,240,000	4467.44	57,344		90,720	50,390			90,720		(40,330)				0001
Purchased Call/SPX/SPXG007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2024	09/16/2024	Exercise	1	3,399,968	4462	163,380		277,369	162,598			277,369		(114,771)				0001
Purchased Call/SPX/SPXG007SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	09/17/2024	Exercise	1	2,457,000	4505.1	40,049		61,425	33,025			61,425		(28,400)				0001
Purchased Call/SPX/SPXG007SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	09/17/2024	Exercise	1	3,413,000	4505.1	86,690		136,520	75,044			136,520		(61,476)				0001
Purchased Call/SPX/SPXG007SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	09/17/2024	Exercise	1	3,738,431	4466	184,148		306,342	175,755			306,342		(130,587)				0001
Purchased Call/SPX/SPXG008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	09/19/2024	Exercise	1	2,486,000	4450.32	55,438		87,010	47,412			87,010		(39,598)				0001
Purchased Call/SPX/SPXG009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	09/17/2024	Exercise	1	2,171,756	4450	95,921		160,551	92,151			160,551		(68,401)				0001
Purchased Call/SPX/SPXG009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	09/20/2024	Exercise	1	2,186,683	4454	132,113		251,392	156,401			251,392		(94,991)				0001
Purchased Call/SPX/SPXG009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/18/2024	09/20/2024	Exercise	1	2,128,787	4454	111,852		203,627	122,982			203,627		(80,645)				0001
Purchased Call/SPX/SPXG00ASN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/24/2024	09/26/2024	Exercise	1	3,166,000	4320.06	53,189		83,899	44,884			83,899		(39,015)				0001
Purchased Call/SPX/SPXG00ASP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/24/2024	09/26/2024	Exercise	1	4,461,000	4320.06	111,079		178,440	96,962			178,440		(81,478)				0001
Purchased Call/SPX/SPXG00ASQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/24/2024	09/26/2024	Exercise	1	3,400,000	4320.06	93,500		151,300	82,716			151,300		(68,584)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG00BS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/25/2023	09/25/2024	09/27/2024	Exercise	1	5,852,000	4337.44	145,715		234,080	126,795			234,080		(107,285)				0001
Purchased Call/SPX/SPXG00BSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/30/2024	Exercise	1	4,499,000	4273.53	121,023		197,956	108,519			197,956		(89,437)				0001
Purchased Call/SPX/SPXF006SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise	1	4,654,000	4079.09	57,710		93,080	85,685			93,080		(7,395)				0001
Purchased Call/SPX/SPXF006SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise	1	5,613,000	4079.09	84,756		137,519	126,658			137,519		(10,860)				0001
Purchased Call/SPX/SPXF006SII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise	1	3,997,000	4079.09	153,485		263,802	244,135			263,802		(19,667)				0001
Purchased Call/SPX/SPXF009SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/05/2024	Exercise	1	13,760,000	4045.64	332,992		550,400	494,901			550,400		(55,499)				0001
Purchased Call/SPX/SPXF009SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/04/2024	03/06/2024	Exercise	1	3,674,000	4045.64	63,193		102,872	91,905			102,872		(10,967)				0001
Purchased Call/SPX/SPXF009SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/05/2024	03/07/2024	Exercise	1	3,700,000	4045.64	46,250		74,000	65,868			74,000		(8,132)				0001
Purchased Call/SPX/SPXF00ASG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/06/2023	03/06/2024	03/08/2024	Exercise	1	2,913,000	4048.42	88,555		148,563	132,750			148,563		(15,813)				0001
Purchased Call/SPX/SPXF00KSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/21/2024	05/23/2024	Exercise	1	2,173,000	4191.98	64,321		103,218	78,302			103,218		(24,915)				0001
Purchased Call/SPX/SPXF00NSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/01/2023	05/31/2024	06/04/2024	Exercise	1	2,734,000	4221.02	130,412		221,454	166,905			221,454		(54,549)				0001
Purchased Call/SPX/SPXF00QS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	06/05/2024	06/07/2024	Exercise	1	2,616,000	4273.79	110,657		184,428	137,004			184,428		(47,424)				0001
Purchased Call/SPX/SPXF00QSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/10/2024	Exercise	1	3,046,000	4283.85	98,081		156,869	114,565			156,869		(42,304)				0001
Purchased Call/SPX/SPXF00QS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/11/2024	06/13/2024	Exercise	1	1,650,762	4299	95,163		156,288	113,701			156,288		(42,587)				0001
Purchased Call/SPX/SPXF00TSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2023	07/03/2024	07/08/2024	Exercise	1	6,867,000	4455.59	177,855		274,680	184,527			274,680		(90,153)				0001
Purchased Call/SPX/SPXF00USL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/16/2024	Exercise	1	8,138,000	4510.04	109,049		162,760	104,459			162,760		(58,301)				0001
Purchased Call/SPX/SPXF00USM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/16/2024	Exercise	1	3,177,000	4510.04	52,738		79,425	51,230			79,425		(28,195)				0001
Purchased Call/SPX/SPXF00VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	07/16/2024	Exercise	1	3,240,000	4505.42	162,324		278,640	191,616			278,640		(87,024)				0001
Purchased Call/SPX/SPXF00VSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	07/17/2024	Exercise	1	4,967,000	4505.42	129,142		198,680	128,950			198,680		(69,730)				0001
Purchased Call/SPX/SPXF00VSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/17/2023	07/17/2024	07/19/2024	Exercise	1	5,904,000	4522.79	153,504		236,160	152,661			236,160		(83,499)				0001
Purchased Call/SPX/SPXF00VSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/17/2024	07/19/2024	Exercise	1	5,527,000	4522.79	279,666		480,849	328,723			480,849		(152,126)				0001
Purchased Call/SPX/SPXF00WS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2023	07/19/2024	07/23/2024	Exercise	1	2,413,000	4565.72	37,643		56,706	36,023			56,706		(20,683)				0001
Purchased Call/SPX/SPXG00MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise	1	1,967,759	4503	93,356		165,622	83,127			165,622		(82,495)				0001
Purchased Call/SPX/SPXG00NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	11/19/2024	Exercise	1	2,843,000	4514.02	76,192		122,249	54,734			122,249		(67,515)				0001
Purchased Call/SPX/SPXG00NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2024	11/20/2024	Exercise	1	3,778,000	4514.02	89,161		141,675	62,585			141,675		(79,090)				0001
Purchased Call/SPX/SPXG00NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	11/19/2024	Exercise	1	3,461,753	4507	169,559		295,682	145,434			295,682		(150,248)				0001
Purchased Call/SPX/SPXG00NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	11/19/2024	Exercise	1	1,677,065	4508	103,848		197,159	105,139			197,159		(92,020)				0001
Purchased Call/SPX/SPXG00NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	11/19/2024	Exercise	1	1,618,458	4508	104,487		202,835	110,248			202,835		(92,587)				0001
Purchased Call/SPX/SPXG00NSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/21/2023	11/21/2024	11/25/2024	Exercise	1	2,606,000	4538.19	61,762		97,725	42,428			97,725		(55,297)				0001
Purchased Call/SPX/SPXG00OSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/27/2024	12/02/2024	Exercise	1	2,545,000	4550.43	43,520		67,443	27,868			67,443		(39,574)				0001

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Purchased Call/SPX/SPXG00P6S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	12/02/2024	Exercise	1	2,743,909	4550	125,949		216,475	101,312			216,475		(115,163)				0001
Purchased Call/SPX/SPXG00P6S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	12/02/2024	Exercise	1	1,562,327	4555	97,930		188,993	99,449			188,993		(89,544)				0001
Purchased Call/SPX/SPXG00P6S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/27/2024	12/02/2024	Exercise	1	2,239,300	4551	99,035		172,693	81,382			172,693		(91,311)				0001
Purchased Call/SPX/SPXG00P6N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	2,524,000	4594.63	59,314		94,650	39,785			94,650		(54,865)				0001
Purchased Call/SPX/SPXG00P6P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	2,874,000	4594.63	74,149		119,271	50,683			119,271		(68,588)				0001
Purchased Call/SPX/SPXG00Q83	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	3,162,584	4564	119,529		197,503	86,939			197,503		(110,564)				0001
Purchased Call/SPX/SPXG00QSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	12/06/2024	Exercise	1	2,388,000	4569.78	130,385		238,800	117,728			238,800		(121,072)				0001
Purchased Call/SPX/SPXG00R64	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/04/2024	12/06/2024	Exercise	1	1,795,924	4570	83,909		143,446	64,445			143,446		(79,001)				0001
Purchased Call/SPX/SPXG00SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/12/2024	12/16/2024	Exercise	1	3,065,000	4643.7	145,894		254,395	115,716			254,395		(138,679)				0001
Purchased Call/SPX/SPXG00SSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise	1	2,740,000	4707.09	158,098		298,660	147,946			298,660		(150,714)				0001
Purchased Call/SPX/SPXG00TSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/20/2024	12/24/2024	Exercise	1	2,050,000	4698.35	81,385		139,400	60,251			139,400		(79,149)				0001
Purchased Call/SPX/SPXG00TST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/20/2024	12/24/2024	Exercise	1	2,542,000	4746.75	73,210		119,474	47,485			119,474		(71,989)				0001
Purchased Call/SPX/SPXG00TSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/20/2024	12/24/2024	Exercise	1	2,847,000	4746.75	159,432		300,359	143,584			300,359		(156,775)				0001
Purchased Call/SPX/SPXG00UST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/31/2024	Exercise	1	2,782,000	4781.58	138,544		250,380	112,978			250,380		(137,402)				0001
Purchased Call/SPX/SPXG00VSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/27/2024	12/31/2024	Exercise	1	3,855,000	4769.83	113,337		185,040	71,703			185,040		(113,337)				0001
Purchased Call/SPX/SPXG00VSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/30/2024	01/02/2025	Exercise	1	2,520,000	4769.83	117,432		207,900	90,468			207,900		(117,432)				0001
Purchased Call/SPX/SPXG00VSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	12/27/2024	01/05/2024	Exercise	1	5,924,129	4770		115,680	208,035	92,355			208,035		(115,680)				0001
Purchased Call/SPX/SPXF001SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/04/2023	01/04/2024	01/08/2024	Exercise	1	2,748,000	3852.97	44,792		78,318	77,948			78,318		(370)				0001
Purchased Call/SPX/SPXF002SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/10/2023	01/10/2024	01/12/2024	Exercise	1	4,040,000	3919.25	47,672		80,800	79,618			80,800		(1,182)				0001
Purchased Call/SPX/SPXF002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2023	01/12/2024	01/17/2024	Exercise	1	4,087,000	3983.17	107,488		185,959	182,674			185,959		(3,284)				0001
Purchased Call/SPX/SPXF003S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	01/11/2024	01/16/2024	Exercise	1	1,541,636	3963	50,220		84,412	83,006			84,412		(1,407)				0001
Purchased Call/SPX/SPXF004S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/25/2023	01/25/2024	01/29/2024	Exercise	1	6,066,000	4016.22	75,825		121,320	116,307			121,320		(5,013)				0001
Purchased Call/SPX/SPXF005SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024	02/13/2024	Exercise	1	2,044,000	4081.5	30,047		48,034	44,788			48,034		(3,246)				0001
Purchased Call/SPX/SPXF005SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/09/2023	02/09/2024	02/13/2024	Exercise	1	3,478,000	4081.5	96,688		159,988	149,542			159,988		(10,446)				0001
Purchased Call/SPX/SPXF006SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise	1	3,598,000	4079.09	92,109		152,915	141,113			152,915		(11,802)				0001
Purchased Call/SPX/SPXF007SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/20/2024	02/22/2024	Exercise	1	3,550,000	4079.09	102,950		172,175	157,995			172,175		(14,180)				0001
Purchased Call/SPX/SPXF008SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/27/2023	02/27/2024	02/29/2024	Exercise	1	5,072,000	3982.24	63,400		101,440	91,485			101,440		(9,955)				0001
Purchased Call/SPX/SPXF009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/05/2024	Exercise	1	2,094,000	4045.64	32,457		52,350	46,941			52,350		(5,410)				0001
Purchased Call/SPX/SPXF009SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/05/2024	Exercise	1	2,037,000	4045.64	39,925		65,184	58,530			65,184		(6,654)				0001
Purchased Call/SPX/SPXF00ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/06/2023	03/06/2024	03/08/2024	Exercise	1	1,537,000	4048.42	59,021		101,442	90,903			101,442		(10,539)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF00DSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2023	03/27/2024	03/29/2024	Exercise	1	2,013,000	3977.53	58,780		98,637	84,750			98,637		(13,887)				0001
Purchased Call/SPX/SPXF00DSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2023	03/27/2024	03/29/2024	Exercise	1	2,991,000	3977.53	102,890		174,974	150,664			174,974		(24,309)				0001
Purchased Call/SPX/SPXF00ESS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/03/2023	03/28/2024	04/01/2024	Exercise	1	1,516,335	4109	74,885		131,363	113,165			131,363		(18,198)				0001
Purchased Call/SPX/SPXF00I5K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2023	05/03/2024	05/07/2024	Exercise	1	1,865,000	4090.75	76,279		127,753	101,977			127,753		(25,775)				0001
Purchased Call/SPX/SPXF00KSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/15/2023	05/15/2024	05/17/2024	Exercise	1	5,455,000	4136.28	136,375		218,200	167,621			218,200		(50,579)				0001
Purchased Call/SPX/SPXF00KST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/20/2024	05/22/2024	Exercise	1	2,249,000	4191.98	37,558		58,474	43,989			58,474		(14,485)				0001
Purchased Call/SPX/SPXC179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2023	02/02/2024	02/06/2024	Exercise	1	2,177,655	4180	123,024		250,602	239,606			250,602		(10,997)				0001
Purchased Call/SPX/SPXC179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,722,067	4090	85,084		157,034	146,131			157,034		(10,902)				0001
Purchased Call/SPX/SPXC17AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024	02/22/2024	Exercise	1	1,835,591	4079	104,153		224,550	210,124			224,550		(14,426)				0001
Purchased Call/SPX/SPXC17AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/22/2024	02/26/2024	Exercise	1	1,724,134	3991	92,910		170,641	157,221			170,641		(13,420)				0001
Purchased Call/SPX/SPXC17ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/29/2024	03/04/2024	Exercise	1	2,630,000	3970.15	78,374		131,500	118,797			131,500		(12,703)				0001
Purchased Call/SPX/SPXC17ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024	03/05/2024	Exercise	1	8,180,000	3981.35	196,320		327,200	294,571			327,200		(32,629)				0001
Purchased Call/SPX/SPXC17ASS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	03/01/2024	03/05/2024	Exercise	1	1,758,369	3951	63,092		106,800	96,314			106,800		(10,486)				0001
Purchased Call/SPX/SPXC17ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2024	03/07/2024	Exercise	1	2,253,000	4045.64	85,163		146,445	131,471			146,445		(14,974)				0001
Purchased Call/SPX/SPXC17BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/19/2024	Exercise	1	2,727,000	3960.28	82,901		140,441	123,447			140,441		(16,994)				0001
Purchased Call/SPX/SPXC17BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/05/2024	04/09/2024	Exercise	1	2,076,000	4105.02	62,280		103,800	87,411			103,800		(16,389)				0001
Purchased Call/SPX/SPXC17BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2024	04/12/2024	Exercise	1	7,759,000	4109.11	189,320		310,360	258,349			310,360		(52,011)				0001
Purchased Call/SPX/SPXC17CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/12/2024	04/16/2024	Exercise	1	2,413,100	4146	82,586		139,680	116,215			139,680		(23,464)				0001
Purchased Call/SPX/SPXC17CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2024	04/22/2024	Exercise	1	1,894,621	4155	99,034		175,561	145,851			175,561		(29,710)				0001
Purchased Call/SPX/SPXC17CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/19/2024	04/23/2024	Exercise	1	2,164,000	4133.52	84,612		140,660	115,041			140,660		(25,619)				0001
Purchased Call/SPX/SPXC17DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2024	04/29/2024	Exercise	1	2,059,000	4071.63	66,300		109,127	88,181			109,127		(20,946)				0001
Purchased Call/SPX/SPXC17DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	04/26/2024	04/30/2024	Exercise	1	2,456,398	4135	145,085		247,698	200,819			247,698		(46,880)				0001
Purchased Call/SPX/SPXC17DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2024	05/08/2024	Exercise	1	2,813,000	4136.25	106,331		178,626	141,717			178,626		(36,908)				0001
Purchased Call/SPX/SPXC17DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2024	05/09/2024	Exercise	1	1,997,000	4136.25	59,111		96,855	76,231			96,855		(20,624)				0001
Purchased Call/SPX/SPXC17ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/17/2024	05/21/2024	Exercise	1	2,669,930	4159	148,052		254,233	197,892			254,233		(56,342)				0001
Purchased Call/SPX/SPXC17ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2024	05/28/2024	Exercise	1	2,610,000	4145.58	112,230		186,615	142,525			186,615		(44,090)				0001
Purchased Call/SPX/SPXC17FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2024	06/21/2024	Exercise	1	4,234,000	4409.59	120,669		190,530	134,351			190,530		(56,179)				0001
Purchased Call/SPX/SPXC17FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/14/2024	06/18/2024	Exercise	1	2,363,399	4426	114,741		195,444	142,708			195,444		(52,736)				0001
Purchased Call/SPX/SPXC17GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/02/2024	08/06/2024	Exercise	1	2,376,000	4513.39	120,938		205,524	134,423			205,524		(71,101)				0001
Purchased Call/SPX/SPXC17HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2024	08/16/2024	Exercise	1	3,337,000	4489.72	165,849		283,645	180,673			283,645		(102,972)				0001

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Purchased Call/SPX/SPXC17HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/14/2024	08/16/2024	Exercise	1	1,997,925	4490	87,629		155,305	100,597			155,305		(54,708)				0001
Purchased Call/SPX/SPXG00BSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/01/2024	Exercise	1	3,856,000	4299.7	85,989		138,816	74,503			138,816		(64,313)				0001
Purchased Call/SPX/SPXG00CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	09/30/2024	10/02/2024	Exercise	1	1,329,296	4288	51,345		93,931	55,102			93,931		(38,829)				0001
Purchased Call/SPX/SPXG00CSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	10/02/2024	10/04/2024	Exercise	1	1,745,370	4288	96,080		191,289	118,501			191,289		(72,788)				0001
Purchased Call/SPX/SPXG00FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2024	10/16/2024	Exercise	1	3,571,000	4327.78	78,205		124,985	63,154			124,985		(61,831)				0001
Purchased Call/SPX/SPXG00FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2024	10/17/2024	Exercise	1	5,001,000	4327.78	127,025		205,041	104,537			205,041		(100,504)				0001
Purchased Call/SPX/SPXG00GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	10/18/2024	Exercise	1	3,831,300	4374	161,315		275,064	146,634			275,064		(128,430)				0001
Purchased Call/SPX/SPXG00GSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/18/2023	10/18/2024	10/22/2024	Exercise	1	3,570,000	4314.6	82,824		132,090	65,876			132,090		(66,214)				0001
Purchased Call/SPX/SPXG00HSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2023	10/24/2024	10/28/2024	Exercise	1	2,984,000	4247.68	77,882		128,312	64,765			128,312		(63,547)				0001
Purchased Call/SPX/SPXG00JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	11/05/2024	Exercise	1	3,743,814	4358	177,341		315,252	164,586			315,252		(150,665)				0001
Purchased Call/SPX/SPXG00JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/07/2024	11/12/2024	Exercise	1	3,856,000	4378.38	95,629		154,240	72,535			154,240		(81,705)				0001
Purchased Call/SPX/SPXG00JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	11/08/2024	Exercise	1	6,387,429	4366	281,686		478,399	237,841			478,399		(240,558)				0001
Purchased Call/SPX/SPXG00KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	11/08/2024	Exercise	1	2,248,480	4366	137,778		255,439	137,777			255,439		(117,662)				0001
Purchased Call/SPX/SPXG00LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2024	11/14/2024	Exercise	1	6,062,000	4415.24	150,338		242,480	111,967			242,480		(130,513)				0001
Purchased Call/SPX/SPXG00MSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2024	11/14/2024	Exercise	1	4,830,273	4415	249,312		411,341	193,710			411,341		(217,631)				0001
Purchased Call/SPX/SPXG00MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise	1	2,733,000	4508.24	68,598		109,320	48,703			109,320		(60,617)				0001
Purchased Call/SPX/SPXG00NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	11/19/2024	Exercise	1	3,445,000	4514.02	78,202		124,020	54,725			124,020		(69,295)				0001
Purchased Call/SPX/SPXG00NS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	11/19/2024	Exercise	1	8,248,000	4514.02	207,025		329,920	146,473			329,920		(183,447)				0001
Purchased Call/SPX/SPXG00NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2024	11/21/2024	Exercise	1	7,118,000	4514.02	178,662		284,720	126,182			284,720		(158,538)				0001
Purchased Call/SPX/SPXG00NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2024	11/22/2024	Exercise	1	2,455,000	4547.38	53,028		83,470	36,269			83,470		(47,201)				0001
Purchased Call/SPX/SPXG00NSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2024	11/22/2024	Exercise	1	3,416,000	4547.38	85,742		136,640	60,321			136,640		(76,319)				0001
Purchased Call/SPX/SPXG00NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	11/19/2024	Exercise	1	2,185,354	4506	134,112		242,500	123,331			242,500		(119,169)				0001
Purchased Call/SPX/SPXG00NSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/21/2023	11/21/2024	11/25/2024	Exercise	1	2,626,000	4538.19	83,769		136,552	61,552			136,552		(75,000)				0001
Purchased Call/SPX/SPXG00NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	11/22/2024	Exercise	1	2,387,375	4547	103,226		179,027	86,637			179,027		(92,390)				0001
Purchased Call/SPX/SPXG00NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	11/22/2024	Exercise	1	1,718,910	4547	102,155		196,939	105,508			196,939		(91,431)				0001
Purchased Call/SPX/SPXG00OS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/22/2024	11/26/2024	Exercise	1	1,526,468	4557	66,839		116,581	55,716			116,581		(60,865)				0001
Purchased Call/SPX/SPXF00IRS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2023	07/19/2024	07/23/2024	Exercise	1	2,414,000	4565.72	77,972		123,114	80,272			123,114		(42,842)				0001
Purchased Call/SPX/SPXF00IRG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/21/2023	07/19/2024	07/23/2024	Exercise	1	2,598,000	4536.34	103,660		168,870	111,281			168,870		(57,589)				0001
Purchased Call/SPX/SPXF00XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2023	07/26/2024	07/30/2024	Exercise	1	4,014,000	4566.75	91,921		140,490	88,216			140,490		(52,274)				0001
Purchased Call/SPX/SPXF00XSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/27/2023	07/26/2024	07/30/2024	Exercise	1	4,147,000	4537.41	181,224		298,584	194,669			298,584		(103,915)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF00XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/27/2023	07/24/2024	07/26/2024	Exercise	1	1,861,501	4529	170,980		369,132	271,497			369,132		(97,635)				0001
Purchased Call/SPX/SPXF00YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/26/2024	07/30/2024	Exercise	1	3,207,949	4537	193,937		332,289	220,464			332,289		(111,825)				0001
Purchased Call/SPX/SPXF00YSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/26/2024	07/30/2024	Exercise	1	1,749,253	4544	88,488		145,146	93,981			145,146		(51,165)				0001
Purchased Call/SPX/SPXF00YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2024	08/01/2024	Exercise	1	1,805,399	4582	100,785		178,482	119,737			178,482		(58,745)				0001
Purchased Call/SPX/SPXF002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	07/31/2024	08/02/2024	Exercise	1	2,849,350	4588	153,598		296,218	206,266			296,218		(89,953)				0001
Purchased Call/SPX/SPXF002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2024	08/05/2024	Exercise	1	1,551,511	4577	49,552		83,734	54,415			83,734		(29,318)				0001
Purchased Call/SPX/SPXF002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2024	08/07/2024	Exercise	1	4,023,000	4478.03	109,426		170,978	105,563			170,978		(65,414)				0001
Purchased Call/SPX/SPXF002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	08/06/2024	Exercise	1	3,150,346	4513	180,761		330,849	223,397			330,849		(107,452)				0001
Purchased Call/SPX/SPXF002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/07/2024	08/09/2024	Exercise	1	2,092,000	4518.44	53,974		83,680	51,207			83,680		(32,473)				0001
Purchased Call/SPX/SPXG0015E	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	08/13/2024	Exercise	1	2,167,293	4469	103,916		177,993	114,200			177,993		(63,793)				0001
Purchased Call/SPX/SPXG0015J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/14/2023	08/14/2024	08/16/2024	Exercise	1	2,931,000	4489.72	38,689		58,620	34,599			58,620		(24,021)				0001
Purchased Call/SPX/SPXG0015K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/14/2023	08/14/2024	08/16/2024	Exercise	1	2,296,000	4489.72	36,047		55,104	32,723			55,104		(22,381)				0001
Purchased Call/SPX/SPXG0015O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	08/13/2024	Exercise	1	2,045,831	4467	125,116		226,253	149,231			226,253		(77,022)				0001
Purchased Call/SPX/SPXG002SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/19/2024	Exercise	1	2,044,000	4437.86	90,140		150,234	94,020			150,234		(56,214)				0001
Purchased Call/SPX/SPXG002SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/18/2023	08/19/2024	08/21/2024	Exercise	1	3,985,000	4369.71	51,805		79,700	46,733			79,700		(32,967)				0001
Purchased Call/SPX/SPXG003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	08/27/2024	Exercise	1	1,769,757	4424	81,712		143,200	89,860			143,200		(53,340)				0001
Purchased Call/SPX/SPXG003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	08/27/2024	Exercise	1	2,512,002	4376	118,089		197,456	120,370			197,456		(77,086)				0001
Purchased Call/SPX/SPXG004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	08/27/2024	Exercise	1	2,352,649	4406	114,431		193,842	118,936			193,842		(74,906)				0001
Purchased Call/SPX/SPXG004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	08/30/2024	Exercise	1	3,595,414	4433	161,357		258,708	152,026			258,708		(106,682)				0001
Purchased Call/SPX/SPXG004SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	09/03/2024	Exercise	1	3,215,805	4498	155,084		263,120	160,159			263,120		(102,962)				0001
Purchased Call/SPX/SPXG005SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2023	08/30/2024	09/04/2024	Exercise	1	3,495,000	4515.77	174,051		300,570	183,243			300,570		(117,327)				0001
Purchased Call/SPX/SPXF00MSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/30/2023	05/30/2024	06/03/2024	Exercise	1	2,711,000	4205.52	79,703		126,062	93,217			126,062		(32,845)				0001
Purchased Call/SPX/SPXF00MSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/30/2023	05/30/2024	06/03/2024	Exercise	1	2,776,000	4205.52	129,362		216,528	163,220			216,528		(53,308)				0001
Purchased Call/SPX/SPXF00NSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/01/2023	05/30/2024	06/03/2024	Exercise	1	3,608,336	4206	128,228		204,203	150,775			204,203		(53,428)				0001
Purchased Call/SPX/SPXF00NSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	02/01/2024	02/05/2024	Expire	1	4,290,000	4100	20,250			(2,627)					(2,627)				0001
Purchased Call/SPX/SPXF00OS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/10/2024	Exercise	1	2,774,000	4283.85	41,055		62,415	44,707			62,415		(17,708)				0001
Purchased Call/SPX/SPXF00OSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise	1	3,799,000	4267.52	55,845		85,478	61,237			85,478		(24,241)				0001
Purchased Call/SPX/SPXF00PS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/07/2024	06/11/2024	Exercise	1	2,519,000	4298.86	75,318		119,653	86,596			119,653		(33,056)				0001
Purchased Call/SPX/SPXF00PS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/07/2024	06/11/2024	Exercise	1	2,142,295	4268	77,820		122,490	88,336			122,490		(34,154)				0001
Purchased Call/SPX/SPXF00TS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2023	07/03/2024	07/08/2024	Exercise	1	2,458,000	4455.59	48,668		73,740	49,071			73,740		(24,669)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXFO0TSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2023	07/03/2024	07/08/2024	Exercise	1	2,106,000	4455.59	64,022		100,035	67,583			100,035		(32,452)				0001
Purchased Call/SPX/SPXFO0US0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/16/2024	Exercise	1	2,386,000	4510.04	63,229		97,826	64,022			97,826		(33,804)				0001
Purchased Call/SPX/SPXFO0VS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	07/16/2024	Exercise	1	2,185,000	4505.42	100,510		168,245	114,360			168,245		(53,885)				0001
Purchased Call/SPX/SPXFO0VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	07/18/2024	Exercise	1	7,773,000	4505.42	202,098		310,920	201,543			310,920		(109,377)				0001
Purchased Call/SPX/SPXFO0VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	07/18/2024	Exercise	1	2,449,000	4505.42	74,450		116,328	76,035			116,328		(40,293)				0001
Purchased Call/SPX/SPXFO0WSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/20/2023	07/19/2024	07/23/2024	Exercise	1	3,110,000	4534.87	71,219		108,850	69,393			108,850		(39,457)				0001
Purchased Call/SPX/SPXFO0WSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/21/2023	07/19/2024	07/23/2024	Exercise	1	4,726,000	4536.34	230,629		392,258	264,131			392,258		(128,127)				0001
Purchased Call/SPX/SPXFO0WSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/21/2023	07/19/2024	07/23/2024	Exercise	1	2,306,000	4536.34	119,912		207,540	140,922			207,540		(66,618)				0001
Purchased Call/SPX/SPXFO0XSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/27/2023	07/26/2024	07/30/2024	Exercise	1	2,789,000	4537.41	72,235		111,560	70,140			111,560		(41,420)				0001
Purchased Call/SPX/SPXFO0XSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/26/2024	07/30/2024	Exercise	1	4,232,000	4537.41	225,142		389,344	260,246			389,344		(129,098)				0001
Purchased Call/SPX/SPXFO0YSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/31/2024	08/02/2024	Exercise	1	4,604,000	4588.96	232,962		395,944	260,263			395,944		(135,681)				0001
Purchased Call/SPX/SPXFO0ZSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/06/2024	08/08/2024	Exercise	1	3,481,000	4478.03	98,860		154,905	95,697			154,905		(59,208)				0001
Purchased Call/SPX/SPXFO0ZSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	08/06/2024	Exercise	1	2,921,727	4502	146,706		253,112	165,903			253,112		(87,209)				0001
Purchased Call/SPX/SPXGO0OS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	08/06/2024	Exercise	1	2,948,738	4502	179,784		322,262	215,092			322,262		(107,170)				0001
Purchased Call/SPX/SPXGO0OSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2024	08/09/2024	Exercise	1	2,828,543	4518	116,743		195,936	125,504			195,936		(70,432)				0001
Purchased Call/SPX/SPXGO0OSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2024	08/12/2024	Exercise	1	2,578,145	4499	124,587		210,864	135,356			210,864		(75,508)				0001
Purchased Call/SPX/SPXGO0OSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2024	11/29/2024	Exercise	1	3,688,506	4559	174,809		311,465	152,109			311,465		(159,356)				0001
Purchased Call/SPX/SPXGO0OSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	12/02/2024	Exercise	1	2,302,518	4550	85,605		143,196	65,137			143,196		(78,059)				0001
Purchased Call/SPX/SPXGO0OSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	12/02/2024	Exercise	1	4,200,047	4550	203,577		359,969	174,339			359,969		(185,631)				0001
Purchased Call/SPX/SPXGO0PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	12/03/2024	Exercise	1	2,931,000	4550.58	131,016		225,687	105,829			225,687		(119,858)				0001
Purchased Call/SPX/SPXGO0PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	12/03/2024	Exercise	1	4,813,000	4550.58	267,122		493,333	248,960			493,333		(244,372)				0001
Purchased Call/SPX/SPXGO0PSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	5,650,000	4594.63	140,685		226,000	95,866			226,000		(130,134)				0001
Purchased Call/SPX/SPXGO0QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	1,410,192	4564	82,148		151,102	75,115			151,102		(75,987)				0001
Purchased Call/SPX/SPXGO0RS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/10/2024	Exercise	1	2,382,000	4585.59	56,215		89,325	36,380			89,325		(52,945)				0001
Purchased Call/SPX/SPXGO0RS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/10/2024	Exercise	1	2,338,361	4549	110,304		184,527	80,639			184,527		(103,888)				0001
Purchased Call/SPX/SPXGO0RSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/11/2023	12/11/2024	12/13/2024	Exercise	1	5,856,000	4622.44	334,963		623,664	306,185			623,664		(317,479)				0001
Purchased Call/SPX/SPXGO0RSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/11/2023	12/06/2024	12/10/2024	Exercise	1	2,279,857	4578	147,229		271,410	131,973			271,410		(139,437)				0001
Purchased Call/SPX/SPXGO0SSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise	1	2,674,000	4707.09	63,641		100,275	39,606			100,275		(60,669)				0001
Purchased Call/SPX/SPXGO0SSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise	1	2,085,000	4707.09	52,751		83,400	33,113			83,400		(50,287)				0001
Purchased Call/SPX/SPXGO0XSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/11/2024	03/06/2024	01/16/2024	Expire	1	4,800,000	4250		4,100		(4,100)				(4,100)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2023	08/16/2024	08/20/2024	Exercise	1	1,571,024	4376	63,582		106,982	66,713			106,982		(40,269)				0001
Purchased Call/SPX/SPXC17HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2024	08/23/2024	Exercise	1	4,471,000	4399.77	220,867		380,035	238,656			380,035		(141,379)				0001
Purchased Call/SPX/SPXC17HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	08/20/2024	Exercise	1	2,005,786	4370	79,311		128,521	78,151			128,521		(50,370)				0001
Purchased Call/SPX/SPXC17HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/20/2024	08/22/2024	Exercise	1	1,787,231	4370	102,696		177,506	111,690			177,506		(65,816)				0001
Purchased Call/SPX/SPXC17IS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	08/26/2024	Exercise	1	2,702,731	4388	156,864		265,495	164,375			265,495		(101,119)				0001
Purchased Call/SPX/SPXC17ISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	09/04/2024	Exercise	1	2,804,000	4514.87	139,639		241,144	148,307			241,144		(92,837)				0001
Purchased Call/SPX/SPXC17ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	09/04/2024	Exercise	1	2,096,062	4508	100,877		172,516	104,516			172,516		(68,001)				0001
Purchased Call/SPX/SPXC17ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/06/2024	09/10/2024	Exercise	1	3,338,000	4451.14	144,535		243,674	143,981			243,674		(99,693)				0001
Purchased Call/SPX/SPXC17ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise	1	2,139,000	4457.49	94,972		160,425	94,736			160,425		(65,689)				0001
Purchased Call/SPX/SPXC17JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	09/16/2024	Exercise	1	2,144,000	4461.9	105,699		182,240	108,192			182,240		(74,048)				0001
Purchased Call/SPX/SPXC17JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/17/2024	Exercise	1	3,067,000	4505.1	134,335		225,425	130,162			225,425		(95,262)				0001
Purchased Call/SPX/SPXC17JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2024	09/20/2024	Exercise	1	4,721,000	4453.53	232,745		401,285	234,399			401,285		(166,886)				0001
Purchased Call/SPX/SPXC17JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2024	09/23/2024	Exercise	1	5,830,000	4443.95	289,751		501,380	292,823			501,380		(208,557)				0001
Purchased Call/SPX/SPXC17KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2024	10/15/2024	Exercise	1	5,962,000	4358.24	301,677		536,580	302,034			536,580		(234,546)				0001
Purchased Call/SPX/SPXC17KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/10/2023	10/09/2024	10/11/2024	Exercise	1	11,761,865	4335	567,234		971,260	530,598			971,260		(440,661)				0001
Purchased Call/SPX/SPXC17KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2024	10/21/2024	Exercise	1	2,632,000	4373.2	107,649		180,292	94,528			180,292		(85,764)				0001
Purchased Call/SPX/SPXC17LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2024	10/23/2024	Exercise	1	1,919,000	4224.16	77,528		131,452	68,661			131,452		(62,791)				0001
Purchased Call/SPX/SPXC17LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	10/25/2024	Exercise	1	2,142,256	4217	99,705		171,194	89,892			171,194		(81,302)				0001
Purchased Call/SPX/SPXC17LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2023	03/28/2024	04/01/2024	Expire	1	8,500,000	4100	79,420			(44,867)					(44,867)				0001
Purchased Call/SPX/SPXC17LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/25/2024	10/29/2024	Exercise	1	2,463,000	4186.77	90,638		153,938	79,734			153,938		(74,204)				0001
Purchased Call/SPX/SPXC17LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/25/2023	10/23/2024	10/25/2024	Exercise	1	1,451,291	4219	48,139		82,560	43,197			82,560		(39,363)				0001
Purchased Call/SPX/SPXC17LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/26/2023	10/25/2024	10/29/2024	Exercise	1	2,532,000	4137.23	126,600		227,880	123,374			227,880		(104,506)				0001
Purchased Call/SPX/SPXC17LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/30/2023	10/25/2024	10/29/2024	Exercise	1	3,854,218	4118	185,862		321,981	167,701			321,981		(154,281)				0001
Purchased Call/SPX/SPXC17MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/01/2023	11/01/2024	11/05/2024	Exercise	1	3,311,000	4237.86	67,876		110,919	54,045			110,919		(56,874)				0001
Purchased Call/SPX/SPXC17MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/05/2024	Exercise	1	1,500,202	4238	85,236		137,352	65,139			137,352		(72,214)				0001
Purchased Call/SPX/SPXG001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	08/13/2024	Exercise	1	1,912,482	4468	80,374		133,964	84,623			133,964		(49,341)				0001
Purchased Call/SPX/SPXG002S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/19/2024	Exercise	1	3,105,000	4437.86	156,492		268,583	170,990			268,583		(97,593)				0001
Purchased Call/SPX/SPXG004SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise	1	3,182,000	4497.63	80,823		127,280	73,768			127,280		(53,512)				0001
Purchased Call/SPX/SPXG004SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise	1	2,017,000	4497.63	62,930		100,850	59,185			100,850		(41,665)				0001
Purchased Call/SPX/SPXG004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	09/03/2024	Exercise	1	1,394,265	4498	60,022		99,510	59,661			99,510		(39,849)				0001

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Purchased Call/SPX/SPXG0065	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2024	09/06/2024	Exercise	1	1,725,024	4516	65,536		114,217	69,501			114,217		(44,717)				0001
Purchased Call/SPX/SPXG0066	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2024	09/11/2024	Exercise	1	2,454,000	4457.49	67,730		107,976	60,957			107,976		(47,019)				0001
Purchased Call/SPX/SPXG0066Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	09/10/2024	Exercise	1	2,135,138	4457	89,578		145,616	83,486			145,616		(62,131)				0001
Purchased Call/SPX/SPXG0075K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/17/2024	Exercise	1	2,353,000	4467.44	63,060		100,003	55,652			100,003		(44,350)				0001
Purchased Call/SPX/SPXG0075L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/17/2024	Exercise	1	3,237,000	4467.44	91,283		145,665	81,466			145,665		(64,199)				0001
Purchased Call/SPX/SPXG0075M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/17/2024	Exercise	1	2,340,000	4467.44	93,132		154,440	88,941			154,440		(65,499)				0001
Purchased Call/SPX/SPXG0075V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	09/17/2024	Exercise	1	2,273,000	4505.1	60,462		95,466	52,590			95,466		(42,876)				0001
Purchased Call/SPX/SPXG0086S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	09/17/2024	Exercise	1	2,773,000	4450.32	45,200		69,325	37,183			69,325		(32,142)				0001
Purchased Call/SPX/SPXG0086S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	09/17/2024	Exercise	1	3,606,000	4450.32	91,232		144,240	79,364			144,240		(64,876)				0001
Purchased Call/SPX/SPXG0086S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/13/2024	09/17/2024	Exercise	1	2,333,000	4450.32	115,484		199,472	117,350			199,472		(82,122)				0001
Purchased Call/SPX/SPXG0086S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	09/18/2024	Exercise	1	5,880,000	4450.32	148,764		235,200	129,057			235,200		(106,143)				0001
Purchased Call/SPX/SPXG0086SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	09/17/2024	Exercise	1	1,947,804	4467	91,922		160,883	95,516			160,883		(65,367)				0001
Purchased Call/SPX/SPXG0086SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	09/17/2024	Exercise	1	2,000,264	4505	80,999		143,411	85,812			143,411		(57,599)				0001
Purchased Call/SPX/SPXG0096I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	09/17/2024	Exercise	1	1,599,311	4505	84,167		158,685	98,666			158,685		(60,019)				0001
Purchased Call/SPX/SPXG0096S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	09/17/2024	Exercise	1	3,862,878	4450	184,667		314,218	182,534			314,218		(131,685)				0001
Purchased Call/SPX/SPXG0099B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/23/2024	Exercise	1	2,625,000	4443.95	57,750		90,563	48,995			90,563		(41,567)				0001
Purchased Call/SPX/SPXG0099D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/23/2024	Exercise	1	3,195,000	4443.95	89,460		142,178	77,786			142,178		(64,392)				0001
Purchased Call/SPX/SPXG0088I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2024	09/27/2024	Exercise	1	2,936,447	4337	172,445		345,267	217,952			345,267		(127,315)				0001
Purchased Call/SPX/SPXG00BSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/01/2024	Exercise	1	6,801,000	4299.7	167,305		272,040	146,909			272,040		(125,131)				0001
Purchased Call/SPX/SPXG00BSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/01/2024	Exercise	1	2,845,000	4299.7	78,238		128,025	69,509			128,025		(58,516)				0001
Purchased Call/SPX/SPXG0059M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/01/2023	08/30/2024	09/04/2024	Exercise	1	2,745,406	4508	164,564		302,063	191,132			302,063		(110,932)				0001
Purchased Call/SPX/SPXG0056Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/30/2024	09/04/2024	Exercise	1	2,384,327	4516	112,284		194,304	118,402			194,304		(75,902)				0001
Purchased Call/SPX/SPXG0069I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2024	09/09/2024	Exercise	1	4,672,206	4497	215,613		382,350	235,044			382,350		(147,306)				0001
Purchased Call/SPX/SPXG007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	09/10/2024	Exercise	1	2,231,941	4455	136,157		241,483	147,045			241,483		(94,437)				0001
Purchased Call/SPX/SPXG007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	09/10/2024	Exercise	1	1,698,117	4457	109,115		198,121	122,440			198,121		(75,681)				0001
Purchased Call/SPX/SPXG007S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/12/2024	09/16/2024	Exercise	1	2,029,000	4461.9	55,595		88,262	49,315			88,262		(38,947)				0001
Purchased Call/SPX/SPXG007SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/13/2023	09/13/2024	09/17/2024	Exercise	1	3,317,000	4467.44	57,384		87,901	47,542			87,901		(40,358)				0001
Purchased Call/SPX/SPXG007SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	09/17/2024	Exercise	1	7,848,000	4505.1	103,594		156,960	83,498			156,960		(73,463)				0001
Purchased Call/SPX/SPXG0085S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	09/17/2024	Exercise	1	2,243,000	4450.32	58,767		93,085	51,295			93,085		(41,790)				0001
Purchased Call/SPX/SPXG0089S	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	09/18/2024	Exercise	1	4,021,000	4450.32	107,361		170,893	94,291			170,893		(76,602)				0001

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Purchased Call/SPX/SPXG008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	09/19/2024	Exercise	1	8,831,000	4450.32	223,424		353,240	193,651			353,240		(159,589)				0001
Purchased Call/SPX/SPXG008SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	09/19/2024	Exercise	1	2,855,000	4450.32	79,084		125,620	69,132			125,620		(56,488)				0001
Purchased Call/SPX/SPXG008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/18/2023	09/18/2024	09/20/2024	Exercise	1	2,946,000	4453.53	45,958		70,704	37,751			70,704		(32,953)				0001
Purchased Call/SPX/SPXG009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2024	09/23/2024	Exercise	1	3,217,420	4444	149,195		258,468	150,785			258,468		(107,683)				0001
Purchased Call/SPX/SPXG009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	09/24/2024	Exercise	1	1,914,957	4402	76,373		133,543	77,903			133,543		(55,640)				0001
Purchased Call/SPX/SPXG009SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	09/24/2024	Exercise	1	1,703,651	4402	78,201		140,866	83,894			140,866		(56,972)				0001
Purchased Call/SPX/SPXG009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	09/24/2024	Exercise	1	3,992,795	4402	232,763		454,404	284,828			454,404		(169,576)				0001
Purchased Call/SPX/SPXG00ASJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/23/2024	09/25/2024	Exercise	1	3,737,000	4320.06	62,782		99,031	53,025			99,031		(46,005)				0001
Purchased Call/SPX/SPXG00ASO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/22/2023	09/24/2024	09/26/2024	Exercise	1	3,050,000	4320.06	67,710		108,275	58,609			108,275		(49,666)				0001
Purchased Call/SPX/SPXG00BSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/30/2024	Exercise	1	6,781,000	4273.53	86,119		135,620	71,977			135,620		(63,643)				0001
Purchased Call/SPX/SPXG00BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2024	09/27/2024	Exercise	1	3,305,129	4337	191,239		380,235	239,045			380,235		(141,190)				0001
Purchased Call/SPX/SPXG00CS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/01/2024	Exercise	1	2,761,122	4274	116,900		193,800	106,368			193,800		(87,432)				0001
Purchased Call/SPX/SPXG00DSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/04/2024	10/08/2024	Exercise	1	2,007,000	4258.19	73,456		125,438	68,917			125,438		(56,520)				0001
Purchased Call/SPX/SPXG00DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/04/2024	10/08/2024	Exercise	1	2,927,000	4308.5	45,661		73,175	37,943			73,175		(35,232)				0001
Purchased Call/SPX/SPXG00DSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/06/2023	10/04/2024	10/08/2024	Exercise	1	1,547,741	4264	97,985		175,328	99,724			175,328		(75,604)				0001
Purchased Call/SPX/SPXH00JS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/13/2024	12/20/2024	05/15/2024	Exercise	1	18,305,000	5400		359,065	928,985	569,920			928,985		(359,065)				0001
Purchased Call/SPX/SPXG00DS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/04/2023	10/02/2024	10/04/2024	Exercise	1	3,966,761	4288	233,960		455,099	277,366			455,099		(177,732)				0001
Purchased Call/SPX/SPXG00DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/04/2024	10/08/2024	Exercise	1	3,333,000	4258.19	156,318		276,639	156,361			276,639		(120,278)				0001
Purchased Call/SPX/SPXG00DSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/05/2023	10/04/2024	10/08/2024	Exercise	1	2,246,996	4264	134,585		254,014	150,458			254,014		(103,556)				0001
Purchased Call/SPX/SPXG00ESJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/09/2024	10/11/2024	Exercise	1	2,392,000	4335.66	79,893		133,952	72,057			133,952		(61,895)				0001
Purchased Call/SPX/SPXG00ESM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/04/2024	10/08/2024	Exercise	1	1,589,837	4309	69,195		117,343	63,953			117,343		(53,390)				0001
Purchased Call/SPX/SPXG00ESN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/04/2024	10/08/2024	Exercise	1	3,632,066	4309	172,318		296,736	163,778			296,736		(132,958)				0001
Purchased Call/SPX/SPXG00FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/11/2024	10/16/2024	Exercise	1	1,661,868	4328	103,300		180,481	98,761			180,481		(81,719)				0001
Purchased Call/SPX/SPXG00GSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/18/2024	10/22/2024	Exercise	1	3,793,000	4314.6	94,825		151,720	75,912			151,720		(75,808)				0001
Purchased Call/SPX/SPXG00HSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/24/2023	10/24/2024	10/28/2024	Exercise	1	4,398,000	4247.68	234,853		422,208	230,583			422,208		(191,625)				0001
Purchased Call/SPX/SPXG00JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	11/05/2024	Exercise	1	1,515,541	4318	72,373		123,201	61,715			123,201		(61,487)				0001
Purchased Call/SPX/SPXG00JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	11/05/2024	Exercise	1	1,987,403	4358	82,313		142,272	72,341			142,272		(69,931)				0001
Purchased Call/SPX/SPXG00JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/01/2024	11/05/2024	Exercise	1	1,935,103	4358	123,956		231,767	126,162			231,767		(105,605)				0001
Purchased Call/SPX/SPXG00JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2024	11/07/2024	Exercise	1	1,965,611	4358	90,096		152,889	75,984			152,889		(76,905)				0001
Purchased Call/SPX/SPXG00KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	11/08/2024	Exercise	1	3,811,501	4366	177,533		304,676	153,064			304,676		(151,612)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXG00KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	11/08/2024	Exercise	1	2,108,768	4366	134,288		253,090	138,408			253,090		(114,682)				0001
Purchased Call/SPX/SPXG00LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	11/13/2024	Exercise	1	10,524,000	4415.24	262,048		420,960	193,852			420,960		(227,108)				0001
Purchased Call/SPX/SPXG00LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	11/13/2024	Exercise	1	3,663,203	4351	241,587		435,313	225,938			435,313		(209,375)				0001
Purchased Call/SPX/SPXG00LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	11/15/2024	Exercise	1	2,568,000	4411.55	56,496		89,880	40,679			89,880		(49,201)				0001
Purchased Call/SPX/SPXG00LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/08/2024	11/13/2024	Exercise	1	2,671,220	4415	129,059		227,478	115,316			227,478		(112,162)				0001
Purchased Call/SPX/SPXG00MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2024	11/18/2024	Exercise	1	2,836,787	4496	134,763		232,838	114,781			232,838		(118,057)				0001
Purchased Call/SPX/SPXG00MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2024	11/18/2024	Exercise	1	1,510,555	4496	92,544		174,048	92,976			174,048		(81,072)				0001
Purchased Call/SPX/SPXG00NS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	11/19/2024	Exercise	1	2,671,000	4514.02	150,377		276,449	143,198			276,449		(133,251)				0001
Purchased Call/SPX/SPXG00NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	11/19/2024	Exercise	1	1,514,371	4507	66,844		110,545	51,148			110,545		(59,396)				0001
Purchased Call/SPX/SPXG00NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	11/19/2024	Exercise	1	1,566,365	4514	64,355		105,835	48,650			105,835		(57,184)				0001
Purchased Call/SPX/SPXG00NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/15/2024	11/19/2024	Exercise	1	2,938,266	4513	135,532		229,152	108,047			229,152		(121,105)				0001
Purchased Call/SPX/SPXC17MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2024	11/13/2024	Exercise	1	2,416,000	4415.24	39,139		61,608	27,644			61,608		(33,964)				0001
Purchased Call/SPX/SPXC17NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2024	12/05/2024	Exercise	1	2,423,000	4594.63	42,403		66,633	27,375			66,633		(39,257)				0001
Purchased Call/SPX/SPXC17NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/06/2024	12/10/2024	Exercise	1	6,118,000	4549.34	357,291		672,980	339,246			672,980		(333,734)				0001
Purchased Call/SPX/SPXC17NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	01/03/2024	01/05/2024	Expire	1	4,550,000	4000	1,710		(149)				(149)						0001
Purchased Call/SPX/SPXC17NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	04/19/2024	04/23/2024	Expire	1	9,100,000	4200	34,300		(28,759)				(28,759)						0001
Purchased Call/SPX/SPXC17QSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/11/2024	12/13/2024	Exercise	1	2,652,117	4620	122,693		194,586	76,349			194,586		(118,237)				0001
Purchased Call/SPX/SPXC17QSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	08/23/2024	02/01/2024	Expire	1	9,860,000	4600		25,150	(25,150)				(25,150)						0001
Purchased Call/SPX/SPXC17RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	04/15/2024	02/16/2024	Expire	1	4,980,000	4400		3,455	(3,455)				(3,455)						0001
Purchased Call/SPX/SPXG00ESK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/09/2024	10/11/2024	Exercise	1	3,210,000	4335.66	149,907		264,825	148,688			264,825		(116,137)				0001
Purchased Call/SPX/SPXG00ESP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/04/2024	10/08/2024	Exercise	1	2,305,048	4309	144,011		266,431	155,314			266,431		(111,117)				0001
Purchased Call/SPX/SPXG00FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2024	10/17/2024	Exercise	1	3,229,000	4327.78	70,715		113,015	57,065			113,015		(55,950)				0001
Purchased Call/SPX/SPXG00GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	10/18/2024	Exercise	1	3,616,992	4374	222,488		417,632	240,500			417,632		(177,132)				0001
Purchased Call/SPX/SPXG00JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	11/05/2024	Exercise	1	2,567,062	4358	160,461		314,527	178,202			314,527		(136,325)				0001
Purchased Call/SPX/SPXG00KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	11/08/2024	Exercise	1	8,858,573	4366	434,916		754,786	383,370			754,786		(371,416)				0001
Purchased Call/SPX/SPXG00KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	11/08/2024	Exercise	1	2,431,851	4366	159,235		304,120	168,134			304,120		(135,986)				0001
Purchased Call/SPX/SPXG00KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2024	11/12/2024	Exercise	1	2,358,763	4376	146,279		278,662	153,337			278,662		(125,325)				0001
Purchased Call/SPX/SPXG00KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	11/13/2024	Exercise	1	4,505,000	4347.35	103,615		166,685	77,134			166,685		(89,551)				0001
Purchased Call/SPX/SPXG00KSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	11/13/2024	Exercise	1	3,638,000	4347.35	216,825		407,456	220,062			407,456		(187,394)				0001
Purchased Call/SPX/SPXG00KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	11/13/2024	Exercise	1	2,344,787	4383	95,498		167,990	85,455			167,990		(82,535)				0001

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Purchased Call/SPX/SPXGOOLS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	11/13/2024	Exercise	1	2,809,000	4415.24	62,360		99,720	45,674			99,720		(54,045)				0001
Purchased Call/SPX/SPXGOOLSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2024	11/14/2024	Exercise	1	2,400,000	4415.24	139,200		258,000	137,156			258,000		(120,844)				0001
Purchased Call/SPX/SPXGOOLSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	11/15/2024	Exercise	1	3,904,000	4411.55	97,210		156,160	71,502			156,160		(84,658)				0001
Purchased Call/SPX/SPXGOOLSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	11/18/2024	Exercise	1	4,315,000	4495.7	107,875		172,600	78,358			172,600		(94,242)				0001
Purchased Call/SPX/SPXGOOLSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	11/18/2024	Exercise	1	2,819,000	4495.7	145,179		259,348	132,516			259,348		(126,832)				0001
Purchased Call/SPX/SPXGOOMS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2024	11/14/2024	Exercise	1	2,031,010	4415	136,970		244,718	125,154			244,718		(119,565)				0001
Purchased Call/SPX/SPXGOOMS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2024	11/15/2024	Exercise	1	4,296,850	4412	207,559		337,002	155,745			337,002		(181,257)				0001
Purchased Call/SPX/SPXGOOMS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2024	11/15/2024	Exercise	1	3,216,020	4412	168,486		273,375	126,239			273,375		(147,136)				0001
Purchased Call/SPX/SPXGOOMS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/13/2024	11/15/2024	Exercise	1	1,434,069	4413	68,965		109,526	49,134			109,526		(60,392)				0001
Purchased Call/SPX/SPXGOONSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	11/19/2024	Exercise	1	2,009,584	4506	88,883		151,193	72,433			151,193		(78,761)				0001
Purchased Call/SPX/SPXGOONSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2024	11/22/2024	Exercise	1	4,716,000	4547.38	258,437		471,600	241,563			471,600		(230,037)				0001
Purchased Call/SPX/SPXGOONSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/15/2024	11/19/2024	Exercise	1	1,525,739	4514	96,753		181,844	95,390			181,844		(86,454)				0001
Purchased Call/SPX/SPXGOONSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	11/22/2024	Exercise	1	2,019,037	4547	92,037		161,618	79,242			161,618		(82,375)				0001
Purchased Call/SPX/SPXGOOSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	12/02/2024	Exercise	1	2,742,000	4554.89	64,985		102,825	43,568			102,825		(59,257)				0001
Purchased Call/SPX/SPXGOONSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	11/22/2024	Exercise	1	2,528,343	4547	93,497		157,349	73,667			157,349		(83,682)				0001
Purchased Call/SPX/SPXGOONSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	11/22/2024	Exercise	1	4,779,296	4547	228,729		406,737	202,018			406,737		(204,719)				0001
Purchased Call/SPX/SPXGOOSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/27/2024	12/02/2024	Exercise	1	2,125,000	4550.43	115,600		209,313	104,193			209,313		(105,120)				0001
Purchased Call/SPX/SPXGOOSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/22/2024	11/26/2024	Exercise	1	2,465,834	4558	74,074		120,101	52,836			120,101		(67,265)				0001
Purchased Call/SPX/SPXGOOSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	12/02/2024	Exercise	1	2,844,000	4554.89	73,944		118,026	50,600			118,026		(67,426)				0001
Purchased Call/SPX/SPXGOOSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	12/02/2024	Exercise	1	2,536,000	4554.89	121,474		211,756	100,990			211,756		(110,766)				0001
Purchased Call/SPX/SPXGOOSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	12/02/2024	Exercise	1	3,006,000	4554.89	171,943		318,636	161,850			318,636		(156,786)				0001
Purchased Call/SPX/SPXGOOST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2024	11/29/2024	Exercise	1	1,864,770	4559	71,252		121,065	56,111			121,065		(64,953)				0001
Purchased Call/SPX/SPXGOOPSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	12/03/2024	Exercise	1	2,047,761	4551	73,985		124,201	55,955			124,201		(68,246)				0001
Purchased Call/SPX/SPXGOOPST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	12/04/2024	Exercise	1	3,052,000	4594.63	48,832		76,300	31,100			76,300		(45,200)				0001
Purchased Call/SPX/SPXGOOPSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	12/04/2024	Exercise	1	2,194,000	4594.63	43,880		69,111	28,495			69,111		(40,616)				0001
Purchased Call/SPX/SPXGOOQSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	12/06/2024	Exercise	1	4,034,000	4569.78	91,168		145,224	60,568			145,224		(84,656)				0001
Purchased Call/SPX/SPXGOOQSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	12/06/2024	Exercise	1	6,330,000	4569.78	157,617		253,200	106,841			253,200		(146,359)				0001
Purchased Call/SPX/SPXGOOQSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	12/06/2024	Exercise	1	2,379,000	4569.78	138,934		261,690	132,680			261,690		(129,010)				0001
Purchased Call/SPX/SPXGOORS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/10/2024	Exercise	1	2,463,000	4585.59	87,437		145,317	62,967			145,317		(82,350)				0001
Purchased Call/SPX/SPXGOORS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/10/2024	Exercise	1	2,211,000	4585.59	120,500		221,100	107,610			221,100		(113,490)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG00RSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/08/2023	12/10/2024	12/12/2024	Exercise	1	2,045,000	4604.37	48,262		76,688	31,077			76,688		(45,610)				0001
Purchased Call/SPX/SPXG00RSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/11/2023	12/11/2024	12/13/2024	Exercise	1	2,997,000	4622.44	106,394		175,325	74,485			175,325		(100,840)				0001
Purchased Call/SPX/SPXG00SS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/11/2023	12/06/2024	12/10/2024	Exercise	1	1,763,474	4604	71,142		117,964	50,587			117,964		(67,377)				0001
Purchased Call/SPX/SPXG00SSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise	1	2,143,000	4707.09	112,508		203,585	96,332			203,585		(107,253)				0001
Purchased Call/SPX/SPXG00TSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/18/2023	12/18/2024	12/20/2024	Exercise	1	3,777,000	4740.56	112,177		181,296	72,817			181,296		(108,479)				0001
Purchased Call/SPX/SPXG00TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/18/2023	12/18/2024	12/20/2024	Exercise	1	3,170,000	4740.56	172,131		317,000	150,544			317,000		(166,456)				0001
Purchased Call/SPX/SPXG00USY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/28/2023	12/27/2024	12/31/2024	Exercise	1	2,848,000	4783.35	133,002		234,960	101,958			234,960		(133,002)				0001
Purchased Call/SPX/SPXG00VSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/29/2023	12/27/2024	12/31/2024	Exercise	1	2,058,000	4769.83	95,903		169,785	73,882			169,785		(95,903)				0001
Purchased Call/SPX/SPXC17US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2024	06/14/2024	04/10/2024	Expire	1	13,000,000	4700		13,160		(13,160)				(13,160)				0001
Purchased Call/SPX/SPXC17USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2024	10/18/2024	04/10/2024	Expire	1	20,800,000	4400		37,360		(37,360)				(37,360)				0001
Purchased Call/SPX/SPXH13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/30/2022	01/02/2024	01/04/2024	Exercise	1	3,856,000	3839.5	87,146		154,240	154,000			154,240		(240)				0001
Purchased Call/SPX/SPXH13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/30/2022	01/02/2024	01/04/2024	Exercise	1	2,402,000	3839.5	60,050		106,889	106,724			106,889		(165)				0001
Purchased Call/SPX/SPXH13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/05/2023	01/05/2024	01/09/2024	Exercise	1	3,232,000	3808.1	85,002		151,904	150,962			151,904		(942)				0001
Purchased Call/SPX/SPXH13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	2,158,000	3895.08	32,154		55,029	54,672			55,029		(357)				0001
Purchased Call/SPX/SPXH13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/06/2023	01/08/2024	01/10/2024	Exercise	1	3,179,000	3895.08	37,512		63,580	62,857			63,580		(723)				0001
Purchased Call/SPX/SPXH13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/06/2023	01/08/2024	01/10/2024	Exercise	1	2,731,000	3895.08	46,700		80,565	79,664			80,565		(901)				0001
Purchased Call/SPX/SPXH13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/06/2023	01/04/2024	01/08/2024	Exercise	1	1,764,660	3853	55,633		96,638	96,173			96,638		(465)				0001
Purchased Call/SPX/SPXH13WS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/17/2023	01/17/2024	01/19/2024	Exercise	1	3,388,000	3990.97	41,334		67,760	65,938			67,760		(1,822)				0001
Purchased Call/SPX/SPXH13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/18/2023	01/18/2024	01/22/2024	Exercise	1	4,791,000	3928.86	58,450		95,820	93,083			95,820		(2,737)				0001
Purchased Call/SPX/SPXH13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise	1	9,177,000	3898.85	111,042		183,540	178,003			183,540		(5,537)				0001
Purchased Call/SPX/SPXH13XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise	1	2,138,000	3972.61	32,498		53,450	51,825			53,450		(1,625)				0001
Purchased Call/SPX/SPXH13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/24/2023	01/22/2024	01/24/2024	Exercise	1	1,914,798	3973	66,767		109,896	106,012			109,896		(3,884)				0001
Purchased Call/SPX/SPXH13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/26/2023	01/26/2024	01/30/2024	Exercise	1	7,310,000	4060.43	176,902		292,400	280,149			292,400		(12,251)				0001
Purchased Call/SPX/SPXH13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/27/2023	01/26/2024	01/30/2024	Exercise	1	2,378,000	4070.56	33,530		53,505	51,177			53,505		(2,328)				0001
Purchased Call/SPX/SPXG00SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	12/02/2024	Exercise	1	3,525,000	4554.89	88,478		141,000	60,322			141,000		(80,678)				0001
Purchased Call/SPX/SPXG00SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/22/2024	11/26/2024	Exercise	1	1,757,775	4554	106,382		206,897	110,025			206,897		(96,873)				0001
Purchased Call/SPX/SPXG00SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/22/2024	11/26/2024	Exercise	1	2,501,342	4556	156,904		312,930	170,051			312,930		(142,879)				0001
Purchased Call/SPX/SPXG00PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	12/03/2024	Exercise	1	3,060,000	4550.58	76,500		122,400	52,415			122,400		(69,985)				0001
Purchased Call/SPX/SPXG00PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	12/03/2024	Exercise	1	2,230,000	4567.8	38,579		60,210	24,623			60,210		(35,587)				0001
Purchased Call/SPX/SPXG00PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	12/03/2024	Exercise	1	4,588,000	4567.8	114,241		183,520	78,140			183,520		(105,380)				0001

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Purchased Call/SPX/SPXG00PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/27/2024	12/02/2024	Exercise	1	1,594,212	4555	65,030		112,000	52,042			112,000		(59,958)				0001
Purchased Call/SPX/SPXG00PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	2,443,000	4594.63	39,088		61,075	24,919			61,075		(36,156)				0001
Purchased Call/SPX/SPXG00PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	2,281,000	4594.63	106,979		188,183	89,227			188,183		(98,955)				0001
Purchased Call/SPX/SPXG00PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2024	12/05/2024	Exercise	1	5,484,000	4594.63	120,648		191,940	80,241			191,940		(111,699)				0001
Purchased Call/SPX/SPXG00PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2024	12/05/2024	Exercise	1	11,469,000	4594.63	285,578		458,760	194,365			458,760		(264,395)				0001
Purchased Call/SPX/SPXG00QSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	11/29/2024	12/03/2024	Exercise	1	2,099,746	4595	124,322		249,521	133,881			249,521		(115,641)				0001
Purchased Call/SPX/SPXG00QSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/05/2023	12/04/2024	12/06/2024	Exercise	1	1,905,598	4570	113,036		214,755	109,504			214,755		(105,251)				0001
Purchased Call/SPX/SPXG00RS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/06/2024	12/10/2024	Exercise	1	2,294,000	4585.59	67,902		110,112	46,160			110,112		(63,952)				0001
Purchased Call/SPX/SPXG00RS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/07/2023	12/05/2024	12/09/2024	Exercise	1	1,502,602	4567	66,442		111,860	49,294			111,860		(62,566)				0001
Purchased Call/SPX/SPXG00SSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise	1	3,268,000	4707.09	91,177		145,426	58,507			145,426		(86,919)				0001
Purchased Call/SPX/SPXG00SSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise	1	3,276,000	4707.09	116,298		191,646	80,780			191,646		(110,867)				0001
Purchased Call/SPX/SPXG00SSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/11/2024	12/13/2024	Exercise	1	2,069,687	4620	103,658		167,554	68,763			167,554		(98,790)				0001
Purchased Call/SPX/SPXG00TSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/18/2023	12/18/2024	12/20/2024	Exercise	1	4,813,000	4740.56	168,936		279,154	115,787			279,154		(163,367)				0001
Purchased Call/SPX/SPXG00TSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/20/2023	12/20/2024	12/24/2024	Exercise	1	3,274,000	4698.35	81,523		130,960	51,677			130,960		(79,283)				0001
Purchased Call/SPX/SPXG00TSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/20/2024	12/24/2024	Exercise	1	2,186,000	4746.75	86,347		147,555	62,647			147,555		(84,908)				0001
Purchased Call/SPX/SPXG00TSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/19/2024	12/23/2024	Exercise	1	1,573,562	4768	58,011		102,631	45,590			102,631		(57,041)				0001
Purchased Call/SPX/SPXG00US1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/20/2024	12/24/2024	Exercise	1	1,907,530	4698	84,866		144,129	60,677			144,129		(83,452)				0001
Purchased Call/SPX/SPXG00VS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/29/2023	12/27/2024	12/31/2024	Exercise	1	5,783,000	4769.83	143,997		231,320	87,323			231,320		(143,997)				0001
Purchased Call/SPX/SPXG00XS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/11/2024	03/25/2024	01/16/2024	Expire	1	4,800,000	4250	6,970		(6,970)				(6,970)		(6,970)				0001
Purchased Call/SPX/SPXH00JS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/13/2024	11/08/2024	05/15/2024	Exercise	1	7,845,000	5400	122,318		446,654	324,337			446,654		(122,318)				0001
Purchased Call/SPX/SPXH00XS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/08/2024	08/27/2024	07/10/2024	Expire	1	5,560,000	4600	2,190		(2,190)				(2,190)		(2,190)				0001
Purchased Call/SPX/SPXH13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	01/04/2024	Exercise	1	3,229,000	3839.5	46,498		80,725	80,597			80,725		(128)				0001
Purchased Call/SPX/SPXH13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	2,155,000	3895.08	52,151		91,588	91,008			91,588		(579)				0001
Purchased Call/SPX/SPXH13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2024	Exercise	1	5,915,000	3895.08	134,862		236,600	233,999			236,600		(2,601)				0001
Purchased Call/SPX/SPXH13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2024	Exercise	1	2,873,000	3983.17	47,117		79,008	77,568			79,008		(1,440)				0001
Purchased Call/SPX/SPXH13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	01/19/2024	Exercise	1	2,456,000	3990.97	52,804		88,416	86,089			88,416		(2,327)				0001
Purchased Call/SPX/SPXH13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	01/22/2024	Exercise	1	3,493,000	3928.86	57,285		94,311	91,628			94,311		(2,683)				0001
Purchased Call/SPX/SPXH13XSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise	1	2,484,000	3972.61	64,087		108,054	104,850			108,054		(3,204)				0001
Purchased Call/SPX/SPXH13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise	1	10,581,000	3972.61	251,828		423,240	408,671			423,240		(14,569)				0001
Purchased Call/SPX/SPXH13YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2024	Exercise	1	3,061,000	4019.81	57,853		94,891	91,385			94,891		(3,506)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Exercise	1	2,755,000	4060.43	74,385		123,975	118,824			123,975		(5,151)				0001
Purchased Call/SPX/SPXH132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/30/2024	Exercise	1	2,322,000	4070.56	47,833		77,787	74,465			77,787		(3,322)				0001
Purchased Call/SPX/SPXH00CSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	04/03/2024	04/17/2024	04/05/2024	Exercise	1	6,000,000	15		102,000	600,000	498,000			600,000		(102,000)				0001
Purchased Call/SPX/SPXI130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	02/06/2024	Exercise	1	3,630,000	4179.76	46,101		72,600	68,513			72,600		(4,087)				0001
Purchased Call/SPX/SPXI131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/01/2024	02/05/2024	Exercise	1	2,347,950	4119	78,278		130,530	123,751			130,530		(6,778)				0001
Purchased Call/SPX/SPXI132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024	02/14/2024	Exercise	1	1,866,000	4090.46	37,693		61,578	57,217			61,578		(4,361)				0001
Purchased Call/SPX/SPXI132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2024	Exercise	1	2,209,000	4137.29	27,613		44,180	40,909			44,180		(3,271)				0001
Purchased Call/SPX/SPXI132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2024	Exercise	1	2,463,000	4137.29	51,969		84,974	78,817			84,974		(6,156)				0001
Purchased Call/SPX/SPXI132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise	1	2,050,000	4147.6	54,530		89,175	82,415			89,175		(6,760)				0001
Purchased Call/SPX/SPXI134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise	1	2,199,000	3970.04	62,012		104,453	95,323			104,453		(9,130)				0001
Purchased Call/SPX/SPXI134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2024	Exercise	1	2,822,000	3970.04	75,630		126,990	115,323			126,990		(11,667)				0001
Purchased Call/SPX/SPXI135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	03/05/2024	Exercise	1	2,875,000	3951.39	54,338		89,125	80,168			89,125		(8,957)				0001
Purchased Call/SPX/SPXI135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/05/2024	Exercise	1	2,252,000	3981.35	38,284		61,930	55,567			61,930		(6,363)				0001
Purchased Call/SPX/SPXI136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024	03/08/2024	Exercise	1	2,499,000	4048.42	31,238		49,980	44,402			49,980		(5,578)				0001
Purchased Call/SPX/SPXI136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/12/2024	Exercise	1	3,701,000	3992.01	68,839		112,881	100,210			112,881		(12,671)				0001
Purchased Call/SPX/SPXI138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	1	10,406,000	3960.28	250,785		416,240	364,833			416,240		(51,407)				0001
Purchased Call/SPX/SPXI139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/25/2024	Exercise	1	2,183,000	4002.87	45,406		74,222	64,243			74,222		(9,979)				0001
Purchased Call/SPX/SPXH132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/29/2024	01/31/2024	Exercise	1	3,289,000	4070.56	43,415		69,069	65,720			69,069		(3,349)				0001
Purchased Call/SPX/SPXI139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/25/2024	Exercise	1	2,714,000	4002.87	61,879		101,775	88,175			101,775		(13,600)				0001
Purchased Call/SPX/SPXI139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/26/2024	Exercise	1	2,277,000	3948.72	42,352		69,449	59,946			69,449		(9,503)				0001
Purchased Call/SPX/SPXI13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/26/2024	Exercise	1	3,229,000	3948.72	95,901		161,450	139,932			161,450		(21,518)				0001
Purchased Call/SPX/SPXI13BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2024	Exercise	1	3,492,000	3977.53	59,015		96,030	82,087			96,030		(13,943)				0001
Purchased Call/SPX/SPXI13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	04/01/2024	Exercise	1	2,048,000	3971.27	29,082		47,104	40,153			47,104		(6,951)				0001
Purchased Call/SPX/SPXI13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise	1	1,980,000	4109.31	24,552		39,600	33,650			39,600		(5,950)				0001
Purchased Call/SPX/SPXI13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2024	Exercise	1	2,666,000	4124.51	47,721		77,314	65,121			77,314		(12,193)				0001
Purchased Call/SPX/SPXI13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise	1	2,383,000	4090.38	29,788		47,660	39,886			47,660		(7,774)				0001
Purchased Call/SPX/SPXI13FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise	1	3,863,000	4091.95	94,644		154,520	127,999			154,520		(26,521)				0001
Purchased Call/SPX/SPXI13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/16/2024	Exercise	1	7,554,000	4137.64	185,073		302,160	249,723			302,160		(52,437)				0001
Purchased Call/SPX/SPXI13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/17/2024	Exercise	1	2,386,000	4137.64	37,460		59,650	48,814			59,650		(10,836)				0001
Purchased Call/SPX/SPXI13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/17/2024	Exercise	1	9,212,000	4137.64	225,694		368,480	303,197			368,480		(65,283)				0001

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Purchased Call/SPX/SPXI13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/17/2024	Exercise	1	3,307,000	4137.64	90,612		148,815	122,605			148,815		(26,210)				0001
Purchased Call/SPX/SPXI13GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise	1	6,671,000	4154.87	166,108		266,840	217,555			266,840		(49,285)				0001
Purchased Call/SPX/SPXI13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/23/2024	Exercise	1	1,989,000	4129.79	37,990		59,670	48,199			59,670		(11,471)				0001
Purchased Call/SPX/SPXI13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/24/2024	Exercise	1	2,636,000	4133.52	34,004		52,720	42,228			52,720		(10,492)				0001
Purchased Call/SPX/SPXI13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2024	Exercise	1	3,365,000	4133.52	44,418		68,983	55,193			68,983		(13,789)				0001
Purchased Call/SPX/SPXI131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise	1	2,884,000	4137.04	49,605		77,868	62,332			77,868		(15,536)				0001
Purchased Call/SPX/SPXI131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	04/23/2024	Exercise	1	1,833,342	4138	156,025		367,348	319,843			367,348		(47,505)				0001
Purchased Call/SPX/SPXI13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2024	Exercise	1	4,202,000	4169.48	53,786		84,040	66,308			84,040		(17,732)				0001
Purchased Call/SPX/SPXI13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2024	Exercise	1	2,170,000	4169.48	37,107		58,590	46,357			58,590		(12,233)				0001
Purchased Call/SPX/SPXI13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	04/30/2024	Exercise	1	4,706,000	4169.48	60,237		94,120	74,710			94,120		(19,410)				0001
Purchased Call/SPX/SPXI13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	04/30/2024	Exercise	1	9,749,000	4169.48	242,750		389,960	311,741			389,960		(78,219)				0001
Purchased Call/SPX/SPXI13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2024	Exercise	1	3,874,000	4167.87	96,850		154,960	122,765			154,960		(32,195)				0001
Purchased Call/SPX/SPXI13KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	04/26/2024	04/30/2024	Exercise	1	1,534,348	4136	63,148		101,655	81,251			101,655		(20,404)				0001
Purchased Call/SPX/SPXF001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/30/2022	01/02/2024	01/04/2024	Exercise	1	1,925,000	3839.5	53,323		95,288	95,141			95,288		(147)				0001
Purchased Call/SPX/SPXH13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	01/04/2024	Exercise	1	2,740,000	3839.5	50,964		89,050	88,910			89,050		(140)				0001
Purchased Call/SPX/SPXH13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2024	Exercise	1	6,471,000	3808.1	75,064		129,420	128,588			129,420		(832)				0001
Purchased Call/SPX/SPXH13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	8,511,000	3895.08	100,430		170,220	169,104			170,220		(1,116)				0001
Purchased Call/SPX/SPXH13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	2,894,000	3895.08	58,169		101,290	100,644			101,290		(646)				0001
Purchased Call/SPX/SPXH13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/16/2024	Exercise	1	3,048,000	3969.61	53,035		89,916	88,455			89,916		(1,461)				0001
Purchased Call/SPX/SPXH13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2024	Exercise	1	2,445,000	3983.17	48,900		83,130	81,636			83,130		(1,494)				0001
Purchased Call/SPX/SPXH13WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/17/2024	Exercise	1	4,212,000	3999.09	90,979		153,738	150,950			153,738		(2,788)				0001
Purchased Call/SPX/SPXI13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/06/2024	Exercise	1	2,017,000	4119.58	30,053		47,400	37,327			47,400		(10,073)				0001
Purchased Call/SPX/SPXI13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	05/07/2024	Exercise	1	5,175,000	4061.22	65,205		103,500	81,283			103,500		(22,217)				0001
Purchased Call/SPX/SPXI13MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,365,000	4124.08	50,375		80,410	62,219			80,410		(18,191)				0001
Purchased Call/SPX/SPXI13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/15/2024	Exercise	1	3,982,000	4124.08	72,871		115,478	88,779			115,478		(26,699)				0001
Purchased Call/SPX/SPXI13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise	1	5,747,000	4198.05	74,136		114,940	86,805			114,940		(28,135)				0001
Purchased Call/SPX/SPXI13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise	1	9,731,000	4205.45	248,141		389,240	289,707			389,240		(99,533)				0001
Purchased Call/SPX/SPXI13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise	1	2,803,000	4179.83	54,939		85,492	62,701			85,492		(22,791)				0001
Purchased Call/SPX/SPXI13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/11/2024	Exercise	1	2,961,000	4298.86	46,488		71,064	50,661			71,064		(20,403)				0001
Purchased Call/SPX/SPXI13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/17/2024	Exercise	1	5,037,000	4369.01	128,444		201,480	143,610			201,480		(57,870)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13U5II	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/18/2024	Exercise	1	4,978,000	4372.59	127,437		199,120	141,353			199,120		(57,767)				0001
Purchased Call/SPX/SPXI13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/18/2024	Exercise	1	7,519,000	4425.84	99,251		150,380	104,890			150,380		(45,490)				0001
Purchased Call/SPX/SPXI13V5S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/13/2024	06/17/2024	Exercise	1	3,452,680	4359	126,593		196,416	138,585			196,416		(57,831)				0001
Purchased Call/SPX/SPXI13V5L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Exercise	1	4,875,000	4409.59	64,838		97,500	67,700			97,500		(29,800)				0001
Purchased Call/SPX/SPXI13XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2024	Exercise	1	2,117,000	4348.33	35,777		53,984	36,685			53,984		(17,299)				0001
Purchased Call/SPX/SPXI13Y9D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2024	Exercise	1	2,248,000	4348.33	53,278		82,052	56,291			82,052		(25,761)				0001
Purchased Call/SPX/SPXI132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/02/2024	Exercise	1	2,404,000	4450.38	55,052		84,140	56,691			84,140		(27,449)				0001
Purchased Call/SPX/SPXJ1306S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/09/2024	Exercise	1	4,842,000	4446.82	64,883		96,840	63,686			96,840		(33,154)				0001
Purchased Call/SPX/SPXJ131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise	1	2,869,000	4411.59	69,717		107,588	71,667			107,588		(35,921)				0001
Purchased Call/SPX/SPXJ131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	07/10/2024	Exercise	1	4,021,000	4398.95	85,245		130,683	86,299			130,683		(44,384)				0001
Purchased Call/SPX/SPXJ131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/09/2024	Exercise	1	2,263,000	4398.95	35,982		54,312	35,721			54,312		(18,591)				0001
Purchased Call/SPX/SPXJ132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2024	Exercise	1	2,766,000	4409.53	64,724		99,576	65,613			99,576		(33,963)				0001
Purchased Call/SPX/SPXJ132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2024	Exercise	1	6,886,000	4409.53	177,659		275,440	182,218			275,440		(93,222)				0001
Purchased Call/SPX/SPXJ134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2024	07/25/2024	Exercise	1	3,680,000	4536.34	49,312		73,600	45,964			73,600		(27,636)				0001
Purchased Call/SPX/SPXJ134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2023	07/25/2024	07/29/2024	Exercise	1	2,036,000	4567.46	24,025		35,630	22,034			35,630		(13,596)				0001
Purchased Call/SPX/SPXJ135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/30/2024	Exercise	1	8,702,000	4566.75	117,477		174,040	107,233			174,040		(66,807)				0001
Purchased Call/SPX/SPXI130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise	1	2,651,000	4136.48	68,926		112,668	106,541			112,668		(6,127)				0001
Purchased Call/SPX/SPXI130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2024	Exercise	1	3,892,000	4136.48	49,428		77,840	73,074			77,840		(4,766)				0001
Purchased Call/SPX/SPXI130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2024	Exercise	1	2,910,000	4136.48	84,972		139,680	131,487			139,680		(8,193)				0001
Purchased Call/SPX/SPXI131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	02/13/2024	Exercise	1	4,343,000	4081.5	54,288		86,860	80,995			86,860		(5,865)				0001
Purchased Call/SPX/SPXI132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024	02/14/2024	Exercise	1	2,008,000	4090.46	28,112		45,180	41,927			45,180		(3,253)				0001
Purchased Call/SPX/SPXI132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2024	Exercise	1	2,177,000	4137.29	31,784		51,160	47,394			51,160		(3,765)				0001
Purchased Call/SPX/SPXI133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2024	Exercise	1	2,793,000	4090.41	52,229		83,790	77,116			83,790		(6,674)				0001
Purchased Call/SPX/SPXI133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2024	Exercise	1	6,011,000	4090.41	147,871		240,440	221,545			240,440		(18,895)				0001
Purchased Call/SPX/SPXI133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2024	Exercise	1	2,282,000	4090.41	63,211		103,831	95,754			103,831		(8,077)				0001
Purchased Call/SPX/SPXI134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2024	Exercise	1	4,387,000	4012.32	54,399		87,740	79,753			87,740		(7,987)				0001
Purchased Call/SPX/SPXI134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2024	Exercise	1	2,142,000	4012.32	57,620		96,390	87,931			96,390		(8,459)				0001
Purchased Call/SPX/SPXI134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise	1	4,374,000	3970.04	53,800		87,480	79,559			87,480		(7,921)				0001
Purchased Call/SPX/SPXI134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/22/2024	02/26/2024	Exercise	1	1,548,527	3991	46,215		79,540	72,846			79,540		(6,694)				0001
Purchased Call/SPX/SPXI135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	03/04/2024	Exercise	1	3,732,000	3970.15	79,492		130,620	117,735			130,620		(12,885)				0001

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Purchased Call/SPX/SPXI1359O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2023	02/27/2024	02/29/2024	Exercise	1	2,271,518	3978	73,185		126,190	114,634			126,190		(11,556)				0001
Purchased Call/SPX/SPXI1366K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/11/2024	Exercise	1	2,263,000	3986.37	34,171		55,444	49,248			55,444		(6,196)				0001
Purchased Call/SPX/SPXI1368L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/11/2024	Exercise	1	2,377,000	3986.37	49,204		80,818	71,896			80,818		(8,922)				0001
Purchased Call/SPX/SPXI1375D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise	1	3,170,000	3861.59	40,893		66,570	58,959			66,570		(7,611)				0001
Purchased Call/SPX/SPXI1379G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise	1	2,390,000	3861.59	63,813		107,550	95,674			107,550		(11,876)				0001
Purchased Call/SPX/SPXI1379P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise	1	2,451,094	3992	72,520		136,923	123,426			136,923		(13,497)				0001
Purchased Call/SPX/SPXI1379Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise	1	1,496,716	3991	73,511		152,250	138,569			152,250		(13,681)				0001
Purchased Call/SPX/SPXI1396H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	03/21/2024	Exercise	1	4,921,000	3916.64	60,528		98,420	85,450			98,420		(12,970)				0001
Purchased Call/SPX/SPXH13XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise	1	1,838,000	3898.85	48,707		82,710	80,281			82,710		(2,429)				0001
Purchased Call/SPX/SPXH13XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise	1	2,735,000	3972.61	35,008		57,435	55,410			57,435		(2,025)				0001
Purchased Call/SPX/SPXH13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/24/2024	01/26/2024	Exercise	1	3,628,131	4018	127,531		211,302	203,132			211,302		(8,170)				0001
Purchased Call/SPX/SPXH13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/30/2024	Exercise	1	5,388,000	4070.56	67,889		107,760	103,046			107,760		(4,715)				0001
Purchased Call/SPX/SPXH00XS1	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/08/2024	10/11/2024	07/10/2024	Expire	1	11,120,000	4600		10,580	(10,580)						(10,580)				0001
Purchased Call/SPX/SPXH00XS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/08/2024	11/11/2024	07/10/2024	Expire	1	22,240,000	4600		17,340	(17,340)						(17,340)				0001
Purchased Call/SPX/SPXH13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	01/08/2024	Exercise	1	7,862,000	3852.97	91,199		157,240	156,486			157,240		(754)				0001
Purchased Call/SPX/SPXF001SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/05/2023	01/04/2024	01/08/2024	Exercise	1	1,787,041	3851	51,142		94,193	93,767			94,193		(426)				0001
Purchased Call/SPX/SPXF006ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise	1	28,667,000	4079.09	693,741		1,146,680	1,057,788			1,146,680		(88,892)				0001
Purchased Call/SPX/SPXF006SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/17/2023	02/20/2024	02/22/2024	Exercise	1	5,443,000	4079.09	131,721		217,720	199,577			217,720		(18,143)				0001
Purchased Call/SPX/SPXF008SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	02/29/2024	Exercise	1	2,335,000	3982.24	59,776		99,238	89,851			99,238		(9,386)				0001
Purchased Call/SPX/SPXF008SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	02/29/2024	Exercise	1	2,586,000	3982.24	74,218		124,128	112,474			124,128		(11,654)				0001
Purchased Call/SPX/SPXF009SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/03/2023	03/04/2024	03/06/2024	Exercise	1	2,472,000	4045.64	66,991		111,240	99,613			111,240		(11,627)				0001
Purchased Call/SPX/SPXF009SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/03/2023	03/05/2024	03/07/2024	Exercise	1	2,011,000	4045.64	56,107		93,512	83,647			93,512		(9,865)				0001
Purchased Call/SPX/SPXF00EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/04/2023	04/04/2024	04/08/2024	Exercise	1	2,838,000	4100.6	85,140		141,900	119,913			141,900		(21,987)				0001
Purchased Call/SPX/SPXF00GS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/05/2023	06/05/2024	06/07/2024	Exercise	1	2,431,000	4273.79	67,582		106,964	78,000			106,964		(28,964)				0001
Purchased Call/SPX/SPXF00GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/06/2023	05/31/2024	06/04/2024	Exercise	1	1,612,430	4221	84,781		138,666	102,906			138,666		(35,760)				0001
Purchased Call/SPX/SPXF00GSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise	1	3,672,000	4267.52	82,253		128,520	92,817			128,520		(35,703)				0001
Purchased Call/SPX/SPXF00GSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise	1	3,183,000	4267.52	80,848		127,320	92,227			127,320		(35,093)				0001
Purchased Call/SPX/SPXF00GSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/08/2023	06/07/2024	06/11/2024	Exercise	1	1,561,912	4268	77,080		129,198	95,463			129,198		(33,736)				0001
Purchased Call/SPX/SPXF00PSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/12/2023	06/12/2024	06/14/2024	Exercise	1	4,927,000	4338.93	237,481		406,478	300,133			406,478		(106,345)				0001
Purchased Call/SPX/SPXF00QS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/13/2023	06/13/2024	06/17/2024	Exercise	1	2,251,000	4369.01	75,634		121,554	87,477			121,554		(34,077)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF00QS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/13/2024	06/17/2024	Exercise	1	2,297,000	4369.01	101,527		169,978	124,235			169,978		(45,743)				0001
Purchased Call/SPX/SPXF00QS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/13/2024	06/17/2024	Exercise	1	3,216,000	4369.01	153,082		260,496	191,525			260,496		(68,971)				0001
Purchased Call/SPX/SPXF00USP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/16/2024	Exercise	1	2,396,000	4510.04	74,755		117,404	77,438			117,404		(39,966)				0001
Purchased Call/SPX/SPXF00VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/17/2024	07/19/2024	Exercise	1	3,465,000	4522.79	160,083		268,538	181,459			268,538		(87,078)				0001
Purchased Call/SPX/SPXF00XSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/26/2024	07/30/2024	Exercise	1	3,597,000	4537.41	102,874		160,067	101,078			160,067		(58,989)				0001
Purchased Call/SPX/SPXF00XST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/27/2023	07/26/2024	07/30/2024	Exercise	1	3,601,000	4537.41	180,050		306,085	202,843			306,085		(103,242)				0001
Purchased Call/SPX/SPXF00YSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2024	08/01/2024	Exercise	1	3,354,192	4582	195,532		352,093	238,123			352,093		(113,970)				0001
Purchased Call/SPX/SPXF00ZSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/02/2024	08/06/2024	Exercise	1	2,103,240	4513	102,105		173,818	113,290			173,818		(60,528)				0001
Purchased Call/SPX/SPXG000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2024	08/09/2024	Exercise	1	4,775,991	4518	281,321		522,154	352,432			522,154		(169,722)				0001
Purchased Call/SPX/SPXG000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/07/2024	08/09/2024	Exercise	1	1,832,014	4512	99,884		177,828	117,401			177,828		(60,427)				0001
Purchased Call/SPX/SPXI130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise	1	2,616,000	4136.48	52,843		85,020	80,323			85,020		(4,697)				0001
Purchased Call/SPX/SPXI131Y6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/06/2023	02/06/2024	02/08/2024	Exercise	1	1,963,000	4111.08	32,193		51,038	47,845			51,038		(3,193)				0001
Purchased Call/SPX/SPXI131YB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/06/2023	02/02/2024	02/06/2024	Exercise	1	3,235,134	4180	100,906		176,473	167,479			176,473		(8,994)				0001
Purchased Call/SPX/SPXI132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/10/2023	02/09/2024	02/13/2024	Exercise	1	4,906,000	4090.46	61,325		98,120	91,476			98,120		(6,644)				0001
Purchased Call/SPX/SPXJ136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/31/2023	07/31/2024	08/02/2024	Exercise	1	5,911,000	4588.96	79,207		118,220	72,088			118,220		(46,132)				0001
Purchased Call/SPX/SPXJ137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise	1	2,427,000	4513.39	37,861		57,035	34,775			57,035		(22,259)				0001
Purchased Call/SPX/SPXJ137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise	1	2,813,000	4513.39	72,575		112,520	69,852			112,520		(42,668)				0001
Purchased Call/SPX/SPXJ137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise	1	2,094,000	4513.39	57,166		88,995	55,386			88,995		(33,609)				0001
Purchased Call/SPX/SPXJ137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise	1	2,254,000	4478.03	37,191		56,350	34,242			56,350		(22,108)				0001
Purchased Call/SPX/SPXJ137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise	1	2,556,000	4478.03	58,021		89,460	54,970			89,460		(34,490)				0001
Purchased Call/SPX/SPXJ137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/04/2023	08/05/2024	08/07/2024	Exercise	1	3,146,000	4478.03	71,414		110,110	67,419			110,110		(42,691)				0001
Purchased Call/SPX/SPXJ137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/04/2023	08/05/2024	08/07/2024	Exercise	1	5,901,000	4478.03	151,656		236,040	145,381			236,040		(90,659)				0001
Purchased Call/SPX/SPXJ139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/11/2023	08/09/2024	08/13/2024	Exercise	1	4,457,000	4464.05	58,832		89,140	53,023			89,140		(36,117)				0001
Purchased Call/SPX/SPXJ13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/14/2023	08/14/2024	08/16/2024	Exercise	1	2,104,000	4489.72	62,278		98,888	60,221			98,888		(38,667)				0001
Purchased Call/SPX/SPXJ13ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/15/2023	08/15/2024	08/19/2024	Exercise	1	1,969,000	4437.86	41,743		64,977	38,945			64,977		(26,032)				0001
Purchased Call/SPX/SPXJ13BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/18/2023	08/20/2024	08/22/2024	Exercise	1	7,641,000	4369.71	192,553		305,640	182,914			305,640		(122,726)				0001
Purchased Call/SPX/SPXJ13BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/21/2023	08/21/2024	08/23/2024	Exercise	1	2,224,000	4399.77	65,830		105,640	63,501			105,640		(42,139)				0001
Purchased Call/SPX/SPXJ13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/23/2023	08/23/2024	08/27/2024	Exercise	1	2,444,000	4436.01	48,636		75,764	44,365			75,764		(31,399)				0001
Purchased Call/SPX/SPXJ13CST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise	1	3,324,000	4405.71	74,125		116,340	67,953			116,340		(48,387)				0001
Purchased Call/SPX/SPXJ13CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/25/2023	08/26/2024	08/28/2024	Exercise	1	3,396,000	4405.71	70,637		110,370	64,057			110,370		(46,313)				0001

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Purchased Call/SPX/SPXJ13DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/26/2024	08/28/2024	Exercise	1	3,755,000	4405.71	100,259		159,588	93,853			159,588		(65,734)				0001
Purchased Call/SPX/SPXJ13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/28/2023	08/28/2024	08/30/2024	Exercise	1	5,014,000	4433.31	65,683		100,280	56,972			100,280		(43,308)				0001
Purchased Call/SPX/SPXJ13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/28/2023	08/28/2024	08/30/2024	Exercise	1	2,908,000	4433.31	73,863		116,320	67,619			116,320		(48,701)				0001
Purchased Call/SPX/SPXJ13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise	1	2,756,000	4514.87	64,215		100,594	57,902			100,594		(42,692)				0001
Purchased Call/SPX/SPXJ13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise	1	3,579,000	4514.87	90,907		143,160	82,722			143,160		(60,438)				0001
Purchased Call/SPX/SPXJ13ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise	1	3,062,000	4514.87	85,124		134,728	78,135			134,728		(56,593)				0001
Purchased Call/SPX/SPXJ13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/31/2023	08/30/2024	09/04/2024	Exercise	1	8,162,000	4507.66	107,738		163,240	90,816			163,240		(72,424)				0001
Purchased Call/SPX/SPXJ13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise	1	2,471,000	4515.77	54,609		85,250	48,438			85,250		(36,812)				0001
Purchased Call/SPX/SPXJ13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise	1	3,120,000	4515.77	87,360		138,840	79,951			138,840		(58,889)				0001
Purchased Call/SPX/SPXI1399G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/20/2023	03/20/2024	03/22/2024	Exercise	1	2,759,000	3951.57	41,661		67,596	58,554			67,596		(9,042)				0001
Purchased Call/SPX/SPXI1399H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/20/2023	03/20/2024	03/22/2024	Exercise	1	2,070,000	3951.57	58,167		97,290	84,666			97,290		(12,624)				0001
Purchased Call/SPX/SPXI13ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/24/2023	03/22/2024	03/26/2024	Exercise	1	1,998,000	3970.99	42,158		69,930	60,444			69,930		(9,486)				0001
Purchased Call/SPX/SPXI13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/24/2023	03/25/2024	03/27/2024	Exercise	1	3,178,000	3970.99	39,089		63,560	54,515			63,560		(9,045)				0001
Purchased Call/SPX/SPXI13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise	1	2,118,000	3970.99	35,371		58,245	49,985			58,245		(8,260)				0001
Purchased Call/SPX/SPXI13BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise	1	2,827,000	4027.81	35,055		56,540	48,138			56,540		(8,402)				0001
Purchased Call/SPX/SPXI13BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/30/2023	03/28/2024	04/01/2024	Exercise	1	4,492,000	4050.83	55,252		89,840	76,488			89,840		(13,352)				0001
Purchased Call/SPX/SPXI13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/04/2023	04/04/2024	04/08/2024	Exercise	1	6,911,000	4100.6	86,388		138,220	115,911			138,220		(22,309)				0001
Purchased Call/SPX/SPXI13FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise	1	4,893,000	4091.95	61,652		97,860	80,584			97,860		(17,276)				0001
Purchased Call/SPX/SPXI13FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/13/2023	04/12/2024	04/16/2024	Exercise	1	5,821,000	4146.22	73,345		116,420	95,697			116,420		(20,723)				0001
Purchased Call/SPX/SPXI13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/14/2023	04/12/2024	04/16/2024	Exercise	1	3,257,000	4137.64	43,318		68,397	56,124			68,397		(12,273)				0001
Purchased Call/SPX/SPXI13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/14/2023	04/16/2024	04/18/2024	Exercise	1	1,974,000	4137.64	54,088		88,830	73,079			88,830		(15,751)				0001
Purchased Call/SPX/SPXI13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise	1	8,868,000	4154.87	113,510		177,360	143,681			177,360		(33,679)				0001
Purchased Call/SPX/SPXI13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/21/2023	04/19/2024	04/23/2024	Exercise	1	3,035,000	4133.52	87,408		141,128	114,662			141,128		(26,465)				0001
Purchased Call/SPX/SPXI13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/21/2023	04/22/2024	04/24/2024	Exercise	1	12,605,000	4133.52	315,125		504,200	406,971			504,200		(97,229)				0001
Purchased Call/SPX/SPXI131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise	1	8,585,000	4071.63	212,908		343,400	276,135			343,400		(67,265)				0001
Purchased Call/SPX/SPXI13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/28/2023	04/29/2024	05/01/2024	Exercise	1	2,131,000	4169.48	27,277		42,620	33,678			42,620		(8,942)				0001
Purchased Call/SPX/SPXI13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/04/2023	05/03/2024	05/07/2024	Exercise	1	2,293,000	4061.22	50,905		82,548	65,204			82,548		(17,344)				0001
Purchased Call/SPX/SPXI13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/05/2023	05/03/2024	05/07/2024	Exercise	1	1,642,425	4096	56,525		91,026	71,714			91,026		(19,313)				0001
Purchased Call/SPX/SPXI13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/08/2023	05/08/2024	05/10/2024	Exercise	1	2,796,000	4138.12	70,180		113,238	88,559			113,238		(24,679)				0001
Purchased Call/SPX/SPXI13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/10/2023	05/10/2024	05/14/2024	Exercise	1	3,660,000	4137.64	46,848		73,200	56,469			73,200		(16,731)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13IISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	05/11/2023	05/10/2024	05/14/2024	Exercise	1	3,054,000	4130.62	55,888		88,566	68,440			88,566		(20,126)				0001
Purchased Call/SPX/SPXI13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	05/12/2023	05/13/2024	05/15/2024	Exercise	1	7,321,000	4124.08	181,561		292,840	226,318			292,840		(66,522)				0001
Purchased Call/SPX/SPXI13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	05/19/2023	05/20/2024	05/22/2024	Exercise	1	2,273,000	4191.98	29,549		45,460	34,064			45,460		(11,396)				0001
Purchased Call/SPX/SPXI13RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise	1	2,851,000	4205.45	44,476		68,424	50,584			68,424		(17,840)				0001
Purchased Call/SPX/SPXH13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	2,388,000	3895.08	63,998		113,430	112,719			113,430		(711)				0001
Purchased Call/SPX/SPXH13IISJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/17/2023	01/17/2024	01/19/2024	Exercise	1	2,027,000	3990.97	32,432		53,716	52,286			53,716		(1,430)				0001
Purchased Call/SPX/SPXH13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise	1	2,300,000	3898.85	36,110		59,800	58,000			59,800		(1,801)				0001
Purchased Call/SPX/SPXH13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise	1	7,308,000	3898.85	173,200		292,320	283,684			292,320		(8,636)				0001
Purchased Call/SPX/SPXH13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/19/2023	01/17/2024	01/19/2024	Exercise	1	1,703,187	3989	55,809		103,334	100,847			103,334		(2,487)				0001
Purchased Call/SPX/SPXH13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/19/2023	01/16/2024	01/18/2024	Exercise	1	1,379,686	3999	55,355		106,951	104,631			106,951		(2,319)				0001
Purchased Call/SPX/SPXH13XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise	1	15,344,000	3972.61	366,722		613,760	595,424			613,760		(18,336)				0001
Purchased Call/SPX/SPXH13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise	1	2,185,000	3972.61	57,684		97,233	93,895			97,233		(3,337)				0001
Purchased Call/SPX/SPXH13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise	1	3,272,000	3972.61	125,318		219,224	211,974			219,224		(7,250)				0001
Purchased Call/SPX/SPXI13264	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/10/2023	02/09/2024	02/13/2024	Exercise	1	3,423,000	4090.46	51,003		82,152	76,627			82,152		(5,525)				0001
Purchased Call/SPX/SPXI13265	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/10/2023	02/09/2024	02/13/2024	Exercise	1	2,352,000	4090.46	46,334		75,264	70,244			75,264		(5,020)				0001
Purchased Call/SPX/SPXI13266	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/10/2023	02/12/2024	02/14/2024	Exercise	1	2,797,000	4090.46	34,963		55,940	51,895			55,940		(4,045)				0001
Purchased Call/SPX/SPXI1328P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	02/13/2023	02/13/2024	02/15/2024	Exercise	1	6,778,000	4137.29	164,705		271,120	251,609			271,120		(19,511)				0001
Purchased Call/SPX/SPXI1369P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/08/2023	03/08/2024	03/12/2024	Exercise	1	6,324,000	3992.01	152,408		252,960	224,907			252,960		(28,053)				0001
Purchased Call/SPX/SPXI1375E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise	1	3,042,000	3861.59	56,885		94,302	83,715			94,302		(10,587)				0001
Purchased Call/SPX/SPXI1375H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/10/2023	03/11/2024	03/13/2024	Exercise	1	2,877,000	3861.59	36,250		58,979	51,988			58,979		(6,990)				0001
Purchased Call/SPX/SPXI1375I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/10/2023	03/11/2024	03/13/2024	Exercise	1	2,768,000	3861.59	53,976		89,960	79,551			89,960		(10,409)				0001
Purchased Call/SPX/SPXI1375J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/10/2023	03/11/2024	03/13/2024	Exercise	1	10,873,000	3861.59	258,777		434,920	385,018			434,920		(49,902)				0001
Purchased Call/SPX/SPXI1375O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise	1	3,369,755	3918	156,503		292,400	263,273			292,400		(29,127)				0001
Purchased Call/SPX/SPXI1385L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	1	4,301,000	3960.28	71,397		116,127	101,492			116,127		(14,635)				0001
Purchased Call/SPX/SPXI1395F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/20/2023	03/20/2024	03/22/2024	Exercise	1	5,081,000	3951.57	63,513		101,620	87,836			101,620		(13,784)				0001
Purchased Call/SPX/SPXI1395I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/20/2023	03/15/2024	03/19/2024	Exercise	1	1,766,285	3960	60,362		103,919	91,477			103,919		(12,442)				0001
Purchased Call/SPX/SPXI1395M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/21/2023	03/21/2024	03/25/2024	Exercise	1	5,855,000	4002.87	73,188		117,100	101,015			117,100		(16,085)				0001
Purchased Call/SPX/SPXI1395N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/21/2023	03/21/2024	03/25/2024	Exercise	1	2,111,000	4002.87	30,821		49,609	42,835			49,609		(6,774)				0001
Purchased Call/SPX/SPXI13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/23/2023	03/21/2024	03/25/2024	Exercise	1	2,349,685	4003	76,762		134,423	117,365			134,423		(17,058)				0001
Purchased Call/SPX/SPXI13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise	1	4,695,000	3970.99	57,749		93,900	80,415			93,900		(13,485)				0001

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Purchased Call/SPX/SPXI13B96	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2024	Exercise	1	3,572,000	3977.53	44,293		71,440	60,975			71,440		(10,465)				0001
Purchased Call/SPX/SPXI13DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise	1	3,093,000	4090.38	67,737		111,348	93,669			111,348		(17,679)				0001
Purchased Call/SPX/SPXI13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise	1	3,711,000	4090.38	110,588		185,550	156,688			185,550		(28,862)				0001
Purchased Call/SPX/SPXI13ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise	1	2,645,000	4108.94	91,253		153,410	128,090			153,410		(25,320)				0001
Purchased Call/SPX/SPXI13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2024	Exercise	1	1,795,000	4137.64	66,954		113,085	93,588			113,085		(19,497)				0001
Purchased Call/SPX/SPXI13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2024	Exercise	1	3,001,000	4151.32	38,113		60,020	48,817			60,020		(11,203)				0001
Purchased Call/SPX/SPXI13GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2024	Exercise	1	2,194,000	4151.32	31,155		49,365	40,207			49,365		(9,158)				0001
Purchased Call/SPX/SPXI13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/23/2024	Exercise	1	8,343,000	4154.52	207,741		333,720	271,512			333,720		(62,208)				0001
Purchased Call/SPX/SPXG00DSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2024	08/12/2024	Exercise	1	1,415,262	4493	53,862		89,146	56,230			89,146		(32,916)				0001
Purchased Call/SPX/SPXG001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	08/13/2024	Exercise	1	2,274,366	4468	135,944		248,393	164,938			248,393		(83,454)				0001
Purchased Call/SPX/SPXG001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	08/13/2024	Exercise	1	2,214,708	4465	108,173		182,530	115,939			182,530		(66,591)				0001
Purchased Call/SPX/SPXG002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/16/2024	08/20/2024	Exercise	1	2,003,970	4404	121,617		223,859	147,049			223,859		(76,811)				0001
Purchased Call/SPX/SPXG004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	08/27/2024	Exercise	1	2,511,255	4406	155,564		282,150	180,318			282,150		(101,832)				0001
Purchased Call/SPX/SPXG004SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise	1	3,855,000	4497.63	61,680		94,448	53,610			94,448		(40,838)				0001
Purchased Call/SPX/SPXG004SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise	1	2,267,000	4497.63	58,262		91,814	53,239			91,814		(38,575)				0001
Purchased Call/SPX/SPXG004SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise	1	2,580,000	4497.63	113,004		189,630	114,811			189,630		(74,819)				0001
Purchased Call/SPX/SPXG004SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/29/2023	08/27/2024	08/29/2024	Exercise	1	1,713,821	4406	66,251		101,918	58,177			101,918		(43,740)				0001
Purchased Call/SPX/SPXG005SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/01/2023	08/30/2024	09/04/2024	Exercise	1	2,341,000	4515.77	39,797		60,866	34,039			60,866		(26,827)				0001
Purchased Call/SPX/SPXG005SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/01/2023	09/03/2024	09/05/2024	Exercise	1	2,072,000	4515.77	103,186		178,192	108,265			178,192		(69,927)				0001
Purchased Call/SPX/SPXG006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2024	09/09/2024	Exercise	1	2,846,493	4497	112,826		193,698	116,616			193,698		(77,082)				0001
Purchased Call/SPX/SPXG007SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	09/17/2024	Exercise	1	1,701,956	4467	68,515		110,110	61,523			110,110		(48,587)				0001
Purchased Call/SPX/SPXG009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/18/2024	09/20/2024	Exercise	1	4,358,000	4453.53	110,257		174,320	95,262			174,320		(79,058)				0001
Purchased Call/SPX/SPXG009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	09/23/2024	Exercise	1	2,543,000	4443.95	41,197		63,575	33,923			63,575		(29,653)				0001
Purchased Call/SPX/SPXG009SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	09/23/2024	Exercise	1	2,221,000	4443.95	86,175		142,144	80,117			142,144		(62,027)				0001
Purchased Call/SPX/SPXG009SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/19/2023	09/19/2024	09/23/2024	Exercise	1	2,535,000	4443.95	115,850		196,463	113,076			196,463		(83,386)				0001
Purchased Call/SPX/SPXG009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2024	09/23/2024	Exercise	1	3,021,886	4444	180,492		338,642	208,369			338,642		(130,273)				0001
Purchased Call/SPX/SPXG00ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/22/2023	09/23/2024	09/25/2024	Exercise	1	5,668,000	4320.06	141,133		226,720	123,300			226,720		(103,420)				0001
Purchased Call/SPX/SPXG00ASM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/22/2023	09/24/2024	09/26/2024	Exercise	1	4,509,000	4320.06	57,715		90,180	47,845			90,180		(42,335)				0001
Purchased Call/SPX/SPXG00BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/25/2023	09/25/2024	09/27/2024	Exercise	1	3,229,000	4337.44	92,349		150,149	82,155			150,149		(67,994)				0001
Purchased Call/SPX/SPXG00BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/26/2023	09/26/2024	09/30/2024	Exercise	1	2,972,000	4273.53	46,660		74,300	39,817			74,300		(34,483)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG00BSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/01/2024	Exercise	1	2,592,000	4299.7	41,472		66,096	35,078			66,096		(31,018)				0001
Purchased Call/SPX/SPXG00CSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	10/02/2024	10/04/2024	Exercise	1	2,667,379	4288	114,504		213,345	126,600			213,345		(86,745)				0001
Purchased Call/SPX/SPXG00ES6L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/09/2023	10/09/2024	10/11/2024	Exercise	1	3,803,000	4335.66	195,094		351,778	200,633			351,778		(151,144)				0001
Purchased Call/SPX/SPXI13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	05/30/2024	Exercise	1	2,020,000	4205.45	77,770		126,250	94,542			126,250		(31,708)				0001
Purchased Call/SPX/SPXI13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise	1	3,344,000	4179.83	94,635		150,480	111,222			150,480		(39,258)				0001
Purchased Call/SPX/SPXI13T5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/11/2024	Exercise	1	2,114,000	4293.93	44,183		68,705	49,367			68,705		(19,338)				0001
Purchased Call/SPX/SPXI13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2024	Exercise	1	4,081,000	4338.93	53,869		81,620	57,497			81,620		(24,123)				0001
Purchased Call/SPX/SPXI13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/17/2024	Exercise	1	2,553,000	4369.01	71,229		112,332	80,240			112,332		(32,092)				0001
Purchased Call/SPX/SPXI13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2024	Exercise	1	8,572,000	4409.59	114,008		171,440	118,362			171,440		(53,078)				0001
Purchased Call/SPX/SPXI13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2024	Exercise	1	9,272,000	4409.59	237,363		370,880	260,372			370,880		(110,508)				0001
Purchased Call/SPX/SPXI13VSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Exercise	1	2,509,867	4373	89,980		139,481	98,125			139,481		(41,356)				0001
Purchased Call/SPX/SPXI13WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	06/20/2024	Exercise	1	1,411,069	4410	33,059		51,840	36,455			51,840		(15,385)				0001
Purchased Call/SPX/SPXI13WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise	1	3,149,000	4365.69	46,920		70,853	48,681			70,853		(22,171)				0001
Purchased Call/SPX/SPXI13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2024	Exercise	1	6,901,000	4348.33	178,046		276,040	189,952			276,040		(86,088)				0001
Purchased Call/SPX/SPXI13ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/02/2024	Exercise	1	5,990,000	4396.44	155,141		239,600	162,674			239,600		(76,926)				0001
Purchased Call/SPX/SPXJ131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise	1	4,457,000	4411.59	59,278		89,140	58,598			89,140		(30,542)				0001
Purchased Call/SPX/SPXJ131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise	1	2,598,000	4411.59	38,710		58,455	38,510			58,455		(19,945)				0001
Purchased Call/SPX/SPXJ133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/12/2024	07/16/2024	Exercise	1	1,673,714	4451	86,303		135,360	88,963			135,360		(46,397)				0001
Purchased Call/SPX/SPXJ133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2023	07/18/2024	07/22/2024	Exercise	1	4,502,000	4554.98	60,777		90,040	56,813			90,040		(33,227)				0001
Purchased Call/SPX/SPXJ135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/30/2024	Exercise	1	2,169,000	4566.75	40,994		61,817	38,504			61,817		(23,313)				0001
Purchased Call/SPX/SPXJ135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/30/2024	Exercise	1	2,019,000	4537.41	33,515		50,475	31,257			50,475		(19,218)				0001
Purchased Call/SPX/SPXJ135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	07/30/2024	Exercise	1	4,459,000	4582.23	60,197		89,180	54,567			89,180		(34,613)				0001
Purchased Call/SPX/SPXJ137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise	1	3,279,000	4478.03	89,189		139,358	86,340			139,358		(53,018)				0001
Purchased Call/SPX/SPXJ138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise	1	5,265,000	4499.38	69,498		105,300	63,296			105,300		(42,004)				0001
Purchased Call/SPX/SPXJ138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise	1	2,818,000	4499.38	47,342		71,859	43,245			71,859		(28,614)				0001
Purchased Call/SPX/SPXJ138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise	1	3,493,000	4499.38	89,770		139,720	85,463			139,720		(54,257)				0001
Purchased Call/SPX/SPXJ139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/13/2024	Exercise	1	2,281,000	4464.05	51,323		79,835	48,329			79,835		(31,506)				0001
Purchased Call/SPX/SPXJ13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2024	Exercise	1	2,083,000	4489.72	53,117		83,320	50,341			83,320		(32,979)				0001
Purchased Call/SPX/SPXJ13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	09/06/2024	Exercise	1	5,585,000	4515.77	142,418		223,400	126,760			223,400		(96,640)				0001
Purchased Call/SPX/SPXJ13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/11/2024	Exercise	1	2,122,000	4457.49	55,596		88,063	49,467			88,063		(38,596)				0001

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Purchased Call/SPX/SPXJ13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/10/2024	09/12/2024	Exercise	1	2,041,000	4457.49	34,289		53,066	29,233			53,066		(23,833)				0001
Purchased Call/SPX/SPXJ13HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/10/2024	09/12/2024	Exercise	1	8,949,000	4457.49	226,410		357,960	200,593			357,960		(157,367)				0001
Purchased Call/SPX/SPXJ131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/17/2024	09/19/2024	Exercise	1	2,245,000	4450.32	37,941		58,370	31,270			58,370		(27,100)				0001
Purchased Call/SPX/SPXJ13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/18/2023	09/18/2024	09/20/2024	Exercise	1	3,129,000	4453.53	90,428		143,934	79,094			143,934		(64,840)				0001
Purchased Call/SPX/SPXJ13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise	1	4,638,000	4274.51	113,631		185,520	101,233			185,520		(84,287)				0001
Purchased Call/SPX/SPXJ13LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2023	09/26/2024	09/30/2024	Exercise	1	2,867,539	4274	130,805		234,178	137,245			234,178		(96,932)				0001
Purchased Call/SPX/SPXJ13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	1,269,497	4274	60,796		106,028	60,431			106,028		(45,597)				0001
Purchased Call/SPX/SPXJ13NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	3,125,000	4258.19	85,625		142,188	76,304			142,188		(65,884)				0001
Purchased Call/SPX/SPXJ13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	3,163,703	4264	147,109		261,183	147,991			261,183		(113,192)				0001
Purchased Call/SPX/SPXJ130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/08/2024	10/10/2024	Exercise	1	3,852,000	4308.5	48,535		77,040	39,469			77,040		(37,571)				0001
Purchased Call/SPX/SPXJ13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/11/2023	10/11/2024	10/16/2024	Exercise	1	3,484,000	4376.95	85,706		139,360	72,490			139,360		(66,870)				0001
Purchased Call/SPX/SPXJ13PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/11/2024	10/16/2024	Exercise	1	3,546,000	4327.78	45,389		70,920	35,113			70,920		(35,807)				0001
Purchased Call/SPX/SPXJ13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/11/2024	10/16/2024	Exercise	1	2,779,000	4327.78	45,854		72,254	36,081			72,254		(36,173)				0001
Purchased Call/SPX/SPXJ13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/15/2024	10/17/2024	Exercise	1	2,990,000	4327.78	50,232		79,235	39,491			79,235		(39,744)				0001
Purchased Call/SPX/SPXJ13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise	1	2,566,000	4373.2	70,308		112,904	56,889			112,904		(56,015)				0001
Purchased Call/SPX/SPXJ13QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/19/2023	10/18/2024	10/22/2024	Exercise	1	2,279,000	4278	36,236		56,975	27,765			56,975		(29,210)				0001
Purchased Call/SPX/SPXJ13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2023	10/22/2024	10/24/2024	Exercise	1	2,127,000	4224.16	33,394		53,175	26,111			53,175		(27,064)				0001
Purchased Call/SPX/SPXJ13RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/24/2023	10/24/2024	10/28/2024	Exercise	1	4,336,000	4247.68	54,634		86,720	42,143			86,720		(44,577)				0001
Purchased Call/SPX/SPXJ13RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/24/2023	10/24/2024	10/28/2024	Exercise	1	2,129,000	4247.68	35,129		56,419	27,756			56,419		(28,663)				0001
Purchased Call/SPX/SPXJ13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/24/2023	01/12/2024	01/17/2024	Expire	1	12,750,000	4100	59,970			(8,457)					(8,457)				0001
Purchased Call/SPX/SPXJ13SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2023	10/25/2024	10/29/2024	Exercise	1	4,789,000	4117.37	59,384		95,780	46,624			95,780		(49,156)				0001
Purchased Call/SPX/SPXJ13SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2023	10/29/2024	10/31/2024	Exercise	1	5,190,000	4117.37	115,737		192,030	96,006			192,030		(96,024)				0001
Purchased Call/SPX/SPXJ13TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/30/2023	10/30/2024	11/01/2024	Exercise	1	4,619,000	4166.82	108,547		180,141	89,785			180,141		(90,356)				0001
Purchased Call/SPX/SPXI00D8Z	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	11/04/2024	12/27/2024	11/06/2024	Expire	1	17,175,000	5000		12,930		(12,930)					(12,930)				0001
Purchased Call/SPX/SPXJ13ASS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise	1	2,558,000	4404.33	29,417		44,765	26,339			44,765		(18,426)				0001
Purchased Call/SPX/SPXJ13ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise	1	3,516,000	4404.33	59,069		91,416	54,417			91,416		(36,999)				0001
Purchased Call/SPX/SPXJ13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise	1	2,150,000	4404.33	50,095		78,475	47,097			78,475		(31,378)				0001
Purchased Call/SPX/SPXJ13BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/16/2024	08/20/2024	Exercise	1	5,204,000	4369.71	131,141		208,160	125,104			208,160		(83,056)				0001
Purchased Call/SPX/SPXJ13BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/19/2024	08/21/2024	Exercise	1	3,673,000	4369.71	80,439		126,719	75,530			126,719		(51,188)				0001
Purchased Call/SPX/SPXJ13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/21/2023	08/21/2024	08/23/2024	Exercise	1	2,123,000	4399.77	53,500		84,920	50,674			84,920		(34,246)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2023	08/23/2024	08/27/2024	Exercise	1	2,779,000	4436.01	74,477		118,108	70,025			118,108		(48,083)				0001
Purchased Call/SPX/SPXJ13CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/26/2024	08/28/2024	Exercise	1	2,082,000	4405.71	49,343		78,075	45,723			78,075		(32,352)				0001
Purchased Call/SPX/SPXJ13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise	1	4,177,000	4405.71	54,719		83,540	47,612			83,540		(35,928)				0001
Purchased Call/SPX/SPXJ13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise	1	2,129,000	4405.71	35,767		55,354	31,869			55,354		(23,485)				0001
Purchased Call/SPX/SPXJ13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise	1	5,727,000	4405.71	144,320		229,080	134,320			229,080		(94,760)				0001
Purchased Call/SPX/SPXJ13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/28/2023	08/28/2024	08/30/2024	Exercise	1	1,852,000	4433.31	40,374		62,968	36,348			62,968		(26,620)				0001
Purchased Call/SPX/SPXJ13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise	1	2,714,000	4515.77	56,723		88,205	49,969			88,205		(38,236)				0001
Purchased Call/SPX/SPXJ13FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise	1	3,103,000	4515.77	82,850		130,326	74,477			130,326		(55,849)				0001
Purchased Call/SPX/SPXJ13FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	09/04/2024	09/06/2024	Exercise	1	2,768,000	4515.77	45,395		69,200	38,396			69,200		(30,804)				0001
Purchased Call/SPX/SPXJ13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	09/04/2024	09/06/2024	Exercise	1	2,241,000	4515.77	50,423		78,435	44,220			78,435		(34,215)				0001
Purchased Call/SPX/SPXJ13GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/07/2023	09/06/2024	09/10/2024	Exercise	1	2,275,000	4451.14	36,855		56,875	31,454			56,875		(25,421)				0001
Purchased Call/SPX/SPXJ13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/06/2024	09/10/2024	Exercise	1	2,646,000	4457.49	52,655		82,026	45,606			82,026		(36,420)				0001
Purchased Call/SPX/SPXJ13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/09/2024	09/11/2024	Exercise	1	6,540,000	4457.49	165,462		261,600	146,734			261,600		(114,866)				0001
Purchased Call/SPX/SPXJ131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/14/2023	09/13/2024	09/17/2024	Exercise	1	3,018,000	4505.1	90,842		144,864	80,444			144,864		(64,420)				0001
Purchased Call/SPX/SPXJ131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/13/2024	09/17/2024	Exercise	1	6,117,000	4450.32	80,133		122,340	65,357			122,340		(56,983)				0001
Purchased Call/SPX/SPXJ131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/17/2024	09/19/2024	Exercise	1	2,863,000	4450.32	115,665		191,821	109,203			191,821		(82,618)				0001
Purchased Call/SPX/SPXJ13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2023	09/20/2024	09/24/2024	Exercise	1	9,537,000	4402.2	123,981		190,740	101,160			190,740		(89,580)				0001
Purchased Call/SPX/SPXJ13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise	1	3,316,000	4274.51	52,061		82,900	44,283			82,900		(38,617)				0001
Purchased Call/SPX/SPXJ13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2023	09/25/2024	09/27/2024	Exercise	1	1,917,148	4337	105,961		219,673	141,227			219,673		(78,446)				0001
Purchased Call/SPX/SPXI13HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/20/2023	04/19/2024	04/23/2024	Exercise	1	6,876,000	4129.79	171,900		275,040	223,137			275,040		(51,903)				0001
Purchased Call/SPX/SPXI131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise	1	2,025,000	4071.63	33,413		52,650	42,094			52,650		(10,556)				0001
Purchased Call/SPX/SPXI13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/01/2023	05/01/2024	05/03/2024	Exercise	1	2,652,000	4167.87	59,935		95,472	75,548			95,472		(19,924)				0001
Purchased Call/SPX/SPXI13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/02/2023	05/02/2024	05/06/2024	Exercise	1	2,235,000	4119.58	48,723		78,225	61,895			78,225		(16,330)				0001
Purchased Call/SPX/SPXI13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/02/2023	05/02/2024	05/06/2024	Exercise	1	4,677,000	4119.58	115,990		187,080	148,204			187,080		(38,876)				0001
Purchased Call/SPX/SPXI13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/09/2023	05/09/2024	05/13/2024	Exercise	1	8,358,000	4119.17	207,278		334,320	260,861			334,320		(73,459)				0001
Purchased Call/SPX/SPXI13MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,343,000	4124.08	33,505		52,718	40,619			52,718		(12,099)				0001
Purchased Call/SPX/SPXI13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/12/2023	05/14/2024	05/16/2024	Exercise	1	2,082,000	4124.08	29,773		46,845	35,885			46,845		(10,960)				0001
Purchased Call/SPX/SPXI13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,607,000	4124.08	33,370		52,140	40,090			52,140		(12,050)				0001
Purchased Call/SPX/SPXI13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/15/2023	05/15/2024	05/17/2024	Exercise	1	2,107,000	4136.28	34,976		54,782	41,810			54,782		(12,972)				0001
Purchased Call/SPX/SPXI13OSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/19/2023	05/17/2024	05/21/2024	Exercise	1	3,106,000	4191.98	59,635		93,180	70,485			93,180		(22,695)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXI13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2024	Exercise	1	2,502,000	4191.98	123,849		212,670	164,696			212,670		(47,974)				0001
Purchased Call/SPX/SPXI13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2024	Exercise	1	3,901,000	4191.98	50,713		78,020	58,376			78,020		(19,644)				0001
Purchased Call/SPX/SPXI13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise	1	5,232,000	4115.24	132,370		209,280	156,914			209,280		(52,366)				0001
Purchased Call/SPX/SPXI13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	05/30/2024	Exercise	1	2,104,000	4205.45	27,562		42,080	30,842			42,080		(11,238)				0001
Purchased Call/SPX/SPXI13SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise	1	4,001,000	4179.83	101,225		160,040	118,048			160,040		(41,992)				0001
Purchased Call/SPX/SPXI13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/11/2024	Exercise	1	3,372,000	4298.86	44,510		67,440	47,905			67,440		(19,535)				0001
Purchased Call/SPX/SPXI13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2024	Exercise	1	2,017,000	4298.86	29,650		45,383	32,187			45,383		(13,196)				0001
Purchased Call/SPX/SPXI13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/17/2024	Exercise	1	2,064,000	4369.01	31,786		48,504	34,183			48,504		(14,321)				0001
Purchased Call/SPX/SPXI13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/20/2024	Exercise	1	10,424,000	4409.59	266,854		416,960	293,116			416,960		(123,844)				0001
Purchased Call/SPX/SPXI13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2024	Exercise	1	5,590,000	4409.59	126,334		195,650	136,833			195,650		(58,817)				0001
Purchased Call/SPX/SPXI13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise	1	2,079,000	4365.69	81,705		133,056	94,448			133,056		(38,608)				0001
Purchased Call/SPX/SPXI13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/18/2024	06/21/2024	Exercise	1	1,812,341	4410	56,208		91,654	65,340			91,654		(26,314)				0001
Purchased Call/SPX/SPXI13WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/18/2024	06/21/2024	Exercise	1	3,699,646	4410	126,672		208,912	149,611			208,912		(59,301)				0001
Purchased Call/SPX/SPXI13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/02/2024	Exercise	1	2,122,000	4396.44	48,594		74,270	50,175			74,270		(24,095)				0001
Purchased Call/SPX/SPXGOOFS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/11/2024	10/16/2024	Exercise	1	2,423,766	4375	138,395		268,689	159,813			268,689		(108,876)				0001
Purchased Call/SPX/SPXGOOFSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/11/2024	10/16/2024	Exercise	1	4,305,000	4327.78	94,280		150,675	76,299			150,675		(74,376)				0001
Purchased Call/SPX/SPXGOOFSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/16/2024	10/18/2024	Exercise	1	2,432,000	4373.63	52,774		83,904	42,003			83,904		(41,901)				0001
Purchased Call/SPX/SPXGOOGS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	10/18/2024	Exercise	1	2,243,672	4374	103,534		179,550	97,122			179,550		(82,428)				0001
Purchased Call/SPX/SPXGOOGS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	10/18/2024	Exercise	1	2,401,123	4374	140,440		258,577	146,767			258,577		(111,810)				0001
Purchased Call/SPX/SPXGOOHSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/24/2023	10/24/2024	10/28/2024	Exercise	1	2,512,000	4247.68	62,298		101,736	50,905			101,736		(50,831)				0001
Purchased Call/SPX/SPXGOOHSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/24/2023	10/24/2024	10/28/2024	Exercise	1	2,636,000	4247.68	77,235		127,846	64,828			127,846		(63,019)				0001
Purchased Call/SPX/SPXGOOJSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/01/2024	11/05/2024	Exercise	1	2,092,003	4358	97,541		166,080	82,980			166,080		(83,100)				0001
Purchased Call/SPX/SPXGOOKS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	11/13/2024	Exercise	1	3,326,000	4347.35	82,485		133,040	61,751			133,040		(71,289)				0001
Purchased Call/SPX/SPXGOOKSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	11/13/2024	Exercise	1	2,446,000	4347.35	126,703		226,255	116,750			226,255		(109,505)				0001
Purchased Call/SPX/SPXGOOLS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	11/13/2024	Exercise	1	3,364,000	4415.24	66,944		105,966	47,874			105,966		(58,092)				0001
Purchased Call/SPX/SPXGOOLSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	11/13/2024	Exercise	1	4,427,529	4354	219,062		366,121	176,268			366,121		(189,854)				0001
Purchased Call/SPX/SPXGOOLSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	11/15/2024	Exercise	1	2,982,000	4411.55	159,239		286,272	147,594			286,272		(138,678)				0001
Purchased Call/SPX/SPXGOOLSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/08/2024	11/13/2024	Exercise	1	2,004,519	4415	84,825		145,280	71,559			145,280		(73,720)				0001
Purchased Call/SPX/SPXGOOLSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	11/18/2024	Exercise	1	2,719,000	4495.7	60,906		96,525	43,316			96,525		(53,209)				0001
Purchased Call/SPX/SPXGOOLSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	11/18/2024	Exercise	1	2,488,000	4495.7	62,946		100,764	45,772			100,764		(54,992)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG00LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	11/18/2024	Exercise	1	2,785,000	4495.7	163,201		306,350	163,773			306,350		(142,577)				0001
Purchased Call/SPX/SPXG00LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2024	11/14/2024	Exercise	1	2,719,788	4415	126,144		203,894	93,779			203,894		(110,115)				0001
Purchased Call/SPX/SPXG00MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2024	11/15/2024	Exercise	1	2,069,017	4412	80,349		126,160	55,993			126,160		(70,167)				0001
Purchased Call/SPX/SPXG00MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2024	11/18/2024	Exercise	1	1,771,306	4496	64,057		105,198	49,082			105,198		(56,116)				0001
Purchased Call/SPX/SPXG00MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2024	11/18/2024	Exercise	1	2,886,239	4496	185,333		356,950	194,592			356,950		(162,357)				0001
Purchased Call/SPX/SPXG00NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2024	11/20/2024	Exercise	1	7,705,000	4514.02	193,396		308,200	136,648			308,200		(171,552)				0001
Purchased Call/SPX/SPXG00NSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	11/19/2024	Exercise	1	3,001,823	4514	149,306		255,359	122,689			255,359		(132,670)				0001
Purchased Call/SPX/SPXG00NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	11/19/2024	Exercise	1	1,602,477	4514	101,090		187,439	97,612			187,439		(89,826)				0001
Purchased Call/SPX/SPXG00OS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	11/22/2024	Exercise	1	3,205,903	4547	200,502		397,622	218,167			397,622		(179,455)				0001
Purchased Call/SPX/SPXI00ESY	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/12/2024	11/14/2024	11/14/2024	Exercise	1	30,000,000	5950		14,058	1,498	(12,560)			1,498		(14,058)				0001
Purchased Call/SPX/SPXI130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise	1	3,192,000	4136.48	50,114		79,800	75,345			79,800		(4,455)				0001
Purchased Call/SPX/SPXI131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2024	Exercise	1	5,348,000	4111.08	132,096		213,920	200,820			213,920		(13,100)				0001
Purchased Call/SPX/SPXI131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2024	Exercise	1	2,442,000	4111.08	70,085		114,774	107,823			114,774		(6,951)				0001
Purchased Call/SPX/SPXI131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2024	Exercise	1	2,962,000	4164	46,207		74,050	69,340			74,050		(4,710)				0001
Purchased Call/SPX/SPXI131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2024	Exercise	1	4,749,000	4164	116,351		189,960	178,101			189,960		(11,859)				0001
Purchased Call/SPX/SPXI131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	02/13/2024	Exercise	1	2,208,000	4081.5	43,498		70,656	65,957			70,656		(4,699)				0001
Purchased Call/SPX/SPXI134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2024	Exercise	1	13,788,000	4012.32	332,291		551,520	502,735			551,520		(48,785)				0001
Purchased Call/SPX/SPXJ13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/26/2024	09/30/2024	Exercise	1	3,153,865	4274	183,459		349,811	213,859			349,811		(135,952)				0001
Purchased Call/SPX/SPXJ13LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	3,990,000	4288.05	86,583		139,650	74,713			139,650		(64,937)				0001
Purchased Call/SPX/SPXJ13LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	2,582,000	4288.05	67,907		111,026	60,096			111,026		(50,930)				0001
Purchased Call/SPX/SPXJ13LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	3,803,000	4288.05	196,995		351,778	204,031			351,778		(147,747)				0001
Purchased Call/SPX/SPXJ13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/02/2024	Exercise	1	4,591,000	4288.05	99,625		160,685	85,761			160,685		(74,924)				0001
Purchased Call/SPX/SPXJ13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/02/2024	Exercise	1	4,860,000	4288.05	119,556		194,400	104,486			194,400		(89,914)				0001
Purchased Call/SPX/SPXJ13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/02/2024	Exercise	1	2,631,000	4288.05	68,669		111,818	60,174			111,818		(51,644)				0001
Purchased Call/SPX/SPXJ13LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2024	Exercise	1	3,120,000	4288.05	99,624		62,400	32,573			62,400		(29,827)				0001
Purchased Call/SPX/SPXJ13MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	10/02/2024	10/04/2024	Exercise	1	3,623,000	4288.39	186,585		333,316	192,352			333,316		(140,964)				0001
Purchased Call/SPX/SPXJ13MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	10/01/2024	Exercise	1	2,169,753	4288	89,942		155,343	87,699			155,343		(67,644)				0001
Purchased Call/SPX/SPXJ13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	4,178,475	4264	85,142		139,160	73,648			139,160		(65,512)				0001
Purchased Call/SPX/SPXJ13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	4,596,323	4264	235,166		425,808	244,861			425,808		(180,947)				0001
Purchased Call/SPX/SPXJ13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/09/2024	Exercise	1	3,832,000	4308.5	48,283		76,640	39,294			76,640		(37,346)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXJ130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/10/2024	Exercise	1	3,092,000	4308.5	66,787		108,220	56,520			108,220		(51,700)				0001
Purchased Call/SPX/SPXJ130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/10/2024	Exercise	1	7,265,000	4308.5	180,172		294,233	154,761			294,233		(139,472)				0001
Purchased Call/SPX/SPXJ130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise	1	2,731,000	4335.66	42,604		68,275	35,269			68,275		(33,006)				0001
Purchased Call/SPX/SPXJ130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/15/2024	Exercise	1	2,681,000	4358.24	56,569		91,154	47,173			91,154		(43,981)				0001
Purchased Call/SPX/SPXJ13PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/16/2024	Exercise	1	2,744,000	4376.95	102,351		172,872	93,016			172,872		(79,856)				0001
Purchased Call/SPX/SPXJ13PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/16/2024	Exercise	1	6,848,000	4327.78	87,654		136,960	67,657			136,960		(69,303)				0001
Purchased Call/SPX/SPXJ130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise	1	2,498,000	4373.2	81,934		133,643	68,366			133,643		(65,277)				0001
Purchased Call/SPX/SPXJ13RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/22/2024	Exercise	1	5,260,000	4224.16	129,922		210,400	105,380			210,400		(105,020)				0001
Purchased Call/SPX/SPXJ13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/23/2024	Exercise	1	3,508,000	4224.16	44,552		70,160	34,077			70,160		(36,083)				0001
Purchased Call/SPX/SPXJ13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/23/2024	Exercise	1	2,961,000	4224.16	77,282		125,843	63,250			125,843		(62,592)				0001
Purchased Call/SPX/SPXJ13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/29/2024	Exercise	1	3,575,000	4117.37	75,433		125,125	62,684			125,125		(62,441)				0001
Purchased Call/SPX/SPXJ13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/29/2024	Exercise	1	5,815,000	4117.37	139,560		232,600	117,075			232,600		(115,525)				0001
Purchased Call/SPX/SPXJ13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/29/2024	10/31/2024	Exercise	1	2,025,746	4117	92,781		154,487	77,084			154,487		(77,403)				0001
Purchased Call/SPX/SPXJ13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/05/2024	Exercise	1	3,234,000	4317.78	71,795		116,424	55,766			116,424		(60,658)				0001
Purchased Call/SPX/SPXJ13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/06/2024	Exercise	1	4,515,000	4358.34	57,341		90,300	41,647			90,300		(48,653)				0001
Purchased Call/SPX/SPXJ13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2024	Exercise	1	3,708,000	4365.98	107,532		176,130	84,551			176,130		(91,579)				0001
Purchased Call/SPX/SPXJ13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	11/12/2024	Exercise	1	2,083,000	4378.38	33,120		52,075	23,778			52,075		(28,297)				0001
Purchased Call/SPX/SPXJ13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2024	Exercise	1	2,064,000	4347.35	32,198		50,568	22,740			50,568		(27,828)				0001
Purchased Call/SPX/SPXJ13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/11/2024	11/13/2024	Exercise	1	2,343,000	4415.24	30,225		46,860	20,632			46,860		(26,228)				0001
Purchased Call/SPX/SPXJ13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/18/2024	Exercise	1	3,539,000	4495.7	59,101		92,014	40,382			92,014		(51,632)				0001
Purchased Call/SPX/SPXJ13WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/12/2024	11/14/2024	Exercise	1	2,657,974	4415	132,566		214,913	99,192			214,913		(115,721)				0001
Purchased Call/SPX/SPXJ13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/19/2024	Exercise	1	2,845,000	4502.88	46,658		72,548	31,658			72,548		(40,890)				0001
Purchased Call/SPX/SPXJ13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/19/2024	Exercise	1	3,116,000	4502.88	65,124		102,828	45,755			102,828		(57,073)				0001
Purchased Call/SPX/SPXJ13XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/19/2024	Exercise	1	2,448,000	4502.88	61,934		99,144	44,866			99,144		(54,278)				0001
Purchased Call/SPX/SPXJ13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/19/2024	Exercise	1	5,606,000	4508.24	72,317		112,120	48,216			112,120		(63,904)				0001
Purchased Call/SPX/SPXJ13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/19/2024	Exercise	1	4,010,000	4514.02	52,130		80,200	34,007			80,200		(46,193)				0001
Purchased Call/SPX/SPXJ13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/20/2024	Exercise	1	2,865,000	4514.02	56,727		88,815	38,495			88,815		(50,320)				0001
Purchased Call/SPX/SPXJ13YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise	1	5,476,000	4514.02	71,188		109,520	46,350			109,520		(63,170)				0001
Purchased Call/SPX/SPXJ13ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise	1	6,891,000	4556.62	89,583		137,820	56,922			137,820		(80,898)				0001
Purchased Call/SPX/SPXJ13ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise	1	2,585,000	4556.62	76,775		124,080	54,749			124,080		(69,331)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise	1	7,594,000	4556.62	98,722		151,880	62,729			151,880		(89,151)				0001
Purchased Call/SPX/SPXJ132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise	1	1,967,000	4556.62	38,947		60,977	25,806			60,977		(35,171)				0001
Purchased Call/SPX/SPXK130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/26/2024	Exercise	1	3,006,000	4559.34	39,379		60,120	24,460			60,120		(35,660)				0001
Purchased Call/SPX/SPXK130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/26/2024	Exercise	1	6,350,000	4559.34	160,020		254,000	109,093			254,000		(144,907)				0001
Purchased Call/SPX/SPXK130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	11/27/2024	Exercise	1	9,587,000	4559.34	241,592		383,480	164,516			383,480		(218,964)				0001
Purchased Call/SPX/SPXK132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	11/29/2024	12/03/2024	Exercise	1	3,591,022	4551	168,862		289,562	132,492			289,562		(157,070)				0001
Purchased Call/SPX/SPXK132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/10/2024	Exercise	1	2,215,000	4549.34	52,274		83,063	34,235			83,063		(48,827)				0001
Purchased Call/SPX/SPXJ130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2024	Exercise	1	2,057,000	4450.38	47,105		71,995	48,248			71,995		(23,747)				0001
Purchased Call/SPX/SPXJ131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	07/10/2024	Exercise	1	3,125,000	4398.95	41,563		62,500	40,860			62,500		(21,640)				0001
Purchased Call/SPX/SPXJ131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2024	Exercise	1	2,925,000	4398.95	53,820		81,900	53,807			81,900		(28,093)				0001
Purchased Call/SPX/SPXJ133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2024	Exercise	1	4,961,000	4505.42	66,974		99,220	62,973			99,220		(36,247)				0001
Purchased Call/SPX/SPXJ133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/23/2024	Exercise	1	8,637,000	4534.87	116,600		172,740	108,142			172,740		(64,598)				0001
Purchased Call/SPX/SPXJ134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	07/24/2024	Exercise	1	4,483,000	4536.34	60,072		89,660	56,066			89,660		(33,594)				0001
Purchased Call/SPX/SPXJ135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2023	07/25/2024	07/29/2024	Exercise	1	3,581,000	4567.46	56,222		84,154	52,336			84,154		(31,818)				0001
Purchased Call/SPX/SPXJ135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/24/2024	07/26/2024	Exercise	1	5,129,385	4551	300,977		534,200	363,757			534,200		(170,443)				0001
Purchased Call/SPX/SPXJ135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/30/2024	Exercise	1	2,798,000	4537.41	64,074		97,930	61,189			97,930		(36,741)				0001
Purchased Call/SPX/SPXJ136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	07/30/2024	Exercise	1	1,986,000	4582.23	45,678		69,510	43,245			69,510		(26,265)				0001
Purchased Call/SPX/SPXJ136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2024	Exercise	1	3,204,000	4582.23	43,254		64,080	39,007			64,080		(25,073)				0001
Purchased Call/SPX/SPXJ136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2024	Exercise	1	2,942,000	4582.23	49,131		73,550	45,070			73,550		(28,480)				0001
Purchased Call/SPX/SPXJ136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2024	Exercise	1	2,654,000	4582.23	60,246		91,563	56,640			91,563		(34,923)				0001
Purchased Call/SPX/SPXJ136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2024	Exercise	1	2,280,000	4588.96	37,848		57,000	34,957			57,000		(22,043)				0001
Purchased Call/SPX/SPXJ137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/06/2024	Exercise	1	6,931,000	4501.89	178,820		277,240	171,236			277,240		(106,004)				0001
Purchased Call/SPX/SPXJ137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise	1	4,359,000	4478.03	57,975		87,180	52,717			87,180		(34,463)				0001
Purchased Call/SPX/SPXJ138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2024	Exercise	1	2,018,000	4478.03	84,554		138,233	87,593			138,233		(50,640)				0001
Purchased Call/SPX/SPXJ138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2024	Exercise	1	2,716,000	4518.44	63,283		97,776	59,702			97,776		(38,074)				0001
Purchased Call/SPX/SPXJ138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise	1	7,361,000	4499.38	200,219		312,843	191,831			312,843		(121,012)				0001
Purchased Call/SPX/SPXJ139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/14/2024	Exercise	1	2,339,000	4464.05	54,031		84,204	50,863			84,204		(33,341)				0001
Purchased Call/SPX/SPXJ13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2024	Exercise	1	2,028,000	4489.72	48,672		76,050	45,831			76,050		(30,219)				0001
Purchased Call/SPX/SPXJ13ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise	1	3,381,000	4404.33	85,539		135,240	81,660			135,240		(53,580)				0001
Purchased Call/SPX/SPXJ13BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2023	08/16/2024	08/20/2024	Exercise	1	1,521,436	4423	59,261		100,448	63,020			100,448		(37,428)				0001

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Purchased Call/SPX/SPXJ13BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/19/2024	08/21/2024	Exercise	1	5,822,000	4369.71	146,714		232,880	139,516			232,880		(93,364)				0001
Purchased Call/SPX/SPXJ13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/20/2024	08/22/2024	Exercise	1	2,179,000	4369.71	101,324		172,141	107,561			172,141		(64,580)				0001
Purchased Call/SPX/SPXJ13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/31/2023	10/30/2024	11/01/2024	Exercise	1	1,570,891	4167	96,369		179,452	99,012			179,452		(80,440)				0001
Purchased Call/SPX/SPXJ13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/02/2023	11/01/2024	11/05/2024	Exercise	1	3,275,000	4317.78	80,238		131,000	63,209			131,000		(67,791)				0001
Purchased Call/SPX/SPXJ13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/03/2023	11/01/2024	11/05/2024	Exercise	1	2,221,000	4358.34	67,518		111,050	53,847			111,050		(57,203)				0001
Purchased Call/SPX/SPXJ13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/08/2023	11/08/2024	11/13/2024	Exercise	1	5,226,000	4382.78	66,893		104,520	47,183			104,520		(57,337)				0001
Purchased Call/SPX/SPXJ13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/08/2023	11/08/2024	11/13/2024	Exercise	1	2,659,000	4382.78	50,255		79,770	36,694			79,770		(43,076)				0001
Purchased Call/SPX/SPXJ13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/08/2023	11/08/2024	11/13/2024	Exercise	1	5,879,000	4382.78	135,805		217,523	101,119			217,523		(116,404)				0001
Purchased Call/SPX/SPXJ13YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/17/2023	11/18/2024	11/20/2024	Exercise	1	4,642,000	4514.02	60,346		92,840	39,310			92,840		(53,530)				0001
Purchased Call/SPX/SPXJ13ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise	1	2,736,000	4556.62	66,485		105,336	45,297			105,336		(60,039)				0001
Purchased Call/SPX/SPXK131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/29/2023	11/29/2024	12/03/2024	Exercise	1	2,432,000	4550.58	40,614		63,232	26,077			63,232		(37,155)				0001
Purchased Call/SPX/SPXK132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/05/2023	11/29/2024	12/03/2024	Exercise	1	2,449,773	4553	106,110		179,154	80,455			179,154		(98,700)				0001
Purchased Call/SPX/SPXK133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise	1	2,921,000	4604.37	87,338		141,669	59,183			141,669		(82,486)				0001
Purchased Call/SPX/SPXK133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/08/2023	12/09/2024	12/11/2024	Exercise	1	2,301,000	4604.37	36,356		56,375	22,022			56,375		(34,353)				0001
Purchased Call/SPX/SPXK134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise	1	2,613,000	4643.7	62,189		97,988	38,873			97,988		(59,114)				0001
Purchased Call/SPX/SPXK134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise	1	1,922,000	4643.7	68,231		112,437	47,580			112,437		(64,857)				0001
Purchased Call/SPX/SPXK134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/12/2023	12/11/2024	12/13/2024	Exercise	1	2,999,964	4622	136,822		232,989	102,952			232,989		(130,038)				0001
Purchased Call/SPX/SPXK134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/14/2023	12/13/2024	12/17/2024	Exercise	1	3,784,000	4719.55	83,626		132,440	52,057			132,440		(80,383)				0001
Purchased Call/SPX/SPXK134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/14/2023	12/13/2024	12/17/2024	Exercise	1	3,252,000	4719.55	81,300		130,080	51,933			130,080		(78,147)				0001
Purchased Call/SPX/SPXK134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/14/2023	12/13/2024	12/17/2024	Exercise	1	3,416,000	4719.55	104,871		170,800	69,996			170,800		(100,804)				0001
Purchased Call/SPX/SPXK135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/15/2023	12/16/2024	12/18/2024	Exercise	1	2,012,000	4719.19	32,594		50,300	18,873			50,300		(31,427)				0001
Purchased Call/SPX/SPXK135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/18/2023	12/18/2024	12/20/2024	Exercise	1	1,932,000	4740.56	34,776		54,096	20,466			54,096		(33,630)				0001
Purchased Call/SPX/SPXK136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise	1	2,437,000	4768.37	61,900		98,699	38,669			98,699		(60,029)				0001
Purchased Call/SPX/SPXK136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise	1	4,088,000	4746.75	52,735		81,760	29,904			81,760		(51,856)				0001
Purchased Call/SPX/SPXK136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise	1	2,306,000	4746.75	47,273		74,945	28,460			74,945		(46,485)				0001
Purchased Call/SPX/SPXK136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise	1	2,475,000	4746.75	57,915		92,813	35,863			92,813		(56,950)				0001
Purchased Call/SPX/SPXK137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise	1	4,116,000	4754.63	96,314		154,350	59,377			154,350		(94,973)				0001
Purchased Call/SPX/SPXK132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/07/2023	12/06/2024	12/10/2024	Exercise	1	2,065,000	4585.59	43,778		69,178	27,946			69,178		(41,231)				0001
Purchased Call/SPX/SPXK132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/07/2023	12/06/2024	12/10/2024	Exercise	1	2,504,000	4585.59	62,600		100,160	41,202			100,160		(58,958)				0001
Purchased Call/SPX/SPXK133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/08/2023	12/10/2024	12/12/2024	Exercise	1	2,800,000	4604.37	45,080		70,000	27,397			70,000		(42,603)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2024	Exercise	1	3,039,000	4604.37	63,515		100,287	40,262			100,287		(60,025)				0001
Purchased Call/SPX/SPXK133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2024	Exercise	1	4,142,000	4622.44	103,964		165,680	67,143			165,680		(98,538)				0001
Purchased Call/SPX/SPXK134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise	1	2,423,000	4643.7	39,253		60,575	23,263			60,575		(37,312)				0001
Purchased Call/SPX/SPXK134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise	1	5,279,000	4643.7	133,031		211,160	84,708			211,160		(126,452)				0001
Purchased Call/SPX/SPXK134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/17/2024	Exercise	1	2,106,000	4719.55	80,028		134,784	57,860			134,784		(76,924)				0001
Purchased Call/SPX/SPXK135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	12/18/2024	Exercise	1	2,473,000	4719.19	32,396		49,460	18,224			49,460		(31,236)				0001
Purchased Call/SPX/SPXK136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/17/2024	12/19/2024	Exercise	1	1,585,648	4719	61,811		99,791	39,859			99,791		(59,932)				0001
Purchased Call/SPX/SPXK136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/24/2024	Exercise	1	2,952,000	4698.35	47,232		73,800	27,866			73,800		(45,934)				0001
Purchased Call/SPX/SPXK136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise	1	4,889,000	4746.75	121,247		195,560	76,334			195,560		(119,226)				0001
Purchased Call/SPX/SPXK138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise	1	2,801,000	4774.75	73,946		119,043	45,909			119,043		(73,134)				0001
Purchased Call/SPX/SPXK138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/31/2024	Exercise	1	2,767,000	4781.58	44,272		69,175	25,268			69,175		(43,907)				0001
Purchased Call/SPX/SPXK138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/31/2024	Exercise	1	4,702,000	4781.58	99,212		157,517	59,122			157,517		(98,395)				0001
Purchased Call/SPX/SPXK138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/31/2024	Exercise	1	2,537,000	4781.58	59,366		95,138	36,261			95,138		(58,877)				0001
Purchased Call/SPX/SPXK139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2025	Exercise	1	9,992,000	4769.83	248,801		399,680	150,879			399,680		(248,801)				0001
Purchased Call/SPX/SPXI134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2024	Exercise	1	2,825,000	3970.04	34,748		56,500	51,140			56,500		(5,361)				0001
Purchased Call/SPX/SPXI135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	03/04/2024	Exercise	1	2,969,000	3970.15	46,020		74,225	66,766			74,225		(7,459)				0001
Purchased Call/SPX/SPXI135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	03/05/2024	Exercise	1	4,944,000	3951.39	62,789		101,352	91,002			101,352		(10,350)				0001
Purchased Call/SPX/SPXI135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	03/05/2024	Exercise	1	2,058,000	3951.39	44,864		74,088	66,693			74,088		(7,395)				0001
Purchased Call/SPX/SPXI136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024	03/08/2024	Exercise	1	2,776,000	4048.42	48,858		79,116	70,391			79,116		(8,725)				0001
Purchased Call/SPX/SPXI136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/11/2024	Exercise	1	6,249,000	3986.37	77,488		124,980	110,930			124,980		(14,050)				0001
Purchased Call/SPX/SPXI136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/12/2024	Exercise	1	3,106,000	3992.01	38,514		62,120	55,031			62,120		(7,089)				0001
Purchased Call/SPX/SPXI137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2024	Exercise	1	3,677,000	3861.59	45,227		73,540	64,718			73,540		(8,822)				0001
Purchased Call/SPX/SPXI139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/19/2024	Exercise	1	2,094,000	3916.64	25,756		41,880	36,586			41,880		(5,294)				0001
Purchased Call/SPX/SPXI134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/26/2024	Exercise	1	2,216,000	3970.99	33,905		55,400	47,771			55,400		(7,629)				0001
Purchased Call/SPX/SPXI138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	04/01/2024	Exercise	1	8,867,000	3971.27	109,951		177,340	151,061			177,340		(26,279)				0001
Purchased Call/SPX/SPXI138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	04/01/2024	Exercise	1	2,330,000	3971.27	42,639		69,900	59,709			69,900		(10,191)				0001
Purchased Call/SPX/SPXI13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2024	Exercise	1	4,821,000	4109.31	59,780		96,420	81,311			96,420		(15,109)				0001
Purchased Call/SPX/SPXI13DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2024	Exercise	1	3,456,000	4124.51	43,200		69,120	58,083			69,120		(11,037)				0001
Purchased Call/SPX/SPXI13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2024	Exercise	1	9,269,000	4124.51	225,237		370,760	313,213			370,760		(57,547)				0001
Purchased Call/SPX/SPXI13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise	1	2,338,000	4090.38	59,853		99,365	83,744			99,365		(15,621)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXI13E9O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/09/2024	Exercise	1	3,102,000	4105.02	48,391		77,550	64,815			77,550		(12,735)				0001
Purchased Call/SPX/SPXI13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/17/2024	Exercise	1	4,002,000	4137.64	50,825		80,040	65,338			80,040		(14,702)				0001
Purchased Call/SPX/SPXI13F6Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/17/2024	Exercise	1	2,925,000	4137.64	63,473		102,375	84,015			102,375		(18,360)				0001
Purchased Call/SPX/SPXI13HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/23/2024	Exercise	1	2,442,000	4133.52	31,502		48,840	39,302			48,840		(9,538)				0001
Purchased Call/SPX/SPXI13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2024	Exercise	1	5,520,000	4133.52	138,000		220,800	177,959			220,800		(42,841)				0001
Purchased Call/SPX/SPXI131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise	1	7,895,000	4137.04	197,375		315,800	253,985			315,800		(61,815)				0001
Purchased Call/SPX/SPXI131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/25/2024	Exercise	1	1,653,408	4134	38,372		60,801	48,856			60,801		(11,945)				0001
Purchased Call/SPX/SPXI13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2024	Exercise	1	1,950,000	4169.48	55,380		89,700	71,443			89,700		(18,257)				0001
Purchased Call/SPX/SPXI13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2024	Exercise	1	1,525,000	4167.87	61,000		101,413	81,135			101,413		(20,277)				0001
Purchased Call/SPX/SPXJ13CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise	1	3,588,000	4405.71	58,126		89,700	51,757			89,700		(37,943)				0001
Purchased Call/SPX/SPXJ13DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise	1	1,938,000	4405.71	42,055		65,892	38,279			65,892		(27,613)				0001
Purchased Call/SPX/SPXJ13ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	09/03/2024	Exercise	1	2,121,000	4497.63	57,479		91,203	53,147			91,203		(38,056)				0001
Purchased Call/SPX/SPXJ13ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/27/2024	08/29/2024	Exercise	1	1,485,138	4394	92,250		151,423	90,518			151,423		(60,906)				0001
Purchased Call/SPX/SPXJ13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise	1	8,137,000	4514.87	107,408		162,740	91,331			162,740		(71,409)				0001
Purchased Call/SPX/SPXJ13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise	1	2,763,000	4514.87	72,667		114,665	66,353			114,665		(48,312)				0001
Purchased Call/SPX/SPXJ13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	09/04/2024	Exercise	1	4,743,000	4507.66	118,101		184,977	105,587			184,977		(79,390)				0001
Purchased Call/SPX/SPXJ13FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise	1	6,972,000	4515.77	177,786		278,880	158,397			278,880		(120,483)				0001
Purchased Call/SPX/SPXJ13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/10/2024	Exercise	1	2,612,000	4457.49	68,434		108,398	61,064			108,398		(47,334)				0001
Purchased Call/SPX/SPXJ13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2024	Exercise	1	5,620,000	4457.49	73,622		112,400	61,229			112,400		(51,171)				0001
Purchased Call/SPX/SPXJ131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/18/2024	Exercise	1	3,160,000	4450.32	56,248		86,900	46,767			86,900		(40,133)				0001
Purchased Call/SPX/SPXJ13KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/21/2023	09/19/2024	09/23/2024	Exercise	1	1,552,850	4449	36,952		78,874	51,981			78,874		(26,893)				0001
Purchased Call/SPX/SPXJ13KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise	1	3,249,000	4274.51	88,698		146,205	80,413			146,205		(65,792)				0001
Purchased Call/SPX/SPXJ13LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/25/2024	09/27/2024	Exercise	1	1,713,289	4337	74,047		141,410	86,591			141,410		(54,819)				0001
Purchased Call/SPX/SPXJ13LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	5,561,000	4288.05	136,801		222,440	119,840			222,440		(102,600)				0001
Purchased Call/SPX/SPXJ13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/02/2024	Exercise	1	4,298,000	4288.05	54,585		85,960	44,909			85,960		(41,051)				0001
Purchased Call/SPX/SPXJ13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	10/01/2024	Exercise	1	1,702,356	4288	99,333		185,400	110,693			185,400		(74,708)				0001
Purchased Call/SPX/SPXJ13NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	7,539,000	4258.19	94,238		150,780	78,269			150,780		(72,511)				0001
Purchased Call/SPX/SPXJ13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	2,997,000	4258.19	64,136		104,895	55,546			104,895		(49,349)				0001
Purchased Call/SPX/SPXJ13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/09/2024	Exercise	1	6,542,000	4308.5	160,279		261,680	137,707			261,680		(123,973)				0001
Purchased Call/SPX/SPXJ130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/10/2024	Exercise	1	2,782,000	4308.5	43,677		69,550	35,739			69,550		(33,811)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/10/2023	10/10/2024	10/15/2024	Exercise	1	5,656,000	4358.24	71,831		113,120	57,273			113,120		(55,847)				0001
Purchased Call/SPXJ130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/10/2023	10/10/2024	10/15/2024	Exercise	1	2,918,000	4358.24	75,284		122,556	64,024			122,556		(58,532)				0001
Purchased Call/SPX/SPXJ13PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/11/2023	10/11/2024	10/16/2024	Exercise	1	2,985,000	4376.95	47,760		76,118	38,854			76,118		(37,263)				0001
Purchased Call/SPX/SPXJ13PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/11/2023	10/11/2024	10/16/2024	Exercise	1	2,036,000	4376.95	95,488		166,952	92,450			166,952		(74,502)				0001
Purchased Call/SPX/SPXK137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/22/2023	12/24/2024	12/27/2024	Exercise	1	9,046,000	4754.63	225,245		361,840	139,697			361,840		(222,143)				0001
Purchased Call/SPX/SPXK137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/22/2023	12/18/2024	12/20/2024	Exercise	1	2,312,692	4720	104,664		176,889	73,690			176,889		(103,198)				0001
Purchased Call/SPX/SPXK138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise	1	2,776,000	4774.75	70,233		112,428	42,967			112,428		(69,461)				0001
Purchased Call/SPX/SPXK139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/28/2023	12/20/2024	12/24/2024	Exercise	1	3,275,258	4747	146,528		243,568	97,039			243,568		(146,528)				0001
Purchased Call/SPX/SPXK139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise	1	4,943,000	4769.83	105,780		168,062	62,282			168,062		(105,780)				0001
Purchased Call/SPX/SPXK13ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/02/2024	12/27/2024	01/04/2024	Exercise	1	4,616,207	4779		96,170	175,331	79,160			175,331		(96,170)				0001
Purchased Call/SPX/SPXK13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/11/2024	02/29/2024	01/16/2024	Expire	1	4,800,000	4250		3,500	(3,500)				(3,500)						0001
Purchased Call/SPX/SPXG000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	12/02/2024	Exercise	1	3,107,944	4550	138,116		239,048	113,107			239,048		(125,941)				0001
Purchased Call/SPX/SPXG000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	12/03/2024	Exercise	1	2,017,000	4550.58	42,962		67,570	28,266			67,570		(39,303)				0001
Purchased Call/SPX/SPXG00PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	12/02/2024	Exercise	1	2,240,071	4553	140,958		271,584	142,697			271,584		(128,887)				0001
Purchased Call/SPX/SPXG00PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	12/03/2024	Exercise	1	4,691,648	4551	224,067		397,969	191,281			397,969		(206,688)				0001
Purchased Call/SPX/SPXG00PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	2,185,000	4594.63	45,667		72,105	29,863			72,105		(42,242)				0001
Purchased Call/SPX/SPXG00PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	3,334,000	4594.63	189,705		356,738	181,261			356,738		(175,477)				0001
Purchased Call/SPX/SPXG00PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	12/04/2024	Exercise	1	2,031,000	4594.63	44,682		71,085	29,726			71,085		(41,359)				0001
Purchased Call/SPX/SPXG00PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	12/04/2024	Exercise	1	2,015,000	4594.63	47,353		75,563	31,732			75,563		(43,830)				0001
Purchased Call/SPX/SPXG00QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/27/2024	12/02/2024	Exercise	1	1,830,749	4554	83,029		140,298	63,531			140,298		(76,767)				0001
Purchased Call/SPX/SPXG00QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise	1	2,916,948	4565	141,545		246,015	115,086			246,015		(130,929)				0001
Purchased Call/SPX/SPXG00RSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/08/2023	12/10/2024	12/12/2024	Exercise	1	2,124,000	4604.37	56,074		90,270	37,277			90,270		(52,993)				0001
Purchased Call/SPX/SPXG00SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2024	12/12/2024	Exercise	1	2,366,646	4604	116,616		197,889	87,072			197,889		(110,818)				0001
Purchased Call/SPX/SPXG00SSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/11/2024	12/13/2024	Exercise	1	2,380,511	4622	162,328		290,975	136,270			290,975		(154,705)				0001
Purchased Call/SPX/SPXG00SSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2024	12/16/2024	Exercise	1	1,681,019	4644	85,888		142,989	61,123			142,989		(81,866)				0001
Purchased Call/SPX/SPXG00TSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/21/2023	12/18/2024	12/20/2024	Exercise	1	2,512,497	4741	111,671		199,809	90,009			199,809		(109,799)				0001
Purchased Call/SPX/SPXG00US0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/21/2023	12/19/2024	12/23/2024	Exercise	1	1,916,885	4768	86,679		161,605	76,374			161,605		(85,231)				0001
Purchased Call/SPX/SPXG00USQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/27/2023	12/27/2024	12/31/2024	Exercise	1	3,961,000	4781.58	98,629		158,440	60,624			158,440		(97,816)				0001
Purchased Call/SPX/SPXG00XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/11/2024	03/04/2024	01/16/2024	Expire	1	4,800,000	4250		3,780	(3,780)				(3,780)						0001
Purchased Call/SPX/SPXK13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/11/2024	03/22/2024	01/16/2024	Expire	1	4,800,000	4250		6,570	(6,570)				(6,570)						0001

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Purchased Call/SPX/SPXJ13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2024	Exercise	1	2,885,000	4327.78	36,928		57,700	28,482			57,700		(29,218)				0001
Purchased Call/SPX/SPXJ13QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise	1	2,057,000	4373.2	39,289		61,710	30,409			61,710		(31,301)				0001
Purchased Call/SPX/SPXJ13QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise	1	5,661,000	4373.2	142,091		226,440	113,236			226,440		(113,204)				0001
Purchased Call/SPX/SPXJ13QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	10/22/2024	Exercise	1	2,856,000	4314.6	45,696		71,400	34,868			71,400		(36,532)				0001
Purchased Call/SPX/SPXJ13QSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/22/2024	Exercise	1	4,106,000	4278	90,332		143,710	70,894			143,710		(72,816)				0001
Purchased Call/SPX/SPXJ13RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/22/2024	Exercise	1	4,494,000	4224.16	57,074		89,880	43,745			89,880		(46,135)				0001
Purchased Call/SPX/SPXJ13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	10/24/2024	Exercise	1	3,425,000	4224.16	43,498		68,500	33,248			68,500		(35,252)				0001
Purchased Call/SPX/SPXJ13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2023	01/02/2024	01/04/2024	Expire	1	4,250,000	4000	48,750			(717)			(717)		(717)				0001
Purchased Call/SPX/SPXJ13SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/30/2024	Exercise	1	3,747,000	4117.37	46,463		74,940	36,413			74,940		(38,527)				0001
Purchased Call/SPX/SPXJ13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2024	Exercise	1	2,101,000	4117.37	36,557		59,879	29,548			59,879		(30,331)				0001
Purchased Call/SPX/SPXJ13TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2024	Exercise	1	2,022,000	4166.82	68,546		117,276	60,217			117,276		(57,059)				0001
Purchased Call/SPX/SPXJ13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/30/2024	11/01/2024	Exercise	1	3,354,290	4167	218,630		415,382	232,889			415,382		(182,493)				0001
Purchased Call/SPX/SPXJ13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/05/2024	Exercise	1	7,096,000	4317.78	89,410		141,920	66,380			141,920		(75,540)				0001
Purchased Call/SPX/SPXJ13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/06/2024	Exercise	1	2,704,000	4358.34	63,003		101,400	47,943			101,400		(53,457)				0001
Purchased Call/SPX/SPXJ13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2024	Exercise	1	5,660,000	4358.34	128,482		206,590	97,521			206,590		(109,069)				0001
Purchased Call/SPX/SPXJ13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2024	Exercise	1	3,390,000	4365.98	71,868		115,260	54,054			115,260		(61,206)				0001
Purchased Call/SPX/SPXJ13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/04/2024	11/06/2024	Exercise	1	1,996,120	4358	104,529		190,528	101,591			190,528		(88,937)				0001
Purchased Call/SPX/SPXJ13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/13/2024	Exercise	1	3,093,000	4382.78	76,706		123,720	57,972			123,720		(65,748)				0001
Purchased Call/SPX/SPXJ13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2024	Exercise	1	6,230,000	4347.35	79,744		124,600	55,680			124,600		(68,920)				0001
Purchased Call/SPX/SPXJ13WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2024	Exercise	1	2,272,000	4347.35	41,578		65,888	29,954			65,888		(35,934)				0001
Purchased Call/SPX/SPXJ13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2024	Exercise	1	2,004,000	4411.55	25,852		40,080	17,566			40,080		(22,514)				0001
Purchased Call/SPX/SPXJ13YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise	1	3,752,000	4514.02	137,698		228,872	106,684			228,872		(122,188)				0001
Purchased Call/SPX/SPXJ13YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2024	Exercise	1	3,617,000	4547.38	47,021		72,340	30,486			72,340		(41,854)				0001
Purchased Call/SPX/SPXJ13ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/25/2024	Exercise	1	2,743,000	4538.19	44,162		68,575	29,036			68,575		(39,539)				0001
Purchased Call/SPX/SPXJ13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise	1	3,769,000	4556.62	89,325		141,338	60,673			141,338		(80,665)				0001
Purchased Call/SPX/SPXI13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/06/2024	Exercise	1	2,541,000	4119.58	70,386		114,345	90,754			114,345		(23,591)				0001
Purchased Call/SPX/SPXI13LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2024	Exercise	1	2,885,000	4138.12	36,640		57,700	44,816			57,700		(12,884)				0001
Purchased Call/SPX/SPXI13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/13/2024	Exercise	1	3,053,000	4119.17	87,316		141,965	111,020			141,965		(30,944)				0001
Purchased Call/SPX/SPXI13MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/14/2024	Exercise	1	2,225,000	4130.62	61,633		100,125	77,930			100,125		(22,195)				0001
Purchased Call/SPX/SPXI13NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/15/2024	Exercise	1	2,190,000	4124.08	28,032		43,800	33,529			43,800		(10,271)				0001

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Purchased Call/SPX/SPXI13P9J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise	1	2,158,000	4145.58	31,723		48,555	36,093			48,555		(12,462)				0001
Purchased Call/SPX/SPXI13QSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise	1	2,645,000	4115.24	44,172		68,770	51,296			68,770		(17,474)				0001
Purchased Call/SPX/SPXI13R65	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2024	Exercise	1	3,925,000	4205.45	51,418		78,500	57,453			78,500		(21,047)				0001
Purchased Call/SPX/SPXI13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise	1	8,775,000	4179.83	114,075		175,500	128,178			175,500		(47,322)				0001
Purchased Call/SPX/SPXI13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/04/2024	Exercise	1	3,548,000	4221.02	46,479		70,960	51,519			70,960		(19,441)				0001
Purchased Call/SPX/SPXI13SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/04/2024	Exercise	1	2,661,000	4221.02	39,117		59,873	43,511			59,873		(16,362)				0001
Purchased Call/SPX/SPXI13SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/04/2024	Exercise	1	3,009,000	4221.02	64,694		100,802	73,741			100,802		(27,060)				0001
Purchased Call/SPX/SPXI13TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/11/2024	Exercise	1	4,273,000	4293.93	108,534		170,920	123,418			170,920		(47,503)				0001
Purchased Call/SPX/SPXI13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/11/2024	Exercise	1	2,901,000	4293.93	83,839		133,446	96,752			133,446		(36,694)				0001
Purchased Call/SPX/SPXI13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	06/12/2024	Exercise	1	3,943,000	4298.86	52,048		78,860	55,776			78,860		(23,084)				0001
Purchased Call/SPX/SPXI13UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/18/2024	Exercise	1	2,821,000	4372.59	41,751		63,473	44,547			63,473		(18,926)				0001
Purchased Call/SPX/SPXI13VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/18/2024	Exercise	1	3,107,000	4425.84	54,683		83,889	58,826			83,889		(25,063)				0001
Purchased Call/SPX/SPXI13VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Exercise	1	2,341,000	4409.59	41,436		63,207	44,163			63,207		(19,044)				0001
Purchased Call/SPX/SPXI13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/20/2024	Exercise	1	2,847,000	4409.59	82,278		129,539	91,354			129,539		(38,184)				0001
Purchased Call/SPX/SPXI13WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise	1	4,330,000	4365.69	57,589		86,600	59,388			86,600		(27,212)				0001
Purchased Call/SPX/SPXI13WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise	1	4,217,000	4365.69	120,606		189,765	132,775			189,765		(56,990)				0001
Purchased Call/SPX/SPXI13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2024	Exercise	1	3,149,000	4348.33	91,636		143,280	98,972			143,280		(44,307)				0001
Purchased Call/SPX/SPXI132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/02/2024	Exercise	1	2,407,000	4396.44	71,007		110,722	75,514			110,722		(35,208)				0001
Purchased Call/SPX/SPXI132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/02/2024	Exercise	1	2,989,000	4450.38	40,352		59,780	39,660			59,780		(20,120)				0001
Purchased Call/SPX/SPXJ130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2024	Exercise	1	4,176,000	4450.38	108,158		167,040	112,514			167,040		(54,526)				0001
Purchased Call/SPX/SPXG00YS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	07/19/2024	01/22/2024	Exercise	1	4,760,000	4850		88,485	327,499	239,014			327,499		(88,485)				0001
Purchased Call/SPX/SPXH003SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	04/12/2024	02/16/2024	Expire	1	9,960,000	4400		6,740		(6,740)					(6,740)				0001
Purchased Call/SPX/SPXJ132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/21/2024	11/25/2024	Exercise	1	2,298,924	4543	146,411		277,793	145,616			277,793		(132,177)				0001
Purchased Call/SPX/SPXK130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	12/02/2024	Exercise	1	4,434,000	4550.43	58,085		88,680	35,861			88,680		(52,819)				0001
Purchased Call/SPX/SPXK131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	12/03/2024	Exercise	1	1,827,000	4550.58	19,732		30,146	12,094			30,146		(18,051)				0001
Purchased Call/SPX/SPXK131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	12/03/2024	Exercise	1	3,525,000	4550.58	45,825		70,500	28,578			70,500		(41,922)				0001
Purchased Call/SPX/SPXK131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2024	Exercise	1	2,178,000	4594.63	77,319		128,502	56,918			128,502		(71,584)				0001
Purchased Call/SPX/SPXK132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	12/04/2024	12/06/2024	Exercise	1	2,545,367	4570	94,189		157,632	69,930			157,632		(87,702)				0001
Purchased Call/SPX/SPXK133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise	1	2,534,000	4604.37	40,797		63,350	24,819			63,350		(38,531)				0001
Purchased Call/SPX/SPXK133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise	1	5,940,000	4604.37	148,500		237,600	97,350			237,600		(140,250)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2024	Exercise	1	3,303,000	4622.44	42,939		66,060	25,362			66,060		(40,698)				0001
Purchased Call/SPX/SPXK134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/11/2024	12/13/2024	Exercise	1	1,839,731	4622	69,117		113,828	48,138			113,828		(65,689)				0001
Purchased Call/SPX/SPXK134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2023	12/12/2024	12/16/2024	Exercise	1	2,310,815	4631	95,643		152,694	61,530			152,694		(91,164)				0001
Purchased Call/SPX/SPXK135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	12/20/2024	Exercise	1	2,422,000	4740.56	31,728		48,440	17,758			48,440		(30,682)				0001
Purchased Call/SPX/SPXK135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	12/20/2024	Exercise	1	2,108,000	4740.56	48,062		75,888	29,410			75,888		(46,478)				0001
Purchased Call/SPX/SPXK136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise	1	2,347,000	4768.37	40,134		62,196	23,275			62,196		(38,921)				0001
Purchased Call/SPX/SPXK136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/24/2024	Exercise	1	1,932,000	4698.35	45,209		72,450	28,483			72,450		(43,967)				0001
Purchased Call/SPX/SPXK137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise	1	5,082,000	4754.63	126,034		203,280	79,002			203,280		(124,278)				0001
Purchased Call/SPX/SPXK138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise	1	2,914,000	4774.75	51,578		80,135	29,124			80,135		(51,011)				0001
Purchased Call/SPX/SPXK139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise	1	7,309,000	4783.35	181,994		292,360	110,366			292,360		(181,994)				0001
Purchased Call/SPX/SPXK139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/26/2024	12/30/2024	Exercise	1	3,242,055	4775	121,561		200,985	79,423			200,985		(121,561)				0001
Purchased Call/SPX/SPXK139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2025	Exercise	1	1,993,000	4769.83	55,405		89,685	34,280			89,685		(55,405)				0001
Purchased Call/SPX/SPXJ131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise	1	2,697,000	4411.59	75,786		118,668	79,621			118,668		(39,047)				0001
Purchased Call/SPX/SPXJ131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/09/2024	Exercise	1	7,085,000	4398.95	94,939		141,700	92,648			141,700		(49,052)				0001
Purchased Call/SPX/SPXJ131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/09/2024	Exercise	1	2,107,000	4398.95	46,143		70,585	46,744			70,585		(23,841)				0001
Purchased Call/SPX/SPXJ131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2024	Exercise	1	3,845,000	4398.95	51,139		76,900	50,207			76,900		(26,693)				0001
Purchased Call/SPX/SPXJ133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/12/2024	07/16/2024	Exercise	1	2,002,458	4510	71,595		112,776	74,287			112,776		(38,490)				0001
Purchased Call/SPX/SPXJ134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2023	07/25/2024	07/29/2024	Exercise	1	4,829,000	4567.46	65,192		96,580	59,686			96,580		(36,894)				0001
Purchased Call/SPX/SPXJ136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	07/31/2024	Exercise	1	4,248,000	4582.23	97,704		148,680	92,157			148,680		(56,523)				0001
Purchased Call/SPX/SPXJ137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise	1	2,015,000	4513.39	47,756		73,548	45,471			73,548		(28,076)				0001
Purchased Call/SPX/SPXJ137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/06/2024	Exercise	1	3,188,000	4501.89	92,771		145,054	90,060			145,054		(54,994)				0001
Purchased Call/SPX/SPXJ137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise	1	3,470,000	4478.03	89,179		138,800	85,788			138,800		(53,012)				0001
Purchased Call/SPX/SPXJ137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/07/2024	Exercise	1	3,430,000	4478.03	58,653		89,180	54,117			89,180		(35,063)				0001
Purchased Call/SPX/SPXJ138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise	1	2,129,000	4499.38	65,360		103,257	63,753			103,257		(39,503)				0001
Purchased Call/SPX/SPXJ138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/06/2024	08/08/2024	Exercise	1	1,903,163	4478	61,740		97,326	60,146			97,326		(37,180)				0001
Purchased Call/SPX/SPXJ139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/13/2024	Exercise	1	2,125,000	4467.71	31,450		47,813	28,718			47,813		(19,095)				0001
Purchased Call/SPX/SPXJ139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/13/2024	Exercise	1	3,219,000	4467.71	75,647		117,494	71,565			117,494		(45,928)				0001
Purchased Call/SPX/SPXJ139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/13/2024	Exercise	1	2,732,000	4467.71	69,939		109,280	66,817			109,280		(42,463)				0001
Purchased Call/SPX/SPXJ139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/13/2024	Exercise	1	1,692,200	4489	100,188		182,468	121,134			182,468		(61,334)				0001
Purchased Call/SPX/SPXJ138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2024	Exercise	1	2,250,000	4399.77	49,275		77,625	46,084			77,625		(31,541)				0001

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Purchased Call/SPX/SPXJ13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2023	08/22/2024	08/26/2024	Exercise	1	5,011,000	4387.55	65,644		100,220	58,020			100,220		(42,200)				0001
Purchased Call/SPX/SPXJ13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2023	08/22/2024	08/26/2024	Exercise	1	3,127,000	4387.55	50,970		78,175	45,409			78,175		(32,766)				0001
Purchased Call/SPX/SPXJ13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2023	08/23/2024	08/27/2024	Exercise	1	3,050,000	4436.01	71,065		111,325	65,445			111,325		(45,880)				0001
Purchased Call/SPX/SPXJ13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2023	08/23/2024	08/27/2024	Exercise	1	4,169,000	4436.01	105,893		166,760	98,395			166,760		(68,365)				0001
Purchased Call/SPX/SPXJ13CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise	1	7,853,000	4405.71	197,896		314,120	184,938			314,120		(129,182)				0001
Purchased Call/SPX/SPXJ13CSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/26/2024	08/28/2024	Exercise	1	4,311,000	4405.71	56,474		86,220	49,193			86,220		(37,027)				0001
Purchased Call/SPX/SPXJ13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/26/2024	08/28/2024	Exercise	1	5,545,000	4405.71	139,734		221,800	130,184			221,800		(91,616)				0001
Purchased Call/SPX/SPXL130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/08/2024	05/14/2024	04/10/2024	Expire	1	10,400,000	4700		6,180		(6,180)					(6,180)				0001
Purchased Call/SPX/SPXJ13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise	1	1,977,000	4514.87	35,388		54,368	30,840			54,368		(23,527)				0001
Purchased Call/SPX/SPXJ13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/31/2023	08/30/2024	09/04/2024	Exercise	1	2,251,000	4507.66	41,644		64,154	36,160			64,154		(27,994)				0001
Purchased Call/SPX/SPXJ13FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise	1	7,200,000	4515.77	183,600		288,000	164,236			288,000		(123,764)				0001
Purchased Call/SPX/SPXJ13HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/06/2024	09/10/2024	Exercise	1	4,220,000	4457.49	106,766		168,800	94,954			168,800		(73,846)				0001
Purchased Call/SPX/SPXJ13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/06/2024	09/10/2024	Exercise	1	2,018,000	4457.49	63,365		101,909	58,081			101,909		(43,828)				0001
Purchased Call/SPX/SPXJ131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/13/2024	09/17/2024	Exercise	1	2,977,000	4450.32	122,652		203,925	116,705			203,925		(87,219)				0001
Purchased Call/SPX/SPXJ13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/19/2023	09/17/2024	09/19/2024	Exercise	1	2,100,551	4450	106,257		186,911	110,594			186,911		(76,317)				0001
Purchased Call/SPX/SPXJ13KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise	1	4,541,000	4274.51	95,361		154,394	83,659			154,394		(70,735)				0001
Purchased Call/SPX/SPXJ13LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise	1	5,080,000	4274.51	249,428		439,420	254,405			439,420		(185,015)				0001
Purchased Call/SPX/SPXJ13LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2023	09/26/2024	09/30/2024	Exercise	1	2,542,750	4274	101,632		177,906	102,592			177,906		(75,314)				0001
Purchased Call/SPX/SPXJ13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	2,682,000	4288.05	86,360		143,487	78,717			143,487		(64,770)				0001
Purchased Call/SPX/SPXJ13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	1,345,806	4300	55,448		96,716	55,130			96,716		(41,586)				0001
Purchased Call/SPX/SPXJ13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	4,914,557	4300	228,794		408,051	236,455			408,051		(171,596)				0001
Purchased Call/SPX/SPXJ13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/02/2023	09/27/2024	10/01/2024	Exercise	1	3,331,815	4288	204,118		387,723	234,208			387,723		(153,515)				0001
Purchased Call/SPX/SPXJ13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	3,300,143	4264	51,726		83,589	43,789			83,589		(39,801)				0001
Purchased Call/SPX/SPXJ13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	2,639,261	4264	78,923		132,465	71,738			132,465		(60,726)				0001
Purchased Call/SPX/SPXJ13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/04/2024	10/08/2024	Exercise	1	4,346,000	4308.5	54,760		86,920	44,668			86,920		(42,252)				0001
Purchased Call/SPX/SPXJ13NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/04/2024	10/08/2024	Exercise	1	3,701,000	4308.5	79,942		129,535	67,853			129,535		(61,682)				0001
Purchased Call/SPX/SPXJ13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/04/2024	10/08/2024	Exercise	1	4,145,000	4308.5	101,553		165,800	87,443			165,800		(78,357)				0001
Purchased Call/SPX/SPXJ13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/07/2024	10/09/2024	Exercise	1	2,519,000	4308.5	41,815		66,754	34,410			66,754		(32,343)				0001
Purchased Call/SPX/SPXJ13OSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise	1	3,605,000	4335.66	88,323		144,200	75,774			144,200		(68,426)				0001
Purchased Call/SPX/SPXJ13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/11/2023	10/10/2024	10/15/2024	Exercise	1	2,917,910	4355	123,119		211,050	115,064			211,050		(95,985)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ13P5P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/16/2024	Exercise	1	2,940,000	4327.78	49,392		77,910	38,859			77,910		(39,051)				0001
Purchased Call/SPX/SPXJ13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise	1	4,601,000	4373.2	59,813		92,020	44,367			92,020		(47,653)				0001
Purchased Call/SPX/SPXJ13QSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise	1	2,579,000	4373.2	65,507		104,450	52,260			104,450		(52,189)				0001
Purchased Call/SPX/SPXL13N5K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2024	09/20/2024	07/10/2024	Expire	1	16,680,000	4600		8,050		(8,050)					(8,050)				0001
Purchased Call/SPX/SPXL13N5L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2024	11/01/2024	07/10/2024	Exercise	1	22,240,000	5700		125,140	28,799	(96,341)			28,799		(125,140)				0001
Purchased Call/SPX/SPXJ13QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/22/2024	Exercise	1	10,038,000	4278	128,486		200,760	97,188			200,760		(103,572)				0001
Purchased Call/SPX/SPXJ13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/23/2024	Exercise	1	5,341,000	4224.16	120,707		194,947	97,184			194,947		(97,762)				0001
Purchased Call/SPX/SPXJ13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/29/2024	Exercise	1	6,486,000	4186.77	81,724		129,720	62,814			129,720		(66,906)				0001
Purchased Call/SPX/SPXJ13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2024	Exercise	1	5,031,000	4117.37	62,384		100,620	48,862			100,620		(51,758)				0001
Purchased Call/SPX/SPXJ13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2024	Exercise	1	2,230,000	4365.98	28,544		44,600	20,291			44,600		(24,309)				0001
Purchased Call/SPX/SPXJ13VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2024	Exercise	1	5,743,000	4365.98	141,852		229,720	108,912			229,720		(120,808)				0001
Purchased Call/SPX/SPXJ13WS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/07/2024	11/12/2024	Exercise	1	1,932,977	4373	84,899		149,396	76,052			149,396		(73,344)				0001
Purchased Call/SPX/SPXJ13WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/18/2024	Exercise	1	2,990,000	4495.7	38,571		59,800	26,103			59,800		(33,697)				0001
Purchased Call/SPX/SPXJ13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/18/2024	Exercise	1	2,498,000	4495.7	71,193		114,908	52,712			114,908		(62,196)				0001
Purchased Call/SPX/SPXJ13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/19/2024	Exercise	1	2,257,000	4514.02	37,692		58,682	25,283			58,682		(33,399)				0001
Purchased Call/SPX/SPXJ13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise	1	3,300,000	4556.62	69,300		108,900	46,319			108,900		(62,581)				0001
Purchased Call/SPX/SPXK130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	12/02/2024	Exercise	1	2,534,000	4550.43	82,102		133,035	58,377			133,035		(74,658)				0001
Purchased Call/SPX/SPXK131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/26/2024	11/29/2024	Exercise	1	2,178,859	4558	95,978		162,998	75,262			162,998		(87,736)				0001
Purchased Call/SPX/SPXK132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/10/2024	Exercise	1	2,978,000	4549.34	47,946		74,450	29,665			74,450		(44,785)				0001
Purchased Call/SPX/SPXK133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2024	Exercise	1	2,500,000	4604.37	32,500		50,000	19,286			50,000		(30,714)				0001
Purchased Call/SPX/SPXK133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2024	Exercise	1	3,956,000	4622.44	121,845		197,800	82,315			197,800		(115,485)				0001
Purchased Call/SPX/SPXK134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise	1	4,234,000	4643.7	126,173		203,232	83,298			203,232		(119,934)				0001
Purchased Call/SPX/SPXK134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/17/2024	Exercise	1	6,244,000	4719.55	81,172		124,880	46,856			124,880		(78,024)				0001
Purchased Call/SPX/SPXK136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/24/2024	Exercise	1	5,493,000	4698.35	70,860		109,860	40,947			109,860		(68,913)				0001
Purchased Call/SPX/SPXK136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/24/2024	Exercise	1	3,598,000	4698.35	99,665		161,910	64,983			161,910		(96,927)				0001
Purchased Call/SPX/SPXK137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise	1	3,621,000	4754.63	47,073		72,420	26,003			72,420		(46,417)				0001
Purchased Call/SPX/SPXK137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise	1	2,682,000	4754.63	42,912		67,050	24,736			67,050		(42,314)				0001
Purchased Call/SPX/SPXK137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise	1	3,112,000	4754.63	86,202		140,040	55,038			140,040		(85,002)				0001
Purchased Call/SPX/SPXK137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	12/27/2024	Exercise	1	2,455,000	4754.63	35,598		55,238	20,130			55,238		(35,107)				0001
Purchased Call/SPX/SPXK138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise	1	2,089,000	4774.75	45,540		72,071	27,031			72,071		(45,040)				0001

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Purchased Call/SPX/SPXK138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/31/2024	Exercise	1	7,759,000	4781.58	100,091		155,180	55,914			155,180		(99,266)				0001
Purchased Call/SPX/SPXK139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise	1	3,421,000	4783.35	75,262		119,735	44,473			119,735		(75,262)				0001
Purchased Call/SPX/SPXK139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise	1	2,840,000	4783.35	85,200		139,160	53,960			139,160		(85,200)				0001
Purchased Call/SPX/SPXK139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise	1	2,379,000	4769.83	38,064		59,475	21,411			59,475		(38,064)				0001
Purchased Call/SPX/SPXK139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/02/2025	Exercise	1	2,863,000	4769.83	54,397		85,890	31,493			85,890		(54,397)				0001
Purchased Call/SPX/SPXK139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/02/2025	Exercise	1	5,838,000	4769.83	145,366		233,520	88,154			233,520		(145,366)				0001
Purchased Call/SPX/SPXK131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2024	09/06/2024	02/01/2024	Expire	1	19,720,000	4600		51,700		(51,700)					(51,700)				0001
Purchased Call/SPX/SPXL13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2024	12/06/2024	08/05/2024	Expire	1	11,100,000	4800		36,520		(36,520)					(36,520)				0001
Purchased Call/SPX/SPXL13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2024	09/13/2024	06/05/2024	Expire	1	10,560,000	4600		6,310		(6,310)					(6,310)				0001
Purchased Call/SPX/SPXH13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2024	Exercise	1	6,445,000	3983.17	77,985		128,900	126,517			128,900		(2,383)				0001
Purchased Call/SPX/SPXH13WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/17/2024	Exercise	1	2,101,000	3999.09	39,919		67,232	66,009			67,232		(1,223)				0001
Purchased Call/SPX/SPXH13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	01/17/2024	Exercise	1	1,477,756	3983	51,246		87,557	85,982			87,557		(1,575)				0001
Purchased Call/SPX/SPXH13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise	1	5,731,000	3972.61	69,918		114,620	111,124			114,620		(3,496)				0001
Purchased Call/SPX/SPX1407S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/22/2024	01/24/2024	Expire	1	6,412,000	100	71,814			(4,155)					(4,155)				0001
Purchased Call/SPX/SPX1407S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/27/2023	01/29/2024	01/31/2024	Expire	1	1,602,000	100	30,758			(2,373)					(2,373)				0001
Purchased Call/SPX/SPX1407S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	01/23/2024	Exercise	1	4,035,000	100	45,192		29,059	26,800			29,059		(2,260)				0001
Purchased Call/SPX/SPX1407S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024	01/25/2024	Expire	1	4,316,000	100	50,066			(3,034)					(3,034)				0001
Purchased Call/SPX/SPX1408SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	10/08/2024	Exercise	1	1,741,000	100	37,083		125,142	96,609			125,142		(28,534)				0001
Purchased Call/SPX/SPX1409SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	10/22/2024	Exercise	1	1,769,000	100	30,250		163,590	139,205			163,590		(24,384)				0001
Purchased Call/SPX/SPXH13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Exercise	1	4,269,000	4060.43	53,363		85,380	81,685			85,380		(3,695)				0001
Purchased Call/SPX/SPXH13ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	02/01/2024	Exercise	1	5,313,000	4017.77	129,637		212,520	202,163			212,520		(10,357)				0001
Purchased Call/SPX/SPX1407SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2023	02/09/2024	02/13/2024	Exercise	1	2,685,000	100	73,032		140,357	132,445			140,357		(7,912)				0001
Purchased Call/SPX/SPX1407SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2023	03/20/2024	03/22/2024	Exercise	1	1,348,000	100	38,688		142,390	133,994			142,390		(8,396)				0001
Purchased Call/SPX/SPX1408SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	09/26/2024	Exercise	1	3,907,000	100	48,056		149,963	114,713			149,963		(35,250)				0001
Purchased Call/SPX/SPX1408ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	09/27/2024	10/01/2024	Exercise	1	2,036,000	100	40,720		123,094	92,554			123,094		(30,540)				0001
Purchased Call/SPX/SPX1408SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2024	10/03/2024	Exercise	1	1,989,000	100	39,780		124,930	94,986			124,930		(29,944)				0001
Purchased Call/SPX/SPX1409S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/11/2024	10/16/2024	Exercise	1	1,104,000	100	21,638		110,035	92,965			110,035		(17,070)				0001
Purchased Call/SPX/SPXI00DSX	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	11/04/2024	11/29/2024	11/06/2024	Expire	1	45,800,000	5000		21,040		(21,040)					(21,040)				0001
Purchased Call/SPX/SPXI00DSY	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	11/04/2024	12/17/2024	11/06/2024	Expire	1	17,175,000	5000		10,660		(10,660)					(10,660)				0001
Purchased Call/SPX/SPXI131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2024	Exercise	1	3,071,000	4111.08	39,002		61,420	57,552			61,420		(3,868)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX1407SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024	03/19/2024	Exercise	1	3,906,000	100	41,013		156,039	147,701			156,039		(8,338)				0001
Purchased Call/SPX/SPX1407SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024	03/20/2024	Exercise	1	1,816,000	100	34,504		121,746	114,427			121,746		(7,319)				0001
Purchased Call/SPX/SPX1408S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/12/2024	07/16/2024	Exercise	1	4,588,000	100	64,232		162,072	127,637			162,072		(34,435)				0001
Purchased Call/SPX/SPX1408S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2024	07/18/2024	Exercise	1	2,681,000	100	56,301		157,781	127,310			157,781		(30,471)				0001
Purchased Call/SPX/SPX1408SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	09/24/2024	Exercise	1	4,962,000	100	61,033		130,032	85,444			130,032		(44,588)				0001
Purchased Call/SPX/SPX1408SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	09/24/2024	Exercise	1	2,263,000	100	46,392		140,771	106,879			140,771		(33,892)				0001
Purchased Call/SPX/SPX1408SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	10/08/2024	Exercise	1	5,931,000	100	64,648		100,113	50,370			100,113		(49,743)				0001
Purchased Call/SPX/SPX1409S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2024	10/16/2024	Exercise	1	1,672,000	100	32,771		176,974	151,064			176,974		(25,910)				0001
Purchased Call/SPX/SPX1502SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/03/2023	02/05/2024	02/07/2024	Exercise	1	2,402,000	100	52,844		116,402	111,307			116,402		(5,095)				0001
Purchased Call/SPX/SPX2500SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/24/2023	02/26/2024	02/28/2024	Exercise	1	1,754,000	100	46,130		75,562	68,445			75,562		(7,117)				0001
Purchased Call/SPX/SPX2501SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/10/2023	03/08/2024	03/12/2024	Exercise	1	2,272,000	100	56,573		298,011	287,482			298,011		(10,529)				0001
Purchased Call/SPX/SPX2501SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/10/2023	03/12/2024	03/14/2024	Exercise	1	3,599,000	100	39,589		217,345	209,623			217,345		(7,722)				0001
Purchased Call/SPX/SPX2502S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/22/2023	03/22/2024	03/26/2024	Exercise	1	4,191,000	100	46,520		82,226	71,874			82,226		(10,352)				0001
Purchased Call/SPX/SPX2502SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/03/2023	04/03/2024	04/05/2024	Exercise	1	2,670,000	100	29,370		57,388	49,884			57,388		(7,504)				0001
Purchased Call/SPX/SPX2503ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/21/2023	04/19/2024	04/23/2024	Expire	1	4,506,000	100	53,621		(16,235)				(16,235)		(16,235)				0001
Purchased Call/SPX/SPX2503SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/21/2023	04/19/2024	04/23/2024	Expire	1	1,733,000	100	37,086		(11,229)				(11,229)		(11,229)				0001
Purchased Call/SPX/SPX2504SW	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/09/2023	05/09/2024	05/13/2024	Exercise	1	5,214,000	100	60,482		280,918	259,483			280,918		(21,435)				0001
Purchased Call/SPX/SPX2505S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/11/2023	05/10/2024	05/14/2024	Exercise	1	2,440,000	100	47,824		237,884	220,662			237,884		(17,222)				0001
Purchased Call/SPX/SPX2611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/30/2024	Expire	1	3,460,000	100	42,558		(2,955)				(2,955)		(2,955)				0001
Purchased Call/SPX/SPX2611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2024	01/31/2024	Expire	1	2,997,000	100	36,863		(2,843)				(2,843)		(2,843)				0001
Purchased Call/SPX/SPX1502S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/02/2023	02/02/2024	02/06/2024	Expire	1	3,968,000	100	47,219		(4,186)				(4,186)		(4,186)				0001
Purchased Call/SPX/SPX1502SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/08/2023	02/08/2024	02/12/2024	Exercise	1	5,343,000	100	63,582		78,898	72,242			78,898		(6,656)				0001
Purchased Call/SPX/SPX1502ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/09/2024	02/13/2024	Exercise	1	4,542,000	100	51,779		28,104	22,495			28,104		(5,609)				0001
Purchased Call/SPX/SPX2501SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/10/2023	03/08/2024	03/12/2024	Exercise	1	5,307,000	100	58,377		382,846	371,981			382,846		(10,865)				0001
Purchased Call/SPX/SPX2501SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/13/2023	03/13/2024	03/15/2024	Exercise	1	1,772,000	100	33,668		131,058	124,398			131,058		(6,660)				0001
Purchased Call/SPX/SPX2502SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/23/2023	03/22/2024	03/26/2024	Exercise	1	7,322,000	100	79,078		79,191	61,448			79,191		(17,743)				0001
Purchased Call/SPX/SPX2502SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/24/2023	03/26/2024	03/28/2024	Exercise	1	2,353,000	100	45,178		89,039	78,489			89,039		(10,550)				0001
Purchased Call/SPX/SPX2503SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/14/2023	04/16/2024	04/18/2024	Exercise	1	5,986,000	100	67,642		123,942	104,244			123,942		(19,698)				0001
Purchased Call/SPX/SPX2503SL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/17/2023	04/17/2024	04/19/2024	Exercise	1	1,705,000	100	29,838		46,825	38,054			46,825		(8,771)				0001
Purchased Call/SPX/SPX1407S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2023	01/23/2024	01/25/2024	Exercise	1	1,623,000	100	36,680		9,902	7,679			9,902		(2,223)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX14079B																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2023	02/12/2024	02/14/2024	Exercise	1	2,241,000	100	49,526		72,893	67,163			72,893		(5,730)				0001
Purchased Call/SPX/SPX14079J																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2023	03/15/2024	03/19/2024	Exercise	1	1,984,000	100	39,878		169,921	161,814			169,921		(8,107)				0001
Purchased Call/SPX/SPX14080Z																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/15/2024	07/17/2024	Exercise	1	3,252,000	100	45,528		95,857	71,274			95,857		(24,583)				0001
Purchased Call/SPX/SPX14080S3																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2024	07/18/2024	Exercise	1	3,666,000	100	51,324		137,144	109,367			137,144		(27,777)				0001
Purchased Call/SPX/SPX14080E																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/28/2023	08/28/2024	08/30/2024	Expire	1	2,158,000	100	39,276			(25,896)					(25,896)				0001
Purchased Call/SPX/SPX14080L																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	09/26/2024	Exercise	1	2,603,000	100	45,032		158,479	125,447			158,479		(33,032)				0001
Purchased Call/SPX/SPX14080P																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2023	09/26/2024	09/30/2024	Exercise	1	1,555,000	100	29,079		103,036	81,546			103,036		(21,489)				0001
Purchased Call/SPX/SPX14080Q																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/27/2024	10/01/2024	Exercise	1	5,356,000	100	59,452		110,350	66,251			110,350		(44,099)				0001
Purchased Call/SPX/SPX12626J																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2024	02/22/2024	Expire	1	2,415,000	100	28,256			(3,892)					(3,892)				0001
Purchased Call/SPX/SPX12626S																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	02/26/2024	Expire	1	6,316,000	100	70,108			(10,043)					(10,043)				0001
Purchased Call/SPX/SPX12626X																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/27/2024	Expire	1	4,543,000	100	49,519			(7,290)					(7,290)				0001
Purchased Call/SPX/SPX12613A																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2023	03/01/2024	03/05/2024	Exercise	1	4,781,000	100	56,416		102,761	93,358			102,761		(9,403)				0001
Purchased Call/SPX/SPX12614T																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	04/09/2024	Exercise	1	1,704,000	100	29,309		131,826	124,176			131,826		(7,649)				0001
Purchased Call/SPX/SPX12615S7																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	04/15/2024	Exercise	1	1,865,000	100	33,943		176,665	167,247			176,665		(9,418)				0001
Purchased Call/SPX/SPX12616G4																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	04/30/2024	Expire	1	3,438,000	100	40,225			(12,925)					(12,925)				0001
Purchased Call/SPX/SPX12616K																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	05/07/2024	Exercise	1	4,873,000	100	56,527		114,220	94,907			114,220		(19,313)				0001
Purchased Call/SPX/SPX12616R																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	05/10/2024	Exercise	1	3,860,000	100	45,162		171,522	155,641			171,522		(15,881)				0001
Purchased Call/SPX/SPX12616W																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2024	05/16/2024	Exercise	1	4,494,000	100	52,580		158,752	139,395			158,752		(19,356)				0001
Purchased Call/SPX/SPX12617E																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	05/22/2024	Expire	1	2,212,000	100	40,480			(15,612)					(15,612)				0001
Purchased Call/SPX/SPX12617G																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	05/28/2024	Expire	1	5,837,000	100	71,211			(27,976)					(27,976)				0001
Purchased Call/SPX/SPX12617V																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	05/29/2024	Expire	1	3,963,000	100	47,952			(19,181)					(19,181)				0001
Purchased Call/SPX/SPX12618G																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	06/04/2024	Expire	1	2,094,000	100	37,901			(15,853)					(15,853)				0001
Purchased Call/SPX/SPX12619D																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	06/20/2024	Exercise	1	3,092,000	100	40,505		45,356	26,558			45,356		(18,798)				0001
Purchased Call/SPX/SPX12619S1																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	06/21/2024	Expire	1	5,365,000	100	70,282			(32,721)					(32,721)				0001
Purchased Call/SPX/SPX12619S8																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	06/25/2024	Expire	1	3,658,000	100	50,115			(23,944)					(23,944)				0001
Purchased Call/SPX/SPX12619SL																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	07/02/2024	Expire	1	2,247,000	100	31,458			(15,685)					(15,685)				0001
Purchased Call/SPX/SPX12619SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	07/05/2024	Exercise	1	2,766,000	100	57,533		93,562	64,558			93,562		(29,004)				0001
Purchased Call/SPX/SPX12619SW																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2024	07/11/2024	Exercise	1	4,248,000	100	59,047		228,872	198,051			228,872		(30,821)				0001
Purchased Call/SPX/SPX261AS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	07/23/2024	Expire	1	5,125,000	100	69,188			(38,438)					(38,438)				0001
Purchased Call/SPX/SPX261AS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2024	07/25/2024	Expire	1	4,820,000	100	65,070			(36,468)					(36,468)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261ASB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2024	08/02/2024	Expire	1	2,556,000	100	34,250			(19,948)					(19,948)				0001
Purchased Call/SPX/SPX261ASG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	08/06/2024	Expire	1	1,753,000	100	36,988			(21,927)					(21,927)				0001
Purchased Call/SPX/SPX261ASI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	08/07/2024	Expire	1	3,804,000	100	50,213			(30,017)					(30,017)				0001
Purchased Call/SPX/SPX261ASS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	08/16/2024	Exercise	1	1,858,000	100	32,143		48,850	28,893			48,850		(19,957)				0001
Purchased Call/SPX/SPX261ASY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	08/21/2024	Exercise	1	1,849,000	100	43,636		118,548	90,780			118,548		(27,769)				0001
Purchased Call/SPX/SPX261BS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	08/27/2024	Exercise	1	5,434,000	100	68,468		84,389	39,818			84,389		(44,571)				0001
Purchased Call/SPX/SPX261BSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	09/11/2024	Exercise	1	2,606,000	100	45,084		79,271	47,973			79,271		(31,298)				0001
Purchased Call/SPX/SPX261DSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	10/22/2024	Exercise	1	3,457,000	100	38,027		195,496	164,758			195,496		(30,738)				0001
Purchased Call/SPX/SPX261DSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	10/24/2024	Exercise	1	3,917,000	100	43,087		228,769	193,850			228,769		(34,919)				0001
Purchased Call/SPX/SPX261DSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	10/24/2024	Exercise	1	2,614,000	100	47,836		257,229	218,460			257,229		(38,768)				0001
Purchased Call/SPX/SPX261DSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	10/29/2024	Exercise	1	3,852,000	100	40,446		259,490	226,010			259,490		(33,480)				0001
Purchased Call/SPX/SPX261ES3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	11/01/2024	Exercise	1	2,387,000	100	25,064		126,190	105,327			126,190		(20,863)				0001
Purchased Call/SPX/SPX261ES5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	11/04/2024	Exercise	1	3,423,000	100	37,311		165,975	134,814			165,975		(31,161)				0001
Purchased Call/SPX/SPX261ES6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	11/04/2024	Exercise	1	1,132,000	100	16,527		76,760	62,957			76,760		(13,803)				0001
Purchased Call/SPX/SPX261ESA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	11/06/2024	Exercise	1	2,096,000	100	24,733		80,329	59,344			80,329		(20,985)				0001
Purchased Call/SPX/SPX261ESD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2024	11/07/2024	Exercise	1	2,122,000	100	36,923		74,036	42,693			74,036		(31,344)				0001
Purchased Call/SPX/SPX261ESH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/09/2023	11/08/2024	11/13/2024	Exercise	1	2,067,000	100	35,966		173,739	142,655			173,739		(31,084)				0001
Purchased Call/SPX/SPX261ESO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	11/15/2024	Exercise	1	2,146,000	100	45,710		213,891	174,083			213,891		(39,808)				0001
Purchased Call/SPX/SPX261ESU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/17/2023	11/15/2024	11/19/2024	Exercise	1	1,878,000	100	33,992		158,884	128,764			158,884		(30,121)				0001
Purchased Call/SPX/SPX261FSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	12/04/2024	Exercise	1	1,677,000	100	30,857		103,148	74,586			103,148		(28,562)				0001
Purchased Call/SPX/SPX261FSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	12/05/2024	Exercise	1	3,118,000	100	37,416		139,078	104,438			139,078		(34,641)				0001
Purchased Call/SPX/SPX261FSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2024	12/12/2024	Exercise	1	1,932,000	100	37,481		159,139	123,718			159,139		(35,421)				0001
Purchased Call/SPX/SPX261FSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	12/13/2024	Exercise	1	3,987,000	100	64,988		324,938	263,342			324,938		(61,596)				0001
Purchased Call/SPX/SPX261FSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	12/17/2024	Exercise	1	2,650,000	100	53,265		277,168	225,826			277,168		(51,342)				0001
Purchased Call/SPX/SPX261FSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	12/19/2024	Exercise	1	1,892,000	100	40,300		182,773	143,912			182,773		(38,860)				0001
Purchased Call/SPX/SPX261GSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2024	01/03/2025	Exercise	1	3,809,000	100	45,327		51,414	6,087			51,414		(45,327)				0001
Purchased Call/SPX/SPXI131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2024	Exercise	1	1,451,000	4111.08	51,946		87,060	81,908			87,060		(5,152)				0001
Purchased Call/SPX/SPXI132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise	1	2,432,000	4147.6	40,614		64,448	59,413			64,448		(5,035)				0001
Purchased Call/SPX/SPXI132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise	1	3,241,000	4147.6	80,053		129,640	119,716			129,640		(9,924)				0001
Purchased Call/SPX/SPXI133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2024	Exercise	1	3,625,000	4090.41	46,038		72,500	66,617			72,500		(5,883)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXI133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2024	Exercise	1	1,812,000	4090.41	40,770		66,138	60,929			66,138		(5,210)				0001
Purchased Call/SPX/SPXI135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	03/04/2024	Exercise	1	5,130,000	3970.15	64,125		102,600	92,206			102,600		(10,394)				0001
Purchased Call/SPX/SPXI135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	03/04/2024	Exercise	1	4,214,000	3970.15	101,979		168,560	152,030			168,560		(16,530)				0001
Purchased Call/SPX/SPXI136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	03/12/2024	Exercise	1	3,663,000	3918.32	100,000		168,498	149,938			168,498		(18,560)				0001
Purchased Call/SPX/SPXI137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2024	Exercise	1	2,012,000	3861.59	34,808		57,342	50,553			57,342		(6,789)				0001
Purchased Call/SPX/SPXI137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2024	Exercise	1	5,390,000	3861.59	128,821		215,600	190,473			215,600		(25,127)				0001
Purchased Call/SPX/SPXI137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2024	Exercise	1	3,517,000	3855.76	42,907		70,340	61,853			70,340		(8,487)				0001
Purchased Call/SPX/SPXI137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2024	Exercise	1	2,302,000	3855.76	39,594		65,607	57,775			65,607		(7,832)				0001
Purchased Call/SPX/SPXI138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	03/19/2024	Exercise	1	4,793,000	3891.93	58,954		95,860	83,875			95,860		(11,985)				0001
Purchased Call/SPX/SPXI138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	1	5,022,000	3960.28	62,775		100,440	87,572			100,440		(12,868)				0001
Purchased Call/SPX/SPXI139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/20/2024	Exercise	1	2,744,000	3916.64	33,751		54,880	47,721			54,880		(7,159)				0001
Purchased Call/SPX/SPXI139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/26/2024	Exercise	1	5,748,000	3948.72	71,275		114,960	98,968			114,960		(15,993)				0001
Purchased Call/SPX/SPXI13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/26/2024	Exercise	1	2,450,000	3948.72	62,475		104,125	90,107			104,125		(14,018)				0001
Purchased Call/SPX/SPXI13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	04/01/2024	Exercise	1	9,542,000	3971.27	229,962		381,680	326,717			381,680		(54,963)				0001
Purchased Call/SPX/SPXI13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/01/2024	Exercise	1	2,122,000	4050.83	34,376		56,233	47,925			56,233		(8,308)				0001
Purchased Call/SPX/SPXI13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/03/2024	Exercise	1	2,524,000	4109.31	31,298		50,480	42,634			50,480		(7,846)				0001
Purchased Call/SPX/SPXI13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2024	Exercise	1	2,312,000	4124.51	67,973		113,288	95,921			113,288		(17,367)				0001
Purchased Call/SPX/SPXI13DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise	1	3,205,000	4090.38	57,370		92,945	77,972			92,945		(14,973)				0001
Purchased Call/SPX/SPXI13DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise	1	4,657,000	4090.38	112,699		186,280	156,867			186,280		(29,413)				0001
Purchased Call/SPX/SPXI13ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise	1	4,468,000	4108.94	123,764		203,294	168,953			203,294		(34,341)				0001
Purchased Call/SPX/SPXI13ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/09/2024	04/11/2024	Exercise	1	3,345,591	4105	114,785		189,896	158,504			189,896		(31,391)				0001
Purchased Call/SPX/SPX2503SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	04/19/2023	04/19/2024	04/23/2024	Expire	1	1,682,000	100	31,622			(9,469)					(9,469)				0001
Purchased Call/SPX/SPX2504S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	04/25/2023	04/25/2024	04/29/2024	Expire	1	5,335,000	100	60,286			(19,046)					(19,046)				0001
Purchased Call/SPX/SPX2611S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/17/2024	Expire	1	4,151,000	100	44,831			(1,374)					(1,374)				0001
Purchased Call/SPX/SPX2611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2024	01/18/2024	Exercise	1	3,471,000	100	37,487		5,995	4,446			5,995		(1,549)				0001
Purchased Call/SPX/SPX2612S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	02/09/2024	Expire	1	1,940,000	100	23,086			(2,353)					(2,353)				0001
Purchased Call/SPX/SPX2612S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024	02/13/2024	Exercise	1	4,397,000	100	51,445		28,773	23,215			28,773		(5,558)				0001
Purchased Call/SPX/SPX2612SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	02/27/2024	Expire	1	3,254,000	100	35,794			(5,255)					(5,255)				0001
Purchased Call/SPX/SPX2613S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	03/01/2024	Expire	1	3,690,000	100	42,066			(6,721)					(6,721)				0001
Purchased Call/SPX/SPX2613S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	03/05/2024	Exercise	1	1,417,000	100	27,490		75,173	70,642			75,173		(4,531)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2613S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024	03/05/2024	Exercise	1	3,294,000	100	37,552		130,203	123,962			130,203		(6,241)				0001
Purchased Call/SPX/SPX2613SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024	03/18/2024	Exercise	1	7,104,000	100	78,144		265,006	249,334			265,006		(15,672)				0001
Purchased Call/SPX/SPX2613SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2024	03/21/2024	Exercise	1	6,621,000	100	70,845		124,097	108,916			124,097		(15,181)				0001
Purchased Call/SPX/SPX2613SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	03/22/2024	Exercise	1	4,100,000	100	45,100		84,345	74,556			84,345		(9,788)				0001
Purchased Call/SPX/SPX2614S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/23/2023	03/22/2024	03/26/2024	Exercise	1	2,876,000	100	48,892		111,633	100,663			111,633		(10,970)				0001
Purchased Call/SPX/SPX2614SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/09/2024	Exercise	1	1,700,000	100	28,050		147,307	139,925			147,307		(7,382)				0001
Purchased Call/SPX/SPX2616SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	05/06/2024	Exercise	1	3,652,000	100	42,363		35,884	21,686			35,884		(14,199)				0001
Purchased Call/SPX/SPX2616ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	05/13/2024	Exercise	1	2,458,000	100	43,507		191,423	176,005			191,423		(15,419)				0001
Purchased Call/SPX/SPX2617SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	05/29/2024	Expire	1	5,472,000	100	65,664			(25,977)					(25,977)				0001
Purchased Call/SPX/SPX2618S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	05/30/2024	Expire	1	1,655,000	100	38,396			(15,655)					(15,655)				0001
Purchased Call/SPX/SPX2618SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	06/05/2024	Exercise	1	2,180,000	100	44,908		91,581	72,529			91,581		(19,052)				0001
Purchased Call/SPX/SPX2618SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	06/14/2024	Exercise	1	3,461,000	100	45,339		147,154	126,851			147,154		(20,303)				0001
Purchased Call/SPX/SPX2619S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	06/25/2024	Expire	1	2,069,000	100	34,966			(16,706)					(16,706)				0001
Purchased Call/SPX/SPX2619SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	07/03/2024	Expire	1	3,194,000	100	44,716			(22,482)					(22,482)				0001
Purchased Call/SPX/SPX2619SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	07/09/2024	Exercise	1	2,024,000	100	38,861		141,698	121,675			141,698		(20,022)				0001
Purchased Call/SPX/SPX2619SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	07/10/2024	Exercise	1	1,988,000	100	34,194		115,176	97,373			115,176		(17,803)				0001
Purchased Call/SPX/SPX2611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/26/2024	03/14/2024	02/28/2024	Expire	1	15,270,000	5070		47,595		(47,595)					(47,595)				0001
Purchased Call/SPX/SPX2611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/06/2024	03/15/2024	03/08/2024	Expire	1	5,100,000	5050		7,205		(7,205)					(7,205)				0001
Purchased Call/SPX/SPX261LS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2024	05/16/2024	05/15/2024	Expire	1	5,230,000	5175		6,205		(6,205)					(6,205)				0001
Purchased Call/SPX/SPX261LS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2024	05/17/2024	05/15/2024	Expire	1	5,230,000	5100		1,695		(1,695)					(1,695)				0001
Purchased Call/SPX/SPX261LS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2024	06/04/2024	05/15/2024	Expire	1	5,230,000	5175		13,445		(13,445)					(13,445)				0001
Purchased Call/SPX/SPX261LS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2024	06/05/2024	05/15/2024	Expire	1	7,845,000	5175		20,685		(20,685)					(20,685)				0001
Purchased Call/SPX/SPXI130BS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise	1	3,505,000	4154.87	96,037		155,973	127,478			155,973		(28,494)				0001
Purchased Call/SPX/SPXI13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/23/2024	Exercise	1	10,166,000	4133.52	254,150		406,640	329,689			406,640		(76,951)				0001
Purchased Call/SPX/SPXI13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	04/30/2024	Exercise	1	3,550,000	4169.48	61,770		97,625	77,721			97,625		(19,904)				0001
Purchased Call/SPX/SPXI13MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/14/2024	Exercise	1	7,547,000	4130.62	95,847		150,940	116,425			150,940		(34,516)				0001
Purchased Call/SPX/SPXI13NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2024	Exercise	1	4,303,000	4124.08	55,078		86,060	65,784			86,060		(20,276)				0001
Purchased Call/SPX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,056,000	4198.05	29,812		46,260	34,946			46,260		(11,314)				0001
Purchased Call/SPX/SPXI130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/21/2024	Exercise	1	2,588,000	4191.98	33,644		51,760	38,957			51,760		(12,803)				0001
Purchased Call/SPX/SPXI13PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise	1	6,237,000	4145.58	81,705		124,740	92,642			124,740		(32,098)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise	1	3,356,000	4145.58	74,168		115,782	86,645			115,782		(29,137)				0001
Purchased Call/SPX/SPXI13QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise	1	3,442,000	4115.24	44,746		68,840	51,138			68,840		(17,702)				0001
Purchased Call/SPX/SPXI13QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise	1	2,803,000	4115.24	62,507		98,105	73,377			98,105		(24,728)				0001
Purchased Call/SPX/SPXI13QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/29/2024	Exercise	1	2,615,000	4151.28	57,007		88,910	66,107			88,910		(22,803)				0001
Purchased Call/SPX/SPXI13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise	1	5,239,000	4205.45	68,631		104,780	77,251			104,780		(27,529)				0001
Purchased Call/SPX/SPXI13RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2024	Exercise	1	2,445,000	4205.45	41,321		63,570	46,656			63,570		(16,914)				0001
Purchased Call/SPX/SPXI13RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise	1	2,536,000	4179.83	37,026		57,060	41,700			57,060		(15,360)				0001
Purchased Call/SPX/SPXI13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise	1	2,203,000	4179.83	71,818		115,658	85,865			115,658		(29,793)				0001
Purchased Call/SPX/SPXI13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	06/07/2024	Exercise	1	4,409,000	4273.79	58,199		88,180	63,238			88,180		(24,942)				0001
Purchased Call/SPX/SPXI13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2024	Exercise	1	2,341,000	4338.93	34,647		52,673	37,158			52,673		(15,515)				0001
Purchased Call/SPX/SPXI13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2024	Exercise	1	2,774,000	4338.93	59,918		92,929	66,097			92,929		(26,832)				0001
Purchased Call/SPX/SPXI13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/17/2024	Exercise	1	4,599,000	4369.01	60,707		91,980	64,629			91,980		(27,351)				0001
Purchased Call/SPX/SPXI13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/18/2024	Exercise	1	2,211,000	4372.59	44,441		68,541	48,396			68,541		(20,145)				0001
Purchased Call/SPX/SPXI13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/20/2024	Exercise	1	5,081,000	4409.59	67,577		101,620	70,258			101,620		(31,362)				0001
Purchased Call/SPX/SPXI13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2024	Exercise	1	5,135,000	4409.59	76,512		115,538	79,916			115,538		(35,621)				0001
Purchased Call/SPX/SPXI13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise	1	6,736,000	4365.69	173,115		269,440	187,638			269,440		(81,802)				0001
Purchased Call/SPX/SPXI13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	07/01/2024	Exercise	1	3,594,000	4378.41	53,551		80,865	54,678			80,865		(26,187)				0001
Purchased Call/SPX/SPX261ASE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	08/06/2024	Expire	1	2,807,000	100	36,772			(21,619)					(21,619)				0001
Purchased Call/SPX/SPX261ASF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	08/06/2024	Expire	1	2,690,000	100	59,449			(34,951)					(34,951)				0001
Purchased Call/SPX/SPX261AST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	08/16/2024	Exercise	1	1,680,000	100	44,520		93,932	66,290			93,932		(27,642)				0001
Purchased Call/SPX/SPX261ASJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	08/20/2024	Exercise	1	4,724,000	100	57,160		152,148	115,946			152,148		(36,202)				0001
Purchased Call/SPX/SPX261ASZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2024	08/22/2024	Exercise	1	3,488,000	100	42,205		12,357	(14,543)			12,357		(26,900)				0001
Purchased Call/SPX/SPX261BS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2024	08/22/2024	Exercise	1	1,549,000	100	26,643		36,468	19,487			36,468		(16,981)				0001
Purchased Call/SPX/SPX261BS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	08/23/2024	Exercise	1	2,560,000	100	41,728		27,536	826			27,536		(26,711)				0001
Purchased Call/SPX/SPX261BS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	08/26/2024	Exercise	1	5,737,000	100	72,860		4,723	(42,115)			4,723		(46,839)				0001
Purchased Call/SPX/SPX261BSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	09/19/2024	Exercise	1	3,742,000	100	48,272		158,226	123,746			158,226		(34,480)				0001
Purchased Call/SPX/SPX261CS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	09/30/2024	Exercise	1	3,539,000	100	40,345		123,019	93,203			123,019		(29,815)				0001
Purchased Call/SPX/SPX261CSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	10/02/2024	Exercise	1	1,079,000	100	17,048		36,374	23,553			36,374		(12,821)				0001
Purchased Call/SPX/SPX261CSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/08/2024	Exercise	1	2,044,000	100	37,201		146,229	117,526			146,229		(28,704)				0001
Purchased Call/SPX/SPX261CSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2024	10/09/2024	Exercise	1	4,226,000	100	47,331		126,214	89,605			126,214		(36,610)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261CSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	10/10/2024	Exercise	1	1,212,000	100	23,392		111,110	93,002			111,110		(18,108)				0001
Purchased Call/SPX/SPX261CSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	10/15/2024	Exercise	1	2,371,000	100	44,338		210,740	176,269			210,740		(34,471)				0001
Purchased Call/SPX/SPX261DSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	10/21/2024	Exercise	1	3,900,000	100	45,630		271,490	235,136			271,490		(36,354)				0001
Purchased Call/SPX/SPX261DSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	10/23/2024	Exercise	1	4,226,000	100	46,486		232,672	195,022			232,672		(37,650)				0001
Purchased Call/SPX/SPX261DSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	10/28/2024	Exercise	1	2,365,000	100	41,861		236,633	202,478			236,633		(34,155)				0001
Purchased Call/SPX/SPX261ES4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	11/01/2024	Exercise	1	2,770,000	100	41,827		208,763	173,945			208,763		(34,818)				0001
Purchased Call/SPX/SPX261FS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	12/02/2024	Exercise	1	2,055,000	100	25,482		144,598	121,362			144,598		(23,236)				0001
Purchased Call/SPX/SPX261FS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	12/16/2024	Exercise	1	2,577,000	100	46,128		168,705	124,858			168,705		(43,847)				0001
Purchased Call/SPX/SPX261FSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/14/2023	12/13/2024	12/17/2024	Exercise	1	6,397,000	100	77,404		423,647	349,245			423,647		(74,402)				0001
Purchased Call/SPX/SPX261GS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2023	12/24/2024	12/27/2024	Exercise	1	2,152,000	100	24,748		140,176	115,769			140,176		(24,407)				0001
Purchased Call/SPX/SPX261GS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	12/31/2024	Exercise	1	7,236,000	100	86,108		403,139	317,031			403,139		(86,108)				0001
Purchased Call/SPX/SPXI13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	07/01/2024	Exercise	1	2,005,000	4378.41	38,897		59,148	40,126			59,148		(19,021)				0001
Purchased Call/SPX/SPXI13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	07/02/2024	Exercise	1	3,323,000	4376.86	51,839		78,091	52,598			78,091		(25,492)				0001
Purchased Call/SPX/SPXI13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/02/2024	Exercise	1	6,820,000	4396.44	91,388		136,400	91,086			136,400		(45,314)				0001
Purchased Call/SPX/SPXI13ZSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/02/2024	Exercise	1	2,407,000	4396.44	40,678		61,379	41,209			61,379		(20,170)				0001
Purchased Call/SPX/SPXJ130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/03/2024	Exercise	1	4,925,000	4450.38	66,488		98,500	65,073			98,500		(33,427)				0001
Purchased Call/SPX/SPXJ133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	07/19/2024	Exercise	1	3,250,000	4522.79	43,875		65,000	41,134			65,000		(23,866)				0001
Purchased Call/SPX/SPXJ133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	07/19/2024	Exercise	1	3,113,000	4522.79	71,599		108,955	70,008			108,955		(38,947)				0001
Purchased Call/SPX/SPXJ133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/19/2023	07/17/2024	07/19/2024	Exercise	1	2,183,908	4522	77,473		119,300	76,926			119,300		(42,375)				0001
Purchased Call/SPX/SPXJ135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/30/2024	Exercise	1	2,548,000	4566.75	38,475		57,330	35,450			57,330		(21,880)				0001
Purchased Call/SPX/SPXJ135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/30/2024	Exercise	1	10,387,000	4537.41	139,186		207,740	127,930			207,740		(79,810)				0001
Purchased Call/SPX/SPXJ136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	07/30/2024	Exercise	1	2,038,000	4582.23	34,035		50,950	31,380			50,950		(19,570)				0001
Purchased Call/SPX/SPXJ136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	07/31/2024	Exercise	1	3,174,000	4582.23	42,849		63,480	38,691			63,480		(24,789)				0001
Purchased Call/SPX/SPXJ136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2024	Exercise	1	3,931,000	4582.23	186,723		310,549	202,312			310,549		(108,237)				0001
Purchased Call/SPX/SPXJ136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/05/2024	Exercise	1	3,842,000	4576.73	99,508		153,680	95,452			153,680		(58,228)				0001
Purchased Call/SPX/SPXJ136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/05/2024	Exercise	1	4,260,000	4576.73	120,558		187,440	116,894			187,440		(70,546)				0001
Purchased Call/SPX/SPXJ137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise	1	7,233,000	4513.39	96,199		144,660	88,104			144,660		(56,557)				0001
Purchased Call/SPX/SPXJ137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2024	Exercise	1	4,561,000	4478.03	60,661		91,220	54,890			91,220		(36,330)				0001
Purchased Call/SPX/SPXJ139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/13/2024	Exercise	1	6,745,000	4467.71	89,034		134,900	80,844			134,900		(54,056)				0001
Purchased Call/SPX/SPXJ139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/13/2024	Exercise	1	4,875,000	4467.71	130,650		204,750	125,427			204,750		(79,323)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXJ1396X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/11/2023	08/13/2024	08/15/2024	Exercise	1	2,108,000	4464.05	87,693		144,398	90,192			144,398		(54,206)				0001
Purchased Call/SPX/SPXJ13AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise	1	6,889,000	4404.33	90,246		137,780	81,252			137,780		(56,528)				0001
Purchased Call/SPX/SPXJ13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise	1	3,147,000	4404.33	83,396		132,174	79,937			132,174		(52,237)				0001
Purchased Call/SPX/SPXJ13ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise	1	3,235,000	4404.33	91,551		145,575	88,230			145,575		(57,345)				0001
Purchased Call/SPX/SPXJ13BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/16/2023	08/15/2024	08/19/2024	Exercise	1	3,079,875	4438	49,593		77,034	46,021			77,034		(31,013)				0001
Purchased Call/SPX/SPXJ13BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/16/2023	08/15/2024	08/19/2024	Exercise	1	2,534,018	4438	52,703		82,794	49,836			82,794		(32,958)				0001
Purchased Call/SPX/SPX1502ZJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/08/2023	02/08/2024	02/12/2024	Exercise	1	1,724,000	100	43,272		115,106	110,576			115,106		(4,530)				0001
Purchased Call/SPX/SPX1502SW	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/12/2024	02/14/2024	Expire	1	3,276,000	100	37,346			(4,321)					(4,321)				0001
Purchased Call/SPX/SPX2500SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/15/2023	02/15/2024	02/20/2024	Expire	1	2,533,000	100	30,143			(3,737)					(3,737)				0001
Purchased Call/SPX/SPX2500SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/21/2023	02/21/2024	02/23/2024	Exercise	1	2,454,000	100	27,976		26,937	23,006			26,937		(3,930)				0001
Purchased Call/SPX/SPX2501SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/10/2023	03/11/2024	03/13/2024	Exercise	1	5,486,000	100	60,346		385,263	373,626			385,263		(11,637)				0001
Purchased Call/SPX/SPX2501SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/13/2023	03/13/2024	03/15/2024	Exercise	1	4,849,000	100	51,399		164,674	154,508			164,674		(10,167)				0001
Purchased Call/SPX/SPX2503SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/14/2023	04/15/2024	04/17/2024	Exercise	1	5,317,000	100	60,082		101,807	84,428			101,807		(17,379)				0001
Purchased Call/SPX/SPX2503SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/19/2023	04/19/2024	04/23/2024	Expire	1	5,731,000	100	68,199			(20,422)					(20,422)				0001
Purchased Call/SPX/SPX2503SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/21/2023	04/23/2024	04/25/2024	Expire	1	4,578,000	100	54,478			(16,912)					(16,912)				0001
Purchased Call/SPX/SPX2504SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/01/2023	05/01/2024	05/03/2024	Expire	1	1,415,000	100	29,008			(9,643)					(9,643)				0001
Purchased Call/SPX/SPX2504SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/10/2023	05/10/2024	05/14/2024	Exercise	1	2,280,000	100	48,564		252,982	235,637			252,982		(17,344)				0001
Purchased Call/SPX/SPX2505S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/11/2023	05/10/2024	05/14/2024	Exercise	1	4,967,000	100	57,617		345,173	324,425			345,173		(20,749)				0001
Purchased Call/SPX/SPX2505S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/12/2023	05/13/2024	05/15/2024	Exercise	1	2,391,000	100	47,342		151,084	133,738			151,084		(17,346)				0001
Purchased Call/SPX/SPX2505SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/30/2023	05/30/2024	06/03/2024	Expire	1	2,495,000	100	30,439			(12,544)					(12,544)				0001
Purchased Call/SPX/SPX2611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/30/2024	Expire	1	3,650,000	100	44,895			(3,118)					(3,118)				0001
Purchased Call/SPX/SPX2612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	02/16/2024	Expire	1	4,381,000	100	52,572			(6,372)					(6,372)				0001
Purchased Call/SPX/SPX2612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024	02/21/2024	Exercise	1	3,711,000	100	44,532		6,410	719			6,410		(5,690)				0001
Purchased Call/SPX/SPX2612SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/27/2024	Exercise	1	2,884,000	100	59,122		99,766	91,062			99,766		(8,704)				0001
Purchased Call/SPX/SPX2613S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024	02/28/2024	Exercise	1	1,724,000	100	27,756		12,205	7,923			12,205		(4,282)				0001
Purchased Call/SPX/SPX2613S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024	02/29/2024	Expire	1	4,966,000	100	56,116			(8,812)					(8,812)				0001
Purchased Call/SPX/SPX2613S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	03/01/2024	Expire	1	1,359,000	100	21,744			(3,474)					(3,474)				0001
Purchased Call/SPX/SPX2613S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024	03/05/2024	Exercise	1	1,481,000	100	31,101		116,534	111,365			116,534		(5,169)				0001
Purchased Call/SPX/SPX2613SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024	03/06/2024	Exercise	1	3,626,000	100	42,787		101,716	94,290			101,716		(7,426)				0001
Purchased Call/SPX/SPX2613SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024	03/18/2024	Exercise	1	1,614,000	100	25,340		98,944	93,862			98,944		(5,082)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPX2613SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2024	03/20/2024	Exercise	1	3,885,000	100	41,570		103,529	94,711			103,529		(8,818)				0001
Purchased Call/SPX/SPX2614SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	04/01/2024	Exercise	1	1,832,000	100	36,823		64,914	56,015			64,914		(8,899)				0001
Purchased Call/SPX/SPX2614SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	04/09/2024	Exercise	1	3,232,000	100	34,582		155,615	146,590			155,615		(9,026)				0001
Purchased Call/SPX/SPX2615S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	04/12/2024	Exercise	1	3,978,000	100	44,554		275,880	263,640			275,880		(12,240)				0001
Purchased Call/SPX/SPX2615S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	04/15/2024	Exercise	1	5,215,000	100	59,973		366,231	349,591			366,231		(16,641)				0001
Purchased Call/SPX/SPX261MSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2024	07/15/2024	07/05/2024	Expire	1	5,475,000	5425			8,505	(8,505)			(8,505)		(8,505)				0001
Purchased Call/SPX/SPX821FSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/11/2023	01/11/2024	01/16/2024	Exercise	1	8,347,000	100	86,809		35,679	33,287			35,679		(2,391)				0001
Purchased Call/SPX/SPX821HSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/30/2024	Expire	1	1,395,000	100	33,759			(2,344)			(2,344)		(2,344)				0001
Purchased Call/SPX/SPX821SS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/05/2024	Exercise	1	1,665,000	100	43,956		21,329	17,575			21,329		(3,754)				0001
Purchased Call/SPX/SPX821SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/06/2023	02/06/2024	02/08/2024	Exercise	1	1,508,000	100	36,343		112,032	108,427			112,032		(3,604)				0001
Purchased Call/SPX/SPX821SSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	06/02/2023	06/04/2024	06/06/2024	Exercise	1	2,222,000	100	50,884		130,101	108,434			130,101		(21,668)				0001
Purchased Call/SPX/SPX821XSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/12/2023	07/12/2024	07/16/2024	Exercise	1	3,700,000	100	76,960		246,116	205,310			246,116		(40,806)				0001
Purchased Call/SPX/SPX821YS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/14/2023	07/15/2024	07/17/2024	Exercise	1	2,220,000	100	36,186		83,197	63,659			83,197		(19,538)				0001
Purchased Call/SPX/SPX821YSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2024	Exercise	1	4,831,000	100	66,668		70,865	34,601			70,865		(36,264)				0001
Purchased Call/SPX/SPX821YSX	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/22/2024	Exercise	1	1,967,000	100	55,863		70,382	39,841			70,382		(30,540)				0001
Purchased Call/SPX/SPX1408SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	10/08/2024	Exercise	1	2,111,000	100	23,221		116,102	98,235			116,102		(17,867)				0001
Purchased Call/SPX/SPX1409S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2024	10/16/2024	Exercise	1	4,154,000	100	48,186		275,103	237,005			275,103		(38,098)				0001
Purchased Call/SPX/SPX1409SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	10/22/2024	Exercise	1	3,739,000	100	42,625		233,597	199,237			233,597		(34,359)				0001
Purchased Call/SPX/SPX1409SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/18/2024	10/22/2024	Exercise	1	2,013,000	100	36,637		184,292	154,677			184,292		(29,615)				0001
Purchased Call/SPX/SPX1409SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2024	10/31/2024	Exercise	1	2,526,000	100	50,520		313,886	271,971			313,886		(41,915)				0001
Purchased Call/SPX/SPX2611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/26/2024	03/05/2024	02/28/2024	Expire	1	10,180,000	5070			22,100	(22,100)			(22,100)		(22,100)				0001
Purchased Call/SPX/SPX2611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/26/2024	03/15/2024	02/28/2024	Expire	1	12,725,000	5070			40,725	(40,725)			(40,725)		(40,725)				0001
Purchased Call/SPX/SPX261LSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2024	06/12/2024	05/15/2024	Expire	1	5,230,000	5175			16,455	(16,455)			(16,455)		(16,455)				0001
Purchased Call/SPX/SPX2616SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	05/02/2024	Expire	1	1,884,000	100	41,448			(13,664)			(13,664)		(13,664)				0001
Purchased Call/SPX/SPX2616SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	05/09/2024	Exercise	1	3,978,000	100	45,747		155,030	139,069			155,030		(15,961)				0001
Purchased Call/SPX/SPX2618S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	05/29/2024	Expire	1	3,216,000	100	39,235			(15,738)			(15,738)		(15,738)				0001
Purchased Call/SPX/SPX2618SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	05/31/2024	06/04/2024	Exercise	1	2,083,000	100	38,536		62,127	45,964			62,127		(16,164)				0001
Purchased Call/SPX/SPX2618SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	06/17/2024	Exercise	1	3,317,000	100	43,784		103,452	83,725			103,452		(19,727)				0001
Purchased Call/SPX/SPX2618SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	06/17/2024	Exercise	1	2,111,000	100	39,476		108,059	90,273			108,059		(17,786)				0001
Purchased Call/SPX/SPX2618ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	06/18/2024	Exercise	1	2,170,000	100	36,022		102,696	86,367			102,696		(16,329)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX261BSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	06/18/2024	Exercise	1	5,331,000	100	69,836		199,431	167,333			199,431		(32,097)				0001
Purchased Call/SPX/SPX261AS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	07/23/2024	Expire	1	3,113,000	100	42,026			(23,091)					(23,091)				0001
Purchased Call/SPX/SPX261ASL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2024	08/08/2024	Expire	1	3,860,000	100	50,952			(30,515)					(30,515)				0001
Purchased Call/SPX/SPX261ASW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	08/21/2024	Exercise	1	4,584,000	100	55,466		69,368	34,072			69,368		(35,297)				0001
Purchased Call/SPX/SPX261BS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	08/23/2024	Expire	1	3,100,000	100	38,130			(24,407)					(24,407)				0001
Purchased Call/SPX/SPX261BS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	08/27/2024	Expire	1	4,337,000	100	55,514			(36,238)					(36,238)				0001
Purchased Call/SPX/SPX261BSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2024	09/05/2024	Expire	1	2,497,000	100	32,711			(22,168)					(22,168)				0001
Purchased Call/SPX/SPX261CS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	09/20/2024	Exercise	1	3,341,000	100	43,433		107,605	76,462			107,605		(31,143)				0001
Purchased Call/SPX/SPX261DS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	10/18/2024	Exercise	1	2,931,000	100	34,000		196,814	169,819			196,814		(26,994)				0001
Purchased Call/SPX/SPX261DSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	10/21/2024	Exercise	1	2,104,000	100	33,454		184,337	157,685			184,337		(26,653)				0001
Purchased Call/SPX/SPX261DSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	10/22/2024	Exercise	1	4,237,000	100	49,573		311,008	271,377			311,008		(39,631)				0001
Purchased Call/SPX/SPX261DSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	10/25/2024	Exercise	1	2,010,000	100	27,939		191,429	168,709			191,429		(22,720)				0001
Purchased Call/SPX/SPX261DSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	10/30/2024	Exercise	1	2,940,000	100	30,870		206,870	181,273			206,870		(25,597)				0001
Purchased Call/SPX/SPX261ES8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2023	11/01/2024	11/05/2024	Exercise	1	1,416,000	100	24,214		99,158	78,870			99,158		(20,289)				0001
Purchased Call/SPX/SPX261ESB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	11/06/2024	Exercise	1	2,480,000	100	40,672		134,726	100,216			134,726		(34,510)				0001
Purchased Call/SPX/SPX261ESC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2024	11/07/2024	Exercise	1	3,978,000	100	46,543		49,287	9,777			49,287		(39,510)				0001
Purchased Call/SPX/SPX261FSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2023	12/06/2024	12/10/2024	Exercise	1	2,611,000	100	30,810		77,981	48,963			77,981		(29,018)				0001
Purchased Call/SPX/SPX261FSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2024	12/11/2024	Exercise	1	2,083,000	100	38,119		178,331	142,312			178,331		(36,019)				0001
Purchased Call/SPX/SPX8212SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	07/23/2024	Expire	1	4,887,000	100	66,463			(36,822)					(36,822)				0001
Purchased Call/SPX/SPX8212SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/20/2023	07/19/2024	07/23/2024	Expire	1	2,274,000	100	49,118			(27,212)					(27,212)				0001
Purchased Call/SPX/SPX8212SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/23/2024	07/25/2024	Exercise	1	2,086,000	100	52,359		34,703	5,359			34,703		(29,344)				0001
Purchased Call/SPX/SPX9210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2024	Expire	1	2,334,000	100	48,080			(27,078)					(27,078)				0001
Purchased Call/SPX/SPX9211S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/29/2024	07/31/2024	Expire	1	2,771,000	100	37,409			(21,641)					(21,641)				0001
Purchased Call/SPX/SPX9211S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/30/2024	08/01/2024	Expire	1	2,976,000	100	40,474			(23,461)					(23,461)				0001
Purchased Call/SPX/SPX9211SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/05/2024	Expire	1	2,123,000	100	28,236			(16,523)					(16,523)				0001
Purchased Call/SPX/SPX9214SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2023	08/30/2024	09/04/2024	Expire	1	2,079,000	100	43,243			(28,750)					(28,750)				0001
Purchased Call/SPX/SPX9215S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/04/2024	Exercise	1	1,965,000	100	40,872		13,769	(13,706)			13,769		(27,475)				0001
Purchased Call/SPX/SPX9215SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	09/04/2024	Expire	1	1,790,000	100	35,263			(23,771)					(23,771)				0001
Purchased Call/SPX/SPX921AS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2023	10/15/2024	10/17/2024	Exercise	1	3,096,000	100	69,350		364,613	309,742			364,613		(54,871)				0001
Purchased Call/SPX/SPX921BSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	11/19/2024	Exercise	1	1,018,000	100	20,564		91,587	73,415			91,587		(18,171)				0001

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Purchased Call/SPX/SPX921CSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	11/26/2024	Exercise	1	1,331,000	100	25,289		117,666	94,829			117,666		(22,837)				0001
Purchased Call/SPX/SPX921CSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	12/02/2024	Exercise	1	1,959,000	100	41,335		206,783	169,195			206,783		(37,588)				0001
Purchased Call/SPX/SPX921DSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	12/03/2024	Exercise	1	2,573,000	100	31,391		191,077	162,359			191,077		(28,717)				0001
Purchased Call/SPX/SPX921DSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	12/03/2024	Exercise	1	1,688,000	100	31,397		175,995	147,272			175,995		(28,723)				0001
Purchased Call/SPX/SPX921DSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	12/04/2024	12/06/2024	Exercise	1	2,533,000	100	30,143		97,077	69,088			97,077		(27,990)				0001
Purchased Call/SPX/SPX921DSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/05/2023	12/05/2024	12/09/2024	Exercise	1	1,696,000	100	30,528		66,805	38,374			66,805		(28,431)				0001
Purchased Call/SPX/SPX921ES2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/10/2024	Exercise	1	4,261,000	100	50,280		156,377	109,412			156,377		(46,965)				0001
Purchased Call/SPX/SPXA05MSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/27/2024	Exercise	1	3,754,000	100	38,666		16,343	7,396			16,343		(8,948)				0001
Purchased Call/SPX/SPXA05NS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	04/01/2024	Exercise	1	1,790,000	100	53,700		113,816	100,981			113,816		(12,835)				0001
Purchased Call/SPX/SPXA05VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2024	Exercise	1	4,833,000	100	62,346		130,739	104,191			130,739		(26,548)				0001
Purchased Call/SPX/SPXJ13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	08/26/2024	Exercise	1	2,849,000	4387.55	64,672		101,140	59,564			101,140		(41,575)				0001
Purchased Call/SPX/SPXJ13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/27/2024	Exercise	1	2,551,000	4436.01	79,591		127,550	76,166			127,550		(51,384)				0001
Purchased Call/SPX/SPXJ13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise	1	4,332,000	4405.71	56,749		86,640	49,595			86,640		(37,045)				0001
Purchased Call/SPX/SPXJ13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise	1	4,716,000	4405.71	128,747		205,146	120,612			205,146		(84,534)				0001
Purchased Call/SPX/SPXJ13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2024	Exercise	1	2,489,000	4433.31	75,417		120,717	70,991			120,717		(49,725)				0001
Purchased Call/SPX/SPXJ13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise	1	5,109,000	4515.77	131,812		206,915	118,061			206,915		(88,854)				0001
Purchased Call/SPX/SPXJ13FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise	1	4,014,000	4515.77	110,385		174,609	99,803			174,609		(74,806)				0001
Purchased Call/SPX/SPXJ13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise	1	2,769,000	4515.77	118,236		197,984	117,856			197,984		(80,127)				0001
Purchased Call/SPX/SPXJ13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	09/10/2024	Exercise	1	4,032,000	4451.14	85,075		133,056	74,375			133,056		(58,681)				0001
Purchased Call/SPX/SPXJ13HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2024	Exercise	1	3,245,000	4457.49	72,364		113,575	63,278			113,575		(50,297)				0001
Purchased Call/SPX/SPXJ13ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/18/2024	Exercise	1	5,364,000	4450.32	70,268		107,280	57,144			107,280		(50,136)				0001
Purchased Call/SPX/SPXJ13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise	1	8,407,000	4274.51	105,928		168,140	89,567			168,140		(78,573)				0001
Purchased Call/SPX/SPXJ13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2023	09/27/2024	10/01/2024	Exercise	1	9,440,000	4299.7	119,888		188,800	99,133			188,800		(89,667)				0001
Purchased Call/SPX/SPXJ13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	6,513,000	4288.05	82,715		130,260	68,224			130,260		(62,036)				0001
Purchased Call/SPX/SPXJ13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/02/2024	Exercise	1	2,538,000	4288.05	42,131		67,257	35,572			67,257		(31,685)				0001
Purchased Call/SPX/SPXJ13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2024	Exercise	1	4,753,000	4288.05	119,776		194,873	104,712			194,873		(90,161)				0001
Purchased Call/SPX/SPXJ13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	2,548,000	4258.19	39,494		63,700	33,312			63,700		(30,388)				0001
Purchased Call/SPX/SPXJ13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	2,984,625	4264	74,886		123,898	66,277			123,898		(57,621)				0001
Purchased Call/SPX/SPXJ13OSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise	1	2,946,000	4335.66	64,517		104,583	54,600			104,583		(49,983)				0001
Purchased Call/SPX/SPXJ13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/16/2024	Exercise	1	5,321,000	4376.95	67,577		106,420	53,695			106,420		(52,725)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXJ13PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/16/2024	Exercise	1	3,993,000	4376.95	86,648		139,755	72,150			139,755		(67,605)				0001
Purchased Call/SPX/SPXJ13QSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise	1	2,410,000	4373.2	37,355		57,840	28,079			57,840		(29,761)				0001
Purchased Call/SPX/SPXJ13QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2023	10/17/2024	10/21/2024	Exercise	1	2,199,866	4373	119,337		231,380	135,247			231,380		(96,132)				0001
Purchased Call/SPX/SPXJ13RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/22/2024	Exercise	1	3,384,000	4224.16	53,467		84,600	41,381			84,600		(43,219)				0001
Purchased Call/SPX/SPXJ13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/26/2023	10/24/2024	10/28/2024	Exercise	1	1,253,066	4248	48,705		92,336	52,155			92,336		(40,181)				0001
Purchased Call/SPX/SPX821HSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/30/2024	Exercise	1	1,065,000	100	38,234		11,927	9,272			11,927		(2,655)				0001
Purchased Call/SPX/SPX821HST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2024	Exercise	1	1,834,000	100	68,041		56,840	51,217			56,840		(5,623)				0001
Purchased Call/SPX/SPX821SSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/31/2023	05/31/2024	06/04/2024	Exercise	1	1,633,000	100	46,704		13,660	(5,714)			13,660		(19,374)				0001
Purchased Call/SPX/SPX821YSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/18/2024	07/22/2024	Exercise	1	2,207,000	100	39,726		9,449	(12,270)			9,449		(21,718)				0001
Purchased Call/SPX/SPX8212SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/19/2024	07/23/2024	Expire	1	1,838,000	100	39,885			(22,158)					(22,158)				0001
Purchased Call/SPX/SPX9211S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	07/30/2024	Expire	1	2,595,000	100	35,033			(20,144)					(20,144)				0001
Purchased Call/SPX/SPX9215SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2023	09/05/2024	09/09/2024	Expire	1	2,423,000	100	45,068			(30,706)					(30,706)				0001
Purchased Call/SPX/SPX9216SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	09/17/2024	Exercise	1	4,481,000	100	56,909		82,484	42,461			82,484		(40,024)				0001
Purchased Call/SPX/SPX9217S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/14/2023	09/13/2024	09/17/2024	Exercise	1	2,135,000	100	41,846		93,654	63,979			93,654		(29,675)				0001
Purchased Call/SPX/SPX9218SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/15/2023	11/15/2024	11/19/2024	Exercise	1	1,511,000	100	25,385		137,639	115,393			137,639		(22,247)				0001
Purchased Call/SPX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	11/25/2024	Exercise	1	2,578,000	100	31,709		141,938	113,548			141,938		(28,390)				0001
Purchased Call/SPX/SPX9210SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/26/2024	11/29/2024	Exercise	1	2,668,000	100	50,425		279,011	233,295			279,011		(45,715)				0001
Purchased Call/SPX/SPX9210SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	12/02/2024	Exercise	1	2,164,000	100	35,922		189,058	156,392			189,058		(32,666)				0001
Purchased Call/SPX/SPX9210SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	12/10/2024	Exercise	1	3,578,000	100	43,294		184,893	144,004			184,893		(40,889)				0001
Purchased Call/SPX/SPX9210FS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/14/2023	12/13/2024	12/17/2024	Exercise	1	1,267,000	100	26,607		134,107	108,532			134,107		(25,575)				0001
Purchased Call/SPX/SPX9210GG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	12/30/2024	Exercise	1	1,998,000	100	23,576		138,472	115,155			138,472		(23,317)				0001
Purchased Call/SPX/SPXA05WSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/11/2024	Exercise	1	2,770,000	100	54,015		174,432	150,986			174,432		(23,446)				0001
Purchased Call/SPX/SPXA05XSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	06/27/2024	Expire	1	4,543,000	100	62,239			(30,094)					(30,094)				0001
Purchased Call/SPX/SPXB051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	08/20/2024	Exercise	1	5,058,000	100	64,237		201,898	161,662			201,898		(40,236)				0001
Purchased Call/SPX/SPXB054S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	09/23/2024	Exercise	1	4,775,000	100	61,120		72,259	28,266			72,259		(43,993)				0001
Purchased Call/SPX/SPXB054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise	1	4,801,000	100	61,453		29,322	(15,080)			29,322		(44,401)				0001
Purchased Call/SPX/SPXB056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/12/2023	10/11/2024	10/16/2024	Exercise	1	3,939,000	100	46,480		164,358	127,792			164,358		(36,566)				0001
Purchased Call/SPX/SPXC170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	02/09/2024	02/01/2024	Expire	1	4,920,000	4875	6,535			(6,535)					(6,535)				0001
Purchased Call/SPX/SPX261FSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	12/24/2024	Exercise	1	1,672,000	100	28,257		113,386	85,905			113,386		(27,481)				0001
Purchased Call/SPX/SPX261GSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	12/31/2024	Exercise	1	2,393,000	100	46,424		204,746	158,322			204,746		(46,424)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX261HSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/12/2024	03/08/2024	02/14/2024	Expire	1	15,000,000	4975			37,890	(37,890)					(37,890)				0001
Purchased Call/SPX/SPX2611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/26/2024	03/11/2024	02/28/2024	Expire	1	10,180,000	5070			28,360	(28,360)					(28,360)				0001
Purchased Call/SPX/SPX2611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2024	03/18/2024	03/08/2024	Expire	1	5,100,000	5050			7,575	(7,575)					(7,575)				0001
Purchased Call/SPX/SPX261LS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2024	05/29/2024	05/15/2024	Expire	1	7,845,000	5175			17,760	(17,760)					(17,760)				0001
Purchased Call/SPX/SPX261LSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2024	06/07/2024	05/15/2024	Expire	1	20,920,000	5175			58,620	(58,620)					(58,620)				0001
Purchased Call/SPX/SPX2501SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	03/09/2023	03/08/2024	03/12/2024	Exercise	1	5,771,000	100	67,521		326,201	313,670			326,201		(12,532)				0001
Purchased Call/SPX/SPX2501SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	03/10/2023	03/11/2024	03/13/2024	Exercise	1	2,829,000	100	64,784		327,390	314,898			327,390		(12,493)				0001
Purchased Call/SPX/SPX2501SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	03/10/2023	03/12/2024	03/14/2024	Exercise	1	3,639,000	100	65,138		336,209	323,503			336,209		(12,706)				0001
Purchased Call/SPX/SPX2502S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	03/22/2023	03/22/2024	03/26/2024	Exercise	1	2,180,000	100	44,908		139,345	129,352			139,345		(9,993)				0001
Purchased Call/SPX/SPX2502SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	03/27/2023	03/27/2024	03/29/2024	Expire	1	2,955,000	100	32,210			(7,610)					(7,610)				0001
Purchased Call/SPX/SPX2503SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	04/17/2023	04/17/2024	04/19/2024	Exercise	1	3,223,000	100	37,387		20,832	9,841			20,832		(10,990)				0001
Purchased Call/SPX/SPX2504S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	04/25/2023	04/25/2024	04/29/2024	Expire	1	2,007,000	100	31,309			(9,892)					(9,892)				0001
Purchased Call/SPX/SPX2504SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	04/26/2023	04/26/2024	04/30/2024	Expire	1	3,214,000	100	36,640			(11,676)					(11,676)				0001
Purchased Call/SPX/SPX2505SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	05/22/2023	05/22/2024	05/24/2024	Exercise	1	1,471,000	100	35,157		16,040	2,325			16,040		(13,715)				0001
Purchased Call/SPX/SPX2610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	01/09/2024	Exercise	1	3,060,000	100	30,294		49,534	49,198			49,534		(336)				0001
Purchased Call/SPX/SPX2611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	01/22/2024	Expire	1	3,867,000	100	42,537			(1,992)					(1,992)				0001
Purchased Call/SPX/SPX2611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024	01/26/2024	Expire	1	2,813,000	100	32,631			(2,068)					(2,068)				0001
Purchased Call/SPX/SPX2611SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	01/29/2024	Expire	1	5,906,000	100	68,510			(4,530)					(4,530)				0001
Purchased Call/SPX/SPX2611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2024	02/01/2024	Expire	1	3,976,000	100	47,712			(3,812)					(3,812)				0001
Purchased Call/SPX/SPX2612S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	02/02/2024	Expire	1	4,427,000	100	53,567			(4,427)					(4,427)				0001
Purchased Call/SPX/SPX2612SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2024	02/15/2024	Expire	1	3,030,000	100	35,451			(4,199)					(4,199)				0001
Purchased Call/SPX/SPX2612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/21/2024	Expire	1	5,964,000	100	69,779			(8,941)					(8,941)				0001
Purchased Call/SPX/SPX2612SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,736,000	100	35,588		54,178	48,939			54,178		(5,239)				0001
Purchased Call/SPX/SPX2613S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	03/05/2024	Exercise	1	2,324,000	100	26,261		33,810	29,481			33,810		(4,329)				0001
Purchased Call/SPX/SPX2613SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/19/2024	Exercise	1	5,661,000	100	60,573		198,164	185,713			198,164		(12,451)				0001
Purchased Call/SPX/SPX2613SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	03/22/2024	Exercise	1	2,191,000	100	36,371		114,089	106,196			114,089		(7,894)				0001
Purchased Call/SPX/SPX2615SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	04/26/2024	Expire	1	4,335,000	100	51,587			(16,156)					(16,156)				0001
Purchased Call/SPX/SPX2616S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	05/01/2024	Expire	1	4,270,000	100	50,813			(16,658)					(16,658)				0001
Purchased Call/SPX/SPX2616SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	05/03/2024	Expire	1	3,207,000	100	38,805			(12,899)					(12,899)				0001
Purchased Call/SPX/SPXA05JS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2024	03/01/2024	Exercise	1	1,469,000	100	44,364		54,157	47,069			54,157		(7,088)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05N8I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2024	Exercise	1	3,634,000	100	39,611		143,643	133,631			143,643		(10,011)				0001
Purchased Call/SPX/SPXA05PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	04/16/2024	Exercise	1	7,209,000	100	81,462		114,254	91,237			114,254		(23,017)				0001
Purchased Call/SPX/SPXA05Q8B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	04/22/2024	Expire	1	5,382,000	100	64,046		(19,003)				(19,003)		(19,003)				0001
Purchased Call/SPX/SPXA05TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,015,000	100	31,636		53,738	41,732			53,738		(12,006)				0001
Purchased Call/SPX/SPXA05W5V	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/11/2024	Exercise	1	5,053,000	100	65,689		224,534	195,783			224,534		(28,750)				0001
Purchased Call/SPX/SPXA05W5H	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/11/2024	Exercise	1	2,682,000	100	50,153		179,522	157,571			179,522		(21,951)				0001
Purchased Call/SPX/SPXA05XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/12/2024	Exercise	1	3,861,000	100	50,193		279,568	257,306			279,568		(22,262)				0001
Purchased Call/SPX/SPXA05XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	06/18/2024	Exercise	1	3,615,000	100	47,718		127,701	106,070			127,701		(21,630)				0001
Purchased Call/SPX/SPXB055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	10/01/2024	Exercise	1	3,961,000	100	46,740		96,880	61,825			96,880		(35,055)				0001
Purchased Call/SPX/SPXB055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	10/03/2024	Exercise	1	3,771,000	100	44,498		113,605	80,109			113,605		(33,496)				0001
Purchased Call/SPX/SPXB059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/13/2024	Exercise	1	5,172,000	100	61,547		288,504	235,164			288,504		(53,341)				0001
Purchased Call/SPX/SPXB05ASG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	11/21/2024	Exercise	1	4,032,000	100	49,594		247,545	203,538			247,545		(44,008)				0001
Purchased Call/SPX/SPXJ13SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/29/2024	Exercise	1	2,528,000	4117.37	39,437		64,464	31,819			64,464		(32,645)				0001
Purchased Call/SPX/SPXJ13SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/30/2024	Exercise	1	3,564,000	4117.37	55,598		90,882	44,780			90,882		(46,102)				0001
Purchased Call/SPX/SPXJ13SSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/30/2024	Exercise	1	2,162,000	4117.37	53,618		89,723	45,263			89,723		(44,460)				0001
Purchased Call/SPX/SPXJ13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2024	Exercise	1	3,971,000	4166.82	49,240		79,420	38,431			79,420		(40,989)				0001
Purchased Call/SPX/SPXJ13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2024	Exercise	1	2,602,000	4166.82	43,974		71,555	34,950			71,555		(36,605)				0001
Purchased Call/SPX/SPXJ13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/05/2024	Exercise	1	5,576,000	4358.34	121,557		195,160	92,174			195,160		(102,986)				0001
Purchased Call/SPX/SPXJ13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/05/2024	Exercise	1	8,170,000	4358.34	201,799		326,800	155,831			326,800		(170,969)				0001
Purchased Call/SPX/SPXJ13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/05/2024	Exercise	1	2,345,000	4358.34	58,625		94,973	45,304			94,973		(49,668)				0001
Purchased Call/SPX/SPXJ13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/06/2024	Exercise	1	5,189,000	4358.34	128,168		207,560	98,811			207,560		(108,749)				0001
Purchased Call/SPX/SPXJ13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/13/2024	Exercise	1	2,547,000	4382.78	38,969		61,128	27,726			61,128		(33,402)				0001
Purchased Call/SPX/SPXJ13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/12/2024	11/14/2024	Exercise	1	2,136,976	4415	89,235		140,844	62,948			140,844		(77,896)				0001
Purchased Call/SPX/SPXJ13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/19/2024	Exercise	1	5,924,000	4502.88	77,012		118,480	50,989			118,480		(67,491)				0001
Purchased Call/SPX/SPXJ13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/19/2024	Exercise	1	3,872,000	4502.88	96,800		154,880	70,047			154,880		(84,833)				0001
Purchased Call/SPX/SPXJ13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/19/2024	Exercise	1	3,266,000	4508.24	55,195		86,549	37,775			86,549		(48,774)				0001
Purchased Call/SPX/SPXJ13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/19/2024	Exercise	1	2,637,000	4508.24	77,528		125,258	56,750			125,258		(68,508)				0001
Purchased Call/SPX/SPXJ13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise	1	2,138,000	4514.02	37,629		58,795	25,405			58,795		(33,390)				0001
Purchased Call/SPX/SPXJ13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise	1	2,843,000	4514.02	27,861		42,645	17,922			42,645		(24,723)				0001
Purchased Call/SPX/SPXJ13YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2024	Exercise	1	3,321,000	4547.38	55,793		86,346	36,684			86,346		(49,662)				0001

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Purchased Call/SPX/SPXJ132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/25/2024	Exercise	1	3,961,000	4538.19	51,493		79,220	33,117			79,220		(46,103)				0001
Purchased Call/SPX/SPXK132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2024	Exercise	1	3,754,000	4569.78	53,307		82,588	33,089			82,588		(49,499)				0001
Purchased Call/SPX/SPXK132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	12/09/2024	Exercise	1	2,286,000	4567.18	47,092		74,295	30,438			74,295		(43,857)				0001
Purchased Call/SPX/SPXK133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise	1	2,100,000	4604.37	27,300		42,000	16,217			42,000		(25,783)				0001
Purchased Call/SPX/SPXK133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/11/2024	Exercise	1	5,888,000	4604.37	147,200		235,520	96,430			235,520		(139,090)				0001
Purchased Call/SPX/SPXK133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2024	Exercise	1	3,222,000	4622.44	72,495		114,381	45,670			114,381		(68,711)				0001
Purchased Call/SPX/SPXK134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise	1	3,926,000	4643.7	51,431		78,520	29,633			78,520		(48,887)				0001
Purchased Call/SPX/SPXF0015U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/06/2023	01/08/2024	01/10/2024	Exercise	1	2,143,000	100	51,432		167,169	166,177			167,169		(992)				0001
Purchased Call/SPX/SPXF0045S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/25/2023	01/25/2024	01/29/2024	Exercise	1	2,155,000	100	52,582		40,071	36,595			40,071		(3,477)				0001
Purchased Call/SPX/SPXF0060U	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,977,000	100	52,786		51,184	44,420			51,184		(6,764)				0001
Purchased Call/SPX/SPXF0075J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/21/2023	02/21/2024	02/23/2024	Exercise	1	2,174,000	100	50,219		124,178	117,122			124,178		(7,056)				0001
Purchased Call/SPX/SPXF008SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/27/2023	02/27/2024	02/29/2024	Exercise	1	2,647,000	100	64,587		93,307	83,166			93,307		(10,142)				0001
Purchased Call/SPX/SPXF0096S	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/03/2023	03/04/2024	03/06/2024	Exercise	1	1,363,000	100	32,848		100,367	94,666			100,367		(5,701)				0001
Purchased Call/SPX/SPXF00ASR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/07/2023	03/07/2024	03/11/2024	Exercise	1	1,512,000	100	45,209		194,877	186,679			194,877		(8,197)				0001
Purchased Call/SPX/SPXF00ASX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/09/2023	03/08/2024	03/12/2024	Exercise	1	2,322,000	100	49,691		224,129	214,907			224,129		(9,222)				0001
Purchased Call/SPX/SPXF00FS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/06/2023	04/09/2024	04/11/2024	Exercise	1	2,575,000	100	57,938		268,200	252,485			268,200		(15,715)				0001
Purchased Call/SPX/SPXF00FSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/10/2023	04/10/2024	04/12/2024	Exercise	1	2,438,000	100	51,442		258,131	243,999			258,131		(14,132)				0001
Purchased Call/SPX/SPXF00FSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/11/2023	04/11/2024	04/15/2024	Exercise	1	2,042,000	100	63,710		274,130	256,452			274,130		(17,678)				0001
Purchased Call/SPX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/25/2023	04/25/2024	04/29/2024	Exercise	1	1,737,000	100	54,716		71,880	54,593			71,880		(17,286)				0001
Purchased Call/SPX/SPXF00HSW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/28/2023	04/29/2024	05/01/2024	Exercise	1	1,574,000	100	44,544		5,453	(9,149)			5,453		(14,603)				0001
Purchased Call/SPX/SPXF0015H	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/02/2023	05/02/2024	05/06/2024	Exercise	1	1,912,000	100	61,184		147,919	127,412			147,919		(20,507)				0001
Purchased Call/SPX/SPXF0015Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/04/2023	05/03/2024	05/07/2024	Exercise	1	1,233,000	100	34,277		106,718	95,039			106,718		(11,679)				0001
Purchased Call/SPX/SPXF00RS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/18/2024	06/21/2024	Exercise	1	2,965,000	100	72,643		88,330	54,511			88,330		(33,820)				0001
Purchased Call/SPX/SPXF00RSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/20/2023	06/20/2024	06/24/2024	Expire	1	2,644,000	100	54,995			(25,836)					(25,836)				0001
Purchased Call/SPX/SPX26165L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	05/08/2024	Exercise	1	3,302,000	100	37,973		156,874	143,693			156,874		(13,181)				0001
Purchased Call/SPX/SPX2617SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	05/21/2024	Expire	1	1,850,000	100	33,855			(12,884)					(12,884)				0001
Purchased Call/SPX/SPX2617SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2024	05/23/2024	Expire	1	2,155,000	100	42,023			(16,278)					(16,278)				0001
Purchased Call/SPX/SPX2617SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	05/29/2024	Expire	1	2,074,000	100	33,599			(13,292)					(13,292)				0001
Purchased Call/SPX/SPX2618S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	05/30/2024	Expire	1	2,086,000	100	25,449			(10,376)					(10,376)				0001
Purchased Call/SPX/SPX2618S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	05/31/2024	Expire	1	3,643,000	100	44,445			(18,193)					(18,193)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261BS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	05/31/2024	Expire	1	3,204,000	100	74,333			(30,427)					(30,427)				0001
Purchased Call/SPX/SPX261BG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	07/01/2024	Expire	1	3,020,000	100	41,676			(20,380)					(20,380)				0001
Purchased Call/SPX/SPX261BU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	07/10/2024	Exercise	1	2,126,000	100	29,551		94,470	79,084			94,470		(15,386)				0001
Purchased Call/SPX/SPX261BX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	07/16/2024	Exercise	1	4,730,000	100	65,747		201,109	166,249			201,109		(34,860)				0001
Purchased Call/SPX/SPX261AS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	07/30/2024	Expire	1	4,154,000	100	57,741			(32,836)					(32,836)				0001
Purchased Call/SPX/SPX261ASC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2024	08/02/2024	Expire	1	2,444,000	100	49,369			(28,753)					(28,753)				0001
Purchased Call/SPX/SPX261ASN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2024	08/09/2024	Expire	1	3,348,000	100	43,859			(26,388)					(26,388)				0001
Purchased Call/SPX/SPX261BS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	08/27/2024	Exercise	1	2,260,000	100	43,844		80,801	52,496			80,801		(28,306)				0001
Purchased Call/SPX/SPX261BS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	08/28/2024	Expire	1	3,745,000	100	47,936			(31,429)					(31,429)				0001
Purchased Call/SPX/SPX261BSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	09/03/2024	Expire	1	3,411,000	100	44,343			(29,359)					(29,359)				0001
Purchased Call/SPX/SPX261BSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	09/10/2024	Exercise	1	2,068,000	100	33,502		44,980	21,808			44,980		(23,172)				0001
Purchased Call/SPX/SPX261BSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	09/17/2024	Exercise	1	5,566,000	100	71,245		200,580	149,917			200,580		(50,663)				0001
Purchased Call/SPX/SPX261BSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2024	09/18/2024	Exercise	1	4,213,000	100	54,348		168,168	129,391			168,168		(38,777)				0001
Purchased Call/SPX/SPX261CS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	09/20/2024	Exercise	1	2,227,000	100	41,422		109,618	79,916			109,618		(29,701)				0001
Purchased Call/SPX/SPX261CSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	10/07/2024	Exercise	1	4,989,000	100	54,380		247,164	205,930			247,164		(41,233)				0001
Purchased Call/SPX/SPX261DS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	10/16/2024	Exercise	1	4,606,000	100	52,969		277,500	236,172			277,500		(41,327)				0001
Purchased Call/SPX/SPX261DS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	10/16/2024	Exercise	1	2,181,000	100	38,386		190,287	160,338			190,287		(29,949)				0001
Purchased Call/SPX/SPX261DSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	10/23/2024	Exercise	1	1,438,000	100	21,570		107,932	90,462			107,932		(17,470)				0001
Purchased Call/SPX/SPX261DSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	10/28/2024	Exercise	1	2,581,000	100	28,391		168,120	144,955			168,120		(23,165)				0001
Purchased Call/SPX/SPXK134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/12/2023	12/06/2024	12/10/2024	Exercise	1	1,404,333	4604	51,935		83,875	34,551			83,875		(49,324)				0001
Purchased Call/SPX/SPXK135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/17/2024	Exercise	1	5,979,000	4719.19	78,325		119,580	44,084			119,580		(75,497)				0001
Purchased Call/SPX/SPXK1364	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise	1	3,660,000	4768.37	91,866		146,400	57,310			146,400		(89,090)				0001
Purchased Call/SPX/SPXK137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise	1	4,499,000	4754.63	93,579		148,467	56,191			148,467		(92,276)				0001
Purchased Call/SPX/SPXK137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/26/2024	Exercise	1	2,011,000	4754.63	25,942		40,220	14,636			40,220		(25,584)				0001
Purchased Call/SPX/SPXK137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/26/2024	Exercise	1	2,206,000	4754.63	43,899		69,489	26,196			69,489		(43,293)				0001
Purchased Call/SPX/SPXK138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise	1	3,389,000	4774.75	38,974		59,308	20,762			59,308		(38,545)				0001
Purchased Call/SPX/SPXK138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise	1	2,454,000	4774.75	57,669		92,025	34,990			92,025		(57,035)				0001
Purchased Call/SPX/SPXK139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise	1	5,150,000	4783.35	66,950		103,000	36,050			103,000		(66,950)				0001
Purchased Call/SPX/SPXK139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise	1	2,626,000	4783.35	42,279		65,650	23,371			65,650		(42,279)				0001
Purchased Call/SPX/SPXK139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/28/2023	12/20/2024	12/24/2024	Exercise	1	1,611,534	4698	91,859		152,976	61,118			152,976		(91,859)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXK139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise	1	9,199,000	4769.83	119,587		183,980	64,393			183,980		(119,587)				0001
Purchased Call/SPX/SPXK139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2025	Exercise	1	3,498,000	4769.83	72,059		113,685	41,626			113,685		(72,059)				0001
Purchased Call/SPX/SPXF00SSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/26/2023	06/26/2024	06/28/2024	Exercise	1	1,999,000	100	47,576		5,851	(17,283)			5,851		(23,135)				0001
Purchased Call/SPX/SPXF00TS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2023	07/01/2024	07/03/2024	Expire	1	2,335,000	100	56,507			(28,410)					(28,410)				0001
Purchased Call/SPX/SPXF00TSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2023	07/05/2024	07/09/2024	Exercise	1	2,272,000	100	44,304		98,694	76,056			98,694		(22,639)				0001
Purchased Call/SPX/SPXF00US0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2023	07/08/2024	07/10/2024	Exercise	1	2,121,000	100	51,328		180,149	153,424			180,149		(26,725)				0001
Purchased Call/SPX/SPXF00XSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/27/2023	07/26/2024	07/30/2024	Expire	1	1,893,000	100	43,728			(25,074)					(25,074)				0001
Purchased Call/SPX/SPXG006S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/08/2023	08/08/2024	08/12/2024	Exercise	1	2,022,000	100	48,932		58,517	28,942			58,517		(29,575)				0001
Purchased Call/SPX/SPXG006SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/09/2023	08/09/2024	08/13/2024	Exercise	1	5,592,000	100	72,137		11,917	(31,881)			11,917		(43,797)				0001
Purchased Call/SPX/SPXG006SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/17/2023	08/16/2024	08/20/2024	Exercise	1	6,745,000	100	82,964		285,204	232,806			285,204		(52,398)				0001
Purchased Call/SPX/SPXG006SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/17/2023	08/16/2024	08/20/2024	Exercise	1	2,029,000	100	41,797		150,722	124,323			150,722		(26,398)				0001
Purchased Call/SPX/SPXG006SF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/18/2023	08/20/2024	08/22/2024	Exercise	1	2,363,000	100	66,164		148,341	106,171			148,341		(42,170)				0001
Purchased Call/SPX/SPXG003SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/25/2023	08/27/2024	08/29/2024	Exercise	1	2,181,000	100	46,673		27,968	(2,678)			27,968		(30,645)				0001
Purchased Call/SPX/SPXG006SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/11/2023	09/11/2024	09/13/2024	Exercise	1	2,051,000	100	40,200		101,773	73,721			101,773		(28,051)				0001
Purchased Call/SPX/SPXG009SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/20/2023	09/20/2024	09/24/2024	Exercise	1	2,216,000	100	50,525		103,282	66,776			103,282		(36,506)				0001
Purchased Call/SPX/SPXG00AS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/21/2023	09/20/2024	09/24/2024	Exercise	1	1,581,000	100	32,569		89,507	65,779			89,507		(23,727)				0001
Purchased Call/SPX/SPXG00BSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/28/2023	09/27/2024	10/01/2024	Exercise	1	6,198,000	100	72,517		111,308	57,071			111,308		(54,237)				0001
Purchased Call/SPX/SPXG00LS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/10/2023	11/12/2024	11/14/2024	Exercise	1	1,645,000	100	32,900		126,214	97,652			126,214		(28,562)				0001
Purchased Call/SPX/SPXH003SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/14/2024	03/08/2024	02/16/2024	Exercise	1	29,880,000	4925	72,975		112,498	26,349			74,999		(48,650)	13,174			0001
Purchased Call/SPX/SPX261DSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	10/29/2024	Exercise	1	4,505,000	100	47,753		246,209	207,115			246,209		(39,094)				0001
Purchased Call/SPX/SPX261ES9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	11/05/2024	Exercise	1	1,759,000	100	29,551		101,155	76,188			101,155		(24,967)				0001
Purchased Call/SPX/SPX261ESJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2024	11/14/2024	Exercise	1	2,497,000	100	30,463		104,189	77,743			104,189		(26,446)				0001
Purchased Call/SPX/SPX261ESM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	11/15/2024	Exercise	1	2,091,000	100	25,928		124,769	102,188			124,769		(22,581)				0001
Purchased Call/SPX/SPX261ESW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2024	11/27/2024	Exercise	1	3,551,000	100	43,677		194,071	154,485			194,071		(39,586)				0001
Purchased Call/SPX/SPX261FS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	12/02/2024	Exercise	1	1,532,000	100	30,793		161,418	133,339			161,418		(28,079)				0001
Purchased Call/SPX/SPX261FS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	11/29/2024	12/03/2024	Exercise	1	3,226,000	100	38,712		146,276	110,467			146,276		(35,809)				0001
Purchased Call/SPX/SPX261FSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2024	12/09/2024	Exercise	1	3,393,000	100	39,698		42,039	5,067			42,039		(36,972)				0001
Purchased Call/SPX/SPX261GS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	12/31/2024	Exercise	1	4,952,000	100	57,938		261,040	203,579			261,040		(57,461)				0001
Purchased Call/SPX/SPX261GSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	12/31/2024	Exercise	1	10,060,000	100	119,714		543,849	424,135			543,849		(119,714)				0001
Purchased Call/SPX/SPX261GSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	01/02/2025	Exercise	1	2,938,000	100	35,256		64,845	29,589			64,845		(35,256)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2613GE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	01/02/2025	Exercise	1	2,176,000	100	39,821		100,251	60,430			100,251		(39,821)				0001
Purchased Call/SPX/SPX2611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2024	03/20/2024	03/08/2024	Expire	1	5,100,000	5050		8,765		(8,765)					(8,765)				0001
Purchased Call/SPX/SPX2611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2024	03/21/2024	03/08/2024	Expire	1	5,100,000	5050		8,890		(8,890)					(8,890)				0001
Purchased Call/SPX/SPX2611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2024	04/05/2024	03/08/2024	Expire	1	10,200,000	5050		21,210		(21,210)					(21,210)				0001
Purchased Call/SPX/SPXC17PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2024	02/02/2024	01/22/2024	Expire	1	4,760,000	4750		15,605		(15,605)					(15,605)				0001
Purchased Call/SPX/SPXC17PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2024	02/09/2024	01/22/2024	Expire	1	4,760,000	4700		8,620		(8,620)					(8,620)				0001
Purchased Call/SPX/SPXC17QS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	02/09/2024	01/24/2024	Expire	1	9,700,000	4800		18,010		(18,010)					(18,010)				0001
Purchased Call/SPX/SPXC17RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	02/28/2024	02/16/2024	Expire	1	4,980,000	4900		4,885		(4,885)					(4,885)				0001
Purchased Call/SPX/SPXC17RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	03/11/2024	02/16/2024	Expire	1	4,980,000	4900		7,240		(7,240)					(7,240)				0001
Purchased Call/SPX/SPXC17XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2024	06/13/2024	06/05/2024	Expire	1	10,560,000	5250		20,000		(20,000)					(20,000)				0001
Purchased Call/SPX/SPXC17XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2024	06/14/2024	06/05/2024	Expire	1	10,560,000	5250		20,370		(20,370)					(20,370)				0001
Purchased Call/SPX/SPXD178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2024	12/13/2024	11/18/2024	Exercise	1	17,925,000	6000		73,500	51,091	(22,409)			51,091		(73,500)				0001
Purchased Call/SPX/SPXH00IISU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	07/08/2024	07/19/2024	07/10/2024	Expire	1	5,550,000	5500		5,320		(5,320)					(5,320)				0001
Purchased Call/SPX/SPXH13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2024	Exercise	1	2,769,000	100	50,396		134,187	133,629			134,187		(558)				0001
Purchased Call/SPX/SPXH13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	01/11/2024	Exercise	1	2,662,000	100	44,455		91,956	90,976			91,956		(980)				0001
Purchased Call/SPX/SPXH13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2024	Exercise	1	2,149,000	100	45,774		76,348	74,949			76,348		(1,399)				0001
Purchased Call/SPX/SPXH13WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/17/2024	Exercise	1	1,990,000	100	40,795		15,926	14,676			15,926		(1,250)				0001
Purchased Call/SPX/SPXI00QSM	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	10/21/2024	11/01/2024	10/23/2024	Exercise	1	23,400,000	5800		42,540	142,400	99,860			142,400		(42,540)				0001
Purchased Call/SPX/SPXI13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise	1	1,587,000	100	25,709		91,839	84,635			91,839		(7,204)				0001
Purchased Call/SPX/SPXK13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2024	04/09/2024	03/21/2024	Expire	1	10,300,000	5150		36,765		(36,765)					(36,765)				0001
Purchased Call/SPX/SPXL131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/28/2024	06/25/2024	Expire	1	10,950,000	5300		2,790		(2,790)					(2,790)				0001
Purchased Call/SPX/SPXL131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	07/09/2024	06/25/2024	Expire	1	8,212,500	5400		10,345		(10,345)					(10,345)				0001
Purchased Call/SPX/SPXL131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	07/11/2024	06/25/2024	Expire	1	10,950,000	5400		17,963		(17,963)					(17,963)				0001
Purchased Call/SPX/SPXL130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	08/07/2024	07/22/2024	Exercise	1	8,400,000	5575		25,680	150,003	124,323			150,003		(25,680)				0001
Purchased Call/SPX/SPXL130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	08/09/2024	07/22/2024	Exercise	1	44,800,000	5575		140,240	800,016	659,776			800,016		(140,240)				0001
Purchased Call/SPX/SPXL130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	08/12/2024	07/22/2024	Exercise	1	11,200,000	5575		35,580	200,004	164,424			200,004		(35,580)				0001
Purchased Call/SPX/SPXL130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	08/13/2024	07/22/2024	Exercise	1	5,600,000	5575		18,175	70,286	52,111			70,286		(18,175)				0001
Purchased Call/SPX/SPX821FSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	01/09/2024	Expire	1	5,020,000	100	50,702			(563)					(563)				0001
Purchased Call/SPX/SPX821FSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	01/10/2024	Exercise	1	1,306,000	100	20,765		55,853	55,453			55,853		(400)				0001
Purchased Call/SPX/SPX821GS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/11/2023	01/11/2024	01/16/2024	Exercise	1	1,713,000	100	31,005		53,573	52,719			53,573		(854)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX821RSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	05/23/2024	05/28/2024	Exercise	1	2,052,000	100	65,254		99,801	74,166			99,801		(25,635)				0001
Purchased Call/SPX/SPX821XSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/11/2023	07/11/2024	07/15/2024	Exercise	1	3,014,000	100	41,292		209,453	187,672			209,453		(21,780)				0001
Purchased Call/SPX/SPX9215SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	09/06/2024	Exercise	1	2,863,000	100	69,857		83,570	36,167			83,570		(47,403)				0001
Purchased Call/SPX/SPX921BSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/10/2023	11/08/2024	11/13/2024	Exercise	1	1,289,000	100	24,233		109,312	88,310			109,312		(21,002)				0001
Purchased Call/SPX/SPX921BSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2023	11/14/2024	11/18/2024	Exercise	1	1,924,000	100	34,824		175,519	145,095			175,519		(30,424)				0001
Purchased Call/SPX/SPX921BSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2024	Exercise	1	2,513,000	100	31,161		139,453	111,716			139,453		(27,737)				0001
Purchased Call/SPX/SPX921CS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2024	Exercise	1	1,526,000	100	35,708		153,352	121,567			153,352		(31,784)				0001
Purchased Call/SPX/SPX921CSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	11/26/2024	Exercise	1	6,225,000	100	77,190		490,145	420,438			490,145		(69,706)				0001
Purchased Call/SPX/SPX921CSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	11/27/2024	Exercise	1	2,245,000	100	39,961		178,820	142,602			178,820		(36,218)				0001
Purchased Call/SPX/SPX921DSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2023	12/03/2024	12/05/2024	Exercise	1	2,277,000	100	47,362		183,537	139,689			183,537		(43,849)				0001
Purchased Call/SPX/SPX921ES3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/10/2024	Exercise	1	1,650,000	100	29,700		110,054	82,313			110,054		(27,742)				0001
Purchased Call/SPX/SPX921ESI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/09/2024	12/11/2024	Exercise	1	2,252,000	100	27,024		131,996	106,460			131,996		(25,535)				0001
Purchased Call/SPX/SPX921ESU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	12/13/2024	Exercise	1	2,414,000	100	55,763		266,271	213,418			266,271		(52,853)				0001
Purchased Call/SPX/SPX921FSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/15/2023	12/16/2024	12/18/2024	Exercise	1	2,886,000	100	36,075		178,837	144,054			178,837		(34,783)				0001
Purchased Call/SPX/SPX921FSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/18/2024	12/20/2024	Exercise	1	2,001,000	100	25,213		109,451	85,069			109,451		(24,381)				0001
Purchased Call/SPX/SPX921GS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2023	12/20/2024	12/24/2024	Exercise	1	4,503,000	100	53,135		189,374	137,124			189,374		(52,250)				0001
Purchased Call/SPX/SPX921GS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	12/24/2024	Exercise	1	5,861,000	100	67,402		245,906	179,443			245,906		(66,463)				0001
Purchased Call/SPX/SPXF001ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/06/2023	01/05/2024	01/09/2024	Exercise	1	2,565,000	100	42,836		76,973	76,497			76,973		(476)				0001
Purchased Call/SPX/SPXF004S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/26/2023	01/26/2024	01/30/2024	Expire	1	2,638,000	100	57,772			(4,001)					(4,001)				0001
Purchased Call/SPX/SPXF004SV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/30/2023	01/30/2024	02/01/2024	Exercise	1	1,755,000	100	40,541		21,202	17,964			21,202		(3,239)				0001
Purchased Call/SPX/SPXF009S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/03/2023	03/05/2024	03/07/2024	Exercise	1	2,356,000	100	51,832		201,252	192,139			201,252		(9,113)				0001
Purchased Call/SPX/SPXF00ASF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/06/2023	03/06/2024	03/08/2024	Exercise	1	1,683,000	100	36,858		171,620	165,039			171,620		(6,582)				0001
Purchased Call/SPX/SPXF00CSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/21/2023	03/21/2024	03/25/2024	Exercise	1	2,165,000	100	38,321		110,617	102,195			110,617		(8,422)				0001
Purchased Call/SPX/SPXF00GSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/17/2023	04/17/2024	04/19/2024	Exercise	1	1,711,000	100	54,581		127,913	111,869			127,913		(16,044)				0001
Purchased Call/SPX/SPXF00KSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/16/2023	05/16/2024	05/20/2024	Exercise	1	1,974,000	100	58,825		192,172	170,193			192,172		(21,979)				0001
Purchased Call/SPX/SPXF00KSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/18/2023	05/17/2024	05/21/2024	Exercise	1	1,984,000	100	61,107		163,610	140,420			163,610		(23,190)				0001
Purchased Call/SPX/SPXF00PSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/12/2023	06/12/2024	06/14/2024	Exercise	1	2,136,000	100	49,982		167,714	145,332			167,714		(22,382)				0001
Purchased Call/SPX/SPXF00QS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/13/2023	06/13/2024	06/17/2024	Exercise	1	2,224,000	100	74,059		223,493	190,126			223,493		(33,367)				0001
Purchased Call/SPX/SPXF00SSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/29/2023	06/28/2024	07/02/2024	Expire	1	2,943,000	100	54,151			(26,851)					(26,851)				0001
Purchased Call/SPX/SPXF00TSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/05/2023	07/05/2024	07/09/2024	Exercise	1	2,174,000	100	66,524		181,397	147,404			181,397		(33,993)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF00US9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/10/2023	07/10/2024	07/12/2024	Exercise	1	2,625,000	100	53,550		258,379	230,280			258,379		(28,099)				0001
Purchased Call/SPX/SPXG001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	08/11/2023	08/09/2024	08/13/2024	Exercise	1	1,699,000	100	40,436		94,915	70,092			94,915		(24,823)				0001
Purchased Call/SPX/SPXG001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	08/11/2023	08/12/2024	08/14/2024	Exercise	1	1,282,000	100	27,435		35,996	19,066			35,996		(16,929)				0001
Purchased Call/SPX/SPXG001SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	08/15/2023	08/15/2024	08/19/2024	Exercise	1	1,511,000	100	24,932		67,760	52,212			67,760		(15,548)				0001
Purchased Call/SPX/SPXG003SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/25/2023	08/23/2024	08/27/2024	Exercise	1	1,771,000	100	37,899		29,079	4,339			29,079		(24,740)				0001
Purchased Call/SPX/SPXG006SW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/11/2023	09/11/2024	09/13/2024	Exercise	1	2,289,000	100	29,757		58,647	37,882			58,647		(20,765)				0001
Purchased Call/SPX/SPXG00DSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/06/2023	10/07/2024	10/09/2024	Exercise	1	1,161,000	100	23,568		81,695	63,465			81,695		(18,230)				0001
Purchased Call/SPX/SPXH009SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL77OXOHC3ZE78	03/19/2024	04/08/2024	03/21/2024	Expire	1	7,725,000	5150	24,210			(24,210)					(24,210)				0001
Purchased Call/SPX/SPXL130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	08/15/2024	07/22/2024	Exercise	1	5,600,000	5575	18,600		15,891	(2,709)			15,891		(18,600)				0001
Purchased Call/SPX/SPXM135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2024	10/08/2024	09/18/2024	Expire	1	11,250,000	5450	12,460			(12,460)					(12,460)				0001
Purchased Call/SPX/SPXM137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2024	10/22/2024	09/25/2024	Expire	1	5,700,000	5650	13,465			(13,465)					(13,465)				0001
Purchased Call/SPX/SPXM138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2024	10/23/2024	10/02/2024	Expire	1	8,587,500	5700	23,070			(23,070)					(23,070)				0001
Purchased Call/SPX/SPXM13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/16/2024	12/04/2024	Expire	1	15,062,500	5950	15,660			(15,660)					(15,660)				0001
Purchased Call/SPX/SPXM13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/27/2024	12/12/2024	Exercise	1	12,100,000	6000	21,290		29,163	7,873			29,163		(21,290)				0001
Purchased Call/SPX/SPX8152SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/03/2023	03/04/2024	03/06/2024	Exercise	1	2,049,000	4045.64	45,693		81,960	74,030			81,960		(7,930)				0001
Purchased Call/SPX/SPX8156SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/23/2023	06/21/2024	06/25/2024	Exercise	1	1,450,000	4348.33	33,930		58,000	41,789			58,000		(16,211)				0001
Purchased Call/SPX/SPX8156SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/30/2023	06/28/2024	07/02/2024	Exercise	1	1,674,000	4450.38	39,172		66,960	47,429			66,960		(19,531)				0001
Purchased Call/SPX/SPX815ASZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/03/2023	11/05/2024	11/07/2024	Exercise	1	1,668,000	4358.34	37,864		66,720	34,578			66,720		(32,142)				0001
Purchased Call/SPX/SPX821GS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/17/2024	Exercise	1	2,195,000	3999.09	47,851		87,800	86,334			87,800		(1,466)				0001
Purchased Call/SPX/SPX821JS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/13/2024	Exercise	1	784,000	12304.92	17,326		31,360	29,483			31,360		(1,877)				0001
Purchased Call/SPX/SPX821RS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2023	05/20/2024	05/22/2024	Exercise	1	1,882,000	4191.98	43,851		75,280	58,368			75,280		(16,912)				0001
Purchased Call/SPX/SPX821XS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	07/11/2024	Exercise	1	1,093,000	105	15,083		32,790	24,917			32,790		(7,873)				0001
Purchased Call/SPX/SPX9210ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Exercise	1	1,050,000	105	14,070		31,500	23,537			31,500		(7,963)				0001
Purchased Call/SPX/SPX9211S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2023	07/26/2024	07/30/2024	Exercise	1	867,000	15750.93	19,421		34,680	23,513			34,680		(11,167)				0001
Purchased Call/SPX/SPX9212SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	08/08/2024	Exercise	1	1,077,000	105	14,970		32,310	23,344			32,310		(8,966)				0001
Purchased Call/SPX/SPX9217SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Exercise	1	1,680,000	4320.06	38,304		67,200	39,217			67,200		(27,983)				0001
Purchased Call/SPX/SPX921AS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	10/23/2024	Exercise	1	1,512,000	4224.16	34,776		60,480	32,314			60,480		(28,166)				0001
Purchased Call/SPX/SPX921ASJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/21/2024	10/23/2024	Exercise	1	648,000	14560.879999999	14,450		25,920	14,216			25,920		(11,704)				0001
Purchased Call/SPX/SPX921CS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	11/27/2024	Exercise	1	2,171,000	4559.34	49,716		86,840	41,781			86,840		(45,059)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX921DS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/27/2024	12/02/2024	Exercise	1	1,057,000	105	13,635		31,710	19,277			31,710		(12,433)				0001
Purchased Call/SPX/SPXH13ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/30/2024	Exercise	1	1,293,000	105	18,619		38,790	37,497			38,790		(1,293)				0001
Purchased Call/SPX/SPXI135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/05/2024	Exercise	1	1,167,000	100	29,292		46,680	41,812			46,680		(4,868)				0001
Purchased Call/SPX/SPXI137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/13/2024	Exercise	1	1,589,000	100	40,202		63,560	55,808			63,560		(7,752)				0001
Purchased Call/SPX/SPXI13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/24/2024	Exercise	1	1,803,000	100	46,517		72,120	57,768			72,120		(14,352)				0001
Purchased Call/SPX/SPXI13LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	05/09/2024	Exercise	1	1,381,000	105	21,544		41,430	33,913			41,430		(7,517)				0001
Purchased Call/SPX/SPXI13ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/02/2024	Exercise	1	717,000	15179.209999999 99	15,846		28,680	20,779			28,680		(7,901)				0001
Purchased Call/SPX/SPXJ132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/16/2024	Exercise	1	1,402,000	100	36,312		56,080	36,613			56,080		(19,467)				0001
Purchased Call/SPX/SPXJ13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/02/2024	Exercise	1	1,959,000	100	49,955		78,360	40,791			78,360		(37,569)				0001
Purchased Call/SPX/SPXJ13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2024	Exercise	1	1,162,000	100	30,096		46,480	22,585			46,480		(23,895)				0001
Purchased Call/SPX/SPXJ13VSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/06/2024	11/08/2024	Exercise	1	1,201,000	100	33,508		48,040	19,345			48,040		(28,695)				0001
Purchased Call/SPX/SPXK131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2024	Exercise	1	1,064,000	105	14,151		31,920	18,818			31,920		(13,102)				0001
Purchased Call/SPX/SPX9218SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	09/30/2024	10/02/2024	Exercise	1	1,717,109	4188	32,997		68,880	43,927			68,880		(24,953)				0001
Purchased Call/SPX/SPX261KS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/19/2024	04/22/2024	04/23/2024	Exercise	1	15,000,000	4867.89		114,750	150,000	35,250			150,000		(114,750)				0001
Purchased Call/SPX/SPX261KSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/26/2024	04/29/2024	04/30/2024	Exercise	1	25,250,000	5130.56		61,863	35,622	(26,241)			35,622		(61,863)				0001
Purchased Call/SPX/SPX9216SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/20/2024	12/24/2024	Exercise	1	3,309,000	100	72,798		287,738	215,954			287,738		(71,784)				0001
Purchased Call/SPX/SPXA051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	02/26/2024	Exercise	1	1,692,000	100	53,298		119,065	111,430			119,065		(7,635)				0001
Purchased Call/SPX/SPXA05MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/26/2024	Exercise	1	4,459,000	100	45,928		26,618	16,284			26,618		(10,334)				0001
Purchased Call/SPX/SPXA05NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	04/01/2024	Expire	1	2,173,000	100	23,686			(5,677)					(5,677)				0001
Purchased Call/SPX/SPXA05NSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/03/2024	Exercise	1	4,464,000	100	48,658		64,943	52,745			64,943		(12,198)				0001
Purchased Call/SPX/SPXA05PSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	04/16/2024	Exercise	1	5,111,000	100	57,754		112,688	96,324			112,688		(16,364)				0001
Purchased Call/SPX/SPXA05US4	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2024	Expire	1	5,913,000	100	71,547			(27,715)					(27,715)				0001
Purchased Call/SPX/SPXA05WS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2024	Exercise	1	3,275,000	100	41,920		76,764	58,799			76,764		(17,966)				0001
Purchased Call/SPX/SPXA05WSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/10/2024	Exercise	1	2,032,000	100	37,592		142,258	126,044			142,258		(16,214)				0001
Purchased Call/SPX/SPXB052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	09/04/2024	Expire	1	3,888,000	100	50,155			(33,345)					(33,345)				0001
Purchased Call/SPX/SPXB053S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	09/11/2024	Exercise	1	3,542,000	100	46,046		51,070	19,105			51,070		(31,966)				0001
Purchased Call/SPX/SPXB053SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	09/12/2024	Exercise	1	5,003,000	100	65,039		117,651	72,446			117,651		(45,206)				0001
Purchased Call/SPX/SPXB058S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise	1	4,068,000	100	45,155		184,454	146,618			184,454		(37,836)				0001
Purchased Call/SPX/SPXB059S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/13/2024	Exercise	1	4,545,000	100	53,177		234,862	189,283			234,862		(45,580)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXB0598E	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2024	Exercise	1	4,816,000	100	56,347		284,403	235,704			284,403		(48,699)				0001
Purchased Call/SPX/SPXH009WI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/19/2024	04/11/2024	03/21/2024	Expire	1	12,875,000	5150			51,110	(51,110)					(51,110)				0001
Purchased Call/SPX/SPXH00HSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/03/2024	05/06/2024	05/07/2024	Expire	1	20,200,000	5168.81			60,600	(60,600)					(60,600)				0001
Purchased Call/SPX/SPXH00KSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/17/2024	06/11/2024	05/21/2024	Expire	1	13,250,000	5250			13,673	(13,673)					(13,673)				0001
Purchased Call/SPX/SPXH00IKS	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/08/2024	07/12/2024	07/10/2024	Expire	1	16,650,000	5500			1,970	(1,970)					(1,970)				0001
Purchased Call/SPX/SPXH00IKT	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/08/2024	07/16/2024	07/10/2024	Expire	1	11,100,000	5500			3,955	(3,955)					(3,955)				0001
Purchased Call/SPX/SPXH00IKV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/08/2024	07/24/2024	07/10/2024	Expire	1	16,650,000	5600			40,640	(40,640)					(40,640)				0001
Purchased Call/SPX/SPXH13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	1,781,000	100	46,128		119,733	119,221			119,733		(513)				0001
Purchased Call/SPX/SPXH13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/17/2024	Expire	1	1,152,000	100	23,616			(724)					(724)				0001
Purchased Call/SPX/SPXH13WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	01/22/2024	Exercise	1	1,080,000	100	30,024		43,433	42,027			43,433		(1,406)				0001
Purchased Call/SPX/SPXH13XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise	1	1,334,000	100	26,680		59,156	57,822			59,156		(1,334)				0001
Purchased Call/SPX/SPXH13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise	1	2,027,000	100	74,188		152,349	148,057			152,349		(4,292)				0001
Purchased Call/SPX/SPXI008S7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/16/2024	09/20/2024	09/18/2024	Expire	1	11,250,000	5575			18,820	(18,820)					(18,820)				0001
Purchased Call/SPX/SPXI009ST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/30/2024	10/18/2024	10/02/2024	Expire	1	8,587,500	5700			21,025	(21,025)					(21,025)				0001
Purchased Call/SPX/SPXI00CSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/21/2024	10/30/2024	10/23/2024	Expire	1	29,250,000	5800			31,700	(31,700)					(31,700)				0001
Purchased Call/SPX/SPXI00CSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/21/2024	11/18/2024	10/23/2024	Expire	1	17,550,000	5900			83,250	(83,250)					(83,250)				0001
Purchased Call/SPX/SPXF003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/19/2024	01/23/2024	Exercise	1	1,793,712	4123	39,241		71,774	69,801			71,774		(1,973)				0001
Purchased Call/SPX/SPXF001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	04/29/2024	05/01/2024	Exercise	1	1,913,412	4359	39,132		76,385	63,486			76,385		(12,900)				0001
Purchased Call/SPX/SPXF00XS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/19/2024	07/23/2024	Exercise	1	1,887,708	4390	40,175		75,680	53,236			75,680		(22,444)				0001
Purchased Call/SPX/SPXJ13TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/21/2024	10/23/2024	Exercise	1	2,232,477	4022	46,381		89,355	50,943			89,355		(38,412)				0001
Purchased Call/SPX/SPXK135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/10/2024	12/12/2024	Exercise	1	1,761,995	4530	37,223		70,409	34,541			70,409		(35,868)				0001
Purchased Call/SPX/SPX140BSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2024	09/26/2024	Exercise	1	2,076,000	275.01	49,824		202,393	165,846			202,393		(36,547)				0001
Purchased Call/SPX/SPX2509SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/14/2023	02/09/2024	02/13/2024	Exercise	1	1,416,668	250	84,388		175,110	165,917			175,110		(9,193)				0001
Purchased Call/SPX/SPX2505E	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/19/2023	05/17/2024	05/21/2024	Exercise	1	2,711,000	255.32	145,852		365,473	309,968			365,473		(55,505)				0001
Purchased Call/SPX/SPX2505P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/26/2023	05/29/2024	05/31/2024	Exercise	1	1,375,000	255.84	77,963		179,184	147,271			179,184		(31,913)				0001
Purchased Call/SPX/SPX2507S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/28/2023	07/26/2024	07/30/2024	Exercise	1	3,120,000	266.09	183,144		348,126	242,818			348,126		(105,308)				0001
Purchased Call/SPX/SPX2507SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/25/2023	08/23/2024	08/27/2024	Exercise	1	2,111,000	262.19	124,971		285,584	204,005			285,584		(81,578)				0001
Purchased Call/SPX/SPX2507SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/25/2023	08/23/2024	08/27/2024	Exercise	1	1,547,000	276.35	37,592		125,746	101,206			125,746		(24,539)				0001
Purchased Call/SPX/SPX2611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/11/2024	01/16/2024	Exercise	1	1,557,460	248	84,569		162,667	160,305			162,667		(2,362)				0001
Purchased Call/SPX/SPX821FSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/05/2024	01/09/2024	Exercise	1	6,094,000	100	60,940		209,690	209,013			209,690		(677)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX8210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/11/2023	01/11/2024	01/16/2024	Exercise	1	1,749,000	100	46,174		101,922	100,650			101,922		(1,272)				0001
Purchased Call/SPX/SPX821HSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/27/2023	01/26/2024	01/30/2024	Expire	1	2,079,000	100	50,312			(3,494)					(3,494)				0001
Purchased Call/SPX/SPX8211SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/05/2023	06/05/2024	06/07/2024	Exercise	1	2,030,000	100	48,314		128,782	108,076			128,782		(20,706)				0001
Purchased Call/SPX/SPX8211YSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2024	Exercise	1	2,060,000	100	44,908		87,898	63,470			87,898		(24,428)				0001
Purchased Call/SPX/SPX8211YSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2023	07/18/2024	07/22/2024	Expire	1	2,945,000	100	39,758			(21,736)					(21,736)				0001
Purchased Call/SPX/SPX8212SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Expire	1	3,850,000	100	51,590			(28,851)					(28,851)				0001
Purchased Call/SPX/SPX8212SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Exercise	1	2,052,000	100	51,095		14,167	(14,406)			14,167		(28,574)				0001
Purchased Call/SPX/SPX9210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Expire	1	2,016,000	100	46,570			(26,355)					(26,355)				0001
Purchased Call/SPX/SPX9210SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/27/2023	07/26/2024	07/30/2024	Expire	1	6,736,000	100	93,630			(53,688)					(53,688)				0001
Purchased Call/SPX/SPX9211S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/28/2023	07/29/2024	07/31/2024	Expire	1	2,299,000	100	46,900			(27,132)					(27,132)				0001
Purchased Call/SPX/SPX9211S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/28/2023	07/30/2024	08/01/2024	Expire	1	2,282,000	100	52,486			(30,425)					(30,425)				0001
Purchased Call/SPX/SPX9217S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/14/2023	09/13/2024	09/17/2024	Exercise	1	5,196,000	100	67,548		87,636	39,735			87,636		(47,901)				0001
Purchased Call/SPX/SPX9215QS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2024	Exercise	1	1,680,000	100	27,888		123,467	98,644			123,467		(24,823)				0001
Purchased Call/SPX/SPX9215SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/21/2023	11/21/2024	11/25/2024	Exercise	1	2,285,000	100	37,931		171,506	137,546			171,506		(33,960)				0001
Purchased Call/SPX/SPX9215SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/24/2023	11/22/2024	11/26/2024	Exercise	1	2,776,000	100	33,867		180,821	150,153			180,821		(30,669)				0001
Purchased Call/SPX/SPX9215ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/27/2023	11/27/2024	12/02/2024	Exercise	1	2,409,000	100	29,872		162,282	135,119			162,282		(27,163)				0001
Purchased Call/SPX/SPX921EBH	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U8RHIGC71XBU11	12/08/2023	12/06/2024	12/10/2024	Exercise	1	2,224,000	100	45,814		203,885	160,616			203,885		(43,269)				0001
Purchased Call/SPX/SPXC170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2024	02/08/2024	01/11/2024	Expire	1	9,500,000	4725		36,140		(36,140)					(36,140)				0001
Purchased Call/SPX/SPXC17PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2024	02/07/2024	01/22/2024	Expire	1	4,760,000	4700		8,260		(8,260)					(8,260)				0001
Purchased Call/SPX/SPXC17QS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	02/08/2024	01/24/2024	Expire	1	4,850,000	4800		7,360		(7,360)					(7,360)				0001
Purchased Call/SPX/SPXC17QS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	02/16/2024	01/24/2024	Expire	1	14,550,000	4800		26,100		(26,100)					(26,100)				0001
Purchased Call/SPX/SPXC17RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	02/21/2024	02/16/2024	Expire	1	4,980,000	4900		4,010		(4,010)					(4,010)				0001
Purchased Call/SPX/SPXC170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2024	04/18/2024	04/10/2024	Exercise	1	10,400,000	5150		20,430	138,882	59,226			69,441		(10,215)	59,226			0001
Purchased Call/SPX/SPXI13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise	1	1,970,000	100	39,794		66,407	56,764			66,407		(9,644)				0001
Purchased Call/SPX/SPXI13FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise	1	1,432,000	100	40,382		138,129	126,813			138,129		(11,316)				0001
Purchased Call/SPX/SPXI13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/26/2024	Exercise	1	1,635,000	100	45,617		52,620	30,628			52,620		(21,991)				0001
Purchased Call/SPX/SPXJ13KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	09/24/2024	Exercise	1	6,883,000	100	83,284		141,886	81,210			141,886		(60,675)				0001
Purchased Call/SPX/SPXK131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2024	03/19/2024	03/19/2024	Expire	1	56,650,000	5045.45		14,163		(14,163)					(14,163)				0001
Purchased Call/SPX/SPXK13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2024	04/03/2024	04/01/2024	Expire	1	63,000,000	5186.04		21,000		(21,000)					(21,000)				0001
Purchased Call/SPX/SPXL131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2024	07/05/2024	06/25/2024	Expire	1	13,687,500	5400		17,940		(17,940)					(17,940)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXL131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	07/08/2024	06/25/2024	Expire	1	10,950,000	5400			14,580	(14,580)					(14,580)				0001
Purchased Call/SPX/SPXL130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	08/08/2024	07/22/2024	Exercise	1	8,400,000	5575			26,070	150,003	123,933		150,003		(26,070)				0001
Purchased Call/SPX/SPXM137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/27/2024	09/25/2024	Expire	1	19,950,000	5650			14,500	(14,500)					(14,500)				0001
Purchased Call/SPX/SPXM137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2024	10/16/2024	09/25/2024	Expire	1	8,550,000	5650			24,810	(24,810)					(24,810)				0001
Purchased Call/SPX/SPXM13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/26/2024	12/04/2024	Expire	1	15,062,500	5975			20,213	(20,213)					(20,213)				0001
Purchased Call/SPX/SPX8156S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJB6JWY9T8XKCSX06	06/16/2023	06/14/2024	06/18/2024	Exercise	1	1,444,000	4409.59	33,212		57,760	42,495			57,760		(15,265)				0001
Purchased Call/SPX/SPX821HSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2023	01/26/2024	01/30/2024	Exercise	1	665,000	12166.6	14,564		26,600	25,589			26,600		(1,011)				0001
Purchased Call/SPX/SPX8211SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/09/2024	02/13/2024	Exercise	1	1,830,000	4090.46	40,809		73,200	68,779			73,200		(4,421)				0001
Purchased Call/SPX/SPX821KSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	02/27/2024	Exercise	1	656,000	11969.65	14,694		26,240	24,077			26,240		(2,163)				0001
Purchased Call/SPX/SPX821NSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2024	Exercise	1	1,595,000	4105.02	36,047		63,800	54,095			63,800		(9,705)				0001
Purchased Call/SPX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2023	04/29/2024	05/01/2024	Exercise	1	691,000	13245.99	15,755		27,640	22,475			27,640		(5,165)				0001
Purchased Call/SPX/SPX821PSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	05/08/2024	Exercise	1	833,000	13259.129999999999	18,992		33,320	26,728			33,320		(6,592)				0001
Purchased Call/SPX/SPX8210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/12/2023	05/13/2024	05/15/2024	Exercise	1	1,858,000	4124.08	43,291		74,320	58,458			74,320		(15,862)				0001
Purchased Call/SPX/SPXF001SC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/03/2023	01/03/2024	01/05/2024	Exercise	1	1,482,000	100	33,641		68,060	67,874			68,060		(185)				0001
Purchased Call/SPX/SPXF001SD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/04/2023	01/04/2024	01/08/2024	Exercise	1	1,994,000	100	39,282		71,138	70,814			71,138		(325)				0001
Purchased Call/SPX/SPXF003S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/19/2023	01/19/2024	01/23/2024	Exercise	1	2,555,000	100	54,422		31,682	28,968			31,682		(2,714)				0001
Purchased Call/SPX/SPXF005S2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/31/2023	01/31/2024	02/02/2024	Expire	1	1,740,000	100	33,408			(2,761)					(2,761)				0001
Purchased Call/SPX/SPXF005SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/07/2023	02/07/2024	02/09/2024	Exercise	1	1,585,000	100	38,199		72,924	69,031			72,924		(3,894)				0001
Purchased Call/SPX/SPXF006SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/16/2024	02/21/2024	Exercise	1	2,938,000	100	63,461		35,890	27,759			35,890		(8,131)				0001
Purchased Call/SPX/SPXF006SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/16/2024	02/21/2024	Exercise	1	2,262,000	100	46,371		11,124	5,182			11,124		(5,942)				0001
Purchased Call/SPX/SPXF008S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/23/2023	02/23/2024	02/27/2024	Exercise	1	2,234,000	100	46,467		44,600	37,778			44,600		(6,822)				0001
Purchased Call/SPX/SPXF009S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/03/2023	03/01/2024	03/05/2024	Exercise	1	1,634,000	100	37,745		107,656	101,365			107,656		(6,291)				0001
Purchased Call/SPX/SPXF00AS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/07/2023	03/07/2024	03/11/2024	Exercise	1	1,655,000	100	27,473		121,092	116,111			121,092		(4,981)				0001
Purchased Call/SPX/SPXF00CSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/21/2023	03/21/2024	03/25/2024	Exercise	1	2,030,000	100	55,825		186,224	173,955			186,224		(12,269)				0001
Purchased Call/SPX/SPXF00JSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/08/2023	05/08/2024	05/10/2024	Exercise	1	2,112,000	100	46,042		188,888	172,698			188,888		(16,190)				0001
Purchased Call/SPX/SPXF00JST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/09/2023	05/09/2024	05/13/2024	Exercise	1	2,288,000	100	57,200		240,260	219,988			240,260		(20,271)				0001
Purchased Call/SPX/SPXF00MSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/24/2023	05/24/2024	05/29/2024	Exercise	1	1,946,000	100	54,683		78,197	56,564			78,197		(21,633)				0001
Purchased Call/SPX/SPXF00PS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/09/2023	06/11/2024	06/13/2024	Exercise	1	2,053,000	100	42,908		192,968	173,872			192,968		(19,096)				0001
Purchased Call/SPX/SPXF00RSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/21/2023	06/21/2024	06/25/2024	Expire	1	3,701,000	100	49,593			(23,434)					(23,434)				0001

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Purchased Call/SPX/SPXF00SSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/27/2023	06/27/2024	07/01/2024	Exercise	1	2,299,000	100	66,901		27,895	(4,821)			27,895		(32,715)				0001
Purchased Call/SPX/SPXF00SSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/28/2023	06/28/2024	07/02/2024	Expire	1	2,936,000	100	40,223			(19,780)					(19,780)				0001
Purchased Call/SPX/SPXG000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/10/2023	08/09/2024	08/13/2024	Exercise	1	7,078,000	100	90,598		77,706	22,243			77,706		(55,463)				0001
Purchased Call/SPX/SPXG001SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/11/2023	08/13/2024	08/15/2024	Exercise	1	2,670,000	100	33,375		24,476	3,846			24,476		(20,630)				0001
Purchased Call/SPX/SPXG007S6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/12/2023	09/12/2024	09/16/2024	Exercise	1	1,512,000	100	29,484		50,742	30,087			50,742		(20,655)				0001
Purchased Call/SPX/SPXG008S2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/15/2023	09/17/2024	09/19/2024	Exercise	1	2,608,000	100	59,723		204,067	161,407			204,067		(42,659)				0001
Purchased Call/SPX/SPX2612SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	02/13/2024	Exercise	1	1,791,000	264.31	37,790		119,101	115,007			119,101		(4,094)				0001
Purchased Call/SPX/SPX2613SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/07/2024	03/11/2024	Exercise	1	1,520,051	263	27,283		133,188	128,172			133,188		(5,016)				0001
Purchased Call/SPX/SPX2614S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	03/26/2024	Exercise	1	1,954,873	249	102,560		299,441	276,365			299,441		(23,076)				0001
Purchased Call/SPX/SPX2614SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	04/01/2024	Exercise	1	1,578,472	265	31,138		144,257	136,732			144,257		(7,525)				0001
Purchased Call/SPX/SPX2614SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	04/01/2024	Exercise	1	1,835,761	251	103,710		269,632	244,499			269,632		(25,133)				0001
Purchased Call/SPX/SPX2614SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2024	04/08/2024	Exercise	1	1,450,669	252	74,028		191,656	172,486			191,656		(19,170)				0001
Purchased Call/SPX/SPX2616SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	05/15/2024	Exercise	1	1,482,000	266.88	31,122		121,848	110,446			121,848		(11,403)				0001
Purchased Call/SPX/SPX2619SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	06/25/2024	Exercise	1	1,609,000	278.45	24,940		101,554	89,638			101,554		(11,916)				0001
Purchased Call/SPX/SPX261AS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	07/23/2024	Exercise	1	1,735,000	278.78	41,814		117,752	94,523			117,752		(23,230)				0001
Purchased Call/SPX/SPX261BSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	09/03/2024	Exercise	1	1,573,000	277.9	41,527		114,862	87,368			114,862		(27,495)				0001
Purchased Call/SPX/SPX261BSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/30/2023	08/30/2024	09/04/2024	Exercise	1	2,185,000	265.15	129,352		272,105	186,107			272,105		(85,998)				0001
Purchased Call/SPX/SPX261BSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2024	09/06/2024	Exercise	1	1,653,000	279.55	40,168		104,127	76,870			104,127		(27,257)				0001
Purchased Call/SPX/SPX261BSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	09/10/2024	Exercise	1	1,591,861	264	93,069		184,152	119,958			184,152		(64,195)				0001
Purchased Call/SPX/SPX261BSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	09/17/2024	Exercise	1	2,124,000	263.98	126,378		275,900	186,031			275,900		(89,869)				0001
Purchased Call/SPX/SPX261CS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2023	09/20/2024	09/24/2024	Exercise	1	2,032,000	262.82	121,920		285,835	197,744			285,835		(88,091)				0001
Purchased Call/SPX/SPX261CSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	10/01/2024	Exercise	1	1,919,000	260.16	113,797		298,295	212,947			298,295		(85,348)				0001
Purchased Call/SPX/SPX261CSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	10/02/2024	Exercise	1	1,979,000	274.08	48,881		205,776	169,014			205,776		(36,762)				0001
Purchased Call/SPX/SPX261ES1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	10/30/2024	Exercise	1	1,773,000	270.78	41,666		223,498	188,949			223,498		(34,549)				0001
Purchased Call/SPX/SPX261ESF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	11/05/2024	Exercise	1	2,204,199	260	143,414		348,884	227,381			348,884		(121,504)				0001
Purchased Call/SPX/SPX261FSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/08/2023	12/06/2024	12/10/2024	Exercise	1	1,748,328	268	102,976		273,448	176,193			273,448		(97,255)				0001
Purchased Call/SPX/SPX261FSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	12/13/2024	Exercise	1	1,465,000	285.25	30,033		134,109	105,644			134,109		(28,465)				0001
Purchased Call/SPX/SPX921ESJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	12/12/2024	Exercise	1	4,773,000	100	57,276		249,860	195,731			249,860		(54,129)				0001
Purchased Call/SPX/SPX921FS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2023	12/13/2024	12/17/2024	Exercise	1	2,212,000	100	27,429		131,989	105,841			131,989		(26,148)				0001
Purchased Call/SPX/SPX921FSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/23/2024	Exercise	1	3,534,000	100	42,761		151,827	110,358			151,827		(41,469)				0001

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Purchased Call/SPX/SPX921FSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/23/2024	Exercise	1	2,063,000	100	38,166		138,142	101,130			138,142		(37,012)				0001
Purchased Call/SPX/SPX921G4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024	12/24/2024	Exercise	1	4,744,000	100	55,979		226,832	172,391			226,832		(54,441)				0001
Purchased Call/SPX/SPX921GH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2023	12/26/2024	12/30/2024	Exercise	1	3,632,000	100	65,376		342,233	277,575			342,233		(64,658)				0001
Purchased Call/SPX/SPXA05NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024	04/01/2024	Expire	1	4,045,000	100	43,282		(10,460)				(10,460)		(10,460)				0001
Purchased Call/SPX/SPXA05NSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/01/2024	Expire	1	4,721,000	100	50,987		(12,356)				(12,356)		(12,356)				0001
Purchased Call/SPX/SPXA05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/21/2024	Expire	1	5,087,000	100	60,535		(22,973)				(22,973)		(22,973)				0001
Purchased Call/SPX/SPXA05XS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	06/13/2024	Exercise	1	5,066,000	100	65,858		352,053	322,743			352,053		(29,310)				0001
Purchased Call/SPX/SPXB059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	11/13/2024	Exercise	1	4,402,000	100	53,264		270,720	224,499			270,720		(46,221)				0001
Purchased Call/SPX/SPXC17PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2024	01/22/2024	01/22/2024	Expire	1	28,560,000	4804.84			68,544				(68,544)		(68,544)				0001
Purchased Call/SPX/SPXC17QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	02/12/2024	01/24/2024	Expire	1	9,700,000	4800			15,770				(15,770)		(15,770)				0001
Purchased Call/SPX/SPXC17QSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	02/16/2024	02/01/2024	Expire	1	4,920,000	4875			7,590				(7,590)		(7,590)				0001
Purchased Call/SPX/SPXC17RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	03/01/2024	02/16/2024	Exercise	1	9,960,000	5000			41,020	137,080	96,060		137,080		(41,020)				0001
Purchased Call/SPX/SPX821SSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	06/06/2024	Exercise	1	1,001,000	100	26,126		40,040	28,915			40,040		(11,125)				0001
Purchased Call/SPX/SPX821US5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/15/2023	06/14/2024	06/18/2024	Exercise	1	1,325,000	105	19,875		39,750	30,641			39,750		(9,109)				0001
Purchased Call/SPX/SPX821US6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2023	06/18/2024	06/21/2024	Exercise	1	1,262,000	100	31,550		50,480	35,791			50,480		(14,689)				0001
Purchased Call/SPX/SPX821XS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/09/2024	07/11/2024	Exercise	1	1,925,000	100	50,243		77,000	50,775			77,000		(26,225)				0001
Purchased Call/SPX/SPX9211SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/06/2024	08/08/2024	Exercise	1	687,000	15274.92	15,251		27,480	18,346			27,480		(9,134)				0001
Purchased Call/SPX/SPX921SS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	08/12/2024	08/14/2024	Exercise	1	1,929,000	100	50,926		77,160	45,735			77,160		(31,425)				0001
Purchased Call/SPX/SPX9213SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2024	Exercise	1	626,000	14694.84	13,960		25,040	16,143			25,040		(8,897)				0001
Purchased Call/SPX/SPX921ASJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	10/30/2024	Exercise	1	2,123,000	4117.37	47,768		84,920	45,311			84,920		(39,609)				0001
Purchased Call/SPX/SPX921ES7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/10/2024	Exercise	1	1,047,000	105	14,030		31,410	18,305			31,410		(13,105)				0001
Purchased Call/SPX/SPXC17KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2023	10/09/2024	10/11/2024	Exercise	1	1,091,000	100	31,639		43,640	18,993			43,640		(24,647)				0001
Purchased Call/SPX/SPXI131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/06/2024	02/08/2024	Exercise	1	1,035,000	105	16,353		31,050	29,419			31,050		(1,631)				0001
Purchased Call/SPX/SPXI139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/19/2024	Exercise	1	1,402,000	100	35,751		56,080	48,731			56,080		(7,349)				0001
Purchased Call/SPX/SPXL13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/29/2024	07/10/2024	Expire	1	5,560,000	5000			1,290				(1,290)		(1,290)				0001
Purchased Call/SPX/SPXL13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2024	08/01/2024	07/10/2024	Expire	1	5,560,000	5000			1,660				(1,660)		(1,660)				0001
Purchased Call/SPX/SPXL13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2024	08/21/2024	07/10/2024	Expire	1	5,560,000	5000			3,890				(3,890)		(3,890)				0001
Purchased Call/SPX/SPXG00BS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/25/2023	09/25/2024	09/27/2024	Exercise	1	2,952,000	100	53,136		108,974	69,852			108,974		(39,122)				0001
Purchased Call/SPX/SPXG00CSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2024	10/04/2024	Exercise	1	2,856,000	100	31,987		114,706	90,540			114,706		(24,166)				0001
Purchased Call/SPX/SPXG00YSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/18/2024	02/16/2024	01/22/2024	Exercise	1	4,760,000	4800	23,745		102,786	79,041			102,786		(23,745)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH00KSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/17/2024	06/07/2024	05/21/2024	Expire	1	18,550,000	5250		17,460		(17,460)					(17,460)				0001
Purchased Call/SPX/SPXH13WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	01/22/2024	Exercise	1	1,904,000	100	38,270		23,259	21,467			23,259		(1,792)				0001
Purchased Call/SPX/SPXH13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise	1	2,032,000	100	32,309		23,797	21,928			23,797		(1,869)				0001
Purchased Call/SPX/SPXI009S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/23/2024	10/01/2024	09/25/2024	Expire	1	11,400,000	5650		17,660		(17,660)					(17,660)				0001
Purchased Call/SPX/SPXI009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/23/2024	10/11/2024	09/25/2024	Expire	1	11,400,000	5650		24,810		(24,810)					(24,810)				0001
Purchased Call/SPX/SPXI00CSK	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	10/21/2024	10/25/2024	10/23/2024	Expire	1	70,200,000	5800		38,650		(38,650)					(38,650)				0001
Purchased Call/SPX/SPXI00GS9	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	11/18/2024	11/29/2024	11/20/2024	Expire	1	17,625,000	5800		29,940		(29,940)					(29,940)				0001
Purchased Call/SPX/SPXI00JSJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	12/02/2024	12/06/2024	12/04/2024	Expire	1	12,050,000	5975		6,720		(6,720)					(6,720)				0001
Purchased Call/SPX/SPXI00JSM	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	12/02/2024	12/19/2024	12/04/2024	Exercise	1	30,125,000	5950		27,465	124,381	96,916			124,381		(27,465)				0001
Purchased Call/SPX/SPXI13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	04/08/2024	Exercise	1	2,195,000	100	53,997		154,135	140,190			154,135		(13,944)				0001
Purchased Call/SPX/SPXA05TS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/10/2023	05/08/2024	05/10/2024	Exercise	1	1,747,782	254	90,826		226,411	194,296			226,411		(32,115)				0001
Purchased Call/SPX/SPXA05VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/04/2024	Exercise	1	2,268,000	255.44	126,781		302,678	250,085			302,678		(52,593)				0001
Purchased Call/SPX/SPXA05XS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	06/12/2024	Exercise	1	1,403,000	273.06	30,305		102,330	88,889			102,330		(13,441)				0001
Purchased Call/SPX/SPXA05XSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	06/24/2024	Exercise	1	2,312,000	260.43	133,634		307,166	244,387			307,166		(62,778)				0001
Purchased Call/SPX/SPXA05YSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	07/01/2024	Exercise	1	2,153,000	260.42	125,520		289,856	228,475			289,856		(61,381)				0001
Purchased Call/SPX/SPXA05YSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	07/02/2024	Exercise	1	1,960,000	260.4	114,072		259,677	203,582			259,677		(56,096)				0001
Purchased Call/SPX/SPXA05YSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	06/28/2024	07/02/2024	Exercise	1	3,152,000	262.14	183,131		393,910	302,599			393,910		(91,311)				0001
Purchased Call/SPX/SPXB05ISV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	08/20/2024	Exercise	1	3,086,000	261.9	182,383		404,868	290,628			404,868		(114,240)				0001
Purchased Call/SPX/SPXB052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	09/04/2024	Exercise	1	2,608,000	265.23	153,090		323,898	220,701			323,898		(103,197)				0001
Purchased Call/SPX/SPXB055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/28/2023	09/27/2024	10/01/2024	Exercise	1	1,656,000	260.41	98,698		255,576	181,758			255,576		(73,818)				0001
Purchased Call/SPX/SPXB059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/13/2024	Exercise	1	1,551,000	262.87	90,578		259,965	182,327			259,965		(77,639)				0001
Purchased Call/SPX/SPXB05CSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/06/2023	12/04/2024	12/06/2024	Exercise	1	2,027,685	268	109,033		315,886	214,081			315,886		(101,804)				0001
Purchased Call/SPX/SPXB05DSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/17/2024	Exercise	1	1,843,838	271	104,779		259,637	158,642			259,637		(100,995)				0001
Purchased Call/SPX/SPXF001SL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/03/2023	05/02/2024	05/06/2024	Exercise	1	2,400,522	254	117,506		284,113	244,621			284,113		(39,492)				0001
Purchased Call/SPX/SPXG00USM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/22/2023	12/20/2024	12/24/2024	Exercise	1	1,567,528	272	87,024		200,058	114,246			200,058		(85,812)				0001
Purchased Call/SPX/SPXI13GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise	1	2,342,000	100	53,866		67,177	51,195			67,177		(15,982)				0001
Purchased Call/SPX/SPXL13OSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/17/2024	04/10/2024	Exercise	1	10,400,000	5150		22,070	127,792	79,291			95,844		(16,553)	26,430			0001
Purchased Call/SPX/SPXL13OS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2024	05/03/2024	04/10/2024	Exercise	1	7,800,000	5200		27,290	36,105	8,815			36,105		(27,290)				0001
Purchased Call/SPX/SPXL13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	07/12/2024	06/25/2024	Expire	1	24,637,500	5400		49,460		(49,460)					(49,460)				0001
Purchased Call/SPX/SPXL13NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/17/2024	07/10/2024	Expire	1	8,325,000	5500		4,475		(4,475)					(4,475)				0001

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Purchased Call/SPX/SPXL130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	08/05/2024	07/22/2024	Exercise	1	11,200,000	5575		33,170	200,004	166,834			200,004		(33,170)				0001
Purchased Call/SPX/SPXL130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	08/14/2024	07/22/2024	Exercise	1	16,800,000	5575		55,335	179,687	124,352			179,687		(55,335)				0001
Purchased Call/SPX/SPXL13USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/20/2024	08/05/2024	Expire	1	22,200,000	5450		57,640		(57,640)					(57,640)				0001
Purchased Call/SPX/SPXM137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2024	10/17/2024	09/25/2024	Expire	1	11,400,000	5650		16,640		(16,640)					(16,640)				0001
Purchased Call/SPX/SPXM13KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/27/2024	12/04/2024	Expire	1	12,050,000	6075		44,805		(44,805)					(44,805)				0001
Purchased Call/SPX/SPXM13MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/12/2024	12/12/2024	Expire	1	18,150,000	6000		7,215		(7,215)					(7,215)				0001
Purchased Call/SPX/SPXM13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/20/2024	12/12/2024	Exercise	1	6,050,000	6000		8,915	34,576	25,661			34,576		(8,915)				0001
Purchased Call/SPX/SPX8153SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/06/2023	04/05/2024	04/09/2024	Exercise	1	1,671,000	4105.02		37,598	66,840	56,946			66,840		(9,894)				0001
Purchased Call/SPX/SPX8155V	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/09/2023	06/07/2024	06/11/2024	Exercise	1	1,673,000	4298.86		38,646	66,920	49,959			66,920		(16,961)				0001
Purchased Call/SPX/SPX8155W	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/09/2023	06/07/2024	06/11/2024	Exercise	1	717,000	14528.360000000001		16,204	28,680	21,568			28,680		(7,112)				0001
Purchased Call/SPX/SPX8158X4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/04/2023	08/06/2024	08/08/2024	Exercise	1	1,603,000	4478.03		37,831	64,120	41,463			64,120		(22,657)				0001
Purchased Call/SPX/SPXI13CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/03/2024	Exercise	1	1,517,000	100		38,380	60,680	51,059			60,680		(9,621)				0001
Purchased Call/SPX/SPXJ130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/03/2024	07/08/2024	Exercise	1	1,075,000	105		14,405	32,250	24,928			32,250		(7,322)				0001
Purchased Call/SPX/SPXJ13CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise	1	1,993,000	100		52,416	79,720	45,304			79,720		(34,416)				0001
Purchased Call/SPX/SPXJ13HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/10/2024	Exercise	1	1,921,000	100		51,483	76,840	41,231			76,840		(35,609)				0001
Purchased Call/SPX/SPXJ13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/10/2024	Exercise	1	1,842,000	100		47,155	73,680	37,177			73,680		(36,503)				0001
Purchased Call/SPX/SPXJ13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise	1	1,021,000	100		25,933	40,840	17,828			40,840		(23,012)				0001
Purchased Call/SPX/SPX821FSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/09/2023	01/05/2024	01/09/2024	Exercise	1	1,799,538	4008		39,503	71,839	71,399			71,839		(440)				0001
Purchased Call/SPX/SPXC17HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/17/2023	08/05/2024	08/07/2024	Exercise	1	1,927,899	4323		38,468	77,158	53,309			77,158		(23,850)				0001
Purchased Call/SPX/SPXF00GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/12/2024	04/16/2024	Exercise	1	1,839,873	4381		39,908	73,499	62,129			73,499		(11,371)				0001
Purchased Call/SPX/SPXI13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/03/2024	05/07/2024	Exercise	1	2,049,465	4324		46,608	82,003	66,034			82,003		(15,969)				0001
Purchased Call/SPX/SPX1409SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2024	11/06/2024	Exercise	1	2,044,000	277.19		44,764	185,057	147,076			185,057		(37,981)				0001
Purchased Call/SPX/SPX1409ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2024	11/21/2024	Exercise	1	1,767,000	281.28		38,167	163,325	129,456			163,325		(33,868)				0001
Purchased Call/SPX/SPXI13CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/03/2024	Exercise	1	1,865,000	264.82		39,725	168,964	159,005			168,964		(9,958)				0001
Purchased Call/BCS/BCS617LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024	01/04/2024	Exercise	1	3,494,243	616.59	271,503	192,052	191,679			192,052		(373)				0001
Purchased Call/BCS/BCS617LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/03/2022	01/03/2024	01/05/2024	Exercise	1	1,276,490	616.63	99,566	55,364	55,090			55,364		(274)				0001
Purchased Call/BCS/BCS617LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	01/08/2024	Exercise	1	580,082	613.65	47,219	27,170	26,976			27,170		(195)				0001
Purchased Call/BCS/BCS617MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	01/17/2024	Exercise	1	751,777	610.34	61,195	43,492	42,568			43,492		(925)				0001
Purchased Call/BCS/BCS617MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	01/16/2024	Exercise	1	777,803	609.42	63,935	46,011	45,045			46,011		(966)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS617I8SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	01/17/2024	Exercise	1	122,500	608.13	9,959		7,556	7,405			7,556		(151)				0001
Purchased Call/BCS/BCS617I8SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	01/05/2024	Exercise	1	1,071,941	592.61	89,400		94,270	92,051			94,270		(2,220)				0001
Purchased Call/BCS/BCS617NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	01/23/2024	Exercise	1	3,542,225	590.52	289,754		325,818	318,614			325,818		(7,204)				0001
Purchased Call/BCS/BCS617NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	01/23/2024	Exercise	1	1,769,229	592.48	141,715		156,883	153,360			156,883		(3,523)				0001
Purchased Call/BCS/BCS617NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	01/30/2024	Exercise	1	3,304,175	585.73	270,281		379,296	370,014			379,296		(9,282)				0001
Purchased Call/BCS/BCS617QS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	02/12/2024	Exercise	1	2,445,229	600.69	206,244		229,515	218,738			229,515		(10,777)				0001
Purchased Call/BCS/BCS617QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	02/12/2024	Exercise	1	735,859	602.68	61,591		66,640	63,425			66,640		(3,215)				0001
Purchased Call/BCS/BCS617QSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	02/13/2024	Exercise	1	366,239	602.92	32,009		32,953	31,238			32,953		(1,715)				0001
Purchased Call/BCS/BCS617QSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	01/12/2024	Exercise	1	4,001,448	604.99	342,124		345,693	327,365			345,693		(18,328)				0001
Purchased Call/SPX/SPXD178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2024	11/20/2024	11/18/2024	Exercise	1	35,850,000	5925		23,640	15,782	(7,858)			15,782		(23,640)				0001
Purchased Call/SPX/SPXF001S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/30/2022	01/02/2024	01/04/2024	Exercise	1	2,166,000	100	41,804		48,121	48,006			48,121		(115)				0001
Purchased Call/SPX/SPXF006S9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/13/2023	02/13/2024	02/15/2024	Expire	1	2,276,000	100	49,389			(5,851)			(5,851)		(5,851)				0001
Purchased Call/SPX/SPXF006SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/16/2023	02/16/2024	02/21/2024	Exercise	1	1,882,000	100	53,072		94,418	87,637			94,418		(6,781)				0001
Purchased Call/SPX/SPXF001SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/04/2023	05/03/2024	05/07/2024	Exercise	1	2,584,000	100	40,569		115,121	101,298			115,121		(13,823)				0001
Purchased Call/SPX/SPXF00JS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/05/2023	05/03/2024	05/07/2024	Exercise	1	1,409,000	100	33,252		100,658	89,297			100,658		(11,361)				0001
Purchased Call/SPX/SPXF00JS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/05/2023	05/07/2024	05/09/2024	Exercise	1	1,461,000	100	31,558		115,378	104,367			115,378		(11,010)				0001
Purchased Call/SPX/SPXF00QSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/15/2023	06/14/2024	06/18/2024	Exercise	1	2,087,000	100	43,410		119,953	100,057			119,953		(19,896)				0001
Purchased Call/SPX/SPXF00RS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/14/2024	06/18/2024	Exercise	1	2,241,000	100	37,201		108,356	91,258			108,356		(17,098)				0001
Purchased Call/SPX/SPXF00TS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/05/2023	07/05/2024	07/09/2024	Exercise	1	3,266,000	100	44,091		76,553	54,023			76,553		(22,530)				0001
Purchased Call/BCS/BCS6170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	02/13/2024	Exercise	1	902,858	599.92	77,194		86,709	82,556			86,709		(4,153)				0001
Purchased Call/BCS/BCS6170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	01/18/2024	Exercise	1	4,481,113	595.04	389,409		483,166	460,670			483,166		(22,497)				0001
Purchased Call/BCS/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/13/2024	01/04/2024	Exercise	1	3,387,228	595.04	294,350		323,735	306,349			323,735		(17,386)				0001
Purchased Call/BCS/BCS6170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2022	02/15/2024	02/15/2024	Exercise	1	2,037,049	595.08	176,205		227,702	216,810			227,702		(10,892)				0001
Purchased Call/BCS/BCS6170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	986,317	587.56	87,289		118,916	113,370			118,916		(5,546)				0001
Purchased Call/BCS/BCS6170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	424,871	591.94	34,032		47,657	45,351			47,657		(2,306)				0001
Purchased Call/BCS/BCS6170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	1,032,752	595.93	82,664		108,927	103,675			108,927		(5,252)				0001
Purchased Call/BCS/BCS617PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	01/10/2024	Exercise	1	4,128,536	587.55	356,192		497,691	474,962			497,691		(22,729)				0001
Purchased Call/BCS/BCS617PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	02/21/2024	Exercise	1	544,408	586.31	47,962		66,931	63,879			66,931		(3,052)				0001
Purchased Call/BCS/BCS617PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	02/01/2024	Exercise	1	813,579	585.55	43,811	19,751	81,043	58,505			81,043		(22,538)				0001
Purchased Call/BCS/BCS617PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	01/11/2024	Exercise	1	994,604	585.19	87,426		135,498	129,253			135,498		(6,245)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS617PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	02/27/2024	Exercise	1	2,205,092	590.79	195,151		282,053	267,767			282,053		(14,286)				0001
Purchased Call/BCS/BCS617PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2024	01/25/2024	Exercise	1	4,641,492	592.75	403,307		570,869	539,290			570,869		(31,578)				0001
Purchased Call/BCS/BCS617PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	02/27/2024	Exercise	1	244,636	592.75	21,210		30,482	28,930			30,482		(1,553)				0001
Purchased Call/BCS/BCS617PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	03/05/2024	Exercise	1	658,820	579.99	57,639		100,953	96,180			100,953		(4,772)				0001
Purchased Call/BCS/BCS6170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	03/12/2024	Exercise	1	576,710	573.92	51,097		96,837	92,141			96,837		(4,696)				0001
Purchased Call/BCS/BCS6170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	03/12/2024	Exercise	1	553,307	577.04	47,363		89,916	85,563			89,916		(4,353)				0001
Purchased Call/BCS/BCS6170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	01/16/2024	Exercise	1	6,192,942	575.13	541,263		1,024,653	974,908			1,024,653		(49,746)				0001
Purchased Call/BCS/BCS6170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	02/13/2024	Exercise	1	4,417,572	581.47	386,979		672,136	636,521			672,136		(35,615)				0001
Purchased Call/BCS/BCS6170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	03/12/2024	Exercise	1	1,823,595	580.34	161,023		283,352	268,471			283,352		(14,881)				0001
Purchased Call/BCS/BCS6170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/12/2024	02/28/2024	Exercise	1	5,040,365	579.75	438,008		812,503	769,785			812,503		(42,718)				0001
Purchased Call/BCS/BCS6170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	03/18/2024	Exercise	1	1,068,355	581.02	94,122		162,112	152,687			162,112		(9,425)				0001
Purchased Call/BCS/BCS6170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	01/19/2024	Exercise	1	1,809,487	591.27	164,663		228,679	211,872			228,679		(16,807)				0001
Purchased Call/BCS/BCS6170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/19/2024	03/21/2024	Exercise	1	3,306,348	549.18	296,910		441,352	409,540			441,352		(31,812)				0001
Purchased Call/BCS/BCS6170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	03/25/2024	Exercise	1	351,457	590.54	33,213		53,495	49,850			53,495		(3,645)				0001
Purchased Call/SPX/SPX821GSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/23/2024	Exercise	1	971,000	1161 9.030000000001	21,362		38,840	37,772			38,840		(1,068)				0001
Purchased Call/SPX/SPX821JSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,890,000	4079.09	42,147		75,600	70,200			75,600		(5,400)				0001
Purchased Call/SPX/SPX821SSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/02/2023	06/04/2024	06/06/2024	Exercise	1	1,622,000	105	23,357		48,660	38,714			48,660		(9,946)				0001
Purchased Call/SPX/SPX821VSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2024	06/27/2024	Exercise	1	1,251,000	105	17,389		37,530	29,122			37,530		(8,408)				0001
Purchased Call/SPX/SPX913SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2024	Exercise	1	1,461,000	4369.71	33,895		58,440	36,836			58,440		(21,604)				0001
Purchased Call/SPX/SPX915SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	09/06/2024	Exercise	1	1,184,000	105	16,221		35,520	24,513			35,520		(11,007)				0001
Purchased Call/SPX/SPX917SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2023	09/18/2024	09/20/2024	Exercise	1	1,287,000	100	33,591		51,480	27,394			51,480		(24,086)				0001
Purchased Call/SPX/SPXF00MSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/26/2023	05/28/2024	05/30/2024	Exercise	1	1,787,000	100	46,462		71,480	52,537			71,480		(18,943)				0001
Purchased Call/SPX/SPXH13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	1,163,000	100	28,377		46,520	46,205			46,520		(315)				0001
Purchased Call/SPX/SPXI134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,572,000	100	39,929		62,880	57,002			62,880		(5,878)				0001
Purchased Call/SPX/SPXI137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise	1	1,556,000	100	39,367		62,240	54,913			62,240		(7,327)				0001
Purchased Call/SPX/SPXI13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/26/2024	Exercise	1	1,750,000	100	44,800		70,000	59,920			70,000		(10,080)				0001
Purchased Call/SPX/SPXI13ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/27/2024	Exercise	1	1,653,000	100	42,317		66,120	56,328			66,120		(9,792)				0001
Purchased Call/SPX/SPXI13BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2023	03/27/2024	03/29/2024	Exercise	1	1,001,000	105	16,617		30,030	26,082			30,030		(3,948)				0001
Purchased Call/SPX/SPX150XSL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	01/10/2023	01/09/2024	01/11/2024	Exercise	1	2,590,959	247	139,927		275,442	272,349			275,442		(3,092)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX1502SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4H0FF07349	02/03/2023	02/02/2024	02/06/2024	Exercise	1	1,273,000	250.91	68,869		143,429	137,307			143,429		(6,122)				0001
Purchased Call/SPX/SPX2501SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4H0FF07349	03/03/2023	03/01/2024	03/05/2024	Exercise	1	1,565,233	249	97,024		221,212	205,042			221,212		(16,171)				0001
Purchased Call/SPX/SPX2501SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4H0FF07349	03/08/2023	03/07/2024	03/11/2024	Exercise	1	1,553,801	250	90,028		217,101	200,732			217,101		(16,369)				0001
Purchased Call/SPX/SPX2504SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4H0FF07349	05/05/2023	05/03/2024	05/07/2024	Exercise	1	1,526,000	253.73	79,810		190,652	163,384			190,652		(27,268)				0001
Purchased Call/SPX/SPX2506SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4H0FF07349	07/14/2023	07/12/2024	07/16/2024	Exercise	1	3,274,000	263.86	188,910		445,078	343,802			445,078		(101,277)				0001
Purchased Call/SPX/SPX2507SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4H0FF07349	08/11/2023	08/09/2024	08/13/2024	Exercise	1	2,657,000	263.37	155,169		299,930	204,674			299,930		(95,256)				0001
Purchased Call/SPX/SPX2611S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/17/2024	Exercise	1	1,497,000	257.95	42,066		96,882	95,594			96,882		(1,289)				0001
Purchased Call/SPX/SPX2611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2024	01/19/2024	Exercise	1	2,156,204	248	110,263		217,138	212,265			217,138		(4,874)				0001
Purchased Call/SPX/SPX2611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/30/2024	Exercise	1	1,610,684	259	46,555		117,616	114,383			117,616		(3,233)				0001
Purchased Call/SPX/SPX2612SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,846,000	250.44	103,745		223,416	210,123			223,416		(13,293)				0001
Purchased Call/SPX/SPX2613S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,770,000	262.78	39,117		143,576	137,817			143,576		(5,759)				0001
Purchased Call/BCS/BCS617RS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	03/26/2024	Exercise	1	1,282,086	595.71	118,080		174,424	161,304			174,424		(13,120)				0001
Purchased Call/BCS/BCS617RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	03/26/2024	Exercise	1	4,372,707	593.75	411,034		609,280	563,609			609,280		(45,670)				0001
Purchased Call/BCS/BCS617RS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	02/28/2024	Exercise	1	1,476,300	589.63	138,034		216,499	201,141			216,499		(15,358)				0001
Purchased Call/BCS/BCS617RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	03/26/2024	Exercise	1	224,104	590.83	21,245		32,415	30,042			32,415		(2,374)				0001
Purchased Call/BCS/BCS617RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	03/04/2024	Exercise	1	2,988,557	596.31	287,200		436,295	402,020			436,295		(34,275)				0001
Purchased Call/BCS/BCS617RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	04/01/2024	Exercise	1	365,459	598.28	34,426		52,287	48,178			52,287		(4,108)				0001
Purchased Call/BCS/BCS617SS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	01/08/2024	Exercise	1	4,956,859	595.98	482,302		647,364	584,513			647,364		(62,851)				0001
Purchased Call/BCS/BCS617SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	03/15/2024	Exercise	1	1,586,749	598.37	152,804		184,017	163,056			184,017		(20,961)				0001
Purchased Call/BCS/BCS617SSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	04/10/2024	Exercise	1	91,482	595.8	9,020		12,680	11,464			12,680		(1,216)				0001
Purchased Call/BCS/BCS617SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/09/2024	01/16/2024	Exercise	1	5,813,354	598.37	558,682		797,672	721,695			797,672		(75,977)				0001
Purchased Call/BCS/BCS617SSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	01/08/2024	Exercise	1	1,096,494	590.07	107,347		136,740	121,720			136,740		(15,020)				0001
Purchased Call/BCS/BCS617SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	01/08/2024	Exercise	1	710,575	590.72	69,139		84,066	74,392			84,066		(9,674)				0001
Purchased Call/BCS/BCS617SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	01/08/2024	Exercise	1	4,503,275	591.79	433,215		527,972	467,357			527,972		(60,614)				0001
Purchased Call/BCS/BCS617SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	01/08/2024	Exercise	1	3,732,937	595.51	352,016		412,550	363,230			412,550		(49,321)				0001
Purchased Call/BCS/BCS617TS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	04/11/2024	Exercise	1	458,774	592.22	43,859		51,473	45,147			51,473		(6,326)				0001
Purchased Call/BCS/BCS617TS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	04/22/2024	Exercise	1	127,804	588.75	12,653		13,183	11,308			13,183		(1,874)				0001
Purchased Call/BCS/BCS617TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	04/23/2024	Exercise	1	1,852,509	597.6	179,138		161,311	134,526			161,311		(26,785)				0001
Purchased Call/BCS/BCS617TS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	04/23/2024	Exercise	1	477,343	595.03	47,352		43,618	36,538			43,618		(7,080)				0001
Purchased Call/BCS/BCS617TS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	02/22/2024	Exercise	1	5,773,852	596.1	566,415		522,714	438,024			522,714		(84,690)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS617TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2024	01/18/2024	Exercise	1	2,832,227	590.04	281,240		336,762	292,782			336,762		(43,980)				0001
Purchased Call/BCS/BCS617TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	04/04/2024	Exercise	1	1,685,336	591.42	164,657		182,533	156,558			182,533		(25,975)				0001
Purchased Call/BCS/BCS617TSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	04/30/2024	Exercise	1	552,350	581.28	55,125		73,010	64,238			73,010		(8,772)				0001
Purchased Call/BCS/BCS617TSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	02/29/2024	Exercise	1	1,694,986	583.79	164,922		217,927	191,685			217,927		(26,243)				0001
Purchased Call/SPX/SPXF00US1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	07/07/2023	07/09/2024	07/11/2024	Exercise	1	2,565,000	100	55,917		210,016	180,829			210,016		(29,187)				0001
Purchased Call/SPX/SPXF00ZS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	08/03/2023	08/02/2024	08/06/2024	Expire	1	8,558,000	100	112,966		(66,966)				(66,966)		(66,966)				0001
Purchased Call/SPX/SPXF00ZSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2024	08/09/2024	Expire	1	2,732,000	100	66,934		(40,271)				(40,271)		(40,271)				0001
Purchased Call/SPX/SPXG001SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/19/2024	Exercise	1	4,766,000	100	58,622		137,472	100,914			137,472		(36,558)				0001
Purchased Call/SPX/SPXG006SB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	09/07/2023	09/06/2024	09/10/2024	Exercise	1	2,817,000	100	56,903		44,566	5,317			44,566		(39,249)				0001
Purchased Call/SPX/SPXG006SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	09/08/2023	09/10/2024	09/12/2024	Exercise	1	2,657,000	100	60,845		159,730	117,439			159,730		(42,291)				0001
Purchased Call/SPX/SPXG009S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	09/19/2023	09/19/2024	09/23/2024	Exercise	1	2,026,000	100	39,102		85,361	57,216			85,361		(28,145)				0001
Purchased Call/SPX/SPXG00ASZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	09/25/2023	09/25/2024	09/27/2024	Exercise	1	4,450,000	100	52,955		44,123	5,135			44,123		(38,989)				0001
Purchased Call/SPX/SPXH009SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	03/19/2024	04/15/2024	03/21/2024	Exercise	1	12,875,000	5150	41,890		88,180	46,290			88,180		(41,890)				0001
Purchased Call/SPX/SPXH00KSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	05/17/2024	06/10/2024	05/21/2024	Exercise	1	7,950,000	5350	17,105	5,395	(11,710)				5,395		(17,105)				0001
Purchased Call/SPX/SPXH00QS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	06/03/2024	06/28/2024	06/05/2024	Expire	1	15,840,000	5250	33,375		(22,250)						(22,250)	(11,125)			0001
Purchased Call/SPX/SPXH13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise	1	1,738,000	100	27,287		5,753	4,388			5,753		(1,364)				0001
Purchased Call/SPX/SPXI001ST	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC . 549300Y6K4T30BM4LN29	08/01/2024	08/29/2024	08/05/2024	Expire	1	22,200,000	5450	64,060		(64,060)				(64,060)		(64,060)				0001
Purchased Call/SPX/SPXI008S6	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC . 549300Y6K4T30BM4LN29	09/16/2024	09/18/2024	09/18/2024	Expire	1	11,250,000	5575	7,965		(7,965)				(7,965)		(7,965)				0001
Purchased Call/SPX/SPXI00CS0	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC . 549300Y6K4T30BM4LN29	10/21/2024	11/15/2024	10/23/2024	Expire	1	29,250,000	5800	75,340		(75,340)				(75,340)		(75,340)				0001
Purchased Call/SPX/SPXI00FSB	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC . 549300Y6K4T30BM4LN29	11/14/2024	11/26/2024	11/18/2024	Expire	1	14,937,500	5925	16,148		(16,148)				(16,148)		(16,148)				0001
Purchased Call/SPX/SPXI00FSD	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC . 549300Y6K4T30BM4LN29	11/14/2024	11/29/2024	11/18/2024	Expire	1	17,925,000	5925	34,980		(34,980)				(34,980)		(34,980)				0001
Purchased Call/SPX/SPXI00GS7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC . 549300Y6K4T30BM4LN29	11/18/2024	11/22/2024	11/20/2024	Expire	1	11,750,000	5800	13,490		(13,490)				(13,490)		(13,490)				0001
Purchased Call/SPX/SPXI00JSN	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC . 549300Y6K4T30BM4LN29	12/02/2024	12/20/2024	12/04/2024	Exercise	1	24,100,000	5950	28,395	28,726	331				28,726		(28,395)				0001
Purchased Call/SPX/SPXI13CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/03/2024	Exercise	1	1,497,000	100	30,239		84,657	77,076			84,657		(7,581)				0001
Purchased Call/SPX/SPXI13DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2024	Exercise	1	2,410,000	100	49,887		147,901	135,156			147,901		(12,746)				0001
Purchased Call/SPX/SPXI13GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/23/2024	Exercise	1	1,649,000	100	48,646		50,979	36,412			50,979		(14,567)				0001
Purchased Call/SPX/SPXI13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Expire	1	2,296,000	100	53,267		(25,170)				(25,170)		(25,170)				0001
Purchased Call/SPX/SPXI13XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2024	Expire	1	2,037,000	100	45,425		(21,964)				(21,964)		(21,964)				0001
Purchased Call/SPX/SPXK13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/19/2024	04/02/2024	03/21/2024	Exercise	1	7,725,000	5200	18,563	4,356	(14,206)				4,356		(18,563)				0001
Purchased Call/SPX/SPXK13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/19/2024	04/03/2024	03/21/2024	Expire	1	7,725,000	5150	29,168		(29,168)						(29,168)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXK132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/12/2024	04/10/2024	Exercise	1	15,600,000	5150			16,260	26,592	10,332				(16,260)				0001
Purchased Call/SPX/SPXK132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/16/2024	04/10/2024	Exercise	1	7,800,000	5150			10,385	49,296	38,911				(10,385)				0001
Purchased Call/SPX/SPXL131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/16/2024	04/16/2024	Expire	1	41,400,000	5033.75			6,210		(6,210)				(6,210)				0001
Purchased Call/SPX/SPXL13NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/18/2024	07/10/2024	Expire	1	5,550,000	5500			4,655		(4,655)				(4,655)				0001
Purchased Call/SPX/SPXL130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	08/16/2024	07/22/2024	Exercise	1	11,200,000	5575			37,420	20,752	(16,668)				(37,420)				0001
Purchased Call/SPX/SPXM1359P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2024	09/25/2024	09/18/2024	Expire	1	16,875,000	5575			19,300		(19,300)				(19,300)				0001
Purchased Call/SPX/SPXM1356R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2024	09/27/2024	09/18/2024	Expire	1	14,062,500	5575			38,013		(38,013)				(38,013)				0001
Purchased Call/SPX/SPXM1356V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2024	10/15/2024	09/18/2024	Expire	1	8,437,500	5575			31,718		(31,718)				(31,718)				0001
Purchased Call/SPX/SPXM13KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/09/2024	12/04/2024	Expire	1	9,037,500	5975			6,770		(6,770)				(6,770)				0001
Purchased Call/SPX/SPX140750	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/19/2024	01/23/2024	Expire	1	3,883,000	100	43,101				(2,155)				(2,155)				0001
Purchased Call/SPX/SPX1407SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/15/2024	03/19/2024	Exercise	1	1,415,000	100	26,885		106,132	100,606	(5,526)		106,132		(5,526)				0001
Purchased Call/SPX/SPX1408SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2024	09/25/2024	Exercise	1	4,295,000	100	52,829		192,808	154,096	(38,712)		192,808		(38,712)				0001
Purchased Call/SPX/SPX1408SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/27/2024	10/01/2024	Exercise	1	2,846,000	100	47,813		135,478	100,013	(35,466)		135,478		(35,466)				0001
Purchased Call/SPX/SPX1409SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2023	10/11/2024	10/16/2024	Exercise	1	1,522,000	100	30,136		124,387	100,679	(23,708)		124,387		(23,708)				0001
Purchased Call/SPX/SPX1409S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2024	10/17/2024	Exercise	1	3,830,000	100	44,428		281,780	246,628	(35,152)		281,780		(35,152)				0001
Purchased Call/SPX/SPX1409SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2023	10/18/2024	10/22/2024	Exercise	1	2,027,000	100	35,878		195,438	166,756	(28,683)		195,438		(28,683)				0001
Purchased Call/SPX/SPX1409SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2023	12/20/2024	12/24/2024	Exercise	1	2,025,000	100	34,223		130,724	97,072	(33,652)		130,724		(33,652)				0001
Purchased Call/SPX/SPXI13FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/17/2024	Exercise	1	1,228,000	100	31,805		49,120	39,920	(9,200)		49,120		(9,200)				0001
Purchased Call/SPX/SPXI13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/15/2024	Exercise	1	796,000	13340.18	18,388		31,840	25,103	(6,737)		31,840		(6,737)				0001
Purchased Call/SPX/SPXI13MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/14/2024	Exercise	1	1,104,000	100	28,704		44,160	33,795	(10,365)		44,160		(10,365)				0001
Purchased Call/SPX/SPXI13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2024	Exercise	1	1,150,000	105	16,445		34,500	26,844	(7,656)		34,500		(7,656)				0001
Purchased Call/SPX/SPXJ13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	1,024,000	100	26,112		40,960	21,376	(19,584)		40,960		(19,584)				0001
Purchased Call/SPX/SPXJ13NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	10/10/2024	Exercise	1	1,071,000	105	15,744		32,130	19,943	(12,187)		32,130		(12,187)				0001
Purchased Call/SPX/SPXJ133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2024	Exercise	1	1,123,000	100	28,300		44,920	21,441	(23,479)		44,920		(23,479)				0001
Purchased Call/SPX/SPXK136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/18/2024	12/20/2024	Exercise	1	1,105,000	105	19,117		33,150	14,354	(18,796)		33,150		(18,796)				0001
Purchased Call/SPX/SPX92173S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2023	09/10/2024	09/12/2024	Exercise	1	1,883,077	4260	39,272		75,581	47,672	(27,909)		75,581		(27,909)				0001
Purchased Call/SPX/SPXI133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,872,000	4274.92	39,686		74,880	69,795	(5,085)		74,880		(5,085)				0001
Purchased Call/SPX/SPXI13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/22/2024	03/26/2024	Exercise	1	1,765,982	4126	39,641		70,622	61,677	(8,944)		70,622		(8,944)				0001
Purchased Call/SPX/SPXK138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/17/2024	12/19/2024	Exercise	1	1,572,166	4544	31,088		62,972	32,147	(30,825)		62,972		(30,825)				0001
Purchased Call/SPX/SPX1408SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2024	08/29/2024	Exercise	1	2,642,000	283.82	34,346		139,555	117,004	(22,551)		139,555		(22,551)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX140999	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/16/2023	10/10/2024	10/15/2024	Exercise	1	1,517,057	284	19,451		103,276	87,900			103,276		(15,376)				0001
Purchased Call/SPX/SPX14099E	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	10/22/2024	Exercise	1	2,149,381	262	116,483		341,820	247,924			341,820		(93,896)				0001
Purchased Call/BCS/BCS617US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	04/30/2024	Exercise	1	130,919	589.02	13,197		15,365	13,253			15,365		(2,111)				0001
Purchased Call/BCS/BCS617US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	05/01/2024	01/04/2024	Exercise	1	2,975,574	579.31	295,934		380,579	331,453			380,579		(49,126)				0001
Purchased Call/BCS/BCS617US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024	02/07/2024	Exercise	1	3,172,092	579.31	313,946		402,584	350,811			402,584		(51,773)				0001
Purchased Call/BCS/BCS617US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	03/14/2024	Exercise	1	988,324	574.53	100,908		144,143	127,256			144,143		(16,887)				0001
Purchased Call/BCS/BCS617USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	02/01/2024	Exercise	1	7,813,086	577.18	790,684		1,129,159	995,751			1,129,159		(133,408)				0001
Purchased Call/BCS/BCS617USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	03/07/2024	Exercise	1	747,635	576.25	76,333		114,833	101,953			114,833		(12,879)				0001
Purchased Call/BCS/BCS617USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	05/07/2024	Exercise	1	150,554	572.35	15,432		23,086	20,468			23,086		(2,618)				0001
Purchased Call/BCS/BCS617USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	03/08/2024	Exercise	1	480,249	573.22	47,305		78,207	70,008			78,207		(8,199)				0001
Purchased Call/BCS/BCS617USW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024	03/08/2024	Exercise	1	2,362,754	573.22	232,968		386,080	345,439			386,080		(40,641)				0001
Purchased Call/BCS/BCS617VS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	03/06/2024	Exercise	1	2,966,621	563.68	294,882		553,608	501,427			553,608		(52,181)				0001
Purchased Call/BCS/BCS617VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	03/14/2024	Exercise	1	2,263,192	560.69	220,661		441,546	402,142			441,546		(39,404)				0001
Purchased Call/BCS/BCS617VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/14/2024	03/19/2024	Exercise	1	5,771,844	566.27	561,023		1,059,761	956,495			1,059,761		(103,265)				0001
Purchased Call/BCS/BCS617VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	02/07/2024	Exercise	1	2,210,479	558.81	207,013	12,437	438,838	387,444			438,838		(51,394)				0001
Purchased Call/BCS/BCS617VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024	01/11/2024	Exercise	1	3,997,568	560.91	397,358		731,300	653,354			731,300		(77,945)				0001
Purchased Call/BCS/BCS617VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	01/29/2024	Exercise	1	3,812,418	559.57	373,236		740,922	667,196			740,922		(73,726)				0001
Purchased Call/BCS/BCS617VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	05/29/2024	Exercise	1	682,466	565.99	66,745		122,672	109,397			122,672		(13,275)				0001
Purchased Call/BCS/BCS617VSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	01/26/2024	Exercise	1	3,163,781	570.86	309,734		533,548	471,858			533,548		(61,690)				0001
Purchased Call/BCS/BCS617WS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	02/22/2024	Exercise	1	886,597	572.75	85,557		140,606	123,002			140,606		(17,604)				0001
Purchased Call/BCS/BCS617WS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	05/31/2024	Exercise	1	584,822	570.86	57,546		92,952	81,174			92,952		(11,778)				0001
Purchased Call/BCS/BCS617WS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	01/31/2024	Exercise	1	709,796	569.65	70,625		120,212	105,834			120,212		(14,378)				0001
Purchased Call/SPX/SPX2613SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/19/2024	Exercise	1	1,333,078	249	65,365		188,178	174,742			188,178		(13,436)				0001
Purchased Call/SPX/SPX2613SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	03/22/2024	Exercise	1	1,630,000	249.17	82,967		246,688	228,682			246,688		(18,007)				0001
Purchased Call/SPX/SPX2614SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	03/26/2024	03/28/2024	Exercise	1	2,255,545	250	115,984		329,976	302,743			329,976		(27,234)				0001
Purchased Call/SPX/SPX2615SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/25/2023	04/23/2024	04/25/2024	Exercise	1	1,805,894	253	89,649		220,949	192,964			220,949		(27,984)				0001
Purchased Call/SPX/SPX2616SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	04/30/2024	Exercise	1	2,182,536	253	124,689		273,729	233,552			273,729		(40,178)				0001
Purchased Call/SPX/SPX2616SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,128,000	253.69	111,933		285,198	244,778			285,198		(40,420)				0001
Purchased Call/SPX/SPX2617SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2024	05/20/2024	Exercise	1	1,853,454	259	81,642		223,436	192,594			223,436		(30,842)				0001
Purchased Call/SPX/SPX261AS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	07/30/2024	Exercise	1	2,353,000	265.62	139,062		267,173	188,091			267,173		(79,082)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261BSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2024	09/12/2024	Exercise	1	2,551,000	281.01	50,255		146,146	111,216			146,146		(34,930)				0001
Purchased Call/SPX/SPX261CS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2024	09/20/2024	Exercise	1	1,874,416	265	105,481		236,039	160,198			236,039		(75,842)				0001
Purchased Call/SPX/SPX261CSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/08/2024	Exercise	1	1,869,000	275.24	44,856		185,195	150,585			185,195		(34,610)				0001
Purchased Call/SPX/SPX261DS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2024	10/16/2024	Exercise	1	1,238,000	275.92	29,341		130,291	107,093			130,291		(23,198)				0001
Purchased Call/SPX/SPX261DSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	10/22/2024	Exercise	1	1,772,054	278	27,615		174,172	151,849			174,172		(22,322)				0001
Purchased Call/SPX/SPX261DSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	10/29/2024	Exercise	1	1,788,000	258.3	106,028		307,553	220,749			307,553		(86,803)				0001
Purchased Call/SPX/SPX261ESK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	11/13/2024	Exercise	1	1,995,000	277.63	48,678		223,108	180,867			223,108		(42,241)				0001
Purchased Call/SPX/SPX261ESV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	11/25/2024	Exercise	1	1,483,000	266.56	86,162		222,483	145,341			222,483		(77,143)				0001
Purchased Call/SPX/SPX261ESZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/24/2023	11/22/2024	11/26/2024	Exercise	1	2,086,633	267	121,742		312,604	202,360			312,604		(110,244)				0001
Purchased Call/SPX/SPX261FS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	12/02/2024	Exercise	1	1,869,338	267	108,165		284,871	186,241			284,871		(98,630)				0001
Purchased Call/SPX/SPX261FSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	12/05/2024	Exercise	1	1,850,000	283.95	37,740		172,217	137,277			172,217		(34,941)				0001
Purchased Call/SPX/SPX261FSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	12/13/2024	Exercise	1	1,439,000	269.1	82,311		218,069	140,055			218,069		(78,014)				0001
Purchased Call/SPX/SPX261FSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2024	12/16/2024	Exercise	1	1,619,286	285	38,588		145,564	108,783			145,564		(36,781)				0001
Purchased Call/SPX/SPXM13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/02/2024	12/11/2024	12/04/2024	Expire	1	15,062,500	5975		16,540		(16,540)					(16,540)				0001
Purchased Call/SPX/SPXM13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/02/2024	12/27/2024	12/04/2024	Exercise	1	18,075,000	5975		34,013	5,198	(28,814)			5,198		(34,013)				0001
Purchased Call/SPX/SPX8154SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/28/2023	04/29/2024	05/01/2024	Exercise	1	1,612,000	4169.48	37,237		64,480	52,273			64,480		(12,207)				0001
Purchased Call/SPX/SPX8210SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/19/2024	01/23/2024	Exercise	1	2,266,000	3972.61	50,305		90,640	88,125			90,640		(2,515)				0001
Purchased Call/SPX/SPX821KSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2023	03/04/2024	03/06/2024	Exercise	1	878,000	12290.809999999999	19,404		35,120	31,752			35,120		(3,368)				0001
Purchased Call/SPX/SPX821TSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/09/2023	06/10/2024	06/12/2024	Exercise	1	1,236,000	105	16,810		37,080	29,625			37,080		(7,456)				0001
Purchased Call/SPX/SPX9214SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2024	Exercise	1	1,010,000	105	15,251		30,300	20,580			30,300		(9,720)				0001
Purchased Call/SPX/SPX921BS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/03/2023	11/05/2024	11/07/2024	Exercise	1	715,000	15099.49	15,873		28,600	15,125			28,600		(13,475)				0001
Purchased Call/SPX/SPX921ESK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	12/10/2024	Exercise	1	1,005,000	100	26,331		40,200	15,332			40,200		(24,868)				0001
Purchased Call/SPX/SPX921ESL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/09/2024	12/11/2024	Exercise	1	1,675,000	100	43,885		67,000	25,533			67,000		(41,467)				0001
Purchased Call/SPX/SPX921GSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2023	12/24/2024	12/27/2024	Exercise	1	1,168,000	100	30,134		46,720	17,001			46,720		(29,719)				0001
Purchased Call/SPX/SPXC17KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2023	10/16/2024	10/18/2024	Exercise	1	1,338,000	105	20,605		40,140	23,690			40,140		(16,450)				0001
Purchased Call/BCS/BCS617IISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	01/10/2024	Exercise	1	4,325,373	568.42	432,537		764,485	674,769			764,485		(89,716)				0001
Purchased Call/BCS/BCS617IISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	02/21/2024	Exercise	1	1,699,362	572.06	169,766		288,490	253,132			288,490		(35,358)				0001
Purchased Call/BCS/BCS617IISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	04/03/2024	Exercise	1	578,763	570.86	46,163	11,651	91,543	70,277			91,543		(21,265)				0001
Purchased Call/BCS/BCS617IISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	06/05/2024	Exercise	1	1,061,354	567.29	107,940		189,568	166,703			189,568		(22,865)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS617II5V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	06/07/2024	Exercise	1	1,384,279	570.37	136,628		248,930	219,692			248,930		(29,237)				0001
Purchased Call/BCS/BCS617II5X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	02/16/2024	Exercise	1	414,653	567.73	42,543		76,777	67,615			76,777		(9,162)				0001
Purchased Call/BCS/BCS617XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	06/10/2024	Exercise	1	69,621	566.13	7,261		13,201	11,637			13,201		(1,564)				0001
Purchased Call/BCS/BCS617XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	06/11/2024	Exercise	1	79,069	569.7	8,049		14,253	12,509			14,253		(1,745)				0001
Purchased Call/BCS/BCS617XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	02/06/2024	Exercise	1	1,594,619	572.16	155,842		280,354	246,480			280,354		(33,874)				0001
Purchased Call/BCS/BCS617XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	06/11/2024	Exercise	1	23,863	566.14	2,460		4,470	3,936			4,470		(534)				0001
Purchased Call/BCS/BCS617XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	06/11/2024	Exercise	1	211,781	566.82	21,686		39,418	34,712			39,418		(4,707)				0001
Purchased Call/BCS/BCS617XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	05/13/2024	Exercise	1	996,613	567.73	101,057		183,817	161,885			183,817		(21,933)				0001
Purchased Call/BCS/BCS617XSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	06/12/2024	Exercise	1	108,672	556.85	11,454		22,562	20,025			22,562		(2,537)				0001
Purchased Call/BCS/BCS617XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	02/28/2024	Exercise	1	774,169	556.57	81,830		161,277	143,155			161,277		(18,122)				0001
Purchased Call/BCS/BCS617XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	06/12/2024	Exercise	1	196,323	555.01	21,085		41,405	36,736			41,405		(4,669)				0001
Purchased Call/BCS/BCS617XSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	02/16/2024	Exercise	1	4,420,399	559.59	453,313		883,444	782,288			883,444		(101,156)				0001
Purchased Call/BCS/BCS617XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	02/16/2024	Exercise	1	743,802	549.29	81,000		163,656	145,434			163,656		(18,222)				0001
Purchased Call/BCS/BCS617YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	05/06/2024	Exercise	1	2,058,220	550.45	221,464		443,487	393,665			443,487		(49,822)				0001
Purchased Call/BCS/BCS617YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	03/26/2024	Exercise	1	426,388	549.57	46,263		94,166	83,759			94,166		(10,408)				0001
Purchased Call/BCS/BCS617YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	02/06/2024	Exercise	1	3,460,162	549.99	378,542		745,235	659,557			745,235		(85,678)				0001
Purchased Call/BCS/BCS617YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	06/18/2024	Exercise	1	384,129	552.97	41,870		80,048	70,559			80,048		(9,490)				0001
Purchased Call/BCS/BCS617YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	06/18/2024	Exercise	1	68,044	552.63	7,444		14,221	12,534			14,221		(1,687)				0001
Purchased Call/BCS/BCS617YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	01/05/2024	Exercise	1	2,356,295	555.35	250,710		478,911	422,088			478,911		(56,823)				0001
Purchased Call/BCS/BCS617YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	02/16/2024	Exercise	1	1,114,016	547.52	129,561		245,439	193,944			245,439		(51,495)				0001
Purchased Call/SPX/SPX1409SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	10/20/2023	10/21/2024	10/23/2024	Exercise	1	1,692,000	278.85	24,534		161,369	141,499			161,369		(19,871)				0001
Purchased Call/SPX/SPX1409SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2024	11/21/2024	Exercise	1	1,811,000	287.67	22,094		123,928	104,322			123,928		(19,606)				0001
Purchased Call/SPX/SPX1409SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2024	12/05/2024	Exercise	1	1,468,000	289.31	18,937		107,297	89,764			107,297		(17,533)				0001
Purchased Call/SPX/SPX1409SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	12/22/2023	12/24/2024	12/27/2024	Exercise	1	1,881,000	287.66	37,244		145,519	108,788			145,519		(36,731)				0001
Purchased Call/SPX/SPX150XSD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	01/04/2023	01/03/2024	01/05/2024	Exercise	1	1,681,837	246	90,681		176,225	175,724			176,225		(501)				0001
Purchased Call/SPX/SPX150XSN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	01/12/2023	01/10/2024	01/12/2024	Exercise	1	1,657,660	247	93,753		180,794	178,437			180,794		(2,357)				0001
Purchased Call/SPX/SPX150YS8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	01/20/2023	01/22/2024	01/24/2024	Exercise	1	2,035,000	256.16	64,713		163,118	159,374			163,118		(3,744)				0001
Purchased Call/SPX/SPX150YS9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	01/20/2023	01/19/2024	01/23/2024	Exercise	1	2,056,000	257.9	56,746		147,509	144,671			147,509		(2,837)				0001
Purchased Call/SPX/SPX150ZS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	02/01/2023	01/31/2024	02/02/2024	Exercise	1	1,674,506	250	92,342		174,959	167,306			174,959		(7,653)				0001
Purchased Call/SPX/SPX2500SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	02/14/2023	02/13/2024	02/15/2024	Exercise	1	1,796,825	251	102,245		202,341	190,196			202,341		(12,145)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2500SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	02/23/2023	02/21/2024	02/23/2024	Exercise	1	1,664,775	250	91,524		202,180	189,178			202,180		(13,002)				0001
Purchased Call/SPX/SPX2501SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	02/28/2023	02/27/2024	02/29/2024	Exercise	1	1,657,296	249	94,392		224,571	209,708			224,571		(14,863)				0001
Purchased Call/SPX/SPXH13U9K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	1,852,000	100	45,374		74,080	73,576			74,080		(504)				0001
Purchased Call/SPX/SPXI130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	02/06/2024	Exercise	1	1,219,000	100	30,475		48,760	46,059			48,760		(2,701)				0001
Purchased Call/SPX/SPXI130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise	1	1,166,000	100	29,383		46,640	44,028			46,640		(2,612)				0001
Purchased Call/SPX/SPXI130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2024	Exercise	1	1,734,000	105	24,623		52,020	49,646			52,020		(2,374)				0001
Purchased Call/SPX/SPXI132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2024	Exercise	1	1,432,000	105	20,764		42,960	40,500			42,960		(2,460)				0001
Purchased Call/SPX/SPXI134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/21/2024	02/23/2024	Exercise	1	1,455,000	105	21,534		43,650	40,591			43,650		(3,059)				0001
Purchased Call/SPX/SPXI134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,003,000	100	23,571		40,120	36,650			40,120		(3,470)				0001
Purchased Call/SPX/SPXI136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/12/2024	Exercise	1	1,150,000	105	17,365		34,500	31,304			34,500		(3,196)				0001
Purchased Call/SPX/SPXI139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/20/2024	Exercise	1	1,631,000	100	41,591		65,240	56,418			65,240		(8,822)				0001
Purchased Call/SPX/SPXI13FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2024	Exercise	1	1,406,000	100	36,415		56,240	45,636			56,240		(10,604)				0001
Purchased Call/SPX/SPXI13LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/07/2024	Exercise	1	1,002,000	100	28,457		40,080	30,357			40,080		(9,723)				0001
Purchased Call/SPX/SPXI130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	05/22/2024	Exercise	1	807,000	13803.49	18,642		32,280	25,090			32,280		(7,190)				0001
Purchased Call/SPX/SPXI13XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/25/2024	Exercise	1	622,000	14891.48	14,057		24,880	18,164			24,880		(6,716)				0001
Purchased Call/SPX/SPXJ139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/08/2024	08/12/2024	Exercise	1	1,011,000	105	21,737		30,330	17,010			30,330		(13,320)				0001
Purchased Call/SPX/SPXJ131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	09/16/2024	Exercise	1	1,023,000	105	15,140		30,690	20,083			30,690		(10,607)				0001
Purchased Call/SPX/SPXJ13NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/08/2024	Exercise	1	1,574,000	100	40,137		62,960	31,991			62,960		(30,969)				0001
Purchased Call/SPX/SPXJ131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/20/2024	Exercise	1	637,000	15837.99	14,269		25,480	12,823			25,480		(12,657)				0001
Purchased Call/SPX/SPXK139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/02/2025	Exercise	1	1,294,000	100	32,997		51,760	18,763			51,760		(32,997)				0001
Purchased Call/SPX/SPXA05WSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/11/2024	Exercise	1	1,804,000	257.49	102,287		238,067	193,668			238,067		(44,399)				0001
Purchased Call/SPX/SPXA05YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/27/2023	06/26/2024	06/28/2024	Exercise	1	1,711,479	259	107,234		239,676	187,388			239,676		(52,288)				0001
Purchased Call/SPX/SPXB050BS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	07/23/2024	Exercise	1	2,165,000	265.41	126,003		255,646	186,414			255,646		(69,232)				0001
Purchased Call/SPX/SPXB051B6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/04/2023	08/02/2024	08/06/2024	Exercise	1	2,185,000	263.55	127,386		249,217	173,493			249,217		(75,724)				0001
Purchased Call/SPX/SPXB052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	09/03/2024	Exercise	1	1,503,000	264.67	89,128		184,901	125,890			184,901		(59,011)				0001
Purchased Call/SPX/SPXB059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2024	Exercise	1	2,102,564	263	117,360		351,440	250,010			351,440		(101,430)				0001
Purchased Call/SPX/SPXB059SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/13/2024	Exercise	1	2,563,000	263.66	149,936		420,621	290,677			420,621		(129,944)				0001
Purchased Call/SPX/SPXF000SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	04/12/2023	04/11/2024	04/15/2024	Exercise	1	2,216,109	252	118,591		306,089	273,093			306,089		(32,996)				0001
Purchased Call/SPX/SPXF000SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/07/2023	06/05/2024	06/07/2024	Exercise	1	1,762,055	258	96,458		229,652	188,085			229,652		(41,568)				0001
Purchased Call/SPX/SPXF00PSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/09/2023	06/07/2024	06/11/2024	Exercise	1	1,610,054	258	91,853		208,853	168,540			208,853		(40,313)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX2501SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/28/2023	02/23/2024	02/27/2024	Exercise	1	1,684,296	263	35,937		134,829	129,509			134,829		(5,320)				0001
Purchased Call/SPX/SPX2501SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/03/2023	03/05/2024	03/07/2024	Exercise	1	1,690,000	250.35	98,020		220,000	202,766			220,000		(17,234)				0001
Purchased Call/SPX/SPX2502SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/03/2023	04/03/2024	04/05/2024	Exercise	1	1,700,000	252.54	89,590		231,433	208,543			231,433		(22,890)				0001
Purchased Call/SPX/SPX2504SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/01/2023	04/25/2024	04/29/2024	Exercise	1	1,470,348	266	34,763		101,961	90,794			101,961		(11,167)				0001
Purchased Call/SPX/SPX2505ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/26/2023	05/24/2024	05/29/2024	Exercise	1	1,381,577	255	81,311		189,871	157,256			189,871		(32,615)				0001
Purchased Call/SPX/SPX2506S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/02/2023	06/03/2024	06/05/2024	Exercise	1	1,483,000	271.97	32,329		102,385	88,670			102,385		(13,716)				0001
Purchased Call/SPX/SPX2507SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/11/2023	08/12/2024	08/14/2024	Exercise	1	2,125,000	278.25	48,450		120,701	90,804			120,701		(29,898)				0001
Purchased Call/SPX/SPX2610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2024	01/04/2024	Exercise	1	1,634,000	245.64	89,380		179,671	179,425			179,671		(246)				0001
Purchased Call/SPX/SPX2610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	01/09/2024	Exercise	1	1,742,000	255.62	51,912		112,934	112,357			112,934		(577)				0001
Purchased Call/SPX/SPX2610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/11/2023	01/05/2024	01/09/2024	Exercise	1	1,626,380	256	50,796		103,244	102,675			103,244		(569)				0001
Purchased Call/SPX/SPX2611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/17/2024	Exercise	1	2,187,000	248.27	117,223		226,831	223,239			226,831		(3,592)				0001
Purchased Call/SPX/SPX2611S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/17/2024	Exercise	1	1,788,000	256.71	55,070		124,655	122,968			124,655		(1,687)				0001
Purchased Call/SPX/SPX2611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024	01/23/2024	Exercise	1	1,521,000	261.37	31,485		87,831	86,257			87,831		(1,574)				0001
Purchased Call/SPX/SPX2611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/30/2024	Exercise	1	1,598,000	259.82	43,306		111,137	108,130			111,137		(3,007)				0001
Purchased Call/SPX/SPX2612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	02/13/2024	Exercise	1	1,506,000	258.67	49,397		134,034	128,683			134,034		(5,351)				0001
Purchased Call/SPX/SPX2612SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/08/2024	02/12/2024	Exercise	1	1,869,967	251	99,809		217,880	207,315			217,880		(10,565)				0001
Purchased Call/SPX/SPX2613S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/01/2023	02/29/2024	03/04/2024	Exercise	1	1,364,525	249	77,063		187,724	175,199			187,724		(12,525)				0001
Purchased Call/SPX/SPX2613SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	03/12/2024	Exercise	1	1,569,890	249	79,960		221,355	206,473			221,355		(14,881)				0001
Purchased Call/SPX/SPX2615SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	04/17/2024	Exercise	1	2,034,000	267.8	38,443		126,233	115,114			126,233		(11,120)				0001
Purchased Call/SPX/SPX2615SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/18/2023	04/16/2024	04/18/2024	Exercise	1	1,419,659	253	78,905		169,753	146,649			169,753		(23,105)				0001
Purchased Call/SPX/SPX2616SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	05/08/2024	Exercise	1	2,045,000	268.57	37,015		145,856	133,008			145,856		(12,848)				0001
Purchased Call/SPX/SPX2617SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/18/2023	05/15/2024	05/17/2024	Exercise	1	1,572,813	254	91,981		221,621	187,032			221,621		(34,589)				0001
Purchased Call/SPX/SPX2617SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	05/21/2024	Exercise	1	1,821,377	255	101,100		248,566	210,198			248,566		(38,368)				0001
Purchased Call/SPX/SPX2618S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2024	06/03/2024	Exercise	1	1,361,546	256	73,576		172,580	142,177			172,580		(30,403)				0001
Purchased Call/SPX/SPX2619SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	06/25/2024	Exercise	1	1,588,000	273.26	37,953		131,988	113,855			131,988		(18,133)				0001
Purchased Call/SPX/SPX1502S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/03/2023	02/02/2024	02/06/2024	Exercise	1	1,615,000	100	35,530		40,253	37,095			40,253		(3,158)				0001
Purchased Call/SPX/SPX1502S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/03/2023	02/02/2024	02/06/2024	Expire	1	4,417,000	100	52,562			(4,672)			(4,672)		(4,672)				0001
Purchased Call/SPX/SPX1502SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/03/2023	02/05/2024	02/07/2024	Exercise	1	2,852,000	100	33,939		46,167	42,895			46,167		(3,272)				0001
Purchased Call/SPX/SPX1502SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/06/2023	02/06/2024	02/08/2024	Exercise	1	4,453,000	100	53,436		153,225	147,925			153,225		(5,299)				0001
Purchased Call/SPX/SPX1502SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/09/2024	02/13/2024	Exercise	1	2,811,000	100	59,593		120,070	113,615			120,070		(6,456)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX1502SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/09/2024	02/13/2024	Exercise	1	4,238,000	100	48,313		18,115	12,881			18,115		(5,234)				0001
Purchased Call/SPX/SPX2503SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/20/2023	04/19/2024	04/23/2024	Expire	1	6,251,000	100	74,387			(22,460)					(22,460)				0001
Purchased Call/SPX/SPX2503SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/21/2023	04/22/2024	04/24/2024	Expire	1	5,445,000	100	64,251			(19,824)					(19,824)				0001
Purchased Call/SPX/SPX2503SW	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/21/2023	04/22/2024	04/24/2024	Exercise	1	1,194,000	100	28,059		15,766	7,109			15,766		(8,657)				0001
Purchased Call/SPX/SPX2504S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/24/2023	04/24/2024	04/26/2024	Exercise	1	1,434,000	100	33,842		9,915	(684)			9,915		(10,599)				0001
Purchased Call/SPX/SPX2504SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/26/2023	04/26/2024	04/30/2024	Exercise	1	2,147,000	100	47,663		14,873	(317)			14,873		(15,189)				0001
Purchased Call/SPX/SPX2504SL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/03/2023	05/03/2024	05/07/2024	Exercise	1	2,893,000	100	33,559		39,397	28,057			39,397		(11,340)				0001
Purchased Call/SPX/SPX2504SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/03/2023	05/03/2024	05/07/2024	Exercise	1	2,783,000	100	60,669		148,875	128,374			148,875		(20,501)				0001
Purchased Call/SPX/SPX2504SO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/04/2023	05/03/2024	05/07/2024	Exercise	1	5,073,000	100	55,803		137,232	118,219			137,232		(19,013)				0001
Purchased Call/SPX/SPX2504SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/10/2023	05/10/2024	05/14/2024	Exercise	1	4,948,000	100	56,902		358,276	337,954			358,276		(20,322)				0001
Purchased Call/SPX/SPX2505S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/12/2023	05/14/2024	05/16/2024	Exercise	1	1,729,000	100	34,234		115,748	103,146			115,748		(12,603)				0001
Purchased Call/SPX/SPX2505SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/30/2023	05/30/2024	06/03/2024	Expire	1	1,793,000	100	44,287			(18,250)					(18,250)				0001
Purchased Call/BCS/BCS6171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	03/21/2024	Exercise	1	555,774	546.97	59,801		124,311	110,682			124,311		(13,629)				0001
Purchased Call/BCS/BCS6171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	06/18/2024	Exercise	1	108,814	542.58	12,252		24,982	22,190			24,982		(2,792)				0001
Purchased Call/BCS/BCS6172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	06/20/2024	Exercise	1	700,991	547.7	75,847		162,050	144,499			162,050		(17,551)				0001
Purchased Call/BCS/BCS6172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	01/12/2024	Exercise	1	808,890	547.7	87,765		187,110	166,523			187,110		(20,587)				0001
Purchased Call/BCS/BCS6172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	06/25/2024	Exercise	1	524,213	551.15	57,192		119,873	106,379			119,873		(13,494)				0001
Purchased Call/BCS/BCS6172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	06/25/2024	Exercise	1	257,904	552.15	27,854		58,510	51,939			58,510		(6,572)				0001
Purchased Call/BCS/BCS6172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	04/26/2024	Exercise	1	1,076,796	553.81	112,956		238,984	212,187			238,984		(26,798)				0001
Purchased Call/BCS/BCS6172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	06/25/2024	Exercise	1	223,991	553.42	23,586		50,097	44,502			50,097		(5,596)				0001
Purchased Call/BCS/BCS6172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	03/21/2024	Exercise	1	4,946,828	562.49	506,538		1,032,452	909,969			1,032,452		(122,483)				0001
Purchased Call/BCS/BCS6170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	01/24/2024	Exercise	1	1,784,516	559.45	188,802		383,087	337,640			383,087		(45,447)				0001
Purchased Call/BCS/BCS6170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	07/01/2024	Exercise	1	704,964	561.54	72,823		151,608	133,827			151,608		(17,781)				0001
Purchased Call/BCS/BCS6170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	07/02/2024	Exercise	1	99,340	553.51	10,719		22,253	19,621			22,253		(2,632)				0001
Purchased Call/BCS/BCS6170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	01/30/2024	Exercise	1	2,952,652	557.14	303,018		626,167	551,637			626,167		(74,529)				0001
Purchased Call/BCS/BCS6170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	07/02/2024	Exercise	1	172,745	553.74	18,397		38,656	34,132			38,656		(4,524)				0001
Purchased Call/BCS/BCS6170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	07/02/2024	Exercise	1	570,123	555.3	59,749		125,982	111,291			125,982		(14,691)				0001
Purchased Call/BCS/BCS6170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	02/22/2024	Exercise	1	255,275	550.94	27,085		57,461	50,764			57,461		(6,696)				0001
Purchased Call/BCS/BCS6170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	04/05/2024	Exercise	1	4,911,677	557.79	484,783		1,125,336	1,003,307			1,125,336		(122,029)				0001
Purchased Call/BCS/BCS6171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	01/16/2024	Exercise	1	1,657,692	555.39	167,593		358,266	316,253			358,266		(42,014)				0001

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Purchased Call/BCS/BCS717184	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	05/30/2024	Exercise	1	2,038,487	555.95	204,868		442,102	390,744			442,102		(51,358)				0001
Purchased Call/BCS/BCS717185	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	02/21/2024	Exercise	1	622,348	557.79	61,488		139,786	124,245			139,786		(15,541)				0001
Purchased Call/BCS/BCS717186	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	06/14/2024	Exercise	1	120,218	550.93	12,743		26,743	23,549			26,743		(3,195)				0001
Purchased Call/SPX/SPX9210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/01/2023	12/03/2024	12/05/2024	Exercise	1	1,777,000	4418.51	36,073		71,080	37,683			71,080		(33,397)				0001
Purchased Call/SPX/SPXF0058L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/02/2024	02/06/2024	Exercise	1	1,903,614	4249	37,650		76,160	72,794			76,160		(3,365)				0001
Purchased Call/SPX/SPXF0088B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,743,000	4178.82	37,649		69,720	64,177			69,720		(5,543)				0001
Purchased Call/SPX/SPXI130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	02/02/2023	01/26/2024	01/30/2024	Exercise	1	1,723,100	4172	38,099		68,971	66,280			68,971		(2,691)				0001
Purchased Call/SPX/SPXI13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	04/03/2023	03/28/2024	04/01/2024	Exercise	1	1,709,404	4306	37,068		68,284	59,276			68,284		(9,008)				0001
Purchased Call/SPX/SPXK130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	11/27/2023	11/18/2024	11/20/2024	Exercise	1	1,963,490	4334	42,405		78,822	40,359			78,822		(38,463)				0001
Purchased Call/SPX/SPX1408SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	09/04/2024	09/06/2024	Exercise	1	1,729,000	286.18	24,033		65,690	49,381			65,690		(16,308)				0001
Purchased Call/SPX/SPX1409SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/18/2024	10/22/2024	Exercise	1	1,568,000	259.03	92,198		270,222	195,695			270,222		(74,527)				0001
Purchased Call/SPX/SPX1409SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/08/2024	11/13/2024	Exercise	1	1,709,000	281.46	30,078		165,111	139,043			165,111		(26,068)				0001
Purchased Call/SPX/SPX140AS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/24/2024	12/27/2024	Exercise	1	2,005,000	294.88	21,454		101,980	80,822			101,980		(21,158)				0001
Purchased Call/SPX/SPX261BST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	09/17/2024	Exercise	1	1,999,000	264.35	119,140		256,501	172,710			256,501		(83,791)				0001
Purchased Call/SPX/SPX261CSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/01/2024	10/03/2024	Exercise	1	2,050,918	282	22,132		143,265	126,514			143,265		(16,752)				0001
Purchased Call/SPX/SPX261ESE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	11/05/2024	Exercise	1	2,277,000	262.24	131,611		338,372	226,869			338,372		(111,503)				0001
Purchased Call/SPX/SPX261FS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/21/2024	11/25/2024	Exercise	1	1,813,178	282	41,060		166,891	129,719			166,891		(37,171)				0001
Purchased Call/SPX/SPX261GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	01/02/2025	Exercise	1	1,793,000	289.2	34,964		113,837	78,873			113,837		(34,964)				0001
Purchased Call/SPX/SPX8211SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/13/2023	06/12/2024	06/14/2024	Exercise	1	1,741,282	259	103,162		231,743	185,420			231,743		(46,323)				0001
Purchased Call/SPX/SPXA05VS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	05/29/2024	Exercise	1	1,470,000	253.85	82,026		209,222	176,773			209,222		(32,450)				0001
Purchased Call/SPX/SPXA05XS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	06/11/2024	Exercise	1	2,580,000	258.21	145,770		332,329	268,353			332,329		(63,977)				0001
Purchased Call/SPX/SPXA05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/06/2023	07/05/2024	07/09/2024	Exercise	1	2,434,000	261.42	143,606		341,888	267,898			341,888		(73,991)				0001
Purchased Call/SPX/SPXB051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/04/2023	07/31/2024	08/02/2024	Exercise	1	1,486,382	266	75,176		174,015	129,497			174,015		(44,518)				0001
Purchased Call/SPX/SPXB053S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	09/10/2024	Exercise	1	2,232,000	263.79	132,134		260,607	169,468			260,607		(91,140)				0001
Purchased Call/SPX/SPXB053SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/10/2024	Exercise	1	1,821,000	263.79	107,803		211,155	136,592			211,155		(74,564)				0001
Purchased Call/SPX/SPXB054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	09/23/2024	Exercise	1	1,897,000	263.89	113,441		259,221	177,569			259,221		(81,652)				0001
Purchased Call/SPX/SPXB055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2024	10/11/2024	Exercise	1	1,508,000	261.62	89,274		232,869	163,707			232,869		(69,163)				0001
Purchased Call/SPX/SPXB056S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	10/16/2024	Exercise	1	2,308,000	261.54	136,403		361,634	254,028			361,634		(107,607)				0001
Purchased Call/SPX/SPXB05ASN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/19/2024	Exercise	1	2,303,651	266	132,880		336,752	219,005			336,752		(117,747)				0001
Purchased Call/SPX/SPXB05CSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/13/2023	12/06/2024	12/10/2024	Exercise	1	1,955,491	269	121,571		297,019	181,237			297,019		(115,782)				0001

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Purchased Call/SPX/SPXF00TSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/03/2023	07/03/2024	07/08/2024	Exercise	1	2,046,000	262.33	119,486		271,963	211,397			271,963		(60,566)				0001
Purchased Call/SPX/SPXF00TSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/05/2023	07/05/2024	07/09/2024	Exercise	1	1,795,000	262.18	105,187		246,198	192,449			246,198		(53,749)				0001
Purchased Call/SPX/SPXF00US2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2023	07/08/2024	07/10/2024	Exercise	1	2,257,000	261.17	132,486		321,478	252,498			321,478		(68,980)				0001
Purchased Call/SPX/SPXF00US4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2023	07/09/2024	07/11/2024	Exercise	1	1,557,000	281.8	21,954		99,664	88,205			99,664		(11,459)				0001
Purchased Call/SPX/SPXF00ZS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/02/2023	08/02/2024	08/06/2024	Exercise	1	1,536,000	264.43	89,702		169,498	116,761			169,498		(52,737)				0001
Purchased Call/SPX/SPXI13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/21/2024	03/25/2024	Exercise	1	2,363,427	250	116,065		353,213	327,421			353,213		(25,792)				0001
Purchased Call/SPX/SPXI13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise	1	2,092,000	261.11	46,233		213,005	202,209			213,005		(10,796)				0001
Purchased Call/SPX/SPXC17USU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/09/2024	04/12/2024	04/11/2024	Expire	1	51,670,000	5043.19		12,918		(12,918)					(12,918)				0001
Purchased Call/BCS/BCS617LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/05/2024	01/09/2024	Exercise	1	2,982,617	609.17	237,250		168,152	166,848			168,152		(1,304)				0001
Purchased Call/BCS/BCS617LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/05/2024	01/09/2024	Exercise	1	327,701	607.09	26,806		19,590	19,443			19,590		(147)				0001
Purchased Call/BCS/BCS617LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/05/2022	01/05/2024	01/09/2024	Exercise	1	749,611	607.89	60,793		43,831	43,497			43,831		(334)				0001
Purchased Call/BCS/BCS617LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/08/2024	01/10/2024	Exercise	1	415,001	608.25	34,030		27,625	27,297			27,625		(328)				0001
Purchased Call/SPX/SPX2610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	01/08/2024	Expire	1	4,459,000	100	43,698			(361)					(361)				0001
Purchased Call/SPX/SPX2610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/17/2024	Expire	1	4,115,000	100	44,442			(1,362)					(1,362)				0001
Purchased Call/SPX/SPX2611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/19/2023	01/19/2024	01/23/2024	Expire	1	5,049,000	100	54,529			(2,719)					(2,719)				0001
Purchased Call/SPX/SPX2611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2023	01/26/2024	01/30/2024	Expire	1	5,297,000	100	63,564			(4,402)					(4,402)				0001
Purchased Call/SPX/SPX2612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/21/2024	Expire	1	4,174,000	100	48,836			(6,258)					(6,258)				0001
Purchased Call/SPX/SPX2612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	02/26/2024	Exercise	1	1,413,000	100	25,434		34,010	30,366			34,010		(3,643)				0001
Purchased Call/SPX/SPX2612SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/27/2024	Expire	1	3,930,000	100	42,837			(6,307)					(6,307)				0001
Purchased Call/SPX/SPX2612SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024	02/28/2024	Expire	1	3,147,000	100	34,302			(5,292)					(5,292)				0001
Purchased Call/SPX/SPX2613SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2024	03/25/2024	Exercise	1	5,280,000	100	60,192		103,452	90,223			103,452		(13,229)				0001
Purchased Call/SPX/SPX2614SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	04/01/2024	Exercise	1	1,977,000	100	33,411		22,903	14,917			22,903		(7,986)				0001
Purchased Call/SPX/SPX2614SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	04/08/2024	Exercise	1	3,979,000	100	44,167		84,438	73,032			84,438		(11,406)				0001
Purchased Call/SPX/SPX2614SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/09/2024	Exercise	1	5,514,000	100	60,103		328,916	313,100			328,916		(15,816)				0001
Purchased Call/SPX/SPX2614SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/09/2024	Exercise	1	4,467,000	100	48,690		222,353	209,540			222,353		(12,813)				0001
Purchased Call/SPX/SPX2614SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/09/2024	Exercise	1	1,825,000	100	30,113		134,643	126,718			134,643		(7,924)				0001
Purchased Call/SPX/SPX2615S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	04/10/2024	Exercise	1	3,877,000	100	42,259		214,509	203,131			214,509		(11,378)				0001
Purchased Call/SPX/SPX2615S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	04/16/2024	Exercise	1	3,356,000	100	38,930		135,481	124,572			135,481		(10,909)				0001
Purchased Call/SPX/SPX2616S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	04/30/2024	Expire	1	3,117,000	100	37,092			(11,952)					(11,952)				0001
Purchased Call/SPX/SPX2616S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	04/30/2024	Expire	1	1,482,000	100	32,604			(10,506)					(10,506)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261668	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	05/01/2024	Expire	1	1,529,000	100	28,287			(9,273)					(9,273)				0001
Purchased Call/SPX/SPX261683	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	05/06/2024	Exercise	1	2,008,000	100	37,550		75,712	63,127			75,712		(12,585)				0001
Purchased Call/SPX/SPX261680	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	05/14/2024	Exercise	1	4,428,000	100	51,808		188,269	169,560			188,269		(18,708)				0001
Purchased Call/SPX/SPX261685	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	05/15/2024	Exercise	1	4,626,000	100	54,124		144,278	124,448			144,278		(19,831)				0001
Purchased Call/SPX/SPX261789	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	05/21/2024	Exercise	1	2,121,000	100	39,239		29,251	14,360			29,251		(14,891)				0001
Purchased Call/SPX/SPX261798	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	05/28/2024	Expire	1	1,888,000	100	30,963			(12,164)					(12,164)				0001
Purchased Call/SPX/SPX261885	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	06/04/2024	Expire	1	3,163,000	100	40,486			(16,935)					(16,935)				0001
Purchased Call/BCS/BCS171819	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	03/28/2024	Exercise	1	2,426,550	559.01	237,802		593,786	533,113			593,786		(60,674)				0001
Purchased Call/BCS/BCS171810	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	06/14/2024	Exercise	1	753,062	556.27	75,984		184,527	165,140			184,527		(19,387)				0001
Purchased Call/BCS/BCS171815	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	02/08/2024	Exercise	1	1,626,304	557.17	162,468		401,471	360,019			401,471		(41,453)				0001
Purchased Call/BCS/BCS171912	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	02/05/2024	Exercise	1	2,237,786	559.14	221,656		544,738	488,099			544,738		(56,640)				0001
Purchased Call/BCS/BCS171913	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	07/09/2024	Exercise	1	130,280	557.77	13,653		32,070	28,568			32,070		(3,503)				0001
Purchased Call/BCS/BCS171918	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	07/12/2024	Exercise	1	146,353	557	15,587		37,388	33,304			37,388		(4,084)				0001
Purchased Call/BCS/BCS171819	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	07/10/2024	Exercise	1	58,233	558.86	6,080		13,929	12,348			13,929		(1,581)				0001
Purchased Call/BCS/BCS172250	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	05/15/2024	Exercise	1	1,494,904	558.58	156,666		375,174	334,127			375,174		(41,047)				0001
Purchased Call/BCS/BCS172282	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	04/11/2024	Exercise	1	1,722,671	558.58	184,189		412,547	360,342			412,547		(52,205)				0001
Purchased Call/BCS/BCS172280	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	07/16/2024	Exercise	1	435,855	558.08	43,716		110,310	98,736			110,310		(11,574)				0001
Purchased Call/BCS/BCS172296	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	07/08/2024	Exercise	1	1,241,515	555.93	127,752		317,525	283,656			317,525		(33,868)				0001
Purchased Call/BCS/BCS172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	04/18/2024	Exercise	1	2,734,353	557.77	276,170		686,342	613,127			686,342		(73,215)				0001
Purchased Call/BCS/BCS172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	07/16/2024	Exercise	1	205,357	556.9	20,803		52,518	46,981			52,518		(5,538)				0001
Purchased Call/BCS/BCS173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	07/19/2024	Exercise	1	233,680	558.14	24,303		62,616	56,015			62,616		(6,601)				0001
Purchased Call/BCS/BCS173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	07/22/2024	Exercise	1	286,973	557.04	29,960		74,330	66,152			74,330		(8,178)				0001
Purchased Call/BCS/BCS173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	07/23/2024	Exercise	1	221,054	562.1	23,166		52,418	46,062			52,418		(6,356)				0001
Purchased Call/BCS/BCS173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	02/22/2024	Exercise	1	1,882,259	564.87	191,802		434,872	382,251			434,872		(52,621)				0001
Purchased Call/BCS/BCS173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	05/10/2024	Exercise	1	1,571,328	562.44	164,047		369,062	324,056			369,062		(45,006)				0001
Purchased Call/BCS/BCS173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	07/23/2024	Exercise	1	187,204	563.79	19,638		43,700	38,305			43,700		(5,395)				0001
Purchased Call/BCS/BCS173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	07/23/2024	Exercise	1	332,787	564.13	34,810		77,484	67,921			77,484		(9,563)				0001
Purchased Call/BCS/BCS173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	01/05/2024	Exercise	1	2,691,357	566.57	274,518		606,437	531,020			606,437		(75,417)				0001
Purchased Call/BCS/BCS174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	07/23/2024	Exercise	1	695,708	569.25	70,267		154,963	135,579			154,963		(19,384)				0001
Purchased Call/BCS/BCS174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	07/23/2024	Exercise	1	309,631	567.37	31,892		69,990	61,192			69,990		(8,798)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX150YSS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/27/2023	01/25/2024	01/29/2024	Exercise	1	1,910,410	249	106,348		216,763	209,653			216,763		(7,110)				0001
Purchased Call/SPX/SPX150YSH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/31/2023	01/30/2024	02/01/2024	Exercise	1	1,645,081	249	92,980		192,558	185,110			192,558		(7,449)				0001
Purchased Call/SPX/SPX2500SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/16/2023	02/16/2024	02/21/2024	Exercise	1	1,846,000	250.58	103,376		222,260	209,050			222,260		(13,209)				0001
Purchased Call/SPX/SPX2503S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/06/2023	04/09/2024	04/11/2024	Exercise	1	1,255,000	252.31	64,884		172,848	155,249			172,848		(17,599)				0001
Purchased Call/SPX/SPX2503SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/10/2023	04/05/2024	04/09/2024	Exercise	1	1,482,089	252	79,719		204,648	183,553			204,648		(21,096)				0001
Purchased Call/SPX/SPX2504SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/10/2023	05/10/2024	05/14/2024	Exercise	1	1,449,000	253.87	75,638		193,033	166,019			193,033		(27,014)				0001
Purchased Call/SPX/SPX2505SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/19/2023	05/17/2024	05/21/2024	Exercise	1	1,627,000	268.72	34,818		133,920	120,670			133,920		(13,250)				0001
Purchased Call/SPX/SPX2506S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/02/2023	05/31/2024	06/04/2024	Exercise	1	2,377,000	257.67	133,112		293,908	238,075			293,908		(55,833)				0001
Purchased Call/SPX/SPX2507S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/21/2023	07/19/2024	07/23/2024	Exercise	1	2,366,000	264.75	137,938		285,975	209,343			285,975		(76,632)				0001
Purchased Call/SPX/SPX2507SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/18/2023	08/16/2024	08/20/2024	Exercise	1	2,714,000	261.02	157,955		366,414	266,376			366,414		(100,038)				0001
Purchased Call/SPX/SPX2611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/17/2024	Exercise	1	1,527,000	261.92	30,845		74,392	73,447			74,392		(945)				0001
Purchased Call/SPX/SPX2612S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024	02/06/2024	Exercise	1	2,065,000	261.7	54,310		143,868	139,041			143,868		(4,828)				0001
Purchased Call/SPX/SPX2612SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,648,000	267.22	27,686		89,036	85,489			89,036		(3,548)				0001
Purchased Call/SPX/SPX2613SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	03/14/2024	Exercise	1	1,925,000	247.3	109,918		296,651	275,211			296,651		(21,440)				0001
Purchased Call/SPX/SPX2613ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/19/2024	Exercise	1	2,395,000	260.67	50,295		226,633	216,294			226,633		(10,338)				0001
Purchased Call/SPX/SPX2615S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	04/09/2024	Exercise	1	1,897,532	265	39,883		164,121	153,625			164,121		(10,495)				0001
Purchased Call/SPX/SPX2616SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	05/08/2024	Exercise	1	1,474,000	264.89	36,260		126,503	113,917			126,503		(12,586)				0001
Purchased Call/SPX/SPX2619S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	06/20/2024	Exercise	1	2,617,000	275.54	58,097		194,918	167,956			194,918		(26,962)				0001
Purchased Call/SPX/SPX2619SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	07/02/2024	Exercise	1	1,529,000	279.31	28,439		90,932	76,752			90,932		(14,180)				0001
Purchased Call/SPX/SPX261ASM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	08/06/2024	Exercise	1	1,693,000	278.18	38,770		99,139	76,092			99,139		(23,046)				0001
Purchased Call/SPX/SPX261BS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	08/21/2024	Exercise	1	1,729,000	273.68	46,337		155,270	125,783			155,270		(29,487)				0001
Purchased Call/SPX/SPXB05ES5	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	12/20/2023	12/18/2024	12/20/2024	Exercise	1	2,280,146	272	119,579		278,236	161,960			278,236		(116,275)				0001
Purchased Call/SPX/SPXF00JSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/11/2023	05/09/2024	05/13/2024	Exercise	1	1,513,842	253	78,771		205,855	177,629			205,855		(28,226)				0001
Purchased Call/SPX/SPXF00QS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/13/2023	06/13/2024	06/17/2024	Exercise	1	1,774,000	259.81	101,118		232,154	186,596			232,154		(45,559)				0001
Purchased Call/SPX/SPXF00RSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/14/2024	06/18/2024	Exercise	1	1,685,000	260.8	96,719		213,274	168,821			213,274		(44,453)				0001
Purchased Call/SPX/SPXF00SSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/27/2023	06/21/2024	06/25/2024	Exercise	1	1,554,810	260	91,312		208,064	164,193			208,064		(43,871)				0001
Purchased Call/SPX/SPXF00US3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2023	07/05/2024	07/09/2024	Exercise	1	2,126,000	276.58	45,709		175,513	151,896			175,513		(23,616)				0001
Purchased Call/SPX/SPXG000SH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	08/13/2024	Exercise	1	2,199,000	263.39	128,642		248,044	169,940			248,044		(78,104)				0001
Purchased Call/SPX/SPXG003SC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/23/2023	08/23/2024	08/27/2024	Exercise	1	2,094,000	262.93	122,708		276,593	197,372			276,593		(79,221)				0001
Purchased Call/SPX/SPXG00TSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/19/2023	12/18/2024	12/20/2024	Exercise	1	1,447,119	288	31,287		91,788	61,449			91,788		(30,339)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS617LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	01/10/2024	Exercise	1	58,014	607.45	4,798		3,938	3,891			3,938		(46)				0001
Purchased Call/BCS/BCS617MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	01/16/2024	Exercise	1	818,998	612.81	62,380		42,221	41,356			42,221		(864)				0001
Purchased Call/BCS/BCS617MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	01/17/2024	Exercise	1	989,643	606.01	80,953		64,706	63,475			64,706		(1,232)				0001
Purchased Call/BCS/BCS617MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	01/04/2024	Exercise	1	1,649,174	608.38	131,604		103,081	101,078			103,081		(2,002)				0001
Purchased Call/BCS/BCS617NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	01/24/2024	Exercise	1	988,964	590.16	81,491		95,157	92,803			95,157		(2,354)				0001
Purchased Call/BCS/BCS617NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024	01/26/2024	Exercise	1	753,794	592.24	60,077		68,477	66,579			68,477		(1,898)				0001
Purchased Call/BCS/BCS617NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	01/29/2024	Exercise	1	86,161	586.41	7,203		9,652	9,414			9,652		(237)				0001
Purchased Call/BCS/BCS617NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	01/30/2024	Exercise	1	1,316,479	583.03	110,979		157,567	153,740			157,567		(3,827)				0001
Purchased Call/BCS/BCS617NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	01/30/2024	Exercise	1	1,577,759	586.2	128,430		180,307	175,878			180,307		(4,429)				0001
Purchased Call/BCS/BCS617NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	01/30/2024	Exercise	1	632,178	591.96	52,597		65,175	63,359			65,175		(1,816)				0001
Purchased Call/BCS/BCS617NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024	02/02/2024	Exercise	1	1,128,716	597.74	91,990		94,613	90,822			94,613		(3,791)				0001
Purchased Call/BCS/BCS617NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	01/11/2024	Exercise	1	1,946,737	596.95	162,163		186,332	179,427			186,332		(6,905)				0001
Purchased Call/BCS/BCS617NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	02/06/2024	Exercise	1	226,130	597.01	19,334		23,566	22,712			23,566		(853)				0001
Purchased Call/BCS/BCS617NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	02/06/2024	Exercise	1	2,190,565	599.06	183,350		220,816	212,723			220,816		(8,093)				0001
Purchased Call/BCS/BCS617NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	02/07/2024	Exercise	1	893,465	598.11	76,123		80,122	76,458			80,122		(3,665)				0001
Purchased Call/BCS/BCS6170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	02/06/2024	Exercise	1	550,644	598.11	46,805		56,466	54,398			56,466		(2,069)				0001
Purchased Call/BCS/BCS6170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	02/06/2024	Exercise	1	728,393	600.09	60,602		72,290	69,612			72,290		(2,679)				0001
Purchased Call/BCS/BCS6170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	01/31/2024	Exercise	1	582,946	599.42	50,538		55,990	53,303			55,990		(2,687)				0001
Purchased Call/BCS/BCS6170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	02/13/2024	Exercise	1	1,579,455	606.99	132,200		131,525	124,442			131,525		(7,082)				0001
Purchased Call/BCS/BCS6170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2022	02/09/2024	02/13/2024	Exercise	1	1,004,795	603.71	87,116		89,101	84,434			89,101		(4,667)				0001
Purchased Call/BCS/BCS6170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	01/26/2024	Exercise	1	2,918,241	593.08	258,848		323,201	308,247			323,201		(14,954)				0001
Purchased Call/BCS/BCS617PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	01/19/2024	Exercise	1	4,068,797	592.75	353,168		486,830	459,625			486,830		(27,205)				0001
Purchased Call/SPX/SPX2619S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	06/21/2024	Expire	1	3,151,000	100	41,278			(19,218)			(19,218)		(19,218)				0001
Purchased Call/SPX/SPX2619S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024	06/25/2024	Expire	1	2,158,000	100	33,017			(15,602)			(15,602)		(15,602)				0001
Purchased Call/SPX/SPX2619SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	06/26/2024	Expire	1	2,923,000	100	40,045			(19,305)			(19,305)		(19,305)				0001
Purchased Call/SPX/SPX2619SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	07/05/2024	Exercise	1	4,137,000	100	57,918		40,650	11,452			40,650		(29,198)				0001
Purchased Call/SPX/SPX2619SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	07/09/2024	Exercise	1	3,469,000	100	47,178		164,808	140,500			164,808		(24,308)				0001
Purchased Call/SPX/SPX2619SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	07/09/2024	Exercise	1	4,972,000	100	69,111		193,768	158,061			193,768		(35,707)				0001
Purchased Call/SPX/SPX2619SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	07/16/2024	Exercise	1	6,951,000	100	98,704		216,792	164,022			216,792		(52,770)				0001
Purchased Call/SPX/SPX261ASH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	08/06/2024	Expire	1	3,674,000	100	48,497			(28,829)			(28,829)		(28,829)				0001

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Purchased Call/SPX/SPX261ASK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	08/07/2024	Exercise	1	1,776,000	100	49,550		17	(29,604)			17		(29,621)				0001
Purchased Call/SPX/SPX261ASP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	08/13/2024	Exercise	1	2,195,000	100	37,535		59,218	36,240			59,218		(22,978)				0001
Purchased Call/SPX/SPX261ASR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	08/16/2024	Exercise	1	2,118,000	100	27,534		21,798	4,702			21,798		(17,095)				0001
Purchased Call/SPX/SPX261ASV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	08/20/2024	Exercise	1	1,651,000	100	29,718		88,655	69,833			88,655		(18,821)				0001
Purchased Call/SPX/SPX261ASX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	08/21/2024	Exercise	1	1,660,000	100	23,074		40,060	25,377			40,060		(14,683)				0001
Purchased Call/SPX/SPX261BSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2024	08/29/2024	Expire	1	3,840,000	100	49,152			(32,273)					(32,273)				0001
Purchased Call/SPX/SPX261BSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	09/10/2024	Expire	1	2,346,000	100	30,263			(20,702)					(20,702)				0001
Purchased Call/SPX/SPX261BSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	09/17/2024	Exercise	1	3,227,000	100	58,409		188,898	147,363			188,898		(41,535)				0001
Purchased Call/SPX/SPX261CSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	10/07/2024	Exercise	1	2,147,000	100	33,493		160,041	134,645			160,041		(25,396)				0001
Purchased Call/SPX/SPX261CSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	10/11/2024	Exercise	1	1,724,000	100	27,756		128,007	106,504			128,007		(21,504)				0001
Purchased Call/SPX/SPX261DSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2024	10/31/2024	Exercise	1	5,523,000	100	57,992		410,150	362,036			410,150		(48,114)				0001
Purchased Call/SPX/SPX261ESN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	11/15/2024	Exercise	1	2,035,000	100	31,543		151,952	124,483			151,952		(27,470)				0001
Purchased Call/SPX/SPX261FSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	12/17/2024	Exercise	1	3,946,000	100	49,325		288,419	240,876			288,419		(47,544)				0001
Purchased Call/SPX/SPX261FST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	12/18/2024	Exercise	1	1,601,000	100	28,498		131,229	103,752			131,229		(27,477)				0001
Purchased Call/SPX/SPX261GSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	12/31/2024	Exercise	1	1,087,000	100	19,892		89,909	70,017			89,909		(19,892)				0001
Purchased Call/BCS/BCS71749S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	02/15/2024	Exercise	1	192,604	565.81	19,549		38,314	32,817			38,314		(5,497)				0001
Purchased Call/BCS/BCS71749F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	02/13/2024	Exercise	1	1,660,057	565.18	169,326		392,471	345,190			392,471		(47,281)				0001
Purchased Call/BCS/BCS71749H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	02/13/2024	Exercise	1	2,221,892	565.81	225,078		520,742	457,893			520,742		(62,848)				0001
Purchased Call/BCS/BCS71749L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	01/08/2024	Exercise	1	575,445	565.18	58,753		131,502	115,038			131,502		(16,464)				0001
Purchased Call/BCS/BCS71749M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	07/24/2024	Exercise	1	567,654	568.25	56,084		132,253	116,593			132,253		(15,660)				0001
Purchased Call/BCS/BCS71749U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	01/17/2024	Exercise	1	2,378,491	562.31	243,320		531,676	462,585			531,676		(69,091)				0001
Purchased Call/BCS/BCS71749Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	07/09/2024	Exercise	1	1,116,819	562.87	113,580		250,797	218,546			250,797		(32,251)				0001
Purchased Call/BCS/BCS71758Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	07/30/2024	Exercise	1	44,376	559.94	4,655		10,143	8,821			10,143		(1,322)				0001
Purchased Call/BCS/BCS71758A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	02/15/2024	Exercise	1	305,638	565.22	32,153		65,536	56,393			65,536		(9,142)				0001
Purchased Call/BCS/BCS71758B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/30/2024	Exercise	1	387,109	566.99	39,988		82,864	71,493			82,864		(11,370)				0001
Purchased Call/BCS/BCS71758C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	02/21/2024	Exercise	1	277,725	573.8	27,273		54,025	46,238			54,025		(7,787)				0001
Purchased Call/BCS/BCS71758D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	07/30/2024	Exercise	1	86,985	570.3	8,855		17,997	15,469			17,997		(2,528)				0001
Purchased Call/BCS/BCS71758L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	01/25/2024	Exercise	1	6,762,386	577.66	665,419		1,339,467	1,146,605			1,339,467		(192,862)				0001
Purchased Call/BCS/BCS71758O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	03/21/2024	Exercise	1	1,019,206	574.54	103,653		213,779	183,635			213,779		(30,143)				0001
Purchased Call/BCS/BCS71758T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	02/05/2024	Exercise	1	3,117,576	577.66	307,081		637,369	548,067			637,369		(89,302)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7175II	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	04/04/2024	Exercise	1	111,352	570.56	11,770		23,029	19,630			23,029		(3,400)				0001
Purchased Call/BCS/BCS7176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	08/05/2024	Exercise	1	751,647	575.14	75,541		152,948	130,877			152,948		(22,072)				0001
Purchased Call/BCS/BCS7176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	08/06/2024	Exercise	1	174,143	571.59	18,041		33,503	28,207			33,503		(5,296)				0001
Purchased Call/BCS/BCS7176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	08/06/2024	Exercise	1	440,405	576.35	45,450		80,640	67,280			80,640		(13,360)				0001
Purchased Call/BCS/BCS7176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	03/01/2024	Exercise	1	1,465,691	576.22	150,087		271,393	227,092			271,393		(44,301)				0001
Purchased Call/BCS/BCS7176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	08/07/2024	Exercise	1	68,176	569.75	7,615		11,385	9,112			11,385		(2,273)				0001
Purchased Call/BCS/BCS7176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	08/07/2024	Exercise	1	218,214	574.56	23,262		34,627	27,684			34,627		(6,943)				0001
Purchased Call/SPX/SPX261BSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	09/04/2024	Exercise	1	1,521,000	265.15	89,739		190,319	129,994			190,319		(60,325)				0001
Purchased Call/SPX/SPX261CS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	09/19/2024	Exercise	1	1,450,000	278.1	36,105		112,312	86,523			112,312		(25,789)				0001
Purchased Call/SPX/SPX261CS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2024	09/27/2024	Exercise	1	1,795,000	261.2	107,521		268,494	189,331			268,494		(79,163)				0001
Purchased Call/SPX/SPX261CS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	09/30/2024	Exercise	1	1,758,000	259.67	105,304		277,778	199,958			277,778		(77,821)				0001
Purchased Call/SPX/SPX261CSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	10/01/2024	Exercise	1	1,676,000	277.07	32,179		151,582	127,448			151,582		(24,134)				0001
Purchased Call/SPX/SPX261CSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	09/25/2024	09/27/2024	Exercise	1	1,563,672	276	32,340		145,620	121,410			145,620		(24,210)				0001
Purchased Call/SPX/SPX261CSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/08/2024	Exercise	1	1,680,000	260.89	99,792		258,868	181,869			258,868		(76,998)				0001
Purchased Call/SPX/SPX261CSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	10/10/2024	Exercise	1	2,290,000	280.46	35,953		182,252	154,421			182,252		(27,831)				0001
Purchased Call/SPX/SPX261DS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	10/16/2024	Exercise	1	2,149,113	262	126,586		331,779	232,192			331,779		(99,586)				0001
Purchased Call/SPX/SPX261DS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	10/18/2024	Exercise	1	2,055,000	262.77	122,067		316,028	219,112			316,028		(96,916)				0001
Purchased Call/SPX/SPX261ES2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/24/2024	10/28/2024	Exercise	1	1,508,614	275	24,232		161,586	141,539			161,586		(20,047)				0001
Purchased Call/SPX/SPX261GS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	12/31/2024	Exercise	1	1,484,000	273.43	81,323		185,453	104,800			185,453		(80,653)				0001
Purchased Call/SPX/SPXA05ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2024	07/15/2024	Exercise	1	2,626,000	262.2	153,884		366,458	285,289			366,458		(81,169)				0001
Purchased Call/BCS/BCS617PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2022	02/28/2024	02/01/2024	Exercise	1	2,284,975	587.35	194,223		306,045	290,571			306,045		(15,474)				0001
Purchased Call/BCS/BCS617PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	01/10/2024	Exercise	1	1,754,331	588.36	150,346		239,084	226,642			239,084		(12,442)				0001
Purchased Call/BCS/BCS617PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2022	03/06/2024	03/08/2024	Exercise	1	1,373,623	589.59	115,110		180,151	169,887			180,151		(10,264)				0001
Purchased Call/BCS/BCS617QS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	03/06/2024	Exercise	1	738,640	589.59	61,824		97,075	91,717			97,075		(5,358)				0001
Purchased Call/BCS/BCS617QS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	03/11/2024	Exercise	1	475,713	578.76	41,530		74,829	71,069			74,829		(3,760)				0001
Purchased Call/BCS/BCS617QS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	03/11/2024	Exercise	1	797,389	581.9	67,300		121,125	115,032			121,125		(6,093)				0001
Purchased Call/BCS/BCS617QS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	03/12/2024	Exercise	1	417,474	573.17	37,280		70,642	67,215			70,642		(3,426)				0001
Purchased Call/BCS/BCS617QSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	03/12/2024	Exercise	1	1,110,496	582.26	96,058		168,888	160,011			168,888		(8,877)				0001
Purchased Call/BCS/BCS617QSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/13/2024	03/15/2024	Exercise	1	2,365,693	579.75	209,248		385,743	365,023			385,743		(20,720)				0001
Purchased Call/BCS/BCS617QSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024	03/13/2024	Exercise	1	707,495	577.84	62,755		113,573	107,531			113,573		(6,042)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS617QSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	03/19/2024	Exercise	1	1,261,063	585.6	111,100		175,922	164,645			175,922		(11,278)				0001
Purchased Call/BCS/BCS617QSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	03/25/2024	Exercise	1	563,453	593.74	52,226		82,726	76,972			82,726		(5,754)				0001
Purchased Call/BCS/BCS617RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	01/26/2024	Exercise	1	707,078	588.39	66,960		103,426	95,976			103,426		(7,450)				0001
Purchased Call/BCS/BCS617RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	03/26/2024	Exercise	1	65,027	590.06	6,217		9,490	8,796			9,490		(695)				0001
Purchased Call/BCS/BCS617RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2024	03/29/2024	Exercise	1	1,245,237	596.81	116,803		177,745	163,966			177,745		(13,779)				0001
Purchased Call/BCS/BCS617RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	03/11/2024	Exercise	1	464,118	595.05	45,159		67,831	62,441			67,831		(5,389)				0001
Purchased Call/BCS/BCS617RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	03/07/2024	Exercise	1	2,344,286	600.81	218,487		320,232	294,086			320,232		(26,146)				0001
Purchased Call/BCS/BCS617RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	04/01/2024	Exercise	1	734,777	595.41	69,583		108,814	100,452			108,814		(8,362)				0001
Purchased Call/BCS/BCS617RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024	04/04/2024	Exercise	1	2,372,381	600.05	224,902		300,511	272,089			300,511		(28,422)				0001
Purchased Call/BCS/BCS617RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	04/08/2024	Exercise	1	533,271	596.42	52,047		65,188	58,476			65,188		(6,711)				0001
Purchased Call/BCS/BCS617SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	04/09/2024	Exercise	1	1,572,257	597.47	83,168	35,579	157,416	110,999			157,416		(46,417)				0001
Purchased Call/BCS/BCS617SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	01/08/2024	Exercise	1	3,473,853	597.78	332,448		440,996	397,613			440,996		(43,383)				0001
Purchased Call/BCS/BCS617SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	02/06/2024	Exercise	1	2,630,108	596.87	256,699		358,786	324,183			358,786		(34,603)				0001
Purchased Call/SPX/SPXI13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJIISFPU8MPR08K5P83	03/23/2023	03/20/2024	03/22/2024	Exercise	1	1,861,763	263	33,663		178,240	170,833			178,240		(7,408)				0001
Purchased Call/SPX/SPXX921MS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/01/2024	03/08/2024	03/05/2024	Expire	1	100,850,000	4931.6		15,128	(15,128)					(15,128)				0001
Purchased Call/SPX/SPXB05HSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	02/02/2024	02/16/2024	02/06/2024	Expire	1	98,700,000	4710.68		44,415	(44,415)					(44,415)				0001
Purchased Call/SPX/SPXC17WSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/20/2024	05/31/2024	05/22/2024	Expire	1	53,200,000	5407.92		13,300	(7,980)					(7,980)	(5,320)			0001
Purchased Call/BCS/BCS617LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	01/08/2024	Exercise	1	255,818	615.38	20,440		11,266	11,182			11,266		(84)				0001
Purchased Call/BCS/BCS617LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	01/08/2024	Exercise	1	181,730	617.79	14,139		7,294	7,236			7,294		(58)				0001
Purchased Call/BCS/BCS617LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	01/09/2024	Exercise	1	554,083	611.19	43,329		29,407	29,169			29,407		(238)				0001
Purchased Call/BCS/BCS617LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	01/09/2024	Exercise	1	156,864	608.11	12,831		9,112	9,042			9,112		(71)				0001
Purchased Call/BCS/BCS617LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	01/09/2024	Exercise	1	305,998	608.25	25,031		17,702	17,563			17,702		(138)				0001
Purchased Call/BCS/BCS617LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	01/10/2024	Exercise	1	180,060	609.16	14,621		11,718	11,577			11,718		(141)				0001
Purchased Call/BCS/BCS617MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024	01/12/2024	Exercise	1	2,310,176	610.87	183,197		136,070	133,805			136,070		(2,265)				0001
Purchased Call/BCS/BCS617MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	01/16/2024	Exercise	1	201,581	610.42	16,449		11,178	10,952			11,178		(226)				0001
Purchased Call/BCS/BCS617MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	01/17/2024	Exercise	1	3,102,154	610.71	251,585		177,595	173,794			177,595		(3,801)				0001
Purchased Call/BCS/BCS617MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	01/17/2024	Exercise	1	685,180	608.63	56,801		41,552	40,694			41,552		(858)				0001
Purchased Call/BCS/BCS617MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	01/17/2024	Exercise	1	82,859	610.1	6,761		4,826	4,724			4,826		(102)				0001
Purchased Call/BCS/BCS617MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	01/17/2024	Exercise	1	959,098	610.51	75,961		55,421	54,267			55,421		(1,154)				0001
Purchased Call/BCS/BCS617MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	01/17/2024	Exercise	1	1,137,648	605.1	94,083		76,085	74,654			76,085		(1,431)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS617I8SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	01/23/2024	Exercise	1	328,018	593.51	27,094		28,355	27,683			28,355		(673)				0001
Purchased Call/BCS/BCS617I8SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	01/23/2024	Exercise	1	4,010,414	593.87	330,057		344,256	336,062			344,256		(8,195)				0001
Purchased Call/BCS/BCS617N6A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	01/29/2024	Exercise	1	460,556	590.37	36,844		48,503	47,288			48,503		(1,215)				0001
Purchased Call/BCS/BCS617N5D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	01/30/2024	Exercise	1	1,438,028	587.67	119,741		160,328	156,201			160,328		(4,128)				0001
Purchased Call/BCS/BCS617N5G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	01/31/2024	Exercise	1	2,421,115	593.92	197,805		255,358	247,740			255,358		(7,618)				0001
Purchased Call/BCS/BCS7177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	08/07/2024	Exercise	1	367,713	573.69	39,529		58,903	47,104			58,903		(11,799)				0001
Purchased Call/BCS/BCS7177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	02/22/2024	Exercise	1	2,645,688	578.43	271,712		421,103	339,478			421,103		(81,625)				0001
Purchased Call/BCS/BCS7177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	01/11/2024	Exercise	1	1,055,934	575.94	111,190		164,461	131,058			164,461		(33,403)				0001
Purchased Call/BCS/BCS7177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	02/13/2024	Exercise	1	1,741,431	578.41	179,557		296,797	242,528			296,797		(54,269)				0001
Purchased Call/BCS/BCS7177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	04/15/2024	Exercise	1	660,991	575.28	69,668		116,809	95,784			116,809		(21,025)				0001
Purchased Call/BCS/BCS7177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	06/21/2024	Exercise	1	728,764	576.5	76,447		129,758	106,582			129,758		(23,175)				0001
Purchased Call/BCS/BCS7177SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	02/01/2024	Exercise	1	7,704,661	575.92	812,842		1,364,475	1,118,058			1,364,475		(246,417)				0001
Purchased Call/BCS/BCS7177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	02/08/2024	Exercise	1	2,285,581	579.67	238,158		392,452	320,154			392,452		(72,298)				0001
Purchased Call/BCS/BCS7177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	08/13/2024	Exercise	1	2,254,325	582.17	229,039		376,427	306,897			376,427		(69,530)				0001
Purchased Call/BCS/BCS7177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	08/13/2024	Exercise	1	145,723	577.54	15,806		25,486	20,639			25,486		(4,847)				0001
Purchased Call/BCS/BCS7177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	08/13/2024	Exercise	1	77,968	580.39	8,148		13,254	10,771			13,254		(2,484)				0001
Purchased Call/BCS/BCS7178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	04/18/2024	Exercise	1	3,000,343	586.19	308,733		493,007	397,254			493,007		(95,753)				0001
Purchased Call/BCS/BCS7178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	02/28/2024	Exercise	1	105,954	582.61	11,316		17,481	13,995			17,481		(3,487)				0001
Purchased Call/BCS/BCS7178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	01/05/2024	Exercise	1	3,084,889	583.67	324,762		488,641	387,869			488,641		(100,772)				0001
Purchased Call/BCS/BCS7178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	08/15/2024	Exercise	1	1,195,810	583.67	126,517		201,344	162,242			201,344		(39,102)				0001
Purchased Call/BCS/BCS7178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	08/19/2024	Exercise	1	174,803	582.75	18,809		31,089	25,232			31,089		(5,857)				0001
Purchased Call/BCS/BCS7178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	01/05/2024	Exercise	1	622,930	586.42	65,532		105,994	85,499			105,994		(20,496)				0001
Purchased Call/BCS/BCS7178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	02/06/2024	Exercise	1	2,666,003	588.36	275,131		451,212	365,163			451,212		(86,049)				0001
Purchased Call/BCS/BCS7178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	08/20/2024	Exercise	1	77,593	582.16	8,465		14,058	11,407			14,058		(2,651)				0001
Purchased Call/BCS/BCS7178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	02/05/2024	Exercise	1	2,647,910	586.97	275,647		449,751	363,422			449,751		(86,329)				0001
Purchased Call/SPX/SPXB052S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/17/2023	08/14/2024	08/16/2024	Exercise	1	1,568,671	264	78,150		182,866	133,668			182,866		(49,198)				0001
Purchased Call/SPX/SPXB052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/18/2023	08/15/2024	08/19/2024	Exercise	1	1,989,171	262	109,900		258,763	189,272			258,763		(69,491)				0001
Purchased Call/SPX/SPXB054S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2024	09/16/2024	Exercise	1	2,356,114	264	141,475		300,678	201,295			300,678		(99,383)				0001
Purchased Call/SPX/SPXF00BSR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/15/2023	03/14/2024	03/18/2024	Exercise	1	2,552,540	248	128,054		380,247	354,495			380,247		(25,752)				0001
Purchased Call/SPX/SPXF00QSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	06/18/2024	Exercise	1	1,886,000	259.93	107,502		245,826	197,096			245,826		(48,730)				0001

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Purchased Call/SPX/SPXF00USG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/11/2023	07/10/2024	07/12/2024	Exercise	1	1,525,308	261	95,227		228,790	178,685			228,790		(50,106)				0001
Purchased Call/BCS/BCS617SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	04/10/2024	Exercise	1	101,711	595.14	10,100		14,210	12,849			14,210		(1,361)				0001
Purchased Call/BCS/BCS617SSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	04/15/2024	Exercise	1	963,616	594.69	91,963		120,792	108,032			120,792		(12,761)				0001
Purchased Call/BCS/BCS617SSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/12/2024	01/08/2024	Exercise	1	998,176	593.27	94,627		113,844	100,604			113,844		(13,240)				0001
Purchased Call/BCS/BCS617SST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	01/08/2024	Exercise	1	2,832,111	594.02	265,452		320,004	282,696			320,004		(37,308)				0001
Purchased Call/BCS/BCS617SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	04/17/2024	Exercise	1	238,682	589.02	23,558		26,532	23,134			26,532		(3,398)				0001
Purchased Call/BCS/BCS617SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/17/2024	03/06/2024	Exercise	1	2,784,228	592.22	266,384		271,350	232,296			271,350		(39,054)				0001
Purchased Call/BCS/BCS617TSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	04/23/2024	Exercise	1	310,594	597.67	31,215		26,860	22,186			26,860		(4,674)				0001
Purchased Call/BCS/BCS617TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	02/08/2024	Exercise	1	1,926,845	599.41	190,372		161,988	133,485			161,988		(28,504)				0001
Purchased Call/BCS/BCS617TSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	04/24/2024	Exercise	1	89,430	587.5	9,095		9,942	8,541			9,942		(1,401)				0001
Purchased Call/BCS/BCS617TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	03/06/2024	Exercise	1	2,881,217	589.94	285,817		314,404	269,317			314,404		(45,088)				0001
Purchased Call/BCS/BCS617TSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	02/06/2024	Exercise	1	4,104,153	582.33	405,490		535,218	470,696			535,218		(64,522)				0001
Purchased Call/BCS/BCS617TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	04/29/2024	Exercise	1	1,640,415	583.2	161,417		210,634	184,913			210,634		(25,720)				0001
Purchased Call/BCS/BCS617TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	02/21/2024	Exercise	1	3,624,711	584.67	350,904		462,998	407,077			462,998		(55,921)				0001
Purchased Call/BCS/BCS617US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	05/01/2024	Exercise	1	676,432	576.82	68,928		98,264	86,981			98,264		(11,283)				0001
Purchased Call/BCS/BCS617USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	02/07/2024	Exercise	1	765,432	577.36	75,854		106,672	93,978			106,672		(12,694)				0001
Purchased Call/BCS/BCS617USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	05/07/2024	Exercise	1	1,620,413	579.09	160,745		228,231	201,109			228,231		(27,122)				0001
Purchased Call/BCS/BCS617USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	01/11/2024	Exercise	1	1,650,239	585.79	165,024		210,547	182,666			210,547		(27,882)				0001
Purchased Call/BCS/BCS617USI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	05/07/2024	Exercise	1	358,489	582.92	36,924		47,571	41,332			47,571		(6,239)				0001
Purchased Call/BCS/BCS617NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024	02/01/2024	Exercise	1	812,538	593.92	66,466		85,856	83,208			85,856		(2,648)				0001
Purchased Call/BCS/BCS617NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	01/30/2024	Exercise	1	515,048	593.92	41,976		51,400	49,950			51,400		(1,449)				0001
Purchased Call/BCS/BCS6170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	02/07/2024	Exercise	1	2,887,041	600.09	238,564		249,373	237,789			249,373		(11,584)				0001
Purchased Call/BCS/BCS6170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024	02/08/2024	Exercise	1	2,338,789	600.09	195,289		209,206	199,549			209,206		(9,657)				0001
Purchased Call/BCS/BCS6170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	02/13/2024	Exercise	1	757,856	593.08	66,994		82,092	78,483			82,092		(3,609)				0001
Purchased Call/BCS/BCS6170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	02/13/2024	Exercise	1	408,420	595.04	35,369		42,895	40,990			42,895		(1,905)				0001
Purchased Call/BCS/BCS6170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	02/14/2024	Exercise	1	374,146	591.83	32,016		42,472	40,616			42,472		(1,856)				0001
Purchased Call/BCS/BCS6170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	516,007	592.72	42,749		57,204	54,488			57,204		(2,716)				0001
Purchased Call/BCS/BCS617PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	01/05/2024	Exercise	1	2,783,443	589.5	236,871		326,191	311,120			326,191		(15,071)				0001
Purchased Call/BCS/BCS617PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/20/2024	01/05/2024	Exercise	1	1,103,515	589.5	94,240		128,068	121,587			128,068		(6,481)				0001
Purchased Call/BCS/BCS617PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	01/10/2024	Exercise	1	3,667,908	579.73	323,876		546,188	522,609			546,188		(23,579)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS617PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	01/29/2024	Exercise	1	1,565,582	580.7	133,857		230,626	220,841			230,626		(9,785)				0001
Purchased Call/BCS/BCS617PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	02/12/2024	Exercise	1	2,178,396	578.78	190,392		328,774	314,856			328,774		(13,918)				0001
Purchased Call/BCS/BCS617PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	02/27/2024	Exercise	1	238,051	577.56	21,068		36,504	34,964			36,504		(1,540)				0001
Purchased Call/BCS/BCS617PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	02/27/2024	Exercise	1	283,556	589.55	25,435		36,863	35,001			36,863		(1,862)				0001
Purchased Call/BCS/BCS617PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	03/05/2024	Exercise	1	924,311	583.14	75,054		136,641	130,464			136,641		(6,177)				0001
Purchased Call/BCS/BCS617PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	01/19/2024	Exercise	1	6,576,184	581.21	545,166		990,716	945,846			990,716		(44,870)				0001
Purchased Call/BCS/BCS617PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	03/05/2024	Exercise	1	1,824,796	586.84	155,290		255,708	242,910			255,708		(12,799)				0001
Purchased Call/SPX/SPX261LSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2024	06/10/2024	05/15/2024	Expire	1	5,230,000	5175		14,995		(14,995)					(14,995)				0001
Purchased Call/BCS/BCS7178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	08/22/2024	Exercise	1	258,031	580.29	27,687		49,237	40,414			49,237		(8,823)				0001
Purchased Call/BCS/BCS7179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	02/22/2024	Exercise	1	4,430,196	580.94	471,816		841,182	691,266			841,182		(149,917)				0001
Purchased Call/BCS/BCS7179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	08/26/2024	Exercise	1	467,688	573.77	51,072		95,728	79,335			95,728		(16,393)				0001
Purchased Call/BCS/BCS7179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	02/21/2024	Exercise	1	313,883	572.4	33,931		62,381	51,443			62,381		(10,938)				0001
Purchased Call/BCS/BCS7179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	02/01/2024	Exercise	1	3,527,292	573.43	377,420		753,831	632,166			753,831		(121,665)				0001
Purchased Call/BCS/BCS7179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	02/14/2024	Exercise	1	3,723,446	576.96	391,706		770,316	643,873			770,316		(126,444)				0001
Purchased Call/BCS/BCS7179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	08/27/2024	Exercise	1	64,953	573.09	7,099		13,982	11,690			13,982		(2,292)				0001
Purchased Call/BCS/BCS717AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	06/11/2024	Exercise	1	426,429	568.12	46,865		94,547	79,205			94,547		(15,342)				0001
Purchased Call/BCS/BCS717AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	01/05/2024	Exercise	1	3,493,896	569.5	378,738		773,374	649,385			773,374		(123,989)				0001
Purchased Call/BCS/BCS717ASA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	08/28/2024	Exercise	1	136,544	568.47	14,952		30,696	25,802			30,696		(4,895)				0001
Purchased Call/BCS/BCS717ASC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	08/28/2024	Exercise	1	601,420	571.96	63,630		131,536	110,705			131,536		(20,831)				0001
Purchased Call/BCS/BCS717ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	01/04/2024	Exercise	1	1,422,456	569.83	134,372	14,785	291,200	231,993			291,200		(59,207)				0001
Purchased Call/BCS/BCS717ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	09/03/2024	Exercise	1	105,207	567.04	11,457		23,859	20,071			23,859		(3,788)				0001
Purchased Call/BCS/BCS717ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	03/06/2024	Exercise	1	4,072,504	564.54	444,310		970,932	823,438			970,932		(147,494)				0001
Purchased Call/BCS/BCS717ASS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	09/04/2024	Exercise	1	118,550	562.84	13,159		28,719	24,351			28,719		(4,368)				0001
Purchased Call/BCS/BCS717ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	01/12/2024	Exercise	1	1,774,428	566.97	188,977		408,171	345,438			408,171		(62,733)				0001
Purchased Call/BCS/BCS717BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	09/04/2024	Exercise	1	72,008	558.12	8,209		18,104	15,376			18,104		(2,729)				0001
Purchased Call/BCS/BCS717BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024	02/06/2024	Exercise	1	4,787,698	562.3	508,932		1,130,677	958,003			1,130,677		(172,673)				0001
Purchased Call/BCS/BCS717BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	01/29/2024	Exercise	1	940,948	559.88	102,093		227,999	193,827			227,999		(34,172)				0001
Purchased Call/BCS/BCS717BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024	02/12/2024	Exercise	1	675,523	559.55	73,835		158,651	133,600			158,651		(25,051)				0001
Purchased Call/BCS/BCS717BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	04/05/2024	Exercise	1	681,974	558.53	75,017		170,942	145,833			170,942		(25,109)				0001
Purchased Call/SPX/SPX1130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise	1	1,765,000	271.89	28,946		123,315	112,330			123,315		(10,985)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX921VS2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/14/2024	05/17/2024	05/16/2024	Expire	1	104,540,000	5325		16,800		(10,080)					(10,080)	(6,720)			0001
Purchased Call/SPX/SPXK13PSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2024	03/06/2024	03/01/2024	Expire	1	50,700,000	4875		5,000		(5,000)					(5,000)				0001
Purchased Call/SPX/SPXK13RSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/13/2024	03/11/2024	Expire	1	51,400,000	4900		3,900		(3,900)					(3,900)				0001
Purchased Call/BCS/BCS617LSK																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/05/2022	01/05/2024	01/09/2024	Exercise	1	998,143	608.8	80,151		56,877	56,437			56,877		(440)				0001
Purchased Call/BCS/BCS617LSO																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	01/09/2024	Exercise	1	126,116	607.31	10,405		7,491	7,434			7,491		(57)				0001
Purchased Call/BCS/BCS617LSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	01/09/2024	Exercise	1	420,095	611.55	30,837		22,035	21,864			22,035		(171)				0001
Purchased Call/BCS/BCS617MS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	01/16/2024	Exercise	1	1,881,180	610.79	152,940		103,179	101,078			103,179		(2,101)				0001
Purchased Call/BCS/BCS617MSI																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	01/17/2024	Exercise	1	505,231	608.5	40,924		30,858	30,236			30,858		(622)				0001
Purchased Call/BCS/BCS617MSW																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	01/23/2024	Exercise	1	564,077	591.84	47,439		50,343	49,165			50,343		(1,178)				0001
Purchased Call/BCS/BCS617MSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	01/24/2024	Exercise	1	150,789	590.52	12,380		14,417	14,060			14,417		(358)				0001
Purchased Call/BCS/BCS617MSZ																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	01/24/2024	Exercise	1	1,770,794	592.48	142,195		163,450	159,342			163,450		(4,107)				0001
Purchased Call/BCS/BCS617NS0																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024	01/25/2024	Exercise	1	1,824,045	592.48	146,653		172,420	167,988			172,420		(4,432)				0001
Purchased Call/BCS/BCS617NS4																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	01/23/2024	Exercise	1	470,222	590.16	38,605		43,537	42,578			43,537		(960)				0001
Purchased Call/BCS/BCS617NS8																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/25/2022	01/25/2024	01/29/2024	Exercise	1	825,423	588.42	67,437		89,654	87,431			89,654		(2,223)				0001
Purchased Call/BCS/BCS617NSM																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	02/05/2024	Exercise	1	616,473	598.93	50,243		57,163	55,024			57,163		(2,139)				0001
Purchased Call/BCS/BCS617NSO																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	02/05/2024	Exercise	1	152,435	595.69	12,866		14,959	14,411			14,959		(548)				0001
Purchased Call/BCS/BCS617NST																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	02/06/2024	Exercise	1	3,257,504	602.27	271,356		309,309	297,377			309,309		(11,933)				0001
Purchased Call/BCS/BCS617QS0																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/04/2022	03/05/2024	03/07/2024	Exercise	1	2,953,359	589.59	247,492		374,982	353,225			374,982		(21,757)				0001
Purchased Call/BCS/BCS617QSS																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	03/20/2024	Exercise	1	419,189	545.5	39,194		57,794	53,642			57,794		(4,151)				0001
Purchased Call/BCS/BCS617QSW																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	03/25/2024	Exercise	1	184,975	589.77	17,628		28,395	26,460			28,395		(1,935)				0001
Purchased Call/BCS/BCS617RS7																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	03/26/2024	Exercise	1	1,404,352	591.58	128,639		202,196	187,883			202,196		(14,313)				0001
Purchased Call/BCS/BCS617RSB																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	02/29/2024	Exercise	1	1,684,864	592.08	157,703		239,409	221,789			239,409		(17,619)				0001
Purchased Call/BCS/BCS617RSK																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	01/04/2024	Exercise	1	901,511	601.67	84,742		121,094	110,966			121,094		(10,127)				0001
Purchased Call/BCS/BCS617RSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	02/02/2024	Exercise	1	3,537,243	599.68	339,222		488,552	448,013			488,552		(40,539)				0001
Purchased Call/BCS/BCS617RSM																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	04/01/2024	Exercise	1	957,969	597.64	93,785		137,306	126,098			137,306		(11,208)				0001
Purchased Call/BCS/BCS617RSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	04/01/2024	Exercise	1	2,347,973	598.83	223,292		332,365	305,644			332,365		(26,721)				0001
Purchased Call/BCS/BCS617RSR																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	04/01/2024	Exercise	1	95,739	597.38	8,885		13,862	12,795			13,862		(1,068)				0001
Purchased Call/BCS/BCS617RSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	01/08/2024	Exercise	1	539,717	600.05	51,165		68,586	62,182			68,586		(6,404)				0001
Purchased Call/BCS/BCS617RSW																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	04/03/2024	Exercise	1	78,464	596.81	7,682		10,950	9,989			10,950		(962)				0001
Purchased Call/BCS/BCS617SS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	04/09/2024	Exercise	1	900,019	594.24	89,102		120,976	109,364			120,976		(11,611)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS617SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	04/09/2024	Exercise	1	152,481	594.56	15,080		20,403	18,435			20,403		(1,968)				0001
Purchased Call/BCS/BCS617SS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	01/08/2024	Exercise	1	2,726,085	596.29	264,975		354,665	320,087			354,665		(34,578)				0001
Purchased Call/BCS/BCS617SSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	03/14/2024	Exercise	1	225,903	592.13	22,297		29,876	26,787			29,876		(3,089)				0001
Purchased Call/BCS/BCS617USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	01/11/2024	Exercise	1	1,919,703	573.22	189,475		309,070	275,802			309,070		(33,269)				0001
Purchased Call/BCS/BCS617USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	01/05/2024	Exercise	1	534,242	562.78	53,638		99,000	89,509			99,000		(9,491)				0001
Purchased Call/BCS/BCS617VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	05/14/2024	Exercise	1	429,455	561.96	42,946		82,061	74,403			82,061		(7,658)				0001
Purchased Call/BCS/BCS617VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	01/16/2024	Exercise	1	4,936,746	562.86	489,231		934,201	846,958			934,201		(87,243)				0001
Purchased Call/BCS/BCS617VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	03/20/2024	Exercise	1	979,634	558.84	97,376		194,633	177,244			194,633		(17,389)				0001
Purchased Call/BCS/BCS617VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2024	03/22/2024	Exercise	1	1,929,114	566.27	187,510		361,856	327,132			361,856		(34,724)				0001
Purchased Call/BCS/BCS617VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	01/19/2024	Exercise	1	2,355,051	562.1	210,532	23,286	438,892	376,330			438,892		(62,563)				0001
Purchased Call/BCS/BCS617VSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	03/21/2024	Exercise	1	4,349,706	566.11	434,536		830,573	748,912			830,573		(81,662)				0001
Purchased Call/BCS/BCS617VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	02/06/2024	Exercise	1	2,240,773	557.97	221,837		465,996	424,077			465,996		(41,919)				0001
Purchased Call/BCS/BCS617VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/20/2024	01/25/2024	Exercise	1	1,507,342	557.61	148,624		304,798	276,177			304,798		(28,621)				0001
Purchased Call/BCS/BCS617VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2022	05/23/2024	05/28/2024	Exercise	1	1,743,230	562.77	169,965		313,086	279,746			313,086		(33,340)				0001
Purchased Call/BCS/BCS617VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	01/29/2024	Exercise	1	525,877	565.08	51,904		92,451	82,127			92,451		(10,323)				0001
Purchased Call/BCS/BCS617VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	04/11/2024	Exercise	1	3,462,648	572.75	333,799		541,107	472,788			541,107		(68,319)				0001
Purchased Call/BCS/BCS617WS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	05/29/2024	Exercise	1	133,348	569.25	13,281		23,006	20,360			23,006		(2,645)				0001
Purchased Call/BCS/BCS617WSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	06/04/2024	Exercise	1	571,927	569.2	57,193		100,316	88,469			100,316		(11,847)				0001
Purchased Call/BCS/BCS617WSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	06/04/2024	Exercise	1	299,587	567.51	30,258		53,592	47,316			53,592		(6,276)				0001
Purchased Call/BCS/BCS617WSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	02/22/2024	Exercise	1	2,979,809	570.3	292,319		519,094	458,462			519,094		(60,632)				0001
Purchased Call/BCS/BCS617WSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	06/04/2024	Exercise	1	90,643	569.25	9,327		15,837	13,894			15,837		(1,943)				0001
Purchased Call/BCS/BCS617WSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	06/05/2024	Exercise	1	283,825	565.7	29,348		51,485	45,268			51,485		(6,217)				0001
Purchased Call/BCS/BCS617WSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	06/05/2024	Exercise	1	1,475,040	568.49	148,094		260,352	228,982			260,352		(31,371)				0001
Purchased Call/BCS/BCS617XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	04/18/2024	Exercise	1	2,148,406	568.93	217,634		395,010	348,140			395,010		(46,870)				0001
Purchased Call/SPX/SPX261MST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2024	07/10/2024	07/05/2024	Expire	1	10,950,000	5400		7,340		(7,340)					(7,340)				0001
Purchased Call/SPX/SPX261MSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2024	07/26/2024	07/05/2024	Expire	1	10,950,000	5450		30,600		(30,600)					(30,600)				0001
Purchased Call/SPX/SPX261MSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2024	07/29/2024	07/05/2024	Expire	1	5,475,000	5450		15,615		(15,615)					(15,615)				0001
Purchased Call/SPX/SPX821FSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2023	01/08/2024	01/10/2024	Exercise	1	2,926,000	100	29,553		43,207	42,637			43,207		(570)				0001
Purchased Call/SPX/SPX821FSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	01/12/2024	Exercise	1	6,238,000	100	63,004		38,598	37,036			38,598		(1,562)				0001
Purchased Call/SPX/SPX821FSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	01/12/2024	Exercise	1	1,556,000	100	30,342		71,132	70,380			71,132		(752)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX821JSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2024	Exercise	1	2,001,000	100	46,423		23,007	17,380			23,007		(5,627)				0001
Purchased Call/SPX/SPX821NSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	07/08/2024	Exercise	1	3,932,000	100	55,048		53,546	25,643			53,546		(27,903)				0001
Purchased Call/SPX/SPX821XSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/10/2023	07/10/2024	07/12/2024	Exercise	1	4,040,000	100	55,348		292,529	263,487			292,529		(29,042)				0001
Purchased Call/BCS/BCS717BSK																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	09/10/2024	Exercise	1	189,409	558.84	21,081		44,678	37,478			44,678		(7,201)				0001
Purchased Call/BCS/BCS717BSR																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	03/08/2024	Exercise	1	4,015,669	565.62	440,117		887,697	737,163			887,697		(150,535)				0001
Purchased Call/BCS/BCS717BSS																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	04/10/2024	Exercise	1	518,320	564.26	57,534		112,158	92,480			112,158		(19,678)				0001
Purchased Call/BCS/BCS717BSV																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	09/10/2024	Exercise	1	275,699	566.19	30,024		60,802	50,533			60,802		(10,269)				0001
Purchased Call/BCS/BCS717BSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	09/10/2024	Exercise	1	106,463	563.4	11,924		24,002	19,924			24,002		(4,078)				0001
Purchased Call/BCS/BCS717CS5																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	06/21/2024	Exercise	1	1,927,762	571.68	212,771		415,265	341,201			415,265		(74,064)				0001
Purchased Call/BCS/BCS717CS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	04/08/2024	Exercise	1	4,557,919	574.5	491,344		955,146	784,390			955,146		(170,755)				0001
Purchased Call/BCS/BCS717CSC																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	08/16/2024	Exercise	1	1,377,799	574.5	148,665		287,142	235,344			287,142		(51,798)				0001
Purchased Call/BCS/BCS717CSG																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	04/12/2024	Exercise	1	2,090,937	577.8	225,403		434,351	355,506			434,351		(78,845)				0001
Purchased Call/BCS/BCS717CSK																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	09/16/2024	Exercise	1	71,571	570.69	8,259		15,796	12,907			15,796		(2,889)				0001
Purchased Call/BCS/BCS717CSL																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	05/30/2024	Exercise	1	263,136	573.93	29,445		52,218	41,918			52,218		(10,300)				0001
Purchased Call/BCS/BCS717CSS																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	01/31/2024	Exercise	1	3,208,653	562.56	363,861		782,923	655,147			782,923		(127,776)				0001
Purchased Call/BCS/BCS717CST																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	09/17/2024	Exercise	1	352,724	558.04	41,798		89,469	74,792			89,469		(14,678)				0001
Purchased Call/BCS/BCS717CSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	03/14/2024	Exercise	1	2,810,607	565.03	312,539		677,131	567,227			677,131		(109,904)				0001
Purchased Call/BCS/BCS717CSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	09/17/2024	Exercise	1	226,958	563.17	25,714		55,504	46,461			55,504		(9,042)				0001
Purchased Call/BCS/BCS717DS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	03/29/2024	Exercise	1	1,781,860	559.88	205,448		445,343	372,799			445,343		(72,545)				0001
Purchased Call/BCS/BCS717DS8																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	02/21/2024	Exercise	1	1,013,686	558.86	118,142		254,502	212,238			254,502		(42,265)				0001
Purchased Call/BCS/BCS717DSG																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	02/20/2024	Exercise	1	3,886,831	561.33	436,497		966,071	810,171			966,071		(155,899)				0001
Purchased Call/BCS/BCS717DSH																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	02/20/2024	Exercise	1	1,610,921	558.58	185,578		411,815	345,537			411,815		(66,278)				0001
Purchased Call/BCS/BCS717DSN																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	02/16/2024	Exercise	1	1,164,761	560.79	134,646		293,189	244,798			293,189		(48,391)				0001
Purchased Call/BCS/BCS717DSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	05/23/2024	Exercise	1	973,241	560.45	112,799		247,137	206,597			247,137		(40,539)				0001
Purchased Call/BCS/BCS717DST																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	01/17/2024	Exercise	1	763,733	556	89,586		199,617	167,297			199,617		(32,320)				0001
Purchased Call/BCS/BCS717DSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	06/25/2024	Exercise	1	1,801,442	557.35	208,607		472,251	396,993			472,251		(75,259)				0001
Purchased Call/BCS/BCS717ES1																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	02/20/2024	Exercise	1	3,456,531	555.56	393,699		915,876	773,647			915,876		(142,229)				0001
Purchased Call/SPX/SPX9215SJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/05/2024	Expire	1	2,148,000	100	53,485		(31,298)				(31,298)		(31,298)				0001
Purchased Call/SPX/SPX9215S1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/31/2023	08/30/2024	09/04/2024	Expire	1	4,478,000	100	58,214		(39,133)				(39,133)		(39,133)				0001
Purchased Call/SPX/SPX9215SD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	09/04/2024	Expire	1	3,802,000	100	49,806		(33,574)				(33,574)		(33,574)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9215SE				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/01/2023	09/04/2024	09/06/2024	Expire	1	3,431,000	100	44,946			(30,499)				(30,499)				0001
Purchased Call/SPX/SPX9216SY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	09/17/2024	Exercise	1	1,968,000	100	42,312		107,074	77,316			107,074		(29,758)				0001
Purchased Call/SPX/SPX9219SD				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/09/2023	10/09/2024	10/11/2024	Exercise	1	1,488,000	100	34,819		150,660	123,685			150,660		(26,975)				0001
Purchased Call/SPX/SPX921BS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/07/2023	11/07/2024	11/12/2024	Exercise	1	2,112,000	100	39,072		120,101	86,718			120,101		(33,383)				0001
Purchased Call/SPX/SPX921BSF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/10/2023	11/11/2024	11/13/2024	Exercise	1	1,664,000	100	31,616		152,255	124,820			152,255		(27,435)				0001
Purchased Call/SPX/SPX921BSH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/17/2023	11/18/2024	11/20/2024	Exercise	1	1,910,000	100	33,998		163,026	132,868			163,026		(30,158)				0001
Purchased Call/SPX/SPX921BSY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/17/2023	11/19/2024	11/21/2024	Exercise	1	1,632,000	100	38,352		173,608	139,576			173,608		(34,032)				0001
Purchased Call/SPX/SPX9210SF				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/22/2023	11/22/2024	11/26/2024	Exercise	1	4,252,000	100	52,725		248,335	200,722			248,335		(47,613)				0001
Purchased Call/SPX/SPX9210SH				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	12/03/2024	Exercise	1	7,341,000	100	88,826		388,087	306,150			388,087		(81,937)				0001
Purchased Call/SPX/SPX9210SI				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	12/03/2024	Exercise	1	1,750,000	100	34,300		147,640	116,000			147,640		(31,640)				0001
Purchased Call/SPX/SPX9210SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/01/2023	11/29/2024	12/03/2024	Exercise	1	1,818,000	100	39,632		149,125	112,465			149,125		(36,660)				0001
Purchased Call/SPX/SPX9210ST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/04/2023	12/04/2024	12/06/2024	Exercise	1	2,892,000	100	56,394		191,812	139,446			191,812		(52,366)				0001
Purchased Call/SPX/SPX9210SY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	12/13/2024	Exercise	1	3,342,000	100	40,438		205,531	167,203			205,531		(38,327)				0001
Purchased Call/SPX/SPX9211S2				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/13/2023	12/13/2024	12/17/2024	Exercise	1	1,266,000	100	22,408		105,265	83,903			105,265		(21,362)				0001
Purchased Call/SPX/SPXA05GS0																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	01/17/2024	Expire	1	4,736,000	100	47,834			(1,462)				(1,462)				0001
Purchased Call/SPX/SPXA05MSK																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2024	Expire	1	6,100,000	100	62,830			(14,672)				(14,672)				0001
Purchased Call/SPX/SPXA05TSF																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise	1	5,180,000	100	58,016		193,782	172,106			193,782		(21,676)				0001
Purchased Call/SPX/SPXA05US2																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/21/2024	Expire	1	4,297,000	100	51,994			(19,786)				(19,786)				0001
Purchased Call/SPX/SPXA05VSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	02RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/04/2024	Expire	1	5,002,000	100	62,025			(25,730)				(25,730)				0001
Purchased Call/BCS/BCS6170S5																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/07/2022	02/07/2024	02/09/2024	Exercise	1	1,780,171	600.25	148,288		167,451	159,914			167,451		(7,537)				0001
Purchased Call/BCS/BCS6170SH																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	02/13/2024	Exercise	1	2,492,935	597.94	217,633		247,644	235,937			247,644		(11,707)				0001
Purchased Call/BCS/BCS6170SM																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/11/2022	02/12/2024	02/14/2024	Exercise	1	105,294	591.05	9,540		12,091	11,539			12,091		(551)				0001
Purchased Call/BCS/BCS6170ST																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	104,646	586.79	9,334		12,753	12,160			12,753		(593)				0001
Purchased Call/BCS/BCS6170SU																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	1,311,797	588.8	114,520		155,405	148,129			155,405		(7,276)				0001
Purchased Call/BCS/BCS6170SV																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	569,825	590.75	48,720		65,625	62,529			65,625		(3,095)				0001
Purchased Call/BCS/BCS617PS0																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2024	01/30/2024	Exercise	1	973,845	589.5	83,264		115,925	110,092			115,925		(5,833)				0001
Purchased Call/BCS/BCS617PS6																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	02/26/2024	Exercise	1	2,962,434	587.13	255,066		400,264	382,045			400,264		(18,219)				0001
Purchased Call/BCS/BCS617PSF																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	02/27/2024	Exercise	1	62,858	576.81	5,613		9,720	9,310			9,720		(410)				0001
Purchased Call/BCS/BCS6170SM																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	03/08/2024	Exercise	1	3,210,056	589.55	285,053		423,354	394,379			423,354		(28,975)				0001
Purchased Call/BCS/BCS617QSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	03/20/2024	Exercise	1	1,859,204	547.36	170,303		250,008	231,971			250,008		(18,038)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS617QSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	03/20/2024	Exercise	1	427,370	549.18	38,335		56,052	51,992			56,052		(4,060)				0001
Purchased Call/BCS/BCS617RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	03/26/2024	Exercise	1	746,570	587.62	71,223		112,487	104,563			112,487		(7,925)				0001
Purchased Call/BCS/BCS617RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	03/26/2024	Exercise	1	559,961	594.04	51,348		77,969	72,232			77,969		(5,737)				0001
Purchased Call/BCS/BCS617RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2022	03/28/2024	04/01/2024	Exercise	1	182,627	594.27	17,916		27,353	25,215			27,353		(2,138)				0001
Purchased Call/SPX/SPXA05VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/02/2023	05/31/2024	06/04/2024	Exercise	1	3,519,000	100	45,747		34,577	15,389			34,577		(19,188)				0001
Purchased Call/SPX/SPXA05VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	06/05/2024	Exercise	1	4,384,000	100	56,992		59,701	35,523			59,701		(24,178)				0001
Purchased Call/SPX/SPXA05XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/09/2023	06/07/2024	06/11/2024	Exercise	1	3,991,000	100	51,484		215,026	192,430			215,026		(22,596)				0001
Purchased Call/SPX/SPXB052SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	08/27/2024	Exercise	1	6,030,000	100	77,787		52,780	2,560			52,780		(50,220)				0001
Purchased Call/SPX/SPXB053S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/09/2024	Expire	1	3,691,000	100	48,352			(32,943)					(32,943)				0001
Purchased Call/SPX/SPXB053SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/10/2024	Exercise	1	6,810,000	100	87,849		56,184	(4,578)			56,184		(60,762)				0001
Purchased Call/SPX/SPXB055SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	10/02/2024	Exercise	1	4,586,000	100	54,115		72,049	31,352			72,049		(40,698)				0001
Purchased Call/SPX/SPXB055SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	10/15/2024	Exercise	1	4,845,000	100	55,233		270,264	227,322			270,264		(42,942)				0001
Purchased Call/SPX/SPXB058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	11/05/2024	Exercise	1	5,239,000	100	59,725		192,182	141,722			192,182		(50,460)				0001
Purchased Call/SPX/SPXB058SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	11/08/2024	Exercise	1	3,249,000	100	38,663		119,237	86,310			119,237		(32,927)				0001
Purchased Call/SPX/SPXB05AS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	11/18/2024	Exercise	1	2,780,000	100	34,194		184,108	154,235			184,108		(29,873)				0001
Purchased Call/SPX/SPXB05ASC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	11/19/2024	Exercise	1	4,049,000	100	48,588		250,905	207,970			250,905		(42,935)				0001
Purchased Call/SPX/SPXB05ASF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	11/20/2024	Exercise	1	4,441,000	100	55,068		303,495	254,646			303,495		(48,849)				0001
Purchased Call/SPX/SPXC17PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2024	01/26/2024	01/16/2024	Exercise	1	4,800,000	4800	11,280		45,485	34,205			45,485		(11,280)				0001
Purchased Call/SPX/SPXC17PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2024	02/09/2024	01/16/2024	Expire	1	4,800,000	4750	18,275			(18,275)					(18,275)				0001
Purchased Call/SPX/SPXC17PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2024	01/23/2024	01/22/2024	Exercise	1	14,280,000	4757.04	39,984		71,400	31,416			71,400		(39,984)				0001
Purchased Call/SPX/SPXC170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	02/14/2024	02/01/2024	Expire	1	4,920,000	4875	7,420			(7,420)					(7,420)				0001
Purchased Call/SPX/SPXC17RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	03/06/2024	02/16/2024	Expire	1	4,980,000	4900	6,485			(6,485)					(6,485)				0001
Purchased Call/BCS/BCS617RS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	04/01/2024	Exercise	1	120,437	597.56	11,598		17,303	15,915			17,303		(1,388)				0001
Purchased Call/BCS/BCS617SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	04/08/2024	Exercise	1	240,295	595.76	23,621		29,639	26,593			29,639		(3,046)				0001
Purchased Call/BCS/BCS617SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	04/09/2024	Exercise	1	446,524	595.21	43,849		59,263	53,541			59,263		(5,722)				0001
Purchased Call/BCS/BCS617SSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	04/09/2024	Exercise	1	374,197	598.22	35,624		47,745	43,077			47,745		(4,668)				0001
Purchased Call/BCS/BCS617SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	01/08/2024	Exercise	1	268,312	592.95	25,973		30,154	26,515			30,154		(3,639)				0001
Purchased Call/BCS/BCS617SSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	04/17/2024	Exercise	1	83,888	589.67	8,229		9,233	8,046			9,233		(1,187)				0001
Purchased Call/BCS/BCS617SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	04/16/2024	Exercise	1	1,068,147	592.22	101,794		125,109	110,787			125,109		(14,321)				0001
Purchased Call/BCS/BCS617TS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	02/02/2024	Exercise	1	1,495,320	591.95	143,252		146,640	125,417			146,640		(21,222)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS617TSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/19/2024	01/26/2024	Exercise	1	315,076	594.37	31,445		30,393	25,691			30,393		(4,702)				0001
Purchased Call/BCS/BCS617TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	04/23/2024	Exercise	1	223,011	594.28	22,703		20,661	17,248			20,661		(3,413)				0001
Purchased Call/BCS/BCS617US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	04/22/2024	Exercise	1	237,486	576.19	24,342		32,595	28,610			32,595		(3,985)				0001
Purchased Call/BCS/BCS617USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	05/06/2024	Exercise	1	153,439	573.84	15,774		22,278	19,638			22,278		(2,640)				0001
Purchased Call/BCS/BCS617USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	05/07/2024	Exercise	1	1,909,889	573.96	192,708		287,523	254,830			287,523		(32,694)				0001
Purchased Call/BCS/BCS617SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024	01/19/2024	Exercise	1	4,146,651	592.22	396,420		409,960	352,319			409,960		(57,641)				0001
Purchased Call/BCS/BCS617TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	04/23/2024	Exercise	1	4,232,101	600.92	412,207		343,101	281,383			343,101		(61,718)				0001
Purchased Call/BCS/BCS617TSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	04/23/2024	Exercise	1	536,961	598.33	53,642		45,846	37,815			45,846		(8,032)				0001
Purchased Call/BCS/BCS617TSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	04/23/2024	Exercise	1	585,713	594.94	59,274		53,617	44,705			53,617		(8,912)				0001
Purchased Call/BCS/BCS617TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2022	04/26/2024	04/10/2024	Exercise	1	1,032,167	580.64	103,733		139,612	123,106			139,612		(16,506)				0001
Purchased Call/BCS/BCS617TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	04/30/2024	Exercise	1	59,290	588.37	6,018		7,023	6,061			7,023		(963)				0001
Purchased Call/BCS/BCS617US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	05/01/2024	Exercise	1	317,476	579.31	31,525		44,754	39,594			44,754		(5,160)				0001
Purchased Call/BCS/BCS617USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/03/2024	05/07/2024	Exercise	1	753,482	575.56	77,533		110,719	97,637			110,719		(13,082)				0001
Purchased Call/BCS/BCS617USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	03/11/2024	Exercise	1	230,379	582.22	23,890		33,259	29,223			33,259		(4,036)				0001
Purchased Call/BCS/BCS617USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	01/10/2024	Exercise	1	462,485	573.04	47,081		70,278	62,291			70,278		(7,988)				0001
Purchased Call/BCS/BCS617VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	05/14/2024	Exercise	1	1,342,790	564.73	130,385		249,996	226,745			249,996		(23,251)				0001
Purchased Call/BCS/BCS617VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2022	05/10/2024	05/14/2024	Exercise	1	72,883	561.28	7,339		14,014	12,706			14,014		(1,309)				0001
Purchased Call/BCS/BCS617VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	01/25/2024	Exercise	1	3,067,059	558.62	301,799		607,181	553,065			607,181		(54,116)				0001
Purchased Call/BCS/BCS617VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024	01/25/2024	Exercise	1	5,923,632	564.4	586,440		1,091,023	983,738			1,091,023		(107,285)				0001
Purchased Call/BCS/BCS617VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2022	05/17/2024	03/04/2024	Exercise	1	1,394,593	567.98	136,531		261,641	235,983			261,641		(25,658)				0001
Purchased Call/BCS/BCS617VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	03/07/2024	Exercise	1	2,743,278	560.66	267,744		556,741	506,355			556,741		(50,386)				0001
Purchased Call/BCS/BCS617VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/21/2024	01/05/2024	Exercise	1	3,761,592	559.45	363,746		759,417	688,966			759,417		(70,451)				0001
Purchased Call/BCS/BCS617VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	02/27/2024	Exercise	1	1,870,876	559.45	181,101		373,330	338,054			373,330		(35,276)				0001
Purchased Call/BCS/BCS617VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	05/29/2024	Exercise	1	839,361	561.42	80,579		159,438	143,522			159,438		(15,917)				0001
Purchased Call/BCS/BCS617VSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	01/05/2024	Exercise	1	209,750	560.97	20,723		38,749	34,650			38,749		(4,099)				0001
Purchased Call/BCS/BCS617VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	01/30/2024	Exercise	1	2,011,599	563.73	193,113		371,907	333,708			371,907		(38,198)				0001
Purchased Call/BCS/BCS617VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	01/05/2024	Exercise	1	1,366,458	567.87	131,043		239,958	213,894			239,958		(26,064)				0001
Purchased Call/BCS/BCS617VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	06/03/2024	Exercise	1	127,030	569.65	12,665		20,770	18,164			20,770		(2,606)				0001
Purchased Call/BCS/BCS617WS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	05/02/2024	Exercise	1	788,270	572	76,541		133,189	117,335			133,189		(15,854)				0001
Purchased Call/BCS/BCS617WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	06/05/2024	Exercise	1	408,813	570.37	40,268		70,810	62,280			70,810		(8,530)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS617II5O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	01/05/2024	Exercise	1	4,771,112	570.37	470,432		834,069	733,908			834,069		(100,161)				0001
Purchased Call/BCS/BCS617II5U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	06/06/2024	Exercise	1	252,866	567.29	25,742		45,708	40,227			45,708		(5,481)				0001
Purchased Call/BCS/BCS617II5W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	06/10/2024	Exercise	1	703,772	570.81	69,955		127,676	112,610			127,676		(15,066)				0001
Purchased Call/BCS/BCS617XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	06/11/2024	Exercise	1	63,990	567.99	6,629		11,726	10,289			11,726		(1,437)				0001
Purchased Call/BCS/BCS617XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	02/13/2024	Exercise	1	2,221,309	569.61	221,020		402,849	354,880			402,849		(47,969)				0001
Purchased Call/BCS/BCS617XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	06/12/2024	Exercise	1	1,241,195	557.75	129,581		255,694	226,997			255,694		(28,697)				0001
Purchased Call/BCS/BCS617XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	06/17/2024	Exercise	1	151,575	549.9	16,400		32,868	29,178			32,868		(3,690)				0001
Purchased Call/BCS/BCS617YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	06/18/2024	Exercise	1	504,626	549.44	55,509		109,062	96,499			109,062		(12,564)				0001
Purchased Call/BCS/BCS617YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	06/18/2024	Exercise	1	1,168,411	549.34	122,683		253,873	225,914			253,873		(27,960)				0001
Purchased Call/BCS/BCS617YSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	06/18/2024	Exercise	1	123,140	545.98	13,385		27,509	24,459			27,509		(3,051)				0001
Purchased Call/BCS/BCS617YSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	04/25/2024	Exercise	1	1,468,902	548.85	157,466		338,120	301,184			338,120		(36,937)				0001
Purchased Call/BCS/BCS617YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	06/24/2024	Exercise	1	738,690	547.97	79,926		171,853	153,105			171,853		(18,748)				0001
Purchased Call/BCS/BCS617YSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	06/24/2024	Exercise	1	416,176	547.31	45,322		97,321	86,690			97,321		(10,631)				0001
Purchased Call/BCS/BCS617YSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	04/22/2024	Exercise	1	747,177	548.85	79,873		169,381	150,898			169,381		(18,483)				0001
Purchased Call/BCS/BCS617ZSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	06/25/2024	Exercise	1	334,122	552.08	35,551		75,807	67,408			75,807		(8,399)				0001
Purchased Call/BCS/BCS617ZSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	06/25/2024	Exercise	1	84,681	549.96	9,239		19,466	17,274			19,466		(2,192)				0001
Purchased Call/BCS/BCS617ZST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	06/28/2024	Exercise	1	527,184	559.45	55,882		114,044	100,476			114,044		(13,568)				0001
Purchased Call/BCS/BCS6170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	07/01/2024	Exercise	1	695,557	558.79	73,938		152,991	134,938			152,991		(18,053)				0001
Purchased Call/BCS/BCS6170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	01/09/2024	Exercise	1	1,242,511	557.58	128,600		257,930	226,353			257,930		(31,577)				0001
Purchased Call/BCS/BCS6170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	07/02/2024	Exercise	1	1,050,126	554.85	111,733		232,715	205,279			232,715		(27,435)				0001
Purchased Call/BCS/BCS6170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	02/22/2024	Exercise	1	1,274,056	552.5	133,011		286,933	254,048			286,933		(32,885)				0001
Purchased Call/BCS/BCS6170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	07/05/2024	Exercise	1	913,883	554.78	93,125		216,911	193,470			216,911		(23,441)				0001
Purchased Call/BCS/BCS6171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	01/05/2024	Exercise	1	1,196,126	554.78	121,766		260,728	230,203			260,728		(30,525)				0001
Purchased Call/SPX/SPXC17RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	03/13/2024	02/16/2024	Expire	1	4,980,000	4900		7,700		(7,700)					(7,700)			0001
Purchased Call/SPX/SPXC17SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2024	03/01/2024	02/23/2024	Expire	1	4,950,000	4925		8,030		(8,030)					(8,030)			0001
Purchased Call/SPX/SPXC17SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/06/2024	03/08/2024	03/08/2024	Expire	1	10,200,000	5050		8,710		(8,710)					(8,710)			0001
Purchased Call/SPX/SPXC17US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/26/2024	03/26/2024	Expire	1	18,375,000	5166.14		5,513		(5,513)					(5,513)			0001
Purchased Call/SPX/SPXC17UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2024	06/07/2024	06/05/2024	Expire	1	10,560,000	5250		12,450		(12,450)					(12,450)			0001
Purchased Call/SPX/SPXC172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2024	08/26/2024	08/05/2024	Expire	1	11,100,000	5675		27,330		(27,330)					(27,330)			0001
Purchased Call/SPX/SPXF002SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	01/09/2023	01/09/2024	01/11/2024	Exercise	1	5,860,000	100	59,186		38,347	37,042			38,347		(1,304)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF003SY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/24/2023	01/24/2024	01/26/2024	Expire	1	1,724,000	100	29,998			(1,901)					(1,901)				0001
Purchased Call/SPX/SPXF003SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/24/2023	01/24/2024	01/26/2024	Exercise	1	2,106,000	100	55,388		41,132	37,622			41,132		(3,509)				0001
Purchased Call/BCS/BCS617USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	04/03/2024	Exercise	1	654,036	570.41	66,319		109,885	98,391			109,885		(11,494)				0001
Purchased Call/BCS/BCS617VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	02/01/2024	Exercise	1	417,384	560.3	41,530		79,679	71,465			79,679		(8,215)				0001
Purchased Call/BCS/BCS617WSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	05/29/2024	Exercise	1	818,152	569.94	80,915		140,165	124,049			140,165		(16,116)				0001
Purchased Call/BCS/BCS617WS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	05/30/2024	Exercise	1	143,568	572.75	13,840		23,248	20,430			23,248		(2,817)				0001
Purchased Call/BCS/BCS617WS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	02/26/2024	Exercise	1	967,571	570.86	95,112		160,780	141,418			160,780		(19,363)				0001
Purchased Call/BCS/BCS617WSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	03/06/2024	Exercise	1	1,916,727	570.12	189,756		333,614	294,309			333,614		(39,305)				0001
Purchased Call/BCS/BCS617WSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	06/04/2024	Exercise	1	268,943	573.96	26,356		44,782	39,292			44,782		(5,489)				0001
Purchased Call/BCS/BCS617WST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	06/05/2024	Exercise	1	71,422	563.36	7,564		13,249	11,647			13,249		(1,602)				0001
Purchased Call/BCS/BCS617XS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	01/05/2024	Exercise	1	4,787,889	570.28	484,534		857,224	752,209			857,224		(105,016)				0001
Purchased Call/BCS/BCS717ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	09/10/2024	Exercise	1	405,307	553.17	47,259		109,525	92,453			109,525		(17,073)				0001
Purchased Call/BCS/BCS717ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	01/26/2024	Exercise	1	1,759,588	549.53	207,983		477,633	402,186			477,633		(75,448)				0001
Purchased Call/BCS/BCS717ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	08/27/2024	Exercise	1	2,009,794	552.23	231,327		554,802	470,886			554,802		(83,916)				0001
Purchased Call/BCS/BCS717ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	02/22/2024	Exercise	1	422,396	548.53	50,392		116,091	97,811			116,091		(18,280)				0001
Purchased Call/BCS/BCS717ESA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	09/26/2024	Exercise	1	507,246	545.98	60,413		148,067	125,910			148,067		(22,157)				0001
Purchased Call/BCS/BCS717ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	04/11/2024	Exercise	1	657,713	548.67	76,163		185,803	157,936			185,803		(27,867)				0001
Purchased Call/BCS/BCS717ESN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	09/30/2024	Exercise	1	155,942	542.6	18,916		46,251	39,271			46,251		(6,980)				0001
Purchased Call/BCS/BCS717ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	07/08/2024	Exercise	1	585,613	543.26	70,566		171,986	145,947			171,986		(26,039)				0001
Purchased Call/BCS/BCS717ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	07/05/2024	Exercise	1	261,960	542.28	31,881		76,995	65,231			76,995		(11,764)				0001
Purchased Call/BCS/BCS717ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	01/31/2024	Exercise	1	1,185,189	543.59	142,341		343,536	291,012			343,536		(52,524)				0001
Purchased Call/BCS/BCS717ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	10/01/2024	Exercise	1	524,473	541.57	63,199		158,272	134,865			158,272		(23,407)				0001
Purchased Call/BCS/BCS717ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	04/01/2024	Exercise	1	3,420,941	545.23	397,855		1,005,886	858,533			1,005,886		(147,354)				0001
Purchased Call/BCS/BCS717FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	04/03/2024	Exercise	1	1,127,089	543.88	128,826		335,311	287,334			335,311		(47,977)				0001
Purchased Call/BCS/BCS717FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	10/01/2024	Exercise	1	73,469	540.57	8,684		22,361	19,127			22,361		(3,234)				0001
Purchased Call/BCS/BCS717FS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	10/02/2024	Exercise	1	393,675	541.76	44,918		120,811	103,943			120,811		(16,868)				0001
Purchased Call/BCS/BCS717FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	02/29/2024	Exercise	1	4,146,397	541.76	473,519		1,249,653	1,071,434			1,249,653		(178,220)				0001
Purchased Call/BCS/BCS717FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	10/08/2024	Exercise	1	157,127	549.55	18,337		44,218	37,250			44,218		(6,967)				0001
Purchased Call/BCS/BCS717FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	07/03/2024	Exercise	1	1,163,567	550.54	134,392		323,610	272,544			323,610		(51,065)				0001
Purchased Call/BCS/BCS717FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	02/08/2024	Exercise	1	3,753,808	551.14	422,660		1,041,324	880,401			1,041,324		(160,922)				0001

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Purchased Call/BCS/BCS717GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	10/08/2024	Exercise	1	113,591	546.06	13,267		32,951	27,875			32,951		(5,076)				0001
Purchased Call/BCS/BCS717GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	02/12/2024	Exercise	1	1,261,620	543.25	145,843		353,687	297,439			353,687		(56,248)				0001
Purchased Call/BCS/BCS717GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	02/12/2024	Exercise	1	2,335,421	540.59	277,214		666,783	559,868			666,783		(106,915)				0001
Purchased Call/SPX/SPXF006P	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/20/2024	02/22/2024	Exercise	1	2,080,000	100	44,928		40,165	33,976			40,165		(6,188)				0001
Purchased Call/SPX/SPXF00AST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/08/2023	03/08/2024	03/12/2024	Exercise	1	2,095,000	100	51,537		238,471	228,985			238,471		(9,486)				0001
Purchased Call/SPX/SPXF00BSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/16/2023	03/15/2024	03/19/2024	Exercise	1	5,736,000	100	62,522		249,749	236,933			249,749		(12,816)				0001
Purchased Call/SPX/SPXF00BSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/16/2023	03/15/2024	03/19/2024	Exercise	1	1,842,000	100	36,656		145,486	137,972			145,486		(7,514)				0001
Purchased Call/SPX/SPXF00DSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/27/2023	03/27/2024	03/29/2024	Exercise	1	1,445,000	100	32,224		69,986	62,372			69,986		(7,613)				0001
Purchased Call/SPX/SPXF00ES5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/29/2023	03/28/2024	04/01/2024	Exercise	1	1,748,000	100	35,659		41,538	32,991			41,538		(8,546)				0001
Purchased Call/SPX/SPXF00KS0	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,028,000	100	40,357		151,122	136,549			151,122		(14,573)				0001
Purchased Call/SPX/SPXF00PS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/09/2023	06/07/2024	06/11/2024	Exercise	1	2,025,000	100	49,005		190,102	168,594			190,102		(21,508)				0001
Purchased Call/SPX/SPXF00RS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/17/2024	06/20/2024	Exercise	1	2,290,000	100	50,838		106,872	83,278			106,872		(23,593)				0001
Purchased Call/SPX/SPXF00RSY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/22/2023	06/21/2024	06/25/2024	Expire	1	6,396,000	100	85,067			(40,530)					(40,530)				0001
Purchased Call/SPX/SPXF00RSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/22/2023	06/21/2024	06/25/2024	Expire	1	2,152,000	100	43,470			(20,712)					(20,712)				0001
Purchased Call/SPX/SPXF00SSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/26/2023	06/26/2024	06/28/2024	Expire	1	4,065,000	100	53,252			(25,894)					(25,894)				0001
Purchased Call/SPX/SPXF00SSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/28/2023	06/28/2024	07/02/2024	Expire	1	2,800,000	100	47,320			(23,270)					(23,270)				0001
Purchased Call/SPX/SPXF00USD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/11/2023	07/11/2024	07/15/2024	Exercise	1	2,196,000	100	52,045		221,781	194,329			221,781		(27,452)				0001
Purchased Call/SPX/SPXF00USK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/13/2023	07/12/2024	07/16/2024	Exercise	1	1,662,000	100	40,387		111,667	90,076			111,667		(21,592)				0001
Purchased Call/SPX/SPXG001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/12/2024	08/14/2024	Expire	1	3,555,000	100	44,438			(27,421)					(27,421)				0001
Purchased Call/SPX/SPXG004S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/28/2023	08/28/2024	08/30/2024	Expire	1	2,581,000	100	33,295			(21,953)					(21,953)				0001
Purchased Call/SPX/SPXG00DS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/04/2023	10/04/2024	10/08/2024	Exercise	1	3,221,000	100	33,498		177,150	151,658			177,150		(25,492)				0001
Purchased Call/SPX/SPXG00JS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/03/2023	11/01/2024	11/05/2024	Exercise	1	1,639,000	100	32,124		124,736	97,519			124,736		(27,217)				0001
Purchased Call/SPX/SPXG00JSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/06/2023	11/06/2024	11/08/2024	Exercise	1	2,448,000	100	43,085		151,041	114,348			151,041		(36,693)				0001
Purchased Call/SPX/SPXG00KS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/08/2023	11/08/2024	11/13/2024	Exercise	1	1,602,000	100	26,273		114,823	92,304			114,823		(22,520)				0001
Purchased Call/SPX/SPXG00QSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/07/2023	12/06/2024	12/10/2024	Exercise	1	1,841,000	100	37,556		121,260	85,888			121,260		(35,372)				0001
Purchased Call/SPX/SPXH009SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/19/2024	04/05/2024	03/21/2024	Expire	1	20,600,000	5150	47,390			(47,390)					(47,390)				0001
Purchased Call/SPX/SPXH009SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/19/2024	04/12/2024	03/21/2024	Exercise	1	23,175,000	5150	83,460		53,180	(30,280)			53,180		(83,460)				0001
Purchased Call/BCS/BCS617XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	05/20/2024	Exercise	1	918,873	563.69	93,725		177,539	157,113			177,539		(20,426)				0001
Purchased Call/BCS/BCS617XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	06/14/2024	Exercise	1	88,625	555.01	9,536		18,336	16,204			18,336		(2,132)				0001
Purchased Call/BCS/BCS617XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	06/12/2024	Exercise	1	60,671	555.51	6,486		12,741	11,305			12,741		(1,436)				0001

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Purchased Call/BCS/BCS617XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	06/12/2024	Exercise	1	314,828	559.59	32,270		63,821	56,675			63,821		(7,146)				0001
Purchased Call/BCS/BCS617XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	06/12/2024	Exercise	1	94,196	552.71	10,362		20,253	17,959			20,253		(2,295)				0001
Purchased Call/BCS/BCS617XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	06/17/2024	Exercise	1	676,033	552.27	71,424		143,691	127,589			143,691		(16,102)				0001
Purchased Call/BCS/BCS617YS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	06/17/2024	Exercise	1	97,897	547.74	10,827		21,611	19,175			21,611		(2,436)				0001
Purchased Call/BCS/BCS617YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	04/18/2024	Exercise	1	744,620	549.11	82,206		160,233	141,627			160,233		(18,606)				0001
Purchased Call/BCS/BCS617YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	02/20/2024	Exercise	1	2,922,741	551.81	313,610		619,479	548,498			619,479		(70,982)				0001
Purchased Call/BCS/BCS617YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	06/18/2024	Exercise	1	295,588	546.64	31,924		65,678	58,403			65,678		(7,275)				0001
Purchased Call/BCS/BCS617YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	06/18/2024	Exercise	1	455,157	546.37	49,294		101,358	90,124			101,358		(11,234)				0001
Purchased Call/BCS/BCS617YSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	06/24/2024	Exercise	1	1,741,133	550.67	183,167		396,531	353,565			396,531		(42,965)				0001
Purchased Call/BCS/BCS617YSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	06/20/2024	Exercise	1	313,851	548.3	33,739		72,212	64,405			72,212		(7,807)				0001
Purchased Call/BCS/BCS617YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	02/22/2024	Exercise	1	6,849,300	550.67	719,177		1,540,592	1,373,411			1,540,592		(167,181)				0001
Purchased Call/BCS/BCS617ZS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	06/20/2024	Exercise	1	351,863	550.67	36,910		79,443	70,902			79,443		(8,541)				0001
Purchased Call/BCS/BCS617ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	02/22/2024	Exercise	1	4,846,730	552.7	520,539		1,092,383	969,567			1,092,383		(122,816)				0001
Purchased Call/BCS/BCS617ZS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	04/25/2024	Exercise	1	2,407,430	554.53	253,786		534,539	474,302			534,539		(60,237)				0001
Purchased Call/BCS/BCS617ZSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	06/25/2024	Exercise	1	293,394	552.41	31,100		66,392	59,044			66,392		(7,348)				0001
Purchased Call/BCS/BCS7171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	07/03/2024	Exercise	1	338,060	554.39	34,550		74,401	65,740			74,401		(8,661)				0001
Purchased Call/BCS/BCS7171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	07/09/2024	Exercise	1	527,615	556.61	53,025		131,639	118,110			131,639		(13,529)				0001
Purchased Call/BCS/BCS7171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	02/06/2024	Exercise	1	2,793,587	557.3	281,873		685,262	613,245			685,262		(72,017)				0001
Purchased Call/BCS/BCS7171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	01/19/2024	Exercise	1	1,824,462	556.74	185,183		450,766	403,453			450,766		(47,313)				0001
Purchased Call/BCS/BCS7171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	07/09/2024	Exercise	1	276,612	556.4	28,159		69,102	61,908			69,102		(7,195)				0001
Purchased Call/BCS/BCS7171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	03/11/2024	Exercise	1	706,438	556.12	72,127		175,475	157,047			175,475		(18,428)				0001
Purchased Call/BCS/BCS7171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	07/10/2024	Exercise	1	335,214	557	35,667		81,291	72,018			81,291		(9,272)				0001
Purchased Call/BCS/BCS7171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	05/02/2024	Exercise	1	1,445,612	561.61	146,442		338,436	300,214			338,436		(38,222)				0001
Purchased Call/BCS/BCS7172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	07/11/2024	Exercise	1	64,932	557	6,909		16,033	14,230			16,033		(1,803)				0001
Purchased Call/BCS/BCS7172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	07/11/2024	Exercise	1	184,504	559.19	19,207		44,837	39,825			44,837		(5,013)				0001
Purchased Call/BCS/BCS7172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	03/11/2024	Exercise	1	4,266,680	556.24	436,055		1,090,361	974,917			1,090,361		(115,444)				0001
Purchased Call/BCS/BCS7172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	05/16/2024	Exercise	1	743,863	555.68	76,469		189,229	168,984			189,229		(20,245)				0001
Purchased Call/BCS/BCS7172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	07/16/2024	Exercise	1	28,409	550.05	3,091		7,615	6,792			7,615		(823)				0001
Purchased Call/BCS/BCS7172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	07/16/2024	Exercise	1	501,261	555.06	51,780		129,850	116,066			129,850		(13,784)				0001
Purchased Call/BCS/BCS7172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	04/04/2024	Exercise	1	1,061,817	553.9	111,066		275,993	246,426			275,993		(29,567)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	07/19/2024	Exercise	1	376,757	557.52	39,409		101,371	90,667			101,371		(10,704)				0001
Purchased Call/BCS/BCS7173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	07/18/2024	Exercise	1	1,175,987	557.52	122,891		321,769	288,514			321,769		(33,255)				0001
Purchased Call/BCS/BCS7173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	02/15/2024	Exercise	1	2,354,516	560.55	240,057		604,027	538,807			604,027		(65,219)				0001
Purchased Call/BCS/BCS7173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	07/17/2024	Exercise	1	1,188,163	558.14	123,331		304,319	271,069			304,319		(33,250)				0001
Purchased Call/BCS/BCS7173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	07/17/2024	Exercise	1	249,817	555.95	26,531		64,961	57,808			64,961		(7,153)				0001
Purchased Call/BCS/BCS7173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	07/22/2024	Exercise	1	409,205	555.7	43,294		106,969	95,151			106,969		(11,818)				0001
Purchased Call/BCS/BCS7173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	07/22/2024	Exercise	1	131,533	555.2	13,995		34,501	30,681			34,501		(3,820)				0001
Purchased Call/BCS/BCS7173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	07/22/2024	Exercise	1	143,748	556.37	15,108		37,405	33,281			37,405		(4,124)				0001
Purchased Call/BCS/BCS7173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	07/22/2024	Exercise	1	136,895	555.03	14,579		35,949	31,969			35,949		(3,980)				0001
Purchased Call/BCS/BCS7173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	07/23/2024	Exercise	1	398,571	563.11	42,129		93,518	81,944			93,518		(11,574)				0001
Purchased Call/BCS/BCS7173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	05/06/2024	Exercise	1	739,560	563.51	77,802		170,227	148,853			170,227		(21,374)				0001
Purchased Call/BCS/BCS7174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	01/25/2024	Exercise	1	3,054,144	566.18	318,547		688,716	600,841			688,716		(87,875)				0001
Purchased Call/BCS/BCS7174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	02/06/2024	Exercise	1	4,096,196	568.25	405,114		938,978	825,457			938,978		(113,521)				0001
Purchased Call/BCS/BCS7174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	07/24/2024	Exercise	1	357,500	565.47	36,358		85,040	74,888			85,040		(10,152)				0001
Purchased Call/BCS/BCS7174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	02/29/2024	Exercise	1	2,468,445	568.25	244,388		499,497	430,770			499,497		(68,727)				0001
Purchased Call/BCS/BCS7174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	02/27/2024	Exercise	1	326,817	563.59	33,891		77,003	67,540			77,003		(9,463)				0001
Purchased Call/BCS/BCS7174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	01/19/2024	Exercise	1	1,718,374	567.91	171,322		342,256	293,844			342,256		(48,412)				0001
Purchased Call/BCS/BCS7174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	07/16/2024	Exercise	1	534,803	566.03	54,336		112,746	97,392			112,746		(15,354)				0001
Purchased Call/BCS/BCS7174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	07/30/2024	Exercise	1	148,032	560.44	15,440		33,703	29,319			33,703		(4,384)				0001
Purchased Call/BCS/BCS7175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	07/30/2024	Exercise	1	64,621	571.9	6,475		13,190	11,341			13,190		(1,849)				0001
Purchased Call/BCS/BCS7175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	01/05/2024	Exercise	1	890,605	575.18	89,951		183,796	157,638			183,796		(26,159)				0001
Purchased Call/BCS/BCS7175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	02/16/2024	Exercise	1	2,308,957	575.18	232,743		464,889	397,660			464,889		(67,230)				0001
Purchased Call/BCS/BCS7176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	02/15/2024	Exercise	1	3,110,501	540.86	359,574		938,540	798,459			938,540		(140,081)				0001
Purchased Call/BCS/BCS7176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	10/16/2024	Exercise	1	222,479	534.21	27,454		70,559	59,863			70,559		(10,695)				0001
Purchased Call/BCS/BCS7176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	10/16/2024	Exercise	1	634,777	537.47	74,904		197,884	168,663			197,884		(29,221)				0001
Purchased Call/BCS/BCS7176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	01/18/2024	Exercise	1	3,698,242	539.79	426,407		1,120,442	954,096			1,120,442		(166,346)				0001
Purchased Call/BCS/BCS7176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	10/16/2024	Exercise	1	191,693	544.02	23,003		56,740	47,729			56,740		(9,011)				0001
Purchased Call/BCS/BCS717HS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	01/30/2024	Exercise	1	346,682	536.93	42,538		99,469	82,676			99,469		(16,793)				0001
Purchased Call/BCS/BCS717HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024	06/24/2024	Exercise	1	1,207,133	537.9	147,029		390,896	332,609			390,896		(58,287)				0001
Purchased Call/BCS/BCS717HS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	02/22/2024	Exercise	1	1,731,506	546.48	204,145		505,784	424,575			505,784		(81,210)				0001

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Purchased Call/BCS/BCS717HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024	10/22/2024	Exercise	1	629,459	543.14	77,549		201,773	170,774			201,773		(30,998)				0001
Purchased Call/BCS/BCS717HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	10/22/2024	Exercise	1	590,850	545.59	70,607		187,167	158,827			187,167		(28,340)				0001
Purchased Call/BCS/BCS717HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	04/25/2024	Exercise	1	1,274,240	542.91	156,349		398,535	335,780			398,535		(62,755)				0001
Purchased Call/BCS/BCS717HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	01/12/2024	Exercise	1	3,103,164	547.35	377,034		916,047	763,574			916,047		(152,473)				0001
Purchased Call/BCS/BCS717IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	03/11/2024	Exercise	1	1,762,381	551.08	209,685		517,527	432,000			517,527		(85,527)				0001
Purchased Call/BCS/BCS717IS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	10/29/2024	Exercise	1	290,647	553.01	35,081		83,022	68,682			83,022		(14,340)				0001
Purchased Call/BCS/BCS717IS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	02/07/2024	Exercise	1	2,809,816	555.4	331,277		774,787	639,368			774,787		(135,419)				0001
Purchased Call/BCS/BCS717ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	01/25/2024	Exercise	1	3,967,084	559.39	465,339		1,076,596	883,557			1,076,596		(193,039)				0001
Purchased Call/BCS/BCS717ISC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	01/26/2024	Exercise	1	3,617,163	556.65	435,145		1,009,321	829,158			1,009,321		(180,163)				0001
Purchased Call/BCS/BCS717ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	02/06/2024	Exercise	1	2,456,860	555.64	298,508		696,139	572,547			696,139		(123,592)				0001
Purchased Call/BCS/BCS717ISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	05/22/2024	Exercise	1	1,114,802	559.39	130,655		296,909	242,814			296,909		(54,095)				0001
Purchased Call/BCS/BCS6172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	06/25/2024	Exercise	1	233,281	550.75	25,171		53,487	47,540			53,487		(5,947)				0001
Purchased Call/BCS/BCS6172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	06/06/2024	Exercise	1	2,545,939	554.8	263,505		564,594	502,338			564,594		(62,257)				0001
Purchased Call/BCS/BCS6172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	06/25/2024	Exercise	1	376,632	556.81	38,266		81,944	72,865			81,944		(9,078)				0001
Purchased Call/BCS/BCS6172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	04/05/2024	Exercise	1	288,487	557.88	31,012		63,699	56,234			63,699		(7,465)				0001
Purchased Call/BCS/BCS6172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	06/26/2024	Exercise	1	509,676	559.06	54,128		110,518	97,488			110,518		(13,029)				0001
Purchased Call/BCS/BCS6172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	06/14/2024	Exercise	1	964,635	559.45	102,155		205,374	180,677			205,374		(24,697)				0001
Purchased Call/BCS/BCS7170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	06/26/2024	Exercise	1	545,506	559.74	57,551		117,628	103,774			117,628		(13,853)				0001
Purchased Call/BCS/BCS7170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	01/29/2024	Exercise	1	1,396,638	560.64	145,949		297,527	262,394			297,527		(35,132)				0001
Purchased Call/BCS/BCS7170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	02/15/2024	Exercise	1	133,172	555.57	14,676		25,612	22,048			25,612		(3,563)				0001
Purchased Call/BCS/BCS7170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	06/28/2024	Exercise	1	415,356	559.13	43,986		90,868	80,128			90,868		(10,740)				0001
Purchased Call/BCS/BCS7170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	07/01/2024	Exercise	1	380,241	558.51	40,534		83,826	73,928			83,826		(9,897)				0001
Purchased Call/BCS/BCS7170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	05/08/2024	Exercise	1	4,419,741	555.74	466,283		971,494	857,002			971,494		(114,492)				0001
Purchased Call/BCS/BCS7170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	02/01/2024	Exercise	1	489,865	554.74	51,632		107,962	95,266			107,962		(12,695)				0001
Purchased Call/BCS/BCS7170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	07/02/2024	Exercise	1	442,999	554.41	46,825		98,599	87,085			98,599		(11,513)				0001
Purchased Call/BCS/BCS7170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	07/03/2024	Exercise	1	823,854	557.79	81,232		176,293	155,929			176,293		(20,364)				0001
Purchased Call/BCS/BCS7171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	07/03/2024	Exercise	1	182,556	553.22	18,895		40,560	35,823			40,560		(4,737)				0001
Purchased Call/BCS/BCS7171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	07/08/2024	Exercise	1	935,454	554.78	95,416		222,730	198,614			222,730		(24,116)				0001
Purchased Call/BCS/BCS7171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	07/09/2024	Exercise	1	113,090	554.93	11,569		28,556	25,604			28,556		(2,952)				0001
Purchased Call/BCS/BCS7171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	01/05/2024	Exercise	1	894,150	555.73	91,650		219,253	195,836			219,253		(23,416)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	04/01/2024	Exercise	1	1,067,378	558.84	110,580		260,183	231,813			260,183		(28,370)				0001
Purchased Call/BCS/BCS717SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	04/04/2024	Exercise	1	2,569,410	558.12	303,447		681,287	554,746			681,287		(126,540)				0001
Purchased Call/BCS/BCS717SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	01/05/2024	Exercise	1	1,345,927	555.38	163,261		360,441	292,360			360,441		(68,081)				0001
Purchased Call/BCS/BCS717ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	01/19/2024	Exercise	1	5,100,194	553.25	609,473		1,418,226	1,162,883			1,418,226		(255,342)				0001
Purchased Call/BCS/BCS717SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	02/08/2024	Exercise	1	1,921,882	551.5	232,356		539,394	441,644			539,394		(97,750)				0001
Purchased Call/BCS/BCS717JS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	01/09/2024	Exercise	1	2,716,012	554.51	328,094		781,984	642,724			781,984		(139,260)				0001
Purchased Call/BCS/BCS717JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	03/15/2024	Exercise	1	1,696,055	554.51	204,544		467,654	380,997			467,654		(86,657)				0001
Purchased Call/BCS/BCS717JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	11/06/2024	Exercise	1	624,827	550.79	78,103		177,171	144,082			177,171		(33,089)				0001
Purchased Call/BCS/BCS717JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	01/05/2024	Exercise	1	3,152,426	551.79	390,270		880,987	715,646			880,987		(165,341)				0001
Purchased Call/BCS/BCS717JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	02/20/2024	Exercise	1	1,478,625	551.79	183,202		421,556	343,795			421,556		(77,760)				0001
Purchased Call/BCS/BCS717JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	03/19/2024	Exercise	1	3,362,127	556.4	406,363		1,097,871	923,906			1,097,871		(173,965)				0001
Purchased Call/BCS/BCS717JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	11/13/2024	Exercise	1	70,183	563.1	8,450		22,087	18,445			22,087		(3,641)				0001
Purchased Call/BCS/BCS717JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	11/13/2024	Exercise	1	347,004	565.55	41,849		110,197	92,065			110,197		(18,133)				0001
Purchased Call/BCS/BCS717JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	02/15/2024	Exercise	1	3,606,358	569.37	420,141		1,084,587	902,218			1,084,587		(182,369)				0001
Purchased Call/BCS/BCS717JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	01/19/2024	Exercise	1	1,469,564	569.37	171,057		437,107	362,990			437,107		(74,117)				0001
Purchased Call/BCS/BCS717JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	01/17/2024	Exercise	1	4,101,780	566.58	490,163		1,273,779	1,061,398			1,273,779		(212,381)				0001
Purchased Call/BCS/BCS717JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	11/18/2024	Exercise	1	80,699	558.51	10,233		26,016	21,552			26,016		(4,464)				0001
Purchased Call/BCS/BCS717JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	02/20/2024	Exercise	1	1,496,920	567.01	175,289		451,692	375,228			451,692		(76,464)				0001
Purchased Call/BCS/BCS717KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	01/17/2024	Exercise	1	2,992,975	566.96	354,438		850,860	688,021			850,860		(162,839)				0001
Purchased Call/BCS/BCS717KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	11/19/2024	Exercise	1	269,022	562.24	32,713		83,564	69,170			83,564		(14,394)				0001
Purchased Call/BCS/BCS717KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	01/18/2024	Exercise	1	6,296,748	567	743,646		1,933,387	1,603,445			1,933,387		(329,942)				0001
Purchased Call/BCS/BCS717KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	01/23/2024	Exercise	1	2,938,733	564.22	355,881		899,257	741,632			899,257		(157,625)				0001
Purchased Call/BCS/BCS717KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	06/18/2024	Exercise	1	954,246	564.22	115,655		295,824	244,510			295,824		(51,314)				0001
Purchased Call/BCS/BCS717KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	03/08/2024	Exercise	1	380,754	563.69	46,224		117,130	96,523			117,130		(20,607)				0001
Purchased Call/BCS/BCS7175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	08/01/2024	Exercise	1	1,069,902	574.54	108,702		219,506	188,000			219,506		(31,506)				0001
Purchased Call/BCS/BCS7175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	08/01/2024	Exercise	1	38,810	569	4,168		8,335	7,127			8,335		(1,208)				0001
Purchased Call/BCS/BCS7175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	08/05/2024	Exercise	1	132,252	574.21	13,410		27,124	23,206			27,124		(3,918)				0001
Purchased Call/BCS/BCS17664	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	08/05/2024	Exercise	1	54,203	573.52	5,534		11,182	9,565			11,182		(1,617)				0001
Purchased Call/BCS/BCS17667	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	01/31/2024	Exercise	1	2,402,308	575.1	240,231		448,555	378,034			448,555		(70,520)				0001
Purchased Call/BCS/BCS17668	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	08/06/2024	Exercise	1	67,220	570.38	7,051		13,074	11,004			13,074		(2,070)				0001

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Purchased Call/BCS/BCS7176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	08/06/2024	Exercise	1	171,122	570.9	17,865		33,127	27,883			33,127		(5,244)				0001
Purchased Call/BCS/BCS7176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	08/06/2024	Exercise	1	183,025	571.25	19,035		35,320	29,732			35,320		(5,588)				0001
Purchased Call/BCS/BCS7176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	02/07/2024	Exercise	1	3,918,662	572.63	402,055		746,307	628,283			746,307		(118,024)				0001
Purchased Call/BCS/BCS7176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	08/06/2024	Exercise	1	10,960	574.39	1,154		2,044	1,705			2,044		(339)				0001
Purchased Call/BCS/BCS7176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	08/06/2024	Exercise	1	156,109	574.26	16,298		29,155	24,345			29,155		(4,811)				0001
Purchased Call/BCS/BCS7176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	08/06/2024	Exercise	1	57,049	574.6	5,939		10,621	8,868			10,621		(1,753)				0001
Purchased Call/BCS/BCS7176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	04/12/2024	Exercise	1	1,852,144	575.31	195,957		292,726	234,235			292,726		(58,491)				0001
Purchased Call/BCS/BCS7176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	08/09/2024	Exercise	1	88,636	569.75	9,918		15,405	12,425			15,405		(2,980)				0001
Purchased Call/BCS/BCS7176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	02/21/2024	Exercise	1	2,065,906	575.94	217,127		324,136	259,326			324,136		(64,809)				0001
Purchased Call/BCS/BCS7177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	08/12/2024	Exercise	1	157,037	574.53	16,677		27,883	22,850			27,883		(5,033)				0001
Purchased Call/BCS/BCS7177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	08/13/2024	Exercise	1	148,857	573.66	16,062		27,208	22,339			27,208		(4,869)				0001
Purchased Call/BCS/BCS7177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	06/14/2024	Exercise	1	501,255	579.46	52,882		85,758	69,638			85,758		(16,120)				0001
Purchased Call/BCS/BCS7177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	02/16/2024	Exercise	1	4,560,627	586.19	470,657		748,637	603,173			748,637		(145,464)				0001
Purchased Call/BCS/BCS7178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	08/14/2024	Exercise	1	143,324	581.38	15,493		23,482	18,708			23,482		(4,774)				0001
Purchased Call/BCS/BCS7178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	08/14/2024	Exercise	1	76,266	582.26	8,176		12,381	9,862			12,381		(2,519)				0001
Purchased Call/BCS/BCS7178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	04/18/2024	Exercise	1	650,750	583.02	69,370		109,108	87,602			109,108		(21,506)				0001
Purchased Call/SPX/SPXH00KSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/17/2024	06/14/2024	05/21/2024	Expire	1	10,600,000	5250		20,360	(20,360)				(20,360)		(20,360)				0001
Purchased Call/SPX/SPXH00IISH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/08/2024	07/26/2024	07/10/2024	Exercise	1	33,300,000	5500		24,400	81,800	57,400			81,800		(24,400)				0001
Purchased Call/SPX/SPXH00IISX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/08/2024	08/02/2024	07/10/2024	Exercise	1	24,975,000	5500		43,340	306,880	263,540			306,880		(43,340)				0001
Purchased Call/SPX/SPXH13IIS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/17/2024	Exercise	1	2,834,000	100	60,648		49,589	47,731			49,589		(1,858)				0001
Purchased Call/SPX/SPXH13IISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	01/19/2024	Exercise	1	1,705,000	100	34,612		34,407	32,882			34,407		(1,526)				0001
Purchased Call/SPX/SPXI001SG	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/26/2024	07/29/2024	07/30/2024	Exercise	1	10,900,000	5404.51	44,690		58,933	14,243			58,933		(44,690)				0001
Purchased Call/SPX/SPXI008SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/16/2024	10/11/2024	09/18/2024	Expire	1	8,437,500	5575		30,383	(30,383)				(30,383)		(30,383)				0001
Purchased Call/SPX/SPXI00CSN	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/21/2024	11/08/2024	10/23/2024	Expire	1	11,700,000	5800		35,920	(35,920)				(35,920)		(35,920)				0001
Purchased Call/SPX/SPXI00CSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/21/2024	11/19/2024	10/23/2024	Expire	1	11,700,000	5800		38,520	(38,520)				(38,520)		(38,520)				0001
Purchased Call/SPX/SPXI00FSC	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/14/2024	11/27/2024	11/18/2024	Expire	1	11,950,000	5925		16,598	(16,598)				(16,598)		(16,598)				0001
Purchased Call/SPX/SPXI00GSB	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	11/27/2024	11/20/2024	Expire	1	11,750,000	5800		19,330	(19,330)				(19,330)		(19,330)				0001
Purchased Call/SPX/SPXI13CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2024	Exercise	1	1,503,000	100	30,361		115,829	108,155			115,829		(7,674)				0001
Purchased Call/BCS/BCS7176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	01/10/2024	Exercise	1	1,449,930	566.46	171,527		446,627	370,157			446,627		(76,469)				0001
Purchased Call/BCS/BCS7176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/21/2024	07/11/2024	Exercise	1	529,840	563.01	64,746		167,301	138,436			167,301		(28,865)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS717KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	01/25/2024	Exercise	1	2,635,834	568.54	310,765		823,503	684,342			823,503		(139,161)				0001
Purchased Call/BCS/BCS717KSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	03/28/2024	Exercise	1	201,219	561.31	28,162		56,897	41,634			56,897		(15,263)				0001
Purchased Call/BCS/BCS717KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	11/27/2024	Exercise	1	235,793	566.66	28,743		77,917	64,909			77,917		(13,008)				0001
Purchased Call/BCS/BCS717LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	06/04/2024	Exercise	1	198,064	561.58	25,293		58,818	47,372			58,818		(11,446)				0001
Purchased Call/BCS/BCS717LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	01/31/2024	Exercise	1	4,650,321	570.14	549,203		1,476,046	1,227,094			1,476,046		(248,952)				0001
Purchased Call/BCS/BCS717LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	05/22/2024	Exercise	1	291,967	563.55	35,445		92,272	76,156			92,272		(16,116)				0001
Purchased Call/BCS/BCS717LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2024	02/05/2024	Exercise	1	3,489,324	567.46	411,042		1,161,036	973,275			1,161,036		(187,760)				0001
Purchased Call/BCS/BCS717LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	01/18/2024	Exercise	1	3,302,826	573.03	390,064		1,032,409	853,987			1,032,409		(178,422)				0001
Purchased Call/BCS/BCS717LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024	02/26/2024	Exercise	1	1,202,807	572.81	138,563		380,763	317,119			380,763		(63,644)				0001
Purchased Call/BCS/BCS717LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	01/25/2024	Exercise	1	3,462,413	572.18	402,679		1,091,385	904,980			1,091,385		(186,405)				0001
Purchased Call/BCS/BCS717LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	09/06/2024	Exercise	1	520,173	568.34	62,629		168,219	139,274			168,219		(28,945)				0001
Purchased Call/BCS/BCS717LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	01/12/2024	Exercise	1	1,926,974	572.18	224,300		598,057	494,060			598,057		(103,996)				0001
Purchased Call/BCS/BCS717LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	01/23/2024	Exercise	1	1,702,089	568.69	204,251		536,577	442,177			536,577		(94,399)				0001
Purchased Call/BCS/BCS717LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	09/19/2024	Exercise	1	231,176	568.69	27,787		67,777	54,893			67,777		(12,884)				0001
Purchased Call/BCS/BCS717LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	12/06/2024	Exercise	1	107,071	567.48	13,020		35,465	29,428			35,465		(6,037)				0001
Purchased Call/BCS/BCS717LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	06/13/2024	Exercise	1	1,287,637	572.18	149,623		389,921	320,769			389,921		(69,152)				0001
Purchased Call/BCS/BCS717LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	12/04/2024	Exercise	1	69,454	565.43	8,591		23,457	19,486			23,457		(3,971)				0001
Purchased Call/BCS/BCS717LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	03/20/2024	Exercise	1	421,641	564.89	50,766		135,626	112,019			135,626		(23,607)				0001
Purchased Call/BCS/BCS717MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2024	01/09/2024	Exercise	1	3,051,322	565.93	355,747		975,285	809,354			975,285		(165,931)				0001
Purchased Call/BCS/BCS7171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	07/09/2024	Exercise	1	307,390	561.87	30,862		73,425	65,508			73,425		(7,918)				0001
Purchased Call/BCS/BCS7171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	07/09/2024	Exercise	1	603,706	559.46	62,182		146,795	130,842			146,795		(15,953)				0001
Purchased Call/BCS/BCS7171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	07/09/2024	Exercise	1	1,296,260	560.02	132,737		313,902	279,848			313,902		(34,054)				0001
Purchased Call/BCS/BCS7171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	04/11/2024	Exercise	1	687,089	559.19	71,457		163,586	145,009			163,586		(18,577)				0001
Purchased Call/BCS/BCS7171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	07/12/2024	Exercise	1	1,219,498	561.61	123,901		301,527	269,064			301,527		(32,462)				0001
Purchased Call/BCS/BCS7172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	01/11/2024	Exercise	1	1,123,733	555.37	116,306		286,372	255,538			286,372		(30,834)				0001
Purchased Call/BCS/BCS7172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	07/16/2024	Exercise	1	500,859	555.04	52,039		129,562	115,766			129,562		(13,796)				0001
Purchased Call/BCS/BCS7172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	07/16/2024	Exercise	1	88,393	553.03	9,378		23,184	20,698			23,184		(2,486)				0001
Purchased Call/BCS/BCS7172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	07/18/2024	Exercise	1	428,399	558.14	44,511		116,743	104,698			116,743		(12,045)				0001
Purchased Call/BCS/BCS7173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	02/22/2024	Exercise	1	2,674,985	560.55	271,429		713,815	640,359			713,815		(73,456)				0001
Purchased Call/BCS/BCS7173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	07/17/2024	Exercise	1	667,216	558.7	68,857		170,225	151,661			170,225		(18,564)				0001

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Purchased Call/BCS/BCS7173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	07/19/2024	Exercise	1	51,688	553.65	5,629		14,264	12,735			14,264		(1,529)				0001
Purchased Call/BCS/BCS7173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	07/22/2024	Exercise	1	515,100	559.79	52,231		130,888	116,630			130,888		(14,258)				0001
Purchased Call/BCS/BCS7173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	03/21/2024	Exercise	1	1,406,620	557.94	145,445		360,432	320,729			360,432		(39,703)				0001
Purchased Call/BCS/BCS7173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	06/25/2024	Exercise	1	1,912,854	563.01	198,554		449,121	394,648			449,121		(54,473)				0001
Purchased Call/BCS/BCS7173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	07/23/2024	Exercise	1	114,933	560.58	12,229		27,563	24,208			27,563		(3,355)				0001
Purchased Call/BCS/BCS7174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	07/24/2024	Exercise	1	200,069	561.26	21,247		49,073	43,141			49,073		(5,933)				0001
Purchased Call/BCS/BCS7174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	07/29/2024	Exercise	1	308,582	565.47	31,537		62,751	53,839			62,751		(8,912)				0001
Purchased Call/BCS/BCS7174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	07/29/2024	Exercise	1	497,227	564.44	51,364		102,014	87,500			102,014		(14,514)				0001
Purchased Call/BCS/BCS7174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	07/30/2024	Exercise	1	1,528,012	564.74	152,496		336,258	292,956			336,258		(43,301)				0001
Purchased Call/BCS/BCS617XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	06/11/2024	Exercise	1	1,168,365	569.36	119,290		211,307	185,453			211,307		(25,854)				0001
Purchased Call/BCS/BCS617XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	06/11/2024	Exercise	1	393,078	565.56	39,347		74,562	65,987			74,562		(8,575)				0001
Purchased Call/BCS/BCS617XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	06/14/2024	Exercise	1	1,113,581	556.57	117,928		227,287	200,919			227,287		(26,368)				0001
Purchased Call/BCS/BCS617YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	04/04/2024	Exercise	1	440,516	548.9	48,148		97,780	86,948			97,780		(10,832)				0001
Purchased Call/BCS/BCS617YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	06/18/2024	Exercise	1	102,262	545.33	11,198		22,966	20,414			22,966		(2,552)				0001
Purchased Call/BCS/BCS617YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	06/20/2024	Exercise	1	349,593	547.31	37,966		81,064	72,279			81,064		(8,785)				0001
Purchased Call/BCS/BCS617YSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	06/20/2024	Exercise	1	146,873	546.16	16,141		34,364	30,629			34,364		(3,735)				0001
Purchased Call/BCS/BCS6172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	06/21/2024	Exercise	1	61,845	543.9	6,964		14,693	13,074			14,693		(1,619)				0001
Purchased Call/BCS/BCS6172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	06/24/2024	Exercise	1	414,330	548.3	44,665		96,144	85,667			96,144		(10,477)				0001
Purchased Call/BCS/BCS6172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	06/25/2024	Exercise	1	574,799	551.81	62,251		130,756	116,069			130,756		(14,687)				0001
Purchased Call/BCS/BCS6172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/21/2024	06/25/2024	Exercise	1	479,090	550.48	52,604		110,133	97,722			110,133		(12,411)				0001
Purchased Call/BCS/BCS6172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	06/14/2024	Exercise	1	950,573	552.97	100,190		213,173	189,501			213,173		(23,671)				0001
Purchased Call/BCS/BCS6172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	06/25/2024	Exercise	1	194,914	554.42	20,310		43,244	38,426			43,244		(4,818)				0001
Purchased Call/BCS/BCS6172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	06/25/2024	Exercise	1	301,255	554.98	31,210		66,534	59,130			66,534		(7,404)				0001
Purchased Call/BCS/BCS6172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	06/27/2024	Exercise	1	126,936	557.88	13,658		27,554	24,252			27,554		(3,302)				0001
Purchased Call/BCS/BCS6172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	06/26/2024	Exercise	1	268,583	562.49	27,530		56,601	49,975			56,601		(6,627)				0001
Purchased Call/BCS/BCS7170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	06/26/2024	Exercise	1	51,955	555.57	5,715		11,588	10,213			11,588		(1,376)				0001
Purchased Call/BCS/BCS7178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	08/19/2024	Exercise	1	53,183	584.39	5,632		9,310	7,557			9,310		(1,754)				0001
Purchased Call/BCS/BCS7178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	02/16/2024	Exercise	1	3,157,708	585.83	334,085		546,734	442,247			546,734		(104,488)				0001
Purchased Call/BCS/BCS7178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	08/20/2024	Exercise	1	404,519	583.53	43,769		72,177	58,488			72,177		(13,689)				0001
Purchased Call/BCS/BCS7178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	08/20/2024	Exercise	1	738,405	587.13	76,277		127,499	103,511			127,499		(23,988)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	08/21/2024	Exercise	1	66,991	574.69	7,583		13,475	11,065			13,475		(2,410)				0001
Purchased Call/BCS/BCS7179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	08/23/2024	Exercise	1	669,253	580.29	71,878		129,772	106,799			129,772		(22,973)				0001
Purchased Call/BCS/BCS7179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	08/21/2024	Exercise	1	114,007	578.66	12,415		22,156	18,211			22,156		(3,945)				0001
Purchased Call/BCS/BCS7179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	05/23/2024	Exercise	1	1,107,357	580.94	118,044		209,233	171,615			209,233		(37,619)				0001
Purchased Call/BCS/BCS7179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	08/21/2024	Exercise	1	498,945	583.44	51,840		92,876	76,404			92,876		(16,472)				0001
Purchased Call/BCS/BCS7179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	08/26/2024	Exercise	1	145,686	572.9	16,040		30,039	24,890			30,039		(5,149)				0001
Purchased Call/BCS/BCS7179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	06/27/2024	Exercise	1	2,166,249	575.15	233,305		437,619	362,731			437,619		(74,888)				0001
Purchased Call/BCS/BCS7179SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	08/26/2024	Exercise	1	131,373	575.73	14,070		26,444	21,928			26,444		(4,516)				0001
Purchased Call/BCS/BCS7179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	06/26/2024	Exercise	1	1,271,745	577.64	133,660		250,960	208,057			250,960		(42,903)				0001
Purchased Call/BCS/BCS7179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	08/27/2024	Exercise	1	142,730	571.71	15,529		31,122	26,116			31,122		(5,006)				0001
Purchased Call/BCS/BCS7179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	07/05/2024	Exercise	1	830,463	574.01	88,361		177,308	148,823			177,308		(28,484)				0001
Purchased Call/BCS/BCS7179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	08/27/2024	Exercise	1	81,324	577.58	8,791		16,764	13,914			16,764		(2,850)				0001
Purchased Call/BCS/BCS717AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	01/11/2024	Exercise	1	3,691,088	571.96	389,983		798,353	670,281			798,353		(128,071)				0001
Purchased Call/BCS/BCS717AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	05/31/2024	Exercise	1	1,713,647	569.5	185,931		378,876	317,836			378,876		(61,040)				0001
Purchased Call/BCS/BCS717AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	02/16/2024	Exercise	1	2,353,416	571.96	247,772		504,957	423,343			504,957		(81,614)				0001
Purchased Call/SPX/SPXL130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/08/2024	04/19/2024	04/10/2024	Exercise	1	7,800,000	5200		16,970	75,000	58,030			75,000		(16,970)				0001
Purchased Call/SPX/SPXL137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/13/2024	05/15/2024	05/15/2024	Expire	1	5,230,000	5175		5,205		(5,205)					(5,205)				0001
Purchased Call/SPX/SPXM135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/16/2024	10/03/2024	09/18/2024	Expire	1	11,250,000	5575		26,730		(26,730)					(26,730)				0001
Purchased Call/SPX/SPXM137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/23/2024	10/14/2024	09/25/2024	Expire	1	11,400,000	5650		23,828		(23,828)					(23,828)				0001
Purchased Call/SPX/SPXM138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/30/2024	10/29/2024	10/02/2024	Expire	1	5,725,000	5700		24,225		(24,225)					(24,225)				0001
Purchased Call/SPX/SPXM13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	12/02/2024	12/24/2024	12/04/2024	Expire	1	12,050,000	5975		19,838		(19,838)					(19,838)				0001
Purchased Call/SPX/SPXM13LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	12/06/2024	12/30/2024	12/10/2024	Exercise	1	6,075,000	6000		7,800	46,529	38,729			46,529		(7,800)				0001
Purchased Call/SPX/SPX8157SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust . IYDOJB6JJWY9TBXKCSX06	07/28/2023	07/26/2024	07/30/2024	Exercise	1	2,023,000	4582.23	47,541		80,920	53,584			80,920		(27,336)				0001
Purchased Call/SPX/SPX815BSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust . IYDOJB6JJWY9TBXKCSX06	11/10/2023	11/11/2024	11/13/2024	Exercise	1	1,939,000	4415.24	44,209		77,560	39,197			77,560		(38,363)				0001
Purchased Call/SPX/SPX821KSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,530,000	3970.04	33,813		61,200	56,222			61,200		(4,978)				0001
Purchased Call/SPX/SPX821NSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2024	Exercise	1	684,000	13062.6	15,390		27,360	23,217			27,360		(4,143)				0001
Purchased Call/SPX/SPX821NSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2024	Exercise	1	1,230,000	105	17,343		36,900	32,231			36,900		(4,669)				0001
Purchased Call/SPX/SPX821PSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	05/05/2023	05/06/2024	05/08/2024	Exercise	1	1,943,000	4136.25	44,883		77,720	62,141			77,720		(15,579)				0001
Purchased Call/SPX/SPX821RS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	05/19/2023	05/21/2024	05/23/2024	Exercise	1	1,114,000	105	16,599		33,420	26,990			33,420		(6,430)				0001
Purchased Call/SPX/SPX821SST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	06/02/2023	06/03/2024	06/05/2024	Exercise	1	1,714,000	100	44,735		68,560	49,581			68,560		(18,979)				0001

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Purchased Call/SPX/SPX8212S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Exercise	1	737,000	15425.67	16,804		29,480	20,083			29,480		(9,397)				0001
Purchased Call/SPX/SPX9213SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2023	08/09/2024	08/13/2024	Exercise	1	1,054,000	105	15,283		31,620	22,212			31,620		(9,408)				0001
Purchased Call/SPX/SPX92166K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2023	09/05/2024	09/09/2024	Exercise	1	1,280,000	105	16,896		38,400	26,761			38,400		(11,639)				0001
Purchased Call/SPX/SPX9217SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Exercise	1	720,000	14701.1	16,056		28,800	17,070			28,800		(11,730)				0001
Purchased Call/SPX/SPX921AS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	10/16/2024	Exercise	1	712,000	14995.120000000001	15,735		28,480	16,039			28,480		(12,441)				0001
Purchased Call/SPX/SPX921E9M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	12/12/2024	Exercise	1	1,639,000	100	42,942		65,560	24,978			65,560		(40,582)				0001
Purchased Call/BCS/BCS17S63	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/30/2024	Exercise	1	695,318	568.19	70,922		147,374	127,208			147,374		(20,166)				0001
Purchased Call/BCS/BCS17S68	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/30/2024	Exercise	1	312,145	565.73	32,650		67,507	58,223			67,507		(9,284)				0001
Purchased Call/BCS/BCS17S8E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	04/03/2024	Exercise	1	1,834,493	571.33	184,917		376,487	323,690			376,487		(52,797)				0001
Purchased Call/BCS/BCS17S6H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	07/30/2024	Exercise	1	264,545	569.09	27,275		55,292	47,504			55,292		(7,787)				0001
Purchased Call/BCS/BCS17661	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	08/05/2024	Exercise	1	96,215	573.17	9,862		19,907	17,025			19,907		(2,882)				0001
Purchased Call/BCS/BCS17666	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	01/05/2024	Exercise	1	4,702,407	573.2	479,646		887,718	746,917			887,718		(140,801)				0001
Purchased Call/BCS/BCS1766G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	01/05/2024	Exercise	1	3,101,272	578.26	314,089		552,818	460,482			552,818		(92,337)				0001
Purchased Call/BCS/BCS1766H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	08/06/2024	Exercise	1	788,340	575.77	81,830		145,140	121,085			145,140		(24,054)				0001
Purchased Call/BCS/BCS1766P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	08/06/2024	Exercise	1	173,902	575.01	18,034		32,253	26,930			32,253		(5,323)				0001
Purchased Call/BCS/BCS1766S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	04/10/2024	Exercise	1	897,647	576.52	93,804		141,470	113,470			141,470		(27,999)				0001
Purchased Call/BCS/BCS1766U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	05/23/2024	Exercise	1	2,923,918	578.43	299,859		480,364	386,083			480,364		(94,282)				0001
Purchased Call/BCS/BCS1766V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	08/09/2024	Exercise	1	715,919	575.31	75,816		117,546	94,770			117,546		(22,776)				0001
Purchased Call/BCS/BCS1775A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	08/12/2024	Exercise	1	59,661	574.88	6,318		10,557	8,650			10,557		(1,907)				0001
Purchased Call/BCS/BCS1775B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	01/04/2024	Exercise	1	2,156,598	575.92	226,012		376,817	308,610			376,817		(68,206)				0001
Purchased Call/BCS/BCS17MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	02/13/2024	Exercise	1	1,704,312	564.18	202,643		491,460	396,428			491,460		(95,032)				0001
Purchased Call/BCS/BCS17MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	02/20/2024	Exercise	1	1,416,168	563.5	169,515		460,153	380,656			460,153		(79,497)				0001
Purchased Call/BCS/BCS17MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	12/12/2024	Exercise	1	271,180	563.58	32,352		89,818	74,531			89,818		(15,287)				0001
Purchased Call/BCS/BCS17MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	01/19/2024	Exercise	1	662,666	562.9	79,586		207,213	169,549			207,213		(37,664)				0001
Purchased Call/BCS/BCS17MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	12/11/2024	Exercise	1	192,576	559.68	23,802		65,423	54,193			65,423		(11,230)				0001
Purchased Call/BCS/BCS17MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	01/19/2024	Exercise	1	1,775,510	563.58	211,641		575,323	475,470			575,323		(99,853)				0001
Purchased Call/BCS/BCS17MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	12/13/2024	Exercise	1	836,540	561.71	101,640		280,732	232,631			280,732		(48,101)				0001
Purchased Call/BCS/BCS17MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	01/22/2024	Exercise	1	219,239	561.71	26,594		65,256	52,709			65,256		(12,547)				0001
Purchased Call/BCS/BCS17MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	02/28/2024	Exercise	1	846,705	565.69	101,689		263,557	215,293			263,557		(48,264)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717I8T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	01/05/2024	Exercise	1	2,068,857	568.47	242,056		634,547	519,662			634,547		(114,885)				0001
Purchased Call/BCS/BCS717MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024	03/08/2024	Exercise	1	3,846,161	570.16	441,155		1,165,833	955,845			1,165,833		(209,987)				0001
Purchased Call/BCS/BCS717NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	01/19/2024	Exercise	1	774,322	559.49	92,841		245,173	200,737			245,173		(44,436)				0001
Purchased Call/BCS/BCS717NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	12/20/2024	Exercise	1	74,497	557.19	8,858		22,031	17,754			22,031		(4,277)				0001
Purchased Call/BCS/BCS717NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	02/20/2024	Exercise	1	442,250	557.53	52,407		126,696	101,392			126,696		(25,305)				0001
Purchased Call/BCS/BCS717NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	02/13/2024	Exercise	1	3,359,877	560.95	385,378		963,237	777,156			963,237		(186,081)				0001
Purchased Call/BCS/BCS717NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	12/09/2024	Exercise	1	1,234,774	560.95	140,679		405,223	337,473			405,223		(67,750)				0001
Purchased Call/BCS/BCS717NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	02/09/2024	Exercise	1	3,564,095	560.95	383,082	23,456	1,087,304	878,809			1,087,304		(208,496)				0001
Purchased Call/BCS/BCS717NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2024	02/07/2024	Exercise	1	4,275,567	558.56	493,828		1,230,445	990,644			1,230,445		(239,801)				0001
Purchased Call/BCS/BCS717NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	02/02/2024	Exercise	1	1,087,626	554.98	129,319		321,673	258,442			321,673		(63,230)				0001
Purchased Call/BCS/BCS717NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	12/24/2024	Exercise	1	98,716	555.65	11,658		29,570	23,870			29,570		(5,700)				0001
Purchased Call/BCS/BCS717AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	09/03/2024	Exercise	1	20,543	565.16	2,278		4,726	3,973			4,726		(753)				0001
Purchased Call/BCS/BCS717ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	09/03/2024	Exercise	1	92,999	566.35	10,193		21,203	17,833			21,203		(3,370)				0001
Purchased Call/BCS/BCS717ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	09/03/2024	Exercise	1	231,869	566.01	25,506		53,002	44,570			53,002		(8,432)				0001
Purchased Call/BCS/BCS717ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	04/04/2024	Exercise	1	2,739,713	565.07	291,505		655,583	558,681			655,583		(96,902)				0001
Purchased Call/BCS/BCS717BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	09/04/2024	Exercise	1	230,888	561.71	25,698		56,541	47,951			56,541		(8,590)				0001
Purchased Call/BCS/BCS717BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	01/08/2024	Exercise	1	2,883,110	559.55	314,836		697,680	591,147			697,680		(106,533)				0001
Purchased Call/BCS/BCS717BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	09/09/2024	Exercise	1	34,896	553.87	4,041		8,831	7,456			8,831		(1,375)				0001
Purchased Call/BCS/BCS717BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	08/08/2024	Exercise	1	310,365	560.45	33,488		65,585	54,376			65,585		(11,209)				0001
Purchased Call/BCS/BCS717BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	09/10/2024	Exercise	1	101,671	565.28	11,174		22,585	18,763			22,585		(3,822)				0001
Purchased Call/BCS/BCS717BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	09/10/2024	Exercise	1	210,427	564.6	23,294		46,996	39,029			46,996		(7,967)				0001
Purchased Call/BCS/BCS717BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	03/04/2024	Exercise	1	2,354,353	568.06	251,680		510,228	424,145			510,228		(86,083)				0001
Purchased Call/BCS/BCS717CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	01/18/2024	Exercise	1	1,380,757	575.32	152,436		290,604	237,283			290,604		(53,321)				0001
Purchased Call/BCS/BCS717CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	09/16/2024	Exercise	1	1,103,512	574.97	122,269		235,369	192,600			235,369		(42,769)				0001
Purchased Call/BCS/BCS717CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	09/17/2024	Exercise	1	193,364	560.35	22,411		48,257	40,387			48,257		(7,870)				0001
Purchased Call/BCS/BCS717CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	03/06/2024	Exercise	1	2,618,553	564.99	289,874		629,456	527,662			629,456		(101,794)				0001
Purchased Call/SPX/SPX921GSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	12/22/2023	12/23/2024	12/26/2024	Exercise	1	1,511,000	100	38,833		60,440	22,144			60,440		(38,296)				0001
Purchased Call/SPX/SPXF00MSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/26/2023	05/24/2024	05/29/2024	Exercise	1	1,460,000	100	37,960		58,400	43,174			58,400		(15,226)				0001
Purchased Call/SPX/SPXI130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise	1	1,846,000	100	46,519		73,840	69,705			73,840		(4,135)				0001
Purchased Call/SPX/SPXI133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	02/22/2024	Exercise	1	1,328,000	105	20,318		39,840	37,041			39,840		(2,799)				0001

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Purchased Call/SPX/SPXI13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise	1	1,466,000	100	37,090		58,640	49,652			58,640		(8,988)				0001
Purchased Call/SPX/SPXI13XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2024	Exercise	1	1,247,000	100	32,173		49,880	34,324			49,880		(15,556)				0001
Purchased Call/SPX/SPXJ133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2024	Exercise	1	1,868,000	100	48,381		74,720	48,536			74,720		(26,184)				0001
Purchased Call/SPX/SPXK135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	12/19/2024	Exercise	1	1,780,000	100	45,212		71,200	27,603			71,200		(43,597)				0001
Purchased Call/SPX/SPXK139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2025	Exercise	1	1,466,000	100	37,383		58,640	21,257			58,640		(37,383)				0001
Purchased Call/SPX/SPX821GS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/17/2024	Exercise	1	1,981,896	4146	42,666		79,347	78,036			79,347		(1,311)				0001
Purchased Call/BCS/BCS7177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	08/13/2024	Exercise	1	632,388	574.88	67,413		114,253	93,816			114,253		(20,436)				0001
Purchased Call/BCS/BCS7177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	08/13/2024	Exercise	1	176,961	573.58	19,766		32,152	26,127			32,152		(6,025)				0001
Purchased Call/BCS/BCS7178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	08/15/2024	Exercise	1	752,770	583.02	80,170		127,582	102,804			127,582		(24,778)				0001
Purchased Call/BCS/BCS7178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	08/16/2024	Exercise	1	50,929	577.39	5,730		9,165	7,389			9,165		(1,776)				0001
Purchased Call/BCS/BCS7178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	08/19/2024	Exercise	1	50,426	583.98	5,360		8,863	7,194			8,863		(1,669)				0001
Purchased Call/BCS/BCS7178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	01/05/2024	Exercise	1	770,312	585.62	80,575		119,272	94,182			119,272		(25,090)				0001
Purchased Call/BCS/BCS7178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	08/20/2024	Exercise	1	414,919	584.06	44,687		73,659	59,682			73,659		(13,976)				0001
Purchased Call/BCS/BCS7178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	04/04/2024	Exercise	1	1,516,445	584.6	160,592		268,444	217,940			268,444		(50,503)				0001
Purchased Call/BCS/BCS7178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	08/20/2024	Exercise	1	456,815	583.96	48,696		81,344	66,030			81,344		(15,314)				0001
Purchased Call/BCS/BCS7179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	02/07/2024	Exercise	1	3,539,890	583.44	368,149		650,544	533,222			650,544		(117,322)				0001
Purchased Call/BCS/BCS7179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	08/26/2024	Exercise	1	234,845	574.52	25,457		47,764	39,592			47,764		(8,171)				0001
Purchased Call/BCS/BCS7179SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	05/06/2024	Exercise	1	2,378,583	575.91	248,324		498,754	418,704			498,754		(80,050)				0001
Purchased Call/BCS/BCS7179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	07/29/2024	Exercise	1	405,101	575.05	43,427		84,646	70,628			84,646		(14,018)				0001
Purchased Call/BCS/BCS717NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	01/26/2024	Exercise	1	1,710,811	556.09	205,126		506,010	405,142			506,010		(100,868)				0001
Purchased Call/BCS/BCS7170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	08/07/2024	Exercise	1	542,832	554.91	65,845		147,135	114,757			147,135		(32,379)				0001
Purchased Call/BCS/BCS7170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	01/29/2024	Exercise	1	1,675,390	556.09	201,047		502,258	403,256			502,258		(99,002)				0001
Purchased Call/BCS/BCS7170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	04/19/2024	Exercise	1	676,009	559.5	78,485		197,008	158,414			197,008		(38,594)				0001
Purchased Call/BCS/BCS7170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	01/25/2024	Exercise	1	5,194,646	559.5	604,137		1,541,893	1,243,553			1,541,893		(298,339)				0001
Purchased Call/BCS/BCS7170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	12/30/2024	Exercise	1	101,920	554.91	12,393		31,503	25,383			31,503		(6,120)				0001
Purchased Call/BCS/BCS7170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	12/26/2024	Exercise	1	164,143	552.9	20,288		50,048	40,071			50,048		(9,976)				0001
Purchased Call/BCS/BCS7170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024	01/26/2024	Exercise	1	5,014,620	556.25	584,705		1,490,138	1,200,195			1,490,138		(289,943)				0001
Purchased Call/BCS/BCS7170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	02/27/2024	Exercise	1	672,017	557.12	80,844		190,586	150,276			190,586		(40,310)				0001
Purchased Call/BCS/BCS7170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	12/31/2024	Exercise	1	121,006	555.94	14,726		36,224	28,881			36,224		(7,343)				0001
Purchased Call/BCS/BCS7170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	02/21/2024	Exercise	1	2,579,248	560.54	300,482		738,946	589,120			738,946		(149,826)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	05/06/2024	Exercise	1	1,917,433	556.43	232,776		559,735	442,867			559,735		(116,868)				0001
Purchased Call/BCS/BCS7170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	02/06/2024	Exercise	1	726,609	555.25	89,155		205,658	160,958			205,658		(44,700)				0001
Purchased Call/BCS/BCS7170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	01/03/2025	Exercise	1	77,497	555.25	9,517		22,785	18,007			22,785		(4,778)				0001
Purchased Call/BCS/BCS7170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	01/11/2024	Exercise	1	66,884	556.43	93,097		14,143	10,048			14,143						0001
Purchased Call/BCS/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	03/11/2024	Exercise	1	155,838	559.84	131,898		43,752	34,518			43,752						0001
Purchased Call/BCS/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	07/02/2024	Exercise	1	262,723	553.07	28,164		59,106	52,182			59,106		(6,925)				0001
Purchased Call/BCS/BCS7170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	07/02/2024	Exercise	1	406,610	552.11	42,613		92,451	81,916			92,451		(10,535)				0001
Purchased Call/BCS/BCS7170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/03/2024	07/08/2024	Exercise	1	52,376	550.93	5,557		12,832	11,427			12,832		(1,405)				0001
Purchased Call/BCS/BCS7171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2022	07/05/2024	01/10/2024	Exercise	1	586,183	555.6	59,556		144,440	129,245			144,440		(15,195)				0001
Purchased Call/BCS/BCS7172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	05/16/2024	Exercise	1	1,250,406	557.01	129,042		307,775	273,789			307,775		(33,986)				0001
Purchased Call/BCS/BCS7172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	03/15/2024	Exercise	1	459,556	556.67	47,610		111,761	99,222			111,761		(12,539)				0001
Purchased Call/BCS/BCS7172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	07/16/2024	Exercise	1	250,694	555.34	25,872		64,679	57,829			64,679		(6,849)				0001
Purchased Call/BCS/BCS7172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	07/16/2024	Exercise	1	658,763	554.67	68,445		170,751	152,630			170,751		(18,121)				0001
Purchased Call/BCS/BCS7172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	07/16/2024	Exercise	1	266,521	552.34	28,331		70,343	62,801			70,343		(7,542)				0001
Purchased Call/BCS/BCS7173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	04/03/2024	Exercise	1	190,481	560.55	19,277		46,147	40,950			46,147		(5,197)				0001
Purchased Call/BCS/BCS7170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	02/05/2024	Exercise	1	282,625	561.2	32,474		67,511	56,107			67,511		(11,404)				0001
Purchased Call/BCS/BCS7170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	09/17/2024	Exercise	1	366,127	561.25	42,251		90,782	75,925			90,782		(14,858)				0001
Purchased Call/BCS/BCS7170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	09/17/2024	Exercise	1	182,720	559.2	21,196		46,165	38,680			46,165		(7,484)				0001
Purchased Call/BCS/BCS7170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	09/19/2024	Exercise	1	270,609	557.57	31,499		70,383	59,133			70,383		(11,250)				0001
Purchased Call/BCS/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	09/23/2024	Exercise	1	147,068	558.59	17,354		38,109	31,872			38,109		(6,237)				0001
Purchased Call/BCS/BCS7170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	09/23/2024	Exercise	1	76,700	561.35	8,813		19,499	16,332			19,499		(3,167)				0001
Purchased Call/BCS/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	06/06/2024	Exercise	1	1,807,739	563.21	204,094		450,631	377,280			450,631		(73,351)				0001
Purchased Call/BCS/BCS7170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	06/06/2024	Exercise	1	2,080,627	559.75	233,628		536,992	452,671			536,992		(84,321)				0001
Purchased Call/BCS/BCS7175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	09/24/2024	Exercise	1	21,436	543.95	2,673		6,244	5,274			6,244		(970)				0001
Purchased Call/BCS/BCS7175SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	02/02/2024	Exercise	1	5,268,898	548.67	611,192		1,491,376	1,267,216			1,491,376		(224,160)				0001
Purchased Call/BCS/BCS7175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	09/26/2024	Exercise	1	105,686	544.99	12,703		31,041	26,382			31,041		(4,659)				0001
Purchased Call/BCS/BCS7175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	01/24/2024	Exercise	1	2,896,119	545.98	344,349		832,136	706,143			832,136		(125,993)				0001
Purchased Call/BCS/BCS7174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	08/27/2024	Exercise	1	160,930	576.83	17,525		33,381	27,701			33,381		(5,681)				0001
Purchased Call/BCS/BCS7174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	02/01/2024	Exercise	1	218,100	568.87	23,795		46,360	38,570			46,360		(7,790)				0001
Purchased Call/BCS/BCS7174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	08/30/2024	Exercise	1	658,352	569.5	71,497		145,329	121,791			145,329		(23,538)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS717ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	08/29/2024	Exercise	1	202,321	568.87	22,093		45,442	38,189			45,442		(7,253)				0001
Purchased Call/BCS/BCS717ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	02/08/2024	Exercise	1	3,287,139	567.38	357,319		740,774	621,526			740,774		(119,247)				0001
Purchased Call/BCS/BCS717ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	09/03/2024	Exercise	1	193,855	565.67	21,402		44,428	37,353			44,428		(7,075)				0001
Purchased Call/BCS/BCS717ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	09/03/2024	Exercise	1	573,295	567.95	61,859		129,095	108,646			129,095		(20,450)				0001
Purchased Call/BCS/BCS717ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	09/04/2024	Exercise	1	246,593	562.33	27,495		59,959	50,832			59,959		(9,127)				0001
Purchased Call/BCS/BCS717AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	08/02/2024	Exercise	1	420,980	565.1	45,676		100,224	85,061			100,224		(15,163)				0001
Purchased Call/BCS/BCS717ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	09/04/2024	Exercise	1	146,302	561.62	16,108		35,877	30,523			35,877		(5,355)				0001
Purchased Call/BCS/BCS717ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	09/04/2024	Exercise	1	88,014	560.43	9,805		21,769	18,510			21,769		(3,259)				0001
Purchased Call/BCS/BCS717BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	06/06/2024	Exercise	1	757,569	565.49	81,211		178,521	151,376			178,521		(27,145)				0001
Purchased Call/BCS/BCS717BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	09/04/2024	Exercise	1	694,236	563.63	75,811		167,650	142,310			167,650		(25,340)				0001
Purchased Call/BCS/BCS717BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	02/22/2024	Exercise	1	970,859	559.55	105,727		240,604	205,216			240,604		(35,388)				0001
Purchased Call/BCS/BCS717BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	09/05/2024	Exercise	1	305,242	558.53	33,699		74,986	63,583			74,986		(11,403)				0001
Purchased Call/BCS/BCS717BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	03/11/2024	Exercise	1	2,636,610	559.85	290,554		615,950	516,707			615,950		(99,243)				0001
Purchased Call/BCS/BCS717ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	02/08/2024	Exercise	1	457,900	562.27	475,544		103,052	76,410			103,052						0001
Purchased Call/BCS/BCS717QSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/10/2024	Exercise	1	154,079	555.8	212,554		39,988	30,603			39,988						0001
Purchased Call/BCS/BCS717PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	01/12/2024	Exercise	1	111,441	561.36	105,928		30,277	23,532			30,277						0001
Purchased Call/BCS/BCS717PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	03/12/2024	Exercise	1	190,541	561.36	396,403		47,535	36,026			47,535						0001
Purchased Call/BCS/BCS717PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/08/2024	Exercise	1	245,009	572.13	346,070		51,365	37,027			51,365						0001
Purchased Call/BCS/BCS717PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	05/13/2024	Exercise	1	109,185	570.13	225,652		24,887	18,310			24,887						0001
Purchased Call/BCS/BCS717PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/31/2024	Exercise	1	298,771	571.11	232,392		72,264	54,041			72,264						0001
Purchased Call/BCS/BCS717PSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2025	03/21/2024	Exercise	1	157,288	574.74	302,754		40,752	31,438			40,752						0001
Purchased Call/BCS/BCS717PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	02/06/2024	Exercise	1	717,537	570.85	362,833		171,405	129,312			171,405						0001
Purchased Call/BCS/BCS717QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2025	02/27/2024	Exercise	1	627,468	573.18	474,065		139,656	102,115			139,656						0001
Purchased Call/BCS/BCS717QS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	02/21/2024	Exercise	1	177,405	568.48	89,545		40,490	29,419			40,490						0001
Purchased Call/SPX/SPXF00KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC . MP6I5ZYZBEU3UXPYFY54	05/16/2023	05/10/2024	05/14/2024	Exercise	1	1,705,416	4318	35,894		67,940	54,906			67,940		(13,034)				0001
Purchased Call/SPX/SPXG004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC . MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/26/2024	08/28/2024	Exercise	1	1,699,272	4227	38,934		67,937	42,340			67,937		(25,597)				0001
Purchased Call/SPX/SPXG00FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC . MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/07/2024	10/09/2024	Exercise	1	1,718,279	4130	37,357		69,056	39,591			69,056		(29,465)				0001
Purchased Call/SPX/SPXG00VSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC . MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/30/2024	01/04/2024	Exercise	1	3,715,822	4520	38,478		74,391	35,913			74,391		(38,478)				0001
Purchased Call/SPX/SPXI139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024	03/20/2024	Exercise	1	2,102,448	4067	47,285		83,753	73,695			83,753		(10,058)				0001
Purchased Call/SPX/SPX1408S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	07/14/2023	07/15/2024	07/17/2024	Exercise	1	1,612,000	279.56	33,046		126,465	108,622			126,465		(17,843)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPX140880	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	09/24/2024	Exercise	1	1,692,000	278.13	31,471		140,563	117,571			140,563		(22,991)				0001
Purchased Call/SPX/SPX14098F	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/18/2024	10/22/2024	Exercise	1	1,656,900	282	20,193		137,171	120,894			137,171		(16,277)				0001
Purchased Call/SPX/SPX14099N	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2024	10/31/2024	Exercise	1	1,706,000	274.88	28,490		189,219	165,581			189,219		(23,637)				0001
Purchased Call/SPX/SPX1409SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2024	11/21/2024	Exercise	1	1,529,000	279.82	37,002		149,736	116,902			149,736		(32,834)				0001
Purchased Call/SPX/SPX150XSI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/06/2023	01/04/2024	01/08/2024	Exercise	1	2,217,735	246	124,121		228,924	227,887			228,924		(1,037)				0001
Purchased Call/BCS/BCS1738A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	02/14/2024	Exercise	1	3,647,833	557.52	381,199		930,450	827,679			930,450		(102,772)				0001
Purchased Call/BCS/BCS1738E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	01/23/2024	Exercise	1	1,194,947	557.38	124,275		305,063	271,139			305,063		(33,924)				0001
Purchased Call/BCS/BCS1738F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/18/2022	07/18/2024	04/04/2024	Exercise	1	1,317,245	556.76	137,916		340,378	302,730			340,378		(37,648)				0001
Purchased Call/BCS/BCS1738Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	07/23/2024	Exercise	1	501,768	564.7	52,184		116,323	101,987			116,323		(14,336)				0001
Purchased Call/BCS/BCS1745S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	07/23/2024	Exercise	1	64,609	566.46	6,719		14,708	12,854			14,708		(1,854)				0001
Purchased Call/BCS/BCS1746A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	07/25/2024	Exercise	1	208,253	563.59	21,617		49,681	43,623			49,681		(6,057)				0001
Purchased Call/BCS/BCS1746I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	07/25/2024	Exercise	1	96,814	561.26	10,291		23,493	20,609			23,493		(2,884)				0001
Purchased Call/BCS/BCS1749Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	07/29/2024	Exercise	1	136,201	563.25	14,247		28,229	24,203			28,229		(4,026)				0001
Purchased Call/BCS/BCS1749W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	07/16/2024	Exercise	1	880,004	561.69	90,640		199,527	173,790			199,527		(25,737)				0001
Purchased Call/BCS/BCS1756A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/30/2024	Exercise	1	261,301	566.59	27,097		56,117	48,412			56,117		(7,705)				0001
Purchased Call/BCS/BCS1756G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/30/2024	Exercise	1	195,402	567.62	20,048		41,611	35,911			41,611		(5,701)				0001
Purchased Call/BCS/BCS1756I7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	05/13/2024	Exercise	1	2,449,296	570.07	245,175		509,937	440,224			509,937		(69,713)				0001
Purchased Call/BCS/BCS1756S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/30/2024	Exercise	1	108,789	567.27	11,205		23,234	20,048			23,234		(3,186)				0001
Purchased Call/BCS/BCS1756F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	05/31/2024	Exercise	1	577,588	570.7	58,567		117,183	100,461			117,183		(16,722)				0001
Purchased Call/BCS/BCS1756JJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	07/31/2024	Exercise	1	68,275	577.66	6,711		13,576	11,638			13,576		(1,939)				0001
Purchased Call/BCS/BCS17ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	06/07/2024	Exercise	1	968,239	542.88	115,220		285,117	242,443			285,117		(42,674)				0001
Purchased Call/BCS/BCS17FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	01/10/2024	Exercise	1	2,875,246	549.42	328,641		809,440	687,554			809,440		(121,886)				0001
Purchased Call/BCS/BCS17FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	08/09/2024	Exercise	1	1,403,692	541.22	164,793		422,133	360,761			422,133		(61,371)				0001
Purchased Call/BCS/BCS17FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	08/20/2024	Exercise	1	889,962	539.43	103,948		274,718	235,684			274,718		(39,034)				0001
Purchased Call/BCS/BCS17FSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	10/04/2024	Exercise	1	19,325	533.64	2,394		6,096	5,192			6,096		(903)				0001
Purchased Call/BCS/BCS17FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	05/03/2024	Exercise	1	1,120,753	543.34	129,671		317,664	268,571			317,664		(49,094)				0001
Purchased Call/BCS/BCS17FSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	04/09/2024	Exercise	1	77,054	541.54	9,077		21,052	17,616			21,052		(3,437)				0001
Purchased Call/BCS/BCS17FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	08/06/2024	Exercise	1	698,249	543.67	80,578		198,454	167,947			198,454		(30,507)				0001
Purchased Call/BCS/BCS17FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	06/13/2024	Exercise	1	285,914	544.74	33,824		80,738	67,797			80,738		(12,941)				0001
Purchased Call/BCS/BCS17GS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024	04/04/2024	Exercise	1	1,786,471	540.59	212,411		536,759	454,479			536,759		(82,280)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS717GS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	10/10/2024	Exercise	1	175,939	535.1	22,045		53,819	45,298			53,819		(8,521)				0001
Purchased Call/BCS/BCS717GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	10/15/2024	Exercise	1	618,121	539.64	73,618		183,252	154,673			183,252		(28,579)				0001
Purchased Call/BCS/BCS717GSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	02/13/2024	Exercise	1	1,811,242	541.97	210,829		526,671	444,827			526,671		(81,844)				0001
Purchased Call/BCS/BCS717GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	10/15/2024	Exercise	1	149,078	533.84	18,799		45,792	38,494			45,792		(7,298)				0001
Purchased Call/BCS/BCS717GSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	08/20/2024	Exercise	1	806,144	538.54	95,367		248,092	210,940			248,092		(37,153)				0001
Purchased Call/BCS/BCS717GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	01/22/2024	Exercise	1	571,832	542.71	69,478		163,106	135,890			163,106		(27,216)				0001
Purchased Call/BCS/BCS717GSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	10/17/2024	Exercise	1	95,120	536.93	11,681		30,869	26,248			30,869		(4,621)				0001
Purchased Call/BCS/BCS717GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	02/20/2024	Exercise	1	6,216,424	540.55	736,646		1,959,278	1,667,857			1,959,278		(291,421)				0001
Purchased Call/BCS/BCS717HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	06/17/2024	Exercise	1	896,355	537.9	109,086		285,518	242,363			285,518		(43,155)				0001
Purchased Call/BCS/BCS717HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	03/19/2024	Exercise	1	2,558,834	537.9	311,154		804,245	681,410			804,245		(122,835)				0001
Purchased Call/BCS/BCS717HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	10/21/2024	Exercise	1	207,658	542.82	25,376		65,414	55,320			65,414		(10,095)				0001
Purchased Call/BCS/BCS717HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	05/22/2024	Exercise	1	1,554,665	543.81	188,270		483,874	408,979			483,874		(74,895)				0001
Purchased Call/BCS/BCS717HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	04/03/2024	Exercise	1	3,283,556	549.32	387,131		994,579	840,045			994,579		(154,534)				0001
Purchased Call/BCS/BCS717HSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024	03/27/2024	Exercise	1	2,669,193	546.81	317,367		835,307	708,447			835,307		(126,860)				0001
Purchased Call/BCS/BCS717HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	10/23/2024	Exercise	1	69,027	544.54	8,615		20,893	17,409			20,893		(3,484)				0001
Purchased Call/BCS/BCS717HSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	01/25/2024	Exercise	1	5,779,870	550.04	684,915		1,667,624	1,390,083			1,667,624		(277,541)				0001
Purchased Call/BCS/BCS717HSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	09/26/2024	Exercise	1	655,595	547.35	79,720		194,150	161,846			194,150		(32,304)				0001
Purchased Call/BCS/BCS717IS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/25/2024	04/01/2024	Exercise	1	2,424,237	552.07	288,242		692,918	574,441			692,918		(118,477)				0001
Purchased Call/BCS/BCS717ISD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	11/01/2024	Exercise	1	67,980	555.64	8,273		19,550	16,111			19,550		(3,439)				0001
Purchased Call/BCS/BCS717ISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	01/11/2024	Exercise	1	1,529,413	556.65	204,435		421,682	311,018			421,682		(110,664)				0001
Purchased Call/BCS/BCS717ISS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2024	04/01/2024	Exercise	1	4,072,549	557.93	485,041		1,088,910	885,978			1,088,910		(202,932)				0001
Purchased Call/BCS/BCS717ISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	05/06/2024	Exercise	1	3,770,701	548.8	467,944		1,087,248	890,388			1,087,248		(196,859)				0001
Purchased Call/BCS/BCS717BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	03/04/2024	Exercise	1	1,198,270	562.27	128,814		274,712	230,714			274,712		(43,998)				0001
Purchased Call/BCS/BCS717BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	09/10/2024	Exercise	1	224,435	557.66	25,271		53,411	44,780			53,411		(8,632)				0001
Purchased Call/BCS/BCS717CS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	09/06/2024	Exercise	1	862,643	570.43	92,303		184,302	152,600			184,302		(31,701)				0001
Purchased Call/BCS/BCS717CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	09/11/2024	Exercise	1	276,682	572.03	30,546		59,571	48,983			59,571		(10,588)				0001
Purchased Call/BCS/BCS717CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	09/11/2024	Exercise	1	615,678	574.5	66,309		129,912	106,928			129,912		(22,985)				0001
Purchased Call/BCS/BCS717CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	05/23/2024	Exercise	1	198,738	574.28	22,159		40,545	32,794			40,545		(7,751)				0001
Purchased Call/BCS/BCS717CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	09/17/2024	Exercise	1	507,900	562.6	57,850		124,721	104,379			124,721		(20,343)				0001
Purchased Call/BCS/BCS717DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	07/12/2024	Exercise	1	747,926	560.21	85,937		188,111	157,767			188,111		(30,345)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	09/17/2024	Exercise	1	64,814	557.01	7,680		16,628	13,916			16,628		(2,712)				0001
Purchased Call/BCS/BCS7175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	09/18/2024	Exercise	1	113,263	557.9	13,127		29,658	24,982			29,658		(4,677)				0001
Purchased Call/BCS/BCS7175SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	02/22/2024	Exercise	1	1,452,513	558.58	167,475		369,599	309,639			369,599		(59,960)				0001
Purchased Call/BCS/BCS7175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	02/02/2024	Exercise	1	2,848,081	558.58	327,814		724,782	607,995			724,782		(116,787)				0001
Purchased Call/BCS/BCS7175SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	09/23/2024	Exercise	1	295,846	559.44	34,644		76,215	63,764			76,215		(12,451)				0001
Purchased Call/BCS/BCS7175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	09/24/2024	Exercise	1	308,695	557.9	35,562		81,015	68,185			81,015		(12,830)				0001
Purchased Call/SPX/SPX150YSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	01/24/2023	01/23/2024	01/25/2024	Exercise	1	2,159,126	248	121,637		247,628	240,236			247,628		(7,392)				0001
Purchased Call/SPX/SPX150YSL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	01/25/2023	01/24/2024	01/26/2024	Exercise	1	1,689,258	249	89,437		187,160	181,478			187,160		(5,682)				0001
Purchased Call/SPX/SPX150ZS0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	02/09/2023	02/09/2024	02/13/2024	Exercise	1	2,358,000	262.49	57,064		174,037	167,872			174,037		(6,165)				0001
Purchased Call/SPX/SPX2500SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	02/16/2023	02/15/2024	02/20/2024	Exercise	1	1,878,649	251	102,211		226,403	213,591			226,403		(12,812)				0001
Purchased Call/SPX/SPX2500SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	02/24/2023	02/23/2024	02/27/2024	Exercise	1	1,556,000	248.84	89,159		213,353	200,227			213,353		(13,126)				0001
Purchased Call/SPX/SPX2501S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	02/24/2023	02/22/2024	02/26/2024	Exercise	1	1,383,057	249	78,185		188,056	176,731			188,056		(11,325)				0001
Purchased Call/SPX/SPX2501S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	02/28/2023	02/23/2024	02/27/2024	Exercise	1	1,369,371	259	40,377		131,804	125,826			131,804		(5,978)				0001
Purchased Call/SPX/SPX2504S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	04/21/2023	04/19/2024	04/23/2024	Exercise	1	1,690,652	253	91,793		189,456	161,663			189,456		(27,793)				0001
Purchased Call/SPX/SPX2504SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	05/05/2023	05/03/2024	05/07/2024	Exercise	1	1,767,912	252	102,089		234,076	199,196			234,076		(34,880)				0001
Purchased Call/SPX/SPX2505S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	05/26/2023	05/24/2024	05/29/2024	Exercise	1	1,535,000	273.75	23,946		97,385	87,780			97,385		(9,605)				0001
Purchased Call/SPX/SPX2506S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	06/02/2023	05/31/2024	06/04/2024	Exercise	1	1,536,615	256	94,257		201,046	161,511			201,046		(39,536)				0001
Purchased Call/SPX/SPX2506SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	06/23/2023	06/21/2024	06/25/2024	Exercise	1	2,576,000	259.63	147,862		349,347	278,702			349,347		(70,645)				0001
Purchased Call/SPX/SPX2610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	01/09/2024	Exercise	1	1,398,000	246.62	75,352		141,659	140,822			141,659		(837)				0001
Purchased Call/SPX/SPX2611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	01/19/2023	01/18/2024	01/22/2024	Exercise	1	1,757,548	248	87,886		185,426	181,276			185,426		(4,150)				0001
Purchased Call/SPX/SPX2612SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,547,000	260.83	44,244		123,028	117,359			123,028		(5,669)				0001
Purchased Call/SPX/SPX2613SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/19/2024	Exercise	1	1,669,309	248	87,208		243,456	225,530			243,456		(17,926)				0001
Purchased Call/SPX/SPX2614SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	04/01/2024	Exercise	1	1,439,979	250	81,301		218,186	198,538			218,186		(19,648)				0001
Purchased Call/SPX/SPX2614SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	04/01/2024	Exercise	1	1,641,000	252.21	86,317		231,826	210,908			231,826		(20,918)				0001
Purchased Call/SPX/SPX2615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024	04/16/2024	Exercise	1	2,310,336	253	124,162		292,484	257,304			292,484		(35,179)				0001
Purchased Call/SPX/SPX2615SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	04/19/2023	04/18/2024	04/22/2024	Exercise	1	2,331,329	253	130,321		270,300	231,526			270,300		(38,773)				0001
Purchased Call/SPX/SPX2615SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	04/24/2024	Exercise	1	1,714,000	265.24	41,136		116,851	104,159			116,851		(12,692)				0001
Purchased Call/SPX/SPX2615SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	04/26/2024	Exercise	1	1,425,000	253.35	76,665		172,564	148,553			172,564		(24,010)				0001
Purchased Call/SPX/SPX261BSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	09/11/2024	Exercise	1	2,899,000	278.1	71,315		193,249	143,741			193,249		(49,508)				0001
Purchased Call/SPX/SPX261CSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America . B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	10/07/2024	Exercise	1	1,630,000	258.81	97,637		259,984	185,951			259,984		(74,032)				0001

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Purchased Call/SPX/SPX261DS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	10/16/2024	Exercise	1	1,419,000	262.68	84,005		215,216	149,674			215,216		(65,542)				0001
Purchased Call/BCS/BCS7175SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	07/31/2024	Exercise	1	241,039	573.44	24,731		49,691	42,548			49,691		(7,144)				0001
Purchased Call/BCS/BCS7176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	01/25/2024	Exercise	1	1,400,960	574.56	141,637		283,893	242,509			283,893		(41,384)				0001
Purchased Call/BCS/BCS7176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2022	08/02/2024	08/06/2024	Exercise	1	104,346	572.28	10,737		19,950	16,798			19,950		(3,152)				0001
Purchased Call/BCS/BCS7176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	08/06/2024	Exercise	1	264,061	575.43	27,515		48,771	40,683			48,771		(8,088)				0001
Purchased Call/BCS/BCS7176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	01/05/2024	Exercise	1	1,338,127	575.64	137,827		245,001	204,318			245,001		(40,683)				0001
Purchased Call/BCS/BCS7176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	02/23/2024	Exercise	1	1,504,976	575.94	158,324		253,989	206,579			253,989		(47,410)				0001
Purchased Call/BCS/BCS7177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	08/07/2024	Exercise	1	143,663	574.9	15,257		22,713	18,159			22,713		(4,554)				0001
Purchased Call/BCS/BCS7177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	08/07/2024	Exercise	1	97,627	578.43	10,007		14,839	11,852			14,839		(2,987)				0001
Purchased Call/BCS/BCS7177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	08/12/2024	Exercise	1	55,354	574.19	5,901		9,861	8,080			9,861		(1,781)				0001
Purchased Call/BCS/BCS7177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	08/12/2024	Exercise	1	76,512	575.57	8,041		13,448	11,021			13,448		(2,427)				0001
Purchased Call/BCS/BCS7177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	08/13/2024	Exercise	1	37,764	574.53	4,041		6,846	5,621			6,846		(1,225)				0001
Purchased Call/BCS/BCS7177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	08/13/2024	Exercise	1	135,487	577.92	14,362		23,613	19,253			23,613		(4,360)				0001
Purchased Call/BCS/BCS7177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	01/22/2024	Exercise	1	2,847,932	579.81	299,318		482,233	390,992			482,233		(91,240)				0001
Purchased Call/BCS/BCS7177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	08/13/2024	Exercise	1	399,494	579.17	42,266		68,749	55,865			68,749		(12,884)				0001
Purchased Call/BCS/BCS7177SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	08/13/2024	Exercise	1	65,453	578.41	6,977		11,349	9,222			11,349		(2,127)				0001
Purchased Call/BCS/BCS7178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	09/24/2024	Exercise	1	109,801	551.84	12,968		30,232	25,547			30,232		(4,685)				0001
Purchased Call/BCS/BCS7178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	09/27/2024	Exercise	1	48,857	544.99	5,878		14,162	12,002			14,162		(2,161)				0001
Purchased Call/BCS/BCS7178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	06/13/2024	Exercise	1	1,524,181	548.67	176,957		429,187	364,132			429,187		(65,054)				0001
Purchased Call/BCS/BCS7178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2022	09/26/2024	09/30/2024	Exercise	1	912,028	545.93	107,072		264,937	225,427			264,937		(39,509)				0001
Purchased Call/BCS/BCS7178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	10/01/2024	Exercise	1	145,055	541.25	17,537		43,859	37,364			43,859		(6,495)				0001
Purchased Call/BCS/BCS7178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	10/01/2024	Exercise	1	130,873	538.52	16,241		40,226	34,211			40,226		(6,015)				0001
Purchased Call/BCS/BCS7178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	10/01/2024	Exercise	1	168,779	545.73	20,000		49,267	41,849			49,267		(7,418)				0001
Purchased Call/BCS/BCS7178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	10/01/2024	Exercise	1	43,206	535.73	5,353		13,535	11,541			13,535		(1,994)				0001
Purchased Call/BCS/BCS7178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	02/02/2024	Exercise	1	2,858,332	539.11	334,997		883,553	757,756			883,553		(125,797)				0001
Purchased Call/BCS/BCS7178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	09/18/2024	Exercise	1	675,869	539.11	79,347		206,901	176,969			206,901		(29,932)				0001
Purchased Call/BCS/BCS7178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	03/07/2024	Exercise	1	1,678,724	541.76	191,878		499,634	427,252			499,634		(72,382)				0001
Purchased Call/BCS/BCS7178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	02/07/2024	Exercise	1	2,843,283	552.92	320,722		774,541	652,675			774,541		(121,866)				0001
Purchased Call/BCS/BCS7178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	10/08/2024	Exercise	1	859,281	548.42	98,044		245,569	208,057			245,569		(37,511)				0001
Purchased Call/BCS/BCS7171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	01/11/2024	Exercise	1	2,971,787	554.51	360,752		931,815	778,356			931,815		(153,459)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	02/12/2024	Exercise	1	1,889,184	552.83	234,826		619,834	519,655			619,834		(100,179)				0001
Purchased Call/BCS/BCS717JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	03/07/2024	Exercise	1	3,402,960	552.63	408,015		1,146,048	970,460			1,146,048		(175,587)				0001
Purchased Call/BCS/BCS717JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	11/14/2024	Exercise	1	1,251,054	566.58	149,626		387,137	322,189			387,137		(64,948)				0001
Purchased Call/BCS/BCS717KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/15/2024	01/11/2024	Exercise	1	3,083,993	568.64	360,210		901,946	744,323			901,946		(157,623)				0001
Purchased Call/BCS/BCS717KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	02/20/2024	Exercise	1	501,550	563.54	61,139		152,885	125,806			152,885		(27,079)				0001
Purchased Call/BCS/BCS717KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	10/28/2024	Exercise	1	1,584,270	563.54	81,930	118,163	337,717	182,266			337,717		(155,451)				0001
Purchased Call/BCS/BCS717KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	11/22/2024	Exercise	1	109,356	562.35	13,505		34,793	28,790			34,793		(6,002)				0001
Purchased Call/BCS/BCS717KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	08/06/2024	Exercise	1	1,010,067	563.2	123,531		310,114	255,400			310,114		(54,714)				0001
Purchased Call/BCS/BCS717KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	03/28/2024	Exercise	1	154,333	556.46	20,079		42,365	33,472			42,365		(8,893)				0001
Purchased Call/BCS/BCS717KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	04/04/2024	Exercise	1	2,680,602	567	316,805		826,478	685,671			826,478		(140,806)				0001
Purchased Call/BCS/BCS717KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	11/20/2024	Exercise	1	103,469	562.35	12,758		32,850	27,200			32,850		(5,651)				0001
Purchased Call/BCS/BCS717KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	10/01/2024	Exercise	1	201,361	566.38	24,486		61,234	50,224			61,234		(11,010)				0001
Purchased Call/BCS/BCS717KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	01/26/2024	Exercise	1	1,875,400	569.86	220,735		580,946	481,692			580,946		(99,254)				0001
Purchased Call/BCS/BCS717QSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	02/15/2024	Exercise	1	193,238	577.74	291,886		42,078	30,462			42,078						0001
Purchased Call/BCS/BCS717QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	08/02/2024	Exercise	1	50,719	579.19	126,212		11,647	8,407			11,647						0001
Purchased Call/BCS/BCS717QSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	01/05/2024	Exercise	1	102,886	583.98	150,213		17,681	11,396			17,681						0001
Purchased Call/BCS/BCS717QST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/27/2025	02/21/2024	Exercise	1	598,313	580.42	366,461		122,073	84,263			122,073						0001
Purchased Call/BCS/BCS717QSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	03/08/2024	Exercise	1	75,071	575.66	70,186		15,595	10,750			15,595						0001
Purchased Call/BCS/BCS717QSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2023	01/31/2025	01/22/2024	Exercise	1	354,876	585.24	299,670		71,949	50,089			71,949						0001
Purchased Call/BCS/BCS717RS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	02/08/2024	Exercise	1	255,202	590.21	262,001		46,574	30,416			46,574						0001
Purchased Call/BCS/BCS717RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	05/17/2024	Exercise	1	218,556	590.21	124,537		39,005	25,223			39,005						0001
Purchased Call/BCS/BCS717RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	03/12/2024	Exercise	1	117,504	588.93	174,845		22,105	14,518			22,105						0001
Purchased Call/BCS/BCS717RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	01/19/2024	Exercise	1	393,584	586.75	367,076		75,539	49,531			75,539						0001
Purchased Call/BCS/BCS717RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	03/04/2024	Exercise	1	119,022	581.94	44,329		24,582	16,348			24,582						0001
Purchased Call/BCS/BCS717RSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	01/05/2024	Exercise	1	152,150	586.75	169,431		31,560	21,517			31,560						0001
Purchased Call/BCS/BCS717RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	03/07/2024	Exercise	1	261,722	590.5	229,527		56,072	38,672			56,072						0001
Purchased Call/BCS/BCS717SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	01/09/2024	Exercise	1	354,334	592.22	286,998		64,650	40,663			64,650						0001
Purchased Call/SPX/SPX261DS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	10/16/2024	Exercise	1	1,610,000	278.93	29,785		145,202	121,705			145,202		(23,497)				0001
Purchased Call/SPX/SPX261DSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2023	10/23/2024	10/25/2024	Exercise	1	2,174,020	259	123,121		364,583	263,909			364,583		(100,674)				0001
Purchased Call/SPX/SPX261ESL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	11/13/2024	Exercise	1	1,574,889	278	37,541		173,492	140,957			173,492		(32,536)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX261E9P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	11/19/2024	Exercise	1	1,532,967	287	20,046		103,119	85,405			103,119		(17,714)				0001
Purchased Call/SPX/SPX261E9Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/22/2024	11/26/2024	Exercise	1	1,639,000	281.52	38,025		156,307	121,873			156,307		(34,434)				0001
Purchased Call/SPX/SPX261F64	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	12/02/2024	Exercise	1	1,689,005	284	32,073		149,863	120,617			149,863		(29,245)				0001
Purchased Call/SPX/SPX261FSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	12/04/2024	Exercise	1	1,535,000	268.13	86,881		232,944	152,525			232,944		(80,419)				0001
Purchased Call/SPX/SPX261FSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/09/2024	12/11/2024	Exercise	1	1,580,426	289	27,476		118,183	91,710			118,183		(26,473)				0001
Purchased Call/SPX/SPX261GS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2024	12/30/2024	Exercise	1	2,015,829	273	112,843		264,088	152,177			264,088		(111,910)				0001
Purchased Call/SPX/SPXA05VSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2024	Exercise	1	2,602,000	275.58	42,413		145,534	127,474			145,534		(18,060)				0001
Purchased Call/SPX/SPXA05YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	07/02/2024	Exercise	1	2,316,000	260.89	136,181		301,917	234,393			301,917		(67,525)				0001
Purchased Call/SPX/SPXB050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	07/29/2024	Exercise	1	1,451,000	265.61	85,609		156,130	107,681			156,130		(48,449)				0001
Purchased Call/SPX/SPXB055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/08/2024	Exercise	1	2,295,057	260	132,908		363,111	260,846			363,111		(102,266)				0001
Purchased Call/SPX/SPXB05ASH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/19/2024	Exercise	1	1,920,000	265.99	110,784		280,504	182,337			280,504		(98,167)				0001
Purchased Call/BCS/BCS7178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	05/14/2024	Exercise	1	321,282	583.02	34,184		51,906	41,373			51,906		(10,533)				0001
Purchased Call/BCS/BCS7178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	08/19/2024	Exercise	1	1,397,445	587.56	143,518		237,099	192,410			237,099		(44,689)				0001
Purchased Call/BCS/BCS7178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	01/12/2024	Exercise	1	3,223,267	585.04	339,410		559,334	453,646			559,334		(105,687)				0001
Purchased Call/BCS/BCS7178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	08/20/2024	Exercise	1	57,848	585.47	6,143		10,131	8,209			10,131		(1,921)				0001
Purchased Call/BCS/BCS7178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	03/06/2024	Exercise	1	1,170,617	584.45	124,905		207,028	167,910			207,028		(39,119)				0001
Purchased Call/BCS/BCS7179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	04/25/2024	Exercise	1	2,091,854	583.44	217,762		392,230	322,630			392,230		(69,600)				0001
Purchased Call/BCS/BCS7179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	01/05/2024	Exercise	1	1,460,801	581.52	154,699		242,628	193,473			242,628		(49,155)				0001
Purchased Call/BCS/BCS7179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	04/03/2024	Exercise	1	2,085,256	578.22	224,165		427,292	354,631			427,292		(72,660)				0001
Purchased Call/BCS/BCS7179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	08/27/2024	Exercise	1	517,966	580.72	54,283		103,971	86,376			103,971		(17,595)				0001
Purchased Call/BCS/BCS717AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	08/28/2024	Exercise	1	230,257	570.07	24,822		51,120	42,994			51,120		(8,126)				0001
Purchased Call/BCS/BCS717ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	08/30/2024	Exercise	1	153,913	568.87	16,823		34,145	28,607			34,145		(5,538)				0001
Purchased Call/BCS/BCS717FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	01/26/2024	Exercise	1	1,628,537	545.73	190,865		469,442	396,418			469,442		(73,024)				0001
Purchased Call/BCS/BCS7170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	09/19/2024	Exercise	1	57,441	543.92	6,853		16,879	14,257			16,879		(2,622)				0001
Purchased Call/BCS/BCS7170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	10/09/2024	Exercise	1	75,400	535.1	9,440		22,462	18,822			22,462		(3,641)				0001
Purchased Call/BCS/BCS7170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	10/09/2024	Exercise	1	503,029	540.92	59,508		144,469	121,518			144,469		(22,951)				0001
Purchased Call/BCS/BCS7170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/09/2024	01/16/2024	Exercise	1	2,562,320	543.25	296,615		753,366	638,468			753,366		(114,897)				0001
Purchased Call/BCS/BCS7170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	06/13/2024	Exercise	1	227,755	539.61	27,285		64,150	53,627			64,150		(10,523)				0001
Purchased Call/BCS/BCS7170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	10/16/2024	Exercise	1	93,857	539.08	11,047		28,921	24,618			28,921		(4,304)				0001
Purchased Call/BCS/BCS7170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	10/16/2024	Exercise	1	166,313	543.04	20,141		49,526	41,637			49,526		(7,890)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	08/08/2024	Exercise	1	1,158,909	546.37	135,824		335,567	282,362			335,567		(53,206)				0001
Purchased Call/BCS/BCS717HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/17/2024	08/22/2024	Exercise	1	616,832	544.13	74,452		191,151	161,533			191,151		(29,617)				0001
Purchased Call/BCS/BCS717HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	10/22/2024	Exercise	1	82,864	537.4	10,714		27,493	23,193			27,493		(4,301)				0001
Purchased Call/BCS/BCS717HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	10/25/2024	Exercise	1	30,437	541.79	3,905		9,176	7,590			9,176		(1,586)				0001
Purchased Call/BCS/BCS717HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	03/28/2024	Exercise	1	1,708,534	547.35	207,929		496,114	411,688			496,114		(84,426)				0001
Purchased Call/BCS/BCS717HSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	08/06/2024	Exercise	1	1,083,384	546.36	132,823		322,373	268,659			322,373		(53,714)				0001
Purchased Call/BCS/BCS717HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	05/30/2024	Exercise	1	1,101,354	548.38	133,594		328,584	274,157			328,584		(54,427)				0001
Purchased Call/BCS/BCS7171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	07/18/2024	Exercise	1	474,002	547.38	58,065		144,297	120,641			144,297		(23,656)				0001
Purchased Call/BCS/BCS7171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/24/2024	02/09/2024	Exercise	1	83,726	546.56	10,332		19,994	15,785			19,994		(4,209)				0001
Purchased Call/BCS/BCS7171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	10/29/2024	Exercise	1	131,941	548.57	16,611		38,743	31,953			38,743		(6,790)				0001
Purchased Call/BCS/BCS717SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	03/18/2024	Exercise	1	193,166	583.39	321,082		41,786	28,236			41,786						0001
Purchased Call/BCS/BCS717SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	09/25/2024	Exercise	1	55,340	583.39	61,838		12,811	8,893			12,811						0001
Purchased Call/BCS/BCS717SSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	11/06/2024	Exercise	1	58,996	586.97	171,155		13,122	9,076			13,122						0001
Purchased Call/BCS/BCS717SSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	03/20/2024	Exercise	1	61,297	582.16	49,466		12,595	8,215			12,595						0001
Purchased Call/BCS/BCS717SSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	01/25/2024	Exercise	1	180,494	586.97	101,263		36,983	24,721			36,983						0001
Purchased Call/BCS/BCS717SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	03/12/2024	Exercise	1	54,124	588.24	50,921		10,463	6,838			10,463						0001
Purchased Call/BCS/BCS717SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	01/05/2024	Exercise	1	492,705	578.99	291,918		96,156	62,120			96,156						0001
Purchased Call/BCS/BCS717SSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	05/17/2024	Exercise	1	248,857	576.99	187,137		60,256	42,601			60,256						0001
Purchased Call/BCS/BCS717SSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	03/18/2024	Exercise	1	418,302	576.99	229,348		86,347	56,539			86,347						0001
Purchased Call/BCS/BCS717TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	03/06/2024	Exercise	1	203,309	573.47	384,364		42,447	27,554			42,447						0001
Purchased Call/BCS/BCS717TS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/08/2024	Exercise	1	247,603	578.56	145,259		65,780	48,166			65,780						0001
Purchased Call/BCS/BCS717TS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	03/27/2024	Exercise	1	219,965	575.04	106,382		49,181	33,023			49,181						0001
Purchased Call/BCS/BCS717TS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	03/05/2024	Exercise	1	314,850	572.19	286,797		70,668	46,860			70,668						0001
Purchased Call/BCS/BCS717TSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/04/2025	01/26/2024	Exercise	1	269,596	582.67	276,064		56,386	36,748			56,386						0001
Purchased Call/BCS/BCS717TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	03/08/2024	Exercise	1	166,265	577.89	281,530		36,028	23,367			36,028						0001
Purchased Call/BCS/BCS717LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	11/29/2024	Exercise	1	251,122	565.46	30,963		84,307	70,271			84,307		(14,036)				0001
Purchased Call/BCS/BCS717LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	07/18/2024	Exercise	1	807,236	567.34	97,837		265,131	220,782			265,131		(44,349)				0001
Purchased Call/BCS/BCS717LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	11/27/2024	Exercise	1	194,153	559.53	25,259		66,585	55,154			66,585		(11,431)				0001
Purchased Call/BCS/BCS717LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	02/22/2024	Exercise	1	1,413,154	567.34	171,133		458,949	381,504			458,949		(77,445)				0001
Purchased Call/BCS/BCS717LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	05/09/2024	Exercise	1	526,431	569.37	62,909		166,308	137,141			166,308		(29,167)				0001

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Purchased Call/BCS/BCS717LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	12/09/2024	Exercise	1	229,552	565.57	27,454		76,694	63,927			76,694		(12,767)				0001
Purchased Call/BCS/BCS717MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	07/10/2024	Exercise	1	2,234,179	568.35	260,279		731,233	610,143			731,233		(121,089)				0001
Purchased Call/BCS/BCS717MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	03/12/2024	Exercise	1	733,199	566.96	84,684		236,961	197,213			236,961		(39,748)				0001
Purchased Call/BCS/BCS717MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	03/14/2024	Exercise	1	1,290,837	566.36	149,995		407,609	336,624			407,609		(70,985)				0001
Purchased Call/BCS/BCS717MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	06/25/2024	Exercise	1	1,045,229	566.36	121,351		337,585	280,332			337,585		(57,254)				0001
Purchased Call/BCS/BCS717MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	01/05/2024	Exercise	1	6,528,279	566.36	757,933		2,073,099	1,714,954			2,073,099		(358,144)				0001
Purchased Call/BCS/BCS717MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	12/13/2024	Exercise	1	230,930	563.58	27,550		76,735	63,697			76,735		(13,038)				0001
Purchased Call/BCS/BCS717MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	07/17/2024	Exercise	1	501,804	565.01	60,668		161,177	132,382			161,177		(28,794)				0001
Purchased Call/SPX/SPXB05ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/28/2023	12/27/2024	12/31/2024	Exercise	1	1,462,000	273.51	79,679		182,222	102,543			182,222		(79,679)				0001
Purchased Call/SPX/SPXF00RSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/16/2023	06/18/2024	06/21/2024	Exercise	1	1,833,000	260.8	106,131		242,830	193,420			242,830		(49,411)				0001
Purchased Call/SPX/SPXF00RSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/21/2023	06/21/2024	06/25/2024	Exercise	1	1,789,000	259.96	103,404		240,038	191,177			240,038		(48,861)				0001
Purchased Call/SPX/SPXF00VSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	07/18/2023	07/18/2024	07/22/2024	Exercise	1	1,951,000	265.13	113,353		240,849	178,878			240,849		(61,971)				0001
Purchased Call/SPX/SPXG003SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	08/23/2023	08/22/2024	08/26/2024	Exercise	1	2,169,045	262	133,437		287,594	201,577			287,594		(86,017)				0001
Purchased Call/SPX/SPXG00TSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	12/19/2023	12/17/2024	12/19/2024	Exercise	1	1,449,048	295	17,436		76,301	59,395			76,301		(16,906)				0001
Purchased Call/SPX/SPXI13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/26/2024	Exercise	1	1,437,109	263	26,316		139,428	133,507			139,428		(5,921)				0001
Purchased Call/SPX/SPX261ISB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2024	03/01/2024	02/29/2024	Expire	1	50,700,000	4825		1,300		(1,300)					(1,300)				0001
Purchased Call/SPX/SPX261JS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2024	03/22/2024	03/19/2024	Expire	1	51,110,000	4846.4		5,111		(5,111)					(5,111)				0001
Purchased Call/SPX/SPX921IHSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	06/05/2024	06/14/2024	06/07/2024	Expire	1	84,800,000	5186.45		21,200		(21,200)					(21,200)				0001
Purchased Call/SPX/SPXL13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/20/2024	05/24/2024	05/22/2024	Expire	1	53,200,000	5188.17		7,980		(4,788)					(4,788)		(3,192)		0001
Purchased Call/BCS/BCS617LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	01/10/2024	Exercise	1	2,424,812	611.55	191,803		148,325	146,479			148,325		(1,847)				0001
Purchased Call/BCS/BCS617LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2024	01/11/2024	Exercise	1	3,313,852	611.55	262,457		183,765	180,881			183,765		(2,884)				0001
Purchased Call/BCS/BCS617MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	01/09/2024	Exercise	1	2,611,054	609.53	210,451		145,580	144,418			145,580		(1,163)				0001
Purchased Call/BCS/BCS617MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	01/16/2024	Exercise	1	56,830	609.5	4,683		3,237	3,172			3,237		(64)				0001
Purchased Call/BCS/BCS617MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2022	01/12/2024	01/17/2024	Exercise	1	810,342	612.73	64,260		43,720	42,749			43,720		(971)				0001
Purchased Call/BCS/BCS617MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	01/17/2024	Exercise	1	431,719	607.21	35,444		27,280	26,742			27,280		(539)				0001
Purchased Call/BCS/BCS717TSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	02/08/2024	Exercise	1	163,952	576.84	119,060		34,279	21,731			34,279						0001
Purchased Call/BCS/BCS717TSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	07/24/2024	Exercise	1	126,952	582.67	169,814		30,311	21,080			30,311						0001
Purchased Call/BCS/BCS717TSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	01/19/2024	Exercise	1	254,411	582.67	250,623		48,874	30,310			48,874						0001
Purchased Call/BCS/BCS717TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	02/21/2024	Exercise	1	278,417	577.89	301,817		64,040	42,928			64,040						0001
Purchased Call/BCS/BCS717TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	02/08/2024	Exercise	1	130,223	582.34	217,615		22,674	13,172			22,674						0001

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Purchased Call/BCS/BCS717TSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/06/2023	03/06/2025	02/06/2024	Exercise	1	50,728	577.57	91,728		10,086	6,226			10,086						0001
Purchased Call/BCS/BCS717TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2023	03/07/2025	03/20/2024	Exercise	1	191,364	576.59	221,280		45,341	31,233			45,341						0001
Purchased Call/BCS/BCS717TSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	03/14/2024	Exercise	1	50,978	570.03	140,222		12,024	8,251			12,024						0001
Purchased Call/BCS/BCS717US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	03/15/2024	Exercise	1	290,391	564.15	190,433		66,815	45,956			66,815						0001
Purchased Call/BCS/BCS717USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/06/2024	Exercise	1	51,056	558.51	80,765		12,679	8,820			12,679						0001
Purchased Call/BCS/BCS717USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	03/19/2024	Exercise	1	64,835	556.35	37,218		16,333	11,681			16,333						0001
Purchased Call/BCS/BCS717USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2023	03/14/2025	02/21/2024	Exercise	1	311,730	568.24	286,611		74,118	52,392			74,118						0001
Purchased Call/BCS/BCS717USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	02/22/2024	Exercise	1	338,801	571.14	215,941		84,737	61,567			84,737						0001
Purchased Call/BCS/BCS717MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024	05/17/2024	Exercise	1	1,944,662	568.45	220,921		604,133	498,805			604,133		(105,328)				0001
Purchased Call/BCS/BCS717MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	04/18/2024	Exercise	1	1,021,762	560.67	121,181		330,208	272,208			330,208		(58,000)				0001
Purchased Call/BCS/BCS717NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	04/17/2024	Exercise	1	2,440,453	557.53	288,455		794,975	656,096			794,975		(138,879)				0001
Purchased Call/BCS/BCS717NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	05/06/2024	Exercise	1	594,547	556.35	71,167		195,419	161,157			195,419		(34,262)				0001
Purchased Call/BCS/BCS717NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	11/07/2024	Exercise	1	646,986	558.2	76,215		189,878	153,077			189,878		(36,801)				0001
Purchased Call/BCS/BCS717NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	03/04/2024	Exercise	1	62,974	554.33	7,695		16,158	12,442			16,158		(3,716)				0001
Purchased Call/BCS/BCS717NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	04/22/2024	Exercise	1	957,142	557.53	113,326		307,492	252,853			307,492		(54,639)				0001
Purchased Call/BCS/BCS717NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	07/17/2024	Exercise	1	1,211,255	555.52	144,139		350,671	280,875			350,671		(69,796)				0001
Purchased Call/BCS/BCS717NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	12/23/2024	Exercise	1	135,321	554.35	16,293		39,492	31,602			39,492		(7,889)				0001
Purchased Call/BCS/BCS717NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	01/10/2024	Exercise	1	1,836,619	558.93	211,579		510,434	407,983			510,434		(102,452)				0001
Purchased Call/BCS/BCS717NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	12/24/2024	Exercise	1	245,671	554.64	29,308		74,035	59,705			74,035		(14,330)				0001
Purchased Call/BCS/BCS717NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	02/01/2024	Exercise	1	1,284,409	558.38	147,707		373,278	301,056			373,278		(72,221)				0001
Purchased Call/BCS/BCS717QS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	01/05/2024	Exercise	1	1,543,683	556.09	185,551		464,550	372,921			464,550		(91,630)				0001
Purchased Call/BCS/BCS717QS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	12/27/2024	Exercise	1	311,118	554.91	37,770		95,964	77,365			95,964		(18,599)				0001
Purchased Call/BCS/BCS717QS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/26/2024	02/28/2024	Exercise	1	495,025	552.9	47,213	13,230	133,180	96,635			133,180		(36,545)				0001
Purchased Call/BCS/BCS717QSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2024	02/09/2024	Exercise	1	3,356,000	559.4	392,652		990,261	795,820			990,261		(194,441)				0001
Purchased Call/BCS/BCS717ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2022	08/29/2024	09/03/2024	Exercise	1	68,913	566.75	7,525		15,663	13,175			15,663		(2,488)				0001
Purchased Call/BCS/BCS717ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	06/07/2024	Exercise	1	638,247	563.52	70,335		151,269	127,921			151,269		(23,348)				0001
Purchased Call/BCS/BCS717ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/30/2024	09/04/2024	Exercise	1	675,328	563.18	74,691		163,194	138,399			163,194		(24,795)				0001
Purchased Call/BCS/BCS717BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	09/05/2024	Exercise	1	22,599	553.87	2,612		5,739	4,855			5,739		(884)				0001
Purchased Call/BCS/BCS717BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	04/01/2024	Exercise	1	764,506	559.55	83,637		186,016	157,564			186,016		(28,453)				0001
Purchased Call/BCS/BCS717BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/05/2024	04/10/2024	Exercise	1	719,260	562.3	76,529		170,927	144,892			170,927		(26,035)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	09/10/2024	Exercise	1	292,756	560.41	32,086		68,239	57,279			68,239		(10,959)				0001
Purchased Call/BCS/BCS717BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	09/10/2024	Exercise	1	322,576	563.92	35,935		72,429	60,138			72,429		(12,291)				0001
Purchased Call/BCS/BCS717BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	09/10/2024	Exercise	1	88,342	568.54	9,638		19,038	15,728			19,038		(3,310)				0001
Purchased Call/BCS/BCS717CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	05/13/2024	Exercise	1	925,850	570.65	103,510		196,949	161,069			196,949		(35,880)				0001
Purchased Call/BCS/BCS717CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	08/16/2024	Exercise	1	1,104,690	571.68	123,480		238,708	195,781			238,708		(42,928)				0001
Purchased Call/BCS/BCS717CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	09/13/2024	Exercise	1	700,875	571.68	77,727		150,345	123,263			150,345		(27,082)				0001
Purchased Call/BCS/BCS717CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/09/2024	09/11/2024	Exercise	1	67,817	569.79	7,650		14,866	12,214			14,866		(2,652)				0001
Purchased Call/BCS/BCS717CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	09/17/2024	Exercise	1	338,465	563.12	38,179		82,809	69,402			82,809		(13,407)				0001
Purchased Call/BCS/BCS617MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	01/17/2024	Exercise	1	1,231,454	606.38	100,363		79,768	78,241			79,768		(1,527)				0001
Purchased Call/BCS/BCS617MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2022	01/18/2024	01/22/2024	Exercise	1	747,687	602	60,338		45,975	44,566			45,975		(1,409)				0001
Purchased Call/BCS/BCS617MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	01/23/2024	Exercise	1	4,953,229	597.17	407,651		395,552	385,472			395,552		(10,079)				0001
Purchased Call/BCS/BCS617NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	01/24/2024	Exercise	1	599,485	589.28	49,877		58,572	57,131			58,572		(1,441)				0001
Purchased Call/BCS/BCS617NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2022	01/26/2024	01/30/2024	Exercise	1	1,079,315	584.5	89,583		126,157	123,080			126,157		(3,076)				0001
Purchased Call/BCS/BCS617NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	02/06/2024	Exercise	1	344,758	600.22	29,373		33,905	32,614			33,905		(1,291)				0001
Purchased Call/BCS/BCS617NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	01/11/2024	Exercise	1	1,328,578	601.04	108,811		128,288	123,485			128,288		(4,803)				0001
Purchased Call/BCS/BCS617NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	02/06/2024	Exercise	1	180,982	596.07	15,709		19,174	18,480			19,174		(694)				0001
Purchased Call/BCS/BCS617QS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2022	02/08/2024	02/12/2024	Exercise	1	377,256	598.64	32,972		36,693	34,972			36,693		(1,721)				0001
Purchased Call/BCS/BCS617QSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024	01/11/2024	Exercise	1	1,273,063	591.15	110,502		139,539	132,861			139,539		(6,679)				0001
Purchased Call/BCS/BCS617PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	02/27/2024	Exercise	1	777,410	581.65	67,168		113,552	108,662			113,552		(4,890)				0001
Purchased Call/BCS/BCS617PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	02/28/2024	Exercise	1	776,512	590.79	68,954		95,915	90,604			95,915		(5,311)				0001
Purchased Call/BCS/BCS617PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	02/28/2024	Exercise	1	136,649	588.78	12,394		17,342	16,388			17,342		(955)				0001
Purchased Call/BCS/BCS617PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2022	03/01/2024	03/05/2024	Exercise	1	672,353	579.23	57,016		103,902	99,210			103,902		(4,693)				0001
Purchased Call/BCS/BCS617QSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2022	03/14/2024	02/20/2024	Exercise	1	2,178,726	579.1	195,868		337,375	317,762			337,375		(19,614)				0001
Purchased Call/BCS/BCS617QSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	03/19/2024	Exercise	1	1,773,537	583.67	159,441		253,259	237,075			253,259		(16,185)				0001
Purchased Call/BCS/BCS617QSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	03/19/2024	Exercise	1	1,972,500	587.6	178,708		266,638	248,472			266,638		(18,165)				0001
Purchased Call/BCS/BCS617QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	03/19/2024	Exercise	1	112,154	590.03	10,341		14,607	13,552			14,607		(1,055)				0001
Purchased Call/BCS/BCS617QSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	02/22/2024	Exercise	1	740,303	593.23	66,035		91,153	84,412			91,153		(6,740)				0001
Purchased Call/BCS/BCS717IS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/25/2024	10/29/2024	Exercise	1	88,443	549.84	11,002		25,768	21,271			25,768		(4,498)				0001
Purchased Call/BCS/BCS717ISM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	01/25/2024	Exercise	1	1,479,921	559.39	173,743		411,724	339,509			411,724		(72,214)				0001
Purchased Call/BCS/BCS717ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2022	10/31/2024	11/04/2024	Exercise	1	148,892	554.38	18,224		40,548	32,948			40,548		(7,600)				0001

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Purchased Call/BCS/BCS717JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	11/06/2024	Exercise	1	110,169	546.19	14,366		32,153	26,066			32,153		(6,086)				0001
Purchased Call/BCS/BCS717JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	11/12/2024	Exercise	1	1,481,072	555.55	179,358		482,755	406,238			482,755		(76,516)				0001
Purchased Call/BCS/BCS717JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	11/13/2024	Exercise	1	26,567	558.39	3,342		8,581	7,141			8,581		(1,440)				0001
Purchased Call/BCS/BCS717JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	01/05/2024	Exercise	1	1,475,170	564.12	175,840		445,829	370,053			445,829		(75,776)				0001
Purchased Call/BCS/BCS717JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	11/14/2024	Exercise	1	98,817	560.83	12,461		31,577	26,168			31,577		(5,409)				0001
Purchased Call/BCS/BCS717JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	11/13/2024	Exercise	1	293,644	560.83	38,939		95,686	76,823			95,686		(18,863)				0001
Purchased Call/BCS/BCS717JSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	01/19/2024	Exercise	1	175,772	563.55	21,268		48,222	38,945			48,222		(9,278)				0001
Purchased Call/BCS/BCS717JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	05/13/2024	Exercise	1	1,039,724	564.24	124,975		319,759	265,243			319,759		(54,516)				0001
Purchased Call/BCS/BCS717KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	11/21/2024	Exercise	1	91,446	562.35	11,284		29,165	24,158			29,165		(5,007)				0001
Purchased Call/BCS/BCS717KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	03/06/2024	Exercise	1	108,240	558.5	13,833		30,538	24,401			30,538		(6,137)				0001
Purchased Call/BCS/BCS717US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	01/23/2024	Exercise	1	101,606	561.54	174,781		28,611	21,461			28,611						0001
Purchased Call/BCS/BCS717VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	04/10/2024	Exercise	1	107,229	566.96	144,275		32,276	25,043			32,276						0001
Purchased Call/BCS/BCS717VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	04/30/2024	Exercise	1	186,706	561.29	47,304		41,944	28,639			41,944						0001
Purchased Call/BCS/BCS717VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	04/04/2024	Exercise	1	52,352	568.49	117,455		12,856	9,349			12,856						0001
Purchased Call/BCS/BCS717VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	03/01/2024	Exercise	1	664,861	568.49	346,977		172,105	127,453			172,105						0001
Purchased Call/BCS/BCS717VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	02/14/2024	Exercise	1	166,839	559.96	39,550		41,026	28,884			41,026						0001
Purchased Call/BCS/BCS717VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	01/19/2024	Exercise	1	210,765	573.46	237,164		47,439	32,704			47,439						0001
Purchased Call/BCS/BCS717WS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	09/04/2024	Exercise	1	161,755	575.82	75,546		39,794	27,768			39,794						0001
Purchased Call/BCS/BCS717WS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2023	04/04/2025	03/07/2024	Exercise	1	265,854	578.35	312,679		68,584	50,171			68,584						0001
Purchased Call/BCS/BCS717WSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	05/10/2024	Exercise	1	115,150	571.36	49,932		24,982	16,527			24,982						0001
Purchased Call/BCS/BCS717WSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	01/05/2024	Exercise	1	115,710	572.4	142,324		24,553	16,131			24,553						0001
Purchased Call/BCS/BCS717WSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/10/2025	02/21/2024	Exercise	1	271,372	577.9	185,003		77,841	58,437			77,841						0001
Purchased Call/BCS/BCS717WSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2023	04/11/2025	03/14/2024	Exercise	1	529,662	578.99	282,848		141,099	102,976			141,099						0001
Purchased Call/BCS/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	09/17/2024	Exercise	1	47,497	560.4	5,529		11,848	9,904			11,848		(1,944)				0001
Purchased Call/BCS/BCS717XS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	06/21/2024	Exercise	1	594,329	562.63	66,684		144,891	121,345			144,891		(23,546)				0001
Purchased Call/BCS/BCS717XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	06/13/2024	Exercise	1	290,297	552.91	35,300		74,305	61,729			74,305		(12,576)				0001
Purchased Call/BCS/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	09/24/2024	Exercise	1	31,740	555.67	3,736		8,456	7,109			8,456		(1,348)				0001
Purchased Call/BCS/BCS717XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	09/24/2024	Exercise	1	253,438	556.34	29,627		67,219	56,531			67,219		(10,688)				0001
Purchased Call/BCS/BCS717XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	09/24/2024	Exercise	1	104,801	552.87	12,670		28,446	23,875			28,446		(4,571)				0001
Purchased Call/BCS/BCS717XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	09/24/2024	Exercise	1	180,596	549.86	21,274		50,671	42,953			50,671		(7,717)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717E9E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	09/25/2024	Exercise	1	60,185	544.99	7,228		17,747	15,103			17,747		(2,645)				0001
Purchased Call/BCS/BCS717E9I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	09/25/2024	Exercise	1	62,527	546.86	7,372		18,225	15,528			18,225		(2,697)				0001
Purchased Call/BCS/BCS717E9L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	09/25/2024	Exercise	1	483,595	540.44	60,691		146,614	124,408			146,614		(22,206)				0001
Purchased Call/BCS/BCS717E9S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	10/01/2024	Exercise	1	286,233	540.76	34,777		86,803	73,922			86,803		(12,880)				0001
Purchased Call/BCS/BCS717E9Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	10/01/2024	Exercise	1	88,780	547.6	10,334		25,613	21,780			25,613		(3,833)				0001
Purchased Call/BCS/BCS717FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	04/03/2024	Exercise	1	383,661	540.24	45,502		116,128	99,182			116,128		(16,946)				0001
Purchased Call/BCS/BCS717FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	10/01/2024	Exercise	1	303,884	541.55	35,554		91,942	78,701			91,942		(13,241)				0001
Purchased Call/BCS/BCS717FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	07/05/2024	Exercise	1	883,099	539.11	103,587		271,647	232,660			271,647		(38,988)				0001
Purchased Call/BCS/BCS7170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	12/09/2024	Exercise	1	504,034	559.84	59,174		145,985	116,317			145,985		(29,668)				0001
Purchased Call/BCS/BCS7170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025	01/29/2024	Exercise	1	378,297	559.54	270,265		93,241	71,165			93,241						0001
Purchased Call/BCS/BCS7170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	05/22/2024	Exercise	1	54,221	559.21	162,773		12,838	9,642			12,838						0001
Purchased Call/BCS/BCS717PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	02/13/2024	Exercise	1	100,885	564.8	144,769		23,501	17,591			23,501						0001
Purchased Call/BCS/BCS717PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2025	02/05/2024	Exercise	1	395,606	567.18	453,719		97,439	74,240			97,439						0001
Purchased Call/BCS/BCS717PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	06/14/2024	Exercise	1	111,504	567.83	28,020		23,870	16,874			23,870						0001
Purchased Call/BCS/BCS717PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	02/15/2024	Exercise	1	284,061	571.11	148,895		64,490	47,106			64,490						0001
Purchased Call/BCS/BCS717PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/14/2025	01/12/2024	Exercise	1	271,259	574.62	332,761		57,996	42,003			57,996						0001
Purchased Call/BCS/BCS717PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	07/10/2024	Exercise	1	50,220	567.85	79,189		12,698	9,737			12,698						0001
Purchased Call/BCS/BCS7170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	02/08/2024	Exercise	1	103,717	569.69	178,355		22,735	16,382			22,735						0001
Purchased Call/BCS/BCS7170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/24/2025	02/29/2024	Exercise	1	154,700	577.07	308,825		33,763	24,452			33,763						0001
Purchased Call/BCS/BCS717KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	11/27/2024	Exercise	1	197,974	566.32	24,212		65,538	54,581			65,538		(10,957)				0001
Purchased Call/BCS/BCS717LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	08/21/2024	Exercise	1	337,525	570.14	39,828		102,577	84,553			102,577		(18,024)				0001
Purchased Call/BCS/BCS717LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	07/05/2024	Exercise	1	635,561	564.23	76,712		211,792	176,913			211,792		(34,879)				0001
Purchased Call/BCS/BCS717LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	02/12/2024	Exercise	1	1,983,942	567	233,312		641,558	535,478			641,558		(106,080)				0001
Purchased Call/BCS/BCS717LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	02/14/2024	Exercise	1	88,560	563.59	11,150		21,829	16,667			21,829		(5,161)				0001
Purchased Call/BCS/BCS717MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	12/09/2024	Exercise	1	110,048	563.69	13,393		37,132	30,904			37,132		(6,228)				0001
Purchased Call/BCS/BCS717MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2024	01/17/2024	Exercise	1	2,574,974	565.39	297,410		851,787	712,887			851,787		(138,900)				0001
Purchased Call/BCS/BCS717MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	04/23/2024	Exercise	1	98,496	558.45	12,361		22,160	16,363			22,160		(5,797)				0001
Purchased Call/BCS/BCS717MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	12/12/2024	Exercise	1	122,251	562.56	14,719		40,711	33,756			40,711		(6,955)				0001
Purchased Call/BCS/BCS717FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	03/19/2024	Exercise	1	1,896,167	546.02	213,698		531,954	451,048			531,954		(80,906)				0001
Purchased Call/BCS/BCS717FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	10/08/2024	Exercise	1	400,478	549.21	46,856		112,946	95,143			112,946		(17,804)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717F9II	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	05/14/2024	Exercise	1	376,959	548.77	43,840		104,832	88,151			104,832		(16,681)				0001
Purchased Call/BCS/BCS717GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	04/11/2024	Exercise	1	1,484,059	540.59	176,306		438,545	370,399			438,545		(68,146)				0001
Purchased Call/BCS/BCS717GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	03/13/2024	Exercise	1	4,283,232	543.25	495,570		1,232,210	1,040,662			1,232,210		(191,548)				0001
Purchased Call/BCS/BCS717GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	10/15/2024	Exercise	1	94,376	537.52	11,476		28,348	23,893			28,348		(4,455)				0001
Purchased Call/BCS/BCS717GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	06/21/2024	Exercise	1	1,152,276	539.31	137,697		339,530	286,076			339,530		(53,454)				0001
Purchased Call/BCS/BCS717GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/11/2024	10/16/2024	Exercise	1	95,957	537.24	11,496		29,895	25,417			29,895		(4,478)				0001
Purchased Call/BCS/BCS717GSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	08/22/2024	Exercise	1	937,930	540.55	111,051		291,674	247,834			291,674		(43,840)				0001
Purchased Call/BCS/BCS717HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/16/2024	03/26/2024	Exercise	1	1,759,481	540.55	208,674		560,518	477,793			560,518		(82,726)				0001
Purchased Call/BCS/BCS6170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2024	02/28/2024	Exercise	1	948,793	549.18	85,297		133,359	124,115			133,359		(9,243)				0001
Purchased Call/BCS/BCS6170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	03/20/2024	Exercise	1	302,225	546.21	28,046		41,271	38,301			41,271		(2,971)				0001
Purchased Call/BCS/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2024	03/25/2024	Exercise	1	2,272,629	591.79	212,036		341,131	317,862			341,131		(23,269)				0001
Purchased Call/BCS/BCS617RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024	04/05/2024	Exercise	1	1,650,180	600.05	156,602		210,716	190,738			210,716		(19,978)				0001
Purchased Call/BCS/BCS617RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	01/08/2024	Exercise	1	1,112,030	597.47	108,089		149,133	135,603			149,133		(13,530)				0001
Purchased Call/BCS/BCS617RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	02/06/2024	Exercise	1	2,752,314	597.5	265,874		331,121	296,838			331,121		(34,283)				0001
Purchased Call/BCS/BCS617SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2022	04/04/2024	04/08/2024	Exercise	1	1,017,932	598.99	96,805		120,065	107,583			120,065		(12,482)				0001
Purchased Call/BCS/BCS617SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	04/09/2024	Exercise	1	850,325	596.72	82,226		110,628	99,854			110,628		(10,774)				0001
Purchased Call/BCS/BCS617SSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	04/09/2024	Exercise	1	742,496	595.64	72,542		97,940	88,435			97,940		(9,505)				0001
Purchased Call/BCS/BCS617SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	04/15/2024	Exercise	1	2,675,787	593.2	261,157		342,123	305,941			342,123		(36,182)				0001
Purchased Call/BCS/BCS617SSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	04/16/2024	Exercise	1	149,209	589.67	14,593		18,119	16,066			18,119		(2,053)				0001
Purchased Call/BCS/BCS617TS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	04/22/2024	Exercise	1	1,964,161	590.47	191,113		196,895	168,582			196,895		(28,313)				0001
Purchased Call/BCS/BCS617TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/18/2024	04/22/2024	Exercise	1	1,802,414	589.4	177,177		183,939	157,690			183,939		(26,248)				0001
Purchased Call/BCS/BCS617TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	04/24/2024	Exercise	1	293,104	590.04	29,047		31,323	26,848			31,323		(4,475)				0001
Purchased Call/BCS/BCS717NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	12/23/2024	Exercise	1	155,572	555.19	18,575		45,168	36,173			45,168		(8,995)				0001
Purchased Call/BCS/BCS717NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	01/05/2024	Exercise	1	3,123,031	561.44	359,149		884,179	709,538			884,179		(174,641)				0001
Purchased Call/BCS/BCS7170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	07/26/2024	Exercise	1	796,155	556.76	94,902		234,867	188,200			234,867		(46,667)				0001
Purchased Call/BCS/BCS7170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	02/02/2024	Exercise	1	3,526,597	556.43	427,776		1,000,005	785,528			1,000,005		(214,477)				0001
Purchased Call/BCS/BCS7170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	02/06/2024	Exercise	1	3,693,580	559.84	433,996		1,049,207	831,314			1,049,207		(217,893)				0001
Purchased Call/BCS/BCS717HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	10/22/2024	Exercise	1	142,112	544.81	17,494		44,914	37,931			44,914		(6,983)				0001
Purchased Call/BCS/BCS717HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	10/22/2024	Exercise	1	105,974	546.96	12,780		33,078	27,976			33,078		(5,102)				0001
Purchased Call/BCS/BCS717HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	04/15/2024	Exercise	1	1,178,302	550.04	139,511		340,510	284,091			340,510		(56,418)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS717HSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	10/23/2024	Exercise	1	159,479	541.79	20,429		49,068	40,807			49,068		(8,262)				0001
Purchased Call/BCS/BCS717ISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	05/31/2024	Exercise	1	444,694	553.79	54,964		125,316	102,559			125,316		(22,757)				0001
Purchased Call/BCS/BCS717ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	10/31/2024	Exercise	1	73,553	555.64	8,944		20,814	17,104			20,814		(3,710)				0001
Purchased Call/BCS/BCS717ISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	11/05/2024	Exercise	1	174,707	543.23	22,834		52,406	42,800			52,406		(9,606)				0001
Purchased Call/BCS/BCS717ISII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	11/05/2024	Exercise	1	693,249	547.8	86,864		202,206	165,663			202,206		(36,543)				0001
Purchased Call/BCS/BCS717QSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	02/21/2024	Exercise	1	376,898	577.83	130,349		70,127	46,548			70,127						0001
Purchased Call/BCS/BCS717QSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	12/02/2024	Exercise	1	50,127	581.38	45,130		15,654	12,623			15,654						0001
Purchased Call/BCS/BCS717QSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/19/2024	Exercise	1	205,521	583.98	348,565		36,603	24,021			36,603						0001
Purchased Call/BCS/BCS717RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	10/01/2024	Exercise	1	127,468	587.49	32,107		27,740	19,372			27,740						0001
Purchased Call/BCS/BCS717RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	05/24/2024	Exercise	1	50,117	594.5	102,609		8,534	5,449			8,534						0001
Purchased Call/BCS/BCS717RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	01/11/2024	Exercise	1	346,337	586.61	205,395		63,107	40,526			63,107						0001
Purchased Call/BCS/BCS717RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	01/29/2024	Exercise	1	685,892	590.21	390,662		121,098	77,759			121,098						0001
Purchased Call/BCS/BCS717RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	05/06/2024	Exercise	1	104,910	583.25	19,173		17,963	10,883			17,963						0001
Purchased Call/BCS/BCS717RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	05/06/2024	Exercise	1	51,205	586.75	103,182		8,596	5,206			8,596						0001
Purchased Call/BCS/BCS717RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	10/31/2024	Exercise	1	68,057	581.94	43,626		16,360	11,670			16,360						0001
Purchased Call/BCS/BCS717RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/13/2023	02/13/2025	02/07/2024	Exercise	1	159,736	586.9	261,289		31,112	20,143			31,112						0001
Purchased Call/BCS/BCS617TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	04/18/2024	Exercise	1	1,557,280	588.56	156,662		170,131	145,996			170,131		(24,135)				0001
Purchased Call/BCS/BCS617US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	04/30/2024	Exercise	1	1,031,602	590.08	102,954		119,220	102,747			119,220		(16,473)				0001
Purchased Call/BCS/BCS617US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	04/30/2024	Exercise	1	326,984	591.56	32,143		36,971	31,828			36,971		(5,143)				0001
Purchased Call/BCS/BCS617USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2022	05/02/2024	04/05/2024	Exercise	1	4,176,156	575.46	422,400		596,537	525,845			596,537		(70,692)				0001
Purchased Call/BCS/BCS617USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	05/07/2024	Exercise	1	980,094	583.86	99,970		128,483	111,593			128,483		(16,890)				0001
Purchased Call/BCS/BCS617USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024	05/09/2024	Exercise	1	76,292	570.13	7,767		12,799	11,444			12,799		(1,355)				0001
Purchased Call/BCS/BCS617UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	04/11/2024	Exercise	1	2,220,239	571.33	222,912		365,615	326,981			365,615		(38,634)				0001
Purchased Call/BCS/BCS617USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	05/13/2024	Exercise	1	134,459	562.1	13,594		25,451	23,046			25,451		(2,405)				0001
Purchased Call/BCS/BCS617VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2022	05/16/2024	03/21/2024	Exercise	1	1,324,842	563.96	128,245		256,826	232,901			256,826		(23,925)				0001
Purchased Call/BCS/BCS617VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/24/2024	04/29/2024	Exercise	1	703,192	557.99	70,038		136,860	123,025			136,860		(13,835)				0001
Purchased Call/BCS/BCS717PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	12/09/2024	Exercise	1	49,296	567.83	10,400		16,426	13,314			16,426						0001
Purchased Call/BCS/BCS717PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	05/20/2024	Exercise	1	51,342	571.11	94,974		11,104	7,968			11,104						0001
Purchased Call/BCS/BCS717PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	02/21/2024	Exercise	1	222,244	571.11	407,950		54,030	40,503			54,030						0001
Purchased Call/BCS/BCS717PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/15/2025	01/10/2024	Exercise	1	280,188	574.62	132,018		64,368	47,812			64,368						0001

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Purchased Call/BCS/BCS717QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/21/2025	01/31/2024	Exercise	1	348,317	569.69	470,826		85,406	63,908			85,406						0001
Purchased Call/BCS/BCS717QSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/26/2024	Exercise	1	110,713	573.38	110,964		21,914	15,025			21,914						0001
Purchased Call/BCS/BCS717IISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	01/25/2024	Exercise	1	164,966	576.97	271,443		35,545	23,750			35,545						0001
Purchased Call/BCS/BCS717IISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	04/18/2024	Exercise	1	108,909	577.19	183,528		27,111	18,793			27,111						0001
Purchased Call/BCS/BCS717XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	02/22/2024	Exercise	1	224,273	577.19	410,991		56,404	39,302			56,404						0001
Purchased Call/BCS/BCS717XS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	04/04/2024	Exercise	1	103,250	583.5	144,585		26,883	19,249			26,883						0001
Purchased Call/BCS/BCS717XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	01/17/2024	Exercise	1	114,912	572.26	21,044		21,848	12,641			21,848						0001
Purchased Call/BCS/BCS717XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	03/04/2024	Exercise	1	267,198	576.21	244,822		69,271	48,629			69,271						0001
Purchased Call/BCS/BCS717XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	01/10/2024	Exercise	1	160,588	580.98	175,147		31,404	19,542			31,404						0001
Purchased Call/BCS/BCS717XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	05/13/2024	Exercise	1	232,441	572.35	28,683		51,276	32,468			51,276		(18,807)				0001
Purchased Call/BCS/BCS717XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	12/12/2024	Exercise	1	56,869	575.25	81,271		18,371	13,907			18,371						0001
Purchased Call/BCS/BCS717XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/25/2025	01/24/2024	Exercise	1	237,203	575.81	394,895		57,008	39,547			57,008						0001
Purchased Call/BCS/BCS717XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	03/18/2024	Exercise	1	392,642	579.44	329,081		93,397	62,798			93,397						0001
Purchased Call/BCS/BCS717YS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	08/02/2024	Exercise	1	52,890	579.44	110,351		12,822	8,694			12,822						0001
Purchased Call/BCS/BCS717QSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/29/2025	08/01/2024	Exercise	1	50,147	583.98	177,024		10,858	7,782			10,858						0001
Purchased Call/BCS/BCS717QSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2023	01/28/2025	01/18/2024	Exercise	1	331,293	580.42	182,606		66,684	45,724			66,684						0001
Purchased Call/BCS/BCS717QSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	02/02/2024	Exercise	1	162,243	576.87	223,866		35,561	25,205			35,561						0001
Purchased Call/BCS/BCS717RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	08/06/2024	Exercise	1	144,877	585.34	147,477		29,838	20,171			29,838						0001
Purchased Call/BCS/BCS717RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	01/11/2024	Exercise	1	374,638	589.43	248,643		65,633	41,327			65,633						0001
Purchased Call/BCS/BCS717RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	05/29/2024	Exercise	1	116,215	579.82	14,631		22,376	14,196			22,376		(8,180)				0001
Purchased Call/BCS/BCS717RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	02/16/2024	Exercise	1	231,490	583.17	357,036		53,184	37,412			53,184						0001
Purchased Call/BCS/BCS717RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	06/04/2024	Exercise	1	78,442	579.82	34,743		15,186	9,675			15,186						0001
Purchased Call/BCS/BCS717ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	11/08/2024	Exercise	1	746,087	551.79	92,515		243,393	204,052			243,393		(39,341)				0001
Purchased Call/BCS/BCS717JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	11/08/2024	Exercise	1	23,689	546.19	3,094		7,967	6,652			7,967		(1,316)				0001
Purchased Call/BCS/BCS717JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	11/07/2024	Exercise	1	65,901	550.79	8,244		19,644	16,145			19,644		(3,499)				0001
Purchased Call/BCS/BCS717JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/07/2024	11/12/2024	Exercise	1	131,319	547.22	17,190		44,772	37,439			44,772		(7,333)				0001
Purchased Call/BCS/BCS717JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	11/15/2024	Exercise	1	165,270	560.83	20,857		53,490	44,420			53,490		(9,070)				0001
Purchased Call/BCS/BCS717KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	11/19/2024	Exercise	1	19,766	557.55	2,510		6,304	5,199			6,304		(1,105)				0001
Purchased Call/BCS/BCS717KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	03/21/2024	Exercise	1	1,260,662	567	148,758		385,645	319,758			385,645		(65,887)				0001
Purchased Call/BCS/BCS717KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	07/25/2024	Exercise	1	1,250,699	564.22	151,710		390,866	323,439			390,866		(67,427)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	04/17/2024	Exercise	1	167,739	580.04	37,873		42,822	30,704			42,822						0001
Purchased Call/BCS/BCS717SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/21/2025	02/06/2024	Exercise	1	366,354	579.55	213,580		79,798	54,483			79,798						0001
Purchased Call/BCS/BCS717SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	03/29/2024	Exercise	1	155,863	576.99	317,540		36,041	24,963			36,041						0001
Purchased Call/BCS/BCS717SSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	09/11/2024	Exercise	1	306,331	572.26	100,820		73,234	50,465			73,234						0001
Purchased Call/BCS/BCS717TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2025	01/31/2024	Exercise	1	406,414	578.45	322,419		77,756	48,799			77,756						0001
Purchased Call/BCS/BCS717TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	04/04/2024	Exercise	1	164,313	575.69	328,311		39,403	27,566			39,403						0001
Purchased Call/BCS/BCS717TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/03/2025	07/10/2024	Exercise	1	289,139	579.12	114,923		72,605	50,902			72,605						0001
Purchased Call/BCS/BCS617WS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/30/2024	04/16/2024	Exercise	1	439,021	570.86	43,244		71,109	62,211			71,109		(8,898)				0001
Purchased Call/BCS/BCS617WSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	06/04/2024	Exercise	1	425,634	566.82	43,287		76,655	67,676			76,655		(8,978)				0001
Purchased Call/BCS/BCS617WSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	06/10/2024	Exercise	1	315,763	567.33	32,524		59,210	52,205			59,210		(7,004)				0001
Purchased Call/BCS/BCS617WSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	06/10/2024	Exercise	1	151,233	563.79	16,152		29,296	25,818			29,296		(3,478)				0001
Purchased Call/BCS/BCS617XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	06/11/2024	Exercise	1	431,144	563.13	44,235		83,635	73,995			83,635		(9,640)				0001
Purchased Call/BCS/BCS617XSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	06/11/2024	Exercise	1	548,799	562.79	56,526		106,788	94,470			106,788		(12,319)				0001
Purchased Call/BCS/BCS617XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	06/11/2024	Exercise	1	57,170	561.43	5,969		11,262	9,961			11,262		(1,301)				0001
Purchased Call/BCS/BCS717YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	12/09/2024	Exercise	1	48,877	574.58	16,047		16,261	12,247			16,261						0001
Purchased Call/BCS/BCS717YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	02/27/2024	Exercise	1	324,236	576.98	233,301		79,265	55,276			79,265						0001
Purchased Call/BCS/BCS717YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	04/24/2024	Exercise	1	506,274	573.99	388,903		121,013	81,362			121,013						0001
Purchased Call/BCS/BCS717YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	04/12/2024	Exercise	1	207,787	579.37	179,633		52,937	37,427			52,937						0001
Purchased Call/BCS/BCS717YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	08/20/2024	Exercise	1	51,044	574.97	162,187		11,980	7,958			11,980						0001
Purchased Call/BCS/BCS717YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	06/27/2024	Exercise	1	102,359	579.25	239,513		24,609	16,858			24,609						0001
Purchased Call/BCS/BCS717YSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	04/18/2024	Exercise	1	476,937	579.25	229,167		114,678	78,505			114,678						0001
Purchased Call/BCS/BCS7172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	03/08/2024	Exercise	1	152,690	575.83	262,524		43,045	30,845			43,045						0001
Purchased Call/BCS/BCS7172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	03/13/2024	Exercise	1	50,335	577.65	29,761		11,200	6,897			11,200						0001
Purchased Call/BCS/BCS7172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	01/18/2024	Exercise	1	107,676	586.79	250,309		21,677	13,117			21,677						0001
Purchased Call/BCS/BCS7172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	01/26/2024	Exercise	1	256,679	582.69	302,627		60,259	39,707			60,259						0001
Purchased Call/BCS/BCS7172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	01/30/2024	Exercise	1	223,718	579.31	201,220		48,734	30,493			48,734						0001
Purchased Call/BCS/BCS7172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	11/15/2024	Exercise	1	68,085	584.22	88,369		20,717	15,059			20,717						0001
Purchased Call/BCS/BCS717LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	06/04/2024	Exercise	1	428,292	566.66	52,252		134,196	110,510			134,196		(23,685)				0001
Purchased Call/BCS/BCS717LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	12/02/2024	Exercise	1	54,005	562.36	6,632		18,608	15,592			18,608		(3,015)				0001
Purchased Call/BCS/BCS717LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2022	11/27/2024	04/17/2024	Exercise	1	196,443	563.21	23,927		53,954	43,075			53,954		(10,879)				0001

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Purchased Call/BCS/BCS717LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2022	12/05/2024	12/09/2024	Exercise	1	519,121	564.55	62,710		174,372	145,211			174,372		(29,161)				0001
Purchased Call/BCS/BCS717MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	03/14/2024	Exercise	1	1,450,954	562.9	173,969		479,649	397,570			479,649		(82,079)				0001
Purchased Call/BCS/BCS717MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	12/16/2024	Exercise	1	47,836	563.81	5,846		15,764	12,989			15,764		(2,774)				0001
Purchased Call/BCS/BCS717SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	03/01/2024	Exercise	1	437,916	586.97	232,344		84,848	54,872			84,848						0001
Purchased Call/BCS/BCS717SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/14/2025	01/22/2024	Exercise	1	404,998	582.16	183,259		71,635	42,903			71,635						0001
Purchased Call/BCS/BCS717SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	11/26/2024	Exercise	1	54,699	573.47	135,115		17,520	13,506			17,520						0001
Purchased Call/BCS/BCS717TS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2023	02/27/2025	12/27/2024	Exercise	1	72,390	573.82	90,275		19,949	14,577			19,949						0001
Purchased Call/BCS/BCS717TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	09/17/2024	Exercise	1	50,043	565.35	53,815		13,210	9,348			13,210						0001
Purchased Call/BCS/BCS717US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/27/2024	Exercise	1	381,145	564.15	330,634		102,434	75,105			102,434						0001
Purchased Call/BCS/BCS717US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	03/20/2024	Exercise	1	261,444	564.15	330,515		65,375	46,662			65,375						0001
Purchased Call/BCS/BCS717USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	08/07/2024	Exercise	1	290,351	560.71	130,378		79,080	57,621			79,080						0001
Purchased Call/BCS/BCS717USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	11/19/2024	Exercise	1	55,292	566.46	61,934		17,614	13,662			17,614						0001
Purchased Call/BCS/BCS717USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	01/05/2024	Exercise	1	234,120	562.72	148,760		58,311	42,050			58,311						0001
Purchased Call/BCS/BCS717VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	04/15/2024	Exercise	1	67,247	562.72	9,706		16,307	11,535			16,307						0001
Purchased Call/BCS/BCS717VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	12/05/2024	Exercise	1	52,304	568.4	147,857		18,307	14,794			18,307						0001
Purchased Call/BCS/BCS717VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2023	03/21/2025	01/05/2024	Exercise	1	239,553	572.49	290,746		53,175	36,592			53,175						0001
Purchased Call/BCS/BCS717VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	06/06/2024	Exercise	1	51,837	562.31	149,169		12,299	8,640			12,299						0001
Purchased Call/BCS/BCS617YSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	06/18/2024	Exercise	1	195,049	553.52	21,143		40,453	35,661			40,453		(4,792)				0001
Purchased Call/BCS/BCS617YSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/17/2024	05/20/2024	Exercise	1	310,991	547.97	33,556		71,830	64,065			71,830		(7,765)				0001
Purchased Call/BCS/BCS617YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/20/2024	06/24/2024	Exercise	1	128,794	546.16	14,193		30,387	27,058			30,387		(3,329)				0001
Purchased Call/BCS/BCS617ZS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	06/21/2024	Exercise	1	887,155	547.7	96,079		204,643	182,308			204,643		(22,335)				0001
Purchased Call/BCS/BCS617ZSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	06/25/2024	Exercise	1	122,406	551.42	13,110		27,918	24,820			27,918		(3,097)				0001
Purchased Call/BCS/BCS617ZSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	06/25/2024	Exercise	1	183,753	552.25	19,588		41,484	36,837			41,484		(4,647)				0001
Purchased Call/BCS/BCS617ZSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	06/25/2024	Exercise	1	113,297	552.75	12,009		25,476	22,627			25,476		(2,849)				0001
Purchased Call/BCS/BCS617ZSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	06/28/2024	Exercise	1	110,546	557.88	11,906		24,223	21,332			24,223		(2,891)				0001
Purchased Call/BCS/BCS7170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	07/01/2024	Exercise	1	335,310	556.94	36,314		74,858	65,991			74,858		(8,867)				0001
Purchased Call/BCS/BCS7170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	07/02/2024	Exercise	1	773,090	555.18	82,025		170,864	150,724			170,864		(20,141)				0001
Purchased Call/BCS/BCS7170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	07/02/2024	Exercise	1	463,596	553.11	48,075		104,573	92,687			104,573		(11,886)				0001
Purchased Call/BCS/BCS7170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	07/02/2024	Exercise	1	501,208	553.66	51,675		112,561	99,785			112,561		(12,776)				0001
Purchased Call/BCS/BCS7170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	07/02/2024	Exercise	1	327,386	555.5	33,512		72,440	64,141			72,440		(8,299)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	07/03/2024	Exercise	1	276,725	555.06	28,088		60,570	53,528			60,570		(7,041)				0001
Purchased Call/BCS/BCS717S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	06/14/2024	Exercise	1	74,025	576.92	107,186		15,192	9,828			15,192						0001
Purchased Call/BCS/BCS717SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	02/07/2024	Exercise	1	235,240	577.73	252,369		59,053	41,156			59,053						0001
Purchased Call/BCS/BCS717SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	07/09/2024	Exercise	1	61,711	566.55	101,943		16,482	11,767			16,482						0001
Purchased Call/BCS/BCS717USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	01/19/2024	Exercise	1	158,648	566.2	271,043		35,383	24,950			35,383						0001
Purchased Call/BCS/BCS717USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	01/24/2024	Exercise	1	327,330	566.18	239,899		74,817	52,757			74,817						0001
Purchased Call/BCS/BCS717USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	01/22/2024	Exercise	1	103,107	566.18	203,701		24,306	17,383			24,306						0001
Purchased Call/BCS/BCS717USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	02/22/2024	Exercise	1	447,581	561.54	324,105		120,195	88,755			120,195						0001
Purchased Call/BCS/BCS717USZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	01/23/2024	Exercise	1	258,868	566.18	296,638		61,493	44,078			61,493						0001
Purchased Call/BCS/BCS717ZSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	01/17/2024	Exercise	1	269,203	578.79	405,838		61,423	37,914			61,423						0001
Purchased Call/BCS/BCS717ZSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/27/2025	12/11/2024	Exercise	1	87,201	577.62	48,829		28,280	20,585			28,280						0001
Purchased Call/BCS/BCS717ZSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	03/04/2024	Exercise	1	171,866	584.22	322,876		42,812	28,509			42,812						0001
Purchased Call/BCS/BCS8170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	06/21/2024	Exercise	1	158,744	578.79	237,575		44,223	30,437			44,223						0001
Purchased Call/BCS/BCS8170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/30/2023	05/30/2025	05/03/2024	Exercise	1	186,549	584.63	232,984		43,355	28,028			43,355						0001
Purchased Call/BCS/BCS8170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	02/07/2024	Exercise	1	1,150,281	581.78	678,334		159,031	98,042			159,031						0001
Purchased Call/BCS/BCS8170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	05/13/2024	Exercise	1	96,484	578.7	14,085		20,630	12,186			20,630						0001
Purchased Call/BCS/BCS8170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	12/24/2024	Exercise	1	79,760	588.13	27,352		20,067	13,055			20,067						0001
Purchased Call/BCS/BCS8170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	02/06/2024	Exercise	1	116,611	588.13	136,147		24,715	14,479			24,715						0001
Purchased Call/BCS/BCS8170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	02/06/2024	Exercise	1	229,360	589.56	431,345		45,057	25,169			45,057						0001
Purchased Call/BCS/BCS8170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	03/29/2024	Exercise	1	160,497	594.13	177,388		36,788	23,402			36,788						0001
Purchased Call/BCS/BCS8170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	03/29/2024	Exercise	1	291,465	597.4	477,004		67,063	42,644			67,063						0001
Purchased Call/BCS/BCS8170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	01/18/2024	Exercise	1	151,328	593.97	153,644		30,427	16,957			30,427						0001
Purchased Call/BCS/BCS8170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	02/21/2024	Exercise	1	156,020	601.86	266,627		32,010	18,665			32,010						0001
Purchased Call/BCS/BCS8170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	02/16/2024	Exercise	1	443,537	606.11	478,548		89,230	51,091			89,230						0001
Purchased Call/BCS/BCS8171S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	03/21/2024	Exercise	1	488,747	608.9	533,641		90,562	47,420			90,562						0001
Purchased Call/BCS/BCS717MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	05/31/2024	Exercise	1	1,329,131	564.11	152,451		425,347	352,381			425,347		(72,966)				0001
Purchased Call/BCS/BCS717MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	12/17/2024	Exercise	1	948,016	561.35	111,676		311,378	257,928			311,378		(53,451)				0001
Purchased Call/BCS/BCS717NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	05/17/2024	05/21/2024	Exercise	1	144,751	556.4	14,847		30,540	26,591			30,540		(3,950)				0001
Purchased Call/BCS/BCS717NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	12/19/2024	Exercise	1	497,391	556.35	59,587		164,045	135,315			164,045		(28,730)				0001
Purchased Call/BCS/BCS717NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	08/15/2024	Exercise	1	243,333	558.2	28,640		72,270	58,461			72,270		(13,809)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS717NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/19/2024	12/23/2024	Exercise	1	127,525	556.19	15,086		36,797	29,492			36,797		(7,305)				0001
Purchased Call/BCS/BCS717VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	03/29/2024	Exercise	1	456,614	563.82	288,204		117,702	85,709			117,702						0001
Purchased Call/BCS/BCS717VSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	07/02/2024	Exercise	1	143,009	568.92	159,809		36,244	26,432			36,244						0001
Purchased Call/BCS/BCS717VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2023	03/28/2025	03/27/2024	Exercise	1	327,149	568.31	255,827		79,453	56,613			79,453						0001
Purchased Call/BCS/BCS717WS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	05/28/2024	Exercise	1	194,233	575.82	222,803		41,456	27,039			41,456						0001
Purchased Call/BCS/BCS717WS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	05/13/2024	Exercise	1	303,718	580.58	154,369		64,582	43,064			64,582						0001
Purchased Call/BCS/BCS717WS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	04/18/2024	Exercise	1	206,053	580.58	84,956		36,655	22,032			36,655						0001
Purchased Call/BCS/BCS717WS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	01/22/2024	Exercise	1	418,034	575.82	433,911		101,166	70,189			101,166						0001
Purchased Call/BCS/BCS717WS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	02/08/2024	Exercise	1	297,879	576.11	200,615		77,320	56,943			77,320						0001
Purchased Call/BCS/BCS717WSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/07/2025	03/06/2024	Exercise	1	201,420	572.4	320,429		52,134	37,498			52,134						0001
Purchased Call/BCS/BCS7170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	03/11/2024	Exercise	1	188,184	553.24	23,523		53,388	41,594			53,388		(11,794)				0001
Purchased Call/BCS/BCS7170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	02/06/2024	Exercise	1	257,318	564.8	452,021		60,631	45,589			60,631						0001
Purchased Call/BCS/BCS717PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	06/17/2024	Exercise	1	50,898	573.63	99,388		10,292	7,326			10,292						0001
Purchased Call/BCS/BCS8171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	01/22/2024	Exercise	1	306,813	604.27	422,900		66,669	38,447			66,669						0001
Purchased Call/BCS/BCS8171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	02/08/2024	Exercise	1	389,904	608.9	601,441		69,888	35,425			69,888						0001
Purchased Call/BCS/BCS8171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	02/22/2024	Exercise	1	835,736	604.27	631,303		168,537	91,862			168,537						0001
Purchased Call/BCS/BCS8171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2023	06/20/2025	02/06/2024	Exercise	1	431,747	605.24	554,025		84,638	46,588			84,638						0001
Purchased Call/BCS/BCS8171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	04/25/2024	Exercise	1	184,703	601.71	255,185		39,690	22,593			39,690						0001
Purchased Call/BCS/BCS8171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/20/2025	06/27/2024	Exercise	1	138,077	606.32	186,047		26,402	14,132			26,402						0001
Purchased Call/BCS/BCS8171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	01/05/2024	Exercise	1	829,235	599.15	509,717		164,608	87,635			164,608						0001
Purchased Call/BCS/BCS8171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	09/04/2024	Exercise	1	88,743	595.7	15,090		19,091	10,610			19,091						0001
Purchased Call/BCS/BCS8171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	07/26/2024	Exercise	1	50,931	603.73	123,891		9,390	4,848			9,390						0001
Purchased Call/BCS/BCS8171SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	02/02/2024	Exercise	1	158,540	602.36	265,240		31,775	17,654			31,775						0001
Purchased Call/BCS/BCS8171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	02/27/2024	Exercise	1	590,250	608.34	457,726		109,451	56,385			109,451						0001
Purchased Call/BCS/BCS8171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	02/14/2024	Exercise	1	671,577	608.27	511,774		113,120	53,010			113,120						0001
Purchased Call/BCS/BCS8171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	01/11/2024	Exercise	1	170,942	606.52	127,477		31,470	15,249			31,470						0001
Purchased Call/BCS/BCS8171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	01/11/2024	Exercise	1	194,427	611.18	238,583		30,064	11,471			30,064						0001
Purchased Call/BCS/BCS8171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	01/10/2024	Exercise	1	777,524	611.18	631,679		135,713	61,450			135,713						0001
Purchased Call/BCS/BCS7171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	07/09/2024	Exercise	1	288,841	555.06	29,837		72,849	65,226			72,849		(7,623)				0001
Purchased Call/BCS/BCS7171SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	07/11/2024	Exercise	1	377,679	558.58	39,543		92,192	81,872			92,192		(10,320)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS7171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	07/11/2024	Exercise	1	74,287	554.7	8,097		18,647	16,534			18,647		(2,113)				0001
Purchased Call/BCS/BCS7172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	07/12/2024	Exercise	1	57,124	559.19	5,952		14,370	12,811			14,370		(1,560)				0001
Purchased Call/BCS/BCS7172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	07/15/2024	Exercise	1	686,718	559.41	69,152		167,065	148,852			167,065		(18,213)				0001
Purchased Call/BCS/BCS7172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	07/16/2024	Exercise	1	501,606	554	52,518		130,618	116,714			130,618		(13,904)				0001
Purchased Call/BCS/BCS7172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/12/2024	07/16/2024	Exercise	1	67,803	555.07	7,018		17,526	15,668			17,526		(1,858)				0001
Purchased Call/BCS/BCS7172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	01/24/2024	Exercise	1	183,311	554.17	19,119		35,533	30,443			35,533		(5,090)				0001
Purchased Call/BCS/BCS7172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	07/16/2024	Exercise	1	299,463	554.51	31,114		77,870	69,588			77,870		(8,283)				0001
Purchased Call/BCS/BCS7173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	05/02/2024	Exercise	1	104,718	553.65	11,383		20,605	17,536			20,605		(3,069)				0001
Purchased Call/BCS/BCS7173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	07/17/2024	Exercise	1	344,245	557.8	35,870		88,379	78,708			88,379		(9,671)				0001
Purchased Call/BCS/BCS717XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2025	04/18/2024	Exercise	1	206,750	578.71	315,624		39,455	23,472			39,455						0001
Purchased Call/BCS/BCS717XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	02/27/2024	Exercise	1	162,895	576.3	93,042		40,232	27,542			40,232						0001
Purchased Call/BCS/BCS717XSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	03/04/2024	Exercise	1	505,554	576.3	346,528		119,118	79,794			119,118						0001
Purchased Call/BCS/BCS717XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	05/22/2024	Exercise	1	312,350	581.06	194,293		74,738	51,468			74,738						0001
Purchased Call/BCS/BCS717XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	01/30/2024	Exercise	1	149,590	576.64	228,031		37,983	26,345			37,983						0001
Purchased Call/BCS/BCS717XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	01/05/2024	Exercise	1	1,749,605	584.23	534,089		260,007	163,162			260,007						0001
Purchased Call/BCS/BCS717YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	02/15/2024	Exercise	1	152,320	584.23	176,856		33,361	21,981			33,361						0001
Purchased Call/BCS/BCS717YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	01/25/2024	Exercise	1	228,314	577.9	240,419		47,979	29,790			47,979						0001
Purchased Call/BCS/BCS717YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	06/06/2024	Exercise	1	51,677	583.33	131,145		10,492	6,578			10,492						0001
Purchased Call/BCS/BCS7170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	07/18/2024	Exercise	1	50,016	573.18	110,190		13,537	10,576			13,537						0001
Purchased Call/BCS/BCS7170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	01/08/2024	Exercise	1	244,978	588.69	372,382		46,262	31,071			46,262						0001
Purchased Call/BCS/BCS717RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	11/19/2024	Exercise	1	54,686	582.57	42,562		15,177	11,450			15,177						0001
Purchased Call/BCS/BCS8171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	04/22/2024	Exercise	1	90,433	607.67	24,346		12,948	4,059			12,948						0001
Purchased Call/BCS/BCS8171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	05/20/2024	Exercise	1	198,307	615.86	172,755		35,475	17,279			35,475						0001
Purchased Call/BCS/BCS8172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	01/10/2024	Exercise	1	514,841	615.86	367,031		82,175	34,839			82,175						0001
Purchased Call/BCS/BCS8172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	02/06/2024	Exercise	1	216,304	616.58	251,376		39,179	19,006			39,179						0001
Purchased Call/BCS/BCS8172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	02/22/2024	Exercise	1	221,089	612.76	225,889		35,274	14,368			35,274						0001
Purchased Call/BCS/BCS8172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	03/12/2024	Exercise	1	542,187	607.74	507,452		92,329	39,168			92,329						0001
Purchased Call/BCS/BCS8172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	04/16/2024	Exercise	1	175,265	612.6	344,591		37,024	20,569			37,024						0001
Purchased Call/BCS/BCS8172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	05/16/2024	Exercise	1	127,930	622.14	307,712		24,521	12,658			24,521						0001
Purchased Call/BCS/BCS8172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	03/21/2024	Exercise	1	193,918	626.05	151,767		34,227	16,408			34,227						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS8172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	04/08/2024	Exercise	1	212,397	623.62	242,028		35,374	15,488			35,374						0001
Purchased Call/BCS/BCS8172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	03/19/2024	Exercise	1	161,192	623.62	353,245		28,643	13,569			28,643						0001
Purchased Call/BCS/BCS8172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	01/08/2024	Exercise	1	642,898	618.88	575,515		110,141	47,595			110,141						0001
Purchased Call/BCS/BCS8172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	07/02/2024	Exercise	1	136,682	624.17	160,229		26,278	13,485			26,278						0001
Purchased Call/BCS/BCS8172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	01/05/2024	Exercise	1	257,497	628.95	482,983		45,294	21,136			45,294						0001
Purchased Call/BCS/BCS8172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	02/26/2024	Exercise	1	293,616	622.71	380,468		53,779	24,628			53,779						0001
Purchased Call/BCS/BCS717RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	05/14/2024	Exercise	1	51,620	583.81	155,738		9,824	6,346			9,824						0001
Purchased Call/BCS/BCS717SS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/20/2025	07/25/2024	Exercise	1	51,336	583.39	114,461		11,881	8,239			11,881						0001
Purchased Call/BCS/BCS717SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/18/2025	03/01/2024	Exercise	1	352,053	583.39	170,906		75,042	50,163			75,042						0001
Purchased Call/BCS/BCS717SSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	04/04/2024	Exercise	1	178,543	580.76	164,355		35,977	23,572			35,977						0001
Purchased Call/BCS/BCS717SSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	11/18/2024	Exercise	1	86,336	577.22	82,665		25,693	19,496			25,693						0001
Purchased Call/BCS/BCS717SST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	11/18/2024	Exercise	1	93,981	571.22	26,941		29,157	22,131			29,157						0001
Purchased Call/BCS/BCS717SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	02/29/2024	Exercise	1	237,248	572.26	256,827		58,815	41,243			58,815						0001
Purchased Call/BCS/BCS717VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	04/24/2024	Exercise	1	56,479	563.82	88,990		11,955	7,991			11,955						0001
Purchased Call/BCS/BCS717VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	05/17/2024	Exercise	1	446,249	570.9	261,481		110,826	77,857			110,826						0001
Purchased Call/BCS/BCS717WSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	08/16/2024	Exercise	1	51,405	577.13	113,908		11,242	7,661			11,242						0001
Purchased Call/BCS/BCS717YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2025	08/09/2024	Exercise	1	129,614	579.54	276,262		32,395	22,784			32,395						0001
Purchased Call/BCS/BCS717YSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	05/13/2024	Exercise	1	172,335	579.37	191,117		40,300	27,456			40,300						0001
Purchased Call/BCS/BCS717YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	05/09/2024	Exercise	1	159,913	573.99	278,845		38,078	25,534			38,078						0001
Purchased Call/BCS/BCS717YSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	01/23/2024	Exercise	1	700,702	578.95	403,789		178,154	125,306			178,154						0001
Purchased Call/BCS/BCS717YST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	04/26/2024	Exercise	1	260,141	573.86	257,917		70,505	49,774			70,505						0001
Purchased Call/BCS/BCS717YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	03/08/2024	Exercise	1	286,288	573.86	332,510		72,020	49,239			72,020						0001
Purchased Call/BCS/BCS7172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	01/31/2024	Exercise	1	345,858	573.86	242,431		85,345	57,741			85,345						0001
Purchased Call/BCS/BCS7172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	04/19/2024	Exercise	1	120,030	581.23	116,076		27,000	17,886			27,000						0001
Purchased Call/BCS/BCS7172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	01/08/2024	Exercise	1	278,777	578.66	323,863		61,536	40,136			61,536						0001
Purchased Call/BCS/BCS7172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	02/22/2024	Exercise	1	317,916	582.3	202,388		68,721	42,534			68,721						0001
Purchased Call/BCS/BCS7172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	01/22/2024	Exercise	1	178,883	583.73	283,556		42,355	27,713			42,355						0001
Purchased Call/BCS/BCS7172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	02/22/2024	Exercise	1	414,728	580.99	236,165		95,200	60,813			95,200						0001
Purchased Call/BCS/BCS717US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	06/17/2024	Exercise	1	166,644	557.49	27,592		40,324	27,630			40,324						0001
Purchased Call/BCS/BCS717USC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	10/29/2024	Exercise	1	50,057	559.52	66,427		14,518	10,764			14,518						0001

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Purchased Call/BCS/BCS717U8F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	02/06/2024	Exercise	1	176,708	563	202,529		41,246	29,351			41,246						0001
Purchased Call/BCS/BCS717U8H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	05/22/2024	Exercise	1	202,556	560.52	145,840		50,908	36,544			50,908						0001
Purchased Call/BCS/BCS717VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	04/18/2024	Exercise	1	238,604	566.61	310,108		61,765	45,138			61,765						0001
Purchased Call/BCS/BCS8173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	02/02/2024	Exercise	1	323,503	627.48	331,717		48,618	17,698			48,618						0001
Purchased Call/BCS/BCS8173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	01/25/2024	Exercise	1	102,831	622.71	171,974		18,201	7,980			18,201						0001
Purchased Call/BCS/BCS8173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	04/26/2024	Exercise	1	143,635	625.14	126,811		19,386	5,045			19,386						0001
Purchased Call/BCS/BCS8173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	01/29/2024	Exercise	1	213,386	629.92	362,618		32,633	12,161			32,633						0001
Purchased Call/BCS/BCS8173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	03/06/2024	Exercise	1	247,497	631.79	231,457		31,156	7,253			31,156						0001
Purchased Call/BCS/BCS8173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	01/05/2024	Exercise	1	158,142	634.57	230,774		23,147	7,878			23,147						0001
Purchased Call/BCS/BCS8173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	03/07/2024	Exercise	1	204,591	632.51	404,970		33,753	12,995			33,753						0001
Purchased Call/BCS/BCS8173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	05/07/2024	Exercise	1	71,683	631.6	10,694		8,854	1,512			8,854						0001
Purchased Call/BCS/BCS8173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	04/03/2024	Exercise	1	605,308	637.98	332,230		97,875	38,994			97,875						0001
Purchased Call/BCS/BCS8173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	02/07/2024	Exercise	1	428,518	631.47	363,928		65,911	23,655			65,911						0001
Purchased Call/BCS/BCS8173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	01/05/2024	Exercise	1	256,295	624.9	333,345		34,494	8,115			34,494						0001
Purchased Call/BCS/BCS8173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	02/08/2024	Exercise	1	326,754	621.59	381,627		49,300	15,718			49,300						0001
Purchased Call/BCS/BCS8174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	02/06/2024	Exercise	1	223,925	634.71	357,711		31,672	9,590			31,672						0001
Purchased Call/BCS/BCS8174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	04/11/2024	Exercise	1	589,130	629.89	244,561		51,583	12,874			51,583						0001
Purchased Call/BCS/BCS8174S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	01/10/2024	Exercise	1	113,210	632.74	258,929		16,349	5,183			16,349						0001
Purchased Call/BCS/BCS8174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	06/13/2024	Exercise	1	103,451	629.8	234,228		15,646	5,405			15,646						0001
Purchased Call/BCS/BCS717WSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	03/11/2024	Exercise	1	222,583	572.4	302,619		49,976	33,869			49,976						0001
Purchased Call/BCS/BCS717WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	03/13/2024	Exercise	1	100,704	577.13	124,228		27,538	20,534			27,538						0001
Purchased Call/BCS/BCS717WSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	01/23/2024	Exercise	1	236,213	576.89	188,854		55,437	37,809			55,437						0001
Purchased Call/BCS/BCS717WSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	02/21/2024	Exercise	1	165,121	581.97	267,309		39,329	27,272			39,329						0001
Purchased Call/BCS/BCS717WSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	05/17/2024	Exercise	1	50,183	581.97	67,602		10,422	6,764			10,422						0001
Purchased Call/BCS/BCS717XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/11/2024	Exercise	1	261,647	581.06	230,920		58,767	39,244			58,767						0001
Purchased Call/BCS/BCS717XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	01/18/2024	Exercise	1	233,779	573.06	272,060		56,300	39,098			56,300						0001
Purchased Call/BCS/BCS717XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	05/23/2024	Exercise	1	163,656	576.79	142,628		39,114	26,393			39,114						0001
Purchased Call/BCS/BCS717WS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/03/2023	04/03/2025	02/15/2024	Exercise	1	125,782	579.54	208,153		30,925	22,075			30,925						0001
Purchased Call/BCS/BCS717WSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	05/08/2024	Exercise	1	66,174	577.13	82,023		13,608	9,033			13,608						0001
Purchased Call/BCS/BCS717WSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2025	08/06/2024	Exercise	1	73,746	571.36	23,951		16,847	11,423			16,847						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS7171IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	11/22/2024	Exercise	1	51,471	575.85	64,049		15,869	11,988			15,869						0001
Purchased Call/BCS/BCS7171ISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	04/04/2024	Exercise	1	50,232	581.66	116,354		11,132	7,548			11,132						0001
Purchased Call/BCS/BCS7171ISW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	01/19/2024	Exercise	1	182,208	577.19	231,879		37,703	23,765			37,703						0001
Purchased Call/BCS/BCS7172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	03/20/2024	Exercise	1	211,509	581.33	229,455		45,862	28,180			45,862						0001
Purchased Call/BCS/BCS7172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	02/08/2024	Exercise	1	1,335,135	579.98	436,946		348,190	240,770			348,190						0001
Purchased Call/BCS/BCS7172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/23/2025	03/05/2024	Exercise	1	329,325	584.22	310,798		70,600	43,389			70,600						0001
Purchased Call/BCS/BCS7172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	07/30/2024	Exercise	1	75,470	578.79	86,974		17,806	11,197			17,806						0001
Purchased Call/BCS/BCS8170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	11/06/2024	Exercise	1	50,027	578.79	145,781		12,556	8,181			12,556						0001
Purchased Call/BCS/BCS8170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	03/07/2024	Exercise	1	100,520	586.5	204,623		21,330	13,140			21,330						0001
Purchased Call/BCS/BCS8170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	01/19/2024	Exercise	1	733,117	594.07	706,209		147,951	86,854			147,951						0001
Purchased Call/BCS/BCS7173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	07/23/2024	Exercise	1	65,160	562.26	6,946		15,386	13,478			15,386		(1,908)				0001
Purchased Call/BCS/BCS7174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	07/23/2024	Exercise	1	100,854	564.93	10,650		23,230	20,292			23,230		(2,938)				0001
Purchased Call/BCS/BCS7174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	03/14/2024	Exercise	1	780,522	566.81	80,862		176,101	153,794			176,101		(22,307)				0001
Purchased Call/BCS/BCS7174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2022	07/25/2024	07/29/2024	Exercise	1	889,465	564.84	91,526		181,861	155,998			181,861		(25,863)				0001
Purchased Call/BCS/BCS7174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	06/17/2024	Exercise	1	509,410	561.97	52,316		113,039	98,184			113,039		(14,855)				0001
Purchased Call/BCS/BCS7175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	07/30/2024	Exercise	1	145,793	560.61	15,177		33,150	28,840			33,150		(4,310)				0001
Purchased Call/BCS/BCS7175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/30/2024	Exercise	1	439,877	565.91	45,923		94,992	81,934			94,992		(13,058)				0001
Purchased Call/BCS/BCS7175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	05/02/2024	Exercise	1	1,610,524	574.54	163,468		326,148	278,929			326,148		(47,219)				0001
Purchased Call/BCS/BCS7175SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	07/31/2024	Exercise	1	485,547	575.75	48,652		98,156	84,103			98,156		(14,053)				0001
Purchased Call/BCS/BCS7176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	08/05/2024	Exercise	1	1,068,932	577.04	105,227		213,991	183,243			213,991		(30,748)				0001
Purchased Call/BCS/BCS7176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	08/07/2024	Exercise	1	80,886	574.21	8,647		12,884	10,303			12,884		(2,581)				0001
Purchased Call/BCS/BCS7171YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	02/08/2024	Exercise	1	119,907	579.37	121,908		27,651	18,728			27,651						0001
Purchased Call/BCS/BCS7171YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	05/13/2024	Exercise	1	169,619	580.37	116,583		43,231	30,545			43,231						0001
Purchased Call/BCS/BCS7171YSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	02/26/2024	Exercise	1	102,237	579.97	144,730		27,209	19,623			27,209						0001
Purchased Call/BCS/BCS7172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	05/13/2024	Exercise	1	100,165	577.65	12,370		21,454	12,868			21,454		(8,586)				0001
Purchased Call/BCS/BCS7172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	05/09/2024	Exercise	1	141,011	586.45	151,651		36,566	25,451			36,566						0001
Purchased Call/BCS/BCS7172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	06/04/2024	Exercise	1	51,584	580.99	161,440		10,662	6,378			10,662						0001
Purchased Call/BCS/BCS7172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	01/19/2024	Exercise	1	140,987	579.82	78,562		25,973	14,156			25,973						0001
Purchased Call/BCS/BCS7173XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	02/21/2024	Exercise	1	275,727	583.82	232,781		59,149	38,716			59,149						0001
Purchased Call/BCS/BCS7173XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	05/13/2024	Exercise	1	352,432	581.06	169,245		74,501	48,287			74,501						0001

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Purchased Call/BCS/BCS717X9J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	04/18/2024	Exercise	1	100,464	581.56	102,277		22,006	14,543			22,006						0001
Purchased Call/BCS/BCS1705K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	02/20/2024	Exercise	1	368,625	597.23	457,249		71,187	39,971			71,187						0001
Purchased Call/BCS/BCS1705W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	04/18/2024	Exercise	1	212,030	593.97	292,095		38,157	19,309			38,157						0001
Purchased Call/BCS/BCS7171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	12/09/2024	Exercise	1	49,278	600.8	8,401		13,964	9,294			13,964						0001
Purchased Call/BCS/BCS7171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	04/23/2024	Exercise	1	141,588	608.9	234,611		22,387	9,905			22,387						0001
Purchased Call/BCS/BCS7171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	04/18/2024	Exercise	1	254,099	607.21	403,485		41,387	19,098			41,387						0001
Purchased Call/BCS/BCS7171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	08/07/2024	Exercise	1	53,777	607.67	9,111		7,748	2,451			7,748						0001
Purchased Call/BCS/BCS7177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	08/12/2024	Exercise	1	307,546	576.5	32,046		53,560	43,889			53,560		(9,671)				0001
Purchased Call/BCS/BCS7177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	08/13/2024	Exercise	1	406,345	582.31	41,650		67,737	55,041			67,737		(12,696)				0001
Purchased Call/BCS/BCS7178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	05/29/2024	Exercise	1	1,081,407	583.67	114,521		181,644	146,141			181,644		(35,503)				0001
Purchased Call/BCS/BCS7178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	08/21/2024	Exercise	1	218,460	579.19	23,681		42,257	34,732			42,257		(7,525)				0001
Purchased Call/BCS/BCS717AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	08/28/2024	Exercise	1	123,869	567.27	13,725		28,107	23,614			28,107		(4,493)				0001
Purchased Call/BCS/BCS8174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	08/06/2024	Exercise	1	50,140	626.14	100,028		7,260	1,996			7,260						0001
Purchased Call/BCS/BCS8174SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	02/29/2024	Exercise	1	276,596	630.93	325,039		44,895	17,012			44,895						0001
Purchased Call/BCS/BCS8174SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2023	08/15/2025	04/26/2024	Exercise	1	118,319	624.34	239,890		19,019	7,019			19,019						0001
Purchased Call/BCS/BCS8174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	04/23/2024	Exercise	1	135,575	609.9	143,217		19,905	5,480			19,905						0001
Purchased Call/BCS/BCS8174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	02/06/2024	Exercise	1	385,835	609.53	385,692		74,933	33,976			74,933						0001
Purchased Call/BCS/BCS8174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	01/25/2024	Exercise	1	110,538	609.53	70,560		19,393	7,634			19,393						0001
Purchased Call/BCS/BCS8175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	02/06/2024	Exercise	1	406,842	614.22	406,145		71,560	29,643			71,560						0001
Purchased Call/BCS/BCS8175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	04/23/2024	Exercise	1	67,833	611.11	103,220		9,978	2,966			9,978						0001
Purchased Call/BCS/BCS8175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	03/15/2024	Exercise	1	414,439	605.7	246,773		78,854	34,306			78,854						0001
Purchased Call/BCS/BCS8175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	09/27/2024	Exercise	1	141,748	613.44	69,575		27,607	12,771			27,607						0001
Purchased Call/BCS/BCS8175SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	02/23/2024	Exercise	1	399,656	617.51	290,724		64,588	22,697			64,588						0001
Purchased Call/BCS/BCS8175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	02/28/2024	Exercise	1	230,795	625.12	136,329		35,347	11,466			35,347						0001
Purchased Call/BCS/BCS8176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	02/23/2024	Exercise	1	159,382	621.32	152,287		26,516	9,969			26,516						0001
Purchased Call/BCS/BCS8172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	02/02/2024	Exercise	1	620,133	618.8	328,988		115,715	57,959			115,715						0001
Purchased Call/BCS/BCS8172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	02/09/2024	Exercise	1	271,017	608.1	200,193		46,103	19,449			46,103						0001
Purchased Call/BCS/BCS8172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	04/11/2024	Exercise	1	181,993	606.27	100,861		35,304	17,239			35,304						0001
Purchased Call/BCS/BCS8172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	03/14/2024	Exercise	1	116,986	604.25	17,042		21,657	9,834			21,657						0001
Purchased Call/BCS/BCS8172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	03/04/2024	Exercise	1	50,358	607.74	100,686		8,734	3,791			8,734						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	02/21/2024	Exercise	1	107,372	612.4	159,001		21,491	11,371			21,491						0001
Purchased Call/BCS/BCS8172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	08/21/2024	Exercise	1	382,987	618.88	126,839		63,618	26,268			63,618						0001
Purchased Call/BCS/BCS8172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	03/14/2024	Exercise	1	288,270	623.96	267,961		46,244	17,741			46,244						0001
Purchased Call/BCS/BCS8172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	09/04/2024	Exercise	1	245,504	628.74	143,524		43,703	20,365			43,703						0001
Purchased Call/BCS/BCS8173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	01/04/2024	Exercise	1	702,393	622.71	139,226		108,094	38,194			108,094						0001
Purchased Call/BCS/BCS7171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	05/13/2024	Exercise	1	76,066	576.74	32,386		16,277	10,151			16,277						0001
Purchased Call/BCS/BCS7171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	05/10/2024	Exercise	1	184,751	573.99	201,694		46,624	32,110			46,624						0001
Purchased Call/BCS/BCS7171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	05/03/2024	Exercise	1	139,155	579.67	244,508		33,228	22,842			33,228						0001
Purchased Call/BCS/BCS7172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	03/21/2024	Exercise	1	114,069	586.45	282,764		24,364	15,360			24,364						0001
Purchased Call/BCS/BCS8173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	03/20/2024	Exercise	1	185,225	627.48	196,217		36,923	19,241			36,923						0001
Purchased Call/BCS/BCS8173SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	01/24/2024	Exercise	1	103,576	632.51	199,476		13,361	2,841			13,361						0001
Purchased Call/BCS/BCS8173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	03/22/2024	Exercise	1	81,071	630.98	48,629		12,373	4,045			12,373						0001
Purchased Call/BCS/BCS8173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	08/26/2024	Exercise	1	68,015	629.49	25,760		10,149	3,065			10,149						0001
Purchased Call/BCS/BCS8173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	01/23/2024	Exercise	1	206,329	636.35	388,709		26,160	5,744			26,160						0001
Purchased Call/BCS/BCS8173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	04/01/2024	Exercise	1	188,295	629.69	165,106		32,266	13,622			32,266						0001
Purchased Call/BCS/BCS8174S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	03/13/2024	Exercise	1	119,712	630.06	167,787		18,525	6,614			18,525						0001
Purchased Call/BCS/BCS8174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	05/06/2024	Exercise	1	103,189	626.14	242,763		15,731	4,923			15,731						0001
Purchased Call/BCS/BCS7174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	09/04/2024	Exercise	1	299,003	561.28	33,040		73,504	62,521			73,504		(10,983)				0001
Purchased Call/BCS/BCS7178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	09/04/2024	Exercise	1	496,793	563.06	54,548		120,470	102,237			120,470		(18,233)				0001
Purchased Call/BCS/BCS7178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	08/30/2024	09/04/2024	Exercise	1	102,931	562.3	10,900		25,241	21,593			25,241		(3,649)				0001
Purchased Call/BCS/BCS7178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	09/05/2024	Exercise	1	406,326	562.3	43,152		97,095	82,493			97,095		(14,602)				0001
Purchased Call/BCS/BCS7178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	09/10/2024	Exercise	1	30,254	558.16	3,388		7,173	6,016			7,173		(1,157)				0001
Purchased Call/BCS/BCS7178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	06/11/2024	Exercise	1	599,232	567.97	65,736		128,625	106,048			128,625		(22,577)				0001
Purchased Call/BCS/BCS7178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	09/12/2024	Exercise	1	151,677	570.65	16,973		33,180	27,281			33,180		(5,898)				0001
Purchased Call/BCS/BCS7178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	09/16/2024	Exercise	1	380,650	575.89	41,795		80,583	65,963			80,583		(14,620)				0001
Purchased Call/BCS/BCS7178S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/13/2024	09/17/2024	Exercise	1	93,731	562.22	10,667		23,082	19,336			23,082		(3,746)				0001
Purchased Call/BCS/BCS7178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	09/17/2024	Exercise	1	197,956	560.91	22,923		49,203	41,142			49,203		(8,061)				0001
Purchased Call/BCS/BCS7178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	05/23/2024	Exercise	1	1,706,205	561.33	191,607		427,629	359,029			427,629		(68,600)				0001
Purchased Call/BCS/BCS8170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	05/13/2024	Exercise	1	494,895	594.18	200,006		110,025	66,553			110,025						0001
Purchased Call/BCS/BCS8170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	04/12/2024	Exercise	1	101,574	598.51	142,970		23,168	14,498			23,168						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS8170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	02/15/2024	Exercise	1	376,544	598.51	469,660		76,775	44,590			76,775						0001
Purchased Call/BCS/BCS8170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	01/12/2024	Exercise	1	51,454	592.53	84,491		8,523	3,890			8,523						0001
Purchased Call/BCS/BCS8176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	01/05/2024	Exercise	1	234,780	615.91	265,367		43,156	18,441			43,156						0001
Purchased Call/BCS/BCS8176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	04/04/2024	Exercise	1	103,728	616.91	159,979		19,040	8,060			19,040						0001
Purchased Call/BCS/BCS8176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	02/16/2024	Exercise	1	102,888	624.32	160,261		16,355	5,420			16,355						0001
Purchased Call/BCS/BCS8177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	01/11/2024	Exercise	1	399,532	618.84	289,037		70,973	26,053			70,973						0001
Purchased Call/BCS/BCS8177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	01/26/2024	Exercise	1	104,260	604.27	216,817		19,393	7,953			19,393						0001
Purchased Call/BCS/BCS8177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	06/28/2024	Exercise	1	347,063	605.19	240,013		72,788	34,666			72,788						0001
Purchased Call/BCS/BCS8177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	09/06/2024	Exercise	1	146,104	599.16	168,659		34,398	18,311			34,398						0001
Purchased Call/BCS/BCS8177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	04/18/2024	Exercise	1	396,983	597.87	208,769		102,472	58,565			102,472						0001
Purchased Call/BCS/BCS8177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	04/03/2024	Exercise	1	100,487	601.76	257,101		25,687	14,597			25,687						0001
Purchased Call/BCS/BCS8177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	02/16/2024	Exercise	1	287,908	599.46	268,437		57,259	25,285			57,259						0001
Purchased Call/BCS/BCS8177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	03/25/2024	Exercise	1	177,708	597.66	122,877		40,010	20,357			40,010						0001
Purchased Call/BCS/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/07/2024	Exercise	1	54,964	589.56	110,971		10,910	6,137			10,910						0001
Purchased Call/BCS/BCS8170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	02/12/2024	Exercise	1	205,344	598.51	337,806		42,745	25,169			42,745						0001
Purchased Call/BCS/BCS8171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	01/10/2024	Exercise	1	367,664	605.43	343,837		71,198	39,513			71,198						0001
Purchased Call/BCS/BCS8171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	07/01/2024	Exercise	1	108,439	602.81	106,992		20,290	10,214			20,290						0001
Purchased Call/BCS/BCS8171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	02/14/2024	Exercise	1	189,077	603.73	240,046		34,272	17,386			34,272						0001
Purchased Call/BCS/BCS7170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	09/18/2024	Exercise	1	496,317	558.91	56,977		129,069	108,770			129,069		(20,299)				0001
Purchased Call/BCS/BCS7170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	06/21/2024	Exercise	1	809,389	557.57	94,132		210,434	176,899			210,434		(33,535)				0001
Purchased Call/BCS/BCS7170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/19/2024	09/23/2024	Exercise	1	160,569	557.58	19,140		41,896	35,017			41,896		(6,879)				0001
Purchased Call/BCS/BCS7170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2022	09/20/2024	09/24/2024	Exercise	1	295,317	555.16	34,936		78,949	66,345			78,949		(12,604)				0001
Purchased Call/BCS/BCS717ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	09/27/2024	Exercise	1	431,167	545.98	51,395		124,207	105,313			124,207		(18,894)				0001
Purchased Call/BCS/BCS717ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	09/25/2024	Exercise	1	695,151	546.31	82,445		203,315	173,149			203,315		(30,166)				0001
Purchased Call/BCS/BCS717FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	10/01/2024	Exercise	1	273,698	547.05	32,023		79,235	67,359			79,235		(11,877)				0001
Purchased Call/BCS/BCS717FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	10/02/2024	Exercise	1	109,690	537.32	13,086		34,561	29,647			34,561		(4,914)				0001
Purchased Call/BCS/BCS8174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	01/08/2024	Exercise	1	391,922	631.48	388,238		54,710	14,993			54,710						0001
Purchased Call/BCS/BCS8174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	01/24/2024	Exercise	1	156,013	614.2	258,493		27,204	11,264			27,204						0001
Purchased Call/BCS/BCS8175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	02/15/2024	Exercise	1	331,976	608.78	339,775		54,880	18,759			54,880						0001
Purchased Call/BCS/BCS8175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	05/09/2024	Exercise	1	51,259	616.04	87,493		8,140	2,572			8,140						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS8175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	01/31/2024	Exercise	1	137,835	616.6	24,107		20,649	5,745			20,649						0001
Purchased Call/BCS/BCS8175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	08/07/2024	Exercise	1	109,204	616.04	98,154		18,262	6,423			18,262						0001
Purchased Call/BCS/BCS8176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	03/08/2024	Exercise	1	245,044	615.74	132,703		54,364	28,531			54,364						0001
Purchased Call/BCS/BCS8178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	07/17/2024	Exercise	1	164,083	593.08	125,857		40,743	21,553			40,743						0001
Purchased Call/BCS/BCS8178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	03/14/2024	Exercise	1	250,900	593.08	208,832		58,672	29,356			58,672						0001
Purchased Call/BCS/BCS8178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	08/15/2024	Exercise	1	51,005	604.26	164,963		9,629	3,982			9,629						0001
Purchased Call/BCS/BCS8178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	02/23/2024	Exercise	1	248,398	593.92	344,091		55,472	26,378			55,472						0001
Purchased Call/BCS/BCS8178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	06/11/2024	Exercise	1	51,171	599.01	107,153		10,274	4,256			10,274						0001
Purchased Call/BCS/BCS8178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	02/27/2024	Exercise	1	59,300	606.9	126,691		11,112	4,350			11,112						0001
Purchased Call/BCS/BCS8178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	02/06/2024	Exercise	1	215,014	586.58	466,652		50,749	25,255			50,749						0001
Purchased Call/BCS/BCS8179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	06/28/2024	Exercise	1	309,322	591.61	149,470		77,152	42,012			77,152						0001
Purchased Call/BCS/BCS8179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	08/15/2024	Exercise	1	96,177	586.58	46,353		21,261	9,837			21,261						0001
Purchased Call/BCS/BCS8172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	10/08/2024	Exercise	1	79,318	612.4	222,226		15,129	7,629			15,129						0001
Purchased Call/BCS/BCS8172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	05/15/2024	Exercise	1	102,234	612.4	244,365		21,222	11,575			21,222						0001
Purchased Call/BCS/BCS8172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	03/01/2024	Exercise	1	207,989	617.76	299,170		39,259	19,696			39,259						0001
Purchased Call/BCS/BCS8172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	01/10/2024	Exercise	1	369,812	621.29	299,571		56,364	20,991			56,364						0001
Purchased Call/BCS/BCS8172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	01/08/2024	Exercise	1	119,485	618.88	152,191		21,277	9,639			21,277						0001
Purchased Call/BCS/BCS8172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	02/22/2024	Exercise	1	414,607	627.42	313,334		63,745	24,964			63,745						0001
Purchased Call/BCS/BCS8171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	07/30/2024	Exercise	1	125,317	599.15	153,132		25,115	13,453			25,115						0001
Purchased Call/BCS/BCS8171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	03/22/2024	Exercise	1	388,491	603.73	184,035		81,930	47,190			81,930						0001
Purchased Call/BCS/BCS8171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	06/25/2024	Exercise	1	114,339	597.78	177,007		22,214	11,614			22,214						0001
Purchased Call/BCS/BCS8171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	07/08/2024	Exercise	1	51,585	615.86	155,267		9,096	4,347			9,096						0001
Purchased Call/BCS/BCS8176SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	01/10/2024	Exercise	1	545,955	611.67	372,341		100,007	39,669			100,007						0001
Purchased Call/BCS/BCS8176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	02/15/2024	Exercise	1	155,551	625.76	258,632		26,899	10,428			26,899						0001
Purchased Call/BCS/BCS8176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	01/23/2024	Exercise	1	143,233	622.24	130,352		22,483	7,232			22,483						0001
Purchased Call/BCS/BCS8176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	03/26/2024	Exercise	1	225,540	618.84	89,632		37,803	12,420			37,803						0001
Purchased Call/BCS/BCS8177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	09/20/2024	Exercise	1	50,131	618.84	159,535		9,149	3,502			9,149						0001
Purchased Call/BCS/BCS8177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	06/24/2024	Exercise	1	143,752	623.01	264,084		29,335	13,818			29,335						0001
Purchased Call/BCS/BCS8177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	12/20/2024	Exercise	1	54,070	603.05	63,640		12,869	6,711			12,869						0001
Purchased Call/BCS/BCS8177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	07/05/2024	Exercise	1	154,722	600.04	214,688		40,101	22,341			40,101						0001

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Purchased Call/BCS/BCS8173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	01/11/2024	Exercise	1	206,263	626.35	346,690		34,780	14,366			34,780						0001
Purchased Call/BCS/BCS8173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	03/21/2024	Exercise	1	242,823	621.59	136,505		35,585	10,573			35,585						0001
Purchased Call/BCS/BCS8173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	05/09/2024	Exercise	1	307,600	626.35	695,269		53,130	22,721			53,130						0001
Purchased Call/BCS/BCS8174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	08/23/2024	Exercise	1	51,003	614.2	111,141		9,247	4,030			9,247						0001
Purchased Call/BCS/BCS8174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	02/22/2024	Exercise	1	198,221	614.2	168,254		33,774	13,544			33,774						0001
Purchased Call/BCS/BCS717FSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	10/03/2024	Exercise	1	167,699	538.13	19,872		52,078	44,598			52,078		(7,479)				0001
Purchased Call/BCS/BCS717FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	10/03/2024	Exercise	1	94,437	533.64	11,691		30,109	25,709			30,109		(4,400)				0001
Purchased Call/BCS/BCS717FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	10/02/2024	Exercise	1	385,246	538.13	45,575		120,805	103,691			120,805		(17,114)				0001
Purchased Call/BCS/BCS717FSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2022	10/03/2024	10/07/2024	Exercise	1	699,148	542.36	82,425		201,481	170,179			201,481		(31,302)				0001
Purchased Call/BCS/BCS717FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2022	10/04/2024	10/08/2024	Exercise	1	91,722	548.88	10,768		25,923	21,831			25,923		(4,092)				0001
Purchased Call/BCS/BCS717GST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	04/18/2024	Exercise	1	1,123,706	543.7	135,995		329,714	276,405			329,714		(53,309)				0001
Purchased Call/BCS/BCS8179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	08/28/2024	Exercise	1	50,242	585.23	98,028		12,373	6,410			12,373						0001
Purchased Call/BCS/BCS8179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	05/08/2024	Exercise	1	139,122	594.34	129,908		31,811	15,968			31,811						0001
Purchased Call/BCS/BCS8179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	12/05/2024	Exercise	1	51,706	588.43	116,175		17,381	11,471			17,381						0001
Purchased Call/BCS/BCS8179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	04/24/2024	Exercise	1	123,689	581	296,923		29,599	14,872			29,599						0001
Purchased Call/BCS/BCS8179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	11/04/2024	Exercise	1	54,907	582	26,205		14,310	7,633			14,310						0001
Purchased Call/BCS/BCS817AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	04/09/2024	Exercise	1	110,984	591.47	190,345		29,583	16,811			29,583						0001
Purchased Call/BCS/BCS817ASD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	10/10/2024	Exercise	1	50,212	597.69	19,087		11,204	5,100			11,204						0001
Purchased Call/BCS/BCS817ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	01/26/2024	Exercise	1	226,503	606.79	95,369		42,840	17,360			42,840						0001
Purchased Call/BCS/BCS817ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	08/16/2024	Exercise	1	187,747	599.33	55,577		43,849	21,340			43,849						0001
Purchased Call/BCS/BCS817ASI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	01/09/2024	Exercise	1	243,803	601.15	208,222		50,094	21,290			50,094						0001
Purchased Call/BCS/BCS817ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	02/01/2024	Exercise	1	256,934	601.15	361,501		54,684	24,356			54,684						0001
Purchased Call/BCS/BCS8175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	05/02/2024	Exercise	1	70,859	607.31	44,904		10,995	3,192			10,995						0001
Purchased Call/BCS/BCS8175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	04/26/2024	Exercise	1	214,169	612.81	196,737		39,348	16,011			39,348						0001
Purchased Call/BCS/BCS8175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	08/01/2024	Exercise	1	100,529	624.87	122,931		21,059	10,646			21,059						0001
Purchased Call/BCS/BCS8175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	10/04/2024	Exercise	1	50,331	617.48	93,277		9,259	3,824			9,259						0001
Purchased Call/BCS/BCS8176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	11/06/2024	Exercise	1	50,886	616.6	91,128		9,671	4,207			9,671						0001
Purchased Call/BCS/BCS8176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	05/13/2024	Exercise	1	93,067	609.63	22,011		16,115	5,656			16,115						0001
Purchased Call/BCS/BCS8176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	03/11/2024	Exercise	1	50,200	624.14	97,669		8,012	2,609			8,012						0001
Purchased Call/BCS/BCS8176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	02/20/2024	Exercise	1	100,992	624.14	170,156		16,671	5,790			16,671						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8177&S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	03/05/2024	Exercise	1	155,762	617.59	532,181		29,297	12,447			29,297						0001
Purchased Call/BCS/BCS8177&C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	12/09/2024	Exercise	1	49,544	597.14	65,328		15,109	9,343			15,109						0001
Purchased Call/BCS/BCS8172&F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	01/17/2024	Exercise	1	113,858	607.95	157,994		18,555	7,431			18,555						0001
Purchased Call/BCS/BCS7170&Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/15/2024	10/17/2024	Exercise	1	34,613	532.44	4,441		11,520	9,764			11,520		(1,757)				0001
Purchased Call/BCS/BCS717H&O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2022	10/14/2024	10/16/2024	Exercise	1	458,494	538.23	55,569		145,136	123,198			145,136		(21,937)				0001
Purchased Call/BCS/BCS717H&E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	10/22/2024	Exercise	1	193,394	543.82	24,039		61,470	51,874			61,470		(9,596)				0001
Purchased Call/BCS/BCS717H&M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2022	10/18/2024	10/22/2024	Exercise	1	497,574	541.93	61,649		160,958	136,213			160,958		(24,745)				0001
Purchased Call/BCS/BCS717H&T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/21/2024	10/23/2024	Exercise	1	65,192	543.28	8,234		19,882	16,552			19,882		(3,330)				0001
Purchased Call/BCS/BCS7171&7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	02/29/2024	Exercise	1	2,726,630	554.93	319,288		764,157	633,460			764,157		(130,698)				0001
Purchased Call/BCS/BCS7171&8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	10/29/2024	Exercise	1	151,983	551.21	18,451		43,943	36,390			43,943		(7,553)				0001
Purchased Call/BCS/BCS7171&F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	10/30/2024	Exercise	1	3	551			1	1			1						0001
Purchased Call/BCS/BCS7171&K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	11/01/2024	Exercise	1	95,910	551	12,190		28,377	23,311			28,377		(5,067)				0001
Purchased Call/BCS/BCS7171&R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	11/01/2024	11/05/2024	Exercise	1	155,907	554.19	19,239		43,165	35,116			43,165		(8,049)				0001
Purchased Call/BCS/BCS8177&Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	03/08/2024	Exercise	1	135,540	589.39	106,284		29,088	13,440			29,088						0001
Purchased Call/BCS/BCS8178&1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	03/06/2024	Exercise	1	367,531	593.08	196,444		87,185	44,313			87,185						0001
Purchased Call/BCS/BCS8178&2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	08/12/2024	Exercise	1	51,622	598.17	131,688		9,952	4,177			9,952						0001
Purchased Call/BCS/BCS8178&6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	04/15/2024	Exercise	1	541,928	594.75	234,033		128,003	65,621			128,003						0001
Purchased Call/BCS/BCS8178&B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	05/30/2024	Exercise	1	72,730	599.49	93,482		13,772	5,634			13,772						0001
Purchased Call/BCS/BCS8178&G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	02/26/2024	Exercise	1	105,851	590.03	15,778		22,589	9,751			22,589						0001
Purchased Call/BCS/BCS8178&L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	08/06/2024	Exercise	1	50,155	593.92	152,720		10,389	4,509			10,389						0001
Purchased Call/BCS/BCS8179&3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	12/09/2024	Exercise	1	48,666	586.58	86,205		16,193	10,418			16,193						0001
Purchased Call/BCS/BCS8179&9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	03/06/2024	Exercise	1	560,709	590.24	283,384		130,918	67,164			130,918						0001
Purchased Call/BCS/BCS8179&I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	01/06/2025	03/11/2024	Exercise	1	167,413	561.36	198,918		46,765	29,325			46,765						0001
Purchased Call/BCS/BCS8177&T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	04/12/2024	Exercise	1	175,978	600.24	168,980		36,658	17,210			36,658						0001
Purchased Call/BCS/BCS8178&5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	05/08/2024	Exercise	1	51,711	591.11	22,893		10,508	4,359			10,508						0001
Purchased Call/BCS/BCS8178&K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	06/21/2024	Exercise	1	51,449	599.01	163,428		10,388	4,609			10,388						0001
Purchased Call/BCS/BCS8178&O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	02/16/2024	Exercise	1	170,978	604.14	233,432		38,210	18,944			38,210						0001
Purchased Call/BCS/BCS8179&K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	05/16/2025	03/06/2024	Exercise	1	207,222	587.76	151,098		51,149	32,161			51,149						0001
Purchased Call/BCS/BCS8179&N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	02/21/2024	Exercise	1	261,696	577.32	359,061		70,866	39,651			70,866						0001
Purchased Call/BCS/BCS8179&H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	03/28/2024	Exercise	1	226,562	583.94	147,107		55,619	28,527			55,619						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS8173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	09/13/2024	Exercise	1	86,090	631.67	84,762		12,589	4,222			12,589						0001
Purchased Call/BCS/BCS8173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	07/05/2024	Exercise	1	283,833	637.35	265,815		54,564	26,855			54,564						0001
Purchased Call/BCS/BCS8173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	10/18/2024	Exercise	1	50,472	630.98	53,930		8,846	3,655			8,846						0001
Purchased Call/BCS/BCS8173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	02/23/2024	Exercise	1	176,464	632.51	93,132		25,174	7,229			25,174						0001
Purchased Call/BCS/BCS8174SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	11/20/2024	Exercise	1	50,683	630.93	102,496		10,926	5,823			10,926						0001
Purchased Call/BCS/BCS8179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	01/09/2025	04/25/2024	Exercise	1	51,964	562.23	191,555		11,070	5,691			11,070						0001
Purchased Call/BCS/BCS8179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	02/16/2024	Exercise	1	59,194	573.54	17,770		13,473	6,174			13,473						0001
Purchased Call/BCS/BCS8179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	01/05/2024	Exercise	1	277,324	582.27	164,942		75,233	43,549			75,233						0001
Purchased Call/BCS/BCS8179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	01/12/2024	Exercise	1	110,707	582.27	131,136		30,040	17,380			30,040						0001
Purchased Call/BCS/BCS817AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	10/30/2024	Exercise	1	51,365	606.79	80,009		11,886	6,102			11,886						0001
Purchased Call/BCS/BCS817ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	05/09/2024	Exercise	1	101,952	600.35	174,003		21,492	9,343			21,492						0001
Purchased Call/BCS/BCS817ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	03/12/2024	Exercise	1	123,204	605.99	187,067		23,145	9,159			23,145						0001
Purchased Call/BCS/BCS817ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	06/11/2024	Exercise	1	76,167	605.61	73,104		14,778	6,154			14,778						0001
Purchased Call/BCS/BCS817ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	02/23/2024	Exercise	1	287,681	593.26	40,234		61,494	25,925			61,494						0001
Purchased Call/BCS/BCS817ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	01/08/2024	Exercise	1	175,172	602.3	142,305		31,777	11,736			31,777						0001
Purchased Call/BCS/BCS817BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	09/23/2025	09/06/2024	Exercise	1	52,336	599.13	90,973		11,161	4,933			11,161						0001
Purchased Call/BCS/BCS817BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	09/16/2024	Exercise	1	114,774	607.65	59,336		24,203	10,931			24,203						0001
Purchased Call/BCS/BCS817BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	08/20/2024	Exercise	1	50,472	602	89,354		10,365	4,241			10,365						0001
Purchased Call/BCS/BCS817BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	01/19/2024	Exercise	1	337,175	602	238,077		59,716	18,840			59,716						0001
Purchased Call/BCS/BCS817BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	05/15/2024	Exercise	1	50,654	607.65	113,303		9,421	3,569			9,421						0001
Purchased Call/BCS/BCS817BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	07/12/2024	Exercise	1	247,625	620.12	100,205		36,665	15,900			36,665						0001
Purchased Call/BCS/BCS8179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2023	10/30/2025	05/03/2024	Exercise	1	155,600	588.95	297,547		39,016	21,208			39,016						0001
Purchased Call/BCS/BCS817AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	12/09/2024	Exercise	1	49,849	593.65	92,128		16,028	10,357			16,028						0001
Purchased Call/BCS/BCS817AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	06/05/2025	04/04/2024	Exercise	1	103,087	589.61	193,368		26,914	15,734			26,914						0001
Purchased Call/BCS/BCS817AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	03/26/2024	Exercise	1	129,933	595.67	124,863		16,045	7,297			16,045						0001
Purchased Call/BCS/BCS817ASS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	09/06/2024	Exercise	1	53,577	604.27	101,905		10,312	5,119			10,312						0001
Purchased Call/BCS/BCS817BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2025	03/27/2024	Exercise	1	267,337	607.67	320,034		58,369	27,457			58,369						0001
Purchased Call/BCS/BCS8175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/21/2025	05/16/2024	Exercise	1	167,664	609.55	59,425		31,927	13,965			31,927						0001
Purchased Call/BCS/BCS8175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	10/18/2024	Exercise	1	55,511	617	154,229		11,390	5,685			11,390						0001
Purchased Call/BCS/BCS8175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	11/22/2024	Exercise	1	103,678	610.34	85,309		26,658	15,942			26,658						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS8175S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	03/22/2024	Exercise	1	165,789	613.44	301,340		36,312	18,941			36,312						0001
Purchased Call/BCS/BCS8176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	07/05/2024	Exercise	1	109,850	616.04	280,352		24,249	12,399			24,249						0001
Purchased Call/BCS/BCS717JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	11/07/2024	Exercise	1	137,500	546.19	17,944		42,127	34,511			42,127		(7,616)				0001
Purchased Call/BCS/BCS717JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	11/13/2024	Exercise	1	150,091	565.89	18,041		47,574	39,758			47,574		(7,817)				0001
Purchased Call/BCS/BCS717JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	03/18/2024	Exercise	1	2,627,517	569.37	306,368		806,168	672,947			806,168		(133,222)				0001
Purchased Call/BCS/BCS717JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	11/14/2024	Exercise	1	296,138	565.89	35,625		91,998	76,535			91,998		(15,464)				0001
Purchased Call/BCS/BCS717JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/14/2024	11/18/2024	Exercise	1	3,387	556.47	438		1,104	913			1,104		(191)				0001
Purchased Call/BCS/BCS717KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	08/13/2024	Exercise	1	529,740	563.26	63,781		155,983	127,920			155,983		(28,063)				0001
Purchased Call/BCS/BCS717KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	11/20/2024	Exercise	1	48,932	558.5	6,249		15,868	13,100			15,868		(2,768)				0001
Purchased Call/BCS/BCS717KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	07/11/2024	Exercise	1	1,138,450	563.54	138,891		357,618	295,995			357,618		(61,623)				0001
Purchased Call/BCS/BCS817AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	09/23/2025	01/10/2024	Exercise	1	73,551	595.2	9,749		12,908	3,849			12,908		(9,059)				0001
Purchased Call/BCS/BCS817BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	04/03/2024	Exercise	1	133,708	598.54	18,619		29,833	13,135			29,833						0001
Purchased Call/BCS/BCS817BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	01/23/2024	Exercise	1	355,965	620.12	214,781		60,803	19,925			60,803						0001
Purchased Call/BCS/BCS817BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	02/01/2024	Exercise	1	260,887	616.37	209,779		54,563	23,076			54,563						0001
Purchased Call/BCS/BCS817BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2023	11/21/2025	06/13/2024	Exercise	1	123,157	621.91	230,297		27,561	13,413			27,561						0001
Purchased Call/BCS/BCS817CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	02/26/2024	Exercise	1	225,354	618.25	474,664		44,778	17,239			44,778						0001
Purchased Call/BCS/BCS817CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	10/29/2024	Exercise	1	234,989	616.38	67,110		49,569	20,404			49,569						0001
Purchased Call/BCS/BCS817CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	02/01/2024	Exercise	1	101,440	624.25	106,803		17,964	6,297			17,964						0001
Purchased Call/BCS/BCS817CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	03/06/2024	Exercise	1	323,324	625.06	524,669		50,848	12,494			50,848						0001
Purchased Call/BCS/BCS817BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	04/01/2024	Exercise	1	187,788	617.71	150,818		36,536	13,678			36,536						0001
Purchased Call/BCS/BCS817BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	11/25/2024	Exercise	1	68,717	623.51	91,634		17,058	9,093			17,058						0001
Purchased Call/BCS/BCS817CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	03/19/2024	Exercise	1	50,665	624.5	17,731		8,347	2,686			8,347						0001
Purchased Call/BCS/BCS817CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	04/03/2024	Exercise	1	104,063	625.06	151,948		21,809	9,454			21,809						0001
Purchased Call/BCS/BCS817CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	08/29/2024	Exercise	1	103,524	622.65	119,090		22,756	10,426			22,756						0001
Purchased Call/BCS/BCS817CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	02/08/2024	Exercise	1	221,002	627.42	238,525		40,900	15,624			40,900						0001
Purchased Call/BCS/BCS817CSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	03/14/2024	Exercise	1	173,609	625.21	307,122		30,604	9,584			30,604						0001
Purchased Call/BCS/BCS817CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	07/24/2024	Exercise	1	67,555	619.67	15,774		13,762	5,208			13,762						0001
Purchased Call/BCS/BCS817DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	01/05/2024	Exercise	1	754,921	625.21	333,135		143,188	51,706			143,188						0001
Purchased Call/BCS/BCS817DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	01/05/2024	Exercise	1	355,202	630.44	270,630		60,323	19,017			60,323						0001
Purchased Call/BCS/BCS817DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	03/29/2024	Exercise	1	222,256	640.8	142,206		35,658	10,283			35,658						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS817DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	01/22/2024	Exercise	1	128,513	647.22	58,773		16,440	1,921			16,440						0001
Purchased Call/BCS/BCS817DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	01/26/2024	Exercise	1	436,667	640.14	378,117		65,726	14,005			65,726						0001
Purchased Call/BCS/BCS817DSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	01/24/2024	Exercise	1	105,677	640.14	203,296		14,378	1,851			14,378						0001
Purchased Call/BCS/BCS817DSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	03/08/2024	Exercise	1	530,495	638.01	66,718		57,644	8,791			57,644						0001
Purchased Call/BCS/BCS817DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	08/06/2024	Exercise	1	101,455	642.53	120,046		15,553	3,479			15,553						0001
Purchased Call/BCS/BCS817DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	10/31/2024	Exercise	1	50,055	649.55	79,623		8,010	2,324			8,010						0001
Purchased Call/BCS/BCS817BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	01/08/2024	Exercise	1	260,083	614.35	239,013		27,351	6,810			27,351						0001
Purchased Call/BCS/BCS817BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	12/09/2024	Exercise	1	49,802	610.81	25,089		14,131	7,947			14,131						0001
Purchased Call/BCS/BCS817BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	06/21/2024	Exercise	1	152,487	614.35	149,681		32,571	14,196			32,571						0001
Purchased Call/BCS/BCS817CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	06/14/2024	Exercise	1	173,638	614.7	52,751		39,492	17,644			39,492						0001
Purchased Call/BCS/BCS817CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	02/20/2024	Exercise	1	538,166	628.56	105,365		80,519	19,064			80,519						0001
Purchased Call/BCS/BCS817DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	01/23/2024	Exercise	1	51,780	630	95,227		6,788	771			6,788						0001
Purchased Call/BCS/BCS817DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	01/29/2024	Exercise	1	423,882	625.65	335,961		70,583	19,267			70,583						0001
Purchased Call/BCS/BCS817DS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	10/16/2024	Exercise	1	50,038	620.1	10,234		9,953	3,613			9,953						0001
Purchased Call/BCS/BCS817DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	02/13/2024	Exercise	1	133,199	642.31	135,165		21,879	6,203			21,879						0001
Purchased Call/BCS/BCS8176S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	02/15/2024	Exercise	1	224,739	617.48	310,852		35,213	11,704			35,213						0001
Purchased Call/BCS/BCS8176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	05/06/2024	Exercise	1	156,332	611.67	287,065		32,641	15,381			32,641						0001
Purchased Call/BCS/BCS8176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	02/20/2024	Exercise	1	109,400	630.62	125,390		16,929	5,244			16,929						0001
Purchased Call/BCS/BCS8176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	05/13/2024	Exercise	1	94,664	614.78	47,749		15,627	4,635			15,627						0001
Purchased Call/BCS/BCS8177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	03/21/2024	Exercise	1	348,989	617.71	254,237		61,889	22,541			61,889						0001
Purchased Call/BCS/BCS8177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	01/26/2024	Exercise	1	203,614	599.13	128,893		33,561	10,207			33,561						0001
Purchased Call/BCS/BCS8177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	10/02/2024	Exercise	1	56,312	596.64	137,653		13,008	6,517			13,008						0001
Purchased Call/BCS/BCS8177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	02/07/2024	Exercise	1	177,293	595.14	303,484		34,721	14,258			34,721						0001
Purchased Call/BCS/BCS8177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	02/01/2024	Exercise	1	156,591	595.14	277,268		33,533	15,476			33,533						0001
Purchased Call/BCS/BCS717KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	11/21/2024	Exercise	1	50,921	563.2	6,233		16,164	13,399			16,164		(2,765)				0001
Purchased Call/BCS/BCS717KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	11/26/2024	Exercise	1	556,118	566.04	67,846		179,420	148,912			179,420		(30,507)				0001
Purchased Call/BCS/BCS717LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/27/2024	04/01/2024	Exercise	1	2,064,548	570.14	244,030		674,587	563,786			674,587		(110,801)				0001
Purchased Call/BCS/BCS717LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	12/05/2024	Exercise	1	1,037,791	569.37	123,912		341,583	284,223			341,583		(57,360)				0001
Purchased Call/BCS/BCS717LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	12/05/2024	Exercise	1	61,114	565.43	7,566		20,536	17,034			20,536		(3,502)				0001
Purchased Call/BCS/BCS717LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	02/21/2024	Exercise	1	779,819	568.69	93,656		224,343	180,988			224,343		(43,355)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS717LSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	03/07/2024	Exercise	1	1,756,774	569.37	209,583		570,183	473,319			570,183		(96,864)				0001
Purchased Call/BCS/BCS817CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	06/06/2024	Exercise	1	50,067	625.44	91,480		8,083	2,392			8,083						0001
Purchased Call/BCS/BCS817CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	08/28/2024	Exercise	1	158,833	624.35	45,304		28,818	10,709			28,818						0001
Purchased Call/BCS/BCS817CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	01/04/2024	Exercise	1	55,514	618.25	11,103		8,418	1,502			8,418						0001
Purchased Call/BCS/BCS817CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	02/15/2024	Exercise	1	418,117	625.21	240,176		74,298	23,715			74,298						0001
Purchased Call/BCS/BCS817DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	01/05/2024	Exercise	1	125,369	623.57	59,082		17,124	1,678			17,124						0001
Purchased Call/BCS/BCS817ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/24/2025	04/29/2024	Exercise	1	954,941	644.62	298,080		133,169	19,932			133,169						0001
Purchased Call/BCS/BCS817ES9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	12/04/2024	Exercise	1	50,470	654.18	50,256		10,997	5,243			10,997						0001
Purchased Call/BCS/BCS817ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	02/21/2024	Exercise	1	245,979	645.71	414,454		39,092	9,870			39,092						0001
Purchased Call/BCS/BCS817ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	07/05/2024	Exercise	1	59,834	645.71	151,032		9,149	2,035			9,149						0001
Purchased Call/BCS/BCS817ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	02/15/2024	Exercise	1	228,086	643.56	87,390		29,290	1,714			29,290						0001
Purchased Call/BCS/BCS8178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	03/14/2024	Exercise	1	268,291	603.52	175,566		52,587	23,015			52,587						0001
Purchased Call/BCS/BCS8178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	07/08/2024	Exercise	1	161,973	599.01	177,133		35,814	17,655			35,814						0001
Purchased Call/BCS/BCS8178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	07/01/2024	Exercise	1	106,840	591.94	15,531		23,854	11,118			23,854						0001
Purchased Call/BCS/BCS8179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	02/16/2024	Exercise	1	60,089	591.61	35,054		11,879	5,046			11,879						0001
Purchased Call/BCS/BCS8179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	10/02/2024	Exercise	1	51,367	585.98	137,780		13,223	7,364			13,223						0001
Purchased Call/BCS/BCS8179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	08/08/2024	Exercise	1	161,842	577.32	65,571		36,584	17,262			36,584						0001
Purchased Call/BCS/BCS8179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	12/04/2024	Exercise	1	50,297	582.27	94,243		17,751	11,994			17,751						0001
Purchased Call/BCS/BCS817DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	01/29/2024	Exercise	1	138,267	636.61	19,390		17,809	751			17,809						0001
Purchased Call/BCS/BCS817DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	01/05/2024	Exercise	1	85,320	634.46	42,867		10,452	(140)			10,452						0001
Purchased Call/BCS/BCS817DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	05/23/2024	Exercise	1	77,583	647.45	114,652		10,568	1,701			10,568						0001
Purchased Call/BCS/BCS817DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	05/20/2024	Exercise	1	50,306	651.21	119,613		6,598	845			6,598						0001
Purchased Call/BCS/BCS817ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	05/09/2024	Exercise	1	104,715	644.62	204,325		19,126	6,719			19,126						0001
Purchased Call/BCS/BCS817ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	03/01/2024	Exercise	1	159,325	653.37	365,971		20,982	2,910			20,982						0001
Purchased Call/BCS/BCS817ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	11/01/2024	Exercise	1	50,276	639.98	34,423		8,889	2,630			8,889						0001
Purchased Call/BCS/BCS817ESI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	12/13/2024	Exercise	1	52,026	650.65	28,164		11,026	5,085			11,026						0001
Purchased Call/BCS/BCS817ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	03/04/2024	Exercise	1	131,243	645.71	122,104		19,072	3,455			19,072						0001
Purchased Call/BCS/BCS817ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	01/30/2024	Exercise	1	387,296	644.62	469,010		56,668	10,820			56,668						0001
Purchased Call/BCS/BCS817ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	01/09/2024	Exercise	1	2,107,359	637.45	234,555	12,430	15,650	3,219			15,650						0001
Purchased Call/BCS/BCS817EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	01/09/2024	Exercise	1	824,863	638.74	88,179	6,145	12,247	6,102			12,247						0001

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Purchased Call/BCS/BCS817ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	01/09/2024	Exercise	1	396,968	633.07	12,753	18,970	20,407	1,438			20,407						0001
Purchased Call/BCS/BCS817FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	01/09/2024	Exercise	1	282,866	635.71	13,150	11,104	15,582	4,478			15,582						0001
Purchased Call/BCS/BCS817FSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	01/17/2024	Exercise	1	629,274	645.79	41,004	15,556	19,410	3,854			19,410						0001
Purchased Call/BCS/BCS817FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	01/19/2024	Exercise	1	1,131,015	637.49	90,624	20,683	26,647	5,964			26,647						0001
Purchased Call/BCS/BCS817GS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	01/23/2024	Exercise	1	2,693,064	638.82	279,641	26,611	35,626	9,015			35,626						0001
Purchased Call/BCS/BCS817GS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	01/23/2024	Exercise	1	4,229,256	638.82	314,211	103,205	111,193	7,987			111,193						0001
Purchased Call/BCS/BCS817GSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	02/07/2025	01/24/2024	Exercise	1	1,914,177	591.53	209,333	42,862	61,405	18,543			61,405						0001
Purchased Call/BCS/BCS817GSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	01/24/2024	Exercise	1	1,518,512	647.17	125,791	25,862	32,049	6,188			32,049						0001
Purchased Call/BCS/BCS817ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/02/2024	01/02/2026	01/04/2024	Exercise	1	2,772,138	650.48	220,271	50,779	56,726	5,948			56,726						0001
Purchased Call/BCS/BCS817ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	01/05/2024	Exercise	1	956,525	643.37	95,469	7,648	10,423	2,775			10,423						0001
Purchased Call/BCS/BCS817ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	01/08/2024	Exercise	1	325,017	637.7	8,073	15,725	21,152	5,428			21,152						0001
Purchased Call/BCS/BCS817ESZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	01/09/2024	Exercise	1	1,964,061	637.45	211,917	15,126	21,330	6,205			21,330						0001
Purchased Call/BCS/BCS817FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	01/09/2024	Exercise	1	631,840	635.71	44,330	17,262	22,969	5,707			22,969						0001
Purchased Call/BCS/BCS817FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	01/09/2024	Exercise	1	141,420	633.07		9,023	10,961	1,938			10,961		(9,023)				0001
Purchased Call/BCS/BCS817FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	01/12/2024	Exercise	1	1,817,759	646.85	185,995	12,887	15,477	2,590			15,477						0001
Purchased Call/BCS/BCS817FSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	01/16/2024	Exercise	1	1,495,984	638.22	141,928	20,291	23,977	3,686			23,977						0001
Purchased Call/BCS/BCS817GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	01/30/2024	Exercise	1	1,367,793	653.19	88,381	35,757	38,567	2,810			38,567						0001
Purchased Call/BCS/BCS717MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	12/10/2024	Exercise	1	59,120	562.31	7,154		20,144	16,789			20,144		(3,355)				0001
Purchased Call/BCS/BCS717MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	12/13/2024	Exercise	1	130,602	559.68	16,169		44,296	36,645			44,296		(7,652)				0001
Purchased Call/BCS/BCS717MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/12/2024	06/03/2024	Exercise	1	64,115	559.95	8,123		14,122	10,266			14,122		(3,856)				0001
Purchased Call/BCS/BCS717NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	12/17/2024	Exercise	1	58,221	555.65	7,237		19,711	16,247			19,711		(3,464)				0001
Purchased Call/BCS/BCS717NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	12/18/2024	Exercise	1	68,825	557.19	8,170		22,990	19,057			22,990		(3,933)				0001
Purchased Call/BCS/BCS717NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	12/19/2024	Exercise	1	28,538	554.33	3,484		9,515	7,835			9,515		(1,680)				0001
Purchased Call/BCS/BCS717NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	12/18/2024	Exercise	1	195,777	554.33	23,885		66,394	54,895			66,394		(11,499)				0001
Purchased Call/BCS/BCS717NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	12/24/2024	Exercise	1	200,397	553.8	24,088		60,693	48,915			60,693		(11,778)				0001
Purchased Call/BCS/BCS817AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	06/02/2025	08/08/2024	Exercise	1	51,566	594.07	77,063		9,175	4,371			9,175						0001
Purchased Call/BCS/BCS817ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	12/09/2024	Exercise	1	49,126	599.33	9,041		15,046	9,146			15,046						0001
Purchased Call/BCS/BCS817ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	05/23/2024	Exercise	1	104,332	601.15	100,261		22,303	9,965			22,303						0001
Purchased Call/BCS/BCS817ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	06/17/2025	08/09/2024	Exercise	1	60,817	602.81	21,874		9,598	3,619			9,598						0001
Purchased Call/BCS/BCS817ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	09/06/2024	Exercise	1	52,870	596.7	114,821		11,774	5,425			11,774						0001

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Purchased Call/BCS/BCS817BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	08/21/2024	Exercise	1	50,843	613.15	135,394		9,709	3,631			9,709						0001
Purchased Call/BCS/BCS817BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	12/09/2024	Exercise	1	49,299	614.35	99,583		13,721	7,775			13,721						0001
Purchased Call/BCS/BCS817ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	01/09/2024	Exercise	1	293,502	643.63	19,671	7,349	7,312	(37)			7,312						0001
Purchased Call/BCS/BCS817ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	01/09/2024	Exercise	1	233,922	633.07	13,667	8,079	10,317	2,238			10,317						0001
Purchased Call/BCS/BCS817FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	01/09/2024	Exercise	1	1,466,586	643.63	146,843	12,374	18,555	6,181			18,555						0001
Purchased Call/BCS/BCS817FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	01/09/2024	Exercise	1	454,181	637.45	36,642	9,657	12,398	2,742			12,398						0001
Purchased Call/BCS/BCS817FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	01/11/2024	Exercise	1	2,553,660	645.46	205,684	46,164	64,889	18,725			64,889						0001
Purchased Call/BCS/BCS817FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	01/17/2024	Exercise	1	634,891	645.79	59,132	6,781	9,259	2,478			9,259						0001
Purchased Call/BCS/BCS817FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	01/17/2024	Exercise	1	727,560	645.79	55,682	13,775	16,100	2,325			16,100						0001
Purchased Call/BCS/BCS817FSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	01/18/2024	Exercise	1	3,371,929	641.79	352,187	17,870	26,069	8,200			26,069						0001
Purchased Call/BCS/BCS817GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	01/23/2024	Exercise	1	735,289	637.08	34,964	28,437	39,293	10,856			39,293						0001
Purchased Call/BCS/BCS817GSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2024	09/19/2025	01/26/2024	Exercise	1	657,055	602.5	89,091	8,183	8,999	816			8,999						0001
Purchased Call/BCS/BCS817GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	01/30/2024	Exercise	1	2,840,412	646.92	267,691	42,766	47,092	4,327			47,092						0001
Purchased Call/BCS/BCS817HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	02/01/2024	Exercise	1	609,968	656.68	51,636	9,865	10,905	1,040			10,905						0001
Purchased Call/BCS/BCS817HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	02/05/2024	Exercise	1	158,944	643.73	1,785	9,058	10,899	1,842			10,899						0001
Purchased Call/BCS/BCS817HSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	02/05/2024	Exercise	1	566,320	654.47	44,010	10,473	12,551	2,078			12,551						0001
Purchased Call/BCS/BCS817HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	02/06/2024	Exercise	1	1,375,525	659.65	112,459	24,307	24,724	417			24,724						0001
Purchased Call/BCS/BCS817IS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	02/13/2024	Exercise	1	1,176,239	649.45	27,997	60,340	85,608	25,268			85,608						0001
Purchased Call/BCS/BCS817ISA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	02/15/2024	Exercise	1	2,763,000	651.85	294,441	18,974	22,526	3,552			22,526						0001
Purchased Call/BCS/BCS817ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2024	10/13/2025	02/20/2024	Exercise	1	388,357	591.94	40,294	19,388	27,734	8,346			27,734						0001
Purchased Call/BCS/BCS817ISF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	02/20/2024	Exercise	1	1,567,817	661.85	175,678	5,995	5,886	(109)			5,886						0001
Purchased Call/BCS/BCS817ISU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	02/21/2024	Exercise	1	2,177,436	658.78	228,192	17,856	19,690	1,833			19,690						0001
Purchased Call/BCS/BCS817ISV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	02/21/2024	Exercise	1	4,105,437	652.66	426,270	46,534	53,005	6,471			53,005						0001
Purchased Call/BCS/BCS817HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	01/31/2024	Exercise	1	2,532,844	650.26	279,696	15,415	16,938	1,522			16,938						0001
Purchased Call/BCS/BCS817HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	02/05/2024	Exercise	1	1,552,379	648.38	87,068	50,075	56,690	6,616			56,690						0001
Purchased Call/BCS/BCS817HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	02/06/2024	Exercise	1	173,427	648.83	7,592	7,295	7,992	698			7,992						0001
Purchased Call/BCS/BCS817HSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	02/09/2024	Exercise	1	1,630,527	656.71	143,861	23,700	23,422	(278)			23,422						0001
Purchased Call/BCS/BCS817HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	02/12/2024	Exercise	1	774,868	657.26	76,976	7,152	7,255	103			7,255						0001
Purchased Call/BCS/BCS817HSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	02/13/2024	Exercise	1	406,291	657.54	20,457	13,885	16,427	2,542			16,427						0001
Purchased Call/BCS/BCS817ISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	02/21/2024	Exercise	1	634,290	650.68	12,022	34,742	37,245	2,503			37,245						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS8171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	02/21/2024	Exercise	1	1,513,133	652.66	162,708	14,805	17,988	3,183			17,988						0001
Purchased Call/BCS/BCS8171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	02/21/2024	Exercise	1	534,791	647.98	655	34,915	38,817	3,902			38,817						0001
Purchased Call/BCS/BCS717QS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/24/2024	12/27/2024	Exercise	1	95,674	556.76	11,414		29,194	23,574			29,194		(5,621)				0001
Purchased Call/BCS/BCS717PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2023	01/09/2025	01/16/2024	Exercise	1	179,163	565.68	302,003		43,716	33,284			43,716						0001
Purchased Call/BCS/BCS817HSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	02/06/2024	Exercise	1	316,000	648.83	14,787	12,783	13,991	1,208			13,991						0001
Purchased Call/BCS/BCS817HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	02/07/2024	Exercise	1	2,687,000	651.92	263,592	27,006	31,919	4,913			31,919						0001
Purchased Call/BCS/BCS8171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	02/13/2024	Exercise	1	3,653,674	651.42	333,426	64,048	75,063	11,014			75,063						0001
Purchased Call/BCS/BCS8171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	02/13/2024	Exercise	1	1,737,186	651.42	188,411	14,021	19,589	5,568			19,589						0001
Purchased Call/BCS/BCS817JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	02/27/2024	Exercise	1	506,184	655.68	5,151	31,556	31,498	(58)			31,498		(20,344)				0001
Purchased Call/BCS/BCS817CS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	07/25/2024	Exercise	1	117,338	614.16	15,442		24,478	9,782			24,478		(14,696)				0001
Purchased Call/BCS/BCS817CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	07/02/2024	Exercise	1	51,224	623.24	226,470		8,754	2,808			8,754						0001
Purchased Call/BCS/BCS817CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	01/16/2024	Exercise	1	217,060	623.78	237,020		38,131	12,311			38,131						0001
Purchased Call/BCS/BCS817CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	01/05/2024	Exercise	1	84,306	623.13	23,400		11,547	1,167			11,547						0001
Purchased Call/BCS/BCS8171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	02/22/2024	Exercise	1	1,060,099	658.39	115,031	5,931	6,523	592			6,523						0001
Purchased Call/BCS/BCS817JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	02/27/2024	Exercise	1	3,013,716	660.41	311,450	35,646	44,712	9,066			44,712						0001
Purchased Call/BCS/BCS817JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	02/27/2024	Exercise	1	1,829,025	660.41	149,195	41,637	44,156	2,519			44,156						0001
Purchased Call/BCS/BCS817JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	03/01/2024	Exercise	1	1,969,619	666.17	213,180	12,473	14,277	1,804			14,277						0001
Purchased Call/BCS/BCS817JSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	03/05/2024	Exercise	1	1,353,163	663.86	157,923	6,423	8,812	2,389			8,812						0001
Purchased Call/BCS/BCS817KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	03/12/2024	Exercise	1	1,142,775	665.31	106,322	18,491	23,960	5,468			23,960						0001
Purchased Call/BCS/BCS817KSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	03/12/2024	Exercise	1	519,706	660.75	9,316	28,967	34,083	5,116			34,083						0001
Purchased Call/BCS/BCS817KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	03/12/2024	Exercise	1	5,606,124	665.31	511,792	94,206	97,019	2,812			97,019						0001
Purchased Call/BCS/BCS817KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	03/12/2024	Exercise	1	3,622,260	665.31	395,931	28,788	31,107	2,319			31,107						0001
Purchased Call/BCS/BCS817KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	03/14/2024	Exercise	1	4,415,728	673.29	473,593	30,355	32,184	1,829			32,184						0001
Purchased Call/BCS/BCS817KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	03/15/2024	Exercise	1	2,359,386	674.28	255,348	15,273	14,731	(542)			14,731						0001
Purchased Call/BCS/BCS817KSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	03/18/2024	Exercise	1	1,453,266	669.18	65,805	55,819	80,078	24,258			80,078						0001
Purchased Call/BCS/BCS817KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	03/19/2024	Exercise	1	228,033	659.09	2,738	13,544	14,210	665			14,210						0001
Purchased Call/BCS/BCS717PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	06/20/2024	Exercise	1	55,048	574.62	84,390		11,521	8,282			11,521						0001
Purchased Call/BCS/BCS717QSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2023	01/23/2025	01/29/2024	Exercise	1	152,717	576.9	150,005		28,430	19,237			28,430						0001
Purchased Call/BCS/BCS717QSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/30/2025	04/04/2024	Exercise	1	141,964	580.42	193,661		29,094	20,333			29,094						0001
Purchased Call/BCS/BCS717RS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	06/04/2024	Exercise	1	107,201	590.88	169,094		23,661	16,839			23,661						0001

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Purchased Call/BCS/BCS717RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	03/22/2024	Exercise	1	243,221	585.37	75,339		45,526	33,792			45,526						0001
Purchased Call/BCS/BCS717RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/04/2025	05/17/2024	Exercise	1	196,228	586.61	140,450		40,688	27,868			40,688						0001
Purchased Call/BCS/BCS817DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	02/28/2024	Exercise	1	112,747	645.04	199,344		19,837	7,014			19,837						0001
Purchased Call/BCS/BCS817DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	04/19/2024	Exercise	1	160,402	645.04	213,320		26,860	8,601			26,860						0001
Purchased Call/BCS/BCS817DSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	06/27/2024	Exercise	1	51,133	642.47	159,930		7,478	1,319			7,478						0001
Purchased Call/BCS/BCS817ES4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	07/12/2024	Exercise	1	168,962	642.47	41,150		27,559	7,188			27,559						0001
Purchased Call/BCS/BCS817ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	05/09/2024	Exercise	1	165,352	651.94	113,676		22,297	3,435			22,297						0001
Purchased Call/BCS/BCS817JSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	02/27/2024	Exercise	1	612,437	658.41	64,289	7,358	7,192	(165)			7,192						0001
Purchased Call/BCS/BCS817JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	03/05/2024	Exercise	1	1,293,191	663.12	149,216	7,389	7,062	(327)			7,062						0001
Purchased Call/BCS/BCS817JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	03/05/2024	Exercise	1	3,278,194	663.86	334,945	38,726	38,527	(200)			38,527						0001
Purchased Call/BCS/BCS817KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	03/06/2024	Exercise	1	3,269,725	661.61	250,012	81,321	86,165	4,844			86,165						0001
Purchased Call/BCS/BCS817KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	03/07/2024	Exercise	1	2,620,564	664.45	290,393	12,824	12,748	(76)			12,748						0001
Purchased Call/BCS/BCS817KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	03/11/2024	Exercise	1	1,344,499	664.8	131,380	18,678	22,286	3,608			22,286						0001
Purchased Call/BCS/BCS817KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	03/13/2024	Exercise	1	617,987	665.41	64,074	6,680	7,078	399			7,078						0001
Purchased Call/BCS/BCS817LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	03/26/2024	Exercise	1	1,354,159	671.21	122,775	24,196	20,548	(3,647)			20,548						0001
Purchased Call/BCS/BCS817LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	04/01/2024	Exercise	1	1,946,918	678.27	218,646	14,501	16,989	2,488			16,989						0001
Purchased Call/BCS/BCS717RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	03/28/2024	Exercise	1	191,315	583.17	223,986		38,227	25,142			38,227						0001
Purchased Call/BCS/BCS717RS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/14/2025	03/11/2024	Exercise	1	274,795	590.68	237,920		52,462	33,931			52,462						0001
Purchased Call/BCS/BCS717RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	03/15/2024	03/19/2024	Exercise	1	105,420	581.68	7,980		15,412	13,878			15,412		(1,534)				0001
Purchased Call/BCS/BCS717RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	03/28/2024	Exercise	1	127,550	573.47	74,401		28,800	19,423			28,800						0001
Purchased Call/BCS/BCS817FSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	01/17/2024	Exercise	1	750,437	640.88	76,585	6,509	9,691	3,183			9,691						0001
Purchased Call/BCS/BCS817FSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	01/17/2024	Exercise	1	573,936	637.85	53,173	8,481	8,827	345			8,827						0001
Purchased Call/BCS/BCS817FSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	01/17/2024	Exercise	1	503,349	635.2	44,120	9,374	10,844	1,470			10,844						0001
Purchased Call/BCS/BCS817GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	08/15/2025	01/24/2024	Exercise	1	1,485,707	620.34	170,787	13,747	20,103	6,355			20,103						0001
Purchased Call/BCS/BCS817GSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	01/26/2024	Exercise	1	712,032	646.04	53,404	14,952	18,143	3,191			18,143						0001
Purchased Call/BCS/BCS817GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	01/29/2024	Exercise	1	638,621	646.28	62,284	7,974	10,633	2,660			10,633						0001
Purchased Call/BCS/BCS817HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	01/30/2024	Exercise	1	439,214	653.19	34,145	8,643	10,785	2,142			10,785						0001
Purchased Call/BCS/BCS817KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	03/19/2024	Exercise	1	192,040	657.28	4,759	10,324	10,790	466			10,790						0001
Purchased Call/BCS/BCS817LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	03/20/2024	Exercise	1	1,492,824	666.6	102,150	44,764	38,494	(6,270)			38,494						0001
Purchased Call/BCS/BCS817LS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	03/20/2024	Exercise	1	551,694	662.03	774	36,273	37,881	1,608			37,881						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	03/25/2024	Exercise	1	234,450	670.7	470	15,157	13,117	(2,040)			13,117						0001
Purchased Call/BCS/BCS817LSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	03/25/2024	Exercise	1	1,775,411	675.33	210,893	7,114	6,877	(237)			6,877						0001
Purchased Call/BCS/BCS817LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	03/26/2024	Exercise	1	693,562	668.43	17,142	36,095	35,355	(740)			35,355						0001
Purchased Call/BCS/BCS817LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	03/26/2024	Exercise	1	3,707,574	671.21	407,715	29,905	29,239	(666)			29,239						0001
Purchased Call/BCS/BCS817LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	03/27/2024	Exercise	1	735,167	674.56	55,364	16,979	18,634	1,655			18,634						0001
Purchased Call/BCS/BCS817MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	04/03/2024	Exercise	1	454,383	680.55	40,124	8,382	9,584	1,202			9,584						0001
Purchased Call/BCS/BCS817MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	04/09/2024	Exercise	1	2,275,301	669.62	252,808	21,604	20,420	(1,184)			20,420						0001
Purchased Call/BCS/BCS817MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	04/09/2024	Exercise	1	149,586	664.84	3,747	8,216	7,144	(1,072)			7,144						0001
Purchased Call/BCS/BCS817MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	04/09/2024	Exercise	1	854,734	664.84	43,139	35,868	31,399	(4,470)			31,399						0001
Purchased Call/BCS/BCS817MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	04/09/2024	Exercise	1	3,487,860	674.55	338,442	49,293	48,325	(968)			48,325						0001
Purchased Call/BCS/BCS817LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	04/01/2024	Exercise	1	709,149	675.47	57,861	17,022	14,973	(2,049)			14,973						0001
Purchased Call/BCS/BCS817MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	04/04/2024	Exercise	1	2,526,548	676.06	215,579	50,120	53,775	3,655			53,775						0001
Purchased Call/BCS/BCS817MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	04/05/2024	Exercise	1	1,495,461	676.67	166,654	9,915	14,489	4,574			14,489						0001
Purchased Call/BCS/BCS817MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	04/08/2024	Exercise	1	2,226,850	664.75	252,580	17,899	17,882	(17)			17,882						0001
Purchased Call/BCS/BCS817MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	04/09/2024	Exercise	1	4,157,912	669.62	430,644	54,318	53,874	(444)			53,874						0001
Purchased Call/BCS/BCS817NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	04/16/2024	Exercise	1	1,746,128	656.75	129,473	50,944	52,275	1,330			52,275						0001
Purchased Call/BCS/BCS817NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	04/16/2024	Exercise	1	952,593	652.06	27,916	51,199	52,948	1,749			52,948						0001
Purchased Call/BCS/BCS817NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	04/17/2024	Exercise	1	1,758,302	650.07	213,448	10,203	11,522	1,319			11,522						0001
Purchased Call/BCS/BCS817NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	04/22/2024	Exercise	1	1,883,801	649.81	137,969	53,069	74,249	21,180			74,249						0001
Purchased Call/BCS/BCS817NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	04/23/2024	Exercise	1	3,719,303	649.64	397,680	40,497	63,644	23,147			63,644						0001
Purchased Call/BCS/BCS817NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	04/23/2024	Exercise	1	2,464,547	644.89	295,172	17,169	25,480	8,311			25,480						0001
Purchased Call/BCS/BCS817NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	04/23/2024	Exercise	1	274,200	640.28		18,988	24,811	5,823			24,811		(18,988)				0001
Purchased Call/BCS/BCS817NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	04/23/2024	Exercise	1	1,769,666	649.64	161,173	32,938	39,947	7,010			39,947						0001
Purchased Call/BCS/BCS817NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	04/24/2024	Exercise	1	1,161,139	648.33	141,081	6,791	12,248	5,456			12,248						0001
Purchased Call/BCS/BCS817NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/23/2024	04/23/2026	04/25/2024	Exercise	1	3,778,929	658.64	373,683	54,556	63,214	8,659			63,214						0001
Purchased Call/BCS/BCS817QS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	04/29/2024	Exercise	1	603,247	644.7	38,669	22,470	26,204	3,733			26,204						0001
Purchased Call/BCS/BCS817QS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	04/29/2024	Exercise	1	1,382,516	654.12	165,790	6,208	8,161	1,953			8,161						0001
Purchased Call/BCS/BCS817QS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	04/30/2024	Exercise	1	987,162	648.96	37,313	49,655	51,200	1,545			51,200						0001
Purchased Call/BCS/BCS817QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	04/30/2024	Exercise	1	1,357,165	653.64	152,770	14,545	18,781	4,236			18,781						0001
Purchased Call/BCS/BCS817QS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	04/30/2024	Exercise	1	3,018,038	658.45	341,901	24,015	28,642	4,627			28,642						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS8170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	04/30/2024	Exercise	1	2,001,714	658.45	204,890	26,465	33,164	6,699			33,164						0001
Purchased Call/BCS/BCS817PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	05/07/2024	Exercise	1	6,137,514	654.77	674,883	62,927	74,611	11,685			74,611						0001
Purchased Call/BCS/BCS817PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	05/09/2024	Exercise	1	1,752,964	666.3	205,139	6,640	6,967	327			6,967						0001
Purchased Call/BCS/BCS817PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	05/14/2024	Exercise	1	2,259,187	663.91	276,769	10,044	13,733	3,689			13,733						0001
Purchased Call/BCS/BCS817PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	05/14/2024	Exercise	1	160,072	662.3		10,637	10,597	(40)			10,597		(10,637)				0001
Purchased Call/BCS/BCS817HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	02/08/2024	Exercise	1	1,857,495	653.77	205,582	6,058	6,751	693			6,751						0001
Purchased Call/BCS/BCS817HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	02/13/2024	Exercise	1	1,318,675	657.54	113,926	21,169	23,988	2,819			23,988						0001
Purchased Call/BCS/BCS8171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	02/14/2024	Exercise	1	3,937,260	659.38	414,533	25,426	32,057	6,631			32,057						0001
Purchased Call/BCS/BCS8171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	02/21/2024	Exercise	1	98,449	647.98	2,540	5,213	5,571	359			5,571						0001
Purchased Call/BCS/BCS8171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	02/21/2024	Exercise	1	1,464,344	652.66	173,063	6,601	10,501	3,900			10,501						0001
Purchased Call/BCS/BCS817JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	02/23/2024	Exercise	1	687,773	660.08	70,184	6,346	7,376	1,029			7,376						0001
Purchased Call/BCS/BCS817JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	02/26/2024	Exercise	1	2,632,799	666.46	288,953	15,071	17,425	2,354			17,425						0001
Purchased Call/BCS/BCS817JS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	02/27/2024	Exercise	1	1,355,274	666.61	142,759	10,683	10,856	174			10,856						0001
Purchased Call/BCS/BCS717US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	03/18/2024	Exercise	1	152,208	559.52	76,196		37,541	26,145			37,541						0001
Purchased Call/BCS/BCS817MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	04/11/2024	Exercise	1	5,499,969	680.77	584,429	52,633	49,765	(2,869)			49,765						0001
Purchased Call/BCS/BCS817NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	04/16/2024	Exercise	1	2,214,299	656.75	281,367	5,903	6,988	1,085			6,988						0001
Purchased Call/BCS/BCS817NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2024	09/09/2025	04/18/2024	Exercise	1	355,811	607.66	13,560	20,977	24,065	3,088			24,065						0001
Purchased Call/BCS/BCS817NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	04/23/2024	Exercise	1	150,101	640.28	9,691	5,512	7,516	2,004			7,516						0001
Purchased Call/BCS/BCS817NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	04/23/2024	Exercise	1	4,520,155	644.89	510,764	45,660	56,809	11,149			56,809						0001
Purchased Call/BCS/BCS8170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	04/30/2024	Exercise	1	3,389,103	653.64	352,812	49,986	56,096	6,110			56,096						0001
Purchased Call/BCS/BCS817JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	02/27/2024	Exercise	1	661,127	655.68	14,298	36,386	44,968	8,582			44,968						0001
Purchased Call/BCS/BCS817JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	02/27/2024	Exercise	1	741,300	666.61	73,669	8,014	8,435	420			8,435						0001
Purchased Call/BCS/BCS817JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	02/29/2024	Exercise	1	4,176,387	665.88	434,749	36,132	39,392	3,259			39,392						0001
Purchased Call/BCS/BCS817JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	03/05/2024	Exercise	1	1,964,442	669.35	222,504	7,400	11,056	3,656			11,056						0001
Purchased Call/BCS/BCS817KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	03/05/2024	Exercise	1	1,466,600	663.86	155,719	14,610	20,108	5,499			20,108						0001
Purchased Call/BCS/BCS817KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	03/11/2024	Exercise	1	789,352	670.29	74,037	10,422	9,080	(1,341)			9,080						0001
Purchased Call/BCS/BCS817KSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	03/12/2024	Exercise	1	462,420	670.81	40,410	7,448	7,449	1			7,449						0001
Purchased Call/BCS/BCS817KSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	03/12/2024	Exercise	1	3,232,033	670.81	319,454	34,033	37,510	3,477			37,510						0001
Purchased Call/BCS/BCS817PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	05/14/2024	Exercise	1	442,702	662.3	27,481	15,589	15,838	250			15,838						0001
Purchased Call/BCS/BCS817PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	05/15/2024	Exercise	1	249,430	662.3	16,287	8,244	8,498	254			8,498						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	05/15/2024	Exercise	1	561,913	658.69		38,431	50,914	12,484			50,914		(21,773)				0001
Purchased Call/BCS/BCS817PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	05/15/2024	Exercise	1	4,946,383	662.77	515,778	65,852	70,691	4,839			70,691						0001
Purchased Call/BCS/BCS817PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	05/16/2024	Exercise	1	6,041,725	670.22	552,141	101,385	109,032	7,646			109,032						0001
Purchased Call/BCS/BCS817PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	05/20/2024	Exercise	1	1,245,044	673.06	141,690	6,410	7,017	607			7,017						0001
Purchased Call/BCS/BCS817QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	05/21/2024	Exercise	1	718,918	664.4	10,992	42,815	42,263	(552)			42,263						0001
Purchased Call/BCS/BCS817QS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	05/21/2024	Exercise	1	281,978	664.8		18,949	19,575	626			19,575		(18,949)				0001
Purchased Call/BCS/BCS817QS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	05/21/2024	Exercise	1	661,072	666.89	65,777	10,808	10,451	(358)			10,451						0001
Purchased Call/BCS/BCS817QSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	05/21/2024	Exercise	1	1,356,379	674.51	112,288	28,223	26,347	(1,876)			26,347						0001
Purchased Call/BCS/BCS817QSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	05/22/2024	Exercise	1	403,029	661.49	27,949	13,109	13,077	(32)			13,077						0001
Purchased Call/BCS/BCS817QSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	05/22/2024	Exercise	1	510,391	663.57	30,276	18,624	18,934	310			18,934						0001
Purchased Call/BCS/BCS817QSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	05/23/2024	Exercise	1	3,513,692	673.51	325,826	55,990	63,870	7,880			63,870						0001
Purchased Call/BCS/BCS817QSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	05/28/2024	Exercise	1	688,699	653.89	24,494	34,516	54,933	20,418			54,933						0001
Purchased Call/BCS/BCS817QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	05/28/2024	Exercise	1	554,865	656.34	23,324	25,320	30,988	5,668			30,988						0001
Purchased Call/BCS/BCS817QSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	05/28/2024	Exercise	1	3,040,670	657.94	350,575	24,941	30,556	5,616			30,556						0001
Purchased Call/BCS/BCS817QSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	05/02/2024	Exercise	1	2,996,459	652.73	293,938	46,602	60,923	14,321			60,923						0001
Purchased Call/BCS/BCS817QSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	05/03/2024	Exercise	1	2,409,437	653.25	277,108	14,927	15,346	419			15,346						0001
Purchased Call/BCS/BCS817QSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	05/06/2024	Exercise	1	3,268,829	651.81	406,375	11,901	13,966	2,064			13,966						0001
Purchased Call/BCS/BCS817QSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	05/07/2024	Exercise	1	1,324,396	660.65	154,005	5,640	6,783	1,144			6,783						0001
Purchased Call/BCS/BCS817QST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	05/07/2024	Exercise	1	1,741,492	660.65	171,714	22,551	24,225	1,674			24,225						0001
Purchased Call/BCS/BCS817QSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	05/07/2024	Exercise	1	583,056	653.19	30,203	23,351	25,762	2,411			25,762						0001
Purchased Call/BCS/BCS817QSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	05/07/2024	Exercise	1	1,935,572	654.77	100,477	76,348	87,008	10,660			87,008						0001
Purchased Call/BCS/BCS817PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	05/13/2024	Exercise	1	349,682	659.52		23,446	27,185	3,738			27,185		(23,446)				0001
Purchased Call/BCS/BCS817PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	05/13/2024	Exercise	1	2,509,187	663.2	271,619	27,790	31,705	3,915			31,705						0001
Purchased Call/BCS/BCS817PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	05/14/2024	Exercise	1	2,156,623	669.87	221,179	24,631	34,190	9,559			34,190						0001
Purchased Call/BCS/BCS817QST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	05/29/2024	Exercise	1	918,740	668.06	110,866	2,585	2,759	174			2,759						0001
Purchased Call/BCS/BCS817RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	05/30/2024	Exercise	1	758,898	659.11	79,637	10,345	15,542	5,197			15,542						0001
Purchased Call/BCS/BCS817RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	05/30/2024	Exercise	1	431,385	655.91	28,708	14,851	16,074	1,223			16,074						0001
Purchased Call/BCS/BCS817RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	05/31/2024	Exercise	1	3,880,771	661.89	369,447	60,929	74,694	13,765			74,694						0001
Purchased Call/BCS/BCS817RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	06/04/2024	Exercise	1	3,358,578	663.57	408,460	16,429	22,158	5,730			22,158						0001
Purchased Call/BCS/BCS817RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	06/05/2024	Exercise	1	1,107,767	662.47	86,474	30,595	34,275	3,680			34,275						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS817RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	06/05/2024	Exercise	1	1,203,611	663.21	144,033	7,723	10,274	2,552			10,274						0001
Purchased Call/BCS/BCS817RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	06/06/2024	Exercise	1	4,512,619	670.39	490,993	38,809	48,355	9,546			48,355						0001
Purchased Call/BCS/BCS817SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	06/10/2024	Exercise	1	1,067,730	674.36	24,718	54,428	58,600	4,172			58,600						0001
Purchased Call/BCS/BCS817SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	06/11/2024	Exercise	1	717,709	666.85	91,512	2,043	2,118	.75			2,118						0001
Purchased Call/BCS/BCS817SSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	06/11/2024	Exercise	1	1,043,021	666.85	60,776	38,973	42,824	3,851			42,824						0001
Purchased Call/BCS/BCS717VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/20/2023	03/20/2025	03/13/2024	Exercise	1	95,628	563.74	72,801		23,353	16,632			23,353						0001
Purchased Call/BCS/BCS817SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	06/13/2024	Exercise	1	3,409,297	671.34	395,951	17,663	24,184	6,521			24,184						0001
Purchased Call/BCS/BCS817TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	06/17/2024	Exercise	1	685,071	662.96	52,211	18,698	19,708	1,010			19,708						0001
Purchased Call/BCS/BCS817TS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	06/18/2024	Exercise	1	642,612	658.67	21,789	32,128	35,399	3,271			35,399						0001
Purchased Call/BCS/BCS817TSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	06/18/2024	Exercise	1	140,178	661.41		9,224	10,086	862			10,086		(9,224)				0001
Purchased Call/BCS/BCS817TSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	06/21/2024	Exercise	1	6,913,690	674.72	657,204	101,084	111,235	10,151			111,235						0001
Purchased Call/BCS/BCS817TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	06/24/2024	Exercise	1	228,322	666.35	7,705	11,422	10,733	(689)			10,733						0001
Purchased Call/BCS/BCS817US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	06/25/2024	Exercise	1	228,735	667.79	6,178	12,316	12,735	418			12,735						0001
Purchased Call/BCS/BCS817US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	06/25/2024	Exercise	1	2,463,689	677.96	224,730	40,630	43,798	3,168			43,798						0001
Purchased Call/BCS/BCS817USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	06/25/2024	Exercise	1	1,260,564	667.79		84,521	94,670	10,149			94,670						0001
Purchased Call/BCS/BCS817USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	06/26/2024	Exercise	1	1,810,700	674.22	115,461	60,870	62,575	1,704			62,575						0001
Purchased Call/BCS/BCS817USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	06/26/2024	Exercise	1	269,629	671.22	30,412	2,859	2,901	.41			2,901						0001
Purchased Call/BCS/BCS817SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/20/2024	09/12/2025	02/22/2024	Exercise	1	141,297	621.16		10,414	12,563	2,149			12,563		(10,414)				0001
Purchased Call/BCS/BCS817JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	02/28/2024	Exercise	1	143,931	653.12	4,788	7,127	7,480	353			7,480						0001
Purchased Call/BCS/BCS817JSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	02/28/2024	Exercise	1	3,499,224	664.01	383,927	20,615	23,844	3,229			23,844						0001
Purchased Call/BCS/BCS817JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	03/05/2024	Exercise	1	371,824	661.11	38,287	4,820	4,451	(370)			4,451						0001
Purchased Call/BCS/BCS817KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	03/05/2024	Exercise	1	615,619	661.11	34,906	22,101	19,648	(2,452)			19,648						0001
Purchased Call/BCS/BCS817PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	05/21/2024	Exercise	1	2,411,580	674.51	242,196	29,384	26,824	(2,560)			26,824						0001
Purchased Call/BCS/BCS817QSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	05/28/2024	Exercise	1	2,055,511	663.84	119,543	69,520	76,761	7,241			76,761						0001
Purchased Call/BCS/BCS817QSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	05/29/2024	Exercise	1	3,758,098	662.12	323,894	85,524	96,645	11,121			96,645						0001
Purchased Call/BCS/BCS817RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	06/04/2024	Exercise	1	123,827	659.89	2,173	7,290	7,081	(210)			7,081						0001
Purchased Call/BCS/BCS817RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	06/04/2024	Exercise	1	961,977	669.53	82,896	18,772	19,573	802			19,573						0001
Purchased Call/BCS/BCS817RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	06/04/2024	Exercise	1	2,197,265	669.53	223,340	26,116	29,681	3,565			29,681						0001
Purchased Call/BCS/BCS817SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	06/11/2024	Exercise	1	511,272	662.75	22,523	23,710	23,736	.26			23,736						0001
Purchased Call/BCS/BCS817SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	06/11/2024	Exercise	1	1,780,112	672.84	221,766	2,332	2,415	82			2,415						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS717VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	04/15/2024	Exercise	1	52,068	562.8	38,886		12,648	8,961			12,648						0001
Purchased Call/BCS/BCS717VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/25/2025	02/29/2024	Exercise	1	109,814	568.49	254,822		24,335	16,972			24,335						0001
Purchased Call/BCS/BCS717VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	10/16/2024	Exercise	1	52,071	575.62	72,361		13,055	9,377			13,055						0001
Purchased Call/BCS/BCS717VSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	03/31/2025	01/05/2024	Exercise	1	113,021	574.77	150,451		24,668	16,208			24,668						0001
Purchased Call/BCS/BCS817VSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	06/28/2024	Exercise	1	1,682,065	681.13	180,360	14,949	16,275	1,326			16,275						0001
Purchased Call/BCS/BCS817VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	07/01/2024	Exercise	1	429,356	672.48	21,849	17,885	17,168	(717)			17,168						0001
Purchased Call/BCS/BCS817VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	07/02/2024	Exercise	1	248,621	678.41	27,357	1,848	1,967	119			1,967						0001
Purchased Call/BCS/BCS817VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	07/03/2024	Exercise	1	1,558,762	671.12	177,412	14,562	14,846	284			14,846						0001
Purchased Call/BCS/BCS817VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	07/05/2024	Exercise	1	5,078,098	687.17	524,078	58,135	63,419	5,284			63,419						0001
Purchased Call/BCS/BCS817WS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	07/09/2024	Exercise	1	1,901,019	689.89	230,618	8,638	7,424	(1,213)			7,424						0001
Purchased Call/BCS/BCS817WS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	07/09/2024	Exercise	1	2,951,953	696.08	267,623	49,210	41,215	(7,995)			41,215						0001
Purchased Call/BCS/BCS817WSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	07/09/2024	Exercise	1	1,076,168	689.89	131,752	4,344	4,013	(331)			4,013						0001
Purchased Call/BCS/BCS817WSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	07/10/2024	Exercise	1	1,178,645	686.26	121,510	16,505	16,569	64			16,569						0001
Purchased Call/BCS/BCS817XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	03/18/2024	Exercise	1	1,735,463	663.7	208,322	6,475	5,979	(496)			5,979						0001
Purchased Call/BCS/BCS817XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	03/19/2024	Exercise	1	3,213,258	667.29	315,338	39,950	45,362	5,412			45,362						0001
Purchased Call/BCS/BCS817LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	03/19/2024	Exercise	1	1,101,359	667.29	118,244	8,281	9,493	1,212			9,493						0001
Purchased Call/BCS/BCS817LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2024	03/19/2026	03/21/2024	Exercise	1	3,453,159	673.49	312,070	55,471	56,992	1,521			56,992						0001
Purchased Call/BCS/BCS817LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	03/26/2024	Exercise	1	1,016,002	666.6	66,548		64,270	(2,278)			64,270		(66,548)				0001
Purchased Call/BCS/BCS817LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	03/26/2024	Exercise	1	1,214,845	676.75	133,315	6,901	6,793	(108)			6,793						0001
Purchased Call/BCS/BCS817LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	04/01/2024	Exercise	1	1,245,391	673.62	48,374	57,635	48,520	(9,115)			48,520						0001
Purchased Call/BCS/BCS817LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	04/01/2024	Exercise	1	4,787,019	678.27	565,170	20,311	22,178	1,867			22,178						0001
Purchased Call/BCS/BCS817MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	04/01/2024	Exercise	1	1,502,987	683.88	158,268	12,248	8,011	(4,237)			8,011						0001
Purchased Call/BCS/BCS817SSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	06/12/2024	Exercise	1	376,184	662.93	15,815	17,842	18,515	672			18,515						0001
Purchased Call/BCS/BCS817SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	06/12/2024	Exercise	1	475,103	666.3	60,695	1,389	1,434	45			1,434						0001
Purchased Call/BCS/BCS817SST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/12/2024	06/12/2026	06/14/2024	Exercise	1	2,441,812	670.79	293,140	5,310	5,366	56			5,366						0001
Purchased Call/BCS/BCS817TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	06/18/2024	Exercise	1	2,285,742	668.7	237,935	23,281	24,665	1,384			24,665						0001
Purchased Call/BCS/BCS817TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	06/18/2024	Exercise	1	3,475,433	668.7	231,654	99,476	120,124	20,648			120,124						0001
Purchased Call/BCS/BCS817TSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	06/18/2024	Exercise	1	3,039,292	662.75	318,839	37,831	43,078	5,247			43,078						0001
Purchased Call/BCS/BCS817TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	06/20/2024	Exercise	1	460,950	664.88	6,333	27,879	29,196	1,317			29,196						0001
Purchased Call/BCS/BCS817US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	06/24/2024	Exercise	1	503,722	665.94	14,773	26,413	32,215	5,802			32,215						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS817USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	06/25/2024	Exercise	1	226,708	668.19	26,422	2,012	2,119	107			2,119						0001
Purchased Call/BCS/BCS717XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	03/06/2024	Exercise	1	176,889	581.97	205,325		39,017	26,080			39,017						0001
Purchased Call/BCS/BCS717XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	11/29/2024	Exercise	1	51,006	576.3	101,875		16,989	13,009			16,989						0001
Purchased Call/BCS/BCS717XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	05/20/2024	Exercise	1	77,095	581.41	173,439		16,327	10,593			16,327						0001
Purchased Call/BCS/BCS717XSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	05/02/2024	Exercise	1	50,477	584.23	117,019		8,991	5,231			8,991						0001
Purchased Call/BCS/BCS817USW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	06/27/2024	Exercise	1	4,451,534	679.98	354,198	100,009	122,371	22,362			122,371						0001
Purchased Call/BCS/BCS817VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	07/01/2024	Exercise	1	347,775	675.48	28,206	8,711	12,173	3,461			12,173						0001
Purchased Call/BCS/BCS817VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	07/01/2024	Exercise	1	797,450	682.3	66,336	16,513	16,369	(144)			16,369						0001
Purchased Call/BCS/BCS817VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	07/02/2024	Exercise	1	241,190	668.24	7,762	12,375	12,831	456			12,831						0001
Purchased Call/BCS/BCS817VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	07/02/2024	Exercise	1	1,182,393	670.75	58,760	48,599	47,004	(1,595)			47,004						0001
Purchased Call/BCS/BCS817VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	07/02/2024	Exercise	1	391,979	672.65	47,320	1,917	2,042	125			2,042						0001
Purchased Call/BCS/BCS817VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	07/02/2024	Exercise	1	884,097	678.41	99,399	5,292	5,638	346			5,638						0001
Purchased Call/BCS/BCS817VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	07/02/2024	Exercise	1	2,461,936	678.41	280,319	13,465	13,638	172			13,638						0001
Purchased Call/BCS/BCS817VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	07/03/2024	Exercise	1	351,773	666.99	5,068	21,492	20,689	(803)			20,689						0001
Purchased Call/BCS/BCS817WS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	07/09/2024	Exercise	1	308,107	688.5	30,040	5,192	4,802	(390)			4,802						0001
Purchased Call/BCS/BCS817XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2024	10/24/2024	03/06/2024	Exercise	1	149,463	546.56		19,083	20,447	1,364			20,447		(19,083)				0001
Purchased Call/BCS/BCS817XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	03/06/2024	Exercise	1	383,074	667.08	36,402	5,052	4,581	(471)			4,581						0001
Purchased Call/BCS/BCS817XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	03/11/2024	Exercise	1	418,306	662.05	35,971	8,828	9,122	295			9,122						0001
Purchased Call/BCS/BCS817XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	03/19/2024	Exercise	1	907,960	659.09	105,251	6,619	6,481	(138)			6,481						0001
Purchased Call/BCS/BCS817LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	03/19/2024	Exercise	1	1,546,891	661.82	131,754	33,279	35,574	2,295			35,574						0001
Purchased Call/BCS/BCS817LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	03/26/2024	Exercise	1	443,159	666.6	14,503	21,687	25,123	3,436			25,123						0001
Purchased Call/BCS/BCS817XSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	07/16/2024	Exercise	1	3,410,086	693.1	416,830	9,660	9,541	(118)			9,541						0001
Purchased Call/BCS/BCS817XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	07/16/2024	Exercise	1	1,661,621	693.1	26,757	93,214	93,042	(172)			93,042						0001
Purchased Call/BCS/BCS817XSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	07/16/2024	Exercise	1	894,313	693.38	102,769	5,851	5,039	(813)			5,039						0001
Purchased Call/BCS/BCS817XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	07/18/2024	Exercise	1	990,771	703.79	102,555	12,280	10,043	(2,237)			10,043						0001
Purchased Call/BCS/BCS817XSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	07/19/2024	Exercise	1	2,108,802	708.34	236,728	9,957	7,764	(2,193)			7,764						0001
Purchased Call/BCS/BCS817YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	07/23/2024	Exercise	1	488,888	688.46	23,537	19,960	15,728	(4,233)			15,728						0001
Purchased Call/BCS/BCS817YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	07/23/2024	Exercise	1	1,442,985	696.05	166,761	4,858	4,783	(75)			4,783						0001
Purchased Call/BCS/BCS817YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	07/23/2024	Exercise	1	784,632	687.48	82,691	9,969	7,734	(2,235)			7,734						0001
Purchased Call/BCS/BCS817ZS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	07/26/2024	Exercise	1	2,339,175	683.32	243,635	20,288	21,768	1,481			21,768						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817ZS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	07/29/2024	Exercise	1	497,703	674.89	20,431	21,563	23,114	1,551			23,114						0001
Purchased Call/BCS/BCS717YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	06/03/2024	Exercise	1	50,074	578.39	28,821		9,930	5,985			9,930						0001
Purchased Call/BCS/BCS817WSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	07/09/2024	Exercise	1	198,492	685.64		13,359	11,392	(1,966)			11,392		(13,359)				0001
Purchased Call/BCS/BCS817WSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	07/10/2024	Exercise	1	265,594	684.67	28,477	3,371	3,116	(255)			3,116						0001
Purchased Call/BCS/BCS817WSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	07/11/2024	Exercise	1	119,797	687.11	12,991	1,453	1,259	(194)			1,259						0001
Purchased Call/BCS/BCS817WSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	07/15/2024	Exercise	1	452,886	688.55	54,290	2,066	1,820	(246)			1,820						0001
Purchased Call/BCS/BCS817XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	07/16/2024	Exercise	1	324,824	689.25	14,986	13,961	12,622	(1,340)			12,622						0001
Purchased Call/BCS/BCS817XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	07/16/2024	Exercise	1	1,126,769	688.83	53,502	47,616	42,802	(4,814)			42,802						0001
Purchased Call/BCS/BCS817XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	07/17/2024	Exercise	1	594,417	695.75	66,660	4,534	4,077	(457)			4,077						0001
Purchased Call/BCS/BCS817XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	07/19/2024	Exercise	1	151,378	698.14		9,930	7,898	(2,032)			7,898		(9,930)				0001
Purchased Call/BCS/BCS817LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	03/26/2024	Exercise	1	540,153	668.43	58,577	5,579	5,211	(368)			5,211						0001
Purchased Call/BCS/BCS817LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	03/28/2024	Exercise	1	3,783,085	674.14	358,721	50,840	53,302	2,462			53,302						0001
Purchased Call/BCS/BCS817MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	04/08/2024	Exercise	1	1,446,844	669.64	122,601	28,910	25,124	(3,786)			25,124						0001
Purchased Call/BCS/BCS817MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	04/09/2024	Exercise	1	1,574,137	668.28	62,831	71,690	75,061	3,371			75,061						0001
Purchased Call/BCS/BCS817MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	04/15/2024	Exercise	1	2,174,490	664.35	254,837	17,294	16,230	(1,064)			16,230						0001
Purchased Call/BCS/BCS817MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	04/16/2024	Exercise	1	3,512,851	656.75	418,339	22,679	26,136	3,458			26,136						0001
Purchased Call/BCS/BCS817MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	04/08/2024	Exercise	1	202,091	660	12,566	7,287	7,563	275			7,563						0001
Purchased Call/BCS/BCS817MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	04/12/2024	Exercise	1	1,395,661	667.41	168,902	5,220	6,038	818			6,038						0001
Purchased Call/BCS/BCS817MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	04/15/2024	Exercise	1	1,076,416	669.24	124,821	6,642	7,259	617			7,259						0001
Purchased Call/BCS/BCS817MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	04/15/2024	Exercise	1	527,089	659.6	11,399	30,643	28,710	(1,933)			28,710						0001
Purchased Call/BCS/BCS817NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2024	04/17/2026	04/19/2024	Exercise	1	2,360,927	649.54	278,869	11,665	14,739	3,074			14,739						0001
Purchased Call/BCS/BCS817NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	04/22/2024	Exercise	1	1,736,782	645.07	171,255	30,302	37,689	7,387			37,689						0001
Purchased Call/BCS/BCS817YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	07/22/2024	Exercise	1	787,184	691.5	11,112	46,241	47,850	1,609			47,850						0001
Purchased Call/BCS/BCS817YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	07/23/2024	Exercise	1	395,246	689.85	46,546	2,102	2,075	(27)			2,075						0001
Purchased Call/BCS/BCS817YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	07/23/2024	Exercise	1	1,930,632	689.09	208,847	20,392	22,020	1,628			22,020						0001
Purchased Call/BCS/BCS817YSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	07/23/2024	Exercise	1	2,239,571	696.05	221,090	26,741	19,392	(7,349)			19,392						0001
Purchased Call/BCS/BCS817YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	07/23/2024	Exercise	1	1,573,325	689.85	196,967	2,288	2,258	(30)			2,258						0001
Purchased Call/BCS/BCS817YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	07/24/2024	Exercise	1	1,321,278	694.69	139,184	15,234	12,504	(2,730)			12,504						0001
Purchased Call/BCS/BCS817YSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	07/24/2024	Exercise	1	403,033	690.55	50,659	1,331	1,340	8			1,340						0001
Purchased Call/BCS/BCS817ZSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	07/30/2024	Exercise	1	1,106,586	682.88	81,326	31,357	31,928	571			31,928						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS8172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	07/30/2024	Exercise	1	596,003	682.13	31,516	22,446	23,218	772			23,218						0001
Purchased Call/BCS/BCS8172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	07/30/2024	Exercise	1	278,743	678.68	21,133	7,705	6,503	(1,202)			6,503						0001
Purchased Call/BCS/BCS8170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	01/16/2024	Exercise	1	54,239	582.04	136,013		9,668	5,064			9,668						0001
Purchased Call/BCS/BCS8172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	07/29/2024	Exercise	1	240,512	675.17	4,884	12,879	19,399	6,521			19,399						0001
Purchased Call/BCS/BCS8172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	07/30/2024	Exercise	1	171,747	677.72	17,253	2,743	2,918	175			2,918						0001
Purchased Call/BCS/BCS8172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	07/30/2024	Exercise	1	1,067,451	678.68	54,423	42,920	44,220	1,300			44,220						0001
Purchased Call/BCS/BCS8172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	07/30/2024	Exercise	1	741,103	680.54	88,561	3,780	4,022	242			4,022						0001
Purchased Call/BCS/BCS9170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	07/31/2024	Exercise	1	1,102,092	684.01	128,434	7,088	6,845	(244)			6,845						0001
Purchased Call/BCS/BCS9170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	08/06/2024	Exercise	1	162,848	671.52	17,301	1,519	1,906	387			1,906						0001
Purchased Call/BCS/BCS9170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	08/06/2024	Exercise	1	3,821,313	676.16	426,765	15,896	16,915	1,019			16,915						0001
Purchased Call/BCS/BCS9170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	08/06/2024	Exercise	1	2,137,143	682.23	228,243	8,016	9,200	1,184			9,200						0001
Purchased Call/BCS/BCS9170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	08/06/2024	Exercise	1	2,372,915	676.43	224,804	29,736	35,308	5,572			35,308						0001
Purchased Call/BCS/BCS9170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	08/06/2024	Exercise	1	404,453	676.43	45,551	1,512	1,923	412			1,923						0001
Purchased Call/BCS/BCS9171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	08/07/2024	Exercise	1	837,416	658.15	81,387	10,472	17,685	7,213			17,685						0001
Purchased Call/BCS/BCS8170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	05/06/2024	Exercise	1	928,139	657.67	110,951	2,858	3,496	639			3,496						0001
Purchased Call/BCS/BCS8170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	05/07/2024	Exercise	1	847,365	650.74	19,831	47,028	52,591	5,564			52,591						0001
Purchased Call/BCS/BCS817PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	05/14/2024	Exercise	1	3,866,140	663.91	464,978	20,550	24,726	4,176			24,726						0001
Purchased Call/BCS/BCS817PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	05/14/2024	Exercise	1	984,778	663.91	104,956	12,173	13,278	1,105			13,278						0001
Purchased Call/BCS/BCS817PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2024	05/15/2026	05/17/2024	Exercise	1	1,801,371	672.18	211,540	5,555	5,152	(403)			5,152						0001
Purchased Call/BCS/BCS8170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	05/21/2024	Exercise	1	3,287,462	668.51	404,391	11,983	15,535	3,552			15,535						0001
Purchased Call/BCS/BCS9170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	08/02/2024	Exercise	1	3,010,123	696.35	175,503	94,211	95,768	1,557			95,768						0001
Purchased Call/BCS/BCS9170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	08/02/2024	Exercise	1	587,893	687.78	60,470	7,684	7,160	(524)			7,160						0001
Purchased Call/BCS/BCS9170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	08/06/2024	Exercise	1	2,420,106	682.23	257,497	9,803	10,848	1,045			10,848						0001
Purchased Call/BCS/BCS9171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	08/07/2024	Exercise	1	1,146,105	659.68	132,896	2,719	3,939	1,220			3,939						0001
Purchased Call/BCS/BCS9171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	08/08/2024	Exercise	1	449,929	666.58	51,580	1,633	2,036	402			2,036						0001
Purchased Call/BCS/BCS9171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	08/09/2024	Exercise	1	2,084,852	670.28	232,059	4,684	6,205	1,521			6,205						0001
Purchased Call/BCS/BCS9171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	08/12/2024	Exercise	1	147,410	666.6	6,830	5,901	7,221	1,320			7,221						0001
Purchased Call/BCS/BCS9171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	08/12/2024	Exercise	1	210,446	667.07		13,248	13,166	(82)			13,166		(13,248)				0001
Purchased Call/BCS/BCS9171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	08/13/2024	Exercise	1	326,182	669.19	17,226	11,839	13,838	2,000			13,838						0001
Purchased Call/BCS/BCS9172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	08/13/2024	Exercise	1	1,874,687	679.38	194,994	11,235	13,048	1,813			13,048						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS9172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	08/13/2024	Exercise	1	196,099	669.19	4,709	9,970	11,053	1,082			11,053						0001
Purchased Call/BCS/BCS9172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	08/14/2024	Exercise	1	356,251	677.42	33,826	3,696	5,615	1,919			5,615						0001
Purchased Call/BCS/BCS9172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	08/14/2024	Exercise	1	980,802	671.66	113,512	2,681	4,042	1,362			4,042						0001
Purchased Call/BCS/BCS817NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	04/18/2024	Exercise	1	3,640,137	650.82	419,633	24,244	32,092	7,848			32,092						0001
Purchased Call/BCS/BCS817NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	04/23/2024	Exercise	1	1,414,126	644.89	175,220	6,783	11,351	4,569			11,351						0001
Purchased Call/BCS/BCS817NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	04/26/2024	Exercise	1	2,555,598	660.37	255,677	35,975	43,673	7,698			43,673						0001
Purchased Call/BCS/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	05/01/2024	Exercise	1	2,532,080	656.15	316,944	10,671	15,130	4,459			15,130						0001
Purchased Call/BCS/BCS9171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2024	08/06/2026	08/08/2024	Exercise	1	2,433,224	673.32	269,224	5,906	8,039	2,133			8,039						0001
Purchased Call/BCS/BCS9171SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	08/12/2024	Exercise	1	353,719	670.46	16,016	13,675	15,483	1,809			15,483						0001
Purchased Call/BCS/BCS9171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	08/13/2024	Exercise	1	1,031,157	671.02	123,683	2,039	2,462	423			2,462						0001
Purchased Call/BCS/BCS9172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	08/15/2024	Exercise	1	3,305,908	682.37	354,427	12,380	17,222	4,841			17,222						0001
Purchased Call/BCS/BCS9172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	08/15/2024	Exercise	1	502,899	671.66	11,744	25,509	28,708	3,199			28,708						0001
Purchased Call/BCS/BCS9172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	08/19/2024	Exercise	1	1,971,877	678.8	165,443	39,929	41,165	1,236			41,165						0001
Purchased Call/BCS/BCS9173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	08/20/2024	Exercise	1	568,958	678.18		35,787	38,182	2,395			38,182		(35,787)				0001
Purchased Call/BCS/BCS8170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	06/06/2024	Exercise	1	78,262	590.55	11,261		15,095	7,910			15,095						0001
Purchased Call/BCS/BCS8170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	05/16/2024	Exercise	1	50,838	593.97	142,780		9,631	5,099			9,631						0001
Purchased Call/BCS/BCS8171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	03/20/2024	Exercise	1	288,413	605.17	345,185		58,527	32,459			58,527						0001
Purchased Call/BCS/BCS8171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	11/01/2024	Exercise	1	50,268	611.16	104,898		10,386	5,800			10,386						0001
Purchased Call/BCS/BCS8172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	05/21/2024	Exercise	1	368,137	664.4	696	24,446	25,203	757			25,203						0001
Purchased Call/BCS/BCS8170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	05/29/2024	Exercise	1	2,635,969	668.06	305,357	13,124	18,635	5,511			18,635						0001
Purchased Call/BCS/BCS817RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	06/04/2024	Exercise	1	1,245,397	663.57	153,197	5,308	5,795	488			5,795						0001
Purchased Call/BCS/BCS817RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	06/04/2024	Exercise	1	458,681	662.83	35,203	12,740	12,927	187			12,927						0001
Purchased Call/BCS/BCS817RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	06/04/2024	Exercise	1	690,344	659.49	16,617	38,359	37,638	(721)			37,638						0001
Purchased Call/BCS/BCS8173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	06/11/2024	Exercise	1	104,054	667.12		6,888	6,745	(143)			6,745		(6,888)				0001
Purchased Call/BCS/BCS9172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	08/16/2024	Exercise	1	2,504,123	682.88	281,285	2,844	4,456	1,612			4,456						0001
Purchased Call/BCS/BCS9172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	08/20/2024	Exercise	1	1,123,435	680.04	112,384	13,461	14,200	739			14,200						0001
Purchased Call/BCS/BCS9173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	08/20/2024	Exercise	1	3,344,501	688.51	325,731	32,454	34,051	1,598			34,051						0001
Purchased Call/BCS/BCS9173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	08/21/2024	Exercise	1	497,224	681.18	19,411	21,694	27,843	6,149			27,843						0001
Purchased Call/BCS/BCS9173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	08/22/2024	Exercise	1	2,996,271	691.62	315,315	15,228	17,701	2,473			17,701						0001
Purchased Call/BCS/BCS9173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	08/23/2024	Exercise	1	1,811,128	693.42	178,967	14,203	15,990	1,787			15,990						0001

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Purchased Call/BCS/BCS173SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	08/26/2024	Exercise	1	1,054,100	692	118,407	1,618	2,361	743			2,361						0001
Purchased Call/BCS/BCS174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	08/27/2024	Exercise	1	168,361	686.34	17,026	1,993	2,779	786			2,779						0001
Purchased Call/BCS/BCS174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	08/28/2024	Exercise	1	432,289	689.45	637	26,096	27,086	991			27,086		(13,587)				0001
Purchased Call/BCS/BCS174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	08/28/2024	Exercise	1	2,204,379	688.48	244,646	12,254	18,617	6,363			18,617						0001
Purchased Call/BCS/BCS174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	08/29/2024	Exercise	1	2,919,290	697.33	327,749	2,671	3,881	1,210			3,881						0001
Purchased Call/BCS/BCS174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	08/30/2024	Exercise	1	2,070,575	695.76	174,473	30,683	32,378	1,695			32,378						0001
Purchased Call/BCS/BCS175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	06/17/2024	Exercise	1	1,004,455	669.66	68,109	28,322	32,282	3,959			32,282						0001
Purchased Call/BCS/BCS176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	05/07/2024	Exercise	1	971,050	654.77	51,889	37,514	44,352	6,839			44,352						0001
Purchased Call/BCS/BCS817PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	05/14/2024	Exercise	1	1,381,152	669.87	135,413	18,616	19,494	878			19,494						0001
Purchased Call/BCS/BCS817QS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	05/21/2024	Exercise	1	1,700,600	668.51	195,303	13,398	14,502	1,104			14,502						0001
Purchased Call/BCS/BCS817QSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	05/21/2024	Exercise	1	298,498	668.04	33,673	2,745	2,429	(316)			2,429						0001
Purchased Call/BCS/BCS817VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	07/01/2024	Exercise	1	724,661	676.23	75,125	9,721	9,468	(253)			9,468						0001
Purchased Call/BCS/BCS817VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	07/02/2024	Exercise	1	3,131,370	672.38	373,758	17,130	18,296	1,167			18,296						0001
Purchased Call/BCS/BCS817VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	07/03/2024	Exercise	1	1,551,360	671.39	155,865	24,612	28,153	3,540			28,153						0001
Purchased Call/BCS/BCS817VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	07/09/2024	Exercise	1	623,280	688.22	58,933	11,514	9,912	(1,602)			9,912						0001
Purchased Call/BCS/BCS817WS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	07/09/2024	Exercise	1	776,636	685.64	52,806	25,826	22,918	(2,907)			22,918						0001
Purchased Call/BCS/BCS817WSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	07/09/2024	Exercise	1	459,446	685.64	3,554	29,006	27,453	(1,553)			27,453						0001
Purchased Call/BCS/BCS817WSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	07/11/2024	Exercise	1	1,261,051	695.67	153,926	1,537	1,322	(216)			1,322						0001
Purchased Call/BCS/BCS817WSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	07/11/2024	Exercise	1	338,737	685.65	4,153	20,636	18,613	(2,022)			18,613						0001
Purchased Call/BCS/BCS817WSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	07/15/2024	Exercise	1	584,490	686.95	41,269	17,504	15,283	(2,220)			15,283						0001
Purchased Call/BCS/BCS817WSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	07/15/2024	Exercise	1	600,148	695.5	65,325	4,067	3,561	(506)			3,561						0001
Purchased Call/BCS/BCS175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	09/04/2024	Exercise	1	679,817	689.69	57,596	13,351	12,692	(659)			12,692						0001
Purchased Call/BCS/BCS175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	09/04/2024	Exercise	1	2,693,964	700.19	246,319	31,204	32,576	1,371			32,576						0001
Purchased Call/BCS/BCS175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	09/04/2024	Exercise	1	257,235	688.71	1,090	15,558	15,583	25			15,583						0001
Purchased Call/BCS/BCS175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	09/05/2024	Exercise	1	796,821	685.24	50,507	24,229	27,719	3,490			27,719						0001
Purchased Call/BCS/BCS175SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	09/05/2024	Exercise	1	1,521,717	688.45	159,571	12,355	13,688	1,333			13,688						0001
Purchased Call/BCS/BCS175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	09/09/2024	Exercise	1	663,246	696.17	58,139	8,039	8,434	394			8,434						0001
Purchased Call/BCS/BCS175SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	09/10/2024	Exercise	1	962,828	681.1	63,728	26,146	29,918	3,772			29,918						0001
Purchased Call/BCS/BCS175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	09/10/2024	Exercise	1	2,902,727	691.47	300,660	10,772	15,335	4,564			15,335						0001
Purchased Call/BCS/BCS176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	09/12/2024	Exercise	1	3,321,663	696.32	343,541	11,253	14,711	3,458			14,711						0001

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Purchased Call/BCS/BCS9176S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	09/12/2024	Exercise	1	827,018	688.11	48,625	24,358	32,180	7,822			32,180						0001
Purchased Call/BCS/BCS9176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	09/17/2024	Exercise	1	2,419,854	701.35	227,920	19,253	21,817	2,565			21,817						0001
Purchased Call/BCS/BCS9176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	09/17/2024	Exercise	1	2,122,110	701.35	225,555	3,726	5,912	2,186			5,912						0001
Purchased Call/BCS/BCS8171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	12/03/2024	Exercise	1	57,706	611.18	112,618		15,710	10,184			15,710						0001
Purchased Call/BCS/BCS8172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	06/21/2024	Exercise	1	50,020	623.62	127,638		7,399	2,709			7,399						0001
Purchased Call/BCS/BCS8172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	06/21/2024	Exercise	1	113,943	619.43	171,466		18,692	7,596			18,692						0001
Purchased Call/BCS/BCS9173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	08/27/2024	Exercise	1	1,519,728	697.29	153,275	10,215	11,079	864			11,079						0001
Purchased Call/BCS/BCS9174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	08/27/2024	Exercise	1	317,711	691.08	31,092	3,564	4,993	1,429			4,993						0001
Purchased Call/BCS/BCS9174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	08/28/2024	Exercise	1	485,916	697.05	51,597	1,947	2,771	824			2,771						0001
Purchased Call/BCS/BCS9174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	08/28/2024	Exercise	1	444,804	686.6	17,959	18,576	18,976	399			18,976						0001
Purchased Call/BCS/BCS9175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	09/04/2024	Exercise	1	1,798,833	700.19	149,322	28,142	31,313	3,170			31,313						0001
Purchased Call/BCS/BCS9175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	09/04/2024	Exercise	1	2,214,882	691.58	251,557	9,551	11,059	1,509			11,059						0001
Purchased Call/BCS/BCS9175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	09/06/2024	Exercise	1	4,266,250	696.96	421,867	29,043	33,122	4,079			33,122						0001
Purchased Call/BCS/BCS8170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	05/22/2024	Exercise	1	981,037	665.18	83,760	22,231	23,280	1,050			23,280						0001
Purchased Call/BCS/BCS8170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/21/2024	05/21/2026	05/23/2024	Exercise	1	278,111	663.81	15,969	10,663	11,283	620			11,283						0001
Purchased Call/BCS/BCS8170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	05/24/2024	Exercise	1	2,141,083	670.99	210,440	27,806	33,255	5,449			33,255						0001
Purchased Call/BCS/BCS8170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	05/29/2024	Exercise	1	2,239,902	662.12	250,618	22,861	23,844	983			23,844						0001
Purchased Call/BCS/BCS8170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	05/29/2024	Exercise	1	808,827	660.51	92,752	7,532	8,282	750			8,282						0001
Purchased Call/BCS/BCS8170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	05/29/2024	Exercise	1	166,520	660.51	14,000	4,132	4,415	283			4,415						0001
Purchased Call/BCS/BCS817RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	05/29/2024	Exercise	1	876,384	658.04	78,665	20,174	22,509	2,335			22,509						0001
Purchased Call/BCS/BCS817RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	06/04/2024	Exercise	1	683,825	661.96	4,186	43,279	43,928	650			43,928						0001
Purchased Call/BCS/BCS817RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	06/01/2026	06/04/2024	Exercise	1	459,732	659.49	15,647	23,324	24,260	937			24,260						0001
Purchased Call/BCS/BCS817XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	07/16/2024	Exercise	1	723,545	693.1	13,056	39,924	32,933	(6,991)			32,933						0001
Purchased Call/BCS/BCS817XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	07/16/2024	Exercise	1	137,170	687.85		9,142	7,651	(1,491)			7,651		(9,142)				0001
Purchased Call/BCS/BCS817XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	07/17/2024	Exercise	1	2,986,712	694.69	317,236	33,129	26,822	(6,307)			26,822						0001
Purchased Call/BCS/BCS817YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	07/23/2024	Exercise	1	1,325,961	690.13	153,053	8,203	6,380	(1,823)			6,380						0001
Purchased Call/BCS/BCS817YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	07/23/2024	Exercise	1	545,981	687.48	67,497	1,931	1,908	(23)			1,908						0001
Purchased Call/BCS/BCS8172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	07/29/2024	Exercise	1	296,544	674.15	35,390	1,343	1,528	185			1,528						0001
Purchased Call/BCS/BCS8172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	07/30/2024	Exercise	1	173,191	683.16	15,816	3,098	3,338	240			3,338						0001
Purchased Call/BCS/BCS9176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	09/17/2024	Exercise	1	1,024,082	693.07	92,213	14,110	14,443	334			14,443						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	09/18/2024	Exercise	1	771,484	693.32	58,264	17,119	19,783	2,665			19,783						0001
Purchased Call/BCS/BCS9177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	09/18/2024	Exercise	1	215,056	694.31	14,506	5,543	8,557	3,014			8,557						0001
Purchased Call/BCS/BCS9177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	09/19/2024	Exercise	1	3,608,164	703.57	325,310	35,794	38,191	2,397			38,191						0001
Purchased Call/BCS/BCS9177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	09/19/2024	Exercise	1	1,626,578	695.26	119,343	35,832	36,650	818			36,650						0001
Purchased Call/BCS/BCS9177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	09/20/2024	Exercise	1	1,450,127	702.58	143,838	8,418	9,792	1,374			9,792						0001
Purchased Call/BCS/BCS9177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	09/24/2024	Exercise	1	224,250	694.23	5,797	10,500	10,365	(135)			10,365						0001
Purchased Call/BCS/BCS9177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	09/24/2024	Exercise	1	777,288	694.23	52,640	19,967	23,783	3,816			23,783						0001
Purchased Call/BCS/BCS9177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	09/24/2024	Exercise	1	482,975	693.24	15,992	20,983	23,192	2,209			23,192						0001
Purchased Call/BCS/BCS9178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	09/26/2024	Exercise	1	460,268	697.81	33,831	9,964	10,321	357			10,321						0001
Purchased Call/BCS/BCS9178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	09/30/2024	Exercise	1	448,344	696.21	45,807	3,459	4,200	741			4,200						0001
Purchased Call/BCS/BCS9178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	10/02/2024	Exercise	1	2,262,948	699.66	228,601	19,440	26,181	6,741			26,181						0001
Purchased Call/BCS/BCS9179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	10/03/2024	Exercise	1	3,910,358	706.37	379,848	27,101	34,063	6,962			34,063						0001
Purchased Call/BCS/BCS9175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	09/10/2024	Exercise	1	3,260,938	682.96	354,145	16,627	21,930	5,303			21,930						0001
Purchased Call/BCS/BCS9176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	09/10/2024	Exercise	1	1,144,688	683.31	81,803	27,093	29,736	2,643			29,736						0001
Purchased Call/BCS/BCS9176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	09/11/2024	Exercise	1	1,435,384	687.51	154,458	7,746	10,447	2,701			10,447						0001
Purchased Call/BCS/BCS9176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/10/2024	09/10/2026	09/12/2024	Exercise	1	215,920	684.9	1	13,020	15,212	2,192			15,212						0001
Purchased Call/BCS/BCS9176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/11/2024	09/11/2026	09/13/2024	Exercise	1	1,208,171	694.92	125,509	4,118	6,881	2,763			6,881						0001
Purchased Call/BCS/BCS9176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	09/17/2024	Exercise	1	469,660	695.39	1,469	26,365	37,631	11,266			37,631						0001
Purchased Call/BCS/BCS9176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	09/17/2024	Exercise	1	692,512	689.85	27,167	28,036	30,416	2,380			30,416						0001
Purchased Call/BCS/BCS9176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	09/17/2024	Exercise	1	1,504,854	692.72	142,937	16,942	17,443	501			17,443						0001
Purchased Call/BCS/BCS9177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	09/23/2024	Exercise	1	1,275,440	704.53	137,672	1,377	1,958	581			1,958						0001
Purchased Call/BCS/BCS9179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	10/08/2024	Exercise	1	2,907,009	705.15	308,973	11,958	16,658	4,701			16,658						0001
Purchased Call/BCS/BCS9179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	10/10/2024	Exercise	1	4,715,637	701.28	506,919	19,612	29,205	9,593			29,205						0001
Purchased Call/BCS/BCS917AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	10/16/2024	Exercise	1	265,276	698.05		16,248	24,231	7,983			24,231		(16,248)				0001
Purchased Call/BCS/BCS917AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2024	10/09/2026	10/16/2024	Exercise	1	3,017,902	705.74	269,179	39,091	48,012	8,921			48,012						0001
Purchased Call/BCS/BCS917ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	10/18/2024	Exercise	1	2,187,863	716.91	120,053	65,775	85,166	19,391			85,166						0001
Purchased Call/BCS/BCS917BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	10/22/2024	Exercise	1	544,832	706.64	32,280	18,239	20,659	2,420			20,659						0001
Purchased Call/BCS/BCS917BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	10/28/2024	Exercise	1	1,633,200	714.45	177,893	5,943	8,451	2,509			8,451						0001
Purchased Call/BCS/BCS917CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/29/2024	10/29/2026	10/31/2024	Exercise	1	3,524,298	713.94	395,242	8,550	11,412	2,862			11,412						0001
Purchased Call/BCS/BCS917RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	06/05/2024	Exercise	1	390,022	661.6	48,187	2,058	2,177	120			2,177						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS817RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	06/05/2024	Exercise	1	325,139	669.16	36,078	2,542	2,723	181			2,723						0001
Purchased Call/BCS/BCS817SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	06/10/2024	Exercise	1	1,642,298	668.36	208,544	3,299	3,418	120			3,418						0001
Purchased Call/BCS/BCS817SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	06/10/2024	Exercise	1	204,257	666.74	23,660	1,712	1,775	62			1,775						0001
Purchased Call/BCS/BCS817SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	06/11/2024	Exercise	1	3,686,511	666.85	441,286	23,957	26,998	3,041			26,998						0001
Purchased Call/BCS/BCS817SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	06/11/2024	Exercise	1	964,389	665.24	111,698	8,910	10,732	1,822			10,732						0001
Purchased Call/BCS/BCS817SSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	06/12/2024	Exercise	1	1,006,014	667.04	124,321	4,639	4,789	151			4,789						0001
Purchased Call/BCS/BCS817SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	06/17/2024	Exercise	1	1,730,026	663.7	201,428	11,738	12,999	1,262			12,999						0001
Purchased Call/BCS/BCS817ZSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	07/30/2024	Exercise	1	1,882,001	689.02	211,875	8,394	8,093	(301)			8,093						0001
Purchased Call/BCS/BCS9170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	08/01/2024	Exercise	1	6,645,619	693.06	770,615	17,417	18,265	848			18,265						0001
Purchased Call/BCS/BCS9170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	08/06/2024	Exercise	1	1,464,311	676.16	75,250	50,526	81,634	31,107			81,634						0001
Purchased Call/BCS/BCS9170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	08/06/2024	Exercise	1	1,095,189	673.84	125,435	4,198	5,277	1,079			5,277						0001
Purchased Call/BCS/BCS9170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	08/06/2024	Exercise	1	492,862	672	5,819	27,648	33,455	5,807			33,455						0001
Purchased Call/BCS/BCS9171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	08/07/2024	Exercise	1	280,732	656.35	19,404	7,703	9,464	1,760			9,464						0001
Purchased Call/BCS/BCS8174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	05/24/2024	Exercise	1	52,256	622.54	6,976		7,832	2,186			7,832		(5,646)				0001
Purchased Call/BCS/BCS917CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	11/05/2024	Exercise	1	3,750,774	708.66	354,493	46,112	63,661	17,549			63,661						0001
Purchased Call/BCS/BCS917CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	11/13/2024	Exercise	1	3,428,088	741.5	332,052	39,659	43,846	4,187			43,846						0001
Purchased Call/BCS/BCS917CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	11/13/2024	Exercise	1	1,092,802	741.5	118,734	6,474	5,431	(1,044)			5,431						0001
Purchased Call/BCS/BCS917DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	11/19/2024	Exercise	1	2,837,758	738.06	327,489	7,656	8,414	758			8,414						0001
Purchased Call/BCS/BCS917ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	11/29/2024	Exercise	1	562,673	747.94	53,056	9,765	7,542	(2,223)			7,542						0001
Purchased Call/BCS/BCS9177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	09/24/2024	Exercise	1	1,058,837	696.49	110,814	6,800	9,634	2,834			9,634						0001
Purchased Call/BCS/BCS9177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	09/24/2024	Exercise	1	2,613,077	704.8	260,149	13,514	17,112	3,598			17,112						0001
Purchased Call/BCS/BCS9177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	09/25/2024	Exercise	1	2,608,752	698.44	153,575	76,216	106,244	30,029			106,244						0001
Purchased Call/BCS/BCS9178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	09/26/2024	Exercise	1	4,754,867	706.14	457,476	31,353	39,673	8,320			39,673						0001
Purchased Call/BCS/BCS9178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	09/30/2024	Exercise	1	789,821	704.52	84,721	1,119	1,415	295			1,415						0001
Purchased Call/BCS/BCS9178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	10/01/2024	Exercise	1	2,742,076	706.11	280,215	10,158	12,133	1,975			12,133						0001
Purchased Call/BCS/BCS9178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	10/01/2024	Exercise	1	592,647	697.42	51,872	8,853	12,091	3,239			12,091						0001
Purchased Call/BCS/BCS9178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	10/01/2024	Exercise	1	526,055	694.52	21,496	20,815	22,959	2,144			22,959						0001
Purchased Call/BCS/BCS9178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	10/01/2024	Exercise	1	935,228	706.11	100,150	1,362	1,648	286			1,648						0001
Purchased Call/BCS/BCS9179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	10/07/2024	Exercise	1	640,845	688.24	11,859	33,226	42,206	8,980			42,206						0001
Purchased Call/BCS/BCS9179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	10/09/2024	Exercise	1	1,726,137	688.72	199,684	6,488	9,270	2,783			9,270						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS1799P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	10/07/2024	10/07/2026	10/09/2024	Exercise	1	277,141	685.51	22,203	6,386	7,326	939			7,326						0001
Purchased Call/BCS/BCS179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	10/09/2024	10/09/2026	10/11/2024	Exercise	1	1,410,973	695.84	152,072	11,233	16,164	4,931			16,164						0001
Purchased Call/BCS/BCS17ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	12/04/2024	12/04/2026	12/06/2024	Exercise	1	181,818	746.55	11,909	10,430	10,430	(1,479)			10,430		(11,909)				0001
Purchased Call/SPX/SPXH00JSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/14/2024	05/17/2024	05/16/2024	Expire	1	52,270,000	5135	17,550			(14,040)					(14,040)	(3,510)				0001
Purchased Call/SPT/SPT000ASD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/27/2023	04/26/2024	04/30/2024	Exercise	1	2,439,396	4107	170,775		294,761	239,886			294,761		(54,875)				0001
Purchased Call/SPT/SPT000ASF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/03/2023	04/26/2024	04/30/2024	Exercise	1	1,840,106	4135	118,103		208,362	169,987			208,362		(38,375)				0001
Purchased Call/SPT/SPT000ASH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/24/2023	05/23/2024	05/28/2024	Exercise	1	1,895,831	4139	118,347		261,010	214,388			261,010		(46,622)				0001
Purchased Call/SPT/SPT000ASI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/13/2023	06/13/2024	06/17/2024	Exercise	1	1,387,000	4244.72	96,119		193,918	150,612			193,918		(43,306)				0001
Purchased Call/SPT/SPT000ASP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2023	06/28/2024	07/02/2024	Exercise	1	1,415,323	4263	107,767		194,543	140,809			194,543		(53,734)				0001
Purchased Call/SPT/SPT000BSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/04/2023	08/02/2024	08/06/2024	Exercise	1	1,506,168	4328	103,304		189,698	128,290			189,698		(61,408)				0001
Purchased Call/SPT/SPT000BSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/01/2023	08/30/2024	09/04/2024	Exercise	1	2,186,907	4322	153,146		324,706	221,471			324,706		(103,235)				0001
Purchased Call/BCS/BCS1715R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/09/2024	08/11/2026	08/13/2024	Exercise	1	2,071,171	671.02	139,146	58,840	67,082	8,243			67,082						0001
Purchased Call/BCS/BCS1715V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/09/2024	08/07/2026	08/13/2024	Exercise	1	4,335,286	673.61	428,752	48,126	54,279	6,153			54,279						0001
Purchased Call/BCS/BCS1715W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/09/2024	08/11/2026	08/13/2024	Exercise	1	130,585	669.6	13,702	1,337	1,613	276			1,613						0001
Purchased Call/BCS/BCS1726S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/09/2024	08/07/2026	08/13/2024	Exercise	1	1,091,014	679.38	116,111	5,060	6,207	1,147			6,207						0001
Purchased Call/BCS/BCS1726T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/15/2024	08/14/2026	08/19/2024	Exercise	1	305,007	679.48	15,094	11,333	11,889	557			11,889						0001
Purchased Call/BCS/BCS1726X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/16/2024	08/14/2026	08/20/2024	Exercise	1	2,149,001	688.51	233,240	8,129	9,521	1,391			9,521						0001
Purchased Call/BCS/BCS1737	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/16/2024	08/17/2026	08/20/2024	Exercise	1	88,794	677.22	3,056	4,115	6,222	2,107			6,222						0001
Purchased Call/BCS/BCS1738F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/19/2024	08/19/2026	08/21/2024	Exercise	1	974,248	686.16	113,560	2,406	3,539	1,133			3,539						0001
Purchased Call/BCS/BCS1738U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/22/2024	08/21/2026	08/26/2024	Exercise	1	349,208	681.14	18,119	12,853	13,415	561			13,415						0001
Purchased Call/SPT/SPT000BSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	09/10/2024	Exercise	1	1,433,000	4280.81	103,463		207,592	136,030			207,592		(71,562)				0001
Purchased Call/SPT/SPT000BSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/21/2023	09/20/2024	09/24/2024	Exercise	1	2,063,916	4247	127,201		381,461	288,791			381,461		(92,670)				0001
Purchased Call/SPT/SPT005AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2024	01/12/2024	Exercise	1	1,428,091	3923	98,928		197,255	194,796			197,255		(2,460)				0001
Purchased Call/SPT/SPT005AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/13/2023	01/11/2024	01/16/2024	Exercise	1	1,791,631	3946	120,651		238,922	235,552			238,922		(3,370)				0001
Purchased Call/SPT/SPT013XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise	1	1,490,885	4062	109,975		247,751	221,100			247,751		(26,651)				0001
Purchased Call/BCS/BCS1745H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/14/2023	08/14/2025	10/07/2024	Exercise	1	189,956	625.17	36,265		30,653	10,387			30,653						0001
Purchased Call/BCS/BCS1745X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/18/2023	08/19/2025	12/09/2024	Exercise	1	49,769	608.06	16,581		13,843	8,489			13,843						0001
Purchased Call/BCS/BCS1755B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	08/25/2023	08/26/2025	02/23/2024	Exercise	1	226,973	608.78	138,459		37,591	12,869			37,591						0001
Purchased Call/BCS/BCS1766J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	09/01/2023	08/29/2025	04/18/2024	Exercise	1	106,340	621.32	128,014		18,096	7,115			18,096						0001
Purchased Call/BCS/BCS177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493007JW4ZXGDW1G564	06/17/2024	06/17/2026	06/20/2024	Exercise	1	614,850	668.25	71,991	4,400	4,392	(8)			4,392						0001

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Purchased Call/BCS/BCS817TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	06/24/2024	Exercise	1	573,119	668.44	71,804	1,838	1,968	130			1,968						0001
Purchased Call/BCS/BCS817TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/20/2024	06/18/2026	06/24/2024	Exercise	1	1,190,274	670.06	95,135	29,860	26,873	(2,987)			26,873						0001
Purchased Call/BCS/BCS817US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	06/25/2024	Exercise	1	2,575,803	677.96	276,298	22,324	25,221	2,897			25,221						0001
Purchased Call/BCS/BCS817USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	06/25/2024	Exercise	1	565,909	670.29	24,891	24,791	26,485	1,693			26,485						0001
Purchased Call/BCS/BCS817USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	06/25/2024	Exercise	1	856,816	671.18	109,593	1,454	1,530	77			1,530						0001
Purchased Call/BCS/BCS817USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	06/25/2024	Exercise	1	4,011,439	671.92	430,466	45,511	54,751	9,240			54,751						0001
Purchased Call/SPT/SPT013XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJIISFPU8MPR08K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise	1	1,546,000	4253.01	113,940		246,509	187,803			246,509		(58,706)				0001
Purchased Call/SPT/SPT013XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJIISFPU8MPR08K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise	1	2,510,204	4291	168,895		374,488	287,467			374,488		(87,021)				0001
Purchased Call/SPT/SPT0401S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2023	02/06/2024	02/08/2024	Exercise	1	2,123,839	3962	145,797		323,845	309,305			323,845		(14,539)				0001
Purchased Call/SPT/SPT0401SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2023	03/28/2024	04/01/2024	Exercise	1	1,853,000	4042.08	123,966		318,602	288,973			318,602		(29,629)				0001
Purchased Call/SPT/SPT0401SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2024	05/13/2024	Exercise	1	1,757,405	4135	120,891		233,932	190,971			233,932		(42,961)				0001
Purchased Call/SPT/SPT0401SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2023	05/10/2024	05/14/2024	Exercise	1	2,081,142	4154	130,596		264,052	216,892			264,052		(47,160)				0001
Purchased Call/SPT/SPT0401SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/17/2024	05/21/2024	Exercise	1	1,708,762	4147	118,343		242,132	197,221			242,132		(44,911)				0001
Purchased Call/SPT/SPT0401SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2023	06/06/2024	06/10/2024	Exercise	1	1,572,000	4207.44	106,896		215,121	169,015			215,121		(46,106)				0001
Purchased Call/SPT/SPT0402S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2023	06/21/2024	06/25/2024	Exercise	1	1,441,000	4254.76	99,573		203,499	156,448			203,499		(47,051)				0001
Purchased Call/SPT/SPT0402SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/13/2024	12/17/2024	Exercise	1	1,512,765	4423	103,161		250,898	151,463			250,898		(99,436)				0001
Purchased Call/SPT/SPT0402SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/20/2024	12/24/2024	Exercise	1	1,717,000	4452.93	116,756		239,520	124,390			239,520		(115,130)				0001
Purchased Call/SPT/SPT0504SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	07/21/2023	07/22/2024	07/24/2024	Exercise	1	1,555,000	4357.25	110,094		204,637	143,069			204,637		(61,568)				0001
Purchased Call/SPT/SPT0504SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	08/18/2023	08/20/2024	08/22/2024	Exercise	1	2,560,000	4223.75	183,808		441,269	324,116			441,269		(117,152)				0001
Purchased Call/SPT/SPT0009S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/18/2022	02/16/2024	02/21/2024	Exercise	1	2,772,000	4387.32	140,818		126,076	117,117			126,076		(8,959)				0001
Purchased Call/SPT/SPT0009SN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/19/2022	04/19/2024	04/23/2024	Exercise	1	1,846,000	4319.67	95,623		98,241	83,944			98,241		(14,298)				0001
Purchased Call/BCS/BCS9174SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	08/30/2024	Exercise	1	490,830	687.2	54,326	2,729	4,121	1,392			4,121						0001
Purchased Call/BCS/BCS9175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	09/04/2024	Exercise	1	726,418	691.93	85,638	1,638	2,454	816			2,454						0001
Purchased Call/BCS/BCS9175SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	09/04/2024	Exercise	1	291,686	688.71	9,617	13,408	15,152	1,744			15,152						0001
Purchased Call/BCS/BCS9175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	09/04/2024	Exercise	1	638,471	692.56	41,389	18,029	27,425	9,397			27,425						0001
Purchased Call/BCS/BCS9175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	09/10/2024	Exercise	1	1,587,495	685.59	178,422	3,102	5,328	2,227			5,328						0001
Purchased Call/BCS/BCS9175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	09/10/2024	Exercise	1	160,942	683.66		9,504	10,368	865			10,368		(9,504)				0001
Purchased Call/BCS/BCS917ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	10/16/2024	Exercise	1	3,164,569	705.74	355,579	4,806	7,244	2,438			7,244						0001
Purchased Call/BCS/BCS917ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	10/21/2024	Exercise	1	1,718,406	714.97	144,963	26,670	26,473	(197)			26,473						0001
Purchased Call/BCS/BCS917BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	10/25/2024	Exercise	1	1,317,576	699.26	147,451	8,096	8,738	642			8,738						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS917BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	10/30/2024	Exercise	1	799,581	704.29	92,904	4,721	6,456	1,735			6,456						0001
Purchased Call/BCS/BCS917CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	11/04/2024	Exercise	1	2,397,795	706.37	221,751	29,875	39,044	9,169			39,044						0001
Purchased Call/BCS/BCS917CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	11/05/2024	Exercise	1	1,112,556	697.04	54,769	45,154	57,961	12,807			57,961						0001
Purchased Call/SPT/SPT0009SII	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	05/20/2022	05/17/2024	05/21/2024	Exercise	1	1,632,556	4284	77,086		186,139	171,552			186,139		(14,587)				0001
Purchased Call/SPT/SPT000AS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	12/09/2022	12/10/2024	12/12/2024	Exercise	1	1,550,000	4433.96	62,930		288,266	258,529			288,266		(29,736)				0001
Purchased Call/SPT/SPT005AS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General . O2RNE8IBXP4R0TD8PU41	10/13/2022	10/11/2024	10/16/2024	Exercise	1	1,389,960	4214	72,323		306,794	278,464			306,794		(28,331)				0001
Purchased Call/SPT/SPT013PSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	01/21/2022	01/19/2024	01/23/2024	Exercise	1	1,444,988	4447	65,055		14,626	13,008			14,626		(1,617)				0001
Purchased Call/SPT/SPT013PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	01/26/2022	01/26/2024	01/30/2024	Exercise	1	2,219,000	4401.83	103,627		62,620	59,061			62,620		(3,559)				0001
Purchased Call/SPT/SPT0130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	02/11/2022	02/08/2024	02/12/2024	Exercise	1	1,892,916	4422	93,571		72,035	67,117			72,035		(4,918)				0001
Purchased Call/SPT/SPT013RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	03/02/2022	03/01/2024	03/05/2024	Exercise	1	1,420,000	4447.2	69,154		72,925	67,225			72,925		(5,700)				0001
Purchased Call/SPT/SPT013RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	03/18/2022	03/15/2024	03/19/2024	Exercise	1	1,835,063	4299	120,528		152,395	140,075			152,395		(12,319)				0001
Purchased Call/SPT/SPT013RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	03/22/2022	03/22/2024	03/26/2024	Exercise	1	1,524,000	4364.1	84,734		131,584	122,169			131,584		(9,415)				0001
Purchased Call/SPT/SPT013RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	03/29/2022	03/28/2024	04/01/2024	Exercise	1	2,601,000	4277.39	183,371		287,346	265,432			287,346		(21,914)				0001
Purchased Call/SPT/SPT013SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	04/04/2022	04/04/2024	04/08/2024	Exercise	1	1,608,000	4414.11	85,224		96,868	85,878			96,868		(10,989)				0001
Purchased Call/SPT/SPT013SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	04/14/2022	04/12/2024	04/16/2024	Exercise	1	1,527,000	4241.38	91,925		147,486	134,553			147,486		(12,933)				0001
Purchased Call/SPT/SPT013SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	04/14/2022	04/15/2024	04/17/2024	Exercise	1	1,625,000	4338.01	81,088		99,080	87,384			99,080		(11,695)				0001
Purchased Call/SPT/SPT013SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	04/22/2022	04/19/2024	04/23/2024	Exercise	1	1,918,946	4458	67,479		36,432	26,273			36,432		(10,159)				0001
Purchased Call/SPT/SPT013SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	05/02/2022	05/02/2024	05/06/2024	Exercise	1	2,036,000	4229.44	107,297		190,829	172,873			190,829		(17,956)				0001
Purchased Call/BCS/BCS8176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	07/08/2024	Exercise	1	101,735	616.91	64,908		18,754	8,004			18,754						0001
Purchased Call/BCS/BCS8176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	01/25/2024	Exercise	1	101,143	611.67	193,181		17,325	6,136			17,325						0001
Purchased Call/BCS/BCS8177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	02/22/2024	Exercise	1	102,137	621.88	178,713		16,754	5,677			16,754						0001
Purchased Call/BCS/BCS8177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	04/05/2024	Exercise	1	272,734	607.67	94,815		54,534	24,649			54,534						0001
Purchased Call/BCS/BCS8177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	01/25/2024	Exercise	1	231,948	599.13	373,875		45,206	18,654			45,206						0001
Purchased Call/BCS/BCS9176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	09/11/2024	Exercise	1	518,928	684.31	18,757	22,120	24,285	2,165			24,285						0001
Purchased Call/BCS/BCS9176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	09/17/2024	Exercise	1	462,529	690.83	39,555	7,882	7,966	84			7,966						0001
Purchased Call/BCS/BCS9177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	09/23/2024	Exercise	1	575,087	696.22	63,862	1,855	2,617	761			2,617						0001
Purchased Call/BCS/BCS9177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	09/24/2024	Exercise	1	1,664,179	704.8	169,367	6,513	10,128	3,614			10,128						0001
Purchased Call/BCS/BCS9177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	09/24/2024	Exercise	1	152,502	696.13	12,344	2,810	3,968	1,157			3,968						0001
Purchased Call/BCS/BCS9178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	09/27/2024	Exercise	1	1,272,959	704.04	136,613	1,451	1,780	328			1,780						0001
Purchased Call/BCS/BCS9178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	09/30/2024	Exercise	1	315,540	693.95	19,469	9,151	11,468	2,318			11,468						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS817USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	06/26/2024	Exercise	1	129,670	670.81	3,713	6,857	9,344	2,487			9,344						0001
Purchased Call/BCS/BCS817USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	06/26/2024	Exercise	1	1,127,497	674.97	108,329	19,292	20,799	1,507			20,799						0001
Purchased Call/BCS/BCS817USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	06/27/2024	Exercise	1	778,828	673.18	97,865	2,120	2,195	75			2,195						0001
Purchased Call/BCS/BCS817USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	07/02/2024	Exercise	1	1,009,293	671.63	84,940	23,891	25,942	2,051			25,942						0001
Purchased Call/BCS/BCS817USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	07/02/2024	Exercise	1	694,397	672.65	82,082	4,095	4,365	270			4,365						0001
Purchased Call/BCS/BCS817USU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	07/03/2024	Exercise	1	256,335	667.4	18,871	8,021	8,269	248			8,269						0001
Purchased Call/SPT/SPT013TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	05/27/2022	05/24/2024	05/29/2024	Exercise	1	2,151,000	4286.35	113,143		237,715	215,181			237,715		(22,535)				0001
Purchased Call/SPT/SPT013TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	06/06/2022	06/06/2024	06/10/2024	Exercise	1	1,595,000	4256.81	80,707		211,639	194,258			211,639		(17,381)				0001
Purchased Call/SPT/SPT013TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	06/13/2022	06/13/2024	06/17/2024	Exercise	1	1,950,000	4091.64	109,395		380,292	355,682			380,292		(24,610)				0001
Purchased Call/SPT/SPT013US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	06/24/2022	06/26/2024	06/28/2024	Exercise	1	2,150,000	4133.62	115,670		405,597	377,512			405,597		(28,084)				0001
Purchased Call/SPT/SPT013USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	07/05/2022	07/05/2024	07/09/2024	Exercise	1	2,260,000	4133.85	112,774		469,841	441,068			469,841		(28,774)				0001
Purchased Call/SPT/SPT013USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	07/26/2022	07/26/2024	07/30/2024	Exercise	1	2,482,000	4217.54	129,312		412,560	375,841			412,560		(36,718)				0001
Purchased Call/SPT/SPT013USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	08/02/2022	08/02/2024	08/06/2024	Exercise	1	1,552,000	4279.78	79,773		232,031	208,613			232,031		(23,418)				0001
Purchased Call/SPT/SPT013VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	08/26/2022	08/26/2024	08/28/2024	Exercise	1	1,501,000	4306.65	80,153		247,701	221,461			247,701		(26,240)				0001
Purchased Call/SPT/SPT013VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	09/07/2022	09/06/2024	09/10/2024	Exercise	1	1,779,000	4314.95	84,503		265,520	236,617			265,520		(28,903)				0001
Purchased Call/SPT/SPT013WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	10/21/2022	10/22/2024	10/24/2024	Exercise	1	1,872,000	4167.69	119,621		433,103	384,630			433,103		(48,473)				0001
Purchased Call/SPT/SPT013WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	11/09/2022	11/08/2024	11/13/2024	Exercise	1	1,640,751	4243	89,324		373,304	334,865			373,304		(38,440)				0001
Purchased Call/SPT/SPT013WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	11/18/2022	11/19/2024	11/21/2024	Exercise	1	1,482,000	4364.94	73,211		268,926	236,444			268,926		(32,482)				0001
Purchased Call/SPT/SPT013WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	12/23/2022	12/26/2024	12/30/2024	Exercise	1	1,781,000	4381.22	73,555		333,545	297,221			333,545		(36,324)				0001
Purchased Call/BCS/BCS817BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	10/24/2024	Exercise	1	59,523	598.17	99,167		14,042	7,394			14,042						0001
Purchased Call/BCS/BCS817BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/20/2025	05/17/2024	Exercise	1	171,897	584.63	54,253		45,252	24,529			45,252						0001
Purchased Call/BCS/BCS817BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	10/16/2024	Exercise	1	134,168	583.28	17,858		35,406	19,214			35,406		(16,192)				0001
Purchased Call/BCS/BCS9178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	10/02/2024	Exercise	1	408,217	702	37,415	4,990	7,564	2,574			7,564						0001
Purchased Call/BCS/BCS9179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	10/04/2024	Exercise	1	537,550	696.22	36,326	13,741	21,262	7,521			21,262						0001
Purchased Call/BCS/BCS9179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	10/07/2024	Exercise	1	1,904,342	699.71	183,673	14,616	17,312	2,696			17,312						0001
Purchased Call/BCS/BCS9179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	10/07/2024	Exercise	1	186,466	689.22	11,517	5,551	8,834	3,283			8,834						0001
Purchased Call/BCS/BCS9179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/09/2024	10/09/2026	10/11/2024	Exercise	1	2,335,502	704.15	257,519	6,816	10,172	3,355			10,172						0001
Purchased Call/BCS/BCS9179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	10/15/2024	Exercise	1	504,088	688.83	26,712	18,528	22,368	3,840			22,368						0001
Purchased Call/BCS/BCS917AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	10/16/2024	Exercise	1	1,060,679	705.74	80,071	21,219	32,336	11,117			32,336						0001
Purchased Call/BCS/BCS917ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	10/17/2024	Exercise	1	5,461,270	712.35	617,018	6,333	8,403	2,069			8,403						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS917CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2024	11/11/2026	11/13/2024	Exercise	1	1,373,149	746.37	123,188	21,619	20,118	(1,501)			20,118						0001
Purchased Call/BCS/BCS917DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	11/22/2024	Exercise	1	1,128,846	733.98	104,538	20,542	21,010	469			21,010						0001
Purchased Call/BCS/BCS917DSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	11/22/2024	Exercise	1	2,584,121	742.75	302,566	5,315	5,870	556			5,870						0001
Purchased Call/BCS/BCS917ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/03/2024	12/03/2026	12/05/2024	Exercise	1	656,707	748.76	70,237	7,600	5,833	(1,767)			5,833						0001
Purchased Call/BCS/BCS917FSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	12/16/2024	Exercise	1	2,053,192	751.14	223,708	13,699	10,030	(3,669)			10,030						0001
Purchased Call/BCS/BCS917FSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2024	12/11/2026	12/17/2024	Exercise	1	3,675,762	746.63	374,389	38,865	30,064	(8,801)			30,064						0001
Purchased Call/BCS/BCS817AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2023	10/31/2025	09/05/2024	Exercise	1	50,013	601.26	73,502		10,800	5,110			10,800						0001
Purchased Call/BCS/BCS817ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2023	07/25/2025	01/04/2024	Exercise	1	198,521	626.87	99,408		25,627	10,097			25,627						0001
Purchased Call/BCS/BCS817BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2023	11/14/2025	03/11/2024	Exercise	1	122,697	617.19	160,943		25,502	11,604			25,502						0001
Purchased Call/BCS/BCS817CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/25/2025	05/23/2024	Exercise	1	60,509	618.25	170,789		10,573	3,173			10,573						0001
Purchased Call/BCS/BCS817CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/27/2023	11/26/2025	07/09/2024	Exercise	1	61,775	617.44	91,389		12,616	5,085			12,616						0001
Purchased Call/BCS/BCS817WS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	07/09/2024	Exercise	1	2,137,121	696.08	234,117	15,977	15,632	(345)			15,632						0001
Purchased Call/BCS/BCS817WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	07/10/2024	Exercise	1	487,408	683.21	22,774	21,269	22,225	955			22,225						0001
Purchased Call/BCS/BCS817XS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	07/15/2024	Exercise	1	842,821	689.59	80,592	13,645	16,904	3,259			16,904						0001
Purchased Call/BCS/BCS817XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	07/16/2024	Exercise	1	427,322	699.32	43,699	4,239	3,581	(659)			3,581						0001
Purchased Call/SPT/SPT0400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/23/2022	02/23/2024	02/27/2024	Exercise	1	2,057,000	4352.28	101,822		135,689	128,276			135,689		(7,413)				0001
Purchased Call/SPT/SPT0400SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024	04/23/2024	Exercise	1	1,755,000	4280.5	101,790		110,138	94,897			110,138		(15,241)				0001
Purchased Call/SPT/SPT0400SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	06/03/2022	05/31/2024	06/04/2024	Exercise	1	1,590,595	4321	66,871		155,806	141,859			155,806		(13,947)				0001
Purchased Call/SPT/SPT0400ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	07/15/2022	07/15/2024	07/17/2024	Exercise	1	2,245,000	4138.41	118,985		492,856	460,778			492,856		(32,078)				0001
Purchased Call/SPT/SPT0400SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/20/2022	09/20/2024	09/24/2024	Exercise	1	1,764,000	4206.41	94,550		378,719	344,608			378,719		(34,111)				0001
Purchased Call/SPT/SPT0400SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/01/2022	11/01/2024	11/05/2024	Exercise	1	1,803,000	4442.82	68,334		244,539	215,950			244,539		(28,590)				0001
Purchased Call/SPT/SPT0502SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	03/04/2022	03/05/2024	03/07/2024	Exercise	1	1,681,000	4473.86	78,503		65,202	58,301			65,202		(6,901)				0001
Purchased Call/SPT/SPT0502SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	04/05/2022	04/05/2024	04/09/2024	Exercise	1	2,327,000	4297.46	143,576		224,836	206,126			224,836		(18,710)				0001
Purchased Call/SPT/SPT0502SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	07/06/2022	07/05/2024	07/09/2024	Exercise	1	1,429,000	4174.97	66,877		281,472	264,385			281,472		(17,087)				0001
Purchased Call/SPT/SPT0502SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	08/24/2022	08/23/2024	08/27/2024	Exercise	1	1,491,000	4360.87	70,673		228,861	206,047			228,861		(22,814)				0001
Purchased Call/SPT/SPT0502SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	10/24/2022	10/24/2024	10/26/2022	Exercise	1	1,424,000	4244.63	77,038		291,157	259,771			291,157		(31,386)				0001
Purchased Call/SPT/SPT0503SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	11/23/2022	11/22/2024	11/28/2022	Exercise	1	2,506,707	4540	88,179		358,606	318,955			358,606		(39,650)				0001
Purchased Call/SPT/SPT000AS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	03/21/2023	03/20/2024	03/22/2024	Exercise	1	1,596,598	4012	108,873		278,162	254,468			278,162		(23,694)				0001
Purchased Call/SPT/SPT000AS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	03/24/2023	03/22/2024	03/26/2024	Exercise	1	3,004,578	4028	197,190		517,673	473,305			517,673		(44,368)				0001
Purchased Call/SPT/SPT000AS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	04/19/2023	04/18/2024	04/22/2024	Exercise	1	2,221,832	4122	147,266		232,351	188,536			232,351		(43,815)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPT/SPT000A9J	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/12/2023	07/12/2024	07/16/2024	Exercise	1	1,413,000	4314.9	100,182		215,246	162,128			215,246		(53,118)				0001
Purchased Call/SPT/SPT000BS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/09/2024	08/13/2024	Exercise	1	1,410,000	4307.29	99,123		174,132	113,950			174,132		(60,182)				0001
Purchased Call/SPT/SPT000BS3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/02/2024	08/06/2024	Exercise	1	2,328,058	4311	159,948		303,540	207,661			303,540		(95,879)				0001
Purchased Call/SPT/SPT000BS4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/08/2024	08/12/2024	Exercise	1	1,515,933	4331	100,275		171,756	110,983			171,756		(60,773)				0001
Purchased Call/SPT/SPT000BSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/01/2023	08/23/2024	08/27/2024	Exercise	1	1,780,883	4271	139,082		292,037	199,184			292,037		(92,853)				0001
Purchased Call/SPT/SPT000BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/08/2024	10/10/2024	Exercise	1	1,714,000	4151.53	123,408		357,400	261,870			357,400		(95,531)				0001
Purchased Call/SPT/SPT000CSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	12/31/2024	Exercise	1	1,928,000	4468.64	129,754		262,210	132,456			262,210		(129,754)				0001
Purchased Call/BCS/BCS817CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/05/2025	01/03/2025	Exercise	1	62,705	621.71	13,065		12,916	5,323			12,916						0001
Purchased Call/BCS/BCS817DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	12/09/2024	Exercise	1	48,733	640.14	84,349		11,393	5,611			11,393						0001
Purchased Call/BCS/BCS817DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	02/02/2024	Exercise	1	193,564	638.01	36,362		24,989	1,644			24,989						0001
Purchased Call/BCS/BCS817YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	07/22/2024	Exercise	1	1,183,128	695.78	140,129	5,360	5,029	(330)			5,029						0001
Purchased Call/BCS/BCS817YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	07/22/2024	Exercise	1	154,812	690.52	5,419	7,547	6,216	(1,330)			6,216						0001
Purchased Call/BCS/BCS817ZSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	07/30/2024	Exercise	1	510,016	680.54	62,114	1,915	2,038	122			2,038						0001
Purchased Call/BCS/BCS9170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	08/05/2024	Exercise	1	561,784	686.39	64,830	2,331	2,631	300			2,631						0001
Purchased Call/BCS/BCS817DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	09/06/2024	Exercise	1	50,810	649.75	154,488		7,155	1,390			7,155						0001
Purchased Call/BCS/BCS817DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	10/24/2024	Exercise	1	52,389	644.81	206,189		8,465	2,272			8,465						0001
Purchased Call/BCS/BCS817ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	09/23/2024	Exercise	1	306,875	649.55	135,344		45,227	10,392			45,227						0001
Purchased Call/BCS/BCS817ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	04/16/2024	Exercise	1	143,241	639.98	19,790		19,688	1,840			19,688						0001
Purchased Call/BCS/BCS817ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	09/06/2024	Exercise	1	50,588	650.65	58,392		7,121	1,349			7,121						0001
Purchased Call/SPT/SPT005ASR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/19/2023	01/18/2024	01/22/2024	Exercise	1	2,117,753	3966	145,472		262,423	255,554			262,423		(6,870)				0001
Purchased Call/SPT/SPT013WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024	01/09/2024	Exercise	1	2,280,371	3898	167,345		301,814	299,949			301,814		(1,865)				0001
Purchased Call/SPT/SPT013XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise	1	1,715,000	3991.69	116,620		249,644	239,278			249,644		(10,366)				0001
Purchased Call/SPT/SPT013XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise	1	1,881,000	4040.69	123,206		308,543	279,773			308,543		(28,771)				0001
Purchased Call/SPT/SPT013XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise	1	1,604,000	4067.59	107,468		264,001	238,244			264,001		(25,757)				0001
Purchased Call/SPT/SPT013XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2024	Exercise	1	1,936,000	4153.91	130,293		275,851	225,380			275,851		(50,471)				0001
Purchased Call/SPT/SPT013YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	10/31/2024	11/04/2024	Exercise	1	1,805,614	4094	163,364		381,620	243,284			381,620		(138,336)				0001
Purchased Call/SPT/SPT0401SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2023	05/13/2024	05/15/2024	Exercise	1	1,628,000	4140.8	105,657		213,644	174,932			213,644		(38,712)				0001
Purchased Call/SPT/SPT0401SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2023	05/16/2024	05/20/2024	Exercise	1	1,459,000	4126.07	97,315		215,756	179,396			215,756		(36,360)				0001
Purchased Call/SPT/SPT0401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/26/2023	05/24/2024	05/29/2024	Exercise	1	2,335,000	4148.32	157,146		326,999	263,965			326,999		(63,033)				0001
Purchased Call/SPT/SPT0402S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/12/2024	09/16/2024	Exercise	1	1,384,258	4286	92,055		226,730	161,343			226,730		(65,387)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT040268	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/13/2024	09/17/2024	Exercise	1	1,954,546	4296	126,153		323,468	233,759			323,468		(89,709)				0001
Purchased Call/SPT/SPT040268H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2024	11/20/2024	Exercise	1	1,563,000	4266.57	109,097		290,215	193,440			290,215		(96,775)				0001
Purchased Call/SPT/SPT040265J	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2023	11/22/2024	11/26/2024	Exercise	1	2,350,187	4281	160,440		449,807	304,520			449,807		(145,287)				0001
Purchased Call/SPT/SPT040268P	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/13/2024	12/17/2024	Exercise	1	2,353,000	4432.09	159,533		384,654	230,881			384,654		(153,772)				0001
Purchased Call/SPT/SPT0503ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/09/2024	02/13/2024	Exercise	1	2,428,012	3954	161,893		395,006	377,467			395,006		(17,538)				0001
Purchased Call/SPT/SPT0504S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/14/2023	07/15/2024	07/17/2024	Exercise	1	1,431,000	4340.93	100,456		211,584	157,344			211,584		(54,241)				0001
Purchased Call/SPT/SPT0503SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/29/2022	11/29/2024	12/01/2022	Exercise	1	1,919,000	4475.26	74,265		335,686	301,762			335,686		(33,924)				0001
Purchased Call/SPT/SPT0503S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/12/2022	12/06/2024	12/14/2022	Exercise	1	1,690,856	4618	47,177		250,514	228,328			250,514		(22,186)				0001
Purchased Call/SPT/SPT0503SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/19/2022	12/19/2024	12/21/2022	Exercise	1	1,784,000	4517.7	53,698		235,363	209,361			235,363		(26,002)				0001
Purchased Call/BCS/BCS9170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	08/06/2024	Exercise	1	448,600	673.84	52,313	1,365	1,715	349			1,715						0001
Purchased Call/BCS/BCS9171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	08/06/2024	Exercise	1	254,169	672	9,262	11,178	10,944	(234)			10,944						0001
Purchased Call/BCS/BCS9171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	08/07/2024	Exercise	1	96,092	655.89	7,476	2,239	3,229	990			3,229						0001
Purchased Call/BCS/BCS9171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	08/09/2024	Exercise	1	536,159	659.76	43,670	11,943	16,470	4,527			16,470						0001
Purchased Call/BCS/BCS9171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	08/12/2024	Exercise	1	1,364,739	677.23	141,459	8,562	10,145	1,583			10,145						0001
Purchased Call/BCS/BCS9171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	08/12/2024	Exercise	1	376,101	668.9	41,207	2,752	3,370	618			3,370						0001
Purchased Call/BCS/BCS9172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	08/13/2024	Exercise	1	1,616,397	671.02	195,486	2,151	2,597	446			2,597						0001
Purchased Call/BCS/BCS9172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	08/14/2024	Exercise	1	1,171,904	669.09	130,055	7,455	11,291	3,836			11,291						0001
Purchased Call/BCS/BCS9172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	08/16/2024	Exercise	1	629,847	674.48	74,344	1,406	2,176	770			2,176						0001
Purchased Call/BCS/BCS9172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	08/16/2024	Exercise	1	883,094	676.05	21,930	42,462	46,476	4,014			46,476						0001
Purchased Call/BCS/BCS917ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	10/18/2024	Exercise	1	116,751	705.16	6,970	3,847	5,229	1,382			5,229						0001
Purchased Call/BCS/BCS917BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	10/22/2024	Exercise	1	2,410,097	718.42	269,798	4,284	5,867	1,583			5,867						0001
Purchased Call/BCS/BCS917BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	10/23/2024	Exercise	1	736,289	711.03	72,990	6,247	8,908	2,661			8,908						0001
Purchased Call/BCS/BCS917BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	10/24/2024	Exercise	1	5,947,461	710.38	648,280	22,597	30,619	8,022			30,619						0001
Purchased Call/BCS/BCS917BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	10/28/2024	Exercise	1	262,713	702.74	6,201	13,569	15,874	2,306			15,874						0001
Purchased Call/BCS/BCS917BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	10/29/2024	Exercise	1	2,085,277	711.66	232,775	5,289	7,605	2,317			7,605						0001
Purchased Call/BCS/BCS917BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	10/30/2024	Exercise	1	1,332,242	705.29	160,877	4,225	5,729	1,503			5,729						0001
Purchased Call/BCS/BCS917C9K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/06/2024	11/06/2026	11/08/2024	Exercise	1	2,768,530	732.69	310,008	12,215	12,548	333			12,548						0001
Purchased Call/BCS/BCS917C9U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	11/13/2024	Exercise	1	1,095,407	732.75	114,181	13,125	13,190	.65			13,190						0001
Purchased Call/BCS/BCS817FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	01/17/2024	Exercise	1	140,748	637.85		8,614	11,064	2,450			11,064		(8,614)				0001
Purchased Call/BCS/BCS817FSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	01/22/2024	Exercise	1	727,579	639.02	60,774	11,849	19,184	7,335			19,184						0001

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Purchased Call/BCS/BCS817GS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	01/23/2024	Exercise	1	821,695	634.44	41,675	32,572	44,754	12,182			44,754						0001
Purchased Call/BCS/BCS817GS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	01/23/2024	Exercise	1	550,164	645.02	35,070	14,650	15,071	422			15,071						0001
Purchased Call/BCS/BCS817GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	01/23/2024	Exercise	1	931,124	645.02	97,431	5,988	8,317	2,328			8,317						0001
Purchased Call/BCS/BCS817GSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	01/24/2024	Exercise	1	817,602	642.25	87,328	6,128	7,775	1,647			7,775						0001
Purchased Call/BCS/BCS817GSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	01/25/2024	Exercise	1	1,561,967	648.48	171,013	6,025	9,362	3,337			9,362						0001
Purchased Call/SPT/SPT0009SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	04/01/2024	04/03/2024	Exercise	1	1,556,000	4344.32	92,582		141,201	129,612			141,201		(11,589)				0001
Purchased Call/SPT/SPT0009SE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	03/28/2024	04/01/2024	Exercise	1	2,536,307	4374	140,520		221,474	204,565			221,474		(16,909)				0001
Purchased Call/SPT/SPT0009SH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/08/2022	04/09/2024	04/11/2024	Exercise	1	2,025,000	4326.86	109,958		184,809	169,856			184,809		(14,953)				0001
Purchased Call/SPT/SPT0059SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	08/27/2024	Exercise	1	1,475,949	4011	134,372		353,402	310,026			353,402		(43,375)				0001
Purchased Call/SPT/SPT0059ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	10/01/2024	Exercise	1	1,831,988	4179	98,189		419,872	383,456			419,872		(36,416)				0001
Purchased Call/SPT/SPT005AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/05/2022	09/27/2024	10/01/2024	Exercise	1	1,511,125	4251	73,936		317,326	289,638			317,326		(27,688)				0001
Purchased Call/SPT/SPT005AS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024	10/16/2024	Exercise	1	1,783,419	4275	73,598		363,932	335,221			363,932		(28,711)				0001
Purchased Call/SPT/SPT013PS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/12/2022	01/12/2024	01/17/2024	Expire	1	2,407,000	4624.93	107,112			(1,618)					(1,618)				0001
Purchased Call/SPT/SPT013QS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024	02/07/2024	Exercise	1	2,598,000	4451.21	127,302		61,306	55,177			61,306		(6,129)				0001
Purchased Call/GLP/GLP0000S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/10/2024	10/30/2024	10/15/2024	Expire	1	20,960,000	2530		24,240		(24,240)					(24,240)				0001
Purchased Call/GLP/GLP0400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	03/20/2024	04/05/2024	03/22/2024	Expire	1	12,930,000	2070		9,810		(9,810)					(9,810)				0001
Purchased Call/GLP/GLP0400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	09/25/2024	10/09/2024	09/27/2024	Expire	1	21,200,000	2550		18,480		(18,480)					(18,480)				0001
Purchased Call/MAB/MAB213JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/31/2021	01/02/2024	01/04/2024	Expire	1	7,760,292	276.02	239,634			(330)					(330)				0001
Purchased Call/MAB/MAB213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/05/2022	01/05/2024	01/09/2024	Expire	1	4,943,831	274.42	145,193			(801)					(801)				0001
Purchased Call/MAB/MAB213JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024	01/11/2024	Expire	1	4,811,401	272.21	139,394			(1,610)					(1,610)				0001
Purchased Call/MAB/MAB213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/11/2022	01/11/2024	01/16/2024	Expire	1	4,123,101	272.58	129,166			(1,781)					(1,781)				0001
Purchased Call/MAB/MAB213JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/13/2022	01/12/2024	01/04/2024	Exercise	1	5,580,101	272.68	168,964		17,578	15,005			17,578		(2,573)				0001
Purchased Call/MAB/MAB213JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/14/2022	01/17/2024	01/19/2024	Expire	1	8,195,878	272.22	247,848			(5,473)					(5,473)				0001
Purchased Call/MAB/MAB213JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/14/2022	01/16/2024	01/18/2024	Exercise	1	5,879,958	272.22	182,106		10,796	6,997			10,796		(3,799)				0001
Purchased Call/MAB/MAB213KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/18/2022	01/18/2024	01/22/2024	Exercise	1	6,075,347	271.51	189,024		4,166	(266)			4,166		(4,432)				0001
Purchased Call/MAB/MAB213KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024	01/23/2024	Exercise	1	5,230,696	271.71	154,454		15,143	11,251			15,143		(3,892)				0001
Purchased Call/MAB/MAB213KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/21/2022	01/19/2024	01/23/2024	Exercise	1	4,200,730	270.72	129,303		27,553	24,336			27,553		(3,217)				0001
Purchased Call/MAB/MAB213KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/21/2022	01/22/2024	01/08/2024	Exercise	1	7,363,192	270.72	230,468		75,242	68,584			75,242		(6,657)				0001
Purchased Call/MAB/MAB213KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/24/2022	01/24/2024	01/26/2024	Exercise	1	9,189,978	269.72	291,281		101,860	92,624			101,860		(9,236)				0001
Purchased Call/MAB/MAB213KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/25/2022	01/25/2024	01/29/2024	Exercise	1	5,166,110	270.03	160,745		57,199	50,666			57,199		(6,533)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	08/21/2024	Exercise	1	2,490,229	685.12	13,339	145,857	145,452	(405)			145,452						0001
Purchased Call/BCS/BCS9173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	08/22/2024	Exercise	1	1,061,014	683.11	55,609	37,607	40,471	2,863			40,471						0001
Purchased Call/BCS/BCS9173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	08/26/2024	Exercise	1	1,101,758	683.49	115,838	10,004	11,507	1,503			11,507						0001
Purchased Call/BCS/BCS9174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	08/27/2024	Exercise	1	307,045	686.83	25,025	6,509	6,363	(146)			6,363						0001
Purchased Call/BCS/BCS9174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	08/27/2024	Exercise	1	1,225,191	688.71	126,229	11,990	12,963	974			12,963						0001
Purchased Call/BCS/BCS9174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	08/27/2024	Exercise	1	2,788,720	697.29	281,650	18,969	19,682	713			19,682						0001
Purchased Call/BCS/BCS9174SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	09/03/2024	Exercise	1	2,510,199	687.7	202,751	51,746	63,126	11,380			63,126						0001
Purchased Call/BCS/BCS9174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	09/03/2024	Exercise	1	386,591	685.82	26,955	10,452	10,690	238			10,690						0001
Purchased Call/BCS/BCS9175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	09/10/2024	Exercise	1	289,941	680.13	26,183	4,508	7,663	3,155			7,663						0001
Purchased Call/BCS/BCS9170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	11/19/2024	Exercise	1	2,499,985	738.06	238,956	31,896	35,029	3,133			35,029						0001
Purchased Call/BCS/BCS9170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	11/21/2024	Exercise	1	6,487,393	743.19	724,473	29,602	31,716	2,114			31,716						0001
Purchased Call/BCS/BCS917ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2024	11/24/2026	11/26/2024	Exercise	1	1,131,208	741.04	121,927	12,509	11,825	(683)			11,825						0001
Purchased Call/BCS/BCS917ESG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	12/02/2024	Exercise	1	4,003,544	757.73	411,426	35,501	25,143	(10,357)			25,143						0001
Purchased Call/BCS/BCS917ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2024	11/30/2026	12/03/2024	Exercise	1	2,610,635	759.5	302,322	6,130	6,050	(80)			6,050						0001
Purchased Call/BCS/BCS917FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/10/2024	12/10/2026	12/12/2024	Exercise	1	215,287	738.85	4,753	11,951	11,948	(2)			11,948						0001
Purchased Call/BCS/BCS917GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/24/2024	12/24/2026	12/27/2024	Exercise	1	565,212	717.45	28,330	23,761	21,931	(1,830)			21,931						0001
Purchased Call/SPT/SPT0130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/04/2022	02/01/2024	02/05/2024	Exercise	1	1,684,524	4440	82,645		45,720	42,177			45,720		(3,544)				0001
Purchased Call/SPT/SPT0130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/09/2022	02/06/2024	02/08/2024	Expire	1	1,442,114	4590	55,621			(2,762)					(2,762)				0001
Purchased Call/SPT/SPT0130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/01/2022	03/01/2024	03/05/2024	Exercise	1	2,593,000	4340.96	149,098		198,233	185,962			198,233		(12,271)				0001
Purchased Call/SPT/SPT013RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/08/2022	03/08/2024	03/12/2024	Exercise	1	2,074,000	4358.49	104,944		156,466	146,821			156,466		(9,645)				0001
Purchased Call/SPT/SPT013RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/11/2022	03/11/2024	03/13/2024	Exercise	1	2,392,000	4346.58	125,580		184,821	172,730			184,821		(12,092)				0001
Purchased Call/SPT/SPT013RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/18/2022	03/18/2024	03/20/2024	Exercise	1	2,153,000	4340.8	130,041		163,069	149,296			163,069		(13,773)				0001
Purchased Call/SPT/SPT013RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/22/2022	03/22/2024	03/26/2024	Exercise	1	1,789,000	4260.48	121,115		199,189	185,732			199,189		(13,457)				0001
Purchased Call/SPT/SPT013RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/25/2022	03/21/2024	03/25/2024	Exercise	1	1,678,140	4144	136,821		233,405	218,266			233,405		(15,139)				0001
Purchased Call/SPT/SPT013RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/25/2022	03/18/2024	03/20/2024	Exercise	1	1,459,198	4572	48,272		29,831	24,668			29,831		(5,162)				0001
Purchased Call/SPT/SPT013SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/14/2022	04/11/2024	04/15/2024	Exercise	1	1,674,865	4270	94,784		165,918	152,695			165,918		(13,223)				0001
Purchased Call/SPT/SPT013SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/18/2022	04/18/2024	04/22/2024	Exercise	1	1,559,000	4259.88	89,643		113,248	99,968			113,248		(13,280)				0001
Purchased Call/SPT/SPT013SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/22/2022	04/19/2024	04/23/2024	Exercise	1	1,903,650	4284	96,484		118,154	103,628			118,154		(14,526)				0001
Purchased Call/SPT/SPT013TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/24/2022	05/23/2024	05/28/2024	Exercise	1	1,386,679	4265	67,634		155,361	142,076			155,361		(13,285)				0001
Purchased Call/SPT/SPT013TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/25/2022	05/24/2024	05/29/2024	Exercise	1	1,802,000	4295.23	85,595		196,000	179,070			196,000		(16,931)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPT/SPT013TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/07/2024	06/11/2024	Exercise	1	2,370,527	4276	97,490		291,992	270,717			291,992		(21,275)				0001
Purchased Call/SPT/SPT013USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	06/28/2024	07/02/2024	Exercise	1	1,927,773	4148	91,405		352,588	329,958			352,588		(22,630)				0001
Purchased Call/SPT/SPT013USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/09/2024	07/11/2024	Exercise	1	2,239,000	4155.5	115,980		454,119	423,850			454,119		(30,270)				0001
Purchased Call/SPT/SPT013USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/18/2024	07/22/2024	Exercise	1	1,504,160	4204	83,919		279,563	256,465			279,563		(23,098)				0001
Purchased Call/SPT/SPT013USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/26/2024	07/30/2024	Exercise	1	1,552,929	4252	83,874		242,509	218,528			242,509		(23,981)				0001
Purchased Call/SPT/SPT013VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2022	09/06/2024	09/10/2024	Exercise	1	1,602,288	4213	93,150		281,372	249,511			281,372		(31,860)				0001
Purchased Call/SPT/SPT013VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024	09/12/2024	Exercise	1	1,456,000	4228.69	83,429		267,581	238,588			267,581		(28,994)				0001
Purchased Call/SPT/SPT013WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2022	11/15/2024	11/19/2024	Exercise	1	2,496,000	4488.14	93,600		353,856	312,898			353,856		(40,958)				0001
Purchased Call/SPT/SPT013WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2022	12/06/2024	12/10/2024	Exercise	1	1,532,000	4421.11	64,497		304,688	274,566			304,688		(30,122)				0001
Purchased Call/SPT/SPT013WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2022	12/20/2024	12/24/2024	Exercise	1	2,329,000	4425.43	89,667		388,800	345,198			388,800		(43,602)				0001
Purchased Call/MAB/MAB213KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2022	01/26/2024	01/23/2024	Exercise	1	4,948,546	269.45	161,319		59,573	53,989			59,573		(5,584)				0001
Purchased Call/MAB/MAB213KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/30/2024	02/01/2024	Exercise	1	5,903,354	269.36	192,681		92,130	84,441			92,130		(7,689)				0001
Purchased Call/MAB/MAB213KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/29/2024	01/05/2024	Exercise	1	3,378,650	269.36	106,210		53,488	49,392			53,488		(4,095)				0001
Purchased Call/MAB/MAB213KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/26/2024	01/30/2024	Exercise	1	7,950,131	269.36	259,466		97,822	88,847			97,822		(8,976)				0001
Purchased Call/MAB/MAB213KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2022	01/31/2024	02/02/2024	Exercise	1	7,079,184	270.27	229,196		92,327	82,866			92,327		(9,462)				0001
Purchased Call/MAB/MAB213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2022	02/01/2024	02/05/2024	Exercise	1	6,015,779	270.86	191,855		67,952	59,741			67,952		(8,210)				0001
Purchased Call/MAB/MAB213KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2022	02/02/2024	02/06/2024	Exercise	1	8,211,985	272.38	244,303		56,047	44,928			56,047		(11,119)				0001
Purchased Call/MAB/MAB213KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2022	02/02/2024	02/06/2024	Exercise	1	5,485,143	270.86	167,812		68,403	60,983			68,403		(7,420)				0001
Purchased Call/MAB/MAB213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2022	02/07/2024	02/09/2024	Exercise	1	7,585,351	270.38	238,532		99,434	87,268			99,434		(12,167)				0001
Purchased Call/MAB/MAB213LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2022	02/08/2024	02/08/2024	Exercise	1	4,934,465	270.19	157,231		77,601	69,360			77,601		(8,241)				0001
Purchased Call/MAB/MAB213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2022	02/14/2024	01/31/2024	Exercise	1	7,561,468	271.2	246,701		102,740	87,726			102,740		(15,014)				0001
Purchased Call/MAB/MAB213LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2022	02/15/2024	02/20/2024	Exercise	1	6,061,265	271.11	202,735		112,221	99,585			112,221		(12,637)				0001
Purchased Call/MAB/MAB213LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	01/04/2024	Exercise	1	6,486,837	272.37	201,524		95,231	82,405			95,231		(12,827)				0001
Purchased Call/MAB/MAB213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	01/19/2024	Exercise	1	9,590,080	272.24	301,406		145,405	126,207			145,405		(19,197)				0001
Purchased Call/MAB/MAB213LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/20/2024	02/08/2024	Exercise	1	6,493,770	272.11	205,864		92,669	78,483			92,669		(14,186)				0001
Purchased Call/MAB/MAB213LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2022	02/22/2024	01/26/2024	Exercise	1	6,987,765	272.41	207,879		145,541	130,132			145,541		(15,409)				0001
Purchased Call/MAB/MAB213LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2022	02/23/2024	02/27/2024	Exercise	1	6,832,099	272.58	215,456		150,800	135,072			150,800		(15,728)				0001
Purchased Call/MAB/MAB213LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2022	02/23/2024	02/27/2024	Exercise	1	4,238,623	273.38	128,433		80,779	71,372			80,779		(9,407)				0001
Purchased Call/MAB/MAB213LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/27/2024	01/29/2024	Exercise	1	6,857,773	271.54	249,962		175,093	155,467			175,093		(19,625)				0001
Purchased Call/BCS/BCS917661	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	09/10/2024	Exercise	1	230,071	680.13	9,876	9,073	9,283	210			9,283						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	09/18/2024	Exercise	1	389,364	704.88	40,328	1,154	1,732	578			1,732						0001
Purchased Call/BCS/BCS9177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	09/18/2024	Exercise	1	1,638,425	696.57	182,203	4,746	7,347	2,601			7,347						0001
Purchased Call/SPT/SPT000AS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/05/2023	04/04/2024	04/08/2024	Exercise	1	1,945,995	4132	127,029	250,407	217,512				250,407		(32,894)				0001
Purchased Call/SPT/SPT000AS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/11/2023	04/10/2024	04/12/2024	Exercise	1	1,609,148	4137	102,280	199,055	170,879				199,055		(28,176)				0001
Purchased Call/SPT/SPT000AS7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/14/2023	04/12/2024	04/16/2024	Exercise	1	3,478,461	4126	229,709	426,474	361,390				426,474		(65,084)				0001
Purchased Call/SPT/SPT000ASL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/23/2023	06/20/2024	06/24/2024	Exercise	1	1,973,994	4263	129,909	276,920	215,042				276,920		(61,878)				0001
Purchased Call/SPT/SPT000AST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/07/2023	07/09/2024	07/11/2024	Exercise	1	1,440,000	4246.48	102,096	234,274	180,982				234,274		(53,292)				0001
Purchased Call/SPT/SPT000ASV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/14/2023	07/10/2024	07/12/2024	Exercise	1	1,572,991	4274	128,601	259,719	191,108				259,719		(68,611)				0001
Purchased Call/SPT/SPT000AS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/26/2023	07/19/2024	07/23/2024	Exercise	1	2,612,829	4362	192,237	316,944	209,248				316,944		(107,696)				0001
Purchased Call/SPT/SPT000BS5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/17/2023	08/15/2024	08/19/2024	Exercise	1	1,641,619	4286	99,710	240,792	177,919				240,792		(62,873)				0001
Purchased Call/SPT/SPT000BSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/01/2023	08/30/2024	09/04/2024	Exercise	1	2,199,000	4320.49	154,370	327,380	223,320				327,380		(104,060)				0001
Purchased Call/SPT/SPT000BSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/05/2023	10/04/2024	10/08/2024	Exercise	1	1,939,704	4127	143,134	420,941	310,807				420,941		(110,134)				0001
Purchased Call/SPT/SPT000BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/13/2023	10/15/2024	10/17/2024	Exercise	1	1,876,000	4181.13	133,196	390,820	285,435				390,820		(105,386)				0001
Purchased Call/SPT/SPT000BSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2023	10/18/2024	10/22/2024	Exercise	1	1,329,000	4093.7	93,695	318,717	242,981				318,717		(75,736)				0001
Purchased Call/SPT/SPT000CS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	11/29/2023	11/27/2024	12/02/2024	Exercise	1	1,949,426	4284	144,604	387,802	255,581				387,802		(132,220)				0001
Purchased Call/SPT/SPT000CSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/21/2023	12/19/2024	12/23/2024	Exercise	1	1,963,267	4442	136,291	259,588	125,575				259,588		(134,013)				0001
Purchased Call/SPT/SPT005AS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/26/2023	01/26/2024	01/30/2024	Exercise	1	1,655,000	3983.64	112,375	222,793	215,011				222,793		(7,782)				0001
Purchased Call/BCS/BCS817HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	01/30/2024	Exercise	1	1,127,911	653.19	119,029	6,468	8,720	2,252			8,720						0001
Purchased Call/BCS/BCS817HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	01/31/2024	Exercise	1	2,243,216	656.56	236,812	12,149	15,668	3,519			15,668						0001
Purchased Call/BCS/BCS817HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	02/06/2024	Exercise	1	1,716,705	653.51	168,255	21,450	23,678	2,228			23,678						0001
Purchased Call/BCS/BCS817HSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	02/06/2024	Exercise	1	1,754,454	653.51	165,131	25,421	26,707	1,286			26,707						0001
Purchased Call/BCS/BCS817HSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	02/06/2024	Exercise	1	598,288	651.53	55,485	9,651	11,617	1,967			11,617						0001
Purchased Call/BCS/BCS817HSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	02/12/2024	Exercise	1	1,901,539	651.15	209,815	12,798	17,056	4,259			17,056						0001
Purchased Call/BCS/BCS817JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	02/13/2024	Exercise	1	239,710	646.75	17,234	6,869	8,433	1,565			8,433						0001
Purchased Call/BCS/BCS817JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	02/14/2024	Exercise	1	3,114,059	653.24	101,640	142,563	186,869	44,306			186,869						0001
Purchased Call/MAB/MAB213LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/25/2022	02/23/2024	02/27/2024	Exercise	1	4,576,410	271.54	154,748	118,885	107,528				118,885		(11,357)				0001
Purchased Call/MAB/MAB213MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/01/2022	03/01/2024	03/05/2024	Exercise	1	11,817,791	275.61	384,320	210,484	178,784				210,484		(31,700)				0001
Purchased Call/MAB/MAB213MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/01/2022	02/28/2024	03/01/2024	Exercise	1	3,340,548	272.42	131,811	72,699	62,157				72,699		(10,541)				0001
Purchased Call/MAB/MAB213MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/02/2022	03/01/2024	03/05/2024	Exercise	1	6,551,343	276.74	212,884	89,361	71,767				89,361		(17,594)				0001
Purchased Call/MAB/MAB213MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	03/04/2022	03/06/2024	03/08/2024	Exercise	1	5,328,731	279.73	185,020	33,407	16,865				33,407		(16,542)				0001

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Purchased Call/MAB/MAB213USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/04/2024	03/06/2024	Exercise	1	7,195,831	279.73	240,729		37,802	16,906			37,802		(20,896)				0001
Purchased Call/MAB/MAB213USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/05/2024	03/07/2024	Exercise	1	5,598,669	279.73	174,420		21,504	6,170			21,504		(15,334)				0001
Purchased Call/MAB/MAB213USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2022	03/07/2024	03/11/2024	Expire	1	8,543,697	281.93	262,753		(23,923)				(23,923)		(23,923)				0001
Purchased Call/MAB/MAB213USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024	03/12/2024	Expire	1	7,948,058	283.34	230,654		(21,227)				(21,227)		(21,227)				0001
Purchased Call/MAB/MAB213USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2022	03/08/2024	03/12/2024	Exercise	1	11,917,858	280.07	369,662		67,069	32,972			67,069		(34,097)				0001
Purchased Call/MAB/MAB213USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2022	03/08/2024	03/12/2024	Exercise	1	8,488,416	280.2	255,646		43,590	19,894			43,590		(23,696)				0001
Purchased Call/MAB/MAB213USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/12/2024	03/14/2024	Expire	1	5,971,520	280.25	180,905		(17,661)				(17,661)		(17,661)				0001
Purchased Call/MAB/MAB213USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/11/2024	03/13/2024	Expire	1	8,185,171	280.25	245,737		(23,691)				(23,691)		(23,691)				0001
Purchased Call/MAB/MAB213UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2022	03/14/2024	03/18/2024	Exercise	1	9,080,704	279.22	267,378		16,397	(10,422)			16,397		(26,819)				0001
Purchased Call/MAB/MAB213USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2022	03/15/2024	03/19/2024	Exercise	1	8,888,134	277.84	283,446		34,188	5,284			34,188		(28,903)				0001
Purchased Call/MAB/MAB213USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2022	03/15/2024	03/19/2024	Expire	1	5,617,998	279.12	170,574		(17,440)				(17,440)		(17,440)				0001
Purchased Call/MAB/MAB213NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/19/2024	02/14/2024	Exercise	1	7,393,649	278.65	227,514		66,681	42,302			66,681		(24,379)				0001
Purchased Call/SPT/SPT0502SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/06/2022	09/06/2024	09/10/2024	Exercise	1	1,555,000	4292.12	72,930		242,742	217,832			242,742		(24,910)				0001
Purchased Call/SPT/SPT0502SW	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/27/2022	09/27/2024	10/01/2024	Exercise	1	1,533,000	4133.14	79,409		374,736	345,325			374,736		(29,411)				0001
Purchased Call/SPT/SPT0503S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/26/2022	10/18/2024	10/28/2022	Exercise	1	1,490,860	4160	98,247		357,937	318,284			357,937		(39,653)				0001
Purchased Call/SPT/SPT0503S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/27/2022	10/24/2024	10/31/2022	Exercise	1	1,518,227	4342	66,609		273,577	246,253			273,577		(27,324)				0001
Purchased Call/SPT/SPT0503SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/09/2022	11/07/2024	11/14/2022	Exercise	1	1,928,212	4414	72,425		346,005	314,895			346,005		(31,111)				0001
Purchased Call/BCS/BCS9178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	09/27/2024	Exercise	1	366,138	695.73	32,632	5,103	8,001	2,899			8,001						0001
Purchased Call/BCS/BCS9178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	10/01/2024	Exercise	1	1,124,971	697.77	78,434	26,819	40,799	13,980			40,799						0001
Purchased Call/BCS/BCS9179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	10/08/2024	Exercise	1	738,919	705.15	79,891	2,505	2,774	269			2,774						0001
Purchased Call/BCS/BCS917AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	10/15/2024	Exercise	1	777,380	692.05	72,609	11,660	12,208	548			12,208						0001
Purchased Call/BCS/BCS917BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	10/23/2024	Exercise	1	928,426	699.37	52,711	32,507	34,699	2,192			34,699						0001
Purchased Call/SPT/SPT0503SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/02/2022	11/29/2024	12/06/2022	Exercise	1	1,657,918	4673	42,735		204,607	184,951			204,607		(19,656)				0001
Purchased Call/SPT/SPT0503SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/14/2022	12/13/2024	12/16/2022	Exercise	1	2,300,422	4589	68,024		331,491	299,067			331,491		(32,424)				0001
Purchased Call/SPT/SPT0503SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/28/2022	12/27/2024	12/30/2022	Exercise	1	1,760,000	4472.5	57,024		282,227	253,950			282,227		(28,277)				0001
Purchased Call/GLP/GLP0000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2024	03/22/2024	03/12/2024	Expire	1	10,875,000	2250	21,275		(21,275)				(21,275)		(21,275)				0001
Purchased Call/GLP/GLP0400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	05/09/2024	04/23/2024	Expire	1	11,875,000	2470	45,450		(45,450)				(45,450)		(45,450)				0001
Purchased Call/GLP/GLP0400S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/11/2024	10/02/2024	09/13/2024	Exercise	1	17,570,000	2610	26,425	178,325	151,900				178,325		(26,425)				0001
Purchased Call/GLP/GLP0400SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2024	11/14/2024	11/04/2024	Exercise	1	22,120,000	2655	64,080	350,800	286,720				350,800		(64,080)				0001
Purchased Call/GLP/GLP0400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/13/2024	12/03/2024	11/15/2024	Expire	1	20,840,000	2710	28,880		(28,880)				(28,880)		(28,880)				0001

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Purchased Call/SPT/SPT013XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	02/13/2024	Exercise	1	2,013,000	3939.54	139,501		336,113	321,001			336,113		(15,113)				0001
Purchased Call/SPT/SPT013XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/22/2024	02/26/2024	Exercise	1	2,284,209	3885	153,891		430,545	408,254			430,545		(22,291)				0001
Purchased Call/SPT/SPT040190	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2023	02/02/2024	02/06/2024	Exercise	1	1,566,000	4030.93	105,079		210,491	201,177			210,491		(9,314)				0001
Purchased Call/SPT/SPT040192	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/17/2023	02/16/2024	02/21/2024	Exercise	1	2,865,000	3917.36	200,550		482,961	457,264			482,961		(25,697)				0001
Purchased Call/SPT/SPT040193	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2023	03/01/2024	03/05/2024	Exercise	1	2,153,000	3856.55	153,509		450,653	425,349			450,653		(25,304)				0001
Purchased Call/SPT/SPT040196	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2023	03/07/2024	03/11/2024	Exercise	1	1,564,000	3864.22	113,077		333,262	312,759			333,262		(20,503)				0001
Purchased Call/SPT/SPT0401BH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/28/2023	04/29/2024	05/01/2024	Exercise	1	1,603,000	4152.51	108,203		180,242	144,771			180,242		(35,471)				0001
Purchased Call/SPT/SPT0401SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/10/2024	06/12/2024	Exercise	1	1,967,000	4211.88	134,149		260,808	201,309			260,808		(59,499)				0001
Purchased Call/SPT/SPT0402G0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/07/2024	06/11/2024	Exercise	1	2,452,825	4200	174,447		330,018	253,456			330,018		(76,563)				0001
Purchased Call/SPT/SPT0402S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2024	10/03/2024	Exercise	1	1,686,000	4551.58	42,656		195,551	163,442			195,551		(32,109)				0001
Purchased Call/SPT/SPT0402SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2023	11/15/2024	11/19/2024	Exercise	1	1,719,260	4235	128,998		328,389	214,399			328,389		(113,990)				0001
Purchased Call/SPT/SPT0402SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	11/29/2024	12/03/2024	Exercise	1	1,512,201	4308	111,274		299,108	196,179			299,108		(102,928)				0001
Purchased Call/SPT/SPT0503SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4H0FF07349	01/27/2023	01/26/2024	01/30/2024	Exercise	1	1,979,000	3980.74	134,176		268,045	258,727			268,045		(9,318)				0001
Purchased Call/SPT/SPT0503SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4H0FF07349	02/15/2023	02/14/2024	02/16/2024	Exercise	1	1,631,635	3941	110,683		263,027	249,574			263,027		(13,453)				0001
Purchased Call/SPT/SPT0504S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4H0FF07349	06/02/2023	06/03/2024	06/05/2024	Exercise	1	1,474,000	4206.5	102,443		183,464	140,004			183,464		(43,461)				0001
Purchased Call/SPT/SPT0504SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4H0FF07349	08/04/2023	08/01/2024	08/05/2024	Exercise	1	1,736,869	4375	103,391		206,586	145,243			206,586		(61,343)				0001
Purchased Call/MAB/MAB213NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/20/2024	01/25/2024	Exercise	1	5,879,393	278.65	178,668		59,995	40,594			59,995		(19,400)				0001
Purchased Call/MAB/MAB213NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/18/2024	03/20/2024	Exercise	1	9,355,520	278.65	289,494		60,700	29,925			60,700		(30,775)				0001
Purchased Call/MAB/MAB213NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2022	03/21/2024	03/25/2024	Exercise	1	7,937,381	278.94	238,511		138,939	112,716			138,939		(26,222)				0001
Purchased Call/MAB/MAB213NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024	03/26/2024	Exercise	1	10,050,334	278.25	315,141		170,696	135,610			170,696		(35,087)				0001
Purchased Call/MAB/MAB213NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2022	03/22/2024	03/26/2024	Exercise	1	6,523,125	280.05	196,602		68,143	46,126			68,143		(22,017)				0001
Purchased Call/MAB/MAB213NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/25/2024	03/27/2024	Exercise	1	10,254,368	280.06	307,705		104,968	69,385			104,968		(35,583)				0001
Purchased Call/MAB/MAB213NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/27/2024	03/29/2024	Exercise	1	5,045,766	280.06	147,189		70,435	53,037			70,435		(17,398)				0001
Purchased Call/MAB/MAB213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/28/2024	04/01/2024	Exercise	1	9,954,983	279.3	294,878		182,399	147,050			182,399		(35,349)				0001
Purchased Call/MAB/MAB213NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2022	03/28/2024	02/26/2024	Exercise	1	15,490,258	278.73	474,167		314,980	258,220			314,980		(56,760)				0001
Purchased Call/MAB/MAB213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2022	03/28/2024	03/29/2024	Exercise	1	7,193,323	278.94	214,297		141,351	115,554			141,351		(25,797)				0001
Purchased Call/MAB/MAB213NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024	04/05/2024	Exercise	1	3,967,861	278.17	120,989		97,741	82,263			97,741		(15,479)				0001
Purchased Call/MAB/MAB213NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/02/2024	04/04/2024	Exercise	1	7,670,122	278.17	233,247		173,320	143,820			173,320		(29,500)				0001
Purchased Call/MAB/MAB213NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	04/08/2024	Exercise	1	9,501,266	279.02	278,061		203,613	167,672			203,613		(35,941)				0001
Purchased Call/MAB/MAB2130G2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	04/09/2024	Exercise	1	6,150,023	278.15	185,967		150,449	126,046			150,449		(24,403)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB213QS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2022	04/10/2024	04/12/2024	Exercise	1	4,347,083	278.29	131,662		106,094	87,986			106,094		(18,108)				0001
Purchased Call/BCS/BCS917CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	11/06/2024	Exercise	1	2,170,945	699.67	230,276	22,717	29,232	6,515			29,232						0001
Purchased Call/BCS/BCS917CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	11/12/2024	Exercise	1	1,413,130	736.63	155,070	7,253	6,330	(923)			6,330						0001
Purchased Call/BCS/BCS817IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	02/21/2024	Exercise	1	891,941	652.66	97,765	7,756	8,290	534			8,290						0001
Purchased Call/BCS/BCS817JSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	02/27/2024	Exercise	1	1,650,361	660.41	184,078	12,924	15,246	2,322			15,246						0001
Purchased Call/BCS/BCS817KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	03/03/2026	03/05/2024	Exercise	1	822,433	669.35	22,352	38,540	40,738	2,198			40,738						0001
Purchased Call/BCS/BCS817KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	03/05/2024	Exercise	1	699,829	659.31	16,329	37,430	34,127	(3,303)			34,127						0001
Purchased Call/BCS/BCS817KS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	03/08/2024	Exercise	1	1,253,147	666.92	138,789	6,108	9,068	2,960			9,068						0001
Purchased Call/MAB/MAB213JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2022	01/03/2024	01/05/2024	Expire	1	6,645,882	275.16	206,954			(571)			(571)						0001
Purchased Call/MAB/MAB213JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/05/2024	01/09/2024	Expire	1	3,192,992	272.21	99,956			(556)			(556)						0001
Purchased Call/MAB/MAB213JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2022	01/10/2024	01/12/2024	Expire	1	8,626,587	271.82	280,439			(3,478)			(3,478)						0001
Purchased Call/MAB/MAB213JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2022	01/12/2024	01/17/2024	Exercise	1	5,455,017	273.25	163,112		4,881	2,404			4,881		(2,478)				0001
Purchased Call/MAB/MAB213JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/12/2024	01/17/2024	Exercise	1	7,499,316	272.22	232,246		35,106	31,553			35,106		(3,552)				0001
Purchased Call/MAB/MAB213KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2022	01/19/2024	01/23/2024	Exercise	1	4,592,065	271.71	136,042		13,292	9,912			13,292		(3,380)				0001
Purchased Call/MAB/MAB213KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024	01/25/2024	Exercise	1	3,502,163	270.72	102,699		34,657	31,443			34,657		(3,214)				0001
Purchased Call/MAB/MAB213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024	01/22/2024	Exercise	1	5,922,944	270.42	180,747		50,236	43,993			50,236		(6,243)				0001
Purchased Call/BCS/BCS917ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	12/04/2024	Exercise	1	505,651	746.23	53,814	6,946	4,984	(1,962)			4,984						0001
Purchased Call/SPT/SPT000ASC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/27/2023	04/22/2024	04/24/2024	Exercise	1	2,024,747	4115	137,701		218,114	174,914			218,114		(43,200)				0001
Purchased Call/SPT/SPT000ASG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/04/2023	05/02/2024	05/06/2024	Exercise	1	1,484,289	4135	93,311		166,744	135,122			166,744		(31,622)				0001
Purchased Call/SPT/SPT000ASJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/12/2024	06/14/2024	Exercise	1	2,390,925	4262	172,272		315,540	236,884			315,540		(78,656)				0001
Purchased Call/SPT/SPT000ASN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/28/2023	06/27/2024	07/01/2024	Exercise	1	1,912,575	4250	139,041		277,335	209,155			277,335		(68,180)				0001
Purchased Call/SPT/SPT000ASW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/20/2023	07/12/2024	07/16/2024	Exercise	1	1,623,249	4352	115,611		231,335	168,304			231,335		(63,031)				0001
Purchased Call/SPT/SPT000BB6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/18/2023	08/16/2024	08/20/2024	Exercise	1	1,634,327	4234	114,017		266,074	193,864			266,074		(72,211)				0001
Purchased Call/SPT/SPT000BSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	09/10/2024	Exercise	1	1,728,679	4279	125,442		251,268	164,504			251,268		(86,764)				0001
Purchased Call/SPT/SPT000BSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/29/2023	09/27/2024	10/01/2024	Exercise	1	2,029,000	4162.4	146,088		431,840	322,274			431,840		(109,566)				0001
Purchased Call/SPT/SPT000BSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/26/2023	10/25/2024	10/29/2024	Exercise	1	2,088,861	4088	135,589		479,794	367,868			479,794		(111,926)				0001
Purchased Call/SPT/SPT000CS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/07/2023	12/05/2024	12/09/2024	Exercise	1	1,705,011	4327	123,539		338,493	222,161			338,493		(116,332)				0001
Purchased Call/SPT/SPT000W96	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/18/2022	02/16/2024	02/21/2024	Expire	1	1,544,000	4594.54	49,099			(3,124)			(3,124)						0001
Purchased Call/SPT/SPT000W9D	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	03/28/2024	04/01/2024	Exercise	1	1,670,911	4345	98,723		158,788	146,909			158,788		(11,880)				0001
Purchased Call/SPT/SPT000W9F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	03/28/2024	04/01/2024	Exercise	1	1,743,816	4428	87,033		130,118	119,646			130,118		(10,473)				0001

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Purchased Call/SPT/SPT00098Q	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/26/2022	04/26/2024	04/30/2024	Exercise	1	2,017,000	4219.54	116,986		193,769	175,154			193,769		(18,615)				0001
Purchased Call/SPT/SPT00098T	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/13/2022	05/14/2024	05/16/2024	Exercise	1	1,557,000	4200.59	84,389		197,515	181,982			197,515		(15,533)				0001
Purchased Call/SPT/SPT00098V	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/20/2022	05/17/2024	05/21/2024	Exercise	1	1,815,390	4203	101,650		244,051	224,816			244,051		(19,235)				0001
Purchased Call/SPT/SPT00098Y	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/01/2022	05/31/2024	06/04/2024	Exercise	1	1,854,000	4268.72	92,329		207,164	188,013			207,164		(19,151)				0001
Purchased Call/MAB/MAB2130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024	04/10/2024	Exercise	1	7,371,352	278.29	221,122		190,348	160,517			190,348		(29,831)				0001
Purchased Call/MAB/MAB2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2022	04/09/2024	04/11/2024	Exercise	1	7,547,181	278.29	228,692		211,120	179,982			211,120		(31,138)				0001
Purchased Call/MAB/MAB2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	04/15/2024	Exercise	1	7,132,872	277.43	227,856		201,315	169,672			201,315		(31,643)				0001
Purchased Call/MAB/MAB2130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024	04/09/2024	Exercise	1	11,154,114	278.39	347,032		259,595	210,941			259,595		(48,654)				0001
Purchased Call/MAB/MAB2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2022	04/12/2024	04/09/2024	Exercise	1	8,697,580	279.53	259,995		166,585	130,050			166,585		(36,535)				0001
Purchased Call/MAB/MAB2130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/17/2024	04/08/2024	Exercise	1	7,059,346	278.9	203,288	3,686	86,295	52,713			86,295		(33,582)				0001
Purchased Call/MAB/MAB2130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/12/2024	04/16/2024	Exercise	1	4,990,345	278.9	151,442		106,748	85,394			106,748		(21,354)				0001
Purchased Call/MAB/MAB2130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/19/2024	01/24/2024	Exercise	1	12,487,873	278.86	374,238		121,279	65,234			121,279		(56,046)				0001
Purchased Call/MAB/MAB2130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/24/2024	01/30/2024	Exercise	1	6,857,133	276.52	196,715		139,028	108,167			139,028		(30,861)				0001
Purchased Call/MAB/MAB2130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/23/2024	03/28/2024	Exercise	1	6,843,224	276.52	206,515		122,579	90,511			122,579		(32,067)				0001
Purchased Call/MAB/MAB2130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/22/2024	02/07/2024	Exercise	1	10,096,652	276.52	294,448		152,030	106,564			152,030		(45,466)				0001
Purchased Call/MAB/MAB2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024	01/30/2024	Exercise	1	10,934,880	275.45	327,776		219,785	167,965			219,785		(51,820)				0001
Purchased Call/MAB/MAB213PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2022	04/26/2024	03/06/2024	Exercise	1	9,675,640	275.18	292,117		248,934	202,136			248,934		(46,798)				0001
Purchased Call/MAB/MAB213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2022	04/26/2024	01/30/2024	Exercise	1	7,295,582	275.3	221,269		183,446	147,981			183,446		(35,465)				0001
Purchased Call/MAB/MAB213PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/29/2022	04/30/2024	02/22/2024	Exercise	1	6,567,991	275.58	198,733		108,672	75,910			108,672		(32,762)				0001
Purchased Call/MAB/MAB213PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/29/2022	04/29/2024	01/05/2024	Exercise	1	7,569,075	275.58	226,374		190,013	152,894			190,013		(37,119)				0001
Purchased Call/MAB/MAB213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/29/2022	05/01/2024	02/06/2024	Exercise	1	5,246,875	275.58	156,108		81,115	55,129			81,115		(25,985)				0001
Purchased Call/MAB/MAB213PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2022	05/03/2024	01/19/2024	Exercise	1	14,803,729	275.04	449,922		278,079	201,813			278,079		(76,266)				0001
Purchased Call/MAB/MAB213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2022	05/03/2024	04/18/2024	Exercise	1	8,776,837	275.64	264,079		147,479	102,710			147,479		(44,770)				0001
Purchased Call/SPT/SPT00598H	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNEB1BJXP4R0TD8PU41	08/15/2022	08/15/2024	08/19/2024	Exercise	1	1,535,000	4388.19	76,904		199,776	175,829			199,776		(23,947)				0001
Purchased Call/SPT/SPT005AS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNEB1BJXP4R0TD8PU41	10/11/2022	10/11/2024	10/16/2024	Exercise	1	1,896,000	4169.54	98,782		440,840	402,357			440,840		(38,483)				0001
Purchased Call/SPT/SPT005AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNEB1BJXP4R0TD8PU41	10/14/2022	10/16/2024	10/18/2024	Exercise	1	1,611,000	4083.45	105,843		420,254	378,295			420,254		(41,960)				0001
Purchased Call/SPT/SPT013PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/08/2024	01/10/2024	Expire	1	1,454,000	4595.75	65,430			(630)			(630)		(630)				0001
Purchased Call/SPT/SPT013PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/04/2024	01/08/2024	Expire	1	2,434,022	4583	109,997			(456)			(456)		(456)				0001
Purchased Call/SPT/SPT013PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/16/2024	01/18/2024	Expire	1	1,543,000	4627.43	63,572			(1,312)			(1,312)		(1,312)				0001
Purchased Call/SPT/SPT013PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024	01/23/2024	Exercise	1	2,239,000	4429.61	110,831		31,978	29,227			31,978		(2,752)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT013QS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	01/26/2024	01/30/2024	Exercise	1	1,507,940	4236	110,097		101,073	97,234			101,073		(3,839)				0001
Purchased Call/SPT/SPT013QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024	02/13/2024	Exercise	1	2,220,000	4387.76	130,980		109,001	101,984			109,001		(7,017)				0001
Purchased Call/SPT/SPT013QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024	02/28/2024	Exercise	1	2,415,000	4432.06	115,679		103,087	94,177			103,087		(8,911)				0001
Purchased Call/SPT/SPT013QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/23/2024	02/27/2024	Exercise	1	2,878,082	4313	174,234		216,307	203,552			216,307		(12,755)				0001
Purchased Call/SPT/SPT013RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024	03/12/2024	Exercise	1	2,018,000	4257.84	124,107		201,279	189,873			201,279		(11,406)				0001
Purchased Call/SPT/SPT013RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/13/2024	03/15/2024	Exercise	1	2,068,979	4491	92,555		95,123	85,894			95,123		(9,230)				0001
Purchased Call/SPT/SPT013SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024	04/16/2024	Exercise	1	1,389,000	4254.47	83,062		129,238	117,616			129,238		(11,622)				0001
Purchased Call/SPT/SPT013SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/29/2022	04/26/2024	04/30/2024	Exercise	1	2,029,417	4247	105,395		180,965	164,079			180,965		(16,886)				0001
Purchased Call/SPT/SPT013TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2022	05/17/2024	05/21/2024	Exercise	1	1,520,000	4195.46	84,360		207,379	191,525			207,379		(15,854)				0001
Purchased Call/SPT/SPT013TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	06/11/2024	Exercise	1	1,901,000	4317.88	89,917		213,140	193,652			213,140		(19,488)				0001
Purchased Call/BCS/BCS817LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	03/19/2024	Exercise	1	1,621,411	661.82	194,795	6,454	9,706	3,252			9,706						0001
Purchased Call/BCS/BCS817LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	03/25/2024	Exercise	1	308,640	672.54	27,236	6,366	9,385	3,018			9,385						0001
Purchased Call/BCS/BCS817LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	04/01/2024	Exercise	1	2,056,042	683.88	236,636	6,973	6,188	(786)			6,188						0001
Purchased Call/BCS/BCS817LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	04/01/2024	Exercise	1	124,021	675.47	6,527	4,792	4,394	(398)			4,394						0001
Purchased Call/BCS/BCS817MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	04/03/2024	Exercise	1	2,863,002	675.58	337,113	17,539	16,224	(1,315)			16,224						0001
Purchased Call/SPT/SPT005ASN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/06/2023	01/03/2024	01/05/2024	Exercise	1	2,136,463	3870	162,840		309,644	308,734			309,644		(910)				0001
Purchased Call/SPT/SPT013WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2023	01/31/2024	02/02/2024	Exercise	1	2,019,967	3976	156,367		271,774	258,707			271,774		(13,067)				0001
Purchased Call/SPT/SPT013XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/25/2024	Exercise	1	1,725,000	4031.26	116,783		294,849	269,182			294,849		(25,666)				0001
Purchased Call/SPT/SPT0401S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2023	02/29/2024	03/04/2024	Exercise	1	1,574,936	3879	105,126		305,515	288,428			305,515		(17,087)				0001
Purchased Call/SPT/SPT0401SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2023	03/14/2024	03/18/2024	Exercise	1	1,566,000	3933.21	105,079		290,878	269,805			290,878		(21,073)				0001
Purchased Call/SPT/SPT0401SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/18/2024	03/20/2024	Exercise	1	2,129,000	4013.21	138,598		340,968	311,569			340,968		(29,400)				0001
Purchased Call/SPT/SPT0401SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/06/2023	04/05/2024	04/09/2024	Exercise	1	1,906,000	4145.05	125,605		252,201	219,146			252,201		(33,054)				0001
Purchased Call/SPT/SPT0401SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2023	05/07/2024	05/09/2024	Exercise	1	1,443,000	4148.94	95,960		181,851	148,370			181,851		(33,480)				0001
Purchased Call/SPT/SPT0402S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2023	06/14/2024	06/18/2024	Exercise	1	1,691,000	4250.63	116,172		234,326	181,666			234,326		(52,660)				0001
Purchased Call/SPT/SPT0402SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2024	11/06/2024	Exercise	1	1,504,000	4200.64	104,678		272,938	184,120			272,938		(88,818)				0001
Purchased Call/SPT/SPT0402SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2023	11/08/2024	11/13/2024	Exercise	1	1,570,000	4214.83	110,528		336,910	242,172			336,910		(94,738)				0001
Purchased Call/SPT/SPT0402SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2024	12/16/2024	Exercise	1	1,695,643	4348	136,781		317,849	187,474			317,849		(130,375)				0001
Purchased Call/SPT/SPT0131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024	06/18/2024	Exercise	1	2,046,000	4040.06	124,397		431,460	403,305			431,460		(28,156)				0001
Purchased Call/SPT/SPT0131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024	06/24/2024	Exercise	1	1,829,000	4010.95	115,044		410,116	383,131			410,116		(26,986)				0001
Purchased Call/SPT/SPT013US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024	06/27/2024	Exercise	1	1,651,000	4066.17	102,527		340,507	315,720			340,507		(24,787)				0001

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Purchased Call/SPT/SPT013US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2022	06/28/2024	07/02/2024	Exercise	1	1,837,000	4076.61	107,832		370,350	343,873			370,350		(26,477)				0001
Purchased Call/SPT/SPT013US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2022	06/28/2024	07/02/2024	Exercise	1	1,418,000	4056.58	87,349		293,325	271,847			293,325		(21,477)				0001
Purchased Call/SPT/SPT013US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/02/2024	07/05/2024	Exercise	1	2,028,000	4124.05	102,820		399,239	373,357			399,239		(25,882)				0001
Purchased Call/SPT/SPT013USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2022	07/12/2024	07/16/2024	Exercise	1	1,830,000	4119.05	97,356		407,465	381,691			407,465		(25,775)				0001
Purchased Call/SPT/SPT013USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2022	07/19/2024	07/23/2024	Exercise	1	2,173,000	4144.91	121,036		418,982	385,776			418,982		(33,206)				0001
Purchased Call/SPT/SPT013USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024	08/01/2024	Exercise	1	1,836,000	4310.26	87,394		256,729	231,399			256,729		(25,330)				0001
Purchased Call/SPT/SPT013VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2024	09/17/2024	Exercise	1	2,244,000	4279.47	109,507		420,165	381,710			420,165		(38,455)				0001
Purchased Call/SPT/SPT013VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/09/2024	09/11/2024	Exercise	1	1,433,074	4419	51,173		186,562	168,751			186,562		(17,812)				0001
Purchased Call/SPT/SPT013WS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2022	10/31/2024	11/04/2024	Exercise	1	1,561,000	4297.3	82,109		266,945	232,705			266,945		(34,240)				0001
Purchased Call/SPT/SPT013WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2022	12/03/2024	12/05/2024	Exercise	1	1,453,000	4498.71	56,667		245,902	219,670			245,902		(26,232)				0001
Purchased Call/SPT/SPT013WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/17/2024	12/19/2024	Exercise	1	1,840,000	4450.94	66,424		334,587	302,561			334,587		(32,026)				0001
Purchased Call/SPT/SPT0502SL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/06/2022	07/05/2024	07/09/2024	Exercise	1	1,557,000	4090.51	87,815		340,938	318,502			340,938		(22,436)				0001
Purchased Call/SPT/SPT0502SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/23/2022	08/23/2024	08/27/2024	Exercise	1	1,557,000	4306.86	84,389		261,105	233,902			261,105		(27,204)				0001
Purchased Call/SPT/SPT0502SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	09/28/2022	09/27/2024	10/01/2024	Exercise	1	1,821,197	4272	79,853		374,177	344,561			374,177		(29,616)				0001
Purchased Call/SPT/SPT0503SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/05/2022	12/05/2024	12/07/2022	Exercise	1	1,445,000	4639.54	38,726		200,878	182,870			200,878		(18,008)				0001
Purchased Call/MAB/MAB213KSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024	02/05/2024	Exercise	1	4,847,339	270.32	154,460		70,617	63,747			70,617		(6,869)				0001
Purchased Call/MAB/MAB213LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024	01/31/2024	Exercise	1	4,037,609	270.37	127,297		65,898	58,530			65,898		(7,368)				0001
Purchased Call/MAB/MAB213LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024	01/22/2024	Exercise	1	12,339,557	272.11	387,235		192,677	168,011			192,677		(24,665)				0001
Purchased Call/MAB/MAB213LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024	02/28/2024	Exercise	1	7,084,260	271.54	246,222		177,955	158,953			177,955		(19,002)				0001
Purchased Call/MAB/MAB213MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/29/2024	01/25/2024	Exercise	1	3,940,771	272.42	137,272		93,957	82,829			93,957		(11,128)				0001
Purchased Call/MAB/MAB213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2022	05/03/2024	01/30/2024	Exercise	1	7,884,697	275.97	222,078		122,163	84,380			122,163		(37,783)				0001
Purchased Call/MAB/MAB213PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024	02/28/2024	Exercise	1	7,052,936	275.5	203,008		150,454	115,187			150,454		(35,267)				0001
Purchased Call/MAB/MAB213PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	04/19/2024	Exercise	1	5,561,940	275.5	157,474		130,278	102,536			130,278		(27,742)				0001
Purchased Call/MAB/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024	01/25/2024	Exercise	1	11,928,797	273.4	360,352		392,477	328,497			392,477		(63,980)				0001
Purchased Call/MAB/MAB213PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024	01/22/2024	Exercise	1	18,539,705	273.02	566,177		736,327	635,183			736,327		(101,144)				0001
Purchased Call/MAB/MAB213PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2022	05/10/2024	02/21/2024	Exercise	1	12,480,354	273.98	371,005		450,530	383,929			450,530		(66,601)				0001
Purchased Call/MAB/MAB213PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/15/2024	04/15/2024	Exercise	1	6,954,902	273.05	214,370		310,987	270,209			310,987		(40,778)				0001
Purchased Call/MAB/MAB213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/14/2024	01/05/2024	Exercise	1	12,304,780	273.05	373,085		483,985	415,238			483,985		(68,747)				0001
Purchased Call/MAB/MAB213PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/13/2024	01/05/2024	Exercise	1	9,022,970	273.05	278,343		330,296	279,304			330,296		(50,993)				0001
Purchased Call/MAB/MAB2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2022	05/16/2024	01/22/2024	Exercise	1	14,504,379	273.62	445,612		611,084	527,790			611,084		(83,294)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB213QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2022	05/17/2024	01/05/2024	Exercise	1	18,706,715	273.94	568,507		817,129	710,142			817,129		(106,987)				0001
Purchased Call/MAB/MAB213QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024	01/04/2024	Exercise	1	14,724,878	273.5	453,388		660,399	574,900			660,399		(85,500)				0001
Purchased Call/MAB/MAB213QSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	02/22/2024	Exercise	1	10,835,383	274.54	329,846		455,134	392,625			455,134		(62,509)				0001
Purchased Call/BCS/BCS817MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/05/2024	04/06/2026	04/09/2024	Exercise	1	380,008	668.28	37,489	6,241	5,945	(296)			5,945						0001
Purchased Call/BCS/BCS817MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/13/2026	04/16/2024	Exercise	1	270,650	655.43	10,589	12,798	11,431	(1,368)			11,431						0001
Purchased Call/BCS/BCS817MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/10/2026	04/16/2024	Exercise	1	626,526	655.43	54,576	14,470	14,313	(157)			14,313						0001
Purchased Call/BCS/BCS817NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/12/2024	04/13/2026	04/16/2024	Exercise	1	3,260,456	661.58	372,697	21,506	22,950	1,444			22,950						0001
Purchased Call/BCS/BCS817NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/23/2024	12/10/2024	04/25/2024	Exercise	1	144,421	561.71		15,100	24,156	9,056			24,156		(15,100)				0001
Purchased Call/SPT/SPT0503SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	02/16/2023	02/16/2024	02/21/2024	Exercise	1	1,804,000	3915.7	126,641		304,999	288,817			304,999		(16,182)				0001
Purchased Call/SPT/SPT0009SG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	03/28/2024	04/01/2024	Exercise	1	1,491,069	4573	54,679		58,901	52,321			58,901		(6,580)				0001
Purchased Call/SPT/SPT0009SR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/03/2022	05/03/2024	05/07/2024	Exercise	1	1,634,000	4202.89	92,648		180,065	164,433			180,065		(15,632)				0001
Purchased Call/SPT/SPT0009SS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/03/2022	05/03/2024	05/07/2024	Exercise	1	1,806,000	4297.08	84,340		156,036	141,806			156,036		(14,230)				0001
Purchased Call/GLP/GLP0000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/23/2024	05/13/2024	Expire	1	16,240,000	2390		36,785		(36,785)					(36,785)				0001
Purchased Call/GLP/GLP0400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2024	06/06/2024	05/28/2024	Expire	1	16,569,000	2296		31,640		(31,640)					(31,640)				0001
Purchased Call/MAB/MAB213JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2022	01/04/2024	01/08/2024	Expire	1	3,718,089	275.45	107,886			(446)					(446)				0001
Purchased Call/MAB/MAB213JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2022	01/05/2024	01/09/2024	Expire	1	5,327,590	272.89	162,040			(897)					(897)				0001
Purchased Call/MAB/MAB213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/08/2024	01/10/2024	Expire	1	3,328,533	272.21	104,578			(1,007)					(1,007)				0001
Purchased Call/MAB/MAB213MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/13/2024	03/15/2024	Exercise	1	5,547,146	280.25	163,324		2,237	(13,929)			2,237		(16,166)				0001
Purchased Call/MAB/MAB213NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2022	03/22/2024	03/19/2024	Exercise	1	10,103,910	279.15	297,443	6,358	133,299	93,766			133,299		(39,534)				0001
Purchased Call/MAB/MAB213NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2022	03/28/2024	04/01/2024	Exercise	1	8,603,788	279.43	255,859		153,700	122,989			153,700		(30,712)				0001
Purchased Call/MAB/MAB213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024	04/03/2024	Exercise	1	6,644,893	278.17	204,904		148,734	123,033			148,734		(25,701)				0001
Purchased Call/MAB/MAB213NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024	01/25/2024	Exercise	1	13,853,137	278.27	418,392		331,743	277,119			331,743		(54,625)				0001
Purchased Call/MAB/MAB213QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024	01/25/2024	Exercise	1	11,747,610	274.38	358,869		541,027	471,812			541,027		(69,215)				0001
Purchased Call/MAB/MAB213QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/21/2024	04/16/2024	Exercise	1	10,590,877	274.38	324,349		471,404	408,529			471,404		(62,875)				0001
Purchased Call/MAB/MAB213QSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2022	05/23/2024	03/05/2024	Exercise	1	14,720,654	275.1	448,373		470,831	382,580			470,831		(88,251)				0001
Purchased Call/MAB/MAB213QSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024	02/01/2024	Exercise	1	18,092,302	275.36	545,525		534,228	426,010			534,228		(108,218)				0001
Purchased Call/MAB/MAB213QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024	01/05/2024	Exercise	1	16,226,366	275.07	495,576		497,209	398,896			497,209		(98,312)				0001
Purchased Call/MAB/MAB213QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2022	05/24/2024	02/22/2024	Exercise	1	11,847,608	275.35	356,550		351,853	280,757			351,853		(71,097)				0001
Purchased Call/MAB/MAB213QSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/28/2024	04/19/2024	Exercise	1	4,776,646	275.57	143,272		154,764	125,564			154,764		(29,199)				0001
Purchased Call/MAB/MAB213QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024	01/05/2024	Exercise	1	13,497,338	275.57	407,230		387,618	306,298			387,618		(81,320)				0001

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Purchased Call/MAB/MAB213QSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/29/2024	01/19/2024	Exercise	1	8,954,634	275.57	271,687		246,660	190,946			246,660		(55,715)				0001
Purchased Call/MAB/MAB213QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024	02/08/2024	Exercise	1	22,473,908	274.93	690,992		594,819	451,086			594,819		(143,733)				0001
Purchased Call/MAB/MAB213RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2022	05/31/2024	02/22/2024	Exercise	1	9,777,465	275.9	298,734		225,175	162,777			225,175		(62,398)				0001
Purchased Call/MAB/MAB213RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/04/2024	02/05/2024	Exercise	1	12,248,091	275.47	373,274		283,208	203,682			283,208		(79,526)				0001
Purchased Call/MAB/MAB213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/03/2024	01/30/2024	Exercise	1	9,002,576	275.47	271,038		249,158	191,652			249,158		(57,506)				0001
Purchased Call/MAB/MAB213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/05/2024	03/04/2024	Exercise	1	9,924,391	275.47	305,363		275,448	209,968			275,448		(65,480)				0001
Purchased Call/MAB/MAB213RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024	01/25/2024	Exercise	1	16,584,933	276.3	492,661		469,513	363,128			469,513		(106,385)				0001
Purchased Call/BCS/BCS8170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	04/29/2024	Exercise	1	2,232,733	649.35	264,708	17,016	18,567	1,551			18,567						0001
Purchased Call/BCS/BCS8170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	04/30/2024	Exercise	1	184,427	652.32	2,787	11,102	10,401	(700)			10,401						0001
Purchased Call/BCS/BCS8170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/26/2024	04/24/2026	04/30/2024	Exercise	1	548,727	652.32	42,863	15,607	15,980	372			15,980						0001
Purchased Call/BCS/BCS8170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	05/07/2024	Exercise	1	139,044	650.74	6,952	5,903	6,997	1,094			6,997						0001
Purchased Call/BCS/BCS817PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	05/10/2024	Exercise	1	1,666,403	665.75	195,177	6,478	8,699	2,220			8,699						0001
Purchased Call/BCS/BCS817PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	05/13/2024	Exercise	1	716,103	669.15	57,729	15,907	20,305	4,398			20,305						0001
Purchased Call/SPT/SPT013PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/10/2024	01/12/2024	Exercise	1	1,578,094	4359	108,763		38,339	36,982			38,339		(1,358)				0001
Purchased Call/SPT/SPT013PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024	01/30/2024	Exercise	1	2,015,000	4301.41	114,855		105,223	101,279			105,223		(3,944)				0001
Purchased Call/SPT/SPT013QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/29/2024	01/31/2024	Exercise	1	1,981,000	4400.89	103,804		69,710	65,712			69,710		(3,998)				0001
Purchased Call/SPT/SPT013QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2022	02/02/2024	02/06/2024	Exercise	1	2,352,000	4467.36	122,774		57,634	52,237			57,634		(5,397)				0001
Purchased Call/SPT/SPT013QSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024	02/13/2024	Exercise	1	2,068,000	4498.74	97,816		47,770	42,530			47,770		(5,240)				0001
Purchased Call/SPT/SPT013QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/21/2024	02/23/2024	Exercise	1	1,556,764	4185	119,025		141,714	133,306			141,714		(8,408)				0001
Purchased Call/SPT/SPT013RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024	03/19/2024	Exercise	1	1,557,000	4240.15	98,870		151,779	141,743			151,779		(10,036)				0001
Purchased Call/SPT/SPT013RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024	03/19/2024	Exercise	1	1,532,000	4353.58	77,519		107,212	99,343			107,212		(7,869)				0001
Purchased Call/SPT/SPT013RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/19/2024	03/21/2024	Exercise	1	2,655,000	4428.53	133,812		159,298	144,961			159,298		(14,337)				0001
Purchased Call/SPT/SPT013RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2022	03/22/2024	03/26/2024	Exercise	1	2,449,000	4386.25	129,062		198,577	184,217			198,577		(14,360)				0001
Purchased Call/SPT/SPT013RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/28/2024	04/01/2024	Exercise	1	1,799,000	4246.51	125,750		213,639	198,632			213,639		(15,007)				0001
Purchased Call/SPT/SPT013SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/23/2024	04/25/2024	Exercise	1	2,379,000	4204.05	144,167		233,557	211,179			233,557		(22,378)				0001
Purchased Call/SPT/SPT013SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024	04/29/2024	Exercise	1	2,042,000	4257.04	111,697		160,402	142,781			160,402		(17,620)				0001
Purchased Call/SPT/SPT013SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/29/2022	04/29/2024	05/01/2024	Exercise	1	2,745,000	4151.56	174,582		324,198	295,622			324,198		(28,577)				0001
Purchased Call/SPT/SPT013SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/29/2022	04/30/2024	05/02/2024	Exercise	1	2,525,000	4213.36	142,410		225,330	201,856			225,330		(23,474)				0001
Purchased Call/SPT/SPT013SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2022	05/03/2024	05/07/2024	Exercise	1	2,579,000	4289.73	134,882		225,186	202,397			225,186		(22,789)				0001
Purchased Call/SPT/SPT013TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2022	05/17/2024	05/21/2024	Exercise	1	2,817,000	4280.44	130,991		323,767	299,151			323,767		(24,617)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT013TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024	06/24/2024	Exercise	1	2,210,000	4086.77	119,340		451,348	423,355			451,348		(27,993)				0001
Purchased Call/SPT/SPT013TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024	06/25/2024	Exercise	1	1,911,000	4050.79	117,527		403,037	375,308			403,037		(27,729)				0001
Purchased Call/MAB/MAB213KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024	02/08/2024	Exercise	1	5,048,445	270.32	154,337		59,539	50,613			59,539		(8,925)				0001
Purchased Call/MAB/MAB213LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024	01/31/2024	Exercise	1	5,184,894	270.91	168,801		71,135	61,731			71,135		(9,404)				0001
Purchased Call/MAB/MAB213LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/13/2024	02/15/2024	Exercise	1	5,463,763	270.37	176,513		91,079	80,615			91,079		(10,464)				0001
Purchased Call/MAB/MAB213LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/21/2024	02/23/2024	Exercise	1	5,251,267	272.11	166,504		66,711	55,019			66,711		(11,692)				0001
Purchased Call/MAB/MAB213MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2022	03/01/2024	03/05/2024	Exercise	1	5,491,202	277.29	195,179		63,983	47,793			63,983		(16,190)				0001
Purchased Call/MAB/MAB2130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024	03/18/2024	Exercise	1	8,792,985	277.45	271,137		237,250	201,791			237,250		(35,459)				0001
Purchased Call/MAB/MAB2130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/16/2024	04/18/2024	Exercise	1	6,901,302	278.9	210,476		115,059	84,449			115,059		(30,610)				0001
Purchased Call/MAB/MAB2130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/15/2024	04/17/2024	Exercise	1	7,121,296	278.9	215,296		140,146	109,012			140,146		(31,134)				0001
Purchased Call/MAB/MAB2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2022	04/18/2024	04/22/2024	Exercise	1	10,222,962	279.12	298,900		133,237	88,738			133,237		(44,499)				0001
Purchased Call/MAB/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	04/23/2024	Exercise	1	8,787,389	278.14	244,639		108,567	71,689			108,567		(36,878)				0001
Purchased Call/MAB/MAB213RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	01/05/2024	Exercise	1	23,625,642	276.46	694,472		515,034	364,151			515,034		(150,883)				0001
Purchased Call/MAB/MAB213RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	02/12/2024	Exercise	1	17,153,660	276.34	490,260		382,695	275,969			382,695		(106,726)				0001
Purchased Call/MAB/MAB213RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	02/06/2024	Exercise	1	12,477,083	276.32	354,104		279,029	201,715			279,029		(77,314)				0001
Purchased Call/MAB/MAB213RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/12/2024	03/06/2024	Exercise	1	11,878,660	276.3	322,133		326,915	254,548			326,915		(72,367)				0001
Purchased Call/MAB/MAB213RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/11/2024	01/26/2024	Exercise	1	8,249,566	276.3	245,189		196,179	141,585			196,179		(54,594)				0001
Purchased Call/MAB/MAB213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	01/19/2024	Exercise	1	17,148,190	274.45	483,015		504,841	395,703			504,841		(109,138)				0001
Purchased Call/MAB/MAB213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024	01/19/2024	Exercise	1	26,507,313	272.84	772,515		947,691	771,411			947,691		(176,279)				0001
Purchased Call/MAB/MAB213RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2022	06/14/2024	01/05/2024	Exercise	1	15,538,427	272.86	451,792		552,765	449,970			552,765		(102,796)				0001
Purchased Call/MAB/MAB213RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024	01/19/2024	Exercise	1	13,942,902	272.12	408,887		581,353	485,166			581,353		(96,186)				0001
Purchased Call/MAB/MAB213PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2022	04/26/2024	03/08/2024	Exercise	1	13,410,397	275.14	399,672	4,096	343,534	275,677			343,534		(67,857)				0001
Purchased Call/MAB/MAB213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	05/02/2024	02/22/2024	Exercise	1	9,991,959	274.93	303,729		170,409	119,490			170,409		(50,918)				0001
Purchased Call/MAB/MAB213PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	03/29/2024	Exercise	1	9,643,549	273.15	295,601		382,013	328,904			382,013		(53,109)				0001
Purchased Call/BCS/BCS817PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	05/16/2024	Exercise	1	467,456	660.57		31,413	36,816	5,403			36,816		(31,413)				0001
Purchased Call/BCS/BCS817PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	05/20/2024	Exercise	1	106,658	662.97		7,146	7,030	(116)			7,030		(7,146)				0001
Purchased Call/BCS/BCS817QS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	05/21/2024	Exercise	1	1,375,815	668.51	159,315	10,321	10,316	(5)			10,316						0001
Purchased Call/BCS/BCS817QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	05/21/2024	Exercise	1	838,832	666.89	73,523	18,560	18,226	(333)			18,226						0001
Purchased Call/BCS/BCS817QS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/19/2026	05/21/2024	Exercise	1	284,155	664.4	10,827	13,739	13,560	(179)			13,560						0001
Purchased Call/MAB/MAB213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024	03/19/2024	Exercise	1	10,564,813	278.23	327,266		25,923	(7,435)			25,923		(33,358)				0001

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Purchased Call/SPT/SPT013VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/05/2022	08/05/2024	08/07/2024	Exercise	1	1,645,000	4322.1	84,389		197,111	171,922			197,111		(25,189)				0001
Purchased Call/SPT/SPT013VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/09/2022	08/09/2024	08/13/2024	Exercise	1	1,525,000	4285.21	85,095		211,950	186,153			211,950		(25,797)				0001
Purchased Call/SPT/SPT013VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2022	08/16/2024	08/20/2024	Exercise	1	1,626,000	4499.83	66,178		170,085	149,388			170,085		(20,698)				0001
Purchased Call/SPT/SPT013VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/02/2022	08/30/2024	09/04/2024	Exercise	1	1,670,158	4229	93,728		310,782	279,410			310,782		(31,372)				0001
Purchased Call/SPT/SPT013VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024	09/17/2024	Exercise	1	1,521,000	4245.83	80,309		296,937	268,697			296,937		(28,240)				0001
Purchased Call/SPT/SPT013VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024	09/19/2024	Exercise	1	1,470,000	4201.98	83,790		307,294	277,369			307,294		(29,925)				0001
Purchased Call/SPT/SPT0400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	06/13/2022	06/07/2024	06/11/2024	Exercise	1	1,449,161	3981	87,626		285,413	266,263			285,413		(19,149)				0001
Purchased Call/SPT/SPT0502SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/05/2022	04/05/2024	04/09/2024	Exercise	1	2,285,000	4380.68	119,734		174,393	158,790			174,393		(15,603)				0001
Purchased Call/SPT/SPT0503S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	10/28/2022	10/28/2024	11/01/2022	Exercise	1	2,093,000	4283.05	113,650		403,203	356,149			403,203		(47,055)				0001
Purchased Call/SPT/SPT0503SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/23/2022	11/21/2024	11/28/2022	Exercise	1	1,976,738	4448	85,537		322,473	284,076			322,473		(38,397)				0001
Purchased Call/SPT/SPT0503SL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/20/2022	12/20/2024	12/22/2022	Exercise	1	2,120,000	4546.82	61,268		288,141	258,389			288,141		(29,752)				0001
Purchased Call/MAB/MAB213RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	01/04/2024	Exercise	1	12,453,718	272.12	366,554		456,771	371,828			456,771		(84,943)				0001
Purchased Call/MAB/MAB213SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024	02/21/2024	Exercise	1	27,842,788	272.21	809,908		1,069,943	878,067			1,069,943		(191,876)				0001
Purchased Call/MAB/MAB213SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2022	06/21/2024	01/04/2024	Exercise	1	16,944,630	271.71	495,699		676,819	559,349			676,819		(117,470)				0001
Purchased Call/MAB/MAB213SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024	02/07/2024	Exercise	1	11,606,010	270.57	335,827		517,428	437,252			517,428		(80,176)				0001
Purchased Call/MAB/MAB213SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/24/2024	02/29/2024	Exercise	1	11,745,036	270.6	338,340		538,836	452,553			538,836		(86,282)				0001
Purchased Call/MAB/MAB213SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/24/2022	06/26/2024	04/01/2024	Exercise	1	10,324,433	270.6	276,150		482,512	412,930			482,512		(69,582)				0001
Purchased Call/MAB/MAB213SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2022	06/27/2024	01/09/2024	Exercise	1	15,866,613	270.82	427,351		710,380	605,462			710,380		(104,918)				0001
Purchased Call/MAB/MAB213SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2022	06/28/2024	02/01/2024	Exercise	1	18,260,933	270.91	514,837		811,546	684,746			811,546		(126,801)				0001
Purchased Call/MAB/MAB213SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/29/2022	06/28/2024	01/18/2024	Exercise	1	14,161,056	270.59	388,106		647,989	551,733			647,989		(96,256)				0001
Purchased Call/MAB/MAB213SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2022	06/28/2024	03/06/2024	Exercise	1	11,774,493	268.53	335,206		633,384	550,070			633,384		(83,314)				0001
Purchased Call/MAB/MAB2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2022	05/22/2024	05/17/2024	Exercise	1	9,368,984	274.38	291,357		369,433	312,146			369,433		(57,287)				0001
Purchased Call/MAB/MAB2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/27/2022	05/30/2024	04/18/2024	Exercise	1	8,565,452	275.57	261,279		205,900	151,856			205,900		(54,044)				0001
Purchased Call/MAB/MAB2130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024	03/26/2024	Exercise	1	10,590,313	278.64	306,434		111,958	65,957			111,958		(46,001)				0001
Purchased Call/BCS/BCS817SSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	06/11/2024	Exercise	1	1,412,458	672.84	146,277	16,411	18,080	1,669			18,080						0001
Purchased Call/BCS/BCS817SSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	06/11/2024	Exercise	1	704,238	667.12	549	46,522	50,528	4,006			50,528						0001
Purchased Call/BCS/BCS817SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	06/11/2024	Exercise	1	253,329	662.75	14,915	9,934	11,559	1,626			11,559						0001
Purchased Call/BCS/BCS817SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	06/17/2024	Exercise	1	319,963	662.09	35,875	3,116	3,305	189			3,305						0001
Purchased Call/BCS/BCS817TSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	06/18/2024	Exercise	1	811,714	668.7	97,928	1,525	1,632	107			1,632						0001
Purchased Call/BCS/BCS817TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	06/18/2024	Exercise	1	732,962	661.14	49,359	23,476	40,072	16,595			40,072						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB213SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	02/06/2024	Exercise	1	11,128,628	268.74	321,294		587,767	506,452			587,767		(81,315)				0001
Purchased Call/MAB/MAB213SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/03/2024	02/21/2024	Exercise	1	10,367,999	268.74	270,781		627,526	556,872			627,526		(70,655)				0001
Purchased Call/MAB/MAB213SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2022	07/05/2024	02/06/2024	Exercise	1	21,004,833	266.42	626,264		1,534,303	1,373,728			1,534,303		(160,575)				0001
Purchased Call/MAB/MAB213SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2022	07/05/2024	01/08/2024	Exercise	1	22,858,157	265.44	709,416		1,755,918	1,573,514			1,755,918		(182,404)				0001
Purchased Call/MAB/MAB213SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024	01/05/2024	Exercise	1	11,611,791	267.02	341,099		820,468	732,403			820,468		(88,065)				0001
Purchased Call/MAB/MAB213SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024	01/17/2024	Exercise	1	11,843,566	266.93	358,527		874,108	779,558			874,108		(94,550)				0001
Purchased Call/MAB/MAB213SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/08/2024	03/06/2024	Exercise	1	7,357,004	266.93	220,124		503,417	446,016			503,417		(57,401)				0001
Purchased Call/SPX/SPXH008SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/15/2024	03/12/2024	Expire	1	102,500,000	4875			9,900				(9,900)		(9,900)				0001
Purchased Call/SPX/SPXK13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2024	03/21/2024	03/18/2024	Expire	1	51,470,000	4900			6,450				(6,450)		(6,450)				0001
Purchased Call/GLP/GLP0000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	04/05/2024	03/22/2024	Exercise	1	12,930,000	2240	17,100		175,651	158,551			175,651		(17,100)				0001
Purchased Call/GLP/GLP0000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	05/23/2024	06/06/2024	05/28/2024	Expire	1	16,569,000	2438	23,065		(23,065)				(23,065)		(23,065)				0001
Purchased Call/GLP/GLP0000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	10/09/2024	09/27/2024	Expire	1	21,200,000	2750	33,400		(33,400)				(33,400)		(33,400)				0001
Purchased Call/GLP/GLP0400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/11/2024	10/02/2024	09/13/2024	Expire	1	17,570,000	2410	18,200		(18,200)				(18,200)		(18,200)				0001
Purchased Call/GLP/GLP0400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2024	11/14/2024	11/04/2024	Expire	1	22,120,000	2875	38,480		(38,480)				(38,480)		(38,480)				0001
Purchased Call/MAB/MAB213QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024	01/26/2024	Exercise	1	14,991,558	275.45	455,263		363,711	269,141			363,711		(94,570)				0001
Purchased Call/MAB/MAB213PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/07/2024	02/13/2024	Exercise	1	6,086,851	275.5	183,698		153,442	121,386			153,442		(32,056)				0001
Purchased Call/BCS/BCS817TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	06/20/2024	Exercise	1	646,995	668.99	63,397	10,550	11,203	653			11,203						0001
Purchased Call/BCS/BCS817TSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	06/21/2024	Exercise	1	723,735	667.98	89,773	2,446	2,539	93			2,539						0001
Purchased Call/BCS/BCS817VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2024	06/26/2026	07/01/2024	Exercise	1	196,862	672.07	13,047	6,725	6,914	189			6,914						0001
Purchased Call/BCS/BCS817VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	07/02/2024	Exercise	1	1,526,723	668.24	49,444	77,874	87,157	9,283			87,157						0001
Purchased Call/BCS/BCS817VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	07/02/2024	Exercise	1	511,835	668.24	16,434	26,255	27,434	1,179			27,434						0001
Purchased Call/MAB/MAB213TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2022	07/11/2024	01/05/2024	Exercise	1	16,829,129	267.06	505,646		1,296,245	1,162,461			1,296,245		(133,784)				0001
Purchased Call/MAB/MAB213TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2022	07/12/2024	01/08/2024	Exercise	1	22,482,034	265.75	702,351		1,767,343	1,580,601			1,767,343		(186,742)				0001
Purchased Call/MAB/MAB213TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2022	07/12/2024	01/04/2024	Exercise	1	16,890,911	266.5	525,502		1,281,176	1,140,850			1,281,176		(140,325)				0001
Purchased Call/MAB/MAB213TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2022	07/12/2024	01/10/2024	Exercise	1	10,314,965	265.68	339,268		818,015	727,116			818,015		(90,899)				0001
Purchased Call/MAB/MAB213TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024	01/31/2024	Exercise	1	11,403,209	266.51	364,456		872,580	773,775			872,580		(98,805)				0001
Purchased Call/MAB/MAB213TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2022	07/17/2024	01/24/2024	Exercise	1	9,246,012	266.51	301,320		686,877	604,438			686,877		(82,439)				0001
Purchased Call/MAB/MAB213TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2022	07/16/2024	01/22/2024	Exercise	1	11,128,495	266.51	335,991		891,044	800,111			891,044		(90,933)				0001
Purchased Call/MAB/MAB213RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/10/2024	01/05/2024	Exercise	1	10,443,063	276.3	299,454		246,937	180,550			246,937		(66,387)				0001
Purchased Call/MAB/MAB213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2022	06/14/2024	02/23/2024	Exercise	1	9,958,098	273.52	276,131		330,915	267,528			330,915		(63,386)				0001

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Purchased Call/MAB/MAB213RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/17/2022	06/18/2024	01/30/2024	Exercise	1	19,133,096	272.12	558,847	3,651	767,980	634,185			767,980		(133,795)				0001
Purchased Call/MAB/MAB213SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/24/2022	06/25/2024	01/05/2024	Exercise	1	9,577,115	270.6	283,441		439,473	370,147			439,473		(69,326)				0001
Purchased Call/MAB/MAB213SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/01/2022	07/02/2024	01/30/2024	Exercise	1	6,515,161	268.74	196,758		355,641	306,114			355,641		(49,528)				0001
Purchased Call/MAB/MAB213TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/18/2022	07/18/2024	01/09/2024	Exercise	1	14,176,775	267.83	442,307		914,699	793,098			914,699		(121,601)				0001
Purchased Call/MAB/MAB213TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/19/2022	07/19/2024	01/10/2024	Exercise	1	18,257,743	267.44	567,564		1,080,237	923,813			1,080,237		(156,424)				0001
Purchased Call/MAB/MAB213TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/20/2022	07/19/2024	01/19/2024	Exercise	1	13,417,152	268.39	408,286		750,634	637,910			750,634		(112,724)				0001
Purchased Call/MAB/MAB213TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/21/2022	07/19/2024	01/19/2024	Exercise	1	13,831,620	267.99	431,863		793,577	673,189			793,577		(120,389)				0001
Purchased Call/MAB/MAB213TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/22/2022	07/22/2024	01/23/2024	Exercise	1	12,300,826	268.55	375,500		660,079	554,984			660,079		(105,096)				0001
Purchased Call/MAB/MAB213TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/22/2022	07/24/2024	01/30/2024	Exercise	1	13,451,189	268.55	410,356	3,544	661,018	539,990			661,018		(121,028)				0001
Purchased Call/MAB/MAB213TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/22/2022	07/23/2024	02/29/2024	Exercise	1	8,754,543	268.55	265,548		483,665	408,480			483,665		(75,185)				0001
Purchased Call/MAB/MAB213TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/25/2022	07/25/2024	04/17/2024	Exercise	1	9,282,777	268.95	278,192		349,524	270,288			349,524		(79,236)				0001
Purchased Call/MAB/MAB213TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/26/2022	07/26/2024	01/11/2024	Exercise	1	19,597,324	269.14	588,271		788,350	620,767			788,350		(167,584)				0001
Purchased Call/MAB/MAB213US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/27/2022	07/26/2024	01/30/2024	Exercise	1	15,126,308	269.24	453,401		599,931	470,265			599,931		(129,666)				0001
Purchased Call/BCS/BCS817WS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	07/09/2024	Exercise	1	678,458	687.52	47,568	21,198	19,365	(1,833)			19,365						0001
Purchased Call/BCS/BCS817WSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	07/12/2024	Exercise	1	1,103,697	693.47	101,998	21,293	19,399	(1,894)			19,399						0001
Purchased Call/BCS/BCS817WSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	07/15/2024	Exercise	1	1,408,368	689.31	168,586	6,054	5,327	(727)			5,327						0001
Purchased Call/BCS/BCS817XS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	07/16/2024	Exercise	1	2,306,140	699.32	226,140	28,066	28,454	388			28,454						0001
Purchased Call/BCS/BCS817XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	07/16/2024	Exercise	1	159,215	688.83	12,859	4,102	3,506	(596)			3,506						0001
Purchased Call/MAB/MAB213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/04/2022	02/05/2024	01/19/2024	Exercise	1	5,300,412	270.32	164,780		63,891	55,954			63,891		(7,937)				0001
Purchased Call/MAB/MAB213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/10/2022	02/09/2024	02/13/2024	Exercise	1	6,216,917	270.74	195,773		89,012	78,453			89,012		(10,559)				0001
Purchased Call/MAB/MAB213LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/11/2022	02/09/2024	02/13/2024	Exercise	1	7,008,142	270.37	225,455		110,057	97,837			110,057		(12,220)				0001
Purchased Call/MAB/MAB213US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2022	07/26/2024	01/26/2024	Exercise	1	12,134,903	269.27	340,843	21,920	467,906	348,090			467,906		(119,816)				0001
Purchased Call/MAB/MAB213US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/29/2022	07/31/2024	01/11/2024	Exercise	1	8,964,572	269.66	265,725		427,033	349,327			427,033		(77,705)				0001
Purchased Call/MAB/MAB213US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/29/2022	07/29/2024	01/11/2024	Exercise	1	9,600,023	269.66	285,974		394,724	311,364			394,724		(83,360)				0001
Purchased Call/MAB/MAB213US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/01/2022	08/01/2024	01/23/2024	Exercise	1	17,690,098	269.63	525,536		767,572	612,838			767,572		(154,734)				0001
Purchased Call/MAB/MAB213USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/02/2022	08/02/2024	01/08/2024	Exercise	1	18,230,785	268.76	553,913		723,739	560,318			723,739		(163,421)				0001
Purchased Call/MAB/MAB213USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2022	08/02/2024	01/08/2024	Exercise	1	18,477,376	268.83	569,574		730,410	561,832			730,410		(168,578)				0001
Purchased Call/BCS/BCS8171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	07/25/2024	Exercise	1	3,440,639	699.15	408,739	6,026	6,070	45			6,070						0001
Purchased Call/BCS/BCS8172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	07/29/2024	Exercise	1	1,922,287	680.96	129,736	52,295	55,604	3,308			55,604						0001
Purchased Call/BCS/BCS9170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	07/31/2024	Exercise	1	274,486	681.65	19,678	8,236	9,048	812			9,048						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS9170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	08/05/2024	Exercise	1	871,922	684.04	78,368		15,703	15,107	(597)		15,107						0001
Purchased Call/MAB/MAB213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/25/2022	03/26/2024	03/28/2024	Exercise	1	8,642,358	280.06	263,382		84,834	54,078			84,834		(30,756)				0001
Purchased Call/MAB/MAB213USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/04/2022	08/02/2024	02/01/2024	Exercise	1	13,739,823	269.12	425,473		528,066	401,596			528,066		(126,470)				0001
Purchased Call/MAB/MAB213USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/05/2022	08/05/2024	03/06/2024	Exercise	1	8,355,096	269.12	253,318		168,962	93,020			168,962		(75,942)				0001
Purchased Call/MAB/MAB213USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/05/2022	08/06/2024	02/23/2024	Exercise	1	5,609,598	269.12	165,073		152,793	101,718			152,793		(51,075)				0001
Purchased Call/MAB/MAB213USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/08/2022	08/08/2024	01/16/2024	Exercise	1	18,314,772	269.04	565,948		544,676	372,455			544,676		(172,221)				0001
Purchased Call/MAB/MAB213USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/09/2022	08/09/2024	01/04/2024	Exercise	1	29,187,481	269.05	884,533	1,750	935,944	663,930			935,944		(272,014)				0001
Purchased Call/MAB/MAB213USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/10/2022	08/09/2024	02/28/2024	Exercise	1	14,905,842	269.38	456,711		462,617	322,898			462,617		(139,719)				0001
Purchased Call/MAB/MAB213USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2022	08/09/2024	01/05/2024	Exercise	1	11,708,144	269.94	346,116		329,314	222,852			329,314		(106,463)				0001
Purchased Call/MAB/MAB213VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/12/2022	08/12/2024	01/12/2024	Exercise	1	11,388,516	270.43	336,437		321,386	217,289			321,386		(104,097)				0001
Purchased Call/BCS/BCS9172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	08/19/2024	Exercise	1	1,271,786	687.25	99,599	24,282	36,133	11,851			36,133						0001
Purchased Call/BCS/BCS9173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	08/20/2024	Exercise	1	479,279	680.04	45,302	7,160	7,662	502			7,662						0001
Purchased Call/MAB/MAB213VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/12/2022	08/13/2024	02/02/2024	Exercise	1	9,683,832	270.43	289,903		321,206	231,570			321,206		(89,636)				0001
Purchased Call/MAB/MAB213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/12/2022	08/14/2024	02/01/2024	Exercise	1	10,765,626	270.43	311,957		355,981	258,422			355,981		(97,559)				0001
Purchased Call/MAB/MAB213VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/15/2022	08/15/2024	01/19/2024	Exercise	1	22,309,210	270.65	633,092		711,061	512,066			711,061		(198,995)				0001
Purchased Call/MAB/MAB213VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2022	08/16/2024	01/05/2024	Exercise	1	22,653,327	270.8	640,743	11,573	748,672	534,995			748,672		(213,677)				0001
Purchased Call/MAB/MAB213VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/17/2022	08/16/2024	01/08/2024	Exercise	1	18,121,123	270.93	505,255		606,831	447,148			606,831		(159,683)				0001
Purchased Call/MAB/MAB213VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2022	08/16/2024	01/19/2024	Exercise	1	12,781,105	270.58	341,120		438,057	329,748			438,057		(108,308)				0001
Purchased Call/MAB/MAB213SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/08/2022	07/09/2024	01/19/2024	Exercise	1	7,708,378	266.93	232,493		542,290	481,539			542,290		(60,751)				0001
Purchased Call/BCS/BCS9174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	08/28/2024	Exercise	1	167,909	685.62	7,257	6,849	6,280	(569)			6,280						0001
Purchased Call/BCS/BCS9174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/27/2024	08/27/2026	08/29/2024	Exercise	1	813,398	688.76	50,439	24,398	24,388	(9)			24,388						0001
Purchased Call/MAB/MAB213VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/19/2022	08/21/2024	01/11/2024	Exercise	1	10,148,526	270.39	272,067		403,828	316,006			403,828		(87,823)				0001
Purchased Call/MAB/MAB213VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/19/2022	08/19/2024	02/01/2024	Exercise	1	11,476,333	270.39	325,497		418,565	314,305			418,565		(104,260)				0001
Purchased Call/MAB/MAB213VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/19/2022	08/20/2024	01/11/2024	Exercise	1	10,989,478	270.39	319,132		421,139	319,215			421,139		(101,924)				0001
Purchased Call/MAB/MAB213VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2022	08/22/2024	01/05/2024	Exercise	1	16,038,758	269.93	443,424		602,062	458,731			602,062		(143,331)				0001
Purchased Call/MAB/MAB213VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2022	08/23/2024	01/05/2024	Exercise	1	23,137,616	269.33	650,392		1,006,666	795,499			1,006,666		(211,168)				0001
Purchased Call/MAB/MAB213VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/24/2022	08/23/2024	01/08/2024	Exercise	1	12,818,169	269.31	357,288		546,237	429,983			546,237		(116,254)				0001
Purchased Call/MAB/MAB213VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2022	08/23/2024	01/10/2024	Exercise	1	9,301,717	269.41	261,237		402,626	317,269			402,626		(85,357)				0001
Purchased Call/MAB/MAB213VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/26/2022	08/26/2024	02/08/2024	Exercise	1	18,410,455	269.58	510,580		775,501	607,157			775,501		(168,344)				0001
Purchased Call/MAB/MAB213USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/05/2022	08/07/2024	02/01/2024	Exercise	1	13,206,401	269.12	408,833		347,090	223,213			347,090		(123,876)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS917798	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	09/20/2024	Exercise	1	1,139,060	694.29	128,458	3,089	4,478	1,389			4,478						0001
Purchased Call/BCS/BCS9178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	10/01/2024	Exercise	1	2,431,432	706.11	240,475	13,370	17,124	3,754			17,124						0001
Purchased Call/BCS/BCS9178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	10/02/2024	Exercise	1	480,749	696.4	34,164	12,051	12,078	.27			12,078						0001
Purchased Call/BCS/BCS9179S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	10/04/2024	Exercise	1	1,578,791	704.53	159,119	8,221	12,370	4,149			12,370						0001
Purchased Call/BCS/BCS9179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	10/07/2024	Exercise	1	232,457	693.76	16,204	5,509	8,833	3,325			8,833						0001
Purchased Call/BCS/BCS9179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	10/08/2024	Exercise	1	175,523	693.58	15,163	3,433	3,795	362			3,795						0001
Purchased Call/BCS/BCS9179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	10/08/2024	Exercise	1	3,038,873	705.15	314,293	17,285	19,100	1,815			19,100						0001
Purchased Call/BCS/BCS9174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	10/17/2024	Exercise	1	727,422	703.95	78,842	5,279	7,503	2,224			7,503						0001
Purchased Call/BCS/BCS9178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	10/22/2024	Exercise	1	324,414	706.64	32,332	4,240	5,687	1,447			5,687						0001
Purchased Call/BCS/BCS9178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	10/23/2024	Exercise	1	2,323,649	702.64	254,409	16,513	22,652	6,139			22,652						0001
Purchased Call/BCS/BCS9178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2024	10/27/2026	10/29/2024	Exercise	1	2,423,105	703.26	118,913	91,260	120,124	28,863			120,124						0001
Purchased Call/BCS/BCS917CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2024	10/30/2026	11/04/2024	Exercise	1	1,266,138	698.04	129,337	14,528	18,818	4,290			18,818						0001
Purchased Call/BCS/BCS917CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	11/06/2024	Exercise	1	876,670	696.41	93,127	10,464	13,409	2,945			13,409						0001
Purchased Call/BCS/BCS917CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2024	11/06/2026	11/12/2024	Exercise	1	1,623,551	727.94	168,538	19,395	20,667	1,272			20,667						0001
Purchased Call/BCS/BCS917DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	11/15/2024	Exercise	1	2,716,220	745.11	316,934	5,728	6,247	519			6,247						0001
Purchased Call/MAB/MAB213VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	08/26/2022	08/27/2024	01/05/2024	Exercise	1	6,427,290	269.58	189,082		266,713	204,151			266,713		(62,562)				0001
Purchased Call/MAB/MAB213VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	08/26/2022	08/28/2024	01/09/2024	Exercise	1	11,216,424	269.58	315,349		452,083	347,162			452,083		(104,921)				0001
Purchased Call/MAB/MAB213WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	08/29/2022	08/29/2024	02/02/2024	Exercise	1	14,892,451	268.29	430,254		673,149	529,467			673,149		(143,682)				0001
Purchased Call/MAB/MAB213WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	08/30/2022	08/30/2024	01/05/2024	Exercise	1	21,432,594	267.97	620,720		970,830	763,221			970,830		(207,608)				0001
Purchased Call/MAB/MAB213WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	08/31/2022	08/30/2024	01/22/2024	Exercise	1	17,567,200	267.66	492,922		810,098	644,375			810,098		(165,724)				0001
Purchased Call/MAB/MAB213WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/01/2022	08/30/2024	03/06/2024	Exercise	1	8,580,931	266.41	254,409		439,681	353,802			439,681		(85,879)				0001
Purchased Call/MAB/MAB213WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/02/2022	09/04/2024	01/11/2024	Exercise	1	11,260,661	266.14	335,716		578,636	463,516			578,636		(115,120)				0001
Purchased Call/MAB/MAB213WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/02/2022	09/03/2024	06/05/2024	Exercise	1	4,533,342	266.14	133,185		224,480	179,169			224,480		(45,311)				0001
Purchased Call/MAB/MAB213US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024	01/12/2024	Exercise	1	9,235,901	269.66	277,328		385,117	304,623			385,117		(80,494)				0001
Purchased Call/MAB/MAB213WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/02/2022	08/30/2024	02/01/2024	Exercise	1	8,388,387	266.14	248,258		438,346	354,713			438,346		(83,633)				0001
Purchased Call/MAB/MAB213WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/06/2022	09/06/2024	01/11/2024	Exercise	1	17,090,392	265.7	509,937		857,328	679,762			857,328		(177,565)				0001
Purchased Call/MAB/MAB213WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/07/2022	09/06/2024	01/16/2024	Exercise	1	24,122,797	264.55	743,494		1,334,057	1,076,394			1,334,057		(257,663)				0001
Purchased Call/MAB/MAB213WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/08/2022	09/06/2024	01/09/2024	Exercise	1	9,868,938	266.34	269,803		471,058	376,926			471,058		(94,132)				0001
Purchased Call/MAB/MAB213WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/09/2022	09/11/2024	01/11/2024	Exercise	1	12,173,931	267.59	318,402	2,871	603,666	488,970			603,666		(114,697)				0001
Purchased Call/MAB/MAB213WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024	01/04/2024	Exercise	1	8,065,010	267.59	239,756		383,041	299,717			383,041		(83,324)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB213WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/09/2024	03/06/2024	Exercise	1	7,599,760	267.59	210,750		345,690	272,248			345,690		(73,442)				0001
Purchased Call/MAB/MAB213WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/02/2022	09/05/2024	01/18/2024	Exercise	1	8,068,105	266.14	233,083		426,976	346,486			426,976		(80,489)				0001
Purchased Call/BCS/BCS917DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/15/2024	11/17/2026	11/19/2024	Exercise	1	367,092	725.96	8,201	20,146	22,074	1,928			22,074						0001
Purchased Call/BCS/BCS917DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	11/20/2024	Exercise	1	1,335,651	742.37	146,994	7,444	7,499	.55			7,499						0001
Purchased Call/BCS/BCS917DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	11/20/2024	Exercise	1	122,636	728.56		8,186	8,253	.67			8,253		(8,186)				0001
Purchased Call/BCS/BCS917ES5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2024	11/23/2026	11/26/2024	Exercise	1	1,180,278	749.89	131,255	6,369	5,158	(1,211)			5,158						0001
Purchased Call/BCS/BCS917ESE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/26/2024	11/25/2026	11/29/2024	Exercise	1	3,422,742	756.87	393,169	10,834	7,406	(3,428)			7,406						0001
Purchased Call/BCS/BCS917FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/05/2024	12/04/2026	12/09/2024	Exercise	1	476,988	743.07	43,316	10,062	9,364	(698)			9,364						0001
Purchased Call/BCS/BCS917FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/13/2024	12/14/2026	12/17/2024	Exercise	1	1,935,083	746.63	224,127	7,331	5,667	(1,664)			5,667						0001
Purchased Call/BCS/BCS917GSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/18/2026	12/20/2024	Exercise	1	3,362,091	723.08	400,092	7,227	6,947	(280)			6,947						0001
Purchased Call/MAB/MAB213WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2022	09/12/2024	01/17/2024	Exercise	1	15,260,299	269.37	377,468		694,108	560,975			694,108		(133,133)				0001
Purchased Call/MAB/MAB213WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2024	01/09/2024	Exercise	1	18,248,460	269.39	503,578		887,817	706,653			887,817		(181,164)				0001
Purchased Call/MAB/MAB213WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024	01/23/2024	Exercise	1	15,448,175	268.31	383,722	6,869	803,931	660,747			803,931		(143,183)				0001
Purchased Call/MAB/MAB213XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2022	09/13/2024	01/08/2024	Exercise	1	15,883,342	267.02	413,770		924,360	777,083			924,360		(147,277)				0001
Purchased Call/MAB/MAB213XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/16/2024	01/29/2024	Exercise	1	12,980,159	266.06	355,517		812,320	683,449			812,320		(128,871)				0001
Purchased Call/MAB/MAB213XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024	02/14/2024	Exercise	1	7,320,281	266.06	215,087		447,901	371,068			447,901		(76,833)				0001
Purchased Call/MAB/MAB213XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/18/2024	02/06/2024	Exercise	1	9,032,398	266.06	240,235		530,740	443,651			530,740		(87,089)				0001
Purchased Call/MAB/MAB213XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2022	09/19/2024	01/12/2024	Exercise	1	20,944,702	266.05	575,654		1,310,643	1,102,081			1,310,643		(208,562)				0001
Purchased Call/MAB/MAB213XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024	01/24/2024	Exercise	1	26,837,485	266.07	762,486	3,414	1,706,607	1,426,560			1,706,607		(280,048)				0001
Purchased Call/MAB/MAB213XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/21/2022	09/20/2024	01/05/2024	Exercise	1	20,825,790	265.14	593,171		1,391,829	1,175,093			1,391,829		(216,736)				0001
Purchased Call/MAB/MAB213XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	01/29/2024	Exercise	1	12,459,224	264.63	355,562		869,423	739,232			869,423		(130,192)				0001
Purchased Call/MAB/MAB213XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/23/2024	02/01/2024	Exercise	1	10,122,902	263.45	297,684		759,595	650,289			759,595		(109,306)				0001
Purchased Call/MAB/MAB213XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/25/2024	02/12/2024	Exercise	1	8,582,584	263.45	259,680		671,609	575,341			671,609		(96,268)				0001
Purchased Call/SPT/SPT000ASA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/21/2023	04/19/2024	04/23/2024	Exercise	1	2,240,106	4118	148,724		226,771	181,741			226,771		(45,030)				0001
Purchased Call/SPT/SPT000ASO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2023	06/28/2024	07/02/2024	Exercise	1	1,384,000	4297.21	96,742		177,705	129,469			177,705		(48,236)				0001
Purchased Call/SPT/SPT000ASX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/20/2023	07/18/2024	07/22/2024	Exercise	1	2,189,782	4380	147,675		271,334	189,703			271,334		(81,631)				0001
Purchased Call/SPT/SPT000ASY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/26/2023	07/26/2024	07/30/2024	Exercise	1	1,826,000	4376.22	131,655		205,644	130,775			205,644		(74,870)				0001
Purchased Call/SPT/SPT000BSA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/25/2023	08/22/2024	08/26/2024	Exercise	1	1,657,726	4229	124,382		277,241	196,168			277,241		(81,073)				0001
Purchased Call/SPT/SPT000BSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/29/2023	09/27/2024	10/01/2024	Exercise	1	2,570,701	4153	189,532		554,191	412,043			554,191		(142,149)				0001
Purchased Call/SPT/SPT000BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/11/2023	10/10/2024	10/15/2024	Exercise	1	1,613,934	4192	119,288		321,244	228,245			321,244		(92,999)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPT/SPT000CSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/29/2023	12/27/2024	12/31/2024	Exercise	1	2,496,946	4475	165,642		335,569	169,927			335,569		(165,642)				0001
Purchased Call/MAB/MAB213XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2022	09/26/2024	01/05/2024	Exercise	1	19,024,773	261.75	611,653		1,638,164	1,409,764			1,638,164		(228,400)				0001
Purchased Call/MAB/MAB213XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2022	09/27/2024	02/01/2024	Exercise	1	21,350,771	261.44	660,573		1,856,026	1,609,874			1,856,026		(246,152)				0001
Purchased Call/MAB/MAB213XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2022	09/27/2024	01/18/2024	Exercise	1	16,701,718	261.73	531,701		1,433,957	1,234,971			1,433,957		(198,986)				0001
Purchased Call/MAB/MAB213XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024	01/09/2024	Exercise	1	13,233,928	262.83	398,923		1,075,492	926,215			1,075,492		(149,277)				0001
Purchased Call/MAB/MAB213YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2022	10/02/2024	03/07/2024	Exercise	1	11,494,625	261.71	366,301		961,750	822,549			961,750		(139,202)				0001
Purchased Call/MAB/MAB213XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/24/2024	01/18/2024	Exercise	1	9,085,209	263.45	265,889		708,908	611,364			708,908		(97,544)				0001
Purchased Call/SPT/SPT005ASP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/17/2024	Exercise	1	3,172,000	3947.28	213,158		427,261	420,730			427,261		(6,531)				0001
Purchased Call/SPT/SPT013WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise	1	1,976,000	3957.64	134,961		272,256	264,449			272,256		(7,808)				0001
Purchased Call/SPT/SPT013XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise	1	2,420,000	3869.27	169,400		472,746	447,806			472,746		(24,939)				0001
Purchased Call/SPT/SPT013XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise	1	1,640,000	4140.34	107,420		219,116	191,081			219,116		(28,035)				0001
Purchased Call/SPT/SPT013XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	06/04/2024	Exercise	1	2,312,093	4173	177,729		299,415	224,868			299,415		(74,547)				0001
Purchased Call/SPT/SPT013YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2024	Exercise	1	1,473,000	4271.84	107,529		255,067	178,261			255,067		(76,806)				0001
Purchased Call/SPT/SPT0401S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/10/2023	03/01/2024	03/05/2024	Exercise	1	1,469,359	3857	112,589		307,383	288,246			307,383		(19,137)				0001
Purchased Call/SPT/SPT0401S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/10/2023	03/08/2024	03/12/2024	Exercise	1	3,441,895	3867	260,209		715,524	667,096			715,524		(48,428)				0001
Purchased Call/SPT/SPT0401SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/14/2023	04/15/2024	04/17/2024	Exercise	1	1,386,000	4123.02	93,971		155,145	127,964			155,145		(27,182)				0001
Purchased Call/SPT/SPT0401SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2023	05/03/2024	05/07/2024	Exercise	1	2,116,035	4125	148,775		263,681	212,849			263,681		(50,832)				0001
Purchased Call/SPT/SPT0401ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2023	05/24/2024	05/29/2024	Exercise	1	1,553,000	4108.87	105,604		234,484	192,707			234,484		(41,777)				0001
Purchased Call/SPT/SPT0402SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	11/29/2024	12/03/2024	Exercise	1	1,819,000	4335.59	126,057		345,949	229,347			345,949		(116,602)				0001
Purchased Call/SPT/SPT0504S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	06/23/2023	06/24/2024	06/26/2024	Exercise	1	1,928,000	4241.41	135,346		275,021	209,772			275,021		(65,249)				0001
Purchased Call/SPT/SPT0504SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	08/11/2023	08/12/2024	08/14/2024	Exercise	1	1,885,000	4290.78	134,212		244,733	161,914			244,733		(82,820)				0001
Purchased Call/SPT/SPT0009S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/14/2022	01/12/2024	01/17/2024	Expire	1	2,135,162	4498	114,031			(1,735)			(1,735)		(1,735)				0001
Purchased Call/MAB/MAB213YS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2022	10/01/2024	01/31/2024	Exercise	1	6,958,364	261.71	204,650		578,571	501,526			578,571		(77,045)				0001
Purchased Call/MAB/MAB213YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2022	09/30/2024	02/22/2024	Exercise	1	10,361,576	261.71	319,044		861,707	741,557			861,707		(120,150)				0001
Purchased Call/MAB/MAB213YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2022	10/03/2024	01/05/2024	Exercise	1	19,796,890	262.71	636,178	3,633	1,518,123	1,271,513			1,518,123		(246,610)				0001
Purchased Call/SPT/SPT0009S7	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/18/2022	02/16/2024	02/21/2024	Exercise	1	1,551,064	4321	88,656		94,730	89,090			94,730		(5,641)				0001
Purchased Call/SPT/SPT0009SM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/19/2022	04/19/2024	04/23/2024	Exercise	1	1,669,000	4239.21	101,475		122,035	106,862			122,035		(15,173)				0001
Purchased Call/SPT/SPT0059S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/28/2022	09/26/2024	09/30/2024	Exercise	1	1,586,875	4053	109,717		417,456	376,859			417,456		(40,597)				0001
Purchased Call/SPT/SPT0059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/30/2022	09/30/2024	10/02/2024	Exercise	1	1,755,000	4082.19	103,545		452,137	413,254			452,137		(38,883)				0001
Purchased Call/SPT/SPT0059SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024	10/08/2024	Exercise	1	1,713,000	4267.42	80,682		337,099	306,442			337,099		(30,657)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT005AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	10/08/2024	Exercise	1	1,691,785	4108	111,744		407,006	364,488			407,006		(42,518)				0001
Purchased Call/SPT/SPT005AS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/12/2022	10/08/2024	10/10/2024	Exercise	1	1,505,717	4113	86,824		358,967	325,315			358,967		(33,652)				0001
Purchased Call/SPT/SPT013QSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024	02/14/2024	Exercise	1	1,952,000	4401.86	102,870		90,944	85,001			90,944		(5,943)				0001
Purchased Call/SPT/SPT013QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024	02/28/2024	Exercise	1	1,519,000	4387.62	79,444		80,942	74,822			80,942		(6,119)				0001
Purchased Call/MAB/MAB213YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2022	10/04/2024	01/10/2024	Exercise	1	19,636,025	265.17	565,387	3,263	1,253,554	1,034,525			1,253,554		(219,029)				0001
Purchased Call/MAB/MAB213YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2022	10/04/2024	02/09/2024	Exercise	1	13,675,567	265.68	385,569		849,883	702,169			849,883		(147,713)				0001
Purchased Call/MAB/MAB213YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2022	10/04/2024	01/08/2024	Exercise	1	8,879,419	265.94	244,404		541,044	447,051			541,044		(93,993)				0001
Purchased Call/MAB/MAB213YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2022	10/08/2024	01/04/2024	Exercise	1	7,230,686	265.68	211,115		405,221	323,595			405,221		(81,626)				0001
Purchased Call/MAB/MAB213YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2022	10/09/2024	02/06/2024	Exercise	1	10,825,451	265.68	302,583		611,273	493,632			611,273		(117,641)				0001
Purchased Call/SPT/SPT013QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2022	02/29/2024	03/04/2024	Exercise	1	2,333,000	4363.46	130,881		148,298	137,706			148,298		(10,593)				0001
Purchased Call/SPT/SPT013RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2022	03/01/2024	03/05/2024	Exercise	1	1,819,000	4444.41	85,311		94,496	87,474			94,496		(7,021)				0001
Purchased Call/SPT/SPT013RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/08/2024	03/12/2024	Exercise	1	1,604,143	4283	94,013		149,365	140,665			149,365		(8,700)				0001
Purchased Call/SPT/SPT013RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2022	03/15/2024	03/19/2024	Exercise	1	1,873,000	4334.02	104,326		139,366	128,761			139,366		(10,605)				0001
Purchased Call/SPT/SPT013RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2022	03/21/2024	03/25/2024	Exercise	1	2,423,000	4307.7	147,803		241,368	225,148			241,368		(16,220)				0001
Purchased Call/SPT/SPT013SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024	04/09/2024	Exercise	1	1,459,000	4376.79	74,117		113,248	103,576			113,248		(9,672)				0001
Purchased Call/SPT/SPT013SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/07/2024	05/09/2024	Exercise	1	1,709,000	4185.91	91,773		211,410	195,400			211,410		(16,010)				0001
Purchased Call/SPT/SPT013TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024	05/29/2024	Exercise	1	2,139,000	4224.99	113,153		271,255	248,904			271,255		(22,351)				0001
Purchased Call/SPT/SPT013TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024	05/29/2024	Exercise	1	2,045,000	4294.58	93,457		223,547	205,087			223,547		(18,461)				0001
Purchased Call/SPT/SPT013TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/04/2024	06/06/2024	Exercise	1	2,005,000	4232.57	108,471		256,613	233,518			256,613		(23,095)				0001
Purchased Call/SPT/SPT013US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/27/2024	07/01/2024	Exercise	1	1,478,000	4069.23	92,079		305,866	283,383			305,866		(22,483)				0001
Purchased Call/SPT/SPT013USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/23/2024	07/25/2024	Exercise	1	2,433,000	4248.82	121,893		418,813	384,656			418,813		(34,157)				0001
Purchased Call/SPT/SPT013USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	08/05/2024	Exercise	1	1,442,000	4281.14	73,830		222,714	201,142			222,714		(21,572)				0001
Purchased Call/SPT/SPT013VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2022	08/16/2024	08/20/2024	Exercise	1	1,697,000	4382.43	87,565		226,725	199,339			226,725		(27,387)				0001
Purchased Call/SPT/SPT013VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2022	08/30/2024	09/04/2024	Exercise	1	1,726,000	4345.37	80,604		270,166	243,409			270,166		(26,758)				0001
Purchased Call/SPT/SPT013VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2022	10/18/2024	10/22/2024	Exercise	1	1,656,000	4333.66	73,030		321,435	292,283			321,435		(29,152)				0001
Purchased Call/SPT/SPT013WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/11/2022	11/12/2024	11/14/2024	Exercise	1	1,527,000	4320.4	80,473		302,886	267,955			302,886		(34,931)				0001
Purchased Call/MAB/MAB213YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2022	10/07/2024	02/06/2024	Exercise	1	11,495,286	265.68	324,926		655,416	529,738			655,416		(125,678)				0001
Purchased Call/MAB/MAB213YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2022	10/10/2024	01/08/2024	Exercise	1	17,588,634	264.98	482,187	3,095	1,037,409	845,296			1,037,409		(192,113)				0001
Purchased Call/MAB/MAB213YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	10/11/2024	01/18/2024	Exercise	1	20,835,277	264.24	594,206		1,382,692	1,149,760			1,382,692		(232,931)				0001
Purchased Call/MAB/MAB213YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2022	10/11/2024	01/10/2024	Exercise	1	16,965,259	263.97	485,007		1,145,276	954,839			1,145,276		(190,437)				0001

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Purchased Call/MAB/MAB213YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2022	10/11/2024	01/11/2024	Exercise	1	16,135,806	264.25	453,989		1,062,108	882,927			1,062,108		(179,181)				0001
Purchased Call/MAB/MAB213YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2024	01/17/2024	Exercise	1	11,394,691	264.21	324,341		781,683	649,478			781,683		(132,205)				0001
Purchased Call/MAB/MAB213YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/15/2024	01/10/2024	Exercise	1	10,637,646	264.21	311,148		706,774	583,494			706,774		(123,281)				0001
Purchased Call/MAB/MAB213YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/14/2024	02/02/2024	Exercise	1	9,430,978	264.21	270,492		632,150	515,084			632,150		(117,066)				0001
Purchased Call/MAB/MAB213YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2022	10/17/2024	01/22/2024	Exercise	1	20,054,555	263.7	586,909		1,434,650	1,199,505			1,434,650		(235,145)				0001
Purchased Call/MAB/MAB213ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2022	10/18/2024	01/11/2024	Exercise	1	18,747,611	263.52	552,637		1,391,450	1,169,859			1,391,450		(221,591)				0001
Purchased Call/SPT/SPT0502SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/04/2022	03/04/2024	03/06/2024	Exercise	1	1,371,000	4344.53	82,808		101,229	94,053			101,229		(7,176)				0001
Purchased Call/SPT/SPT0503S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	10/25/2022	10/25/2024	10/27/2022	Exercise	1	1,662,000	4341.18	76,452		294,828	263,576			294,828		(31,252)				0001
Purchased Call/SPT/SPT0503S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	10/26/2022	10/25/2024	10/28/2022	Exercise	1	1,928,000	4233.67	109,318		396,469	351,720			396,469		(44,748)				0001
Purchased Call/SPT/SPT0503SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	11/03/2022	10/31/2024	11/07/2022	Exercise	1	1,705,951	4454	57,906		223,364	199,050			223,364		(24,314)				0001
Purchased Call/MAB/MAB213ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2022	10/18/2024	01/19/2024	Exercise	1	16,704,246	263.29	495,710		1,261,123	1,061,735			1,261,123		(199,389)				0001
Purchased Call/MAB/MAB213ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2022	10/18/2024	04/10/2024	Exercise	1	11,435,794	263.04	344,005		880,176	741,275			880,176		(138,902)				0001
Purchased Call/MAB/MAB213ZSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/23/2024	01/29/2024	Exercise	1	9,077,899	262.77	278,887		641,349	527,372			641,349		(113,977)				0001
Purchased Call/MAB/MAB213ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/22/2024	02/09/2024	Exercise	1	7,905,257	262.77	231,610		592,100	498,165			592,100		(93,935)				0001
Purchased Call/MAB/MAB213ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2022	10/24/2024	01/30/2024	Exercise	1	17,966,468	263.04	551,570		1,303,131	1,076,988			1,303,131		(226,143)				0001
Purchased Call/MAB/MAB213ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2022	10/25/2024	01/04/2024	Exercise	1	17,547,734	263.72	522,458		1,230,519	1,016,031			1,230,519		(214,488)				0001
Purchased Call/MAB/MAB213ZSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/26/2022	10/25/2024	01/25/2024	Exercise	1	19,911,656	264.51	579,127		1,332,328	1,094,201			1,332,328		(238,127)				0001
Purchased Call/MAB/MAB213ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2022	10/25/2024	03/01/2024	Exercise	1	12,896,022	264.26	379,065		880,289	723,777			880,289		(156,512)				0001
Purchased Call/GLP/GLP0000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/30/2024	10/15/2024	Exercise	1	20,960,000	2710		44,440	271,201	226,761			271,201		(44,440)				0001
Purchased Call/GLP/GLP0400SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/13/2024	12/03/2024	11/15/2024	Expire	1	20,840,000	2500		22,720		(22,720)					(22,720)				0001
Purchased Call/MAB/MAB213ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/21/2024	01/25/2024	Exercise	1	8,793,611	262.77	263,236		673,293	566,399			673,293		(106,894)				0001
Purchased Call/MAB/MAB213ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/30/2024	01/10/2024	Exercise	1	12,356,141	263.63	378,611		899,731	741,782			899,731		(157,949)				0001
Purchased Call/MAB/MAB213ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/29/2024	01/05/2024	Exercise	1	8,585,034	263.63	251,851		615,282	507,958			615,282		(107,325)				0001
Purchased Call/MAB/MAB213ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/28/2024	01/10/2024	Exercise	1	11,112,334	263.63	333,902		800,519	661,766			800,519		(138,753)				0001
Purchased Call/MAB/MAB213ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2022	10/31/2024	01/05/2024	Exercise	1	21,226,673	264.37	635,812		1,252,468	986,154			1,252,468		(266,314)				0001
Purchased Call/MAB/MAB213ZSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024	01/10/2024	Exercise	1	20,519,885	264.5	607,553		1,213,383	958,151			1,213,383		(255,232)				0001
Purchased Call/MAB/MAB213ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2022	11/01/2024	01/09/2024	Exercise	1	20,857,420	265.03	613,139		1,191,162	933,194			1,191,162		(257,968)				0001
Purchased Call/MAB/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2022	11/01/2024	01/11/2024	Exercise	1	16,794,095	264.66	508,374		977,185	762,660			977,185		(214,525)				0001
Purchased Call/MAB/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2022	11/06/2024	01/11/2024	Exercise	1	13,063,085	264.99	392,345		832,854	665,576			832,854		(167,278)				0001
Purchased Call/MAB/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2022	11/04/2024	02/09/2024	Exercise	1	11,138,097	264.99	331,479		642,881	502,077			642,881		(140,804)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/07/2022	11/07/2024	01/05/2024	Exercise	1	19,941,697	265.62	584,330		1,234,028	980,739			1,234,028		(253,290)				0001
Purchased Call/MAB/MAB3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/08/2022	11/08/2024	01/05/2024	Exercise	1	24,837,306	265.91	730,314		1,509,913	1,196,017			1,509,913		(313,896)				0001
Purchased Call/MAB/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/09/2022	11/08/2024	01/05/2024	Exercise	1	28,912,015	265.46	890,223		1,791,654	1,406,402			1,791,654		(385,251)				0001
Purchased Call/MAB/MAB3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/10/2022	11/08/2024	01/11/2024	Exercise	1	16,042,219	266.11	491,842		955,824	741,868			955,824		(213,956)				0001
Purchased Call/MAB/MAB3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/11/2022	11/12/2024	01/12/2024	Exercise	1	11,856,414	267.69	345,008		522,280	372,179			522,280		(150,101)				0001
Purchased Call/MAB/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/11/2022	11/11/2024	02/06/2024	Exercise	1	11,132,599	267.69	320,905		515,248	375,993			515,248		(139,255)				0001
Purchased Call/MAB/MAB3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/11/2022	11/13/2024	01/31/2024	Exercise	1	19,384,836	267.69	562,029		775,260	530,337			775,260		(244,923)				0001
Purchased Call/MAB/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/04/2022	11/05/2024	01/10/2024	Exercise	1	6,553,746	264.99	190,984		400,816	319,747			400,816		(81,069)				0001
Purchased Call/MAB/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/14/2022	11/14/2024	01/11/2024	Exercise	1	14,222,801	267.25	418,804		552,595	369,351			552,595		(183,244)				0001
Purchased Call/MAB/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/15/2022	11/15/2024	01/25/2024	Exercise	1	15,407,241	267.46	450,291		544,315	347,033			544,315		(197,282)				0001
Purchased Call/MAB/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/17/2022	11/15/2024	01/09/2024	Exercise	1	16,139,244	267.18	472,131		584,478	376,041			584,478		(208,437)				0001
Purchased Call/MAB/MAB3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/18/2022	11/18/2024	01/04/2024	Exercise	1	12,768,647	267.36	372,717		469,167	303,925			469,167		(165,242)				0001
Purchased Call/MAB/MAB3130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/18/2022	11/20/2024	01/05/2024	Exercise	1	15,763,024	267.36	457,894	4,578	641,364	428,658			641,364		(212,705)				0001
Purchased Call/MAB/MAB3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/18/2022	11/19/2024	01/05/2024	Exercise	1	10,627,601	267.36	310,467		423,748	285,980			423,748		(137,768)				0001
Purchased Call/MAB/MAB3131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/21/2022	11/21/2024	01/05/2024	Exercise	1	26,170,035	267.31	773,733		1,106,033	759,728			1,106,033		(346,305)				0001
Purchased Call/MAB/MAB3131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/22/2022	11/22/2024	01/19/2024	Exercise	1	18,595,239	267.68	547,341		825,415	579,434			825,415		(245,981)				0001
Purchased Call/MAB/MAB3131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/23/2022	11/22/2024	01/18/2024	Exercise	1	19,568,887	267.8	570,993		861,801	604,627			861,801		(257,174)				0001
Purchased Call/MAB/MAB3131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/25/2022	11/25/2024	03/07/2024	Exercise	1	1,691,717	268.11	49,320		66,940	44,619			66,940		(22,321)				0001
Purchased Call/MAB/MAB3131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/25/2022	11/26/2024	01/09/2024	Exercise	1	10,850,148	268.11	313,603		429,585	287,321			429,585		(142,264)				0001
Purchased Call/MAB/MAB3131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/25/2022	11/27/2024	01/09/2024	Exercise	1	18,058,902	268.11	509,880		702,309	470,108			702,309		(232,201)				0001
Purchased Call/MAB/MAB3131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/28/2022	11/27/2024	01/17/2024	Exercise	1	20,590,323	267.54	590,654	3,356	855,373	582,585			855,373		(272,788)				0001
Purchased Call/MAB/MAB3131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/29/2022	11/29/2024	01/23/2024	Exercise	1	21,744,627	267.33	637,738		992,986	700,796			992,986		(292,189)				0001
Purchased Call/MAB/MAB3131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/30/2022	11/29/2024	01/25/2024	Exercise	1	16,427,908	267.42	481,403		744,169	523,210			744,169		(220,959)				0001
Purchased Call/MAB/MAB3131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/01/2022	11/29/2024	03/01/2024	Exercise	1	15,111,386	268.2	422,542		641,526	447,004			641,526		(194,522)				0001
Purchased Call/MAB/MAB3131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/02/2022	12/02/2024	01/11/2024	Exercise	1	12,269,004	267.41	354,449		560,603	396,533			560,603		(164,070)				0001
Purchased Call/MAB/MAB3131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/02/2022	12/04/2024	01/12/2024	Exercise	1	13,980,349	267.41	403,026		673,133	485,919			673,133		(187,214)				0001
Purchased Call/MAB/MAB3131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/02/2022	12/03/2024	01/04/2024	Exercise	1	9,165,947	267.41	268,562		430,231	305,910			430,231		(124,321)				0001
Purchased Call/MAB/MAB3131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/05/2022	12/05/2024	01/05/2024	Exercise	1	18,389,701	267.19	532,284		835,525	587,602			835,525		(247,923)				0001
Purchased Call/MAB/MAB3131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/06/2022	12/06/2024	01/05/2024	Exercise	1	24,046,378	267	692,925		1,116,269	792,423			1,116,269		(323,846)				0001
Purchased Call/MAB/MAB3131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/07/2022	12/06/2024	01/10/2024	Exercise	1	16,585,734	266.69	486,590		781,100	553,039			781,100		(228,061)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB3131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2022	12/06/2024	02/05/2024	Exercise	1	11,137,800	266.61	327,379		531,949	376,921			531,949		(155,028)				0001
Purchased Call/MAB/MAB3132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/09/2022	12/09/2024	02/13/2024	Exercise	1	7,606,467	267.09	220,803		355,951	251,675			355,951		(104,276)				0001
Purchased Call/MAB/MAB3132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/09/2022	12/11/2024	01/19/2024	Exercise	1	13,028,114	267.09	384,370		652,307	469,972			652,307		(182,334)				0001
Purchased Call/MAB/MAB3132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/09/2022	12/10/2024	01/17/2024	Exercise	1	10,569,501	267.09	310,392		498,315	351,604			498,315		(146,711)				0001
Purchased Call/MAB/MAB3132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2022	12/12/2024	01/04/2024	Exercise	1	31,140,492	266.54	951,431	2,222	1,498,427	1,043,698			1,498,427		(454,729)				0001
Purchased Call/MAB/MAB3132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2022	12/13/2024	01/04/2024	Exercise	1	20,327,113	267.5	565,155		819,276	547,748			819,276		(271,528)				0001
Purchased Call/MAB/MAB3132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2022	12/13/2024	02/06/2024	Exercise	1	12,854,070	267.87	334,269	5,587	487,771	322,445			487,771		(165,326)				0001
Purchased Call/MAB/MAB3132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2022	12/13/2024	01/04/2024	Exercise	1	11,554,996	265.54	317,567		549,184	396,997			549,184		(152,187)				0001
Purchased Call/MAB/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2022	11/15/2024	01/19/2024	Exercise	1	21,837,314	267.43	635,113		766,289	486,987			766,289		(279,302)				0001
Purchased Call/MAB/MAB3132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/16/2024	01/25/2024	Exercise	1	12,187,866	264.17	339,192		658,049	494,487			658,049		(163,561)				0001
Purchased Call/MAB/MAB3132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/18/2024	01/05/2024	Exercise	1	15,745,424	264.17	436,546		718,751	507,645			718,751		(211,106)				0001
Purchased Call/MAB/MAB3132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/17/2024	01/22/2024	Exercise	1	10,438,750	264.17	304,508		551,070	404,059			551,070		(147,011)				0001
Purchased Call/MAB/MAB3132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2022	12/19/2024	01/09/2024	Exercise	1	25,266,436	263.65	686,883		1,054,670	721,375			1,054,670		(333,295)				0001
Purchased Call/MAB/MAB3132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2022	12/20/2024	01/08/2024	Exercise	1	19,926,236	261.62	562,076	4,520	1,081,266	802,436			1,081,266		(278,830)				0001
Purchased Call/MAB/MAB3132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024	01/19/2024	Exercise	1	10,654,817	260.86	308,487		613,476	462,432			613,476		(151,044)				0001
Purchased Call/MAB/MAB3132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/24/2024	01/30/2024	Exercise	1	1,698,419	260.4	49,058		103,098	78,872			103,098		(24,226)				0001
Purchased Call/MAB/MAB3132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/23/2024	01/18/2024	Exercise	1	2,660,062	260.4	81,110		165,188	125,050			165,188		(40,138)				0001
Purchased Call/MAB/MAB3132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024	01/05/2024	Exercise	1	20,196,828	260.4	594,238		1,288,695	994,416			1,288,695		(294,279)				0001
Purchased Call/MAB/MAB3132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2022	12/27/2024	01/05/2024	Exercise	1	24,431,659	260.82	707,546		1,473,273	1,121,466			1,473,273		(351,807)				0001
Purchased Call/MAB/MAB3132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2022	12/20/2024	01/09/2024	Exercise	1	16,837,990	262.26	478,013		883,192	649,780			883,192		(233,411)				0001
Purchased Call/MAB/MAB3132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2022	12/27/2024	01/05/2024	Exercise	1	25,627,873	260.15	758,994		1,606,850	1,228,944			1,606,850		(377,906)				0001
Purchased Call/MAB/MAB3132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2022	12/27/2024	01/04/2024	Exercise	1	15,644,948	260.63	453,932		972,595	745,940			972,595		(226,654)				0001
Purchased Call/MAB/MAB3133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	12/30/2024	01/05/2024	Exercise	1	10,115,631	259.95	311,868		592,138	435,613			592,138		(156,525)				0001
Purchased Call/MAB/MAB3133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	01/02/2025	01/08/2024	Exercise	1	817,667	259.95	382,153		60,396	48,335			60,396						0001
Purchased Call/MAB/MAB3133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	12/31/2024	01/19/2024	Exercise	1	11,371,403	259.95	343,425		691,667	519,115			691,667		(172,552)				0001
Purchased Call/MAB/MAB3133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	01/05/2024	Exercise	1	1,282,863	261.46	515,892		70,615	52,621			70,615						0001
Purchased Call/MAB/MAB3133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025	01/08/2024	Exercise	1	1,086,588	262.47	587,978		61,491	45,398			61,491						0001
Purchased Call/MAB/MAB3133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/03/2025	01/10/2024	Exercise	1	986,235	261.89	409,373		56,375	41,758			56,375						0001
Purchased Call/MAB/MAB3133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2025	02/09/2024	Exercise	1	641,339	263.23	331,239		31,293	23,087			31,293						0001
Purchased Call/MAB/MAB3133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	01/17/2024	Exercise	1	811,331	263.23	190,918		46,603	34,456			46,603						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/09/2023	01/09/2025	01/16/2024	Exercise	1	1,507,139	264.05	569,771		86,121	63,389			86,121						0001
Purchased Call/MAB/MAB3133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/10/2023	01/10/2025	01/16/2024	Exercise	1	1,275,273	263.89	444,074		75,495	56,208			75,495						0001
Purchased Call/MAB/MAB3133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/11/2023	01/10/2025	01/09/2024	Exercise	1	1,283,315	264.24	482,708		69,387	49,952			69,387						0001
Purchased Call/MAB/MAB3133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/12/2023	01/10/2025	01/19/2024	Exercise	1	1,837,821	265	324,567		73,460	52,382			73,460						0001
Purchased Call/MAB/MAB3133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/06/2023	01/06/2025	01/11/2024	Exercise	1	617,300	263.23	170,908		32,036	24,336			32,036						0001
Purchased Call/MAB/MAB3133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/13/2025	02/01/2024	Exercise	1	886,315	265.64	236,279		47,341	33,773			47,341						0001
Purchased Call/MAB/MAB3133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/14/2025	01/19/2024	Exercise	1	863,440	265.64	298,298		40,674	28,203			40,674						0001
Purchased Call/MAB/MAB3133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/17/2023	01/17/2025	01/05/2024	Exercise	1	995,705	265.5	588,028		52,362	37,023			52,362						0001
Purchased Call/MAB/MAB3133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/18/2023	01/17/2025	01/12/2024	Exercise	1	1,174,325	265.47	516,007		61,677	43,499			61,677						0001
Purchased Call/MAB/MAB3133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/16/2025	01/30/2024	Exercise	1	789,499	265.64	266,307		42,782	30,609			42,782						0001
Purchased Call/MAB/MAB3133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/15/2025	01/22/2024	Exercise	1	350,627	265.64	229,177		17,670	12,271			17,670						0001
Purchased Call/MAB/MAB3134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/19/2023	01/17/2025	01/24/2024	Exercise	1	1,374,178	265.1	429,365		84,910	63,623			84,910						0001
Purchased Call/MAB/MAB3134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2023	01/17/2025	01/29/2024	Exercise	1	679,268	265.37	220,103		39,754	29,217			39,754						0001
Purchased Call/MAB/MAB3134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/20/2023	01/22/2025	01/29/2024	Exercise	1	1,436,363	265.37	464,087		77,987	55,493			77,987						0001
Purchased Call/MAB/MAB3134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/23/2023	01/23/2025	01/26/2024	Exercise	1	2,450,710	265.81	598,907		135,676	97,328			135,676						0001
Purchased Call/MAB/MAB3134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/24/2023	01/24/2025	01/05/2024	Exercise	1	1,668,394	265.92	677,638		97,441	71,267			97,441						0001
Purchased Call/MAB/MAB3134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/25/2023	01/24/2025	01/16/2024	Exercise	1	844,949	266.01	464,766		42,723	29,449			42,723						0001
Purchased Call/MAB/MAB3134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/26/2023	01/24/2025	01/12/2024	Exercise	1	1,481,854	266	436,391		85,483	62,108			85,483						0001
Purchased Call/MAB/MAB3134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/27/2023	01/28/2025	02/01/2024	Exercise	1	631,559	266	299,586		33,495	23,472			33,495						0001
Purchased Call/MAB/MAB3134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/27/2023	01/29/2025	01/30/2024	Exercise	1	205,508	266	237,759		9,658	6,393			9,658						0001
Purchased Call/MAB/MAB3134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/27/2023	01/27/2025	02/01/2024	Exercise	1	1,065,518	266	317,615		57,229	40,338			57,229						0001
Purchased Call/MAB/MAB3134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/30/2023	01/30/2025	01/26/2024	Exercise	1	1,199,143	265.74	513,248		60,004	40,902			60,004						0001
Purchased Call/MAB/MAB3134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/31/2023	01/31/2025	02/06/2024	Exercise	1	2,353,600	265.87	563,956		125,183	90,155			125,183						0001
Purchased Call/MAB/MAB3134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/01/2023	01/31/2025	01/04/2024	Exercise	1	1,704,446	265.85	644,719		84,745	57,487			84,745						0001
Purchased Call/MAB/MAB3134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/02/2023	01/31/2025	01/30/2024	Exercise	1	724,260	266.3	468,411		35,420	23,750			35,420						0001
Purchased Call/MAB/MAB3134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/03/2023	02/03/2025	02/08/2024	Exercise	1	793,681	265.33	289,541		45,334	32,527			45,334						0001
Purchased Call/MAB/MAB3134SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/03/2023	02/04/2025	02/12/2024	Exercise	1	1,368,769	265.33	355,996		75,573	55,533			75,573						0001
Purchased Call/MAB/MAB3134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/03/2023	02/05/2025	02/09/2024	Exercise	1	1,191,196	265.33	343,119		64,296	45,032			64,296						0001
Purchased Call/MAB/MAB3134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/06/2023	02/06/2025	01/25/2024	Exercise	1	1,258,073	265.03	657,161		68,706	49,333			68,706						0001
Purchased Call/MAB/MAB3135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/07/2023	02/07/2025	01/31/2024	Exercise	1	1,312,445	265.1	551,805		75,733	54,474			75,733						0001

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Purchased Call/MAB/MAB3135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/07/2025	01/12/2024	Exercise	1	845,047	265.37	399,689		48,759	35,043			48,759						0001
Purchased Call/MAB/MAB3135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/12/2025	01/24/2024	Exercise	1	1,112,351	264.86	324,687		56,979	38,801			56,979						0001
Purchased Call/MAB/MAB3135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/11/2025	01/16/2024	Exercise	1	979,470	264.86	284,324		52,301	36,312			52,301						0001
Purchased Call/MAB/MAB3135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/10/2025	01/26/2024	Exercise	1	771,160	264.86	333,724		40,388	27,813			40,388						0001
Purchased Call/MAB/MAB3135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2025	01/10/2024	Exercise	1	1,550,788	264.94	560,597		89,041	63,636			89,041						0001
Purchased Call/MAB/MAB3135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2025	02/20/2024	Exercise	1	1,873,688	265.39	514,728		107,572	76,907			107,572						0001
Purchased Call/MAB/MAB3135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/07/2025	01/16/2024	Exercise	1	1,979,947	265.28	537,852		86,353	59,666			86,353						0001
Purchased Call/MAB/MAB3135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/18/2025	02/08/2024	Exercise	1	1,040,967	265.09	221,510		61,664	44,414			61,664						0001
Purchased Call/MAB/MAB3135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/14/2025	01/22/2024	Exercise	1	1,311,468	265.09	311,911		78,092	56,450			78,092						0001
Purchased Call/MAB/MAB3135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/19/2025	02/08/2024	Exercise	1	821,360	265.09	258,073		44,223	30,550			44,223						0001
Purchased Call/MAB/MAB3135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/21/2023	02/21/2025	01/19/2024	Exercise	1	1,330,829	264.52	548,829		72,960	50,807			72,960						0001
Purchased Call/MAB/MAB3135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	01/25/2024	Exercise	1	1,900,031	263.85	449,324		123,642	91,971			123,642						0001
Purchased Call/MAB/MAB3135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/21/2025	02/01/2024	Exercise	1	367,020	263.82	254,154		22,619	16,498			22,619						0001
Purchased Call/MAB/MAB3135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/25/2025	02/07/2024	Exercise	1	843,701	263.05	373,645		50,980	36,831			50,980						0001
Purchased Call/MAB/MAB3135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2025	02/06/2024	Exercise	1	685,629	263.05	321,327		35,383	24,809			35,383						0001
Purchased Call/MAB/MAB3135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/24/2025	01/10/2024	Exercise	1	673,361	263.05	277,662		40,181	28,900			40,181						0001
Purchased Call/MAB/MAB3136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2023	02/27/2025	02/02/2024	Exercise	1	715,270	264.09	465,922		43,431	31,395			43,431						0001
Purchased Call/MAB/MAB3136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2025	01/08/2024	Exercise	1	1,468,129	264.3	497,369		82,874	59,871			82,874						0001
Purchased Call/MAB/MAB3136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2023	02/28/2025	02/02/2024	Exercise	1	1,185,288	264.03	437,846		71,855	51,904			71,855						0001
Purchased Call/MAB/MAB3136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	02/28/2025	01/29/2024	Exercise	1	731,559	264.32	418,885		45,515	33,150			45,515						0001
Purchased Call/MAB/MAB3136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/04/2025	01/10/2024	Exercise	1	1,332,708	266.13	250,122		61,634	40,335			61,634						0001
Purchased Call/MAB/MAB3136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/05/2025	01/05/2024	Exercise	1	1,047,700	266.13	356,469		50,829	32,949			50,829						0001
Purchased Call/MAB/MAB3135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/14/2025	02/21/2024	Exercise	1	927,174	265.1	526,348		52,539	37,344			52,539						0001
Purchased Call/MAB/MAB3135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/14/2025	01/11/2024	Exercise	1	828,035	265.78	226,252		43,820	30,174			43,820						0001
Purchased Call/MAB/MAB3135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2025	01/25/2024	Exercise	1	579,109	265.09	505,716		31,331	21,682			31,331						0001
Purchased Call/MAB/MAB3136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/03/2025	01/08/2024	Exercise	1	838,872	266.13	356,799		39,937	25,697			39,937						0001
Purchased Call/MAB/MAB3136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/06/2025	01/05/2024	Exercise	1	1,824,677	266.88	584,445		102,377	71,165			102,377						0001
Purchased Call/MAB/MAB3136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/07/2025	01/11/2024	Exercise	1	1,550,961	265.74	536,724		85,877	59,376			85,877						0001
Purchased Call/MAB/MAB3136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2025	02/14/2024	Exercise	1	716,960	266.61	388,312		41,219	28,901			41,219						0001
Purchased Call/MAB/MAB3136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/10/2025	01/19/2024	Exercise	1	1,166,031	265.16	275,449		59,887	39,561			59,887						0001

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Purchased Call/MAB/MAB3136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/11/2025	02/06/2024	Exercise	1	1,453,427	265.16	296,961		77,505	52,145			77,505						0001
Purchased Call/MAB/MAB3136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2025	01/19/2024	Exercise	1	1,130,937	265.16	269,006		67,671	47,920			67,671						0001
Purchased Call/MAB/MAB3136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2025	02/21/2024	Exercise	1	740,189	263.53	502,279		49,931	36,798			49,931						0001
Purchased Call/MAB/MAB3136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2025	01/30/2024	Exercise	1	1,397,674	263.4	451,420		90,904	66,299			90,904						0001
Purchased Call/MAB/MAB3136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2023	03/14/2025	01/12/2024	Exercise	1	1,745,037	261.66	499,846		110,163	78,981			110,163						0001
Purchased Call/MAB/MAB3137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/19/2025	03/22/2024	Exercise	1	597,950	263.07	416,440		39,598	28,842			39,598						0001
Purchased Call/MAB/MAB3137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2023	03/20/2025	02/09/2024	Exercise	1	1,080,946	263.73	640,584		74,225	54,738			74,225						0001
Purchased Call/MAB/MAB3137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2025	01/25/2024	Exercise	1	1,688,950	263.48	736,031		111,598	82,982			111,598						0001
Purchased Call/MAB/MAB3137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/21/2025	01/10/2024	Exercise	1	1,130,499	265.84	378,989		64,276	43,737			64,276						0001
Purchased Call/MAB/MAB3137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2025	02/21/2024	Exercise	1	1,264,777	264.47	506,107		78,952	55,764			78,952						0001
Purchased Call/MAB/MAB3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/24/2025	02/07/2024	Exercise	1	574,860	264.47	263,996		33,799	23,278			33,799						0001
Purchased Call/MAB/MAB3137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2025	01/10/2024	Exercise	1	1,142,880	264.47	393,047		67,829	46,894			67,829						0001
Purchased Call/MAB/MAB3137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2025	03/01/2024	Exercise	1	1,045,207	264.22	389,597		64,910	45,770			64,910						0001
Purchased Call/MAB/MAB3137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2025	01/04/2024	Exercise	1	2,175,860	264.66	715,451		134,671	94,873			134,671						0001
Purchased Call/MAB/MAB3137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2025	01/08/2024	Exercise	1	1,464,397	265.48	563,110		85,421	58,600			85,421						0001
Purchased Call/MAB/MAB3137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/31/2025	02/15/2024	Exercise	1	798,533	266.8	323,694		42,160	27,467			42,160						0001
Purchased Call/MAB/MAB3138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2025	04/05/2024	Exercise	1	694,807	266.8	389,211		38,165	25,316			38,165						0001
Purchased Call/MAB/MAB3138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2025	02/08/2024	Exercise	1	1,425,262	266.93	744,660		77,916	51,501			77,916						0001
Purchased Call/MAB/MAB3136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/07/2025	01/29/2024	Exercise	1	1,640,491	266.06	571,173		87,451	59,383			87,451						0001
Purchased Call/MAB/MAB3138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2025	01/19/2024	Exercise	1	2,564,221	268.09	570,956		130,643	82,853			130,643						0001
Purchased Call/MAB/MAB3138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/04/2025	02/02/2024	Exercise	1	1,362,447	267.24	421,098		70,314	44,801			70,314						0001
Purchased Call/MAB/MAB3138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/09/2025	03/04/2024	Exercise	1	460,920	266.77	245,829		24,756	16,055			24,756						0001
Purchased Call/MAB/MAB3138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/07/2025	02/14/2024	Exercise	1	370,847	266.77	240,492		18,407	11,418			18,407						0001
Purchased Call/MAB/MAB3138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/10/2025	01/08/2024	Exercise	1	1,785,159	266.33	633,019		93,596	60,005			93,596						0001
Purchased Call/MAB/MAB3138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2025	02/29/2024	Exercise	1	1,037,705	267.42	578,285		49,241	29,673			49,241						0001
Purchased Call/MAB/MAB3137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/14/2025	03/21/2024	Exercise	1	1,326,581	262.27	461,298		99,218	75,495			99,218						0001
Purchased Call/MAB/MAB3137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/17/2025	03/26/2024	Exercise	1	766,493	263.07	265,878		52,080	38,317			52,080						0001
Purchased Call/MAB/MAB3137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2025	01/17/2024	Exercise	1	1,139,743	263.07	249,707		73,662	53,179			73,662						0001
Purchased Call/MAB/MAB3137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/21/2025	02/27/2024	Exercise	1	986,653	264.4	445,478		60,812	43,081			60,812						0001
Purchased Call/MAB/MAB3137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2025	01/09/2024	Exercise	1	1,579,053	266.57	363,824		86,909	57,966			86,909						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/11/2025	01/05/2024	Exercise	1	2,234,570	267.65	538,861		108,443	66,247			108,443						0001
Purchased Call/MAB/MAB3138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/11/2025	02/16/2024	Exercise	1	1,028,642	268.86	381,584		50,490	30,986			50,490						0001
Purchased Call/MAB/MAB3138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2025	01/24/2024	Exercise	1	581,689	268.42	270,819		28,044	16,957			28,044						0001
Purchased Call/MAB/MAB3138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2025	01/09/2024	Exercise	1	1,065,516	268.42	263,177		52,056	31,763			52,056						0001
Purchased Call/MAB/MAB3138SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2025	01/12/2024	Exercise	1	1,070,452	267.93	578,580		47,173	26,797			47,173						0001
Purchased Call/MAB/MAB3138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/17/2025	02/09/2024	Exercise	1	1,036,674	268.6	423,709		45,275	25,515			45,275						0001
Purchased Call/MAB/MAB3137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2025	02/06/2024	Exercise	1	362,688	266.8	192,114		20,527	13,825			20,527						0001
Purchased Call/MAB/MAB3139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/17/2025	01/24/2024	Exercise	1	1,591,879	268.33	522,644		79,975	49,693			79,975						0001
Purchased Call/MAB/MAB3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/17/2025	02/07/2024	Exercise	1	1,636,607	268.52	408,246		84,045	52,676			84,045						0001
Purchased Call/MAB/MAB3139S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/21/2025	02/22/2024	Exercise	1	1,421,486	267.95	433,844		73,788	46,425			73,788						0001
Purchased Call/MAB/MAB3139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2025	04/03/2024	Exercise	1	824,000	267.95	408,681		39,836	23,952			39,836						0001
Purchased Call/MAB/MAB3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2025	01/16/2024	Exercise	1	1,032,411	267.95	216,442		48,428	28,540			48,428						0001
Purchased Call/MAB/MAB3139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2025	03/18/2024	Exercise	1	789,439	268.17	569,580		37,415	22,113			37,415						0001
Purchased Call/MAB/MAB3138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/04/2025	01/05/2024	Exercise	1	975,090	266.77	369,716		50,870	32,597			50,870						0001
Purchased Call/MAB/MAB3138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2025	02/22/2024	Exercise	1	456,683	266.77	173,306		24,528	15,913			24,528						0001
Purchased Call/MAB/MAB3138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/14/2025	02/06/2024	Exercise	1	302,212	268.42	150,925		15,521	9,769			15,521						0001
Purchased Call/MAB/MAB3139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2025	01/09/2024	Exercise	1	2,456,110	268.27	611,568		125,582	77,874			125,582						0001
Purchased Call/MAB/MAB3139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025	01/05/2024	Exercise	1	1,822,872	267.63	576,570		95,039	59,463			95,039						0001
Purchased Call/MAB/MAB3139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2023	04/25/2025	01/05/2024	Exercise	1	1,018,089	267.88	395,553		48,331	28,447			48,331						0001
Purchased Call/MAB/MAB3139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2025	02/06/2024	Exercise	1	2,246,463	268.37	397,791		107,149	63,060			107,149						0001
Purchased Call/MAB/MAB3139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/28/2025	03/28/2024	Exercise	1	656,032	268.37	251,044		34,246	21,388			34,246						0001
Purchased Call/MAB/MAB3139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2025	01/16/2024	Exercise	1	542,572	268.37	209,848		27,509	16,868			27,509						0001
Purchased Call/MAB/MAB3139SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2025	02/07/2024	Exercise	1	914,070	269.14	428,392		44,319	26,403			44,319						0001
Purchased Call/MAB/MAB3139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2025	02/09/2024	Exercise	1	2,395,276	269.24	765,783		106,933	61,257			106,933						0001
Purchased Call/MAB/MAB3139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/02/2025	01/09/2024	Exercise	1	2,464,699	269.65	465,527		113,600	64,796			113,600						0001
Purchased Call/MAB/MAB3139SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/07/2025	01/19/2024	Exercise	1	1,159,551	269.69	331,396		47,015	25,070			47,015						0001
Purchased Call/MAB/MAB3139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2025	01/17/2024	Exercise	1	1,059,264	269.69	318,647		44,571	23,424			44,571						0001
Purchased Call/MAB/MAB313AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2025	01/09/2024	Exercise	1	2,118,603	269.87	533,981		97,555	55,145			97,555						0001
Purchased Call/MAB/MAB313AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2025	01/04/2024	Exercise	1	2,140,029	270.23	539,526		90,114	47,189			90,114						0001
Purchased Call/MAB/MAB313AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/09/2025	02/07/2024	Exercise	1	1,430,489	269.57	367,393		60,234	33,694			60,234						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB313ASB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2025	01/19/2024	Exercise	1	1,319,587	270.2	240,176		55,314	28,595			55,314						0001
Purchased Call/MAB/MAB313ASC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2025	02/08/2024	Exercise	1	1,738,417	270.2	308,647		79,702	44,479			79,702						0001
Purchased Call/MAB/MAB313ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/12/2025	02/12/2024	Exercise	1	926,732	270.2	321,961		37,768	19,015			37,768						0001
Purchased Call/MAB/MAB313ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2025	01/08/2024	Exercise	1	1,806,353	270.52	479,494		64,431	32,335			64,431						0001
Purchased Call/MAB/MAB313ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2025	01/12/2024	Exercise	1	1,895,089	269.9	537,284		84,113	47,028			84,113						0001
Purchased Call/MAB/MAB313ASL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/16/2025	01/11/2024	Exercise	1	1,203,291	270.85	358,780		50,972	26,526			50,972						0001
Purchased Call/MAB/MAB313ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/16/2025	01/31/2024	Exercise	1	1,358,894	270.22	502,419		59,501	30,935			59,501						0001
Purchased Call/MAB/MAB313ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/19/2025	03/18/2024	Exercise	1	1,885,542	271.79	273,264		78,391	39,960			78,391						0001
Purchased Call/MAB/MAB313ASQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2025	01/29/2024	Exercise	1	1,900,360	271.79	279,168		57,911	26,782			57,911						0001
Purchased Call/MAB/MAB313ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2025	03/28/2024	Exercise	1	691,753	271.79	290,342		26,467	12,360			26,467						0001
Purchased Call/MAB/MAB313ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2025	01/18/2024	Exercise	1	1,198,377	272.07	463,589		45,238	20,735			45,238						0001
Purchased Call/MAB/MAB3139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/02/2025	02/21/2024	Exercise	1	1,384,197	269.96	365,331		55,791	28,176			55,791						0001
Purchased Call/MAB/MAB313AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/09/2025	01/19/2024	Exercise	1	1,347,879	269.84	561,029		57,186	30,113			57,186						0001
Purchased Call/MAB/MAB313ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2025	01/05/2024	Exercise	1	4,269,823	271.34	634,823		176,246	90,115			176,246						0001
Purchased Call/MAB/MAB313BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/23/2025	01/18/2024	Exercise	1	2,046,097	269.73	471,436		78,661	36,684			78,661						0001
Purchased Call/MAB/MAB313BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/23/2025	01/09/2024	Exercise	1	556,892	269.36	420,906		25,216	13,767			25,216						0001
Purchased Call/MAB/MAB313BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/28/2025	03/05/2024	Exercise	1	588,333	270.1	249,689		27,159	15,012			27,159						0001
Purchased Call/MAB/MAB313BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2025	04/04/2024	Exercise	1	812,671	270.1	312,693		36,338	19,549			36,338						0001
Purchased Call/MAB/MAB313BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/23/2025	02/06/2024	Exercise	1	894,003	270.1	328,687		39,703	21,361			39,703						0001
Purchased Call/MAB/MAB313BS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/27/2025	01/18/2024	Exercise	1	1,040,681	270.1	211,097		40,481	19,007			40,481						0001
Purchased Call/MAB/MAB313BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2025	01/11/2024	Exercise	1	2,716,345	271.16	540,264		114,599	58,374			114,599						0001
Purchased Call/MAB/MAB313BSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/30/2025	01/16/2024	Exercise	1	2,308,511	269.88	808,688		106,707	58,858			106,707						0001
Purchased Call/MAB/MAB313BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/30/2025	02/01/2024	Exercise	1	1,755,642	271.14	374,027		62,397	28,429			62,397						0001
Purchased Call/MAB/MAB313BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2025	01/11/2024	Exercise	1	1,143,475	272.2	323,862		46,079	22,181			46,079						0001
Purchased Call/MAB/MAB313BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/02/2025	03/20/2024	Exercise	1	1,167,869	272.2	290,150		48,912	24,530			48,912						0001
Purchased Call/MAB/MAB313BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/03/2025	01/09/2024	Exercise	1	543,594	272.2	227,633		18,965	7,610			18,965						0001
Purchased Call/MAB/MAB313BSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2025	01/05/2024	Exercise	1	1,809,512	273.19	442,840		64,915	27,024			64,915						0001
Purchased Call/MAB/MAB313BSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	01/12/2024	Exercise	1	2,487,321	273.9	537,472		91,251	39,066			91,251						0001
Purchased Call/MAB/MAB313BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/06/2025	02/06/2024	Exercise	1	1,125,528	272.23	489,862		40,355	16,790			40,355						0001
Purchased Call/MAB/MAB313BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/06/2025	01/12/2024	Exercise	1	1,047,348	272.35	481,979		41,605	19,510			41,605						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/09/2023	06/11/2025	01/04/2024	Exercise	1	1,648,813	273.46	382,948		48,386	13,463			48,386						0001
Purchased Call/MAB/MAB313BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/09/2023	06/09/2025	01/16/2024	Exercise	1	933,256	273.46	389,440		35,530	15,783			35,530						0001
Purchased Call/MAB/MAB313CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/09/2023	06/10/2025	01/16/2024	Exercise	1	1,328,343	273.46	289,679		51,627	23,506			51,627						0001
Purchased Call/MAB/MAB313CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/12/2023	06/12/2025	01/17/2024	Exercise	1	2,241,142	274.19	657,631		83,760	36,362			83,760						0001
Purchased Call/MAB/MAB313CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2023	06/13/2025	01/19/2024	Exercise	1	3,119,213	275.26	569,402		95,768	29,675			95,768						0001
Purchased Call/MAB/MAB313CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/14/2023	06/13/2025	01/05/2024	Exercise	1	997,427	276.44	478,654		30,665	9,501			30,665						0001
Purchased Call/MAB/MAB313CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/17/2025	01/31/2024	Exercise	1	3,290,155	277.02	413,733		92,611	22,176			92,611						0001
Purchased Call/MAB/MAB3139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/05/2023	05/05/2025	05/20/2024	Exercise	1	858,452	269.69	251,616		43,182	26,055			43,182						0001
Purchased Call/MAB/MAB313CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/18/2025	01/05/2024	Exercise	1	2,578,741	277.02	691,911		75,404	20,171			75,404						0001
Purchased Call/MAB/MAB313CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/16/2025	01/19/2024	Exercise	1	791,793	277.02	252,074		23,389	6,447			23,389						0001
Purchased Call/MAB/MAB313CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/20/2023	06/20/2025	01/11/2024	Exercise	1	2,034,021	275.83	730,989		57,561	13,891			57,561						0001
Purchased Call/MAB/MAB313CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/21/2023	06/20/2025	01/05/2024	Exercise	1	589,823	276.08	334,867		17,575	4,938			17,575						0001
Purchased Call/MAB/MAB313CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/22/2023	06/20/2025	02/06/2024	Exercise	1	662,318	275.07	331,126		16,583	2,334			16,583						0001
Purchased Call/MAB/MAB313CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/23/2023	06/25/2025	01/31/2024	Exercise	1	1,207,979	274	317,638		41,315	15,139			41,315						0001
Purchased Call/MAB/MAB313CST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/23/2023	06/24/2025	03/20/2024	Exercise	1	1,337,875	274	290,344		51,116	22,139			51,116						0001
Purchased Call/MAB/MAB313CSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/23/2023	06/23/2025	03/18/2024	Exercise	1	834,434	274	246,586		32,505	14,441			32,505						0001
Purchased Call/MAB/MAB313CSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/26/2023	06/26/2025	01/12/2024	Exercise	1	1,403,403	273.99	519,881		48,799	18,331			48,799						0001
Purchased Call/MAB/MAB313DS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/27/2023	06/27/2025	01/09/2024	Exercise	1	1,140,053	274.21	517,138		33,631	11,995			33,631						0001
Purchased Call/MAB/MAB313DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/28/2023	06/27/2025	01/24/2024	Exercise	1	1,330,436	275.05	526,626		44,488	15,610			44,488						0001
Purchased Call/MAB/MAB313DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/29/2023	06/27/2025	01/23/2024	Exercise	1	811,860	275.35	292,408		24,733	7,099			24,733						0001
Purchased Call/MAB/MAB313DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	07/02/2025	02/22/2024	Exercise	1	770,302	276.06	251,315		22,744	5,871			22,744						0001
Purchased Call/MAB/MAB313DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	06/30/2025	03/19/2024	Exercise	1	842,048	276.06	310,656		25,914	7,485			25,914						0001
Purchased Call/MAB/MAB313DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/03/2023	07/03/2025	01/22/2024	Exercise	1	1,590,553	276.87	617,002		42,244	9,963			42,244						0001
Purchased Call/MAB/MAB313DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/05/2023	07/03/2025	01/23/2024	Exercise	1	1,528,065	275.96	437,822		44,544	11,080			44,544						0001
Purchased Call/MAB/MAB313DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/06/2023	07/03/2025	01/05/2024	Exercise	1	931,928	273.93	393,197		30,552	10,129			30,552						0001
Purchased Call/MAB/MAB313DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2023	07/08/2025	01/31/2024	Exercise	1	608,970	273.42	136,915		19,167	5,728			19,167						0001
Purchased Call/MAB/MAB313DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/10/2023	07/10/2025	01/30/2024	Exercise	1	1,567,715	272.75	462,648		60,892	26,217			60,892						0001
Purchased Call/MAB/MAB313DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/11/2023	07/11/2025	01/19/2024	Exercise	1	1,328,003	273.32	555,918		51,437	21,910			51,437						0001
Purchased Call/MAB/MAB313ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/12/2023	07/11/2025	01/05/2024	Exercise	1	877,702	273.76	540,426		30,932	11,390			30,932						0001
Purchased Call/MAB/MAB313ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/13/2023	07/11/2025	01/04/2024	Exercise	1	1,802,302	274.98	482,773		56,468	16,036			56,468						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB313ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2025	02/23/2024	Exercise	1	1,071,221	274.76	355,846		38,133	14,019			38,133						0001
Purchased Call/MAB/MAB313ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2025	01/05/2024	Exercise	1	1,059,014	274.76	251,996		32,638	8,808			32,638						0001
Purchased Call/MAB/MAB313ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/14/2025	01/19/2024	Exercise	1	1,731,902	274.76	306,370		57,213	18,258			57,213						0001
Purchased Call/MAB/MAB313ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2025	01/23/2024	Exercise	1	1,503,001	274.66	630,879		38,492	7,549			38,492						0001
Purchased Call/MAB/MAB313ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2023	07/18/2025	01/10/2024	Exercise	1	1,571,240	275.54	410,899		42,359	6,863			42,359						0001
Purchased Call/MAB/MAB313ESG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2023	07/18/2025	01/22/2024	Exercise	1	2,895,762	276.56	493,485		83,273	17,990			83,273						0001
Purchased Call/MAB/MAB313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/18/2025	03/11/2024	Exercise	1	573,837	275.54	347,512		18,247	5,257			18,247						0001
Purchased Call/MAB/MAB313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/22/2025	02/12/2024	Exercise	1	1,908,400	274.92	444,996		56,808	13,479			56,808						0001
Purchased Call/MAB/MAB313ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/21/2025	01/26/2024	Exercise	1	902,569	274.92	342,800		29,797	9,313			29,797						0001
Purchased Call/MAB/MAB313ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	02/07/2024	Exercise	1	604,943	274.92	303,339		19,476	5,736			19,476						0001
Purchased Call/MAB/MAB313ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	01/04/2024	Exercise	1	1,702,921	276.09	532,952		47,950	9,203			47,950						0001
Purchased Call/MAB/MAB313EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2023	07/25/2025	02/06/2024	Exercise	1	1,679,330	276.2	491,941		50,301	12,156			50,301						0001
Purchased Call/MAB/MAB313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/25/2025	01/25/2024	Exercise	1	1,686,188	276.1	582,204		47,696	9,342			47,696						0001
Purchased Call/MAB/MAB313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/25/2025	01/12/2024	Exercise	1	858,001	276.29	339,460		21,932	2,336			21,932						0001
Purchased Call/MAB/MAB313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2025	01/19/2024	Exercise	1	1,137,363	276.13	325,464		31,153	5,012			31,153						0001
Purchased Call/MAB/MAB313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/28/2025	02/05/2024	Exercise	1	1,044,343	276.13	281,343		27,966	3,971			27,966						0001
Purchased Call/MAB/MAB313FS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2025	01/12/2024	Exercise	1	1,403,501	276.13	315,815		38,608	9,420			38,608						0001
Purchased Call/MAB/MAB313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2025	01/25/2024	Exercise	1	2,144,385	276.77	487,224		52,790	11,014			52,790						0001
Purchased Call/MAB/MAB313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2025	01/08/2024	Exercise	1	1,704,741	275.91	351,679		46,580	7,383			46,580						0001
Purchased Call/MAB/MAB313GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/13/2025	02/15/2024	Exercise	1	362,920	276.78	356,696		9,302	1,559			9,302						0001
Purchased Call/MAB/MAB3134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/21/2025	02/15/2024	Exercise	1	112,912	265.37	105,536		4,573	2,807			4,573						0001
Purchased Call/MAB/MAB313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/01/2025	01/09/2024	Exercise	1	1,225,859	273.7	399,151		41,020	12,795			41,020						0001
Purchased Call/MAB/MAB313FSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/01/2025	01/05/2024	Exercise	1	1,078,193	272.19	414,078		40,043	15,115			40,043						0001
Purchased Call/MAB/MAB313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2025	02/27/2024	Exercise	1	931,411	272.11	225,594		34,363	12,694			34,363						0001
Purchased Call/MAB/MAB313FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2025	01/11/2024	Exercise	1	282,928	272.11	165,910		10,487	3,903			10,487						0001
Purchased Call/MAB/MAB313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/04/2025	01/09/2024	Exercise	1	1,438,271	272.11	270,472		55,945	22,496			55,945						0001
Purchased Call/MAB/MAB313FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2025	01/17/2024	Exercise	1	1,911,018	272.69	608,827		73,694	29,144			73,694						0001
Purchased Call/MAB/MAB313FST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/08/2025	01/18/2024	Exercise	1	1,549,275	271.97	500,101		60,626	24,398			60,626						0001
Purchased Call/MAB/MAB313FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/08/2025	01/05/2024	Exercise	1	882,981	272.62	341,600		33,499	12,766			33,499						0001
Purchased Call/MAB/MAB313GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2025	01/18/2024	Exercise	1	963,433	272.32	260,187		35,844	13,154			35,844						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/11/2025	01/23/2024	Exercise	1	784,211	272.32	272,490		27,372	8,915			27,372						0001
Purchased Call/MAB/MAB313GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/12/2025	01/05/2024	Exercise	1	832,484	272.32	279,503		29,277	9,677			29,277						0001
Purchased Call/MAB/MAB313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/14/2023	08/14/2025	01/05/2024	Exercise	1	1,734,912	271.59	482,303		66,574	25,786			66,574						0001
Purchased Call/MAB/MAB313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/15/2023	08/15/2025	01/19/2024	Exercise	1	1,745,194	271.08	402,892		76,893	36,386			76,893		(28,605)				0001
Purchased Call/MAB/MAB313GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/16/2023	08/15/2025	01/04/2024	Exercise	1	1,401,398	270.01	439,192		63,938	30,890			63,938						0001
Purchased Call/MAB/MAB313DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	07/01/2025	02/05/2024	Exercise	1	1,052,690	276.06	257,269		32,186	9,138			32,186						0001
Purchased Call/MAB/MAB313DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2023	07/09/2025	02/06/2024	Exercise	1	559,770	273.42	311,600		17,909	5,508			17,909						0001
Purchased Call/MAB/MAB313GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/17/2023	08/15/2025	01/09/2024	Exercise	1	1,015,401	269.03	263,851		46,144	22,100			46,144						0001
Purchased Call/MAB/MAB313GSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/18/2025	01/23/2024	Exercise	1	741,436	268.67	333,692		35,298	17,639			35,298						0001
Purchased Call/MAB/MAB313GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/21/2023	08/21/2025	03/08/2024	Exercise	1	1,375,195	269.3	468,115		61,764	30,312			61,764						0001
Purchased Call/MAB/MAB313GSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2023	08/22/2025	01/19/2024	Exercise	1	744,313	269.59	439,113		30,602	12,866			30,602						0001
Purchased Call/MAB/MAB313GSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2023	08/22/2025	01/19/2024	Exercise	1	1,932,748	270.7	485,938		81,216	37,246			81,216						0001
Purchased Call/MAB/MAB313GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/24/2023	08/22/2025	02/05/2024	Exercise	1	687,835	270.56	236,486		29,806	13,325			29,806						0001
Purchased Call/MAB/MAB313DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2023	07/07/2025	03/20/2024	Exercise	1	1,283,102	273.42	230,607		41,895	13,591			41,895						0001
Purchased Call/MAB/MAB313GSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/25/2025	01/11/2024	Exercise	1	652,355	269.68	354,337		29,970	14,305			29,970						0001
Purchased Call/MAB/MAB313GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/27/2025	01/23/2024	Exercise	1	1,482,385	269.68	197,709		60,539	26,346			60,539						0001
Purchased Call/MAB/MAB313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/28/2023	08/28/2025	01/05/2024	Exercise	1	1,098,169	270.98	594,131		40,298	13,868			40,298						0001
Purchased Call/MAB/MAB313HS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/29/2023	08/29/2025	01/08/2024	Exercise	1	747,473	272.17	422,053		28,152	10,132			28,152						0001
Purchased Call/MAB/MAB313HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/29/2025	01/08/2024	Exercise	1	1,426,258	272.62	357,732		53,306	18,757			53,306						0001
Purchased Call/MAB/MAB313HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/31/2023	08/29/2025	02/01/2024	Exercise	1	868,474	272.93	321,498		30,339	9,186			30,339						0001
Purchased Call/MAB/MAB313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	09/02/2025	02/29/2024	Exercise	1	955,915	273.26	148,911		34,190	10,850			34,190						0001
Purchased Call/MAB/MAB313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/08/2023	08/08/2025	01/11/2024	Exercise	1	1,488,812	272.13	347,381		59,385	24,619			59,385						0001
Purchased Call/MAB/MAB313HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/29/2025	01/05/2024	Exercise	1	1,594,637	273.26	386,634		43,631	12,668			43,631						0001
Purchased Call/MAB/MAB313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/05/2023	09/05/2025	01/30/2024	Exercise	1	2,257,902	273.16	666,551		72,631	22,069			72,631						0001
Purchased Call/MAB/MAB313HSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/06/2023	09/05/2025	01/25/2024	Exercise	1	1,203,880	272.99	275,649		46,231	16,834			46,231						0001
Purchased Call/MAB/MAB313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/07/2023	09/05/2025	01/24/2024	Exercise	1	1,090,004	272.51	342,703		43,682	16,955			43,682						0001
Purchased Call/MAB/MAB313HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/09/2025	01/19/2024	Exercise	1	1,415,634	272.05	278,329		49,680	14,766			49,680						0001
Purchased Call/MAB/MAB313IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2023	09/12/2025	01/12/2024	Exercise	1	1,084,683	271.8	257,882		43,899	17,147			43,899						0001
Purchased Call/MAB/MAB313GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/20/2025	01/29/2024	Exercise	1	643,865	268.67	250,216		30,019	14,675			30,019						0001
Purchased Call/MAB/MAB313GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/19/2025	01/05/2024	Exercise	1	626,785	268.67	215,953		29,870	14,937			29,870						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB313IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2023	09/12/2025	02/06/2024	Exercise	1	1,388,254	271.66	398,830		55,432	21,146			55,432						0001
Purchased Call/MAB/MAB313IS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2023	09/12/2025	01/23/2024	Exercise	1	1,054,078	272.92	314,487		38,566	12,425			38,566						0001
Purchased Call/MAB/MAB313IS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2025	03/14/2024	Exercise	1	498,821	272.91	192,255		21,192	8,793			21,192						0001
Purchased Call/MAB/MAB313IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2025	01/18/2024	Exercise	1	487,880	272.91	139,553		18,864	6,734			18,864						0001
Purchased Call/MAB/MAB313IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/15/2025	01/16/2024	Exercise	1	768,166	272.91	393,055		25,132	6,042			25,132						0001
Purchased Call/MAB/MAB313ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2025	01/12/2024	Exercise	1	1,304,576	272.98	526,730		46,627	14,139			46,627						0001
Purchased Call/MAB/MAB313ISH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/19/2025	02/23/2024	Exercise	1	782,876	272.38	385,096		26,393	6,866			26,393						0001
Purchased Call/MAB/MAB313ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/21/2023	09/19/2025	01/04/2024	Exercise	1	1,189,334	269.84	354,450		49,542	19,816			49,542						0001
Purchased Call/MAB/MAB313ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/24/2025	03/14/2024	Exercise	1	562,627	269.32	160,306		24,887	10,742			24,887						0001
Purchased Call/MAB/MAB313ISU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/22/2025	01/25/2024	Exercise	1	1,980,385	269.32	310,163		94,096	44,328			94,096						0001
Purchased Call/MAB/MAB313ISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/23/2025	01/10/2024	Exercise	1	1,322,808	269.32	277,387		57,612	24,362			57,612						0001
Purchased Call/MAB/MAB313GSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	01/22/2024	Exercise	1	1,336,304	269.68	204,937		63,477	31,378			63,477						0001
Purchased Call/MAB/MAB313ISX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2023	09/25/2025	01/10/2024	Exercise	1	2,534,168	269.92	562,868		98,144	38,787			98,144						0001
Purchased Call/MAB/MAB313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2023	09/26/2025	01/05/2024	Exercise	1	1,400,614	268.45	369,956		66,279	31,076			66,279						0001
Purchased Call/MAB/MAB313JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/26/2025	02/12/2024	Exercise	1	1,148,250	268.19	429,297		61,176	32,276			61,176						0001
Purchased Call/MAB/MAB313JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2023	09/26/2025	07/03/2024	Exercise	1	446,937	267.83	255,117		12,778	6,337			12,778						0001
Purchased Call/MAB/MAB313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2025	02/20/2024	Exercise	1	225,283	267.63	76,865		10,515	4,788			10,515						0001
Purchased Call/MAB/MAB313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2025	02/02/2024	Exercise	1	654,127	267.63	184,713		33,873	17,249			33,873						0001
Purchased Call/MAB/MAB313JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/29/2025	01/05/2024	Exercise	1	1,474,975	267.63	313,207		74,590	37,111			74,590						0001
Purchased Call/MAB/MAB313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	10/02/2025	01/05/2024	Exercise	1	1,309,449	267.03	395,890		70,687	37,464			70,687						0001
Purchased Call/MAB/MAB313JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2023	10/03/2025	02/01/2024	Exercise	1	983,260	265.02	293,596		57,463	32,477			57,463						0001
Purchased Call/MAB/MAB313JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2023	10/03/2025	01/09/2024	Exercise	1	1,107,275	264.03	442,855		67,885	39,709			67,885						0001
Purchased Call/MAB/MAB313JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/03/2025	02/02/2024	Exercise	1	1,091,427	264.97	270,553		68,875	40,852			68,875						0001
Purchased Call/MAB/MAB313JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2025	01/05/2024	Exercise	1	545,447	265.71	155,774		27,298	13,262			27,298						0001
Purchased Call/MAB/MAB313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2025	01/12/2024	Exercise	1	1,082,137	265.71	251,139		57,558	29,715			57,558						0001
Purchased Call/MAB/MAB313JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/06/2025	02/28/2024	Exercise	1	553,878	265.71	202,208		32,516	18,268			32,516						0001
Purchased Call/MAB/MAB313JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2025	01/05/2024	Exercise	1	1,875,174	266.08	444,401		108,877	60,614			108,877						0001
Purchased Call/MAB/MAB313JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2025	01/11/2024	Exercise	1	2,237,560	268.02	422,579		111,785	54,106			111,785						0001
Purchased Call/MAB/MAB313JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/10/2025	01/08/2024	Exercise	1	1,840,720	268.58	326,941		59,205	28,292			59,205						0001
Purchased Call/MAB/MAB313KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/10/2025	02/08/2024	Exercise	1	845,998	269.55	247,773		38,939	17,010			38,939						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MAB/MAB313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/15/2025	02/12/2024	Exercise	1	941,171	268.69	180,302		45,187	20,738			45,187						0001
Purchased Call/MAB/MAB313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/13/2025	03/08/2024	Exercise	1	539,285	268.69	344,228		26,045	12,041			26,045						0001
Purchased Call/MAB/MAB313KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/16/2023	10/16/2025	01/24/2024	Exercise	1	1,449,234	268.36	580,861		71,492	33,788			71,492						0001
Purchased Call/MAB/MAB313KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/17/2023	10/17/2025	01/26/2024	Exercise	1	785,831	268.77	273,020		39,819	19,414			39,819						0001
Purchased Call/MAB/MAB313KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/19/2023	10/17/2025	03/06/2024	Exercise	1	611,224	266.6	154,841		36,848	20,889			36,848						0001
Purchased Call/MAB/MAB313KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2023	10/21/2025	02/29/2024	Exercise	1	1,754,936	265.59	256,737		89,087	45,964			89,087						0001
Purchased Call/MAB/MAB313HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	09/04/2025	05/10/2024	Exercise	1	298,208	273.26	267,908		11,115	3,830			11,115						0001
Purchased Call/MAB/MAB313HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	09/03/2025	03/04/2024	Exercise	1	1,080,763	273.26	200,296		37,558	11,162			37,558						0001
Purchased Call/MAB/MAB313HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/08/2025	01/05/2024	Exercise	1	742,286	272.05	249,855		30,304	12,064			30,304						0001
Purchased Call/MAB/MAB313HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/10/2025	01/04/2024	Exercise	1	372,967	272.05	167,422		13,727	4,527			13,727						0001
Purchased Call/MAB/MAB313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2023	10/20/2025	01/19/2024	Exercise	1	1,520,628	265.59	318,082		92,253	52,340			92,253						0001
Purchased Call/MAB/MAB313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2023	10/22/2025	03/15/2024	Exercise	1	345,476	265.59	130,121		18,535	9,464			18,535						0001
Purchased Call/MAB/MAB313KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/23/2023	10/23/2025	01/16/2024	Exercise	1	1,968,007	265.07	626,189		103,183	51,435			103,183						0001
Purchased Call/MAB/MAB313KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/24/2023	10/24/2025	03/06/2024	Exercise	1	1,088,807	265.53	410,915		64,439	35,765			64,439						0001
Purchased Call/MAB/MAB313KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/25/2023	10/24/2025	01/25/2024	Exercise	1	1,175,987	265.2	418,795		59,391	32,605			59,391						0001
Purchased Call/MAB/MAB313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2023	10/27/2025	02/06/2024	Exercise	1	941,227	264.2	359,396		54,396	29,428			54,396						0001
Purchased Call/MAB/MAB313LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2023	10/28/2025	01/08/2024	Exercise	1	2,526,842	264.2	267,993		126,759	59,722			126,759						0001
Purchased Call/MAB/MAB313HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/11/2023	09/11/2025	01/18/2024	Exercise	1	2,886,130	271.74	549,435		123,518	52,450			123,518						0001
Purchased Call/MAB/MAB3131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2023	09/19/2025	02/08/2024	Exercise	1	3,117,030	271.66	360,975		95,263	35,328			95,263						0001
Purchased Call/MAB/MAB313LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2023	10/29/2025	02/29/2024	Exercise	1	379,282	264.2	124,919		22,890	12,826			22,890						0001
Purchased Call/MAB/MAB313LS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/30/2023	10/30/2025	01/17/2024	Exercise	1	1,123,808	264.28	571,591		67,654	37,791			67,654						0001
Purchased Call/MAB/MAB313LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/31/2023	10/31/2025	01/25/2024	Exercise	1	1,112,992	264.4	297,280		60,158	30,538			60,158						0001
Purchased Call/MAB/MAB313LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/01/2023	10/31/2025	02/06/2024	Exercise	1	1,065,972	265.38	363,070		59,757	31,349			59,757						0001
Purchased Call/MAB/MAB313LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/02/2023	10/31/2025	01/05/2024	Exercise	1	1,368,917	266.38	276,205		54,935	26,382			54,935						0001
Purchased Call/MAB/MAB313LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/03/2023	11/03/2025	02/08/2024	Exercise	1	685,290	266.64	316,661		36,261	17,827			36,261						0001
Purchased Call/MAB/MAB313LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/03/2023	11/05/2025	01/11/2024	Exercise	1	456,366	266.64	172,751		23,942	11,664			23,942						0001
Purchased Call/MAB/MAB313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/03/2023	11/04/2025	04/09/2024	Exercise	1	474,897	266.64	195,139		25,648	12,873			25,648						0001
Purchased Call/MAB/MAB313LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/06/2023	11/06/2025	01/04/2024	Exercise	1	938,062	267.39	536,259		38,299	17,195			38,299						0001
Purchased Call/MAB/MAB313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/14/2025	03/26/2024	Exercise	1	963,182	268.69	163,593		48,156	23,140			48,156						0001
Purchased Call/MAB/MAB313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/07/2023	11/07/2025	01/05/2024	Exercise	1	2,086,289	266.42	310,805		114,297	59,412			114,297						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB313LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/07/2025	01/19/2024	Exercise	1	880,945	265.95	403,272		45,879	22,074			45,879						0001
Purchased Call/MAB/MAB313LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/12/2025	01/09/2024	Exercise	1	845,523	266.25	290,049		44,457	21,472			44,457						0001
Purchased Call/MAB/MAB313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/10/2025	01/10/2024	Exercise	1	1,279,078	266.25	264,224		57,463	27,624			57,463						0001
Purchased Call/MAB/MAB313LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/11/2025	01/11/2024	Exercise	1	1,657,462	266.25	190,736		81,050	35,998			81,050						0001
Purchased Call/MAB/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2025	02/20/2024	Exercise	1	716,996	266.43	489,508		38,245	18,792			38,245						0001
Purchased Call/MAB/MAB313MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2025	02/22/2024	Exercise	1	809,351	267.57	336,037		44,809	22,743			44,809						0001
Purchased Call/MAB/MAB313MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/14/2025	01/26/2024	Exercise	1	672,457	268.72	355,569		30,047	11,688			30,047						0001
Purchased Call/MAB/MAB313MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/14/2025	02/12/2024	Exercise	1	560,107	268.97	301,192		26,697	11,342			26,697						0001
Purchased Call/MAB/MAB313MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/17/2025	02/01/2024	Exercise	1	2,840,328	269.2	442,962		81,751	36,791			81,751						0001
Purchased Call/MAB/MAB313MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2025	01/23/2024	Exercise	1	1,229,520	269.2	229,114		63,654	29,774			63,654						0001
Purchased Call/MAB/MAB313MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2025	01/05/2024	Exercise	1	624,340	269.2	123,263		32,112	14,907			32,112						0001
Purchased Call/MAB/MAB313MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2025	03/26/2024	Exercise	1	996,231	269.17	521,193		48,747	21,348			48,747						0001
Purchased Call/MAB/MAB313MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2025	01/12/2024	Exercise	1	825,393	269.29	312,458		38,173	15,408			38,173						0001
Purchased Call/MAB/MAB313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/26/2023	10/24/2025	01/31/2024	Exercise	1	925,885	263.76	302,996		48,158	25,087			48,158						0001
Purchased Call/MAB/MAB313MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2023	10/17/2025	01/19/2024	Exercise	1	1,000,265	267.98	356,313		48,093	22,084			48,093						0001
Purchased Call/MAB/MAB313MSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/21/2025	01/05/2024	Exercise	1	1,357,290	269.49	486,884		64,135	26,544			64,135						0001
Purchased Call/MAB/MAB313MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/24/2025	02/14/2024	Exercise	1	166,359	269.78	107,238		6,606	1,992			6,606						0001
Purchased Call/MAB/MAB313MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2025	01/08/2024	Exercise	1	695,845	269.78	189,949		25,909	9,746			25,909						0001
Purchased Call/MAB/MAB313MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2025	03/14/2024	Exercise	1	229,326	269.78	71,224		11,086	4,724			11,086						0001
Purchased Call/MAB/MAB313MSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/26/2025	02/12/2024	Exercise	1	598,103	269.54	484,093		25,961	9,345			25,961						0001
Purchased Call/MAB/MAB313MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/28/2025	03/11/2024	Exercise	1	666,654	269.95	233,330		23,668	5,120			23,668						0001
Purchased Call/MAB/MAB313MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/28/2025	01/08/2024	Exercise	1	1,222,458	269.92	448,112		54,085	19,909			54,085						0001
Purchased Call/MAB/MAB313MSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2023	11/28/2025	02/27/2024	Exercise	1	999,551	270.4	467,006		45,758	17,699			45,758						0001
Purchased Call/MAB/MAB313NS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/01/2025	03/19/2024	Exercise	1	794,553	270.88	241,311		37,266	14,850			37,266						0001
Purchased Call/MAB/MAB313NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2025	01/19/2024	Exercise	1	899,796	270.88	209,696		36,966	11,580			36,966						0001
Purchased Call/MAB/MAB313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2025	01/17/2024	Exercise	1	1,402,394	270.88	158,253		48,926	16,654			48,926						0001
Purchased Call/MAB/MAB313LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/07/2025	01/12/2024	Exercise	1	798,708	266.57	332,156		40,944	21,184			40,944						0001
Purchased Call/MAB/MAB313NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2025	01/11/2024	Exercise	1	782,709	269.8	421,632		30,974	10,624			30,974						0001
Purchased Call/MAB/MAB313NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	12/05/2025	01/04/2024	Exercise	1	1,679,602	268.95	421,358		82,797	35,272			82,797						0001
Purchased Call/MAB/MAB313NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/05/2025	02/22/2024	Exercise	1	603,853	270.32	307,185		27,502	10,392			27,502						0001

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Purchased Call/MAB/MAB313NSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2023	12/05/2025	03/01/2024	Exercise	1	298,084	269.63	222,869		13,960	5,479			13,960						0001
Purchased Call/MAB/MAB313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/08/2025	02/08/2024	Exercise	1	653,321	267.75	267,766		32,557	13,941			32,557						0001
Purchased Call/MAB/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2025	01/05/2024	Exercise	1	915,083	268.05	411,678		39,223	15,831			39,223						0001
Purchased Call/MAB/MAB313NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2023	12/12/2025	01/18/2024	Exercise	1	844,568	269.34	444,849		37,082	12,997			37,082						0001
Purchased Call/MAB/MAB313NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/12/2025	02/06/2024	Exercise	1	1,556,652	270.47	308,671		50,012	15,540			50,012						0001
Purchased Call/MAB/MAB313NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/15/2025	01/08/2024	Exercise	1	1,647,527	271.08	365,350		58,202	13,256			58,202						0001
Purchased Call/MAB/MAB313NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2025	01/17/2024	Exercise	1	475,261	271.08	215,753		17,328	3,604			17,328						0001
Purchased Call/MAB/MAB3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2025	03/27/2024	Exercise	1	665,288	271.08	185,141		27,789	10,026			27,789						0001
Purchased Call/MAB/MAB3130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2025	01/05/2024	Exercise	1	1,142,354	271.72	316,228		39,910	9,053			39,910						0001
Purchased Call/MAB/MAB3130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/19/2025	01/05/2024	Exercise	1	1,616,813	272.55	326,001		37,013	991			37,013						0001
Purchased Call/MAB/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/19/2025	01/05/2024	Exercise	1	2,419,129	272.26	482,685		52,362	3,902			52,362						0001
Purchased Call/MAB/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/22/2025	02/07/2024	Exercise	1	1,080,383	272.21	343,985		41,689	11,932			41,689						0001
Purchased Call/MAB/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2025	01/18/2024	Exercise	1	2,841,194	272.5	599,172		30,934	6,563			30,934						0001
Purchased Call/MAB/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/26/2025	01/11/2024	Exercise	1	6,153,779	273.3	367,643		29,108	3,136			29,108						0001
Purchased Call/MAB/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/29/2025	01/16/2024	Exercise	1	7,897,059	272.24	336,191		33,552	7,052			33,552						0001
Purchased Call/MAB/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/02/2024	01/02/2026	01/04/2024	Exercise	1	18,870,506	271.7	486,568	27,081	36,858	9,776			36,858						0001
Purchased Call/MAB/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/02/2026	01/05/2024	Exercise	1	14,388,469	271.22	367,187	26,048	36,447	10,399			36,447						0001
Purchased Call/MAB/MAB3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/02/2026	01/08/2024	Exercise	1	11,492,009	270.57	301,652	21,200	28,664	7,465			28,664						0001
Purchased Call/MAB/MAB313PS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2026	01/09/2024	Exercise	1	5,476,411	270.54	113,829	23,863	35,591	11,729			35,591						0001
Purchased Call/MAB/MAB313PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/05/2026	01/09/2024	Exercise	1	13,293,835	270.54	330,342	33,670	52,793	19,123			52,793						0001
Purchased Call/MAB/MAB313PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2026	01/09/2024	Exercise	1	5,917,420	270.54	128,793	24,212	32,508	8,296			32,508						0001
Purchased Call/MAB/MAB313PS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2026	01/10/2024	Exercise	1	11,166,909	270.84	306,639	14,641	19,237	4,597			19,237						0001
Purchased Call/MAB/MAB313PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2024	01/09/2026	01/11/2024	Exercise	1	14,709,363	270.79	397,232	25,692	35,062	9,370			35,062						0001
Purchased Call/MAB/MAB313PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/09/2026	01/12/2024	Exercise	1	14,374,553	271.52	351,355	42,041	61,681	19,640			61,681						0001
Purchased Call/MAB/MAB313PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/09/2026	01/16/2024	Exercise	1	11,109,078	271.93	302,437	19,179	25,066	5,887			25,066						0001
Purchased Call/MAB/MAB313PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/12/2026	01/17/2024	Exercise	1	12,171,976	273.49	315,023	17,820	24,179	6,359			24,179						0001
Purchased Call/MAB/MAB313PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2026	01/17/2024	Exercise	1	3,142,551	273.49	84,302	4,200	5,741	1,541			5,741						0001
Purchased Call/MAB/MAB313PSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2026	01/18/2024	Exercise	1	22,253,254	272.72	505,051	65,398	86,013	20,616			86,013						0001
Purchased Call/MAB/MAB313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2025	03/06/2024	Exercise	1	242,632	267.75	194,003		12,474	5,560			12,474						0001
Purchased Call/MAB/MAB313NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2025	01/30/2024	Exercise	1	611,368	267.75	206,724		25,530	11,030			25,530						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/12/2023	12/12/2025	01/08/2024	Exercise	1	942,262	268.42	339,970		23,314	8,470			23,314						0001
Purchased Call/MAB/MAB313PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/17/2024	01/16/2026	01/19/2024	Exercise	1	20,391,365	271.5	527,847	42,270	55,963	13,693			55,963						0001
Purchased Call/MAB/MAB313PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/18/2024	01/16/2026	01/22/2024	Exercise	1	12,924,278	271.7	339,271	25,351	38,526	13,176			38,526						0001
Purchased Call/MAB/MAB313PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/22/2024	01/22/2026	01/24/2024	Exercise	1	23,975,053	273.48	592,894	52,732	64,463	11,731			64,463						0001
Purchased Call/MAB/MAB3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/24/2024	01/23/2026	01/26/2024	Exercise	1	16,292,263	272.71	359,566	61,466	78,222	16,756			78,222						0001
Purchased Call/MAB/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/25/2024	01/23/2026	01/29/2024	Exercise	1	11,810,617	273.02	292,992	26,127	34,451	8,325			34,451						0001
Purchased Call/MAB/MAB3130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/18/2023	12/18/2025	01/08/2024	Exercise	1	944,989	270.34	444,305		34,909	11,009			34,909						0001
Purchased Call/MAB/MAB3130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/22/2023	12/23/2025	01/05/2024	Exercise	1	1,346,655	272.21	126,782		50,891	11,438			50,891						0001
Purchased Call/MAB/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/27/2023	12/26/2025	01/09/2024	Exercise	1	3,781,044	273.85	502,680		74,537	8,443			74,537						0001
Purchased Call/MAB/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/29/2023	12/31/2025	08/12/2024	Exercise	1	199,395	272.24	48,147		6,497	615			6,497						0001
Purchased Call/MAB/MAB3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/29/2023	12/30/2025	01/04/2024	Exercise	1	213,100	272.24	63,266		6,378	1,662			6,378						0001
Purchased Call/MAB/MAB3130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/26/2024	01/26/2026	01/30/2024	Exercise	1	14,979,721	272.68	406,379	24,451	32,242	7,792			32,242						0001
Purchased Call/MAB/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/26/2024	01/27/2026	01/30/2024	Exercise	1	4,715,441	272.68	112,061	13,287	17,697	4,411			17,697						0001
Purchased Call/MAB/MAB3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/29/2024	01/29/2026	01/31/2024	Exercise	1	14,546,233	273.64	367,439	31,384	36,528	5,144			36,528						0001
Purchased Call/MAB/MAB3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/30/2024	01/30/2026	02/01/2024	Exercise	1	17,414,847	273.57	490,148	13,566	18,141	4,576			18,141						0001
Purchased Call/MAB/MAB3130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/31/2024	01/30/2026	02/02/2024	Exercise	1	12,625,331	273.8	329,858	22,383	30,187	7,804			30,187						0001
Purchased Call/MAB/MAB3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/01/2024	01/30/2026	02/05/2024	Exercise	1	12,607,161	273.92	332,223	20,620	27,624	7,004			27,624						0001
Purchased Call/MAB/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/02/2024	02/04/2026	02/06/2024	Exercise	1	5,312,478	274.24	76,705	39,741	49,288	9,548			49,288						0001
Purchased Call/MAB/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/02/2024	02/03/2026	02/06/2024	Exercise	1	6,775,095	274.24	139,258	29,707	35,317	5,610			35,317						0001
Purchased Call/MAB/MAB3130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/02/2024	02/02/2026	02/06/2024	Exercise	1	15,688,783	274.24	398,743	28,203	35,868	7,665			35,868						0001
Purchased Call/MAB/MAB3130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/05/2024	02/05/2026	02/07/2024	Exercise	1	20,670,598	273.57	532,374	38,163	56,473	18,310			56,473						0001
Purchased Call/MAB/MAB3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/06/2024	02/06/2026	02/08/2024	Exercise	1	11,682,539	273.51	315,761	16,382	21,532	5,149			21,532						0001
Purchased Call/MAB/MAB313PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/19/2024	01/21/2026	01/23/2024	Exercise	1	4,849,612	272.5	89,530	26,524	30,706	4,182			30,706						0001
Purchased Call/MAB/MAB313PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/12/2024	01/13/2026	01/17/2024	Exercise	1	5,699,072	273.49	127,442	20,524	24,538	4,014			24,538						0001
Purchased Call/MAB/MAB313PSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/12/2024	01/14/2026	01/17/2024	Exercise	1	4,046,156	273.49	108,393	5,476	7,094	1,618			7,094						0001
Purchased Call/MAB/MAB313PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/19/2024	01/20/2026	01/23/2024	Exercise	1	5,983,546	272.5	98,905	38,505	42,870	4,365			42,870						0001
Purchased Call/MAB/MAB313PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/23/2024	01/23/2026	01/25/2024	Exercise	1	12,825,640	273.4	307,751	30,952	40,627	9,675			40,627						0001
Purchased Call/MAB/MAB313PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/19/2024	01/16/2026	01/23/2024	Exercise	1	7,707,218	272.5	181,783	24,349	35,002	10,653			35,002						0001
Purchased Call/MAB/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/26/2024	01/28/2026	01/30/2024	Exercise	1	8,567,641	272.68	207,875	22,464	28,208	5,744			28,208						0001
Purchased Call/MAB/MAB3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/07/2024	02/06/2026	02/09/2024	Exercise	1	15,930,860	273.92	409,285	34,379	45,408	11,029			45,408						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313QSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/08/2024	02/06/2026	02/12/2024	Exercise	1	10,829,303	274.44	283,436	18,493	23,287	4,794			23,287						0001
Purchased Call/MAB/MAB313RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/09/2024	02/09/2026	02/13/2024	Exercise	1	10,346,622	274.62	259,878	22,303	28,713	6,410			28,713						0001
Purchased Call/MAB/MAB313RS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/09/2024	02/11/2026	02/13/2024	Exercise	1	7,325,009	274.62	151,854	31,756	43,140	11,384			43,140						0001
Purchased Call/MAB/MAB313RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/12/2024	02/12/2026	02/14/2024	Exercise	1	15,934,092	274.78	435,989	17,666	22,870	5,204			22,870						0001
Purchased Call/MAB/MAB313RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/13/2024	02/13/2026	02/15/2024	Exercise	1	9,276,626	274.88	247,649	12,132	15,969	3,837			15,969						0001
Purchased Call/MAB/MAB313RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/14/2024	02/13/2026	02/16/2024	Exercise	1	12,179,594	274.88	324,729	20,740	27,538	6,798			27,538						0001
Purchased Call/MAB/MAB313RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/15/2024	02/13/2026	02/20/2024	Exercise	1	11,684,380	276.13	293,554	25,177	25,027	(150)			25,027						0001
Purchased Call/MAB/MAB313RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/16/2024	02/18/2026	02/21/2024	Exercise	1	8,075,006	276.37	98,076	69,261	89,080	19,820			89,080						0001
Purchased Call/MAB/MAB313RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/16/2024	02/13/2026	02/21/2024	Exercise	1	18,057,608	276.37	485,433	18,534	22,323	3,789			22,323						0001
Purchased Call/MAB/MAB313RSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/21/2024	02/20/2026	02/23/2024	Exercise	1	11,913,935	275.57	327,002	23,327	30,828	7,501			30,828						0001
Purchased Call/MAB/MAB313RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/09/2024	02/10/2026	02/13/2024	Exercise	1	5,400,740	274.62	139,825	9,478	11,810	2,331			11,810						0001
Purchased Call/MAB/MAB313RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/16/2024	02/17/2026	02/21/2024	Exercise	1	7,019,207	276.37	142,916	31,374	40,275	8,902			40,275						0001
Purchased Call/MAB/MAB313RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/16/2024	02/19/2026	02/21/2024	Exercise	1	15,048,646	276.37	368,776	33,838	44,446	10,607			44,446						0001
Purchased Call/MAB/MAB313RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/22/2024	02/20/2026	02/26/2024	Exercise	1	9,975,779	278.11	240,592	26,619	32,454	5,835			32,454						0001
Purchased Call/MAB/MAB313RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/23/2024	02/23/2026	02/27/2024	Exercise	1	11,847,996	278.59	309,768	17,447	19,717	2,270			19,717						0001
Purchased Call/MAB/MAB313RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/26/2024	02/26/2026	02/28/2024	Exercise	1	19,737,816	278.36	515,169	32,773	36,927	4,154			36,927						0001
Purchased Call/MAB/MAB313RSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/27/2024	02/27/2026	02/29/2024	Exercise	1	13,045,486	278.49	312,311	36,474	40,769	4,295			40,769						0001
Purchased Call/MAB/MAB313SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/28/2024	02/27/2026	03/01/2024	Exercise	1	8,602,729	278.35	231,874	14,784	16,224	1,441			16,224						0001
Purchased Call/MAB/MAB313SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/01/2024	03/03/2026	03/05/2024	Exercise	1	5,710,813	280.52	119,535	23,896	25,512	1,616			25,512						0001
Purchased Call/MAB/MAB313SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/05/2024	03/05/2026	03/07/2024	Exercise	1	9,870,006	280.8	248,788	22,301	22,366	.65			22,366						0001
Purchased Call/MAB/MAB313RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/23/2024	02/24/2026	02/27/2024	Exercise	1	4,300,082	278.59	91,797	16,883	20,703	3,820			20,703						0001
Purchased Call/MAB/MAB313SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/06/2024	03/06/2026	03/08/2024	Exercise	1	10,903,644	281.48	255,998	31,839	33,603	1,764			33,603						0001
Purchased Call/MAB/MAB313SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/07/2024	03/06/2026	03/11/2024	Exercise	1	13,503,899	281.64	340,251	26,318	24,927	(1,391)			24,927						0001
Purchased Call/MAB/MAB313SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/08/2024	03/10/2026	03/12/2024	Exercise	1	7,184,093	281.64	165,830	22,332	20,143	(2,189)			20,143						0001
Purchased Call/MAB/MAB313SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/12/2024	03/12/2026	03/14/2024	Exercise	1	11,192,965	280.21	284,820	21,545	23,406	1,861			23,406						0001
Purchased Call/MAB/MAB313SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/13/2024	03/13/2026	03/15/2024	Exercise	1	10,465,370	280.36	266,245	17,160	17,955	795			17,955						0001
Purchased Call/MAB/MAB313SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/15/2024	03/16/2026	03/19/2024	Exercise	1	8,135,166	278.91	192,372	22,587	23,380	793			23,380						0001
Purchased Call/MAB/MAB313TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/18/2024	03/18/2026	03/20/2024	Exercise	1	18,439,565	280.45	395,545	75,805	83,868	8,063			83,868						0001
Purchased Call/MAB/MAB313RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/20/2024	02/20/2026	02/22/2024	Exercise	1	16,432,351	276	412,438	35,805	49,765	13,959			49,765						0001
Purchased Call/MAB/MAB313RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/23/2024	02/25/2026	02/27/2024	Exercise	1	4,782,374	278.59	95,250	22,176	25,387	3,211			25,387						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/29/2024	02/27/2026	03/04/2024	Exercise	1	11,353,737	279	292,866	27,876	32,697	4,821			32,697						0001
Purchased Call/MAB/MAB313SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/27/2026	03/05/2024	Exercise	1	17,958,514	280.52	371,912	78,057	83,468	5,411			83,468						0001
Purchased Call/MAB/MAB313SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2026	03/06/2024	Exercise	1	14,893,809	281.2	384,157	23,445	20,883	(2,562)			20,883						0001
Purchased Call/MAB/MAB313SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/09/2026	03/12/2024	Exercise	1	10,694,522	281.64	217,286	47,736	49,086	1,350			49,086						0001
Purchased Call/MAB/MAB313TS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/19/2026	03/21/2024	Exercise	1	13,109,863	281.17	330,692	28,864	28,565	(299)			28,565						0001
Purchased Call/MAB/MAB313TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2026	03/22/2024	Exercise	1	9,118,387	281.5	243,534	14,654	15,011	357			15,011						0001
Purchased Call/MAB/MAB313TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/20/2026	03/26/2024	Exercise	1	17,564,654	282.97	410,509	51,030	43,518	(7,512)			43,518						0001
Purchased Call/MAB/MAB313TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/24/2026	03/26/2024	Exercise	1	7,901,794	282.97	148,202	40,635	31,703	(8,931)			31,703						0001
Purchased Call/MAB/MAB313TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/23/2026	03/26/2024	Exercise	1	10,254,201	282.97	210,766	44,841	45,193	352			45,193						0001
Purchased Call/MAB/MAB313TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2026	03/27/2024	Exercise	1	19,566,512	282.93	534,605	19,264	16,604	(2,660)			16,604						0001
Purchased Call/MAB/MAB313TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/26/2026	03/28/2024	Exercise	1	14,186,552	282.81	366,149	29,186	26,406	(2,780)			26,406						0001
Purchased Call/MAB/MAB313TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2024	03/27/2026	03/29/2024	Exercise	1	9,102,986	283.97	239,773	14,318	12,535	(1,783)			12,535						0001
Purchased Call/MAB/MAB313TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	04/01/2024	Exercise	1	36,217,151	284.42	927,961	63,783	53,422	(10,361)			53,422						0001
Purchased Call/MAB/MAB313SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/06/2026	03/12/2024	Exercise	1	10,919,348	281.64	268,362	21,725	19,900	(1,825)			19,900						0001
Purchased Call/MAB/MAB313SSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2026	03/13/2024	Exercise	1	15,373,844	280.16	361,415	44,627	41,543	(3,084)			41,543						0001
Purchased Call/MAB/MAB313SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2024	03/13/2026	03/18/2024	Exercise	1	12,345,529	279.73	319,267	19,582	21,521	1,939			21,521						0001
Purchased Call/MAB/MAB313SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/13/2026	03/19/2024	Exercise	1	16,887,787	278.91	357,950	74,414	77,344	2,930			77,344						0001
Purchased Call/MAB/MAB313TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2026	03/19/2024	Exercise	1	5,956,357	278.91	136,373	18,926	22,772	3,846			22,772						0001
Purchased Call/MAB/MAB313TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/20/2026	03/25/2024	Exercise	1	13,302,196	283.82	346,765	17,802	12,870	(4,932)			12,870						0001
Purchased Call/MAB/MAB313TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/31/2026	04/01/2024	Exercise	1	7,719,773	284.42	116,915	54,637	46,609	(8,029)			46,609						0001
Purchased Call/MAB/MAB313TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/30/2026	04/01/2024	Exercise	1	8,457,948	284.42	164,718	41,127	32,433	(8,694)			32,433						0001
Purchased Call/MAB/MAB313TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2026	04/03/2024	Exercise	1	14,300,161	284.4	373,057	22,446	18,596	(3,849)			18,596						0001
Purchased Call/MAB/MAB313TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2026	04/04/2024	Exercise	1	14,201,797	284.46	349,119	34,933	29,607	(5,326)			29,607						0001
Purchased Call/MAB/MAB313TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/02/2026	04/05/2024	Exercise	1	8,326,147	285.02	230,775	5,660	3,474	(2,186)			3,474						0001
Purchased Call/MAB/MAB313TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/02/2026	04/08/2024	Exercise	1	11,750,812	285	260,798	41,002	28,318	(12,684)			28,318						0001
Purchased Call/MAB/MAB313US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/02/2026	04/09/2024	Exercise	1	14,655,926	284.95	356,761	35,667	29,653	(6,014)			29,653						0001
Purchased Call/MAB/MAB313US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/07/2026	04/09/2024	Exercise	1	6,036,323	284.95	136,956	19,714	15,058	(4,656)			15,058						0001
Purchased Call/MAB/MAB313US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2026	04/11/2024	Exercise	1	12,071,689	286.07	301,135	22,417	15,527	(6,890)			15,527						0001
Purchased Call/MAB/MAB313USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2024	04/10/2026	04/12/2024	Exercise	1	7,631,581	285.08	207,381	7,081	5,700	(1,381)			5,700						0001
Purchased Call/MAB/MAB313USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2024	04/10/2026	04/15/2024	Exercise	1	10,924,444	285.26	264,217	24,976	18,732	(6,244)			18,732						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB313USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/12/2024	04/10/2026	04/16/2024	Exercise	1	14,955,948	284.87	349,300	40,713	30,271	(10,442)			30,271						0001
Purchased Call/MAB/MAB313USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/12/2024	04/13/2026	04/16/2024	Exercise	1	8,730,553	284.87	214,446	19,806	15,108	(4,698)			15,108						0001
Purchased Call/MAB/MAB313USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/17/2024	04/17/2026	04/19/2024	Exercise	1	10,007,991	282.31	257,217	17,345	16,758	(587)			16,758						0001
Purchased Call/MAB/MAB313USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/18/2024	04/17/2026	04/22/2024	Exercise	1	12,288,273	282.76	317,748	16,472	15,900	(572)			15,900						0001
Purchased Call/MAB/MAB313UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/19/2024	04/20/2026	04/23/2024	Exercise	1	10,786,553	281.58	271,362	20,724	18,431	(2,294)			18,431						0001
Purchased Call/MAB/MAB313USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/19/2024	04/21/2026	04/23/2024	Exercise	1	8,168,232	281.58	192,364	22,257	22,540	283			22,540						0001
Purchased Call/MAB/MAB313USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/23/2024	04/23/2026	04/25/2024	Exercise	1	14,025,457	281.46	362,921	24,278	25,900	1,622			25,900						0001
Purchased Call/MAB/MAB313VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/24/2024	04/24/2026	04/26/2024	Exercise	1	10,084,513	282.16	259,714	14,387	11,764	(2,623)			11,764						0001
Purchased Call/MAB/MAB313VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/25/2024	04/24/2026	04/29/2024	Exercise	1	16,395,941	280.99	444,081	21,368	20,207	(1,161)			20,207						0001
Purchased Call/MAB/MAB313VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/26/2024	04/24/2026	04/30/2024	Exercise	1	16,003,567	282.26	415,560	23,280	19,756	(3,524)			19,756						0001
Purchased Call/MAB/MAB313VS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/26/2024	04/28/2026	04/30/2024	Exercise	1	6,494,502	282.26	165,276	11,532	9,156	(2,376)			9,156						0001
Purchased Call/MAB/MAB313VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/29/2024	04/29/2026	05/01/2024	Exercise	1	14,560,840	282.56	343,849	22,849	18,608	(4,241)			18,608						0001
Purchased Call/MAB/MAB313VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/30/2024	04/30/2026	05/02/2024	Exercise	1	9,792,220	280.08	257,247	13,478	15,268	1,790			15,268						0001
Purchased Call/MAB/MAB313VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/02/2024	05/01/2026	05/06/2024	Exercise	1	13,099,802	279.61	328,779	27,450	28,362	911			28,362						0001
Purchased Call/MAB/MAB313VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/03/2024	05/04/2026	05/07/2024	Exercise	1	9,302,011	280.2	240,355	15,167	15,308	141			15,308						0001
Purchased Call/MAB/MAB313VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/03/2024	05/01/2026	05/07/2024	Exercise	1	18,101,743	280.2	454,619	40,286	39,420	(866)			39,420						0001
Purchased Call/MAB/MAB313VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/06/2024	05/06/2026	05/08/2024	Exercise	1	13,874,292	281.38	365,557	24,014	24,061	47			24,061						0001
Purchased Call/MAB/MAB313VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/07/2024	05/07/2026	05/09/2024	Exercise	1	10,603,744	282.49	265,408	20,678	18,720	(1,958)			18,720						0001
Purchased Call/MAB/MAB313VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/09/2024	05/08/2026	05/13/2024	Exercise	1	16,007,888	282.64	404,186	33,487	35,032	1,545			35,032						0001
Purchased Call/MAB/MAB313VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/05/2024	04/06/2026	04/09/2024	Exercise	1	7,471,450	284.95	195,883	11,141	7,494	(3,647)			7,494						0001
Purchased Call/MAB/MAB313VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/08/2024	04/08/2026	04/10/2024	Exercise	1	15,706,576	285.48	387,569	34,903	28,709	(6,194)			28,709						0001
Purchased Call/MAB/MAB313USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/12/2024	04/14/2026	04/16/2024	Exercise	1	4,856,268	284.87	124,295	8,511	7,250	(1,261)			7,250						0001
Purchased Call/MAB/MAB313USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/15/2024	04/15/2026	04/17/2024	Exercise	1	10,908,751	284.39	273,726	16,324	10,861	(5,463)			10,861						0001
Purchased Call/MAB/MAB313USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/16/2024	04/16/2026	04/18/2024	Exercise	1	11,387,024	283.55	289,043	16,854	13,455	(3,399)			13,455						0001
Purchased Call/MAB/MAB313USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/19/2024	04/17/2026	04/23/2024	Exercise	1	16,377,735	281.58	398,510	35,533	32,231	(3,302)			32,231						0001
Purchased Call/MAB/MAB313USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/22/2024	04/22/2026	04/24/2024	Exercise	1	13,553,897	280.62	366,933	16,781	14,569	(2,213)			14,569						0001
Purchased Call/MAB/MAB313VS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/26/2024	04/27/2026	04/30/2024	Exercise	1	11,871,612	282.26	238,557	52,517	46,600	(5,917)			46,600						0001
Purchased Call/MAB/MAB313VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/10/2024	05/11/2026	05/14/2024	Exercise	1	10,702,872	283.9	285,692	12,881	11,410	(1,471)			11,410						0001
Purchased Call/MAB/MAB313VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/10/2024	05/08/2026	05/14/2024	Exercise	1	17,545,541	283.9	450,345	28,065	26,011	(2,054)			26,011						0001
Purchased Call/MAB/MAB313VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/13/2024	05/13/2026	05/15/2024	Exercise	1	15,605,472	283.08	427,642	18,828	16,167	(2,661)			16,167						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2026	05/16/2024	Exercise	1	12,072,226	283.81	295,276	29,451	26,114	(3,337)			26,114						0001
Purchased Call/MAB/MAB313WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2026	05/17/2024	Exercise	1	12,831,228	285.26	358,171	9,485	7,376	(2,109)			7,376						0001
Purchased Call/MAB/MAB313WS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2024	05/15/2026	05/20/2024	Exercise	1	19,325,529	285.27	488,194	39,833	30,377	(9,456)			30,377						0001
Purchased Call/MAB/MAB313WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	05/21/2024	Exercise	1	18,182,103	286.13	486,308	22,992	18,090	(4,902)			18,090						0001
Purchased Call/MAB/MAB313WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/18/2026	05/21/2024	Exercise	1	12,628,331	286.13	316,829	25,038	21,093	(3,945)			21,093						0001
Purchased Call/MAB/MAB313WSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2026	05/21/2024	Exercise	1	11,257,796	286.13	229,897	48,283	35,984	(12,300)			35,984						0001
Purchased Call/MAB/MAB313WSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2026	05/22/2024	Exercise	1	15,893,526	287.13	391,830	31,197	19,630	(11,568)			19,630						0001
Purchased Call/MAB/MAB313WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2026	05/23/2024	Exercise	1	12,311,180	286.62	312,085	18,960	13,777	(5,182)			13,777						0001
Purchased Call/MAB/MAB313WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/22/2026	05/28/2024	Exercise	1	14,845,927	283.93	365,717	31,492	26,065	(5,427)			26,065						0001
Purchased Call/MAB/MAB313WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	05/29/2024	Exercise	1	31,216,733	283.54	806,360	51,240	41,659	(9,581)			41,659						0001
Purchased Call/MAB/MAB313WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2026	05/29/2024	Exercise	1	9,948,370	283.54	243,777	22,860	19,646	(3,214)			19,646						0001
Purchased Call/MAB/MAB313WSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/29/2024	05/29/2026	05/31/2024	Exercise	1	11,067,880	283.18	271,509	22,895	20,937	(1,958)			20,937						0001
Purchased Call/MAB/MAB313WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/29/2026	06/03/2024	Exercise	1	12,564,021	282.15	297,664	34,311	34,869	558			34,869						0001
Purchased Call/MAB/MAB313XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/29/2026	06/04/2024	Exercise	1	22,738,818	282.16	534,584	64,063	62,411	(1,652)			62,411						0001
Purchased Call/MAB/MAB313XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/02/2026	06/04/2024	Exercise	1	7,935,451	282.16	161,421	34,735	33,780	(955)			33,780						0001
Purchased Call/MAB/MAB313XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2026	06/05/2024	Exercise	1	13,180,086	283.13	336,460	18,639	14,469	(4,170)			14,469						0001
Purchased Call/MAB/MAB313WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2026	05/07/2024	Exercise	1	8,469,669	280.2	180,557	32,955	35,908	2,952			35,908						0001
Purchased Call/MAB/MAB313XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2026	06/06/2024	Exercise	1	16,325,616	281.88	397,757	44,632	44,634	1			44,634						0001
Purchased Call/MAB/MAB313XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/05/2026	06/10/2024	Exercise	1	17,952,756	284.18	439,326	37,805	30,997	(6,808)			30,997						0001
Purchased Call/MAB/MAB313XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/08/2026	06/11/2024	Exercise	1	15,194,584	282.47	394,447	23,836	22,979	(857)			22,979						0001
Purchased Call/MAB/MAB313XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/05/2026	06/11/2024	Exercise	1	20,652,105	282.47	539,218	31,330	28,967	(2,363)			28,967						0001
Purchased Call/MAB/MAB313XSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/09/2026	06/11/2024	Exercise	1	9,260,339	282.47	219,149	25,164	23,829	(1,335)			23,829						0001
Purchased Call/MAB/MAB313XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/10/2026	06/12/2024	Exercise	1	17,349,694	282.85	488,446	10,245	9,696	(548)			9,696						0001
Purchased Call/MAB/MAB313XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2026	06/13/2024	Exercise	1	10,301,339	282.91	228,591	36,578	32,939	(3,640)			32,939						0001
Purchased Call/MAB/MAB313XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2026	06/14/2024	Exercise	1	16,051,924	283.94	408,934	24,454	20,926	(3,528)			20,926						0001
Purchased Call/MAB/MAB313XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/12/2026	06/17/2024	Exercise	1	17,060,887	282.57	450,627	23,770	22,260	(1,510)			22,260						0001
Purchased Call/MAB/MAB313XSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/15/2026	06/18/2024	Exercise	1	15,183,642	282.6	329,916	57,284	51,392	(5,891)			51,392						0001
Purchased Call/MAB/MAB313XSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2026	06/18/2024	Exercise	1	8,588,479	282.6	215,460	18,128	17,285	(843)			17,285						0001
Purchased Call/MAB/MAB313XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/12/2026	06/18/2024	Exercise	1	24,499,085	282.6	666,448	23,560	19,963	(3,597)			19,963						0001
Purchased Call/MAB/MAB313YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2026	06/20/2024	Exercise	1	18,498,690	282.05	507,112	22,948	22,883	(65)			22,883						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB313YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/18/2024	06/18/2026	06/21/2024	Exercise	1	19,111,170	283.09	455,951	51,847	48,084	(3,762)			48,084						0001
Purchased Call/MAB/MAB313YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/20/2024	06/18/2026	06/24/2024	Exercise	1	18,609,504	283.5	494,374	21,369	17,266	(4,103)			17,266						0001
Purchased Call/MAB/MAB313YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/21/2024	06/18/2026	06/25/2024	Exercise	1	28,915,619	282.66	704,551	70,725	60,703	(10,022)			60,703						0001
Purchased Call/MAB/MAB313YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/21/2024	06/22/2026	06/25/2024	Exercise	1	13,339,157	282.66	343,295	23,104	18,831	(4,274)			18,831						0001
Purchased Call/MAB/MAB313YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/10/2024	05/12/2026	05/14/2024	Exercise	1	7,555,269	283.9	188,311	15,774	12,986	(2,788)			12,986						0001
Purchased Call/MAB/MAB313YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/01/2024	05/01/2026	05/03/2024	Exercise	1	7,835,276	279.71	213,399	7,031	8,588	1,557			8,588						0001
Purchased Call/MAB/MAB313YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/08/2024	05/08/2026	05/10/2024	Exercise	1	9,659,592	281.92	262,065	11,979	11,925	(54)			11,925						0001
Purchased Call/MAB/MAB313YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/24/2024	06/24/2026	06/26/2024	Exercise	1	16,598,786	283.04	392,751	44,938	39,703	(5,234)			39,703						0001
Purchased Call/MAB/MAB313YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/25/2024	06/25/2026	06/27/2024	Exercise	1	11,941,702	283.1	302,432	23,516	22,400	(1,115)			22,400						0001
Purchased Call/MAB/MAB313YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/26/2024	06/26/2026	06/28/2024	Exercise	1	17,460,589	283.25	447,460	30,546	31,619	1,073			31,619						0001
Purchased Call/MAB/MAB313YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/27/2024	06/26/2026	07/01/2024	Exercise	1	20,308,470	283.02	543,823	24,662	21,556	(3,105)			21,556						0001
Purchased Call/MAB/MAB313YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/28/2024	06/26/2026	07/02/2024	Exercise	1	21,584,923	282.99	546,037	42,411	35,655	(6,756)			35,655						0001
Purchased Call/MAB/MAB313YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/28/2024	06/29/2026	07/02/2024	Exercise	1	15,093,956	282.99	341,076	49,834	46,733	(3,101)			46,733						0001
Purchased Call/MAB/MAB313YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/28/2024	06/30/2026	07/02/2024	Exercise	1	13,340,454	282.99	278,596	55,861	53,650	(2,211)			53,650						0001
Purchased Call/MAB/MAB313YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/01/2024	07/01/2026	07/03/2024	Exercise	1	20,419,080	282.96	548,828	28,487	24,558	(3,929)			24,558						0001
Purchased Call/MAB/MAB313YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/02/2024	07/02/2026	07/05/2024	Exercise	1	12,239,300	283.59	321,635	24,323	23,824	(499)			23,824						0001
Purchased Call/MAB/MAB313WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/24/2024	05/26/2026	05/29/2024	Exercise	1	11,237,498	283.54	284,185	21,011	18,126	(2,884)			18,126						0001
Purchased Call/MAB/MAB313WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/28/2024	05/28/2026	05/30/2024	Exercise	1	15,011,163	284.57	399,920	5,176	4,275	(901)			4,275						0001
Purchased Call/MAB/MAB313XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/31/2024	06/01/2026	06/04/2024	Exercise	1	12,832,411	282.16	308,932	32,335	32,272	(62)			32,272						0001
Purchased Call/MAB/MAB313ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/05/2024	07/02/2026	07/09/2024	Exercise	1	27,027,082	286.02	720,237	31,831	22,408	(9,423)			22,408						0001
Purchased Call/MAB/MAB313ZS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/05/2024	07/06/2026	07/09/2024	Exercise	1	24,240,354	286.02	548,073	79,583	59,738	(19,845)			59,738						0001
Purchased Call/MAB/MAB313ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/05/2024	07/07/2026	07/09/2024	Exercise	1	11,360,536	286.02	283,402	24,737	15,692	(9,045)			15,692						0001
Purchased Call/MAB/MAB313ZS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/08/2024	07/08/2026	07/10/2024	Exercise	1	13,947,152	285.38	389,463	15,230	11,885	(3,345)			11,885						0001
Purchased Call/MAB/MAB313ZSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/11/2024	07/10/2026	07/15/2024	Exercise	1	22,649,501	287.99	593,004	31,661	20,992	(10,669)			20,992						0001
Purchased Call/MAB/MAB313ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/12/2024	07/13/2026	07/16/2024	Exercise	1	17,087,934	286.89	424,261	39,062	32,043	(7,019)			32,043						0001
Purchased Call/MAB/MAB313ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/16/2024	07/16/2026	07/18/2024	Exercise	1	19,288,699	288.04	433,901	59,945	41,539	(18,406)			41,539						0001
Purchased Call/MAB/MAB313ZSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/17/2024	07/17/2026	07/19/2024	Exercise	1	14,064,156	286.89	366,768	17,185	11,536	(5,649)			11,536						0001
Purchased Call/MAB/MAB313XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/05/2024	06/05/2026	06/07/2024	Exercise	1	13,126,425	283.1	328,958	28,403	25,961	(2,442)			25,961						0001
Purchased Call/MAB/MAB313ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/18/2024	07/17/2026	07/22/2024	Exercise	1	18,271,833	285.24	496,136	16,278	12,071	(4,207)			12,071						0001
Purchased Call/MAB/MAB313ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/19/2024	07/21/2026	07/23/2024	Exercise	1	16,233,172	283.43	404,368	36,436	32,224	(4,212)			32,224						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313ZSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	07/23/2024	Exercise	1	22,080,976	283.43	601,899	21,756	16,310	(5,446)			16,310						0001
Purchased Call/MAB/MAB313ZSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/20/2026	07/23/2024	Exercise	1	14,232,657	283.43	310,291	53,608	41,994	(11,615)			41,994						0001
Purchased Call/MAB/MAB313ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2026	07/24/2024	Exercise	1	21,505,921	283.23	517,094	55,802	44,225	(11,577)			44,225						0001
Purchased Call/MAB/MAB4130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2026	07/26/2024	Exercise	1	20,161,033	281.86	523,048	19,977	18,937	(1,040)			18,937						0001
Purchased Call/MAB/MAB4130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/24/2026	07/29/2024	Exercise	1	13,350,065	279.03	383,959	6,666	6,691	26			6,691						0001
Purchased Call/MAB/MAB4130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	07/30/2024	Exercise	1	22,573,553	279.86	594,209	36,241	35,254	(988)			35,254						0001
Purchased Call/MAB/MAB4130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/27/2026	07/30/2024	Exercise	1	11,824,591	279.86	318,930	14,424	12,301	(2,123)			12,301						0001
Purchased Call/MAB/MAB4130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2026	07/30/2024	Exercise	1	10,801,594	279.86	288,997	13,994	14,293	299			14,293						0001
Purchased Call/MAB/MAB313WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2026	05/24/2024	Exercise	1	12,297,532	285.2	336,269	7,356	5,462	(1,894)			5,462						0001
Purchased Call/MAB/MAB313YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2026	06/25/2024	Exercise	1	12,725,465	282.66	268,817	51,383	47,320	(4,063)			47,320						0001
Purchased Call/MAB/MAB4130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2026	07/31/2024	Exercise	1	20,381,035	280.8	561,176	20,668	20,446	(222)			20,446						0001
Purchased Call/MAB/MAB4130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2026	08/01/2024	Exercise	1	13,056,648	280.99	348,347	21,630	19,037	(2,594)			19,037						0001
Purchased Call/MAB/MAB4130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2026	08/02/2024	Exercise	1	13,956,437	282.59	326,782	37,128	32,713	(4,415)			32,713						0001
Purchased Call/MAB/MAB4130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	08/05/2024	Exercise	1	18,206,318	281.43	476,988	27,226	26,115	(1,111)			26,115						0001
Purchased Call/MAB/MAB4130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/03/2026	08/06/2024	Exercise	1	18,655,489	279.43	461,663	46,202	41,026	(5,176)			41,026						0001
Purchased Call/MAB/MAB4130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2026	08/06/2024	Exercise	1	13,376,308	279.43	356,485	20,396	20,330	(66)			20,330						0001
Purchased Call/MAB/MAB4130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	08/06/2024	Exercise	1	21,566,150	279.43	547,326	37,770	36,443	(1,327)			36,443						0001
Purchased Call/MAB/MAB4130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2026	08/07/2024	Exercise	1	16,340,504	274.34	446,549	31,255	41,027	9,772			41,027						0001
Purchased Call/MAB/MAB4130SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2026	08/08/2024	Exercise	1	8,021,685	276.37	216,178	11,086	13,097	2,011			13,097						0001
Purchased Call/MAB/MAB4130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2026	08/09/2024	Exercise	1	17,537,271	276.11	467,208	28,549	35,439	6,890			35,439						0001
Purchased Call/MAB/MAB4131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	08/13/2024	Exercise	1	26,297,044	277.51	734,869	24,234	27,182	2,948			27,182						0001
Purchased Call/MAB/MAB4131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/10/2026	08/13/2024	Exercise	1	14,669,268	277.51	377,646	29,366	34,359	4,993			34,359						0001
Purchased Call/MAB/MAB4131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2026	08/15/2024	Exercise	1	12,813,847	279.38	312,434	34,243	39,173	4,930			39,173						0001
Purchased Call/MAB/MAB4131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2024	08/14/2026	08/16/2024	Exercise	1	13,344,784	279.31	366,177	15,158	15,291	134			15,291						0001
Purchased Call/MAB/MAB4131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/14/2026	08/19/2024	Exercise	1	21,842,695	279.37	616,291	17,441	18,005	564			18,005						0001
Purchased Call/MAB/MAB4131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/14/2026	08/20/2024	Exercise	1	28,190,973	279.93	760,726	38,906	40,369	1,464			40,369						0001
Purchased Call/MAB/MAB4131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/17/2026	08/20/2024	Exercise	1	16,310,270	279.93	434,632	24,142	24,698	556			24,698						0001
Purchased Call/MAB/MAB4131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2026	08/20/2024	Exercise	1	12,324,474	279.93	336,673	14,473	14,723	250			14,723						0001
Purchased Call/MAB/MAB4131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2026	08/22/2024	Exercise	1	14,622,864	280.81	352,766	41,490	42,411	921			42,411						0001
Purchased Call/MAB/MAB4131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/21/2026	08/23/2024	Exercise	1	14,604,247	281.34	388,750	19,746	19,213	(534)			19,213						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB3132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2026	07/11/2024	Exercise	1	13,470,132	286.22	366,367	17,925	12,853	(5,072)			12,853						0001
Purchased Call/MAB/MAB3132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2026	07/12/2024	Exercise	1	14,975,522	287.28	374,192	32,314	21,929	(10,385)			21,929						0001
Purchased Call/MAB/MAB3132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	07/16/2024	Exercise	1	27,068,757	286.89	735,431	29,534	19,195	(10,339)			19,195						0001
Purchased Call/MAB/MAB3132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2026	07/16/2024	Exercise	1	10,884,459	286.89	261,602	29,200	24,821	(4,380)			24,821						0001
Purchased Call/MAB/MAB4132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2026	08/27/2024	Exercise	1	9,916,819	281.07	283,020	5,457	5,575	118			5,575						0001
Purchased Call/MAB/MAB4132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/24/2026	08/27/2024	Exercise	1	11,835,226	281.07	321,938	14,752	14,346	(406)			14,346						0001
Purchased Call/MAB/MAB4132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/21/2026	08/27/2024	Exercise	1	25,956,845	281.07	689,812	40,231	38,394	(1,838)			38,394						0001
Purchased Call/MAB/MAB4132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/28/2026	09/03/2024	Exercise	1	20,008,832	280.38	507,800	42,061	42,366	305			42,366						0001
Purchased Call/MAB/MAB4132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/31/2026	09/04/2024	Exercise	1	17,539,343	280.03	475,540	22,608	24,304	1,697			24,304						0001
Purchased Call/MAB/MAB4132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	09/04/2024	Exercise	1	25,022,131	280.03	706,817	16,180	15,609	(571)			15,609						0001
Purchased Call/MAB/MAB4132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2024	09/02/2026	09/04/2024	Exercise	1	8,499,182	280.03	226,861	13,077	13,340	263			13,340						0001
Purchased Call/MAB/MAB4132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/03/2024	09/03/2026	09/05/2024	Exercise	1	11,603,314	279.24	321,097	14,603	16,714	2,111			16,714						0001
Purchased Call/MAB/MAB4132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/04/2024	09/04/2026	09/06/2024	Exercise	1	13,512,139	279.8	375,725	14,190	15,082	892			15,082						0001
Purchased Call/MAB/MAB4132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/04/2026	09/09/2024	Exercise	1	11,975,991	280.14	276,011	38,776	41,273	2,497			41,273						0001
Purchased Call/MAB/MAB4132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	09/10/2024	Exercise	1	43,293,784	279.08	1,146,910	76,754	81,887	5,133			81,887						0001
Purchased Call/MAB/MAB4132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/08/2026	09/10/2024	Exercise	1	9,911,262	279.08	281,540	7,824	8,437	612			8,437						0001
Purchased Call/MAB/MAB4132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/09/2026	09/11/2024	Exercise	1	15,674,777	279.74	432,742	23,105	24,532	1,427			24,532						0001
Purchased Call/MAB/MAB4132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/10/2024	09/10/2026	09/12/2024	Exercise	1	10,190,105	280.37	283,706	11,516	11,518	2			11,518						0001
Purchased Call/MAB/MAB4133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2024	09/11/2026	09/13/2024	Exercise	1	17,817,559	280.91	471,190	33,967	35,418	1,451			35,418						0001
Purchased Call/MAB/MAB4133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/11/2026	09/16/2024	Exercise	1	15,293,298	281.67	418,029	21,590	20,840	(750)			20,840						0001
Purchased Call/MAB/MAB4133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/15/2026	09/17/2024	Exercise	1	15,615,515	282.61	437,803	14,492	13,831	(661)			13,831						0001
Purchased Call/MAB/MAB4133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/14/2026	09/17/2024	Exercise	1	14,279,295	282.61	378,266	24,295	21,970	(2,325)			21,970						0001
Purchased Call/MAB/MAB4133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2024	09/16/2026	09/18/2024	Exercise	1	18,179,760	282.82	524,872	7,374	6,691	(683)			6,691						0001
Purchased Call/MAB/MAB4133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/17/2024	09/17/2026	09/19/2024	Exercise	1	8,052,067	282.42	231,772	3,904	3,634	(270)			3,634						0001
Purchased Call/MAB/MAB3132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2026	07/17/2024	Exercise	1	24,489,973	287.04	672,078	30,463	21,314	(9,149)			21,314						0001
Purchased Call/MAB/MAB4130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	07/25/2024	Exercise	1	13,298,441	283.45	351,806	13,317	11,139	(2,178)			11,139						0001
Purchased Call/MAB/MAB4133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2026	09/20/2024	Exercise	1	12,663,194	281.78	342,225	21,109	22,176	1,067			22,176						0001
Purchased Call/MAB/MAB4133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2024	09/18/2026	09/23/2024	Exercise	1	22,218,740	282.8	652,421	6,750	5,684	(1,066)			5,684						0001
Purchased Call/MAB/MAB4133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/21/2026	09/24/2024	Exercise	1	19,749,184	283.13	534,183	28,509	24,331	(4,177)			24,331						0001
Purchased Call/MAB/MAB4133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	09/24/2024	Exercise	1	31,347,394	283.13	790,864	74,032	55,485	(18,548)			55,485						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4133$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	09/25/2024	Exercise	1	18,000,978	283.4	525,360	13,183	13,071	(112)			13,071						0001
Purchased Call/MAB/MAB4133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/24/2024	09/24/2026	09/26/2024	Exercise	1	12,361,675	284.46	328,849	19,672	15,556	(4,116)			15,556						0001
Purchased Call/MAB/MAB4133$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2026	09/27/2024	Exercise	1	9,362,629	284.28	264,049	8,122	6,690	(1,432)			6,690						0001
Purchased Call/MAB/MAB4134$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/25/2026	10/01/2024	Exercise	1	21,919,358	284.34	616,011	18,301	14,553	(3,748)			14,553						0001
Purchased Call/MAB/MAB4134$5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/28/2026	10/01/2024	Exercise	1	17,375,812	284.34	468,870	24,940	19,516	(5,425)			19,516						0001
Purchased Call/MAB/MAB4134$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/01/2024	10/01/2026	10/03/2024	Exercise	1	8,721,041	284.21	245,181	6,624	5,718	(905)			5,718						0001
Purchased Call/MAB/MAB4134$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2024	10/02/2026	10/04/2024	Exercise	1	15,234,531	283.68	427,998	11,215	8,660	(2,555)			8,660						0001
Purchased Call/MAB/MAB4131$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/07/2026	08/12/2024	Exercise	1	22,132,108	276.93	567,347	45,967	53,323	7,356			53,323						0001
Purchased Call/MAB/MAB4131$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2026	08/13/2024	Exercise	1	10,302,263	277.51	282,600	11,689	10,633	(1,056)			10,633						0001
Purchased Call/MAB/MAB4134$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/02/2026	10/07/2024	Exercise	1	21,890,954	283.05	596,205	26,487	23,998	(2,489)			23,998						0001
Purchased Call/MAB/MAB4134$I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/02/2026	10/08/2024	Exercise	1	21,140,123	282.25	575,310	21,368	19,947	(1,422)			19,947						0001
Purchased Call/MAB/MAB4134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2026	10/08/2024	Exercise	1	7,347,578	282.25	211,547	3,258	3,029	(229)			3,029						0001
Purchased Call/MAB/MAB4134$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2024	10/07/2026	10/09/2024	Exercise	1	17,781,078	280.76	488,156	18,036	17,668	(368)			17,668						0001
Purchased Call/MAB/MAB4134$O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/08/2026	10/10/2024	Exercise	1	8,028,694	280.58	222,460	8,225	7,902	(324)			7,902						0001
Purchased Call/MAB/MAB4134$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/12/2026	10/16/2024	Exercise	1	16,068,670	281.86	431,287	22,981	19,873	(3,109)			19,873						0001
Purchased Call/MAB/MAB4135$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2024	10/14/2026	10/16/2024	Exercise	1	13,864,022	282	395,584	7,554	7,226	(328)			7,226						0001
Purchased Call/MAB/MAB4135$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/15/2024	10/15/2026	10/17/2024	Exercise	1	13,529,334	281.84	381,115	11,669	9,659	(2,010)			9,659						0001
Purchased Call/MAB/MAB4135$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2024	10/16/2026	10/18/2024	Exercise	1	13,720,791	282.44	361,597	23,238	20,835	(2,403)			20,835						0001
Purchased Call/MAB/MAB4135$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/16/2026	10/21/2024	Exercise	1	23,652,461	282.63	652,830	25,965	23,648	(2,317)			23,648						0001
Purchased Call/MAB/MAB4135$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/16/2026	10/22/2024	Exercise	1	21,483,292	283.3	588,657	23,358	18,182	(5,177)			18,182						0001
Purchased Call/MAB/MAB4135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/19/2026	10/22/2024	Exercise	1	17,243,787	283.3	459,723	26,209	22,232	(3,977)			22,232						0001
Purchased Call/MAB/MAB4135$C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2026	10/22/2024	Exercise	1	12,788,044	283.3	304,380	37,712	31,918	(5,794)			31,918						0001
Purchased Call/MAB/MAB4135$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/26/2026	10/29/2024	Exercise	1	19,676,239	282.36	540,816	21,850	19,130	(2,720)			19,130						0001
Purchased Call/MAB/MAB4135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/27/2026	10/29/2024	Exercise	1	14,774,783	282.36	361,142	38,880	31,285	(7,595)			31,285						0001
Purchased Call/MAB/MAB4135$W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2026	10/31/2024	Exercise	1	12,325,039	282.9	325,548	19,765	14,233	(5,533)			14,233						0001
Purchased Call/MAB/MAB4135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/30/2026	11/01/2024	Exercise	1	16,675,818	283.01	477,964	4,457	3,953	(504)			3,953						0001
Purchased Call/MAB/MAB4136$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2024	10/30/2026	11/04/2024	Exercise	1	21,526,069	280.26	592,570	20,556	18,808	(1,748)			18,808						0001
Purchased Call/MAB/MAB4136$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2024	11/04/2026	11/06/2024	Exercise	1	16,570,674	280.15	474,344	13,443	11,316	(2,126)			11,316						0001
Purchased Call/MAB/MAB4136$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/06/2026	11/08/2024	Exercise	1	15,999,570	281.57	466,862	3,276	2,507	(769)			2,507						0001
Purchased Call/MAB/MAB4132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2024	08/28/2026	08/30/2024	Exercise	1	15,533,064	280.43	432,051	13,325	13,554	228			13,554						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB4133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/13/2024	09/11/2026	09/17/2024	Exercise	1	19,443,191	282.61	532,973	24,591	22,375	(2,216)			22,375						0001
Purchased Call/MAB/MAB4136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/08/2024	11/06/2026	11/13/2024	Exercise	1	23,874,719	281.99	663,474	17,235	13,993	(3,242)			13,993						0001
Purchased Call/MAB/MAB4136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/08/2024	11/09/2026	11/13/2024	Exercise	1	24,996,098	281.99	718,916	10,484	8,819	(1,665)			8,819						0001
Purchased Call/MAB/MAB4136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/11/2024	11/11/2026	11/13/2024	Exercise	1	13,666,875	280.02	369,923	15,054	12,634	(2,419)			12,634						0001
Purchased Call/MAB/MAB4136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/12/2024	11/12/2026	11/14/2024	Exercise	1	15,309,453	279.4	410,968	17,308	15,609	(1,698)			15,609						0001
Purchased Call/MAB/MAB4136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/15/2024	11/13/2026	11/19/2024	Exercise	1	18,294,893	276.53	519,214	10,677	12,005	1,328			12,005						0001
Purchased Call/MAB/MAB4136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/15/2024	11/17/2026	11/19/2024	Exercise	1	21,033,076	276.53	464,862	77,807	86,074	8,267			86,074						0001
Purchased Call/MAB/MAB4136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/15/2024	11/16/2026	11/19/2024	Exercise	1	20,497,839	276.53	579,319	12,684	13,655	971			13,655						0001
Purchased Call/MAB/MAB4137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/18/2024	11/18/2026	11/20/2024	Exercise	1	19,862,062	277.11	508,417	42,049	46,453	4,404			46,453						0001
Purchased Call/MAB/MAB4137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/27/2024	11/27/2026	12/02/2024	Exercise	1	40,624,697	278.46	1,168,238	18,010	17,400	(610)			17,400						0001
Purchased Call/MAB/MAB4131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/19/2024	08/19/2026	08/21/2024	Exercise	1	17,513,000	280.35	477,758	23,417	23,389	(28)			23,389						0001
Purchased Call/MAB/MAB4134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/26/2024	09/25/2026	09/30/2024	Exercise	1	25,436,910	284.42	666,322	46,069	42,354	(3,715)			42,354						0001
Purchased Call/MAB/MAB4134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2024	09/29/2026	10/01/2024	Exercise	1	14,389,095	284.34	400,806	14,615	11,614	(3,001)			11,614						0001
Purchased Call/MAB/MAB4134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/04/2024	10/05/2026	10/08/2024	Exercise	1	13,357,656	282.25	375,671	10,705	10,519	(187)			10,519						0001
Purchased Call/MAB/MAB4134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/09/2024	10/09/2026	10/11/2024	Exercise	1	17,058,511	280.58	468,350	24,984	23,054	(1,931)			23,054						0001
Purchased Call/MAB/MAB4134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/10/2024	10/09/2026	10/15/2024	Exercise	1	19,284,163	280.71	535,897	19,075	18,521	(554)			18,521						0001
Purchased Call/MAB/MAB4137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/04/2024	12/04/2026	12/06/2024	Exercise	1	15,731,933	280.29	424,463	19,284	14,581	(4,703)			14,581						0001
Purchased Call/MAB/MAB4137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/05/2024	12/04/2026	12/09/2024	Exercise	1	20,681,244	279.24	579,603	15,394	13,884	(1,510)			13,884						0001
Purchased Call/MAB/MAB4138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/06/2024	12/04/2026	12/10/2024	Exercise	1	22,593,028	279.3	638,372	15,145	14,334	(811)			14,334						0001
Purchased Call/MAB/MAB4138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/09/2024	12/09/2026	12/11/2024	Exercise	1	12,188,702	279.31	337,107	13,324	12,908	(416)			12,908						0001
Purchased Call/MAB/MAB4131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2024	08/21/2026	08/26/2024	Exercise	1	17,974,562	280.03	515,840	11,059	10,593	(466)			10,593						0001
Purchased Call/MAB/MAB4132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/26/2024	08/26/2026	08/28/2024	Exercise	1	27,875,825	280.92	675,409	74,535	80,972	6,437			80,972						0001
Purchased Call/MAB/MAB4132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/27/2024	08/27/2026	08/29/2024	Exercise	1	9,547,080	280.81	227,619	26,483	24,787	(1,697)			24,787						0001
Purchased Call/MAB/MAB4134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/11/2024	10/09/2026	10/16/2024	Exercise	1	24,039,040	281.86	648,728	31,760	30,850	(910)			30,850						0001
Purchased Call/MAB/MAB4134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/11/2024	10/13/2026	10/16/2024	Exercise	1	16,931,718	281.86	432,943	34,965	33,650	(1,315)			33,650						0001
Purchased Call/MAB/MAB4135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/21/2024	10/21/2026	10/23/2024	Exercise	1	11,068,470	282.83	304,617	11,634	9,559	(2,076)			9,559						0001
Purchased Call/MAB/MAB4135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/23/2024	10/23/2026	10/25/2024	Exercise	1	14,020,415	281.37	394,974	11,511	11,082	(429)			11,082						0001
Purchased Call/MAB/MAB4135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/28/2024	10/28/2026	10/30/2024	Exercise	1	17,583,878	282.72	477,979	21,599	16,079	(5,521)			16,079						0001
Purchased Call/MAB/MAB4132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2024	09/01/2026	09/04/2024	Exercise	1	10,097,240	280.03	259,698	20,427	21,055	628			21,055						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/NKY/NKY000089	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	02/02/2024	01/16/2024	Expire	1	7,297,500	32719.630000000001			14,595	(14,595)					(14,595)				0001
Purchased Call/NKY/NKY017089	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/29/2024	03/21/2024	03/04/2024	Expire	1	11,000,000	41124.5			16,500	(16,500)					(16,500)				0001
Purchased Call/NKY/NKY017089	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	04/05/2024	03/26/2024	Exercise	1	16,000,000	39252.889999999999			25,600	51,029	25,429			51,029	(25,600)				0001
Purchased Call/NKY/NKY021081	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	03/08/2024	02/26/2024	Expire	1	14,000,000	37534.730000000003			23,800	(23,800)					(23,800)				0001
Purchased Call/NKY/NKY021085	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2024	05/24/2024	05/14/2024	Expire	1	10,500,000	37082.239999999998			21,000	(21,000)					(21,000)				0001
Purchased Call/SPX/SPX921LSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	03/13/2024	02/29/2024	Expire	1	20,280,000	5230.53			11,154	(11,154)					(11,154)				0001
Purchased Call/SPX/SPX921LSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2024	03/13/2024	02/29/2024	Expire	1	24,380,000	4739.17			19,504	(19,504)					(19,504)				0001
Purchased Call/SPX/SPX921MS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	03/08/2024	03/05/2024	Expire	1	30,500,000	5291.19			3,050	(3,050)					(3,050)				0001
Purchased Call/SPX/SPX921MS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/01/2024	03/08/2024	03/05/2024	Expire	1	35,600,000	4982.97			8,900	(8,900)					(8,900)				0001
Purchased Call/SPX/SPXA21AS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2024	11/08/2024	11/04/2024	Expire	1	35,100,000	5448.7			49,140	(49,140)					(49,140)				0001
Purchased Call/SPX/SPXA21AS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2024	11/08/2024	11/04/2024	Expire	1	58,500,000	5363.12			49,725	(49,725)					(49,725)				0001
Purchased Call/SPX/SPXB05WSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/10/2024	10/17/2024	10/15/2024	Expire	1	57,900,000	5953.45			8,685	(8,685)					(8,685)				0001
Purchased Call/SPX/SPXC052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/12/2024	11/25/2024	11/14/2024	Expire	1	36,000,000	5744.63			21,600	(21,600)					(21,600)				0001
Purchased Call/MSD/MSD2133D0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/02/2022	02/02/2024	02/06/2024	Exercise	1	150,051	182.12	7,413		6,212	5,886			6,212	(326)				0001
Purchased Call/MSD/MSD2133D2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/18/2022	02/21/2024	02/23/2024	Exercise	1	202,164	180.3	10,715		12,009	11,258			12,009	(751)				0001
Purchased Call/MSD/MSD2133D5Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/25/2022	02/27/2024	02/29/2024	Exercise	1	202,327	181	11,007		11,268	10,406			11,268	(862)				0001
Purchased Call/MSD/MSD213E96	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/01/2022	03/01/2024	03/05/2024	Exercise	1	169,131	180.44	8,473		10,367	9,669			10,367	(697)				0001
Purchased Call/MSD/MSD213E9G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/08/2022	03/08/2024	03/12/2024	Exercise	1	254,712	181.42	13,967		15,711	14,419			15,711	(1,291)				0001
Purchased Call/MSD/MSD213E9K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/11/2022	03/13/2024	03/15/2024	Exercise	1	186,508	181.21	10,333		12,865	11,845			12,865	(1,021)				0001
Purchased Call/MSD/MSD213FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/29/2022	03/28/2024	04/01/2024	Exercise	1	566,487	183.8	35,859		39,266	34,980			39,266	(4,285)				0001
Purchased Call/MSD/MSD213FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	04/09/2024	Exercise	1	71,302	184.43	4,592		4,338	3,736			4,338	(602)				0001
Purchased Call/MAB/MAB4133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/20/2024	09/22/2026	09/24/2024	Exercise	1	12,695,355	283.13	363,174		8,455	6,593	(1,861)			6,593				0001
Purchased Call/MAB/MAB4136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2024	11/03/2026	11/05/2024	Exercise	1	16,404,960	280.19	449,604		17,991	18,311	319			18,311				0001
Purchased Call/MAB/MAB4136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/01/2024	11/02/2026	11/05/2024	Exercise	1	19,159,376	280.19	523,257		21,930	19,313	(2,617)			19,313				0001
Purchased Call/MAB/MAB4136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2024	11/06/2026	11/12/2024	Exercise	1	21,748,187	282.16	603,442		18,673	15,009	(3,664)			15,009				0001
Purchased Call/MAB/MAB4136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/13/2024	11/13/2026	11/15/2024	Exercise	1	21,620,922	278.25	612,954		10,744	10,721	(23)			10,721				0001
Purchased Call/MSD/MSD2133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024	04/16/2024	Exercise	1	349,127	184.09	22,074		17,979	14,875			17,979	(3,104)				0001
Purchased Call/MSD/MSD2133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/22/2022	04/23/2024	04/25/2024	Exercise	1	443,581	183.21	30,108		30,749	26,074			30,749	(4,675)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD2133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/22/2024	04/24/2024	Exercise	1	63,963	183.21	4,394		4,245	3,568			4,245		(677)				0001
Purchased Call/MSD/MSD2133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/15/2024	04/17/2024	Exercise	1	52,897	184.18	3,398		2,608	2,112			2,608		(495)				0001
Purchased Call/MSD/MSD213HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/14/2024	05/16/2024	Exercise	1	436,862	182.27	29,313		36,191	30,796			36,191		(5,396)				0001
Purchased Call/MSD/MSD213HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024	05/22/2024	Exercise	1	488,842	181.62	32,773		43,684	37,350			43,684		(6,334)				0001
Purchased Call/MSD/MSD2131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/24/2024	03/07/2024	Exercise	1	1,280,308	182.54	84,116		91,449	74,833			91,449		(16,616)				0001
Purchased Call/MSD/MSD213JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	06/17/2024	Exercise	1	597,335	179.67	45,114		51,665	41,477			51,665		(10,188)				0001
Purchased Call/MSD/MSD213JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/20/2024	06/24/2024	Exercise	1	454,236	177.92	34,907		46,695	38,501			46,695		(8,194)				0001
Purchased Call/MSD/MSD213JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2022	06/28/2024	07/02/2024	Exercise	1	828,079	179.83	61,526		78,281	63,174			78,281		(15,107)				0001
Purchased Call/MSD/MSD213JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2022	06/28/2024	07/02/2024	Exercise	1	306,595	179.36	22,014		29,863	24,420			29,863		(5,443)				0001
Purchased Call/MSD/MSD213KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/03/2024	07/08/2024	Exercise	1	324,773	179.78	22,799		30,078	24,316			30,078		(5,762)				0001
Purchased Call/MSD/MSD213KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/02/2024	04/08/2024	Exercise	1	386,220	179.78	27,074		36,036	29,221			36,036		(6,815)				0001
Purchased Call/MSD/MSD213KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2022	07/05/2024	06/14/2024	Exercise	1	946,784	179.27	65,848		89,963	73,157			89,963		(16,806)				0001
Purchased Call/MSD/MSD213KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/09/2024	02/22/2024	Exercise	1	344,186	179.62	25,263		30,026	23,432			30,026		(6,593)				0001
Purchased Call/MSD/MSD213KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/08/2024	07/10/2024	Exercise	1	161,074	179.62	11,807		14,814	11,745			14,814		(3,069)				0001
Purchased Call/MSD/MSD213KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2022	07/12/2024	07/16/2024	Exercise	1	592,621	178.96	43,143		64,143	52,706			64,143		(11,438)				0001
Purchased Call/MSD/MSD213KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2022	07/16/2024	07/18/2024	Exercise	1	628,076	179.32	45,975		70,891	58,450			70,891		(12,441)				0001
Purchased Call/MSD/MSD213KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2022	07/17/2024	06/18/2024	Exercise	1	161,097	179.32	11,761		18,252	15,043			18,252		(3,209)				0001
Purchased Call/MSD/MSD213LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2022	07/26/2024	07/30/2024	Exercise	1	1,069,600	179.65	76,476		131,103	109,387			131,103		(21,716)				0001
Purchased Call/MSD/MSD213LSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/30/2024	06/06/2024	Exercise	1	642,870	181	45,000		73,416	60,355			73,416		(13,061)				0001
Purchased Call/MSD/MSD213LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/31/2024	02/05/2024	Exercise	1	189,849	181	13,270		19,570	15,711			19,570		(3,859)				0001
Purchased Call/MSD/MSD213LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/29/2024	07/31/2024	Exercise	1	366,096	181	25,517		41,565	34,194			41,565		(7,371)				0001
Purchased Call/MSD/MSD213LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/06/2024	08/08/2024	Exercise	1	289,890	180.18	21,626		32,435	25,959			32,435		(6,476)				0001
Purchased Call/MSD/MSD213LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/07/2024	04/16/2024	Exercise	1	578,812	180.18	43,237		64,344	51,355			64,344		(12,989)				0001
Purchased Call/MAB/MAB4135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2026	10/24/2024	Exercise	1	11,490,532	282.78	307,735	11,697	9,715	(1,982)			9,715						0001
Purchased Call/MAB/MAB4135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2024	10/23/2026	10/28/2024	Exercise	1	21,194,620	282.26	596,914	15,463	13,687	(1,776)			13,687						0001
Purchased Call/MAB/MAB4135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/23/2026	10/29/2024	Exercise	1	22,544,011	282.36	653,421	7,484	6,044	(1,440)			6,044						0001
Purchased Call/MAB/MAB4136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2024	10/30/2026	11/05/2024	Exercise	1	24,294,494	280.19	699,268	10,330	9,470	(860)			9,470						0001
Purchased Call/MAB/MAB4136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/05/2024	11/05/2026	11/07/2024	Exercise	1	10,295,041	281.32	267,603	17,770	14,998	(2,772)			14,998						0001
Purchased Call/MAB/MAB4137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/20/2026	11/25/2024	Exercise	1	28,897,118	278.58	786,382	35,467	35,456	(11)			35,456						0001
Purchased Call/MAB/MAB4137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/20/2026	11/26/2024	Exercise	1	21,146,009	279.54	609,454	3,007	2,695	(312)			2,695						0001

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Purchased Call/MAB/MAB4137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/23/2026	11/26/2024	Exercise	1	13,669,202	279.54	389,481	6,516	6,511	(5)			6,511						0001
Purchased Call/MAB/MAB4137SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/25/2024	11/25/2026	11/27/2024	Exercise	1	9,751,799	278.48	258,403	14,635	14,896	261			14,896						0001
Purchased Call/MAB/MAB4137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/27/2026	12/03/2024	Exercise	1	22,017,168	279.53	575,922	36,862	31,249	(5,613)			31,249						0001
Purchased Call/MAB/MAB4137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/30/2026	12/03/2024	Exercise	1	16,952,760	279.53	457,153	21,465	18,398	(3,067)			18,398						0001
Purchased Call/MAB/MAB4138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/07/2026	12/10/2024	Exercise	1	15,094,817	279.3	429,485	8,524	8,164	(361)			8,164						0001
Purchased Call/MAB/MAB4138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/10/2026	12/12/2024	Exercise	1	11,971,043	279.64	336,447	9,386	7,621	(1,764)			7,621						0001
Purchased Call/MAB/MAB4138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2024	12/11/2026	12/13/2024	Exercise	1	16,724,706	280.45	486,113	2,389	1,885	(504)			1,885						0001
Purchased Call/MAB/MAB4136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/10/2026	11/13/2024	Exercise	1	16,621,861	281.99	438,465	26,771	20,733	(6,038)			20,733						0001
Purchased Call/MAB/MAB4137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2026	11/21/2024	Exercise	1	11,414,623	277.76	310,467	14,154	14,395	241			14,395						0001
Purchased Call/MAB/MAB4137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2024	11/20/2026	11/22/2024	Exercise	1	17,619,845	278.2	517,776	2,238	1,985	(253)			1,985						0001
Purchased Call/MSD/MSD213LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2022	08/05/2024	02/09/2024	Exercise	1	1,245,868	180.18	92,924	135,420	107,579				135,420		(27,840)				0001
Purchased Call/MSD/MSD213LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2022	08/09/2024	05/13/2024	Exercise	1	1,211,413	180.41	89,672	139,436	110,399				139,436		(29,038)				0001
Purchased Call/MSD/MSD213LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2022	08/09/2024	07/25/2024	Exercise	1	606,542	180.98	44,763	66,960	53,371				66,960		(13,589)				0001
Purchased Call/MSD/MSD213MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2022	08/16/2024	01/23/2024	Exercise	1	370,369	181.69	28,333	40,104	31,231				40,104		(8,874)				0001
Purchased Call/MSD/MSD213MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/21/2024	08/23/2024	Exercise	1	270,098	181.99	20,662	31,152	24,548				31,152		(6,604)				0001
Purchased Call/MSD/MSD213MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2022	08/30/2024	03/05/2024	Exercise	1	784,733	179.93	62,532	106,174	84,724				106,174		(21,449)				0001
Purchased Call/MSD/MSD213MSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2022	08/30/2024	03/26/2024	Exercise	1	362,223	179.52	28,818	49,262	39,674				49,262		(9,588)				0001
Purchased Call/MSD/MSD213NS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2022	09/06/2024	09/10/2024	Exercise	1	189,396	180.09	15,095	24,241	19,057				24,241		(5,184)				0001
Purchased Call/MSD/MSD213NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024	08/07/2024	Exercise	1	610,660	179.31	51,601	81,553	63,408				81,553		(18,145)				0001
Purchased Call/MSD/MSD213NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/21/2022	09/20/2024	09/24/2024	Exercise	1	352,836	178.14	31,112	53,161	41,905				53,161		(11,256)				0001
Purchased Call/MSD/MSD2130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2022	09/27/2024	06/05/2024	Exercise	1	909,474	175.89	81,853	146,954	116,638				146,954		(30,316)				0001
Purchased Call/MSD/MSD2130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024	09/10/2024	Exercise	1	352,131	176.27	31,093	57,443	45,864				57,443		(11,580)				0001
Purchased Call/MSD/MSD2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2022	10/01/2024	04/05/2024	Exercise	1	524,838	175.53	46,628	90,367	72,815				90,367		(17,552)				0001
Purchased Call/MSD/MSD2130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/15/2024	09/23/2024	Exercise	1	471,932	177.54	44,503	76,843	59,237				76,843		(17,606)				0001
Purchased Call/MSD/MSD2130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/16/2024	01/11/2024	Exercise	1	234,718	177.54	22,157	34,769	25,985				34,769		(8,784)				0001
Purchased Call/MSD/MSD213PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2022	10/18/2024	10/22/2024	Exercise	1	404,743	178.4	38,248	65,975	50,686				65,975		(15,289)				0001
Purchased Call/MSD/MSD213PSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/26/2022	10/25/2024	09/10/2024	Exercise	1	317,167	181.53	29,148	45,425	33,494				45,425		(11,931)				0001
Purchased Call/MSD/MSD2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/11/2022	11/11/2024	10/31/2024	Exercise	1	189,356	181.8	17,269	26,197	18,714				26,197		(7,483)				0001
Purchased Call/MSD/MSD2130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2022	11/22/2024	03/05/2024	Exercise	1	683,297	182.6	63,342	97,246	68,881				97,246		(28,365)				0001
Purchased Call/MSD/MSD2130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/25/2022	11/26/2024	11/29/2024	Exercise	1	923,181	182.72	85,671	135,658	96,823				135,658		(38,834)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/30/2022	11/29/2024	03/05/2024	Exercise	1	593,411	183.06	55,365		83,639	58,314			83,639		(25,325)				0001
Purchased Call/MSD/MSD213RS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/02/2022	12/02/2024	07/23/2024	Exercise	1	113,637	183.02	10,193		14,322	9,611			14,322		(4,711)				0001
Purchased Call/MSD/MSD213RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/02/2022	12/03/2024	04/24/2024	Exercise	1	293,759	183.02	26,380		39,167	26,956			39,167		(12,211)				0001
Purchased Call/MSD/MSD213RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/05/2022	12/05/2024	09/27/2024	Exercise	1	223,569	182.3	20,278		31,240	21,810			31,240		(9,430)				0001
Purchased Call/MSD/MSD213RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/09/2022	12/11/2024	02/22/2024	Exercise	1	253,007	181.66	22,847		25,459	14,646			25,459		(10,812)				0001
Purchased Call/MAB/MAB4137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/02/2024	12/02/2026	12/04/2024	Exercise	1	18,221,538	279.41	511,709	15,372	14,651	(722)			14,651						0001
Purchased Call/MAB/MAB4138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/06/2024	12/08/2026	12/10/2024	Exercise	1	12,390,287	279.3	325,799	20,476	20,688	212			20,688						0001
Purchased Call/MAB/MAB4138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/12/2024	12/11/2026	12/16/2024	Exercise	1	29,710,877	279.33	859,463	5,682	4,431	(1,250)			4,431						0001
Purchased Call/MAB/MAB4138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/13/2024	12/14/2026	12/17/2024	Exercise	1	13,951,476	278.1	381,684	14,997	12,905	(2,092)			12,905						0001
Purchased Call/MAB/MAB4138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/17/2024	12/17/2026	12/19/2024	Exercise	1	14,279,478	277.95	397,367	4,615	4,046	(569)			4,046						0001
Purchased Call/MAB/MAB4138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/19/2024	12/18/2026	12/23/2024	Exercise	1	24,204,478	274.41	703,693	6,763	7,259	496			7,259						0001
Purchased Call/NKY/NKY000086	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/26/2024	01/16/2024	Expire	1	5,212,500	35474.970000000001			12,510				12,510		(12,510)				0001
Purchased Call/NKY/NKY00008B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/27/2024	02/13/2024	Expire	1	9,800,000	34314.599999999999			6,370				6,370		(6,370)				0001
Purchased Call/NKY/NKY0170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/27/2024	02/13/2024	Expire	1	7,200,000	35421.519999999997			12,960				12,960		(12,960)				0001
Purchased Call/NKY/NKY0170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/19/2024	04/09/2024	Expire	1	15,000,000	40551.760000000002			32,250				32,250		(32,250)				0001
Purchased Call/NKY/NKY0170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/19/2024	04/09/2024	Exercise	1	15,000,000	37432.400000000001			43,500	70,023	26,523		70,023		(43,500)				0001
Purchased Call/MAB/MAB4138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/20/2024	12/18/2026	12/24/2024	Exercise	1	17,677,546	275.76	518,449	1,570	1,615	45			1,615						0001
Purchased Call/NKY/NKY00009A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/27/2024	02/13/2024	Expire	1	9,800,000	39480.239999999998			4,410				4,410		(4,410)				0001
Purchased Call/NKY/NKY00009D	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/19/2024	05/08/2024	04/23/2024	Expire	1	15,000,000	38551.080000000002			34,500				34,500		(34,500)				0001
Purchased Call/NKY/NKY0170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	01/12/2024	01/17/2024	Exercise	1	2,988,000	34850	4,176		65,439	62,568			65,439		(2,871)				0001
Purchased Call/SPX/SPX921VSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	06/06/2024	05/28/2024	Expire	1	30,000,000	5425.88			4,500				4,500		(4,500)				0001
Purchased Call/SPX/SPX921VSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2024	06/06/2024	05/28/2024	Expire	1	30,000,000	5109.8			16,500				16,500		(16,500)				0001
Purchased Call/SPX/SPXA212SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/12/2024	08/27/2024	08/14/2024	Exercise	1	43,000,000	5504.72			55,900	487,087	431,187		487,087		(55,900)				0001
Purchased Call/SPX/SPXA21AS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2024	11/08/2024	11/04/2024	Exercise	1	35,100,000	5905.14			35,100	278,069	242,969		278,069		(35,100)				0001
Purchased Call/SPX/SPXA21DSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/03/2024	12/20/2024	12/05/2024	Expire	1	90,525,000	6291.88			18,105						(18,105)				0001
Purchased Call/SPX/SPXB05HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/02/2024	02/16/2024	02/06/2024	Expire	1	29,610,000	5107.37			14,805						(14,805)				0001
Purchased Call/SPX/SPXB05HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/02/2024	02/16/2024	02/06/2024	Expire	1	29,610,000	4809.85			25,169						(25,169)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXB05SS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/03/2024	09/20/2024	09/05/2024	Expire	1	55,600,000	5825		14,650		(14,650)					(14,650)				0001
Purchased Call/SPX/SPXB05XSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/17/2024	10/31/2024	10/21/2024	Expire	1	87,600,000	6075.13		17,520		(17,520)					(17,520)				0001
Purchased Call/MSD/MSD213G66	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2022	01/04/2024	01/08/2024	Exercise	1	135,330	179.77	6,158	6,828		6,802			6,828		(25)				0001
Purchased Call/MSD/MSD213BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/08/2024	01/10/2024	Exercise	1	115,602	180.46	5,399	5,599		5,547			5,599		(52)				0001
Purchased Call/MSD/MSD213CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2022	01/25/2024	01/29/2024	Exercise	1	361,357	179.46	17,273	19,995		19,425			19,995		(569)				0001
Purchased Call/MSD/MSD213CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/26/2024	01/30/2024	Exercise	1	67,084	180.49	3,334	3,341		3,226			3,341		(115)				0001
Purchased Call/MSD/MSD213CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2022	02/01/2024	02/05/2024	Exercise	1	91,303	181.47	4,519	4,241		4,049			4,241		(192)				0001
Purchased Call/MSD/MSD213D9N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	02/21/2024	Exercise	1	131,962	180.38	7,007	7,206		6,761			7,206		(445)				0001
Purchased Call/MSD/MSD213ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/25/2022	02/26/2024	02/28/2024	Exercise	1	447,477	181	24,343	24,549		22,674			24,549		(1,875)				0001
Purchased Call/MSD/MSD213ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/05/2024	03/07/2024	Exercise	1	328,656	182.29	17,132	16,839		15,333			16,839		(1,507)				0001
Purchased Call/MSD/MSD213RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2022	12/12/2024	02/21/2024	Exercise	1	423,607	182.35	38,085	52,604		34,491			52,604		(18,113)				0001
Purchased Call/MSD/MSD213RSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/17/2024	02/01/2024	Exercise	1	679,171	181.38	59,842	81,388		52,529			81,388		(28,859)				0001
Purchased Call/MSD/MSD213SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2022	12/27/2024	09/05/2024	Exercise	1	533,480	182.54	48,653	62,234		38,141			62,234		(24,093)				0001
Purchased Call/MSD/MSD213SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2022	12/27/2024	06/18/2024	Exercise	1	809,740	181.96	73,524	96,419		59,959			96,419		(36,459)				0001
Purchased Call/MSD/MSD213SSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2022	12/27/2024	12/31/2024	Exercise	1	133,721	182.36	12,142	15,494		9,440			15,494		(6,054)				0001
Purchased Call/MSD/MSD213SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	12/31/2024	02/29/2024	Exercise	1	504,339	182.35	46,147	57,367		34,199			57,367		(23,169)				0001
Purchased Call/MSD/MSD213SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/07/2025	12/10/2024	Exercise	1	30,673	183.57	29,423	4,064		2,661			4,064						0001
Purchased Call/MSD/MSD213TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/10/2025	09/26/2024	Exercise	1	50,442	183.4	24,347	6,642		4,343			6,642						0001
Purchased Call/MSD/MSD213TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/10/2025	11/22/2024	Exercise	1	35,490	183.59	7,993	4,755		3,154			4,755						0001
Purchased Call/MSD/MSD213TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/17/2025	08/21/2024	Exercise	1	92,319	182.29	38,507	12,215		8,044			12,215						0001
Purchased Call/MSD/MSD213US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2023	01/31/2025	04/29/2024	Exercise	1	80,468	183.12	19,994	8,740		4,952			8,740						0001
Purchased Call/MSD/MSD213VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2023	02/21/2025	10/31/2024	Exercise	1	46,387	181.46	26,672	6,695		4,150			6,695						0001
Purchased Call/NKY/NKY021060	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/22/2024	03/08/2024	02/26/2024	Expire	1	14,000,000	40662.629999999997		24,500		(24,500)					(24,500)				0001
Purchased Call/SPX/SPX261G60	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/21/2023	01/11/2024	01/16/2024	Expire	1	7,095,000	4950	5,160			(3,225)					(3,225)				0001
Purchased Call/SPX/SPX261JS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/15/2024	03/22/2024	03/19/2024	Expire	1	30,000,000	4963.58		13,500		(13,500)					(13,500)				0001
Purchased Call/SPX/SPX2610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2024	09/04/2024	08/21/2024	Expire	1	66,780,000	5735		39,720		(39,720)					(39,720)				0001
Purchased Call/SPX/SPX921IS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/17/2024	02/01/2024	01/19/2024	Exercise	1	28,380,000	4881.39		18,447	74,266	55,819			74,266		(18,447)				0001
Purchased Call/SPX/SPX921LS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/27/2024	03/13/2024	02/29/2024	Expire	1	30,420,000	4925.83		25,857		(25,857)					(25,857)				0001
Purchased Call/SPX/SPXA214ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	09/03/2024	09/20/2024	09/05/2024	Expire	1	55,600,000	5200		55,100		(55,100)					(55,100)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA2155B				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/10/2024	09/18/2024	09/12/2024	Expire	1	54,700,000	5275.7			35,555	(35,555)					(35,555)				0001
Purchased Call/SPX/SPXA2198O				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/24/2024	10/31/2024	10/28/2024	Expire	1	46,480,000	5577.47			16,268	(16,268)					(16,268)				0001
Purchased Call/SPX/SPXB05V8C																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	10/02/2024	10/09/2024	10/04/2024	Expire	1	57,000,000	5880.83		11,400		(11,400)					(11,400)				0001
Purchased Call/SPX/SPXK137G0																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/21/2023	01/05/2024	01/09/2024	Expire	1	11,825,000	4575	21,350		(8,540)					(8,540)				0001
Purchased Call/SPX/SPXL13YS9																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/14/2024	08/30/2024	08/16/2024	Exercise	1	54,300,000	5605		55,250	217,010	161,760				217,010		(55,250)		0001
Purchased Call/MSD/MSD213BSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024	01/11/2024	Exercise	1	261,927	180.46	12,232		12,003	11,869				12,003		(134)		0001
Purchased Call/MSD/MSD213BSD																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/07/2022	01/05/2024	01/09/2024	Exercise	1	182,234	180.46	8,474		8,634	8,587				8,634		(47)		0001
Purchased Call/MSD/MSD213BSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/12/2022	01/10/2024	01/12/2024	Exercise	1	152,179	180.6	7,322		6,682	6,591				6,682		(91)		0001
Purchased Call/MSD/MSD213CS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/26/2022	01/26/2024	01/30/2024	Exercise	1	332,593	179.17	15,998		19,138	18,589				19,138		(549)		0001
Purchased Call/MSD/MSD213DS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024	02/08/2024	Exercise	1	167,791	181.39	8,624		7,465	7,039				7,465		(426)		0001
Purchased Call/MSD/MSD213DS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/07/2022	02/07/2024	02/09/2024	Exercise	1	98,397	181.62	5,048		4,177	3,921				4,177		(257)		0001
Purchased Call/MSD/MSD213DSA																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/08/2022	02/08/2024	02/12/2024	Exercise	1	153,323	181.36	7,975		6,713	6,296				6,713		(417)		0001
Purchased Call/MSD/MSD213DSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/09/2022	02/09/2024	02/13/2024	Exercise	1	143,435	181.61	7,387		5,726	5,330				5,726		(396)		0001
Purchased Call/MSD/MSD213ES7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024	03/05/2024	Exercise	1	350,588	181.45	18,301		19,418	17,910				19,418		(1,508)		0001
Purchased Call/MSD/MSD213ESM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/11/2022	03/12/2024	03/14/2024	Exercise	1	429,423	181.21	23,747		29,101	26,785				29,101		(2,316)		0001
Purchased Call/MSD/MSD213ESY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/18/2022	03/19/2024	03/21/2024	Exercise	1	732,722	181.92	42,718		48,776	44,199				48,776		(4,577)		0001
Purchased Call/MSD/MSD213ESL																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/11/2022	03/11/2024	03/13/2024	Exercise	1	219,200	181.21	12,163		14,697	13,525				14,697		(1,172)		0001
Purchased Call/MSD/MSD213FS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/25/2022	03/27/2024	03/29/2024	Exercise	1	191,358	183.4	12,017		13,053	11,635				13,053		(1,418)		0001
Purchased Call/MSD/MSD213FSG																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/30/2022	03/28/2024	04/01/2024	Exercise	1	140,553	183.93	8,799		9,636	8,583				9,636		(1,053)		0001
Purchased Call/MSD/MSD213FSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/01/2022	04/02/2024	04/04/2024	Exercise	1	264,432	183.66	16,950		18,487	16,345				18,487		(2,142)		0001
Purchased Call/MSD/MSD213FSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	04/08/2024	Exercise	1	428,999	183.62	27,512		27,195	23,623				27,195		(3,572)		0001
Purchased Call/MSD/MSD213FSO																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/04/2022	03/25/2024	03/27/2024	Exercise	1	57,015	183.4	3,659		3,460	3,033				3,460		(427)		0001
Purchased Call/MSD/MSD213FSW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/08/2022	04/09/2024	04/11/2024	Exercise	1	412,047	184.97	26,989		24,816	21,146				24,816		(3,670)		0001
Purchased Call/MSD/MSD2133S6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/13/2022	04/12/2024	04/16/2024	Exercise	1	330,790	184.19	20,954		16,846	13,907				16,846		(2,939)		0001
Purchased Call/MSD/MSD2133SR																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/26/2022	04/26/2024	04/30/2024	Exercise	1	279,177	182.08	18,537		20,438	17,489				20,438		(2,950)		0001
Purchased Call/MSD/MSD2133SX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/29/2022	04/30/2024	02/15/2024	Exercise	1	554,378	181.01	38,309		40,264	33,946				40,264		(6,318)		0001
Purchased Call/MSD/MSD2133SY																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/29/2022	04/29/2024	05/01/2024	Exercise	1	255,809	181.01	17,574		21,227	18,350				21,227		(2,877)		0001
Purchased Call/MSD/MSD213HS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/03/2022	05/03/2024	05/07/2024	Exercise	1	661,240	181.55	43,300		49,425	40,665				49,425		(8,760)		0001
Purchased Call/MSD/MSD213HS5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/04/2022	05/03/2024	05/07/2024	Exercise	1	491,048	182.9	32,791		32,808	26,879				32,808		(5,929)		0001
Purchased Call/MSD/MSD213HS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/05/2022	05/03/2024	05/07/2024	Exercise	1	67,614	182.03	4,659		4,862	4,072				4,862		(790)		0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD213HSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	05/10/2024	Exercise	1	119,785	182.29	8,229		9,068	7,623			9,068		(1,445)				0001
Purchased Call/MSD/MSD213HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024	05/14/2024	Exercise	1	566,322	181.46	38,027		48,593	41,810			48,593		(6,783)				0001
Purchased Call/MSD/MSD213HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	04/11/2024	Exercise	1	199,308	181.45	13,194		16,275	13,910			16,275		(2,366)				0001
Purchased Call/MSD/MSD213HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/13/2024	05/15/2024	Exercise	1	103,931	182.27	6,974		8,490	7,215			8,490		(1,276)				0001
Purchased Call/MSD/MSD213HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/13/2022	05/15/2024	05/17/2024	Exercise	1	91,887	182.27	6,175		7,935	6,791			7,935		(1,143)				0001
Purchased Call/MSD/MSD213HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2022	05/16/2024	05/20/2024	Exercise	1	457,489	182.67	30,765		38,268	32,527			38,268		(5,741)				0001
Purchased Call/MSD/MSD213HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2022	05/17/2024	05/21/2024	Exercise	1	576,306	183.2	39,189		47,596	40,231			47,596		(7,365)				0001
Purchased Call/MSD/MSD213HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	05/21/2024	Exercise	1	120,808	181.4	8,094		11,275	9,745			11,275		(1,530)				0001
Purchased Call/MSD/MSD2131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2022	05/23/2024	05/28/2024	Exercise	1	273,899	182.15	18,406		20,375	16,765			20,375		(3,611)				0001
Purchased Call/MSD/MSD2131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2022	05/24/2024	05/29/2024	Exercise	1	202,956	183.1	13,334		13,966	11,314			13,966		(2,652)				0001
Purchased Call/MSD/MSD2131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024	06/04/2024	Exercise	1	865,529	182.96	59,029		66,041	53,797			66,041		(12,244)				0001
Purchased Call/MSD/MSD2131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2022	05/31/2024	06/04/2024	Exercise	1	221,597	183.15	15,135		16,661	13,508			16,661		(3,152)				0001
Purchased Call/MSD/MSD2131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/04/2024	04/16/2024	Exercise	1	342,279	182.98	23,549		24,652	19,639			24,652		(5,014)				0001
Purchased Call/MSD/MSD2131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024	03/05/2024	Exercise	1	511,526	182.92	35,398		37,135	29,512			37,135		(7,623)				0001
Purchased Call/MSD/MSD213JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/12/2024	06/10/2024	Exercise	1	317,850	181.3	23,489		25,193	19,941			25,193		(5,252)				0001
Purchased Call/MSD/MSD213JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2022	06/14/2024	06/18/2024	Exercise	1	261,338	178.37	19,914		24,336	19,798			24,336		(4,538)				0001
Purchased Call/MSD/MSD213JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/18/2024	05/29/2024	Exercise	1	645,275	177.92	49,105		63,786	52,371			63,786		(11,415)				0001
Purchased Call/MSD/MSD213JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2022	06/28/2024	07/02/2024	Exercise	1	757,525	179.56	55,866		72,858	59,024			72,858		(13,835)				0001
Purchased Call/MSD/MSD213KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2022	07/15/2024	03/26/2024	Exercise	1	380,857	179.32	27,841		40,203	32,697			40,203		(7,506)				0001
Purchased Call/MSD/MSD213LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/23/2024	03/14/2024	Exercise	1	658,362	179.18	46,349		72,645	59,658			72,645		(12,988)				0001
Purchased Call/MSD/MSD213LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2022	07/26/2024	04/19/2024	Exercise	1	415,066	180.06	29,553		48,208	39,805			48,208		(8,403)				0001
Purchased Call/MSD/MSD213LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2022	07/26/2024	07/30/2024	Exercise	1	212,587	180.44	14,817		25,012	20,782			25,012		(4,231)				0001
Purchased Call/MSD/MSD213LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	08/01/2024	08/05/2024	Exercise	1	694,172	180.83	48,661		82,534	68,316			82,534		(14,218)				0001
Purchased Call/MSD/MSD213LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2022	08/02/2024	08/06/2024	Exercise	1	1,156,542	180.46	83,925		139,008	114,343			139,008		(24,665)				0001
Purchased Call/MSD/MSD213LSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2022	08/02/2024	08/06/2024	Exercise	1	551,064	180.09	40,283		67,502	55,661			67,502		(11,841)				0001
Purchased Call/MSD/MSD213LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2022	08/09/2024	04/23/2024	Exercise	1	486,746	181.19	36,360		53,199	42,115			53,199		(11,084)				0001
Purchased Call/MSD/MSD213MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2022	08/13/2024	08/15/2024	Exercise	1	445,466	181.66	33,633		49,556	39,161			49,556		(10,395)				0001
Purchased Call/MSD/MSD213MS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2025	04/09/2024	Exercise	1	52,255	180.34	30,109		6,789	4,011			6,789						0001
Purchased Call/MSD/MSD213MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2023	03/20/2025	09/27/2024	Exercise	1	43,968	180.35	17,833		6,733	4,538			6,733						0001
Purchased Call/MSD/MSD213XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/09/2025	11/20/2024	Exercise	1	37,720	183.66	10,276		5,465	3,482			5,465						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/11/2025	09/27/2024	Exercise	1	40,005	183.87	21,868		5,348	3,156			5,348						0001
Purchased Call/MSD/MSD213XSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2025	11/20/2024	Exercise	1	37,353	183.78	22,438		5,441	3,299			5,441						0001
Purchased Call/MSD/MSD213YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/02/2025	09/17/2024	Exercise	1	64,232	181.6	18,973		9,638	6,038			9,638						0001
Purchased Call/MSD/MSD2132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2025	12/10/2024	Exercise	1	31,102	181.48	7,725		4,999	3,213			4,999						0001
Purchased Call/MSD/MSD213FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2022	03/21/2024	03/25/2024	Exercise	1	95,246	182.38	5,705		6,335	5,709			6,335		(626)				0001
Purchased Call/MSD/MSD213FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2022	03/22/2024	03/26/2024	Exercise	1	221,758	182.28	13,372		14,441	12,953			14,441		(1,488)				0001
Purchased Call/MSD/MSD213FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2022	03/26/2024	03/28/2024	Exercise	1	385,252	183.4	23,956		22,708	19,703			22,708		(3,005)				0001
Purchased Call/MSD/MSD213FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024	04/10/2024	Exercise	1	55,822	184.97	3,651		3,193	2,701			3,193		(492)				0001
Purchased Call/MSD/MSD2133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	04/15/2024	Exercise	1	187,389	184.03	12,255		11,058	9,360			11,058		(1,698)				0001
Purchased Call/MSD/MSD2133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2022	04/19/2024	04/23/2024	Exercise	1	229,010	184.63	15,092		12,590	10,333			12,590		(2,257)				0001
Purchased Call/MSD/MSD2133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	04/23/2024	Exercise	1	65,992	184.83	4,494		3,553	2,877			3,553		(676)				0001
Purchased Call/MSD/MSD2133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/29/2022	05/01/2024	04/01/2024	Exercise	1	431,605	181.01	30,697		33,645	28,517			33,645		(5,129)				0001
Purchased Call/MSD/MSD213HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/22/2024	05/24/2024	Exercise	1	388,965	181.62	25,905		33,602	28,556			33,602		(5,046)				0001
Purchased Call/MSD/MSD2131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024	06/04/2024	Exercise	1	372,543	183.15	25,048		28,009	22,820			28,009		(5,190)				0001
Purchased Call/MSD/MSD2131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/05/2024	06/07/2024	Exercise	1	154,364	182.98	10,636		11,228	8,953			11,228		(2,276)				0001
Purchased Call/MSD/MSD2131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	05/21/2024	Exercise	1	803,189	183.52	55,581		56,765	44,719			56,765		(12,046)				0001
Purchased Call/MSD/MSD2131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	06/11/2024	Exercise	1	302,467	183.14	21,052		21,751	17,182			21,751		(4,569)				0001
Purchased Call/MSD/MSD2131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	06/11/2024	Exercise	1	147,227	182.09	10,380		11,497	9,235			11,497		(2,262)				0001
Purchased Call/MSD/MSD213JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024	04/09/2024	Exercise	1	927,617	179.2	73,003		82,272	65,749			82,272		(16,523)				0001
Purchased Call/MSD/MSD213JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2022	06/21/2024	04/04/2024	Exercise	1	839,892	179.12	63,948		80,619	65,528			80,619		(15,090)				0001
Purchased Call/MSD/MSD213JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2022	06/21/2024	03/05/2024	Exercise	1	456,974	178.84	33,965		43,766	35,736			43,766		(8,031)				0001
Purchased Call/MAB/MAB4136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2024	11/13/2026	11/18/2024	Exercise	1	17,124,460	277.34	487,049	7,760	8,773	1,013			8,773						0001
Purchased Call/MAB/MAB4137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/03/2024	12/03/2026	12/05/2024	Exercise	1	8,081,621	279.81	223,949	7,710	7,509	(200)			7,509						0001
Purchased Call/MSD/MSD2132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2025	07/25/2024	Exercise	1	122,204	180.5	41,325		17,352	10,222			17,352						0001
Purchased Call/MSD/MSD3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2025	07/18/2024	Exercise	1	129,898	183.19	28,791		19,363	10,395			19,363						0001
Purchased Call/MSD/MSD3131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2025	09/06/2024	Exercise	1	47,592	182.64	8,991		7,424	4,065			7,424						0001
Purchased Call/MSD/MSD3132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2025	08/19/2024	Exercise	1	61,924	186.11	11,188		7,906	3,193			7,906						0001
Purchased Call/MSD/MSD3132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2025	06/06/2024	Exercise	1	65,749	186.56	10,630		7,218	2,090			7,218						0001
Purchased Call/MSD/MSD3133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2025	09/27/2024	Exercise	1	40,234	186.51	43,830		5,207	1,975			5,207						0001
Purchased Call/MSD/MSD3134S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2025	05/03/2024	Exercise	1	87,239	185.4	36,561		11,351	4,210			11,351						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD31345S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2023	08/22/2025	09/04/2024	Exercise	1	53,516	184.97	24,337		7,858	3,452			7,858						0001
Purchased Call/MSD/MSD3134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2025	05/29/2024	Exercise	1	47,571	185.28	16,113		5,610	1,630			5,610						0001
Purchased Call/MSD/MSD213MSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/19/2024	08/21/2024	Exercise	1	378,622	181.99	29,034		43,793	33,427			43,793		(10,367)				0001
Purchased Call/MSD/MSD213MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/19/2022	08/20/2024	08/22/2024	Exercise	1	1,056,379	181.99	80,707		119,865	94,145			119,865		(25,720)				0001
Purchased Call/MSD/MSD213MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2022	08/22/2024	04/05/2024	Exercise	1	1,544,988	181.33	119,604		183,588	145,180			183,588		(38,408)				0001
Purchased Call/MSD/MSD213MSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/26/2022	08/27/2024	03/26/2024	Exercise	1	482,754	180.76	37,515		60,900	48,551			60,900		(12,348)				0001
Purchased Call/MSD/MSD213MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2022	08/29/2024	02/09/2024	Exercise	1	719,866	180.63	56,653		90,082	71,353			90,082		(18,729)				0001
Purchased Call/MSD/MSD213MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2022	08/30/2024	03/26/2024	Exercise	1	272,896	179.83	21,777		36,118	28,839			36,118		(7,279)				0001
Purchased Call/MSD/MSD213NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/02/2022	09/04/2024	09/06/2024	Exercise	1	711,716	179.49	56,083		98,892	79,864			98,892		(19,028)				0001
Purchased Call/MSD/MSD213NS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2022	09/06/2024	09/06/2024	Exercise	1	906,173	179.3	69,871		120,749	94,124			120,749		(26,625)				0001
Purchased Call/MSD/MSD213NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2022	09/06/2024	04/19/2024	Exercise	1	1,333,201	179.81	105,989		170,908	134,656			170,908		(36,252)				0001
Purchased Call/MSD/MSD213NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/11/2024	09/13/2024	Exercise	1	231,092	180.74	18,626		28,947	22,458			28,947		(6,490)				0001
Purchased Call/MSD/MSD213NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2022	09/13/2024	05/20/2024	Exercise	1	2,394,709	179.3	204,529		332,708	259,874			332,708		(72,834)				0001
Purchased Call/MSD/MSD213NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/17/2024	01/29/2024	Exercise	1	460,000	179.27	38,980		62,115	48,126			62,115		(13,989)				0001
Purchased Call/MSD/MSD213NSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2022	09/20/2024	08/08/2024	Exercise	1	1,371,351	178.82	118,879		199,349	156,430			199,349		(42,919)				0001
Purchased Call/MSD/MSD213NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/25/2024	09/27/2024	Exercise	1	222,821	176.73	20,210		35,227	27,797			35,227		(7,430)				0001
Purchased Call/MSD/MSD2130M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2022	10/09/2024	10/11/2024	Exercise	1	340,305	177.44	30,900		55,254	43,284			55,254		(11,969)				0001
Purchased Call/MSD/MSD213PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/22/2024	04/04/2024	Exercise	1	918,632	178.89	88,042		140,811	105,038			140,811		(35,773)				0001
Purchased Call/MSD/MSD213PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/29/2024	02/28/2024	Exercise	1	647,916	180.63	59,803		80,522	55,714			80,522		(24,808)				0001
Purchased Call/MAB/MAB413956	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2024	12/28/2026	12/31/2024	Exercise	1	25,653,120	276.34	731,278	12,745	11,913	(832)			11,913						0001
Purchased Call/NKY/NKY00007	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/26/2024	01/16/2024	Expire	1	5,212,500	33408.470000000 01		13,292		(13,292)					(13,292)				0001
Purchased Call/NKY/NKY00008	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	02/02/2024	01/16/2024	Expire	1	7,297,500	36163.809999999 98		12,771		(12,771)					(12,771)				0001
Purchased Call/NKY/NKY00009C	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	03/07/2024	03/21/2024	03/11/2024	Expire	1	14,000,000	41182.660000000 03		24,500		(24,500)					(24,500)				0001
Purchased Call/NKY/NKY00009E	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	04/19/2024	05/08/2024	04/23/2024	Expire	1	15,000,000	35585.620000000 03		48,750		(48,750)					(48,750)				0001
Purchased Call/NKY/NKY01709G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/27/2024	02/13/2024	Exercise	1	7,200,000	38373.32		11,520	84,514	72,994			84,514		(11,520)				0001
Purchased Call/NKY/NKY0210G3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/07/2024	03/21/2024	03/11/2024	Expire	1	14,000,000	38014.760000000 02		23,800		(23,800)					(23,800)				0001
Purchased Call/NKY/NKY0210G4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	05/10/2024	05/24/2024	05/14/2024	Expire	1	10,500,000	39375.980000000 03		19,425		(19,425)					(19,425)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX921IG6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/17/2024	02/01/2024	01/19/2024	Expire	1	56,760,000	4265.29		14,190		(14,190)					(14,190)				0001
Purchased Call/MSD/MSD213JSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	06/24/2022	06/26/2024	06/28/2024	Exercise	1	227,573	179.85	16,704		21,346	17,291			21,346	(4,056)				0001
Purchased Call/MSD/MSD213KS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	07/06/2022	07/05/2024	02/01/2024	Exercise	1	1,306,444	179.21	91,974		124,135	100,636			124,135	(23,499)				0001
Purchased Call/MSD/MSD213KSC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	07/08/2022	07/10/2024	07/12/2024	Exercise	1	259,278	179.62	19,057		24,886	19,893			24,886	(4,993)				0001
Purchased Call/MSD/MSD213KSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	07/12/2022	07/12/2024	01/19/2024	Exercise	1	1,123,940	179.17	81,036		117,687	96,233			117,687	(21,454)				0001
Purchased Call/MSD/MSD213KSU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	07/19/2022	07/19/2024	04/05/2024	Exercise	1	739,745	179.52	54,667		84,390	69,392			84,390	(14,998)				0001
Purchased Call/MSD/MSD213LS5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	07/25/2022	07/25/2024	07/29/2024	Exercise	1	436,086	179.64	31,049		51,658	42,884			51,658	(8,774)				0001
Purchased Call/MSD/MSD213LST																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	08/08/2022	08/08/2024	01/19/2024	Exercise	1	587,937	180.28	43,743		65,685	52,485			65,685	(13,201)				0001
Purchased Call/MSD/MSD213MS2																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	08/12/2022	08/14/2024	04/01/2024	Exercise	1	312,196	181.66	23,647		34,375	27,038			34,375	(7,337)				0001
Purchased Call/MSD/MSD213MS7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	08/16/2022	08/16/2024	04/29/2024	Exercise	1	1,261,750	181.85	95,136		140,731	110,976			140,731	(29,754)				0001
Purchased Call/MSD/MSD213MSK																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	08/24/2022	08/23/2024	08/27/2024	Exercise	1	101,892	181.53	7,917		12,478	9,922			12,478	(2,556)				0001
Purchased Call/MSD/MSD213NSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	09/09/2022	09/09/2024	04/19/2024	Exercise	1	190,585	180.74	15,323		22,988	17,676			22,988	(5,311)				0001
Purchased Call/MSD/MSD3138SP																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	11/30/2023	11/28/2025	06/03/2024	Exercise	1	51,540	184.48	20,512		6,621	2,018			6,621					0001
Purchased Call/MSD/MSD3138SU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	12/01/2023	12/03/2025	10/22/2024	Exercise	1	48,611	185.27	11,534		7,945	3,676			7,945					0001
Purchased Call/MSD/MSD3139S6																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	12/08/2023	12/09/2025	11/21/2024	Exercise	1	144,599	184.95	24,899		21,727	8,578			21,727					0001
Purchased Call/MSD/MSD3139SA																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	12/12/2023	12/12/2025	10/22/2024	Exercise	1	40,655	185.15	11,157		6,710	3,031			6,710					0001
Purchased Call/MSD/MSD3139SB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	02/05/2024	02/05/2026	02/07/2024	Exercise	1	261,948	188.98	15,069	4,463	5,540	1,077			5,540					0001
Purchased Call/MSD/MSD3139SW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJIISFPU8MPR08K5P83	02/16/2024	02/18/2026	02/21/2024	Exercise	1	744,126	190.23	611	34,854	40,929	6,075			40,929					0001
Purchased Call/SPX/SPX921MS9				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/01/2024	03/08/2024	03/05/2024	Expire	1	38,000,000	4748.01		11,400		(11,400)					(11,400)				0001
Purchased Call/SPX/SPXA214SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/03/2024	09/13/2024	09/05/2024	Expire	1	55,600,000	5300		37,850		(37,850)					(37,850)				0001
Purchased Call/SPX/SPXA216SR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/23/2024	10/03/2024	09/25/2024	Expire	1	45,720,000	5890.13		6,858		(6,858)					(6,858)				0001
Purchased Call/SPX/SPXA219SP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/24/2024	10/31/2024	10/28/2024	Expire	1	58,100,000	5984.16		5,810		(5,810)					(5,810)				0001
Purchased Call/SPX/SPXA21AS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/31/2024	11/08/2024	11/04/2024	Exercise	1	58,500,000	5990.72		17,550	24,698	7,148				24,698	(17,550)				0001
Purchased Call/SPX/SPXA21ASR				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/05/2024	11/13/2024	11/07/2024	Expire	1	40,460,000	5493.62		46,529		(46,529)					(46,529)				0001
Purchased Call/SPX/SPXA21ASS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/05/2024	11/15/2024	11/07/2024	Expire	1	115,600,000	5204.48		75,140		(75,140)					(75,140)				0001
Purchased Call/SPX/SPXB05VSD																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	O2RNE8IBXP4R0TD8PU41	10/02/2024	10/09/2024	10/04/2024	Expire	1	68,400,000	5481.16		37,620		(37,620)					(37,620)				0001
Purchased Call/SPX/SPXB05WSM																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	O2RNE8IBXP4R0TD8PU41	10/10/2024	10/17/2024	10/15/2024	Expire	1	57,900,000	5548.85		26,055		(26,055)					(26,055)				0001
Purchased Call/SPX/SPXB05XSR																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	O2RNE8IBXP4R0TD8PU41	10/17/2024	10/31/2024	10/21/2024	Expire	1	70,080,000	5432.57		31,536		(31,536)					(31,536)				0001
Purchased Call/SPX/SPXC051SZ																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	O2RNE8IBXP4R0TD8PU41	11/12/2024	11/25/2024	11/14/2024	Expire	1	36,000,000	6163.51		12,600		(12,600)					(12,600)				0001
Purchased Call/SPX/SPXC052S2																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ...	O2RNE8IBXP4R0TD8PU41	11/12/2024	12/03/2024	11/14/2024	Expire	1	48,000,000	5624.95		31,200		(31,200)					(31,200)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXC17R8X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	02/28/2024	02/16/2024	Exercise	1	18,800,000	4850.5			11,280	66,416	55,136		66,416		(11,280)				0001
Purchased Call/SPX/SPXI003S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/07/2024	08/21/2024	08/09/2024	Exercise	1	37,240,000	5381.48			57,722	857,202	799,480		857,202		(57,722)				0001
Purchased Call/SPX/SPXI00J6X	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	12/03/2024	12/20/2024	12/05/2024	Expire	1	48,280,000	5747.39			28,968		(28,968)				(28,968)				0001
Purchased Call/SPX/SPXK137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	01/11/2024	01/16/2024	Expire	1	7,095,000	4500	11,985			(7,491)					(7,491)				0001
Purchased Call/SPX/SPXM13N55	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/10/2024	12/27/2024	12/12/2024	Expire	1	90,750,000	6215.96			31,763	(31,763)					(31,763)				0001
Purchased Call/MSD/MSD213BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2022	01/05/2024	01/09/2024	Exercise	1	58,228	179.83	2,673		2,972	2,958			2,972		(15)				0001
Purchased Call/MSD/MSD213BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2022	01/11/2024	01/16/2024	Exercise	1	98,880	181.03	4,657		3,900	3,836			3,900		(64)				0001
Purchased Call/MSD/MSD213BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024	01/25/2024	Exercise	1	245,489	179.14	11,833		13,019	12,661			13,019		(358)				0001
Purchased Call/MSD/MSD213BSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2022	01/24/2024	01/26/2024	Exercise	1	116,012	178.9	5,511		6,018	5,844			6,018		(174)				0001
Purchased Call/MSD/MSD213C5I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/29/2024	01/31/2024	Exercise	1	102,001	180.49	5,090		5,188	4,992			5,188		(196)				0001
Purchased Call/MSD/MSD213C5T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2022	01/31/2024	02/02/2024	Exercise	1	176,860	180.84	8,825		8,068	7,705			8,068		(364)				0001
Purchased Call/MSD/MSD213D53	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024	02/06/2024	Exercise	1	92,845	181.39	4,754		4,233	4,023			4,233		(210)				0001
Purchased Call/MSD/MSD213N8W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	09/24/2024	Exercise	1	135,975	178.05	12,102		20,566	16,176			20,566		(4,390)				0001
Purchased Call/MSD/MSD213NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/24/2024	04/25/2024	Exercise	1	642,318	176.73	58,194		96,840	75,497			96,840		(21,343)				0001
Purchased Call/MSD/MSD2130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2022	09/26/2024	09/06/2024	Exercise	1	343,684	175.99	31,344		55,566	44,000			55,566		(11,566)				0001
Purchased Call/MSD/MSD2130S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2022	09/27/2024	03/05/2024	Exercise	1	540,609	176.93	47,465		84,164	66,561			84,164		(17,604)				0001
Purchased Call/MSD/MSD2130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2022	10/02/2024	10/04/2024	Exercise	1	398,749	175.53	35,534		70,036	56,629			70,036		(13,407)				0001
Purchased Call/MSD/MSD2130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2022	10/04/2024	04/12/2024	Exercise	1	198,053	178.27	17,468		29,533	22,886			29,533		(6,647)				0001
Purchased Call/MSD/MSD2130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2022	10/08/2024	02/28/2024	Exercise	1	508,596	177.44	46,033		74,107	56,311			74,107		(17,796)				0001
Purchased Call/MSD/MSD2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	10/11/2024	09/24/2024	Exercise	1	749,336	177.23	67,665		124,617	98,257			124,617		(26,361)				0001
Purchased Call/MSD/MSD2130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2022	10/11/2024	09/05/2024	Exercise	1	514,231	177.11	46,486		85,839	67,704			85,839		(18,135)				0001
Purchased Call/MSD/MSD213PS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2022	10/17/2024	03/05/2024	Exercise	1	469,632	178.15	45,504		73,994	55,768			73,994		(18,226)				0001
Purchased Call/MSD/MSD213PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/21/2024	10/23/2024	Exercise	1	140,991	178.89	13,253		21,950	16,590			21,950		(5,360)				0001
Purchased Call/MSD/MSD213PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2022	10/23/2024	04/10/2024	Exercise	1	539,068	178.89	34,874	10,071	64,388	40,157			64,388		(24,231)				0001
Purchased Call/MSD/MSD213PSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2022	10/25/2024	10/29/2024	Exercise	1	656,500	179.61	61,317		96,532	71,467			96,532		(25,065)				0001
Purchased Call/MSD/MSD213PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/30/2024	10/22/2024	Exercise	1	154,299	180.63	14,334		21,857	15,899			21,857		(5,958)				0001
Purchased Call/MSD/MSD2130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2022	11/05/2024	11/07/2024	Exercise	1	694,061	180.35	66,583		100,905	72,599			100,905		(28,306)				0001
Purchased Call/MSD/MSD2130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2022	11/15/2024	03/26/2024	Exercise	1	508,250	181.94	46,403		66,665	46,359			66,665		(20,305)				0001
Purchased Call/MSD/MSD2130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/25/2022	11/27/2024	03/06/2024	Exercise	1	96,297	182.72	8,946		10,353	6,292			10,353		(4,062)				0001
Purchased Call/MSD/MSD2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2022	11/27/2024	11/22/2024	Exercise	1	639,220	182.07	58,936		96,493	69,696			96,493		(26,796)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MSD/MSD213RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2022	12/06/2024	12/10/2024	Exercise	1	376,593	181.79	34,157		53,364	37,433			53,364		(15,931)				0001
Purchased Call/MSD/MSD213RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2022	10/31/2024	11/04/2024	Exercise	1	407,198	180.55	38,032		57,826	41,967			57,826		(15,860)				0001
Purchased Call/MSD/MSD213RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2022	11/01/2024	04/09/2024	Exercise	1	732,591	180.63	68,864		99,909	71,098			99,909		(28,811)				0001
Purchased Call/MSD/MSD2130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2022	11/06/2024	07/01/2024	Exercise	1	585,670	180.35	56,341		86,946	62,987			86,946		(23,959)				0001
Purchased Call/MSD/MSD2130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2022	11/07/2024	10/31/2024	Exercise	1	308,525	180.71	29,742		45,339	32,650			45,339		(12,688)				0001
Purchased Call/MSD/MSD2130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2022	11/08/2024	02/01/2024	Exercise	1	903,650	181.01	86,750		126,351	89,223			126,351		(37,128)				0001
Purchased Call/MSD/MSD2130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/11/2022	11/12/2024	01/05/2024	Exercise	1	712,103	181.8	65,015		93,766	65,545			93,766		(28,221)				0001
Purchased Call/MSD/MSD2130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/11/2022	11/13/2024	05/06/2024	Exercise	1	443,173	181.8	40,506		58,723	41,109			58,723		(17,614)				0001
Purchased Call/MSD/MSD2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2022	11/21/2024	01/19/2024	Exercise	1	545,462	182.02	50,729		73,622	51,007			73,622		(22,615)				0001
Purchased Call/MSD/MSD213RS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2022	11/29/2024	11/20/2024	Exercise	1	710,696	182.27	65,668		106,862	76,866			106,862		(29,997)				0001
Purchased Call/MSD/MSD213RS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2022	11/29/2024	12/03/2024	Exercise	1	66,497	183.04	5,938		9,729	7,001			9,729		(2,727)				0001
Purchased Call/MSD/MSD213RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/18/2024	12/20/2024	Exercise	1	260,324	181.38	22,935		30,140	19,066			30,140		(11,074)				0001
Purchased Call/MSD/MSD2133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2022	12/20/2024	02/05/2024	Exercise	1	224,854	181.8	20,012		23,618	13,833			23,618		(9,785)				0001
Purchased Call/MSD/MSD2133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2025	04/19/2024	Exercise	1	45,037	182.52	48,446		4,219	2,161			4,219						0001
Purchased Call/MSD/MSD2133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/03/2025	10/22/2024	Exercise	1	40,456	182.53	6,393		5,840	3,955			5,840						0001
Purchased Call/MSD/MSD2133SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2025	09/04/2024	Exercise	1	70,032	183.09	32,391		9,413	6,244			9,413						0001
Purchased Call/MSD/MSD2133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2025	09/06/2024	Exercise	1	84,236	183.29	31,753		11,185	7,337			11,185						0001
Purchased Call/MSD/MSD213TSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2025	02/21/2024	Exercise	1	142,757	182.9	32,136		15,557	8,877			15,557						0001
Purchased Call/MSD/MSD213TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2023	01/31/2025	09/27/2024	Exercise	1	41,229	183.23	27,473		5,378	3,402			5,378						0001
Purchased Call/MSD/MSD213RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/09/2022	12/10/2024	07/01/2024	Exercise	1	427,235	181.66	38,537		56,347	38,138			56,347		(18,210)				0001
Purchased Call/MSD/MSD213RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2022	12/13/2024	09/10/2024	Exercise	1	744,211	182.64	62,524		94,030	60,993			94,030		(33,037)				0001
Purchased Call/MSD/MSD2133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024	07/31/2024	Exercise	1	554,471	182.26	50,069		66,201	41,476			66,201		(24,725)				0001
Purchased Call/MSD/MSD213TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2025	12/02/2024	Exercise	1	31,909	182.61	17,094		4,922	3,389			4,922						0001
Purchased Call/MSD/MSD213USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2025	01/31/2024	Exercise	1	155,799	183.14	66,440		17,691	9,871			17,691						0001
Purchased Call/MSD/MSD213USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2025	02/20/2024	Exercise	1	83,567	183.81	47,263		9,144	4,775			9,144						0001
Purchased Call/MSD/MSD213VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/21/2023	02/21/2025	04/19/2024	Exercise	1	90,633	181.68	67,024		11,590	6,619			11,590						0001
Purchased Call/MSD/MSD2130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024	02/07/2024	Exercise	1	288,542	181.39	14,831		12,074	11,360			12,074		(714)				0001
Purchased Call/MSD/MSD2130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2022	02/09/2024	02/13/2024	Exercise	1	141,361	180.6	7,676		6,465	6,052			6,465		(413)				0001
Purchased Call/MSD/MSD2130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/16/2024	02/21/2024	Exercise	1	956,949	180.3	50,431		52,704	49,495			52,704		(3,209)				0001
Purchased Call/MSD/MSD2130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2022	02/22/2024	02/26/2024	Exercise	1	261,513	179.79	13,991		16,698	15,699			16,698		(999)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD213ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2022	03/08/2024	03/12/2024	Exercise	1	148,648	181.36	8,027		9,221	8,482			9,221		(739)				0001
Purchased Call/MSD/MSD213ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/18/2024	03/20/2024	Exercise	1	123,134	181.92	7,179		7,926	7,166			7,926		(760)				0001
Purchased Call/MSD/MSD213FSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024	04/05/2024	Exercise	1	244,215	183.66	15,654		16,608	14,611			16,608		(1,997)				0001
Purchased Call/MSD/MSD213FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024	04/09/2024	Exercise	1	169,255	183.94	10,968		10,775	9,344			10,775		(1,431)				0001
Purchased Call/MSD/MSD213FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2022	04/10/2024	04/12/2024	Exercise	1	156,448	184.97	10,174		8,653	7,250			8,653		(1,402)				0001
Purchased Call/MSD/MSD2133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2022	04/19/2024	04/23/2024	Exercise	1	276,488	185.31	17,593		14,130	11,483			14,130		(2,647)				0001
Purchased Call/MSD/MSD2133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/24/2024	04/26/2024	Exercise	1	184,038	183.21	12,680		13,139	11,156			13,139		(1,983)				0001
Purchased Call/MSD/MSD2133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024	04/29/2024	Exercise	1	310,397	183.03	20,766		21,911	18,635			21,911		(3,276)				0001
Purchased Call/MSD/MSD2133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2022	04/26/2024	04/30/2024	Exercise	1	254,135	182.05	16,773		18,650	15,977			18,650		(2,673)				0001
Purchased Call/MSD/MSD213HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024	05/13/2024	Exercise	1	422,565	181.49	28,587		35,553	30,476			35,553		(5,077)				0001
Purchased Call/MSD/MSD213HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2022	05/10/2024	05/14/2024	Exercise	1	317,296	181.45	21,637		27,244	23,374			27,244		(3,871)				0001
Purchased Call/MSD/MSD213ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/10/2024	06/12/2024	Exercise	1	309,319	181.3	22,828		25,660	20,605			25,660		(5,055)				0001
Purchased Call/MSD/MSD213JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	03/26/2024	Exercise	1	401,529	177.92	30,516		39,074	32,013			39,074		(7,062)				0001
Purchased Call/MSD/MSD313SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2024	04/24/2026	04/29/2024	Exercise	1	202,808	195.95	13,096	3,694	4,311	618			4,311						0001
Purchased Call/MSD/MSD313FSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2026	05/22/2024	Exercise	1	458,686	197.84	34,626	5,163	4,950	(213)			4,950						0001
Purchased Call/MSD/MSD3133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/01/2026	06/04/2024	Exercise	1	688,408	196.92	34,232	16,891	15,598	(1,294)			15,598						0001
Purchased Call/MSD/MSD213Y66	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2023	04/25/2025	06/05/2024	Exercise	1	134,255	182.66	56,017		18,581	11,039			18,581						0001
Purchased Call/MSD/MSD2132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/23/2025	10/30/2024	Exercise	1	56,932	181.23	9,235		9,145	5,460			9,145						0001
Purchased Call/MSD/MSD3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2025	07/05/2024	Exercise	1	111,596	181.91	47,536		13,926	6,716			13,926						0001
Purchased Call/MSD/MSD313KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2024	08/21/2026	08/26/2024	Exercise	1	1,266,820	202.99	61,432	23,504	26,523	3,019			26,523						0001
Purchased Call/MSD/MSD313KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/24/2026	08/27/2024	Exercise	1	206,226	203.76	9,102	4,131	3,903	(228)			3,903						0001
Purchased Call/MSD/MSD313LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/18/2026	09/24/2024	Exercise	1	947,568	204.98	69,497	2,728	3,143	415			3,143						0001
Purchased Call/MSD/MSD213JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/24/2024	01/30/2024	Exercise	1	518,176	179.85	37,982		49,760	40,618			49,760		(9,143)				0001
Purchased Call/MSD/MSD213JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/25/2024	06/27/2024	Exercise	1	795,804	179.85	58,797		76,240	62,020			76,240		(14,220)				0001
Purchased Call/MSD/MSD213JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2022	06/27/2024	01/11/2024	Exercise	1	449,716	180.04	33,414		39,760	31,601			39,760		(8,159)				0001
Purchased Call/MSD/MSD213KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/19/2024	07/23/2024	Exercise	1	200,312	179.3	14,603		23,617	19,589			23,617		(4,028)				0001
Purchased Call/MSD/MSD213JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2022	08/15/2024	08/19/2024	Exercise	1	413,748	181.74	31,079		47,080	37,398			47,080		(9,681)				0001
Purchased Call/MSD/MSD213NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/02/2022	09/03/2024	09/05/2024	Exercise	1	71,488	179.49	5,633		10,057	8,150			10,057		(1,906)				0001
Purchased Call/MSD/MSD213NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2022	09/10/2024	09/12/2024	Exercise	1	378,179	180.74	30,443		48,899	38,319			48,899		(10,580)				0001
Purchased Call/MSD/MSD213NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2022	09/18/2024	09/20/2024	Exercise	1	52,406	179.27	4,496		7,411	5,801			7,411		(1,610)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD213YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2025	05/31/2024	Exercise	1	87,989	182.1	11,625		9,934	4,954			9,934						0001
Purchased Call/MSD/MSD213YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2025	11/20/2024	Exercise	1	72,560	181.81	32,083		11,995	7,845			11,995						0001
Purchased Call/MSD/MSD213ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/30/2025	09/05/2024	Exercise	1	98,940	180.96	66,072		15,735	9,506			15,735						0001
Purchased Call/MSD/MSD3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2025	03/20/2024	Exercise	1	79,198	183.27	46,433		9,148	3,827			9,148						0001
Purchased Call/MSD/MSD3131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2025	11/20/2024	Exercise	1	37,159	182.64	15,270		6,113	3,494			6,113						0001
Purchased Call/MSD/MSD3131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/23/2025	12/10/2024	Exercise	1	30,510	182.64	11,915		4,955	2,809			4,955						0001
Purchased Call/MSD/MSD3131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2025	12/02/2024	Exercise	1	31,670	182.31	55,634		5,447	3,197			5,447						0001
Purchased Call/MSD/MSD3131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/03/2025	06/14/2024	Exercise	1	155,246	183.93	37,653		18,553	6,994			18,553						0001
Purchased Call/MSD/MSD3132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/11/2025	01/04/2024	Exercise	1	50,189	184.3	16,396		4,632	1,019			4,632						0001
Purchased Call/MSD/MSD3132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2025	01/24/2024	Exercise	1	204,173	183.21	54,561		25,169	10,110			25,169						0001
Purchased Call/MSD/MSD3132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2025	04/10/2024	Exercise	1	113,338	186.51	49,802		14,769	6,128			14,769						0001
Purchased Call/MSD/MSD3132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/25/2025	11/22/2024	Exercise	1	35,442	186.28	8,685		5,000	2,262			5,000						0001
Purchased Call/MSD/MSD3135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2023	09/12/2025	01/26/2024	Exercise	1	51,178	187.46	12,701		4,098	(266)			4,098						0001
Purchased Call/MSD/MSD3135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2023	09/25/2025	08/22/2024	Exercise	1	50,727	185.29	34,649		7,036	2,552			7,036						0001
Purchased Call/MSD/MSD213NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2022	09/23/2024	09/25/2024	Exercise	1	454,830	176.73	41,162		74,248	59,187			74,248		(15,061)				0001
Purchased Call/MSD/MSD2130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2022	10/04/2024	10/08/2024	Exercise	1	944,525	178.17	82,457		150,556	119,224			150,556		(31,331)				0001
Purchased Call/MSD/MSD213PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2022	10/24/2024	01/30/2024	Exercise	1	928,270	179.35	86,515		136,851	101,604			136,851		(35,247)				0001
Purchased Call/MSD/MSD213PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2022	10/25/2024	10/29/2024	Exercise	1	91,202	180.01	8,263		13,178	9,782			13,178		(3,396)				0001
Purchased Call/MSD/MSD2130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2022	11/04/2024	10/22/2024	Exercise	1	278,451	180.35	26,703		39,693	28,379			39,693		(11,313)				0001
Purchased Call/MSD/MSD2130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2022	11/08/2024	11/13/2024	Exercise	1	103,456	181.4	9,383		15,353	11,309			15,353		(4,044)				0001
Purchased Call/MSD/MSD2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2022	11/15/2024	11/19/2024	Exercise	1	220,580	181.58	19,985		30,175	21,418			30,175		(8,757)				0001
Purchased Call/MSD/MSD2130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/18/2022	11/20/2024	02/08/2024	Exercise	1	457,382	181.96	42,674		46,241	27,275			46,241		(18,966)				0001
Purchased Call/MSD/MSD213RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2022	12/04/2024	02/15/2024	Exercise	1	431,833	183.02	38,822		54,367	36,367			54,367		(18,000)				0001
Purchased Call/MSD/MSD313N6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2024	10/23/2026	10/25/2024	Exercise	1	309,039	207.3	10,196	8,237	6,584	(1,653)			6,584						0001
Purchased Call/SPX/SPX161HSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2021	02/12/2024	02/14/2024	Exercise	1	2,150,000	4425	204,125		298,419	289,452			298,419		(8,968)				0001
Purchased Call/SPX/SPX2611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	03/04/2024	03/05/2024	Exercise	1	20,400,000	5178.18		63,240	93,771	30,531			93,771		(63,240)				0001
Purchased Call/SPX/SPX2611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	03/05/2024	03/05/2024	Expire	1	20,400,000	5065.16		3,060		(3,060)					(3,060)				0001
Purchased Call/SPX/SPXC171YSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2024	08/21/2024	07/11/2024	Expire	1	720,000	20		12,480		(12,480)					(12,480)				0001
Purchased Call/MSD/MSD3130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2025	11/20/2024	Exercise	1	37,723	184.04	34,920		5,690	3,067			5,690						0001
Purchased Call/MSD/MSD3130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2025	07/09/2024	Exercise	1	87,482	184.04	28,742		9,882	3,809			9,882						0001

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Purchased Call/MSD/MSD3133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/01/2025	09/27/2024	Exercise	1	43,108	185.66	26,034		5,747	2,379			5,747						0001
Purchased Call/MSD/MSD3133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2025	08/14/2024	Exercise	1	50,521	185.91	26,786		6,305	2,383			6,305						0001
Purchased Call/MSD/MSD3134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2023	09/05/2025	11/22/2024	Exercise	1	35,489	186	26,895		5,234	2,273			5,234						0001
Purchased Call/MSD/MSD3135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2025	08/20/2024	Exercise	1	50,130	186.03	8,197		6,704	2,459			6,704						0001
Purchased Call/MSD/MSD3138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2025	12/10/2024	Exercise	1	31,255	182.93	11,597		5,389	2,551			5,389						0001
Purchased Call/MSD/MSD313CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/20/2026	02/26/2024	Exercise	1	220,584	191.27	12,576	4,190	5,573	1,383			5,573						0001
Purchased Call/MSD/MSD313CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/02/2026	03/05/2024	Exercise	1	289,525	191.5	13,243	6,943	6,964	22			6,964						0001
Purchased Call/MSD/MSD313CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2026	03/07/2024	Exercise	1	320,578	191.63	12,691	8,674	11,164	2,490			11,164						0001
Purchased Call/MSD/MSD313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/01/2026	05/07/2024	Exercise	1	514,974	195.12	37,726	6,294	6,494	200			6,494						0001
Purchased Call/MSD/MSD213RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2022	12/06/2024	02/01/2024	Exercise	1	441,976	181.87	39,557		57,606	39,132			57,606		(18,474)				0001
Purchased Call/MSD/MSD213RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2022	12/13/2024	02/12/2024	Exercise	1	247,020	182.48	21,713		27,221	16,872			27,221		(10,349)				0001
Purchased Call/MSD/MSD213S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2022	12/20/2024	11/20/2024	Exercise	1	194,649	182.07	17,304		23,271	14,856			23,271		(8,414)				0001
Purchased Call/MSD/MSD213SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2023	01/03/2025	12/02/2024	Exercise	1	33,237	182.15	25,215		5,111	3,586			5,111						0001
Purchased Call/MSD/MSD213TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2025	06/18/2024	Exercise	1	46,713	183.39	19,369		4,338	2,194			4,338						0001
Purchased Call/MSD/MSD213TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2025	03/26/2024	Exercise	1	85,594	182.85	47,954		10,067	6,096			10,067						0001
Purchased Call/MSD/MSD213USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/07/2025	06/25/2024	Exercise	1	91,002	182.64	24,108		9,601	4,977			9,601						0001
Purchased Call/MSD/MSD3136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2025	09/09/2024	Exercise	1	118,957	182.15	21,359		19,141	8,307			19,141						0001
Purchased Call/MSD/MSD3136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2025	03/05/2024	Exercise	1	54,934	181.29	30,191		7,102	2,106			7,102						0001
Purchased Call/MSD/MSD313QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/20/2026	02/23/2024	Exercise	1	168,893	191.01	1,661	7,124	8,473	1,349			8,473						0001
Purchased Call/MSD/MSD313QSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/27/2026	04/01/2024	Exercise	1	427,007	196.54	33,103	3,710	3,612	(98)			3,612						0001
Purchased Call/MSD/MSD313FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2026	05/09/2024	Exercise	1	265,179	195.89	21,786	2,074	2,322	247			2,322						0001
Purchased Call/SPX/SPXH00KSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/24/2024	05/24/2024	Exercise	1	9,576,000	5349.47		28,249	40,370	12,121			40,370		(28,249)				0001
Purchased Call/SPX/SPXI0068U	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	09/06/2024	09/09/2024	09/10/2024	Exercise	1	11,000,000	5313.77		81,950	110,000	28,050			110,000		(81,950)				0001
Purchased Call/SPX/SPXK131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2024	02/02/2024	02/02/2024	Expire	1	19,701,840	4975		7,080		(5,900)			(5,900)			(1,180)			0001
Purchased Call/SPX/SPXL13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/26/2024	06/27/2024	Exercise	1	10,900,000	5455.63		16,350	22,195	5,845			22,195		(16,350)				0001
Purchased Call/MSD/MSD213USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/11/2025	02/05/2024	Exercise	1	102,100	183.28	40,824		8,568	3,271			8,568						0001
Purchased Call/MSD/MSD213USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2025	02/22/2024	Exercise	1	123,261	183.5	39,170		11,163	4,577			11,163						0001
Purchased Call/MSD/MSD213USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/18/2025	11/20/2024	Exercise	1	37,135	182.49	25,392		5,421	3,408			5,421						0001
Purchased Call/MSD/MSD213USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/17/2025	12/02/2024	Exercise	1	40,818	179.38	6,104		7,370	5,377			7,370						0001
Purchased Call/MSD/MSD213XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2025	09/17/2024	Exercise	1	63,418	183.11	41,562		8,752	5,430			8,752						0001

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Purchased Call/MSD/MSD213X5X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/21/2025	09/27/2024	Exercise	1	43,855	183.78	11,905		5,930	3,420			5,930						0001
Purchased Call/MSD/MSD213Y54	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2025	12/02/2024	Exercise	1	31,876	183.51	17,138		5,069	3,276			5,069						0001
Purchased Call/MSD/MSD3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2025	08/02/2024	Exercise	1	193,776	181.92	65,219		32,030	19,417			32,030						0001
Purchased Call/MSD/MSD3131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2026	07/26/2024	Exercise	1	148,326	200	9,748	1,949	2,288	339			2,288						0001
Purchased Call/MSD/MSD3131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/24/2026	07/30/2024	Exercise	1	653,047	201.67	55,181	2,352	2,528	176			2,528						0001
Purchased Call/MSD/MSD313JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/07/2026	08/13/2024	Exercise	1	681,469	201.44	53,843	2,314	2,717	404			2,717						0001
Purchased Call/MSD/MSD3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/22/2026	05/29/2024	Exercise	1	1,075,813	195.7	70,021	18,296	17,963	(333)			17,963						0001
Purchased Call/MSD/MSD3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/12/2026	06/18/2024	Exercise	1	593,780	194.98	47,142	4,901	6,052	1,151			6,052						0001
Purchased Call/MSD/MSD313HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/02/2026	07/09/2024	Exercise	1	596,963	196.35	49,097	3,867	4,359	492			4,359						0001
Purchased Call/MSD/MSD3131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/17/2026	07/23/2024	Exercise	1	523,488	200.44	33,321	7,682	8,149	467			8,149						0001
Purchased Call/MSD/MSD313JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2024	07/31/2026	08/05/2024	Exercise	1	476,142	202.33	36,070	3,034	3,694	660			3,694						0001
Purchased Call/MSD/MSD313JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2024	07/31/2026	08/06/2024	Exercise	1	635,386	202.15	49,835	1,737	2,049	312			2,049						0001
Purchased Call/MSD/MSD313JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2024	08/14/2026	08/16/2024	Exercise	1	236,865	202.09	12,474	3,771	3,811	40			3,811						0001
Purchased Call/MSD/MSD3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2025	07/29/2024	Exercise	1	60,473	182.71	29,449		8,463	4,426			8,463						0001
Purchased Call/MSD/MSD3132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2025	09/05/2024	Exercise	1	49,966	183.62	14,290		7,499	3,797			7,499						0001
Purchased Call/MSD/MSD3132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/14/2025	12/12/2024	Exercise	1	57,124	183.62	11,869		8,520	4,301			8,520						0001
Purchased Call/MSD/MSD3133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2023	08/15/2025	09/27/2024	Exercise	1	40,087	185.5	35,622		5,426	2,204			5,426						0001
Purchased Call/MSD/MSD3134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2025	12/02/2024	Exercise	1	31,969	185.65	30,175		5,128	2,451			5,128						0001
Purchased Call/SPX/SPX621DSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	05/29/2020	11/08/2024	11/13/2024	Exercise	1	9,060,000	3300	1,076,340		8,086,622	7,879,327			8,086,622		(207,295)				0001
Purchased Call/SPX/SPX9171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/19/2019	03/18/2024	03/20/2024	Exercise	1	1,393,830	3384	117,814		845,622	840,648			845,622		(4,974)				0001
Purchased Call/MSD/MSD3130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/13/2026	11/19/2024	Exercise	1	402,705	206.42	19,751	8,266	9,156	890			9,156						0001
Purchased Call/SPX/SPX161HSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2021	07/15/2024	07/17/2024	Exercise	1	4,300,000	4325	510,610		1,306,220	1,216,058			1,306,220		(90,162)				0001
Purchased Call/SPX/SPX6211S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/29/2020	10/28/2024	10/30/2024	Exercise	1	2,226,318	4599	81,122		796,981	780,210			796,981		(16,770)				0001
Purchased Call/SPX/SPX621JS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	11/20/2020	11/21/2024	11/25/2024	Exercise	1	1,611,000	4569.3	82,483		589,828	571,442			589,828		(18,386)				0001
Purchased Call/SPX/SPXB178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2020	10/21/2024	10/23/2024	Exercise	1	1,423,192	4763	45,542		416,501	407,292			416,501		(9,209)				0001
Purchased Call/SPX/SPXC17YSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2024	07/17/2024	07/11/2024	Expire	1	720,000	19	2,880		(2,880)				(2,880)						0001
Purchased Call/MSD/MSD3136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2025	10/31/2024	Exercise	1	38,274	182.5	18,069		6,239	2,822			6,239						0001
Purchased Call/MSD/MSD3136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/10/2025	08/21/2024	Exercise	1	99,410	182.45	25,839		15,872	7,085			15,872						0001
Purchased Call/MSD/MSD3137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/07/2025	12/02/2024	Exercise	1	32,100	181.18	16,426		6,295	3,386			6,295						0001
Purchased Call/MSD/MSD313ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/23/2026	01/29/2024	Exercise	1	368,315	189.39	6,654	12,842	13,183	341			13,183						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313BS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2024	01/30/2026	02/01/2024	Exercise	1	107,815	190.02	4,030	2,788	4,331	1,543			4,331						0001
Purchased Call/MSD/MSD313CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2026	02/29/2024	Exercise	1	153,338	191.07	7,694	3,467	4,051	584			4,051						0001
Purchased Call/MSD/MSD313DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/26/2026	03/28/2024	Exercise	1	312,578	194.21	19,725	4,954	5,868	915			5,868						0001
Purchased Call/MSD/MSD313KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/28/2026	09/04/2024	Exercise	1	479,451	204.84	26,544	6,961	7,055	94			7,055						0001
Purchased Call/MSD/MSD313MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2024	10/16/2026	10/18/2024	Exercise	1	174,058	207.27	8,589	3,042	3,169	127			3,169						0001
Purchased Call/SPX/SPX161HSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2021	01/09/2024	01/11/2024	Exercise	1	2,150,000	4400	204,910		178,250	176,472			178,250		(1,778)				0001
Purchased Call/SPX/SPX261IS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/27/2024	02/27/2024	Expire	1	30,300,000	5017.56		3,030							(3,030)				0001
Purchased Call/SPX/SPX621JSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	12/10/2020	12/10/2024	12/12/2024	Exercise	1	1,893,000	4711.31	91,621		662,920	641,288			662,920		(21,632)				0001
Purchased Call/MSD/MSD313ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/24/2026	04/30/2024	Exercise	1	355,219	195.41	17,540	9,133	8,615	(518)			8,615						0001
Purchased Call/MSD/MSD313FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2024	05/08/2026	05/14/2024	Exercise	1	405,835	197.03	31,948	3,973	4,244	271			4,244						0001
Purchased Call/MSD/MSD313FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/15/2026	05/21/2024	Exercise	1	369,892	198.33	26,417	4,824	4,607	(216)			4,607						0001
Purchased Call/MSD/MSD313GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/29/2026	06/04/2024	Exercise	1	302,090	196.92	25,415	2,170	2,405	234			2,405						0001
Purchased Call/MSD/MSD313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/05/2026	06/10/2024	Exercise	1	334,574	196.46	25,251	3,651	4,533	881			4,533						0001
Purchased Call/MSD/MSD313IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/10/2026	07/16/2024	Exercise	1	566,795	198.33	46,752	2,923	3,485	561			3,485						0001
Purchased Call/MSD/MSD313JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/14/2026	08/20/2024	Exercise	1	613,424	202.61	46,224	3,418	3,739	321			3,739						0001
Purchased Call/MSD/MSD313KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/20/2024	08/20/2026	08/22/2024	Exercise	1	824,701	202.64	52,666	8,923	8,719	(204)			8,719						0001
Purchased Call/SPX/SPXK131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2024	02/02/2024	02/02/2024	Expire	1	39,403,680	4852		19,440		(16,200)					(16,200)	(3,240)			0001
Purchased Call/SPX/SPXK13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/20/2024	02/21/2024	Exercise	1	30,300,000	5045.61		95,445	151,500	56,055			151,500		(95,445)				0001
Purchased Call/SPX/SPXK13XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2024	04/02/2024	04/01/2024	Exercise	1	15,750,000	5306.89		55,913	78,750	22,838			78,750		(55,913)				0001
Purchased Call/SPX/SPXL13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/21/2024	05/21/2024	Exercise	1	9,540,000	5356.3		34,344	31,384	(2,960)			31,384		(34,344)				0001
Purchased Call/SPX/SPX900GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	11/01/2024	11/05/2024	Exercise	1	13,820,000	3800	1,521,400		7,715,204	7,411,123			7,715,204		(304,081)				0001
Purchased Call/SPX/SPX821LS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/13/2023	03/11/2024	03/13/2024	Exercise	1	3,900,000	4000	303,630		1,117,940	1,059,227			1,117,940		(58,713)				0001
Purchased Call/SPX/SPX905682	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/17/2020	12/17/2024	12/19/2024	Exercise	1	1,408,000	4774.83	66,035		471,226	455,318			471,226		(15,908)				0001
Purchased Call/SPX/SPXC17YST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2024	08/21/2024	07/11/2024	Exercise	1	300,000	15		6,000	11,100	5,100			11,100		(6,000)				0001
Purchased Call/SPX/SPXI134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2023	03/20/2024	03/22/2024	Expire	1	4,010,000	3200	85,290			(17,277)					(17,277)				0001
Purchased Call/SPX/SPX900FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/26/2020	07/19/2024	07/23/2024	Exercise	1	17,275,000	3700	2,023,350		9,024,995	8,740,217			9,024,995		(284,778)				0001
Purchased Call/SPX/SPX261JSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2024	03/25/2024	03/26/2024	Exercise	1	15,750,000	5276.05		49,613	78,750	29,138			78,750		(49,613)				0001
Purchased Call/SPX/SPX7150SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/07/2022	02/02/2024	02/06/2024	Expire	1	1,811,660	5607	43,900			(1,943)					(1,943)				0001
Purchased Call/SPX/SPX7150SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/08/2022	02/08/2024	02/12/2024	Expire	1	1,610,000	5483.72	50,876			(2,656)					(2,656)				0001
Purchased Call/SPX/SPX7150SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	02/09/2022	02/07/2024	02/09/2024	Exercise	1	3,064,635	4477	417,752		353,317	332,026			353,317		(21,290)				0001

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Purchased Call/SPX/SPX715QS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/29/2022	03/28/2024	04/01/2024	Exercise	1	1,592,000	4587.14	217,149		229,338	203,388			229,338		(25,950)				0001
Purchased Call/SPX/SPX715SSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/03/2022	06/05/2024	06/07/2024	Exercise	1	1,929,000	4986.95	90,470		150,274	130,915			150,274		(19,360)				0001
Purchased Call/SPX/SPX715TSW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/21/2022	07/19/2024	07/23/2024	Exercise	1	1,619,481	5075	57,462		176,730	160,879			176,730		(15,852)				0001
Purchased Call/SPX/SPX715US4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/25/2022	07/19/2024	07/23/2024	Exercise	1	1,732,617	3938	258,026		686,345	614,969			686,345		(71,376)				0001
Purchased Call/SPX/SPX715VSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/22/2022	08/22/2024	08/26/2024	Exercise	1	1,755,000	4069.3	282,555		636,747	546,050			636,747		(90,697)				0001
Purchased Call/SPX/SPX715XSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/06/2022	10/03/2024	10/07/2024	Exercise	1	1,673,830	3655	302,129		930,447	815,112			930,447		(115,336)				0001
Purchased Call/SPX/SPX721BS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2022	01/03/2024	01/05/2024	Expire	1	1,821,000	5718.94	57,179			(157)					(157)				0001
Purchased Call/SPX/SPX721BSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/06/2022	01/05/2024	01/09/2024	Exercise	1	1,652,000	4627.96	209,143		24,373	23,219			24,373		(1,154)				0001
Purchased Call/SPX/SPX721BSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	01/17/2024	Exercise	1	3,635,000	4599.9	462,372		143,384	136,350			143,384		(7,035)				0001
Purchased Call/SPX/SPX721BSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/12/2024	01/17/2024	Exercise	1	1,412,000	4638.6	172,546		43,977	41,352			43,977		(2,625)				0001
Purchased Call/SPX/SPX721CS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/18/2022	01/17/2024	01/19/2024	Expire	1	2,032,268	5698	47,957			(1,055)					(1,055)				0001
Purchased Call/SPX/SPX721CS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2022	01/19/2024	01/23/2024	Exercise	1	1,474,000	4451.35	181,744		127,732	123,220			127,732		(4,512)				0001
Purchased Call/SPX/SPX721CS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/19/2024	01/23/2024	Exercise	1	3,874,000	4346.92	494,710		434,167	421,868			434,167		(12,299)				0001
Purchased Call/SPX/SPX721DSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024	01/29/2024	Expire	1	1,422,043	4916	82,585			(2,738)					(2,738)				0001
Purchased Call/SPX/SPX721FS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/06/2024	02/08/2024	Expire	1	1,761,000	5392.08	64,453			(3,187)					(3,187)				0001
Purchased Call/SPX/SPX721HS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	02/27/2024	Exercise	1	1,646,000	4369.3	209,371		270,099	254,772			270,099		(15,327)				0001
Purchased Call/SPX/SPX721HSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024	02/29/2024	Exercise	1	1,417,000	4373.69	179,676		226,135	212,067			226,135		(14,068)				0001
Purchased Call/SPX/SPX721HSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2022	02/27/2024	02/29/2024	Expire	1	2,128,311	5275	81,775			(6,456)					(6,456)				0001
Purchased Call/SPX/SPX721ISV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/14/2024	03/18/2024	Exercise	1	2,185,000	4130.13	313,766		534,247	502,827			534,247		(31,420)				0001
Purchased Call/MSD/MSD313KSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/04/2026	09/10/2024	Exercise	1	1,387,128	203.14	101,313	5,037	6,244	1,208			6,244						0001
Purchased Call/SPX/SPX9218SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	01/03/2024	01/05/2024	Expire	1	13,812,500	3800	115,375			(1,596)			44,355		(1,596)	(44,375)			0001
Purchased Call/SPX/SPX715NSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/12/2022	01/04/2024	01/08/2024	Expire	1	1,478,902	5778	36,927			(154)					(154)				0001
Purchased Call/SPX/SPX715PS0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/23/2022	02/23/2024	02/27/2024	Exercise	1	2,338,000	4198.03	307,681		492,867	470,467			492,867		(22,400)				0001
Purchased Call/SPX/SPX715PSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/21/2022	03/21/2024	03/25/2024	Exercise	1	2,432,000	4410.77	334,643		452,887	416,164			452,887		(36,724)				0001
Purchased Call/SPX/SPX715QS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/30/2022	03/28/2024	04/01/2024	Exercise	1	2,151,000	4588.64	284,147		311,125	277,121			311,125		(34,004)				0001
Purchased Call/SPX/SPX715QSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/05/2022	04/04/2024	04/08/2024	Exercise	1	2,295,187	4574	298,496		287,177	248,635			287,177		(38,542)				0001
Purchased Call/SPX/SPX715RSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/10/2022	05/09/2024	05/13/2024	Exercise	1	1,598,345	5065	61,638		58,588	47,666			58,588		(10,922)				0001
Purchased Call/SPX/SPX715SST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/10/2022	06/12/2024	06/14/2024	Exercise	1	1,723,000	5025.48	57,204		162,600	149,810			162,600		(12,790)				0001
Purchased Call/SPX/SPX715VSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/19/2022	08/21/2024	08/23/2024	Exercise	1	2,235,000	4160.4	351,789		765,173	652,736			765,173		(112,437)				0001
Purchased Call/SPX/SPX715XSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/06/2022	10/02/2024	10/04/2024	Exercise	1	1,571,364	4433	127,838		555,089	506,398			555,089		(48,692)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX715XSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/07/2022	10/09/2024	10/11/2024	Exercise	1	2,702,000	3597.8	468,527		1,586,217	1,404,727			1,586,217		(181,490)				0001
Purchased Call/SPX/SPX715YSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/04/2022	11/04/2024	11/06/2024	Exercise	1	1,514,000	3718.14	265,858		800,878	688,244			800,878		(112,633)				0001
Purchased Call/SPX/SPX721BSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/12/2022	01/10/2024	01/12/2024	Exercise	1	2,029,766	4677	247,923		46,198	43,125			46,198		(3,073)				0001
Purchased Call/SPX/SPX721DSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/27/2022	01/26/2024	01/30/2024	Exercise	1	2,205,000	4271.56	293,927		315,680	305,544			315,680		(10,135)				0001
Purchased Call/SPX/SPX721DSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/27/2022	01/19/2024	01/23/2024	Expire	1	1,608,518	5424	37,500			(940)					(940)				0001
Purchased Call/SPX/SPX721IS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/07/2022	03/07/2024	03/11/2024	Exercise	1	1,296,000	4182.61	176,904		300,703	284,687			300,703		(16,016)				0001
Purchased Call/SPX/SPX721JS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/16/2022	03/15/2024	03/19/2024	Exercise	1	1,612,000	4339.99	221,489		287,453	264,939			287,453		(22,514)				0001
Purchased Call/SPX/SPX721KS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/31/2022	03/28/2024	04/01/2024	Exercise	1	2,089,000	4467.44	292,042		362,850	327,757			362,850		(35,093)				0001
Purchased Call/SPX/SPX721KS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/31/2022	03/28/2024	04/01/2024	Expire	1	1,531,845	5653	48,921			(5,879)					(5,879)				0001
Purchased Call/SPX/SPX917LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2019	04/12/2024	04/16/2024	Exercise	1	1,409,791	3705	85,326		724,541	719,761			724,541		(4,779)				0001
Purchased Call/SPX/SPX715PSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/23/2022	03/22/2024	03/26/2024	Exercise	1	1,769,000	4445.99	234,393		312,889	286,809			312,889		(26,079)				0001
Purchased Call/SPX/SPX715PSN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/24/2022	03/22/2024	03/26/2024	Exercise	1	2,000,000	4470.44	270,200		337,927	307,739			337,927		(30,188)				0001
Purchased Call/SPX/SPX715PSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/25/2022	03/25/2024	03/27/2024	Exercise	1	3,535,000	4486.73	484,649		569,159	513,161			569,159		(55,998)				0001
Purchased Call/SPX/SPX715PSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/25/2022	03/27/2024	03/29/2024	Exercise	1	1,350,000	4486.27	185,355		226,498	204,632			226,498		(21,866)				0001
Purchased Call/SPX/SPX715QS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/29/2022	03/28/2024	04/01/2024	Exercise	1	1,480,870	5227	96,431		8,888	(2,636)			8,888		(11,524)				0001
Purchased Call/SPX/SPX715TS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/23/2022	06/21/2024	06/25/2024	Exercise	1	1,540,372	4813	54,949		265,861	252,824			265,861		(13,036)				0001
Purchased Call/SPX/SPX715TSX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/22/2022	07/24/2024	07/26/2024	Exercise	1	1,758,000	5087.53	58,366		179,238	162,825			179,238		(16,413)				0001
Purchased Call/SPX/SPX715USB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/29/2022	07/31/2024	08/02/2024	Exercise	1	1,793,000	5282.64	55,942		90,993	74,725			90,993		(16,268)				0001
Purchased Call/SPX/SPX721SII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/14/2022	03/14/2024	03/18/2024	Exercise	1	2,728,000	5075.34	120,850		49,122	37,020			49,122		(12,102)				0001
Purchased Call/SPX/SPX721JSII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/28/2022	03/28/2024	04/01/2024	Expire	1	1,890,000	5558.8	71,442			(8,526)					(8,526)				0001
Purchased Call/SPX/SPX721JSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/28/2022	03/27/2024	03/29/2024	Expire	1	1,865,669	5516	72,116			(8,519)					(8,519)				0001
Purchased Call/SPX/SPX721MSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/12/2022	04/11/2024	04/15/2024	Exercise	1	2,045,427	4447	266,110		345,948	309,029			345,948		(36,919)				0001
Purchased Call/SPX/SPX721MSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2022	04/15/2024	04/17/2024	Exercise	1	1,996,000	4327.14	291,815		333,840	291,751			333,840		(42,089)				0001
Purchased Call/SPX/SPX721NSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/19/2022	04/19/2024	04/23/2024	Exercise	1	2,158,000	4414.02	309,889		267,543	221,208			267,543		(46,335)				0001
Purchased Call/SPX/SPX721NSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/20/2022	04/18/2024	04/22/2024	Exercise	1	1,629,418	4372	246,863		237,113	200,440			237,113		(36,673)				0001
Purchased Call/SPX/SPX7210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/25/2022	04/18/2024	04/22/2024	Expire	1	1,620,906	5708	31,301			(4,682)					(4,682)				0001
Purchased Call/SPX/SPX721SSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/01/2022	05/31/2024	06/04/2024	Exercise	1	1,476,334	5092	60,362		71,487	58,967			71,487		(12,520)				0001
Purchased Call/SPX/SPX721WS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/29/2022	06/26/2024	06/28/2024	Exercise	1	1,610,394	4790	65,768		284,790	268,756			284,790		(16,034)				0001
Purchased Call/SPX/SPX8213S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/25/2022	08/23/2024	08/27/2024	Exercise	1	1,440,000	4149.99	224,784		509,119	436,258			509,119		(72,861)				0001
Purchased Call/SPX/SPX8213SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/26/2022	08/28/2024	08/30/2024	Exercise	1	1,781,000	5141.06	68,212		203,174	180,717			203,174		(22,457)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX8214SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/14/2022	08/30/2024	09/04/2024	Exercise	1	1,530,060	5131	51,603		197,130	179,640			197,130		(17,490)				0001
Purchased Call/SPX/SPX8215S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/26/2022	09/23/2024	09/25/2024	Exercise	1	1,808,100	3698	286,069		981,678	876,865			981,678		(104,813)				0001
Purchased Call/SPX/SPX817GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2021	09/05/2024	09/09/2024	Exercise	1	7,900,000	4600	600,480		1,806,820	1,689,376			1,806,820		(117,444)				0001
Purchased Call/SPX/SPXC17USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2024	05/22/2024	04/10/2024	Expire	1	4,800,000	15			174,000				(174,000)		(174,000)				0001
Purchased Call/SPX/SPXC17YSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2024	07/17/2024	07/11/2024	Expire	1	720,000	17			3,840				(3,840)		(3,840)				0001
Purchased Call/SPX/SPXH00ESE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/12/2024	04/15/2024	04/16/2024	Expire	1	20,700,000	5092.67			63,135				(63,135)		(63,135)				0001
Purchased Call/SPX/SPXH00LSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/22/2024	05/28/2024	05/24/2024	Exercise	1	19,152,000	5360.08			60,329	95,760			95,760		(60,329)				0001
Purchased Call/SPX/SPXK13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/09/2024	02/12/2024	02/13/2024	Exercise	1	15,000,000	5066.82	39,000		53,694	14,694			53,694		(39,000)				0001
Purchased Call/SPX/SPXL13GSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/14/2024	06/20/2024	06/18/2024	Exercise	1	21,700,000	5513.07	136,710		79,711	(56,999)			79,711		(136,710)				0001
Purchased Call/MAB/MAB313YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/03/2024	07/02/2026	07/08/2024	Exercise	1	14,563,400	285.08	409,971	10,702	6,911	(3,791)			6,911						0001
Purchased Call/SPX/SPX721KSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/01/2022	04/03/2024	04/05/2024	Expire	1	1,830,000	5510.04	71,004			(9,058)					(9,058)				0001
Purchased Call/SPX/SPX7210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/22/2022	04/22/2024	04/24/2024	Exercise	1	2,045,000	4195.32	314,521		390,296	341,841			390,296		(48,454)				0001
Purchased Call/SPX/SPX7210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/26/2022	04/25/2024	04/29/2024	Exercise	1	2,156,261	4282	281,021		378,851	334,458			378,851		(44,392)				0001
Purchased Call/SPX/SPX7210SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/28/2022	04/26/2024	04/30/2024	Exercise	1	2,119,000	4199.18	322,512		445,191	393,590			445,191		(51,602)				0001
Purchased Call/SPX/SPX721PSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/04/2022	05/03/2024	05/07/2024	Exercise	1	1,722,000	4282.97	243,663		338,308	297,139			338,308		(41,168)				0001
Purchased Call/SPX/SPX7210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/16/2022	05/16/2024	05/20/2024	Exercise	1	1,904,000	3962.32	282,554		634,086	581,374			634,086		(52,712)				0001
Purchased Call/SPX/SPX721RSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/23/2022	05/23/2024	05/28/2024	Exercise	1	1,422,000	3916.13	213,442		483,707	441,838			483,707		(41,869)				0001
Purchased Call/SPX/SPX721RSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/23/2022	05/23/2024	05/28/2024	Exercise	1	1,560,000	4790.75	77,688		187,293	172,054			187,293		(15,239)				0001
Purchased Call/SPX/SPX721RSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/23/2022	05/17/2024	05/21/2024	Exercise	1	1,743,416	3914	264,962		618,225	568,018			618,225		(50,207)				0001
Purchased Call/SPX/SPX7212S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2022	07/19/2024	07/23/2024	Exercise	1	1,467,788	4797	79,991		263,376	241,309			263,376		(22,067)				0001
Purchased Call/SPX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/28/2022	07/26/2024	07/30/2024	Exercise	1	1,669,131	5014	74,871		177,724	156,347			177,724		(21,377)				0001
Purchased Call/SPX/SPX8216SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/12/2022	10/11/2024	10/16/2024	Exercise	1	1,522,007	3574	257,924		947,955	847,336			947,955		(100,619)				0001
Purchased Call/SPX/SPX8217SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/20/2022	10/18/2024	10/22/2024	Exercise	1	1,514,790	4392	121,319		605,268	556,573			605,268		(48,695)				0001
Purchased Call/SPX/SPX8218S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/27/2022	10/25/2024	10/29/2024	Exercise	1	1,552,108	3830	257,081		807,072	701,403			807,072		(105,669)				0001
Purchased Call/SPX/SPX821ASX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/28/2022	11/22/2024	11/26/2024	Exercise	1	1,433,686	3981	225,985		707,849	605,953			707,849		(101,897)				0001
Purchased Call/SPX/SPX821BS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/28/2022	11/27/2024	12/02/2024	Exercise	1	1,544,336	4983	76,231		393,091	358,431			393,091		(34,660)				0001
Purchased Call/SPX/SPX821CS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/09/2022	12/09/2024	12/11/2024	Exercise	1	1,455,000	3865.92	245,895		808,763	692,749			808,763		(116,014)				0001
Purchased Call/SPX/SPX821CS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/09/2022	12/11/2024	12/13/2024	Exercise	1	1,987,000	4882.17	103,324		590,884	541,986			590,884		(48,898)				0001
Purchased Call/SPX/SPX715XS4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/21/2022	09/20/2024	09/24/2024	Exercise	1	1,778,733	3815	300,204		866,385	757,932			866,385		(108,453)				0001
Purchased Call/SPX/SPX715XS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/21/2022	09/19/2024	09/23/2024	Exercise	1	1,992,074	3891	311,498		929,545	817,286			929,545		(112,259)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX715X96	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	09/23/2022	09/25/2024	09/27/2024	Exercise	1	2,087,000	3630.45	361,260		1,182,524	1,049,716			1,182,524		(132,809)				0001
Purchased Call/SPX/SPX715YSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/01/2022	10/25/2024	10/29/2024	Exercise	1	1,407,066	3758	258,270		756,688	650,088			756,688		(106,599)				0001
Purchased Call/SPX/SPX715YSJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	11/03/2022	10/31/2024	11/04/2024	Exercise	1	2,647,689	3847	389,518		1,278,614	1,115,060			1,278,614		(163,555)				0001
Purchased Call/SPX/SPX715ZSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8IKCSX06	12/20/2022	12/19/2024	12/23/2024	Exercise	1	1,726,272	3785	285,542		934,854	796,397			934,854		(138,456)				0001
Purchased Call/SPX/SPX721BSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024	01/19/2024	Exercise	1	3,121,000	4635.81	380,138		74,587	66,233			74,587		(8,355)				0001
Purchased Call/SPX/SPX721BSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/18/2022	01/18/2024	01/22/2024	Expire	1	1,365,000	5547.92	42,315			(988)					(988)				0001
Purchased Call/SPX/SPX721CSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/21/2022	01/22/2024	01/24/2024	Exercise	1	2,623,000	4391.34	324,465		273,807	264,434			273,807		(9,372)				0001
Purchased Call/SPX/SPX721CSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2022	01/24/2024	01/26/2024	Exercise	1	1,726,000	4349.71	231,284		203,059	195,752			203,059		(7,307)				0001
Purchased Call/SPX/SPX721DSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/25/2024	01/29/2024	Exercise	1	2,201,578	4379	256,600		259,126	250,619			259,126		(8,506)				0001
Purchased Call/SPX/SPX721ES4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/28/2022	01/30/2024	02/01/2024	Expire	1	1,579,000	5323.98	58,739			(2,340)					(2,340)				0001
Purchased Call/SPX/SPX721GSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2022	02/23/2024	02/27/2024	Exercise	1	2,393,000	4250.96	315,397		467,497	444,440			467,497		(23,057)				0001
Purchased Call/SPX/SPX721HSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024	03/08/2024	Expire	1	2,947,000	5260.88	114,933			(10,248)					(10,248)				0001
Purchased Call/SPX/SPX7211SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024	03/15/2024	Exercise	1	1,791,835	5137	70,503		6,709	(264)			6,709		(6,973)				0001
Purchased Call/SPX/SPX721JSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2022	03/21/2024	03/25/2024	Expire	1	1,779,000	5412.75	70,271			(7,711)					(7,711)				0001
Purchased Call/SPX/SPX721MSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024	04/16/2024	Expire	1	1,729,334	5375	72,304			(10,130)					(10,130)				0001
Purchased Call/SPX/SPX721NS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/18/2022	04/18/2024	04/22/2024	Expire	1	2,344,000	5335.03	97,745			(14,481)					(14,481)				0001
Purchased Call/SPX/SPX721NSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	04/23/2024	Expire	1	1,941,987	5407	77,255			(11,567)					(11,567)				0001
Purchased Call/SPX/SPX7210SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2022	04/25/2024	04/29/2024	Expire	1	2,036,000	5218.5	95,081			(14,999)					(14,999)				0001
Purchased Call/SPX/SPX721PSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2022	04/26/2024	04/30/2024	Exercise	1	1,560,020	4858	85,638		90,009	76,269			90,009		(13,740)				0001
Purchased Call/SPX/SPX721PSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/03/2022	05/03/2024	05/07/2024	Exercise	1	2,002,000	4124.54	300,700		481,025	430,289			481,025		(50,735)				0001
Purchased Call/SPX/SPX721RSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2022	05/17/2024	05/21/2024	Exercise	1	1,665,725	4706	94,128		253,243	235,407			253,243		(17,836)				0001
Purchased Call/SPX/SPX721USP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024	06/21/2024	Exercise	1	1,552,000	4468.24	84,429		430,268	410,641			430,268		(19,627)				0001
Purchased Call/SPX/SPX721ZS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024	07/22/2024	Exercise	1	1,635,980	4876	73,431		285,487	265,415			285,487		(20,073)				0001
Purchased Call/SPX/SPX917ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2019	01/26/2024	01/30/2024	Exercise	1	1,511,428	3183	136,233		906,634	904,759			906,634		(1,875)				0001
Purchased Call/SPX/SPX917ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2019	01/30/2024	02/01/2024	Exercise	1	2,343,631	3422	146,788		1,206,499	1,204,160			1,206,499		(2,339)				0001
Purchased Call/SPX/SPX905US2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	01/11/2024	Expire	1	1,645,000	5608.23	54,121			(595)					(595)				0001
Purchased Call/SPX/SPX905WSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	02/15/2024	Exercise	1	2,211,000	4361.2	295,832		318,546	301,072			318,546		(17,474)				0001
Purchased Call/SPX/SPX905WSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	02/14/2024	Exercise	1	2,502,000	4407.15	319,255		348,060	329,616			348,060		(18,444)				0001
Purchased Call/SPX/SPX905WSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024	02/13/2024	Exercise	1	1,811,840	4496	196,950		213,837	203,213			213,837		(10,624)				0001
Purchased Call/SPX/SPX905XS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	02/26/2024	Expire	1	1,969,000	5226.84	72,065			(5,148)					(5,148)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX905XSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	02/28/2024	Exercise	1	2,046,000	4287.75	282,757		369,297	347,516			369,297		(21,780)				0001
Purchased Call/SPX/SPX905XSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024	02/27/2024	Exercise	1	2,155,000	4338.17	282,736		368,924	348,226			368,924		(20,698)				0001
Purchased Call/SPX/SPX905XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/28/2022	02/28/2024	03/01/2024	Expire	1	3,339,000	5322.65	120,204		(9,577)				(9,577)		(9,577)				0001
Purchased Call/SPX/SPX905YS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	03/05/2024	Exercise	1	2,526,000	4310.69	341,768		478,392	450,107			478,392		(28,284)				0001
Purchased Call/SPX/SPX905YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	03/15/2024	Exercise	1	1,756,000	4153.86	247,596		425,154	400,700			425,154		(24,454)				0001
Purchased Call/SPX/SPX905YSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/16/2022	03/08/2024	03/12/2024	Exercise	1	1,552,536	4207	235,001		338,259	316,421			338,259		(21,838)				0001
Purchased Call/SPX/SPX905Z58	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	03/20/2024	Exercise	1	2,294,000	4392.16	321,619		389,226	355,162			389,226		(34,064)				0001
Purchased Call/SPX/SPX8215SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/29/2022	12/27/2024	12/31/2024	Exercise	1	1,932,923	4885	86,646		550,522	507,318			550,522		(43,203)				0001
Purchased Call/SPX/SPX905US1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	01/09/2024	Exercise	1	3,421,000	4612.95	431,388		61,650	59,267			61,650		(2,383)				0001
Purchased Call/SPX/SPX905WSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	02/21/2024	Expire	1	1,553,468	5077	79,389		(5,044)				(5,044)		(5,044)				0001
Purchased Call/SPX/SPX905XS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	02/21/2024	Exercise	1	1,775,000	4264.07	244,418		302,646	287,095			302,646		(15,551)				0001
Purchased Call/SPX/SPX905YSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2024	03/11/2024	Exercise	1	1,786,617	4887	115,718		113,552	103,047			113,552		(10,505)				0001
Purchased Call/SPX/SPX905YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	03/13/2024	Exercise	1	2,801,000	4171.1	387,378		630,807	593,508			630,807		(37,299)				0001
Purchased Call/SPX/SPX8211S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/03/2022	08/02/2024	08/06/2024	Exercise	1	1,520,998	4008	261,679		524,488	447,565			524,488		(76,922)				0001
Purchased Call/SPX/SPX8211SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024	08/06/2024	Exercise	1	1,688,399	5180	68,670		92,475	72,205			92,475		(20,270)				0001
Purchased Call/SPX/SPX8212SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2022	08/22/2024	08/26/2024	Exercise	1	1,458,000	5309.04	48,551		92,173	76,589			92,173		(15,584)				0001
Purchased Call/SPX/SPX8212SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/24/2022	08/21/2024	08/23/2024	Exercise	1	1,574,604	5430	41,962		70,996	57,529			70,996		(13,467)				0001
Purchased Call/SPX/SPX8213S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2022	08/23/2024	08/27/2024	Exercise	1	1,797,854	5110	85,834		226,106	198,284			226,106		(27,822)				0001
Purchased Call/SPX/SPX8215S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/26/2022	09/20/2024	09/24/2024	Exercise	1	1,522,429	4781	61,754		366,777	344,313			366,777		(22,464)				0001
Purchased Call/SPX/SPX8215SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2022	10/02/2024	10/04/2024	Exercise	1	1,607,000	4230.67	128,881		662,797	614,179			662,797		(48,618)				0001
Purchased Call/SPX/SPX821ASZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	11/27/2024	12/02/2024	Exercise	1	1,603,037	4794	103,034		480,691	433,845			480,691		(46,846)				0001
Purchased Call/SPX/SPX821DS0	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024	12/20/2024	Exercise	1	2,532,000	3796.5	428,668		1,458,383	1,251,399			1,458,383		(206,984)				0001
Purchased Call/SPX/SPX7150SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/09/2022	02/09/2024	02/13/2024	Exercise	1	2,262,000	4553.23	281,393		233,428	218,353			233,428		(15,075)				0001
Purchased Call/SPX/SPX7150SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/10/2022	02/09/2024	02/13/2024	Exercise	1	2,445,000	4468.05	312,960		303,211	286,376			303,211		(16,835)				0001
Purchased Call/SPX/SPX715SSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/03/2022	06/05/2024	06/07/2024	Exercise	1	1,969,000	5275.37	57,692		24,180	11,834			24,180		(12,346)				0001
Purchased Call/SPX/SPX715US8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/26/2022	07/24/2024	07/26/2024	Exercise	1	1,522,160	4841	69,542		244,828	225,219			244,828		(19,610)				0001
Purchased Call/SPX/SPX715VSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/15/2022	08/08/2024	08/12/2024	Exercise	1	1,841,884	4121	320,897		532,050	434,269			532,050		(97,780)				0001
Purchased Call/SPX/SPX715WSR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/09/2022	09/10/2024	09/12/2024	Exercise	1	2,514,000	4009.2	400,480		909,609	770,431			909,609		(139,178)				0001
Purchased Call/SPX/SPX715XSI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/06/2022	09/27/2024	10/01/2024	Exercise	1	1,474,341	3636	271,050		847,175	745,106			847,175		(102,069)				0001
Purchased Call/SPX/SPX715ZS9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/21/2022	11/15/2024	11/19/2024	Exercise	1	1,571,231	3946	258,372		764,075	650,077			764,075		(113,998)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX721BS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/05/2022	01/05/2024	01/09/2024	Exercise	1	1,671,000	4634.77	205,533		22,207	21,077			22,207		(1,129)				0001
Purchased Call/SPX/SPX721BSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/12/2022	01/12/2024	01/17/2024	Exercise	1	2,075,000	4689.96	249,830		41,213	37,438			41,213		(3,775)				0001
Purchased Call/SPX/SPX721HSA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/25/2022	02/27/2024	02/29/2024	Exercise	1	1,693,000	4339.49	222,799		285,224	267,779			285,224		(17,444)				0001
Purchased Call/SPX/SPX721HSU				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/04/2022	03/06/2024	03/08/2024	Exercise	1	2,727,000	4284.72	372,781		506,723	473,485			506,723		(33,238)				0001
Purchased Call/SPX/SPX721ISY				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/14/2022	03/13/2024	03/15/2024	Exercise	1	1,483,199	4927	80,294		76,854	68,913			76,854		(7,941)				0001
Purchased Call/SPX/SPX721LS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/05/2022	04/04/2024	04/08/2024	Expire	1	2,004,864	5312	106,756			(13,784)					(13,784)				0001
Purchased Call/SPX/SPX721NSJ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/20/2022	04/19/2024	04/23/2024	Exercise	1	3,524,000	4452.31	483,140		406,902	334,564			406,902		(72,338)				0001
Purchased Call/SPX/SPX721PS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	04/29/2022	05/01/2024	05/03/2024	Exercise	1	3,157,000	4105.49	467,867		724,543	646,886			724,543		(77,657)				0001
Purchased Call/SPX/SPX721PSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/03/2022	05/02/2024	05/06/2024	Exercise	1	1,836,924	4167	265,200		403,551	359,108			403,551		(44,443)				0001
Purchased Call/SPX/SPX721SS5				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/27/2022	05/30/2024	06/03/2024	Exercise	1	1,513,000	5076.8	67,026		65,181	51,390			65,181		(13,791)				0001
Purchased Call/SPX/SPX721USQ				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/17/2022	06/18/2024	06/21/2024	Exercise	1	1,710,000	4723.64	61,902		355,226	340,836			355,226		(14,390)				0001
Purchased Call/SPX/SPX721VS6				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/23/2022	06/21/2024	06/25/2024	Exercise	1	1,776,856	4578	92,116		418,484	396,631			418,484		(21,854)				0001
Purchased Call/SPX/SPX721WSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/01/2022	07/02/2024	07/05/2024	Exercise	1	3,245,000	3771.01	496,810		1,461,384	1,336,328			1,461,384		(125,057)				0001
Purchased Call/SPX/SPX721WSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/01/2022	07/03/2024	07/08/2024	Exercise	1	1,612,000	4901.01	55,292		263,293	249,318			263,293		(13,975)				0001
Purchased Call/SPX/SPXA050SH																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	04/01/2024	Exercise	1	1,629,210	4538	233,088		257,170	229,315			257,170		(27,855)				0001
Purchased Call/SPX/SPX905USP																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	01/23/2024	Expire	1	3,149,000	5512.74	94,155			(2,328)					(2,328)				0001
Purchased Call/SPX/SPX905WSR																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/14/2022	02/09/2024	02/13/2024	Expire	1	1,750,832	5224	69,471			(3,747)					(3,747)				0001
Purchased Call/SPX/SPX905WSS																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	02/20/2024	Expire	1	2,038,000	5426.54	68,477			(4,233)					(4,233)				0001
Purchased Call/SPX/SPX905WSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	02/21/2024	Exercise	1	2,070,762	4442	244,027		261,497	245,992			261,497		(15,504)				0001
Purchased Call/SPX/SPX905YSK																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	03/15/2024	Exercise	1	3,098,000	4204.31	415,132		713,630	672,629			713,630		(41,001)				0001
Purchased Call/SPX/SPX905ZS9																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	03/20/2024	Exercise	1	2,917,000	4427.42	395,254		471,887	430,024			471,887		(41,863)				0001
Purchased Call/SPX/SPX905ZSM																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	03/26/2024	Exercise	1	2,222,000	4482.28	298,859		370,314	337,107			370,314		(33,207)				0001
Purchased Call/SPX/SPXA050SD																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	04/01/2024	Exercise	1	2,364,000	4516.5	330,960		381,222	341,724			381,222		(39,497)				0001
Purchased Call/SPX/SPXA050SH																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	04/12/2024	Expire	1	1,996,000	5223.91	114,171			(15,661)					(15,661)				0001
Purchased Call/SPX/SPXA051SN																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/18/2022	04/17/2024	04/19/2024	Expire	1	2,030,488	5145	115,782			(17,017)					(17,017)				0001
Purchased Call/SPX/SPXA053SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024	06/13/2024	Exercise	1	2,672,000	3841.96	418,970		1,042,854	949,622			1,042,854		(93,232)				0001
Purchased Call/SPX/SPXA053SW																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2024	06/24/2024	Exercise	1	2,598,000	3630.01	407,107		1,308,939	1,213,445			1,308,939		(95,494)				0001
Purchased Call/SPX/SPXA054SF																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024	06/28/2024	Exercise	1	2,750,000	3851.9	422,675		1,134,781	1,032,156			1,134,781		(102,625)				0001
Purchased Call/SPX/SPXA054ST																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024	07/19/2024	Exercise	1	1,691,000	3811.01	263,120		798,681	727,217			798,681		(71,465)				0001
Purchased Call/SPX/SPXA055BR																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/07/2022	11/06/2024	11/08/2024	Exercise	1	2,130,242	4643	144,815		662,036	600,370			662,036		(61,666)				0001

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Purchased Call/SPX/SPXA05D6R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/09/2022	12/06/2024	12/10/2024	Exercise	1	2,350,798	3957	372,404		1,261,882	1,086,996			1,261,882		(174,886)				0001
Purchased Call/SPX/SPXA05F8E	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	12/31/2024	Exercise	1	1,586,000	4729.12	85,010		514,294	472,198			514,294		(42,097)				0001
Purchased Call/SPX/SPXA0505X	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	04/12/2024	Expire	1	2,301,000	5437.1	96,412			(13,225)					(13,225)				0001
Purchased Call/SPX/SPXA051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	04/16/2024	Exercise	1	2,730,000	4357.89	386,841		475,773	421,348			475,773		(54,425)				0001
Purchased Call/SPX/SPXA051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	04/17/2024	Exercise	1	2,600,000	4353.94	370,760		419,001	365,526			419,001		(53,475)				0001
Purchased Call/SPX/SPXA0525W	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/17/2022	05/16/2024	05/20/2024	Exercise	1	1,742,889	3980	272,585		563,852	512,929			563,852		(50,922)				0001
Purchased Call/SPX/SPXA053S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	05/24/2024	Exercise	1	2,392,000	3840.89	368,368		904,646	832,893			904,646		(71,753)				0001
Purchased Call/SPX/SPXA0546A	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/21/2022	06/14/2024	06/18/2024	Exercise	1	1,531,845	3630	263,594		751,268	691,028			751,268		(60,240)				0001
Purchased Call/SPX/SPXA057S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	09/09/2024	Exercise	1	1,461,000	4709.11	92,189		298,198	266,836			298,198		(31,362)				0001
Purchased Call/SPX/SPXA05B85	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	11/01/2024	Exercise	1	1,569,000	4647.72	123,637		472,813	421,425			472,813		(51,388)				0001
Purchased Call/SPX/SPXA05FSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	12/31/2024	Exercise	1	1,807,000	4524.26	130,285		682,633	618,116			682,633		(64,517)				0001
Purchased Call/SPX/SPX721XSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/08/2022	07/10/2024	07/12/2024	Exercise	1	1,465,000	4715.91	76,620		336,338	316,263			336,338		(20,075)				0001
Purchased Call/SPX/SPX8210SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/27/2022	07/12/2024	07/16/2024	Exercise	1	1,544,127	4458	139,925		461,783	423,961			461,783		(37,823)				0001
Purchased Call/SPX/SPX8216S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/10/2022	10/04/2024	10/08/2024	Exercise	1	1,734,700	3734	253,389		929,869	832,789			929,869		(97,080)				0001
Purchased Call/SPX/SPX8216SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/13/2022	10/11/2024	10/16/2024	Exercise	1	1,492,984	3495	299,626		976,732	859,361			976,732		(117,371)				0001
Purchased Call/SPX/SPX8218SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/31/2022	10/25/2024	10/29/2024	Exercise	1	1,621,529	4767	108,813		450,806	405,956			450,806		(44,850)				0001
Purchased Call/SPX/SPX821ESM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	12/29/2022	12/27/2024	12/31/2024	Exercise	1	1,673,916	4413	146,780		683,891	610,704			683,891		(73,187)				0001
Purchased Call/SPX/SPX821PSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/05/2023	12/31/2024	01/03/2025	Exercise	1	1,723,396	4760	83,790		504,734	462,374			504,734		(42,359)				0001
Purchased Call/SPX/SPXA051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	04/16/2024	Exercise	1	1,766,000	4365.35	249,183		304,435	269,570			304,435		(34,865)				0001
Purchased Call/SPX/SPXA051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/18/2022	04/15/2024	04/17/2024	Exercise	1	2,158,187	4414	294,794		340,878	298,242			340,878		(42,635)				0001
Purchased Call/SPX/SPXA052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/29/2022	04/30/2024	05/02/2024	Exercise	1	1,621,000	5009.14	78,456		10,416	(2,516)			10,416		(12,932)				0001
Purchased Call/SPX/SPXA052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024	05/08/2024	Exercise	1	1,566,000	4038.81	245,079		433,692	391,216			433,692		(42,476)				0001
Purchased Call/SPX/SPXA052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	05/15/2024	Exercise	1	3,177,000	3988.08	471,785		973,767	887,457			973,767		(86,310)				0001
Purchased Call/SPX/SPXA053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024	06/03/2024	Exercise	1	1,418,000	4106.68	207,595		390,298	347,583			390,298		(42,715)				0001
Purchased Call/SPX/SPXA057S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	09/09/2024	Exercise	1	2,416,000	4860.98	121,766		400,132	358,708			400,132		(41,424)				0001
Purchased Call/SPX/SPXB17XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	07/25/2024	Exercise	1	1,559,000	3920.43	237,124		643,536	577,089			643,536		(66,447)				0001
Purchased Call/SPX/SPXB17XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/09/2024	08/13/2024	Exercise	1	1,584,028	4172	263,308		438,626	357,917			438,626		(80,709)				0001
Purchased Call/SPX/SPXB17XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	08/23/2024	Exercise	1	1,578,000	4994.68	97,520		230,134	198,965			230,134		(31,169)				0001
Purchased Call/SPX/SPXB17YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	08/27/2024	Exercise	1	1,350,000	4098.18	208,440		502,378	435,186			502,378		(67,193)				0001
Purchased Call/SPX/SPXB17YSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/11/2024	09/13/2024	Exercise	1	1,524,656	5036	80,249		195,854	167,855			195,854		(27,999)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC00U8Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/05/2022	01/05/2024	01/09/2024	Expire	1	1,558,000	5509.08	59,048			(324)					(324)				0001
Purchased Call/SPX/SPXC00V8X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/10/2022	01/10/2024	01/12/2024	Expire	1	1,556,000	5424.07	68,308			(844)					(844)				0001
Purchased Call/SPX/SPXC17068	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	10/31/2024	Exercise	1	2,066,000	3903.79	342,749		1,021,666	879,482			1,021,666		(142,185)				0001
Purchased Call/SPX/SPXC171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	11/13/2024	Exercise	1	2,227,978	3792	413,658		1,295,682	1,117,421			1,295,682		(178,261)				0001
Purchased Call/SPX/SPXC174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	12/03/2024	Exercise	1	1,988,365	3949	340,687		1,037,413	881,576			1,037,413		(155,836)				0001
Purchased Call/SPX/SPXC176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024	12/17/2024	Exercise	1	1,726,525	3988	220,678		893,317	787,404			893,317		(105,913)				0001
Purchased Call/SPX/SPX905WSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	02/13/2024	Exercise	1	2,040,000	4338.22	278,256		317,816	302,827			317,816		(14,989)				0001
Purchased Call/SPX/SPX905XS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	02/21/2024	Exercise	1	3,409,000	4315.82	445,215		540,684	512,357			540,684		(28,326)				0001
Purchased Call/SPX/SPX905YSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	03/13/2024	Exercise	1	2,009,000	4126.95	290,100		473,537	445,605			473,537		(27,933)				0001
Purchased Call/SPX/SPX905YSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2022	03/15/2024	03/19/2024	Exercise	1	2,404,000	4360.49	331,752		412,283	378,421			412,283		(33,862)				0001
Purchased Call/SPX/SPX905ZSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	03/22/2024	Exercise	1	1,519,000	5199.98	81,570		539	(8,301)			539		(8,840)				0001
Purchased Call/SPX/SPX905ZSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	03/22/2024	Expire	1	1,976,000	5423.14	76,274			(8,266)					(8,266)				0001
Purchased Call/SPX/SPXB17XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	07/24/2024	Exercise	1	2,337,000	3885.57	366,909		990,364	887,912			990,364		(102,452)				0001
Purchased Call/SPX/SPXB17YSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	09/20/2024	Exercise	1	2,458,000	3823.36	409,011		1,146,376	999,940			1,146,376		(146,436)				0001
Purchased Call/SPX/SPXC00XSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/18/2022	01/18/2024	01/22/2024	Expire	1	1,512,000	5323.18	67,435			(1,575)					(1,575)				0001
Purchased Call/SPX/SPXC00YSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/19/2022	01/19/2024	01/23/2024	Expire	1	1,452,000	5265.71	65,485			(1,619)					(1,619)				0001
Purchased Call/SPX/SPXC171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/07/2022	11/06/2024	11/08/2024	Exercise	1	1,829,581	4465	154,975		663,609	597,616			663,609		(65,992)				0001
Purchased Call/SPX/SPXC173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	11/26/2024	Exercise	1	2,273,563	3955	394,556		1,145,942	968,528			1,145,942		(177,414)				0001
Purchased Call/SPX/SPXC176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/18/2024	12/20/2024	Exercise	1	1,788,255	4761	89,658		508,912	465,561			508,912		(43,351)				0001
Purchased Call/SPX/SPXC17QSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2024	02/06/2024	Expire	1	39,400,000	4876		9,780		(8,150)					(8,150)	(1,630)			0001
Purchased Call/SPX/SPXD002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/07/2022	02/01/2024	02/05/2024	Expire	1	1,583,467	5038	100,354			(4,309)					(4,309)				0001
Purchased Call/SPX/SPXD003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/09/2022	02/07/2024	02/09/2024	Expire	1	1,942,314	5432	75,560			(3,851)					(3,851)				0001
Purchased Call/SPX/SPXD007S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/23/2022	02/21/2024	02/23/2024	Expire	1	1,404,374	5267	43,460			(3,053)					(3,053)				0001
Purchased Call/SPX/SPXE002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/29/2022	06/27/2024	07/01/2024	Exercise	1	1,622,764	3846	229,072		684,211	628,124			684,211		(56,086)				0001
Purchased Call/SPX/SPXE009S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/03/2022	08/01/2024	08/05/2024	Exercise	1	1,637,050	4887	103,393		223,312	193,020			223,312		(30,293)				0001
Purchased Call/SPX/SPXE00BSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2022	08/14/2024	08/16/2024	Exercise	1	1,561,118	5306	67,106		55,058	34,225			55,058		(20,832)				0001
Purchased Call/SPX/SPXE00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/14/2022	10/15/2024	10/17/2024	Exercise	1	2,150,000	3538.28	380,120		1,378,328	1,227,950			1,378,328		(150,377)				0001
Purchased Call/SPX/SPXF13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/28/2022	01/30/2024	02/01/2024	Exercise	1	3,772,000	4399.5	485,834		448,873	429,520			448,873		(19,353)				0001
Purchased Call/SPX/SPXA051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2022	04/12/2024	04/16/2024	Exercise	1	1,606,000	4313.96	237,367		295,947	262,552			295,947		(33,395)				0001
Purchased Call/SPX/SPXA051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	04/18/2024	Exercise	1	2,877,000	4363.6	406,808		450,493	391,342			450,493		(59,152)				0001

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Purchased Call/SPX/SPXA0519H	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/14/2022	04/17/2024	04/19/2024	Exercise	1	2,367,000	4352.62	338,481		360,818	311,205			360,818		(49,613)				0001
Purchased Call/SPX/SPXA052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/13/2022	05/13/2024	05/15/2024	Exercise	1	2,152,000	3953.87	330,117		677,891	617,498			677,891		(60,393)				0001
Purchased Call/SPX/SPXA052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/13/2022	05/15/2024	05/17/2024	Exercise	1	2,891,000	3984.05	431,048		927,019	847,195			927,019		(79,824)				0001
Purchased Call/SPX/SPXA05ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/12/2022	12/06/2024	12/10/2024	Exercise	1	1,953,218	4687	139,022		689,006	623,630			689,006		(65,377)				0001
Purchased Call/SPX/SPXB17WSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/16/2022	05/14/2024	05/16/2024	Exercise	1	1,598,914	4865	80,074		151,909	137,149			151,909		(14,759)				0001
Purchased Call/SPX/SPXB17YS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/19/2022	08/21/2024	08/23/2024	Exercise	1	1,510,000	5239.93	65,232		136,027	115,177			136,027		(20,849)				0001
Purchased Call/SPX/SPXC00XSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024	01/17/2024	Exercise	1	1,912,596	4699	197,855		34,526	31,511			34,526		(3,014)				0001
Purchased Call/SPX/SPXC170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/28/2024	10/30/2024	Exercise	1	1,760,000	3839.42	308,000		895,144	767,623			895,144		(127,521)				0001
Purchased Call/SPX/SPXC17SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/16/2024	02/21/2024	02/21/2024	Expire	1	30,300,000	4935.49		7,575	(7,575)				(7,575)		(7,575)				0001
Purchased Call/SPX/SPXG139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/02/2024	04/04/2024	Exercise	1	2,258,000	4510.86	311,152		345,194	305,873			345,194		(39,321)				0001
Purchased Call/SPX/SPXG13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	04/08/2024	Exercise	1	3,299,000	4534.06	458,891		441,398	382,227			441,398		(59,171)				0001
Purchased Call/SPX/SPXG13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	04/15/2024	Exercise	1	1,463,000	4321.19	220,474		291,063	260,517			291,063		(30,546)				0001
Purchased Call/SPX/SPXG13JS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2022	05/16/2024	05/20/2024	Exercise	1	1,710,494	5116	61,900		77,692	66,128			77,692		(11,564)				0001
Purchased Call/SPX/SPXG13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2022	05/31/2024	06/04/2024	Exercise	1	2,102,000	4083.39	307,312		607,441	543,787			607,441		(63,655)				0001
Purchased Call/SPX/SPXG13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2022	05/31/2024	06/04/2024	Exercise	1	1,505,000	4078.67	216,269		439,929	395,071			439,929		(44,858)				0001
Purchased Call/SPX/SPXG13PSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2022	06/14/2024	06/18/2024	Exercise	1	1,319,000	3695.88	210,117		612,882	565,325			612,882		(47,557)				0001
Purchased Call/SPX/SPXG130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2022	06/17/2024	06/20/2024	Exercise	1	1,627,000	3603.18	261,459		827,946	767,443			827,946		(60,503)				0001
Purchased Call/SPX/SPXG13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2022	06/14/2024	06/18/2024	Exercise	1	1,484,304	4390	122,952		411,432	383,137			411,432		(28,294)				0001
Purchased Call/SPX/SPXG13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2022	07/05/2024	07/09/2024	Exercise	1	1,860,960	3866	249,182		816,570	752,287			816,570		(64,283)				0001
Purchased Call/SPX/SPXG13WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024	07/16/2024	Exercise	1	2,437,343	3833	403,377		1,133,574	1,025,746			1,133,574		(107,828)				0001
Purchased Call/SPX/SPXG13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2022	07/19/2024	07/23/2024	Exercise	1	1,852,222	3856	311,258		783,274	697,410			783,274		(85,864)				0001
Purchased Call/SPX/SPXG13ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2022	07/26/2024	07/30/2024	Exercise	1	2,333,607	3999	386,535		851,239	740,572			851,239		(110,668)				0001
Purchased Call/MAB/MAB4131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2026	08/14/2024	Exercise	1	19,278,906	278.01	579,181	5,006	5,508	502			5,508						0001
Purchased Call/SPX/SPXB17YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2022	09/06/2024	09/10/2024	Exercise	1	1,447,948	4918	91,411		179,003	147,521			179,003		(31,482)				0001
Purchased Call/SPX/SPXB17ZS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2022	10/18/2024	10/22/2024	Exercise	1	2,099,943	3675	403,962		1,245,922	1,083,331			1,245,922		(162,590)				0001
Purchased Call/SPX/SPXC00USZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2022	01/05/2024	01/09/2024	Expire	1	2,715,000	5720.14	72,219		(397)				(397)		(397)				0001
Purchased Call/SPX/SPXC00WST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2022	01/11/2024	01/16/2024	Expire	1	1,494,780	5513	59,468		(818)				(818)		(818)				0001
Purchased Call/SPX/SPXC171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2024	11/12/2024	Exercise	1	1,534,000	3759.98	268,297		891,807	777,349			891,807		(114,458)				0001
Purchased Call/SPX/SPXC172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024	11/15/2024	Exercise	1	2,571,000	3933.04	440,155		1,325,883	1,134,485			1,325,883		(191,398)				0001
Purchased Call/SPX/SPXC173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2022	11/15/2024	11/19/2024	Exercise	1	1,745,675	3970	279,481		851,615	729,150			851,615		(122,465)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC1769P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024	12/17/2024	Exercise	1	1,524,596	4898	61,234		447,398	418,009			447,398		(29,389)				0001
Purchased Call/SPX/SPXC1775E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	12/31/2024	Exercise	1	2,192,070	3807	365,299		1,246,371	1,064,226			1,246,371		(182,145)				0001
Purchased Call/SPX/SPXE008S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/27/2022	07/26/2024	07/30/2024	Exercise	1	2,419,291	3898	397,432		936,766	823,760			936,766		(113,006)				0001
Purchased Call/SPX/SPXE009S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/03/2022	07/31/2024	08/02/2024	Exercise	1	1,518,766	4731	119,235		296,737	261,919			296,737		(34,818)				0001
Purchased Call/SPX/SPXE00AST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/12/2022	08/14/2024	08/16/2024	Exercise	1	1,892,000	4251.47	279,827		532,101	445,350			532,101		(86,750)				0001
Purchased Call/SPX/SPXE00B9B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/15/2022	08/09/2024	08/13/2024	Exercise	1	1,519,042	5069	91,213		99,058	71,177			99,058		(27,881)				0001
Purchased Call/SPX/SPXE00BSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/15/2022	08/13/2024	08/15/2024	Expire	1	1,555,240	5463	52,528			(16,257)					(16,257)				0001
Purchased Call/SPX/SPXF130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2022	01/04/2024	01/08/2024	Expire	1	2,254,124	4780	239,607			(993)					(993)				0001
Purchased Call/SPX/SPXG130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/18/2022	02/21/2024	02/23/2024	Exercise	1	1,578,000	4328.87	202,457		235,664	221,481			235,664		(14,183)				0001
Purchased Call/SPX/SPXG131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2022	02/22/2024	02/26/2024	Exercise	1	1,566,849	4324	182,890		255,265	242,184			255,265		(13,082)				0001
Purchased Call/SPX/SPXG132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2022	02/28/2024	03/01/2024	Exercise	1	2,059,993	4319	250,187		364,017	344,057			364,017		(19,960)				0001
Purchased Call/SPX/SPXG139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024	04/03/2024	Exercise	1	2,374,000	4509.04	327,375		383,701	342,723			383,701		(40,978)				0001
Purchased Call/SPX/SPXG138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2022	04/04/2024	04/08/2024	Expire	1	1,529,253	5896	28,264			(3,680)					(3,680)				0001
Purchased Call/SPX/SPXG13CSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2022	04/18/2024	04/22/2024	Expire	1	1,335,000	5085.14	80,901			(11,985)					(11,985)				0001
Purchased Call/SPX/SPXG13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	05/21/2024	Exercise	1	1,829,125	4113	202,657		529,670	491,375			529,670		(38,295)				0001
Purchased Call/SPX/SPXG13KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2022	05/23/2024	05/28/2024	Exercise	1	2,099,363	5073	60,289		102,681	90,838			102,681		(11,842)				0001
Purchased Call/SPX/SPXG13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024	05/29/2024	Exercise	1	2,278,025	3914	332,138		805,227	739,529			805,227		(65,698)				0001
Purchased Call/SPX/SPXG13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2022	05/24/2024	05/29/2024	Exercise	1	1,499,234	4871	91,887		163,079	144,753			163,079		(18,326)				0001
Purchased Call/SPX/SPXG13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2022	06/06/2024	06/10/2024	Exercise	1	1,809,000	4052.19	272,074		570,941	512,346			570,941		(58,595)				0001
Purchased Call/SPX/SPXD008S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/28/2022	02/28/2024	03/01/2024	Exercise	1	2,134,000	4322.76	282,968		364,451	341,907			364,451		(22,544)				0001
Purchased Call/SPX/SPXE00LSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2022	10/01/2024	10/03/2024	Exercise	1	2,284,000	3535.06	392,620		1,400,016	1,252,244			1,400,016		(147,772)				0001
Purchased Call/SPX/SPXE00PS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/14/2022	10/16/2024	10/18/2024	Exercise	1	1,423,000	4276.04	116,686		617,780	571,521			617,780		(46,258)				0001
Purchased Call/SPX/SPXE00XSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/09/2022	12/11/2024	12/13/2024	Exercise	1	2,136,000	3906.45	348,168		1,162,245	997,474			1,162,245		(164,771)				0001
Purchased Call/SPX/SPXF13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2022	01/26/2024	01/30/2024	Exercise	1	1,688,870	4318	214,215		222,869	215,483			222,869		(7,387)				0001
Purchased Call/SPX/SPXH136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2022	08/23/2024	08/27/2024	Exercise	1	1,565,044	4125	215,207		567,613	497,663			567,613		(69,950)				0001
Purchased Call/SPX/SPXH138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2022	08/30/2024	09/04/2024	Exercise	1	1,546,947	3923	247,046		676,357	593,437			676,357		(82,920)				0001
Purchased Call/SPX/SPXH139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2022	08/30/2024	09/04/2024	Exercise	1	1,479,686	4656	129,590		369,174	325,374			369,174		(43,800)				0001
Purchased Call/SPX/SPXH001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/02/2024	02/06/2024	Exercise	1	39,400,000	4950		10,140	25,832	13,077			21,527		(8,450)	2,615			0001
Purchased Call/SPX/SPXH00FSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2024	05/22/2024	04/24/2024	Expire	1	4,800,000	24		24,000		(24,000)					(24,000)				0001
Purchased Call/SPX/SPXH136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2022	08/27/2024	08/29/2024	Exercise	1	1,519,367	4638	119,261		363,511	324,304			363,511		(39,207)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXH13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/23/2022	12/26/2024	12/30/2024	Exercise	1	1,590,000	4600.33	106,053		594,371	541,999			594,371		(52,372)				0001
Purchased Call/SPX/SPXD0DJSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/08/2022	04/10/2024	04/12/2024	Exercise	1	2,215,000	4456.41	311,429		347,541	304,821			347,541		(42,720)				0001
Purchased Call/SPX/SPXE002SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/29/2022	06/28/2024	07/02/2024	Exercise	1	1,571,416	4607	86,578		348,220	326,932			348,220		(21,288)				0001
Purchased Call/SPX/SPXE003SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/06/2022	06/28/2024	07/02/2024	Exercise	1	1,486,760	3736	235,502		675,995	617,528			675,995		(58,467)				0001
Purchased Call/SPX/SPXE009SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/04/2022	08/02/2024	08/06/2024	Exercise	1	1,422,000	4090.08	218,135		430,334	365,946			430,334		(64,387)				0001
Purchased Call/SPX/SPXE00ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/10/2022	08/02/2024	08/06/2024	Exercise	1	2,057,533	5325	73,370		10,736	(11,041)			10,736		(21,777)				0001
Purchased Call/SPX/SPXF13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2022	01/11/2024	01/16/2024	Exercise	1	1,904,431	4624	244,079		64,085	60,727			64,085		(3,357)				0001
Purchased Call/SPX/SPXF13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/23/2024	01/25/2024	Exercise	1	4,640,000	4332.41	603,664		548,773	530,531			548,773		(18,243)				0001
Purchased Call/SPX/SPXF13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/06/2024	02/08/2024	Exercise	1	2,247,000	4500.53	275,482		223,670	210,047			223,670		(13,623)				0001
Purchased Call/SPX/SPXG139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/01/2024	04/03/2024	Exercise	1	1,579,000	4463.13	227,376		271,156	242,695			271,156		(28,461)				0001
Purchased Call/SPX/SPXG13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	04/08/2024	Expire	1	1,680,000	5566.99	64,008		(8,253)				(8,253)		(8,253)				0001
Purchased Call/SPX/SPXG13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024	04/10/2024	Exercise	1	2,493,000	4450.58	351,762		417,591	370,173			417,591		(47,418)				0001
Purchased Call/SPX/SPXG131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	05/14/2024	Exercise	1	2,094,000	3867.2	324,779		722,219	663,983			722,219		(58,236)				0001
Purchased Call/SPX/SPXG131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2022	05/09/2024	05/13/2024	Exercise	1	2,252,688	4059	258,464		641,069	595,017			641,069		(46,052)				0001
Purchased Call/SPX/SPXG13JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024	05/21/2024	Exercise	1	1,754,519	4046	219,506		540,627	499,318			540,627		(41,308)				0001
Purchased Call/SPX/SPXG13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2022	05/24/2024	05/29/2024	Exercise	1	1,675,013	3972	273,823		559,742	505,053			559,742		(54,689)				0001
Purchased Call/SPX/SPXG13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2022	05/31/2024	06/04/2024	Exercise	1	2,693,352	4128	378,179		746,032	667,049			746,032		(78,983)				0001
Purchased Call/SPX/SPXG13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024	07/09/2024	Exercise	1	1,812,061	3818	286,381		825,617	752,145			825,617		(73,472)				0001
Purchased Call/SPX/SPXK13TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/18/2024	03/19/2024	Exercise	1	15,450,000	5158.03		47,895	12,993	(34,902)			12,993		(47,895)				0001
Purchased Call/SPX/SPXL13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/20/2024	05/21/2024	Exercise	1	9,540,000	5345.7		31,482	33,789	2,307			33,789		(31,482)				0001
Purchased Call/SPX/SPXH139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2022	09/13/2024	09/17/2024	Exercise	1	1,445,805	3907	231,276		630,880	549,552			630,880		(81,328)				0001
Purchased Call/SPX/SPXH13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2022	09/18/2024	09/20/2024	Exercise	1	1,787,204	4849	89,095		352,320	320,378			352,320		(31,942)				0001
Purchased Call/SPX/SPXH13DS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2022	09/20/2024	09/24/2024	Exercise	1	1,947,830	4469	123,498		622,942	578,018			622,942		(44,924)				0001
Purchased Call/SPX/SPXH130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2022	12/02/2024	12/04/2024	Exercise	1	2,286,000	4022.84	377,647		1,136,521	961,983			1,136,521		(174,538)				0001
Purchased Call/SPX/SPXH134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2022	08/16/2024	08/20/2024	Exercise	1	1,619,687	5309	67,379		92,705	71,515			92,705		(21,189)				0001
Purchased Call/SPX/SPXH135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/24/2022	08/22/2024	08/26/2024	Exercise	1	1,664,482	5008	87,587		222,242	194,050			222,242		(28,192)				0001
Purchased Call/SPX/SPXH13DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024	10/01/2024	Exercise	1	1,552,633	4284	120,416		603,481	558,637			603,481		(44,845)				0001
Purchased Call/SPX/SPXH13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2022	11/29/2024	12/03/2024	Exercise	1	1,818,134	4077	242,669		872,100	760,177			872,100		(111,923)				0001
Purchased Call/MLR/MLR161BS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/03/2022	01/03/2024	01/05/2024	Expire	1	5,723,153	267.67	209,790			(577)			(577)		(577)				0001
Purchased Call/MLR/MLR161BS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2024	01/08/2024	Expire	1	2,321,062	267.9	83,546			(344)			(344)		(344)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MLR/MLR161BS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2022	01/05/2024	01/09/2024	Expire	1	827,623	266.33	29,807			(164)					(164)				0001
Purchased Call/MLR/MLR161BS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024	01/10/2024	Expire	1	3,423,215	265.72	127,686			(1,229)					(1,229)				0001
Purchased Call/MLR/MLR161BSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2024	01/17/2024	Expire	1	3,934,293	265.65	144,949			(2,192)					(2,192)				0001
Purchased Call/MLR/MLR161BSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2022	01/12/2024	01/17/2024	Expire	1	1,902,912	265.34	69,083			(1,050)					(1,050)				0001
Purchased Call/MLR/MLR161BSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/14/2022	01/17/2024	01/19/2024	Expire	1	2,905,732	264.46	107,466			(2,363)					(2,363)				0001
Purchased Call/MLR/MLR161BSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/24/2022	01/24/2024	01/26/2024	Expire	1	1,787,096	262.35	65,165			(2,060)					(2,060)				0001
Purchased Call/MLR/MLR161BSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	01/30/2024	Expire	1	2,014,149	260.37	75,655			(2,615)					(2,615)				0001
Purchased Call/MLR/MLR161BSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	02/06/2024	Expire	1	2,944,785	262.18	106,343			(4,683)					(4,683)				0001
Purchased Call/MLR/MLR161BSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/03/2022	02/02/2024	02/06/2024	Expire	1	1,895,614	261.32	69,581			(3,072)					(3,072)				0001
Purchased Call/MLR/MLR161BSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/04/2022	02/02/2024	02/06/2024	Expire	1	949,697	260.12	34,768			(1,538)					(1,538)				0001
Purchased Call/MLR/MLR161CS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	02/09/2024	Expire	1	2,848,558	260.31	105,570			(5,369)					(5,369)				0001
Purchased Call/MLR/MLR161CS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024	02/13/2024	Expire	1	3,136,451	261.24	110,113			(5,910)					(5,910)				0001
Purchased Call/MLR/MLR161CSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	02/21/2024	Expire	1	5,394,567	258.74	196,114			(12,518)					(12,518)				0001
Purchased Call/MLR/MLR161CSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2022	02/23/2024	02/27/2024	Expire	1	1,694,091	257.88	63,030			(4,609)					(4,609)				0001
Purchased Call/MLR/MLR161CSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	02/27/2024	Expire	1	633,976	259.16	24,105			(1,767)					(1,767)				0001
Purchased Call/MLR/MLR161CSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2022	02/28/2024	03/01/2024	Expire	1	2,604,113	259.89	96,464			(7,687)					(7,687)				0001
Purchased Call/MLR/MLR161CSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	03/11/2024	Expire	1	2,471,176	261.36	88,774			(8,046)					(8,046)				0001
Purchased Call/MLR/MLR161CSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/14/2022	03/14/2024	03/18/2024	Expire	1	2,898,268	258.15	105,910			(10,613)					(10,613)				0001
Purchased Call/MLR/MLR161CSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2024	03/19/2024	Expire	1	2,813,263	258.13	102,867			(10,445)					(10,445)				0001
Purchased Call/MLR/MLR161DS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/16/2022	03/15/2024	03/19/2024	Expire	1	5,112,340	257.79	187,386			(19,059)					(19,059)				0001
Purchased Call/SPX/SPXG1315B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/22/2022	02/16/2024	02/21/2024	Exercise	1	1,686,500	4473	165,149		204,422	193,900			204,422		(10,522)				0001
Purchased Call/SPX/SPXG137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/28/2022	03/25/2024	03/27/2024	Exercise	1	1,579,016	4524	213,958		244,784	220,029			244,784		(24,755)				0001
Purchased Call/SPX/SPXG13ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/06/2022	04/05/2024	04/09/2024	Exercise	1	1,639,000	4461.43	229,952		271,721	241,714			271,721		(30,007)				0001
Purchased Call/SPX/SPXG13ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	04/09/2024	Exercise	1	2,426,000	4456.56	345,462		403,119	357,851			403,119		(45,267)				0001
Purchased Call/SPX/SPXG13ASY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	04/09/2024	Exercise	1	2,389,710	4492	324,243		378,966	336,478			378,966		(42,487)				0001
Purchased Call/SPX/SPXG13BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/08/2022	04/09/2024	04/11/2024	Exercise	1	2,483,000	4450.58	350,848		420,076	372,365			420,076		(47,711)				0001
Purchased Call/SPX/SPXG13CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/13/2022	04/12/2024	04/16/2024	Exercise	1	1,544,844	5060	100,812		21,876	7,751			21,876		(14,125)				0001
Purchased Call/SPX/SPXG13CSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/13/2022	04/11/2024	04/15/2024	Expire	1	1,568,806	5216	82,169			(11,416)					(11,416)				0001
Purchased Call/SPX/SPXG13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	04/23/2024	Expire	1	1,543,546	5189	84,192			(12,658)					(12,658)				0001
Purchased Call/SPX/SPXG13DSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	06/11/2024	Exercise	1	2,385,035	4130	323,986		703,581	632,974			703,581		(70,607)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXG130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/09/2022	06/07/2024	06/11/2024	Exercise	1	1,459,072	4997	65,125		123,547	109,354			123,547		(14,193)				0001
Purchased Call/SPX/SPXG13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/16/2022	06/07/2024	06/11/2024	Exercise	1	1,661,600	3863	186,652		632,179	591,048			632,179		(41,131)				0001
Purchased Call/SPX/SPXG13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/16/2022	06/13/2024	06/17/2024	Exercise	1	1,559,611	4778	48,116		262,297	251,382			262,297		(10,914)				0001
Purchased Call/SPX/SPXG13TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/06/2022	07/05/2024	07/09/2024	Exercise	1	1,716,226	3823	248,595		781,397	717,882			781,397		(63,515)				0001
Purchased Call/SPX/SPXG13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/08/2022	07/10/2024	07/12/2024	Exercise	1	1,545,000	5004.07	51,294		249,551	236,112			249,551		(13,439)				0001
Purchased Call/SPX/SPXL13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/09/2024	09/18/2024	07/11/2024	Exercise	1	1,500,000	15		87,500	184,500	97,000			184,500		(87,500)				0001
Purchased Call/MLR/MLR161BS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/10/2022	01/10/2024	01/12/2024	Expire	1	3,651,326	265.06	136,235			(1,686)					(1,686)				0001
Purchased Call/MLR/MLR161BS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/31/2021	01/02/2024	01/04/2024	Expire	1	5,175,085	268.61	174,353			(240)					(240)				0001
Purchased Call/MLR/MLR161BS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	01/09/2024	Expire	1	417,538	265.72	15,351			(85)					(85)				0001
Purchased Call/MLR/MLR161BS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/07/2022	01/09/2024	01/11/2024	Expire	1	3,246,602	265.72	121,098			(1,331)					(1,331)				0001
Purchased Call/MLR/MLR161BSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	01/16/2024	Expire	1	2,033,451	265.39	75,671			(1,040)					(1,040)				0001
Purchased Call/MLR/MLR161DS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2024	03/21/2024	Expire	1	3,573,259	258.16	130,424			(13,974)					(13,974)				0001
Purchased Call/MLR/MLR161DS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/18/2022	03/18/2024	03/20/2024	Expire	1	1,242,122	258.16	44,498			(4,716)					(4,716)				0001
Purchased Call/MLR/MLR161DSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/28/2022	03/28/2024	04/01/2024	Expire	1	4,394,261	256.93	162,581			(19,422)					(19,422)				0001
Purchased Call/MLR/MLR161DSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	04/01/2024	Expire	1	2,117,381	257.68	76,788			(9,177)					(9,177)				0001
Purchased Call/MLR/MLR161DSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/01/2022	04/03/2024	04/05/2024	Expire	1	1,763,160	257.67	63,826			(8,142)					(8,142)				0001
Purchased Call/MLR/MLR161DSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2024	04/08/2024	Expire	1	3,285,930	257.54	117,441			(15,162)					(15,162)				0001
Purchased Call/MLR/MLR161DSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/11/2022	04/11/2024	04/15/2024	Expire	1	2,723,530	258.24	100,096			(13,875)					(13,875)				0001
Purchased Call/MLR/MLR161DSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024	04/16/2024	Expire	1	1,221,046	259	43,673			(6,152)					(6,152)				0001
Purchased Call/MLR/MLR161DSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2024	04/18/2024	Expire	1	4,670,932	259	169,088			(24,586)					(24,586)				0001
Purchased Call/MLR/MLR161DSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/18/2022	04/18/2024	04/22/2024	Expire	1	2,796,112	258.75	99,826			(14,799)					(14,799)				0001
Purchased Call/MLR/MLR161ES4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/25/2022	04/25/2024	04/29/2024	Expire	1	1,891,183	255.73	67,607			(10,677)					(10,677)				0001
Purchased Call/MLR/MLR161ES8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/29/2022	05/01/2024	05/03/2024	Expire	1	3,249,697	253.48	116,989			(19,418)					(19,418)				0001
Purchased Call/MLR/MLR161ES9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	05/01/2024	Expire	1	2,024,976	253.48	71,893			(11,769)					(11,769)				0001
Purchased Call/MLR/MLR161ESB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/02/2022	05/02/2024	05/06/2024	Expire	1	2,713,069	251.69	97,918			(16,404)					(16,404)				0001
Purchased Call/MLR/MLR161ESK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	05/14/2024	Expire	1	5,939,824	251.41	213,389			(38,172)					(38,172)				0001
Purchased Call/MLR/MLR161ESR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	05/21/2024	Expire	1	4,300,631	249.83	154,640			(29,107)					(29,107)				0001
Purchased Call/MLR/MLR161ESS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	05/21/2024	Expire	1	889,922	250.32	33,808			(6,403)					(6,403)				0001
Purchased Call/MLR/MLR161ESW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/23/2022	05/23/2024	05/28/2024	Expire	1	1,424,949	251.18	52,389			(10,283)					(10,283)				0001
Purchased Call/MLR/MLR161ESZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2022	05/24/2024	05/29/2024	Expire	1	1,472,762	252.66	52,893			(10,523)					(10,523)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161FS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2024	06/04/2024	Expire	1	2,305,509	252.25	82,939			(17,199)					(17,199)				0001
Purchased Call/MLR/MLR161FS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	06/04/2024	Expire	1	3,498,424	251.65	125,597			(26,053)					(26,053)				0001
Purchased Call/MLR/MLR161FS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2024	06/07/2024	Expire	1	3,270,106	251.75	117,086			(25,061)					(25,061)				0001
Purchased Call/MLR/MLR161FS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2022	06/03/2024	06/05/2024	Expire	1	1,379,252	251.75	49,510			(10,491)					(10,491)				0001
Purchased Call/MLR/MLR161FSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2024	06/11/2024	Expire	1	1,695,538	251.82	58,064			(12,599)					(12,599)				0001
Purchased Call/MLR/MLR161FSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	06/12/2024	Expire	1	495,028	248.68	15,910			(3,528)					(3,528)				0001
Purchased Call/MLR/MLR161FSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	06/18/2024	Expire	1	3,949,245	245.4	140,113			(31,775)					(31,775)				0001
Purchased Call/MLR/MLR161FSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2022	06/17/2024	06/20/2024	Expire	1	1,330,667	245.38	48,643			(11,335)					(11,335)				0001
Purchased Call/MLR/MLR161FSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2022	06/27/2024	07/01/2024	Expire	1	2,845,743	246.68	101,035			(24,729)					(24,729)				0001
Purchased Call/MLR/MLR161FSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2024	07/02/2024	Expire	1	2,667,192	246.43	94,658			(23,270)					(23,270)				0001
Purchased Call/MLR/MLR161FSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2022	06/28/2024	07/02/2024	Expire	1	1,144,009	247.18	40,299			(10,004)					(10,004)				0001
Purchased Call/MLR/MLR161GS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2024	07/03/2024	Expire	1	494,877	247.81	16,428			(4,139)					(4,139)				0001
Purchased Call/MLR/MLR161GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2022	07/05/2024	07/09/2024	Expire	1	1,675,921	245.79	58,949			(15,159)					(15,159)				0001
Purchased Call/MLR/MLR161GS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2024	07/10/2024	Expire	1	308,607	245.36	10,810			(2,827)					(2,827)				0001
Purchased Call/MLR/MLR161GS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/11/2022	07/11/2024	07/15/2024	Expire	1	1,735,141	245.52	61,294			(16,196)					(16,196)				0001
Purchased Call/MLR/MLR161GS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	07/16/2024	Expire	1	4,934,796	245.26	174,174			(46,257)					(46,257)				0001
Purchased Call/MLR/MLR161GSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	07/16/2024	Expire	1	1,264,121	244.95	45,285			(12,147)					(12,147)				0001
Purchased Call/MLR/MLR161GSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	07/17/2024	Expire	1	1,372,453	244.98	49,375			(13,383)					(13,383)				0001
Purchased Call/MLR/MLR161GSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2022	07/16/2024	07/18/2024	Expire	1	4,302,689	244.98	153,606			(41,566)					(41,566)				0001
Purchased Call/MLR/MLR161GSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2022	07/18/2024	07/22/2024	Expire	1	3,142,729	244.89	112,100			(30,654)					(30,654)				0001
Purchased Call/MLR/MLR161GSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	07/23/2024	Expire	1	2,202,918	244.46	78,925			(21,672)					(21,672)				0001
Purchased Call/MLR/MLR161GSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	07/23/2024	Expire	1	2,822,334	244.29	102,428			(28,174)					(28,174)				0001
Purchased Call/MLR/MLR161GSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2022	07/19/2024	07/23/2024	Expire	1	895,462	245.35	32,526			(9,001)					(9,001)				0001
Purchased Call/MLR/MLR161GSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024	07/24/2024	Expire	1	1,742,754	246.04	62,160			(17,415)					(17,415)				0001
Purchased Call/MLR/MLR161GSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	07/31/2024	Expire	1	780,575	246.52	26,969			(7,808)					(7,808)				0001
Purchased Call/MLR/MLR161BSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/14/2022	01/16/2024	01/18/2024	Expire	1	7,544,536	264.46	280,657			(5,791)					(5,791)				0001
Purchased Call/MLR/MLR161BSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/19/2022	01/19/2024	01/23/2024	Expire	1	2,037,400	263.12	74,318			(1,841)					(1,841)				0001
Purchased Call/MLR/MLR161BSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	01/23/2024	Expire	1	214,249	262.28	7,761			(193)					(193)				0001
Purchased Call/MLR/MLR161CS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	02/12/2024	Expire	1	2,204,570	260.28	80,160			(4,189)					(4,189)				0001
Purchased Call/MLR/MLR161CS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/11/2022	02/13/2024	02/15/2024	Expire	1	2,585,204	258.69	94,678			(5,595)					(5,595)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161CSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2024	02/22/2024	Expire	1	2,259,660	258.74	83,381			(5,735)					(5,735)				0001
Purchased Call/MLR/MLR161CSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/25/2022	02/27/2024	02/29/2024	Expire	1	4,486,339	259.16	167,348			(13,109)					(13,109)				0001
Purchased Call/MLR/MLR161CSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/25/2022	02/26/2024	02/28/2024	Expire	1	6,313,738	259.16	232,346			(17,897)					(17,897)				0001
Purchased Call/MLR/MLR161CSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/02/2022	03/01/2024	03/05/2024	Expire	1	3,494,234	260.11	124,411			(10,270)					(10,270)				0001
Purchased Call/MLR/MLR161CSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2022	03/05/2024	03/07/2024	Expire	1	3,274,328	261.88	120,823			(10,622)					(10,622)				0001
Purchased Call/MLR/MLR161CSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	03/12/2024	Expire	1	1,884,339	260.78	69,234			(6,363)					(6,363)				0001
Purchased Call/MLR/MLR161CST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024	03/12/2024	Expire	1	5,845,373	260.07	214,103			(19,708)					(19,708)				0001
Purchased Call/MLR/MLR161CSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2022	03/08/2024	03/12/2024	Expire	1	1,252,428	259.85	44,799			(4,143)					(4,143)				0001
Purchased Call/MLR/MLR161DS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024	03/26/2024	Expire	1	2,305,111	258.08	83,369			(9,316)					(9,316)				0001
Purchased Call/MLR/MLR161DS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2022	03/25/2024	03/27/2024	Expire	1	1,076,747	257.61	38,111			(4,407)					(4,407)				0001
Purchased Call/MLR/MLR161BSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2022	01/18/2024	01/22/2024	Expire	1	2,151,165	263.16	76,605			(1,802)					(1,802)				0001
Purchased Call/MLR/MLR161BSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	01/23/2024	Expire	1	2,052,039	262.2	76,081			(1,892)					(1,892)				0001
Purchased Call/MLR/MLR161BSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/25/2022	01/25/2024	01/29/2024	Expire	1	2,206,390	261.65	80,608			(2,658)					(2,658)				0001
Purchased Call/MLR/MLR161BSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024	01/30/2024	Expire	1	3,563,806	260.09	132,062			(4,541)					(4,541)				0001
Purchased Call/MLR/MLR161BSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/04/2022	02/06/2024	02/08/2024	Expire	1	1,834,270	260.12	67,883			(3,357)					(3,357)				0001
Purchased Call/MLR/MLR161CS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	02/21/2024	Expire	1	1,499,925	258.74	54,027			(3,438)					(3,438)				0001
Purchased Call/MLR/MLR161CSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2024	02/26/2024	Expire	1	2,052,264	258.19	74,969			(5,359)					(5,359)				0001
Purchased Call/MLR/MLR161CSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2022	03/04/2024	03/06/2024	Expire	1	1,387,936	261.88	50,657			(4,392)					(4,392)				0001
Purchased Call/MLR/MLR161CSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/11/2022	03/11/2024	03/13/2024	Expire	1	1,007,681	259.14	36,026			(3,471)					(3,471)				0001
Purchased Call/MLR/MLR161DS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	03/19/2024	Expire	1	1,563,760	258.55	56,558			(5,776)					(5,776)				0001
Purchased Call/MLR/MLR161DS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/21/2022	03/21/2024	03/25/2024	Expire	1	1,913,222	257.46	68,979			(7,577)					(7,577)				0001
Purchased Call/MLR/MLR161DSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2022	03/27/2024	03/29/2024	Expire	1	1,618,395	257.61	58,747			(6,931)					(6,931)				0001
Purchased Call/MLR/MLR161DSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/30/2022	03/28/2024	04/01/2024	Expire	1	3,373,464	258.2	122,089			(14,613)					(14,613)				0001
Purchased Call/MLR/MLR161DSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	04/01/2024	Expire	1	1,633,569	258.11	57,972			(6,974)					(6,974)				0001
Purchased Call/MLR/MLR161DSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	04/03/2024	Expire	1	1,057,372	257.67	37,500			(4,700)					(4,700)				0001
Purchased Call/MLR/MLR161GSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2022	07/31/2024	08/02/2024	Expire	1	1,536,468	246.52	55,159			(16,041)					(16,041)				0001
Purchased Call/MLR/MLR161GSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2022	08/01/2024	08/05/2024	Expire	1	515,829	246.42	18,467			(5,396)					(5,396)				0001
Purchased Call/MLR/MLR161GST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2024	08/06/2024	Expire	1	1,785,930	245.41	61,554			(18,123)					(18,123)				0001
Purchased Call/MLR/MLR161GSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2022	08/08/2024	08/12/2024	Expire	1	2,611,230	244.69	93,532			(28,290)					(28,290)				0001
Purchased Call/MLR/MLR161HS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	08/14/2024	Expire	1	551,923	245.37	18,961			(5,861)					(5,861)				0001

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Purchased Call/MLR/MLR161HS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	08/20/2024	Expire	1	3,812,869	245.85	130,366			(40,882)					(40,882)				0001
Purchased Call/MLR/MLR161HSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2022	08/23/2024	08/27/2024	Expire	1	2,476,045	244.12	84,046			(27,201)					(27,201)				0001
Purchased Call/MLR/MLR161HSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	08/27/2024	Expire	1	4,079,066	243.92	141,237			(45,697)					(45,697)				0001
Purchased Call/MLR/MLR161HSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2022	08/23/2024	08/27/2024	Expire	1	1,383,226	244.36	47,827			(15,509)					(15,509)				0001
Purchased Call/MLR/MLR161HSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	02/13/2024	Exercise	1	3,552,690	242.6	125,765		5	(41,283)			5		(41,288)				0001
Purchased Call/MLR/MLR161HSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	08/28/2024	Expire	1	774,777	242.6	27,134			(8,908)					(8,908)				0001
Purchased Call/MLR/MLR161HSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	09/04/2024	Expire	1	3,455,575	241.24	121,370			(40,314)					(40,314)				0001
Purchased Call/MLR/MLR161HSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2024	09/09/2024	Expire	1	1,230,199	241.03	43,549			(14,815)					(14,815)				0001
Purchased Call/MLR/MLR161HSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	09/04/2024	09/06/2024	Expire	1	6,837,975	241.03	239,440			(81,295)					(81,295)				0001
Purchased Call/MLR/MLR161HSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2024	09/10/2024	Expire	1	1,717,268	240.22	57,704			(19,792)					(19,792)				0001
Purchased Call/MLR/MLR161HST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	09/10/2024	Expire	1	3,379,442	241.77	116,835			(40,007)					(40,007)				0001
Purchased Call/MLR/MLR161HSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	09/11/2024	Expire	1	1,220,489	241.45	41,267			(14,333)					(14,333)				0001
Purchased Call/MLR/MLR161HSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2022	09/12/2024	09/16/2024	Expire	1	2,012,001	241.89	64,905			(22,763)					(22,763)				0001
Purchased Call/MLR/MLR161IS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	09/17/2024	Expire	1	3,748,180	239.01	130,484			(45,902)					(45,902)				0001
Purchased Call/MLR/MLR161IS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	09/18/2024	Expire	1	1,202,011	238.11	40,899			(14,589)					(14,589)				0001
Purchased Call/MLR/MLR161IS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/19/2022	09/19/2024	09/23/2024	Expire	1	2,947,624	237.85	97,750			(35,303)					(35,303)				0001
Purchased Call/SPX/SPXH13LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJIISFPU8MPR08K5P83	11/14/2022	11/08/2024	11/13/2024	Exercise	1	2,227,580	3930	390,736		1,160,834	992,218			1,160,834		(168,616)				0001
Purchased Call/MLR/MLR161DSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024	04/09/2024	Expire	1	3,966,408	257.8	143,562			(18,741)					(18,741)				0001
Purchased Call/MLR/MLR161DSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	04/09/2024	Expire	1	851,264	258.32	30,716			(4,032)					(4,032)				0001
Purchased Call/MLR/MLR161DSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	04/16/2024	Expire	1	4,856,156	259.84	175,175			(24,552)					(24,552)				0001
Purchased Call/MLR/MLR161DSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	04/23/2024	Expire	1	2,187,897	258.13	78,950			(11,810)					(11,810)				0001
Purchased Call/MLR/MLR161ES0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	04/23/2024	Expire	1	2,128,690	258.05	74,474			(11,218)					(11,218)				0001
Purchased Call/MLR/MLR161ES2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2024	04/24/2024	Expire	1	1,550,740	256.26	54,072			(8,339)					(8,339)				0001
Purchased Call/MLR/MLR161ES3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/22/2022	04/24/2024	04/26/2024	Expire	1	1,325,549	256.26	47,720			(7,462)					(7,462)				0001
Purchased Call/MLR/MLR161ES5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	04/30/2024	Expire	1	2,358,133	255.48	84,919			(13,514)					(13,514)				0001
Purchased Call/MLR/MLR161ES6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	04/30/2024	Expire	1	5,378,917	255.16	193,143			(30,789)					(30,789)				0001
Purchased Call/MLR/MLR161ESC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	05/07/2024	Expire	1	3,187,226	251.84	115,615			(19,519)					(19,519)				0001
Purchased Call/MLR/MLR161ESE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2024	05/07/2024	Expire	1	1,781,281	252.31	62,878			(10,688)					(10,688)				0001
Purchased Call/MLR/MLR161ESG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024	05/08/2024	Expire	1	901,067	252.5	31,532			(5,472)					(5,472)				0001
Purchased Call/MLR/MLR161ESM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2024	05/17/2024	Expire	1	4,314,704	251.2	155,254			(28,771)					(28,771)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161ESN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2024	05/15/2024	Expire	1	877,952	251.2	31,724			(5,811)				(5,811)				0001
Purchased Call/MLR/MLR161DSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/01/2022	04/02/2024	04/04/2024	Expire	1	4,829,000	257.67	174,810			(22,091)				(22,091)				0001
Purchased Call/MLR/MLR161DSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	04/09/2024	Expire	1	2,387,529	256.92	87,287			(11,379)				(11,379)				0001
Purchased Call/MLR/MLR161DSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2022	04/10/2024	04/12/2024	Expire	1	3,503,592	258.32	126,820			(17,409)				(17,409)				0001
Purchased Call/MLR/MLR161DST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2022	04/15/2024	04/17/2024	Expire	1	801,002	259	28,796			(4,156)				(4,156)				0001
Purchased Call/MLR/MLR161DSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2022	04/17/2024	04/19/2024	Expire	1	1,731,932	259	62,696			(9,190)				(9,190)				0001
Purchased Call/MLR/MLR161ES7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024	04/30/2024	Expire	1	2,238,323	255.75	75,942			(12,160)				(12,160)				0001
Purchased Call/MLR/MLR161ESF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/06/2022	05/07/2024	05/09/2024	Expire	1	5,153,144	252.5	184,998			(32,273)				(32,273)				0001
Purchased Call/MLR/MLR161ESI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/09/2022	05/09/2024	05/13/2024	Expire	1	2,680,922	251.85	95,159			(16,850)				(16,850)				0001
Purchased Call/MLR/MLR161ESJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	05/14/2024	Expire	1	3,482,163	251.14	125,628			(22,432)				(22,432)				0001
Purchased Call/MLR/MLR161ESL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	05/14/2024	Expire	1	854,743	251.22	30,880			(5,540)				(5,540)				0001
Purchased Call/MLR/MLR161IS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/24/2024	09/26/2024	Expire	1	5,219,168	235.05	181,690			(66,652)				(66,652)				0001
Purchased Call/MLR/MLR1611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/25/2024	09/27/2024	Expire	1	1,923,431	235.05	66,688			(24,519)				(24,519)				0001
Purchased Call/MLR/MLR1611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2024	10/01/2024	Expire	1	6,416,168	234.01	221,856			(82,341)				(82,341)				0001
Purchased Call/MLR/MLR1611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2022	10/03/2024	10/07/2024	Expire	1	3,691,407	235.2	125,619			(47,772)				(47,772)				0001
Purchased Call/MLR/MLR1611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	10/08/2024	Expire	1	4,038,140	235.04	140,359			(53,428)				(53,428)				0001
Purchased Call/MLR/MLR1611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024	10/08/2024	Expire	1	1,193,259	234.23	40,740			(15,614)				(15,614)				0001
Purchased Call/MLR/MLR1611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024	10/07/2024	Exercise	1	7,244,471	233.68	252,108		.35	(97,409)			35		(97,445)				0001
Purchased Call/MLR/MLR1611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2022	10/10/2024	10/15/2024	Expire	1	4,170,579	233.56	145,069			(56,329)				(56,329)				0001
Purchased Call/MLR/MLR1611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2024	06/12/2024	Exercise	1	6,063,867	233.64	209,578		155	(81,550)			155		(81,705)				0001
Purchased Call/MLR/MLR1611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2022	10/14/2024	10/02/2024	Exercise	1	2,789,689	232.49	96,587		957	(37,252)			957		(38,209)				0001
Purchased Call/MLR/MLR161JS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	08/13/2024	Exercise	1	1,663,843	231.68	58,628		727	(22,837)			727		(23,563)				0001
Purchased Call/MLR/MLR161JS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	02/05/2024	Exercise	1	3,516,408	232.57	121,725		302	(48,940)			302		(49,242)				0001
Purchased Call/MLR/MLR161JS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2022	10/24/2024	01/05/2024	Exercise	1	4,335,587	232.54	150,151		441	(60,788)			441		(61,229)				0001
Purchased Call/MLR/MLR161JS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	10/29/2024	Expire	1	6,244,690	233.13	216,134			(88,498)				(88,498)				0001
Purchased Call/MLR/MLR161JSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2022	10/31/2024	01/05/2024	Exercise	1	5,159,903	232.4	177,352		3,184	(70,808)			3,184		(73,992)				0001
Purchased Call/MAB/MAB4137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/29/2024	12/01/2026	12/03/2024	Exercise	1	15,783,032	279.53	440,483	13,332	10,838	(2,494)			10,838						0001
Purchased Call/MAB/MAB4138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/18/2024	12/18/2026	12/20/2024	Exercise	1	18,113,166	276.05	520,626	3,970	3,768	(202)			3,768						0001
Purchased Call/NKY/NKY0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/22/2023	01/05/2024	01/09/2024	Expire	1	2,988,000	32200	9,315			(4,140)				(4,140)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NKY/NKY017085	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	01/12/2024	01/17/2024	Expire	1	2,988,000	31550	7,461			(5,129)					(5,129)				0001
Purchased Call/NKY/NKY017088	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/29/2024	03/14/2024	03/04/2024	Expire	1	11,000,000	37991.199999999997	22,550			(22,550)					(22,550)				0001
Purchased Call/NKY/NKY021082	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/29/2024	03/14/2024	03/04/2024	Expire	1	9,000,000	40341.18	18,000			(18,000)					(18,000)				0001
Purchased Call/SPX/SPX261JS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2024	03/22/2024	03/19/2024	Expire	1	30,000,000	5270.6	6,000			(6,000)					(6,000)				0001
Purchased Call/SPX/SPX921KS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/14/2024	02/28/2024	02/16/2024	Expire	1	34,650,000	4850.6	31,185			(31,185)					(31,185)				0001
Purchased Call/SPX/SPX921LSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/27/2024	03/13/2024	02/29/2024	Expire	1	19,504,000	5032.31	10,727			(10,727)					(10,727)				0001
Purchased Call/SPX/SPX921MS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/01/2024	03/08/2024	03/05/2024	Expire	1	38,000,000	5041.71	7,600			(7,600)					(7,600)				0001
Purchased Call/SPX/SPXK13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/13/2024	02/13/2024	Exercise	1	15,000,000	4956.24	2,400	3,661	1,261			3,661			(2,400)				0001
Purchased Call/MLR/MLR161BSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2024	01/25/2024	Expire	1	2,928,933	262.2	108,956			(3,293)					(3,293)				0001
Purchased Call/MLR/MLR161BSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2022	01/26/2024	01/30/2024	Expire	1	1,584,303	258.89	59,794			(2,063)					(2,063)				0001
Purchased Call/MLR/MLR161BST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/31/2022	01/31/2024	02/02/2024	Expire	1	2,934,612	261.38	108,511			(4,472)					(4,472)				0001
Purchased Call/MLR/MLR161CS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	02/13/2024	Expire	1	668,548	258.69	24,191			(1,305)					(1,305)				0001
Purchased Call/MLR/MLR161CS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2024	02/16/2024	Expire	1	2,631,088	258.05	97,019			(5,872)					(5,872)				0001
Purchased Call/MLR/MLR161JSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	09/13/2024	Exercise	1	5,489,978	231.85	188,717	4,569	(74,646)			4,569			(79,215)				0001
Purchased Call/MLR/MLR161JSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2022	11/06/2024	08/29/2024	Exercise	1	2,074,231	231.25	71,561	1,369	(29,061)			1,369			(30,431)				0001
Purchased Call/MLR/MLR161JSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/07/2022	11/07/2024	08/22/2024	Exercise	1	4,869,043	230.7	168,518	2,467	(69,438)			2,467			(71,905)				0001
Purchased Call/MLR/MLR161JSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2024	03/29/2024	Exercise	1	10,865,242	231.13	376,556	11,190	(150,034)			11,190			(161,224)				0001
Purchased Call/MLR/MLR161JSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	09/18/2024	Exercise	1	6,620,014	231.4	229,958	8,970	(90,000)			8,970			(98,970)				0001
Purchased Call/MLR/MLR161JSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2024	02/13/2024	Exercise	1	4,108,748	233.1	142,574	741	(61,034)			741			(61,775)				0001
Purchased Call/MLR/MLR161JSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2024	02/06/2024	Exercise	1	3,025,413	233.1	105,206	1,200	(44,563)			1,200			(45,763)				0001
Purchased Call/MLR/MLR161JSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2024	02/06/2024	Exercise	1	9,470,568	233.06	328,277	82	(143,599)			82			(143,681)				0001
Purchased Call/MLR/MLR161JSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/20/2024	09/19/2024	Exercise	1	3,352,103	232.14	116,318	4,395	(47,302)			4,395			(51,697)				0001
Purchased Call/MLR/MLR161JSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/19/2024	08/22/2024	Exercise	1	4,101,566	232.14	142,324	4,848	(58,299)			4,848			(63,147)				0001
Purchased Call/MLR/MLR161KS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/25/2022	11/27/2024	08/29/2024	Exercise	1	1,346,087	232.13	46,600	287	(20,880)			287			(21,167)				0001
Purchased Call/MLR/MLR161KS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	10/04/2024	Exercise	1	3,647,813	233.7	126,005	281	(57,649)			281			(57,930)				0001
Purchased Call/MLR/MLR161KS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024	09/19/2024	Exercise	1	4,453,569	233.55	154,711	218	(71,459)			218			(71,677)				0001
Purchased Call/MLR/MLR161KS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2022	12/05/2024	09/06/2024	Exercise	1	6,991,270	232.46	243,626	3,591	(109,731)			3,591			(113,321)				0001
Purchased Call/MLR/MLR161KSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	01/05/2024	Exercise	1	5,696,337	233.27	188,364	5,037	(82,990)			5,037			(88,027)				0001
Purchased Call/MLR/MLR161KSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	08/22/2024	Exercise	1	3,899,137	233.04	105,949	1,268	8,430	(42,536)		8,430			(50,965)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161KSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	09/19/2024	Exercise	1	4,147,601	232.62	140,865		5,047	(61,443)			5,047		(66,490)				0001
Purchased Call/MLR/MLR161KSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2024	09/10/2024	Exercise	1	4,660,625	232.62	157,529		2,280	(72,157)			2,280		(74,437)				0001
Purchased Call/MLR/MLR161EST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2022	05/22/2024	05/24/2024	Expire	1	2,353,475	250.6	86,258			(16,810)					(16,810)				0001
Purchased Call/MLR/MLR161ESU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2022	05/20/2024	05/22/2024	Expire	1	1,305,621	250.6	49,732			(9,596)					(9,596)				0001
Purchased Call/MLR/MLR161FS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	05/29/2024	Expire	1	760,033	253.14	26,230			(5,230)					(5,230)				0001
Purchased Call/MLR/MLR161FS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/27/2022	05/30/2024	06/03/2024	Expire	1	1,839,815	253.14	66,102			(13,606)					(13,606)				0001
Purchased Call/MLR/MLR161FS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/27/2022	05/29/2024	05/31/2024	Expire	1	4,692,157	253.14	169,387			(34,668)					(34,668)				0001
Purchased Call/MLR/MLR161FSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2022	06/13/2024	06/17/2024	Expire	1	2,169,347	245.65	76,878			(17,321)					(17,321)				0001
Purchased Call/MLR/MLR161FSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2024	06/18/2024	Expire	1	3,808,654	244.47	135,551			(30,701)					(30,701)				0001
Purchased Call/MLR/MLR161FSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2022	06/14/2024	06/18/2024	Expire	1	1,046,675	245.56	37,688			(8,602)					(8,602)				0001
Purchased Call/MLR/MLR161FSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	06/25/2024	Expire	1	2,960,869	246.44	105,397			(24,912)					(24,912)				0001
Purchased Call/MLR/MLR161FSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	06/25/2024	Expire	1	725,438	246.66	25,674			(6,151)					(6,151)				0001
Purchased Call/MLR/MLR161FSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	06/26/2024	Expire	1	194,278	246.87	6,972			(1,686)					(1,686)				0001
Purchased Call/MLR/MLR161FST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2022	06/26/2024	06/28/2024	Expire	1	2,079,907	246.87	74,216			(18,022)					(18,022)				0001
Purchased Call/MLR/MLR161FSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	07/02/2024	Expire	1	5,761,103	246.72	204,237			(50,257)					(50,257)				0001
Purchased Call/MLR/MLR161GS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024	07/09/2024	Expire	1	3,450,765	247.14	122,696			(31,332)					(31,332)				0001
Purchased Call/MLR/MLR161ESY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	05/29/2024	Expire	1	2,472,270	252.48	88,369			(17,512)					(17,512)				0001
Purchased Call/MLR/MLR161FS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	06/04/2024	Expire	1	910,956	252.43	31,044			(6,478)					(6,478)				0001
Purchased Call/MLR/MLR161FSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/06/2022	06/06/2024	06/10/2024	Expire	1	1,181,213	251.29	40,614			(8,766)					(8,766)				0001
Purchased Call/MLR/MLR161FSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2022	06/07/2024	06/11/2024	Expire	1	757,951	249.81	23,912			(5,219)					(5,219)				0001
Purchased Call/MLR/MLR161FSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2024	06/13/2024	Expire	1	6,166,866	248.68	220,157			(48,991)					(48,991)				0001
Purchased Call/MLR/MLR161FSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2024	06/14/2024	Expire	1	3,259,236	248.68	116,355			(26,016)					(26,016)				0001
Purchased Call/MLR/MLR161FSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2022	06/18/2024	06/21/2024	Expire	1	7,993,454	245.38	284,840			(66,253)					(66,253)				0001
Purchased Call/MLR/MLR161FSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	06/25/2024	Expire	1	1,699,027	245.67	61,215			(14,478)					(14,478)				0001
Purchased Call/MLR/MLR161KSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	08/29/2024	Exercise	1	2,547,064	232.72	93,218		1,878	(42,745)			1,878		(44,622)				0001
Purchased Call/MLR/MLR161KSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	08/26/2024	Exercise	1	4,680,970	232.41	163,627		4,230	(74,561)			4,230		(78,790)				0001
Purchased Call/MLR/MLR161KSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	02/06/2024	Exercise	1	9,164,606	231.69	319,935		6,385	(149,072)			6,385		(155,457)				0001
Purchased Call/MLR/MLR161KSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	01/05/2024	Exercise	1	4,441,595	232.95	153,970		5,317	(69,591)			5,317		(74,908)				0001
Purchased Call/MLR/MLR161KSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	08/26/2024	Exercise	1	3,543,910	232.32	123,470		1,369	(59,024)			1,369		(60,393)				0001
Purchased Call/MLR/MLR161KSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2024	01/05/2024	Exercise	1	4,971,740	232.58	172,972		5,734	(79,694)			5,734		(85,428)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161KST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2024	08/26/2024	Exercise	1	5,301,131	232.35	182,707		2,228	(88,265)			2,228		(90,493)				0001
Purchased Call/MLR/MLR161KSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024	01/25/2024	Exercise	1	13,755,634	231.56	477,783		14,746	(222,255)			14,746		(237,001)				0001
Purchased Call/MLR/MLR161KSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2025	01/26/2024	Exercise	1	711,161	231.26	122,383		4,306	(8,151)			4,306						0001
Purchased Call/MLR/MLR161LS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	01/05/2024	Exercise	1	2,115,083	231.93	372,399		12,639	(24,461)			12,639						0001
Purchased Call/MLR/MLR161LS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025	02/13/2024	Exercise	1	155,565	233.27	59,454		667	(2,111)			667						0001
Purchased Call/MLR/MLR161LS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/06/2023	01/07/2025	01/05/2024	Exercise	1	409,387	233.27	150,044		2,656	(4,624)			2,656						0001
Purchased Call/MLR/MLR161LS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2025	09/12/2024	Exercise	1	412,457	233.02	150,218		2,727	(4,658)			2,727						0001
Purchased Call/MLR/MLR161LS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025	06/12/2024	Exercise	1	691,410	233.53	161,535		3,790	(8,708)			3,790						0001
Purchased Call/SPX/SPXA216SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2024	10/03/2024	09/25/2024	Expire	1	68,580,000	5518.42		24,003		(24,003)					(24,003)				0001
Purchased Call/SPX/SPXA21ESQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/27/2024	12/23/2024	Expire	1	47,400,000	6040.16		16,590		(16,590)					(16,590)				0001
Purchased Call/SPX/SPXB05GSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNEBIBXP4R0TD8PU41	01/17/2024	02/01/2024	01/19/2024	Expire	1	28,380,000	4597.03		35,475		(35,475)					(35,475)				0001
Purchased Call/SPX/SPXK13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/28/2024	02/16/2024	Expire	1	18,800,000	4567.94		22,560		(22,560)					(22,560)				0001
Purchased Call/MSD/MSD2136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/31/2021	01/02/2024	01/04/2024	Exercise	1	272,494	179.12	12,044		14,650	14,634			14,650		(17)				0001
Purchased Call/MSD/MSD2136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2022	01/12/2024	01/17/2024	Exercise	1	106,801	180.98	5,020		4,509	4,433			4,509		(76)				0001
Purchased Call/MSD/MSD2136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/12/2024	01/17/2024	Exercise	1	284,083	180.97	13,522		12,009	11,803			12,009		(206)				0001
Purchased Call/MSD/MSD2136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/16/2024	01/18/2024	Exercise	1	141,492	180.97	6,763		5,512	5,373			5,512		(140)				0001
Purchased Call/MSD/MSD2136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2022	01/18/2024	01/22/2024	Exercise	1	67,457	180.47	3,278		2,688	2,611			2,688		(77)				0001
Purchased Call/MSD/MSD2136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/19/2024	01/23/2024	Exercise	1	94,062	179.14	4,515		4,710	4,598			4,710		(112)				0001
Purchased Call/MSD/MSD2136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/13/2024	02/15/2024	Exercise	1	192,560	180.73	10,379		8,545	7,932			8,545		(613)				0001
Purchased Call/MSD/MSD2136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2022	02/15/2024	02/20/2024	Exercise	1	186,696	180.48	10,100		10,096	9,472			10,096		(624)				0001
Purchased Call/MSD/MSD2136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2022	02/23/2024	02/27/2024	Exercise	1	214,626	179.46	11,568		14,339	13,497			14,339		(842)				0001
Purchased Call/MSD/MSD213ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2022	03/06/2024	03/08/2024	Exercise	1	110,860	182.29	5,820		6,009	5,490			6,009		(519)				0001
Purchased Call/MSD/MSD213ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2022	03/07/2024	03/11/2024	Exercise	1	105,253	181.86	5,526		6,089	5,588			6,089		(500)				0001
Purchased Call/MSD/MSD213FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2022	04/05/2024	04/09/2024	Exercise	1	149,056	183.2	9,704		10,130	8,865			10,130		(1,265)				0001
Purchased Call/MSD/MSD2133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/17/2024	04/19/2024	Exercise	1	276,872	184.18	17,997		13,349	10,711			13,349		(2,638)				0001
Purchased Call/MSD/MSD2133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2022	04/16/2024	04/18/2024	Exercise	1	209,055	184.18	13,568		9,648	7,675			9,648		(1,973)				0001
Purchased Call/MLR/MLR161CSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2024	02/20/2024	Expire	1	2,123,620	258.16	78,203			(4,838)					(4,838)				0001
Purchased Call/MLR/MLR161CSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	02/21/2024	Expire	1	1,610,194	258.64	59,517			(3,782)					(3,782)				0001
Purchased Call/MLR/MLR161CSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	02/27/2024	Expire	1	1,496,691	257.49	55,039			(4,009)					(4,009)				0001
Purchased Call/MLR/MLR161CSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	03/05/2024	Expire	1	1,019,218	260.68	37,507			(3,104)					(3,104)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MLR/MLR161CSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2022	03/06/2024	03/08/2024	Expire	1	2,355,331	261.88	86,912			(7,749)					(7,749)				0001
Purchased Call/MLR/MLR161DS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/18/2022	03/20/2024	03/22/2024	Expire	1	2,629,965	258.16	95,531			(10,356)					(10,356)				0001
Purchased Call/MLR/MLR161DS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024	03/26/2024	Expire	1	2,110,343	257.2	77,586			(8,626)					(8,626)				0001
Purchased Call/MLR/MLR161DS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	03/26/2024	Expire	1	3,560,325	257.61	129,992			(14,472)					(14,472)				0001
Purchased Call/MLR/MLR161DSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2022	04/08/2024	04/10/2024	Expire	1	847,695	258.32	30,859			(4,163)					(4,163)				0001
Purchased Call/MLR/MLR161ES1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024	04/25/2024	Expire	1	5,081,751	256.26	182,435			(28,318)					(28,318)				0001
Purchased Call/MLR/MLR161LSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2025	10/01/2024	Exercise	1	332,386	233.36	51,447		3,048	(3,032)			3,048						0001
Purchased Call/MLR/MLR161LSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	08/20/2024	Exercise	1	1,405,203	231.9	437,993		9,165	(16,568)			9,165						0001
Purchased Call/MLR/MLR161LSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	08/13/2024	Exercise	1	229,929	231.8	107,379		1,445	(2,783)			1,445						0001
Purchased Call/MLR/MLR161LSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	08/26/2024	Exercise	1	657,997	232.15	225,058		3,804	(8,422)			3,804						0001
Purchased Call/MLR/MLR161LSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	08/23/2024	Exercise	1	429,478	232.09	184,498		2,813	(5,165)			2,813						0001
Purchased Call/MLR/MLR161LSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025	08/23/2024	Exercise	1	117,192	232.17	53,307		782	(1,428)			782						0001
Purchased Call/MLR/MLR161LSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	04/03/2024	Exercise	1	957,499	232.17	136,113		5,359	(12,659)			5,359						0001
Purchased Call/MLR/MLR161LSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	02/08/2024	Exercise	1	501,376	232.17	114,820		2,599	(6,847)			2,599						0001
Purchased Call/MLR/MLR161LSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2025	02/01/2024	Exercise	1	1,248,278	230.9	267,168		6,983	(16,555)			6,983						0001
Purchased Call/MLR/MLR161LSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	02/13/2024	Exercise	1	958,638	233.29	340,442		7,841	(10,358)			7,841						0001
Purchased Call/MLR/MLR161LSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025	02/08/2024	Exercise	1	243,511	228.95	78,421		2,000	(2,675)			2,000						0001
Purchased Call/MLR/MLR161LSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	03/21/2024	Exercise	1	544,922	228.95	145,477		4,541	(5,867)			4,541						0001
Purchased Call/MLR/MLR161LSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025	02/02/2024	Exercise	1	920,054	228.29	296,389		8,706	(8,943)			8,706						0001
Purchased Call/MLR/MLR161GS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2022	07/05/2024	07/09/2024	Expire	1	3,515,489	246.16	125,332			(32,043)					(32,043)				0001
Purchased Call/MLR/MLR161GSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/25/2022	07/25/2024	07/29/2024	Expire	1	1,690,176	245.78	60,876			(17,230)					(17,230)				0001
Purchased Call/MLR/MLR161GSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	07/30/2024	Expire	1	3,218,533	245.76	114,973			(32,681)					(32,681)				0001
Purchased Call/MLR/MLR161GSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	07/30/2024	Expire	1	2,955,414	246.13	105,993			(30,162)					(30,162)				0001
Purchased Call/MLR/MLR161HS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	08/13/2024	Expire	1	3,146,762	245.24	112,088			(34,039)					(34,039)				0001
Purchased Call/MLR/MLR161HS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/12/2022	08/13/2024	08/15/2024	Expire	1	7,585,966	245.37	270,184			(83,506)					(83,506)				0001
Purchased Call/MLR/MLR161HS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/15/2022	08/15/2024	08/19/2024	Expire	1	2,273,640	245.93	79,216			(24,710)					(24,710)				0001
Purchased Call/MLR/MLR161HS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	08/20/2024	Expire	1	7,233,970	245.52	253,941			(79,577)					(79,577)				0001
Purchased Call/MLR/MLR161HS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2022	08/16/2024	08/20/2024	Expire	1	1,291,877	245.8	43,272			(13,657)					(13,657)				0001
Purchased Call/MLR/MLR161HSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	08/21/2024	Expire	1	1,190,339	245.52	41,630			(13,234)					(13,234)				0001
Purchased Call/MLR/MLR161HSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2024	08/26/2024	Expire	1	2,681,274	244.28	91,978			(29,642)					(29,642)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD213HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/07/2024	05/09/2024	Exercise	1	406,369	182.29	27,877		30,318	25,455			30,318		(4,863)				0001
Purchased Call/MSD/MSD213HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2022	05/17/2024	05/21/2024	Exercise	1	221,908	182.04	15,001		19,858	17,035			19,858		(2,823)				0001
Purchased Call/MSD/MSD213ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/29/2024	05/31/2024	Exercise	1	226,341	183.53	14,984		13,060	9,994			13,060		(3,067)				0001
Purchased Call/MSD/MSD213ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/28/2024	05/30/2024	Exercise	1	79,238	183.53	5,246		5,069	4,001			5,069		(1,068)				0001
Purchased Call/MSD/MSD213ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024	05/29/2024	Exercise	1	360,417	183.53	23,715		23,900	19,176			23,900		(4,723)				0001
Purchased Call/MSD/MSD213ISM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2022	06/03/2024	06/05/2024	Exercise	1	82,900	182.98	5,695		5,989	4,783			5,989		(1,206)				0001
Purchased Call/MSD/MSD213JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024	06/25/2024	Exercise	1	91,197	179.1	6,603		8,707	7,141			8,707		(1,566)				0001
Purchased Call/MSD/MSD213KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2022	07/12/2024	07/16/2024	Exercise	1	214,500	178.75	15,701		23,496	19,316			23,496		(4,180)				0001
Purchased Call/MSD/MSD213LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/22/2024	07/24/2024	Exercise	1	146,957	179.18	10,331		17,084	14,199			17,084		(2,885)				0001
Purchased Call/MLR/MLR161GSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/22/2022	07/24/2024	07/26/2024	Expire	1	2,505,485	246.04	89,700			(25,227)					(25,227)				0001
Purchased Call/MLR/MLR161GSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/28/2022	07/26/2024	07/30/2024	Expire	1	703,558	246.68	24,110			(6,919)					(6,919)				0001
Purchased Call/MLR/MLR161GSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/04/2022	08/02/2024	08/06/2024	Expire	1	1,506,884	245.73	52,130			(15,490)					(15,490)				0001
Purchased Call/MLR/MLR161GSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024	08/09/2024	Expire	1	2,128,390	244.41	75,771			(22,762)					(22,762)				0001
Purchased Call/MLR/MLR161HS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/11/2022	08/09/2024	08/13/2024	Expire	1	891,585	245.12	31,449			(9,598)					(9,598)				0001
Purchased Call/MLR/MLR161HS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/12/2022	08/14/2024	08/16/2024	Expire	1	2,662,158	245.37	94,968			(29,444)					(29,444)				0001
Purchased Call/MLR/MLR161HSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024	08/23/2024	Expire	1	2,601,788	245.52	86,840			(27,867)					(27,867)				0001
Purchased Call/MLR/MLR161ESA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024	05/02/2024	Expire	1	5,110,199	253.48	183,456			(30,240)					(30,240)				0001
Purchased Call/MLR/MLR161ESO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2024	05/16/2024	Expire	1	7,131,335	251.2	256,728			(47,255)					(47,255)				0001
Purchased Call/MLR/MLR161ESQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	05/21/2024	Expire	1	3,515,769	251.34	124,231			(23,386)					(23,386)				0001
Purchased Call/MLR/MLR161ESV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2024	05/23/2024	Expire	1	4,311,181	250.6	155,203			(30,060)					(30,060)				0001
Purchased Call/MLR/MLR161FS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/27/2022	05/28/2024	05/30/2024	Expire	1	151,295	253.14	5,462			(1,112)					(1,112)				0001
Purchased Call/MLR/MLR161FS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2024	06/06/2024	Expire	1	9,279,278	251.75	333,126			(70,927)					(70,927)				0001
Purchased Call/MLR/MLR161FSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/17/2022	06/20/2024	06/24/2024	Expire	1	1,718,451	245.38	61,276			(14,378)					(14,378)				0001
Purchased Call/MLR/MLR161LSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	02/06/2024	Exercise	1	394,965	228.02	131,433		3,736	(3,850)			3,736						0001
Purchased Call/MLR/MLR161MS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	01/31/2024	Exercise	1	296,902	227.44	168,192		3,322	(2,388)			3,322						0001
Purchased Call/MLR/MLR161MS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	02/07/2024	Exercise	1	445,840	227.59	144,234		4,417	(4,232)			4,417						0001
Purchased Call/MLR/MLR161MS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	05/21/2024	Exercise	1	522,000	227.59	133,451		6,332	(3,754)			6,332						0001
Purchased Call/MLR/MLR161MS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2025	02/20/2024	Exercise	1	569,877	227.98	184,217		5,060	(6,002)			5,060						0001
Purchased Call/MLR/MLR161MS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2025	01/17/2024	Exercise	1	1,135,893	227.28	267,954		11,018	(11,022)			11,018						0001
Purchased Call/MLR/MLR161MS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	02/15/2024	Exercise	1	389,871	226.41	106,970		3,427	(4,190)			3,427						0001

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Purchased Call/MLR/MLR161IS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025	03/12/2024	Exercise	1	585,227	226.51	94,160		5,978	(5,565)			5,978						0001
Purchased Call/MLR/MLR161ISA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025	03/11/2024	Exercise	1	161,370	226.51	80,959		1,987	(1,193)			1,987						0001
Purchased Call/MLR/MLR161IISB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2025	03/25/2024	Exercise	1	104,691	226.51	72,523		1,259	(808)			1,259						0001
Purchased Call/MLR/MLR161ISC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025	01/25/2024	Exercise	1	857,080	225.05	325,726		12,834	(4,080)			12,834						0001
Purchased Call/MLR/MLR161ISE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	03/28/2024	Exercise	1	606,941	224.62	136,993		9,490	(2,519)			9,490						0001
Purchased Call/MSD/MSD213IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/12/2022	08/12/2024	08/14/2024	Exercise	1	317,013	181.66	23,903		34,464	27,099			34,464		(7,365)				0001
Purchased Call/MSD/MSD213IS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/23/2022	08/23/2024	02/29/2024	Exercise	1	781,293	181.48	59,925		93,612	74,294			93,612		(19,317)				0001
Purchased Call/MSD/MSD213ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/26/2022	08/28/2024	08/30/2024	Exercise	1	292,621	180.76	22,971		37,767	30,205			37,767		(7,562)				0001
Purchased Call/MSD/MSD213ISQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/26/2022	08/26/2024	08/28/2024	Exercise	1	342,974	180.76	26,855		44,855	36,063			44,855		(8,792)				0001
Purchased Call/MSD/MSD213ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/12/2022	09/12/2024	02/15/2024	Exercise	1	454,850	181.32	36,570		52,361	39,569			52,361		(12,792)				0001
Purchased Call/MSD/MSD213ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/16/2022	09/16/2024	09/18/2024	Exercise	1	226,204	179.27	19,363		32,529	25,631			32,529		(6,898)				0001
Purchased Call/MSD/MSD213ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/19/2022	09/19/2024	09/23/2024	Exercise	1	535,365	179.39	46,309		76,310	59,667			76,310		(16,643)				0001
Purchased Call/MSD/MSD2130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/30/2022	09/30/2024	10/02/2024	Exercise	1	804,570	175.53	70,963		138,518	111,870			138,518		(26,648)				0001
Purchased Call/MSD/MSD2130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/07/2022	10/07/2024	10/09/2024	Exercise	1	192,719	177.44	17,460		31,095	24,361			31,095		(6,734)				0001
Purchased Call/MSD/MSD2130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/13/2022	10/11/2024	10/16/2024	Exercise	1	136,922	178.19	12,665		21,999	17,038			21,999		(4,961)				0001
Purchased Call/MSD/MSD213PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/18/2022	10/18/2024	03/05/2024	Exercise	1	634,529	178.39	59,138		100,550	76,943			100,550		(23,607)				0001
Purchased Call/MSD/MSD213PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/20/2022	10/18/2024	10/22/2024	Exercise	1	60,066	178.21	5,718		9,866	7,570			9,866		(2,295)				0001
Purchased Call/MSD/MSD2130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/09/2022	11/08/2024	11/13/2024	Exercise	1	227,458	180.09	21,631		35,655	26,346			35,655		(9,309)				0001
Purchased Call/MLR/MLR161HSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2022	08/29/2024	09/03/2024	Expire	1	2,270,533	242.25	77,643			(25,756)					(25,756)				0001
Purchased Call/MLR/MLR161HSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	09/04/2024	Expire	1	740,016	241.11	25,257			(8,471)					(8,471)				0001
Purchased Call/MLR/MLR161HSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	09/10/2024	Expire	1	1,584,886	241.55	44,507			(15,436)					(15,436)				0001
Purchased Call/MLR/MLR161HSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	09/17/2024	Expire	1	3,900,504	239.17	134,715			(47,361)					(47,361)				0001
Purchased Call/MLR/MLR1611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	09/17/2024	Expire	1	1,722,557	238.02	56,581			(20,036)					(20,036)				0001
Purchased Call/MLR/MLR1611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2024	09/19/2024	Expire	1	7,041,638	238.11	246,457			(88,020)					(88,020)				0001
Purchased Call/MLR/MLR1611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	09/24/2024	Expire	1	3,776,815	236.72	130,339			(47,134)					(47,134)				0001
Purchased Call/MLR/MLR1611SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2022	09/27/2024	10/01/2024	Expire	1	2,037,330	234.75	70,367			(26,238)					(26,238)				0001
Purchased Call/MLR/MLR1611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	10/08/2024	Expire	1	8,628,170	235.47	299,037			(113,685)					(113,685)				0001
Purchased Call/MLR/MLR1611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	10/16/2024	Expire	1	5,803,176	233.83	200,132			(78,115)					(78,115)				0001
Purchased Call/MLR/MLR1611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	02/06/2024	Exercise	1	1,404,184	232.78	48,354		.60	(18,891)			60		(18,951)				0001
Purchased Call/MLR/MLR1611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024	09/27/2024	Exercise	1	4,654,301	232.49	161,039		975	(62,732)			975		(63,708)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161ISX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2024	10/02/2024	Exercise	1	5,047,193	232.85	174,347		772	(68,639)			772		(69,412)				0001
Purchased Call/MLR/MLR161ISY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	10/22/2024	Expire	1	8,969,821	232.91	310,108			(123,822)					(123,822)				0001
Purchased Call/MLR/MLR161JS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024	01/30/2024	Exercise	1	9,620,512	232.79	333,068		316	(135,859)			316		(136,175)				0001
Purchased Call/MLR/MLR161MSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025	03/25/2024	Exercise	1	324,072	223.03	175,916		8,038	1,591			8,038						0001
Purchased Call/MLR/MLR161MSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	02/29/2024	Exercise	1	177,603	223.03	70,810		2,818	(712)			2,818						0001
Purchased Call/MLR/MLR161MSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	01/05/2024	Exercise	1	1,271,675	223.22	216,644		23,638	(1,745)			23,638						0001
Purchased Call/MLR/MLR161MSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	01/19/2024	Exercise	1	1,440,469	222.77	391,308		33,183	4,363			33,183						0001
Purchased Call/MLR/MLR161MSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	02/16/2024	Exercise	1	299,725	223.42	79,585		7,566	1,553			7,566						0001
Purchased Call/MLR/MLR161MSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2025	01/18/2024	Exercise	1	830,149	223.97	202,344		17,030	186			17,030						0001
Purchased Call/MLR/MLR161MSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	01/16/2024	Exercise	1	872,259	222.21	248,254		15,734	(1,954)			15,734						0001
Purchased Call/MLR/MLR161MSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	01/19/2024	Exercise	1	651,247	222.11	207,592		14,120	934			14,120						0001
Purchased Call/MLR/MLR161HSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	09/04/2024	Expire	1	812,885	241.03	26,987			(9,079)					(9,079)				0001
Purchased Call/MLR/MLR161IS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	09/24/2024	Expire	1	7,826,067	237.27	272,919			(98,500)					(98,500)				0001
Purchased Call/MLR/MLR161ISB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	09/25/2024	Expire	1	915,766	235.05	31,869			(11,660)					(11,660)				0001
Purchased Call/MLR/MLR161ISC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2024	09/30/2024	Expire	1	3,470,973	234.25	120,104			(44,391)					(44,391)				0001
Purchased Call/MLR/MLR161ISE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	10/01/2024	Expire	1	4,192,205	235.4	146,308			(54,263)					(54,263)				0001
Purchased Call/MLR/MLR161ISG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/30/2022	10/01/2024	10/03/2024	Expire	1	4,191,422	234.4	146,932			(55,313)					(55,313)				0001
Purchased Call/MLR/MLR161IS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/30/2022	10/02/2024	10/04/2024	Expire	1	3,634,655	234.4	126,849			(47,851)					(47,851)				0001
Purchased Call/MLR/MLR161FSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2022	07/02/2024	07/05/2024	Expire	1	5,951,306	247.81	213,057			(53,631)					(53,631)				0001
Purchased Call/MLR/MLR161GS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2024	07/12/2024	Expire	1	2,256,970	245.36	80,351			(21,068)					(21,068)				0001
Purchased Call/MLR/MLR161GSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/05/2022	08/05/2024	08/07/2024	Expire	1	369,147	244.41	13,461			(4,035)					(4,035)				0001
Purchased Call/MLR/MLR161MSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	01/19/2024	Exercise	1	514,893	223.29	129,621		9,072	(1,564)			9,072						0001
Purchased Call/MLR/MLR161MSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2025	02/09/2024	Exercise	1	266,690	225.59	159,784		3,393	(2,202)			3,393						0001
Purchased Call/MLR/MLR161MSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	03/12/2024	Exercise	1	482,820	225.66	113,086		6,496	(3,700)			6,496						0001
Purchased Call/MLR/MLR161NS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025	03/21/2024	Exercise	1	207,495	226.79	130,535		2,558	(1,860)			2,558						0001
Purchased Call/MLR/MLR161NS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025	02/02/2024	Exercise	1	410,104	226.79	49,835		3,790	(4,958)			3,790						0001
Purchased Call/MLR/MLR161NS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	04/12/2024	Exercise	1	282,822	226.72	128,752		3,461	(2,585)			3,461						0001
Purchased Call/MLR/MLR161NS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	02/06/2024	Exercise	1	891,312	225.66	279,911		12,412	(6,577)			12,412						0001
Purchased Call/MLR/MLR161NS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	01/30/2024	Exercise	1	1,054,741	226.63	182,091		18,500	(4,001)			18,500						0001
Purchased Call/MLR/MLR161NS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025	01/05/2024	Exercise	1	318,013	227.23	95,242		4,855	(2,049)			4,855						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161NS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	04/11/2024	Exercise	1	340,454	227.23	90,726		4,812	(2,572)			4,812						0001
Purchased Call/MSD/MSD213SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/14/2022	11/14/2024	11/18/2024	Exercise	1	257,403	181.71	23,604		35,400	25,103			35,400		(10,296)				0001
Purchased Call/MSD/MSD213RH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/08/2022	12/06/2024	12/10/2024	Exercise	1	147,407	182.07	13,252		20,629	14,414			20,629		(6,215)				0001
Purchased Call/MSD/MSD213SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/19/2022	12/19/2024	12/23/2024	Exercise	1	553,132	181.33	49,229		63,235	39,397			63,235		(23,838)				0001
Purchased Call/MSD/MSD213SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/20/2022	12/20/2024	02/13/2024	Exercise	1	356,362	181.41	31,859		40,425	24,955			40,425		(15,470)				0001
Purchased Call/MSD/MSD213SSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/30/2022	12/30/2024	01/02/2025	Exercise	1	65,509	182.35	5,988		7,357	4,355			7,357		(3,002)				0001
Purchased Call/MSD/MSD213SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/30/2022	01/02/2025	04/04/2024	Exercise	1	72,267	182.35	32,500		8,255	4,919			8,255						0001
Purchased Call/MSD/MSD213TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/13/2023	01/14/2025	09/06/2024	Exercise	1	47,057	183.66	46,234		6,044	3,895			6,044						0001
Purchased Call/MLR/MLR161JS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	10/29/2024	Expire	1	1,689,605	233.67	57,557			(23,672)					(23,672)				0001
Purchased Call/MLR/MLR161JS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/29/2024	01/05/2024	Exercise	1	4,448,421	232.94	154,360		151	(63,884)			151		(64,034)				0001
Purchased Call/MLR/MLR161JS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/30/2024	11/01/2024	Expire	1	1,615,572	232.94	56,060			(23,301)					(23,301)				0001
Purchased Call/MLR/MLR161JSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	02/06/2024	Exercise	1	6,746,203	232.07	232,910		4,795	(92,665)			4,795		(97,460)				0001
Purchased Call/MLR/MLR161JSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2022	11/04/2024	08/29/2024	Exercise	1	4,178,542	231.25	144,041		1,101	(59,929)			1,101		(61,030)				0001
Purchased Call/MLR/MLR161JSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024	01/30/2024	Exercise	1	4,458,819	231.25	153,829		3,041	(62,252)			3,041		(65,293)				0001
Purchased Call/MLR/MLR161JSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024	02/06/2024	Exercise	1	3,256,350	233.3	112,834		.75	(48,549)			75		(48,624)				0001
Purchased Call/MLR/MLR161JSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024	09/19/2024	Exercise	1	3,298,931	232.52	114,143		822	(49,401)			822		(50,223)				0001
Purchased Call/MLR/MLR161JST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/18/2024	10/02/2024	Exercise	1	5,394,469	232.14	186,201		3,424	(79,079)			3,424		(82,503)				0001
Purchased Call/MLR/MLR161JSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	02/06/2024	Exercise	1	5,715,096	232.1	197,742		3,341	(85,579)			3,341		(88,919)				0001
Purchased Call/MLR/MLR161JSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/25/2022	11/26/2024	09/19/2024	Exercise	1	5,320,567	232.13	184,624		3,244	(80,445)			3,244		(83,689)				0001
Purchased Call/MLR/MLR161KS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2022	11/27/2024	08/29/2024	Exercise	1	3,833,408	231.97	133,107		3,340	(57,252)			3,340		(60,591)				0001
Purchased Call/MLR/MLR161KS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	02/13/2024	Exercise	1	7,350,022	231.91	255,046		3,083	(113,419)			3,083		(116,502)				0001
Purchased Call/MLR/MLR161KS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	10/01/2024	Exercise	1	4,558,567	232.86	157,909		7,347	(64,891)			7,347		(72,237)				0001
Purchased Call/MLR/MLR161KS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	01/05/2024	Exercise	1	2,185,192	233.55	76,045		893	(34,365)			893		(35,258)				0001
Purchased Call/MLR/MLR161KSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2024	01/30/2024	Exercise	1	11,819,548	232.61	388,597		11,016	(170,317)			11,016		(181,333)				0001
Purchased Call/MLR/MLR161KSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	09/19/2024	Exercise	1	2,498,432	232.62	84,447		1,985	(37,980)			1,985		(39,965)				0001
Purchased Call/MLR/MLR161KSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/12/2022	12/12/2024	09/19/2024	Exercise	1	4,579,482	232.82	160,506		1,933	(74,266)			1,933		(76,199)				0001
Purchased Call/MLR/MLR161KSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	01/30/2024	Exercise	1	6,732,876	233.67	251,342		615	(119,194)			615		(119,808)				0001
Purchased Call/MLR/MLR161KSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/19/2022	12/19/2024	01/25/2024	Exercise	1	5,098,102	231.75	155,916	798	2,584	(73,771)			2,584		(76,355)				0001
Purchased Call/MLR/MLR161KSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	08/26/2024	Exercise	1	3,109,087	232.1	106,651		1,448	(51,747)			1,448		(53,196)				0001
Purchased Call/MLR/MLR161LS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	09/17/2024	Exercise	1	980,499	233.27	156,653		6,512	(10,901)			6,512						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161LS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	01/25/2024	Exercise	1	2,154,203	232.88	319,372		12,601	(25,962)			12,601						0001
Purchased Call/MLR/MLR161NSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2025	02/13/2024	Exercise	1	987,441	226.35	186,309		13,836	(7,606)			13,836						0001
Purchased Call/MLR/MLR161NSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	01/29/2024	Exercise	1	1,566,320	226.34	374,001		22,475	(11,516)			22,475						0001
Purchased Call/MLR/MLR161NSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	01/05/2024	Exercise	1	717,149	226.19	227,327		9,499	(6,041)			9,499						0001
Purchased Call/MLR/MLR161NSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	01/29/2024	Exercise	1	592,624	227.97	125,599		6,042	(7,110)			6,042						0001
Purchased Call/MLR/MLR161NSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/07/2025	06/12/2024	Exercise	1	161,441	227.76	75,739		2,300	(1,307)			2,300						0001
Purchased Call/MLR/MLR161NSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	02/06/2024	Exercise	1	333,038	227.76	127,452		3,533	(3,868)			3,533						0001
Purchased Call/MLR/MLR161NSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2025	01/12/2024	Exercise	1	1,125,277	226.89	121,339		19,591	(5,531)			19,591						0001
Purchased Call/MLR/MLR161NSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	02/07/2024	Exercise	1	846,088	227	257,218		12,532	(6,397)			12,532						0001
Purchased Call/MLR/MLR161NSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	02/28/2024	Exercise	1	709,484	227.25	208,496		10,150	(5,745)			10,150						0001
Purchased Call/MLR/MLR161NST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	01/19/2024	Exercise	1	391,879	226.55	166,978		4,852	(4,003)			4,852						0001
Purchased Call/MLR/MLR161ISP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2024	10/11/2024	Expire	1	3,689,765	233.68	128,404			(49,739)					(49,739)				0001
Purchased Call/MLR/MLR161ISV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2024	10/18/2024	Expire	1	2,701,108	232.49	93,458			(37,050)					(37,050)				0001
Purchased Call/MLR/MLR161ISZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/19/2022	10/18/2024	09/27/2024	Exercise	1	4,582,765	232.13	159,324		2,366	(61,371)			2,366		(63,737)				0001
Purchased Call/MLR/MLR161JSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	10/30/2024	Expire	1	4,599,339	232.94	159,080			(65,874)					(65,874)				0001
Purchased Call/MLR/MLR161JSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024	08/23/2024	Exercise	1	3,192,430	230.94	109,909		1,985	(44,265)			1,985		(46,250)				0001
Purchased Call/MLR/MLR161JSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2022	11/14/2024	09/27/2024	Exercise	1	2,332,598	232.81	81,087		1,418	(33,959)			1,418		(35,377)				0001
Purchased Call/MLR/MLR161HSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2024	08/30/2024	Expire	1	2,576,523	242.6	91,209			(30,028)					(30,028)				0001
Purchased Call/MLR/MLR161ISO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	10/09/2024	Expire	1	3,438,241	233.68	119,455			(46,080)					(46,080)				0001
Purchased Call/MSD/MSD213YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJ/IISFPU8MPR08K5P83	02/27/2023	02/27/2025	11/20/2024	Exercise	1	36,121	181.42	22,070		5,555	3,495			5,555						0001
Purchased Call/MSD/MSD213YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJ/IISFPU8MPR08K5P83	03/06/2023	03/06/2025	06/18/2024	Exercise	1	47,288	182.31	32,494		4,985	2,218			4,985						0001
Purchased Call/MSD/MSD213YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJ/IISFPU8MPR08K5P83	03/08/2023	03/07/2025	09/05/2024	Exercise	1	48,345	181.12	40,807		7,346	4,432			7,346						0001
Purchased Call/MSD/MSD213YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJ/IISFPU8MPR08K5P83	03/24/2023	03/26/2025	10/31/2024	Exercise	1	39,786	180.55	21,347		6,122	4,108			6,122						0001
Purchased Call/MSD/MSD213YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJ/IISFPU8MPR08K5P83	04/17/2023	04/17/2025	05/02/2024	Exercise	1	96,026	184.29	38,470		11,316	5,832			11,316						0001
Purchased Call/MSD/MSD213YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJ/IISFPU8MPR08K5P83	05/04/2023	05/02/2025	06/26/2024	Exercise	1	52,336	181.13	21,838		6,920	4,111			6,920						0001
Purchased Call/MSD/MSD213YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJ/IISFPU8MPR08K5P83	05/11/2023	05/09/2025	03/07/2024	Exercise	1	95,322	181.39	21,005		12,249	6,930			12,249						0001
Purchased Call/MLR/MLR161LS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	01/31/2024	Exercise	1	995,762	233.41	137,122		6,846	(11,004)			6,846						0001
Purchased Call/MLR/MLR161LSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025	09/04/2024	Exercise	1	784,188	233.15	192,073		6,380	(7,961)			6,380						0001
Purchased Call/MLR/MLR161LSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025	02/14/2024	Exercise	1	1,993,444	231.83	381,389		10,902	(26,889)			10,902						0001
Purchased Call/MLR/MLR161LST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	01/05/2024	Exercise	1	1,541,625	231.9	117,846		8,552	(20,835)			8,552						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161LSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025	03/15/2024	Exercise	1	1,244,350	228.95	224,817		10,364	(13,497)			10,364						0001
Purchased Call/MLR/MLR161LSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2025	03/04/2024	Exercise	1	842,891	228.19	199,996		7,524	(8,605)			7,524						0001
Purchased Call/MLR/MLR161NSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/18/2023	04/17/2025	01/16/2024	Exercise	1	1,687,322	226.3	250,101		19,808	(18,371)			19,808						0001
Purchased Call/MLR/MLR161NSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	05/06/2024	Exercise	1	173,881	226.21	105,531		1,471	(2,474)			1,471						0001
Purchased Call/MLR/MLR1610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	01/25/2024	Exercise	1	633,538	225.64	156,982		11,742	(2,735)			11,742						0001
Purchased Call/MLR/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	02/15/2024	Exercise	1	1,198,425	226.39	288,038		20,332	(7,365)			20,332						0001
Purchased Call/MLR/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	04/25/2025	01/25/2024	Exercise	1	357,985	225.68	172,006		5,718	(2,543)			5,718						0001
Purchased Call/MLR/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	04/12/2024	Exercise	1	171,404	225.85	121,533		2,492	(1,468)			2,492						0001
Purchased Call/MLR/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2025	02/15/2024	Exercise	1	397,164	226.57	133,384		4,172	(5,070)			4,172						0001
Purchased Call/MLR/MLR1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2025	01/29/2024	Exercise	1	588,855	225.93	121,942		8,195	(5,506)			8,195						0001
Purchased Call/MLR/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2025	01/17/2024	Exercise	1	1,469,896	226.42	336,425		21,417	(13,050)			21,417						0001
Purchased Call/MLR/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	03/12/2024	Exercise	1	416,526	226.55	134,536		6,967	(2,813)			6,967						0001
Purchased Call/MLR/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	01/25/2024	Exercise	1	558,943	227.44	116,256		6,538	(6,678)			6,538						0001
Purchased Call/MLR/MLR161JS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2024	10/24/2024	Expire	1	4,457,625	232.57	154,234			(62,499)					(62,499)				0001
Purchased Call/MLR/MLR161JSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2024	08/29/2024	Exercise	1	5,639,979	231.92	195,125		3,539	(83,539)			3,539		(87,078)				0001
Purchased Call/MLR/MLR161JSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	09/18/2024	Exercise	1	7,877,543	231.88	272,750		5,359	(116,803)			5,359		(122,162)				0001
Purchased Call/MSD/MSD2132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJWSFPU8MPR08K5P83	05/23/2023	05/23/2025	06/18/2024	Exercise	1	46,171	181.84	48,829		5,451	2,594			5,451						0001
Purchased Call/MSD/MSD3131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJWSFPU8MPR08K5P83	06/28/2023	06/27/2025	11/20/2024	Exercise	1	38,022	182.65	14,466		6,099	3,405			6,099						0001
Purchased Call/MSD/MSD3132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MJWSFPU8MPR08K5P83	07/21/2023	07/22/2025	09/27/2024	Exercise	1	42,874	186.11	16,344		5,568	2,310			5,568						0001
Purchased Call/MLR/MLR161KS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024	09/18/2024	Exercise	1	1,017,214	232.13	35,297		494	(15,480)			494		(15,974)				0001
Purchased Call/MLR/MLR161KS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	09/19/2024	Exercise	1	3,810,284	233.55	131,846		439	(60,508)			439		(60,947)				0001
Purchased Call/MLR/MLR161KSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024	08/26/2024	Exercise	1	2,519,074	232.41	88,420		991	(41,640)			991		(42,631)				0001
Purchased Call/MLR/MLR161KSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/16/2022	12/18/2024	08/26/2024	Exercise	1	3,101,259	232.41	108,854		517	(52,043)			517		(52,561)				0001
Purchased Call/MLR/MLR161MS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/10/2023	02/12/2025	08/26/2024	Exercise	1	147,861	227.59	37,653		1,763	(1,109)			1,763						0001
Purchased Call/MLR/MLR161MS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	02/01/2024	Exercise	1	474,813	226.68	222,632		5,809	(3,417)			5,809						0001
Purchased Call/MLR/MLR161MS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025	01/24/2024	Exercise	1	603,586	226.51	136,153		6,096	(5,713)			6,096						0001
Purchased Call/MLR/MLR161MSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	01/05/2024	Exercise	1	1,135,630	224.49	191,950		17,646	(4,796)			17,646						0001
Purchased Call/MLR/MLR161MSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2025	02/29/2024	Exercise	1	103,229	223.03	80,023		1,778	(278)			1,778						0001
Purchased Call/MLR/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2025	01/19/2024	Exercise	1	415,645	227.28	139,424		4,757	(5,083)			4,757						0001
Purchased Call/MLR/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2025	03/06/2024	Exercise	1	496,311	226.66	175,388		6,734	(5,047)			6,734						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	02/06/2024	Exercise	1	1,247,281	226.47	267,206		18,707	(10,960)			18,707						0001
Purchased Call/MLR/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	01/26/2024	Exercise	1	598,508	227.2	169,848		8,643	(5,653)			8,643						0001
Purchased Call/MLR/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2025	02/13/2024	Exercise	1	124,754	225.82	62,396		1,353	(1,653)			1,353						0001
Purchased Call/MLR/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2025	02/14/2024	Exercise	1	1,108,112	225.82	134,089		27,707	1,100			27,707						0001
Purchased Call/MLR/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025	03/04/2024	Exercise	1	1,008,910	226.03	156,066		18,280	(6,008)			18,280						0001
Purchased Call/MLR/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2025	02/22/2024	Exercise	1	988,462	224.55	246,738		18,918	(4,926)			18,918						0001
Purchased Call/MLR/MLR1610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	01/05/2024	Exercise	1	1,016,745	223.22	176,264		21,551	(2,970)			21,551						0001
Purchased Call/MLR/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	04/22/2024	Exercise	1	1,123,750	224.39	147,401		21,317	(3,773)			21,317						0001
Purchased Call/MLR/MLR161MSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	02/06/2024	Exercise	1	597,714	223.06	221,584		10,717	(1,223)			10,717						0001
Purchased Call/MLR/MLR161MSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	03/21/2024	Exercise	1	561,694	224.35	125,746		9,287	(2,062)			9,287						0001
Purchased Call/MLR/MLR161MSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025	04/12/2024	Exercise	1	112,509	224.35	83,412		2,192	(83)			2,192						0001
Purchased Call/MLR/MLR161MSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	01/05/2024	Exercise	1	279,002	222.1	120,721		6,192	503			6,192						0001
Purchased Call/MLR/MLR161MST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	05/02/2024	Exercise	1	527,114	223.29	65,302		7,950	(2,958)			7,950						0001
Purchased Call/MLR/MLR161MSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	01/12/2024	Exercise	1	1,510,187	225.1	344,091		18,875	(12,792)			18,875						0001
Purchased Call/MLR/MLR161KSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	02/06/2024	Exercise	1	979,893	232.58	34,100		496	(16,273)			496		(16,768)				0001
Purchased Call/MLR/MLR161KSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/30/2022	12/30/2024	01/05/2024	Exercise	1	5,192,023	231.3	180,027		2,506	(87,776)			2,506		(90,282)				0001
Purchased Call/MLR/MLR161LS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	01/29/2024	Exercise	1	588,578	230.41	100,489		3,218	(7,149)			3,218						0001
Purchased Call/MLR/MLR161LS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/13/2025	08/28/2024	Exercise	1	915,982	233.36	178,969		6,026	(10,619)			6,026						0001
Purchased Call/MLR/MLR161LSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	08/26/2024	Exercise	1	525,660	232.15	126,240		2,672	(6,980)			2,672						0001
Purchased Call/MLR/MLR161LSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	03/28/2024	Exercise	1	1,293,109	232.53	291,117		8,563	(15,518)			8,563						0001
Purchased Call/MLR/MLR161LSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	09/16/2024	Exercise	1	672,955	232.87	210,935		4,990	(7,559)			4,990						0001
Purchased Call/MSD/MSD3137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	10/27/2023	10/29/2025	12/10/2024	Exercise	1	31,256	179.57	13,807		5,986	3,135			5,986						0001
Purchased Call/MSD/MSD3138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/22/2023	11/21/2025	08/01/2024	Exercise	1	169,337	183.43	31,293		27,332	11,812			27,332						0001
Purchased Call/MSD/MSD3139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/15/2023	12/16/2025	12/02/2024	Exercise	1	31,955	186.84	17,308		5,288	2,486			5,288						0001
Purchased Call/MSD/MSD3139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/18/2023	12/18/2025	05/16/2024	Exercise	1	65,967	187.17	37,866		8,608	2,827			8,608						0001
Purchased Call/MLR/MLR161KSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	01/25/2024	Exercise	1	11,373,910	233.9	401,181		542	(190,426)			542		(190,968)				0001
Purchased Call/MLR/MLR161KSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/30/2022	12/31/2024	02/05/2024	Exercise	1	7,621,224	231.3	264,456		5,114	(127,660)			5,114		(132,774)				0001
Purchased Call/MLR/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025	01/25/2024	Exercise	1	455,511	223.12	150,074		11,553	494			11,553						0001
Purchased Call/MLR/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	01/22/2024	Exercise	1	1,530,169	222.21	316,077		42,799	5,586			42,799						0001
Purchased Call/MLR/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	02/12/2024	Exercise	1	973,868	221.22	243,779		24,023	374			24,023						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	02/27/2024	Exercise	1	211,125	219.73	95,296		5,172	32			5,172						0001
Purchased Call/MLR/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025	02/05/2024	Exercise	1	271,391	220.33	126,607		7,687	1,032			7,687						0001
Purchased Call/MLR/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	04/15/2024	Exercise	1	129,094	220.33	46,731		3,640	485			3,640						0001
Purchased Call/MLR/MLR161PS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	02/16/2024	Exercise	1	1,501,007	220.33	160,668		40,128	3,637			40,128						0001
Purchased Call/MLR/MLR161PS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	01/05/2024	Exercise	1	2,216,968	220.53	443,393		69,767	15,189			69,767						0001
Purchased Call/MLR/MLR161PS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	01/10/2024	Exercise	1	603,038	222.16	129,491		12,346	(2,607)			12,346						0001
Purchased Call/MLR/MLR161MSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	03/04/2024	Exercise	1	235,618	225.58	123,291		2,208	(2,760)			2,208						0001
Purchased Call/MLR/MLR161NS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025	02/13/2024	Exercise	1	621,210	226.79	84,406		5,416	(7,822)			5,416						0001
Purchased Call/MLR/MLR161NS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	01/09/2024	Exercise	1	356,087	227.45	148,361		4,489	(3,182)			4,489						0001
Purchased Call/MLR/MLR161NSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	02/06/2024	Exercise	1	240,513	226.38	93,760		3,649	(1,624)			3,649						0001
Purchased Call/MLR/MLR161NSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025	02/16/2024	Exercise	1	167,576	226.38	132,820		2,599	(1,061)			2,599						0001
Purchased Call/MLR/MLR161NSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	02/08/2024	Exercise	1	971,185	227.75	199,626		12,005	(9,458)			12,005						0001
Purchased Call/MLR/MLR161LSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	02/05/2024	Exercise	1	337,210	232.6	69,935		1,503	(4,811)			1,503						0001
Purchased Call/MLR/MLR161PS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2025	01/08/2024	Exercise	1	319,657	222.16	101,893		7,322	(609)			7,322						0001
Purchased Call/MLR/MLR161PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2025	03/05/2024	Exercise	1	318,952	222.28	144,086		7,561	(372)			7,561						0001
Purchased Call/MLR/MLR161PS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	01/05/2024	Exercise	1	1,873,906	222.32	308,234		52,742	6,047			52,742						0001
Purchased Call/MLR/MLR161PSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	03/26/2024	Exercise	1	581,495	221.62	160,418		14,949	481			14,949						0001
Purchased Call/MLR/MLR161PSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2025	01/25/2024	Exercise	1	324,512	222.5	142,565		6,995	(1,137)			6,995						0001
Purchased Call/MLR/MLR161PSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2025	01/18/2024	Exercise	1	669,797	222.49	142,992		21,003	4,169			21,003						0001
Purchased Call/MLR/MLR161PSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	01/11/2024	Exercise	1	2,274,776	222.13	423,401		53,497	(814)			53,497						0001
Purchased Call/MLR/MLR161PSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	08/07/2024	Exercise	1	50,407	223.9	69,746		995	(279)			995						0001
Purchased Call/MLR/MLR161PSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2025	03/21/2024	Exercise	1	1,340,465	223.39	254,438		34,844	824			34,844						0001
Purchased Call/MLR/MLR161PSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	01/19/2024	Exercise	1	318,668	223.39	82,194		6,624	(1,456)			6,624						0001
Purchased Call/MLR/MLR161PSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	01/25/2024	Exercise	1	1,292,797	222.53	213,806		31,061	(1,827)			31,061						0001
Purchased Call/MSD/MSD313CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/13/2024	03/13/2026	03/15/2024	Exercise	1	140,014	193.7	6,024	3,590	4,408	818			4,408						0001
Purchased Call/MSD/MSD313DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/19/2024	03/19/2026	03/21/2024	Exercise	1	528,636	194.03	39,125	5,733	7,122	1,390			7,122						0001
Purchased Call/MSD/MSD313GSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2026	06/06/2024	Exercise	1	259,699	196.4	17,886	3,782	4,400	618			4,400						0001
Purchased Call/MSD/MSD313HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2026	06/18/2024	Exercise	1	318,817	194.98	21,883	4,409	5,263	853			5,263						0001
Purchased Call/MSD/MSD313HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2026	06/27/2024	Exercise	1	751,374	197.08	40,112	16,160	17,007	847			17,007						0001
Purchased Call/MSD/MSD313HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2026	06/28/2024	Exercise	1	216,440	196.72	12,152	4,432	4,901	468			4,901						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161NSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025	01/23/2024	Exercise	1	530,726	227.76	84,665		5,138	(6,727)			5,138						0001
Purchased Call/MLR/MLR161NSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2025	02/06/2024	Exercise	1	603,425	227.76	71,884		4,686	(8,815)			4,686						0001
Purchased Call/MLR/MLR161NSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	02/12/2024	Exercise	1	353,694	227.67	101,323		3,972	(3,985)			3,972						0001
Purchased Call/MLR/MLR161NSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2025	01/17/2024	Exercise	1	113,314	226.55	77,418		1,350	(1,213)			1,350						0001
Purchased Call/MLR/MLR161NSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025	02/21/2024	Exercise	1	508,967	226.25	224,922		7,975	(3,526)			7,975						0001
Purchased Call/MLR/MLR161NSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2025	03/07/2024	Exercise	1	440,124	225.64	196,078		8,106	(1,958)			8,106						0001
Purchased Call/MLR/MLR161PSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	01/11/2024	Exercise	1	1,119,524	222.45	274,019		26,120	(2,400)			26,120						0001
Purchased Call/MLR/MLR161PSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2025	01/29/2024	Exercise	1	440,049	221.24	124,638		9,236	(2,057)			9,236						0001
Purchased Call/MLR/MLR161PSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2025	01/31/2024	Exercise	1	291,385	221.57	212,965		8,923	1,427			8,923						0001
Purchased Call/MLR/MLR161PSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	02/06/2024	Exercise	1	1,222,561	221.32	185,719		35,224	3,673			35,224						0001
Purchased Call/MLR/MLR161PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	04/03/2024	Exercise	1	215,218	220.44	79,673		6,859	1,314			6,859						0001
Purchased Call/MLR/MLR161PSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	01/09/2024	Exercise	1	646,969	221.17	167,583		20,835	4,041			20,835						0001
Purchased Call/MLR/MLR161PSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	01/05/2024	Exercise	1	862,377	221.17	111,647		22,311	3,172			22,311						0001
Purchased Call/MLR/MLR161QS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	01/10/2024	Exercise	1	425,340	220.7	197,121		12,078	1,029			12,078						0001
Purchased Call/MLR/MLR161QS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	01/11/2024	Exercise	1	363,404	219.14	120,213		10,136	684			10,136						0001
Purchased Call/MSD/MSD313KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/21/2024	08/21/2026	08/23/2024	Exercise	1	214,195	202.98	11,543	3,268	3,689	421			3,689						0001
Purchased Call/MSD/MSD313LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/13/2024	09/11/2026	09/17/2024	Exercise	1	1,510,212	204.32	115,193	1,906	2,255	349			2,255						0001
Purchased Call/MSD/MSD313LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/23/2024	09/23/2026	09/25/2024	Exercise	1	271,238	205.58	17,456	1,959	2,214	255			2,214						0001
Purchased Call/MSD/MSD313LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/27/2024	09/28/2026	10/01/2024	Exercise	1	351,055	205.28	19,397	4,133	4,839	706			4,839						0001
Purchased Call/MSD/MSD313NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/31/2024	10/30/2026	11/04/2024	Exercise	1	364,511	206.19	23,917	3,934	4,573	639			4,573						0001
Purchased Call/MLR/MLR1610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2025	01/25/2024	Exercise	1	209,976	226.08	147,775		3,273	(1,542)			3,273						0001
Purchased Call/MLR/MLR1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025	01/30/2024	Exercise	1	280,897	226.57	89,111		4,061	(2,480)			4,061						0001
Purchased Call/MLR/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	06/06/2024	Exercise	1	293,059	227.28	107,598		3,470	(3,463)			3,470						0001
Purchased Call/MLR/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2025	01/22/2024	Exercise	1	320,831	227.28	79,378		4,094	(3,528)			4,094						0001
Purchased Call/MLR/MLR161MSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025	01/19/2024	Exercise	1	123,545	224.35	54,014		1,184	(1,317)			1,184						0001
Purchased Call/MLR/MLR161NS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2025	04/03/2024	Exercise	1	128,012	227.23	65,328		1,475	(1,306)			1,475						0001
Purchased Call/MLR/MLR1610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2025	01/30/2024	Exercise	1	540,055	219.79	232,387		15,593	1,383			15,593						0001
Purchased Call/MLR/MLR1610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2025	01/08/2024	Exercise	1	424,788	222.71	103,031		11,313	(13)			11,313						0001
Purchased Call/MLR/MLR1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2025	01/19/2024	Exercise	1	772,682	222.56	136,977		19,929	(718)			19,929						0001
Purchased Call/MLR/MLR1610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2025	02/12/2024	Exercise	1	522,321	222.29	164,712		12,275	(1,707)			12,275						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR1610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	02/29/2024	Exercise	1	204,720	222.59	74,363		5,284	(204)			5,284						0001
Purchased Call/MLR/MLR1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	02/06/2024	Exercise	1	257,428	222.59	118,299		6,365	(544)			6,365						0001
Purchased Call/MLR/MLR1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2025	02/28/2024	Exercise	1	247,656	222.76	91,708		6,517	(171)			6,517						0001
Purchased Call/MLR/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2025	03/04/2024	Exercise	1	364,670	223.22	154,100		8,076	(1,761)			8,076						0001
Purchased Call/MLR/MLR1610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2025	01/26/2024	Exercise	1	491,113	223.3	144,891		13,515	244			13,515						0001
Purchased Call/MLR/MLR1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	08/05/2024	Exercise	1	103,258	221.97	95,783		3,405	607			3,405						0001
Purchased Call/MLR/MLR1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2025	01/05/2024	Exercise	1	579,155	223.35	88,599		16,791	1,009			16,791						0001
Purchased Call/MSD/MSD3130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/26/2024	11/25/2026	11/29/2024	Exercise	1	798,125	209.57	64,058	4,086	4,479	393			4,479						0001
Purchased Call/SPX/SPX161HSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2021	01/12/2024	01/17/2024	Exercise	1	4,300,000	4200	522,850		583,831	577,613			583,831		(6,218)				0001
Purchased Call/SPX/SPX2611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/26/2024	02/27/2024	Exercise	1	30,300,000	5129.51		93,930	151,500	57,570			151,500		(93,930)				0001
Purchased Call/SPX/SPX621KST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2024	01/03/2025	Exercise	1	1,770,000	4824.3	85,137		559,176	537,833			559,176		(21,343)				0001
Purchased Call/SPX/SPX9055S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... G2RNE8IBXP4R0TD8PU41	12/03/2020	12/02/2024	12/04/2024	Exercise	1	2,129,000	4702.57	100,702		721,874	698,636			721,874		(23,239)				0001
Purchased Call/SPX/SPXB131YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/03/2020	04/26/2024	04/30/2024	Exercise	1	16,500,000	3500	1,897,900		7,999,801	7,837,921			7,999,801		(161,880)				0001
Purchased Call/MLR/MLR1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	01/05/2024	Exercise	1	526,217	226.81	166,074		6,171	(6,415)			6,171						0001
Purchased Call/MLR/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	03/22/2024	Exercise	1	272,929	223.12	82,325		6,841	237			6,841						0001
Purchased Call/MLR/MLR1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025	01/19/2024	Exercise	1	438,064	223.04	132,976		10,530	(103)			10,530						0001
Purchased Call/MLR/MLR161PS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2025	01/23/2024	Exercise	1	228,693	220.38	157,081		6,969	1,347			6,969						0001
Purchased Call/MLR/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2025	06/04/2024	Exercise	1	134,778	223.35	49,551		4,037	363			4,037						0001
Purchased Call/MLR/MLR1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	02/09/2024	Exercise	1	479,078	223.29	209,691		13,420	338			13,420						0001
Purchased Call/MLR/MLR1610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2025	01/19/2024	Exercise	1	376,122	222.33	159,642		10,385	96			10,385						0001
Purchased Call/MLR/MLR1610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2025	01/29/2024	Exercise	1	388,996	220.86	82,774		10,832	107			10,832						0001
Purchased Call/MLR/MLR1610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2025	03/15/2024	Exercise	1	931,592	221.12	177,482		31,595	5,773			31,595						0001
Purchased Call/MLR/MLR1610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2025	03/04/2024	Exercise	1	532,001	220.42	124,078		14,206	(565)			14,206						0001
Purchased Call/MLR/MLR1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	01/12/2024	Exercise	1	525,925	220.47	212,347		16,032	1,451			16,032						0001
Purchased Call/MLR/MLR161RS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2025	01/08/2024	Exercise	1	611,785	218.96	191,651		19,259	2,147			19,259						0001
Purchased Call/MLR/MLR161RS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	03/06/2024	Exercise	1	290,988	217.21	164,729		12,693	4,553			12,693						0001
Purchased Call/MLR/MLR161RSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2025	01/25/2024	Exercise	1	425,657	216.82	134,798		22,248	10,225			22,248						0001
Purchased Call/MLR/MLR161PS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	03/07/2024	Exercise	1	308,640	222.16	84,981		6,639	(1,022)			6,639						0001
Purchased Call/MLR/MLR161PSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	06/14/2024	Exercise	1	366,111	222.77	79,495		9,892	745			9,892						0001
Purchased Call/MLR/MLR161PSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2025	02/22/2024	Exercise	1	172,048	222.5	73,158		3,773	(543)			3,773						0001

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Purchased Call/MLR/MLR161PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	01/19/2024	Exercise	1	650,017	222.52	159,038		12,589	(3,754)			12,589						0001
Purchased Call/MLR/MLR161PSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	03/21/2024	Exercise	1	746,585	223.39	162,902		16,872	(2,067)			16,872						0001
Purchased Call/MLR/MLR161NSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	02/02/2024	Exercise	1	422,316	226.37	97,381		4,888	(4,301)			4,888						0001
Purchased Call/MLR/MLR161NSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2025	02/02/2024	Exercise	1	725,030	226.82	215,387		9,144	(6,799)			9,144						0001
Purchased Call/MLR/MLR161RSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	06/06/2024	Exercise	1	157,635	217.59	80,679		7,190	2,728			7,190						0001
Purchased Call/MLR/MLR161RSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	09/09/2024	Exercise	1	231,299	217.06	36,132		12,245	5,671			12,245						0001
Purchased Call/MLR/MLR161RSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2025	02/27/2024	Exercise	1	523,044	217.71	177,356		18,250	3,318			18,250						0001
Purchased Call/MLR/MLR161RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	01/04/2024	Exercise	1	434,407	218.76	80,959		14,801	2,342			14,801						0001
Purchased Call/MLR/MLR161RSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	01/09/2024	Exercise	1	870,416	218.68	193,505		41,555	16,559			41,555						0001
Purchased Call/MLR/MLR161RSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	03/06/2024	Exercise	1	154,682	217.97	75,392		6,520	2,053			6,520						0001
Purchased Call/MLR/MLR161RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2025	01/29/2024	Exercise	1	314,836	218.31	111,091		12,136	2,993			12,136						0001
Purchased Call/MLR/MLR161RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2025	01/16/2024	Exercise	1	497,912	217.17	215,066		24,581	10,178			24,581						0001
Purchased Call/MLR/MLR161RSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	03/08/2024	Exercise	1	289,691	216.65	82,243		13,643	5,252			13,643						0001
Purchased Call/MLR/MLR161RST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2025	01/25/2024	Exercise	1	173,970	216.58	94,591		8,063	2,976			8,063						0001
Purchased Call/MLR/MLR161RSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/08/2025	05/22/2024	Exercise	1	97,604	216.58	74,680		4,507	1,662			4,507						0001
Purchased Call/MLR/MLR161RSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	02/14/2024	Exercise	1	335,852	217.1	149,027		15,192	5,382			15,192						0001
Purchased Call/MLR/MLR161RSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	01/22/2024	Exercise	1	761,012	216.82	128,356		38,965	16,701			38,965						0001
Purchased Call/SPX/SPX917DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2019	01/22/2024	01/24/2024	Exercise	1	1,474,439	3350	91,872		788,681	787,621			788,681		(1,060)				0001
Purchased Call/SPX/SPX917GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2019	02/23/2024	02/27/2024	Exercise	1	1,438,000	3529.66	90,306		744,622	741,997			744,622		(2,625)				0001
Purchased Call/MLR/MLR161PSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2025	08/06/2024	Exercise	1	227,455	221.24	71,348		8,260	2,419			8,260						0001
Purchased Call/MLR/MLR1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2025	01/09/2024	Exercise	1	565,707	219.52	89,491		27,068	12,209			27,068						0001
Purchased Call/MLR/MLR1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	06/18/2024	Exercise	1	162,940	223.26	108,897		4,409	78			4,409						0001
Purchased Call/MLR/MLR161NSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	01/11/2024	Exercise	1	782,975	225.74	151,169		10,739	(6,951)			10,739						0001
Purchased Call/MLR/MLR1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	05/02/2024	Exercise	1	239,824	226.57	128,596		2,802	(2,774)			2,802						0001
Purchased Call/MLR/MLR161RSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	02/01/2024	Exercise	1	532,370	216.8	152,807		28,584	12,988			28,584						0001
Purchased Call/MLR/MLR161RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	01/16/2024	Exercise	1	284,462	217.11	99,712		14,902	6,534			14,902						0001
Purchased Call/MLR/MLR161SS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2025	06/21/2024	Exercise	1	102,246	216.88	48,769		4,587	1,571			4,587						0001
Purchased Call/MLR/MLR161SS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2025	03/20/2024	Exercise	1	483,710	216.88	72,428		26,661	12,399			26,661						0001
Purchased Call/MLR/MLR161SS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2025	02/08/2024	Exercise	1	233,766	216.35	67,605		6,816	1,586			6,816						0001
Purchased Call/MLR/MLR161SS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	02/06/2024	Exercise	1	339,717	215.11	85,697		17,729	7,652			17,729						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161SS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2025	02/20/2024	Exercise	1	386,695	215.74	94,707		22,907	11,413			22,907						0001
Purchased Call/MLR/MLR161SSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2025	02/01/2024	Exercise	1	1,168,214	215.41	205,474		46,470	19,217			46,470						0001
Purchased Call/MLR/MLR161SSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	01/17/2024	Exercise	1	349,334	214.63	100,680		17,326	6,905			17,326						0001
Purchased Call/MLR/MLR161SSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	01/19/2024	Exercise	1	445,238	214.53	73,564		18,848	5,493			18,848						0001
Purchased Call/MLR/MLR161SSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	03/04/2024	Exercise	1	216,691	213.43	106,436		12,255	5,711			12,255						0001
Purchased Call/MLR/MLR161SSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	10/16/2024	Exercise	1	50,965	213.59	54,685		4,064	2,511			4,064						0001
Purchased Call/MLR/MLR161SSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	01/25/2024	Exercise	1	269,749	213.83	128,356		15,443	7,211			15,443						0001
Purchased Call/MLR/MLR161SSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	04/12/2024	Exercise	1	488,280	214.46	157,292		23,232	8,324			23,232						0001
Purchased Call/MLR/MLR161SSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	01/05/2024	Exercise	1	990,790	214.55	161,461		55,161	24,777			55,161						0001
Purchased Call/MLR/MLR1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	03/21/2024	Exercise	1	219,115	222.71	86,494		5,968	123			5,968						0001
Purchased Call/MLR/MLR1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	01/17/2024	Exercise	1	436,815	222.76	112,844		14,100	2,347			14,100						0001
Purchased Call/MLR/MLR1610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2025	02/21/2024	Exercise	1	207,826	222.76	119,006		4,710	(884)			4,710						0001
Purchased Call/MLR/MLR1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	03/19/2024	Exercise	1	293,166	223.9	143,093		7,000	(910)			7,000						0001
Purchased Call/MLR/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	02/21/2024	Exercise	1	249,774	220.89	95,997		9,468	2,618			9,468						0001
Purchased Call/MLR/MLR1610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2025	05/02/2024	Exercise	1	330,365	220.86	110,049		11,070	1,932			11,070						0001
Purchased Call/MLR/MLR161NSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025	04/05/2024	Exercise	1	101,065	226.38	46,745		1,105	(1,112)			1,105						0001
Purchased Call/SPX/SPXA17LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/15/2020	05/13/2024	05/15/2024	Exercise	1	9,900,000	3750	794,400		4,414,256	4,347,301			4,414,256		(66,955)				0001
Purchased Call/SPX/SPXI006SW	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300OY6K4T30BM4LN29	09/06/2024	09/10/2024	09/10/2024	Expire	1	11,000,000	5462.5		52,250		(52,250)					(52,250)				0001
Purchased Call/SPX/SPXL13JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/25/2024	06/27/2024	06/27/2024	Exercise	1	10,900,000	5491.18		24,525	8,278	(16,247)			8,278		(24,525)				0001
Purchased Call/SPX/SPX715NSG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/03/2022	01/03/2024	01/05/2024	Expire	1	1,570,000	4718.38	193,267			(531)					(531)				0001
Purchased Call/SPX/SPX715PSY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/25/2022	03/26/2024	03/28/2024	Exercise	1	2,304,000	4508.08	309,427		352,722	316,593			352,722		(36,128)				0001
Purchased Call/SPX/SPX715RSU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/13/2022	05/14/2024	05/16/2024	Exercise	1	1,572,000	5173.11	48,732		28,740	19,770			28,740		(8,970)				0001
Purchased Call/SPX/SPX715TSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/14/2022	07/12/2024	07/16/2024	Exercise	1	2,024,682	4886	65,146		385,825	368,483			385,825		(17,342)				0001
Purchased Call/SPX/SPX715USA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/29/2022	07/30/2024	08/01/2024	Exercise	1	2,985,000	4060.9	454,019		1,006,846	875,255			1,006,846		(131,591)				0001
Purchased Call/MLR/MLR1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2025	01/10/2024	Exercise	1	543,973	223.12	91,257		17,443	4,228			17,443						0001
Purchased Call/MLR/MLR161SSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	01/17/2024	Exercise	1	210,385	214.65	76,209		12,183	5,741			12,183						0001
Purchased Call/MLR/MLR161SSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	01/19/2024	Exercise	1	463,467	214.12	82,786		20,411	6,202			20,411						0001
Purchased Call/MLR/MLR161SSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2025	02/01/2024	Exercise	1	558,749	214.3	139,160		29,900	12,657			29,900						0001
Purchased Call/MLR/MLR161SSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	01/16/2024	Exercise	1	241,700	213.69	124,203		12,750	5,291			12,750						0001
Purchased Call/MLR/MLR161SSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2025	03/20/2024	Exercise	1	222,779	214.38	77,706		13,375	6,438			13,375						0001

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Purchased Call/MLR/MLR161TS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	01/10/2024	Exercise	1	950,349	214.46	209,594		47,804	17,847			47,804						0001
Purchased Call/MLR/MLR161TSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	11/06/2024	Exercise	1	51,022	214.72	40,922		3,296	1,676			3,296						0001
Purchased Call/MLR/MLR161TSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	03/11/2024	Exercise	1	461,195	214.8	172,107		22,704	7,971			22,704						0001
Purchased Call/MLR/MLR161TSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	02/23/2024	Exercise	1	151,819	214.61	77,205		8,103	3,239			8,103						0001
Purchased Call/MLR/MLR161TSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	03/14/2024	Exercise	1	155,280	214.25	75,736		7,766	2,786			7,766						0001
Purchased Call/MLR/MLR161TSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	04/26/2024	Exercise	1	80,858	213.78	100,736		3,521	923			3,521						0001
Purchased Call/MLR/MLR161TSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2025	06/13/2024	Exercise	1	74,579	213.78	66,485		3,401	998			3,401						0001
Purchased Call/MLR/MLR161TSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2025	01/19/2024	Exercise	1	426,944	213.98	174,835		24,006	10,266			24,006						0001
Purchased Call/MLR/MLR161TSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	10/29/2024	Exercise	1	66,393	215.38	55,334		4,491	2,339			4,491						0001
Purchased Call/MLR/MLR161TSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	01/04/2024	Exercise	1	307,567	214.75	100,392		15,375	5,420			15,375						0001
Purchased Call/MLR/MLR161TSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	01/29/2024	Exercise	1	226,974	215.46	71,074		11,017	3,640			11,017						0001
Purchased Call/MLR/MLR161TSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2025	01/05/2024	Exercise	1	463,054	215.03	108,814		25,387	10,245			25,387						0001
Purchased Call/MLR/MLR161TSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2025	02/28/2024	Exercise	1	157,041	215.18	90,599		7,897	2,740			7,897						0001
Purchased Call/MLR/MLR161TSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2025	06/27/2024	Exercise	1	214,601	215.13	33,192		10,183	3,104			10,183						0001
Purchased Call/MLR/MLR161US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/28/2025	10/31/2024	Exercise	1	153,221	216.95	42,780		6,890	1,822			6,890						0001
Purchased Call/MLR/MLR161US3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	05/15/2024	Exercise	1	313,816	216.83	78,379		13,459	3,020			13,459						0001
Purchased Call/MLR/MLR161US4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2025	01/11/2024	Exercise	1	524,051	218.41	98,091		17,166	(395)			17,166						0001
Purchased Call/MLR/MLR161US6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	01/05/2024	Exercise	1	779,933	218.41	96,176		19,021	2,783			19,021						0001
Purchased Call/MLR/MLR161RS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	02/15/2024	Exercise	1	441,001	220.18	88,369		18,735	6,458			18,735						0001
Purchased Call/MLR/MLR161RS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	03/29/2024	Exercise	1	259,898	219.57	111,138		7,895	643			7,895						0001
Purchased Call/MLR/MLR161RS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2025	02/08/2024	Exercise	1	952,211	219.57	142,931		29,451	6,884			29,451						0001
Purchased Call/MLR/MLR161RS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2025	01/17/2024	Exercise	1	298,664	217.82	156,501		11,743	3,376			11,743						0001
Purchased Call/MLR/MLR161RS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	04/18/2024	Exercise	1	463,936	216.82	85,014		23,773	10,673			23,773						0001
Purchased Call/MLR/MLR161RSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2025	04/03/2024	Exercise	1	338,124	217.2	91,202		13,842	4,210			13,842						0001
Purchased Call/MLR/MLR161RSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	01/22/2024	Exercise	1	661,962	218.31	119,719		27,274	8,188			27,274						0001
Purchased Call/MLR/MLR161PS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	03/27/2024	Exercise	1	215,010	221.74	111,820		5,695	380			5,695						0001
Purchased Call/MLR/MLR161PSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	06/21/2024	Exercise	1	233,815	221.67	69,990		8,779	2,815			8,779						0001
Purchased Call/MLR/MLR161PST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	01/11/2024	Exercise	1	1,417,421	221.56	283,836		36,112	(418)			36,112						0001
Purchased Call/MLR/MLR161PSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2025	01/31/2024	Exercise	1	604,963	221.38	192,090		15,201	(538)			15,201						0001
Purchased Call/MLR/MLR161USD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/08/2025	01/11/2024	Exercise	1	915,271	215.54	170,763		37,865	10,039			37,865						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161USE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	01/30/2024	Exercise	1	1,094,635	215.49	274,804		55,067	18,073			55,067						0001
Purchased Call/MLR/MLR161USF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2025	03/15/2024	Exercise	1	315,011	215.61	136,176		16,454	5,793			16,454						0001
Purchased Call/MLR/MLR161USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	03/20/2024	Exercise	1	404,395	218.52	120,602		15,778	2,073			15,778						0001
Purchased Call/MLR/MLR161USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	03/01/2024	Exercise	1	488,669	219.04	104,694		20,873	4,147			20,873						0001
Purchased Call/MLR/MLR161USI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2025	03/15/2024	Exercise	1	358,949	218.08	108,495		17,704	5,401			17,704						0001
Purchased Call/MLR/MLR161USP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2025	01/19/2024	Exercise	1	343,786	219.19	44,419		7,464	(1,361)			7,464						0001
Purchased Call/MLR/MLR161USQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	01/19/2024	Exercise	1	230,117	219.19	95,130		7,610	(389)			7,610						0001
Purchased Call/MLR/MLR161USS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	02/16/2024	Exercise	1	1,244,957	220.41	340,067		35,112	(1,321)			35,112						0001
Purchased Call/MLR/MLR161USU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2025	02/08/2024	Exercise	1	595,022	220.34	35,046		2,460	(754)			2,460						0001
Purchased Call/MLR/MLR161USX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2026	01/04/2024	Exercise	1	6,946,893	220.06	179,428	29,946	28,970	(975)			28,970						0001
Purchased Call/MLR/MLR161USY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	01/05/2024	Exercise	1	5,874,568	219.52	139,729	32,461	47,566	15,105			47,566						0001
Purchased Call/MLR/MLR161USZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/04/2024	01/02/2026	01/08/2024	Exercise	1	2,640,760	219	88,223	1,748	1,812	.64			1,812						0001
Purchased Call/MLR/MLR161VS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/05/2024	01/05/2026	01/09/2024	Exercise	1	919,195	218.71	26,600	2,683	2,956	273			2,956						0001
Purchased Call/MLR/MLR161VSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/12/2024	01/12/2026	01/17/2024	Exercise	1	3,616,339	219.61	87,159	18,731	16,100	(2,632)			16,100						0001
Purchased Call/MLR/MLR161VSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2026	01/18/2024	Exercise	1	8,298,488	217.31	262,051	13,300	18,146	4,846			18,146						0001
Purchased Call/MLR/MLR161VSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2026	01/23/2024	Exercise	1	2,178,489	216.65	54,322	10,778	12,357	1,579			12,357						0001
Purchased Call/MLR/MLR161VSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	01/29/2024	Exercise	1	3,032,017	216.95	70,143	17,782	20,762	2,980			20,762						0001
Purchased Call/MLR/MLR161VSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2024	01/26/2026	01/30/2024	Exercise	1	3,957,736	216.79	98,296	20,027	22,523	2,496			22,523						0001
Purchased Call/MLR/MLR161VSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	01/30/2024	Exercise	1	1,379,407	216.79	42,313	2,914	4,495	1,581			4,495						0001
Purchased Call/MLR/MLR161VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2026	01/31/2024	Exercise	1	2,974,078	217.52	84,694	9,613	10,589	976			10,589						0001
Purchased Call/MLR/MLR161VST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	02/06/2024	Exercise	1	3,455,011	217.53	105,704	6,836	6,566	(270)			6,566						0001
Purchased Call/MLR/MLR161VSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2026	02/07/2024	Exercise	1	7,698,187	216.22	185,419	41,374	50,018	8,644			50,018						0001
Purchased Call/SPX/SPX715US1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/09/2022	08/09/2024	08/13/2024	Exercise	1	1,817,000	4065.17	284,906	563,722	477,352				563,722		(86,371)				0001
Purchased Call/SPX/SPX715WSC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/26/2022	08/27/2024	08/29/2024	Exercise	1	2,826,000	4009.37	446,225	1,122,033	975,538				1,122,033		(146,494)				0001
Purchased Call/SPX/SPX715YS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/26/2022	10/24/2024	10/28/2024	Exercise	1	1,735,152	3736	328,255	956,049	821,948				956,049		(134,101)				0001
Purchased Call/SPX/SPX715ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/05/2022	12/04/2024	12/06/2024	Exercise	1	1,651,917	5036	75,717	428,600	393,446				428,600		(35,154)				0001
Purchased Call/SPX/SPX721ASY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/31/2021	01/02/2024	01/04/2024	Exercise	1	2,184,000	4735.2	257,712	3,496	3,142				3,496		(354)				0001
Purchased Call/SPX/SPX721BSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2022	01/10/2024	01/12/2024	Expire	1	1,476,000	5681.87	42,361		(524)				(524)						0001
Purchased Call/SPX/SPX721BSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/14/2022	01/17/2024	01/19/2024	Exercise	1	1,487,000	4539.75	199,555	70,723	66,337				70,723		(4,386)				0001
Purchased Call/SPX/SPX721DSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/27/2022	01/26/2024	01/30/2024	Expire	1	1,532,866	5055	71,603		(2,469)				(2,469)						0001

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Purchased Call/SPX/SPX721ES0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/02/2022	02/02/2024	02/06/2024	Exercise	1	1,445,000	4542.11	178,169		131,138	123,307			131,138		(7,832)				0001
Purchased Call/SPX/SPX721FS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024	02/06/2024	Exercise	1	1,895,000	4399.72	257,152		235,328	223,962			235,328		(11,366)				0001
Purchased Call/SPX/SPX721FS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/04/2022	02/02/2024	02/06/2024	Exercise	1	1,842,000	4445.17	239,276		210,142	199,566			210,142		(10,576)				0001
Purchased Call/SPX/SPX721GD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024	02/21/2024	Exercise	1	1,560,753	4375	175,269		224,483	213,316			224,483		(11,167)				0001
Purchased Call/SPX/SPX721HST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/04/2022	03/04/2024	03/06/2024	Exercise	1	2,545,000	4278.22	348,156		501,330	471,160			501,330		(30,170)				0001
Purchased Call/SPX/SPX721JS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2022	03/15/2024	03/19/2024	Exercise	1	1,862,000	4224.51	264,776		389,911	363,034			389,911		(26,877)				0001
Purchased Call/SPX/SPX721LS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/05/2022	04/05/2024	04/09/2024	Exercise	1	1,491,000	4473.99	211,275		240,647	213,115			240,647		(27,532)				0001
Purchased Call/SPX/SPX721MSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/13/2022	04/12/2024	04/16/2024	Exercise	1	2,400,000	4427.47	333,120		375,626	328,953			375,626		(46,673)				0001
Purchased Call/SPX/SPX721QS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	04/24/2024	Exercise	1	2,259,000	4233.76	335,913		410,807	359,057			410,807		(51,750)				0001
Purchased Call/SPX/SPX721QSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/26/2022	04/24/2024	04/26/2024	Exercise	1	1,894,172	4915	115,565		69,148	51,026			69,148		(18,122)				0001
Purchased Call/SPX/SPX721QSQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024	04/30/2024	Exercise	1	2,132,000	4181.87	300,399		467,828	419,962			467,828		(47,866)				0001
Purchased Call/SPX/SPX721QSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/27/2022	04/26/2024	04/30/2024	Exercise	1	1,777,686	5032	93,236		18,803	3,947			18,803		(14,856)				0001
Purchased Call/SPX/SPX721QSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/28/2022	04/26/2024	04/30/2024	Exercise	1	3,395,000	4245.48	494,312		676,607	597,517			676,607		(79,090)				0001
Purchased Call/SPX/SPX721PSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2022	05/01/2024	05/03/2024	Expire	1	1,515,665	5297	41,590			(6,913)			(6,913)						0001
Purchased Call/SPX/SPX721PST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/05/2022	05/02/2024	05/06/2024	Expire	1	1,506,159	5085	65,477			(11,033)			(11,033)						0001
Purchased Call/SPX/SPX721TSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2022	06/12/2024	06/14/2024	Exercise	1	1,773,000	4749.3	93,083		294,925	274,112			294,925		(20,813)				0001
Purchased Call/SPX/SPX721VSG	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/24/2022	06/21/2024	06/25/2024	Exercise	1	1,585,780	4902	62,846		235,176	220,245			235,176		(14,930)				0001
Purchased Call/MLR/MLR161QS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	01/17/2024	Exercise	1	635,680	220.55	161,757		17,804	1,048			17,804						0001
Purchased Call/MLR/MLR161QS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	01/23/2024	Exercise	1	209,831	222.17	168,637		4,829	(709)			4,829						0001
Purchased Call/MLR/MLR161QS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	01/08/2024	Exercise	1	215,510	222.71	126,376		5,650	(94)			5,650						0001
Purchased Call/MLR/MLR161QSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/28/2025	03/06/2024	Exercise	1	711,296	223.35	98,321		20,721	1,346			20,721						0001
Purchased Call/MLR/MLR161RSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	02/06/2024	Exercise	1	158,821	216.54	100,216		7,536	2,917			7,536						0001
Purchased Call/MLR/MLR161SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2025	09/20/2024	Exercise	1	304,237	216.88	82,888		17,275	8,307			17,275						0001
Purchased Call/MLR/MLR161SS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2025	01/29/2024	Exercise	1	287,614	215.74	97,680		12,450	3,875			12,450						0001
Purchased Call/MLR/MLR161SSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2025	04/12/2024	Exercise	1	183,880	214.27	109,360		9,852	4,359			9,852						0001
Purchased Call/MLR/MLR161SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2025	01/05/2024	Exercise	1	732,885	213.82	184,014		38,080	16,011			38,080						0001
Purchased Call/MLR/MLR161QSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2025	02/08/2024	Exercise	1	192,690	225.82	74,540		2,737	(1,886)			2,737						0001
Purchased Call/MLR/MLR161VSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	02/09/2024	Exercise	1	3,647,531	217.12	71,991	27,142	28,018	876			28,018						0001
Purchased Call/MLR/MLR161WS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2026	02/14/2024	Exercise	1	6,467,067	216.81	175,121	21,924	28,034	6,110			28,034						0001
Purchased Call/MLR/MLR161WS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	02/16/2024	Exercise	1	3,566,177	215.63	106,778	9,159	15,382	6,223			15,382						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR161IIS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	02/20/2024	Exercise	1	2,859,446	216.42	65,881	16,629	25,249	8,619			25,249						0001
Purchased Call/MLR/MLR161IIS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	02/21/2024	Exercise	1	1,950,397	216.25	52,845	7,354	9,405	2,052			9,405						0001
Purchased Call/MLR/MLR161IISB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	02/23/2024	Exercise	1	1,863,828	216.73	50,344	7,330	10,861	3,532			10,861						0001
Purchased Call/MLR/MLR161IISC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	02/26/2024	Exercise	1	2,565,898	217.18	52,645	18,292	25,301	7,008			25,301						0001
Purchased Call/MLR/MLR161IISG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/26/2024	02/26/2026	02/28/2024	Exercise	1	5,284,513	217.02	141,177	20,911	26,936	6,025			26,936						0001
Purchased Call/MLR/MLR161IISI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	03/01/2024	Exercise	1	3,125,129	217.08	80,450	13,848	19,981	6,132			19,981						0001
Purchased Call/MLR/MLR161IISR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/08/2024	03/09/2026	03/12/2024	Exercise	1	7,277,447	220.63	112,837	70,209	76,441	6,232			76,441						0001
Purchased Call/SPX/SPX7211XS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/06/2022	07/03/2024	07/08/2024	Exercise	1	1,556,072	4658	77,472		346,858	327,223			346,858		(19,635)				0001
Purchased Call/SPX/SPX7211YSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024	07/19/2024	Exercise	1	1,611,000	4641.59	89,894		409,594	385,178			409,594		(24,416)				0001
Purchased Call/SPX/SPX7211YSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2022	07/17/2024	07/19/2024	Exercise	1	1,610,000	4966.09	54,096		269,166	254,473			269,166		(14,693)				0001
Purchased Call/SPX/SPX721ZS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2022	07/18/2024	07/22/2024	Exercise	1	1,921,537	3741	347,916		926,840	831,737			926,840		(95,103)				0001
Purchased Call/SPX/SPX8150S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	12/23/2022	12/26/2024	12/30/2024	Exercise	1	2,704,000	3787.15	449,946		1,567,064	1,344,869			1,567,064		(222,195)				0001
Purchased Call/SPX/SPX8210SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/28/2022	07/26/2024	07/30/2024	Exercise	1	1,489,000	4014.19	224,988		528,300	464,062			528,300		(64,238)				0001
Purchased Call/SPX/SPX8211SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2022	08/02/2024	08/06/2024	Exercise	1	1,509,260	5052	73,621		107,515	85,784			107,515		(21,731)				0001
Purchased Call/SPX/SPX8213SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/31/2022	08/29/2024	09/03/2024	Exercise	1	1,545,008	4828	84,365		288,012	260,045			288,012		(27,967)				0001
Purchased Call/SPX/SPX8215S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2022	09/25/2024	09/27/2024	Exercise	1	1,561,000	4592.53	91,631		479,752	446,066			479,752		(33,686)				0001
Purchased Call/SPX/SPX8219SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2022	11/20/2024	11/22/2024	Exercise	1	1,938,000	4802.03	128,877		544,958	487,679			544,958		(57,279)				0001
Purchased Call/SPX/SPX821DS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2022	12/18/2024	12/20/2024	Exercise	1	2,194,000	4566.2	160,381		789,504	712,064			789,504		(77,441)				0001
Purchased Call/SPX/SPX821DSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/21/2022	12/20/2024	12/24/2024	Exercise	1	1,531,618	4490	126,052		558,361	497,066			558,361		(61,295)				0001
Purchased Call/MLR/MLR161SST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2025	02/05/2024	Exercise	1	233,790	214.48	71,185		10,251	3,050			10,251						0001
Purchased Call/MLR/MLR161SSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	02/22/2024	Exercise	1	191,274	213.75	90,691		11,568	5,673			11,568						0001
Purchased Call/MLR/MLR161TS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2025	01/05/2024	Exercise	1	696,120	214.47	163,656		34,415	12,702			34,415						0001
Purchased Call/MLR/MLR161TS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	07/22/2024	Exercise	1	53,198	214.44	61,127		2,997	1,326			2,997						0001
Purchased Call/MLR/MLR161TS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2025	06/11/2024	Exercise	1	168,970	214.66	87,422		10,184	4,867			10,184						0001
Purchased Call/MLR/MLR161TS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2025	01/09/2024	Exercise	1	114,813	214.66	33,942		5,545	1,920			5,545						0001
Purchased Call/MLR/MLR161TSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2025	06/06/2024	Exercise	1	108,445	214.22	101,264		6,258	2,834			6,258						0001
Purchased Call/MLR/MLR161TSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2025	03/08/2024	Exercise	1	172,829	214.87	161,729		8,944	3,415			8,944						0001
Purchased Call/MLR/MLR161PSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2025	01/25/2024	Exercise	1	282,094	222.5	84,749		5,735	(1,337)			5,735						0001
Purchased Call/MLR/MLR161IISV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2026	03/14/2024	Exercise	1	6,378,884	220.57	175,998	22,635	21,904	(732)			21,904						0001
Purchased Call/MLR/MLR161IISX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	03/18/2024	Exercise	1	3,449,223	219.39	99,924	9,596	11,229	1,633			11,229						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161IISZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	03/19/2024	Exercise	1	3,019,298	219.01	94,138	5,078	6,544	1,466			6,544						0001
Purchased Call/MLR/MLR161XS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2024	03/16/2026	03/19/2024	Exercise	1	4,548,011	219.01	135,252	11,050	13,203	2,153			13,203						0001
Purchased Call/MLR/MLR161XS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2026	03/21/2024	Exercise	1	4,076,948	219.43	114,898	13,768	17,396	3,628			17,396						0001
Purchased Call/MLR/MLR161XS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2026	03/22/2024	Exercise	1	3,483,652	220.44	59,384	30,576	37,849	7,273			37,849						0001
Purchased Call/MLR/MLR161XS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2026	03/28/2024	Exercise	1	5,188,854	219.79	165,364	7,649	9,067	1,419			9,067						0001
Purchased Call/MLR/MLR161XSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	04/01/2024	Exercise	1	5,752,300	221.79	132,928	32,956	33,341	386			33,341						0001
Purchased Call/MLR/MLR161XSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2024	03/30/2026	04/01/2024	Exercise	1	3,188,836	221.79	99,560	5,499	6,442	944			6,442						0001
Purchased Call/MLR/MLR161XSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	04/08/2024	Exercise	1	3,266,776	220.78	93,204	9,868	12,347	2,479			12,347						0001
Purchased Call/MLR/MLR161XSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2024	04/06/2026	04/09/2024	Exercise	1	3,530,168	221.35	109,429	6,357	6,602	245			6,602						0001
Purchased Call/MLR/MLR161XSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2026	04/12/2024	Exercise	1	3,696,567	219.74	94,957	16,142	18,152	2,010			18,152						0001
Purchased Call/MLR/MLR161XSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2024	04/13/2026	04/16/2024	Exercise	1	3,841,389	218.98	107,228	12,650	16,580	3,929			16,580						0001
Purchased Call/SPX/SPX905VSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	01/30/2024	Exercise	1	3,377,000	4376.9	446,777		391,717	376,290			391,717		(15,427)				0001
Purchased Call/SPX/SPX905VSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	02/06/2024	Exercise	1	2,054,000	4421.02	265,171		246,614	234,910			246,614		(11,704)				0001
Purchased Call/SPX/SPX905VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2024	02/05/2024	Exercise	1	1,986,838	4529	236,557		164,832	154,703			164,832		(10,129)				0001
Purchased Call/SPX/SPX905YSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	03/12/2024	Exercise	1	1,754,000	4259.06	237,316		354,513	332,672			354,513		(21,841)				0001
Purchased Call/SPX/SPX905ZSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	03/21/2024	Exercise	1	2,365,000	4415.81	324,242		404,153	369,413			404,153		(34,740)				0001
Purchased Call/SPX/SPX921662	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	09/06/2023	01/23/2024	01/25/2024	Expire	1	6,750,000	3800	42,570			(6,836)			(6,836)						0001
Purchased Call/MLR/MLR161RS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	02/22/2024	Exercise	1	217,066	216.84	96,012		10,842	4,744			10,842						0001
Purchased Call/MLR/MLR161RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2025	02/13/2024	Exercise	1	457,222	216.66	193,056		26,388	13,486			26,388						0001
Purchased Call/MLR/MLR161RSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2025	05/31/2024	Exercise	1	51,446	216.58	26,890		1,677	172			1,677						0001
Purchased Call/MLR/MLR161TSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2025	03/04/2024	Exercise	1	511,054	213.78	100,339		21,954	5,485			21,954						0001
Purchased Call/MLR/MLR161TST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/17/2025	02/13/2024	Exercise	1	214,027	215.12	94,371		9,895	2,907			9,895						0001
Purchased Call/MLR/MLR161TSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2025	02/08/2024	Exercise	1	952,135	215.5	113,550		31,375	6,908			31,375						0001
Purchased Call/MLR/MLR161US0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/27/2023	11/26/2025	02/01/2024	Exercise	1	824,008	215.74	198,712		36,937	9,798			36,937						0001
Purchased Call/MLR/MLR161US2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	03/05/2024	Exercise	1	158,879	217.36	106,864		6,709	1,431			6,709						0001
Purchased Call/MLR/MLR161US7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2025	02/06/2024	Exercise	1	383,541	216.73	200,227		16,785	3,950			16,785						0001
Purchased Call/MLR/MLR161XST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/16/2024	04/16/2026	04/18/2024	Exercise	1	4,574,488	218.12	141,391	7,993	11,655	3,661			11,655						0001
Purchased Call/MLR/MLR161XSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	04/22/2024	Exercise	1	3,055,594	218.36	79,313	12,900	15,309	2,410			15,309						0001
Purchased Call/MLR/MLR161XSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2024	04/20/2026	04/23/2024	Exercise	1	5,950,771	218.9	112,153	46,277	55,016	8,740			55,016						0001
Purchased Call/MLR/MLR161YS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/23/2024	04/23/2026	04/25/2024	Exercise	1	5,705,694	219.2	122,634	36,829	48,137	11,308			48,137						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161YS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/24/2024	04/24/2026	04/26/2024	Exercise	1	1,273,972	219.27	31,163	6,326	7,733	1,407			7,733						0001
Purchased Call/MLR/MLR161YS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/25/2024	04/24/2026	04/29/2024	Exercise	1	1,647,539	219.23	45,334	5,631	8,844	3,213			8,844						0001
Purchased Call/MLR/MLR161YS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/01/2024	05/01/2026	05/03/2024	Exercise	1	3,948,235	218.8	107,143	15,792	20,172	4,380			20,172						0001
Purchased Call/MLR/MLR161YS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/02/2024	05/01/2026	05/06/2024	Exercise	1	2,051,115	219.63	54,211	8,237	9,037	800			9,037						0001
Purchased Call/MLR/MLR161YSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2024	05/04/2026	05/07/2024	Exercise	1	5,868,774	220.22	139,821	31,326	40,060	8,735			40,060						0001
Purchased Call/MLR/MLR161YSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	05/07/2024	Exercise	1	2,369,440	220.22	52,847	14,403	21,225	6,823			21,225						0001
Purchased Call/MLR/MLR161YSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	05/13/2024	Exercise	1	3,404,598	221.56	96,733	10,743	11,803	1,060			11,803						0001
Purchased Call/MLR/MLR161YSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2024	05/11/2026	05/14/2024	Exercise	1	5,806,971	221.98	159,910	20,215	21,206	991			21,206						0001
Purchased Call/MLR/MLR161PSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	06/06/2024	Exercise	1	51,290	221.24	91,188		1,136	(180)			1,136						0001
Purchased Call/MLR/MLR161PSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2025	10/23/2024	Exercise	1	56,843	221.17	22,696		2,634	1,158			2,634						0001
Purchased Call/MLR/MLR161QS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2025	01/26/2024	Exercise	1	220,528	219.52	62,224		6,169	380			6,169						0001
Purchased Call/MLR/MLR161SS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2025	01/05/2024	Exercise	1	643,720	216.8	247,311		32,921	13,906			32,921						0001
Purchased Call/MLR/MLR161SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	02/07/2024	Exercise	1	161,758	216.13	101,904		7,788	2,996			7,788						0001
Purchased Call/MLR/MLR161SS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2023	09/24/2025	03/01/2024	Exercise	1	159,190	215.74	41,659		5,239	491			5,239						0001
Purchased Call/MLR/MLR161SSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2025	01/11/2024	Exercise	1	529,242	214.46	85,635		24,101	8,146			24,101						0001
Purchased Call/SPX/SPXA051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	04/19/2024	Expire	1	2,386,000	5340.95	98,780			(14,479)					(14,479)				0001
Purchased Call/SPX/SPXA052B	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	05/10/2024	Exercise	1	1,641,000	4076.75	247,627		442,129	398,650			442,129		(43,479)				0001
Purchased Call/SPX/SPXA057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024	09/06/2024	Exercise	1	2,972,000	3872.85	479,681		1,278,674	1,115,925			1,278,674		(162,749)				0001
Purchased Call/SPX/SPXA057S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	09/09/2024	Exercise	1	1,596,000	4549.79	122,094		387,839	346,304			387,839		(41,535)				0001
Purchased Call/MLR/MLR161USK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2025	12/19/2024	Exercise	1	50,298	218.08	47,613		2,129	405			2,129						0001
Purchased Call/MLR/MLR161USL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2025	01/11/2024	Exercise	1	600,314	218.3	210,510		28,719	8,113			28,719						0001
Purchased Call/MLR/MLR161USM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	04/15/2024	Exercise	1	845,807	218.91	117,192		35,562	6,488			35,562						0001
Purchased Call/MLR/MLR161USN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	01/19/2024	Exercise	1	482,682	217.93	102,993		13,884	69			13,884						0001
Purchased Call/MLR/MLR161USR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	05/09/2024	Exercise	1	127,363	219.75	54,989		3,960	(473)			3,960						0001
Purchased Call/MLR/MLR161YS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	01/09/2024	Exercise	1	2,056,952	218.71	64,526	3,631	4,670	1,039			4,670						0001
Purchased Call/MLR/MLR161SSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	05/16/2024	Exercise	1	329,859	214.46	102,206		21,846	11,904			21,846						0001
Purchased Call/MLR/MLR161SSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2025	10/31/2024	Exercise	1	64,776	213.83	41,660		4,765	2,788			4,765						0001
Purchased Call/MLR/MLR161SSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2025	08/19/2024	Exercise	1	157,624	214.48	53,328		10,397	5,540			10,397						0001
Purchased Call/MLR/MLR161SSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	01/31/2024	Exercise	1	230,809	213.95	66,123		11,974	4,821			11,974						0001
Purchased Call/SPX/SPXA05ES1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/12/2022	12/06/2024	12/10/2024	Exercise	1	1,613,944	5070	66,742		414,230	382,844			414,230		(31,386)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161VS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2026	01/10/2024	Exercise	1	4,373,171	219.23	125,903	13,182	12,876	(306)			12,876						0001
Purchased Call/MLR/MLR161VS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2026	01/11/2024	Exercise	1	2,766,381	218.57	84,588	6,078	7,985	1,907			7,985						0001
Purchased Call/MLR/MLR161VSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2026	01/17/2024	Exercise	1	1,473,031	219.61	41,212	5,246	6,274	1,028			6,274						0001
Purchased Call/MLR/MLR161VSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	01/22/2024	Exercise	1	2,972,365	216.2	87,259	8,484	12,445	3,961			12,445						0001
Purchased Call/MLR/MLR161VSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	01/23/2024	Exercise	1	2,145,707	216.65	55,166	9,752	13,413	3,661			13,413						0001
Purchased Call/MLR/MLR161VSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2026	01/24/2024	Exercise	1	5,980,538	216.45	169,023	20,085	28,261	8,176			28,261						0001
Purchased Call/MLR/MLR161VSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2026	01/25/2024	Exercise	1	2,864,046	216.72	73,616	13,054	17,253	4,199			17,253						0001
Purchased Call/MLR/MLR161VSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	02/02/2024	Exercise	1	2,996,037	217.59	80,866	12,384	13,438	1,054			13,438						0001
Purchased Call/MLR/MLR161VSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	02/13/2024	Exercise	1	2,752,604	216.56	79,565	7,857	11,220	3,363			11,220						0001
Purchased Call/MLR/MLR161WS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	02/13/2024	Exercise	1	1,516,606	216.56	44,017	4,380	4,838	457			4,838						0001
Purchased Call/MLR/MLR161WS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	02/15/2024	Exercise	1	2,909,012	215.06	89,234	5,854	8,724	2,870			8,724						0001
Purchased Call/MLR/MLR161YSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2026	05/20/2024	Exercise	1	3,370,268	223.57	84,026	16,124	14,151	(1,973)			14,151						0001
Purchased Call/MLR/MLR161YSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2024	05/18/2026	05/21/2024	Exercise	1	4,445,348	224.24	99,531	26,917	25,721	(1,196)			25,721						0001
Purchased Call/MLR/MLR161YSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/21/2024	05/21/2026	05/23/2024	Exercise	1	4,944,141	223.7	119,483	25,076	19,696	(5,379)			19,696						0001
Purchased Call/MLR/MLR161YST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/22/2024	05/22/2026	05/24/2024	Exercise	1	2,687,873	222.82	55,969	17,885	15,667	(2,219)			15,667						0001
Purchased Call/MLR/MLR161YSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2024	05/22/2026	05/29/2024	Exercise	1	4,325,880	221.2	96,617	26,097	35,881	9,784			35,881						0001
Purchased Call/MLR/MLR1612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2024	05/29/2026	06/04/2024	Exercise	1	2,920,689	220.23	73,658	13,825	21,714	7,889			21,714						0001
Purchased Call/MLR/MLR1612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/04/2024	06/04/2026	06/06/2024	Exercise	1	9,152,987	220.75	259,415	28,747	32,427	3,680			32,427						0001
Purchased Call/MLR/MLR1612SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2026	06/14/2024	Exercise	1	3,499,830	220.94	104,142	8,467	10,933	2,465			10,933						0001
Purchased Call/MLR/MLR1612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2026	06/17/2024	Exercise	1	2,574,049	220.85	78,270	5,612	7,685	2,073			7,685						0001
Purchased Call/MLR/MLR1612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2024	06/12/2026	06/18/2024	Exercise	1	4,323,427	221.18	138,432	5,958	7,530	1,572			7,530						0001
Purchased Call/MLR/MLR1612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2026	06/18/2024	Exercise	1	715,656	221.18	20,942	1,946	2,918	972			2,918						0001
Purchased Call/MLR/MLR161TS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2025	05/08/2024	Exercise	1	202,262	214.24	63,101		10,616	4,298			10,616						0001
Purchased Call/MLR/MLR161TS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	05/01/2024	Exercise	1	245,510	214.04	124,202		13,067	5,410			13,067						0001
Purchased Call/MLR/MLR161TSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2025	06/24/2024	Exercise	1	64,802	214.74	58,696		3,093	1,045			3,093						0001
Purchased Call/MLR/MLR161TSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/03/2025	01/05/2024	Exercise	1	471,815	215.53	101,480		19,494	4,404			19,494						0001
Purchased Call/MLR/MLR161TSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2025	02/22/2024	Exercise	1	197,188	215.53	46,010		10,182	3,875			10,182						0001
Purchased Call/SPX/SPXB17WS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	05/07/2024	Exercise	1	2,919,000	4094.2	441,937		727,545	652,568			727,545		(74,977)				0001
Purchased Call/SPX/SPXB17YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/16/2024	08/20/2024	Exercise	1	2,070,649	4266	264,501		623,513	539,986			623,513		(83,527)				0001
Purchased Call/SPX/SPXB17YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2022	09/06/2024	09/10/2024	Exercise	1	1,765,124	3951	314,828		644,180	535,754			644,180		(108,426)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXB17YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	09/17/2024	Exercise	1	1,677,669	3998	241,269		682,141	596,948			682,141		(85,193)				0001
Purchased Call/SPX/SPXB17YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	09/17/2024	Exercise	1	1,505,721	4709	98,439		349,384	314,625			349,384		(34,759)				0001
Purchased Call/SPX/SPXB17YSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2022	10/16/2024	10/18/2024	Exercise	1	1,971,306	4486	143,388		737,170	680,248			737,170		(56,922)				0001
Purchased Call/SPX/SPXB17YSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2022	10/11/2024	10/16/2024	Exercise	1	1,515,012	4071	181,936		732,492	660,828			732,492		(71,664)				0001
Purchased Call/SPX/SPXB17YSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	10/24/2024	Exercise	1	2,351,000	3715.22	413,306		1,338,831	1,171,351			1,338,831		(167,480)				0001
Purchased Call/SPX/SPXC00XS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770X0HC3ZE78	01/13/2022	01/11/2024	01/16/2024	Expire	1	1,529,858	6071	23,056			(319)					(319)				0001
Purchased Call/SPX/SPXC00XSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770X0HC3ZE78	01/18/2022	01/12/2024	01/17/2024	Expire	1	1,525,944	5481	52,069			(793)					(793)				0001
Purchased Call/SPX/SPXC172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	11/15/2024	Exercise	1	1,908,000	4893.34	119,250		521,628	469,773			521,628		(51,855)				0001
Purchased Call/SPX/SPXC173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2022	11/08/2024	11/13/2024	Exercise	1	1,562,914	4485	150,828		605,727	540,459			605,727		(65,268)				0001
Purchased Call/MLR/MLR161IISA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2026	02/22/2024	Exercise	1	2,979,245	216.59	96,562	3,555	5,490	1,935			5,490						0001
Purchased Call/MLR/MLR161IISE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2026	02/27/2024	Exercise	1	1,763,000	217.69	46,281	7,338	8,332	994			8,332						0001
Purchased Call/MLR/MLR161IISH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2026	02/29/2024	Exercise	1	4,647,990	217.03	145,302	7,764	10,962	3,198			10,962						0001
Purchased Call/MLR/MLR161IISM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	03/02/2026	03/05/2024	Exercise	1	3,392,924	218.27	101,359	8,188	10,401	2,214			10,401						0001
Purchased Call/MLR/MLR161IISO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2026	03/07/2024	Exercise	1	3,361,603	218.66	101,293	7,891	11,366	3,475			11,366						0001
Purchased Call/MLR/MLR161IISP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2026	03/08/2024	Exercise	1	1,938,751	219.74	63,994	1,784	1,680	(104)			1,680						0001
Purchased Call/MLR/MLR161IIST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	03/12/2024	Exercise	1	2,891,764	220.63	54,052	23,165	24,797	1,632			24,797						0001
Purchased Call/MLR/MLR161IISW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2026	03/15/2024	Exercise	1	4,051,438	220.5	90,885	24,151	27,027	2,876			27,027						0001
Purchased Call/MLR/MLR161TSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2025	02/15/2024	Exercise	1	242,122	215.13	22,717		9,452	1,466			9,452						0001
Purchased Call/MLR/MLR161US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2025	03/08/2024	Exercise	1	197,180	216.61	73,536		9,152	2,526			9,152						0001
Purchased Call/MLR/MLR161US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	02/21/2024	Exercise	1	487,517	216.63	186,405		18,279	1,873			18,279						0001
Purchased Call/MLR/MLR161USA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	03/12/2024	Exercise	1	280,855	216.91	69,203		13,543	4,080			13,543						0001
Purchased Call/MLR/MLR161XS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2024	03/23/2026	03/26/2024	Exercise	1	3,841,642	220.01	94,425	19,440	19,675	235			19,675						0001
Purchased Call/MLR/MLR161XS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2026	03/26/2024	Exercise	1	1,856,461	220.01	49,829	7,295	7,218	(77)			7,218						0001
Purchased Call/MLR/MLR161XS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2026	03/27/2024	Exercise	1	1,185,979	219.68	38,063	1,753	1,757	4			1,757						0001
Purchased Call/MLR/MLR161XSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2026	04/04/2024	Exercise	1	5,454,860	221.32	144,042	22,365	23,724	1,359			23,724						0001
Purchased Call/MLR/MLR161XSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	04/09/2024	Exercise	1	1,610,507	221.35	50,148	2,720	3,427	707			3,427						0001
Purchased Call/MLR/MLR161XSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/09/2024	04/09/2026	04/11/2024	Exercise	1	5,759,626	222.27	138,451	30,075	26,796	(3,279)			26,796						0001
Purchased Call/MLR/MLR161XSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	04/15/2024	Exercise	1	2,860,891	220.07	77,398	9,998	10,443	445			10,443						0001
Purchased Call/SPX/SPXD005SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770X0HC3ZE78	02/15/2022	02/15/2024	02/20/2024	Expire	1	1,524,000	5181.52	76,048			(4,701)					(4,701)				0001
Purchased Call/SPX/SPXD009SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770X0HC3ZE78	03/03/2022	03/01/2024	03/05/2024	Exercise	1	2,031,598	4361	260,819		360,878	339,293			360,878		(21,585)				0001

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Purchased Call/SPX/SPXD00RS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/09/2022	05/07/2024	05/09/2024	Expire	1	1,693,581	5325	37,452			(6,543)					(6,543)				0001
Purchased Call/SPX/SPXE00ZSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/29/2022	06/21/2024	06/25/2024	Exercise	1	1,984,911	3770	307,515	884,591	811,231			884,591		(73,360)					0001
Purchased Call/SPX/SPXE00ZSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/30/2022	06/28/2024	07/02/2024	Exercise	1	2,019,053	3753	308,391	904,965	828,719			904,965		(76,246)					0001
Purchased Call/SPX/SPXE009SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/05/2022	08/05/2024	08/07/2024	Exercise	1	2,199,000	4027.47	360,416	614,771	507,191			614,771		(107,580)					0001
Purchased Call/SPX/SPXE00BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2022	08/14/2024	08/16/2024	Exercise	1	1,690,917	5200	82,876	95,850	70,122			95,850		(25,728)					0001
Purchased Call/SPX/SPXF13IRG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/03/2022	01/31/2024	02/02/2024	Exercise	1	2,708,971	4446	354,649	253,175	238,459			253,175		(14,716)					0001
Purchased Call/SPX/SPXF13ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/15/2022	02/14/2024	02/16/2024	Expire	1	1,766,111	5363	65,703			(3,977)					(3,977)				0001
Purchased Call/MLR/MLR161USB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2025	03/14/2024	Exercise	1	105,998	215.54	75,459	5,418	1,841			5,418							0001
Purchased Call/MLR/MLR161USO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	05/30/2024	Exercise	1	238,868	218.95	84,080	10,477	2,210			10,477							0001
Purchased Call/MLR/MLR161ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2026	06/21/2024	Exercise	1	7,454,715	221.95	224,153	16,952	21,249	4,298		21,249							0001
Purchased Call/MLR/MLR161ZSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/21/2024	06/22/2026	06/25/2024	Exercise	1	2,190,023	221.7	70,929	2,533	3,941	1,408		3,941							0001
Purchased Call/MLR/MLR161ZSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2026	06/27/2024	Exercise	1	6,696,864	221.49	193,343	18,514	23,588	5,074		23,588							0001
Purchased Call/MLR/MLR161ZSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2026	07/01/2024	Exercise	1	3,809,855	221.02	62,118	34,788	37,305	2,518		37,305							0001
Purchased Call/MLR/MLR161ZSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2026	07/05/2024	Exercise	1	4,660,456	220.52	145,527	7,863	10,489	2,626		10,489							0001
Purchased Call/MLR/MLR2610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/12/2024	07/13/2026	07/16/2024	Exercise	1	4,304,878	224.68	117,418	16,196	17,374	1,178		17,374							0001
Purchased Call/MLR/MLR2610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2026	07/18/2024	Exercise	1	3,179,680	225.69	90,579	10,029	9,932	(96)		9,932							0001
Purchased Call/MLR/MLR2610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	07/22/2024	Exercise	1	2,861,760	224.79	90,421	4,375	4,772	397		4,772							0001
Purchased Call/MLR/MLR2610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	07/23/2024	Exercise	1	1,831,277	223.49	50,390	6,733	8,243	1,510		8,243							0001
Purchased Call/MLR/MLR2610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2026	07/25/2024	Exercise	1	4,122,512	223.62	139,525	1,845	1,477	(368)		1,477							0001
Purchased Call/MLR/MLR2610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2026	08/02/2024	Exercise	1	1,290,256	225.27	37,938	3,588	3,569	(19)		3,569							0001
Purchased Call/MLR/MLR2610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/06/2024	08/06/2026	08/08/2024	Exercise	1	3,488,778	223.5	98,434	12,168	17,398	5,230		17,398							0001
Purchased Call/MLR/MLR2610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/09/2024	08/07/2026	08/13/2024	Exercise	1	1,488,434	224.84	47,965	2,262	2,560	298		2,560							0001
Purchased Call/MLR/MLR2610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/09/2024	08/10/2026	08/13/2024	Exercise	1	2,715,574	224.84	84,339	5,625	7,946	2,321		7,946							0001
Purchased Call/MLR/MLR161XSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	04/16/2024	Exercise	1	1,850,978	218.98	55,574	4,009	4,374	365		4,374							0001
Purchased Call/MLR/MLR161YS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/26/2024	04/27/2026	04/30/2024	Exercise	1	5,031,592	219.42	144,966	14,060	19,146	5,085		19,146							0001
Purchased Call/MLR/MLR161YS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	04/30/2024	Exercise	1	1,647,783	219.42	37,560	9,374	13,804	4,431		13,804							0001
Purchased Call/MLR/MLR161YSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2026	05/07/2024	Exercise	1	1,352,207	220.22	35,732	5,460	8,126	2,666		8,126							0001
Purchased Call/MLR/MLR161YSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2026	05/09/2024	Exercise	1	6,193,930	220.75	175,482	19,073	21,226	2,153		21,226							0001
Purchased Call/MLR/MLR161YSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/10/2024	05/08/2026	05/14/2024	Exercise	1	3,355,115	221.98	106,030	4,614	5,032	418		5,032							0001
Purchased Call/MLR/MLR161YSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2026	05/22/2024	Exercise	1	1,498,004	223.89	46,336	2,532	2,019	(513)		2,019							0001

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Purchased Call/MLR/MLR161YSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2026	05/28/2024	Exercise	1	2,020,848	220.97	66,143	1,830	2,089	260			2,089						0001
Purchased Call/MLR/MLR161SSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	03/15/2024	Exercise	1	259,289	213.14	92,465		16,219	8,399			16,219						0001
Purchased Call/MLR/MLR161SSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2025	04/03/2024	Exercise	1	226,684	214.48	48,138		13,060	6,075			13,060						0001
Purchased Call/MLR/MLR161USW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2025	01/04/2024	Exercise	1	595,852	220.34	61,173		18,601	55			18,601						0001
Purchased Call/MLR/MLR161VSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	01/19/2024	Exercise	1	3,798,059	215.79	126,347	3,655	6,464	2,808			6,464						0001
Purchased Call/SPX/SPXG130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/17/2022	02/16/2024	02/21/2024	Exercise	1	1,593,684	4378	199,924		224,409	211,707			224,409		(12,702)				0001
Purchased Call/SPX/SPXG133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/09/2022	03/08/2024	03/12/2024	Exercise	1	2,649,233	4167	401,487		611,878	574,928			611,878		(36,950)				0001
Purchased Call/SPX/SPXG136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/23/2022	03/21/2024	03/25/2024	Exercise	1	2,105,392	4442	283,770		354,964	323,738			354,964		(31,226)				0001
Purchased Call/SPX/SPXG13BSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/11/2022	04/11/2024	04/15/2024	Exercise	1	1,845,000	4378.55	263,651		343,076	306,549			343,076		(36,528)				0001
Purchased Call/SPX/SPXG13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/21/2022	04/19/2024	04/23/2024	Exercise	1	2,674,000	4347.97	386,660		376,887	318,754			376,887		(58,132)				0001
Purchased Call/SPX/SPXG13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/25/2022	04/25/2024	04/29/2024	Exercise	1	2,002,000	4250.15	298,498		371,995	324,906			371,995		(47,088)				0001
Purchased Call/SPX/SPXG13HSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024	05/13/2024	Exercise	1	1,402,000	3929.77	217,731		451,137	412,608			451,137		(38,528)				0001
Purchased Call/SPX/SPXG13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/19/2022	05/17/2024	05/21/2024	Exercise	1	2,296,000	3845.01	350,599		858,331	792,080			858,331		(66,251)				0001
Purchased Call/SPX/SPXG13LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/27/2022	05/24/2024	05/29/2024	Exercise	1	1,863,000	4096.28	273,302		541,412	486,978			541,412		(54,434)				0001
Purchased Call/SPX/SPXG13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/27/2022	05/28/2024	05/30/2024	Exercise	1	2,751,000	4097.95	403,297		799,249	717,147			799,249		(82,102)				0001
Purchased Call/SPX/SPXG13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/06/2022	06/07/2024	06/11/2024	Exercise	1	1,420,707	3983	164,501		489,673	452,543			489,673		(37,130)				0001
Purchased Call/SPX/SPXG13USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/08/2022	07/10/2024	07/12/2024	Exercise	1	2,996,000	3829.19	466,178		1,347,531	1,225,391			1,347,531		(122,140)				0001
Purchased Call/SPX/SPXG13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024	07/16/2024	Exercise	1	1,509,633	4669	91,999		373,808	349,215			373,808		(24,593)				0001
Purchased Call/MLR/MLR161YSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2026	05/31/2024	Exercise	1	3,457,633	219.28	92,418	13,409	19,066	5,657			19,066						0001
Purchased Call/MLR/MLR1612S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2024	06/01/2026	06/04/2024	Exercise	1	3,502,629	220.23	44,903	37,969	45,760	7,791			45,760						0001
Purchased Call/MLR/MLR1612S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2026	06/05/2024	Exercise	1	2,693,880	220.96	31,881	31,765	35,015	3,250			35,015						0001
Purchased Call/MLR/MLR1612SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2026	06/13/2024	Exercise	1	4,443,845	220.39	126,191	13,618	15,442	1,824			15,442						0001
Purchased Call/MLR/MLR1612SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	06/25/2024	Exercise	1	2,372,724	221.7	55,301	13,438	15,925	2,486			15,925						0001
Purchased Call/MLR/MLR1612SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	07/09/2024	Exercise	1	2,946,180	222.59	97,046	2,093	2,248	154			2,248						0001
Purchased Call/MLR/MLR2610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2026	07/16/2024	Exercise	1	1,008,658	224.68	31,647	1,777	2,038	260			2,038						0001
Purchased Call/MLR/MLR2610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2026	08/13/2024	Exercise	1	919,508	224.84	20,773	5,797	6,403	606			6,403						0001
Purchased Call/MLR/MLR2611S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2024	08/17/2026	08/20/2024	Exercise	1	5,317,461	226.9	138,642	24,267	24,555	288			24,555						0001
Purchased Call/MLR/MLR2611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2024	08/24/2026	08/27/2024	Exercise	1	3,112,294	227.99	106,262	1,801	1,296	(505)			1,296						0001
Purchased Call/MLR/MLR2611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2024	08/31/2026	09/04/2024	Exercise	1	2,549,079	227.88	74,198	7,892	7,210	(682)			7,210						0001
Purchased Call/MLR/MLR2611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	09/09/2024	Exercise	1	1,258,441	227.86	39,663	2,274	2,347	73			2,347						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2024	09/11/2026	09/17/2024	Exercise	1	3,860,637	229.31	126,876	5,080	5,211	130			5,211						0001
Purchased Call/MLR/MLR2611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/17/2024	09/17/2026	09/19/2024	Exercise	1	5,853,261	229.36	198,610	4,395	4,385	(10)			4,385						0001
Purchased Call/MLR/MLR2612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2024	09/23/2026	09/25/2024	Exercise	1	1,046,442	230.21	29,682	4,169	3,754	(414)			3,754						0001
Purchased Call/MLR/MLR161TSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2025	03/21/2024	Exercise	1	311,954	215.12	44,551		17,122	6,936			17,122						0001
Purchased Call/SPX/SPXH13DSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/29/2022	09/27/2024	10/01/2024	Exercise	1	1,593,332	3732	230,397		858,640	772,837			858,640		(85,803)				0001
Purchased Call/MLR/MLR161VSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	01/26/2024	Exercise	1	1,824,675	216	56,735	3,787	5,409	1,623			5,409						0001
Purchased Call/MLR/MLR161VSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2026	01/30/2024	Exercise	1	1,450,248	216.79	39,762	5,426	8,406	2,980			8,406						0001
Purchased Call/MLR/MLR161VSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	02/06/2024	Exercise	1	1,652,301	217.53	45,585	6,040	9,629	3,589			9,629						0001
Purchased Call/MLR/MLR161WS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2026	02/13/2024	Exercise	1	673,284	216.56	19,730	1,877	3,638	1,761			3,638						0001
Purchased Call/MLR/MLR2612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2024	09/28/2026	10/01/2024	Exercise	1	3,774,684	231.99	104,557	14,722	12,216	(2,506)			12,216						0001
Purchased Call/MLR/MLR2612SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	10/03/2024	Exercise	1	4,319,262	231.86	118,290	16,578	14,478	(2,101)			14,478						0001
Purchased Call/MLR/MLR2612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2026	10/04/2024	Exercise	1	3,374,268	232.14	96,054	11,571	7,268	(4,303)			7,268						0001
Purchased Call/MLR/MLR2612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	10/08/2024	Exercise	1	8,113,779	230.95	226,749	29,360	26,068	(3,292)			26,068						0001
Purchased Call/MLR/MLR2612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	10/08/2024	Exercise	1	3,686,228	230.95	103,192	13,466	9,474	(3,992)			9,474						0001
Purchased Call/MLR/MLR2612SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	10/16/2024	Exercise	1	4,383,228	230.4	119,432	17,429	14,536	(2,893)			14,536						0001
Purchased Call/MLR/MLR2612SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2026	10/17/2024	Exercise	1	4,181,136	230.35	93,820	26,833	25,311	(1,522)			25,311						0001
Purchased Call/MLR/MLR2612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	10/21/2024	Exercise	1	5,314,765	230.73	113,352	36,924	24,663	(12,261)			24,663						0001
Purchased Call/MLR/MLR2612SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	10/22/2024	Exercise	1	7,903,550	231.5	261,218	7,926	5,320	(2,606)			5,320						0001
Purchased Call/MLR/MLR2613SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2024	11/04/2026	11/06/2024	Exercise	1	4,016,598	227.83	126,264	7,491	7,011	(480)			7,011						0001
Purchased Call/MLR/MLR2613SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	11/12/2024	Exercise	1	4,140,349	229.24	119,039	12,909	10,859	(2,050)			10,859						0001
Purchased Call/MLR/MLR2613SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2026	11/14/2024	Exercise	1	4,883,843	226.83	149,768	10,339	10,177	(162)			10,177						0001
Purchased Call/SPX/SPXK13XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/28/2024	04/01/2024	04/01/2024	Exercise	1	15,750,000	5296.38		50,400	78,750	28,350			78,750		(50,400)				0001
Purchased Call/MLR/MLR2610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2026	07/17/2024	Exercise	1	1,400,398	224.27	38,347	5,936	5,605	(331)			5,605						0001
Purchased Call/MLR/MLR2610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2026	08/06/2024	Exercise	1	1,728,175	225.72	46,487	6,666	6,009	(657)			6,009						0001
Purchased Call/MLR/MLR2610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2024	08/03/2026	08/06/2024	Exercise	1	3,413,916	225.72	83,657	18,427	17,707	(721)			17,707						0001
Purchased Call/MLR/MLR2611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/12/2024	08/12/2026	08/14/2024	Exercise	1	1,020,229	225.25	21,309	7,582	7,488	(94)			7,488						0001
Purchased Call/MLR/MLR2611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2026	08/15/2024	Exercise	1	6,099,995	225.79	179,326	17,687	20,746	3,059			20,746						0001
Purchased Call/MLR/MLR2611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2026	08/22/2024	Exercise	1	4,607,814	227.36	144,827	8,944	7,190	(1,755)			7,190						0001
Purchased Call/MLR/MLR2611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2024	08/28/2026	09/03/2024	Exercise	1	2,525,387	227.86	77,013	5,886	6,842	956			6,842						0001
Purchased Call/MLR/MLR161USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2025	01/05/2024	Exercise	1	107,459	218.08	55,999		4,668	985			4,668						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR2613SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/13/2024	11/13/2026	11/15/2024	Exercise	1	2,818,309	226.47	83,101	7,628	7,686	58			7,686						0001
Purchased Call/MLR/MLR2613SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	11/19/2024	Exercise	1	4,228,375	225.8	126,943	10,525	12,279	1,754			12,279						0001
Purchased Call/MLR/MLR2613ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2024	11/23/2026	11/26/2024	Exercise	1	3,595,944	228.28	99,543	13,158	12,101	(1,057)			12,101						0001
Purchased Call/MLR/MLR2613SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	11/26/2024	Exercise	1	7,096,419	228.28	223,537	12,065	9,398	(2,667)			9,398						0001
Purchased Call/MLR/MLR2614SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	12/03/2024	Exercise	1	6,239,095	229.4	189,268	14,550	10,799	(3,752)			10,799						0001
Purchased Call/MAB/MAB3133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	01/04/2024	Exercise	1	12,294,352	259.95	298,908	555,485	554,657	(828)			555,485						0001
Purchased Call/MAB/MAB3133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/03/2023	01/03/2024	01/05/2024	Exercise	1	15,354,362	261.46	350,882	573,430	571,486	(1,944)			573,430						0001
Purchased Call/MAB/MAB3133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	01/08/2024	Exercise	1	11,375,640	262.47	252,224	351,034	348,938	(2,096)			351,034						0001
Purchased Call/MLR/MLR161WS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2026	02/21/2024	Exercise	1	4,338,986	216.25	137,224	6,877	9,399	2,523			9,399						0001
Purchased Call/MLR/MLR161WS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2024	02/17/2026	02/21/2024	Exercise	1	931,655	216.25	24,862	3,733	4,580	847			4,580						0001
Purchased Call/MAB/MAB3133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2024	Exercise	1	11,955,900	261.89	285,500	394,837	391,660	(3,178)			394,837						0001
Purchased Call/MAB/MAB3133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2024	Exercise	1	11,549,299	263.23	265,589	333,877	328,725	(5,151)			333,877						0001
Purchased Call/MAB/MAB3133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2024	Exercise	1	13,767,585	263.89	314,218	398,189	390,299	(7,889)			398,189						0001
Purchased Call/MAB/MAB3133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/16/2024	Exercise	1	10,781,003	264.24	247,240	313,598	306,719	(6,879)			313,598						0001
Purchased Call/MAB/MAB3133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/12/2024	Exercise	1	13,905,463	265	312,078	445,162	435,447	(9,714)			445,162						0001
Purchased Call/MAB/MAB3133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	01/05/2024	Exercise	1	16,757,696	265.5	365,663	378,446	362,126	(16,320)			378,446						0001
Purchased Call/MAB/MAB3134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/04/2024	Exercise	1	10,525,678	265.1	235,520	293,300	281,513	(11,787)			293,300						0001
Purchased Call/MAB/MAB3134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise	1	12,650,706	265.37	283,104	386,883	370,401	(16,482)			386,883						0001
Purchased Call/MAB/MAB3134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/04/2024	Exercise	1	8,997,672	265.37	198,167	241,591	231,676	(9,915)			241,591						0001
Purchased Call/MAB/MAB3134S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2024	Exercise	1	16,383,467	265.81	360,859	467,984	445,971	(22,013)			467,984						0001
Purchased Call/MAB/MAB3134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	01/05/2024	Exercise	1	15,379,312	265.92	340,139	392,248	368,972	(23,276)			392,248						0001
Purchased Call/MAB/MAB3134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/05/2024	Exercise	1	11,771,876	266	255,161	295,553	277,778	(17,774)			295,553						0001
Purchased Call/MAB/MAB3134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/27/2023	01/29/2024	01/19/2024	Exercise	1	10,782,764	266	233,222	308,398	290,295	(18,103)			308,398						0001
Purchased Call/MAB/MAB3134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/17/2024	Exercise	1	15,391,622	266	335,406	386,994	363,676	(23,318)			386,994						0001
Purchased Call/MAB/MAB3134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	01/09/2024	Exercise	1	13,344,949	265.74	294,050	392,835	369,263	(23,573)			392,835						0001
Purchased Call/MLR/MLR161UST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	02/14/2024	Exercise	1	769,404	220.31	80,999	9,216	(2,467)				9,216						0001
Purchased Call/MLR/MLR161USV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/29/2025	11/01/2024	Exercise	1	550,361	220.34	51,041	2,498	735				2,498						0001
Purchased Call/MLR/MLR161VS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	01/12/2024	Exercise	1	3,693,080	218.46	118,688	5,453	6,609	1,155			6,609						0001
Purchased Call/MLR/MLR161VS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	01/16/2024	Exercise	1	1,838,099	218.6	54,843	5,143	5,728	585			5,728						0001
Purchased Call/MLR/MLR2611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2026	09/12/2024	Exercise	1	4,055,213	227.94	129,583	7,163	7,146	(18)			7,146						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	09/13/2024	Exercise	1	1,559,274	227.76	33,832	10,683	13,449	2,766			13,449						0001
Purchased Call/MLR/MLR2611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/12/2024	09/11/2026	09/16/2024	Exercise	1	1,814,682	228.53	48,964	7,722	6,238	(1,483)			6,238						0001
Purchased Call/MLR/MLR2612S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2026	10/01/2024	Exercise	1	1,663,577	231.99	48,467	5,295	3,813	(1,482)			3,813						0001
Purchased Call/MLR/MLR2612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	10/07/2024	Exercise	1	3,415,615	231.22	94,633	13,006	11,281	(1,725)			11,281						0001
Purchased Call/MLR/MLR2612SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/08/2024	10/08/2026	10/10/2024	Exercise	1	7,049,135	229.63	190,423	28,853	27,672	(1,181)			27,672						0001
Purchased Call/MLR/MLR2612SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	10/16/2024	Exercise	1	4,098,653	230.4	130,827	6,682	5,549	(1,133)			5,549						0001
Purchased Call/MLR/MLR2612SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	10/22/2024	Exercise	1	3,646,483	231.5	113,901	7,228	6,492	(735)			6,492						0001
Purchased Call/MLR/MLR161XS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2026	03/20/2024	Exercise	1	1,435,198	219.03	46,524	1,732	1,810	78			1,810						0001
Purchased Call/MLR/MLR161XS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	03/25/2024	Exercise	1	1,933,505	220.44	63,192	1,853	1,874	20			1,874						0001
Purchased Call/MLR/MLR161XS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	03/26/2024	Exercise	1	2,141,940	220.01	48,721	12,570	13,817	1,247			13,817						0001
Purchased Call/MLR/MLR161XSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2026	04/01/2024	Exercise	1	1,573,939	221.79	34,762	9,927	10,273	346			10,273						0001
Purchased Call/MAB/MAB3134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	01/18/2024	Exercise	1	11,780,205	265.85	257,109		357,127	335,044			357,127		(22,082)				0001
Purchased Call/MAB/MAB3134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	01/30/2024	Exercise	1	13,611,034	266.3	279,974		405,509	380,552			405,509		(24,957)				0001
Purchased Call/MAB/MAB3135S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2024	Exercise	1	15,584,721	265.03	345,521		498,243	463,319			498,243		(34,924)				0001
Purchased Call/MAB/MAB3135S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	01/11/2024	Exercise	1	20,907,984	265.1	454,459		695,065	648,296			695,065		(46,769)				0001
Purchased Call/MAB/MAB3135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	01/12/2024	Exercise	1	11,427,847	265.28	245,210		393,833	367,988			393,833		(25,845)				0001
Purchased Call/MAB/MAB3135S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	01/05/2024	Exercise	1	12,549,755	265.37	271,261		436,534	407,125			436,534		(29,409)				0001
Purchased Call/MAB/MAB3135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/12/2024	02/06/2024	Exercise	1	9,473,979	264.86	211,264		354,711	330,156			354,711		(24,555)				0001
Purchased Call/MAB/MAB3135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	01/11/2024	Exercise	1	14,212,602	264.86	313,748		520,941	486,639			520,941		(34,302)				0001
Purchased Call/MAB/MAB3135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024	02/01/2024	Exercise	1	11,226,163	265.39	244,544		401,144	371,291			401,144		(29,853)				0001
Purchased Call/MAB/MAB3135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	01/19/2024	Exercise	1	12,018,827	265.1	263,775		499,407	466,523			499,407		(32,884)				0001
Purchased Call/MAB/MAB3135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	01/11/2024	Exercise	1	26,720,806	265.09	570,770		1,132,672	1,059,362			1,132,672		(73,310)				0001
Purchased Call/MAB/MAB3135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	02/01/2024	Exercise	1	13,390,624	263.85	290,299		722,134	680,145			722,134		(41,989)				0001
Purchased Call/MLR/MLR161XSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/08/2024	04/08/2026	04/10/2024	Exercise	1	1,087,236	221.47	25,174	6,045	5,151	(895)			5,151						0001
Purchased Call/MLR/MLR161YS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2026	05/02/2024	Exercise	1	5,141,156	218.28	151,258	12,876	20,334	7,457			20,334						0001
Purchased Call/MLR/MLR161YSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/08/2024	05/08/2026	05/10/2024	Exercise	1	2,377,369	220.62	75,458	3,551	4,281	730			4,281						0001
Purchased Call/MLR/MLR161YSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2026	02/01/2024	Exercise	1	2,496,950	217.72	56,092	15,806	15,239	(567)			15,239						0001
Purchased Call/MLR/MLR161YSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	02/08/2024	Exercise	1	1,724,136	217.13	52,082	4,033	6,347	2,315			6,347						0001
Purchased Call/MLR/MLR2613S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	10/29/2024	Exercise	1	8,112,037	229.22	263,314	10,703	7,068	(3,636)			7,068						0001
Purchased Call/MLR/MLR2613S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	11/05/2024	Exercise	1	4,093,443	227.51	130,686	6,497	6,698	201			6,698						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR2613SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	11/05/2024	Exercise	1	5,857,036	227.51	181,199	11,938	10,667	(1,271)			10,667						0001
Purchased Call/MLR/MLR2613SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	11/18/2024	Exercise	1	1,910,339	225.91	63,373	1,862	1,983	121			1,983						0001
Purchased Call/MLR/MLR2613SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	11/25/2024	Exercise	1	4,376,696	227.66	140,968	5,925	5,239	(686)			5,239						0001
Purchased Call/MLR/MLR161BS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024	01/09/2024	Expire	1	2,578,140	265.73	95,879			(529)					(529)				0001
Purchased Call/MLR/MLR161BSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	01/17/2024	Expire	1	2,097,985	264.46	77,229			(1,175)					(1,175)				0001
Purchased Call/MLR/MLR161BSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/28/2022	01/29/2024	01/31/2024	Expire	1	3,296,997	260.37	122,319			(4,711)					(4,711)				0001
Purchased Call/MLR/MLR161BSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/04/2022	02/05/2024	02/07/2024	Expire	1	6,665,815	260.12	245,969			(11,842)					(11,842)				0001
Purchased Call/MLR/MLR161CS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2022	02/09/2024	02/13/2024	Expire	1	2,187,501	258.51	78,886			(4,250)					(4,250)				0001
Purchased Call/MAB/MAB3135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	01/05/2024	Exercise	1	10,572,304	263.82	230,155		588,578	554,697			588,578		(33,881)				0001
Purchased Call/MAB/MAB3135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	01/26/2024	Exercise	1	12,566,520	263.05	291,553		730,382	685,073			730,382		(45,309)				0001
Purchased Call/MAB/MAB3136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	01/05/2024	Exercise	1	13,888,581	264.09	303,626		755,818	707,911			755,818		(47,907)				0001
Purchased Call/MAB/MAB3136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	01/05/2024	Exercise	1	15,626,457	264.03	364,100		970,356	909,309			970,356		(61,047)				0001
Purchased Call/MAB/MAB3136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/05/2024	Exercise	1	13,816,959	264.32	326,225		846,815	791,917			846,815		(54,899)				0001
Purchased Call/MAB/MAB3136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/05/2024	03/06/2024	Exercise	1	10,053,463	266.13	215,526		554,429	516,321			554,429		(38,108)				0001
Purchased Call/MAB/MAB3136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	01/25/2024	Exercise	1	10,809,669	266.13	227,787		579,299	540,927			579,299		(38,372)				0001
Purchased Call/MAB/MAB3136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024	02/12/2024	Exercise	1	15,287,950	266.88	310,509		835,566	779,827			835,566		(55,739)				0001
Purchased Call/MAB/MAB3136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	01/17/2024	Exercise	1	16,213,323	266.06	345,745		945,085	881,167			945,085		(63,918)				0001
Purchased Call/MAB/MAB3136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	01/16/2024	Exercise	1	14,760,248	266.61	288,864		820,877	767,139			820,877		(53,737)				0001
Purchased Call/MAB/MAB3136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	02/02/2024	Exercise	1	12,154,404	265.16	231,200		688,799	643,482			688,799		(45,316)				0001
Purchased Call/MAB/MAB3136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	02/15/2024	Exercise	1	8,335,210	265.16	173,140		516,742	484,486			516,742		(32,256)				0001
Purchased Call/MAB/MAB3136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	02/09/2024	Exercise	1	16,544,257	263.53	341,972		1,053,970	985,971			1,053,970		(67,999)				0001
Purchased Call/MAB/MAB3136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	01/17/2024	Exercise	1	13,596,864	263.4	285,006		839,506	781,985			839,506		(57,521)				0001
Purchased Call/MLR/MLR161YSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2024	05/13/2026	05/15/2024	Exercise	1	1,857,770	221.79	57,175	3,904	3,796	(108)			3,796						0001
Purchased Call/MLR/MLR161YSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2026	05/17/2024	Exercise	1	4,782,383	223.46	157,724	3,883	3,948	65			3,948						0001
Purchased Call/MLR/MLR161YSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/17/2024	05/19/2026	05/21/2024	Exercise	1	870,701	224.24	26,550	1,745	1,220	(525)			1,220						0001
Purchased Call/MLR/MLR161ZS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2026	06/03/2024	Exercise	1	1,549,224	219.8	49,898	1,735	2,625	890			2,625						0001
Purchased Call/MLR/MLR161ZS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	06/10/2024	Exercise	1	1,196,765	222.03	37,443	1,768	2,313	545			2,313						0001
Purchased Call/MLR/MLR161ZSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/10/2024	06/10/2026	06/12/2024	Exercise	1	1,045,937	220.26	31,284	2,479	3,386	907			3,386						0001
Purchased Call/MLR/MLR161ZSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/14/2024	06/15/2026	06/18/2024	Exercise	1	4,188,301	221.18	91,309	27,013	28,274	1,261			28,274						0001
Purchased Call/MLR/MLR2613SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	12/03/2024	Exercise	1	3,151,675	229.4	98,749	5,780	3,845	(1,935)			3,845						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2614S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	12/10/2024	Exercise	1	9,525,972	228.26	318,254	7,508	6,636	(873)			6,636						0001
Purchased Call/MAB/MAB3133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	01/11/2024	Exercise	1	14,873,956	264.05	329,347		380,052	372,629			380,052		(7,423)				0001
Purchased Call/MAB/MAB3133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/05/2024	01/09/2024	Exercise	1	224,925	261.89	5,789		7,426	7,362			7,426		(65)				0001
Purchased Call/MAB/MAB3133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/04/2024	Exercise	1	25,498,567	265.64	554,947		752,291	735,248			752,291		(17,043)				0001
Purchased Call/MAB/MAB3137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	01/12/2024	Exercise	1	16,837,421	261.66	389,074		1,104,711	1,025,161			1,104,711		(79,550)				0001
Purchased Call/MAB/MAB3137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	01/22/2024	Exercise	1	14,963,069	262.27	344,335		947,876	877,095			947,876		(70,781)				0001
Purchased Call/MAB/MAB3137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	01/12/2024	Exercise	1	13,431,002	263.07	295,441	6,555	908,211	838,127			908,211		(70,084)				0001
Purchased Call/MAB/MAB3137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	01/05/2024	Exercise	1	16,277,681	263.73	361,380		1,094,475	1,015,746			1,094,475		(78,729)				0001
Purchased Call/MAB/MAB3137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	01/17/2024	Exercise	1	14,746,247	263.48	352,264		1,128,843	1,050,700			1,128,843		(78,143)				0001
Purchased Call/MAB/MAB3137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	02/27/2024	Exercise	1	16,543,402	264.4	370,139		1,158,717	1,075,846			1,158,717		(82,871)				0001
Purchased Call/MAB/MAB3137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	01/16/2024	Exercise	1	17,825,378	265.84	365,299		1,145,451	1,063,296			1,145,451		(82,155)				0001
Purchased Call/MAB/MAB3137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	01/04/2024	Exercise	1	14,722,991	264.47	328,991		1,016,536	939,367			1,016,536		(77,169)				0001
Purchased Call/MAB/MAB3137SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	01/10/2024	Exercise	1	11,496,421	264.47	255,186		795,149	735,937			795,149		(59,212)				0001
Purchased Call/MAB/MAB3137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	01/04/2024	Exercise	1	14,382,229	264.22	332,072		1,069,788	990,861			1,069,788		(78,927)				0001
Purchased Call/MAB/MAB3137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	01/24/2024	Exercise	1	20,814,582	264.66	488,644		1,547,821	1,430,250			1,547,821		(117,571)				0001
Purchased Call/MAB/MAB3137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	01/05/2024	Exercise	1	15,620,049	265.48	354,788		1,105,482	1,020,111			1,105,482		(85,371)				0001
Purchased Call/MAB/MAB3137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	01/31/2024	Exercise	1	12,734,620	266.57	288,961		849,387	779,302			849,387		(70,085)				0001
Purchased Call/MAB/MAB3138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	02/23/2024	Exercise	1	12,138,374	266.8	278,134		800,756	730,248			800,756		(70,508)				0001
Purchased Call/MAB/MAB3138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	01/05/2024	Exercise	1	8,549,461	266.8	192,206		560,567	513,911			560,567		(46,656)				0001
Purchased Call/MLR/MLR161CSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/18/2022	02/21/2024	02/23/2024	Expire	1	1,417,092	258.74	51,716		(3,624)				(3,624)						0001
Purchased Call/MLR/MLR161CSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/11/2022	03/12/2024	03/14/2024	Expire	1	6,814,937	259.14	250,108		(24,392)				(24,392)						0001
Purchased Call/MLR/MLR161DSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2024	03/28/2024	Expire	1	4,888,406	257.61	177,449		(20,719)				(20,719)						0001
Purchased Call/MLR/MLR161DSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2022	04/09/2024	04/11/2024	Expire	1	6,080,864	258.32	219,507		(29,851)				(29,851)						0001
Purchased Call/MAB/MAB3133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	01/17/2024	Exercise	1	199,933	265	4,527		6,406	6,267			6,406		(139)				0001
Purchased Call/MAB/MAB3134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	01/22/2024	Exercise	1	14,459,728	265.47	315,382		339,018	324,155			339,018		(14,863)				0001
Purchased Call/MAB/MAB3134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/19/2024	Exercise	1	13,576,306	266.01	296,085		357,896	338,215			357,896		(19,681)				0001
Purchased Call/MAB/MAB3134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	01/08/2024	Exercise	1	16,104,863	265.87	352,986		479,838	450,564			479,838		(29,274)				0001
Purchased Call/MAB/MAB3134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2024	Exercise	1	10,023,783	265.33	217,272		311,339	290,249			311,339		(21,089)				0001
Purchased Call/MLR/MLR161WSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2026	02/27/2024	Exercise	1	679,831	217.69	11,520	6,035	7,763	1,727			7,763						0001
Purchased Call/MLR/MLR161WSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2026	03/06/2024	Exercise	1	2,141,059	218.58	68,323	3,594	5,219	1,625			5,219						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR161IISQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	03/11/2024	Exercise	1	2,096,543	220.37	68,509	2,206	2,256	50			2,256						0001
Purchased Call/MLR/MLR161IISS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2026	03/12/2024	Exercise	1	851,130	220.63	21,665	3,977	5,248	1,271			5,248						0001
Purchased Call/MLR/MLR161ZSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2024	07/06/2026	07/09/2024	Exercise	1	3,411,569	222.59	110,493	3,944	3,638	(306)			3,638						0001
Purchased Call/MLR/MLR2610GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2026	07/12/2024	Exercise	1	2,546,240	222.74	75,630	6,802	10,068	3,266			10,068						0001
Purchased Call/MLR/MLR2610GS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	07/16/2024	Exercise	1	2,722,159	224.68	73,888	10,422	12,303	1,881			12,303						0001
Purchased Call/MLR/MLR2610GSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2026	07/23/2024	Exercise	1	1,711,456	223.49	55,241	2,159	3,278	1,119			3,278						0001
Purchased Call/MLR/MLR2610GSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2026	08/01/2024	Exercise	1	3,119,957	224.16	90,078	9,505	12,709	3,204			12,709						0001
Purchased Call/MAB/MAB3138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	01/23/2024	Exercise	1	16,417,087	266.93	374,926		1,104,232	1,007,911			1,104,232		(96,321)				0001
Purchased Call/MAB/MAB3138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	01/19/2024	Exercise	1	14,293,008	267.24	308,275		937,016	856,249			937,016		(80,767)				0001
Purchased Call/MAB/MAB3138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024	01/25/2024	Exercise	1	12,229,302	266.77	275,569		881,479	806,421			881,479		(75,058)				0001
Purchased Call/MAB/MAB3138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	01/04/2024	Exercise	1	17,680,555	266.77	383,133		1,194,272	1,093,082			1,194,272		(101,190)				0001
Purchased Call/MAB/MAB3138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	02/06/2024	Exercise	1	15,005,111	266.33	355,208		1,052,943	954,770			1,052,943		(98,173)				0001
Purchased Call/MAB/MAB3138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	01/22/2024	Exercise	1	14,128,107	267.42	318,700		932,780	843,913			932,780		(88,868)				0001
Purchased Call/MAB/MAB3138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	01/05/2024	Exercise	1	16,823,236	267.65	377,810		1,063,752	957,427			1,063,752		(106,325)				0001
Purchased Call/MAB/MAB3138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	01/18/2024	Exercise	1	11,914,307	268.86	254,411		704,815	632,770			704,815		(72,044)				0001
Purchased Call/MAB/MAB3138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	01/12/2024	Exercise	1	13,120,537	268.42	287,975		727,723	642,883			727,723		(84,840)				0001
Purchased Call/MAB/MAB3138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	01/19/2024	Exercise	1	8,174,461	268.42	176,330		497,753	447,717			497,753		(50,035)				0001
Purchased Call/MAB/MAB3138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	01/12/2024	Exercise	1	14,000,412	267.93	313,655		745,209	652,333			745,209		(92,876)				0001
Purchased Call/MAB/MAB3138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	01/19/2024	Exercise	1	14,714,530	268.6	320,188		770,945	675,561			770,945		(95,384)				0001
Purchased Call/MLR/MLR161DSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	04/16/2024	Expire	1	2,010,193	259.23	73,008			(10,217)					(10,217)				0001
Purchased Call/MLR/MLR161DSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	04/23/2024	Expire	1	3,988,755	259.09	143,595			(21,500)					(21,500)				0001
Purchased Call/MLR/MLR161ESD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	05/07/2024	Expire	1	5,519,586	253.92	196,588			(33,222)					(33,222)				0001
Purchased Call/MLR/MLR161ESH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/06/2022	05/08/2024	05/10/2024	Expire	1	2,335,437	252.5	84,076			(14,762)					(14,762)				0001
Purchased Call/MLR/MLR161ESP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	05/20/2024	Expire	1	3,389,469	251.74	121,353			(22,645)					(22,645)				0001
Purchased Call/MLR/MLR161ESX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2024	05/29/2024	Expire	1	1,650,615	252.59	59,602			(11,789)					(11,789)				0001
Purchased Call/MAB/MAB3135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/05/2024	Exercise	1	16,621,313	264.94	370,745		623,229	578,972			623,229		(44,257)				0001
Purchased Call/MAB/MAB3135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/21/2023	02/21/2024	01/25/2024	Exercise	1	13,880,273	264.52	292,522		579,472	538,149			579,472		(41,323)				0001
Purchased Call/MAB/MAB3136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	01/19/2024	Exercise	1	18,112,991	263.05	407,988		1,066,166	1,004,480			1,066,166		(61,686)				0001
Purchased Call/MAB/MAB3136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/01/2024	Exercise	1	3,353,158	264.3	71,814		178,206	166,689			178,206		(11,517)				0001
Purchased Call/MLR/MLR2612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2024	09/21/2026	09/24/2024	Exercise	1	3,107,239	229.78	98,534	5,886	5,861	(26)			5,861						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	01/05/2024	Exercise	1	16,568,439	268.33	362,318		815,437	706,441			815,437		(108,995)				0001
Purchased Call/MAB/MAB3139S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	01/22/2024	Exercise	1	14,853,648	268.52	319,819		723,766	626,942			723,766		(96,824)				0001
Purchased Call/MAB/MAB3139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	02/29/2024	Exercise	1	12,065,343	267.95	270,695		608,127	522,983			608,127		(85,144)				0001
Purchased Call/MAB/MAB3139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	02/28/2024	Exercise	1	10,374,579	267.95	229,113		526,699	457,168			526,699		(69,531)				0001
Purchased Call/MAB/MAB3139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	01/30/2024	Exercise	1	6,655,060	267.95	145,816		314,752	269,758			314,752		(44,994)				0001
Purchased Call/MAB/MAB3139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	01/05/2024	Exercise	1	16,143,610	268.27	351,973		759,741	647,972			759,741		(111,769)				0001
Purchased Call/MAB/MAB3139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2023	04/26/2024	02/27/2024	Exercise	1	13,924,065	267.63	310,858		760,464	660,996			760,464		(99,468)				0001
Purchased Call/MAB/MAB3139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	04/08/2024	Exercise	1	8,525,463	268.37	190,485		442,048	380,547			442,048		(61,501)				0001
Purchased Call/MAB/MAB3139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	01/24/2024	Exercise	1	11,198,492	268.37	255,538		486,928	402,360			486,928		(84,568)				0001
Purchased Call/MAB/MAB3139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	02/06/2024	Exercise	1	17,680,312	269.14	395,699		695,167	562,746			695,167		(132,421)				0001
Purchased Call/MAB/MAB3139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	01/31/2024	Exercise	1	19,511,091	269.24	437,990		753,731	605,986			753,731		(147,745)				0001
Purchased Call/MLR/MLR161FSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	06/11/2024	Expire	1	3,501,181	250.98	121,725			(26,435)					(26,435)				0001
Purchased Call/MLR/MLR161FSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2024	06/27/2024	Expire	1	6,845,834	246.87	244,396			(59,085)					(59,085)				0001
Purchased Call/MLR/MLR161FSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2022	07/03/2024	07/08/2024	Expire	1	1,404,133	247.81	50,047			(12,656)					(12,656)				0001
Purchased Call/MLR/MLR161GS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2024	07/16/2024	Expire	1	2,648,958	245.61	94,261			(24,966)					(24,966)				0001
Purchased Call/MLR/MLR161GSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/22/2022	07/23/2024	07/25/2024	Expire	1	5,305,649	246.04	189,942			(53,226)					(53,226)				0001
Purchased Call/MAB/MAB3139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	01/17/2024	Exercise	1	14,347,474	269.65	315,843		560,466	453,445			560,466		(107,021)				0001
Purchased Call/MAB/MAB3139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	01/08/2024	Exercise	1	13,254,541	269.96	289,098		504,328	405,596			504,328		(98,731)				0001
Purchased Call/MAB/MAB3139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	02/22/2024	Exercise	1	9,343,918	269.69	208,606		442,655	369,594			442,655		(73,061)				0001
Purchased Call/MAB/MAB313AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	01/11/2024	Exercise	1	7,723,308	269.69	170,271		331,254	272,114			331,254		(59,140)				0001
Purchased Call/MAB/MAB313AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	02/07/2024	Exercise	1	7,570,552	269.69	165,553		295,066	237,964			295,066		(57,102)				0001
Purchased Call/MAB/MAB313AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	01/04/2024	Exercise	1	14,399,741	270.23	310,334		658,280	546,520			658,280		(111,760)				0001
Purchased Call/MAB/MAB313AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	01/08/2024	Exercise	1	17,254,259	269.84	380,337		893,539	757,277			893,539		(136,262)				0001
Purchased Call/MAB/MAB313ASE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	02/12/2024	Exercise	1	12,951,844	270.2	288,595		647,649	539,554			647,649		(108,095)				0001
Purchased Call/MAB/MAB313ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	02/21/2024	Exercise	1	8,536,890	270.2	185,949		431,451	364,172			431,451		(67,279)				0001
Purchased Call/MAB/MAB313ASI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	01/18/2024	Exercise	1	15,608,177	270.52	337,930		835,679	709,663			835,679		(126,016)				0001
Purchased Call/MAB/MAB313ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	02/07/2024	Exercise	1	17,352,874	269.9	394,330		979,819	829,770			979,819		(150,049)				0001
Purchased Call/MAB/MAB313ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	02/06/2024	Exercise	1	14,881,410	270.85	335,310		814,300	686,716			814,300		(127,585)				0001
Purchased Call/MLR/MLR2612SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	10/16/2024	Exercise	1	1,371,407	230.4	42,714	2,849	1,968	(880)			1,968						0001
Purchased Call/MLR/MLR2612SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2026	10/16/2024	Exercise	1	2,662,991	230.34	83,744	4,994	5,050	56			5,050						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MLR/MLR2612GS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	10/18/2024	Exercise	1	2,580,996	231.02	53,321	18,717	14,966	(3,752)			14,966						0001
Purchased Call/MLR/MLR2613GO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	10/28/2024	Exercise	1	3,420,158	229.92	101,471	9,288	7,722	(1,567)			7,722						0001
Purchased Call/MLR/MLR2613GS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	10/29/2024	Exercise	1	1,663,320	229.22	53,952	2,298	2,114	(185)			2,114						0001
Purchased Call/MLR/MLR2613G7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	11/04/2024	Exercise	1	4,120,960	228.03	133,479	5,583	4,367	(1,216)			4,367						0001
Purchased Call/MLR/MLR2613GP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	11/20/2024	Exercise	1	5,171,921	226.78	160,585	10,368	10,529	161			10,529						0001
Purchased Call/MLR/MLR161XSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2024	04/14/2026	04/16/2024	Exercise	1	1,238,863	218.98	35,496	3,623	3,539	(84)			3,539						0001
Purchased Call/MLR/MLR161XSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2026	04/24/2024	Exercise	1	1,678,441	218.78	50,622	3,593	5,477	1,884			5,477						0001
Purchased Call/MLR/MLR161GSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	08/06/2024	Expire	1	4,149,308	245.29	147,434			(43,360)			(43,360)						0001
Purchased Call/MLR/MLR161HSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	08/13/2024	Expire	1	1,836,662	244.55	65,369			(19,819)			(19,819)						0001
Purchased Call/MLR/MLR161HSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	09/04/2024	Expire	1	3,592,897	240.87	125,211			(41,683)			(41,683)						0001
Purchased Call/MLR/MLR161HSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	09/03/2024	09/05/2024	Expire	1	368,048	241.03	13,029			(4,409)			(4,409)						0001
Purchased Call/MLR/MLR161HSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2022	09/10/2024	09/12/2024	Expire	1	5,280,948	241.45	186,417			(64,785)			(64,785)						0001
Purchased Call/MLR/MLR161HSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024	09/13/2024	Expire	1	2,057,904	241.45	72,644			(25,311)			(25,311)						0001
Purchased Call/MAB/MAB3136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	01/16/2024	Exercise	1	14,547,609	265.74	314,831	5,355	859,917	797,067			859,917		(62,850)				0001
Purchased Call/MAB/MAB3136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/07/2023	03/05/2024	03/07/2024	Exercise	1	54,053	266.13	1,137		2,981	2,779			2,981		(201)				0001
Purchased Call/MAB/MAB3136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	01/08/2024	Exercise	1	6,651,790	265.16	144,050		373,743	345,960			373,743		(27,783)				0001
Purchased Call/MAB/MAB3137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	02/23/2024	Exercise	1	8,343,063	263.07	189,023		501,193	462,143			501,193		(39,050)				0001
Purchased Call/MLR/MLR2614S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2026	12/04/2024	Exercise	1	3,331,281	228.66	108,600	3,901	2,345	(1,557)			2,345						0001
Purchased Call/MLR/MLR2614S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2024	12/07/2026	12/10/2024	Exercise	1	3,811,746	228.26	94,551	19,621	13,931	(5,690)			13,931						0001
Purchased Call/MLR/MLR2614S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2026	12/11/2024	Exercise	1	3,730,823	228.34	115,694	7,541	5,362	(2,179)			5,362						0001
Purchased Call/MLR/MLR161YSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	05/21/2024	Exercise	1	3,734,278	224.24	113,895	7,211	6,402	(809)			6,402						0001
Purchased Call/MLR/MLR161ZS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2026	06/07/2024	Exercise	1	2,690,557	221.67	74,504	9,397	12,343	2,946			12,343						0001
Purchased Call/MAB/MAB313AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	01/24/2024	Exercise	1	16,534,998	270.22	383,375		962,215	816,565			962,215		(145,650)				0001
Purchased Call/MAB/MAB313AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	01/17/2024	Exercise	1	10,627,831	271.79	226,076		576,032	488,195			576,032		(87,837)				0001
Purchased Call/MAB/MAB313ASX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	01/18/2024	Exercise	1	17,380,800	272.07	356,797		832,875	693,163			832,875		(139,712)				0001
Purchased Call/MAB/MAB313ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	01/19/2024	Exercise	1	15,704,448	271.34	324,891		724,343	596,242			724,343		(128,101)				0001
Purchased Call/MAB/MAB313BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	02/13/2024	Exercise	1	13,373,389	269.73	294,363		684,330	567,200			684,330		(117,130)				0001
Purchased Call/MAB/MAB313BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	01/05/2024	Exercise	1	13,300,442	269.36	300,620		694,628	574,106			694,628		(120,521)				0001
Purchased Call/MAB/MAB313BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	02/02/2024	Exercise	1	19,079,597	270.1	420,526		941,384	772,607			941,384		(168,777)				0001
Purchased Call/MAB/MAB313BSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	01/05/2024	Exercise	1	11,395,889	270.1	252,515		547,606	443,625			547,606		(103,981)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313BSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/03/2024	Exercise	1	92,068	271.16	2,007		3,733	2,906			3,733		(827)				0001
Purchased Call/MAB/MAB313BSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	01/10/2024	Exercise	1	19,617,312	271.16	419,827		783,802	609,702			783,802		(174,100)				0001
Purchased Call/MAB/MAB313BSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	01/23/2024	Exercise	1	18,791,150	269.88	426,148		850,764	673,057			850,764		(177,707)				0001
Purchased Call/MAB/MAB313BSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	01/30/2024	Exercise	1	10,279,765	271.14	232,946	2,665	413,847	313,563			413,847		(100,284)				0001
Purchased Call/MLR/MLR1612S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/07/2024	06/08/2026	06/11/2024	Exercise	1	3,040,226	220.03	100,903	1,992	2,761	769			2,761						0001
Purchased Call/MLR/MLR1612SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/26/2024	06/26/2026	06/28/2024	Exercise	1	2,247,209	220.62	55,077	11,396	14,528	3,131			14,528						0001
Purchased Call/MLR/MLR1612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2026	07/02/2024	Exercise	1	1,170,995	220.74	28,600	6,017	6,991	974			6,991						0001
Purchased Call/MLR/MLR1612SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/28/2024	06/29/2026	07/02/2024	Exercise	1	4,348,338	220.74	122,264	14,094	20,140	6,045			20,140						0001
Purchased Call/MLR/MLR2610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2026	07/11/2024	Exercise	1	5,268,620	222.03	148,998	16,953	20,886	3,933			20,886						0001
Purchased Call/MLR/MLR2610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	07/15/2024	Exercise	1	1,543,910	224.25	44,696	4,448	5,392	944			5,392						0001
Purchased Call/MLR/MLR1611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2024	09/20/2024	Expire	1	1,739,680	238.11	61,063		(21,862)				(21,862)						0001
Purchased Call/MLR/MLR1611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024	09/24/2024	Expire	1	1,935,335	235.76	67,116		(24,370)				(24,370)						0001
Purchased Call/MLR/MLR1611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024	10/02/2024	Expire	1	2,071,917	234.4	72,198		(27,120)				(27,120)						0001
Purchased Call/MAB/MAB3137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	01/11/2024	Exercise	1	9,409,151	264.47	204,926		654,834	608,672			654,834		(46,162)				0001
Purchased Call/MAB/MAB3138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	01/10/2024	Exercise	1	5,690,732	266.8	125,346		367,789	336,363			367,789		(31,425)				0001
Purchased Call/MAB/MAB3138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	01/09/2024	Exercise	1	15,008,761	268.09	316,691		926,903	844,838			926,903		(82,066)				0001
Purchased Call/MAB/MAB313BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	02/13/2024	Exercise	1	8,516,998	272.2	190,128		311,386	231,509			311,386		(79,877)				0001
Purchased Call/MAB/MAB313BS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	01/12/2024	Exercise	1	12,178,767	272.2	274,639	4,608	424,959	302,279			424,959		(122,680)				0001
Purchased Call/MAB/MAB313BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	01/19/2024	Exercise	1	16,036,576	273.9	338,165		592,776	446,603			592,776		(146,173)				0001
Purchased Call/MAB/MAB313BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	02/05/2024	Exercise	1	16,774,144	272.23	376,344		628,387	464,302			628,387		(164,086)				0001
Purchased Call/MAB/MAB313BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	01/05/2024	Exercise	1	15,386,390	272.35	350,912		569,254	415,003			569,254		(154,251)				0001
Purchased Call/MAB/MAB313CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	01/16/2024	Exercise	1	7,955,495	273.46	174,225		271,251	193,978			271,251		(77,274)				0001
Purchased Call/MAB/MAB313CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	01/10/2024	Exercise	1	12,943,355	273.46	307,900		444,527	306,444			444,527		(138,083)				0001
Purchased Call/MAB/MAB313CS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	02/15/2024	Exercise	1	17,573,830	274.19	408,559		621,304	437,696			621,304		(183,608)				0001
Purchased Call/MAB/MAB313CS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	01/25/2024	Exercise	1	17,763,138	275.26	397,801		468,583	288,779			468,583		(179,804)				0001
Purchased Call/MAB/MAB313CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	01/19/2024	Exercise	1	14,317,237	276.44	313,903		320,252	177,432			320,252		(142,820)				0001
Purchased Call/MAB/MAB313CSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	02/22/2024	Exercise	1	15,728,455	276.78	338,892		331,112	175,549			331,112		(155,564)				0001
Purchased Call/MLR/MLR2610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2026	07/19/2024	Exercise	1	2,311,868	225.57	64,485	7,851	8,690	839			8,690						0001
Purchased Call/MLR/MLR2610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/26/2024	07/27/2026	07/30/2024	Exercise	1	2,304,989	223.71	76,874	1,785	2,314	529			2,314						0001
Purchased Call/MLR/MLR2610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	07/30/2024	Exercise	1	3,254,765	223.71	101,587	5,836	6,512	676			6,512						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MLR/MLR2610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2024	08/07/2026	08/12/2024	Exercise	1	1,936,463	224.51	58,116	4,927	5,642	715			5,642						0001
Purchased Call/MAB/MAB3139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/24/2023	04/24/2024	01/12/2024	Exercise	1	16,835,790	268.17	371,781		872,827	754,707			872,827		(118,119)				0001
Purchased Call/MLR/MLR161JS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024	09/27/2024	Exercise	1	1,312,054	232.57	45,397		1,392	(17,041)			1,392		(18,433)				0001
Purchased Call/MLR/MLR161JSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/12/2024	11/14/2024	Expire	1	6,351,952	233.1	221,048			(95,949)					(95,949)				0001
Purchased Call/MLR/MLR161JSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2022	11/15/2024	11/19/2024	Expire	1	4,471,829	233.08	153,857			(67,471)					(67,471)				0001
Purchased Call/MAB/MAB313CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/17/2024	03/13/2024	Exercise	1	9,834,173	277.02	212,145		180,309	81,609			180,309		(98,700)				0001
Purchased Call/MAB/MAB313CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/14/2024	02/06/2024	Exercise	1	10,070,261	277.02	214,447		203,574	104,949			203,574		(98,625)				0001
Purchased Call/MAB/MAB313CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/18/2024	01/29/2024	Exercise	1	22,780,936	277.02	478,773	1,718	499,188	274,001			499,188		(225,187)				0001
Purchased Call/MAB/MAB313CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/20/2023	06/20/2024	01/12/2024	Exercise	1	14,272,245	275.83	309,010		391,675	246,100			391,675		(145,575)				0001
Purchased Call/MAB/MAB313CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/21/2023	06/21/2024	01/18/2024	Exercise	1	15,098,917	276.08	318,605		359,919	208,990			359,919		(150,929)				0001
Purchased Call/MAB/MAB313CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/23/2023	06/21/2024	02/08/2024	Exercise	1	11,366,900	274	247,690		357,258	238,856			357,258		(118,402)				0001
Purchased Call/MAB/MAB313CSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/23/2023	06/24/2024	03/19/2024	Exercise	1	8,760,914	274	191,514		288,354	195,984			288,354		(92,370)				0001
Purchased Call/MAB/MAB313CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/23/2023	06/25/2024	01/31/2024	Exercise	1	11,653,850	274	256,433		387,908	263,587			387,908		(124,321)				0001
Purchased Call/MAB/MAB313DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/26/2023	06/26/2024	02/12/2024	Exercise	1	15,434,732	273.99	344,461		517,736	349,676			517,736		(168,060)				0001
Purchased Call/MAB/MAB313DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/27/2023	06/27/2024	01/08/2024	Exercise	1	17,338,720	274.21	388,500		554,483	363,966			554,483		(190,516)				0001
Purchased Call/MAB/MAB313DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/28/2023	06/28/2024	01/08/2024	Exercise	1	17,050,084	275.05	379,601		490,922	303,294			490,922		(187,628)				0001
Purchased Call/MAB/MAB313DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/29/2023	06/28/2024	01/31/2024	Exercise	1	14,710,727	275.35	326,798		408,406	245,897			408,406		(162,509)				0001
Purchased Call/MAB/MAB313DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	07/01/2024	01/04/2024	Exercise	1	9,112,440	276.06	198,160		226,832	127,187			226,832		(99,645)				0001
Purchased Call/MAB/MAB3134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	02/03/2023	02/02/2024	02/05/2024	Exercise	1	15,321,188	265.33	333,585		514,199	484,507			514,199		(29,692)				0001
Purchased Call/MAB/MAB3139SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/28/2023	04/29/2024	01/18/2024	Exercise	1	6,965,497	268.37	152,544		366,454	316,446			366,454		(50,008)				0001
Purchased Call/MAB/MAB313DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/03/2023	07/03/2024	02/08/2024	Exercise	1	22,491,110	276.87	460,487		663,231	429,110			663,231		(234,121)				0001
Purchased Call/MAB/MAB313DSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/05/2023	07/05/2024	01/08/2024	Exercise	1	19,321,704	275.96	405,190		696,076	488,282			696,076		(207,794)				0001
Purchased Call/MAB/MAB313DSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/06/2023	07/05/2024	02/22/2024	Exercise	1	15,119,138	273.93	320,982		663,892	496,086			663,892		(167,806)				0001
Purchased Call/MAB/MAB313DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2023	07/05/2024	03/08/2024	Exercise	1	11,036,491	273.42	238,072		505,968	382,799			505,968		(123,169)				0001
Purchased Call/MAB/MAB313DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2023	07/09/2024	01/16/2024	Exercise	1	14,337,127	273.42	313,021		665,401	501,446			665,401		(163,954)				0001
Purchased Call/MAB/MAB313DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/10/2023	07/10/2024	02/01/2024	Exercise	1	15,706,508	272.75	353,456		830,065	643,885			830,065		(186,179)				0001
Purchased Call/MAB/MAB313ES0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/11/2023	07/11/2024	01/22/2024	Exercise	1	13,971,805	273.32	310,684		737,981	573,019			737,981		(164,962)				0001
Purchased Call/MAB/MAB313ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/12/2023	07/12/2024	02/08/2024	Exercise	1	18,022,211	273.76	397,126		859,743	647,298			859,743		(212,445)				0001
Purchased Call/MAB/MAB313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/12/2024	03/27/2024	Exercise	1	12,306,101	274.76	268,252		541,458	397,339			541,458		(144,120)				0001
Purchased Call/MAB/MAB313ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/16/2024	02/06/2024	Exercise	1	13,038,469	274.76	292,219		619,210	460,615			619,210		(158,595)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2024	02/26/2024	Exercise	1	7,203,956	274.76	157,329		317,429	232,464			317,429		(84,965)				0001
Purchased Call/MAB/MAB313ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	01/05/2024	Exercise	1	20,653,285	274.66	462,784	1,493	892,331	638,605			892,331		(253,726)				0001
Purchased Call/MAB/MAB3135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	01/11/2024	Exercise	1	11,163,458	265.78	233,513		443,918	413,922			443,918		(29,996)				0001
Purchased Call/MAB/MAB3135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	01/05/2024	Exercise	1	15,063,010	265.09	312,991		618,673	575,344			618,673		(43,329)				0001
Purchased Call/MAB/MAB313ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2023	07/18/2024	03/01/2024	Exercise	1	14,804,306	275.54	324,535		518,289	340,486			518,289		(177,803)				0001
Purchased Call/MAB/MAB313ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2023	07/19/2024	01/11/2024	Exercise	1	19,477,065	276.56	414,974		481,808	253,254			481,808		(228,554)				0001
Purchased Call/MAB/MAB313ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	02/08/2024	Exercise	1	16,541,022	275.54	358,934		472,022	272,748			472,022		(199,274)				0001
Purchased Call/MAB/MAB313ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2024	01/05/2024	Exercise	1	9,789,056	274.92	217,358		303,593	181,372			303,593		(122,221)				0001
Purchased Call/MAB/MAB313ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/19/2024	02/21/2024	Exercise	1	13,591,129	274.92	304,588		421,469	252,066			421,469		(169,403)				0001
Purchased Call/MAB/MAB313ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	01/11/2024	Exercise	1	16,597,995	276.09	358,806		346,114	143,261			346,114		(202,854)				0001
Purchased Call/MAB/MAB313ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2023	07/25/2024	01/31/2024	Exercise	1	18,208,893	276.2	393,180		194,437	(29,154)			194,437		(223,591)				0001
Purchased Call/MAB/MAB313ESW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	02/07/2024	Exercise	1	21,667,611	276.1	473,002		303,145	33,145			303,145		(269,999)				0001
Purchased Call/MAB/MAB313ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	02/14/2024	Exercise	1	15,314,140	276.29	333,530		202,012	10,510			202,012		(191,502)				0001
Purchased Call/MAB/MAB313FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	01/17/2024	Exercise	1	13,491,987	276.13	285,773		241,019	74,883			241,019		(166,137)				0001
Purchased Call/MAB/MAB313FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	01/17/2024	Exercise	1	9,791,136	276.13	213,053		166,734	43,395			166,734		(123,339)				0001
Purchased Call/MAB/MAB313FS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	01/23/2024	Exercise	1	11,997,322	276.13	263,733		164,876	12,942			164,876		(151,934)				0001
Purchased Call/MAB/MAB313FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	02/23/2024	Exercise	1	15,131,134	276.77	293,490	6,089	317,423	139,882			317,423		(177,541)				0001
Purchased Call/MAB/MAB3136S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	02/07/2024	Exercise	1	9,148,678	264.3	200,523		506,620	473,981			506,620		(32,639)				0001
Purchased Call/MAB/MAB3136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/04/2024	01/31/2024	Exercise	1	6,864,342	266.13	149,982		387,217	361,145			387,217		(26,072)				0001
Purchased Call/MLR/MLR161KSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2025	08/21/2024	Exercise	1	334,969	231.3	93,242		2,085	(3,783)			2,085						0001
Purchased Call/MLR/MLR2611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	08/27/2024	Exercise	1	2,251,774	227.99	66,101	6,553	6,854	301			6,854						0001
Purchased Call/MLR/MLR2611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	09/10/2024	Exercise	1	4,437,153	226.94	150,185	3,736	3,808	71			3,808						0001
Purchased Call/MLR/MLR2611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2024	09/14/2026	09/17/2024	Exercise	1	3,840,772	229.31	94,789	20,779	21,307	527			21,307						0001
Purchased Call/MLR/MLR2612S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2024	09/18/2026	09/24/2024	Exercise	1	6,764,551	229.78	218,899	10,326	10,634	307			10,634						0001
Purchased Call/MLR/MLR2612SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	10/01/2024	Exercise	1	3,808,227	231.99	112,968	10,592	8,343	(2,249)			8,343						0001
Purchased Call/MAB/MAB313AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	01/11/2024	Exercise	1	16,087,961	269.87	356,190		717,177	591,588			717,177		(125,589)				0001
Purchased Call/MAB/MAB313AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/13/2024	Exercise	1	99,567	270.23	2,181		4,572	3,799			4,572		(773)				0001
Purchased Call/MAB/MAB313ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	02/01/2024	Exercise	1	14,203,443	269.57	316,115		750,624	636,266			750,624		(114,358)				0001
Purchased Call/MAB/MAB313AST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	04/03/2024	Exercise	1	8,443,192	271.79	184,906		473,771	402,457			473,771		(71,314)				0001
Purchased Call/MAB/MAB313ASU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	01/17/2024	Exercise	1	9,541,430	271.79	209,128		498,096	418,419			498,096		(79,677)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB3137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/14/2024	03/18/2024	Exercise	1	99,967	263.4	2,000		6,196	5,790			6,196		(406)				0001
Purchased Call/MAB/MAB3137S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/26/2024	Exercise	1	99,966	264.4	2,200		7,022	6,527			7,022		(495)				0001
Purchased Call/MAB/MAB313FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	01/05/2024	Exercise	1	17,202,962	275.91	345,637		344,271	141,624			344,271		(202,647)				0001
Purchased Call/MAB/MAB313FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	01/04/2024	Exercise	1	18,047,417	273.7	380,815		379,894	155,454			379,894		(224,440)				0001
Purchased Call/MAB/MAB313FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	01/29/2024	Exercise	1	7,463,971	272.11	163,059		121,038	23,147			121,038		(97,891)				0001
Purchased Call/MAB/MAB313FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	02/01/2024	Exercise	1	11,621,424	272.11	256,592		317,950	165,143			317,950		(152,806)				0001
Purchased Call/MAB/MAB313FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	01/12/2024	Exercise	1	18,398,360	272.69	393,015		235,569	(1,446)			235,569		(237,015)				0001
Purchased Call/MAB/MAB313FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	01/25/2024	Exercise	1	15,229,267	272.13	332,455		281,477	80,207			281,477		(201,270)				0001
Purchased Call/MAB/MAB313FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	02/08/2024	Exercise	1	17,006,023	271.97	373,344		379,205	152,034			379,205		(227,171)				0001
Purchased Call/MAB/MAB313FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	02/09/2024	Exercise	1	13,120,100	272.62	280,368		238,804	66,901			238,804		(171,903)				0001
Purchased Call/MAB/MAB313FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	01/19/2024	Exercise	1	7,714,476	272.32	161,443		202,875	102,856			202,875		(100,019)				0001
Purchased Call/MAB/MAB313GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	03/15/2024	Exercise	1	13,437,780	272.32	286,695		268,466	92,137			268,466		(176,329)				0001
Purchased Call/MAB/MAB313GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	02/06/2024	Exercise	1	18,101,490	271.59	368,793		515,941	285,767			515,941		(230,174)				0001
Purchased Call/MLR/MLR161LSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2025	08/28/2024	Exercise	1	127,265	233.36	96,374		862	(1,454)			862						0001
Purchased Call/MLR/MLR161LSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025	10/01/2024	Exercise	1	343,389	233.36	98,550		3,134	(3,121)			3,134						0001
Purchased Call/MLR/MLR2612SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2026	10/09/2024	Exercise	1	3,007,572	230.28	97,319	4,232	3,690	(542)			3,690						0001
Purchased Call/MLR/MLR2612SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	10/15/2024	Exercise	1	3,695,677	229.41	122,170	3,906	3,751	(155)			3,751						0001
Purchased Call/MLR/MLR2612SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2026	10/24/2024	Exercise	1	4,360,305	230.46	114,796	18,653	16,976	(1,677)			16,976						0001
Purchased Call/MLR/MLR2613S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	10/29/2024	Exercise	1	4,892,541	229.22	166,973	2,622	2,210	(412)			2,210						0001
Purchased Call/MLR/MLR2613SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	11/13/2024	Exercise	1	4,721,154	228.89	148,331	8,455	7,219	(1,236)			7,219						0001
Purchased Call/MLR/MLR2613SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	11/13/2024	Exercise	1	7,030,309	228.89	242,264	1,899	1,806	(93)			1,806						0001
Purchased Call/MLR/MLR2613SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/11/2024	11/11/2026	11/13/2024	Exercise	1	3,312,646	228.02	82,250	16,635	15,391	(1,245)			15,391						0001
Purchased Call/MAB/MAB313BS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	01/11/2024	Exercise	1	7,782,338	270.1	170,032		406,997	337,637			406,997		(69,360)				0001
Purchased Call/MAB/MAB313BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	03/05/2024	Exercise	1	7,554,968	272.2	166,468		302,351	231,707			302,351		(70,644)				0001
Purchased Call/MAB/MAB313BSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	02/21/2024	Exercise	1	16,227,848	273.19	357,947		586,041	432,092			586,041		(153,948)				0001
Purchased Call/MAB/MAB313GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	01/05/2024	Exercise	1	18,934,311	271.08	382,897		586,390	346,485			586,390		(239,905)				0001
Purchased Call/MAB/MAB313GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	01/30/2024	Exercise	1	18,598,036	270.01	394,133		689,022	439,004			689,022		(250,018)				0001
Purchased Call/MAB/MAB313GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2023	08/16/2024	01/12/2024	Exercise	1	17,607,058	269.03	381,555		714,997	473,712			714,997		(241,285)				0001
Purchased Call/MAB/MAB313GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/19/2024	01/17/2024	Exercise	1	7,263,668	268.67	158,348		316,547	215,780			316,547		(100,767)				0001
Purchased Call/MAB/MAB313GSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	01/11/2024	Exercise	1	9,392,386	268.67	210,185		423,366	289,116			423,366		(134,250)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/16/2024	02/22/2024	Exercise	1	13,697,184	268.67	306,554		576,676	382,014			576,676		(194,661)				0001
Purchased Call/MAB/MAB313GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	01/16/2024	Exercise	1	17,784,720	269.3	394,778		792,336	539,100			792,336		(253,236)				0001
Purchased Call/MAB/MAB313GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	01/30/2024	Exercise	1	17,077,118	269.59	385,098		667,894	419,744			667,894		(248,150)				0001
Purchased Call/MAB/MAB313GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	01/22/2024	Exercise	1	18,438,080	270.7	396,713		707,602	449,537			707,602		(258,065)				0001
Purchased Call/MAB/MAB313GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/24/2023	08/23/2024	01/08/2024	Exercise	1	12,591,081	270.56	272,706		483,238	305,451			483,238		(177,787)				0001
Purchased Call/MAB/MAB313GSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	01/22/2024	Exercise	1	6,085,076	269.68	137,621		251,962	161,400			251,962		(90,562)				0001
Purchased Call/MAB/MAB313HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	01/11/2024	Exercise	1	12,969,441	269.68	290,607		546,145	354,651			546,145		(191,494)				0001
Purchased Call/MAB/MAB313HS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	02/01/2024	Exercise	1	17,650,987	270.98	405,817		619,737	351,570			619,737		(268,167)				0001
Purchased Call/MAB/MAB313HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	01/05/2024	Exercise	1	20,518,236	272.17	451,207		620,333	320,944			620,333		(299,390)				0001
Purchased Call/MAB/MAB313HS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	02/08/2024	Exercise	1	17,192,112	272.62	377,667		474,243	222,029			474,243		(252,215)				0001
Purchased Call/MAB/MAB313HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	01/18/2024	Exercise	1	15,712,104	272.93	344,197		410,948	179,210			410,948		(231,738)				0001
Purchased Call/MAB/MAB313HSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	01/11/2024	Exercise	1	10,443,787	273.26	225,245		250,828	97,522			250,828		(153,306)				0001
Purchased Call/MAB/MAB313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	01/08/2024	Exercise	1	18,165,333	273.26	394,429		453,410	187,303			453,410		(266,107)				0001
Purchased Call/MAB/MAB313HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2023	09/05/2024	02/15/2024	Exercise	1	19,213,565	273.16	411,296		495,475	214,226			495,475		(281,250)				0001
Purchased Call/MAB/MAB313HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	01/19/2024	Exercise	1	15,049,983	272.99	322,890		341,340	119,790			341,340		(221,550)				0001
Purchased Call/MAB/MAB313HSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	01/19/2024	Exercise	1	14,767,309	272.51	319,554		362,452	141,900			362,452		(220,551)				0001
Purchased Call/MAB/MAB313HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/10/2024	Exercise	1	496,823	272.05	10,831		12,845	5,353			12,845		(7,491)				0001
Purchased Call/MAB/MAB313HSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	03/01/2024	Exercise	1	12,764,280	272.05	275,465		334,413	143,663			334,413		(190,750)				0001
Purchased Call/MAB/MAB313HSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	01/25/2024	Exercise	1	8,573,805	272.05	186,875		247,935	118,198			247,935		(129,737)				0001
Purchased Call/MAB/MAB313HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	01/25/2024	Exercise	1	17,185,603	271.74	375,297		584,048	321,736			584,048		(262,312)				0001
Purchased Call/MAB/MAB313ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	01/17/2024	Exercise	1	16,689,601	271.8	363,377		605,911	351,044			605,911		(254,866)				0001
Purchased Call/MLR/MLR2613SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	11/19/2024	Exercise	1	8,201,485	225.8	271,642	7,513	7,345	(168)			7,345						0001
Purchased Call/MLR/MLR2613SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2026	11/21/2024	Exercise	1	4,105,938	227.02	132,695	5,607	5,850	243			5,850						0001
Purchased Call/MLR/MLR2613SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	11/29/2024	Exercise	1	4,667,086	228.41	157,702	3,017	1,843	(1,174)			1,843						0001
Purchased Call/MLR/MLR2614S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2026	12/06/2024	Exercise	1	2,019,375	228.54	52,080	9,377	8,519	(858)			8,519						0001
Purchased Call/MLR/MLR2614S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	12/09/2024	Exercise	1	5,343,805	228.43	179,772	3,608	2,374	(1,234)			2,374						0001
Purchased Call/MLR/MLR2614SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	12/17/2024	Exercise	1	5,361,678	226	164,932	11,364	8,826	(2,538)			8,826						0001
Purchased Call/MLR/MLR161MSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025	05/10/2024	Exercise	1	300,673	223.29	165,277		5,836	(380)			5,836						0001
Purchased Call/MAB/MAB313GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	01/16/2024	Exercise	1	9,072,166	273.46	202,113		295,707	206,899			295,707		(88,808)				0001
Purchased Call/MAB/MAB313GSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	02/01/2024	Exercise	1	15,603,240	275.07	329,562		430,638	273,356			430,638		(157,281)				0001

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Purchased Call/MAB/MAB313IS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/13/2023	09/13/2024	02/07/2024	Exercise	1	19,209,825	271.66	430,723		776,712	472,873			776,712		(303,840)				0001
Purchased Call/MAB/MAB313IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/14/2023	09/13/2024	01/29/2024	Exercise	1	16,766,435	272.92	359,902	2,184	592,615	334,821			592,615		(257,794)				0001
Purchased Call/MAB/MAB313ISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/16/2024	03/20/2024	Exercise	1	7,620,657	272.91	166,130		276,443	157,909			276,443		(118,534)				0001
Purchased Call/MAB/MAB313ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/15/2023	09/13/2024	02/06/2024	Exercise	1	14,717,209	272.91	319,527		519,579	292,158			519,579		(227,421)				0001
Purchased Call/MAB/MAB313ISF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/18/2023	09/18/2024	01/05/2024	Exercise	1	20,759,755	272.98	434,181		673,141	360,734			673,141		(312,408)				0001
Purchased Call/MAB/MAB313ISG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/19/2023	09/19/2024	09/23/2024	Exercise	1	51,080	272.38	1,114		1,954	1,153			1,954		(802)				0001
Purchased Call/MAB/MAB313II	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/19/2023	09/19/2024	01/26/2024	Exercise	1	17,878,500	272.38	382,673		682,789	407,114			682,789		(275,674)				0001
Purchased Call/MAB/MAB313ISL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2023	09/20/2024	01/05/2024	Exercise	1	23,669,294	271.66	469,337	21,275	966,215	604,939			966,215		(361,276)				0001
Purchased Call/MAB/MAB313ISO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/21/2023	09/20/2024	01/05/2024	Exercise	1	13,657,987	269.84	294,476		669,867	455,183			669,867		(214,684)				0001
Purchased Call/MAB/MAB313ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/25/2023	09/25/2024	01/12/2024	Exercise	1	20,829,851	269.92	423,919		1,097,476	784,760			1,097,476		(312,717)				0001
Purchased Call/MAB/MAB3139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/27/2023	04/26/2024	02/07/2024	Exercise	1	13,238,877	267.88	301,824		706,845	609,525			706,845		(97,321)				0001
Purchased Call/MAB/MAB313ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/12/2023	05/13/2024	01/16/2024	Exercise	1	7,774,781	270.2	170,017		365,120	302,333			365,120		(62,787)				0001
Purchased Call/MAB/MAB313ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/22/2023	05/22/2024	05/24/2024	Exercise	1	67,208	272.07	1,472		3,244	2,670			3,244		(574)				0001
Purchased Call/MAB/MAB3133SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/06/2023	01/05/2024	01/05/2024	Exercise	1	12,193,487	263.23	268,975		338,401	335,411			338,401		(2,990)				0001
Purchased Call/MAB/MAB3133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/13/2023	01/16/2024	01/18/2024	Exercise	1	11,422,381	265.64	251,515		304,153	293,290			304,153		(10,864)				0001
Purchased Call/MAB/MAB313DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	07/02/2024	01/08/2024	Exercise	1	11,245,729	276.06	241,750		305,728	183,388			305,728		(122,340)				0001
Purchased Call/MAB/MAB313DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	06/28/2024	02/15/2024	Exercise	1	13,982,020	276.06	306,659		349,595	196,443			349,595		(153,153)				0001
Purchased Call/MAB/MAB313BS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise	1	133,813	270.1	2,917		6,657	5,487			6,657		(1,170)				0001
Purchased Call/MAB/MAB313JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/26/2023	09/26/2024	01/04/2024	Exercise	1	19,304,830	268.45	419,171		1,133,383	821,217			1,133,383		(312,166)				0001
Purchased Call/MAB/MAB313JS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/27/2023	09/27/2024	01/12/2024	Exercise	1	17,249,249	268.19	372,737		1,032,519	755,431			1,032,519		(277,088)				0001
Purchased Call/MAB/MAB313JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/28/2023	09/27/2024	01/19/2024	Exercise	1	17,756,281	267.83	368,635	9,088	1,067,285	782,040			1,067,285		(285,244)				0001
Purchased Call/MAB/MAB313JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	10/01/2024	02/02/2024	Exercise	1	5,241,786	267.63	113,594		319,660	234,132			319,660		(85,528)				0001
Purchased Call/MAB/MAB313JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/27/2024	01/09/2024	Exercise	1	18,140,976	267.63	386,033		1,127,508	837,651			1,127,508		(289,857)				0001
Purchased Call/MAB/MAB313JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/02/2023	10/02/2024	01/26/2024	Exercise	1	20,881,746	267.03	419,472		1,295,591	977,542			1,295,591		(318,048)				0001
Purchased Call/MAB/MAB313JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/03/2023	10/03/2024	01/04/2024	Exercise	1	21,647,321	265.02	462,112	3,280	1,460,329	1,105,883			1,460,329		(354,446)				0001
Purchased Call/MAB/MAB313JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/04/2023	10/04/2024	01/11/2024	Exercise	1	18,102,494	264.03	411,563	3,788	1,240,476	921,115			1,240,476		(319,361)				0001
Purchased Call/MAB/MAB313JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/05/2023	10/04/2024	01/30/2024	Exercise	1	14,023,481	264.97	312,899		913,155	671,899			913,155		(241,256)				0001
Purchased Call/MAB/MAB313JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/04/2024	01/08/2024	Exercise	1	15,321,830	265.71	335,786	8,073	941,413	673,936			941,413		(267,477)				0001
Purchased Call/MAB/MAB313JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/09/2023	10/09/2024	01/19/2024	Exercise	1	20,242,796	266.08	473,257		1,105,886	738,407			1,105,886		(367,479)				0001
Purchased Call/MAB/MAB313JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/10/2023	10/10/2024	01/19/2024	Exercise	1	20,093,717	268.02	444,176		952,340	606,628			952,340		(345,712)				0001

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Purchased Call/MAB/MAB313ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/21/2023	07/22/2024	01/11/2024	Exercise	1	7,745,839	274.92	168,859		234,882	140,452			234,882		(94,431)				0001
Purchased Call/MAB/MAB313CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2023	06/13/2024	06/17/2024	Exercise	1	105,044	275.26	2,290		2,788	1,756			2,788		(1,032)				0001
Purchased Call/MAB/MAB313CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/15/2023	06/14/2024	06/18/2024	Exercise	1	81,585	276.78	1,779		1,713	898			1,713		(815)				0001
Purchased Call/MAB/MAB313JSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/11/2023	10/11/2024	02/05/2024	Exercise	1	18,538,785	268.58	399,838	6,848	904,343	584,738			904,343		(319,605)				0001
Purchased Call/MAB/MAB313KS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/11/2024	01/17/2024	Exercise	1	17,462,593	268.69	378,104		843,356	544,875			843,356		(298,481)				0001
Purchased Call/MAB/MAB313KS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/15/2024	01/18/2024	Exercise	1	8,838,963	268.69	192,707		431,199	278,691			431,199		(152,508)				0001
Purchased Call/MAB/MAB313KS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/14/2024	01/26/2024	Exercise	1	8,614,400	268.69	187,794		425,661	277,185			425,661		(148,476)				0001
Purchased Call/MAB/MAB313KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/16/2023	10/16/2024	01/17/2024	Exercise	1	22,837,605	268.36	502,777		1,192,994	792,810			1,192,994		(400,184)				0001
Purchased Call/MAB/MAB313KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/17/2023	10/17/2024	01/26/2024	Exercise	1	21,271,173	268.77	453,967		1,092,273	730,104			1,092,273		(362,169)				0001
Purchased Call/MAB/MAB313KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/18/2023	10/18/2024	01/04/2024	Exercise	1	20,845,054	267.98	437,862		1,178,646	827,775			1,178,646		(350,870)				0001
Purchased Call/MAB/MAB313KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/19/2023	10/18/2024	02/02/2024	Exercise	1	13,300,845	266.6	285,997		823,365	592,687			823,365		(230,678)				0001
Purchased Call/MAB/MAB313KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2023	10/18/2024	01/05/2024	Exercise	1	16,452,708	265.59	353,971		1,093,520	807,141			1,093,520		(286,378)				0001
Purchased Call/MAB/MAB313KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2023	10/21/2024	01/04/2024	Exercise	1	7,988,390	265.59	174,135		511,195	370,154			511,195		(141,041)				0001
Purchased Call/MAB/MAB313KSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2023	10/22/2024	02/21/2024	Exercise	1	5,891,938	265.59	128,377		378,928	274,843			378,928		(104,085)				0001
Purchased Call/MAB/MAB313KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/23/2023	10/23/2024	01/11/2024	Exercise	1	24,231,175	265.07	531,619	5,001	1,481,607	1,043,609			1,481,607		(437,999)				0001
Purchased Call/MAB/MAB313ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/27/2023	07/26/2024	07/30/2024	Exercise	1	76,577	276.29	1,669		991	34			991		(957)				0001
Purchased Call/MAB/MAB313FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise	1	102,215	273.7	2,228		2,138	828			2,138		(1,310)				0001
Purchased Call/MAB/MAB313FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	08/02/2024	01/05/2024	Exercise	1	15,154,830	272.19	331,273		405,950	208,407			405,950		(197,543)				0001
Purchased Call/MAB/MAB313KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/24/2023	10/24/2024	01/05/2024	Exercise	1	22,501,435	265.53	485,509		1,407,024	1,010,160			1,407,024		(396,864)				0001
Purchased Call/MAB/MAB313KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/25/2023	10/25/2024	01/04/2024	Exercise	1	22,161,639	265.2	464,012	5,491	1,412,537	1,026,327			1,412,537		(386,210)				0001
Purchased Call/MAB/MAB313KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/26/2023	10/25/2024	01/05/2024	Exercise	1	19,434,824	263.76	427,548		1,359,593	1,006,343			1,359,593		(353,251)				0001
Purchased Call/MAB/MAB313KSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2023	10/28/2024	03/06/2024	Exercise	1	7,794,052	264.2	169,910		542,637	401,747			542,637		(140,890)				0001
Purchased Call/MAB/MAB313KSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2023	10/29/2024	01/18/2024	Exercise	1	6,095,126	264.2	132,895		428,135	317,869			428,135		(110,266)				0001
Purchased Call/MAB/MAB313LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2023	10/25/2024	01/05/2024	Exercise	1	19,404,857	264.2	426,973		1,330,161	975,514			1,330,161		(354,647)				0001
Purchased Call/MAB/MAB313LS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/30/2023	10/30/2024	02/02/2024	Exercise	1	21,178,644	264.28	468,058		1,493,508	1,103,106			1,493,508		(390,402)				0001
Purchased Call/MAB/MAB313LS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/31/2023	10/31/2024	01/25/2024	Exercise	1	17,979,730	264.4	398,023	4,269	1,073,995	736,885			1,073,995		(337,110)				0001
Purchased Call/MAB/MAB313LS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/01/2023	11/01/2024	01/05/2024	Exercise	1	21,945,882	265.38	489,337		1,221,463	809,490			1,221,463		(411,973)				0001
Purchased Call/MAB/MAB313DSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/05/2023	07/05/2024	07/09/2024	Exercise	1	118,992	275.96	2,594		4,338	3,013			4,338		(1,326)				0001
Purchased Call/MAB/MAB313DSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise	1	103,512	273.93	2,257		4,568	3,406			4,568		(1,163)				0001
Purchased Call/MAB/MAB313DSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/07/2023	07/08/2024	01/22/2024	Exercise	1	5,625,328	273.42	122,703		242,866	178,966			242,866		(63,900)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB31376T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	01/08/2024	Exercise	1	7,356,440	263.07	161,842		484,383	450,053			484,383		(34,330)				0001
Purchased Call/MLR/MLR1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2025	04/17/2024	Exercise	1	142,234	225.64	37,191		1,755	(1,509)			1,755						0001
Purchased Call/MAB/MAB313LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	01/08/2024	Exercise	1	16,348,552	266.38	358,526		846,818	543,655			846,818		(303,162)				0001
Purchased Call/MAB/MAB313LSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	02/13/2024	Exercise	1	16,116,396	266.64	355,533		817,686	516,096			817,686		(301,590)				0001
Purchased Call/MAB/MAB313LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	01/12/2024	Exercise	1	8,536,531	266.64	186,065		433,673	275,792			433,673		(157,881)				0001
Purchased Call/MAB/MAB313LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	01/16/2024	Exercise	1	6,958,990	266.64	151,423		381,794	253,107			381,794		(128,686)				0001
Purchased Call/MAB/MAB313LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	01/05/2024	Exercise	1	21,105,550	267.39	438,890		1,113,245	738,697			1,113,245		(374,547)				0001
Purchased Call/MAB/MAB313LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	01/11/2024	Exercise	1	17,907,627	266.42	388,257		1,050,341	717,980			1,050,341		(332,361)				0001
Purchased Call/MAB/MAB313LSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	01/04/2024	Exercise	1	24,583,196	265.95	541,726		1,468,000	1,002,640			1,468,000		(465,360)				0001
Purchased Call/MAB/MAB313LSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	01/08/2024	Exercise	1	21,703,404	266.57	471,911		1,250,043	841,680			1,250,043		(408,363)				0001
Purchased Call/MAB/MAB313LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/12/2024	01/09/2024	Exercise	1	16,300,088	266.25	375,526		807,647	480,603			807,647		(327,044)				0001
Purchased Call/MAB/MAB313LSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/08/2024	01/10/2024	Exercise	1	15,522,468	266.25	341,668		907,845	611,290			907,845		(296,555)				0001
Purchased Call/MAB/MAB313LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/11/2024	01/08/2024	Exercise	1	7,648,924	266.25	166,747		391,630	246,933			391,630		(144,697)				0001
Purchased Call/MAB/MAB313ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	01/23/2024	Exercise	1	14,392,707	274.98	312,099		614,833	447,577			614,833		(167,256)				0001
Purchased Call/MAB/MAB3138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	01/11/2024	Exercise	1	6,829,668	266.77	150,385		474,632	434,136			474,632		(40,495)				0001
Purchased Call/MAB/MAB3138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	01/23/2024	Exercise	1	6,848,137	268.42	149,982		405,353	361,960			405,353		(43,394)				0001
Purchased Call/MAB/MAB313FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise	1	336,675	272.11	7,340		9,055	4,692			9,055		(4,363)				0001
Purchased Call/MAB/MAB313FSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	01/25/2024	Exercise	1	6,476,479	272.11	141,187		62,115	(22,287)			62,115		(84,401)				0001
Purchased Call/MAB/MAB313FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2024	Exercise	1	87,194	272.69	1,901		1,094	(50)			1,094		(1,144)				0001
Purchased Call/MAB/MAB313FSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/13/2024	Exercise	1	125,693	272.32	2,740		2,395	713			2,395		(1,682)				0001
Purchased Call/MAB/MAB313FSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	02/06/2024	Exercise	1	7,013,484	272.32	152,589		150,132	55,965			150,132		(94,167)				0001
Purchased Call/MAB/MAB313ESF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2023	07/19/2024	07/23/2024	Exercise	1	51,292	276.56	1,118		1,275	661			1,275		(614)				0001
Purchased Call/MAB/MAB313MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	02/01/2024	Exercise	1	17,396,161	266.43	396,129		776,307	430,721			776,307		(345,586)				0001
Purchased Call/MAB/MAB313MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	01/05/2024	Exercise	1	19,064,449	267.57	425,890		706,248	333,427			706,248		(372,821)				0001
Purchased Call/MAB/MAB313MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	01/23/2024	Exercise	1	16,488,276	268.72	361,422		489,754	172,273			489,754		(317,481)				0001
Purchased Call/MAB/MAB313MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	01/23/2024	Exercise	1	25,928,782	268.97	567,006		741,414	239,965			741,414		(501,448)				0001
Purchased Call/MAB/MAB313MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	02/06/2024	Exercise	1	7,157,052	269.2	156,747		232,765	93,605			232,765		(139,160)				0001
Purchased Call/MAB/MAB313MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	01/04/2024	Exercise	1	7,562,677	269.2	165,624		229,895	82,969			229,895		(146,926)				0001
Purchased Call/MAB/MAB313MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	01/12/2024	Exercise	1	17,345,038	269.2	377,541		484,640	149,514			484,640		(335,127)				0001
Purchased Call/MAB/MAB313MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	01/04/2024	Exercise	1	25,377,847	269.17	554,451	2,002	854,424	356,405			854,424		(498,019)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	01/10/2024	Exercise	1	21,724,783	269.29	478,544		757,923	327,583			757,923		(430,340)				0001
Purchased Call/MAB/MAB313MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	01/05/2024	Exercise	1	29,886,695	269.49	655,733		1,118,894	525,875			1,118,894		(593,019)				0001
Purchased Call/MAB/MAB313MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	02/15/2024	Exercise	1	5,085,575	269.78	111,416		184,370	83,144			184,370		(101,227)				0001
Purchased Call/MAB/MAB313MSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	01/08/2024	Exercise	1	8,583,528	269.78	188,022		278,174	107,260			278,174		(170,914)				0001
Purchased Call/MAB/MAB313MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	02/07/2024	Exercise	1	26,538,601	269.54	583,636	3,993	883,925	347,939			883,925		(535,986)				0001
Purchased Call/MAB/MAB313MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	01/05/2024	Exercise	1	22,635,330	269.95	494,523		739,225	287,437			739,225		(451,787)				0001
Purchased Call/MAB/MAB313MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	01/04/2024	Exercise	1	21,101,173	269.92	459,325	1,341	751,952	328,917			751,952		(423,035)				0001
Purchased Call/MAB/MAB313MSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2023	11/29/2024	02/06/2024	Exercise	1	17,134,294	270.4	372,355		582,919	239,147			582,919		(343,772)				0001
Purchased Call/MAB/MAB313NSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	01/18/2024	Exercise	1	8,159,249	269.68	177,872		337,340	220,718			337,340		(116,621)				0001
Purchased Call/MAB/MAB313NSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	01/23/2024	Exercise	1	9,344,052	270.88	203,754		306,310	117,650			306,310		(188,661)				0001
Purchased Call/MAB/MAB313NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	01/05/2024	Exercise	1	14,077,769	270.88	300,340		455,688	177,622			455,688		(278,066)				0001
Purchased Call/MAB/MAB313NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	01/09/2024	Exercise	1	20,370,701	269.8	428,704	6,901	786,038	379,840			786,038		(406,198)				0001
Purchased Call/MAB/MAB313NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	01/04/2024	Exercise	1	19,725,421	268.95	438,598		757,591	348,187			757,591		(409,404)				0001
Purchased Call/MAB/MAB313NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	01/05/2024	Exercise	1	19,100,197	270.32	409,246		638,344	254,832			638,344		(383,512)				0001
Purchased Call/MAB/MAB313NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	02/01/2024	Exercise	1	16,905,436	269.63	332,291	15,314	592,383	263,697			592,383		(328,686)				0001
Purchased Call/MAB/MAB313GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/16/2024	08/20/2024	Exercise	1	74,677	268.67	1,628		3,127	2,096			3,127		(1,031)				0001
Purchased Call/MLR/MLR1610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2025	02/14/2024	Exercise	1	171,515	219.52	118,918		5,476	988			5,476						0001
Purchased Call/MAB/MAB313NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	01/18/2024	Exercise	1	13,957,178	267.75	308,958		604,131	311,771			604,131		(292,360)				0001
Purchased Call/MAB/MAB313NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	01/16/2024	Exercise	1	7,784,175	267.75	172,944		346,495	182,820			346,495		(163,675)				0001
Purchased Call/MAB/MAB313NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	01/11/2024	Exercise	1	7,863,856	267.75	172,218		343,663	180,933			343,663		(162,730)				0001
Purchased Call/MAB/MAB313NSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	01/11/2024	Exercise	1	21,997,640	268.05	495,613		1,008,513	537,584			1,008,513		(470,929)				0001
Purchased Call/MAB/MAB313NSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	01/04/2024	Exercise	1	22,004,072	268.42	497,524	1,449	894,892	419,186			894,892		(475,706)				0001
Purchased Call/MAB/MAB313NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	01/08/2024	Exercise	1	21,592,338	269.34	484,222	1,842	711,938	246,753			711,938		(465,185)				0001
Purchased Call/MAB/MAB313NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	01/19/2024	Exercise	1	19,910,285	270.47	438,727	4,572	569,891	142,351			569,891		(427,541)				0001
Purchased Call/MAB/MAB313NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	01/05/2024	Exercise	1	8,937,315	271.08	195,727		239,645	50,927			239,645		(188,718)				0001
Purchased Call/MAB/MAB313NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	01/08/2024	Exercise	1	22,134,652	271.08	435,998	37,526	548,317	89,328			548,317		(458,989)				0001
Purchased Call/MAB/MAB313NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	01/22/2024	Exercise	1	11,557,641	271.08	258,413	2,286	299,056	46,560			299,056		(252,496)				0001
Purchased Call/MAB/MAB313HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	09/10/2024	Exercise	1	118,270	272.99	2,578		2,638	874			2,638		(1,764)				0001
Purchased Call/MAB/MAB313HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	01/17/2024	Exercise	1	6,697,098	272.05	143,961		202,052	101,126			202,052		(100,926)				0001
Purchased Call/MAB/MAB313HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2023	09/12/2024	09/16/2024	Exercise	1	74,412	271.8	1,622		2,702	1,566			2,702		(1,136)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB3130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	01/08/2024	Exercise	1	20,384,528	270.34	460,997	2,981	444,541	(5,552)			444,541		(450,093)				0001
Purchased Call/MAB/MAB3130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	01/04/2024	Exercise	1	24,269,484	271.72	538,529		283,326	(240,913)			283,326		(524,239)				0001
Purchased Call/MAB/MAB3130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	01/05/2024	Exercise	1	17,678,391	272.55	375,348	6,384	237,656	(135,013)			237,656		(372,669)				0001
Purchased Call/MAB/MAB3130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	01/05/2024	Exercise	1	22,842,557	272.26	463,044	21,757	311,536	(167,117)			311,536		(478,653)				0001
Purchased Call/MAB/MAB3130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	01/08/2024	Exercise	1	13,698,515	272.21	287,470	6,816	188,292	(102,441)			188,292		(290,733)				0001
Purchased Call/MAB/MAB3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	01/12/2024	Exercise	1	5,441,865	272.21	114,346	2,640	98,186	(17,221)			98,186		(115,407)				0001
Purchased Call/MAB/MAB3130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	01/16/2024	Exercise	1	31,457,541	272.5	597,158	45,123	518,483	(119,674)			518,483		(638,157)				0001
Purchased Call/MAB/MAB3130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	01/19/2024	Exercise	1	32,247,080	273.85	581,929	46,873	315,857	(309,002)			315,857		(624,859)				0001
Purchased Call/MAB/MAB3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	01/11/2024	Exercise	1	32,089,455	273.3	419,014	122,161	310,615	(230,559)			310,615		(541,174)				0001
Purchased Call/MAB/MAB3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	05/14/2024	Exercise	1	6,431,544	272.24	141,494		71,857	(69,637)			71,857		(141,494)				0001
Purchased Call/MAB/MAB3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	02/08/2024	Exercise	1	6,190,793	272.24	132,463	1,715	77,326	(56,852)			77,326		(134,177)				0001
Purchased Call/MAB/MAB3130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	01/24/2024	Exercise	1	22,734,496	272.24	249,348	115,094	274,417	(90,026)			274,417		(364,443)				0001
Purchased Call/MAB/MAB3130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/02/2024	01/02/2025	01/04/2024	Exercise	1	25,970,448	271.7	482,113	34,299	51,225	16,926			51,225						0001
Purchased Call/MAB/MAB3130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2024	01/03/2025	01/05/2024	Exercise	1	23,231,258	271.22	431,041	37,469	66,088	28,619			66,088						0001
Purchased Call/MLR/MLR1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	02/07/2024	Exercise	1	238,761	221.37	108,801		6,032	(508)			6,032						0001
Purchased Call/MAB/MAB3130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/07/2025	01/09/2024	Exercise	1	9,298,153	270.54	165,551	20,635	30,485	9,849			30,485						0001
Purchased Call/MAB/MAB3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/06/2025	01/09/2024	Exercise	1	5,497,404	270.54	107,022	6,701	12,128	5,427			12,128						0001
Purchased Call/MAB/MAB313PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2024	01/09/2025	01/11/2024	Exercise	1	25,877,904	270.79	540,596	22,944	42,252	19,307			42,252						0001
Purchased Call/MAB/MAB313PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2024	01/10/2025	01/12/2024	Exercise	1	20,171,960	271.52	404,427	26,751	50,754	24,003			50,754						0001
Purchased Call/MAB/MAB313PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/13/2025	01/17/2024	Exercise	1	10,634,936	273.49	161,395	36,287	45,338	9,051			45,338						0001
Purchased Call/MAB/MAB313PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/10/2025	01/17/2024	Exercise	1	21,177,746	273.49	393,208	29,985	42,464	12,480			42,464						0001
Purchased Call/MAB/MAB313PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/14/2025	01/17/2024	Exercise	1	7,914,341	273.49	142,737	15,538	20,976	5,438			20,976						0001
Purchased Call/MAB/MAB313PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/18/2024	Exercise	1	26,535,539	272.72	507,852	25,692	39,822	14,129			39,822						0001
Purchased Call/MAB/MAB313PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2024	01/17/2025	01/19/2024	Exercise	1	25,579,395	271.5	498,695	34,440	60,286	25,847			60,286						0001
Purchased Call/MAB/MAB313HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	01/29/2024	Exercise	1	7,918,617	273.26	171,558		174,709	58,215			174,709		(116,495)				0001
Purchased Call/MAB/MAB3131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	01/08/2024	Exercise	1	6,831,387	272.91	147,011		237,167	132,033			237,167		(105,133)				0001
Purchased Call/MAB/MAB3131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	09/24/2024	Exercise	1	108,601	269.84	2,368		5,352	3,627			5,352		(1,725)				0001
Purchased Call/MAB/MAB3131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	02/06/2024	Exercise	1	8,015,803	269.32	174,086		446,007	318,272			446,007		(127,735)				0001
Purchased Call/MAB/MAB3131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	01/19/2024	Exercise	1	8,121,077	269.32	176,673		422,307	292,751			422,307		(129,557)				0001
Purchased Call/MAB/MAB3131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/20/2024	02/06/2024	Exercise	1	14,777,626	269.32	322,099		755,373	519,844			755,373		(235,529)				0001

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Purchased Call/MAB/MAB313PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2024	01/17/2025	01/22/2024	Exercise	1	20,586,327	271.7	376,885	41,292	62,295	21,003			62,295						0001
Purchased Call/MAB/MAB313PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/23/2024	Exercise	1	19,899,277	272.5	369,553	36,053	52,939	16,887			52,939						0001
Purchased Call/MAB/MAB313PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/21/2025	01/23/2024	Exercise	1	4,211,826	272.5	78,145	7,584	11,908	4,325			11,908						0001
Purchased Call/MAB/MAB313PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/22/2024	01/22/2025	01/24/2024	Exercise	1	28,250,218	273.48	554,119	28,612	44,117	15,505			44,117						0001
Purchased Call/MAB/MAB313PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/23/2024	01/23/2025	01/25/2024	Exercise	1	23,237,768	273.4	413,468	45,385	67,447	22,061			67,447						0001
Purchased Call/MAB/MAB313QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2024	01/24/2025	01/26/2024	Exercise	1	23,568,456	272.71	418,050	52,261	82,272	30,012			82,272						0001
Purchased Call/MLR/MLR161RSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	09/06/2024	Exercise	1	61,507	216.4	43,228		3,550	1,811			3,550						0001
Purchased Call/MLR/MLR161RSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2025	07/10/2024	Exercise	1	339,579	217.2	55,290		17,627	7,948			17,627						0001
Purchased Call/MAB/MAB313JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	01/05/2024	Exercise	1	8,265,947	267.63	180,198		487,332	351,811			487,332		(135,521)				0001
Purchased Call/MAB/MAB313JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	10/02/2024	10/04/2024	Exercise	1	60,528	267.03	1,320		3,774	2,777			3,774		(997)				0001
Purchased Call/MAB/MAB313BSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/11/2024	Exercise	1	89,610	272.35	1,954		3,330	2,475			3,330		(855)				0001
Purchased Call/MAB/MAB313QS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2024	01/24/2025	01/29/2024	Exercise	1	20,306,580	273.02	393,817	24,138	38,655	14,517			38,655						0001
Purchased Call/MAB/MAB313QS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	01/30/2024	Exercise	1	8,750,668	272.68	156,128	18,193	29,729	11,536			29,729						0001
Purchased Call/MAB/MAB313QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/24/2025	01/30/2024	Exercise	1	22,581,214	272.68	470,439	21,473	32,403	10,930			32,403						0001
Purchased Call/MAB/MAB313QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	01/30/2024	Exercise	1	8,253,127	272.68	138,760	21,745	34,497	12,751			34,497						0001
Purchased Call/MAB/MAB313QSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	02/01/2024	Exercise	1	26,410,217	273.57	541,527	20,967	29,427	8,460			29,427						0001
Purchased Call/MAB/MAB313QSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/02/2024	Exercise	1	21,666,795	273.8	414,071	32,529	47,990	15,462			47,990						0001
Purchased Call/MAB/MAB313QSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2024	01/31/2025	02/05/2024	Exercise	1	20,949,209	273.92	422,743	19,301	28,632	9,331			28,632						0001
Purchased Call/MAB/MAB313JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	01/05/2024	Exercise	1	7,741,644	265.71	168,768		437,233	306,694			437,233		(130,539)				0001
Purchased Call/MAB/MAB313JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	02/01/2024	Exercise	1	4,418,888	265.71	97,036		245,912	170,678			245,912		(75,234)				0001
Purchased Call/MAB/MAB313JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	01/11/2024	Exercise	1	14,591,666	269.55	313,829		659,972	412,924			659,972		(247,048)				0001
Purchased Call/MAB/MAB313ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/20/2024	06/05/2024	Exercise	1	70,335	269.32	1,526		3,567	2,452			3,567		(1,115)				0001
Purchased Call/MAB/MAB313ISW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	09/27/2024	Exercise	1	112,520	269.92	2,453		5,985	4,179			5,985		(1,806)				0001
Purchased Call/MAB/MAB313JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	09/20/2024	Exercise	1	100,844	267.63	2,188		5,475	3,834			5,475		(1,641)				0001
Purchased Call/MAB/MAB313CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/18/2024	06/21/2024	Exercise	1	59,958	277.02	1,214		1,314	746			1,314		(568)				0001
Purchased Call/MAB/MAB313CSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/25/2024	Exercise	1	196,110	276.08	3,630		4,673	2,939			4,673		(1,734)				0001
Purchased Call/MAB/MAB313DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	07/02/2024	Exercise	1	50,390	275.05	1,099		1,455	914			1,455		(540)				0001
Purchased Call/MLR/MLR161SSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	01/22/2024	Exercise	1	324,128	213.83	99,475		18,811	8,920			18,811						0001
Purchased Call/MAB/MAB313QSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2024	01/31/2025	02/06/2024	Exercise	1	22,631,899	274.24	440,546	23,821	33,504	9,683			33,504						0001
Purchased Call/MAB/MAB313QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	02/07/2024	Exercise	1	25,489,526	273.57	472,330	47,111	68,066	20,955			68,066						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2024	02/06/2025	02/08/2024	Exercise	1	22,847,887	273.51	444,459	30,973	46,773	15,801			46,773						0001
Purchased Call/MAB/MAB313QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2024	02/07/2025	02/09/2024	Exercise	1	31,827,795	273.92	533,455	87,772	113,291	25,519			113,291						0001
Purchased Call/MAB/MAB313QSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2024	02/07/2025	02/12/2024	Exercise	1	16,692,539	274.44	318,210	24,715	37,653	12,937			37,653						0001
Purchased Call/MAB/MAB313QSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/10/2025	02/13/2024	Exercise	1	9,831,914	274.62	190,647	12,336	18,950	6,614			18,950						0001
Purchased Call/MAB/MAB313QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/11/2025	02/13/2024	Exercise	1	5,119,249	274.62	88,498	11,825	16,399	4,574			16,399						0001
Purchased Call/MAB/MAB313QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2024	02/07/2025	02/13/2024	Exercise	1	20,792,766	274.62	401,967	27,649	39,147	11,497			39,147						0001
Purchased Call/MAB/MAB313RS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/12/2024	02/12/2025	02/14/2024	Exercise	1	26,370,130	274.78	545,525	20,873	26,536	5,663			26,536						0001
Purchased Call/MAB/MAB313RS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2024	02/13/2025	02/15/2024	Exercise	1	20,991,583	274.88	405,938	27,827	43,162	15,335			43,162						0001
Purchased Call/MAB/MAB313RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2024	02/14/2025	02/16/2024	Exercise	1	21,310,509	274.88	423,707	30,739	43,788	13,049			43,788						0001
Purchased Call/MAB/MAB313RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2024	02/14/2025	02/20/2024	Exercise	1	19,333,586	276.13	386,081	20,566	26,542	5,976			26,542						0001
Purchased Call/MAB/MAB313RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/14/2025	02/21/2024	Exercise	1	30,817,968	276.37	563,167	51,804	67,769	15,965			67,769						0001
Purchased Call/MAB/MAB313RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/19/2025	02/21/2024	Exercise	1	22,255,806	276.37	451,518	18,438	25,742	7,304			25,742						0001
Purchased Call/MAB/MAB313RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/18/2025	02/21/2024	Exercise	1	7,301,304	276.37	116,139	21,880	29,996	8,116			29,996						0001
Purchased Call/MAB/MAB313RSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/20/2024	02/20/2025	02/22/2024	Exercise	1	26,741,271	276	492,390	47,746	68,321	20,575			68,321						0001
Purchased Call/MAB/MAB313RSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/21/2024	02/21/2025	02/23/2024	Exercise	1	24,109,425	275.57	528,427	19,495	28,112	8,617			28,112						0001
Purchased Call/MAB/MAB313RSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2024	02/21/2025	02/26/2024	Exercise	1	21,537,655	278.11	411,120	32,951	39,934	6,983			39,934						0001
Purchased Call/MAB/MAB313KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	10/25/2024	Exercise	1	116,094	265.07	2,573		7,136	5,041			7,136		(2,095)				0001
Purchased Call/MAB/MAB313DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2024	Exercise	1	88,332	272.75	1,926		4,706	3,696			4,706		(1,010)				0001
Purchased Call/MAB/MAB313RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/24/2025	02/27/2024	Exercise	1	9,759,692	278.59	182,543	15,645	19,717	4,072			19,717						0001
Purchased Call/MAB/MAB313RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/25/2025	02/27/2024	Exercise	1	10,118,432	278.59	178,089	21,718	23,067	1,349			23,067						0001
Purchased Call/MAB/MAB313RSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/26/2025	02/28/2024	Exercise	1	29,559,777	278.36	592,577	29,620	36,364	6,743			36,364						0001
Purchased Call/MAB/MAB313RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2024	02/27/2025	02/29/2024	Exercise	1	25,624,386	278.49	477,320	43,504	54,718	11,215			54,718						0001
Purchased Call/MAB/MAB313SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2024	02/28/2025	03/01/2024	Exercise	1	8,739,557	278.35	187,878	6,256	8,242	1,986			8,242						0001
Purchased Call/MAB/MAB313SS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/29/2024	02/28/2025	03/04/2024	Exercise	1	17,008,679	279	356,072	16,800	18,897	2,097			18,897						0001
Purchased Call/MAB/MAB313SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/05/2024	Exercise	1	39,329,572	280.52	745,144	59,230	50,803	(8,428)			50,803						0001
Purchased Call/MAB/MAB313SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/04/2024	03/04/2025	03/06/2024	Exercise	1	19,117,816	281.2	348,311	32,548	29,388	(3,160)			29,388						0001
Purchased Call/MAB/MAB313SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	03/08/2024	Exercise	1	23,514,531	281.48	464,797	25,141	25,480	339			25,480						0001
Purchased Call/MLR/MLR161TS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	07/18/2024	Exercise	1	52,954	214.38	63,987		3,162	1,513			3,162						0001
Purchased Call/MLR/MLR161TS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2025	12/31/2024	Exercise	1	50,220	214.66	38,762		2,134	553			2,134						0001
Purchased Call/MAB/MAB313SSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	03/11/2024	Exercise	1	20,899,904	281.64	388,170	33,044	30,133	(2,911)			30,133						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313SSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/07/2025	03/12/2024	Exercise	1	37,142,745	281.64	734,045	31,756	26,415	(5,341)			26,415						0001
Purchased Call/MAB/MAB313SSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2024	03/10/2025	03/12/2024	Exercise	1	8,207,962	281.64	153,336	13,185	11,002	(2,183)			11,002						0001
Purchased Call/MAB/MAB313SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	03/13/2024	Exercise	1	20,067,195	280.16	390,049	25,553	21,547	(4,006)			21,547						0001
Purchased Call/MAB/MAB313SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/12/2024	03/12/2025	03/14/2024	Exercise	1	18,451,206	280.21	351,452	26,667	30,584	3,918			30,584						0001
Purchased Call/MAB/MAB313SSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2024	03/13/2025	03/15/2024	Exercise	1	23,276,470	280.36	452,304	24,316	23,599	(717)			23,599						0001
Purchased Call/MAB/MAB313SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2024	03/14/2025	03/18/2024	Exercise	1	21,903,463	279.73	434,213	18,782	20,702	1,920			20,702						0001
Purchased Call/MAB/MAB313SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/17/2025	03/19/2024	Exercise	1	9,285,413	278.91	151,043	26,154	30,442	4,289			30,442						0001
Purchased Call/MAB/MAB313SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/19/2024	Exercise	1	40,691,463	278.91	782,113	59,300	73,140	13,839			73,140						0001
Purchased Call/MAB/MAB313LSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/01/2024	11/05/2024	Exercise	1	72,227	266.64	1,541		3,670	2,357			3,670		(1,313)				0001
Purchased Call/MAB/MAB313LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/05/2024	Exercise	1	116,568	266.38	2,541		6,042	3,895			6,042		(2,147)				0001
Purchased Call/MAB/MAB313TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2024	03/18/2025	03/20/2024	Exercise	1	19,757,960	280.45	391,152	27,084	25,904	(1,180)			25,904						0001
Purchased Call/MAB/MAB313TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/19/2025	03/21/2024	Exercise	1	21,666,536	281.17	442,392	21,191	19,130	(2,062)			19,130						0001
Purchased Call/MAB/MAB313TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2025	03/22/2024	Exercise	1	21,504,190	281.5	420,696	30,400	26,351	(4,048)			26,351						0001
Purchased Call/MAB/MAB313TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2024	03/21/2025	03/25/2024	Exercise	1	21,141,822	283.82	418,341	18,891	14,338	(4,553)			14,338						0001
Purchased Call/MAB/MAB313TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/26/2024	Exercise	1	44,185,115	282.97	891,861	35,741	29,660	(6,081)			29,660						0001
Purchased Call/MAB/MAB313TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/24/2025	03/26/2024	Exercise	1	10,161,142	282.97	193,306	14,612	11,144	(3,468)			11,144						0001
Purchased Call/MAB/MAB313TSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2024	Exercise	1	24,363,620	282.93	482,822	27,015	21,754	(5,261)			21,754						0001
Purchased Call/MAB/MAB313TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/26/2025	03/28/2024	Exercise	1	23,206,174	282.81	456,619	30,800	25,154	(5,646)			25,154						0001
Purchased Call/MAB/MAB313TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2024	03/27/2025	03/29/2024	Exercise	1	22,638,048	283.97	459,268	20,447	12,939	(7,508)			12,939						0001
Purchased Call/MAB/MAB313TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	04/01/2024	Exercise	1	63,340,229	284.42	1,237,716	74,235	50,477	(23,758)			50,477						0001
Purchased Call/MAB/MAB313TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/31/2025	04/01/2024	Exercise	1	9,551,403	284.42	183,698	12,739	10,069	(2,670)			10,069						0001
Purchased Call/MAB/MAB313TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	04/03/2024	Exercise	1	14,262,353	284.4	293,478	9,933	5,483	(4,450)			5,483						0001
Purchased Call/MAB/MAB313TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/03/2025	04/05/2024	Exercise	1	24,109,058	285.02	499,982	12,784	8,824	(3,960)			8,824						0001
Purchased Call/MAB/MAB313TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2024	Exercise	1	21,205,392	285	390,808	35,959	23,953	(12,006)			23,953						0001
Purchased Call/MAB/MAB313TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/04/2025	04/09/2024	Exercise	1	32,067,217	284.95	631,917	34,747	23,828	(10,920)			23,828						0001
Purchased Call/MAB/MAB313ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/25/2024	07/29/2024	Exercise	1	92,114	276.2	2,018		945	(210)			945		(1,155)				0001
Purchased Call/MLR/MLR161TSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/19/2025	09/24/2024	Exercise	1	50,101	215.12	28,077		3,610	1,974			3,610						0001
Purchased Call/MAB/MAB313US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2024	04/07/2025	04/09/2024	Exercise	1	8,238,244	284.95	161,576	9,221	5,804	(3,416)			5,804						0001
Purchased Call/MAB/MAB313US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2024	04/08/2025	04/10/2024	Exercise	1	17,365,325	285.48	337,798	20,750	14,964	(5,786)			14,964						0001
Purchased Call/MAB/MAB313US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2025	04/11/2024	Exercise	1	19,101,227	286.07	377,623	15,216	9,207	(6,010)			9,207						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2024	04/10/2025	04/12/2024	Exercise	1	20,228,497	285.08	393,363	23,916	16,097	(7,819)			16,097						0001
Purchased Call/MAB/MAB313USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2024	04/11/2025	04/15/2024	Exercise	1	26,553,788	285.26	483,514	41,258	26,585	(14,673)			26,585						0001
Purchased Call/MAB/MAB313USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/11/2025	04/16/2024	Exercise	1	37,498,112	284.87	699,103	56,216	35,711	(20,505)			35,711						0001
Purchased Call/MAB/MAB313USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2024	04/14/2025	04/16/2024	Exercise	1	8,941,947	284.87	177,905	8,962	6,794	(2,167)			6,794						0001
Purchased Call/MAB/MAB313USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/15/2024	04/15/2025	04/17/2024	Exercise	1	17,408,780	284.39	326,573	17,819	10,007	(7,812)			10,007						0001
Purchased Call/MAB/MAB313USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	04/18/2024	Exercise	1	20,281,933	283.55	395,212	17,449	13,882	(3,567)			13,882						0001
Purchased Call/MAB/MAB313USM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2024	04/17/2025	04/19/2024	Exercise	1	20,680,037	282.31	404,977	23,350	20,780	(2,570)			20,780						0001
Purchased Call/MAB/MAB313USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	02/14/2024	Exercise	1	2,152,664	269.78	46,928		70,954	28,421			70,954		(42,533)				0001
Purchased Call/MAB/MAB313FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise	1	302,752	272.13	6,600		5,344	1,355			5,344		(3,989)				0001
Purchased Call/MAB/MAB313USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2024	04/17/2025	04/22/2024	Exercise	1	21,789,411	282.76	405,442	28,183	20,517	(7,666)			20,517						0001
Purchased Call/MAB/MAB313USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/23/2024	Exercise	1	39,366,737	281.58	732,305	60,007	48,971	(11,035)			48,971						0001
Purchased Call/MAB/MAB313USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2024	04/22/2025	04/24/2024	Exercise	1	16,146,811	280.62	330,718	16,342	16,258	(84)			16,258						0001
Purchased Call/MAB/MAB313USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/23/2024	04/23/2025	04/25/2024	Exercise	1	19,857,260	281.46	403,191	17,486	16,019	(1,467)			16,019						0001
Purchased Call/MAB/MAB313VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2024	04/25/2025	04/29/2024	Exercise	1	24,511,426	280.99	478,565	33,750	29,342	(4,408)			29,342						0001
Purchased Call/MAB/MAB313VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/25/2025	04/30/2024	Exercise	1	34,404,483	282.26	691,009	27,849	24,012	(3,837)			24,012						0001
Purchased Call/MAB/MAB313GSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2023	08/16/2024	08/20/2024	Exercise	1	63,979	268.67	1,488		2,680	1,732			2,680		(948)				0001
Purchased Call/MAB/MAB313GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise	1	173,818	269.68	3,772		7,342	4,880			7,342		(2,462)				0001
Purchased Call/MLR/MLR161US5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2025	10/02/2024	Exercise	1	50,160	218.41	37,333		3,213	1,532			3,213						0001
Purchased Call/MLR/MLR161USC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2025	01/16/2024	Exercise	1	164,317	215.54	55,753		6,808	1,262			6,808						0001
Purchased Call/MAB/MAB313VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2024	Exercise	1	17,637,202	282.56	297,450	23,532	19,167	(4,364)			19,167						0001
Purchased Call/MAB/MAB313VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	05/02/2024	Exercise	1	19,443,739	280.08	351,426	34,696	33,959	(737)			33,959						0001
Purchased Call/MAB/MAB313VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2024	05/01/2025	05/03/2024	Exercise	1	23,496,033	279.71	489,397	11,791	12,387	595			12,387						0001
Purchased Call/MAB/MAB313VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2024	05/02/2025	05/06/2024	Exercise	1	26,709,967	279.61	531,883	29,439	29,838	399			29,838						0001
Purchased Call/MAB/MAB313VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/07/2024	Exercise	1	35,392,014	280.2	674,234	54,689	53,418	(1,271)			53,418						0001
Purchased Call/MAB/MAB313VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	05/08/2024	Exercise	1	20,297,683	281.38	400,367	30,733	26,974	(3,758)			26,974						0001
Purchased Call/MAB/MAB313VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2024	05/08/2025	05/10/2024	Exercise	1	22,247,930	281.92	464,278	13,613	12,622	(991)			12,622						0001
Purchased Call/MAB/MAB313VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2024	Exercise	1	21,840,716	282.64	455,067	16,840	12,156	(4,684)			12,156						0001
Purchased Call/MAB/MAB313HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	09/04/2024	Exercise	1	184,757	272.93	4,028		4,803	2,095			4,803		(2,708)				0001
Purchased Call/MAB/MAB313NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	01/17/2024	Exercise	1	5,504,908	270.88	120,402		183,763	72,270			183,763		(111,493)				0001
Purchased Call/MLR/MLR161VS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2026	01/17/2024	Exercise	1	1,477,060	219.61	48,329	1,758	1,943	185			1,943						0001

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Purchased Call/MLR/MLR161VSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	02/12/2024	Exercise	1	2,668,924	216.69	80,880	5,910	7,634	1,724			7,634						0001
Purchased Call/MAB/MAB313VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/10/2024	05/09/2025	05/14/2024	Exercise	1	35,771,090	283.9	708,593	33,933	28,000	(5,933)			28,000						0001
Purchased Call/MAB/MAB313VSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/10/2024	05/12/2025	05/14/2024	Exercise	1	9,764,455	283.9	174,366	19,439	15,353	(4,087)			15,353						0001
Purchased Call/MAB/MAB313WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/13/2024	05/13/2025	05/15/2024	Exercise	1	22,155,022	283.08	458,874	23,698	21,068	(2,630)			21,068						0001
Purchased Call/MAB/MAB313WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/14/2024	05/14/2025	05/16/2024	Exercise	1	18,244,341	283.81	374,596	16,310	12,180	(4,131)			12,180						0001
Purchased Call/MAB/MAB313WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/15/2024	05/15/2025	05/17/2024	Exercise	1	23,922,350	285.26	440,183	42,508	33,258	(9,250)			33,258						0001
Purchased Call/MAB/MAB313WS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/16/2024	05/16/2025	05/20/2024	Exercise	1	24,761,814	285.27	486,045	31,110	19,236	(11,874)			19,236						0001
Purchased Call/MAB/MAB313WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/21/2024	Exercise	1	36,834,574	286.13	752,427	27,263	16,607	(10,656)			16,607						0001
Purchased Call/MAB/MAB313WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/17/2024	05/19/2025	05/21/2024	Exercise	1	11,565,890	286.13	219,494	16,324	9,202	(7,122)			9,202						0001
Purchased Call/MAB/MAB313WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	05/22/2024	Exercise	1	19,189,703	287.13	365,291	18,978	9,033	(9,945)			9,033						0001
Purchased Call/MAB/MAB313WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/21/2024	05/21/2025	05/23/2024	Exercise	1	19,323,932	286.62	368,998	17,497	9,758	(7,738)			9,758						0001
Purchased Call/MAB/MAB313WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/24/2024	Exercise	1	21,797,430	285.2	433,358	16,606	11,417	(5,190)			11,417						0001
Purchased Call/MAB/MAB313WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	05/28/2024	Exercise	1	22,110,731	283.93	429,369	24,546	18,767	(5,779)			18,767						0001
Purchased Call/MAB/MAB313WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/29/2024	Exercise	1	49,140,267	283.54	984,381	45,147	36,817	(8,330)			36,817						0001
Purchased Call/MLR/MLR161WSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2026	02/27/2024	Exercise	1	1,278,984	217.69	40,846	1,767	3,434	1,667			3,434						0001
Purchased Call/MLR/MLR161WSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	03/05/2024	Exercise	1	1,880,570	218.27	59,690	2,763	5,231	2,469			5,231						0001
Purchased Call/MLR/MLR161WSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2026	03/05/2024	Exercise	1	941,155	218.27	29,092	1,783	2,232	449			2,232						0001
Purchased Call/MLR/MLR161WSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2026	03/19/2024	Exercise	1	1,154,438	219.01	31,893	4,025	4,595	570			4,595						0001
Purchased Call/MLR/MLR161XSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2026	04/19/2024	Exercise	1	2,330,078	218.23	61,739	9,250	11,348	2,098			11,348						0001
Purchased Call/MAB/MAB3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	01/05/2024	Exercise	1	2,788,494	272.21	61,660		43,598	(17,243)			43,598		(60,841)				0001
Purchased Call/MAB/MAB313WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/24/2024	05/27/2025	05/29/2024	Exercise	1	6,995,494	283.54	117,454	17,874	13,537	(4,337)			13,537						0001
Purchased Call/MAB/MAB313WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/28/2024	05/28/2025	05/30/2024	Exercise	1	22,623,974	284.57	426,336	16,087	12,916	(3,171)			12,916						0001
Purchased Call/MAB/MAB313WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/29/2024	05/29/2025	05/31/2024	Exercise	1	16,339,877	283.18	329,813	9,426	7,319	(2,107)			7,319						0001
Purchased Call/MAB/MAB313WSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/04/2024	Exercise	1	37,250,714	282.16	727,207	46,350	43,870	(2,479)			43,870						0001
Purchased Call/MAB/MAB313XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/03/2024	06/03/2025	06/05/2024	Exercise	1	18,241,350	283.13	359,898	10,542	9,626	(916)			9,626						0001
Purchased Call/MAB/MAB313XS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2024	Exercise	1	16,084,738	281.88	330,676	13,861	13,363	(498)			13,363						0001
Purchased Call/MAB/MAB313XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	06/07/2024	Exercise	1	20,896,542	283.1	382,807	38,174	32,915	(5,259)			32,915						0001
Purchased Call/MAB/MAB313XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2024	Exercise	1	19,618,501	284.18	388,705	15,010	10,463	(4,546)			10,463						0001
Purchased Call/MAB/MAB313XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	06/11/2024	Exercise	1	39,685,984	282.47	800,501	33,837	30,880	(2,958)			30,880						0001
Purchased Call/MAB/MAB313XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/07/2024	06/09/2025	06/11/2024	Exercise	1	10,416,545	282.47	182,916	22,604	19,382	(3,222)			19,382						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB313XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2024	06/10/2025	06/12/2024	Exercise	1	20,631,429	282.85	403,824	26,357	26,444	88			26,444						0001
Purchased Call/MAB/MAB313XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/11/2024	06/11/2025	06/13/2024	Exercise	1	18,379,550	282.91	340,981	32,268	24,351	(7,917)			24,351						0001
Purchased Call/MAB/MAB313XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2024	06/12/2025	06/14/2024	Exercise	1	25,417,269	283.94	490,617	24,871	17,368	(7,503)			17,368						0001
Purchased Call/MAB/MAB313XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	06/17/2024	Exercise	1	23,459,188	282.57	436,808	36,817	29,824	(6,993)			29,824						0001
Purchased Call/MAB/MAB313XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	06/18/2024	Exercise	1	10,752,957	282.6	190,968	22,261	21,832	(429)			21,832						0001
Purchased Call/MAB/MAB313XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/13/2025	06/18/2024	Exercise	1	34,804,242	282.6	678,583	39,271	34,692	(4,579)			34,692						0001
Purchased Call/MAB/MAB313XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2024	Exercise	1	21,533,645	282.05	444,844	22,570	23,345	774			23,345						0001
Purchased Call/MAB/MAB313YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/21/2024	Exercise	1	28,990,464	283.09	582,102	26,032	23,092	(2,940)			23,092						0001
Purchased Call/MAB/MAB313YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2024	06/20/2025	06/24/2024	Exercise	1	26,453,953	283.5	521,145	20,610	15,535	(5,075)			15,535						0001
Purchased Call/MLR/MLR161YS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2026	04/30/2024	Exercise	1	1,832,423	219.42	59,538	1,749	2,143	394			2,143						0001
Purchased Call/MLR/MLR161YS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/29/2024	04/29/2026	05/01/2024	Exercise	1	2,630,016	220.02	68,263	10,490	12,560	2,070			12,560						0001
Purchased Call/MLR/MLR161YSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2026	05/16/2024	Exercise	1	4,548,127	222.27	142,797	7,695	8,605	910			8,605						0001
Purchased Call/MAB/MAB3130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2024	01/03/2025	01/08/2024	Exercise	1	17,751,429	270.57	360,894	15,239	24,876	9,637			24,876						0001
Purchased Call/MAB/MAB313JSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	10/02/2024	10/04/2024	Exercise	1	150,117	267.03	3,273		9,361	6,888			9,361		(2,472)				0001
Purchased Call/MAB/MAB3130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2024	01/03/2025	01/09/2024	Exercise	1	18,774,370	270.54	379,611	18,197	27,800	9,603			27,800						0001
Purchased Call/MAB/MAB313PS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/08/2024	01/08/2025	01/10/2024	Exercise	1	20,319,433	270.84	425,474	13,331	22,701	9,369			22,701						0001
Purchased Call/MAB/MAB313PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2024	01/10/2025	01/16/2024	Exercise	1	17,487,531	271.93	359,864	19,058	31,614	12,556			31,614						0001
Purchased Call/MAB/MAB313YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/23/2025	06/25/2024	Exercise	1	11,755,703	282.66	230,397	13,526	11,697	(1,829)			11,697						0001
Purchased Call/MAB/MAB313YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/24/2024	06/24/2025	06/26/2024	Exercise	1	19,738,985	283.04	403,265	15,113	13,392	(1,721)			13,392						0001
Purchased Call/MAB/MAB313YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2024	06/26/2025	06/28/2024	Exercise	1	24,061,315	283.25	469,879	26,090	24,020	(2,070)			24,020						0001
Purchased Call/MAB/MAB313YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	07/01/2024	Exercise	1	24,033,112	283.02	476,361	24,497	22,228	(2,269)			22,228						0001
Purchased Call/MAB/MAB313YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/02/2024	Exercise	1	36,794,692	282.99	721,437	40,830	34,951	(5,879)			34,951						0001
Purchased Call/MAB/MAB313YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2024	07/01/2025	07/03/2024	Exercise	1	21,228,901	282.96	418,397	30,314	26,143	(4,171)			26,143						0001
Purchased Call/MAB/MAB313YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/02/2024	07/02/2025	07/05/2024	Exercise	1	18,424,255	283.59	401,711	9,009	5,793	(3,216)			5,793						0001
Purchased Call/MLR/MLR161YSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2024	05/26/2026	05/29/2024	Exercise	1	1,306,879	221.2	30,048	7,520	7,262	(258)			7,262						0001
Purchased Call/MLR/MLR26105I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2026	07/29/2024	Exercise	1	1,499,270	222.45	49,938	1,767	1,491	(277)			1,491						0001
Purchased Call/MAB/MAB313YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2024	Exercise	1	28,323,258	285.08	598,460	14,995	9,401	(5,594)			9,401						0001
Purchased Call/MAB/MAB313YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/03/2025	07/09/2024	Exercise	1	43,049,305	286.02	839,487	45,516	24,358	(21,158)			24,358						0001
Purchased Call/MAB/MAB3132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/09/2024	07/09/2025	07/11/2024	Exercise	1	23,837,662	286.22	492,884	19,616	11,648	(7,967)			11,648						0001
Purchased Call/MAB/MAB3132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2024	07/10/2025	07/12/2024	Exercise	1	21,428,972	287.28	440,699	16,043	7,761	(8,282)			7,761						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB313ZSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2024	07/11/2025	07/15/2024	Exercise	1	22,366,802	287.99	434,408	20,768	11,087	(9,681)			11,087						0001
Purchased Call/MAB/MAB313ZSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/11/2025	07/16/2024	Exercise	1	42,378,452	286.89	876,233	26,835	13,827	(13,008)			13,827						0001
Purchased Call/MAB/MAB313ZSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2024	07/14/2025	07/16/2024	Exercise	1	12,985,708	286.89	247,889	18,470	12,451	(6,019)			12,451						0001
Purchased Call/MAB/MAB313ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/15/2024	07/15/2025	07/17/2024	Exercise	1	25,129,985	287.04	527,411	22,373	12,037	(10,336)			12,037						0001
Purchased Call/MAB/MAB313ZSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/16/2024	07/16/2025	07/18/2024	Exercise	1	18,988,896	288.04	366,578	16,967	9,821	(7,146)			9,821						0001
Purchased Call/MAB/MAB313ZSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	07/19/2024	Exercise	1	27,657,711	286.89	529,921	25,527	12,695	(12,832)			12,695						0001
Purchased Call/MAB/MAB313ZSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2024	07/18/2025	07/22/2024	Exercise	1	22,100,902	285.24	429,409	10,957	6,740	(4,218)			6,740						0001
Purchased Call/MAB/MAB313ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/23/2024	Exercise	1	42,717,329	283.43	842,669	44,842	31,991	(12,851)			31,991						0001
Purchased Call/MAB/MAB313ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/21/2025	07/23/2024	Exercise	1	13,835,107	283.43	271,952	15,519	13,066	(2,452)			13,066						0001
Purchased Call/MAB/MAB4130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	07/25/2024	Exercise	1	17,157,889	283.45	323,870	13,874	9,588	(4,286)			9,588						0001
Purchased Call/MAB/MAB4130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2024	Exercise	1	22,868,682	279.03	463,784	22,653	24,724	2,072			24,724						0001
Purchased Call/MAB/MAB4130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/25/2025	07/30/2024	Exercise	1	41,390,666	279.86	835,789	38,031	37,383	(648)			37,383						0001
Purchased Call/MAB/MAB4130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	08/01/2024	Exercise	1	19,806,486	280.99	396,843	25,256	21,970	(3,286)			21,970						0001
Purchased Call/MAB/MAB313PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2025	01/17/2024	Exercise	1	8,078,034	273.49	125,742	26,114	40,743	14,629			40,743						0001
Purchased Call/MLR/MLR2611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2026	08/23/2024	Exercise	1	1,756,490	227.78	44,890	8,075	8,154	79			8,154						0001
Purchased Call/MLR/MLR2611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2024	08/21/2026	08/26/2024	Exercise	1	2,471,321	226.91	69,360	8,974	9,977	1,003			9,977						0001
Purchased Call/MLR/MLR2611SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	09/04/2024	Exercise	1	3,244,160	227.88	98,667	7,606	8,745	1,139			8,745						0001
Purchased Call/MLR/MLR2611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/04/2024	09/04/2026	09/06/2024	Exercise	1	5,548,778	227.85	192,066	1,867	1,767	(101)			1,767						0001
Purchased Call/MLR/MLR2611SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	09/17/2024	Exercise	1	1,099,414	229.31	35,093	1,968	1,968				1,968						0001
Purchased Call/MAB/MAB3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2024	Exercise	1	23,473,953	273.64	446,002	33,643	39,406	5,764			39,406						0001
Purchased Call/MAB/MAB313KS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/16/2024	Exercise	1	63,479	268.69	1,384		3,112	2,021			3,112		(1,092)				0001
Purchased Call/MAB/MAB313KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise	1	127,011	268.77	2,769		6,550	4,344			6,550		(2,206)				0001
Purchased Call/MAB/MAB4130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2024	07/31/2025	08/02/2024	Exercise	1	20,841,787	282.59	410,332	15,889	12,309	(3,581)			12,309						0001
Purchased Call/MAB/MAB4130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2024	08/01/2025	08/05/2024	Exercise	1	19,417,023	281.43	392,475	11,630	9,787	(1,844)			9,787						0001
Purchased Call/MAB/MAB4130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/01/2025	08/06/2024	Exercise	1	37,895,292	279.43	756,586	25,953	24,914	(1,039)			24,914						0001
Purchased Call/MAB/MAB4130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2024	08/07/2025	08/09/2024	Exercise	1	25,102,014	276.11	510,185	25,352	35,330	9,978			35,330						0001
Purchased Call/MAB/MAB4131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2024	08/08/2025	08/12/2024	Exercise	1	19,759,005	276.93	397,301	21,541	26,502	4,961			26,502						0001
Purchased Call/MAB/MAB4131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/11/2025	08/13/2024	Exercise	1	14,143,255	277.51	274,155	19,205	21,754	2,549			21,754						0001
Purchased Call/MAB/MAB4131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2024	08/08/2025	08/13/2024	Exercise	1	33,479,717	277.51	701,307	20,381	23,794	3,413			23,794						0001
Purchased Call/MAB/MAB4131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/12/2024	08/12/2025	08/14/2024	Exercise	1	17,622,695	278.01	391,376	10,062	10,864	802			10,864						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2024	08/14/2025	08/16/2024	Exercise	1	23,522,983	279.31	498,997	10,250	10,645	394			10,645						0001
Purchased Call/MAB/MAB4131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2024	Exercise	1	24,487,680	279.37	499,633	22,532	24,389	1,856			24,389						0001
Purchased Call/MAB/MAB4131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/15/2025	08/20/2024	Exercise	1	43,511,744	279.93	919,709	21,875	19,590	(2,284)			19,590						0001
Purchased Call/MLR/MLR2613SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	11/19/2024	Exercise	1	3,033,850	225.8	101,969	2,108	2,267	159			2,267						0001
Purchased Call/MAB/MAB3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/04/2025	02/06/2024	Exercise	1	8,249,139	274.24	141,831	19,825	30,056	10,231			30,056						0001
Purchased Call/MAB/MAB3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2024	02/03/2025	02/06/2024	Exercise	1	7,659,963	274.24	126,942	20,405	28,069	7,663			28,069						0001
Purchased Call/MAB/MAB313KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	10/28/2024	Exercise	1	97,613	265.53	2,128		6,149	4,413			6,149		(1,736)				0001
Purchased Call/MAB/MAB313LS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	05/08/2024	Exercise	1	150,348	266.42	3,278		8,222	5,422			8,222		(2,800)				0001
Purchased Call/MLR/MLR2614SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/16/2024	12/16/2026	12/18/2024	Exercise	1	3,209,953	225.49	105,768	3,180	2,522	(658)			2,522						0001
Purchased Call/MAB/MAB4131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2024	08/18/2025	08/20/2024	Exercise	1	14,909,539	279.93	306,613	11,128	11,843	715			11,843						0001
Purchased Call/MAB/MAB4131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2024	08/21/2025	08/23/2024	Exercise	1	20,932,870	281.34	416,162	19,299	17,865	(1,434)			17,865						0001
Purchased Call/MAB/MAB4131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/25/2025	08/27/2024	Exercise	1	12,874,216	281.07	259,224	12,648	10,765	(1,883)			10,765						0001
Purchased Call/MAB/MAB4132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	08/27/2024	Exercise	1	34,892,831	281.07	721,456	22,371	20,618	(1,753)			20,618						0001
Purchased Call/MAB/MAB4132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/27/2024	08/27/2025	08/29/2024	Exercise	1	12,210,420	280.81	242,071	11,159	10,365	(794)			10,365						0001
Purchased Call/MAB/MAB4132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2024	08/28/2025	08/30/2024	Exercise	1	22,590,303	280.43	468,911	12,444	12,811	367			12,811						0001
Purchased Call/MAB/MAB4132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2024	08/29/2025	09/03/2024	Exercise	1	23,072,739	280.38	475,995	14,823	15,606	783			15,606						0001
Purchased Call/MAB/MAB4132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/04/2024	Exercise	1	49,728,232	280.03	1,015,532	36,005	36,898	893			36,898						0001
Purchased Call/MAB/MAB4132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/03/2024	09/03/2025	09/05/2024	Exercise	1	16,933,909	279.24	341,742	20,200	24,027	3,827			24,027						0001
Purchased Call/MAB/MAB4132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	09/06/2024	Exercise	1	13,850,176	279.8	294,447	6,600	6,882	282			6,882						0001
Purchased Call/MAB/MAB4132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/05/2025	09/09/2024	Exercise	1	24,505,621	280.14	512,479	11,726	12,147	422			12,147						0001
Purchased Call/MAB/MAB4132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/08/2025	09/10/2024	Exercise	1	13,300,206	279.08	248,836	22,549	26,357	3,808			26,357						0001
Purchased Call/MAB/MAB4132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2024	09/05/2025	09/10/2024	Exercise	1	34,290,729	279.08	709,656	27,664	31,109	3,445			31,109						0001
Purchased Call/MAB/MAB4132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/09/2024	09/09/2025	09/11/2024	Exercise	1	18,167,628	279.74	390,604	11,119	11,507	387			11,507						0001
Purchased Call/MAB/MAB4133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2024	09/11/2025	09/13/2024	Exercise	1	22,611,293	280.91	471,936	18,337	16,152	(2,185)			16,152						0001
Purchased Call/MAB/MAB4133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/12/2024	09/12/2025	09/16/2024	Exercise	1	19,368,157	281.67	406,510	12,763	11,203	(1,561)			11,203						0001
Purchased Call/MAB/MAB4133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/15/2025	09/17/2024	Exercise	1	14,864,625	282.61	301,547	14,231	12,615	(1,616)			12,615						0001
Purchased Call/MAB/MAB4133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	09/17/2024	Exercise	1	40,763,245	282.61	841,807	29,705	27,019	(2,685)			27,019						0001
Purchased Call/MAB/MAB313RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/21/2025	02/27/2024	Exercise	1	19,551,229	278.59	372,873	27,794	33,258	5,465			33,258						0001
Purchased Call/MAB/MAB4133SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	09/20/2024	Exercise	1	24,621,234	281.78	529,269	11,008	10,809	(199)			10,809						0001
Purchased Call/MAB/MAB4133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/19/2025	09/24/2024	Exercise	1	40,671,098	283.13	831,766	34,705	29,612	(5,094)			29,612						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB4133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2024	09/22/2025	09/24/2024	Exercise	1	16,656,854	283.13	308,558	30,612	24,452	(6,160)			24,452						0001
Purchased Call/MAB/MAB4133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2024	09/25/2025	09/27/2024	Exercise	1	22,275,758	284.28	465,957	13,242	8,462	(4,781)			8,462						0001
Purchased Call/MAB/MAB4134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/26/2025	10/01/2024	Exercise	1	41,670,509	284.34	840,331	37,725	28,432	(9,292)			28,432						0001
Purchased Call/MAB/MAB4134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2024	09/29/2025	10/01/2024	Exercise	1	19,301,638	284.34	383,680	22,408	18,304	(4,104)			18,304						0001
Purchased Call/MAB/MAB4134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2024	09/30/2025	10/02/2024	Exercise	1	18,073,039	283.64	382,391	12,084	10,288	(1,796)			10,288						0001
Purchased Call/MAB/MAB4134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	10/03/2024	Exercise	1	9,327,999	284.21	187,224	7,185	5,951	(1,234)			5,951						0001
Purchased Call/MAB/MAB4134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2024	10/02/2025	10/04/2024	Exercise	1	27,166,629	283.68	535,096	27,493	21,134	(6,359)			21,134						0001
Purchased Call/MAB/MAB4134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	10/08/2024	Exercise	1	35,986,025	282.25	737,945	25,186	22,616	(2,570)			22,616						0001
Purchased Call/MAB/MAB313MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	12/02/2024	Exercise	1	100,310	269.95	2,187		3,162	1,168			3,162		(1,994)				0001
Purchased Call/MAB/MAB313SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2024	03/03/2025	03/05/2024	Exercise	1	11,244,765	280.52	223,922	11,169	10,906	(264)			10,906						0001
Purchased Call/MAB/MAB313SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	03/07/2024	Exercise	1	16,652,398	280.8	341,780	14,347	14,762	415			14,762						0001
Purchased Call/MAB/MAB313NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2024	Exercise	1	80,235	269.8	1,757		3,118	1,486			3,118		(1,632)				0001
Purchased Call/MAB/MAB4134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2024	10/09/2025	10/11/2024	Exercise	1	25,133,801	280.58	533,249	14,947	13,383	(1,564)			13,383						0001
Purchased Call/MAB/MAB4134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/10/2025	10/16/2024	Exercise	1	36,823,294	281.86	763,742	23,443	18,612	(4,831)			18,612						0001
Purchased Call/MAB/MAB4135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2024	10/17/2025	10/21/2024	Exercise	1	26,153,192	282.63	517,623	31,989	22,954	(9,035)			22,954						0001
Purchased Call/MAB/MAB4135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/20/2025	10/22/2024	Exercise	1	16,106,185	283.3	332,480	11,550	7,748	(3,802)			7,748						0001
Purchased Call/MAB/MAB4135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/21/2024	10/21/2025	10/23/2024	Exercise	1	15,690,832	282.83	322,904	10,456	7,076	(3,380)			7,076						0001
Purchased Call/MAB/MAB4135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2024	10/23/2025	10/25/2024	Exercise	1	31,112,583	281.37	582,175	53,778	47,830	(5,948)			47,830						0001
Purchased Call/MAB/MAB4135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/24/2025	10/29/2024	Exercise	1	44,583,065	282.36	947,229	17,715	12,982	(4,733)			12,982						0001
Purchased Call/MAB/MAB4135SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2024	10/27/2025	10/29/2024	Exercise	1	21,675,123	282.36	430,269	24,409	17,444	(6,965)			17,444						0001
Purchased Call/MAB/MAB4135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	10/31/2024	Exercise	1	12,539,263	282.9	263,158	4,430	3,098	(1,332)			3,098						0001
Purchased Call/MAB/MAB4135SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2024	10/30/2025	11/01/2024	Exercise	1	23,563,207	283.01	487,677	8,755	6,260	(2,494)			6,260						0001
Purchased Call/MAB/MAB4135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	11/04/2024	Exercise	1	24,105,708	280.26	509,346	9,728	7,733	(1,994)			7,733						0001
Purchased Call/MAB/MAB4136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2024	10/31/2025	11/05/2024	Exercise	1	44,588,353	280.19	957,057	11,894	10,276	(1,619)			10,276						0001
Purchased Call/MAB/MAB4136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2024	11/03/2025	11/05/2024	Exercise	1	16,657,918	280.19	358,923	4,852	4,423	(429)			4,423						0001
Purchased Call/MAB/MAB4136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/07/2025	11/13/2024	Exercise	1	51,126,183	281.99	1,073,801	20,470	14,954	(5,516)			14,954						0001
Purchased Call/MAB/MAB4136SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/12/2024	11/12/2025	11/14/2024	Exercise	1	21,954,447	279.4	456,745	7,177	5,843	(1,334)			5,843						0001
Purchased Call/MAB/MAB4136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2024	11/13/2025	11/15/2024	Exercise	1	23,430,741	278.25	480,142	13,909	13,944	35			13,944						0001
Purchased Call/MAB/MAB4136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2024	11/14/2025	11/18/2024	Exercise	1	24,916,561	277.34	512,086	15,868	17,695	1,827			17,695						0001
Purchased Call/MAB/MAB3137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/25/2024	03/27/2024	Exercise	1	69,021	264.47	1,535		4,817	4,460			4,817		(357)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/19/2024	11/19/2025	11/21/2024	Exercise	1	10,934,109	277.76	228,259	7,839	8,315	475			8,315						0001
Purchased Call/MAB/MAB4137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2024	11/21/2025	11/25/2024	Exercise	1	24,319,900	278.58	522,961	8,688	9,031	343			9,031						0001
Purchased Call/MAB/MAB4137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/21/2025	11/26/2024	Exercise	1	34,321,125	279.54	725,192	10,734	9,662	(1,072)			9,662						0001
Purchased Call/MAB/MAB4137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2024	11/24/2025	11/26/2024	Exercise	1	5,008,735	279.54	100,650	5,021	4,503	(519)			4,503						0001
Purchased Call/MAB/MAB4137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/28/2025	12/02/2024	Exercise	1	21,597,987	278.46	418,163	28,497	30,295	1,799			30,295						0001
Purchased Call/MAB/MAB4137SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2024	11/26/2025	12/02/2024	Exercise	1	30,507,746	278.46	668,913	4,584	4,616	32			4,616						0001
Purchased Call/MAB/MAB4137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2024	11/28/2025	12/03/2024	Exercise	1	36,828,243	279.53	793,184	8,580	7,905	(675)			7,905						0001
Purchased Call/MAB/MAB4137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2024	12/01/2025	12/03/2024	Exercise	1	12,570,518	279.53	275,460	1,165	1,013	(152)			1,013						0001
Purchased Call/MAB/MAB4137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/05/2025	12/10/2024	Exercise	1	35,761,083	279.3	769,590	8,607	7,377	(1,230)			7,377						0001
Purchased Call/MAB/MAB4138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/09/2024	12/09/2025	12/11/2024	Exercise	1	15,864,486	279.31	347,010	3,827	3,514	(313)			3,514						0001
Purchased Call/MAB/MAB3138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/10/2024	02/27/2024	Exercise	1	143,156	266.33	3,467		8,449	7,491			8,449		(958)				0001
Purchased Call/MAB/MAB313TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/02/2024	04/02/2025	04/04/2024	Exercise	1	19,975,796	284.46	393,314	23,609	16,021	(7,588)			16,021						0001
Purchased Call/MAB/MAB4138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/15/2025	12/17/2024	Exercise	1	19,328,130	278.1	414,109	6,521	5,980	(541)			5,980						0001
Purchased Call/MAB/MAB4138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2024	12/18/2025	12/20/2024	Exercise	1	23,160,789	276.05	485,420	6,317	6,342	25			6,342						0001
Purchased Call/MSD/MSD213SSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	01/04/2024	Exercise	1	344,232	182.35	19,434		12,082	12,027			12,082		(54)				0001
Purchased Call/MSD/MSD213SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/03/2023	01/03/2024	01/05/2024	Exercise	1	263,618	182.15	14,473		9,783	9,704			9,783		(80)				0001
Purchased Call/MSD/MSD213SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	01/11/2024	Exercise	1	395,549	183.09	21,557		12,185	11,710			12,185		(475)				0001
Purchased Call/MSD/MSD213TS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/17/2024	Exercise	1	1,204,519	183.66	65,526		32,530	30,522			32,530		(2,008)				0001
Purchased Call/MSD/MSD213TSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2024	Exercise	1	200,641	183.02	10,935		6,161	5,498			6,161		(663)				0001
Purchased Call/MSD/MSD213TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	01/26/2024	Exercise	1	507,844	182.9	27,728		14,661	12,904			14,661		(1,757)				0001
Purchased Call/MSD/MSD213US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	02/06/2024	Exercise	1	226,007	183.12	12,250		8,072	6,986			8,072		(1,086)				0001
Purchased Call/MSD/MSD213USP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024	02/16/2024	Exercise	1	221,861	183.5	12,668		6,529	4,993			6,529		(1,536)				0001
Purchased Call/MSD/MSD213VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	01/30/2024	Exercise	1	205,733	181.67	11,891		10,626	8,881			10,626		(1,746)				0001
Purchased Call/MSD/MSD213VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/29/2024	03/04/2024	Exercise	1	529,751	180.94	30,884		29,922	24,916			29,922		(5,006)				0001
Purchased Call/MSD/MSD213VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/06/2024	03/08/2024	Exercise	1	451,960	182.31	26,575		24,444	19,698			24,444		(4,746)				0001
Purchased Call/MSD/MSD213VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/08/2024	03/12/2024	Exercise	1	264,291	181.12	15,910		16,766	13,838			16,766		(2,929)				0001
Purchased Call/MSD/MSD213VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	03/12/2024	Exercise	1	94,883	180.28	5,683		6,489	5,435			6,489		(1,055)				0001
Purchased Call/MSD/MSD213WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2024	Exercise	1	182,421	179.81	9,413		14,102	12,240			14,102		(1,862)				0001
Purchased Call/MSD/MSD213WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/25/2024	Exercise	1	372,075	180.99	19,980		27,794	23,403			27,794		(4,391)				0001
Purchased Call/MSD/MSD213WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2023	03/22/2024	03/26/2024	Exercise	1	197,313	179.81	10,339		15,736	13,416			15,736		(2,320)				0001

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Purchased Call/MSD/MSD213IIST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise	1	513,838	181.87	27,490		41,447	34,859			41,447		(6,589)				0001
Purchased Call/MSD/MSD213IISV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/01/2024	Exercise	1	160,877	182.07	8,639		12,786	10,698			12,786		(2,088)				0001
Purchased Call/MAB/MAB313USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/21/2025	04/23/2024	Exercise	1	11,134,625	281.58	215,173	14,338	14,557	219			14,557						0001
Purchased Call/MAB/MAB313USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2024	04/24/2025	04/26/2024	Exercise	1	22,231,216	282.16	462,787	8,633	7,778	(856)			7,778						0001
Purchased Call/MAB/MAB313VS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2024	04/28/2025	04/30/2024	Exercise	1	8,794,814	282.26	179,456	6,575	4,462	(2,113)			4,462						0001
Purchased Call/MSD/MSD213XS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise	1	224,553	183.82	11,699		14,451	11,398			14,451		(3,053)				0001
Purchased Call/MSD/MSD213XSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2024	Exercise	1	226,194	184.29	12,463		10,764	7,100			10,764		(3,664)				0001
Purchased Call/MSD/MSD2132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise	1	304,368	181.37	16,679		28,462	22,132			28,462		(6,330)				0001
Purchased Call/MSD/MSD2132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise	1	867,900	181.08	48,648		82,678	64,216			82,678		(18,462)				0001
Purchased Call/MSD/MSD2132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/08/2024	Exercise	1	609,030	181.66	33,497		51,703	38,728			51,703		(12,975)				0001
Purchased Call/MSD/MSD2132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/29/2024	Exercise	1	150,398	180.83	8,482		12,368	8,975			12,368		(3,393)				0001
Purchased Call/MSD/MSD3130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/18/2024	Exercise	1	203,464	183.94	11,679		12,212	6,859			12,212		(5,353)				0001
Purchased Call/MSD/MSD3131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/18/2024	Exercise	1	616,392	182.89	35,689		44,208	27,344			44,208		(16,864)				0001
Purchased Call/MSD/MSD3131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/25/2024	Exercise	1	115,767	182.64	6,668		9,074	5,888			9,074		(3,186)				0001
Purchased Call/MSD/MSD3132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	07/15/2024	Exercise	1	423,292	183.85	25,017		32,049	18,854			32,049		(13,196)				0001
Purchased Call/MSD/MSD3132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2023	07/18/2024	07/22/2024	Exercise	1	245,134	183.86	14,340		22,958	15,118			22,958		(7,840)				0001
Purchased Call/MSD/MSD3132SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/22/2024	07/24/2024	Exercise	1	182,275	186.11	10,791		13,614	7,579			13,614		(6,034)				0001
Purchased Call/MSD/MSD3132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	06/18/2024	Exercise	1	470,675	186.43	27,911		37,020	21,147			37,020		(15,872)				0001
Purchased Call/MSD/MSD3133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	05/14/2024	Exercise	1	340,454	185.26	20,291		27,334	15,182			27,334		(12,152)				0001
Purchased Call/MSD/MSD3133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2024	Exercise	1	442,773	186.55	26,434		36,386	20,046			36,386		(16,339)				0001
Purchased Call/MSD/MSD3133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2024	Exercise	1	379,441	186.51	22,615		31,717	17,676			31,717		(14,041)				0001
Purchased Call/MSD/MSD3134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/19/2024	08/21/2024	Exercise	1	156,401	185.78	9,322		14,521	8,589			14,521		(5,932)				0001
Purchased Call/MSD/MSD3134SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/24/2023	08/23/2024	05/01/2024	Exercise	1	181,202	184.54	10,818		17,324	10,282			17,324		(7,042)				0001
Purchased Call/MSD/MSD3134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise	1	360,442	186.6	21,482		35,040	20,481			35,040		(14,558)				0001
Purchased Call/MSD/MSD3134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2024	01/24/2024	Exercise	1	661,614	186.6	39,498		57,918	31,115			57,918		(26,802)				0001
Purchased Call/MSD/MSD3135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/11/2023	09/11/2024	09/13/2024	Exercise	1	439,279	186.01	26,611		41,021	22,415			41,021		(18,606)				0001
Purchased Call/MSD/MSD3135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	07/16/2024	Exercise	1	608,730	186.61	36,646		58,160	31,984			58,160		(26,175)				0001
Purchased Call/MSD/MSD3135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2024	Exercise	1	456,154	186.82	27,415		43,489	23,831			43,489		(19,657)				0001
Purchased Call/MSD/MSD3135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	159,342	181.04	9,417		22,470	15,224			22,470		(7,246)				0001
Purchased Call/MSD/MSD3136S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise	1	283,948	181.57	16,139		39,096	26,678			39,096		(12,418)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MAB/MAB313DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/26/2024	06/28/2024	Exercise	1	199,935	273.99	4,707		6,754	4,453			6,754		(2,301)				0001
Purchased Call/MAB/MAB313YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	05/07/2024	Exercise	1	8,705,867	280.2	148,712	20,973	23,951	2,977			23,951						0001
Purchased Call/MAB/MAB313VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	05/09/2024	Exercise	1	15,048,706	282.49	303,746	10,231	7,743	(2,487)			7,743						0001
Purchased Call/MSD/MSD3136S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/08/2024	03/05/2024	Exercise	1	371,364	181.45	22,245		47,079	29,859			47,079		(17,220)				0001
Purchased Call/MSD/MSD3136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/16/2024	Exercise	1	140,446	182.42	8,357		19,155	12,548			19,155		(6,607)				0001
Purchased Call/MSD/MSD3136SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	06/27/2024	Exercise	1	639,884	182.42	38,137		83,212	53,038			83,212		(30,174)				0001
Purchased Call/MSD/MSD3136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/16/2024	Exercise	1	112,494	182.42	6,648		15,047	9,802			15,047		(5,245)				0001
Purchased Call/MSD/MSD3136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise	1	243,658	183.66	14,595		31,363	19,735			31,363		(11,628)				0001
Purchased Call/MSD/MSD3136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	09/23/2024	Exercise	1	492,520	182.15	29,305		67,071	43,321			67,071		(23,750)				0001
Purchased Call/MSD/MSD3136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/22/2024	Exercise	1	218,157	182.15	12,849		30,337	19,951			30,337		(10,387)				0001
Purchased Call/MSD/MSD3137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/29/2024	Exercise	1	62,285	179.57	3,662		9,174	6,143			9,174		(3,032)				0001
Purchased Call/MSD/MSD3137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/30/2024	Exercise	1	131,576	179.57	7,776		19,491	13,043			19,491		(6,448)				0001
Purchased Call/MSD/MSD3137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	09/06/2024	Exercise	1	436,613	181.23	25,717		58,640	37,092			58,640		(21,548)				0001
Purchased Call/MSD/MSD3137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/06/2024	Exercise	1	76,251	182.78	4,438		9,591	5,825			9,591		(3,765)				0001
Purchased Call/MSD/MSD3137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2024	Exercise	1	354,167	182.48	20,577		49,570	32,045			49,570		(17,524)				0001
Purchased Call/MSD/MSD3137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	04/24/2024	Exercise	1	219,815	182.18	12,815		27,970	17,021			27,970		(10,949)				0001
Purchased Call/MSD/MSD3138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/18/2024	Exercise	1	206,560	182.51	11,919		27,378	16,965			27,378		(10,412)				0001
Purchased Call/MSD/MSD3138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/26/2024	Exercise	1	72,252	183.69	4,183		10,113	6,324			10,113		(3,788)				0001
Purchased Call/MSD/MSD3138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	12/03/2024	Exercise	1	171,668	183.65	9,785		24,463	15,511			24,463		(8,952)				0001
Purchased Call/MSD/MSD3138SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2024	Exercise	1	183,736	185.27	10,363		23,355	13,761			23,355		(9,594)				0001
Purchased Call/MSD/MSD3138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	09/24/2024	Exercise	1	377,980	184.67	21,280		46,581	26,704			46,581		(19,877)				0001
Purchased Call/MSD/MSD3139S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	03/27/2024	Exercise	1	570,934	184.95	32,657		63,614	32,751			63,614		(30,863)				0001
Purchased Call/MSD/MSD3139SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	11/22/2024	Exercise	1	269,630	187.37	14,776		26,792	12,590			26,792		(14,203)				0001
Purchased Call/MSD/MSD3139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	02/22/2024	Exercise	1	607,239	186.84	33,884		55,671	22,997			55,671		(32,674)				0001
Purchased Call/MSD/MSD3139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	12/18/2024	Exercise	1	97,807	186.84	5,448		9,218	3,966			9,218		(5,253)				0001
Purchased Call/MSD/MSD313A9O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	04/30/2024	Exercise	1	565,717	187.48	30,888		48,400	17,512			48,400		(30,888)				0001
Purchased Call/MAB/MAB313WSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2024	Exercise	1	24,674,000	282.15	490,876	24,507	22,759	(1,748)			22,759						0001
Purchased Call/MAB/MAB313XSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2024	06/02/2025	06/04/2024	Exercise	1	8,924,496	282.16	180,508	7,469	6,520	(949)			6,520						0001
Purchased Call/MSD/MSD313A9K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/16/2024	01/16/2025	01/18/2024	Exercise	1	368,282	188.02	15,183	2,389	4,225	1,836			4,225						0001
Purchased Call/MSD/MSD313A9L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2024	01/17/2025	01/23/2024	Exercise	1	169,468	188.11	4,544	2,363	4,434	2,071			4,434						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD313ASN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/22/2024	01/22/2025	01/24/2024	Exercise	1	613,886	188.13	28,288	2,769	4,375	1,606			4,375						0001
Purchased Call/MSD/MSD313BS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2024	01/30/2025	02/01/2024	Exercise	1	242,533	190.02	9,839	1,750	3,485	1,735			3,485						0001
Purchased Call/MSD/MSD313GA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/05/2024	02/05/2025	02/07/2024	Exercise	1	288,332	188.98	11,685	2,245	3,990	1,745			3,990						0001
Purchased Call/MSD/MSD313CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2024	02/28/2025	03/05/2024	Exercise	1	615,340	191.5	30,337	2,246	3,414	1,169			3,414						0001
Purchased Call/MSD/MSD313ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/16/2024	04/16/2025	04/18/2024	Exercise	1	826,776	192.68	24,190	12,088	14,828	2,740			14,828						0001
Purchased Call/MSD/MSD313ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/29/2024	04/29/2025	05/01/2024	Exercise	1	474,611	196.02	20,476	3,716	4,381	665			4,381						0001
Purchased Call/MSD/MSD313ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/30/2024	04/30/2025	05/02/2024	Exercise	1	334,640	194.8	16,322	1,711	2,179	468			2,179						0001
Purchased Call/MSD/MSD313ESV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2024	05/02/2025	05/06/2024	Exercise	1	567,244	194.9	27,664	2,675	3,403	728			3,403						0001
Purchased Call/MSD/MSD313FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2024	05/06/2025	05/08/2024	Exercise	1	580,551	195.49	24,324	4,645	6,139	1,495			6,139						0001
Purchased Call/MSD/MSD313FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/17/2024	05/16/2025	05/21/2024	Exercise	1	1,309,584	198.33	68,542	3,164	3,063	(101)			3,063						0001
Purchased Call/MSD/MSD313FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2024	05/20/2025	05/22/2024	Exercise	1	465,675	197.84	21,387	2,788	3,112	325			3,112						0001
Purchased Call/MSD/MSD313FSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2024	05/23/2025	05/29/2024	Exercise	1	907,631	195.7	40,434	6,195	5,945	(250)			5,945						0001
Purchased Call/MSD/MSD313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2024	05/30/2025	06/04/2024	Exercise	1	905,858	196.92	45,214	3,663	4,594	931			4,594						0001
Purchased Call/MSD/MSD313GH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2024	06/06/2025	06/10/2024	Exercise	1	531,320	196.46	20,115	5,324	7,222	1,898			7,222						0001
Purchased Call/MSD/MSD313HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/18/2024	06/18/2025	06/21/2024	Exercise	1	1,345,145	195.47	73,893	1,861	2,477	616			2,477						0001
Purchased Call/MSD/MSD313HSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2024	Exercise	1	915,221	197.08	35,058	8,829	11,528	2,698			11,528						0001
Purchased Call/MAB/MAB313GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2024	Exercise	1	120,320	271.59	2,623		3,416	1,788			3,416		(1,629)				0001
Purchased Call/MAB/MAB313GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	08/19/2024	Exercise	1	79,135	271.08	1,725		2,418	1,342			2,418		(1,076)				0001
Purchased Call/MAB/MAB313GSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	08/26/2024	Exercise	1	88,014	269.59	1,919		3,409	2,175			3,409		(1,233)				0001
Purchased Call/MSD/MSD3131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2024	07/25/2025	07/29/2024	Exercise	1	306,191	200.92	13,368	1,828	2,165	337			2,165						0001
Purchased Call/MSD/MSD313JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	08/07/2024	Exercise	1	355,963	200.02	12,823	2,826	3,604	778			3,604						0001
Purchased Call/MSD/MSD313JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2024	08/15/2025	08/19/2024	Exercise	1	277,861	202.42	11,537	1,622	1,880	258			1,880						0001
Purchased Call/MSD/MSD313MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/03/2025	10/08/2024	Exercise	1	813,585	206.57	27,016	7,157	8,205	1,048			8,205						0001
Purchased Call/MAB/MAB313YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/20/2025	06/25/2024	Exercise	1	35,885,312	282.66	721,362	31,108	24,660	(6,448)			24,660						0001
Purchased Call/MAB/MAB313YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/25/2024	06/25/2025	06/27/2024	Exercise	1	16,691,616	283.1	320,632	22,480	18,095	(4,384)			18,095						0001
Purchased Call/MAB/MAB313YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/30/2025	07/02/2024	Exercise	1	14,095,255	282.99	282,834	13,644	12,357	(1,288)			12,357						0001
Purchased Call/JSG/JSG3055SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	01/09/2024	Expire	1	1,015,575	213.76	35,850			(398)					(398)				0001
Purchased Call/JSG/JSG3055VS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2024	Expire	1	527,373	214.44	18,669			(2,160)					(2,160)				0001
Purchased Call/JSG/JSG3055YSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	02/20/2024	Expire	1	246,551	215.64	8,703			(1,079)					(1,079)				0001
Purchased Call/JSG/JSG3055YST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Expire	1	321,358	209.98	11,344			(1,594)					(1,594)				0001

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Purchased Call/JSG/JSG305II9Q	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	02/27/2024	Expire	1	136,708	209.28	4,826			(709)				(709)				0001
Purchased Call/JSG/JSG305II9C	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	02/29/2024	Expire	1	445,052	207.62	15,710			(2,467)				(2,467)				0001
Purchased Call/JSG/JSG305II9G	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/28/2023	02/29/2024	03/04/2024	Expire	1	649,298	205.57	22,920			(3,715)				(3,715)				0001
Purchased Call/JSG/JSG305X83	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/11/2024	Expire	1	443,499	204.28	15,434			(2,798)				(2,798)				0001
Purchased Call/JSG/JSG305X87	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/12/2024	Expire	1	730,124	204.14	25,408			(4,677)				(4,677)				0001
Purchased Call/JSG/JSG305X8H	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	03/14/2024	Expire	1	871,556	192.97	30,504			(5,950)				(5,950)				0001
Purchased Call/JSG/JSG305X8I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	03/13/2024	Expire	1	605,003	192.97	21,175			(4,083)				(4,083)				0001
Purchased Call/JSG/JSG305X8Q	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2024	03/18/2024	Expire	1	346,206	193.76	12,152			(2,437)				(2,437)				0001
Purchased Call/JSG/JSG3057SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	02/02/2024	Exercise	1	1,172,324	191.11	41,149		1,901	(7,332)			1,901	(9,233)				0001
Purchased Call/JSG/JSG3052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	04/09/2024	Expire	1	440,408	201.86	15,723			(4,103)				(4,103)				0001
Purchased Call/JSG/JSG3052ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Expire	1	1,165,792	202.36	41,619			(11,288)				(11,288)				0001
Purchased Call/JSG/JSG4050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	04/25/2024	Expire	1	908,376	203.78	32,230			(10,031)				(10,031)				0001
Purchased Call/JSG/JSG4051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2024	Expire	1	906,067	201.72	32,165			(10,604)				(10,604)				0001
Purchased Call/JSG/JSG4051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	05/03/2024	Expire	1	633,970	202.28	22,506			(7,481)				(7,481)				0001
Purchased Call/JSG/JSG4053SII	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	05/30/2024	Expire	1	986,992	189.61	34,841			(14,205)				(14,205)				0001
Purchased Call/JSG/JSG4054SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/11/2024	Expire	1	942,650	195.63	33,276			(14,444)				(14,444)				0001
Purchased Call/JSG/JSG4055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	03/12/2024	Exercise	1	693,561	195.63	24,552		542	(10,588)			542	(11,129)				0001
Purchased Call/JSG/JSG4056SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2024	02/02/2024	Exercise	1	1,161,895	195.63	41,596		718	(20,252)			718	(20,970)				0001
Purchased Call/JSG/JSG4056SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2023	07/05/2024	07/09/2024	Expire	1	898,918	195.12	32,091			(16,398)				(16,398)				0001
Purchased Call/JSG/JSG4057SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2024	01/26/2024	Exercise	1	554,474	196.15	19,850		231	(10,566)			231	(10,798)				0001
Purchased Call/JSG/JSG4057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2024	01/31/2024	Exercise	1	1,031,519	196.57	36,928		3,462	(16,727)			3,462	(20,189)				0001
Purchased Call/MAB/MAB3132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/07/2025	07/09/2024	Exercise	1	12,133,762	286.02	207,104	28,065	14,128	(13,936)			14,128					0001
Purchased Call/MAB/MAB3131S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/14/2023	09/13/2024	09/17/2024	Exercise	1	332,668	272.92	7,252		11,814	6,671			11,814	(5,143)				0001
Purchased Call/MAB/MAB3131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2024	Exercise	1	138,019	272.98	3,009		4,451	2,294			4,451	(2,157)				0001
Purchased Call/MAB/MAB3131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/24/2024	Exercise	1	159,463	271.66	3,476		6,735	4,223			6,735	(2,512)				0001
Purchased Call/JSG/JSG4057SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2024	07/25/2024	Expire	1	850,683	203.45	30,369			(17,020)				(17,020)				0001
Purchased Call/JSG/JSG4058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	08/05/2024	Expire	1	446,249	201.89	15,931			(9,322)				(9,322)				0001
Purchased Call/JSG/JSG4059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	05/24/2024	Exercise	1	923,093	196.88	33,324		725	(19,416)			725	(20,141)				0001
Purchased Call/JSG/JSG4059SII	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	04/17/2024	Exercise	1	382,565	190.81	14,095		393	(8,421)			393	(8,814)				0001
Purchased Call/JSG/JSG405BSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024	04/25/2024	Exercise	1	299,192	181.08	10,771		2,613	(4,755)			2,613	(7,368)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG405CS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	08/05/2024	Exercise	1	551,723	182.6	19,862		3,434	(10,426)			3,434		(13,860)				0001
Purchased Call/JSG/JSG405CS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	04/26/2024	Exercise	1	405,297	182.57	14,510		8,877	(1,327)			8,877		(10,205)				0001
Purchased Call/JSG/JSG405CSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2024	09/18/2024	Exercise	1	227,902	182.85	8,136		6,541	736			6,541		(5,805)				0001
Purchased Call/JSG/JSG405CSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2024	02/08/2024	Exercise	1	569,391	182.29	20,327		24,591	9,960			24,591		(14,631)				0001
Purchased Call/JSG/JSG405DSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	08/06/2024	Exercise	1	281,151	171	10,065		26,158	18,720			26,158		(7,438)				0001
Purchased Call/JSG/JSG405DSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2024	04/04/2024	Exercise	1	420,540	169.32	15,097		50,280	38,915			50,280		(11,365)				0001
Purchased Call/JSG/JSG405ESD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/08/2024	Exercise	1	433,756	166.03	15,442		68,263	56,381			68,263		(11,882)				0001
Purchased Call/JSG/JSG405ESF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2024	03/01/2024	Exercise	1	686,973	166.97	24,456		82,694	63,762			82,694		(18,932)				0001
Purchased Call/JSG/JSG405FS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	06/27/2024	Exercise	1	1,236,521	168.13	44,144		187,918	152,991			187,918		(34,927)				0001
Purchased Call/JSG/JSG405FSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	07/31/2024	Exercise	1	174,351	171.59	6,207		21,866	16,921			21,866		(4,945)				0001
Purchased Call/JSG/JSG405FSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/19/2023	10/18/2024	07/31/2024	Exercise	1	489,904	166.53	17,392		83,677	69,658			83,677		(14,019)				0001
Purchased Call/JSG/JSG405GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	04/26/2024	Exercise	1	266,448	163.66	9,512		43,752	36,017			43,752		(7,735)				0001
Purchased Call/JSG/JSG405GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/25/2023	10/25/2024	04/25/2024	Exercise	1	483,842	164.1	17,273		66,512	52,370			66,512		(14,141)				0001
Purchased Call/JSG/JSG405GSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	06/26/2024	Exercise	1	1,037,373	161.28	37,034		152,224	121,498			152,224		(30,726)				0001
Purchased Call/JSG/JSG405GSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	02/13/2024	Exercise	1	287,285	166.44	10,227		26,829	18,260			26,829		(8,570)				0001
Purchased Call/JSG/JSG405GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/02/2023	11/01/2024	05/16/2024	Exercise	1	388,728	170.91	13,761		28,240	16,614			28,240		(11,626)				0001
Purchased Call/JSG/JSG405HS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2024	08/27/2024	Exercise	1	796,841	172.1	28,368		68,974	44,893			68,974		(24,081)				0001
Purchased Call/JSG/JSG405HSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	03/08/2024	Exercise	1	361,956	172.1	12,886		38,504	27,459			38,504		(11,045)				0001
Purchased Call/JSG/JSG405HSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	07/12/2024	Exercise	1	619,349	172.1	21,987		66,598	47,510			66,598		(19,088)				0001
Purchased Call/JSG/JSG4051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	11/20/2024	Exercise	1	102,657	172.1	3,655		11,794	8,552			11,794		(3,242)				0001
Purchased Call/MAB/MAB313ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2024	07/08/2025	07/10/2024	Exercise	1	17,863,636	285.38	375,689	16,752	11,462	(5,291)			11,462						0001
Purchased Call/JSG/JSG4051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	09/09/2024	Exercise	1	875,909	172.1	31,095		99,392	71,201			99,392		(28,190)				0001
Purchased Call/JSG/JSG405JS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	07/12/2024	Exercise	1	450,964	172.1	16,054		49,079	34,480			49,079		(14,599)				0001
Purchased Call/JSG/JSG405JSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	04/17/2024	Exercise	1	462,758	175.27	16,428		17,864	2,391			17,864		(15,472)				0001
Purchased Call/JSG/JSG405JST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	01/12/2024	Exercise	1	948,545	175.47	33,768		27,868	(4,045)			27,868		(31,913)				0001
Purchased Call/JSG/JSG405KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	12/24/2024	Expire	1	156,257	178.98	5,594			(5,440)					(5,440)				0001
Purchased Call/JSG/JSG405LSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2024	01/29/2024	Exercise	1	1,143,066	178.98	40,922		3,903	(36,569)			3,903		(40,472)				0001
Purchased Call/JSG/JSG405LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2023	12/27/2024	01/18/2024	Exercise	1	594,922	178.98	21,298		3,292	(17,831)			3,292		(21,123)				0001
Purchased Call/JSG/JSG405NSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2025	01/24/2024	Exercise	1	1,246,183	173.73	38,395	3,047	4,909	1,862			4,909						0001
Purchased Call/JSG/JSG4050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/05/2024	Exercise	1	319,443	180.12	8,477	1,447	1,533	85			1,533						0001

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Purchased Call/JSG/JSG405OSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/05/2024	02/05/2025	02/07/2024	Exercise	1	567,335	176.41	13,159	3,576	7,004	3,428			7,004						0001
Purchased Call/JSG/JSG405PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/06/2024	02/06/2025	02/08/2024	Exercise	1	319,408	178.27	8,120	1,673	2,395	722			2,395						0001
Purchased Call/JSG/JSG405PSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/13/2024	02/13/2025	02/15/2024	Exercise	1	269,067	176.25	6,168	1,732	3,544	1,812			3,544						0001
Purchased Call/JSG/JSG4050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/22/2024	02/21/2025	02/26/2024	Exercise	1	319,817	184.07	7,903	1,741	1,456	(285)			1,456						0001
Purchased Call/JSG/JSG4050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/26/2024	02/26/2025	02/28/2024	Exercise	1	766,387	183.81	20,599	3,419	3,417	(2)			3,417						0001
Purchased Call/JSG/JSG405RSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/08/2024	03/07/2025	03/12/2024	Exercise	1	902,940	190.18	21,322	5,547	4,043	(1,503)			4,043						0001
Purchased Call/MAB/MAB313ISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/30/2024	Exercise	1	135,530	268.45	2,955		8,062	5,879			8,062		(2,183)				0001
Purchased Call/MAB/MAB313ZSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2024	07/22/2025	07/24/2024	Exercise	1	22,217,732	283.23	455,691	15,986	11,999	(3,987)			11,999						0001
Purchased Call/MAB/MAB4130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2024	07/24/2025	07/26/2024	Exercise	1	24,417,010	281.86	471,981	17,636	14,189	(3,447)			14,189						0001
Purchased Call/MAB/MAB4130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2024	07/28/2025	07/30/2024	Exercise	1	12,087,507	279.86	252,012	7,003	6,978	(26)			6,978						0001
Purchased Call/MAB/MAB4130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	07/31/2024	Exercise	1	21,130,577	280.8	421,932	23,141	22,103	(1,038)			22,103						0001
Purchased Call/MAB/MAB4130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2024	08/04/2025	08/06/2024	Exercise	1	12,319,290	279.43	256,481	8,046	7,724	(322)			7,724						0001
Purchased Call/MAB/MAB4130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/05/2024	08/05/2025	08/07/2024	Exercise	1	15,829,082	274.34	352,425	14,499	21,833	7,334			21,833						0001
Purchased Call/MAB/MAB4130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	08/08/2024	Exercise	1	11,308,565	276.37	227,233	10,331	13,666	3,336			13,666						0001
Purchased Call/JSG/JSG4055S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/12/2024	03/12/2025	03/14/2024	Exercise	1	1,056,601	191.43	18,269	9,884	7,682	(2,202)			7,682						0001
Purchased Call/JSG/JSG4055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/15/2024	03/14/2025	03/19/2024	Exercise	1	542,303	190.33	16,061	1,704	1,322	(382)			1,322						0001
Purchased Call/JSG/JSG4055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/21/2024	03/21/2025	03/25/2024	Exercise	1	582,706	191.43	15,229	2,874	1,389	(1,485)			1,389						0001
Purchased Call/JSG/JSG4057SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/28/2024	03/28/2025	04/01/2024	Exercise	1	1,333,856	191.43	33,346	7,337	4,719	(2,618)			4,719						0001
Purchased Call/JSG/JSG4057SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/04/2024	04/04/2025	04/08/2024	Exercise	1	264,565	182.9	6,445	1,566	1,807	241			1,807						0001
Purchased Call/JSG/JSG405USA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/10/2024	04/10/2025	04/12/2024	Exercise	1	274,002	181.67	6,985	1,453	1,278	(175)			1,278						0001
Purchased Call/JSG/JSG405VSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/26/2024	04/25/2025	04/30/2024	Exercise	1	1,035,860	183.38	22,297	7,497	9,135	1,639			9,135						0001
Purchased Call/JSG/JSG405VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/02/2024	05/02/2025	05/06/2024	Exercise	1	568,023	181.66	17,190	1,630	1,433	(197)			1,433						0001
Purchased Call/JSG/JSG405WS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/06/2024	05/06/2025	05/08/2024	Exercise	1	354,645	183.79	6,025	3,371	3,476	105			3,476						0001
Purchased Call/JSG/JSG405WS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/07/2024	05/07/2025	05/09/2024	Exercise	1	962,559	185.91	22,918	5,867	5,555	(312)			5,555						0001
Purchased Call/JSG/JSG405WSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/14/2024	05/14/2025	05/16/2024	Exercise	1	1,022,119	188.62	23,593	6,602	5,023	(1,578)			5,023						0001
Purchased Call/JSG/JSG405WSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/17/2024	05/16/2025	05/21/2024	Exercise	1	1,085,379	188.62	31,999	3,483	2,205	(1,278)			2,205						0001
Purchased Call/JSG/JSG405XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/23/2024	05/23/2025	05/28/2024	Exercise	1	557,680	182.07	11,954	4,061	4,441	380			4,441						0001
Purchased Call/JSG/JSG405XSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/24/2024	05/23/2025	05/29/2024	Exercise	1	1,391,830	183.41	34,006	7,980	8,348	368			8,348						0001
Purchased Call/JSG/JSG405XSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/31/2024	05/30/2025	06/04/2024	Exercise	1	689,687	180.25	11,750	6,539	8,810	2,271			8,810						0001
Purchased Call/MAB/MAB4131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/13/2024	08/13/2025	08/15/2024	Exercise	1	13,465,796	279.38	281,466	7,167	8,253	1,086			8,253						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MAB/MAB4131SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/22/2024	08/22/2025	08/26/2024	Exercise	1	21,892,439	280.03	482,220	3,859	3,403	(456)			3,403						0001
Purchased Call/MAB/MAB4132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/26/2024	08/26/2025	08/28/2024	Exercise	1	20,089,616	280.92	407,763	14,835	15,068	233			15,068						0001
Purchased Call/JSG/JSG405USY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2025	06/05/2024	Exercise	1	578,063	179.42	18,005	1,402	2,056	654			2,056						0001
Purchased Call/JSG/JSG405ZSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2025	06/27/2024	Exercise	1	1,043,472	182.06	30,694	3,749	6,048	2,299			6,048						0001
Purchased Call/JSG/JSG405ZSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/27/2024	06/27/2025	07/01/2024	Exercise	1	531,209	180.5	17,959	741	1,107	365			1,107						0001
Purchased Call/JSG/JSG50509SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2025	07/12/2024	Exercise	1	518,655	180.86	12,216	3,384	5,550	2,166			5,550						0001
Purchased Call/JSG/JSG50509SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/12/2024	07/11/2025	07/16/2024	Exercise	1	1,137,076	187.94	38,360	1,628	1,503	(125)			1,503						0001
Purchased Call/JSG/JSG50509SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2025	07/18/2024	Exercise	1	917,365	187.94	26,712	3,478	3,737	259			3,737						0001
Purchased Call/JSG/JSG50509SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/18/2024	07/18/2025	07/22/2024	Exercise	1	824,145	187.94	24,985	2,589	1,915	(674)			1,915						0001
Purchased Call/JSG/JSG50510S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/19/2024	07/18/2025	07/23/2024	Exercise	1	1,037,609	187.94	24,386	6,795	4,456	(2,339)			4,456						0001
Purchased Call/JSG/JSG50525SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/20/2024	08/20/2025	08/22/2024	Exercise	1	1,694,410	181.9	32,043	15,071	21,391	6,321			21,391						0001
Purchased Call/MAB/MAB4131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/20/2024	08/20/2025	08/22/2024	Exercise	1	13,512,155	280.81	282,601	8,464	8,465	1			8,465						0001
Purchased Call/MAB/MAB4132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2024	09/02/2025	09/04/2024	Exercise	1	7,385,293	280.03	158,690	1,838	1,422	(415)			1,422						0001
Purchased Call/MAB/MAB4132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/10/2024	09/10/2025	09/12/2024	Exercise	1	10,416,849	280.37	224,492	5,174	5,456	282			5,456						0001
Purchased Call/JSG/JSG50539SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	08/28/2024	Exercise	1	152,759	187.28	4,850	378	467	89			467						0001
Purchased Call/JSG/JSG50539SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2025	08/29/2024	Exercise	1	628,291	187.26	18,704	2,209	2,594	385			2,594						0001
Purchased Call/JSG/JSG50545ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2025	09/19/2024	Exercise	1	868,707	188.35	31,312	372	432	60			432						0001
Purchased Call/JSG/JSG50559SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/27/2024	Exercise	1	326,234	186.7	9,663	1,204	1,572	368			1,572						0001
Purchased Call/JSG/JSG50559SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	10/04/2024	Exercise	1	781,389	191.08	25,374	1,808	2,267	459			2,267						0001
Purchased Call/JSG/JSG50559SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/03/2024	10/03/2025	10/07/2024	Exercise	1	340,017	189.47	11,828	393	397	3			397						0001
Purchased Call/JSG/JSG50560S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/04/2024	10/03/2025	10/08/2024	Exercise	1	1,046,157	192.16	33,936	2,333	2,466	133			2,466						0001
Purchased Call/JSG/JSG50575SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2025	10/31/2024	Exercise	1	938,752	185.2	29,885	2,424	2,114	(310)			2,114						0001
Purchased Call/JSG/JSG30539S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	01/16/2024	Expire	1	424,754	250.06	17,288			(237)					(237)				0001
Purchased Call/JSG/JSG30539SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/18/2022	01/18/2024	01/22/2024	Expire	1	350,389	243.68	14,191			(331)					(331)				0001
Purchased Call/JSG/JSG30539SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024	01/25/2024	Expire	1	367,041	231.89	14,865			(449)					(449)				0001
Purchased Call/JSG/JSG30555SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	02/14/2024	Expire	1	1,145,469	230.26	45,911			(2,685)					(2,685)				0001
Purchased Call/MAB/MAB4133SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/16/2024	09/16/2025	09/18/2024	Exercise	1	20,000,945	282.82	405,682	13,849	10,796	(3,053)			10,796						0001
Purchased Call/MAB/MAB4133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/17/2024	09/17/2025	09/19/2024	Exercise	1	9,547,605	282.42	203,454	2,442	1,851	(590)			1,851						0001
Purchased Call/MAB/MAB4133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/19/2024	09/19/2025	09/23/2024	Exercise	1	21,760,382	282.8	458,827	12,227	12,173	(54)			12,173						0001
Purchased Call/MAB/MAB4133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/23/2024	09/23/2025	09/25/2024	Exercise	1	18,674,605	283.4	418,846	6,034	5,439	(595)			5,439						0001

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Purchased Call/MAB/MAB4133ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/24/2024	09/24/2025	09/26/2024	Exercise	1	12,386,775	284.46	262,339	5,115	3,428	(1,687)			3,428						0001
Purchased Call/MAB/MAB4133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/26/2024	09/26/2025	09/30/2024	Exercise	1	25,446,096	284.42	521,237	19,332	14,532	(4,799)			14,532						0001
Purchased Call/JSG/JSG3056SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/22/2022	02/22/2024	02/26/2024	Expire	1	427,495	227.12	17,143			(1,224)					(1,224)				0001
Purchased Call/JSG/JSG3056SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024	02/27/2024	Expire	1	401,488	224.66	16,100			(1,172)					(1,172)				0001
Purchased Call/JSG/JSG3057SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	03/05/2024	Expire	1	785,827	231.22	31,354			(2,584)					(2,584)				0001
Purchased Call/JSG/JSG3058S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	03/12/2024	Expire	1	561,118	228.74	22,333			(2,055)					(2,055)				0001
Purchased Call/JSG/JSG3058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/14/2022	03/14/2024	03/18/2024	Expire	1	289,935	227.33	11,510			(1,153)					(1,153)				0001
Purchased Call/JSG/JSG3059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	03/22/2024	Expire	1	654,609	236.11	25,857			(2,802)					(2,802)				0001
Purchased Call/JSG/JSG3059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	03/21/2024	Expire	1	1,729,552	236.11	68,317			(7,320)					(7,320)				0001
Purchased Call/JSG/JSG3059SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/28/2022	03/28/2024	04/01/2024	Expire	1	766,978	237.75	30,066			(3,588)					(3,588)				0001
Purchased Call/JSG/JSG305BS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	04/18/2024	Expire	1	2,355,781	235.29	92,111			(13,393)					(13,393)				0001
Purchased Call/JSG/JSG305CS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/29/2022	04/30/2024	05/02/2024	Expire	1	1,680,157	233.37	64,182			(10,579)					(10,579)				0001
Purchased Call/JSG/JSG305CSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/04/2022	05/03/2024	05/07/2024	Expire	1	959,271	236.85	34,842			(5,922)					(5,922)				0001
Purchased Call/JSG/JSG305CSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024	05/08/2024	Expire	1	68,766	232.72	2,627			(455)					(455)				0001
Purchased Call/JSG/JSG305DSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/20/2022	05/20/2024	05/22/2024	Expire	1	106,900	226.9	4,094			(788)					(788)				0001
Purchased Call/JSG/JSG305ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/03/2022	06/05/2024	06/07/2024	Expire	1	1,999,571	232.51	77,583			(16,602)					(16,602)				0001
Purchased Call/JSG/JSG305FSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/15/2022	06/14/2024	06/18/2024	Expire	1	1,013,382	215.65	38,711			(8,774)					(8,774)				0001
Purchased Call/JSG/JSG305FSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/17/2022	06/20/2024	06/24/2024	Expire	1	1,267,197	213.65	48,660			(11,414)					(11,414)				0001
Purchased Call/JSG/JSG305HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	07/29/2024	Expire	1	664,630	224.24	25,189			(7,118)					(7,118)				0001
Purchased Call/JSG/JSG3051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/05/2022	08/06/2024	08/08/2024	Expire	1	1,861,712	224.51	70,187			(21,017)					(21,017)				0001
Purchased Call/JSG/JSG3052JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/26/2022	08/27/2024	08/29/2024	Expire	1	2,051,159	221.04	76,918			(25,252)					(25,252)				0001
Purchased Call/JSG/JSG3052KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/14/2022	09/13/2024	09/17/2024	Expire	1	1,096,363	216.32	40,785			(14,342)					(14,342)				0001
Purchased Call/JSG/JSG3052LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024	09/30/2024	Expire	1	1,042,802	206.88	38,479			(14,199)					(14,199)				0001
Purchased Call/JSG/JSG3052LSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/30/2022	10/01/2024	03/29/2024	Exercise	1	1,968,711	202.36	73,236		1,623	(25,942)			1,623		(27,564)				0001
Purchased Call/JSG/JSG3052LSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/30/2022	10/02/2024	01/04/2024	Exercise	1	1,862,571	202.36	69,288		1,571	(24,567)			1,571		(26,137)				0001
Purchased Call/JSG/JSG3053MSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	03/27/2024	Exercise	1	1,008,508	208.01	37,214		1,308	(13,139)			1,308		(14,447)				0001
Purchased Call/JSG/JSG3053NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/14/2022	10/15/2024	02/13/2024	Exercise	1	4,654,791	207.59	170,831		778	(66,803)			778		(67,581)				0001
Purchased Call/JSG/JSG3053NST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/14/2022	10/16/2024	01/16/2024	Exercise	1	1,048,745	207.59	38,489		961	(14,297)			961		(15,258)				0001
Purchased Call/JSG/JSG3053NS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/19/2022	10/18/2024	10/22/2024	Expire	1	1,228,058	209.86	44,947			(17,966)					(17,966)				0001
Purchased Call/JSG/JSG3053NSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/28/2022	10/29/2024	02/29/2024	Exercise	1	3,046,659	210.46	111,812		774	(45,610)			774		(46,384)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG3050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/02/2022	11/01/2024	01/12/2024	Exercise	1	1,676,995	207.66	61,378		1,315	(24,400)			1,315		(25,715)				0001
Purchased Call/JSG/JSG3050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/04/2022	11/05/2024	01/16/2024	Exercise	1	2,655,412	208.69	97,188		1,431	(39,820)			1,431		(41,252)				0001
Purchased Call/JSG/JSG3050P9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/25/2022	11/26/2024	11/29/2024	Expire	1	4,728,207	218.88	173,525			(78,658)					(78,658)				0001
Purchased Call/JSG/JSG3050H	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/09/2022	12/10/2024	12/12/2024	Expire	1	2,707,382	213.25	99,632			(47,079)					(47,079)				0001
Purchased Call/JSG/JSG3050R2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/16/2022	12/18/2024	03/14/2024	Exercise	1	961,980	206.79	35,497		859	(16,281)			859		(17,140)				0001
Purchased Call/JSG/JSG3050R3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/16/2022	12/17/2024	02/08/2024	Exercise	1	3,244,421	206.79	119,719		4,669	(53,052)			4,669		(57,722)				0001
Purchased Call/JSG/JSG3050RM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/23/2022	12/26/2024	02/05/2024	Exercise	1	3,888,564	207.63	143,099		2,841	(67,825)			2,841		(70,666)				0001
Purchased Call/JSG/JSG3050RS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/27/2022	12/27/2024	02/29/2024	Exercise	1	992,684	207.93	36,621		734	(17,412)			734		(18,146)				0001
Purchased Call/JSG/JSG3055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/30/2022	12/31/2024	02/01/2024	Exercise	1	2,256,176	208.08	82,802		1,564	(40,008)			1,564		(41,572)				0001
Purchased Call/JSG/JSG3055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/30/2022	01/02/2025	04/04/2024	Exercise	1	93,708	208.08	12,787		635	(1,101)			635						0001
Purchased Call/JSG/JSG3055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	01/04/2023	01/03/2025	03/29/2024	Exercise	1	62,455	211.16	19,577		503	(665)			503						0001
Purchased Call/JSG/JSG3055SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	01/06/2023	01/07/2025	02/05/2024	Exercise	1	55,021	213.76	78,197		121	(922)			121						0001
Purchased Call/JSG/JSG3055SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	01/09/2023	01/09/2025	01/11/2024	Exercise	1	55,565	212.54	24,899		167	(890)			167						0001
Purchased Call/MAB/MAB4134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2024	10/03/2025	10/07/2024	Exercise	1	26,477,885	283.05	536,345	22,101	16,914	(5,187)			16,914						0001
Purchased Call/MAB/MAB4134SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/04/2024	10/06/2025	10/08/2024	Exercise	1	15,807,478	282.25	303,113	22,639	19,499	(3,140)			19,499						0001
Purchased Call/MAB/MAB4134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2024	10/07/2025	10/09/2024	Exercise	1	14,897,912	280.76	295,710	15,735	13,790	(1,945)			13,790						0001
Purchased Call/MAB/MAB4134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2024	10/10/2025	10/15/2024	Exercise	1	20,767,073	280.71	447,760	7,471	6,261	(1,210)			6,261						0001
Purchased Call/MAB/MAB4134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/13/2025	10/16/2024	Exercise	1	16,847,032	281.86	346,892	12,725	10,700	(2,025)			10,700						0001
Purchased Call/MAB/MAB4134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2024	10/14/2025	10/16/2024	Exercise	1	16,141,114	282	338,911	7,944	6,848	(1,096)			6,848						0001
Purchased Call/MAB/MAB4135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2024	10/16/2025	10/18/2024	Exercise	1	24,343,641	282.44	523,091	7,984	6,611	(1,373)			6,611						0001
Purchased Call/MAB/MAB4135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2024	10/17/2025	10/22/2024	Exercise	1	37,039,761	283.3	790,916	10,455	8,000	(2,455)			8,000						0001
Purchased Call/MAB/MAB4135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/22/2024	10/22/2025	10/24/2024	Exercise	1	11,582,490	282.78	226,426	8,653	6,666	(1,986)			6,666						0001
Purchased Call/MAB/MAB4134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/08/2024	10/08/2025	10/10/2024	Exercise	1	8,122,578	280.58	166,743	6,888	7,084	196			7,084						0001
Purchased Call/JSG/JSG3051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/22/2023	02/21/2025	03/12/2024	Exercise	1	67,091	209.25	21,230		561	(845)			561						0001
Purchased Call/JSG/JSG3051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/01/2023	02/28/2025	05/29/2024	Exercise	1	86,795	203.49	19,557		767	(1,078)			767						0001
Purchased Call/JSG/JSG3051Y1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/17/2023	03/18/2025	02/06/2024	Exercise	1	219,287	191.67	44,823		4,386	(500)			4,386						0001
Purchased Call/JSG/JSG3051Y2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/17/2023	03/19/2025	12/09/2024	Exercise	1	38,138	191.67	26,591		623	(228)			623						0001
Purchased Call/JSG/JSG3051YN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/24/2023	03/25/2025	03/12/2024	Exercise	1	197,312	192.71	53,296		4,911	433			4,911						0001
Purchased Call/JSG/JSG3051YU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/27/2023	03/27/2025	10/30/2024	Exercise	1	84,315	194.18	9,304		1,528	(381)			1,528						0001
Purchased Call/JSG/JSG3052S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/31/2023	04/02/2025	01/16/2024	Exercise	1	259,384	200.96	30,393		2,211	(3,741)			2,211						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG305Z9G	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2025	05/14/2024	Exercise	1	124,185	200.17	15,032		1,675	(1,249)			1,675						0001
Purchased Call/JSG/JSG405D9G	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	05/29/2024	Exercise	1	44,236	205.58	22,672		331	(731)			331						0001
Purchased Call/JSG/JSG4051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	01/12/2024	Exercise	1	298,119	201.72	59,719		3,067	(4,306)			3,067						0001
Purchased Call/JSG/JSG4051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	05/17/2024	Exercise	1	67,309	202.28	13,719		878	(786)			878						0001
Purchased Call/JSG/JSG4051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	02/02/2024	Exercise	1	221,898	199.65	43,316		2,192	(3,375)			2,192						0001
Purchased Call/MAB/MAB313NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/07/2023	12/06/2024	12/10/2024	Exercise	1	216,125	270.32	4,477		7,178	2,961			7,178		(4,217)				0001
Purchased Call/JSG/JSG4052S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	05/24/2024	Exercise	1	133,219	198.67	23,003		2,083	(1,275)			2,083						0001
Purchased Call/JSG/JSG4052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2025	06/13/2024	Exercise	1	410,334	197.98	28,087		4,788	(5,661)			4,788						0001
Purchased Call/JSG/JSG4053SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	01/18/2024	Exercise	1	222,346	190.02	39,771		3,428	(2,281)			3,428						0001
Purchased Call/JSG/JSG4054SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	02/14/2024	Exercise	1	198,638	195.63	57,600		2,859	(2,352)			2,859						0001
Purchased Call/JSG/JSG4054SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	03/07/2024	Exercise	1	163,793	194.7	20,686		2,975	(1,333)			2,975						0001
Purchased Call/JSG/JSG4054SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	02/29/2024	Exercise	1	107,819	195.63	22,444		1,825	(1,051)			1,825						0001
Purchased Call/JSG/JSG4054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	02/21/2024	Exercise	1	248,242	195.63	47,136		4,198	(2,420)			4,198						0001
Purchased Call/JSG/JSG4055SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	03/15/2024	Exercise	1	52,324	195.63	23,461		1,337	(62)			1,337						0001
Purchased Call/JSG/JSG4055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	02/13/2024	Exercise	1	175,354	195.63	34,694		2,762	(1,971)			2,762						0001
Purchased Call/JSG/JSG4056S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	06/11/2024	Exercise	1	235,368	195.63	42,600		2,066	(2,238)			2,066						0001
Purchased Call/JSG/JSG4057S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	05/24/2024	Exercise	1	45,656	197.63	30,243		913	(387)			913						0001
Purchased Call/JSG/JSG4057SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	09/19/2024	Exercise	1	53,581	203.45	7,521		714	(842)			714						0001
Purchased Call/JSG/JSG4058SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	01/12/2024	Exercise	1	98,936	203.45	33,924		840	(2,067)			840						0001
Purchased Call/JSG/JSG405AS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	09/20/2024	Exercise	1	74,505	187.26	5,123		2,813	507			2,813						0001
Purchased Call/JSG/JSG405ESR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	12/09/2024	Exercise	1	39,936	169.1	9,241		3,389	2,071			3,389						0001
Purchased Call/JSG/JSG405GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	03/05/2024	Exercise	1	443,394	163.66	48,223		45,605	30,650			45,605						0001
Purchased Call/JSG/JSG405GD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/26/2023	10/24/2025	11/25/2024	Exercise	1	113,780	163.91	14,336		14,765	10,900			14,765						0001
Purchased Call/JSG/JSG405HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	12/19/2024	Exercise	1	57,719	172.1	10,647		1,972	(14)			1,972						0001
Purchased Call/JSG/JSG405HSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/09/2023	11/07/2025	03/01/2024	Exercise	1	170,567	171.1	12,850		12,726	6,826			12,726						0001
Purchased Call/JSG/JSG4051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	02/21/2024	Exercise	1	56,814	172.1	6,198		3,245	1,239			3,245						0001
Purchased Call/JSG/JSG405JSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/07/2023	12/05/2025	08/22/2024	Exercise	1	61,399	175.27	22,965		3,135	906			3,135						0001
Purchased Call/JSG/JSG405KSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	04/17/2024	Exercise	1	46,763	178.98	5,349		1,565	(139)			1,565						0001
Purchased Call/JSG/JSG405KSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2025	03/29/2024	Exercise	1	100,276	178.98	33,303		4,457	758			4,457						0001
Purchased Call/JSG/JSG405KSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	01/19/2024	Exercise	1	163,773	178.98	28,345		5,009	(1,039)			5,009						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405LSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	01/16/2024	Exercise	1	157,845	178.98	103,699		5,314	(596)			5,314						0001
Purchased Call/MAB/MAB4135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2024	10/28/2025	10/30/2024	Exercise	1	19,852,650	282.72	400,117	18,348	13,638	(4,710)			13,638						0001
Purchased Call/MAB/MAB4136S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/04/2024	11/04/2025	11/06/2024	Exercise	1	17,039,506	280.15	361,967	14,349	11,798	(2,551)			11,798						0001
Purchased Call/MAB/MAB4136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/06/2024	11/06/2025	11/08/2024	Exercise	1	24,747,071	281.57	531,146	7,975	5,955	(2,020)			5,955						0001
Purchased Call/MAB/MAB4136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2024	11/07/2025	11/12/2024	Exercise	1	23,795,710	282.16	464,577	25,250	17,443	(7,807)			17,443						0001
Purchased Call/MAB/MAB4136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2024	11/10/2025	11/13/2024	Exercise	1	15,287,773	281.99	323,766	7,047	4,824	(2,223)			4,824						0001
Purchased Call/MAB/MAB4136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/05/2024	11/05/2025	11/07/2024	Exercise	1	10,429,426	281.32	228,160	1,210	889	(320)			889						0001
Purchased Call/MAB/MAB4136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/11/2024	11/11/2025	11/13/2024	Exercise	1	13,262,588	280.02	263,891	10,141	8,567	(1,575)			8,567						0001
Purchased Call/MAB/MAB4136SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/14/2025	11/19/2024	Exercise	1	47,174,338	276.53	1,010,674	15,566	18,557	2,991			18,557						0001
Purchased Call/MAB/MAB4136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2024	11/17/2025	11/19/2024	Exercise	1	16,244,931	276.53	321,374	18,859	21,835	2,976			21,835						0001
Purchased Call/MAB/MAB4136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/18/2024	11/18/2025	11/20/2024	Exercise	1	18,693,524	277.11	403,150	10,942	12,230	1,289			12,230						0001
Purchased Call/JSG/JSG405LSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	01/05/2024	Exercise	1	433,467	178.65	13,089	1,583	2,694	1,111			2,694						0001
Purchased Call/JSG/JSG405NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	01/18/2024	Exercise	1	687,395	175.46	13,311	6,267	8,459	2,191			8,459						0001
Purchased Call/JSG/JSG405JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	02/21/2024	Exercise	1	536,463	181.79	16,935	1,511	2,019	509			2,019						0001
Purchased Call/JSG/JSG405JSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	02/28/2024	Exercise	1	1,173,463	183.81	32,646	5,504	6,071	568			6,071						0001
Purchased Call/JSG/JSG405SS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/12/2024	03/12/2026	03/14/2024	Exercise	1	1,366,756	191.43	31,116	10,137	9,106	(1,031)			9,106						0001
Purchased Call/JSG/JSG405USO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/05/2024	04/02/2026	04/09/2024	Exercise	1	724,274	183.86	21,056	3,161	4,225	1,064			4,225						0001
Purchased Call/JSG/JSG405USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/12/2024	04/13/2026	04/16/2024	Exercise	1	738,280	179.43	25,008	1,413	1,915	502			1,915						0001
Purchased Call/JSG/JSG405USR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2026	04/18/2024	Exercise	1	1,878,099	175.81	56,820	6,898	9,695	2,797			9,695						0001
Purchased Call/JSG/JSG405VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2026	04/23/2024	Exercise	1	1,357,056	181.59	36,324	7,350	8,717	1,366			8,717						0001
Purchased Call/JSG/JSG405VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/26/2024	04/27/2026	04/30/2024	Exercise	1	1,225,684	183.38	18,530	13,778	16,067	2,289			16,067						0001
Purchased Call/JSG/JSG405VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2026	05/02/2024	Exercise	1	1,400,494	181.37	38,374	7,142	8,377	1,234			8,377						0001
Purchased Call/JSG/JSG405VSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2026	05/03/2024	Exercise	1	1,025,594	180.28	32,193	3,133	3,226	92			3,226						0001
Purchased Call/JSG/JSG405VSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/02/2024	05/01/2026	05/06/2024	Exercise	1	661,460	181.66	19,545	2,630	2,366	(263)			2,366						0001
Purchased Call/MAB/MAB4137S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2024	11/20/2025	11/22/2024	Exercise	1	27,919,837	278.2	607,513	4,754	4,912	158			4,912						0001
Purchased Call/MAB/MAB4137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2024	12/05/2025	12/09/2024	Exercise	1	23,625,337	279.24	503,631	7,706	6,546	(1,160)			6,546						0001
Purchased Call/MAB/MAB4138SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2024	12/12/2025	12/17/2024	Exercise	1	41,197,962	278.1	897,501	4,819	4,087	(732)			4,087						0001
Purchased Call/JSG/JSG405VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/03/2024	05/04/2026	05/07/2024	Exercise	1	1,016,079	182.91	27,338	5,433	6,745	1,312			6,745						0001
Purchased Call/JSG/JSG405W5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/07/2024	05/07/2026	05/09/2024	Exercise	1	2,150,254	185.91	72,266	4,399	3,954	(445)			3,954						0001
Purchased Call/JSG/JSG405WSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/14/2024	05/14/2026	05/16/2024	Exercise	1	2,226,187	188.62	50,510	16,598	14,425	(2,173)			14,425						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG405IISZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/17/2024	05/15/2026	05/21/2024	Exercise	1	2,494,766	188.62	44,762	24,521	22,920	(1,601)			22,920						0001
Purchased Call/JSG/JSG405XS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/21/2024	05/21/2026	05/23/2024	Exercise	1	2,485,742	188.62	61,146	16,283	12,227	(4,056)			12,227						0001
Purchased Call/JSG/JSG405XST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/30/2024	05/29/2026	06/03/2024	Exercise	1	671,295	177.32	20,801	2,186	2,745	559			2,745						0001
Purchased Call/JSG/JSG405XSII	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/31/2024	06/01/2026	06/04/2024	Exercise	1	1,063,981	180.25	28,849	5,738	5,562	(176)			5,562						0001
Purchased Call/JSG/JSG405YS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/04/2024	06/04/2026	06/06/2024	Exercise	1	3,505,184	179.82	81,673	25,236	32,071	6,835			32,071						0001
Purchased Call/JSG/JSG405YSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/06/2024	06/05/2026	06/10/2024	Exercise	1	631,261	179.91	18,411	2,915	2,936	22			2,936						0001
Purchased Call/JSG/JSG405YSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/07/2024	06/05/2026	06/11/2024	Exercise	1	1,414,255	179.53	23,930	15,118	19,802	4,684			19,802						0001
Purchased Call/JSG/JSG405YSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/11/2024	06/11/2026	06/13/2024	Exercise	1	1,791,655	178.74	53,342	7,639	9,087	1,448			9,087						0001
Purchased Call/JSG/JSG405ZSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/25/2024	06/25/2026	06/27/2024	Exercise	1	3,024,952	182.06	91,027	12,717	14,949	2,232			14,949						0001
Purchased Call/JSG/JSG50S0SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	07/09/2024	07/09/2026	07/11/2024	Exercise	1	2,380,931	176.72	85,890	3,007	5,063	2,056			5,063						0001
Purchased Call/JSG/JSG50S0ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	07/16/2024	07/16/2026	07/18/2024	Exercise	1	2,132,710	187.94	70,412	6,062	6,745	683			6,745						0001
Purchased Call/MAB/MAB4137SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/25/2024	11/25/2025	11/27/2024	Exercise	1	10,140,726	278.48	214,716	4,397	4,628	231			4,628						0001
Purchased Call/MAB/MAB4138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/17/2024	12/17/2025	12/19/2024	Exercise	1	15,698,413	277.95	321,101	2,812	2,333	(479)			2,333						0001
Purchased Call/MSD/MSD2133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2024	Exercise	1	101,313	182.53	5,623		3,597	3,534			3,597		(62)				0001
Purchased Call/MSD/MSD213USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2024	Exercise	1	191,118	182.71	10,722		7,061	5,997			7,061		(1,063)				0001
Purchased Call/MSD/MSD213VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2024	Exercise	1	846,948	181.32	49,546		44,888	37,245			44,888		(7,644)				0001
Purchased Call/MSD/MSD213VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	02/29/2024	Exercise	1	250,975	181.42	14,607		13,364	11,070			13,364		(2,294)				0001
Purchased Call/MSD/MSD213VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2023	03/01/2024	03/05/2024	Exercise	1	382,588	180.92	22,458		22,373	18,671			22,373		(3,702)				0001
Purchased Call/MSD/MSD213VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/05/2024	Exercise	1	383,344	181.36	22,502		21,433	17,693			21,433		(3,740)				0001
Purchased Call/MSD/MSD213VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/05/2024	03/07/2024	Exercise	1	536,574	182.14	31,658		27,957	22,391			27,957		(5,566)				0001
Purchased Call/MSD/MSD213WS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/13/2024	Exercise	1	323,209	179.75	18,617		24,472	20,882			24,472		(3,590)				0001
Purchased Call/MSD/MSD213WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/27/2024	Exercise	1	473,763	180.55	24,588		36,684	30,994			36,684		(5,690)				0001
Purchased Call/MSD/MSD213X61	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise	1	50,619	182.66	2,713		3,846	3,189			3,846		(658)				0001
Purchased Call/MSD/MSD213XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/23/2024	Exercise	1	406,546	184.13	22,482		23,514	16,782			23,514		(6,732)				0001
Purchased Call/MSD/MSD213YSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/01/2024	Exercise	1	561,664	183.58	30,667		38,091	28,038			38,091		(10,053)				0001
Purchased Call/MSD/MSD213YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/07/2024	Exercise	1	340,666	181.6	18,294		25,362	19,181			25,362		(6,182)				0001
Purchased Call/MSD/MSD213YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	05/07/2024	Exercise	1	406,286	181.13	21,127		31,380	24,182			31,380		(7,198)				0001
Purchased Call/MSD/MSD213YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/14/2024	Exercise	1	478,044	181.72	25,480		40,275	31,176			40,275		(9,100)				0001
Purchased Call/MSD/MSD2132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2024	Exercise	1	200,203	181.67	11,031		17,236	12,932			17,236		(4,303)				0001
Purchased Call/MSD/MSD2132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	04/10/2024	Exercise	1	867,005	181.84	48,119		66,262	47,358			66,262		(18,904)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/JSG/JSG5051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	07/23/2024	07/23/2026	07/25/2024	Exercise	1	2,303,122	187.94	61,413	13,859	14,521	662			14,521						0001
Purchased Call/JSG/JSG5052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/08/2024	08/07/2026	08/12/2024	Exercise	1	1,263,458	179	30,510	9,256	15,102	5,846			15,102						0001
Purchased Call/JSG/JSG5052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/13/2024	08/13/2026	08/15/2024	Exercise	1	2,612,677	179.27	85,163	8,366	11,658	3,292			11,658						0001
Purchased Call/JSG/JSG5052SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/14/2024	08/14/2026	08/16/2024	Exercise	1	1,739,729	179.96	29,882	18,984	28,581	9,598			28,581						0001
Purchased Call/JSG/JSG5052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/16/2024	08/14/2026	08/20/2024	Exercise	1	1,146,859	181.46	36,737	3,938	4,965	1,027			4,965						0001
Purchased Call/JSG/JSG5053S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/20/2024	08/20/2026	08/22/2024	Exercise	1	3,117,718	181.9	96,425	12,583	16,077	3,493			16,077						0001
Purchased Call/JSG/JSG5053S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/21/2024	08/21/2026	08/23/2024	Exercise	1	913,223	183.05	27,282	4,167	4,981	815			4,981						0001
Purchased Call/JSG/JSG5054S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/06/2024	09/04/2026	09/10/2024	Exercise	1	1,837,540	181.6	61,929	5,143	7,042	1,899			7,042						0001
Purchased Call/JSG/JSG5054SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/10/2024	09/10/2026	09/12/2024	Exercise	1	2,508,985	184.11	88,985	4,935	6,429	1,494			6,429						0001
Purchased Call/JSG/JSG5054SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/11/2024	09/11/2026	09/13/2024	Exercise	1	627,591	183.31	22,529	1,099	1,820	721			1,820						0001
Purchased Call/JSG/JSG5055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/24/2024	09/24/2026	09/26/2024	Exercise	1	2,275,708	190.46	83,074	3,408	2,782	(627)			2,782						0001
Purchased Call/JSG/JSG5056S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/15/2024	10/15/2026	10/17/2024	Exercise	1	4,188,765	194.36	137,357	13,840	10,099	(3,741)			10,099						0001
Purchased Call/JSG/JSG5057S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/22/2024	10/22/2026	10/24/2024	Exercise	1	2,457,058	192.08	74,153	11,205	10,765	(440)			10,765						0001
Purchased Call/MSD/MSD213TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2024	Exercise	1	140,185	183.59	7,612		3,841	3,608			3,841		(233)				0001
Purchased Call/MSD/MSD213TSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	02/01/2024	Exercise	1	296,887	182.61	16,240		12,047	10,750			12,047		(1,297)				0001
Purchased Call/MSD/MSD213US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/05/2024	Exercise	1	183,255	183.19	9,987		6,712	5,859			6,712		(853)				0001
Purchased Call/MSD/MSD213USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	02/13/2024	Exercise	1	380,477	182.22	21,345		13,864	11,558			13,864		(2,306)				0001
Purchased Call/MSD/MSD213USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise	1	205,692	183.16	11,724		7,951	6,498			7,951		(1,453)				0001
Purchased Call/MSD/MSD213UST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2024	Exercise	1	171,775	182.7	9,791		7,080	5,829			7,080		(1,251)				0001
Purchased Call/MSD/MSD213USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/21/2024	Exercise	1	1,415,120	182.49	80,803		60,020	49,666			60,020		(10,354)				0001
Purchased Call/MSD/MSD213VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/07/2024	03/11/2024	Exercise	1	729,403	181.39	43,618		44,193	36,284			44,193		(7,909)				0001
Purchased Call/MSD/MSD213WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise	1	453,157	180.55	23,564		34,285	28,782			34,285		(5,503)				0001
Purchased Call/MSD/MSD213WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2024	Exercise	1	212,310	180.94	11,252		17,565	14,907			17,565		(2,659)				0001
Purchased Call/MSD/MSD213XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/03/2024	04/05/2024	Exercise	1	205,265	183.4	11,064		14,270	11,443			14,270		(2,827)				0001
Purchased Call/MSD/MSD213XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	01/22/2024	Exercise	1	374,797	183.88	20,277		21,344	15,774			21,344		(5,570)				0001
Purchased Call/MSD/MSD213XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	03/05/2024	Exercise	1	292,118	184.36	15,611		14,256	9,842			14,256		(4,413)				0001
Purchased Call/MSD/MSD213XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/17/2024	Exercise	1	372,305	184.18	20,365		18,354	12,464			18,354		(5,891)				0001
Purchased Call/MSD/MSD213YS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	04/30/2024	Exercise	1	88,476	183.06	4,813		5,969	4,422			5,969		(1,547)				0001
Purchased Call/MSD/MSD213YSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/07/2024	Exercise	1	97,965	182.2	5,222		6,947	5,163			6,947		(1,784)				0001
Purchased Call/MSD/MSD213YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2024	Exercise	1	201,053	182.1	10,736		15,446	11,671			15,446		(3,775)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD213Y$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/13/2024	Exercise	1	762,372	181.81	41,016		62,689	48,153			62,689		(14,536)				0001
Purchased Call/MSD/MSD212Z$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2024	Exercise	1	466,248	181.46	24,991		42,524	33,255			42,524		(9,269)				0001
Purchased Call/MSD/MSD213Z$9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	05/20/2024	Exercise	1	448,774	180.5	24,279		43,386	34,314			43,386		(9,071)				0001
Purchased Call/MSD/MSD212Z$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	03/01/2024	Exercise	1	631,001	181.23	36,283		44,552	29,700			44,552		(14,852)				0001
Purchased Call/MSD/MSD3130$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/04/2024	Exercise	1	156,165	180.91	8,714		13,820	10,175			13,820		(3,645)				0001
Purchased Call/MSD/MSD3130$6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	06/06/2024	Exercise	1	473,823	182	27,008		37,489	25,989			37,489		(11,501)				0001
Purchased Call/MSD/MSD3130$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/11/2024	Exercise	1	340,862	182.92	19,293		24,952	16,508			24,952		(8,444)				0001
Purchased Call/MSD/MSD3130$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Exercise	1	307,288	184.04	17,700		18,266	10,131			18,266		(8,135)				0001
Purchased Call/MSD/MSD3130$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	02/08/2024	Exercise	1	1,588,968	184.04	92,319		97,997	55,016			97,997		(42,980)				0001
Purchased Call/MSD/MSD3131$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/26/2024	Exercise	1	403,539	182.64	23,446		34,645	23,342			34,645		(11,303)				0001
Purchased Call/MSD/MSD3131$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/09/2024	Exercise	1	469,871	183.93	27,816		31,754	17,540			31,754		(14,214)				0001
Purchased Call/MSD/MSD3131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	04/08/2024	Exercise	1	491,125	183.06	29,075		37,281	22,025			37,281		(15,256)				0001
Purchased Call/MSD/MSD3132$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/25/2023	07/25/2024	07/29/2024	Exercise	1	375,549	186.45	22,233		29,146	16,563			29,146		(12,582)				0001
Purchased Call/MSD/MSD3133$G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	04/01/2024	Exercise	1	277,089	185.91	16,404		22,975	13,061			22,975		(9,914)				0001
Purchased Call/MSD/MSD3133$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	08/19/2024	Exercise	1	309,089	185.5	17,888		28,193	17,017			28,193		(11,176)				0001
Purchased Call/MSD/MSD3133$U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise	1	290,417	184.94	17,309		27,748	16,906			27,748		(10,842)				0001
Purchased Call/MSD/MSD3134$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise	1	481,568	185.28	29,183		49,150	29,988			49,150		(19,161)				0001
Purchased Call/MSD/MSD3134$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	09/03/2024	Exercise	1	209,318	186.38	12,496		20,182	11,908			20,182		(8,274)				0001
Purchased Call/MSD/MSD3135$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2024	Exercise	1	356,402	186.03	21,420		34,638	19,750			34,638		(14,888)				0001
Purchased Call/MSD/MSD3135$B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/18/2024	Exercise	1	134,518	186.61	8,085		13,292	7,524			13,292		(5,768)				0001
Purchased Call/MSD/MSD3135$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/17/2024	Exercise	1	74,756	186.61	4,463		7,095	3,921			7,095		(3,174)				0001
Purchased Call/MSD/MSD3135$J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	03/26/2024	Exercise	1	632,058	185.04	38,239		67,991	39,942			67,991		(28,049)				0001
Purchased Call/MSD/MSD3135$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/28/2023	09/27/2024	10/01/2024	Exercise	1	281,145	184.21	16,841		32,157	19,562			32,157		(12,595)				0001
Purchased Call/MSD/MSD3135$V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	10/02/2024	09/05/2024	Exercise	1	530,926	182.38	31,856		69,396	45,329			69,396		(24,067)				0001
Purchased Call/MSD/MSD3136$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	09/06/2024	Exercise	1	424,688	181.29	25,142		60,386	39,941			60,386		(20,445)				0001
Purchased Call/MSD/MSD3137$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/05/2024	Exercise	1	116,801	182.56	6,845		14,728	8,945			14,728		(5,783)				0001
Purchased Call/JSG/JSG505A$A	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/06/2024	12/04/2026	12/10/2024	Exercise	1	987,386	182.01	33,691	3,248	2,749	(499)			2,749						0001
Purchased Call/JSG/JSG3055$N	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	01/09/2024	Expire	1	853,106	215.71	30,115		(335)				(335)						0001
Purchased Call/JSG/JSG3055$R	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	01/11/2024	Expire	1	663,500	214.53	23,488		(518)				(518)						0001
Purchased Call/JSG/JSG3057$K	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	01/23/2024	Expire	1	626,123	214.26	22,102		(1,105)				(1,105)						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305US1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	01/27/2023	01/26/2024	01/30/2024	Expire	1	837,063	217.76	29,465			(2,046)				(2,046)				0001
Purchased Call/JSG/JSG305VSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2024	Expire	1	247,823	219.09	8,748			(1,060)				(1,060)				0001
Purchased Call/JSG/JSG305VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Expire	1	310,402	214.18	10,957			(1,539)				(1,539)				0001
Purchased Call/JSG/JSG305WS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/24/2023	02/23/2024	02/27/2024	Expire	1	714,439	212.5	25,148			(3,702)				(3,702)				0001
Purchased Call/JSG/JSG305WSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/28/2023	02/29/2024	03/04/2024	Expire	1	231,322	209.8	8,189			(1,327)				(1,327)				0001
Purchased Call/JSG/JSG305XSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/14/2023	03/14/2024	03/18/2024	Exercise	1	132,420	198.06	4,648		3,065	2,133			3,065	(932)				0001
Purchased Call/JSG/JSG305YSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/24/2023	03/25/2024	03/27/2024	Exercise	1	362,931	196.92	12,811		19,940	16,975			19,940	(2,965)				0001
Purchased Call/JSG/JSG305YSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/28/2023	03/28/2024	04/01/2024	Exercise	1	275,177	198.78	9,686		16,579	14,264			16,579	(2,315)				0001
Purchased Call/JSG/JSG3052SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/03/2023	04/03/2024	04/05/2024	Exercise	1	179,432	205.99	6,298		4,153	2,544			4,153	(1,609)				0001
Purchased Call/JSG/JSG3052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/06/2023	04/05/2024	04/09/2024	Exercise	1	118,983	205.99	4,224		2,754	1,642			2,754	(1,112)				0001
Purchased Call/JSG/JSG3052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Exercise	1	203,908	205.99	7,280		4,719	2,745			4,719	(1,974)				0001
Purchased Call/JSG/JSG405093B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2024	Expire	1	229,349	205.99	8,188			(2,384)				(2,384)				0001
Purchased Call/JSG/JSG405196	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Exercise	1	105,290	193.83	3,748		8,905	7,710			8,905	(1,195)				0001
Purchased Call/JSG/JSG4051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/28/2023	04/29/2024	02/12/2024	Exercise	1	411,908	204.53	14,664		12,732	7,925			12,732	(4,807)				0001
Purchased Call/MSD/MSD2132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	05/22/2024	Exercise	1	413,263	181.66	22,688		36,831	28,081			36,831	(8,750)				0001
Purchased Call/MSD/MSD2132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise	1	684,117	181.41	38,242		53,889	38,760			53,889	(15,129)				0001
Purchased Call/MSD/MSD2132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise	1	346,612	181.23	19,688		27,675	19,778			27,675	(7,897)				0001
Purchased Call/MSD/MSD2132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise	1	775,327	180.96	43,418		68,381	50,370			68,381	(18,011)				0001
Purchased Call/MSD/MSD3130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	06/03/2024	Exercise	1	374,123	181.91	21,175		29,107	20,032			29,107	(9,075)				0001
Purchased Call/MSD/MSD3130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	05/24/2024	Exercise	1	462,965	182.71	26,435		34,878	23,153			34,878	(11,725)				0001
Purchased Call/MSD/MSD3130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/10/2024	Exercise	1	574,676	182.97	32,814		39,632	24,938			39,632	(14,694)				0001
Purchased Call/MSD/MSD3130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/18/2024	Exercise	1	239,110	183.23	13,677		15,333	9,134			15,333	(6,200)				0001
Purchased Call/MSD/MSD3131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	02/15/2024	Exercise	1	263,897	182.55	15,280		18,386	11,106			18,386	(7,280)				0001
Purchased Call/MSD/MSD3131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/02/2024	Exercise	1	485,670	183.17	28,509		36,219	22,083			36,219	(14,136)				0001
Purchased Call/MSD/MSD3131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/02/2024	Exercise	1	127,166	183.74	7,414		9,060	5,363			9,060	(3,697)				0001
Purchased Call/MSD/MSD3132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	07/16/2024	Exercise	1	432,152	184.13	25,324		33,327	19,900			33,327	(13,427)				0001
Purchased Call/MSD/MSD3132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/12/2024	07/16/2024	Exercise	1	194,182	184.3	11,263		14,782	8,761			14,782	(6,021)				0001
Purchased Call/MSD/MSD3132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2024	07/17/2024	Exercise	1	377,424	183.62	22,193		30,501	18,519			30,501	(11,983)				0001
Purchased Call/MSD/MSD3132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/23/2024	Exercise	1	264,682	185.63	15,563		21,102	12,479			21,102	(8,622)				0001
Purchased Call/MSD/MSD3133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2024	Exercise	1	548,704	186.73	32,428		46,134	27,247			46,134	(18,887)				0001

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Purchased Call/MSD/MSD3133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/05/2024	Exercise	1	261,321	186.3	15,575		22,485	13,371			22,485		(9,114)				0001
Purchased Call/MSD/MSD3133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/07/2024	Exercise	1	407,565	185.26	24,250		32,448	17,951			32,448		(14,497)				0001
Purchased Call/MSD/MSD3133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/18/2023	08/20/2024	08/22/2024	Exercise	1	432,968	185.78	25,848		39,268	22,793			39,268		(16,475)				0001
Purchased Call/MSD/MSD3134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/18/2023	08/16/2024	08/20/2024	Exercise	1	69,170	185.78	4,095		6,262	3,669			6,262		(2,593)				0001
Purchased Call/MSD/MSD3134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/22/2023	08/22/2024	08/26/2024	Exercise	1	159,703	184.97	9,566		15,558	9,409			15,558		(6,150)				0001
Purchased Call/MSD/MSD3134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/25/2023	08/26/2024	05/23/2024	Exercise	1	225,949	185.28	13,670		22,066	13,103			22,066		(8,963)				0001
Purchased Call/MSD/MSD3134SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2024	Exercise	1	256,724	185.65	15,506		25,500	15,276			25,500		(10,224)				0001
Purchased Call/MSD/MSD3137SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/03/2023	11/05/2024	09/10/2024	Exercise	1	584,989	182.78	34,105		75,563	46,612			75,563		(28,952)				0001
Purchased Call/MSD/MSD3137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/10/2023	11/12/2024	11/14/2024	Exercise	1	459,816	181.64	27,129		63,110	39,558			63,110		(23,552)				0001
Purchased Call/MSD/MSD3138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/15/2023	11/15/2024	04/09/2024	Exercise	1	218,315	182.8	12,640		26,622	15,544			26,622		(11,078)				0001
Purchased Call/MSD/MSD3138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/20/2023	11/20/2024	07/12/2024	Exercise	1	386,563	183.09	22,382		49,078	29,155			49,078		(19,922)				0001
Purchased Call/MSD/MSD3138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/25/2024	Exercise	1	223,371	183.22	12,911		31,198	19,639			31,198		(11,559)				0001
Purchased Call/MSD/MSD3138SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	11/30/2023	11/29/2024	12/03/2024	Exercise	1	616,462	184.48	35,015		84,677	52,377			84,677		(32,299)				0001
Purchased Call/MSD/MSD3138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/01/2023	11/29/2024	12/03/2024	Exercise	1	98,545	185.27	5,509		13,058	7,963			13,058		(5,096)				0001
Purchased Call/MSD/MSD3138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/04/2023	12/04/2024	09/11/2024	Exercise	1	413,817	185.3	23,463		49,749	27,961			49,749		(21,787)				0001
Purchased Call/MSD/MSD3139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/12/2023	12/12/2024	01/23/2024	Exercise	1	223,781	185.15	12,688		22,012	9,951			22,012		(12,061)				0001
Purchased Call/MSD/MSD3139SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise	1	154,028	186.83	8,395		13,265	5,010			13,265		(8,255)				0001
Purchased Call/MSD/MSD3139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/10/2024	Exercise	1	341,395	187.56	18,538		29,690	11,305			29,690		(18,385)				0001
Purchased Call/MSD/MSD3138S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	01/31/2024	01/31/2025	02/02/2024	Exercise	1	358,426	189.09	14,249	2,553	3,441	887			3,441						0001
Purchased Call/JSG/JSG4052SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/14/2024	Exercise	1	327,599	201.3	11,663		17,059	12,893			17,059		(4,165)				0001
Purchased Call/JSG/JSG4052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	05/16/2024	Exercise	1	98,296	200.75	3,499		5,402	4,114			5,402		(1,288)				0001
Purchased Call/JSG/JSG4052SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	01/31/2024	Exercise	1	656,712	200.75	23,379		33,610	25,044			33,610		(8,566)				0001
Purchased Call/JSG/JSG4054S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	01/10/2024	Exercise	1	316,746	191.29	11,213		11,438	6,818			11,438		(4,621)				0001
Purchased Call/JSG/JSG4054S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/04/2024	Exercise	1	245,416	190.56	8,688		13,842	10,238			13,842		(3,604)				0001
Purchased Call/JSG/JSG4054SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	01/04/2024	Exercise	1	364,990	197.9	12,921		6,268	695			6,268		(5,573)				0001
Purchased Call/JSG/JSG4054SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	04/03/2024	Exercise	1	591,084	199.49	20,924		6,802	(2,478)			6,802		(9,281)				0001
Purchased Call/JSG/JSG4055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	01/22/2024	Exercise	1	728,809	204.78	25,800		1,264	(10,710)			1,264		(11,973)				0001
Purchased Call/JSG/JSG4055SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	06/25/2024	Exercise	1	257,285	203.36	9,108		266	(4,037)			266		(4,304)				0001
Purchased Call/JSG/JSG4055SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	06/26/2024	Exercise	1	384,879	199.16	13,625		10,537	3,969			10,537		(6,568)				0001
Purchased Call/JSG/JSG4056S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	01/29/2024	Exercise	1	557,553	200.67	19,737		3,583	(6,123)			3,583		(9,706)				0001

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Purchased Call/JSG/JSG40565$1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/30/2023	07/01/2024	04/24/2024	Exercise	1	501,691	206.76	17,710		1,703	(7,201)			1,703		(8,904)				0001
Purchased Call/JSG/JSG40575D	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	07/14/2023	07/16/2024	07/18/2024	Exercise	1	280,665	208.51	10,076		1,262	(4,191)			1,262		(5,453)				0001
Purchased Call/JSG/JSG40585B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	07/28/2023	07/29/2024	05/28/2024	Exercise	1	425,050	216.5	15,174		360	(8,419)			360		(8,779)				0001
Purchased Call/JSG/JSG40595M	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/11/2023	08/12/2024	08/14/2024	Expire	1	290,449	210.38	10,456			(6,452)					(6,452)				0001
Purchased Call/JSG/JSG405A$3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/18/2023	08/19/2024	06/05/2024	Exercise	1	310,235	199.41	11,168		12,125	5,018			12,125		(7,107)				0001
Purchased Call/JSG/JSG405AD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/22/2023	08/22/2024	06/18/2024	Exercise	1	367,423	198.36	13,227		18,609	10,106			18,609		(8,503)				0001
Purchased Call/JSG/JSG405AN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/25/2023	08/26/2024	06/18/2024	Exercise	1	540,238	200.07	19,449		33,769	21,018			33,769		(12,751)				0001
Purchased Call/JSG/JSG405B9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/01/2023	09/04/2024	09/06/2024	Exercise	1	89,391	201.71	3,218		5,139	2,955			5,139		(2,184)				0001
Purchased Call/JSG/JSG405C9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/12/2023	09/12/2024	07/12/2024	Exercise	1	330,534	194.43	11,833		26,331	18,041			26,331		(8,290)				0001
Purchased Call/JSG/JSG405C$C	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/13/2023	09/13/2024	09/17/2024	Exercise	1	225,334	194.47	8,067		21,084	15,410			21,084		(5,673)				0001
Purchased Call/JSG/JSG405C$V	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/19/2023	09/19/2024	09/23/2024	Exercise	1	145,184	194.25	5,183		16,186	12,455			16,186		(3,731)				0001
Purchased Call/JSG/JSG405D$5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/22/2023	09/23/2024	09/16/2024	Exercise	1	471,071	186.74	16,817		73,236	60,912			73,236		(12,323)				0001
Purchased Call/MSD/MSD3135$N	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/30/2024	Exercise	1	302,776	184.25	18,227		33,145	19,675			33,145		(13,470)				0001
Purchased Call/MSD/MSD3135$R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise	1	125,943	183.6	7,519		14,872	9,233			14,872		(5,639)				0001
Purchased Call/MSD/MSD3135$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	10/07/2024	Exercise	1	138,794	182	8,328		18,448	12,134			18,448		(6,314)				0001
Purchased Call/MSD/MSD3136$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/09/2024	Exercise	1	139,284	181.45	8,329		18,899	12,456			18,899		(6,442)				0001
Purchased Call/MSD/MSD3136$D	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	10/16/2024	Exercise	1	318,171	181.77	18,899		43,848	28,979			43,848		(14,868)				0001
Purchased Call/MSD/MSD3136$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	09/23/2024	Exercise	1	412,513	183.17	24,503		53,788	34,334			53,788		(19,455)				0001
Purchased Call/MSD/MSD3136$P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	09/24/2024	Exercise	1	296,308	183.22	17,719		38,744	24,579			38,744		(14,166)				0001
Purchased Call/MSD/MSD3137$E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	11/04/2024	Exercise	1	279,088	181.01	16,578		38,823	24,978			38,823		(13,845)				0001
Purchased Call/MSD/MSD3137$T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/13/2024	Exercise	1	218,801	181.82	12,734		31,890	20,975			31,890		(10,915)				0001
Purchased Call/MSD/MSD3138$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	05/29/2024	Exercise	1	584,596	181.67	34,316		79,158	49,273			79,158		(29,885)				0001
Purchased Call/MSD/MSD3138$8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/20/2024	Exercise	1	92,594	182.93	5,380		12,376	7,604			12,376		(4,772)				0001
Purchased Call/MSD/MSD3138$L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	04/25/2024	Exercise	1	440,330	183.52	25,790		59,881	36,302			59,881		(23,579)				0001
Purchased Call/MSD/MSD3138$S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/04/2024	Exercise	1	63,014	185.27	3,541		8,085	4,807			8,085		(3,278)				0001
Purchased Call/MSD/MSD3139$0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	09/25/2024	Exercise	1	266,384	184.8	14,944		32,651	18,576			32,651		(14,075)				0001
Purchased Call/MSD/MSD3139$3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/11/2024	Exercise	1	90,982	184.95	5,195		10,808	5,899			10,808		(4,909)				0001
Purchased Call/MSD/MSD3139$7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	09/10/2024	Exercise	1	356,413	185.32	20,316		39,524	20,269			39,524		(19,255)				0001
Purchased Call/MSD/MSD3139$M	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	09/23/2024	Exercise	1	238,874	187.57	13,186		19,550	6,762			19,550		(12,787)				0001
Purchased Call/MSD/MSD3139$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	09/23/2024	Exercise	1	113,474	187.23	6,196		10,688	4,577			10,688		(6,110)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD3139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	08/05/2024	Exercise	1	136,767	187.23	7,467		12,441	5,077			12,441		(7,364)				0001
Purchased Call/MSD/MSD3139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	11/22/2024	Exercise	1	668,403	187.59	36,495		58,088	21,994			58,088		(36,094)				0001
Purchased Call/MSD/MSD313CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2024	02/25/2025	02/27/2024	Exercise	1	643,122	191.44	29,973	3,439	3,803	364			3,803						0001
Purchased Call/MSD/MSD313CS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/26/2025	02/28/2024	Exercise	1	1,233,290	190.93	24,913	22,877	26,330	3,453			26,330						0001
Purchased Call/MSD/MSD313CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/29/2024	02/28/2025	03/04/2024	Exercise	1	423,855	191.16	18,193	2,983	4,803	1,819			4,803						0001
Purchased Call/MSD/MSD313CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2025	03/08/2024	Exercise	1	429,307	192.17	13,950	5,196	6,544	1,348			6,544						0001
Purchased Call/MSD/MSD313CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2024	03/07/2025	03/11/2024	Exercise	1	623,564	192.38	31,212	2,041	3,225	1,185			3,225						0001
Purchased Call/MSD/MSD313CSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2024	03/11/2025	03/13/2024	Exercise	1	537,451	193.36	14,453	7,984	8,990	1,007			8,990						0001
Purchased Call/MSD/MSD313DS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2024	03/20/2025	03/22/2024	Exercise	1	244,016	194.23	10,498	1,718	2,392	674			2,392						0001
Purchased Call/MSD/MSD313DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/25/2024	03/25/2025	03/27/2024	Exercise	1	475,544	194.53	16,954	5,028	5,770	742			5,770						0001
Purchased Call/MSD/MSD313DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2024	03/28/2025	04/01/2024	Exercise	1	957,204	196.54	43,238	5,662	4,507	(1,154)			4,507						0001
Purchased Call/MSD/MSD313DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2024	04/01/2025	04/03/2024	Exercise	1	236,232	196.39	9,207	2,200	1,847	(353)			1,847						0001
Purchased Call/MSD/MSD313ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/05/2025	05/07/2024	Exercise	1	105,663	195.12	3,172	1,484	1,873	389			1,873						0001
Purchased Call/MSD/MSD3133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2024	06/13/2025	06/17/2024	Exercise	1	518,342	195.21	23,746	3,081	4,254	1,173			4,254						0001
Purchased Call/MSD/MSD3133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/16/2025	06/18/2024	Exercise	1	268,134	194.98	4,387	5,569	6,733	1,164			6,733						0001
Purchased Call/JSG/JSG405DS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/22/2023	09/24/2024	09/26/2024	Exercise	1	113,962	186.74	4,068		17,704	14,720			17,704		(2,984)				0001
Purchased Call/JSG/JSG405DSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/26/2023	09/26/2024	05/28/2024	Exercise	1	265,582	182.13	9,508		43,025	35,998			43,025		(7,026)				0001
Purchased Call/JSG/JSG405ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/29/2023	10/01/2024	10/03/2024	Exercise	1	200,707	180.32	7,165		40,938	35,544			40,938		(5,394)				0001
Purchased Call/JSG/JSG405ESM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/06/2023	10/07/2024	05/28/2024	Exercise	1	644,023	177.89	22,927		123,790	106,056			123,790		(17,734)				0001
Purchased Call/JSG/JSG405FSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/17/2023	10/17/2024	04/05/2024	Exercise	1	301,898	182.69	10,748		59,445	50,883			59,445		(8,563)				0001
Purchased Call/JSG/JSG405FSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/18/2023	10/18/2024	10/22/2024	Exercise	1	88,169	179.78	3,139		21,341	18,832			21,341		(2,509)				0001
Purchased Call/JSG/JSG405FSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/20/2023	10/21/2024	04/09/2024	Exercise	1	415,792	175.71	14,844		98,487	86,465			98,487		(12,022)				0001
Purchased Call/JSG/JSG405GS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/25/2023	10/25/2024	05/28/2024	Exercise	1	152,392	174.74	5,440		30,649	26,195			30,649		(4,454)				0001
Purchased Call/JSG/JSG405HS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/03/2023	11/01/2024	11/05/2024	Exercise	1	116,934	185.08	4,151		14,826	11,309			14,826		(3,517)				0001
Purchased Call/JSG/JSG405HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/10/2023	11/08/2024	11/13/2024	Exercise	1	73,135	183.78	2,589		15,841	13,598			15,841		(2,244)				0001
Purchased Call/JSG/JSG405HSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/10/2023	11/11/2024	11/13/2024	Exercise	1	293,733	183.78	10,428		64,680	55,631			64,680		(9,049)				0001
Purchased Call/JSG/JSG405JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/05/2023	12/05/2024	12/09/2024	Exercise	1	202,434	195.25	7,227		26,980	20,249			26,980		(6,731)				0001
Purchased Call/JSG/JSG405KSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/15/2023	12/13/2024	06/04/2024	Exercise	1	356,236	193.21	12,682		29,458	17,234			29,458		(12,224)				0001
Purchased Call/JSG/JSG405LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/21/2023	12/20/2024	12/24/2024	Exercise	1	73,418	192.97	2,614		1,074	(1,497)			1,074		(2,570)				0001
Purchased Call/JSG/JSG405LSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/26/2023	12/26/2024	04/19/2024	Exercise	1	659,973	194.67	23,627		17,262	(6,106)			17,262		(23,367)				0001

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Purchased Call/JSG/JSG405LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/27/2023	12/27/2024	06/14/2024	Exercise	1	198,003	194.96	7,089		2,825	(4,205)			2,825		(7,030)				0001
Purchased Call/JSG/JSG405LSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/28/2023	12/27/2024	03/06/2024	Exercise	1	125,539	195.35	4,469		4,174	(295)			4,174		(4,469)				0001
Purchased Call/JSG/JSG405LSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/29/2023	12/31/2024	07/12/2024	Exercise	1	458,088	195.16	16,400		2,103	(14,296)			2,103		(16,400)				0001
Purchased Call/JSG/JSG405MSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	01/10/2024	01/10/2025	01/12/2024	Exercise	1	278,343	194.92	6,803	1,567	2,277	710			2,277						0001
Purchased Call/JSG/JSG405MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	01/12/2024	01/15/2025	01/17/2024	Exercise	1	498,254	194.22	9,371	4,233	5,795	1,561			5,795						0001
Purchased Call/JSG/JSG405NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	01/12/2024	01/14/2025	01/17/2024	Exercise	1	868,085	194.22	21,172	4,953	8,103	3,151			8,103						0001
Purchased Call/MSD/MSD313ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2024	01/15/2025	01/17/2024	Exercise	1	342,501	188.62	14,849	1,823	3,530	1,707			3,530						0001
Purchased Call/MSD/MSD313ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/28/2025	01/30/2024	Exercise	1	501,838	189.48	21,237	3,182	4,699	1,517			4,699						0001
Purchased Call/MSD/MSD313ASW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2024	01/27/2025	01/30/2024	Exercise	1	173,290	189.48	2,961	3,259	4,104	844			4,104						0001
Purchased Call/MSD/MSD313ASZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/29/2024	01/29/2025	01/31/2024	Exercise	1	361,529	189.67	15,164	2,306	4,005	1,699			4,005						0001
Purchased Call/MSD/MSD313CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	03/07/2024	Exercise	1	461,113	191.63	21,934	2,129	3,512	1,384			3,512						0001
Purchased Call/MSD/MSD313CSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/12/2024	03/12/2025	03/14/2024	Exercise	1	685,292	193.49	26,671	6,127	7,809	1,682			7,809						0001
Purchased Call/MSD/MSD313CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2024	03/14/2025	03/19/2024	Exercise	1	776,432	193.15	38,914	2,710	2,882	172			2,882						0001
Purchased Call/MSD/MSD313HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/27/2025	07/02/2024	Exercise	1	921,883	196.83	36,590	8,099	10,315	2,216			10,315						0001
Purchased Call/MSD/MSD313HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2024	07/03/2025	07/08/2024	Exercise	1	523,958	196.43	27,139	1,495	2,021	526			2,021						0001
Purchased Call/MSD/MSD313KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2024	08/29/2025	09/04/2024	Exercise	1	678,175	204.84	29,876	2,627	2,785	158			2,785						0001
Purchased Call/MSD/MSD313LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/13/2024	09/12/2025	09/17/2024	Exercise	1	671,055	204.32	29,540	1,705	2,263	559			2,263						0001
Purchased Call/MSD/MSD313LSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/24/2024	09/24/2025	09/26/2024	Exercise	1	625,206	205.45	25,571	2,313	2,114	(199)			2,114						0001
Purchased Call/MSD/MSD313NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2024	10/31/2025	11/04/2024	Exercise	1	326,986	206.19	10,285	3,261	2,588	(673)			2,588						0001
Purchased Call/JSG/JSG405QSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/02/2024	02/04/2025	02/06/2024	Exercise	1	1,084,356	195.73	31,509	3,601	5,445	1,843			5,445						0001
Purchased Call/JSG/JSG405PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/14/2024	02/14/2025	02/16/2024	Exercise	1	295,902	194.85	6,676	1,959	3,336	1,377			3,336						0001
Purchased Call/JSG/JSG405QS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/16/2024	02/18/2025	02/21/2024	Exercise	1	885,082	199.22	21,419	5,089	7,649	2,559			7,649						0001
Purchased Call/JSG/JSG405QSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/26/2024	02/26/2025	02/28/2024	Exercise	1	503,563	200.89	3,861	7,083	9,540	2,457			9,540						0001
Purchased Call/JSG/JSG405RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/04/2024	03/04/2025	03/06/2024	Exercise	1	506,183	202.65	12,551	2,836	6,773	3,938			6,773						0001
Purchased Call/JSG/JSG405VSII	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/03/2024	05/02/2025	05/07/2024	Exercise	1	206,648	209.65	5,361	1,029	586	(442)			586						0001
Purchased Call/JSG/JSG405WSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/10/2024	05/09/2025	05/14/2024	Exercise	1	299,146	211.78	8,657	1,041	1,640	599			1,640						0001
Purchased Call/JSG/JSG405XSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/23/2024	05/23/2025	05/28/2024	Exercise	1	430,981	203.39	8,134	3,690	5,029	1,338			5,029						0001
Purchased Call/JSG/JSG405YSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/12/2024	06/12/2025	06/14/2024	Exercise	1	211,779	199.49	3,298	2,227	6,304	4,077			6,304						0001
Purchased Call/MSD/MSD313SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2024	03/26/2025	03/28/2024	Exercise	1	424,192	194.21	19,903	2,117	2,055	(61)			2,055						0001
Purchased Call/MSD/MSD313ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2024	04/17/2025	04/23/2024	Exercise	1	600,763	194.78	27,686	3,669	4,605	935			4,605						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2024	05/30/2025	06/03/2024	Exercise	1	377,682	194.81	15,947	3,017	4,252	1,235			4,252						0001
Purchased Call/MSD/MSD313GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/04/2024	06/04/2025	06/06/2024	Exercise	1	620,226	196.4	31,062	2,476	3,529	1,053			3,529						0001
Purchased Call/JSG/JSG405YSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2025	06/20/2024	Exercise	1	525,807	199.68	11,599	3,823	5,776	1,953			5,776						0001
Purchased Call/JSG/JSG5051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2025	07/25/2024	Exercise	1	138,379	208.33	4,156	461	628	166			628						0001
Purchased Call/JSG/JSG5051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	07/29/2024	Exercise	1	143,732	208.65	2,314	1,473	2,051	578			2,051						0001
Purchased Call/JSG/JSG5054S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	09/10/2024	Exercise	1	127,355	207.12	2,073	1,307	2,628	1,321			2,628						0001
Purchased Call/JSG/JSG5057S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	10/24/2024	Exercise	1	212,157	218.57	3,507	2,171	1,708	(464)			1,708						0001
Purchased Call/JSG/JSG505A5E	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/09/2024	12/09/2025	12/11/2024	Exercise	1	397,448	218.75	10,913	2,095	635	(1,460)			635						0001
Purchased Call/JSG/JSG3055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	01/09/2024	Expire	1	104,991	206.93	3,717			(41)					(41)				0001
Purchased Call/JSG/JSG3055SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	01/11/2024	Expire	1	244,846	212.54	8,668			(191)					(191)				0001
Purchased Call/JSG/JSG3057S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/17/2024	Expire	1	1,079,264	214.66	38,098			(1,167)					(1,167)				0001
Purchased Call/JSG/JSG3057SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	01/23/2024	Expire	1	221,788	211.98	7,829			(391)					(391)				0001
Purchased Call/JSG/JSG3057SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	01/26/2024	Expire	1	173,855	213.21	6,137			(389)					(389)				0001
Purchased Call/JSG/JSG305JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	01/30/2024	Expire	1	858,810	215.65	30,230			(2,099)					(2,099)				0001
Purchased Call/JSG/JSG305JSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2024	Expire	1	153,277	218.13	5,411			(480)					(480)				0001
Purchased Call/JSG/JSG305JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2024	Expire	1	584,973	215.4	20,650			(1,991)					(1,991)				0001
Purchased Call/JSG/JSG305VS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	02/13/2024	Expire	1	509,542	214.44	17,987			(1,949)					(1,949)				0001
Purchased Call/JSG/JSG305WS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	02/28/2024	Expire	1	834,508	208.26	29,458			(4,545)					(4,545)				0001
Purchased Call/JSG/JSG305WSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	03/06/2024	Expire	1	616,199	208.71	21,444			(3,722)					(3,722)				0001
Purchased Call/JSG/JSG305XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2024	Expire	1	401,118	208.59	13,959			(2,493)					(2,493)				0001
Purchased Call/JSG/JSG305YSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2024	Expire	1	594,923	193.45	21,001			(4,558)					(4,558)				0001
Purchased Call/JSG/JSG305YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/25/2024	Expire	1	537,682	194.07	18,926			(4,160)					(4,160)				0001
Purchased Call/JSG/JSG3057SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2024	Expire	1	949,299	192.71	33,510			(7,825)					(7,825)				0001
Purchased Call/JSG/JSG3052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2024	Expire	1	690,091	202.36	24,636			(6,633)					(6,633)				0001
Purchased Call/JSG/JSG4050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	04/22/2024	Expire	1	372,815	205.55	13,235			(3,927)					(3,927)				0001
Purchased Call/JSG/JSG4051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/06/2024	Expire	1	588,952	199.33	21,026			(7,047)					(7,047)				0001
Purchased Call/JSG/JSG4052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	05/08/2024	Expire	1	367,940	199.65	13,099			(4,547)					(4,547)				0001
Purchased Call/JSG/JSG3052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/05/2022	01/05/2024	01/09/2024	Expire	1	360,699	264.55	14,717			(81)					(81)				0001
Purchased Call/JSG/JSG3053S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/10/2022	01/10/2024	01/12/2024	Expire	1	452,157	261.05	18,403			(228)					(228)				0001
Purchased Call/JSG/JSG3053S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/11/2022	01/11/2024	01/16/2024	Expire	1	67,248	264.33	2,737			(38)					(38)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG30533B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/14/2022	01/16/2024	01/18/2024	Expire	1	1,369,271	264.5	55,592			(1,147)					(1,147)				0001
Purchased Call/JSG/JSG30541S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2024	01/26/2024	Expire	1	381,657	244.95	15,495			(490)					(490)				0001
Purchased Call/JSG/JSG30555S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/03/2022	02/02/2024	02/06/2024	Expire	1	1,231,251	247.78	49,619			(2,190)					(2,190)				0001
Purchased Call/JSG/JSG30563S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/24/2022	02/23/2024	02/27/2024	Expire	1	1,102,132	237.19	44,195			(3,231)					(3,231)				0001
Purchased Call/JSG/JSG30565V	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2024	02/29/2024	Expire	1	528,067	241.24	21,123			(1,654)					(1,654)				0001
Purchased Call/JSG/JSG30575L	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/03/2022	03/01/2024	03/05/2024	Expire	1	302,604	244.44	12,074			(999)					(999)				0001
Purchased Call/JSG/JSG30579R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	03/06/2024	Expire	1	448,382	244.7	17,935			(1,554)					(1,554)				0001
Purchased Call/JSG/JSG30589C	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/10/2022	03/08/2024	03/12/2024	Expire	1	458,660	239.98	18,209			(1,683)					(1,683)				0001
Purchased Call/JSG/JSG30588F	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/11/2022	03/11/2024	03/13/2024	Expire	1	500,703	238.89	19,878			(1,914)					(1,914)				0001
Purchased Call/JSG/JSG30585U	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	03/19/2024	Expire	1	301,235	244.81	11,929			(1,213)					(1,213)				0001
Purchased Call/JSG/JSG30599J	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024	03/29/2024	Expire	1	172,750	248.55	6,772			(799)					(799)				0001
Purchased Call/JSG/JSG3054SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	04/12/2024	Expire	1	130,630	248.55	5,108			(701)					(701)				0001
Purchased Call/JSG/JSG3053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	04/23/2024	Expire	1	84,434	254.29	3,293			(492)					(492)				0001
Purchased Call/JSG/JSG3052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/06/2022	05/07/2024	05/09/2024	Expire	1	27,532	245.13	1,052			(183)					(183)				0001
Purchased Call/JSG/JSG3052FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/24/2022	06/24/2024	06/26/2024	Expire	1	114,414	230.56	4,405			(1,060)					(1,060)				0001
Purchased Call/JSG/JSG3050KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2024	09/13/2024	Expire	1	70,630	220.26	2,642			(920)					(920)				0001
Purchased Call/JSG/JSG3050NSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2024	10/28/2024	Exercise	1	58,663	210.06	2,153		2,064	1,187			2,064		(877)				0001
Purchased Call/JSG/JSG3050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2024	11/15/2024	Exercise	1	109,964	213	4,047		5,568	3,808			5,568		(1,760)				0001
Purchased Call/JSG/JSG3052PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/18/2022	11/18/2024	11/20/2024	Exercise	1	50,102	213.71	1,839		1,939	1,125			1,939		(814)				0001
Purchased Call/JSG/JSG3050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	08/27/2024	Exercise	1	287,642	218.3	10,614		368	(4,684)			368		(5,052)				0001
Purchased Call/MSD/MSD313I96	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJIISFPU8MPR08K5P83	07/12/2024	07/11/2025	07/16/2024	Exercise	1	570,833	198.33	25,701	3,190	4,773	1,584			4,773						0001
Purchased Call/MSD/MSD313JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJIISFPU8MPR08K5P83	08/07/2024	08/07/2025	08/09/2024	Exercise	1	482,574	200.55	17,499	3,894	5,184	1,290			5,184						0001
Purchased Call/MSD/MSD313JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJIISFPU8MPR08K5P83	08/13/2024	08/13/2025	08/15/2024	Exercise	1	403,925	201.88	16,990	2,068	2,518	451			2,518						0001
Purchased Call/MSD/MSD313KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJIISFPU8MPR08K5P83	09/03/2024	09/03/2025	09/05/2024	Exercise	1	326,669	204.74	12,504	2,127	2,248	121			2,248						0001
Purchased Call/MSD/MSD313LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJIISFPU8MPR08K5P83	09/10/2024	09/10/2025	09/12/2024	Exercise	1	348,639	204.11	15,287	1,003	1,201	198			1,201						0001
Purchased Call/MSD/MSD313NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMJIISFPU8MPR08K5P83	10/24/2024	10/24/2025	10/28/2024	Exercise	1	360,621	206.88	11,357	3,535	3,334	(201)			3,334						0001
Purchased Call/JSG/JSG3050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/16/2022	12/17/2024	08/27/2024	Exercise	1	229,990	208.77	8,487		3,093	(999)			3,093		(4,092)				0001
Purchased Call/JSG/JSG3050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2022	12/27/2024	02/29/2024	Exercise	1	212,390	210.01	7,795		863	(2,997)			863		(3,860)				0001
Purchased Call/JSG/JSG30555I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2025	01/23/2024	Exercise	1	104,518	215.71	5,790		732	(1,252)			732						0001
Purchased Call/JSG/JSG3055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2025	08/12/2024	Exercise	1	125,765	214.53	11,885		1,554	(840)			1,554						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305T$1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	02/20/2024	Exercise	1	236,884	216.66	33,585		4,278	(304)			4,278						0001
Purchased Call/JSG/JSG305T$A	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2025	07/03/2024	Exercise	1	35,714	216.23	11,390		258	(442)			258						0001
Purchased Call/JSG/JSG305T$I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	02/21/2024	Exercise	1	286,289	214.26	49,333		4,926	(712)			4,926						0001
Purchased Call/JSG/JSG305T$II	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	02/26/2024	Exercise	1	156,307	215.89	28,180		2,591	(499)			2,591						0001
Purchased Call/JSG/JSG305T$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/27/2023	01/28/2025	02/26/2024	Exercise	1	209,167	217.76	35,667		2,473	(1,705)			2,473						0001
Purchased Call/JSG/JSG305U$D	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2025	05/30/2024	Exercise	1	162,648	219.7	18,163		1,503	(1,807)			1,503						0001
Purchased Call/JSG/JSG305V$8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	04/18/2024	Exercise	1	98,597	219.09	17,395		1,609	(426)			1,609						0001
Purchased Call/JSG/JSG305V$H	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/17/2023	02/19/2025	01/29/2024	Exercise	1	541,713	220.22	34,853		10,763	(570)			10,763						0001
Purchased Call/JSG/JSG305V$J	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	02/12/2024	Exercise	1	350,087	220.22	53,169		3,545	(3,771)			3,545						0001
Purchased Call/JSG/JSG305W$2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	01/12/2024	Exercise	1	660,511	212.5	61,211		11,031	(2,949)			11,031						0001
Purchased Call/JSG/JSG4052$7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	05/10/2024	Expire	1	551,392	199.14	19,630			(6,903)					(6,903)				0001
Purchased Call/JSG/JSG4052$F	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/14/2024	Expire	1	246,262	198.54	8,767			(3,131)					(3,131)				0001
Purchased Call/JSG/JSG4053$X	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	03/07/2024	Exercise	1	1,189,652	189.61	41,995		722	(16,468)			722		(17,190)				0001
Purchased Call/JSG/JSG4053$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	05/29/2024	Expire	1	212,098	189.61	7,466			(2,995)					(2,995)				0001
Purchased Call/JSG/JSG4054$G	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	02/02/2024	Exercise	1	1,059,094	195.63	37,386		224	(15,696)			224		(15,920)				0001
Purchased Call/JSG/JSG4054$Q	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	02/22/2024	Exercise	1	812,922	195.33	28,777		805	(11,607)			805		(12,412)				0001
Purchased Call/JSG/JSG4055$C	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/18/2024	Expire	1	119,638	195.63	4,223			(1,936)					(1,936)				0001
Purchased Call/JSG/JSG4055$K	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	03/12/2024	Exercise	1	1,402,095	195.63	49,634		629	(22,479)			629		(23,108)				0001
Purchased Call/JSG/JSG4055$O	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	06/24/2024	Expire	1	513,036	195.63	18,161			(8,532)					(8,532)				0001
Purchased Call/JSG/JSG4056$X	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	07/10/2024	Expire	1	694,631	191.17	24,798			(12,912)					(12,912)				0001
Purchased Call/JSG/JSG4056$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	05/29/2024	Exercise	1	1,220,969	191.17	43,589		319	(22,433)			319		(22,752)				0001
Purchased Call/JSG/JSG4057$7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	03/29/2024	Exercise	1	841,090	197.63	30,111		906	(15,059)			906		(15,965)				0001
Purchased Call/JSG/JSG4057$B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2024	03/13/2024	Exercise	1	1,006,034	197.36	36,016		597	(18,895)			597		(19,492)				0001
Purchased Call/JSG/JSG4058$G	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	08/01/2024	Expire	1	1,073,065	203.45	38,308			(22,206)					(22,206)				0001
Purchased Call/JSG/JSG4058$I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2024	07/31/2024	Expire	1	677,569	203.45	24,189			(13,994)					(13,994)				0001
Purchased Call/JSG/JSG4058$II	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	03/22/2024	Exercise	1	547,126	198.63	19,478		1,489	(10,058)			1,489		(11,546)				0001
Purchased Call/JSG/JSG4059$E	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/09/2023	08/09/2024	05/20/2024	Exercise	1	501,454	197.18	18,102		457	(10,534)			457		(10,991)				0001
Purchased Call/JSG/JSG4059$G	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	08/13/2024	Expire	1	154,043	196.32	5,530			(3,385)					(3,385)				0001
Purchased Call/JSG/JSG4059$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	01/23/2024	Exercise	1	376,537	186.5	13,518		990	(7,547)			990		(8,537)				0001
Purchased Call/JSG/JSG405A$8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	04/26/2024	Exercise	1	395,160	186.64	14,226		1,049	(8,057)			1,049		(9,106)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/JSG/JSG405A9M	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	08/28/2024	Expire	1	158,032	187.94	5,689			(3,730)					(3,730)				0001
Purchased Call/JSG/JSG405B9F	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2024	01/31/2024	Exercise	1	832,828	189.45	29,982		1,931	(18,414)			1,931		(20,345)				0001
Purchased Call/JSG/JSG305S9B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	01/05/2024	Expire	1	351,002	208.1	12,355			(68)					(68)				0001
Purchased Call/JSG/JSG305USI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/06/2024	Expire	1	642,614	215.4	22,620			(2,011)					(2,011)				0001
Purchased Call/JSG/JSG305VSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	02/26/2024	Expire	1	291,812	209.25	10,301			(1,476)					(1,476)				0001
Purchased Call/JSG/JSG305WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	02/27/2024	Expire	1	625,485	208.26	22,017			(3,241)					(3,241)				0001
Purchased Call/JSG/JSG305WSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/05/2024	Expire	1	608,930	203.49	21,495			(3,543)					(3,543)				0001
Purchased Call/JSG/JSG305XS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	03/12/2024	Expire	1	242,450	198.45	8,389			(1,557)					(1,557)				0001
Purchased Call/JSG/JSG305YSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/27/2024	Expire	1	522,380	192.71	18,440			(4,267)					(4,267)				0001
Purchased Call/JSG/JSG40509P	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/23/2024	Expire	1	644,597	205.07	22,883			(6,852)					(6,852)				0001
Purchased Call/JSG/JSG40510T	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	01/30/2024	Exercise	1	615,518	197.76	21,974		46	(7,380)			46		(7,425)				0001
Purchased Call/JSG/JSG40526I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	05/14/2024	Expire	1	505,825	197.83	17,906			(6,448)					(6,448)				0001
Purchased Call/JSG/JSG40529R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2024	05/15/2024	Expire	1	903,777	197.98	32,174			(11,788)					(11,788)				0001
Purchased Call/JSG/JSG40529V	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	05/17/2024	Expire	1	482,740	197.81	17,186			(6,374)					(6,374)				0001
Purchased Call/JSG/JSG40533S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/21/2024	Expire	1	539,764	195.9	19,054			(7,231)					(7,231)				0001
Purchased Call/JSG/JSG305WSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	01/23/2024	Exercise	1	793,033	213.14	75,592		13,577	(3,114)			13,577						0001
Purchased Call/JSG/JSG305XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	05/29/2024	Exercise	1	43,710	208.68	8,423		1,248	323			1,248						0001
Purchased Call/JSG/JSG305XSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	06/18/2024	Exercise	1	73,034	197.22	17,751		5,089	3,512			5,089						0001
Purchased Call/JSG/JSG305XSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	08/15/2024	Exercise	1	75,882	197.22	38,481		5,171	3,534			5,171						0001
Purchased Call/JSG/JSG305XSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	04/23/2024	Exercise	1	406,385	196.91	32,750		16,813	10,419			16,813						0001
Purchased Call/JSG/JSG305YS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2025	02/08/2024	Exercise	1	465,789	195.86	59,199		25,776	15,397			25,776						0001
Purchased Call/JSG/JSG305YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	03/04/2024	Exercise	1	53,317	197.68	10,816		2,023	831			2,023						0001
Purchased Call/JSG/JSG305YSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	01/12/2024	Exercise	1	260,811	198.78	29,855		9,507	3,604			9,507						0001
Purchased Call/JSG/JSG3052SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	09/10/2024	Exercise	1	32,443	205.99	13,354		1,158	386			1,158						0001
Purchased Call/JSG/JSG40509S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	02/27/2024	Exercise	1	552,938	205.99	50,836		20,058	6,778			20,058						0001
Purchased Call/JSG/JSG40509F	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2025	01/16/2024	Exercise	1	217,925	208.16	21,912		3,534	(1,701)			3,534						0001
Purchased Call/JSG/JSG40509R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	02/29/2024	Exercise	1	143,594	206.53	36,258		3,398	(93)			3,398						0001
Purchased Call/JSG/JSG40515I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2025	05/28/2024	Exercise	1	83,181	205.07	11,114		2,514	456			2,514						0001
Purchased Call/JSG/JSG40515X	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2025	02/22/2024	Exercise	1	160,052	202.42	33,779		11,035	7,016			11,035						0001
Purchased Call/JSG/JSG4052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2025	03/05/2024	Exercise	1	85,501	201.4	25,679		3,343	1,188			3,343						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/JSG/JSG40529K	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	02/02/2024	Exercise	1	291,044	200.75	52,615		11,055	3,649			11,055						0001
Purchased Call/JSG/JSG40533S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	04/18/2024	Exercise	1	320,925	198.44	58,556		17,951	9,714			17,951						0001
Purchased Call/JSG/JSG40539E	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	07/05/2024	Exercise	1	113,887	195.8	21,646		7,442	4,514			7,442						0001
Purchased Call/JSG/JSG40535Z	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	02/28/2024	Exercise	1	515,215	191.29	25,050		42,874	29,479			42,874						0001
Purchased Call/JSG/JSG40543	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	06/13/2024	Exercise	1	80,971	190.56	20,628		5,266	3,158			5,266						0001
Purchased Call/JSG/JSG40549	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2025	02/20/2024	Exercise	1	249,175	198.36	40,876		13,734	7,196			13,734						0001
Purchased Call/JSG/JSG4054A	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	01/11/2024	Exercise	1	109,438	198.36	18,892		4,731	1,859			4,731						0001
Purchased Call/JSG/JSG4054P	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	10/03/2024	Exercise	1	51,929	199.72	12,990		4,030	2,667			4,030						0001
Purchased Call/JSG/JSG40555	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2025	05/29/2024	Exercise	1	180,705	201.74	33,704		6,171	1,332			6,171						0001
Purchased Call/JSG/JSG40559	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/14/2023	06/13/2025	04/11/2024	Exercise	1	117,493	200.85	18,299		5,092	1,942			5,092						0001
Purchased Call/JSG/JSG4055E	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	01/26/2024	Exercise	1	418,467	204.78	77,510		15,194	3,904			15,194						0001
Purchased Call/JSG/JSG4055P	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/21/2023	06/20/2025	01/16/2024	Exercise	1	180,311	203.36	35,095		6,339	1,454			6,339						0001
Purchased Call/JSG/JSG4056F	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	01/24/2024	Exercise	1	342,371	206.76	56,345		11,632	2,178			11,632						0001
Purchased Call/JSG/JSG40579	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/19/2023	07/18/2025	11/27/2024	Exercise	1	41,554	211.19	17,730		2,871	1,670			2,871						0001
Purchased Call/JSG/JSG4057W	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	01/16/2024	Exercise	1	256,733	216.85	52,428		3,406	(4,046)			3,406						0001
Purchased Call/JSG/JSG4058H	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	03/28/2024	Exercise	1	198,703	216.85	32,730		3,169	(2,620)			3,169						0001
Purchased Call/JSG/JSG4059R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/10/2024	Expire	1	56,347	182.21	2,023			(1,399)					(1,399)				0001
Purchased Call/JSG/JSG4059Q	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	08/29/2024	Exercise	1	970,285	182.85	34,639		29,192	4,450			29,192		(24,742)				0001
Purchased Call/JSG/JSG4059U	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2024	04/26/2024	Exercise	1	329,689	182.7	11,770		9,102	663			9,102		(8,439)				0001
Purchased Call/JSG/JSG405D8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2024	08/05/2024	Exercise	1	1,027,945	175.23	36,698		88,329	61,411			88,329		(26,918)				0001
Purchased Call/JSG/JSG405DN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/27/2023	09/27/2024	08/27/2024	Exercise	1	365,477	169.45	13,084		44,308	34,603			44,308		(9,705)				0001
Purchased Call/JSG/JSG405E1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2024	04/17/2024	Exercise	1	801,745	166.87	28,622		111,553	89,929			111,553		(21,624)				0001
Purchased Call/JSG/JSG405E8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	08/26/2024	Exercise	1	569,678	166.62	19,899		85,188	69,877			85,188		(15,311)				0001
Purchased Call/JSG/JSG405E9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2024	10/09/2024	Exercise	1	76,415	166.97	2,720		9,665	7,561			9,665		(2,104)				0001
Purchased Call/JSG/JSG405F9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	10/16/2024	Exercise	1	67,625	168.13	2,414		10,820	8,912			10,820		(1,909)				0001
Purchased Call/JSG/JSG405FS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2023	10/18/2024	10/22/2024	Exercise	1	150,093	165.02	5,343		28,591	24,272			28,591		(4,319)				0001
Purchased Call/JSG/JSG405GE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	10/30/2024	Exercise	1	215,416	161.28	7,690		35,984	29,607			35,984		(6,377)				0001
Purchased Call/JSG/JSG405G	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	08/08/2024	Exercise	1	131,103	161.28	4,667		18,306	14,443			18,306		(3,863)				0001
Purchased Call/JSG/JSG405HP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	11/13/2024	Exercise	1	131,733	172.1	4,677		15,135	11,077			15,135		(4,058)				0001
Purchased Call/JSG/JSG4051S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	06/13/2024	Exercise	1	571,829	172.1	20,300		57,578	39,639			57,578		(17,938)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG4051$D	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	08/27/2024	Exercise	1	691,795	172.1	24,628		78,076	56,222			78,076		(21,854)				0001
Purchased Call/JSG/JSG4051$7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/28/2023	11/27/2024	08/05/2024	Exercise	1	374,412	172.1	13,292		41,413	29,294			41,413		(12,120)				0001
Purchased Call/JSG/JSG4051$9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/29/2023	11/29/2024	12/03/2024	Exercise	1	193,212	172.1	6,898		22,198	15,888			22,198		(6,310)				0001
Purchased Call/JSG/JSG4051$B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/30/2023	11/29/2024	03/15/2024	Exercise	1	446,950	172.1	15,911		48,379	33,701			48,379		(14,677)				0001
Purchased Call/JSG/JSG4051$L	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	10/09/2024	Exercise	1	189,102	174.58	6,751		11,416	5,129			11,416		(6,287)				0001
Purchased Call/JSG/JSG4051$S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	08/05/2024	Exercise	1	516,093	174.87	18,425		26,436	9,227			26,436		(17,210)				0001
Purchased Call/JSG/JSG4053$9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/22/2024	Expire	1	648,473	195.73	23,021			(8,879)					(8,879)				0001
Purchased Call/JSG/JSG4054$2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	06/03/2024	Expire	1	431,738	188.75	15,284			(6,298)					(6,298)				0001
Purchased Call/JSG/JSG4054$8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	01/31/2024	Exercise	1	277,888	189.42	9,782		293	(3,798)			293		(4,091)				0001
Purchased Call/JSG/JSG4055$J	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2024	01/26/2024	Exercise	1	1,288,080	195.63	45,598		330	(20,831)			330		(21,162)				0001
Purchased Call/JSG/JSG4056$8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	07/01/2024	Expire	1	569,680	195.63	20,167			(9,862)					(9,862)				0001
Purchased Call/JSG/JSG4056$C	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	03/27/2024	Exercise	1	471,932	195.63	16,706		2,028	(6,187)			2,028		(8,216)				0001
Purchased Call/JSG/JSG4056$D	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	03/06/2024	Exercise	1	399,706	195.63	14,070		409	(6,567)			409		(6,976)				0001
Purchased Call/JSG/JSG4056$O	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	03/12/2024	Exercise	1	707,912	196.08	25,272		648	(12,162)			648		(12,810)				0001
Purchased Call/JSG/JSG4057$1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	03/11/2024	Exercise	1	542,038	192.32	19,351		980	(9,174)			980		(10,154)				0001
Purchased Call/JSG/JSG4057$S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/24/2024	Expire	1	558,314	203.45	19,932			(11,146)					(11,146)				0001
Purchased Call/JSG/JSG4058$8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/26/2023	07/26/2024	07/30/2024	Expire	1	510,808	203.45	18,236			(10,370)					(10,370)				0001
Purchased Call/JSG/JSG4058$M	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2024	01/31/2024	Exercise	1	347,754	203.45	12,415		.70	(7,161)			70		(7,231)				0001
Purchased Call/JSG/JSG4059$3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2024	08/07/2024	Expire	1	293,256	196.28	10,469			(6,258)					(6,258)				0001
Purchased Call/JSG/JSG4059$N	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2024	03/22/2024	Exercise	1	1,282,702	197.59	46,177		1,720	(26,824)			1,720		(28,544)				0001
Purchased Call/JSG/JSG4059$T	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	02/22/2024	Exercise	1	700,226	189.01	25,208		781	(15,009)			781		(15,790)				0001
Purchased Call/JSG/JSG405A$1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024	01/23/2024	Exercise	1	1,521,477	187.26	54,773		1,970	(32,940)			1,970		(34,910)				0001
Purchased Call/MAB/MAB4131$Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2024	08/19/2025	08/21/2024	Exercise	1	19,567,519	280.35	409,906	15,021	15,642	621			15,642						0001
Purchased Call/JSG/JSG4058$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	03/05/2024	Exercise	1	251,259	208.91	43,436		7,514	.21			7,514						0001
Purchased Call/JSG/JSG405A$4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	03/28/2024	Exercise	1	280,245	199.41	36,974		15,504	6,831			15,504						0001
Purchased Call/JSG/JSG405A$7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2025	05/29/2024	Exercise	1	43,120	199.41	24,648		2,015	681			2,015						0001
Purchased Call/JSG/JSG405A$A	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2025	04/18/2024	Exercise	1	362,466	198.74	37,586		19,549	8,339			19,549						0001
Purchased Call/JSG/JSG405B$B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	01/09/2024	Exercise	1	541,680	201.71	73,495		23,796	6,611			23,796						0001
Purchased Call/JSG/JSG405B$C	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/01/2023	09/04/2025	06/18/2024	Exercise	1	62,761	201.71	13,655		3,244	1,252			3,244						0001
Purchased Call/JSG/JSG405C$8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	03/20/2024	Exercise	1	119,964	194.43	14,416		9,204	5,409			9,204						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG405CSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	05/16/2024	Exercise	1	170,322	194.47	22,877		16,925	11,529			16,925						0001
Purchased Call/JSG/JSG405DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	03/28/2024	Exercise	1	550,054	186.74	65,596		50,368	32,680			50,368						0001
Purchased Call/JSG/JSG405DSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/22/2023	09/22/2025	11/01/2024	Exercise	1	34,747	186.74	13,093		3,827	2,710			3,827						0001
Purchased Call/JSG/JSG405DSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/22/2023	09/24/2025	04/04/2024	Exercise	1	200,926	186.74	23,885		18,471	12,009			18,471						0001
Purchased Call/JSG/JSG405DSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2025	05/16/2024	Exercise	1	281,060	180.32	55,506		36,881	27,718			36,881						0001
Purchased Call/JSG/JSG405DSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/29/2023	10/01/2025	08/23/2024	Exercise	1	67,081	180.32	20,242		7,485	5,297			7,485						0001
Purchased Call/JSG/JSG405ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2025	04/25/2024	Exercise	1	247,682	176.64	40,234		39,442	31,362			39,442						0001
Purchased Call/JSG/JSG405JSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	02/22/2024	Exercise	1	219,419	175.47	7,789		9,998	2,642			9,998		(7,357)				0001
Purchased Call/JSG/JSG405KSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	06/27/2024	Exercise	1	765,687	178.98	27,335		1,710	(24,724)			1,710		(26,434)				0001
Purchased Call/JSG/JSG405KSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/21/2023	12/20/2024	04/15/2024	Exercise	1	314,433	178.98	11,194		2,124	(8,883)			2,124		(11,007)				0001
Purchased Call/JSG/JSG405LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	02/22/2024	Exercise	1	239,304	178.98	8,543		2,578	(5,966)			2,578		(8,543)				0001
Purchased Call/JSG/JSG405LST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/04/2024	Exercise	1	675,282	180.67	18,283	2,946	3,047	101			3,047						0001
Purchased Call/JSG/JSG405LSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/03/2024	01/03/2025	01/05/2024	Exercise	1	347,149	178.65	9,949	1,239	1,949	710			1,949						0001
Purchased Call/JSG/JSG405MSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2025	01/11/2024	Exercise	1	257,083	178.84	6,279	1,449	2,677	1,227			2,677						0001
Purchased Call/JSG/JSG405PSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2025	02/14/2024	Exercise	1	453,304	180.63	12,458	1,885	3,166	1,281			3,166						0001
Purchased Call/JSG/JSG405SS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2025	03/15/2024	Exercise	1	319,270	191.43	8,190	1,652	774	(878)			774						0001
Purchased Call/JSG/JSG405SSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/22/2024	03/21/2025	03/26/2024	Exercise	1	1,608,465	191.43	26,659	15,543	9,961	(5,581)			9,961						0001
Purchased Call/JSG/JSG405ASE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	08/26/2024	Expire	1	335,324	186.27	12,072			(7,760)					(7,760)				0001
Purchased Call/JSG/JSG405ASK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/24/2023	08/23/2024	05/14/2024	Exercise	1	279,863	185.85	10,047		2,153	(4,388)			2,153		(6,540)				0001
Purchased Call/JSG/JSG405BS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	01/30/2024	Exercise	1	438,755	191.39	15,795		535	(9,923)			535		(10,458)				0001
Purchased Call/JSG/JSG405BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	09/04/2024	Expire	1	516,616	191.87	18,650			(12,399)					(12,399)				0001
Purchased Call/JSG/JSG405BSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/07/2023	09/06/2024	09/10/2024	Expire	1	421,760	182.02	15,141			(10,444)					(10,444)				0001
Purchased Call/JSG/JSG405CSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	05/07/2024	Exercise	1	420,503	184.84	14,970		3,997	(6,618)			3,997		(10,616)				0001
Purchased Call/JSG/JSG405DSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	10/02/2024	Exercise	1	85,963	169.32	3,069		11,316	9,008			11,316		(2,308)				0001
Purchased Call/JSG/JSG405ESY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/11/2023	10/11/2024	09/09/2024	Exercise	1	374,536	171.22	13,371		46,044	35,612			46,044		(10,432)				0001
Purchased Call/JSG/JSG405FSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	06/05/2024	Exercise	1	434,639	168.79	15,473		61,226	48,856			61,226		(12,370)				0001
Purchased Call/JSG/JSG405FSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	02/22/2024	Exercise	1	1,191,837	165.02	42,549		188,423	153,940			188,423		(34,483)				0001
Purchased Call/JSG/JSG405HSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	03/27/2024	Exercise	1	696,912	172.1	24,810		75,093	53,487			75,093		(21,607)				0001
Purchased Call/JSG/JSG4051SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	01/11/2024	Exercise	1	342,611	172.1	12,197		34,939	24,083			34,939		(10,857)				0001
Purchased Call/JSG/JSG4051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	08/29/2024	Exercise	1	237,607	172.1	8,459		26,157	18,584			26,157		(7,573)				0001

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Purchased Call/JSG/JSG405JSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2024	01/25/2024	Exercise	1	692,312	176.31	24,716		38,079	15,197			38,079		(22,882)				0001
Purchased Call/MAB/MAB313SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/05/2024	03/05/2025	03/07/2024	Exercise	1	113,776	280.8		1,246	1,688	442			1,688		(1,246)				0001
Purchased Call/JSG/JSG405JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/12/2024	04/11/2025	04/16/2024	Exercise	1	555,634	179.43	16,341	1,859	2,058	199			2,058						0001
Purchased Call/JSG/JSG405JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	04/17/2024	Exercise	1	553,782	177.58	10,971	4,510	6,587	2,077			6,587						0001
Purchased Call/JSG/JSG405JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/16/2024	04/16/2025	04/18/2024	Exercise	1	1,426,019	175.81	28,615	11,432	21,185	9,753			21,185						0001
Purchased Call/JSG/JSG405JSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2025	04/19/2024	Exercise	1	600,728	176.51	12,530	4,578	6,614	2,036			6,614						0001
Purchased Call/JSG/JSG405JSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2024	04/17/2025	04/23/2024	Exercise	1	911,987	181.59	24,301	4,265	5,665	1,400			5,665						0001
Purchased Call/JSG/JSG405IW6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2025	05/10/2024	Exercise	1	518,224	185.34	12,088	3,284	3,867	583			3,867						0001
Purchased Call/JSG/JSG405XSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2025	05/30/2024	Exercise	1	1,209,586	178.66	16,351	13,597	21,216	7,619			21,216						0001
Purchased Call/JSG/JSG405XSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/29/2024	05/29/2025	05/31/2024	Exercise	1	1,087,055	175.51	32,868	3,133	4,405	1,272			4,405						0001
Purchased Call/JSG/JSG405ZS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	06/25/2024	Exercise	1	1,058,248	182.28	34,060	2,336	3,049	713			3,049						0001
Purchased Call/JSG/JSG50503B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/09/2024	07/09/2025	07/11/2024	Exercise	1	994,034	176.72	35,603	389	584	195			584						0001
Purchased Call/JSG/JSG50519L	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/29/2024	07/29/2025	07/31/2024	Exercise	1	629,894	187.94	20,271	1,423	1,366	(57)			1,366						0001
Purchased Call/JSG/JSG50519N	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2025	08/01/2024	Exercise	1	946,872	187.94	30,222	2,217	2,491	274			2,491						0001
Purchased Call/JSG/JSG50519X	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/02/2024	08/01/2025	08/06/2024	Exercise	1	937,119	184.35	30,690	1,851	2,424	573			2,424						0001
Purchased Call/JSG/JSG405FS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	01/16/2024	Exercise	1	276,655	179.03	34,075		26,542	17,325			26,542						0001
Purchased Call/JSG/JSG405FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2023	10/21/2024	01/16/2024	Exercise	1	313,625	175.71	61,054		37,620	27,059			37,620						0001
Purchased Call/JSG/JSG40503L	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2025	10/23/2024	Exercise	1	481,739	171.76	24,271		72,766	56,369			72,766						0001
Purchased Call/JSG/JSG405HS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2025	04/09/2024	Exercise	1	156,182	185.08	40,382		17,797	12,425			17,797						0001
Purchased Call/JSG/JSG405HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	04/19/2024	Exercise	1	494,483	183.71	37,750		27,243	17,214			27,243						0001
Purchased Call/JSG/JSG405HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/08/2023	11/07/2025	05/29/2024	Exercise	1	82,870	183.62	14,410		6,323	3,468			6,323						0001
Purchased Call/JSG/JSG4051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2025	04/03/2024	Exercise	1	246,003	188.37	30,119		19,996	11,360			19,996						0001
Purchased Call/JSG/JSG405JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	03/19/2024	Exercise	1	197,501	191.06	56,325		14,301	7,316			14,301						0001
Purchased Call/JSG/JSG405JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2025	02/22/2024	Exercise	1	434,802	191.06	44,290		24,387	11,380			24,387						0001
Purchased Call/JSG/JSG405JS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	03/21/2024	Exercise	1	51,054	190.02	32,719		3,229	1,421			3,229						0001
Purchased Call/JSG/JSG405JSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2025	01/25/2024	Exercise	1	360,651	195.25	48,561		20,256	7,268			20,256						0001
Purchased Call/JSG/JSG405KS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	03/28/2024	Exercise	1	48,749	195.25	31,148		2,614	843			2,614						0001
Purchased Call/JSG/JSG405KSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2025	01/22/2024	Exercise	1	180,404	193.21	42,532		10,199	3,555			10,199						0001
Purchased Call/JSG/JSG405KSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	04/25/2024	Exercise	1	270,488	178.98	9,656		2,174	(7,032)			2,174		(9,205)				0001
Purchased Call/JSG/JSG405KSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	01/25/2024	Exercise	1	910,618	178.98	32,509		6,474	(24,875)			6,474		(31,348)				0001

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Purchased Call/JSG/JSG405KSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2024	12/23/2024	Expire	1	299,631	178.98	10,697			(10,374)				(10,374)				0001
Purchased Call/JSG/JSG405LS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2024	04/26/2024	Exercise	1	75,218	178.98	2,693		2,079	(577)			2,079		(2,656)				0001
Purchased Call/JSG/JSG405LSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/28/2023	12/27/2024	12/31/2024	Expire	1	217,297	178.98	7,736			(7,736)				(7,736)				0001
Purchased Call/JSG/JSG405MS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2025	01/09/2024	Exercise	1	736,849	178.5	18,239	4,033	3,215	(818)			3,215						0001
Purchased Call/JSG/JSG405MSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2025	01/10/2024	Exercise	1	480,994	180.38	14,109	1,555	2,623	1,068			2,623						0001
Purchased Call/JSG/JSG405MSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	01/16/2024	Exercise	1	421,213	177.48	11,969	1,513	1,973	460			1,973						0001
Purchased Call/JSG/JSG4050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2025	01/30/2024	Exercise	1	674,689	176.65	21,027	1,530	1,632	103			1,632						0001
Purchased Call/JSG/JSG4050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2025	02/01/2024	Exercise	1	285,732	179.19	7,188	1,506	2,060	554			2,060						0001
Purchased Call/JSG/JSG4050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	02/02/2024	Exercise	1	315,187	176.99	8,753	1,265	1,945	680			1,945						0001
Purchased Call/JSG/JSG405PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	02/09/2024	Exercise	1	278,897	178.37	6,173	1,920	2,320	401			2,320						0001
Purchased Call/JSG/JSG405RS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2025	02/29/2024	Exercise	1	428,698	184.07	12,626	1,361	952	(409)			952						0001
Purchased Call/JSG/JSG4055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/14/2024	03/14/2025	03/18/2024	Exercise	1	326,438	190.25	8,955	1,399	754	(645)			754						0001
Purchased Call/JSG/JSG4055SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/18/2024	03/18/2025	03/20/2024	Exercise	1	418,513	191.17	11,610	1,707	915	(792)			915						0001
Purchased Call/JSG/JSG4055SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2025	03/22/2024	Exercise	1	606,200	191.43	17,959	1,932	1,164	(769)			1,164						0001
Purchased Call/JSG/JSG4057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/05/2024	04/04/2025	04/09/2024	Exercise	1	584,380	183.86	15,153	2,972	2,713	(259)			2,713						0001
Purchased Call/JSG/JSG405VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2025	04/25/2024	Exercise	1	853,895	185.02	25,412	2,707	2,833	126			2,833						0001
Purchased Call/JSG/JSG405WSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2024	05/16/2025	05/20/2024	Exercise	1	370,490	188.62	10,092	1,623	815	(808)			815						0001
Purchased Call/JSG/JSG50535S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2025	08/23/2024	Exercise	1	361,026	183.05	12,436	407	688	281			688						0001
Purchased Call/JSG/JSG50545S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/06/2024	09/05/2025	09/10/2024	Exercise	1	500,311	181.6	15,673	1,369	1,616	247			1,616						0001
Purchased Call/JSG/JSG50563S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2025	10/11/2024	Exercise	1	857,394	189.99	30,186	769	564	(204)			564						0001
Purchased Call/JSG/JSG5057S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/22/2024	10/22/2025	10/24/2024	Exercise	1	1,076,799	192.08	35,073	2,385	1,492	(893)			1,492						0001
Purchased Call/JSG/JSG30525SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/07/2022	01/08/2024	01/10/2024	Expire	1	1,739,764	248.88	70,808			(682)				(682)				0001
Purchased Call/JSG/JSG30525SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	01/11/2024	Expire	1	805,160	248.88	32,770			(360)				(360)				0001
Purchased Call/JSG/JSG30535SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024	01/24/2024	Expire	1	1,649,788	231.89	66,816			(1,930)				(1,930)				0001
Purchased Call/JSG/JSG30545SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/27/2022	01/05/2024	01/09/2024	Expire	1	292,557	250.02	5,558			(32)				(32)				0001
Purchased Call/JSG/JSG30545SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	02/02/2024	Expire	1	557,362	236.06	22,517			(928)				(928)				0001
Purchased Call/JSG/JSG30555SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/08/2022	02/08/2024	02/12/2024	Expire	1	612,068	236.42	24,605			(1,284)				(1,284)				0001
Purchased Call/JSG/JSG30569SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024	02/22/2024	Expire	1	534,302	228.03	21,425			(1,474)				(1,474)				0001
Purchased Call/JSG/JSG30565SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/25/2022	02/27/2024	02/29/2024	Expire	1	933,002	229.46	37,320			(2,922)				(2,922)				0001
Purchased Call/JSG/JSG405KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2025	04/18/2024	Exercise	1	180,535	193.21	19,089		13,888	7,239			13,888						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG405LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2025	11/29/2024	Exercise	1	76,267	195.16	25,548		9,027	6,160			9,027						0001
Purchased Call/JSG/JSG405NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/03/2024	01/02/2026	01/05/2024	Exercise	1	669,452	194.8	18,532	3,286	4,739	1,453			4,739						0001
Purchased Call/JSG/JSG405NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2026	01/11/2024	Exercise	1	726,553	194.95	19,446	3,900	6,270	2,371			6,270						0001
Purchased Call/JSG/JSG405NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/10/2024	01/09/2026	01/12/2024	Exercise	1	540,897	194.92	6,459	6,885	9,096	2,210			9,096						0001
Purchased Call/JSG/JSG405NS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2026	01/17/2024	Exercise	1	1,406,681	194.22	25,267	13,812	19,962	6,150			19,962						0001
Purchased Call/JSG/JSG405NS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/12/2024	01/13/2026	01/17/2024	Exercise	1	1,201,282	194.22	38,764	3,202	4,366	1,164			4,366						0001
Purchased Call/JSG/JSG405NS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	01/17/2024	Exercise	1	380,904	194.22	10,514	1,904	3,267	1,363			3,267						0001
Purchased Call/JSG/JSG405NSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/16/2024	01/16/2026	01/18/2024	Exercise	1	1,348,029	191.34	31,007	9,974	14,852	4,877			14,852						0001
Purchased Call/JSG/JSG405NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	01/24/2024	Exercise	1	1,042,988	190.05	15,434	11,839	24,481	12,642			24,481						0001
Purchased Call/JSG/JSG4050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/26/2024	01/27/2026	01/30/2024	Exercise	1	807,798	193.3	21,170	4,561	11,831	7,270			11,831						0001
Purchased Call/JSG/JSG4050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/26/2024	01/26/2026	01/30/2024	Exercise	1	1,459,833	193.3	43,793	5,475	8,479	3,004			8,479						0001
Purchased Call/JSG/JSG405PSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2026	02/13/2024	Exercise	1	913,606	195.36	11,645	11,262	14,941	3,679			14,941						0001
Purchased Call/MAB/MAB4135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/15/2024	10/15/2025	10/17/2024	Exercise	1	11,879,003	281.84	260,184	2,765	2,079	(686)			2,079						0001
Purchased Call/MAB/MAB4135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/24/2024	10/24/2025	10/28/2024	Exercise	1	25,948,714	282.26	549,525	12,161	9,807	(2,354)			9,807						0001
Purchased Call/JSG/JSG405XS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2025	05/23/2024	Exercise	1	1,064,845	188.62	28,826	4,754	4,074	(680)			4,074						0001
Purchased Call/JSG/JSG405YS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/04/2024	06/04/2025	06/06/2024	Exercise	1	1,064,502	179.82	28,143	5,090	7,817	2,728			7,817						0001
Purchased Call/JSG/JSG405YS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2025	06/07/2024	Exercise	1	884,779	179.94	14,990	8,696	11,365	2,669			11,365						0001
Purchased Call/JSG/JSG405YSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2025	06/14/2024	Exercise	1	362,511	178.63	11,785	741	778	37			778						0001
Purchased Call/JSG/JSG405ZSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	06/26/2024	Exercise	1	606,784	185.49	16,834	2,687	1,885	(802)			1,885						0001
Purchased Call/JSG/JSG5050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2024	07/03/2025	07/09/2024	Exercise	1	1,115,475	178.06	31,286	4,770	4,703	(67)			4,703						0001
Purchased Call/JSG/JSG5051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/22/2024	07/22/2025	07/24/2024	Exercise	1	604,107	187.94	13,330	4,390	4,232	(158)			4,232						0001
Purchased Call/JSG/JSG3054S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/01/2022	04/02/2024	04/04/2024	Expire	1	2,051,234	239.5	80,203			(10,136)					(10,136)				0001
Purchased Call/JSG/JSG3054SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	04/10/2024	Expire	1	180,000	240.73	7,038			(949)					(949)				0001
Purchased Call/JSG/JSG3055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2022	04/19/2024	04/23/2024	Expire	1	1,375,581	241.55	53,648			(8,021)					(8,021)				0001
Purchased Call/JSG/JSG3055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/22/2022	04/23/2024	04/25/2024	Expire	1	2,542,601	238.52	98,907			(15,352)					(15,352)				0001
Purchased Call/JSG/JSG3055D5I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	05/24/2024	Expire	1	1,250,238	226.9	47,884			(9,327)					(9,327)				0001
Purchased Call/JSG/JSG3056SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	06/06/2024	Expire	1	3,425,226	232.51	132,899			(28,296)					(28,296)				0001
Purchased Call/JSG/JSG3056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2022	06/06/2024	06/10/2024	Expire	1	668,580	232.93	25,874			(5,572)					(5,572)				0001
Purchased Call/JSG/JSG3056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	06/11/2024	Expire	1	1,376,094	235.3	53,255			(11,542)					(11,542)				0001
Purchased Call/JSG/JSG3056SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2024	06/14/2024	Expire	1	1,460,531	220.76	55,962			(12,568)					(12,568)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG305FSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	06/25/2024	Expire	1	1,100,376	215.2	42,144			(9,944)				(9,944)				0001
Purchased Call/JSG/JSG305FSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/24/2022	06/26/2024	06/28/2024	Expire	1	987,612	218.91	38,023			(9,232)				(9,232)				0001
Purchased Call/JSG/JSG305G86	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/01/2022	07/01/2024	07/03/2024	Expire	1	130,275	219.33	4,937			(1,238)				(1,238)				0001
Purchased Call/JSG/JSG305GJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024	07/12/2024	Expire	1	1,006,992	219.36	37,964			(9,947)				(9,947)				0001
Purchased Call/JSG/JSG305HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/20/2022	07/19/2024	07/23/2024	Expire	1	987,604	222.21	37,134			(10,202)				(10,202)				0001
Purchased Call/JSG/JSG305HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/22/2022	07/24/2024	07/26/2024	Expire	1	1,257,792	223.58	47,670			(13,405)				(13,405)				0001
Purchased Call/JSG/JSG305HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/29/2022	07/31/2024	08/02/2024	Expire	1	839,409	224.94	31,730			(9,227)				(9,227)				0001
Purchased Call/JSG/JSG3051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/02/2022	08/02/2024	08/06/2024	Expire	1	1,088,377	222.18	41,250			(12,109)				(12,109)				0001
Purchased Call/JSG/JSG305JS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/17/2022	08/16/2024	08/20/2024	Expire	1	1,196,323	233.94	44,862			(14,050)				(14,050)				0001
Purchased Call/JSG/JSG305JSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/26/2022	08/28/2024	08/30/2024	Expire	1	2,273,283	221.04	85,248			(28,065)				(28,065)				0001
Purchased Call/JSG/JSG305KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024	09/05/2024	Expire	1	101,840	217.06	3,819			(1,292)				(1,292)				0001
Purchased Call/JSG/JSG305KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/06/2022	09/06/2024	09/10/2024	Expire	1	1,306,285	216.76	48,986			(16,732)				(16,732)				0001
Purchased Call/JSG/JSG305KSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/12/2022	09/12/2024	09/16/2024	Expire	1	857,865	225.04	31,059			(10,884)				(10,884)				0001
Purchased Call/JSG/JSG305MS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/04/2022	10/04/2024	01/04/2024	Exercise	1	1,579,545	210.46	58,443		373	(21,834)			373		(22,207)				0001
Purchased Call/JSG/JSG305MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/05/2022	10/04/2024	01/04/2024	Exercise	1	1,255,816	210.46	46,340		556	(17,076)			556		(17,632)				0001
Purchased Call/JSG/JSG4050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/16/2024	02/17/2026	02/21/2024	Exercise	1	1,266,631	199.22	23,584	11,767	13,577	1,810			13,577						0001
Purchased Call/JSG/JSG4050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2026	02/21/2024	Exercise	1	599,829	199.22	14,936	3,689	4,552	864			4,552						0001
Purchased Call/JSG/JSG4050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/16/2024	02/13/2026	02/21/2024	Exercise	1	653,204	199.22	21,608	1,346	1,228	(118)			1,228						0001
Purchased Call/JSG/JSG405RSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/01/2024	03/03/2026	03/05/2024	Exercise	1	310,441	202.1	8,413	1,583	2,060	477			2,060						0001
Purchased Call/JSG/JSG405SS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2026	03/12/2024	Exercise	1	440,089	202.65	10,430	3,081	2,512	(568)			2,512						0001
Purchased Call/JSG/JSG405YS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2026	06/05/2024	Exercise	1	235,811	200.37	5,018	1,936	2,896	960			2,896						0001
Purchased Call/SBG/SBG017LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2022	01/03/2024	01/05/2024	Exercise	1	2,375,126	251.8	99,426		210,882	210,600			210,882		(283)				0001
Purchased Call/MAB/MAB313TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2024	03/21/2025	03/26/2024	Exercise	1	213,760	282.97		2,330	1,715	(615)			1,715		(2,330)				0001
Purchased Call/JSG/JSG305NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/07/2022	10/09/2024	02/28/2024	Exercise	1	2,071,761	208.26	76,448		216	(29,397)			216		(29,613)				0001
Purchased Call/JSG/JSG305NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/07/2022	10/08/2024	02/28/2024	Exercise	1	2,653,624	208.26	97,919		608	(37,239)			608		(37,848)				0001
Purchased Call/JSG/JSG305NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/12/2022	10/11/2024	02/20/2024	Exercise	1	978,101	207.27	35,994		711	(13,331)			711		(14,042)				0001
Purchased Call/JSG/JSG305NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/21/2022	10/22/2024	02/22/2024	Exercise	1	3,097,916	210.46	113,694		212	(45,859)			212		(46,071)				0001
Purchased Call/JSG/JSG305NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2022	11/01/2024	11/05/2024	Expire	1	870,011	210.51	31,842			(13,322)				(13,322)				0001
Purchased Call/JSG/JSG3050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/04/2022	11/06/2024	11/08/2024	Expire	1	941,944	208.69	34,475			(14,660)				(14,660)				0001
Purchased Call/JSG/JSG3050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/08/2022	11/08/2024	01/31/2024	Exercise	1	1,219,918	210.72	44,649		88	(19,022)			88		(19,109)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG3050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/14/2022	11/14/2024	02/23/2024	Exercise	1	1,064,523	216.87	39,174		149	(16,939)			149		(17,088)				0001
Purchased Call/JSG/JSG3050PSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/30/2022	11/29/2024	12/03/2024	Expire	1	1,395,938	218.88	51,371			(23,498)					(23,498)				0001
Purchased Call/JSG/JSG3051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	04/04/2024	Exercise	1	54,969	213.06	31,117		266	(820)			266						0001
Purchased Call/JSG/JSG3051VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2025	04/04/2024	Exercise	1	117,451	214.79	29,068		312	(2,113)			312						0001
Purchased Call/JSG/JSG3052XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2025	03/08/2024	Exercise	1	111,153	204.28	21,029		1,076	(1,276)			1,076						0001
Purchased Call/JSG/JSG3053XS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	01/12/2024	Exercise	1	187,000	204.14	39,756		1,574	(2,367)			1,574						0001
Purchased Call/JSG/JSG3054XSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2025	08/12/2024	Exercise	1	78,481	192.97	12,620		940	(755)			940						0001
Purchased Call/JSG/JSG3052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/09/2024	08/08/2025	08/13/2024	Exercise	1	502,668	179.16	16,443	977	1,720	743			1,720						0001
Purchased Call/JSG/JSG3052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/14/2024	08/14/2025	08/16/2024	Exercise	1	442,848	179.96	15,045	604	1,241	637			1,241						0001
Purchased Call/JSG/JSG3053SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/29/2024	08/29/2025	09/03/2024	Exercise	1	358,753	188.96	11,767	718	688	(29)			688						0001
Purchased Call/JSG/JSG3053SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/03/2024	09/03/2025	09/05/2024	Exercise	1	85,860	189.37	2,385	387	290	(97)			290						0001
Purchased Call/JSG/JSG3053SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2025	09/06/2024	Exercise	1	729,390	189.1	22,037	2,402	2,961	558			2,961						0001
Purchased Call/JSG/JSG3054S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/09/2024	09/09/2025	09/11/2024	Exercise	1	148,394	184.92	3,723	876	1,176	300			1,176						0001
Purchased Call/JSG/JSG3055S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/24/2024	09/24/2025	09/26/2024	Exercise	1	1,003,237	190.46	34,695	1,213	1,595	382			1,595						0001
Purchased Call/JSG/JSG3055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/27/2024	09/26/2025	10/01/2024	Exercise	1	616,015	190.54	19,882	1,425	1,775	350			1,775						0001
Purchased Call/JSG/JSG3056SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/16/2024	Exercise	1	277,060	189.2	10,710	466	316	(149)			316						0001
Purchased Call/JSG/JSG3056ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/16/2024	10/16/2025	10/18/2024	Exercise	1	411,055	196.87	13,904	652	143	(509)			143						0001
Purchased Call/JSG/JSG3057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/01/2024	10/31/2025	11/05/2024	Exercise	1	518,698	183.05	17,180	1,058	207	(851)			207						0001
Purchased Call/SBG/SBG017LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	01/09/2024	Exercise	1	2,632,125	253.69	101,869		232,752	232,189			232,752		(562)				0001
Purchased Call/SBG/SBG017LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	01/09/2024	Exercise	1	835,334	253.7	32,017		73,843	73,666			73,843		(177)				0001
Purchased Call/SBG/SBG017MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	01/17/2024	Exercise	1	2,768,600	255.44	106,389		237,006	235,388			237,006		(1,618)				0001
Purchased Call/SBG/SBG017MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/15/2024	01/17/2024	Exercise	1	686,306	255.39	27,508		61,380	60,783			61,380		(597)				0001
Purchased Call/SBG/SBG017MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	01/23/2024	Exercise	1	3,189,172	253.8	123,723		297,201	293,909			297,201		(3,292)				0001
Purchased Call/SBG/SBG017MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2022	01/24/2024	01/26/2024	Exercise	1	2,323,537	252.99	91,355		238,666	235,774			238,666		(2,892)				0001
Purchased Call/SBG/SBG017MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/26/2024	01/30/2024	Exercise	1	1,540,104	253.81	62,132		152,884	150,729			152,884		(2,155)				0001
Purchased Call/SBG/SBG017MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2022	01/31/2024	02/02/2024	Exercise	1	1,776,331	254.28	69,880		179,004	176,121			179,004		(2,884)				0001
Purchased Call/SBG/SBG017MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2022	02/01/2024	02/05/2024	Exercise	1	491,659	254.75	19,784		46,235	45,388			46,235		(847)				0001
Purchased Call/SBG/SBG017MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	02/06/2024	Exercise	1	473,313	255.55	18,330		43,300	42,491			43,300		(810)				0001
Purchased Call/SBG/SBG017MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/06/2024	01/11/2024	Exercise	1	1,156,559	255.73	44,800		109,997	107,780			109,997		(2,217)				0001
Purchased Call/SBG/SBG017MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	02/06/2024	Exercise	1	778,901	255.73	30,372		70,650	69,306			70,650		(1,344)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG017MSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2022	02/08/2024	02/12/2024	Exercise	1	1,280,465	256.42	51,242		130,171	127,484			130,171		(2,687)				0001
Purchased Call/SBG/SBG017MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	02/13/2024	Exercise	1	829,953	257.32	31,542		81,510	79,811			81,510		(1,699)				0001
Purchased Call/SBG/SBG017MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2022	02/14/2024	02/16/2024	Exercise	1	719,548	256.66	28,675		70,433	68,662			70,433		(1,771)				0001
Purchased Call/SBG/SBG017NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/16/2024	02/21/2024	Exercise	1	1,816,650	256.63	66,012		189,609	185,398			189,609		(4,210)				0001
Purchased Call/SBG/SBG017NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/20/2024	01/25/2024	Exercise	1	922,133	256.63	33,567		92,557	90,242			92,557		(2,315)				0001
Purchased Call/SBG/SBG017NS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	01/04/2024	Exercise	1	1,828,271	254.84	73,893		220,978	215,538			220,978		(5,440)				0001
Purchased Call/SBG/SBG017NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2022	02/28/2024	03/01/2024	Exercise	1	1,976,737	255.47	76,572		233,115	227,008			233,115		(6,107)				0001
Purchased Call/SBG/SBG017NSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	03/05/2024	Exercise	1	1,351,359	255.66	52,681		170,105	165,728			170,105		(4,377)				0001
Purchased Call/SBG/SBG017NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2022	03/04/2024	03/06/2024	Exercise	1	1,908,532	255.92	70,138		235,237	226,879			235,237		(8,358)				0001
Purchased Call/SBG/SBG017NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/07/2024	03/11/2024	Exercise	1	1,192,982	254.37	47,555		161,658	157,328			161,658		(4,329)				0001
Purchased Call/MAB/MAB41389R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/20/2024	12/19/2025	12/24/2024	Exercise	1	37,057,384	275.76	814,901	1,297	1,219	(78)			1,219						0001
Purchased Call/MAB/MAB4139G3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/27/2024	12/29/2025	12/31/2024	Exercise	1	15,618,824	276.34	331,835	6,581	6,013	(568)			6,013						0001
Purchased Call/MSD/MSD213SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise	1	424,427	183.57	23,174		12,578	12,320			12,578		(257)				0001
Purchased Call/MSD/MSD213TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/31/2023	01/31/2024	02/02/2024	Exercise	1	409,830	183.23	22,377		13,107	11,258			13,107		(1,849)				0001
Purchased Call/MSD/MSD213USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/10/2023	02/12/2024	02/14/2024	Exercise	1	809,763	183.28	45,914		28,100	22,787			28,100		(5,312)				0001
Purchased Call/MSD/MSD213USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/10/2023	02/09/2024	02/13/2024	Exercise	1	639,245	183.28	35,989		19,462	15,563			19,462		(3,899)				0001
Purchased Call/MSD/MSD213USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/17/2023	02/20/2024	02/22/2024	Exercise	1	273,016	182.49	15,753		11,565	9,395			11,565		(2,170)				0001
Purchased Call/JSG/JSG3051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2025	11/01/2024	Exercise	1	70,640	193.45	28,771		1,085	(494)			1,085						0001
Purchased Call/JSG/JSG3051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	05/24/2024	Exercise	1	105,791	194.07	41,743		1,748	(609)			1,748						0001
Purchased Call/JSG/JSG3051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	06/04/2024	Exercise	1	146,124	192.71	18,264		1,698	(1,621)			1,698						0001
Purchased Call/JSG/JSG3052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	04/10/2024	Exercise	1	148,568	197.44	27,875		2,562	(796)			2,562						0001
Purchased Call/JSG/JSG3052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	10/09/2024	Exercise	1	88,955	201.74	26,036		848	(1,192)			848						0001
Purchased Call/JSG/JSG4051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	05/29/2024	Exercise	1	144,092	199.69	15,434		1,893	(1,646)			1,893						0001
Purchased Call/JSG/JSG4051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	03/28/2024	Exercise	1	50,649	191.34	21,071		1,710	468			1,710						0001
Purchased Call/JSG/JSG4052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	02/29/2024	Exercise	1	55,181	199.14	18,185		748	(640)			748						0001
Purchased Call/JSG/JSG4052SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/12/2023	05/13/2025	08/23/2024	Exercise	1	50,106	197.98	53,537		590	(685)			590						0001
Purchased Call/SBG/SBG017NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	02/13/2024	Exercise	1	2,984,613	256.44	117,342		408,816	397,974			408,816		(10,842)				0001
Purchased Call/SBG/SBG017NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/11/2024	03/13/2024	Exercise	1	1,333,809	254.71	51,102		171,266	166,337			171,266		(4,930)				0001
Purchased Call/SBG/SBG017NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/13/2024	02/16/2024	Exercise	1	1,489,057	254.71	56,880		200,753	195,135			200,753		(5,618)				0001
Purchased Call/SBG/SBG017NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	02/22/2024	Exercise	1	2,928,184	255.96	117,596		401,688	389,711			401,688		(11,978)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	03/19/2024	Exercise	1	1,506,327	258.65	58,003		189,703	183,776			189,703		(5,927)				0001
Purchased Call/SBG/SBG017NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/18/2024	01/22/2024	Exercise	1	1,519,826	259.01	60,501		195,799	189,384			195,799		(6,415)				0001
Purchased Call/SBG/SBG017NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	03/26/2024	Exercise	1	1,318,456	262.5	49,726		174,386	168,841			174,386		(5,545)				0001
Purchased Call/SBG/SBG0170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	01/11/2024	Exercise	1	2,456,862	262.42	93,314		321,142	310,601			321,142		(10,541)				0001
Purchased Call/SBG/SBG0170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2022	03/29/2024	04/02/2024	Exercise	1	506,887	262.69	19,186		73,436	71,115			73,436		(2,320)				0001
Purchased Call/SBG/SBG0170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2022	03/29/2024	01/05/2024	Exercise	1	2,057,894	261.17	78,156		305,656	296,159			305,656		(9,497)				0001
Purchased Call/SBG/SBG0170SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	04/09/2024	Exercise	1	3,552,153	260.31	135,457		556,247	538,523			556,247		(17,723)				0001
Purchased Call/SBG/SBG0170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	04/09/2024	Exercise	1	1,186,115	260.11	47,214		186,777	180,577			186,777		(6,200)				0001
Purchased Call/SBG/SBG0170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/09/2024	04/11/2024	Exercise	1	420,065	261.38	15,798		65,900	63,751			65,900		(2,149)				0001
Purchased Call/SBG/SBG0170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/11/2024	04/15/2024	Exercise	1	617,111	261.45	24,460		93,257	89,861			93,257		(3,396)				0001
Purchased Call/SBG/SBG0170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	01/19/2024	Exercise	1	1,213,894	264.72	46,459		159,172	152,453			159,172		(6,719)				0001
Purchased Call/SBG/SBG0170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	01/25/2024	Exercise	1	2,946,149	264.72	111,635		391,402	375,665			391,402		(15,738)				0001
Purchased Call/SBG/SBG0170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/18/2024	02/07/2024	Exercise	1	1,690,954	264.98	62,672		194,036	184,712			194,036		(9,324)				0001
Purchased Call/SBG/SBG0170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	01/24/2024	Exercise	1	3,091,945	266.09	112,711		312,345	295,431			312,345		(16,914)				0001
Purchased Call/SBG/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	02/07/2024	Exercise	1	2,115,794	264.24	75,219		258,453	246,847			258,453		(11,606)				0001
Purchased Call/SBG/SBG0170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	04/30/2024	Exercise	1	2,075,950	262.63	81,905		277,723	264,626			277,723		(13,097)				0001
Purchased Call/SBG/SBG017PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	01/08/2024	Exercise	1	3,076,376	263.52	116,715		385,404	366,249			385,404		(19,155)				0001
Purchased Call/SBG/SBG017PS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	05/01/2024	05/03/2024	Exercise	1	877,659	263.52	32,824		101,779	96,330			101,779		(5,448)				0001
Purchased Call/MSD/MSD213IS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise	1	466,573	180.02	24,542		34,030	28,999			34,030		(5,031)				0001
Purchased Call/MSD/MSD213ISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/20/2024	Exercise	1	373,534	179.38	18,826		29,674	25,680			29,674		(3,993)				0001
Purchased Call/MSD/MSD213XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2024	Exercise	1	799,367	182.66	43,246		60,567	49,637			60,567		(10,930)				0001
Purchased Call/MSD/MSD213XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2024	Exercise	1	413,365	183.66	21,826		26,761	20,885			26,761		(5,876)				0001
Purchased Call/MSD/MSD213XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise	1	349,709	184.05	18,954		20,597	15,338			20,597		(5,259)				0001
Purchased Call/MSD/MSD213XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise	1	347,536	183.87	18,732		18,334	13,085			18,334		(5,249)				0001
Purchased Call/MSD/MSD213XSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/24/2024	Exercise	1	346,680	183.78	19,167		21,863	15,947			21,863		(5,916)				0001
Purchased Call/MSD/MSD213YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise	1	540,359	184.18	29,612		35,529	26,255			35,529		(9,274)				0001
Purchased Call/MSD/MSD213YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/25/2024	Exercise	1	432,184	183.78	24,387		28,525	20,934			28,525		(7,591)				0001
Purchased Call/MSD/MSD213YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	04/19/2024	Exercise	1	384,430	183.58	21,028		23,045	16,112			23,045		(6,932)				0001
Purchased Call/MSD/MSD2132S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	03/26/2024	Exercise	1	336,911	181.48	18,126		28,924	22,251			28,924		(6,673)				0001
Purchased Call/MSD/MSD2132S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	01/10/2024	Exercise	1	310,945	181.48	16,698		25,448	19,330			25,448		(6,118)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD2132S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/12/2023	05/10/2024	05/14/2024	Exercise	1	96,901	181.48	5,175		8,303	6,434			8,303		(1,869)				0001
Purchased Call/MSD/MSD2132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/26/2023	05/28/2024	05/30/2024	Exercise	1	951,385	181.23	54,514		73,704	51,478			73,704		(22,226)				0001
Purchased Call/MSD/MSD3130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/07/2023	06/07/2024	06/11/2024	Exercise	1	431,470	182.72	24,637		32,091	21,397			32,091		(10,694)				0001
Purchased Call/MSD/MSD3130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/09/2023	06/07/2024	06/11/2024	Exercise	1	104,276	182.71	5,923		7,762	5,162			7,762		(2,599)				0001
Purchased Call/MSD/MSD3130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/17/2024	05/29/2024	Exercise	1	538,636	184.04	31,187		32,688	18,214			32,688		(14,474)				0001
Purchased Call/MSD/MSD3131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	07/02/2024	07/05/2024	Exercise	1	569,291	183.74	33,474		39,411	22,536			39,411		(16,875)				0001
Purchased Call/MSD/MSD3131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	07/01/2024	07/03/2024	Exercise	1	559,785	183.74	32,859		39,179	22,659			39,179		(16,520)				0001
Purchased Call/MSD/MSD3131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise	1	281,535	182.94	16,751		20,653	12,022			20,653		(8,631)				0001
Purchased Call/MSD/MSD3132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/17/2023	07/17/2024	07/19/2024	Exercise	1	483,698	183.21	28,345		47,813	32,394			47,813		(15,418)				0001
Purchased Call/MSD/MSD3132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/24/2023	07/24/2024	07/26/2024	Exercise	1	320,929	186.51	18,967		23,212	12,530			23,212		(10,682)				0001
Purchased Call/MSD/MSD3133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/28/2023	07/29/2024	03/28/2024	Exercise	1	288,925	186.56	17,162		22,143	12,215			22,143		(9,929)				0001
Purchased Call/MSD/MSD3133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/03/2023	08/02/2024	08/06/2024	Exercise	1	193,155	185.66	11,454		17,156	10,366			17,156		(6,790)				0001
Purchased Call/MSD/MSD3133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/07/2023	08/07/2024	08/09/2024	Exercise	1	493,058	185.91	29,189		38,827	21,266			38,827		(17,562)				0001
Purchased Call/MSD/MSD3133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/10/2023	08/09/2024	08/13/2024	Exercise	1	155,879	186.08	9,181		12,867	7,246			12,867		(5,621)				0001
Purchased Call/MSD/MSD3134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise	1	137,759	185.28	8,279		13,740	8,336			13,740		(5,405)				0001
Purchased Call/MSD/MSD3134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/31/2023	08/30/2024	09/04/2024	Exercise	1	244,325	186.13	14,488		24,545	14,806			24,545		(9,739)				0001
Purchased Call/MSD/MSD3134SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/06/2023	09/06/2024	09/10/2024	Exercise	1	367,537	185.58	20,051		34,777	20,731			34,777		(14,046)				0001
Purchased Call/MSD/MSD3135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2023	09/12/2024	09/16/2024	Exercise	1	117,986	186.51	7,067		10,824	5,873			10,824		(4,951)				0001
Purchased Call/MSD/MSD3135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/13/2023	09/13/2024	09/17/2024	Exercise	1	421,673	186.51	25,216		40,266	22,532			40,266		(17,734)				0001
Purchased Call/MSD/MSD3135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/14/2023	09/13/2024	09/17/2024	Exercise	1	280,649	187.46	16,755		25,241	13,360			25,241		(11,881)				0001
Purchased Call/MSD/MSD3135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/25/2023	09/25/2024	09/24/2024	Exercise	1	434,630	185.29	26,121		45,473	26,241			45,473		(19,232)				0001
Purchased Call/MSD/MSD3135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/30/2024	10/02/2024	Exercise	1	146,262	183.6	8,790		17,645	11,035			17,645		(6,611)				0001
Purchased Call/MSD/MSD3136S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise	1	441,552	182.5	26,316		57,462	37,074			57,462		(20,388)				0001
Purchased Call/MSD/MSD3136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/10/2023	10/10/2024	10/15/2024	Exercise	1	211,237	182.93	12,463		26,790	17,100			26,790		(9,690)				0001
Purchased Call/MSD/MSD3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/09/2023	11/08/2024	11/13/2024	Exercise	1	176,664	181.18	10,300		26,464	17,562			26,464		(8,902)				0001
Purchased Call/JSG/JSG30525K	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024	01/05/2024	Expire	1	414,456	251.66	16,910		(46)				(46)		(46)				0001
Purchased Call/JSG/JSG30529M	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/04/2022	01/04/2024	01/08/2024	Expire	1	446,976	254.24	18,237		(75)				(75)		(75)				0001
Purchased Call/JSG/JSG30533S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	01/17/2024	Expire	1	461,087	251.44	18,766		(284)				(284)		(284)				0001
Purchased Call/JSG/JSG30535F	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/14/2022	01/16/2024	01/18/2024	Expire	1	671,042	250.55	27,244		(562)				(562)		(562)				0001
Purchased Call/JSG/JSG30549S	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/25/2022	01/25/2024	01/29/2024	Expire	1	239,150	231.1	9,709		(320)				(320)		(320)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/JSG/JSG3054SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	02/01/2024	Expire	1	366,441	233.39	14,804			(590)					(590)				0001
Purchased Call/JSG/JSG3054SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2024	01/31/2024	Expire	1	730,094	233.39	29,496			(1,136)					(1,136)				0001
Purchased Call/JSG/JSG3054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/01/2022	02/01/2024	02/05/2024	Expire	1	657,841	237	26,577			(1,132)					(1,132)				0001
Purchased Call/JSG/JSG3055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	02/08/2024	Expire	1	184,720	233.96	7,426			(367)					(367)				0001
Purchased Call/JSG/JSG3055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	02/13/2024	Expire	1	90,736	230.26	3,629			(196)					(196)				0001
Purchased Call/JSG/JSG3056S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/15/2022	02/15/2024	02/20/2024	Expire	1	459,516	230.08	18,427			(1,139)					(1,139)				0001
Purchased Call/JSG/JSG3056S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	02/21/2024	Expire	1	383,817	230.59	14,714			(935)					(935)				0001
Purchased Call/JSG/JSG3058W4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	03/12/2024	Expire	1	763,336	226.1	30,457			(2,799)					(2,799)				0001
Purchased Call/JSG/JSG3059M	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024	03/28/2024	Expire	1	2,337,603	237.32	91,634			(10,699)					(10,699)				0001
Purchased Call/JSG/JSG3054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	04/08/2024	Expire	1	310,786	239.08	12,152			(1,567)					(1,567)				0001
Purchased Call/JSG/JSG3054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/08/2022	04/10/2024	04/12/2024	Expire	1	839,124	240.73	32,810			(4,501)					(4,501)				0001
Purchased Call/JSG/JSG3054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/11/2022	04/11/2024	04/15/2024	Expire	1	624,161	237.31	24,405			(3,381)					(3,381)				0001
Purchased Call/JSG/JSG3055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/02/2022	05/02/2024	05/06/2024	Expire	1	840,214	233.09	32,096			(5,371)					(5,371)				0001
Purchased Call/JSG/JSG3055SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	05/14/2024	Expire	1	1,901,924	227.51	72,654			(12,974)					(12,974)				0001
Purchased Call/JSG/JSG3056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	05/29/2024	Expire	1	1,199,003	229.49	45,922			(9,083)					(9,083)				0001
Purchased Call/JSG/JSG3056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	05/29/2024	Expire	1	106,587	234.58	4,082			(813)					(813)				0001
Purchased Call/SBG/SBG017PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/03/2022	05/02/2024	02/22/2024	Exercise	1	2,447,407	264	92,442	268,134	252,620			268,134		(15,514)				0001
Purchased Call/SBG/SBG017PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	03/07/2024	Exercise	1	2,188,823	265.52	78,245	233,046	219,792			233,046		(13,254)				0001
Purchased Call/SBG/SBG017PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	02/08/2024	Exercise	1	1,906,512	264.87	70,752	206,741	194,710			206,741		(12,031)				0001
Purchased Call/SBG/SBG017PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/06/2024	02/06/2024	Exercise	1	2,663,790	264.82	91,054	289,151	273,346			289,151		(15,804)				0001
Purchased Call/SBG/SBG017PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/10/2022	05/09/2024	01/19/2024	Exercise	1	2,119,756	262.04	80,757	271,646	257,318			271,646		(14,328)				0001
Purchased Call/SBG/SBG017PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	05/09/2024	Exercise	1	3,354,733	262.81	127,122	438,505	413,281			438,505		(25,224)				0001
Purchased Call/SBG/SBG017PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	05/09/2024	Exercise	1	972,430	262.13	37,742	129,665	122,829			129,665		(6,836)				0001
Purchased Call/SBG/SBG017PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	05/14/2024	Exercise	1	1,860,342	262.73	74,355	243,917	230,470			243,917		(13,447)				0001
Purchased Call/SBG/SBG017PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/15/2024	05/17/2024	Exercise	1	1,254,353	264.11	47,235	155,139	146,391			155,139		(8,749)				0001
Purchased Call/SBG/SBG017PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/13/2024	01/05/2024	Exercise	1	1,589,568	264.11	61,267	184,662	173,436			184,662		(11,227)				0001
Purchased Call/SBG/SBG017PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/14/2024	01/05/2024	Exercise	1	1,788,830	264.11	67,137	193,524	181,165			193,524		(12,359)				0001
Purchased Call/SBG/SBG017PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/16/2024	05/20/2024	Exercise	1	2,159,618	264.44	84,073	257,036	241,317			257,036		(15,719)				0001
Purchased Call/SBG/SBG017PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	01/25/2024	Exercise	1	2,718,128	265.31	106,362	330,967	310,740			330,967		(20,227)				0001
Purchased Call/SBG/SBG017PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	01/23/2024	Exercise	1	1,225,401	263.66	46,605	149,361	140,540			149,361		(8,821)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG017PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	05/24/2024	Exercise	1	1,151,065	263.72	44,588		141,114	132,394			141,114		(8,720)				0001
Purchased Call/SBG/SBG017PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/20/2024	04/19/2024	Exercise	1	2,091,532	263.72	81,272		265,335	249,641			265,335		(15,694)				0001
Purchased Call/SBG/SBG017PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/23/2024	01/10/2024	Exercise	1	1,253,573	264.85	47,345		142,158	132,844			142,158		(9,314)				0001
Purchased Call/SBG/SBG017PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	05/29/2024	Exercise	1	997,503	264.31	39,797		117,029	109,126			117,029		(7,903)				0001
Purchased Call/SBG/SBG017PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/27/2024	03/01/2024	Exercise	1	2,710,053	266.95	102,189		299,777	279,031			299,777		(20,745)				0001
Purchased Call/JSG/JSG4052SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	12/09/2024	Exercise	1	41,108	192.46	26,694		767	(281)			767						0001
Purchased Call/JSG/JSG4053S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2025	06/28/2024	Exercise	1	70,789	195.73	36,567		861	(956)			861						0001
Purchased Call/JSG/JSG4053SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	10/09/2024	Exercise	1	85,590	188.44	3,451		3,011	801			3,011						0001
Purchased Call/JSG/JSG4057S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	01/12/2024	Exercise	1	237,966	192.32	31,930		5,883	(868)			5,883						0001
Purchased Call/JSG/JSG4057SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	08/20/2024	Exercise	1	235,753	197.36	27,061		4,679	(2,100)			4,679						0001
Purchased Call/JSG/JSG4059SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	10/17/2024	Exercise	1	83,560	197.59	18,455		2,542	(15)			2,542						0001
Purchased Call/JSG/JSG405A1I	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	05/29/2024	Exercise	1	83,933	188.36	5,383		2,333	(271)			2,333						0001
Purchased Call/JSG/JSG405A9Q	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	07/22/2024	Exercise	1	55,297	187.94	7,516		1,898	171			1,898						0001
Purchased Call/JSG/JSG405BS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2025	10/25/2024	Exercise	1	42,926	189.45	7,126		1,579	217			1,579						0001
Purchased Call/MSD/MSD3138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise	1	611,383	182.93	35,582		79,644	48,069			79,644		(31,575)				0001
Purchased Call/MSD/MSD3138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/24/2023	11/26/2024	11/29/2024	Exercise	1	712,294	183.69	41,598		100,355	62,642			100,355		(37,712)				0001
Purchased Call/MSD/MSD3139S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/20/2023	12/20/2024	01/05/2024	Exercise	1	302,190	186.37	16,620		25,382	9,218			25,382		(16,164)				0001
Purchased Call/MSD/MSD3139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/02/2024	01/31/2025	02/06/2024	Exercise	1	224,148	189.66	9,045	1,709	3,048	1,339			3,048						0001
Purchased Call/MSD/MSD3139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/02/2024	02/04/2025	02/06/2024	Exercise	1	302,592	189.66	13,276	1,835	3,677	1,843			3,677						0001
Purchased Call/MSD/MSD3139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	02/16/2024	02/19/2025	02/21/2024	Exercise	1	397,930	190.23	18,604	2,119	3,690	1,572			3,690						0001
Purchased Call/MSD/MSD313ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/18/2024	04/17/2025	04/22/2024	Exercise	1	522,506	193.5	20,539	5,014	6,611	1,597			6,611						0001
Purchased Call/MSD/MSD313ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	04/26/2024	04/25/2025	04/30/2024	Exercise	1	292,827	195.41	12,996	2,082	2,809	727			2,809						0001
Purchased Call/JSG/JSG305ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	06/11/2024	Expire	1	1,619,045	231.22	62,657			(13,599)					(13,599)				0001
Purchased Call/JSG/JSG305FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	06/17/2024	Expire	1	807,491	215.49	31,008			(6,976)					(6,976)				0001
Purchased Call/JSG/JSG305FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/22/2022	06/21/2024	06/25/2024	Expire	1	1,414,861	215.5	54,331			(12,836)					(12,836)				0001
Purchased Call/JSG/JSG3055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	07/02/2024	Expire	1	2,035,848	216.92	78,177			(19,222)					(19,222)				0001
Purchased Call/JSG/JSG3055S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/01/2022	07/03/2024	07/08/2024	Expire	1	407,010	219.33	15,426			(3,899)					(3,899)				0001
Purchased Call/JSG/JSG3055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	07/09/2024	Expire	1	1,304,252	218.13	49,562			(12,645)					(12,645)				0001
Purchased Call/JSG/JSG3055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024	07/16/2024	Expire	1	474,368	217.17	17,931			(4,747)					(4,747)				0001
Purchased Call/JSG/JSG3055SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/13/2022	07/12/2024	07/16/2024	Expire	1	2,309,046	215.35	86,099			(22,985)					(22,985)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/15/2022	07/16/2024	07/18/2024	Expire	1	2,770,776	218.81	104,458			(28,267)					(28,267)				0001
Purchased Call/JSG/JSG305HS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/15/2022	07/17/2024	07/19/2024	Expire	1	800,067	218.81	30,163			(8,192)					(8,192)				0001
Purchased Call/JSG/JSG305HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/18/2022	07/18/2024	07/22/2024	Expire	1	1,339,415	216.4	50,496			(13,784)					(13,784)				0001
Purchased Call/JSG/JSG305HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/27/2022	07/26/2024	07/30/2024	Expire	1	1,117,414	224.94	42,127			(11,978)					(11,978)				0001
Purchased Call/JSG/JSG305HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/29/2022	07/30/2024	08/01/2024	Expire	1	3,164,918	224.94	119,950			(34,766)					(34,766)				0001
Purchased Call/JSG/JSG3051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/15/2022	08/15/2024	08/19/2024	Expire	1	557,193	233.94	21,006			(6,541)					(6,541)				0001
Purchased Call/JSG/JSG305JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	08/26/2024	Expire	1	943,670	227.03	35,482			(11,389)					(11,389)				0001
Purchased Call/JSG/JSG305JSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/29/2022	08/29/2024	09/03/2024	Expire	1	975,638	219.84	36,586			(12,095)					(12,095)				0001
Purchased Call/JSG/JSG305KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/13/2022	09/13/2024	02/22/2024	Exercise	1	1,529,926	217.23	57,066		.40	(20,000)			40		(20,040)				0001
Purchased Call/JSG/JSG305KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/16/2022	09/17/2024	09/19/2024	Expire	1	3,689,256	213.82	137,240			(49,014)					(49,014)				0001
Purchased Call/JSG/JSG305LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/20/2022	09/20/2024	09/24/2024	Expire	1	1,421,659	212.63	52,744			(19,028)					(19,028)				0001
Purchased Call/JSG/JSG305MSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	05/20/2024	Exercise	1	662,914	207.98	24,462		376	(9,154)			376		(9,530)				0001
Purchased Call/JSG/JSG305NS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/18/2022	10/18/2024	10/22/2024	Expire	1	1,526,146	210.46	56,010			(22,358)					(22,358)				0001
Purchased Call/JSG/JSG305NSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	11/01/2024	Expire	1	1,272,396	210.46	46,697			(19,409)					(19,409)				0001
Purchased Call/JSG/JSG305NSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/31/2022	10/31/2024	11/04/2024	Expire	1	814,169	210.46	29,880			(12,460)					(12,460)				0001
Purchased Call/JSG/JSG3050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/09/2022	11/08/2024	11/13/2024	Expire	1	1,700,424	208.2	62,236			(26,783)					(26,783)				0001
Purchased Call/SBG/SBG017PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	05/29/2024	Exercise	1	1,334,926	264.99	53,887		156,976	146,215			156,976		(10,761)				0001
Purchased Call/SBG/SBG017PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	06/04/2024	Exercise	1	2,389,659	266.83	94,264		276,340	256,677			276,340		(19,663)				0001
Purchased Call/SBG/SBG017QS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	06/06/2024	Exercise	1	366,406	267.94	12,329		38,336	35,695			38,336		(2,641)				0001
Purchased Call/SBG/SBG017QS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	06/11/2024	Exercise	1	1,226,898	269.39	40,200		120,030	111,236			120,030		(8,794)				0001
Purchased Call/SBG/SBG017QS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/06/2024	01/29/2024	Exercise	1	1,535,784	268.54	58,587		155,888	143,221			155,888		(12,668)				0001
Purchased Call/SBG/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	04/24/2024	Exercise	1	1,800,809	268.98	55,914		179,519	167,303			179,519		(12,216)				0001
Purchased Call/SBG/SBG017QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	04/19/2024	Exercise	1	1,125,628	267.06	36,357		122,344	114,265			122,344		(8,079)				0001
Purchased Call/SBG/SBG017QSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/17/2024	06/20/2024	Exercise	1	1,589,447	262.09	58,141		187,762	174,075			187,762		(13,687)				0001
Purchased Call/SBG/SBG017QSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	06/25/2024	Exercise	1	618,659	262.18	22,068		76,262	71,011			76,262		(5,251)				0001
Purchased Call/SBG/SBG017QSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	04/19/2024	Exercise	1	3,634,420	262.78	127,728		438,852	408,394			438,852		(30,458)				0001
Purchased Call/SBG/SBG017QSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	06/25/2024	Exercise	1	1,168,037	261.1	42,248		149,436	139,355			149,436		(10,081)				0001
Purchased Call/SBG/SBG017QSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/24/2024	06/26/2024	Exercise	1	1,132,657	261.65	40,578		145,124	131,628			145,124		(13,496)				0001
Purchased Call/SBG/SBG017QSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	05/09/2024	Exercise	1	1,434,376	262.01	51,287		179,725	167,068			179,725		(12,657)				0001
Purchased Call/SBG/SBG017QSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	01/29/2024	Exercise	1	2,123,563	257.58	84,792		327,343	305,530			327,343		(21,814)				0001

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Purchased Call/SBG/SBG0170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/04/2024	04/09/2024	Exercise	1	2,008,613	260.39	71,374		298,220	279,890			298,220		(18,330)				0001
Purchased Call/SBG/SBG0170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/10/2024	07/12/2024	Exercise	1	639,687	260.28	23,981		91,394	85,056			91,394		(6,338)				0001
Purchased Call/SBG/SBG0170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/09/2024	07/11/2024	Exercise	1	355,871	260.28	13,203		49,192	45,747			49,192		(3,446)				0001
Purchased Call/SBG/SBG0170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/05/2024	07/09/2024	Exercise	1	1,361,979	258.48	51,539		206,746	193,423			206,746		(13,323)				0001
Purchased Call/SBG/SBG017RS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	05/08/2024	Exercise	1	1,795,460	259.11	71,391		279,373	260,303			279,373		(19,070)				0001
Purchased Call/SBG/SBG017RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	07/16/2024	Exercise	1	1,094,298	258.33	45,851		174,790	162,440			174,790		(12,351)				0001
Purchased Call/SBG/SBG017RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/16/2024	07/18/2024	Exercise	1	165,846	259.41	6,169		25,598	23,928			25,598		(1,669)				0001
Purchased Call/MSD/MSD313FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/07/2024	05/07/2025	05/09/2024	Exercise	1	325,355	195.89	16,297	1,270	1,584	313			1,584						0001
Purchased Call/MSD/MSD313FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/09/2024	05/09/2025	05/13/2024	Exercise	1	767,316	196.76	33,019	5,720	7,305	1,585			7,305						0001
Purchased Call/MSD/MSD3133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/05/2024	06/05/2025	06/07/2024	Exercise	1	302,690	196.29	14,425	1,581	2,169	588			2,169						0001
Purchased Call/MSD/MSD313HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2025	07/01/2024	Exercise	1	1,044,356	196.58	48,162	6,021	6,749	729			6,749						0001
Purchased Call/MSD/MSD3131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/17/2024	07/17/2025	07/19/2024	Exercise	1	470,804	201.32	20,576	2,918	2,977	58			2,977						0001
Purchased Call/MSD/MSD313JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/06/2024	08/06/2025	08/08/2024	Exercise	1	355,291	200.34	11,591	3,549	4,112	563			4,112						0001
Purchased Call/JSG/JSG405DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	09/26/2024	Exercise	1	86,850	175.16	28,317		6,649	3,843			6,649						0001
Purchased Call/JSG/JSG405ESV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	02/06/2024	Exercise	1	50,213	170.54	11,839		2,461	797			2,461						0001
Purchased Call/JSG/JSG405ESX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	08/21/2024	Exercise	1	101,035	171.22	8,177		6,349	3,004			6,349						0001
Purchased Call/JSG/JSG405FS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/13/2023	10/13/2025	05/24/2024	Exercise	1	90,900	168.13	10,869		8,354	5,326			8,354						0001
Purchased Call/JSG/JSG405GSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	11/20/2024	Exercise	1	102,859	166.44	19,197		11,767	8,269			11,767						0001
Purchased Call/JSG/JSG405HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	02/29/2024	Exercise	1	93,478	172.1	28,764		6,513	3,226			6,513						0001
Purchased Call/JSG/JSG405ISR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	11/29/2024	Exercise	1	139,981	172.1	10,340		8,248	3,312			8,248						0001
Purchased Call/JSG/JSG405JSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	07/01/2024	Exercise	1	107,028	176.82	35,798		4,996	1,146			4,996						0001
Purchased Call/JSG/JSG405LSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	01/04/2024	Exercise	1	1,117,939	180.67	35,738	3,148	4,977	1,829			4,977						0001
Purchased Call/JSG/JSG405MSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/08/2024	01/08/2026	01/10/2024	Exercise	1	1,779,272	180.38	55,799	5,462	5,366	(96)			5,366						0001
Purchased Call/JSG/JSG3050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024	11/19/2024	Expire	1	745,864	217.43	27,448			(12,011)					(12,011)				0001
Purchased Call/JSG/JSG3050PS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/18/2022	11/20/2024	11/22/2024	Expire	1	1,190,761	217.58	43,701			(19,423)					(19,423)				0001
Purchased Call/JSG/JSG3050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/07/2022	12/06/2024	12/10/2024	Expire	1	1,810,090	213.22	66,611			(31,110)					(31,110)				0001
Purchased Call/JSG/JSG3050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	12/17/2024	Expire	1	724,919	215.05	26,677			(12,716)					(12,716)				0001
Purchased Call/JSG/JSG3051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	01/31/2024	Exercise	1	63,402	214.66	51,998		112	(1,116)			112						0001
Purchased Call/JSG/JSG3050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2025	03/11/2024	Exercise	1	96,047	213.33	23,506		504	(1,421)			504						0001
Purchased Call/JSG/JSG3050VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/17/2023	02/18/2025	02/22/2024	Exercise	1	52,282	215.94	57,590		145	(947)			145						0001

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Purchased Call/JSG/JSG305IISE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/28/2023	02/28/2025	03/04/2024	Exercise	1	131,019	205.57	22,852		1,141	(1,648)			1,141						0001
Purchased Call/JSG/JSG305IISR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2025	02/08/2024	Exercise	1	50,421	208.71	39,072		208	(853)			208						0001
Purchased Call/JSG/JSG305UUII	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	10/31/2024	Exercise	1	53,948	193.73	6,220		791	(399)			791						0001
Purchased Call/JSG/JSG305ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	02/28/2024	Exercise	1	108,517	202.36	31,422		1,292	(1,287)			1,292						0001
Purchased Call/MSD/MSD313LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2024	09/18/2025	09/20/2024	Exercise	1	353,310	204.62	14,596	1,429	1,626	197			1,626						0001
Purchased Call/MSD/MSD313MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/01/2024	10/01/2025	10/03/2024	Exercise	1	369,925	206.29	15,735	1,196	1,292	96			1,292						0001
Purchased Call/MSD/MSD313NSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/29/2024	10/29/2025	10/31/2024	Exercise	1	539,505	205.42	24,335	1,671	1,808	137			1,808						0001
Purchased Call/JSG/JSG305SS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2024	01/04/2024	Expire	1	854,218	208.08	30,581			(84)			(84)						0001
Purchased Call/SBG/SBG017RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	02/22/2024	Exercise	1	1,991,652	261.46	77,012		273,085	251,486			273,085		(21,599)				0001
Purchased Call/SBG/SBG017RSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2022	07/25/2024	07/29/2024	Exercise	1	1,691,114	261.9	63,962		207,081	188,925			207,081		(18,156)				0001
Purchased Call/SBG/SBG017RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	02/12/2024	Exercise	1	1,545,825	262.63	57,885		176,656	160,106			176,656		(16,550)				0001
Purchased Call/SBG/SBG017RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	07/30/2024	Exercise	1	1,101,247	261.97	41,666		135,006	123,090			135,006		(11,916)				0001
Purchased Call/SBG/SBG017RSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	07/26/2024	Exercise	1	1,637,890	262.71	60,044		195,883	178,678			195,883		(17,205)				0001
Purchased Call/SBG/SBG017RSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	02/27/2024	Exercise	1	1,820,531	263.06	65,974		215,030	195,843			215,030		(19,187)				0001
Purchased Call/SBG/SBG017RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/29/2022	07/31/2024	08/02/2024	Exercise	1	822,890	263.06	30,414		105,512	96,641			105,512		(8,871)				0001
Purchased Call/SBG/SBG017RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/01/2024	08/05/2024	Exercise	1	912,158	262.58	33,145		103,827	93,790			103,827		(10,038)				0001
Purchased Call/SBG/SBG017RSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	05/08/2024	Exercise	1	2,968,933	262.22	112,207		280,871	247,786			280,871		(33,085)				0001
Purchased Call/SBG/SBG017RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	05/09/2024	Exercise	1	2,090,835	262.12	86,021		199,258	173,647			199,258		(25,611)				0001
Purchased Call/SBG/SBG017RSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	02/27/2024	Exercise	1	742,195	262.25	27,535		56,659	48,413			56,659		(8,246)				0001
Purchased Call/SBG/SBG017RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2022	08/08/2024	03/13/2024	Exercise	1	3,932,758	262.61	155,865		306,402	259,061			306,402		(47,341)				0001
Purchased Call/SBG/SBG017RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	06/06/2024	Exercise	1	1,295,605	262.58	54,410		106,252	89,606			106,252		(16,646)				0001
Purchased Call/SBG/SBG017RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	07/02/2024	Exercise	1	2,101,188	264.78	77,272		150,574	126,922			150,574		(23,652)				0001
Purchased Call/SBG/SBG017RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/14/2024	05/17/2024	Exercise	1	625,929	265.52	23,222		46,991	39,792			46,991		(7,199)				0001
Purchased Call/SBG/SBG017RSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/13/2024	08/15/2024	Exercise	1	1,741,751	265.52	64,453		122,762	102,834			122,762		(19,928)				0001
Purchased Call/SBG/SBG017RSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	03/12/2024	Exercise	1	2,325,953	265.31	84,954		183,878	157,207			183,878		(26,671)				0001
Purchased Call/JSG/JSG405NS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2026	01/24/2024	Exercise	1	1,795,220	173.73	53,443	8,085	13,657	5,572			13,657						0001
Purchased Call/JSG/JSG405QSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	01/31/2024	Exercise	1	740,398	177.72	16,435	5,665	8,629	2,964			8,629						0001
Purchased Call/JSG/JSG405PSII	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	02/16/2024	Exercise	1	332,605	178.13	6,627	2,873	4,605	1,732			4,605						0001
Purchased Call/JSG/JSG405RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/01/2024	02/27/2026	03/05/2024	Exercise	1	708,537	184.14	14,151	6,139	4,764	(1,375)			4,764						0001
Purchased Call/JSG/JSG405SSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	03/19/2024	Exercise	1	1,519,087	190.33	31,519	12,723	9,524	(3,199)			9,524						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2026	03/28/2024	Exercise	1	2,255,704	191.43	46,854	18,980	13,501	(5,479)			13,501						0001
Purchased Call/JSG/JSG405TSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	04/01/2024	Exercise	1	2,108,511	191.43	55,575	11,852	8,396	(3,456)			8,396						0001
Purchased Call/JSG/JSG405TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/28/2024	03/30/2026	04/01/2024	Exercise	1	1,097,084	191.43	18,331	11,405	9,866	(1,539)			9,866						0001
Purchased Call/JSG/JSG405TSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2026	04/04/2024	Exercise	1	1,644,768	185.38	50,658	5,840	5,121	(718)			5,121						0001
Purchased Call/JSG/JSG405US1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/05/2024	04/06/2026	04/09/2024	Exercise	1	550,472	183.86	12,778	4,015	3,992	(23)			3,992						0001
Purchased Call/JSG/JSG4050SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2025	04/09/2024	Exercise	1	115,359	203.4	49,218		1,250	(1,520)			1,250						0001
Purchased Call/JSG/JSG4051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/27/2023	04/25/2025	09/05/2024	Exercise	1	42,529	198.61	4,133		799	(249)			799						0001
Purchased Call/JSG/JSG4051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	04/17/2024	Exercise	1	48,341	201.72	27,226		359	(834)			359						0001
Purchased Call/JSG/JSG4053S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	09/26/2024	Exercise	1	111,417	195.35	31,559		1,314	(1,445)			1,314						0001
Purchased Call/JSG/JSG4056SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2025	03/29/2024	Exercise	1	445,869	195.63	52,715		8,819	(3,493)			8,819						0001
Purchased Call/JSG/JSG4056SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	08/06/2024	Exercise	1	490,444	195.12	34,571		9,357	(4,384)			9,357						0001
Purchased Call/JSG/JSG4056SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	10/09/2024	Exercise	1	40,540	191.17	24,318		1,251	104			1,251						0001
Purchased Call/JSG/JSG3055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	01/08/2024	Expire	1	245,247	211.16	8,682			(72)					(72)				0001
Purchased Call/JSG/JSG305JSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/12/2024	Expire	1	366,072	213.72	12,959			(1,357)					(1,357)				0001
Purchased Call/JSG/JSG305XSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	03/19/2024	Expire	1	197,280	193.73	6,925			(1,419)					(1,419)				0001
Purchased Call/JSG/JSG305YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/20/2024	Expire	1	509,575	191.67	17,988			(3,816)					(3,816)				0001
Purchased Call/JSG/JSG3052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	04/01/2024	Expire	1	614,290	197.44	21,500			(5,153)					(5,153)				0001
Purchased Call/JSG/JSG3052SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/09/2024	Expire	1	260,299	202.36	9,241			(2,432)					(2,432)				0001
Purchased Call/JSG/JSG4051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	05/01/2024	Expire	1	1,054,630	201.72	37,545			(12,308)					(12,308)				0001
Purchased Call/JSG/JSG4053SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	01/30/2024	Exercise	1	820,767	190.02	29,137		495	(11,032)			495		(11,527)				0001
Purchased Call/JSG/JSG4054SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	05/29/2024	Exercise	1	753,844	194.7	26,686		9	(11,428)			9		(11,437)				0001
Purchased Call/JSG/JSG4055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	01/30/2024	Exercise	1	1,091,859	195.63	38,652		591	(16,611)			591		(17,202)				0001
Purchased Call/JSG/JSG4055S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/12/2023	06/12/2024	06/14/2024	Expire	1	388,627	195.63	13,796			(6,178)					(6,178)				0001
Purchased Call/JSG/JSG4055SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/21/2023	06/21/2024	06/25/2024	Expire	1	735,481	195.63	26,036			(12,303)					(12,303)				0001
Purchased Call/JSG/JSG4056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2024	06/26/2024	Expire	1	722,508	195.63	25,577			(12,330)					(12,330)				0001
Purchased Call/JSG/JSG4056S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	06/28/2024	Expire	1	502,190	195.63	17,778			(8,645)					(8,645)				0001
Purchased Call/JSG/JSG4056SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	07/03/2024	Expire	1	712,596	195.63	25,440			(12,790)					(12,790)				0001
Purchased Call/JSG/JSG4058S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	07/29/2024	Expire	1	461,193	203.45	16,465			(9,318)					(9,318)				0001
Purchased Call/JSG/JSG4059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2024	05/24/2024	Exercise	1	636,639	196.28	22,728		326	(13,286)			326		(13,612)				0001
Purchased Call/JSG/JSG4059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/14/2024	Expire	1	437,543	197.59	15,752			(9,720)					(9,720)				0001

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Purchased Call/JSG/JSG40599P	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2024	05/24/2024	Exercise	1	617,374	196.21	22,287		638	(13,199)			638		(13,838)				0001
Purchased Call/SBG/SBG017RSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	07/25/2024	Exercise	1	2,365,248	265.63	84,168		182,278	155,703			182,278		(26,575)				0001
Purchased Call/SBG/SBG017SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/15/2024	02/27/2024	Exercise	1	1,408,840	265.34	47,816		105,385	90,190			105,385		(15,195)				0001
Purchased Call/SBG/SBG017SS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	08/23/2024	Exercise	1	555,743	265.33	18,856		43,408	37,330			43,408		(6,078)				0001
Purchased Call/SBG/SBG017SS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	08/21/2024	Exercise	1	1,277,133	265.33	44,735		98,831	84,521			98,831		(14,310)				0001
Purchased Call/SBG/SBG017SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/20/2024	03/11/2024	Exercise	1	526,646	265.33	19,486		41,565	35,355			41,565		(6,210)				0001
Purchased Call/SBG/SBG017SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	03/25/2024	Exercise	1	1,480,964	264.71	49,914		126,348	110,121			126,348		(16,227)				0001
Purchased Call/SBG/SBG017SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/22/2024	08/26/2024	Exercise	1	2,257,715	264.59	83,341		182,911	155,948			182,911		(26,962)				0001
Purchased Call/SBG/SBG017SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	02/28/2024	Exercise	1	2,977,813	265.23	104,071		242,666	208,718			242,666		(33,948)				0001
Purchased Call/SBG/SBG017SS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	01/10/2024	Exercise	1	974,236	264.53	31,479		78,494	68,054			78,494		(10,440)				0001
Purchased Call/SBG/SBG017SSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	07/17/2024	Exercise	1	1,893,874	263.57	65,159		171,739	149,791			171,739		(21,947)				0001
Purchased Call/SBG/SBG017SSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/29/2024	04/03/2024	Exercise	1	2,814,060	264.38	92,923		244,020	212,862			244,020		(31,158)				0001
Purchased Call/SBG/SBG017SSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	03/06/2024	Exercise	1	2,230,242	261.54	79,750		217,787	190,918			217,787		(26,869)				0001
Purchased Call/SBG/SBG017SSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/02/2024	04/17/2024	Exercise	1	1,619,339	261.71	56,997		163,443	144,023			163,443		(19,419)				0001
Purchased Call/SBG/SBG017SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/02/2022	09/03/2024	05/22/2024	Exercise	1	1,465,136	261.71	53,757		140,672	122,481			140,672		(18,192)				0001
Purchased Call/SBG/SBG017SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	09/10/2024	Exercise	1	1,047,602	260.66	37,114		95,191	81,948			95,191		(13,244)				0001
Purchased Call/SBG/SBG017SSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/11/2024	09/13/2024	Exercise	1	342,126	262.99	12,590		27,390	23,004			27,390		(4,387)				0001
Purchased Call/SBG/SBG017SSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	07/25/2024	Exercise	1	1,677,208	262.91	49,494		144,545	126,945			144,545		(17,600)				0001
Purchased Call/JSG/JSG405JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	04/12/2024	Exercise	1	774,452	181.67	18,301	5,642	6,697	1,055			6,697						0001
Purchased Call/JSG/JSG405VS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/23/2024	04/23/2026	04/25/2024	Exercise	1	2,152,089	185.02	73,824	3,655	2,919	(736)			2,919						0001
Purchased Call/JSG/JSG405VSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2026	04/26/2024	Exercise	1	829,813	185.39	25,017	3,134	3,005	(128)			3,005						0001
Purchased Call/JSG/JSG405VSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/26/2024	04/24/2026	04/30/2024	Exercise	1	706,165	183.38	20,370	3,091	3,877	786			3,877						0001
Purchased Call/JSG/JSG405WS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/08/2024	05/08/2026	05/10/2024	Exercise	1	846,772	185.34	21,185	5,369	5,100	(269)			5,100						0001
Purchased Call/JSG/JSG405WSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/16/2024	05/15/2026	05/20/2024	Exercise	1	661,528	188.62	21,657	1,608	1,175	(434)			1,175						0001
Purchased Call/JSG/JSG405XSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/23/2024	05/22/2026	05/28/2024	Exercise	1	803,797	182.07	15,700	7,280	7,790	510			7,790						0001
Purchased Call/JSG/JSG405YS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/05/2024	06/05/2026	06/07/2024	Exercise	1	1,455,379	179.94	51,966	1,960	1,972	11			1,972						0001
Purchased Call/JSG/JSG405YSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/12/2024	06/12/2026	06/14/2024	Exercise	1	1,340,125	178.63	43,592	4,001	5,842	1,841			5,842						0001
Purchased Call/JSG/JSG405YSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/14/2024	06/15/2026	06/18/2024	Exercise	1	836,693	176.18	21,561	5,326	8,268	2,942			8,268						0001
Purchased Call/JSG/JSG4057SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2025	07/17/2024	Exercise	1	147,178	203.45	51,268		1,707	(2,565)			1,707						0001
Purchased Call/JSG/JSG4059SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	05/24/2024	Exercise	1	86,460	196.88	8,229		1,633	(996)			1,633						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405991	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	09/09/2024	Exercise	1	59,792	197.59	30,138		1,062	(766)			1,062						0001
Purchased Call/JSG/JSG4059SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2025	01/22/2024	Exercise	1	102,199	187.26	10,283		2,615	(548)			2,615						0001
Purchased Call/JSG/JSG405BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	02/21/2024	Exercise	1	60,947	191.39	9,280		1,232	(683)			1,232						0001
Purchased Call/JSG/JSG405DSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	04/17/2024	Exercise	1	109,050	169.45	9,309		8,989	5,466			8,989						0001
Purchased Call/JSG/JSG405ES3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	09/26/2024	Exercise	1	99,266	166.87	32,687		11,132	7,899			11,132						0001
Purchased Call/JSG/JSG4059SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/27/2023	10/27/2025	11/05/2024	Exercise	1	53,841	161.28	7,235		5,962	4,130			5,962						0001
Purchased Call/JSG/JSG4059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	06/13/2024	Exercise	1	84,716	163.34	18,026		6,286	3,398			6,286						0001
Purchased Call/JSG/JSG405HS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/03/2023	11/03/2025	09/23/2024	Exercise	1	114,121	172.1	14,941		9,847	5,923			9,847						0001
Purchased Call/JSG/JSG405AS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/18/2023	08/19/2024	08/21/2024	Expire	1	166,822	187.26	6,006			(3,822)			(3,822)						0001
Purchased Call/JSG/JSG405ASJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	08/27/2024	Expire	1	426,057	188.36	15,338			(9,902)			(9,902)						0001
Purchased Call/JSG/JSG405CSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/16/2024	Exercise	1	417,604	182.56	14,950		4,456	(6,017)			4,456		(10,473)				0001
Purchased Call/JSG/JSG405DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise	1	485,391	182.16	17,377		20,265	7,710			20,265		(12,555)				0001
Purchased Call/JSG/JSG405DSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	08/06/2024	Exercise	1	321,700	175.16	11,517		20,513	12,034			20,513		(8,479)				0001
Purchased Call/JSG/JSG405DSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/28/2023	09/27/2024	10/01/2024	Exercise	1	270,876	169.8	9,643		33,090	25,877			33,090		(7,212)				0001
Purchased Call/JSG/JSG405ESE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024	05/29/2024	Exercise	1	122,346	166.97	4,343		15,569	12,218			15,569		(3,351)				0001
Purchased Call/JSG/JSG405FS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/12/2023	10/11/2024	03/20/2024	Exercise	1	497,624	166.92	17,666		74,647	60,750			74,647		(13,898)				0001
Purchased Call/JSG/JSG405FS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	10/16/2024	Exercise	1	79,562	168.13	2,832		11,717	9,483			11,717		(2,234)				0001
Purchased Call/JSG/JSG405FSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2024	08/26/2024	Exercise	1	396,469	170.64	14,154		57,973	46,735			57,973		(11,238)				0001
Purchased Call/JSG/JSG4055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	03/28/2024	Exercise	1	889,176	163.91	31,655		125,540	99,409			125,540		(26,130)				0001
Purchased Call/JSG/JSG405HSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	02/21/2024	Exercise	1	534,272	172.1	19,020		57,411	41,213			57,411		(16,198)				0001
Purchased Call/JSG/JSG405HSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	08/26/2024	Exercise	1	427,825	172.1	15,231		46,850	33,837			46,850		(13,013)				0001
Purchased Call/JSG/JSG405HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	05/22/2024	Exercise	1	447,198	171.1	15,831		52,141	38,459			52,141		(13,682)				0001
Purchased Call/JSG/JSG4051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	04/17/2024	Exercise	1	250,081	172.1	32,949		17,809	9,130			17,809						0001
Purchased Call/JSG/JSG4051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/17/2023	11/17/2025	07/12/2024	Exercise	1	42,486	172.1	10,145		2,172	681			2,172						0001
Purchased Call/JSG/JSG405LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/28/2023	12/26/2025	04/17/2024	Exercise	1	51,250	178.98	11,239		1,698	(229)			1,698						0001
Purchased Call/JSG/JSG4050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	02/02/2024	Exercise	1	628,120	176.99	12,232	5,693	6,832	1,139			6,832						0001
Purchased Call/JSG/JSG405RS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/27/2024	02/27/2026	02/29/2024	Exercise	1	1,067,179	184.07	22,471	8,614	7,500	(1,115)			7,500						0001
Purchased Call/JSG/JSG4055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/13/2024	03/13/2026	03/15/2024	Exercise	1	592,095	191.43	17,341	2,461	2,520	59			2,520						0001
Purchased Call/SBG/SBG017SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/13/2022	09/12/2024	02/27/2024	Exercise	1	1,457,996	264.32	35,611		113,763	101,090			113,763		(12,672)				0001
Purchased Call/SBG/SBG017SSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/16/2022	09/16/2024	01/19/2024	Exercise	1	3,730,670	260.46	129,748		364,495	318,095			364,495		(46,400)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG017SSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2022	09/19/2024	07/15/2024	Exercise	1	1,634,825	260.77	49,549		180,300	162,284			180,300		(18,016)				0001
Purchased Call/SBG/SBG017SSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	09/17/2024	Exercise	1	1,647,802	259.63	55,948		174,271	153,815			174,271		(20,455)				0001
Purchased Call/SBG/SBG017SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2022	09/20/2024	05/24/2024	Exercise	1	2,049,505	260.34	64,690		212,839	189,192			212,839		(23,647)				0001
Purchased Call/SBG/SBG017SSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	07/09/2024	Exercise	1	3,467,917	259.23	118,810		375,844	332,461			375,844		(43,383)				0001
Purchased Call/SBG/SBG017TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/23/2024	02/28/2024	Exercise	1	3,574,508	256.99	124,278		423,489	377,719			423,489		(45,770)				0001
Purchased Call/SBG/SBG017TS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/24/2024	05/17/2024	Exercise	1	1,132,091	256.99	41,483		138,663	123,418			138,663		(15,245)				0001
Purchased Call/SBG/SBG017TS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/27/2024	01/09/2024	Exercise	1	957,756	255.42	36,788		122,578	108,825			122,578		(13,753)				0001
Purchased Call/SBG/SBG017TS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/26/2024	09/26/2024	Exercise	1	1,709,081	255.28	70,130		222,517	196,203			222,517		(26,314)				0001
Purchased Call/SBG/SBG017TS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	01/10/2024	Exercise	1	2,117,312	256.35	77,195		274,779	245,976			274,779		(28,803)				0001
Purchased Call/SBG/SBG017TSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2022	10/03/2024	01/26/2024	Exercise	1	2,087,458	255.79	82,365		254,197	222,615			254,197		(31,582)				0001
Purchased Call/SBG/SBG017TSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	06/10/2024	Exercise	1	1,933,120	258.68	68,905		219,701	193,385			219,701		(26,316)				0001
Purchased Call/SBG/SBG017TSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2022	10/04/2024	07/09/2024	Exercise	1	1,673,906	258.77	57,291		189,946	167,871			189,946		(22,075)				0001
Purchased Call/SBG/SBG017TSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	02/27/2024	Exercise	1	993,030	258.7	35,157		111,505	98,007			111,505		(13,498)				0001
Purchased Call/JSG/JSG405YSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/14/2024	06/12/2026	06/18/2024	Exercise	1	815,985	176.18	27,557	1,929	3,623	1,694			3,623						0001
Purchased Call/JSG/JSG405ZS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2026	06/21/2024	Exercise	1	2,800,654	179.94	86,443	10,691	16,365	5,674			16,365						0001
Purchased Call/JSG/JSG405ZSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/21/2024	06/22/2026	06/25/2024	Exercise	1	1,244,787	182.28	40,072	3,864	4,314	450			4,314						0001
Purchased Call/JSG/JSG405ZSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/26/2024	06/26/2026	06/28/2024	Exercise	1	974,339	180.41	27,350	5,032	6,966	1,934			6,966						0001
Purchased Call/JSG/JSG405ZSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/27/2024	06/26/2026	07/01/2024	Exercise	1	656,061	180.5	19,974	2,609	3,832	1,223			3,832						0001
Purchased Call/JSG/JSG405ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2026	07/05/2024	Exercise	1	2,268,529	178.73	75,234	6,052	9,204	3,152			9,204						0001
Purchased Call/JSG/JSG5051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/19/2024	07/20/2026	07/23/2024	Exercise	1	1,027,156	187.94	24,546	7,551	5,761	(1,790)			5,761						0001
Purchased Call/JSG/JSG5051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/19/2024	07/17/2026	07/23/2024	Exercise	1	934,361	187.94	23,620	5,849	5,257	(593)			5,257						0001
Purchased Call/JSG/JSG5051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2026	08/01/2024	Exercise	1	2,663,349	187.94	76,760	13,156	12,842	(313)			12,842						0001
Purchased Call/JSG/JSG5052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2026	08/09/2024	Exercise	1	529,599	176.45	19,194	704	1,070	367			1,070						0001
Purchased Call/JSG/JSG4051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/19/2024	Exercise	1	143,973	172.1	5,111		16,541	12,012			16,541		(4,529)				0001
Purchased Call/JSG/JSG405KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	04/25/2024	Exercise	1	494,328	177.83	17,598		2,739	(13,940)			2,739		(16,679)				0001
Purchased Call/JSG/JSG405KS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/12/2023	12/12/2024	12/16/2024	Expire	1	281,281	178.46	10,042			(9,545)			(9,545)						0001
Purchased Call/JSG/JSG405LS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	12/24/2024	Expire	1	196,497	178.98	6,995			(6,898)			(6,898)						0001
Purchased Call/JSG/JSG405MSII	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2025	01/17/2024	Exercise	1	330,643	178.09	8,493	1,672	1,906	235			1,906						0001
Purchased Call/JSG/JSG405NSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/19/2024	01/17/2025	01/23/2024	Exercise	1	205,667	174.97	4,956	1,183	2,230	1,047			2,230						0001
Purchased Call/JSG/JSG405NSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/25/2024	01/24/2025	01/29/2024	Exercise	1	380,245	175.72	10,705	1,416	2,352	936			2,352						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/JSG/JSG405OS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2025	01/31/2024	Exercise	1	723,103	177.72	13,177	6,319	6,581	262			6,581						0001
Purchased Call/JSG/JSG405USX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2026	04/22/2024	Exercise	1	1,437,450	178.01	51,459	1,295	2,044	750			2,044						0001
Purchased Call/JSG/JSG405VSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/03/2024	05/01/2026	05/07/2024	Exercise	1	986,899	182.91	23,304	6,902	6,555	(346)			6,555						0001
Purchased Call/JSG/JSG405WSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/09/2024	05/08/2026	05/13/2024	Exercise	1	1,584,415	188.62	37,723	10,925	9,208	(1,717)			9,208						0001
Purchased Call/JSG/JSG405WSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2026	05/17/2024	Exercise	1	1,415,264	188.62	45,541	3,907	2,649	(1,258)			2,649						0001
Purchased Call/JSG/JSG405XSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	05/29/2024	Exercise	1	2,348,620	183.41	77,823	5,125	4,523	(602)			4,523						0001
Purchased Call/JSG/JSG5053SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/27/2024	08/27/2026	08/29/2024	Exercise	1	2,287,173	187.26	38,860	25,284	26,504	1,219			26,504						0001
Purchased Call/JSG/JSG5054SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/12/2024	09/11/2026	09/16/2024	Exercise	1	906,741	184.51	12,239	11,698	11,785	87			11,785						0001
Purchased Call/JSG/JSG5055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/27/2024	09/25/2026	10/01/2024	Exercise	1	955,808	190.54	30,895	3,382	2,815	(567)			2,815						0001
Purchased Call/JSG/JSG5055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/01/2024	10/01/2026	10/03/2024	Exercise	1	1,602,030	191.44	48,983	7,309	7,728	419			7,728						0001
Purchased Call/JSG/JSG5056SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/09/2024	10/09/2026	10/11/2024	Exercise	1	1,478,864	189.99	51,689	3,215	3,389	174			3,389						0001
Purchased Call/JSG/JSG5056SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/11/2024	10/12/2026	10/16/2024	Exercise	1	939,751	192.9	17,296	9,865	9,787	(78)			9,787						0001
Purchased Call/JSG/JSG5057SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/18/2024	10/19/2026	10/22/2024	Exercise	1	766,821	196.45	22,961	3,626	3,115	(511)			3,115						0001
Purchased Call/JSG/JSG5057SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/29/2024	10/29/2026	10/31/2024	Exercise	1	2,239,781	185.2	59,269	14,377	14,926	549			14,926						0001
Purchased Call/JSG/JSG5059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/26/2024	11/25/2026	11/29/2024	Exercise	1	3,018,916	191.87	116,504	1,674	1,496	(177)			1,496						0001
Purchased Call/JSG/JSG5059SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/03/2024	12/03/2026	12/05/2024	Exercise	1	2,956,234	186.48	75,853	22,085	20,027	(2,058)			20,027						0001
Purchased Call/JSG/JSG405PSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2025	02/13/2024	Exercise	1	435,886	178.48	12,749	1,428	1,493	65			1,493						0001
Purchased Call/JSG/JSG405TSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/01/2024	04/01/2025	04/03/2024	Exercise	1	513,196	187.93	14,518	2,030	1,656	(374)			1,656						0001
Purchased Call/JSG/JSG405TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/02/2024	04/02/2025	04/04/2024	Exercise	1	810,315	185.38	25,587	1,873	2,239	366			2,239						0001
Purchased Call/JSG/JSG405VSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/29/2024	04/29/2025	05/01/2024	Exercise	1	849,801	185.38	22,558	4,060	3,380	(680)			3,380						0001
Purchased Call/JSG/JSG405VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/30/2024	04/30/2025	05/02/2024	Exercise	1	770,051	181.37	23,614	2,092	1,869	(223)			1,869						0001
Purchased Call/JSG/JSG405WSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2025	05/15/2024	Exercise	1	824,372	188.62	23,115	3,281	3,163	(118)			3,163						0001
Purchased Call/JSG/JSG405XSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2025	05/29/2024	Exercise	1	235,317	183.41	5,565	1,453	1,508	54			1,508						0001
Purchased Call/JSG/JSG4052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	07/02/2024	Exercise	1	725,608	180.71	26,624	656	905	249			905						0001
Purchased Call/JSG/JSG4052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2024	06/29/2026	07/02/2024	Exercise	1	1,958,559	180.71	55,337	9,936	11,048	1,112			11,048						0001
Purchased Call/JSG/JSG5050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	07/09/2024	Exercise	1	1,156,488	178.06	40,747	1,947	3,127	1,180			3,127						0001
Purchased Call/JSG/JSG5050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/10/2024	07/10/2026	07/12/2024	Exercise	1	845,042	180.86	27,548	2,535	3,047	512			3,047						0001
Purchased Call/JSG/JSG5050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/11/2024	07/10/2026	07/15/2024	Exercise	1	579,400	187.94	9,483	6,470	7,285	816			7,285						0001
Purchased Call/JSG/JSG5050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2024	07/10/2026	07/16/2024	Exercise	1	472,487	187.94	13,641	2,322	1,465	(857)			1,465						0001
Purchased Call/JSG/JSG5051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/25/2024	07/24/2026	07/29/2024	Exercise	1	418,037	187.94	15,218	459	529	70			529						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG5052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/02/2024	07/31/2026	08/06/2024	Exercise	1	850,977	184.35	29,834	1,677	2,251	574			2,251						0001
Purchased Call/JSG/JSG5052S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/02/2024	08/03/2026	08/06/2024	Exercise	1	1,920,313	184.35	47,547	13,673	15,510	1,837			15,510						0001
Purchased Call/JSG/JSG405ZSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	07/03/2024	Exercise	1	777,789	177.51	16,531	5,968	10,444	4,476			10,444						0001
Purchased Call/JSG/JSG5050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/03/2024	07/03/2025	07/08/2024	Exercise	1	670,666	177.99	18,207	3,169	5,497	2,327			5,497						0001
Purchased Call/JSG/JSG5051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/25/2024	07/25/2025	07/29/2024	Exercise	1	375,194	187.94	12,179	777	912	136			912						0001
Purchased Call/JSG/JSG5052S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	08/09/2024	Exercise	1	311,344	176.45	10,413	491	986	495			986						0001
Purchased Call/JSG/JSG5052SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/08/2024	08/08/2025	08/12/2024	Exercise	1	958,800	179	23,666	5,713	9,505	3,792			9,505						0001
Purchased Call/JSG/JSG5052SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2025	08/15/2024	Exercise	1	1,114,594	179.27	34,241	3,332	6,430	3,098			6,430						0001
Purchased Call/JSG/JSG5053S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/23/2024	08/22/2025	08/27/2024	Exercise	1	719,713	186.35	21,007	2,703	3,486	783			3,486						0001
Purchased Call/JSG/JSG5054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/10/2024	09/10/2025	09/12/2024	Exercise	1	776,811	184.11	26,619	1,022	1,856	833			1,856						0001
Purchased Call/JSG/JSG5055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2024	09/19/2025	09/24/2024	Exercise	1	603,374	189.77	19,724	1,270	1,742	471			1,742						0001
Purchased Call/JSG/JSG5056SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/16/2024	Exercise	1	829,008	192.9	26,659	2,007	1,192	(815)			1,192						0001
Purchased Call/JSG/JSG5056SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	10/17/2024	Exercise	1	1,183,046	194.36	39,827	1,973	1,706	(266)			1,706						0001
Purchased Call/JSG/JSG5057SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/30/2024	10/30/2025	11/01/2024	Exercise	1	513,801	186.38	16,393	1,309	188	(1,121)			188						0001
Purchased Call/JSG/JSG3053SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/21/2022	01/10/2024	01/12/2024	Expire	1	160,792	246.72	4,230			(53)					(53)				0001
Purchased Call/JSG/JSG3056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	02/16/2024	Expire	1	318,645	228.82	12,778			(772)					(772)				0001
Purchased Call/JSG/JSG3056SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	02/28/2024	Expire	1	1,614,073	229.46	64,563			(4,973)					(4,973)				0001
Purchased Call/JSG/JSG3057S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024	03/04/2024	Expire	1	682,540	228.61	27,302			(2,210)					(2,210)				0001
Purchased Call/SBG/SBG017TSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/07/2022	10/09/2024	07/17/2024	Exercise	1	1,508,636	258.33	54,763		174,265	153,052			174,265		(21,213)				0001
Purchased Call/SBG/SBG017TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/11/2024	10/16/2024	Exercise	1	1,235,438	257.41	45,105		147,850	130,080			147,850		(17,770)				0001
Purchased Call/SBG/SBG017TSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/13/2022	10/11/2024	09/10/2024	Exercise	1	2,185,702	257.63	79,779		258,693	227,127			258,693		(31,566)				0001
Purchased Call/SBG/SBG017TSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/14/2024	07/26/2024	Exercise	1	1,428,278	257.47	52,468		171,765	150,959			171,765		(20,806)				0001
Purchased Call/SBG/SBG017TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/15/2024	10/17/2024	Exercise	1	574,249	257.47	20,730		67,522	59,321			67,522		(8,201)				0001
Purchased Call/SBG/SBG017TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2022	10/16/2024	10/18/2024	Exercise	1	495,441	257.47	17,885		57,957	50,866			57,957		(7,090)				0001
Purchased Call/SBG/SBG017TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2022	10/18/2024	02/02/2024	Exercise	1	2,009,875	257.79	74,092		230,835	201,075			230,835		(29,760)				0001
Purchased Call/SBG/SBG017TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2022	10/18/2024	05/20/2024	Exercise	1	1,268,308	257.75	47,855		148,604	129,288			148,604		(19,316)				0001
Purchased Call/SBG/SBG017TSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024	05/08/2024	Exercise	1	740,923	257.88	27,376		84,422	73,316			84,422		(11,106)				0001
Purchased Call/SBG/SBG017TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/27/2022	10/25/2024	01/11/2024	Exercise	1	2,014,863	259.6	72,590		203,310	173,428			203,310		(29,883)				0001
Purchased Call/SBG/SBG017TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2022	10/25/2024	01/10/2024	Exercise	1	1,564,661	259.31	57,591		159,289	135,581			159,289		(23,708)				0001
Purchased Call/SBG/SBG017US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2022	10/29/2024	06/04/2024	Exercise	1	405,290	259.21	14,672		43,975	37,888			43,975		(6,086)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	01/05/2024	Exercise	1	1,465,358	260.03	53,590		132,155	109,597			132,155		(22,558)				0001
Purchased Call/SBG/SBG017US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	02/27/2024	Exercise	1	2,764,086	260.32	99,625		266,036	224,164			266,036		(41,872)				0001
Purchased Call/SBG/SBG017US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	01/05/2024	Exercise	1	2,780,107	259.9	103,639		267,024	223,297			267,024		(43,727)				0001
Purchased Call/SBG/SBG017US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/04/2024	05/24/2024	Exercise	1	1,763,475	261.24	64,264		165,193	137,933			165,193		(27,260)				0001
Purchased Call/SBG/SBG017US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/07/2024	05/23/2024	Exercise	1	2,395,375	261.62	86,219		251,730	214,890			251,730		(36,840)				0001
Purchased Call/SBG/SBG017USA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	04/17/2024	Exercise	1	3,171,837	260.63	119,541		321,295	269,805			321,295		(51,489)				0001
Purchased Call/SBG/SBG017USB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	01/23/2024	Exercise	1	2,701,778	261.64	93,346		258,482	218,274			258,482		(40,208)				0001
Purchased Call/JSG/JSG3055S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2024	01/04/2024	Expire	1	234,622	210.03	8,259		(23)				(23)		(23)				0001
Purchased Call/JSG/JSG3055SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2024	01/05/2024	Expire	1	284,888	209.99	10,028		(55)				(55)		(55)				0001
Purchased Call/JSG/JSG3055SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	01/08/2024	Expire	1	59,151	213	2,094		(17)				(17)		(17)				0001
Purchased Call/JSG/JSG3055SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	01/16/2024	Expire	1	211,403	216.42	7,484		(206)				(206)		(206)				0001
Purchased Call/JSG/JSG3057S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/17/2024	Expire	1	1,425,249	216.66	50,311		(1,542)				(1,542)		(1,542)				0001
Purchased Call/JSG/JSG3057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	01/24/2024	Expire	1	794,805	214.26	28,136		(1,628)				(1,628)		(1,628)				0001
Purchased Call/JSG/JSG3057SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	01/25/2024	Expire	1	195,750	215.24	6,910		(419)				(419)		(419)				0001
Purchased Call/JSG/JSG3059JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2024	Expire	1	219,947	220.11	7,786		(794)				(794)		(794)				0001
Purchased Call/JSG/JSG3059L	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/05/2024	Expire	1	133,819	210.03	4,644		(772)				(772)		(772)				0001
Purchased Call/JSG/JSG3059S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/12/2024	Expire	1	126,785	208.55	4,412		(812)				(812)		(812)				0001
Purchased Call/JSG/JSG3059S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/09/2023	03/08/2024	03/12/2024	Expire	1	285,482	202.82	9,878		(1,833)				(1,833)		(1,833)				0001
Purchased Call/JSG/JSG3059SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2024	01/24/2024	Exercise	1	516,818	197.22	18,089		12,173	8,685			12,173		(3,488)				0001
Purchased Call/JSG/JSG3059YS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2024	Exercise	1	147,273	195.86	5,199		8,942	7,828			8,942		(1,114)				0001
Purchased Call/JSG/JSG3059Z5K	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/05/2023	04/05/2024	04/09/2024	Exercise	1	122,885	205.99	4,387		2,844	1,699			2,844		(1,145)				0001
Purchased Call/JSG/JSG3059Z5Q	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2024	Exercise	1	347,223	205.99	12,396		8,036	4,699			8,036		(3,337)				0001
Purchased Call/JSG/JSG4050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	03/22/2024	Exercise	1	471,974	205.99	16,802		894	(3,967)			894		(4,860)				0001
Purchased Call/JSG/JSG4050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2024	Expire	1	93,580	208.16	3,322			(977)					(977)				0001
Purchased Call/JSG/JSG4052S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2024	04/18/2024	Exercise	1	613,276	202.42	21,833		23,942	16,364			23,942		(7,578)				0001
Purchased Call/JSG/JSG4052SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise	1	55,553	195.2	1,978		5,740	5,002			5,740		(739)				0001
Purchased Call/JSG/JSG4053S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/21/2024	Exercise	1	309,386	198.1	10,495		29,382	25,399			29,382		(3,983)				0001
Purchased Call/JSG/JSG4053S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/24/2023	05/24/2024	05/29/2024	Exercise	1	327,760	192.52	11,635		21,027	16,424			21,027		(4,603)				0001
Purchased Call/JSG/JSG4054SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	05/28/2024	Exercise	1	343,552	198.36	12,127		4,819	(326)			4,819		(5,145)				0001
Purchased Call/JSG/JSG5053S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/29/2024	08/28/2026	09/03/2024	Exercise	1	839,255	188.96	30,794	968	1,296	327			1,296						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG5054$0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/04/2024	09/04/2026	09/06/2024	Exercise	1	2,394,642	189.1	68,718	12,696	15,158	2,462			15,158						0001
Purchased Call/JSG/JSG5054$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2026	09/20/2024	Exercise	1	440,566	187.39	14,661	1,349	638	(711)			638						0001
Purchased Call/JSG/JSG5055$F	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2026	09/27/2024	Exercise	1	515,177	186.7	18,905	722	221	(501)			221						0001
Purchased Call/JSG/JSG5056$A	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2026	10/10/2024	Exercise	1	1,959,768	187.94	70,182	3,516	3,614	98			3,614						0001
Purchased Call/JSG/JSG3057$A	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	03/05/2024	Expire	1	586,857	225.42	23,533			(1,937)					(1,937)				0001
Purchased Call/JSG/JSG3057$T	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2024	03/08/2024	Expire	1	460,170	232.75	18,407			(1,641)					(1,641)				0001
Purchased Call/JSG/JSG3054$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	04/16/2024	Expire	1	1,018,209	235.74	39,914			(5,585)					(5,585)				0001
Purchased Call/JSG/JSG3056$6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/14/2022	04/17/2024	04/19/2024	Expire	1	919,174	235.29	35,940			(5,268)					(5,268)				0001
Purchased Call/JSG/JSG3056$X	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	04/30/2024	Expire	1	775,990	235.99	30,264			(4,816)					(4,816)				0001
Purchased Call/JSG/JSG3055C$C	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	05/07/2024	Expire	1	910,055	233.8	34,673			(5,850)					(5,850)				0001
Purchased Call/JSG/JSG3055C$P	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/09/2022	05/09/2024	05/13/2024	Expire	1	1,363,889	229.87	52,237			(9,244)					(9,244)				0001
Purchased Call/JSG/JSG3056D$6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/16/2022	05/16/2024	05/20/2024	Expire	1	844,389	230.72	32,340			(6,033)					(6,033)				0001
Purchased Call/JSG/JSG3056D$G	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024	05/23/2024	Expire	1	3,306,253	226.9	126,630			(24,526)					(24,526)				0001
Purchased Call/JSG/JSG3056D$N	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/23/2022	05/23/2024	05/28/2024	Expire	1	572,329	228.55	21,920			(4,300)					(4,300)				0001
Purchased Call/JSG/JSG3056E$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/10/2022	06/11/2024	06/13/2024	Expire	1	2,793,739	220.76	108,763			(24,285)					(24,285)				0001
Purchased Call/JSG/JSG3056F$7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/14/2022	06/14/2024	06/18/2024	Expire	1	1,033,534	214.83	39,481			(8,936)					(8,936)				0001
Purchased Call/JSG/JSG3056F$P	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/24/2022	06/25/2024	06/27/2024	Expire	1	3,496,168	218.91	134,602			(32,541)					(32,541)				0001
Purchased Call/JSG/JSG3056F$V	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/27/2022	06/27/2024	07/01/2024	Expire	1	613,450	218.84	23,618			(5,767)					(5,767)				0001
Purchased Call/JSG/JSG3056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/01/2022	07/02/2024	07/05/2024	Expire	1	2,638,383	219.33	99,995			(25,171)					(25,171)				0001
Purchased Call/JSG/JSG3056S$G	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/06/2022	07/05/2024	07/09/2024	Expire	1	1,230,751	218.88	46,522			(11,886)					(11,886)				0001
Purchased Call/JSG/JSG3056S$K	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/08/2022	07/09/2024	07/11/2024	Expire	1	2,879,511	219.36	108,558			(28,332)					(28,332)				0001
Purchased Call/JSG/JSG3056H$F	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/22/2022	07/23/2024	07/25/2024	Expire	1	3,077,806	223.58	116,649			(32,687)					(32,687)				0001
Purchased Call/JSG/JSG3056H$0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/26/2022	07/26/2024	07/30/2024	Expire	1	959,409	223.73	36,266			(10,298)					(10,298)				0001
Purchased Call/JSG/JSG3051$H	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/08/2022	08/08/2024	08/12/2024	Expire	1	1,605,766	225.06	60,698			(18,318)					(18,318)				0001
Purchased Call/JSG/JSG3051$K	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/09/2022	08/09/2024	08/13/2024	Expire	1	1,221,325	225.51	46,044			(13,958)					(13,958)				0001
Purchased Call/JSG/JSG3051$Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/16/2022	08/16/2024	08/20/2024	Expire	1	1,158,130	233.94	43,661			(13,655)					(13,655)				0001
Purchased Call/JSG/JSG3052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/19/2022	08/20/2024	08/22/2024	Expire	1	3,806,659	233.82	143,130			(45,613)					(45,613)				0001
Purchased Call/SBG/SBG017US$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/10/2022	11/08/2024	01/10/2024	Exercise	1	2,427,988	261.93	90,846		226,883	187,697			226,883		(39,185)				0001
Purchased Call/SBG/SBG017US$E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/11/2022	11/11/2024	03/27/2024	Exercise	1	837,464	262.76	29,805		80,512	67,586			80,512		(12,925)				0001
Purchased Call/SBG/SBG017US$F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/11/2022	11/13/2024	07/03/2024	Exercise	1	914,368	262.76	33,188		82,741	68,292			82,741		(14,449)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SBG/SBG017USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	11/19/2024	Exercise	1	775,405	261.5	27,903		73,766	61,408			73,766		(12,358)				0001
Purchased Call/SBG/SBG017USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	05/22/2024	Exercise	1	3,144,292	262.89	113,287		314,623	263,746			314,623		(50,878)				0001
Purchased Call/SBG/SBG017USR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/25/2024	03/26/2024	Exercise	1	607,826	262.97	21,943		63,081	53,151			63,081		(9,930)				0001
Purchased Call/SBG/SBG017USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/29/2024	01/22/2024	Exercise	1	1,566,231	262.38	57,956		156,711	130,194			156,711		(26,516)				0001
Purchased Call/SBG/SBG017USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	02/28/2024	Exercise	1	1,379,424	263.47	49,545		131,740	109,012			131,740		(22,728)				0001
Purchased Call/SBG/SBG017USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	01/25/2024	Exercise	1	2,050,373	262.33	69,971		205,387	172,989			205,387		(32,398)				0001
Purchased Call/SBG/SBG017VS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2022	12/06/2024	03/01/2024	Exercise	1	3,022,207	260.79	107,632		343,278	292,935			343,278		(50,344)				0001
Purchased Call/SBG/SBG017VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2022	12/05/2024	04/25/2024	Exercise	1	3,655,079	261.19	129,268		413,925	353,725			413,925		(60,200)				0001
Purchased Call/SBG/SBG017VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2024	05/10/2024	Exercise	1	1,982,117	260.37	71,981		230,647	196,916			230,647		(33,731)				0001
Purchased Call/SBG/SBG017VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	02/07/2024	Exercise	1	1,405,699	260.6	51,848		163,041	138,534			163,041		(24,506)				0001
Purchased Call/SBG/SBG017VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	11/12/2024	Exercise	1	879,879	260.6	31,852		105,554	90,503			105,554		(15,051)				0001
Purchased Call/SBG/SBG017VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/13/2024	05/09/2024	Exercise	1	3,714,083	262.01	135,705		436,251	371,613			436,251		(64,638)				0001
Purchased Call/SBG/SBG017VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/12/2024	02/08/2024	Exercise	1	3,327,286	261.03	125,942		402,137	342,214			402,137		(59,923)				0001
Purchased Call/SBG/SBG017VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024	01/19/2024	Exercise	1	2,876,848	262.25	99,125		332,935	285,536			332,935		(47,398)				0001
Purchased Call/SBG/SBG017VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	03/20/2024	Exercise	1	2,100,469	261.12	72,254		254,367	219,727			254,367		(34,640)				0001
Purchased Call/SBG/SBG017VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	01/19/2024	Exercise	1	1,371,686	260.18	49,368		165,875	142,082			165,875		(23,793)				0001
Purchased Call/JSG/JSG505BSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/26/2024	12/24/2026	12/30/2024	Exercise	1	2,641,133	164.21	101,248	2,595	2,521	(74)			2,521						0001
Purchased Call/JSG/JSG305SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	01/10/2024	Expire	1	273,985	215.71	9,699			(187)					(187)				0001
Purchased Call/JSG/JSG305USA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2024	Expire	1	151,343	222.5	5,342			(474)					(474)				0001
Purchased Call/JSG/JSG305USG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/06/2024	Expire	1	1,319,623	219.7	46,451			(4,129)					(4,129)				0001
Purchased Call/JSG/JSG305VS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2024	Expire	1	538,296	218.66	19,056			(2,205)					(2,205)				0001
Purchased Call/JSG/JSG305VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	02/26/2024	Expire	1	216,697	213.45	7,649			(1,096)					(1,096)				0001
Purchased Call/JSG/JSG305XSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/10/2023	03/12/2024	03/14/2024	Exercise	1	267,612	197.22	9,366		7,359	5,532			7,359		(1,827)				0001
Purchased Call/JSG/JSG305XST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	03/19/2024	Exercise	1	277,323	196.91	9,817		8,095	6,099			8,095		(1,996)				0001
Purchased Call/JSG/JSG305YS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/19/2024	Exercise	1	63,207	195.86	2,225		2,192	1,734			2,192		(457)				0001
Purchased Call/JSG/JSG305YS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/20/2024	Exercise	1	330,754	195.86	11,676		12,996	10,519			12,996		(2,477)				0001
Purchased Call/JSG/JSG305YSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/25/2024	Exercise	1	106,860	198.32	3,761		6,701	5,875			6,701		(827)				0001
Purchased Call/JSG/JSG4050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/24/2023	04/23/2024	04/25/2024	Exercise	1	51,930	206.53	1,841		1,321	748			1,321		(573)				0001
Purchased Call/JSG/JSG4051YK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/01/2023	05/01/2024	05/03/2024	Exercise	1	152,769	205.07	5,423		1,043	(760)			1,043		(1,803)				0001
Purchased Call/JSG/JSG4052SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/13/2024	Exercise	1	185,712	201.4	6,611		9,573	7,230			9,573		(2,343)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG40525H	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/11/2023	05/10/2024	05/14/2024	Exercise	1	51,335	200.58	1,817		2,868	2,214			2,868		(654)				0001
Purchased Call/JSG/JSG40525U	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	05/17/2024	Exercise	1	182,519	200.58	6,534		12,742	10,319			12,742		(2,423)				0001
Purchased Call/JSG/JSG40537S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2024	Exercise	1	242,871	198.44	8,622		19,586	16,247			19,586		(3,340)				0001
Purchased Call/JSG/JSG40538S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/22/2024	Exercise	1	508,916	198.44	18,067		40,576	33,609			40,576		(6,968)				0001
Purchased Call/JSG/JSG40555Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	04/30/2024	Exercise	1	212,711	199.16	7,530		6,135	2,494			6,135		(3,641)				0001
Purchased Call/JSG/JSG40563S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2024	06/28/2024	Exercise	1	141,884	200.73	5,023		532	(1,911)			532		(2,442)				0001
Purchased Call/JSG/JSG40575G	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2024	07/19/2024	Exercise	1	116,491	207.24	4,170		2,581	313			2,581		(2,269)				0001
Purchased Call/JSG/JSG40576Q	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	07/23/2024	Expire	1	61,345	216.85	2,184			(1,213)					(1,213)				0001
Purchased Call/JSG/JSG40578Z	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2024	07/26/2024	Expire	1	91,980	216.85	3,284			(1,849)					(1,849)				0001
Purchased Call/JSG/JSG40589Q	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	02/28/2024	Exercise	1	200,817	214.81	7,169		500	(3,695)			500		(4,195)				0001
Purchased Call/JSG/JSG40594 4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/04/2023	08/02/2024	08/06/2024	Exercise	1	52,187	208.91	1,858		305	(799)			305		(1,104)				0001
Purchased Call/JSG/JSG40598 8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2024	08/09/2024	Expire	1	242,528	212.55	8,755			(5,268)					(5,268)				0001
Purchased Call/JSG/JSG405AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/18/2023	08/20/2024	08/22/2024	Exercise	1	238,781	199.41	8,596		9,477	3,999			9,477		(5,479)				0001
Purchased Call/JSG/JSG405AV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2024	05/28/2024	Exercise	1	266,289	201.63	9,586		14,549	8,229			14,549		(6,321)				0001
Purchased Call/JSG/JSG405B9A	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/01/2023	08/30/2024	09/04/2024	Exercise	1	103,004	201.71	3,698		5,922	3,429			5,922		(2,493)				0001
Purchased Call/JSG/JSG405B9E	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	01/22/2024	Exercise	1	716,128	201.71	25,781		37,247	19,776			37,247		(17,471)				0001
Purchased Call/JSG/JSG405C9Q	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/15/2023	09/13/2024	09/17/2024	Exercise	1	70,864	194.81	2,523		6,493	4,699			6,493		(1,794)				0001
Purchased Call/JSG/JSG405C9R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/18/2023	09/18/2024	09/20/2024	Exercise	1	279,853	194.66	9,991		25,435	18,271			25,435		(7,164)				0001
Purchased Call/JSG/JSG405E9K	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2024	07/03/2024	Exercise	1	207,216	177.89	7,377		37,536	31,826			37,536		(5,710)				0001
Purchased Call/JSG/JSG4051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	11/21/2024	Exercise	1	255,028	188.37	9,079		44,481	36,425			44,481		(8,056)				0001
Purchased Call/JSG/JSG4051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/19/2024	Exercise	1	66,479	188.37	2,360		11,598	9,506			11,598		(2,091)				0001
Purchased Call/JSG/JSG4051SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	07/03/2024	Exercise	1	607,965	191.06	21,583		113,541	93,979			113,541		(19,561)				0001
Purchased Call/JSG/JSG405JSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/01/2023	12/02/2024	02/08/2024	Exercise	1	423,665	195.25	15,125		56,234	42,234			56,234		(14,000)				0001
Purchased Call/JSG/JSG405K3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	12/11/2024	Exercise	1	277,941	195.25	9,895		25,573	16,194			25,573		(9,378)				0001
Purchased Call/JSG/JSG405K9K	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/17/2024	07/12/2024	Exercise	1	238,965	193.21	8,531		13,606	5,379			13,606		(8,226)				0001
Purchased Call/JSG/JSG405KSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	07/23/2024	Exercise	1	358,876	193.21	12,812		23,961	11,607			23,961		(12,353)				0001
Purchased Call/JSG/JSG405KSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	08/27/2024	Exercise	1	72,193	190.6	2,584		3,618	1,105			3,618		(2,513)				0001
Purchased Call/JSG/JSG405LS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	09/12/2024	Exercise	1	379,146	193.99	13,573		8,197	(5,189)			8,197		(13,386)				0001
Purchased Call/JSG/JSG405LS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2024	12/27/2024	Exercise	1	249,078	193.99	8,917		3,993	(4,802)			3,993		(8,794)				0001
Purchased Call/JSG/JSG405LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/22/2023	12/20/2024	06/04/2024	Exercise	1	318,201	193.99	11,328		4,278	(6,893)			4,278		(11,170)				0001

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2024	01/02/2025	Expire	1	170,304	195.16	6,097			(6,097)				(6,097)				0001
Purchased Call/JSG/JSG305JST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/30/2022	08/30/2024	09/04/2024	Expire	1	987,980	218.45	37,049			(12,299)				(12,299)				0001
Purchased Call/JSG/JSG305KSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/07/2022	09/06/2024	09/10/2024	Expire	1	922,322	219.3	34,495			(11,798)				(11,798)				0001
Purchased Call/JSG/JSG305KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/16/2022	09/18/2024	09/20/2024	Expire	1	573,388	213.82	21,330			(7,637)				(7,637)				0001
Purchased Call/JSG/JSG305LS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024	09/23/2024	Expire	1	758,777	214.32	28,151			(10,117)				(10,117)				0001
Purchased Call/JSG/JSG305LSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/23/2022	09/24/2024	02/16/2024	Exercise	1	3,058,761	208.67	113,174		692	(40,815)			692	(41,508)				0001
Purchased Call/JSG/JSG305LSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2024	09/27/2024	Expire	1	787,409	208.67	29,134			(10,710)				(10,710)				0001
Purchased Call/JSG/JSG305MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/03/2022	10/03/2024	10/07/2024	Expire	1	1,433,604	207.45	53,043			(20,082)				(20,082)				0001
Purchased Call/JSG/JSG305NS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2024	05/29/2024	Exercise	1	873,825	210.46	32,069		.52	(12,969)			52	(13,021)				0001
Purchased Call/JSG/JSG305PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/16/2022	11/15/2024	11/19/2024	Expire	1	1,208,844	217.11	44,485			(19,493)				(19,493)				0001
Purchased Call/JSG/JSG305PSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/21/2022	11/21/2024	11/25/2024	Expire	1	958,472	217.85	35,176			(15,682)				(15,682)				0001
Purchased Call/JSG/JSG305QSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024	12/16/2024	Expire	1	863,368	215.52	31,772			(15,080)				(15,080)				0001
Purchased Call/JSG/JSG305RSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	03/28/2024	Exercise	1	921,869	205.1	34,017		1,706	(14,813)			1,706	(16,519)				0001
Purchased Call/JSG/JSG305RSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	03/28/2024	Exercise	1	1,222,065	207.61	44,972		1,306	(20,562)			1,306	(21,868)				0001
Purchased Call/JSG/JSG305RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024	12/31/2024	Expire	1	765,151	205.61	28,081			(13,925)				(13,925)				0001
Purchased Call/JSG/JSG305TS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/13/2023	01/14/2025	02/22/2024	Exercise	1	54,257	214.66	78,210		147	(903)			147					0001
Purchased Call/JSG/JSG305TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2025	02/01/2024	Exercise	1	266,578	211.98	111,374		746	(4,504)			746					0001
Purchased Call/JSG/JSG4054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2024	Exercise	1	79,307	197.3	2,807		1,467	264			1,467	(1,203)				0001
Purchased Call/JSG/JSG4054SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2024	06/13/2024	Exercise	1	215,893	199.49	7,643		129	(3,273)			129	(3,401)				0001
Purchased Call/JSG/JSG4056SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2024	07/08/2024	Expire	1	94,857	207.25	3,386			(1,717)				(1,717)				0001
Purchased Call/JSG/JSG4058SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2024	08/02/2024	Expire	1	250,453	216.4	8,941			(5,207)				(5,207)				0001
Purchased Call/JSG/JSG405BSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/10/2024	Exercise	1	55,240	194.05	1,983		3,719	2,348			3,719	(1,372)				0001
Purchased Call/JSG/JSG405BSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	06/14/2024	Exercise	1	465,918	194.05	16,773		38,922	27,278			38,922	(11,644)				0001
Purchased Call/JSG/JSG405CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	05/28/2024	Exercise	1	296,666	194.05	10,680		23,848	16,424			23,848	(7,423)				0001
Purchased Call/JSG/JSG405CSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	09/19/2024	Exercise	1	149,600	194.81	5,341		14,343	10,528			14,343	(3,815)				0001
Purchased Call/JSG/JSG405CSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2024	01/17/2024	Exercise	1	403,614	194.81	14,409		33,005	22,724			33,005	(10,281)				0001
Purchased Call/JSG/JSG405ESC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/08/2024	Exercise	1	126,275	177.51	4,410		28,473	25,079			28,473	(3,394)				0001
Purchased Call/JSG/JSG405FSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	10/16/2024	Exercise	1	228,821	179.03	8,169		53,944	47,486			53,944	(6,459)				0001
Purchased Call/JSG/JSG4056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/29/2024	10/31/2024	Exercise	1	130,917	171.76	4,674		29,914	26,037			29,914	(3,878)				0001
Purchased Call/JSG/JSG405GSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2024	10/30/2024	Exercise	1	524,480	171.76	18,724		129,878	114,352			129,878	(15,526)				0001

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Purchased Call/JSG/JSG405GSII	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise	1	206,141	177.26	7,339		36,388	30,239			36,388		(6,149)				0001
Purchased Call/JSG/JSG405HSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/13/2024	Exercise	1	180,625	183.62	6,430		39,317	33,805			39,317		(5,512)				0001
Purchased Call/JSG/JSG405ISF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2024	07/05/2024	Exercise	1	554,789	188.37	19,750		95,484	77,964			95,484		(17,520)				0001
Purchased Call/JSG/JSG405JSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/26/2024	Exercise	1	139,915	191.06	4,953		25,673	21,188			25,673		(4,485)				0001
Purchased Call/JSG/JSG405JSII	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2024	07/05/2024	Exercise	1	400,158	195.25	14,246		45,655	32,194			45,655		(13,461)				0001
Purchased Call/JSG/JSG405KST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2024	11/27/2024	Exercise	1	157,838	195.52	5,635		5,660	196			5,660		(5,465)				0001
Purchased Call/JSG/JSG405LSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/03/2024	01/03/2025	01/05/2024	Exercise	1	305,896	194.8	8,682	1,135	1,799	665			1,799						0001
Purchased Call/SBG/SBG017VSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/20/2024	03/14/2024	Exercise	1	1,859,695	259.96	71,310		204,977	169,147			204,977		(35,830)				0001
Purchased Call/SBG/SBG017VSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/19/2024	03/12/2024	Exercise	1	5,146,629	259.95	162,733	27,624	518,566	411,985			518,566		(106,581)				0001
Purchased Call/SBG/SBG017VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	12/10/2024	Exercise	1	1,636,456	260.34	63,936		178,170	146,433			178,170		(31,737)				0001
Purchased Call/SBG/SBG017VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2022	12/27/2024	04/19/2024	Exercise	1	3,895,780	261.32	137,736		440,244	371,774			440,244		(68,470)				0001
Purchased Call/SBG/SBG017VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024	01/25/2024	Exercise	1	3,315,792	260.68	120,432		379,264	319,199			379,264		(60,065)				0001
Purchased Call/SBG/SBG017VSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	02/09/2024	Exercise	1	3,739,798	260.83	135,100		427,069	359,647			427,069		(67,422)				0001
Purchased Call/SBG/SBG017VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/30/2024	02/01/2024	Exercise	1	1,294,283	260.8	46,939		147,926	124,372			147,926		(23,554)				0001
Purchased Call/SBG/SBG017IIS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/20/2025	06/28/2024	Exercise	1	161,438	265.99	38,825		12,480	9,368			12,480						0001
Purchased Call/SBG/SBG017IISH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2023	01/30/2025	07/26/2024	Exercise	1	133,121	267.36	102,462		4,714	3,756			4,714						0001
Purchased Call/SBG/SBG017IISI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	01/18/2024	Exercise	1	177,992	268.2	96,877		11,466	7,951			11,466						0001
Purchased Call/SBG/SBG017IISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/03/2025	02/08/2024	Exercise	1	227,402	267.16	104,734		16,909	12,378			16,909						0001
Purchased Call/JSG/JSG405LSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2025	01/04/2024	Exercise	1	306,488	196.97	5,269	2,852	3,770	918			3,770						0001
Purchased Call/JSG/JSG405MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2025	01/09/2024	Exercise	1	438,116	194.66	13,485	1,078	1,196	118			1,196						0001
Purchased Call/JSG/JSG405OSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/31/2024	01/31/2025	02/02/2024	Exercise	1	181,448	193.9	2,716	1,890	2,851	961			2,851						0001
Purchased Call/JSG/JSG405PS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/07/2024	02/07/2025	02/09/2024	Exercise	1	199,869	195.24	5,017	1,079	1,926	847			1,926						0001
Purchased Call/JSG/JSG405PSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/09/2024	02/11/2025	02/13/2024	Exercise	1	467,225	195.36	14,535	1,096	1,942	846			1,942						0001
Purchased Call/JSG/JSG405QSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/23/2024	02/24/2025	02/27/2024	Exercise	1	330,061	202.65	9,749	1,017	710	(307)			710						0001
Purchased Call/JSG/JSG405QSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/23/2024	02/21/2025	02/27/2024	Exercise	1	319,236	202.65	9,276	1,045	1,242	198			1,242						0001
Purchased Call/JSG/JSG405VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/25/2024	04/25/2025	04/29/2024	Exercise	1	242,678	211.45	6,889	936	1,364	429			1,364						0001
Purchased Call/JSG/JSG405VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/01/2024	05/01/2025	05/03/2024	Exercise	1	173,984	206.47	2,954	1,646	1,616	(29)			1,616						0001
Purchased Call/JSG/JSG405XS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2025	05/22/2024	Exercise	1	536,794	214.26	17,082	1,122	947	(175)			947						0001
Purchased Call/JSG/JSG405XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/28/2024	05/28/2025	05/30/2024	Exercise	1	408,720	199.55	13,175	770	1,255	485			1,255						0001
Purchased Call/JSG/JSG305USZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/10/2023	02/11/2025	03/27/2024	Exercise	1	393,534	214.44	71,158		2,789	(5,329)			2,789						0001

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Purchased Call/JSG/JSG305V9R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2025	02/28/2024	Exercise	1	257,216	209.98	22,059		1,396	(4,003)			1,396						0001
Purchased Call/JSG/JSG305W1Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2025	05/24/2024	Exercise	1	48,398	208.59	28,430		362	(660)			362						0001
Purchased Call/JSG/JSG305X9K	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	09/17/2024	Exercise	1	50,973	192.16	9,515		1,111	(7)			1,111						0001
Purchased Call/SBG/SBG017WSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/12/2025	08/26/2024	Exercise	1	155,320	268.05	14,339		10,736	7,598			10,736						0001
Purchased Call/SBG/SBG017WSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	01/26/2024	Exercise	1	110,233	269.29	96,315		6,299	4,064			6,299						0001
Purchased Call/SBG/SBG017XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	01/25/2024	Exercise	1	132,019	269.64	90,468		6,169	3,478			6,169						0001
Purchased Call/SBG/SBG017XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/21/2025	04/25/2024	Exercise	1	158,141	268.04	103,559		13,977	10,725			13,977						0001
Purchased Call/SBG/SBG017XS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/28/2023	02/27/2025	11/01/2024	Exercise	1	48,694	268.64	71,440		3,123	2,127			3,123						0001
Purchased Call/SBG/SBG017XSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	09/06/2024	Exercise	1	50,044	268.32	106,594		3,245	2,169			3,245						0001
Purchased Call/JSG/JSG405XSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2024	05/30/2025	06/03/2024	Exercise	1	447,765	198.04	2,734	6,693	15,640	8,947			15,640						0001
Purchased Call/JSG/JSG405Z3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2025	06/21/2024	Exercise	1	186,372	200.97	5,256	782	1,006	224			1,006						0001
Purchased Call/JSG/JSG405Z5G	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2025	06/27/2024	Exercise	1	186,436	203.32	3,946	1,439	1,129	(310)			1,129						0001
Purchased Call/JSG/JSG405Z9P	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2024	06/27/2025	07/02/2024	Exercise	1	578,998	201.81	13,869	3,661	6,408	2,747			6,408						0001
Purchased Call/JSG/JSG5050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/15/2024	07/15/2025	07/17/2024	Exercise	1	387,896	204.62	10,970	1,652	2,069	417			2,069						0001
Purchased Call/JSG/JSG5050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/16/2024	07/16/2025	07/18/2024	Exercise	1	253,246	209.45	7,085	1,105	1,242	137			1,242						0001
Purchased Call/JSG/JSG50519M	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/29/2024	07/29/2025	07/31/2024	Exercise	1	451,360	211.36	11,101	2,732	2,965	234			2,965						0001
Purchased Call/JSG/JSG50526I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/12/2024	08/12/2025	08/14/2024	Exercise	1	263,949	203.57	7,895	896	1,728	832			1,728						0001
Purchased Call/JSG/JSG405N9N	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/22/2024	01/22/2025	01/24/2024	Exercise	1	858,354	190.05	21,262	4,691	14,003	9,312			14,003						0001
Purchased Call/JSG/JSG405QSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/23/2024	02/25/2025	02/27/2024	Exercise	1	355,264	202.65	10,063	1,310	1,027	(283)			1,027						0001
Purchased Call/JSG/JSG405RSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2024	03/07/2025	03/12/2024	Exercise	1	364,935	202.65	10,105	1,498	984	(514)			984						0001
Purchased Call/JSG/JSG405T5V	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2024	04/04/2025	04/08/2024	Exercise	1	229,994	209.8	3,645	2,340	2,536	196			2,536						0001
Purchased Call/JSG/JSG405US5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	04/10/2024	Exercise	1	323,541	210.75	9,083	1,315	2,025	710			2,025						0001
Purchased Call/JSG/JSG405US0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/15/2024	04/15/2025	04/17/2024	Exercise	1	461,403	203.64	8,590	4,056	3,403	(653)			3,403						0001
Purchased Call/JSG/JSG4053SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/23/2023	05/23/2025	02/28/2024	Exercise	1	52,180	193.27	24,680		1,010	(332)			1,010						0001
Purchased Call/JSG/JSG4054S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2025	07/22/2024	Exercise	1	66,901	188.75	17,762		2,098	359			2,098						0001
Purchased Call/JSG/JSG4054S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/07/2023	06/06/2025	03/22/2024	Exercise	1	109,959	195.63	26,668		2,280	(606)			2,280						0001
Purchased Call/JSG/JSG4055SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/16/2023	06/17/2025	02/15/2024	Exercise	1	150,537	195.63	52,100		1,671	(2,391)			1,671						0001
Purchased Call/JSG/JSG4055SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	07/16/2024	Exercise	1	140,723	195.63	56,438		3,049	(792)			3,049						0001
Purchased Call/JSG/JSG4058SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	07/17/2024	Exercise	1	62,254	203.45	16,320		786	(1,043)			786						0001
Purchased Call/JSG/JSG4058SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	02/28/2024	Exercise	1	212,988	203.45	24,655		2,499	(3,772)			2,499						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SBG/SBG017XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/07/2025	04/10/2024	Exercise	1	201,298	269.95	111,615		16,657	12,402			16,657						0001
Purchased Call/SBG/SBG017XSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	02/06/2024	Exercise	1	105,111	267.34	77,151		8,037	5,772			8,037						0001
Purchased Call/SBG/SBG017XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	02/08/2024	Exercise	1	953,956	258.72	87,981		108,780	87,621			108,780						0001
Purchased Call/SBG/SBG017XST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/18/2025	07/25/2024	Exercise	1	46,518	258.72	30,273		6,786	5,755			6,786						0001
Purchased Call/SBG/SBG017YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2023	04/11/2025	03/06/2024	Exercise	1	213,385	265.09	99,044		20,486	15,480			20,486						0001
Purchased Call/SBG/SBG017YSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/15/2025	02/21/2024	Exercise	1	142,743	265.26	35,612		14,035	10,680			14,035						0001
Purchased Call/JSG/JSG3052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/06/2022	01/05/2024	01/09/2024	Expire	1	774,891	263.91	31,461			(174)					(174)				0001
Purchased Call/JSG/JSG3054SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/27/2022	01/26/2024	01/30/2024	Expire	1	753,795	242.04	30,453			(1,050)					(1,050)				0001
Purchased Call/JSG/JSG3055S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/04/2022	02/02/2024	02/06/2024	Expire	1	646,351	246.06	25,983			(1,148)					(1,148)				0001
Purchased Call/JSG/JSG3055S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/04/2022	02/06/2024	02/08/2024	Expire	1	675,015	246.06	27,136			(1,342)					(1,342)				0001
Purchased Call/JSG/JSG3055SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	02/13/2024	Expire	1	635,734	242.09	23,983			(1,314)					(1,314)				0001
Purchased Call/JSG/JSG3055SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/11/2022	02/12/2024	02/14/2024	Expire	1	1,075,138	242.09	43,006			(2,485)					(2,485)				0001
Purchased Call/JSG/JSG3055SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/14/2022	02/14/2024	02/16/2024	Expire	1	184,649	240.56	7,404			(448)					(448)				0001
Purchased Call/JSG/JSG3056S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	02/21/2024	Expire	1	1,159,468	240.17	46,495			(2,954)					(2,954)				0001
Purchased Call/JSG/JSG3056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	02/21/2024	Expire	1	836,240	242.4	31,980			(2,032)					(2,032)				0001
Purchased Call/JSG/JSG3058SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	03/15/2024	Expire	1	114,996	238.89	4,565			(451)					(451)				0001
Purchased Call/JSG/JSG3059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/18/2022	03/19/2024	03/21/2024	Expire	1	115,656	248.2	4,568			(489)					(489)				0001
Purchased Call/JSG/JSG405VSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/29/2024	04/29/2025	05/01/2024	Exercise	1	362,991	211.78	9,851	1,626	2,272	646			2,272						0001
Purchased Call/JSG/JSG405XSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/24/2024	05/27/2025	05/29/2024	Exercise	1	235,587	204.87	6,669	906	608	(298)			608						0001
Purchased Call/JSG/JSG405YS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	06/10/2024	Exercise	1	309,857	200.91	8,325	1,508	1,437	(70)			1,437						0001
Purchased Call/JSG/JSG405ZS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/21/2024	06/20/2025	06/25/2024	Exercise	1	283,582	203.57	7,433	1,473	2,335	862			2,335						0001
Purchased Call/JSG/JSG5052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/15/2024	08/15/2025	08/19/2024	Exercise	1	245,830	206.31	5,491	1,766	2,432	667			2,432						0001
Purchased Call/JSG/JSG5053S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2024	Exercise	1	372,027	209.12	10,558	1,548	2,892	1,344			2,892						0001
Purchased Call/JSG/JSG405BSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	10/25/2024	Exercise	1	40,483	182.21	5,505		2,211	917			2,211						0001
Purchased Call/JSG/JSG405CSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	11/15/2024	Exercise	1	70,513	182.29	10,992		3,938	1,682			3,938						0001
Purchased Call/JSG/JSG405ESG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	01/19/2024	Exercise	1	93,444	166.97	9,419		7,098	4,014			7,098						0001
Purchased Call/JSG/JSG405FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	06/27/2024	Exercise	1	44,911	168.79	8,054		2,988	1,493			2,988						0001
Purchased Call/JSG/JSG405FSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/19/2023	10/17/2025	12/12/2024	Exercise	1	61,714	166.53	10,858		5,007	2,938			5,007						0001
Purchased Call/JSG/JSG405HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2025	07/12/2024	Exercise	1	197,174	172.1	26,411		10,990	4,217			10,990						0001
Purchased Call/JSG/JSG4051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	01/10/2024	Exercise	1	341,554	172.1	20,922		19,594	7,705			19,594						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG405JS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/27/2023	11/26/2025	01/05/2024	Exercise	1	233,358	172.1	34,131		13,184	4,919			13,184						0001
Purchased Call/JSG/JSG405KS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2025	02/06/2024	Exercise	1	186,176	177.83	31,999		4,004	(2,759)			4,004						0001
Purchased Call/JSG/JSG405LSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	02/22/2024	Exercise	1	244,786	178.98	18,442		11,847	2,643			11,847						0001
Purchased Call/JSG/JSG405MS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/04/2024	01/02/2026	01/08/2024	Exercise	1	465,259	178.38	12,170	2,638	2,631	(8)			2,631						0001
Purchased Call/JSG/JSG405MSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	01/09/2024	Exercise	1	401,768	178.5	12,062	1,502	2,118	616			2,118						0001
Purchased Call/SBG/SBG017YSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/24/2023	04/24/2025	06/17/2024	Exercise	1	302,383	264.49	116,713		33,913	26,681			33,913						0001
Purchased Call/SBG/SBG017YSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/28/2023	04/29/2025	01/11/2024	Exercise	1	351,941	264.39	35,632		37,212	28,672			37,212						0001
Purchased Call/SBG/SBG017YSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2025	06/07/2024	Exercise	1	49,331	264.45	91,364		5,555	4,358			5,555						0001
Purchased Call/SBG/SBG0172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	01/08/2024	Exercise	1	347,825	261.63	101,761		33,051	24,558			33,051						0001
Purchased Call/SBG/SBG0172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2025	03/28/2024	Exercise	1	100,466	263.3	130,728		12,161	9,675			12,161						0001
Purchased Call/SBG/SBG0172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/14/2025	01/19/2024	Exercise	1	177,971	262.37	53,045		18,299	13,828			18,299						0001
Purchased Call/SBG/SBG0172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/19/2025	11/22/2024	Exercise	1	46,314	263.97	44,773		3,946	2,777			3,946						0001
Purchased Call/SBG/SBG0172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	01/10/2024	Exercise	1	152,099	264.33	73,015		12,835	8,897			12,835						0001
Purchased Call/SBG/SBG0172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/06/2023	06/06/2025	03/19/2024	Exercise	1	315,890	265.22	71,633		28,637	20,449			28,637						0001
Purchased Call/SBG/SBG1170SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	02/12/2024	Exercise	1	741,191	265.4	130,903		73,693	54,455			73,693						0001
Purchased Call/SBG/SBG1170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/15/2023	06/13/2025	03/20/2024	Exercise	1	165,324	268.76	133,220		11,490	7,129			11,490						0001
Purchased Call/SBG/SBG1170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/17/2025	02/09/2024	Exercise	1	508,343	268.85	164,714		35,305	21,851			35,305						0001
Purchased Call/SBG/SBG1170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2025	06/05/2024	Exercise	1	333,763	268.85	81,877		28,643	19,805			28,643						0001
Purchased Call/SBG/SBG1170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/20/2023	06/20/2025	03/25/2024	Exercise	1	246,984	267.44	176,227		23,634	17,078			23,634						0001
Purchased Call/JSG/JSG305AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/01/2022	04/01/2024	04/03/2024	Expire	1	107,882	248.55	4,218			(528)					(528)				0001
Purchased Call/JSG/JSG305ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2022	04/04/2024	04/08/2024	Expire	1	65,813	248.55	2,573			(332)					(332)				0001
Purchased Call/JSG/JSG305ASH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	04/09/2024	Expire	1	318,544	248.55	12,423			(1,621)					(1,621)				0001
Purchased Call/JSG/JSG305BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	04/16/2024	Expire	1	106,079	248.55	4,158			(583)					(583)				0001
Purchased Call/JSG/JSG305BS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2022	04/15/2024	04/17/2024	Expire	1	69,432	247.73	2,715			(392)					(392)				0001
Purchased Call/JSG/JSG305BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/26/2022	04/26/2024	04/30/2024	Expire	1	83,388	248.5	3,252			(517)					(517)				0001
Purchased Call/JSG/JSG305DSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/26/2022	05/24/2024	05/29/2024	Expire	1	113,480	243.98	4,346			(864)					(864)				0001
Purchased Call/JSG/JSG305GSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024	07/12/2024	Expire	1	106,478	231.02	4,014			(1,052)					(1,052)				0001
Purchased Call/JSG/JSG305HST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/29/2022	07/29/2024	07/31/2024	Expire	1	64,583	233.92	2,448			(707)					(707)				0001
Purchased Call/JSG/JSG3051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2024	08/09/2024	Expire	1	68,214	233.92	2,572			(773)					(773)				0001
Purchased Call/JSG/JSG3051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	08/26/2024	Expire	1	112,547	224.07	4,232			(1,358)					(1,358)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305JSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024	09/06/2024	Expire	1	53,729	214.23	2,015			(684)					(684)				0001
Purchased Call/JSG/JSG305LSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/27/2022	09/23/2024	04/18/2024	Exercise	1	73,940	205.92	2,557		2,441	1,503			2,441		(938)				0001
Purchased Call/JSG/JSG305LSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/30/2022	09/30/2024	10/02/2024	Exercise	1	92,458	199.69	3,430		8,267	6,979			8,267		(1,288)				0001
Purchased Call/JSG/JSG305NSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/28/2022	10/28/2024	10/30/2024	Exercise	1	53,648	213	1,969		327	(488)			327		(815)				0001
Purchased Call/JSG/JSG305QSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/15/2022	11/15/2024	11/19/2024	Exercise	1	87,948	213.55	3,237		3,164	1,748			3,164		(1,416)				0001
Purchased Call/JSG/JSG305QS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	09/30/2024	Exercise	1	153,301	215.64	5,641		2,439	(192)			2,439		(2,631)				0001
Purchased Call/JSG/JSG305QSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/12/2022	12/12/2024	04/19/2024	Exercise	1	144,265	217.58	5,309		527	(1,993)			527		(2,520)				0001
Purchased Call/JSG/JSG305RS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/16/2022	12/18/2024	04/18/2024	Exercise	1	246,394	208.77	9,092		964	(3,426)			964		(4,390)				0001
Purchased Call/JSG/JSG305RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2022	12/20/2024	12/24/2024	Expire	1	275,784	207.03	10,176			(4,942)					(4,942)				0001
Purchased Call/JSG/JSG305RSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/23/2022	12/26/2024	02/16/2024	Exercise	1	665,221	209.68	24,480		6,457	(5,632)			6,457		(12,089)				0001
Purchased Call/JSG/JSG305SSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/11/2023	01/10/2025	01/19/2024	Exercise	1	496,019	216.42	28,842		4,938	(4,542)			4,938						0001
Purchased Call/JSG/JSG305SSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2025	10/04/2024	Exercise	1	250,277	216.52	8,266	510	802	292			802						0001
Purchased Call/JSG/JSG305S6J	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/11/2024	10/10/2025	10/16/2024	Exercise	1	113,717	218.59	2,989	609	673	63			673						0001
Purchased Call/JSG/JSG305SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/21/2022	01/22/2024	01/24/2024	Expire	1	883,672	244.56	35,789			(1,034)					(1,034)				0001
Purchased Call/JSG/JSG305SSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/21/2022	01/19/2024	01/23/2024	Expire	1	1,166,561	244.56	47,246			(1,175)					(1,175)				0001
Purchased Call/JSG/JSG3054SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/28/2022	01/26/2024	01/30/2024	Expire	1	818,117	245.96	33,052			(1,141)					(1,141)				0001
Purchased Call/JSG/JSG3054SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/31/2022	01/31/2024	02/02/2024	Expire	1	557,486	248.53	22,522			(928)					(928)				0001
Purchased Call/JSG/JSG3054SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	02/06/2024	Expire	1	1,108,652	251.65	44,790			(1,969)					(1,969)				0001
Purchased Call/JSG/JSG3055S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024	02/07/2024	Expire	1	1,533,538	246.06	61,648			(2,968)					(2,968)				0001
Purchased Call/JSG/JSG3056SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	02/21/2024	Expire	1	1,140,947	239.73	45,752			(2,911)					(2,911)				0001
Purchased Call/JSG/JSG405NSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	01/26/2024	Exercise	1	130,418	171.24	2,027	1,426	2,818	1,392			2,818						0001
Purchased Call/JSG/JSG4050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	02/07/2024	Exercise	1	1,068,467	176.41	30,610	4,675	5,265	590			5,265						0001
Purchased Call/JSG/JSG405PS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	02/08/2024	Exercise	1	200,714	178.27	4,340	1,593	2,681	1,088			2,681						0001
Purchased Call/JSG/JSG405PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	02/13/2024	Exercise	1	799,979	178.48	11,063	9,428	11,134	1,706			11,134						0001
Purchased Call/JSG/JSG4050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/15/2024	02/13/2026	02/20/2024	Exercise	1	539,739	181.9	12,578	3,823	4,260	437			4,260						0001
Purchased Call/JSG/JSG4050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/22/2024	02/20/2026	02/26/2024	Exercise	1	369,956	184.07	9,824	1,969	2,657	688			2,657						0001
Purchased Call/JSG/JSG405RSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	03/12/2024	Exercise	1	439,876	190.18	13,108	1,738	1,142	(596)			1,142						0001
Purchased Call/JSG/JSG405TST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/03/2024	04/02/2026	04/05/2024	Exercise	1	494,040	184.63	14,709	1,983	1,920	(62)			1,920						0001
Purchased Call/SBG/SBG1170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/21/2023	06/20/2025	02/07/2024	Exercise	1	581,086	267.67	196,435		54,139	38,737			54,139						0001
Purchased Call/SBG/SBG1170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2023	06/20/2025	11/12/2024	Exercise	1	47,948	267.48	59,746		3,827	2,551			3,827						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG1170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/26/2023	06/26/2025	04/15/2024	Exercise	1	112,510	266.7	144,707		11,695	8,675			11,695						0001
Purchased Call/SBG/SBG1170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2023	06/27/2025	05/06/2024	Exercise	1	99,301	267.43	107,421		8,768	6,105			8,768						0001
Purchased Call/SBG/SBG1170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2023	06/27/2025	07/08/2024	Exercise	1	49,759	269.16	54,305		5,150	3,813			5,150						0001
Purchased Call/SBG/SBG1170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	04/04/2024	Exercise	1	264,702	269.89	119,329		19,650	12,480			19,650						0001
Purchased Call/SBG/SBG1170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2023	07/04/2025	05/01/2024	Exercise	1	124,013	270.37	77,365		9,949	6,586			9,949						0001
Purchased Call/SBG/SBG1170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2023	07/04/2025	02/22/2024	Exercise	1	273,400	268.38	93,352		18,126	10,701			18,126						0001
Purchased Call/SBG/SBG1170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/09/2025	05/14/2024	Exercise	1	126,608	268.49	87,597		10,775	7,305			10,775						0001
Purchased Call/SBG/SBG1170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	03/14/2024	Exercise	1	184,432	268.89	147,460		16,946	11,896			16,946						0001
Purchased Call/SBG/SBG1170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	01/05/2024	Exercise	1	213,079	270.17	133,186		16,004	10,135			16,004						0001
Purchased Call/SBG/SBG1171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	03/04/2024	Exercise	1	230,172	270.04	122,023		17,090	10,687			17,090						0001
Purchased Call/SBG/SBG1171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2023	07/18/2025	02/22/2024	Exercise	1	245,515	270.97	113,589		13,691	6,834			13,691						0001
Purchased Call/SBG/SBG1171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	03/29/2024	Exercise	1	163,900	272.26	104,977		13,279	8,674			13,279						0001
Purchased Call/SBG/SBG1171S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/21/2025	01/10/2024	Exercise	1	134,436	272.26	100,052		7,831	4,057			7,831						0001
Purchased Call/SBG/SBG1171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	01/10/2024	Exercise	1	586,611	272.26	191,412		33,934	17,457			33,934						0001
Purchased Call/SBG/SBG1171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	03/29/2024	Exercise	1	239,365	273.1	147,257		18,726	11,986			18,726						0001
Purchased Call/SBG/SBG1171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	02/21/2024	Exercise	1	511,324	273.88	57,621		27,716	14,918			27,716		(6,313)				0001
Purchased Call/SBG/SBG1171SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	02/13/2024	Exercise	1	909,326	273.02	155,461		61,208	35,290			61,208						0001
Purchased Call/SBG/SBG1171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	01/09/2024	Exercise	1	203,263	272.52	88,656		11,817	5,967			11,817						0001
Purchased Call/SBG/SBG1171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	04/24/2024	Exercise	1	172,068	272.44	156,941		13,785	8,778			13,785						0001
Purchased Call/JSG/JSG3055SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2025	04/17/2024	Exercise	1	47,471	216.66	5,414		653	(268)			653						0001
Purchased Call/JSG/JSG3057S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/13/2023	01/15/2025	07/09/2024	Exercise	1	143,410	216.66	15,966		2,698	(79)			2,698						0001
Purchased Call/JSG/JSG3057SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2025	04/19/2024	Exercise	1	43,740	215.24	3,988		701	(163)			701						0001
Purchased Call/JSG/JSG3058J6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2025	08/30/2024	Exercise	1	56,685	220.69	9,024		712	(428)			712						0001
Purchased Call/JSG/JSG3058SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/03/2023	02/04/2025	01/04/2024	Exercise	1	569,541	219.7	63,787		5,646	(5,933)			5,646						0001
Purchased Call/JSG/JSG3058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/10/2023	02/11/2025	01/12/2024	Exercise	1	413,329	218.66	63,823		4,307	(4,220)			4,307						0001
Purchased Call/JSG/JSG3059VSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/15/2023	02/14/2025	01/31/2024	Exercise	1	189,536	219.96	23,484		1,467	(2,429)			1,467						0001
Purchased Call/JSG/JSG3059VSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2025	07/24/2024	Exercise	1	57,057	220.22	13,255		744	(451)			744						0001
Purchased Call/JSG/JSG3059IS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2025	01/16/2024	Exercise	1	165,981	212.5	24,069		3,088	(429)			3,088						0001
Purchased Call/JSG/JSG3056SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/25/2022	02/23/2024	02/27/2024	Expire	1	108,039	241.24	4,322			(316)					(316)				0001
Purchased Call/JSG/JSG3057S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	03/05/2024	Expire	1	536,596	237	21,517			(1,771)					(1,771)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG3058S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/08/2022	03/08/2024	03/12/2024	Expire	1	222,824	237.69	8,891			(817)					(817)				0001
Purchased Call/JSG/JSG3058S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/09/2022	03/08/2024	03/12/2024	Expire	1	724,593	240.46	28,839			(2,654)					(2,654)				0001
Purchased Call/JSG/JSG3059K	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/25/2022	03/26/2024	03/28/2024	Expire	1	68,226	248.55	2,674			(312)					(312)				0001
Purchased Call/JSG/JSG3059X	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/21/2022	04/19/2024	04/23/2024	Expire	1	90,366	257.64	3,515			(529)					(529)				0001
Purchased Call/JSG/JSG3059L	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024	04/24/2024	Expire	1	99,487	251.17	3,870			(596)					(596)				0001
Purchased Call/JSG/JSG3059B	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/03/2022	05/03/2024	05/07/2024	Expire	1	90,474	246.26	3,447			(582)					(582)				0001
Purchased Call/JSG/JSG3059H	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/11/2022	05/10/2024	05/14/2024	Expire	1	153,655	239.63	5,870			(1,048)					(1,048)				0001
Purchased Call/JSG/JSG3059V	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/10/2022	06/10/2024	06/12/2024	Expire	1	85,811	232.5	3,304			(732)					(732)				0001
Purchased Call/JSG/JSG3059H	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/10/2022	06/12/2024	06/14/2024	Expire	1	137,538	232.5	5,295			(1,184)					(1,184)				0001
Purchased Call/JSG/JSG3059F3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/13/2022	06/13/2024	06/17/2024	Expire	1	75,094	226.95	2,884			(649)					(649)				0001
Purchased Call/JSG/JSG3059Y	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/15/2022	07/16/2024	07/18/2024	Expire	1	58,610	230.44	2,210			(598)					(598)				0001
Purchased Call/JSG/JSG3059L1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/19/2022	09/19/2024	09/23/2024	Exercise	1	13,358	211.54	496		275	97			275		(178)				0001
Purchased Call/JSG/JSG3059LA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/22/2022	09/20/2024	09/24/2024	Exercise	1	54,437	207.36	2,014		2,005	1,274			2,005		(731)				0001
Purchased Call/JSG/JSG3059LJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/26/2022	09/26/2024	07/09/2024	Exercise	1	59,221	204.15	2,185		1,522	716			1,522		(806)				0001
Purchased Call/JSG/JSG3059RF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	02/13/2024	Exercise	1	481,767	209.61	17,729		1,956	(6,665)			1,956		(8,621)				0001
Purchased Call/JSG/JSG3055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/30/2022	12/31/2024	01/30/2024	Exercise	1	478,354	210.03	17,556		2,732	(6,082)			2,732		(8,814)				0001
Purchased Call/JSG/JSG3057S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	12/05/2024	Exercise	1	29,157	215.4	9,710		1,493	916			1,493						0001
Purchased Call/JSG/JSG3059JN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2025	01/04/2024	Exercise	1	287,814	220.11	18,675		3,764	(2,107)			3,764						0001
Purchased Call/JSG/JSG405JSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/17/2024	04/17/2026	04/19/2024	Exercise	1	907,464	176.51	15,632	9,290	14,889	5,599			14,889						0001
Purchased Call/JSG/JSG405IIG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	05/14/2024	Exercise	1	2,083,431	188.62	47,105	15,616	12,035	(3,581)			12,035						0001
Purchased Call/JSG/JSG405IIY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/17/2024	05/18/2026	05/21/2024	Exercise	1	1,919,301	188.62	62,451	4,858	3,989	(869)			3,989						0001
Purchased Call/JSG/JSG405IX3X	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/31/2024	05/29/2026	06/04/2024	Exercise	1	535,093	180.25	18,588	792	1,182	390			1,182						0001
Purchased Call/SBG/SBG1171SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/15/2023	08/15/2025	01/22/2024	Exercise	1	100,903	271.51	141,328		5,282	2,340			5,282						0001
Purchased Call/SBG/SBG1171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/16/2023	08/15/2025	03/12/2024	Exercise	1	431,305	270.35	150,490		28,596	16,005			28,596						0001
Purchased Call/SBG/SBG1171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/18/2023	08/20/2025	05/13/2024	Exercise	1	100,965	269.99	79,682		8,368	5,391			8,368						0001
Purchased Call/SBG/SBG1172S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/18/2023	08/19/2025	01/17/2024	Exercise	1	701,941	269.99	219,418		52,880	32,192			52,880						0001
Purchased Call/SBG/SBG1172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/18/2023	08/18/2025	04/30/2024	Exercise	1	340,392	269.99	94,814		32,131	22,130			32,131						0001
Purchased Call/SBG/SBG1172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2025	02/26/2024	Exercise	1	213,214	270.19	127,590		13,671	7,392			13,671						0001
Purchased Call/SBG/SBG1172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2023	08/22/2025	06/04/2024	Exercise	1	98,222	270.6	106,115		8,023	5,110			8,023						0001
Purchased Call/SBG/SBG1172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/25/2023	08/25/2025	02/29/2024	Exercise	1	372,215	271.08	96,221		34,875	23,457			34,875		(3,636)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG1172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/28/2023	08/28/2025	04/03/2024	Exercise	1	170,785	272.01	111,954		12,379	7,305			12,379						0001
Purchased Call/SBG/SBG1172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/01/2025	06/14/2024	Exercise	1	187,873	274.97	117,221		13,145	7,472			13,145						0001
Purchased Call/SBG/SBG1172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	04/05/2024	Exercise	1	54,963	274.98	60,199		5,099	3,422			5,099						0001
Purchased Call/SBG/SBG1172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	05/22/2024	Exercise	1	184,015	274.98	60,069		12,411	6,814			12,411						0001
Purchased Call/SBG/SBG1172SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2025	07/25/2024	Exercise	1	46,280	276.23	59,174		3,662	2,249			3,662						0001
Purchased Call/JSG/JSG305YSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2025	04/30/2024	Exercise	1	99,354	198.32	24,302		5,621	3,407			5,621						0001
Purchased Call/JSG/JSG305YSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2025	04/19/2024	Exercise	1	249,046	196.92	24,802		13,785	8,127			13,785						0001
Purchased Call/JSG/JSG305YST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2025	07/09/2024	Exercise	1	34,298	198.34	6,619		1,095	318			1,095						0001
Purchased Call/JSG/JSG3052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2025	04/16/2024	Exercise	1	100,824	205.99	16,094		4,980	2,583			4,980						0001
Purchased Call/JSG/JSG3052SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	03/28/2024	Exercise	1	259,919	205.99	42,900		15,070	8,896			15,070						0001
Purchased Call/JSG/JSG4050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/12/2023	04/11/2025	06/14/2024	Exercise	1	39,121	205.99	7,989		917	(14)			917						0001
Purchased Call/JSG/JSG4050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	12/05/2024	Exercise	1	29,095	205.99	18,197		2,545	1,844			2,545						0001
Purchased Call/JSG/JSG4051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2025	05/16/2024	Exercise	1	158,000	204.53	30,611		9,597	5,689			9,597						0001
Purchased Call/JSG/JSG4051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2025	07/03/2024	Exercise	1	82,156	204.53	11,305		2,384	350			2,384						0001
Purchased Call/JSG/JSG4051SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	03/05/2024	Exercise	1	225,390	200.49	18,493		9,031	3,407			9,031						0001
Purchased Call/JSG/JSG4051SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/05/2023	05/06/2025	05/28/2024	Exercise	1	112,308	202.42	37,042		5,174	2,356			5,174						0001
Purchased Call/JSG/JSG4053S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/18/2023	05/16/2025	06/13/2024	Exercise	1	186,734	198.1	18,185		12,211	7,612			12,211						0001
Purchased Call/JSG/JSG4052SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/21/2024	06/18/2026	06/25/2024	Exercise	1	890,078	182.28	29,782	2,199	3,066	867			3,066						0001
Purchased Call/JSG/JSG5050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/18/2024	07/17/2026	07/22/2024	Exercise	1	788,116	187.94	27,317	1,591	2,263	671			2,263						0001
Purchased Call/JSG/JSG5052S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/06/2024	08/06/2026	08/08/2024	Exercise	1	1,511,717	177.12	56,402	1,202	2,566	1,364			2,566						0001
Purchased Call/JSG/JSG5052SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/09/2024	08/07/2026	08/13/2024	Exercise	1	596,101	179.16	21,081	1,054	2,085	1,031			2,085						0001
Purchased Call/SBG/SBG1172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	06/11/2024	Exercise	1	105,306	278.43	74,499		6,196	2,972			6,196						0001
Purchased Call/SBG/SBG1172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	01/11/2024	Exercise	1	216,592	278.63	134,491		9,980	3,317			9,980						0001
Purchased Call/SBG/SBG1172SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	04/23/2024	Exercise	1	230,407	275.71	111,060		15,431	8,281			15,431						0001
Purchased Call/SBG/SBG1173S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/25/2023	09/25/2025	05/01/2024	Exercise	1	292,735	275.17	139,739		17,240	8,217			17,240		(7,894)				0001
Purchased Call/SBG/SBG1173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	02/29/2024	Exercise	1	630,826	274.74	125,981		45,972	28,211			45,972						0001
Purchased Call/SBG/SBG1173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	01/22/2024	Exercise	1	202,077	273.35	72,017		13,830	7,471			13,830						0001
Purchased Call/SBG/SBG1173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	09/04/2024	Exercise	1	106,598	273.35	76,778		5,833	2,490			5,833						0001
Purchased Call/SBG/SBG1173S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	09/26/2024	Exercise	1	180,373	273.35	109,674		10,891	5,216			10,891						0001
Purchased Call/SBG/SBG1173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	02/07/2024	Exercise	1	150,295	272.23	176,244		8,453	3,729			8,453						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG11736A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	02/08/2024	Exercise	1	347,516	266.49	188,947		27,771	16,817			27,771						0001
Purchased Call/SBG/SBG11738B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	10/11/2024	Exercise	1	47,532	267.09	71,386		3,707	2,200			3,707						0001
Purchased Call/SBG/SBG11738C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	02/12/2024	Exercise	1	208,227	267.94	157,036		17,137	10,524			17,137						0001
Purchased Call/JSG/JSG305U3II	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2025	06/14/2024	Exercise	1	38,945	218.66	19,375		331	(473)			331						0001
Purchased Call/JSG/JSG305V4A	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2025	02/12/2024	Exercise	1	131,850	220.76	26,469		848	(1,874)			848						0001
Purchased Call/JSG/JSG305II9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2025	03/25/2024	Exercise	1	95,522	211.89	7,676		3,016	987			3,016						0001
Purchased Call/JSG/JSG305IIH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/01/2023	02/28/2025	04/08/2024	Exercise	1	83,748	207.65	19,871		2,339	559			2,339						0001
Purchased Call/JSG/JSG305V4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/08/2023	03/07/2025	01/31/2024	Exercise	1	147,705	208.55	13,520		3,080	(33)			3,080						0001
Purchased Call/JSG/JSG305XV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/16/2023	03/14/2025	01/19/2024	Exercise	1	74,318	197.98	4,770		1,543	(96)			1,543						0001
Purchased Call/JSG/JSG40539N	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	04/19/2024	Exercise	1	94,661	192.17	14,001		10,122	7,672			10,122						0001
Purchased Call/JSG/JSG40539P	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	06/26/2024	Exercise	1	141,283	192.17	46,948		9,422	5,768			9,422						0001
Purchased Call/JSG/JSG40545V	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	02/26/2024	Exercise	1	140,160	199.49	35,905		6,247	2,510			6,247						0001
Purchased Call/JSG/JSG40565E	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/30/2023	07/02/2025	01/26/2024	Exercise	1	210,263	206.76	19,653		5,711	(98)			5,711						0001
Purchased Call/JSG/JSG40566P	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/05/2023	07/03/2025	03/05/2024	Exercise	1	114,796	206.24	18,974		4,666	1,450			4,666						0001
Purchased Call/JSG/JSG40566S	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2025	01/10/2024	Exercise	1	253,891	202.09	29,917		7,131	(56)			7,131						0001
Purchased Call/JSG/JSG40567T	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	07/09/2024	Exercise	1	365,683	202.09	40,664		21,031	10,675			21,031						0001
Purchased Call/JSG/JSG40572S	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	02/20/2024	Exercise	1	69,920	207.26	23,793		1,505	(483)			1,505						0001
Purchased Call/JSG/JSG40573C	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/14/2023	07/15/2025	05/28/2024	Exercise	1	400,710	208.51	52,968		11,387	2,304			11,387						0001
Purchased Call/JSG/JSG40573R	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2025	04/12/2024	Exercise	1	187,273	216.85	12,856		4,963	(475)			4,963						0001
Purchased Call/JSG/JSG40589S	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/26/2023	07/25/2025	03/14/2024	Exercise	1	312,197	216.85	38,609		6,800	(2,285)			6,800						0001
Purchased Call/JSG/JSG40589C	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/28/2023	07/29/2025	04/04/2024	Exercise	1	259,823	216.5	48,170		5,731	(1,903)			5,731						0001
Purchased Call/JSG/JSG55054SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/13/2024	09/14/2026	09/17/2024	Exercise	1	1,001,577	186.26	33,524	2,969	2,975	6			2,975						0001
Purchased Call/JSG/JSG55055III	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/02/2024	10/02/2026	10/04/2024	Exercise	1	1,081,881	191.08	40,410	1,216	252	(964)			252						0001
Purchased Call/JSG/JSG3057S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2024	Expire	1	268,042	216.66	9,489			(392)					(392)				0001
Purchased Call/JSG/JSG3057SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	01/19/2024	Expire	1	185,538	216.23	6,587			(290)					(290)				0001
Purchased Call/JSG/JSG3059JS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	02/01/2024	Expire	1	320,727	215.44	11,322			(904)					(904)				0001
Purchased Call/JSG/JSG3059JS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	02/02/2024	Expire	1	147,854	220.69	5,219			(431)					(431)				0001
Purchased Call/JSG/JSG3059JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	02/13/2024	Expire	1	221,177	215.03	7,830			(846)					(846)				0001
Purchased Call/JSG/JSG3059VSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024	02/21/2024	Expire	1	1,297,104	220.22	45,658			(5,850)					(5,850)				0001
Purchased Call/JSG/JSG3059VSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/23/2023	02/23/2024	02/27/2024	Expire	1	322,519	213.48	11,385			(1,671)					(1,671)				0001

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Purchased Call/JSG/JSG305III96	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	02/28/2024	Expire	1	350,512	212.5	12,373			(1,909)				(1,909)				0001
Purchased Call/SBG/SBG1173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	06/25/2024	Exercise	1	92,448	269.53	86,668		7,789	4,831			7,789						0001
Purchased Call/SBG/SBG1173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	02/20/2024	Exercise	1	136,664	269.36	72,925		8,208	3,814			8,208						0001
Purchased Call/SBG/SBG1173ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/23/2025	03/11/2024	Exercise	1	323,935	267.34	213,062		27,306	16,911			27,306		(2,157)				0001
Purchased Call/SBG/SBG1173SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/28/2025	03/04/2024	Exercise	1	249,204	267.21	155,363		22,063	13,878			22,063						0001
Purchased Call/SBG/SBG1174S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/31/2025	08/06/2024	Exercise	1	52,083	266.91	99,815		3,987	2,275			3,987						0001
Purchased Call/SBG/SBG1174S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	01/12/2024	Exercise	1	159,732	270.37	86,814		9,449	4,133			9,449						0001
Purchased Call/SBG/SBG1174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	04/08/2024	Exercise	1	267,703	270.37	131,913		21,180	12,271			21,180						0001
Purchased Call/SBG/SBG1174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/06/2023	11/06/2025	07/02/2024	Exercise	1	46,499	270.34	155,706		4,199	2,649			4,199						0001
Purchased Call/SBG/SBG1174S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	06/21/2024	Exercise	1	109,191	267.72	242,888		9,876	6,236			9,876						0001
Purchased Call/SBG/SBG1174SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	07/12/2024	Exercise	1	95,260	268.25	77,735		8,427	5,238			8,427						0001
Purchased Call/SBG/SBG1174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	05/22/2024	Exercise	1	303,922	269.01	124,352		24,285	14,094			24,285						0001
Purchased Call/JSG/JSG4059SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2025	01/23/2024	Exercise	1	209,730	212.55	21,776		4,760	(1,608)			4,760						0001
Purchased Call/JSG/JSG4059SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/14/2023	08/14/2025	08/27/2024	Exercise	1	147,093	208.96	28,219		6,426	1,918			6,426						0001
Purchased Call/JSG/JSG4059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	03/05/2024	Exercise	1	210,459	201.28	30,015		11,745	5,293			11,745						0001
Purchased Call/JSG/JSG405ASL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2025	04/30/2024	Exercise	1	120,046	200.07	53,588		7,856	4,107			7,856						0001
Purchased Call/JSG/JSG405ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2025	05/16/2024	Exercise	1	245,087	203.75	29,011		8,725	2,666			8,725						0001
Purchased Call/JSG/JSG405BS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/30/2023	08/29/2025	04/17/2024	Exercise	1	47,006	204.3	27,814		1,544	.69			1,544						0001
Purchased Call/JSG/JSG405BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	07/18/2024	Exercise	1	234,091	194.05	32,137		21,305	13,824			21,305						0001
Purchased Call/JSG/JSG405BSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2025	03/29/2024	Exercise	1	136,378	194.05	50,128		8,760	4,403			8,760						0001
Purchased Call/JSG/JSG405CSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/19/2023	09/19/2025	11/01/2024	Exercise	1	48,187	194.25	14,994		3,952	2,410			3,952						0001
Purchased Call/JSG/JSG405CSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/20/2023	09/19/2025	03/22/2024	Exercise	1	102,469	194.1	17,528		5,823	2,549			5,823						0001
Purchased Call/SBG/SBG1174SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2023	11/13/2025	07/08/2024	Exercise	1	879,522	269.95	138,581		8,350	4,740			8,350						0001
Purchased Call/SBG/SBG1174SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	07/09/2024	Exercise	1	91,069	272.4	45,768		7,251	4,148			7,251						0001
Purchased Call/SBG/SBG1174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	06/25/2024	Exercise	1	94,141	272.4	53,045		6,678	3,479			6,678						0001
Purchased Call/SBG/SBG1174SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	04/04/2024	Exercise	1	206,254	272.3	102,393		13,916	6,849			13,916						0001
Purchased Call/SBG/SBG1174SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	05/06/2024	Exercise	1	166,093	272.3	67,294		12,291	6,601			12,291						0001
Purchased Call/SBG/SBG1174SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	02/27/2024	Exercise	1	357,247	272.74	107,575		21,381	11,628			21,381						0001
Purchased Call/SBG/SBG1174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	01/03/2025	Exercise	1	213,250	272.82	90,084		3,324	1,712			3,324						0001
Purchased Call/SBG/SBG1174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	06/04/2024	Exercise	1	520,421	273.23	248,265		23,491	12,290			23,491						0001

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Purchased Call/SBG/SBG11745II	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	01/31/2024	Exercise	1	100,440	273.66	102,916		6,758	3,257			6,758						0001
Purchased Call/SBG/SBG11756O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2025	01/22/2024	Exercise	1	151,972	272.53	121,136		9,885	4,573			9,885						0001
Purchased Call/SBG/SBG11756S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	02/29/2024	Exercise	1	721,555	272.73	143,035		43,601	21,038			43,601						0001
Purchased Call/SBG/SBG11756X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	05/22/2024	Exercise	1	97,848	272.73	100,633		7,240	3,795			7,240						0001
Purchased Call/SBG/SBG11756Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2025	01/08/2024	Exercise	1	171,520	273.88	97,482		8,406	2,376			8,406						0001
Purchased Call/SBG/SBG11756B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	04/09/2024	Exercise	1	362,196	273.35	296,069		24,663	11,858			24,663						0001
Purchased Call/SBG/SBG11756F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	06/21/2024	Exercise	1	97,390	274.64	104,176		6,856	3,374			6,856						0001
Purchased Call/SBG/SBG11756I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	01/30/2024	Exercise	1	383,883	275.13	186,413		21,916	8,135			21,916						0001
Purchased Call/SBG/SBG11756K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	05/06/2024	Exercise	1	274,410	275.37	102,772		20,425	10,478			20,425						0001
Purchased Call/SBG/SBG11756L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	04/11/2024	Exercise	1	670,197	276.14	158,126		10,286	5,397			10,286						0001
Purchased Call/SBG/SBG11756N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	03/12/2024	Exercise	1	2,340,489	275.52	143,358		13,630	5,515			13,630						0001
Purchased Call/SBG/SBG11756Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	06/25/2024	Exercise	1	2,230,992	274.81	97,465		6,494	2,899			6,494						0001
Purchased Call/SBG/SBG11756U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	01/05/2024	Exercise	1	6,210,769	274.15	200,342	16,947	30,694	13,748			30,694						0001
Purchased Call/JSG/JSG3051IIJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/05/2024	Expire	1	448,286	207.65	15,824			(2,608)					(2,608)				0001
Purchased Call/JSG/JSG3051IIS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/03/2023	03/01/2024	03/05/2024	Expire	1	63,476	213.14	2,203			(367)					(367)				0001
Purchased Call/JSG/JSG3305YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/23/2023	03/22/2024	03/26/2024	Exercise	1	67,691	195.29	2,376		4,884	4,351			4,884		(533)				0001
Purchased Call/JSG/JSG3052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2024	Exercise	1	141,320	205.41	4,960		3,673	2,419			3,673		(1,254)				0001
Purchased Call/JSG/JSG4050S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/23/2024	Exercise	1	363,819	207.76	12,916		489	(3,378)			489		(3,868)				0001
Purchased Call/JSG/JSG4051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/06/2024	Exercise	1	219,105	202.03	7,822		6,556	3,935			6,556		(2,622)				0001
Purchased Call/JSG/JSG4051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/07/2024	Exercise	1	187,436	200.49	6,691		8,563	6,302			8,563		(2,261)				0001
Purchased Call/JSG/JSG4052S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	05/09/2024	Exercise	1	178,912	202.42	6,369		8,280	6,058			8,280		(2,222)				0001
Purchased Call/JSG/JSG4053SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/26/2023	05/24/2024	03/05/2024	Exercise	1	278,350	192.17	9,798		17,232	13,302			17,232		(3,930)				0001
Purchased Call/JSG/JSG4054S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/01/2023	05/31/2024	06/04/2024	Exercise	1	91,024	191.89	3,204		4,464	3,124			4,464		(1,340)				0001
Purchased Call/JSG/JSG4055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	04/18/2024	Exercise	1	276,300	201.74	9,809		1,035	(3,384)			1,035		(4,419)				0001
Purchased Call/JSG/JSG4055SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2024	06/21/2024	Expire	1	193,652	204.78	6,855			(3,192)					(3,192)				0001
Purchased Call/JSG/JSG4056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2024	07/01/2024	Expire	1	350,994	202.86	12,425			(6,076)					(6,076)				0001
Purchased Call/JSG/JSG4056SII	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2024	07/11/2024	Expire	1	214,164	202.09	7,646			(3,991)					(3,991)				0001
Purchased Call/JSG/JSG4057SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2024	07/22/2024	Exercise	1	127,603	207.67	4,568		1,694	(803)			1,694		(2,497)				0001
Purchased Call/JSG/JSG4057SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/24/2024	Expire	1	356,456	216.85	12,725			(7,116)					(7,116)				0001
Purchased Call/JSG/JSG4059S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2024	02/06/2024	Exercise	1	365,938	208.91	13,064		566	(7,244)			566		(7,810)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/JSG/JSG405S9S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	08/12/2024	Expire	1	143,304	209.61	5,173			(3,127)					(3,127)				0001
Purchased Call/JSG/JSG405AS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/18/2023	08/16/2024	08/20/2024	Exercise	1	58,188	199.41	2,089		2,160	837			2,160		(1,323)				0001
Purchased Call/JSG/JSG405AS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/23/2023	08/23/2024	05/08/2024	Exercise	1	223,168	200.59	8,034		12,603	7,416			12,603		(5,187)				0001
Purchased Call/JSG/JSG405AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	08/08/2024	Exercise	1	121,161	200.07	4,362		6,963	4,099			6,963		(2,864)				0001
Purchased Call/SBG/SBG11760	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	01/17/2024	Exercise	1	3,287,746	277.3	116,110	1,871	4,199	2,327			4,199						0001
Purchased Call/SBG/SBG11762	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/15/2026	01/17/2024	Exercise	1	858,960	277.3	27,685	1,717	3,172	1,456			3,172						0001
Purchased Call/SBG/SBG11763	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/16/2024	01/16/2026	01/18/2024	Exercise	1	6,664,812	277.38	220,240	5,723	8,836	3,112			8,836						0001
Purchased Call/SBG/SBG11768	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	01/26/2024	Exercise	1	4,903,010	278.97	170,253	5,297	8,909	3,612			8,909						0001
Purchased Call/SBG/SBG11769	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	01/30/2024	Exercise	1	3,217,556	279.01	90,686	13,216	16,719	3,503			16,719						0001
Purchased Call/SBG/SBG1176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	01/30/2024	Exercise	1	2,459,524	279.01	86,201	1,663	3,311	1,648			3,311						0001
Purchased Call/JSG/JSG405D9E	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	01/12/2024	Exercise	1	121,804	186.64	19,866		10,958	7,024			10,958						0001
Purchased Call/JSG/JSG405DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/27/2023	09/26/2025	01/04/2024	Exercise	1	122,044	180.47	23,614		9,717	5,774			9,717						0001
Purchased Call/JSG/JSG405E9L	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/06/2023	10/07/2025	06/14/2024	Exercise	1	69,555	177.89	41,485		9,997	7,701			9,997						0001
Purchased Call/JSG/JSG405E9N	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/06/2023	10/08/2025	01/19/2024	Exercise	1	89,187	177.89	19,400		9,651	6,707			9,651						0001
Purchased Call/JSG/JSG405FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2025	02/07/2024	Exercise	1	196,980	179.03	49,976		23,906	17,343			23,906						0001
Purchased Call/JSG/JSG405FSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/18/2023	10/17/2025	05/31/2024	Exercise	1	41,613	179.78	16,341		3,076	1,691			3,076						0001
Purchased Call/JSG/JSG405FSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	04/04/2024	Exercise	1	97,777	175.71	16,988		12,081	8,789			12,081						0001
Purchased Call/JSG/JSG405S9M	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/28/2025	02/27/2024	Exercise	1	168,433	171.76	68,669		23,945	18,213			23,945						0001
Purchased Call/JSG/JSG405SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2025	04/11/2024	Exercise	1	83,262	176.25	34,154		10,129	7,286			10,129						0001
Purchased Call/JSG/JSG405HSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2025	04/03/2024	Exercise	1	140,780	183.78	21,883		13,321	8,442			13,321						0001
Purchased Call/JSG/JSG405BS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/09/2024	Exercise	1	119,240	194.64	4,293		10,718	7,793			10,718		(2,925)				0001
Purchased Call/JSG/JSG405DS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise	1	173,803	194.1	6,222		18,716	14,220			18,716		(4,496)				0001
Purchased Call/JSG/JSG405DS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	04/05/2024	Exercise	1	225,393	186.64	8,069		28,840	22,899			28,840		(5,941)				0001
Purchased Call/JSG/JSG405DSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/27/2023	09/27/2024	10/01/2024	Exercise	1	205,063	180.47	7,341		40,763	35,318			40,763		(5,445)				0001
Purchased Call/JSG/JSG405DSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/29/2023	09/30/2024	08/27/2024	Exercise	1	383,959	180.32	13,707		77,906	67,597			77,906		(10,309)				0001
Purchased Call/JSG/JSG405ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2024	10/04/2024	Exercise	1	254,949	177.76	9,102		55,599	48,723			55,599		(6,876)				0001
Purchased Call/JSG/JSG405ESJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/06/2023	10/04/2024	10/08/2024	Exercise	1	96,116	177.89	3,412		21,423	18,791			21,423		(2,633)				0001
Purchased Call/JSG/JSG405ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2024	10/11/2024	Exercise	1	95,402	180.19	3,406		18,703	16,065			18,703		(2,639)				0001
Purchased Call/JSG/JSG405ESS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	10/15/2024	Exercise	1	88,692	181.71	3,166		15,992	13,531			15,992		(2,462)				0001
Purchased Call/JSG/JSG405FS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	10/16/2024	Exercise	1	81,025	179.03	2,885		17,905	15,629			17,905		(2,276)				0001

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Purchased Call/JSG/JSG405FSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2024	10/18/2024	Exercise	1	70,126	181.71	2,525		16,214	14,209			16,214		(2,004)				0001
Purchased Call/JSG/JSG405SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/27/2023	10/25/2024	10/29/2024	Exercise	1	164,330	171.76	5,850		39,217	34,375			39,217		(4,843)				0001
Purchased Call/JSG/JSG405HS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/03/2023	11/04/2024	11/06/2024	Exercise	1	226,348	185.08	8,058		29,315	22,478			29,315		(6,837)				0001
Purchased Call/JSG/JSG405HSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	11/08/2024	Exercise	1	214,309	184.27	7,629		44,140	37,642			44,140		(6,498)				0001
Purchased Call/JSG/JSG405HSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	07/05/2024	Exercise	1	165,211	183.78	5,865		31,130	26,038			31,130		(5,092)				0001
Purchased Call/JSG/JSG4051S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/19/2024	Exercise	1	123,309	188.07	4,390		21,744	17,897			21,744		(3,847)				0001
Purchased Call/JSG/JSG4051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2024	11/22/2024	Exercise	1	195,079	188.78	6,945		34,224	28,042			34,224		(6,182)				0001
Purchased Call/JSG/JSG4051SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	11/25/2024	Exercise	1	194,527	188.87	6,925		36,559	30,359			36,559		(6,200)				0001
Purchased Call/JSG/JSG405JSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2024	12/05/2024	Exercise	1	98,287	195.25	3,509		14,652	11,404			14,652		(3,249)				0001
Purchased Call/JSG/JSG405JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	12/12/2024	Exercise	1	203,315	195.25	7,238		22,167	15,327			22,167		(6,840)				0001
Purchased Call/JSG/JSG405KSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	12/17/2024	Exercise	1	65,716	195.25	2,339		4,980	2,731			4,980		(2,249)				0001
Purchased Call/SBG/SBG1176SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	01/31/2024	Exercise	1	3,072,831	279.87	94,386	8,853	11,721	2,867			11,721						0001
Purchased Call/SBG/SBG1176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	02/02/2024	Exercise	1	7,142,629	279.9	237,170	9,743	13,379	3,636			13,379						0001
Purchased Call/SBG/SBG1176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	02/06/2024	Exercise	1	1,473,503	278.93	38,885	8,651	15,910	7,259			15,910						0001
Purchased Call/SBG/SBG1176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/05/2024	02/05/2026	02/07/2024	Exercise	1	4,259,042	279.73	139,206	9,763	18,188	8,425			18,188						0001
Purchased Call/SBG/SBG1176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	02/08/2024	Exercise	1	2,850,391	280.24	98,129	3,868	5,551	1,684			5,551						0001
Purchased Call/SBG/SBG1176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	02/09/2024	Exercise	1	4,305,089	281.4	132,944	13,584	24,042	10,457			24,042						0001
Purchased Call/SBG/SBG1176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	02/20/2024	Exercise	1	3,063,625	282.99	96,837	7,548	9,532	1,985			9,532						0001
Purchased Call/SBG/SBG1176SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/16/2024	02/16/2026	02/21/2024	Exercise	1	2,466,129	283.42	84,012	1,883	2,094	211			2,094						0001
Purchased Call/JSG/JSG4051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/26/2023	04/25/2025	09/19/2024	Exercise	1	47,742	193.83	7,669		4,207	3,036			4,207						0001
Purchased Call/JSG/JSG4052S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2025	06/18/2024	Exercise	1	36,835	201.85	5,030		869	(58)			869						0001
Purchased Call/JSG/JSG4052SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	09/23/2024	Exercise	1	174,588	201.3	13,459		11,458	7,050			11,458						0001
Purchased Call/JSG/JSG4052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2025	03/05/2024	Exercise	1	233,427	195.2	12,822		11,957	6,006			11,957						0001
Purchased Call/JSG/JSG4053SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/26/2023	05/27/2025	11/27/2024	Exercise	1	80,717	192.17	15,333		11,130	9,043			11,130						0001
Purchased Call/JSG/JSG4054SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/05/2023	06/05/2025	07/12/2024	Exercise	1	60,786	197.3	26,175		2,388	789			2,388						0001
Purchased Call/JSG/JSG4054SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2025	05/31/2024	Exercise	1	84,601	197.9	19,684		2,843	613			2,843						0001
Purchased Call/MAB/MAB4137SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/02/2024	12/02/2025	12/04/2024	Exercise	1	19,268,594	279.41	426,474	2,755	2,120	(635)			2,120						0001
Purchased Call/MAB/MAB4138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2024	12/08/2025	12/10/2024	Exercise	1	13,058,356	279.3	284,619	1,924	1,964	.40			1,964						0001
Purchased Call/MSD/MSD2133SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2024	Exercise	1	443,023	183.57	24,366		13,587	13,117			13,587		(470)				0001
Purchased Call/MSD/MSD2133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2024	Exercise	1	122,533	183.29	6,703		3,503	3,337			3,503		(166)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MSD/MSD213TS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/17/2023	01/16/2024	01/18/2024	Exercise	1	448,846	183.66	23,901		10,655	9,665			10,655		(990)				0001
Purchased Call/JSG/JSG405I1SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/18/2025	04/17/2024	Exercise	1	145,603	188.37	59,108		12,857	7,746			12,857						0001
Purchased Call/JSG/JSG405I1SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/20/2023	11/20/2025	02/01/2024	Exercise	1	169,911	188.78	32,627		13,292	7,318			13,292						0001
Purchased Call/JSG/JSG405I1SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/22/2023	11/21/2025	07/12/2024	Exercise	1	32,684	190.26	10,286		1,783	629			1,783						0001
Purchased Call/JSG/JSG405JSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/06/2023	12/05/2025	02/07/2024	Exercise	1	148,323	195.25	11,890		7,200	1,850			7,200						0001
Purchased Call/JSG/JSG405KSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2025	09/30/2024	Exercise	1	81,728	195.25	17,150		6,055	3,090			6,055						0001
Purchased Call/JSG/JSG405KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/19/2023	12/19/2025	04/19/2024	Exercise	1	43,785	195.52	7,924		2,101	483			2,101						0001
Purchased Call/JSG/JSG405LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	01/17/2024	Exercise	1	466,888	193.99	59,132		25,516	8,082			25,516						0001
Purchased Call/JSG/JSG405LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2025	03/05/2024	Exercise	1	194,718	194.67	30,373		12,294	5,013			12,294						0001
Purchased Call/JSG/JSG405LSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2025	01/18/2024	Exercise	1	325,262	194.96	24,745		11,814	(365)			11,814						0001
Purchased Call/JSG/JSG405LSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/02/2024	01/02/2026	01/04/2024	Exercise	1	738,627	196.97	19,967	3,903	6,550	2,647			6,550						0001
Purchased Call/JSG/JSG405NSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/19/2024	01/20/2026	01/23/2024	Exercise	1	1,076,110	190.88	25,909	7,169	9,118	1,949			9,118						0001
Purchased Call/JSG/JSG405NSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/24/2024	01/23/2026	01/26/2024	Exercise	1	359,670	187.17	10,944	1,254	1,866	612			1,866						0001
Purchased Call/JSG/JSG405KSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	01/18/2024	Exercise	1	405,466	193.59	14,475		5,072	(8,926)			5,072		(13,998)				0001
Purchased Call/JSG/JSG405MSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/11/2024	01/10/2025	01/16/2024	Exercise	1	250,878	193.44	4,647	2,142	1,695	(447)			1,695						0001
Purchased Call/JSG/JSG405NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/17/2024	01/17/2025	01/19/2024	Exercise	1	208,316	188.67	5,615	921	4,183	3,262			4,183						0001
Purchased Call/JSG/JSG4050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/01/2024	01/31/2025	02/05/2024	Exercise	1	267,824	197.05	7,302	1,116	1,093	(23)			1,093						0001
Purchased Call/JSG/JSG405PSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2025	02/14/2024	Exercise	1	610,228	197.79	12,987	4,430	6,348	1,918			6,348						0001
Purchased Call/SBG/SBG1177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	02/21/2024	Exercise	1	2,974,599	283.42	95,911	5,885	7,562	1,678			7,562						0001
Purchased Call/SBG/SBG1177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493GSEF7VJP5I70UK5573	02/16/2024	02/19/2026	02/21/2024	Exercise	1	2,735,362	282.99	74,185	10,394	14,880	4,486			14,880						0001
Purchased Call/SBG/SBG1177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493GSEF7VJP5I70UK5573	02/23/2024	02/23/2026	02/27/2024	Exercise	1	3,862,694	285.95	60,000	40,419	65,191	24,772			65,191		(30,089)				0001
Purchased Call/SBG/SBG1177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493GSEF7VJP5I70UK5573	02/26/2024	02/26/2026	02/28/2024	Exercise	1	4,633,715	286.38	161,782	6,967	9,611	2,644			9,611						0001
Purchased Call/SBG/SBG1177SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	03/01/2024	Exercise	1	4,097,738	285.6	117,330	15,372	16,840	1,469			16,840						0001
Purchased Call/SBG/SBG1177SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	03/05/2024	Exercise	1	4,894,957	285.69	189,846	1,967	1,750	(217)			1,750						0001
Purchased Call/SBG/SBG1177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493GSEF7VJP5I70UK5573	03/04/2024	03/04/2026	03/06/2024	Exercise	1	7,319,731	287.46	247,033	8,567	6,525	(2,041)			6,525						0001
Purchased Call/SBG/SBG1177SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	03/11/2024	Exercise	1	5,926,934	288.91	194,043	6,051	8,989	2,938			8,989						0001
Purchased Call/SBG/SBG1177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC 5493GSEF7VJP5I70UK5573	03/08/2024	03/10/2026	03/12/2024	Exercise	1	2,953,527	288.35	92,968	7,123	6,168	(954)			6,168						0001
Purchased Call/JSG/JSG4050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2026	01/30/2024	Exercise	1	895,945	193.3	19,475	7,062	18,825	11,763			18,825						0001
Purchased Call/JSG/JSG4050SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/29/2024	01/29/2026	01/31/2024	Exercise	1	787,910	194.52	15,538	7,005	7,067	63			7,067						0001
Purchased Call/JSG/JSG4050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/30/2024	01/30/2026	02/01/2024	Exercise	1	857,642	196.26	29,605	1,278	2,001	722			2,001						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG405O9K	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/31/2024	01/30/2026	02/02/2024	Exercise	1	516,270	193.9	11,335	4,013	5,381	1,369			5,381						0001
Purchased Call/JSG/JSG405P9L	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/09/2024	02/09/2026	02/13/2024	Exercise	1	739,394	195.36	22,432	2,611	5,863	3,253			5,863						0001
Purchased Call/JSG/JSG405P9P	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	02/14/2024	Exercise	1	871,903	197.79	20,166	6,221	8,832	2,611			8,832						0001
Purchased Call/JSG/JSG405Q8A	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2026	02/21/2024	Exercise	1	356,473	199.22	3,835	4,713	5,370	658			5,370						0001
Purchased Call/JSG/JSG405Q8J	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/23/2024	02/23/2026	02/27/2024	Exercise	1	1,316,090	202.65	24,319	12,320	14,392	2,072			14,392						0001
Purchased Call/JSG/JSG405R1S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/04/2024	03/04/2026	03/06/2024	Exercise	1	543,099	202.65	11,292	4,564	3,444	(1,120)			3,444						0001
Purchased Call/JSG/JSG405R5Z	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2024	03/09/2026	03/12/2024	Exercise	1	698,511	202.65	21,686	2,324	3,538	1,214			3,538						0001
Purchased Call/JSG/JSG405S51	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	03/12/2024	Exercise	1	245,410	202.65	6,705	1,273	953	(320)			953						0001
Purchased Call/JSG/JSG405S64	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2026	03/13/2024	Exercise	1	518,241	202.65	17,252	1,143	2,658	1,515			2,658						0001
Purchased Call/JSG/JSG405T5I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/28/2024	03/27/2026	04/01/2024	Exercise	1	380,053	210.75	10,248	2,002	1,824	(178)			1,824						0001
Purchased Call/JSG/JSG405U5D	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	04/12/2024	Exercise	1	115,159	208.38	2,073	1,134	2,130	995			2,130						0001
Purchased Call/SBG/SBG1177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	03/19/2024	Exercise	1	3,331,744	291.22	123,889	1,743	1,263	(479)			1,263						0001
Purchased Call/SBG/SBG1177SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2024	03/17/2026	03/19/2024	Exercise	1	2,392,262	291.22	82,658	1,851	1,229	(622)			1,229						0001
Purchased Call/SBG/SBG1177ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	03/20/2024	Exercise	1	4,775,351	292.94	158,412	9,164	9,414	250			9,414						0001
Purchased Call/SBG/SBG1177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/20/2024	03/20/2026	03/22/2024	Exercise	1	4,002,805	294.5	135,887	10,061	5,129	(4,932)			5,129						0001
Purchased Call/SBG/SBG1177SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	03/25/2024	Exercise	1	4,705,331	296.52	166,524	3,602	2,432	(1,170)			2,432						0001
Purchased Call/SBG/SBG1177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	03/26/2024	Exercise	1	3,324,010	297.22	109,417	6,278	3,792	(2,486)			3,792						0001
Purchased Call/SBG/SBG1177SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	03/26/2024	Exercise	1	4,462,057	297.22	144,376	9,964	7,333	(2,631)			7,333						0001
Purchased Call/SBG/SBG1178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	04/01/2024	Exercise	1	4,155,780	299.56	100,933	24,334	18,847	(5,487)			18,847						0001
Purchased Call/JSG/JSG4055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	04/30/2024	Exercise	1	111,803	199.16	21,911		5,975	2,922			5,975						0001
Purchased Call/JSG/JSG4056SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	01/10/2024	Exercise	1	101,265	203.29	46,006		2,843	(30)			2,843						0001
Purchased Call/JSG/JSG4057SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/14/2023	07/16/2025	02/23/2024	Exercise	1	334,181	208.51	27,625		8,030	(1,606)			8,030						0001
Purchased Call/JSG/JSG4057SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/18/2023	07/18/2025	06/26/2024	Exercise	1	153,056	207.67	27,763		5,687	1,270			5,687						0001
Purchased Call/JSG/JSG4058SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/28/2023	07/28/2025	12/09/2024	Exercise	1	27,595	216.5	6,088		1,263	453			1,263						0001
Purchased Call/JSG/JSG4057S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	03/28/2024	Exercise	1	524,056	206.86	9,923	4,471	4,221	(250)			4,221						0001
Purchased Call/JSG/JSG405ZSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/24/2024	06/24/2025	06/26/2024	Exercise	1	447,125	204.62	10,490	2,937	3,447	510			3,447						0001
Purchased Call/JSG/JSG5051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2025	07/26/2024	Exercise	1	85,790	207.52	2,367	391	572	181			572						0001
Purchased Call/JSG/JSG5055S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2024	09/22/2026	09/24/2024	Exercise	1	90,349	215	1,549	1,005	1,336	331			1,336						0001
Purchased Call/SBG/SBG017LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	01/10/2024	Exercise	1	166,625	253.7	6,465		15,266	15,204			15,266		(62)				0001
Purchased Call/SBG/SBG017MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	01/17/2024	Exercise	1	2,366,632	255.39	89,451		203,045	201,681			203,045		(1,364)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017MS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2022	01/19/2024	01/23/2024	Exercise	1	330,713	254.73	12,199		29,497	29,194			29,497		(303)				0001
Purchased Call/SBG/SBG017MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/22/2024	01/24/2024	Exercise	1	117,964	253.8	4,565		11,847	11,715			11,847		(132)				0001
Purchased Call/SBG/SBG017MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2022	01/25/2024	01/29/2024	Exercise	1	597,409	253.22	23,485		62,487	61,708			62,487		(779)				0001
Purchased Call/SBG/SBG017MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	01/30/2024	Exercise	1	1,853,150	253.31	74,821		188,013	185,186			188,013		(2,827)				0001
Purchased Call/SBG/SBG017MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	01/30/2024	Exercise	1	780,671	253.84	29,873		77,395	76,364			77,395		(1,031)				0001
Purchased Call/SBG/SBG017MSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	02/06/2024	Exercise	1	1,611,211	255.57	62,847		147,298	144,519			147,298		(2,779)				0001
Purchased Call/SBG/SBG017MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2022	02/07/2024	02/09/2024	Exercise	1	1,836,667	255.95	72,094		182,650	178,425			182,650		(4,225)				0001
Purchased Call/JSG/JSG405BSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/31/2023	07/31/2025	09/10/2024	Exercise	1	32,395	216.4	22,784		704	(250)			704						0001
Purchased Call/JSG/JSG405BSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/15/2023	08/15/2025	03/12/2024	Exercise	1	266,476	203.2	31,367		13,877	5,602			13,877		(2,079)				0001
Purchased Call/JSG/JSG405AST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2025	05/31/2024	Exercise	1	66,322	200.07	17,525		3,493	1,422			3,493						0001
Purchased Call/JSG/JSG405ASW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2025	05/29/2024	Exercise	1	143,303	201.63	15,069		6,165	1,681			6,165						0001
Purchased Call/JSG/JSG405BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2025	09/10/2024	Exercise	1	84,533	194.64	15,093		5,647	2,967			5,647						0001
Purchased Call/JSG/JSG405CS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	06/13/2024	Exercise	1	153,365	194.47	18,882		10,949	6,040			10,949						0001
Purchased Call/JSG/JSG405ES4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/02/2023	10/02/2025	03/07/2024	Exercise	1	86,538	177.76	17,608		9,903	7,085			9,903						0001
Purchased Call/JSG/JSG405ESP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2025	09/11/2024	Exercise	1	113,724	180.19	12,371		16,180	12,426			16,180						0001
Purchased Call/SBG/SBG1178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/03/2024	04/03/2026	04/05/2024	Exercise	1	4,565,115	300.64	160,343	4,075	1,818	(2,257)			1,818						0001
Purchased Call/SBG/SBG1178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	04/09/2024	Exercise	1	4,883,989	301.08	168,769	3,771	1,420	(2,352)			1,420						0001
Purchased Call/SBG/SBG1178SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2024	04/10/2026	04/12/2024	Exercise	1	3,876,449	301.6	122,897	7,373	3,566	(3,806)			3,566						0001
Purchased Call/SBG/SBG1178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	04/16/2024	Exercise	1	4,202,460	300.82	135,115	7,876	5,161	(2,715)			5,161						0001
Purchased Call/SBG/SBG1178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	04/16/2024	Exercise	1	3,963,720	300.82	124,892	8,543	6,040	(2,503)			6,040						0001
Purchased Call/SBG/SBG1178SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	04/17/2024	Exercise	1	10,067,101	300.3	188,866	66,874	27,799	(39,075)			27,799		(64,491)				0001
Purchased Call/SBG/SBG1178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	04/23/2024	Exercise	1	3,461,871	295.68	115,504	6,701	4,639	(2,062)			4,639						0001
Purchased Call/SBG/SBG1178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	04/29/2024	Exercise	1	8,782,351	296.99	293,251	11,793	9,845	(1,948)			9,845						0001
Purchased Call/JSG/JSG405EST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2025	09/10/2024	Exercise	1	32,566	181.71	13,957		3,518	2,438			3,518						0001
Purchased Call/JSG/JSG405ESW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/11/2023	10/10/2025	04/19/2024	Exercise	1	132,132	182.41	31,741		12,250	7,875			12,250						0001
Purchased Call/JSG/JSG405FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2025	04/05/2024	Exercise	1	159,259	182.69	33,126		16,871	11,562			16,871						0001
Purchased Call/JSG/JSG405GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2025	05/01/2024	Exercise	1	75,609	174.28	19,761		9,944	7,393			9,944						0001
Purchased Call/JSG/JSG405GSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2025	09/10/2024	Exercise	1	34,641	177.26	13,069		4,368	3,190			4,368						0001
Purchased Call/JSG/JSG405HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2025	07/05/2024	Exercise	1	34,761	185.08	11,562		2,226	1,030			2,226						0001
Purchased Call/JSG/JSG405HSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2025	01/16/2024	Exercise	1	247,398	183.78	39,424		25,715	17,142			25,715						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG405JSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2025	09/20/2024	Exercise	1	133,578	195.25	17,196		11,009	6,205			11,009						0001
Purchased Call/JSG/JSG505Q2K	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/13/2024	08/13/2025	08/15/2024	Exercise	1	145,176	204.31	3,349	989	2,145	1,156			2,145						0001
Purchased Call/JSG/JSG505A1R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/16/2024	09/16/2025	09/18/2024	Exercise	1	328,956	213.31	9,749	1,228	1,208	(19)			1,208						0001
Purchased Call/JSG/JSG505B1R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/15/2024	10/15/2025	10/17/2024	Exercise	1	363,355	220.93	12,059	692	396	(297)			396						0001
Purchased Call/SBG/SBG1179B2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/02/2024	05/01/2026	05/06/2024	Exercise	1	5,689,088	293.25	162,791	21,739	18,426	(3,313)			18,426						0001
Purchased Call/SBG/SBG1179B3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/03/2024	05/01/2026	05/07/2024	Exercise	1	3,568,956	293.97	97,276	15,621	11,535	(4,087)			11,535						0001
Purchased Call/SBG/SBG1179B5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/03/2024	05/04/2026	05/07/2024	Exercise	1	2,938,438	293.97	99,451	3,166	2,598	(568)			2,598						0001
Purchased Call/SBG/SBG1179B6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2024	05/06/2026	05/08/2024	Exercise	1	9,793,099	293.99	323,006	21,617	16,291	(5,326)			16,291						0001
Purchased Call/SBG/SBG1179B9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/08/2026	05/13/2024	Exercise	1	6,143,019	296.09	195,265	13,857	8,306	(5,551)			8,306						0001
Purchased Call/SBG/SBG1179BF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/15/2024	05/15/2026	05/17/2024	Exercise	1	2,729,418	296.77	85,061	5,765	4,742	(1,022)			4,742						0001
Purchased Call/SBG/SBG1179BK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/20/2024	05/20/2026	05/22/2024	Exercise	1	9,997,602	297.23	325,509	16,230	12,942	(3,287)			12,942						0001
Purchased Call/SBG/SBG1179BL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2024	05/21/2026	05/23/2024	Exercise	1	3,632,860	297.01	117,462	4,396	3,935	(461)			3,935						0001
Purchased Call/JSG/JSG3052SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/03/2022	01/03/2024	01/05/2024	Expire	1	926,565	264.73	37,804			(104)					(104)				0001
Purchased Call/JSG/JSG3052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/07/2022	01/09/2024	01/11/2024	Expire	1	749,579	263.35	30,508			(335)					(335)				0001
Purchased Call/JSG/JSG3053SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	01/17/2024	Expire	1	1,971,795	264.5	80,252			(1,221)					(1,221)				0001
Purchased Call/JSG/JSG3053SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/20/2022	01/19/2024	01/23/2024	Expire	1	1,136,551	247.99	46,030			(1,143)					(1,143)				0001
Purchased Call/JSG/JSG3054SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/28/2022	01/29/2024	01/31/2024	Expire	1	688,865	245.96	27,830			(1,072)					(1,072)				0001
Purchased Call/JSG/JSG3055SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	02/15/2024	Expire	1	460,280	242.09	18,411			(1,087)					(1,087)				0001
Purchased Call/JSG/JSG3056SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/18/2022	02/20/2024	02/22/2024	Expire	1	387,406	239.73	15,535			(1,068)					(1,068)				0001
Purchased Call/JSG/JSG3058SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/11/2022	03/12/2024	03/14/2024	Expire	1	320,666	238.89	12,730			(1,242)					(1,242)				0001
Purchased Call/JSG/JSG3058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	03/19/2024	Expire	1	157,709	241.87	6,261			(636)					(636)				0001
Purchased Call/JSG/JSG3059SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	04/01/2024	Expire	1	196,642	248.55	7,708			(922)					(922)				0001
Purchased Call/JSG/JSG3054SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	04/09/2024	Expire	1	132,861	248.55	5,195			(677)					(677)				0001
Purchased Call/JSG/JSG3054SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/12/2022	04/12/2024	04/16/2024	Expire	1	60,091	248.21	2,356			(330)					(330)				0001
Purchased Call/JSG/JSG3055SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024	05/14/2024	Expire	1	105,132	240.73	4,027			(718)					(718)				0001
Purchased Call/JSG/JSG3055SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/13/2022	05/13/2024	05/15/2024	Expire	1	185,378	243.46	7,100			(1,299)					(1,299)				0001
Purchased Call/JSG/JSG3050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/25/2022	05/24/2024	05/29/2024	Expire	1	82,189	241.69	3,148			(623)					(623)				0001
Purchased Call/JSG/JSG3050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/27/2022	05/28/2024	05/30/2024	Expire	1	95,583	247.04	3,661			(745)					(745)				0001
Purchased Call/JSG/JSG3050FSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	07/02/2024	Expire	1	80,743	228.46	3,101			(761)					(761)				0001
Purchased Call/JSG/JSG3050LSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/23/2022	09/24/2024	09/26/2024	Exercise	1	128,410	205.92	4,751		6,131	4,389			6,131		(1,743)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG305MSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/11/2022	10/11/2024	10/16/2024	Exercise	1	60,957	205.21	2,249		3,976	3,099			3,976		(876)				0001
Purchased Call/JSG/JSG305SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	09/30/2024	Exercise	1	101,049	217.2	3,729		494	(1,283)			494		(1,777)				0001
Purchased Call/MSD/MSD213TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	01/19/2024	Exercise	1	220,304	183.39	12,007		5,093	4,564			5,093		(529)				0001
Purchased Call/MSD/MSD213TSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	01/22/2024	Exercise	1	334,917	182.29	18,119		9,866	9,018			9,866		(849)				0001
Purchased Call/MSD/MSD213TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise	1	217,943	182.85	11,834		6,270	5,678			6,270		(592)				0001
Purchased Call/MSD/MSD213TSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise	1	730,427	182.85	39,954		21,092	18,780			21,092		(2,311)				0001
Purchased Call/MSD/MSD213TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Exercise	1	132,244	183.37	7,194		4,406	3,908			4,406		(498)				0001
Purchased Call/MSD/MSD213TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/30/2024	Exercise	1	855,558	183.05	46,542		30,053	26,821			30,053		(3,232)				0001
Purchased Call/MSD/MSD213US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise	1	426,908	182.86	23,437		15,875	13,792			15,875		(2,083)				0001
Purchased Call/MSD/MSD213US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2024	Exercise	1	344,941	182.86	19,075		11,545	9,705			11,545		(1,839)				0001
Purchased Call/MSD/MSD213VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise	1	721,555	181.32	41,922		40,312	34,140			40,312		(6,172)				0001
Purchased Call/MSD/MSD213VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/03/2023	03/04/2024	03/06/2024	Exercise	1	341,055	182.14	20,088		17,508	14,021			17,508		(3,486)				0001
Purchased Call/MSD/MSD213VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/10/2023	03/12/2024	03/14/2024	Exercise	1	592,710	179.75	34,015		45,306	38,666			45,306		(6,641)				0001
Purchased Call/MSD/MSD213WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	03/18/2024	Exercise	1	300,886	180.34	16,097		21,840	18,612			21,840		(3,228)				0001
Purchased Call/MSD/MSD213WSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	03/21/2024	Exercise	1	502,620	179.38	25,382		41,049	35,610			41,049		(5,439)				0001
Purchased Call/MSD/MSD213WSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	03/22/2024	Exercise	1	329,674	180.35	16,879		25,372	21,709			25,372		(3,663)				0001
Purchased Call/MSD/MSD213WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/26/2024	Exercise	1	103,925	179.9	5,612		8,232	6,983			8,232		(1,249)				0001
Purchased Call/MSD/MSD213XS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	04/08/2024	Exercise	1	420,689	183.11	22,212		27,914	22,178			27,914		(5,736)				0001
Purchased Call/MSD/MSD213XSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024	04/11/2024	Exercise	1	275,605	183.66	14,580		18,683	14,728			18,683		(3,954)				0001
Purchased Call/MSD/MSD213XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/09/2024	Exercise	1	217,515	183.66	11,420		14,200	11,195			14,200		(3,005)				0001
Purchased Call/MSD/MSD213XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2024	Exercise	1	871,996	184.18	47,785		40,243	26,328			40,243		(13,916)				0001
Purchased Call/MSD/MSD213XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/23/2024	Exercise	1	361,000	183.7	19,783		21,774	15,801			21,774		(5,973)				0001
Purchased Call/MSD/MSD213YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise	1	488,868	183.51	26,546		33,140	24,753			33,140		(8,387)				0001
Purchased Call/MSD/MSD213YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2024	Exercise	1	450,942	183.55	24,757		27,369	19,139			27,369		(8,230)				0001
Purchased Call/MSD/MSD213YSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	05/09/2024	Exercise	1	384,148	182.2	20,629		28,864	21,666			28,864		(7,197)				0001
Purchased Call/MSD/MSD213YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	05/08/2024	Exercise	1	569,877	182.2	30,545		41,599	30,997			41,599		(10,603)				0001
Purchased Call/SBG/SBG017MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/11/2022	02/09/2024	01/18/2024	Exercise	1	1,171,729	257.34	43,741		113,945	111,581			113,945		(2,364)				0001
Purchased Call/SBG/SBG017MSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/11/2022	02/12/2024	02/14/2024	Exercise	1	279,803	257.34	10,716		28,253	27,634			28,253		(619)				0001
Purchased Call/SBG/SBG017MSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/11/2022	02/13/2024	02/15/2024	Exercise	1	1,740,185	257.34	68,393		169,719	165,628			169,719		(4,090)				0001
Purchased Call/SBG/SBG017MSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	2,053,214	256.76	74,396		213,201	208,459			213,201		(4,742)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG017NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/18/2022	02/21/2024	02/23/2024	Exercise	1	1,642,636	256.63	59,141		176,591	172,433			176,591		(4,158)				0001
Purchased Call/SBG/SBG017NS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	02/27/2024	Exercise	1	496,376	255.4	19,362		59,378	57,947			59,378		(1,431)				0001
Purchased Call/SBG/SBG017NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/27/2024	02/29/2024	Exercise	1	1,112,087	254.84	43,356		141,900	138,502			141,900		(3,398)				0001
Purchased Call/SBG/SBG017NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	02/28/2024	Exercise	1	213,657	254.84	8,330		26,444	25,802			26,444		(642)				0001
Purchased Call/SBG/SBG017NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	02/07/2024	Exercise	1	2,326,734	256.58	90,046		281,878	274,429			281,878		(7,449)				0001
Purchased Call/SBG/SBG017NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2022	03/14/2024	03/18/2024	Exercise	1	1,150,769	254.58	44,661		158,848	154,368			158,848		(4,479)				0001
Purchased Call/SBG/SBG017NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2022	03/19/2024	03/21/2024	Exercise	1	758,301	259.01	29,447		102,679	99,523			102,679		(3,157)				0001
Purchased Call/SBG/SBG017NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/21/2024	03/25/2024	Exercise	1	988,550	260.29	41,035		137,607	133,061			137,607		(4,546)				0001
Purchased Call/SBG/SBG017QS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2022	03/27/2024	03/29/2024	Exercise	1	929,448	263.31	34,677		128,968	124,873			128,968		(4,095)				0001
Purchased Call/SBG/SBG017QS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024	02/01/2024	Exercise	1	2,830,954	263.31	102,737		367,565	355,679			367,565		(11,887)				0001
Purchased Call/SBG/SBG017QS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	03/12/2024	Exercise	1	2,185,880	262.16	84,795		308,491	298,333			308,491		(10,158)				0001
Purchased Call/SBG/SBG017QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2022	03/29/2024	04/02/2024	Exercise	1	1,874,852	262.98	68,941		269,240	260,885			269,240		(8,355)				0001
Purchased Call/SBG/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	04/02/2024	01/05/2024	Exercise	1	1,132,035	261.39	42,088		159,452	154,129			159,452		(5,323)				0001
Purchased Call/SBG/SBG017QSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2022	04/04/2024	01/19/2024	Exercise	1	3,732,076	262.16	136,860		550,588	532,908			550,588		(17,680)				0001
Purchased Call/SBG/SBG017QSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	04/10/2024	Exercise	1	1,750,290	261.38	66,262		272,170	263,230			272,170		(8,940)				0001
Purchased Call/SBG/SBG017QSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/10/2024	01/25/2024	Exercise	1	1,549,270	261.38	58,851		231,935	223,856			231,935		(8,079)				0001
Purchased Call/SBG/SBG017QSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/16/2024	02/27/2024	Exercise	1	902,772	264.72	34,035		108,262	103,314			108,262		(4,949)				0001
Purchased Call/SBG/SBG017QSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	04/23/2024	Exercise	1	1,893,169	266.39	65,960		208,130	198,203			208,130		(9,927)				0001
Purchased Call/SBG/SBG017QSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/24/2024	04/26/2024	Exercise	1	970,019	264.24	36,279		127,349	121,676			127,349		(5,673)				0001
Purchased Call/SBG/SBG017PS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	05/07/2024	Exercise	1	875,810	264.11	34,909		99,002	93,100			99,002		(5,901)				0001
Purchased Call/JSG/JSG305TSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/20/2023	01/17/2025	05/29/2024	Exercise	1	269,656	214.26	10,004		2,742	(2,537)			2,742						0001
Purchased Call/JSG/JSG305XSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/14/2023	03/14/2025	05/31/2024	Exercise	1	128,973	198.06	22,145		6,530	3,717			6,530						0001
Purchased Call/JSG/JSG305YSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	02/02/2024	Exercise	1	281,267	196.92	46,633		15,463	9,080			15,463						0001
Purchased Call/MSD/MSD3130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	05/10/2024	Exercise	1	589,051	181.92	33,340		47,095	32,715			47,095		(14,380)				0001
Purchased Call/MSD/MSD3130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2024	Exercise	1	268,232	182.71	15,343		19,599	12,770			19,599		(6,828)				0001
Purchased Call/MSD/MSD3131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	06/28/2024	Exercise	1	561,825	182.31	32,530		44,407	28,589			44,407		(15,818)				0001
Purchased Call/MSD/MSD3131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	04/19/2024	Exercise	1	658,045	183.99	38,890		44,068	24,355			44,068		(19,713)				0001
Purchased Call/MSD/MSD3131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2024	Exercise	1	653,705	183.2	38,961		47,168	26,832			47,168		(20,337)				0001
Purchased Call/MSD/MSD3131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	01/31/2024	Exercise	1	341,984	183.2	20,348		23,951	13,357			23,951		(10,594)				0001
Purchased Call/MSD/MSD3132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/16/2024	Exercise	1	57,566	183.62	3,362		4,608	2,806			4,608		(1,802)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD3132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2023	07/19/2024	07/23/2024	Exercise	1	406,886	184.55	23,884		35,033	21,910			35,033		(13,123)				0001
Purchased Call/MSD/MSD3132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/19/2024	07/23/2024	Exercise	1	69,037	186.11	4,059		5,316	3,060			5,316		(2,255)				0001
Purchased Call/MSD/MSD3132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2024	07/25/2024	Exercise	1	402,359	186.11	23,860		28,494	15,122			28,494		(13,372)				0001
Purchased Call/MSD/MSD3133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise	1	204,225	185.66	12,151		18,139	10,995			18,139		(7,144)				0001
Purchased Call/MSD/MSD3133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	04/16/2024	Exercise	1	288,750	185.89	17,065		22,540	12,180			22,540		(10,361)				0001
Purchased Call/MSD/MSD3133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2023	08/16/2024	08/20/2024	Exercise	1	244,682	185.5	14,583		22,569	13,358			22,569		(9,210)				0001
Purchased Call/MSD/MSD3134SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/11/2024	Exercise	1	184,484	186.03	11,051		18,287	10,615			18,287		(7,671)				0001
Purchased Call/MSD/MSD3135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	09/24/2024	Exercise	1	417,547	183.6	25,136		51,276	32,355			51,276		(18,921)				0001
Purchased Call/MSD/MSD3136S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/08/2024	Exercise	1	114,528	181.45	6,803		15,855	10,606			15,855		(5,249)				0001
Purchased Call/MSD/MSD3136SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/22/2024	Exercise	1	257,564	182.7	15,299		34,934	22,601			34,934		(12,333)				0001
Purchased Call/JSG/JSG405JSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/08/2023	12/08/2025	12/09/2024	Exercise	1	26,529	195.25	12,664		2,859	1,896			2,859						0001
Purchased Call/JSG/JSG405KS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/08/2023	12/09/2025	02/16/2024	Exercise	1	209,323	195.25	54,208		10,929	3,335			10,929						0001
Purchased Call/JSG/JSG405LS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/22/2023	12/22/2025	05/16/2024	Exercise	1	102,791	193.99	32,526		9,103	5,264			9,103						0001
Purchased Call/JSG/JSG405LS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/22/2023	12/24/2025	05/29/2024	Exercise	1	107,093	193.99	20,997		7,523	3,524			7,523						0001
Purchased Call/JSG/JSG405LSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2025	05/16/2024	Exercise	1	50,038	195.16	19,471		3,300	1,418			3,300						0001
Purchased Call/JSG/JSG405MSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/05/2024	01/06/2026	01/09/2024	Exercise	1	723,441	194.66	24,212	1,458	1,720	262			1,720						0001
Purchased Call/JSG/JSG405MST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/11/2024	01/09/2026	01/16/2024	Exercise	1	122,255	193.44		2,292	4,427	2,135			4,427		(2,292)				0001
Purchased Call/JSG/JSG405N86	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/12/2024	01/15/2026	01/17/2024	Exercise	1	808,966	194.22	23,117	3,650	4,368	717			4,368						0001
Purchased Call/JSG/JSG405NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/23/2024	01/23/2026	01/25/2024	Exercise	1	676,608	191.37	5,814	9,780	18,620	8,840			18,620						0001
Purchased Call/SBG/SBG1179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	05/28/2024	Exercise	1	4,487,497	296.06	160,838	1,852	949	(902)			949						0001
Purchased Call/SBG/SBG1179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	05/29/2024	Exercise	1	4,094,604	296.15	100,511	23,367	22,663	(704)			22,663						0001
Purchased Call/SBG/SBG1179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	05/29/2024	Exercise	1	3,588,116	295.62	115,324	6,924	5,866	(1,059)			5,866						0001
Purchased Call/SBG/SBG1179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/28/2024	05/28/2026	05/30/2024	Exercise	1	3,203,346	298.34	96,727	3,910	3,574	(336)			3,574						0001
Purchased Call/SBG/SBG1179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	06/02/2026	06/04/2024	Exercise	1	2,400,448	297.69	79,345	3,536	1,983	(1,553)			1,983						0001
Purchased Call/SBG/SBG1179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	06/05/2024	Exercise	1	6,275,632	297.53	198,265	8,126	6,459	(1,667)			6,459						0001
Purchased Call/SBG/SBG117AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	06/10/2024	Exercise	1	3,812,413	296.38	113,706	10,864	5,030	(5,834)			5,030						0001
Purchased Call/SBG/SBG117AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	06/11/2024	Exercise	1	4,272,613	295.75	152,905	759	452	(307)			452						0001
Purchased Call/SBG/SBG117ASF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/19/2026	06/25/2024	Exercise	1	5,926,926	294.64	213,020	480	292	(188)			292						0001
Purchased Call/MSD/MSD3136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/23/2024	Exercise	1	175,391	182.15	10,401		23,678	15,254			23,678		(8,424)				0001
Purchased Call/MSD/MSD3137SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	10/28/2024	Exercise	1	360,471	182.15	21,376		48,940	31,499			48,940		(17,441)				0001

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Purchased Call/MSD/MSD3137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/27/2023	10/29/2024	10/31/2024	Exercise	1	432,012	179.57	25,618		62,190	40,936			62,190		(21,255)				0001
Purchased Call/MSD/MSD3137SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/30/2023	10/30/2024	06/18/2024	Exercise	1	351,639	180.55	20,782		47,047	29,748			47,047		(17,299)				0001
Purchased Call/MSD/MSD3137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/10/2023	11/11/2024	11/13/2024	Exercise	1	140,848	181.64	8,282		19,959	12,773			19,959		(7,187)				0001
Purchased Call/MSD/MSD3138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/17/2023	11/15/2024	11/19/2024	Exercise	1	99,566	182.93	5,745		12,785	7,695			12,785		(5,091)				0001
Purchased Call/MSD/MSD3139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/13/2023	12/13/2024	12/17/2024	Exercise	1	172,139	186.39	9,743		17,880	8,592			17,880		(9,288)				0001
Purchased Call/MSD/MSD3139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/18/2023	12/18/2024	09/23/2024	Exercise	1	627,780	187.17	34,842		52,110	18,417			52,110		(33,693)				0001
Purchased Call/MSD/MSD3139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise	1	162,781	187.52	8,823		13,863	5,040			13,863		(8,823)				0001
Purchased Call/MSD/MSD313AG6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/10/2024	01/10/2025	01/12/2024	Exercise	1	114,538	188.53	2,832	1,716	3,237	1,521			3,237						0001
Purchased Call/MSD/MSD313AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/12/2024	01/14/2025	01/17/2024	Exercise	1	510,372	188.62	22,846	2,332	4,300	1,969			4,300						0001
Purchased Call/MSD/MSD313ASR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/24/2024	01/24/2025	01/26/2024	Exercise	1	566,403	188.18	11,525	9,814	18,935	9,122			18,935						0001
Purchased Call/JSG/JSG405PS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/06/2024	02/06/2026	02/08/2024	Exercise	1	666,325	194.92	20,168	2,409	5,651	3,241			5,651						0001
Purchased Call/JSG/JSG405PS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/07/2024	02/06/2026	02/09/2024	Exercise	1	441,125	195.24	9,947	3,275	4,704	1,428			4,704						0001
Purchased Call/JSG/JSG405PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	02/13/2024	Exercise	1	1,208,280	195.36	27,690	8,750	15,030	6,281			15,030						0001
Purchased Call/JSG/JSG405QSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/26/2024	02/26/2026	02/28/2024	Exercise	1	321,400	200.89	10,066	945	2,045	1,100			2,045						0001
Purchased Call/JSG/JSG405RS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	03/04/2024	Exercise	1	146,308	201.95	3,191	1,126	2,744	1,618			2,744						0001
Purchased Call/JSG/JSG405RSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	03/05/2024	Exercise	1	402,762	202.1	8,457	3,283	2,972	(311)			2,972						0001
Purchased Call/JSG/JSG5050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/05/2024	07/02/2026	07/09/2024	Exercise	1	106,230	198.85	319	1,891	3,291	1,400			3,291						0001
Purchased Call/SBG/SBG017PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/07/2024	05/09/2024	Exercise	1	939,210	264.82	34,197		109,363	103,386			109,363		(5,977)				0001
Purchased Call/SBG/SBG017PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/26/2022	05/24/2024	01/26/2024	Exercise	1	2,181,878	265.85	81,646		242,513	226,251			242,513		(16,262)				0001
Purchased Call/SBG/SBG017PSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/29/2024	03/06/2024	Exercise	1	1,080,692	266.95	40,634		117,289	108,973			117,289		(8,317)				0001
Purchased Call/SBG/SBG017PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	03/01/2024	Exercise	1	1,790,693	267.94	67,814		196,215	182,068			196,215		(14,146)				0001
Purchased Call/SBG/SBG017PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	04/08/2024	Exercise	1	1,704,169	267.94	62,282		188,927	175,013			188,927		(13,914)				0001
Purchased Call/SBG/SBG017QS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	06/04/2024	Exercise	1	1,443,321	267.94	54,285		148,116	136,495			148,116		(11,621)				0001
Purchased Call/JSG/JSG3052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	01/26/2024	Exercise	1	81,338	205.99	8,934		1,094	(836)			1,094						0001
Purchased Call/JSG/JSG4052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2025	06/13/2024	Exercise	1	43,306	200.58	10,962		1,401	293			1,401						0001
Purchased Call/JSG/JSG4053SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2025	06/18/2024	Exercise	1	36,120	192.52	17,198		1,467	540			1,467						0001
Purchased Call/JSG/JSG4055SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/23/2023	06/24/2025	07/23/2024	Exercise	1	172,023	199.16	62,391		8,586	3,890			8,586						0001
Purchased Call/SBG/SBG017LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2022	01/04/2024	01/08/2024	Exercise	1	326,522	253.57	12,928		28,197	28,144			28,197		(53)				0001
Purchased Call/SBG/SBG017LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/09/2024	01/11/2024	Exercise	1	507,400	253.7	21,247		46,714	46,414			46,714		(301)				0001
Purchased Call/SBG/SBG017LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2022	01/10/2024	01/12/2024	Exercise	1	1,705,787	253.37	72,119		161,292	160,387			161,292		(905)				0001

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Purchased Call/SBG/SBG017MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024	01/19/2024	Exercise	1	1,948,069	255.39	73,813		158,551	156,926			158,551		(1,625)				0001
Purchased Call/SBG/SBG017MSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	01/23/2024	Exercise	1	859,504	254.66	30,543		76,919	76,158			76,919		(762)				0001
Purchased Call/SBG/SBG017MSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	01/31/2024	Exercise	1	402,739	253.81	15,546		41,345	40,746			41,345		(599)				0001
Purchased Call/SBG/SBG017MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	02/13/2024	Exercise	1	3,025,605	257.38	115,772		296,320	290,063			296,320		(6,258)				0001
Purchased Call/SBG/SBG017MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	989,708	257.59	34,448		99,233	97,040			99,233		(2,194)				0001
Purchased Call/MSD/MSD313CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	02/22/2024	02/21/2025	02/26/2024	Exercise	1	276,170	191.27	11,561	2,104	3,475	1,371			3,475						0001
Purchased Call/MSD/MSD313DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	03/18/2024	03/18/2025	03/20/2024	Exercise	1	359,659	193.63	16,167	2,257	3,010	753			3,010						0001
Purchased Call/MSD/MSD313DS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	03/19/2024	03/19/2025	03/21/2024	Exercise	1	429,111	194.03	19,857	2,366	3,164	798			3,164						0001
Purchased Call/MSD/MSD313DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	03/21/2024	03/21/2025	03/25/2024	Exercise	1	369,738	194.51	15,970	2,516	2,188	(327)			2,188						0001
Purchased Call/MSD/MSD313DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	04/08/2024	04/08/2025	04/10/2024	Exercise	1	334,456	195.55	15,615	1,825	2,755	929			2,755						0001
Purchased Call/MSD/MSD313DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	04/10/2024	04/10/2025	04/12/2024	Exercise	1	284,145	195.2	12,298	2,191	1,925	(265)			1,925						0001
Purchased Call/MSD/MSD313ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	04/25/2024	04/25/2025	04/29/2024	Exercise	1	540,711	195.95	21,250	5,245	4,687	(557)			4,687						0001
Purchased Call/MSD/MSD313FS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	05/10/2024	05/09/2025	05/14/2024	Exercise	1	768,451	197.03	40,203	2,145	2,101	(45)			2,101						0001
Purchased Call/MSD/MSD313FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	05/13/2024	05/13/2025	05/15/2024	Exercise	1	228,496	197.16	9,756	1,749	1,726	(22)			1,726						0001
Purchased Call/SBG/SBG117ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/19/2026	06/25/2024	Exercise	1	6,140,471	294.5	209,144	6,851	6,224	(627)			6,224						0001
Purchased Call/SBG/SBG117ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	06/26/2024	Exercise	1	8,082,582	295.17	275,398	6,748	4,423	(2,325)			4,423						0001
Purchased Call/SBG/SBG117ASR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/02/2024	07/02/2026	07/05/2024	Exercise	1	2,767,857	296.79	102,060	480	305	(175)			305						0001
Purchased Call/SBG/SBG117ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	07/09/2024	Exercise	1	4,062,422	297.72	105,295	20,882	12,363	(8,519)			12,363						0001
Purchased Call/SBG/SBG117BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	07/16/2024	Exercise	1	2,257,075	299.59	76,099	2,440	1,066	(1,374)			1,066						0001
Purchased Call/SBG/SBG117BS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/16/2024	07/16/2026	07/18/2024	Exercise	1	2,454,592	299.45	46,240	21,668	16,676	(4,992)			16,676		(7,680)				0001
Purchased Call/SBG/SBG117BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	07/23/2024	Exercise	1	3,925,877	296.26	139,726	1,798	947	(851)			947						0001
Purchased Call/SBG/SBG117BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	07/23/2024	Exercise	1	3,732,926	296.26	108,501	13,502	10,299	(3,203)			10,299						0001
Purchased Call/SBG/SBG117BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	07/30/2024	Exercise	1	3,571,968	294.09	100,898	14,885	10,051	(4,834)			10,051						0001
Purchased Call/SBG/SBG117BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	07/31/2024	Exercise	1	7,740,619	294.37	270,433	7,331	4,688	(2,643)			4,688						0001
Purchased Call/SBG/SBG117CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	08/21/2024	Exercise	1	9,100,006	285.88	301,534	16,531	17,245	714			17,245						0001
Purchased Call/SBG/SBG117CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	08/23/2024	Exercise	1	4,779,388	286.07	160,133	7,640	7,854	214			7,854						0001
Purchased Call/SBG/SBG117CS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	08/26/2024	Exercise	1	7,616,066	286.03	166,176	59,082	59,993	911			59,993						0001
Purchased Call/SBG/SBG117CS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	08/27/2024	Exercise	1	1,992,309	286.88	67,239	2,940	3,038	98			3,038						0001
Purchased Call/SBG/SBG117CSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	09/04/2024	Exercise	1	1,635,168	287.08	54,663	2,674	2,792	118			2,792						0001
Purchased Call/JSG/JSG405GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/26/2023	06/26/2025	04/09/2024	Exercise	1	187,994	200.73	19,303		9,384	4,241			9,384						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG405655	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/27/2023	06/27/2025	06/18/2024	Exercise	1	209,293	202.86	21,094		9,921	4,184			9,921						0001
Purchased Call/JSG/JSG405693	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	04/17/2024	Exercise	1	163,496	200.67	29,691		7,829	3,353			7,829						0001
Purchased Call/JSG/JSG405815	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/02/2023	08/01/2025	02/21/2024	Exercise	1	103,492	213.49	17,371		1,915	(1,141)			1,915						0001
Purchased Call/JSG/JSG405938	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2025	04/26/2024	Exercise	1	456,151	209.61	28,536		14,777	904			14,777						0001
Purchased Call/JSG/JSG405984	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2025	02/22/2024	Exercise	1	97,267	210.38	43,710		2,288	(686)			2,288						0001
Purchased Call/SBG/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/15/2024	02/20/2024	Exercise	1	1,046,942	256.8	39,638		106,782	104,314			106,782		(2,469)				0001
Purchased Call/SBG/SBG017NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2022	03/06/2024	03/08/2024	Exercise	1	741,637	255.92	28,553		95,618	93,072			95,618		(2,546)				0001
Purchased Call/SBG/SBG017NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	03/12/2024	Exercise	1	1,336,851	254.29	51,590		179,072	174,271			179,072		(4,801)				0001
Purchased Call/SBG/SBG017NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2022	03/12/2024	02/07/2024	Exercise	1	1,238,236	254.71	49,635		158,089	152,007			158,089		(6,081)				0001
Purchased Call/SBG/SBG017QS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/13/2024	04/25/2024	Exercise	1	1,299,119	264.82	42,811		148,659	138,942			148,659		(9,717)				0001
Purchased Call/SBG/SBG017QSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	04/10/2024	Exercise	1	1,382,704	263.72	45,848		158,435	147,942			158,435		(10,492)				0001
Purchased Call/SBG/SBG017QSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	06/04/2024	Exercise	1	1,893,037	263.07	66,561		220,753	205,528			220,753		(15,224)				0001
Purchased Call/SBG/SBG017QSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	06/21/2024	Exercise	1	200,835	262.09	7,411		24,914	23,192			24,914		(1,723)				0001
Purchased Call/SBG/SBG017QSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	06/28/2024	Exercise	1	1,649,151	261.65	57,026		207,832	193,891			207,832		(13,941)				0001
Purchased Call/SBG/SBG017QSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	06/28/2024	07/02/2024	Exercise	1	590,614	262.59	18,243		72,500	67,971			72,500		(4,530)				0001
Purchased Call/SBG/SBG017QSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	07/02/2024	Exercise	1	1,756,123	260.25	61,876		233,118	217,736			233,118		(15,382)				0001
Purchased Call/SBG/SBG017QSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/01/2024	04/04/2024	Exercise	1	2,211,711	260.23	79,349		302,671	282,647			302,671		(20,024)				0001
Purchased Call/SBG/SBG017QST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	01/11/2024	Exercise	1	2,106,497	259.67	77,191		304,320	284,430			304,320		(19,890)				0001
Purchased Call/SBG/SBG017QSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	04/19/2024	Exercise	1	672,626	260.28	23,665		94,640	88,444			94,640		(6,196)				0001
Purchased Call/SBG/SBG117CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/03/2024	09/03/2026	09/05/2024	Exercise	1	6,248,986	286.51	217,561	2,250	2,372	122			2,372						0001
Purchased Call/SBG/SBG117CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/04/2024	09/04/2026	09/06/2024	Exercise	1	3,447,357	285.58	124,114	484	528	44			528						0001
Purchased Call/SBG/SBG117CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	09/11/2024	Exercise	1	5,828,711	284.8	191,301	9,917	11,175	1,257			11,175						0001
Purchased Call/SBG/SBG117CSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	09/16/2024	Exercise	1	3,179,284	284.92	113,584	2,373	2,529	156			2,529						0001
Purchased Call/SBG/SBG117CSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	09/17/2024	Exercise	1	2,125,148	285.23	73,986	2,322	2,405	83			2,405						0001
Purchased Call/SBG/SBG117DS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	09/25/2024	Exercise	1	8,542,984	287.31	316,353	2,607	2,634	27			2,634						0001
Purchased Call/SBG/SBG117DS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	10/01/2024	Exercise	1	2,436,908	289.18	86,198	1,900	1,623	(277)			1,623						0001
Purchased Call/SBG/SBG117DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	10/08/2024	Exercise	1	2,003,213	287.88	63,350	5,184	4,992	(192)			4,992						0001
Purchased Call/SBG/SBG117DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2024	10/05/2026	10/08/2024	Exercise	1	2,463,112	287.88	85,588	2,527	2,536	8			2,536						0001
Purchased Call/SBG/SBG117DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2024	10/09/2026	10/15/2024	Exercise	1	3,933,806	287.95	90,407	27,058	25,142	(1,916)			25,142						0001
Purchased Call/SBG/SBG117DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	10/16/2024	Exercise	1	4,482,363	288.21	137,076	12,648	10,810	(1,838)			10,810						0001

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Purchased Call/SBG/SBG117E6S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	11/05/2024	Exercise	1	4,239,197	285.13	112,845	21,155	22,350	1,195			22,350						0001
Purchased Call/SBG/SBG117E8N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/19/2024	11/19/2026	11/21/2024	Exercise	1	11,299,712	286.89	219,018	99,718	106,655	6,937			106,655		(35,737)				0001
Purchased Call/SBG/SBG117F64	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2024	12/08/2026	12/10/2024	Exercise	1	2,092,077	290.59	68,528	4,021	3,698	(323)			3,698						0001
Purchased Call/SBG/SBG0170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	03/18/2024	Exercise	1	3,237,622	263.78	123,733		452,382	435,018			452,382		(17,364)				0001
Purchased Call/SBG/SBG170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	04/30/2024	Exercise	1	841,279	262.56	32,088		112,815	107,696			112,815		(5,119)				0001
Purchased Call/SBG/SBG017PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	02/13/2024	Exercise	1	1,059,170	265.31	36,495		120,545	113,675			120,545		(6,871)				0001
Purchased Call/SBG/SBG017PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	01/25/2024	Exercise	1	2,001,400	267.5	75,039		218,102	202,527			218,102		(15,576)				0001
Purchased Call/JSG/JSG4059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/11/2023	08/13/2025	01/16/2024	Exercise	1	274,948	210.38	17,736		5,036	(3,376)			5,036						0001
Purchased Call/JSG/JSG405CSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/15/2023	09/16/2025	01/17/2024	Exercise	1	210,250	194.81	63,422		9,966	3,262			9,966						0001
Purchased Call/JSG/JSG405ESB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/05/2023	10/03/2025	02/13/2024	Exercise	1	116,177	177.51	32,233		10,379	6,619			10,379						0001
Purchased Call/SBG/SBG017RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/12/2024	06/28/2024	Exercise	1	826,781	259.1	34,280		128,288	119,101			128,288		(9,187)				0001
Purchased Call/SBG/SBG017RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2022	07/17/2024	05/06/2024	Exercise	1	1,072,159	259.41	40,154		165,198	154,289			165,198		(10,909)				0001
Purchased Call/SBG/SBG017RS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/18/2024	04/17/2024	Exercise	1	1,577,862	260.25	63,682		235,208	217,651			235,208		(17,557)				0001
Purchased Call/SBG/SBG017RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	04/17/2024	Exercise	1	2,148,876	261.91	78,970		282,417	260,645			282,417		(21,772)				0001
Purchased Call/SBG/SBG017RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	04/29/2024	Exercise	1	1,525,246	261.24	54,728		204,517	189,187			204,517		(15,330)				0001
Purchased Call/SBG/SBG017RS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	03/21/2024	Exercise	1	2,340,397	261.5	89,133		310,069	285,394			310,069		(24,675)				0001
Purchased Call/SBG/SBG017RSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	07/26/2024	Exercise	1	1,251,976	261.46	48,853		163,292	149,468			163,292		(13,825)				0001
Purchased Call/SBG/SBG017RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	07/25/2024	Exercise	1	392,963	261.46	14,658		54,463	50,356			54,463		(4,107)				0001
Purchased Call/SBG/SBG017RSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	05/08/2024	Exercise	1	864,865	262	34,049		83,462	73,351			83,462		(10,111)				0001
Purchased Call/SBG/SBG017RSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/05/2024	08/07/2024	Exercise	1	656,032	262.25	25,247		42,949	35,370			42,949		(7,580)				0001
Purchased Call/MSD/MSD313FSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/15/2024	05/15/2025	05/17/2024	Exercise	1	383,942	198.01	17,221	2,428	2,433	5			2,433						0001
Purchased Call/MSD/MSD313FSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/21/2024	05/21/2025	05/23/2024	Exercise	1	612,116	197.85	21,342	7,019	7,252	233			7,252						0001
Purchased Call/MSD/MSD313JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/02/2024	08/01/2025	08/06/2024	Exercise	1	394,265	202.15	16,126	2,168	2,561	392			2,561						0001
Purchased Call/MSD/MSD313KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	08/20/2024	08/20/2025	08/22/2024	Exercise	1	432,493	202.64	16,691	3,029	3,166	137			3,166						0001
Purchased Call/MSD/MSD313KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/06/2024	09/05/2025	09/10/2024	Exercise	1	510,290	203.14	19,231	3,167	3,798	631			3,798						0001
Purchased Call/MSD/MSD313LS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/11/2024	09/11/2025	09/13/2024	Exercise	1	355,773	203.38	15,247	1,253	1,517	264			1,517						0001
Purchased Call/MSD/MSD313LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/20/2024	09/19/2025	09/24/2024	Exercise	1	559,015	204.98	23,789	1,718	1,936	218			1,936						0001
Purchased Call/CSII/CSII000LSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/31/2021	01/02/2024	01/04/2024	Exercise	1	1,180,668	270.57	49,377		77,271	77,203			77,271		(68)				0001
Purchased Call/CSII/CSII000LSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	01/03/2022	01/03/2024	01/05/2024	Exercise	1	2,664,881	269.35	116,445		189,980	189,638			189,980		(342)				0001
Purchased Call/CSII/CSII000LSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	01/06/2022	01/05/2024	01/09/2024	Exercise	1	458,668	272.16	20,421		25,302	25,188			25,302		(113)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000LSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/07/2022	01/05/2024	01/09/2024	Exercise	1	269,595	274.55	10,807		12,396	12,336			12,396		(60)				0001
Purchased Call/CSII/CSII000LSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/10/2022	01/10/2024	01/12/2024	Exercise	1	1,211,971	274.51	50,950		38,873	38,242			38,873		(632)				0001
Purchased Call/CSII/CSII000LSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/13/2022	01/12/2024	01/17/2024	Exercise	1	3,256,323	275.9	132,422		75,034	73,019			75,034		(2,015)				0001
Purchased Call/CSII/CSII000LSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/13/2022	01/12/2024	01/08/2024	Exercise	1	1,168,847	275.31	48,519		30,834	30,096			30,834		(738)				0001
Purchased Call/CSII/CSII000LSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/14/2022	01/12/2024	01/17/2024	Exercise	1	2,010,224	276.42	82,450		42,419	41,098			42,419		(1,321)				0001
Purchased Call/CSII/CSII000LSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/19/2022	01/18/2024	01/22/2024	Exercise	1	896,390	276.49	36,786		4,218	3,355			4,218		(863)				0001
Purchased Call/CSII/CSII000LSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/21/2022	01/23/2024	01/25/2024	Expire	1	874,842	276.42	35,169			(1,063)					(1,063)				0001
Purchased Call/CSII/CSII000LSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/27/2022	01/26/2024	01/30/2024	Expire	1	2,934,507	279.7	110,006			(3,800)					(3,800)				0001
Purchased Call/CSII/CSII000MS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/27/2022	01/26/2024	01/30/2024	Expire	1	1,401,183	278.62	56,009			(1,935)					(1,935)				0001
Purchased Call/CSII/CSII000MS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/28/2022	01/29/2024	01/31/2024	Expire	1	494,083	278.76	19,813			(763)					(763)				0001
Purchased Call/CSII/CSII000MS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/31/2022	01/31/2024	02/02/2024	Exercise	1	3,137,475	277.69	134,336		242	(5,307)			242		(5,548)				0001
Purchased Call/CSII/CSII000MS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/04/2022	02/06/2024	02/08/2024	Expire	1	769,814	281.5	30,754			(1,523)					(1,523)				0001
Purchased Call/CSII/CSII000MS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/04/2022	02/02/2024	02/06/2024	Expire	1	588,055	281.5	23,373			(1,034)					(1,034)				0001
Purchased Call/CSII/CSII000MSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/07/2022	02/07/2024	02/09/2024	Expire	1	2,975,040	282.58	113,495			(5,778)					(5,778)				0001
Purchased Call/CSII/CSII000MSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/11/2022	02/13/2024	02/15/2024	Expire	1	1,474,923	283.43	55,022			(3,253)					(3,253)				0001
Purchased Call/CSII/CSII000MSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/11/2022	02/09/2024	02/13/2024	Expire	1	1,522,844	281.17	63,792			(3,438)					(3,438)				0001
Purchased Call/CSII/CSII000MSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/14/2022	02/14/2024	01/19/2024	Exercise	1	2,846,088	281.58	112,813		174	(6,694)			174		(6,869)				0001
Purchased Call/CSII/CSII000MSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2022	02/16/2024	02/21/2024	Expire	1	1,072,788	281.69	42,246			(2,687)					(2,687)				0001
Purchased Call/CSII/CSII000MSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2022	02/16/2024	02/21/2024	Expire	1	904,626	280.96	36,728			(2,338)					(2,338)				0001
Purchased Call/CSII/CSII000MSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/18/2022	02/16/2024	02/21/2024	Expire	1	3,452,043	281.91	135,730			(8,650)					(8,650)				0001
Purchased Call/CSII/CSII000MSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/24/2022	02/22/2024	02/26/2024	Expire	1	571,984	281.6	21,329			(1,534)					(1,534)				0001
Purchased Call/CSII/CSII000MSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/24/2022	02/23/2024	02/27/2024	Expire	1	447,135	282.7	17,414			(1,288)					(1,288)				0001
Purchased Call/CSII/CSII000MSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/25/2022	02/26/2024	02/28/2024	Expire	1	231,298	282.52	9,113			(702)					(702)				0001
Purchased Call/CSII/CSII000MSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/25/2022	02/27/2024	02/01/2024	Exercise	1	1,439,044	282.52	56,671		.96	(4,343)			96		(4,440)				0001
Purchased Call/CSII/CSII000MSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/28/2022	02/28/2024	01/19/2024	Exercise	1	3,231,055	282.33	127,889		214	(9,981)			214		(10,194)				0001
Purchased Call/CSII/CSII000MSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/02/2022	03/01/2024	03/05/2024	Expire	1	1,305,168	283.34	51,866			(4,282)					(4,282)				0001
Purchased Call/CSII/CSII000MSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2022	03/01/2024	03/05/2024	Expire	1	1,145,497	284.26	47,392			(3,930)					(3,930)				0001
Purchased Call/CSII/CSII000NS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/04/2022	03/05/2024	03/07/2024	Expire	1	400,000	285.54	15,680			(1,378)					(1,378)				0001
Purchased Call/CSII/CSII000NS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2022	03/07/2024	03/11/2024	Expire	1	1,063,273	286.26	39,866			(3,626)					(3,626)				0001
Purchased Call/CSII/CSII000NS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/09/2022	03/08/2024	03/12/2024	Expire	1	2,697,350	284.14	107,483			(9,931)					(9,931)				0001

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Purchased Call/CSII/CSII000NS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/09/2022	03/08/2024	03/12/2024	Expire	1	2,042,945	285.67	77,229			(7,159)				(7,159)				0001
Purchased Call/CSII/CSII000NS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/11/2022	03/11/2024	03/13/2024	Expire	1	1,169,945	285.13	45,027			(4,343)				(4,343)				0001
Purchased Call/CSII/CSII000NS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/11/2022	03/13/2024	03/15/2024	Expire	1	997,988	285.13	38,551			(3,809)				(3,809)				0001
Purchased Call/CSII/CSII000NS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/16/2022	03/14/2024	03/18/2024	Expire	1	1,554,482	285.57	56,095			(5,625)				(5,625)				0001
Purchased Call/CSII/CSII000NSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2022	03/18/2024	03/20/2024	Expire	1	1,577,234	283.49	63,336			(6,715)				(6,715)				0001
Purchased Call/CSII/CSII000NSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/22/2022	03/21/2024	03/25/2024	Expire	1	1,345,449	285	51,709			(5,723)				(5,723)				0001
Purchased Call/CSII/CSII000NSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/23/2022	03/22/2024	03/26/2024	Expire	1	1,179,503	284.4	46,096			(5,136)				(5,136)				0001
Purchased Call/SBG/SBG017QS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	03/12/2024	Exercise	1	1,762,019	269.33	60,212		171,392	158,262			171,392	(13,130)				0001
Purchased Call/SBG/SBG017QSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	02/12/2024	Exercise	1	2,288,204	263.95	78,132		255,026	237,192			255,026	(17,834)				0001
Purchased Call/SBG/SBG017QSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/17/2022	06/19/2024	06/21/2024	Exercise	1	1,133,804	262.09	41,174		140,551	130,881			140,551	(9,671)				0001
Purchased Call/SBG/SBG017QSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/24/2022	06/25/2024	06/27/2024	Exercise	1	475,918	261.65	16,666		60,637	56,574			60,637	(4,063)				0001
Purchased Call/SBG/SBG017RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	04/15/2024	Exercise	1	2,011,118	263.89	77,150		153,023	129,472			153,023	(23,551)				0001
Purchased Call/SBG/SBG017RSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	02/27/2024	Exercise	1	1,475,441	265.52	53,820		101,299	84,618			101,299	(16,682)				0001
Purchased Call/SBG/SBG017SS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	04/26/2024	Exercise	1	2,062,947	265.07	70,469		187,633	164,740			187,633	(22,894)				0001
Purchased Call/SBG/SBG017SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/26/2022	08/28/2024	05/17/2024	Exercise	1	701,494	264.53	25,885		61,128	52,606			61,128	(8,522)				0001
Purchased Call/SBG/SBG017SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	09/04/2024	Exercise	1	1,134,240	262.91	39,917		104,287	90,910			104,287	(13,377)				0001
Purchased Call/SBG/SBG017SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/02/2022	09/04/2024	09/06/2024	Exercise	1	923,880	261.71	33,425		84,282	72,907			84,282	(11,375)				0001
Purchased Call/SBG/SBG017SSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	04/19/2024	Exercise	1	1,444,747	261.4	51,233		128,709	111,040			128,709	(17,670)				0001
Purchased Call/SBG/SBG017SSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2022	09/09/2024	09/11/2024	Exercise	1	1,395,508	262.99	44,559		115,705	100,124			115,705	(15,581)				0001
Purchased Call/SBG/SBG017QSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/12/2022	07/11/2024	07/15/2024	Exercise	1	1,780,147	260.38	66,936		265,547	247,708			265,547	(17,839)				0001
Purchased Call/SBG/SBG017RS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/15/2022	07/15/2024	07/17/2024	Exercise	1	1,584,135	259.41	64,391		243,532	226,057			243,532	(17,475)				0001
Purchased Call/JSG/JSG405FSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2025	12/05/2024	Exercise	1	111,034	175.71	17,577		20,312	16,573			20,312					0001
Purchased Call/JSG/JSG405IS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2025	04/17/2024	Exercise	1	47,057	183.46	15,934		3,594	1,960			3,594					0001
Purchased Call/JSG/JSG405IS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	12/11/2024	Exercise	1	25,269	187.75	20,278		3,385	2,504			3,385					0001
Purchased Call/JSG/JSG405IS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2025	07/29/2024	Exercise	1	257,104	188.07	19,714		22,198	13,249			22,198					0001
Purchased Call/JSG/JSG405IS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2025	02/08/2024	Exercise	1	168,026	188.87	25,425		8,652	2,728			8,652					0001
Purchased Call/JSG/JSG405JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/01/2023	12/03/2025	06/13/2024	Exercise	1	127,373	195.25	18,129		6,752	2,164			6,752					0001
Purchased Call/CSII/CSII000NSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/25/2022	03/25/2024	03/27/2024	Expire	1	2,532,374	285.54	91,674			(10,612)				(10,612)				0001
Purchased Call/CSII/CSII000NSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/25/2022	03/27/2024	03/29/2024	Exercise	1	1,189,651	285.54	44,546		1,531	(3,728)			1,531	(5,259)				0001
Purchased Call/CSII/CSII000NSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/30/2022	03/28/2024	01/19/2024	Exercise	1	1,098,269	283.2	44,101		12,597	7,317			12,597	(5,280)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000NSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/31/2022	03/28/2024	01/05/2024	Exercise	1	2,531,685	284	98,327		24,827	12,998			24,827		(11,829)				0001
Purchased Call/CSII/CSII000NST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/01/2022	04/03/2024	04/05/2024	Exercise	1	525,251	284.53	20,222		5,833	3,254			5,833		(2,580)				0001
Purchased Call/CSII/CSII000NSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/06/2022	04/05/2024	04/09/2024	Exercise	1	1,248,834	283.67	51,515		18,913	12,182			18,913		(6,731)				0001
Purchased Call/CSII/CSII000GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2022	04/11/2024	01/05/2024	Exercise	1	1,075,048	287.61	43,210		1,440	(4,561)			1,440		(6,001)				0001
Purchased Call/CSII/CSII000GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/14/2022	04/15/2024	04/17/2024	Expire	1	1,668,684	289.51	65,006			(9,403)					(9,403)				0001
Purchased Call/CSII/CSII000GSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/19/2022	04/18/2024	01/05/2024	Exercise	1	2,350,840	290.17	88,462		601	(12,558)			601		(13,159)				0001
Purchased Call/CSII/CSII000GSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/21/2022	04/19/2024	04/23/2024	Expire	1	1,201,278	290.18	45,631			(7,543)					(7,543)				0001
Purchased Call/CSII/CSII000GSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/22/2022	04/24/2024	04/26/2024	Expire	1	1,497,331	290.81	57,198			(8,945)					(8,945)				0001
Purchased Call/CSII/CSII000GSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/22/2022	04/23/2024	04/25/2024	Expire	1	888,258	290.81	33,931			(5,267)					(5,267)				0001
Purchased Call/CSII/CSII000GSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2022	04/25/2024	04/29/2024	Expire	1	2,333,510	289.05	95,181			(15,126)					(15,126)				0001
Purchased Call/CSII/CSII000GSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/28/2022	04/26/2024	04/30/2024	Expire	1	3,089,186	289.6	118,174			(18,921)					(18,921)				0001
Purchased Call/CSII/CSII000GSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/29/2022	05/01/2024	05/03/2024	Expire	1	1,910,956	289.78	72,999			(12,116)					(12,116)				0001
Purchased Call/CSII/CSII000GSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/29/2022	04/30/2024	05/02/2024	Expire	1	973,147	289.78	37,174			(6,128)					(6,128)				0001
Purchased Call/CSII/CSII000GSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/29/2022	04/29/2024	01/08/2024	Exercise	1	4,402,287	289.78	166,688		1,263	(26,776)			1,263		(28,039)				0001
Purchased Call/CSII/CSII000GSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/05/2022	05/03/2024	05/07/2024	Expire	1	2,452,251	291.47	94,592			(16,090)					(16,090)				0001
Purchased Call/CSII/CSII000GSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/06/2022	05/06/2024	05/08/2024	Expire	1	3,338,031	292.94	120,051			(20,854)					(20,854)				0001
Purchased Call/CSII/CSII000GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/06/2022	05/08/2024	03/25/2024	Exercise	1	1,209,739	292.94	45,607		.49	(7,959)			49		(8,008)				0001
Purchased Call/MSD/MSD313L$II	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/27/2024	09/26/2025	10/01/2024	Exercise	1	314,574	205.28	12,903	1,146	1,336	190			1,336						0001
Purchased Call/MSD/MSD313MJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/11/2024	10/10/2025	10/16/2024	Exercise	1	565,971	206.82	25,297	1,812	1,706	(106)			1,706						0001
Purchased Call/MSD/MSD313MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/15/2024	10/15/2025	10/17/2024	Exercise	1	612,170	206.71	28,472	1,374	1,322	(52)			1,322						0001
Purchased Call/MSD/MSD313NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/23/2024	10/23/2025	10/25/2024	Exercise	1	339,416	207.3	14,863	1,291	1,201	(90)			1,201						0001
Purchased Call/MSD/MSD313PST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/17/2024	12/17/2025	12/19/2024	Exercise	1	794,396	204.39	35,571	2,988	2,661	(327)			2,661						0001
Purchased Call/MSD/MSD313PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/18/2024	12/18/2025	12/20/2024	Exercise	1	859,259	202.38	30,535	7,159	7,441	282			7,441						0001
Purchased Call/JSG/JSG305TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2024	Expire	1	467,489	214.66	16,549			(684)					(684)				0001
Purchased Call/JSG/JSG305USM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	02/08/2024	Expire	1	306,081	214.07	10,835			(1,075)					(1,075)				0001
Purchased Call/JSG/JSG305VSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2024	Expire	1	288,743	214.79	10,193			(1,235)					(1,235)				0001
Purchased Call/JSG/JSG305VSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/17/2023	02/16/2024	02/21/2024	Expire	1	1,100,157	215.94	38,726			(4,962)					(4,962)				0001
Purchased Call/JSG/JSG305XSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2024	Expire	1	347,980	192.16	12,284			(2,430)					(2,430)				0001
Purchased Call/JSG/JSG305XSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	03/19/2024	Expire	1	422,573	192.68	14,959			(3,041)					(3,041)				0001
Purchased Call/SBG/SBG017SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	04/18/2024	Exercise	1	1,692,704	262.39	54,764		149,378	129,992			149,378		(19,386)				0001

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Purchased Call/SBG/SBG017SSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	09/17/2024	Exercise	1	1,410,119	261.41	40,032		128,443	114,137			128,443		(14,305)				0001
Purchased Call/SBG/SBG017SST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	09/20/2024	Exercise	1	556,081	260.46	20,297		55,707	48,441			55,707		(7,267)				0001
Purchased Call/SBG/SBG017TS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	09/27/2024	Exercise	1	376,022	256.99	13,650		44,725	39,707			44,725		(5,018)				0001
Purchased Call/SBG/SBG017TS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/01/2024	10/03/2024	Exercise	1	1,433,122	254.61	55,646		185,367	164,404			185,367		(20,963)				0001
Purchased Call/SBG/SBG017TS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	10/02/2024	Exercise	1	1,346,250	254.61	54,268		174,456	153,921			174,456		(20,534)				0001
Purchased Call/CSII/CSII0003ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/10/2022	05/09/2024	05/13/2024	Expire	1	1,528,796	291.79	55,427			(10,267)					(10,267)				0001
Purchased Call/CSII/CSII0003SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/11/2022	05/10/2024	05/14/2024	Expire	1	4,569,515	292.31	176,726			(31,787)					(31,787)				0001
Purchased Call/CSII/CSII0003SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/11/2022	05/10/2024	05/14/2024	Expire	1	1,348,774	290.94	54,055			(9,755)					(9,755)				0001
Purchased Call/CSII/CSII000PS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/18/2022	05/17/2024	01/11/2024	Exercise	1	3,152,391	291.64	120,385		503	(22,386)			503		(22,889)				0001
Purchased Call/CSII/CSII000PS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/18/2022	05/17/2024	05/21/2024	Expire	1	1,260,116	292.54	48,833			(9,378)					(9,378)				0001
Purchased Call/CSII/CSII000PS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2022	05/17/2024	05/21/2024	Expire	1	2,212,910	291.45	84,268			(15,962)					(15,962)				0001
Purchased Call/CSII/CSII000PS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2022	05/20/2024	01/12/2024	Exercise	1	3,305,036	290.93	131,820		300	(25,145)			300		(25,445)				0001
Purchased Call/CSII/CSII000PS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2022	05/23/2024	03/25/2024	Exercise	1	2,159,609	291.52	89,129		114	(17,462)			114		(17,576)				0001
Purchased Call/CSII/CSII000PS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/25/2022	05/24/2024	05/29/2024	Expire	1	1,105,823	292.77	44,073			(8,762)					(8,762)				0001
Purchased Call/CSII/CSII000PSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2022	05/24/2024	05/29/2024	Expire	1	1,670,254	293.6	62,188			(12,432)					(12,432)				0001
Purchased Call/CSII/CSII000PSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/27/2022	05/28/2024	05/30/2024	Expire	1	806,895	293.16	30,581			(6,226)					(6,226)				0001
Purchased Call/CSII/CSII000PSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/27/2022	05/24/2024	05/29/2024	Expire	1	3,999,256	293.16	152,754			(30,496)					(30,496)				0001
Purchased Call/CSII/CSII000PSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/01/2022	05/31/2024	06/04/2024	Expire	1	5,003,676	293.73	189,481			(39,363)					(39,363)				0001
Purchased Call/CSII/CSII000PSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/01/2022	05/31/2024	06/04/2024	Expire	1	2,316,611	293.3	87,974			(18,340)					(18,340)				0001
Purchased Call/CSII/CSII000PSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/02/2022	05/31/2024	01/05/2024	Exercise	1	3,090,392	292.7	121,620		546	(24,892)			546		(25,439)				0001
Purchased Call/CSII/CSII000PSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/03/2022	06/03/2024	01/05/2024	Exercise	1	1,937,819	293.99	72,881		443	(15,053)			443		(15,496)				0001
Purchased Call/CSII/CSII000PSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/08/2022	06/06/2024	06/10/2024	Expire	1	2,307,504	293.96	90,657			(19,618)					(19,618)				0001
Purchased Call/SBG/SBG017SSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/27/2024	08/29/2024	Exercise	1	328,480	264.53	12,085		28,086	24,117			28,086		(3,969)				0001
Purchased Call/SBG/SBG017SSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	09/10/2024	Exercise	1	783,644	260.85	27,563		70,593	61,021			70,593		(9,572)				0001
Purchased Call/SBG/SBG017TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/07/2024	06/04/2024	Exercise	1	1,798,133	258.33	62,955		209,922	185,433			209,922		(24,490)				0001
Purchased Call/SBG/SBG017TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	10/10/2024	Exercise	1	374,446	258.33	13,555		41,973	36,734			41,973		(5,239)				0001
Purchased Call/SBG/SBG017TSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/10/2024	02/27/2024	Exercise	1	1,687,116	258.03	58,985		196,172	173,129			196,172		(23,043)				0001
Purchased Call/SBG/SBG017TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	01/25/2024	Exercise	1	1,370,928	257.93	50,894		154,952	134,540			154,952		(20,412)				0001
Purchased Call/SBG/SBG017TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2022	10/25/2024	06/07/2024	Exercise	1	1,370,498	259.4	50,175		141,798	121,123			141,798		(20,676)				0001
Purchased Call/SBG/SBG017TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	02/12/2024	Exercise	1	3,363,949	259.21	130,696		346,925	292,091			346,925		(54,835)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017US3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	10/31/2024	04/26/2024	Exercise	1	2,048,764	259.7	76,146		209,220	177,320			209,220		(31,900)				0001
Purchased Call/JSG/JSG405QSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/02/2024	02/02/2026	02/06/2024	Exercise	1	889,451	195.73	26,641	3,312	4,344	1,032			4,344						0001
Purchased Call/JSG/JSG405PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2026	02/07/2024	Exercise	1	1,719,032	193.31	31,963	16,803	20,420	3,617			20,420						0001
Purchased Call/JSG/JSG405PSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/14/2024	02/13/2026	02/16/2024	Exercise	1	183,687	194.85	4,143	1,364	2,588	1,224			2,588						0001
Purchased Call/JSG/JSG305YSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/26/2024	Expire	1	257,722	191.91	9,046			(2,013)					(2,013)				0001
Purchased Call/JSG/JSG305ZS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/03/2024	Expire	1	519,417	200.96	18,491			(4,636)					(4,636)				0001
Purchased Call/JSG/JSG4050SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/17/2024	Expire	1	568,020	203.4	20,222			(5,849)					(5,849)				0001
Purchased Call/JSG/JSG4051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	04/29/2024	Expire	1	295,815	199.69	10,531			(3,327)					(3,327)				0001
Purchased Call/JSG/JSG4052S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/05/2023	05/07/2024	05/09/2024	Expire	1	1,124,397	199.65	40,029			(13,966)					(13,966)				0001
Purchased Call/JSG/JSG4052SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/12/2023	05/14/2024	05/16/2024	Expire	1	1,029,024	197.98	36,633			(13,486)					(13,486)				0001
Purchased Call/JSG/JSG4053SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2024	Expire	1	1,040,184	195.73	36,927			(14,304)					(14,304)				0001
Purchased Call/JSG/JSG4053SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/25/2023	05/24/2024	05/29/2024	Expire	1	556,031	188.44	19,572			(7,829)					(7,829)				0001
Purchased Call/JSG/JSG4054S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/04/2024	Expire	1	523,939	188.1	18,547			(7,694)					(7,694)				0001
Purchased Call/JSG/JSG4054SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	06/05/2024	Expire	1	699,967	195.63	24,709			(10,483)					(10,483)				0001
Purchased Call/JSG/JSG4055S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2024	01/31/2024	Exercise	1	658,027	195.63	23,294		182	(10,150)			182		(10,332)				0001
Purchased Call/JSG/JSG4055S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/13/2023	06/13/2024	06/17/2024	Expire	1	571,203	195.63	20,278			(9,136)					(9,136)				0001
Purchased Call/JSG/JSG4058SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	08/06/2024	Expire	1	584,837	200.66	20,937			(12,309)					(12,309)				0001
Purchased Call/JSG/JSG4059S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/07/2023	08/07/2024	03/15/2024	Exercise	1	401,686	199.65	14,501		826	(7,899)			826		(8,724)				0001
Purchased Call/JSG/JSG405A9U	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/25/2023	08/27/2024	01/26/2024	Exercise	1	646,593	187.94	23,277		468	(14,816)			468		(15,284)				0001
Purchased Call/SBG/SBG017US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/06/2024	11/08/2024	Exercise	1	613,643	261.24	22,281		60,551	51,067			60,551		(9,485)				0001
Purchased Call/SBG/SBG017US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/05/2024	11/07/2024	Exercise	1	363,687	261.24	15,197		35,133	26,725			35,133		(8,408)				0001
Purchased Call/SBG/SBG017USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/14/2024	09/09/2024	Exercise	1	2,414,564	262.01	90,550		228,034	188,466			228,034		(39,569)				0001
Purchased Call/SBG/SBG017USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	02/28/2024	Exercise	1	2,366,359	261.98	84,051		220,121	183,161			220,121		(36,960)				0001
Purchased Call/SBG/SBG017USK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/19/2024	05/24/2024	Exercise	1	972,894	261.88	35,219		94,366	78,740			94,366		(15,626)				0001
Purchased Call/SBG/SBG017USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	04/26/2024	Exercise	1	408,494	261.88	15,140		40,967	34,208			40,967		(6,759)				0001
Purchased Call/SBG/SBG017USM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/18/2024	07/24/2024	Exercise	1	2,116,077	261.88	76,873		205,211	170,386			205,211		(34,826)				0001
Purchased Call/SBG/SBG017USP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	06/27/2024	Exercise	1	423,145	262.83	15,276		42,706	35,838			42,706		(6,869)				0001
Purchased Call/SBG/SBG017USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/04/2024	07/26/2024	Exercise	1	627,673	262.33	22,785		66,686	56,122			66,686		(10,564)				0001
Purchased Call/SBG/SBG017TSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	09/09/2024	Exercise	1	1,726,916	256.88	63,739		210,150	185,152			210,150		(24,998)				0001
Purchased Call/SBG/SBG017TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/17/2024	01/05/2024	Exercise	1	1,721,257	257.75	64,534		197,508	171,654			197,508		(25,854)				0001

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Purchased Call/SBG/SBG017TSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/24/2024	10/28/2024	Exercise	1	1,462,123	258.41	56,071		156,687	133,666			156,687		(23,022)				0001
Purchased Call/SBG/SBG017US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/30/2024	11/01/2024	Exercise	1	525,907	259.21	19,038		54,120	46,208			54,120		(7,913)				0001
Purchased Call/CSII/CSII000PSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/08/2022	06/07/2024	06/11/2024	Expire	1	1,036,895	294.09	42,009			(9,159)					(9,159)				0001
Purchased Call/CSII/CSII000PSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/10/2022	06/12/2024	06/14/2024	Expire	1	911,837	296.3	34,285			(7,666)					(7,666)				0001
Purchased Call/CSII/CSII000PSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/15/2022	06/14/2024	06/18/2024	Expire	1	6,330,751	294.13	226,362			(51,433)					(51,433)				0001
Purchased Call/CSII/CSII000PST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/15/2022	06/14/2024	01/19/2024	Exercise	1	2,129,187	296.18	63,021		.70	(14,327)			70		(14,397)				0001
Purchased Call/CSII/CSII000PSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/15/2022	06/13/2024	06/17/2024	Expire	1	2,336,927	296.46	73,004			(16,556)					(16,556)				0001
Purchased Call/CSII/CSII000PSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/16/2022	06/14/2024	06/18/2024	Expire	1	3,441,675	293.72	119,343			(27,264)					(27,264)				0001
Purchased Call/CSII/CSII000PSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/17/2022	06/18/2024	04/12/2024	Exercise	1	4,791,870	291.23	175,836		2,414	(38,527)			2,414		(40,941)				0001
Purchased Call/CSII/CSII000PSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/22/2022	06/21/2024	04/12/2024	Exercise	1	2,068,264	290.71	76,328		482	(17,589)			482		(18,071)				0001
Purchased Call/CSII/CSII000QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/23/2022	06/21/2024	06/25/2024	Expire	1	1,613,597	288.86	59,502			(14,221)					(14,221)				0001
Purchased Call/CSII/CSII000QS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/29/2022	06/24/2024	06/26/2024	Expire	1	1,939,690	288.1	74,537			(18,247)					(18,247)				0001
Purchased Call/CSII/CSII000QS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/28/2022	06/20/2024	06/24/2024	Expire	1	67,403	291.23	2,474			(587)					(587)				0001
Purchased Call/CSII/CSII000QS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/29/2022	06/27/2024	07/01/2024	Expire	1	1,404,851	289.01	49,206			(12,151)					(12,151)				0001
Purchased Call/CSII/CSII000QSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/08/2022	07/08/2024	06/05/2024	Exercise	1	1,124,222	286.89	41,100		283	(10,477)			283		(10,761)				0001
Purchased Call/CSII/CSII000QSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/12/2022	07/11/2024	07/15/2024	Expire	1	1,593,989	287.57	58,290			(15,530)					(15,530)				0001
Purchased Call/CSII/CSII000QSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/12/2022	07/05/2024	07/09/2024	Expire	1	1,037,633	288.28	37,193			(9,603)					(9,603)				0001
Purchased Call/CSII/CSII000QSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/13/2022	07/12/2024	03/20/2024	Exercise	1	2,617,513	287.81	96,375		984	(24,664)			984		(25,648)				0001
Purchased Call/CSII/CSII000QSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/14/2022	07/12/2024	01/19/2024	Exercise	1	1,270,061	286.48	46,240		393	(12,064)			393		(12,457)				0001
Purchased Call/CSII/CSII000QSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2022	07/15/2024	03/22/2024	Exercise	1	1,566,905	286.23	58,538		1,003	(14,906)			1,003		(15,909)				0001
Purchased Call/JSG/JSG405QSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/23/2024	02/24/2026	02/27/2024	Exercise	1	950,238	202.65	28,606	3,372	3,954	582			3,954						0001
Purchased Call/JSG/JSG405IISR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/15/2024	12/18/2025	05/17/2024	Exercise	1	392,568	193.59	24,464	3,717	4,662	945			4,662						0001
Purchased Call/SBG/SBG017LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/31/2021	01/02/2024	01/04/2024	Exercise	1	385,804	251.74	15,008		35,429	35,408			35,429		(21)				0001
Purchased Call/SBG/SBG017LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	01/09/2024	Exercise	1	995,838	253.95	37,942		86,949	86,739			86,949		(210)				0001
Purchased Call/SBG/SBG017MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024	01/18/2024	Exercise	1	1,134,935	255.39	44,035		97,722	96,813			97,722		(909)				0001
Purchased Call/SBG/SBG017MS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/18/2024	01/22/2024	Exercise	1	1,305,401	255.35	48,763		110,869	109,728			110,869		(1,141)				0001
Purchased Call/SBG/SBG017VSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/17/2024	03/28/2024	Exercise	1	712,466	260.18	25,863		84,519	72,049			84,519		(12,469)				0001
Purchased Call/SBG/SBG017VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	12/24/2024	Exercise	1	2,270,748	260.87	80,870		241,628	202,072			241,628		(39,556)				0001
Purchased Call/SBG/SBG017VSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2022	12/26/2024	12/30/2024	Exercise	1	371,748	261.07	13,754		41,293	34,440			41,293		(6,854)				0001
Purchased Call/SBG/SBG017VSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	01/03/2025	01/09/2024	Exercise	1	258,435	260.8	116,663		25,608	20,985			25,608		(699)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG017V8X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/10/2025	01/31/2024	Exercise	1	58,200	263.91	55,853		3,751	2,663			3,751						0001
Purchased Call/SBG/SBG017W5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	02/08/2024	Exercise	1	366,019	264.57	124,647		37,069	30,050			37,069						0001
Purchased Call/SBG/SBG017W8A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	04/18/2024	Exercise	1	50,110	267.03	36,587		5,405	4,428			5,405						0001
Purchased Call/JSG/JSG405BSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/09/2024	Exercise	1	178,479	182.8	6,425		3,112	(1,265)			3,112		(4,378)				0001
Purchased Call/JSG/JSG405BST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	01/31/2024	Exercise	1	882,842	182.21	31,782		10,750	(11,340)			10,750		(22,090)				0001
Purchased Call/JSG/JSG405CS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	01/29/2024	Exercise	1	190,649	182.21	6,863		2,929	(1,836)			2,929		(4,765)				0001
Purchased Call/JSG/JSG405ESU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	10/15/2024	Exercise	1	382,755	170.54	13,664		41,874	31,250			41,874		(10,624)				0001
Purchased Call/JSG/JSG405GS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2024	Exercise	1	507,160	163.34	18,106		71,529	56,457			71,529		(15,071)				0001
Purchased Call/JSG/JSG405GSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/04/2024	Exercise	1	237,061	165.48	8,463		27,236	20,168			27,236		(7,068)				0001
Purchased Call/JSG/JSG405HS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/03/2023	11/01/2024	11/05/2024	Exercise	1	113,058	172.1	4,014		7,192	3,791			7,192		(3,400)				0001
Purchased Call/JSG/JSG405HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/13/2024	Exercise	1	384,251	172.1	13,602		44,147	32,358			44,147		(11,789)				0001
Purchased Call/JSG/JSG405IS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2024	11/18/2024	Exercise	1	334,887	172.1	11,922		38,475	28,060			38,475		(10,415)				0001
Purchased Call/CSII/CSII000QSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/19/2022	07/18/2024	07/22/2024	Expire	1	1,856,682	287.6	68,732			(18,937)					(18,937)				0001
Purchased Call/CSII/CSII000QSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/20/2022	07/19/2024	04/29/2024	Exercise	1	1,483,718	287.35	56,402		810	(14,840)			810		(15,650)				0001
Purchased Call/CSII/CSII000QSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/22/2022	07/22/2024	02/22/2024	Exercise	1	2,470,790	286.52	92,960		502	(25,532)			502		(26,034)				0001
Purchased Call/CSII/CSII000QSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/27/2022	07/26/2024	07/30/2024	Expire	1	2,455,578	286.99	89,422			(25,619)					(25,619)				0001
Purchased Call/CSII/CSII000QSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/28/2022	07/26/2024	02/01/2024	Exercise	1	1,735,439	286.9	57,833		335	(16,257)			335		(16,593)				0001
Purchased Call/CSII/CSII000RS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/29/2022	07/30/2024	06/17/2024	Exercise	1	760,701	287.13	28,450		345	(7,901)			345		(8,246)				0001
Purchased Call/CSII/CSII000RS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/08/2022	08/01/2024	08/05/2024	Exercise	1	1,281,086	286.62	50,263		609	(15,300)			609		(15,909)				0001
Purchased Call/CSII/CSII000RS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/03/2022	08/02/2024	03/29/2024	Exercise	1	3,309,854	284.04	123,266		5,884	(30,465)			5,884		(36,348)				0001
Purchased Call/CSII/CSII000RS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/03/2022	08/02/2024	03/29/2024	Exercise	1	1,218,902	286.45	41,665		705	(11,650)			705		(12,355)				0001
Purchased Call/CSII/CSII000RS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/04/2022	08/02/2024	02/08/2024	Exercise	1	5,233,603	282.5	211,640		35,779	(27,092)			35,779		(62,872)				0001
Purchased Call/CSII/CSII000RS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/09/2022	08/05/2024	05/02/2024	Exercise	1	1,395,139	283.63	55,734		2,641	(14,179)			2,641		(16,821)				0001
Purchased Call/CSII/CSII000RS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/05/2022	08/07/2024	03/22/2024	Exercise	1	1,394,032	283.63	51,719		802	(14,735)			802		(15,537)				0001
Purchased Call/CSII/CSII000RSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/10/2022	08/09/2024	02/21/2024	Exercise	1	4,383,002	284.5	165,896		4,733	(45,813)			4,733		(50,546)				0001
Purchased Call/CSII/CSII000RSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/16/2022	08/15/2024	01/19/2024	Exercise	1	3,144,469	284.63	143,632		1,757	(43,933)			1,757		(45,690)				0001
Purchased Call/CSII/CSII000RSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/17/2022	08/16/2024	03/12/2024	Exercise	1	3,700,796	285.59	140,859		997	(43,231)			997		(44,228)				0001
Purchased Call/CSII/CSII000RSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/17/2022	08/16/2024	08/20/2024	Expire	1	1,905,079	285.11	84,422			(26,736)					(26,736)				0001
Purchased Call/CSII/CSII000RSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/23/2022	08/19/2024	03/29/2024	Exercise	1	1,858,130	286.73	79,702		934	(24,603)			934		(25,537)				0001
Purchased Call/CSII/CSII000RSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/19/2022	08/20/2024	01/25/2024	Exercise	1	1,594,391	286.73	58,992		377	(18,423)			377		(18,800)				0001

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Purchased Call/CSII/CSII000RSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI190L770X0HC3ZE78	08/19/2022	08/21/2024	08/23/2024	Expire	1	920,936	286.73	36,757			(11,860)				(11,860)				0001
Purchased Call/SBG/SBG017MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2022	01/30/2024	02/01/2024	Exercise	1	466,908	253.81	18,023		48,241	47,523			48,241		(718)				0001
Purchased Call/SBG/SBG017NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/18/2022	02/19/2024	02/21/2024	Exercise	1	416,913	256.63	17,037		44,348	43,178			44,348		(1,170)				0001
Purchased Call/SBG/SBG017NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	02/27/2024	Exercise	1	3,074,240	254.15	122,415		384,666	375,650			384,666		(9,016)				0001
Purchased Call/SBG/SBG017NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	03/05/2024	Exercise	1	890,872	256.64	31,336		108,315	105,713			108,315		(2,602)				0001
Purchased Call/SBG/SBG017NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	03/12/2024	Exercise	1	1,771,184	253.9	69,650		240,310	233,867			240,310		(6,443)				0001
Purchased Call/SBG/SBG017WSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/07/2023	02/06/2025	03/19/2024	Exercise	1	150,525	266.88	43,836		13,520	10,346			13,520						0001
Purchased Call/SBG/SBG017WSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/09/2023	02/07/2025	05/17/2024	Exercise	1	49,692	267.57	124,677		5,267	4,270			5,267						0001
Purchased Call/SBG/SBG017WSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	06/20/2024	Exercise	1	50,860	269.17	151,015		4,431	3,393			4,431						0001
Purchased Call/SBG/SBG017XS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	04/03/2024	Exercise	1	339,135	268.39	79,744		25,677	18,675			25,677						0001
Purchased Call/SBG/SBG017XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	01/05/2024	Exercise	1	403,667	271.08	45,938		14,776	6,271			14,776						0001
Purchased Call/SBG/SBG017XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/21/2025	01/30/2024	Exercise	1	55,543	260.27	114,775		4,138	2,906			4,138						0001
Purchased Call/SBG/SBG017YS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/30/2023	03/28/2025	04/08/2024	Exercise	1	51,170	262.68	47,851		7,210	6,048			7,210						0001
Purchased Call/SBG/SBG017NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	03/19/2024	Exercise	1	1,305,179	254.73	54,741		186,991	181,420			186,991		(5,571)				0001
Purchased Call/SBG/SBG017NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/20/2024	03/22/2024	Exercise	1	803,337	259.01	31,275		110,056	106,665			110,056		(3,391)				0001
Purchased Call/SBG/SBG017NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	03/26/2024	Exercise	1	1,089,049	261.75	42,393		147,589	142,862			147,589		(4,727)				0001
Purchased Call/SBG/SBG017OS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	04/03/2024	Exercise	1	1,880,067	261.39	72,979		278,312	269,164			278,312		(9,148)				0001
Purchased Call/SBG/SBG017OSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	04/09/2024	Exercise	1	891,177	261.8	31,352		133,694	129,596			133,694		(4,098)				0001
Purchased Call/SBG/SBG017USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	11/14/2024	Exercise	1	109,786	262.76	3,974		9,923	8,198			9,923		(1,725)				0001
Purchased Call/SBG/SBG017USQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	03/28/2024	Exercise	1	1,812,992	262.83	65,367		182,652	153,229			182,652		(29,423)				0001
Purchased Call/SBG/SBG017USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024	12/03/2024	Exercise	1	813,636	263.41	26,404		78,265	66,022			78,265		(12,244)				0001
Purchased Call/SBG/SBG017VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	06/13/2024	Exercise	1	1,141,010	260.4	41,797		133,097	113,468			133,097		(19,629)				0001
Purchased Call/SBG/SBG017VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/16/2022	12/18/2024	07/09/2024	Exercise	1	1,446,693	260.18	52,200		166,437	141,201			166,437		(25,236)				0001
Purchased Call/SBG/SBG017VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2022	12/23/2024	10/24/2024	Exercise	1	836,943	260.96	30,381		89,657	74,717			89,657		(14,939)				0001
Purchased Call/SBG/SBG017YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	01/23/2024	Exercise	1	153,554	263.95	92,830		10,386	6,833			10,386						0001
Purchased Call/SBG/SBG017YSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	05/16/2024	Exercise	1	95,695	263.81	105,175		11,292	9,075			11,292						0001
Purchased Call/SBG/SBG017YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	01/25/2024	Exercise	1	698,922	265	127,247		47,738	31,409			47,738						0001
Purchased Call/SBG/SBG017YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/16/2025	06/25/2024	Exercise	1	48,145	265.26	38,999		5,140	4,005			5,140						0001
Purchased Call/SBG/SBG017YSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/19/2023	04/18/2025	01/11/2024	Exercise	1	188,106	265.44	111,815		12,958	8,521			12,958						0001
Purchased Call/SBG/SBG017YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2025	06/03/2024	Exercise	1	68,632	264.47	73,193		7,964	6,339			7,964						0001

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Purchased Call/SBG/SBG017Y5U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2023	04/25/2025	02/27/2024	Exercise	1	183,063	262.4	81,488		19,213	14,795			19,213						0001
Purchased Call/CSII/CSII000RSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2022	08/23/2024	03/25/2024	Exercise	1	3,141,359	289.51	113,902		1,184	(36,307)			1,184		(37,491)				0001
Purchased Call/CSII/CSII000RSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2022	08/22/2024	08/26/2024	Expire	1	1,202,314	287.88	47,883			(15,536)					(15,536)				0001
Purchased Call/CSII/CSII000RSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/24/2022	08/23/2024	03/29/2024	Exercise	1	2,876,335	289.9	99,617		5,693	(32,663)			5,693		(38,356)				0001
Purchased Call/CSII/CSII000RSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/25/2022	08/23/2024	03/29/2024	Exercise	1	2,432,329	289.78	90,707		1,217	(28,308)			1,217		(29,525)				0001
Purchased Call/CSII/CSII000RSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2022	08/26/2024	04/09/2024	Exercise	1	2,595,885	290.92	96,197		1,426	(30,396)			1,426		(31,822)				0001
Purchased Call/CSII/CSII000RSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/30/2022	08/29/2024	04/09/2024	Exercise	1	3,271,642	291.81	114,252		2,529	(35,819)			2,529		(38,347)				0001
Purchased Call/CSII/CSII000RSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/31/2022	08/30/2024	06/05/2024	Exercise	1	2,648,627	290.67	97,474		256	(32,226)			256		(32,482)				0001
Purchased Call/CSII/CSII000RSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2022	08/30/2024	03/29/2024	Exercise	1	2,345,669	289.22	87,606		1,342	(28,121)			1,342		(29,463)				0001
Purchased Call/CSII/CSII000RSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/06/2022	08/30/2024	01/24/2024	Exercise	1	1,988,070	290.53	71,975		270	(24,155)			270		(24,425)				0001
Purchased Call/CSII/CSII000SS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/07/2022	09/06/2024	02/06/2024	Exercise	1	2,136,524	289.8	79,540		327	(27,404)			327		(27,731)				0001
Purchased Call/CSII/CSII000SS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/12/2022	09/06/2024	01/12/2024	Exercise	1	1,782,700	289.92	65,711		782	(21,914)			782		(22,696)				0001
Purchased Call/CSII/CSII000SS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/09/2022	09/11/2024	03/29/2024	Exercise	1	1,211,033	289.82	44,687		1,071	(14,499)			1,071		(15,570)				0001
Purchased Call/CSII/CSII000SS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/14/2022	09/13/2024	09/17/2024	Expire	1	2,753,246	291.3	95,327			(33,953)					(33,953)				0001
Purchased Call/CSII/CSII000SSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2022	09/12/2024	09/16/2024	Expire	1	1,720,594	289.72	62,212			(22,118)					(22,118)				0001
Purchased Call/CSII/CSII000SSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/14/2022	09/13/2024	03/14/2024	Exercise	1	3,005,453	291.23	108,103		1,273	(37,007)			1,273		(38,279)				0001
Purchased Call/CSII/CSII000SSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2022	09/13/2024	09/17/2024	Expire	1	1,787,529	291.22	62,546			(22,309)					(22,309)				0001
Purchased Call/CSII/CSII000SSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/16/2022	09/16/2024	09/18/2024	Expire	1	3,508,646	290.64	128,487			(46,123)					(46,123)				0001
Purchased Call/JSG/JSG405LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/29/2023	12/31/2024	07/12/2024	Exercise	1	714,446	178.98	25,577		3,000	(22,577)			3,000		(25,577)				0001
Purchased Call/JSG/JSG405QSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2025	02/06/2024	Exercise	1	517,605	178.75	12,965	2,757	2,752	(5)			2,752						0001
Purchased Call/JSG/JSG405PSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/14/2024	02/14/2025	02/16/2024	Exercise	1	259,806	178.13	6,965	1,168	1,748	579			1,748						0001
Purchased Call/JSG/JSG405QS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/16/2024	02/19/2025	02/21/2024	Exercise	1	500,532	181.79	15,382	1,243	1,628	385			1,628						0001
Purchased Call/JSG/JSG405QS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/16/2024	02/18/2025	02/21/2024	Exercise	1	514,487	181.79	15,758	1,305	1,496	191			1,496						0001
Purchased Call/JSG/JSG405QSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/23/2024	02/25/2025	02/27/2024	Exercise	1	605,692	184.07	17,832	1,895	2,784	888			2,784						0001
Purchased Call/JSG/JSG405RS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/29/2024	02/28/2025	03/04/2024	Exercise	1	708,300	184.07	6,259	9,514	13,103	3,589			13,103						0001
Purchased Call/JSG/JSG405RSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/07/2024	03/07/2025	03/11/2024	Exercise	1	451,923	188.94	12,388	1,941	1,221	(719)			1,221						0001
Purchased Call/CSII/CSII000SSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/21/2022	09/20/2024	01/11/2024	Exercise	1	4,466,464	291.12	168,114		1,704	(59,658)			1,704		(61,362)				0001
Purchased Call/CSII/CSII000SSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/21/2022	09/20/2024	04/01/2024	Exercise	1	3,123,787	290.87	113,419		948	(40,427)			948		(41,375)				0001
Purchased Call/CSII/CSII000SSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/21/2022	09/19/2024	09/23/2024	Expire	1	3,571,002	290.93	134,479			(49,715)					(49,715)				0001
Purchased Call/CSII/CSII000SSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2022	09/20/2024	01/25/2024	Exercise	1	3,648,199	291.1	132,020		1,202	(47,089)			1,202		(48,291)				0001

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Purchased Call/CSII/CSII000SSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/23/2022	09/23/2024	05/06/2024	Exercise	1	3,100,678	289.03	115,648		16,580	(25,962)			16,580		(42,542)				0001
Purchased Call/CSII/CSII000SSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/27/2022	09/27/2024	01/25/2024	Exercise	1	2,130,200	288.48	97,763		13,831	(22,925)			13,831		(36,756)				0001
Purchased Call/CSII/CSII000SSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/27/2022	09/26/2024	09/25/2024	Exercise	1	2,167,557	288.52	99,093		379	(36,775)			379		(37,154)				0001
Purchased Call/CSII/CSII000SSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2022	10/03/2024	04/01/2024	Exercise	1	2,958,251	292.71	118,937		5,710	(39,987)			5,710		(45,697)				0001
Purchased Call/CSII/CSII000SSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2022	10/04/2024	06/04/2024	Exercise	1	3,519,598	293.5	130,925		3,240	(46,760)			3,240		(50,000)				0001
Purchased Call/CSII/CSII000SSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2022	10/04/2024	10/08/2024	Exercise	1	1,450,973	293.27	57,605		512	(21,666)			512		(22,177)				0001
Purchased Call/CSII/CSII000SSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2022	10/04/2024	10/08/2024	Expire	1	1,116,767	294.83	40,657			(15,700)					(15,700)				0001
Purchased Call/CSII/CSII000SSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/07/2022	10/07/2024	01/11/2024	Exercise	1	3,453,355	295.65	122,485		1,783	(45,817)			1,783		(47,599)				0001
Purchased Call/CSII/CSII000TS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/07/2022	10/08/2024	04/08/2024	Exercise	1	1,708,777	295.65	62,029		865	(23,110)			865		(23,975)				0001
Purchased Call/CSII/CSII000TS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/12/2022	10/11/2024	04/08/2024	Exercise	1	2,882,087	295.38	106,443		532	(41,210)			532		(41,742)				0001
Purchased Call/CSII/CSII000TS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/18/2022	10/18/2024	04/04/2024	Exercise	1	3,216,861	295.24	120,190		5,295	(42,940)			5,295		(48,235)				0001
Purchased Call/CSII/CSII000TS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/18/2022	10/17/2024	10/21/2024	Expire	1	2,678,232	295.24	98,819			(39,667)					(39,667)				0001
Purchased Call/SBG/SBG0170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	04/23/2024	Exercise	1	1,226,428	264.91	48,260		142,435	135,200			142,435		(7,234)				0001
Purchased Call/SBG/SBG0170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024	04/25/2024	Exercise	1	480,878	264.24	17,985		61,093	58,301			61,093		(2,792)				0001
Purchased Call/SBG/SBG0170SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/26/2022	04/25/2024	04/22/2024	Exercise	1	2,039,329	262.64	77,412		266,508	254,196			266,508		(12,312)				0001
Purchased Call/SBG/SBG0170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	04/30/2024	Exercise	1	937,090	263.94	34,798		120,105	114,533			120,105		(5,573)				0001
Purchased Call/SBG/SBG0171VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/05/2023	01/03/2025	01/30/2024	Exercise	1	264,152	260.35	43,496		14,598	11,691			14,598						0001
Purchased Call/SBG/SBG0171VSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2025	07/12/2024	Exercise	1	97,879	261.48	33,182		11,326	9,508			11,326						0001
Purchased Call/SBG/SBG0171HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/10/2023	02/11/2025	02/15/2024	Exercise	1	136,375	268.05	55,735		9,321	6,568			9,321						0001
Purchased Call/SBG/SBG0172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	03/12/2024	Exercise	1	185,106	263.47	102,641		18,858	14,261			18,858						0001
Purchased Call/SBG/SBG0172S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	01/29/2024	Exercise	1	104,278	262.08	46,156		9,360	6,760			9,360						0001
Purchased Call/SBG/SBG0172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	06/24/2024	Exercise	1	530,086	262.37	53,307		61,694	48,431			61,694						0001
Purchased Call/SBG/SBG0172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/16/2023	05/16/2025	10/16/2024	Exercise	1	55,124	262.92	46,739		5,214	3,831			5,214						0001
Purchased Call/SBG/SBG0172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	05/08/2024	Exercise	1	167,002	263.81	78,266		16,973	12,772			16,973						0001
Purchased Call/SBG/SBG0172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/20/2025	03/06/2024	Exercise	1	230,508	263.97	54,047		23,850	18,030			23,850						0001
Purchased Call/SBG/SBG0172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	05/24/2024	Exercise	1	99,017	263.97	55,284		10,212	7,710			10,212						0001
Purchased Call/SBG/SBG0172SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2025	06/25/2024	Exercise	1	276,380	264.61	97,176		25,755	18,759			25,755						0001
Purchased Call/SBG/SBG0172SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	02/08/2024	Exercise	1	1,314,062	263.51	121,777		146,435	113,149			146,435						0001
Purchased Call/SBG/SBG0172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/28/2025	02/05/2024	Exercise	1	169,029	263.82	62,918		14,982	10,670			14,982						0001
Purchased Call/SBG/SBG0172SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/26/2025	01/22/2024	Exercise	1	106,572	263.82	92,897		9,566	6,850			9,566						0001

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Purchased Call/SBG/SBG0172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2023	05/30/2025	05/08/2024	Exercise	1	237,393	261.04	204,258		27,229	21,133			27,229						0001
Purchased Call/SBG/SBG0172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/03/2025	06/27/2024	Exercise	1	102,230	264.33	44,006		10,524	7,879			10,524						0001
Purchased Call/CSII/CSII000TSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2022	10/18/2024	01/05/2024	Exercise	1	4,683,142	296.86	165,786		1,594	(65,111)			1,594		(66,705)				0001
Purchased Call/CSII/CSII000TSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/21/2022	10/23/2024	04/08/2024	Exercise	1	1,253,552	296.84	45,379		1,841	(16,584)			1,841		(18,425)				0001
Purchased Call/CSII/CSII000TSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/21/2022	10/21/2024	04/08/2024	Exercise	1	3,036,145	296.84	95,368		2,179	(37,023)			2,179		(39,202)				0001
Purchased Call/CSII/CSII000TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/21/2022	10/22/2024	04/08/2024	Exercise	1	667,718	296.84	24,105		512	(9,255)			512		(9,768)				0001
Purchased Call/CSII/CSII000TSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/25/2022	10/24/2024	10/28/2024	Expire	1	2,449,458	295.84	81,002			(33,228)					(33,228)				0001
Purchased Call/CSII/CSII000TSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/26/2022	10/25/2024	03/20/2024	Exercise	1	4,590,212	296.13	155,718		911	(63,203)			911		(64,114)				0001
Purchased Call/CSII/CSII000TSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/26/2022	10/25/2024	10/29/2024	Expire	1	1,706,828	295.72	56,731			(23,390)					(23,390)				0001
Purchased Call/CSII/CSII000TSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/01/2022	10/31/2024	02/02/2024	Exercise	1	3,986,922	293.36	150,330		1,859	(61,079)			1,859		(62,937)				0001
Purchased Call/CSII/CSII000TSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/01/2022	10/28/2024	02/22/2024	Exercise	1	4,796,969	292.72	179,905		923	(74,296)			923		(75,219)				0001
Purchased Call/CSII/CSII000TSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/02/2022	11/01/2024	04/01/2024	Exercise	1	3,905,833	294.09	137,368	924	1,615	(56,997)			1,615		(58,612)				0001
Purchased Call/CSII/CSII000TSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/03/2022	11/01/2024	04/01/2024	Exercise	1	4,691,048	295.27	162,241		899	(67,602)			899		(68,501)				0001
Purchased Call/CSII/CSII000TSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/04/2022	11/05/2024	11/07/2024	Expire	1	712,828	294.74	24,255			(11,080)					(11,080)				0001
Purchased Call/CSII/CSII000TSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/07/2022	11/04/2024	04/01/2024	Exercise	1	2,373,448	294.74	82,431		741	(34,292)			741		(35,033)				0001
Purchased Call/CSII/CSII000TST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/08/2022	11/07/2024	03/25/2024	Exercise	1	2,642,285	294.72	90,744		461	(38,313)			461		(38,774)				0001
Purchased Call/CSII/CSII000TSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/09/2022	11/08/2024	01/11/2024	Exercise	1	4,548,251	293.77	150,752		1,261	(63,677)			1,261		(64,938)				0001
Purchased Call/CSII/CSII000TSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/10/2022	11/08/2024	01/10/2024	Exercise	1	5,527,771	291.14	221,641		3,169	(92,351)			3,169		(95,520)				0001
Purchased Call/CSII/CSII000TSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/11/2022	11/13/2024	04/01/2024	Exercise	1	2,146,768	294.01	78,422		1,547	(32,600)			1,547		(34,148)				0001
Purchased Call/JSG/JSG405SS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/11/2024	03/11/2025	03/13/2024	Exercise	1	580,693	191.43	10,459	5,223	2,868	(2,356)			2,868						0001
Purchased Call/JSG/JSG405TS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	03/27/2024	Exercise	1	530,094	191.43	11,636	3,724	3,245	(479)			3,245						0001
Purchased Call/JSG/JSG405TSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/03/2024	04/03/2025	04/05/2024	Exercise	1	466,369	184.63	13,428	1,727	1,359	(368)			1,359						0001
Purchased Call/JSG/JSG405US7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2025	04/11/2024	Exercise	1	678,153	184.94	21,399	1,575	1,092	(483)			1,092						0001
Purchased Call/JSG/JSG405USV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/18/2024	04/17/2025	04/22/2024	Exercise	1	400,033	178.01	10,210	2,095	3,646	1,550			3,646						0001
Purchased Call/JSG/JSG405VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/24/2024	04/24/2025	04/26/2024	Exercise	1	455,848	185.39	11,496	2,480	2,627	147			2,627						0001
Purchased Call/JSG/JSG405VSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/03/2024	05/02/2025	05/07/2024	Exercise	1	1,272,709	182.91	38,763	3,464	2,681	(783)			2,681						0001
Purchased Call/SBG/SBG1170S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/12/2023	06/12/2025	01/18/2024	Exercise	1	146,167	266.31	139,130		11,640	7,808			11,640						0001
Purchased Call/SBG/SBG1170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2025	03/20/2024	Exercise	1	175,364	267.56	69,687		16,721	12,114			16,721						0001
Purchased Call/SBG/SBG1170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/25/2025	02/02/2024	Exercise	1	249,406	266.88	87,781		23,525	16,844			23,525						0001
Purchased Call/SBG/SBG1170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/24/2025	01/05/2024	Exercise	1	323,439	266.88	76,959		24,873	16,212			24,873						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG017II5U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/10/2025	03/04/2024	Exercise	1	93,208	268.05	60,571		6,930	5,050			6,930						0001
Purchased Call/SBG/SBG017II5Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/17/2025	11/22/2024	Exercise	1	47,002	269.38	77,417		3,015	2,052			3,015						0001
Purchased Call/SBG/SBG017XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2023	02/28/2025	10/29/2024	Exercise	1	106,800	269.19	47,286		6,665	4,436			6,665						0001
Purchased Call/SBG/SBG017XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2023	03/06/2025	02/09/2024	Exercise	1	98,300	271.21	129,985		6,007	4,104			6,007						0001
Purchased Call/SBG/SBG017XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	03/20/2024	Exercise	1	99,595	259.39	64,037		11,790	9,591			11,790						0001
Purchased Call/SBG/SBG017PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/21/2024	05/23/2024	Exercise	1	400,000	263.72	15,000		50,486	47,581			50,486		(2,905)				0001
Purchased Call/SBG/SBG017QS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	06/13/2024	Exercise	1	317,839	267.06	11,824		33,441	30,810			33,441		(2,631)				0001
Purchased Call/JSG/JSG405IIS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/09/2024	05/09/2025	05/13/2024	Exercise	1	553,513	188.62	17,208	1,359	1,433	74			1,433						0001
Purchased Call/JSG/JSG405IISC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/10/2024	05/09/2025	05/14/2024	Exercise	1	796,582	188.62	20,061	4,268	1,591	(2,678)			1,591						0001
Purchased Call/JSG/JSG405YS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/06/2024	06/06/2025	06/10/2024	Exercise	1	702,558	179.91	18,214	3,750	6,103	2,353			6,103						0001
Purchased Call/JSG/JSG405YSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/13/2024	06/13/2025	06/17/2024	Exercise	1	587,258	177.81	17,158	2,168	3,298	1,130			3,298						0001
Purchased Call/JSG/JSG405YSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/17/2024	06/17/2025	06/20/2024	Exercise	1	1,015,425	178.8	33,458	1,853	3,019	1,166			3,019						0001
Purchased Call/JSG/JSG405ZS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/18/2024	06/18/2025	06/21/2024	Exercise	1	1,205,586	179.94	36,235	3,945	4,703	758			4,703						0001
Purchased Call/JSG/JSG405ZSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/28/2024	06/27/2025	07/02/2024	Exercise	1	652,436	180.71	22,644	650	900	250			900						0001
Purchased Call/JSG/JSG405ZSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	07/05/2024	Exercise	1	984,919	178.73	33,219	1,414	2,398	983			2,398						0001
Purchased Call/JSG/JSG505SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/11/2024	07/11/2025	07/15/2024	Exercise	1	490,978	187.94	16,208	906	834	(72)			834						0001
Purchased Call/CSII/CSII000TSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/11/2022	11/11/2024	04/01/2024	Exercise	1	2,706,914	294.01	98,069		1,120	(41,408)			1,120		(42,529)				0001
Purchased Call/CSII/CSII000US1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/15/2022	11/14/2024	01/19/2024	Exercise	1	4,458,713	294.03	161,284		482	(70,013)			482		(70,496)				0001
Purchased Call/CSII/CSII000US6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/21/2022	11/18/2024	08/22/2024	Exercise	1	4,732,898	291.58	166,236		12,819	(61,038)			12,819		(73,857)				0001
Purchased Call/CSII/CSII000US8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/22/2022	11/21/2024	02/26/2024	Exercise	1	4,957,619	290.59	183,244		56,204	(25,823)			56,204		(82,027)				0001
Purchased Call/CSII/CSII000US9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/23/2022	11/22/2024	01/10/2024	Exercise	1	3,301,770	291.03	119,509		37,950	(15,839)			37,950		(53,789)				0001
Purchased Call/CSII/CSII000USA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/25/2022	11/27/2024	07/24/2024	Exercise	1	1,646,294	290.78	58,158		18,420	(8,212)			18,420		(26,632)				0001
Purchased Call/CSII/CSII000USC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/29/2022	11/29/2024	01/08/2024	Exercise	1	3,896,410	291.95	134,610		35,372	(26,225)			35,372		(61,597)				0001
Purchased Call/CSII/CSII000USE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/30/2022	11/29/2024	05/13/2024	Exercise	1	2,353,861	290.36	86,826		34,100	(6,110)			34,100		(40,210)				0001
Purchased Call/CSII/CSII000USG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/02/2022	12/03/2024	05/08/2024	Exercise	1	728,233	290.07	26,435		5,407	(6,830)			5,407		(12,237)				0001
Purchased Call/CSII/CSII000USJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/06/2022	12/06/2024	01/09/2024	Exercise	1	4,728,620	287.19	164,809		36,977	(40,053)			36,977		(77,029)				0001
Purchased Call/CSII/CSII000USK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/06/2022	12/05/2024	04/24/2024	Exercise	1	5,563,067	288.46	183,267	1,525	41,040	(45,859)			41,040		(86,899)				0001
Purchased Call/CSII/CSII000USL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/07/2022	12/06/2024	01/05/2024	Exercise	1	4,702,870	286.61	161,015		47,084	(28,370)			47,084		(75,454)				0001
Purchased Call/CSII/CSII000USO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/09/2022	12/09/2024	03/14/2024	Exercise	1	1,547,270	285.18	55,351		20,355	(5,798)			20,355		(26,153)				0001
Purchased Call/CSII/CSII000USS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/14/2022	12/13/2024	01/19/2024	Exercise	1	4,706,835	284.3	177,389		41,388	(43,447)			41,388		(84,836)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG11709P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	04/04/2024	Exercise	1	99,717	269.89	101,728		9,294	6,602			9,294						0001
Purchased Call/SBG/SBG11709Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/03/2023	07/03/2025	02/02/2024	Exercise	1	593,808	270.91	122,468		34,317	18,241			34,317						0001
Purchased Call/SBG/SBG11709U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	06/05/2024	Exercise	1	165,544	268.49	61,315		16,337	11,814			16,337						0001
Purchased Call/SBG/SBG11709X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2023	07/11/2025	03/22/2024	Exercise	1	108,997	269.39	89,797		8,829	5,839			8,829						0001
Purchased Call/SBG/SBG11719S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	05/08/2024	Exercise	1	276,299	272.26	87,010		19,483	11,777			19,483						0001
Purchased Call/SBG/SBG11719F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	02/02/2024	Exercise	1	149,125	273.82	94,315		7,567	3,326			7,567						0001
Purchased Call/SBG/SBG017XSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/17/2025	01/25/2024	Exercise	1	54,251	258.72	58,727		4,332	3,131			4,332						0001
Purchased Call/SBG/SBG017YS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/26/2025	02/27/2024	Exercise	1	98,361	259.42	80,361		10,232	7,997			10,232						0001
Purchased Call/SBG/SBG017YS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/01/2025	01/05/2024	Exercise	1	145,666	263.51	54,850		13,457	10,136			13,457						0001
Purchased Call/SBG/SBG017YSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/09/2025	04/30/2024	Exercise	1	50,089	263.81	41,929		6,173	5,005			6,173						0001
Purchased Call/SBG/SBG017YSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	09/20/2024	Exercise	1	49,594	264.81	124,945		4,040	2,870			4,040						0001
Purchased Call/JSG/JSG5051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/23/2024	07/23/2025	07/25/2024	Exercise	1	785,422	187.94	24,275	2,275	2,276	1			2,276						0001
Purchased Call/JSG/JSG5052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/05/2024	08/05/2025	08/07/2024	Exercise	1	295,662	174.59	9,842	504	1,102	597			1,102						0001
Purchased Call/JSG/JSG5052SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/15/2024	08/15/2025	08/19/2024	Exercise	1	307,730	181.03	10,496	399	778	380			778						0001
Purchased Call/JSG/JSG5053S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/22/2024	08/22/2025	08/26/2024	Exercise	1	312,444	183.47	10,262	602	997	395			997						0001
Purchased Call/JSG/JSG5054SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/13/2024	09/12/2025	09/17/2024	Exercise	1	753,031	186.26	24,414	1,687	2,056	370			2,056						0001
Purchased Call/JSG/JSG5054SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/18/2024	09/18/2025	09/20/2024	Exercise	1	291,524	187.39	7,744	1,507	1,728	221			1,728						0001
Purchased Call/CSII/CSII000USY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/16/2022	12/16/2024	05/22/2024	Exercise	1	3,182,791	285.74	115,086		1,163	(54,357)			1,163		(55,519)				0001
Purchased Call/CSII/CSII000USH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/20/2022	12/20/2024	01/24/2024	Exercise	1	2,915,965	286	107,536		746	(51,622)			746		(52,368)				0001
Purchased Call/CSII/CSII000USX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/20/2022	12/19/2024	01/12/2024	Exercise	1	6,353,112	285.39	207,859	5,247	5,111	(100,983)			5,111		(106,094)				0001
Purchased Call/CSII/CSII000USY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/22/2022	12/20/2024	03/22/2024	Exercise	1	2,170,596	285.71	87,890		989	(42,938)			989		(43,927)				0001
Purchased Call/CSII/CSII000VS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/23/2022	12/23/2024	02/06/2024	Exercise	1	1,004,260	287.56	39,417		1,738	(17,860)			1,738		(19,598)				0001
Purchased Call/CSII/CSII000VS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/27/2022	12/27/2024	02/13/2024	Exercise	1	5,097,594	287.7	186,391		1,434	(91,528)			1,434		(92,962)				0001
Purchased Call/CSII/CSII000VS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/29/2022	12/27/2024	02/06/2024	Exercise	1	4,024,078	287.98	148,917		3,309	(71,046)			3,309		(74,355)				0001
Purchased Call/CSII/CSII000VS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/30/2022	12/31/2024	06/05/2024	Exercise	1	244,600	288.69	8,879		682	(3,776)			682		(4,458)				0001
Purchased Call/CSII/CSII000VS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	01/03/2023	01/03/2025	03/07/2024	Exercise	1	658,526	288.04	158,739		9,331	(2,995)			9,331		(9,292)				0001
Purchased Call/CSII/CSII000VSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	01/19/2023	01/17/2025	04/19/2024	Exercise	1	389,331	294.8	145,032		2,868	(4,681)			2,868						0001
Purchased Call/CSII/CSII000VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	01/19/2023	01/17/2025	06/26/2024	Exercise	1	107,479	293.58	104,151		812	(1,385)			812						0001
Purchased Call/SBG/SBG017QS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	06/27/2024	07/01/2024	Exercise	1	999,689	262.16	29,230		122,113	114,877			122,113		(7,235)				0001
Purchased Call/SBG/SBG11719M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/06/2025	01/08/2024	Exercise	1	207,989	272.52	110,353		11,971	5,983			11,971						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2023	08/07/2025	05/01/2024	Exercise	1	164,673	272.58	161,624		11,070	6,321			11,070						0001
Purchased Call/SBG/SBG1171SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	02/14/2024	Exercise	1	386,997	272.78	165,316		23,572	12,377			23,572						0001
Purchased Call/SBG/SBG1171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	01/23/2024	Exercise	1	399,186	272.9	64,707		21,021	9,390			21,021						0001
Purchased Call/SBG/SBG1171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	01/23/2024	Exercise	1	213,931	270.01	183,099		14,331	8,060			14,331						0001
Purchased Call/SBG/SBG1172SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	02/01/2024	Exercise	1	158,890	273.65	144,536		10,238	5,490			10,238						0001
Purchased Call/SBG/SBG1172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	04/11/2024	Exercise	1	152,367	274.79	158,073		11,903	7,291			11,903						0001
Purchased Call/SBG/SBG1172SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	01/25/2024	Exercise	1	125,249	274.98	100,565		6,605	2,794			6,605						0001
Purchased Call/SBG/SBG1172SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/11/2023	09/11/2025	04/17/2024	Exercise	1	53,966	275.44	107,608		4,832	3,187			4,832						0001
Purchased Call/SBG/SBG1172SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	01/05/2024	Exercise	1	456,918	276.35	194,782		24,096	10,165			24,096						0001
Purchased Call/CSII/CSII000VSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/24/2023	01/23/2025	01/29/2024	Exercise	1	86,713	295.16	97,315		510	(1,167)			510						0001
Purchased Call/CSII/CSII000VSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/25/2023	01/24/2025	03/26/2024	Exercise	1	405,387	294.85	93,983		4,181	(4,209)			4,181						0001
Purchased Call/CSII/CSII000VSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/27/2023	01/27/2025	03/06/2024	Exercise	1	979,301	298.11	92,255		9,664	(9,351)			9,664		(7,580)				0001
Purchased Call/CSII/CSII000IS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/02/2023	01/31/2025	01/30/2024	Exercise	1	843,397	297.18	112,437		4,778	(11,991)			4,778						0001
Purchased Call/CSII/CSII000IS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/03/2023	02/03/2025	02/09/2024	Exercise	1	168,227	295.66	76,196		1,625	(1,726)			1,625						0001
Purchased Call/CSII/CSII000IS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/10/2023	02/11/2025	02/15/2024	Exercise	1	173,609	295.89	60,501		1,062	(2,452)			1,062						0001
Purchased Call/CSII/CSII000IRE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/15/2023	02/14/2025	01/26/2024	Exercise	1	463,392	296.03	128,988		3,199	(6,197)			3,199						0001
Purchased Call/CSII/CSII000IRG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/16/2023	02/14/2025	03/26/2024	Exercise	1	98,762	295.19	96,357		897	(1,116)			897						0001
Purchased Call/JSG/JSG30529F	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024	01/04/2024	Expire	1	1,216,581	253.08	50,123			(69)					(69)				0001
Purchased Call/JSG/JSG30555B	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/04/2022	02/05/2024	02/07/2024	Expire	1	1,075,928	233.96	43,252			(2,082)					(2,082)				0001
Purchased Call/JSG/JSG30555E	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	02/09/2024	Expire	1	542,328	233.67	21,856			(1,111)					(1,111)				0001
Purchased Call/JSG/JSG30555L	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	02/13/2024	Expire	1	912,225	242.83	36,671			(1,965)					(1,965)				0001
Purchased Call/JSG/JSG30555S	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/11/2022	02/13/2024	02/15/2024	Expire	1	420,810	230.26	16,832			(994)					(994)				0001
Purchased Call/JSG/JSG30569G	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024	02/23/2024	Expire	1	365,383	228.03	14,652			(1,026)					(1,026)				0001
Purchased Call/JSG/JSG30569H	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/18/2022	02/16/2024	02/21/2024	Expire	1	724,321	228.03	29,045			(1,848)					(1,848)				0001
Purchased Call/JSG/JSG30569H	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/11/2022	03/13/2024	03/15/2024	Expire	1	980,766	227.24	38,936			(3,846)					(3,846)				0001
Purchased Call/JSG/JSG30585I	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/11/2022	03/12/2024	03/14/2024	Expire	1	1,553,306	227.24	61,666			(6,014)					(6,014)				0001
Purchased Call/JSG/JSG30585R	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/15/2022	03/15/2024	03/19/2024	Expire	1	802,806	230.07	31,871			(3,235)					(3,235)				0001
Purchased Call/JSG/JSG30595B	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2024	03/25/2024	Expire	1	528,419	235.41	20,820			(2,285)					(2,285)				0001
Purchased Call/JSG/JSG30595C	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	03/26/2024	Expire	1	472,505	236.55	18,617			(2,069)					(2,069)				0001
Purchased Call/JSG/JSG30595L	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/25/2022	03/27/2024	03/29/2024	Expire	1	451,973	237.32	17,717			(2,090)					(2,090)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG30S9SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	04/01/2024	Expire	1	1,682,642	237.75	65,791			(7,862)				(7,862)				0001
Purchased Call/JSG/JSG30SAS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2024	04/05/2024	Expire	1	502,676	239.5	19,655			(2,507)				(2,507)				0001
Purchased Call/JSG/JSG30SAS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/06/2022	04/05/2024	04/09/2024	Expire	1	767,323	238.7	29,926			(3,905)				(3,905)				0001
Purchased Call/JSG/JSG30SASN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/08/2022	04/09/2024	04/11/2024	Expire	1	2,276,672	240.73	89,018			(12,105)				(12,105)				0001
Purchased Call/SBG/SBG017YSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/23/2025	04/17/2024	Exercise	1	208,072	264.17	42,812		25,292	20,326			25,292					0001
Purchased Call/SBG/SBG017YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/30/2025	01/30/2024	Exercise	1	257,482	264.39	74,962		11,711	8,193			11,711					0001
Purchased Call/SBG/SBG0172S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2023	05/02/2025	04/30/2024	Exercise	1	80,774	261.05	63,446		10,842	8,856			10,842					0001
Purchased Call/SBG/SBG0172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	01/10/2024	Exercise	1	178,702	262.96	69,175		17,159	12,751			17,159					0001
Purchased Call/SBG/SBG0172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2025	04/11/2024	Exercise	1	99,145	262.96	65,417		12,850	10,403			12,850					0001
Purchased Call/SBG/SBG017RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	06/17/2024	Exercise	1	424,827	263.06	15,846		51,217	46,625			51,217		(4,593)			0001
Purchased Call/SBG/SBG017RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/07/2024	08/09/2024	Exercise	1	639,066	262.25	23,709		50,260	43,137			50,260		(7,123)			0001
Purchased Call/SBG/SBG017SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	08/20/2024	Exercise	1	469,906	265.43	17,239		36,178	30,738			36,178		(5,440)			0001
Purchased Call/SBG/SBG1172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	02/06/2024	Exercise	1	347,833	278.63	111,533		18,438	7,735			18,438					0001
Purchased Call/SBG/SBG1172SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	07/25/2024	Exercise	1	96,611	278.09	117,327		5,603	2,624			5,603					0001
Purchased Call/SBG/SBG1172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	02/26/2024	Exercise	1	538,919	276.71	208,495		26,880	10,241			26,880					0001
Purchased Call/SBG/SBG1173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	05/20/2024	Exercise	1	101,732	269.43	115,548		8,130	4,927			8,130					0001
Purchased Call/SBG/SBG1173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	03/20/2024	Exercise	1	313,595	270.19	176,678		26,492	16,485			26,492					0001
Purchased Call/SBG/SBG1173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	06/25/2024	Exercise	1	149,816	269.63	112,770		11,640	6,853			11,640					0001
Purchased Call/SBG/SBG1173SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	03/28/2024	Exercise	1	306,710	269.36	89,127		29,940	20,107			29,940					0001
Purchased Call/CSII/CSII000IISL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	02/22/2023	02/21/2025	02/26/2024	Exercise	1	308,821	292.65	173,006		2,461	(3,908)			2,461					0001
Purchased Call/CSII/CSII000IISM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	02/22/2023	02/21/2025	07/30/2024	Exercise	1	29,001	292.44	62,486		250	(354)			250					0001
Purchased Call/CSII/CSII000IISQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	02/24/2023	02/26/2025	02/06/2024	Exercise	1	99,105	292.47	51,831		942	(1,124)			942					0001
Purchased Call/CSII/CSII000IISS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/01/2023	02/28/2025	01/26/2024	Exercise	1	200,001	293.35	122,325		2,337	(1,833)			2,337					0001
Purchased Call/CSII/CSII000IIST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/01/2023	02/28/2025	02/06/2024	Exercise	1	159,745	292.73	139,801		1,717	(1,710)			1,717					0001
Purchased Call/CSII/CSII000IISU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/02/2023	02/28/2025	01/19/2024	Exercise	1	268,359	292.55	106,990		2,996	(2,623)			2,996					0001
Purchased Call/CSII/CSII000IISY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/07/2023	03/06/2025	03/12/2024	Exercise	1	228,239	293.4	130,370		2,380	(2,173)			2,380					0001
Purchased Call/CSII/CSII000IISZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/08/2023	03/07/2025	02/26/2024	Exercise	1	246,532	290.98	165,966		2,730	(2,481)			2,730					0001
Purchased Call/CSII/CSII000IXS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/10/2023	03/12/2025	03/22/2024	Exercise	1	63,933	287.58	36,288		1,292	(93)			1,292					0001
Purchased Call/CSII/CSII000IXS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/10/2023	03/10/2025	01/05/2024	Exercise	1	327,918	287.58	130,284		6,209	(858)			6,209					0001
Purchased Call/CSII/CSII000IXS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/14/2023	03/13/2025	04/19/2024	Exercise	1	156,920	284.83	198,635		3,043	(582)			3,043					0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000X96	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI190L770X0HC3ZE78	03/15/2023	03/14/2025	04/11/2024	Exercise	1	166,601	283.88	99,744		5,561	1,892			5,561						0001
Purchased Call/SBG/SBG0173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	05/22/2024	Exercise	1	46,436	262.94	69,153		5,798	4,618			5,798						0001
Purchased Call/SBG/SBG0173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/26/2023	05/29/2025	03/19/2024	Exercise	1	124,825	263.82	20,318		12,501	9,315			12,501						0001
Purchased Call/SBG/SBG0173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	01/05/2024	Exercise	1	233,971	262.24	178,023		25,259	19,226			25,259						0001
Purchased Call/SBG/SBG1170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/09/2023	06/11/2025	01/05/2024	Exercise	1	234,158	265.83	83,388		18,090	11,962			18,090						0001
Purchased Call/SBG/SBG1170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/19/2025	02/29/2024	Exercise	1	145,989	268.76	77,158		10,765	6,897			10,765						0001
Purchased Call/SBG/SBG1170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	02/28/2024	Exercise	1	105,880	266.88	94,059		8,150	5,324			8,150						0001
Purchased Call/JSG/JSG305BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024	04/26/2024	Expire	1	996,919	238.52	38,780			(6,064)					(6,064)				0001
Purchased Call/JSG/JSG305BST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	04/29/2024	Expire	1	713,075	238.7	27,810			(4,387)					(4,387)				0001
Purchased Call/JSG/JSG305CS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/29/2022	05/01/2024	05/03/2024	Expire	1	1,227,508	233.37	46,891			(7,783)					(7,783)				0001
Purchased Call/JSG/JSG305CS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	05/10/2024	Expire	1	788,329	232.72	30,114			(5,288)					(5,288)				0001
Purchased Call/JSG/JSG305CST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/10/2022	05/10/2024	05/14/2024	Expire	1	620,254	228.56	23,756			(4,236)					(4,236)				0001
Purchased Call/JSG/JSG305DS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/13/2022	05/14/2024	05/16/2024	Expire	1	2,402,137	231.15	92,002			(16,934)					(16,934)				0001
Purchased Call/JSG/JSG305DS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/24/2022	05/24/2024	05/29/2024	Expire	1	1,731,192	228.84	66,478			(13,131)					(13,131)				0001
Purchased Call/JSG/JSG305ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/27/2022	05/29/2024	05/31/2024	Expire	1	2,769,465	234.58	106,071			(21,709)					(21,709)				0001
Purchased Call/JSG/JSG305ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/31/2022	05/31/2024	06/04/2024	Expire	1	725,162	233.41	27,701			(5,738)					(5,738)				0001
Purchased Call/JSG/JSG305ESA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/01/2022	05/31/2024	06/04/2024	Expire	1	1,302,224	232.07	50,396			(10,453)					(10,453)				0001
Purchased Call/JSG/JSG305ESF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	06/05/2024	Expire	1	136,353	232.51	5,291			(1,121)					(1,121)				0001
Purchased Call/JSG/JSG3051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/01/2022	08/01/2024	08/05/2024	Expire	1	1,249,064	224.19	48,589			(14,197)					(14,197)				0001
Purchased Call/JSG/JSG3051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/05/2022	08/07/2024	08/09/2024	Expire	1	973,292	224.51	36,693			(11,023)					(11,023)				0001
Purchased Call/JSG/JSG3051SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/10/2022	08/09/2024	08/13/2024	Expire	1	651,977	231	24,580			(7,462)					(7,462)				0001
Purchased Call/JSG/JSG305JSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/23/2022	08/23/2024	08/27/2024	Expire	1	1,139,932	225.16	42,861			(13,817)					(13,817)				0001
Purchased Call/JSG/JSG305JSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/31/2022	08/30/2024	09/04/2024	Expire	1	1,406,620	217.62	52,748			(17,534)					(17,534)				0001
Purchased Call/JSG/JSG305KS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/02/2022	09/04/2024	09/06/2024	Expire	1	2,981,016	217.06	111,788			(37,928)					(37,928)				0001
Purchased Call/JSG/JSG305LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/27/2022	09/27/2024	10/01/2024	Expire	1	1,216,470	205.92	45,009			(16,670)					(16,670)				0001
Purchased Call/JSG/JSG305NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/26/2022	10/25/2024	10/29/2024	Expire	1	2,580,887	210.46	94,719			(38,772)					(38,772)				0001
Purchased Call/SBG/SBG1173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	02/02/2024	Exercise	1	523,361	269.36	185,086		47,882	31,052			47,882						0001
Purchased Call/SBG/SBG1173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2025	03/21/2024	Exercise	1	234,369	269.42	140,610		21,834	14,306			21,834						0001
Purchased Call/SBG/SBG1173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	03/15/2024	Exercise	1	279,842	267.94	77,430		27,488	18,393			27,488						0001
Purchased Call/SBG/SBG1173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/27/2023	10/29/2025	01/09/2024	Exercise	1	226,571	267.21	111,782		14,736	7,294			14,736						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG1174S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	03/04/2024	Exercise	1	201,316	267.9	186,305		16,552	9,911			16,552						0001
Purchased Call/SBG/SBG1174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/11/2025	05/09/2024	Exercise	1	47,591	269.01	54,839		4,644	3,048			4,644						0001
Purchased Call/SBG/SBG1174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	04/24/2024	Exercise	1	317,181	272.33	141,931		27,738	17,026			27,738						0001
Purchased Call/CSII/CSII000XSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/17/2023	03/19/2025	02/08/2024	Exercise	1	1,301,809	283.14	91,677		26,096	3,368			26,096						0001
Purchased Call/CSII/CSII000XSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/21/2023	03/20/2025	01/25/2024	Exercise	1	770,300	283.75	255,595		19,651	296			19,651						0001
Purchased Call/CSII/CSII000XSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/22/2023	03/21/2025	01/30/2024	Exercise	1	356,700	285.1	189,605		7,268	(668)			7,268						0001
Purchased Call/CSII/CSII000XSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/23/2023	03/21/2025	03/22/2024	Exercise	1	136,530	284.64	106,274		3,268	201			3,268						0001
Purchased Call/CSII/CSII000XSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/31/2023	04/02/2025	01/10/2024	Exercise	1	138,746	286.87	19,294		3,780	605			3,780						0001
Purchased Call/CSII/CSII000XSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/31/2023	03/31/2025	03/06/2024	Exercise	1	60,559	286.87	86,796		1,002	(382)			1,002						0001
Purchased Call/CSII/CSII000XSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/05/2023	04/04/2025	05/09/2024	Exercise	1	54,351	287.72	157,081		1,353	106			1,353						0001
Purchased Call/CSII/CSII000XSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/06/2023	04/04/2025	02/09/2024	Exercise	1	318,488	286.82	139,476		7,060	(320)			7,060						0001
Purchased Call/CSII/CSII000XSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/06/2023	04/09/2025	02/14/2024	Exercise	1	717,229	286.82	85,183		13,833	(2,897)			13,833						0001
Purchased Call/CSII/CSII000XSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/13/2023	04/11/2025	01/19/2024	Exercise	1	267,109	288.48	159,144		5,284	(982)			5,284						0001
Purchased Call/SBG/SBG1171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	04/17/2024	Exercise	1	99,916	270.04	68,617		8,576	5,796			8,576						0001
Purchased Call/SBG/SBG1171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	04/01/2024	Exercise	1	605,398	272.03	89,035		59,822	42,859			59,822		(12,899)				0001
Purchased Call/SBG/SBG1171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/24/2023	07/24/2025	03/21/2024	Exercise	1	123,756	273.02	81,662		8,177	4,693			8,177						0001
Purchased Call/SBG/SBG1171SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2023	07/25/2025	03/19/2024	Exercise	1	103,625	273.61	101,353		6,318	3,404			6,318						0001
Purchased Call/SBG/SBG1175SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	01/19/2024	Exercise	1	416,307	274.64	196,044		25,964	11,081			25,964						0001
Purchased Call/SBG/SBG1175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	01/09/2024	Exercise	1	3,031,758	276.12	106,136	3,748	5,155	1,407			5,155						0001
Purchased Call/SBG/SBG1175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	01/09/2024	Exercise	1	1,325,245	276.12	45,194	1,837	2,445	607			2,445						0001
Purchased Call/SBG/SBG1175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	01/12/2024	Exercise	1	7,666,733	277.32	264,648	7,530	11,173	3,643			11,173						0001
Purchased Call/SBG/SBG1175SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	01/17/2024	Exercise	1	3,840,905	277.3	120,981	10,028	16,947	6,920			16,947						0001
Purchased Call/SBG/SBG1176S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	01/19/2024	Exercise	1	7,489,348	276.18	261,245	11,774	21,690	9,916			21,690						0001
Purchased Call/SBG/SBG1176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	01/23/2024	Exercise	1	4,404,996	277.45	149,751	5,295	8,620	3,325			8,620						0001
Purchased Call/SBG/SBG1176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	01/29/2024	Exercise	1	3,554,631	279.71	104,058	12,728	15,617	2,889			15,617						0001
Purchased Call/CSII/CSII000YS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/20/2023	04/17/2025	01/25/2024	Exercise	1	174,121	285.91	103,809		3,719	(448)			3,719						0001
Purchased Call/CSII/CSII000YS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/21/2023	04/23/2025	04/17/2024	Exercise	1	225,690	285.97	25,092		5,268	(178)			5,268						0001
Purchased Call/CSII/CSII000YS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/21/2023	04/22/2025	08/29/2024	Exercise	1	193,708	285.97	30,770		3,739	(932)			3,739						0001
Purchased Call/CSII/CSII000YSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2023	04/25/2025	03/06/2024	Exercise	1	455,329	283.86	95,815		16,467	5,389			16,467						0001
Purchased Call/CSII/CSII000YSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2023	05/01/2025	03/06/2024	Exercise	1	136,722	285.55	147,535		3,378	281			3,378		(406)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/CSII/CSII000YSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/05/2023	05/07/2025	01/22/2024	Exercise	1	516,797	282.77	85,739		14,716	1,916			14,716						0001
Purchased Call/CSII/CSII000YSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/05/2023	05/05/2025	05/13/2024	Exercise	1	139,959	282.77	81,433		4,704	1,252			4,704						0001
Purchased Call/CSII/CSII000YSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/11/2023	05/09/2025	03/06/2024	Exercise	1	159,741	283.06	69,537		3,998	120			3,998		(823)				0001
Purchased Call/CSII/CSII000YSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/11/2023	05/09/2025	02/14/2024	Exercise	1	186,923	282.46	91,765		5,199	537			5,199						0001
Purchased Call/CSII/CSII000YST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/12/2023	05/14/2025	02/13/2024	Exercise	1	181,636	282.42	38,418		4,603	.40			4,603						0001
Purchased Call/CSII/CSII000YSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/15/2023	05/15/2025	04/25/2024	Exercise	1	97,564	282.91	129,494		3,655	1,206			3,655						0001
Purchased Call/CSII/CSII000YSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/16/2023	05/16/2025	01/19/2024	Exercise	1	110,987	281.53	67,913		3,214	422			3,214						0001
Purchased Call/SBG/SBG1171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2023	08/01/2025	01/05/2024	Exercise	1	348,158	274.67	183,571		21,585	11,675			21,585						0001
Purchased Call/SBG/SBG1171SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	04/19/2024	Exercise	1	108,063	273.3	84,404		7,435	4,296			7,435						0001
Purchased Call/SBG/SBG1171SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	07/02/2024	Exercise	1	94,448	272.9	73,063		6,848	4,098			6,848						0001
Purchased Call/SBG/SBG1171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	03/06/2024	Exercise	1	379,377	272.9	146,599		23,033	11,984			23,033						0001
Purchased Call/JSG/JSG3050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/11/2022	11/12/2024	11/14/2024	Expire	1	2,770,575	218.04	101,957		(44,256)						(44,256)				0001
Purchased Call/JSG/JSG3050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/11/2022	11/13/2024	11/15/2024	Expire	1	1,712,874	218.04	63,034		(27,410)						(27,410)				0001
Purchased Call/JSG/JSG305PS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/18/2022	11/19/2024	11/21/2024	Expire	1	4,046,315	217.58	148,500		(65,887)						(65,887)				0001
Purchased Call/JSG/JSG305PSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/25/2022	11/27/2024	12/02/2024	Expire	1	601,913	218.88	22,090		(10,030)						(10,030)				0001
Purchased Call/JSG/JSG305PSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/28/2022	11/27/2024	12/02/2024	Expire	1	1,380,287	218.03	50,657		(23,032)						(23,032)				0001
Purchased Call/JSG/JSG305PSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/02/2022	12/03/2024	12/05/2024	Expire	1	2,846,862	219.01	104,765		(48,497)						(48,497)				0001
Purchased Call/JSG/JSG305PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2024	12/06/2024	Expire	1	1,768,880	219.01	65,095		(30,181)						(30,181)				0001
Purchased Call/JSG/JSG3050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/05/2022	12/05/2024	12/09/2024	Expire	1	540,443	215.44	19,888		(9,248)						(9,248)				0001
Purchased Call/JSG/JSG3050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/09/2022	12/11/2024	12/13/2024	Expire	1	745,786	213.25	27,445		(12,988)						(12,988)				0001
Purchased Call/JSG/JSG3050SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/13/2022	12/13/2024	12/17/2024	Expire	1	1,146,024	216.19	42,288		(20,129)						(20,129)				0001
Purchased Call/JSG/JSG3055RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/19/2022	12/19/2024	02/22/2024	Exercise	1	809,248	204.89	29,861		1,713	(12,746)			1,713		(14,460)				0001
Purchased Call/JSG/JSG3055S99	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	03/29/2024	Exercise	1	153,519	208.1	23,650		1,571	(1,281)			1,571						0001
Purchased Call/JSG/JSG3051KS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	02/26/2024	Exercise	1	172,994	208.26	62,923		824	(2,838)			824						0001
Purchased Call/JSG/JSG305XSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/10/2023	03/11/2025	06/07/2024	Exercise	1	98,086	192.97	35,993		1,317	(799)			1,317						0001
Purchased Call/SBG/SBG017US0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2024	02/16/2024	Exercise	1	2,843,748	261.76	108,231		282,097	233,606			282,097		(48,491)				0001
Purchased Call/SBG/SBG017UST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/28/2024	12/02/2024	Exercise	1	2,332,213	262.14	88,392		236,598	196,251			236,598		(40,347)				0001
Purchased Call/SBG/SBG017USU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024	08/28/2024	Exercise	1	253,767	262.97	8,897		23,761	19,710			23,761		(4,051)				0001
Purchased Call/CSII/CSII000YSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/18/2023	05/16/2025	04/22/2024	Exercise	1	219,989	282.69	141,211		5,844	.69			5,844						0001
Purchased Call/CSII/CSII000ZS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/21/2025	05/31/2024	Exercise	1	556,861	283.63	49,437		2,083	173			2,083						0001

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Purchased Call/CSII/CSII0002S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/19/2025	01/24/2024	Exercise	1	226,980	283.63	77,155		5,585	(143)			5,585						0001
Purchased Call/CSII/CSII0002S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/22/2023	05/22/2025	01/09/2024	Exercise	1	329,802	283.42	146,877		10,698	2,281			10,698		(3,631)				0001
Purchased Call/CSII/CSII0002S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2023	05/23/2025	02/12/2024	Exercise	1	1,139,895	284.04	170,106		36,230	7,356			36,230						0001
Purchased Call/CSII/CSII0002S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/25/2023	05/23/2025	01/30/2024	Exercise	1	108,704	281.32	107,439		3,387	626			3,387						0001
Purchased Call/CSII/CSII0002S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2023	05/27/2025	10/30/2024	Exercise	1	13,468	281.69	4,945		502	158			502						0001
Purchased Call/CSII/CSII0002S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2023	05/29/2025	03/19/2024	Exercise	1	144,396	281.69	42,265		4,603	907			4,603						0001
Purchased Call/CSII/CSII0002SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/02/2023	06/03/2025	03/22/2024	Exercise	1	114,594	283.66	66,137		3,056	91			3,056						0001
Purchased Call/CSII/CSII0002SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2023	06/06/2025	03/19/2024	Exercise	1	556,931	284.9	99,844		15,438	2,474			15,438						0001
Purchased Call/CSII/CSII0002SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/06/2025	03/26/2024	Exercise	1	373,804	286.42	131,150		8,396	(1,334)			8,396						0001
Purchased Call/CSII/CSII0002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/12/2025	01/18/2024	Exercise	1	190,169	285.44	143,844		4,666	(320)			4,666						0001
Purchased Call/SBG/SBG1176SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	01/30/2026	02/01/2024	Exercise	1	3,119,722	280.03	84,973	13,900	20,604	6,705			20,604						0001
Purchased Call/SBG/SBG1176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	02/05/2024	Exercise	1	1,587,172	278.71	46,957	6,204	8,045	1,841			8,045						0001
Purchased Call/SBG/SBG1176SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	02/13/2024	Exercise	1	4,888,726	282.59	133,720	21,870	24,286	2,416			24,286						0001
Purchased Call/SBG/SBG1176SII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	02/16/2024	Exercise	1	5,600,510	281.78	205,953	3,704	5,323	1,619			5,323						0001
Purchased Call/SBG/SBG1177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	02/23/2024	Exercise	1	4,765,395	284.22	169,375	7,247	9,072	1,825			9,072						0001
Purchased Call/SBG/SBG1177S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/24/2026	02/27/2024	Exercise	1	3,901,458	285.95	91,346	24,748	22,951	(1,797)			22,951						0001
Purchased Call/JSG/JSG3305XSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/15/2023	03/14/2025	04/25/2024	Exercise	1	104,941	192.68	35,639		2,365	47			2,365						0001
Purchased Call/JSG/JSG3305Z6S	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	10/09/2024	Exercise	1	41,066	200.96	30,359		495	(444)			495						0001
Purchased Call/JSG/JSG3305ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/05/2023	04/04/2025	05/29/2024	Exercise	1	183,238	201.86	24,831		1,761	(2,560)			1,761						0001
Purchased Call/JSG/JSG3305ZSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2025	04/25/2024	Exercise	1	139,162	202.36	35,475		1,154	(2,151)			1,154						0001
Purchased Call/JSG/JSG3305ZSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	09/05/2024	Exercise	1	43,907	202.64	30,950		594	(448)			594						0001
Purchased Call/JSG/JSG4050SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2025	03/08/2024	Exercise	1	90,446	203.94	9,630		1,051	(1,100)			1,051						0001
Purchased Call/JSG/JSG4050S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2025	10/17/2024	Exercise	1	92,252	203.4	21,821		1,565	(653)			1,565						0001
Purchased Call/JSG/JSG4050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2025	03/08/2024	Exercise	1	62,979	203.78	43,400		742	(789)			742						0001
Purchased Call/JSG/JSG4050ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2025	03/08/2024	Exercise	1	70,032	203.78	23,379		825	(879)			825						0001
Purchased Call/JSG/JSG4050SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	07/31/2024	Exercise	1	81,249	204.67	9,128		798	(1,183)			798						0001
Purchased Call/JSG/JSG4051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/04/2023	05/02/2025	10/09/2024	Exercise	1	41,495	196.94	4,179		777	(265)			777						0001
Purchased Call/SBG/SBG1177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	03/05/2024	Exercise	1	4,503,600	287.84	129,820	15,578	14,015	(1,562)			14,015						0001
Purchased Call/SBG/SBG1177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/12/2024	03/12/2026	03/14/2024	Exercise	1	2,910,154	288.8	81,694	12,295	14,349	2,054			14,349						0001
Purchased Call/SBG/SBG1178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	03/27/2024	Exercise	1	7,538,490	297.81	252,918	10,782	7,979	(2,802)			7,979						0001

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Purchased Call/SBG/SBG1172S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2025	05/20/2024	Exercise	1	95,900	270.5	115,764		7,317	4,488			7,317						0001
Purchased Call/SBG/SBG1172S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	01/17/2024	Exercise	1	306,406	270.9	154,455		23,821	14,770			23,821						0001
Purchased Call/SBG/SBG1172SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2023	08/29/2025	05/09/2024	Exercise	1	160,315	273.27	96,392		10,696	5,912			10,696						0001
Purchased Call/SBG/SBG1172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/04/2025	09/19/2024	Exercise	1	51,439	274.97	41,819		2,491	936			2,491						0001
Purchased Call/SBG/SBG1172SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	01/19/2024	Exercise	1	418,969	274.97	131,884		20,433	7,774			20,433						0001
Purchased Call/CSII/CSII0002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2023	06/13/2025	03/21/2024	Exercise	1	183,609	286.5	53,813		4,426	(397)			4,426						0001
Purchased Call/CSII/CSII0002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/16/2023	06/17/2025	02/26/2024	Exercise	1	292,634	286.07	127,966		7,285	(460)			7,285						0001
Purchased Call/CSII/CSII0002SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/16/2023	06/16/2025	08/21/2024	Exercise	1	63,110	286.07	92,018		1,570	(99)			1,570						0001
Purchased Call/CSII/CSII0002ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/16/2023	06/18/2025	02/08/2024	Exercise	1	714,363	286.07	202,146		18,508	(461)			18,508						0001
Purchased Call/CSII/CSII0002SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/20/2023	06/20/2025	01/25/2024	Exercise	1	577,550	285.05	271,099		15,872	491			15,872		(9,025)				0001
Purchased Call/CSII/CSII0002SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/22/2023	06/20/2025	09/17/2024	Exercise	1	711,275	284.92	61,510		7,856	336			7,856						0001
Purchased Call/CSII/CSII0002SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/23/2023	06/25/2025	03/08/2024	Exercise	1	203,050	284.51	50,289		5,893	453			5,893						0001
Purchased Call/CSII/CSII0002SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/23/2023	06/23/2025	08/01/2024	Exercise	1	88,224	284.51	98,221		3,075	714			3,075						0001
Purchased Call/CSII/CSII1000S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/27/2023	06/27/2025	02/13/2024	Exercise	1	203,948	286.59	241,981		4,534	(950)			4,534						0001
Purchased Call/CSII/CSII1000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/28/2023	06/27/2025	03/06/2024	Exercise	1	300,729	287.25	141,993		7,457	(641)			7,457						0001
Purchased Call/CSII/CSII1000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/30/2023	07/02/2025	03/27/2024	Exercise	1	233,835	287.82	50,539		5,584	(770)			5,584						0001
Purchased Call/CSII/CSII1000S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/30/2023	06/30/2025	01/19/2024	Exercise	1	392,559	287.82	156,879		8,248	(2,380)			8,248						0001
Purchased Call/CSII/CSII1000S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2023	07/03/2025	02/02/2024	Exercise	1	692,043	288.82	126,835		11,624	(4,863)			11,624		(13,270)				0001
Purchased Call/CSII/CSII1000S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2023	07/03/2025	01/10/2024	Exercise	1	193,988	287.81	100,255		5,279	(24)			5,279						0001
Purchased Call/CSII/CSII1000SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/07/2023	07/09/2025	03/14/2024	Exercise	1	374,676	287.93	105,415		9,386	(968)			9,386						0001
Purchased Call/CSII/CSII1000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/12/2023	07/11/2025	01/05/2024	Exercise	1	256,453	291.26	113,512		5,599	(1,543)			5,599						0001
Purchased Call/SBG/SBG017VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/11/2024	12/13/2024	Exercise	1	455,586	260.6	16,538		55,504	47,677			55,504		(7,827)				0001
Purchased Call/SBG/SBG017VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/31/2024	04/17/2024	Exercise	1	285,166	260.8	10,323		34,954	29,771			34,954		(5,183)				0001
Purchased Call/SBG/SBG1178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2024	04/03/2026	04/08/2024	Exercise	1	6,072,933	301.39	187,570	14,398	7,891	(6,507)			7,891						0001
Purchased Call/SBG/SBG1178SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/21/2026	04/23/2024	Exercise	1	2,096,384	295.68	71,830	1,715	1,828	112			1,828						0001
Purchased Call/SBG/SBG1178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	04/24/2024	Exercise	1	6,039,947	297.26	215,222	3,123	2,307	(817)			2,307						0001
Purchased Call/SBG/SBG1178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	04/30/2024	Exercise	1	4,532,908	297.77	129,316	16,544	7,326	(9,218)			7,326						0001
Purchased Call/SBG/SBG1178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	05/01/2024	Exercise	1	7,929,970	297.37	254,304	12,190	11,767	(423)			11,767						0001
Purchased Call/SBG/SBG1179S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2024	05/01/2026	05/03/2024	Exercise	1	3,936,937	296.83	121,852	10,199	10,110	(90)			10,110						0001
Purchased Call/SBG/SBG1179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	05/14/2024	Exercise	1	3,059,717	297.18	101,494	3,860	1,856	(2,005)			1,856						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG1179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	05/20/2024	Exercise	1	4,712,976	295.91	166,199	2,992	1,630	(1,362)			1,630						0001
Purchased Call/SBG/SBG1179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	05/21/2024	Exercise	1	6,813,818	296.57	234,287	6,918	4,382	(2,536)			4,382						0001
Purchased Call/SBG/SBG1179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/25/2026	05/29/2024	Exercise	1	2,020,187	296.15	69,899	1,307	739	(568)			739						0001
Purchased Call/JSG/JSG40525D	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	06/28/2024	Exercise	1	57,011	198.54	11,104		557	(882)			557						0001
Purchased Call/JSG/JSG40533C	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	12/05/2024	Exercise	1	42,181	195.67	24,145		757	(326)			757						0001
Purchased Call/JSG/JSG40533R	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2025	04/17/2024	Exercise	1	49,335	189.61	21,713		864	(413)			864						0001
Purchased Call/JSG/JSG40541A	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/31/2023	05/30/2025	10/22/2024	Exercise	1	76,083	188.1	12,809		3,826	1,840			3,826						0001
Purchased Call/JSG/JSG40555II	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2025	01/24/2024	Exercise	1	139,936	195.63	27,283		2,037	(1,785)			2,037						0001
Purchased Call/JSG/JSG40556A	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/28/2023	06/27/2025	04/25/2024	Exercise	1	100,230	195.63	22,031		2,155	(588)			2,155						0001
Purchased Call/JSG/JSG40565V	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/07/2023	07/09/2025	08/27/2024	Exercise	1	100,809	191.17	48,953		2,439	(416)			2,439						0001
Purchased Call/SBG/SBG1172ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	03/06/2024	Exercise	1	265,419	278.63	75,057		16,160	7,991			16,160						0001
Purchased Call/SBG/SBG1173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	04/01/2024	Exercise	1	230,908	274.45	123,903		15,492	8,293			15,492						0001
Purchased Call/SBG/SBG017IIS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/13/2025	07/09/2024	Exercise	1	45,522	265.08	48,776		5,454	4,591			5,454						0001
Purchased Call/SBG/SBG017IIS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	11/22/2024	Exercise	1	47,992	265.21	66,158		3,869	2,931			3,869						0001
Purchased Call/SBG/SBG017IIS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2023	01/17/2025	07/08/2024	Exercise	1	47,074	265.65	76,242		5,559	4,709			5,559						0001
Purchased Call/SBG/SBG017IIS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	04/19/2024	Exercise	1	98,701	267.14	41,305		8,721	6,775			8,721						0001
Purchased Call/SBG/SBG017IISD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	03/19/2024	Exercise	1	69,484	267.41	69,743		6,106	4,683			6,106						0001
Purchased Call/CSII/CSII1000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/19/2023	07/18/2025	01/25/2024	Exercise	1	358,522	289.52	131,045		6,517	(3,594)			6,517						0001
Purchased Call/CSII/CSII1000SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/21/2023	07/23/2025	02/21/2024	Exercise	1	292,247	288.27	83,107		6,070	(2,233)			6,070						0001
Purchased Call/CSII/CSII1000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/21/2023	07/22/2025	02/05/2024	Exercise	1	989,002	288.27	196,643		19,332	(8,755)			19,332						0001
Purchased Call/CSII/CSII1000SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/25/2023	07/25/2025	03/19/2024	Exercise	1	242,585	290	121,196		4,247	(2,650)			4,247						0001
Purchased Call/CSII/CSII1000ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/26/2023	07/25/2025	01/04/2024	Exercise	1	384,075	290.65	193,452		7,203	(3,732)			7,203						0001
Purchased Call/CSII/CSII1000SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/27/2023	07/25/2025	02/01/2024	Exercise	1	528,535	290.75	103,827		9,869	(5,200)			9,869						0001
Purchased Call/CSII/CSII1000SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/28/2023	07/29/2025	01/05/2024	Exercise	1	445,652	291.81	175,985		10,403	(2,374)			10,403						0001
Purchased Call/CSII/CSII1000SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/01/2023	08/01/2025	01/05/2024	Exercise	1	357,079	292.38	236,830		6,322	(4,323)			6,322						0001
Purchased Call/CSII/CSII1001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/02/2023	08/01/2025	01/17/2024	Exercise	1	717,598	290.94	186,902		13,781	(7,642)			13,781						0001
Purchased Call/CSII/CSII1001SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/10/2023	08/08/2025	08/02/2024	Exercise	1	86,861	293.49	91,087		1,537	(1,098)			1,537						0001
Purchased Call/CSII/CSII1001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/11/2023	08/12/2025	03/05/2024	Exercise	1	702,582	293.87	134,318		7,597	(8,617)			7,597						0001
Purchased Call/CSII/CSII1001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/14/2023	08/14/2025	01/19/2024	Exercise	1	332,524	293.46	174,825		5,320	(4,816)			5,320						0001
Purchased Call/SBG/SBG1179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/29/2024	05/29/2026	05/31/2024	Exercise	1	5,340,351	296.36	184,341	4,639	2,686	(1,953)			2,686						0001

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Purchased Call/SBG/SBG1179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	06/04/2024	Exercise	1	5,542,181	297.69	183,643	6,798	3,609	(3,190)			3,609						0001
Purchased Call/SBG/SBG1179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/04/2024	06/04/2026	06/06/2024	Exercise	1	4,845,927	295.97	167,836	1,955	1,137	(817)			1,137						0001
Purchased Call/SBG/SBG117AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	06/11/2024	Exercise	1	3,156,337	295.75	79,094	17,117	17,923	806			17,923						0001
Purchased Call/SBG/SBG117AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	06/18/2024	Exercise	1	4,786,751	293.65	167,585	2,948	1,933	(1,015)			1,933						0001
Purchased Call/SBG/SBG117ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/26/2024	06/26/2026	06/28/2024	Exercise	1	5,213,008	294.62	144,155	21,163	13,703	(7,460)			13,703						0001
Purchased Call/SBG/SBG117ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	07/02/2024	Exercise	1	4,090,397	294.82	131,947	7,858	7,309	(549)			7,309						0001
Purchased Call/SBG/SBG117ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	07/03/2024	Exercise	1	9,846,957	295.77	330,434	18,609	11,141	(7,468)			11,141						0001
Purchased Call/JSG/JSG4058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	09/19/2024	Exercise	1	80,786	201.89	11,677	1,204	1,204	(1,178)			1,204						0001
Purchased Call/JSG/JSG4059S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/04/2023	08/05/2025	10/09/2024	Exercise	1	40,467	196.28	48,877	924	924	(283)			924						0001
Purchased Call/JSG/JSG4059SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2025	09/05/2024	Exercise	1	48,962	190.81	21,339	1,694	1,694	166			1,694						0001
Purchased Call/JSG/JSG405BSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2025	05/29/2024	Exercise	1	43,817	182.21	6,520	1,630	1,630	230			1,630						0001
Purchased Call/JSG/JSG405CS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2025	09/20/2024	Exercise	1	109,929	182.6	9,476	5,561	5,561	2,042			5,561						0001
Purchased Call/JSG/JSG405CSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/13/2023	09/12/2025	07/12/2024	Exercise	1	48,647	182.57	14,593	1,449	1,449	(92)			1,449						0001
Purchased Call/JSG/JSG405CSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	08/06/2024	Exercise	1	110,670	182.85	7,519	3,952	3,952	423			3,952						0001
Purchased Call/JSG/JSG405DS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/21/2023	09/19/2025	01/19/2024	Exercise	1	53,884	176.78	11,066	1,579	1,579	(150)			1,579						0001
Purchased Call/JSG/JSG405DS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/22/2023	09/23/2025	10/09/2024	Exercise	1	40,357	175.23	2,780	2,927	2,927	1,629			2,927						0001
Purchased Call/JSG/JSG405DSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/28/2023	09/26/2025	10/03/2024	Exercise	1	97,067	169.8	5,740	9,410	9,410	6,261			9,410						0001
Purchased Call/JSG/JSG405FSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/20/2023	10/20/2025	11/08/2024	Exercise	1	85,464	165.02	8,646	10,255	10,255	7,377			10,255						0001
Purchased Call/SBG/SBG1173SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	05/22/2024	Exercise	1	96,697	267.94	85,017	9,048	9,048	5,967			9,048						0001
Purchased Call/SBG/SBG1173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2023	10/17/2025	06/10/2024	Exercise	1	55,883	269.71	56,624	5,431	5,431	3,633			5,431						0001
Purchased Call/SBG/SBG1173SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	01/05/2024	Exercise	1	202,072	269.56	175,492	16,342	16,342	9,852			16,342						0001
Purchased Call/SBG/SBG1173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	06/04/2024	Exercise	1	96,722	266.96	120,581	8,906	8,906	5,757			8,906						0001
Purchased Call/CSII/CSII1001SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/16/2023	08/15/2025	03/12/2024	Exercise	1	555,969	290.48	182,626	9,144	9,144	(7,810)			9,144						0001
Purchased Call/CSII/CSII1001SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/22/2023	08/22/2025	05/02/2024	Exercise	1	128,552	290.25	133,236	2,751	2,751	(1,210)			2,751						0001
Purchased Call/CSII/CSII1001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/25/2023	08/27/2025	02/23/2024	Exercise	1	212,398	289.45	80,657	5,623	5,623	(994)			5,623						0001
Purchased Call/CSII/CSII1001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/25/2023	08/26/2025	04/10/2024	Exercise	1	223,808	289.45	146,804	6,238	6,238	(714)			6,238						0001
Purchased Call/CSII/CSII1001SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/28/2023	08/28/2025	04/04/2024	Exercise	1	462,071	290.24	176,083	11,645	11,645	(2,735)			11,645						0001
Purchased Call/CSII/CSII1001SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/29/2023	08/29/2025	01/04/2024	Exercise	1	355,335	291.96	150,482	6,450	6,450	(4,656)			6,450						0001
Purchased Call/CSII/CSII1001SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	08/30/2023	08/29/2025	01/19/2024	Exercise	1	591,374	292.04	174,392	10,474	10,474	(8,036)			10,474						0001
Purchased Call/CSII/CSII1001SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	09/01/2023	09/03/2025	01/29/2024	Exercise	1	461,193	293.21	131,900	7,432	7,432	(6,774)			7,432						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117ASS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/03/2024	07/03/2026	07/08/2024	Exercise	1	3,206,534	296.79	113,792	875	461	(414)			461						0001
Purchased Call/SBG/SBG117ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/03/2026	07/09/2024	Exercise	1	5,846,774	297.72	183,321	8,553	4,067	(4,486)			4,067						0001
Purchased Call/SBG/SBG117BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	07/17/2024	Exercise	1	7,426,339	299.29	225,335	22,913	9,719	(13,194)			9,719						0001
Purchased Call/SBG/SBG117BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2024	07/17/2026	07/19/2024	Exercise	1	2,763,276	299.71	96,508	1,037	545	(492)			545						0001
Purchased Call/SBG/SBG117BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	07/29/2024	Exercise	1	7,162,511	293.97	189,828	35,642	21,306	(14,337)			21,306						0001
Purchased Call/SBG/SBG117BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	08/02/2024	Exercise	1	4,196,726	294.79	107,605	8,833	3,283	(5,550)			3,283						0001
Purchased Call/SBG/SBG117BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	08/06/2024	Exercise	1	5,272,188	292.47	136,182	13,276	11,564	(1,712)			11,564						0001
Purchased Call/JSG/JSG405NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/12/2024	01/12/2026	01/17/2024	Exercise	1	495,192	178.09	12,594	3,012	3,905	893			3,905						0001
Purchased Call/JSG/JSG405NSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/25/2024	01/23/2026	01/29/2024	Exercise	1	172,216	175.72	2,567	1,946	3,251	1,305			3,251						0001
Purchased Call/SBG/SBG017WSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	02/27/2024	Exercise	1	118,308	269.64	58,521		7,558	5,152			7,558						0001
Purchased Call/SBG/SBG017XSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2025	12/16/2024	Exercise	1	73,228	268.91	32,104		6,427	4,900			6,427						0001
Purchased Call/SBG/SBG017XSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025	05/22/2024	Exercise	1	141,611	263.42	149,002		14,880	12,037			14,880						0001
Purchased Call/SBG/SBG017XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	01/19/2024	Exercise	1	50,600	261.99	56,332		3,073	2,113			3,073						0001
Purchased Call/SBG/SBG017XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	03/04/2024	Exercise	1	133,872	259.74	69,730		12,767	9,823			12,767						0001
Purchased Call/SBG/SBG017XSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/28/2024	Exercise	1	61,637	259.9	128,134		8,682	7,302			8,682						0001
Purchased Call/SBG/SBG1174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2023	11/07/2025	05/10/2024	Exercise	1	226,373	268.7	120,604		12,124	7,256			12,124						0001
Purchased Call/SBG/SBG1174SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/14/2025	03/25/2024	Exercise	1	52,164	270.92	77,095		4,929	3,020			4,929						0001
Purchased Call/SBG/SBG117BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	08/14/2024	Exercise	1	8,763,287	283.68	319,294	5,658	6,241	583			6,241						0001
Purchased Call/SBG/SBG117CS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	08/20/2024	Exercise	1	3,027,749	285.87	102,701	4,322	4,676	354			4,676						0001
Purchased Call/SBG/SBG117CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/07/2026	09/10/2024	Exercise	1	1,685,719	284.35	59,893	1,155	1,343	188			1,343						0001
Purchased Call/SBG/SBG117CSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	09/17/2024	Exercise	1	4,173,616	285.23	141,059	6,899	7,641	743			7,641						0001
Purchased Call/SBG/SBG1174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/27/2023	11/27/2025	05/21/2024	Exercise	1	648,316	272.26	182,365		54,666	31,903			54,666		(7,227)				0001
Purchased Call/SBG/SBG1174SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	03/07/2024	Exercise	1	462,140	273.66	213,015		35,992	19,883			35,992						0001
Purchased Call/SBG/SBG1174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/04/2023	12/01/2025	01/19/2024	Exercise	1	1,041,731	273.66	129,433		13,669	2,190			13,669		(4,667)				0001
Purchased Call/SBG/SBG1174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	12/20/2024	Exercise	1	45,206	273.18	107,741		2,952	1,374			2,952						0001
Purchased Call/SBG/SBG1175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	04/11/2024	Exercise	1	275,789	272.73	74,033		16,908	9,648			16,908						0001
Purchased Call/SBG/SBG1175SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	07/19/2024	Exercise	1	162,716	274.64	94,000		14,853	9,036			14,853						0001
Purchased Call/CSII/CSII1002S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	09/08/2023	09/09/2025	01/25/2024	Exercise	1	192,862	294.03	99,243		2,932	(3,051)			2,932						0001
Purchased Call/CSII/CSII1002S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	09/12/2023	09/12/2025	04/30/2024	Exercise	1	148,039	296	72,480		2,171	(2,437)			2,171						0001
Purchased Call/CSII/CSII1002S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	09/13/2023	09/12/2025	03/06/2024	Exercise	1	373,447	295.64	241,629		5,651	(5,990)			5,651						0001

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Purchased Call/CSII/CSII10029E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/21/2023	09/19/2025	05/03/2024	Exercise	1	261,769	291.05	112,798		5,572	(2,669)			5,572						0001
Purchased Call/CSII10029F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/24/2025	02/29/2024	Exercise	1	286,862	290.74	54,537		5,629	(3,474)			5,629						0001
Purchased Call/CSII10026J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/26/2023	09/26/2025	03/22/2024	Exercise	1	124,410	291.02	109,095		2,200	(1,750)			2,200						0001
Purchased Call/CSII10029N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2023	09/30/2025	03/06/2024	Exercise	1	320,459	292.55	124,755		6,779	(3,500)			6,779						0001
Purchased Call/CSII10029Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	10/03/2025	07/09/2024	Exercise	1	106,643	290.4	113,828		2,006	(1,426)			2,006						0001
Purchased Call/CSII10029R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/04/2023	10/03/2025	03/06/2024	Exercise	1	974,452	289.65	185,429		24,389	(7,014)			24,389						0001
Purchased Call/SBG/SBG017XSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/24/2025	01/26/2024	Exercise	1	231,253	259.42	91,507		21,700	16,470			21,700						0001
Purchased Call/SBG/SBG017YS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	02/07/2024	Exercise	1	65,656	261.11	69,542		4,861	3,301			4,861						0001
Purchased Call/SBG/SBG017YS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	07/09/2024	Exercise	1	92,916	264.56	104,284		10,152	8,040			10,152						0001
Purchased Call/SBG/SBG017YSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	08/22/2024	Exercise	1	54,261	262.9	72,715		4,704	3,396			4,704						0001
Purchased Call/SBG/SBG017YSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/28/2025	02/20/2024	Exercise	1	152,187	264.39	141,746		15,779	12,088			15,779						0001
Purchased Call/SBG/SBG117DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/21/2026	09/24/2024	Exercise	1	2,506,659	287.19	90,927	785	869	85			869						0001
Purchased Call/SBG/SBG117DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	09/24/2024	Exercise	1	4,939,732	287.19	178,170	2,257	2,102	(155)			2,102						0001
Purchased Call/SBG/SBG117DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	09/30/2024	Exercise	1	3,956,207	288.53	141,546	3,245	2,987	(258)			2,987						0001
Purchased Call/SBG/SBG117DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/02/2024	10/02/2026	10/04/2024	Exercise	1	2,598,108	287.18	93,737	1,831	1,733	(98)			1,733						0001
Purchased Call/SBG/SBG117DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	10/07/2024	Exercise	1	4,038,814	287.64	147,692	1,040	1,135	96			1,135						0001
Purchased Call/SBG/SBG117DSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	10/09/2024	Exercise	1	6,760,188	288.23	238,751	1,430	1,301	(129)			1,301						0001
Purchased Call/SBG/SBG117DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	10/22/2024	Exercise	1	3,787,312	287.67	114,295	10,770	9,881	(889)			9,881						0001
Purchased Call/SBG/SBG117DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2024	10/26/2026	10/29/2024	Exercise	1	3,032,593	285.94	92,260	9,518	9,433	(85)			9,433						0001
Purchased Call/JSG/JSG4050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/01/2024	01/30/2026	02/05/2024	Exercise	1	641,084	180.12	15,051	4,527	4,652	125			4,652						0001
Purchased Call/JSG/JSG405R96	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/29/2024	02/27/2026	03/04/2024	Exercise	1	541,811	184.07	5,665	7,272	9,618	2,345			9,618						0001
Purchased Call/JSG/JSG405RSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/01/2024	03/02/2026	03/05/2024	Exercise	1	662,955	184.14	13,889	5,419	6,052	633			6,052						0001
Purchased Call/JSG/JSG405RST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/07/2024	03/06/2026	03/11/2024	Exercise	1	554,049	188.94	17,273	1,780	1,716	(64)			1,716						0001
Purchased Call/JSG/JSG405SST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/20/2024	03/20/2026	03/22/2024	Exercise	1	642,364	191.43	20,410	1,871	1,162	(709)			1,162						0001
Purchased Call/JSG/JSG405TS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/22/2024	03/23/2026	03/26/2024	Exercise	1	836,331	191.43	21,673	4,887	5,058	171			5,058						0001
Purchased Call/CSII10029S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2023	10/03/2025	08/20/2024	Exercise	1	374,576	287.77	78,758		8,708	(3,430)			8,708						0001
Purchased Call/CSII10029X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/10/2023	10/10/2025	03/18/2024	Exercise	1	561,782	290.91	148,912		11,170	(7,156)			11,170						0001
Purchased Call/CSII10039S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/13/2023	10/14/2025	02/20/2024	Exercise	1	78,865	289.57	85,853		1,866	(726)			1,866						0001
Purchased Call/CSII10039S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/13/2023	10/15/2025	01/19/2024	Exercise	1	1,029,984	289.57	127,733		25,221	(8,639)			25,221						0001
Purchased Call/CSII10039S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/16/2023	10/16/2025	05/23/2024	Exercise	1	252,547	291.14	157,338		5,727	(2,588)			5,727						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CSII/CSII1003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2023	10/21/2025	03/22/2024	Exercise	1	189,785	290.46	127,976		5,043	(1,262)			5,043						0001
Purchased Call/CSII/CSII1003S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2023	10/22/2025	02/27/2024	Exercise	1	342,674	290.46	60,426		8,892	(2,494)			8,892						0001
Purchased Call/CSII/CSII1003SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/23/2023	10/23/2025	08/20/2024	Exercise	1	196,124	289.87	136,607		5,033	(1,493)			5,033						0001
Purchased Call/CSII/CSII1003SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/25/2023	10/24/2025	01/30/2024	Exercise	1	254,496	287.86	162,967		6,260	(2,210)			6,260						0001
Purchased Call/CSII/CSII1003SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/27/2023	10/28/2025	04/03/2024	Exercise	1	351,085	284.89	203,482		13,049	1,261			13,049						0001
Purchased Call/SBG/SBG1175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2023	12/18/2025	02/07/2024	Exercise	1	468,002	274.42	142,043		13,076	3,291			13,076						0001
Purchased Call/SBG/SBG1175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	04/29/2024	Exercise	1	498,289	275.49	121,927		28,967	11,103			28,967						0001
Purchased Call/SBG/SBG1175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	10/21/2024	Exercise	1	129,128	274.87	100,755		7,249	2,587			7,249						0001
Purchased Call/SBG/SBG1175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	01/19/2024	Exercise	1	103,741	275.37	113,317		4,813	1,053			4,813						0001
Purchased Call/SBG/SBG1175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/02/2024	01/02/2026	01/04/2024	Exercise	1	4,950,819	274.86	141,817	23,080	28,016	4,936			28,016						0001
Purchased Call/SBG/SBG1175SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	01/09/2024	Exercise	1	3,272,431	276.12	100,352	9,482	12,499	3,017			12,499						0001
Purchased Call/SBG/SBG117ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	11/19/2024	Exercise	1	3,422,441	286.37	122,760	1,785	2,043	258			2,043						0001
Purchased Call/SBG/SBG117ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2024	11/16/2026	11/19/2024	Exercise	1	3,156,511	286.37	111,759	1,569	1,880	311			1,880						0001
Purchased Call/JSG/JSG405US9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2026	04/11/2024	Exercise	1	1,408,793	184.94	45,405	3,924	3,991	.67			3,991						0001
Purchased Call/JSG/JSG405VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/19/2024	04/20/2026	04/23/2024	Exercise	1	1,011,546	181.59	27,429	5,303	6,586	1,283			6,586						0001
Purchased Call/JSG/JSG405XS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/20/2024	05/20/2026	05/22/2024	Exercise	1	174,788	188.62	3,227	1,673	1,045	(628)			1,045						0001
Purchased Call/JSG/JSG405XS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2026	05/24/2024	Exercise	1	1,056,456	188.62	36,456	1,633	1,603	(30)			1,603						0001
Purchased Call/JSG/JSG405XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/29/2024	05/29/2026	05/31/2024	Exercise	1	2,574,699	175.51	53,502	21,525	36,438	14,913			36,438						0001
Purchased Call/SBG/SBG0172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/15/2025	03/20/2024	Exercise	1	101,747	263.5	114,617		10,199	7,644			10,199						0001
Purchased Call/SBG/SBG0172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	04/19/2024	Exercise	1	135,336	263.91	123,905		15,273	11,888			15,273						0001
Purchased Call/SBG/SBG1170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/09/2025	01/25/2024	Exercise	1	186,091	265.83	218,134		14,013	9,148			14,013						0001
Purchased Call/CSII/CSII1003SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/27/2023	10/29/2025	01/05/2024	Exercise	1	639,132	284.89	111,885		18,454	(3,007)			18,454						0001
Purchased Call/CSII/CSII1003SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/01/2023	10/31/2025	01/11/2024	Exercise	1	417,363	286.31	215,182		12,332	(1,629)			12,332						0001
Purchased Call/CSII/CSII1003SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/03/2023	11/04/2025	02/07/2024	Exercise	1	288,454	288.46	119,750		6,332	(3,428)			6,332						0001
Purchased Call/CSII/CSII1003SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/03/2023	11/05/2025	05/09/2024	Exercise	1	78,097	288.46	51,419		2,427	(216)			2,427						0001
Purchased Call/CSII/CSII1003SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/03/2023	11/03/2025	03/07/2024	Exercise	1	311,651	288.46	144,781		8,964	(1,550)			8,964						0001
Purchased Call/CSII/CSII1003SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/07/2023	11/07/2025	07/09/2024	Exercise	1	92,086	286.84	95,161		2,753	(364)			2,753						0001
Purchased Call/CSII/CSII1003SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/10/2023	11/10/2025	01/08/2024	Exercise	1	1,851,815	285.35	206,670		70,983	8,027			70,983						0001
Purchased Call/CSII/CSII1003ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/10/2023	11/12/2025	07/18/2024	Exercise	1	50,010	285.35	108,439		1,509	(196)			1,509						0001
Purchased Call/CSII/CSII1003SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/13/2023	11/13/2025	05/16/2024	Exercise	1	122,476	285.35	145,735		4,164	(6)			4,164						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CSII/CSII10036X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/15/2023	11/14/2025	05/20/2024	Exercise	1	223,381	288.09	233,003		6,208	(1,441)			6,208						0001
Purchased Call/SBG/SBG11708T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/14/2023	06/13/2025	07/19/2024	Exercise	1	47,465	268.39	90,619		5,357	4,112			5,357						0001
Purchased Call/SBG/SBG11708C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/16/2023	06/16/2025	05/22/2024	Exercise	1	46,494	268.85	53,106		4,761	3,535			4,761						0001
Purchased Call/SBG/SBG11708L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	04/29/2024	Exercise	1	290,114	268.67	168,309		26,290	18,500			26,290						0001
Purchased Call/SBG/SBG11708O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	09/09/2024	Exercise	1	119,754	269.89	40,716		7,419	4,173			7,419						0001
Purchased Call/CSII/CSII10039Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/16/2023	11/14/2025	09/06/2024	Exercise	1	227,767	287.57	97,777		7,288	(544)			7,288						0001
Purchased Call/CSII/CSII10048A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/22/2023	11/21/2025	02/06/2024	Exercise	1	510,467	287.12	268,114		14,429	(3,303)			14,429						0001
Purchased Call/CSII/CSII10048S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/24/2023	11/26/2025	10/18/2024	Exercise	1	42,493	287.31	38,247		1,575	92			1,575						0001
Purchased Call/CSII/CSII10048T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/24/2023	11/24/2025	03/26/2024	Exercise	1	90,631	287.31	77,962		2,503	(650)			2,503						0001
Purchased Call/CSII/CSII10049B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/30/2023	11/28/2025	01/08/2024	Exercise	1	455,382	286.39	180,497		14,258	(1,766)			14,258						0001
Purchased Call/CSII/CSII10049K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/08/2023	12/09/2025	07/12/2024	Exercise	1	84,038	284.33	86,962		3,166	199			3,166						0001
Purchased Call/CSII/CSII10049L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/08/2023	12/08/2025	02/29/2024	Exercise	1	1,000,220	284.33	136,293		26,607	(8,702)			26,607						0001
Purchased Call/CSII/CSII10049N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/12/2023	12/12/2025	01/12/2024	Exercise	1	391,961	283.08	115,246		14,857	980			14,857						0001
Purchased Call/CSII/CSII10049O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/13/2023	12/12/2025	02/23/2024	Exercise	1	338,749	284.54	267,222		11,059	(950)			11,059						0001
Purchased Call/SBG/SBG11766S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	02/13/2024	Exercise	1	2,172,525	282.59	70,406	4,228	5,888	1,660			5,888						0001
Purchased Call/SBG/SBG11766V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	02/15/2024	Exercise	1	4,293,851	282.44	134,458	12,119	15,747	3,628			15,747						0001
Purchased Call/SBG/SBG11776Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	02/22/2024	Exercise	1	4,337,771	282.59	164,749	1,809	1,814	5			1,814						0001
Purchased Call/SBG/SBG11713S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/17/2023	07/17/2025	01/19/2024	Exercise	1	281,098	270.05	145,062		17,118	9,281			17,118						0001
Purchased Call/SBG/SBG11715E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	01/04/2024	Exercise	1	224,093	273.82	108,062		12,875	6,503			12,875						0001
Purchased Call/SBG/SBG11719G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	04/29/2024	Exercise	1	97,747	273.82	76,581		6,723	3,952			6,723						0001
Purchased Call/CSII/CSII10049R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/15/2023	12/16/2025	03/21/2024	Exercise	1	274,113	285.84	171,627		10,159	332			10,159						0001
Purchased Call/CSII/CSII10049T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/18/2023	12/18/2025	02/07/2024	Exercise	1	408,176	287.54	63,673		3,772	(3,926)			3,772		(7,061)				0001
Purchased Call/CSII/CSII10049U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/19/2023	12/19/2025	02/06/2024	Exercise	1	315,750	288.74	109,518		8,015	(3,336)			8,015						0001
Purchased Call/CSII/CSII10049V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/20/2023	12/19/2025	01/30/2024	Exercise	1	360,293	287.37	179,850		9,146	(3,824)			9,146						0001
Purchased Call/CSII/CSII10049X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2023	12/22/2025	01/19/2024	Exercise	1	133,826	288.05	106,589		4,375	(489)			4,375						0001
Purchased Call/CSII/CSII10049Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2023	12/23/2025	03/14/2024	Exercise	1	254,584	288.05	89,902		7,582	(1,672)			7,582						0001
Purchased Call/CSII/CSII10049Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/26/2023	12/26/2025	05/09/2024	Exercise	1	350,470	288.7	201,772		4,158	(882)			4,158						0001
Purchased Call/CSII/CSII10050Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/29/2023	12/29/2025	06/21/2024	Exercise	1	2,857,004	286.98	125,821		3,968	(1,145)			3,968						0001
Purchased Call/CSII/CSII10055S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/02/2024	01/02/2026	01/04/2024	Exercise	1	5,090,782	288.28	127,788	23,287	13,409	(9,878)			13,409						0001
Purchased Call/SBG/SBG117F9A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/12/2024	12/11/2026	12/16/2024	Exercise	1	7,001,869	292.72	251,418	2,179	1,977	(203)			1,977						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000LSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/05/2022	01/04/2024	01/08/2024	Exercise	1	742,632	270.63	32,105		44,983	44,851			44,983		(132)				0001
Purchased Call/CSII/CSII000LSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/06/2022	01/05/2024	01/09/2024	Exercise	1	3,482,151	273.12	144,458		179,152	178,354			179,152		(798)				0001
Purchased Call/CSII/CSII000LSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/14/2022	01/17/2024	01/19/2024	Exercise	1	1,796,582	276.42	72,513		17,106	15,510			17,106		(1,596)				0001
Purchased Call/CSII/CSII000LSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/21/2022	01/19/2024	01/23/2024	Exercise	1	1,798,876	276.42	73,174		2,913	1,091			2,913		(1,822)				0001
Purchased Call/CSII/CSII000LSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/26/2022	01/25/2024	01/29/2024	Expire	1	978,627	279	39,187			(1,296)					(1,296)				0001
Purchased Call/CSII/CSII000MS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/02/2022	02/01/2024	02/05/2024	Expire	1	388,706	279.36	16,542			(708)					(708)				0001
Purchased Call/CSII/CSII000MS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/03/2022	02/02/2024	02/06/2024	Expire	1	760,938	281.3	30,945			(1,369)					(1,369)				0001
Purchased Call/CSII/CSII000MSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/10/2022	02/09/2024	02/13/2024	Expire	1	2,032,609	281.35	82,465			(4,445)					(4,445)				0001
Purchased Call/CSII/CSII000MSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/11/2022	02/09/2024	02/13/2024	Expire	1	1,982,564	283.43	69,885			(3,775)					(3,775)				0001
Purchased Call/JSG/JSG405YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/07/2024	06/08/2026	06/11/2024	Exercise	1	1,430,288	179.53	44,105	5,337	6,766	1,428			6,766						0001
Purchased Call/JSG/JSG5050S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/05/2024	07/06/2026	07/09/2024	Exercise	1	1,165,020	178.06	36,645	4,162	6,063	1,901			6,063						0001
Purchased Call/JSG/JSG5050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/12/2024	07/13/2026	07/16/2024	Exercise	1	1,725,175	187.94	61,165	2,800	2,461	(339)			2,461						0001
Purchased Call/JSG/JSG50519K	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/26/2024	07/24/2026	07/30/2024	Exercise	1	764,351	187.94	28,022	779	1,102	323			1,102						0001
Purchased Call/JSG/JSG5053SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/28/2024	08/28/2026	08/30/2024	Exercise	1	1,747,977	187.16	63,920	2,213	2,640	427			2,640						0001
Purchased Call/JSG/JSG5053SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/30/2024	08/28/2026	09/04/2024	Exercise	1	757,531	191.75	26,726	1,447	1,482	35			1,482						0001
Purchased Call/SBG/SBG1171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2025	08/20/2024	Exercise	1	51,383	272.47	41,863		2,889	1,401			2,889						0001
Purchased Call/SBG/SBG1172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/26/2025	05/09/2024	Exercise	1	208,569	271.08	126,384		15,089	8,887			15,089						0001
Purchased Call/SBG/SBG1177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	03/12/2024	Exercise	1	3,878,597	288.35	121,355	9,661	9,041	(620)			9,041						0001
Purchased Call/SBG/SBG1177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	03/13/2024	Exercise	1	4,678,615	287.41	146,806	14,458	22,448	7,991			22,448						0001
Purchased Call/SBG/SBG1178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2026	03/29/2024	Exercise	1	3,929,282	299.85	85,112	28,052	11,561	(16,491)			11,561						0001
Purchased Call/SBG/SBG1178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	04/01/2024	Exercise	1	4,685,609	299.56	151,478	9,124	7,053	(2,071)			7,053						0001
Purchased Call/SBG/SBG1178S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	04/01/2024	Exercise	1	3,570,388	299.56	116,712	5,948	3,595	(2,353)			3,595						0001
Purchased Call/SBG/SBG1178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	04/03/2024	Exercise	1	5,976,923	300.08	201,208	5,526	3,025	(2,501)			3,025						0001
Purchased Call/CSII/CSII10056C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/09/2024	01/09/2026	01/11/2024	Exercise	1	4,906,202	284.22	123,088	22,496	17,208	(5,288)			17,208						0001
Purchased Call/CSII/CSII10056D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/10/2024	01/09/2026	01/12/2024	Exercise	1	8,052,596	283.32	260,441	12,231	10,459	(1,773)			10,459						0001
Purchased Call/CSII/CSII10056G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2024	01/13/2026	01/17/2024	Exercise	1	3,389,811	282.26	113,313	5,682	6,178	495			6,178						0001
Purchased Call/CSII/CSII10056I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2024	01/14/2026	01/17/2024	Exercise	1	1,607,243	282.26	49,486	4,911	5,731	820			5,731						0001
Purchased Call/CSII/CSII10059K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/17/2024	01/16/2026	01/19/2024	Exercise	1	7,226,390	279.05	232,109	10,925	11,542	617			11,542						0001
Purchased Call/CSII/CSII10059O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/19/2024	01/21/2026	01/23/2024	Exercise	1	3,581,150	276.86	105,859	12,864	16,244	3,380			16,244						0001
Purchased Call/CSII/CSII10059Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/23/2024	01/23/2026	01/25/2024	Exercise	1	2,350,355	276.26	80,290	1,746	3,286	1,540			3,286						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CSII/CSII10058Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/31/2024	01/30/2026	02/02/2024	Exercise	1	7,523,465	277.71	260,678	9,913	13,976	4,063			13,976						0001
Purchased Call/CSII/CSII000MSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2022	02/15/2024	02/20/2024	Expire	1	1,256,206	280.55	52,231			(3,253)					(3,253)				0001
Purchased Call/CSII/CSII000MSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/18/2022	02/20/2024	02/22/2024	Expire	1	826,291	281.91	33,267			(2,296)					(2,296)				0001
Purchased Call/CSII/CSII000MSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/18/2022	02/21/2024	02/23/2024	Expire	1	1,490,503	281.91	58,897			(4,142)					(4,142)				0001
Purchased Call/CSII/CSII000MSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/24/2022	02/23/2024	02/27/2024	Expire	1	2,200,900	279.57	90,278			(6,603)					(6,603)				0001
Purchased Call/CSII/CSII000MST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/25/2022	02/23/2024	02/27/2024	Expire	1	1,515,431	282.52	59,198			(4,342)					(4,342)				0001
Purchased Call/CSII/CSII000NSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/16/2022	03/15/2024	03/19/2024	Expire	1	2,706,924	283.11	106,371			(10,826)					(10,826)				0001
Purchased Call/CSII/CSII000NSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/16/2022	03/15/2024	03/19/2024	Expire	1	904,085	284.08	34,174			(3,483)					(3,483)				0001
Purchased Call/CSII/CSII000NSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2022	03/20/2024	03/22/2024	Exercise	1	1,751,116	283.49	68,723		1,641	(5,813)			1,641		(7,454)				0001
Purchased Call/CSII/CSII000NSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/18/2022	03/19/2024	03/21/2024	Exercise	1	555,748	283.49	21,698		256	(2,070)			256		(2,326)				0001
Purchased Call/CSII/CSII000NSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/23/2022	03/22/2024	03/26/2024	Expire	1	1,626,330	284.67	62,513			(6,961)					(6,961)				0001
Purchased Call/CSII/CSII000NSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/24/2022	03/22/2024	03/26/2024	Expire	1	2,649,212	284.24	103,079			(11,521)					(11,521)				0001
Purchased Call/CSII/CSII000NSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/29/2022	03/28/2024	03/12/2024	Exercise	1	1,804,531	284.03	67,581		16,251	8,096			16,251		(8,155)				0001
Purchased Call/CSII/CSII000NSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/30/2022	03/28/2024	04/01/2024	Exercise	1	2,242,894	284.17	86,167		20,049	9,728			20,049		(10,321)				0001
Purchased Call/CSII/CSII000NSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/01/2022	04/02/2024	03/19/2024	Exercise	1	1,233,264	284.53	47,623		11,502	5,479			11,502		(6,023)				0001
Purchased Call/JSG/JSG50545P	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/13/2024	09/11/2026	09/17/2024	Exercise	1	943,954	186.26	35,950	621	439	(182)			439						0001
Purchased Call/JSG/JSG50545V	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/17/2024	09/17/2026	09/19/2024	Exercise	1	2,658,366	188.35	85,069	9,835	12,653	2,818			12,653						0001
Purchased Call/JSG/JSG50559S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2024	09/21/2026	09/24/2024	Exercise	1	984,611	189.77	33,282	2,756	2,985	230			2,985						0001
Purchased Call/JSG/JSG5057SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/25/2024	10/26/2026	10/29/2024	Exercise	1	2,396,955	187.1	85,203	4,499	5,090	591			5,090						0001
Purchased Call/JSG/JSG5058S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2024	11/02/2026	11/05/2024	Exercise	1	918,612	183.05	30,765	2,852	977	(1,875)			977						0001
Purchased Call/JSG/JSG5058S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/05/2024	11/05/2026	11/07/2024	Exercise	1	1,706,259	187.08	61,859	2,940	3,614	674			3,614						0001
Purchased Call/JSG/JSG5058SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/13/2024	11/13/2026	11/15/2024	Exercise	1	1,408,950	191.87	50,266	2,835	1,321	(1,514)			1,321						0001
Purchased Call/JSG/JSG5058SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/14/2024	11/13/2026	11/18/2024	Exercise	1	850,677	191.87	29,737	2,018	2,010	(7)			2,010						0001
Purchased Call/SBG/SBG1178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	04/09/2024	Exercise	1	2,065,130	301.08	69,516	1,901	1,415	(486)			1,415						0001
Purchased Call/SBG/SBG1178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	04/10/2024	Exercise	1	7,762,324	302.02	265,591	7,708	4,581	(3,127)			4,581						0001
Purchased Call/SBG/SBG1178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	04/15/2024	Exercise	1	3,110,413	300.96	104,109	2,715	844	(1,871)			844						0001
Purchased Call/SBG/SBG1178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	04/16/2024	Exercise	1	4,163,826	300.82	142,848	1,812	731	(1,080)			731						0001
Purchased Call/SBG/SBG1178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	04/22/2024	Exercise	1	5,053,394	296.26	172,423	3,105	2,283	(822)			2,283						0001
Purchased Call/SBG/SBG1178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/23/2024	04/23/2026	04/25/2024	Exercise	1	1,925,121	297.81	61,031	4,962	2,116	(2,846)			2,116						0001
Purchased Call/SBG/SBG1172SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	03/04/2024	Exercise	1	162,271	275.71	168,320		8,277	3,379			8,277						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SBG/SBG1173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	02/29/2024	Exercise	1	49,129	275.71	45,254		2,730	1,205			2,730						0001
Purchased Call/CSII/CSII10065S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/07/2024	02/06/2026	02/09/2024	Exercise	1	5,121,150	275.53	145,056	23,025	37,059	14,034			37,059						0001
Purchased Call/CSII/CSII10066T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/09/2024	02/11/2026	02/13/2024	Exercise	1	1,669,814	275.01	48,340	6,805	9,804	2,999			9,804						0001
Purchased Call/CSII/CSII10065F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/16/2024	02/13/2026	02/21/2024	Exercise	1	3,290,524	278.01	112,479	4,141	5,047	906			5,047						0001
Purchased Call/CSII/CSII10065G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/16/2024	02/18/2026	02/21/2024	Exercise	1	3,497,961	278.01	105,964	11,711	16,986	5,276			16,986						0001
Purchased Call/CSII/CSII10065L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/23/2024	02/24/2026	02/27/2024	Exercise	1	2,218,641	278.34	75,742	3,063	4,869	1,806			4,869						0001
Purchased Call/CSII/CSII10065Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/28/2024	02/27/2026	03/01/2024	Exercise	1	5,878,716	279.08	134,512	41,585	56,537	14,951			56,537						0001
Purchased Call/CSII/CSII10066T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/01/2024	03/02/2026	03/05/2024	Exercise	1	1,672,968	279.16	43,371	9,264	11,567	2,303			11,567						0001
Purchased Call/CSII/CSII000NSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/07/2022	04/05/2024	04/09/2024	Exercise	1	1,726,363	285.54	71,255		14,665	5,303			14,665		(9,362)				0001
Purchased Call/CSII/CSII000NSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/08/2022	04/10/2024	04/12/2024	Exercise	1	2,647,996	287.23	103,766		6,630	(7,620)			6,630		(14,250)				0001
Purchased Call/CSII/CSII000NSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/08/2022	04/08/2024	04/10/2024	Exercise	1	2,049,376	287.23	79,690		9,431	(1,323)			9,431		(10,754)				0001
Purchased Call/CSII/CSII000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/13/2022	04/12/2024	04/16/2024	Expire	1	4,744,743	288.46	185,489			(26,047)					(26,047)				0001
Purchased Call/CSII/CSII000S9A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/20/2022	04/19/2024	04/23/2024	Expire	1	1,003,950	289.59	40,010			(6,017)					(6,017)				0001
Purchased Call/CSII/CSII000S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/27/2022	04/26/2024	04/30/2024	Expire	1	3,690,525	290.31	138,731			(22,817)					(22,817)				0001
Purchased Call/CSII/CSII000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/27/2022	04/26/2024	04/30/2024	Expire	1	1,119,858	289.92	43,282			(6,908)					(6,908)				0001
Purchased Call/CSII/CSII000SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2022	05/02/2024	03/25/2024	Exercise	1	2,649,173	289.55	104,895		109	(17,507)			109		(17,616)				0001
Purchased Call/CSII/CSII000SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/04/2022	05/03/2024	05/07/2024	Expire	1	3,180,448	290.63	121,398			(20,556)					(20,556)				0001
Purchased Call/CSII/CSII000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/12/2022	05/10/2024	05/14/2024	Expire	1	1,801,091	292.6	68,546			(12,403)					(12,403)				0001
Purchased Call/CSII/CSII000SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2022	05/15/2024	05/17/2024	Expire	1	1,220,529	292.85	46,080			(8,535)					(8,535)				0001
Purchased Call/CSII/CSII000SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2022	05/13/2024	05/15/2024	Expire	1	2,142,956	292.85	81,167			(14,879)					(14,879)				0001
Purchased Call/CSII/CSII000PS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/17/2022	05/16/2024	03/22/2024	Exercise	1	2,600,098	293.69	92,701		.52	(17,290)			52		(17,342)				0001
Purchased Call/SBG/SBG1179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/30/2024	04/30/2026	05/02/2024	Exercise	1	2,367,010	296.83	71,787	2,701	1,444	(1,257)			1,444						0001
Purchased Call/SBG/SBG1179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2024	05/08/2026	05/10/2024	Exercise	1	2,750,073	295.5	95,207	2,941	1,742	(1,198)			1,742						0001
Purchased Call/SBG/SBG1179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/14/2024	05/14/2026	05/16/2024	Exercise	1	7,972,694	296.14	283,014	4,728	2,604	(2,124)			2,604						0001
Purchased Call/JSG/JSG3305TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	01/26/2024	Expire	1	274,844	215.4	9,702			(615)					(615)				0001
Purchased Call/JSG/JSG3305UST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/12/2024	Expire	1	270,173	217.97	9,564			(1,001)					(1,001)				0001
Purchased Call/JSG/JSG3305VS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	02/13/2024	Expire	1	862,386	218.66	30,442			(3,298)					(3,298)				0001
Purchased Call/JSG/JSG3305VS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2024	Expire	1	775,737	220.76	27,461			(3,253)					(3,253)				0001
Purchased Call/JSG/JSG3305VSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	02/20/2024	Expire	1	213,319	219.96	7,530			(933)					(933)				0001
Purchased Call/JSG/JSG3305YSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/26/2024	Exercise	1	124,100	196.1	4,356		8,400	7,430			8,400		(969)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG305Y$V	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/27/2023	03/27/2024	03/29/2024	Exercise	1	244,262	198.34	8,622		15,291	13,254			15,291		(2,037)				0001
Purchased Call/JSG/JSG305Z$1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	04/01/2024	Exercise	1	232,040	201.76	8,121		10,344	8,398			10,344		(1,946)				0001
Purchased Call/JSG/JSG305Z$9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2024	04/03/2024	Exercise	1	274,356	205.41	9,630		7,131	4,717			7,131		(2,414)				0001
Purchased Call/JSG/JSG4050$1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/11/2023	04/11/2024	04/15/2024	Exercise	1	106,666	205.99	3,797		956	(97)			956		(1,054)				0001
Purchased Call/JSG/JSG4050$3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/16/2024	Expire	1	156,215	205.99	5,561			(1,558)					(1,558)				0001
Purchased Call/JSG/JSG4052$6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	05/10/2024	Exercise	1	115,875	201.85	4,125		5,703	4,252			5,703		(1,451)				0001
Purchased Call/JSG/JSG4053$T	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2024	05/30/2024	Exercise	1	384,524	192.17	13,574		14,775	9,241			14,775		(5,534)				0001
Purchased Call/JSG/JSG4054$D	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2024	Exercise	1	123,993	198.36	4,377		1,535	(329)			1,535		(1,864)				0001
Purchased Call/JSG/JSG4057$4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2024	07/15/2024	Expire	1	204,975	207.26	7,318			(3,860)					(3,860)				0001
Purchased Call/SBG/SBG1173$D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	10/06/2025	04/30/2024	Exercise	1	224,301	267.94	135,783		18,984	11,861			18,984						0001
Purchased Call/CSII/CSII1007$2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/11/2024	03/11/2026	03/13/2024	Exercise	1	4,496,320	282.2	135,980	11,828	13,528	1,700			13,528						0001
Purchased Call/CSII/CSII1007$3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/12/2024	03/12/2026	03/14/2024	Exercise	1	2,449,214	280.73	83,569	5,724	7,206	1,482			7,206						0001
Purchased Call/CSII/CSII1007$5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/14/2024	03/13/2026	03/18/2024	Exercise	1	3,525,895	282.3	121,441	4,844	6,382	1,538			6,382						0001
Purchased Call/CSII/CSII1007$8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/15/2024	03/17/2026	03/19/2024	Exercise	1	1,338,526	282.79	46,006	1,693	2,276	583			2,276						0001
Purchased Call/CSII/CSII1007$9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/18/2024	03/18/2026	03/20/2024	Exercise	1	3,470,151	282.87	108,738	11,443	11,558	115			11,558						0001
Purchased Call/CSII/CSII1007$B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/20/2024	03/20/2026	03/22/2024	Exercise	1	3,066,963	283.76	105,551	4,129	4,943	814			4,943						0001
Purchased Call/CSII/CSII1007$C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/21/2024	03/20/2026	03/25/2024	Exercise	1	3,337,595	284.09	102,841	9,199	11,608	2,409			11,608						0001
Purchased Call/CSII/CSII1007$L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	03/28/2024	03/30/2026	04/01/2024	Exercise	1	2,595,398	286.71	67,850	13,960	13,947	(13)			13,947						0001
Purchased Call/CSII/CSII1007$T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/08/2024	04/08/2026	04/10/2024	Exercise	1	7,299,332	288.55	262,961	9,372	7,858	(1,514)			7,858						0001
Purchased Call/CSII/CSII1007$X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/12/2024	04/13/2026	04/16/2024	Exercise	1	4,915,001	286.16	172,572	7,591	7,453	(137)			7,453						0001
Purchased Call/CSII/CSII1008$O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/15/2024	04/15/2026	04/17/2024	Exercise	1	6,479,949	284.72	219,324	8,857	9,635	778			9,635						0001
Purchased Call/CSII/CSII1008$4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	04/19/2024	04/21/2026	04/23/2024	Exercise	1	962,949	286.45	29,929	3,428	3,446	18			3,446						0001
Purchased Call/SBG/SBG117A$0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/05/2024	06/05/2026	06/07/2024	Exercise	1	5,587,017	295.36	194,636	5,617	4,145	(1,472)			4,145						0001
Purchased Call/SBG/SBG117A$7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/12/2024	06/12/2026	06/14/2024	Exercise	1	2,368,504	296.32	73,820	3,291	1,632	(1,659)			1,632						0001
Purchased Call/SBG/SBG117A$B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/14/2024	06/15/2026	06/18/2024	Exercise	1	4,214,878	293.65	125,882	13,168	11,876	(1,292)			11,876						0001
Purchased Call/SBG/SBG117A$C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/17/2024	06/17/2026	06/20/2024	Exercise	1	4,634,140	293.05	167,873	3,071	2,050	(1,021)			2,050						0001
Purchased Call/SBG/SBG117A$G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/21/2024	06/23/2026	06/25/2024	Exercise	1	1,987,435	294.5	59,150	6,298	5,184	(1,114)			5,184						0001
Purchased Call/SBG/SBG117A$M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/27/2024	06/26/2026	07/01/2024	Exercise	1	4,849,235	294.18	169,420	4,380	4,567	187			4,567						0001
Purchased Call/SBG/SBG117A$N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/28/2024	06/26/2026	07/02/2024	Exercise	1	4,436,555	294.82	158,486	3,435	2,351	(1,084)			2,351						0001
Purchased Call/SBG/SBG117A$O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/28/2024	06/29/2026	07/02/2024	Exercise	1	1,990,221	294.82	69,143	1,352	892	(460)			892						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG405789	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	07/14/2023	07/15/2024	07/17/2024	Expire	1	379,538	208.51	13,587			(7,336)				(7,336)				0001
Purchased Call/JSG/JSG4058S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	07/25/2023	07/25/2024	07/29/2024	Expire	1	129,232	216.85	4,614			(2,611)				(2,611)				0001
Purchased Call/JSG/JSG4058W6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	07/26/2023	07/26/2024	07/30/2024	Expire	1	269,487	216.85	9,621			(5,471)				(5,471)				0001
Purchased Call/JSG/JSG4058SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/02/2023	08/02/2024	08/06/2024	Expire	1	194,815	213.49	6,974			(4,100)				(4,100)				0001
Purchased Call/JSG/JSG4059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/16/2023	08/15/2024	05/28/2024	Exercise	1	242,659	203.2	8,920		4,485	(1,094)			4,485	(5,578)				0001
Purchased Call/JSG/JSG405A99	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/21/2023	08/21/2024	04/18/2024	Exercise	1	411,442	198.74	14,812		18,518	9,037			18,518	(9,481)				0001
Purchased Call/JSG/JSG405ES5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/03/2023	10/03/2024	10/07/2024	Exercise	1	216,839	176.64	7,741		46,401	40,531			46,401	(5,870)				0001
Purchased Call/JSG/JSG405F96	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/13/2023	10/15/2024	02/26/2024	Exercise	1	465,766	179.03	16,628		93,825	80,669			93,825	(13,156)				0001
Purchased Call/JSG/JSG405FSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/20/2023	10/18/2024	10/22/2024	Exercise	1	113,265	175.71	4,032		30,674	27,415			30,674	(3,259)				0001
Purchased Call/JSG/JSG405GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2024	Exercise	1	63,211	174.28	2,257		16,123	14,288			16,123	(1,835)				0001
Purchased Call/JSG/JSG405GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	10/24/2023	10/24/2024	10/28/2024	Exercise	1	140,166	175.35	5,004		33,648	29,565			33,648	(4,083)				0001
Purchased Call/JSG/JSG405HSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2024	04/24/2024	Exercise	1	142,542	183.71	5,074		24,126	19,790			24,126	(4,336)				0001
Purchased Call/JSG/JSG405HSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/13/2023	11/13/2024	11/15/2024	Exercise	1	104,604	183.46	3,724		22,992	19,749			22,992	(3,243)				0001
Purchased Call/JSG/JSG4051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/24/2023	11/26/2024	04/03/2024	Exercise	1	389,924	191.06	13,842		66,916	54,367			66,916	(12,549)				0001
Purchased Call/JSG/JSG405KS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/12/2023	12/12/2024	01/10/2024	Exercise	1	233,724	195.25	8,344		16,733	8,802			16,733	(7,931)				0001
Purchased Call/CSII/CSII000PS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/26/2022	05/24/2024	05/29/2024	Expire	1	2,745,073	294.07	102,803			(20,466)				(20,466)				0001
Purchased Call/CSII/CSII000PSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/27/2022	05/29/2024	05/31/2024	Expire	1	1,634,512	293.16	61,948			(12,679)				(12,679)				0001
Purchased Call/CSII/CSII000PSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/03/2022	06/04/2024	06/06/2024	Expire	1	686,881	293.99	25,333			(5,413)				(5,413)				0001
Purchased Call/CSII/CSII000PSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/03/2022	06/05/2024	03/25/2024	Exercise	1	2,429,277	293.99	92,285		83	(19,676)			83	(19,759)				0001
Purchased Call/CSII/CSII000PSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/10/2022	06/10/2024	06/12/2024	Expire	1	1,132,946	296.3	39,175			(8,719)				(8,719)				0001
Purchased Call/CSII/CSII000PSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/17/2022	06/17/2024	06/20/2024	Expire	1	2,243,996	291.23	80,936			(18,821)				(18,821)				0001
Purchased Call/CSII/CSII000PSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/22/2022	06/21/2024	01/19/2024	Exercise	1	2,811,227	292.45	92,355		1,308	(20,661)			1,308	(21,970)				0001
Purchased Call/CSII/CSII1008SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/25/2024	04/24/2026	04/29/2024	Exercise	1	3,561,876	287.12	131,467	1,682	1,737	55			1,737					0001
Purchased Call/CSII/CSII1008SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2024	04/27/2026	04/30/2024	Exercise	1	3,160,888	286.66	105,618	7,564	6,280	(1,284)			6,280					0001
Purchased Call/CSII/CSII1008SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2024	04/24/2026	04/30/2024	Exercise	1	2,064,987	286.66	75,972	2,106	2,114	7			2,114					0001
Purchased Call/CSII/CSII1008SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/29/2024	04/29/2026	05/01/2024	Exercise	1	4,824,921	288.16	169,388	1,778	1,881	104			1,881					0001
Purchased Call/CSII/CSII1008SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/02/2024	05/01/2026	05/06/2024	Exercise	1	4,372,591	286.61	134,950	14,709	14,023	(686)			14,023					0001
Purchased Call/CSII/CSII1008SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2024	05/04/2026	05/07/2024	Exercise	1	3,218,330	286.42	110,076	5,628	5,400	(227)			5,400					0001
Purchased Call/CSII/CSII1008SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/10/2024	05/08/2026	05/14/2024	Exercise	1	1,522,335	288.2	37,967	9,457	6,200	(3,257)			6,200					0001
Purchased Call/CSII/CSII1009S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/23/2024	05/22/2026	05/28/2024	Exercise	1	3,668,870	282.66	129,664	5,690	6,133	443			6,133					0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG1173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	01/26/2024	Exercise	1	250,368	267.94	118,151		20,861	12,747			20,861						0001
Purchased Call/SBG/SBG1173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	05/17/2024	Exercise	1	154,708	267.05	144,449		13,318	8,289			13,318						0001
Purchased Call/SBG/SBG1173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/27/2023	10/27/2025	11/01/2024	Exercise	1	48,178	267.21	72,638		3,496	1,914			3,496						0001
Purchased Call/JSG/JSG405LSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	09/20/2024	Exercise	1	264,971	195.16	9,433		8,974	(459)			8,974		(9,433)				0001
Purchased Call/JSG/JSG405SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/05/2024	02/05/2025	02/07/2024	Exercise	1	369,516	193.31	10,303	1,463	2,680	1,218			2,680						0001
Purchased Call/JSG/JSG405PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	02/13/2024	Exercise	1	196,707	195.36	5,201	921	3,103	2,182			3,103						0001
Purchased Call/JSG/JSG405PSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/09/2024	02/07/2025	02/13/2024	Exercise	1	240,826	195.36	5,430	1,584	2,628	1,044			2,628						0001
Purchased Call/JSG/JSG405QS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/16/2024	02/14/2025	02/21/2024	Exercise	1	525,341	199.22	15,441	1,631	1,867	236			1,867						0001
Purchased Call/JSG/JSG405RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/01/2024	02/28/2025	03/05/2024	Exercise	1	637,611	202.1	13,355	4,672	4,353	(319)			4,353						0001
Purchased Call/JSG/JSG405TSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/28/2024	03/28/2025	04/01/2024	Exercise	1	619,108	210.75	11,778	5,255	4,276	(979)			4,276						0001
Purchased Call/SBG/SBG117ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	07/10/2024	Exercise	1	5,928,993	297.06	167,347	22,533	21,416	(1,117)			21,416						0001
Purchased Call/SBG/SBG117ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/09/2024	07/09/2026	07/11/2024	Exercise	1	2,372,792	296.26	88,163	1,048	650	(398)			650						0001
Purchased Call/SBG/SBG117ASZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	07/12/2024	Exercise	1	2,163,763	297.47	66,518	7,069	4,376	(2,693)			4,376						0001
Purchased Call/SBG/SBG117BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	07/24/2024	Exercise	1	8,206,937	297.81	282,498	5,604	3,237	(2,367)			3,237						0001
Purchased Call/SBG/SBG117BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	08/06/2024	Exercise	1	3,849,009	292.47	127,613	7,015	5,356	(1,659)			5,356						0001
Purchased Call/SBG/SBG117BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/13/2024	08/13/2026	08/15/2024	Exercise	1	6,318,577	284.24	183,850	25,395	27,391	1,996			27,391						0001
Purchased Call/CSII/CSII0000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/24/2022	06/26/2024	03/29/2024	Exercise	1	2,173,760	288.1	82,910		878	(19,374)			878		(20,252)				0001
Purchased Call/CSII/CSII0000S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/29/2022	06/28/2024	04/04/2024	Exercise	1	2,684,942	289.56	98,861		587	(23,814)			587		(24,400)				0001
Purchased Call/CSII/CSII0000S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/01/2022	06/28/2024	07/02/2024	Expire	1	1,648,218	290.89	54,402			(13,500)					(13,500)				0001
Purchased Call/CSII/CSII0000S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/30/2022	06/28/2024	02/26/2024	Exercise	1	2,934,229	289.27	103,131		160	(25,502)			160		(25,662)				0001
Purchased Call/CSII/CSII0000S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/01/2022	07/02/2024	07/05/2024	Expire	1	792,001	290.01	29,542			(7,436)					(7,436)				0001
Purchased Call/CSII/CSII0000SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/01/2022	07/01/2024	01/11/2024	Exercise	1	1,281,238	290.01	45,764		488	(11,010)			488		(11,498)				0001
Purchased Call/CSII/CSII0000SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/07/2022	07/03/2024	04/10/2024	Exercise	1	1,439,678	290.01	47,451		625	(11,497)			625		(12,122)				0001
Purchased Call/CSII/CSII0000SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/08/2022	07/09/2024	07/11/2024	Expire	1	829,903	286.89	33,797			(16,719)					(16,719)				0001
Purchased Call/CSII/CSII0000SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/08/2022	07/10/2024	03/12/2024	Exercise	1	2,732,501	286.89	102,533		346	(26,607)			346		(26,953)				0001
Purchased Call/CSII/CSII0000SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	07/20/2022	07/19/2024	01/09/2024	Exercise	1	1,786,287	286.87	66,026		1,030	(17,163)			1,030		(18,192)				0001
Purchased Call/CSII/CSII1009S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/24/2024	05/26/2026	05/29/2024	Exercise	1	2,738,877	283.75	95,633	3,617	3,986	369			3,986						0001
Purchased Call/CSII/CSII1009SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/31/2024	06/01/2026	06/04/2024	Exercise	1	4,885,153	286.94	140,801	20,839	18,929	(1,910)			18,929						0001
Purchased Call/CSII/CSII1009SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/14/2024	06/16/2026	06/18/2024	Exercise	1	2,554,755	279.37	80,051	9,537	10,690	1,153			10,690						0001
Purchased Call/CSII/CSII1009ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	06/21/2024	06/18/2026	06/25/2024	Exercise	1	4,230,293	280.89	150,578	8,810	10,294	1,484			10,294						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CSII/CSII1009SII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/24/2024	06/24/2026	06/26/2024	Exercise	1	3,680,622	283.05	129,251	5,557	5,950	394			5,950						0001
Purchased Call/CSII/CSII100AS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/28/2024	06/26/2026	07/02/2024	Exercise	1	4,720,937	282.15	176,030	3,701	4,349	648			4,349						0001
Purchased Call/CSII/CSII100AS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/01/2024	07/01/2026	07/03/2024	Exercise	1	8,504,853	281.44	320,033	13,253	14,438	1,185			14,438						0001
Purchased Call/SBG/SBG117BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	08/19/2024	Exercise	1	4,393,316	285.17	160,464	2,287	2,454	167			2,454						0001
Purchased Call/SBG/SBG117CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	08/20/2024	Exercise	1	2,647,658	285.87	88,852	4,183	4,405	223			4,405						0001
Purchased Call/SBG/SBG117CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	08/20/2024	Exercise	1	3,311,895	285.87	101,569	9,840	9,970	130			9,970						0001
Purchased Call/SBG/SBG117CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/20/2024	08/20/2026	08/22/2024	Exercise	1	2,055,807	285.98	50,208	12,675	12,350	(325)			12,350		(9,588)				0001
Purchased Call/SBG/SBG117CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/28/2026	08/30/2024	Exercise	1	2,053,671	286.94	73,906	860	899	39			899						0001
Purchased Call/SBG/SBG117CSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	09/10/2024	Exercise	1	2,113,466	284.35	74,293	1,847	1,922	75			1,922						0001
Purchased Call/SBG/SBG117CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	09/18/2024	Exercise	1	9,552,095	285.57	340,113	9,506	9,739	233			9,739						0001
Purchased Call/SBG/SBG117CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	09/23/2024	Exercise	1	4,423,278	287.74	159,203	1,108	1,195	87			1,195						0001
Purchased Call/SBG/SBG1174SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/24/2023	11/26/2025	06/04/2024	Exercise	1	257,197	272.74	66,393		23,342	14,515			23,342						0001
Purchased Call/SBG/SBG1174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	07/05/2024	Exercise	1	896,825	273.22	149,099		8,066	4,400			8,066						0001
Purchased Call/CSII/CSII000QSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/21/2022	07/19/2024	03/14/2024	Exercise	1	3,236,239	285.76	124,681		978	(33,536)			978		(34,513)				0001
Purchased Call/CSII/CSII000QST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/22/2022	07/24/2024	07/26/2024	Expire	1	1,588,725	286.52	60,120			(17,026)					(17,026)				0001
Purchased Call/CSII/CSII000QSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/27/2022	07/26/2024	07/30/2024	Expire	1	1,271,502	288.5	42,465			(12,165)					(12,165)				0001
Purchased Call/CSII/CSII000RS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/29/2022	07/29/2024	03/19/2024	Exercise	1	2,909,699	287.13	103,473		473	(29,517)			473		(29,990)				0001
Purchased Call/CSII/CSII000RS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/29/2022	07/31/2024	03/29/2024	Exercise	1	759,707	287.13	27,870		639	(7,476)			639		(8,115)				0001
Purchased Call/CSII/CSII000RSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/09/2022	08/08/2024	05/13/2024	Exercise	1	4,577,932	284.07	179,084		1,268	(53,193)			1,268		(54,460)				0001
Purchased Call/JSG/JSG405US8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/09/2024	04/09/2025	04/11/2024	Exercise	1	222,712	210.75	4,929	1,567	832	(735)			832						0001
Purchased Call/JSG/JSG405USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/13/2024	05/13/2025	05/15/2024	Exercise	1	700,501	211.78	17,559	3,829	4,639	810			4,639						0001
Purchased Call/JSG/JSG405US4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/21/2024	05/21/2025	05/23/2024	Exercise	1	232,514	214.44	6,063	1,154	442	(711)			442						0001
Purchased Call/JSG/JSG405US8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/22/2024	05/22/2025	05/24/2024	Exercise	1	102,209	212.94	1,431	1,124	1,029	(95)			1,029						0001
Purchased Call/JSG/JSG405USZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/03/2024	06/03/2025	06/05/2024	Exercise	1	331,406	200.37	8,455	1,738	1,723	(15)			1,723						0001
Purchased Call/JSG/JSG405ZSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/01/2024	07/01/2025	07/03/2024	Exercise	1	457,590	198.24	14,324	1,212	3,933	2,721			3,933						0001
Purchased Call/JSG/JSG5051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	07/30/2024	Exercise	1	287,335	210.95	5,775	2,371	3,131	760			3,131						0001
Purchased Call/JSG/JSG5051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/30/2024	07/30/2025	08/01/2024	Exercise	1	147,111	212.8	4,272	556	642	86			642						0001
Purchased Call/JSG/JSG50539F	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/26/2024	08/26/2025	08/28/2024	Exercise	1	595,620	213.31	13,319	4,270	6,111	1,840			6,111						0001
Purchased Call/JSG/JSG5055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/19/2024	09/19/2025	09/23/2024	Exercise	1	160,036	215.9	4,116	903	1,245	343			1,245						0001
Purchased Call/CSII/CSII100ASX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/01/2024	07/31/2026	08/05/2024	Exercise	1	2,958,973	286.76	93,380	8,909	7,204	(1,706)			7,204						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII100B64	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/08/2024	08/07/2026	08/12/2024	Exercise	1	4,643,913	283.38	171,715	6,493	5,997	(496)			5,997						0001
Purchased Call/CSII/CSII100BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/12/2024	08/12/2026	08/14/2024	Exercise	1	6,419,663	283.45	184,553	34,982	36,301	1,319			36,301						0001
Purchased Call/SBG/SBG1175GJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/26/2023	12/26/2025	05/08/2024	Exercise	1	377,411	275.73	227,663		10,027	4,519			10,027						0001
Purchased Call/SBG/SBG1175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	04/17/2024	Exercise	1	196,013	274.81	88,559		10,152	5,319			10,152						0001
Purchased Call/SBG/SBG1175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/29/2023	12/31/2025	12/13/2024	Exercise	1	424,481	274.81	17,204		6,050	2,808			6,050						0001
Purchased Call/JSG/JSG3056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	10/09/2024	Exercise	1	670,371	212.74	22,986	909	1,428	520			1,428						0001
Purchased Call/JSG/JSG3052ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	01/09/2024	Expire	1	939,195	263.35	38,225			(211)					(211)				0001
Purchased Call/JSG/JSG3052SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/07/2022	01/08/2024	01/10/2024	Expire	1	392,738	263.35	15,984			(154)					(154)				0001
Purchased Call/JSG/JSG3054S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	01/30/2024	Expire	1	1,368,766	242.57	55,572			(1,908)					(1,908)				0001
Purchased Call/JSG/JSG3055SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/10/2022	02/09/2024	02/13/2024	Expire	1	1,251,659	246.27	50,066			(2,693)					(2,693)				0001
Purchased Call/JSG/JSG3056SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/18/2022	02/21/2024	02/23/2024	Expire	1	120,874	239.73	4,847			(340)					(340)				0001
Purchased Call/JSG/JSG3056SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/23/2022	02/23/2024	02/27/2024	Expire	1	1,063,784	236.21	42,658			(3,106)					(3,106)				0001
Purchased Call/CSII/CSII100BSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/16/2024	08/17/2026	08/20/2024	Exercise	1	4,044,995	283.64	117,218	21,684	23,045	1,361			23,045						0001
Purchased Call/CSII/CSII100BSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/27/2024	08/27/2026	08/29/2024	Exercise	1	2,826,393	284.1	108,299	1,602	1,323	(279)			1,323						0001
Purchased Call/CSII/CSII100CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2024	09/15/2026	09/17/2024	Exercise	1	1,489,634	284.31	48,088	5,600	7,710	2,110			7,710						0001
Purchased Call/CSII/CSII100CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2024	09/11/2026	09/17/2024	Exercise	1	3,101,105	284.31	119,054	4,015	5,208	1,193			5,208						0001
Purchased Call/CSII/CSII100CS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/17/2024	09/17/2026	09/19/2024	Exercise	1	1,117,475	286.94	41,465	1,365	1,526	160			1,526						0001
Purchased Call/CSII/CSII100CSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/20/2024	09/21/2026	09/24/2024	Exercise	1	3,603,021	288.57	139,867	1,767	2,173	407			2,173						0001
Purchased Call/CSII/CSII100CSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/27/2024	09/25/2026	10/01/2024	Exercise	1	5,931,926	290.23	107,800	64,275	64,230	(46)			64,230						0001
Purchased Call/CSII/CSII000RSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/12/2022	08/13/2024	06/18/2024	Exercise	1	2,361,911	285.52	87,748		165	(26,964)			165		(27,129)				0001
Purchased Call/CSII/CSII000RSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/12/2022	08/12/2024	06/17/2024	Exercise	1	3,677,442	285.52	149,173		181	(46,146)			181		(46,327)				0001
Purchased Call/CSII/CSII000SS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/09/2022	09/09/2024	09/11/2024	Expire	1	2,431,877	289.82	86,756			(30,358)					(30,358)				0001
Purchased Call/CSII/CSII000SSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/09/2022	09/05/2024	09/09/2024	Expire	1	57,136	290.53	2,032			(697)					(697)				0001
Purchased Call/SBG/SBG117DSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/11/2024	10/13/2026	10/16/2024	Exercise	1	3,230,551	288.22	114,029	2,266	2,016	(250)			2,016						0001
Purchased Call/SBG/SBG117DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	10/21/2024	Exercise	1	3,429,985	287.71	96,636	14,435	14,188	(247)			14,188						0001
Purchased Call/SBG/SBG117DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	10/22/2024	Exercise	1	1,847,788	287.67	50,334	8,740	8,220	(520)			8,220						0001
Purchased Call/SBG/SBG117DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/22/2024	10/22/2026	10/24/2024	Exercise	1	3,625,123	286.85	128,224	789	909	120			909						0001
Purchased Call/SBG/SBG117DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	10/28/2024	Exercise	1	3,439,766	286.1	118,995	3,335	3,689	354			3,689						0001
Purchased Call/JSG/JSG3057S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/28/2022	02/29/2024	03/04/2024	Expire	1	123,900	240.35	4,956			(401)					(401)				0001
Purchased Call/JSG/JSG3057SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/04/2022	03/06/2024	03/08/2024	Expire	1	165,615	244.7	6,625			(591)					(591)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG3059S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	03/22/2024	Expire	1	89,396	248.2	3,531			(383)					(383)				0001
Purchased Call/JSG/JSG3059SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/29/2022	03/28/2024	04/01/2024	Expire	1	329,639	248.55	12,889			(1,540)					(1,540)				0001
Purchased Call/JSG/JSG305AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/01/2022	04/03/2024	04/05/2024	Expire	1	23,954	248.55	937			(119)					(119)				0001
Purchased Call/JSG/JSG305AS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/01/2022	04/02/2024	04/04/2024	Expire	1	229,729	248.55	8,982			(1,135)					(1,135)				0001
Purchased Call/JSG/JSG305ES0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/03/2022	06/03/2024	06/05/2024	Expire	1	192,247	244.87	7,459			(1,580)					(1,580)				0001
Purchased Call/JSG/JSG305ES9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/07/2022	06/07/2024	06/11/2024	Expire	1	72,730	247.81	2,815			(610)					(610)				0001
Purchased Call/JSG/JSG305GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/29/2022	06/28/2024	07/02/2024	Expire	1	72,733	228.45	2,793			(687)					(687)				0001
Purchased Call/JSG/JSG305GS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/12/2022	07/12/2024	07/16/2024	Expire	1	63,165	228.71	2,388			(632)					(632)				0001
Purchased Call/JSG/JSG305HS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	07/23/2024	Expire	1	81,985	233.8	3,091			(848)					(848)				0001
Purchased Call/JSG/JSG305KSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/16/2022	09/16/2024	09/18/2024	Exercise	1	196,706	211.05	7,317		2,105	(502)			2,105		(2,607)				0001
Purchased Call/JSG/JSG305QSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	12/12/2024	Exercise	1	164,366	215.38	6,049		890	(1,968)			890		(2,858)				0001
Purchased Call/JSG/JSG305SS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/30/2022	01/02/2025	08/26/2024	Exercise	1	63,764	210.03	5,906		1,476	297			1,476						0001
Purchased Call/JSG/JSG305SS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/03/2023	01/03/2025	05/29/2024	Exercise	1	44,747	209.99	17,202		1,119	287			1,119						0001
Purchased Call/JSG/JSG3057SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/18/2023	01/17/2025	05/29/2024	Exercise	1	44,375	213.92	13,367		873	9			873						0001
Purchased Call/CSII/CSII100CSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	10/04/2024	10/06/2026	10/08/2024	Exercise	1	981,145	293.37	30,811	4,217	2,893	(1,324)			2,893						0001
Purchased Call/CSII/CSII100CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	10/07/2024	10/07/2026	10/09/2024	Exercise	1	5,933,091	292.46	218,180	1,542	1,059	(484)			1,059						0001
Purchased Call/CSII/CSII100DS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	10/18/2024	10/20/2026	10/22/2024	Exercise	1	4,251,521	290.89	69,375	50,130	46,647	(3,484)			46,647						0001
Purchased Call/CSII/CSII100DSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	10/28/2024	10/28/2026	10/30/2024	Exercise	1	4,259,888	289.09	160,124	1,607	1,092	(515)			1,092						0001
Purchased Call/CSII/CSII100DSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/01/2024	11/02/2026	11/05/2024	Exercise	1	2,898,964	287.03	105,304	6,022	6,852	830			6,852						0001
Purchased Call/SBG/SBG1175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	01/08/2024	Exercise	1	4,453,100	275.47	153,410	9,575	10,689	1,114			10,689						0001
Purchased Call/SBG/SBG1176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	01/17/2024	Exercise	1	2,931,682	277.3	103,775	1,762	2,202	439			2,202						0001
Purchased Call/CSII/CSII000SSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	09/23/2022	09/25/2024	09/27/2024	Exercise	1	594,143	289.03	22,949		668	(7,819)			668		(8,487)				0001
Purchased Call/CSII/CSII000SSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	09/29/2022	09/27/2024	10/01/2024	Expire	1	2,282,969	290.75	89,305			(33,487)					(33,487)				0001
Purchased Call/CSII/CSII100DSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/08/2024	11/06/2026	11/13/2024	Exercise	1	3,209,740	290.25	112,796	8,396	9,013	617			9,013						0001
Purchased Call/CSII/CSII100ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/25/2024	11/25/2026	11/27/2024	Exercise	1	3,277,783	294.1	113,628	7,925	5,767	(2,158)			5,767						0001
Purchased Call/CSII/CSII100ES9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/29/2024	11/27/2026	12/03/2024	Exercise	1	3,717,216	294.09	93,153	27,890	22,349	(5,542)			22,349						0001
Purchased Call/CSII/CSII100ESA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/02/2024	12/02/2026	12/04/2024	Exercise	1	5,936,127	292.83	217,022	15,151	11,954	(3,197)			11,954						0001
Purchased Call/CSII/CSII100ESG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/06/2024	12/08/2026	12/10/2024	Exercise	1	2,194,740	289.33	55,497	18,670	12,051	(6,619)			12,051						0001
Purchased Call/CSII/CSII100ESO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/16/2024	12/16/2026	12/18/2024	Exercise	1	4,893,650	284.66	197,497	3,734	3,003	(730)			3,003						0001
Purchased Call/CSII/CSII100ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/19/2024	12/18/2026	12/23/2024	Exercise	1	8,470,628	280	329,966	15,214	15,292	78			15,292						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/CSII/CSII100ESZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/27/2024	12/29/2026	12/31/2024	Exercise	1	4,081,951	280.46	159,099	6,375	6,433	58			6,433						0001
Purchased Call/SPX/SPX8152S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024	02/26/2024	Exercise	1	2,226,000	3991.05	129,331		238,182				(100,489)			108,851			0001
Purchased Call/SPX/SPX8152S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/22/2023	02/22/2024	02/26/2024	Exercise	1	2,011,000	3991.05	135,541		261,430				(114,698)			125,889			0001
Purchased Call/SPX/SPX8152SG	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/08/2023	03/08/2024	03/12/2024	Exercise	1	2,630,000	3992.01	138,075		249,850				(101,183)			111,775			0001
Purchased Call/SPX/SPX8158SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	08/26/2024	Exercise	1	3,867,000	4387.55	279,971		552,981				(100,806)			273,010			0001
Purchased Call/SPX/SPX815CS2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/22/2023	12/20/2024	12/24/2024	Exercise	1	3,376,000	4754.63	205,598		406,808				(2,051)			201,210			0001
Purchased Call/SPX/SPX815CS3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/22/2023	12/20/2024	12/24/2024	Exercise	1	2,700,000	4754.63	194,400		453,600				(2,129)			259,200			0001
Purchased Call/SBG/SBG117EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/25/2024	11/25/2026	11/27/2024	Exercise	1	4,615,468	289.36	152,450	6,805	6,867	.62			6,867						0001
Purchased Call/SBG/SBG117FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/06/2024	12/07/2026	12/10/2024	Exercise	1	3,395,741	290.59	100,114	12,178	12,062	(116)			12,062						0001
Purchased Call/SBG/SBG1176SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	01/30/2024	Exercise	1	5,330,832	279.01	188,106	5,866	7,546	1,680			7,546						0001
Purchased Call/SBG/SBG1176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	02/06/2024	Exercise	1	2,240,332	278.93	77,990	1,779	2,387	608			2,387						0001
Purchased Call/SBG/SBG1176SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/12/2024	02/12/2026	02/14/2024	Exercise	1	2,990,335	283.33	94,081	4,991	6,849	1,858			6,849						0001
Purchased Call/SBG/SBG1177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	02/27/2024	Exercise	1	2,355,005	285.95	80,137	2,557	2,216	(341)			2,216						0001
Purchased Call/JSG/JSG305US3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	01/30/2023	01/30/2025	04/17/2024	Exercise	1	80,704	215.44	8,606		1,928	310			1,928						0001
Purchased Call/JSG/JSG305US9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/01/2023	01/31/2025	03/28/2024	Exercise	1	87,449	221.65	16,114		1,004	(756)			1,004						0001
Purchased Call/JSG/JSG305USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/06/2023	02/06/2025	12/11/2024	Exercise	1	25,312	218.45	9,273		704	189			704						0001
Purchased Call/JSG/JSG305VSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/21/2023	02/21/2025	04/19/2024	Exercise	1	44,280	214.18	18,071		792	(138)			792						0001
Purchased Call/JSG/JSG305VSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/22/2023	02/21/2025	06/13/2024	Exercise	1	40,333	213.45	23,360		535	(311)			535						0001
Purchased Call/JSG/JSG305WSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/28/2023	02/28/2025	05/16/2024	Exercise	1	50,154	209.8	22,548		1,826	759			1,826						0001
Purchased Call/JSG/JSG305WSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/03/2023	03/05/2025	02/16/2024	Exercise	1	58,706	213.14	10,336		653	(584)			653						0001
Purchased Call/CSII/CSII000TS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/12/2022	10/11/2024	04/01/2024	Exercise	1	1,826,104	294.37	72,539		1,211	(27,340)			1,211			(28,551)			0001
Purchased Call/CSII/CSII000TS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/13/2022	10/11/2024	02/06/2024	Exercise	1	3,388,354	296.04	123,152		852	(47,774)			852			(48,626)			0001
Purchased Call/CSII/CSII000TS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/14/2022	10/14/2024	01/11/2024	Exercise	1	2,679,724	295.32	98,780		1,135	(38,064)			1,135			(39,199)			0001
Purchased Call/CSII/CSII000TS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/14/2022	10/15/2024	10/17/2024	Expire	1	862,226	295.32	31,523			(12,481)						(12,481)			0001
Purchased Call/CSII/CSII000TSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/02/2022	11/01/2024	01/05/2024	Exercise	1	1,771,877	294.14	65,615		7,460	(20,159)			7,460			(27,619)			0001
Purchased Call/SBG/SBG117FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	12/19/2024	Exercise	1	6,318,685	290.45	157,186	34,143	30,324	(3,819)			30,324			(27,463)			0001
Purchased Call/SBG/SBG117FSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/19/2024	12/18/2026	12/23/2024	Exercise	1	10,475,230	288.07	378,933	3,346	3,807	461			3,807						0001
Purchased Call/CSII/CSII000LSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/25/2022	01/24/2024	01/26/2024	Expire	1	1,891,838	276.26	85,908			(2,720)						(2,720)			0001
Purchased Call/CSII/CSII000MS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/28/2022	01/30/2024	02/01/2024	Expire	1	554,342	278.76	22,229			(886)						(886)			0001
Purchased Call/CSII/CSII000MSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/11/2022	02/12/2024	02/14/2024	Expire	1	480,333	283.43	18,973			(1,096)						(1,096)			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX821LS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	03/12/2024	Exercise	1	3,959,000	3992.01	264,461		514,670				(222,234)			250,209			0001
Purchased Call/SPX/SPXA05QSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/24/2023	04/22/2024	04/24/2024	Exercise	1	1,211,121	4134	79,131		146,793				(49,868)			67,662			0001
Purchased Call/SPX/SPXB05CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/10/2024	Exercise	1	1,964,000	4604.37	146,318		340,754				(30,991)			194,436			0001
Purchased Call/SPX/SPXC179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/12/2024	Exercise	1	2,339,000	4117.86	195,774		491,190				(183,897)			295,416			0001
Purchased Call/SPX/SPXC17AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/26/2024	Exercise	1	2,422,000	3991.05	173,900		345,135				(155,548)			171,235			0001
Purchased Call/SPX/SPXC171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise	1	4,831,000	4457.49	248,797		434,790				(62,078)			185,994			0001
Purchased Call/SPX/SPXC17LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2024	Exercise	1	2,232,000	4224.16	103,118		178,560				(39,332)			75,442			0001
Purchased Call/CSII/CSII000TSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/04/2022	11/06/2024	04/01/2024	Exercise	1	728,197	294.74	26,140		557	(10,563)			557		(11,119)				0001
Purchased Call/CSII/CSII000TSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/11/2022	11/12/2024	11/14/2024	Expire	1	689,633	294.01	25,034			(10,866)					(10,866)				0001
Purchased Call/CSII/CSII000US0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/15/2022	11/15/2024	03/25/2024	Exercise	1	2,700,394	294.35	94,028		989	(40,232)			989		(41,221)				0001
Purchased Call/CSII/CSII000US2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/16/2022	11/15/2024	01/25/2024	Exercise	1	4,482,983	293.36	157,832		1,550	(67,827)			1,550		(69,378)				0001
Purchased Call/CSII/CSII000US7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/22/2022	11/22/2024	03/06/2024	Exercise	1	4,276,323	291.24	153,533		45,659	(23,281)			45,659		(68,941)				0001
Purchased Call/CSII/CSII000USD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/29/2022	11/27/2024	09/25/2024	Exercise	1	3,996,997	290.56	144,713		48,479	(17,639)			48,479		(66,117)				0001
Purchased Call/CSII/CSII000USF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	12/01/2022	11/29/2024	09/25/2024	Exercise	1	2,096,635	290.34	70,230		29,638	(2,713)			29,638		(32,352)				0001
Purchased Call/CSII/CSII000USH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	12/02/2022	12/02/2024	02/08/2024	Exercise	1	4,019,704	290.07	131,565		37,828	(23,102)			37,828		(60,929)				0001
Purchased Call/CSII/CSII000USI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	12/02/2022	12/04/2024	07/01/2024	Exercise	1	1,632,305	290.07	59,253		765	(26,707)			765		(27,472)				0001
Purchased Call/CSII/CSII000USM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	12/08/2022	12/06/2024	04/11/2024	Exercise	1	2,002,973	285.11	72,487		30,244	(3,792)			30,244		(34,037)				0001
Purchased Call/SBG/SBG1177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	03/05/2024	Exercise	1	2,999,634	287.84	95,568	6,589	5,933	(657)			5,933						0001
Purchased Call/SBG/SBG1177SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/05/2024	03/05/2026	03/07/2024	Exercise	1	3,390,859	287.01	122,046	4,834	5,142	308			5,142						0001
Purchased Call/SBG/SBG1177SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/06/2024	03/06/2026	03/08/2024	Exercise	1	2,782,915	288.91	92,348	4,511	4,897	386			4,897						0001
Purchased Call/SBG/SBG1177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	03/18/2024	Exercise	1	4,437,556	289.72	155,147	6,585	5,733	(852)			5,733						0001
Purchased Call/SBG/SBG1177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	03/19/2024	Exercise	1	4,383,304	291.22	146,265	6,740	4,284	(2,455)			4,284						0001
Purchased Call/SBG/SBG1177SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/23/2026	03/26/2024	Exercise	1	3,075,898	297.22	70,007	19,989	18,426	(1,562)			18,426						0001
Purchased Call/JSG/JSG305YSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2025	04/04/2024	Exercise	1	228,845	201.76	21,487		10,021	4,849			10,021						0001
Purchased Call/JSG/JSG305ZS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/31/2023	04/01/2025	07/05/2024	Exercise	1	63,444	205.41	29,074		1,321	(126)			1,321						0001
Purchased Call/JSG/JSG305ZSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2025	09/11/2024	Exercise	1	86,034	205.99	11,160		3,789	1,816			3,789						0001
Purchased Call/JSG/JSG4050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	06/21/2024	Exercise	1	83,030	207.76	9,475		1,690	(304)			1,690						0001
Purchased Call/JSG/JSG4051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	05/16/2024	Exercise	1	143,717	202.36	15,097		7,972	4,442			7,972						0001
Purchased Call/JSG/JSG4051SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2025	12/09/2024	Exercise	1	28,972	202.03	12,014		2,666	1,944			2,666						0001
Purchased Call/CSII/CSII000MSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/04/2022	03/04/2024	03/06/2024	Expire	1	3,016,071	285.54	119,985			(10,412)					(10,412)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/CSII/CSII000NSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/11/2022	03/12/2024	03/14/2024	Expire	1	995,414	285.13	38,662			(4,392)					(4,392)				0001
Purchased Call/CSII/CSII000NSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/17/2022	03/15/2024	03/19/2024	Expire	1	1,190,704	284.36	45,493			(4,665)					(4,665)				0001
Purchased Call/CSII/CSII000NSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/01/2022	04/01/2024	04/03/2024	Exercise	1	1,400,795	284.53	51,587		9,625	1,600			9,625		(8,025)				0001
Purchased Call/CSII/CSII000QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/08/2022	04/09/2024	04/11/2024	Exercise	1	444,086	287.23	17,053		2,802	483			2,802		(2,319)				0001
Purchased Call/CSII/CSII000QS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/14/2022	04/17/2024	04/19/2024	Expire	1	1,032,737	289.51	39,747			(5,828)					(5,828)				0001
Purchased Call/SPX/SPXG006SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/08/2023	09/06/2024	09/10/2024	Exercise	1	2,097,000	4457.49	150,565		308,259				(46,455)		157,694				0001
Purchased Call/SPX/SPXG006SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/08/2023	09/06/2024	09/10/2024	Exercise	1	3,097,000	4457.49	245,592		569,848				(82,425)		324,256				0001
Purchased Call/SPX/SPXI131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/08/2023	02/08/2024	02/12/2024	Exercise	1	1,918,000	4117.86	108,559		198,513				(82,828)		89,954				0001
Purchased Call/SPX/SPXA052SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/06/2022	05/08/2024	05/10/2024	Exercise	1	1,824,000	4123.34	264,298		470,817				(60,862)		206,519				0001
Purchased Call/CSII/CSII000QSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/22/2022	04/22/2024	04/24/2024	Expire	1	2,612,543	290.81	96,084			(14,819)					(14,819)				0001
Purchased Call/CSII/CSII000QSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/06/2022	05/07/2024	05/09/2024	Expire	1	751,803	292.94	28,343			(4,944)					(4,944)				0001
Purchased Call/CSII/CSII000QSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2022	05/14/2024	01/05/2024	Exercise	1	1,373,890	292.85	51,850		863	(8,683)			863		(9,546)				0001
Purchased Call/JSG/JSG40539B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2025	06/18/2024	Exercise	1	143,291	198.31	12,564		6,830	3,153			6,830						0001
Purchased Call/JSG/JSG40545U	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/09/2023	06/11/2025	09/10/2024	Exercise	1	31,284	199.49	17,965		1,628	793			1,628						0001
Purchased Call/JSG/JSG4057S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/11/2025	08/06/2024	Exercise	1	50,155	208.76	23,822		1,574	146			1,574						0001
Purchased Call/SBG/SBG1178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2024	03/27/2026	04/01/2024	Exercise	1	2,030,671	299.56	70,061	1,742	568	(1,174)			568						0001
Purchased Call/SBG/SBG1178SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/05/2024	04/03/2026	04/09/2024	Exercise	1	5,450,401	301.08	182,281	7,491	2,680	(4,811)			2,680						0001
Purchased Call/SBG/SBG1178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	04/23/2024	Exercise	1	4,893,982	295.68	106,872	32,941	18,989	(13,952)			18,989						0001
Purchased Call/CSII/CSII000USN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/09/2022	12/11/2024	03/14/2024	Exercise	1	664,945	285.18	24,273		6,303	(5,210)			6,303		(11,513)				0001
Purchased Call/CSII/CSII000USQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/13/2022	12/13/2024	02/16/2024	Exercise	1	5,228,067	285.22	185,244		25,813	(62,437)			25,813		(88,249)				0001
Purchased Call/CSII/CSII000USU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/16/2022	12/18/2024	01/10/2024	Exercise	1	3,097,539	285.74	113,055		2,719	(51,924)			2,719		(54,643)				0001
Purchased Call/CSII/CSII000VS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/28/2022	12/27/2024	01/25/2024	Exercise	1	4,701,852	287.6	175,726		2,612	(85,051)			2,612		(87,663)				0001
Purchased Call/CSII/CSII000VS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/30/2022	12/30/2024	01/04/2024	Exercise	1	2,355,497	288.69	84,129		1,834	(40,385)			1,834		(42,219)				0001
Purchased Call/CSII/CSII000VSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/05/2023	01/03/2025	01/24/2024	Exercise	1	257,098	292.28	46,324		2,033	(2,744)			2,033						0001
Purchased Call/CSII/CSII000VSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/06/2023	01/08/2025	06/17/2024	Exercise	1	83,074	291.74	23,316		707	(857)			707						0001
Purchased Call/CSII/CSII000VSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/06/2023	01/06/2025	01/19/2024	Exercise	1	224,129	291.74	78,238		1,883	(2,314)			1,883						0001
Purchased Call/CSII/CSII000VSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/11/2023	01/10/2025	01/31/2024	Exercise	1	585,027	292.35	144,931		4,049	(7,011)			4,049						0001
Purchased Call/CSII/CSII000VSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/18/2023	01/16/2025	08/20/2024	Exercise	1	51,715	293.92	53,211		245	(737)			245						0001
Purchased Call/CSII/CSII000PSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/01/2022	05/30/2024	06/03/2024	Expire	1	418,090	293.16	15,983			(3,302)					(3,302)				0001
Purchased Call/CSII/CSII000PSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/08/2022	06/07/2024	06/11/2024	Expire	1	2,643,534	294.6	103,142			(22,461)					(22,461)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CSII/CSII000P9O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2022	06/07/2024	06/11/2024	Expire	1	1,993,121	295.34	75,487			(16,592)					(16,592)				0001
Purchased Call/CSII/CSII000Q83	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/24/2022	06/25/2024	06/27/2024	Expire	1	1,552,000	288.1	58,088			(14,081)					(14,081)				0001
Purchased Call/SBG/SBG1179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/07/2024	05/07/2026	05/09/2024	Exercise	1	3,911,224	295.66	137,405	1,684	995	(689)			995						0001
Purchased Call/SBG/SBG1179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/11/2026	05/14/2024	Exercise	1	4,697,464	297.18	158,209	5,450	4,253	(1,197)			4,253						0001
Purchased Call/SBG/SBG1179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	05/15/2024	Exercise	1	10,700,915	295.43	364,266	15,433	13,025	(2,409)			13,025						0001
Purchased Call/SBG/SBG1179SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	05/21/2024	Exercise	1	3,475,112	296.57	116,522	4,291	2,194	(2,097)			2,194						0001
Purchased Call/JSG/JSG4057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/17/2023	07/17/2025	08/27/2024	Exercise	1	37,446	207.24	17,082		1,418	340			1,418						0001
Purchased Call/JSG/JSG4059SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/09/2023	08/08/2025	08/27/2024	Exercise	1	38,723	209.94	17,716		1,280	104			1,280						0001
Purchased Call/SPX/SPXA053SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	06/11/2024	Exercise	1	1,445,000	4115.77	178,313		432,267				(87,347)			253,954			0001
Purchased Call/SPX/SPXD006SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/22/2022	02/22/2024	02/26/2024	Exercise	1	1,319,000	4304.76	168,568		239,691				14,614			71,123			0001
Purchased Call/JSG/JSG405FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/16/2023	10/16/2025	04/29/2024	Exercise	1	82,817	181.71	18,415		8,263	5,484			8,263						0001
Purchased Call/JSG/JSG405JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/24/2023	11/24/2025	07/31/2024	Exercise	1	124,109	191.06	20,814		9,491	5,101			9,491						0001
Purchased Call/CSII/CSII000QSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/06/2022	07/05/2024	01/09/2024	Exercise	1	3,244,769	287.19	120,917		1,124	(29,841)			1,124		(30,966)				0001
Purchased Call/CSII/CSII000QSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/07/2022	07/05/2024	03/12/2024	Exercise	1	2,404,541	287.19	89,920		480	(22,673)			480		(23,153)				0001
Purchased Call/CSII/CSII000QSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2022	07/17/2024	03/26/2024	Exercise	1	2,497,030	286.23	93,770		764	(24,710)			764		(25,474)				0001
Purchased Call/CSII/CSII000QSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2022	07/25/2024	07/29/2024	Expire	1	2,271,749	288.06	83,085			(23,585)					(23,585)				0001
Purchased Call/JSG/JSG405KSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2025	09/16/2024	Exercise	1	61,997	195.25	7,158		4,036	1,777			4,036						0001
Purchased Call/JSG/JSG405LSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/29/2023	12/29/2025	06/18/2024	Exercise	1	68,935	195.16	25,706		3,802	1,210			3,802						0001
Purchased Call/JSG/JSG405NSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/05/2024	01/07/2026	01/09/2024	Exercise	1	545,526	194.66	17,423	1,517	1,767	250			1,767						0001
Purchased Call/JSG/JSG405NSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/19/2024	01/21/2026	01/23/2024	Exercise	1	1,122,419	190.88	38,772	1,603	2,753	1,150			2,753						0001
Purchased Call/JSG/JSG4050SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/02/2024	02/04/2026	02/06/2024	Exercise	1	692,067	195.73	17,376	4,254	4,713	459			4,713						0001
Purchased Call/JSG/JSG4050SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2026	02/06/2024	Exercise	1	925,006	195.73	25,384	4,606	8,177	3,571			8,177						0001
Purchased Call/JSG/JSG405PST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/13/2024	02/13/2026	02/15/2024	Exercise	1	439,676	192.6	13,021	1,690	3,481	1,791			3,481						0001
Purchased Call/SBG/SBG1179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	05/29/2024	Exercise	1	3,013,237	296.15	96,309	8,294	4,656	(3,638)			4,656						0001
Purchased Call/SBG/SBG117AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	06/12/2024	Exercise	1	7,451,145	296.13	156,701	53,851	34,854	(18,997)			34,854						0001
Purchased Call/SBG/SBG117AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/11/2024	06/11/2026	06/13/2024	Exercise	1	3,434,450	295.16	117,030	5,610	5,557	(53)			5,557						0001
Purchased Call/CSII/CSII000VSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/31/2023	01/30/2025	02/08/2024	Exercise	1	127,495	297.36	186,669		808	(1,737)			808						0001
Purchased Call/CSII/CSII000WS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/01/2023	01/31/2025	01/08/2024	Exercise	1	277,735	297.4	81,861		2,267	(2,747)			2,267						0001
Purchased Call/CSII/CSII000WS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/09/2023	02/07/2025	03/29/2024	Exercise	1	105,688	295.11	147,905		1,070	(1,051)			1,070						0001
Purchased Call/CSII/CSII000WSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/21/2023	02/20/2025	07/24/2024	Exercise	1	90,670	293.54	103,438		340	(1,434)			340						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/CSII/CSII000RSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/10/2022	08/09/2024	06/06/2024	Exercise	1	2,192,790	285.1	82,181		515	(24,619)			515		(25,133)				0001
Purchased Call/CSII/CSII000RSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/18/2022	08/16/2024	07/08/2024	Exercise	1	2,472,122	286.44	97,399		205	(30,793)			205		(30,997)				0001
Purchased Call/CSII/CSII000RST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2022	08/28/2024	08/30/2024	Expire	1	1,932,253	290.92	71,109			(23,428)					(23,428)				0001
Purchased Call/CSII/CSII000RSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/07/2022	08/30/2024	09/04/2024	Expire	1	1,375,252	290.88	49,281			(16,689)					(16,689)				0001
Purchased Call/SBG/SBG117ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	07/09/2024	Exercise	1	3,639,609	297.72	126,283	2,736	1,292	(1,444)			1,292						0001
Purchased Call/SBG/SBG117BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	07/16/2024	Exercise	1	3,394,690	299.59	117,581	1,433	759	(674)			759						0001
Purchased Call/SBG/SBG117BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	07/23/2024	Exercise	1	2,950,008	296.26	101,615	2,735	2,306	(429)			2,306						0001
Purchased Call/SBG/SBG117BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	07/30/2024	Exercise	1	2,172,933	294.09	77,865	615	406	(209)			406						0001
Purchased Call/SBG/SBG117BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/30/2024	07/30/2026	08/01/2024	Exercise	1	1,571,211	294.79	49,180	5,947	3,593	(2,355)			3,593						0001
Purchased Call/SBG/SBG117BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	08/13/2024	Exercise	1	3,402,328	283.51	115,944	4,886	5,174	288			5,174						0001
Purchased Call/JSG/JSG405QSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/20/2024	02/20/2026	02/22/2024	Exercise	1	383,776	199.07	8,029	3,143	5,200	2,057			5,200						0001
Purchased Call/JSG/JSG405TSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/04/2024	04/02/2026	04/08/2024	Exercise	1	118,463	209.8		2,239	2,318	79			2,318		(2,239)				0001
Purchased Call/JSG/JSG405YSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/12/2024	06/12/2026	06/14/2024	Exercise	1	220,523	199.49		4,245	3,753	(492)			3,753		(4,245)				0001
Purchased Call/JSG/JSG405ZSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/24/2024	06/24/2026	06/26/2024	Exercise	1	137,742	204.62	3,093	1,105	1,711	606			1,711						0001
Purchased Call/CSII/CSII000SSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/02/2022	09/04/2024	09/06/2024	Expire	1	1,278,747	290.53	47,188			(16,013)					(16,013)				0001
Purchased Call/CSII/CSII000SS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/07/2022	09/06/2024	05/13/2024	Exercise	1	1,034,939	290.35	38,153		667	(12,585)			667		(13,252)				0001
Purchased Call/CSII/CSII000SSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/16/2022	09/17/2024	09/19/2024	Expire	1	1,149,128	290.64	42,058			(15,021)					(15,021)				0001
Purchased Call/CSII/CSII000SSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2022	09/27/2024	10/01/2024	Exercise	1	2,054,993	289.24	84,626		7,061	(24,629)			7,061		(31,690)				0001
Purchased Call/CSII/CSII000SSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/30/2022	10/01/2024	10/03/2024	Exercise	1	1,721,643	291.59	64,442		9,097	(15,182)			9,097		(24,279)				0001
Purchased Call/CSII/CSII000SST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/30/2022	09/30/2024	01/19/2024	Exercise	1	1,970,666	291.59	77,340		366	(28,901)			366		(29,268)				0001
Purchased Call/CSII/CSII000IISN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/24/2023	02/21/2025	04/03/2024	Exercise	1	177,380	292.32	99,689		2,965	(722)			2,965						0001
Purchased Call/CSII/CSII000IISP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/24/2023	02/25/2025	03/22/2024	Exercise	1	48,421	292.47	52,754		657	(348)			657						0001
Purchased Call/SBG/SBG017MS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	01/17/2024	Exercise	1	365,698	255.2	14,344		31,675	31,457			31,675		(218)				0001
Purchased Call/SBG/SBG017MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/21/2022	01/23/2024	01/25/2024	Exercise	1	323,714	253.8	12,528		32,210	31,831			32,210		(379)				0001
Purchased Call/SBG/SBG017NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/23/2022	02/22/2024	02/26/2024	Exercise	1	678,452	255.59	24,340		80,947	79,200			80,947		(1,747)				0001
Purchased Call/SBG/SBG117CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	08/27/2024	Exercise	1	3,210,444	286.88	114,906	1,619	1,535	(84)			1,535						0001
Purchased Call/SBG/SBG117CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	09/03/2024	Exercise	1	6,498,106	287.08	231,439	2,561	2,443	(118)			2,443						0001
Purchased Call/SBG/SBG117CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	09/04/2024	Exercise	1	2,556,770	287.08	83,352	4,514	4,438	(76)			4,438						0001
Purchased Call/SBG/SBG117CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/18/2026	09/20/2024	Exercise	1	2,989,380	286.55	114,268	571	714	143			714						0001
Purchased Call/CSII/CSII000TS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/11/2022	10/10/2024	10/15/2024	Expire	1	1,637,948	295.42	59,093			(23,104)					(23,104)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CSII/CSII000T5A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/19/2022	10/18/2024	02/13/2024	Exercise	1	2,543,504	296.86	89,304		118	(35,759)			118		(35,877)				0001
Purchased Call/CSII/CSII000XSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/24/2023	03/26/2025	02/15/2024	Exercise	1	320,164	284.2	108,067		7,089	(164)			7,089						0001
Purchased Call/CSII/CSII000XSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/11/2023	04/11/2025	07/09/2024	Exercise	1	66,360	288.17	121,708		1,038	(482)			1,038		(388)				0001
Purchased Call/SPX/SPX8158SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJB6JIIY9T8IKCSX06	08/22/2023	08/22/2024	08/26/2024	Exercise	1	5,713,000	4387.55	322,213		571,300				(102,624)			249,087			0001
Purchased Call/SPX/SPX821MSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/26/2024	Exercise	1	3,463,000	3936.97	172,804		311,670				(125,273)			138,866			0001
Purchased Call/SPX/SPX821MST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/26/2024	Exercise	1	8,004,000	3936.97	527,464		1,028,514				(444,281)			501,050			0001
Purchased Call/SPX/SPX821PSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/08/2023	05/08/2024	05/10/2024	Exercise	1	3,516,000	4138.12	205,334		372,696				(123,323)			167,362			0001
Purchased Call/SPX/SPXA05US1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2024	Exercise	1	3,217,000	4192.63	185,621		329,743				(95,903)			144,122			0001
Purchased Call/SPX/SPXA05USL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2024	Exercise	1	3,271,000	4192.63	269,203		624,761				(193,995)			355,558			0001
Purchased Call/SPX/SPXA05XS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/11/2024	Exercise	1	3,326,000	4293.93	259,095		598,680				(151,100)			339,585			0001
Purchased Call/SBG/SBG017NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2022	03/05/2024	03/07/2024	Exercise	1	512,120	255.92	19,665		62,221	60,492			62,221		(1,729)				0001
Purchased Call/SBG/SBG017QS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2022	03/26/2024	03/28/2024	Exercise	1	607,759	263.31	22,973		80,548	77,866			80,548		(2,682)				0001
Purchased Call/SBG/SBG017QS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	04/03/2024	04/05/2024	Exercise	1	671,276	261.39	25,307		100,806	97,578			100,806		(3,228)				0001
Purchased Call/SBG/SBG017DSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2024	10/16/2026	10/18/2024	Exercise	1	1,089,545	287.58	37,772	1,237	1,372	134			1,372						0001
Purchased Call/SBG/SBG017DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2024	10/19/2026	10/22/2024	Exercise	1	2,574,120	287.67	90,699	1,886	1,813	(73)			1,813						0001
Purchased Call/SBG/SBG117ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	11/05/2024	Exercise	1	2,609,036	285.13	84,261	6,558	6,969	411			6,969						0001
Purchased Call/SBG/SBG117ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2024	11/03/2026	11/05/2024	Exercise	1	3,762,794	285.13	133,890	1,914	2,293	379			2,293						0001
Purchased Call/CSII/CSII000T5U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/09/2022	11/08/2024	02/21/2024	Exercise	1	4,682,199	292.19	164,538		893	(69,992)			893		(70,885)				0001
Purchased Call/CSII/CSII000US3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/18/2022	11/15/2024	01/24/2024	Exercise	1	2,734,483	292.72	91,634		505	(39,964)			505		(40,469)				0001
Purchased Call/CSII/CSII000US4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/18/2022	11/20/2024	10/10/2024	Exercise	1	520,152	291.58	18,436		1,819	(6,412)			1,819		(8,230)				0001
Purchased Call/CSII/CSII000US5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/18/2022	11/19/2024	03/26/2024	Exercise	1	1,100,530	291.58	39,839		1,843	(15,833)			1,843		(17,676)				0001
Purchased Call/SPX/SPXC17FS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/11/2024	Exercise	1	2,626,000	4293.93	127,624		219,271				(53,752)			91,647			0001
Purchased Call/SPX/SPXG00KSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/08/2023	11/08/2024	11/13/2024	Exercise	1	2,078,000	4382.78	170,604		444,692				(93,885)			274,088			0001
Purchased Call/SPX/SPX721RS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/20/2022	05/22/2024	05/24/2024	Exercise	1	1,445,000	3901.36	208,947		520,630				(143,399)			311,683			0001
Purchased Call/SPX/SPX821AS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2022	11/22/2024	11/26/2024	Exercise	1	1,802,000	4003.58	292,104		884,783				(142,991)			592,679			0001
Purchased Call/CSII/CSII000YSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/25/2023	04/25/2025	03/05/2024	Exercise	1	99,123	285.4	59,804		2,375	(40)			2,375						0001
Purchased Call/CSII/CSII000YSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/28/2023	04/29/2025	06/06/2024	Exercise	1	321,691	286.6	38,128		7,339	(553)			7,339						0001
Purchased Call/CSII/CSII000YSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/08/2023	05/08/2025	04/15/2024	Exercise	1	197,465	283.16	193,204		5,929	1,045			5,929		(3,961)				0001
Purchased Call/CSII/CSII000YSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/10/2023	05/09/2025	03/12/2024	Exercise	1	191,730	282.58	138,337		5,505	730			5,505						0001
Purchased Call/CSII/CSII000YSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/18/2023	05/16/2025	01/05/2024	Exercise	1	72,760	283.64	98,342		2,919	1,089			2,919						0001

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Purchased Call/SBG/SBG017PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/30/2024	05/02/2024	Exercise	1	604,878	263.52	22,622		76,457	72,729			76,457		(3,729)				0001
Purchased Call/SBG/SBG017ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	11/13/2024	Exercise	1	2,551,304	286.85	90,355	1,384	1,615	231			1,615						0001
Purchased Call/SBG/SBG017ESH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	11/15/2024	Exercise	1	3,816,028	286.08	129,716	6,282	7,469	1,187			7,469						0001
Purchased Call/SBG/SBG017ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	11/26/2024	Exercise	1	5,578,341	289.09	200,029	1,831	1,960	128			1,960						0001
Purchased Call/SBG/SBG017ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	12/02/2024	Exercise	1	4,451,877	288.07	145,117	8,737	9,069	333			9,069						0001
Purchased Call/SBG/SBG017PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/28/2024	05/30/2024	Exercise	1	170,203	266.95	6,400		20,014	18,711			20,014		(1,303)				0001
Purchased Call/SBG/SBG017QS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	06/14/2024	Exercise	1	115,182	267.06	4,285		12,619	11,661			12,619		(958)				0001
Purchased Call/SBG/SBG017QSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	07/02/2024	07/05/2024	Exercise	1	1,033,372	260.23	38,648		145,197	135,469			145,197		(9,728)				0001
Purchased Call/CSII/CSII000USB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/25/2022	11/25/2024	03/26/2024	Exercise	1	1,235,813	290.78	44,736		14,147	(6,098)			14,147		(20,245)				0001
Purchased Call/CSII/CSII000USP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/09/2022	12/10/2024	12/12/2024	Exercise	1	717,797	285.18	26,056		7,413	(4,899)			7,413		(12,312)				0001
Purchased Call/CSII/CSII000UST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/15/2022	12/13/2024	01/09/2024	Exercise	1	3,426,015	285.43	126,236		14,915	(45,606)			14,915		(60,521)				0001
Purchased Call/CSII/CSII000USZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/22/2022	12/20/2024	12/24/2024	Expire	1	3,428,266	286.2	126,190			(61,882)					(61,882)				0001
Purchased Call/CSII/CSII000VSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/06/2023	01/07/2025	01/30/2024	Exercise	1	82,919	291.74	20,158		674	(881)			674						0001
Purchased Call/CSII/CSII000VSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/10/2023	01/09/2025	06/17/2024	Exercise	1	140,631	291.89	137,574		1,370	(1,370)			1,370						0001
Purchased Call/CSII/CSII000VSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/17/2023	01/17/2025	02/07/2024	Exercise	1	115,248	293.59	181,446		993	(1,229)			993		(2,084)				0001
Purchased Call/CSII/CSII000ZS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/23/2025	01/22/2024	Exercise	1	139,971	281.69	97,634		3,798	238			3,798						0001
Purchased Call/CSII/CSII000ZSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/31/2023	05/30/2025	01/23/2024	Exercise	1	455,092	280.34	275,879		13,730	2,044			13,730						0001
Purchased Call/CSII/CSII000ZSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/01/2023	05/30/2025	04/04/2024	Exercise	1	188,532	281.41	176,048		6,355	1,480			6,355						0001
Purchased Call/CSII/CSII000ZSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/02/2023	06/04/2025	02/08/2024	Exercise	1	200,864	283.66	73,466		5,557	356			5,557						0001
Purchased Call/CSII/CSII000ZSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/06/2023	06/05/2025	11/12/2024	Exercise	1	629,328	283.85	73,488		1,564	237			1,564						0001
Purchased Call/CSII/CSII000ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/08/2023	06/06/2025	01/09/2024	Exercise	1	164,476	286.13	103,268		4,297	10			4,297						0001
Purchased Call/CSII/CSII000ZSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/11/2025	06/03/2024	Exercise	1	65,975	288.58	42,271		1,874	143			1,874						0001
Purchased Call/CSII/CSII000ZSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/10/2025	01/25/2024	Exercise	1	254,057	288.58	126,772		5,521	(1,124)			5,521						0001
Purchased Call/CSII/CSII000LSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/07/2022	01/09/2024	01/11/2024	Exercise	1	994,463	274.55	46,179		35,019	34,355			35,019		(664)				0001
Purchased Call/CSII/CSII000LSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/21/2022	01/19/2024	01/23/2024	Exercise	1	369,678	276.59	14,661		367	2			367		(365)				0001
Purchased Call/CSII/CSII000MS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/28/2022	01/26/2024	01/30/2024	Expire	1	1,471,877	278.76	58,204			(2,010)					(2,010)				0001
Purchased Call/CSII/CSII000MS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/03/2022	02/02/2024	02/06/2024	Expire	1	508,391	279.87	21,607			(954)					(954)				0001
Purchased Call/CSII/CSII000MSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/04/2022	02/05/2024	02/07/2024	Expire	1	189,293	281.5	7,496			(361)					(361)				0001
Purchased Call/CSII/CSII000MSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/09/2022	02/08/2024	02/12/2024	Expire	1	850,397	281.8	32,767			(1,718)					(1,718)				0001
Purchased Call/CSII/CSII000VSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/20/2023	01/17/2025	08/13/2024	Exercise	1	144,132	295.22	54,312		610	(2,181)			610						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII000V5T	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/25/2023	01/24/2025	04/01/2024	Exercise	1	154,709	296.03	186,807		1,358	(1,684)			1,358						0001
Purchased Call/CSII/CSII000H9O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/01/2023	01/31/2025	01/23/2024	Exercise	1	252,820	295.42	186,895		1,896	(3,110)			1,896						0001
Purchased Call/CSII/CSII000II5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/03/2023	02/05/2025	07/10/2024	Exercise	1	47,445	295.66	70,040		252	(698)			252						0001
Purchased Call/CSII/CSII0002SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2023	06/13/2025	06/06/2024	Exercise	1	570,563	285.67	97,568		12,347	1,631			12,347						0001
Purchased Call/CSII/CSII0002SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/21/2023	06/20/2025	02/07/2024	Exercise	1	595,521	285.2	201,468		15,676	(153)			15,676						0001
Purchased Call/CSII/CSII0002SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/23/2023	06/24/2025	01/10/2024	Exercise	1	651,397	284.51	91,019		18,937	1,494			18,937						0001
Purchased Call/CSII/CSII100GS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/30/2023	07/01/2025	03/22/2024	Exercise	1	331,164	287.82	145,963		7,780	(1,190)			7,780						0001
Purchased Call/CSII/CSII100GS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/06/2023	07/03/2025	05/13/2024	Exercise	1	527,332	285.96	120,932		12,874	(1,561)			12,874						0001
Purchased Call/CSII/CSII100GSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/07/2023	07/08/2025	06/05/2024	Exercise	1	190,214	287.93	48,804		4,548	(706)			4,548						0001
Purchased Call/AIP/AIP100ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/30/2022	01/02/2024	01/04/2024	Exercise	1	6,868,216	2347.81	167,244		81,764	81,301			81,764		(464)				0001
Purchased Call/AIP/AIP100ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/03/2023	01/03/2024	01/05/2024	Exercise	1	6,891,618	2341.15	172,230		67,705	66,751			67,705		(954)				0001
Purchased Call/AIP/AIP100FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/09/2023	01/09/2024	01/04/2024	Exercise	1	5,934,831	2354.24	153,661		35,802	32,376			35,802		(3,426)				0001
Purchased Call/AIP/AIP100FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/10/2024	01/12/2024	Exercise	1	6,178,299	2360.33	153,827		25,678	21,836			25,678		(3,843)				0001
Purchased Call/AIP/AIP100FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2023	01/12/2024	01/12/2024	Exercise	1	5,946,712	2366.2	146,273		431	(4,064)			431		(4,495)				0001
Purchased Call/AIP/AIP100FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/16/2024	01/18/2024	Expire	1	4,771,333	2369.94	108,505			(4,507)					(4,507)				0001
Purchased Call/AIP/AIP100FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/18/2024	01/22/2024	Expire	1	7,195,970	2360.22	174,670			(8,248)					(8,248)				0001
Purchased Call/AIP/AIP100FSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/19/2024	01/23/2024	Exercise	1	5,580,906	2352.44	143,029		23,937	16,782			23,937		(7,155)				0001
Purchased Call/AIP/AIP100FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/22/2024	01/19/2024	Exercise	1	3,090,519	2362.27	79,044		2,119	(2,495)			2,119		(4,614)				0001
Purchased Call/AIP/AIP100FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/19/2024	01/23/2024	Exercise	1	3,992,380	2362.27	98,624		439	(4,497)			439		(4,936)				0001
Purchased Call/AIP/AIP100FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/23/2024	01/25/2024	Expire	1	6,641,289	2368.74	163,252			(9,959)					(9,959)				0001
Purchased Call/AIP/AIP100FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/24/2024	01/26/2024	Expire	1	5,756,838	2367.95	143,661			(9,149)					(9,149)				0001
Purchased Call/AIP/AIP100FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/25/2023	01/25/2024	01/29/2024	Expire	1	6,317,472	2368.63	155,625			(10,360)					(10,360)				0001
Purchased Call/AIP/AIP100GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/26/2024	01/30/2024	Expire	1	5,821,248	2376.23	138,556			(9,626)					(9,626)				0001
Purchased Call/AIP/AIP100GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/29/2024	01/31/2024	Expire	1	4,780,276	2375.72	113,400			(8,797)					(8,797)				0001
Purchased Call/AIP/AIP100GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/30/2023	01/30/2024	02/01/2024	Exercise	1	5,902,648	2365.37	153,298		14,723	2,425			14,723		(12,298)				0001
Purchased Call/AIP/AIP100GSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	02/01/2024	02/01/2024	Exercise	1	6,505,335	2378.71	160,474		.61	(13,724)			61		(13,785)				0001
Purchased Call/AIP/AIP100GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/05/2024	02/07/2024	Expire	1	3,324,869	2377.72	80,978			(7,867)					(7,867)				0001
Purchased Call/AIP/AIP100GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/02/2024	02/06/2024	Expire	1	4,921,184	2377.72	119,327			(10,626)					(10,626)				0001
Purchased Call/AIP/AIP100GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/07/2024	02/09/2024	Expire	1	7,243,054	2383.04	164,599			(16,899)					(16,899)				0001
Purchased Call/AIP/AIP100GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	02/08/2024	02/12/2024	Expire	1	7,084,276	2377.3	165,046			(17,384)					(17,384)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/12/2024	02/02/2024	Exercise	1	4,826,155	2362.76	130,958		36,246	20,905			36,246		(15,341)				0001
Purchased Call/AIP/AIP100GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/09/2024	02/13/2024	Exercise	1	6,385,211	2362.76	161,134		42,861	25,370			42,861		(17,491)				0001
Purchased Call/AIP/AIP100GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/13/2023	02/13/2024	01/10/2024	Exercise	1	8,976,364	2370.7	227,956		605	(26,545)			605		(27,150)				0001
Purchased Call/AIP/AIP100HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/14/2024	02/16/2024	Expire	1	5,360,816	2379.5	123,174			(15,038)					(15,038)				0001
Purchased Call/AIP/AIP100HS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	02/15/2024	02/20/2024	Expire	1	7,483,515	2385.88	169,572			(21,112)					(21,112)				0001
Purchased Call/AIP/AIP100HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/16/2024	01/11/2024	Exercise	1	12,255,378	2363.02	277,816		88,163	52,533			88,163		(35,630)				0001
Purchased Call/AIP/AIP100HSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2024	02/26/2024	Exercise	1	6,295,824	2342.03	154,181		137,501	115,271			137,501		(22,230)				0001
Purchased Call/AIP/AIP100HSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2023	02/23/2024	02/27/2024	Exercise	1	4,983,576	2348.96	119,019		99,779	82,261			99,779		(17,518)				0001
Purchased Call/CSII/CSII100OSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/07/2023	07/07/2025	02/14/2024	Exercise	1	134,108	287.93	135,911		2,503	(1,200)			2,503						0001
Purchased Call/CSII/CSII100OSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/10/2023	07/10/2025	04/08/2024	Exercise	1	743,246	287.98	258,842		20,917	339			20,917						0001
Purchased Call/CSII/CSII100OSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/13/2023	07/11/2025	02/16/2024	Exercise	1	105,471	291.52	107,793		1,619	(1,331)			1,619						0001
Purchased Call/CSII/CSII100OSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/14/2023	07/14/2025	07/09/2024	Exercise	1	107,803	289.62	103,641		2,066	(957)			2,066						0001
Purchased Call/CSII/CSII100OSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/17/2023	07/17/2025	01/19/2024	Exercise	1	133,560	289.03	119,865		2,421	(1,333)			2,421						0001
Purchased Call/CSII/CSII100OSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/18/2023	07/18/2025	02/22/2024	Exercise	1	349,377	289.51	153,032		6,001	(3,838)			6,001						0001
Purchased Call/CSII/CSII100OSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/28/2025	09/11/2024	Exercise	1	100,127	291.81	86,123		1,287	(1,583)			1,287						0001
Purchased Call/CSII/CSII100IISC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/10/2023	02/12/2025	07/17/2024	Exercise	1	110,768	295.89	13,130		762	(1,482)			762						0001
Purchased Call/CSII/CSII100IISH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/17/2023	02/18/2025	07/24/2024	Exercise	1	441,758	293.54	23,474		2,798	(6,283)			2,798						0001
Purchased Call/CSII/CSII100IISO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/24/2023	02/24/2025	01/29/2024	Exercise	1	206,476	292.47	67,463		1,874	(2,409)			1,874						0001
Purchased Call/CSII/CSII100IISX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/05/2025	01/19/2024	Exercise	1	386,825	293.92	54,079		3,810	(4,362)			3,810						0001
Purchased Call/CSII/CSII100NS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/10/2022	03/08/2024	03/12/2024	Expire	1	1,631,921	285.07	63,725			(5,895)					(5,895)				0001
Purchased Call/CSII/CSII100NSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2022	04/05/2024	04/09/2024	Exercise	1	3,941,777	285.03	152,575		40,590	20,645			40,590		(19,946)				0001
Purchased Call/CSII/CSII100OS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/13/2022	04/12/2024	04/16/2024	Expire	1	753,843	288.45	29,565			(4,150)					(4,150)				0001
Purchased Call/AIP/AIP100HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/26/2024	02/28/2024	Exercise	1	2,878,917	2339.75	71,890		61,547	50,399			61,547		(11,148)				0001
Purchased Call/AIP/AIP100HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/29/2024	02/22/2024	Exercise	1	3,123,563	2345.95	76,494		66,131	53,688			66,131		(12,444)				0001
Purchased Call/AIP/AIP100HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2023	03/01/2024	01/05/2024	Exercise	1	7,439,964	2343.77	185,182		180,839	150,144			180,839		(30,695)				0001
Purchased Call/AIP/AIP100HSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	03/01/2024	02/22/2024	Exercise	1	6,435,350	2347.56	158,141		146,480	119,999			146,480		(26,481)				0001
Purchased Call/AIP/AIP100HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/05/2024	03/07/2024	Exercise	1	3,285,716	2358.69	73,364		40,746	27,794			40,746		(12,952)				0001
Purchased Call/AIP/AIP1001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024	01/19/2024	Exercise	1	6,588,496	2358.69	143,401		118,206	94,153			118,206		(24,054)				0001
Purchased Call/AIP/AIP1001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/06/2023	03/06/2024	02/29/2024	Exercise	1	9,014,241	2353.4	204,438		169,348	132,708			169,348		(36,640)				0001
Purchased Call/AIP/AIP1001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/08/2024	02/15/2024	Exercise	1	6,745,866	2347.1	150,352		172,164	144,395			172,164		(27,769)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/12/2024	03/14/2024	Exercise	1	4,963,604	2313.41	122,262		214,837	190,867			214,837		(23,970)				0001
Purchased Call/AIP/AIP100ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/08/2024	02/15/2024	Exercise	1	4,880,283	2313.41	117,439		197,534	175,630			197,534		(21,904)				0001
Purchased Call/AIP/AIP100ISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/13/2024	01/09/2024	Exercise	1	6,847,796	2308.88	173,621		316,104	281,618			316,104		(34,486)				0001
Purchased Call/AIP/AIP100ISI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/14/2024	02/15/2024	Exercise	1	9,132,778	2319.68	220,684		336,730	292,262			336,730		(44,468)				0001
Purchased Call/AIP/AIP100ISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/15/2024	03/05/2024	Exercise	1	8,049,685	2309.97	202,319		316,109	274,729			316,109		(41,380)				0001
Purchased Call/AIP/AIP100ISM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/15/2024	01/22/2024	Exercise	1	6,418,047	2320.63	152,426		219,564	188,221			219,564		(31,343)				0001
Purchased Call/AIP/AIP100ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/15/2024	01/24/2024	Exercise	1	3,518,676	2310.93	87,525		135,343	117,331			135,343		(18,012)				0001
Purchased Call/CSII/CSII10005W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/28/2023	07/30/2025	05/03/2024	Exercise	1	132,197	291.81	84,946		2,192	(1,599)			2,192						0001
Purchased Call/CSII/CSII10005Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/31/2023	07/31/2025	02/05/2024	Exercise	1	155,033	293.21	148,946		2,610	(1,844)			2,610						0001
Purchased Call/CSII/CSII10016S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/08/2023	08/08/2025	02/05/2024	Exercise	1	139,872	293.03	77,283		2,093	(2,139)			2,093						0001
Purchased Call/CSII/CSII10017S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/09/2023	08/08/2025	02/06/2024	Exercise	1	268,769	293.21	181,740		4,655	(3,487)			4,655						0001
Purchased Call/CSII/CSII10019F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/17/2023	08/15/2025	03/13/2024	Exercise	1	88,209	290.53	100,623		1,643	(1,058)			1,643						0001
Purchased Call/CSII/CSII10018I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/18/2025	04/30/2024	Exercise	1	478,858	290.64	127,672		10,604	(4,132)			10,604						0001
Purchased Call/CSII/CSII000XS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/10/2023	03/11/2025	08/14/2024	Exercise	1	24,629	287.58	30,823		362	(169)			362						0001
Purchased Call/CSII/CSII000XS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/17/2023	03/18/2025	04/10/2024	Exercise	1	170,902	283.14	32,100		4,820	1,023			4,820						0001
Purchased Call/CSII/CSII000XSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/17/2023	03/17/2025	01/25/2024	Exercise	1	109,797	283.14	147,032		2,818	380			2,818						0001
Purchased Call/CSII/CSII000XSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/04/2023	04/03/2025	01/05/2024	Exercise	1	233,278	288.11	139,290		4,454	(823)			4,454						0001
Purchased Call/CSII/CSII000XS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2023	04/04/2025	01/23/2024	Exercise	1	179,072	287.56	130,633		2,821	(1,323)			2,821						0001
Purchased Call/CSII/CSII000QS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/14/2022	04/12/2024	04/16/2024	Expire	1	3,314,417	289.51	128,565			(18,111)					(18,111)				0001
Purchased Call/CSII/CSII000QS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/20/2022	04/19/2024	01/10/2024	Exercise	1	3,856,008	290.24	147,330		420	(21,714)			420		(22,135)				0001
Purchased Call/CSII/CSII000QSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/04/2022	05/03/2024	05/07/2024	Expire	1	1,459,375	290.27	57,051			(9,652)					(9,652)				0001
Purchased Call/AIP/AIP100ISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2024	01/12/2024	Exercise	1	6,313,296	2310.93	161,282	4,060	269,435	230,663			269,435		(38,772)				0001
Purchased Call/AIP/AIP100IST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/20/2023	03/20/2024	02/29/2024	Exercise	1	8,171,790	2317.31	207,428		375,340	330,068			375,340		(45,272)				0001
Purchased Call/AIP/AIP100ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2024	02/26/2024	Exercise	1	7,253,737	2313.61	178,765		330,904	290,904			330,904		(40,000)				0001
Purchased Call/AIP/AIP100JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/22/2024	03/26/2024	Exercise	1	10,287,266	2313.74	256,509		471,115	413,410			471,115		(57,705)				0001
Purchased Call/AIP/AIP100JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/25/2024	03/27/2024	Exercise	1	4,664,468	2316.22	115,102		207,706	181,006			207,706		(26,700)				0001
Purchased Call/AIP/AIP100JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/26/2024	01/23/2024	Exercise	1	6,207,878	2316.22	153,956		267,056	230,955			267,056		(36,101)				0001
Purchased Call/AIP/AIP100JS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/27/2024	01/16/2024	Exercise	1	4,195,387	2319.04	105,557		211,396	186,331			211,396		(25,065)				0001
Purchased Call/AIP/AIP100JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/29/2023	03/28/2024	04/01/2024	Exercise	1	6,762,758	2327.93	171,312		331,437	290,213			331,437		(41,225)				0001
Purchased Call/AIP/AIP100JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/02/2024	02/23/2024	Exercise	1	5,349,492	2341.68	125,666		179,023	147,079			179,023		(31,944)				0001

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Purchased Call/AIP/AIP100JSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/04/2024	02/14/2024	Exercise	1	6,707,762	2335.44	165,923		185,591	142,504			185,591		(43,087)				0001
Purchased Call/AIP/AIP100JSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2023	04/05/2024	01/25/2024	Exercise	1	6,980,676	2331.46	178,709		256,506	209,670			256,506		(46,836)				0001
Purchased Call/AIP/AIP100JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2024	03/05/2024	Exercise	1	2,238,113	2332.92	57,072		81,087	65,721			81,087		(15,366)				0001
Purchased Call/AIP/AIP100KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/11/2024	03/15/2024	Exercise	1	7,201,014	2337.41	179,199		225,877	175,938			225,877		(49,940)				0001
Purchased Call/AIP/AIP100KSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/12/2024	03/07/2024	Exercise	1	3,616,850	2334.79	91,305		83,896	58,000			83,896		(25,896)				0001
Purchased Call/AIP/AIP100KSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/16/2024	02/06/2024	Exercise	1	4,339,679	2334.79	107,424		61,393	29,857			61,393		(31,536)				0001
Purchased Call/CSII/CSII10015J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/21/2023	08/21/2025	01/26/2024	Exercise	1	241,411	290.29	148,709		4,789	(2,657)			4,789						0001
Purchased Call/CSII/CSII10015L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2023	08/22/2025	01/19/2024	Exercise	1	291,693	289.94	145,018		5,752	(3,273)			5,752						0001
Purchased Call/CSII/CSII10015Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/05/2023	09/05/2025	03/04/2024	Exercise	1	263,177	293.03	262,647		3,881	(4,219)			3,881						0001
Purchased Call/SBG/SBG017SSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/10/2024	09/12/2024	Exercise	1	487,540	262.99	17,941		39,230	32,995			39,230		(6,235)				0001
Purchased Call/AIP/AIP100KSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/18/2024	02/23/2024	Exercise	1	4,571,805	2335.33	109,339		39,229	6,578			39,229		(32,652)				0001
Purchased Call/AIP/AIP100KSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2023	04/19/2024	03/08/2024	Exercise	1	6,484,920	2333.55	161,597		29,031	(19,520)			29,031		(48,552)				0001
Purchased Call/AIP/AIP100KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/19/2024	01/29/2024	Exercise	1	6,961,639	2327.91	175,774		48,483	(4,691)			48,483		(53,174)				0001
Purchased Call/AIP/AIP100KSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/19/2024	02/21/2024	Exercise	1	6,638,076	2328.56	165,826		42,687	(7,576)			42,687		(50,263)				0001
Purchased Call/AIP/AIP100KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2023	04/26/2024	02/21/2024	Exercise	1	7,891,415	2306	206,821		251,789	185,619			251,789		(66,170)				0001
Purchased Call/AIP/AIP100KSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/26/2024	02/16/2024	Exercise	1	5,527,152	2314.21	141,895		156,095	110,434			156,095		(45,662)				0001
Purchased Call/AIP/AIP100LS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/26/2024	02/01/2024	Exercise	1	5,157,448	2318.73	130,334		135,911	93,878			135,911		(42,033)				0001
Purchased Call/AIP/AIP100LS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	05/03/2024	01/17/2024	Exercise	1	5,739,838	2302.7	145,401		183,287	133,926			183,287		(49,361)				0001
Purchased Call/AIP/AIP100LSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/03/2024	03/19/2024	Exercise	1	4,769,278	2311.53	119,979		134,616	93,163			134,616		(41,453)				0001
Purchased Call/AIP/AIP100LSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2024	01/11/2024	Exercise	1	7,927,796	2311.41	200,180		250,532	179,924			250,532		(70,608)				0001
Purchased Call/AIP/AIP100LSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/09/2023	05/09/2024	01/11/2024	Exercise	1	6,242,965	2309.24	159,370		223,245	166,514			223,245		(56,731)				0001
Purchased Call/AIP/AIP100LSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/10/2024	02/15/2024	Exercise	1	3,859,412	2310.48	98,463		136,364	100,735			136,364		(35,628)				0001
Purchased Call/AIP/AIP100LSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/15/2023	05/15/2024	01/25/2024	Exercise	1	7,714,707	2314.98	192,583		296,216	224,393			296,216		(71,823)				0001
Purchased Call/AIP/AIP100MS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/17/2024	02/21/2024	Exercise	1	7,224,369	2325.64	180,872		238,393	169,618			238,393		(68,775)				0001
Purchased Call/AIP/AIP100MS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/17/2024	02/14/2024	Exercise	1	7,283,160	2317.33	196,254		268,352	193,808			268,352		(74,545)				0001
Purchased Call/AIP/AIP100MSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/24/2024	02/23/2024	Exercise	1	5,581,723	2307.31	146,236		195,797	137,512			195,797		(58,284)				0001
Purchased Call/AIP/AIP100MSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/25/2023	05/24/2024	01/05/2024	Exercise	1	8,465,592	2311.15	218,448		282,701	195,193			282,701		(87,508)				0001
Purchased Call/CSII/CSII10025S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/08/2023	09/10/2025	01/29/2024	Exercise	1	188,014	294.03	73,050		2,201	(3,633)			2,201						0001
Purchased Call/CSII/CSII10025S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/11/2023	09/11/2025	03/25/2024	Exercise	1	151,020	295.02	146,240		1,871	(2,823)			1,871						0001
Purchased Call/CSII/CSII10025S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/14/2023	09/12/2025	01/05/2024	Exercise	1	272,414	297.48	140,922		4,300	(4,203)			4,300						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII10026A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2023	09/15/2025	01/11/2024	Exercise	1	166,587	295.67	176,062		2,062	(3,163)			2,062						0001
Purchased Call/CSII10026B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/18/2023	09/18/2025	04/03/2024	Exercise	1	129,648	295.12	109,963		2,372	(1,692)			2,372						0001
Purchased Call/CSII10026D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/20/2023	09/19/2025	07/09/2024	Exercise	1	281,448	293.19	139,628		4,050	(4,798)			4,050						0001
Purchased Call/CSII10026G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/22/2025	02/23/2024	Exercise	1	90,892	290.74	128,208		1,541	(1,334)			1,541						0001
Purchased Call/CSII10026H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/23/2025	05/13/2024	Exercise	1	135,257	290.74	102,941		2,826	(1,453)			2,826						0001
Purchased Call/CSII10026I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/25/2023	09/25/2025	08/30/2024	Exercise	1	342,054	291.84	149,804		6,292	(4,410)			6,292		(6,904)				0001
Purchased Call/CSII10026K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/27/2023	09/26/2025	04/12/2024	Exercise	1	185,825	292.44	166,754		4,028	(1,862)			4,028						0001
Purchased Call/CSII10000XY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2023	04/11/2025	03/15/2024	Exercise	1	299,304	287.58	134,701		4,917	(2,076)			4,917						0001
Purchased Call/CSII10000Y2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/14/2023	04/16/2025	06/21/2024	Exercise	1	63,261	288.54	47,252		792	(700)			792						0001
Purchased Call/CSII10000YA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/24/2023	04/24/2025	01/19/2024	Exercise	1	374,452	285.95	148,063		5,916	(2,908)			5,916		(5,396)				0001
Purchased Call/SBG/SBG017SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	09/19/2024	Exercise	1	514,015	260.46	18,762		50,801	44,101			50,801		(6,701)				0001
Purchased Call/SBG/SBG017TS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2022	09/27/2024	10/01/2024	Exercise	1	1,035,128	255.34	41,081		137,205	121,691			137,205		(15,514)				0001
Purchased Call/SBG/SBG017TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	10/02/2024	10/04/2024	Exercise	1	728,241	254.61	27,536		93,155	82,762			93,155		(10,393)				0001
Purchased Call/AIP/AIP100MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/29/2024	04/23/2024	Exercise	1	4,609,551	2320.64	104,830	3,742	93,900	47,049			93,900		(46,850)				0001
Purchased Call/AIP/AIP100MSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2023	05/30/2024	02/15/2024	Exercise	1	7,103,051	2318.94	177,463		160,543	86,632			160,543		(73,911)				0001
Purchased Call/AIP/AIP100MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/31/2024	01/05/2024	Exercise	1	9,859,955	2312.57	258,258		300,783	193,269			300,783		(107,514)				0001
Purchased Call/AIP/AIP100MSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/31/2024	03/15/2024	Exercise	1	6,675,501	2320.16	156,596	8,908	170,562	96,061			170,562		(74,500)				0001
Purchased Call/AIP/AIP100MSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/04/2024	02/08/2024	Exercise	1	5,961,111	2334.39	155,416		103,687	36,565			103,687		(67,122)				0001
Purchased Call/AIP/AIP100MSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/03/2024	04/26/2024	Exercise	1	2,470,419	2334.39	47,894	6,156	39,863	13,388			39,863		(26,475)				0001
Purchased Call/AIP/AIP100NS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/31/2024	02/22/2024	Exercise	1	4,570,847	2334.39	114,011		94,642	46,775			94,642		(47,867)				0001
Purchased Call/AIP/AIP100NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/07/2024	06/11/2024	Exercise	1	7,124,722	2342.31	181,664		123,282	43,006			123,282		(80,276)				0001
Purchased Call/AIP/AIP100NSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/07/2024	01/25/2024	Exercise	1	9,461,833	2342.99	244,509	3,066	163,449	52,797			163,449		(110,652)				0001
Purchased Call/AIP/AIP100NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/10/2024	02/13/2024	Exercise	1	2,699,237	2342.99	68,291		54,169	23,880			54,169		(30,289)				0001
Purchased Call/AIP/AIP100NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/12/2023	06/12/2024	03/18/2024	Exercise	1	7,258,195	2352.16	192,881		163,099	76,436			163,099		(86,663)				0001
Purchased Call/AIP/AIP100NSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/14/2023	06/14/2024	02/27/2024	Exercise	1	7,460,180	2362.79	189,666		106,680	20,379			106,680		(86,302)				0001
Purchased Call/AIP/AIP100NSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/20/2023	06/20/2024	02/22/2024	Exercise	1	6,807,353	2357.76	165,282		126,486	48,625			126,486		(77,861)				0001
Purchased Call/AIP/AIP100NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/21/2023	06/21/2024	05/01/2024	Exercise	1	8,289,901	2350.12	205,007		181,723	84,532			181,723		(97,191)				0001
Purchased Call/AIP/AIP1000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/25/2024	01/26/2024	Exercise	1	5,272,608	2339.42	144,277		131,207	61,115			131,207		(70,092)				0001
Purchased Call/AIP/AIP1000S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/21/2024	02/08/2024	Exercise	1	5,739,131	2339.42	144,741		152,286	83,084			152,286		(69,202)				0001
Purchased Call/AIP/AIP1000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/27/2023	06/27/2024	02/26/2024	Exercise	1	9,251,849	2357.42	231,713		188,042	74,458			188,042		(113,583)				0001

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Purchased Call/AIP/AIP100SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2023	06/28/2024	01/23/2024	Exercise	1	8,931,225	2355.09	236,462		186,645	69,649			186,645		(116,996)				0001
Purchased Call/AIP/AIP100SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/29/2023	06/28/2024	02/02/2024	Exercise	1	9,366,213	2360.76	241,443		172,054	51,982			172,054		(120,073)				0001
Purchased Call/CSII/CSII100ZSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/26/2025	02/29/2024	Exercise	1	214,894	293.58	91,540		2,600	(2,294)			2,600						0001
Purchased Call/CSII/CSII100ZSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2023	10/01/2025	01/22/2024	Exercise	1	176,797	292.55	63,830		3,470	(2,202)			3,470						0001
Purchased Call/CSII/CSII100ZSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/02/2023	10/02/2025	03/06/2024	Exercise	1	314,210	290.97	210,439		5,928	(4,168)			5,928						0001
Purchased Call/CSII/CSII100ZST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/07/2025	02/13/2024	Exercise	1	209,038	287.73	118,335		5,335	(1,472)			5,335						0001
Purchased Call/CSII/CSII100ZSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/08/2025	09/30/2024	Exercise	1	20,431	287.73	59,762		582	(84)			582						0001
Purchased Call/CSII/CSII100ZSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/06/2025	09/30/2024	Exercise	1	171,657	287.73	126,931		5,137	(436)			5,137						0001
Purchased Call/CSII/CSII000YSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/27/2023	04/25/2025	02/16/2024	Exercise	1	50,235	285.96	155,204		703	(521)			703						0001
Purchased Call/CSII/CSII000YSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/12/2023	05/12/2025	06/24/2024	Exercise	1	573,593	282.42	66,404		14,075	(277)			14,075						0001
Purchased Call/CSII/CSII000YSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/12/2023	05/13/2025	06/06/2024	Exercise	1	125,583	282.42	66,877		4,486	1,341			4,486						0001
Purchased Call/CSII/CSII000YSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/19/2023	05/20/2025	03/06/2024	Exercise	1	241,714	283.63	48,638		5,751	(369)			5,751						0001
Purchased Call/AIP/AIP100SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/02/2024	07/05/2024	Exercise	1	3,908,046	2371.57	95,942		64,679	16,073			64,679		(48,606)				0001
Purchased Call/AIP/AIP100SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	06/28/2024	02/15/2024	Exercise	1	9,382,637	2371.57	237,354		128,206	9,610			128,206		(118,596)				0001
Purchased Call/AIP/AIP100SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/03/2023	07/03/2024	01/19/2024	Exercise	1	11,893,053	2375.45	285,671		225,545	80,207			225,545		(145,338)				0001
Purchased Call/AIP/AIP100SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/05/2024	04/29/2024	Exercise	1	8,029,519	2369.75	196,310		182,005	81,355			182,005		(100,649)				0001
Purchased Call/AIP/AIP100SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	07/05/2024	03/01/2024	Exercise	1	8,049,882	2358.62	197,954		225,211	121,646			225,211		(103,564)				0001
Purchased Call/AIP/AIP100SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/09/2024	04/01/2024	Exercise	1	5,487,855	2358.7	146,324		161,705	84,365			161,705		(77,341)				0001
Purchased Call/AIP/AIP100SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/11/2024	03/12/2024	Exercise	1	5,842,076	2375.58	147,129		140,144	62,379			140,144		(77,764)				0001
Purchased Call/AIP/AIP100PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2023	07/12/2024	02/08/2024	Exercise	1	8,912,579	2378.72	220,471		230,585	112,872			230,585		(117,712)				0001
Purchased Call/AIP/AIP100PS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/13/2023	07/12/2024	02/21/2024	Exercise	1	7,561,942	2377.07	186,199		201,808	102,081			201,808		(99,727)				0001
Purchased Call/AIP/AIP100PS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	01/10/2024	Exercise	1	5,354,948	2372.7	134,316		152,061	79,992			152,061		(72,069)				0001
Purchased Call/AIP/AIP100PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/17/2023	07/17/2024	03/06/2024	Exercise	1	9,419,605	2377.39	237,359		170,852	41,023			170,852		(129,828)				0001
Purchased Call/AIP/AIP100PSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2024	02/22/2024	Exercise	1	7,835,616	2380.05	203,178		93,313	(18,468)			93,313		(111,781)				0001
Purchased Call/AIP/AIP100PSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/19/2023	07/19/2024	01/11/2024	Exercise	1	8,866,429	2385.3	224,834		68,941	(55,145)			68,941		(124,086)				0001
Purchased Call/AIP/AIP100PSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/20/2023	07/19/2024	01/23/2024	Exercise	1	7,314,298	2387.76	183,537		48,678	(53,292)			48,678		(101,969)				0001
Purchased Call/AIP/AIP100PSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/23/2024	02/28/2024	Exercise	1	4,271,542	2391.02	107,705		49,297	(11,284)			49,297		(60,581)				0001
Purchased Call/AIP/AIP100PSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/19/2024	07/23/2024	Exercise	1	6,408,291	2391.02	160,470		33,180	(56,079)			33,180		(89,259)				0001
Purchased Call/AIP/AIP100PSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/24/2023	07/24/2024	02/22/2024	Exercise	1	6,628,159	2394.58	165,412		9,992	(83,378)			9,992		(93,370)				0001
Purchased Call/AIP/AIP100PSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/25/2024	01/16/2024	Exercise	1	8,093,028	2393.35	195,064		3,443	(107,548)			3,443		(110,991)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1003SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2023	10/24/2025	01/19/2024	Exercise	1	690,815	289.85	131,541		12,149	(6,405)			12,149						0001
Purchased Call/CSII/CSII1003SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/26/2023	10/24/2025	04/04/2024	Exercise	1	103,143	286.21	109,703		3,237	(210)			3,237						0001
Purchased Call/CSII/CSII1003SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/30/2023	10/30/2025	05/08/2024	Exercise	1	586,448	286.09	140,553		20,413	636			20,413		(14,711)				0001
Purchased Call/CSII/CSII1003SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/08/2023	11/07/2025	03/13/2024	Exercise	1	515,120	285.13	335,006		18,572	1,113			18,572						0001
Purchased Call/CSII/CSII000RSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/05/2022	08/06/2024	01/05/2024	Exercise	1	1,616,080	283.63	59,957		1,801	(16,153)			1,801		(17,954)				0001
Purchased Call/CSII/CSII000RSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/12/2022	08/14/2024	08/16/2024	Expire	1	600,956	285.52	22,295			(6,912)					(6,912)				0001
Purchased Call/SBG/SBG017TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	10/25/2024	Exercise	1	159,572	257.88	5,761		17,608	15,269			17,608		(2,339)				0001
Purchased Call/SBG/SBG017TSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/21/2024	05/22/2024	Exercise	1	1,399,806	257.88	54,121		159,492	137,386			159,492		(22,106)				0001
Purchased Call/AIP/AIP100PSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	07/26/2024	01/25/2024	Exercise	1	8,196,352	2397.85	194,533		3,565	(107,524)			3,565		(111,089)				0001
Purchased Call/AIP/AIP100PSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/26/2024	01/12/2024	Exercise	1	6,770,768	2386.65	167,683		5,898	(90,736)			5,898		(96,634)				0001
Purchased Call/AIP/AIP100PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/29/2024	03/26/2024	Exercise	1	3,685,411	2386.65	92,135		4,115	(49,187)			4,115		(53,301)				0001
Purchased Call/AIP/AIP100QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/30/2024	03/06/2024	Exercise	1	4,379,682	2386.65	108,284		2,721	(60,279)			2,721		(63,000)				0001
Purchased Call/AIP/AIP100QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/02/2024	01/05/2024	Exercise	1	7,851,657	2373.94	195,039		5,152	(109,965)			5,152		(115,117)				0001
Purchased Call/AIP/AIP100QS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/02/2024	02/28/2024	Exercise	1	5,682,907	2374.03	138,481		2,474	(79,782)			2,474		(82,257)				0001
Purchased Call/AIP/AIP100QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2024	01/08/2024	Exercise	1	3,476,549	2369.48	86,914		3,868	(48,089)			3,868		(51,957)				0001
Purchased Call/AIP/AIP100QSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/07/2024	02/28/2024	Exercise	1	8,260,676	2382.25	191,847		2,802	(113,006)			2,802		(115,809)				0001
Purchased Call/AIP/AIP100QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/09/2024	03/08/2024	Exercise	1	9,171,639	2358.75	227,404		24,706	(113,751)			24,706		(138,457)				0001
Purchased Call/AIP/AIP100QSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/09/2024	02/09/2024	Exercise	1	6,443,450	2359.41	157,913		13,892	(82,912)			13,892		(96,804)				0001
Purchased Call/AIP/AIP100QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2024	01/25/2024	Exercise	1	3,947,407	2355.71	98,685		17,079	(43,817)			17,079		(60,897)				0001
Purchased Call/AIP/AIP100QSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/13/2024	03/27/2024	Exercise	1	2,917,931	2355.71	67,312		21,552	(20,176)			21,552		(41,727)				0001
Purchased Call/AIP/AIP100QSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/16/2024	03/21/2024	Exercise	1	8,317,870	2330.3	204,305		197,849	67,755			197,849		(130,094)				0001
Purchased Call/AIP/AIP100RS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/16/2024	02/01/2024	Exercise	1	7,373,814	2318.34	180,210	1,801	212,538	96,783			212,538		(115,756)				0001
Purchased Call/CSII/CSII000ZSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/15/2023	06/13/2025	06/07/2024	Exercise	1	96,150	286	79,346		2,838	301			2,838						0001
Purchased Call/CSII/CSII1004S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/17/2023	11/19/2025	01/09/2024	Exercise	1	100,888	286.83	60,748		3,698	213			3,698						0001
Purchased Call/CSII/CSII1004S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/17/2023	11/18/2025	02/12/2024	Exercise	1	529,765	286.83	89,272		16,983	(1,314)			16,983						0001
Purchased Call/CSII/CSII1004S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/24/2023	11/25/2025	01/12/2024	Exercise	1	284,280	287.31	76,802		6,245	(3,647)			6,245						0001
Purchased Call/CSII/CSII1004SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/01/2023	12/01/2025	01/19/2024	Exercise	1	1,133,671	286.48	189,549		11,532	(3,879)			11,532						0001
Purchased Call/CSII/CSII000SS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/02/2022	09/03/2024	09/05/2024	Expire	1	746,458	290.53	27,544			(9,320)					(9,320)				0001
Purchased Call/CSII/CSII000SSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/16/2022	09/18/2024	03/22/2024	Exercise	1	1,138,028	290.64	41,558		417	(14,479)			417		(14,896)				0001
Purchased Call/CSII/CSII1000SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/14/2023	07/15/2025	01/22/2024	Exercise	1	827,041	289.62	133,921		17,512	(5,686)			17,512						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CSII/CSII10009I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/14/2023	07/16/2025	03/25/2024	Exercise	1	105,944	289.62	64,063		2,358	(615)			2,358						0001
Purchased Call/CSII/CSII1001S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/03/2023	08/01/2025	02/21/2024	Exercise	1	94,572	291.49	46,549		1,333	(1,501)			1,333						0001
Purchased Call/CSII/CSII1001S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/04/2023	08/05/2025	01/10/2024	Exercise	1	330,887	292.81	110,726		5,024	(4,949)			5,024						0001
Purchased Call/CSII/CSII1001S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/07/2023	08/07/2025	04/24/2024	Exercise	1	420,074	293.35	180,855		5,283	(2,393)			5,283		(3,974)				0001
Purchased Call/CSII/CSII1001SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2023	08/15/2025	03/22/2024	Exercise	1	186,428	291.69	176,630		2,911	(2,782)			2,911						0001
Purchased Call/CSII/CSII1004SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/01/2023	12/02/2025	03/26/2024	Exercise	1	433,879	286.48	98,081		13,571	(1,636)			13,571						0001
Purchased Call/CSII/CSII1004SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/04/2023	12/04/2025	10/22/2024	Exercise	1	93,517	286.19	96,012		2,659	(624)			2,659						0001
Purchased Call/CSII/CSII1004SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/06/2023	12/05/2025	09/26/2024	Exercise	1	53,916	283.69	89,978		2,393	495			2,393						0001
Purchased Call/CSII/CSII1004SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/14/2023	12/12/2025	03/20/2024	Exercise	1	383,390	286.24	149,876		10,970	(2,754)			10,970						0001
Purchased Call/CSII/CSII1004SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/15/2023	12/15/2025	03/15/2024	Exercise	1	322,396	285.84	121,041		7,810	2			7,810						0001
Purchased Call/CSII/CSII1005S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/29/2023	12/30/2025	01/16/2024	Exercise	1	500,863	286.98	80,801		9,556	(3,854)			9,556						0001
Purchased Call/AIP/AIP100RS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/16/2024	03/20/2024	Exercise	1	7,536,585	2316.89	189,477		224,326	104,104			224,326		(120,222)				0001
Purchased Call/AIP/AIP100RS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/21/2024	02/12/2024	Exercise	1	7,357,466	2322.11	174,160		226,696	114,925			226,696		(111,771)				0001
Purchased Call/AIP/AIP100RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2024	01/19/2024	Exercise	1	6,754,697	2310.81	172,779		221,621	110,330			221,621		(111,292)				0001
Purchased Call/AIP/AIP100RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/23/2024	03/01/2024	Exercise	1	4,838,797	2309.21	120,731		179,771	101,119			179,771		(78,652)				0001
Purchased Call/AIP/AIP100RSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/27/2024	02/12/2024	Exercise	1	2,176,604	2309.41	57,531		79,932	41,979			79,932		(37,954)				0001
Purchased Call/AIP/AIP100RSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/28/2024	01/24/2024	Exercise	1	8,660,954	2318.7	238,123		254,358	96,947			254,358		(157,410)				0001
Purchased Call/AIP/AIP100RSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/30/2024	03/01/2024	Exercise	1	7,534,953	2340.48	187,406		178,403	53,426			178,403		(124,977)				0001
Purchased Call/AIP/AIP100RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/30/2024	02/16/2024	Exercise	1	5,358,185	2338.64	134,455		130,573	40,100			130,573		(90,474)				0001
Purchased Call/AIP/AIP100RSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/04/2024	02/08/2024	Exercise	1	4,494,622	2342.98	106,517		68,031	(4,435)			68,031		(72,467)				0001
Purchased Call/AIP/AIP100RSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/30/2024	02/15/2024	Exercise	1	9,467,008	2342.98	231,184		213,850	57,889			213,850		(155,961)				0001
Purchased Call/AIP/AIP100SS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	09/05/2024	03/28/2024	Exercise	1	8,347,132	2333.47	200,828		142,155	4,954			142,155		(137,201)				0001
Purchased Call/AIP/AIP100SS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/06/2024	01/11/2024	Exercise	1	6,326,387	2327.2	156,028		91,819	(15,182)			91,819		(107,001)				0001
Purchased Call/AIP/AIP100SS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2024	03/01/2024	Exercise	1	6,506,926	2322.32	162,285		106,036	(6,322)			106,036		(112,358)				0001
Purchased Call/AIP/AIP100SSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2024	01/11/2024	Exercise	1	4,488,040	2322.32	112,201		90,655	12,763			90,655		(77,892)				0001
Purchased Call/AIP/AIP100SSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/10/2024	06/25/2024	Exercise	1	2,352,828	2322.32	58,311		43,245	2,647			43,245		(40,598)				0001
Purchased Call/AIP/AIP100SSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/11/2024	01/10/2024	Exercise	1	9,202,343	2324.1	224,149		194,413	37,623			194,413		(156,790)				0001
Purchased Call/AIP/AIP100SSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/12/2024	01/05/2024	Exercise	1	7,167,615	2319.61	178,013		169,934	44,976			169,934		(124,958)				0001
Purchased Call/AIP/AIP100SSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/13/2024	01/12/2024	Exercise	1	7,882,208	2317.63	202,288		218,504	75,758			218,504		(142,746)				0001
Purchased Call/AIP/AIP100SSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	01/29/2024	Exercise	1	7,067,542	2329.52	170,925		156,879	35,536			156,879		(121,343)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100SSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	01/23/2024	Exercise	1	3,054,055	2319.76	75,157		89,010	35,263			89,010		(53,747)				0001
Purchased Call/AIP/AIP100SSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	01/08/2024	Exercise	1	6,101,077	2319.76	151,384		163,850	56,146			163,850		(107,703)				0001
Purchased Call/AIP/AIP100SSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/20/2024	01/23/2024	Exercise	1	8,822,196	2309.73	212,792		335,261	181,220			335,261		(154,041)				0001
Purchased Call/AIP/AIP100SWI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	01/22/2024	Exercise	1	6,383,443	2292.36	157,712		292,114	177,128			292,114		(114,986)				0001
Purchased Call/AIP/AIP100TS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2024	01/12/2024	Exercise	1	7,713,626	2289.33	191,084		363,874	224,173			363,874		(139,701)				0001
Purchased Call/AIP/AIP100TS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/25/2024	01/19/2024	Exercise	1	8,773,242	2290.69	200,188	2,570	405,245	254,960			405,245		(150,286)				0001
Purchased Call/AIP/AIP100TS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/27/2024	01/12/2024	Exercise	1	7,727,144	2277.17	193,822		432,591	288,557			432,591		(144,035)				0001
Purchased Call/AIP/AIP100TSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	01/31/2024	Exercise	1	7,603,435	2283.77	185,181		402,244	263,540			402,244		(138,704)				0001
Purchased Call/AIP/AIP100TSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	10/01/2024	09/13/2024	Exercise	1	1,652,834	2280.33	41,031		84,233	53,342			84,233		(30,890)				0001
Purchased Call/AIP/AIP100TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/27/2024	01/09/2024	Exercise	1	7,779,872	2280.33	187,502		423,922	283,189			423,922		(140,733)				0001
Purchased Call/AIP/AIP100TSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	10/02/2024	01/10/2024	Exercise	1	8,581,867	2269.97	195,830		485,426	337,100			485,426		(148,326)				0001
Purchased Call/AIP/AIP100TSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/04/2024	02/21/2024	Exercise	1	8,692,864	2261.4	214,299		545,268	379,930			545,268		(165,338)				0001
Purchased Call/AIP/AIP100TSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/04/2024	01/30/2024	Exercise	1	6,695,944	2259.05	168,924		427,743	297,664			427,743		(130,080)				0001
Purchased Call/CSII/CSII000SSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/23/2022	09/24/2024	09/26/2024	Exercise	1	832,894	289.03	30,317		3,909	(7,210)			3,909		(11,119)				0001
Purchased Call/CSII/CSII000SSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2022	10/02/2024	10/04/2024	Exercise	1	437,446	291.59	16,211		2,132	(3,986)			2,132		(6,119)				0001
Purchased Call/CSII/CSII000SSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2024	04/08/2024	Exercise	1	2,676,610	295.65	97,161		1,257	(36,380)			1,257		(37,637)				0001
Purchased Call/CSII/CSII100SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/19/2025	01/24/2024	Exercise	1	857,438	290.64	135,167		14,140	(12,254)			14,140						0001
Purchased Call/CSII/CSII100SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/25/2023	08/25/2025	02/29/2024	Exercise	1	152,176	289.45	118,043		2,884	(1,841)			2,884						0001
Purchased Call/CSII/CSII100SS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/08/2023	09/08/2025	05/22/2024	Exercise	1	201,316	294.03	94,373		3,589	(2,654)			3,589						0001
Purchased Call/CSII/CSII100SS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	01/02/2026	01/05/2024	Exercise	1	6,179,877	288.55	173,679	24,133	17,301	(6,831)			17,301						0001
Purchased Call/CSII/CSII100SS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/05/2026	01/09/2024	Exercise	1	2,860,673	287.17	77,421	7,955	6,594	(1,361)			6,594						0001
Purchased Call/CSII/CSII100SSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/12/2024	01/12/2026	01/17/2024	Exercise	1	4,835,650	282.26	155,216	5,092	5,762	670			5,762						0001
Purchased Call/CSII/CSII100SSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/22/2024	01/22/2026	01/24/2024	Exercise	1	5,859,665	276.41	206,647	3,529	4,672	1,143			4,672						0001
Purchased Call/AIP/AIP100TSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/04/2024	02/21/2024	Exercise	1	7,699,270	2272.65	188,792		442,670	296,799			442,670		(145,870)				0001
Purchased Call/AIP/AIP100TSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/09/2024	03/07/2024	Exercise	1	10,346,923	2276.01	266,682		591,083	384,054			591,083		(207,029)				0001
Purchased Call/AIP/AIP100TSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/10/2024	02/21/2024	Exercise	1	8,036,588	2288.08	198,938		411,007	256,179			411,007		(154,828)				0001
Purchased Call/AIP/AIP100USO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/11/2024	01/19/2024	Exercise	1	7,704,308	2293.6	181,990		404,049	261,778			404,049		(142,270)				0001
Purchased Call/AIP/AIP100USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/11/2024	01/17/2024	Exercise	1	9,561,257	2271.68	244,416		597,386	404,341			597,386		(193,045)				0001
Purchased Call/AIP/AIP100USB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/17/2024	01/24/2024	Exercise	1	8,525,020	2289.62	199,547		482,811	323,678			482,811		(159,133)				0001
Purchased Call/AIP/AIP100USE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/18/2024	01/11/2024	Exercise	1	8,866,321	2270.32	211,296		583,649	414,304			583,649		(169,345)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100USG																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/18/2024	02/22/2024	Exercise	1	6,339,720	2259.78	152,884		446,037	322,705			446,037		(123,332)				0001
Purchased Call/AIP/AIP100USJ																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2024	03/06/2024	Exercise	1	3,403,942	2248.49	83,621		247,560	179,830			247,560		(67,730)				0001
Purchased Call/AIP/AIP100USK																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/18/2024	02/27/2024	Exercise	1	5,710,025	2248.49	138,631		433,434	321,308			433,434		(112,126)				0001
Purchased Call/AIP/AIP100USS																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/25/2024	01/04/2024	Exercise	1	8,232,857	2239.36	200,871		609,887	445,051			609,887		(164,836)				0001
Purchased Call/AIP/AIP100USU																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/25/2024	01/05/2024	Exercise	1	10,886,503	2238.6	262,393		813,386	596,586			813,386		(216,800)				0001
Purchased Call/CSII/CSII000TSI				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	10/27/2022	10/25/2024	10/29/2024	Expire	1	1,789,526	295.36	62,306		(25,657)				(25,657)						0001
Purchased Call/CSII/CSII000TSJ				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	10/28/2022	10/29/2024	06/06/2024	Exercise	1	454,010	292.72	16,435		305	(6,513)			305		(6,818)				0001
Purchased Call/CSII/CSII000TSK				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	10/28/2022	10/30/2024	04/04/2024	Exercise	1	1,829,965	292.72	67,331		1,060	(26,950)			1,060		(28,010)				0001
Purchased Call/SBG/SBG017USI																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	11/19/2024	Exercise	1	1,130,556	262.83	38,984		101,264	84,138			101,264		(17,126)				0001
Purchased Call/CSII/CSII1002S8				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2023	09/17/2025	01/25/2024	Exercise	1	252,136	295.67	87,465		3,701	(4,210)			3,701						0001
Purchased Call/CSII/CSII1002S9				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	09/15/2023	09/16/2025	01/10/2024	Exercise	1	382,781	295.67	90,267		7,582	(4,426)			7,582						0001
Purchased Call/AIP/AIP100USH																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/25/2024	02/02/2024	Exercise	1	10,384,953	2229.56	256,788		824,369	611,584			824,369		(212,785)				0001
Purchased Call/AIP/AIP100USX																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2024	06/10/2024	Exercise	1	2,227,608	2229.56	54,799		181,228	135,763			181,228		(45,465)				0001
Purchased Call/AIP/AIP100USY																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2024	03/08/2024	Exercise	1	3,645,074	2229.56	89,669		296,846	222,493			296,846		(74,353)				0001
Purchased Call/AIP/AIP100VS2																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2024	06/04/2024	Exercise	1	9,688,124	2231.62	247,659		765,530	558,845			765,530		(206,685)				0001
Purchased Call/AIP/AIP100VS6																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	11/01/2024	01/05/2024	Exercise	1	9,766,078	2242.49	248,838		673,783	464,852			673,783		(208,930)				0001
Purchased Call/AIP/AIP100VS8																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	11/01/2024	01/05/2024	Exercise	1	8,894,116	2263.55	221,482		527,287	340,011			527,287		(187,277)				0001
Purchased Call/AIP/AIP100VSA																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/01/2024	01/23/2024	Exercise	1	7,393,053	2280.08	179,795		375,022	222,593			375,022		(152,429)				0001
Purchased Call/AIP/AIP100VSC																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2024	01/19/2024	Exercise	1	5,038,185	2280.08	123,939		256,649	151,489			256,649		(105,161)				0001
Purchased Call/AIP/AIP100VSG																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/06/2024	02/15/2024	Exercise	1	9,354,396	2276.51	230,016		644,218	447,967			644,218		(196,251)				0001
Purchased Call/AIP/AIP100VSI																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/07/2024	03/13/2024	Exercise	1	8,191,622	2276.96	199,838		579,338	408,422			579,338		(170,916)				0001
Purchased Call/AIP/AIP100VSK																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2024	01/26/2024	Exercise	1	11,606,270	2275.08	282,655		848,122	605,367			848,122		(242,756)				0001
Purchased Call/AIP/AIP100VSM																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	02/06/2024	Exercise	1	9,507,034	2265.89	239,480		742,817	535,527			742,817		(207,290)				0001
Purchased Call/AIP/AIP100VSP																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2024	01/19/2024	Exercise	1	6,546,519	2274.31	165,055	3,093	474,627	327,981			474,627		(146,646)				0001
Purchased Call/AIP/AIP100VSU																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	02/02/2024	Exercise	1	6,671,978	2273.95	174,714		488,524	336,031			488,524		(152,493)				0001
Purchased Call/CSII/CSII1002SY				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	10/11/2023	10/10/2025	05/16/2024	Exercise	1	195,350	289.82	140,034		4,631	(1,751)			4,631						0001
Purchased Call/CSII/CSII1003S2				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	10/13/2023	10/13/2025	03/28/2024	Exercise	1	180,147	289.57	89,963		4,552	(1,369)			4,552						0001
Purchased Call/CSII/CSII1003S4				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	10/17/2023	10/17/2025	05/22/2024	Exercise	1	71,946	292.5	62,949		1,731	(635)			1,731						0001
Purchased Call/CSII/CSII1003S5				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	10/18/2023	10/17/2025	02/22/2024	Exercise	1	314,497	292.62	224,985		6,625	(3,703)			6,625						0001
Purchased Call/CSII/CSII1003S7				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	10/20/2023	10/20/2025	10/16/2024	Exercise	1	34,190	290.46	63,366		952	(183)			952						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/CSII/CSII1003SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/31/2023	10/31/2025	05/06/2024	Exercise	1	96,798	286.35	127,604		3,410	150			3,410						0001
Purchased Call/CSII/CSII1005ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/26/2024	01/28/2026	01/30/2024	Exercise	1	1,820,284	277.31	53,335	6,826	9,686	2,861			9,686						0001
Purchased Call/CSII/CSII1005SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/26/2024	01/27/2026	01/30/2024	Exercise	1	2,721,105	277.31	91,078	4,530	6,566	2,036			6,566						0001
Purchased Call/CSII/CSII1005SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/29/2024	01/29/2026	01/31/2024	Exercise	1	3,231,111	277.52	103,336	9,333	10,285	953			10,285						0001
Purchased Call/CSII/CSII1005SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/01/2024	01/30/2026	02/05/2024	Exercise	1	1,042,822	278.84	33,748	1,615	2,689	1,074			2,689						0001
Purchased Call/CSII/CSII1006S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/02/2024	02/02/2026	02/06/2024	Exercise	1	2,887,895	277.16	88,342	4,313	4,809	496			4,809						0001
Purchased Call/CSII/CSII1006S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/09/2024	02/09/2026	02/13/2024	Exercise	1	2,538,263	275.01	81,333	7,196	9,206	2,010			9,206						0001
Purchased Call/CSII/CSII1006S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/09/2024	02/10/2026	02/13/2024	Exercise	1	2,618,809	275.01	62,859	17,149	29,180	12,031			29,180						0001
Purchased Call/CSII/CSII1006SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/14/2024	02/13/2026	02/16/2024	Exercise	1	5,281,833	274.97	196,627	5,311	9,087	3,776			9,087						0001
Purchased Call/CSII/CSII1006SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/15/2024	02/13/2026	02/20/2024	Exercise	1	2,561,106	277.64	72,672	11,268	12,850	1,583			12,850						0001
Purchased Call/CSII/CSII1006SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/16/2024	02/19/2026	02/21/2024	Exercise	1	3,167,824	278.01	99,703	8,045	11,207	3,163			11,207						0001
Purchased Call/CSII/CSII1006SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/21/2024	02/20/2026	02/23/2024	Exercise	1	4,501,811	279.33	154,206	3,342	4,544	1,202			4,544						0001
Purchased Call/CSII/CSII1006SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/23/2024	02/23/2026	02/27/2024	Exercise	1	1,607,652	278.34	55,795	1,502	2,432	930			2,432						0001
Purchased Call/AIP/AIP100VSII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2024	03/12/2024	Exercise	1	8,538,003	2292.27	212,269		536,457	350,765			536,457		(185,692)				0001
Purchased Call/AIP/AIP100IS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	02/09/2024	Exercise	1	16,537,435	2294.25	406,304		941,347	582,194			941,347		(359,153)				0001
Purchased Call/AIP/AIP100IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2024	01/05/2024	Exercise	1	4,925,166	2297.12	121,159		262,630	155,156			262,630		(107,474)				0001
Purchased Call/AIP/AIP100IS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2024	02/23/2024	Exercise	1	10,745,854	2299.8	264,511		615,469	378,738			615,469		(236,731)				0001
Purchased Call/AIP/AIP100ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/21/2024	02/08/2024	Exercise	1	11,446,540	2299.36	282,817		680,818	426,773			680,818		(254,045)				0001
Purchased Call/AIP/AIP100ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2024	01/05/2024	Exercise	1	17,259,079	2301.06	425,264		1,016,779	632,401			1,016,779		(384,379)				0001
Purchased Call/AIP/AIP100ISE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/26/2024	11/12/2024	Exercise	1	2,651,900	2302.51	62,153	2,545	165,427	106,356			165,427		(59,071)				0001
Purchased Call/AIP/AIP100ISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/27/2024	05/02/2024	Exercise	1	10,249,770	2299.76	254,457	2,293	644,160	409,765			644,160		(234,396)				0001
Purchased Call/AIP/AIP100ISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	01/11/2024	Exercise	1	10,964,970	2301.41	276,181		674,936	422,411			674,936		(252,524)				0001
Purchased Call/AIP/AIP100ISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	01/04/2024	Exercise	1	10,607,550	2305.13	259,772	4,306	655,294	412,760			655,294		(242,534)				0001
Purchased Call/AIP/AIP100ISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	01/18/2024	Exercise	1	4,886,912	2323.31	120,384		264,162	152,712			264,162		(111,450)				0001
Purchased Call/AIP/AIP100ISS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2024	06/18/2024	Exercise	1	1,720,684	2323.31	42,501		93,429	54,081			93,429		(39,348)				0001
Purchased Call/AIP/AIP100ISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	01/05/2024	Exercise	1	8,219,178	2321.95	188,714	6,423	465,903	283,758			465,903		(182,145)				0001
Purchased Call/AIP/AIP100XS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/06/2024	01/05/2024	Exercise	1	7,173,128	2313.92	185,097		425,207	251,182			425,207		(174,024)				0001
Purchased Call/AIP/AIP100XS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/06/2024	07/17/2024	Exercise	1	7,996,981	2321.43	161,921	26,739	412,286	232,891			412,286		(179,395)				0001
Purchased Call/CSII/CSII1004S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/21/2023	11/21/2025	11/13/2024	Exercise	1	34,208	286.67	93,834		1,317	134			1,317						0001
Purchased Call/CSII/CSII1004S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/28/2023	11/26/2025	05/21/2024	Exercise	1	250,997	286.88	191,754		9,073	23			9,073						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CSII/CSII1004SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/29/2023	11/28/2025	02/08/2024	Exercise	1	450,854	285.97	329,087		14,567	(1,275)			14,567						0001
Purchased Call/CSII/CSII000USR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/13/2022	12/12/2024	03/06/2024	Exercise	1	5,010,018	284.73	186,666		40,527	(48,264)			40,527		(88,791)				0001
Purchased Call/CSII/CSII1006SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/04/2024	03/04/2026	03/06/2024	Exercise	1	6,357,045	279.22	220,988	8,448	10,197	1,749			10,197						0001
Purchased Call/CSII/CSII1006SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/05/2024	03/05/2026	03/07/2024	Exercise	1	2,311,957	279.22	82,898	1,621	2,542	922			2,542						0001
Purchased Call/CSII/CSII1006SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/06/2024	03/06/2026	03/08/2024	Exercise	1	2,137,077	279.9	74,123	3,392	4,338	946			4,338						0001
Purchased Call/CSII/CSII1006SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2024	03/09/2026	03/12/2024	Exercise	1	2,349,047	280.94	78,119	4,477	5,428	951			5,428						0001
Purchased Call/CSII/CSII1007S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/15/2024	03/16/2026	03/19/2024	Exercise	1	3,155,226	282.79	94,529	10,950	12,390	1,440			12,390						0001
Purchased Call/CSII/CSII1004SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/08/2023	12/10/2025	03/26/2024	Exercise	1	225,838	284.33	106,834		5,539	314			5,539						0001
Purchased Call/CSII/CSII1004SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/11/2023	12/11/2025	10/18/2024	Exercise	1	45,884	284.03	98,739		2,053	431			2,053						0001
Purchased Call/CSII/CSII1004SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/15/2023	12/17/2025	10/28/2024	Exercise	1	93,451	285.84	96,400		3,564	214			3,564						0001
Purchased Call/CSII/CSII1007SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/22/2024	03/24/2026	03/26/2024	Exercise	1	3,367,309	283.44	91,105	16,743	20,333	3,590			20,333						0001
Purchased Call/CSII/CSII1007SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2024	03/27/2026	03/29/2024	Exercise	1	2,638,689	285.91	92,754	3,455	3,585	130			3,585						0001
Purchased Call/CSII/CSII1007SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2024	03/27/2026	04/01/2024	Exercise	1	3,812,998	286.71	120,735	10,572	9,837	(735)			9,837						0001
Purchased Call/CSII/CSII1007SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/02/2024	04/02/2026	04/04/2024	Exercise	1	2,644,129	287.26	83,542	9,535	8,368	(1,167)			8,368						0001
Purchased Call/CSII/CSII1007SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/04/2024	04/02/2026	04/08/2024	Exercise	1	4,448,687	287.63	145,589	12,916	11,006	(1,910)			11,006						0001
Purchased Call/CSII/CSII1007SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/05/2024	04/07/2026	04/09/2024	Exercise	1	1,753,844	288.07	57,180	5,024	4,225	(799)			4,225						0001
Purchased Call/CSII/CSII1007SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/05/2024	04/02/2026	04/09/2024	Exercise	1	6,397,423	288.07	209,644	19,605	18,517	(1,089)			18,517						0001
Purchased Call/CSII/CSII1007SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/12/2024	04/14/2026	04/16/2024	Exercise	1	3,259,572	286.16	104,508	10,085	9,013	(1,072)			9,013						0001
Purchased Call/CSII/CSII1008S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/16/2024	04/16/2026	04/18/2024	Exercise	1	3,747,343	283.05	144,242	1,635	2,159	524			2,159						0001
Purchased Call/SBG/SBG017VST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/07/2025	01/30/2024	Exercise	1	157,004	261.48	25,173		6,415	4,702			6,415						0001
Purchased Call/SBG/SBG017VSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/09/2025	10/18/2024	Exercise	1	87,882	262.57	112,819		8,284	6,635			8,284						0001
Purchased Call/AIP/AIP100XS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2024	02/27/2024	Exercise	1	4,938,652	2328.27	121,491		239,147	124,350			239,147		(114,797)				0001
Purchased Call/AIP/AIP100XSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/11/2024	01/29/2024	Exercise	1	9,078,530	2335.64	197,564	20,267	375,042	166,988			375,042		(208,054)				0001
Purchased Call/AIP/AIP100XSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/12/2024	01/16/2024	Exercise	1	8,554,757	2335.09	213,953	7,844	353,404	141,433			353,404		(211,971)				0001
Purchased Call/AIP/AIP100XSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/13/2024	02/06/2024	Exercise	1	10,706,220	2358.96	265,273	3,588	339,311	82,146			339,311		(257,165)				0001
Purchased Call/AIP/AIP100XSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/13/2024	02/07/2024	Exercise	1	10,061,689	2379.75	242,899	1,829	232,813	(2,933)			232,813		(235,746)				0001
Purchased Call/AIP/AIP100XSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/16/2024	01/29/2024	Exercise	1	3,303,257	2375.84	81,590		81,912	3,244			81,912		(78,668)				0001
Purchased Call/AIP/AIP100XSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/13/2024	01/16/2024	Exercise	1	9,377,685	2375.84	227,802	1,509	232,766	11,362			232,766		(221,404)				0001
Purchased Call/AIP/AIP100XSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/17/2024	02/28/2024	Exercise	1	5,236,306	2375.84	124,897	2,480	116,415	(7,157)			116,415		(123,572)				0001
Purchased Call/AIP/AIP100XSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/18/2024	01/08/2024	Exercise	1	7,725,673	2376.44	187,602	2,280	63,837	(120,275)			63,837		(184,112)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100XSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/19/2024	02/27/2024	Exercise	1	10,076,934	2386.48	242,568	1,639	26,365	(211,299)			26,365		(237,664)				0001
Purchased Call/AIP/AIP100XST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/20/2024	01/04/2024	Exercise	1	8,667,330	2365.41	221,527		148,022	(68,440)			148,022		(216,462)				0001
Purchased Call/AIP/AIP100XSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2024	01/23/2024	Exercise	1	7,487,757	2378.89	175,916	3,709	78,547	(98,638)			78,547		(177,185)				0001
Purchased Call/AIP/AIP100YS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/26/2023	12/26/2024	01/08/2024	Exercise	1	14,525,748	2385.79	291,905	28,292	178,400	(139,569)			178,400		(317,969)				0001
Purchased Call/AIP/AIP100YS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/27/2024	01/10/2024	Exercise	1	14,567,826	2386.79	310,221	20,197	131,331	(197,237)			131,331		(328,568)				0001
Purchased Call/CSII/CSII100S60	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/26/2025	03/04/2024	Exercise	1	1,058,347	288.69	189,464		10,507	(2,814)			10,507						0001
Purchased Call/CSII/CSII100S61	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/26/2025	03/14/2024	Exercise	1	2,428,106	287.42	175,610		4,199	(1,137)			4,199						0001
Purchased Call/CSII/CSII100S67	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/04/2024	01/02/2026	01/08/2024	Exercise	1	5,278,758	287.02	166,242	4,006	3,241	(765)			3,241						0001
Purchased Call/CSII/CSII100S68	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/06/2026	01/09/2024	Exercise	1	3,753,140	287.17	110,963	12,482	10,387	(2,095)			10,387						0001
Purchased Call/CSII/CSII100S6A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/05/2024	01/07/2026	01/09/2024	Exercise	1	916,019	287.17	28,731	1,464	1,394	(70)			1,394						0001
Purchased Call/CSII/CSII100BS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/19/2024	04/20/2026	04/23/2024	Exercise	1	3,456,778	286.45	110,012	11,019	10,642	(377)			10,642						0001
Purchased Call/CSII/CSII100BS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/22/2024	04/22/2026	04/24/2024	Exercise	1	4,917,067	286.58	183,556	3,563	3,490	(73)			3,490						0001
Purchased Call/CSII/CSII100BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/05/2026	05/07/2024	Exercise	1	2,414,417	286.42	76,312	7,356	7,708	352			7,708						0001
Purchased Call/CSII/CSII100BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/03/2024	05/01/2026	05/07/2024	Exercise	1	2,559,417	286.42	84,669	6,597	6,616	19			6,616						0001
Purchased Call/CSII/CSII100BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/06/2024	05/06/2026	05/08/2024	Exercise	1	6,743,405	287.13	243,655	5,491	4,236	(1,254)			4,236						0001
Purchased Call/CSII/CSII100BSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/10/2024	05/11/2026	05/14/2024	Exercise	1	3,913,707	288.2	135,166	5,995	5,864	(131)			5,864						0001
Purchased Call/AIP/AIP100YS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/27/2024	01/12/2024	Exercise	1	12,775,181	2385.46	152,172	72,204	93,163	(131,213)			93,163		(224,376)				0001
Purchased Call/AIP/AIP100YS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/27/2024	01/11/2024	Exercise	1	13,357,856	2378.39	189,405	64,027	137,418	(116,014)			137,418		(253,432)				0001
Purchased Call/AIP/AIP100YS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/31/2024	08/28/2024	Exercise	1	1,471,012	2378.39	36,481		10,668	(25,813)			10,668		(36,481)				0001
Purchased Call/AIP/AIP100YSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	01/02/2025	01/04/2024	Exercise	1	12,899,714	2375.76	258,911	23,521	21,078	(2,443)			21,078						0001
Purchased Call/AIP/AIP100YSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/03/2025	01/05/2024	Exercise	1	10,675,813	2364.15	238,717	15,158	14,826	(332)			14,826						0001
Purchased Call/AIP/AIP100YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/06/2025	01/09/2024	Exercise	1	3,257,820	2362.63	69,465	6,127	6,200	73			6,200						0001
Purchased Call/AIP/AIP100YSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2025	01/10/2024	Exercise	1	7,140,832	2373.16	164,783	5,606	4,636	(970)			4,636						0001
Purchased Call/AIP/AIP100YSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/10/2025	01/12/2024	Exercise	1	8,995,734	2370.14	193,007	15,273	15,897	624			15,897						0001
Purchased Call/CSII/CSII000YSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/11/2023	01/10/2025	02/15/2024	Exercise	1	50,319	292.64	49,060		296	(643)			296						0001
Purchased Call/CSII/CSII000IISA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/10/2023	02/10/2025	03/25/2024	Exercise	1	47,692	295.89	86,376		479	(485)			479						0001
Purchased Call/CSII/CSII000IISD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/14/2023	02/13/2025	03/29/2024	Exercise	1	50,017	295.94	113,429		566	(465)			566						0001
Purchased Call/CSII/CSII10056J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/16/2024	01/16/2026	01/18/2024	Exercise	1	7,802,790	280.31	260,742	5,541	6,376	834			6,376						0001
Purchased Call/CSII/CSII10056R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/24/2024	01/23/2026	01/26/2024	Exercise	1	3,387,067	275.31	120,693	3,206	5,337	2,131			5,337						0001
Purchased Call/CSII/CSII10056S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/25/2024	01/23/2026	01/29/2024	Exercise	1	3,137,957	276.47	93,099	12,355	14,294	1,939			14,294						0001

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Purchased Call/CSII/CSII10055V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/26/2024	01/26/2026	01/30/2024	Exercise	1	4,686,477	277.31	162,115	5,518	8,960	3,442			8,960						0001
Purchased Call/CSII10056X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/30/2024	01/30/2026	02/01/2024	Exercise	1	2,538,684	278.28	64,057	13,899	15,106	1,207			15,106						0001
Purchased Call/SBG/SBG017IIG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2023	01/27/2025	04/01/2024	Exercise	1	51,679	268.15	39,799		5,845	4,877			5,845						0001
Purchased Call/SBG/SBG017IIK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/27/2024	Exercise	1	285,378	268.3	51,188		3,411	2,419			3,411						0001
Purchased Call/SBG/SBG017IIM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	04/17/2024	Exercise	1	49,797	267.16	40,972		5,946	4,952			5,946						0001
Purchased Call/SBG/SBG017IIV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/13/2025	10/31/2024	Exercise	1	50,329	268.91	57,827		3,212	2,178			3,212						0001
Purchased Call/CSII/CSII10085H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/17/2024	05/15/2026	05/21/2024	Exercise	1	3,067,837	288.26	101,543	5,458	4,707	(751)			4,707						0001
Purchased Call/CSII/CSII10093G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2024	05/27/2026	05/29/2024	Exercise	1	4,252,792	283.75	147,117	6,394	6,635	241			6,635						0001
Purchased Call/CSII/CSII10093S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2024	05/22/2026	05/29/2024	Exercise	1	3,744,306	283.75	128,678	6,152	6,211	.59			6,211						0001
Purchased Call/CSII/CSII10093U	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/31/2024	06/02/2026	06/04/2024	Exercise	1	2,947,411	286.94	101,549	4,784	4,161	(623)			4,161						0001
Purchased Call/CSII/CSII10093Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/04/2024	06/04/2026	06/06/2024	Exercise	1	4,440,360	284.4	161,883	1,944	2,187	243			2,187						0001
Purchased Call/CSII/CSII10093R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/17/2024	06/17/2026	06/20/2024	Exercise	1	3,939,800	279.1	143,795	3,944	4,173	228			4,173						0001
Purchased Call/CSII/CSII10093V	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/18/2024	06/18/2026	06/21/2024	Exercise	1	5,939,073	278.52	228,023	3,673	5,050	1,377			5,050						0001
Purchased Call/CSII/CSII10093W	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/21/2024	06/22/2026	06/25/2024	Exercise	1	1,755,313	280.89	52,758	7,586	9,259	1,672			9,259						0001
Purchased Call/CSII/CSII10018J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/14/2025	07/24/2024	Exercise	1	43,679	293.54	84,695		363	(529)			363						0001
Purchased Call/CSII/CSII000XS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2023	03/07/2025	07/23/2024	Exercise	1	53,670	292.14	28,435		590	(488)			590						0001
Purchased Call/CSII/CSII000XS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/09/2023	03/07/2025	07/05/2024	Exercise	1	107,637	288.26	129,918		1,527	(764)			1,527						0001
Purchased Call/AIP/AIP100YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/10/2025	01/16/2024	Exercise	1	8,663,737	2367.36	201,537	7,278	6,961	(317)			6,961						0001
Purchased Call/AIP/AIP100YSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/10/2025	01/17/2024	Exercise	1	9,011,643	2366.29	182,625	20,459	15,590	(4,869)			15,590						0001
Purchased Call/AIP/AIP100ZS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/17/2025	01/19/2024	Exercise	1	8,409,649	2355.93	181,973	15,046	18,650	3,604			18,650						0001
Purchased Call/AIP/AIP100ZSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/17/2025	01/22/2024	Exercise	1	9,463,934	2357.43	215,956	11,991	14,468	2,476			14,468						0001
Purchased Call/AIP/AIP100ZSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/17/2025	01/23/2024	Exercise	1	9,575,901	2362.53	199,780	20,143	19,835	(307)			19,835						0001
Purchased Call/AIP/AIP100ZSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2025	01/24/2024	Exercise	1	9,837,870	2363.74	209,783	20,506	24,006	3,500			24,006						0001
Purchased Call/AIP/AIP100ZSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/23/2025	01/25/2024	Exercise	1	9,458,191	2365.91	208,959	13,086	14,161	1,075			14,161						0001
Purchased Call/AIP/AIP100ZSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/24/2025	01/26/2024	Exercise	1	9,130,560	2364.04	198,273	14,041	14,475	434			14,475						0001
Purchased Call/AIP/AIP100ZSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/24/2025	01/29/2024	Exercise	1	7,593,365	2359.73	172,514	9,748	10,577	829			10,577						0001
Purchased Call/SBG/SBG017XS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/24/2025	06/04/2024	Exercise	1	95,135	268.05	62,606		8,200	6,227			8,200						0001
Purchased Call/SBG/SBG017XS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/25/2025	05/09/2024	Exercise	1	47,636	268.05	50,661		4,779	3,790			4,779						0001
Purchased Call/SBG/SBG017XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	04/12/2024	Exercise	1	185,295	268.76	127,691		15,653	11,720			15,653						0001
Purchased Call/SBG/SBG017XSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/11/2025	10/11/2024	Exercise	1	250,321	267.34	33,288		18,279	12,880			18,279						0001

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Purchased Call/SBG/SBG017XSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/12/2025	12/12/2024	Exercise	1	120,467	267.34	17,673		11,017	8,416			11,017						0001
Purchased Call/CSII/CSII100663	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/05/2024	02/05/2026	02/07/2024	Exercise	1	4,731,034	274.25	161,333	11,433	17,691	6,258			17,691						0001
Purchased Call/CSII/CSII100664	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/06/2024	02/06/2026	02/08/2024	Exercise	1	1,586,272	275.49	51,505	3,716	5,460	1,744			5,460						0001
Purchased Call/CSII/CSII10069M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/23/2024	02/25/2026	02/27/2024	Exercise	1	1,600,517	278.34	45,769	6,725	9,155	2,430			9,155						0001
Purchased Call/CSII/CSII10069S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/01/2024	02/27/2026	03/05/2024	Exercise	1	3,115,644	279.16	109,709	2,737	4,842	2,104			4,842						0001
Purchased Call/CSII/CSII10069Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/07/2024	03/06/2026	03/11/2024	Exercise	1	3,333,611	280.37	114,750	5,543	5,610	.67			5,610						0001
Purchased Call/CSII/CSII1007S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2024	03/10/2026	03/12/2024	Exercise	1	1,946,601	280.94	53,651	9,265	9,857	592			9,857						0001
Purchased Call/CSII/CSII000XS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/16/2023	03/14/2025	03/04/2024	Exercise	1	127,395	284.65	84,816		2,519	(283)			2,519						0001
Purchased Call/CSII/CSII000XSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/22/2023	03/21/2025	08/27/2024	Exercise	1	20,478	286.6	37,610		368	(57)			368						0001
Purchased Call/CSII/CSII000XSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/29/2023	03/28/2025	09/04/2024	Exercise	1	41,594	285.42	85,998		863	(107)			863						0001
Purchased Call/CSII/CSII000XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/30/2023	03/28/2025	09/05/2024	Exercise	1	48,421	286.02	69,634		874	(225)			874						0001
Purchased Call/CSII/CSII1009SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/26/2024	06/26/2026	06/28/2024	Exercise	1	3,581,570	282.41	102,443	19,033	16,946	(2,087)			16,946						0001
Purchased Call/CSII/CSII100ASC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/11/2024	07/10/2026	07/15/2024	Exercise	1	3,599,120	283.26	141,038	1,575	2,346	770			2,346						0001
Purchased Call/CSII/CSII100ASE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/12/2024	07/13/2026	07/16/2024	Exercise	1	2,530,792	283.74	98,680	1,627	2,228	602			2,228						0001
Purchased Call/CSII/CSII100ASL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2024	07/20/2026	07/23/2024	Exercise	1	2,016,873	284.18	47,944	16,063	15,590	(473)			15,590						0001
Purchased Call/CSII/CSII100ASP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/24/2024	07/24/2026	07/26/2024	Exercise	1	2,202,434	281.85	83,636	2,318	2,577	259			2,577						0001
Purchased Call/CSII/CSII100ASS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2024	07/28/2026	07/30/2024	Exercise	1	1,851,893	283.21	61,658	6,024	7,002	979			7,002						0001
Purchased Call/CSII/CSII100BS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/09/2024	08/10/2026	08/13/2024	Exercise	1	3,899,543	283.76	132,649	11,081	10,472	(609)			10,472						0001
Purchased Call/CSII/CSII100BS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/13/2024	08/13/2026	08/15/2024	Exercise	1	3,625,078	283.28	137,590	1,730	2,334	604			2,334						0001
Purchased Call/AIP/AIP100ZSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/24/2025	01/30/2024	Exercise	1	10,252,868	2361.72	225,156	19,987	24,442	4,455			24,442						0001
Purchased Call/AIP/AIP100ZSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/29/2025	01/31/2024	Exercise	1	9,890,339	2371.42	227,988	8,983	10,480	1,497			10,480						0001
Purchased Call/AIP/AIP2000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/31/2025	02/02/2024	Exercise	1	8,451,036	2355.35	200,105	9,815	11,865	2,050			11,865						0001
Purchased Call/AIP/AIP2000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/31/2025	02/05/2024	Exercise	1	8,923,629	2367.51	177,715	23,959	27,178	3,219			27,178						0001
Purchased Call/AIP/AIP2000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/31/2025	02/06/2024	Exercise	1	9,805,513	2372.04	208,844	15,980	16,566	586			16,566						0001
Purchased Call/AIP/AIP2000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/05/2025	02/07/2024	Exercise	1	9,090,404	2365.31	221,770	6,136	6,144	8			6,144						0001
Purchased Call/AIP/AIP2000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/06/2025	02/08/2024	Exercise	1	10,082,770	2369.53	225,260	14,787	16,091	1,304			16,091						0001
Purchased Call/AIP/AIP2000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/07/2025	02/09/2024	Exercise	1	9,891,328	2371.97	217,875	16,097	17,140	1,043			17,140						0001
Purchased Call/AIP/AIP2000SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2025	02/12/2024	Exercise	1	9,208,782	2373.66	205,885	13,349	14,495	1,146			14,495						0001
Purchased Call/SBG/SBG017YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2023	03/28/2025	05/09/2024	Exercise	1	96,564	262.02	88,862		10,688	8,506			10,688						0001
Purchased Call/SBG/SBG017YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	01/23/2024	Exercise	1	302,747	263.51	26,787		18,279	11,371			18,279						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/15/2024	03/13/2026	03/19/2024	Exercise	1	2,543,627	282.79	77,103	8,505	10,550	2,045			10,550						0001
Purchased Call/CSII/CSII1007SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/22/2024	03/20/2026	03/26/2024	Exercise	1	4,527,103	283.44	159,984	5,951	5,211	(740)			5,211						0001
Purchased Call/CSII/CSII1007SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/26/2024	03/26/2026	03/28/2024	Exercise	1	1,524,436	283.7	52,285	3,525	4,588	1,062			4,588						0001
Purchased Call/CSII/CSII1007SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/01/2024	04/01/2026	04/03/2024	Exercise	1	4,807,454	286.49	180,275	4,566	4,346	(219)			4,346						0001
Purchased Call/CSII/CSII000XST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/06/2023	04/08/2025	09/11/2024	Exercise	1	17,826	286.82	15,886		280	(136)			280						0001
Purchased Call/CSII/CSII000XSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/10/2023	04/07/2025	08/12/2024	Exercise	1	833,719	286.82	74,020		2,930	(1,034)			2,930						0001
Purchased Call/CSII/CSII000YSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/14/2023	04/15/2025	07/23/2024	Exercise	1	95,730	288.54	15,714		1,639	(617)			1,639						0001
Purchased Call/CSII/CSII000YS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/19/2023	04/17/2025	05/23/2024	Exercise	1	123,281	287.13	112,262		2,739	(198)			2,739						0001
Purchased Call/CSII/CSII100BSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/16/2024	08/18/2026	08/20/2024	Exercise	1	1,785,035	283.64	60,872	5,086	4,994	(93)			4,994						0001
Purchased Call/CSII/CSII100BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2024	08/21/2026	08/27/2024	Exercise	1	3,442,010	284.75	116,658	11,288	11,073	(215)			11,073						0001
Purchased Call/CSII/CSII100BSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2024	08/25/2026	08/27/2024	Exercise	1	1,733,740	284.75	57,880	5,648	6,411	763			6,411						0001
Purchased Call/CSII/CSII100CS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/13/2024	09/14/2026	09/17/2024	Exercise	1	2,028,276	284.31	70,561	5,082	7,005	1,923			7,005						0001
Purchased Call/SBG/SBG017YSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2023	04/14/2025	05/20/2024	Exercise	1	46,901	265.26	43,585		5,219	4,118			5,219						0001
Purchased Call/SBG/SBG017YSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	07/08/2024	Exercise	1	46,116	265.52	98,144		5,429	4,305			5,429						0001
Purchased Call/SBG/SBG017YSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2025	07/12/2024	Exercise	1	87,639	264.17	18,542		10,679	8,589			10,679						0001
Purchased Call/SBG/SBG017ZS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	07/08/2024	Exercise	1	47,151	262.36	88,250		6,143	5,036			6,143						0001
Purchased Call/SBG/SBG017ZS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/07/2025	02/27/2024	Exercise	1	401,826	262.96	40,188		43,289	33,336			43,289						0001
Purchased Call/CSII/CSII1008SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/01/2024	05/01/2026	05/03/2024	Exercise	1	4,449,809	285.88	145,363	11,728	11,400	(328)			11,400						0001
Purchased Call/CSII/CSII1008SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/09/2024	05/08/2026	05/13/2024	Exercise	1	3,717,301	289.17	129,021	3,596	3,169	(426)			3,169						0001
Purchased Call/CSII/CSII1008SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/13/2024	05/13/2026	05/15/2024	Exercise	1	8,354,522	287.82	281,516	15,689	13,778	(1,911)			13,778						0001
Purchased Call/CSII/CSII000YSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/28/2023	04/30/2025	01/30/2024	Exercise	1	143,543	286.6	62,425		2,354	(1,170)			2,354						0001
Purchased Call/CSII/CSII000YSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/28/2023	04/28/2025	07/22/2024	Exercise	1	536,905	286.6	132,201		2,516	(175)			2,516						0001
Purchased Call/CSII/CSII000YSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2023	05/02/2025	05/13/2024	Exercise	1	178,032	282.76	113,298		6,752	2,393			6,752						0001
Purchased Call/CSII/CSII000YSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/05/2023	05/06/2025	03/11/2024	Exercise	1	104,395	282.77	55,197		2,542	(35)			2,542						0001
Purchased Call/AIP/AIP2000SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/10/2025	02/13/2024	Exercise	1	4,357,340	2378.62	93,953	7,708	8,172	464			8,172						0001
Purchased Call/AIP/AIP2000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/07/2025	02/13/2024	Exercise	1	8,367,487	2378.62	191,104	8,165	8,459	295			8,459						0001
Purchased Call/AIP/AIP2000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/12/2025	02/14/2024	Exercise	1	11,035,078	2380.95	250,250	5,858	5,049	(809)			5,049						0001
Purchased Call/AIP/AIP2000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/13/2025	02/15/2024	Exercise	1	9,725,969	2367.88	227,723	9,203	10,237	1,034			10,237						0001
Purchased Call/AIP/AIP2000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/14/2025	02/16/2024	Exercise	1	8,567,332	2374.85	171,305	23,679	25,113	1,434			25,113						0001
Purchased Call/AIP/AIP2000SII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/18/2025	02/21/2024	Exercise	1	3,639,326	2380.01	51,729	19,809	19,906	97			19,906						0001

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Purchased Call/AIP/AIP2000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/14/2025	02/21/2024	Exercise	1	11,190,632	2380.01	220,046	28,899	30,406	1,506			30,406						0001
Purchased Call/AIP/AIP2001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/20/2025	02/22/2024	Exercise	1	12,800,534	2375.99	260,374	33,322	37,881	4,559			37,881						0001
Purchased Call/AIP/AIP2001S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/21/2025	02/23/2024	Exercise	1	8,583,038	2380.49	198,266	12,761	13,879	1,119			13,879						0001
Purchased Call/CSII/CSII100CSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/14/2024	10/14/2026	10/16/2024	Exercise	1	4,413,025	290.09	135,818	19,457	19,282	(175)			19,282						0001
Purchased Call/CSII/CSII100DS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/21/2024	10/21/2026	10/23/2024	Exercise	1	3,451,249	289.79	131,720	1,748	1,940	192			1,940						0001
Purchased Call/CSII/CSII100DSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/13/2024	11/13/2026	11/15/2024	Exercise	1	3,366,977	290.08	122,061	6,189	5,569	(620)			5,569						0001
Purchased Call/CSII/CSII100DSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/15/2024	11/16/2026	11/19/2024	Exercise	1	3,243,113	290.81	124,245	3,226	2,516	(710)			2,516						0001
Purchased Call/CSII/CSII100ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/21/2024	11/20/2026	11/25/2024	Exercise	1	4,809,082	293.91	163,027	15,476	12,491	(2,984)			12,491						0001
Purchased Call/CSII/CSII100ES6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/27/2024	11/27/2026	12/02/2024	Exercise	1	6,061,992	294.09	222,004	11,285	7,294	(3,990)			7,294						0001
Purchased Call/CSII/CSII1008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	05/19/2026	05/21/2024	Exercise	1	2,271,270	288.26	80,729	2,449	1,861	(588)			1,861						0001
Purchased Call/CSII/CSII1008SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/20/2024	05/20/2026	05/22/2024	Exercise	1	7,044,422	287.19	231,596	16,055	14,251	(1,804)			14,251						0001
Purchased Call/CSII/CSII1009S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/22/2024	05/22/2026	05/24/2024	Exercise	1	3,760,490	285.11	114,687	9,974	9,512	(462)			9,512						0001
Purchased Call/CSII/CSII1009SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/03/2024	06/03/2026	06/05/2024	Exercise	1	6,086,422	284.85	217,413	6,437	6,140	(297)			6,140						0001
Purchased Call/CSII/CSII1009SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/05/2024	06/05/2026	06/07/2024	Exercise	1	4,271,837	283.56	155,126	4,965	5,499	533			5,499						0001
Purchased Call/CSII/CSII1009SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/14/2024	06/15/2026	06/18/2024	Exercise	1	6,350,134	279.37	201,123	22,314	26,826	4,512			26,826						0001
Purchased Call/CSII/CSII1009SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/21/2024	06/23/2026	06/25/2024	Exercise	1	1,465,048	280.89	43,672	6,513	7,671	1,158			7,671						0001
Purchased Call/CSII/CSII0002S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/26/2023	05/28/2025	02/05/2024	Exercise	1	241,676	281.69	87,307		7,345	1,163			7,345						0001
Purchased Call/CSII/CSII0002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/09/2023	06/09/2025	02/14/2024	Exercise	1	525,504	288.58	106,393		2,225	(741)			2,225						0001
Purchased Call/SBG/SBG0172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2023	05/09/2025	07/29/2024	Exercise	1	67,927	263.67	32,938		7,553	5,869			7,553						0001
Purchased Call/SBG/SBG0172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2025	10/21/2024	Exercise	1	94,307	262.37	47,075		8,954	6,593			8,954						0001
Purchased Call/SBG/SBG0172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/02/2025	04/05/2024	Exercise	1	118,127	264.33	82,145		14,841	11,794			14,841						0001
Purchased Call/SBG/SBG0172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/05/2023	06/05/2025	05/09/2024	Exercise	1	99,491	264.58	97,923		10,003	7,422			10,003						0001
Purchased Call/AIP/AIP2001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2025	02/26/2024	Exercise	1	9,552,341	2393.18	202,966	19,023	16,784	(2,239)			16,784						0001
Purchased Call/AIP/AIP2001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/27/2025	02/29/2024	Exercise	1	10,808,817	2392.38	207,601	30,632	32,594	1,962			32,594						0001
Purchased Call/AIP/AIP2001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/28/2025	03/05/2024	Exercise	1	14,119,280	2401.18	308,322	21,533	18,358	(3,174)			18,358						0001
Purchased Call/AIP/AIP2001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/03/2025	03/05/2024	Exercise	1	5,286,702	2401.18	113,388	9,654	8,795	(859)			8,795						0001
Purchased Call/AIP/AIP2001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/05/2025	03/07/2024	Exercise	1	7,429,126	2387.94	181,045	5,971	6,309	338			6,309						0001
Purchased Call/AIP/AIP2001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/07/2025	03/11/2024	Exercise	1	7,892,136	2411.14	182,266	6,688	5,150	(1,538)			5,150						0001
Purchased Call/AIP/AIP2002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2025	03/12/2024	Exercise	1	18,728,128	2407.45	401,669	33,397	27,725	(5,672)			27,725						0001
Purchased Call/AIP/AIP2002S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/11/2025	03/13/2024	Exercise	1	7,044,343	2408.18	158,535	11,120	8,572	(2,548)			8,572						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/12/2025	03/14/2024	Exercise	1	7,493,940	2413.54	140,794	22,929	17,095	(5,834)			17,095						0001
Purchased Call/AIP/AIP2002SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/13/2025	03/15/2024	Exercise	1	8,543,200	2416.35	195,869	6,658	6,251	(408)			6,251						0001
Purchased Call/AIP/AIP2002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/14/2025	03/18/2024	Exercise	1	10,683,041	2405.56	247,459	8,705	7,572	(1,132)			7,572						0001
Purchased Call/CSII/CSII100ES7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/29/2024	12/01/2026	12/03/2024	Exercise	1	2,380,597	294.09	40,697	27,621	25,434	(2,187)			25,434						0001
Purchased Call/CSII/CSII100ESF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/06/2024	12/07/2026	12/10/2024	Exercise	1	5,075,023	289.33	114,299	50,187	39,624	(10,563)			39,624						0001
Purchased Call/SPX/SPX8158S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	08/12/2024	Exercise	1	2,940,000	4499.38	212,268		418,950				(43,980)			206,682			0001
Purchased Call/SPX/SPX8159S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	09/24/2024	Exercise	1	1,974,000	4320.06	91,594		157,920				(31,402)			66,326			0001
Purchased Call/SPX/SPX8159SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	09/24/2024	Exercise	1	6,398,000	4320.06	326,938		575,820				(117,246)			248,882			0001
Purchased Call/SPX/SPX8159SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	09/24/2024	Exercise	1	2,340,000	4320.06	186,498		421,200				(98,251)			234,702			0001
Purchased Call/SPX/SPX8159SU	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/06/2023	10/08/2024	10/10/2024	Exercise	1	3,970,000	4308.5	192,942		341,420				(70,305)			148,478			0001
Purchased Call/SPX/SPX821LS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	03/12/2024	Exercise	1	2,119,000	3992.01	133,709		254,280				(107,862)			120,571			0001
Purchased Call/SPX/SPX9210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Exercise	1	1,855,000	4536.34	125,955		250,425				(23,307)			124,471			0001
Purchased Call/SPX/SPXA050SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2024	Exercise	1	3,726,000	4105.02	234,365		447,120				(167,005)			212,755			0001
Purchased Call/CSII/CSII100AS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/28/2024	06/29/2026	07/02/2024	Exercise	1	2,417,181	282.15	90,407	1,569	2,213	644			2,213						0001
Purchased Call/CSII/CSII100AS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/28/2024	06/30/2026	07/02/2024	Exercise	1	2,422,546	282.15	66,372	13,690	16,039	2,349			16,039						0001
Purchased Call/CSII/CSII100AS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/08/2024	07/08/2026	07/10/2024	Exercise	1	5,023,237	281.77	121,336	38,693	43,877	5,183			43,877						0001
Purchased Call/CSII/CSII100ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/31/2024	07/31/2026	08/02/2024	Exercise	1	3,342,475	286.83	108,893	10,589	8,237	(2,352)			8,237						0001
Purchased Call/CSII/CSII100BS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/02/2024	08/04/2026	08/06/2024	Exercise	1	4,261,128	284.4	159,002	5,509	6,030	521			6,030						0001
Purchased Call/CSII/CSII100BS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/06/2024	08/06/2026	08/08/2024	Exercise	1	2,180,843	282.55	83,565	1,656	2,406	750			2,406						0001
Purchased Call/SBG/SBG1170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/10/2025	01/25/2024	Exercise	1	178,848	265.83	88,230		13,133	8,456			13,133						0001
Purchased Call/CSII/CSII1000S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/24/2023	07/24/2025	03/22/2024	Exercise	1	119,594	289.13	121,095		3,087	(307)			3,087						0001
Purchased Call/CSII/CSII1000SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/24/2023	07/21/2025	01/10/2024	Exercise	1	84,337	288.27	116,502		2,027	(454)			2,027						0001
Purchased Call/SPX/SPXB05BS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/26/2024	Exercise	1	2,124,000	4556.62	172,256		488,520				(53,801)			316,264			0001
Purchased Call/SPX/SPXC179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/12/2024	Exercise	1	6,142,000	4117.86	550,323		1,312,640				(461,111)			762,317			0001
Purchased Call/SPX/SPXC178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2024	Exercise	1	2,860,000	4105.02	136,994		243,100				(87,585)			106,106			0001
Purchased Call/SPX/SPXC171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise	1	2,306,000	4457.49	107,460		183,327				(25,800)			75,867			0001
Purchased Call/SPX/SPXC17LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2024	Exercise	1	5,426,000	4224.16	406,950		822,039				(205,363)			415,089			0001
Purchased Call/SPX/SPXC17MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/13/2024	Exercise	1	3,752,000	4382.78	189,476		337,680				(57,533)			148,204			0001
Purchased Call/SPX/SPXC17NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/26/2024	Exercise	1	4,115,000	4556.62	202,870		355,948				(32,142)			153,078			0001
Purchased Call/AIP/AIP2002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/14/2025	03/19/2024	Exercise	1	15,762,076	2400.68	367,030	15,082	13,957	(1,124)			13,957						0001

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Purchased Call/AIP/AIP2002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/19/2025	03/21/2024	Exercise	1	8,194,579	2412.42	191,745	8,880	7,682	(1,199)			7,682						0001
Purchased Call/AIP/AIP2002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/20/2025	03/22/2024	Exercise	1	9,471,265	2423.94	217,909	9,664	6,906	(2,757)			6,906						0001
Purchased Call/AIP/AIP2002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/21/2025	03/25/2024	Exercise	1	10,068,475	2426.51	236,375	6,185	3,974	(2,210)			3,974						0001
Purchased Call/AIP/AIP2002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2025	03/26/2024	Exercise	1	5,768,555	2419.7	126,403	9,194	6,057	(3,137)			6,057						0001
Purchased Call/AIP/AIP2002SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	03/26/2024	Exercise	1	16,801,050	2419.7	389,372	15,380	10,646	(4,735)			10,646						0001
Purchased Call/AIP/AIP2002SII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/25/2025	03/27/2024	Exercise	1	10,186,067	2419.36	218,726	18,323	14,647	(3,676)			14,647						0001
Purchased Call/AIP/AIP2002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2025	03/28/2024	Exercise	1	7,651,901	2416.3	187,378	5,318	4,151	(1,167)			4,151						0001
Purchased Call/AIP/AIP2003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/27/2025	03/29/2024	Exercise	1	6,822,614	2437.24	160,078	6,378	4,988	(1,389)			4,988						0001
Purchased Call/AIP/AIP2003S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/28/2025	04/01/2024	Exercise	1	24,886,419	2442.02	565,453	26,750	15,912	(10,838)			15,912						0001
Purchased Call/CSII/CSII100BS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/09/2024	08/07/2026	08/13/2024	Exercise	1	3,141,766	283.76	104,596	9,364	9,831	467			9,831						0001
Purchased Call/CSII/CSII100BSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/15/2024	08/14/2026	08/19/2024	Exercise	1	3,767,160	283.41	108,933	20,920	22,306	1,386			22,306						0001
Purchased Call/CSII/CSII100BSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/20/2024	08/20/2026	08/22/2024	Exercise	1	2,831,290	282.9	88,133	13,371	14,963	1,592			14,963						0001
Purchased Call/CSII/CSII100BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/26/2024	08/26/2026	08/28/2024	Exercise	1	3,546,269	285.72	123,813	6,609	7,564	956			7,564						0001
Purchased Call/CSII/CSII100BSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/28/2024	08/28/2026	08/30/2024	Exercise	1	2,135,169	283.48	75,316	6,015	5,134	(881)			5,134						0001
Purchased Call/CSII/CSII100BSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	09/01/2026	09/04/2024	Exercise	1	2,264,931	285.16	66,929	11,618	9,857	(1,761)			9,857						0001
Purchased Call/CSII/CSII1001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2025	06/18/2024	Exercise	1	205,575	293.87	45,771		3,559	(2,713)			3,559						0001
Purchased Call/CSII/CSII100BSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/09/2024	09/09/2026	09/11/2024	Exercise	1	5,093,764	283.45	185,961	6,256	9,492	3,236			9,492						0001
Purchased Call/CSII/CSII100CS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/18/2024	09/18/2026	09/20/2024	Exercise	1	1,911,804	286.83	59,727	8,255	10,751	2,496			10,751						0001
Purchased Call/CSII/CSII100CSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2024	09/28/2026	10/01/2024	Exercise	1	1,946,376	290.23	64,340	6,563	6,928	365			6,928						0001
Purchased Call/CSII/CSII100CSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/30/2024	09/30/2026	10/02/2024	Exercise	1	3,865,645	290.34	164,363	1,617	1,634	17			1,634						0001
Purchased Call/CSII/CSII100CSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/10/2024	10/09/2026	10/15/2024	Exercise	1	1,639,597	289.85	36,663	14,261	15,293	1,031			15,293						0001
Purchased Call/SBG/SBG1171SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	02/21/2024	Exercise	1	91,668	271.77	32,566		5,053	2,429			5,053						0001
Purchased Call/SBG/SBG1171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	11/22/2024	Exercise	1	46,405	272.52	39,603		2,612	1,277			2,612						0001
Purchased Call/SBG/SBG1172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	02/23/2024	Exercise	1	64,577	271.08	47,748		3,840	1,919			3,840						0001
Purchased Call/AIP/AIP2003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/02/2025	04/04/2024	Exercise	1	8,688,624	2420.4	191,553	13,440	9,701	(3,739)			9,701						0001
Purchased Call/AIP/AIP2003SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/04/2025	04/08/2024	Exercise	1	8,207,071	2402.89	186,885	10,932	7,284	(3,649)			7,284						0001
Purchased Call/AIP/AIP2003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/04/2025	04/09/2024	Exercise	1	15,358,649	2417.64	350,685	19,622	14,114	(5,508)			14,114						0001
Purchased Call/AIP/AIP2003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2025	04/09/2024	Exercise	1	4,708,233	2417.64	100,628	9,288	6,693	(2,595)			6,693						0001
Purchased Call/AIP/AIP2003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/11/2025	04/16/2024	Exercise	1	17,314,745	2388.55	381,320	23,706	21,724	(1,982)			21,724						0001
Purchased Call/AIP/AIP2003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/15/2025	04/17/2024	Exercise	1	5,610,642	2369.65	128,465	5,883	7,359	1,476			7,359						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/AIP/AIP2003SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/16/2025	04/18/2024	Exercise	1	6,144,184	2367.62	139,644	6,219	7,382	1,163			7,382						0001
Purchased Call/AIP/AIP2004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2025	04/22/2024	Exercise	1	9,203,690	2354.66	176,327	24,574	28,947	4,373			28,947						0001
Purchased Call/AIP/AIP2004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2025	04/23/2024	Exercise	1	6,649,812	2343.2	140,883	14,343	20,337	5,994			20,337						0001
Purchased Call/AIP/AIP2004S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2025	04/23/2024	Exercise	1	15,431,310	2343.2	302,846	47,425	61,118	13,694			61,118						0001
Purchased Call/CSII/CSII1001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/24/2023	08/22/2025	12/13/2024	Exercise	1	53,064	289.02	94,384		1,168	(476)			1,168						0001
Purchased Call/CSII/CSII1001SII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2023	09/02/2025	08/26/2024	Exercise	1	42,783	293.21	28,847		639	(678)			639						0001
Purchased Call/CSII/CSII100DS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/17/2024	10/16/2026	10/21/2024	Exercise	1	2,994,188	290.87	98,238	10,479	11,426	947			11,426						0001
Purchased Call/CSII/CSII100DSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/25/2024	10/27/2026	10/29/2024	Exercise	1	1,259,631	288.8	45,625	2,317	2,346	30			2,346						0001
Purchased Call/CSII/CSII100DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/30/2024	10/30/2026	11/01/2024	Exercise	1	2,366,320	286.64	91,350	2,563	2,914	351			2,914						0001
Purchased Call/CSII/CSII100ESN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/13/2024	12/15/2026	12/17/2024	Exercise	1	1,435,843	286.51	57,346	1,623	1,242	(381)			1,242						0001
Purchased Call/SPX/SPXF00FS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/06/2023	04/08/2024	04/10/2024	Exercise	1	2,832,000	4105.02	198,806		400,728				(154,257)		201,922				0001
Purchased Call/SPX/SPXF00JSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/08/2023	05/08/2024	05/10/2024	Exercise	1	4,160,000	4138.12	299,104		599,040				(208,550)		299,936				0001
Purchased Call/SPX/SPX721FSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024	02/12/2024	Exercise	1	1,720,000	4521.54	208,808		181,212				99,302		(27,596)				0001
Purchased Call/CSII/CSII100ESY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/27/2024	12/28/2026	12/31/2024	Exercise	1	4,024,788	280.46	146,146	11,649	11,331	(318)			11,331						0001
Purchased Call/SPX/SPX8154ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	05/08/2023	05/08/2024	05/10/2024	Exercise	1	3,249,000	4138.12	271,292		640,053				(223,061)		368,762				0001
Purchased Call/SPX/SPX8159SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	09/22/2023	09/20/2024	09/24/2024	Exercise	1	5,358,000	4320.06	362,737		709,935				(158,155)		347,198				0001
Purchased Call/SPX/SPX8216SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	01/24/2024	Exercise	1	2,735,000	3972.61	215,792		464,950				(239,427)		249,159				0001
Purchased Call/SPX/SPX821LS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	03/12/2024	Exercise	1	4,063,000	3992.01	312,038		656,175				(296,001)		344,136				0001
Purchased Call/SPX/SPX821MSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/26/2024	Exercise	1	4,315,000	3936.97	328,372		694,715				(317,521)		366,344				0001
Purchased Call/SPX/SPX9210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Exercise	1	3,089,000	4536.34	252,371		700,060				(37,825)		447,688				0001
Purchased Call/SBG/SBG1172SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	11/01/2024	Exercise	1	48,017	274.04	50,308		2,429	986			2,429						0001
Purchased Call/SBG/SBG1172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/02/2025	07/26/2024	Exercise	1	97,709	274.97	55,943		6,693	3,742			6,693						0001
Purchased Call/SBG/SBG1172SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2023	09/05/2025	03/08/2024	Exercise	1	123,439	275.56	73,978		7,333	3,612			7,333						0001
Purchased Call/SBG/SBG1172SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	10/23/2024	Exercise	1	312,174	275.71	73,506		15,489	5,804			15,489						0001
Purchased Call/AIP/AIP2004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/23/2025	04/25/2024	Exercise	1	9,134,270	2371.54	190,511	20,138	19,281	(857)			19,281						0001
Purchased Call/AIP/AIP2004SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/25/2025	04/29/2024	Exercise	1	10,219,991	2369.99	253,331	6,132	6,978	846			6,978						0001
Purchased Call/AIP/AIP2004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2025	04/30/2024	Exercise	1	4,677,262	2379.55	111,545	3,863	3,796	(67)			3,796						0001
Purchased Call/AIP/AIP2004SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/25/2025	04/30/2024	Exercise	1	15,348,351	2379.55	359,153	15,660	15,565	(94)			15,565						0001
Purchased Call/AIP/AIP2004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/29/2025	05/01/2024	Exercise	1	5,656,082	2383.17	119,091	6,237	7,436	1,199			7,436						0001
Purchased Call/AIP/AIP2004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/30/2025	05/02/2024	Exercise	1	8,126,341	2366.53	184,417	9,588	10,575	987			10,575						0001

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Purchased Call/AIP/AIP2004ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/02/2025	05/06/2024	Exercise	1	10,279,381	2369.68	236,733	13,046	15,635	2,590			15,635						0001
Purchased Call/AIP/AIP2004SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2025	05/07/2024	Exercise	1	4,883,504	2376.51	108,552	7,988	9,538	1,549			9,538						0001
Purchased Call/AIP/AIP2005S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/06/2025	05/08/2024	Exercise	1	7,091,606	2386.32	154,605	12,358	13,756	1,399			13,756						0001
Purchased Call/SPX/SPXA05USJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2024	Exercise	1	1,950,000	4192.63	132,795		253,500				(77,079)			120,705			0001
Purchased Call/SPX/SPXA05XSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	06/22/2023	06/21/2024	06/25/2024	Exercise	1	9,529,000	4381.89	614,621		1,153,009				(223,255)			538,389			0001
Purchased Call/SPX/SPXB05ASY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	11/22/2023	11/22/2024	11/26/2024	Exercise	1	5,372,000	4556.62	322,857		609,722				(61,969)			286,865			0001
Purchased Call/SPX/SPXC17LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2024	Exercise	1	2,087,000	4224.16	106,437		187,830				(42,214)			81,393			0001
Purchased Call/SPX/SPXC17LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2024	Exercise	1	2,330,000	4224.16	141,198		259,795				(60,571)			118,597			0001
Purchased Call/CSII/CSII1003S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	10/19/2023	10/17/2025	08/22/2024	Exercise	1	52,448	291.59	96,432		919	(815)			919						0001
Purchased Call/SPX/SPXB17XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	07/24/2024	Exercise	1	1,738,000	3961.63	253,227		703,153				(154,748)			449,926			0001
Purchased Call/SPX/SPXG13OSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	06/08/2022	06/07/2024	06/11/2024	Exercise	1	1,703,000	4115.77	240,634		509,447				(73,549)			268,813			0001
Purchased Call/SPX/SPXH13BSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	09/22/2022	09/20/2024	09/24/2024	Exercise	1	1,224,000	3757.99	154,836		399,024				(158,410)			244,188			0001
Purchased Call/SPX/SPXH13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/22/2022	12/20/2024	12/24/2024	Exercise	1	1,248,000	3822.39	198,931		688,406				(171,547)			489,475			0001
Purchased Call/CSII/CSII1003SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/06/2023	11/06/2025	04/12/2024	Exercise	1	90,490	287.49	190,920		3,191	132			3,191						0001
Purchased Call/CSII/CSII1003SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/09/2023	11/07/2025	05/02/2024	Exercise	1	89,029	284.7	84,098		3,025	3			3,025						0001
Purchased Call/CSII/CSII1003SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/14/2023	11/14/2025	06/06/2024	Exercise	1	221,660	287.57	126,848		6,616	(985)			6,616						0001
Purchased Call/SPX/SPXF003SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	04/21/2023	04/22/2024	04/24/2024	Exercise	1	2,436,000	4133.52	197,316		431,172				(154,527)			233,856			0001
Purchased Call/SPX/SPXG00OS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	08/08/2023	08/08/2024	08/12/2024	Exercise	1	4,364,000	4499.38	359,157		795,259				(72,933)			436,102			0001
Purchased Call/SPX/SPXG00KSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/08/2023	11/08/2024	11/13/2024	Exercise	1	4,155,000	4382.78	299,576		633,638				(128,300)			334,062			0001
Purchased Call/SPX/SPX7210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2022	04/22/2024	04/24/2024	Exercise	1	1,632,000	4271.78	232,886		282,260				9,282			49,374			0001
Purchased Call/RTY/RTYQ210S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	09/20/2024	04/11/2024	Expire	1	41,600,000	1853.99		328,640					(328,640)						0001
Purchased Call/RTY/RTY0610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2024	03/28/2024	02/29/2024	Expire	1	5,000,000	1799.09		4,250					(4,250)						0001
Purchased Call/AIP/AIP2005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/07/2025	05/09/2024	Exercise	1	4,927,179	2385.28	117,376	3,774	3,696	(78)			3,696						0001
Purchased Call/AIP/AIP2005S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2025	05/10/2024	Exercise	1	9,581,711	2384.48	239,308	3,336	3,829	493			3,829						0001
Purchased Call/AIP/AIP2005S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2025	05/14/2024	Exercise	1	3,813,501	2391.29	79,670	8,787	9,843	1,056			9,843						0001
Purchased Call/AIP/AIP2005SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/14/2025	05/16/2024	Exercise	1	6,349,235	2394.46	152,931	4,977	4,480	(497)			4,480						0001
Purchased Call/AIP/AIP2005SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/16/2025	05/20/2024	Exercise	1	7,303,863	2400.16	173,800	6,183	5,804	(379)			5,804						0001
Purchased Call/AIP/AIP2005SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/16/2025	05/21/2024	Exercise	1	15,624,206	2402.66	368,078	14,423	12,125	(2,299)			12,125						0001
Purchased Call/AIP/AIP2005SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/20/2025	05/22/2024	Exercise	1	7,156,687	2403.08	167,965	5,597	4,930	(666)			4,930						0001
Purchased Call/AIP/AIP2005SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/23/2025	05/28/2024	Exercise	1	6,678,090	2383.27	162,080	4,560	5,314	754			5,314						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP2005SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/29/2024	Exercise	1	21,862,891	2388.26	514,617	18,037	19,422	1,384			19,422						0001
Purchased Call/AIP/AIP2005SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2025	05/29/2024	Exercise	1	3,222,904	2388.26	57,211	12,486	10,676	(1,811)			10,676						0001
Purchased Call/AIP/AIP2006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/30/2025	06/03/2024	Exercise	1	7,819,341	2370.77	186,030	7,773	9,280	1,507			9,280						0001
Purchased Call/AIP/AIP2006SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2025	06/04/2024	Exercise	1	4,581,734	2382.19	97,300	9,767	13,683	3,916			13,683						0001
Purchased Call/SBG/SBG1173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	06/10/2024	Exercise	1	70,565	268.65	56,863		7,113	4,837			7,113						0001
Purchased Call/SBG/SBG1173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	05/08/2024	Exercise	1	48,450	266.52	82,075		4,868	3,285			4,868						0001
Purchased Call/CSII/CSII1004SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/05/2023	12/05/2025	09/12/2024	Exercise	1	49,389	284.32	100,082		1,402	(334)			1,402						0001
Purchased Call/AIP/AIP2006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	06/03/2025	06/05/2024	Exercise	1	7,646,432	2377.04	189,339	1,691	1,744	54			1,744						0001
Purchased Call/AIP/AIP2006SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2025	06/11/2024	Exercise	1	8,927,675	2382.84	207,935	9,861	10,131	270			10,131						0001
Purchased Call/AIP/AIP2006SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2025	06/11/2024	Exercise	1	14,124,650	2382.84	349,701	4,940	5,437	497			5,437						0001
Purchased Call/AIP/AIP2006SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2025	06/12/2024	Exercise	1	6,466,237	2388.19	149,151	8,770	10,310	1,540			10,310						0001
Purchased Call/AIP/AIP2006SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/12/2025	06/14/2024	Exercise	1	8,478,590	2405.14	195,873	8,978	7,356	(1,622)			7,356						0001
Purchased Call/AIP/AIP2006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/13/2025	06/18/2024	Exercise	1	14,237,535	2394.47	344,935	9,236	9,155	(81)			9,155						0001
Purchased Call/AIP/AIP2007S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/16/2025	06/18/2024	Exercise	1	6,242,528	2394.47	118,576	20,389	21,754	1,365			21,754						0001
Purchased Call/AIP/AIP2007S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/18/2025	06/21/2024	Exercise	1	8,907,367	2404.56	206,660	9,701	9,973	272			9,973						0001
Purchased Call/AIP/AIP2007SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2025	06/27/2024	Exercise	1	7,572,537	2397.88	176,375	8,803	8,914	110			8,914						0001
Purchased Call/AIP/AIP2007SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/27/2025	07/01/2024	Exercise	1	9,233,902	2405.26	214,800	10,334	9,815	(519)			9,815						0001
Purchased Call/SBG/SBG1174SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	07/26/2024	Exercise	1	106,718	271.95	97,411		8,545	4,871			8,545						0001
Purchased Call/AIP/AIP2007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/27/2025	07/02/2024	Exercise	1	18,162,479	2403.95	420,054	20,503	21,718	1,215			21,718						0001
Purchased Call/AIP/AIP2007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2025	07/02/2024	Exercise	1	7,771,675	2403.95	187,634	5,854	5,742	(113)			5,742						0001
Purchased Call/AIP/AIP2007SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/03/2025	07/09/2024	Exercise	1	17,725,724	2424.66	418,066	17,269	15,122	(2,147)			15,122						0001
Purchased Call/AIP/AIP2008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2025	07/10/2024	Exercise	1	5,035,915	2429.73	117,198	5,058	3,947	(1,111)			3,947						0001
Purchased Call/AIP/AIP2008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/09/2025	07/11/2024	Exercise	1	7,488,963	2428.02	170,563	12,275	8,168	(4,107)			8,168						0001
Purchased Call/AIP/AIP2008S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/10/2025	07/12/2024	Exercise	1	10,704,291	2441.08	266,120	2,264	1,419	(845)			1,419						0001
Purchased Call/AIP/AIP2008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/11/2025	07/15/2024	Exercise	1	7,074,202	2433.05	171,483	6,310	4,554	(1,756)			4,554						0001
Purchased Call/AIP/AIP2008SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2025	07/16/2024	Exercise	1	5,263,054	2440.66	125,157	4,525	2,954	(1,571)			2,954						0001
Purchased Call/AIP/AIP2008SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2025	07/18/2024	Exercise	1	6,271,613	2455.53	140,819	1,775	1,123	(652)			1,123						0001
Purchased Call/AIP/AIP2008SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2025	07/19/2024	Exercise	1	9,115,454	2420.47	215,848	6,638	6,005	(633)			6,005						0001
Purchased Call/SPX/SPX8154SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJB6JJIY9T8IXCSX06	04/21/2023	04/22/2024	04/24/2024	Exercise	1	3,253,000	4133.52	216,325		406,625				(139,617)			190,301			0001
Purchased Call/CSII/CSII1005SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/12/2024	01/15/2026	01/17/2024	Exercise	1	708,408	282.26	22,163	1,801	1,626	(175)			1,626						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP2008SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/18/2025	07/23/2024	Exercise	1	17,052,811	2403.4	394,855	22,576	19,848	(2,728)			19,848						0001
Purchased Call/AIP/AIP2008SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2025	07/26/2024	Exercise	1	7,236,212	2381.47	169,937	6,473	7,485	1,012			7,485						0001
Purchased Call/AIP/AIP2009S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/25/2025	07/30/2024	Exercise	1	14,605,345	2386.49	349,602	11,413	11,784	371			11,784						0001
Purchased Call/AIP/AIP2009S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2025	07/30/2024	Exercise	1	5,502,731	2386.49	128,275	6,298	6,167	(130)			6,167						0001
Purchased Call/AIP/AIP2009S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2025	07/31/2024	Exercise	1	6,322,288	2387.09	146,186	5,309	6,096	787			6,096						0001
Purchased Call/AIP/AIP2009SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/30/2025	08/01/2024	Exercise	1	5,495,318	2380.27	131,840	5,961	6,354	393			6,354						0001
Purchased Call/AIP/AIP2009SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/31/2025	08/02/2024	Exercise	1	6,334,116	2397.84	143,419	5,391	4,631	(760)			4,631						0001
Purchased Call/AIP/AIP2009SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	08/01/2025	08/05/2024	Exercise	1	7,183,858	2382.52	165,433	7,287	8,573	1,286			8,573						0001
Purchased Call/SPX/SPX8158S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	08/12/2024	Exercise	1	4,799,000	4499.38	273,543	479,900	(55,561)				206,357						0001
Purchased Call/SPX/SPX8158S8	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/08/2023	08/08/2024	08/12/2024	Exercise	1	3,072,000	4499.38	209,203	396,288	(43,017)				187,085						0001
Purchased Call/SPX/SPX8158SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	08/26/2024	Exercise	1	3,788,000	4387.55	257,205	488,652	(88,725)				231,447						0001
Purchased Call/SPX/SPX8158SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/22/2023	08/22/2024	08/26/2024	Exercise	1	3,810,000	4387.55	317,754	725,805	(126,022)				408,051						0001
Purchased Call/SPX/SPX815BSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/08/2023	12/06/2024	12/10/2024	Exercise	1	3,485,000	4604.37	250,920	557,600	(50,563)				306,680						0001
Purchased Call/SPX/SPX8216SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/20/2023	01/22/2024	01/24/2024	Exercise	1	1,899,000	3972.61	165,213	398,790	(205,019)				233,577						0001
Purchased Call/SBG/SBG117559	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	03/20/2024	Exercise	1	397,300	274.55	174,948	25,157	10,975				25,157						0001
Purchased Call/AIP/AIP2009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2025	08/09/2024	Exercise	1	8,288,115	2346.94	204,612	6,155	8,429	2,274			8,429						0001
Purchased Call/AIP/AIP2009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	08/12/2024	Exercise	1	7,124,898	2361.31	172,682	5,247	6,938	1,691			6,938						0001
Purchased Call/AIP/AIP2009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/08/2025	08/13/2024	Exercise	1	15,386,897	2363.7	354,067	19,814	24,598	4,784			24,598						0001
Purchased Call/AIP/AIP2009SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2025	08/13/2024	Exercise	1	6,448,314	2363.7	155,995	4,863	5,618	755			5,618						0001
Purchased Call/AIP/AIP2009SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2025	08/14/2024	Exercise	1	6,390,417	2361.58	166,709	1,793	2,226	433			2,226						0001
Purchased Call/AIP/AIP200ASB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/19/2025	08/21/2024	Exercise	1	8,213,045	2390.28	197,718	5,456	5,313	(142)			5,313						0001
Purchased Call/AIP/AIP200ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/22/2025	08/26/2024	Exercise	1	7,445,682	2386.62	190,767	977	1,341	364			1,341						0001
Purchased Call/AIP/AIP200ASJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	08/27/2024	Exercise	1	13,079,372	2394.94	315,110	9,536	10,687	1,150			10,687						0001
Purchased Call/AIP/AIP200ASK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	08/27/2024	Exercise	1	6,574,586	2394.94	156,023	6,472	6,860	388			6,860						0001
Purchased Call/AIP/AIP200ASU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	09/03/2024	Exercise	1	7,390,578	2389.03	179,591	5,255	5,981	725			5,981						0001
Purchased Call/AIP/AIP200ASW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	09/04/2024	Exercise	1	18,572,365	2395.52	422,881	23,553	27,424	3,871			27,424						0001
Purchased Call/AIP/AIP200ASX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/02/2025	09/04/2024	Exercise	1	3,610,327	2395.52	85,069	3,176	3,311	135			3,311						0001
Purchased Call/CSII/CSII10068I	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/20/2024	02/20/2026	02/22/2024	Exercise	1	3,524,497	277.66	131,778	2,709	3,571	862			3,571						0001
Purchased Call/CSII/CSII10068K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/22/2024	02/20/2026	02/26/2024	Exercise	1	3,237,398	278.31	94,857	12,261	19,950	7,689			19,950						0001
Purchased Call/CSII/CSII10068O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/26/2024	02/26/2026	02/28/2024	Exercise	1	4,396,740	277.89	165,280	1,758	2,909	1,151			2,909						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII10069P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/27/2024	02/27/2026	02/29/2024	Exercise	1	3,084,047	278.59	112,584	1,885	2,261	376			2,261						0001
Purchased Call/SPX/SPXC171SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise	1	2,564,000	4457.49	170,506		329,474				(48,660)			158,968			0001
Purchased Call/SPX/SPXC17MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/13/2024	Exercise	1	2,151,000	4382.78	126,909		236,610				(42,013)			109,701			0001
Purchased Call/SPX/SPXF001SII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/06/2023	01/08/2024	01/10/2024	Exercise	1	4,185,000	3895.08	356,562		851,648				(488,354)			495,086			0001
Purchased Call/SPX/SPXF00FS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/06/2023	04/08/2024	04/10/2024	Exercise	1	2,898,000	4105.02	231,840		521,640				(203,184)			289,800			0001
Purchased Call/SPX/SPXG00DSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/08/2024	10/10/2024	Exercise	1	1,742,000	4308.5	148,418		362,336				(84,720)			213,918			0001
Purchased Call/SPX/SPXG00USI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2023	12/20/2024	12/24/2024	Exercise	1	2,790,000	4754.63	138,663		251,100				(1,548)			112,437			0001
Purchased Call/SPX/SPXG00USJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2023	12/20/2024	12/24/2024	Exercise	1	3,795,000	4754.63	203,792		379,500				(2,414)			175,709			0001
Purchased Call/SPX/SPX8158SI	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJB6JIIY9T8IKCSX06	08/22/2023	08/22/2024	08/26/2024	Exercise	1	5,518,000	4387.55	275,900		474,548	239,883			366,929		(143,166)	38,302			0001
Purchased Call/SPX/SPX8211VSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Exercise	1	3,508,000	4381.89	273,975		613,900				(112,323)			339,925			0001
Purchased Call/SPX/SPXA05USK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2024	Exercise	1	4,689,000	4192.63	340,890		679,905				(210,328)			339,015			0001
Purchased Call/SPX/SPXA05ZSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	07/10/2024	Exercise	1	7,903,000	4398.95	474,970		861,427				(156,568)			386,457			0001
Purchased Call/SPX/SPXA05ZSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	07/10/2024	Exercise	1	3,046,000	4398.95	220,835		456,900				(83,276)			236,065			0001
Purchased Call/SPX/SPXA05ZSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	07/10/2024	Exercise	1	3,330,000	4398.95	274,392		715,950				(111,557)			441,558			0001
Purchased Call/AIP/AIP200BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/05/2025	09/10/2024	Exercise	1	12,804,755	2359.02	294,354	17,507	24,350	6,844			24,350						0001
Purchased Call/AIP/AIP200BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2025	09/13/2024	Exercise	1	9,282,530	2371.92	215,924	11,619	16,138	4,520			16,138						0001
Purchased Call/AIP/AIP200BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/12/2025	09/16/2024	Exercise	1	6,943,117	2373.91	170,178	4,646	6,259	1,613			6,259						0001
Purchased Call/AIP/AIP200BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	09/17/2024	Exercise	1	15,570,157	2380.89	375,746	12,857	16,524	3,667			16,524						0001
Purchased Call/AIP/AIP200BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/16/2024	09/16/2025	09/18/2024	Exercise	1	7,509,363	2385.11	189,902	2,085	2,882	796			2,882						0001
Purchased Call/AIP/AIP200BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	09/24/2024	Exercise	1	15,398,503	2397.37	359,369	18,267	19,879	1,611			19,879						0001
Purchased Call/AIP/AIP200CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	10/01/2024	Exercise	1	17,155,844	2404.86	403,290	18,732	19,807	1,075			19,807						0001
Purchased Call/AIP/AIP200CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	10/01/2024	Exercise	1	8,080,075	2404.86	184,990	11,738	11,828	91			11,828						0001
Purchased Call/AIP/AIP200CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	10/08/2024	Exercise	1	16,510,279	2403.62	380,593	24,109	28,654	4,545			28,654						0001
Purchased Call/SPX/SPXB05OSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/10/2024	Exercise	1	3,365,000	4604.37	183,729		336,500				(26,247)			152,771			0001
Purchased Call/SPX/SPXC177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	01/10/2024	Exercise	1	1,730,000	3895.08	109,509		221,440				(111,613)			111,931			0001
Purchased Call/SPX/SPXC179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/12/2024	Exercise	1	4,131,000	4117.86	303,215		632,043				(276,252)			328,828			0001
Purchased Call/SPX/SPXC171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise	1	2,084,000	4457.49	116,496		208,400				(30,018)			91,904			0001
Purchased Call/AIP/AIP200CSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2025	10/09/2024	Exercise	1	6,403,204	2397.39	159,216	5,180	6,000	820			6,000						0001
Purchased Call/AIP/AIP200CSII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2025	10/11/2024	Exercise	1	12,096,862	2406.47	310,154	3,341	3,625	284			3,625						0001
Purchased Call/AIP/AIP200DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2025	10/18/2024	Exercise	1	8,772,392	2420.79	214,315	6,765	6,400	(365)			6,400						0001

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Purchased Call/AIP/AIP200DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2025	10/22/2024	Exercise	1	5,966,953	2420.85	153,916	838	674	(164)			674						0001
Purchased Call/AIP/AIP200DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2025	10/24/2024	Exercise	1	3,994,509	2411.43	90,533	5,725	7,076	1,351			7,076						0001
Purchased Call/AIP/AIP200DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2025	10/25/2024	Exercise	1	14,390,101	2405.33	335,300	19,758	20,251	493			20,251						0001
Purchased Call/AIP/AIP200DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	10/29/2024	Exercise	1	20,235,531	2406.88	510,753	8,399	10,309	1,909			10,309						0001
Purchased Call/AIP/AIP200ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2025	11/05/2024	Exercise	1	7,167,513	2397.71	180,800	3,301	4,777	1,475			4,777						0001
Purchased Call/SBG/SBG1175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	01/10/2024	Exercise	1	2,393,593	276.94	84,108	1,807	2,523	717			2,523						0001
Purchased Call/SBG/SBG1175SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2024	01/09/2026	01/11/2024	Exercise	1	1,954,975	277.05	68,123	1,730	2,263	533			2,263						0001
Purchased Call/SBG/SBG1176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	01/22/2026	01/24/2024	Exercise	1	4,352,307	279.29	152,770	1,871	2,165	293			2,165						0001
Purchased Call/CSW/CSW1007S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/13/2024	03/13/2026	03/15/2024	Exercise	1	2,689,987	282.45	95,383	1,914	2,488	574			2,488						0001
Purchased Call/CSW/CSW1007SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/22/2024	03/23/2026	03/26/2024	Exercise	1	1,926,939	283.44	55,352	7,781	7,883	102			7,883						0001
Purchased Call/AIP/AIP200ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	11/04/2025	11/06/2024	Exercise	1	6,947,811	2396.02	182,239	2,653	3,486	834			3,486						0001
Purchased Call/AIP/AIP200ESH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	11/13/2024	Exercise	1	9,274,140	2444.29	212,376	14,840	11,363	(3,477)			11,363						0001
Purchased Call/AIP/AIP200ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/14/2025	11/18/2024	Exercise	1	11,746,642	2436.84	287,131	6,532	6,738	206			6,738						0001
Purchased Call/AIP/AIP200EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2025	11/19/2024	Exercise	1	8,061,682	2425.17	206,064	2,222	2,298	75			2,298						0001
Purchased Call/AIP/AIP200ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/14/2025	11/19/2024	Exercise	1	25,871,253	2425.17	653,884	9,741	10,878	1,138			10,878						0001
Purchased Call/AIP/AIP200ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/18/2025	11/20/2024	Exercise	1	6,045,522	2429.05	155,048	2,164	2,346	182			2,346						0001
Purchased Call/AIP/AIP200FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/19/2024	11/19/2025	11/21/2024	Exercise	1	4,057,568	2432.47	101,270	2,061	2,191	130			2,191						0001
Purchased Call/AIP/AIP200FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/25/2025	11/27/2024	Exercise	1	4,573,203	2442.98	85,023	18,461	19,458	997			19,458						0001
Purchased Call/AIP/AIP200FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	12/02/2024	Exercise	1	12,984,471	2446.31	266,579	35,509	36,717	1,208			36,717						0001
Purchased Call/AIP/AIP200FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/05/2025	12/09/2024	Exercise	1	9,406,070	2453.82	230,806	6,927	6,346	(581)			6,346						0001
Purchased Call/SPX/SPX715IISP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJB6JIIY9T8IKCSX06	09/08/2022	09/06/2024	09/10/2024	Exercise	1	1,315,000	4006.18	191,990	460,275					(109,414)			268,285			0001
Purchased Call/SPX/SPXC171SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	11/13/2024	Exercise	1	1,187,000	3828.11	199,060	672,065					(145,713)			473,005			0001
Purchased Call/SBG/SBG1176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2024	01/23/2026	01/25/2024	Exercise	1	2,297,692	279.05	79,970	1,669	3,315	1,646			3,315						0001
Purchased Call/SBG/SBG1176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	02/06/2024	Exercise	1	2,029,743	278.93	71,188	2,594	3,105	511			3,105						0001
Purchased Call/SBG/SBG1176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	02/13/2024	Exercise	1	3,130,138	282.59	110,197	2,457	4,314	1,857			4,314						0001
Purchased Call/SBG/SBG1176SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	02/21/2024	Exercise	1	3,296,516	283.42	105,101	7,116	10,475	3,358			10,475						0001
Purchased Call/AIP/AIP200FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2025	12/10/2024	Exercise	1	6,737,519	2454.25	164,177	5,697	4,875	(823)			4,875						0001
Purchased Call/AIP/AIP200FSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	12/10/2024	Exercise	1	15,677,154	2454.25	398,979	2,581	1,729	(852)			1,729						0001
Purchased Call/AIP/AIP200GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/18/2024	12/18/2025	12/20/2024	Exercise	1	8,892,885	2393.96	227,937	924	903	(21)			903						0001
Purchased Call/AIP/AIP200GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2025	12/31/2024	Exercise	1	8,512,219	2407.76	197,536	12,317	11,012	(1,304)			11,012						0001

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Purchased Call/AIP/AIP000IISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/04/2024	01/08/2024	Expire	1	1,812,758	2524.71	57,156			(236)				(236)				0001
Purchased Call/AIP/AIP000IISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2024	01/10/2024	Expire	1	78,656	2497.72	2,784			(27)				(27)				0001
Purchased Call/AIP/AIP000IISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/05/2024	01/09/2024	Expire	1	2,078,250	2504.61	71,195			(394)				(394)				0001
Purchased Call/AIP/AIP000IISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/12/2024	01/17/2024	Expire	1	1,547,197	2503.35	46,338			(705)				(705)				0001
Purchased Call/AIP/AIP000XSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/16/2024	01/18/2024	Expire	1	895,903	2482.62	25,367			(525)				(525)				0001
Purchased Call/AIP/AIP000XSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/24/2024	01/26/2024	Expire	1	2,226,346	2432.59	71,929			(2,280)				(2,280)				0001
Purchased Call/AIP/AIP100ESX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	01/04/2024	01/08/2024	Exercise	1	3,639,739	2347.72	89,701		20,216	19,472			20,216	(744)				0001
Purchased Call/AIP/AIP100ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/05/2024	01/09/2024	Exercise	1	5,204,404	2344.2	132,918		40,917	39,439			40,917	(1,477)				0001
Purchased Call/AIP/AIP100FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2023	01/11/2024	01/16/2024	Exercise	1	6,503,703	2363.5	161,391		10,622	6,132			10,622	(4,490)				0001
Purchased Call/SBG/SBG1177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	02/26/2024	Exercise	1	3,216,487	286.08	114,329	1,880	1,757	(123)			1,757					0001
Purchased Call/SBG/SBG1177S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/27/2024	02/27/2026	02/29/2024	Exercise	1	3,643,400	287.35	124,207	1,820	1,535	(285)			1,535					0001
Purchased Call/SBG/SBG1177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	03/12/2024	Exercise	1	2,780,278	288.35	96,022	1,849	1,300	(549)			1,300					0001
Purchased Call/SBG/SBG1177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2024	03/13/2026	03/15/2024	Exercise	1	4,120,344	289.3	147,036	2,202	1,876	(325)			1,876					0001
Purchased Call/AIP/AIP000XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/25/2024	01/29/2024	Expire	1	1,136,702	2419.78	39,407			(1,305)				(1,305)				0001
Purchased Call/AIP/AIP000XSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/25/2022	01/23/2024	01/25/2024	Expire	1	963,852	2425.09	32,741			(993)				(993)				0001
Purchased Call/AIP/AIP000XSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/26/2024	01/30/2024	Expire	1	991,823	2426.42	39,208			(1,358)				(1,358)				0001
Purchased Call/AIP/AIP000XSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2022	02/01/2024	02/05/2024	Expire	1	1,904,663	2451.78	64,686			(2,775)				(2,775)				0001
Purchased Call/AIP/AIP000XSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/29/2024	01/31/2024	Expire	1	164,851	2426.42	6,659			(257)				(257)				0001
Purchased Call/AIP/AIP000XSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/02/2024	02/06/2024	Expire	1	702,618	2442.8	25,663			(1,136)				(1,136)				0001
Purchased Call/AIP/AIP000XSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/03/2022	02/02/2024	02/06/2024	Expire	1	861,445	2453.63	29,018			(1,284)				(1,284)				0001
Purchased Call/AIP/AIP000YS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/07/2022	02/02/2024	02/06/2024	Expire	1	449,651	2446.68	16,584			(736)				(736)				0001
Purchased Call/AIP/AIP000YS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/08/2024	02/12/2024	Expire	1	976,988	2456.25	33,998			(1,781)				(1,781)				0001
Purchased Call/AIP/AIP000YSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/10/2022	02/09/2024	02/13/2024	Expire	1	938,847	2470.52	26,845			(1,463)				(1,463)				0001
Purchased Call/AIP/AIP000YSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/14/2024	02/16/2024	Expire	1	1,833,412	2439.67	62,092			(3,788)				(3,788)				0001
Purchased Call/AIP/AIP000YSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/16/2024	02/21/2024	Expire	1	1,165,064	2450.65	36,404			(2,316)				(2,316)				0001
Purchased Call/AIP/AIP000YSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/16/2024	02/21/2024	Expire	1	1,775,728	2432.28	59,781			(3,808)				(3,808)				0001
Purchased Call/AIP/AIP000YSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/18/2022	02/20/2024	02/22/2024	Expire	1	806,687	2432.28	26,634			(1,835)				(1,835)				0001
Purchased Call/AIP/AIP000YSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/22/2024	02/26/2024	Expire	1	1,107,388	2425.97	38,310			(2,753)				(2,753)				0001
Purchased Call/AIP/AIP000YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/21/2024	02/23/2024	Expire	1	774,827	2432.28	24,692			(1,734)				(1,734)				0001
Purchased Call/AIP/AIP000YSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2022	02/23/2024	02/27/2024	Expire	1	1,660,165	2415.26	62,343			(4,558)				(4,558)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP000ZS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/24/2022	02/23/2024	02/27/2024	Expire	1	1,013,834	2423.97	37,853			(2,774)					(2,774)				0001
Purchased Call/AIP/AIP000ZS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/27/2024	02/29/2024	Expire	1	1,276,907	2440.02	41,400			(3,253)					(3,253)				0001
Purchased Call/AIP/AIP100FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/12/2024	01/12/2024	Exercise	1	8,033,270	2369.94	192,275		103	(5,797)			103		(5,900)				0001
Purchased Call/AIP/AIP100FSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/17/2023	01/17/2024	01/19/2024	Expire	1	5,508,750	2368.15	127,278			(5,644)					(5,644)				0001
Purchased Call/AIP/AIP100GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/26/2024	01/30/2024	Expire	1	6,777,304	2375.72	161,451			(11,226)					(11,226)				0001
Purchased Call/AIP/AIP100GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	02/02/2024	02/06/2024	Expire	1	6,860,930	2385.25	160,499			(14,278)					(14,278)				0001
Purchased Call/AIP/AIP100GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/06/2023	02/06/2024	02/08/2024	Expire	1	8,221,090	2372.62	203,659			(20,367)					(20,367)				0001
Purchased Call/AIP/AIP100GSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/09/2024	02/12/2024	Exercise	1	5,324,477	2371.75	130,106		15,368	1,270			15,368		(14,097)				0001
Purchased Call/AIP/AIP100HSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024	02/22/2024	Exercise	1	8,287,619	2339.75	203,235		198,746	168,756			198,746		(29,989)				0001
Purchased Call/AIP/AIP100FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/05/2024	01/09/2024	Exercise	1	4,284,227	2355.34	104,082		13,260	12,102			13,260		(1,158)				0001
Purchased Call/AIP/AIP100HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/21/2024	02/16/2024	Exercise	1	5,229,328	2340.81	130,425		88,526	70,081			88,526		(18,444)				0001
Purchased Call/AIP/AIP000ZS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	03/01/2024	03/05/2024	Expire	1	2,082,001	2425.79	74,267			(6,122)					(6,122)				0001
Purchased Call/AIP/AIP000ZSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2022	02/28/2024	03/01/2024	Expire	1	328,390	2438.12	10,856			(866)					(866)				0001
Purchased Call/AIP/AIP000ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	03/01/2024	03/05/2024	Expire	1	1,589,962	2436.48	53,819			(4,455)					(4,455)				0001
Purchased Call/AIP/AIP000ZSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2022	03/01/2024	03/05/2024	Expire	1	1,133,373	2433.69	36,486			(3,025)					(3,025)				0001
Purchased Call/AIP/AIP000ZSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/04/2024	03/06/2024	Expire	1	1,617,397	2429.14	51,048			(4,434)					(4,434)				0001
Purchased Call/AIP/AIP000ZSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/08/2024	03/12/2024	Expire	1	3,388,174	2422.07	116,845			(10,783)					(10,783)				0001
Purchased Call/AIP/AIP000ZSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/10/2022	03/08/2024	03/12/2024	Expire	1	2,021,589	2421.63	70,766			(6,572)					(6,572)				0001
Purchased Call/AIP/AIP000ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/12/2024	03/14/2024	Expire	1	775,351	2416.37	27,196			(2,655)					(2,655)				0001
Purchased Call/AIP/AIP000ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/11/2022	03/11/2024	03/13/2024	Expire	1	1,698,247	2416.37	58,802			(5,667)					(5,667)				0001
Purchased Call/AIP/AIP000ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/15/2024	03/19/2024	Expire	1	2,575,386	2421.42	94,160			(9,582)					(9,582)				0001
Purchased Call/AIP/AIP000ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/13/2024	03/15/2024	Expire	1	1,213,936	2416.37	43,305			(4,289)					(4,289)				0001
Purchased Call/AIP/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/16/2022	03/15/2024	03/19/2024	Expire	1	1,290,534	2430.9	47,057			(4,809)					(4,809)				0001
Purchased Call/AIP/AIP1000S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/18/2024	03/20/2024	Expire	1	1,619,965	2442.69	55,730			(5,908)					(5,908)				0001
Purchased Call/AIP/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/22/2024	03/26/2024	Expire	1	1,854,693	2446.94	63,742			(7,093)					(7,093)				0001
Purchased Call/AIP/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/21/2024	03/25/2024	Expire	1	1,611,655	2441.68	56,807			(6,244)					(6,244)				0001
Purchased Call/AIP/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/24/2022	03/22/2024	03/26/2024	Expire	1	1,991,515	2446.49	69,555			(7,791)					(7,791)				0001
Purchased Call/AIP/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/28/2024	04/01/2024	Expire	1	4,842,168	2461.74	162,756			(19,491)					(19,491)				0001
Purchased Call/AIP/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/31/2022	03/28/2024	04/01/2024	Expire	1	2,061,180	2448.66	70,441			(8,480)					(8,480)				0001
Purchased Call/AIP/AIP1000SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	04/01/2024	04/03/2024	Expire	1	1,794,284	2452.28	56,696			(7,106)					(7,106)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP1001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2022	04/05/2024	04/09/2024	Expire	1	1,704,773	2440.77	57,977			(7,590)					(7,590)				0001
Purchased Call/AIP/AIP1001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/07/2022	04/05/2024	04/09/2024	Expire	1	1,896,907	2442.07	63,611			(8,345)					(8,345)				0001
Purchased Call/AIP/AIP1001S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/08/2024	04/10/2024	Expire	1	2,197,553	2443.64	73,014			(9,849)					(9,849)				0001
Purchased Call/AIP/AIP1001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/09/2024	04/11/2024	Expire	1	1,293,070	2443.64	43,260			(5,890)					(5,890)				0001
Purchased Call/AIP/AIP1001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/10/2024	04/12/2024	Expire	1	554,047	2443.64	17,341			(2,393)					(2,393)				0001
Purchased Call/AIP/AIP1001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/15/2024	04/17/2024	Expire	1	1,647,413	2440.18	55,325			(7,993)					(7,993)				0001
Purchased Call/AIP/AIP1001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/12/2024	04/16/2024	Expire	1	1,674,101	2440.18	55,373			(7,811)					(7,811)				0001
Purchased Call/AIP/AIP1001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/14/2022	04/16/2024	04/18/2024	Expire	1	1,720,350	2440.18	58,289			(8,477)					(8,477)				0001
Purchased Call/AIP/AIP1001SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/19/2024	01/31/2024	Exercise	1	3,870,731	2448.59	128,279		119	(19,099)			119		(19,218)				0001
Purchased Call/AIP/AIP1001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/18/2024	04/22/2024	Expire	1	1,616,629	2437.84	57,876			(8,591)					(8,591)				0001
Purchased Call/AIP/AIP1001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2022	04/17/2024	04/08/2024	Exercise	1	1,229,582	2440.18	43,339		1	(6,381)			1		(6,382)				0001
Purchased Call/AIP/AIP1001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/20/2022	04/19/2024	04/23/2024	Expire	1	2,297,846	2451.99	71,684			(10,761)					(10,761)				0001
Purchased Call/AIP/AIP1001SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/21/2022	04/19/2024	01/25/2024	Exercise	1	2,645,818	2440.47	80,007		148	(11,922)			148		(12,070)				0001
Purchased Call/AIP/AIP1001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/22/2024	04/24/2024	Expire	1	1,976,102	2420.15	60,572			(9,385)					(9,385)				0001
Purchased Call/AIP/AIP1002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/25/2024	04/29/2024	Expire	1	2,936,712	2422.75	89,117			(14,103)					(14,103)				0001
Purchased Call/AIP/AIP1002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/24/2024	04/26/2024	Expire	1	2,326,490	2420.15	72,141			(11,328)					(11,328)				0001
Purchased Call/AIP/AIP1002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/03/2024	05/07/2024	Expire	1	3,304,118	2407.32	111,712			(18,891)					(18,891)				0001
Purchased Call/AIP/AIP1002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/02/2024	05/06/2024	Expire	1	2,337,466	2402.6	82,094			(13,768)					(13,768)				0001
Purchased Call/AIP/AIP1002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2022	05/01/2024	05/03/2024	Expire	1	1,022,332	2399.39	36,069			(6,010)					(6,010)				0001
Purchased Call/AIP/AIP1002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/04/2022	05/03/2024	05/07/2024	Expire	1	1,893,696	2423.78	55,385			(9,390)					(9,390)				0001
Purchased Call/AIP/AIP1002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2022	05/03/2024	05/07/2024	Expire	1	2,538,708	2399.07	75,045			(12,774)					(12,774)				0001
Purchased Call/AIP/AIP1002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/06/2024	05/08/2024	Expire	1	1,538,098	2390.52	47,682			(8,280)					(8,280)				0001
Purchased Call/CSII/CSII1007SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/25/2024	03/25/2026	03/27/2024	Exercise	1	4,872,156	284.37	154,707	11,363	14,703	3,340			14,703						0001
Purchased Call/CSII/CSII1007SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/05/2024	04/06/2026	04/09/2024	Exercise	1	3,601,726	288.07	118,039	10,134	8,822	(1,311)			8,822						0001
Purchased Call/CSII/CSII1007SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/11/2024	04/10/2026	04/15/2024	Exercise	1	1,879,884	287.79	61,204	4,243	3,261	(983)			3,261						0001
Purchased Call/AIP/AIP100HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/27/2023	02/27/2024	02/29/2024	Exercise	1	5,349,811	2345.09	128,968		107,882	87,518			107,882		(20,364)				0001
Purchased Call/AIP/AIP1001S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/07/2024	02/21/2024	Exercise	1	6,367,232	2345.82	148,562		176,437	149,424			176,437		(27,013)				0001
Purchased Call/AIP/AIP1001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/08/2024	02/14/2024	Exercise	1	9,100,841	2330.27	200,659		300,898	263,585			300,898		(37,313)				0001
Purchased Call/AIP/AIP100JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/28/2024	01/04/2024	Exercise	1	7,661,673	2318.14	180,357	8,707	391,406	339,404			391,406		(52,002)				0001
Purchased Call/AIP/AIP100JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/09/2024	02/15/2024	Exercise	1	4,496,316	2332.92	116,496		161,590	129,819			161,590		(31,772)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100JSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/05/2024	01/19/2024	Exercise	1	10,439,358	2332.92	267,451		376,113	305,543			376,113		(70,570)				0001
Purchased Call/SBG/SBG1178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/26/2024	03/26/2026	03/28/2024	Exercise	1	1,816,751	298.21	63,619	2,621	1,982	(639)			1,982						0001
Purchased Call/SBG/SBG1178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/02/2024	04/02/2026	04/04/2024	Exercise	1	3,402,718	299.33	111,210	7,159	5,482	(1,677)			5,482						0001
Purchased Call/SBG/SBG1178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/16/2024	04/16/2026	04/18/2024	Exercise	1	3,135,576	296.94	103,736	1,803	906	(896)			906						0001
Purchased Call/SBG/SBG1178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2024	04/24/2026	04/26/2024	Exercise	1	1,644,835	298.93	49,250	4,153	3,510	(643)			3,510						0001
Purchased Call/SBG/SBG1178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	04/30/2024	Exercise	1	1,435,347	297.77	48,312	1,608	825	(784)			825						0001
Purchased Call/AIP/AIP100HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2024	02/02/2024	Exercise	1	2,400,815	2358.69	58,340		38,731	28,606			38,731		(10,125)				0001
Purchased Call/AIP/AIP1001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/18/2024	02/26/2024	Exercise	1	3,093,514	2310.93	75,791		128,245	112,168			128,245		(16,077)				0001
Purchased Call/AIP/AIP1001SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/21/2024	01/12/2024	Exercise	1	8,399,574	2327.46	189,111		354,645	312,839			354,645		(41,805)				0001
Purchased Call/AIP/AIP100JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/01/2024	04/03/2024	Exercise	1	1,775,157	2341.68	43,491		69,750	58,847			69,750		(10,903)				0001
Purchased Call/AIP/AIP100JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	03/28/2024	04/01/2024	Exercise	1	4,361,342	2341.68	102,417	1,463	183,458	157,165			183,458		(26,293)				0001
Purchased Call/AIP/AIP100JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/03/2023	04/03/2024	02/22/2024	Exercise	1	8,570,217	2341.54	201,312		298,753	246,976			298,753		(51,777)				0001
Purchased Call/AIP/AIP1002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/09/2024	05/13/2024	Exercise	1	1,575,365	2368.65	51,566		15,417	6,270			15,417		(9,147)				0001
Purchased Call/AIP/AIP1002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/11/2022	05/10/2024	04/26/2024	Exercise	1	2,238,180	2359.79	78,101		29,467	15,486			29,467		(13,982)				0001
Purchased Call/AIP/AIP1003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/13/2024	05/07/2024	Exercise	1	2,058,786	2377.56	68,477		9,238	(3,312)			9,238		(12,549)				0001
Purchased Call/AIP/AIP1003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/16/2022	05/16/2024	01/18/2024	Exercise	1	3,139,451	2373.88	106,733		35,457	15,496			35,457		(19,961)				0001
Purchased Call/AIP/AIP1003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/17/2024	03/07/2024	Exercise	1	2,769,041	2382.82	87,637		25,028	8,347			25,028		(16,680)				0001
Purchased Call/AIP/AIP1003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/17/2022	05/15/2024	05/17/2024	Exercise	1	681,456	2377.56	22,853		7,696	3,448			7,696		(4,248)				0001
Purchased Call/AIP/AIP1003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/18/2022	05/17/2024	04/01/2024	Exercise	1	2,259,847	2364.47	76,255		38,835	24,438			38,835		(14,397)				0001
Purchased Call/AIP/AIP1003SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/19/2022	05/17/2024	01/16/2024	Exercise	1	2,653,464	2365.05	89,369		42,196	25,280			42,196		(16,916)				0001
Purchased Call/AIP/AIP1003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/21/2024	05/23/2024	Exercise	1	1,921,937	2365	65,177		31,751	19,101			31,751		(12,649)				0001
Purchased Call/AIP/AIP1003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/22/2024	04/01/2024	Exercise	1	1,469,583	2365	49,122		22,523	12,766			22,523		(9,757)				0001
Purchased Call/AIP/AIP1003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/23/2024	05/21/2024	Exercise	1	2,431,127	2369.45	82,403		14,939	(1,295)			14,939		(16,234)				0001
Purchased Call/AIP/AIP1003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/25/2022	05/24/2024	01/30/2024	Exercise	1	3,341,503	2368.95	119,100		28,024	4,364			28,024		(23,660)				0001
Purchased Call/AIP/AIP1003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/31/2022	05/31/2024	02/27/2024	Exercise	1	4,293,616	2386.09	141,208		1,900	(27,810)			1,900		(29,710)				0001
Purchased Call/AIP/AIP1003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/01/2022	05/31/2024	02/22/2024	Exercise	1	1,888,207	2381.32	63,785		2,704	(10,548)			2,704		(13,252)				0001
Purchased Call/AIP/AIP1004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/30/2024	06/03/2024	Expire	1	1,348,199	2391.23	44,368			(9,195)					(9,195)				0001
Purchased Call/AIP/AIP1004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/07/2024	02/29/2024	Exercise	1	4,839,264	2390.18	122,582		5,393	(21,395)			5,393		(26,788)				0001
Purchased Call/AIP/AIP1004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/07/2022	06/06/2024	04/01/2024	Exercise	1	3,186,443	2385.33	94,327		6,737	(13,697)			6,737		(20,435)				0001
Purchased Call/AIP/AIP1004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/07/2024	03/28/2024	Exercise	1	2,952,475	2383.62	84,637		3,310	(15,169)			3,310		(18,479)				0001

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Purchased Call/AIP/AIP100JSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/10/2023	04/10/2024	03/14/2024	Exercise	1	5,874,102	2336.3	147,953		171,902	131,095			171,902		(40,807)				0001
Purchased Call/AIP/AIP100KS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2023	04/12/2024	03/01/2024	Exercise	1	7,614,659	2331.53	196,644		186,351	131,006			186,351		(55,345)				0001
Purchased Call/AIP/AIP100KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/12/2024	01/19/2024	Exercise	1	7,031,316	2337.92	175,453		152,887	103,208			152,887		(49,679)				0001
Purchased Call/AIP/AIP100KSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/17/2023	04/17/2024	02/02/2024	Exercise	1	7,541,574	2334.93	185,898		78,019	22,975			78,019		(55,044)				0001
Purchased Call/AIP/AIP100KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/23/2024	02/21/2024	Exercise	1	5,873,904	2328.56	133,059		108,786	67,273			108,786		(41,513)				0001
Purchased Call/AIP/AIP100KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/24/2023	04/24/2024	02/21/2024	Exercise	1	8,663,470	2327.34	198,660		157,409	94,884			157,409		(62,525)				0001
Purchased Call/AIP/AIP100KST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/25/2023	04/25/2024	02/20/2024	Exercise	1	7,342,385	2311.48	186,866		185,642	126,327			185,642		(59,315)				0001
Purchased Call/AIP/AIP100LS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/30/2024	01/24/2024	Exercise	1	4,416,367	2318.73	106,031		91,637	56,546			91,637		(35,091)				0001
Purchased Call/AIP/AIP100LS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/01/2023	05/01/2024	04/09/2024	Exercise	1	7,416,023	2318.96	171,758		131,144	73,803			131,144		(57,341)				0001
Purchased Call/AIP/AIP100LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	05/02/2024	02/26/2024	Exercise	1	9,534,974	2309.04	235,819		255,377	176,045			255,377		(79,332)				0001
Purchased Call/AIP/AIP100LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/04/2023	05/03/2024	01/08/2024	Exercise	1	4,376,434	2296.95	117,114		150,539	110,515			150,539		(40,024)				0001
Purchased Call/SBG/SBG117984	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	05/07/2024	Exercise	1	2,976,456	293.97	100,785	3,184	2,465	(719)			2,465						0001
Purchased Call/SBG/SBG117998	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	05/14/2024	Exercise	1	4,347,064	297.18	140,259	3,484	2,374	(1,110)			2,374						0001
Purchased Call/AIP/AIP100KSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/22/2024	01/16/2024	Exercise	1	3,208,113	2328.56	81,486		37,156	12,015			37,156		(25,142)				0001
Purchased Call/AIP/AIP1004SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/09/2022	06/07/2024	03/28/2024	Exercise	1	1,996,834	2373.31	58,773		10,193	(2,649)			10,193		(12,841)				0001
Purchased Call/AIP/AIP1004SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/12/2024	04/01/2024	Exercise	1	1,328,491	2359.5	38,045		28,209	19,646			28,209		(8,564)				0001
Purchased Call/AIP/AIP1004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/10/2024	06/12/2024	Exercise	1	826,764	2359.5	25,620		10,053	4,370			10,053		(5,683)				0001
Purchased Call/AIP/AIP1004SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/17/2024	01/25/2024	Exercise	1	1,895,496	2318.89	65,496		67,904	52,698			67,904		(15,206)				0001
Purchased Call/AIP/AIP1004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/21/2022	06/21/2024	05/02/2024	Exercise	1	3,077,427	2326.83	105,566		98,414	73,283			98,414		(25,130)				0001
Purchased Call/AIP/AIP1004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/21/2024	02/06/2024	Exercise	1	3,171,179	2324.3	108,385		105,333	79,553			105,333		(25,779)				0001
Purchased Call/AIP/AIP1005S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/22/2022	06/20/2024	06/24/2024	Exercise	1	1,579,373	2318.89	57,421		56,142	42,556			56,142		(13,586)				0001
Purchased Call/AIP/AIP1005S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/25/2024	05/10/2024	Exercise	1	1,236,131	2339.22	41,287		30,827	20,845			30,827		(9,981)				0001
Purchased Call/AIP/AIP1005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/24/2024	02/12/2024	Exercise	1	2,170,330	2339.22	71,195		52,811	35,614			52,811		(17,196)				0001
Purchased Call/AIP/AIP1005S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/24/2022	06/26/2024	01/05/2024	Exercise	1	2,004,672	2339.22	61,261	1,719	48,248	31,541			48,248		(16,707)				0001
Purchased Call/AIP/AIP1005S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/27/2022	06/27/2024	05/07/2024	Exercise	1	2,081,261	2340.85	67,753		56,848	40,176			56,848		(16,672)				0001
Purchased Call/AIP/AIP1005SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2022	06/28/2024	04/01/2024	Exercise	1	2,528,843	2336.72	83,288		74,360	53,760			74,360		(20,600)				0001
Purchased Call/AIP/AIP1005SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/30/2022	06/28/2024	04/16/2024	Exercise	1	5,675,222	2327.9	197,361		183,536	134,379			183,536		(49,157)				0001
Purchased Call/AIP/AIP1005SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/01/2022	07/01/2024	01/11/2024	Exercise	1	1,651,164	2333.49	49,484		47,930	35,148			47,930		(12,782)				0001
Purchased Call/AIP/AIP100LS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/29/2024	01/05/2024	Exercise	1	3,433,387	2318.73	87,208		95,338	66,749			95,338		(28,589)				0001
Purchased Call/AIP/AIP100LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/07/2024	05/09/2024	Exercise	1	3,696,456	2311.53	92,491		117,936	85,523			117,936		(32,413)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100LSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2023	05/10/2024	01/08/2024	Exercise	1	8,705,644	2312.05	220,519		296,809	217,833			296,809		(78,976)				0001
Purchased Call/AIP/AIP100LSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/11/2023	05/10/2024	02/21/2024	Exercise	1	5,046,917	2310.76	128,802		176,251	129,784			176,251		(46,467)				0001
Purchased Call/AIP/AIP100LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/13/2024	03/01/2024	Exercise	1	3,632,954	2310.48	92,485		122,408	88,511			122,408		(33,898)				0001
Purchased Call/AIP/AIP100LSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/16/2023	05/16/2024	01/22/2024	Exercise	1	5,660,335	2308.22	152,618		224,611	167,298			224,611		(57,314)				0001
Purchased Call/AIP/AIP100MSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/20/2024	01/10/2024	Exercise	1	2,709,729	2322.51	68,827		93,684	67,139			93,684		(26,545)				0001
Purchased Call/AIP/AIP100MSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2024	05/24/2024	Exercise	1	8,738,594	2324.03	205,737		274,826	194,351			274,826		(80,475)				0001
Purchased Call/AIP/AIP100MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/24/2024	02/05/2024	Exercise	1	9,643,058	2320.64	241,720		280,620	183,608			280,620		(97,012)				0001
Purchased Call/AIP/AIP100NS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/05/2023	06/05/2024	05/29/2024	Exercise	1	7,132,210	2330.75	185,212		176,260	95,892			176,260		(80,368)				0001
Purchased Call/AIP/AIP100NS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/06/2023	06/06/2024	03/11/2024	Exercise	1	7,178,719	2337.56	182,529		155,322	76,351			155,322		(78,971)				0001
Purchased Call/AIP/AIP100MS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/21/2024	01/17/2024	Exercise	1	5,660,517	2322.51	138,126		197,733	144,084			197,733		(53,649)				0001
Purchased Call/AIP/AIP100MS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/17/2024	03/22/2024	Exercise	1	4,434,506	2322.51	112,399		153,621	110,814			153,621		(42,807)				0001
Purchased Call/AIP/AIP100MSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/23/2023	05/23/2024	05/28/2024	Exercise	1	5,225,852	2314.33	125,570	2,121	153,390	101,657			153,390		(51,733)				0001
Purchased Call/AIP/AIP100MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/28/2024	05/08/2024	Exercise	1	2,470,838	2320.64	61,980		65,284	39,980			65,284		(25,304)				0001
Purchased Call/AIP/AIP100NS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/07/2023	06/07/2024	01/24/2024	Exercise	1	7,150,540	2336.51	183,986		142,766	62,612			142,766		(80,154)				0001
Purchased Call/AIP/AIP100NSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/11/2024	03/20/2024	Exercise	1	4,707,902	2342.99	129,876		88,367	30,358			88,367		(58,009)				0001
Purchased Call/AIP/AIP100NSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/13/2024	02/29/2024	Exercise	1	5,282,451	2360.95	135,143		81,367	20,323			81,367		(61,044)				0001
Purchased Call/AIP/AIP100NSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/15/2023	06/14/2024	05/14/2024	Exercise	1	7,322,534	2369.43	180,989		77,764	(5,282)			77,764		(83,046)				0001
Purchased Call/AIP/AIP100NSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/14/2024	03/21/2024	Exercise	1	6,105,059	2364.42	151,702		79,852	10,085			79,852		(69,767)				0001
Purchased Call/AIP/AIP1005SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/05/2022	07/05/2024	03/26/2024	Exercise	1	3,429,448	2337.59	111,013		127,763	99,219			127,763		(28,544)				0001
Purchased Call/AIP/AIP1005SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/06/2022	07/05/2024	01/11/2024	Exercise	1	1,983,831	2334.48	65,310		76,015	59,220			76,015		(16,795)				0001
Purchased Call/AIP/AIP1005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/06/2022	07/03/2024	07/08/2024	Exercise	1	2,158,175	2333.49	72,524		80,713	62,191			80,713		(18,522)				0001
Purchased Call/AIP/AIP1005SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/07/2022	07/05/2024	03/26/2024	Exercise	1	3,249,062	2347.17	101,226		107,354	81,226			107,354		(26,128)				0001
Purchased Call/AIP/AIP1005SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/08/2024	02/21/2024	Exercise	1	1,430,975	2346.56	46,186		49,906	37,830			49,906		(12,076)				0001
Purchased Call/AIP/AIP1005SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2022	07/12/2024	03/26/2024	Exercise	1	1,657,299	2333.19	57,629		75,848	60,510			75,848		(15,339)				0001
Purchased Call/AIP/AIP1006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/13/2022	07/12/2024	01/17/2024	Exercise	1	4,491,777	2330.47	162,589		207,659	164,093			207,659		(43,566)				0001
Purchased Call/AIP/AIP1006S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2022	07/12/2024	02/22/2024	Exercise	1	2,080,391	2325.11	81,016		101,327	79,514			101,327		(21,813)				0001
Purchased Call/AIP/AIP1006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/15/2024	06/10/2024	Exercise	1	2,057,146	2334.77	71,906		89,717	70,256			89,717		(19,461)				0001
Purchased Call/AIP/AIP1006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/17/2024	01/11/2024	Exercise	1	1,913,752	2334.77	70,279		69,057	49,744			69,057		(19,313)				0001
Purchased Call/AIP/AIP1006SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/20/2022	07/18/2024	01/23/2024	Exercise	1	2,150,450	2336	78,293		66,136	44,579			66,136		(21,557)				0001
Purchased Call/AIP/AIP1006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/19/2022	07/19/2024	03/26/2024	Exercise	1	2,061,492	2350.68	68,606		46,949	28,000			46,949		(18,949)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP1006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/20/2022	07/19/2024	02/27/2024	Exercise	1	2,441,761	2363.53	79,074		42,796	20,878			42,796		(21,919)				0001
Purchased Call/AIP/AIP1006SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/21/2022	07/19/2024	01/19/2024	Exercise	1	2,853,468	2367.12	91,582		44,723	19,329			44,723		(25,393)				0001
Purchased Call/AIP/AIP1006SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/22/2022	07/24/2024	02/21/2024	Exercise	1	3,022,745	2355.19	104,970		36,658	6,897			36,658		(29,761)				0001
Purchased Call/AIP/AIP100NSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/17/2024	03/20/2024	Exercise	1	2,867,800	2364.42	72,555		47,932	14,260			47,932		(33,672)				0001
Purchased Call/AIP/AIP100NSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2024	02/08/2024	Exercise	1	6,041,582	2349.28	147,377		137,135	66,691			137,135		(70,445)				0001
Purchased Call/AIP/AIP1000S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/26/2023	06/26/2024	02/12/2024	Exercise	1	7,233,122	2339.07	199,116		181,300	84,175			181,300		(97,125)				0001
Purchased Call/AIP/AIP1000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/01/2024	02/20/2024	Exercise	1	2,280,270	2371.57	56,196		29,462	1,094			29,462		(28,369)				0001
Purchased Call/AIP/AIP1000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/05/2024	02/14/2024	Exercise	1	5,004,923	2358.7	125,788		139,294	74,268			139,294		(65,026)				0001
Purchased Call/SBG/SBG117AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	06/11/2024	Exercise	1	1,620,402	295.75	56,528	903	538	(365)			538						0001
Purchased Call/AIP/AIP1006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/22/2022	07/22/2024	03/26/2024	Exercise	1	1,915,104	2355.19	64,442		52,562	34,516			52,562		(18,047)				0001
Purchased Call/AIP/AIP1006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/22/2022	07/23/2024	07/25/2024	Exercise	1	899,596	2355.19	30,422		23,876	15,328			23,876		(8,549)				0001
Purchased Call/AIP/AIP1006SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/26/2022	07/26/2024	05/21/2024	Exercise	1	2,903,638	2342.15	108,514		55,460	24,305			55,460		(31,156)				0001
Purchased Call/AIP/AIP1006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/28/2022	07/26/2024	01/04/2024	Exercise	1	4,200,188	2362.4	116,886	13,371	49,279	2,318			49,279		(46,961)				0001
Purchased Call/AIP/AIP1006SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/31/2024	01/05/2024	Exercise	1	1,526,288	2367.15	52,492		20,080	4,631			20,080		(15,449)				0001
Purchased Call/AIP/AIP1007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2022	08/02/2024	02/23/2024	Exercise	1	3,167,667	2367.7	108,896		1,869	(30,315)			1,869		(32,184)				0001
Purchased Call/AIP/AIP1007S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2022	08/02/2024	02/28/2024	Exercise	1	2,388,795	2371.05	83,718		1,632	(23,285)			1,632		(24,917)				0001
Purchased Call/AIP/AIP1007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	08/05/2024	01/08/2024	Exercise	1	1,313,952	2372.03	44,371		4,189	(9,148)			4,189		(13,336)				0001
Purchased Call/AIP/AIP1007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	08/06/2024	06/18/2024	Exercise	1	935,898	2372.03	30,885		669	(8,580)			669		(9,248)				0001
Purchased Call/AIP/AIP1007SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	08/09/2024	01/16/2024	Exercise	1	3,211,161	2373.95	110,433		1,760	(32,109)			1,760		(33,868)				0001
Purchased Call/AIP/AIP1007SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2022	08/08/2024	02/13/2024	Exercise	1	3,678,324	2373.25	128,799		3,604	(35,699)			3,604		(39,303)				0001
Purchased Call/AIP/AIP1007SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/10/2022	08/09/2024	04/09/2024	Exercise	1	4,618,496	2380.29	153,467		2,891	(44,052)			2,891		(46,943)				0001
Purchased Call/AIP/AIP1007SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2022	08/09/2024	01/23/2024	Exercise	1	1,855,363	2381.48	60,337		1,380	(17,144)			1,380		(18,524)				0001
Purchased Call/AIP/AIP1007SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/12/2022	08/12/2024	01/18/2024	Exercise	1	2,064,865	2389.54	65,638		4,332	(16,018)			4,332		(20,350)				0001
Purchased Call/AIP/AIP100NSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/18/2024	01/29/2024	Exercise	1	8,302,339	2364.42	195,613		140,857	49,500			140,857		(91,358)				0001
Purchased Call/AIP/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/24/2024	02/12/2024	Exercise	1	2,869,780	2339.42	72,605		69,639	34,636			69,639		(35,003)				0001
Purchased Call/AIP/AIP100PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	02/22/2024	Exercise	1	3,292,626	2372.7	82,554		91,309	46,720			91,309		(44,588)				0001
Purchased Call/AIP/AIP100PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2024	01/18/2024	Exercise	1	3,194,066	2391.02	79,852		37,926	(6,730)			37,926		(44,655)				0001
Purchased Call/AIP/AIP100PSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/26/2024	01/04/2024	Exercise	1	7,747,457	2380.39	196,988		25,211	(87,931)			25,211		(113,143)				0001
Purchased Call/AIP/AIP1000S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/31/2024	04/05/2024	Exercise	1	5,253,746	2389.67	125,855		18,952	(54,555)			18,952		(73,507)				0001
Purchased Call/AIP/AIP1000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	01/29/2024	Exercise	1	7,323,078	2369.48	187,936		9,163	(102,692)			9,163		(111,855)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CSII/CSII1008S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/18/2024	04/17/2026	04/22/2024	Exercise	1	5,194,175	284.88	189,123	8,119	8,139	19			8,139						0001
Purchased Call/CSII/CSII1008SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/30/2024	04/30/2026	05/02/2024	Exercise	1	2,233,238	285.51	81,630	1,810	2,444	635			2,444						0001
Purchased Call/AIP/AIP1002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/06/2024	05/06/2024	Exercise	1	3,119,938	2369.48	78,061		1,811	(45,084)			1,811		(46,895)				0001
Purchased Call/AIP/AIP1002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2024	02/07/2024	Exercise	1	6,702,117	2371.83	159,950		1,870	(95,044)			1,870		(96,914)				0001
Purchased Call/AIP/AIP1002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/14/2024	03/04/2024	Exercise	1	7,918,843	2356.86	164,990		59,471	(43,477)			59,471		(102,948)				0001
Purchased Call/AIP/AIP100RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/23/2024	01/19/2024	Exercise	1	7,567,923	2324.73	180,225		227,656	110,974			227,656		(116,682)				0001
Purchased Call/AIP/AIP1007SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/12/2022	08/14/2024	05/21/2024	Exercise	1	2,643,356	2389.54	82,315		803	(25,033)			803		(25,836)				0001
Purchased Call/AIP/AIP1007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/12/2022	08/13/2024	04/10/2024	Exercise	1	838,300	2389.54	26,900		1,141	(7,210)			1,141		(8,351)				0001
Purchased Call/AIP/AIP1007SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/17/2022	08/15/2024	01/05/2024	Exercise	1	3,879,446	2389.94	115,067		3,648	(32,790)			3,648		(36,438)				0001
Purchased Call/AIP/AIP1007SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2022	08/16/2024	01/25/2024	Exercise	1	4,124,679	2390.37	119,708		3,223	(34,896)			3,223		(38,119)				0001
Purchased Call/AIP/AIP1007SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/19/2022	08/19/2024	01/05/2024	Exercise	1	3,124,202	2387.73	98,018		5,437	(25,839)			5,437		(31,276)				0001
Purchased Call/AIP/AIP1008S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/19/2022	08/20/2024	01/12/2024	Exercise	1	1,423,839	2387.73	42,613		946	(12,777)			946		(13,723)				0001
Purchased Call/AIP/AIP1008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2022	08/22/2024	01/24/2024	Exercise	1	2,765,469	2380.72	83,516		8,747	(18,393)			8,747		(27,141)				0001
Purchased Call/AIP/AIP1008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2022	08/23/2024	03/06/2024	Exercise	1	4,424,015	2379.01	131,371		32,898	(10,136)			32,898		(43,034)				0001
Purchased Call/AIP/AIP1008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2022	08/23/2024	02/29/2024	Exercise	1	1,768,540	2386.47	53,795		8,002	(9,578)			8,002		(17,580)				0001
Purchased Call/AIP/AIP1008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/28/2024	01/10/2024	Exercise	1	2,931,139	2373.82	89,188		17,832	(11,968)			17,832		(29,800)				0001
Purchased Call/AIP/AIP1008SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/26/2024	02/22/2024	Exercise	1	2,328,312	2373.82	73,582		19,255	(5,124)			19,255		(24,379)				0001
Purchased Call/AIP/AIP1008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2022	08/29/2024	01/10/2024	Exercise	1	2,723,933	2370.98	83,768		22,286	(5,842)			22,286		(28,128)				0001
Purchased Call/AIP/AIP1008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2022	08/30/2024	07/05/2024	Exercise	1	2,574,629	2363.09	81,509		35,562	8,173			35,562		(27,390)				0001
Purchased Call/AIP/AIP1008SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/31/2022	08/30/2024	02/01/2024	Exercise	1	3,880,850	2358.24	118,584		62,759	22,711			62,759		(40,048)				0001
Purchased Call/AIP/AIP1008SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/02/2022	09/03/2024	02/06/2024	Exercise	1	1,188,239	2356.2	38,298		14,927	1,951			14,927		(12,975)				0001
Purchased Call/AIP/AIP1008SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/02/2022	08/30/2024	07/23/2024	Exercise	1	1,175,707	2356.2	38,053		19,832	7,067			19,832		(12,766)				0001
Purchased Call/AIP/AIP1008ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2022	09/06/2024	09/10/2024	Exercise	1	1,855,253	2353.59	59,312		4,280	(16,203)			4,280		(20,484)				0001
Purchased Call/AIP/AIP1008SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/07/2022	09/06/2024	05/30/2024	Exercise	1	3,622,524	2360.82	111,008		1,481	(37,555)			1,481		(39,036)				0001
Purchased Call/AIP/AIP1008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2022	09/06/2024	08/28/2024	Exercise	1	2,476,920	2367.43	74,586		446	(25,315)			446		(25,762)				0001
Purchased Call/AIP/AIP1008SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/09/2022	09/11/2024	01/17/2024	Exercise	1	2,389,371	2377.65	60,177	1,892	5,251	(17,772)			5,251		(23,023)				0001
Purchased Call/AIP/AIP1009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/09/2022	09/09/2024	01/05/2024	Exercise	1	2,007,492	2377.65	51,279		1,707	(16,266)			1,707		(17,973)				0001
Purchased Call/AIP/AIP1009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/09/2022	09/05/2024	07/23/2024	Exercise	1	1,012,318	2356.2	30,149		7,632	(2,838)			7,632		(10,470)				0001
Purchased Call/AIP/AIP1009S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2022	09/13/2024	02/14/2024	Exercise	1	2,549,397	2362.63	74,056		24,129	(2,133)			24,129		(26,262)				0001
Purchased Call/AIP/AIP1009S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2022	09/13/2024	02/20/2024	Exercise	1	3,728,140	2367.23	107,218		23,551	(14,447)			23,551		(37,998)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP1009SB																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2022	09/13/2024	02/12/2024	Exercise	1	4,736,742	2361	131,702		41,659	(5,280)			41,659		(46,939)				0001
Purchased Call/AIP/AIP100S4																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	08/01/2024	03/28/2024	Exercise	1	6,518,421	2386.27	156,890		3,180	(88,745)			3,180		(91,925)				0001
Purchased Call/CSII/CSII100B5U				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	05/15/2024	05/15/2026	05/17/2024	Exercise	1	2,160,070	287.65	69,471	5,419	5,881	463			5,881						0001
Purchased Call/CSII/CSII100B5X				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	05/17/2024	05/18/2026	05/21/2024	Exercise	1	2,644,438	288.26	93,204	3,246	2,802	(444)			2,802						0001
Purchased Call/CSII/CSII10099F				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2024	06/05/2026	06/10/2024	Exercise	1	3,486,586	283.71	104,883	13,929	15,086	1,157			15,086						0001
Purchased Call/CSII/CSII10099K				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	06/11/2024	06/11/2026	06/13/2024	Exercise	1	2,071,567	282.67	61,620	6,488	7,176	688			7,176						0001
Purchased Call/CSII/CSII10099M				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	06/13/2024	06/12/2026	06/17/2024	Exercise	1	2,454,679	280.1	85,084	4,695	4,488	(208)			4,488						0001
Purchased Call/CSII/CSII100AS6				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2024	07/02/2026	07/09/2024	Exercise	1	2,465,976	282.69	89,616	2,692	3,638	946			3,638						0001
Purchased Call/AIP/AIP1009SD																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/16/2022	09/18/2024	01/31/2024	Exercise	1	1,708,461	2355.63	50,014		22,696	4,535			22,696		(18,162)				0001
Purchased Call/AIP/AIP1009SE																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/16/2022	09/16/2024	02/02/2024	Exercise	1	2,544,921	2355.63	70,124		33,249	8,013			33,249		(25,236)				0001
Purchased Call/AIP/AIP1009SJ																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2022	09/20/2024	02/12/2024	Exercise	1	3,861,233	2349.26	118,865		79,601	36,423			79,601		(43,178)				0001
Purchased Call/AIP/AIP1009SL																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2022	09/20/2024	02/01/2024	Exercise	1	3,827,639	2337.83	121,118		98,699	54,556			98,699		(44,143)				0001
Purchased Call/AIP/AIP1009SM																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2022	09/19/2024	09/10/2024	Exercise	1	2,126,698	2357	59,132		36,900	15,283			36,900		(21,616)				0001
Purchased Call/AIP/AIP1009SO																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2022	09/20/2024	05/24/2024	Exercise	1	3,370,017	2334.21	103,665		91,435	53,448			91,435		(37,987)				0001
Purchased Call/AIP/AIP1009SV																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2022	09/26/2024	01/11/2024	Exercise	1	4,394,065	2306.6	153,904		185,952	128,280			185,952		(57,672)				0001
Purchased Call/AIP/AIP1009SX																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2022	09/27/2024	04/01/2024	Exercise	1	2,760,499	2309.15	93,216		113,552	78,703			113,552		(34,849)				0001
Purchased Call/AIP/AIP1009SZ																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/28/2022	09/27/2024	02/02/2024	Exercise	1	3,912,082	2324.63	123,189		133,879	87,843			133,879		(46,036)				0001
Purchased Call/AIP/AIP100AS1																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2022	09/27/2024	01/25/2024	Exercise	1	3,642,949	2314.71	119,662		141,515	96,631			141,515		(44,884)				0001
Purchased Call/AIP/AIP100AS3																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	09/30/2024	06/06/2024	Exercise	1	2,427,305	2309.66	82,512		97,500	66,384			97,500		(31,116)				0001
Purchased Call/AIP/AIP100QSR																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	03/21/2024	Exercise	1	6,679,248	2355.71	166,478		25,068	(77,183)			25,068		(102,251)				0001
Purchased Call/AIP/AIP100QSV																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/15/2023	08/15/2024	01/05/2024	Exercise	1	7,783,082	2341.46	176,608		142,510	32,050			142,510		(110,460)				0001
Purchased Call/AIP/AIP100RS1																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	01/11/2024	Exercise	1	7,013,244	2309.41	181,816		258,646	139,799			258,646		(118,848)				0001
Purchased Call/AIP/AIP100RS0																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/29/2024	02/08/2024	Exercise	1	7,219,219	2338.57	181,153		156,706	36,647			156,706		(120,059)				0001
Purchased Call/AIP/AIP100SS5																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/06/2024	01/31/2024	Exercise	1	7,559,016	2323.57	187,431		119,670	(9,717)			119,670		(129,387)				0001
Purchased Call/AIP/AIP100RSK																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2024	02/12/2024	Exercise	1	3,114,901	2309.41	77,873		111,480	60,423			111,480		(51,057)				0001
Purchased Call/AIP/AIP100SSN																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	03/20/2024	Exercise	1	3,998,464	2319.76	99,962		114,609	43,286			114,609		(71,322)				0001
Purchased Call/AIP/AIP100SSR																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/18/2024	05/02/2024	Exercise	1	8,265,273	2317.92	201,438		243,955	99,210			243,955		(144,744)				0001
Purchased Call/AIP/AIP100SST																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/19/2024	01/05/2024	Exercise	1	6,869,517	2316.03	167,804		244,259	123,362			244,259		(120,897)				0001
Purchased Call/AIP/AIP100SSY																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/24/2024	06/25/2024	Exercise	1	2,346,410	2289.33	58,278		113,546	70,785			113,546		(42,761)				0001
Purchased Call/AIP/AIP100TS3																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2024	01/23/2024	Exercise	1	4,248,961	2289.33	106,224		201,658	123,819			201,658		(77,839)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100TS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/26/2024	02/22/2024	Exercise	1	9,544,447	2277.27	237,790		530,814	354,922			530,814		(175,892)				0001
Purchased Call/AIP/AIP100TSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2024	03/06/2024	Exercise	1	4,886,801	2280.33	122,170		266,068	174,188			266,068		(91,880)				0001
Purchased Call/AIP/AIP100AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/30/2022	10/02/2024	06/17/2024	Exercise	1	2,737,162	2309.66	95,060		105,064	68,827			105,064		(36,237)				0001
Purchased Call/AIP/AIP100AS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2022	10/03/2024	05/07/2024	Exercise	1	2,784,258	2326.92	91,852		82,708	47,465			82,708		(35,243)				0001
Purchased Call/AIP/AIP100ASA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/05/2022	10/04/2024	02/02/2024	Exercise	1	2,844,211	2346.37	83,320		69,338	37,028			69,338		(32,310)				0001
Purchased Call/AIP/AIP100ASC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/05/2022	10/04/2024	02/05/2024	Exercise	1	3,191,879	2345.73	95,861		78,440	41,678			78,440		(36,762)				0001
Purchased Call/AIP/AIP100ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/06/2022	10/04/2024	01/29/2024	Exercise	1	2,661,238	2341.45	80,404		70,708	39,822			70,708		(30,886)				0001
Purchased Call/AIP/AIP100ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/09/2024	04/12/2024	Exercise	1	2,565,208	2326.31	82,075		88,394	56,061			88,394		(32,333)				0001
Purchased Call/AIP/AIP100ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/07/2024	01/25/2024	Exercise	1	2,105,415	2326.31	67,971		64,344	37,985			64,344		(26,359)				0001
Purchased Call/AIP/AIP100ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	10/10/2024	04/09/2024	Exercise	1	3,226,948	2322.42	108,524		117,328	74,735			117,328		(42,593)				0001
Purchased Call/AIP/AIP100ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2022	10/11/2024	02/15/2024	Exercise	1	4,673,695	2320.18	159,237		188,773	126,000			188,773		(62,774)				0001
Purchased Call/AIP/AIP100ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/12/2022	10/11/2024	03/01/2024	Exercise	1	3,170,739	2320.55	104,651		128,837	87,640			128,837		(41,197)				0001
Purchased Call/AIP/AIP100ASR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2022	10/11/2024	01/16/2024	Exercise	1	5,065,256	2331.36	161,194		181,023	117,478			181,023		(63,545)				0001
Purchased Call/CSII/CSII100ASB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/10/2024	07/10/2026	07/12/2024	Exercise	1	3,289,645	282.19	105,541	13,035	15,831	2,797			15,831						0001
Purchased Call/CSII/CSII100ASG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/15/2024	07/15/2026	07/17/2024	Exercise	1	7,120,995	282.91	256,776	17,589	17,270	(319)			17,270						0001
Purchased Call/CSII/CSII100AST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/26/2024	07/24/2026	07/30/2024	Exercise	1	1,956,833	283.21	68,024	5,689	6,431	742			6,431						0001
Purchased Call/CSII/CSII100ASV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/30/2024	07/30/2026	08/01/2024	Exercise	1	1,455,183	286.05	49,201	4,751	4,404	(347)			4,404						0001
Purchased Call/CSII/CSII100ASY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/02/2024	08/03/2026	08/06/2024	Exercise	1	2,729,478	284.4	98,092	5,407	4,722	(685)			4,722						0001
Purchased Call/CSII/CSII100BSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/16/2024	08/14/2026	08/20/2024	Exercise	1	2,455,639	283.64	90,612	4,226	5,280	1,054			5,280						0001
Purchased Call/AIP/AIP100TSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/03/2024	04/23/2024	Exercise	1	7,630,879	2254.49	188,968		474,950	331,590			474,950		(143,359)				0001
Purchased Call/AIP/AIP100TSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2024	05/21/2024	Exercise	1	1,819,476	2272.65	45,135		102,785	67,839			102,785		(34,946)				0001
Purchased Call/AIP/AIP100TSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2024	04/08/2024	Exercise	1	3,199,384	2272.65	78,385		175,696	115,067			175,696		(60,629)				0001
Purchased Call/AIP/AIP100US2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/11/2024	02/08/2024	Exercise	1	7,058,032	2277.37	171,939		425,039	289,716			425,039		(135,322)				0001
Purchased Call/AIP/AIP100US7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2024	06/12/2024	Exercise	1	2,978,919	2271.68	73,281		192,675	134,736			192,675		(57,939)				0001
Purchased Call/AIP/AIP100USA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/16/2024	02/23/2024	Exercise	1	8,484,615	2285.81	208,082		498,189	332,650			498,189		(165,539)				0001
Purchased Call/CSII/CSII100BSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/19/2024	08/19/2026	08/21/2024	Exercise	1	4,407,549	284.52	159,531	3,594	4,368	775			4,368						0001
Purchased Call/CSII/CSII100BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/23/2024	08/24/2026	08/27/2024	Exercise	1	2,487,428	284.75	91,671	3,789	4,869	1,080			4,869						0001
Purchased Call/CSII/CSII100BST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/30/2024	09/02/2026	09/04/2024	Exercise	1	2,201,137	285.16	56,855	15,069	17,380	2,312			17,380						0001
Purchased Call/CSII/CSII100CS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/12/2024	09/11/2026	09/16/2024	Exercise	1	2,736,784	282.85	111,257	1,482	1,948	466			1,948						0001
Purchased Call/CSII/CSII100CSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/20/2024	09/18/2026	09/24/2024	Exercise	1	4,414,855	288.57	123,157	27,419	29,438	2,020			29,438						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	10/16/2024	02/26/2024	Exercise	1	2,881,238	2318.74	102,043		126,440	85,677			126,440		(40,763)				0001
Purchased Call/AIP/AIP100ASU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	10/14/2024	02/22/2024	Exercise	1	2,050,591	2318.74	69,337		88,315	60,790			88,315		(27,526)				0001
Purchased Call/AIP/AIP100ASY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2022	10/17/2024	04/23/2024	Exercise	1	3,852,335	2330.62	132,940		145,699	92,344			145,699		(53,355)				0001
Purchased Call/AIP/AIP100BS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2022	10/18/2024	01/11/2024	Exercise	1	3,853,554	2336.32	127,034		138,443	87,379			138,443		(51,065)				0001
Purchased Call/AIP/AIP100BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/19/2022	10/18/2024	02/29/2024	Exercise	1	3,600,055	2329.88	123,581		139,676	89,834			139,676		(49,842)				0001
Purchased Call/AIP/AIP100BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2022	10/18/2024	01/10/2024	Exercise	1	4,283,469	2326.52	152,840		173,284	111,522			173,284		(61,762)				0001
Purchased Call/AIP/AIP100BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/23/2024	07/05/2024	Exercise	1	2,595,696	2336.88	90,665		76,273	39,196			76,273		(37,077)				0001
Purchased Call/AIP/AIP100BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/25/2024	01/09/2024	Exercise	1	2,601,236	2350.89	85,110		62,249	27,249			62,249		(35,000)				0001
Purchased Call/AIP/AIP100BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2022	10/24/2024	01/09/2024	Exercise	1	3,084,252	2341.29	106,777		88,423	44,589			88,423		(43,833)				0001
Purchased Call/AIP/AIP100BSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/26/2022	10/25/2024	01/09/2024	Exercise	1	9,175,254	2351.23	296,988		218,947	96,843			218,947		(122,105)				0001
Purchased Call/AIP/AIP100BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2022	10/25/2024	03/22/2024	Exercise	1	4,070,941	2349.97	134,931		99,089	43,399			99,089		(55,690)				0001
Purchased Call/AIP/AIP100BSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/28/2022	10/30/2024	03/06/2024	Exercise	1	4,363,369	2361.75	131,188		89,431	34,677			89,431		(54,754)				0001
Purchased Call/CSII/CSII100CSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/11/2024	10/12/2026	10/16/2024	Exercise	1	1,779,742	289.95	62,872	4,070	4,770	700			4,770						0001
Purchased Call/CSII/CSII100DSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/09/2026	11/13/2024	Exercise	1	4,557,009	290.25	161,999	10,824	10,235	(590)			10,235						0001
Purchased Call/CSII/CSII100DSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/08/2024	11/10/2026	11/13/2024	Exercise	1	4,567,215	290.25	181,066	1,496	1,173	(323)			1,173						0001
Purchased Call/AIP/AIP100USI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2024	04/04/2024	Exercise	1	1,995,454	2248.49	48,888		144,770	105,134			144,770		(39,635)				0001
Purchased Call/AIP/AIP100USO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/23/2024	02/05/2024	Exercise	1	12,364,936	2242.5	317,684		894,210	635,342			894,210		(258,869)				0001
Purchased Call/AIP/AIP100VS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/31/2024	02/13/2024	Exercise	1	9,025,471	2237.56	218,898	7,027	629,325	439,347			629,325		(189,979)				0001
Purchased Call/AIP/AIP100VSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/05/2024	04/10/2024	Exercise	1	2,156,720	2280.08	52,751		122,390	77,564			122,390		(44,826)				0001
Purchased Call/SBG/SBG117ASI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	06/25/2024	Exercise	1	1,632,653	294.5	55,394	1,833	2,276	443			2,276						0001
Purchased Call/SBG/SBG117ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/25/2024	06/25/2026	06/27/2024	Exercise	1	3,602,786	294.98	127,973	478	321	(157)			321						0001
Purchased Call/SBG/SBG117BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	07/15/2024	Exercise	1	5,167,591	299.22	182,940	2,315	1,204	(1,110)			1,204						0001
Purchased Call/SBG/SBG117BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/14/2026	07/16/2024	Exercise	1	1,524,444	299.59	50,330	2,504	1,279	(1,225)			1,279						0001
Purchased Call/AIP/AIP100US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2024	03/01/2024	Exercise	1	2,781,161	2271.68	68,825		176,089	121,621			176,089		(54,469)				0001
Purchased Call/AIP/AIP100BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/28/2022	10/28/2024	01/09/2024	Exercise	1	2,424,898	2361.75	76,261		51,560	19,945			51,560		(31,615)				0001
Purchased Call/AIP/AIP100BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	10/31/2024	01/09/2024	Exercise	1	4,587,762	2359.05	137,419		73,040	15,509			73,040		(57,531)				0001
Purchased Call/AIP/AIP100BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/02/2022	11/01/2024	02/12/2024	Exercise	1	5,577,907	2347.13	180,952		121,213	45,041			121,213		(76,172)				0001
Purchased Call/AIP/AIP100BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2022	11/01/2024	01/10/2024	Exercise	1	4,532,467	2341.77	155,974		109,236	43,295			109,236		(65,941)				0001
Purchased Call/AIP/AIP100BSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	11/05/2024	01/10/2024	Exercise	1	801,464	2350.03	25,449		20,323	9,520			20,323		(10,803)				0001
Purchased Call/AIP/AIP100CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2022	11/07/2024	02/20/2024	Exercise	1	4,614,942	2354.39	142,636		162,842	101,598			162,842		(61,245)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100CS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2022	11/08/2024	02/06/2024	Exercise	1	5,490,929	2356.55	180,224		200,507	122,851			200,507		(77,656)				0001
Purchased Call/AIP/AIP100CS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2022	11/08/2024	01/04/2024	Exercise	1	7,487,687	2340.66	269,558		325,428	201,640			325,428		(123,788)				0001
Purchased Call/AIP/AIP100CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2022	11/08/2024	02/02/2024	Exercise	1	5,806,951	2376.18	186,698		163,999	82,403			163,999		(81,596)				0001
Purchased Call/AIP/AIP100CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/11/2022	11/13/2024	05/07/2024	Exercise	1	3,086,655	2385.85	97,326		72,575	30,128			72,575		(42,447)				0001
Purchased Call/AIP/AIP100CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/11/2022	11/11/2024	02/28/2024	Exercise	1	1,923,760	2385.85	60,516		47,291	21,020			47,291		(26,271)				0001
Purchased Call/AIP/AIP100CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2022	11/14/2024	01/19/2024	Exercise	1	3,960,159	2380.95	126,641		93,518	38,072			93,518		(55,446)				0001
Purchased Call/AIP/AIP100CSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2022	11/15/2024	01/26/2024	Exercise	1	4,105,223	2385.61	127,548		69,335	13,361			69,335		(55,974)				0001
Purchased Call/AIP/AIP100CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2022	11/15/2024	01/23/2024	Exercise	1	4,005,759	2379.62	126,397		77,193	21,585			77,193		(55,608)				0001
Purchased Call/AIP/AIP100CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2022	11/15/2024	03/20/2024	Exercise	1	4,184,357	2376.73	131,306		85,279	27,099			85,279		(58,180)				0001
Purchased Call/AIP/AIP100CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/20/2024	03/06/2024	Exercise	1	4,514,661	2378.61	145,073		101,118	36,204			101,118		(64,914)				0001
Purchased Call/SPX/SPX821MSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/26/2024	Exercise	1	2,138,000	3936.97	121,225		225,559				(93,584)			104,334			0001
Purchased Call/SPX/SPX921BS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	11/13/2024	Exercise	1	2,162,000	4382.78	81,291		136,206	48,000			92,370		(50,273)	15,293			0001
Purchased Call/SPX/SPXA051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	02/26/2024	Exercise	1	1,778,000	3991.05	81,966		144,018				(58,115)			62,052			0001
Purchased Call/SBG/SBG117BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	07/22/2024	Exercise	1	5,214,035	299.02	174,992	1,672	950	(722)			950						0001
Purchased Call/SBG/SBG117BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/24/2024	07/24/2026	07/26/2024	Exercise	1	3,583,339	295.56	124,228	543	347	(196)			347						0001
Purchased Call/SBG/SBG117BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	07/30/2024	Exercise	1	2,314,037	294.09	77,313	3,459	2,417	(1,042)			2,417						0001
Purchased Call/SBG/SBG117BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	08/06/2024	Exercise	1	4,450,487	292.47	144,914	9,209	5,807	(3,402)			5,807						0001
Purchased Call/SBG/SBG117BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	08/13/2024	Exercise	1	2,479,405	283.51	89,624	685	711	26			711						0001
Purchased Call/AIP/AIP100VSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2024	01/08/2024	Exercise	1	4,523,791	2274.31	111,285		334,054	237,484			334,054		(96,570)				0001
Purchased Call/AIP/AIP100VSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/15/2024	01/26/2024	Exercise	1	7,470,505	2297.42	182,328		411,343	251,113			411,343		(160,229)				0001
Purchased Call/AIP/AIP100IIS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2024	06/25/2024	Exercise	1	2,194,797	2297.12	53,992		128,860	80,950			128,860		(47,910)				0001
Purchased Call/AIP/AIP100IIS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	02/07/2024	Exercise	1	8,119,756	2297.12	199,755		449,571	272,393			449,571		(177,178)				0001
Purchased Call/AIP/AIP100CST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/22/2024	01/24/2024	Exercise	1	3,417,435	2383.32	109,698		80,424	31,077			80,424		(49,347)				0001
Purchased Call/AIP/AIP100CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/23/2022	11/22/2024	01/09/2024	Exercise	1	5,575,018	2386.03	177,045		122,912	43,257			122,912		(79,654)				0001
Purchased Call/AIP/AIP100DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2022	11/27/2024	04/03/2024	Exercise	1	6,198,376	2376.63	205,696		181,306	87,201			181,306		(94,105)				0001
Purchased Call/AIP/AIP100DS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2022	11/29/2024	01/09/2024	Exercise	1	5,698,753	2376.57	187,219		175,456	89,644			175,456		(85,811)				0001
Purchased Call/AIP/AIP100DS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2022	11/29/2024	09/17/2024	Exercise	1	2,262,143	2389.93	70,366		57,503	25,207			57,503		(32,296)				0001
Purchased Call/AIP/AIP100DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2022	11/29/2024	02/27/2024	Exercise	1	4,063,261	2390.28	120,466		102,711	47,246			102,711		(55,465)				0001
Purchased Call/AIP/AIP100DSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/02/2022	12/04/2024	01/05/2024	Exercise	1	3,263,228	2388.3	94,903		93,859	49,765			93,859		(44,094)				0001
Purchased Call/AIP/AIP100DSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/02/2022	12/02/2024	01/09/2024	Exercise	1	3,110,173	2388.3	94,337		81,793	38,124			81,793		(43,669)				0001

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Purchased Call/AIP/AIP100DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2022	12/06/2024	01/19/2024	Exercise	1	4,449,706	2367.45	141,968		161,433	95,047			161,433		(66,386)				0001
Purchased Call/AIP/AIP100DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/07/2022	12/06/2024	02/09/2024	Exercise	1	4,559,636	2365.78	146,569		168,517	99,813			168,517		(68,704)				0001
Purchased Call/AIP/AIP100DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/06/2024	03/06/2024	Exercise	1	5,197,799	2368.79	163,334		184,568	106,834			184,568		(77,734)				0001
Purchased Call/AIP/AIP100DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/11/2024	02/07/2024	Exercise	1	3,407,639	2364.26	112,168		109,457	56,124			109,457		(53,333)				0001
Purchased Call/AIP/AIP100DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/09/2024	02/14/2024	Exercise	1	3,961,715	2364.26	128,760		128,898	68,094			128,898		(60,805)				0001
Purchased Call/AIP/AIP100DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2022	12/13/2024	01/19/2024	Exercise	1	3,234,405	2372.62	99,456		85,405	37,948			85,405		(47,457)				0001
Purchased Call/AIP/AIP100USQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/24/2024	03/28/2024	Exercise	1	7,035,917	2253.12	165,538		483,807	348,545			483,807		(135,263)				0001
Purchased Call/AIP/AIP100DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/14/2022	12/13/2024	01/19/2024	Exercise	1	2,479,949	2368.13	75,362		69,077	33,059			69,077		(36,018)				0001
Purchased Call/AIP/AIP100DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2022	12/13/2024	05/06/2024	Exercise	1	2,936,957	2356.74	90,581		97,094	53,629			97,094		(43,464)				0001
Purchased Call/AIP/AIP100ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/16/2022	12/18/2024	02/21/2024	Exercise	1	2,982,965	2350.8	93,601		56,686	11,370			56,686		(45,316)				0001
Purchased Call/AIP/AIP100ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/16/2022	12/16/2024	02/15/2024	Exercise	1	1,784,866	2350.8	55,856		64,205	37,274			64,205		(26,932)				0001
Purchased Call/AIP/AIP100ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/16/2022	12/17/2024	02/28/2024	Exercise	1	2,088,631	2350.8	65,128		70,199	38,569			70,199		(31,630)				0001
Purchased Call/AIP/AIP100ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/19/2022	12/19/2024	03/14/2024	Exercise	1	5,084,557	2345.51	164,538		99,206	19,359			99,206		(79,847)				0001
Purchased Call/AIP/AIP100ESA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/21/2022	12/20/2024	01/08/2024	Exercise	1	4,689,794	2353.52	143,831		105,146	34,858			105,146		(70,287)				0001
Purchased Call/AIP/AIP100ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/22/2022	12/20/2024	01/22/2024	Exercise	1	3,948,159	2343.13	127,327		102,154	39,766			102,154		(62,388)				0001
Purchased Call/AIP/AIP100ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/26/2024	05/02/2024	Exercise	1	4,663,208	2347.25	143,752		138,858	67,516			138,858		(71,343)				0001
Purchased Call/AIP/AIP100ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/27/2022	12/27/2024	03/01/2024	Exercise	1	4,317,198	2343.66	139,219		121,165	51,889			121,165		(69,276)				0001
Purchased Call/AIP/AIP100ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/28/2022	12/27/2024	03/04/2024	Exercise	1	4,660,645	2336.96	156,067		141,173	63,341			141,173		(77,833)				0001
Purchased Call/AIP/AIP100ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/29/2022	12/27/2024	01/04/2024	Exercise	1	4,603,248	2347.84	146,524		119,205	46,055			119,205		(73,150)				0001
Purchased Call/SPX/SPXA05IWSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/11/2024	Exercise	1	6,407,000	4293.93	408,126		775,247				(198,139)		367,121				0001
Purchased Call/SPX/SPXC179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/12/2024	Exercise	1	2,826,000	4117.86	218,167		480,420				(206,631)		262,253				0001
Purchased Call/SPX/SPXC17AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/26/2024	Exercise	1	3,732,000	3991.05	288,110		602,718				(279,997)		314,608				0001
Purchased Call/SPX/SPXC17JBS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/24/2024	Exercise	1	2,971,000	4320.06	165,188		297,100				(61,072)		131,912				0001
Purchased Call/SPX/SPXF001SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/06/2023	01/08/2024	01/10/2024	Exercise	1	1,335,000	3895.08	103,062		227,618				(123,891)		124,556				0001
Purchased Call/SPX/SPXG00DSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/08/2024	10/10/2024	Exercise	1	5,017,000	4308.5	369,251		760,076				(174,169)		390,824				0001
Purchased Call/AIP/AIP100VSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	01/26/2024	Exercise	1	8,449,256	2274.31	209,638		625,921	443,840			625,921		(182,081)				0001
Purchased Call/AIP/AIP100IISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/22/2024	04/24/2024	Exercise	1	2,903,106	2302.51	71,277		171,071	106,465			171,071		(64,606)				0001
Purchased Call/AIP/AIP100IISG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/25/2024	11/27/2024	Exercise	1	1,029,348	2302.51	25,322		62,798	39,848			62,798		(22,950)				0001
Purchased Call/AIP/AIP100IISP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	05/24/2024	Exercise	1	7,415,812	2310.24	185,220		449,289	278,296			449,289		(170,992)				0001
Purchased Call/AIP/AIP100IIST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	01/08/2024	Exercise	1	6,777,292	2323.31	149,623	11,061	348,283	198,748			348,283		(149,535)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100IISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/05/2024	01/05/2024	Exercise	1	8,218,253	2314.96	202,796		486,772	297,735			486,772		(189,037)				0001
Purchased Call/AIP/AIP100XS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2024	01/10/2024	Exercise	1	6,716,185	2328.27	166,396		358,262	200,994			358,262		(157,269)				0001
Purchased Call/AIP/AIP100ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/30/2022	12/31/2024	01/05/2024	Exercise	1	3,712,324	2347.81	120,163		75,347	14,921			75,347		(60,426)				0001
Purchased Call/AIP/AIP100ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	01/03/2025	01/16/2024	Exercise	1	219,958	2347.72	120,070		4,351	1,558			4,351						0001
Purchased Call/AIP/AIP100FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/09/2025	01/30/2024	Exercise	1	131,131	2354.24	126,333		3,149	842			3,149						0001
Purchased Call/AIP/AIP100FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2023	01/10/2025	02/08/2024	Exercise	1	529,708	2363.5	216,065		14,209	5,178			14,209						0001
Purchased Call/AIP/AIP100FSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/16/2025	05/30/2024	Exercise	1	415,806	2369.94	62,320		2,815	654			2,815						0001
Purchased Call/AIP/AIP100FSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/13/2025	02/09/2024	Exercise	1	618,602	2369.94	89,237		15,453	4,792			15,453						0001
Purchased Call/AIP/AIP100FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/17/2025	03/15/2024	Exercise	1	457,032	2352.44	133,431		9,920	4,839			9,920						0001
Purchased Call/AIP/AIP100FSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/17/2025	01/25/2024	Exercise	1	421,051	2362.27	111,264		12,068	4,715			12,068						0001
Purchased Call/SBG/SBG117BSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2024	08/14/2026	08/16/2024	Exercise	1	1,624,571	284.53	59,606	724	755	.30			755						0001
Purchased Call/SBG/SBG117CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2024	08/26/2026	08/28/2024	Exercise	1	2,792,721	286.99	90,565	5,880	6,026	146			6,026						0001
Purchased Call/AIP/AIP100XS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/10/2024	12/12/2024	Exercise	1	1,859,038	2328.27	46,476		87,080	43,098			87,080		(43,982)				0001
Purchased Call/SPX/SPXK13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas Royal Bank of Canada R0MJIISFPU8MPR08K5P83	03/26/2024	09/20/2024	03/28/2024	Expire	1	20,912,000	4478.72		72,146							(72,146)				0001
Purchased Call/SPX/SPX8219S1	FixedAnnuityHedge	N/A	Equity/Index	ES71P3U8RHIGC71XBU11	11/11/2022	11/08/2024	11/13/2024	Exercise	1	1,129,891	3830	71,101		128,915	91,691			117,671		(28,587)	3,873			0001
Purchased Call/AIP/AIP100GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/28/2025	06/17/2024	Exercise	1	106,313	2375.72	53,200		2,792	892			2,792						0001
Purchased Call/AIP/AIP100GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/27/2025	02/12/2024	Exercise	1	538,695	2375.72	83,760		12,326	2,712			12,326						0001
Purchased Call/AIP/AIP100GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/30/2023	01/30/2025	03/05/2024	Exercise	1	233,013	2365.37	161,847		7,135	2,839			7,135		(1,413)				0001
Purchased Call/AIP/AIP100GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/31/2023	01/31/2025	04/04/2024	Exercise	1	265,258	2372.4	94,913		7,038	2,269			7,038						0001
Purchased Call/AIP/AIP100GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	01/31/2025	02/01/2024	Exercise	1	725,982	2378.71	282,602		17,552	4,480			17,552						0001
Purchased Call/AIP/AIP100GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	01/31/2025	02/15/2024	Exercise	1	101,874	2385.25	121,154		2,719	872			2,719						0001
Purchased Call/AIP/AIP100GSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/05/2025	03/07/2024	Exercise	1	108,686	2377.72	100,832		2,393	414			2,393						0001
Purchased Call/AIP/AIP100GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/04/2025	03/07/2024	Exercise	1	166,250	2377.72	44,120		4,455	1,432			4,455						0001
Purchased Call/AIP/AIP100GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/06/2025	02/27/2024	Exercise	1	176,689	2372.62	194,802		4,909	1,503			4,909						0001
Purchased Call/AIP/AIP100GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	02/07/2025	02/22/2024	Exercise	1	357,831	2377.3	175,877		9,872	3,355			9,872						0001
Purchased Call/AIP/AIP100XSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/20/2024	01/05/2024	Exercise	1	8,487,328	2379.16	189,273	11,630	94,232	(103,956)			94,232		(198,188)				0001
Purchased Call/AIP/AIP100XSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2024	01/12/2024	Exercise	1	2,491,602	2378.89	61,543		33,909	(26,783)			33,909		(60,693)				0001
Purchased Call/SPX/SPXC119SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	11/13/2024	Exercise	1	1,935,000	3828.11	283,865		851,400				(257,287)		567,536				0001
Purchased Call/RTY/RTY0210S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	03/26/2024	09/20/2024	03/28/2024	Expire	1	41,600,000	1841.2		301,600							(301,600)				0001
Purchased Call/AIP/AIP100XSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/24/2024	12/27/2024	Exercise	1	1,101,718	2378.89	27,285		17,571	(9,360)			17,571		(26,931)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBG/SBG117CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	09/17/2024	Exercise	1	2,587,056	285.23	83,190	6,266	7,000	734			7,000						0001
Purchased Call/SBG/SBG117DS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/24/2024	09/24/2026	09/26/2024	Exercise	1	2,593,781	288.14	93,719	626	577	(49)			577						0001
Purchased Call/SBG/SBG117DS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/25/2024	09/25/2026	09/27/2024	Exercise	1	1,774,284	287.56	66,164	860	936	76			936						0001
Purchased Call/SBG/SBG117DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	10/01/2024	Exercise	1	5,658,530	289.18	196,152	1,125	1,046	(79)			1,046						0001
Purchased Call/SBG/SBG117DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2024	09/30/2026	10/02/2024	Exercise	1	4,488,886	287.61	157,753	3,770	3,827	57			3,827						0001
Purchased Call/SBG/SBG117DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2024	10/02/2026	10/08/2024	Exercise	1	2,958,001	287.88	106,945	1,028	1,116	88			1,116						0001
Purchased Call/AIP/AIP100GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/10/2025	01/16/2024	Exercise	1	195,944	2362.76	87,975		5,478	1,878			5,478						0001
Purchased Call/AIP/AIP100GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/12/2025	01/25/2024	Exercise	1	325,447	2362.76	118,570		11,196	5,203			11,196						0001
Purchased Call/AIP/AIP100GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/13/2023	02/13/2025	01/10/2024	Exercise	1	280,193	2370.7	152,309		7,473	2,103			7,473		(1,105)				0001
Purchased Call/AIP/AIP100GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/14/2023	02/14/2025	03/01/2024	Exercise	1	385,527	2379.5	156,252		10,839	3,727			10,839						0001
Purchased Call/AIP/AIP100HS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/15/2023	02/14/2025	02/29/2024	Exercise	1	431,630	2385.88	119,186		9,172	1,199			9,172						0001
Purchased Call/AIP/AIP100HS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/14/2025	02/16/2024	Exercise	1	454,385	2363.02	99,277		15,671	7,220			15,671						0001
Purchased Call/AIP/AIP100HSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/21/2025	03/04/2024	Exercise	1	1,252,658	2342.03	136,084		41,678	18,215			41,678						0001
Purchased Call/AIP/AIP100HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2023	02/28/2025	02/06/2024	Exercise	1	726,077	2343.77	205,053		24,146	10,360			24,146						0001
Purchased Call/AIP/AIP100HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	02/28/2025	03/07/2024	Exercise	1	56,764	2347.56	135,077		1,918	836			1,918						0001
Purchased Call/AIP/AIP100HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/05/2025	03/07/2024	Exercise	1	351,233	2358.69	116,349		10,863	4,289			10,863		(4,354)				0001
Purchased Call/AIP/AIP100YSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/03/2025	01/08/2024	Exercise	1	7,407,742	2360.76	178,020	6,880	6,647	(234)			6,647						0001
Purchased Call/AIP/AIP100YSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	01/09/2024	Exercise	1	7,347,853	2362.63	170,621	7,511	5,373	(2,138)			5,373						0001
Purchased Call/AIP/AIP100YST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/09/2025	01/11/2024	Exercise	1	8,984,940	2368.31	211,992	5,784	7,280	1,496			7,280						0001
Purchased Call/AIP/AIP100ZS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/16/2025	01/18/2024	Exercise	1	10,236,952	2362.26	231,763	8,957	10,056	1,099			10,056						0001
Purchased Call/AIP/AIP100ZSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2025	01/23/2024	Exercise	1	1,393,244	2362.53	30,640	2,165	2,478	313			2,478						0001
Purchased Call/AIP/AIP100YSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/30/2024	07/19/2024	Exercise	1	2,604,975	2378.39	64,343		19,792	(44,550)			19,792		(64,343)				0001
Purchased Call/AIP/AIP100ZS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/14/2025	01/17/2024	Exercise	1	1,581,319	2366.29	32,587	3,631	3,708	77			3,708						0001
Purchased Call/AIP/AIP100ZSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2025	01/30/2024	Exercise	1	4,844,553	2361.72	87,039	17,280	18,074	794			18,074						0001
Purchased Call/AIP/AIP100ZSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/30/2025	02/01/2024	Exercise	1	8,906,380	2371.27	198,127	7,373	7,197	(176)			7,197						0001
Purchased Call/AIP/AIP200GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2025	02/06/2024	Exercise	1	3,164,469	2372.04	62,074	8,677	8,588	(89)			8,588						0001
Purchased Call/SBG/SBG117DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	10/23/2024	Exercise	1	7,028,611	286.95	227,793	14,186	13,818	(368)			13,818						0001
Purchased Call/SBG/SBG117ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/30/2024	10/30/2026	11/01/2024	Exercise	1	2,421,921	285.89	83,463	1,610	1,659	49			1,659						0001
Purchased Call/SBG/SBG117ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	11/06/2024	Exercise	1	6,693,307	285.45	245,188	3,556	4,139	583			4,139						0001
Purchased Call/SBG/SBG117ESC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	11/13/2024	Exercise	1	3,836,649	286.85	138,343	847	988	141			988						0001

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Purchased Call/SBG/SBG117E9M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	11/20/2024	Exercise	1	13,455,295	287.05	486,974	2,318	2,545	227			2,545						0001
Purchased Call/AIP/AIP100IS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/07/2025	03/14/2024	Exercise	1	133,851	2330.27	111,972		5,436	2,850			5,436						0001
Purchased Call/AIP/AIP100ISJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/14/2025	01/09/2024	Exercise	1	314,179	2309.97	112,094		13,680	7,366			13,680						0001
Purchased Call/AIP/AIP100ISN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2025	04/03/2024	Exercise	1	94,933	2310.93	103,184		5,768	3,841			5,768						0001
Purchased Call/AIP/AIP100ISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/20/2025	02/14/2024	Exercise	1	223,111	2317.31	149,681		11,742	6,955			11,742						0001
Purchased Call/AIP/AIP100ISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/21/2025	03/27/2024	Exercise	1	374,664	2313.74	91,354		19,410	11,752			19,410						0001
Purchased Call/AIP/AIP100JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/26/2025	01/04/2024	Exercise	1	107,774	2316.22	126,635		3,862	1,633			3,862						0001
Purchased Call/AIP/AIP100JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/02/2025	03/07/2024	Exercise	1	297,862	2341.68	134,925		12,526	6,327			12,526						0001
Purchased Call/AIP/AIP100ZS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2025	01/17/2024	Exercise	1	3,277,654	2366.29	68,943	6,827	7,677	850			7,677						0001
Purchased Call/AIP/AIP100JSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2023	04/04/2025	01/11/2024	Exercise	1	517,374	2331.46	155,481		20,005	8,686			20,005						0001
Purchased Call/AIP/AIP100KS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/15/2025	02/21/2024	Exercise	1	228,436	2334.79	48,764		8,372	3,284			8,372						0001
Purchased Call/AIP/AIP100KSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/18/2023	04/17/2025	06/26/2024	Exercise	1	57,893	2335.33	100,741		2,186	895			2,186						0001
Purchased Call/AIP/AIP100KS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/17/2025	05/02/2024	Exercise	1	491,771	2327.91	127,151		19,418	8,389			19,418						0001
Purchased Call/AIP/AIP100KSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/25/2023	04/25/2025	06/10/2024	Exercise	1	48,657	2311.48	88,284		2,115	1,007			2,115						0001
Purchased Call/AIP/AIP100KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/30/2025	07/05/2024	Exercise	1	377,141	2318.73	114,753		15,453	6,771			15,453						0001
Purchased Call/CSII/CSII000LSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/12/2022	01/11/2024	01/16/2024	Exercise	1	71,318	275.61	2,826		1,682	1,643			1,682		(39)				0001
Purchased Call/CSII/CSII000LSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/14/2022	01/16/2024	01/18/2024	Exercise	1	1,277,609	276.42	51,360		17,977	16,917			17,977		(1,060)				0001
Purchased Call/AIP/AIP200QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/04/2025	02/06/2024	Exercise	1	1,592,300	2372.04	32,353	3,807	4,381	574			4,381						0001
Purchased Call/SPX/SPX8159SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJB6JWY9T8IKCSX06	10/06/2023	10/08/2024	10/10/2024	Exercise	1	5,787,000	4308.5	347,220		648,144				(139,628)			300,924			0001
Purchased Call/AIP/AIP100LSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/04/2023	05/02/2025	03/20/2024	Exercise	1	228,661	2296.95	81,477		11,312	5,967			11,312						0001
Purchased Call/AIP/AIP100LSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/05/2025	07/02/2024	Exercise	1	632,180	2311.53	86,155		5,196	2,574			5,196						0001
Purchased Call/AIP/AIP100LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/07/2025	05/13/2024	Exercise	1	140,356	2311.53	118,282		5,760	2,473			5,760						0001
Purchased Call/AIP/AIP100LSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/13/2025	06/06/2024	Exercise	1	168,804	2310.48	44,120		7,307	3,300			7,307						0001
Purchased Call/AIP/AIP100LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/12/2025	06/13/2024	Exercise	1	45,609	2310.48	53,069		1,991	909			1,991						0001
Purchased Call/AIP/AIP100LSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/16/2023	05/16/2025	05/29/2024	Exercise	1	233,430	2308.22	82,800		10,513	4,962			10,513						0001
Purchased Call/CSII/CSII000LST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/21/2022	01/22/2024	01/24/2024	Expire	1	337,166	276.42	13,554		(392)				(392)						0001
Purchased Call/CSII/CSII000LSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/21/2022	01/19/2024	01/23/2024	Exercise	1	81,892	276.54	3,266		96	15			96		(81)				0001
Purchased Call/CSII/CSII000MSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/02/2022	03/01/2024	03/05/2024	Expire	1	281,837	282.36	11,638		(960)				(960)						0001
Purchased Call/AIP/AIP200QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2025	02/13/2024	Exercise	1	2,104,017	2378.62	36,763	8,024	7,892	(132)			7,892						0001
Purchased Call/AIP/AIP200QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/14/2025	02/20/2024	Exercise	1	9,717,074	2384.12	209,982	15,432	14,618	(814)			14,618						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/23/2023	05/23/2025	02/16/2024	Exercise	1	322,618	2314.33	103,185		13,509	5,837			13,509		(6,252)				0001
Purchased Call/AIP/AIP100NSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2023	05/23/2025	02/08/2024	Exercise	1	134,378	2307.31	126,786		6,426	3,200			6,426						0001
Purchased Call/AIP/AIP100NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/25/2023	05/23/2025	11/12/2024	Exercise	1	35,869	2311.15	92,741		2,085	1,222			2,085						0001
Purchased Call/AIP/AIP100NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/03/2025	04/26/2024	Exercise	1	259,211	2334.39	39,021		9,624	3,267			9,624						0001
Purchased Call/AIP/AIP100NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/04/2025	02/08/2024	Exercise	1	183,226	2334.39	103,063		7,293	2,797			7,293						0001
Purchased Call/AIP/AIP100NS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/05/2023	06/05/2025	06/18/2024	Exercise	1	120,919	2330.75	92,770		4,921	1,940			4,921		(2,547)				0001
Purchased Call/AIP/AIP100NS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/06/2025	02/23/2024	Exercise	1	239,712	2342.31	120,056		8,462	2,542			8,462						0001
Purchased Call/AIP/AIP100NS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/11/2025	06/18/2024	Exercise	1	207,847	2342.99	108,644		7,570	2,416			7,570						0001
Purchased Call/AIP/AIP100NSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/09/2025	08/23/2024	Exercise	1	133,972	2342.99	109,653		5,075	1,767			5,075						0001
Purchased Call/AIP/AIP100NST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/20/2023	06/20/2025	04/25/2024	Exercise	1	431,399	2357.76	165,875		10,422	2,778			10,422						0001
Purchased Call/AIP/AIP2000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/19/2025	02/21/2024	Exercise	1	9,587,657	2380.01	225,207	7,237	6,832	(405)			6,832						0001
Purchased Call/AIP/AIP2001SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/21/2025	02/27/2024	Exercise	1	7,004,490	2395.99	157,160	7,864	6,801	(1,063)			6,801						0001
Purchased Call/AIP/AIP2001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2025	02/27/2024	Exercise	1	5,512,429	2395.99	114,277	11,767	10,050	(1,717)			10,050						0001
Purchased Call/AIP/AIP2001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/25/2025	02/27/2024	Exercise	1	2,881,187	2395.99	61,601	5,358	4,795	(564)			4,795						0001
Purchased Call/CSII/CSII000NSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/25/2022	03/26/2024	03/28/2024	Expire	1	781,811	285.54	30,100			(3,514)					(3,514)				0001
Purchased Call/CSII/CSII000NSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/06/2022	04/04/2024	04/08/2024	Exercise	1	3,211,878	283.17	128,223		49,559	32,989			49,559		(16,569)				0001
Purchased Call/CSII/CSII000S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/14/2022	04/16/2024	01/19/2024	Exercise	1	2,364,514	289.51	90,797		106	(13,096)			106		(13,202)				0001
Purchased Call/AIP/AIP100NSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/25/2025	06/04/2024	Exercise	1	189,891	2339.42	93,320		6,575	1,755			6,575						0001
Purchased Call/AIP/AIP1000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2023	06/27/2025	02/15/2024	Exercise	1	520,451	2355.09	171,155		19,908	6,671			19,908						0001
Purchased Call/AIP/AIP1000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/01/2025	02/07/2024	Exercise	1	182,919	2371.57	54,335		5,056	363			5,056						0001
Purchased Call/AIP/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	07/02/2025	06/28/2024	Exercise	1	163,472	2371.57	109,107		5,881	1,684			5,881						0001
Purchased Call/AIP/AIP1000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	07/03/2025	01/25/2024	Exercise	1	398,111	2358.62	168,385		13,034	2,982			13,034						0001
Purchased Call/AIP/AIP2001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/26/2025	02/28/2024	Exercise	1	10,748,348	2389.77	240,691	15,943	13,066	(2,876)			13,066						0001
Purchased Call/AIP/AIP2001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/28/2025	03/01/2024	Exercise	1	3,114,615	2390.04	75,252	2,231	1,856	(375)			1,856						0001
Purchased Call/AIP/AIP2001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/28/2025	03/04/2024	Exercise	1	5,879,609	2395.92	130,886	9,514	8,871	(643)			8,871						0001
Purchased Call/AIP/AIP2001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	03/04/2025	03/06/2024	Exercise	1	7,073,783	2400.07	142,620	12,222	12,198	(24)			12,198						0001
Purchased Call/AIP/AIP2001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/06/2025	03/08/2024	Exercise	1	11,048,496	2397.64	255,113	13,433	14,038	604			14,038						0001
Purchased Call/AIP/AIP2002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2025	03/12/2024	Exercise	1	4,693,762	2407.45	97,997	9,908	9,677	(231)			9,677						0001
Purchased Call/CSII/CSII000PS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/20/2022	05/22/2024	05/24/2024	Expire	1	2,116,023	290.93	84,702			(16,542)					(16,542)				0001
Purchased Call/AIP/AIP2002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/18/2025	03/20/2024	Exercise	1	8,732,843	2407.13	183,589	19,119	19,768	649			19,768						0001

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Purchased Call/AIP/AIP100PS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/14/2025	07/19/2024	Exercise	1	399,325	2372.7	73,000		12,384	2,048			12,384						0001
Purchased Call/AIP/AIP100PSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/17/2025	07/22/2024	Exercise	1	496,898	2377.39	155,566		3,657	460			3,657						0001
Purchased Call/AIP/AIP100PSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/19/2023	07/18/2025	05/24/2024	Exercise	1	185,052	2385.3	106,238		5,037	220			5,037						0001
Purchased Call/AIP/AIP100PSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/21/2025	03/05/2024	Exercise	1	249,527	2391.02	105,290		7,373	853			7,373						0001
Purchased Call/AIP/AIP100PSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/26/2023	07/25/2025	07/23/2024	Exercise	1	120,324	2397.85	133,024		3,247	95			3,247						0001
Purchased Call/AIP/AIP100PST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/27/2023	07/25/2025	02/27/2024	Exercise	1	538,873	2380.39	124,370		10,797	410			10,797						0001
Purchased Call/AIP/AIP100PSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/28/2025	06/25/2024	Exercise	1	191,553	2386.65	104,417		5,062	(4)			5,062						0001
Purchased Call/AIP/AIP100PSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/29/2025	04/25/2024	Exercise	1	54,296	2386.65	51,483		1,364	(73)			1,364						0001
Purchased Call/AIP/AIP100QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/31/2025	01/26/2024	Exercise	1	128,445	2389.67	131,655		3,153	(253)			3,153						0001
Purchased Call/AIP/AIP100QS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/01/2025	04/19/2024	Exercise	1	303,983	2373.94	98,567		8,887	802			8,887						0001
Purchased Call/CSII/CSII000QSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/13/2022	07/12/2024	07/16/2024	Expire	1	883,653	287.75	32,445			(8,686)					(8,686)				0001
Purchased Call/AIP/AIP2002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2025	03/19/2024	Exercise	1	4,241,209	2400.68	73,978	16,026	17,828	1,801			17,828						0001
Purchased Call/AIP/AIP2003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2025	04/01/2024	Exercise	1	4,141,008	2442.02	84,401	9,769	5,820	(3,950)			5,820						0001
Purchased Call/AIP/AIP2003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/03/2024	04/03/2025	04/05/2024	Exercise	1	11,341,785	2423.4	262,239	7,798	4,639	(3,159)			4,639						0001
Purchased Call/AIP/AIP2003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/11/2025	04/15/2024	Exercise	1	9,987,777	2410.62	218,589	11,626	7,721	(3,905)			7,721						0001
Purchased Call/AIP/AIP2003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2025	04/16/2024	Exercise	1	3,423,836	2388.55	66,002	10,653	9,733	(920)			9,733						0001
Purchased Call/AIP/AIP100QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2025	04/05/2024	Exercise	1	142,893	2374.03	89,299		4,519	702			4,519						0001
Purchased Call/AIP/AIP100QSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/06/2025	06/17/2024	Exercise	1	44,641	2369.48	42,970		1,475	276			1,475						0001
Purchased Call/AIP/AIP100QSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2025	06/25/2024	Exercise	1	270,338	2382.25	120,988		9,837	2,998			9,837						0001
Purchased Call/AIP/AIP100QSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2025	09/09/2024	Exercise	1	38,637	2371.83	104,443		961	(81)			961						0001
Purchased Call/AIP/AIP100QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/08/2025	07/01/2024	Exercise	1	219,590	2359.41	89,128		7,698	1,762			7,698						0001
Purchased Call/AIP/AIP100QSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	10/16/2024	Exercise	1	67,598	2341.46	72,457		2,882	1,164			2,882						0001
Purchased Call/AIP/AIP100QSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2025	02/01/2024	Exercise	1	476,080	2330.3	114,010		20,404	7,473			20,404						0001
Purchased Call/AIP/AIP100RS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/18/2025	06/14/2024	Exercise	1	93,278	2316.89	64,715		4,270	1,712			4,270						0001
Purchased Call/AIP/AIP100RS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/20/2025	08/23/2024	Exercise	1	39,549	2316.89	62,787		1,764	679			1,764						0001
Purchased Call/CSII/CSII000RSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/11/2022	08/09/2024	05/06/2024	Exercise	1	2,217,032	286.11	84,031		721	(24,985)			721		(25,705)				0001
Purchased Call/AIP/AIP2003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	04/01/2025	04/03/2024	Exercise	1	5,696,711	2433.69	123,159	5,701	2,792	(2,910)			2,792						0001
Purchased Call/AIP/AIP2003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/10/2025	04/12/2024	Exercise	1	5,805,291	2404.55	138,713	3,568	3,165	(403)			3,165						0001
Purchased Call/AIP/AIP100FS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/08/2024	01/10/2024	Exercise	1	4,449,168	2355.34	113,421		33,661	31,458			33,661		(2,203)				0001
Purchased Call/AIP/AIP100RS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/21/2025	05/09/2024	Exercise	1	158,809	2322.11	117,134		4,446	1,952			4,446		(1,197)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100RSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	05/29/2024	Exercise	1	218,501	2324.73	109,535		9,740	3,736			9,740						0001
Purchased Call/AIP/AIP100RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2025	01/31/2024	Exercise	1	142,514	2309.41	35,998		6,427	2,485			6,427						0001
Purchased Call/AIP/AIP100RSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/25/2025	03/28/2024	Exercise	1	146,624	2309.41	92,535		7,452	3,397			7,452						0001
Purchased Call/AIP/AIP100RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/29/2025	07/11/2024	Exercise	1	332,601	2338.64	112,249		10,163	4,216			10,163						0001
Purchased Call/AIP/AIP100SSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	09/05/2025	03/08/2024	Exercise	1	235,797	2333.47	193,532		9,995	3,352			9,995						0001
Purchased Call/AIP/AIP100SSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/12/2025	07/09/2024	Exercise	1	103,176	2319.61	85,717		5,850	2,919			5,850						0001
Purchased Call/AIP/AIP100SSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2025	04/16/2024	Exercise	1	141,910	2324.1	83,038		6,312	2,390			6,312						0001
Purchased Call/AIP/AIP100SSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	05/09/2024	Exercise	1	227,151	2329.52	79,492		9,360	2,872			9,360						0001
Purchased Call/AIP/AIP2004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2025	04/24/2024	Exercise	1	7,164,129	2355.02	184,748	5,323	6,873	1,550			6,873						0001
Purchased Call/AIP/AIP2004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	05/01/2025	05/03/2024	Exercise	1	9,057,663	2359.09	205,749	13,739	15,905	2,167			15,905						0001
Purchased Call/AIP/AIP2005S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/09/2025	05/13/2024	Exercise	1	7,868,466	2391.83	176,987	11,422	11,825	403			11,825						0001
Purchased Call/AIP/AIP2005S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/09/2025	05/14/2024	Exercise	1	15,389,351	2391.29	360,627	14,628	13,962	(666)			13,962						0001
Purchased Call/AIP/AIP2005SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/13/2025	05/15/2024	Exercise	1	7,123,567	2388.25	171,750	7,309	6,359	(949)			6,359						0001
Purchased Call/CSII/CSII000RSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/26/2022	08/27/2024	01/16/2024	Exercise	1	1,502,804	290.92	55,453		1,381	(16,824)			1,381		(18,205)				0001
Purchased Call/AIP/AIP2004SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/24/2025	04/26/2024	Exercise	1	12,404,202	2369.39	287,266	14,515	15,952	1,437			15,952						0001
Purchased Call/AIP/AIP100GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/31/2023	01/31/2024	01/26/2024	Exercise	1	6,546,626	2372.4	167,066		118	(13,754)			118		(13,873)				0001
Purchased Call/AIP/AIP100SSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	07/01/2024	Exercise	1	177,910	2292.36	87,628		10,553	5,430			10,553						0001
Purchased Call/AIP/AIP100TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/26/2025	01/10/2024	Exercise	1	197,599	2277.27	93,912		11,893	6,171			11,893						0001
Purchased Call/AIP/AIP100TSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	10/01/2025	06/27/2024	Exercise	1	41,228	2280.33	29,094		2,449	1,242			2,449						0001
Purchased Call/AIP/AIP100TSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	06/25/2024	Exercise	1	550,900	2261.4	132,495		22,862	13,713			22,862						0001
Purchased Call/AIP/AIP100TSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/09/2025	04/04/2024	Exercise	1	231,106	2276.01	141,740		14,699	7,950			14,699						0001
Purchased Call/AIP/AIP2005SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2025	05/21/2024	Exercise	1	4,794,943	2402.66	106,643	7,814	5,520	(2,294)			5,520						0001
Purchased Call/AIP/AIP2005SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/21/2025	05/23/2024	Exercise	1	8,422,695	2404.07	185,114	11,272	9,589	(1,683)			9,589						0001
Purchased Call/AIP/AIP2006S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2025	05/30/2024	Exercise	1	7,787,930	2381.85	178,067	3,183	3,287	104			3,287						0001
Purchased Call/AIP/AIP2006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/30/2025	06/04/2024	Exercise	1	17,044,385	2382.19	400,168	14,928	14,717	(211)			14,717						0001
Purchased Call/AIP/AIP100HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2023	02/16/2024	01/12/2024	Exercise	1	3,859,464	2369.62	84,006		17,139	6,377			17,139		(10,761)				0001
Purchased Call/AIP/AIP100HS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/20/2024	02/22/2024	Exercise	1	6,602,572	2363.02	137,917		36,240	17,175			36,240		(19,064)				0001
Purchased Call/AIP/AIP100HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/28/2024	03/01/2024	Exercise	1	1,701,492	2345.95	40,891		31,978	25,428			31,978		(6,550)				0001
Purchased Call/AIP/AIP2004SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/02/2025	05/07/2024	Exercise	1	12,143,971	2376.51	282,430	14,983	14,767	(215)			14,767						0001
Purchased Call/AIP/AIP2005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/15/2025	05/17/2024	Exercise	1	9,038,699	2404.41	218,727	4,419	3,854	(565)			3,854						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP2005SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/22/2025	05/24/2024	Exercise	1	9,546,703	2397.12	227,902	5,801	3,948	(1,853)			3,948						0001
Purchased Call/AIP/AIP100JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/22/2024	03/11/2024	Exercise	1	5,564,676	2316.22	137,517		248,320	217,332			248,320		(30,989)				0001
Purchased Call/AIP/AIP100JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/28/2024	03/06/2024	Exercise	1	6,978,030	2331.23	177,717		330,723	287,673			330,723		(43,051)				0001
Purchased Call/AIP/AIP100KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/15/2024	03/14/2024	Exercise	1	2,384,324	2334.79	60,553		36,554	19,037			36,554		(17,517)				0001
Purchased Call/AIP/AIP2006SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/04/2025	06/06/2024	Exercise	1	7,886,495	2373.38	180,969	12,387	14,059	1,672			14,059						0001
Purchased Call/AIP/AIP2006SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/05/2025	06/07/2024	Exercise	1	7,878,012	2388.35	184,363	8,010	9,048	1,038			9,048						0001
Purchased Call/AIP/AIP2006SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/13/2025	06/17/2024	Exercise	1	7,665,402	2397.17	184,891	5,285	4,596	(688)			4,596						0001
Purchased Call/AIP/AIP2007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/20/2025	06/24/2024	Exercise	1	11,429,067	2401.32	266,751	12,663	12,549	(114)			12,549						0001
Purchased Call/AIP/AIP2007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	06/25/2024	Exercise	1	14,970,247	2401.7	342,885	17,706	16,962	(744)			16,962						0001
Purchased Call/AIP/AIP2007SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2025	06/25/2024	Exercise	1	5,162,063	2401.7	125,801	2,916	1,975	(941)			1,975						0001
Purchased Call/AIP/AIP100US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	06/03/2024	Exercise	1	124,772	2293.6	78,568		6,670	3,016			6,670						0001
Purchased Call/AIP/AIP100US4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2025	07/02/2024	Exercise	1	164,765	2271.68	28,929		9,694	4,838			9,694						0001
Purchased Call/AIP/AIP100USL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/20/2025	02/07/2024	Exercise	1	166,771	2248.49	74,263		11,802	6,836			11,802						0001
Purchased Call/AIP/AIP100USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/24/2025	10/31/2024	Exercise	1	113,580	2253.12	81,322		8,747	5,354			8,747						0001
Purchased Call/AIP/AIP100UST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/24/2025	02/13/2024	Exercise	1	195,787	2239.36	95,101		13,511	7,654			13,511						0001
Purchased Call/AIP/AIP100VS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2025	02/09/2024	Exercise	1	224,367	2231.62	213,757		16,696	9,932			16,696						0001
Purchased Call/AIP/AIP100VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/31/2025	04/05/2024	Exercise	1	459,662	2237.56	132,127		30,941	17,063			30,941						0001
Purchased Call/AIP/AIP100VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2025	05/02/2024	Exercise	1	287,196	2242.49	149,692		21,478	12,795			21,478						0001
Purchased Call/AIP/AIP100VSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/03/2025	02/29/2024	Exercise	1	217,132	2280.08	104,418		12,925	6,282			12,925						0001
Purchased Call/AIP/AIP100VSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	03/11/2024	Exercise	1	167,605	2275.08	116,508		10,843	6,174			10,843						0001
Purchased Call/AIP/AIP2006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/11/2025	06/13/2024	Exercise	1	6,037,121	2386.66	135,744	10,698	11,213	514			11,213						0001
Purchased Call/AIP/AIP100LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/06/2024	05/08/2024	Exercise	1	2,590,584	2311.53	65,801		83,819	60,979			83,819		(22,840)				0001
Purchased Call/AIP/AIP100LSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/14/2024	02/08/2024	Exercise	1	5,260,201	2310.48	131,438		190,454	141,855			190,454		(48,599)				0001
Purchased Call/AIP/AIP2007SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2025	06/28/2024	Exercise	1	8,533,256	2397.73	183,002	18,498	22,990	4,492			22,990						0001
Purchased Call/AIP/AIP2007SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2025	07/03/2024	Exercise	1	5,475,040	2401.71	133,745	5,718	4,883	(836)			4,883						0001
Purchased Call/AIP/AIP2007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2025	07/09/2024	Exercise	1	4,836,324	2424.66	108,268	7,568	5,953	(1,615)			5,953						0001
Purchased Call/AIP/AIP2008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	07/16/2024	Exercise	1	16,467,179	2440.66	404,330	7,023	4,233	(2,790)			4,233						0001
Purchased Call/AIP/AIP2007SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2025	06/26/2024	Exercise	1	7,128,262	2395.28	170,365	7,787	8,597	809			8,597						0001
Purchased Call/AIP/AIP2008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2025	07/17/2024	Exercise	1	8,053,504	2439.56	190,479	10,910	6,479	(4,431)			6,479						0001
Purchased Call/AIP/AIP2008SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2025	07/24/2024	Exercise	1	6,604,183	2419.46	149,993	7,051	5,024	(2,028)			5,024						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/23/2025	07/25/2024	Exercise	1	5,885,626	2417.7	126,354	6,261	4,305	(1,956)			4,305						0001
Purchased Call/AIP/AIP2009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/25/2025	07/29/2024	Exercise	1	8,751,984	2378.14	218,357	4,015	4,419	404			4,419						0001
Purchased Call/AIP/AIP2009SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2025	08/06/2024	Exercise	1	6,458,403	2365.32	150,970	7,506	9,107	1,601			9,107						0001
Purchased Call/AIP/AIP2009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/01/2025	08/06/2024	Exercise	1	13,039,912	2365.32	310,004	10,292	12,898	2,606			12,898						0001
Purchased Call/AIP/AIP2008SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2025	07/23/2024	Exercise	1	5,931,396	2403.4	139,359	5,946	5,028	(918)			5,028						0001
Purchased Call/AIP/AIP2009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2025	08/07/2024	Exercise	1	6,467,593	2349.05	157,911	6,056	9,520	3,463			9,520						0001
Purchased Call/AIP/AIP100VST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/10/2025	04/25/2024	Exercise	1	318,335	2274.31	74,470		12,099	6,335			12,099						0001
Purchased Call/AIP/AIP100VSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	03/29/2024	Exercise	1	292,301	2297.42	135,024		18,379	9,329			18,379						0001
Purchased Call/AIP/AIP100IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/17/2025	09/16/2024	Exercise	1	396,598	2297.12	93,688		3,897	1,715			3,897						0001
Purchased Call/AIP/AIP100ISD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/21/2025	04/08/2024	Exercise	1	429,792	2301.06	179,744		25,272	11,774			25,272						0001
Purchased Call/AIP/AIP100ISK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/26/2025	11/26/2024	Exercise	1	256,584	2299.76	92,806		2,227	1,150			2,227		(166)				0001
Purchased Call/AIP/AIP100ISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/28/2025	01/24/2024	Exercise	1	731,879	2305.13	183,667		23,317	8,455			23,317						0001
Purchased Call/AIP/AIP100ISQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	02/27/2024	Exercise	1	221,875	2310.24	331,598		11,676	4,595			11,676						0001
Purchased Call/AIP/AIP100ISY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2025	01/25/2024	Exercise	1	714,650	2321.95	146,276		7,968	2,099			7,968						0001
Purchased Call/AIP/AIP1000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2024	07/10/2024	Exercise	1	1,860,629	2358.7	46,516		56,031	31,812			56,031		(24,219)				0001
Purchased Call/AIP/AIP1000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/10/2024	03/01/2024	Exercise	1	9,952,685	2365.26	264,739		318,487	179,227			318,487		(139,260)				0001
Purchased Call/AIP/AIP200AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2025	08/16/2024	Exercise	1	7,222,446	2373.17	172,578	7,190	8,169	980			8,169						0001
Purchased Call/AIP/AIP200AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2025	08/20/2024	Exercise	1	7,183,237	2385.01	175,162	4,568	4,819	250			4,819						0001
Purchased Call/AIP/AIP200ASQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/27/2025	08/29/2024	Exercise	1	3,668,531	2392.82	87,054	2,522	2,387	(135)			2,387						0001
Purchased Call/AIP/AIP200ASO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/26/2025	08/28/2024	Exercise	1	6,136,793	2392.6	151,960	2,207	2,381	174			2,381						0001
Purchased Call/AIP/AIP200ASS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2025	08/30/2024	Exercise	1	8,959,921	2386.58	224,065	3,544	4,010	466			4,010						0001
Purchased Call/AIP/AIP200BS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	09/03/2025	09/05/2024	Exercise	1	6,840,039	2379.79	152,223	10,724	12,610	1,886			12,610						0001
Purchased Call/AIP/AIP200BS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2025	09/06/2024	Exercise	1	5,076,536	2377.24	124,125	2,097	2,602	505			2,602						0001
Purchased Call/AIP/AIP100XS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/05/2025	01/08/2024	Exercise	1	368,148	2314.96	92,776		11,937	4,962			11,937						0001
Purchased Call/AIP/AIP100XSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2025	01/26/2024	Exercise	1	336,694	2358.96	180,721		11,720	803			11,720						0001
Purchased Call/AIP/AIP100XSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/12/2025	05/02/2024	Exercise	1	499,295	2379.75	104,487		11,465	(1,850)			11,465						0001
Purchased Call/AIP/AIP100XSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/18/2025	01/08/2024	Exercise	1	329,161	2376.44	101,947		5,722	(5)			5,722						0001
Purchased Call/AIP/AIP100XSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/19/2025	01/16/2024	Exercise	1	659,973	2365.41	115,156		22,696	2,633			22,696						0001
Purchased Call/AIP/AIP100XSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/21/2023	12/19/2025	05/16/2024	Exercise	1	214,481	2379.16	183,321		4,282	(82)			4,282						0001
Purchased Call/AIP/AIP100YSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/22/2025	03/27/2024	Exercise	1	229,254	2378.89	103,249		5,183	321			5,183						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100YS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/26/2025	02/01/2024	Exercise	1	991,544	2386.79	171,363		17,112	(1,638)			17,112						0001
Purchased Call/AIP/AIP100YSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	01/02/2026	01/04/2024	Exercise	1	6,598,154	2375.76	186,797	11,142	11,280	138			11,280						0001
Purchased Call/CSII/CSII000VS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/28/2022	12/26/2024	12/30/2024	Expire	1	446,505	287.56	17,260			(8,604)					(8,604)				0001
Purchased Call/CSII/CSII000VS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/04/2023	01/03/2025	01/24/2024	Exercise	1	56,429	289.21	67,033		539	(505)			539						0001
Purchased Call/CSII/CSII000VSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/12/2023	01/10/2025	01/29/2024	Exercise	1	52,933	293.56	73,471		335	(674)			335						0001
Purchased Call/CSII/CSII000VSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/13/2023	01/13/2025	03/06/2024	Exercise	1	206,697	293.92	102,694		2,137	(1,824)			2,137						0001
Purchased Call/AIP/AIP200BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/05/2025	09/09/2024	Exercise	1	9,236,413	2372.6	210,072	12,468	16,161	3,692			16,161						0001
Purchased Call/AIP/AIP200BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/17/2025	09/19/2024	Exercise	1	3,814,822	2386.73	96,637	691	931	240			931						0001
Purchased Call/AIP/AIP200CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	09/27/2024	Exercise	1	10,564,804	2397.46	258,216	7,636	9,179	1,543			9,179						0001
Purchased Call/AIP/AIP100YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2026	01/05/2024	Exercise	1	3,898,779	2364.15	118,633	7,132	6,736	(396)			6,736						0001
Purchased Call/AIP/AIP100YSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/05/2026	01/09/2024	Exercise	1	2,704,408	2362.63	84,044	3,909	3,663	(246)			3,663						0001
Purchased Call/AIP/AIP100YSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/06/2026	01/09/2024	Exercise	1	1,533,847	2362.63	27,285	12,379	13,108	730			13,108						0001
Purchased Call/AIP/AIP100YSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2026	01/10/2024	Exercise	1	2,532,238	2373.16	78,623	2,062	2,163	101			2,163						0001
Purchased Call/AIP/AIP100YSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2026	01/12/2024	Exercise	1	4,476,417	2370.14	139,076	4,863	5,384	522			5,384						0001
Purchased Call/AIP/AIP100ZS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/13/2026	01/17/2024	Exercise	1	1,579,490	2366.29	34,073	9,657	12,638	2,981			12,638						0001
Purchased Call/AIP/AIP100ZSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2026	01/19/2024	Exercise	1	4,334,941	2355.93	120,972	13,118	15,342	2,225			15,342						0001
Purchased Call/AIP/AIP100ZSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	01/22/2024	Exercise	1	4,557,910	2357.43	127,191	14,496	17,070	2,575			17,070						0001
Purchased Call/AIP/AIP100ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/23/2026	01/25/2024	Exercise	1	5,107,574	2365.91	148,775	10,322	11,523	1,201			11,523						0001
Purchased Call/CSII/CSII000VSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/20/2023	01/22/2025	06/26/2024	Exercise	1	111,176	295.22	17,895		471	(1,707)			471						0001
Purchased Call/AIP/AIP100RS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/20/2024	06/18/2024	Exercise	1	3,310,837	2316.89	82,171		101,058	48,571			101,058		(52,487)				0001
Purchased Call/AIP/AIP200CSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/03/2025	10/07/2024	Exercise	1	8,736,285	2395.43	219,558	4,984	6,065	1,082			6,065						0001
Purchased Call/AIP/AIP200CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2025	10/08/2024	Exercise	1	7,000,443	2403.62	170,244	6,234	6,386	152			6,386						0001
Purchased Call/AIP/AIP200DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/10/2025	10/16/2024	Exercise	1	15,809,324	2415.07	401,779	5,153	4,689	(464)			4,689						0001
Purchased Call/AIP/AIP200DSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/17/2025	10/21/2024	Exercise	1	9,244,330	2420.12	214,453	13,165	11,245	(1,920)			11,245						0001
Purchased Call/AIP/AIP100ZSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	01/26/2024	Exercise	1	5,110,515	2364.04	135,683	17,411	19,179	1,769			19,179						0001
Purchased Call/AIP/AIP100ZSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/27/2026	01/30/2024	Exercise	1	314,238	2361.72	8,094	1,248	1,231	(17)			1,231						0001
Purchased Call/AIP/AIP100ZSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/29/2026	01/31/2024	Exercise	1	3,832,791	2371.42	120,148	3,806	4,297	491			4,297						0001
Purchased Call/AIP/AIP100ZSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/30/2026	02/01/2024	Exercise	1	4,362,681	2371.27	129,674	4,243	4,677	435			4,677						0001
Purchased Call/AIP/AIP2000S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2026	02/02/2024	Exercise	1	3,292,047	2355.35	112,515	1,572	1,927	355			1,927						0001
Purchased Call/AIP/AIP2000S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	02/05/2024	Exercise	1	3,085,657	2367.51	89,716	7,762	8,035	272			8,035						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2000S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/03/2026	02/06/2024	Exercise	1	733,508	2372.04	21,584	1,568	1,755	187			1,755						0001
Purchased Call/AIP/AIP2000SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/06/2026	02/08/2024	Exercise	1	3,495,204	2369.53	111,997	3,284	3,293	9			3,293						0001
Purchased Call/AIP/AIP2000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/06/2026	02/12/2024	Exercise	1	3,511,138	2373.66	103,375	8,523	8,820	297			8,820						0001
Purchased Call/AIP/AIP2000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/24/2025	10/28/2024	Exercise	1	8,124,294	2408.23	206,824	2,078	2,214	136			2,214						0001
Purchased Call/AIP/AIP2000SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	10/29/2024	Exercise	1	11,032,129	2406.88	280,861	3,537	4,082	545			4,082						0001
Purchased Call/AIP/AIP2000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/28/2025	10/30/2024	Exercise	1	6,778,002	2411.73	162,987	6,467	8,491	2,024			8,491						0001
Purchased Call/AIP/AIP200ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/31/2025	11/05/2024	Exercise	1	22,002,845	2397.71	563,706	5,793	7,821	2,028			7,821						0001
Purchased Call/AIP/AIP200ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/06/2025	11/08/2024	Exercise	1	10,867,422	2434.18	277,417	3,587	3,346	(241)			3,346						0001
Purchased Call/AIP/AIP200ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/07/2025	11/12/2024	Exercise	1	9,612,367	2440.13	249,160	781	716	(65)			716						0001
Purchased Call/AIP/AIP200ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	11/13/2024	Exercise	1	23,828,298	2444.29	610,353	4,702	3,243	(1,460)			3,243						0001
Purchased Call/AIP/AIP200ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2025	11/15/2024	Exercise	1	8,506,188	2442.48	215,889	1,394	1,366	(28)			1,366						0001
Purchased Call/AIP/AIP200BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	09/10/2024	Exercise	1	6,248,047	2359.02	140,226	10,174	12,292	2,118			12,292						0001
Purchased Call/AIP/AIP200BSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/10/2025	09/12/2024	Exercise	1	3,361,905	2364.25	84,751	2,335	2,973	638			2,973						0001
Purchased Call/AIP/AIP200BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	09/20/2024	Exercise	1	8,849,644	2386.13	220,457	4,795	6,189	1,394			6,189						0001
Purchased Call/AIP/AIP200BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	09/24/2024	Exercise	1	8,119,859	2397.37	175,515	16,989	19,641	2,652			19,641						0001
Purchased Call/AIP/AIP200CS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/23/2024	09/23/2025	09/25/2024	Exercise	1	6,864,241	2398.67	175,867	680	558	(122)			558						0001
Purchased Call/AIP/AIP200CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	09/30/2024	Exercise	1	11,132,703	2404.57	265,470	10,333	10,478	145			10,478						0001
Purchased Call/AIP/AIP200CSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2025	10/02/2024	Exercise	1	8,488,677	2404.63	200,937	6,624	6,873	249			6,873						0001
Purchased Call/AIP/AIP200CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2025	10/04/2024	Exercise	1	9,415,400	2398.24	234,771	5,326	7,253	1,928			7,253						0001
Purchased Call/AIP/AIP2000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2026	02/16/2024	Exercise	1	2,986,023	2374.85	92,567	4,734	4,973	239			4,973						0001
Purchased Call/AIP/AIP2001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/17/2026	02/21/2024	Exercise	1	924,220	2380.01	22,307	4,327	4,578	251			4,578						0001
Purchased Call/AIP/AIP2001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	02/23/2024	Exercise	1	3,297,384	2380.49	101,987	7,082	7,884	802			7,884						0001
Purchased Call/AIP/AIP2001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/26/2026	02/28/2024	Exercise	1	5,836,545	2389.77	177,380	10,169	11,547	1,378			11,547						0001
Purchased Call/AIP/AIP2001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	03/05/2024	Exercise	1	3,877,862	2401.18	110,644	8,866	8,865	(1)			8,865						0001
Purchased Call/AIP/AIP2001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/06/2026	03/08/2024	Exercise	1	3,414,479	2397.64	99,543	9,721	8,630	(1,091)			8,630						0001
Purchased Call/AIP/AIP2002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	03/12/2024	Exercise	1	2,984,420	2407.45	91,199	4,479	4,121	(358)			4,121						0001
Purchased Call/AIP/AIP2002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/10/2026	03/12/2024	Exercise	1	1,453,871	2407.45	37,233	5,809	5,826	17			5,826						0001
Purchased Call/AIP/AIP200FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/21/2025	11/26/2024	Exercise	1	18,051,801	2440.29	457,609	5,365	4,085	(1,280)			4,085						0001
Purchased Call/AIP/AIP200FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2025	11/26/2024	Exercise	1	3,227,016	2440.29	59,975	11,964	8,957	(3,007)			8,957						0001
Purchased Call/AIP/AIP200FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	12/02/2024	Exercise	1	10,127,211	2446.31	261,999	981	896	(85)			896						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP200FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2025	12/04/2024	Exercise	1	8,496,347	2452.31	215,369	2,885	2,285	(600)			2,285						0001
Purchased Call/AIP/AIP200GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/12/2025	12/17/2024	Exercise	1	20,133,323	2435.42	519,843	1,753	1,315	(438)			1,315						0001
Purchased Call/AIP/AIP200GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2025	12/19/2024	Exercise	1	6,406,442	2429.93	142,961	2,765	2,179	(585)			2,179						0001
Purchased Call/CSII/CSII000YS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/21/2023	04/21/2025	07/30/2024	Exercise	1	163,446	285.97	88,952		3,161	(778)			3,161						0001
Purchased Call/CSII/CSII000YSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/03/2023	05/02/2025	05/21/2024	Exercise	1	72,482	283.77	135,628		2,669	979			2,669						0001
Purchased Call/CSII/CSII000YSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/05/2023	05/02/2025	04/30/2024	Exercise	1	492,544	281.81	84,862		4,715	1,709			4,715						0001
Purchased Call/AIP/AIP2002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/11/2026	03/13/2024	Exercise	1	5,163,667	2408.18	145,223	15,457	13,908	(1,549)			13,908						0001
Purchased Call/AIP/AIP2002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/12/2026	03/14/2024	Exercise	1	2,825,464	2413.54	84,645	4,591	4,160	(431)			4,160						0001
Purchased Call/AIP/AIP2002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/13/2026	03/15/2024	Exercise	1	3,163,507	2416.35	99,322	1,251	1,072	(179)			1,072						0001
Purchased Call/AIP/AIP2002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/17/2026	03/19/2024	Exercise	1	1,584,084	2400.68	35,706	8,601	9,169	567			9,169						0001
Purchased Call/AIP/AIP2002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/16/2026	03/19/2024	Exercise	1	1,091,641	2400.68	31,127	2,667	2,921	254			2,921						0001
Purchased Call/AIP/AIP2002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/18/2026	03/20/2024	Exercise	1	4,684,806	2407.13	152,408	3,637	3,605	(32)			3,605						0001
Purchased Call/AIP/AIP2002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/23/2026	03/26/2024	Exercise	1	2,161,186	2419.7	46,015	13,193	13,063	(130)			13,063						0001
Purchased Call/AIP/AIP2003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/30/2026	04/01/2024	Exercise	1	2,228,182	2442.02	46,353	14,106	11,305	(2,801)			11,305						0001
Purchased Call/AIP/AIP2003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	04/01/2024	Exercise	1	9,320,614	2442.02	252,661	27,453	20,837	(6,616)			20,837						0001
Purchased Call/AIP/AIP000IISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/03/2024	01/05/2024	Expire	1	1,829,758	2527.15	62,928			(173)					(173)				0001
Purchased Call/AIP/AIP000IISI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2022	01/02/2024	01/04/2024	Expire	1	854,623	2532.14	29,022			(40)					(40)				0001
Purchased Call/AIP/AIP000IISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/06/2022	01/05/2024	01/09/2024	Expire	1	1,062,595	2500.93	37,022			(205)					(205)				0001
Purchased Call/AIP/AIP000XS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/12/2024	01/17/2024	Expire	1	352,259	2482.62	10,725			(164)					(164)				0001
Purchased Call/AIP/AIP000XS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/19/2024	01/23/2024	Expire	1	1,781,370	2446.57	57,150			(1,421)					(1,421)				0001
Purchased Call/AIP/AIP000XSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/20/2022	01/19/2024	01/23/2024	Expire	1	1,106,654	2437.5	35,253			(916)					(916)				0001
Purchased Call/AIP/AIP000XSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/19/2024	01/23/2024	Expire	1	1,204,285	2425.09	42,645			(1,061)					(1,061)				0001
Purchased Call/AIP/AIP000XSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/26/2024	01/30/2024	Expire	1	734,409	2406.1	31,577			(1,092)					(1,092)				0001
Purchased Call/AIP/AIP000XSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/31/2022	01/31/2024	02/02/2024	Expire	1	1,439,641	2445.7	52,407			(2,164)					(2,164)				0001
Purchased Call/AIP/AIP000YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/04/2022	02/06/2024	02/08/2024	Expire	1	2,029,233	2446.68	64,346			(3,511)					(3,511)				0001
Purchased Call/AIP/AIP000YS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/07/2024	02/09/2024	Expire	1	1,694,616	2447.7	62,628			(3,198)					(3,198)				0001
Purchased Call/AIP/AIP000YSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/09/2024	02/13/2024	Expire	1	1,458,642	2444.95	51,255			(2,767)					(2,767)				0001
Purchased Call/AIP/AIP000YSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/17/2022	02/16/2024	02/21/2024	Expire	1	1,184,638	2435.25	39,201			(2,497)					(2,497)				0001
Purchased Call/AIP/AIP200DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	10/16/2024	Exercise	1	8,058,541	2415.07	197,189	6,569	6,221	(349)			6,221						0001
Purchased Call/AIP/AIP200DSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	10/22/2024	Exercise	1	16,938,341	2420.85	416,081	10,103	9,309	(794)			9,309						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/21/2025	10/23/2024	Exercise	1	6,080,387	2412.7	150,684	3,316	3,748	432			3,748						0001
Purchased Call/AIP/AIP200DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2025	11/01/2024	Exercise	1	10,632,152	2408.17	263,594	5,077	4,771	(306)			4,771						0001
Purchased Call/AIP/AIP200ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/31/2025	11/04/2024	Exercise	1	10,913,764	2395.59	274,672	4,782	5,421	639			5,421						0001
Purchased Call/AIP/AIP2003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	04/01/2026	04/03/2024	Exercise	1	4,476,603	2433.69	130,374	8,264	6,711	(1,553)			6,711						0001
Purchased Call/AIP/AIP2003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/02/2026	04/04/2024	Exercise	1	2,784,913	2420.4	87,615	3,915	3,877	(38)			3,877						0001
Purchased Call/AIP/AIP2003SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/02/2026	04/09/2024	Exercise	1	5,538,725	2417.64	155,034	17,067	15,156	(1,911)			15,156						0001
Purchased Call/AIP/AIP2003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2026	04/15/2024	Exercise	1	2,968,910	2410.62	84,356	6,488	6,206	(282)			6,206						0001
Purchased Call/AIP/AIP2003SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/15/2026	04/17/2024	Exercise	1	5,071,367	2369.65	161,437	5,163	6,864	1,700			6,864						0001
Purchased Call/AIP/AIP2004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/17/2026	04/23/2024	Exercise	1	4,842,300	2343.2	141,008	14,248	17,500	3,252			17,500						0001
Purchased Call/AIP/AIP2004SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/22/2026	04/24/2024	Exercise	1	4,517,400	2355.02	132,249	15,802	20,425	4,623			20,425						0001
Purchased Call/AIP/AIP000ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2024	03/12/2024	Expire	1	1,796,636	2409.16	65,344			(6,018)			(6,018)						0001
Purchased Call/AIP/AIP000ZSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/07/2024	03/11/2024	Expire	1	2,031,980	2413.02	71,689			(6,513)			(6,513)						0001
Purchased Call/AIP/AIP100QS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/17/2022	03/15/2024	03/19/2024	Expire	1	1,647,215	2438.12	57,985			(5,930)			(5,930)						0001
Purchased Call/AIP/AIP100QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/18/2022	03/19/2024	03/21/2024	Expire	1	667,173	2442.69	23,205			(2,487)			(2,487)						0001
Purchased Call/AIP/AIP100QSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2022	03/20/2024	03/22/2024	Expire	1	558,130	2442.69	19,673			(2,139)			(2,139)						0001
Purchased Call/AIP/AIP100QSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/28/2024	04/01/2024	Expire	1	1,603,440	2451.93	57,193			(6,843)			(6,843)						0001
Purchased Call/AIP/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/04/2022	04/04/2024	04/08/2024	Expire	1	2,529,451	2452.69	82,546			(10,658)			(10,658)						0001
Purchased Call/AIP/AIP100TS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/05/2024	04/09/2024	Expire	1	4,305,536	2445.56	143,433			(18,727)			(18,727)						0001
Purchased Call/AIP/AIP200ESN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/12/2024	11/12/2025	11/14/2024	Exercise	1	8,208,986	2442.74	202,996	4,714	3,848	(866)			3,848						0001
Purchased Call/AIP/AIP200FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2024	11/20/2025	11/22/2024	Exercise	1	11,746,333	2432.11	305,934	802	800	(3)			800						0001
Purchased Call/AIP/AIP200GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/09/2025	12/11/2024	Exercise	1	6,944,114	2444.54	168,750	4,009	2,572	(1,437)			2,572						0001
Purchased Call/AIP/AIP2004SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/28/2026	04/30/2024	Exercise	1	1,868,005	2379.55	60,399	1,743	1,799	56			1,799						0001
Purchased Call/AIP/AIP2004SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	04/30/2024	Exercise	1	4,063,405	2379.55	126,668	5,742	6,030	288			6,030						0001
Purchased Call/AIP/AIP2004SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/30/2026	05/02/2024	Exercise	1	2,617,827	2366.53	82,067	3,183	3,850	668			3,850						0001
Purchased Call/AIP/AIP2004SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/01/2026	05/07/2024	Exercise	1	4,860,679	2376.51	109,577	29,578	32,831	3,253			32,831						0001
Purchased Call/AIP/AIP2004SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/05/2026	05/07/2024	Exercise	1	2,454,476	2376.51	76,446	3,871	4,145	274			4,145						0001
Purchased Call/AIP/AIP2004SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2024	05/04/2026	05/07/2024	Exercise	1	1,503,085	2376.51	38,311	6,622	7,172	550			7,172						0001
Purchased Call/AIP/AIP2005S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/06/2024	05/06/2026	05/08/2024	Exercise	1	3,399,873	2386.32	108,168	3,932	3,994	62			3,994						0001
Purchased Call/AIP/AIP2005SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/11/2026	05/14/2024	Exercise	1	1,957,086	2391.29	64,126	1,501	1,108	(393)			1,108						0001
Purchased Call/AIP/AIP2005SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/13/2024	05/13/2026	05/15/2024	Exercise	1	4,862,451	2388.25	145,166	12,490	13,032	542			13,032						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP2005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/15/2026	05/21/2024	Exercise	1	3,615,476	2402.66	111,346	6,175	5,560	(615)			5,560						0001
Purchased Call/AIP/AIP1001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/23/2024	04/25/2024	Expire	1	914,423	2420.15	30,725			(4,769)					(4,769)				0001
Purchased Call/AIP/AIP1002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2022	04/26/2024	04/30/2024	Expire	1	3,218,097	2406.15	110,307			(17,591)					(17,591)				0001
Purchased Call/AIP/AIP1002S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/27/2022	04/26/2024	04/30/2024	Expire	1	1,756,346	2406.81	58,058			(9,300)					(9,300)				0001
Purchased Call/AIP/AIP1002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/28/2022	04/26/2024	04/30/2024	Expire	1	2,514,744	2418.71	80,319			(12,867)					(12,867)				0001
Purchased Call/AIP/AIP1002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/30/2024	05/02/2024	Expire	1	1,393,636	2399.39	46,904			(7,732)					(7,732)				0001
Purchased Call/AIP/AIP1002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/07/2024	02/06/2024	Exercise	1	1,318,519	2390.52	44,302		495	(7,234)			495		(7,729)				0001
Purchased Call/AIP/AIP1002SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/10/2024	05/14/2024	Exercise	1	2,614,297	2367.7	87,376		26,047	10,446			26,047		(15,601)				0001
Purchased Call/AIP/AIP1003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/20/2022	05/20/2024	01/25/2024	Exercise	1	2,001,471	2365	66,507		32,174	19,334			32,174		(12,841)				0001
Purchased Call/CSII/CSII10009N	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/20/2023	07/18/2025	04/01/2024	Exercise	1	702,022	288.36	139,254		18,370	(1,454)			18,370						0001
Purchased Call/AIP/AIP2005SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/20/2026	05/22/2024	Exercise	1	4,577,432	2403.08	119,118	18,893	17,895	(998)			17,895						0001
Purchased Call/AIP/AIP2005ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/21/2026	05/23/2024	Exercise	1	2,964,881	2404.07	92,967	2,898	2,582	(317)			2,582						0001
Purchased Call/AIP/AIP2006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/26/2026	05/29/2024	Exercise	1	2,926,075	2388.26	83,877	7,361	6,887	(474)			6,887						0001
Purchased Call/AIP/AIP2006S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/30/2024	05/29/2026	06/03/2024	Exercise	1	3,661,602	2370.77	95,464	16,798	19,727	2,928			19,727						0001
Purchased Call/AIP/AIP2006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	06/04/2024	Exercise	1	4,978,920	2382.19	155,633	6,861	8,017	1,156			8,017						0001
Purchased Call/AIP/AIP2006SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/10/2026	06/12/2024	Exercise	1	3,074,646	2388.19	105,647	927	842	(85)			842						0001
Purchased Call/AIP/AIP2007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/16/2026	06/18/2024	Exercise	1	3,355,859	2394.47	75,715	20,031	18,589	(1,442)			18,589						0001
Purchased Call/AIP/AIP2007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/23/2026	06/25/2024	Exercise	1	2,252,128	2401.7	61,171	8,151	7,605	(546)			7,605						0001
Purchased Call/AIP/AIP000IISR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2022	01/05/2024	01/09/2024	Expire	1	508,611	2497.72	16,435			(91)					(91)				0001
Purchased Call/AIP/AIP000IIST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2022	01/11/2024	01/16/2024	Expire	1	1,137,136	2504.33	33,382			(462)					(462)				0001
Purchased Call/AIP/AIP000IISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/10/2024	01/12/2024	Expire	1	1,782,925	2500.21	64,322			(796)					(796)				0001
Purchased Call/AIP/AIP000IISZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/14/2022	01/12/2024	01/17/2024	Expire	1	1,583,807	2491.17	49,348			(751)					(751)				0001
Purchased Call/AIP/AIP000XS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/18/2022	01/18/2024	01/22/2024	Expire	1	1,581,835	2457.18	49,872			(1,169)					(1,169)				0001
Purchased Call/AIP/AIP000YSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/12/2024	02/14/2024	Expire	1	267,322	2444.95	9,516			(551)					(551)				0001
Purchased Call/AIP/AIP1003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2022	05/24/2024	05/29/2024	Exercise	1	1,812,037	2363.39	66,989		19,068	5,759			19,068		(13,309)				0001
Purchased Call/AIP/AIP1003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/26/2022	05/24/2024	02/22/2024	Exercise	1	3,116,814	2380.02	104,769		11,889	(9,063)			11,889		(20,952)				0001
Purchased Call/AIP/AIP1003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/29/2024	05/21/2024	Exercise	1	1,148,135	2391.23	37,169		565	(7,080)			565		(7,645)				0001
Purchased Call/AIP/AIP1003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/24/2024	03/20/2024	Exercise	1	1,612,772	2391.23	52,922		746	(9,818)			746		(10,564)				0001
Purchased Call/AIP/AIP1003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/27/2022	05/28/2024	05/21/2024	Exercise	1	1,085,013	2391.23	36,565		470	(6,973)			470		(7,444)				0001
Purchased Call/AIP/AIP1004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/05/2024	04/01/2024	Exercise	1	2,662,944	2383.62	89,014		8,480	(10,599)			8,480		(19,080)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP1004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/03/2024	04/01/2024	Exercise	1	1,626,044	2383.62	54,296		1,739	(9,787)			1,739		(11,526)				0001
Purchased Call/AIP/AIP1004SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/14/2024	06/18/2024	Exercise	1	1,981,565	2336.77	48,749	4,599	43,596	27,894			43,596		(15,702)				0001
Purchased Call/CSII/CSII1001SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/11/2023	08/11/2025	07/09/2024	Exercise	1	48,116	293.87	77,720		676	(787)			676						0001
Purchased Call/AIP/AIP000YSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/09/2024	02/13/2024	Expire	1	1,223,346	2458.64	38,948			(2,105)					(2,105)				0001
Purchased Call/AIP/AIP000ZS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/23/2024	02/27/2024	Expire	1	1,276,529	2440.02	42,932			(3,151)					(3,151)				0001
Purchased Call/AIP/AIP000ZS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/25/2022	02/26/2024	02/28/2024	Expire	1	1,884,106	2440.02	64,245			(4,964)					(4,964)				0001
Purchased Call/AIP/AIP000ZSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/09/2022	03/06/2024	03/08/2024	Expire	1	1,416,942	2429.14	44,152			(3,948)					(3,948)				0001
Purchased Call/AIP/AIP1000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/23/2022	03/22/2024	03/26/2024	Expire	1	2,049,041	2439.51	72,346			(8,069)					(8,069)				0001
Purchased Call/AIP/AIP1000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/25/2024	03/27/2024	Expire	1	1,883,368	2450.58	65,350			(7,557)					(7,557)				0001
Purchased Call/AIP/AIP1004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/15/2022	06/14/2024	03/05/2024	Exercise	1	3,033,661	2338.82	97,406		75,949	53,102			75,949		(22,847)				0001
Purchased Call/AIP/AIP1004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/16/2022	06/14/2024	02/22/2024	Exercise	1	2,956,684	2319.23	101,732		95,783	72,365			95,783		(23,418)				0001
Purchased Call/AIP/AIP1004ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/17/2022	06/18/2024	02/06/2024	Exercise	1	2,260,484	2318.89	80,025		81,864	63,173			81,864		(18,691)				0001
Purchased Call/AIP/AIP1005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/23/2022	06/21/2024	06/25/2024	Exercise	1	2,103,126	2325.9	71,457		68,540	51,495			68,540		(17,045)				0001
Purchased Call/AIP/AIP1005SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/29/2022	06/28/2024	04/01/2024	Exercise	1	3,754,643	2332.11	128,542		117,180	84,847			117,180		(32,333)				0001
Purchased Call/CSII/CSII1001ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/31/2023	08/29/2025	05/03/2024	Exercise	1	156,637	292.5	89,723		3,350	(1,580)			3,350						0001
Purchased Call/CSII/CSII1001SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/01/2023	08/29/2025	01/19/2024	Exercise	1	51,057	293.21	146,709		763	(804)			763						0001
Purchased Call/CSII/CSII1001SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/01/2023	09/04/2025	03/07/2024	Exercise	1	102,516	293.21	62,119		1,783	(1,376)			1,783						0001
Purchased Call/CSII/CSII1002S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/07/2023	09/05/2025	08/12/2024	Exercise	1	105,827	293.42	149,320		2,220	(1,054)			2,220						0001
Purchased Call/AIP/AIP2007SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/24/2026	06/26/2024	Exercise	1	4,762,731	2395.28	153,111	6,125	5,784	(342)			5,784						0001
Purchased Call/AIP/AIP2007SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	07/01/2024	Exercise	1	3,629,601	2405.26	101,636	11,420	12,290	870			12,290						0001
Purchased Call/AIP/AIP2007SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/29/2026	07/02/2024	Exercise	1	3,007,154	2403.95	91,460	5,993	5,973	(20)			5,973						0001
Purchased Call/AIP/AIP2008S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/06/2026	07/09/2024	Exercise	1	1,606,619	2424.66	45,774	4,924	5,077	153			5,077						0001
Purchased Call/AIP/AIP2008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/15/2026	07/17/2024	Exercise	1	5,586,230	2439.56	176,983	12,447	9,588	(2,858)			9,588						0001
Purchased Call/AIP/AIP2008ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/20/2026	07/23/2024	Exercise	1	2,056,692	2403.4	44,813	13,277	11,607	(1,670)			11,607						0001
Purchased Call/AIP/AIP2009S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/29/2026	07/31/2024	Exercise	1	3,313,655	2387.09	105,358	3,369	4,137	768			4,137						0001
Purchased Call/AIP/AIP2009SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/03/2026	08/06/2024	Exercise	1	3,156,322	2365.32	89,511	10,638	10,927	289			10,927						0001
Purchased Call/AIP/AIP2009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/07/2026	08/12/2024	Exercise	1	4,383,853	2361.31	136,443	8,732	10,650	1,918			10,650						0001
Purchased Call/AIP/AIP2009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/12/2024	08/12/2026	08/14/2024	Exercise	1	4,253,512	2361.58	150,344	2,118	2,930	812			2,930						0001
Purchased Call/AIP/AIP200ASA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2026	08/20/2024	Exercise	1	3,467,496	2385.01	100,403	10,796	10,911	116			10,911						0001
Purchased Call/AIP/AIP200ASC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/19/2024	08/19/2026	08/21/2024	Exercise	1	4,820,217	2390.28	147,250	10,420	10,356	(65)			10,356						0001

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Purchased Call/AIP/AIP200ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/26/2024	08/26/2026	08/28/2024	Exercise	1	4,058,965	2392.6	136,806	2,305	2,561	256			2,561						0001
Purchased Call/AIP/AIP200ASY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/31/2026	09/04/2024	Exercise	1	3,593,031	2395.52	115,768	4,912	5,067	155			5,067						0001
Purchased Call/AIP/AIP1000SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/25/2022	03/26/2024	03/28/2024	Expire	1	911,358	2450.58	31,351			(3,660)			(3,660)						0001
Purchased Call/AIP/AIP1000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/29/2022	03/27/2024	03/29/2024	Expire	1	1,023,313	2450.58	37,206			(4,403)			(4,403)						0001
Purchased Call/AIP/AIP1000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/30/2022	03/28/2024	04/01/2024	Expire	1	1,947,596	2457.56	64,271			(7,726)			(7,726)						0001
Purchased Call/AIP/AIP1000SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/01/2022	04/02/2024	04/04/2024	Expire	1	1,286,818	2452.28	38,605			(4,879)			(4,879)						0001
Purchased Call/AIP/AIP1001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2022	04/03/2024	04/05/2024	Expire	1	946,531	2452.28	30,683			(3,926)			(3,926)						0001
Purchased Call/AIP/AIP1001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/11/2022	04/11/2024	04/15/2024	Expire	1	2,490,976	2438.11	85,330			(11,851)			(11,851)						0001
Purchased Call/AIP/AIP1001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2022	04/12/2024	04/16/2024	Expire	1	3,760,426	2436.91	124,435			(17,478)			(17,478)						0001
Purchased Call/CSII/CSII1002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/29/2023	09/29/2025	09/04/2024	Exercise	1	107,720	292.55	85,136		1,965	(1,480)			1,965						0001
Purchased Call/AIP/AIP1005SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/09/2024	06/27/2024	Exercise	1	897,334	2346.56	29,677		30,628	22,824			30,628		(7,804)				0001
Purchased Call/AIP/AIP1005ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/08/2022	07/10/2024	01/10/2024	Exercise	1	2,560,819	2346.56	80,637		97,766	76,459			97,766		(21,307)				0001
Purchased Call/AIP/AIP1006SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/15/2022	07/16/2024	07/18/2024	Exercise	1	1,494,329	2334.77	49,328		77,290	63,941			77,290		(13,349)				0001
Purchased Call/AIP/AIP200BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2026	09/10/2024	Exercise	1	2,318,969	2359.02	78,005	2,154	3,366	1,213			3,366						0001
Purchased Call/AIP/AIP200BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	09/10/2024	Exercise	1	5,551,999	2359.02	187,089	5,708	6,981	1,272			6,981						0001
Purchased Call/AIP/AIP200CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2026	09/24/2024	Exercise	1	3,429,026	2397.37	119,472	990	1,172	183			1,172						0001
Purchased Call/AIP/AIP200CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2026	09/27/2024	Exercise	1	2,599,247	2397.46	86,054	3,795	4,507	713			4,507						0001
Purchased Call/AIP/AIP200CSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	10/01/2024	Exercise	1	3,811,798	2404.86	125,857	4,335	4,690	355			4,690						0001
Purchased Call/AIP/AIP200CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/25/2026	10/01/2024	Exercise	1	3,138,637	2404.86	108,763	1,212	1,443	231			1,443						0001
Purchased Call/AIP/AIP200CSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/28/2026	10/01/2024	Exercise	1	3,807,994	2404.86	110,520	11,993	12,975	981			12,975						0001
Purchased Call/AIP/AIP200CSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/02/2026	10/07/2024	Exercise	1	3,861,246	2395.43	105,064	17,296	18,488	1,192			18,488						0001
Purchased Call/AIP/AIP1002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2022	05/08/2024	05/10/2024	Expire	1	1,275,510	2390.52	36,569			(6,442)			(6,442)						0001
Purchased Call/AIP/AIP1002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/12/2022	05/10/2024	01/04/2024	Exercise	1	2,369,473	2363.89	83,824		27,781	12,706			27,781		(15,076)				0001
Purchased Call/AIP/AIP1004S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2022	05/31/2024	01/05/2024	Exercise	1	1,514,961	2389.41	50,188		594	(9,892)			594		(10,486)				0001
Purchased Call/AIP/AIP1004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/03/2022	06/04/2024	02/08/2024	Exercise	1	1,997,041	2383.62	66,511		2,783	(11,394)			2,783		(14,176)				0001
Purchased Call/AIP/AIP1006SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/29/2024	03/26/2024	Exercise	1	1,613,848	2367.15	53,414		15,221	(363)			15,221		(15,584)				0001
Purchased Call/AIP/AIP1006SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/29/2022	07/30/2024	02/22/2024	Exercise	1	946,402	2367.15	31,679		7,647	(1,549)			7,647		(9,196)				0001
Purchased Call/AIP/AIP1007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2022	08/01/2024	06/28/2024	Exercise	1	3,282,109	2366.49	114,242		22,582	(11,186)			22,582		(33,767)				0001
Purchased Call/AIP/AIP1007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/03/2022	08/02/2024	01/05/2024	Exercise	1	3,879,695	2374.26	132,418		2,682	(36,627)			2,682		(39,309)				0001
Purchased Call/AIP/AIP1007SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2022	08/16/2024	02/02/2024	Exercise	1	3,235,262	2391.45	97,672		2,380	(28,475)			2,380		(30,855)				0001

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Purchased Call/AIP/AIP1004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/14/2022	06/13/2024	02/27/2024	Exercise	1	3,071,504	2337.38	93,410		79,493	58,286			79,493		(21,207)				0001
Purchased Call/AIP/AIP200CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/09/2026	10/15/2024	Exercise	1	4,217,954	2406.16	147,075	2,488	2,612	124			2,612						0001
Purchased Call/AIP/AIP200DS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/09/2026	10/16/2024	Exercise	1	5,649,082	2415.07	192,660	5,147	4,890	(257)			4,890						0001
Purchased Call/AIP/AIP200DS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2026	10/16/2024	Exercise	1	4,974,137	2415.07	158,274	9,911	10,151	240			10,151						0001
Purchased Call/AIP/AIP200DSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	10/22/2024	Exercise	1	4,889,672	2420.85	115,916	29,567	32,052	2,484			32,052						0001
Purchased Call/AIP/AIP200DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/21/2024	10/21/2026	10/23/2024	Exercise	1	5,543,208	2412.7	162,133	17,648	17,873	226			17,873						0001
Purchased Call/AIP/AIP200DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/22/2026	10/24/2024	Exercise	1	4,848,610	2411.43	117,825	26,756	29,346	2,590			29,346						0001
Purchased Call/AIP/AIP200DSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	10/28/2024	Exercise	1	3,905,881	2408.23	136,247	1,337	1,672	334			1,672						0001
Purchased Call/AIP/AIP200DSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/26/2026	10/29/2024	Exercise	1	7,844,774	2406.88	259,276	10,430	10,790	360			10,790						0001
Purchased Call/AIP/AIP200DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/29/2026	10/31/2024	Exercise	1	1,723,868	2411.58	54,515	3,093	3,503	410			3,503						0001
Purchased Call/AIP/AIP200ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	11/05/2024	Exercise	1	5,465,037	2397.71	187,779	3,213	4,119	905			4,119						0001
Purchased Call/CSII/CSII1004S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/20/2023	11/20/2025	11/15/2024	Exercise	1	28,251	286.69	135,298		1,001	27			1,001						0001
Purchased Call/AIP/AIP1007ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/17/2022	08/16/2024	01/05/2024	Exercise	1	4,302,426	2389.04	129,690		4,455	(36,707)			4,455		(41,162)				0001
Purchased Call/AIP/AIP1007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/19/2022	08/21/2024	03/06/2024	Exercise	1	1,682,266	2387.73	50,743		4,902	(11,452)			4,902		(16,355)				0001
Purchased Call/AIP/AIP1008S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/24/2022	08/23/2024	07/23/2024	Exercise	1	2,035,550	2380.63	63,770		12,527	(8,182)			12,527		(20,708)				0001
Purchased Call/AIP/AIP1008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/26/2022	08/27/2024	03/06/2024	Exercise	1	1,640,814	2373.82	53,568		14,678	(2,938)			14,678		(17,616)				0001
Purchased Call/AIP/AIP1005SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/13/2022	07/11/2024	07/15/2024	Exercise	1	1,869,675	2337.21	64,376		76,668	59,552			76,668		(17,117)				0001
Purchased Call/AIP/AIP200ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/06/2026	11/13/2024	Exercise	1	6,351,411	2444.29	196,389	14,609	13,514	(1,095)			13,514						0001
Purchased Call/AIP/AIP200ESM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/11/2026	11/13/2024	Exercise	1	3,375,039	2445.57	105,471	6,670	4,963	(1,707)			4,963						0001
Purchased Call/AIP/AIP200ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	11/15/2024	Exercise	1	4,935,970	2442.48	170,715	1,449	1,446	(3)			1,446						0001
Purchased Call/AIP/AIP200ESZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/18/2024	11/18/2026	11/20/2024	Exercise	1	4,873,083	2429.05	150,044	11,905	12,790	885			12,790						0001
Purchased Call/AIP/AIP200FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/04/2026	12/09/2024	Exercise	1	4,508,728	2453.82	131,236	14,386	10,488	(3,898)			10,488						0001
Purchased Call/AIP/AIP200GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2024	12/11/2026	12/16/2024	Exercise	1	6,334,136	2436.47	217,794	3,451	2,602	(849)			2,602						0001
Purchased Call/AIP/AIP1008SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/02/2022	09/04/2024	08/01/2024	Exercise	1	1,578,339	2356.2	50,187		14,424	(2,744)			14,424		(17,168)				0001
Purchased Call/CSII/CSII1004SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/01/2023	12/03/2025	05/08/2024	Exercise	1	97,287	286.48	129,724		3,592	172			3,592						0001
Purchased Call/CSII/CSII1004SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/07/2023	12/05/2025	03/26/2024	Exercise	1	45,606	284.13	78,036		1,515	(97)			1,515						0001
Purchased Call/AIP/AIP1006SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/25/2022	07/25/2024	07/02/2024	Exercise	1	1,613,192	2353.75	57,126		17,232	934			17,232		(16,298)				0001
Purchased Call/AIP/AIP1006SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/27/2022	07/26/2024	02/12/2024	Exercise	1	5,941,098	2355.68	210,048		78,687	18,362			78,687		(60,326)				0001
Purchased Call/NDX/NDX00515D	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/15/2024	11/20/2024	11/19/2024	Expire	1	185,400,000	19476.3899999999 99		46,350		(46,350)					(46,350)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NDX/NDX0130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/11/2024	09/25/2024	09/13/2024	Expire	1	66,780,000	20295.349999999999		26,712		(26,712)				(26,712)				0001
Purchased Call/NDX/NDX0211$4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2024	08/02/2024	07/26/2024	Expire	1	57,690,000	19888.849999999999		60,575		(60,575)				(60,575)				0001
Purchased Call/NDX/NDX0211$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2024	09/27/2024	09/17/2024	Expire	1	58,500,000	18343.709999999999		67,275		(67,275)				(67,275)				0001
Purchased Call/NDX/NDX0610$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/14/2024	05/17/2024	05/16/2024	Expire	1	72,920,000	17800		23,620		(23,620)				(23,620)				0001
Purchased Call/NFC/NFC161BSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2024	01/04/2024	Exercise	1	5,889,111	218.97	223,613		847,212	846,593			847,212		(619)				0001
Purchased Call/NFC/NFC161CS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2024	01/05/2024	Exercise	1	8,699,498	218.18	330,184		1,204,652	1,202,822			1,204,652		(1,830)				0001
Purchased Call/NFC/NFC161CS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2023	01/05/2024	01/09/2024	Exercise	1	5,478,639	216.72	226,063		779,939	777,428			779,939		(2,511)				0001
Purchased Call/NFC/NFC161CSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/09/2023	01/09/2024	01/11/2024	Exercise	1	5,679,487	220.89	230,043		800,253	795,162			800,253		(5,091)				0001
Purchased Call/NFC/NFC161CSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2024	01/12/2024	Exercise	1	7,773,312	221.9	302,365		1,109,772	1,102,240			1,109,772		(7,532)				0001
Purchased Call/NFC/NFC161CSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2023	01/11/2024	01/16/2024	Exercise	1	6,773,933	224.09	254,073		900,486	893,429			900,486		(7,058)				0001
Purchased Call/NFC/NFC161CSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2023	01/12/2024	01/12/2024	Exercise	1	6,986,378	224.7	260,868		910,758	902,721			910,758		(8,037)				0001
Purchased Call/NFC/NFC161CSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/17/2024	Exercise	1	12,162,523	225.61	441,445		1,530,264	1,516,505			1,530,264		(13,758)				0001
Purchased Call/NFC/NFC161CSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2024	01/19/2024	Exercise	1	6,005,174	225.71	210,414		708,726	699,265			708,726		(9,462)				0001
Purchased Call/NFC/NFC161CST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024	01/23/2024	Exercise	1	9,864,982	222.16	404,521		1,581,451	1,561,189			1,581,451		(20,262)				0001
Purchased Call/NFC/NFC161CSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2024	01/24/2024	Exercise	1	3,367,140	226.18	133,229		472,276	464,497			472,276		(7,779)				0001
Purchased Call/NFC/NFC161DS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2024	01/25/2024	Exercise	1	7,241,233	228.27	260,316		963,774	947,888			963,774		(15,886)				0001
Purchased Call/NFC/NFC161DS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2023	01/26/2024	01/30/2024	Exercise	1	6,557,552	228.74	244,241		839,808	822,810			839,808		(16,998)				0001
Purchased Call/AIP/AIP1009S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/16/2022	09/12/2024	02/23/2024	Exercise	1	2,301,383	2383.1	48,107		1,705	(15,472)			1,705		(17,177)				0001
Purchased Call/AIP/AIP1009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/25/2024	09/27/2024	Exercise	1	1,358,261	2318.28	45,955		46,391	29,229			46,391		(17,161)				0001
Purchased Call/AIP/AIP1009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/23/2024	01/10/2024	Exercise	1	1,726,495	2318.28	57,291		60,009	38,907			60,009		(21,102)				0001
Purchased Call/AIP/AIP1008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/01/2022	08/30/2024	01/05/2024	Exercise	1	2,177,595	2358.94	68,638		34,503	11,271			34,503		(23,232)				0001
Purchased Call/NFC/NFC161DSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2024	01/19/2024	Exercise	1	6,752,862	229.39	246,848		900,206	881,069			900,206		(19,137)				0001
Purchased Call/NFC/NFC161DSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2023	01/30/2024	01/05/2024	Exercise	1	6,263,375	227.7	258,558		847,454	826,558			847,454		(20,896)				0001
Purchased Call/NFC/NFC161DSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2024	01/24/2024	Exercise	1	7,277,541	229.14	287,535		778,493	754,610			778,493		(23,883)				0001
Purchased Call/NFC/NFC161DSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	02/05/2024	Exercise	1	7,834,825	231.67	288,853		826,000	801,217			826,000		(24,783)				0001
Purchased Call/NFC/NFC161DSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2023	02/02/2024	02/05/2024	Exercise	1	8,040,368	233.32	281,452		886,822	861,690			886,822		(25,133)				0001
Purchased Call/NFC/NFC161DSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/03/2023	02/02/2024	01/10/2024	Exercise	1	7,792,549	232.91	278,752		867,230	842,410			867,230		(24,821)				0001
Purchased Call/NFC/NFC161DSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/06/2023	02/06/2024	02/08/2024	Exercise	1	7,115,725	232.59	264,478		787,466	759,773			787,466		(27,693)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161DSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2024	01/16/2024	Exercise	1	9,677,093	233.37	336,287		1,118,603	1,084,049			1,118,603		(34,553)				0001
Purchased Call/NFC/NFC161DSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2023	02/08/2024	02/12/2024	Exercise	1	9,304,364	232.72	332,473		1,120,333	1,085,277			1,120,333		(35,056)				0001
Purchased Call/NFC/NFC161DSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	01/26/2024	Exercise	1	7,228,499	231.81	271,677		986,047	956,230			986,047		(29,817)				0001
Purchased Call/NFC/NFC161ES2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/13/2023	02/13/2024	01/10/2024	Exercise	1	8,576,092	233.02	314,413		848,053	810,501			848,053		(37,553)				0001
Purchased Call/NFC/NFC161ES5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2023	02/14/2024	02/01/2024	Exercise	1	8,906,223	233.48	310,376		942,107	904,145			942,107		(37,962)				0001
Purchased Call/NFC/NFC161ES7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/15/2023	02/15/2024	02/15/2024	Exercise	1	8,962,896	234.25	308,571		927,509	889,047			927,509		(38,462)				0001
Purchased Call/NFC/NFC161ES9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2023	02/16/2024	02/15/2024	Exercise	1	6,816,687	232.16	236,725		721,895	691,542			721,895		(30,353)				0001
Purchased Call/NFC/NFC161ESF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	01/11/2024	Exercise	1	12,660,687	231.07	459,282		1,406,012	1,346,390			1,406,012		(59,623)				0001
Purchased Call/AIP/AIP100AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/07/2022	10/08/2024	07/02/2024	Exercise	1	587,168	2326.31	18,731		19,005	11,765			19,005		(7,240)				0001
Purchased Call/CSII/CSII1004SII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/21/2023	12/19/2025	09/27/2024	Exercise	1	221,123	288.13	131,716		7,819	(185)			7,819						0001
Purchased Call/CSII/CSII100S64	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/29/2023	12/31/2025	01/10/2024	Exercise	1	163,713	286.98	8,813		4,867	(1,141)			4,867						0001
Purchased Call/NFC/NFC161ESH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2024	01/04/2024	Exercise	1	5,663,843	228.11	218,756		653,094	622,218			653,094		(30,876)				0001
Purchased Call/NFC/NFC161ESJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2023	02/22/2024	01/05/2024	Exercise	1	7,508,169	228.15	284,415		1,063,547	1,022,619			1,063,547		(40,927)				0001
Purchased Call/NFC/NFC161ESP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2024	02/28/2024	Exercise	1	4,481,106	227.15	173,767		646,271	619,172			646,271		(27,099)				0001
Purchased Call/NFC/NFC161ESQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/23/2024	02/06/2024	Exercise	1	8,153,382	227.15	312,388		1,179,381	1,133,340			1,179,381		(46,041)				0001
Purchased Call/NFC/NFC161ESS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2024	02/02/2024	Exercise	1	6,339,429	227.91	234,031		897,322	860,403			897,322		(36,919)				0001
Purchased Call/NFC/NFC161ESV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2023	02/29/2024	02/01/2024	Exercise	1	3,845,710	227.69	146,821		564,453	540,562			564,453		(23,891)				0001
Purchased Call/NFC/NFC161ESX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2023	03/01/2024	01/05/2024	Exercise	1	8,964,171	226.6	361,629		1,514,459	1,451,259			1,514,459		(63,200)				0001
Purchased Call/NFC/NFC161ESZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/02/2023	03/01/2024	02/15/2024	Exercise	1	7,641,672	227.99	309,513		1,237,778	1,186,101			1,237,778		(51,677)				0001
Purchased Call/NFC/NFC161FS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2024	02/05/2024	Exercise	1	6,228,584	231.22	215,588		725,848	687,713			725,848		(38,135)				0001
Purchased Call/NFC/NFC161FS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/01/2024	01/09/2024	Exercise	1	7,418,741	231.22	267,699		1,075,974	1,031,033			1,075,974		(44,942)				0001
Purchased Call/NFC/NFC161FS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2024	03/08/2024	Exercise	1	6,795,782	231.32	231,077		831,012	789,471			831,012		(41,541)				0001
Purchased Call/NFC/NFC161FS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	01/12/2024	Exercise	1	7,971,787	228.99	295,546		1,169,108	1,115,262			1,169,108		(53,846)				0001
Purchased Call/NFC/NFC161FSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2023	03/08/2024	01/09/2024	Exercise	1	9,549,558	229.77	331,353	4,839	1,228,815	1,162,758			1,228,815		(66,057)				0001
Purchased Call/NFC/NFC161FSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2024	01/25/2024	Exercise	1	4,356,789	224.79	190,541		710,693	673,305			710,693		(37,388)				0001
Purchased Call/NFC/NFC161FSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2024	02/15/2024	Exercise	1	8,854,350	228.5	346,597		1,193,120	1,123,358			1,193,120		(69,762)				0001
Purchased Call/NFC/NFC161FSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2023	03/15/2024	01/12/2024	Exercise	1	7,324,936	228.9	291,764		896,041	836,431			896,041		(59,610)				0001
Purchased Call/NFC/NFC161FSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/16/2023	03/15/2024	02/16/2024	Exercise	1	7,691,411	231.81	285,449		834,812	776,133			834,812		(58,679)				0001
Purchased Call/AIP/AIP100AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/30/2022	10/01/2024	02/20/2024	Exercise	1	1,057,649	2309.66	34,162		40,152	27,294			40,152		(12,858)				0001
Purchased Call/AIP/AIP100BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/22/2024	01/09/2024	Exercise	1	3,675,682	2336.88	116,887		119,656	72,291			119,656		(47,365)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/21/2022	10/21/2024	01/25/2024	Exercise	1	3,832,756	2336.88	125,784		123,703	72,617			123,703		(51,087)				0001
Purchased Call/AIP/AIP100BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/28/2022	10/29/2024	05/24/2024	Exercise	1	992,889	2361.75	31,835		21,179	7,786			21,179		(13,393)				0001
Purchased Call/AIP/AIP100BSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2022	11/01/2024	01/08/2024	Exercise	1	4,793,728	2360.09	142,832		79,313	19,165			79,313		(60,148)				0001
Purchased Call/CSII/CSII100SSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/08/2024	01/08/2026	01/10/2024	Exercise	1	2,931,122	286.13	96,777	742	433	(309)			433						0001
Purchased Call/CSII/CSII100GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/02/2024	02/04/2026	02/06/2024	Exercise	1	876,618	277.16	23,215	4,654	5,908	1,254			5,908						0001
Purchased Call/CSII/CSII100GS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/08/2024	02/06/2026	02/12/2024	Exercise	1	3,050,485	275.72	104,513	3,288	4,402	1,115			4,402						0001
Purchased Call/CSII/CSII100GSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/12/2024	02/12/2026	02/14/2024	Exercise	1	3,958,094	276.41	129,986	4,714	7,397	2,683			7,397						0001
Purchased Call/AIP/AIP100BSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	11/06/2024	06/18/2024	Exercise	1	1,971,405	2350.03	63,808		69,675	42,440			69,675		(27,235)				0001
Purchased Call/AIP/AIP100BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/04/2022	11/04/2024	02/09/2024	Exercise	1	2,380,188	2350.03	76,459		47,398	14,745			47,398		(32,654)				0001
Purchased Call/AIP/AIP100CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/19/2024	11/21/2024	Exercise	1	723,533	2378.61	23,238		16,383	6,056			16,383		(10,327)				0001
Purchased Call/AIP/AIP100CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/18/2022	11/18/2024	02/28/2024	Exercise	1	3,999,727	2378.61	126,934		84,967	28,667			84,967		(56,300)				0001
Purchased Call/AIP/AIP100CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2024	03/06/2024	Exercise	1	5,024,100	2376.83	166,329		126,138	51,475			126,138		(74,664)				0001
Purchased Call/AIP/AIP2003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2025	04/10/2024	Exercise	1	5,465,239	2417.78	131,964	2,834	1,468	(1,366)			1,468						0001
Purchased Call/AIP/AIP2003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/09/2025	04/11/2024	Exercise	1	6,620,543	2417.34	152,699	5,049	4,058	(991)			4,058						0001
Purchased Call/AIP/AIP100CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/26/2024	07/05/2024	Exercise	1	1,228,122	2385.38	37,056		32,773	15,930			32,773		(16,843)				0001
Purchased Call/AIP/AIP100DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2022	12/05/2024	03/20/2024	Exercise	1	3,630,000	2376	109,544		118,048	66,959			118,048		(51,089)				0001
Purchased Call/AIP/AIP100DSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/09/2022	12/10/2024	05/29/2024	Exercise	1	533,422	2364.26	17,070		16,193	8,127			16,193		(8,066)				0001
Purchased Call/AIP/AIP100DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2022	12/12/2024	02/27/2024	Exercise	1	5,639,723	2370.04	172,223	3,449	154,138	68,798			154,138		(85,340)				0001
Purchased Call/NFC/NFC161FSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2024	01/12/2024	Exercise	1	4,700,812	231.26	178,332	11,016	559,692	510,292			559,692		(49,400)				0001
Purchased Call/NFC/NFC161FSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2024	03/06/2024	Exercise	1	2,258,613	231.26	84,020		273,381	255,558			273,381		(17,823)				0001
Purchased Call/NFC/NFC161FSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/19/2024	Exercise	1	4,020,105	231.26	152,339		446,121	414,694			446,121		(31,427)				0001
Purchased Call/NFC/NFC161FSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2024	03/22/2024	Exercise	1	8,853,894	231.64	345,912		1,154,001	1,078,591			1,154,001		(75,410)				0001
Purchased Call/NFC/NFC161GS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2024	01/12/2024	Exercise	1	6,453,872	233.68	234,083		795,286	743,517			795,286		(51,769)				0001
Purchased Call/NFC/NFC161GS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/23/2023	03/22/2024	01/22/2024	Exercise	1	8,133,218	233.82	299,806		1,000,325	932,921			1,000,325		(67,403)				0001
Purchased Call/NFC/NFC161GS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2024	01/04/2024	Exercise	1	4,953,562	234.08	178,793		558,398	516,505			558,398		(41,893)				0001
Purchased Call/NFC/NFC161GSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2024	02/15/2024	Exercise	1	4,902,135	234.08	177,821		579,801	538,561			579,801		(41,240)				0001
Purchased Call/NFC/NFC161GSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2024	03/18/2024	Exercise	1	9,309,326	235.78	357,432		998,460	911,860			998,460		(86,600)				0001
Purchased Call/NFC/NFC161GSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2024	02/21/2024	Exercise	1	2,121,761	238.04	77,263		207,260	187,358			207,260		(19,903)				0001
Purchased Call/NFC/NFC161GSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/03/2023	04/03/2024	01/23/2024	Exercise	1	8,357,423	237.68	295,001		743,304	667,538			743,304		(75,766)				0001
Purchased Call/NFC/NFC161HSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2024	03/05/2024	Exercise	1	2,476,499	236.62	91,630		219,997	195,327			219,997		(24,670)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC161HS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2024	01/22/2024	Exercise	1	5,014,656	236.62	180,253		453,781	404,644			453,781		(49,137)				0001
Purchased Call/NFC/NFC161HS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/05/2024	02/07/2024	Exercise	1	11,413,414	236.62	422,092		1,015,229	903,888			1,015,229		(111,341)				0001
Purchased Call/NFC/NFC161HSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2023	04/12/2024	02/02/2024	Exercise	1	7,981,787	236.98	299,803		655,780	570,476			655,780		(85,304)				0001
Purchased Call/NFC/NFC161HSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2024	03/21/2024	Exercise	1	4,413,637	236.61	165,617		313,237	264,724			313,237		(48,513)				0001
Purchased Call/AIP/AIP100ES8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/20/2022	12/20/2024	02/27/2024	Exercise	1	3,307,016	2346.25	105,684		85,107	33,617			85,107		(51,490)				0001
Purchased Call/AIP/AIP100ESE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/24/2024	12/27/2024	Exercise	1	1,760,570	2347.25	55,425		52,189	24,865			52,189		(27,324)				0001
Purchased Call/AIP/AIP100ESP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/30/2022	12/30/2024	03/06/2024	Exercise	1	2,517,422	2347.81	79,930		52,257	12,153			52,257		(40,104)				0001
Purchased Call/NFC/NFC161HSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2024	02/14/2024	Exercise	1	7,030,550	236.77	257,991		430,828	354,427			430,828		(76,401)				0001
Purchased Call/NFC/NFC161HSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/18/2023	04/18/2024	02/08/2024	Exercise	1	8,279,703	236.75	304,678		467,467	376,811			467,467		(90,657)				0001
Purchased Call/NFC/NFC161HSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2023	04/19/2024	02/26/2024	Exercise	1	9,337,010	234.91	357,035		451,383	341,721			451,383		(109,662)				0001
Purchased Call/NFC/NFC161HSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/19/2024	04/10/2024	Exercise	1	7,641,509	235.16	295,899		351,460	259,968			351,460		(91,492)				0001
Purchased Call/NFC/NFC161HSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/24/2023	04/24/2024	01/12/2024	Exercise	1	9,963,072	234.39	360,448		698,296	584,492			698,296		(113,803)				0001
Purchased Call/NFC/NFC1611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	01/24/2024	Exercise	1	4,801,151	237.86	168,110		233,834	178,220			233,834		(55,614)				0001
Purchased Call/NFC/NFC1611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	01/18/2024	Exercise	1	3,296,693	237.86	121,978		198,249	158,262			198,249		(39,987)				0001
Purchased Call/NFC/NFC1611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/26/2024	02/07/2024	Exercise	1	6,892,270	237.86	254,885		408,904	326,679			408,904		(82,224)				0001
Purchased Call/NFC/NFC1611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/01/2023	05/01/2024	02/27/2024	Exercise	1	7,208,445	237.54	249,112		331,272	248,093			331,272		(83,179)				0001
Purchased Call/NFC/NFC1611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/02/2023	05/02/2024	02/02/2024	Exercise	1	10,661,776	235.66	388,231		651,883	521,341			651,883		(130,542)				0001
Purchased Call/NFC/NFC1611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2023	05/03/2024	01/19/2024	Exercise	1	6,596,157	234.25	252,628		516,932	431,355			516,932		(85,578)				0001
Purchased Call/NFC/NFC1611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/04/2023	05/03/2024	04/26/2024	Exercise	1	4,995,677	233.46	207,193		407,344	336,571			407,344		(70,774)				0001
Purchased Call/NFC/NFC1611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2024	02/15/2024	Exercise	1	4,665,642	237.64	171,554		317,720	257,631			317,720		(60,089)				0001
Purchased Call/NFC/NFC1611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2023	05/10/2024	01/08/2024	Exercise	1	8,946,429	238.97	333,142		579,824	460,548			579,824		(119,277)				0001
Purchased Call/NFC/NFC161JS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/10/2024	01/18/2024	Exercise	1	4,423,895	238.77	168,095		295,941	235,125			295,941		(60,816)				0001
Purchased Call/NFC/NFC161JS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2024	02/26/2024	Exercise	1	8,717,763	240.1	357,525		741,884	606,115			741,884		(135,769)				0001
Purchased Call/NFC/NFC161JS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	04/12/2024	Exercise	1	8,588,293	245.93	303,827		502,205	386,587			502,205		(115,618)				0001
Purchased Call/NFC/NFC161JS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/17/2024	01/18/2024	Exercise	1	9,978,057	243.3	412,968		696,022	539,154			696,022		(156,868)				0001
Purchased Call/NFC/NFC161JSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2023	05/17/2024	02/29/2024	Exercise	1	6,353,648	245.76	227,379		377,432	290,852			377,432		(86,579)				0001
Purchased Call/NFC/NFC161JSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2024	01/12/2024	Exercise	1	6,194,178	245.76	215,507		394,882	311,207			394,882		(83,675)				0001
Purchased Call/NFC/NFC161JSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2024	03/20/2024	Exercise	1	8,223,644	245.99	277,542		525,948	417,381			525,948		(108,567)				0001
Purchased Call/NFC/NFC161JSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2024	02/22/2024	Exercise	1	8,188,482	244.13	304,086		556,930	436,883			556,930		(120,047)				0001
Purchased Call/NFC/NFC161JSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2023	05/24/2024	01/31/2024	Exercise	1	6,865,666	243.01	278,467		541,964	431,089			541,964		(110,875)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161JSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	01/10/2024	Exercise	1	9,544,888	246.79	351,052		595,246	454,599			595,246		(140,647)				0001
Purchased Call/NFC/NFC161JSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	02/05/2024	Exercise	1	12,515,801	248.27	450,898		694,897	513,967			694,897		(180,930)				0001
Purchased Call/NFC/NFC161JSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2024	01/31/2024	Exercise	1	8,314,309	248.42	301,192		358,576	233,392			358,576		(125,184)				0001
Purchased Call/NFC/NFC161JSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2023	05/31/2024	01/23/2024	Exercise	1	9,660,980	247.99	354,045		425,913	278,139			425,913		(147,774)				0001
Purchased Call/NFC/NFC161JSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2023	05/31/2024	01/05/2024	Exercise	1	9,471,967	248.9	344,433		382,072	237,733			382,072		(144,339)				0001
Purchased Call/NFC/NFC161KS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2024	02/08/2024	Exercise	1	5,976,698	249.42	216,037		254,000	160,970			254,000		(93,031)				0001
Purchased Call/NFC/NFC161KS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/05/2023	06/05/2024	02/01/2024	Exercise	1	9,166,694	249.28	327,661		504,912	363,978			504,912		(140,933)				0001
Purchased Call/AIP/AIP2004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2025	04/19/2024	Exercise	1	8,461,850	2357.72	199,717	7,627	9,514	1,887			9,514						0001
Purchased Call/CSII/CSII10075J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	03/28/2024	03/31/2026	04/01/2024	Exercise	1	2,228,985	286.71	74,415	3,918	3,604	(315)			3,604						0001
Purchased Call/CSII/CSII10079O	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	04/03/2024	04/02/2026	04/05/2024	Exercise	1	3,028,110	287.69	112,909	1,614	1,925	312			1,925						0001
Purchased Call/NFC/NFC161KSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2023	06/07/2024	02/15/2024	Exercise	1	11,498,668	246.32	433,608	2,974	749,834	557,126			749,834		(192,708)				0001
Purchased Call/NFC/NFC161KSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/08/2023	06/07/2024	05/14/2024	Exercise	1	9,938,289	248.18	375,950		577,149	411,952			577,149		(165,197)				0001
Purchased Call/NFC/NFC161KSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2024	02/08/2024	Exercise	1	5,467,116	248.63	219,077		365,527	267,586			365,527		(97,941)				0001
Purchased Call/NFC/NFC161KSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2023	06/07/2024	02/06/2024	Exercise	1	7,160,956	248.63	273,957		402,501	282,119			402,501		(120,382)				0001
Purchased Call/NFC/NFC161KSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2024	03/18/2024	Exercise	1	7,967,098	251.51	293,022		577,036	444,384			577,036		(132,652)				0001
Purchased Call/NFC/NFC161KSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2023	06/14/2024	01/24/2024	Exercise	1	9,958,051	252.31	364,721		697,860	531,884			697,860		(165,976)				0001
Purchased Call/NFC/NFC161KSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024	01/25/2024	Exercise	1	10,475,296	252.09	366,981		754,399	581,233			754,399		(173,166)				0001
Purchased Call/NFC/NFC161LS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2023	06/21/2024	01/19/2024	Exercise	1	9,855,972	249.43	367,379	4,630	781,385	602,589			781,385		(178,796)				0001
Purchased Call/NFC/NFC161LS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2023	06/21/2024	02/16/2024	Exercise	1	8,318,489	251.57	293,293		594,123	454,171			594,123		(139,953)				0001
Purchased Call/NFC/NFC161LS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/24/2024	02/14/2024	Exercise	1	4,180,295	249.59	156,343		268,186	192,814			268,186		(75,372)				0001
Purchased Call/NFC/NFC161LS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2024	01/10/2024	Exercise	1	6,902,126	249.59	263,946		538,421	410,212			538,421		(128,209)				0001
Purchased Call/NFC/NFC161LSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	02/26/2024	Exercise	1	8,879,487	250.09	333,566		716,946	553,387			716,946		(163,559)				0001
Purchased Call/NFC/NFC161LSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2023	06/28/2024	01/23/2024	Exercise	1	13,700,238	250.24	522,656		1,013,280	754,943			1,013,280		(258,337)				0001
Purchased Call/NFC/NFC161LSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	01/05/2024	Exercise	1	10,847,514	249.95	422,237		813,302	602,831			813,302		(210,471)				0001
Purchased Call/AIP/AIP100DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/29/2022	11/27/2024	03/01/2024	Exercise	1	5,732,378	2385.38	180,471		145,638	63,363			145,638		(82,275)				0001
Purchased Call/AIP/AIP2006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/29/2025	05/31/2024	Exercise	1	5,685,462	2369.62	142,421	1,813	2,311	497			2,311						0001
Purchased Call/AIP/AIP100FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/06/2025	06/17/2024	Exercise	1	132,723	2355.34	52,164		1,327	569			1,327						0001
Purchased Call/AIP/AIP100FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/12/2023	01/10/2025	02/22/2024	Exercise	1	124,580	2366.2	121,407		3,164	1,029			3,164						0001
Purchased Call/AIP/AIP100FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/24/2023	01/24/2025	04/22/2024	Exercise	1	217,804	2367.95	100,372		3,747	(100)			3,747						0001
Purchased Call/AIP/AIP100GS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/26/2023	01/24/2025	03/04/2024	Exercise	1	88,111	2376.23	99,521		2,214	650			2,214						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC161LSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	06/28/2024	01/05/2024	Exercise	1	11,241,500	252.92	419,783		703,455	493,840			703,455		(209,615)				0001
Purchased Call/NFC/NFC161LSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2024	03/20/2024	Exercise	1	5,042,617	252.92	185,440		344,367	251,120			344,367		(93,247)				0001
Purchased Call/NFC/NFC161LSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2024	02/22/2024	Exercise	1	15,287,298	253.2	551,164		1,315,243	1,034,508			1,315,243		(280,735)				0001
Purchased Call/NFC/NFC161LST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2023	07/05/2024	01/17/2024	Exercise	1	10,100,893	251.1	349,714	13,564	998,842	804,477			998,842		(194,365)				0001
Purchased Call/NFC/NFC161LSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2024	03/29/2024	Exercise	1	2,997,706	250.4	113,471		325,300	266,191			325,300		(59,109)				0001
Purchased Call/NFC/NFC161LSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	01/30/2024	Exercise	1	9,845,981	250.4	372,991		1,033,162	840,334			1,033,162		(192,828)				0001
Purchased Call/NFC/NFC161LSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2024	01/29/2024	Exercise	1	6,705,642	250.4	261,720		728,766	591,531			728,766		(137,235)				0001
Purchased Call/NFC/NFC161MS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2024	03/15/2024	Exercise	1	8,769,166	250.37	352,634		1,000,521	814,941			1,000,521		(185,580)				0001
Purchased Call/NFC/NFC161MS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2024	01/18/2024	Exercise	1	9,883,680	251.44	395,447		863,830	654,659			863,830		(209,171)				0001
Purchased Call/NFC/NFC161MS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2023	07/12/2024	01/09/2024	Exercise	1	10,154,118	254.45	391,578		806,846	598,417			806,846		(208,429)				0001
Purchased Call/NFC/NFC161MSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2024	03/04/2024	Exercise	1	4,788,158	257.6	172,925		327,092	233,707			327,092		(93,385)				0001
Purchased Call/NFC/NFC161MSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2024	04/17/2024	Exercise	1	6,815,119	257.6	262,023		474,495	331,822			474,495		(142,673)				0001
Purchased Call/NFC/NFC161MSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2024	01/05/2024	Exercise	1	12,514,353	259.32	453,428		482,404	235,246			482,404		(247,158)				0001
Purchased Call/NFC/NFC161MSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2023	07/19/2024	01/25/2024	Exercise	1	9,990,885	254.79	371,112		474,038	268,125			474,038		(205,913)				0001
Purchased Call/NFC/NFC161MSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2024	01/08/2024	Exercise	1	5,501,602	254.05	205,760		316,415	201,348			316,415		(115,067)				0001
Purchased Call/NFC/NFC161MSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/19/2024	04/03/2024	Exercise	1	8,813,931	254.05	333,919		446,144	260,504			446,144		(185,640)				0001
Purchased Call/CSII/CSII1007SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	04/10/2024	04/10/2026	04/12/2024	Exercise	1	3,665,460	287.95	125,118	7,265	5,821	(1,444)			5,821						0001
Purchased Call/CSII/CSII1007SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	04/12/2024	04/10/2026	04/16/2024	Exercise	1	2,212,415	286.16	77,677	1,425	1,515	90			1,515						0001
Purchased Call/CSII/CSII1008S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	04/17/2024	04/17/2026	04/19/2024	Exercise	1	2,804,681	284.54	105,525	1,472	1,703	232			1,703						0001
Purchased Call/CSII/CSII1008S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	04/19/2024	04/17/2026	04/23/2024	Exercise	1	2,783,741	286.45	101,288	2,617	2,073	(543)			2,073						0001
Purchased Call/CSII/CSII1008S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	04/23/2024	04/23/2026	04/25/2024	Exercise	1	2,386,249	287.23	81,034	6,048	4,476	(1,572)			4,476						0001
Purchased Call/CSII/CSII1008SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	05/08/2024	05/08/2026	05/10/2024	Exercise	1	1,758,050	287.41	64,223	1,864	2,072	208			2,072						0001
Purchased Call/AIP/AIP100ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/23/2022	12/23/2024	03/28/2024	Exercise	1	1,166,878	2347.25	37,223		30,451	12,147			30,451		(18,304)				0001
Purchased Call/AIP/AIP2006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/06/2025	06/10/2024	Exercise	1	7,582,442	2388.01	182,662	4,912	4,912	1			4,912						0001
Purchased Call/AIP/AIP2007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2025	06/20/2024	Exercise	1	6,055,139	2402.17	148,118	3,604	2,998	(606)			2,998						0001
Purchased Call/NFC/NFC161MSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2024	03/18/2024	Exercise	1	9,893,727	254.3	381,882		347,837	132,341			347,837		(215,496)				0001
Purchased Call/NFC/NFC161MSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/25/2023	07/25/2024	01/10/2024	Exercise	1	12,817,665	255.96	465,528		283,261	18,388			283,261		(264,872)				0001
Purchased Call/NFC/NFC161MSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	01/05/2024	Exercise	1	11,885,542	254.88	448,663		382,241	125,885			382,241		(256,356)				0001
Purchased Call/NFC/NFC161MSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/27/2023	07/26/2024	01/04/2024	Exercise	1	9,890,152	255.47	380,398		299,090	80,666			299,090		(218,424)				0001
Purchased Call/NFC/NFC161NSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2024	01/19/2024	Exercise	1	6,119,252	258.09	225,846		124,557	(6,105)			124,557		(130,663)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161NS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2024	01/17/2024	Exercise	1	7,590,536	258.09	223,579	15,535	85,968	(59,504)			85,968		(145,472)				0001
Purchased Call/NFC/NFC161NS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2024	03/25/2024	Exercise	1	7,448,706	258.08	266,880		212,062	56,294			212,062		(155,768)				0001
Purchased Call/NFC/NFC161NS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2023	08/01/2024	01/05/2024	Exercise	1	10,500,098	257.74	369,651		196,691	(19,961)			196,691		(216,653)				0001
Purchased Call/NFC/NFC161NSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	02/06/2024	Exercise	1	10,363,764	252.78	401,782		288,697	49,638			288,697		(239,059)				0001
Purchased Call/NFC/NFC161NSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/07/2023	08/07/2024	03/04/2024	Exercise	1	12,440,759	254.46	435,303		128,914	(133,858)			128,914		(262,773)				0001
Purchased Call/NFC/NFC161NSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2023	08/09/2024	02/20/2024	Exercise	1	11,362,416	250.33	430,970		429,721	167,547			429,721		(262,174)				0001
Purchased Call/NFC/NFC161NSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	03/20/2024	Exercise	1	8,936,060	250.85	335,851		318,386	112,625			318,386		(205,761)				0001
Purchased Call/NFC/NFC161NSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2024	02/06/2024	Exercise	1	5,345,595	249.95	200,994		210,944	86,914			210,944		(124,030)				0001
Purchased Call/NFC/NFC161NSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/14/2023	08/14/2024	01/19/2024	Exercise	1	11,559,774	251.68	400,113		509,902	260,620			509,902		(249,282)				0001
Purchased Call/AIP/AIP100FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/18/2023	01/17/2025	02/22/2024	Exercise	1	89,729	2368.15	93,137		2,387	897			2,387						0001
Purchased Call/AIP/AIP100GS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/29/2025	03/07/2024	Exercise	1	187,777	2375.72	119,449		4,805	1,436			4,805						0001
Purchased Call/AIP/AIP100GSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/11/2025	02/20/2024	Exercise	1	495,282	2362.76	51,196		16,676	7,566			16,676						0001
Purchased Call/CSII/CSII1008ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/14/2024	05/14/2026	05/16/2024	Exercise	1	4,269,858	287.87	154,823	2,326	2,684	358			2,684						0001
Purchased Call/CSII/CSII1008SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/16/2024	05/15/2026	05/20/2024	Exercise	1	3,458,480	287.05	123,657	3,488	3,550	62			3,550						0001
Purchased Call/CSII/CSII1009S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/29/2024	05/29/2026	05/31/2024	Exercise	1	2,912,252	282.69	111,305	1,583	2,194	611			2,194						0001
Purchased Call/CSII/CSII1009SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	05/31/2024	05/29/2026	06/04/2024	Exercise	1	4,262,634	286.94	109,438	22,815	20,545	(2,270)			20,545						0001
Purchased Call/AIP/AIP100GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/03/2023	02/03/2025	02/09/2024	Exercise	1	266,614	2377.72	86,470		5,667	823			5,667						0001
Purchased Call/AIP/AIP2007SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2025	07/05/2024	Exercise	1	5,267,163	2410.82	135,697	1,280	718	(562)			718						0001
Purchased Call/AIP/AIP2007SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/03/2024	07/03/2025	07/08/2024	Exercise	1	11,335,166	2420.76	281,642	3,825	2,566	(1,259)			2,566						0001
Purchased Call/NFC/NFC1610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/15/2023	08/15/2024	01/05/2024	Exercise	1	11,734,861	249.86	404,057		795,144	541,977			795,144		(253,167)				0001
Purchased Call/NFC/NFC1610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2023	08/16/2024	04/01/2024	Exercise	1	10,571,321	247.99	369,390	8,407	799,380	558,869			799,380		(240,511)				0001
Purchased Call/NFC/NFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/17/2023	08/16/2024	02/13/2024	Exercise	1	12,408,943	245.57	456,364	12,011	1,056,415	755,713			1,056,415		(300,703)				0001
Purchased Call/NFC/NFC1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2024	01/25/2024	Exercise	1	4,862,941	245.21	183,905		475,590	358,544			475,590		(117,046)				0001
Purchased Call/NFC/NFC1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2024	01/19/2024	Exercise	1	5,191,158	245.21	205,954		499,495	367,925			499,495		(131,569)				0001
Purchased Call/NFC/NFC1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2023	08/21/2024	02/06/2024	Exercise	1	11,895,710	248.67	447,295		1,013,062	726,067			1,013,062		(286,995)				0001
Purchased Call/NFC/NFC1610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	01/19/2024	Exercise	1	10,017,245	248.22	393,309		720,086	466,682			720,086		(253,405)				0001
Purchased Call/NFC/NFC1610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	01/05/2024	Exercise	1	9,003,457	247.1	342,172		776,603	553,727			776,603		(222,877)				0001
Purchased Call/NFC/NFC1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	01/22/2024	Exercise	1	5,265,872	248.33	196,944		369,392	240,266			369,392		(129,126)				0001
Purchased Call/NFC/NFC1610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2024	03/06/2024	Exercise	1	11,173,568	249.4	457,529		670,847	368,421			670,847		(302,426)				0001
Purchased Call/NFC/NFC1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	01/05/2024	Exercise	1	13,313,249	252.84	492,664		598,908	272,208			598,908		(326,700)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC1610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2023	08/30/2024	02/08/2024	Exercise	1	17,839,202	253.78	649,883		892,228	458,742			892,228		(433,485)				0001
Purchased Call/NFC/NFC1610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	02/21/2024	Exercise	1	8,842,198	254.25	319,121		426,708	211,936			426,708		(214,772)				0001
Purchased Call/NFC/NFC161PS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2024	01/11/2024	Exercise	1	5,635,246	254.15	175,555	8,043	143,773	16,247			143,773		(127,526)				0001
Purchased Call/NFC/NFC161PS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2024	02/08/2024	Exercise	1	12,497,499	254.35	417,571		329,050	43,606			329,050		(285,444)				0001
Purchased Call/NFC/NFC161PS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2023	09/06/2024	01/17/2024	Exercise	1	8,829,846	251.76	311,142	3,568	174,379	(42,608)			174,379		(216,987)				0001
Purchased Call/NFC/NFC161PS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	03/12/2024	Exercise	1	11,572,315	249.21	436,960		353,680	52,106			353,680		(301,575)				0001
Purchased Call/NFC/NFC161PSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2024	07/16/2024	Exercise	1	3,761,947	249.47	118,534	11,704	145,203	51,039			145,203		(94,164)				0001
Purchased Call/NFC/NFC161PSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	01/16/2024	Exercise	1	11,318,419	249.47	439,366		342,014	37,848			342,014		(304,166)				0001
Purchased Call/NFC/NFC161PSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2024	02/15/2024	Exercise	1	13,923,938	251.79	491,166		607,806	264,405			607,806		(343,401)				0001
Purchased Call/NFC/NFC161PSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2024	01/18/2024	Exercise	1	8,774,247	249.36	335,487		513,797	278,405			513,797		(235,392)				0001
Purchased Call/NFC/NFC161PSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/14/2023	09/13/2024	01/29/2024	Exercise	1	11,422,156	252.06	379,807	3,273	572,605	299,640			572,605		(272,965)				0001
Purchased Call/NFC/NFC161PSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2024	03/20/2024	Exercise	1	4,824,687	246.57	181,408		339,741	210,307			339,741		(129,435)				0001
Purchased Call/NFC/NFC161PST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2024	05/28/2024	Exercise	1	3,806,413	246.57	143,363		267,748	165,269			267,748		(102,479)				0001
Purchased Call/NFC/NFC161PSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	02/22/2024	Exercise	1	12,544,464	246.57	469,633	6,043	914,026	573,677			914,026		(340,349)				0001
Purchased Call/NFC/NFC161PSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2024	03/27/2024	Exercise	1	12,371,290	246.82	441,536	5,047	792,641	470,428			792,641		(322,213)				0001
Purchased Call/NFC/NFC161PSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2024	04/04/2024	Exercise	1	9,130,979	246.25	321,730		835,675	603,715			835,675		(231,960)				0001
Purchased Call/AIP/AIP100HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/16/2023	02/14/2025	02/15/2024	Exercise	1	310,136	2369.62	80,809		8,699	2,939			8,699						0001
Purchased Call/AIP/AIP100HSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/24/2025	08/13/2024	Exercise	1	60,880	2339.75	74,439		1,508	358			1,508						0001
Purchased Call/AIP/AIP100HSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/27/2023	02/27/2025	06/04/2024	Exercise	1	47,746	2345.09	151,357		1,473	568			1,473						0001
Purchased Call/AIP/AIP100HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/28/2025	02/15/2024	Exercise	1	193,025	2345.95	112,925		7,211	3,540			7,211						0001
Purchased Call/AIP/AIP100IS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/11/2025	05/30/2024	Exercise	1	95,104	2313.41	35,353		3,614	1,750			3,614						0001
Purchased Call/AIP/AIP100HS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/17/2023	02/19/2025	09/20/2024	Exercise	1	56,311	2363.02	49,199		1,261	208			1,261						0001
Purchased Call/AIP/AIP100HSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/21/2023	02/21/2025	03/07/2024	Exercise	1	130,922	2340.81	158,211		4,372	1,916			4,372						0001
Purchased Call/AIP/AIP100HSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/23/2023	02/21/2025	02/14/2024	Exercise	1	234,544	2348.96	102,509		8,697	4,285			8,697						0001
Purchased Call/AIP/AIP100HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/25/2025	03/19/2024	Exercise	1	400,776	2339.75	88,018		14,657	7,078			14,657						0001
Purchased Call/AIP/AIP2008SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/18/2025	07/22/2024	Exercise	1	8,807,236	2408.13	217,627	3,482	2,818	(664)			2,818						0001
Purchased Call/AIP/AIP2009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/06/2025	08/08/2024	Exercise	1	3,711,428	2355.56	85,313	4,374	5,524	1,150			5,524						0001
Purchased Call/CSII/CSII100AS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	07/17/2024	07/17/2026	07/19/2024	Exercise	1	2,323,059	284.4	89,429	1,601	2,138	537			2,138						0001
Purchased Call/AIP/AIP100ISF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/13/2025	07/22/2024	Exercise	1	38,097	2308.88	174,266		1,831	1,073			1,831						0001
Purchased Call/AIP/AIP100ISO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/17/2025	03/07/2024	Exercise	1	131,122	2310.93	78,115		5,501	2,852			5,501						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/24/2025	01/09/2024	Exercise	1	272,133	2316.22	68,159		11,102	5,501			11,102						0001
Purchased Call/AIP/AIP100JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/09/2025	04/22/2024	Exercise	1	157,449	2332.92	94,368		5,003	1,520			5,003						0001
Purchased Call/NFC/NFC161PSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2023	09/20/2024	02/07/2024	Exercise	1	16,085,453	242.66	529,904	41,925	1,616,741	1,191,134			1,616,741		(425,607)				0001
Purchased Call/NFC/NFC1610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/21/2023	09/20/2024	01/08/2024	Exercise	1	11,410,959	238.6	412,526	14,936	1,390,223	1,074,608			1,390,223		(315,616)				0001
Purchased Call/NFC/NFC1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2023	09/20/2024	01/12/2024	Exercise	1	13,393,890	238.73	508,061	4,211	1,632,166	1,256,368			1,632,166		(375,798)				0001
Purchased Call/NFC/NFC1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2024	02/15/2024	Exercise	1	5,013,298	238.73	189,058		626,846	488,207			626,846		(138,639)				0001
Purchased Call/NFC/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/25/2023	09/25/2024	01/23/2024	Exercise	1	15,930,202	239.4	550,880		2,012,618	1,606,092			2,012,618		(406,525)				0001
Purchased Call/NFC/NFC1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2024	04/04/2024	Exercise	1	13,847,644	236.87	498,266	20,718	1,936,297	1,546,906			1,936,297		(389,392)				0001
Purchased Call/NFC/NFC1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	04/08/2024	Exercise	1	14,780,326	238.7	512,412	32,365	1,841,510	1,425,253			1,841,510		(416,256)				0001
Purchased Call/NFC/NFC1610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2024	01/31/2024	Exercise	1	3,502,956	238.96	117,442	11,902	388,116	287,797			388,116		(100,319)				0001
Purchased Call/NFC/NFC1610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	01/05/2024	Exercise	1	13,196,037	238.96	511,379		1,701,149	1,316,635			1,701,149		(384,515)				0001
Purchased Call/NFC/NFC1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2024	02/27/2024	Exercise	1	5,172,680	238.96	193,976		675,356	529,474			675,356		(145,882)				0001
Purchased Call/NFC/NFC1610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2024	01/19/2024	Exercise	1	13,573,080	237.15	531,054		1,708,580	1,299,601			1,708,580		(408,979)				0001
Purchased Call/NFC/NFC1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/05/2023	10/04/2024	01/30/2024	Exercise	1	11,775,372	238.66	432,022	13,832	1,485,327	1,138,710			1,485,327		(346,617)				0001
Purchased Call/NFC/NFC1610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	03/29/2024	Exercise	1	3,921,396	241.19	129,899	11,791	446,311	333,965			446,311		(112,347)				0001
Purchased Call/NFC/NFC1610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	03/06/2024	Exercise	1	11,817,249	241.19	445,571		1,390,677	1,046,543			1,390,677		(344,134)				0001
Purchased Call/AIP/AIP100HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2025	11/12/2024	Exercise	1	35,428	2358.69	25,286		1,348	669			1,348						0001
Purchased Call/AIP/AIP100IS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/07/2023	03/07/2025	05/24/2024	Exercise	1	107,157	2345.82	81,917		4,127	2,062			4,127						0001
Purchased Call/AIP/AIP100IS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2023	03/07/2025	03/21/2024	Exercise	1	74,333	2347.1	98,461		2,988	1,558			2,988						0001
Purchased Call/AIP/AIP100ISA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/12/2025	07/12/2024	Exercise	1	41,688	2313.41	94,765		2,419	1,599			2,419						0001
Purchased Call/AIP/AIP100ISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/14/2025	04/08/2024	Exercise	1	81,189	2319.68	110,168		3,699	2,089			3,699						0001
Purchased Call/AIP/AIP100JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/28/2025	04/09/2024	Exercise	1	730,029	2318.14	102,355		4,681	2,796			4,681						0001
Purchased Call/AIP/AIP100JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/29/2023	03/28/2025	05/07/2024	Exercise	1	138,419	2327.93	141,245		5,406	2,552			5,406						0001
Purchased Call/AIP/AIP100JSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/30/2023	03/28/2025	02/29/2024	Exercise	1	110,104	2331.23	114,609		4,047	1,775			4,047						0001
Purchased Call/AIP/AIP100KS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2023	04/11/2025	01/11/2024	Exercise	1	231,241	2331.53	201,762		8,621	3,515			8,621						0001
Purchased Call/AIP/AIP100KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/11/2025	01/04/2024	Exercise	1	493,465	2337.92	122,976		17,503	6,528			17,503						0001
Purchased Call/AIP/AIP100KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/14/2025	05/03/2024	Exercise	1	144,944	2334.79	61,119		5,522	2,296			5,522						0001
Purchased Call/AIP/AIP100KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/14/2023	04/16/2025	01/19/2024	Exercise	1	348,000	2334.79	126,228		13,387	5,630			13,387						0001
Purchased Call/AIP/AIP100KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/23/2025	01/05/2024	Exercise	1	88,509	2328.56	174,043		3,238	1,235			3,238						0001
Purchased Call/AIP/AIP100KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/22/2025	03/06/2024	Exercise	1	205,286	2328.56	39,770		8,324	3,684			8,324						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP200AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/13/2025	08/15/2024	Exercise	1	4,867,380	2371.91	122,030	1,661	2,408	748			2,408						0001
Purchased Call/AIP/AIP200AS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/15/2025	08/19/2024	Exercise	1	8,450,138	2383.22	211,600	2,792	3,439	646			3,439						0001
Purchased Call/AIP/AIP200AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	08/20/2024	Exercise	1	16,356,505	2385.01	409,973	4,549	5,508	959			5,508						0001
Purchased Call/AIP/AIP200ASF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2025	08/23/2024	Exercise	1	8,799,083	2392.82	187,460	18,127	14,355	(3,772)			14,355						0001
Purchased Call/CSII/CSII100ASM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2024	07/21/2026	07/23/2024	Exercise	1	2,917,932	284.18	112,476	1,683	2,166	483			2,166						0001
Purchased Call/CSII/CSII100BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/05/2024	08/05/2026	08/07/2024	Exercise	1	2,566,636	281.66	97,754	3,519	4,614	1,095			4,614						0001
Purchased Call/CSII/CSII100BS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/07/2024	08/07/2026	08/09/2024	Exercise	1	2,458,948	282.65	91,964	3,857	3,805	(52)			3,805						0001
Purchased Call/AIP/AIP100KS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/10/2025	03/14/2024	Exercise	1	284,047	2336.3	154,585		11,334	5,034			11,334						0001
Purchased Call/AIP/AIP100KSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/21/2025	06/13/2024	Exercise	1	89,650	2328.56	58,576		3,367	1,342			3,367						0001
Purchased Call/AIP/AIP100KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2023	04/25/2025	04/04/2024	Exercise	1	185,748	2306	144,142		9,567	5,330			9,567						0001
Purchased Call/AIP/AIP100KSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/25/2025	05/01/2024	Exercise	1	134,201	2314.21	122,575		5,482	2,416			5,482						0001
Purchased Call/AIP/AIP100LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/28/2025	06/25/2024	Exercise	1	198,321	2318.73	87,566		8,296	3,737			8,296						0001
Purchased Call/AIP/AIP100LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	05/02/2025	03/08/2024	Exercise	1	349,173	2309.04	126,825		10,905	4,924			10,905		(5,352)				0001
Purchased Call/AIP/AIP100LS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/02/2023	05/01/2025	02/22/2024	Exercise	1	149,758	2318.96	86,689		7,216	3,957			7,216						0001
Purchased Call/AIP/AIP100LSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/06/2025	06/10/2024	Exercise	1	133,976	2311.53	40,399		6,823	3,688			6,823						0001
Purchased Call/AIP/AIP100LSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2025	06/17/2024	Exercise	1	570,271	2311.41	126,058		3,861	1,910			3,861						0001
Purchased Call/AIP/AIP100LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/09/2023	05/09/2025	03/14/2024	Exercise	1	127,285	2309.24	113,819		6,523	3,538			6,523						0001
Purchased Call/AIP/AIP100LSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2023	05/09/2025	05/03/2024	Exercise	1	163,971	2312.05	121,396		6,214	2,353			6,214						0001
Purchased Call/AIP/AIP100LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/12/2023	05/14/2025	05/31/2024	Exercise	1	142,949	2310.48	92,523		6,274	2,879			6,274						0001
Purchased Call/AIP/AIP100MS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/16/2025	04/09/2024	Exercise	1	1,006,509	2317.33	101,573		20,380	9,185			20,380						0001
Purchased Call/AIP/AIP100MS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/20/2025	06/17/2024	Exercise	1	119,934	2322.51	35,786		4,610	1,739			4,610						0001
Purchased Call/AIP/AIP100MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/21/2025	02/09/2024	Exercise	1	327,729	2322.51	86,085		12,579	6,395			12,579						0001
Purchased Call/CSII/CSII100CS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/16/2024	09/16/2026	09/18/2024	Exercise	1	4,505,703	285.85	163,782	9,799	10,809	1,010			10,809						0001
Purchased Call/CSII/CSII100CSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/26/2024	09/25/2026	09/30/2024	Exercise	1	1,929,506	287.66	74,698	1,536	1,973	437			1,973						0001
Purchased Call/AIP/AIP100MS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/18/2023	05/16/2025	01/23/2024	Exercise	1	107,096	2325.64	74,811		4,361	1,807			4,361						0001
Purchased Call/AIP/AIP100MS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/19/2023	05/19/2025	03/22/2024	Exercise	1	210,117	2322.51	57,000		9,631	4,606			9,631						0001
Purchased Call/AIP/AIP100MSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/23/2025	05/30/2024	Exercise	1	155,460	2320.64	63,724		6,247	2,512			6,247						0001
Purchased Call/AIP/AIP100MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/28/2025	07/09/2024	Exercise	1	107,771	2320.64	37,694		5,189	2,584			5,189						0001
Purchased Call/AIP/AIP100MSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/27/2025	06/10/2024	Exercise	1	169,105	2320.64	50,876		6,555	2,470			6,555						0001
Purchased Call/AIP/AIP100MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/26/2023	05/29/2025	03/06/2024	Exercise	1	387,941	2320.64	91,201		14,768	5,674			14,768		(2,923)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2024	04/08/2024	Exercise	1	6,178,434	241.19	232,009		656,150	475,339			656,150		(180,811)				0001
Purchased Call/NFC/NFC161RS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	03/06/2024	Exercise	1	14,141,049	241.85	513,824	13,829	1,718,061	1,305,037			1,718,061		(413,024)				0001
Purchased Call/NFC/NFC161RS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2024	02/22/2024	Exercise	1	12,200,886	242.55	429,655	19,841	1,401,361	1,047,053			1,401,361		(354,308)				0001
Purchased Call/NFC/NFC161RS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/11/2024	01/05/2024	Exercise	1	12,190,010	243.8	441,462		1,397,277	1,052,033			1,397,277		(345,245)				0001
Purchased Call/NFC/NFC161RSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2024	01/31/2024	Exercise	1	5,190,116	240.56	194,745		634,229	480,109			634,229		(154,121)				0001
Purchased Call/NFC/NFC161RSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2024	04/18/2024	Exercise	1	6,436,460	240.56	240,094		894,027	704,158			894,027		(189,870)				0001
Purchased Call/NFC/NFC161RSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	01/17/2024	Exercise	1	15,110,142	242.81	544,802		1,698,508	1,264,515			1,698,508		(433,993)				0001
Purchased Call/NFC/NFC161RSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2024	01/26/2024	Exercise	1	13,660,996	242.14	495,158		1,582,539	1,187,630			1,582,539		(394,908)				0001
Purchased Call/NFC/NFC161RSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2024	01/04/2024	Exercise	1	5,363,689	236.14	202,497		805,204	641,184			805,204		(164,020)				0001
Purchased Call/NFC/NFC161RSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	01/05/2024	Exercise	1	10,603,375	236.14	405,766		1,581,902	1,253,670			1,581,902		(328,233)				0001
Purchased Call/NFC/NFC161RST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	02/08/2024	Exercise	1	16,546,367	236.55	627,143	17,530	2,112,856	1,584,437			2,112,856		(528,418)				0001
Purchased Call/NFC/NFC161RSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2024	02/06/2024	Exercise	1	14,615,801	238.14	504,701		1,928,600	1,515,541			1,928,600		(413,059)				0001
Purchased Call/NFC/NFC161RSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	01/04/2024	Exercise	1	14,492,434	234.19	524,921		2,288,748	1,857,810			2,288,748		(430,938)				0001
Purchased Call/AIP/AIP100NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/13/2025	09/16/2024	Exercise	1	522,738	2360.95	92,427		837	15			837						0001
Purchased Call/AIP/AIP100NSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/14/2023	06/13/2025	01/22/2024	Exercise	1	511,662	2362.79	153,227		9,951	2,213			9,951						0001
Purchased Call/AIP/AIP100NSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/16/2025	06/25/2024	Exercise	1	89,470	2364.42	54,267		2,799	564			2,799						0001
Purchased Call/AIP/AIP100NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/21/2023	06/20/2025	08/16/2024	Exercise	1	624,709	2350.12	114,626		3,665	410			3,665						0001
Purchased Call/AIP/AIP100QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/23/2025	07/03/2024	Exercise	1	145,793	2339.42	82,665		6,482	2,797			6,482						0001
Purchased Call/AIP/AIP100QSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/11/2023	07/10/2025	07/17/2024	Exercise	1	86,687	2365.26	104,689		3,194	846			3,194						0001
Purchased Call/AIP/AIP200CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/10/2024	10/10/2025	10/15/2024	Exercise	1	8,565,779	2406.16	213,943	5,236	5,895	659			5,895						0001
Purchased Call/AIP/AIP100MSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/23/2023	05/22/2025	11/27/2024	Exercise	1	335,172	2324.03	104,100		1,793	1,039			1,793						0001
Purchased Call/AIP/AIP100MSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/30/2025	02/05/2024	Exercise	1	108,390	2312.57	88,400		4,370	1,740			4,370						0001
Purchased Call/AIP/AIP100MSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/31/2023	05/30/2025	03/06/2024	Exercise	1	85,986	2318.94	98,262		4,340	2,330			4,340						0001
Purchased Call/AIP/AIP100NSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/09/2023	06/10/2025	06/27/2024	Exercise	1	41,658	2342.99	38,250		1,582	550			1,582						0001
Purchased Call/CSII/CSII100CS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	10/04/2024	10/05/2026	10/08/2024	Exercise	1	2,821,657	293.37	109,910	1,478	1,237	(241)			1,237						0001
Purchased Call/CSII/CSII100DSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/01/2024	11/03/2026	11/05/2024	Exercise	1	3,209,831	287.03	126,514	1,582	1,786	204			1,786						0001
Purchased Call/NFC/NFC161RSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/26/2023	10/25/2024	01/05/2024	Exercise	1	14,541,406	231.43	557,162		2,504,223	2,043,879			2,504,223		(460,343)				0001
Purchased Call/NFC/NFC161SS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	03/08/2024	Exercise	1	5,673,546	232.09	213,893		957,301	779,941			957,301		(177,360)				0001
Purchased Call/NFC/NFC161SS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2024	02/02/2024	Exercise	1	16,346,840	233.39	642,527		2,680,911	2,144,457			2,680,911		(536,454)				0001
Purchased Call/NFC/NFC161SS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	01/29/2024	Exercise	1	15,270,398	234.02	596,286	7,529	2,012,814	1,506,362			2,012,814		(506,452)				0001

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Purchased Call/NFC/NFC161SSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2023	11/01/2024	01/05/2024	Exercise	1	15,210,293	236.38	594,052		1,936,508	1,435,321			1,936,508		(501,186)				0001
Purchased Call/NFC/NFC161SSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	02/20/2024	Exercise	1	15,575,921	240.66	587,039		1,680,969	1,180,562			1,680,969		(500,407)				0001
Purchased Call/NFC/NFC161SSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2024	01/19/2024	Exercise	1	6,714,155	240.66	244,143		687,043	479,868			687,043		(207,175)				0001
Purchased Call/NFC/NFC161SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2024	02/06/2024	Exercise	1	4,774,050	240.66	177,436		526,404	375,537			526,404		(150,867)				0001
Purchased Call/NFC/NFC161SSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2024	01/09/2024	Exercise	1	14,950,947	241.22	563,050	4,330	1,946,749	1,461,403			1,946,749		(485,346)				0001
Purchased Call/NFC/NFC161SSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2023	11/08/2024	01/16/2024	Exercise	1	20,536,798	243.02	732,099		2,743,467	2,114,823			2,743,467		(628,644)				0001
Purchased Call/NFC/NFC161SSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/09/2023	11/08/2024	02/08/2024	Exercise	1	15,606,234	240.77	605,072		2,256,746	1,733,075			2,256,746		(523,670)				0001
Purchased Call/AIP/AIP100PS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2025	11/26/2024	Exercise	1	85,868	2372.7	65,112		3,310	1,086			3,310						0001
Purchased Call/AIP/AIP100PSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2025	02/23/2024	Exercise	1	167,365	2380.05	97,938		4,569	219			4,569						0001
Purchased Call/AIP/AIP100PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2025	01/22/2024	Exercise	1	834,920	2391.02	74,724		21,436	(387)			21,436						0001
Purchased Call/AIP/AIP100PSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/28/2023	07/30/2025	03/19/2024	Exercise	1	105,800	2386.65	84,983		3,278	478			3,278						0001
Purchased Call/AIP/AIP100QS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/04/2025	08/05/2024	Exercise	1	60,682	2369.48	76,740		1,714	90			1,714						0001
Purchased Call/AIP/AIP100QSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2025	03/27/2024	Exercise	1	212,688	2358.75	79,947		7,443	1,717			7,443						0001
Purchased Call/AIP/AIP100NSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/17/2025	01/05/2024	Exercise	1	181,706	2364.42	31,637		5,790	1,234			5,790						0001
Purchased Call/AIP/AIP100NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/20/2025	03/22/2024	Exercise	1	62,420	2349.28	65,453		2,817	1,243			2,817						0001
Purchased Call/AIP/AIP100QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/27/2023	06/27/2025	09/09/2024	Exercise	1	36,399	2357.42	106,555		966	42			966						0001
Purchased Call/AIP/AIP100QSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2025	02/26/2024	Exercise	1	121,083	2355.71	27,899		4,225	943			4,225						0001
Purchased Call/AIP/AIP100QSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/11/2025	01/23/2024	Exercise	1	204,664	2355.71	85,957		7,068	1,523			7,068						0001
Purchased Call/AIP/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/15/2025	01/31/2024	Exercise	1	190,799	2318.34	99,135		7,941	2,738			7,941						0001
Purchased Call/AIP/AIP100RSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/28/2025	01/19/2024	Exercise	1	138,913	2318.7	133,765		6,587	2,719			6,587		(3,707)				0001
Purchased Call/AIP/AIP100RSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/29/2025	07/09/2024	Exercise	1	317,461	2338.57	97,514		13,465	4,624			13,465						0001
Purchased Call/AIP/AIP100RSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/03/2025	03/04/2024	Exercise	1	171,084	2342.98	61,591		6,812	2,002			6,812						0001
Purchased Call/AIP/AIP100RSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2025	03/19/2024	Exercise	1	311,733	2342.98	100,496		13,086	4,333			13,086						0001
Purchased Call/CSII/CSII100ES2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	11/22/2024	11/20/2026	11/26/2024	Exercise	1	4,779,006	294.37	176,924	7,043	6,513	(529)			6,513						0001
Purchased Call/CSII/CSII100ESM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770X0HC3ZE78	12/13/2024	12/14/2026	12/17/2024	Exercise	1	3,565,871	286.51	147,130	1,675	1,280	(395)			1,280						0001
Purchased Call/AIP/AIP200ESL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/11/2024	11/11/2025	11/13/2024	Exercise	1	6,629,848	2445.57	157,647	6,767	5,515	(1,252)			5,515						0001
Purchased Call/NFC/NFC161SST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	01/24/2024	Exercise	1	11,254,552	245.08	406,104		1,400,751	1,048,242			1,400,751		(352,509)				0001
Purchased Call/NFC/NFC161SSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2024	01/09/2024	Exercise	1	9,586,942	245.08	362,879		1,169,869	853,849			1,169,869		(316,021)				0001
Purchased Call/NFC/NFC161SSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	03/28/2024	Exercise	1	6,613,706	245.08	236,274		811,360	606,134			811,360		(205,226)				0001
Purchased Call/NFC/NFC161SSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2024	03/27/2024	Exercise	1	11,406,328	244.52	439,369		1,387,110	1,003,552			1,387,110		(383,558)				0001

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Purchased Call/NFC/NFC1611TS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2024	01/11/2024	Exercise	1	14,162,821	246.98	507,896		1,402,767	957,859			1,402,767		(444,907)				0001
Purchased Call/NFC/NFC1611TS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2023	11/15/2024	01/12/2024	Exercise	1	15,764,486	247	540,851	21,987	915,295	418,321			915,295		(496,974)				0001
Purchased Call/NFC/NFC1611TS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	02/23/2024	Exercise	1	12,482,153	247.07	439,787	9,798	734,143	335,330			734,143		(398,812)				0001
Purchased Call/NFC/NFC1611TS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/15/2024	01/05/2024	Exercise	1	14,741,191	247.09	545,454		879,519	395,021			879,519		(484,498)				0001
Purchased Call/NFC/NFC1611TS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2024	02/01/2024	Exercise	1	6,373,501	247.09	230,359		422,870	218,467			422,870		(204,403)				0001
Purchased Call/NFC/NFC1611TSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2024	01/23/2024	Exercise	1	14,470,905	247.54	529,870		1,036,733	560,787			1,036,733		(475,945)				0001
Purchased Call/NFC/NFC1611TSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2023	11/22/2024	01/05/2024	Exercise	1	24,759,885	248.27	895,799		1,715,378	905,057			1,715,378		(810,320)				0001
Purchased Call/NFC/NFC1611TSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2024	11/29/2024	Exercise	1	4,980,314	248.02	183,741		395,883	228,563			395,883		(167,319)				0001
Purchased Call/NFC/NFC1611TSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	01/05/2024	Exercise	1	14,820,650	248.33	540,362		995,803	501,983			995,803		(493,820)				0001
Purchased Call/AIP/AIP100QSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/12/2023	07/11/2025	03/25/2024	Exercise	1	134,445	2378.72	106,000		4,490	1,034			4,490						0001
Purchased Call/AIP/AIP100PS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/13/2023	07/11/2025	08/06/2024	Exercise	1	82,674	2377.07	90,674		2,279	145			2,279						0001
Purchased Call/AIP/AIP100PSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/20/2023	07/18/2025	02/23/2024	Exercise	1	428,651	2387.76	121,072		11,814	643			11,814						0001
Purchased Call/AIP/AIP100QS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/01/2023	08/01/2025	05/14/2024	Exercise	1	272,512	2386.27	77,747		7,649	410			7,649						0001
Purchased Call/AIP/AIP100SS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/08/2025	07/22/2024	Exercise	1	173,129	2322.32	76,735		7,803	2,904			7,803						0001
Purchased Call/AIP/AIP100SSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	02/16/2024	Exercise	1	742,592	2317.63	143,732		21,645	9,263			21,645						0001
Purchased Call/AIP/AIP100SSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2025	01/22/2024	Exercise	1	284,658	2319.76	32,009		11,883	3,707			11,883						0001
Purchased Call/AIP/AIP100SSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/19/2025	03/28/2024	Exercise	1	85,786	2316.03	180,710		4,815	2,351			4,815						0001
Purchased Call/AIP/AIP100TS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2025	01/10/2024	Exercise	1	207,642	2289.33	77,553		11,619	5,608			11,619						0001
Purchased Call/AIP/AIP100TSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	01/09/2024	Exercise	1	340,010	2259.05	111,028		22,815	12,911			22,815						0001
Purchased Call/SPX/SPX8210S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	01/24/2024	Exercise	1	3,327,000	3972.61	284,126		665,400				(346,534)		381,274				0001
Purchased Call/SPX/SPX9210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Exercise	1	1,769,000	4536.34	131,260		288,347				(23,321)		157,087				0001
Purchased Call/SPX/SPXA05PS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2024	04/11/2024	Exercise	1	1,543,488	4105	56,806		95,505	71,620			82,143		(13,868)	4,059			0001
Purchased Call/NFC/NFC1611TST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2023	11/29/2024	01/22/2024	Exercise	1	18,228,948	248.21	625,688	15,893	1,363,285	772,302			1,363,285		(590,983)				0001
Purchased Call/NFC/NFC1611TSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2023	11/29/2024	01/16/2024	Exercise	1	12,268,094	247.66	454,097		975,531	556,107			975,531		(419,424)				0001
Purchased Call/NFC/NFC1611TSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2024	03/08/2024	Exercise	1	3,584,354	248.17	135,365		333,731	207,702			333,731		(126,028)				0001
Purchased Call/NFC/NFC1611US3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2024	01/11/2024	Exercise	1	15,161,328	245.97	582,016	6,933	1,733,900	1,183,397			1,733,900		(550,503)				0001
Purchased Call/NFC/NFC1611US5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2024	01/04/2024	Exercise	1	12,693,260	246.35	483,945		1,396,891	944,821			1,396,891		(452,069)				0001
Purchased Call/NFC/NFC1611US7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2023	12/06/2024	01/05/2024	Exercise	1	14,984,523	245.24	593,846	11,149	1,849,235	1,279,851			1,849,235		(569,384)				0001
Purchased Call/NFC/NFC1611US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2023	12/06/2024	02/29/2024	Exercise	1	13,451,124	247.97	502,532	6,303	1,500,725	1,020,528			1,500,725		(480,197)				0001
Purchased Call/NFC/NFC1611USB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2024	03/05/2024	Exercise	1	6,321,159	248.68	235,779		630,046	407,257			630,046		(222,789)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2024	01/18/2024	Exercise	1	16,624,831	250.47	689,237		1,732,067	1,074,416			1,732,067		(657,652)				0001
Purchased Call/NFC/NFC161USJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	01/04/2024	Exercise	1	19,945,548	252.71	766,486	2,270	1,832,604	1,099,287			1,832,604		(733,317)				0001
Purchased Call/AIP/AIP000XS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2022	01/17/2024	01/19/2024	Expire	1	1,098,311	2482.62	30,337			(670)					(670)				0001
Purchased Call/AIP/AIP100QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/13/2025	10/28/2024	Exercise	1	35,289	2355.71	39,222		1,274	317			1,274						0001
Purchased Call/AIP/AIP100QST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/14/2025	02/08/2024	Exercise	1	159,371	2356.86	144,675		5,025	1,339			5,025						0001
Purchased Call/AIP/AIP100RSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/27/2025	03/19/2024	Exercise	1	219,140	2309.41	36,779		11,222	5,158			11,222						0001
Purchased Call/AIP/AIP100RSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2025	04/24/2024	Exercise	1	105,275	2340.48	88,618		3,472	537			3,472						0001
Purchased Call/AIP/AIP100SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2025	11/07/2024	Exercise	1	95,043	2327.2	94,793		4,330	1,657			4,330						0001
Purchased Call/AIP/AIP100SS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	07/15/2024	Exercise	1	82,115	2323.57	84,882		4,550	2,231			4,550						0001
Purchased Call/AIP/AIP100US3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/10/2025	09/09/2024	Exercise	1	36,597	2277.37	58,195		1,893	817			1,893						0001
Purchased Call/AIP/AIP100US9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2025	06/28/2024	Exercise	1	158,700	2271.68	51,524		9,943	5,267			9,943						0001
Purchased Call/AIP/AIP100USH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	01/16/2024	Exercise	1	130,593	2259.78	61,503		9,050	5,181			9,050						0001
Purchased Call/AIP/AIP100USP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/23/2025	05/29/2024	Exercise	1	180,970	2242.5	179,024		14,247	8,849			14,247						0001
Purchased Call/AIP/AIP100VS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2025	01/08/2024	Exercise	1	242,086	2229.56	53,718		20,046	12,759			20,046						0001
Purchased Call/AIP/AIP100VSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/07/2025	05/07/2024	Exercise	1	170,712	2265.89	168,591		10,666	5,414			10,666						0001
Purchased Call/AIP/AIP100VSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/12/2025	11/20/2024	Exercise	1	99,023	2274.31	91,937		2,689	1,527			2,689						0001
Purchased Call/AIP/AIP100SSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	06/10/2024	Exercise	1	205,289	2309.73	55,637		10,704	4,798			10,704						0001
Purchased Call/AIP/AIP100SSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/22/2025	01/03/2025	Exercise	1	38,850	2289.33	59,121		1,996	875			1,996						0001
Purchased Call/AIP/AIP100TS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2025	04/30/2024	Exercise	1	326,744	2290.69	108,653		18,593	9,893			18,593						0001
Purchased Call/AIP/AIP100TS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	09/20/2024	Exercise	1	97,896	2277.17	78,332		5,936	3,097			5,936						0001
Purchased Call/AIP/AIP000YS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2022	02/05/2024	02/07/2024	Expire	1	272,022	2446.68	10,021			(484)					(484)				0001
Purchased Call/AIP/AIP000YSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/15/2022	02/15/2024	02/20/2024	Expire	1	1,327,863	2452.01	41,481			(2,585)					(2,585)				0001
Purchased Call/AIP/AIP000ZSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2022	03/14/2024	03/18/2024	Expire	1	3,202,655	2413.51	117,950			(11,833)					(11,833)				0001
Purchased Call/AIP/AIP100TSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/13/2022	04/12/2024	04/16/2024	Expire	1	1,914,573	2444.42	62,099			(8,740)					(8,740)				0001
Purchased Call/NFC/NFC161USL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2023	12/13/2024	02/23/2024	Exercise	1	16,644,334	256.2	581,433	2,009	1,334,281	775,575			1,334,281		(558,706)				0001
Purchased Call/NFC/NFC161USP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	01/26/2024	Exercise	1	5,991,551	256.73	210,303		496,756	293,984			496,756		(202,772)				0001
Purchased Call/NFC/NFC161USQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	01/08/2024	Exercise	1	17,609,022	256.73	577,190	29,679	1,305,696	717,781			1,305,696		(587,915)				0001
Purchased Call/NFC/NFC161USR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	02/22/2024	Exercise	1	8,962,757	256.73	316,383	2,191	725,813	416,729			725,813		(309,085)				0001
Purchased Call/NFC/NFC161USV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2024	01/05/2024	Exercise	1	17,223,634	257.23	602,887	5,831	889,004	297,582			889,004		(591,422)				0001
Purchased Call/NFC/NFC161USX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2024	01/11/2024	Exercise	1	23,260,613	257.61	825,007	3,153	1,135,805	328,277			1,135,805		(807,528)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC161USZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/20/2023	12/20/2024	01/08/2024	Exercise	1	15,011,382	254.96	569,994	2,188	964,987	404,425			964,987		(560,562)				0001
Purchased Call/NFC/NFC161VS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2023	12/20/2024	01/08/2024	Exercise	1	14,746,958	257.17	520,365	8,593	801,468	278,876			801,468		(522,592)				0001
Purchased Call/NFC/NFC161VS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2024	01/12/2024	Exercise	1	24,732,490	257.74	745,778	58,894	1,431,439	631,159			1,431,439		(800,280)				0001
Purchased Call/AIP/AIP100VSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2025	02/15/2024	Exercise	1	103,078	2273.95	103,448		6,546	3,364			6,546						0001
Purchased Call/AIP/AIP100IIS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	05/21/2024	Exercise	1	114,529	2294.25	81,487		2,864	1,317			2,864						0001
Purchased Call/AIP/AIP100IISB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/21/2025	01/12/2024	Exercise	1	311,563	2299.36	132,783		18,025	8,251			18,025						0001
Purchased Call/AIP/AIP100IISH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/24/2025	11/26/2024	Exercise	1	33,432	2302.51	24,132		2,169	1,118			2,169						0001
Purchased Call/AIP/AIP100IISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2025	01/23/2024	Exercise	1	326,727	2323.31	57,591		13,572	3,095			13,572						0001
Purchased Call/AIP/AIP100XS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	07/09/2024	Exercise	1	189,348	2313.92	92,543		7,140	2,910			7,140						0001
Purchased Call/AIP/AIP100XS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/05/2025	01/26/2024	Exercise	1	249,879	2321.43	126,862		7,476	1,895			7,476		(3,179)				0001
Purchased Call/AIP/AIP100TSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/03/2025	06/26/2024	Exercise	1	134,751	2254.49	80,687		8,306	4,420			8,306						0001
Purchased Call/AIP/AIP100TSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/06/2025	08/23/2024	Exercise	1	302,467	2272.65	86,324		2,342	1,201			2,342						0001
Purchased Call/AIP/AIP100TST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2025	08/14/2024	Exercise	1	207,743	2272.65	48,186		11,068	5,004			11,068						0001
Purchased Call/AIP/AIP100TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/10/2025	02/13/2024	Exercise	1	330,078	2288.08	111,706		20,899	11,216			20,899						0001
Purchased Call/AIP/AIP100US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/13/2025	06/11/2024	Exercise	1	48,091	2271.68	86,902		2,784	1,367			2,784						0001
Purchased Call/AIP/AIP100USF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2025	05/07/2024	Exercise	1	88,770	2270.32	113,041		5,014	2,394			5,014						0001
Purchased Call/SPX/SPX721MS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES71P3U3RHIGC71XBU11	04/08/2022	04/08/2024	04/10/2024	Exercise	1	2,717,000	4488.28	370,599		432,290				141,933		61,691				0001
Purchased Call/NFC/NFC161VSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	01/26/2024	Exercise	1	23,835,267	257.93	642,912	84,808	1,162,449	438,507			1,162,449		(723,942)				0001
Purchased Call/NFC/NFC161VSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	01/12/2024	Exercise	1	26,241,961	257.84	527,393	163,320	1,150,241	459,528			1,150,241		(690,713)				0001
Purchased Call/NFC/NFC161VSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	01/17/2024	Exercise	1	28,448,899	257.01	420,583	235,313	1,183,783	527,888			1,183,783		(655,896)				0001
Purchased Call/NFC/NFC161VSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2024	11/13/2024	Exercise	1	2,406,559	257.01	84,929	1,420	109,306	22,957			109,306		(86,350)				0001
Purchased Call/NFC/NFC161VSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2025	01/04/2024	Exercise	1	18,714,233	250.47	587,331	43,829	62,166	18,336			62,166						0001
Purchased Call/NFC/NFC161VSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/03/2024	01/03/2025	01/05/2024	Exercise	1	19,116,518	248.39	680,313	31,949	55,077	23,128			55,077						0001
Purchased Call/NFC/NFC161VSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	01/08/2024	Exercise	1	15,770,891	247.39	610,605	29,758	48,044	18,286			48,044						0001
Purchased Call/NFC/NFC161VSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	01/09/2024	Exercise	1	11,392,185	247.57	416,828	30,118	46,384	16,266			46,384						0001
Purchased Call/NFC/NFC161VSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2025	01/11/2024	Exercise	1	16,328,851	252.01	597,535	19,716	31,297	11,581			31,297						0001
Purchased Call/NFC/NFC161WS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	01/16/2024	Exercise	1	14,521,249	253.88	508,744	19,681	22,362	2,682			22,362						0001
Purchased Call/AIP/AIP100XSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2025	09/16/2024	Exercise	1	723,091	2335.64	98,235		1,228	161			1,228						0001
Purchased Call/AIP/AIP100XSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/19/2025	03/13/2024	Exercise	1	285,184	2386.48	66,932		8,102	537			8,102						0001
Purchased Call/AIP/AIP100YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/23/2025	01/12/2024	Exercise	1	512,460	2378.89	26,391		13,600	651			13,600						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP100YS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/26/2023	12/26/2025	01/05/2024	Exercise	1	1,818,688	2385.79	208,328		16,627	1,367			16,627						0001
Purchased Call/AIP/AIP100YS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/26/2025	01/12/2024	Exercise	1	2,852,795	2385.46	173,408		20,871	(1,288)			20,871						0001
Purchased Call/AIP/AIP100YSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/29/2025	03/25/2024	Exercise	1	3,386,161	2378.39	143,089		6,364	464			6,364						0001
Purchased Call/AIP/AIP100USN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2025	02/06/2024	Exercise	1	89,243	2248.49	38,831		6,216	3,559			6,216						0001
Purchased Call/AIP/AIP100USV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	06/13/2024	Exercise	1	238,612	2238.6	70,659		12,303	7,192			12,303						0001
Purchased Call/AIP/AIP100USZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2025	10/11/2024	Exercise	1	44,636	2229.56	18,976		3,622	2,274			3,622						0001
Purchased Call/AIP/AIP100YS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/27/2025	06/25/2024	Exercise	1	194,707	2229.56	112,461		14,912	9,052			14,912						0001
Purchased Call/SPX/SPXH1386A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2022	09/06/2024	09/10/2024	Exercise	1	1,351,000	4006.18	203,596		472,876				(105,028)			269,280			0001
Purchased Call/RTY/RTY0130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2024	09/20/2024	09/09/2024	Expire	1	42,900,000	2040	66,600						(66,600)						0001
Purchased Call/AIP/AIP100YSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/02/2026	01/08/2024	Exercise	1	4,737,067	2360.76	148,503	8,961	9,618	657			9,618						0001
Purchased Call/AIP/AIP100YSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/09/2026	01/11/2024	Exercise	1	2,981,739	2368.31	87,873	5,985	5,812	(173)			5,812						0001
Purchased Call/AIP/AIP100YSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/09/2026	01/16/2024	Exercise	1	3,616,526	2367.36	102,523	9,309	9,555	246			9,555						0001
Purchased Call/AIP/AIP100ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/21/2026	01/23/2024	Exercise	1	1,194,873	2362.53	32,302	3,982	4,544	561			4,544						0001
Purchased Call/AIP/AIP100ZSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	01/25/2024	Exercise	1	4,387,220	2363.74	139,602	4,739	4,682	(57)			4,682						0001
Purchased Call/NFC/NFC1611IS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2024	01/10/2025	01/17/2024	Exercise	1	15,968,028	254	537,273	29,163	31,687	2,525			31,687						0001
Purchased Call/NFC/NFC1611IS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2025	01/17/2024	Exercise	1	8,448,927	254	263,837	26,076	39,261	13,185			39,261						0001
Purchased Call/NFC/NFC1611ISD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2025	01/18/2024	Exercise	1	18,876,674	253.85	660,962	22,249	30,549	8,300			30,549						0001
Purchased Call/NFC/NFC1611ISF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2024	01/17/2025	01/19/2024	Exercise	1	17,265,629	252.35	629,400	37,092	54,772	17,680			54,772						0001
Purchased Call/NFC/NFC1611ISJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/19/2024	01/17/2025	01/23/2024	Exercise	1	22,500,390	257.86	712,476	57,251	60,611	3,360			60,611						0001
Purchased Call/NFC/NFC1611ISQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2025	01/25/2024	Exercise	1	13,931,641	258.65	459,143	27,050	28,011	961			28,011						0001
Purchased Call/NFC/NFC1611ISS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/24/2024	01/24/2025	01/26/2024	Exercise	1	16,789,205	259.24	554,747	28,442	30,480	2,038			30,480						0001
Purchased Call/NFC/NFC1611ISU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/25/2024	01/24/2025	01/29/2024	Exercise	1	15,676,098	259.3	512,171	26,422	25,970	(452)			25,970						0001
Purchased Call/AIP/AIP2000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	02/02/2026	02/06/2024	Exercise	1	3,343,625	2372.04	104,604	2,565	3,137	573			3,137						0001
Purchased Call/AIP/AIP2000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/05/2026	02/07/2024	Exercise	1	5,019,094	2365.31	161,416	5,903	6,905	1,001			6,905						0001
Purchased Call/AIP/AIP2000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/06/2026	02/09/2024	Exercise	1	4,716,408	2371.97	135,748	12,430	13,613	1,183			13,613						0001
Purchased Call/AIP/AIP2000SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/11/2026	02/13/2024	Exercise	1	1,241,107	2378.62	37,497	2,102	2,592	490			2,592						0001
Purchased Call/AIP/AIP2000SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/12/2026	02/14/2024	Exercise	1	5,203,319	2380.95	145,378	10,215	10,844	629			10,844						0001
Purchased Call/AIP/AIP2000SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	02/21/2024	Exercise	1	3,397,050	2380.01	104,073	3,898	3,823	(74)			3,823						0001
Purchased Call/AIP/AIP2001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/19/2026	02/21/2024	Exercise	1	5,747,846	2380.01	161,946	13,634	15,404	1,770			15,404						0001
Purchased Call/AIP/AIP100YSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/14/2025	09/05/2024	Exercise	1	288,757	2292.27	102,354		4,722	2,261			4,722						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100IIS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2025	12/20/2024	Exercise	1	43,760	2297.12	28,327		2,190	823			2,190						0001
Purchased Call/AIP/AIP100IIS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/20/2025	11/29/2024	Exercise	1	148,981	2299.8	138,158		2,478	1,354			2,478						0001
Purchased Call/AIP/AIP100IISM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/28/2025	06/13/2024	Exercise	1	299,068	2301.41	101,619		5,367	1,906			5,367						0001
Purchased Call/AIP/AIP1007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/05/2022	08/07/2024	01/08/2024	Exercise	1	4,020,328	2372.03	138,385		3,017	(38,970)			3,017		(41,988)				0001
Purchased Call/AIP/AIP2001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/18/2026	02/21/2024	Exercise	1	1,409,679	2380.01	28,119	9,459	11,609	2,150			11,609						0001
Purchased Call/AIP/AIP2001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/25/2026	02/27/2024	Exercise	1	1,386,080	2395.99	37,401	4,400	4,983	582			4,983						0001
Purchased Call/AIP/AIP2002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2026	03/11/2024	Exercise	1	3,569,001	2411.14	112,882	2,783	2,509	(275)			2,509						0001
Purchased Call/AIP/AIP2002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	03/19/2024	Exercise	1	3,616,461	2400.68	119,736	1,579	1,432	(147)			1,432						0001
Purchased Call/NFC/NFC1611IISW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2024	01/24/2025	01/30/2024	Exercise	1	18,085,084	258.03	646,179	28,137	30,672	2,535			30,672						0001
Purchased Call/NFC/NFC1611IISX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2025	01/30/2024	Exercise	1	7,804,543	258.03	242,832	22,578	25,081	2,503			25,081						0001
Purchased Call/NFC/NFC161XS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2025	01/31/2024	Exercise	1	19,679,098	260.28	651,966	17,958	20,050	2,093			20,050						0001
Purchased Call/NFC/NFC161XS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2025	02/01/2024	Exercise	1	18,575,494	258.6	577,107	21,823	20,747	(1,076)			20,747						0001
Purchased Call/NFC/NFC161XS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/31/2024	01/31/2025	02/02/2024	Exercise	1	16,609,924	253.62	605,950	30,675	40,737	10,062			40,737						0001
Purchased Call/NFC/NFC161XS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	02/05/2024	Exercise	1	17,032,189	256.09	615,714	31,712	33,836	2,124			33,836						0001
Purchased Call/NFC/NFC161XSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2024	01/31/2025	02/06/2024	Exercise	1	19,445,385	259.09	660,943	31,911	36,641	4,730			36,641						0001
Purchased Call/AIP/AIP1009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/09/2022	09/10/2024	09/12/2024	Expire	1	543,530	2377.65	17,773		(6,177)						(6,177)				0001
Purchased Call/AIP/AIP1009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/16/2022	09/17/2024	06/28/2024	Exercise	1	709,577	2355.63	22,990		9,784	1,573			9,784		(8,211)				0001
Purchased Call/AIP/AIP100IISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/01/2025	04/03/2024	Exercise	1	419,125	2323.31	74,376		15,682	5,188			15,682						0001
Purchased Call/AIP/AIP100IISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2025	06/17/2024	Exercise	1	389,549	2323.31	34,930		18,549	6,058			18,549						0001
Purchased Call/AIP/AIP100XSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/10/2025	12/06/2024	Exercise	1	152,688	2328.27	30,305		2,871	1,374			2,871						0001
Purchased Call/AIP/AIP100XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/15/2025	01/26/2024	Exercise	1	382,819	2375.84	98,601		8,047	(624)			8,047						0001
Purchased Call/NFC/NFC161XSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2025	02/06/2024	Exercise	1	5,508,877	259.09	173,959	15,210	15,578	367			15,578						0001
Purchased Call/NFC/NFC161XSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2025	02/08/2024	Exercise	1	14,884,654	258.33	534,095	22,752	25,059	2,307			25,059						0001
Purchased Call/NFC/NFC161XSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2024	02/07/2025	02/09/2024	Exercise	1	20,634,345	260.44	713,443	29,807	29,597	(210)			29,597						0001
Purchased Call/NFC/NFC161XSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2024	02/07/2025	02/12/2024	Exercise	1	20,405,315	260.74	694,584	44,412	43,298	(1,114)			43,298						0001
Purchased Call/NFC/NFC161XSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	02/13/2024	Exercise	1	6,047,537	263.62	181,810	17,622	17,025	(597)			17,025						0001
Purchased Call/NFC/NFC161XSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	02/13/2024	Exercise	1	16,530,394	263.62	483,044	45,443	35,785	(9,658)			35,785						0001
Purchased Call/NFC/NFC161XSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2025	02/14/2024	Exercise	1	25,858,409	261.62	802,096	15,561	13,818	(1,743)			13,818						0001
Purchased Call/NFC/NFC161XSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2025	02/15/2024	Exercise	1	15,188,737	256.09	549,281	19,806	24,712	4,906			24,712						0001
Purchased Call/NFC/NFC161XSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2024	02/14/2025	02/16/2024	Exercise	1	17,614,384	258.18	570,848	44,827	52,021	7,195			52,021						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611YS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/15/2024	02/14/2025	02/20/2024	Exercise	1	20,043,247	258.52	688,027	22,410	26,361	3,951			26,361						0001
Purchased Call/AIP/AIP2002SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/20/2026	03/22/2024	Exercise	1	1,851,746	2423.94	59,321	1,316	977	(339)			977						0001
Purchased Call/AIP/AIP2002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2026	03/25/2024	Exercise	1	5,275,578	2426.51	139,598	6,660	5,761	(899)			5,761						0001
Purchased Call/AIP/AIP2002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/26/2026	03/28/2024	Exercise	1	2,566,125	2416.3	82,824	4,711	3,681	(1,030)			3,681						0001
Purchased Call/AIP/AIP2003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/07/2026	04/09/2024	Exercise	1	1,783,005	2417.64	44,509	8,413	6,760	(1,653)			6,760						0001
Purchased Call/AIP/AIP100ZS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/16/2026	01/18/2024	Exercise	1	5,070,419	2362.26	160,740	3,134	3,812	678			3,812						0001
Purchased Call/AIP/AIP1009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/23/2022	09/24/2024	01/05/2024	Exercise	1	855,073	2318.28	27,533		30,010	19,912			30,010		(10,098)				0001
Purchased Call/SPX/SPXB05CSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/10/2024	Exercise	1	5,090,000	4604.37	315,071		613,345				(51,316)			298,274			0001
Purchased Call/NFC/NFC1611YS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	02/21/2024	Exercise	1	23,708,532	256.75	758,318	62,405	76,802	14,397			76,802						0001
Purchased Call/NFC/NFC1611YS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2025	02/21/2024	Exercise	1	15,150,336	256.75	537,987	11,286	11,907	621			11,907						0001
Purchased Call/NFC/NFC1611YSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/21/2024	02/21/2025	02/23/2024	Exercise	1	16,205,398	254.45	627,444	35,021	45,451	10,429			45,451						0001
Purchased Call/NFC/NFC1611YSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	02/26/2024	Exercise	1	16,632,348	260.59	551,687	28,863	27,867	(996)			27,867						0001
Purchased Call/NFC/NFC1611YSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2025	02/27/2024	Exercise	1	6,064,578	260.05	204,852	10,378	9,743	(635)			9,743						0001
Purchased Call/NFC/NFC1611YSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/21/2025	02/27/2024	Exercise	1	16,229,303	260.05	588,725	9,189	8,773	(416)			8,773						0001
Purchased Call/NFC/NFC1611YSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/26/2024	02/26/2025	02/28/2024	Exercise	1	21,002,338	259.91	751,570	18,253	22,812	4,559			22,812						0001
Purchased Call/NFC/NFC1611YSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2025	02/29/2024	Exercise	1	15,233,047	260.22	536,370	13,914	15,665	1,751			15,665						0001
Purchased Call/AIP/AIP2003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/09/2026	04/11/2024	Exercise	1	1,957,162	2417.34	56,679	3,944	3,757	(187)			3,757						0001
Purchased Call/AIP/AIP2003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	04/16/2024	Exercise	1	4,496,903	2388.55	126,689	11,924	12,563	639			12,563						0001
Purchased Call/AIP/AIP2004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	04/22/2024	Exercise	1	3,025,058	2354.66	87,545	6,025	7,438	1,413			7,438						0001
Purchased Call/AIP/AIP2004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/20/2026	04/23/2024	Exercise	1	1,625,848	2343.2	48,959	3,322	5,070	1,747			5,070						0001
Purchased Call/AIP/AIP100ZSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/20/2026	01/23/2024	Exercise	1	1,030,840	2362.53	21,658	6,541	8,011	1,470			8,011						0001
Purchased Call/AIP/AIP100ZSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	01/29/2024	Exercise	1	3,318,755	2359.73	89,889	11,870	12,977	1,107			12,977						0001
Purchased Call/AIP/AIP100ZST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2026	01/30/2024	Exercise	1	846,525	2361.72	21,459	3,535	4,078	544			4,078						0001
Purchased Call/AIP/AIP100ASV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/14/2022	10/15/2024	09/10/2024	Exercise	1	1,125,958	2318.74	35,805		46,518	32,353			46,518		(14,165)				0001
Purchased Call/AIP/AIP2005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/08/2024	05/08/2026	05/10/2024	Exercise	1	2,287,644	2384.48	74,022	2,908	2,849	(59)			2,849						0001
Purchased Call/AIP/AIP2005SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/08/2026	05/14/2024	Exercise	1	4,623,310	2391.29	151,139	2,886	2,904	18			2,904						0001
Purchased Call/AIP/AIP2005SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/14/2026	05/16/2024	Exercise	1	2,758,029	2394.46	75,444	10,578	10,761	183			10,761						0001
Purchased Call/AIP/AIP2005SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/15/2026	05/20/2024	Exercise	1	4,073,909	2400.16	136,184	1,889	1,727	(163)			1,727						0001
Purchased Call/AIP/AIP2005SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/19/2026	05/21/2024	Exercise	1	2,842,061	2402.66	90,432	3,533	3,358	(175)			3,358						0001
Purchased Call/AIP/AIP2006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/22/2026	05/29/2024	Exercise	1	5,084,880	2388.26	167,299	2,383	2,701	318			2,701						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2006SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/02/2026	06/04/2024	Exercise	1	1,552,853	2382.19	47,365	2,949	2,905	(43)			2,905						0001
Purchased Call/AIP/AIP2006SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/04/2026	06/06/2024	Exercise	1	3,449,370	2373.38	109,828	6,955	7,585	630			7,585						0001
Purchased Call/NFC/NFC1611YSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2024	02/28/2025	03/01/2024	Exercise	1	9,294,785	259.25	348,445	13,149	17,564	4,415			17,564						0001
Purchased Call/NFC/NFC1611YSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/29/2024	02/28/2025	03/04/2024	Exercise	1	13,342,790	261.36	507,048	16,440	16,809	370			16,809						0001
Purchased Call/NFC/NFC1611YST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	02/28/2025	03/05/2024	Exercise	1	31,111,941	265.01	990,040	58,362	47,726	(10,637)			47,726						0001
Purchased Call/NFC/NFC1611YSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2025	03/05/2024	Exercise	1	8,260,134	265.01	272,337	11,825	8,963	(2,863)			8,963						0001
Purchased Call/NFC/NFC1612S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2025	03/08/2024	Exercise	1	13,406,821	259.61	468,229	26,202	21,631	(4,571)			21,631						0001
Purchased Call/NFC/NFC1612S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2024	03/07/2025	03/11/2024	Exercise	1	17,787,592	262.7	579,098	21,168	19,247	(1,921)			19,247						0001
Purchased Call/NFC/NFC1612S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2025	03/12/2024	Exercise	1	7,072,618	259.66	201,631	32,601	37,068	4,467			37,068						0001
Purchased Call/NFC/NFC1612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2024	03/07/2025	03/12/2024	Exercise	1	28,000,850	259.66	982,164	38,530	45,403	6,873			45,403						0001
Purchased Call/AIP/AIP100CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/11/2022	11/12/2024	06/27/2024	Exercise	1	2,078,593	2385.85	65,929		49,361	20,688			49,361		(28,673)				0001
Purchased Call/AIP/AIP2001S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/20/2026	02/22/2024	Exercise	1	4,157,866	2375.99	137,249	3,551	3,679	129			3,679						0001
Purchased Call/AIP/AIP2001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/24/2026	02/27/2024	Exercise	1	1,051,176	2395.99	27,674	3,770	3,829	58			3,829						0001
Purchased Call/AIP/AIP2001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/27/2026	02/29/2024	Exercise	1	2,482,708	2392.38	76,213	3,154	3,017	(137)			3,017						0001
Purchased Call/AIP/AIP2001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	03/04/2024	Exercise	1	3,468,872	2395.92	105,790	6,631	6,478	(152)			6,478						0001
Purchased Call/AIP/AIP2001SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	03/02/2026	03/05/2024	Exercise	1	1,517,713	2401.18	48,750	1,087	934	(153)			934						0001
Purchased Call/AIP/AIP2007S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/15/2026	06/18/2024	Exercise	1	2,496,994	2394.47	73,304	6,296	6,622	326			6,622						0001
Purchased Call/AIP/AIP2007S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/18/2026	06/21/2024	Exercise	1	3,622,795	2404.56	103,824	9,938	9,356	(581)			9,356						0001
Purchased Call/AIP/AIP2007SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/18/2026	06/25/2024	Exercise	1	3,900,495	2401.7	115,263	8,676	8,655	(21)			8,655						0001
Purchased Call/AIP/AIP2007SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/22/2026	06/25/2024	Exercise	1	2,569,138	2401.7	82,889	2,745	2,803	58			2,803						0001
Purchased Call/AIP/AIP2007SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/26/2026	06/28/2024	Exercise	1	3,875,574	2397.73	101,096	17,746	19,643	1,897			19,643						0001
Purchased Call/AIP/AIP2008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2026	07/15/2024	Exercise	1	3,662,275	2433.05	122,751	3,353	2,354	(1,000)			2,354						0001
Purchased Call/AIP/AIP100CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/25/2022	11/25/2024	06/18/2024	Exercise	1	511,222	2385.38	16,257		11,931	4,574			11,931		(7,357)				0001
Purchased Call/AIP/AIP2001SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	03/04/2026	03/06/2024	Exercise	1	5,257,456	2400.07	146,424	11,010	11,597	587			11,597						0001
Purchased Call/AIP/AIP2002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/19/2026	03/21/2024	Exercise	1	2,051,021	2412.42	69,266	1,356	1,185	(171)			1,185						0001
Purchased Call/AIP/AIP2002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/24/2026	03/26/2024	Exercise	1	2,002,030	2419.7	55,656	5,706	5,436	(270)			5,436						0001
Purchased Call/AIP/AIP2008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/14/2026	07/16/2024	Exercise	1	2,093,765	2440.66	69,715	1,574	1,189	(385)			1,189						0001
Purchased Call/AIP/AIP2008SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/13/2026	07/16/2024	Exercise	1	4,541,584	2440.66	137,774	9,910	8,907	(1,003)			8,907						0001
Purchased Call/AIP/AIP2008SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/16/2026	07/18/2024	Exercise	1	3,482,741	2455.53	104,787	1,358	1,144	(214)			1,144						0001
Purchased Call/AIP/AIP2008SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/22/2026	07/24/2024	Exercise	1	4,653,901	2419.46	141,379	8,757	6,968	(1,790)			6,968						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP2009SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	08/04/2026	08/06/2024	Exercise	1	2,471,904	2365.32	72,146	7,433	7,529	97			7,529						0001
Purchased Call/AIP/AIP2009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/06/2026	08/08/2024	Exercise	1	1,352,769	2355.56	38,533	4,046	4,739	693			4,739						0001
Purchased Call/AIP/AIP2009SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2026	08/13/2024	Exercise	1	1,430,125	2363.7	42,526	3,836	4,143	307			4,143						0001
Purchased Call/NFC/NFC1612SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2025	03/13/2024	Exercise	1	18,304,276	258.86	660,035	44,441	48,038	3,597			48,038						0001
Purchased Call/NFC/NFC1612SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2025	03/14/2024	Exercise	1	10,722,951	261.51	364,004	12,862	13,688	826			13,688						0001
Purchased Call/NFC/NFC1612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2025	03/15/2024	Exercise	1	16,794,965	259.93	588,509	17,638	17,214	(424)			17,214						0001
Purchased Call/NFC/NFC1612SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2025	03/19/2024	Exercise	1	5,432,939	256.92	167,376	19,292	22,657	3,366			22,657						0001
Purchased Call/NFC/NFC1612SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	03/19/2024	Exercise	1	24,257,514	256.92	852,431	48,553	56,985	8,432			56,985						0001
Purchased Call/NFC/NFC1612SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2025	03/21/2024	Exercise	1	12,578,445	259.53	464,071	18,085	21,039	2,953			21,039						0001
Purchased Call/NFC/NFC1612SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2025	03/22/2024	Exercise	1	16,577,223	261.83	564,653	30,727	24,114	(6,614)			24,114						0001
Purchased Call/NFC/NFC1612SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/21/2024	03/21/2025	03/25/2024	Exercise	1	14,460,773	262.57	519,578	9,809	8,399	(1,410)			8,399						0001
Purchased Call/AIP/AIP2009SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/10/2026	08/13/2024	Exercise	1	5,007,878	2363.7	123,472	26,153	30,231	4,079			30,231						0001
Purchased Call/AIP/AIP200AS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/17/2026	08/20/2024	Exercise	1	2,565,744	2385.01	79,871	5,093	5,313	220			5,313						0001
Purchased Call/AIP/AIP200ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/24/2026	08/27/2024	Exercise	1	2,238,269	2394.94	66,995	5,896	5,984	88			5,984						0001
Purchased Call/AIP/AIP200ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/21/2026	08/27/2024	Exercise	1	5,482,945	2394.94	151,592	20,239	19,089	(1,150)			19,089						0001
Purchased Call/AIP/AIP200BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	09/09/2024	Exercise	1	1,873,782	2372.6	62,244	937	1,182	245			1,182						0001
Purchased Call/NFC/NFC1612SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/22/2024	03/21/2025	03/26/2024	Exercise	1	32,177,344	262.73	1,059,555	66,048	63,315	(2,733)			63,315						0001
Purchased Call/NFC/NFC2610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	03/27/2024	Exercise	1	22,024,186	261.84	735,531	31,836	31,739	(97)			31,739						0001
Purchased Call/NFC/NFC2610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/28/2024	03/28/2025	04/01/2024	Exercise	1	43,902,782	261.08	1,538,360	54,958	51,180	(3,778)			51,180						0001
Purchased Call/NFC/NFC2610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/01/2024	04/01/2025	04/03/2024	Exercise	1	11,561,625	261.42	359,246	16,806	14,919	(1,888)			14,919						0001
Purchased Call/NFC/NFC2610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2025	04/04/2024	Exercise	1	9,150,357	258.4	322,028	11,682	15,525	3,843			15,525						0001
Purchased Call/NFC/NFC2610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/04/2024	04/04/2025	04/08/2024	Exercise	1	11,397,834	255.86	383,048	28,216	31,263	3,047			31,263						0001
Purchased Call/NFC/NFC2610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	04/09/2024	Exercise	1	20,125,643	257.67	686,138	35,752	44,766	9,013			44,766						0001
Purchased Call/AIP/AIP200CS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/25/2026	09/30/2024	Exercise	1	5,167,468	2404.57	168,586	6,951	7,496	545			7,496						0001
Purchased Call/AIP/AIP200CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2026	10/08/2024	Exercise	1	2,771,082	2403.62	93,125	2,985	3,215	230			3,215						0001
Purchased Call/AIP/AIP200CST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/07/2026	10/09/2024	Exercise	1	3,893,861	2397.39	132,053	4,278	5,224	945			5,224						0001
Purchased Call/AIP/AIP200DS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/14/2026	10/16/2024	Exercise	1	3,174,622	2419.82	103,855	4,272	3,958	(314)			3,958						0001
Purchased Call/AIP/AIP200DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/15/2026	10/17/2024	Exercise	1	1,626,512	2416.12	55,048	1,798	1,693	(105)			1,693						0001
Purchased Call/AIP/AIP200DSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	10/25/2024	Exercise	1	4,139,830	2405.33	140,937	3,485	4,240	755			4,240						0001
Purchased Call/AIP/AIP200DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	10/29/2024	Exercise	1	3,247,708	2406.88	110,191	3,039	3,536	497			3,536						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP200ES5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	11/05/2024	Exercise	1	4,680,003	2397.71	148,768	8,920	9,742	822			9,742						0001
Purchased Call/AIP/AIP200ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	11/04/2026	11/06/2024	Exercise	1	4,084,226	2396.02	117,040	16,254	19,951	3,696			19,951						0001
Purchased Call/AIP/AIP200ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2024	11/06/2026	11/12/2024	Exercise	1	6,271,509	2440.13	205,734	9,231	9,253	.22			9,253						0001
Purchased Call/AIP/AIP200FS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	11/25/2024	Exercise	1	5,676,655	2437.14	171,718	14,797	14,281	(516)			14,281						0001
Purchased Call/AIP/AIP200FSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/25/2024	11/25/2026	11/27/2024	Exercise	1	3,097,126	2442.98	100,692	5,936	5,670	(266)			5,670						0001
Purchased Call/AIP/AIP100ESU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/03/2023	01/03/2025	02/08/2024	Exercise	1	187,222	2341.15	109,631		5,814	2,696			5,814						0001
Purchased Call/AIP/AIP100ESY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/03/2025	01/29/2024	Exercise	1	173,002	2344.2	111,992		5,438	2,549			5,438						0001
Purchased Call/AIP/AIP100FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/15/2025	06/24/2024	Exercise	1	126,555	2369.94	61,562		3,198	1,005			3,198						0001
Purchased Call/AIP/AIP100FSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/13/2023	01/14/2025	03/18/2024	Exercise	1	58,893	2369.94	28,713		1,825	806			1,825						0001
Purchased Call/AIP/AIP100FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/21/2025	02/26/2024	Exercise	1	155,414	2362.27	71,013		4,114	1,378			4,114						0001
Purchased Call/AIP/AIP2002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/25/2026	03/27/2024	Exercise	1	5,785,041	2419.36	183,831	5,311	4,455	(855)			4,455						0001
Purchased Call/AIP/AIP2003SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/02/2026	04/08/2024	Exercise	1	2,996,613	2402.89	96,013	4,554	4,118	(436)			4,118						0001
Purchased Call/AIP/AIP2003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/06/2026	04/09/2024	Exercise	1	1,363,165	2417.64	41,076	2,908	1,966	(942)			1,966						0001
Purchased Call/AIP/AIP2003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/08/2026	04/10/2024	Exercise	1	4,756,759	2417.78	141,450	10,166	7,403	(2,763)			7,403						0001
Purchased Call/AIP/AIP2004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2024	04/21/2026	04/23/2024	Exercise	1	2,348,557	2343.2	64,830	7,745	10,536	2,790			10,536						0001
Purchased Call/AIP/AIP2004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/23/2026	04/25/2024	Exercise	1	2,816,363	2371.54	75,944	9,920	10,952	1,031			10,952						0001
Purchased Call/NFC/NFC2610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2025	04/09/2024	Exercise	1	4,903,377	257.67	176,261	4,576	5,844	1,269			5,844						0001
Purchased Call/NFC/NFC2610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/09/2024	04/09/2025	04/11/2024	Exercise	1	9,657,169	258.08	321,264	17,544	19,446	1,901			19,446						0001
Purchased Call/NFC/NFC2610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2025	04/12/2024	Exercise	1	10,371,180	256.71	352,647	25,095	35,432	10,337			35,432						0001
Purchased Call/NFC/NFC2610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/11/2024	04/11/2025	04/15/2024	Exercise	1	10,715,448	259.45	343,145	16,467	17,157	690			17,157						0001
Purchased Call/NFC/NFC2610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2024	04/11/2025	04/16/2024	Exercise	1	22,631,825	256.46	707,873	56,675	70,129	13,454			70,129						0001
Purchased Call/NFC/NFC2610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2024	04/14/2025	04/16/2024	Exercise	1	4,746,065	256.46	159,003	9,362	12,671	3,308			12,671						0001
Purchased Call/NFC/NFC2611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2025	04/17/2024	Exercise	1	12,992,890	253.3	452,202	15,902	23,255	7,353			23,255						0001
Purchased Call/NFC/NFC2611S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/16/2024	04/16/2025	04/18/2024	Exercise	1	9,255,321	253.34	290,125	21,062	31,312	10,250			31,312						0001
Purchased Call/NFC/NFC2611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	04/22/2024	Exercise	1	12,620,078	249.99	430,477	5,785	9,653	3,869			9,653						0001
Purchased Call/NFC/NFC2611SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2025	04/23/2024	Exercise	1	24,763,782	245.9	807,958	81,348	159,456	78,108			159,456						0001
Purchased Call/AIP/AIP200FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/08/2026	12/10/2024	Exercise	1	5,691,102	2454.25	154,954	23,824	20,486	(3,338)			20,486						0001
Purchased Call/AIP/AIP200GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2026	12/19/2024	Exercise	1	3,609,001	2429.93	109,141	4,437	3,750	(688)			3,750						0001
Purchased Call/NDX/NDX00000SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL77OXOHC3ZE78	11/15/2024	11/27/2024	11/19/2024	Expire	1	185,400,000	21209.900000000 01		148,320		(148,320)					(148,320)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/NDX/NDX00515A	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/14/2024	11/27/2024	11/18/2024	Expire	1	188,550,000	21732.540000000001		103,703		(103,703)				(103,703)				0001
Purchased Call/NDX/NDX02115I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/23/2024	10/30/2024	10/25/2024	Expire	1	241,500,000	20819.470000000001		72,450		(72,450)				(72,450)				0001
Purchased Call/NDX/NDX02115J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/05/2024	11/22/2024	11/07/2024	Expire	1	72,504,000	16918		25,524		(25,524)				(25,524)				0001
Purchased Call/NDX/NDX02115M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	12/06/2024	11/22/2024	Expire	1	61,800,000	18807.060000000001		40,170		(40,170)				(40,170)				0001
Purchased Call/AIP/AIP100FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/23/2023	01/23/2025	01/30/2024	Exercise	1	324,423	2368.74	189,095		8,667	2,966			8,667		(434)				0001
Purchased Call/AIP/AIP100FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/25/2023	01/24/2025	01/30/2024	Exercise	1	56,444	2368.63	84,827		1,334	336			1,334						0001
Purchased Call/AIP/AIP2004SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/29/2026	05/01/2024	Exercise	1	4,209,575	2383.17	126,742	4,064	4,516	452			4,516						0001
Purchased Call/AIP/AIP2005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/09/2024	05/08/2026	05/13/2024	Exercise	1	2,243,532	2391.83	72,297	2,190	2,847	657			2,847						0001
Purchased Call/AIP/AIP2005SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/10/2024	05/12/2026	05/14/2024	Exercise	1	1,991,439	2391.29	63,000	2,653	2,489	(164)			2,489						0001
Purchased Call/AIP/AIP2005SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/17/2024	05/18/2026	05/21/2024	Exercise	1	2,702,984	2402.66	62,194	15,259	13,907	(1,352)			13,907						0001
Purchased Call/AIP/AIP2006S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/27/2026	05/29/2024	Exercise	1	1,704,640	2388.26	37,523	10,473	10,449	(24)			10,449						0001
Purchased Call/AIP/AIP2006S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/28/2026	05/30/2024	Exercise	1	5,058,224	2381.85	155,816	3,881	4,097	216			4,097						0001
Purchased Call/AIP/AIP100ISC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/11/2024	03/13/2024	Exercise	1	2,175,430	2313.41	52,863		89,118	78,924			89,118		(10,194)				0001
Purchased Call/NDX/NDX02115P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2024	12/13/2024	12/02/2024	Expire	1	62,250,000	18877.490000000002		24,900		(24,900)				(24,900)				0001
Purchased Call/NFC/NFC161CSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/13/2023	01/16/2024	01/18/2024	Exercise	1	4,635,806	225.61	162,012		580,233	573,470			580,233		(6,763)				0001
Purchased Call/NFC/NFC161CSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/18/2023	01/18/2024	01/22/2024	Exercise	1	8,668,412	223.76	332,651		1,201,888	1,186,217			1,201,888		(15,671)				0001
Purchased Call/NFC/NFC161DS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/25/2023	01/25/2024	01/19/2024	Exercise	1	7,801,989	227.42	295,191		1,091,607	1,071,985			1,091,607		(19,622)				0001
Purchased Call/NFC/NFC2611SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2025	04/24/2024	Exercise	1	11,093,152	247.67	422,848	15,134	23,114	7,979			23,114						0001
Purchased Call/NFC/NFC2611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/24/2024	04/24/2025	04/26/2024	Exercise	1	14,768,791	250.72	528,375	10,774	22,222	11,448			22,222						0001
Purchased Call/NFC/NFC2611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/25/2024	04/25/2025	04/29/2024	Exercise	1	15,883,047	249.64	591,289	20,588	32,715	12,127			32,715						0001
Purchased Call/NFC/NFC2611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2025	04/30/2024	Exercise	1	6,020,443	251.93	204,114	9,923	18,253	8,330			18,253						0001
Purchased Call/NFC/NFC2611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	04/30/2024	Exercise	1	20,032,841	251.93	725,145	14,357	22,215	7,858			22,215						0001
Purchased Call/NFC/NFC2611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/29/2024	04/29/2025	05/01/2024	Exercise	1	13,943,424	252.36	434,480	18,386	33,485	15,099			33,485						0001
Purchased Call/NFC/NFC2611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/01/2024	05/01/2025	05/03/2024	Exercise	1	10,199,137	248.21	358,659	19,158	30,293	11,135			30,293						0001
Purchased Call/NFC/NFC2612SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/03/2024	05/02/2025	05/07/2024	Exercise	1	16,659,693	252.56	596,044	21,524	35,953	14,429			35,953						0001
Purchased Call/NFC/NFC2612S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2025	05/07/2024	Exercise	1	4,793,452	252.56	166,607	6,970	12,151	5,181			12,151						0001
Purchased Call/AIP/AIP100GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2023	02/07/2025	02/14/2024	Exercise	1	52,321	2371.75	116,499		1,403	446			1,403						0001
Purchased Call/NFC/NFC161DSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/09/2023	02/09/2024	01/25/2024	Exercise	1	7,601,750	232.17	280,980		1,028,353	997,898			1,028,353		(30,455)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC161E9L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/23/2023	02/23/2024	01/31/2024	Exercise	1	6,428,588	229.29	232,744		862,263	828,000			862,263		(34,263)				0001
Purchased Call/NFC/NFC2612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2025	05/08/2024	Exercise	1	14,489,487	253.79	507,792	15,041	29,169	14,128			29,169						0001
Purchased Call/NFC/NFC2612SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/09/2024	05/09/2025	05/13/2024	Exercise	1	12,305,728	253.96	440,867	11,261	16,237	4,976			16,237						0001
Purchased Call/NFC/NFC2612SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2025	05/17/2024	Exercise	1	14,550,351	260.89	446,755	32,126	44,078	11,952			44,078						0001
Purchased Call/NFC/NFC2612SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/17/2024	05/16/2025	05/21/2024	Exercise	1	19,441,626	260.36	659,400	25,094	34,562	9,468			34,562						0001
Purchased Call/NFC/NFC2612SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/22/2024	05/22/2025	05/24/2024	Exercise	1	12,270,228	261.74	407,235	14,800	18,265	3,464			18,265						0001
Purchased Call/NFC/NFC2613S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/23/2024	05/23/2025	05/28/2024	Exercise	1	11,654,392	260.77	420,689	8,957	12,091	3,134			12,091						0001
Purchased Call/NFC/NFC2613S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	05/29/2024	Exercise	1	27,104,920	262.25	906,781	39,526	46,872	7,346			46,872						0001
Purchased Call/NFC/NFC2613S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/28/2024	05/28/2025	05/30/2024	Exercise	1	15,876,218	262.56	546,026	5,592	7,269	1,677			7,269						0001
Purchased Call/AIP/AIP100ISB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/10/2025	04/09/2024	Exercise	1	143,825	2313.41	70,392		7,583	4,767			7,583						0001
Purchased Call/AIP/AIP100ISL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/14/2025	03/07/2024	Exercise	1	118,607	2320.63	81,669		5,062	2,683			5,062						0001
Purchased Call/AIP/AIP100ISP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/18/2025	04/03/2024	Exercise	1	124,721	2310.93	39,163		6,530	4,008			6,530						0001
Purchased Call/AIP/AIP100ISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/21/2025	04/19/2024	Exercise	1	265,656	2327.46	133,026		6,946	2,921			6,946						0001
Purchased Call/AIP/AIP2006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/31/2024	06/01/2026	06/04/2024	Exercise	1	1,513,925	2382.19	43,834	3,971	3,961	(10)			3,961						0001
Purchased Call/AIP/AIP2006SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	06/03/2026	06/05/2024	Exercise	1	3,567,577	2377.04	108,602	6,466	7,368	902			7,368						0001
Purchased Call/AIP/AIP2006SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/08/2026	06/11/2024	Exercise	1	2,740,761	2382.84	86,597	3,706	3,667	(39)			3,667						0001
Purchased Call/AIP/AIP2006SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/11/2026	06/13/2024	Exercise	1	2,768,562	2386.66	94,685	2,944	3,414	471			3,414						0001
Purchased Call/AIP/AIP2007S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/14/2024	06/12/2026	06/18/2024	Exercise	1	2,363,058	2394.47	76,309	2,948	3,237	289			3,237						0001
Purchased Call/AIP/AIP2007S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/17/2026	06/20/2024	Exercise	1	4,206,282	2402.17	125,015	9,756	8,753	(1,003)			8,753						0001
Purchased Call/NFC/NFC161E9U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2024	03/01/2024	Exercise	1	2,577,592	227.69	94,909		357,319	342,102			357,319		(15,217)				0001
Purchased Call/NFC/NFC161FS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024	03/05/2024	Exercise	1	2,357,740	231.22	87,236		331,412	316,272			331,412		(15,140)				0001
Purchased Call/NFC/NFC161FSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/09/2023	03/08/2024	01/24/2024	Exercise	1	7,932,049	226.82	290,352		1,147,645	1,093,643			1,147,645		(54,002)				0001
Purchased Call/NFC/NFC161FSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/08/2024	03/12/2024	Exercise	1	5,323,717	224.79	210,143		825,852	786,640			825,852		(39,212)				0001
Purchased Call/NFC/NFC2613SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/30/2024	05/30/2025	06/03/2024	Exercise	1	11,286,097	259.22	408,086	7,215	12,771	5,557			12,771						0001
Purchased Call/NFC/NFC2613SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2025	06/04/2024	Exercise	1	5,314,610	258.94	161,792	18,221	27,275	9,054			27,275						0001
Purchased Call/NFC/NFC2613SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/31/2024	05/30/2025	06/04/2024	Exercise	1	21,492,196	258.94	764,353	28,079	37,939	9,860			37,939						0001
Purchased Call/NFC/NFC2613SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/04/2024	06/04/2025	06/06/2024	Exercise	1	8,091,379	260.06	301,479	8,724	11,801	3,077			11,801						0001
Purchased Call/NFC/NFC2613SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2025	06/07/2024	Exercise	1	12,239,731	263.05	435,565	8,351	8,821	470			8,821						0001
Purchased Call/NFC/NFC2613SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/07/2024	06/06/2025	06/11/2024	Exercise	1	22,581,825	262.64	775,325	39,077	51,276	12,199			51,276						0001
Purchased Call/NFC/NFC2614S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/14/2024	06/13/2025	06/18/2024	Exercise	1	20,517,682	270.44	667,934	35,886	34,993	(893)			34,993						0001

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Purchased Call/NFC/NFC2614S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2025	06/18/2024	Exercise	1	7,028,163	270.44	219,026	14,183	13,158	(1,025)			13,158						0001
Purchased Call/AIP/AIP100JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/24/2023	03/25/2025	05/09/2024	Exercise	1	80,350	2316.22	66,590		3,312	1,652			3,312						0001
Purchased Call/AIP/AIP100JSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/04/2025	01/31/2024	Exercise	1	250,102	2335.44	60,171		3,266	1,299			3,266						0001
Purchased Call/AIP/AIP100JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/04/2023	04/03/2025	04/04/2024	Exercise	1	50,460	2341.54	143,646		2,258	1,238			2,258						0001
Purchased Call/AIP/AIP100JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/04/2025	03/08/2024	Exercise	1	75,960	2332.92	124,037		3,127	1,459			3,127						0001
Purchased Call/AIP/AIP100JSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2025	09/17/2024	Exercise	1	34,201	2332.92	28,549		1,077	321			1,077						0001
Purchased Call/AIP/AIP100JSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/11/2025	03/07/2024	Exercise	1	94,034	2337.41	97,183		3,770	1,696			3,770						0001
Purchased Call/NFC/NFC1613GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2023	03/22/2024	03/01/2024	Exercise	1	9,779,608	231.04	385,666		1,340,659	1,254,141			1,340,659		(86,518)				0001
Purchased Call/NFC/NFC1613GSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/27/2023	03/27/2024	03/28/2024	Exercise	1	3,233,958	233.36	125,700		390,931	361,058			390,931		(29,872)				0001
Purchased Call/NFC/NFC1613GSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	02/14/2024	Exercise	1	10,195,735	232.98	397,460		1,229,531	1,134,246			1,229,531		(95,284)				0001
Purchased Call/NFC/NFC1613GSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2024	03/01/2024	Exercise	1	7,590,984	234.91	287,935		846,506	777,284			846,506		(69,222)				0001
Purchased Call/NFC/NFC1613GSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	03/28/2024	02/22/2024	Exercise	1	6,612,096	238.04	236,719		637,790	580,334			637,790		(57,456)				0001
Purchased Call/NFC/NFC1613GST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2024	02/14/2024	Exercise	1	7,910,956	237.11	284,945		634,074	560,192			634,074		(73,883)				0001
Purchased Call/NFC/NFC1613GV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2023	04/05/2024	01/23/2024	Exercise	1	7,107,131	235.34	268,628		675,384	604,947			675,384		(70,438)				0001
Purchased Call/NFC/NFC161HS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2024	01/04/2024	Exercise	1	6,343,464	235.1	238,450		654,982	588,541			654,982		(66,441)				0001
Purchased Call/NFC/NFC161HSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2023	04/19/2024	04/12/2024	Exercise	1	8,422,046	236.62	309,809		332,722	239,689			332,722		(93,033)				0001
Purchased Call/NFC/NFC161HSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2024	04/25/2024	Exercise	1	6,941,346	235.16	230,373		444,121	372,123			444,121		(71,997)				0001
Purchased Call/NFC/NFC161HST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	04/24/2024	Exercise	1	3,888,908	235.16	146,559		206,888	161,667			206,888		(45,221)				0001
Purchased Call/NFC/NFC1611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/27/2023	04/26/2024	01/23/2024	Exercise	1	6,579,189	236.74	249,197		424,649	344,392			424,649		(80,256)				0001
Purchased Call/NFC/NFC1611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/03/2024	03/21/2024	Exercise	1	5,330,844	237.64	203,459		336,510	266,231			336,510		(70,279)				0001
Purchased Call/NFC/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2024	01/19/2024	Exercise	1	3,120,544	237.64	116,084		214,087	173,793			214,087		(40,294)				0001
Purchased Call/NFC/NFC1611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/08/2023	05/08/2024	05/10/2024	Exercise	1	8,854,881	237.99	325,726		583,534	468,676			583,534		(114,857)				0001
Purchased Call/NFC/NFC1611SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2024	03/08/2024	Exercise	1	6,562,349	238.77	261,580		513,276	415,603			513,276		(97,673)				0001
Purchased Call/NFC/NFC2614SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2024	06/20/2025	06/24/2024	Exercise	1	17,566,950	270.42	578,960	20,493	18,145	(2,348)			18,145						0001
Purchased Call/NFC/NFC2614SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2024	06/23/2025	06/25/2024	Exercise	1	6,653,572	269.73	221,949	9,455	7,499	(1,956)			7,499						0001
Purchased Call/NFC/NFC2614SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2024	06/20/2025	06/25/2024	Exercise	1	21,050,086	269.73	615,198	69,104	60,638	(8,466)			60,638						0001
Purchased Call/NFC/NFC2614SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2025	06/27/2024	Exercise	1	10,057,915	269.29	349,765	11,743	9,461	(2,282)			9,461						0001
Purchased Call/NFC/NFC2614SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/26/2024	06/26/2025	06/28/2024	Exercise	1	13,647,362	269.9	465,800	20,184	19,354	(830)			19,354						0001
Purchased Call/NFC/NFC2614SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	07/02/2024	Exercise	1	23,146,784	268.9	817,337	30,159	25,981	(4,178)			25,981						0001
Purchased Call/NFC/NFC2614ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2025	07/02/2024	Exercise	1	9,175,061	268.9	312,104	14,145	11,867	(2,278)			11,867						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC26144SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2025	07/03/2024	Exercise	1	13,784,238	270.44	528,771	11,433	9,627	(1,806)			9,627						0001
Purchased Call/NFC/NFC2615S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2024	07/03/2025	07/09/2024	Exercise	1	23,726,637	277.51	776,290	30,017	17,119	(12,898)			17,119						0001
Purchased Call/AIP/AIP100LS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/11/2023	05/09/2025	02/21/2024	Exercise	1	95,296	2310.76	77,340	4,317	4,317	2,063			4,317						0001
Purchased Call/NFC/NFC161JSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2024	02/01/2024	Exercise	1	5,444,610	248.27	195,936	291,251	291,251	210,507			291,251		(80,744)				0001
Purchased Call/NFC/NFC161KS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	05/31/2024	03/13/2024	Exercise	1	6,256,392	249.42	226,570	239,169	239,169	144,040			239,169		(95,129)				0001
Purchased Call/NFC/NFC161KS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2024	02/08/2024	Exercise	1	7,824,732	249.25	280,160	427,266	427,266	306,118			427,266		(121,149)				0001
Purchased Call/NFC/NFC161KSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2023	06/10/2024	02/15/2024	Exercise	1	3,964,911	248.63	145,116	233,346	233,346	168,983			233,346		(64,363)				0001
Purchased Call/NFC/NFC2615S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2025	07/10/2024	Exercise	1	12,847,471	277.83	443,147	6,311	3,516	(2,795)			3,516						0001
Purchased Call/NFC/NFC2615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/10/2024	07/10/2025	07/12/2024	Exercise	1	13,376,501	279.09	440,530	8,641	4,369	(4,272)			4,369						0001
Purchased Call/NFC/NFC2615SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	07/16/2024	Exercise	1	26,798,395	275.01	933,050	30,241	18,094	(12,147)			18,094						0001
Purchased Call/NFC/NFC2615SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2025	07/18/2024	Exercise	1	11,338,995	275.74	352,692	10,402	5,626	(4,776)			5,626						0001
Purchased Call/NFC/NFC2615SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2025	07/19/2024	Exercise	1	15,441,203	269.35	552,827	11,912	8,717	(3,195)			8,717						0001
Purchased Call/NFC/NFC2615SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2024	07/18/2025	07/22/2024	Exercise	1	13,103,046	268.49	458,337	8,550	7,274	(1,276)			7,274						0001
Purchased Call/NFC/NFC2615ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2024	07/18/2025	07/23/2024	Exercise	1	23,280,848	266.88	873,793	18,902	17,580	(1,322)			17,580						0001
Purchased Call/NFC/NFC2615SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2025	07/24/2024	Exercise	1	19,282,045	269.56	651,387	21,069	15,671	(5,398)			15,671						0001
Purchased Call/NFC/NFC2616S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2024	07/25/2025	07/30/2024	Exercise	1	20,104,802	263.12	702,934	33,529	37,935	4,406			37,935						0001
Purchased Call/NFC/NFC2616S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2025	07/30/2024	Exercise	1	6,404,047	263.12	211,432	15,641	17,186	1,545			17,186						0001
Purchased Call/NFC/NFC2616SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2024	07/29/2025	07/31/2024	Exercise	1	15,203,046	263.29	496,006	26,099	29,842	3,743			29,842						0001
Purchased Call/AIP/AIP100LSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/15/2023	05/15/2025	01/25/2024	Exercise	1	318,426	2314.98	138,811	12,830	12,830	5,451			12,830		(2,810)				0001
Purchased Call/AIP/AIP100MST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/30/2025	02/23/2024	Exercise	1	107,586	2320.16	86,238	4,241	4,241	1,612			4,241						0001
Purchased Call/AIP/AIP100NSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/13/2023	06/12/2025	07/05/2024	Exercise	1	200,428	2352.16	149,776	6,913	6,913	1,684			6,913						0001
Purchased Call/NFC/NFC2616SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	08/06/2024	Exercise	1	23,422,838	259.8	807,665	39,412	47,405	7,993			47,405						0001
Purchased Call/NFC/NFC2616SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2025	08/06/2024	Exercise	1	8,733,289	259.8	306,166	13,286	16,540	3,254			16,540						0001
Purchased Call/NFC/NFC2616SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/05/2024	08/05/2025	08/07/2024	Exercise	1	12,361,519	257.05	471,108	9,588	14,501	4,913			14,501						0001
Purchased Call/NFC/NFC2616SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/06/2024	08/06/2025	08/08/2024	Exercise	1	7,580,039	257.81	270,570	7,903	11,692	3,788			11,692						0001
Purchased Call/NFC/NFC2616SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2025	08/13/2024	Exercise	1	9,518,641	259.72	334,832	12,962	15,146	2,183			15,146						0001
Purchased Call/NFC/NFC2617S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2024	08/15/2025	08/20/2024	Exercise	1	22,355,577	267.15	814,999	10,476	9,810	(666)			9,810						0001
Purchased Call/NFC/NFC161KSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/12/2023	06/12/2024	05/10/2024	Exercise	1	11,691,191	250.63	444,632	857,039	857,039	656,795			857,039		(200,244)				0001
Purchased Call/NFC/NFC161KSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	04/04/2024	Exercise	1	10,610,120	253.9	370,086	682,937	682,937	513,084			682,937		(169,854)				0001
Purchased Call/NFC/NFC161KSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2024	01/29/2024	Exercise	1	10,775,626	252.53	371,646	799,720	799,720	626,124			799,720		(173,597)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC161KSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2024	01/22/2024	Exercise	1	5,014,084	252.53	180,248		368,272	284,519			368,272		(83,753)				0001
Purchased Call/NFC/NFC161LSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2024	03/04/2024	Exercise	1	4,336,114	252.92	161,534		342,037	260,146			342,037		(81,891)				0001
Purchased Call/NFC/NFC161LSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2023	07/05/2024	01/08/2024	Exercise	1	10,670,140	253.05	385,416		1,024,114	826,586			1,024,114		(197,528)				0001
Purchased Call/AIP/AIP2007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/30/2026	07/02/2024	Exercise	1	5,886,809	2403.95	161,593	20,920	23,007	2,088			23,007						0001
Purchased Call/AIP/AIP2007ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/01/2024	07/01/2026	07/03/2024	Exercise	1	3,058,176	2401.71	100,715	4,089	3,435	(654)			3,435						0001
Purchased Call/AIP/AIP2008S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/07/2026	07/09/2024	Exercise	1	3,310,329	2424.66	105,765	4,552	3,688	(864)			3,688						0001
Purchased Call/AIP/AIP2009S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/24/2026	07/30/2024	Exercise	1	2,980,660	2386.49	98,406	2,501	2,712	211			2,712						0001
Purchased Call/AIP/AIP2009S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/26/2024	07/28/2026	07/30/2024	Exercise	1	2,798,857	2386.49	83,670	6,865	6,589	(276)			6,589						0001
Purchased Call/AIP/AIP100NSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/15/2023	06/13/2025	01/19/2024	Exercise	1	706,730	2369.43	151,631		4,702	1,134			4,702						0001
Purchased Call/AIP/AIP1000S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/27/2023	06/26/2025	02/15/2024	Exercise	1	90,990	2339.07	122,247		3,366	806			3,366						0001
Purchased Call/AIP/AIP1000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/29/2023	06/27/2025	06/18/2024	Exercise	1	139,379	2360.76	90,960		4,243	693			4,243						0001
Purchased Call/AIP/AIP1000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/03/2025	07/26/2024	Exercise	1	336,055	2375.45	126,475		2,677	.61			2,677						0001
Purchased Call/NFC/NFC2617SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2025	08/22/2024	Exercise	1	9,438,832	268.97	328,614	8,529	7,070	(1,458)			7,070						0001
Purchased Call/NFC/NFC2617SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2024	08/22/2025	08/27/2024	Exercise	1	22,972,673	268.62	809,664	13,534	12,993	(542)			12,993						0001
Purchased Call/NFC/NFC2617ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/27/2024	08/27/2025	08/29/2024	Exercise	1	8,600,829	267	284,428	9,869	8,743	(1,126)			8,743						0001
Purchased Call/NFC/NFC2617SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	09/04/2024	Exercise	1	31,795,165	266.58	1,104,268	33,479	34,027	548			34,027						0001
Purchased Call/NFC/NFC2618SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2024	09/05/2025	09/10/2024	Exercise	1	21,243,299	256.62	800,954	20,713	32,972	12,259			32,972						0001
Purchased Call/NFC/NFC2618SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2025	09/10/2024	Exercise	1	8,580,203	256.62	292,814	17,904	24,069	6,165			24,069						0001
Purchased Call/NFC/NFC2618SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2025	09/11/2024	Exercise	1	12,020,856	258.43	455,655	14,488	20,037	5,549			20,037						0001
Purchased Call/NFC/NFC2618SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/10/2024	09/10/2025	09/12/2024	Exercise	1	5,774,062	259.74	217,863	9,868	13,887	4,019			13,887						0001
Purchased Call/NFC/NFC161MS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/13/2023	07/12/2024	03/06/2024	Exercise	1	10,611,373	257.67	385,665		703,103	496,618			703,103		(206,485)				0001
Purchased Call/NFC/NFC161MS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/12/2024	01/19/2024	Exercise	1	11,741,209	257.6	431,459		783,217	551,600			783,217		(231,616)				0001
Purchased Call/NFC/NFC161MSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2023	07/19/2024	01/04/2024	Exercise	1	12,975,847	260.28	430,869		326,218	88,681			326,218		(237,537)				0001
Purchased Call/NFC/NFC161MSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2024	06/05/2024	Exercise	1	6,838,649	254.05	149,095	25,672	316,669	207,287			316,669		(109,381)				0001
Purchased Call/NFC/NFC161NS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/26/2024	01/23/2024	Exercise	1	8,527,072	258.09	317,003		167,787	(14,645)			167,787		(182,432)				0001
Purchased Call/NFC/NFC161NSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	08/02/2024	01/12/2024	Exercise	1	12,685,409	254.26	474,397		277,255	(2,467)			277,255		(279,722)				0001
Purchased Call/AIP/AIP2009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/05/2024	08/05/2026	08/07/2024	Exercise	1	3,797,033	2349.05	126,839	4,850	6,270	1,420			6,270						0001
Purchased Call/AIP/AIP200AS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/14/2024	08/14/2026	08/16/2024	Exercise	1	2,999,634	2373.17	99,863	3,681	4,303	622			4,303						0001
Purchased Call/AIP/AIP200AS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	08/19/2024	Exercise	1	2,950,801	2383.22	99,387	2,121	2,392	270			2,392						0001
Purchased Call/AIP/AIP200ASE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2026	08/22/2024	Exercise	1	2,510,390	2387.47	80,123	4,679	5,566	886			5,566						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIP/AIP200ASG																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	08/23/2024	Exercise	1	2,829,420	2392.82	89,899	3,993	3,932	(60)			3,932						0001
Purchased Call/AIP/AIP100PSK																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/23/2025	06/27/2024	Exercise	1	207,493	2391.02	73,729		2,060	(35)			2,060						0001
Purchased Call/AIP/AIP100PSO																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/25/2023	07/25/2025	08/01/2024	Exercise	1	358,787	2393.35	185,590		8,728	(687)			8,728						0001
Purchased Call/NFC/NFC2618SL																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/12/2024	09/12/2025	09/16/2024	Exercise	1	10,417,441	264.11	375,661	10,836	12,048	1,211			12,048						0001
Purchased Call/NFC/NFC2618SN																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/16/2024	09/12/2025	09/18/2024	Exercise	1	24,837,858	264.78	882,526	29,052	34,152	5,100			34,152						0001
Purchased Call/NFC/NFC2618SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2025	09/17/2024	Exercise	1	10,138,918	264.78	358,712	11,256	12,148	893			12,148						0001
Purchased Call/NFC/NFC2619S1																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2024	09/19/2025	09/24/2024	Exercise	1	27,647,680	268.59	968,027	31,073	32,982	1,909			32,982						0001
Purchased Call/NFC/NFC2619S7																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/24/2024	09/24/2025	09/26/2024	Exercise	1	7,459,575	269.66	273,163	1,905	1,578	(327)			1,578						0001
Purchased Call/NFC/NFC2619SB																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/26/2024	09/26/2025	09/30/2024	Exercise	1	17,366,526	271.07	602,272	13,078	13,005	(73)			13,005						0001
Purchased Call/NFC/NFC2619SD																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2025	10/01/2024	Exercise	1	12,672,159	269.91	414,378	27,246	26,610	(636)			26,610						0001
Purchased Call/NFC/NFC2619SE																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/27/2024	09/26/2025	10/01/2024	Exercise	1	28,530,164	269.91	1,004,215	30,295	29,729	(566)			29,729						0001
Purchased Call/NFC/NFC2619SI																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/30/2024	09/30/2025	10/02/2024	Exercise	1	13,006,420	270.39	428,809	10,752	10,636	(116)			10,636						0001
Purchased Call/NFC/NFC161NSC																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	01/05/2024	Exercise	1	10,957,922	254.03	404,955		250,955	9,727			250,955		(241,227)				0001
Purchased Call/NFC/NFC161NSE																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/04/2023	08/06/2024	05/17/2024	Exercise	1	4,887,015	252.78	172,594	4,816	95,185	(13,258)			95,185		(108,443)				0001
Purchased Call/NFC/NFC161NSH																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	01/24/2024	Exercise	1	3,450,016	252.78	130,066		61,731	(16,022)			61,731		(77,753)				0001
Purchased Call/NFC/NFC161NSU																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	02/02/2024	Exercise	1	11,802,137	249.95	440,024	8,670	454,874	175,855			454,874		(279,019)				0001
Purchased Call/NFC/NFC1610SH																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/23/2023	08/23/2024	02/05/2024	Exercise	1	13,595,309	251.66	467,840		906,578	602,665			906,578		(303,913)				0001
Purchased Call/AIP/AIP100QSE																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/05/2025	10/28/2024	Exercise	1	35,874	2369.48	17,289		1,153	192			1,153						0001
Purchased Call/AIP/AIP100RS9																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2025	05/07/2024	Exercise	1	94,766	2310.81	118,176		4,175	1,575			4,175						0001
Purchased Call/AIP/AIP100RSE																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	07/08/2024	Exercise	1	44,429	2309.21	57,757		2,496	1,270			2,496						0001
Purchased Call/AIP/AIP200BSO																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	09/01/2026	09/04/2024	Exercise	1	1,977,771	2395.52	66,466	1,082	1,201	119			1,201						0001
Purchased Call/AIP/AIP200BSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/11/2026	09/16/2024	Exercise	1	3,110,046	2373.91	107,073	2,675	3,397	722			3,397						0001
Purchased Call/AIP/AIP200BSM																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	09/17/2024	Exercise	1	2,338,463	2380.89	69,943	6,714	7,295	580			7,295						0001
Purchased Call/AIP/AIP200BSN																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/14/2026	09/17/2024	Exercise	1	3,039,059	2380.89	92,252	7,756	9,050	1,294			9,050						0001
Purchased Call/AIP/AIP200CSG																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/30/2026	10/02/2024	Exercise	1	3,897,974	2404.63	132,829	1,697	1,776	78			1,776						0001
Purchased Call/AIP/AIP200CSK																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	10/04/2024	Exercise	1	3,661,962	2398.24	130,376	845	834	(12)			834						0001
Purchased Call/AIP/AIP200CSX																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2026	10/11/2024	Exercise	1	3,457,621	2406.47	113,047	6,387	6,144	(243)			6,144						0001
Purchased Call/NFC/NFC2619SM																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2025	10/04/2024	Exercise	1	17,212,910	267.38	595,072	31,892	36,538	4,646			36,538						0001
Purchased Call/NFC/NFC2619SR																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	10/08/2024	Exercise	1	10,059,349	269.74	351,257	12,733	13,502	769			13,502						0001
Purchased Call/NFC/NFC2619SV																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2025	10/09/2024	Exercise	1	11,149,987	267.14	432,957	12,114	12,391	277			12,391						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC2619SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2025	10/11/2024	Exercise	1	15,071,374	272.1	539,298	10,724	10,478	(247)			10,478						0001
Purchased Call/NFC/NFC261AS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2025	10/16/2024	Exercise	1	13,438,345	272.06	476,613	12,851	11,256	(1,596)			11,256						0001
Purchased Call/NFC/NFC261ASE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	10/21/2024	Exercise	1	14,695,763	270.34	514,677	25,062	21,175	(3,886)			21,175						0001
Purchased Call/NFC/NFC1610SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2024	01/22/2024	Exercise	1	3,143,763	248.33	122,269		229,480	148,972			229,480		(80,508)				0001
Purchased Call/NFC/NFC161PS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2024	05/24/2024	Exercise	1	6,364,596	254.15	230,655		178,600	22,270			178,600		(156,330)				0001
Purchased Call/NFC/NFC161PSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2023	09/13/2024	01/30/2024	Exercise	1	14,211,773	250.15	543,353		828,508	444,979			828,508		(383,529)				0001
Purchased Call/AIP/AIP100PS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	06/20/2024	Exercise	1	4,404,406	2372.7	113,506		152,631	91,013			152,631		(61,619)				0001
Purchased Call/AIP/AIP200DSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	10/22/2024	Exercise	1	4,314,593	2420.85	119,570	17,230	18,849	1,618			18,849						0001
Purchased Call/AIP/AIP200DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/28/2024	10/28/2026	10/30/2024	Exercise	1	3,916,136	2411.73	136,412	1,328	1,615	287			1,615						0001
Purchased Call/AIP/AIP100SSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2025	05/23/2024	Exercise	1	113,042	2319.76	38,613		5,087	1,850			5,087						0001
Purchased Call/AIP/AIP100SSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/15/2025	02/21/2024	Exercise	1	96,920	2319.76	115,637		4,306	1,532			4,306						0001
Purchased Call/NFC/NFC1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2023	09/24/2024	06/27/2024	Exercise	1	4,231,903	238.73	142,279	15,202	518,082	398,517			518,082		(119,566)				0001
Purchased Call/NFC/NFC1610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2023	09/27/2024	02/07/2024	Exercise	1	12,798,358	237.26	452,254	26,637	1,684,434	1,321,624			1,684,434		(362,811)				0001
Purchased Call/NFC/NFC1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2024	02/08/2024	Exercise	1	14,322,132	240.31	485,535		1,602,636	1,235,063			1,602,636		(367,573)				0001
Purchased Call/NFC/NFC1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2023	10/04/2024	02/07/2024	Exercise	1	13,466,255	239.3	477,808	14,283	1,662,980	1,281,497			1,662,980		(381,482)				0001
Purchased Call/NFC/NFC261ASG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2024	10/17/2025	10/22/2024	Exercise	1	28,099,416	271.95	1,017,360	27,035	23,576	(3,459)			23,576						0001
Purchased Call/NFC/NFC261ASL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2025	10/23/2024	Exercise	1	11,989,166	272.44	429,600	11,479	8,277	(3,202)			8,277						0001
Purchased Call/NFC/NFC261AST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2024	10/24/2025	10/29/2024	Exercise	1	28,661,153	271.92	1,034,970	28,727	24,003	(4,725)			24,003						0001
Purchased Call/NFC/NFC261ASU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2025	10/29/2024	Exercise	1	14,235,978	271.92	485,142	25,783	25,659	(125)			25,659						0001
Purchased Call/NFC/NFC261BS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2024	10/31/2025	11/04/2024	Exercise	1	16,821,499	265.37	631,239	9,902	12,554	2,652			12,554						0001
Purchased Call/NFC/NFC261BS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2025	11/05/2024	Exercise	1	14,558,703	266.73	527,772	18,664	24,347	5,683			24,347						0001
Purchased Call/NFC/NFC261BSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2024	11/07/2025	11/13/2024	Exercise	1	35,930,888	276.03	1,276,668	25,879	23,166	(2,714)			23,166						0001
Purchased Call/NFC/NFC261BSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2025	11/13/2024	Exercise	1	9,718,367	276.03	322,967	16,849	14,181	(2,667)			14,181						0001
Purchased Call/NFC/NFC261BSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/12/2024	11/12/2025	11/14/2024	Exercise	1	10,834,886	275.39	384,082	5,648	4,194	(1,454)			4,194						0001
Purchased Call/NFC/NFC261BSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2024	11/14/2025	11/18/2024	Exercise	1	14,832,730	271.73	496,528	9,856	8,908	(948)			8,908						0001
Purchased Call/AIP/AIP100RS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2024	02/15/2024	Exercise	1	4,052,395	2316.89	101,310		129,133	64,663			129,133		(64,470)				0001
Purchased Call/NFC/NFC261BSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2024	11/14/2025	11/19/2024	Exercise	1	25,619,872	261.76	978,664	9,267	12,643	3,376			12,643						0001
Purchased Call/NFC/NFC261CS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2025	11/20/2024	Exercise	1	13,773,933	263.33	524,455	12,015	14,245	2,230			14,245						0001
Purchased Call/NFC/NFC261CS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	11/25/2024	Exercise	1	16,028,053	265.35	595,691	7,869	11,702	3,834			11,702						0001
Purchased Call/NFC/NFC261CS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2024	11/21/2025	11/26/2024	Exercise	1	23,643,553	265.76	875,107	15,328	20,562	5,234			20,562						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC261CSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/29/2024	11/28/2025	12/03/2024	Exercise	1	25,122,962	267.48	950,349	10,399	14,213	3,814			14,213						0001
Purchased Call/NFC/NFC261CSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/06/2024	12/05/2025	12/10/2024	Exercise	1	26,833,498	276.59	947,330	6,888	6,641	(247)			6,641						0001
Purchased Call/NFC/NFC261DS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/12/2024	12/12/2025	12/16/2024	Exercise	1	21,041,801	276.56	713,298	27,233	22,170	(5,063)			22,170						0001
Purchased Call/NFC/NFC161RS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	01/19/2024	Exercise	1	10,960,516	242.89	399,602		1,302,739	988,152			1,302,739		(314,587)				0001
Purchased Call/NFC/NFC161RSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	01/08/2024	Exercise	1	14,528,435	240.56	529,010	22,865	1,819,605	1,379,025			1,819,605		(440,580)				0001
Purchased Call/NFC/NFC161RSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/18/2023	10/18/2024	01/11/2024	Exercise	1	15,881,182	240.03	577,933		2,090,653	1,627,435			2,090,653		(463,217)				0001
Purchased Call/NFC/NFC161RSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/19/2023	10/18/2024	02/01/2024	Exercise	1	12,153,795	238.61	421,105	22,003	1,616,655	1,254,976			1,616,655		(361,679)				0001
Purchased Call/NFC/NFC161RSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2024	02/07/2024	Exercise	1	3,336,042	236.14	126,342		513,962	411,490			513,962		(102,472)				0001
Purchased Call/AIP/AIP200FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/07/2026	12/10/2024	Exercise	1	4,849,254	2454.25	159,909	6,362	5,522	(840)			5,522						0001
Purchased Call/AIP/AIP200GS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/09/2024	12/09/2026	12/11/2024	Exercise	1	5,409,680	2444.54	167,842	11,141	10,269	(872)			10,269						0001
Purchased Call/NDX/NDX0051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	11/01/2024	11/15/2024	11/05/2024	Expire	1	72,180,000	20934.630000000001			86,616	(86,616)					(86,616)				0001
Purchased Call/NDX/NDX0051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	12/04/2024	12/20/2024	12/06/2024	Expire	1	128,400,000	19880.43			70,620	(70,620)					(70,620)				0001
Purchased Call/NFC/NFC161CS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/06/2023	01/05/2024	01/09/2024	Exercise	1	4,878,322	219.97	185,930		612,141	610,074			612,141		(2,067)				0001
Purchased Call/AIP/AIP100RSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/03/2024	02/06/2024	Exercise	1	4,173,987	2342.98	103,308		68,112	(1,924)			68,112		(70,036)				0001
Purchased Call/NFC/NFC161SS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	03/20/2024	Exercise	1	14,581,293	232.09	568,384		2,487,208	2,016,162			2,487,208		(471,046)				0001
Purchased Call/NFC/NFC161SS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2024	01/18/2024	Exercise	1	3,246,411	232.09	122,677		580,101	478,306			580,101		(101,795)				0001
Purchased Call/NFC/NFC161SSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	04/03/2024	Exercise	1	13,509,880	238.83	508,028		1,572,605	1,142,771			1,572,605		(429,834)				0001
Purchased Call/NFC/NFC261DSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/13/2024	12/12/2025	12/17/2024	Exercise	1	25,724,077	277.38	939,316	6,258	4,991	(1,267)			4,991						0001
Purchased Call/NDX/NDX0000S3	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/18/2024	07/26/2024	07/22/2024	Expire	1	83,580,000	18453.82			33,432	(33,432)					(33,432)				0001
Purchased Call/NDX/NDX0051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	11/15/2024	11/27/2024	11/19/2024	Expire	1	185,400,000	19170.48		148,320		(148,320)					(148,320)				0001
Purchased Call/NDX/NDX0211S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/13/2024	08/30/2024	08/15/2024	Expire	1	67,824,000	20241.849999999999			44,086	(44,086)					(44,086)				0001
Purchased Call/NFC/NFC0611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/04/2022	01/03/2024	01/05/2024	Expire	1	3,245,662	282.91	130,285			(359)					(359)				0001
Purchased Call/NFC/NFC0611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	01/09/2024	Expire	1	1,697,059	268.69	84,013			(465)					(465)				0001
Purchased Call/NFC/NFC0611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/07/2022	01/05/2024	01/09/2024	Expire	1	2,544,682	270.55	119,079			(658)					(658)				0001
Purchased Call/NFC/NFC0611SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/11/2022	01/11/2024	01/16/2024	Expire	1	1,389,833	269.67	66,721			(919)					(919)				0001
Purchased Call/NFC/NFC0611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/11/2022	01/10/2024	01/12/2024	Expire	1	4,658,038	268.06	242,015			(2,998)					(2,998)				0001
Purchased Call/NFC/NFC0611US4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	01/17/2024	Expire	1	3,894,613	267.04	178,928			(2,728)					(2,728)				0001
Purchased Call/NFC/NFC0611US6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/14/2022	01/12/2024	01/17/2024	Expire	1	2,683,557	267.97	112,974			(1,726)					(1,726)				0001
Purchased Call/NFC/NFC0611USA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	01/23/2024	Expire	1	3,813,768	263.59	161,614			(4,027)					(4,027)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100TSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2025	06/18/2024	Exercise	1	79,219	2280.33	25,951		4,741	2,422			4,741						0001
Purchased Call/AIP/AIP100TSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/29/2025	07/05/2024	Exercise	1	73,906	2280.33	64,489		4,917	2,754			4,917						0001
Purchased Call/NFC/NFC161CSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	01/19/2024	01/05/2024	Exercise	1	5,496,019	226.18	203,721		767,696	757,503			767,696		(10,194)				0001
Purchased Call/NFC/NFC161DS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2024	01/26/2024	Exercise	1	8,141,287	228.08	305,313		1,112,323	1,089,690			1,112,323		(22,633)				0001
Purchased Call/NFC/NFC161DSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/26/2024	01/17/2024	Exercise	1	7,534,683	229.39	271,110		939,919	921,075			939,919		(18,845)				0001
Purchased Call/NFC/NFC161DSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2024	02/07/2024	Exercise	1	4,706,061	232.91	170,186		522,857	506,278			522,857		(16,579)				0001
Purchased Call/NFC/NFC161ES0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/10/2023	02/12/2024	01/24/2024	Exercise	1	6,533,816	231.81	255,576		839,322	809,598			839,322		(29,723)				0001
Purchased Call/NFC/NFC161ESE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/20/2024	02/22/2024	Exercise	1	8,734,122	231.07	298,422		905,864	864,613			905,864		(41,251)				0001
Purchased Call/NFC/NFC0061USK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/25/2022	01/24/2024	01/26/2024	Expire	1	3,196,007	259.81	147,325			(4,670)					(4,670)				0001
Purchased Call/NFC/NFC0061USN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/25/2022	01/23/2024	01/25/2024	Expire	1	727,237	259.53	34,163			(1,036)					(1,036)				0001
Purchased Call/NFC/NFC0061USQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2022	01/26/2024	01/30/2024	Exercise	1	2,642,868	257.87	134,519		1,682	(2,963)			1,682		(4,645)				0001
Purchased Call/NFC/NFC0061USS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2022	01/26/2024	01/30/2024	Exercise	1	1,994,391	257.13	109,822		7,013	3,215			7,013		(3,797)				0001
Purchased Call/NFC/NFC0061USU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/28/2022	01/26/2024	01/30/2024	Expire	1	2,944,109	259.26	152,936			(5,298)					(5,298)				0001
Purchased Call/NFC/NFC0061USY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2022	02/01/2024	02/05/2024	Expire	1	2,809,846	262.01	127,982			(5,478)					(5,478)				0001
Purchased Call/NFC/NFC0061VS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/04/2022	02/02/2024	02/06/2024	Expire	1	1,204,227	259.8	58,748			(2,604)					(2,604)				0001
Purchased Call/NFC/NFC0061VSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2022	02/08/2024	02/12/2024	Exercise	1	2,442,786	260.22	114,265		4,897	(1,097)			4,897		(5,994)				0001
Purchased Call/NFC/NFC0061VSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2022	02/05/2024	02/07/2024	Expire	1	535,622	259.8	26,063			(1,261)					(1,261)				0001
Purchased Call/NFC/NFC0061VSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/11/2022	02/12/2024	02/14/2024	Exercise	1	1,078,663	253.98	55,857		32,459	29,225			32,459		(3,234)				0001
Purchased Call/NFC/NFC0061VSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	01/26/2024	Exercise	1	4,442,072	253.98	230,063		154,852	142,418			154,852		(12,434)				0001
Purchased Call/NFC/NFC0061VSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/11/2022	02/09/2024	02/13/2024	Exercise	1	1,979,493	259.16	84,096		34,054	29,513			34,054		(4,541)				0001
Purchased Call/NFC/NFC0061VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2022	02/14/2024	02/16/2024	Exercise	1	3,950,465	254.13	198,822		62,921	50,827			62,921		(12,094)				0001
Purchased Call/NFC/NFC0061VSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	02/06/2024	Exercise	1	3,790,718	254.06	174,408		40,652	29,545			40,652		(11,107)				0001
Purchased Call/NFC/NFC0061VST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2022	02/16/2024	02/21/2024	Expire	1	2,881,408	257.49	119,276			(7,595)					(7,595)				0001
Purchased Call/NFC/NFC0061VSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/18/2022	02/20/2024	02/22/2024	Exercise	1	1,679,130	252.72	78,457		15,385	9,972			15,385		(5,413)				0001
Purchased Call/NFC/NFC0061VSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/18/2022	02/16/2024	01/22/2024	Exercise	1	3,047,769	252.72	144,295		48,650	39,456			48,650		(9,194)				0001
Purchased Call/NFC/NFC0061VSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2022	02/21/2024	02/23/2024	Exercise	1	1,934,753	252.72	85,168		13,237	7,252			13,237		(5,985)				0001
Purchased Call/NFC/NFC0061WSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/02/2022	03/01/2024	03/05/2024	Exercise	1	2,196,377	253.95	99,710		95,638	87,387			95,638		(8,251)				0001
Purchased Call/AIP/AIP100USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/17/2025	04/23/2024	Exercise	1	84,624	2289.62	90,877		4,404	1,910			4,404						0001
Purchased Call/AIP/AIP100USD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	08/23/2024	Exercise	1	125,125	2285.81	127,882		7,683	3,912			7,683						0001
Purchased Call/AIP/AIP100VS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	11/21/2024	Exercise	1	36,325	2263.55	73,694		2,786	1,683			2,786						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161SSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	02/08/2024	Exercise	1	13,302,487	242.84	479,898		1,748,654	1,337,723			1,748,654		(410,931)				0001
Purchased Call/NFC/NFC1611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/19/2024	06/13/2024	Exercise	1	3,768,772	247.09	136,815		268,649	147,146			268,649		(121,503)				0001
Purchased Call/NFC/NFC1611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2024	04/03/2024	Exercise	1	15,614,691	248.05	531,546	13,312	1,013,609	524,599			1,013,609		(489,010)				0001
Purchased Call/NFC/NFC0611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2022	03/08/2024	02/06/2024	Exercise	1	1,746,313	245.45	88,805		100,916	92,729			100,916		(8,188)				0001
Purchased Call/NFC/NFC0611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2022	03/06/2024	03/08/2024	Exercise	1	1,665,092	250.58	70,905		59,981	53,629			59,981		(6,353)				0001
Purchased Call/NFC/NFC0611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/09/2022	03/08/2024	03/12/2024	Exercise	1	3,324,742	248.51	155,376		149,186	134,840			149,186		(14,345)				0001
Purchased Call/NFC/NFC0611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/11/2022	03/08/2024	02/15/2024	Exercise	1	2,714,666	247.68	129,613		130,415	118,389			130,415		(12,025)				0001
Purchased Call/NFC/NFC0611XS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2022	03/15/2024	03/19/2024	Exercise	1	1,673,480	252.25	85,661		31,005	22,240			31,005		(8,765)				0001
Purchased Call/NFC/NFC0611XSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2022	03/22/2024	01/25/2024	Exercise	1	4,149,833	256.66	189,230		97,998	76,903			97,998		(21,095)				0001
Purchased Call/NFC/NFC0611XSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2022	03/21/2024	03/05/2024	Exercise	1	3,017,525	254.43	149,683		96,855	80,388			96,855		(16,467)				0001
Purchased Call/NFC/NFC0611XSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/23/2022	03/22/2024	03/26/2024	Exercise	1	3,962,908	254.89	198,443		121,930	99,758			121,930		(22,172)				0001
Purchased Call/NFC/NFC0611XSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2022	03/22/2024	03/11/2024	Exercise	1	2,591,387	257.49	122,059		52,931	39,274			52,931		(13,656)				0001
Purchased Call/NFC/NFC0611XSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2022	03/25/2024	01/18/2024	Exercise	1	2,634,484	257.34	127,608		45,035	30,270			45,035		(14,765)				0001
Purchased Call/NFC/NFC0611XSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	04/01/2024	Exercise	1	4,153,813	260.56	187,491		8,262	(14,185)			8,262		(22,447)				0001
Purchased Call/NFC/NFC0611XST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/29/2022	03/28/2024	04/01/2024	Exercise	1	4,430,876	259.01	212,728		35,382	9,939			35,382		(25,442)				0001
Purchased Call/NFC/NFC0611XSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/29/2022	03/27/2024	03/06/2024	Exercise	1	1,809,453	257.34	92,382		30,540	19,608			30,540		(10,932)				0001
Purchased Call/NFC/NFC0611XSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	04/01/2024	Exercise	1	2,776,595	259.55	119,602		16,349	1,922			16,349		(14,427)				0001
Purchased Call/NFC/NFC0611XSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2022	03/28/2024	04/01/2024	Exercise	1	4,186,586	257.68	201,519		55,212	30,946			55,212		(24,266)				0001
Purchased Call/NFC/NFC0611YS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/04/2022	04/04/2024	02/29/2024	Exercise	1	4,163,229	260.02	177,006		3,078	(19,790)			3,078		(22,868)				0001
Purchased Call/NFC/NFC1611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/22/2024	03/18/2024	Exercise	1	4,799,585	248.02	173,806		340,322	182,694			340,322		(157,628)				0001
Purchased Call/NFC/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/25/2024	11/27/2024	Exercise	1	1,041,654	248.02	37,708		75,911	41,735			75,911		(34,176)				0001
Purchased Call/NFC/NFC1611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/27/2023	11/27/2024	03/01/2024	Exercise	1	17,225,182	247.66	637,377	3,454	1,197,154	611,911			1,197,154		(585,243)				0001
Purchased Call/NFC/NFC1611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	11/29/2024	01/10/2024	Exercise	1	10,316,465	248.17	377,998		793,673	443,493			793,673		(350,180)				0001
Purchased Call/NFC/NFC0611YS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2022	04/05/2024	01/26/2024	Exercise	1	5,205,223	257.51	232,092		13,577	(16,743)			13,577		(30,320)				0001
Purchased Call/NFC/NFC0611YS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2022	04/03/2024	03/15/2024	Exercise	1	1,553,241	257.84	71,298		6,803	(2,329)			6,803		(9,132)				0001
Purchased Call/NFC/NFC0611YSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2022	04/09/2024	02/20/2024	Exercise	1	1,617,926	253.29	74,442		31,788	21,646			31,788		(10,143)				0001
Purchased Call/NFC/NFC0611YSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2022	04/08/2024	03/13/2024	Exercise	1	2,186,246	253.29	99,622		36,988	23,543			36,988		(13,445)				0001
Purchased Call/NFC/NFC0611YSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2022	04/12/2024	01/11/2024	Exercise	1	5,225,196	250.36	255,752		127,349	91,440			127,349		(35,909)				0001
Purchased Call/NFC/NFC0611YSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2022	04/12/2024	02/02/2024	Exercise	1	2,965,300	252.54	130,501		46,589	28,223			46,589		(18,366)				0001
Purchased Call/NFC/NFC0611YSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2022	04/18/2024	01/05/2024	Exercise	1	5,776,456	249.99	286,392		4,247	(38,294)			4,247		(42,541)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC0661YSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2022	04/17/2024	04/08/2024	Exercise	1	2,296,381	249.8	102,377	3,706	13,759	(5,044)			13,759		(18,803)				0001
Purchased Call/NFC/NFC0661YSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2022	04/19/2024	01/31/2024	Exercise	1	3,789,042	250.74	160,167		2,988	(21,070)			2,988		(24,058)				0001
Purchased Call/NFC/NFC0661ZS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/22/2022	04/22/2024	01/30/2024	Exercise	1	3,765,358	245.12	164,804		41,481	15,910			41,481		(25,571)				0001
Purchased Call/NFC/NFC0661ZS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2022	04/25/2024	01/30/2024	Exercise	1	5,076,143	246.8	205,423		60,324	27,804			60,324		(32,520)				0001
Purchased Call/NFC/NFC0661ZS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2022	04/26/2024	03/29/2024	Exercise	1	5,325,767	241.99	261,002		220,746	179,118			220,746		(41,627)				0001
Purchased Call/NFC/NFC0661ZS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2022	04/24/2024	02/28/2024	Exercise	1	2,460,674	245.12	106,043		58,760	42,108			58,760		(16,653)				0001
Purchased Call/NFC/NFC0661ZSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2022	04/26/2024	04/30/2024	Exercise	1	2,259,524	245.21	98,985		61,923	46,044			61,923		(15,878)				0001
Purchased Call/NFC/NFC0661ZSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2022	05/03/2024	01/08/2024	Exercise	1	4,678,012	242.9	229,554		187,842	149,023			187,842		(38,819)				0001
Purchased Call/NFC/NFC0661ZSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2022	05/02/2024	02/01/2024	Exercise	1	3,745,984	242.82	179,787		112,583	82,391			112,583		(30,192)				0001
Purchased Call/NFC/NFC0661ZSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/04/2022	05/03/2024	02/22/2024	Exercise	1	3,089,875	246.32	126,356		78,044	56,581			78,044		(21,462)				0001
Purchased Call/AIP/AIP100XS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/08/2025	05/21/2024	Exercise	1	387,773	2328.27	72,855		2,400	797			2,400						0001
Purchased Call/AIP/AIP100XSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/12/2025	05/30/2024	Exercise	1	46,398	2335.09	109,766		1,907	404			1,907						0001
Purchased Call/AIP/AIP100XS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/17/2025	01/17/2024	Exercise	1	120,693	2375.84	70,418		3,941	(18)			3,941						0001
Purchased Call/NFC/NFC1615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/06/2024	01/23/2024	Exercise	1	13,391,916	248.68	516,328	8,836	1,463,694	965,894			1,463,694		(497,800)				0001
Purchased Call/NFC/NFC1615SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2024	03/27/2024	Exercise	1	5,074,100	248.68	200,795		489,144	298,882			489,144		(190,263)				0001
Purchased Call/NFC/NFC1615SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/14/2023	12/13/2024	02/28/2024	Exercise	1	13,224,520	255.96	475,972		1,084,770	626,324			1,084,770		(458,445)				0001
Purchased Call/NFC/NFC0661ZSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/06/2022	05/06/2024	03/06/2024	Exercise	1	1,528,833	240.9	69,870		84,362	72,237			84,362		(12,125)				0001
Purchased Call/NFC/NFC0661ZSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2022	05/09/2024	02/06/2024	Exercise	1	4,739,943	238.49	227,093		309,638	269,212			309,638		(40,426)				0001
Purchased Call/NFC/NFC0661ZSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2022	05/10/2024	02/15/2024	Exercise	1	3,260,011	239.32	150,049		208,344	181,520			208,344		(26,825)				0001
Purchased Call/NFC/NFC1610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/11/2022	05/10/2024	02/07/2024	Exercise	1	3,111,877	237.39	151,746		225,966	198,747			225,966		(27,220)				0001
Purchased Call/NFC/NFC1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2022	05/10/2024	01/17/2024	Exercise	1	3,951,625	237.3	200,422		287,677	251,655			287,677		(36,022)				0001
Purchased Call/NFC/NFC1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2022	05/13/2024	01/19/2024	Exercise	1	3,473,253	239.58	166,227		224,093	193,523			224,093		(30,570)				0001
Purchased Call/NFC/NFC1610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2022	05/15/2024	05/17/2024	Exercise	1	1,656,518	239.58	79,704		147,365	132,562			147,365		(14,803)				0001
Purchased Call/NFC/NFC1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2022	05/17/2024	01/19/2024	Exercise	1	4,138,741	236.65	197,412		410,465	373,092			410,465		(37,373)				0001
Purchased Call/NFC/NFC1610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2022	05/20/2024	05/22/2024	Exercise	1	2,239,382	236.46	106,614		238,120	217,299			238,120		(20,821)				0001
Purchased Call/NFC/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2022	05/23/2024	03/06/2024	Exercise	1	4,780,129	237.77	227,661		459,992	415,115			459,992		(44,877)				0001
Purchased Call/NFC/NFC1610SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2022	05/24/2024	02/01/2024	Exercise	1	4,596,057	236.9	238,042		485,056	437,711			485,056		(47,345)				0001
Purchased Call/NFC/NFC1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	04/09/2024	Exercise	1	4,525,945	239.1	225,943		425,828	380,684			425,828		(45,144)				0001
Purchased Call/NFC/NFC1610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/27/2022	05/24/2024	04/01/2024	Exercise	1	3,169,901	241.8	146,185		267,756	238,569			267,756		(29,187)				0001
Purchased Call/NFC/NFC1611S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2022	05/31/2024	02/08/2024	Exercise	1	5,177,819	241.51	243,661		372,832	320,434			372,832		(52,399)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611VS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/21/2023	12/20/2024	01/05/2024	Exercise	1	17,731,476	257.05	599,772	21,407	965,393	352,360			965,393		(613,033)				0001
Purchased Call/NFC/NFC1611VS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2023	12/24/2024	12/27/2024	Exercise	1	1,348,924	257.17	49,242		91,375	42,767			91,375		(48,608)				0001
Purchased Call/NFC/NFC1611VS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2024	02/22/2024	Exercise	1	4,810,616	257.17	166,953	2,775	270,908	103,424			270,908		(167,485)				0001
Purchased Call/NFC/NFC1611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2022	05/31/2024	01/05/2024	Exercise	1	3,943,760	240.86	183,975		294,834	256,512			294,834		(38,322)				0001
Purchased Call/NFC/NFC1611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2022	05/29/2024	05/31/2024	Exercise	1	1,063,652	241.8	48,571		86,957	76,960			86,957		(9,996)				0001
Purchased Call/NFC/NFC1611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2022	05/31/2024	06/04/2024	Exercise	1	2,623,111	243.67	114,473		164,379	140,469			164,379		(23,910)				0001
Purchased Call/NFC/NFC1611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2022	06/03/2024	06/05/2024	Exercise	1	2,329,515	240.77	108,631		182,107	159,046			182,107		(23,061)				0001
Purchased Call/NFC/NFC1611SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/08/2022	06/06/2024	01/17/2024	Exercise	1	4,018,650	241.2	147,039		356,009	324,073			356,009		(31,937)				0001
Purchased Call/NFC/NFC1611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	06/06/2024	Exercise	1	4,188,358	241.23	144,300		371,113	339,628			371,113		(31,485)				0001
Purchased Call/NFC/NFC1611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2022	06/07/2024	02/06/2024	Exercise	1	3,126,689	237.74	117,738		324,465	298,705			324,465		(25,761)				0001
Purchased Call/NFC/NFC1611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/12/2024	06/14/2024	Exercise	1	2,865,451	233.35	112,379		438,563	413,189			438,563		(25,373)				0001
Purchased Call/NFC/NFC1611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/10/2024	02/15/2024	Exercise	1	2,661,095	233.35	113,047		339,486	314,382			339,486		(25,104)				0001
Purchased Call/NFC/NFC1611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2022	06/14/2024	01/16/2024	Exercise	1	4,025,073	228.9	196,197		725,581	680,742			725,581		(44,840)				0001
Purchased Call/NFC/NFC1611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2022	06/13/2024	02/27/2024	Exercise	1	5,316,656	228.72	253,992		949,632	891,770			949,632		(57,861)				0001
Purchased Call/NFC/NFC1611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2022	06/14/2024	06/18/2024	Exercise	1	4,195,249	230.85	193,653		719,433	675,218			719,433		(44,216)				0001
Purchased Call/NFC/NFC1611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2022	06/14/2024	01/09/2024	Exercise	1	5,380,318	227.45	273,131		1,005,623	942,945			1,005,623		(62,678)				0001
Purchased Call/NFC/NFC1611SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2022	06/17/2024	04/05/2024	Exercise	1	2,807,508	228.36	144,108		526,540	492,841			526,540		(33,699)				0001
Purchased Call/NFC/NFC1611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2022	06/20/2024	06/24/2024	Exercise	1	2,667,540	228.36	139,355		491,331	458,292			491,331		(33,038)				0001
Purchased Call/NFC/NFC1612S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2022	06/18/2024	03/27/2024	Exercise	1	3,099,806	228.36	158,443		575,981	538,977			575,981		(37,005)				0001
Purchased Call/NFC/NFC1612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2022	06/21/2024	03/08/2024	Exercise	1	6,101,091	230.21	291,755		1,044,747	975,220			1,044,747		(69,527)				0001
Purchased Call/NFC/NFC161FSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/13/2023	03/13/2024	02/15/2024	Exercise	1	8,960,137	225.8	386,864		1,352,914	1,275,981			1,352,914		(76,932)				0001
Purchased Call/NFC/NFC1610GA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/22/2024	03/11/2024	Exercise	1	6,395,581	234.08	235,207		782,748	729,785			782,748		(52,963)				0001
Purchased Call/NFC/NFC1610GP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2024	02/08/2024	Exercise	1	4,774,219	238.04	167,604		408,227	365,666			408,227		(42,561)				0001
Purchased Call/NFC/NFC1612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2022	06/21/2024	01/17/2024	Exercise	1	3,342,028	230.07	158,258		571,532	533,820			571,532		(37,713)				0001
Purchased Call/NFC/NFC1612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2022	06/21/2024	05/29/2024	Exercise	1	3,916,187	231.18	177,291		651,181	608,767			651,181		(42,414)				0001
Purchased Call/NFC/NFC1612S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2022	06/26/2024	03/06/2024	Exercise	1	2,846,958	234.01	122,185		434,745	404,662			434,745		(30,084)				0001
Purchased Call/NFC/NFC1612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2022	06/25/2024	05/08/2024	Exercise	1	1,807,438	234.01	79,653		263,738	244,411			263,738		(19,327)				0001
Purchased Call/NFC/NFC1612SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2022	06/24/2024	04/05/2024	Exercise	1	2,577,028	234.01	109,906		349,757	323,122			349,757		(26,635)				0001
Purchased Call/NFC/NFC1612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2022	06/27/2024	02/01/2024	Exercise	1	4,603,357	233.2	198,921		731,015	681,908			731,015		(49,107)				0001
Purchased Call/NFC/NFC1612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2022	06/28/2024	02/22/2024	Exercise	1	4,260,329	230.05	207,716		716,242	664,758			716,242		(51,484)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1612SI																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2022	06/28/2024	02/23/2024	Exercise	1	6,102,230	230.23	296,316	9,664	997,721	913,812			997,721		(83,909)				0001
Purchased Call/NFC/NFC1612SK																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2022	06/28/2024	07/02/2024	Exercise	1	4,469,618	228.67	242,493		779,244	718,543			779,244		(60,702)				0001
Purchased Call/NFC/NFC1612SN																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2022	07/01/2024	03/20/2024	Exercise	1	2,736,848	229.41	135,489		486,433	450,498			486,433		(35,934)				0001
Purchased Call/NFC/NFC1612SP																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2022	07/05/2024	03/08/2024	Exercise	1	5,050,280	230.78	238,407		1,018,308	956,971			1,018,308		(61,337)				0001
Purchased Call/NFC/NFC1612SS																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2022	07/03/2024	05/20/2024	Exercise	1	4,690,824	229.41	233,346		931,014	871,414			931,014		(59,600)				0001
Purchased Call/NFC/NFC1612SV																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2022	07/05/2024	05/16/2024	Exercise	1	4,834,304	233.62	208,191		902,083	848,126			902,083		(53,957)				0001
Purchased Call/NFC/NFC161VSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2025	01/10/2024	Exercise	1	12,962,443	251.7	471,570	16,073	19,388	3,315			19,388						0001
Purchased Call/NFC/NFC161WSH																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2024	01/17/2025	01/22/2024	Exercise	1	16,098,494	254.78	602,600	14,986	18,571	3,585			18,571						0001
Purchased Call/NFC/NFC161HS3																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/10/2023	04/10/2024	04/04/2024	Exercise	1	5,976,353	236.05	213,048		523,449	464,683			523,449		(58,766)				0001
Purchased Call/NFC/NFC161HS8																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2023	04/12/2024	03/01/2024	Exercise	1	9,232,553	233.5	395,555		908,515	755,107			908,515		(153,408)				0001
Purchased Call/NFC/NFC161HSF																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	01/23/2024	Exercise	1	2,845,837	236.61	106,434		201,495	170,708			201,495		(30,787)				0001
Purchased Call/NFC/NFC161XSG																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2025	02/07/2024	Exercise	1	25,071,545	258.79	883,806	24,619	27,022	2,404			27,022						0001
Purchased Call/AIP/AIP2000SM																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/09/2026	02/13/2024	Exercise	1	2,876,274	2378.62	66,931	15,024	15,218	194			15,218						0001
Purchased Call/AIP/AIP2000SR																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/13/2026	02/15/2024	Exercise	1	2,162,022	2367.88	70,805	1,551	1,576	25			1,576						0001
Purchased Call/AIP/AIP2000SV																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	02/20/2024	Exercise	1	3,647,699	2384.12	113,340	3,767	3,794	26			3,794						0001
Purchased Call/AIP/AIP2001S9																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	02/26/2024	Exercise	1	2,661,160	2393.18	82,334	3,227	3,118	(109)			3,118						0001
Purchased Call/AIP/AIP2001SL																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	03/01/2024	Exercise	1	1,889,117	2390.04	61,373	1,750	1,739	(11)			1,739						0001
Purchased Call/NFC/NFC161XSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2025	02/13/2024	Exercise	1	2,303,703	263.62	74,562	4,211	2,817	(1,394)			2,817						0001
Purchased Call/NFC/NFC161HSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	01/05/2024	Exercise	1	7,553,503	230.16	318,677		640,325	539,183			640,325		(101,142)				0001
Purchased Call/NFC/NFC1611SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	04/26/2024	02/07/2024	Exercise	1	10,457,894	231.82	432,321		911,229	772,923			911,229		(138,306)				0001
Purchased Call/NFC/NFC1611SQ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	01/18/2024	Exercise	1	8,295,118	236.64	327,239		606,582	490,183			606,582		(116,399)				0001
Purchased Call/NFC/NFC1611SU																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/11/2023	05/10/2024	01/11/2024	Exercise	1	7,524,293	239.65	277,206		472,775	372,750			472,775		(100,025)				0001
Purchased Call/NFC/NFC1612SY																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/10/2024	07/12/2024	Exercise	1	3,509,511	233.73	155,027		681,108	640,106			681,108		(41,002)				0001
Purchased Call/NFC/NFC1612SZ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/08/2024	03/11/2024	Exercise	1	1,632,038	233.73	72,176		301,447	282,547			301,447		(18,900)				0001
Purchased Call/NFC/NFC1613S4																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2022	07/11/2024	02/23/2024	Exercise	1	3,335,379	231.22	164,866		601,248	557,394			601,248		(43,853)				0001
Purchased Call/NFC/NFC1613S6																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/13/2022	07/12/2024	02/22/2024	Exercise	1	5,573,141	230.02	301,061		1,074,857	994,103			1,074,857		(80,755)				0001
Purchased Call/NFC/NFC1613S8																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2022	07/12/2024	07/11/2024	Exercise	1	4,596,830	230.29	254,563		892,975	824,537			892,975		(68,438)				0001
Purchased Call/NFC/NFC1613SB																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2022	07/15/2024	02/21/2024	Exercise	1	2,476,404	232.15	128,836		458,251	423,264			458,251		(34,987)				0001
Purchased Call/NFC/NFC1613SC																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2022	07/17/2024	03/06/2024	Exercise	1	3,589,405	232.15	186,479		573,115	521,631			573,115		(51,483)				0001
Purchased Call/NFC/NFC1613SF																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2022	07/18/2024	03/08/2024	Exercise	1	4,639,087	230.89	250,335		752,398	683,311			752,398		(69,087)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC16139H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2022	07/19/2024	03/14/2024	Exercise	1	4,280,718	234.23	207,039		590,551	533,129			590,551		(57,422)				0001
Purchased Call/AIP/AIP2002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/09/2026	03/12/2024	Exercise	1	3,015,716	2407.45	96,327	2,458	2,097	(361)			2,097						0001
Purchased Call/AIP/AIP2003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/31/2026	04/01/2024	Exercise	1	2,263,508	2442.02	58,108	8,860	8,528	(331)			8,528						0001
Purchased Call/NFC/NFC161ISZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2024	01/19/2024	Exercise	1	4,131,253	238.77	153,269		279,719	223,563			279,719		(56,157)				0001
Purchased Call/NFC/NFC161JS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	01/19/2024	Exercise	1	7,816,527	239.96	313,952		678,418	561,310			678,418		(117,109)				0001
Purchased Call/NFC/NFC161JSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2024	01/08/2024	Exercise	1	2,811,008	245.76	99,510		178,350	139,972			178,350		(38,378)				0001
Purchased Call/NFC/NFC161JSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2024	05/08/2024	Exercise	1	3,031,015	248.27	108,528		172,837	128,512			172,837		(44,324)				0001
Purchased Call/NFC/NFC161KS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2024	05/08/2024	Exercise	1	4,268,438	249.42	153,039		173,136	108,192			173,136		(64,944)				0001
Purchased Call/NFC/NFC161YS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2025	02/21/2024	Exercise	1	4,486,899	256.75	150,686	8,870	12,954	4,084			12,954						0001
Purchased Call/NFC/NFC161YS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2025	02/22/2024	Exercise	1	18,211,507	255.04	597,301	46,594	63,269	16,675			63,269						0001
Purchased Call/NFC/NFC1613SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2022	07/19/2024	01/23/2024	Exercise	1	4,467,125	235.98	209,567		582,869	524,885			582,869		(57,984)				0001
Purchased Call/NFC/NFC1613SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2022	07/19/2024	04/19/2024	Exercise	1	4,383,308	237.7	193,459		534,164	480,439			534,164		(53,725)				0001
Purchased Call/NFC/NFC1613SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/22/2022	07/22/2024	03/27/2024	Exercise	1	2,385,110	235.28	117,958		345,377	312,253			345,377		(33,124)				0001
Purchased Call/NFC/NFC1613SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2022	07/25/2024	04/30/2024	Exercise	1	2,784,216	234.54	143,301		319,235	278,081			319,235		(41,154)				0001
Purchased Call/NFC/NFC1613SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2022	07/26/2024	02/12/2024	Exercise	1	4,448,653	231.68	258,205		599,495	525,503			599,495		(73,992)				0001
Purchased Call/NFC/NFC1613SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/27/2022	07/26/2024	02/28/2024	Exercise	1	7,096,097	237.52	354,592		760,074	658,327			760,074		(101,747)				0001
Purchased Call/NFC/NFC1613SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2022	07/31/2024	08/02/2024	Exercise	1	2,783,092	239.94	129,607		295,545	257,560			295,545		(37,986)				0001
Purchased Call/NFC/NFC1614S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2022	07/26/2024	03/01/2024	Exercise	1	5,010,708	238.39	212,989	33,346	472,173	377,502			472,173		(94,671)				0001
Purchased Call/NFC/NFC1614S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2022	08/02/2024	03/06/2024	Exercise	1	5,240,210	239.54	254,602		443,456	368,088			443,456		(75,368)				0001
Purchased Call/NFC/NFC1614S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/03/2022	08/01/2024	02/21/2024	Exercise	1	4,070,678	239.83	195,081		377,750	320,072			377,750		(57,678)				0001
Purchased Call/NFC/NFC1614S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/03/2022	08/02/2024	02/05/2024	Exercise	1	5,724,657	241.62	266,542		427,685	348,492			427,685		(79,193)				0001
Purchased Call/NFC/NFC1614SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2022	08/02/2024	01/22/2024	Exercise	1	4,945,500	241.94	231,420		360,672	291,762			360,672		(68,910)				0001
Purchased Call/NFC/NFC1614SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/05/2022	08/07/2024	06/26/2024	Exercise	1	4,886,320	241.28	226,767		319,937	251,024			319,937		(68,913)				0001
Purchased Call/NFC/NFC161LS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/21/2024	02/01/2024	Exercise	1	8,722,330	249.59	324,964		694,354	539,034			694,354		(155,320)				0001
Purchased Call/NFC/NFC161LSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/26/2023	06/26/2024	01/25/2024	Exercise	1	8,327,010	247.24	341,918		750,967	584,039			750,967		(166,928)				0001
Purchased Call/AIP/AIP2004S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/17/2026	04/19/2024	Exercise	1	2,681,208	2357.72	87,141	2,585	2,531	(54)			2,531						0001
Purchased Call/AIP/AIP2004SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/24/2024	04/24/2026	04/26/2024	Exercise	1	2,566,667	2369.39	84,053	2,158	2,387	229			2,387						0001
Purchased Call/AIP/AIP2004SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/25/2024	04/24/2026	04/29/2024	Exercise	1	5,145,349	2369.99	170,949	4,679	5,378	698			5,378						0001
Purchased Call/AIP/AIP2004SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	05/06/2024	Exercise	1	3,310,656	2369.68	112,443	1,387	1,839	452			1,839						0001
Purchased Call/NFC/NFC1614SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2022	08/05/2024	04/25/2024	Exercise	1	2,181,576	241.28	96,353		138,590	109,413			138,590		(29,177)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC16149H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2022	08/08/2024	02/20/2024	Exercise	1	6,931,408	241.02	335,651		516,790	414,344			516,790		(102,446)				0001
Purchased Call/NFC/NFC16149I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2022	07/30/2024	06/20/2024	Exercise	1	90,299	239.94	4,302		10,911	9,650			10,911		(1,261)				0001
Purchased Call/NFC/NFC16149M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	02/21/2024	Exercise	1	5,646,420	242.39	252,918		406,073	328,608			406,073		(77,465)				0001
Purchased Call/NFC/NFC16149O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2022	08/09/2024	03/08/2024	Exercise	1	3,156,985	241.86	126,333		232,928	192,216			232,928		(40,712)				0001
Purchased Call/NFC/NFC16149Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/12/2022	08/14/2024	07/05/2024	Exercise	1	3,296,359	243.52	122,197		263,177	224,795			263,177		(38,383)				0001
Purchased Call/NFC/NFC16149R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/12/2022	08/13/2024	03/19/2024	Exercise	1	943,064	243.52	41,172		72,804	60,054			72,804		(12,750)				0001
Purchased Call/NFC/NFC16149S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/12/2022	08/12/2024	03/05/2024	Exercise	1	2,735,570	243.52	113,508		183,118	147,975			183,118		(35,143)				0001
Purchased Call/NFC/NFC16149W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2022	08/16/2024	01/29/2024	Exercise	1	4,317,816	243.87	163,290		408,456	356,960			408,456		(51,496)				0001
Purchased Call/NFC/NFC16149X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2022	08/15/2024	01/19/2024	Exercise	1	7,981,594	244.12	278,224		734,678	646,809			734,678		(87,868)				0001
Purchased Call/NFC/NFC16149Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/17/2022	08/16/2024	01/08/2024	Exercise	1	6,427,437	242.65	242,195		642,717	566,122			642,717		(76,595)				0001
Purchased Call/NFC/NFC16151S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2022	08/16/2024	04/04/2024	Exercise	1	4,869,746	242.99	157,905		479,093	428,873			479,093		(50,220)				0001
Purchased Call/NFC/NFC16156S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2022	08/19/2024	04/19/2024	Exercise	1	5,476,844	239.98	227,176		666,851	594,425			666,851		(72,426)				0001
Purchased Call/NFC/NFC16158S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2022	08/22/2024	01/30/2024	Exercise	1	6,365,310	236.12	251,303		803,550	721,886			803,550		(81,664)				0001
Purchased Call/NFC/NFC16159A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2022	08/23/2024	03/13/2024	Exercise	1	4,833,277	235.98	193,431		663,712	600,585			663,712		(63,127)				0001
Purchased Call/NFC/NFC16159C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/24/2022	08/23/2024	01/24/2024	Exercise	1	4,231,044	236.32	176,032		571,220	513,850			571,220		(57,370)				0001
Purchased Call/NFC/NFC16159E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2022	08/23/2024	01/05/2024	Exercise	1	3,415,136	238.96	131,542		414,686	371,676			414,686		(43,010)				0001
Purchased Call/NFC/NFC16159I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/26/2024	02/15/2024	Exercise	1	3,388,411	233.08	145,857		482,233	433,802			482,233		(48,431)				0001
Purchased Call/NFC/NFC16159L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2022	08/29/2024	01/18/2024	Exercise	1	6,631,102	231.81	272,760		923,503	831,937			923,503		(91,566)				0001
Purchased Call/NFC/NFC16159N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2022	08/30/2024	02/08/2024	Exercise	1	5,234,268	230.42	223,408		814,020	738,737			814,020		(75,283)				0001
Purchased Call/NFC/NFC16159P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/31/2022	08/30/2024	01/05/2024	Exercise	1	6,244,286	229.8	269,316		986,583	895,542			986,583		(91,041)				0001
Purchased Call/NFC/NFC16159T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	09/05/2024	04/16/2024	Exercise	1	1,073,263	228.07	41,484		152,966	138,566			152,966		(14,400)				0001
Purchased Call/NFC/NFC16159U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	09/04/2024	03/07/2024	Exercise	1	2,153,918	228.07	95,712		310,857	278,151			310,857		(32,706)				0001
Purchased Call/NFC/NFC16159V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	09/03/2024	07/23/2024	Exercise	1	1,383,017	228.07	62,800		202,991	181,625			202,991		(21,366)				0001
Purchased Call/AIP/AIP100Y5L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/07/2025	01/09/2024	Exercise	1	1,624,665	2362.63	29,973	5,667	5,204	(463)			5,204						0001
Purchased Call/NFC/NFC1611YSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2025	03/06/2024	Exercise	1	17,205,350	263.69	491,105	25,842	21,436	(4,406)			21,436						0001
Purchased Call/AIP/AIP200656	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/29/2026	05/31/2024	Exercise	1	1,949,412	2369.62	65,738	1,055	1,190	135			1,190						0001
Purchased Call/NFC/NFC16158W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/02/2022	08/30/2024	09/04/2024	Exercise	1	3,162,486	228.07	149,250		534,058	483,819			534,058		(50,239)				0001
Purchased Call/NFC/NFC16158Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2022	09/06/2024	01/19/2024	Exercise	1	4,481,290	227.23	193,618		580,001	512,791			580,001		(67,210)				0001
Purchased Call/NFC/NFC16161	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2022	09/06/2024	02/01/2024	Exercise	1	5,660,023	229.49	228,726		675,230	596,140			675,230		(79,090)				0001
Purchased Call/NFC/NFC16163	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2022	09/06/2024	06/05/2024	Exercise	1	3,849,495	230.1	157,487		443,870	389,340			443,870		(54,531)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1616S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2022	09/10/2024	01/08/2024	Exercise	1	958,227	232.76	44,462		107,776	92,324			107,776		(15,452)				0001
Purchased Call/NFC/NFC1616S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2022	09/09/2024	01/05/2024	Exercise	1	3,871,249	232.76	130,442		425,225	379,527			425,225		(45,699)				0001
Purchased Call/NFC/NFC1616S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2022	09/11/2024	02/15/2024	Exercise	1	2,591,106	232.76	91,979		328,637	296,278			328,637		(32,359)				0001
Purchased Call/NFC/NFC1616SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/14/2022	09/12/2024	03/18/2024	Exercise	1	3,404,829	234.28	95,770		429,314	395,223			429,314		(34,092)				0001
Purchased Call/NFC/NFC1616SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/14/2022	09/13/2024	02/07/2024	Exercise	1	4,777,873	227.15	176,803		785,617	722,305			785,617		(63,312)				0001
Purchased Call/NFC/NFC1616SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2022	09/13/2024	02/28/2024	Exercise	1	6,033,037	225.74	255,755		1,040,584	940,587			1,040,584		(99,997)				0001
Purchased Call/NFC/NFC1616SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/18/2024	03/12/2024	Exercise	1	3,408,026	225.34	131,690		563,854	516,057			563,854		(47,797)				0001
Purchased Call/NFC/NFC1616SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/16/2024	01/17/2024	Exercise	1	2,115,588	225.34	86,654		359,588	328,506			359,588		(31,082)				0001
Purchased Call/NFC/NFC161MSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2024	02/06/2024	Exercise	1	9,921,039	260.53	338,632		303,225	117,587			303,225		(185,638)				0001
Purchased Call/NFC/NFC1612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/14/2024	03/14/2025	03/18/2024	Exercise	1	18,905,168	259.32	665,948	13,998	14,831	833			14,831						0001
Purchased Call/NFC/NFC1612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2025	03/20/2024	Exercise	1	15,295,380	259.16	538,124	26,488	28,128	1,640			28,128						0001
Purchased Call/AIP/AIP2006SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2026	06/10/2024	Exercise	1	3,305,879	2388.01	108,248	2,097	2,809	712			2,809						0001
Purchased Call/AIP/AIP2006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/05/2026	06/11/2024	Exercise	1	5,632,142	2382.84	182,167	5,898	5,813	(85)			5,813						0001
Purchased Call/AIP/AIP2007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/20/2024	06/18/2026	06/24/2024	Exercise	1	4,109,766	2401.32	127,571	6,989	7,980	990			7,980						0001
Purchased Call/AIP/AIP2007SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/25/2026	06/27/2024	Exercise	1	2,217,099	2397.88	70,360	3,521	3,995	475			3,995						0001
Purchased Call/NFC/NFC1612SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2025	03/26/2024	Exercise	1	7,260,165	262.73	250,586	9,463	8,951	(511)			8,951						0001
Purchased Call/NFC/NFC2610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2025	03/29/2024	Exercise	1	13,576,180	261.61	474,520	14,434	15,225	792			15,225						0001
Purchased Call/NFC/NFC2610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/03/2024	04/03/2025	04/05/2024	Exercise	1	12,373,978	258.84	430,698	8,489	7,695	(794)			7,695						0001
Purchased Call/NFC/NFC161NSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	01/09/2024	Exercise	1	9,868,110	252.39	361,857		272,130	53,094			272,130		(219,037)				0001
Purchased Call/NFC/NFC1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	02/06/2024	Exercise	1	11,079,846	245.21	448,878		985,159	700,139			985,159		(285,019)				0001
Purchased Call/NFC/NFC1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	01/19/2024	Exercise	1	9,540,324	248.33	367,292		773,513	533,437			773,513		(240,076)				0001
Purchased Call/AIP/AIP2007SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	07/02/2024	Exercise	1	3,243,592	2403.95	106,276	2,652	2,765	113			2,765						0001
Purchased Call/AIP/AIP2007SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/02/2026	07/05/2024	Exercise	1	1,557,410	2410.82	49,943	2,811	3,179	368			3,179						0001
Purchased Call/AIP/AIP2008SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/21/2026	07/23/2024	Exercise	1	2,228,333	2403.4	71,731	2,907	2,684	(223)			2,684						0001
Purchased Call/AIP/AIP2008SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/23/2026	07/25/2024	Exercise	1	2,291,060	2417.7	67,702	1,388	1,203	(185)			1,203						0001
Purchased Call/AIP/AIP2009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/24/2026	07/26/2024	Exercise	1	4,188,003	2381.47	134,673	5,461	7,033	1,572			7,033						0001
Purchased Call/NFC/NFC2611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2025	04/19/2024	Exercise	1	13,150,107	251.06	444,195	20,002	28,832	8,830			28,832						0001
Purchased Call/NFC/NFC2611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2025	04/23/2024	Exercise	1	7,160,796	245.9	236,028	17,325	29,178	11,853			29,178						0001
Purchased Call/NFC/NFC2611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/23/2024	04/23/2025	04/25/2024	Exercise	1	13,659,870	250.21	467,018	26,143	48,156	22,013			48,156						0001
Purchased Call/NFC/NFC1616SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2022	09/20/2024	03/08/2024	Exercise	1	6,066,315	225.03	254,717		1,170,933	1,077,983			1,170,933		(92,950)				0001

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Purchased Call/NFC/NFC16169P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2022	09/19/2024	03/12/2024	Exercise	1	6,863,787	226.03	266,271		1,298,781	1,201,846			1,298,781		(96,935)				0001
Purchased Call/NFC/NFC16168R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/21/2022	09/20/2024	02/01/2024	Exercise	1	7,434,084	222.82	309,230		1,497,704	1,384,290			1,497,704		(113,414)				0001
Purchased Call/NFC/NFC16166T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2022	09/20/2024	01/26/2024	Exercise	1	5,685,690	221.45	253,555		1,201,475	1,108,380			1,201,475		(93,095)				0001
Purchased Call/NFC/NFC16165V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/25/2024	03/13/2024	Exercise	1	3,687,607	220.05	165,881		824,700	757,248			824,700		(67,452)				0001
Purchased Call/NFC/NFC16178O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2022	09/26/2024	02/15/2024	Exercise	1	8,890,287	219.67	393,346		2,052,907	1,905,295			2,052,907		(147,612)				0001
Purchased Call/NFC/NFC16172S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2022	09/27/2024	02/23/2024	Exercise	1	4,438,228	219.71	197,308		1,003,305	929,387			1,003,305		(73,918)				0001
Purchased Call/NFC/NFC16174S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/28/2022	09/27/2024	01/08/2024	Exercise	1	6,490,847	221.35	264,214		1,411,786	1,312,568			1,411,786		(99,218)				0001
Purchased Call/NFC/NFC161PS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	08/30/2024	01/11/2024	Exercise	1	13,957,141	254.15	500,463	6,329	669,365	325,467			669,365		(343,898)				0001
Purchased Call/NFC/NFC161PSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2024	01/17/2024	Exercise	1	5,263,314	249.47	197,374		192,156	55,135			192,156		(137,020)				0001
Purchased Call/AIP/AIP100ZSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/28/2025	01/30/2024	Exercise	1	2,133,681	2361.72	44,406	4,575	5,174	599			5,174						0001
Purchased Call/AIP/AIP2009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2026	08/09/2024	Exercise	1	5,047,652	2346.94	167,307	6,678	8,056	1,378			8,056						0001
Purchased Call/AIP/AIP200ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2026	08/27/2024	Exercise	1	1,836,176	2394.94	57,094	3,755	3,275	(480)			3,275						0001
Purchased Call/AIP/AIP200ASV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	09/03/2024	Exercise	1	3,879,219	2389.03	135,734	956	1,101	145			1,101						0001
Purchased Call/NFC/NFC26119U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2025	05/02/2024	Exercise	1	9,571,254	249.32	341,478	11,216	21,209	9,993			21,209						0001
Purchased Call/NFC/NFC2611SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/02/2024	05/02/2025	05/06/2024	Exercise	1	14,033,630	249.97	499,670	25,780	43,247	17,467			43,247						0001
Purchased Call/NFC/NFC2612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2025	05/09/2024	Exercise	1	10,835,397	253.75	390,720	5,813	9,694	3,880			9,694						0001
Purchased Call/NFC/NFC2612S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/08/2024	05/08/2025	05/10/2024	Exercise	1	12,303,242	253.67	427,868	16,682	25,094	8,412			25,094						0001
Purchased Call/NFC/NFC2612SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2024	05/09/2025	05/14/2024	Exercise	1	18,591,471	254.59	628,006	33,502	50,350	16,847			50,350						0001
Purchased Call/AIP/AIP200CSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/01/2024	10/01/2026	10/03/2024	Exercise	1	1,533,063	2397.07	53,487	872	979	107			979						0001
Purchased Call/AIP/AIP200CSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	10/08/2024	Exercise	1	4,801,219	2403.62	160,387	4,767	5,065	298			5,065						0001
Purchased Call/AIP/AIP200DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/16/2026	10/22/2024	Exercise	1	4,628,793	2420.85	156,155	3,969	4,117	147			4,117						0001
Purchased Call/NFC/NFC2612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2025	05/14/2024	Exercise	1	3,651,091	254.59	121,707	6,327	11,968	5,642			11,968						0001
Purchased Call/NFC/NFC2612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2024	05/13/2025	05/15/2024	Exercise	1	16,523,772	255.08	642,369	12,428	21,668	9,240			21,668						0001
Purchased Call/NFC/NFC2612SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/16/2024	05/16/2025	05/20/2024	Exercise	1	12,947,388	260.54	411,085	24,555	28,679	4,124			28,679						0001
Purchased Call/NFC/NFC2612SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2024	05/19/2025	05/21/2024	Exercise	1	5,739,881	260.36	173,775	15,282	19,528	4,246			19,528						0001
Purchased Call/NFC/NFC2612SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2025	05/22/2024	Exercise	1	12,397,108	261.6	430,670	9,127	9,328	201			9,328						0001
Purchased Call/NFC/NFC2613S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2024	05/27/2025	05/29/2024	Exercise	1	3,079,290	262.25	95,172	7,778	8,577	799			8,577						0001
Purchased Call/NFC/NFC16176S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2022	09/27/2024	01/09/2024	Exercise	1	5,296,663	218.93	237,370		1,212,989	1,123,638			1,212,989		(89,351)				0001
Purchased Call/NFC/NFC16179S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/30/2022	09/30/2024	02/02/2024	Exercise	1	2,885,998	217.34	137,924		677,560	625,501			677,560		(52,059)				0001
Purchased Call/NFC/NFC1617SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/30/2022	10/02/2024	04/08/2024	Exercise	1	3,937,133	217.34	184,459		902,896	832,426			902,896		(70,469)				0001

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Purchased Call/NFC/NFC16175D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2022	10/03/2024	02/06/2024	Exercise	1	4,462,268	219.4	193,272	10,903	947,589	862,423			947,589		(85,166)				0001
Purchased Call/NFC/NFC16175F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2022	10/04/2024	06/18/2024	Exercise	1	4,219,075	222.2	175,348		901,985	834,922			901,985		(67,063)				0001
Purchased Call/NFC/NFC16175H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/05/2022	10/04/2024	04/22/2024	Exercise	1	5,757,701	222.03	235,179		1,227,955	1,137,548			1,227,955		(90,407)				0001
Purchased Call/NFC/NFC16175J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2022	10/04/2024	03/14/2024	Exercise	1	4,090,846	221.37	167,919		890,929	826,281			890,929		(64,648)				0001
Purchased Call/NFC/NFC16175L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2024	03/06/2024	Exercise	1	2,202,174	218.13	98,997		534,963	496,333			534,963		(38,631)				0001
Purchased Call/NFC/NFC16175N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2022	10/07/2024	01/05/2024	Exercise	1	4,183,047	218.13	190,367		930,806	856,985			930,806		(73,821)				0001
Purchased Call/NFC/NFC16175R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2022	10/11/2024	01/26/2024	Exercise	1	7,429,879	216.29	363,930		1,897,771	1,754,501			1,897,771		(143,270)				0001
Purchased Call/NFC/NFC16175S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2022	10/10/2024	02/16/2024	Exercise	1	6,094,691	217.31	282,809		1,494,531	1,383,671			1,494,531		(110,860)				0001
Purchased Call/NFC/NFC16175U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/12/2022	10/11/2024	03/19/2024	Exercise	1	6,193,010	216.16	299,016		1,590,021	1,472,228			1,590,021		(117,793)				0001
Purchased Call/NFC/NFC16175W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2022	10/11/2024	01/30/2024	Exercise	1	7,216,614	217.76	340,978		1,763,245	1,628,616			1,763,245		(134,629)				0001
Purchased Call/AIP/AIP200DSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	10/29/2024	Exercise	1	3,791,857	2406.88	123,431	5,969	7,104	1,134			7,104						0001
Purchased Call/AIP/AIP200ES7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/02/2026	11/05/2024	Exercise	1	5,047,530	2397.71	177,147	1,273	1,689	416			1,689						0001
Purchased Call/AIP/AIP200ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2026	11/13/2024	Exercise	1	5,679,848	2444.29	195,372	3,415	3,169	(247)			3,169						0001
Purchased Call/AIP/AIP200ESS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	11/18/2024	Exercise	1	4,991,030	2436.84	165,864	4,883	5,262	379			5,262						0001
Purchased Call/AIP/AIP200ESW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/16/2026	11/19/2024	Exercise	1	4,147,197	2425.17	136,002	5,612	6,130	518			6,130						0001
Purchased Call/NFC/NFC26135J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2025	06/05/2024	Exercise	1	13,050,039	259.59	491,099	8,279	10,902	2,623			10,902						0001
Purchased Call/NFC/NFC26138P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/06/2024	06/06/2025	06/10/2024	Exercise	1	8,710,652	262.93	308,693	7,731	9,134	1,403			9,134						0001
Purchased Call/NFC/NFC26139W	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2024	06/10/2025	06/12/2024	Exercise	1	14,133,494	263.45	543,773	17,959	26,162	8,203			26,162						0001
Purchased Call/NFC/NFC26139Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2025	06/13/2024	Exercise	1	8,510,777	265.4	315,456	8,907	8,774	(133)			8,774						0001
Purchased Call/NFC/NFC26140	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2025	06/14/2024	Exercise	1	15,473,234	269.06	510,558	21,298	14,056	(7,242)			14,056						0001
Purchased Call/NFC/NFC26142	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2024	06/13/2025	06/17/2024	Exercise	1	9,906,094	269.84	337,076	9,776	9,374	(402)			9,374						0001
Purchased Call/AIP/AIP200ESX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/17/2026	11/19/2024	Exercise	1	4,600,215	2425.17	154,969	4,170	4,420	250			4,420						0001
Purchased Call/AIP/AIP200FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/24/2026	11/26/2024	Exercise	1	2,107,560	2440.29	46,889	13,965	10,726	(3,238)			10,726						0001
Purchased Call/AIP/AIP200FSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/27/2026	12/02/2024	Exercise	1	11,701,589	2446.31	400,046	7,819	6,245	(1,575)			6,245						0001
Purchased Call/AIP/AIP200FSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	12/06/2024	Exercise	1	4,207,861	2458.11	139,376	4,855	3,692	(1,163)			3,692						0001
Purchased Call/AIP/AIP200GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2026	12/17/2024	Exercise	1	3,099,772	2435.42	103,395	3,323	2,798	(525)			2,798						0001
Purchased Call/NDX/NDX00003S7	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC ... 549300Y6K4T30BIM4LN29	09/06/2024	09/20/2024	09/10/2024	Exercise	1	66,420,000	19434.48		46,494	643,615	597,121			643,615		(46,494)				0001
Purchased Call/NDX/NDX00003SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	11/05/2024	11/15/2024	11/07/2024	Expire	1	108,756,000	18126		43,200		(43,200)					(43,200)				0001
Purchased Call/NFC/NFC26145K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/24/2024	06/24/2025	06/26/2024	Exercise	1	11,651,512	265.98	464,400	7,734	8,571	837			8,571						0001
Purchased Call/NFC/NFC26149Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2024	06/27/2025	07/01/2024	Exercise	1	13,829,268	270.39	467,572	16,778	17,610	831			17,610						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC26144Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2025	07/05/2024	Exercise	1	8,769,443	272.98	322,858	5,950	4,094	(1,856)			4,094						0001
Purchased Call/NFC/NFC2615S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/03/2024	07/03/2025	07/08/2024	Exercise	1	18,674,141	275.12	627,098	28,669	16,006	(12,662)			16,006						0001
Purchased Call/NFC/NFC2615S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2025	07/09/2024	Exercise	1	8,273,151	277.51	255,532	15,695	7,124	(8,571)			7,124						0001
Purchased Call/NFC/NFC2615SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/09/2024	07/09/2025	07/11/2024	Exercise	1	11,036,226	277.89	386,729	7,767	4,414	(3,353)			4,414						0001
Purchased Call/NDX/NDX0130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/31/2024	11/05/2024	11/04/2024	Expire	1	180,000,000	20700	66,960			(66,960)							(66,960)		0001
Purchased Call/NDX/NDX0211S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	08/02/2024	08/16/2024	08/06/2024	Expire	1	44,064,000	19713.27	39,658			(39,658)							(39,658)		0001
Purchased Call/NDX/NDX0211SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	11/19/2024	12/04/2024	11/21/2024	Expire	1	61,800,000	18822.98	21,630			(21,630)							(21,630)		0001
Purchased Call/NFC/NFC161CS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/04/2023	01/04/2024	01/08/2024	Exercise	1	5,499,933	218.63	209,014	723,584	721,849				723,584			(1,736)			0001
Purchased Call/NFC/NFC161CS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2024	01/10/2024	Exercise	1	5,070,258	219.97	210,009	731,440	727,366				731,440			(4,073)			0001
Purchased Call/NFC/NFC2615SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/11/2024	07/11/2025	07/15/2024	Exercise	1	15,882,526	273.49	591,455	6,068	4,005	(2,063)			4,005						0001
Purchased Call/NFC/NFC2615SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2025	07/17/2024	Exercise	1	23,675,185	275.53	806,718	22,709	12,959	(9,750)			12,959						0001
Purchased Call/NFC/NFC2615SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2024	07/21/2025	07/23/2024	Exercise	1	7,280,019	266.88	253,262	11,325	10,757	(568)			10,757						0001
Purchased Call/NFC/NFC2616S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2025	07/25/2024	Exercise	1	12,146,605	268.96	372,259	10,557	8,525	(2,033)			8,525						0001
Purchased Call/NFC/NFC2616S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2025	07/26/2024	Exercise	1	12,770,192	263.25	467,372	5,073	5,645	572			5,645						0001
Purchased Call/NFC/NFC2616S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/25/2024	07/25/2025	07/29/2024	Exercise	1	14,903,300	261.62	565,599	6,721	8,525	1,804			8,525						0001
Purchased Call/NFC/NFC1617SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	01/09/2024	Exercise	1	7,320,608	248.17	270,549	648,873	398,423				648,873			(250,450)			0001
Purchased Call/NFC/NFC2616SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	08/09/2024	Exercise	1	15,759,761	256.99	584,685	19,446	27,015	7,568			27,015						0001
Purchased Call/NFC/NFC2617S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/12/2024	08/12/2025	08/14/2024	Exercise	1	14,756,251	259.75	598,814	8,843	12,811	3,968			12,811						0001
Purchased Call/NFC/NFC2617S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/15/2024	08/15/2025	08/19/2024	Exercise	1	13,673,783	266.97	480,376	10,949	10,962	13			10,962						0001
Purchased Call/NFC/NFC2617SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2025	08/20/2024	Exercise	1	9,872,545	267.15	319,786	21,059	21,032	(27)			21,032						0001
Purchased Call/NFC/NFC2617SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2025	08/21/2024	Exercise	1	12,306,856	269.44	422,758	9,416	8,640	(776)			8,640						0001
Purchased Call/NFC/NFC2617SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2025	08/27/2024	Exercise	1	7,334,565	268.62	239,987	14,596	15,081	486			15,081						0001
Purchased Call/NFC/NFC2617SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2024	08/26/2025	08/28/2024	Exercise	1	13,115,160	266.44	469,466	13,331	12,252	(1,078)			12,252						0001
Purchased Call/NFC/NFC2617SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2025	08/30/2024	Exercise	1	13,447,520	264.43	512,143	6,225	7,356	1,132			7,356						0001
Purchased Call/NFC/NFC2618S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/03/2024	09/03/2025	09/05/2024	Exercise	1	14,080,747	261.26	505,459	15,388	21,600	6,212			21,600						0001
Purchased Call/NFC/NFC2618S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/05/2024	09/05/2025	09/09/2024	Exercise	1	12,916,121	260.98	458,346	7,602	11,558	3,956			11,558						0001
Purchased Call/NFC/NFC2618SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2025	09/13/2024	Exercise	1	16,240,933	262.8	595,722	17,811	25,480	7,668			25,480						0001
Purchased Call/NFC/NFC161HSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2023	04/12/2024	04/16/2024	Exercise	1	4,444,152	236.61	167,553	372,861	325,264				372,861			(47,597)			0001
Purchased Call/NFC/NFC1611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/10/2024	01/10/2025	01/12/2024	Exercise	1	21,791,998	253.58	746,693	40,071	59,743	19,671			59,743						0001
Purchased Call/NFC/NFC1611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2025	01/17/2024	Exercise	1	2,917,194	254	104,093	2,815	5,679	2,865			5,679						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611ISK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2025	01/23/2024	Exercise	1	2,846,374	257.86	100,369	1,828	2,150	322			2,150						0001
Purchased Call/NFC/NFC2618SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/17/2024	09/17/2025	09/19/2024	Exercise	1	5,330,302	264	196,031	3,274	4,032	758			4,032						0001
Purchased Call/NFC/NFC2618SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/19/2024	09/19/2025	09/23/2024	Exercise	1	11,850,247	268.92	419,619	7,565	7,630	.64			7,630						0001
Purchased Call/NFC/NFC2619SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	09/24/2024	Exercise	1	11,445,555	268.59	387,559	16,819	18,777	1,958			18,777						0001
Purchased Call/NFC/NFC2619SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2025	09/27/2024	Exercise	1	16,872,157	269.86	581,421	22,271	21,207	(1,064)			21,207						0001
Purchased Call/NFC/NFC2619SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2024	10/03/2025	10/07/2024	Exercise	1	14,750,776	267.22	545,961	11,890	12,332	442			12,332						0001
Purchased Call/NFC/NFC2619SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	10/08/2024	Exercise	1	25,987,754	269.74	909,834	29,200	28,925	(274)			28,925						0001
Purchased Call/NFC/NFC1617SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2022	10/16/2024	01/17/2024	Exercise	1	3,604,940	215.65	209,156		900,553	807,370			900,553		(93,183)				0001
Purchased Call/NFC/NFC1618SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2022	10/14/2024	02/21/2024	Exercise	1	3,464,964	215.65	172,101		933,860	865,230			933,860		(68,630)				0001
Purchased Call/NFC/NFC1618S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2022	10/17/2024	01/05/2024	Exercise	1	6,497,467	217.88	325,373		1,547,419	1,416,751			1,547,419		(130,668)				0001
Purchased Call/NFC/NFC1618S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2022	10/18/2024	02/16/2024	Exercise	1	5,456,601	218.35	258,654		1,333,464	1,229,456			1,333,464		(104,007)				0001
Purchased Call/NFC/NFC1618S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	02/29/2024	Exercise	1	5,816,799	218.08	276,349		1,421,166	1,309,744			1,421,166		(111,421)				0001
Purchased Call/NFC/NFC1618S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2022	10/18/2024	03/22/2024	Exercise	1	4,802,509	217.65	242,994		1,191,502	1,093,247			1,191,502		(98,255)				0001
Purchased Call/NFC/NFC1618SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/23/2024	05/30/2024	Exercise	1	3,424,282	219.63	161,368		740,875	674,891			740,875		(65,984)				0001
Purchased Call/NFC/NFC1618SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2022	10/24/2024	03/22/2024	Exercise	1	6,159,715	220.68	278,758		1,366,728	1,252,207			1,366,728		(114,521)				0001
Purchased Call/NFC/NFC1618SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2022	10/25/2024	04/10/2024	Exercise	1	4,715,469	223.05	192,176		1,027,676	948,580			1,027,676		(79,095)				0001
Purchased Call/NFC/NFC1618SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/26/2022	10/25/2024	02/06/2024	Exercise	1	8,589,059	220.61	379,820		1,972,654	1,815,782			1,972,654		(156,872)				0001
Purchased Call/NFC/NFC1618SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2022	10/25/2024	02/29/2024	Exercise	1	5,114,653	218.87	235,050		1,227,263	1,130,301			1,227,263		(96,963)				0001
Purchased Call/NFC/NFC1618SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/29/2024	02/21/2024	Exercise	1	1,327,017	221.68	58,890		309,178	284,739			309,178		(24,439)				0001
Purchased Call/NFC/NFC1618SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/30/2024	06/17/2024	Exercise	1	3,886,103	221.68	148,481		878,419	816,457			878,419		(61,962)				0001
Purchased Call/NFC/NFC1618ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2022	10/31/2024	02/13/2024	Exercise	1	8,206,963	220.49	307,053		1,665,091	1,536,531			1,665,091		(128,560)				0001
Purchased Call/NFC/NFC1611ISO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2025	01/24/2024	Exercise	1	18,357,269	257.9	635,813	27,315	33,436	6,121			33,436						0001
Purchased Call/NFC/NFC261AS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2024	10/10/2025	10/16/2024	Exercise	1	22,767,324	272.06	834,505	14,953	14,144	(809)			14,144						0001
Purchased Call/NFC/NFC261AS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2025	10/16/2024	Exercise	1	10,823,728	274.19	358,377	9,016	7,033	(1,983)			7,033						0001
Purchased Call/NFC/NFC261ASC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2025	10/18/2024	Exercise	1	17,287,532	270.35	596,417	30,734	32,465	1,731			32,465						0001
Purchased Call/NFC/NFC261ASP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2025	10/25/2024	Exercise	1	19,016,853	267.42	689,862	25,432	25,726	294			25,726						0001
Purchased Call/NFC/NFC261ASY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2024	10/28/2025	10/30/2024	Exercise	1	11,589,533	271.78	449,545	2,041	1,442	(599)			1,442						0001
Purchased Call/NFC/NFC261BS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2024	10/31/2025	11/05/2024	Exercise	1	30,054,201	266.73	1,130,902	11,467	12,169	703			12,169						0001
Purchased Call/NFC/NFC1618SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2022	11/01/2024	03/25/2024	Exercise	1	5,293,752	219.48	209,930		1,132,912	1,044,561			1,132,912		(88,351)				0001
Purchased Call/NFC/NFC1618SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2022	11/01/2024	02/22/2024	Exercise	1	6,434,885	215.58	292,429		1,519,748	1,396,550			1,519,748		(123,198)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1618SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2022	11/01/2024	01/16/2024	Exercise	1	7,334,810	213.47	371,899		1,807,930	1,650,786			1,807,930		(157,144)				0001
Purchased Call/NFC/NFC1619S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2022	11/04/2024	01/09/2024	Exercise	1	4,233,583	214.8	201,028		1,002,897	917,336			1,002,897		(85,561)				0001
Purchased Call/NFC/NFC1619S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2022	11/06/2024	01/16/2024	Exercise	1	3,011,935	214.8	142,641		810,614	749,678			810,614		(60,936)				0001
Purchased Call/NFC/NFC1619S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2022	11/07/2024	03/20/2024	Exercise	1	5,195,433	215.58	238,796		1,435,464	1,332,849			1,435,464		(102,614)				0001
Purchased Call/NFC/NFC1619S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2022	11/08/2024	01/04/2024	Exercise	1	10,062,194	216.02	473,642		2,762,399	2,558,506			2,762,399		(203,894)				0001
Purchased Call/NFC/NFC1619SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/13/2024	06/27/2024	Exercise	1	5,670,024	220.44	257,544		1,376,449	1,264,089			1,376,449		(112,359)				0001
Purchased Call/NFC/NFC1619S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2022	11/12/2024	08/15/2024	Exercise	1	4,273,894	220.44	194,578		1,061,796	977,242			1,061,796		(84,554)				0001
Purchased Call/NFC/NFC1619SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2022	11/15/2024	01/05/2024	Exercise	1	6,509,272	219.7	298,218		1,241,993	1,109,674			1,241,993		(132,319)				0001
Purchased Call/NFC/NFC1619SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/20/2024	01/30/2024	Exercise	1	4,132,469	219.74	190,430		841,461	756,361			841,461		(85,100)				0001
Purchased Call/NFC/NFC1619SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2022	11/22/2024	01/24/2024	Exercise	1	5,871,288	220.45	275,051		1,196,998	1,073,291			1,196,998		(123,706)				0001
Purchased Call/NFC/NFC161AS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/23/2022	11/22/2024	02/15/2024	Exercise	1	4,843,187	221.91	217,332		943,856	845,865			943,856		(97,990)				0001
Purchased Call/NFC/NFC161AS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2022	11/29/2024	01/04/2024	Exercise	1	7,042,897	217.05	373,965		1,628,295	1,456,817			1,628,295		(171,478)				0001
Purchased Call/NFC/NFC261CSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/25/2024	11/25/2025	11/27/2024	Exercise	1	8,058,200	266.09	305,828	8,554	13,002	4,448			13,002						0001
Purchased Call/NFC/NFC261CSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/27/2024	11/28/2025	12/02/2024	Exercise	1	12,138,557	265.02	450,305	4,873	6,620	1,747			6,620						0001
Purchased Call/NFC/NFC261CSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/27/2024	11/26/2025	12/02/2024	Exercise	1	16,812,771	265.02	650,323	3,697	5,081	1,384			5,081						0001
Purchased Call/NFC/NFC261CSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2024	12/01/2025	12/03/2024	Exercise	1	8,382,158	267.48	283,888	17,041	20,389	3,347			20,389						0001
Purchased Call/NFC/NFC161ASA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2022	11/27/2024	07/24/2024	Exercise	1	4,723,504	220.8	215,876		946,335	847,918			946,335		(98,417)				0001
Purchased Call/NFC/NFC161ASE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2022	11/29/2024	01/10/2024	Exercise	1	6,394,396	224.59	270,962		1,211,720	1,086,940			1,211,720		(124,780)				0001
Purchased Call/NFC/NFC161ASH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/02/2024	04/04/2024	Exercise	1	3,260,346	224.16	138,042		670,706	606,521			670,706		(64,185)				0001
Purchased Call/NFC/NFC161ASI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/04/2024	03/21/2024	Exercise	1	4,951,285	224.16	199,494		1,113,935	1,021,105			1,113,935		(92,830)				0001
Purchased Call/NFC/NFC161ASP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2022	12/06/2024	02/09/2024	Exercise	1	5,336,370	219.88	253,500		1,347,324	1,228,477			1,347,324		(118,846)				0001
Purchased Call/NFC/NFC161ASR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2022	12/06/2024	02/05/2024	Exercise	1	5,611,354	221.38	266,983		1,371,028	1,242,677			1,371,028		(128,350)				0001
Purchased Call/NFC/NFC161AST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/09/2022	12/11/2024	04/04/2024	Exercise	1	5,198,267	220.16	272,409		1,344,279	1,214,962			1,344,279		(129,317)				0001
Purchased Call/NFC/NFC161ASU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/09/2022	12/09/2024	03/11/2024	Exercise	1	2,228,160	220.16	108,771		540,655	489,220			540,655		(51,435)				0001
Purchased Call/NFC/NFC161ASY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2022	12/12/2024	02/22/2024	Exercise	1	11,624,170	222.2	562,935	7,758	2,807,858	2,532,378			2,807,858		(275,479)				0001
Purchased Call/NFC/NFC161BS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2022	12/13/2024	02/01/2024	Exercise	1	6,754,531	224.48	293,230		1,542,675	1,402,665			1,542,675		(140,010)				0001
Purchased Call/NFC/NFC161BS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/14/2022	12/13/2024	01/22/2024	Exercise	1	5,119,640	223.91	217,066		1,183,450	1,079,542			1,183,450		(103,908)				0001
Purchased Call/NFC/NFC161BS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2022	12/13/2024	01/24/2024	Exercise	1	5,454,203	221.72	246,137		1,346,496	1,228,198			1,346,496		(118,298)				0001
Purchased Call/NFC/NFC161XS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2025	02/06/2024	Exercise	1	3,844,404	259.09	107,908	17,651	20,344	2,693			20,344						0001
Purchased Call/NFC/NFC261CSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2025	12/10/2024	Exercise	1	10,521,083	276.59	368,649	3,841	3,889	48			3,889						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/NFC/NFC261DS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2025	12/11/2024	Exercise	1	12,512,032	274.15	438,711	6,834	6,342	(492)			6,342						0001
Purchased Call/NFC/NFC261DSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2025	12/19/2024	Exercise	1	11,116,697	278.2	372,710	2,367	1,709	(658)			1,709						0001
Purchased Call/NFC/NFC261ES0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2024	12/29/2025	12/31/2024	Exercise	1	13,804,464	272.58	517,691	2,749	2,525	(224)			2,525						0001
Purchased Call/NDX/NDX0000S5	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/07/2024	08/21/2024	08/09/2024	Exercise	1	54,000,000	19057.34		48,600	599,400	550,800			599,400		(48,600)				0001
Purchased Call/NDX/NDX0130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/29/2024	08/07/2024	07/31/2024	Expire	1	19,200,000	20012.459999999 99		13,440		(13,440)					(13,440)				0001
Purchased Call/NFC/NFC061TSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/04/2022	01/04/2024	01/08/2024	Expire	1	1,596,309	277.42	64,383			(266)					(266)				0001
Purchased Call/NFC/NFC161BS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/16/2022	12/18/2024	01/24/2024	Exercise	1	4,549,076	221.23	202,673		999,825	901,739			999,825		(98,086)				0001
Purchased Call/NFC/NFC161BS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/16/2022	12/16/2024	02/15/2024	Exercise	1	2,934,589	221.23	132,178		743,951	680,231			743,951		(63,719)				0001
Purchased Call/NFC/NFC161BSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/19/2022	12/19/2024	01/04/2024	Exercise	1	6,775,842	220.18	312,927		1,528,382	1,376,358			1,528,382		(152,024)				0001
Purchased Call/NFC/NFC161BSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/20/2022	12/20/2024	03/26/2024	Exercise	1	5,478,048	220.12	253,339		1,279,030	1,155,450			1,279,030		(123,580)				0001
Purchased Call/NFC/NFC161BSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/21/2022	12/20/2024	01/23/2024	Exercise	1	7,637,418	221.77	321,199		1,707,170	1,550,080			1,707,170		(157,090)				0001
Purchased Call/NFC/NFC161BSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2022	12/20/2024	01/11/2024	Exercise	1	6,369,263	218.92	291,752		1,485,247	1,342,351			1,485,247		(142,896)				0001
Purchased Call/NFC/NFC161BSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/23/2022	12/23/2024	01/26/2024	Exercise	1	1,250,566	219.13	59,333		296,726	267,227			296,726		(29,499)				0001
Purchased Call/NFC/NFC161BSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2022	12/27/2024	01/12/2024	Exercise	1	6,584,485	217.58	307,931		1,624,356	1,471,218			1,624,356		(153,138)				0001
Purchased Call/NFC/NFC161BSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/28/2022	12/27/2024	01/17/2024	Exercise	1	7,410,379	216.21	373,225		1,918,502	1,732,296			1,918,502		(186,206)				0001
Purchased Call/NFC/NFC161BSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2022	12/27/2024	01/04/2024	Exercise	1	6,947,962	218.99	318,084		1,682,968	1,524,086			1,682,968		(158,882)				0001
Purchased Call/NFC/NFC161BSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/30/2022	12/31/2024	07/10/2024	Exercise	1	1,423,565	218.97	64,761		325,307	292,742			325,307		(32,565)				0001
Purchased Call/NFC/NFC161BSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/30/2022	12/30/2024	01/11/2024	Exercise	1	4,783,564	218.97	216,043		1,101,817	993,359			1,101,817		(108,457)				0001
Purchased Call/NFC/NFC161YSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2025	02/27/2024	Exercise	1	4,637,720	260.05	160,266	6,300	7,478	1,178			7,478						0001
Purchased Call/NFC/NFC061TSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/06/2022	01/05/2024	01/09/2024	Expire	1	1,889,749	270.65	88,399			(489)					(489)				0001
Purchased Call/NFC/NFC061US0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/11/2022	01/09/2024	01/11/2024	Expire	1	864,658	268.69	44,276			(488)					(488)				0001
Purchased Call/NFC/NFC061US2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/12/2022	01/12/2024	01/17/2024	Expire	1	1,886,562	270.03	83,472			(1,270)					(1,270)				0001
Purchased Call/NFC/NFC061USB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/19/2022	01/18/2024	01/22/2024	Expire	1	2,482,975	264.86	111,530			(2,615)					(2,615)				0001
Purchased Call/NFC/NFC061USC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/19/2022	01/17/2024	01/19/2024	Expire	1	3,913,252	267.97	164,022			(3,623)					(3,623)				0001
Purchased Call/NFC/NFC061USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/21/2022	01/22/2024	01/24/2024	Expire	1	460,061	259.53	22,681			(655)					(655)				0001
Purchased Call/NFC/NFC061USM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/25/2022	01/25/2024	01/29/2024	Exercise	1	2,483,534	257.71	124,073		15,296	11,191			15,296		(4,105)				0001
Purchased Call/NFC/NFC061VS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/02/2022	02/02/2024	02/06/2024	Expire	1	1,142,380	262.85	51,140			(2,259)					(2,259)				0001
Purchased Call/NFC/NFC061VS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/03/2022	02/02/2024	02/06/2024	Exercise	1	2,355,651	258.39	118,960		6,351	1,085			6,351		(5,266)				0001
Purchased Call/NFC/NFC061VSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/08/2022	02/07/2024	01/05/2024	Exercise	1	4,495,777	258.88	232,648		26,866	15,002			26,866		(11,864)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC0061VSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/15/2022	02/15/2024	02/06/2024	Exercise	1	1,983,694	257.72	83,656		6,534	1,322			6,534		(5,212)				0001
Purchased Call/NFC/NFC161KSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/14/2024	02/07/2024	Exercise	1	8,377,465	252.53	304,800		590,565	450,309			590,565		(140,256)				0001
Purchased Call/NFC/NFC161CS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/04/2023	01/03/2025	01/25/2024	Exercise	1	224,465	218.63	246,267		40,881	35,672			40,881						0001
Purchased Call/NFC/NFC161CS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2023	01/03/2025	01/19/2024	Exercise	1	412,266	216.72	249,403		72,189	62,605			72,189						0001
Purchased Call/NFC/NFC161CSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2023	01/10/2025	02/20/2024	Exercise	1	415,183	224.09	360,122		65,251	55,627			65,251						0001
Purchased Call/NFC/NFC161CSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/14/2025	04/19/2024	Exercise	1	337,307	225.61	43,071		44,889	37,029			44,889						0001
Purchased Call/NFC/NFC161CSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/13/2025	01/25/2024	Exercise	1	155,238	225.61	194,603		23,862	20,258			23,862						0001
Purchased Call/NFC/NFC161CSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2023	01/17/2025	01/23/2024	Exercise	1	298,021	225.71	250,258		46,765	39,784			46,765						0001
Purchased Call/NFC/NFC161CSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/19/2023	01/17/2025	02/28/2024	Exercise	1	293,382	222.16	305,228		47,061	39,950			47,061						0001
Purchased Call/NFC/NFC161CSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	01/21/2025	01/16/2024	Exercise	1	159,219	226.18	65,172		17,627	13,845			17,627						0001
Purchased Call/NFC/NFC0061WS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2022	02/22/2024	02/26/2024	Exercise	1	2,684,288	251.52	122,981		96,793	87,980			96,793		(8,813)				0001
Purchased Call/NFC/NFC0061WS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2022	02/23/2024	02/27/2024	Exercise	1	2,271,617	251.98	116,081		72,784	64,280			72,784		(8,504)				0001
Purchased Call/NFC/NFC0061WSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2022	02/29/2024	03/04/2024	Exercise	1	652,782	253.77	31,825		19,520	16,939			19,520		(2,582)				0001
Purchased Call/NFC/NFC0061WSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	03/05/2024	Exercise	1	3,959,354	252.17	198,070		201,569	185,228			201,569		(16,341)				0001
Purchased Call/NFC/NFC0061WSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2022	02/28/2024	03/01/2024	Exercise	1	1,104,118	253.77	51,246		23,858	19,765			23,858		(4,093)				0001
Purchased Call/NFC/NFC0061WSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2024	03/11/2024	Exercise	1	2,974,151	245.56	149,807		207,611	194,009			207,611		(13,601)				0001
Purchased Call/NFC/NFC0061WSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/11/2022	03/12/2024	03/14/2024	Exercise	1	1,156,587	245.91	60,074		73,368	67,489			73,368		(5,879)				0001
Purchased Call/NFC/NFC0061XS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2022	03/15/2024	01/24/2024	Exercise	1	4,905,709	247.03	264,613		196,926	169,995			196,926		(26,931)				0001
Purchased Call/NFC/NFC0061XSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/18/2022	03/18/2024	02/23/2024	Exercise	1	2,991,597	254.73	141,062		51,749	36,779			51,749		(14,969)				0001
Purchased Call/NFC/NFC0061XSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/18/2022	03/19/2024	02/06/2024	Exercise	1	546,746	254.73	26,018		11,074	8,284			11,074		(2,790)				0001
Purchased Call/NFC/NFC161CSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	01/17/2025	02/22/2024	Exercise	1	311,730	226.18	126,766		54,756	47,404			54,756						0001
Purchased Call/NFC/NFC161DS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/24/2023	01/24/2025	01/05/2024	Exercise	1	112,571	228.08	129,881		10,053	7,362			10,053						0001
Purchased Call/NFC/NFC161DS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/25/2023	01/24/2025	01/22/2024	Exercise	1	109,046	227.42	127,789		14,649	12,032			14,649						0001
Purchased Call/NFC/NFC161DS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2023	01/24/2025	03/04/2024	Exercise	1	190,216	228.74	185,136		25,913	21,341			25,913						0001
Purchased Call/NFC/NFC161DS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/27/2025	02/12/2024	Exercise	1	241,655	229.39	164,622		35,897	30,099			35,897						0001
Purchased Call/NFC/NFC161DSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2023	01/31/2025	01/05/2024	Exercise	1	250,211	231.67	375,523		25,960	19,930			25,960						0001
Purchased Call/NFC/NFC161DSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/03/2023	02/05/2025	01/05/2024	Exercise	1	100,261	232.91	148,653		9,423	6,980			9,423						0001
Purchased Call/NFC/NFC161DSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/03/2023	02/03/2025	04/22/2024	Exercise	1	163,549	232.91	127,583		15,668	11,709			15,668						0001
Purchased Call/NFC/NFC161DSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2023	02/06/2025	02/27/2024	Exercise	1	223,489	232.59	369,998		31,250	25,615			31,250						0001
Purchased Call/NFC/NFC2610S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2025	03/28/2024	Exercise	1	11,612,927	260.6	423,049	10,605	10,573	(32)			10,573						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2025	04/01/2024	Exercise	1	7,822,283	261.08	262,641	15,307	14,491	(816)			14,491						0001
Purchased Call/NFC/NFC0611Y1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/01/2022	04/01/2024	01/31/2024	Exercise	1	2,570,346	257.84	123,914		37,408	21,877			37,408		(15,531)				0001
Purchased Call/NFC/NFC0611Y2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/01/2022	04/02/2024	04/04/2024	Exercise	1	1,435,019	257.84	67,339		3,133	(5,378)			3,133		(8,511)				0001
Purchased Call/NFC/NFC0611YA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2022	04/05/2024	03/12/2024	Exercise	1	3,298,593	254.5	155,612		41,687	21,307			41,687		(20,380)				0001
Purchased Call/NFC/NFC0611YC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/07/2022	04/05/2024	04/09/2024	Exercise	1	3,829,796	254.91	170,389		41,394	19,018			41,394		(22,376)				0001
Purchased Call/NFC/NFC0611YJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2022	04/11/2024	04/15/2024	Exercise	1	3,022,973	250.53	148,151		107,600	87,012			107,600		(20,588)				0001
Purchased Call/NFC/NFC0611YP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2022	04/15/2024	02/15/2024	Exercise	1	2,706,799	249.8	129,898		38,983	20,215			38,983		(18,768)				0001
Purchased Call/NFC/NFC0611YQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2022	04/16/2024	04/18/2024	Exercise	1	2,108,048	249.8	100,976		29,837	15,155			29,837		(14,682)				0001
Purchased Call/NFC/NFC0611YV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2022	04/19/2024	03/04/2024	Exercise	1	4,593,431	252.74	196,216		3,372	(26,079)			3,372		(29,451)				0001
Purchased Call/NFC/NFC0612S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2022	04/19/2024	02/28/2024	Exercise	1	2,556,634	248.45	107,483		2,625	(13,597)			2,625		(16,222)				0001
Purchased Call/AIP/AIP200ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/20/2025	08/22/2024	Exercise	1	4,681,928	2387.47	118,577	1,482	2,205	723			2,205						0001
Purchased Call/NFC/NFC161DSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/10/2023	02/10/2025	01/26/2024	Exercise	1	341,338	231.81	120,579		50,179	41,658			50,179						0001
Purchased Call/NFC/NFC161ES1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2023	02/21/2025	02/06/2024	Exercise	1	810,966	228.15	297,888		77,223	64,481			77,223						0001
Purchased Call/NFC/NFC161ESK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2023	02/21/2025	02/07/2024	Exercise	1	198,950	229.29	194,582		24,952	19,734			24,952						0001
Purchased Call/NFC/NFC161ESR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2023	02/27/2025	03/06/2024	Exercise	1	50,772	227.91	123,407		6,881	5,535			6,881						0001
Purchased Call/NFC/NFC161ESY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/02/2023	02/28/2025	03/12/2024	Exercise	1	288,909	227.99	266,584		44,719	37,065			44,719						0001
Purchased Call/NFC/NFC161FSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/10/2025	04/22/2024	Exercise	1	279,169	224.79	158,192		42,815	35,182			42,815						0001
Purchased Call/NFC/NFC161FS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2023	03/14/2025	01/12/2024	Exercise	1	465,145	228.9	309,442		62,105	49,120			62,105						0001
Purchased Call/NFC/NFC161GS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2025	01/23/2024	Exercise	1	161,536	234.08	223,140		16,887	12,330			16,887						0001
Purchased Call/NFC/NFC0612SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/27/2022	04/26/2024	04/26/2024	Exercise	1	2,876,470	242.1	144,461		116,540	93,415			116,540		(23,125)				0001
Purchased Call/NFC/NFC0612SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2022	05/01/2024	04/09/2024	Exercise	1	1,958,012	241.25	98,346		59,764	43,358			59,764		(16,406)				0001
Purchased Call/NFC/NFC0612SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2022	05/03/2024	02/22/2024	Exercise	1	3,628,809	241.68	164,346		165,062	137,128			165,062		(27,934)				0001
Purchased Call/NFC/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/16/2022	05/16/2024	02/22/2024	Exercise	1	5,195,029	238.85	248,556		469,335	422,831			469,335		(46,504)				0001
Purchased Call/NFC/NFC1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2022	05/17/2024	02/21/2024	Exercise	1	3,868,172	240.51	167,120		317,338	285,821			317,338		(31,516)				0001
Purchased Call/AIP/AIP200BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2025	09/11/2024	Exercise	1	5,985,605	2365.66	149,502	1,851	2,693	842			2,693						0001
Purchased Call/AIP/AIP200BSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	09/17/2024	Exercise	1	5,750,595	2380.89	134,679	6,843	7,777	934			7,777						0001
Purchased Call/NFC/NFC1610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2025	02/22/2024	Exercise	1	111,835	232.98	255,824		9,381	6,198			9,381						0001
Purchased Call/NFC/NFC1610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	03/27/2025	06/06/2024	Exercise	1	108,428	233.36	177,933		15,146	12,121			15,146						0001
Purchased Call/NFC/NFC1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/29/2023	03/28/2025	04/03/2024	Exercise	1	533,189	234.91	393,198		55,630	40,633			55,630						0001
Purchased Call/NFC/NFC1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2023	04/04/2025	02/23/2024	Exercise	1	481,150	235.34	269,687		54,391	40,437			54,391						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/04/2025	01/25/2024	Exercise	1	239,803	236.62	197,835		25,980	19,042			25,980						0001
Purchased Call/NFC/NFC161HS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2023	04/11/2025	03/01/2024	Exercise	1	560,907	233.5	308,129		74,547	57,851			74,547						0001
Purchased Call/NFC/NFC161NSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2024	03/19/2024	Exercise	1	4,110,689	249.95	150,971		209,805	116,183			209,805		(93,622)				0001
Purchased Call/AIP/AIP200DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/14/2024	10/14/2025	10/16/2024	Exercise	1	5,043,069	2419.82	125,800	1,941	1,718	(223)			1,718						0001
Purchased Call/NFC/NFC2612SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/21/2024	05/21/2025	05/23/2024	Exercise	1	10,856,832	261.86	374,361	6,484	6,838	354			6,838						0001
Purchased Call/NFC/NFC1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2022	05/17/2024	05/21/2024	Exercise	1	2,868,261	236.99	135,172		282,887	257,320			282,887		(25,567)				0001
Purchased Call/NFC/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2022	05/22/2024	05/24/2024	Exercise	1	2,173,130	236.46	99,899		232,312	212,568			232,312		(19,745)				0001
Purchased Call/NFC/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2022	05/24/2024	03/01/2024	Exercise	1	4,984,875	235.83	269,847		557,364	503,688			557,364		(53,676)				0001
Purchased Call/NFC/NFC1611S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2022	05/30/2024	04/09/2024	Exercise	1	2,918,528	241.8	134,601		209,668	181,759			209,668		(27,908)				0001
Purchased Call/NFC/NFC1611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2022	06/05/2024	02/09/2024	Exercise	1	2,607,180	240.77	121,294		238,619	212,571			238,619		(26,048)				0001
Purchased Call/NFC/NFC1611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2022	06/04/2024	04/09/2024	Exercise	1	2,425,364	240.77	112,997		193,618	169,521			193,618		(24,098)				0001
Purchased Call/NFC/NFC1611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/08/2022	06/07/2024	02/15/2024	Exercise	1	5,340,139	242.11	188,498		450,203	409,072			450,203		(41,132)				0001
Purchased Call/NFC/NFC161HSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/17/2023	04/17/2025	01/12/2024	Exercise	1	305,459	236.77	264,563		30,155	21,067			30,155		(6,025)				0001
Purchased Call/NFC/NFC161HSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/20/2023	04/17/2025	03/14/2024	Exercise	1	521,705	234.91	239,422		55,232	39,553			55,232						0001
Purchased Call/NFC/NFC161HSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2025	02/29/2024	Exercise	1	330,868	235.16	90,562		28,551	18,536			28,551						0001
Purchased Call/NFC/NFC161HSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/21/2025	02/26/2024	Exercise	1	195,587	235.16	138,631		25,503	19,599			25,503						0001
Purchased Call/NFC/NFC161HSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/25/2023	04/24/2025	03/07/2024	Exercise	1	52,653	234.39	311,460		5,124	3,751			5,124						0001
Purchased Call/NFC/NFC1611S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2025	02/08/2024	Exercise	1	912,357	237.86	228,941		102,345	74,545			102,345						0001
Purchased Call/NFC/NFC1611SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/02/2023	05/01/2025	03/01/2024	Exercise	1	275,777	237.54	287,003		26,481	18,529			26,481						0001
Purchased Call/NFC/NFC1611SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	03/21/2024	Exercise	1	1,210,995	234.25	306,886		144,336	106,747			144,336						0001
Purchased Call/NFC/NFC1611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2023	05/02/2025	02/29/2024	Exercise	1	189,607	235.66	182,638		18,331	12,739			18,331						0001
Purchased Call/NFC/NFC1611SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/04/2023	05/02/2025	04/04/2024	Exercise	1	172,158	233.46	109,780		19,858	14,469			19,858						0001
Purchased Call/AIP/AIP200FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/21/2025	11/25/2024	Exercise	1	12,808,415	2437.14	320,595	6,493	7,002	509			7,002						0001
Purchased Call/AIP/AIP200FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	11/28/2025	12/03/2024	Exercise	1	18,334,638	2451.23	460,220	8,251	7,800	(451)			7,800						0001
Purchased Call/NFC/NFC1611SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2022	06/11/2024	06/13/2024	Exercise	1	1,011,723	233.35	47,855		138,951	128,302			138,951		(10,649)				0001
Purchased Call/NFC/NFC1611SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/07/2025	02/29/2024	Exercise	1	263,571	237.64	195,272		27,131	18,931			27,131						0001
Purchased Call/NFC/NFC1611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/05/2025	10/07/2024	Exercise	1	69,006	237.64	130,881		7,771	5,640			7,771						0001
Purchased Call/NFC/NFC1611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2023	05/09/2025	01/30/2024	Exercise	1	432,665	238.97	212,532		41,416	27,969			41,416						0001
Purchased Call/NFC/NFC1611SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/12/2023	05/13/2025	03/07/2024	Exercise	1	205,426	238.77	92,741		19,442	12,992			19,442						0001
Purchased Call/NFC/NFC161JS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/16/2023	05/16/2025	03/05/2024	Exercise	1	392,813	240.1	221,973		37,598	25,261			37,598						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC161J65	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	02/02/2024	Exercise	1	267,764	245.93	177,808		18,714	10,554			18,714						0001
Purchased Call/NFC/NFC161J66	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/18/2023	05/16/2025	04/09/2024	Exercise	1	260,051	243.3	280,441		20,219	11,290			20,219						0001
Purchased Call/NFC/NFC161J6A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2023	05/21/2025	01/30/2024	Exercise	1	267,360	245.76	143,116		23,285	15,045			23,285						0001
Purchased Call/NFC/NFC161J6B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2023	05/20/2025	05/29/2024	Exercise	1	170,673	245.76	62,179		14,016	8,771			14,016						0001
Purchased Call/NFC/NFC161J6F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/22/2023	05/22/2025	01/25/2024	Exercise	1	276,397	245.99	255,297		19,174	10,799			19,174		(4,808)				0001
Purchased Call/NFC/NFC161J6J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2025	01/29/2024	Exercise	1	285,806	243.01	312,226		22,946	13,931			22,946						0001
Purchased Call/NFC/NFC1612M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2022	07/02/2024	06/27/2024	Exercise	1	583,869	229.41	27,675		110,037	103,071			110,037		(6,966)				0001
Purchased Call/NFC/NFC1612R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/06/2022	07/05/2024	02/23/2024	Exercise	1	3,792,817	231.42	179,267		750,097	703,867			750,097		(46,230)				0001
Purchased Call/NFC/NFC1612SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2024	07/11/2024	Exercise	1	1,202,849	233.73	53,919		227,237	213,027			227,237		(14,210)				0001
Purchased Call/NFC/NFC2614S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2024	06/17/2025	06/20/2024	Exercise	1	18,027,590	271.49	582,428	31,095	23,172	(7,922)			23,172						0001
Purchased Call/AIP/AIP000XSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/27/2022	01/26/2024	01/30/2024	Expire	1	1,790,209	2414.34	67,238			(2,322)					(2,322)				0001
Purchased Call/AIP/AIP000XST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/01/2022	01/30/2024	02/01/2024	Expire	1	748,138	2426.42	29,961			(1,198)					(1,198)				0001
Purchased Call/AIP/AIP000YSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/11/2022	02/13/2024	02/15/2024	Expire	1	970,727	2444.95	33,708			(2,001)					(2,001)				0001
Purchased Call/AIP/AIP000ZSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/04/2022	03/05/2024	03/07/2024	Expire	1	375,217	2429.14	13,133			(1,155)					(1,155)				0001
Purchased Call/NFC/NFC1613S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2022	07/12/2024	07/16/2024	Exercise	1	3,992,769	230.2	211,441		777,277	720,634			777,277		(56,643)				0001
Purchased Call/NFC/NFC1613SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2022	07/16/2024	07/18/2024	Exercise	1	969,069	232.15	45,319		181,949	169,684			181,949		(12,265)				0001
Purchased Call/NFC/NFC1613SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/22/2022	07/23/2024	07/25/2024	Exercise	1	1,429,407	235.28	72,779		204,617	184,043			204,617		(20,574)				0001
Purchased Call/NFC/NFC2614SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2025	06/21/2024	Exercise	1	12,565,307	271.5	424,274	9,452	7,553	(1,900)			7,553						0001
Purchased Call/NFC/NFC161J6P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/23/2025	02/06/2024	Exercise	1	198,040	248.27	157,997		16,299	10,106			16,299						0001
Purchased Call/NFC/NFC161J6T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/30/2023	05/30/2025	05/03/2024	Exercise	1	184,842	248.42	188,906		12,609	6,789			12,609		(4,722)				0001
Purchased Call/NFC/NFC161J6V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2023	05/30/2025	03/06/2024	Exercise	1	217,683	247.99	273,173		15,884	9,000			15,884						0001
Purchased Call/NFC/NFC161KS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/04/2025	03/21/2024	Exercise	1	586,601	249.42	224,008		41,554	22,809			41,554						0001
Purchased Call/NFC/NFC161KS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/03/2025	06/13/2024	Exercise	1	297,640	249.42	96,629		21,113	11,649			21,113						0001
Purchased Call/NFC/NFC161KSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/08/2023	06/06/2025	03/27/2024	Exercise	1	167,459	248.18	214,947		12,799	7,361			12,799						0001
Purchased Call/NFC/NFC161KSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2023	06/09/2025	04/16/2024	Exercise	1	319,047	248.63	218,786		25,751	15,383			25,751						0001
Purchased Call/NFC/NFC16145K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2022	08/09/2024	04/15/2024	Exercise	1	4,335,418	240	206,857		355,912	292,439			355,912		(63,473)				0001
Purchased Call/NFC/NFC1615S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2022	08/21/2024	02/09/2024	Exercise	1	3,350,352	239.98	111,378		416,389	380,221			416,389		(36,168)				0001
Purchased Call/NFC/NFC2615SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2025	07/16/2024	Exercise	1	9,184,208	275.01	324,467	5,838	3,290	(2,547)			3,290						0001
Purchased Call/NFC/NFC161KSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2023	06/12/2025	06/17/2024	Exercise	1	187,414	250.63	446,388		13,993	7,750			13,993						0001
Purchased Call/NFC/NFC161KSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2023	06/13/2025	01/09/2024	Exercise	1	677,367	252.31	248,711		44,748	22,845			44,748						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/NFC/NFC161KSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2023	06/13/2025	02/21/2024	Exercise	1	154,511	253.9	240,869		9,198	4,242			9,198						0001
Purchased Call/NFC/NFC161KSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/17/2025	04/04/2024	Exercise	1	214,628	252.53	162,153		12,496	5,478			12,496						0001
Purchased Call/NFC/NFC161KST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/18/2025	02/27/2024	Exercise	1	509,656	252.53	238,705		30,593	13,882			30,593						0001
Purchased Call/NFC/NFC161KSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/16/2023	06/16/2025	04/01/2024	Exercise	1	982,703	252.53	192,538		49,943	17,899			49,943						0001
Purchased Call/NFC/NFC161KSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2025	06/25/2024	Exercise	1	547,456	252.09	245,537		33,675	18,966			33,675						0001
Purchased Call/NFC/NFC161LS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/22/2023	06/20/2025	01/11/2024	Exercise	1	992,995	251.57	192,630		71,338	38,302			71,338						0001
Purchased Call/NFC/NFC161LS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/23/2025	07/09/2024	Exercise	1	134,973	249.59	157,489		13,432	8,879			13,432						0001
Purchased Call/NFC/NFC161LS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/23/2023	06/25/2025	03/20/2024	Exercise	1	250,147	249.59	167,150		13,375	4,891			13,375						0001
Purchased Call/NFC/NFC161LSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2023	06/27/2025	03/06/2024	Exercise	1	149,378	249.95	205,435		13,057	7,978			13,057						0001
Purchased Call/NFC/NFC161SSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/28/2024	07/05/2024	Exercise	1	2,625,167	233.08	97,981		354,646	321,744			354,646		(32,902)				0001
Purchased Call/NFC/NFC161SSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2022	08/27/2024	02/23/2024	Exercise	1	1,532,598	233.08	73,257		219,913	194,821			219,913		(25,092)				0001
Purchased Call/NFC/NFC161SSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2022	08/30/2024	02/15/2024	Exercise	1	3,849,213	229.87	158,190		611,188	557,603			611,188		(53,585)				0001
Purchased Call/NFC/NFC2616SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2024	08/01/2025	08/05/2024	Exercise	1	11,438,697	262.42	400,800	9,032	9,946	915			9,946						0001
Purchased Call/NFC/NFC2616SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2024	08/08/2025	08/12/2024	Exercise	1	11,912,906	259.26	431,713	12,062	18,158	6,096			18,158						0001
Purchased Call/NFC/NFC2616SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2024	08/08/2025	08/13/2024	Exercise	1	20,473,306	259.72	711,841	39,952	58,369	18,416			58,369						0001
Purchased Call/NFC/NFC1616SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2022	09/13/2024	01/19/2024	Exercise	1	3,882,354	226.49	158,641		650,534	594,154			650,534		(56,380)				0001
Purchased Call/NFC/NFC1616SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2022	09/17/2024	09/19/2024	Exercise	1	714,478	225.34	32,292		122,584	111,037			122,584		(11,546)				0001
Purchased Call/AIP/AIP1002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	04/29/2022	04/29/2024	03/20/2024	Exercise	1	1,813,156	2399.39	61,323		639	(9,405)			639		(10,044)				0001
Purchased Call/AIP/AIP1003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/13/2022	05/14/2024	05/16/2024	Exercise	1	1,683,112	2377.56	56,768		11,964	1,514			11,964		(10,450)				0001
Purchased Call/NFC/NFC2617S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/14/2024	08/14/2025	08/16/2024	Exercise	1	14,857,079	262.82	556,439	14,245	15,872	1,627			15,872						0001
Purchased Call/NFC/NFC2617SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2025	08/23/2024	Exercise	1	13,500,949	269.99	461,353	6,326	5,253	(1,073)			5,253						0001
Purchased Call/NFC/NFC2617SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2024	08/22/2025	08/26/2024	Exercise	1	11,691,990	266.18	428,742	7,865	8,090	225			8,090						0001
Purchased Call/NFC/NFC2617SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2024	08/29/2025	09/03/2024	Exercise	1	14,283,704	264.19	528,398	10,150	12,255	2,105			12,255						0001
Purchased Call/AIP/AIP1004SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/10/2022	06/11/2024	06/13/2024	Exercise	1	753,959	2359.5	25,107		8,679	3,092			8,679		(5,587)				0001
Purchased Call/NFC/NFC1616SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/23/2024	02/22/2024	Exercise	1	3,474,062	220.05	161,597		767,520	707,987			767,520		(59,533)				0001
Purchased Call/NFC/NFC1616SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2022	09/24/2024	05/07/2024	Exercise	1	1,881,684	220.05	87,175		416,796	384,740			416,796		(32,057)				0001
Purchased Call/NFC/NFC161LSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/02/2025	07/11/2024	Exercise	1	208,120	252.92	122,461		14,931	7,850			14,931						0001
Purchased Call/NFC/NFC161MSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2023	07/18/2025	04/15/2024	Exercise	1	420,245	260.53	195,888		17,552	3,279			17,552						0001
Purchased Call/NFC/NFC161MST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2025	07/17/2024	Exercise	1	72,282	254.3	171,821		5,949	3,366			5,949						0001
Purchased Call/NFC/NFC161MSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/27/2023	07/25/2025	03/21/2024	Exercise	1	2,237,497	255.96	190,931		15,835	6,364			15,835						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC1611MSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/30/2025	05/23/2024	Exercise	1	185,776	258.09	176,260		7,979	1,344			7,979						0001
Purchased Call/NFC/NFC1611NS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/28/2023	07/28/2025	02/15/2024	Exercise	1	504,489	258.09	176,456		21,499	3,615			21,499						0001
Purchased Call/NFC/NFC1611NS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	01/05/2024	Exercise	1	343,266	254.26	250,227		19,796	7,341			19,796						0001
Purchased Call/NFC/NFC1611NSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/03/2023	08/01/2025	01/05/2024	Exercise	1	419,094	254.03	335,743		22,656	7,420			22,656						0001
Purchased Call/NFC/NFC1611NSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2025	04/11/2024	Exercise	1	610,905	254.46	288,129		27,394	10,874			27,394						0001
Purchased Call/NFC/NFC1611NSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	09/12/2024	Exercise	1	1,999,762	252.39	210,061		15,115	7,363			15,115						0001
Purchased Call/NFC/NFC1611NSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2025	02/14/2024	Exercise	1	732,308	250.33	183,368		28,502	15,386			28,502						0001
Purchased Call/NFC/NFC1610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	01/05/2024	Exercise	1	860,451	247.99	285,968		24,337	12,043			24,337						0001
Purchased Call/AIP/AIP1005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/01/2022	07/02/2024	07/05/2024	Exercise	1	615,013	2333.49	18,450		20,381	15,737			20,381		(4,644)				0001
Purchased Call/NFC/NFC1617S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/30/2022	10/01/2024	03/06/2024	Exercise	1	680,386	217.34	31,502		153,671	141,814			153,671		(11,856)				0001
Purchased Call/NFC/NFC261AS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2024	10/10/2025	10/15/2024	Exercise	1	12,076,869	271.71	443,145	5,544	4,431	(1,113)			4,431						0001
Purchased Call/NFC/NFC261ASA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2025	10/17/2024	Exercise	1	8,222,779	270.25	308,376	2,655	2,235	(421)			2,235						0001
Purchased Call/NFC/NFC1610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2025	01/05/2024	Exercise	1	172,677	245.21	171,429		13,221	6,731			13,221						0001
Purchased Call/NFC/NFC1610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2025	04/11/2024	Exercise	1	111,994	248.22	293,302		7,200	3,004			7,200						0001
Purchased Call/NFC/NFC1610SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/25/2025	01/11/2024	Exercise	1	305,200	248.33	214,292		19,791	10,922			19,791						0001
Purchased Call/NFC/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/27/2025	03/19/2024	Exercise	1	542,062	248.33	140,427		38,330	17,895			38,330						0001
Purchased Call/NFC/NFC1610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2025	01/31/2024	Exercise	1	178,475	248.33	134,546		14,152	7,440			14,152						0001
Purchased Call/NFC/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/28/2023	08/28/2025	02/07/2024	Exercise	1	266,763	249.4	326,703		17,325	7,050			17,325		(7,967)				0001
Purchased Call/NFC/NFC1610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2025	01/16/2024	Exercise	1	1,146,941	253.78	397,684		70,644	28,063			70,644						0001
Purchased Call/NFC/NFC1618SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/22/2024	02/06/2024	Exercise	1	1,907,100	219.63	87,638		457,065	421,542			457,065		(35,523)				0001
Purchased Call/NFC/NFC1618SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2022	10/21/2024	05/02/2024	Exercise	1	3,834,429	219.63	172,755		915,898	845,645			915,898		(70,253)				0001
Purchased Call/NFC/NFC1618SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/28/2022	10/28/2024	04/29/2024	Exercise	1	4,160,028	221.68	185,984		930,520	848,942			930,520		(81,578)				0001
Purchased Call/NFC/NFC261ASN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2025	10/24/2024	Exercise	1	6,826,311	272.76	224,697	2,119	1,824	(295)			1,824						0001
Purchased Call/NFC/NFC261BSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/07/2024	11/07/2025	11/12/2024	Exercise	1	15,467,686	275.87	519,696	23,553	18,507	(5,047)			18,507						0001
Purchased Call/NFC/NFC1610SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2025	09/11/2024	Exercise	1	57,949	254.15	120,640		2,679	500			2,679						0001
Purchased Call/NFC/NFC161PS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	08/29/2025	03/19/2024	Exercise	1	1,013,944	254.15	308,216		47,487	18,638			47,487						0001
Purchased Call/NFC/NFC161PS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/05/2023	09/05/2025	05/09/2024	Exercise	1	164,478	254.35	279,934		8,755	2,573			8,755						0001
Purchased Call/NFC/NFC161PSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/07/2023	09/05/2025	06/06/2024	Exercise	1	469,599	249.21	316,754		15,293	7,372			15,293						0001
Purchased Call/NFC/NFC161PSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2025	01/31/2024	Exercise	1	927,259	250.15	311,356		72,164	36,232			72,164						0001
Purchased Call/NFC/NFC161PSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/15/2025	02/21/2024	Exercise	1	505,274	246.57	248,429		17,450	9,310			17,450						0001

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Purchased Call/NFC/NFC1619SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/18/2023	09/18/2025	01/05/2024	Exercise	1	249,436	246.82	331,884		11,463	3,957			11,463						0001
Purchased Call/NFC/NFC1610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/22/2023	09/23/2025	03/22/2024	Exercise	1	193,813	238.73	134,836		18,964	11,321			18,964						0001
Purchased Call/NFC/NFC2618S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/11/2024	11/11/2025	11/13/2024	Exercise	1	11,948,360	275.83	421,006	8,198	5,686	(2,512)			5,686						0001
Purchased Call/NFC/NFC2614SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/22/2024	11/24/2025	11/26/2024	Exercise	1	3,484,402	265.76	127,816	1,947	2,281	334			2,281						0001
Purchased Call/NFC/NFC2610SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/13/2024	12/15/2025	12/17/2024	Exercise	1	11,599,706	277.38	418,493	1,868	1,406	(462)			1,406						0001
Purchased Call/NFC/NFC1619SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/09/2022	11/08/2024	01/04/2024	Exercise	1	7,227,268	214.03	408,946		2,082,294	1,902,695			2,082,294		(179,598)				0001
Purchased Call/NFC/NFC1619SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/10/2022	11/08/2024	02/13/2024	Exercise	1	8,473,946	219.5	404,012		2,161,796	1,981,371			2,161,796		(180,425)				0001
Purchased Call/NFC/NFC1619SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/11/2022	11/11/2024	02/05/2024	Exercise	1	4,311,900	220.44	193,578		1,069,261	985,246			1,069,261		(84,014)				0001
Purchased Call/NFC/NFC1610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/03/2023	10/03/2025	07/11/2024	Exercise	1	155,625	237.15	188,554		17,285	11,045			17,285						0001
Purchased Call/NFC/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	05/15/2024	Exercise	1	222,823	238.66	250,945		23,202	14,246			23,202						0001
Purchased Call/NFC/NFC1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2023	10/06/2025	07/30/2024	Exercise	1	492,582	241.19	224,005		30,160	19,728			30,160						0001
Purchased Call/NFC/NFC161RS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2025	03/25/2024	Exercise	1	321,818	241.85	277,620		25,241	12,331			25,241						0001
Purchased Call/NFC/NFC161RS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/15/2025	02/08/2024	Exercise	1	170,023	240.56	104,806		15,310	8,380			15,310						0001
Purchased Call/NFC/NFC161RSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/14/2025	05/17/2024	Exercise	1	312,009	240.56	132,226		22,672	13,285			22,672						0001
Purchased Call/NFC/NFC161RSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/13/2025	05/09/2024	Exercise	1	240,697	240.56	319,830		23,255	13,492			23,255						0001
Purchased Call/NFC/NFC161RSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2025	03/22/2024	Exercise	1	906,250	240.03	322,609		94,581	57,807			94,581						0001
Purchased Call/NFC/NFC161RSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/19/2023	10/17/2025	01/30/2024	Exercise	1	497,387	238.61	117,872		21,168	12,744			21,168						0001
Purchased Call/NDX/NDX0211SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/30/2024	09/11/2024	09/04/2024	Expire	1	69,660,000	20357.630000000001	34,830			(34,830)					(34,830)				0001
Purchased Call/NDX/NDX0211SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2024	12/11/2024	11/27/2024	Expire	1	62,250,000	18932.450000000001	24,900			(24,900)					(24,900)				0001
Purchased Call/NFC/NFC0661TSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/04/2022	01/02/2024	01/04/2024	Expire	1	1,528,310	278.91	72,215			(99)					(99)				0001
Purchased Call/NFC/NFC061USD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/19/2022	01/16/2024	01/18/2024	Expire	1	1,167,358	267.97	50,465			(1,044)					(1,044)				0001
Purchased Call/NFC/NFC061USF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	01/23/2024	Expire	1	1,943,891	262.37	83,929			(2,110)					(2,110)				0001
Purchased Call/NFC/NFC061USI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/21/2022	01/19/2024	01/23/2024	Expire	1	1,712,421	259.53	83,773			(2,086)					(2,086)				0001
Purchased Call/NFC/NFC161VSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/29/2023	12/30/2024	04/15/2024	Exercise	1	4,688,043	257.01	167,886	2,206	236,902	66,810			236,902		(170,092)				0001
Purchased Call/NFC/NFC1619SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/15/2022	11/15/2024	01/26/2024	Exercise	1	6,951,403	220.65	307,757		1,289,203	1,154,202			1,289,203		(135,001)				0001
Purchased Call/NFC/NFC1619SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/18/2022	11/18/2024	03/06/2024	Exercise	1	3,592,635	219.74	163,932		707,351	634,537			707,351		(72,814)				0001
Purchased Call/NFC/NFC1619SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2024	05/09/2024	Exercise	1	7,053,969	218.62	350,705		1,504,473	1,347,220			1,504,473		(157,252)				0001
Purchased Call/NFC/NFC161AS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/25/2022	11/25/2024	06/18/2024	Exercise	1	712,098	220.8	32,258		145,849	131,251			145,849		(14,598)				0001
Purchased Call/NFC/NFC161AS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/25/2022	11/26/2024	05/31/2024	Exercise	1	1,780,423	220.8	71,419		376,015	343,543			376,015		(32,472)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161AS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2022	11/27/2024	03/13/2024	Exercise	1	8,766,679	218.35	463,653		1,871,579	1,659,890			1,871,579		(211,689)				0001
Purchased Call/NFC/NFC161ASC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2022	11/29/2024	02/06/2024	Exercise	1	4,894,429	224.45	215,874		919,571	819,350			919,571		(100,221)				0001
Purchased Call/NFC/NFC161ASG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2022	12/03/2024	08/07/2024	Exercise	1	1,121,680	224.16	50,251		232,276	209,014			232,276		(23,262)				0001
Purchased Call/NFC/NFC161ASN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2022	12/06/2024	01/19/2024	Exercise	1	6,600,210	220.38	305,425		1,656,518	1,513,430			1,656,518		(143,088)				0001
Purchased Call/NFC/NFC0061US9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2022	01/31/2024	02/02/2024	Expire	1	4,280,892	261.46	214,424			(8,853)					(8,853)				0001
Purchased Call/NFC/NFC0061USZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2022	01/30/2024	02/01/2024	Expire	1	1,401,215	259.26	72,829			(2,912)					(2,912)				0001
Purchased Call/NFC/NFC0061VSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2022	02/06/2024	02/08/2024	Expire	1	1,295,828	259.8	65,185			(3,235)					(3,235)				0001
Purchased Call/NFC/NFC0061VSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2022	02/09/2024	02/13/2024	Exercise	1	2,632,447	262.75	96,984		8,701	3,456			8,701		(5,245)				0001
Purchased Call/NFC/NFC0061VSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/11/2022	02/13/2024	02/15/2024	Exercise	1	1,676,299	253.98	84,998		13,939	8,886			13,939		(5,053)				0001
Purchased Call/NFC/NFC0061WS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2022	02/23/2024	02/27/2024	Exercise	1	2,556,276	248.25	141,367		121,544	111,204			121,544		(10,340)				0001
Purchased Call/NFC/NFC161RSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/20/2025	02/07/2024	Exercise	1	429,444	236.14	198,132		41,298	23,574			41,298						0001
Purchased Call/NFC/NFC161RSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	01/31/2024	Exercise	1	428,624	234.19	257,728		47,882	30,187			47,882						0001
Purchased Call/NFC/NFC161SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/26/2023	10/24/2025	06/13/2024	Exercise	1	546,244	231.43	215,560		39,583	27,812			39,583						0001
Purchased Call/NFC/NFC161SS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/27/2025	05/07/2024	Exercise	1	448,781	232.09	230,854		60,692	41,972			60,692						0001
Purchased Call/NFC/NFC161SS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/29/2025	12/09/2024	Exercise	1	55,674	232.09	41,527		8,643	6,310			8,643						0001
Purchased Call/NFC/NFC161SS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2023	10/30/2025	01/05/2024	Exercise	1	325,101	233.39	462,224		37,888	24,274			37,888						0001
Purchased Call/NFC/NFC161SSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2025	04/04/2024	Exercise	1	390,280	236.38	306,640		48,329	32,082			48,329						0001
Purchased Call/NFC/NFC161SSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2025	06/28/2024	Exercise	1	157,098	238.83	172,632		19,078	12,583			19,078						0001
Purchased Call/NFC/NFC161SSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/06/2023	11/06/2025	06/24/2024	Exercise	1	285,901	241.22	413,806		29,169	17,362			29,169						0001
Purchased Call/NFC/NFC161SSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2025	02/28/2024	Exercise	1	185,704	243.02	258,749		16,043	8,404			16,043						0001
Purchased Call/NFC/NFC161SSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/09/2023	11/07/2025	01/04/2024	Exercise	1	443,152	240.77	329,601		37,968	19,540			37,968						0001
Purchased Call/NFC/NFC161SSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2025	09/06/2024	Exercise	1	52,055	245.08	76,933		3,868	1,728			3,868						0001
Purchased Call/NFC/NFC0061WS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/25/2022	02/23/2024	01/04/2024	Exercise	1	3,432,535	253.4	168,162		89,163	76,825			89,163		(12,338)				0001
Purchased Call/NFC/NFC0061WSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2022	03/01/2024	03/05/2024	Exercise	1	2,359,141	252.29	102,698		118,924	110,397			118,924		(8,526)				0001
Purchased Call/NFC/NFC0061WSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2022	03/05/2024	03/07/2024	Exercise	1	437,761	250.58	21,407		13,287	11,405			13,287		(1,882)				0001
Purchased Call/NFC/NFC0061WSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2022	03/04/2024	03/06/2024	Exercise	1	2,395,733	250.58	100,276		125,356	116,650			125,356		(8,706)				0001
Purchased Call/NFC/NFC0061WSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/11/2022	03/11/2024	03/13/2024	Exercise	1	2,182,589	245.91	103,542		114,948	104,963			114,948		(9,985)				0001
Purchased Call/NFC/NFC0061XS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2022	03/13/2024	03/15/2024	Exercise	1	1,492,519	245.91	77,065		85,062	77,422			85,062		(7,640)				0001
Purchased Call/NFC/NFC0061XS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/16/2022	03/15/2024	03/19/2024	Exercise	1	1,911,534	250.99	98,721		45,189	35,105			45,189		(10,085)				0001
Purchased Call/NFC/NFC161ASV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/09/2022	12/10/2024	04/22/2024	Exercise	1	1,549,728	220.16	71,287		353,443	319,758			353,443		(33,685)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC161BSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/23/2022	12/26/2024	05/02/2024	Exercise	1	3,871,584	219.13	169,094		965,431	881,497			965,431		(83,934)				0001
Purchased Call/NFC/NFC161SSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/12/2025	01/09/2024	Exercise	1	497,226	245.08	384,796		42,192	21,708			42,192						0001
Purchased Call/NFC/NFC161TSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2023	11/21/2025	03/27/2024	Exercise	1	213,147	247.54	335,225		17,858	8,807			17,858						0001
Purchased Call/NFC/NFC161TSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2025	01/04/2024	Exercise	1	1,542,546	248.27	526,225		96,678	40,524			96,678						0001
Purchased Call/NFC/NFC161TSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2025	02/14/2024	Exercise	1	234,309	248.02	55,106		17,244	7,305			17,244						0001
Purchased Call/NFC/NFC161TSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2023	11/28/2025	01/24/2024	Exercise	1	1,346,599	248.21	476,288		56,667	28,211			56,667						0001
Purchased Call/NFC/NFC161TSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	02/27/2024	Exercise	1	187,620	247.66	422,779		13,261	5,108			13,261						0001
Purchased Call/NFC/NFC0611YSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2022	04/12/2024	04/16/2024	Exercise	1	2,014,361	249.8	97,324		53,717	39,980			53,717		(13,737)				0001
Purchased Call/NFC/NFC0612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/29/2022	04/30/2024	05/02/2024	Exercise	1	1,101,189	241.25	52,417		36,839	28,199			36,839		(8,640)				0001
Purchased Call/NFC/NFC161BSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/28/2022	12/24/2024	12/27/2024	Exercise	1	732,495	219.13	30,884		185,390	170,120			185,390		(15,270)				0001
Purchased Call/NFC/NFC161BSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/30/2022	01/02/2025	03/28/2024	Exercise	1	171,835	218.97	159,756		27,133	23,153			27,133						0001
Purchased Call/NFC/NFC161BSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/03/2023	01/03/2025	01/11/2024	Exercise	1	425,687	218.18	331,519		86,108	76,202			86,108						0001
Purchased Call/NFC/NFC161CSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/10/2023	01/09/2025	09/04/2024	Exercise	1	199,581	220.89	228,617		38,427	33,576			38,427						0001
Purchased Call/NFC/NFC161US2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/03/2025	06/17/2024	Exercise	1	542,517	248.17	52,125		46,342	22,519			46,342						0001
Purchased Call/NFC/NFC161US8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2025	01/12/2024	Exercise	1	309,503	245.24	367,923		25,547	11,779			25,547						0001
Purchased Call/NFC/NFC161USF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/09/2025	05/31/2024	Exercise	1	186,726	248.68	95,130		14,238	5,958			14,238						0001
Purchased Call/NFC/NFC161USG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/10/2025	06/17/2024	Exercise	1	79,314	248.68	88,764		6,494	2,961			6,494						0001
Purchased Call/NFC/NFC161USW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2025	01/26/2024	Exercise	1	632,455	256.2	381,190		34,634	7,703			34,634						0001
Purchased Call/NFC/NFC161USU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2025	01/17/2024	Exercise	1	290,046	256.73	219,085		14,369	1,806			14,369						0001
Purchased Call/NFC/NFC161MSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2025	01/30/2024	Exercise	1	2,918,922	258.03	95,870	5,937	8,426	2,489			8,426						0001
Purchased Call/NFC/NFC161CSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/20/2023	01/22/2025	06/26/2024	Exercise	1	50,348	226.18	96,097		7,969	6,766			7,969						0001
Purchased Call/NFC/NFC161CSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/23/2023	01/23/2025	01/26/2024	Exercise	1	508,983	228.27	340,615		70,991	58,981			70,991		(2,575)				0001
Purchased Call/NFC/NFC161DS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/29/2025	02/08/2024	Exercise	1	258,589	229.39	192,647		38,484	32,223			38,484						0001
Purchased Call/NFC/NFC161DS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/27/2023	01/28/2025	03/22/2024	Exercise	1	104,655	229.39	97,063		14,791	12,271			14,791						0001
Purchased Call/NFC/NFC161DSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/31/2023	01/30/2025	01/31/2024	Exercise	1	269,788	227.7	268,233		37,035	30,085			37,035						0001
Purchased Call/NFC/NFC161DSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/31/2023	01/31/2025	01/05/2024	Exercise	1	302,256	229.14	196,138		41,613	34,209			41,613						0001
Purchased Call/NFC/NFC161DSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/03/2023	02/04/2025	03/08/2024	Exercise	1	60,934	232.91	55,534		6,376	4,896			6,376						0001
Purchased Call/NFC/NFC161USH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/18/2023	12/18/2025	01/08/2024	Exercise	1	251,383	257.23	289,904		5,451	394			5,451						0001
Purchased Call/NFC/NFC161USY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/19/2023	12/19/2025	01/04/2024	Exercise	1	746,111	257.61	260,641		20,033	631			20,033						0001
Purchased Call/NFC/NFC161VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2025	01/05/2024	Exercise	1	641,217	254.96	244,484		23,143	533			23,143						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161VS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2023	12/22/2025	04/10/2024	Exercise	1	289,604	257.17	235,088		20,191	7,278			20,191						0001
Purchased Call/NFC/NFC161VS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2025	01/05/2024	Exercise	1	395,669	257.17	105,098		17,733	.50			17,733						0001
Purchased Call/NFC/NFC161VS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/26/2023	12/26/2025	01/05/2024	Exercise	1	938,663	257.74	353,206		20,504	2,153			20,504						0001
Purchased Call/NFC/NFC161VSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	01/31/2024	Exercise	1	2,187,981	257.93	416,931		57,856	10,524			57,856						0001
Purchased Call/NFC/NFC161VSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	01/12/2024	Exercise	1	4,322,301	257.84	396,373		12,803	(600)			12,803						0001
Purchased Call/NFC/NFC161ES1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2023	02/13/2025	01/10/2024	Exercise	1	254,514	233.02	379,942		25,502	19,040			25,502						0001
Purchased Call/NFC/NFC161ES6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	04/03/2024	Exercise	1	436,218	234.25	244,250		55,269	44,337			55,269						0001
Purchased Call/NFC/NFC161ES8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2023	02/14/2025	02/16/2024	Exercise	1	821,206	232.16	235,990		96,566	75,639			96,566						0001
Purchased Call/NFC/NFC161ESB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/19/2025	05/23/2024	Exercise	1	50,246	231.07	111,208		5,795	4,495			5,795						0001
Purchased Call/NFC/NFC161ESN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/24/2025	03/06/2024	Exercise	1	145,424	227.15	153,578		20,330	16,508			20,330						0001
Purchased Call/NFC/NFC161ZS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2025	03/07/2024	Exercise	1	14,239,650	258.19	537,286	11,906	16,518	4,612			16,518						0001
Purchased Call/NFC/NFC1613SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2022	07/24/2024	01/10/2024	Exercise	1	4,278,272	235.28	219,893		505,173	442,668			505,173		(62,505)				0001
Purchased Call/NFC/NFC161VSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/29/2025	02/09/2024	Exercise	1	6,178,667	257.01	310,579		11,741	1,307			11,741						0001
Purchased Call/NFC/NFC161VSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2026	01/09/2024	Exercise	1	2,776,385	247.57	108,849	15,287	22,421	7,134			22,421						0001
Purchased Call/NFC/NFC161WS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	01/12/2024	Exercise	1	8,957,828	253.58	382,700	16,770	20,742	3,972			20,742						0001
Purchased Call/NFC/NFC161WS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2024	01/09/2026	01/16/2024	Exercise	1	5,312,638	253.88	226,856	9,192	10,647	1,455			10,647						0001
Purchased Call/NFC/NFC161WSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2024	01/13/2026	01/17/2024	Exercise	1	4,179,809	254	149,119	21,785	35,900	14,115			35,900						0001
Purchased Call/NFC/NFC161WSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2024	01/14/2026	01/17/2024	Exercise	1	2,317,442	254	97,991	4,969	5,826	857			5,826						0001
Purchased Call/NFC/NFC161WSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	01/19/2024	Exercise	1	12,652,762	252.35	550,192	35,711	55,273	19,562			55,273						0001
Purchased Call/NFC/NFC161FS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2025	04/11/2024	Exercise	1	169,591	231.22	239,597		21,560	17,049			21,560						0001
Purchased Call/NFC/NFC161FS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2025	06/07/2024	Exercise	1	50,607	231.22	48,786		6,139	4,800			6,139						0001
Purchased Call/NFC/NFC161FSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2023	03/07/2025	01/26/2024	Exercise	1	1,018,200	229.77	380,764		124,967	97,780			124,967						0001
Purchased Call/NFC/NFC161FSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/09/2023	03/07/2025	04/23/2024	Exercise	1	193,829	226.82	236,485		22,215	16,983			22,215						0001
Purchased Call/NFC/NFC161FSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/14/2023	03/13/2025	03/20/2024	Exercise	1	401,642	225.8	414,343		53,528	41,313			53,528						0001
Purchased Call/NFC/NFC161FSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/18/2025	04/03/2024	Exercise	1	117,508	231.26	62,092		14,037	10,762			14,037						0001
Purchased Call/NFC/NFC161FSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/17/2025	04/01/2024	Exercise	1	215,426	231.26	162,221		24,470	18,485			24,470						0001
Purchased Call/NFC/NFC161GS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2023	03/21/2025	03/05/2024	Exercise	1	293,282	231.04	371,436		32,101	23,891			32,101						0001
Purchased Call/NFC/NFC1614S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2022	07/29/2024	01/04/2024	Exercise	1	3,336,463	239.94	155,834		320,402	275,160			320,402		(45,242)				0001
Purchased Call/NFC/NFC161WSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/19/2024	01/16/2026	01/23/2024	Exercise	1	4,148,493	257.86	163,251	12,249	13,448	1,199			13,448						0001
Purchased Call/NFC/NFC161WSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/22/2024	01/22/2026	01/24/2024	Exercise	1	9,044,798	257.9	382,536	17,460	21,034	3,574			21,034						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611ISR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/23/2024	01/23/2026	01/25/2024	Exercise	1	7,503,822	258.65	315,492	14,205	15,928	1,723			15,928						0001
Purchased Call/NFC/NFC1611IST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	01/26/2024	Exercise	1	7,478,739	259.24	241,598	47,071	46,536	(535)			46,536						0001
Purchased Call/NFC/NFC1611ISV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	01/29/2024	Exercise	1	8,570,024	259.3	319,909	29,670	32,987	3,317			32,987						0001
Purchased Call/NFC/NFC1611ISZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2024	01/26/2026	01/30/2024	Exercise	1	8,800,182	258.03	393,268	11,250	12,812	1,562			12,812						0001
Purchased Call/NFC/NFC1611XSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2024	01/27/2026	01/30/2024	Exercise	1	2,159,986	258.03	61,881	18,200	19,427	1,228			19,427						0001
Purchased Call/NFC/NFC1611XS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/26/2024	01/28/2026	01/30/2024	Exercise	1	2,504,880	258.03	88,279	12,972	13,785	813			13,785						0001
Purchased Call/NFC/NFC1611XS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/30/2024	01/30/2026	02/01/2024	Exercise	1	10,135,311	258.6	390,491	14,971	18,412	3,441			18,412						0001
Purchased Call/NFC/NFC1611XS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	02/02/2024	Exercise	1	7,382,201	253.62	347,999	7,158	9,779	2,621			9,779						0001
Purchased Call/NFC/NFC1611GSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/30/2023	03/28/2025	02/29/2024	Exercise	1	288,755	235.78	258,320		30,434	22,315			30,434						0001
Purchased Call/NFC/NFC1611GSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/04/2023	04/03/2025	03/15/2024	Exercise	1	237,832	237.68	288,056		25,984	19,349			25,984						0001
Purchased Call/NFC/NFC1611HS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/11/2023	04/11/2025	07/17/2024	Exercise	1	163,143	235.1	163,071		22,868	18,060			22,868						0001
Purchased Call/NFC/NFC1611HS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/11/2023	04/10/2025	01/22/2024	Exercise	1	273,457	236.05	225,381		27,736	19,937			27,736						0001
Purchased Call/NFC/NFC1611HSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/14/2023	04/16/2025	01/05/2024	Exercise	1	397,507	236.61	217,393		37,751	25,937			37,751						0001
Purchased Call/NFC/NFC1611HSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2025	06/27/2024	Exercise	1	159,177	236.61	66,790		19,522	14,785			19,522						0001
Purchased Call/NFC/NFC1611IS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/27/2023	04/25/2025	02/13/2024	Exercise	1	499,744	236.74	184,686		66,510	51,357			66,510						0001
Purchased Call/NFC/NFC1615S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/20/2024	08/22/2024	Exercise	1	1,728,506	239.98	70,027		208,775	186,321			208,775		(22,454)				0001
Purchased Call/NFC/NFC161XSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/02/2024	02/02/2026	02/06/2024	Exercise	1	8,133,732	259.09	322,854	23,026	27,057	4,031			27,057						0001
Purchased Call/NFC/NFC161XSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/06/2024	02/06/2026	02/08/2024	Exercise	1	7,425,959	258.33	339,414	8,213	8,554	341			8,554						0001
Purchased Call/NFC/NFC161XSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	02/09/2024	Exercise	1	10,909,508	260.44	429,280	36,865	36,935	69			36,935						0001
Purchased Call/NFC/NFC161XSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/08/2024	02/06/2026	02/12/2024	Exercise	1	10,600,102	260.74	407,660	47,765	52,353	4,588			52,353						0001
Purchased Call/NFC/NFC161XSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/09/2024	02/09/2026	02/13/2024	Exercise	1	6,538,638	263.62	232,446	24,615	21,855	(2,760)			21,855						0001
Purchased Call/NFC/NFC161XSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/12/2024	02/12/2026	02/14/2024	Exercise	1	10,689,125	261.62	382,671	21,217	18,393	(2,824)			18,393						0001
Purchased Call/NFC/NFC161XSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2026	02/16/2024	Exercise	1	9,408,828	258.18	384,006	22,561	27,180	4,619			27,180						0001
Purchased Call/NFC/NFC1611YS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	02/20/2024	Exercise	1	5,697,730	258.52	239,599	7,406	7,733	328			7,733						0001
Purchased Call/NFC/NFC1611YS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/16/2024	02/17/2026	02/21/2024	Exercise	1	4,134,858	256.75	164,383	12,647	15,168	2,521			15,168						0001
Purchased Call/NFC/NFC1611YS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/16/2024	02/13/2026	02/21/2024	Exercise	1	8,973,851	256.75	339,338	31,774	41,429	9,655			41,429						0001
Purchased Call/AIP/AIP100DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	12/02/2022	12/03/2024	04/26/2024	Exercise	1	1,057,675	2388.3	33,740		27,750	12,131			27,750		(15,619)				0001
Purchased Call/NFC/NFC1611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/11/2023	05/09/2025	02/21/2024	Exercise	1	572,970	239.65	192,090		56,775	38,973			56,775						0001
Purchased Call/NFC/NFC1611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/14/2025	02/23/2024	Exercise	1	152,827	238.77	168,244		12,636	7,824			12,636						0001
Purchased Call/NFC/NFC1611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/12/2023	05/12/2025	03/21/2024	Exercise	1	107,012	238.77	137,137		9,412	6,062			9,412						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161JSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2023	05/23/2025	01/19/2024	Exercise	1	296,585	246.79	218,055		21,538	12,299			21,538						0001
Purchased Call/NFC/NFC161JSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/01/2023	05/30/2025	05/07/2024	Exercise	1	233,727	248.9	194,092		15,530	8,108			15,530						0001
Purchased Call/NFC/NFC161KS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/06/2023	06/06/2025	04/01/2024	Exercise	1	823,691	249.25	223,134		62,506	35,965			62,506						0001
Purchased Call/NFC/NFC161KSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2023	06/06/2025	01/11/2024	Exercise	1	1,041,628	246.32	299,451		81,882	48,048			81,882						0001
Purchased Call/NFC/NFC161KSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/09/2023	06/11/2025	03/20/2024	Exercise	1	282,851	248.63	188,111		19,270	10,028			19,270						0001
Purchased Call/NFC/NFC161YSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/20/2024	02/20/2026	02/22/2024	Exercise	1	7,321,888	255.04	339,357	2,353	3,900	1,547			3,900						0001
Purchased Call/NFC/NFC161YSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	02/26/2024	Exercise	1	6,279,518	260.59	203,885	39,524	54,645	15,121			54,645						0001
Purchased Call/NFC/NFC161YSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/24/2026	02/27/2024	Exercise	1	1,821,428	260.05	56,354	13,170	14,811	1,641			14,811						0001
Purchased Call/NFC/NFC161YSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/26/2024	02/26/2026	02/28/2024	Exercise	1	9,955,547	259.91	411,890	22,186	26,654	4,468			26,654						0001
Purchased Call/NFC/NFC161YSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2024	02/27/2026	03/01/2024	Exercise	1	5,228,776	259.25	218,716	16,319	18,897	2,579			18,897						0001
Purchased Call/NFC/NFC161YSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	02/27/2026	03/05/2024	Exercise	1	9,644,349	265.01	279,113	69,950	60,201	(9,748)			60,201						0001
Purchased Call/NFC/NFC161YSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2024	03/04/2026	03/06/2024	Exercise	1	7,994,937	263.69	291,681	15,296	16,909	1,613			16,909						0001
Purchased Call/NFC/NFC1612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2026	03/11/2024	Exercise	1	5,807,014	262.7	243,674	5,287	5,621	335			5,621						0001
Purchased Call/NFC/NFC1612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/12/2024	03/12/2026	03/14/2024	Exercise	1	4,615,237	261.51	188,329	6,702	6,231	(471)			6,231						0001
Purchased Call/AIP/AIP100ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/30/2022	01/02/2025	07/15/2024	Exercise	1	39,537	2347.81	66,429		1,627	992			1,627						0001
Purchased Call/AIP/AIP100FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2023	01/10/2025	02/15/2024	Exercise	1	95,711	2360.33	87,191		2,433	804			2,433						0001
Purchased Call/AIP/AIP100FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2023	01/17/2025	01/18/2024	Exercise	1	65,685	2360.22	79,059		1,678	583			1,678						0001
Purchased Call/NFC/NFC161LS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2023	06/20/2025	01/18/2024	Exercise	1	329,300	249.43	224,730		19,333	8,301			19,333						0001
Purchased Call/NFC/NFC161LSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	06/26/2025	07/01/2024	Exercise	1	118,880	247.24	240,581		9,696	5,268			9,696						0001
Purchased Call/NFC/NFC161LSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2025	09/06/2024	Exercise	1	50,353	250.09	202,929		2,853	1,139			2,853						0001
Purchased Call/NFC/NFC1612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/14/2024	03/13/2026	03/18/2024	Exercise	1	7,796,221	259.32	318,426	13,936	13,265	(671)			13,265						0001
Purchased Call/NFC/NFC1612SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2024	03/13/2026	03/19/2024	Exercise	1	9,826,683	256.92	437,350	16,527	18,765	2,238			18,765						0001
Purchased Call/NFC/NFC1612SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/18/2024	03/18/2026	03/20/2024	Exercise	1	12,522,425	259.16	464,339	54,111	53,402	(709)			53,402						0001
Purchased Call/NFC/NFC1612SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2024	03/20/2026	03/26/2024	Exercise	1	9,169,565	262.73	370,636	22,347	24,673	2,326			24,673						0001
Purchased Call/NFC/NFC1612SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2024	03/23/2026	03/26/2024	Exercise	1	4,498,180	262.73	141,110	31,553	30,956	(597)			30,956						0001
Purchased Call/NFC/NFC2610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2024	03/24/2026	03/26/2024	Exercise	1	3,547,650	262.73	115,076	23,171	23,686	515			23,686						0001
Purchased Call/NFC/NFC2610S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2026	03/29/2024	Exercise	1	6,066,380	261.61	243,178	15,154	12,808	(2,345)			12,808						0001
Purchased Call/NFC/NFC2610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2024	03/30/2026	04/01/2024	Exercise	1	3,109,512	261.08	95,424	23,340	31,492	8,151			31,492						0001
Purchased Call/NFC/NFC2610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/01/2024	04/01/2026	04/03/2024	Exercise	1	6,145,273	261.42	212,377	27,094	25,879	(1,216)			25,879						0001
Purchased Call/NFC/NFC2610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	04/08/2024	Exercise	1	3,478,824	255.86	133,950	12,299	14,783	2,484			14,783						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2610SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/05/2024	04/02/2026	04/09/2024	Exercise	1	7,482,708	257.67	290,582	27,294	31,530	4,237			31,530						0001
Purchased Call/NFC/NFC2613SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2025	06/11/2024	Exercise	1	6,515,098	262.64	184,851	28,430	36,477	8,048			36,477						0001
Purchased Call/AIP/AIP100GSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/07/2023	02/07/2025	05/07/2024	Exercise	1	134,260	2383.04	133,166		3,253	812			3,253						0001
Purchased Call/NFC/NFC2610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	04/16/2024	Exercise	1	7,694,389	256.46	283,063	27,727	31,459	3,732			31,459						0001
Purchased Call/NFC/NFC2611S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/16/2024	04/16/2026	04/18/2024	Exercise	1	3,967,922	253.34	136,113	19,358	30,979	11,621			30,979						0001
Purchased Call/NFC/NFC2611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/17/2024	04/17/2026	04/19/2024	Exercise	1	6,502,662	251.06	266,295	12,097	14,149	2,051			14,149						0001
Purchased Call/NFC/NFC2611SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/19/2024	04/21/2026	04/23/2024	Exercise	1	1,998,261	245.9	80,754	5,283	11,415	6,132			11,415						0001
Purchased Call/NFC/NFC2611SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/22/2024	04/22/2026	04/24/2024	Exercise	1	6,989,438	247.67	297,511	18,414	32,434	14,021			32,434						0001
Purchased Call/NFC/NFC2611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/25/2024	04/24/2026	04/29/2024	Exercise	1	9,273,933	249.64	369,318	37,062	53,244	16,182			53,244						0001
Purchased Call/NFC/NFC2611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/01/2024	05/01/2026	05/03/2024	Exercise	1	4,681,453	248.21	199,136	10,879	16,300	5,421			16,300						0001
Purchased Call/NFC/NFC2611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/02/2024	05/01/2026	05/06/2024	Exercise	1	4,878,347	249.97	224,488	2,370	4,058	1,688			4,058						0001
Purchased Call/NFC/NFC2612S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/03/2024	05/04/2026	05/07/2024	Exercise	1	2,606,647	252.56	103,540	7,531	12,065	4,534			12,065						0001
Purchased Call/NFC/NFC2612S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/06/2024	05/06/2026	05/08/2024	Exercise	1	7,204,381	253.79	309,792	8,536	12,242	3,706			12,242						0001
Purchased Call/NFC/NFC161LSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/28/2023	06/27/2025	03/04/2024	Exercise	1	325,452	250.24	360,807		23,512	12,443			23,512						0001
Purchased Call/NFC/NFC161LSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/03/2023	07/03/2025	08/09/2024	Exercise	1	186,672	253.2	273,873		10,514	4,178			10,514		(4,040)				0001
Purchased Call/NFC/NFC161LSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/06/2023	07/03/2025	02/09/2024	Exercise	1	338,428	251.1	258,870		20,899	9,274			20,899						0001
Purchased Call/NFC/NFC161LSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/07/2023	07/09/2025	06/13/2024	Exercise	1	656,794	250.4	192,331		51,218	28,366			51,218						0001
Purchased Call/NFC/NFC161MS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/11/2023	07/11/2025	07/23/2024	Exercise	1	51,108	251.44	172,511		3,567	1,783			3,567						0001
Purchased Call/NFC/NFC161MS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/13/2023	07/11/2025	04/11/2024	Exercise	1	288,160	257.67	254,105		12,125	4,937			12,125						0001
Purchased Call/NFC/NFC161MS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/14/2023	07/14/2025	07/18/2024	Exercise	1	385,006	257.6	185,228		22,677	9,509			22,677						0001
Purchased Call/NFC/NFC161MSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/19/2023	07/18/2025	03/22/2024	Exercise	1	296,797	260.28	247,851		13,858	3,741			13,858						0001
Purchased Call/NFC/NFC161MSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/21/2023	07/22/2025	02/13/2024	Exercise	1	376,304	254.05	104,049		23,267	9,879			23,267						0001
Purchased Call/NFC/NFC1617SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/07/2022	10/08/2024	10/10/2024	Exercise	1	1,161,091	218.13	53,526		277,914	257,225			277,914		(20,689)				0001
Purchased Call/NFC/NFC161MSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/26/2023	07/25/2025	01/12/2024	Exercise	1	538,612	254.88	338,934		17,126	2,818			17,126						0001
Purchased Call/NFC/NFC161NS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2025	01/19/2024	Exercise	1	259,360	258.09	129,234		11,443	2,225			11,443						0001
Purchased Call/NFC/NFC161NS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/28/2023	07/25/2025	03/14/2024	Exercise	1	1,828,999	255.47	234,165		21,893	6,396			21,893						0001
Purchased Call/NFC/NFC161NSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/02/2023	08/01/2025	06/26/2024	Exercise	1	136,976	257.74	129,129		8,298	3,864			8,298						0001
Purchased Call/NFC/NFC161NSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2025	03/12/2024	Exercise	1	140,313	252.78	49,556		7,610	2,473			7,610						0001
Purchased Call/NFC/NFC161NSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/10/2023	08/08/2025	07/16/2024	Exercise	1	245,035	250.85	285,201		18,760	9,704			18,760						0001
Purchased Call/NFC/NFC161NSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/11/2023	08/13/2025	01/18/2024	Exercise	1	103,444	249.95	121,437		6,343	2,501			6,343						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/NFC/NFC2616SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2025	08/01/2024	Exercise	1	12,771,359	261.1	509,465	12,923	15,162	2,239			15,162						0001
Purchased Call/NFC/NFC2616SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2025	08/02/2024	Exercise	1	11,502,120	265.42	380,909	14,689	13,737	(952)			13,737						0001
Purchased Call/NFC/NFC2612S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/07/2024	05/07/2026	05/09/2024	Exercise	1	4,160,967	253.75	168,923	9,311	15,950	6,639			15,950						0001
Purchased Call/NFC/NFC2612SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2026	05/16/2024	Exercise	1	5,377,271	257.44	243,680	7,126	8,146	1,020			8,146						0001
Purchased Call/NFC/NFC2612SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/16/2024	05/15/2026	05/20/2024	Exercise	1	10,031,192	260.54	395,700	24,107	30,957	6,850			30,957						0001
Purchased Call/NFC/NFC2612SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2024	05/20/2026	05/22/2024	Exercise	1	6,840,328	261.6	275,620	13,470	18,204	4,734			18,204						0001
Purchased Call/NFC/NFC2613S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2024	05/22/2026	05/29/2024	Exercise	1	11,050,263	262.25	457,326	17,233	20,329	3,096			20,329						0001
Purchased Call/NFC/NFC2613SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2024	05/29/2026	06/04/2024	Exercise	1	7,161,607	258.94	254,114	37,711	52,137	14,427			52,137						0001
Purchased Call/AIP/AIP100JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/28/2023	03/27/2025	08/26/2024	Exercise	1	38,403	2319.04	123,934		1,441	654			1,441						0001
Purchased Call/NFC/NFC161NSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2023	08/14/2025	01/05/2024	Exercise	1	186,560	251.68	208,507		10,036	3,944			10,036						0001
Purchased Call/NFC/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/18/2025	04/04/2024	Exercise	1	203,142	245.21	220,348		12,070	4,489			12,070						0001
Purchased Call/NFC/NFC1610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2025	08/05/2024	Exercise	1	270,105	248.67	269,428		19,739	9,809			19,739						0001
Purchased Call/NFC/NFC161PS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	03/20/2024	Exercise	1	301,772	251.76	284,014		20,880	9,394			20,880						0001
Purchased Call/NFC/NFC2613SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2026	06/04/2024	Exercise	1	2,435,438	258.94	79,010	15,658	20,890	5,233			20,890						0001
Purchased Call/NFC/NFC2613SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2024	06/08/2026	06/11/2024	Exercise	1	3,623,261	262.64	156,133	3,638	4,567	929			4,567						0001
Purchased Call/NFC/NFC2613SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2024	06/10/2026	06/12/2024	Exercise	1	7,576,801	263.45	358,473	2,533	3,121	588			3,121						0001
Purchased Call/NFC/NFC2614S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2026	06/17/2024	Exercise	1	6,316,857	269.84	263,349	7,713	7,739	26			7,739						0001
Purchased Call/NFC/NFC2614S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2024	06/16/2026	06/18/2024	Exercise	1	5,500,554	270.44	201,909	19,241	19,187	(54)			19,187						0001
Purchased Call/NFC/NFC2614SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2024	06/17/2026	06/20/2024	Exercise	1	8,538,934	271.49	348,679	13,492	11,960	(1,532)			11,960						0001
Purchased Call/NFC/NFC2614SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/18/2024	06/18/2026	06/21/2024	Exercise	1	6,697,370	271.5	267,239	12,470	11,382	(1,087)			11,382						0001
Purchased Call/NFC/NFC2614SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2024	06/18/2026	06/25/2024	Exercise	1	9,437,354	269.73	315,799	50,580	38,357	(12,223)			38,357						0001
Purchased Call/NFC/NFC2617S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2025	08/15/2024	Exercise	1	7,629,531	262.75	285,577	2,059	3,168	1,109			3,168						0001
Purchased Call/NFC/NFC1619SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2022	11/14/2024	01/24/2024	Exercise	1	5,096,525	219.88	232,771		1,189,766	1,087,801			1,189,766		(101,964)				0001
Purchased Call/NFC/NFC1619SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2022	11/15/2024	01/23/2024	Exercise	1	6,479,514	219.78	294,386		1,233,774	1,104,166			1,233,774		(129,608)				0001
Purchased Call/NFC/NFC1619ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2022	11/19/2024	09/24/2024	Exercise	1	1,324,939	219.74	60,427		271,584	244,755			271,584		(26,828)				0001
Purchased Call/AIP/AIP100KSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/17/2023	04/17/2025	05/03/2024	Exercise	1	51,368	2334.93	104,382		1,555	410			1,555		(1,049)				0001
Purchased Call/AIP/AIP100KSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/19/2023	04/17/2025	03/06/2024	Exercise	1	215,713	2333.55	140,799		8,366	3,562			8,366						0001
Purchased Call/NFC/NFC161PSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/08/2025	01/22/2024	Exercise	1	358,409	249.47	238,732		27,005	13,187			27,005						0001
Purchased Call/NFC/NFC161PSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/09/2025	02/22/2024	Exercise	1	538,985	249.47	71,506		47,010	26,225			47,010						0001
Purchased Call/NFC/NFC161PSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/10/2025	10/01/2024	Exercise	1	53,182	249.47	56,572		4,334	2,274			4,334						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC161PSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/11/2023	09/11/2025	06/17/2024	Exercise	1	522,192	251.79	163,007		20,207	9,780			20,207		(9,998)				0001
Purchased Call/NFC/NFC161PSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/14/2023	09/12/2025	09/25/2024	Exercise	1	246,293	252.06	138,965		10,564	4,714			10,564						0001
Purchased Call/NFC/NFC161PSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/15/2023	09/17/2025	05/28/2024	Exercise	1	130,657	246.57	86,430		9,796	4,666			9,796						0001
Purchased Call/NFC/NFC1610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	03/01/2024	Exercise	1	2,338,456	242.66	247,492		119,221	61,006			119,221						0001
Purchased Call/NFC/NFC1610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/21/2023	09/19/2025	05/20/2024	Exercise	1	550,629	238.6	190,566		22,928	14,328			22,928						0001
Purchased Call/NFC/NFC1610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/26/2023	09/26/2025	08/05/2024	Exercise	1	499,718	236.87	237,712		17,136	11,100			17,136						0001
Purchased Call/NFC/NFC1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2023	09/30/2025	08/05/2024	Exercise	1	238,418	238.96	93,746		27,303	17,817			27,303						0001
Purchased Call/NFC/NFC1610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2023	09/29/2025	04/05/2024	Exercise	1	138,016	238.96	260,241		15,732	10,242			15,732						0001
Purchased Call/NFC/NFC1610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2025	01/10/2024	Exercise	1	324,192	239.3	234,504		31,220	18,289			31,220						0001
Purchased Call/NFC/NFC161RS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2025	04/16/2024	Exercise	1	240,806	243.8	161,651		22,226	12,624			22,226						0001
Purchased Call/NFC/NFC161RS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/12/2023	10/10/2025	03/26/2024	Exercise	1	527,426	242.89	165,613		34,423	21,478			34,423						0001
Purchased Call/NFC/NFC161RSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/17/2023	10/16/2025	04/11/2024	Exercise	1	109,235	242.81	297,706		9,795	5,474			9,795						0001
Purchased Call/AIP/AIP100LS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/03/2023	05/02/2025	03/21/2024	Exercise	1	235,014	2302.7	106,856		11,357	5,918			11,357						0001
Purchased Call/NFC/NFC161RSII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/24/2023	10/24/2025	07/11/2024	Exercise	1	252,874	238.14	271,166		33,086	22,615			33,086						0001
Purchased Call/NFC/NFC161SS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2025	05/02/2024	Exercise	1	498,307	232.09	231,645		65,245	44,457			65,245						0001
Purchased Call/NFC/NFC161SSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/03/2025	07/29/2024	Exercise	1	122,106	240.66	242,688		12,966	7,944			12,966						0001
Purchased Call/NFC/NFC161ASL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/06/2022	12/05/2024	01/29/2024	Exercise	1	6,299,917	222.61	265,344		1,443,462	1,319,734			1,443,462		(123,728)				0001
Purchased Call/NFC/NFC2614SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/21/2024	06/22/2026	06/25/2024	Exercise	1	3,617,207	269.73	132,741	14,293	15,848	1,554			15,848						0001
Purchased Call/NFC/NFC2614SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/26/2024	06/26/2026	06/28/2024	Exercise	1	6,686,072	269.9	272,132	15,155	18,645	3,490			18,645						0001
Purchased Call/NFC/NFC2614SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2026	07/01/2024	Exercise	1	8,356,357	270.39	338,131	19,367	20,856	1,489			20,856						0001
Purchased Call/NFC/NFC2614SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	07/02/2024	Exercise	1	9,364,930	268.9	393,889	20,384	19,400	(984)			19,400						0001
Purchased Call/NFC/NFC2614SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/01/2024	07/01/2026	07/03/2024	Exercise	1	7,107,796	270.44	307,601	14,739	14,350	(389)			14,350						0001
Purchased Call/NFC/NFC2615S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/05/2024	07/06/2026	07/09/2024	Exercise	1	5,009,794	277.51	156,959	29,236	24,416	(4,820)			24,416						0001
Purchased Call/NFC/NFC2615SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/11/2024	07/10/2026	07/15/2024	Exercise	1	7,786,231	273.49	332,990	14,105	11,513	(2,591)			11,513						0001
Purchased Call/NFC/NFC2615SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/12/2024	07/14/2026	07/16/2024	Exercise	1	4,624,444	275.01	198,853	4,855	4,239	(616)			4,239						0001
Purchased Call/NFC/NFC2615SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/15/2024	07/15/2026	07/17/2024	Exercise	1	10,256,017	275.53	421,714	18,328	14,226	(4,102)			14,226						0001
Purchased Call/NFC/NFC2618SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2025	09/18/2024	Exercise	1	13,272,083	263.96	485,705	10,021	12,072	2,050			12,072						0001
Purchased Call/NFC/NFC2618SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2025	09/20/2024	Exercise	1	14,997,642	262.81	587,876	12,767	16,911	4,144			16,911						0001
Purchased Call/NFC/NFC2619S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/23/2024	09/23/2025	09/25/2024	Exercise	1	13,378,795	268.94	490,780	7,628	8,360	732			8,360						0001
Purchased Call/NFC/NFC161SSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/03/2023	11/04/2025	08/26/2024	Exercise	1	115,656	240.66	66,974		12,031	7,263			12,031						0001

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Purchased Call/NFC/NFC161SS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2025	01/22/2024	Exercise	1	736,913	242.84	239,339		69,797	39,456			69,797						0001
Purchased Call/NFC/NFC161SSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	03/14/2024	Exercise	1	526,375	245.08	178,927		50,139	28,557			50,139						0001
Purchased Call/NFC/NFC161TS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/14/2025	01/11/2024	Exercise	1	264,889	246.98	259,488		20,360	9,365			20,360						0001
Purchased Call/NFC/NFC161TS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2025	01/26/2024	Exercise	1	514,988	247	306,073		39,762	18,359			39,762						0001
Purchased Call/NFC/NFC161TSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/17/2025	05/17/2024	Exercise	1	216,923	247.09	265,331		17,532	8,444			17,532						0001
Purchased Call/NFC/NFC161TSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/18/2025	02/15/2024	Exercise	1	277,292	247.09	102,780		22,667	11,022			22,667						0001
Purchased Call/NFC/NFC2615SIII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2024	07/21/2026	07/23/2024	Exercise	1	5,567,069	266.88	221,243	18,270	18,730	460			18,730						0001
Purchased Call/NFC/NFC2615SIX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2026	07/23/2024	Exercise	1	4,890,620	266.88	205,110	10,174	9,122	(1,051)			9,122						0001
Purchased Call/NFC/NFC2616S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/24/2024	07/24/2026	07/26/2024	Exercise	1	7,130,924	263.25	314,005	5,117	6,173	1,056			6,173						0001
Purchased Call/NFC/NFC2616S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2024	07/27/2026	07/30/2024	Exercise	1	7,414,770	263.12	324,101	9,246	10,182	936			10,182						0001
Purchased Call/NFC/NFC2616SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2024	07/29/2026	07/31/2024	Exercise	1	10,377,792	263.29	394,870	33,153	32,293	(860)			32,293						0001
Purchased Call/NFC/NFC2616SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2026	08/01/2024	Exercise	1	3,882,583	261.1	166,203	11,838	10,933	(905)			10,933						0001
Purchased Call/NFC/NFC2616SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/05/2024	08/05/2026	08/07/2024	Exercise	1	6,323,456	257.05	260,041	21,576	28,355	6,780			28,355						0001
Purchased Call/NFC/NFC2616ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2026	08/09/2024	Exercise	1	9,320,336	256.99	429,907	9,697	12,752	3,055			12,752						0001
Purchased Call/NFC/NFC2616SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2024	08/11/2026	08/13/2024	Exercise	1	3,402,665	259.72	145,063	6,794	8,882	2,088			8,882						0001
Purchased Call/NFC/NFC2616SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2024	08/07/2026	08/13/2024	Exercise	1	6,001,413	259.72	260,652	12,437	19,418	6,982			19,418						0001
Purchased Call/NFC/NFC2617S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/12/2024	08/12/2026	08/14/2024	Exercise	1	9,051,056	259.75	440,955	4,786	7,585	2,798			7,585						0001
Purchased Call/NFC/NFC261ASH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2025	10/22/2024	Exercise	1	8,671,571	271.95	323,049	1,984	1,420	(564)			1,420						0001
Purchased Call/NFC/NFC261ASR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2024	10/24/2025	10/28/2024	Exercise	1	13,680,128	269.78	480,981	23,539	25,722	2,183			25,722						0001
Purchased Call/NFC/NFC261BSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2024	11/04/2025	11/06/2024	Exercise	1	12,806,788	266.03	505,573	10,675	9,945	(730)			9,945						0001
Purchased Call/NFC/NFC261BSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2025	11/08/2024	Exercise	1	15,214,799	273.27	572,586	3,970	3,589	(380)			3,589						0001
Purchased Call/NFC/NFC161US4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/04/2023	12/04/2025	01/19/2024	Exercise	1	408,536	245.97	367,866		20,236	8,932			20,236						0001
Purchased Call/NFC/NFC161US6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2023	12/05/2025	01/04/2024	Exercise	1	611,396	246.35	236,045		45,096	17,936			45,096						0001
Purchased Call/NFC/NFC2617S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/14/2024	08/14/2026	08/16/2024	Exercise	1	5,594,177	262.82	225,447	21,850	27,414	5,564			27,414						0001
Purchased Call/NFC/NFC2617S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2026	08/19/2024	Exercise	1	10,581,581	266.97	470,842	5,073	5,429	355			5,429						0001
Purchased Call/NFC/NFC2617SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2024	08/17/2026	08/20/2024	Exercise	1	5,745,483	267.15	227,601	16,180	18,235	2,054			18,235						0001
Purchased Call/NFC/NFC2617SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/26/2024	08/26/2026	08/28/2024	Exercise	1	6,552,781	266.44	284,496	9,293	10,399	1,106			10,399						0001
Purchased Call/NFC/NFC2617SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2026	08/30/2024	Exercise	1	7,351,639	264.43	343,730	4,841	5,414	573			5,414						0001
Purchased Call/NFC/NFC2618S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2024	09/02/2026	09/04/2024	Exercise	1	4,085,579	266.58	175,171	4,158	5,163	1,005			5,163						0001
Purchased Call/NFC/NFC2618SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	09/10/2024	Exercise	1	12,958,770	256.62	592,321	16,916	24,379	7,463			24,379						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC2618SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/09/2024	09/09/2026	09/11/2024	Exercise	1	8,279,438	258.43	370,961	14,630	22,733	8,103			22,733						0001
Purchased Call/NFC/NFC1612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2023	01/10/2025	01/18/2024	Exercise	1	151,109	224.7	192,048		25,040	21,534			25,040						0001
Purchased Call/NFC/NFC1612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2023	01/16/2025	05/06/2024	Exercise	1	171,425	225.61	150,865		24,020	20,193			24,020						0001
Purchased Call/NFC/NFC1612SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2023	01/17/2025	01/18/2024	Exercise	1	106,141	223.76	218,407		16,622	14,077			16,622						0001
Purchased Call/NFC/NFC2618SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	09/13/2024	Exercise	1	5,509,118	262.8	229,876	16,130	18,942	2,812			18,942						0001
Purchased Call/NFC/NFC2618SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2024	09/11/2026	09/16/2024	Exercise	1	6,118,122	264.11	283,523	2,803	2,679	(124)			2,679						0001
Purchased Call/NFC/NFC2618SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2026	09/17/2024	Exercise	1	6,901,661	264.78	302,703	9,360	10,735	1,375			10,735						0001
Purchased Call/NFC/NFC2619S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2026	09/24/2024	Exercise	1	5,795,369	268.59	260,607	2,796	3,093	297			3,093						0001
Purchased Call/NFC/NFC2619S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/23/2024	09/23/2026	09/25/2024	Exercise	1	9,939,024	268.94	423,042	18,714	19,740	1,026			19,740						0001
Purchased Call/NFC/NFC2619SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2026	10/01/2024	Exercise	1	5,889,264	269.91	244,693	12,585	12,395	(191)			12,395						0001
Purchased Call/NFC/NFC2619SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/01/2024	10/01/2026	10/03/2024	Exercise	1	3,489,900	267.06	160,511	3,343	3,182	(161)			3,182						0001
Purchased Call/NFC/NFC2619SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/07/2024	10/07/2026	10/09/2024	Exercise	1	7,638,673	267.14	352,985	9,157	10,033	876			10,033						0001
Purchased Call/NFC/NFC1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	06/25/2024	Exercise	1	480,762	255.96	227,196		27,023	6,277			27,023						0001
Purchased Call/NFC/NFC1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/15/2025	01/26/2024	Exercise	1	367,324	256.73	263,658		17,942	4,753			17,942						0001
Purchased Call/NFC/NFC161VSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/02/2024	01/02/2026	01/04/2024	Exercise	1	9,145,516	250.47	371,926	14,241	19,583	5,343			19,583						0001
Purchased Call/NFC/NFC1610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2023	01/31/2025	02/15/2024	Exercise	1	102,183	233.32	226,226		9,979	7,513			9,979						0001
Purchased Call/NFC/NFC261AS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2024	10/12/2026	10/16/2024	Exercise	1	6,814,051	272.06	295,289	9,085	7,710	(1,376)			7,710						0001
Purchased Call/NFC/NFC261AS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2026	10/16/2024	Exercise	1	8,376,136	272.06	359,129	13,291	13,568	277			13,568						0001
Purchased Call/NFC/NFC261ASB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/15/2024	10/15/2026	10/17/2024	Exercise	1	3,712,518	270.25	166,562	3,196	2,386	(810)			2,386						0001
Purchased Call/NFC/NFC261ASI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	10/22/2024	Exercise	1	6,336,812	271.95	215,683	38,856	40,578	1,722			40,578						0001
Purchased Call/NFC/NFC261ASJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	10/22/2024	Exercise	1	6,552,158	271.95	247,418	27,646	29,632	1,986			29,632						0001
Purchased Call/NFC/NFC261ASK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2024	10/16/2026	10/22/2024	Exercise	1	7,114,773	271.95	304,292	13,188	13,707	519			13,707						0001
Purchased Call/NFC/NFC261ASM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2026	10/23/2024	Exercise	1	7,131,114	272.44	304,420	11,993	10,575	(1,418)			10,575						0001
Purchased Call/NFC/NFC261ASS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2024	10/23/2026	10/28/2024	Exercise	1	9,477,927	269.78	332,722	55,975	61,214	5,240			61,214						0001
Purchased Call/NFC/NFC261ASW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2024	10/26/2026	10/29/2024	Exercise	1	9,402,795	271.92	425,002	4,875	4,796	(79)			4,796						0001
Purchased Call/NFC/NFC161VSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2026	01/05/2024	Exercise	1	9,768,611	248.39	429,005	22,543	29,249	6,705			29,249						0001
Purchased Call/NFC/NFC161VSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/04/2024	01/02/2026	01/08/2024	Exercise	1	8,309,850	247.39	397,046	13,594	25,101	11,507			25,101						0001
Purchased Call/NFC/NFC161WSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/09/2024	01/09/2026	01/11/2024	Exercise	1	9,106,663	252.01	336,474	50,398	59,001	8,603			59,001						0001
Purchased Call/NFC/NFC161WSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/12/2024	01/12/2026	01/17/2024	Exercise	1	5,720,711	254	239,390	10,901	14,954	4,052			14,954						0001
Purchased Call/NFC/NFC161WSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/16/2024	01/16/2026	01/18/2024	Exercise	1	10,910,473	253.85	464,894	16,213	21,207	4,994			21,207						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1611IS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	01/22/2024	Exercise	1	8,078,747	254.78	360,743	15,097	19,775	4,678			19,775						0001
Purchased Call/AIP/AIP100QSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/30/2023	06/30/2025	08/28/2024	Exercise	1	37,850	2371.57	54,958		1,071	103			1,071						0001
Purchased Call/AIP/AIP100QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/05/2023	07/03/2025	07/12/2024	Exercise	1	95,288	2369.75	113,292		1,711	692			1,711						0001
Purchased Call/AIP/AIP100PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2025	08/26/2024	Exercise	1	444,597	2372.7	27,215		6,348	323			6,348						0001
Purchased Call/NFC/NFC161ESA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/21/2023	02/20/2025	02/23/2024	Exercise	1	376,898	231.07	243,136		37,840	28,976			37,840						0001
Purchased Call/NFC/NFC161ESD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/14/2025	02/16/2024	Exercise	1	353,768	231.07	151,020		40,814	31,666			40,814						0001
Purchased Call/NFC/NFC161EST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/28/2023	02/28/2025	03/04/2024	Exercise	1	170,970	227.69	209,538		27,382	22,838			27,382						0001
Purchased Call/NFC/NFC261BS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2024	10/30/2026	11/04/2024	Exercise	1	11,717,435	265.37	493,745	28,246	38,277	10,031			38,277						0001
Purchased Call/NFC/NFC261BS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	11/05/2024	Exercise	1	8,964,348	266.73	380,302	18,242	20,496	2,254			20,496						0001
Purchased Call/NFC/NFC261CS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2024	11/16/2026	11/19/2024	Exercise	1	7,908,437	261.76	335,660	15,646	16,527	882			16,527						0001
Purchased Call/NFC/NFC261CS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	11/25/2024	Exercise	1	10,723,715	265.35	474,481	11,648	15,676	4,029			15,676						0001
Purchased Call/NFC/NFC261CSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/25/2024	11/25/2026	11/27/2024	Exercise	1	5,420,605	266.09	242,712	8,487	11,131	2,643			11,131						0001
Purchased Call/NFC/NFC1611ISN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/19/2024	01/21/2026	01/23/2024	Exercise	1	2,207,784	257.86	64,690	17,621	19,036	1,415			19,036						0001
Purchased Call/NFC/NFC161XS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/29/2024	01/29/2026	01/31/2024	Exercise	1	7,583,597	260.28	315,618	4,761	5,178	416			5,178						0001
Purchased Call/NFC/NFC161XS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2024	01/30/2026	02/05/2024	Exercise	1	6,830,036	256.09	304,418	11,663	15,344	3,681			15,344						0001
Purchased Call/NFC/NFC161XSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2024	02/04/2026	02/06/2024	Exercise	1	1,697,820	259.09	40,698	18,369	22,670	4,301			22,670						0001
Purchased Call/NFC/NFC161FS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/03/2025	01/30/2024	Exercise	1	283,009	231.22	185,300		34,828	27,364			34,828						0001
Purchased Call/NFC/NFC161FS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2025	03/21/2024	Exercise	1	101,498	228.99	187,997		14,599	11,875			14,599						0001
Purchased Call/NFC/NFC161FSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/12/2025	03/20/2024	Exercise	1	136,398	224.79	211,701		19,912	16,159			19,912						0001
Purchased Call/NFC/NFC161FSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/14/2023	03/14/2025	03/26/2024	Exercise	1	123,232	228.5	345,265		17,752	14,339			17,752						0001
Purchased Call/NFC/NFC161FST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/17/2023	03/19/2025	03/07/2024	Exercise	1	258,558	231.26	165,680		35,943	28,715			35,943						0001
Purchased Call/NFC/NFC0611IS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/25/2022	02/26/2024	02/28/2024	Exercise	1	1,840,387	253.4	88,589		47,280	40,439			47,280		(6,841)				0001
Purchased Call/NFC/NFC0611IS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2022	02/27/2024	02/29/2024	Exercise	1	1,484,925	253.4	69,911		39,969	34,477			39,969		(5,492)				0001
Purchased Call/NFC/NFC061XS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2022	03/14/2024	03/18/2024	Exercise	1	3,324,903	244.2	183,504		205,804	187,393			205,804		(18,411)				0001
Purchased Call/NFC/NFC261CSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2026	12/04/2024	Exercise	1	9,569,784	270.53	431,321	5,925	6,946	1,021			6,946						0001
Purchased Call/NFC/NFC261DS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	12/10/2024	Exercise	1	7,103,277	276.59	292,419	12,056	11,034	(1,022)			11,034						0001
Purchased Call/NFC/NFC261DSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2026	12/19/2024	Exercise	1	6,621,120	278.2	267,869	5,663	4,591	(1,072)			4,591						0001
Purchased Call/NFC/NFC161XSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/05/2024	02/05/2026	02/07/2024	Exercise	1	10,676,494	258.79	460,791	14,361	16,648	2,287			16,648						0001
Purchased Call/NFC/NFC161XSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2026	02/13/2024	Exercise	1	1,835,319	263.62	73,030	4,504	3,777	(728)			3,777						0001
Purchased Call/NFC/NFC161XST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2024	02/11/2026	02/13/2024	Exercise	1	4,482,532	263.62	112,783	44,242	40,893	(3,349)			40,893						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC1161YSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	02/23/2024	Exercise	1	7,648,645	254.45	321,481	37,519	44,008	6,489			44,008						0001
Purchased Call/NFC/NFC1161YSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	03/02/2026	03/05/2024	Exercise	1	2,424,748	265.01	86,812	10,233	11,602	1,369			11,602						0001
Purchased Call/AIP/AIP100RS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2025	05/01/2024	Exercise	1	51,180	2316.89	24,227		2,266	863			2,266						0001
Purchased Call/AIP/AIP100RST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/04/2025	09/26/2024	Exercise	1	45,571	2342.98	52,976		1,769	483			1,769						0001
Purchased Call/AIP/AIP100RSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/01/2023	09/02/2025	05/07/2024	Exercise	1	48,734	2342.98	33,762		1,767	397			1,767						0001
Purchased Call/NFC/NFC161FSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2023	03/20/2025	03/25/2024	Exercise	1	198,675	231.64	288,318		25,398	19,600			25,398		(1,448)				0001
Purchased Call/NFC/NFC1161GS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2025	04/08/2024	Exercise	1	124,437	233.82	211,708		15,084	11,624			15,084						0001
Purchased Call/NFC/NFC1161GS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/25/2025	04/30/2024	Exercise	1	274,019	234.08	93,767		33,160	25,454			33,160						0001
Purchased Call/NFC/NFC1161GSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/04/2023	04/04/2025	01/31/2024	Exercise	1	300,428	237.11	202,794		33,115	24,508			33,115						0001
Purchased Call/NFC/NFC1161GSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/07/2025	07/05/2024	Exercise	1	50,102	236.62	131,439		6,706	5,250			6,706						0001
Purchased Call/NFC/NFC1161GSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2025	03/14/2024	Exercise	1	155,320	236.62	189,561		14,576	10,055			14,576						0001
Purchased Call/NFC/NFC1161GSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/08/2025	04/24/2024	Exercise	1	156,141	236.62	39,499		9,502	4,941			9,502						0001
Purchased Call/NFC/NFC061XSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2022	03/20/2024	03/22/2024	Exercise	1	1,158,051	254.73	57,129		32,285	26,077			32,285		(6,208)				0001
Purchased Call/NFC/NFC061XSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2022	03/26/2024	03/28/2024	Exercise	1	912,532	257.34	42,958		11,562	6,545			11,562		(5,017)				0001
Purchased Call/AIM/AIM0003S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/08/2023	06/07/2024	06/11/2024	Exercise	1	540,430	2877.74	12,592		17,762	12,251			17,762		(5,511)				0001
Purchased Call/AIM/AIM0003SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/08/2024	08/12/2024	Exercise	1	293,844	2861.93	6,641		13,254	9,240			13,254		(4,014)				0001
Purchased Call/AIM/AIM000QS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	04/08/2021	04/08/2026	01/17/2024	Exercise	1	120,004	3184.76	6,396		743	(2,163)			743		(2,907)				0001
Purchased Call/NFC/NFC161ZS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/05/2024	03/05/2026	03/07/2024	Exercise	1	7,328,971	258.19	336,416	10,743	9,192	(1,551)			9,192						0001
Purchased Call/NFC/NFC161ZS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2024	03/06/2026	03/08/2024	Exercise	1	5,168,912	259.61	216,372	15,890	16,440	550			16,440						0001
Purchased Call/NFC/NFC161ZS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2024	03/10/2026	03/12/2024	Exercise	1	3,239,234	259.66	91,246	28,717	30,720	2,002			30,720						0001
Purchased Call/NFC/NFC161ZSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/11/2024	03/11/2026	03/13/2024	Exercise	1	7,608,123	258.86	343,195	13,464	15,219	1,756			15,219						0001
Purchased Call/NFC/NFC161ZSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/13/2024	03/13/2026	03/15/2024	Exercise	1	6,292,324	259.93	264,487	9,786	14,150	4,365			14,150						0001
Purchased Call/NFC/NFC161ZSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/19/2024	03/19/2026	03/21/2024	Exercise	1	5,213,725	259.53	238,570	7,608	9,249	1,642			9,249						0001
Purchased Call/NFC/NFC161ZST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2024	03/20/2026	03/22/2024	Exercise	1	4,181,510	261.83	170,520	10,846	11,780	934			11,780						0001
Purchased Call/AIP/AIP100SS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2025	03/20/2024	Exercise	1	83,580	2322.32	26,589		4,153	1,780			4,153						0001
Purchased Call/AIP/AIP100SSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/18/2025	05/02/2024	Exercise	1	230,332	2317.92	120,151		7,038	2,177			7,038						0001
Purchased Call/AIP/AIP100TSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	07/29/2024	Exercise	1	104,962	2283.77	78,206		6,354	3,298			6,354						0001
Purchased Call/NFC/NFC161HS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/13/2023	04/11/2025	02/02/2024	Exercise	1	327,561	236.98	210,714		34,049	24,364			34,049						0001
Purchased Call/NFC/NFC161HSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2023	04/17/2025	03/22/2024	Exercise	1	239,793	236.62	293,307		21,981	14,835			21,981						0001
Purchased Call/NFC/NFC161HSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/21/2023	04/23/2025	04/30/2024	Exercise	1	757,930	235.16	258,117		59,434	36,424			59,434						0001

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Purchased Call/NFC/NFC0612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/22/2022	04/23/2024	04/25/2024	Exercise	1	635,160	245.12	30,234		13,179	8,486			13,179		(4,693)				0001
Purchased Call/NFC/NFC0612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/29/2022	04/29/2024	05/01/2024	Exercise	1	2,464,398	241.25	120,126		113,461	93,771			113,461		(19,690)				0001
Purchased Call/NFC/NFC0612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/06/2022	05/07/2024	04/29/2024	Exercise	1	1,291,771	240.9	60,962		68,049	57,409			68,049		(10,640)				0001
Purchased Call/NFC/NFC2610SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/02/2024	04/02/2026	04/04/2024	Exercise	1	4,214,438	258.4	176,093	8,600	12,456	3,856			12,456						0001
Purchased Call/NFC/NFC2610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2024	04/06/2026	04/09/2024	Exercise	1	1,958,128	257.67	79,628	5,027	5,612	584			5,612						0001
Purchased Call/NFC/NFC2610SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2024	04/08/2026	04/10/2024	Exercise	1	8,189,856	257.51	352,103	10,909	10,176	(734)			10,176						0001
Purchased Call/NFC/NFC2610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	04/15/2024	Exercise	1	4,200,284	259.45	159,934	11,416	14,783	3,367			14,783						0001
Purchased Call/AIM/AIM0006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/20/2021	08/22/2028	06/20/2024	Exercise	1	456,007	3259.99	179,102		8,147	(10,972)			8,147						0001
Purchased Call/AIM/AIM0001S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/07/2022	01/08/2029	04/01/2024	Exercise	1	271,915	3207.3	182,520		5,840	(5,719)			5,840						0001
Purchased Call/AIM/AIM0001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/06/2022	05/08/2029	07/11/2024	Exercise	1	229,856	2986.7	42,788		12,791	3,140			12,791						0001
Purchased Call/AIM/AIM0001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/08/2022	06/08/2029	06/12/2024	Exercise	1	216,566	2985.47	46,771		11,064	1,811			11,064						0001
Purchased Call/AIM/AIM0002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/08/2022	08/08/2029	05/08/2024	Exercise	1	455,787	2967.36	36,698		26,330	7,089			26,330		(6,060)				0001
Purchased Call/AIM/AIM0002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/08/2022	09/07/2029	11/06/2024	Exercise	1	150,266	2898.09	132,537		11,550	5,328			11,550						0001
Purchased Call/AIM/AIM0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/08/2030	01/09/2024	Exercise	1	473,507	2892.35	46,112		38,117	14,888			38,117						0001
Purchased Call/AIP/AIP100TSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/02/2025	05/13/2024	Exercise	1	145,346	2269.97	70,569		9,816	6,016			9,816						0001
Purchased Call/AIP/AIP100TSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2025	05/10/2024	Exercise	1	138,586	2272.65	69,293		8,900	4,854			8,900						0001
Purchased Call/NFC/NFC0612SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2022	05/08/2024	05/10/2024	Exercise	1	2,333,355	240.9	101,000		123,724	105,926			123,724		(17,798)				0001
Purchased Call/NFC/NFC1610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/13/2022	05/14/2024	03/08/2024	Exercise	1	1,942,432	239.58	92,160		145,076	128,110			145,076		(16,966)				0001
Purchased Call/NFC/NFC1610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/20/2022	05/21/2024	05/23/2024	Exercise	1	2,003,806	236.46	95,663		215,265	196,696			215,265		(18,569)				0001
Purchased Call/NFC/NFC2611SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/23/2024	04/23/2026	04/25/2024	Exercise	1	5,792,520	250.21	169,455	47,455	54,654	7,199			54,654		(29,283)				0001
Purchased Call/NFC/NFC2611SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/24/2024	04/24/2026	04/26/2024	Exercise	1	3,628,407	250.72	153,633	4,708	8,481	3,773			8,481						0001
Purchased Call/NFC/NFC2611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	04/30/2024	Exercise	1	6,172,334	251.93	253,095	13,106	20,055	6,949			20,055						0001
Purchased Call/NFC/NFC2611SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2024	04/27/2026	04/30/2024	Exercise	1	2,816,481	251.93	86,512	20,255	29,832	9,577			29,832						0001
Purchased Call/NFC/NFC2612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2024	05/01/2026	05/07/2024	Exercise	1	7,131,825	252.56	284,281	23,792	29,498	5,706			29,498						0001
Purchased Call/AIM/AIM0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2030	08/23/2024	Exercise	1	66,306	2816.72	121,721		6,678	3,273			6,678						0001
Purchased Call/AIM/AIM0004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2031	01/24/2024	Exercise	1	1,929,185	2890.85	49,659	29,447	29,342	(105)			29,342						0001
Purchased Call/AIM/AIM0005S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2031	09/10/2024	Exercise	1	1,410,769	3021.52	77,879	4,653	5,352	699			5,352						0001
Purchased Call/SBC/SBC0171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/24/2024	Exercise	1	182,008	239.45	4,587		5,757	3,193			5,757		(2,565)				0001
Purchased Call/SBC/SBC0170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2025	01/10/2024	Exercise	1	1,329,157	240.41	19,923	6,543	5,465	(1,078)			5,465						0001
Purchased Call/AIP/AIP100VSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2025	01/03/2025	Exercise	1	76,223	2280.08	23,166		4,248	1,916			4,248						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP100VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/06/2025	07/02/2024	Exercise	1	170,875	2276.51	162,336		5,757	3,101			5,757						0001
Purchased Call/NFC/NFC1161HSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2025	04/30/2024	Exercise	1	463,057	230.16	296,813		70,571	56,332			70,571						0001
Purchased Call/NFC/NFC1611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/28/2025	01/30/2024	Exercise	1	431,319	237.86	251,911		49,725	36,658			49,725						0001
Purchased Call/NFC/NFC2612SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	05/13/2024	Exercise	1	6,178,761	253.96	271,011	4,856	7,777	2,920			7,777						0001
Purchased Call/NFC/NFC2612SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/10/2024	05/08/2026	05/14/2024	Exercise	1	4,972,251	254.59	224,682	2,274	3,644	1,370			3,644						0001
Purchased Call/NFC/NFC2612SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2024	05/13/2026	05/15/2024	Exercise	1	9,946,026	255.08	451,191	12,381	17,284	4,903			17,284						0001
Purchased Call/NFC/NFC2612SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/21/2024	05/21/2026	05/23/2024	Exercise	1	5,017,320	261.86	206,170	6,846	7,931	1,084			7,931						0001
Purchased Call/NFC/NFC2613SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2026	06/03/2024	Exercise	1	4,717,579	259.22	187,428	13,029	16,981	3,952			16,981						0001
Purchased Call/NFC/NFC2613SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/31/2024	06/01/2026	06/04/2024	Exercise	1	3,554,853	258.94	154,558	4,990	5,768	778			5,768						0001
Purchased Call/NFC/NFC1610SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/27/2022	05/28/2024	05/30/2024	Exercise	1	832,980	241.8	38,983		71,528	63,592			71,528		(7,936)				0001
Purchased Call/SBC/SBC0171S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/06/2021	08/08/2028	03/28/2024	Exercise	1	78,574	244.9	7,400		3,459	(325)			3,459						0001
Purchased Call/SBC/SBC0173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2021	11/22/2028	11/21/2024	Exercise	1	66,949	242.68	31,707		3,363	38			3,363						0001
Purchased Call/SBC/SBC0174SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2029	04/01/2024	Exercise	1	50,646	240.67	33,614		2,929	373			2,929						0001
Purchased Call/SBC/SBC0178SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/08/2029	06/12/2024	Exercise	1	206,673	231.68	55,900		15,624	5,332			15,624						0001
Purchased Call/SBC/SBC0174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2022	01/04/2024	01/08/2024	Expire	1	2,080,603	242.06	70,174			(290)					(290)				0001
Purchased Call/SBC/SBC0174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2022	01/05/2024	01/09/2024	Expire	1	1,197,641	240.67	43,083			(239)					(239)				0001
Purchased Call/AIP/AIP100XSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2025	07/22/2024	Exercise	1	109,382	2328.27	46,217		5,330	1,799			5,330						0001
Purchased Call/NFC/NFC161JS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2023	05/27/2025	07/15/2024	Exercise	1	171,629	248.27	76,720		15,184	9,841			15,184						0001
Purchased Call/NFC/NFC161KS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/06/2023	06/05/2025	07/12/2024	Exercise	1	125,363	249.28	164,429		11,829	7,820			11,829						0001
Purchased Call/NFC/NFC2613SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/05/2024	06/05/2026	06/07/2024	Exercise	1	5,006,679	263.05	216,696	4,638	5,486	847			5,486						0001
Purchased Call/NFC/NFC2613SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	06/10/2024	Exercise	1	5,809,842	262.93	240,186	11,245	13,517	2,272			13,517						0001
Purchased Call/NFC/NFC2614S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/12/2024	06/12/2026	06/14/2024	Exercise	1	5,767,585	269.06	226,938	13,696	12,315	(1,380)			12,315						0001
Purchased Call/NFC/NFC2614S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/14/2024	06/15/2026	06/18/2024	Exercise	1	4,812,889	270.44	177,074	16,712	17,695	983			17,695						0001
Purchased Call/NFC/NFC2614SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/21/2024	06/23/2026	06/25/2024	Exercise	1	4,404,655	269.73	185,326	5,561	5,528	(33)			5,528						0001
Purchased Call/NFC/NFC2614SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/24/2024	06/24/2026	06/26/2024	Exercise	1	8,304,138	265.98	378,851	11,530	12,968	1,438			12,968						0001
Purchased Call/SBC/SBC0175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2022	01/11/2024	01/16/2024	Expire	1	1,177,893	240.84	41,633			(575)					(575)				0001
Purchased Call/SBC/SBC0175S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2022	01/12/2024	01/17/2024	Exercise	1	1,610,531	239.54	47,384		1,421	696			1,421		(725)				0001
Purchased Call/SBC/SBC0175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	01/23/2024	Exercise	1	3,605,631	237.02	117,437		36,257	33,337			36,257		(2,920)				0001
Purchased Call/SBC/SBC0175SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2022	01/19/2024	01/23/2024	Exercise	1	1,870,242	235.04	65,871		34,719	33,073			34,719		(1,647)				0001
Purchased Call/SBC/SBC0175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2022	01/24/2024	01/26/2024	Exercise	1	2,560,414	235.19	92,257		47,011	44,090			47,011		(2,921)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC01759E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2022	01/25/2024	01/29/2024	Exercise	1	1,564,341	234.81	56,268		34,866	33,005			34,866		(1,861)				0001
Purchased Call/SBC/SBC01756J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2022	02/01/2024	01/19/2024	Exercise	1	2,362,984	237.21	84,420		30,044	26,433			30,044		(3,612)				0001
Purchased Call/SBC/SBC01756K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2022	02/02/2024	02/06/2024	Exercise	1	1,540,476	238.18	50,598		22,268	20,031			22,268		(2,237)				0001
Purchased Call/SBC/SBC01758L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	02/06/2024	Exercise	1	2,133,708	236.48	77,425		46,404	42,975			46,404		(3,428)				0001
Purchased Call/SBC/SBC01758M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2022	02/02/2024	01/09/2024	Exercise	1	2,299,939	236.45	82,727		49,969	46,304			49,969		(3,665)				0001
Purchased Call/SBC/SBC01758V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise	1	1,526,108	235.5	52,142		40,539	37,223			40,539		(3,315)				0001
Purchased Call/SBC/SBC01766Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/20/2024	02/22/2024	Exercise	1	1,188,551	234.47	41,385		35,480	32,623			35,480		(2,857)				0001
Purchased Call/SBC/SBC01766S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2022	02/23/2024	02/27/2024	Exercise	1	1,274,535	233.05	47,592		52,496	49,004			52,496		(3,492)				0001
Purchased Call/SBC/SBC01767T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	02/27/2024	Exercise	1	4,124,912	233.41	157,615		163,278	151,708			163,278		(11,570)				0001
Purchased Call/SBC/SBC01768B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2022	02/23/2024	01/22/2024	Exercise	1	2,335,464	234.89	82,073		76,331	70,311			76,331		(6,020)				0001
Purchased Call/SBC/SBC01769C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2022	03/01/2024	03/05/2024	Exercise	1	2,125,871	234.32	76,416		79,794	73,465			79,794		(6,329)				0001
Purchased Call/SBC/SBC01769D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2022	03/01/2024	03/05/2024	Exercise	1	1,929,766	234.33	65,600		72,347	66,906			72,347		(5,441)				0001
Purchased Call/SBC/SBC01769H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/07/2024	01/19/2024	Exercise	1	3,923,827	232.68	141,852		181,111	168,221			181,111		(12,890)				0001
Purchased Call/SBC/SBC01769J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2022	03/08/2024	03/04/2024	Exercise	1	2,615,500	233.38	92,995		113,689	105,092			113,689		(8,597)				0001
Purchased Call/SBC/SBC01769Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2022	03/15/2024	03/19/2024	Exercise	1	2,100,280	233.51	81,430		83,631	75,325			83,631		(8,306)				0001
Purchased Call/NFC/NFC161KSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/09/2023	06/10/2025	06/06/2024	Exercise	1	112,356	248.63	57,591		7,808	4,146			7,808						0001
Purchased Call/NFC/NFC161LS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZ0031MB27	06/23/2023	06/24/2025	08/15/2024	Exercise	1	305,922	249.59	95,306		22,845	12,497			22,845						0001
Purchased Call/SBC/SBC01769P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2022	03/15/2024	03/19/2024	Exercise	1	2,075,795	234.46	76,840		73,909	66,054			73,909		(7,855)				0001
Purchased Call/SBC/SBC01769R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/18/2024	01/11/2024	Exercise	1	2,052,846	235.11	74,037		73,078	65,222			73,078		(7,856)				0001
Purchased Call/SBC/SBC01769Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	02/01/2024	Exercise	1	6,685,289	236.19	249,936		260,232	230,330			260,232		(29,903)				0001
Purchased Call/SBC/SBC01773S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2022	03/28/2024	04/01/2024	Exercise	1	2,486,996	235.98	90,237		99,937	89,077			99,937		(10,859)				0001
Purchased Call/SBC/SBC01773S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2022	04/04/2024	01/25/2024	Exercise	1	6,771,582	236.35	235,931		188,260	157,782			188,260		(30,478)				0001
Purchased Call/SBC/SBC01773S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2022	04/05/2024	01/12/2024	Exercise	1	2,546,025	235.96	80,856	2,325	76,602	63,725			76,602		(12,878)				0001
Purchased Call/SBC/SBC01773S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/07/2022	04/05/2024	04/09/2024	Exercise	1	2,508,084	235.88	89,099		83,056	71,374			83,056		(11,682)				0001
Purchased Call/SBC/SBC01775A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/05/2024	01/30/2024	Exercise	1	3,873,349	235.95	136,965		126,543	108,555			126,543		(17,988)				0001
Purchased Call/SBC/SBC01775E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/13/2022	04/12/2024	03/15/2024	Exercise	1	3,559,441	235.13	126,222		90,356	72,610			90,356		(17,746)				0001
Purchased Call/SBC/SBC01775F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	04/05/2024	Exercise	1	2,317,420	235.5	79,289		55,343	44,179			55,343		(11,164)				0001
Purchased Call/SBC/SBC01775H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/15/2024	04/17/2024	Exercise	1	1,501,275	234.85	54,676		32,942	25,026			32,942		(7,916)				0001
Purchased Call/SBC/SBC01775I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2022	04/18/2024	01/23/2024	Exercise	1	6,621,049	234.78	251,525		132,472	95,126			132,472		(37,345)				0001
Purchased Call/SBC/SBC01775J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2022	04/19/2024	04/23/2024	Exercise	1	3,144,524	235.89	114,630		48,100	30,919			48,100		(17,180)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC01779K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	02/29/2024	Exercise	1	2,945,988	236.48	91,535		38,252	24,465			38,252		(13,788)				0001
Purchased Call/SBC/SBC01778O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2022	04/22/2024	02/08/2024	Exercise	1	3,160,224	234.29	106,666		79,184	62,665			79,184		(16,519)				0001
Purchased Call/SBC/SBC01779P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2022	04/25/2024	01/30/2024	Exercise	1	3,701,388	234.5	122,588		90,546	71,149			90,546		(19,397)				0001
Purchased Call/SBC/SBC01778R	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2022	04/26/2024	04/05/2024	Exercise	1	3,348,666	233.46	124,017		108,477	88,624			108,477		(19,853)				0001
Purchased Call/SBC/SBC01778S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/26/2024	04/30/2024	Exercise	1	1,866,925	234.55	58,224		51,103	41,770			51,103		(9,333)				0001
Purchased Call/SBC/SBC01778T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2022	04/29/2024	05/01/2024	Exercise	1	2,212,256	232.63	77,317		83,517	70,840			83,517		(12,677)				0001
Purchased Call/AIP/AIP100ZSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	01/23/2024	Exercise	1	2,676,266	2362.53	83,099	3,490	4,021	532			4,021						0001
Purchased Call/SBC/SBC01778U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2022	05/02/2024	01/05/2024	Exercise	1	5,995,408	232.41	215,533		210,866	174,716			210,866		(36,149)				0001
Purchased Call/SBC/SBC01778W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	03/07/2024	Exercise	1	2,832,075	233.55	89,876		93,821	78,551			93,821		(15,270)				0001
Purchased Call/SBC/SBC01778Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/03/2024	02/23/2024	Exercise	1	2,377,210	232.09	80,834		93,895	80,111			93,895		(13,784)				0001
Purchased Call/SBC/SBC01778Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2022	05/06/2024	01/11/2024	Exercise	1	3,996,174	231.93	133,294		173,264	150,086			173,264		(23,178)				0001
Purchased Call/SBC/SBC01780O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2022	05/09/2024	01/08/2024	Exercise	1	3,224,341	231.08	112,430		164,100	143,534			164,100		(20,567)				0001
Purchased Call/SBC/SBC01782Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2022	05/10/2024	01/16/2024	Exercise	1	2,913,847	230.95	100,238		149,144	131,185			149,144		(17,959)				0001
Purchased Call/SBC/SBC01783	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2022	05/10/2024	02/22/2024	Exercise	1	1,696,188	230.52	60,993		90,265	79,307			90,265		(10,957)				0001
Purchased Call/SBC/SBC01785	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2022	05/13/2024	05/15/2024	Exercise	1	2,057,756	231.1	72,453		102,818	89,527			102,818		(13,291)				0001
Purchased Call/SBC/SBC01786	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2022	05/16/2024	04/04/2024	Exercise	1	6,180,470	230.98	221,716		343,115	301,649			343,115		(41,466)				0001
Purchased Call/SBC/SBC01789	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2022	05/17/2024	04/23/2024	Exercise	1	2,685,268	230.07	98,690		163,545	144,756			163,545		(18,789)				0001
Purchased Call/SBC/SBC01780D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/23/2024	03/27/2024	Exercise	1	2,689,412	230.45	97,616		131,257	112,033			131,257		(19,223)				0001
Purchased Call/SBC/SBC01786F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	05/29/2024	Exercise	1	1,744,060	230.18	67,541		90,278	76,850			90,278		(13,428)				0001
Purchased Call/SBC/SBC01786G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	04/30/2024	Exercise	1	2,073,914	230.62	80,189		102,923	86,905			102,923		(16,019)				0001
Purchased Call/SBC/SBC01786I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2022	05/24/2024	02/01/2024	Exercise	1	3,593,850	232.62	122,840		146,227	121,688			146,227		(24,539)				0001
Purchased Call/SBC/SBC01786J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	05/08/2024	Exercise	1	2,594,552	232.46	93,000		113,670	94,281			113,670		(19,389)				0001
Purchased Call/SBC/SBC01786K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/30/2024	06/03/2024	Exercise	1	789,972	232.62	27,560		29,578	23,883			29,578		(5,695)				0001
Purchased Call/SBC/SBC01786L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2022	05/31/2024	02/22/2024	Exercise	1	1,098,681	232.03	36,231		50,166	42,583			50,166		(7,583)				0001
Purchased Call/SBC/SBC01786M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	05/31/2024	05/06/2024	Exercise	1	1,957,860	232.89	64,246		81,768	68,309			81,768		(13,459)				0001
Purchased Call/SBC/SBC01780O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/06/2024	03/11/2024	Exercise	1	4,085,800	232	129,397		201,220	173,166			201,220		(28,054)				0001
Purchased Call/SBC/SBC01780Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	01/11/2024	Exercise	1	3,653,989	232.36	108,665		166,544	142,865			166,544		(23,680)				0001
Purchased Call/NFC/NFC161LSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	07/01/2025	09/06/2024	Exercise	1	51,209	252.92	70,957		2,579	846			2,579						0001
Purchased Call/NFC/NFC161LSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2023	07/03/2025	10/03/2024	Exercise	1	52,042	253.05	168,891		3,266	1,493			3,266						0001
Purchased Call/NFC/NFC161MS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2023	07/11/2025	02/29/2024	Exercise	1	159,815	254.45	264,932		9,737	4,210			9,737						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC1611MSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/15/2025	06/13/2024	Exercise	1	241,830	257.6	78,988		12,545	4,252			12,545						0001
Purchased Call/NFC/NFC1611MSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/17/2023	07/17/2025	06/24/2024	Exercise	1	217,551	259.32	298,348		10,528	2,890			10,528		(717)				0001
Purchased Call/SBC/SBC0178SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/05/2024	06/07/2024	Exercise	1	446,280	231.91	13,905		21,717	18,715			21,717		(3,002)				0001
Purchased Call/SBC/SBC0178SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/10/2024	06/12/2024	Exercise	1	1,363,216	229.06	45,264		83,434	73,364			83,434		(10,070)				0001
Purchased Call/SBC/SBC0178SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/13/2024	03/18/2024	Exercise	1	4,038,516	227.9	141,976		267,320	235,176			267,320		(32,145)				0001
Purchased Call/SBC/SBC0178SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	03/20/2024	Exercise	1	2,705,813	228.48	93,821		168,860	147,380			168,860		(21,480)				0001
Purchased Call/SBC/SBC0178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/14/2024	03/06/2024	Exercise	1	2,522,629	227.36	94,582		170,520	148,836			170,520		(21,684)				0001
Purchased Call/SBC/SBC0179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2022	06/17/2024	05/22/2024	Exercise	1	2,572,595	227.53	96,583		179,880	157,373			179,880		(22,506)				0001
Purchased Call/SBC/SBC0179S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	01/11/2024	Exercise	1	4,958,349	228.22	183,106		329,581	285,956			329,581		(43,625)				0001
Purchased Call/SBC/SBC0179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/18/2024	06/21/2024	Exercise	1	1,369,512	227.53	53,367		95,577	83,088			95,577		(12,489)				0001
Purchased Call/SBC/SBC0179S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2022	06/21/2024	04/03/2024	Exercise	1	1,080,914	228.26	40,001		74,560	64,991			74,560		(9,569)				0001
Purchased Call/SBC/SBC0179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/21/2024	05/20/2024	Exercise	1	1,246,143	228.64	44,830		83,519	72,768			83,519		(10,752)				0001
Purchased Call/SBC/SBC0179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/24/2024	06/26/2024	Exercise	1	2,312,979	229.84	77,679		146,983	127,967			146,983		(19,016)				0001
Purchased Call/SBC/SBC0179S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/27/2024	06/04/2024	Exercise	1	3,057,434	229.67	103,915		197,761	172,141			197,761		(25,620)				0001
Purchased Call/SBC/SBC0179SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/29/2022	06/28/2024	01/19/2024	Exercise	1	3,115,267	229.01	110,892		201,043	173,543			201,043		(27,500)				0001
Purchased Call/SBC/SBC0179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/05/2024	07/09/2024	Exercise	1	3,077,635	229.23	107,837		228,372	200,598			228,372		(27,774)				0001
Purchased Call/SBC/SBC0179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/01/2024	05/16/2024	Exercise	1	1,950,369	229.04	70,392		124,480	106,708			124,480		(17,772)				0001
Purchased Call/SBC/SBC0179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2022	07/03/2024	07/08/2024	Exercise	1	1,901,589	229.04	67,861		133,255	115,969			133,255		(17,286)				0001
Purchased Call/SBC/SBC0179SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2022	07/05/2024	07/09/2024	Exercise	1	1,713,786	229.25	60,599		127,010	111,392			127,010		(15,618)				0001
Purchased Call/AIP/AIP2001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/23/2026	02/27/2024	Exercise	1	3,140,039	2395.99	88,252	7,332	7,317	(15)			7,317						0001
Purchased Call/SBC/SBC0179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/08/2024	02/26/2024	Exercise	1	2,221,212	229.71	76,751		154,746	134,635			154,746		(20,111)				0001
Purchased Call/SBC/SBC0179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/05/2024	07/09/2024	Exercise	1	1,687,337	229.76	57,479		121,028	106,143			121,028		(14,886)				0001
Purchased Call/SBC/SBC0179SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/11/2024	01/09/2024	Exercise	1	2,444,808	229.27	88,140		177,142	153,717			177,142		(23,425)				0001
Purchased Call/SBC/SBC0179SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2022	07/10/2024	07/12/2024	Exercise	1	770,444	229.71	26,905		57,241	50,116			57,241		(7,125)				0001
Purchased Call/SBC/SBC0179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/12/2024	07/02/2024	Exercise	1	1,352,303	228.74	52,205		102,792	87,951			102,792		(14,841)				0001
Purchased Call/SBC/SBC0179SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/18/2024	05/23/2024	Exercise	1	5,595,293	229.37	218,747		429,310	369,193			429,310		(60,117)				0001
Purchased Call/SBC/SBC0179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/19/2024	03/21/2024	Exercise	1	2,008,413	231.37	70,276		126,993	107,519			126,993		(19,474)				0001
Purchased Call/SBC/SBC0179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/19/2024	05/23/2024	Exercise	1	4,346,673	230.83	157,199		289,076	245,622			289,076		(43,455)				0001
Purchased Call/SBC/SBC017AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/25/2024	02/14/2024	Exercise	1	2,010,426	231.08	77,770		108,160	85,972			108,160		(22,187)				0001
Purchased Call/SBC/SBC017AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/26/2024	03/28/2024	Exercise	1	2,492,150	230.4	100,431		153,954	125,200			153,954		(28,754)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2022	07/24/2024	07/26/2024	Exercise	1	1,101,691	231.16	42,277		60,395	48,416			60,395		(11,979)				0001
Purchased Call/SBC/SBC017AS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2022	07/26/2024	02/12/2024	Exercise	1	2,071,900	231.54	78,717		115,519	92,952			115,519		(22,567)				0001
Purchased Call/SBC/SBC017AS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	07/26/2024	07/30/2024	Exercise	1	1,992,251	232.37	74,134		105,342	84,005			105,342		(21,337)				0001
Purchased Call/SBC/SBC017AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	07/29/2024	01/04/2024	Exercise	1	2,746,126	233.21	98,099		139,358	110,836			139,358		(28,522)				0001
Purchased Call/SBC/SBC017AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	02/20/2024	Exercise	1	1,731,982	233.4	62,909		79,551	60,897			79,551		(18,655)				0001
Purchased Call/SBC/SBC017AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/02/2024	02/22/2024	Exercise	1	3,676,365	233.45	135,845		167,982	127,537			167,982		(40,445)				0001
Purchased Call/SBC/SBC017ASE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/05/2024	02/23/2024	Exercise	1	1,879,327	233.33	68,002		73,703	53,284			73,703		(20,418)				0001
Purchased Call/NFC/NFC2615S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/03/2024	07/02/2026	07/08/2024	Exercise	1	9,505,972	275.12	421,845	4,838	4,096	(742)			4,096						0001
Purchased Call/NFC/NFC2615SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	07/16/2024	Exercise	1	7,453,790	275.01	317,551	11,578	8,214	(3,364)			8,214						0001
Purchased Call/NFC/NFC2615SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2024	07/13/2026	07/16/2024	Exercise	1	6,377,811	275.01	228,160	29,421	22,966	(6,455)			22,966						0001
Purchased Call/NFC/NFC2615SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/17/2024	07/17/2026	07/19/2024	Exercise	1	7,608,765	269.35	296,774	25,283	21,002	(4,280)			21,002						0001
Purchased Call/AIP/AIP2001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	03/01/2024	03/03/2026	03/05/2024	Exercise	1	1,086,859	2401.18	31,324	2,543	1,885	(658)			1,885						0001
Purchased Call/NFC/NFC161NST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/11/2025	05/21/2024	Exercise	1	125,742	249.95	174,801		7,136	2,488			7,136						0001
Purchased Call/SBC/SBC017ASG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/08/2024	02/13/2024	Exercise	1	3,797,848	233.36	142,769		169,027	125,629			169,027		(43,398)				0001
Purchased Call/SBC/SBC017ASI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2022	08/09/2024	01/05/2024	Exercise	1	3,882,185	234.31	142,120		154,734	111,246			154,734		(43,488)				0001
Purchased Call/SBC/SBC017ASK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/15/2024	08/19/2024	Exercise	1	1,948,466	235.48	59,517		78,753	59,966			78,753		(18,787)				0001
Purchased Call/SBC/SBC017ASL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2022	08/16/2024	08/20/2024	Exercise	1	2,027,561	235.64	64,596		81,815	61,381			81,815		(20,434)				0001
Purchased Call/SBC/SBC017ASO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/09/2024	08/13/2024	Exercise	1	2,018,024	234.3	65,648		83,244	62,958			83,244		(20,286)				0001
Purchased Call/SBC/SBC017ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/16/2024	01/25/2024	Exercise	1	1,123,139	235.29	32,412		46,403	36,076			46,403		(10,327)				0001
Purchased Call/SBC/SBC017ASQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/19/2024	03/05/2024	Exercise	1	2,564,293	234.51	74,001		121,360	97,393			121,360		(23,966)				0001
Purchased Call/SBC/SBC017ASS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/22/2024	08/06/2024	Exercise	1	3,214,925	233.38	110,272		171,162	135,421			171,162		(35,741)				0001
Purchased Call/SBC/SBC017ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	02/28/2024	Exercise	1	2,331,990	233.08	71,575		133,681	110,130			133,681		(23,551)				0001
Purchased Call/SBC/SBC017ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/23/2024	01/09/2024	Exercise	1	2,324,473	233.99	69,555		120,581	97,799			120,581		(22,783)				0001
Purchased Call/SBC/SBC017ASX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2022	08/29/2024	02/22/2024	Exercise	1	5,566,397	231.93	181,703		332,864	271,907			332,864		(60,957)				0001
Purchased Call/SBC/SBC017ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	08/20/2024	Exercise	1	2,608,512	231.42	87,617		164,400	134,810			164,400		(29,591)				0001
Purchased Call/SBC/SBC017BS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/06/2024	06/21/2024	Exercise	1	2,068,452	230.53	66,748		144,944	121,736			144,944		(23,207)				0001
Purchased Call/SBC/SBC017BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	08/30/2024	05/07/2024	Exercise	1	1,204,976	230.58	39,714		79,709	66,173			79,709		(13,536)				0001
Purchased Call/SBC/SBC017BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	01/30/2024	Exercise	1	2,216,652	231.52	71,914		144,866	119,954			144,866		(24,912)				0001
Purchased Call/SBC/SBC017BS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/09/2022	09/05/2024	09/09/2024	Exercise	1	193,959	230.58	6,376		13,954	11,747			13,954		(2,207)				0001
Purchased Call/SBC/SBC017BSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2022	09/09/2024	09/11/2024	Exercise	1	1,174,625	232.57	33,754		75,133	63,315			75,133		(11,818)				0001

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Purchased Call/SBC/SBC017BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2022	09/12/2024	01/18/2024	Exercise	1	2,631,743	233.07	67,879		166,595	142,575			166,595		(24,020)				0001
Purchased Call/SBC/SBC017BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	08/16/2024	Exercise	1	2,434,791	230.52	72,138		196,060	170,393			196,060		(25,667)				0001
Purchased Call/SBC/SBC017BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/13/2024	05/20/2024	Exercise	1	2,947,455	229.98	87,556		244,936	213,604			244,936		(31,333)				0001
Purchased Call/SBC/SBC017BSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/16/2024	06/21/2024	Exercise	1	1,304,133	229.85	38,909		114,430	100,399			114,430		(14,031)				0001
Purchased Call/SBC/SBC017BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2022	09/19/2024	02/22/2024	Exercise	1	4,518,578	230.08	129,676		352,569	305,328			352,569		(47,241)				0001
Purchased Call/SBC/SBC017BSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	05/24/2024	Exercise	1	2,073,584	229.41	64,500		170,915	147,226			170,915		(23,689)				0001
Purchased Call/SBC/SBC017BSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2022	09/20/2024	09/06/2024	Exercise	1	2,132,570	228.12	69,142		189,790	164,372			189,790		(25,418)				0001
Purchased Call/SBC/SBC017BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2022	09/23/2024	03/28/2024	Exercise	1	5,726,567	227.36	190,012		534,896	465,124			534,896		(69,772)				0001
Purchased Call/SBC/SBC017BSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2022	09/26/2024	08/22/2024	Exercise	1	2,311,072	226.88	78,273		206,613	177,301			206,613		(29,311)				0001
Purchased Call/SBC/SBC017BSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2022	09/27/2024	01/09/2024	Exercise	1	2,599,948	226.4	87,328		247,634	214,787			247,634		(32,846)				0001
Purchased Call/SBC/SBC017BSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/27/2024	07/10/2024	Exercise	1	4,724,120	226.2	168,549		459,017	395,905			459,017		(63,112)				0001
Purchased Call/SBC/SBC017BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2022	09/30/2024	04/04/2024	Exercise	1	1,686,846	225.82	59,228		162,840	140,387			162,840		(22,453)				0001
Purchased Call/SBC/SBC017BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2022	10/03/2024	01/26/2024	Exercise	1	4,092,174	227.03	140,437		323,066	269,348			323,066		(53,718)				0001
Purchased Call/NFC/NFC161NSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/12/2025	08/15/2024	Exercise	1	127,137	249.95	135,796		3,315	1,398			3,315						0001
Purchased Call/NFC/NFC1610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/17/2023	08/15/2025	04/22/2024	Exercise	1	257,114	245.57	279,749		19,200	9,626			19,200						0001
Purchased Call/NFC/NFC1610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/19/2025	06/07/2024	Exercise	1	63,730	245.21	79,952		4,899	2,515			4,899						0001
Purchased Call/NFC/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/24/2023	08/22/2025	03/01/2024	Exercise	1	156,261	247.1	227,759		11,572	5,698			11,572						0001
Purchased Call/NFC/NFC1610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2025	03/04/2024	Exercise	1	429,442	254.15	80,996		7,875	2,800			7,875						0001
Purchased Call/NFC/NFC161PS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/02/2025	06/24/2024	Exercise	1	100,374	254.15	110,008		3,529	1,657			3,529						0001
Purchased Call/AIP/AIP2003S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/27/2024	03/27/2026	03/29/2024	Exercise	1	2,283,586	2437.24	74,764	1,316	1,028	(288)			1,028						0001
Purchased Call/AIP/AIP2003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/13/2026	04/16/2024	Exercise	1	1,581,860	2388.55	47,455	3,322	3,381	59			3,381						0001
Purchased Call/AIP/AIP2003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/14/2026	04/16/2024	Exercise	1	1,018,569	2388.55	32,826	1,055	1,280	225			1,280						0001
Purchased Call/SBC/SBC017BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	05/02/2024	Exercise	1	2,120,923	228.11	67,044		145,696	119,865			145,696		(25,831)				0001
Purchased Call/SBC/SBC017BSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2022	10/04/2024	02/08/2024	Exercise	1	1,077,591	227.87	33,927		75,689	62,591			75,689		(13,098)				0001
Purchased Call/SBC/SBC017BSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/04/2024	04/11/2024	Exercise	1	2,031,452	227.25	67,116		148,681	122,733			148,681		(25,948)				0001
Purchased Call/SBC/SBC017CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2022	10/07/2024	01/11/2024	Exercise	1	3,071,364	226.1	109,582		211,578	168,926			211,578		(42,651)				0001
Purchased Call/SBC/SBC017CS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	01/05/2024	Exercise	1	2,598,739	225.76	94,605		201,251	163,928			201,251		(37,324)				0001
Purchased Call/SBC/SBC017CS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2022	10/11/2024	02/15/2024	Exercise	1	4,392,860	225.64	158,067		344,112	281,887			344,112		(62,225)				0001
Purchased Call/SBC/SBC017CS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/11/2024	04/18/2024	Exercise	1	2,205,833	226.78	77,234		159,946	129,345			159,946		(30,601)				0001
Purchased Call/SBC/SBC017CS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/17/2024	06/21/2024	Exercise	1	3,085,412	226.83	123,173		241,650	191,027			241,650		(50,623)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC0017CS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2022	10/18/2024	01/29/2024	Exercise	1	1,677,986	227.19	58,262		121,633	98,229			121,633		(23,404)				0001
Purchased Call/SBC/SBC0017CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/18/2024	05/06/2024	Exercise	1	2,587,726	226.26	97,583		214,241	174,835			214,241		(39,406)				0001
Purchased Call/SBC/SBC0017CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2022	10/25/2024	10/29/2024	Exercise	1	1,465,414	228.64	51,888		93,864	72,290			93,864		(21,574)				0001
Purchased Call/SBC/SBC0017CSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2022	10/25/2024	07/01/2024	Exercise	1	1,675,995	228.34	59,813		109,934	84,416			109,934		(25,518)				0001
Purchased Call/SBC/SBC0017CSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	10/31/2024	02/23/2024	Exercise	1	3,643,030	229.13	110,837		213,293	166,881			213,293		(46,412)				0001
Purchased Call/SBC/SBC0017CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	10/28/2024	02/22/2024	Exercise	1	3,747,583	229.46	122,851		234,846	183,347			234,846		(51,499)				0001
Purchased Call/SBC/SBC0017CSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/02/2022	11/01/2024	01/05/2024	Exercise	1	1,623,885	228.89	50,024		94,284	73,231			94,284		(21,053)				0001
Purchased Call/SBC/SBC0017CSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2022	11/11/2024	08/09/2024	Exercise	1	1,871,756	230.64	62,764		123,306	96,069			123,306		(27,237)				0001
Purchased Call/NFC/NFC1610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2025	03/27/2024	Exercise	1	488,591	239.4	320,056		17,210	11,292			17,210		(5,918)				0001
Purchased Call/NFC/NFC1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/28/2023	09/26/2025	07/03/2024	Exercise	1	399,262	238.7	262,689		25,970	17,054			25,970		(8,916)				0001
Purchased Call/NFC/NFC2615SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	07/23/2024	Exercise	1	7,075,486	266.88	318,630	9,377	9,054	(324)			9,054						0001
Purchased Call/NFC/NFC2615SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/22/2024	07/22/2026	07/24/2024	Exercise	1	8,996,050	269.56	377,399	13,316	12,129	(1,186)			12,129						0001
Purchased Call/NFC/NFC2616S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2024	07/24/2026	07/30/2024	Exercise	1	5,963,267	263.12	251,281	12,966	13,936	970			13,936						0001
Purchased Call/NFC/NFC2616SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2026	08/02/2024	Exercise	1	6,529,352	265.42	250,713	18,127	18,084	(43)			18,084						0001
Purchased Call/NFC/NFC2617S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2024	08/10/2026	08/13/2024	Exercise	1	5,218,587	259.72	232,350	4,896	6,512	1,615			6,512						0001
Purchased Call/SBC/SBC0017CSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/14/2024	06/20/2024	Exercise	1	3,426,776	230.27	118,998		225,383	173,384			225,383		(51,999)				0001
Purchased Call/SBC/SBC0017DS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/16/2022	11/15/2024	02/21/2024	Exercise	1	4,743,765	230.48	159,453		290,891	220,820			290,891		(70,071)				0001
Purchased Call/SBC/SBC0017DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	02/28/2024	Exercise	1	1,568,541	230.25	53,289		97,277	73,824			97,277		(23,453)				0001
Purchased Call/SBC/SBC0017DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/21/2024	02/26/2024	Exercise	1	5,864,610	230.11	205,533		412,011	320,052			412,011		(91,959)				0001
Purchased Call/SBC/SBC0017DS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/23/2022	11/22/2024	05/28/2024	Exercise	1	2,916,833	230.45	101,747		211,640	165,881			211,640		(45,759)				0001
Purchased Call/SBC/SBC0017DS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024	05/02/2024	Exercise	1	5,520,770	230.01	200,124		452,183	360,980			452,183		(91,203)				0001
Purchased Call/SBC/SBC0017DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2022	11/27/2024	12/02/2024	Exercise	1	1,453,234	230.73	49,453		114,973	92,350			114,973		(22,624)				0001
Purchased Call/SBC/SBC0017DSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	11/29/2024	04/04/2024	Exercise	1	1,897,304	231.21	60,837		145,016	116,948			145,016		(28,067)				0001
Purchased Call/SBC/SBC0017DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2022	12/02/2024	01/25/2024	Exercise	1	2,071,753	231.05	64,866		157,677	127,610			157,677		(30,067)				0001
Purchased Call/SBC/SBC0017DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2022	12/05/2024	02/12/2024	Exercise	1	6,403,423	230.17	212,272		470,439	371,592			470,439		(98,846)				0001
Purchased Call/SBC/SBC0017DSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/06/2024	12/10/2024	Exercise	1	1,103,310	229.83	38,017		85,327	67,462			85,327		(17,865)				0001
Purchased Call/SBC/SBC0017DSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2022	12/09/2024	05/29/2024	Exercise	1	1,324,668	229.67	46,534		97,078	75,082			97,078		(21,997)				0001
Purchased Call/SBC/SBC0017DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	02/20/2024	Exercise	1	1,958,991	230.09	63,095		128,709	98,509			128,709		(30,201)				0001
Purchased Call/SBC/SBC0017DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2022	12/16/2024	02/05/2024	Exercise	1	2,120,925	228.63	70,631		148,737	114,610			148,737		(34,127)				0001
Purchased Call/SBC/SBC0017DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/19/2024	03/19/2024	Exercise	1	6,134,103	228.22	184,781	21,398	255,423	144,406			255,423		(111,017)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC017DSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2022	12/18/2024	12/20/2024	Exercise	1	581,274	228.63	19,373		27,794	18,414			27,794		(9,380)				0001
Purchased Call/NFC/NFC1610SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/29/2023	10/01/2025	07/18/2024	Exercise	1	100,287	238.96	60,694		12,536	8,528			12,536						0001
Purchased Call/NFC/NFC1610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/02/2023	10/02/2025	01/26/2024	Exercise	1	576,713	240.31	225,814		34,202	21,396			34,202		(7,045)				0001
Purchased Call/NFC/NFC161RS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2023	10/10/2025	02/13/2024	Exercise	1	433,010	242.55	347,869		39,691	22,294			39,691						0001
Purchased Call/NFC/NFC161RSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2023	10/17/2025	02/09/2024	Exercise	1	420,282	242.14	216,158		13,701	7,347			13,701						0001
Purchased Call/AIP/AIP2005S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/07/2026	05/09/2024	Exercise	1	2,361,456	2385.28	78,143	1,720	1,937	217			1,937						0001
Purchased Call/NFC/NFC2617SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	08/20/2024	Exercise	1	4,844,872	267.15	206,193	6,927	7,332	405			7,332						0001
Purchased Call/NFC/NFC2617SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2026	08/23/2024	Exercise	1	6,011,683	269.99	243,361	9,432	8,899	(533)			8,899						0001
Purchased Call/NFC/NFC2617SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2024	08/21/2026	08/26/2024	Exercise	1	7,206,262	266.18	324,669	5,713	5,811	98			5,811						0001
Purchased Call/NFC/NFC2617SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2024	08/25/2026	08/27/2024	Exercise	1	3,419,677	268.62	150,174	2,627	2,091	(536)			2,091						0001
Purchased Call/NFC/NFC2618SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2026	09/10/2024	Exercise	1	4,025,954	256.62	184,209	3,013	3,192	180			3,192						0001
Purchased Call/SBC/SBC017DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	01/25/2024	Exercise	1	4,749,098	228.11	169,926		225,165	141,511			225,165		(83,654)				0001
Purchased Call/SBC/SBC017DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2022	12/27/2024	02/13/2024	Exercise	1	5,342,974	227.9	183,381		252,607	161,233			252,607		(91,374)				0001
Purchased Call/SBC/SBC017ES2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2023	01/03/2025	01/09/2024	Exercise	1	204,588	228.06	107,573		14,286	10,572			14,286						0001
Purchased Call/SBC/SBC017ES8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2023	01/06/2025	01/19/2024	Exercise	1	240,670	229.2	68,576		13,702	9,420			13,702						0001
Purchased Call/SBC/SBC017ESB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2023	01/10/2025	11/14/2024	Exercise	1	51,124	230.88	45,288		3,246	2,314			3,246						0001
Purchased Call/SBC/SBC017ESS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2023	01/30/2025	02/01/2024	Exercise	1	241,119	232.19	168,953		13,474	8,685			13,474						0001
Purchased Call/SBC/SBC017ESW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2023	02/03/2025	02/09/2024	Exercise	1	266,161	234.1	121,854		14,038	9,120			14,038						0001
Purchased Call/SBC/SBC017ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2023	02/06/2025	01/04/2024	Exercise	1	235,385	233.8	192,335		11,757	7,148			11,757						0001
Purchased Call/NFC/NFC161RSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/21/2025	07/29/2024	Exercise	1	298,618	236.14	125,517		23,838	15,026			23,838						0001
Purchased Call/NFC/NFC161SSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2025	04/05/2024	Exercise	1	369,043	234.02	220,720		40,796	25,353			40,796						0001
Purchased Call/NFC/NFC2619SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2026	09/27/2024	Exercise	1	5,954,286	269.86	259,241	7,575	7,352	(223)			7,352						0001
Purchased Call/NFC/NFC2619SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2024	09/28/2026	10/01/2024	Exercise	1	6,176,661	269.91	273,321	4,988	5,040	52			5,040						0001
Purchased Call/NFC/NFC261AS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2024	10/09/2026	10/15/2024	Exercise	1	8,660,201	271.71	363,743	17,813	18,656	842			18,656						0001
Purchased Call/NFC/NFC261AS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	10/16/2024	Exercise	1	9,659,319	272.06	380,678	34,638	34,778	141			34,778						0001
Purchased Call/NFC/NFC261AS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	10/25/2024	Exercise	1	6,131,888	267.42	278,588	6,297	6,973	676			6,973						0001
Purchased Call/NFC/NFC261ASV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2026	10/29/2024	Exercise	1	6,561,424	271.92	211,230	46,437	49,118	2,681			49,118						0001
Purchased Call/SBC/SBC017FS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/13/2023	02/10/2025	01/16/2024	Exercise	1	252,938	233.3	108,153		9,362	4,306			9,362						0001
Purchased Call/SBC/SBC017FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2023	02/14/2025	09/19/2024	Exercise	1	50,374	234.32	72,312		3,255	2,331			3,255						0001
Purchased Call/SBC/SBC017FST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2025	04/11/2024	Exercise	1	416,531	228.54	184,449		27,271	18,136			27,271						0001

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Purchased Call/SBC/SBC017F9II	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/14/2025	04/25/2024	Exercise	1	104,756	229.93	104,152		7,010	4,932			7,010						0001
Purchased Call/SBC/SBC017F9Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	02/06/2024	Exercise	1	801,670	229.42	248,627		52,857	34,742			52,857						0001
Purchased Call/SBC/SBC017G83	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2023	03/21/2025	03/04/2024	Exercise	1	166,090	229.77	166,432		10,124	6,560			10,124						0001
Purchased Call/SBC/SBC017G9G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/04/2025	05/24/2024	Exercise	1	349,699	231.41	89,540		19,173	11,498			19,173						0001
Purchased Call/SBC/SBC017GJJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2023	04/11/2025	07/05/2024	Exercise	1	50,175	231.39	100,937		3,064	1,990			3,064						0001
Purchased Call/SBC/SBC017H64	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/11/2023	05/09/2025	01/16/2024	Exercise	1	50,512	231.88	93,254		2,305	1,097			2,305						0001
Purchased Call/NFC/NFC1611TS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/13/2023	11/13/2025	07/10/2024	Exercise	1	70,857	244.52	269,336		8,123	5,186			8,123						0001
Purchased Call/SBC/SBC017H5F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2023	05/23/2025	07/26/2024	Exercise	1	120,934	232.19	39,962		6,464	3,573			6,464						0001
Purchased Call/SBC/SBC017H5M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/05/2023	06/02/2025	08/26/2024	Exercise	1	58,215	234.72	68,769		3,018	1,594			3,018						0001
Purchased Call/SBC/SBC0171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/23/2023	06/23/2025	07/05/2024	Exercise	1	107,629	236.34	77,966		5,437	2,700			5,437						0001
Purchased Call/SBC/SBC0171S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	02/01/2024	Exercise	1	100,539	236.67	93,157		3,937	1,373			3,937						0001
Purchased Call/SBC/SBC0171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2023	06/27/2025	05/02/2024	Exercise	1	178,289	236.84	114,397		6,388	1,885			6,388						0001
Purchased Call/SBC/SBC0171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2023	07/03/2025	04/25/2024	Exercise	1	435,660	238.06	99,313		20,971	10,054			20,971						0001
Purchased Call/SBC/SBC0171SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/06/2023	07/03/2025	04/11/2024	Exercise	1	351,128	237	105,926		14,086	5,034			14,086						0001
Purchased Call/SBC/SBC0171SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/16/2025	05/09/2024	Exercise	1	589,355	238.72	63,492		21,657	6,073			21,657						0001
Purchased Call/NFC/NFC1617SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2022	10/15/2024	01/24/2024	Exercise	1	1,752,576	215.65	81,607		438,685	406,196			438,685		(32,489)				0001
Purchased Call/NFC/NFC261BSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/05/2024	11/05/2026	11/07/2024	Exercise	1	3,400,447	268.27	150,918	9,881	8,351	(1,530)			8,351						0001
Purchased Call/NFC/NFC261BSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	11/13/2024	Exercise	1	14,413,578	276.03	645,137	5,268	4,132	(1,136)			4,132						0001
Purchased Call/NFC/NFC261BSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2026	11/19/2024	Exercise	1	10,019,442	261.76	353,284	57,896	79,435	21,539			79,435						0001
Purchased Call/NFC/NFC261BSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2024	11/13/2026	11/19/2024	Exercise	1	10,303,009	261.76	466,231	10,830	12,417	1,587			12,417						0001
Purchased Call/AIP/AIP2006SII	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/12/2026	06/14/2024	Exercise	1	2,822,909	2405.14	82,365	6,224	5,072	(1,152)			5,072						0001
Purchased Call/AIP/AIP2006SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/12/2026	06/17/2024	Exercise	1	3,264,876	2397.17	109,467	1,402	1,560	158			1,560						0001
Purchased Call/NFC/NFC1611TSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/27/2023	11/26/2025	10/04/2024	Exercise	1	105,823	247.66	293,250		9,969	5,423			9,969						0001
Purchased Call/NFC/NFC161US0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2025	01/10/2024	Exercise	1	745,495	248.17	142,645		49,597	17,007			49,597						0001
Purchased Call/NFC/NFC161US1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	12/01/2025	07/15/2024	Exercise	1	131,562	248.17	159,007		12,895	7,156			12,895						0001
Purchased Call/NFC/NFC161USI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/11/2023	12/11/2025	01/11/2024	Exercise	1	262,032	250.47	297,968		11,103	4,168			11,103						0001
Purchased Call/SBC/SBC0171ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2023	07/18/2025	02/22/2024	Exercise	1	50,901	239.52	59,000		1,617	269			1,617						0001
Purchased Call/SBC/SBC0171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/23/2025	02/21/2024	Exercise	1	184,979	239.45	28,389		6,096	1,159			6,096						0001
Purchased Call/SBC/SBC017JS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	03/21/2024	Exercise	1	496,020	240.01	100,320		16,766	3,444			16,766						0001
Purchased Call/SBC/SBC017JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2023	08/01/2025	02/21/2024	Exercise	1	63,429	239.57	21,145		2,062	338			2,062						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC017JSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	03/14/2024	Exercise	1	237,075	238.96	138,033		7,288	773			7,288						0001
Purchased Call/SBC/SBC017JSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2023	08/08/2025	12/02/2024	Exercise	1	47,728	239.42	66,420		2,175	901			2,175						0001
Purchased Call/SBC/SBC017JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2023	08/14/2025	04/24/2024	Exercise	1	191,926	238.92	148,677		7,016	2,112			7,016						0001
Purchased Call/SBC/SBC017JSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2023	08/15/2025	04/18/2024	Exercise	1	101,536	236.57	123,549		3,904	1,077			3,904						0001
Purchased Call/SBC/SBC017JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/18/2025	08/14/2024	Exercise	1	116,580	236.5	105,749		5,544	2,281			5,544						0001
Purchased Call/SBC/SBC017JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/20/2025	02/23/2024	Exercise	1	1,242,979	236.5	107,015		66,953	32,140			66,953						0001
Purchased Call/SBC/SBC017JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	01/19/2024	Exercise	1	207,769	236.81	124,242		8,143	2,313			8,143						0001
Purchased Call/AIP/AIP2008S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/05/2024	07/02/2026	07/09/2024	Exercise	1	4,776,223	2424.66	164,020	1,454	1,239	(215)			1,239						0001
Purchased Call/AIP/AIP2008S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/08/2026	07/10/2024	Exercise	1	2,601,228	2429.73	79,040	5,326	5,496	170			5,496						0001
Purchased Call/AIP/AIP2008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	07/16/2024	Exercise	1	3,701,778	2440.66	120,891	3,409	2,580	(829)			2,580						0001
Purchased Call/NFC/NFC261CSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2024	11/27/2026	12/03/2024	Exercise	1	8,372,138	267.48	386,511	2,988	4,004	1,017			4,004						0001
Purchased Call/NFC/NFC261DS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2024	12/04/2026	12/10/2024	Exercise	1	9,542,891	276.59	408,124	6,638	7,099	460			7,099						0001
Purchased Call/NFC/NFC261DS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/09/2024	12/09/2026	12/11/2024	Exercise	1	7,335,758	274.15	320,119	2,891	2,978	87			2,978						0001
Purchased Call/NFC/NFC261ES2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2024	12/28/2026	12/31/2024	Exercise	1	9,726,924	272.58	420,684	13,864	13,030	(834)			13,030						0001
Purchased Call/AIM/AIM0002SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2023	02/08/2024	02/12/2024	Exercise	1	351,748	2891.31	7,563		1,813	1,021			1,813		(792)				0001
Purchased Call/AIM/AIM0002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2024	02/26/2024	Exercise	1	276,784	2852.23	5,785		6,182	5,353			6,182		(829)				0001
Purchased Call/AIM/AIM0003SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2024	07/24/2024	Exercise	1	180,313	2887.07	3,606		8,230	6,213			8,230		(2,017)				0001
Purchased Call/AIM/AIM0003SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2024	08/26/2024	Exercise	1	560,681	2816.72	12,671		42,082	33,936			42,082		(8,146)				0001
Purchased Call/AIP/AIP2009SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/30/2026	08/01/2024	Exercise	1	2,075,070	2380.27	66,843	3,969	3,543	(426)			3,543						0001
Purchased Call/AIP/AIP200AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/13/2026	08/15/2024	Exercise	1	1,841,164	2371.91	59,276	2,885	3,332	447			3,332						0001
Purchased Call/AIP/AIP200AS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	08/20/2024	Exercise	1	3,486,129	2385.01	118,664	2,007	2,226	219			2,226						0001
Purchased Call/NFC/NFC161VS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/21/2023	12/19/2025	04/05/2024	Exercise	1	317,999	257.05	359,690		9,639	472			9,639						0001
Purchased Call/NFC/NFC161VSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2024	01/05/2026	01/09/2024	Exercise	1	5,841,868	247.57	271,544	10,649	21,386	10,737			21,386						0001
Purchased Call/NFC/NFC161VSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2026	01/09/2024	Exercise	1	2,945,831	247.57	102,514	17,121	24,483	7,362			24,483						0001
Purchased Call/AIM/AIM0004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2024	12/24/2024	Exercise	1	219,481	2902.85	4,960		7,639	2,748			7,639		(4,891)				0001
Purchased Call/AIM/AIM0004SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2025	02/12/2024	Exercise	1	703,261	2906.21	6,987	4,489	5,052	563			5,052						0001
Purchased Call/AIM/AIM0005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	09/10/2024	Exercise	1	317,465	3021.52	4,495	1,594	1,598	4			1,598						0001
Purchased Call/AIM/AIM0009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2021	09/08/2028	03/15/2024	Exercise	1	200,054	3298.5	117,994		4,024	(4,421)			4,024						0001
Purchased Call/AIM/AIM0009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/08/2021	10/06/2028	05/16/2024	Exercise	1	220,031	3199.06	62,728		5,649	(3,630)			5,649						0001
Purchased Call/AIM/AIM0009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2021	11/22/2028	11/21/2024	Exercise	1	123,474	3250.17	61,773		2,944	(2,341)			2,944						0001

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Purchased Call/SBC/SBC017KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2023	08/28/2025	05/31/2024	Exercise	1	101,660	236.96	111,082		4,128	1,030			4,128						0001
Purchased Call/SBC/SBC017KSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/29/2025	04/04/2024	Exercise	1	217,682	238.05	206,255		10,007	3,785			10,007						0001
Purchased Call/SBC/SBC017KSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/10/2025	01/29/2024	Exercise	1	108,500	236.94	58,239		4,365	1,220			4,365						0001
Purchased Call/SBC/SBC017KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/08/2025	01/16/2024	Exercise	1	204,239	236.94	73,018		8,122	2,221			8,122						0001
Purchased Call/SBC/SBC017KSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	03/18/2024	Exercise	1	322,804	237.29	245,380		15,407	6,033			15,407						0001
Purchased Call/SBC/SBC017KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2023	09/12/2025	03/13/2024	Exercise	1	729,857	238.38	194,223		31,785	10,501			31,785						0001
Purchased Call/SBC/SBC017KSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/17/2025	02/08/2024	Exercise	1	318,243	237.47	86,352		12,719	3,415			12,719						0001
Purchased Call/SBC/SBC017KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2023	09/19/2025	03/22/2024	Exercise	1	124,726	236.57	140,434		5,985	2,333			5,985						0001
Purchased Call/AIP/AIP200ASZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	09/04/2024	Exercise	1	3,567,429	2395.52	117,713	2,058	1,936	(122)			1,936						0001
Purchased Call/AIP/AIP200BS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/03/2024	09/03/2026	09/05/2024	Exercise	1	3,303,049	2379.79	113,018	850	1,057	207			1,057						0001
Purchased Call/AIP/AIP200BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/09/2024	09/09/2026	09/11/2024	Exercise	1	3,425,968	2365.66	112,889	5,093	6,151	1,057			6,151						0001
Purchased Call/AIP/AIP200BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2026	09/13/2024	Exercise	1	3,586,605	2371.92	103,119	12,146	14,112	1,967			14,112						0001
Purchased Call/AIP/AIP200CS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/24/2024	09/24/2026	09/26/2024	Exercise	1	2,249,204	2400.1	64,808	7,408	7,595	187			7,595						0001
Purchased Call/SBC/SBC017KSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/19/2025	09/20/2024	Exercise	1	758,797	235.13	113,592		39,265	16,953			39,265						0001
Purchased Call/SBC/SBC017KSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/24/2025	03/01/2024	Exercise	1	277,940	234.76	65,330		13,872	5,656			13,872						0001
Purchased Call/SBC/SBC017LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2023	09/25/2025	05/31/2024	Exercise	1	373,174	234.93	174,347		19,642	9,408			19,642						0001
Purchased Call/SBC/SBC017LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	01/12/2024	Exercise	1	155,517	233.83	176,830		7,475	2,928			7,475						0001
Purchased Call/SBC/SBC017LSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2025	01/23/2024	Exercise	1	952,952	233.17	321,941		46,764	20,562			46,764						0001
Purchased Call/SBC/SBC017LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/10/2025	01/19/2024	Exercise	1	395,515	234.26	146,615		19,316	7,328			19,316						0001
Purchased Call/SBC/SBC017LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	01/22/2024	Exercise	1	341,776	233.17	229,114		17,974	7,550			17,974						0001
Purchased Call/AIM/AIM00025J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2022	12/07/2029	10/21/2024	Exercise	1	105,701	2886.42	13,480		9,264	4,696			9,264						0001
Purchased Call/AIM/AIM0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/08/2023	05/08/2030	03/14/2024	Exercise	1	72,607	2875.51	36,139		4,790	460			4,790						0001
Purchased Call/AIM/AIM0004SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/06/2031	06/11/2024	Exercise	1	3,164,325	2972.32	123,945	26,629	34,325	7,697			34,325						0001
Purchased Call/AIP/AIP200DSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2026	10/18/2024	Exercise	1	3,500,806	2420.79	119,955	2,455	2,316	(139)			2,316						0001
Purchased Call/SBC/SBC017LSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/20/2025	10/08/2024	Exercise	1	53,159	231.16	72,829		3,167	1,587			3,167						0001
Purchased Call/SBC/SBC017LSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2025	03/06/2024	Exercise	1	205,736	230.61	179,564		13,803	7,040			13,803						0001
Purchased Call/SBC/SBC017LSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/24/2025	01/08/2024	Exercise	1	495,212	231.58	148,573		17,128	7,716			17,128						0001
Purchased Call/SBC/SBC017MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/07/2025	03/06/2024	Exercise	1	532,833	233.33	359,297		28,666	11,745			28,666						0001
Purchased Call/SBC/SBC017MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	01/08/2024	Exercise	1	340,965	233.79	202,797		18,785	7,925			18,785						0001
Purchased Call/SBC/SBC017MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/19/2025	02/22/2024	Exercise	1	750,450	236.04	76,776		38,257	13,964			38,257						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SBC/SBC017M5V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/21/2025	02/07/2024	Exercise	1	789,606	236.75	246,378		35,112	9,411			35,112						0001
Purchased Call/NFC/NFC1161CS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/06/2023	01/06/2025	03/11/2024	Exercise	1	50,048	219.97	71,470		8,446	7,278			8,446						0001
Purchased Call/NFC/NFC1161CS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/06/2023	01/08/2025	02/14/2024	Exercise	1	150,156	219.97	227,435		20,527	16,993			20,527						0001
Purchased Call/SBC/SBC017F6A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/26/2024	Exercise	1	69,926	231.78	1,762		3,252	2,999			3,252		(252)				0001
Purchased Call/SBC/SBC017JS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	06/25/2024	Exercise	1	104,489	236.69	2,633		3,217	1,963			3,217		(1,255)				0001
Purchased Call/SBC/SBC017JSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	08/26/2024	Exercise	1	604,054	236.09	15,222		24,929	15,143			24,929		(9,786)				0001
Purchased Call/SBC/SBC017LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	10/10/2024	Exercise	1	178,258	233.19	4,492		6,999	3,522			6,999		(3,477)				0001
Purchased Call/SBC/SBC017M5T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/26/2024	Exercise	1	444,885	236.75	11,211		19,695	9,571			19,695		(10,124)				0001
Purchased Call/SBC/SBC017NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/24/2024	Expire	1	611,548	240.26	15,472		(15,257)				(15,257)						0001
Purchased Call/SBC/SBC017VSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2025	09/10/2024	Exercise	1	1,043,842	246.77	23,784	1,469	830	(639)			830						0001
Purchased Call/SBC/SBC0175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2029	08/02/2024	Exercise	1	115,052	234.08	7,962		8,537	2,682			8,537		(5,855)				0001
Purchased Call/SBC/SBC017M5X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/24/2023	11/24/2025	02/27/2024	Exercise	1	217,087	236.88	62,075		9,586	2,509			9,586						0001
Purchased Call/SBC/SBC017NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	01/10/2024	Exercise	1	944,843	237.16	124,149		38,078	6,922			38,078						0001
Purchased Call/SBC/SBC017NS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	01/12/2024	Exercise	1	359,206	237.68	97,677		11,099	1,110			11,099						0001
Purchased Call/SBC/SBC017NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/09/2025	09/12/2024	Exercise	1	52,757	237.14	64,792		2,897	1,132			2,897						0001
Purchased Call/SBC/SBC017NSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/08/2025	02/29/2024	Exercise	1	1,909,989	237.14	171,991		64,685	12,392			64,685						0001
Purchased Call/SBC/SBC017NSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2023	12/11/2025	01/10/2024	Exercise	1	189,187	237.44	148,917		8,675	2,156			8,675						0001
Purchased Call/SBC/SBC017NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2025	06/21/2024	Exercise	1	170,460	239.22	62,638		7,017	1,225			7,017						0001
Purchased Call/SBC/SBC017NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/15/2025	03/18/2024	Exercise	1	664,412	239.22	350,767		22,361	2,825			22,361						0001
Purchased Call/SBC/SBC017NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2023	12/18/2025	02/07/2024	Exercise	1	402,130	239.79	118,988		6,704	(648)			6,704						0001
Purchased Call/NFC/NFC161CSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/10/2023	01/10/2025	05/29/2024	Exercise	1	119,538	221.9	249,023		19,267	16,457			19,267						0001
Purchased Call/NFC/NFC161CSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/15/2025	02/23/2024	Exercise	1	114,935	225.61	66,895		17,465	14,777			17,465						0001
Purchased Call/AIP/AIP200ES0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	11/01/2024	Exercise	1	5,580,121	2408.17	194,376	1,463	1,693	230			1,693						0001
Purchased Call/AIP/AIP200ESK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/09/2026	11/13/2024	Exercise	1	8,050,744	2444.29	255,379	15,580	14,833	(747)			14,833						0001
Purchased Call/NFC/NFC1611YS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2024	02/19/2026	02/21/2024	Exercise	1	7,228,638	256.75	308,397	4,870	6,802	1,932			6,802						0001
Purchased Call/SBC/SBC017NSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/23/2025	01/25/2024	Exercise	1	842,311	240.26	225,610		28,173	(855)			28,173						0001
Purchased Call/SBC/SBC017NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/22/2025	01/25/2024	Exercise	1	153,742	240.26	136,720		5,683	384			5,683						0001
Purchased Call/SBC/SBC017NSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	08/29/2024	Exercise	1	352,389	240.68	164,508		2,133	305			2,133						0001
Purchased Call/SBC/SBC017NSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/29/2025	06/21/2024	Exercise	1	3,881,249	240.48	192,146		6,644	846			6,644						0001
Purchased Call/SBC/SBC017NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	01/05/2024	Exercise	1	3,365,841	240.55	79,250	14,919	14,029	(890)			14,029						0001

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Purchased Call/SBC/SBC0170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2024	01/02/2026	01/05/2024	Exercise	1	8,866,498	239.43	267,460	20,844	23,622	2,778			23,622						0001
Purchased Call/SBC/SBC0170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/05/2026	01/09/2024	Exercise	1	3,310,035	239.49	103,109	6,100	7,712	1,612			7,712						0001
Purchased Call/NFC/NFC161DSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2023	02/07/2025	01/09/2024	Exercise	1	104,825	232.17	312,305		10,187	7,588			10,187						0001
Purchased Call/AIP/AIP200FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/02/2024	12/02/2026	12/04/2024	Exercise	1	5,278,472	2452.31	172,737	7,459	7,463	4			7,463						0001
Purchased Call/NDX/NDX0051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/04/2024	11/13/2024	11/06/2024	Exercise	1	96,240,000	20961.779999999999	67,368	179,285	111,917				179,285		(67,368)				0001
Purchased Call/NDX/NDX0130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/29/2024	08/07/2024	07/31/2024	Expire	1	38,400,000	20012.459999999999		26,880	(26,880)				(26,880)						0001
Purchased Call/SBC/SBC0174SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	01/09/2024	Expire	1	2,323,978	240.59	84,911		(469)				(469)						0001
Purchased Call/SBC/SBC0174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2022	01/10/2024	01/12/2024	Expire	1	4,759,209	240.46	177,351		(2,199)				(2,199)						0001
Purchased Call/SBC/SBC0175S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	01/08/2024	Exercise	1	2,127,544	240.82	72,034	137	(959)				137		(1,096)				0001
Purchased Call/SBC/SBC0175S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/12/2024	01/17/2024	Expire	1	2,398,753	240.17	78,103		(1,190)				(1,190)						0001
Purchased Call/SBC/SBC0175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/18/2024	01/22/2024	Exercise	1	5,389,841	237.64	183,973	16,548	12,224				16,548		(4,324)				0001
Purchased Call/NFC/NFC161ESM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/25/2025	04/15/2024	Exercise	1	435,894	227.15	108,172	59,847	48,353				59,847						0001
Purchased Call/NFC/NFC161ESW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2023	02/28/2025	03/06/2024	Exercise	1	348,232	226.6	278,314	54,634	45,405				54,634						0001
Purchased Call/NFC/NFC161FS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2023	03/06/2025	04/04/2024	Exercise	1	346,004	231.32	219,867	35,483	26,992				35,483						0001
Purchased Call/SBC/SBC0170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2024	01/09/2026	01/12/2024	Exercise	1	11,982,158	239.99	375,200	17,107	17,565	458			17,565						0001
Purchased Call/SBC/SBC0170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/13/2026	01/17/2024	Exercise	1	2,958,118	239.75	58,186	22,231	24,145	1,915			24,145						0001
Purchased Call/SBC/SBC0170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	01/19/2024	Exercise	1	10,662,407	238.94	344,017	4,922	6,019	1,098			6,019						0001
Purchased Call/SBC/SBC0170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2024	01/16/2026	01/19/2024	Exercise	1	5,555,974	238.13	167,845	14,104	18,387	4,283			18,387						0001
Purchased Call/SBC/SBC0170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2024	01/16/2026	01/22/2024	Exercise	1	9,254,987	238.37	302,728	12,979	13,779	801			13,779						0001
Purchased Call/SBC/SBC0170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/16/2026	01/23/2024	Exercise	1	4,907,028	239.4	54,710	57,315	63,040	5,725			63,040						0001
Purchased Call/SBC/SBC0170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/21/2026	01/23/2024	Exercise	1	2,435,031	239.4	81,131	1,825	2,128	303			2,128						0001
Purchased Call/SBC/SBC0170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	01/29/2024	Exercise	1	5,887,005	240.04	81,132	61,980	62,547	567			62,547		(49,238)				0001
Purchased Call/SBC/SBC0170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2024	01/26/2026	01/30/2024	Exercise	1	8,063,802	240.23	149,089	66,190	67,051	861			67,051						0001
Purchased Call/SBC/SBC0170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2024	01/30/2026	02/02/2024	Exercise	1	7,943,179	239.22	251,579	16,631	18,011	1,380			18,011						0001
Purchased Call/SBC/SBC017PS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2024	02/06/2026	02/09/2024	Exercise	1	4,112,847	241.38	102,624	19,943	19,035	(909)			19,035						0001
Purchased Call/NDX/NDX0130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/05/2024	11/08/2024	11/07/2024	Expire	1	193,344,000	18932	46,128		(46,128)				(46,128)						0001
Purchased Call/SBC/SBC0175SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	01/30/2024	Exercise	1	3,200,818	233.94	138,466	86,119	81,331				86,119		(4,788)				0001
Purchased Call/SBC/SBC0175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2022	02/07/2024	02/02/2024	Exercise	1	1,892,265	236.24	69,525	40,614	37,065				40,614		(3,550)				0001
Purchased Call/SBC/SBC0175SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2022	02/08/2024	01/25/2024	Exercise	1	3,393,540	236.45	125,207	73,120	66,558				73,120		(6,562)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC0175SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	02/01/2024	Exercise	1	5,075,034	237.42	160,742		96,154	87,491			96,154		(8,663)				0001
Purchased Call/SBC/SBC0175SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	02/13/2024	Exercise	1	2,457,566	236.34	81,380		58,107	53,717			58,107		(4,389)				0001
Purchased Call/SBC/SBC0175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2022	02/09/2024	02/13/2024	Exercise	1	2,404,023	235.32	86,109		67,507	62,840			67,507		(4,667)				0001
Purchased Call/SBC/SBC0175SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2022	02/13/2024	02/15/2024	Exercise	1	2,036,798	235.32	74,189		43,009	38,610			43,009		(4,399)				0001
Purchased Call/SBC/SBC0175SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/14/2024	02/16/2024	Exercise	1	2,719,725	234.84	96,852		73,878	67,971			73,878		(5,907)				0001
Purchased Call/SBC/SBC0176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/21/2024	02/23/2024	Exercise	1	2,936,753	234.47	99,425		91,239	84,245			91,239		(6,994)				0001
Purchased Call/SBC/SBC0176S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/16/2024	02/21/2024	Exercise	1	1,460,182	234.64	50,956		44,282	41,035			44,282		(3,247)				0001
Purchased Call/SBC/SBC0176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2022	02/22/2024	02/26/2024	Exercise	1	1,634,650	234.08	57,305		59,192	55,079			59,192		(4,113)				0001
Purchased Call/SBC/SBC0176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2022	03/04/2024	03/06/2024	Exercise	1	2,228,715	233.92	73,186		87,143	79,409			87,143		(7,734)				0001
Purchased Call/SBC/SBC0176ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/21/2024	03/21/2024	Exercise	1	4,196,411	235.03	154,067		178,865	161,912			178,865		(16,953)				0001
Purchased Call/SBC/SBC0176SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/23/2022	03/22/2024	01/10/2024	Exercise	1	2,090,238	235.51	72,086		77,309	69,255			77,309		(8,054)				0001
Purchased Call/SBC/SBC0176SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/24/2022	03/22/2024	03/26/2024	Exercise	1	1,282,467	234.88	47,826		51,411	46,067			51,411		(5,344)				0001
Purchased Call/SBC/SBC0176SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/22/2024	03/26/2024	Exercise	1	1,380,305	235.49	50,638		51,614	45,862			51,614		(5,753)				0001
Purchased Call/NFC/NFC161YSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/25/2026	02/27/2024	Exercise	1	5,038,693	260.05	87,080	71,022	82,337	11,316			82,337						0001
Purchased Call/NFC/NFC161FSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2025	10/18/2024	Exercise	1	51,987	224.79	50,617		9,771	8,345			9,771						0001
Purchased Call/NFC/NFC161FSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/16/2023	03/14/2025	03/25/2024	Exercise	1	198,026	231.81	240,355		16,439	12,822			16,439						0001
Purchased Call/NFC/NFC161GS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/21/2023	03/21/2025	03/20/2024	Exercise	1	231,163	233.68	206,059		27,020	20,641			27,020						0001
Purchased Call/SBC/SBC017PS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/11/2026	02/13/2024	Exercise	1	2,555,847	241.93	79,027	4,575	3,956	(619)			3,956						0001
Purchased Call/SBC/SBC017PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/09/2026	02/13/2024	Exercise	1	9,126,586	241.93	304,175	5,749	5,565	(183)			5,565						0001
Purchased Call/SBC/SBC017PSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	02/16/2024	Exercise	1	9,074,585	241.22	311,407	7,688	7,770	82			7,770						0001
Purchased Call/SBC/SBC017PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/13/2026	02/21/2024	Exercise	1	3,091,901	241.76	98,710	3,622	3,724	103			3,724						0001
Purchased Call/SBC/SBC017PSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/17/2026	02/21/2024	Exercise	1	1,657,245	241.76	46,872	5,069	5,125	.57			5,125						0001
Purchased Call/SBC/SBC017PSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/20/2024	02/20/2026	02/22/2024	Exercise	1	3,875,720	241.47	132,030	1,740	1,944	204			1,944						0001
Purchased Call/SBC/SBC017PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2024	02/20/2026	02/23/2024	Exercise	1	5,756,542	241.75	190,112	5,793	5,965	172			5,965						0001
Purchased Call/SBC/SBC017PST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2024	02/27/2026	03/01/2024	Exercise	1	3,072,002	242.32	73,483	16,152	15,254	(898)			15,254						0001
Purchased Call/SBC/SBC0170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2024	03/06/2026	03/11/2024	Exercise	1	6,659,340	243.48	212,091	8,670	7,682	(988)			7,682						0001
Purchased Call/SBC/SBC0177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2022	03/28/2024	01/05/2024	Exercise	1	2,990,520	236.64	102,956		110,549	98,175			110,549		(12,374)				0001
Purchased Call/SBC/SBC0177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2022	04/01/2024	04/03/2024	Exercise	1	2,226,227	236.25	79,279		80,375	70,433			80,375		(9,941)				0001
Purchased Call/SBC/SBC0177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2022	04/08/2024	01/31/2024	Exercise	1	2,609,617	235.97	87,984		87,894	75,983			87,894		(11,911)				0001
Purchased Call/SBC/SBC0177SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	04/30/2024	Exercise	1	979,218	233.35	35,328		31,978	26,337			31,978		(5,641)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC0177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/04/2022	05/03/2024	02/08/2024	Exercise	1	2,573,818	232.63	94,239		95,449	79,504			95,449		(15,945)				0001
Purchased Call/NFC/NFC1616S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/24/2023	03/24/2025	04/05/2024	Exercise	1	76,951	234.08	118,232		7,614	5,456			7,614						0001
Purchased Call/NFC/NFC1616SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/02/2025	07/22/2024	Exercise	1	50,303	238.04	170,101		5,797	4,387			5,797						0001
Purchased Call/NFC/NFC1612S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/08/2024	03/09/2026	03/12/2024	Exercise	1	3,493,410	259.66	149,337	5,627	7,648	2,021			7,648						0001
Purchased Call/NFC/NFC1612SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2026	03/25/2024	Exercise	1	7,614,653	262.57	327,215	5,706	6,900	1,195			6,900						0001
Purchased Call/NFC/NFC2610S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2026	03/27/2024	Exercise	1	12,421,174	261.84	518,221	16,097	18,028	1,931			18,028						0001
Purchased Call/SBC/SBC0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/09/2026	03/12/2024	Exercise	1	2,771,691	243.55	91,964	1,822	1,437	(384)			1,437						0001
Purchased Call/SBC/SBC0170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2024	03/06/2026	03/12/2024	Exercise	1	2,848,156	243.55	94,372	1,739	1,967	229			1,967						0001
Purchased Call/SBC/SBC0170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/11/2024	03/11/2026	03/13/2024	Exercise	1	4,794,571	243.51	138,664	14,033	13,099	(934)			13,099						0001
Purchased Call/SBC/SBC0170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/16/2026	03/19/2024	Exercise	1	2,015,883	242.81	55,858	6,643	7,327	684			7,327						0001
Purchased Call/SBC/SBC0170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/18/2024	03/18/2026	03/20/2024	Exercise	1	6,999,887	243.56	221,496	10,436	8,252	(2,184)			8,252						0001
Purchased Call/SBC/SBC0170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2024	03/20/2026	03/25/2024	Exercise	1	7,586,662	245.06	214,911	19,450	17,123	(2,327)			17,123						0001
Purchased Call/SBC/SBC0170SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/24/2026	03/26/2024	Exercise	1	1,328,683	244.3	41,121	1,755	1,864	110			1,864						0001
Purchased Call/SBC/SBC0170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	03/26/2024	Exercise	1	4,612,550	244.3	143,649	5,911	5,917	6			5,917						0001
Purchased Call/SBC/SBC0170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/25/2024	03/25/2026	03/27/2024	Exercise	1	4,316,878	243.85	140,140	3,840	3,354	(486)			3,354						0001
Purchased Call/SBC/SBC0170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/01/2024	04/01/2026	04/03/2024	Exercise	1	5,998,535	244.78	181,617	9,001	7,318	(1,683)			7,318						0001
Purchased Call/SBC/SBC0170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/03/2024	04/02/2026	04/05/2024	Exercise	1	3,463,609	244.1	107,638	5,069	4,539	(530)			4,539						0001
Purchased Call/SBC/SBC0170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/04/2024	04/02/2026	04/08/2024	Exercise	1	9,825,858	243.02	295,713	22,140	22,518	378			22,518						0001
Purchased Call/SBC/SBC0170SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/07/2026	04/09/2024	Exercise	1	4,119,887	243.69	130,955	4,700	3,761	(939)			3,761						0001
Purchased Call/SBC/SBC0171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	04/10/2024	Exercise	1	6,039,598	243.97	195,677	4,713	4,560	(154)			4,560						0001
Purchased Call/NFC/NFC1161HSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/14/2023	04/14/2025	05/30/2024	Exercise	1	181,847	236.61	133,307		20,666	15,270			20,666						0001
Purchased Call/SBC/SBC0178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2022	05/17/2024	02/07/2024	Exercise	1	4,798,372	231.5	154,642		258,468	229,272			258,468		(29,196)				0001
Purchased Call/SBC/SBC0178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/17/2024	05/07/2024	Exercise	1	2,103,714	229.88	75,694		129,879	115,538			129,879		(14,340)				0001
Purchased Call/SBC/SBC0178SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2022	05/20/2024	01/25/2024	Exercise	1	3,613,535	229.85	132,752		212,111	186,453			212,111		(25,657)				0001
Purchased Call/SBC/SBC0178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2022	05/22/2024	05/24/2024	Exercise	1	3,630,838	229.85	135,433		208,539	182,048			208,539		(26,491)				0001
Purchased Call/SBC/SBC0178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/07/2024	06/11/2024	Exercise	1	2,428,479	230.61	72,106		130,525	114,743			130,525		(15,782)				0001
Purchased Call/SBC/SBC0178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/15/2022	06/14/2024	06/18/2024	Exercise	1	1,970,591	227.84	69,516		128,747	112,842			128,747		(15,905)				0001
Purchased Call/SBC/SBC017RS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/13/2026	04/16/2024	Exercise	1	2,450,963	241.06	71,897	5,963	7,839	1,876			7,839						0001
Purchased Call/SBC/SBC017RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/17/2026	04/23/2024	Exercise	1	7,403,723	239.5	182,090	37,018	38,806	1,788			38,806						0001
Purchased Call/SBC/SBC017RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2024	04/22/2026	04/24/2024	Exercise	1	6,759,138	240.13	187,667	24,901	27,510	2,609			27,510						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017RSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	05/06/2024	Exercise	1	8,613,469	240.56	201,647	47,257	54,620	7,363			54,620						0001
Purchased Call/SBC/SBC017RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	05/07/2024	Exercise	1	2,842,248	241.26	93,673	1,766	1,749	(17)			1,749						0001
Purchased Call/SBC/SBC017RST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/01/2026	05/07/2024	Exercise	1	3,768,791	241.26	109,978	10,351	11,804	1,454			11,804						0001
Purchased Call/SBC/SBC017SS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/15/2026	05/21/2024	Exercise	1	6,330,356	244.17	202,406	5,719	5,300	(418)			5,300						0001
Purchased Call/SBC/SBC017SSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/17/2024	05/18/2026	05/21/2024	Exercise	1	3,109,882	244.17	97,358	4,500	4,453	(47)			4,453						0001
Purchased Call/SBC/SBC017SSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	05/24/2024	Exercise	1	9,183,750	243.05	285,344	8,605	7,983	(622)			7,983						0001
Purchased Call/NFC/NFC161FSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	03/13/2024	Exercise	1	2,379,894	224.79	89,722		360,717	343,415			360,717		(17,302)				0001
Purchased Call/NFC/NFC261089	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	04/01/2024	Exercise	1	15,510,277	261.08	641,002	35,151	43,447	8,296			43,447						0001
Purchased Call/NFC/NFC2610SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2024	03/31/2026	04/01/2024	Exercise	1	4,281,271	261.08	145,864	25,323	26,866	1,542			26,866						0001
Purchased Call/NFC/NFC2611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/15/2024	04/15/2026	04/17/2024	Exercise	1	5,563,401	253.3	245,141	3,817	7,174	3,358			7,174						0001
Purchased Call/NFC/NFC2611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2026	04/22/2024	Exercise	1	6,529,452	249.99	267,357	8,552	15,169	6,617			15,169						0001
Purchased Call/NFC/NFC1611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/05/2023	05/06/2025	07/22/2024	Exercise	1	108,880	237.64	90,098		13,117	9,746			13,117						0001
Purchased Call/NFC/NFC1611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2025	07/05/2024	Exercise	1	100,726	236.64	195,275		13,707	10,546			13,707						0001
Purchased Call/NFC/NFC1611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/09/2023	05/08/2025	03/13/2024	Exercise	1	50,828	237.99	213,206		4,444	2,932			4,444						0001
Purchased Call/NFC/NFC161JS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2025	02/06/2024	Exercise	1	50,108	239.96	187,820		4,101	2,527			4,101		(1,455)				0001
Purchased Call/SBC/SBC0179SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	03/25/2024	Exercise	1	2,038,518	228.94	73,817		133,426	115,060			133,426		(18,366)				0001
Purchased Call/SBC/SBC0179SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2022	06/26/2024	06/28/2024	Exercise	1	493,355	229.84	16,750		31,241	27,125			31,241		(4,116)				0001
Purchased Call/SBC/SBC0179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2022	06/28/2024	02/26/2024	Exercise	1	2,921,168	228.94	106,993		190,553	163,868			190,553		(26,685)				0001
Purchased Call/SBC/SBC0179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	01/19/2024	Exercise	1	2,756,039	229.02	102,781		209,141	181,713			209,141		(27,429)				0001
Purchased Call/SBC/SBC0179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/12/2024	07/16/2024	Exercise	1	2,258,907	228.94	88,468		174,032	150,345			174,032		(23,688)				0001
Purchased Call/SBC/SBC0179ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2022	07/15/2024	01/09/2024	Exercise	1	3,225,444	229.56	124,122		237,626	203,912			237,626		(33,714)				0001
Purchased Call/SBC/SBC0179SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2022	07/19/2024	07/23/2024	Exercise	1	1,098,302	230.53	39,578		74,713	63,739			74,713		(10,974)				0001
Purchased Call/SBC/SBC017SSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/26/2026	05/29/2024	Exercise	1	3,007,560	242.09	55,636	22,531	22,122	(408)			22,122						0001
Purchased Call/SBC/SBC0177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2024	06/10/2026	06/12/2024	Exercise	1	4,080,503	243.08	121,935	9,158	9,165	7			9,165						0001
Purchased Call/SBC/SBC0177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/15/2026	06/18/2024	Exercise	1	3,199,879	242.73	83,859	13,108	13,643	535			13,643						0001
Purchased Call/SBC/SBC0177S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	06/18/2024	Exercise	1	3,010,094	242.73	89,434	7,057	7,980	924			7,980						0001
Purchased Call/SBC/SBC0177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2024	06/17/2026	06/20/2024	Exercise	1	5,485,455	243.44	184,267	1,909	2,005	96			2,005						0001
Purchased Call/SBC/SBC0177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	06/21/2024	Exercise	1	4,596,998	243.41	155,424	1,725	2,217	492			2,217						0001
Purchased Call/SBC/SBC0177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/23/2026	06/25/2024	Exercise	1	1,821,367	243.98	57,894	2,500	2,284	(215)			2,284						0001
Purchased Call/SBC/SBC0177SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2024	06/24/2026	06/26/2024	Exercise	1	4,895,355	244.45	140,417	13,295	12,255	(1,040)			12,255						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC017TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/01/2024	07/01/2026	07/03/2024	Exercise	1	8,672,294	243.67	285,495	15,310	15,301	(10)			15,301						0001
Purchased Call/SBC/SBC017TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	07/09/2024	Exercise	1	2,234,837	246.24	73,132	1,873	1,298	(575)			1,298						0001
Purchased Call/NFC/NFC2611SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	04/23/2024	Exercise	1	5,380,066	245.9	235,008	9,581	18,619	9,038			18,619						0001
Purchased Call/NFC/NFC2611SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2024	04/28/2026	04/30/2024	Exercise	1	2,091,966	251.93	84,318	5,119	7,786	2,666			7,786						0001
Purchased Call/NFC/NFC2611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/29/2024	04/29/2026	05/01/2024	Exercise	1	8,290,895	252.36	327,396	11,413	17,837	6,424			17,837						0001
Purchased Call/NFC/NFC2612S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/03/2024	05/05/2026	05/07/2024	Exercise	1	2,736,964	252.56	93,551	15,490	19,023	3,533			19,023						0001
Purchased Call/NFC/NFC2612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2024	05/11/2026	05/14/2024	Exercise	1	2,719,254	254.59	115,039	3,528	4,826	1,299			4,826						0001
Purchased Call/NFC/NFC161JS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/19/2023	05/19/2025	03/27/2024	Exercise	1	115,551	245.76	155,524		9,956	6,423			9,956						0001
Purchased Call/NFC/NFC161JSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2023	05/29/2025	04/24/2024	Exercise	1	258,690	248.27	172,303		11,779	3,705			11,779						0001
Purchased Call/NFC/NFC161KSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2023	06/13/2025	02/29/2024	Exercise	1	162,337	251.51	161,525		11,177	5,911			11,177						0001
Purchased Call/SBC/SBC017AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/01/2024	03/06/2024	Exercise	1	5,388,125	233.04	193,251		286,896	229,600			286,896		(57,296)				0001
Purchased Call/SBC/SBC017ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	03/20/2024	Exercise	1	2,431,781	233.16	92,546		112,692	84,289			112,692		(28,402)				0001
Purchased Call/SBC/SBC017ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/12/2024	06/21/2024	Exercise	1	2,239,058	235.26	71,292		80,077	57,869			80,077		(22,209)				0001
Purchased Call/SBC/SBC017ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/17/2022	08/07/2024	08/09/2024	Exercise	1	61,020	233.33	2,382		2,511	1,785			2,511		(726)				0001
Purchased Call/SBC/SBC017ASN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2022	08/16/2024	03/21/2024	Exercise	1	1,566,315	235.3	47,612		65,876	50,778			65,876		(15,097)				0001
Purchased Call/SBC/SBC017AST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/21/2024	08/23/2024	Exercise	1	443,507	234.51	12,787		21,418	17,251			21,418		(4,167)				0001
Purchased Call/NFC/NFC2613S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2024	05/27/2026	05/29/2024	Exercise	1	2,923,633	262.25	104,459	12,529	14,355	1,826			14,355						0001
Purchased Call/NFC/NFC2613SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/04/2024	06/04/2026	06/06/2024	Exercise	1	4,107,746	260.06	183,081	6,326	8,410	2,084			8,410						0001
Purchased Call/NFC/NFC2613ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2024	06/05/2026	06/11/2024	Exercise	1	5,976,123	262.64	255,944	8,462	9,186	724			9,186						0001
Purchased Call/NFC/NFC2613SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/07/2024	06/09/2026	06/11/2024	Exercise	1	3,114,823	262.64	113,097	13,986	13,744	(243)			13,744						0001
Purchased Call/NFC/NFC2613SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/11/2024	06/11/2026	06/13/2024	Exercise	1	4,264,621	265.4	192,391	7,884	7,522	(362)			7,522						0001
Purchased Call/NFC/NFC161LSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/07/2025	07/22/2024	Exercise	1	468,210	250.4	147,210		26,083	9,914			26,083						0001
Purchased Call/NFC/NFC161LSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/08/2025	05/13/2024	Exercise	1	102,056	250.4	78,636		7,019	3,485			7,019						0001
Purchased Call/SBC/SBC017TSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/02/2026	07/09/2024	Exercise	1	5,120,260	246.24	161,823	6,035	4,337	(1,698)			4,337						0001
Purchased Call/SBC/SBC017TSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	07/12/2024	Exercise	1	2,220,024	246.78	54,939	9,935	7,535	(2,400)			7,535						0001
Purchased Call/SBC/SBC017US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2024	07/16/2026	07/19/2024	Exercise	1	1,947,922	248.14	28,263	18,603	14,454	(4,149)			14,454						0001
Purchased Call/SBC/SBC017US7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/20/2026	07/23/2024	Exercise	1	3,075,601	246.21	96,202	4,953	3,959	(994)			3,959						0001
Purchased Call/SBC/SBC017USE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/27/2026	07/30/2024	Exercise	1	2,718,985	244.66	70,988	11,426	11,986	560			11,986						0001
Purchased Call/SBC/SBC017USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/24/2026	07/30/2024	Exercise	1	4,714,915	244.66	143,874	10,249	9,240	(1,009)			9,240						0001
Purchased Call/SBC/SBC017USH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2024	07/29/2026	07/31/2024	Exercise	1	5,182,952	245.1	171,698	4,080	4,009	(70)			4,009						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017ASV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	04/26/2024	Exercise	1	1,476,092	233.27	47,151		76,276	60,879			76,276		(15,397)				0001
Purchased Call/SBC/SBC017ASZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2022	08/30/2024	09/04/2024	Exercise	1	766,238	231.08	25,013		49,549	41,075			49,549		(8,474)				0001
Purchased Call/SBC/SBC017BS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	08/30/2024	09/04/2024	Exercise	1	1,811,471	231.15	60,198		116,551	96,279			116,551		(20,272)				0001
Purchased Call/SBC/SBC017BS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	08/26/2024	08/28/2024	Exercise	1	517,624	232.27	15,259		31,948	26,809			31,948		(5,139)				0001
Purchased Call/SBC/SBC017BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2022	09/13/2024	03/19/2024	Exercise	1	2,011,718	230.41	57,544		162,573	142,018			162,573		(20,555)				0001
Purchased Call/NFC/NFC2614S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/14/2024	06/12/2026	06/18/2024	Exercise	1	7,585,977	270.44	320,599	8,907	7,584	(1,323)			7,584						0001
Purchased Call/NFC/NFC2614SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2024	06/30/2026	07/02/2024	Exercise	1	4,888,404	268.9	191,742	15,151	14,575	(576)			14,575						0001
Purchased Call/NFC/NFC2614SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2024	06/29/2026	07/02/2024	Exercise	1	6,597,043	268.9	260,787	19,029	18,800	(229)			18,800						0001
Purchased Call/NFC/NFC2615S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2024	07/08/2026	07/10/2024	Exercise	1	6,615,579	277.83	281,782	4,805	4,146	(660)			4,146						0001
Purchased Call/NFC/NFC161NS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/31/2023	07/31/2025	09/06/2024	Exercise	1	400,161	258.08	234,364		2,258	313			2,258						0001
Purchased Call/SBC/SBC017VS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2024	08/18/2026	08/20/2024	Exercise	1	1,392,238	245.15	42,446	3,062	2,954	(108)			2,954						0001
Purchased Call/SBC/SBC017VS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	08/21/2024	Exercise	1	9,552,766	245.64	300,313	15,958	15,629	(329)			15,629						0001
Purchased Call/SBC/SBC017VSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/31/2026	09/04/2024	Exercise	1	1,007,828	246.02	21,986	6,594	5,537	(1,057)			5,537						0001
Purchased Call/SBC/SBC017VSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/04/2026	09/10/2024	Exercise	1	7,995,845	246.77	270,372	7,053	4,922	(2,131)			4,922						0001
Purchased Call/SBC/SBC017WS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	09/25/2024	Exercise	1	12,497,875	248.71	422,417	6,776	4,534	(2,242)			4,534						0001
Purchased Call/SBC/SBC017BSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	05/13/2024	Exercise	1	2,046,866	228.65	65,086		174,046	150,160			174,046		(23,886)				0001
Purchased Call/SBC/SBC017BSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/27/2024	10/01/2024	Exercise	1	1,138,573	227.22	35,939		105,303	91,794			105,303		(13,509)				0001
Purchased Call/SBC/SBC017CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/10/2024	03/14/2024	Exercise	1	1,897,962	225.84	70,723		137,427	109,270			137,427		(28,157)				0001
Purchased Call/NFC/NFC2615S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/16/2024	07/16/2026	07/18/2024	Exercise	1	5,117,092	275.74	194,326	5,406	4,021	(1,385)			4,021						0001
Purchased Call/NFC/NFC2616S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/23/2024	07/23/2026	07/25/2024	Exercise	1	5,152,920	268.96	193,169	10,009	7,434	(2,574)			7,434						0001
Purchased Call/NFC/NFC2616SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2024	07/31/2026	08/05/2024	Exercise	1	6,223,027	262.42	252,806	16,141	18,028	1,887			18,028						0001
Purchased Call/NFC/NFC2616SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2024	08/04/2026	08/06/2024	Exercise	1	5,476,141	259.8	250,138	2,689	2,458	(231)			2,458						0001
Purchased Call/NFC/NFC2617SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/19/2024	08/19/2026	08/21/2024	Exercise	1	8,633,282	269.44	355,398	15,570	12,759	(2,811)			12,759						0001
Purchased Call/NFC/NFC2617SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/20/2024	08/20/2026	08/22/2024	Exercise	1	3,135,910	268.97	137,084	2,464	2,724	260			2,724						0001
Purchased Call/NFC/NFC2617SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2024	08/24/2026	08/27/2024	Exercise	1	3,876,217	268.62	160,346	7,760	7,156	(604)			7,156						0001
Purchased Call/NFC/NFC161NSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/06/2025	01/11/2024	Exercise	1	151,415	252.78	141,959		7,286	1,795			7,286						0001
Purchased Call/NFC/NFC1610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2025	06/06/2024	Exercise	1	104,726	249.86	225,447		7,152	3,505			7,152						0001
Purchased Call/SBC/SBC017WSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/11/2024	10/12/2026	10/16/2024	Exercise	1	4,044,957	243.31	135,322	2,923	3,601	678			3,601						0001
Purchased Call/SBC/SBC017XS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2024	10/16/2026	10/23/2024	Exercise	1	3,174,568	245.08	84,960	10,240	8,525	(1,716)			8,525						0001
Purchased Call/SBC/SBC017XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2024	10/20/2026	10/22/2024	Exercise	1	3,373,076	245.08	112,139	2,791	2,418	(373)			2,418						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC0173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2024	11/04/2026	11/06/2024	Exercise	1	5,755,452	242.44	204,216	3,166	3,868	703			3,868						0001
Purchased Call/SBC/SBC0173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2024	11/13/2026	11/19/2024	Exercise	1	7,119,736	244.64	237,878	5,282	5,534	253			5,534						0001
Purchased Call/SBC/SBC0173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/14/2024	08/19/2024	Exercise	1	2,737,662	225.91	102,216		217,686	176,840			217,686		(40,845)				0001
Purchased Call/SBC/SBC0173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/18/2024	10/22/2024	Exercise	1	1,152,768	226.67	43,167		93,637	76,193			93,637		(17,444)				0001
Purchased Call/SBC/SBC0173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2022	10/21/2024	02/26/2024	Exercise	1	2,679,830	227.26	103,280		195,916	153,739			195,916		(42,177)				0001
Purchased Call/SBC/SBC0173SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	10/25/2024	10/29/2024	Exercise	1	872,108	228.27	30,831		57,365	44,640			57,365		(12,725)				0001
Purchased Call/SBC/SBC0173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2022	10/30/2024	11/01/2024	Exercise	1	516,711	229.46	16,656		32,464	25,520			32,464		(6,944)				0001
Purchased Call/SBC/SBC0173SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/07/2024	05/23/2024	Exercise	1	2,327,693	227.76	80,598		177,333	142,897			177,333		(34,436)				0001
Purchased Call/SBC/SBC0173SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2022	11/08/2024	01/10/2024	Exercise	1	4,571,994	227.98	150,757		354,010	289,098			354,010		(64,912)				0001
Purchased Call/SBC/SBC0173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/15/2024	04/24/2024	Exercise	1	1,525,269	230.07	53,165		93,446	69,947			93,446		(23,499)				0001
Purchased Call/SBC/SBC0173S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2022	11/18/2024	08/22/2024	Exercise	1	6,414,941	230.23	221,522		418,401	319,302			418,401		(99,098)				0001
Purchased Call/SBC/SBC0173S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/22/2024	11/07/2024	Exercise	1	1,703,575	230.69	58,329		121,373	95,102			121,373		(26,271)				0001
Purchased Call/SBC/SBC0173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2022	12/06/2024	12/10/2024	Exercise	1	1,972,855	229.62	68,255		154,515	122,546			154,515		(31,969)				0001
Purchased Call/SBC/SBC0173SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	01/05/2024	Exercise	1	1,556,992	229.48	54,495		121,311	95,722			121,311		(25,589)				0001
Purchased Call/SBC/SBC0173SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2022	12/12/2024	03/06/2024	Exercise	1	5,878,237	230.12	204,522		415,125	317,644			415,125		(97,480)				0001
Purchased Call/SBC/SBC0173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2022	12/13/2024	05/17/2024	Exercise	1	3,631,168	230.47	121,947		234,254	176,128			234,254		(58,126)				0001
Purchased Call/SBC/SBC0173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/13/2024	12/17/2024	Exercise	1	989,413	229.11	32,957		69,985	54,174			69,985		(15,812)				0001
Purchased Call/SBC/SBC0173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	09/05/2024	Exercise	1	1,930,379	228.8	63,121		87,659	56,767			87,659		(30,892)				0001
Purchased Call/SBC/SBC0173SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/23/2022	12/20/2024	10/02/2024	Exercise	1	1,401,937	228.03	48,437		67,757	44,031			67,757		(23,726)				0001
Purchased Call/SBC/SBC0173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/28/2022	12/26/2024	12/30/2024	Exercise	1	260,580	228.24	8,449		12,417	8,233			12,417		(4,184)				0001
Purchased Call/SBC/SBC0173SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2022	12/27/2024	01/25/2024	Exercise	1	4,542,286	227.36	165,266		227,266	144,765			227,266		(82,500)				0001
Purchased Call/SBC/SBC0173S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	12/23/2024	12/26/2024	Exercise	1	164,129	228.24	7,228		7,540	3,820			7,540		(3,720)				0001
Purchased Call/SBC/SBC0173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/09/2025	12/02/2024	Exercise	1	49,161	229.35	117,501		4,188	3,298			4,188						0001
Purchased Call/SBC/SBC0173S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2023	01/24/2025	01/05/2024	Exercise	1	228,099	231.74	148,142		12,796	8,375			12,796						0001
Purchased Call/NFC/NFC1610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2025	01/16/2024	Exercise	1	108,155	252.84	272,936		6,932	2,895			6,932						0001
Purchased Call/NFC/NFC1610SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/31/2023	08/29/2025	03/05/2024	Exercise	1	261,824	254.25	222,756		17,047	7,317			17,047						0001
Purchased Call/NFC/NFC2617SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2024	08/28/2026	09/03/2024	Exercise	1	9,127,182	264.19	410,479	9,427	10,671	1,244			10,671						0001
Purchased Call/NFC/NFC2618S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2024	09/01/2026	09/04/2024	Exercise	1	3,900,640	266.58	172,899	2,597	3,114	517			3,114						0001
Purchased Call/NFC/NFC2618S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2024	08/31/2026	09/04/2024	Exercise	1	6,787,502	266.58	286,576	12,559	14,058	1,499			14,058						0001
Purchased Call/NFC/NFC2618SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2024	09/11/2026	09/18/2024	Exercise	1	7,180,133	264.78	314,626	9,978	10,967	989			10,967						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/27/2024	11/27/2026	12/02/2024	Exercise	1	10,326,595	248.98	336,495	11,189	5,066	(6,123)			5,066						0001
Purchased Call/SBC/SBC017YSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	12/03/2024	Exercise	1	4,008,696	248.56	81,985	28,358	24,814	(3,544)			24,814						0001
Purchased Call/CGM/CGM0404S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2024	01/09/2024	Expire	1	1,179,046	326.89	27,492			(152)			(152)						0001
Purchased Call/CGM/CGM0404S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	01/11/2022	01/10/2024	01/12/2024	Expire	1	4,204,916	324.73	111,902			(1,387)			(1,387)						0001
Purchased Call/CGM/CGM0404S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	01/12/2022	01/11/2024	01/16/2024	Expire	1	912,818	325.36	24,158			(333)			(333)						0001
Purchased Call/CGM/CGM0404SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	01/13/2022	01/12/2024	01/17/2024	Expire	1	2,099,928	326.05	51,239			(779)			(779)						0001
Purchased Call/CGM/CGM0404SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	01/19/2022	01/17/2024	01/19/2024	Expire	1	2,426,281	325.19	63,078			(1,417)			(1,417)						0001
Purchased Call/CGM/CGM0404SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	01/25/2022	01/24/2024	01/26/2024	Expire	1	3,705,193	323.05	94,677			(2,998)			(2,998)						0001
Purchased Call/NFC/NFC161PSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2023	09/12/2025	06/24/2024	Exercise	1	214,582	249.36	187,733		17,736	9,395			17,736						0001
Purchased Call/NFC/NFC161PSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/16/2025	05/23/2024	Exercise	1	54,300	246.57	68,777		3,772	1,650			3,772						0001
Purchased Call/NFC/NFC161PSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/19/2023	09/19/2025	08/22/2024	Exercise	1	319,492	246.25	332,036		4,446	2,461			4,446						0001
Purchased Call/NFC/NFC1610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2025	05/31/2024	Exercise	1	658,593	237.26	279,493		26,088	16,769			26,088						0001
Purchased Call/SBC/SBC017FSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2025	02/28/2024	Exercise	1	146,737	231.78	116,876		7,344	4,409			7,344						0001
Purchased Call/SBC/SBC017FSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2023	03/14/2025	04/23/2024	Exercise	1	58,274	229.46	120,572		2,898	1,704			2,898						0001
Purchased Call/SBC/SBC017GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/03/2023	03/31/2025	09/19/2024	Exercise	1	50,417	231.97	69,789		3,777	2,690			3,777						0001
Purchased Call/SBC/SBC017GSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/17/2025	01/11/2024	Exercise	1	99,394	232.11	72,744		4,483	2,331			4,483						0001
Purchased Call/SBC/SBC017GSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/28/2023	04/25/2025	04/04/2024	Exercise	1	52,345	231.99	115,721		2,983	1,740			2,983						0001
Purchased Call/SBC/SBC017HS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/05/2025	06/25/2024	Exercise	1	67,785	231.66	71,052		3,851	2,243			3,851						0001
Purchased Call/SBC/SBC017HS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/18/2023	05/16/2025	10/16/2024	Exercise	1	58,461	231.88	43,787		3,045	1,467			3,045						0001
Purchased Call/SBC/SBC017HSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/16/2025	01/05/2024	Exercise	1	60,918	233.92	91,768		2,435	1,008			2,435						0001
Purchased Call/SBC/SBC017HSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2023	05/19/2025	07/15/2024	Exercise	1	149,097	233.62	71,226		8,450	4,874			8,450						0001
Purchased Call/SBC/SBC017HSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/22/2025	06/03/2024	Exercise	1	169,853	233.64	107,288		8,145	4,292			8,145						0001
Purchased Call/SBC/SBC017HSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2023	05/23/2025	08/22/2024	Exercise	1	65,565	232.76	55,103		3,794	2,275			3,794						0001
Purchased Call/SBC/SBC017HST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2023	06/12/2025	09/10/2024	Exercise	1	110,040	236.03	121,351		5,170	2,296			5,170						0001
Purchased Call/CGM/CGM0404SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	01/27/2022	01/26/2024	01/30/2024	Expire	1	4,270,361	323.3	110,092			(3,802)			(3,802)						0001
Purchased Call/CGM/CGM0404SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	01/31/2022	01/26/2024	01/18/2024	Exercise	1	3,397,991	322.96	91,852		157	(3,019)			157		(3,176)				0001
Purchased Call/CGM/CGM0404SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/01/2022	01/26/2024	01/30/2024	Expire	1	4,080,510	323.48	107,502			(3,722)			(3,722)						0001
Purchased Call/CGM/CGM0404SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/04/2022	02/02/2024	02/06/2024	Expire	1	1,994,177	324.28	47,373			(2,336)			(2,336)						0001
Purchased Call/CGM/CGM0404SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/08/2022	02/06/2024	02/08/2024	Expire	1	1,891,491	324.1	46,048			(2,283)			(2,283)						0001
Purchased Call/CGM/CGM0404SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024	02/13/2024	Expire	1	5,056,300	324.63	123,431			(6,655)			(6,655)						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM0404SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2022	02/14/2024	02/16/2024	Expire	1	5,206,452	324.51	140,642			(8,575)					(8,575)				0001
Purchased Call/CGM/CGM0405S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/17/2022	02/15/2024	02/20/2024	Expire	1	2,859,541	323.44	82,351			(5,130)					(5,130)				0001
Purchased Call/CGM/CGM0405S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024	02/21/2024	Expire	1	4,967,588	325.99	138,058			(8,817)					(8,817)				0001
Purchased Call/CGM/CGM0405S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2022	02/21/2024	02/23/2024	Expire	1	3,245,218	325.99	86,381			(6,071)					(6,071)				0001
Purchased Call/CGM/CGM0405S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2022	02/16/2024	02/21/2024	Expire	1	2,075,212	325.61	58,567			(3,738)					(3,738)				0001
Purchased Call/CGM/CGM0405S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/24/2022	02/23/2024	02/27/2024	Expire	1	2,089,234	326.61	61,546			(4,518)					(4,518)				0001
Purchased Call/CGM/CGM0405SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2022	02/23/2024	02/27/2024	Exercise	1	4,572,351	326.48	156,896		89	(11,436)			89		(11,524)				0001
Purchased Call/CGM/CGM0405SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/02/2022	03/01/2024	03/05/2024	Expire	1	4,393,472	335.06	124,319			(10,269)					(10,269)				0001
Purchased Call/CGM/CGM0405SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/03/2022	03/01/2024	03/05/2024	Expire	1	2,982,347	336.52	77,723			(6,432)					(6,432)				0001
Purchased Call/CGM/CGM0405SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2022	03/07/2024	03/11/2024	Expire	1	7,347,243	339.56	176,330			(16,020)					(16,020)				0001
Purchased Call/CGM/CGM0405SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2022	03/11/2024	03/13/2024	Expire	1	1,326,373	336.98	30,859			(2,996)					(2,996)				0001
Purchased Call/CGM/CGM0405SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2022	03/13/2024	03/15/2024	Expire	1	1,283,341	336.98	29,820			(2,971)					(2,971)				0001
Purchased Call/CGM/CGM0405SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2022	03/08/2024	03/12/2024	Expire	1	1,994,242	337.02	46,214			(4,312)					(4,312)				0001
Purchased Call/CGM/CGM0405ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2022	03/21/2024	03/25/2024	Expire	1	2,734,719	335.05	66,904			(7,358)					(7,358)				0001
Purchased Call/CGM/CGM0405SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/25/2022	03/22/2024	03/26/2024	Expire	1	2,140,352	335.46	51,297			(5,751)					(5,751)				0001
Purchased Call/NFC/NFC2619SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/30/2024	09/30/2026	10/02/2024	Exercise	1	6,721,048	270.39	276,103	9,460	9,600	139			9,600						0001
Purchased Call/NFC/NFC2619SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2024	10/02/2026	10/07/2024	Exercise	1	7,155,808	267.22	331,797	2,879	2,922	.43			2,922						0001
Purchased Call/NFC/NFC2619ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	10/08/2024	Exercise	1	4,713,640	269.74	205,895	5,845	5,123	(722)			5,123						0001
Purchased Call/CGM/CGM0405SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/29/2022	03/28/2024	04/01/2024	Expire	1	9,606,195	334.45	232,073			(27,792)					(27,792)				0001
Purchased Call/CGM/CGM0406S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/31/2022	03/28/2024	04/01/2024	Expire	1	3,195,363	334.51	79,285			(9,534)					(9,534)				0001
Purchased Call/CGM/CGM0406S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/01/2022	03/28/2024	04/01/2024	Expire	1	2,835,083	334.58	68,885			(8,309)					(8,309)				0001
Purchased Call/CGM/CGM0406S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2022	04/04/2024	04/08/2024	Expire	1	9,414,308	334.73	225,949			(29,200)					(29,200)				0001
Purchased Call/CGM/CGM0406S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/06/2022	04/05/2024	04/09/2024	Expire	1	4,104,700	334.25	93,829			(12,367)					(12,367)				0001
Purchased Call/CGM/CGM0406S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/08/2022	04/05/2024	04/09/2024	Expire	1	4,523,706	333.66	112,489			(14,767)					(14,767)				0001
Purchased Call/CGM/CGM0406SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2022	04/08/2024	04/10/2024	Expire	1	2,303,125	333.89	54,058			(7,348)					(7,348)				0001
Purchased Call/CGM/CGM0406SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2022	04/11/2024	04/15/2024	Expire	1	5,331,879	333.13	135,970			(18,871)					(18,871)				0001
Purchased Call/CGM/CGM0406SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/13/2022	04/12/2024	04/16/2024	Expire	1	4,248,015	333.53	110,655			(15,517)					(15,517)				0001
Purchased Call/CGM/CGM0406SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2022	04/12/2024	04/16/2024	Expire	1	4,191,227	334.44	104,485			(14,750)					(14,750)				0001
Purchased Call/CGM/CGM0406SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2022	04/18/2024	04/22/2024	Expire	1	5,740,355	334.8	137,627			(20,446)					(20,446)				0001
Purchased Call/CGM/CGM0406SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/20/2022	04/19/2024	04/23/2024	Expire	1	3,280,015	334.41	80,700			(12,093)					(12,093)				0001

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Purchased Call/CGM/CGM0406SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/22/2022	04/19/2024	04/23/2024	Expire	1	1,118,956	334.35	24,450			(3,719)					(3,719)				0001
Purchased Call/CGM/CGM0406SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2022	04/22/2024	02/08/2024	Exercise	1	4,734,883	332.77	110,510		40	(17,022)			40		(17,062)				0001
Purchased Call/CGM/CGM0406SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2022	04/25/2024	04/29/2024	Expire	1	5,033,784	331.95	121,522			(19,227)					(19,227)				0001
Purchased Call/CGM/CGM0406SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/28/2022	04/26/2024	04/30/2024	Expire	1	3,273,603	331.63	82,677			(13,241)					(13,241)				0001
Purchased Call/CGM/CGM0406SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/29/2022	04/26/2024	04/30/2024	Expire	1	4,288,613	332.25	102,299			(16,411)					(16,411)				0001
Purchased Call/CGM/CGM0406SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2022	04/29/2024	05/01/2024	Expire	1	3,097,460	331.71	74,553			(12,245)					(12,245)				0001
Purchased Call/SBC/SBC017ISB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2023	06/30/2025	10/03/2024	Exercise	1	51,852	238.01	136,246		2,481	1,148			2,481						0001
Purchased Call/SBC/SBC017ISZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/24/2023	07/21/2025	01/10/2024	Exercise	1	57,814	239.45	146,655		1,789	218			1,789						0001
Purchased Call/SBC/SBC017JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/04/2023	08/05/2025	03/14/2024	Exercise	1	106,497	239.16	21,121		3,980	1,069			3,980						0001
Purchased Call/SBC/SBC017JSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/07/2025	04/24/2024	Exercise	1	912,643	240.06	130,006		16,391	(521)			16,391						0001
Purchased Call/SBC/SBC017JSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/11/2023	08/11/2025	08/15/2024	Exercise	1	59,064	238.9	73,657		2,158	525			2,158						0001
Purchased Call/NFC/NFC261ASX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/25/2024	10/23/2026	10/29/2024	Exercise	1	7,329,814	271.92	264,685	38,065	32,887	(5,178)			32,887						0001
Purchased Call/NFC/NFC261BSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/07/2024	11/06/2026	11/12/2024	Exercise	1	8,647,297	275.87	379,705	5,860	5,548	(312)			5,548						0001
Purchased Call/NFC/NFC261BSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/08/2024	11/09/2026	11/13/2024	Exercise	1	10,718,160	276.03	406,746	38,857	39,476	619			39,476						0001
Purchased Call/CGM/CGM0406SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2022	05/02/2024	05/06/2024	Expire	1	7,336,914	331.49	183,209			(30,724)					(30,724)				0001
Purchased Call/CGM/CGM0406ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/04/2022	05/03/2024	05/07/2024	Expire	1	3,951,210	331.63	101,098			(17,097)					(17,097)				0001
Purchased Call/CGM/CGM0406SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2022	05/06/2024	05/08/2024	Expire	1	5,760,450	331.26	131,128			(22,816)					(22,816)				0001
Purchased Call/CGM/CGM0407S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/11/2022	05/10/2024	05/14/2024	Expire	1	2,793,549	329.7	71,034			(12,710)					(12,710)				0001
Purchased Call/CGM/CGM0407S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/13/2022	05/10/2024	05/14/2024	Expire	1	3,148,566	330.13	80,017			(14,460)					(14,460)				0001
Purchased Call/CGM/CGM0407S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2022	05/10/2024	05/14/2024	Expire	1	4,547,688	330.27	112,132			(20,158)					(20,158)				0001
Purchased Call/CGM/CGM0407S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/19/2022	05/16/2024	05/20/2024	Exercise	1	10,143,821	330.45	245,659		1,346	(44,980)			1,346		(46,325)				0001
Purchased Call/CGM/CGM0407S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2022	05/14/2024	05/16/2024	Expire	1	178,088	330.05	4,425			(817)					(817)				0001
Purchased Call/CGM/CGM0407S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/19/2022	05/17/2024	05/21/2024	Exercise	1	7,712,088	330.16	195,061		642	(36,335)			642		(36,977)				0001
Purchased Call/CGM/CGM0407S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/20/2022	05/17/2024	02/08/2024	Exercise	1	4,863,047	330.75	120,792		88	(22,794)			88		(22,882)				0001
Purchased Call/CGM/CGM0407SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/01/2022	05/31/2024	02/02/2024	Exercise	1	8,374,620	330.61	205,785		206	(42,642)			206		(42,848)				0001
Purchased Call/CGM/CGM0407SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/02/2022	05/31/2024	06/04/2024	Expire	1	3,148,385	330.57	74,750			(15,634)					(15,634)				0001
Purchased Call/CGM/CGM0407SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2022	06/07/2024	06/11/2024	Expire	1	2,129,429	330.37	41,229			(9,055)					(9,055)				0001
Purchased Call/CGM/CGM0407SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/10/2022	06/07/2024	06/11/2024	Expire	1	2,099,562	329.79	42,449			(9,288)					(9,288)				0001
Purchased Call/CGM/CGM0407SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2022	06/10/2024	04/04/2024	Exercise	1	2,080,774	328.74	44,037		200	(9,613)			200		(9,813)				0001
Purchased Call/CGM/CGM0407SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2022	06/13/2024	03/18/2024	Exercise	1	8,727,749	327.06	200,753		287	(45,306)			287		(45,593)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM0407ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/15/2022	06/14/2024	06/18/2024	Expire	1	4,638,468	326.17	111,887			(25,565)					(25,565)				0001
Purchased Call/CGM/CGM0407SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/15/2022	06/12/2024	02/06/2024	Exercise	1	1,553,955	328.74	33,514		206	(7,319)			206		(7,525)				0001
Purchased Call/CGM/CGM0407SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2022	06/17/2024	01/25/2024	Exercise	1	5,212,934	325.8	131,527		773	(29,923)			773		(30,696)				0001
Purchased Call/NFC/NFC161TS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/16/2023	11/14/2025	05/21/2024	Exercise	1	158,219	247.07	225,385		13,021	6,403			13,021						0001
Purchased Call/NFC/NFC161TS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2025	06/14/2024	Exercise	1	52,915	248.02	105,050		4,389	2,144			4,389						0001
Purchased Call/NFC/NFC261CSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/22/2024	11/20/2026	11/26/2024	Exercise	1	8,825,194	265.76	407,574	2,333	2,672	338			2,672						0001
Purchased Call/NFC/NFC261CSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/05/2024	12/04/2026	12/09/2024	Exercise	1	8,651,589	274.06	363,573	11,244	11,805	561			11,805						0001
Purchased Call/NFC/NFC261DSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/13/2024	12/14/2026	12/17/2024	Exercise	1	5,946,322	277.38	256,575	5,208	5,452	245			5,452						0001
Purchased Call/CGM/CGM0407SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/22/2022	06/21/2024	01/08/2024	Exercise	1	8,728,146	326.19	215,995		5,155	(46,345)			5,155		(51,500)				0001
Purchased Call/CGM/CGM0407SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/22/2022	06/18/2024	06/21/2024	Expire	1	2,314,765	325.8	59,065			(13,877)					(13,877)				0001
Purchased Call/CGM/CGM0408S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/23/2022	06/21/2024	06/25/2024	Expire	1	1,519,793	326.18	37,673			(8,976)					(8,976)				0001
Purchased Call/CGM/CGM0408S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2022	06/21/2024	01/08/2024	Exercise	1	4,204,223	326.28	102,695		257	(24,303)			257		(24,559)				0001
Purchased Call/CGM/CGM0408S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/29/2022	06/24/2024	06/26/2024	Expire	1	3,232,972	326.81	75,851			(18,475)					(18,475)				0001
Purchased Call/CGM/CGM0408S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2022	06/27/2024	03/25/2024	Exercise	1	5,519,412	326.71	129,781		452	(31,530)			452		(31,982)				0001
Purchased Call/CGM/CGM0408S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2022	06/28/2024	03/27/2024	Exercise	1	4,868,123	326.35	116,244		5,143	(23,727)			5,143		(28,870)				0001
Purchased Call/CGM/CGM0408S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/01/2022	06/28/2024	02/02/2024	Exercise	1	3,787,414	325.96	93,530		286	(23,067)			286		(23,352)				0001
Purchased Call/CGM/CGM0408S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/06/2022	07/05/2024	03/08/2024	Exercise	1	5,060,867	325.83	125,809		29,622	(2,749)			29,622		(32,371)				0001
Purchased Call/CGM/CGM0408SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/06/2022	07/01/2024	04/04/2024	Exercise	1	2,367,310	326.24	57,275		402	(14,105)			402		(14,507)				0001
Purchased Call/CGM/CGM0408SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2022	07/05/2024	01/18/2024	Exercise	1	6,737,551	325.77	168,219		40,393	(2,892)			40,393		(43,285)				0001
Purchased Call/CGM/CGM0408SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2022	07/10/2024	04/12/2024	Exercise	1	3,356,343	326.06	83,306		21,114	(973)			21,114		(22,087)				0001
Purchased Call/CGM/CGM0408SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2022	07/08/2024	03/06/2024	Exercise	1	2,199,061	326.06	54,043		8,987	(5,181)			8,987		(14,168)				0001
Purchased Call/CGM/CGM0408SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2022	07/12/2024	06/17/2024	Exercise	1	2,684,568	326.04	66,106		20,797	3,129			20,797		(17,668)				0001
Purchased Call/CGM/CGM0408SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/13/2022	07/05/2024	01/26/2024	Exercise	1	3,013,532	326.24	72,341		13,892	(4,855)			13,892		(18,747)				0001
Purchased Call/CGM/CGM0408SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2022	07/15/2024	04/12/2024	Exercise	1	3,907,171	326.11	99,814		19,776	(7,378)			19,776		(27,154)				0001
Purchased Call/CGM/CGM0408SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2022	07/12/2024	01/25/2024	Exercise	1	4,160,429	325.61	108,310		37,538	8,487			37,538		(29,051)				0001
Purchased Call/CGM/CGM0408SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2022	07/18/2024	03/06/2024	Exercise	1	3,880,924	326.43	101,073		808	(27,063)			808		(27,872)				0001
Purchased Call/SBC/SBC017KS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/24/2023	08/22/2025	03/08/2024	Exercise	1	267,952	236.04	154,279		12,664	5,114			12,664						0001
Purchased Call/SBC/SBC017KSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/07/2023	09/05/2025	05/10/2024	Exercise	1	292,544	236.79	142,455		14,723	6,288			14,723						0001
Purchased Call/SBC/SBC017KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/09/2025	04/18/2024	Exercise	1	102,311	236.94	60,226		4,004	1,047			4,004						0001
Purchased Call/SBC/SBC017KSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/13/2023	09/12/2025	09/20/2024	Exercise	1	74,032	237.29	58,338		3,962	1,813			3,962						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIM/AIM0002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/08/2024	01/10/2024	Expire	1	247,530	2892.35	5,347			(103)					(103)				0001
Purchased Call/AIM/AIM0002SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/22/2024	03/26/2024	Exercise	1	123,245	2879.32	2,662		3,516	2,924			3,516		(592)				0001
Purchased Call/AIM/AIM0003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2024	04/10/2024	Exercise	1	133,238	2899.18	3,144		3,833	2,987			3,833		(847)				0001
Purchased Call/AIM/AIM0003S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/21/2023	04/22/2024	04/24/2024	Exercise	1	174,137	2880.29	4,092		3,520	2,257			3,520		(1,263)				0001
Purchased Call/AIM/AIM0003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2024	05/24/2024	Exercise	1	88,564	2860.21	2,081		3,866	3,054			3,866		(812)				0001
Purchased Call/AIM/AIM0003SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/08/2024	11/13/2024	Exercise	1	426,198	2799.41	9,589		40,682	32,462			40,682		(8,220)				0001
Purchased Call/AIM/AIM0003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/22/2024	11/26/2024	Exercise	1	729,308	2833.32	16,255		54,356	39,660			54,356		(14,696)				0001
Purchased Call/AIM/AIM0004S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2024	12/10/2024	Exercise	1	393,053	2855.55	8,844		30,746	22,393			30,746		(8,352)				0001
Purchased Call/CGM/CGM0408SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/20/2022	07/19/2024	03/06/2024	Exercise	1	3,249,701	326.14	82,931		664	(22,592)			664		(23,256)				0001
Purchased Call/CGM/CGM0408SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2022	07/19/2024	07/09/2024	Exercise	1	1,762,440	326.45	46,603		335	(12,575)			335		(12,910)				0001
Purchased Call/CGM/CGM0408SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/22/2022	07/19/2024	02/02/2024	Exercise	1	3,800,466	326.66	100,650		1,169	(26,747)			1,169		(27,916)				0001
Purchased Call/CGM/CGM0408SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2022	07/22/2024	01/25/2024	Exercise	1	3,898,776	327.46	94,580		990	(25,989)			990		(26,979)				0001
Purchased Call/CGM/CGM0408SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2022	07/25/2024	01/26/2024	Exercise	1	3,900,174	327.58	100,633		607	(28,100)			607		(28,708)				0001
Purchased Call/CGM/CGM0408SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2022	07/24/2024	07/26/2024	Expire	1	3,426,768	327.46	89,428			(25,390)					(25,390)				0001
Purchased Call/CGM/CGM0408SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2022	07/26/2024	07/30/2024	Expire	1	3,577,368	328.12	89,622			(25,716)					(25,716)				0001
Purchased Call/CGM/CGM0408SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2022	08/01/2024	08/05/2024	Expire	1	3,063,959	329.04	71,903			(21,219)					(21,219)				0001
Purchased Call/CGM/CGM0408SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/03/2022	08/02/2024	03/27/2024	Exercise	1	4,226,635	328.48	101,187		2,189	(27,843)			2,189		(30,031)				0001
Purchased Call/CGM/CGM0408SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2022	08/02/2024	03/27/2024	Exercise	1	3,095,121	328.25	77,419		1,084	(21,866)			1,084		(22,950)				0001
Purchased Call/CGM/CGM0409S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2022	08/02/2024	03/27/2024	Exercise	1	9,033,923	328.59	221,786		1,729	(64,215)			1,729		(65,944)				0001
Purchased Call/CGM/CGM0409S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2022	08/08/2024	01/05/2024	Exercise	1	7,493,822	328.2	187,504		2,525	(54,678)			2,525		(57,203)				0001
Purchased Call/CGM/CGM0409S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2022	08/05/2024	01/19/2024	Exercise	1	2,897,240	328.04	73,012		3,379	(18,635)			3,379		(22,014)				0001
Purchased Call/CGM/CGM0409S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2022	08/09/2024	03/27/2024	Exercise	1	3,388,473	328.24	82,918		709	(25,542)			709		(26,251)				0001
Purchased Call/SBC/SBC017LS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/28/2023	09/26/2025	02/01/2024	Exercise	1	1,171,885	234.37	203,369		54,702	19,859			54,702						0001
Purchased Call/SBC/SBC017LS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/30/2025	05/10/2024	Exercise	1	219,610	233.91	43,231		10,323	3,760			10,323						0001
Purchased Call/SBC/SBC017LS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	09/29/2025	03/05/2024	Exercise	1	214,162	233.91	119,654		11,180	4,781			11,180						0001
Purchased Call/SBC/SBC017LS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	05/29/2024	Exercise	1	144,873	232.47	136,878		6,709	2,259			6,709		(1,829)				0001
Purchased Call/SBC/SBC017LSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/07/2025	05/02/2024	Exercise	1	103,075	233.19	80,990		5,165	2,047			5,165						0001
Purchased Call/SBC/SBC017LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/13/2025	04/18/2024	Exercise	1	165,212	233.16	177,787		8,015	2,970			8,015						0001
Purchased Call/SBC/SBC017LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2025	04/24/2024	Exercise	1	1,850,787	234.72	70,921		75,224	26,434			75,224		(11,107)				0001
Purchased Call/SBC/SBC017LSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	06/10/2024	Exercise	1	50,499	232.17	54,715		2,845	1,294			2,845						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC161VSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/08/2024	01/08/2026	01/10/2024	Exercise	1	5,237,129	251.7	223,589	13,115	17,656	4,542			17,656						0001
Purchased Call/AIM/AIM000VS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/21/2022	01/22/2029	10/24/2024	Exercise	1	96,000	3185.12	53,215		3,185	(913)			3,185						0001
Purchased Call/AIM/AIM0004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/08/2024	02/07/2031	02/12/2024	Exercise	1	1,819,764	2906.21	92,884	4,709	4,703	(6)			4,703						0001
Purchased Call/SBC/SBC017QSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2024	Exercise	1	119,588	231.41	3,038		6,489	5,672			6,489		(818)				0001
Purchased Call/SBC/SBC017MSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/13/2024	Exercise	1	133,639	233.33	3,368		7,080	4,193			7,080		(2,887)				0001
Purchased Call/SBC/SBC017I1SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/20/2021	08/22/2028	11/12/2024	Exercise	1	351,681	246.24	56,514		10,759	(6,319)			10,759						0001
Purchased Call/SBC/SBC017VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2031	09/10/2024	Exercise	1	1,283,268	246.77	71,411	4,461	4,386	(74)			4,386						0001
Purchased Call/CGM/CGM0409S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2022	08/09/2024	01/12/2024	Exercise	1	4,692,471	328.91	111,916		220	(34,139)			220		(34,359)				0001
Purchased Call/CGM/CGM0409S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2022	08/15/2024	03/27/2024	Exercise	1	4,892,276	328.94	108,300		726	(33,523)			726		(34,250)				0001
Purchased Call/CGM/CGM0409S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2022	08/12/2024	08/14/2024	Expire	1	2,723,629	329.08	61,087			(19,056)					(19,056)				0001
Purchased Call/CGM/CGM0409SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2022	08/16/2024	03/27/2024	Exercise	1	3,400,668	328.41	75,896		1,281	(22,834)			1,281		(24,114)				0001
Purchased Call/CGM/CGM0409SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2022	08/09/2024	08/13/2024	Expire	1	1,624,865	329.17	36,358			(11,228)					(11,228)				0001
Purchased Call/CGM/CGM0409SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2022	08/16/2024	05/23/2024	Exercise	1	2,553,276	328.5	55,125		214	(17,353)			214		(17,566)				0001
Purchased Call/CGM/CGM0409SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2022	08/22/2024	01/23/2024	Exercise	1	5,229,499	327.75	115,646		3,014	(34,608)			3,014		(37,622)				0001
Purchased Call/CGM/CGM0409SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/24/2022	08/23/2024	01/26/2024	Exercise	1	3,322,587	327.69	70,012		2,032	(20,956)			2,032		(22,987)				0001
Purchased Call/CGM/CGM0409SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2022	08/23/2024	03/27/2024	Exercise	1	2,589,649	327.66	55,615		4,615	(13,630)			4,615		(18,245)				0001
Purchased Call/CGM/CGM0409SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/26/2022	08/23/2024	02/28/2024	Exercise	1	1,428,285	327.96	30,616		934	(9,128)			934		(10,062)				0001
Purchased Call/CGM/CGM0409SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2022	08/29/2024	03/06/2024	Exercise	1	6,742,289	327.25	146,793		3,916	(45,416)			3,916		(49,333)				0001
Purchased Call/CGM/CGM0409SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2022	08/26/2024	01/18/2024	Exercise	1	2,975,450	327.51	62,263		1,735	(19,042)			1,735		(20,777)				0001
Purchased Call/CGM/CGM0409SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/07/2022	08/30/2024	02/22/2024	Exercise	1	3,904,761	326.46	86,236		1,162	(28,062)			1,162		(29,224)				0001
Purchased Call/NFC/NFC161XSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/02/2024	02/03/2026	02/06/2024	Exercise	1	2,563,803	259.09	104,214	6,229	6,804	575			6,804						0001
Purchased Call/SBC/SBC017LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2023	10/24/2025	02/06/2024	Exercise	1	920,752	229.67	266,316		59,281	30,814			59,281						0001
Purchased Call/SBC/SBC017MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/24/2025	10/18/2024	Exercise	1	50,655	229.71	85,109		3,500	1,927			3,500						0001
Purchased Call/SBC/SBC017MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	02/06/2024	Exercise	1	352,261	231.31	303,008		22,161	11,123			22,161						0001
Purchased Call/SBC/SBC017MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2025	07/16/2024	Exercise	1	326,636	233.79	97,047		21,221	10,786			21,221						0001
Purchased Call/SBC/SBC0175S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	01/11/2024	Exercise	1	880,378	236.02	30,625		12,737	11,974			12,737		(763)				0001
Purchased Call/SBC/SBC0175SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/27/2022	01/26/2024	01/30/2024	Exercise	1	4,884,800	234.26	193,027		124,574	117,910			124,574		(6,665)				0001
Purchased Call/SBC/SBC0175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2022	01/31/2024	02/02/2024	Exercise	1	4,383,390	236.89	163,249		43,086	36,342			43,086		(6,744)				0001
Purchased Call/SBC/SBC0175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/15/2024	02/20/2024	Exercise	1	1,506,856	235.51	51,506		46,002	42,795			46,002		(3,208)				0001
Purchased Call/SBC/SBC0176S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/16/2024	02/21/2024	Exercise	1	3,009,174	234.47	103,603		93,505	86,893			93,505		(6,612)				0001

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Purchased Call/SBC/SBC01766A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2022	02/27/2024	02/29/2024	Exercise	1	204,168	234.89	6,815		6,302	5,767			6,302		(535)				0001
Purchased Call/SBC/SBC01766B	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	01/05/2024	Exercise	1	3,194,504	233.43	113,825	3,017	123,371	110,938			123,371		(12,433)				0001
Purchased Call/CGM/CGM0409SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/01/2022	08/30/2024	09/04/2024	Expire	1	943,724	326.13	20,616			(7,000)					(7,000)				0001
Purchased Call/CGM/CGM0409SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/02/2022	08/30/2024	02/06/2024	Exercise	1	2,391,184	325.4	56,873		1,543	(17,615)			1,543		(19,158)				0001
Purchased Call/CGM/CGM0409SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/08/2022	08/30/2024	01/18/2024	Exercise	1	5,957,134	325.51	134,022		1,023	(44,641)			1,023		(45,665)				0001
Purchased Call/CGM/CGM0409SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/07/2022	09/06/2024	03/12/2024	Exercise	1	4,791,962	324.99	108,754		1,477	(36,289)			1,477		(37,766)				0001
Purchased Call/CGM/CGM0409SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/07/2022	09/04/2024	09/06/2024	Expire	1	1,802,545	325.51	39,976			(13,831)					(13,831)				0001
Purchased Call/CGM/CGM0409SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/08/2022	09/06/2024	02/06/2024	Exercise	1	3,249,123	325.01	71,785		510	(24,944)			510		(25,455)				0001
Purchased Call/CGM/CGM0409SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/12/2022	09/09/2024	06/13/2024	Exercise	1	3,342,413	325.58	72,258		341	(24,972)			341		(25,314)				0001
Purchased Call/CGM/CGM0409SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/14/2022	09/13/2024	07/10/2024	Exercise	1	2,776,149	325.48	56,677		523	(19,705)			523		(20,228)				0001
Purchased Call/CGM/CGM0409SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/16/2022	09/13/2024	03/12/2024	Exercise	1	4,517,629	324.73	94,892		2,279	(31,707)			2,279		(33,986)				0001
Purchased Call/CGM/CGM0409SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/19/2022	09/16/2024	06/21/2024	Exercise	1	2,423,494	324.44	52,771		438	(18,607)			438		(19,045)				0001
Purchased Call/CGM/CGM040AS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/20/2022	09/19/2024	02/01/2024	Exercise	1	8,194,530	324.46	176,793		1,883	(63,528)			1,883		(65,411)				0001
Purchased Call/CGM/CGM040AS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/20/2022	09/18/2024	09/20/2024	Expire	1	590,661	324.44	13,030			(4,705)					(4,705)				0001
Purchased Call/CGM/CGM040AS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/23/2022	09/20/2024	01/19/2024	Exercise	1	3,683,959	323.26	83,869		1,368	(29,434)			1,368		(30,801)				0001
Purchased Call/CGM/CGM040AS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/26/2022	09/23/2024	02/09/2024	Exercise	1	8,807,959	322.27	203,333		5,433	(69,257)			5,433		(74,689)				0001
Purchased Call/CGM/CGM040AS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/27/2022	09/26/2024	03/19/2024	Exercise	1	5,201,123	321.49	131,655		26,458	(22,898)			26,458		(49,356)				0001
Purchased Call/NFC/NFC161YS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2024	02/18/2026	02/21/2024	Exercise	1	2,152,960	256.75	81,409	8,706	10,552	1,846			10,552						0001
Purchased Call/NFC/NFC161YSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/29/2024	02/27/2026	03/04/2024	Exercise	1	6,881,575	261.36	317,421	11,314	10,910	(403)			10,910						0001
Purchased Call/NFC/NFC161YSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	03/03/2026	03/05/2024	Exercise	1	2,689,358	265.01	101,979	7,930	6,509	(1,420)			6,509						0001
Purchased Call/SBC/SBC017NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	01/19/2024	Exercise	1	946,538	237.68	152,240		14,672	544			14,672						0001
Purchased Call/SBC/SBC017NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/05/2023	12/04/2025	11/07/2024	Exercise	1	121,446	237.18	203,381		4,008	142			4,008						0001
Purchased Call/SBC/SBC017NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	01/22/2024	Exercise	1	1,739,032	239.49	401,441		56,079	(2,759)			56,079						0001
Purchased Call/SBC/SBC017NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/20/2023	12/19/2025	04/24/2024	Exercise	1	239,348	239.11	159,232		9,283	1,115			9,283						0001
Purchased Call/SBC/SBC01766Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2022	03/25/2024	03/27/2024	Exercise	1	1,682,006	235.87	61,913		56,887	49,720			56,887		(7,168)				0001
Purchased Call/SBC/SBC01773N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/19/2024	04/23/2024	Exercise	1	548,829	235.79	17,643		8,631	5,975			8,631		(2,656)				0001
Purchased Call/CGM/CGM040AS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/28/2022	09/27/2024	01/09/2024	Exercise	1	4,183,353	321.11	106,374		29,312	(10,844)			29,312		(40,156)				0001
Purchased Call/CGM/CGM040AS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/29/2022	09/27/2024	02/20/2024	Exercise	1	2,753,742	322.02	66,080		10,549	(14,307)			10,549		(24,856)				0001
Purchased Call/CGM/CGM040ASA	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	10/03/2022	09/30/2024	01/17/2024	Exercise	1	2,916,262	321.62	72,612		12,867	(14,686)			12,867		(27,553)				0001
Purchased Call/CGM/CGM040ASB	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	10/04/2022	10/03/2024	01/11/2024	Exercise	1	6,775,611	322.64	159,270		4,222	(56,889)			4,222		(61,111)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040ASG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2022	10/04/2024	03/11/2024	Exercise	1	4,511,247	323.38	100,232		776	(37,906)			776		(38,683)				0001
Purchased Call/CGM/CGM040ASH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/07/2022	10/04/2024	04/15/2024	Exercise	1	2,162,746	323.58	46,326		1,125	(16,792)			1,125		(17,916)				0001
Purchased Call/CGM/CGM040ASI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2022	10/07/2024	02/09/2024	Exercise	1	5,175,361	322.79	117,242		1,322	(44,407)			1,322		(45,729)				0001
Purchased Call/CGM/CGM040ASJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2022	10/10/2024	02/05/2024	Exercise	1	3,391,981	322.2	80,118		6,855	(24,897)			6,855		(31,752)				0001
Purchased Call/CGM/CGM040ASK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2022	10/11/2024	01/05/2024	Exercise	1	4,052,198	322.08	94,841		12,410	(26,312)			12,410		(38,722)				0001
Purchased Call/CGM/CGM040ASL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2022	10/11/2024	02/08/2024	Exercise	1	4,195,840	321.97	96,877		14,671	(23,549)			14,671		(38,220)				0001
Purchased Call/CGM/CGM040ASM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/14/2022	10/11/2024	01/26/2024	Exercise	1	3,075,375	322.17	69,927		8,997	(18,711)			8,997		(27,708)				0001
Purchased Call/NFC/NFC1612GA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/08/2024	03/06/2026	03/12/2024	Exercise	1	4,579,645	259.66	194,373	7,938	7,750	(188)			7,750						0001
Purchased Call/NFC/NFC1612SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/15/2024	03/16/2026	03/19/2024	Exercise	1	1,966,580	256.92	76,779	6,645	8,336	1,691			8,336						0001
Purchased Call/SBC/SBC0178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/13/2022	05/10/2024	02/23/2024	Exercise	1	2,448,120	230.4	88,850		131,918	115,909			131,918		(16,009)				0001
Purchased Call/SBC/SBC0178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	05/29/2024	Exercise	1	1,425,573	231.62	53,410		64,471	53,825			64,471		(10,646)				0001
Purchased Call/SBC/SBC0178SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/07/2022	06/03/2024	06/05/2024	Exercise	1	850,473	231.91	29,483		38,719	32,438			38,719		(6,281)				0001
Purchased Call/SBC/SBC0178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	05/13/2024	Exercise	1	1,730,208	231.68	48,148		84,546	74,006			84,546		(10,540)				0001
Purchased Call/SBC/SBC0179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2023	12/19/2025	04/03/2024	Exercise	1	384,320	240	188,428		14,701	1,513			14,701						0001
Purchased Call/SBC/SBC0170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/04/2024	01/02/2026	01/08/2024	Exercise	1	6,358,644	239.31	201,730	10,941	10,272	(669)			10,272						0001
Purchased Call/SBC/SBC0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/05/2024	01/06/2026	01/09/2024	Exercise	1	4,009,681	239.49	77,789	30,599	35,287	4,689			35,287						0001
Purchased Call/SBC/SBC0170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/09/2024	01/08/2026	01/11/2024	Exercise	1	3,229,291	240.41	100,578	3,275	3,435	160			3,435						0001
Purchased Call/SBC/SBC0170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	01/17/2024	Exercise	1	3,895,502	239.75	116,722	7,413	8,502	1,089			8,502						0001
Purchased Call/NFC/NFC2610SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/10/2024	04/10/2026	04/12/2024	Exercise	1	3,814,330	256.71	171,483	6,299	7,004	704			7,004						0001
Purchased Call/NFC/NFC2611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/12/2024	04/14/2026	04/16/2024	Exercise	1	1,453,716	256.46	61,564	2,290	3,103	813			3,103						0001
Purchased Call/CGM/CGM040ASO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2022	10/17/2024	02/22/2024	Exercise	1	5,975,802	321.92	142,772		19,140	(38,142)			19,140		(57,282)				0001
Purchased Call/CGM/CGM040ASP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2022	10/09/2024	10/11/2024	Exercise	1	102,005	322.79	2,307		14	(889)			14		(904)				0001
Purchased Call/CGM/CGM040ASQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2022	10/18/2024	01/25/2024	Exercise	1	3,934,734	321.94	94,832		24,240	(13,931)			24,240		(38,171)				0001
Purchased Call/CGM/CGM040ASS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2022	10/18/2024	02/02/2024	Exercise	1	1,840,001	321.41	46,744		10,302	(8,745)			10,302		(19,047)				0001
Purchased Call/CGM/CGM040AST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/21/2022	10/18/2024	02/23/2024	Exercise	1	3,486,457	321.24	89,173		21,086	(14,989)			21,086		(36,074)				0001
Purchased Call/CGM/CGM040ASU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2022	10/21/2024	05/23/2024	Exercise	1	4,957,406	321.24	127,007		25,041	(26,780)			25,041		(51,820)				0001
Purchased Call/CGM/CGM040ASV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2022	10/24/2024	01/08/2024	Exercise	1	6,617,868	321.55	166,342		22,577	(45,652)			22,577		(68,229)				0001
Purchased Call/CGM/CGM040ASY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2022	10/25/2024	05/03/2024	Exercise	1	2,132,914	323.12	49,111		632	(19,661)			632		(20,292)				0001
Purchased Call/CGM/CGM040ASZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2022	10/28/2024	02/22/2024	Exercise	1	5,768,706	322.65	139,970		7,580	(51,043)			7,580		(58,623)				0001
Purchased Call/CGM/CGM040BS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2022	10/31/2024	01/22/2024	Exercise	1	8,850,583	322.38	213,119		5,214	(84,055)			5,214		(89,270)				0001

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Purchased Call/CGM/CGM040BS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/02/2022	11/01/2024	01/05/2024	Exercise	1	2,155,401	322.59	50,516		10,635	(10,644)			10,635		(21,279)				0001
Purchased Call/CGM/CGM040BS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2022	11/01/2024	01/16/2024	Exercise	1	5,033,186	322.68	118,584		2,740	(47,211)			2,740		(49,951)				0001
Purchased Call/CGM/CGM040BS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2022	11/04/2024	01/08/2024	Exercise	1	3,232,241	322.68	76,863		1,521	(31,119)			1,521		(32,640)				0001
Purchased Call/CGM/CGM040BS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2022	11/08/2024	01/22/2024	Exercise	1	9,921,022	322.89	237,491		8,243	(94,030)			8,243		(102,273)				0001
Purchased Call/SBC/SBC0170SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	01/23/2024	Exercise	1	1,166,597	239.4	37,776	1,679	2,399	721			2,399						0001
Purchased Call/SBC/SBC0170SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/01/2024	01/30/2026	02/05/2024	Exercise	1	4,927,868	240.41	134,905	20,139	20,244	105			20,244						0001
Purchased Call/SBC/SBC017PS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/02/2024	02/04/2026	02/06/2024	Exercise	1	2,673,075	241.62	77,777	7,170	7,865	695			7,865						0001
Purchased Call/SBC/SBC017PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/13/2024	02/13/2026	02/15/2024	Exercise	1	4,885,132	240.29	122,874	24,757	31,262	6,504			31,262						0001
Purchased Call/SBC/SBC0179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/28/2022	06/20/2024	06/24/2024	Exercise	1	65,420	227.53	2,496		4,623	4,031			4,623		(592)				0001
Purchased Call/NFC/NFC26119D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2024	04/20/2026	04/23/2024	Exercise	1	3,513,006	245.9	137,866	11,163	16,259	5,096			16,259						0001
Purchased Call/CGM/CGM040BSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/11/2022	11/08/2024	01/05/2024	Exercise	1	6,103,043	324.24	147,268		2,939	(60,538)			2,939		(63,477)				0001
Purchased Call/CGM/CGM040BSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2022	11/14/2024	01/22/2024	Exercise	1	5,757,407	324.39	139,533		1,557	(60,063)			1,557		(61,620)				0001
Purchased Call/CGM/CGM040BSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2022	11/15/2024	01/23/2024	Exercise	1	4,835,509	324.75	113,879		1,031	(48,959)			1,031		(49,990)				0001
Purchased Call/CGM/CGM040BSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2022	11/15/2024	03/21/2024	Exercise	1	1,997,719	324.11	48,477		774	(20,738)			774		(21,512)				0001
Purchased Call/CGM/CGM040BSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2022	11/21/2024	01/05/2024	Exercise	1	12,140,178	324.06	297,018		15,486	(117,446)			15,486		(132,932)				0001
Purchased Call/CGM/CGM040BSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/23/2022	11/22/2024	02/27/2024	Exercise	1	5,478,537	324.47	132,472		1,073	(58,501)			1,073		(59,574)				0001
Purchased Call/CGM/CGM040BSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2022	11/27/2024	03/07/2024	Exercise	1	9,980,954	324.09	246,075		1,483	(110,734)			1,483		(112,217)				0001
Purchased Call/CGM/CGM040BSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2022	11/27/2024	03/01/2024	Exercise	1	4,246,652	324.4	101,820		1,794	(44,745)			1,794		(46,538)				0001
Purchased Call/CGM/CGM040BSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/02/2022	11/29/2024	07/26/2024	Exercise	1	3,356,465	325.5	76,420		880	(34,428)			880		(35,308)				0001
Purchased Call/CGM/CGM040BSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2022	12/02/2024	01/22/2024	Exercise	1	4,098,378	325.32	92,861		2,212	(40,866)			2,212		(43,078)				0001
Purchased Call/CGM/CGM040BSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2022	12/05/2024	02/08/2024	Exercise	1	11,696,656	324.45	278,412		39,277	(90,495)			39,277		(129,772)				0001
Purchased Call/CGM/CGM040BSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2022	12/09/2024	02/08/2024	Exercise	1	4,044,370	324.56	98,225		17,419	(29,003)			17,419		(46,423)				0001
Purchased Call/CGM/CGM040BSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2022	12/12/2024	03/06/2024	Exercise	1	8,144,396	324.66	200,501		31,854	(63,709)			31,854		(95,563)				0001
Purchased Call/CGM/CGM040BSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2022	12/13/2024	02/20/2024	Exercise	1	3,277,902	325.19	73,889		5,246	(30,164)			5,246		(35,410)				0001
Purchased Call/CGM/CGM040BSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/16/2022	12/13/2024	03/01/2024	Exercise	1	2,343,376	324.41	53,772		9,513	(16,292)			9,513		(25,805)				0001
Purchased Call/CGM/CGM040CS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/20/2022	12/19/2024	01/29/2024	Exercise	1	8,808,425	323.41	207,620		3,667	(97,136)			3,667		(100,804)				0001
Purchased Call/CGM/CGM040CS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2022	12/20/2024	01/24/2024	Exercise	1	6,644,938	323.11	159,335		5,333	(72,927)			5,333		(78,260)				0001
Purchased Call/SBC/SBC017PSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/20/2024	02/19/2026	02/22/2024	Exercise	1	2,451,996	241.76	77,129	2,841	3,029	188			3,029						0001
Purchased Call/SBC/SBC017PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/22/2024	02/20/2026	02/26/2024	Exercise	1	3,240,479	242.56	87,387	11,986	10,937	(1,049)			10,937						0001
Purchased Call/SBC/SBC017PSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/01/2024	03/02/2026	03/05/2024	Exercise	1	2,370,811	243.11	67,303	7,126	6,579	(547)			6,579						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017PSII	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2024	02/27/2026	03/05/2024	Exercise	1	4,858,113	243.11	154,236	5,961	5,213	(748)			5,213						0001
Purchased Call/SBC/SBC017QSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2024	03/13/2026	03/18/2024	Exercise	1	7,988,055	243.14	246,762	13,793	13,944	151			13,944						0001
Purchased Call/SBC/SBC017QSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/15/2024	03/13/2026	03/19/2024	Exercise	1	4,038,910	242.81	113,092	13,625	12,415	(1,210)			12,415						0001
Purchased Call/NFC/NFC2612SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/15/2024	05/15/2026	05/17/2024	Exercise	1	4,574,407	260.89	194,074	2,254	3,102	848			3,102						0001
Purchased Call/NFC/NFC2612SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2024	05/19/2026	05/21/2024	Exercise	1	2,878,631	260.36	113,654	6,503	9,742	3,239			9,742						0001
Purchased Call/NFC/NFC2613S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/22/2024	05/22/2026	05/24/2024	Exercise	1	5,328,335	261.74	199,874	15,995	16,947	952			16,947						0001
Purchased Call/NFC/NFC2613S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2026	05/28/2024	Exercise	1	6,873,214	260.77	261,618	24,419	28,146	3,726			28,146						0001
Purchased Call/NFC/NFC2614SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2024	06/18/2026	06/24/2024	Exercise	1	6,949,512	270.42	276,494	14,175	13,388	(787)			13,388						0001
Purchased Call/NFC/NFC2615S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2024	07/02/2026	07/05/2024	Exercise	1	4,677,362	272.98	183,469	17,965	16,708	(1,257)			16,708						0001
Purchased Call/SBC/SBC017QSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/02/2026	04/09/2024	Exercise	1	6,000,102	243.69	157,003	23,983	22,107	(1,877)			22,107						0001
Purchased Call/SBC/SBC017RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/11/2024	04/10/2026	04/15/2024	Exercise	1	2,865,319	242.43	78,669	8,387	8,853	466			8,853						0001
Purchased Call/SBC/SBC017RSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2024	04/24/2026	04/29/2024	Exercise	1	7,020,047	240.24	228,056	7,918	10,655	2,736			10,655						0001
Purchased Call/SBC/SBC017RSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/05/2026	05/07/2024	Exercise	1	2,641,802	241.26	77,701	6,324	6,898	574			6,898						0001
Purchased Call/CGM/CGM040CS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/23/2022	12/20/2024	04/04/2024	Exercise	1	3,377,084	322.86	81,187		4,312	(35,462)			4,312		(39,774)				0001
Purchased Call/CGM/CGM040CS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/29/2022	12/27/2024	01/25/2024	Exercise	1	9,526,608	322.55	228,404		3,778	(110,293)			3,778		(114,071)				0001
Purchased Call/CGM/CGM040CSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/03/2023	12/30/2024	02/02/2024	Exercise	1	4,545,488	322.56	108,790		2,134	(52,486)			2,134		(54,620)				0001
Purchased Call/CGM/CGM040CSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/04/2023	01/03/2025	01/10/2024	Exercise	1	1,197,897	322.59	143,143		11,418	(3,129)			11,418						0001
Purchased Call/CGM/CGM040CSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/17/2023	01/13/2025	01/05/2024	Exercise	1	108,603	324.23	76,296		1,291	(77)			1,291						0001
Purchased Call/CGM/CGM040CSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/18/2023	01/17/2025	02/06/2024	Exercise	1	3,965,438	324.36	204,827		61,222	10,479			61,222						0001
Purchased Call/CGM/CGM040CSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/18/2023	01/16/2025	05/31/2024	Exercise	1	152,802	324.23	81,882		1,232	(734)			1,232						0001
Purchased Call/CGM/CGM040CSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/24/2023	01/23/2025	01/29/2024	Exercise	1	186,514	324.66	97,697		1,744	(644)			1,744						0001
Purchased Call/CGM/CGM040CSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/25/2023	01/24/2025	03/04/2024	Exercise	1	172,880	324.65	116,590		1,318	(896)			1,318						0001
Purchased Call/NFC/NFC2616SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2026	08/06/2024	Exercise	1	6,480,452	259.8	285,719	6,537	7,269	732			7,269						0001
Purchased Call/SBC/SBC017SS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2024	05/08/2026	05/13/2024	Exercise	1	9,932,823	242.91	276,719	30,738	35,005	4,267			35,005						0001
Purchased Call/SBC/SBC017SS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/08/2026	05/14/2024	Exercise	1	5,408,914	242.84	167,918	7,699	7,374	(325)			7,374						0001
Purchased Call/SBC/SBC017SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/13/2024	05/13/2026	05/15/2024	Exercise	1	7,972,767	242.65	267,280	6,449	6,596	147			6,596						0001
Purchased Call/SBC/SBC017SSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	05/22/2024	Exercise	1	7,459,686	243.42	237,323	9,969	8,865	(1,104)			8,865						0001
Purchased Call/SBC/SBC017SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2024	05/22/2026	05/28/2024	Exercise	1	5,940,943	241.34	200,442	3,580	4,223	643			4,223						0001
Purchased Call/SBC/SBC017SSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/29/2024	05/28/2026	05/31/2024	Exercise	1	3,636,208	241.55	113,590	2,335	2,287	(48)			2,287						0001
Purchased Call/SBC/SBC017SSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	05/29/2026	06/04/2024	Exercise	1	6,524,287	242.67	147,011	37,265	40,011	2,746			40,011						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040CSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2023	01/30/2025	02/08/2024	Exercise	1	322,238	323.9	201,616		3,624	(640)			3,624						0001
Purchased Call/CGM/CGM040DS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/03/2023	01/31/2025	08/08/2024	Exercise	1	50,221	324.68	66,202		252	(374)			252						0001
Purchased Call/CGM/CGM040DS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2023	02/07/2025	02/12/2024	Exercise	1	367,995	323.54	87,142		5,254	445			5,254		(1,467)				0001
Purchased Call/CGM/CGM040DS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2023	02/10/2025	07/15/2024	Exercise	1	437,694	323.05	112,142		3,258	(2,629)			3,258						0001
Purchased Call/CGM/CGM040DS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/14/2023	02/13/2025	02/02/2024	Exercise	1	214,922	323.23	177,526		2,663	(183)			2,663						0001
Purchased Call/CGM/CGM040DS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2023	02/14/2025	03/22/2024	Exercise	1	283,085	323.1	100,572		4,453	688			4,453						0001
Purchased Call/CGM/CGM040DSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2023	02/14/2025	01/19/2024	Exercise	1	360,418	322.98	135,794		3,075	(1,721)			3,075						0001
Purchased Call/CGM/CGM040DSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/17/2023	02/14/2025	02/23/2024	Exercise	1	134,934	322.79	55,483		2,321	517			2,321						0001
Purchased Call/CGM/CGM040DSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/27/2023	02/24/2025	04/04/2024	Exercise	1	153,940	321.82	54,966		2,526	403			2,526						0001
Purchased Call/CGM/CGM040DSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2023	03/06/2025	03/11/2024	Exercise	1	97,030	322.11	147,515		1,549	218			1,549						0001
Purchased Call/NFC/NFC2617S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/13/2024	08/13/2026	08/15/2024	Exercise	1	3,321,158	262.75	132,486	12,792	15,573	2,781			15,573						0001
Purchased Call/NFC/NFC2617SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/16/2024	08/14/2026	08/20/2024	Exercise	1	6,120,976	267.15	269,690	7,131	6,571	(560)			6,571						0001
Purchased Call/NFC/NFC2617S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/23/2024	08/21/2026	08/27/2024	Exercise	1	5,477,815	268.62	236,263	6,027	4,693	(1,334)			4,693						0001
Purchased Call/NFC/NFC2619S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2024	09/21/2026	09/24/2024	Exercise	1	4,998,909	268.59	199,645	14,787	18,019	3,232			18,019						0001
Purchased Call/NFC/NFC2619SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/26/2024	09/25/2026	09/30/2024	Exercise	1	11,318,708	271.07	493,351	9,803	9,037	(766)			9,037						0001
Purchased Call/SBC/SBC017SSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/05/2026	06/10/2024	Exercise	1	7,036,633	243.42	212,506	12,871	11,866	(1,005)			11,866						0001
Purchased Call/SBC/SBC017SSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/07/2024	06/05/2026	06/11/2024	Exercise	1	5,690,174	243	178,541	7,896	8,708	812			8,708						0001
Purchased Call/SBC/SBC017ST3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	06/17/2024	Exercise	1	5,091,420	242.99	157,057	8,653	6,126	(2,527)			6,126						0001
Purchased Call/SBC/SBC017ST8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/18/2026	06/25/2024	Exercise	1	6,884,298	243.98	219,370	9,191	9,477	286			9,477						0001
Purchased Call/SBC/SBC017STD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	06/25/2024	Exercise	1	1,397,813	243.98	29,047	9,449	10,566	1,117			10,566						0001
Purchased Call/SBC/SBC017STT	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	07/10/2024	Exercise	1	7,612,088	245.79	178,404	43,074	36,399	(6,675)			36,399						0001
Purchased Call/SBC/SBC017STX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/11/2024	07/10/2026	07/15/2024	Exercise	1	4,533,133	246.06	145,989	6,074	3,467	(2,607)			3,467						0001
Purchased Call/SBC/SBC017US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	07/17/2024	Exercise	1	9,324,942	246.87	283,379	22,904	13,127	(9,777)			13,127						0001
Purchased Call/SBC/SBC017BS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/09/2022	09/06/2024	09/10/2024	Exercise	1	1,105,553	231.84	34,900		71,200	59,093			71,200		(12,107)				0001
Purchased Call/SBC/SBC017BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/29/2022	09/18/2024	09/20/2024	Exercise	1	79,086	229.85	2,137		6,432	5,653			6,432		(779)				0001
Purchased Call/SBC/SBC017USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/25/2024	07/24/2026	07/29/2024	Exercise	1	7,482,717	243.55	187,281	39,519	37,944	(1,575)			37,944						0001
Purchased Call/SBC/SBC017USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/10/2026	08/13/2024	Exercise	1	5,904,500	243.96	72,825	68,937	71,861	2,924			71,861						0001
Purchased Call/SBC/SBC017VS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/15/2024	08/14/2026	08/19/2024	Exercise	1	4,678,596	245	135,919	13,902	14,300	398			14,300						0001
Purchased Call/SBC/SBC017VS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	08/23/2024	Exercise	1	2,972,695	245.84	89,144	7,039	6,878	(161)			6,878						0001
Purchased Call/SBC/SBC017VSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/23/2024	08/21/2026	08/27/2024	Exercise	1	5,375,743	246.55	160,198	13,572	12,224	(1,347)			12,224						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040DSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2023	03/13/2025	03/18/2024	Exercise	1	136,393	322.03	180,889		1,759	(203)			1,759						0001
Purchased Call/CGM/CGM040DSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/14/2025	03/21/2024	Exercise	1	397,466	322.47	188,793		5,140	(714)			5,140						0001
Purchased Call/CGM/CGM040DSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2023	03/17/2025	09/09/2024	Exercise	1	542,329	322.61	65,068		465	(248)			465						0001
Purchased Call/CGM/CGM040ES0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2023	03/20/2025	01/29/2024	Exercise	1	1,524,332	322.75	334,894		19,114	(3,238)			19,114						0001
Purchased Call/CGM/CGM040ES1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2023	03/21/2025	05/06/2024	Exercise	1	90,659	322.75	70,647		1,070	(245)			1,070						0001
Purchased Call/CGM/CGM040ES3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/24/2023	03/21/2025	03/04/2024	Exercise	1	122,725	322.92	93,826		2,385	547			2,385						0001
Purchased Call/CGM/CGM040ESD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/06/2023	04/04/2025	08/21/2024	Exercise	1	69,316	323.76	94,173		702	(375)			702						0001
Purchased Call/CGM/CGM040ESH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2023	04/11/2025	03/14/2024	Exercise	1	147,173	323.39	171,218		2,238	9			2,238						0001
Purchased Call/CGM/CGM040ESI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/13/2023	04/11/2025	06/17/2024	Exercise	1	105,113	323.08	95,725		1,595	(92)			1,595						0001
Purchased Call/CGM/CGM040ESJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/14/2023	04/11/2025	01/18/2024	Exercise	1	263,185	323.7	99,146		3,325	(642)			3,325						0001
Purchased Call/CGM/CGM040ESN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/20/2023	04/17/2025	01/11/2024	Exercise	1	252,823	322.7	109,947		3,541	(433)			3,541						0001
Purchased Call/CGM/CGM040ESU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2023	04/28/2025	01/05/2024	Exercise	1	219,891	324.43	241,695		2,660	(786)			2,660						0001
Purchased Call/CGM/CGM040FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2023	05/08/2025	03/13/2024	Exercise	1	332,985	323.91	189,645		4,214	(1,098)			4,214						0001
Purchased Call/CGM/CGM040FS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2023	05/12/2025	05/16/2024	Exercise	1	134,311	324.21	35,779		1,636	(494)			1,636						0001
Purchased Call/CGM/CGM040FS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	07/19/2024	Exercise	1	91,637	323.5	99,394		1,253	(350)			1,253						0001
Purchased Call/CGM/CGM040FSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2023	05/23/2025	04/19/2024	Exercise	1	89,511	323.33	113,836		1,063	(525)			1,063						0001
Purchased Call/CGM/CGM040FSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/01/2023	05/30/2025	01/23/2024	Exercise	1	531,384	323.87	312,015		7,235	(2,368)			7,235						0001
Purchased Call/CGM/CGM040FST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2023	06/18/2025	06/25/2024	Exercise	1	200,309	327.91	57,069		1,404	(1,962)			1,404		(1,175)				0001
Purchased Call/NFC/NFC2619SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	10/08/2024	Exercise	1	7,966,553	269.74	338,329	13,583	12,661	(922)			12,661						0001
Purchased Call/NFC/NFC261ASD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2026	10/18/2024	Exercise	1	5,341,748	270.35	239,963	4,342	4,234	(108)			4,234						0001
Purchased Call/NFC/NFC261ASO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/22/2024	10/22/2026	10/24/2024	Exercise	1	4,262,162	272.76	158,786	10,843	9,569	(1,274)			9,569						0001
Purchased Call/SBC/SBC017VSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2024	08/25/2026	08/27/2024	Exercise	1	2,475,594	246.55	73,637	6,381	6,978	597			6,978						0001
Purchased Call/SBC/SBC017VSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	09/03/2024	Exercise	1	9,107,624	245.83	312,069	3,978	3,916	(62)			3,916						0001
Purchased Call/SBC/SBC017VSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/11/2026	09/17/2024	Exercise	1	5,031,739	249.18	153,726	13,067	11,255	(1,812)			11,255						0001
Purchased Call/SBC/SBC017VSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2024	09/16/2026	09/18/2024	Exercise	1	5,889,981	250.29	173,621	13,103	7,458	(5,645)			7,458						0001
Purchased Call/SBC/SBC017WS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/18/2026	09/24/2024	Exercise	1	4,348,600	248.45	148,699	1,845	1,223	(622)			1,223						0001
Purchased Call/SBC/SBC017WSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2024	09/25/2026	09/30/2024	Exercise	1	4,572,909	247.21	160,418	1,823	1,815	(8)			1,815						0001
Purchased Call/SBC/SBC017WSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/14/2024	10/14/2026	10/16/2024	Exercise	1	8,232,793	243.86	269,135	12,189	12,052	(137)			12,052						0001
Purchased Call/CGM/CGM040FSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/23/2023	06/20/2025	01/25/2024	Exercise	1	303,404	325.92	75,853		4,006	(1,356)			4,006						0001
Purchased Call/CGM/CGM040GS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2023	06/26/2025	04/15/2024	Exercise	1	1,108,874	326.19	144,860		10,121	(1,490)			10,121						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040GS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025	06/27/2024	Exercise	1	196,387	326.57	128,742		2,023	(1,682)			2,023						0001
Purchased Call/CGM/CGM040GS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/06/2023	07/03/2025	03/25/2024	Exercise	1	292,880	323.14	82,050		4,465	(776)			4,465						0001
Purchased Call/CGM/CGM040GSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2023	07/10/2025	02/15/2024	Exercise	1	218,471	323.27	143,700		3,358	(797)			3,358						0001
Purchased Call/CGM/CGM040GSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/13/2023	07/11/2025	05/16/2024	Exercise	1	158,882	327.46	105,265		1,554	(1,351)			1,554						0001
Purchased Call/CGM/CGM040GSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2023	07/17/2025	01/19/2024	Exercise	1	330,774	327.07	179,097		2,309	(2,319)			2,309						0001
Purchased Call/CGM/CGM040GSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2023	07/25/2025	03/29/2024	Exercise	1	412,566	254.88	135,268		4,851	(2,818)			4,851						0001
Purchased Call/CGM/CGM040GST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/27/2023	07/25/2025	02/06/2024	Exercise	1	407,579	327.64	84,209		5,221	(2,432)			5,221		(6,598)				0001
Purchased Call/CGM/CGM040GSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/30/2025	02/28/2024	Exercise	1	485,445	328.38	55,780		3,730	(5,399)			3,730						0001
Purchased Call/CGM/CGM040GSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	03/25/2024	Exercise	1	1,023,594	325.38	109,558		9,753	(6,351)			9,753						0001
Purchased Call/CGM/CGM040HS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2023	08/07/2025	03/12/2024	Exercise	1	1,708,845	325.3	157,884		13,170	(6,403)			13,170						0001
Purchased Call/SBC/SBC017BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2022	10/02/2024	10/04/2024	Exercise	1	162,518	225.82	6,456		15,256	12,814			15,256		(2,442)				0001
Purchased Call/NFC/NFC261BS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2024	11/02/2026	11/05/2024	Exercise	1	7,146,374	266.73	311,934	10,958	12,984	2,026			12,984						0001
Purchased Call/NFC/NFC261DSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/20/2024	12/18/2026	12/24/2024	Exercise	1	7,794,545	271.84	356,456	3,818	4,056	238			4,056						0001
Purchased Call/AIM/AIM0003SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/22/2023	06/21/2024	06/25/2024	Exercise	1	527,194	2867.15	12,284		23,650	17,797			23,650		(5,853)				0001
Purchased Call/AIM/AIM0003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2024	09/24/2024	Exercise	1	54,314	2799.46	1,228		5,270	4,373			5,270		(897)				0001
Purchased Call/AIM/AIM0003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2024	10/24/2024	Exercise	1	211,971	2754.5	4,769		23,343	19,478			23,343		(3,865)				0001
Purchased Call/AIM/AIM0004SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2025	02/26/2024	Exercise	1	430,775	2915.93	7,164	1,286	2,366	1,080			2,366						0001
Purchased Call/AIM/AIM0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/07/2026	01/24/2024	Exercise	1	94,543	3256.74	12,532		454	(2,184)			454						0001
Purchased Call/SBC/SBC017XSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	11/05/2024	Exercise	1	4,193,386	242.43	121,493	12,218	13,961	1,743			13,961						0001
Purchased Call/SBC/SBC017XSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2024	11/09/2026	11/13/2024	Exercise	1	3,028,412	245.69	97,616	3,735	3,400	(335)			3,400						0001
Purchased Call/SBC/SBC017XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	11/15/2024	Exercise	1	4,216,288	245.92	138,914	1,977	1,606	(371)			1,606						0001
Purchased Call/SBC/SBC017YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2024	12/01/2026	12/03/2024	Exercise	1	2,189,521	248.56	64,971	5,503	4,815	(688)			4,815						0001
Purchased Call/CGM/CGM0404S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2022	01/04/2024	01/08/2024	Expire	1	3,269,757	328.09	77,995			(322)					(322)				0001
Purchased Call/CGM/CGM0404SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2022	01/12/2024	01/17/2024	Expire	1	838,579	325.19	20,733			(316)					(316)				0001
Purchased Call/CGM/CGM0404SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2022	01/18/2024	01/22/2024	Expire	1	5,769,908	324.82	144,800			(3,391)					(3,391)				0001
Purchased Call/CGM/CGM0404SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/21/2022	01/19/2024	01/23/2024	Expire	1	2,766,039	324.7	66,832			(1,662)					(1,662)				0001
Purchased Call/CGM/CGM0404SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024	01/23/2024	Expire	1	1,852,644	323.79	45,175			(1,125)					(1,125)				0001
Purchased Call/CGM/CGM0404SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2022	02/01/2024	02/05/2024	Expire	1	2,570,196	324.48	64,095			(2,746)					(2,746)				0001
Purchased Call/CGM/CGM0404SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2022	02/02/2024	02/06/2024	Expire	1	1,105,888	324.1	27,247			(1,210)					(1,210)				0001
Purchased Call/CGM/CGM0404ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/08/2022	02/07/2024	01/29/2024	Exercise	1	3,097,284	323.93	79,613	.62		(4,005)			62		(4,067)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM0404SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2022	02/08/2024	01/25/2024	Exercise	1	6,191,683	323.39	160,384		175	(8,237)			175		(8,412)				0001
Purchased Call/CGM/CGM0404SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/11/2022	02/09/2024	01/18/2024	Exercise	1	3,295,528	323.58	86,944		1,262	(3,433)			1,262		(4,695)				0001
Purchased Call/CGM/CGM0405S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/17/2022	02/16/2024	02/21/2024	Expire	1	1,941,267	325.08	51,415			(3,270)					(3,270)				0001
Purchased Call/NFC/NFC161VST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2024	01/07/2025	01/09/2024	Exercise	1	3,022,585	247.57	113,793	7,558	12,533	4,975			12,533						0001
Purchased Call/CGM/CGM040HSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2023	08/11/2025	07/30/2024	Exercise	1	87,766	324.15	70,410		1,208	(481)			1,208						0001
Purchased Call/CGM/CGM040HSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2023	08/12/2025	03/15/2024	Exercise	1	94,914	324.15	44,009		1,487	(341)			1,487						0001
Purchased Call/CGM/CGM040HSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2023	08/15/2025	04/18/2024	Exercise	1	259,358	322.24	118,048		3,916	(1,082)			3,916						0001
Purchased Call/CGM/CGM040HSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/17/2023	08/15/2025	01/23/2024	Exercise	1	286,965	320.86	124,394		4,951	(603)			4,951						0001
Purchased Call/CGM/CGM040HSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	01/19/2024	Exercise	1	495,039	323.03	124,584		8,510	(1,143)			8,510						0001
Purchased Call/CGM/CGM040HSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/26/2025	10/09/2024	Exercise	1	44,509	322.08	14,326		680	(194)			680						0001
Purchased Call/CGM/CGM040HSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2023	08/28/2025	05/06/2024	Exercise	1	251,389	322.92	159,337		4,119	(1,289)			4,119						0001
Purchased Call/CGM/CGM040HSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2023	08/29/2025	04/04/2024	Exercise	1	890,821	324.51	212,785		10,978	(6,777)			10,978						0001
Purchased Call/CGM/CGM040HSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/31/2023	08/29/2025	03/04/2024	Exercise	1	343,967	324.88	107,301		4,246	(2,577)			4,246						0001
Purchased Call/CGM/CGM040HSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2023	09/05/2025	05/29/2024	Exercise	1	285,066	324.17	123,641		4,485	(1,196)			4,485						0001
Purchased Call/SBC/SBC017CSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/25/2022	10/24/2024	01/08/2024	Exercise	1	3,087,842	227.6	113,563		222,998	176,506			222,998		(46,493)				0001
Purchased Call/SBC/SBC017CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2022	11/01/2024	02/07/2024	Exercise	1	2,980,188	227.42	99,228		197,508	155,744			197,508		(41,764)				0001
Purchased Call/SBC/SBC017CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2022	11/13/2024	06/06/2024	Exercise	1	1,478,153	230.64	50,373		96,980	75,015			96,980		(21,965)				0001
Purchased Call/CGM/CGM0405S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2022	02/22/2024	02/26/2024	Expire	1	1,976,670	326.46	55,489			(4,004)					(4,004)				0001
Purchased Call/CGM/CGM0405SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2022	02/28/2024	03/01/2024	Expire	1	2,235,813	328.75	77,831			(6,213)					(6,213)				0001
Purchased Call/CGM/CGM0405SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/04/2022	03/01/2024	03/05/2024	Expire	1	1,656,443	337.06	45,723			(3,790)					(3,790)				0001
Purchased Call/CGM/CGM0405SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2022	03/04/2024	03/06/2024	Expire	1	3,144,105	338.63	76,772			(6,701)					(6,701)				0001
Purchased Call/CGM/CGM0405SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/16/2022	03/15/2024	03/19/2024	Expire	1	3,607,024	335.38	88,847			(9,058)					(9,058)				0001
Purchased Call/CGM/CGM0405SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2022	03/15/2024	03/19/2024	Expire	1	3,311,046	334.94	86,398			(8,819)					(8,819)				0001
Purchased Call/CGM/CGM0405SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/23/2022	03/22/2024	03/26/2024	Expire	1	3,591,323	334.56	92,967			(10,367)					(10,367)				0001
Purchased Call/CGM/CGM0406S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/30/2022	03/28/2024	04/01/2024	Expire	1	3,690,749	334	94,479			(11,306)					(11,306)				0001
Purchased Call/CGM/CGM0406S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2022	04/01/2024	04/03/2024	Expire	1	1,798,827	334.38	44,866			(5,628)					(5,628)				0001
Purchased Call/CGM/CGM040HSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/07/2023	09/05/2025	03/06/2024	Exercise	1	570,330	323.06	131,782		8,254	(3,175)			8,254						0001
Purchased Call/CGM/CGM0401S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2023	09/11/2025	02/14/2024	Exercise	1	111,753	323.48	102,472		1,790	(413)			1,790						0001
Purchased Call/CGM/CGM0401S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	02/06/2024	Exercise	1	330,407	323.02	171,488		5,206	(1,463)			5,206						0001
Purchased Call/CGM/CGM0401S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/16/2025	07/05/2024	Exercise	1	98,572	323.35	23,119		1,890	(112)			1,890						0001

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Purchased Call/CGM/CGM040ISB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/17/2025	02/22/2024	Exercise	1	284,858	323.35	40,074		5,086	(702)			5,086						0001
Purchased Call/CGM/CGM040IS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2023	09/15/2025	04/18/2024	Exercise	1	732,665	323.35	210,124		9,381	(5,500)			9,381						0001
Purchased Call/CGM/CGM040ISB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/19/2023	09/19/2025	05/23/2024	Exercise	1	122,608	322.25	57,421		2,230	(253)			2,230		(1,230)				0001
Purchased Call/CGM/CGM040ISC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2023	09/19/2025	03/25/2024	Exercise	1	302,836	322.04	126,643		5,376	(805)			5,376						0001
Purchased Call/CGM/CGM040ISH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2023	09/25/2025	03/28/2024	Exercise	1	574,525	319.13	138,771		12,197	1,428			12,197						0001
Purchased Call/CGM/CGM040ISJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	04/12/2024	Exercise	1	230,363	317.36	114,978		6,220	1,486			6,220						0001
Purchased Call/CGM/CGM040ISK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/28/2023	09/26/2025	01/05/2024	Exercise	1	399,328	317.34	179,876		8,132	1,581			8,132						0001
Purchased Call/AIM/AIM00008G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/06/2021	08/08/2028	03/28/2024	Exercise	1	123,952	3256.74	53,045		1,908	(3,246)			1,908						0001
Purchased Call/AIM/AIM0001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2022	02/22/2029	08/02/2024	Exercise	1	137,244	3138.44	66,277		4,817	(1,057)			4,817						0001
Purchased Call/SBC/SBC017DSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2022	11/29/2024	06/10/2024	Exercise	1	2,527,709	230.1	93,043		209,551	166,925			209,551		(42,625)				0001
Purchased Call/SBC/SBC017ES0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	12/27/2024	03/05/2024	Exercise	1	3,580,024	228.38	121,197		163,160	102,626			163,160		(60,534)				0001
Purchased Call/SBC/SBC017ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2023	01/23/2025	06/25/2024	Exercise	1	156,547	231.6	112,908		9,036	6,150			9,036						0001
Purchased Call/SBC/SBC017ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2023	01/31/2025	02/01/2024	Exercise	1	2,413,014	233.81	179,891		117,408	68,422			117,408						0001
Purchased Call/CGM/CGM0406SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/07/2022	04/05/2024	04/09/2024	Expire	1	5,257,823	333.67	129,675			(17,005)					(17,005)				0001
Purchased Call/CGM/CGM0406SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/21/2022	04/19/2024	01/24/2024	Exercise	1	6,797,187	334.49	153,425		194	(22,915)			194		(23,108)				0001
Purchased Call/CGM/CGM0406SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/27/2022	04/26/2024	04/30/2024	Expire	1	2,908,155	331.41	73,048			(11,658)					(11,658)				0001
Purchased Call/CGM/CGM0406SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2022	05/03/2024	05/07/2024	Expire	1	2,562,245	332.53	58,567			(9,959)					(9,959)				0001
Purchased Call/CGM/CGM0406SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/06/2022	05/03/2024	05/07/2024	Expire	1	3,668,277	331.78	83,235			(14,182)					(14,182)				0001
Purchased Call/CGM/CGM0407S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2022	05/13/2024	05/15/2024	Expire	1	3,515,172	330.05	88,504			(16,229)					(16,229)				0001
Purchased Call/CGM/CGM0407S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/19/2022	05/17/2024	01/24/2024	Exercise	1	3,727,631	330.04	95,414		91	(18,042)			91		(18,133)				0001
Purchased Call/AIM/AIM0005SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2031	09/24/2024	Exercise	1	1,124,683	3071.06	57,170	6,038	6,169	131			6,169						0001
Purchased Call/SBC/SBC017ES7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	01/10/2024	Exercise	1	286,751	229.2	7,255		14,028	13,889			14,028		(140)				0001
Purchased Call/SBC/SBC017ESO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	03/12/2024	Exercise	1	116,093	231.3	2,914		6,150	5,614			6,150		(536)				0001
Purchased Call/SBC/SBC017ISJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	07/10/2024	Exercise	1	237,310	236.89	5,980		8,916	5,802			8,916		(3,114)				0001
Purchased Call/SBC/SBC017NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/10/2024	Exercise	1	222,050	237.14	5,596		9,794	4,510			9,794		(5,285)				0001
Purchased Call/CGM/CGM0401SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2023	10/03/2025	04/18/2024	Exercise	1	473,053	315.42	120,705		14,914	4,976			14,914		(2,008)				0001
Purchased Call/CGM/CGM0401SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2023	10/03/2025	07/05/2024	Exercise	1	50,164	315.97	116,317		1,642	589			1,642						0001
Purchased Call/CGM/CGM0401SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2023	10/10/2025	05/07/2024	Exercise	1	140,065	318.52	135,588		3,271	304			3,271						0001
Purchased Call/CGM/CGM040JS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2023	10/17/2025	02/22/2024	Exercise	1	266,148	317.53	168,120		7,030	1,379			7,030						0001
Purchased Call/CGM/CGM040JSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2023	10/24/2025	02/21/2024	Exercise	1	439,523	316.05	120,113		9,343	2,078			9,343						0001

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Purchased Call/CGM/CGM040JSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2023	10/24/2025	05/14/2024	Exercise	1	699,741	315.64	141,599		22,131	7,051			22,131						0001
Purchased Call/CGM/CGM040JSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/26/2023	10/24/2025	06/26/2024	Exercise	1	94,176	315.24	84,115		2,917	879			2,917						0001
Purchased Call/CGM/CGM040JSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/28/2025	04/03/2024	Exercise	1	108,786	315.14	35,124		3,607	1,248			3,607						0001
Purchased Call/CGM/CGM040JSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2023	10/30/2025	03/28/2024	Exercise	1	899,720	315.36	123,171		28,002	8,184			28,002						0001
Purchased Call/CGM/CGM0407SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2022	05/23/2024	05/28/2024	Expire	1	3,903,747	330.82	98,428		(19,416)				(19,416)						0001
Purchased Call/CGM/CGM0407SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/25/2022	05/24/2024	05/29/2024	Expire	1	3,154,182	331.12	78,505		(15,601)				(15,601)						0001
Purchased Call/CGM/CGM0407SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/26/2022	05/24/2024	05/29/2024	Expire	1	3,486,914	331.21	85,580		(17,071)				(17,071)						0001
Purchased Call/CGM/CGM0407SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2022	05/31/2024	06/04/2024	Expire	1	6,226,386	330.66	142,657		(29,913)				(29,913)						0001
Purchased Call/CGM/CGM0407SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2022	06/03/2024	06/05/2024	Expire	1	1,714,427	330.46	37,281		(8,040)				(8,040)						0001
Purchased Call/CGM/CGM0407SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2022	06/06/2024	06/10/2024	Expire	1	5,442,658	330.57	122,994		(26,657)				(26,657)						0001
Purchased Call/CGM/CGM0407SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2022	06/05/2024	06/07/2024	Expire	1	1,718,442	330.46	40,417		(8,698)				(8,698)						0001
Purchased Call/CGM/CGM0407SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/10/2022	06/07/2024	06/11/2024	Expire	1	2,030,917	330.73	43,101		(9,417)				(9,417)						0001
Purchased Call/CGM/CGM0407SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2022	06/14/2024	06/18/2024	Expire	1	2,962,095	326.66	70,421		(16,132)				(16,132)						0001
Purchased Call/CGM/CGM0407SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/22/2022	06/14/2024	06/18/2024	Expire	1	5,159,334	326.01	127,651		(29,296)				(29,296)						0001
Purchased Call/SBC/SBC0173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2021	11/08/2028	11/04/2024	Exercise	1	246,115	245.27	28,446		9,713	(2,549)			9,713						0001
Purchased Call/SBC/SBC0174SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/07/2022	01/05/2024	01/09/2024	Expire	1	3,265,485	240.62	120,421		(665)				(665)						0001
Purchased Call/SBC/SBC017F66	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/21/2023	02/14/2025	06/21/2024	Exercise	1	50,310	233.26	47,500		2,396	1,511			2,396						0001
Purchased Call/SBC/SBC017F8E	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/27/2023	02/24/2025	10/01/2024	Exercise	1	75,716	231.4	47,085		5,464	3,952			5,464						0001
Purchased Call/SBC/SBC017F8H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/01/2023	02/28/2025	08/30/2024	Exercise	1	50,178	231.6	99,239		3,176	2,215			3,176						0001
Purchased Call/SBC/SBC017F8L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/07/2023	03/06/2025	02/09/2024	Exercise	1	265,151	232.19	116,188		14,095	9,157			14,095						0001
Purchased Call/CGM/CGM0408S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/01/2022	06/28/2024	03/25/2024	Exercise	1	3,380,342	326.39	81,763		626	(19,734)			626		(20,360)				0001
Purchased Call/CGM/CGM0408SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2022	07/03/2024	07/08/2024	Exercise	1	2,613,936	326.24	63,350		6,306	(9,895)			6,306		(16,201)				0001
Purchased Call/CGM/CGM0408SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2022	07/11/2024	07/09/2024	Exercise	1	4,864,246	326.28	120,562		22,864	(9,344)			22,864		(32,208)				0001
Purchased Call/CGM/CGM0408SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2022	06/25/2024	06/27/2024	Expire	1	287,702	326.81	6,699			(1,656)					(1,656)				0001
Purchased Call/CGM/CGM0408SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2022	07/12/2024	05/23/2024	Exercise	1	4,167,011	326.22	102,907		30,095	2,536			30,095		(27,559)				0001
Purchased Call/CGM/CGM040JSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2023	10/31/2025	01/08/2024	Exercise	1	631,463	316.2	263,789		16,024	2,272			16,024						0001
Purchased Call/CGM/CGM040JSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/03/2025	03/07/2024	Exercise	1	283,803	317.54	158,284		6,961	718			6,961						0001
Purchased Call/CGM/CGM040JSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/05/2025	11/22/2024	Exercise	1	38,905	317.54	30,514		825	(32)			825						0001
Purchased Call/CGM/CGM040JSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/09/2023	11/07/2025	02/15/2024	Exercise	1	266,717	317.59	124,734		6,792	899			6,792						0001
Purchased Call/CGM/CGM040JSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/10/2025	04/10/2024	Exercise	1	630,489	317.72	134,598		17,474	3,518			17,474						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040JSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/19/2025	02/23/2024	Exercise	1	137,414	319.11	45,944		3,400	314			3,400						0001
Purchased Call/CGM/CGM040KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/22/2023	11/21/2025	01/24/2024	Exercise	1	2,724,108	319.37	302,284		65,033	3,329			65,033						0001
Purchased Call/SBC/SBC0175SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/31/2022	01/26/2024	01/30/2024	Exercise	1	4,626,352	235.78	181,228		87,399	81,120			87,399		(6,279)				0001
Purchased Call/SBC/SBC0175SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/08/2022	02/06/2024	02/08/2024	Exercise	1	1,228,731	236.45	44,846		22,592	20,368			22,592		(2,224)				0001
Purchased Call/SBC/SBC0176S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/23/2023	03/21/2025	03/27/2024	Exercise	1	101,300	229.41	100,583		7,259	5,050			7,259						0001
Purchased Call/SBC/SBC0176SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/03/2025	01/04/2024	Exercise	1	108,851	231.87	118,485		5,053	2,705			5,053						0001
Purchased Call/SBC/SBC0176SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/06/2023	04/04/2025	06/10/2024	Exercise	1	51,432	231.07	130,858		2,918	1,760			2,918						0001
Purchased Call/SBC/SBC0176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/14/2023	04/11/2025	09/16/2024	Exercise	1	57,130	231.93	54,458		3,949	2,671			3,949						0001
Purchased Call/CGM/CGM040KS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2023	11/28/2025	02/01/2024	Exercise		1,385,780	319.74	323,519		23,521	1,202			23,521						0001
Purchased Call/CGM/CGM040KS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2023	11/28/2025	01/08/2024	Exercise		803,886	319.69	150,493		19,519	1,048			19,519						0001
Purchased Call/CGM/CGM040KSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/01/2025	01/19/2024	Exercise		2,254,989	320.84	211,055		19,123	187			19,123						0001
Purchased Call/CGM/CGM040KSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/12/2023	12/11/2025	01/08/2024	Exercise		297,547	321.22	75,980		3,305	(128)			3,305						0001
Purchased Call/CGM/CGM040KSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2023	12/12/2025	02/23/2024	Exercise		716,830	322.09	287,774		13,638	(3,094)			13,638						0001
Purchased Call/CGM/CGM040KSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/14/2023	12/12/2025	04/18/2024	Exercise		613,951	322.34	199,714		11,098	(3,353)			11,098						0001
Purchased Call/CGM/CGM040KSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/15/2025	03/15/2024	Exercise		1,055,470	322.47	157,755		16,881	(4,307)			16,881						0001
Purchased Call/CGM/CGM040KSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2023	12/19/2025	08/29/2024	Exercise		275,135	322.81	151,807		4,271	(2,232)			4,271						0001
Purchased Call/CGM/CGM040KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2023	12/22/2025	01/19/2024	Exercise		310,189	322.76	110,748		6,570	(854)			6,570						0001
Purchased Call/CGM/CGM0408ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/27/2022	07/26/2024	03/29/2024	Exercise		2,233,617	327.87	56,480		718	(15,446)			718		(16,164)				0001
Purchased Call/CGM/CGM0408SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/03/2022	07/26/2024	07/30/2024	Expire		3,160,847	328.65	76,724			(22,116)					(22,116)				0001
Purchased Call/CGM/CGM0408SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2022	07/29/2024	07/31/2024	Expire		1,967,156	329.09	45,729			(13,374)					(13,374)				0001
Purchased Call/CGM/CGM0409S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2022	07/31/2024	08/02/2024	Expire		740,054	329.09	17,158			(5,045)					(5,045)				0001
Purchased Call/SBC/SBC017HS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/09/2023	05/08/2025	04/05/2024	Exercise		200,339	231.85	157,647		11,585	6,974			11,585						0001
Purchased Call/SBC/SBC017HSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/30/2025	02/05/2024	Exercise		196,133	232.46	173,532		10,324	5,253			10,324						0001
Purchased Call/SBC/SBC0171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/30/2023	07/01/2025	09/27/2024	Exercise		150,940	238.01	14,606		6,875	2,990			6,875						0001
Purchased Call/CGM/CGM0409S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/17/2022	08/16/2024	08/20/2024	Expire		1,007,355	328.92	22,208			(7,049)					(7,049)				0001
Purchased Call/CGM/CGM0409SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/24/2022	08/21/2024	03/29/2024	Exercise		1,459,238	328.07	30,385		568	(9,338)			568		(9,906)				0001
Purchased Call/SBC/SBC0176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/14/2022	03/11/2024	03/13/2024	Exercise		1,961,014	232.64	70,853		91,655	84,823			91,655		(6,833)				0001
Purchased Call/SBC/SBC0176SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/14/2024	03/18/2024	Exercise		3,051,995	232.53	117,248		139,297	127,537			139,297		(11,760)				0001
Purchased Call/SBC/SBC0176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/13/2024	03/15/2024	Exercise		1,141,052	232.64	43,970		55,882	51,523			55,882		(4,359)				0001
Purchased Call/SBC/SBC0176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2022	03/15/2024	03/19/2024	Exercise		820,912	234.82	30,120		27,925	24,842			27,925		(3,083)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC01765U	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2022	03/20/2024	03/22/2024	Exercise		518,025	235.11	19,081		21,013	18,940			21,013		(2,073)				0001
Purchased Call/SBC/SBC01778O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2022	03/27/2024	03/29/2024	Exercise		461,554	235.87	17,670		18,144	16,054			18,144		(2,090)				0001
Purchased Call/SBC/SBC01775I	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/30/2022	03/28/2024	01/19/2024	Exercise		1,655,411	237.01	57,829		54,137	47,216			54,137		(6,921)				0001
Purchased Call/SBC/SBC01778C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2022	04/11/2024	04/15/2024	Exercise		1,991,313	235.35	70,347		59,872	50,110			59,872		(9,761)				0001
Purchased Call/CGM/CGM040KSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2023	12/26/2025	02/27/2024	Exercise		2,133,258	323.21	162,466		13,459	(4,876)			13,459						0001
Purchased Call/CGM/CGM040KSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/28/2023	12/26/2025	02/07/2024	Exercise		5,014,915	322.83	232,192		12,692	(2,755)			12,692						0001
Purchased Call/CGM/CGM040LS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/03/2024	01/02/2026	01/05/2024	Exercise		3,683,543	321.43	43,889	19,692	21,074	1,382			21,074		(11,908)				0001
Purchased Call/CGM/CGM040LS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/03/2024	01/02/2026	01/05/2024	Exercise		8,512,450	320.46	185,858	9,261	8,663	(598)			8,663						0001
Purchased Call/CGM/CGM040LS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2024	01/05/2026	01/09/2024	Exercise		2,738,280	319.89	61,278	3,277	2,612	(665)			2,612						0001
Purchased Call/CGM/CGM040LS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/09/2024	01/08/2026	01/11/2024	Exercise		2,828,528	321.07	62,941	2,262	2,198	(64)			2,198						0001
Purchased Call/CGM/CGM0409SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2022	09/12/2024	01/16/2024	Exercise		3,941,196	326.3	76,485		1,358	(25,775)			1,358		(27,134)				0001
Purchased Call/CGM/CGM0409SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/15/2022	09/13/2024	02/06/2024	Exercise		1,916,360	325.65	38,675		1,055	(12,774)			1,055		(13,829)				0001
Purchased Call/CGM/CGM040AS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/21/2022	09/20/2024	05/24/2024	Exercise		2,541,881	323.96	59,922		580	(21,409)			580		(21,989)				0001
Purchased Call/CGM/CGM040AS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2022	09/20/2024	04/25/2024	Exercise		3,090,299	323.86	70,215		1,963	(23,782)			1,963		(25,745)				0001
Purchased Call/CGM/CGM040AS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/30/2022	09/27/2024	10/01/2024	Exercise		2,896,274	321.78	73,948		12,457	(15,357)			12,457		(27,814)				0001
Purchased Call/CGM/CGM040ASF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/05/2022	10/04/2024	02/21/2024	Exercise		3,265,265	323.91	71,552		1,159	(26,358)			1,159		(27,517)				0001
Purchased Call/SBC/SBC0171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	08/06/2024	Exercise		97,285	238.89	101,451		3,741	1,177			3,741						0001
Purchased Call/SBC/SBC0171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/20/2023	07/18/2025	02/15/2024	Exercise		655,338	239.59	125,146		25,719	8,284			25,719						0001
Purchased Call/SBC/SBC0171SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2025	06/27/2024	Exercise		199,145	239.45	94,712		7,601	2,287			7,601						0001
Purchased Call/SBC/SBC017JSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2023	08/04/2025	08/15/2024	Exercise		83,834	239.16	39,344		2,990	699			2,990						0001
Purchased Call/SBC/SBC017JSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	10/04/2024	Exercise		50,463	238.9	37,146		2,155	758			2,155						0001
Purchased Call/CGM/CGM040LSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2024	01/09/2026	01/12/2024	Exercise		13,339,070	321.06	286,960	18,248	17,395	(854)			17,395						0001
Purchased Call/CGM/CGM040LSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/12/2026	01/17/2024	Exercise		4,834,994	321.37	97,006	8,859	8,188	(671)			8,188						0001
Purchased Call/CGM/CGM040LSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2024	01/16/2026	01/19/2024	Exercise		6,850,203	320.98	157,018	1,982	1,542	(441)			1,542						0001
Purchased Call/CGM/CGM040LSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/18/2024	01/16/2026	01/22/2024	Exercise		8,448,393	320.84	181,880	11,514	10,480	(1,034)			10,480						0001
Purchased Call/CGM/CGM040LSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2024	01/27/2026	01/30/2024	Exercise		3,213,311	322.09	69,669	3,725	2,878	(847)			2,878						0001
Purchased Call/CGM/CGM040LST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2024	01/29/2026	02/01/2024	Exercise		5,701,456	322.47	121,979	7,354	5,653	(1,701)			5,653						0001
Purchased Call/CGM/CGM040LSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	02/02/2024	Exercise		13,898,482	321.71	250,869	45,757	44,809	(949)			44,809						0001
Purchased Call/CGM/CGM040LSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/02/2026	02/06/2024	Exercise		5,888,147	322.97	127,128	5,388	4,840	(548)			4,840						0001
Purchased Call/CGM/CGM040LSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/03/2026	02/06/2024	Exercise		2,342,581	322.97	51,648	2,287	1,616	(672)			1,616						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040LSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2024	02/04/2026	02/06/2024	Exercise		926,030	322.97	17,824	2,200	1,726	(475)			1,726						0001
Purchased Call/CGM/CGM040MS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2024	02/09/2026	02/13/2024	Exercise		5,487,733	322.76	125,027	3,396	2,542	(854)			2,542						0001
Purchased Call/CGM/CGM040ASN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2022	10/14/2024	02/01/2024	Exercise		3,228,418	321.74	75,905		16,532	(13,798)			16,532		(30,330)				0001
Purchased Call/CGM/CGM040ASW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/26/2022	10/25/2024	05/02/2024	Exercise		3,252,063	322.3	80,622		2,438	(30,977)			2,438		(33,415)				0001
Purchased Call/CGM/CGM040BS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/04/2022	11/01/2024	01/30/2024	Exercise		4,439,117	322.03	109,136		3,778	(42,324)			3,778		(46,103)				0001
Purchased Call/CGM/CGM040BS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2022	11/07/2024	01/19/2024	Exercise		5,003,586	322.68	121,225		5,187	(48,325)			5,187		(53,511)				0001
Purchased Call/NFC/NFC26108P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/08/2024	04/08/2025	04/10/2024	Exercise		10,709,825	257.51	392,340	7,948	7,765	(183)			7,765						0001
Purchased Call/SBC/SBC017JSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	05/21/2024	Exercise		106,046	237.2	162,220		4,787	1,847			4,787						0001
Purchased Call/SBC/SBC017JSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/18/2023	08/19/2025	03/22/2024	Exercise		655,098	236.5	65,478		24,279	5,937			24,279						0001
Purchased Call/SBC/SBC017JSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2023	08/21/2025	05/13/2024	Exercise		161,073	236.44	82,549		6,939	2,529			6,939						0001
Purchased Call/SBC/SBC017KS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2025	02/26/2024	Exercise		111,913	236.09	85,564		3,892	608			3,892						0001
Purchased Call/SBC/SBC017KS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	06/06/2024	Exercise		588,810	238.12	129,138		18,190	1,353			18,190						0001
Purchased Call/SBC/SBC017KS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/29/2025	04/03/2024	Exercise		381,450	238.21	131,061		16,005	5,177			16,005						0001
Purchased Call/SBC/SBC017KS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	02/05/2024	Exercise		247,666	238.01	159,049		9,648	2,579			9,648						0001
Purchased Call/CGM/CGM040MS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2024	02/13/2026	02/15/2024	Exercise		5,573,904	322.23	97,020	18,761	15,193	(3,569)			15,193						0001
Purchased Call/CGM/CGM040MSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2024	02/13/2026	02/20/2024	Exercise		4,846,767	323	83,217	16,031	16,073	42			16,073						0001
Purchased Call/CGM/CGM040MSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/18/2026	02/21/2024	Exercise		4,569,585	322.79	74,861	17,176	16,661	(516)			16,661						0001
Purchased Call/CGM/CGM040MSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/17/2026	02/21/2024	Exercise		2,141,898	322.79	46,506	2,343	1,899	(444)			1,899						0001
Purchased Call/CGM/CGM040MSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/20/2024	02/19/2026	02/22/2024	Exercise		4,351,197	322.79	95,063	4,019	4,779	760			4,779						0001
Purchased Call/CGM/CGM040MSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2024	02/20/2026	02/26/2024	Exercise		4,910,022	323.51	91,285	13,593	7,872	(5,721)			7,872						0001
Purchased Call/CGM/CGM040MSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2024	02/23/2026	02/27/2024	Exercise		3,317,832	324	61,468	8,467	8,376	(91)			8,376						0001
Purchased Call/CGM/CGM040MSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2024	02/24/2026	02/27/2024	Exercise		3,857,490	324	34,572	28,811	21,284	(7,527)			21,284						0001
Purchased Call/CGM/CGM040MSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	02/27/2026	03/05/2024	Exercise		8,478,095	324.2	181,932	9,877	7,149	(2,728)			7,149						0001
Purchased Call/CGM/CGM040MSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/04/2024	03/04/2026	03/06/2024	Exercise		7,590,782	324.18	160,522	9,197	6,447	(2,750)			6,447						0001
Purchased Call/CGM/CGM040BSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2022	11/13/2024	01/22/2024	Exercise		2,832,687	324.42	68,979		1,950	(28,127)			1,950		(30,077)				0001
Purchased Call/CGM/CGM040BSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2022	11/15/2024	01/25/2024	Exercise		5,186,763	324.68	119,813		1,337	(51,394)			1,337		(52,731)				0001
Purchased Call/CGM/CGM040BSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2022	11/18/2024	01/16/2024	Exercise		13,560,611	324.13	326,612		1,532	(144,202)			1,532		(145,735)				0001
Purchased Call/CGM/CGM040BSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2022	11/29/2024	11/01/2024	Exercise		2,686,166	324.82	66,650		88	(30,531)			88		(30,619)				0001
Purchased Call/CGM/CGM040BSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/07/2022	12/06/2024	11/18/2024	Exercise		2,497,495	324.36	60,834		7,920	(20,555)			7,920		(28,474)				0001
Purchased Call/CGM/CGM040BST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2022	12/06/2024	01/05/2024	Exercise		3,323,325	324.7	78,980		7,771	(29,298)			7,771		(37,069)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040BSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/09/2022	12/06/2024	06/13/2024	Exercise		2,232,620	324.66	53,098		5,775	(19,170)			5,775		(24,945)				0001
Purchased Call/CGM/CGM040CS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/19/2022	12/16/2024	07/19/2024	Exercise		3,115,551	323.82	72,064		15,147	(19,663)			15,147		(34,810)				0001
Purchased Call/SBC/SBC017KSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/05/2023	09/05/2025	05/09/2024	Exercise		113,302	237.13	132,594		4,154	906			4,154						0001
Purchased Call/SBC/SBC017KSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/15/2023	09/16/2025	06/21/2024	Exercise		101,256	237.47	47,561		3,746	787			3,746						0001
Purchased Call/SBC/SBC017LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	09/06/2024	Exercise		426,478	233.38	155,498		23,776	11,241			23,776		(9,390)				0001
Purchased Call/SBC/SBC017LSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/05/2023	10/03/2025	06/10/2024	Exercise		50,825	232.49	88,486		2,798	1,268			2,798						0001
Purchased Call/SBC/SBC017LSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	05/23/2024	Exercise		50,978	233.29	100,207		2,745	1,195			2,745						0001
Purchased Call/SBC/SBC017LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/15/2025	07/23/2024	Exercise		68,578	233.16	70,521		4,188	2,094			4,188						0001
Purchased Call/SBC/SBC017MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2025	05/23/2024	Exercise		242,335	233.98	51,290		14,184	6,523			14,184						0001
Purchased Call/CGM/CGM040CS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/22/2022	12/20/2024	03/26/2024	Exercise		3,341,891	323.43	77,226		5,985	(31,824)			5,985		(37,809)				0001
Purchased Call/CGM/CGM040CS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/28/2022	12/27/2024	02/13/2024	Exercise		7,658,401	322.85	180,792		3,121	(87,005)			3,121		(90,126)				0001
Purchased Call/CGM/CGM040CSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/04/2023	01/02/2025	11/07/2024	Exercise		39,107	322.56	30,135		234	(241)			234						0001
Purchased Call/CGM/CGM040CSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2023	01/03/2025	11/07/2024	Exercise		39,183	322.65	46,050		232	(231)			232						0001
Purchased Call/CGM/CGM040CSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/06/2023	01/03/2025	10/28/2024	Exercise		54,027	322.22	38,053		428	(259)			428						0001
Purchased Call/CGM/CGM040CSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2023	01/10/2025	08/14/2024	Exercise		152,260	323.75	146,003		936	(1,001)			936						0001
Purchased Call/SBC/SBC01799P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/12/2022	06/25/2024	06/27/2024	Exercise		194,622	229.84	6,469		12,191	10,592			12,191		(1,599)				0001
Purchased Call/SBC/SBC017MSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	03/21/2024	Exercise		214,580	232.82	164,610		13,402	6,579			13,402						0001
Purchased Call/SBC/SBC017MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	03/04/2024	Exercise		646,938	235.84	219,637		28,128	7,371			28,128						0001
Purchased Call/SBC/SBC017MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/16/2023	11/14/2025	04/19/2024	Exercise		288,245	235.97	157,583		13,605	4,318			13,605						0001
Purchased Call/SBC/SBC017NS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/28/2025	01/09/2024	Exercise		579,198	236.64	246,689		15,074	3,327			15,074						0001
Purchased Call/CGM/CGM040NS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/14/2024	03/13/2026	03/18/2024	Exercise		5,325,342	324.84	106,018	10,158	7,478	(2,680)			7,478						0001
Purchased Call/CGM/CGM040NS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2024	03/16/2026	03/19/2024	Exercise		3,240,573	324.77	56,864	10,131	8,459	(1,672)			8,459						0001
Purchased Call/CGM/CGM040NS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/18/2024	03/18/2026	03/20/2024	Exercise		6,070,818	324.92	134,409	6,729	5,414	(1,316)			5,414						0001
Purchased Call/CGM/CGM040NS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2024	03/20/2026	03/25/2024	Exercise		7,164,969	326.97	128,590	20,454	11,599	(8,854)			11,599						0001
Purchased Call/CGM/CGM040NSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2024	03/20/2026	03/26/2024	Exercise		7,355,382	326.8	158,027	7,712	6,250	(1,462)			6,250						0001
Purchased Call/CGM/CGM040NSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/31/2026	04/01/2024	Exercise		2,804,145	327.34	57,976	4,522	3,643	(879)			3,643						0001
Purchased Call/CGM/CGM040NSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/27/2026	04/01/2024	Exercise		13,013,437	327.34	274,744	16,373	9,493	(6,879)			9,493						0001
Purchased Call/CGM/CGM040NSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2024	04/02/2026	04/08/2024	Exercise		10,641,418	325.33	218,442	17,298	11,919	(5,379)			11,919						0001
Purchased Call/SBC/SBC017ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/04/2022	07/31/2024	08/02/2024	Exercise		521,922	233.21	18,547		28,222	22,776			28,222		(5,446)				0001
Purchased Call/CGM/CGM040DS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2023	02/06/2025	03/19/2024	Exercise		225,341	323.33	102,732		3,579	573			3,579						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040DSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2023	02/14/2025	03/21/2024	Exercise		404,223	322.67	70,269		5,487	1,471			5,487						0001
Purchased Call/CGM/CGM040DSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/22/2023	02/21/2025	07/03/2024	Exercise		53,118	322.1	68,746		915	195			915						0001
Purchased Call/CGM/CGM040DSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2023	02/27/2025	02/27/2024	Exercise		94,683	321.95	87,328		1,456	161			1,456						0001
Purchased Call/CGM/CGM040DSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2023	02/28/2025	02/28/2024	Exercise		213,135	321.85	119,858		3,552	655			3,552						0001
Purchased Call/SBC/SBC017NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	08/07/2024	Exercise		309,485	236.22	117,617		13,101	2,806			13,101						0001
Purchased Call/SBC/SBC017NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	02/06/2024	Exercise		2,259,470	239.13	301,717		58,729	11,535			58,729						0001
Purchased Call/CGM/CGM040NSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2024	04/02/2026	04/09/2024	Exercise		10,060,919	325.25	168,500	34,587	21,503	(13,084)			21,503						0001
Purchased Call/CGM/CGM040NSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/15/2024	04/15/2026	04/17/2024	Exercise		9,211,280	323.23	172,260	20,717	18,741	(1,976)			18,741						0001
Purchased Call/CGM/CGM0400S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	04/20/2026	04/23/2024	Exercise		6,033,040	321.55	79,620	31,981	31,951	(30)			31,951						0001
Purchased Call/CGM/CGM0400S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	04/21/2026	04/23/2024	Exercise		1,082,342	321.55	19,381	3,135	3,205	70			3,205						0001
Purchased Call/CGM/CGM0400S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2024	04/24/2026	04/29/2024	Exercise		9,973,018	322.21	217,707	9,615	9,569	(46)			9,569						0001
Purchased Call/CGM/CGM0400S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2024	04/24/2026	04/30/2024	Exercise		4,475,775	322.82	91,877	6,874	6,913	39			6,913						0001
Purchased Call/CGM/CGM0400SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2024	05/01/2026	05/03/2024	Exercise		3,366,340	322.03	66,166	7,824	6,501	(1,323)			6,501		(1,597)				0001
Purchased Call/CGM/CGM0400SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2024	05/01/2026	05/06/2024	Exercise		9,163,545	322.24	158,218	26,555	25,473	(1,082)			25,473						0001
Purchased Call/CGM/CGM0400SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2024	05/01/2026	05/07/2024	Exercise		4,678,195	322.75	87,447	12,161	9,634	(2,527)			9,634						0001
Purchased Call/CGM/CGM0400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2024	05/04/2026	05/07/2024	Exercise		2,384,779	322.75	49,588	3,585	3,521	(64)			3,521						0001
Purchased Call/CGM/CGM0400SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/06/2024	05/06/2026	05/08/2024	Exercise		10,459,992	323.2	221,112	14,954	14,659	(295)			14,659						0001
Purchased Call/SBC/SBC017NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/27/2023	12/26/2025	03/04/2024	Exercise		627,691	240.92	140,746		10,435	(389)			10,435						0001
Purchased Call/SBC/SBC017NSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/28/2023	12/26/2025	03/14/2024	Exercise		3,147,905	241.08	238,198		23,627	(104)			23,627						0001
Purchased Call/CGM/CGM040DSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/03/2023	02/28/2025	03/20/2024	Exercise		279,455	321.57	84,171		3,689	(296)			3,689						0001
Purchased Call/CGM/CGM040DSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2023	03/07/2025	03/06/2024	Exercise		138,822	321.81	48,602		2,349	397			2,349						0001
Purchased Call/CGM/CGM040ES4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/27/2023	03/24/2025	09/12/2024	Exercise		46,232	323.03	60,473		409	(271)			409						0001
Purchased Call/CGM/CGM040ES5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2023	03/27/2025	01/23/2024	Exercise		290,521	322.85	170,289		3,972	(309)			3,972						0001
Purchased Call/CGM/CGM0400SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2024	05/08/2026	05/13/2024	Exercise		9,950,207	323.75	192,204	22,196	20,342	(1,855)			20,342						0001
Purchased Call/CGM/CGM0400SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2024	05/08/2026	05/14/2024	Exercise		4,151,620	323.88	69,579	14,422	12,472	(1,951)			12,472						0001
Purchased Call/CGM/CGM0400SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2024	05/12/2026	05/14/2024	Exercise		5,133,088	323.88	64,037	29,065	22,424	(6,641)			22,424						0001
Purchased Call/CGM/CGM0400SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2024	05/11/2026	05/14/2024	Exercise		3,725,545	323.88	86,172	1,062	783	(279)			783						0001
Purchased Call/CGM/CGM0400SR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/15/2024	05/15/2026	05/17/2024	Exercise		2,100,494	324.64	45,687	2,019	1,290	(729)			1,290						0001
Purchased Call/CGM/CGM0400SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2024	05/15/2026	05/20/2024	Exercise		9,298,597	324.58	187,004	17,400	14,163	(3,236)			14,163						0001
Purchased Call/CGM/CGM0400ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/18/2026	05/21/2024	Exercise		3,347,265	324.87	75,550	2,057	1,376	(682)			1,376						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040SII	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/20/2024	05/20/2026	05/22/2024	Exercise		6,917,900	325.12	132,277	15,444	14,457	(988)			14,457						0001
Purchased Call/CGM/CGM040PS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/27/2026	05/29/2024	Exercise		4,615,898	324.39	92,884	8,256	6,626	(1,630)			6,626						0001
Purchased Call/CGM/CGM040PS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/26/2026	05/29/2024	Exercise		2,528,069	324.39	52,478	3,719	3,681	(38)			3,681						0001
Purchased Call/CGM/CGM040PS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	06/02/2026	06/04/2024	Exercise		5,983,801	323.74	123,185	9,615	8,207	(1,408)			8,207						0001
Purchased Call/CGM/CGM040PSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2024	06/05/2026	06/10/2024	Exercise		6,064,095	324.66	117,988	12,594	8,733	(3,861)			8,733						0001
Purchased Call/CGM/CGM040PSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2024	06/16/2026	06/18/2024	Exercise		3,987,188	324.01	68,514	13,390	11,867	(1,523)			11,867						0001
Purchased Call/SBC/SBC0170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/24/2024	01/23/2026	01/26/2024	Exercise		4,918,400	239.51	165,187	4,868	5,402	533			5,402						0001
Purchased Call/SBC/SBC0170ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2024	01/27/2026	01/30/2024	Exercise		3,597,063	240.23	103,300	10,579	9,800	(779)			9,800						0001
Purchased Call/SBC/SBC017PS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2024	02/06/2026	02/08/2024	Exercise		3,241,188	240.8	107,226	3,693	3,395	(297)			3,395						0001
Purchased Call/SBC/SBC017PSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2024	02/13/2026	02/20/2024	Exercise		3,546,938	242.7	84,228	17,123	16,936	(187)			16,936						0001
Purchased Call/SBC/SBC017PSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/16/2024	02/18/2026	02/21/2024	Exercise		4,491,318	241.76	58,694	47,878	47,080	(798)			47,080						0001
Purchased Call/CGM/CGM040ES6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2023	03/26/2025	07/31/2024	Exercise		50,728	323.03	55,767		586	(153)			586						0001
Purchased Call/CGM/CGM040ES8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/30/2023	03/28/2025	05/09/2024	Exercise		152,197	323	51,699		1,342	(24)			1,342						0001
Purchased Call/CGM/CGM040ESA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2023	04/03/2025	04/04/2024	Exercise		51,219	323.76	166,552		954	178			954						0001
Purchased Call/CGM/CGM040ESO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/21/2023	04/17/2025	01/03/2025	Exercise		35,971	322.78	74,179		289	(272)			289						0001
Purchased Call/CGM/CGM040ESR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2023	04/25/2025	01/30/2024	Exercise		102,434	323.11	61,319		1,394	(189)			1,394						0001
Purchased Call/CGM/CGM040PSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/18/2024	06/17/2026	06/21/2024	Exercise		7,510,693	323.86	163,111	8,687	6,640	(2,047)			6,640						0001
Purchased Call/CGM/CGM040PSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/22/2026	06/25/2024	Exercise		1,875,625	324.33	10,198	17,315	13,565	(3,750)			13,565						0001
Purchased Call/CGM/CGM040PST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/24/2024	06/24/2026	06/26/2024	Exercise		4,383,843	324.52	90,310	6,903	6,687	(216)			6,687						0001
Purchased Call/CGM/CGM040PSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/29/2026	07/02/2024	Exercise		3,332,724	324.23	72,177	3,571	2,970	(602)			2,970						0001
Purchased Call/CGM/CGM040PSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/26/2026	07/02/2024	Exercise		4,950,519	324.23	111,498	4,048	4,257	209			4,257						0001
Purchased Call/CGM/CGM040QSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/17/2026	07/23/2024	Exercise		4,460,046	322.55	86,759	11,203	9,816	(1,388)			9,816						0001
Purchased Call/CGM/CGM040QSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2024	07/27/2026	07/30/2024	Exercise		3,929,410	322.19	73,259	10,009	8,426	(1,582)			8,426						0001
Purchased Call/CGM/CGM040QSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2024	07/31/2026	08/06/2024	Exercise		3,816,259	320.31	79,261	5,208	4,447	(761)			4,447						0001
Purchased Call/CGM/CGM040QSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2024	08/04/2026	08/06/2024	Exercise		7,188,137	320.31	171,329	1,672	1,838	167			1,838						0001
Purchased Call/CGM/CGM040QSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/05/2024	08/05/2026	08/07/2024	Exercise		3,703,208	318.44	86,721	2,468	3,005	536			3,005						0001
Purchased Call/CGM/CGM040RS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/07/2026	08/13/2024	Exercise		4,188,079	320.12	96,292	2,895	3,149	253			3,149						0001
Purchased Call/CGM/CGM040RSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2024	08/14/2026	08/20/2024	Exercise		4,207,208	321.64	93,532	4,412	4,587	176			4,587						0001
Purchased Call/CGM/CGM040RSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2024	08/17/2026	08/20/2024	Exercise		2,627,200	321.64	54,004	4,787	4,303	(484)			4,303						0001
Purchased Call/CGM/CGM040RSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/19/2024	08/19/2026	08/21/2024	Exercise		6,334,888	321.85	146,713	3,494	3,446	(47)			3,446						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/CGM/CGM040RSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	09/04/2024	Exercise		1,152,140	321.97	26,841	732	744	12			744						0001
Purchased Call/CGM/CGM040RSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/06/2024	09/04/2026	09/10/2024	Exercise		7,945,855	320.33	188,966	2,814	3,149	335			3,149						0001
Purchased Call/CGM/CGM040SS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/12/2024	09/11/2026	09/16/2024	Exercise		3,952,365	321.51	88,228	4,261	3,978	(283)			3,978						0001
Purchased Call/CGM/CGM040SS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2024	09/11/2026	09/17/2024	Exercise		4,815,076	321.74	101,170	8,053	8,089	36			8,089						0001
Purchased Call/SBC/SBC017PSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2024	02/24/2026	02/27/2024	Exercise		4,884,509	242.65	126,895	20,322	19,342	(980)			19,342						0001
Purchased Call/SBC/SBC017PSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2024	02/23/2026	02/27/2024	Exercise		4,728,420	242.65	75,860	41,296	40,935	(360)			40,935						0001
Purchased Call/SBC/SBC017PSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/27/2024	02/26/2026	02/29/2024	Exercise		5,431,554	241.86	177,085	6,884	6,373	(511)			6,373						0001
Purchased Call/SBC/SBC017PSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/04/2024	03/04/2026	03/06/2024	Exercise		7,623,648	243.07	239,675	8,978	9,031	53			9,031						0001
Purchased Call/SBC/SBC017QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/08/2024	03/10/2026	03/12/2024	Exercise		1,967,565	243.55	50,965	8,182	6,306	(1,876)			6,306						0001
Purchased Call/SBC/SBC017QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/13/2024	03/12/2026	03/15/2024	Exercise		1,282,931	243.9	40,381	2,007	1,955	(52)			1,955						0001
Purchased Call/NFC/NFC2613SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/29/2024	05/29/2025	05/31/2024	Exercise		9,208,688	261.57	314,001	4,803	4,750	(53)			4,750						0001
Purchased Call/CGM/CGM040FSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2023	05/22/2025	02/15/2024	Exercise		293,131	324.46	132,946		3,701	(929)			3,701						0001
Purchased Call/CGM/CGM040FSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2023	05/23/2025	03/18/2024	Exercise		179,467	323.52	78,510		2,255	(552)			2,255						0001
Purchased Call/CGM/CGM040FSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2023	06/20/2025	03/01/2024	Exercise		50,412	327.48	143,967		620	(231)			620						0001
Purchased Call/SBC/SBC017QS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2022	10/16/2024	10/18/2024	Exercise		318,656	225.91	11,820		26,971	22,272			26,971		(4,699)				0001
Purchased Call/CGM/CGM040SS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/19/2024	09/18/2026	09/23/2024	Exercise		9,177,741	322.5	190,306	16,486	16,467	(19)			16,467						0001
Purchased Call/CGM/CGM040SSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/26/2024	09/25/2026	09/30/2024	Exercise		4,149,310	323.07	94,797	3,247	2,859	(388)			2,859						0001
Purchased Call/CGM/CGM040SSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2024	10/12/2026	10/16/2024	Exercise		2,358,641	322.98	50,980	3,050	3,000	(49)			3,000						0001
Purchased Call/CGM/CGM040SSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2024	10/16/2026	10/21/2024	Exercise		7,650,619	322.91	133,792	25,789	24,550	(1,238)			24,550						0001
Purchased Call/CGM/CGM040TS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2024	10/23/2026	10/28/2024	Exercise		5,564,240	322.5	130,293	2,167	2,311	144			2,311						0001
Purchased Call/CGM/CGM040TSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2024	11/02/2026	11/05/2024	Exercise		3,908,674	321.71	38,300	28,145	29,207	1,062			29,207						0001
Purchased Call/CGM/CGM040GS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2023	07/03/2025	02/07/2024	Exercise		715,328	328.01	89,863		5,688	(6,120)			5,688						0001
Purchased Call/CGM/CGM040GSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/07/2023	07/07/2025	02/21/2024	Exercise		143,642	322.92	123,612		2,595	5			2,595						0001
Purchased Call/CGM/CGM040GSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/17/2023	07/14/2025	03/26/2024	Exercise		254,026	327.09	95,231		3,943	(711)			3,943						0001
Purchased Call/CGM/CGM040GSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2023	07/22/2025	02/21/2024	Exercise		416,243	327.49	46,287		4,860	(2,869)			4,860						0001
Purchased Call/CGM/CGM040GSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	01/22/2024	Exercise		399,654	328.38	134,019		3,305	(4,205)			3,305						0001
Purchased Call/CGM/CGM040HS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/03/2023	08/01/2025	02/21/2024	Exercise		210,136	324.97	48,918		3,162	(808)			3,162						0001
Purchased Call/CGM/CGM040HS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/05/2025	08/12/2024	Exercise		320,256	325.11	34,705		2,975	(3,119)			2,975						0001
Purchased Call/CGM/CGM040HS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	06/13/2024	Exercise		512,442	325.05	135,981		5,329	(4,471)			5,329						0001
Purchased Call/SBC/SBC017QSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/28/2024	03/27/2026	04/01/2024	Exercise		13,818,699	245.46	444,359	9,265	7,650	(1,614)			7,650						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC0170SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/31/2026	04/01/2024	Exercise		3,100,871	245.46	67,575	19,548	14,498	(5,050)			14,498						0001
Purchased Call/SBC/SBC0170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/05/2024	04/06/2026	04/09/2024	Exercise		2,747,353	243.69	69,917	12,159	9,466	(2,693)			9,466						0001
Purchased Call/SBC/SBC017CSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2022	10/15/2024	10/17/2024	Exercise		254,799	225.91	9,091		20,914	17,303			20,914		(3,611)				0001
Purchased Call/SBC/SBC017CSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/04/2022	11/01/2024	01/08/2024	Exercise		2,606,095	226.82	93,939		178,842	139,149			178,842		(39,693)				0001
Purchased Call/SBC/SBC017CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/08/2024	01/05/2024	Exercise		3,167,715	230.38	110,313		207,471	159,925			207,471		(47,546)				0001
Purchased Call/SBC/SBC017DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2022	11/29/2024	04/04/2024	Exercise		1,374,374	231.27	47,144		106,237	84,581			106,237		(21,656)				0001
Purchased Call/CGM/CGM040HS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/10/2023	08/08/2025	01/16/2024	Exercise		185,016	325.22	75,778		2,281	(1,272)			2,281						0001
Purchased Call/CGM/CGM040HSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/15/2023	08/14/2025	04/24/2024	Exercise		153,218	324.11	143,081		1,844	(900)			1,844						0001
Purchased Call/CGM/CGM040HSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/16/2023	08/15/2025	04/12/2024	Exercise		304,912	322.85	139,310		3,722	(847)			3,722						0001
Purchased Call/CGM/CGM040HSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/18/2023	08/19/2025	02/13/2024	Exercise		632,994	321.18	37,267		10,058	(2,275)			10,058						0001
Purchased Call/CGM/CGM040HSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/23/2023	08/22/2025	08/27/2024	Exercise		105,426	321.53	110,449		1,639	(598)			1,639						0001
Purchased Call/CGM/CGM040HSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/24/2023	08/22/2025	02/02/2024	Exercise		285,658	322.03	80,280		4,817	(777)			4,817						0001
Purchased Call/CGM/CGM040HSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	08/25/2023	08/27/2025	04/01/2024	Exercise		263,603	322.08	43,465		4,201	(976)			4,201						0001
Purchased Call/CGM/CGM040HST	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/01/2023	09/02/2025	09/04/2024	Exercise		131,803	324.52	44,268		1,757	(875)			1,757						0001
Purchased Call/CGM/CGM040ISA	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/19/2023	09/18/2025	10/04/2024	Exercise		50,579	322.77	82,724		758	(240)			758						0001
Purchased Call/CGM/CGM040TSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/22/2024	11/20/2026	11/26/2024	Exercise		4,944,908	322.51	111,138	4,363	4,504	141			4,504						0001
Purchased Call/CGM/CGM040US6	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/29/2024	11/27/2026	12/03/2024	Exercise		6,167,677	324.26	49,502	49,569	50,008	439			50,008						0001
Purchased Call/NDX/NDX0130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise		1,472,000	15273.049999999999	132,627		302,704				(56,197)		170,077				0001
Purchased Call/NDX/NDX0210SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada . ES7IP3U3RHIGC71XBU11	04/09/2024	09/20/2024	04/11/2024	Expire		36,634,000	16080.360000000001	258,270								(258,270)				0001
Purchased Call/SBC/SBC017RS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	04/16/2024	Exercise		5,325,123	241.06	166,677	5,455	6,650	1,196			6,650						0001
Purchased Call/SBC/SBC017RS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/15/2024	04/15/2026	04/17/2024	Exercise		5,918,210	240	188,677	3,799	5,396	1,597			5,396						0001
Purchased Call/SBC/SBC017RSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/26/2024	04/28/2026	04/30/2024	Exercise		2,422,766	240.97	52,864	14,876	15,595	720			15,595						0001
Purchased Call/SBC/SBC017RSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2024	05/06/2026	05/08/2024	Exercise		7,111,759	242.01	236,935	3,602	3,973	372			3,973						0001
Purchased Call/SBC/SBC017ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/03/2023	12/30/2024	03/25/2024	Exercise		1,796,057	228.21	61,073		80,039	49,376			80,039		(30,663)				0001
Purchased Call/SBC/SBC017SS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2024	05/12/2026	05/14/2024	Exercise		2,325,765	242.84	72,931	3,305	3,250	(55)			3,250						0001
Purchased Call/SBC/SBC017TS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	06/18/2024	Exercise		5,868,468	242.73	203,154	1,629	1,882	253			1,882						0001
Purchased Call/CGM/CGM040ISD	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/21/2023	09/19/2025	01/10/2024	Exercise		1,130,355	319.75	118,450		21,917	(1,153)			21,917						0001
Purchased Call/CGM/CGM040ISM	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	09/29/2023	09/30/2025	08/15/2024	Exercise		56,295	317.89	33,811		1,151	(18)			1,151						0001
Purchased Call/CGM/CGM040ISO	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	10/03/2023	10/02/2025	10/17/2024	Exercise		72,521	316.96	134,366		1,844	472			1,844						0001

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Purchased Call/CGM/CGM040ISQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2023	10/03/2025	03/12/2024	Exercise		320,628	315.62	135,758		7,498	2,608			7,498						0001
Purchased Call/CGM/CGM040IST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/06/2025	05/23/2024	Exercise		90,629	316.84	75,413		2,461	556			2,461						0001
Purchased Call/CGM/CGM040ISV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2023	10/10/2025	02/16/2024	Exercise		627,392	318.55	81,955		16,586	3,369			16,586						0001
Purchased Call/CGM/CGM040ISW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2023	10/09/2025	08/26/2024	Exercise		366,939	317.27	130,163		8,636	330			8,636						0001
Purchased Call/CGM/CGM040ISZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/14/2025	08/12/2024	Exercise		199,859	318.21	33,232		3,844	(398)			3,844						0001
Purchased Call/CGM/CGM040JS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/15/2025	07/23/2024	Exercise		143,794	318.21	35,666		3,222	169			3,222						0001
Purchased Call/CGM/CGM040JS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2023	10/17/2025	05/23/2024	Exercise		101,913	316.56	68,493		2,918	745			2,918						0001
Purchased Call/SBC/SBC017TSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/28/2024	06/26/2026	07/02/2024	Exercise		5,680,528	243.9	185,517	5,868	5,933	.65			5,933						0001
Purchased Call/SBC/SBC017TSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	07/16/2024	Exercise		3,998,288	246.58	125,366	6,499	5,298	(1,201)			5,298						0001
Purchased Call/SBC/SBC017US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	07/22/2024	Exercise		7,598,257	247	255,125	1,662	1,488	(174)			1,488						0001
Purchased Call/SBC/SBC017US6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/19/2024	07/17/2026	07/23/2024	Exercise		2,180,793	246.21	72,454	2,108	1,628	(480)			1,628						0001
Purchased Call/SBC/SBC017US9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	07/24/2024	Exercise		7,161,911	247.02	237,370	3,575	2,740	(836)			2,740						0001
Purchased Call/SBC/SBC017USF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	07/30/2024	Exercise		2,256,241	244.66	72,657	2,744	3,210	465			3,210						0001
Purchased Call/SBM/SBM0175II	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	03/12/2024	Exercise		20,379	1110.9	1,471		2,445				(847)			974			0001
Purchased Call/SBM/SBM0176S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/26/2024	Exercise		4,314	1075.45	319		539				(196)			220			0001
Purchased Call/SBM/SBM0176SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	04/24/2024	Exercise		12,285	1120.87	991		1,720				(557)			729			0001
Purchased Call/SBM/SBM0177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2024	Exercise		55,017	1126.32	3,736		6,052				(1,734)			2,316			0001
Purchased Call/SBM/SBM0177SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/22/2023	05/22/2024	05/24/2024	Exercise		7,339	1157.95	607		1,101				(300)			494			0001
Purchased Call/SBM/SBM0177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/11/2024	Exercise		49,391	1190.49	4,134		7,903				(1,696)			3,769			0001
Purchased Call/SBM/SBM0177SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	06/25/2024	Exercise		12,438	1211.99	935		1,586				(233)			651			0001
Purchased Call/SBM/SBM0178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/24/2024	Exercise		110,693	1259.37	8,955		16,604				(588)			7,649			0001
Purchased Call/SBM/SBM0178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/12/2024	Exercise		68,575	1262.29	4,800		7,543				(83)			2,743			0001
Purchased Call/SBM/SBM0178SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise		29,939	1231.55	2,521		4,790				(566)			2,269			0001
Purchased Call/SBM/SBM0179SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2024	Exercise		274,085	1166.36	18,802		30,149				(5,036)			11,347			0001
Purchased Call/SBM/SBM0179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2024	Exercise		11,981	1166.36	907		1,528				(282)			621			0001
Purchased Call/SBC/SBC017ESL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/23/2023	01/17/2025	08/13/2024	Exercise		133,875	230.91	39,654		7,653	5,109			7,653		(1,133)				0001
Purchased Call/SBC/SBC017ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/30/2023	01/27/2025	08/01/2024	Exercise		51,773	232.95	124,259		2,838	1,923			2,838						0001
Purchased Call/SBC/SBC017EST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/01/2023	01/31/2025	01/18/2024	Exercise		124,779	233.14	62,477		5,911	3,465			5,911						0001
Purchased Call/SBC/SBC017ESV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/03/2023	01/31/2025	07/08/2024	Exercise		50,840	234.98	75,690		2,369	1,466			2,369						0001
Purchased Call/SBC/SBC017ESY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	02/15/2024	Exercise		193,023	234.3	83,021		8,743	5,220			8,743		(1,587)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040JS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/22/2025	04/17/2024	Exercise		723,883	315.66	47,934		20,854	5,322			20,854						0001
Purchased Call/CGM/CGM040JS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/20/2025	02/07/2024	Exercise		267,856	315.66	60,383		7,798	2,053			7,798						0001
Purchased Call/CGM/CGM040JS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/24/2023	10/23/2025	10/31/2024	Exercise		42,576	315.75	110,105		1,161	231			1,161						0001
Purchased Call/CGM/CGM040JSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/06/2023	11/06/2025	04/22/2024	Exercise		94,043	317.43	151,547		2,307	232			2,307		(1,570)				0001
Purchased Call/CGM/CGM040JST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2023	11/12/2025	03/15/2024	Exercise		490,662	317.72	88,814		12,219	1,311			12,219						0001
Purchased Call/CGM/CGM040JSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2023	11/14/2025	01/04/2024	Exercise		2,045,137	318.83	252,193		60,856	15,190			60,856						0001
Purchased Call/CGM/CGM040KS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/17/2025	03/21/2024	Exercise		247,531	319.11	140,223		5,753	194			5,753						0001
Purchased Call/SBC/SBC017US1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/30/2026	08/02/2024	Exercise		1,797,700	245.43	51,794	5,722	4,931	(791)			4,931						0001
Purchased Call/SBC/SBC017USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/02/2024	08/04/2026	08/06/2024	Exercise		4,194,405	244.15	138,463	3,961	3,663	(298)			3,663						0001
Purchased Call/SBC/SBC017USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/07/2026	08/13/2024	Exercise		4,108,075	243.96	134,436	4,202	4,597	395			4,597						0001
Purchased Call/SBC/SBC017USY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	08/14/2024	Exercise		7,865,001	243.68	268,746	6,413	5,860	(553)			5,860						0001
Purchased Call/SBC/SBC017VS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/17/2026	08/20/2024	Exercise		1,468,400	245.15	44,056	3,522	1,920	(1,602)			1,920						0001
Purchased Call/SBC/SBC017VS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	08/26/2024	Exercise		7,238,596	245.83	148,055	53,581	51,733	(1,847)			51,733						0001
Purchased Call/SBC/SBC017VSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	09/04/2024	Exercise		6,749,874	246.02	186,366	26,417	21,105	(5,312)			21,105						0001
Purchased Call/SBC/SBC017VSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	09/09/2024	Exercise		805,381	247.17	23,212	2,262	2,254	(8)			2,254						0001
Purchased Call/SBM/SBM017AS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/10/2024	Exercise		15,675	1274.03	1,147		1,999				(72)			851			0001
Purchased Call/SBC/SBC017FSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/10/2023	03/07/2025	08/28/2024	Exercise		86,933	229.87	60,934		6,282	4,640			6,282						0001
Purchased Call/SBC/SBC017G8C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/05/2023	04/04/2025	03/14/2024	Exercise		50,120	231.65	111,608		2,895	1,835			2,895						0001
Purchased Call/NFC/NFC2618S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2024	09/02/2025	09/04/2024	Exercise		5,422,684	266.58	184,584	2,023	2,714	691			2,714						0001
Purchased Call/NFC/NFC2618S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/04/2024	09/04/2025	09/06/2024	Exercise		8,670,652	260.94	314,727	5,623	7,043	1,420			7,043						0001
Purchased Call/CGM/CGM040KSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/02/2025	08/07/2024	Exercise		113,664	320.84	124,315		1,868	(748)			1,868						0001
Purchased Call/CGM/CGM040KSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2023	12/05/2025	01/16/2024	Exercise		1,115,469	321.03	118,026		11,352	(4,238)			11,352						0001
Purchased Call/CGM/CGM040KSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/07/2023	12/05/2025	05/22/2024	Exercise		475,543	321.04	123,072		4,110	(243)			4,110						0001
Purchased Call/CGM/CGM040KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/09/2025	01/17/2024	Exercise		265,757	321	41,387		5,324	(853)			5,324						0001
Purchased Call/SBM/SBM017QSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	03/26/2024	Exercise		79,120	1210.43	10,958		12,007				2,125			1,049			0001
Purchased Call/SBM/SBM017S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	05/10/2024	Exercise		146,101	1135.48	18,013		31,541				(9,671)			13,527			0001
Purchased Call/SBM/SBM017Z8K	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2022	08/08/2024	08/12/2024	Exercise		144,797	1158.51	23,370		32,307				(3,359)			8,936			0001
Purchased Call/SBM/SBM0173S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	09/24/2024	Exercise		137,559	1050.54	19,424		49,521				(17,840)			30,097			0001
Purchased Call/SBM/SBM0173SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2022	08/22/2024	08/26/2024	Exercise		7,490	1163.03	558		2,007				(813)			1,449			0001
Purchased Call/SBM/SBM0174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	11/26/2024	Exercise		81,072	1097.09	12,250		29,186				(7,225)			16,936			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBM/SBM01745L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	12/24/2024	Exercise		3,292	1032.94	579		1,550				(533)			971			0001
Purchased Call/SBC/SBC0179SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2023	05/01/2025	07/10/2024	Exercise		180,891	232.31	136,505		11,175	7,208			11,175						0001
Purchased Call/SBC/SBC017HSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	05/30/2025	02/06/2024	Exercise		51,781	233.32	153,193		2,463	1,082			2,463						0001
Purchased Call/SBC/SBC017VSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	09/16/2024	Exercise		4,453,056	247.96	157,551	1,688	1,592	(96)			1,592						0001
Purchased Call/SBC/SBC017XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2024	10/30/2026	11/05/2024	Exercise		2,905,188	242.43	87,839	6,445	6,520	75			6,520						0001
Purchased Call/SBC/SBC017XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2024	11/13/2026	11/18/2024	Exercise		4,401,884	245.44	146,991	2,270	2,606	336			2,606						0001
Purchased Call/NFC/NFC2619SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/08/2024	10/08/2025	10/10/2024	Exercise		6,521,622	270.34	242,905	5,639	6,191	552			6,191						0001
Purchased Call/CGM/CGM040KSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/15/2023	12/17/2025	06/21/2024	Exercise		132,260	322.47	91,964		2,496	(622)			2,496						0001
Purchased Call/CGM/CGM040KSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/19/2023	12/18/2025	02/07/2024	Exercise		877,068	322.39	73,922		7,821	(792)			7,821						0001
Purchased Call/CGM/CGM040KST	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/20/2023	12/19/2025	03/21/2024	Exercise		394,629	322.59	152,873		8,161	(1,180)			8,161						0001
Purchased Call/CGM/CGM040KSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/22/2023	12/23/2025	06/27/2024	Exercise		91,082	322.76	60,752		1,604	(576)			1,604						0001
Purchased Call/CGM/CGM040KSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/27/2023	12/26/2025	08/29/2024	Exercise		497,478	322.89	113,178		826	(406)			826						0001
Purchased Call/CGM/CGM040LS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/29/2023	12/30/2025	01/18/2024	Exercise		1,133,495	322.24	49,102		18,676	(6,835)			18,676						0001
Purchased Call/CGM/CGM040LS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/29/2023	12/29/2025	05/09/2024	Exercise		4,180,676	322.24	159,310		5,140	(1,542)			5,140						0001
Purchased Call/SBC/SBC0171S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2023	07/02/2025	10/23/2024	Exercise		51,631	238.01	33,852		1,781	452			1,781						0001
Purchased Call/SBC/SBC017JS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/28/2025	05/06/2024	Exercise		160,491	240.84	101,981		5,534	1,213			5,534						0001
Purchased Call/SBC/SBC017JS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2023	08/01/2025	04/05/2024	Exercise		103,902	239.82	95,770		4,106	1,285			4,106						0001
Purchased Call/SBM/SBM0173SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2028	11/13/2024	Exercise		111,123	1045.86	152,767		74,377				(14,963)		74,377	37,662			0001
Purchased Call/SBM/SBM0179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2029	09/10/2024	Exercise		60,231	1166.36	149,762		28,377				(3,276)		28,377	8,621			0001
Purchased Call/CGM/CGM0404S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/07/2022	01/05/2024	01/09/2024	Expire		2,206,697	325.45	54,854			(303)			(303)						0001
Purchased Call/CGM/CGM0404SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/14/2022	01/12/2024	01/17/2024	Expire		2,483,172	325.39	61,395			(936)			(936)						0001
Purchased Call/CGM/CGM0404SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/26/2022	01/25/2024	01/29/2024	Expire		1,846,549	322.99	47,853			(1,582)			(1,582)						0001
Purchased Call/CGM/CGM0404S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	02/01/2022	01/31/2024	01/05/2024	Exercise		9,566,393	324.08	248,359		83	(10,176)			83		(10,259)				0001
Purchased Call/CGM/CGM040LS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/04/2024	01/02/2026	01/08/2024	Exercise		7,429,753	320.03	168,896	6,998	6,636	(363)			6,636						0001
Purchased Call/CGM/CGM040LSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/19/2024	01/16/2026	01/23/2024	Exercise		3,784,571	321.24	56,896	17,166	13,398	(3,767)			13,398						0001
Purchased Call/CGM/CGM040LSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/26/2024	01/26/2026	01/30/2024	Exercise		6,630,915	322.09	123,607	18,405	16,864	(1,541)			16,864						0001
Purchased Call/CGM/CGM040LSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	02/01/2024	01/30/2026	02/05/2024	Exercise		2,837,464	322.59	43,319	12,719	11,410	(1,309)			11,410						0001
Purchased Call/NFC/NFC261BS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2025	10/31/2024	Exercise		6,739,153	274.16	221,594	7,673	8,478	806			8,478						0001
Purchased Call/NFC/NFC261BS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2025	11/01/2024	Exercise		15,754,973	272.04	566,874	4,082	3,413	(669)			3,413						0001
Purchased Call/SBC/SBC017JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/15/2025	04/12/2024	Exercise		52,516	237.71	75,065		1,949	538			1,949						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC017KS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	07/26/2024	Exercise		192,835	236.34	43,904		8,988	3,540			8,988						0001
Purchased Call/SBC/SBC017KS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	04/03/2024	Exercise		110,936	236.34	74,264		5,299	2,167			5,299						0001
Purchased Call/CGM/CGM040S63	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/22/2022	02/20/2024	02/22/2024	Expire		1,375,766	325.99	35,982			(2,480)			(2,480)						0001
Purchased Call/CGM/CGM040S69	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/25/2022	02/23/2024	02/27/2024	Expire		2,755,656	328.28	65,101			(4,768)			(4,768)						0001
Purchased Call/CGM/CGM040S6R	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	03/18/2022	03/08/2024	03/12/2024	Expire		2,976,998	339.18	59,707			(5,591)			(5,591)						0001
Purchased Call/CGM/CGM040S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	03/24/2022	03/22/2024	03/26/2024	Expire		2,208,352	335.35	55,413			(6,191)			(6,191)						0001
Purchased Call/CGM/CGM0406F	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	04/19/2022	04/15/2024	04/17/2024	Expire		5,099,537	334.44	128,570			(18,601)			(18,601)						0001
Purchased Call/CGM/CGM040MS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/06/2024	02/06/2026	02/08/2024	Exercise		3,105,178	322.41	69,975	2,446	2,211	(236)			2,211						0001
Purchased Call/CGM/CGM040MS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/08/2024	02/06/2026	02/12/2024	Exercise		6,402,195	322.66	142,677	5,533	3,764	(1,769)			3,764						0001
Purchased Call/CGM/CGM040MS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/09/2024	02/10/2026	02/13/2024	Exercise		2,907,143	322.76	49,639	10,066	10,829	762			10,829						0001
Purchased Call/CGM/CGM040MS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/09/2024	02/11/2026	02/13/2024	Exercise		2,182,806	322.76	39,665	6,361	4,957	(1,405)			4,957						0001
Purchased Call/CGM/CGM040MS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/14/2024	02/13/2026	02/16/2024	Exercise		8,838,515	322.58	203,079	5,080	4,195	(885)			4,195						0001
Purchased Call/CGM/CGM040MSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/23/2024	02/25/2026	02/27/2024	Exercise		4,262,429	324	74,861	13,506	11,200	(2,306)			11,200						0001
Purchased Call/CGM/CGM040MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/27/2024	02/27/2026	02/29/2024	Exercise		3,810,786	323.56	78,579	6,271	7,046	774			7,046						0001
Purchased Call/CGM/CGM040MSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	02/28/2024	02/27/2026	03/01/2024	Exercise		3,101,924	323.52	68,244	2,978	1,863	(1,115)			1,863						0001
Purchased Call/CGM/CGM040MSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	03/08/2024	03/10/2026	03/12/2024	Exercise		2,407,464	324.91	34,315	11,154	7,343	(3,811)			7,343						0001
Purchased Call/CGM/CGM040MSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	03/08/2024	03/09/2026	03/12/2024	Exercise		2,641,887	324.91	39,516	11,812	10,987	(826)			10,987						0001
Purchased Call/CGM/CGM040MSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	03/11/2024	03/11/2026	03/13/2024	Exercise		6,248,836	324.57	136,320	9,896	9,288	(608)			9,288						0001
Purchased Call/SBC/SBC017KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/15/2023	09/15/2025	05/21/2024	Exercise		313,226	237.47	163,933		13,775	4,622			13,775						0001
Purchased Call/SBC/SBC017KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/22/2025	02/27/2024	Exercise		373,814	234.76	106,402		18,360	7,346			18,360						0001
Purchased Call/SBC/SBC017KSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	06/24/2024	Exercise		61,111	234.76	65,901		2,947	1,146			2,947						0001
Purchased Call/SBC/SBC017LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2023	09/26/2025	01/30/2024	Exercise		214,963	233.65	198,778		11,450	5,085			11,450						0001
Purchased Call/SBC/SBC017LS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	06/06/2024	Exercise		51,619	233.91	33,596		2,507	964			2,507						0001
Purchased Call/NFC/NFC261BSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2024	11/17/2025	11/19/2024	Exercise		13,089,640	261.76	434,034	32,995	45,677	12,682			45,677						0001
Purchased Call/NFC/NFC261CS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/19/2024	11/19/2025	11/21/2024	Exercise		5,491,354	264.71	202,224	3,616	5,147	1,532			5,147						0001
Purchased Call/NFC/NFC261CS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/02/2024	12/02/2025	12/04/2024	Exercise		16,668,288	270.53	645,328	1,942	2,161	219			2,161						0001
Purchased Call/CGM/CGM040NS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	03/15/2024	03/13/2026	03/19/2024	Exercise		6,557,609	324.77	117,271	20,422	15,407	(5,015)			15,407						0001
Purchased Call/CGM/CGM040NSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	03/22/2024	03/23/2026	03/26/2024	Exercise		1,296,899	326.8	21,408	4,794	4,514	(280)			4,514						0001
Purchased Call/CGM/CGM040NSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	03/22/2024	03/24/2026	03/26/2024	Exercise		2,226,840	326.8	40,666	6,278	4,779	(1,499)			4,779						0001
Purchased Call/CGM/CGM040NSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	03/25/2024	03/25/2026	03/27/2024	Exercise		5,606,629	326.48	113,750	10,165	5,670	(4,494)			5,670						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040NSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2024	03/30/2026	04/01/2024	Exercise		3,252,238	327.34	62,751	7,489	6,131	(1,358)			6,131						0001
Purchased Call/CGM/CGM040NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/01/2024	04/01/2026	04/03/2024	Exercise		6,758,435	327.34	113,701	20,765	16,566	(4,199)			16,566						0001
Purchased Call/CGM/CGM0406SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/09/2022	05/01/2024	05/03/2024	Expire		72,461	331.71	1,573			(264)					(264)				0001
Purchased Call/CGM/CGM0406SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2022	05/09/2024	05/13/2024	Expire		5,963,359	329.57	149,489			(26,518)					(26,518)				0001
Purchased Call/CGM/CGM0407SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2022	05/22/2024	05/24/2024	Expire		3,561,757	330.76	90,090			(17,632)					(17,632)				0001
Purchased Call/CGM/CGM0407SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/27/2022	05/24/2024	01/31/2024	Exercise		3,416,631	331.24	81,922	87		(16,252)			87		(16,339)				0001
Purchased Call/CGM/CGM0407SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/01/2022	05/24/2024	02/01/2024	Exercise		5,011,482	331.52	114,597	118		(22,813)			118		(22,931)				0001
Purchased Call/SBM/SBM017668	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/26/2024	Exercise		27,043	1075.45	1,717	2,704					(878)			987			0001
Purchased Call/SBM/SBM017668	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/26/2024	Exercise		29,716	1075.45	2,137	3,566					(1,270)			1,429			0001
Purchased Call/SBM/SBM0178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/12/2024	Exercise		144,513	1262.29	11,229	17,711					(279)			6,483			0001
Purchased Call/SBM/SBM017ASA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/10/2024	Exercise		31,984	1274.03	2,667	5,437					(342)			2,770			0001
Purchased Call/AIG/AIG0000S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	08/06/2024	Exercise		180,906	1852.79	5,347	9,856	6,669				9,856		(3,187)				0001
Purchased Call/SBC/SBC017LSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/11/2023	10/10/2025	01/04/2024	Exercise		226,629	234.4	132,535	11,385	4,506				11,385						0001
Purchased Call/SBC/SBC017LSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	05/31/2024	Exercise		115,696	233.16	83,035	5,777	2,243				5,777						0001
Purchased Call/SBC/SBC017LST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2025	11/27/2024	Exercise		50,996	231.16	46,207	3,847	2,273				3,847						0001
Purchased Call/NDX/NDX0211SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	11/27/2024	12/11/2024	12/02/2024	Exercise		124,500,000	21574.27	56,025	569,282	513,257				569,282		(56,025)				0001
Purchased Call/CGM/CGM040NST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2024	04/10/2026	04/15/2024	Exercise		7,115,511	324.91	141,073	12,575	9,071	(3,505)			9,071						0001
Purchased Call/CGM/CGM040NSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/13/2026	04/16/2024	Exercise		4,372,255	323.95	66,987	18,318	15,380	(2,938)			15,380						0001
Purchased Call/CGM/CGM0400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	04/22/2024	Exercise		6,730,912	322.05	143,019	7,653	5,805	(1,848)			5,805						0001
Purchased Call/CGM/CGM0400S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/22/2024	04/22/2026	04/24/2024	Exercise		7,893,939	321.95	173,521	8,559	7,205	(1,354)			7,205						0001
Purchased Call/CGM/CGM0400S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/24/2024	04/23/2026	04/26/2024	Exercise		2,603,255	322.61	52,111	4,748	3,476	(1,272)			3,476						0001
Purchased Call/CGM/CGM0400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/29/2024	04/29/2026	05/01/2024	Exercise		6,412,350	322.85	145,232	1,991	1,382	(609)			1,382						0001
Purchased Call/AIG/AIG0000SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2024	08/09/2024	Exercise		2,268,809	1858.43	60,772	90,902	54,139				90,902		(36,763)				0001
Purchased Call/AIG/AIG0000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/15/2024	08/19/2024	Exercise		985,589	1831.03	25,103	66,552	50,842				66,552		(15,709)				0001
Purchased Call/AIG/AIG0000SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2024	08/26/2024	Exercise		602,638	1815.12	19,243	47,461	35,046				47,461		(12,414)				0001
Purchased Call/AIG/AIG0001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	08/27/2024	Exercise		1,321,304	1818.1	40,934	112,450	85,606				112,450		(26,844)				0001
Purchased Call/AIG/AIG0001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/30/2024	04/08/2024	Exercise		1,356,175	1846.09	37,734	87,654	62,204				87,654		(25,450)				0001
Purchased Call/AIG/AIG0001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2024	06/13/2024	Exercise		854,457	1829.36	24,504	58,555	41,594				58,555		(16,961)				0001
Purchased Call/AIG/AIG0001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/06/2024	09/10/2024	Exercise		1,708,512	1829.81	49,493	116,788	82,414				116,788		(34,374)				0001
Purchased Call/AIG/AIG0001SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2024	07/02/2024	Exercise		3,157,816	1835.95	81,445	229,311	171,758				229,311		(57,553)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0001ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	03/18/2024	Exercise		1,791,358	1830.4	54,038		148,885	110,554			148,885		(38,331)				0001
Purchased Call/AIG/AIG0001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	02/21/2024	Exercise		1,494,925	1828.61	42,020		125,076	95,106			125,076		(29,969)				0001
Purchased Call/AIG/AIG0002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	05/03/2024	Exercise		2,635,988	1829.15	69,873		220,396	170,116			220,396		(50,280)				0001
Purchased Call/AIG/AIG0002S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	03/26/2024	Exercise		1,428,887	1816.42	31,969		142,147	118,848			142,147		(23,299)				0001
Purchased Call/AIG/AIG0002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	10/01/2024	Exercise		647,209	1780.15	18,808		81,985	67,854			81,985		(14,131)				0001
Purchased Call/AIG/AIG0002SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	09/27/2024	10/01/2024	Exercise		2,711,472	1779.94	68,660		343,835	292,062			343,835		(51,773)				0001
Purchased Call/AIG/AIG0002SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/02/2024	04/30/2024	Exercise		5,337,250	1769.88	127,621		694,478	597,654			694,478		(96,824)				0001
Purchased Call/AIG/AIG0002SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2024	10/07/2024	Exercise		1,355,950	1753.89	38,046		186,281	157,330			186,281		(28,951)				0001
Purchased Call/AIG/AIG0002SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/04/2024	03/18/2024	Exercise		1,632,902	1754.13	47,722		216,006	179,234			216,006		(36,773)				0001
Purchased Call/AIG/AIG0002SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/04/2024	10/08/2024	Exercise		1,516,660	1757.59	45,633		205,858	170,545			205,858		(35,313)				0001
Purchased Call/AIG/AIG0002SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/04/2024	10/08/2024	Exercise		1,349,823	1767.71	38,921		174,437	144,274			174,437		(30,163)				0001
Purchased Call/AIG/AIG0003S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/11/2024	03/26/2024	Exercise		2,174,687	1786.22	56,041		252,661	208,573			252,661		(44,087)				0001
Purchased Call/CGM/CGM0408S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/29/2022	06/26/2024	06/28/2024	Expire		1,419,821	326.81	33,145			(8,140)					(8,140)				0001
Purchased Call/CGM/CGM0400SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2024	05/05/2026	05/07/2024	Exercise		3,368,248	322.75	61,733	9,215	7,424	(1,791)			7,424						0001
Purchased Call/CGM/CGM0400SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/14/2024	05/14/2026	05/16/2024	Exercise		7,046,800	324.08	170,678	1,000	613	(387)			613						0001
Purchased Call/CGM/CGM0400SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/15/2026	05/21/2024	Exercise		5,717,587	324.87	121,448	7,317	6,036	(1,281)			6,036						0001
Purchased Call/CGM/CGM0400SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/22/2024	05/22/2026	05/24/2024	Exercise		5,255,045	324.67	77,519	23,149	21,734	(1,415)			21,734						0001
Purchased Call/SBC/SBC017MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/18/2025	02/01/2024	Exercise		261,893	236.04	33,743		10,875	2,398			10,875						0001
Purchased Call/SBC/SBC017NS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2025	07/25/2024	Exercise		149,278	237.68	45,080		7,411	2,452			7,411						0001
Purchased Call/SBC/SBC017NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2025	12/20/2024	Exercise		56,371	237.88	93,298		1,460	(588)			1,460						0001
Purchased Call/AIG/AIG0003S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	10/18/2024	Exercise		3,424,132	1781.75	92,865		420,332	346,316			420,332		(74,015)				0001
Purchased Call/AIG/AIG0003SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/18/2024	10/09/2024	Exercise		1,500,321	1754.31	38,259	3,403	205,526	171,099			205,526		(34,428)				0001
Purchased Call/AIG/AIG0003SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/23/2024	07/10/2024	Exercise		5,679,891	1752.62	167,945		727,970	590,848			727,970		(137,122)				0001
Purchased Call/AIG/AIG0003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/25/2024	08/26/2024	Exercise		1,964,797	1743.65	60,830		263,081	211,765			263,081		(51,316)				0001
Purchased Call/AIG/AIG0004S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2024	04/09/2024	Exercise		4,185,297	1783.52	116,057		419,347	320,056			419,347		(99,291)				0001
Purchased Call/AIG/AIG0004S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	10/11/2024	Exercise		1,936,063	1779.11	51,504		233,074	188,376			233,074		(44,698)				0001
Purchased Call/AIG/AIG0004SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2024	11/18/2024	Exercise		1,556,990	1800.03	43,750		140,507	102,015			140,507		(38,493)				0001
Purchased Call/AIG/AIG0004SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2024	11/22/2024	Exercise		3,916,202	1807.45	109,351		340,605	242,348			340,605		(98,257)				0001
Purchased Call/AIG/AIG0004SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/22/2024	08/26/2024	Exercise		2,042,246	1808.69	57,988		182,644	129,937			182,644		(52,708)				0001
Purchased Call/AIG/AIG0004SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	08/05/2024	Exercise		5,392,893	1809.72	156,411	2,205	511,383	366,022			511,383		(145,361)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIG/AIG0005S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	08/29/2024	Exercise		1,884,079	1812.8	54,944		176,879	126,090			176,879		(50,790)				0001
Purchased Call/AIG/AIG0005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	09/10/2024	Exercise		2,543,877	1814.67	73,698		253,813	185,644			253,813		(68,169)				0001
Purchased Call/AIG/AIG0005S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/29/2024	08/26/2024	Exercise		2,489,052	1829.15	64,818		226,693	166,455			226,693		(60,238)				0001
Purchased Call/AIG/AIG0005SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2024	01/04/2024	Exercise		1,986,039	1819.5	60,479		180,822	123,231			180,822		(57,591)				0001
Purchased Call/AIG/AIG0005SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/06/2024	06/13/2024	Exercise		1,807,253	1816.28	47,795	3,695	175,831	126,942			175,831		(48,889)				0001
Purchased Call/AIG/AIG0005SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/10/2024	12/12/2024	Exercise		615,958	1821.39	18,961		58,265	40,147			58,265		(18,118)				0001
Purchased Call/AIG/AIG0005SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2024	01/11/2024	Exercise		4,210,345	1822.81	126,367		397,349	276,820			397,349		(120,529)				0001
Purchased Call/CGM/CGM040PS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2024	05/22/2026	05/29/2024	Exercise		7,382,441	324.39	137,511	18,908	16,004	(2,903)			16,004						0001
Purchased Call/CGM/CGM040PS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/29/2024	05/28/2026	05/31/2024	Exercise		2,173,492	324.69	40,107	4,771	4,649	(122)			4,649						0001
Purchased Call/CGM/CGM040PS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	05/29/2026	06/04/2024	Exercise		9,749,311	323.74	155,422	37,988	22,131	(15,857)			22,131						0001
Purchased Call/CGM/CGM040PSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/12/2024	06/12/2026	06/14/2024	Exercise		4,764,388	324.96	41,791	35,079	23,473	(11,607)			23,473		(34,725)				0001
Purchased Call/CGM/CGM040PSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2024	06/12/2026	06/17/2024	Exercise		8,436,028	324.37	175,761	12,343	10,885	(1,458)			10,885						0001
Purchased Call/CGM/CGM040PSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/18/2026	06/25/2024	Exercise		7,269,520	324.33	153,624	9,905	9,104	(802)			9,104						0001
Purchased Call/CGM/CGM040PSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/26/2024	06/26/2026	06/28/2024	Exercise		3,375,878	324.37	78,870	738	634	(104)			634						0001
Purchased Call/CGM/CGM0409SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2022	08/19/2024	03/27/2024	Exercise		3,039,414	328.07	65,101		769	(20,395)			769		(21,164)				0001
Purchased Call/SBC/SBC017NSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2025	06/25/2024	Exercise		104,574	239.22	123,769		4,101	548			4,101						0001
Purchased Call/SBC/SBC017NSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/19/2023	12/19/2025	04/29/2024	Exercise		287,010	240.47	112,796		9,932	152			9,932						0001
Purchased Call/SBC/SBC017QS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/05/2024	01/07/2026	01/09/2024	Exercise		1,442,202	239.49	42,381	3,801	3,972	171			3,972						0001
Purchased Call/CGM/CGM040QS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/06/2026	07/09/2024	Exercise		3,780,954	327.73	83,476	3,444	2,976	(468)			2,976						0001
Purchased Call/CGM/CGM040QS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/11/2024	07/10/2026	07/15/2024	Exercise		7,541,152	327.81	153,547	13,065	11,983	(1,082)			11,983						0001
Purchased Call/CGM/CGM040QSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/15/2024	07/15/2026	07/17/2024	Exercise		10,341,089	327.82	197,207	20,212	10,484	(9,729)			10,484						0001
Purchased Call/CGM/CGM040QSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/18/2024	07/17/2026	07/22/2024	Exercise		6,740,005	324.59	148,672	1,855	1,181	(674)			1,181						0001
Purchased Call/CGM/CGM040QSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2026	07/23/2024	Exercise		1,551,694	322.55	34,207	1,517	1,309	(208)			1,309						0001
Purchased Call/CGM/CGM040QSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2024	07/31/2026	08/05/2024	Exercise		5,662,070	321.83	120,478	5,431	5,017	(414)			5,017						0001
Purchased Call/CGM/CGM040RS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/11/2026	08/13/2024	Exercise		1,378,504	320.12	31,269	1,046	1,177	131			1,177						0001
Purchased Call/AIG/AIG0005S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2024	07/12/2024	Exercise		2,427,951	1822.43	83,329		225,490	145,766			225,490		(79,725)				0001
Purchased Call/AIG/AIG0005SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/13/2024	05/08/2024	Exercise		3,102,377	1840.9	104,759		241,192	140,003			241,192		(101,190)				0001
Purchased Call/AIG/AIG0005SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/13/2024	06/10/2024	Exercise		3,428,562	1859.69	89,822	3,290	219,258	129,239			219,258		(90,019)				0001
Purchased Call/AIG/AIG0005SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/13/2024	02/14/2024	Exercise		4,804,887	1858.34	111,528	16,466	280,144	155,479			280,144		(124,665)				0001
Purchased Call/AIG/AIG0005SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/17/2024	05/09/2024	Exercise		1,699,433	1858.34	48,482	1,341	108,108	59,487			108,108		(48,621)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG0006SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/18/2024	01/08/2024	Exercise		4,889,421	1861.19	128,956	6,823	184,545	52,218			184,545		(132,327)				0001
Purchased Call/AIG/AIG0006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/19/2024	10/25/2024	Exercise		1,967,360	1869.35	51,698	1,236	53,734	1,497			53,734		(52,238)				0001
Purchased Call/AIG/AIG0006S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/20/2024	05/21/2024	Exercise		2,217,181	1867.76	65,073		75,374	10,841			75,374		(64,533)				0001
Purchased Call/AIG/AIG0006S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/26/2024	01/19/2024	Exercise		7,886,597	1875.68	178,162	16,020	243,589	49,729			243,589		(193,860)				0001
Purchased Call/AIG/AIG0006SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/27/2024	06/10/2024	Exercise		5,637,123	1877.12	75,542	32,912	125,618	17,164			125,618		(108,454)				0001
Purchased Call/AIG/AIG0006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/27/2024	02/22/2024	Exercise		6,027,997	1874.01	17,709	66,381	102,627	18,537			102,627		(84,090)				0001
Purchased Call/AIG/AIG0006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/27/2024	01/04/2024	Exercise		7,056,516	1868.86		89,001	118,580	29,580			118,580		(89,001)				0001
Purchased Call/CGM/CGM0409SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2022	09/05/2024	09/09/2024	Expire		532,025	325.51	12,189			(4,210)					(4,210)				0001
Purchased Call/CGM/CGM0409ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2022	09/06/2024	03/12/2024	Exercise		2,996,945	325.02	66,148		681	(22,355)			681		(23,037)				0001
Purchased Call/NFC/NFC0611YSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2022	04/10/2024	04/12/2024	Exercise		943,741	253.29	39,836		12,742	7,248			12,742		(5,494)				0001
Purchased Call/AIG/AIG0006SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2025	01/11/2024	Exercise		3,318,727	1858.2	83,598	2,907	5,967	3,060			5,967						0001
Purchased Call/AIG/AIG0006SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/10/2025	01/16/2024	Exercise		4,733,049	1852.4	106,406	16,087	19,276	3,190			19,276						0001
Purchased Call/AIG/AIG0006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/16/2024	01/10/2025	01/18/2024	Exercise		3,533,999	1856.56	73,081	8,999	13,480	4,480			13,480						0001
Purchased Call/AIG/AIG0007S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2025	01/19/2024	Exercise		6,619,861	1844.07	152,512	14,535	23,023	8,488			23,023						0001
Purchased Call/AIG/AIG0007SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/24/2025	01/30/2024	Exercise		2,910,472	1866.92	74,775	4,018	4,667	649			4,667						0001
Purchased Call/AIG/AIG0007SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/24/2025	01/31/2024	Exercise		3,306,571	1864.99	96,090	2,336	3,612	1,276			3,612						0001
Purchased Call/AIG/AIG0007SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/31/2025	02/06/2024	Exercise		3,384,627	1873.79	89,049	3,426	5,073	1,647			5,073						0001
Purchased Call/AIG/AIG0007SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/06/2025	02/09/2024	Exercise		3,346,335	1869.91	92,049	4,447	4,934	487			4,934						0001
Purchased Call/CGM/CGM040RSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/21/2024	08/21/2026	08/23/2024	Exercise		2,588,279	322.07	60,198	926	917	(9)			917						0001
Purchased Call/CGM/CGM040RSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2024	08/28/2026	09/04/2024	Exercise		6,001,921	322.22	133,855	4,325	4,056	(269)			4,056						0001
Purchased Call/CGM/CGM040RSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2024	08/31/2026	09/04/2024	Exercise		774,897	322.22	17,021	905	917	13			917						0001
Purchased Call/CGM/CGM040RSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2024	09/02/2026	09/04/2024	Exercise		6,492,675	322.22	117,225	19,947	18,789	(1,158)			18,789						0001
Purchased Call/CGM/CGM040RSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/05/2024	09/04/2026	09/09/2024	Exercise		1,732,424	321.02	31,942	4,826	5,198	372			5,198						0001
Purchased Call/CGM/CGM040SS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2024	09/14/2026	09/17/2024	Exercise		1,749,793	321.74	32,942	4,876	4,634	(243)			4,634						0001
Purchased Call/CGM/CGM040SS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/16/2024	09/16/2026	09/18/2024	Exercise		5,790,511	321.75	119,682	10,971	10,282	(689)			10,282						0001
Purchased Call/CGM/CGM040SS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2024	09/21/2026	09/24/2024	Exercise		3,862,061	322.26	68,109	13,063	12,958	(104)			12,958						0001
Purchased Call/CGM/CGM040SSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/28/2026	10/01/2024	Exercise		1,962,948	323.16	42,622	2,637	2,531	(107)			2,531						0001
Purchased Call/CGM/CGM040SSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/03/2024	10/02/2026	10/07/2024	Exercise		6,656,467	322.4	159,848	963	917	(46)			917						0001
Purchased Call/CGM/CGM040ASC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2022	10/01/2024	10/03/2024	Exercise		1,224,344	321.62	33,385		3,984	(8,616)			3,984		(12,600)				0001
Purchased Call/CGM/CGM040ASX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2022	10/25/2024	09/09/2024	Exercise		3,737,976	322.8	91,051		196	(38,033)			196		(38,229)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040BS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/10/2022	11/08/2024	08/08/2024	Exercise		4,525,556	322.68	114,442		408	(49,851)			408		(50,259)				0001
Purchased Call/SBC/SBC0170SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/14/2026	01/17/2024	Exercise		1,322,938	239.75	37,891	4,074	4,048	(26)			4,048						0001
Purchased Call/SBC/SBC0170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/26/2024	01/28/2026	01/30/2024	Exercise		4,558,585	240.23	146,825	5,451	5,347	(104)			5,347						0001
Purchased Call/SBC/SBC017PS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/02/2026	02/06/2024	Exercise		3,043,889	241.62	93,736	3,627	4,092	466			4,092						0001
Purchased Call/CGM/CGM040BSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2022	11/11/2024	04/04/2024	Exercise		5,519,248	324.42	131,568		1,634	(55,453)			1,634		(57,087)				0001
Purchased Call/CGM/CGM040BSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/25/2022	11/22/2024	09/05/2024	Exercise		2,426,812	324.73	56,805		199	(25,405)			199		(25,604)				0001
Purchased Call/CGM/CGM040BSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/30/2022	11/29/2024	02/21/2024	Exercise		5,625,986	324.36	140,266		1,796	(62,486)			1,796		(64,282)				0001
Purchased Call/CGM/CGM040BSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/14/2022	12/13/2024	01/11/2024	Exercise		3,134,259	325.37	74,462		3,955	(31,537)			3,955		(35,492)				0001
Purchased Call/AIG/AIG0008S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/12/2025	02/15/2024	Exercise		8,269,628	1885.89	182,115	7,297	12,379	5,082			12,379						0001
Purchased Call/AIG/AIG0008S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/14/2025	02/20/2024	Exercise		3,201,614	1876.36	82,467	8,157	8,955	797			8,955						0001
Purchased Call/AIG/AIG0008SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/21/2025	02/27/2024	Exercise		3,941,867	1897.5	103,768	4,813	5,111	298			5,111						0001
Purchased Call/AIG/AIG0008SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/26/2025	02/29/2024	Exercise		7,316,355	1895.92	198,901	5,995	8,342	2,347			8,342						0001
Purchased Call/AIG/AIG0008SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2025	03/01/2024	Exercise		4,918,783	1897.73	100,341	17,950	20,571	2,621			20,571						0001
Purchased Call/AIG/AIG0009S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2025	03/11/2024	Exercise		3,374,110	1909.47	90,336	6,748	7,769	1,021			7,769						0001
Purchased Call/AIG/AIG0009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/21/2025	03/27/2024	Exercise		2,938,498	1926.53	66,495	6,300	5,773	(527)			5,773						0001
Purchased Call/CGM/CGM040SSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2026	10/08/2024	Exercise		3,183,139	322.64	75,223	910	714	(196)			714						0001
Purchased Call/CGM/CGM040SSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/14/2024	10/14/2026	10/16/2024	Exercise		6,750,726	323.26	123,827	19,123	16,212	(2,912)			16,212						0001
Purchased Call/CGM/CGM040TS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2024	10/19/2026	10/22/2024	Exercise		1,748,908	323.1	29,096	6,614	6,505	(109)			6,505						0001
Purchased Call/CGM/CGM040TSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/31/2024	10/30/2026	11/04/2024	Exercise		7,410,206	321.62	177,835	624	774	150			774						0001
Purchased Call/CGM/CGM040US1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/26/2024	11/25/2026	11/29/2024	Exercise		2,566,690	323.19	52,928	4,041	4,658	618			4,658						0001
Purchased Call/CGM/CGM040US3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2024	11/27/2026	12/02/2024	Exercise		11,637,829	322.67	261,689	10,203	10,014	(189)			10,014						0001
Purchased Call/CGM/CGM040CSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/30/2022	12/27/2024	02/09/2024	Exercise		8,870,469	322.73	209,769		4,099	(100,667)			4,099		(104,767)				0001
Purchased Call/CGM/CGM040CSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2023	01/09/2025	03/14/2024	Exercise		137,276	323.38	203,313		1,455	(212)			1,455						0001
Purchased Call/CGM/CGM040CSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2023	01/17/2025	02/28/2024	Exercise		285,035	324.6	160,719		2,652	(925)			2,652						0001
Purchased Call/AIG/AIG000AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2025	04/04/2024	Exercise		5,052,881	1923.5	116,930	11,246	10,640	(606)			10,640						0001
Purchased Call/AIG/AIG000AS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/03/2025	04/08/2024	Exercise		3,849,892	1921.19	96,195	2,919	2,753	(166)			2,753						0001
Purchased Call/AIG/AIG000AS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/05/2024	04/04/2025	04/09/2024	Exercise		1,562,227	1909.16	46,968	965	1,491	527			1,491						0001
Purchased Call/AIG/AIG000ASK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/11/2025	04/17/2024	Exercise		3,809,689	1891.04	98,716	794	1,296	502			1,296						0001
Purchased Call/AIG/AIG000ASO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/17/2024	04/16/2025	04/19/2024	Exercise		1,287,568	1873.48	32,694	1,654	2,475	821			2,475						0001
Purchased Call/AIG/AIG000ASW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/23/2024	04/22/2025	04/25/2024	Exercise		3,589,322	1867.61	107,263	2,134	3,277	1,143			3,277						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000BS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/29/2025	05/02/2024	Exercise		4,733,371	1879.56	119,251	675	1,737	1,062			1,737						0001
Purchased Call/AIG/AIG000BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2025	05/09/2024	Exercise		7,382,435	1895.99	180,886	17,048	22,376	5,328			22,376						0001
Purchased Call/SBC/SBC017PS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	02/12/2024	Exercise		5,001,388	241.65	164,709	4,376	4,660	284			4,660						0001
Purchased Call/AIG/AIG000BSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2025	05/17/2024	Exercise		2,817,304	1900.22	83,141	4,572	5,965	1,393			5,965						0001
Purchased Call/AIG/AIG000BSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/16/2025	05/22/2024	Exercise		2,264,666	1909.37	62,734	1,960	1,885	(75)			1,885						0001
Purchased Call/AIG/AIG000CS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/22/2024	05/21/2025	05/24/2024	Exercise		2,259,532	1911.31	59,621	819	1,122	303			1,122						0001
Purchased Call/AIG/AIG000CS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/23/2024	05/22/2025	05/28/2024	Exercise		3,458,209	1905.78	78,691	8,460	10,585	2,126			10,585						0001
Purchased Call/AIG/AIG000CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/24/2024	05/23/2025	05/29/2024	Exercise		1,991,508	1897.18	58,222	1,322	1,359	36			1,359						0001
Purchased Call/AIG/AIG000CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/04/2024	06/03/2025	06/06/2024	Exercise		4,741,260	1905.23	146,974	758	1,093	335			1,093						0001
Purchased Call/AIG/AIG000DS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/13/2025	06/20/2024	Exercise		2,697,968	1936.79	70,399	5,106	5,035	(71)			5,035						0001
Purchased Call/AIG/AIG000DS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2025	06/21/2024	Exercise		4,203,674	1939	118,887	5,017	6,074	1,057			6,074						0001
Purchased Call/CGM/CGM040USV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/27/2024	12/28/2026	12/31/2024	Exercise		8,871,872	322.45	193,770	10,021	9,904	(117)			9,904						0001
Purchased Call/NDX/NDX000QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	03/27/2024	09/20/2024	03/29/2024	Expire		36,634,000	15469.25		172,180								(172,180)			0001
Purchased Call/SBC/SBC017RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	04/23/2024	Exercise		5,342,167	239.5	52,347	64,910	77,458	12,548			77,458						0001
Purchased Call/CGM/CGM040QSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/20/2023	01/17/2025	04/19/2024	Exercise		348,540	324.43	106,080		3,219	(1,202)			3,219						0001
Purchased Call/CGM/CGM040QSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2023	01/17/2025	08/13/2024	Exercise		72,276	324.44	57,892	414	414	(512)			414		(748)				0001
Purchased Call/CGM/CGM040QSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/27/2023	01/24/2025	09/18/2024	Exercise		44,483	324.64	61,525	277	277	(288)			277						0001
Purchased Call/CGM/CGM040QSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/02/2023	01/31/2025	01/22/2024	Exercise		185,696	324.07	73,299	2,125	2,125	(397)			2,125						0001
Purchased Call/CGM/CGM040QS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/10/2023	02/07/2025	03/04/2024	Exercise		112,468	323.31	97,762	1,459	1,459	(11)			1,459						0001
Purchased Call/CGM/CGM040QSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2023	02/20/2025	04/25/2024	Exercise		54,061	322.67	159,202	766	766	56			766						0001
Purchased Call/SBC/SBC017RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2024	04/29/2026	05/01/2024	Exercise		10,355,491	241.41	316,480	4,108	3,736	(372)			3,736						0001
Purchased Call/SBC/SBC017RSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2024	05/01/2026	05/06/2024	Exercise		2,340,737	239.63	71,578	8,296	10,444	2,148			10,444						0001
Purchased Call/SBC/SBC017SSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/22/2026	05/29/2024	Exercise		8,157,735	242.09	257,244	7,738	8,393	656			8,393						0001
Purchased Call/AIG/AIG000DSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2025	07/05/2024	Exercise		4,749,930	1925.84	132,832	8,390	9,819	1,429			9,819						0001
Purchased Call/AIG/AIG000DST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/08/2024	07/03/2025	07/10/2024	Exercise		2,402,836	1952.62	65,496	2,355	3,283	928			3,283						0001
Purchased Call/AIG/AIG000DSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2025	07/11/2024	Exercise		4,644,227	1953.03	118,680	6,468	6,827	360			6,827						0001
Purchased Call/AIG/AIG000DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2025	07/12/2024	Exercise		2,605,933	1950.33	61,141	11,286	10,600	(686)			10,600						0001
Purchased Call/AIG/AIG000ES5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2025	07/18/2024	Exercise		4,151,791	1979.9	128,024	1,159	1,216	57			1,216						0001
Purchased Call/AIG/AIG000ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2025	07/22/2024	Exercise		2,600,003	1977.73	53,313	6,849	5,749	(1,100)			5,749						0001
Purchased Call/AIG/AIG000FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/11/2025	08/13/2024	Exercise		782,913	1945.01	20,453	1,126	1,752	626			1,752						0001

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Purchased Call/AIG/AIG000GS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2025	08/30/2024	Exercise		1,284,284	1969.73	31,968	2,135	2,078	(57)			2,078						0001
Purchased Call/AIG/AIG000GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/29/2025	09/03/2024	Exercise		2,699,091	1965.49	67,803	5,097	4,765	(331)			4,765						0001
Purchased Call/AIG/AIG000GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/05/2025	09/10/2024	Exercise		3,975,037	1954.89	79,413	19,775	26,782	7,008			26,782						0001
Purchased Call/AIG/AIG000GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/10/2025	09/13/2024	Exercise		1,188,150	1963.95	35,197	1,102	1,391	290			1,391						0001
Purchased Call/SBM/SBM0175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/08/2023	02/08/2024	02/12/2024	Exercise		22,778	1159.68	2,239		3,647				(1,148)			1,408			0001
Purchased Call/SBM/SBM0175SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/08/2023	03/08/2024	03/12/2024	Exercise		17,119	1110.9	1,453		2,653				(1,012)			1,200			0001
Purchased Call/SBM/SBM0177SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	05/24/2024	Exercise		30,541	1157.95	2,608		4,887				(1,359)			2,278			0001
Purchased Call/SBM/SBM0177SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	06/11/2024	Exercise		181,647	1190.49	13,733		23,614				(4,742)			9,882			0001
Purchased Call/SBM/SBM0177SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	06/25/2024	Exercise		76,484	1211.99	5,813		9,943				(1,479)			4,130			0001
Purchased Call/SBM/SBM0177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	06/25/2024	Exercise		211,740	1211.99	17,850		33,878				(5,268)			16,029			0001
Purchased Call/SBM/SBM0178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	08/26/2024	Exercise		27,945	1217.15	2,414		4,471				(605)			2,057			0001
Purchased Call/SBM/SBM0178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	08/26/2024	Exercise		62,281	1217.15	4,310		6,851				(754)			2,541			0001
Purchased Call/SBM/SBM0178SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	09/24/2024	Exercise		10,034	1205.15	849		1,605				(274)			757			0001
Purchased Call/SBM/SBM0178SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	09/24/2024	Exercise		53,599	1205.15	3,957		6,432				(816)			2,474			0001
Purchased Call/SBM/SBM0179S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2024	10/10/2024	Exercise		60,029	1188.71	4,478		7,654				(1,301)			3,176			0001
Purchased Call/SBM/SBM0179SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2024	10/10/2024	Exercise		85,167	1188.71	7,454		12,775				(1,931)			5,321			0001
Purchased Call/SBM/SBM0179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	10/24/2024	Exercise		41,964	1166.36	3,642		6,714				(1,419)			3,072			0001
Purchased Call/SBM/SBM0179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	11/13/2024	Exercise		58,330	1205.27	4,731		8,750				(1,414)			4,019			0001
Purchased Call/CGM/CGM040DSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/28/2023	02/26/2025	10/31/2024	Exercise		43,108	321.82	31,420		463	(130)			463						0001
Purchased Call/CGM/CGM040ES2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/23/2023	03/21/2025	03/28/2024	Exercise		50,094	322.57	130,425		1,078	321			1,078						0001
Purchased Call/AIG/AIG000HSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/19/2025	09/24/2024	Exercise		4,652,664	2000.54	123,198	6,086	5,868	(219)			5,868						0001
Purchased Call/AIG/AIG000HSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/24/2025	09/27/2024	Exercise		1,675,551	2006.24	39,894	3,771	3,018	(754)			3,018						0001
Purchased Call/AIG/AIG000HSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2025	10/01/2024	Exercise		3,345,289	2005.65	61,712	17,985	18,162	176			18,162						0001
Purchased Call/AIG/AIG0001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/03/2025	10/08/2024	Exercise		7,405,488	1996.15	159,573	27,138	23,319	(3,819)			23,319						0001
Purchased Call/AIG/AIG0001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/06/2025	10/08/2024	Exercise		3,157,035	1996.15	74,308	9,855	8,553	(1,302)			8,553						0001
Purchased Call/AIG/AIG000JSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2025	10/31/2024	Exercise		2,969,020	1978.7	88,271	806	886	79			886						0001
Purchased Call/SBC/SBC0175SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/05/2024	06/04/2026	06/07/2024	Exercise		2,897,515	242.7	99,247	1,698	2,077	379			2,077						0001
Purchased Call/SBC/SBC0175ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/05/2024	06/05/2026	06/07/2024	Exercise		3,363,026	243.2	110,663	2,700	1,607	(1,093)			1,607						0001
Purchased Call/SBC/SBC0175SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/07/2024	06/09/2026	06/11/2024	Exercise		2,955,304	243	71,238	14,917	15,514	597			15,514						0001
Purchased Call/SBC/SBC0177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/28/2024	06/30/2026	07/02/2024	Exercise		2,709,697	243.9	78,673	7,135	8,174	1,039			8,174						0001

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Purchased Call/AIG/AIG000KS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/14/2025	11/18/2024	Exercise		3,310,747	1962.47	84,573	7,162	9,386	2,224			9,386						0001
Purchased Call/AIG/AIG000KSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2024	12/01/2025	12/03/2024	Exercise		2,553,625	1996.18	67,108	5,066	4,020	(1,046)			4,020						0001
Purchased Call/AIG/AIG000LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/05/2025	12/10/2024	Exercise		6,575,609	2005.03	189,972	1,266	1,088	(179)			1,088						0001
Purchased Call/CGM/CGM040ESB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/04/2023	03/31/2025	02/07/2024	Exercise		174,981	323.57	145,903		1,816	(79)			1,816						0001
Purchased Call/CGM/CGM040ESF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2023	04/04/2025	05/24/2024	Exercise		290,057	324.02	46,032		4,476	151			4,476						0001
Purchased Call/CGM/CGM040ESQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/25/2023	04/24/2025	04/29/2024	Exercise		196,216	322.99	178,948		2,817	(317)			2,817						0001
Purchased Call/CGM/CGM040ESV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/02/2023	05/01/2025	05/10/2024	Exercise		2,016,406	324.09	136,702		21,483	(1,861)			21,483						0001
Purchased Call/CGM/CGM040FS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/12/2023	05/09/2025	11/01/2024	Exercise		80,531	324.6	48,939		641	(658)			641						0001
Purchased Call/CGM/CGM040FS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/16/2023	05/15/2025	08/12/2024	Exercise		105,080	324.14	118,142		917	(759)			917						0001
Purchased Call/AIG/AIG000LSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	12/17/2024	Exercise		3,978,132	1984.98	114,664	2,738	2,182	(556)			2,182						0001
Purchased Call/AIG/AIG000ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/18/2025	05/10/2024	Exercise		98,073	1817.85	92,035		6,770	3,786			6,770						0001
Purchased Call/AIG/AIG0001SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/01/2023	08/29/2025	05/07/2024	Exercise		94,668	1846.09	48,397		5,472	2,500			5,472						0001
Purchased Call/AIG/AIG0001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2025	08/29/2024	Exercise		74,115	1836.8	112,213		5,984	3,761			5,984						0001
Purchased Call/AIG/AIG0001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2025	07/12/2024	Exercise		31,632	1830.57	47,107		2,395	1,393			2,395						0001
Purchased Call/AIG/AIG0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/12/2025	05/10/2024	Exercise		63,525	1838.65	31,245		3,762	1,871			3,762						0001
Purchased Call/AIG/AIG0001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/15/2025	02/21/2024	Exercise		90,333	1828.61	38,470		4,464	1,574			4,464						0001
Purchased Call/SBC/SBC017USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	07/31/2026	08/06/2024	Exercise		5,588,200	244.15	167,643	10,977	11,365	388			11,365						0001
Purchased Call/AIG/AIG0002S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/03/2025	01/09/2024	Exercise		80,690	1754.13	41,692		7,405	4,714			7,405						0001
Purchased Call/AIG/AIG0003S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/13/2025	05/07/2024	Exercise		95,590	1773.47	69,206		9,044	5,717			9,044						0001
Purchased Call/AIG/AIG0003SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/24/2025	05/03/2024	Exercise		46,628	1743.76	67,827		3,509	1,941			3,509						0001
Purchased Call/AIG/AIG0003SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/27/2025	11/07/2024	Exercise		83,800	1743.65	86,275		11,344	8,417			11,344						0001
Purchased Call/AIG/AIG0004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/06/2025	06/13/2024	Exercise		121,529	1783.52	189,853		11,776	7,645			11,776						0001
Purchased Call/AIG/AIG0004SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2025	01/19/2024	Exercise		139,099	1775.13	148,287		11,375	5,746			11,375						0001
Purchased Call/AIG/AIG0004SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/17/2025	08/06/2024	Exercise		153,170	1802.85	91,516		14,972	9,460			14,972						0001
Purchased Call/AIG/AIG0004SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/21/2025	02/26/2024	Exercise		208,540	1806.01	136,833		14,779	7,309			14,779						0001
Purchased Call/CGM/CGM040FSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2023	05/30/2025	03/29/2024	Exercise		116,106	324.33	94,768		2,126	209			2,126						0001
Purchased Call/CGM/CGM040FSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/06/2023	06/05/2025	10/10/2024	Exercise		535,161	325.21	75,991		765	(716)			765						0001
Purchased Call/CGM/CGM040FSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2023	06/13/2025	06/25/2024	Exercise		101,122	327.61	50,488		818	(971)			818						0001
Purchased Call/CGM/CGM040FSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2023	06/16/2025	07/10/2024	Exercise		71,396	327.91	25,149		1,019	(197)			1,019						0001
Purchased Call/CGM/CGM040GS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2023	06/27/2025	08/30/2024	Exercise		51,055	327.68	50,448		394	(512)			394						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBM/SBM017SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	06/11/2024	Exercise		20,016	1124.64	2,460		4,908				(1,361)			2,448			0001
Purchased Call/SBM/SBM017SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	07/10/2024	Exercise		155,954	1068.03	22,067		54,389				(18,437)			32,322			0001
Purchased Call/SBM/SBM017SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	10/24/2024	Exercise		25,360	1026.27	3,814		9,130				(3,322)			5,315			0001
Purchased Call/SBM/SBM017SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	11/13/2024	Exercise		36,972	1045.86	5,586		13,310				(4,400)			7,723			0001
Purchased Call/SBM/SBM017SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2022	12/06/2024	12/10/2024	Exercise		37,982	1082.32	6,609		18,044				(4,024)			11,435			0001
Purchased Call/AIG/AIG0005S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/28/2025	05/07/2024	Exercise		65,043	1812.8	77,295		4,153	1,809			4,153						0001
Purchased Call/AIG/AIG0005SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/12/2025	01/11/2024	Exercise		246,174	1822.43	117,351		7,877	2,363			7,877						0001
Purchased Call/AIG/AIG0005ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/12/2025	07/18/2024	Exercise		101,539	1859.69	62,731		2,207	1,150			2,207						0001
Purchased Call/AIG/AIG0006S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/22/2023	12/19/2025	05/09/2024	Exercise		183,769	1867.76	76,252		5,395	883			5,395						0001
Purchased Call/AIG/AIG0006SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/26/2025	05/09/2024	Exercise		1,111,706	1877.12	142,631		9,287	2,320			9,287						0001
Purchased Call/AIG/AIG0006SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/29/2023	12/26/2025	01/12/2024	Exercise		4,382,260	1874.01	140,603	3,527	18,890	1,048			18,890		(14,315)				0001
Purchased Call/SBC/SBC017WSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/15/2026	09/17/2024	Exercise		3,570,995	249.18	108,536	8,582	6,007	(2,574)			6,007						0001
Purchased Call/SBC/SBC017WSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/25/2026	10/01/2024	Exercise		6,514,702	248.23	220,147	1,843	1,575	(267)			1,575						0001
Purchased Call/SBC/SBC017WSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2024	10/06/2026	10/08/2024	Exercise		1,946,369	243.88	63,197	2,463	2,380	(82)			2,380						0001
Purchased Call/CGM/CGM040SF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2023	07/11/2025	08/15/2024	Exercise		50,805	324.13	66,592		530	(490)			530						0001
Purchased Call/CGM/CGM040SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2023	07/18/2025	01/22/2024	Exercise		311,027	328.32	74,084		3,272	(2,463)			3,272						0001
Purchased Call/CGM/CGM040SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/20/2023	07/18/2025	04/01/2024	Exercise		902,520	327.25	110,310		15,070	(1,640)			15,070						0001
Purchased Call/CGM/CGM040SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2023	07/23/2025	10/11/2024	Exercise		133,633	327.49	14,353		1,122	(1,360)			1,122						0001
Purchased Call/CGM/CGM040SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/25/2023	07/24/2025	03/21/2024	Exercise		124,616	327.94	84,642		1,319	(990)			1,319						0001
Purchased Call/AIG/AIG0006SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2026	01/05/2024	Exercise		3,502,812	1861.97	119,471	2,036	3,590	1,554			3,590						0001
Purchased Call/AIG/AIG0006SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/05/2024	01/02/2026	01/09/2024	Exercise		4,272,484	1848.92	158,108	3,941	5,399	1,458			5,399						0001
Purchased Call/AIG/AIG0007SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/23/2026	01/29/2024	Exercise		3,089,256	1863.49	104,315	7,221	9,809	2,588			9,809						0001
Purchased Call/AIG/AIG0007SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/23/2026	01/30/2024	Exercise		3,929,699	1866.92	125,182	11,204	14,022	2,818			14,022						0001
Purchased Call/AIG/AIG0007SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/29/2026	02/01/2024	Exercise		5,748,763	1873.08	193,600	9,996	13,359	3,363			13,359						0001
Purchased Call/AIG/AIG0007SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2026	02/02/2024	Exercise		4,073,244	1870.58	140,986	2,994	4,158	1,164			4,158						0001
Purchased Call/AIG/AIG0007SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/05/2026	02/08/2024	Exercise		6,315,471	1866.07	214,026	16,004	23,882	7,878			23,882						0001
Purchased Call/AIG/AIG0008S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/06/2026	02/13/2024	Exercise		2,582,384	1875.86	87,557	7,156	9,133	1,977			9,133						0001
Purchased Call/CGM/CGM040SV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/28/2023	07/29/2025	11/21/2024	Exercise		40,398	328.38	11,799		225	(534)			225						0001
Purchased Call/CGM/CGM040SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/01/2023	07/31/2025	05/20/2024	Exercise		50,927	328.61	96,092		595	(297)			595						0001
Purchased Call/CGM/CGM040HS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2025	11/18/2024	Exercise		39,416	325.11	13,973		343	(407)			343						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040HSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2025	04/23/2024	Exercise		95,982	321.18	108,672		1,600	(262)			1,600						0001
Purchased Call/CGM/CGM040HSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/25/2023	08/25/2025	08/08/2024	Exercise		133,452	322.08	107,796		1,627	(992)			1,627						0001
Purchased Call/CGM/CGM040HSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/30/2023	08/29/2025	03/18/2024	Exercise		167,453	324.66	114,364		2,358	(960)			2,358						0001
Purchased Call/CGM/CGM040HSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	09/03/2025	01/19/2024	Exercise		277,888	324.52	56,788		3,912	(1,639)			3,912						0001
Purchased Call/CGM/CGM040IS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2023	09/12/2025	01/03/2025	Exercise		41,613	323.1	35,025		495	(341)			495						0001
Purchased Call/CGM/CGM040IS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/14/2023	09/12/2025	07/25/2024	Exercise		153,561	324.44	83,785		2,002	(1,111)			2,002						0001
Purchased Call/SBC/SBC017IWZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/17/2024	10/16/2026	10/21/2024	Exercise		4,313,000	244.59	137,858	6,546	6,190	(356)			6,190						0001
Purchased Call/SBC/SBC017XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/21/2024	10/21/2026	10/23/2024	Exercise		6,654,740	243.9	222,994	4,855	4,741	(114)			4,741						0001
Purchased Call/SBC/SBC017XS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/23/2026	10/28/2024	Exercise		4,212,722	244.16	141,843	1,650	2,004	354			2,004						0001
Purchased Call/SBC/SBC017XSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2024	11/06/2026	11/13/2024	Exercise		6,593,354	245.69	199,477	14,451	13,251	(1,200)			13,251						0001
Purchased Call/SBM/SBM017I9SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2029	04/10/2024	Exercise		481,167	1188.71	246,579		208,280				(17,943)		208,280	51,515			0001
Purchased Call/AIG/AIG0008S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/09/2026	02/14/2024	Exercise		2,807,381	1880.74	92,994	7,001	8,573	1,572			8,573						0001
Purchased Call/AIG/AIG0008S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/14/2024	02/13/2026	02/16/2024	Exercise		3,987,992	1863.6	121,071	21,110	41,677	20,567			41,677						0001
Purchased Call/AIG/AIG0008SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/15/2024	02/13/2026	02/20/2024	Exercise		2,897,644	1876.36	92,993	11,464	12,737	1,273			12,737						0001
Purchased Call/AIG/AIG0008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2026	02/23/2024	Exercise		3,095,744	1877.95	103,736	8,113	12,073	3,960			12,073						0001
Purchased Call/AIG/AIG0008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/23/2024	02/20/2026	02/27/2024	Exercise		2,435,005	1897.5	87,206	2,037	2,942	905			2,942						0001
Purchased Call/AIG/AIG0008SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/27/2026	03/06/2024	Exercise		5,427,452	1912.3	78,582	60,353	61,996	1,642			61,996						0001
Purchased Call/AIG/AIG0009S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/05/2026	03/08/2024	Exercise		1,998,521	1901.47	76,767	1,962	2,538	576			2,538						0001
Purchased Call/AIG/AIG0009SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/12/2026	03/15/2024	Exercise		2,334,282	1917.81	73,838	4,939	4,515	(424)			4,515						0001
Purchased Call/CGM/CGM040ISF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/22/2025	06/27/2024	Exercise		90,756	319.57	89,751		1,999	135			1,999						0001
Purchased Call/CGM/CGM040ISG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2025	04/26/2024	Exercise		141,629	319.57	62,767		3,153	243			3,153						0001
Purchased Call/CGM/CGM040ISI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2023	09/26/2025	09/05/2024	Exercise		87,385	317.6	62,402		2,204	431			2,204						0001
Purchased Call/CGM/CGM040ISN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	09/29/2025	02/06/2024	Exercise		198,995	317.89	122,109		5,219	1,086			5,219						0001
Purchased Call/CGM/CGM040ISS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/08/2025	09/20/2024	Exercise		163,984	316.84	61,807		3,982	533			3,982						0001
Purchased Call/SBC/SBC017YS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/25/2026	12/02/2024	Exercise		4,314,740	248.49	133,405	7,533	5,494	(2,039)			5,494						0001
Purchased Call/CGM/CGM0404S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/04/2022	01/03/2024	01/05/2024	Expire		9,551,340	327.92	241,353			(674)					(674)				0001
Purchased Call/CGM/CGM0404S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/10/2022	01/05/2024	01/09/2024	Expire		2,347,085	324.94	59,032			(328)					(328)				0001
Purchased Call/CGM/CGM0404SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2022	01/09/2024	01/11/2024	Expire		163,221	324.94	4,440			(49)					(49)				0001
Purchased Call/AIG/AIG000AS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/02/2024	04/01/2026	04/04/2024	Exercise		5,049,899	1923.5	143,014	22,757	18,112	(4,645)			18,112						0001
Purchased Call/AIG/AIG000ASD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/08/2026	04/11/2024	Exercise		4,071,082	1920.24	138,332	9,264	7,247	(2,017)			7,247						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000ASH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2026	04/15/2024	Exercise		2,273,470	1898.07	79,576	3,754	3,416	(338)			3,416						0001
Purchased Call/AIG/AIG000BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/29/2024	04/24/2026	05/01/2024	Exercise		1,229,770	1874.85	44,799	1,822	2,207	384			2,207						0001
Purchased Call/AIG/AIG000BS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/30/2024	04/29/2026	05/02/2024	Exercise		4,814,173	1879.56	164,870	2,339	4,336	1,997			4,336						0001
Purchased Call/CGM/CGM040JSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/27/2025	05/31/2024	Exercise		97,249	315.14	173,829		2,986	878			2,986						0001
Purchased Call/CGM/CGM040JSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2023	11/07/2025	05/03/2024	Exercise		175,391	317.56	109,642		4,217	347			4,217						0001
Purchased Call/CGM/CGM0404S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2022	01/19/2024	01/23/2024	Expire		868,747	324.68	20,100			(501)					(501)				0001
Purchased Call/CGM/CGM0404SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/03/2022	02/02/2024	02/06/2024	Expire		2,684,684	325.21	64,139			(2,834)					(2,834)				0001
Purchased Call/CGM/CGM0404SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2022	02/09/2024	02/13/2024	Expire		1,915,855	323.41	48,279			(2,608)					(2,608)				0001
Purchased Call/CGM/CGM0405S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/15/2022	02/13/2024	01/25/2024	Exercise		2,175,269	323.41	54,951		579	(2,676)			579		(3,255)				0001
Purchased Call/AIG/AIG000BSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/13/2026	05/16/2024	Exercise		2,908,022	1894.23	112,323	2,676	3,723	1,047			3,723						0001
Purchased Call/AIG/AIG000CSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2026	06/13/2024	Exercise		3,293,890	1908.76	131,742	2,890	3,883	994			3,883						0001
Purchased Call/AIG/AIG000DS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/18/2024	06/17/2026	06/21/2024	Exercise		3,723,404	1939	142,568	3,207	3,797	590			3,797						0001
Purchased Call/AIG/AIG000DSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/09/2024	07/08/2026	07/11/2024	Exercise		3,242,577	1953.03	112,285	4,929	5,691	762			5,691						0001
Purchased Call/CGM/CGM040JSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/17/2023	11/18/2025	01/25/2024	Exercise		211,740	319.11	35,474		4,806	.50			4,806						0001
Purchased Call/CGM/CGM040KS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2023	11/24/2025	04/29/2024	Exercise		180,503	319.24	53,722		4,572	477			4,572						0001
Purchased Call/CGM/CGM040KS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/28/2023	11/28/2025	09/20/2024	Exercise		284,655	319.48	91,509		844	(118)			844						0001
Purchased Call/NDX/NDX0170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/10/2024	Exercise		1,880,000	16084.690000000001	167,320		427,700				(37,685)			260,380			0001
Purchased Call/SBM/SBM0177S#	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	06/21/2024	06/25/2024	Exercise		24,803	1211.99	1,885		3,224				(479)			1,339			0001
Purchased Call/CGM/CGM0405SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2022	02/26/2024	02/28/2024	Expire		258,012	326.48	9,942			(768)					(768)				0001
Purchased Call/CGM/CGM0405SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2022	03/14/2024	03/18/2024	Expire		3,735,914	335.73	93,242			(9,403)					(9,403)				0001
Purchased Call/CGM/CGM0405SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/18/2022	03/15/2024	03/19/2024	Expire		1,955,523	335.67	48,234			(4,934)					(4,934)				0001
Purchased Call/CGM/CGM0405SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2022	03/18/2024	03/20/2024	Expire		4,127,231	335.5	100,393			(10,649)					(10,649)				0001
Purchased Call/CGM/CGM0405SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/22/2022	03/20/2024	03/22/2024	Expire		485,526	335.5	11,491			(1,249)					(1,249)				0001
Purchased Call/CGM/CGM0406S1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/29/2022	03/27/2024	03/29/2024	Expire		689,715	335.04	16,181			(1,914)					(1,914)				0001
Purchased Call/CGM/CGM0406SE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/14/2022	04/12/2024	04/16/2024	Expire		4,085,333	334.33	102,289			(14,398)					(14,398)				0001
Purchased Call/CGM/CGM040KSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/08/2025	07/22/2024	Exercise		997,616	321	131,376		7,726	(961)			7,726						0001
Purchased Call/CGM/CGM040KSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/08/2023	12/10/2025	02/01/2024	Exercise		262,412	321	88,161		6,087	(13)			6,087						0001
Purchased Call/CGM/CGM040KSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/15/2023	12/16/2025	06/21/2024	Exercise		154,729	322.47	40,119		3,006	(641)			3,006						0001
Purchased Call/AIG/AIG000FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/05/2024	07/31/2026	08/07/2024	Exercise		1,057,202	1953.73	28,298	3,539	4,270	732			4,270						0001

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Purchased Call/AIG/AIG000GSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2026	09/06/2024	Exercise		3,839,346	1954.97	150,179	2,079	2,413	333			2,413						0001
Purchased Call/SBM/SBM0178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/24/2024	Exercise		22,867	1259.37	1,656		2,744				(83)			1,088			0001
Purchased Call/SBM/SBM0179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/13/2024	Exercise		88,172	1205.27	5,960		9,699				(1,196)			3,739			0001
Purchased Call/SBM/SBM0179SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/26/2024	Exercise		254,200	1265.71	17,159		27,962				(887)			10,803			0001
Purchased Call/AIG/AIG000GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2026	09/12/2024	Exercise		3,240,145	1961.62	119,939	4,394	5,165	771			5,165						0001
Purchased Call/AIG/AIG000GSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2024	09/11/2026	09/13/2024	Exercise		2,480,143	1969.61	93,791	3,565	4,175	610			4,175		(2,570)				0001
Purchased Call/AIG/AIG000HSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2026	10/03/2024	Exercise		2,291,613	2004.49	91,534	1,322	1,097	(226)			1,097						0001
Purchased Call/AIG/AIG000HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2026	10/04/2024	Exercise		2,080,677	2004.4	77,003	2,477	1,969	(508)			1,969						0001
Purchased Call/AIG/AIG0001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2024	10/02/2026	10/08/2024	Exercise		1,973,615	1994.84	61,236	9,309	8,735	(574)			8,735						0001
Purchased Call/AIG/AIG0001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2026	10/10/2024	Exercise		2,912,783	1985.05	116,259	3,004	3,236	232			3,236						0001
Purchased Call/AIG/AIG000JS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2026	10/25/2024	Exercise		1,730,305	1987.76	53,737	6,617	7,081	464			7,081						0001
Purchased Call/AIG/AIG000JS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2026	10/25/2024	Exercise		2,062,728	1977.6	77,551	4,046	4,371	326			4,371						0001
Purchased Call/AIG/AIG0000SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2024	08/12/2024	Exercise		440,359	1854.3	11,792		20,815	13,653			20,815		(7,162)				0001
Purchased Call/AIG/AIG0000SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	08/13/2024	Exercise		238,733	1847.35	6,706		12,621	8,504			12,621		(4,117)				0001
Purchased Call/AIG/AIG0000SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/15/2023	08/14/2024	08/16/2024	Exercise		1,518,528	1847.11	33,545		88,443	67,505			88,443		(20,938)				0001
Purchased Call/AIG/AIG0000SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/16/2024	08/20/2024	Exercise		1,144,118	1820.8	30,535		86,883	67,586			86,883		(19,297)				0001
Purchased Call/AIG/AIG0000SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/16/2024	08/20/2024	Exercise		616,166	1814.28	17,915		49,174	37,817			49,174		(11,357)				0001
Purchased Call/AIG/AIG0000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2023	08/16/2024	08/20/2024	Exercise		1,219,741	1817.85	34,129		94,756	73,078			94,756		(21,678)				0001
Purchased Call/AIG/AIG0000SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/21/2024	08/23/2024	Exercise		2,323,588	1817.49	64,367		193,802	152,449			193,802		(41,353)				0001
Purchased Call/AIG/AIG0001S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	09/03/2024	Exercise		1,446,061	1844.16	37,765		95,138	69,877			95,138		(25,261)				0001
Purchased Call/AIG/AIG0001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2024	09/06/2024	Exercise		537,995	1846.75	12,996		33,210	24,343			33,210		(8,867)				0001
Purchased Call/AIG/AIG0001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/05/2024	08/29/2024	Exercise		4,002,259	1836.8	103,317		278,191	207,128			278,191		(71,063)				0001
Purchased Call/AIG/AIG0001SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2023	09/12/2024	09/16/2024	Exercise		799,172	1830.57	22,700		64,106	48,102			64,106		(16,004)				0001
Purchased Call/AIG/AIG0002S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2024	04/08/2024	Exercise		1,627,138	1825.23	41,826		153,368	123,169			153,368		(30,198)				0001
Purchased Call/AIG/AIG0002S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2024	08/26/2024	Exercise		1,208,282	1794.46	34,592		138,077	112,794			138,077		(25,283)				0001
Purchased Call/AIG/AIG0002SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2024	03/27/2024	Exercise		2,662,879	1795.53	63,838		301,156	254,004			301,156		(47,152)				0001
Purchased Call/AIG/AIG0002SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2024	09/06/2024	Exercise		2,118,156	1779.29	60,325		273,182	228,435			273,182		(44,747)				0001
Purchased Call/AIG/AIG0002SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/27/2024	10/01/2024	Exercise		2,014,508	1785.5	53,409		248,386	208,322			248,386		(40,064)				0001
Purchased Call/AIG/AIG000LSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	12/10/2024	Exercise		1,315,095	2005.03	47,345	2,255	1,987	(268)			1,987						0001
Purchased Call/CGM/CGM040LS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2024	01/07/2026	01/09/2024	Exercise		1,978,599	319.89	45,906	953	723	(230)			723						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040LSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/24/2024	01/23/2026	01/26/2024	Exercise		7,292,565	321.77	169,487	3,894	3,707	(188)			3,707						0001
Purchased Call/CGM/CGM040LSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/25/2024	01/23/2026	01/29/2024	Exercise		3,534,406	322.08	77,834	3,576	3,037	(539)			3,037						0001
Purchased Call/AIG/AIG0003S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/11/2024	10/16/2024	Exercise		2,014,999	1773.47	59,761		255,041	207,716			255,041		(47,324)				0001
Purchased Call/AIG/AIG0003S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/17/2024	10/21/2024	Exercise		1,525,191	1781.64	37,462		183,282	153,317			183,282		(29,966)				0001
Purchased Call/AIG/AIG0003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/18/2024	10/22/2024	Exercise		1,662,158	1770.08	42,748		219,489	185,008			219,489		(34,481)				0001
Purchased Call/AIG/AIG0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/18/2024	10/22/2024	Exercise		1,316,120	1763.29	34,453		179,531	151,599			179,531		(27,932)				0001
Purchased Call/AIG/AIG0003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/24/2024	08/26/2024	Exercise		2,200,803	1760.6	54,720		278,134	233,201			278,134		(44,934)				0001
Purchased Call/AIG/AIG0003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/30/2024	04/24/2024	Exercise		5,058,354	1748.94	147,437		666,700	543,520			666,700		(123,180)				0001
Purchased Call/AIG/AIG0003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	11/01/2024	11/05/2024	Exercise		1,971,679	1761.45	57,175	7,159	199,903	144,299			199,903		(55,604)				0001
Purchased Call/AIG/AIG0003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	11/05/2024	Exercise		1,562,301	1791.26	40,322		139,653	105,381			139,653		(34,272)				0001
Purchased Call/AIG/AIG0004S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	11/05/2024	Exercise		2,665,304	1770.46	78,676		333,922	265,705			333,922		(68,217)				0001
Purchased Call/AIG/AIG0004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2024	07/10/2024	Exercise		2,451,277	1775.13	84,677		264,598	190,537			264,598		(74,060)				0001
Purchased Call/AIG/AIG0004SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	08/22/2024	Exercise		1,989,425	1799.44	56,324		170,541	120,623			170,541		(49,917)				0001
Purchased Call/AIG/AIG0004SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/20/2023	11/15/2024	08/29/2024	Exercise		2,063,236	1802.85	60,175		172,671	118,908			172,671		(53,763)				0001
Purchased Call/AIG/AIG0004SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2023	11/21/2024	04/19/2024	Exercise		2,513,460	1806.01	73,015		222,189	156,041			222,189		(66,148)				0001
Purchased Call/CGM/CGM0406SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2022	04/24/2024	04/26/2024	Expire		56,181	332.77	1,288			(202)					(202)				0001
Purchased Call/CGM/CGM0407S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2022	05/15/2024	05/17/2024	Expire		210,400	330.05	4,779			(902)					(902)				0001
Purchased Call/CGM/CGM0407SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/24/2022	05/20/2024	01/25/2024	Exercise		5,450,495	330.76	137,354		729	(25,816)			729		(26,545)				0001
Purchased Call/UIB/UIB0000SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	07/31/2023	07/26/2024	07/30/2024	Exercise		59,979	532.1	1,790		1,378	346			1,378		(1,032)				0001
Purchased Call/UIB/UIB0000SB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/09/2023	08/08/2024	08/12/2024	Exercise		269,864	530.02	7,618		917	(3,731)			917		(4,648)				0001
Purchased Call/UIB/UIB0000SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/15/2023	08/14/2024	07/10/2024	Exercise		335,536	530.45	8,470		4,428	(856)			4,428		(5,283)				0001
Purchased Call/UIB/UIB0000SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/18/2023	08/16/2024	08/20/2024	Exercise		285,519	524.79	8,376		8,001	2,687			8,001		(5,314)				0001
Purchased Call/UIB/UIB0000SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/22/2023	08/21/2024	08/23/2024	Exercise		1,050,254	525.62	29,695		36,114	17,026			36,114		(19,088)				0001
Purchased Call/UIB/UIB0000SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/23/2023	08/22/2024	08/26/2024	Exercise		304,432	524.99	9,052		8,989	3,154			8,989		(5,835)				0001
Purchased Call/UIB/UIB0000SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/28/2023	08/23/2024	08/27/2024	Exercise		688,013	524.43	20,602		25,380	11,870			25,380		(13,510)				0001
Purchased Call/UIB/UIB0001S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/30/2023	08/29/2024	09/03/2024	Exercise		724,686	527.95	21,278		18,493	4,354			18,493		(14,139)				0001
Purchased Call/UIB/UIB0001SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/06/2023	09/05/2024	07/01/2024	Exercise		3,374,061	528.28	89,193		80,635	19,251			80,635		(61,384)				0001
Purchased Call/UIB/UIB0001SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/08/2023	09/06/2024	09/10/2024	Exercise		423,751	526.66	12,653		8,444	(314)			8,444		(8,758)				0001
Purchased Call/UIB/UIB0001SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/11/2023	09/06/2024	09/10/2024	Exercise		734,984	527.57	21,788		13,354	(1,779)			13,354		(15,133)				0001
Purchased Call/UIB/UIB0001SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/12/2023	09/11/2024	09/13/2024	Exercise		1,748,714	528.59	50,551		42,624	7,253			42,624		(35,372)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB0001SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/14/2023	09/13/2024	04/25/2024	Exercise		1,205,991	527.87	37,556		36,088	9,445			36,088		(26,643)				0001
Purchased Call/UIB/UIB0001SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2023	09/18/2024	06/06/2024	Exercise		1,898,162	526.28	49,613		66,907	31,178			66,907		(35,729)				0001
Purchased Call/UIB/UIB0001SW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2023	09/19/2024	04/25/2024	Exercise		1,602,612	524.3	43,447		70,953	39,544			70,953		(31,409)				0001
Purchased Call/UIB/UIB0001SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/21/2023	09/20/2024	04/16/2024	Exercise		1,001,908	523.03	23,924		45,839	28,403			45,839		(17,435)				0001
Purchased Call/UIB/UIB0002S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/22/2023	09/20/2024	06/18/2024	Exercise		827,317	517.74	22,234		45,848	29,589			45,848		(16,258)				0001
Purchased Call/UIB/UIB0002S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2023	09/20/2024	09/24/2024	Exercise		1,290,611	515.7	38,859		78,723	50,240			78,723		(28,483)				0001
Purchased Call/CGM/CGM040LSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2024	01/28/2026	01/30/2024	Exercise		4,092,160	322.09	95,762	1,225	805	(420)			805						0001
Purchased Call/CGM/CGM040MS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2024	02/05/2026	02/08/2024	Exercise		4,407,273	322.14	103,210	2,272	2,149	(123)			2,149						0001
Purchased Call/CGM/CGM040MS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/07/2024	02/06/2026	02/09/2024	Exercise		5,856,478	322.61	119,537	10,343	8,998	(1,345)			8,998						0001
Purchased Call/CGM/CGM040MSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/16/2024	02/13/2026	02/21/2024	Exercise		3,407,652	322.79	76,293	2,254	1,593	(661)			1,593						0001
Purchased Call/CGM/CGM0407SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/01/2022	05/30/2024	06/03/2024	Expire		863,155	331.52	20,230			(4,183)			(4,183)						0001
Purchased Call/CGM/CGM0408S3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2022	06/20/2024	06/24/2024	Expire		106,116	325.8	2,723			(645)			(645)						0001
Purchased Call/CGM/CGM040MSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/21/2024	02/20/2026	02/23/2024	Exercise		6,343,054	322.53	149,233	3,408	2,456	(952)			2,456						0001
Purchased Call/CGM/CGM040MSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/26/2024	02/26/2026	02/28/2024	Exercise		5,809,351	323.41	136,633	2,324	1,944	(381)			1,944						0001
Purchased Call/CGM/CGM040MSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2024	03/02/2026	03/05/2024	Exercise		3,373,817	324.2	60,021	10,307	10,291	(16)			10,291						0001
Purchased Call/UIB/UIB0002S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2023	09/26/2024	06/18/2024	Exercise		1,494,900	513.6	42,248		108,020	76,680			108,020		(31,340)				0001
Purchased Call/UIB/UIB0002SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/03/2023	10/02/2024	04/30/2024	Exercise		2,925,350	511.98	74,081		207,764	151,628			207,764		(56,136)				0001
Purchased Call/UIB/UIB0002SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2023	10/03/2024	10/07/2024	Exercise		1,222,349	508.14	35,482		90,748	63,749			90,748		(26,999)				0001
Purchased Call/UIB/UIB0002SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/05/2023	10/04/2024	10/08/2024	Exercise		783,554	508.41	22,781		59,104	41,513			59,104		(17,591)				0001
Purchased Call/UIB/UIB0002SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2023	10/04/2024	10/08/2024	Exercise		2,141,054	509.37	67,737		157,156	104,794			157,156		(52,362)				0001
Purchased Call/UIB/UIB0002ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/11/2023	10/10/2024	04/25/2024	Exercise		1,152,506	513.96	30,135	3,765	64,857	37,585			64,857		(27,273)				0001
Purchased Call/UIB/UIB0002SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2023	10/11/2024	06/26/2024	Exercise		731,747	512.65	22,451		47,608	29,815			47,608		(17,793)				0001
Purchased Call/UIB/UIB0003S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/19/2023	10/18/2024	10/22/2024	Exercise		1,029,280	512.65	25,273		68,865	48,486			68,865		(20,380)				0001
Purchased Call/UIB/UIB0003S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2023	10/18/2024	08/29/2024	Exercise		869,809	504.29	23,890		73,308	53,646			73,308		(19,662)				0001
Purchased Call/UIB/UIB0003SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2023	10/24/2024	08/28/2024	Exercise		1,658,271	502.51	44,931		131,795	94,885			131,795		(36,910)				0001
Purchased Call/UIB/UIB0003SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/27/2023	10/25/2024	04/29/2024	Exercise		1,328,727	498.82	36,899		115,645	85,066			115,645		(30,579)				0001
Purchased Call/UIB/UIB0003SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2023	10/30/2024	09/10/2024	Exercise		3,999,712	499.57	124,260		348,734	244,913			348,734		(103,821)				0001
Purchased Call/UIB/UIB0003SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2023	11/01/2024	11/05/2024	Exercise		1,540,072	512.71	42,487		83,902	47,769			83,902		(36,133)				0001
Purchased Call/UIB/UIB0003SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2023	11/06/2024	05/21/2024	Exercise		4,126,242	512.22	108,563		333,874	241,002			333,874		(92,872)				0001
Purchased Call/UIB/UIB0004S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/12/2024	01/09/2024	Exercise		1,716,318	509.69	58,847		149,126	97,715			149,126		(51,411)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB00048A	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/15/2023	11/14/2024	11/18/2024	Exercise		1,446,624	515.32	41,924		108,700	71,865			108,700		(36,835)				0001
Purchased Call/UIB/UIB00048E	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/17/2023	11/15/2024	08/06/2024	Exercise		1,506,477	514.05	46,759		112,552	71,054			112,552		(41,499)				0001
Purchased Call/UIB/UIB00048G	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/20/2023	11/15/2024	11/06/2024	Exercise		1,623,624	516.12	49,199		113,475	69,474			113,475		(44,001)				0001
Purchased Call/UIB/UIB00048K	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/22/2023	11/21/2024	04/19/2024	Exercise		1,853,762	517.82	53,364		131,347	82,967			131,347		(48,381)				0001
Purchased Call/UIB/UIB00048M	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/24/2023	11/22/2024	08/26/2024	Exercise		2,660,358	517.32	78,339		206,393	135,361			206,393		(71,033)				0001
Purchased Call/UIB/UIB00048P	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/22/2024	11/26/2024	Exercise		422,752	517.89	13,492		33,218	20,695			33,218		(12,523)				0001
Purchased Call/UIB/UIB00048W	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/30/2023	11/29/2024	12/03/2024	Exercise		2,186,196	519.02	66,171		169,972	108,702			169,972		(61,270)				0001
Purchased Call/CGM/CGM040NSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/05/2024	04/07/2026	04/09/2024	Exercise		5,285,708	325.25	64,173	30,813	26,412	(4,401)			26,412						0001
Purchased Call/CGM/CGM040NSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/08/2024	04/08/2026	04/10/2024	Exercise		6,075,346	325.62	126,025	8,261	6,485	(1,776)			6,485						0001
Purchased Call/CGM/CGM040NSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2024	04/14/2026	04/16/2024	Exercise		3,986,257	323.95	88,958	2,882	2,225	(656)			2,225						0001
Purchased Call/AIG/AIG0004SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/26/2024	11/29/2024	Exercise		849,073	1808.54	24,761		81,220	58,627			81,220		(22,593)				0001
Purchased Call/AIG/AIG0004SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/22/2024	11/26/2024	Exercise		276,996	1808.54	8,269		24,875	17,257			24,875		(7,618)				0001
Purchased Call/AIG/AIG0005S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	02/27/2024	Exercise		2,263,537	1816.22	70,762		219,536	153,867			219,536		(65,669)				0001
Purchased Call/AIG/AIG0005S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/02/2024	12/04/2024	Exercise		186,811	1829.15	4,779		17,174	12,726			17,174		(4,448)				0001
Purchased Call/AIG/AIG0005S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/04/2024	01/29/2024	Exercise		3,934,950	1822.85	106,248		384,879	285,785			384,879		(99,095)				0001
Purchased Call/AIG/AIG0005SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/06/2024	12/10/2024	Exercise		1,484,633	1821.39	42,195		149,687	109,681			149,687		(40,006)				0001
Purchased Call/UIB/UIB0004SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/01/2023	11/29/2024	02/27/2024	Exercise		1,528,910	520.12	47,356		112,151	68,076			112,151		(44,074)				0001
Purchased Call/UIB/UIB0005S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2023	11/29/2024	12/03/2024	Exercise		1,649,146	523.26	44,027		113,814	72,839			113,814		(40,975)				0001
Purchased Call/UIB/UIB0005S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2023	12/04/2024	07/01/2024	Exercise		3,374,107	522.45	89,411		232,667	149,075			232,667		(83,593)				0001
Purchased Call/UIB/UIB0005S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/06/2023	12/05/2024	01/04/2024	Exercise		2,183,146	519.82	64,442		152,918	92,071			152,918		(60,847)				0001
Purchased Call/UIB/UIB0005S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/08/2023	12/06/2024	12/10/2024	Exercise		1,967,186	519.55	52,225	3,617	137,606	84,606			137,606		(53,000)				0001
Purchased Call/UIB/UIB0005SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2023	12/11/2024	01/29/2024	Exercise		3,226,889	521.43	100,410		199,686	104,016			199,686		(95,670)				0001
Purchased Call/UIB/UIB0005SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/13/2023	12/12/2024	09/06/2024	Exercise		2,268,164	521.93	77,112		132,415	58,413			132,415		(74,002)				0001
Purchased Call/UIB/UIB0005SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/14/2023	12/13/2024	12/17/2024	Exercise		2,188,691	525.46	66,927	1,539	103,779	37,650			103,779		(66,129)				0001
Purchased Call/UIB/UIB0005SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2023	12/13/2024	02/14/2024	Exercise		3,064,217	529.04	73,073	6,942	112,173	34,385			112,173		(77,789)				0001
Purchased Call/UIB/UIB0005SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2023	12/17/2024	09/06/2024	Exercise		1,465,989	529.04	43,920		56,245	13,369			56,245		(42,876)				0001
Purchased Call/UIB/UIB0005SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2023	12/18/2024	11/13/2024	Exercise		2,753,672	529.33	70,460	3,507	54,998	(17,211)			54,998		(72,209)				0001
Purchased Call/UIB/UIB0005ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/20/2023	12/19/2024	01/08/2024	Exercise		2,084,647	531.49	49,313	2,567	26,726	(24,494)			26,726		(51,220)				0001
Purchased Call/UIB/UIB0005SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/21/2023	12/20/2024	01/08/2024	Exercise		1,549,880	527.95	47,371		36,239	(10,468)			36,239		(46,708)				0001
Purchased Call/UIB/UIB0006S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/27/2023	12/26/2024	07/01/2024	Exercise		6,793,799	530.88	143,951	20,191	145,996	(17,924)			145,996		(163,919)				0001

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Purchased Call/UIB/UIB0006S3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/28/2023	12/27/2024	06/06/2024	Exercise		4,263,355	532.3	56,771	25,776	60,258	(22,290)			60,258		(82,548)				0001
Purchased Call/CGM/CGM0400SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/07/2024	05/07/2026	05/09/2024	Exercise		4,301,749	323.53	97,738	2,533	1,912	(621)			1,912		(2,375)				0001
Purchased Call/CGM/CGM0400SP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/13/2024	05/13/2026	05/15/2024	Exercise		10,999,126	323.92	239,499	11,928	11,243	(685)			11,243						0001
Purchased Call/UIB/UIB0006SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/10/2024	01/09/2025	01/12/2024	Exercise		4,549,126	522	115,581	5,541	10,457	4,916			10,457						0001
Purchased Call/UIB/UIB0006SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/11/2024	01/10/2025	01/16/2024	Exercise		4,108,130	522.56	103,574	7,323	7,107	(216)			7,107						0001
Purchased Call/UIB/UIB0006ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/17/2024	01/16/2025	01/19/2024	Exercise		5,065,790	518.63	131,422	3,208	5,424	2,215			5,424						0001
Purchased Call/UIB/UIB0006SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/18/2024	01/17/2025	01/22/2024	Exercise		3,415,682	516.46	92,223	4,848	6,699	1,851			6,699						0001
Purchased Call/UIB/UIB0007S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/23/2024	01/22/2025	01/25/2024	Exercise		6,869,458	520.31	183,597	6,839	9,538	2,699			9,538						0001
Purchased Call/UIB/UIB0007S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/25/2024	01/24/2025	01/29/2024	Exercise		3,874,212	519.28	99,187	10,220	16,190	5,970			16,190						0001
Purchased Call/UIB/UIB0007S7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/26/2024	01/24/2025	01/30/2024	Exercise		2,970,699	521	79,429	4,568	4,921	353			4,921						0001
Purchased Call/UIB/UIB0007SF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/01/2024	01/31/2025	02/05/2024	Exercise		2,509,245	522.24	76,836	1,502	2,164	663			2,164						0001
Purchased Call/UIB/UIB0007SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/02/2024	01/31/2025	02/06/2024	Exercise		2,643,463	525.54	70,127	969	1,245	276			1,245						0001
Purchased Call/UIB/UIB0007ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/12/2024	02/07/2025	02/14/2024	Exercise		3,129,682	522.53	83,859	4,119	6,267	2,147			6,267						0001
Purchased Call/UIB/UIB0008SF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/27/2024	02/26/2025	02/29/2024	Exercise		6,793,252	528.44	188,915	5,647	7,670	2,023			7,670						0001
Purchased Call/UIB/UIB0008SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/01/2024	02/28/2025	03/05/2024	Exercise		4,551,036	530.22	104,987	14,410	16,102	1,692			16,102						0001
Purchased Call/UIB/UIB0008SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/05/2024	03/04/2025	03/07/2024	Exercise		4,618,725	530.86	126,933	2,560	4,138	1,578			4,138						0001
Purchased Call/CGM/CGM0400SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/17/2024	05/19/2026	05/21/2024	Exercise		4,408,940	324.87	94,106	5,414	4,015	(1,398)			4,015						0001
Purchased Call/CGM/CGM0400SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/23/2024	05/22/2026	05/28/2024	Exercise		3,878,875	324.26	88,067	1,940	1,441	(498)			1,441						0001
Purchased Call/CGM/CGM040PS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/30/2024	05/29/2026	06/03/2024	Exercise		4,286,034	324.05	94,686	2,123	1,493	(630)			1,493						0001
Purchased Call/AIG/AIG0006S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	12/21/2023	12/20/2024	01/04/2024	Exercise		2,593,686	1858.58	70,275	4,550	87,229	13,388			87,229		(73,841)				0001
Purchased Call/UIB/UIB0009S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/12/2024	03/11/2025	03/14/2024	Exercise		5,867,190	535.68	164,399	5,543	5,545	2			5,545						0001
Purchased Call/UIB/UIB0009S7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/15/2024	03/14/2025	03/19/2024	Exercise		3,202,816	538.34	89,259	1,760	2,247	487			2,247						0001
Purchased Call/UIB/UIB0000AST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/26/2024	04/25/2025	04/30/2024	Exercise		3,849,531	540.81	82,865	16,093	14,174	(1,919)			14,174						0001
Purchased Call/CGM/CGM040ASE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2022	09/24/2024	09/26/2024	Exercise		169,866	322.27	4,454		222	(1,432)			222		(1,654)				0001
Purchased Call/CGM/CGM040PS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2024	06/01/2026	06/04/2024	Exercise		2,722,661	323.74	58,840	2,844	2,640	(203)			2,640						0001
Purchased Call/CGM/CGM040PSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/05/2024	06/05/2026	06/07/2024	Exercise		3,929,955	324.27	65,361	14,602	14,409	(194)			14,409						0001
Purchased Call/CGM/CGM040PSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/07/2024	06/05/2026	06/11/2024	Exercise		2,681,393	324.15	60,218	1,867	1,322	(545)			1,322						0001
Purchased Call/CGM/CGM040PSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/20/2024	06/18/2026	06/24/2024	Exercise		5,789,349	324.81	132,247	974	807	(168)			807						0001
Purchased Call/AIG/AIG0006SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	01/05/2024	01/03/2025	01/09/2024	Exercise		6,022,672	1848.92	171,918	3,358	4,776	1,418			4,776						0001
Purchased Call/AIG/AIG0006SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	01/08/2024	01/03/2025	01/10/2024	Exercise		3,995,711	1849.01	93,171	15,390	19,960	4,570			19,960						0001

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Purchased Call/AIG/AIG0007S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/17/2025	01/22/2024	Exercise		3,887,996	1836.49	109,910	6,356	10,357	4,002			10,357						0001
Purchased Call/AIG/AIG0007S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/17/2025	01/24/2024	Exercise		2,088,197	1854.23	52,207	5,425	7,321	1,896			7,321						0001
Purchased Call/AIG/AIG0007SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/25/2024	01/24/2025	01/29/2024	Exercise		2,486,119	1863.49	66,189	3,653	5,780	2,127			5,780						0001
Purchased Call/UIB/UIB000BSE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/10/2024	05/09/2025	05/14/2024	Exercise		2,538,985	544.98	67,163	1,968	1,634	(334)			1,634						0001
Purchased Call/UIB/UIB000CSD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/05/2024	06/04/2025	06/07/2024	Exercise		1,989,563	536.6	55,367	879	978	99			978						0001
Purchased Call/NFC/NFC161DSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2023	02/07/2025	02/12/2024	Exercise		165,319	233.37	214,431		21,988	17,931			21,988						0001
Purchased Call/NFC/NFC161DST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/08/2023	02/07/2025	02/22/2024	Exercise		179,674	232.72	264,202		17,584	13,168			17,584						0001
Purchased Call/NFC/NFC161DSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/10/2023	02/11/2025	04/18/2024	Exercise		174,868	231.81	87,225		17,266	12,886			17,266						0001
Purchased Call/NFC/NFC161ES3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/15/2023	02/14/2025	04/15/2024	Exercise		103,357	233.48	186,449		13,622	10,957			13,622						0001
Purchased Call/NFC/NFC161ES4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2023	02/12/2025	01/24/2024	Exercise		260,341	231.81	175,045		29,183	22,307			29,183						0001
Purchased Call/NFC/NFC161ES9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2025	02/26/2024	Exercise		110,182	228.11	282,296		13,637	10,744			13,637						0001
Purchased Call/CGM/CGM040RS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/08/2024	08/07/2026	08/12/2024	Exercise		8,493,486	320	198,515	3,608	3,561	(47)			3,561						0001
Purchased Call/CGM/CGM040RS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/16/2024	08/18/2026	08/20/2024	Exercise		1,370,292	321.64	28,402	2,380	1,758	(622)			1,758						0001
Purchased Call/CGM/CGM040ASR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/19/2022	10/15/2024	10/17/2024	Exercise		624,505	321.74	14,558		2,319	(3,463)			2,319		(5,783)				0001
Purchased Call/AIG/AIG0007SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/31/2024	01/30/2025	02/02/2024	Exercise		5,072,059	1870.58	130,007	2,868	5,538	2,670			5,538						0001
Purchased Call/AIG/AIG0007SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/06/2024	02/05/2025	02/08/2024	Exercise		6,921,608	1866.07	185,584	10,941	18,212	7,271			18,212						0001
Purchased Call/AIG/AIG0008S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/09/2024	02/07/2025	02/13/2024	Exercise		2,639,691	1875.86	69,572	4,639	5,983	1,344			5,983						0001
Purchased Call/AIG/AIG0008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/21/2024	02/20/2025	02/23/2024	Exercise		3,357,831	1877.95	94,928	2,293	3,230	937			3,230						0001
Purchased Call/AIG/AIG0008SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/04/2024	02/28/2025	03/06/2024	Exercise		5,704,467	1912.3	86,813	35,391	36,686	1,295			36,686						0001
Purchased Call/AIG/AIG0009S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/04/2025	03/07/2024	Exercise		4,635,029	1909.25	118,874	3,238	5,564	2,325			5,564						0001
Purchased Call/CGM/CGM040RSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/21/2024	08/20/2026	08/23/2024	Exercise		2,079,197	321.91	28,154	11,307	11,034	(273)			11,034						0001
Purchased Call/CGM/CGM040RSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2024	08/21/2026	08/27/2024	Exercise		6,061,526	322.22	108,078	19,142	17,244	(1,897)			17,244						0001
Purchased Call/CGM/CGM040RSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/29/2024	08/28/2026	09/03/2024	Exercise		6,316,620	322.08	147,854	2,295	2,304	9			2,304						0001
Purchased Call/CGM/CGM040RSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/06/2024	09/08/2026	09/10/2024	Exercise		1,642,714	320.33	38,347	868	980	113			980						0001
Purchased Call/CGM/CGM040SS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/13/2024	09/15/2026	09/17/2024	Exercise		3,665,723	321.74	64,994	12,225	9,452	(2,772)			9,452						0001
Purchased Call/CGM/CGM040SSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/23/2024	09/23/2026	09/25/2024	Exercise		12,821,010	322.37	302,601	6,081	6,108	27			6,108						0001
Purchased Call/UIB/UIB000DS7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/27/2024	06/26/2025	07/01/2024	Exercise		2,589,331	535.51	57,306	8,408	9,948	1,541			9,948						0001
Purchased Call/UIB/UIB000DSB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/01/2024	06/27/2025	07/03/2024	Exercise		2,817,067	534.96	75,686	2,517	2,905	388			2,905						0001
Purchased Call/UIB/UIB000DSL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/09/2024	07/08/2025	07/11/2024	Exercise		3,991,723	537.62	100,527	5,516	6,469	954			6,469						0001
Purchased Call/UIB/UIB000DSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/18/2024	07/17/2025	07/22/2024	Exercise		2,337,723	551.11	50,241	4,742	3,467	(1,275)			3,467						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000ES5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/23/2024	07/22/2025	07/25/2024	Exercise		4,336,083	545.51	112,960	3,689	3,106	(583)			3,106						0001
Purchased Call/UIB/UIB000FS3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/13/2024	08/12/2025	08/15/2024	Exercise		2,986,513	533.35	85,259	6,201	7,397	1,196			7,397						0001
Purchased Call/AIG/AIG0009SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/11/2025	03/14/2024	Exercise		10,522,953	1909.13	253,579	33,593	32,104	(1,489)			32,104						0001
Purchased Call/AIG/AIG0009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2025	03/25/2024	Exercise		2,462,107	1922.86	34,850	19,238	14,029	(5,209)			14,029						0001
Purchased Call/AIG/AIG000ASA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/08/2024	04/04/2025	04/10/2024	Exercise		2,167,149	1917	62,798	947	1,271	324			1,271						0001
Purchased Call/AIG/AIG000ASQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2025	04/22/2024	Exercise		3,092,494	1869.13	74,529	7,071	8,468	1,398			8,468						0001
Purchased Call/CGM/CGM040SSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/30/2024	09/30/2026	10/02/2024	Exercise		4,786,023	322.94	114,591	511	496	(15)			496						0001
Purchased Call/CGM/CGM040SSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2024	10/02/2026	10/08/2024	Exercise		3,863,992	322.64	91,063	1,048	1,008	(40)			1,008						0001
Purchased Call/CGM/CGM040TS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/27/2026	10/29/2024	Exercise		2,059,958	322.44	45,515	2,168	2,306	138			2,306						0001
Purchased Call/CGM/CGM040CS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2023	12/23/2024	12/26/2024	Expire		219,032	323	5,513			(2,852)					(2,852)				0001
Purchased Call/CGM/CGM040CS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/28/2022	12/26/2024	11/01/2024	Exercise		810,523	323	18,870		236	(9,108)			236		(9,344)				0001
Purchased Call/CGM/CGM040CSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/09/2023	01/06/2025	01/19/2024	Exercise		547,409	323.02	92,781		6,770	(72)			6,770						0001
Purchased Call/CGM/CGM040TSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2024	11/13/2026	11/18/2024	Exercise		5,618,754	321.18	122,058	6,546	7,069	524			7,069						0001
Purchased Call/CGM/CGM040TSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/15/2024	11/16/2026	11/19/2024	Exercise		3,457,537	320.32	79,871	1,728	2,017	289			2,017						0001
Purchased Call/CGM/CGM040USI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/15/2026	12/17/2024	Exercise		1,707,446	325.57	35,137	3,006	2,452	(554)			2,452						0001
Purchased Call/CGM/CGM040USL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/16/2024	12/16/2026	12/18/2024	Exercise		5,255,993	325.35	117,592	3,003	2,395	(608)			2,395						0001
Purchased Call/NDX/NDX0050SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2024	Exercise		1,509,000	13062.6	138,677		329,717				(161,921)			191,039			0001
Purchased Call/NDX/NDX01303P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/05/2024	09/20/2024	09/09/2024	Expire		38,100,000	18000	58,270									(58,270)			0001
Purchased Call/UIB/UIB000FSK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/22/2024	08/22/2025	08/26/2024	Exercise		2,300,243	540.49	68,614	2,005	2,735	730			2,735						0001
Purchased Call/UIB/UIB000FST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2024	08/27/2025	08/30/2024	Exercise		2,374,589	543.32	63,926	1,178	1,460	282			1,460						0001
Purchased Call/UIB/UIB000FSX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2024	08/29/2025	09/03/2024	Exercise		2,320,829	541.42	59,518	3,939	4,189	249			4,189						0001
Purchased Call/UIB/UIB000GSA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2024	09/05/2025	09/10/2024	Exercise		2,331,070	537.16	64,996	3,323	3,894	571			3,894						0001
Purchased Call/UIB/UIB000GSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/17/2024	09/16/2025	09/19/2024	Exercise		5,121,475	544.59	146,043	3,836	3,935	99			3,935						0001
Purchased Call/AIG/AIG000BSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/14/2024	05/13/2025	05/16/2024	Exercise		4,548,255	1894.23	127,139	7,594	7,978	385			7,978						0001
Purchased Call/AIG/AIG000CSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2025	05/23/2024	Exercise		4,522,505	1910.35	129,844	1,462	2,303	841			2,303						0001
Purchased Call/AIG/AIG000CSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/10/2024	06/06/2025	06/12/2024	Exercise		2,472,422	1909.28	65,788	3,229	3,169	(60)			3,169						0001
Purchased Call/CGM/CGM040CST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/26/2023	01/24/2025	07/18/2024	Exercise		52,286	324.62	91,739		889	215			889						0001
Purchased Call/CGM/CGM040CSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/30/2023	01/27/2025	07/02/2024	Exercise		90,108	324.39	102,456		811	(323)			811						0001
Purchased Call/CGM/CGM040DS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/06/2023	02/03/2025	02/09/2024	Exercise		155,294	323.81	67,934		2,248	266			2,248						0001
Purchased Call/CGM/CGM040DSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/23/2023	02/21/2025	01/03/2025	Exercise		35,719	322.06	37,857		231	(261)			231						0001

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Purchased Call/UIB/UIB000HSD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2024	09/26/2025	10/01/2024	Exercise		4,076,360	550.47	92,636	12,730	11,314	(1,416)			11,314						0001
Purchased Call/UIB/UIB000HSK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2024	10/01/2025	10/04/2024	Exercise		1,332,128	549.02	35,369	1,112	1,042	(70)			1,042						0001
Purchased Call/UIB/UIB0001SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/29/2024	10/28/2025	10/31/2024	Exercise		2,714,240	542.92	75,498	2,144	2,455	311			2,455						0001
Purchased Call/UIB/UIB000JS6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2024	10/31/2025	11/05/2024	Exercise		2,939,879	540.64	79,639	4,030	6,619	2,589			6,619						0001
Purchased Call/UIB/UIB000KS7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2024	11/21/2025	11/25/2024	Exercise		3,623,558	554.98	101,922	4,532	4,639	107			4,639						0001
Purchased Call/UIB/UIB000KSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/27/2024	11/28/2025	12/02/2024	Exercise		1,883,270	559.52	47,683	3,654	3,635	(20)			3,635						0001
Purchased Call/UIB/UIB000KSM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2024	11/28/2025	12/03/2024	Exercise		3,501,552	559.37	97,975	2,099	2,042	(57)			2,042						0001
Purchased Call/SBM/SBM0174SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	01/10/2024	Exercise		6,303	1060.04	571		1,166				(594)			595			0001
Purchased Call/SBM/SBM0175S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2024	01/24/2024	Exercise		115,261	1096.87	10,907		21,323				(9,852)			10,416			0001
Purchased Call/SBM/SBM0175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/26/2024	Exercise		78,784	1117.91	5,704		9,454				(3,345)			3,750			0001
Purchased Call/SBM/SBM0176S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/26/2024	Exercise		13,330	1075.45	846		1,333				(433)			487			0001
Purchased Call/SBM/SBM0177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2024	Exercise		41,104	1126.32	3,395		6,166				(2,013)			2,770			0001
Purchased Call/SBM/SBM0178S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	07/10/2024	Exercise		11,953	1217.58	906		1,524				(195)			618			0001
Purchased Call/SBM/SBM0178S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/24/2024	Exercise		13,721	1259.37	1,028		1,749				(56)			722			0001
Purchased Call/SBM/SBM0178SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2023	08/22/2024	08/26/2024	Exercise		171,197	1217.15	13,182		22,256				(2,744)			9,073			0001
Purchased Call/SBM/SBM0178SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise		4,509	1231.55	290		451				(36)			161			0001
Purchased Call/SBM/SBM0178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise		34,708	1231.55	2,513		4,165				(401)			1,652			0001
Purchased Call/SBM/SBM0179S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	10/10/2024	Exercise		110,482	1188.71	7,480		12,153				(1,872)			4,673			0001
Purchased Call/SBM/SBM0179SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/13/2024	Exercise		39,845	1205.27	3,331		6,375				(1,083)			3,044			0001
Purchased Call/UIB/UIB000LSH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/17/2024	12/17/2025	12/19/2024	Exercise		2,872,549	549.44	63,273	2,815	2,002	(813)			2,002						0001
Purchased Call/UIB/UIB0001S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2023	08/29/2025	12/20/2024	Exercise		27,561	529.93	25,979		937	86			937						0001
Purchased Call/UIB/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2023	09/15/2025	02/21/2024	Exercise		70,977	527.13	32,921		2,193	(89)			2,193						0001
Purchased Call/UIB/UIB0001SX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2023	09/19/2025	04/25/2024	Exercise		46,967	524.3	49,766		2,193	691			2,193						0001
Purchased Call/AIG/AIG000DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/21/2024	06/20/2025	06/25/2024	Exercise		5,410,046	1937.89	132,856	12,289	15,100	2,811			15,100						0001
Purchased Call/AIG/AIG000DSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2025	07/01/2024	Exercise		2,622,279	1929.75	66,343	7,696	10,037	2,341			10,037						0001
Purchased Call/AIG/AIG000ESF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2025	07/25/2024	Exercise		5,831,826	1967.36	155,594	3,681	3,296	(384)			3,296						0001
Purchased Call/AIG/AIG000ESQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2025	08/01/2024	Exercise		4,791,303	1952.12	133,418	2,755	3,650	894			3,650						0001
Purchased Call/AIG/AIG000EST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2024	07/31/2025	08/02/2024	Exercise		2,832,910	1962.84	70,329	2,547	2,348	(200)			2,348						0001
Purchased Call/CGM/CGM040DSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2023	03/10/2025	04/15/2024	Exercise		145,670	321.8	127,711		1,966	(153)			1,966						0001
Purchased Call/CGM/CGM040DSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/16/2023	03/14/2025	04/12/2024	Exercise		87,565	322.24	60,602		1,260	(27)			1,260						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040ESL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2023	04/17/2025	02/22/2024	Exercise		107,557	322.75	134,864		1,443	(264)			1,443						0001
Purchased Call/CGM/CGM040ESW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/03/2023	05/02/2025	07/08/2024	Exercise		824,193	323.86	156,163		1,511	45			1,511						0001
Purchased Call/CGM/CGM040ESZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/08/2023	05/05/2025	06/25/2024	Exercise		191,413	324.24	72,689		1,779	(379)			1,779						0001
Purchased Call/CGM/CGM040FSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/25/2023	05/23/2025	03/28/2024	Exercise		50,024	322.36	59,542		1,139	297			1,139						0001
Purchased Call/CGM/CGM040FSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/31/2023	05/29/2025	03/19/2024	Exercise		169,297	323.33	35,361		3,032	77			3,032						0001
Purchased Call/NFC/NFC1161GSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	03/31/2025	04/16/2024	Exercise		65,780	238.04	148,585		5,234	3,406			5,234						0001
Purchased Call/NFC/NFC1161GSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/31/2023	04/01/2025	06/06/2024	Exercise		50,079	238.04	42,466		4,376	2,980			4,376						0001
Purchased Call/SBM/SBM0179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/26/2024	Exercise		89,988	1265.71	7,190		13,498				(853)			6,308			0001
Purchased Call/SBM/SBM017AS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/26/2024	Exercise		11,968	1265.71	984		1,915				(131)			930			0001
Purchased Call/UIB/UIB0003SD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/25/2023	10/24/2025	11/21/2024	Exercise		74,316	502.51	56,572		7,757	5,301			7,757						0001
Purchased Call/UIB/UIB0003SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/30/2023	10/27/2025	06/27/2024	Exercise		116,715	496.85	59,653		12,087	7,736			12,087						0001
Purchased Call/AIG/AIG000FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2025	08/09/2024	Exercise		6,968,211	1932.89	175,721	18,977	24,886	5,909			24,886						0001
Purchased Call/AIG/AIG000FSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/13/2024	08/12/2025	08/15/2024	Exercise		4,569,557	1943.93	120,151	12,389	15,581	3,191			15,581						0001
Purchased Call/AIG/AIG000GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2025	08/29/2024	Exercise		3,137,531	1970.13	80,554	4,518	4,942	424			4,942						0001
Purchased Call/AIG/AIG000GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2025	08/30/2024	Exercise		3,526,170	1966.6	99,034	1,619	1,741	122			1,741						0001
Purchased Call/AIG/AIG000GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/29/2025	09/04/2024	Exercise		6,269,463	1966.95	164,502	5,668	5,657	(11)			5,657						0001
Purchased Call/AIG/AIG000GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2025	09/06/2024	Exercise		1,899,714	1960.75	51,511	2,177	2,451	274			2,451						0001
Purchased Call/AIG/AIG000GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2024	09/12/2025	09/16/2024	Exercise		2,148,611	1977.41	60,114	2,637	2,980	343			2,980						0001
Purchased Call/AIG/AIG000HSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/26/2025	10/01/2024	Exercise		5,072,303	2005.65	124,803	11,146	10,618	(529)			10,618						0001
Purchased Call/NFC/NFC161HSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2023	04/25/2025	05/01/2024	Exercise		320,130	231.82	239,021		28,525	18,731			28,525						0001
Purchased Call/SBM/SBM0170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	04/10/2024	Exercise		128,783	1220.04	18,364		18,353				4,631			(11)			0001
Purchased Call/SBM/SBM0172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	07/10/2024	Exercise		88,337	1068.03	14,134		30,808				(9,848)			16,674			0001
Purchased Call/SBM/SBM0172SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	09/10/2024	Exercise		52,042	1124.92	8,154		16,340				(3,380)			8,186			0001
Purchased Call/SBM/SBM0173SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	10/10/2024	Exercise		18,516	997.33	3,383		9,522				(3,484)			6,139			0001
Purchased Call/SBM/SBM0173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/22/2024	10/24/2024	Exercise		46,061	1026.27	8,893		22,886				(6,608)			13,993			0001
Purchased Call/CGM/CGM040FSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/02/2023	05/30/2025	07/17/2024	Exercise		55,770	324.92	93,254		1,059	66			1,059						0001
Purchased Call/CGM/CGM040FSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/05/2023	06/02/2025	01/17/2024	Exercise		118,360	325.73	86,679		1,553	(407)			1,553						0001
Purchased Call/CGM/CGM040FSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/13/2023	06/12/2025	05/16/2024	Exercise		204,792	326.33	128,134		1,982	(1,627)			1,982						0001
Purchased Call/CGM/CGM040FSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/23/2023	06/23/2025	11/07/2024	Exercise		39,332	326	50,010		309	(385)			309						0001
Purchased Call/CGM/CGM040GS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/30/2023	07/01/2025	09/27/2024	Exercise		226,586	328.21	9,157		1,650	(2,408)			1,650						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040GSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/16/2025	11/21/2024	Exercise		39,116	327.09	11,704		249	(472)			249						0001
Purchased Call/UIB/UIB0005S3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/05/2023	12/04/2025	07/10/2024	Exercise		93,648	522.45	127,143		5,771	2,482			5,771						0001
Purchased Call/UIB/UIB0005S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/06/2023	12/05/2025	01/04/2024	Exercise		615,310	519.82	94,703		23,106	6,661			23,106						0001
Purchased Call/UIB/UIB0005SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/15/2023	12/12/2025	09/06/2024	Exercise		31,048	529.46	64,902		1,315	144			1,315						0001
Purchased Call/UIB/UIB0005SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/18/2023	12/15/2025	01/16/2024	Exercise		92,365	529.04	62,807		2,974	(568)			2,974						0001
Purchased Call/UIB/UIB0005SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2023	12/18/2025	12/05/2024	Exercise		170,094	529.33	59,301		2,268	825			2,268						0001
Purchased Call/UIB/UIB0006S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/27/2023	12/26/2025	08/06/2024	Exercise		723,039	530.88	208,422		1,594	.25			1,594						0001
Purchased Call/UIB/UIB0006SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/03/2024	01/02/2026	01/05/2024	Exercise		4,229,396	527.6	147,958	1,375	2,142	767			2,142						0001
Purchased Call/UIB/UIB0006SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/09/2024	01/07/2026	01/11/2024	Exercise		677,885	523.2	22,988	1,373	1,635	262			1,635						0001
Purchased Call/UIB/UIB0006SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/09/2024	01/08/2026	01/11/2024	Exercise		3,848,761	524.21	105,049	18,082	22,270	4,188			22,270						0001
Purchased Call/NFC/NFC161JSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2023	05/23/2025	07/17/2024	Exercise		51,411	244.13	181,828		5,821	4,209			5,821						0001
Purchased Call/NFC/NFC161JSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/28/2025	06/13/2024	Exercise		235,328	248.27	86,310		20,207	12,845			20,207						0001
Purchased Call/UIB/UIB0007S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/23/2024	01/22/2026	01/25/2024	Exercise		4,366,873	520.31	158,330	4,558	5,934	1,376			5,934						0001
Purchased Call/UIB/UIB0007S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/25/2024	01/23/2026	01/29/2024	Exercise		4,836,843	519.28	138,614	28,746	37,410	8,664			37,410						0001
Purchased Call/UIB/UIB0007SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/29/2024	01/26/2026	01/31/2024	Exercise		4,544,703	521.39	178,504	3,209	3,186	(23)			3,186						0001
Purchased Call/UIB/UIB0007SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/06/2024	02/05/2026	02/08/2024	Exercise		6,152,037	520.22	233,478	8,337	10,003	1,666			10,003						0001
Purchased Call/UIB/UIB0007SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/08/2024	02/06/2026	02/12/2024	Exercise		2,847,120	523.39	104,109	3,254	3,298	.44			3,298						0001
Purchased Call/UIB/UIB0007SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/12/2024	02/09/2026	02/14/2024	Exercise		2,234,474	522.53	75,841	6,275	9,268	2,993			9,268						0001
Purchased Call/CGM/CGM040GSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/24/2023	07/21/2025	01/10/2024	Exercise		418,264	327.49	95,102		1,328	(1,024)			1,328						0001
Purchased Call/CGM/CGM040GSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/02/2023	08/01/2025	05/06/2024	Exercise		51,483	327.37	48,704		552	(310)			552						0001
Purchased Call/AIG/AIG000IST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/17/2025	10/22/2024	Exercise		4,633,357	2003.82	120,178	5,778	4,477	(1,301)			4,477						0001
Purchased Call/AIG/AIG000ISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2025	10/24/2024	Exercise		2,337,539	1987.72	64,939	2,514	2,137	(377)			2,137						0001
Purchased Call/AIG/AIG000JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/24/2025	10/29/2024	Exercise		5,416,655	1977.44	159,221	1,820	1,924	105			1,924						0001
Purchased Call/AIG/AIG000JSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2025	11/01/2024	Exercise		1,349,577	1979.49	38,834	943	949	5			949						0001
Purchased Call/AIG/AIG000JSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2025	11/05/2024	Exercise		2,584,952	1963.62	65,660	10,361	14,232	3,871			14,232						0001
Purchased Call/AIG/AIG000JSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/04/2024	11/04/2025	11/06/2024	Exercise		3,952,022	1951.38	118,716	5,720	6,543	822			6,543		(3,409)				0001
Purchased Call/CGM/CGM040HSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/22/2023	08/21/2025	07/25/2024	Exercise		138,053	321.09	149,331		2,253	(502)			2,253						0001
Purchased Call/CGM/CGM040HSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/01/2023	08/29/2025	02/27/2024	Exercise		262,211	324.52	118,365		3,897	(1,312)			3,897						0001
Purchased Call/AIG/AIG000JSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/07/2025	11/13/2024	Exercise		7,373,518	1993.35	216,320	2,329	1,620	(708)			1,620						0001
Purchased Call/AIG/AIG000KSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2025	11/29/2024	Exercise		4,946,914	1983.2	132,418	7,331	7,917	587			7,917						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIG/AIG000KSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/26/2025	12/02/2024	Exercise		7,066,382	1983.22	201,092	8,048	8,236	188			8,236						0001
Purchased Call/AIG/AIG000GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/04/2025	01/09/2024	Exercise		85,692	1852.79	3,401		2,874	219			2,874						0001
Purchased Call/AIG/AIG000GSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2023	08/22/2025	05/10/2024	Exercise		64,364	1815.12	53,245		4,579	2,400			4,579						0001
Purchased Call/AIG/AIG000TS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2025	05/07/2024	Exercise		117,277	1828.17	69,295		8,250	4,233			8,250						0001
Purchased Call/AIG/AIG000TSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/12/2025	10/11/2024	Exercise		30,092	1830.4	40,146		2,661	1,653			2,661						0001
Purchased Call/AIG/AIG000TSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2025	07/17/2024	Exercise		71,465	1829.15	96,981		5,944	3,718			5,944						0001
Purchased Call/AIG/AIG0002S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/25/2025	04/08/2024	Exercise		143,535	1795.53	144,260		12,949	8,811			12,949						0001
Purchased Call/CGM/CGM040IS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2023	09/09/2025	10/10/2024	Exercise		66,597	323.3	47,652		933	(405)			933						0001
Purchased Call/CGM/CGM040IS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2023	09/10/2025	09/09/2024	Exercise		48,233	323.3	56,603		609	(364)			609						0001
Purchased Call/CGM/CGM040ISE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/24/2025	03/28/2024	Exercise		251,857	319.57	44,541		6,391	1,216			6,391						0001
Purchased Call/AIG/AIG0002SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/09/2025	07/02/2024	Exercise		57,628	1773.72	114,552		5,598	3,599			5,598						0001
Purchased Call/AIG/AIG0004SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2025	01/09/2024	Exercise		189,353	1776.96	182,230		15,057	7,479			15,057						0001
Purchased Call/UIB/UIB0008S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/20/2024	02/19/2026	02/22/2024	Exercise		2,822,442	523.82	104,291	1,200	2,095	895			2,095						0001
Purchased Call/UIB/UIB0008SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/01/2024	02/27/2026	03/05/2024	Exercise		4,495,607	530.22	125,488	25,393	29,171	3,777			29,171						0001
Purchased Call/UIB/UIB0008SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/07/2024	03/06/2026	03/11/2024	Exercise		2,307,583	530.09	87,518	4,347	5,233	886			5,233						0001
Purchased Call/UIB/UIB0009SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/20/2024	03/19/2026	03/22/2024	Exercise		2,375,178	540.07	86,466	5,133	5,126	(7)			5,126						0001
Purchased Call/NFC/NFC161MSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/14/2023	07/16/2025	02/23/2024	Exercise		124,555	257.6	168,581		5,257	975			5,257						0001
Purchased Call/NFC/NFC161MS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/23/2025	06/27/2024	Exercise		67,994	254.05	120,537		4,660	2,234			4,660						0001
Purchased Call/NFC/NFC161NSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/04/2025	04/01/2024	Exercise		50,869	252.78	118,959		2,860	1,002			2,860						0001
Purchased Call/CGM/CGM040ISL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/29/2023	10/01/2025	02/08/2024	Exercise		160,486	317.89	48,422		3,942	608			3,942						0001
Purchased Call/CGM/CGM040ISX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2023	10/10/2025	01/25/2024	Exercise		1,039,870	319.01	103,822		26,393	4,456			26,393						0001
Purchased Call/AIG/AIG0004ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/24/2023	11/21/2025	08/26/2024	Exercise		80,794	1808.69	66,881		6,792	3,952			6,792						0001
Purchased Call/AIG/AIG0005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/28/2025	02/27/2024	Exercise		225,157	1816.22	297,653		15,078	6,321			15,078						0001
Purchased Call/AIG/AIG0005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/01/2025	07/18/2024	Exercise		28,279	1829.15	75,239		2,517	1,546			2,517						0001
Purchased Call/AIG/AIG0005SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2025	11/07/2024	Exercise		61,629	1822.81	159,100		5,473	3,245			5,473						0001
Purchased Call/UIB/UIB000AS4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/09/2024	04/08/2026	04/11/2024	Exercise		6,148,599	546.3	206,374	8,979	7,446	(1,533)			7,446						0001
Purchased Call/UIB/UIB000ASE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/16/2024	04/15/2026	04/18/2024	Exercise		3,405,177	537.88	115,130	5,949	7,211	1,262			7,211						0001
Purchased Call/UIB/UIB000BS9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	05/07/2024	05/06/2026	05/09/2024	Exercise		3,231,615	541.88	117,858	4,928	4,805	(123)			4,805						0001
Purchased Call/UIB/UIB000CSA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	06/03/2024	05/29/2026	06/05/2024	Exercise		1,615,371	542.66	53,364	819	904	85			904						0001
Purchased Call/UIB/UIB000CSC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	06/04/2024	06/03/2026	06/06/2024	Exercise		3,718,085	537.76	135,601	1,360	1,799	440			1,799						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/NFC/NFC1610SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2025	12/12/2024	Exercise		289,842	251.66	178,852		7,797	4,176			7,797						0001
Purchased Call/CGM/CGM040JSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/27/2023	10/29/2025	08/13/2024	Exercise		299,984	315.14	36,787		9,099	2,594			9,099						0001
Purchased Call/CGM/CGM040JSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2023	11/07/2025	05/13/2024	Exercise		105,176	317.72	136,348		2,572	248			2,572						0001
Purchased Call/SBM/SBM0176SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2024	Exercise		213,776	1114.61	16,888		29,929				(10,497)			13,040			0001
Purchased Call/SBM/SBM017ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/24/2024	Exercise		153,560	1321.13	11,195		19,963				937			8,768			0001
Purchased Call/UIB/UIB000CSE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/05/2024	06/04/2026	06/07/2024	Exercise		2,895,814	536.6	38,844	36,000	34,132	(1,868)			34,132						0001
Purchased Call/UIB/UIB000CSG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/06/2024	06/05/2026	06/10/2024	Exercise		2,087,609	536.52	77,225	1,251	1,315	63			1,315						0001
Purchased Call/UIB/UIB000CSO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/12/2024	06/11/2026	06/14/2024	Exercise		2,222,540	533.96	84,024	1,150	1,271	121			1,271						0001
Purchased Call/UIB/UIB000DS4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/25/2024	06/24/2026	06/27/2024	Exercise		4,019,297	537.7	144,633	766	928	162			928						0001
Purchased Call/UIB/UIB000DSM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/09/2024	07/08/2026	07/11/2024	Exercise		3,727,467	537.62	127,920	6,643	8,298	1,655			8,298						0001
Purchased Call/UIB/UIB000ESM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/01/2024	07/31/2026	08/05/2024	Exercise		1,239,342	549.81	40,782	882	880	(2)			880						0001
Purchased Call/AIG/AIG0006SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/02/2024	12/29/2025	01/04/2024	Exercise		3,506,299	1868.86	116,475	2,197	3,705	1,508			3,705						0001
Purchased Call/AIG/AIG0006SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/02/2026	01/08/2024	Exercise		3,617,873	1855.31	132,072	926	1,984	1,058			1,984						0001
Purchased Call/AIG/AIG0006SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/05/2026	01/10/2024	Exercise		1,319,749	1849.01	46,363	2,014	1,740	(274)			1,740						0001
Purchased Call/AIG/AIG0007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/17/2024	01/16/2026	01/19/2024	Exercise		5,922,766	1844.07	208,543	7,645	12,796	5,151			12,796						0001
Purchased Call/CGM/CGM040KS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/28/2023	11/26/2025	09/06/2024	Exercise		54,807	319.33	146,959		1,074	(184)			1,074						0001
Purchased Call/CGM/CGM040KSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/01/2023	12/03/2025	06/06/2024	Exercise		772,487	320.84	89,489		14,912	(2,941)			14,912						0001
Purchased Call/CGM/CGM040KSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2023	12/04/2025	11/22/2024	Exercise		38,789	320.36	98,216		661	(251)			661						0001
Purchased Call/AIG/AIG0000SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	08/06/2024	Exercise		54,752	1852.24	1,626		3,000	2,031			3,000		(969)				0001
Purchased Call/AIG/AIG0000SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/09/2024	08/13/2024	Exercise		497,016	1848.88	13,852		25,842	17,361			25,842		(8,480)				0001
Purchased Call/AIG/AIG0000SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/14/2023	08/09/2024	08/13/2024	Exercise		702,062	1846.85	19,359		37,315	25,364			37,315		(11,951)				0001
Purchased Call/AIG/AIG0001S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	08/27/2024	Exercise		1,287,840	1821.53	38,719		106,971	81,616			106,971		(25,354)				0001
Purchased Call/AIG/AIG0001SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/30/2024	09/04/2024	Exercise		1,746,139	1846.75	44,382		113,652	83,561			113,652		(30,090)				0001
Purchased Call/NFC/NFC1610S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/22/2023	09/22/2025	09/27/2024	Exercise		300,394	238.73	210,327		20,893	14,485			20,893						0001
Purchased Call/UIB/UIB000FS1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/09/2024	08/07/2026	08/13/2024	Exercise		2,549,965	531.82	67,231	18,203	21,855	3,653			21,855						0001
Purchased Call/UIB/UIB000GSK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2024	09/11/2026	09/13/2024	Exercise		2,522,599	541.47	88,093	6,318	6,405	87			6,405						0001
Purchased Call/UIB/UIB000HSR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2024	10/02/2026	10/08/2024	Exercise		1,247,787	545.86	41,839	4,034	3,753	(281)			3,753						0001
Purchased Call/UIB/UIB000HSS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/07/2024	10/02/2026	10/09/2024	Exercise		2,456,741	546.76	80,452	6,073	5,721	(352)			5,721						0001
Purchased Call/AIG/AIG0002SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/09/2024	05/01/2024	Exercise		3,568,423	1773.72	107,714		424,569	340,843			424,569		(83,726)				0001
Purchased Call/AIG/AIG0003SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/25/2024	07/12/2024	Exercise		1,532,499	1748.55	40,890		201,291	167,523			201,291		(33,768)				0001

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Purchased Call/AIG/AIG0004SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/08/2024	11/13/2024	Exercise		1,477,524	1776.96	42,658		179,926	142,652			179,926		(37,275)				0001
Purchased Call/AIG/AIG0004SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/15/2024	07/18/2024	Exercise		1,406,461	1799.28	41,016		121,126	84,715			121,126		(36,411)				0001
Purchased Call/CGM/CGM040KSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/21/2023	12/19/2025	07/18/2024	Exercise		457,473	322.75	124,503		8,131	(2,758)			8,131						0001
Purchased Call/AIG/AIG0007S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/18/2024	01/16/2026	01/22/2024	Exercise		4,116,988	1836.49	132,295	16,519	22,376	5,857			22,376						0001
Purchased Call/AIG/AIG0007SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2026	01/25/2024	Exercise		4,151,657	1860.57	147,127	5,222	5,823	601			5,823						0001
Purchased Call/UIB/UIB0001SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/09/2024	10/09/2026	10/11/2024	Exercise		2,758,631	545.73	94,683	7,382	6,134	(1,249)			6,134		(4,471)				0001
Purchased Call/UIB/UIB0001SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/18/2024	10/19/2026	10/22/2024	Exercise		385,279	546.95	7,132	3,985	3,578	(407)			3,578						0001
Purchased Call/UIB/UIB0001SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2024	10/23/2026	10/25/2024	Exercise		2,187,873	540.63	81,308	3,877	5,442	1,565			5,442						0001
Purchased Call/UIB/UIB0001SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2024	10/23/2026	10/29/2024	Exercise		2,558,658	542.33	97,043	1,903	2,205	302			2,205						0001
Purchased Call/UIB/UIB000JST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/13/2024	11/13/2026	11/15/2024	Exercise		2,644,579	555.5	93,907	3,452	3,721	269			3,721						0001
Purchased Call/AIG/AIG0006S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/20/2024	12/24/2024	Exercise		4,404,477	1869.79	121,930	2,845	140,818	16,538			140,818		(124,280)				0001
Purchased Call/CGM/CGM040LS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/05/2024	01/06/2026	01/09/2024	Exercise		2,648,604	319.89	62,474	970	819	(151)			819						0001
Purchased Call/CGM/CGM040LSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/21/2026	01/23/2024	Exercise		2,294,066	321.24	48,527	3,428	3,731	303			3,731						0001
Purchased Call/CGM/CGM040LSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2024	01/22/2026	01/25/2024	Exercise		5,179,920	321.6	119,762	2,265	2,216	(49)			2,216						0001
Purchased Call/NFC/NFC1613SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2025	05/10/2024	Exercise		287,226	241.19	80,065		3,585	1,391			3,585						0001
Purchased Call/NFC/NFC161RS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/07/2025	08/14/2024	Exercise		220,014	241.19	77,733		19,372	10,569			19,372						0001
Purchased Call/SFC/SFC0610SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/11/2023	08/09/2024	08/13/2024	Exercise		111,142	414.06	5,215		16,285	13,083			16,285		(3,202)				0001
Purchased Call/SFC/SFC0610SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/15/2023	08/14/2024	08/16/2024	Exercise		987,654	415.12	40,685		154,624	129,247			154,624		(25,377)				0001
Purchased Call/SFC/SFC0610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/17/2023	08/16/2024	08/20/2024	Exercise		679,773	408.79	30,037		127,111	108,129			127,111		(18,982)				0001
Purchased Call/SFC/SFC0610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/18/2023	08/16/2024	08/20/2024	Exercise		515,693	405.84	24,647		100,879	85,256			100,879		(15,624)				0001
Purchased Call/SFC/SFC0610SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2023	08/16/2024	06/21/2024	Exercise		1,137,133	405.45	56,902		222,099	185,913			222,099		(36,186)				0001
Purchased Call/SFC/SFC0610ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2024	08/23/2024	Exercise		1,240,049	408.1	57,310		246,946	210,123			246,946		(36,823)				0001
Purchased Call/SFC/SFC0610SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/23/2023	08/22/2024	08/26/2024	Exercise		215,188	406.59	11,368		41,525	34,197			41,525		(7,328)				0001
Purchased Call/SFC/SFC0611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	08/30/2024	09/04/2024	Exercise		697,608	416.47	32,283		124,573	102,679			124,573		(21,895)				0001
Purchased Call/SFC/SFC0611SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2023	09/04/2024	01/11/2024	Exercise		850,399	416.57	34,398		124,908	101,438			124,908		(23,471)				0001
Purchased Call/SFC/SFC0611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2023	09/12/2024	09/16/2024	Exercise		981,336	409.86	49,151		170,236	135,591			170,236		(34,645)				0001
Purchased Call/SFC/SFC0611SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/14/2023	09/13/2024	09/17/2024	Exercise		1,208,622	410.21	63,363		214,494	169,540			214,494		(44,954)				0001
Purchased Call/SFC/SFC0611SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2023	09/13/2024	07/19/2024	Exercise		2,084,100	408.15	96,657		382,807	313,845			382,807		(68,962)				0001
Purchased Call/AIG/AIG0006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	01/03/2025	01/08/2024	Exercise		4,162,277	1855.31	102,971	6,064	8,741	2,677			8,741						0001
Purchased Call/AIG/AIG0006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2025	01/12/2024	Exercise		5,344,660	1850.99	143,234	3,341	6,311	2,969			6,311						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIG/AIG0007SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/23/2024	01/22/2025	01/25/2024	Exercise		6,804,086	1860.57	184,621	6,231	8,278	2,047			8,278						0001
Purchased Call/AIG/AIG0007SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2025	01/26/2024	Exercise		1,892,378	1860.8	50,412	2,578	3,096	518			3,096						0001
Purchased Call/AIG/AIG0008ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/28/2024	02/27/2026	03/01/2024	Exercise		2,822,551	1897.73	100,626	1,836	2,135	299			2,135						0001
Purchased Call/AIG/AIG0009S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/07/2024	03/06/2026	03/11/2024	Exercise		3,531,145	1909.47	114,592	12,986	13,863	877			13,863						0001
Purchased Call/AIG/AIG0009S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/06/2026	03/12/2024	Exercise		2,830,509	1919.77	101,185	954	1,152	198			1,152						0001
Purchased Call/AIG/AIG0009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	03/18/2024	Exercise		3,103,832	1915	109,181	987	1,473	486			1,473						0001
Purchased Call/AIG/AIG0009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2024	03/20/2026	03/25/2024	Exercise		958,373	1922.86	34,537	1,217	1,281	64			1,281						0001
Purchased Call/AIG/AIG0009SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/28/2024	03/27/2026	04/01/2024	Exercise		1,970,268	1930.14	71,322	1,557	1,277	(280)			1,277						0001
Purchased Call/CGM/CGM040MS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/13/2024	02/12/2026	02/15/2024	Exercise		6,351,477	322.88	134,134	6,645	6,686	41			6,686						0001
Purchased Call/CGM/CGM040MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/20/2024	02/20/2026	02/22/2024	Exercise		3,469,122	322.66	79,066	2,156	1,987	(169)			1,987						0001
Purchased Call/AIG/AIG0008SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/14/2025	02/21/2024	Exercise		4,817,365	1888.2	129,253	798	1,406	607			1,406						0001
Purchased Call/AIG/AIG0008SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/28/2025	03/05/2024	Exercise		4,721,656	1900.04	121,021	14,106	15,979	1,873			15,979						0001
Purchased Call/AIG/AIG0009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/06/2024	03/05/2025	03/08/2024	Exercise		2,988,502	1901.47	89,008	1,395	1,811	416			1,811						0001
Purchased Call/AIG/AIG0009S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/11/2024	03/07/2025	03/13/2024	Exercise		3,925,900	1914.27	101,416	2,969	4,498	1,529			4,498						0001
Purchased Call/AIG/AIG0008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/26/2024	04/24/2026	04/30/2024	Exercise		2,979,351	1867.37	114,586	3,426	4,311	886			4,311						0001
Purchased Call/AIG/AIG0008ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/15/2024	05/14/2026	05/17/2024	Exercise		1,949,740	1900.22	80,035	1,092	1,226	135			1,226						0001
Purchased Call/AIG/AIG0008SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/20/2024	05/15/2026	05/22/2024	Exercise		1,189,824	1909.37	43,699	1,375	1,474	99			1,474						0001
Purchased Call/AIG/AIG0009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/21/2024	05/20/2026	05/23/2024	Exercise		3,111,578	1910.35	110,201	5,346	7,338	1,991			7,338						0001
Purchased Call/CGM/CGM040MSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/07/2024	03/06/2026	03/11/2024	Exercise		9,804,967	325.3	180,784	25,730	22,032	(3,698)			22,032						0001
Purchased Call/SFC/SFC0611SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2024	04/26/2024	Exercise		1,002,110	406.95	38,644	193,736	165,712				193,736		(28,025)				0001
Purchased Call/SFC/SFC0612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/25/2023	09/20/2024	09/24/2024	Exercise		792,007	393.37	37,767	189,681	162,009				189,681		(27,673)				0001
Purchased Call/SFC/SFC0612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2024	01/23/2024	Exercise		3,577,105	394.25	147,531	843,196	734,200				843,196		(108,996)				0001
Purchased Call/SFC/SFC0612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/02/2023	09/27/2024	10/01/2024	Exercise		2,098,855	390.63	95,598	532,679	460,751				532,679		(71,928)				0001
Purchased Call/SFC/SFC0612SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2023	10/04/2024	10/08/2024	Exercise		1,383,671	390.67	67,896	346,529	294,003				346,529		(52,526)				0001
Purchased Call/SFC/SFC0612SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2024	05/01/2024	Exercise		4,408,170	391.93	218,273	1,119,688	950,002				1,119,688		(169,686)				0001
Purchased Call/SFC/SFC0612SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	10/16/2024	Exercise		649,751	392.53	29,609	169,369	146,005				169,369		(23,364)				0001
Purchased Call/SFC/SFC0613S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2023	10/16/2024	10/18/2024	Exercise		2,736,275	394.08	124,541	714,481	615,242				714,481		(99,240)				0001
Purchased Call/SFC/SFC0613S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/19/2023	10/18/2024	10/22/2024	Exercise		672,045	389.72	29,593	189,170	165,311				189,170		(23,859)				0001
Purchased Call/SFC/SFC0613S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/18/2024	10/22/2024	Exercise		1,006,919	387.33	41,953	291,393	257,423				291,393		(33,970)				0001
Purchased Call/SFC/SFC0613SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/26/2023	10/25/2024	10/29/2024	Exercise		1,746,908	379.97	77,320	514,045	450,147				514,045		(63,898)				0001

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Purchased Call/SFC/SFC0613SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	10/29/2024	Exercise		645,306	376.92	30,275		196,646	171,537			196,646		(25,109)				0001
Purchased Call/SFC/SFC0613SII	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/07/2023	11/06/2024	06/11/2024	Exercise		4,574,419	392.86	222,829		1,187,522	997,170			1,187,522		(190,352)				0001
Purchased Call/SFC/SFC0614S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	11/13/2024	Exercise		1,986,342	391.12	108,341		547,321	453,393			547,321		(93,928)				0001
Purchased Call/SFC/SFC0614SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/17/2023	11/15/2024	01/26/2024	Exercise		1,038,456	404.38	50,477		194,151	149,397			194,151		(44,755)				0001
Purchased Call/SFC/SFC0614SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/20/2023	11/15/2024	10/22/2024	Exercise		2,776,389	404.83	139,604		571,420	446,465			571,420		(124,955)				0001
Purchased Call/SFC/SFC0614SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2023	11/20/2024	11/22/2024	Exercise		3,032,273	407.62	142,926		620,856	492,381			620,856		(128,476)				0001
Purchased Call/SFC/SFC0614SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2024	10/29/2024	Exercise		1,390,467	406.8	68,510		297,723	235,757			297,723		(61,965)				0001
Purchased Call/SFC/SFC0614SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/22/2024	09/12/2024	Exercise		3,260,175	408.51	152,900		688,411	549,504			688,411		(138,907)				0001
Purchased Call/SFC/SFC0614SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/27/2024	07/05/2024	Exercise		3,347,395	407.6	161,217		736,830	589,323			736,830		(147,507)				0001
Purchased Call/SFC/SFC0614SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2023	11/27/2024	12/02/2024	Exercise		1,436,977	407.77	69,905		316,913	252,604			316,913		(64,308)				0001
Purchased Call/SFC/SFC0615S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2023	12/04/2024	03/07/2024	Exercise		3,530,698	409.37	155,976	17,850	774,455	610,137			774,455		(164,318)				0001
Purchased Call/AIG/AIG0009SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/25/2025	03/28/2024	Exercise		5,021,115	1921.73	136,747	1,782	1,968	186			1,968						0001
Purchased Call/AIG/AIG000AS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/28/2025	04/03/2024	Exercise		3,506,064	1931.95	93,299	714	1,051	337			1,051						0001
Purchased Call/AIG/AIG000ASG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	04/11/2024	04/10/2025	04/15/2024	Exercise		1,944,933	1898.07	54,957	2,168	1,878	(290)			1,878						0001
Purchased Call/AIG/AIG000AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/11/2025	04/16/2024	Exercise		3,465,248	1904.15	53,972	17,385	28,659	11,274			28,659						0001
Purchased Call/AIG/AIG000ASU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	04/22/2024	04/17/2025	04/24/2024	Exercise		2,483,869	1860.52	76,501	763	1,922	1,158			1,922						0001
Purchased Call/AIG/AIG000CSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	05/31/2024	05/29/2026	06/04/2024	Exercise		2,203,149	1893.13	51,296	18,880	23,387	4,507			23,387						0001
Purchased Call/AIG/AIG000CSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/04/2026	06/07/2024	Exercise		3,569,261	1909.4	70,783	40,447	42,955	2,508			42,955						0001
Purchased Call/AIG/AIG000DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/13/2024	06/12/2026	06/17/2024	Exercise		1,469,250	1932.74	53,949	2,586	2,727	141			2,727						0001
Purchased Call/AIG/AIG000DSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	06/27/2024	06/26/2026	07/01/2024	Exercise		3,693,175	1929.75	123,043	13,542	16,365	2,823			16,365						0001
Purchased Call/AIG/AIG000DSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/02/2024	07/01/2026	07/05/2024	Exercise		4,397,925	1925.84	160,865	9,394	10,810	1,415			10,810						0001
Purchased Call/AIG/AIG000ES4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/10/2026	07/17/2024	Exercise		1,848,109	1977.37	70,198	1,039	1,087	48			1,087						0001
Purchased Call/AIG/AIG000ES6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/16/2024	07/15/2026	07/18/2024	Exercise		4,762,273	1979.9	184,336	4,388	3,943	(445)			3,943						0001
Purchased Call/AIG/AIG000GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/26/2026	08/29/2024	Exercise		3,118,814	1970.13	91,653	14,031	14,172	141			14,172						0001
Purchased Call/AIG/AIG000GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/29/2024	08/28/2026	09/03/2024	Exercise		2,251,530	1965.49	78,078	4,335	4,225	(110)			4,225						0001
Purchased Call/AIG/AIG000GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/04/2026	09/09/2024	Exercise		1,047,080	1960.75	38,772	1,185	1,440	255			1,440						0001
Purchased Call/NFC/NFC161USS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2025	01/25/2024	Exercise		279,628	256.73	122,497		13,413	1,329			13,413						0001
Purchased Call/SFC/SFC0615S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2023	12/05/2024	11/13/2024	Exercise		2,614,741	408.81	131,738		620,764	496,681			620,764		(124,083)				0001
Purchased Call/SFC/SFC0615S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2023	12/06/2024	01/05/2024	Exercise		1,455,447	406.78	71,360	11,152	317,103	238,289			317,103		(78,814)				0001
Purchased Call/SFC/SFC0615SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/13/2023	12/12/2024	12/16/2024	Exercise		1,941,609	417.43	114,893		396,573	286,518			396,573		(110,055)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC06159K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/14/2023	12/13/2024	12/17/2024	Exercise		2,035,886	425.67	105,381		364,161	262,266			364,161		(101,895)				0001
Purchased Call/SFC/SFC06159R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/19/2023	12/18/2024	06/24/2024	Exercise		3,205,664	430.48	148,814		379,806	234,129			379,806		(145,676)				0001
Purchased Call/SFC/SFC06159U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/20/2023	12/19/2024	12/23/2024	Exercise		1,633,947	432.75	67,078	2,426	176,448	107,834			176,448		(68,614)				0001
Purchased Call/SFC/SFC0616G3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2024	08/08/2024	Exercise		4,687,853	431.66	161,170	26,229	519,955	332,792			519,955		(187,162)				0001
Purchased Call/SFC/SFC0616G5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/28/2023	12/27/2024	06/25/2024	Exercise		3,742,362	431.63	78,121	42,792	319,608	198,696			319,608		(120,912)				0001
Purchased Call/SFC/SFC0616G7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/27/2024	05/31/2024	Exercise		5,582,174	432.43	52,087	89,133	389,999	248,778			389,999		(141,220)				0001
Purchased Call/SFC/SFC0616G9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/02/2024	12/27/2024	01/04/2024	Exercise		4,465,273	430.68		91,025	271,514	180,489			271,514		(91,025)				0001
Purchased Call/SFC/SFC0617S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/22/2024	01/17/2025	01/24/2024	Exercise		1,900,269	434.86	77,913	9,039	9,855	817			9,855						0001
Purchased Call/SFC/SFC0617S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/23/2024	01/22/2025	01/25/2024	Exercise		6,172,969	435.93	289,442	7,656	14,839	7,183			14,839						0001
Purchased Call/CGM/CGM040NSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	03/27/2024	03/27/2026	03/29/2024	Exercise		3,432,918	327.4	78,749	1,245	999	(246)			999						0001
Purchased Call/CGM/CGM040NSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	04/05/2024	04/06/2026	04/09/2024	Exercise		4,207,263	325.25	92,460	3,836	3,229	(608)			3,229						0001
Purchased Call/CGM/CGM040NSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	04/12/2024	04/10/2026	04/16/2024	Exercise		4,080,095	323.95	91,908	1,211	892	(318)			892						0001
Purchased Call/CGM/CGM0400S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	04/19/2024	04/17/2026	04/23/2024	Exercise		3,876,800	321.55	90,490	1,020	746	(275)			746						0001
Purchased Call/CGM/CGM0400SA	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	04/26/2024	04/28/2026	04/30/2024	Exercise		3,682,875	322.82	83,356	1,964	1,341	(623)			1,341						0001
Purchased Call/AIG/AIG000HS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/14/2026	09/19/2024	Exercise		373,503	1986.4	12,779	964	1,021	58			1,021						0001
Purchased Call/AIG/AIG000ISU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/19/2026	10/22/2024	Exercise		434,300	2003.82	9,459	4,152	3,523	(629)			3,523						0001
Purchased Call/SFC/SFC0617S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/25/2024	01/24/2025	01/29/2024	Exercise		2,927,144	437.62	140,717	3,182	4,001	820			4,001						0001
Purchased Call/SFC/SFC0617SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/13/2024	02/12/2025	02/15/2024	Exercise		7,160,327	449.47	280,182	3,806	5,314	1,508			5,314						0001
Purchased Call/SFC/SFC0618S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/15/2024	02/14/2025	02/20/2024	Exercise		3,286,261	444.3	151,028	5,819	7,401	1,582			7,401						0001
Purchased Call/SFC/SFC0618SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/21/2025	02/27/2024	Exercise		3,467,177	451.69	152,130	7,640	8,229	588			8,229						0001
Purchased Call/SFC/SFC0618SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/26/2024	02/21/2025	02/28/2024	Exercise		2,933,387	452.42	129,331	2,354	1,632	(721)			1,632						0001
Purchased Call/SFC/SFC0618SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2024	02/26/2025	02/29/2024	Exercise		6,291,022	450.81	285,642	7,590	14,636	7,046			14,636						0001
Purchased Call/SFC/SFC0618SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	02/28/2025	03/05/2024	Exercise		3,140,052	453.04	145,417	7,241	10,052	2,811			10,052						0001
Purchased Call/SFC/SFC0618SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2024	02/28/2025	03/06/2024	Exercise		3,898,949	456.32	160,509	7,203	6,474	(729)			6,474						0001
Purchased Call/SFC/SFC0618SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/05/2024	03/04/2025	03/07/2024	Exercise		5,950,079	455.46	207,427	23,596	29,286	5,690			29,286						0001
Purchased Call/AIG/AIG000KSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/20/2026	11/25/2024	Exercise		1,828,965	1968.16	64,695	5,403	6,662	1,259			6,662						0001
Purchased Call/AIG/AIG000LS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2026	12/06/2024	Exercise		2,991,077	2004.23	114,169	3,531	3,415	(117)			3,415						0001
Purchased Call/SFC/SFC0618A6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/09/2024	04/08/2025	04/11/2024	Exercise		4,559,531	456.73	195,108	8,539	10,367	1,829			10,367						0001
Purchased Call/SFC/SFC0618SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/07/2024	05/06/2025	05/09/2024	Exercise		6,855,870	449.16	305,058	14,002	26,806	12,805			26,806						0001
Purchased Call/CGM/CGM040PS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	06/03/2024	06/03/2026	06/05/2024	Exercise		7,728,214	323.95	176,470	2,304	1,814	(490)			1,814						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040PSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/14/2024	06/15/2026	06/18/2024	Exercise		2,985,813	324.01	51,763	9,799	8,099	(1,700)			8,099						0001
Purchased Call/CGM/CGM040PSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/21/2024	06/23/2026	06/25/2024	Exercise		2,879,820	324.33	48,210	10,309	10,533	224			10,533						0001
Purchased Call/CGM/CGM040QS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/07/2026	07/09/2024	Exercise		2,397,065	327.73	50,866	3,212	1,902	(1,309)			1,902						0001
Purchased Call/CGM/CGM040QS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/08/2024	07/08/2026	07/10/2024	Exercise		5,899,081	327.38	64,567	37,152	24,474	(12,678)			24,474						0001
Purchased Call/UIB/UIB0000S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2023	08/02/2024	08/06/2024	Exercise		66,983	530.56	1,982		1,144	(38)			1,144		(1,182)				0001
Purchased Call/UIB/UIB0000S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/08/2023	08/07/2024	08/09/2024	Expire		386,582	531.5	10,663			(6,433)					(6,433)				0001
Purchased Call/UIB/UIB0000SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/11/2023	08/09/2024	08/13/2024	Exercise		79,275	529.63	2,341		603	(834)			603		(1,437)				0001
Purchased Call/UIB/UIB0000SF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/14/2023	08/09/2024	08/13/2024	Exercise		307,961	530.39	8,722		1,898	(3,508)			1,898		(5,406)				0001
Purchased Call/UIB/UIB0000SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/17/2023	08/16/2024	08/20/2024	Exercise		721,979	525.91	20,183		18,651	5,892			18,651		(12,760)				0001
Purchased Call/UIB/UIB0000SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/24/2023	08/23/2024	08/27/2024	Exercise		633,474	525.93	16,711		21,495	10,609			21,495		(10,885)				0001
Purchased Call/UIB/UIB0000SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/25/2023	08/23/2024	08/27/2024	Exercise		643,102	522.83	19,835		25,765	12,787			25,765		(12,977)				0001
Purchased Call/UIB/UIB0001S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2023	08/28/2024	07/01/2024	Exercise		1,833,127	525.48	57,110		56,480	18,710			56,480		(37,771)				0001
Purchased Call/UIB/UIB0001SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2023	09/12/2024	09/16/2024	Exercise		665,559	528.65	19,141		16,853	3,378			16,853		(13,475)				0001
Purchased Call/UIB/UIB0002S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2023	09/25/2024	03/11/2024	Exercise		2,183,099	517.94	54,244		128,466	88,398			128,466		(40,068)				0001
Purchased Call/UIB/UIB0002SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/29/2023	09/27/2024	10/01/2024	Exercise		1,374,953	514.99	36,722		94,735	67,189			94,735		(27,546)				0001
Purchased Call/UIB/UIB0002SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2023	10/09/2024	05/01/2024	Exercise		2,378,025	508.72	80,393		172,421	109,846			172,421		(62,575)				0001
Purchased Call/UIB/UIB0003S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2023	10/16/2024	08/06/2024	Exercise		3,446,604	515.97	101,102		207,894	127,343			207,894		(80,551)				0001
Purchased Call/UIB/UIB0003SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2023	10/23/2024	08/29/2024	Exercise		3,059,018	501.7	90,082		237,508	164,026			237,508		(73,483)				0001
Purchased Call/NFC/NFC161XSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/13/2024	02/13/2026	02/15/2024	Exercise		6,658,306	256.09	311,757	4,714	6,804	2,090			6,804						0001
Purchased Call/NFC/NFC161YSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/23/2026	02/27/2024	Exercise		5,747,399	260.05	251,251	5,040	5,102	61			5,102						0001
Purchased Call/NFC/NFC161YSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2024	02/27/2026	02/29/2024	Exercise		5,128,155	260.22	227,372	2,285	2,280	(5)			2,280						0001
Purchased Call/AIG/AIG000CS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/28/2024	05/23/2025	05/30/2024	Exercise		2,318,319	1905.04	57,968	2,524	3,247	723			3,247						0001
Purchased Call/AIG/AIG000CSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/29/2024	05/28/2025	05/31/2024	Exercise		5,968,825	1901.16	157,253	1,662	2,930	1,268			2,930						0001
Purchased Call/AIG/AIG000DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/27/2025	07/03/2024	Exercise		1,843,808	1930.77	49,924	731	1,248	517			1,248						0001
Purchased Call/SFC/SFC061CSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/10/2024	06/06/2025	06/12/2024	Exercise		4,650,008	459.09	223,768	2,574	3,451	878			3,451						0001
Purchased Call/SFC/SFC061DS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/25/2024	06/24/2025	06/27/2024	Exercise		7,017,283	468.84	332,812	6,270	10,164	3,894			10,164						0001
Purchased Call/SFC/SFC061DSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2025	07/01/2024	Exercise		4,641,458	471.54	192,688	15,111	21,281	6,169			21,281						0001
Purchased Call/SFC/SFC061DSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2024	07/11/2025	07/16/2024	Exercise		5,705,322	486.85	291,352	2,606	2,010	(595)			2,010						0001
Purchased Call/UIB/UIB0003SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2023	10/25/2024	08/29/2024	Exercise		1,676,195	496.85	56,455		153,458	105,799			153,458		(47,659)				0001
Purchased Call/UIB/UIB0003SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/03/2023	11/01/2024	11/05/2024	Exercise		816,819	509.84	25,531		49,349	27,709			49,349		(21,640)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0003SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/08/2023	11/07/2024	11/12/2024	Exercise		1,125,724	509.29	31,813		99,146	71,820			99,146		(27,326)				0001
Purchased Call/UIB/UIB0004S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/09/2023	11/08/2024	11/06/2024	Exercise		1,927,038	508.94	55,686		178,400	129,990			178,400		(48,410)				0001
Purchased Call/UIB/UIB0004S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/10/2023	11/08/2024	11/05/2024	Exercise		2,540,720	507.36	80,071		242,943	173,345			242,943		(69,598)				0001
Purchased Call/UIB/UIB0004S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/13/2023	11/08/2024	11/13/2024	Exercise		1,377,786	509.69	40,959		126,097	90,486			126,097		(35,611)				0001
Purchased Call/UIB/UIB0004S7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/13/2024	04/25/2024	Exercise		2,376,189	510.09	80,585		208,060	137,629			208,060		(70,430)				0001
Purchased Call/UIB/UIB0004SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/16/2023	11/15/2024	09/10/2024	Exercise		1,685,834	515.89	46,770		119,628	78,198			119,628		(41,429)				0001
Purchased Call/UIB/UIB0004SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2023	11/20/2024	11/22/2024	Exercise		3,613,367	517.47	100,699	2,665	244,087	150,964			244,087		(93,123)				0001
Purchased Call/UIB/UIB0005SB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/11/2023	12/06/2024	12/10/2024	Exercise		1,432,026	520.45	44,107		103,723	61,829			103,723		(41,895)				0001
Purchased Call/UIB/UIB0005SD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2023	12/10/2024	12/12/2024	Exercise		694,102	520.45	23,131		45,404	23,251			45,404		(22,153)				0001
Purchased Call/CGM/CGM040QSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2024	07/10/2026	07/16/2024	Exercise		4,765,447	328.6	104,632	3,419	2,160	(1,259)			2,160						0001
Purchased Call/CGM/CGM040QSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/22/2024	07/22/2026	07/24/2024	Exercise		7,277,857	323.75	170,434	942	625	(318)			625						0001
Purchased Call/CGM/CGM040QSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/29/2024	07/29/2026	07/31/2024	Exercise		5,770,592	322	136,141	1,398	1,386	(12)			1,386						0001
Purchased Call/NFC/NFC1612SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2024	03/17/2026	03/19/2024	Exercise		1,836,448	256.92	67,877	8,352	10,069	1,717			10,069						0001
Purchased Call/SFC/SFC061ESA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/23/2024	07/22/2025	07/25/2024	Exercise		10,775,188	485.78	432,156	26,935	28,116	1,181			28,116						0001
Purchased Call/SFC/SFC061ESC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2025	07/26/2024	Exercise		3,883,389	484.88	148,388	2,658	2,593	(65)			2,593						0001
Purchased Call/SFC/SFC061ESI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/29/2024	07/25/2025	07/31/2024	Exercise		2,760,635	477.28	109,780	11,308	11,570	262			11,570						0001
Purchased Call/SFC/SFC061ESN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/31/2024	07/31/2025	08/02/2024	Exercise		3,715,484	481.65	149,079	5,883	5,310	(573)			5,310						0001
Purchased Call/SFC/SFC061FS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2024	08/08/2025	08/12/2024	Exercise		4,255,781	473.84	194,232	6,262	7,696	1,434			7,696						0001
Purchased Call/SFC/SFC061FS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/13/2024	08/12/2025	08/15/2024	Exercise		6,712,539	474.43	347,963	5,703	7,938	2,235			7,938						0001
Purchased Call/SFC/SFC061FSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/20/2024	08/19/2025	08/22/2024	Exercise		5,278,558	488.17	241,829	4,918	5,094	176			5,094						0001
Purchased Call/AIG/AIG000ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/11/2025	07/16/2024	Exercise		2,306,676	1968.12	63,501	4,248	3,464	(783)			3,464						0001
Purchased Call/AIG/AIG000ESD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/22/2024	07/18/2025	07/24/2024	Exercise		2,480,343	1955.12	75,145	1,375	1,781	405			1,781						0001
Purchased Call/AIG/AIG000ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	08/01/2025	08/05/2024	Exercise		1,018,338	1953.77	25,308	983	1,365	382			1,365						0001
Purchased Call/AIG/AIG000FSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/15/2025	08/19/2024	Exercise		4,097,955	1954.67	89,439	16,032	15,652	(380)			15,652						0001
Purchased Call/AIG/AIG000FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/18/2025	08/20/2024	Exercise		1,301,749	1959.07	35,882	935	1,260	325			1,260						0001
Purchased Call/UIB/UIB0005SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/15/2023	12/13/2024	07/24/2024	Exercise		2,473,332	529.46	67,404	1,832	97,291	30,278			97,291		(67,013)				0001
Purchased Call/UIB/UIB0005SX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2023	12/20/2024	01/05/2024	Exercise		1,753,910	529.18	38,759	5,298	32,931	(10,750)			32,931		(43,681)				0001
Purchased Call/UIB/UIB0006S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/27/2023	12/20/2024	12/24/2024	Exercise		282,100	529.34	8,557		5,721	(2,796)			5,721		(8,517)				0001
Purchased Call/UIB/UIB0006S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/29/2023	12/27/2024	01/12/2024	Exercise		5,344,012	530.18	9,349	64,802	65,010	(9,141)			65,010		(74,151)				0001
Purchased Call/UIB/UIB0006SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/09/2024	01/08/2025	01/11/2024	Exercise		3,379,900	524.21	67,078	11,786	15,608	3,822			15,608						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB0006SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/12/2024	01/10/2025	01/17/2024	Exercise		2,821,827	522.65	76,832	956	1,299	344			1,299						0001
Purchased Call/CGM/CGM040RST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/04/2024	09/04/2026	09/06/2024	Exercise		3,423,502	321.17	77,655	2,402	2,345	(57)			2,345						0001
Purchased Call/AIG/AIG000GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/08/2025	09/10/2024	Exercise		2,156,696	1954.89	41,940	10,410	11,342	932			11,342						0001
Purchased Call/AIG/AIG000GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/10/2024	09/09/2025	09/12/2024	Exercise		3,487,054	1961.62	99,194	2,888	3,541	653			3,541						0001
Purchased Call/AIG/AIG000GSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/12/2025	09/17/2024	Exercise		3,782,070	1986.4	107,394	1,616	1,736	120			1,736						0001
Purchased Call/AIG/AIG000HSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	09/25/2025	09/27/2024	Exercise		4,571,951	2000.7	114,326	10,437	10,494	57			10,494						0001
Purchased Call/AIG/AIG000HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2025	10/04/2024	Exercise		1,193,380	2004.4	32,472	1,136	1,096	(41)			1,096						0001
Purchased Call/AIG/AIG000IS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/03/2024	10/03/2025	10/07/2024	Exercise		2,143,099	1994.84	54,147	4,952	4,588	(364)			4,588						0001
Purchased Call/NFC/NFC2610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/26/2024	03/26/2026	03/28/2024	Exercise		4,500,314	260.6	204,867	2,532	1,454	(1,078)			1,454						0001
Purchased Call/NFC/NFC2611S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/12/2024	04/13/2026	04/16/2024	Exercise		2,077,449	256.46	87,828	2,579	2,609	30			2,609						0001
Purchased Call/SFC/SFC061GSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2025	09/13/2024	Exercise		6,752,896	478.56	331,414	2,432	2,756	323			2,756						0001
Purchased Call/SFC/SFC061GSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/12/2024	09/12/2025	09/16/2024	Exercise		4,038,434	480.96	179,070	10,234	10,453	219			10,453						0001
Purchased Call/SFC/SFC061HS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/18/2024	09/18/2025	09/20/2024	Exercise		6,343,465	482.2	310,578	6,964	8,011	1,048			8,011						0001
Purchased Call/SFC/SFC061HSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/27/2024	09/29/2025	10/01/2024	Exercise		3,328,274	489.77	134,007	13,551	12,288	(1,263)			12,288						0001
Purchased Call/SFC/SFC061HSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/27/2024	09/26/2025	10/01/2024	Exercise		6,280,788	489.77	283,542	10,432	11,031	599			11,031						0001
Purchased Call/UIB/UIB0006SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/16/2024	01/10/2025	01/18/2024	Exercise		2,498,965	522.51	59,011	1,880	2,894	1,014			2,894						0001
Purchased Call/UIB/UIB0007S3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/24/2024	01/23/2025	01/26/2024	Exercise		1,949,042	519.86	45,925	5,334	6,770	1,436			6,770						0001
Purchased Call/UIB/UIB0007SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/09/2024	02/07/2025	02/13/2024	Exercise		3,475,367	522.85	89,871	5,238	6,668	1,429			6,668						0001
Purchased Call/CGM/CGM040SSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/10/2024	10/09/2026	10/15/2024	Exercise		4,688,559	322.73	45,767	33,951	30,429	(3,521)			30,429						0001
Purchased Call/CGM/CGM040TS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2024	10/20/2026	10/22/2024	Exercise		3,546,956	323.1	60,962	12,615	11,070	(1,544)			11,070						0001
Purchased Call/CGM/CGM040TS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/25/2024	10/23/2026	10/29/2024	Exercise		4,426,198	322.44	80,762	13,240	13,285	46			13,285						0001
Purchased Call/CGM/CGM040TSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/07/2024	11/06/2026	11/12/2024	Exercise		4,975,450	322.7	100,479	9,704	8,994	(709)			8,994						0001
Purchased Call/AIG/AIG0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/15/2024	10/14/2025	10/17/2024	Exercise		2,807,534	2000.68	73,895	2,835	2,072	(763)			2,072						0001
Purchased Call/AIG/AIG0001SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2024	10/16/2025	10/18/2024	Exercise		5,894,649	2000.47	169,176	3,840	2,848	(993)			2,848						0001
Purchased Call/AIG/AIG0001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/22/2025	10/25/2024	Exercise		2,369,112	1987.76	58,417	3,734	4,189	456			4,189						0001
Purchased Call/SFC/SFC0611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2025	10/04/2024	Exercise		6,026,204	485.77	242,304	22,957	21,712	(1,246)			21,712						0001
Purchased Call/SFC/SFC0611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2025	10/11/2024	Exercise		8,030,342	492.43	368,603	11,198	11,269	71			11,269						0001
Purchased Call/SFC/SFC061JSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/22/2024	10/21/2025	10/24/2024	Exercise		5,927,938	497	280,271	2,923	2,567	(356)			2,567						0001
Purchased Call/SFC/SFC061JSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2025	10/25/2024	Exercise		7,236,044	489.5	346,371	2,747	2,984	237			2,984						0001
Purchased Call/SFC/SFC061JST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/25/2024	10/24/2025	10/29/2024	Exercise		6,926,542	491.78	325,480	5,706	6,286	581			6,286						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/NFC/NFC26115V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/30/2024	04/30/2026	05/02/2024	Exercise		4,152,571	249.32	177,702	4,468	8,486	4,018			8,486						0001
Purchased Call/AIG/AIG000LSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2024	12/05/2025	12/09/2024	Exercise		3,611,794	2002.43	102,967	3,173	3,246	73			3,246						0001
Purchased Call/AIG/AIG000LSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2025	12/19/2024	Exercise		4,420,679	1981.7	94,068	2,977	1,822	(1,155)			1,822						0001
Purchased Call/AIG/AIG000SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/07/2025	09/06/2024	Exercise		30,534	1858.43	22,018		1,878	987			1,878						0001
Purchased Call/UIB/UIB0008S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/20/2024	02/19/2025	02/22/2024	Exercise		4,118,080	523.82	113,213	749	898	150			898						0001
Purchased Call/UIB/UIB0008SB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/23/2024	02/21/2025	02/27/2024	Exercise		3,522,213	528.08	94,773	4,974	5,133	159			5,133						0001
Purchased Call/UIB/UIB0008SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/28/2024	02/27/2025	03/01/2024	Exercise		2,282,762	528.91	63,542	1,855	2,776	921			2,776						0001
Purchased Call/UIB/UIB0008SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/07/2024	03/06/2025	03/11/2024	Exercise		3,112,499	530.09	84,157	7,943	9,498	1,555			9,498						0001
Purchased Call/UIB/UIB0008SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/11/2024	03/07/2025	03/13/2024	Exercise		2,880,892	533.9	81,883	3,315	3,319	4			3,319						0001
Purchased Call/UIB/UIB0009S5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/14/2024	03/13/2025	03/18/2024	Exercise		2,686,266	538.61	73,113	2,179	2,448	269			2,448						0001
Purchased Call/CGM/CGM040TSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2024	11/06/2026	11/13/2024	Exercise		8,870,270	322.69	169,935	21,896	19,793	(2,103)			19,793						0001
Purchased Call/CGM/CGM040TSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2024	11/10/2026	11/13/2024	Exercise		4,776,748	322.69	112,248	1,436	1,394	(42)			1,394						0001
Purchased Call/CGM/CGM040TSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/11/2024	11/11/2026	11/13/2024	Exercise		7,416,591	322.87	166,918	3,549	3,854	305			3,854						0001
Purchased Call/CGM/CGM040TSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/18/2024	11/18/2026	11/20/2024	Exercise		6,500,977	320.89	156,767	790	1,006	216			1,006						0001
Purchased Call/CGM/CGM040TSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/21/2024	11/20/2026	11/25/2024	Exercise		9,505,610	321.84	221,799	3,780	4,506	726			4,506						0001
Purchased Call/CGM/CGM040USB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/06/2024	12/08/2026	12/10/2024	Exercise		1,848,056	325.4	14,190	15,267	12,466	(2,801)			12,466						0001
Purchased Call/CGM/CGM040USK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2024	12/14/2026	12/17/2024	Exercise		3,193,164	325.57	74,638	1,159	955	(203)			955						0001
Purchased Call/AIG/AIG0001SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/05/2025	04/05/2024	Exercise		266,007	1829.36	102,713		17,687	9,283			17,687						0001
Purchased Call/AIG/AIG0001SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/12/2023	09/11/2025	06/18/2024	Exercise		72,887	1835.95	109,654		5,709	3,483			5,709						0001
Purchased Call/AIG/AIG0002S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/19/2025	06/27/2024	Exercise		64,646	1816.42	68,714		5,246	3,469			5,246						0001
Purchased Call/AIG/AIG0002SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/26/2025	03/06/2024	Exercise		84,623	1779.29	48,926		7,275	4,524			7,275						0001
Purchased Call/AIG/AIG0002SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/26/2025	12/20/2024	Exercise		23,212	1785.5	35,891		1,959	1,232			1,959						0001
Purchased Call/AIG/AIG0002SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/02/2025	05/24/2024	Exercise		65,910	1769.88	135,484		6,298	4,399			6,298						0001
Purchased Call/AIG/AIG0002SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/03/2025	08/05/2024	Exercise		36,709	1753.89	56,723		4,002	2,810			4,002						0001
Purchased Call/AIG/AIG0002SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2025	04/12/2024	Exercise		44,916	1782.38	57,064		3,245	1,733			3,245						0001
Purchased Call/UIB/UIB0009SB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/19/2024	03/18/2025	03/21/2024	Exercise		3,568,832	539.07	98,723	4,428	3,757	(672)			3,757						0001
Purchased Call/UIB/UIB0009SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/26/2024	03/25/2025	03/28/2024	Exercise		6,236,394	542.21	157,925	12,139	10,264	(1,874)			10,264						0001
Purchased Call/UIB/UIB0009SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/01/2024	03/28/2025	04/03/2024	Exercise		2,965,427	546.74	80,426	818	574	(244)			574						0001
Purchased Call/UIB/UIB0009ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/02/2024	04/01/2025	04/04/2024	Exercise		4,464,161	545.5	119,104	4,414	3,054	(1,360)			3,054						0001
Purchased Call/UIB/UIB0009SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/05/2024	04/04/2025	04/09/2024	Exercise		1,730,729	544.37	44,410	3,922	3,579	(342)			3,579						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB000AS3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/09/2024	04/08/2025	04/11/2024	Exercise		3,820,075	546.3	101,824	2,583	1,891	(693)			1,891						0001
Purchased Call/UIB/UIB000AS9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/12/2024	04/11/2025	04/16/2024	Exercise		3,213,570	543.82	65,226	7,948	7,414	(534)			7,414						0001
Purchased Call/NFC/NFC2612SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/10/2024	05/12/2026	05/14/2024	Exercise		3,594,213	254.59	151,422	5,159	6,891	1,732			6,891						0001
Purchased Call/NFC/NFC2612ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2024	05/15/2026	05/21/2024	Exercise		4,979,960	260.36	200,295	11,713	15,519	3,805			15,519						0001
Purchased Call/SFC/SFC061KSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/05/2024	11/04/2025	11/07/2024	Exercise		7,018,161	478.12	377,896	3,255	3,936	681			3,936						0001
Purchased Call/SFC/SFC061KSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2024	11/10/2025	11/13/2024	Exercise		1,935,658	498.89	86,212	3,337	1,947	(1,390)			1,947						0001
Purchased Call/SFC/SFC061KSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/12/2024	11/11/2025	11/14/2024	Exercise		4,224,156	498.9	172,962	12,050	10,312	(1,738)			10,312						0001
Purchased Call/SFC/SFC061LSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/19/2024	11/18/2025	11/21/2024	Exercise		7,408,270	489.15	359,600	4,746	3,508	(1,238)			3,508						0001
Purchased Call/AIG/AIG0003SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/24/2025	08/29/2024	Exercise		61,885	1760.6	64,712		7,340	5,439			7,340						0001
Purchased Call/AIG/AIG0003SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/24/2025	07/11/2024	Exercise		459,029	1748.55	50,046		53,234	38,307			53,234						0001
Purchased Call/AIG/AIG0003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/30/2025	04/17/2024	Exercise		160,518	1748.94	202,367		17,429	11,924			17,429						0001
Purchased Call/AIG/AIG0003SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	10/31/2025	12/05/2024	Exercise		96,469	1778.23	43,936		3,970	2,751			3,970						0001
Purchased Call/AIG/AIG0004SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2025	08/22/2024	Exercise		34,945	1799.44	57,601		3,177	1,959			3,177						0001
Purchased Call/AIG/AIG0004SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2023	11/20/2025	08/01/2024	Exercise		102,121	1807.45	220,545		8,787	5,238			8,787						0001
Purchased Call/UIB/UIB000ASZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/01/2024	04/30/2025	05/03/2024	Exercise		2,801,715	538.42	77,774	569	640	71			640						0001
Purchased Call/UIB/UIB000BS3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/03/2024	05/02/2025	05/07/2024	Exercise		1,478,909	538.08	35,739	5,631	5,926	294			5,926						0001
Purchased Call/UIB/UIB000BS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/07/2024	05/06/2025	05/09/2024	Exercise		4,503,044	541.88	120,099	7,704	7,040	(664)			7,040						0001
Purchased Call/UIB/UIB000BSM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/16/2024	05/15/2025	05/20/2024	Exercise		2,355,475	544.46	63,600	588	415	(172)			415						0001
Purchased Call/UIB/UIB000BSQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/20/2024	05/16/2025	05/22/2024	Exercise		1,753,578	543.46	44,675	1,749	1,407	(341)			1,407						0001
Purchased Call/UIB/UIB000BSS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/21/2024	05/20/2025	05/23/2024	Exercise		3,566,018	541.81	98,348	3,166	2,883	(283)			2,883						0001
Purchased Call/NFC/NFC2613SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/03/2024	06/03/2026	06/05/2024	Exercise		8,130,970	259.59	362,996	6,122	7,462	1,340			7,462						0001
Purchased Call/SBM/SBM0174SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/08/2024	01/10/2024	Exercise		86,579	1060.04	8,528		19,047				(10,434)			10,519			0001
Purchased Call/SBM/SBM0175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/22/2024	01/24/2024	Exercise		110,005	1096.87	12,291		22,153				(10,011)			9,862			0001
Purchased Call/SBM/SBM0175SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/12/2024	Exercise		2,688	1159.68	195		323				(106)			127			0001
Purchased Call/SBM/SBM0175SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/26/2024	Exercise		19,954	1117.91	1,702		3,093				(1,193)			1,391			0001
Purchased Call/SBM/SBM0176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2024	Exercise		36,113	1114.61	2,095		3,250				(955)			1,156			0001
Purchased Call/SBM/SBM0176SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	04/24/2024	Exercise		9,004	1120.87	534		810				(216)			276			0001
Purchased Call/SBM/SBM0177SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/11/2024	Exercise		31,114	1190.49	1,836		2,800				(485)			965			0001
Purchased Call/SBM/SBM0178S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	07/10/2024	Exercise		15,458	1217.58	1,274		2,319				(319)			1,045			0001
Purchased Call/SBM/SBM0178S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	07/24/2024	Exercise		5,726	1259.37	476		891				(32)			415			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SBM/SBM01796S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2024	10/10/2024	Exercise		7,508	1188.71	637		1,201				(234)			564			0001
Purchased Call/SBM/SBM0174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/24/2024	Exercise		23,703	1321.13	1,948		3,555				125			1,607			0001
Purchased Call/AIG/AIG0005SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2023	12/05/2025	01/04/2024	Exercise		846,668	1819.5	127,826		38,416	14,887			38,416						0001
Purchased Call/AIG/AIG0005SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/08/2025	05/10/2024	Exercise		37,703	1821.39	76,353		2,123	747			2,123						0001
Purchased Call/AIG/AIG0005SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/17/2025	03/04/2024	Exercise		50,621	1858.34	78,890		2,379	384			2,379						0001
Purchased Call/AIG/AIG0005SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/19/2023	12/18/2025	01/08/2024	Exercise		296,878	1861.19	150,749		5,598	1,022			5,598						0001
Purchased Call/AIG/AIG0006S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/20/2023	12/19/2025	08/23/2024	Exercise		28,208	1869.35	112,099		1,790	822			1,790						0001
Purchased Call/UIB/UIB000BSW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/23/2024	05/22/2025	05/28/2024	Exercise		2,100,057	539.24	54,832	803	797	(6)			797						0001
Purchased Call/UIB/UIB000CS5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/30/2024	05/29/2025	06/03/2024	Exercise		2,079,519	535.44	60,870	3,156	3,499	344			3,499						0001
Purchased Call/UIB/UIB000CSV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/18/2024	06/17/2025	06/21/2024	Exercise		5,745,958	533.41	161,538	6,640	8,117	1,476			8,117						0001
Purchased Call/UIB/UIB000DSD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/02/2024	07/01/2025	07/05/2024	Exercise		3,970,333	534.08	111,564	7,136	7,268	133			7,268						0001
Purchased Call/NFC/NFC2615S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2024	07/07/2026	07/09/2024	Exercise		5,498,691	277.51	199,380	20,190	11,351	(8,839)			11,351						0001
Purchased Call/NFC/NFC2616SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2024	07/28/2026	07/30/2024	Exercise		5,822,566	263.12	253,170	7,733	9,017	1,285			9,017						0001
Purchased Call/AIG/AIG0006S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/26/2025	08/06/2024	Exercise		1,171,831	1875.68	246,623		3,691	1,521			3,691						0001
Purchased Call/AIG/AIG0006SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/10/2024	01/09/2026	01/12/2024	Exercise		5,144,660	1850.99	179,065	7,042	10,293	3,251			10,293						0001
Purchased Call/AIG/AIG0007SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/16/2026	01/24/2024	Exercise		1,572,702	1854.23	58,766	1,438	2,495	1,057			2,495						0001
Purchased Call/SFC/SFC0610S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2025	12/06/2024	Exercise		79,622	417.9	14,689		16,401	12,459			16,401						0001
Purchased Call/SFC/SFC0611S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2023	08/28/2025	11/08/2024	Exercise		69,275	409.79	88,529		13,842	9,838			13,842						0001
Purchased Call/SFC/SFC0613S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2023	10/13/2025	09/27/2024	Exercise		66,025	390.82	116,768		15,622	11,642			15,622						0001
Purchased Call/SBM/SBM0170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	04/10/2024	Exercise		60,009	1220.04	6,751		8,552				394			1,801			0001
Purchased Call/SBM/SBM0170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/22/2024	04/24/2024	Exercise		122,295	1188.87	18,198		16,269				1,523			(1,929)			0001
Purchased Call/SBM/SBM0171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2022	05/22/2024	05/24/2024	Exercise		138,787	1063.09	21,445		43,754				(15,794)			22,310			0001
Purchased Call/SBM/SBM0171SX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2022	06/21/2024	06/25/2024	Exercise		59,503	1029.49	8,985		22,288				(9,389)			13,303			0001
Purchased Call/SBM/SBM0172SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	07/24/2024	Exercise		406,997	1104.09	65,242		129,487				(30,287)			64,245			0001
Purchased Call/SBM/SBM0173SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2022	10/08/2024	10/10/2024	Exercise		170,506	997.33	25,849		61,382				(24,436)			35,533			0001
Purchased Call/UIB/UIB000ESY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/08/2024	08/08/2025	08/12/2024	Exercise		2,572,367	531.82	58,570	9,896	13,410	3,513			13,410		(5,920)				0001
Purchased Call/UIB/UIB000FS0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/09/2024	08/08/2025	08/13/2024	Exercise		1,643,622	533.66	48,230	849	1,162	314			1,162						0001
Purchased Call/UIB/UIB000FS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/15/2024	08/15/2025	08/19/2024	Exercise		2,153,312	539.15	61,411	1,119	1,518	399			1,518						0001
Purchased Call/UIB/UIB000FSE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/20/2024	08/19/2025	08/22/2024	Exercise		4,093,544	541.5	118,016	1,056	1,147	91			1,147						0001
Purchased Call/UIB/UIB000FSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/30/2024	08/29/2025	09/04/2024	Exercise		3,748,628	543.07	84,821	10,461	10,838	378			10,838						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB000GS3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2024	09/03/2025	09/06/2024	Exercise		4,197,284	539.39	100,744	13,470	18,276	4,806			18,276						0001
Purchased Call/AIG/AIG0007SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/24/2024	01/23/2026	01/26/2024	Exercise		2,889,022	1860.8	94,996	8,367	10,993	2,626			10,993						0001
Purchased Call/AIG/AIG0007SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/29/2024	01/26/2026	01/31/2024	Exercise		3,275,575	1864.99	127,034	1,286	1,834	548			1,834						0001
Purchased Call/AIG/AIG0008SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/19/2026	02/22/2024	Exercise		4,548,130	1882.73	153,189	7,273	9,800	2,527			9,800						0001
Purchased Call/NFC/NFC2616SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2024	08/03/2026	08/06/2024	Exercise		5,257,462	259.8	235,114	5,205	5,701	496			5,701						0001
Purchased Call/NFC/NFC2616SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2024	08/07/2026	08/12/2024	Exercise		9,473,441	259.26	412,209	16,066	21,714	5,648			21,714						0001
Purchased Call/SFC/SFC0614S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/12/2025	03/15/2024	Exercise		187,880	397	199,818		31,226	18,747			31,226						0001
Purchased Call/SFC/SFC0614SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/13/2025	07/10/2024	Exercise		73,153	396.47	104,080		15,268	10,363			15,268						0001
Purchased Call/SFC/SFC0614SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/22/2023	11/21/2025	04/19/2024	Exercise		129,244	406.8	144,643		16,331	8,255			16,331						0001
Purchased Call/SFC/SFC0614SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2023	11/28/2025	08/08/2024	Exercise		51,589	407.46	161,716		8,127	4,855			8,127						0001
Purchased Call/SFC/SFC0615S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	11/28/2025	02/27/2024	Exercise		110,920	409.3	299,696		15,898	8,661			15,898						0001
Purchased Call/SFC/SFC0615SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/05/2025	04/18/2024	Exercise		106,777	410.84	202,352		15,025	8,115			15,025						0001
Purchased Call/UIB/UIB000GS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2024	09/05/2025	09/09/2024	Exercise		3,964,130	540.93	112,531	896	1,011	114			1,011						0001
Purchased Call/UIB/UIB000GSI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/11/2024	09/11/2025	09/13/2024	Exercise		3,025,378	541.47	81,531	4,060	4,061	1			4,061						0001
Purchased Call/UIB/UIB000HSP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2024	10/03/2025	10/08/2024	Exercise		3,553,754	546.76	97,763	1,561	1,533	(28)			1,533						0001
Purchased Call/UIB/UIB0001SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2024	10/23/2025	10/25/2024	Exercise		4,212,063	540.63	115,951	4,598	6,248	1,650			6,248						0001
Purchased Call/UIB/UIB0001ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2024	10/24/2025	10/29/2024	Exercise		4,383,606	542.33	124,311	2,161	2,768	608			2,768						0001
Purchased Call/AIG/AIG0008SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/20/2026	02/26/2024	Exercise		4,139,700	1878.42	147,451	13,226	14,088	861			14,088						0001
Purchased Call/AIG/AIG0008SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/23/2026	02/28/2024	Exercise		1,993,534	1898.17	67,785	2,930	3,344	413			3,344						0001
Purchased Call/AIG/AIG0009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/05/2024	03/04/2026	03/07/2024	Exercise		3,407,706	1909.25	111,918	5,361	6,314	953			6,314						0001
Purchased Call/AIG/AIG0009SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/12/2024	03/11/2026	03/14/2024	Exercise		3,931,281	1909.13	137,672	8,664	8,138	(526)			8,138						0001
Purchased Call/AIG/AIG0009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/18/2026	03/21/2024	Exercise		4,389,968	1909.57	139,234	14,601	16,146	1,546			16,146						0001
Purchased Call/SFC/SFC0616S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/26/2025	01/12/2024	Exercise		2,064,455	432.43	116,774	1,353	30,525	389			30,525		(28,783)				0001
Purchased Call/SFC/SFC0616SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/09/2024	01/08/2026	01/11/2024	Exercise		1,908,419	428.5	117,112	3,173	8,103	4,930			8,103						0001
Purchased Call/SFC/SFC0617S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2026	01/26/2024	Exercise		2,337,363	437.16	145,584	3,330	6,713	3,384			6,713						0001
Purchased Call/SFC/SFC0617SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2026	02/09/2024	Exercise		2,676,427	442.73	157,253	13,416	12,815	(602)			12,815						0001
Purchased Call/UIB/UIB0001SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2024	10/27/2025	10/29/2024	Exercise		1,307,389	542.33	34,397	1,955	1,982	27			1,982						0001
Purchased Call/UIB/UIB000KSN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2024	12/01/2025	12/03/2024	Exercise		1,424,319	559.37	36,078	2,827	2,403	(424)			2,403						0001
Purchased Call/UIB/UIB000GS4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2023	08/04/2025	01/09/2024	Exercise		83,170	530.56	3,343		2,314	(294)			2,314						0001
Purchased Call/UIB/UIB000GSI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2023	08/14/2025	06/18/2024	Exercise		42,574	530.45	5,703		1,287	91			1,287						0001

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Purchased Call/UIB/UIB0001$O	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/29/2023	08/28/2025	04/25/2024	Exercise		102,432	525.48	60,021		5,357	1,915			5,357						0001
Purchased Call/UIB/UIB0002$F	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/03/2023	10/02/2025	09/10/2024	Exercise		61,249	511.98	63,051		3,610	1,737			3,610						0001
Purchased Call/UIB/UIB0002$M	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/09/2023	10/06/2025	10/31/2024	Exercise		35,661	509.37	36,415		2,469	1,200			2,469						0001
Purchased Call/UIB/UIB0003$B	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/24/2023	10/23/2025	08/29/2024	Exercise		62,823	501.7	118,970		5,588	3,367			5,588						0001
Purchased Call/NFC/NFC2618$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	09/04/2024	Exercise		7,999,164	266.58	349,095	2,681	2,517	(165)			2,517						0001
Purchased Call/NFC/NFC2618$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/03/2024	09/03/2026	09/05/2024	Exercise		6,199,194	261.26	263,668	12,545	16,432	3,887			16,432						0001
Purchased Call/NFC/NFC2618$A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/05/2024	09/04/2026	09/09/2024	Exercise		2,666,913	260.98	113,162	2,501	3,428	928			3,428						0001
Purchased Call/NFC/NFC2618$R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2024	09/14/2026	09/17/2024	Exercise		4,810,104	264.78	218,336	2,632	2,860	228			2,860						0001
Purchased Call/NFC/NFC2619$2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2024	09/18/2026	09/24/2024	Exercise		8,894,033	268.59	407,753	2,435	2,533	98			2,533						0001
Purchased Call/AIG/AIG0009$N	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/19/2026	03/22/2024	Exercise		2,689,474	1913.93	91,146	7,772	8,269	496			8,269						0001
Purchased Call/AIG/AIG0009$R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	03/26/2024	Exercise		1,679,572	1927.95	60,470	964	1,350	386			1,350						0001
Purchased Call/AIG/AIG0009$V	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/26/2024	03/25/2026	03/28/2024	Exercise		6,001,678	1921.73	213,662	3,442	4,035	592			4,035						0001
Purchased Call/AIG/AIG000AS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/04/2024	04/02/2026	04/08/2024	Exercise		3,027,891	1921.19	107,237	1,246	2,048	802			2,048						0001
Purchased Call/AIG/AIG000ASJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/12/2024	04/10/2026	04/16/2024	Exercise		1,917,155	1904.15	56,312	5,729	8,299	2,570			8,299						0001
Purchased Call/AIG/AIG000ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/15/2026	04/18/2024	Exercise		3,770,020	1880.45	129,748	5,893	10,083	4,190			10,083						0001
Purchased Call/SFC/SFC0617$Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/13/2024	02/12/2026	02/15/2024	Exercise		4,741,760	449.47	249,748	8,573	10,303	1,730			10,303						0001
Purchased Call/SFC/SFC0618$I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/27/2024	02/26/2026	02/29/2024	Exercise		3,939,178	450.81	231,887	11,027	14,519	3,492			14,519						0001
Purchased Call/SFC/SFC0618$Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/04/2024	02/27/2026	03/06/2024	Exercise		2,060,486	456.32	95,665	16,393	16,287	(106)			16,287						0001
Purchased Call/SFC/SFC0619$6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/13/2024	03/12/2026	03/15/2024	Exercise		2,360,653	458.43	112,047	18,290	19,571	1,280			19,571						0001
Purchased Call/SFC/SFC0619$V	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/01/2024	03/27/2026	04/03/2024	Exercise		3,333,855	466.22	176,383	13,860	12,092	(1,768)			12,092						0001
Purchased Call/SFC/SFC0619$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2026	04/04/2024	Exercise		5,806,473	463.97	300,247	20,401	20,704	303			20,704						0001
Purchased Call/NFC/NFC2619$8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/24/2024	09/24/2026	09/26/2024	Exercise		4,526,813	269.66	203,308	2,539	2,769	230			2,769						0001
Purchased Call/NFC/NFC2619$S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/05/2026	10/08/2024	Exercise		5,568,665	269.74	240,008	8,286	9,103	816			9,103						0001
Purchased Call/NFC/NFC261A$9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/14/2024	10/14/2026	10/16/2024	Exercise		6,463,058	274.19	277,178	3,342	3,174	(168)			3,174						0001
Purchased Call/NFC/NFC261A$F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	10/21/2024	Exercise		10,740,567	270.34	470,179	18,273	20,680	2,407			20,680						0001
Purchased Call/AIG/AIG000C$J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/03/2024	05/29/2026	06/05/2024	Exercise		1,823,892	1899.61	71,287	1,296	1,819	523			1,819						0001
Purchased Call/AIG/AIG000D$4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/17/2024	06/12/2026	06/20/2024	Exercise		1,016,892	1936.79	34,166	3,047	3,392	345			3,392						0001
Purchased Call/SFC/SFC061A$1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/04/2024	04/02/2026	04/08/2024	Exercise		1,687,202	459.4	92,578	2,974	2,816	(158)			2,816						0001
Purchased Call/SFC/SFC061A$7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/09/2024	04/08/2026	04/11/2024	Exercise		8,276,564	456.73	484,539	13,302	14,155	853			14,155						0001
Purchased Call/SFC/SFC061A$X	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2024	04/24/2026	04/30/2024	Exercise		3,508,628	443.87	180,039	27,891	31,337	3,447			31,337						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061BSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/07/2024	05/06/2026	05/09/2024	Exercise		7,249,335	449.16	446,467	11,734	19,010	7,277			19,010						0001
Purchased Call/SFC/SFC061BSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/22/2024	05/21/2026	05/24/2024	Exercise		2,479,273	462.67	140,156	3,082	4,038	955			4,038						0001
Purchased Call/SFC/SFC061CS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2026	05/28/2024	Exercise		2,759,516	459.07	125,239	18,862	20,347	1,485			20,347						0001
Purchased Call/AIG/AIG000BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/18/2024	07/17/2026	07/22/2024	Exercise		2,110,040	1977.73	63,055	5,803	4,976	(827)			4,976						0001
Purchased Call/AIG/AIG000ES1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2026	07/26/2024	Exercise		1,429,859	1965.55	46,578	713	974	260			974						0001
Purchased Call/AIG/AIG000ESR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	07/30/2024	07/29/2026	08/01/2024	Exercise		4,060,956	1952.12	144,157	5,956	7,177	1,221			7,177						0001
Purchased Call/AIG/AIG000FS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/07/2024	08/07/2026	08/09/2024	Exercise		2,098,315	1932.89	77,474	3,833	4,548	715			4,548		(3,395)				0001
Purchased Call/AIG/AIG000FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2026	08/23/2024	Exercise		2,206,380	1969.08	73,142	4,120	4,682	563			4,682						0001
Purchased Call/AIG/AIG000GS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/27/2026	08/30/2024	Exercise		1,626,170	1969.73	49,586	6,064	6,163	.99			6,163						0001
Purchased Call/AIG/AIG000GSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/06/2024	09/04/2026	09/10/2024	Exercise		2,050,935	1954.89	69,680	6,629	8,759	2,130			8,759						0001
Purchased Call/NFC/NFC261BSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2024	11/04/2026	11/06/2024	Exercise		8,455,897	266.03	384,325	11,057	12,010	954			12,010						0001
Purchased Call/NFC/NFC261BSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	11/18/2024	Exercise		7,842,549	271.73	336,474	6,119	5,969	(150)			5,969						0001
Purchased Call/NFC/NFC261CSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2024	11/30/2026	12/03/2024	Exercise		5,161,318	267.48	233,096	3,064	3,469	405			3,469						0001
Purchased Call/SPX/SPXH00DSG	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International ... W22LROWP21HZNBB6K528	04/08/2024	04/08/2030	04/10/2024	Exercise		843,273	100	185,236	14,426	14,090				14,090		(336)				0001
Purchased Call/AIG/AIG000HSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/30/2024	09/25/2026	10/02/2024	Exercise		1,599,807	2005.65	52,793	4,478	4,304	(174)			4,304						0001
Purchased Call/AIG/AIG000JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/23/2026	10/28/2024	Exercise		1,826,205	1983.45	68,878	2,420	2,109	(310)			2,109						0001
Purchased Call/AIG/AIG000JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2026	10/29/2024	Exercise		987,291	1977.44	34,667	2,874	3,050	176			3,050						0001
Purchased Call/SPX/SPXB054S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2024	09/19/2024	Exercise		1,254,000	4672.84	18,434		62,700	49,533			62,700		(13,167)				0001
Purchased Call/SPX/SPXF00GSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	04/17/2023	04/17/2024	04/19/2024	Exercise		1,463,000	4358.89	24,725		73,150	65,882			73,150		(7,268)				0001
Purchased Call/SPX/SPXF00M5E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	05/25/2023	05/24/2024	05/29/2024	Exercise		1,247,000	4358.84	21,448		62,350	53,771			62,350		(8,579)				0001
Purchased Call/SPX/SPXF00OSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise		1,132,000	4267.52	14,376		22,640	16,400			22,640		(6,240)				0001
Purchased Call/SPX/SPXF00IRB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	07/20/2023	07/19/2024	07/23/2024	Exercise		1,515,000	4534.87	19,392		30,300	19,557			30,300		(10,743)				0001
Purchased Call/SPX/SPXH13USB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/05/2023	01/04/2024	01/08/2024	Exercise		1,021,037	3853	11,639		21,465	21,368			21,465		(97)				0001
Purchased Call/SPX/SPXH13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise		1,301,000	3895.08	14,962		26,020	25,854			26,020		(166)				0001
Purchased Call/SPX/SPXH13WSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	01/22/2024	Exercise		1,681,000	3928.86	19,836		33,620	32,691			33,620		(929)				0001
Purchased Call/SPX/SPXH13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/25/2023	01/24/2024	01/26/2024	Exercise		1,820,293	4018	21,640		36,693	35,319			36,693		(1,375)				0001
Purchased Call/SPX/SPXI135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/03/2023	03/04/2024	03/06/2024	Exercise		2,107,000	4045.64	24,020		40,033	35,864			40,033		(4,169)				0001
Purchased Call/SPX/SPXI13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise		1,655,000	3970.99	19,860		33,100	28,462			33,100		(4,638)				0001
Purchased Call/SPX/SPXI13DSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024	04/11/2024	Exercise		2,176,000	4105.02	26,330		43,520	36,379			43,520		(7,141)				0001
Purchased Call/SPX/SPXI13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2024	Exercise		2,028,000	4133.52	24,539		38,532	30,914			38,532		(7,618)				0001

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Purchased Call/SPX/SPXI13JSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/28/2023	04/30/2024	05/02/2024	Exercise		2,047,000	4169.48	24,359		38,893	30,862			38,893		(8,031)				0001
Purchased Call/SPX/SPXI130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise	4367	1,734,207		29,711		86,736	75,461			86,736		(11,275)				0001
Purchased Call/SPX/SPXI13SSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/02/2023	06/03/2024	06/05/2024	Exercise	4496.49	1,868,000		28,580		93,400	81,275			93,400		(12,125)				0001
Purchased Call/SPX/SPXI13ZSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/30/2023	07/01/2024	07/03/2024	Exercise	4450.38	1,972,000		25,242		39,440	26,749			39,440		(12,691)				0001
Purchased Call/SPX/SPXJ13YSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise	4514.02	1,944,000		24,300		38,880	17,317			38,880		(21,563)				0001
Purchased Call/AIG/AIG0009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/31/2024	08/02/2024	Exercise	1884.69	73,729		1,914		3,057	1,940			3,057		(1,118)				0001
Purchased Call/AIG/AIG0009S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/02/2024	08/06/2024	Exercise	1856.62	411,538		11,066		21,525	14,933			21,525		(6,593)				0001
Purchased Call/AIG/AIG0015S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	05/08/2024	Exercise	1828.17	2,661,029		86,082		200,077	143,163			200,077		(56,914)				0001
Purchased Call/AIG/AIG0015SA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/30/2024	06/10/2024	Exercise	1845.98	1,460,872		40,855		94,955	67,468			94,955		(27,487)				0001
Purchased Call/NFC/NFC2261DSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2026	12/23/2024	Exercise	270.4	10,634,792		490,690	3,899	3,901	2			3,901						0001
Purchased Call/AIM/AIM0002SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/20/2023	01/22/2024	01/24/2024	Expire	2912.04	52,717		1,139			(66)					(66)				0001
Purchased Call/AIM/AIM0003SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2024	07/10/2024	Exercise	2843.1	297,671		6,727		17,867	14,364			17,867		(3,503)				0001
Purchased Call/AIM/AIM0003SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2024	10/10/2024	Exercise	2744.91	227,723		5,124		25,294	21,328			25,294		(3,966)				0001
Purchased Call/AIM/AIM0004S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/08/2024	01/08/2025	01/10/2024	Exercise	2887.54	922,250		14,882	3,065	2,866	(200)			2,866						0001
Purchased Call/AIM/AIM0004S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/22/2024	01/22/2025	01/24/2024	Exercise	2890.85	345,193		3,647	2,112	2,275	163			2,275						0001
Purchased Call/SFC/SFC061DSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2024	06/26/2026	07/01/2024	Exercise	471.54	1,968,939		118,114	3,734	4,381	647			4,381						0001
Purchased Call/SFC/SFC061DSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/01/2024	06/26/2026	07/03/2024	Exercise	470.46	2,825,879		168,864	8,106	9,808	1,702			9,808						0001
Purchased Call/SFC/SFC061DSI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2024	07/01/2026	07/05/2024	Exercise	471.22	4,866,572		308,809	12,439	14,286	1,848			14,286						0001
Purchased Call/SFC/SFC061DSQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/09/2024	07/08/2026	07/11/2024	Exercise	484.59	4,691,917		302,378	3,281	2,726	(554)			2,726						0001
Purchased Call/SFC/SFC061ES8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/23/2024	07/22/2026	07/25/2024	Exercise	485.78	4,365,515		249,848	12,062	11,229	(832)			11,229						0001
Purchased Call/UIB/UIB0003SF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/26/2023	10/24/2025	09/25/2024	Exercise	500.44	105,817		39,253		9,851	6,301			9,851						0001
Purchased Call/UIB/UIB0003SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/27/2023	10/24/2025	04/29/2024	Exercise	498.82	45,038		41,657		3,801	2,301			3,801						0001
Purchased Call/UIB/UIB0004S3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/10/2023	11/07/2025	06/14/2024	Exercise	507.36	230,591		72,458		15,148	6,457			15,148						0001
Purchased Call/UIB/UIB0004SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/22/2023	11/21/2025	04/19/2024	Exercise	517.82	148,324		68,696		7,666	2,307			7,666						0001
Purchased Call/UIB/UIB0004SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/01/2023	11/28/2025	02/27/2024	Exercise	520.12	184,485		300,059		8,825	1,483			8,825						0001
Purchased Call/AIG/AIG0015SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/06/2024	09/10/2024	Exercise	1830.17	858,624		24,175		58,512	41,826			58,512		(16,687)				0001
Purchased Call/AIG/AIG0002S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/20/2024	06/04/2024	Exercise	1797.32	1,614,461		44,002		179,970	147,728			179,970		(32,242)				0001
Purchased Call/AIG/AIG0002SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/10/2024	04/25/2024	Exercise	1782.38	1,743,613		46,251	4,129	191,082	150,864			191,082		(40,218)				0001
Purchased Call/AIG/AIG0003S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/11/2024	10/16/2024	Exercise	1777.82	700,817		19,050		86,771	71,725			86,771		(15,046)				0001
Purchased Call/AIG/AIG0003SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/01/2024	11/05/2024	Exercise	1778.23	862,602		26,433		83,993	61,468			83,993		(22,525)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061F6J	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/20/2024	08/19/2026	08/22/2024	Exercise		7,939,753	488.17	472,811	20,628	18,027	(2,601)			18,027						0001
Purchased Call/AIM/AIM000GS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/08/2021	06/08/2028	04/12/2024	Exercise		207,908	3244.5	54,823		3,345	(4,907)			3,345						0001
Purchased Call/AIM/AIM0001SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/08/2022	04/06/2029	10/17/2024	Exercise		71,905	3070.24	39,521		3,589	539			3,589						0001
Purchased Call/AIM/AIM0002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2022	11/21/2029	01/22/2024	Exercise		227,053	2859.25	97,655		12,690	3,239			12,690						0001
Purchased Call/AIM/AIM0003SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2030	01/08/2024	Exercise		55,384	2843.1	99,919		3,396	562			3,396						0001
Purchased Call/UIB/UIB0006S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/29/2023	12/26/2025	01/12/2024	Exercise		2,448,472	530.18	84,200	2,270	7,713	(1,536)			7,713		(6,979)				0001
Purchased Call/UIB/UIB0006S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/02/2024	12/29/2025	01/04/2024	Exercise		3,052,721	529.45	106,654	1,310	1,091	(219)			1,091						0001
Purchased Call/UIB/UIB0006SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/04/2024	01/02/2026	01/08/2024	Exercise		2,441,392	526.08	84,885	2,302	2,671	369			2,671						0001
Purchased Call/UIB/UIB0006S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/11/2024	01/09/2026	01/16/2024	Exercise		2,853,303	522.56	98,811	5,679	6,694	1,015			6,694						0001
Purchased Call/AIG/AIG000JS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/23/2026	10/29/2024	Exercise		3,192,698	1977.44	124,448	2,975	3,141	166			3,141						0001
Purchased Call/AIG/AIG000JSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/28/2026	10/31/2024	Exercise		2,518,113	1978.7	99,600	1,460	1,575	115			1,575						0001
Purchased Call/AIG/AIG000JSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/29/2026	11/01/2024	Exercise		1,198,423	1979.49	46,417	1,472	1,498	26			1,498						0001
Purchased Call/AIG/AIG000JSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2024	10/30/2026	11/01/2024	Exercise		2,965,385	1980.76	115,073	1,429	1,551	122			1,551						0001
Purchased Call/AIG/AIG000JSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/30/2026	11/05/2024	Exercise		2,631,651	1963.62	99,218	6,515	7,721	1,206			7,721						0001
Purchased Call/AIG/AIG000JSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2024	11/05/2026	11/08/2024	Exercise		1,869,203	1970.59	72,396	1,226	1,490	264			1,490						0001
Purchased Call/AIG/AIG000KS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2024	11/13/2026	11/18/2024	Exercise		2,758,837	1962.47	91,012	9,458	11,594	2,136			11,594						0001
Purchased Call/AIG/AIG000KSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	11/26/2024	Exercise		1,886,705	1970.95	77,821	1,157	1,361	203			1,361						0001
Purchased Call/AIG/AIG0004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/12/2024	01/09/2024	Exercise		2,323,819	1776.96	79,038		248,893	179,852			248,893		(69,041)				0001
Purchased Call/AIG/AIG0005SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2024	12/10/2024	Exercise		1,999,122	1820.76	56,447		202,321	148,944			202,321		(53,378)				0001
Purchased Call/SFC/SFC0611SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/02/2026	10/08/2024	Exercise		2,592,885	488.51	142,079	9,930	10,533	603			10,533		(5,015)				0001
Purchased Call/SFC/SFC0611SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	10/11/2024	Exercise		3,438,149	492.43	218,883	5,572	4,565	(1,007)			4,565						0001
Purchased Call/SFC/SFC061JS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2024	10/16/2026	10/21/2024	Exercise		3,309,524	496.82	201,679	9,858	9,577	(281)			9,577						0001
Purchased Call/SFC/SFC061JSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/22/2024	10/21/2026	10/24/2024	Exercise		5,152,648	497	315,114	10,013	8,096	(1,917)			8,096						0001
Purchased Call/SBC/SBC017LS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/24/2024	Exercise		512,867	234.76	12,873		29,909	20,504			29,909		(9,404)				0001
Purchased Call/SBC/SBC017LSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2024	Exercise		67,780	231.16	1,708		3,789	2,405			3,789		(1,384)				0001
Purchased Call/SBC/SBC017PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2024	02/21/2025	02/26/2024	Exercise		168,887	242.56	2,112	1,072	1,047	(25)			1,047						0001
Purchased Call/SBC/SBC0177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/20/2029	07/09/2024	Exercise		620,498	234.29	53,488		23,275	8,091			23,275						0001
Purchased Call/SBC/SBC017BBS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/07/2029	11/06/2024	Exercise		145,873	231.84	107,842		10,589	3,137			10,589						0001
Purchased Call/UIB/UIB0007S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/22/2024	01/16/2026	01/24/2024	Exercise		986,059	518.82	37,229	1,090	1,427	338			1,427						0001
Purchased Call/UIB/UIB0007SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/05/2024	02/02/2026	02/07/2024	Exercise		2,358,511	524.56	80,917	1,456	1,947	491			1,947						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB0007SII	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/13/2024	02/12/2026	02/15/2024	Exercise		5,167,151	523.93	165,138	9,762	12,113	2,351			12,113						0001
Purchased Call/UIB/UIB0008S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/15/2024	02/13/2026	02/20/2024	Exercise		2,069,305	521.3	66,980	9,464	10,511	1,047			10,511						0001
Purchased Call/UIB/UIB0000S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/03/2023	08/02/2024	08/06/2024	Exercise		504,796	530.87	14,358		8,318	(193)			8,318		(8,512)				0001
Purchased Call/UIB/UIB0000SB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/10/2023	08/09/2024	08/13/2024	Exercise		194,002	527.95	5,901		2,098	(1,515)			2,098		(3,613)				0001
Purchased Call/UIB/UIB0001S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/31/2023	08/30/2024	09/04/2024	Exercise		639,859	528.5	18,413		17,643	5,250			17,643		(12,393)				0001
Purchased Call/UIB/UIB0001S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/01/2023	08/30/2024	09/04/2024	Exercise		748,089	528.56	22,065		20,540	5,652			20,540		(14,888)				0001
Purchased Call/UIB/UIB0001SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/07/2023	09/06/2024	09/10/2024	Exercise		362,454	527.46	10,491		6,662	(607)			6,662		(7,269)				0001
Purchased Call/SFC/SFC061LS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2024	11/13/2026	11/18/2024	Exercise		1,964,249	494.56	102,289	9,588	10,715	1,127			10,715						0001
Purchased Call/SFC/SFC061MS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2026	11/29/2024	Exercise		3,854,659	496.84	231,367	13,980	14,413	433			14,413						0001
Purchased Call/SFC/SFC061MSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/04/2024	12/03/2026	12/06/2024	Exercise		1,048,272	502.86	54,262	8,939	5,745	(3,194)			5,745						0001
Purchased Call/AIG/AIG0007ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	01/31/2025	02/07/2024	Exercise		3,125,596	1874.78	77,665	2,474	4,266	1,791			4,266						0001
Purchased Call/AIG/AIG0008SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/19/2025	02/22/2024	Exercise		5,176,171	1882.73	132,197	5,736	6,829	1,093			6,829						0001
Purchased Call/SBC/SBC017IS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2031	09/24/2024	Exercise		730,545	248.45	31,808	6,397	5,980	(417)			5,980						0001
Purchased Call/SBC/SBC0174SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2022	01/03/2024	01/05/2024	Expire		6,071,304	241.53	229,314			(631)					(631)				0001
Purchased Call/UIB/UIB0002SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/06/2023	10/04/2024	10/08/2024	Exercise		727,719	507.27	21,473		56,650	39,980			56,650		(16,670)				0001
Purchased Call/UIB/UIB0003S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/18/2023	10/17/2024	07/10/2024	Exercise		1,090,599	517.6	25,959		59,423	38,661			59,423		(20,762)				0001
Purchased Call/UIB/UIB0003S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/20/2023	10/18/2024	10/22/2024	Exercise		401,155	508.49	9,886		30,341	22,342			30,341		(7,999)				0001
Purchased Call/UIB/UIB0003SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2023	10/31/2024	10/09/2024	Exercise		1,944,912	501.45	61,382		147,861	96,369			147,861		(51,492)				0001
Purchased Call/UIB/UIB0003SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/02/2023	11/01/2024	11/05/2024	Exercise		1,102,148	503.06	39,593		82,339	48,869			82,339		(33,470)				0001
Purchased Call/UIB/UIB0008S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/21/2024	02/20/2026	02/23/2024	Exercise		2,459,274	522.4	83,218	9,670	12,144	2,474			12,144						0001
Purchased Call/UIB/UIB0008SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/27/2024	02/26/2026	02/29/2024	Exercise		5,697,580	528.44	212,167	5,045	6,713	1,668			6,713						0001
Purchased Call/UIB/UIB0008SX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/08/2024	03/06/2026	03/12/2024	Exercise		2,213,010	532.79	86,957	1,334	1,277	(56)			1,277						0001
Purchased Call/UIB/UIB0009S2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/12/2024	03/11/2026	03/14/2024	Exercise		4,239,384	535.68	150,214	8,924	9,047	123			9,047						0001
Purchased Call/UIB/UIB0009SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/22/2024	03/20/2026	03/26/2024	Exercise		2,015,320	543.94	55,593	8,093	6,515	(1,578)			6,515						0001
Purchased Call/UIB/UIB0009SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/28/2024	03/27/2026	04/01/2024	Exercise		1,685,551	545.76	63,741	1,255	864	(392)			864						0001
Purchased Call/AIG/AIG0009SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/13/2024	03/12/2025	03/15/2024	Exercise		2,150,747	1917.81	53,512	2,263	1,932	(331)			1,932						0001
Purchased Call/AIG/AIG0009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/21/2025	03/26/2024	Exercise		5,673,918	1927.95	111,600	23,581	14,278	(9,303)			14,278						0001
Purchased Call/AIG/AIG0000ASM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/16/2024	04/15/2025	04/18/2024	Exercise		4,019,951	1880.45	103,848	3,599	7,315	3,716			7,315						0001
Purchased Call/SBC/SBC017669	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2022	02/28/2024	03/01/2024	Exercise		2,007,412	234.38	69,118		67,991	62,477			67,991		(5,514)				0001
Purchased Call/SBC/SBC0176SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	03/12/2024	Exercise		1,614,326	232.21	61,287		78,851	73,193			78,851		(5,658)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBC/SBC01769X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/11/2022	03/08/2024	03/12/2024	Exercise		1,767,794	233.11	62,261		79,188	73,426			79,188		(5,762)				0001
Purchased Call/UIB/UIB0004SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/27/2024	08/02/2024	Exercise		3,868,074	516.68	118,930		318,673	210,049			318,673		(108,624)				0001
Purchased Call/UIB/UIB0004ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/29/2023	11/27/2024	12/02/2024	Exercise		2,030,224	518.27	61,100		161,598	105,568			161,598		(56,030)				0001
Purchased Call/UIB/UIB000S67	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/07/2023	12/06/2024	12/10/2024	Exercise		1,446,492	518.65	41,380	1,768	106,000	65,126			106,000		(40,874)				0001
Purchased Call/AIG/AIG000BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/16/2024	05/15/2025	05/20/2024	Exercise		2,495,448	1914.73	68,318	739	1,290	551			1,290						0001
Purchased Call/UIB/UIB000AS2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/08/2024	04/02/2026	04/10/2024	Exercise		1,207,913	545.83	36,915	4,680	4,183	(496)			4,183						0001
Purchased Call/UIB/UIB000AS0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/23/2024	04/22/2026	04/25/2024	Exercise		2,888,668	537.85	111,900	1,190	1,644	454			1,644						0001
Purchased Call/UIB/UIB000ASY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/30/2024	04/29/2026	05/02/2024	Exercise		4,821,413	544.3	155,790	2,425	2,935	510			2,935						0001
Purchased Call/UIB/UIB000BS2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/02/2024	05/01/2026	05/06/2024	Exercise		1,855,732	537.13	59,792	6,297	5,796	(501)			5,796						0001
Purchased Call/UIB/UIB000BSH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/13/2024	05/08/2026	05/15/2024	Exercise		1,360,530	544.43	46,675	2,207	2,251	44			2,251						0001
Purchased Call/SPX/SPX1407SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/01/2023	04/30/2024	05/02/2024	Exercise		1,747,012	4169	60,202		97,627				(28,458)		37,425				0001
Purchased Call/SPX/SPX8153SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8WKCSX06	04/03/2023	03/28/2024	04/01/2024	Exercise		3,517,569	4109	142,926		246,525				(87,276)		103,599				0001
Purchased Call/SPX/SPX8211SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	02/02/2024	Exercise		2,038,300	4077	85,765		142,500				(54,760)		56,735				0001
Purchased Call/SPX/SPX821LSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2023	03/13/2024	03/15/2024	Exercise		2,313,456	3856	42,312		69,001				(25,030)		26,689				0001
Purchased Call/SPX/SPXA05RSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/01/2023	04/30/2024	05/02/2024	Exercise		1,909,622	4169	40,565		63,661				(17,716)		23,096				0001
Purchased Call/SBC/SBC0177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2022	04/10/2024	04/12/2024	Exercise		1,447,384	235.97	49,070		39,607	32,858			39,607		(6,750)				0001
Purchased Call/UIB/UIB000669	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/03/2024	01/02/2025	01/05/2024	Exercise		4,863,258	527.6	122,778	2,391	2,479	88			2,479						0001
Purchased Call/SBC/SBC0178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/17/2022	05/15/2024	05/17/2024	Exercise		87,001	231.1	3,170		4,870	4,281			4,870		(589)				0001
Purchased Call/UIB/UIB000CSU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/17/2024	06/12/2026	06/20/2024	Exercise		1,012,435	531.09	34,863	3,104	4,350	1,245			4,350						0001
Purchased Call/UIB/UIB000DS2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/24/2024	06/18/2026	06/26/2024	Exercise		1,359,299	535.59	43,099	5,772	5,426	(346)			5,426						0001
Purchased Call/UIB/UIB000DSW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/16/2024	07/15/2026	07/18/2024	Exercise		4,579,248	545.82	181,896	7,614	6,774	(841)			6,774						0001
Purchased Call/UIB/UIB000EG6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/23/2024	07/22/2026	07/25/2024	Exercise		3,920,423	545.51	128,111	8,936	8,104	(832)			8,104						0001
Purchased Call/UIB/UIB000ES8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/24/2024	07/23/2026	07/26/2024	Exercise		1,239,395	544.45	37,641	1,856	1,936	80			1,936						0001
Purchased Call/UIB/UIB000ESI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/30/2024	07/29/2026	08/01/2024	Exercise		3,421,701	545.16	130,313	2,643	2,532	(111)			2,532						0001
Purchased Call/UIB/UIB000ESX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2024	08/07/2026	08/09/2024	Exercise		2,737,702	528	107,463	4,339	5,481	1,142			5,481		(3,358)				0001
Purchased Call/SPX/SPXC17NSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/07/2023	12/06/2024	12/10/2024	Exercise		2,038,104	4549	46,180		71,680	63,237			29,224		(8,443)				0001
Purchased Call/SPX/SPXH13WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/12/2024	01/17/2024	Exercise		2,114,812	3998	35,898		59,246				(23,123)		23,349				0001
Purchased Call/SPX/SPXH13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/19/2024	01/23/2024	Exercise		2,137,264	3973	28,998		45,192				(15,950)		16,194				0001
Purchased Call/SPX/SPXH13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/24/2024	01/26/2024	Exercise		1,836,199	4018	28,243		45,699				(17,168)		17,457				0001
Purchased Call/SPX/SPXI132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/12/2024	02/14/2024	Exercise		1,987,964	4090	23,673		36,449				(12,211)		12,776				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXI133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/15/2024	02/20/2024	Exercise		1,771,025	4148	31,961		51,668				(18,451)			19,707			0001
Purchased Call/SPX/SPXI133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/14/2024	02/16/2024	Exercise		1,592,662	4137	24,571		39,270				(13,906)			14,700			0001
Purchased Call/SPX/SPXI135S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2023	02/23/2024	02/27/2024	Exercise		1,774,608	3970	20,052		31,737				(11,090)			11,685			0001
Purchased Call/SPX/SPXI137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/12/2024	Exercise		1,637,314	3862	30,693		50,033				(18,200)			19,340			0001
Purchased Call/SPX/SPXI138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/25/2024	03/27/2024	Exercise		4,062,323	3971	55,641		88,997				(30,178)			33,356			0001
Purchased Call/SPX/SPXI138SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/27/2024	03/29/2024	Exercise		1,403,552	3976	18,155		28,593				(9,362)			10,438			0001
Purchased Call/SPX/SPXI139SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/16/2024	04/18/2024	Exercise		1,439,899	4138	22,491		35,843				(10,983)			13,352			0001
Purchased Call/SPX/SPXI13KS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	04/29/2024	05/01/2024	Exercise		2,693,484	4169	35,285		54,263				(14,810)			18,978			0001
Purchased Call/SPX/SPXI13KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	05/02/2024	Exercise		1,471,826	4169	14,321		21,886				(5,906)			7,565			0001
Purchased Call/SPX/SPXI13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/06/2024	05/08/2024	Exercise		2,154,986	4136	24,873		38,553				(10,828)			13,680			0001
Purchased Call/SPX/SPXI13PSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/21/2024	05/23/2024	Exercise		2,028,918	4192	29,916		45,496				(11,247)			15,580			0001
Purchased Call/SPX/SPXI13SSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/04/2024	Exercise		1,584,156	4180	33,807		51,165				(12,085)			17,358			0001
Purchased Call/AIG/AIG000DSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2025	06/27/2024	Exercise		4,283,710	1931.94	126,463	794	936	142			936			936			0001
Purchased Call/AIG/AIG000DSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/11/2024	07/10/2025	07/15/2024	Exercise		1,946,580	1964.12	54,087	2,404	2,237	(167)			2,237			2,237			0001
Purchased Call/AIG/AIG000ESJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2025	07/29/2024	Exercise		1,883,253	1945.73	52,309	672	962	291			962			962			0001
Purchased Call/AIG/AIG000FS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2025	08/08/2024	Exercise		3,060,142	1931.42	89,879	1,579	1,667	88			1,667			1,667			0001
Purchased Call/UIB/UIB000FS2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/09/2024	08/07/2026	08/13/2024	Exercise		1,350,018	533.66	35,122	9,264	10,631	1,367			10,631		(2,206)				0001
Purchased Call/UIB/UIB000FSF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/20/2024	08/19/2026	08/22/2024	Exercise		2,874,173	541.5	110,086	1,903	2,054	150			2,054			2,054			0001
Purchased Call/UIB/UIB000FSV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2024	08/27/2026	08/30/2024	Exercise		1,451,590	543.32	40,572	7,269	7,416	146			7,416			7,416			0001
Purchased Call/UIB/UIB000FSY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/29/2024	08/28/2026	09/03/2024	Exercise		2,626,403	541.42	91,929	6,028	5,798	(230)			5,798		(2,373)				0001
Purchased Call/UIB/UIB000GS7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2024	09/03/2026	09/06/2024	Exercise		2,707,275	539.39	105,761	2,155	2,290	135			2,290			2,290			0001
Purchased Call/UIB/UIB000GSD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/09/2024	09/04/2026	09/11/2024	Exercise		1,884,368	537.16	62,410	8,153	9,847	1,694			9,847			9,847			0001
Purchased Call/SPX/SPXI13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	05/31/2024	06/04/2024	Exercise		1,109,134	4282	15,462		23,569				(5,272)			8,107			0001
Purchased Call/SPX/SPXI13WSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	06/20/2024	Exercise		1,953,448	4410	21,942		33,224				(5,823)			11,282			0001
Purchased Call/SPX/SPXI13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	06/21/2024	Exercise		2,046,050	4410	30,494		46,865				(8,418)			16,371			0001
Purchased Call/SPX/SPXI13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/26/2024	06/28/2024	Exercise		1,502,101	4329	18,589		27,065				(4,558)			8,476			0001
Purchased Call/SPX/SPXJ130SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2023	06/28/2024	07/02/2024	Exercise		2,007,121	4450	36,545		55,021				(7,849)			18,477			0001
Purchased Call/SPX/SPXJ130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/01/2024	07/03/2024	Exercise		1,686,694	4450	19,818		29,561				(4,264)			9,743			0001
Purchased Call/SPX/SPXJ133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/15/2024	07/17/2024	Exercise		3,716,972	4505	74,762		111,375				(11,564)			36,614			0001
Purchased Call/SPX/SPXJ135SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	07/30/2024	Exercise		1,362,022	4555	16,002		23,322				(1,780)			7,319			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXJ131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/11/2023	09/09/2024	09/11/2024	Exercise		2,531,854	4457	33,637		50,551				(5,915)			16,914			0001
Purchased Call/SPX/SPXJ131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/12/2023	09/11/2024	09/13/2024	Exercise		1,314,826	4487	13,827		21,096				(2,497)			7,270			0001
Purchased Call/SPX/SPXJ130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/09/2023	10/08/2024	10/10/2024	Exercise		2,119,782	4308	26,258		40,835	40,329			8,101		(506)				0001
Purchased Call/SPX/SPXJ130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/16/2023	10/14/2024	10/16/2024	Exercise		1,545,017	4328	21,088		31,773	31,016			6,910		(757)				0001
Purchased Call/SPX/SPXK131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/28/2023	11/22/2024	11/26/2024	Exercise		1,253,071	4557	21,904		34,101	30,920			12,808		(3,182)				0001
Purchased Call/SPX/SPXK132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/04/2023	12/03/2024	12/05/2024	Exercise		2,765,967	4595	31,719		49,964	44,459			20,007		(5,505)				0001
Purchased Call/SPX/SPXK132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/07/2023	12/06/2024	12/10/2024	Exercise		3,034,410	4549	22,378		33,351	29,260			13,117		(4,091)				0001
Purchased Call/SPX/SPXK135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/18/2023	12/13/2024	12/17/2024	Exercise		1,467,668	4719	26,522		40,430	35,037			19,466		(5,393)				0001
Purchased Call/SPX/SPXK139SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise		1,075,915	4782	12,787		20,025	16,926			10,387		(3,099)				0001
Purchased Call/UIB/UIB000GST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/17/2024	09/16/2026	09/19/2024	Exercise		3,298,689	544.59	129,849	1,213	1,544	331			1,544						0001
Purchased Call/UIB/UIB000ISC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/16/2024	10/15/2026	10/18/2024	Exercise		1,670,621	546.51	62,663	1,805	1,627	(178)			1,627						0001
Purchased Call/AIG/AIG000FSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2025	08/22/2024	Exercise		4,266,206	1964.12	121,855	610	579	(32)			579						0001
Purchased Call/AIG/AIG000FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/21/2025	08/23/2024	Exercise		4,307,163	1969.08	107,681	6,253	6,432	179			6,432						0001
Purchased Call/AIG/AIG000HS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2025	09/19/2024	Exercise		4,307,649	1990.43	113,675	4,582	4,954	372			4,954						0001
Purchased Call/UIB/UIB00075V	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/13/2024	02/12/2025	02/15/2024	Exercise		6,302,652	523.93	160,425	1,676	2,615	939			2,615						0001
Purchased Call/UIB/UIB00075Z	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/15/2024	02/14/2025	02/20/2024	Exercise		2,698,440	521.3	74,031	5,522	6,111	589			6,111						0001
Purchased Call/UIB/UIB0008S7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/21/2024	02/20/2025	02/23/2024	Exercise		2,749,834	522.4	83,485	2,974	3,504	529			3,504						0001
Purchased Call/SBC/SBC017AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/25/2022	07/22/2024	04/25/2024	Exercise		2,661,607	231.16	96,923		181,366	154,148			181,366		(27,218)				0001
Purchased Call/SBC/SBC017AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2022	08/02/2024	08/06/2024	Exercise		2,660,797	232.6	96,666		132,131	103,477			132,131		(28,654)				0001
Purchased Call/SPX/SPX81545R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	05/01/2023	04/30/2024	05/02/2024	Exercise		1,709,487	4169	52,267		93,480				(38,286)			41,213			0001
Purchased Call/SPX/SPX81555K	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	06/01/2023	05/31/2024	06/04/2024	Exercise		2,545,516	4180	91,527		158,339				(59,437)			66,812			0001
Purchased Call/SPX/SPX815CSM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8XKCSX06	01/02/2024	12/31/2024	01/04/2024	Exercise		3,357,960	4770	48,326		100,672	88,523			64,494		(12,148)				0001
Purchased Call/SPX/SPX821MSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2023	03/15/2024	03/19/2024	Exercise		1,700,773	3892	42,809		72,541				(28,872)			29,733			0001
Purchased Call/SPX/SPX8213S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	07/31/2024	08/02/2024	Exercise		1,243,608	4589	29,523		81,842				(3,822)			52,319			0001
Purchased Call/SPX/SPX14076P	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2023	03/19/2024	03/21/2024	Exercise		1,959,000	100	31,932		89,610				(5,786)			57,679			0001
Purchased Call/SPX/SPX1408S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/21/2023	07/19/2024	07/23/2024	Expire		2,029,000	100	17,652		17,370							(17,652)			0001
Purchased Call/SPX/SPX140961	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/12/2023	10/09/2024	10/11/2024	Exercise		1,365,000	100	19,793		89,066	88,625			52,043		(441)				0001
Purchased Call/SPX/SPX140968	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/16/2023	10/14/2024	10/16/2024	Exercise		1,941,000	100	35,909		177,070	175,780			116,985		(1,290)				0001
Purchased Call/SPX/SPX140AS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/02/2024	12/31/2024	01/04/2024	Exercise		4,620,000	100	26,103		31,180	24,619			11,639		(6,562)				0001
Purchased Call/UIB/UIB000JSV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/14/2024	11/13/2026	11/18/2024	Exercise		2,111,695	554.04	63,719	8,653	9,591	939			9,591						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB000K9H	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/26/2024	11/25/2026	11/29/2024	Exercise		3,676,640	557.99	130,225	6,991	6,186	(806)			6,186						0001
Purchased Call/UIB/UIB000K9R	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/02/2024	12/02/2026	12/04/2024	Exercise		3,818,778	559.51	138,082	5,030	4,901	(129)			4,901		(1,949)				0001
Purchased Call/AIG/AIG000H9D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2024	09/22/2025	09/24/2024	Exercise		1,709,937	2000.54	39,854	5,038	5,252	214			5,252						0001
Purchased Call/AIG/AIG000I9B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2025	10/11/2024	Exercise		5,251,170	1989.94	155,648	2,160	2,387	227			2,387						0001
Purchased Call/UIB/UIB0008S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/04/2024	02/28/2025	03/06/2024	Exercise		3,602,025	530.16	71,633	18,170	21,285	3,116			21,285						0001
Purchased Call/UIB/UIB0009S3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/13/2024	03/12/2025	03/15/2024	Exercise		2,112,188	536.61	60,845	1,986	1,970	(16)			1,970						0001
Purchased Call/UIB/UIB0009S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/18/2024	03/14/2025	03/20/2024	Exercise		2,941,545	538.34	85,504	925	579	(346)			579						0001
Purchased Call/UIB/UIB0009SF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/21/2024	03/20/2025	03/25/2024	Exercise		1,938,396	542.24	46,158	6,416	5,035	(1,380)			5,035						0001
Purchased Call/UIB/UIB000ASD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/16/2024	04/15/2025	04/18/2024	Exercise		4,105,869	537.88	103,238	5,137	5,513	376			5,513						0001
Purchased Call/SPX/SPX2501S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/27/2023	02/23/2024	02/27/2024	Expire		2,459,000	100	31,475						31,475		(31,475)				0001
Purchased Call/SPX/SPX2501SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/13/2023	03/08/2024	03/12/2024	Exercise		1,248,000	100	29,702		159,328				(83,520)		129,626				0001
Purchased Call/SPX/SPX2502S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/14/2023	03/13/2024	03/15/2024	Exercise		1,214,000	100	25,008		89,788				(23,033)		64,780				0001
Purchased Call/SPX/SPX2504S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/01/2023	04/29/2024	05/01/2024	Expire		1,610,000	100	21,896						21,896		(21,896)				0001
Purchased Call/SPX/SPX8211SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2024	07/18/2024	Exercise		2,476,000	100	28,969		59,411				14,968		30,442				0001
Purchased Call/SPX/SPX9212S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	08/08/2024	Expire		1,737,000	100	15,807						9,662		(15,807)				0001
Purchased Call/SPX/SPX9216SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2023	09/09/2024	09/11/2024	Exercise		1,433,000	100	21,782		26,394				6,237		4,612				0001
Purchased Call/SPX/SPX9216S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/22/2024	11/26/2024	Exercise		1,344,000	100	16,262		78,495	76,133			60,865		(2,362)				0001
Purchased Call/SPX/SPX9218SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	12/02/2024	12/04/2024	Exercise		1,279,000	100	14,453		46,918	44,442			31,195		(2,475)				0001
Purchased Call/SPX/SPX9218SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	12/03/2024	12/05/2024	Exercise		1,380,000	100	7,590		18,085	16,768			10,472		(1,317)				0001
Purchased Call/SFC/SFC0610S0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/01/2023	07/31/2024	08/02/2024	Exercise		231,293	425.64	10,895		30,436	24,073			30,436		(6,363)				0001
Purchased Call/SFC/SFC0610S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/02/2024	04/11/2024	Exercise		229,216	417.85	10,373		27,772	21,600			27,772		(6,172)				0001
Purchased Call/SFC/SFC0610S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/07/2023	08/02/2024	08/06/2024	Exercise		224,970	415.05	11,249		31,557	24,847			31,557		(6,710)				0001
Purchased Call/SFC/SFC0611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/28/2023	08/23/2024	08/27/2024	Exercise		1,407,893	407.95	69,916		284,132	238,353			284,132		(45,780)				0001
Purchased Call/SFC/SFC0611S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2023	08/28/2024	08/30/2024	Exercise		2,073,349	409.79	111,404		391,305	317,637			391,305		(73,668)				0001
Purchased Call/SFC/SFC0611S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/31/2023	08/30/2024	09/04/2024	Exercise		744,406	416.5	34,692		132,867	109,516			132,867		(23,352)				0001
Purchased Call/SFC/SFC0611SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/12/2023	09/10/2024	09/12/2024	Exercise		59,552	409.32	2,853		9,866	7,872			9,866		(1,994)				0001
Purchased Call/SFC/SFC0611SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/15/2023	09/13/2024	09/17/2024	Exercise		1,512,003	415.35	58,948		246,303	204,377			246,303		(41,926)				0001
Purchased Call/SFC/SFC0611SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2024	09/20/2024	Exercise		2,588,471	408.04	113,978		470,447	388,395			470,447		(82,052)				0001
Purchased Call/SFC/SFC0612S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/21/2023	09/20/2024	09/24/2024	Exercise		742,081	402.19	28,094		157,553	137,072			157,553		(20,481)				0001
Purchased Call/SFC/SFC0612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2023	09/26/2024	05/31/2024	Exercise		1,396,564	389.22	66,212		357,611	308,502			357,611		(49,109)				0001

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Purchased Call/SFC/SFC06129K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2023	10/03/2024	10/07/2024	Exercise		1,941,350	385.31	98,832		497,644	422,439			497,644		(75,205)				0001
Purchased Call/SFC/SFC06129M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/05/2023	10/04/2024	10/08/2024	Exercise		1,039,747	387.88	48,706		269,748	232,271			269,748		(37,477)				0001
Purchased Call/SFC/SFC06126U	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2023	10/10/2024	10/15/2024	Exercise		1,194,826	393.33	58,180		296,967	251,588			296,967		(45,379)				0001
Purchased Call/UIB/UIB000ASP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/24/2024	04/23/2025	04/26/2024	Exercise		2,096,228	539.06	58,210	2,112	2,289	177			2,289						0001
Purchased Call/UIB/UIB000ASX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/30/2024	04/29/2025	05/02/2024	Exercise		4,841,971	544.3	111,763	1,515	1,890	375			1,890						0001
Purchased Call/UIB/UIB000CS2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/29/2024	05/28/2025	05/31/2024	Exercise		5,743,011	538.27	149,610	1,607	1,368	(239)			1,368						0001
Purchased Call/UIB/UIB000CSL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/11/2024	06/10/2025	06/13/2024	Exercise		5,992,673	536.04	155,860	3,763	4,424	661			4,424						0001
Purchased Call/UIB/UIB000CST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/17/2024	06/13/2025	06/20/2024	Exercise		1,267,218	531.09	35,752	1,789	2,751	962			2,751						0001
Purchased Call/UIB/UIB000CSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/21/2024	06/20/2025	06/25/2024	Exercise		3,584,578	536.41	96,006	2,809	3,163	354			3,163						0001
Purchased Call/UIB/UIB000DS1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/24/2024	06/20/2025	06/26/2024	Exercise		2,335,152	535.59	63,814	3,709	3,399	(309)			3,399						0001
Purchased Call/AIG/AIG000JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/24/2024	10/24/2025	10/28/2024	Exercise		3,051,947	1983.45	88,869	800	780	(20)			780						0001
Purchased Call/AIG/AIG000JSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2024	11/10/2025	11/13/2024	Exercise		2,172,782	1993.35	60,387	2,616	2,520	(95)			2,520						0001
Purchased Call/AIG/AIG000KS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/14/2025	11/19/2024	Exercise		4,507,699	1953.56	132,392	2,743	3,393	650			3,393						0001
Purchased Call/SPX/SPXF0029G	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	01/09/2023	01/05/2024	01/09/2024	Exercise		2,794,000	100	39,116		39,141				422		25				0001
Purchased Call/SPX/SPXF00A5I	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	03/06/2023	03/04/2024	03/06/2024	Exercise		2,306,000	100	38,280		101,584				(21,131)		63,304				0001
Purchased Call/SPX/SPXF00ESU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	04/04/2023	04/01/2024	04/03/2024	Exercise		1,372,000	100	18,659		36,012				8,338		17,353				0001
Purchased Call/SPX/SPXF00RST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/20/2023	06/18/2024	06/21/2024	Expire		2,622,000	100	25,958						22,737		(25,958)				0001
Purchased Call/SPX/SPXF00SSJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/26/2023	06/21/2024	06/25/2024	Expire		1,330,000	100	20,216						16,296		(20,216)				0001
Purchased Call/SPX/SPXF00SST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/29/2023	06/28/2024	07/02/2024	Expire		1,209,000	100	14,871						14,871		(14,871)				0001
Purchased Call/SPX/SPXF00TSM	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	07/05/2023	07/01/2024	07/03/2024	Expire		1,369,000	100	15,607						15,544		(15,607)				0001
Purchased Call/SPX/SPXF00TSN	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	07/05/2023	07/02/2024	07/05/2024	Exercise		1,894,000	100	23,486		3,458				10,902		(20,027)				0001
Purchased Call/SPX/SPXF00USA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	07/10/2023	07/08/2024	07/10/2024	Exercise		2,183,000	100	35,365		116,650				830		81,286				0001
Purchased Call/SPX/SPXF00XSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	07/26/2023	07/25/2024	07/29/2024	Expire		1,007,000	100	14,098						14,037		(14,098)				0001
Purchased Call/SPX/SPXG004SC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	08/28/2023	08/27/2024	08/29/2024	Expire		1,386,000	100	15,939						14,313		(15,939)				0001
Purchased Call/SPX/SPXG00CSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	10/03/2023	10/01/2024	10/03/2024	Exercise		1,916,000	100	18,585		57,721	57,721			27,256						0001
Purchased Call/SPX/SPXG00RS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	12/07/2023	12/06/2024	12/10/2024	Exercise		2,530,000	100	31,119		92,850	87,161			54,043		(5,689)				0001
Purchased Call/UIB/UIB000DS3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/25/2024	06/24/2025	06/27/2024	Exercise		4,063,727	537.7	106,801	936	1,626	690			1,626						0001
Purchased Call/UIB/UIB000ES7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/24/2024	07/23/2025	07/26/2024	Exercise		1,429,108	544.45	32,105	674	824	150			824						0001
Purchased Call/UIB/UIB000ESJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/31/2024	07/30/2025	08/02/2024	Exercise		1,327,080	546.31	39,081	744	627	(117)			627						0001
Purchased Call/UIB/UIB000ESV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/07/2024	08/07/2025	08/09/2024	Exercise		2,786,352	528	88,028	1,221	2,165	944			2,165						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB000F9B	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2024	08/15/2025	08/20/2024	Exercise		1,812,607	539.5	52,450	1,159	1,291	132			1,291						0001
Purchased Call/UIB/UIB000GM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2024	09/15/2025	09/17/2024	Exercise		1,250,997	543.66	23,642	6,569	6,884	315			6,884						0001
Purchased Call/UIB/UIB000HS0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2024	09/19/2025	09/24/2024	Exercise		2,842,203	547.16	74,900	4,370	4,707	338			4,707						0001
Purchased Call/SFC/SFC0613SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2024	08/28/2024	Exercise		1,569,662	384.11	65,809		437,334	383,386			437,334		(53,948)				0001
Purchased Call/SFC/SFC0613SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2023	10/25/2024	06/21/2024	Exercise		2,716,525	374.99	141,416		843,136	725,728			843,136		(117,408)				0001
Purchased Call/SFC/SFC0613SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2023	10/30/2024	05/01/2024	Exercise		3,987,107	378.68	202,529		1,168,330	999,018			1,168,330		(169,312)				0001
Purchased Call/SFC/SFC0613SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/01/2024	11/05/2024	Exercise		669,811	389.38	34,455		155,265	126,011			155,265		(29,255)				0001
Purchased Call/SFC/SFC0613ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/06/2023	11/01/2024	11/05/2024	Exercise		1,093,112	392.83	52,016		241,563	197,333			241,563		(44,229)				0001
Purchased Call/SFC/SFC0614SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/15/2023	11/14/2024	11/18/2024	Exercise		1,638,016	403.19	79,813		371,203	301,099			371,203		(70,105)				0001
Purchased Call/SFC/SFC0614SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/16/2023	11/15/2024	11/19/2024	Exercise		1,117,631	404.05	53,677		232,073	184,598			232,073		(47,475)				0001
Purchased Call/SFC/SFC0614SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/22/2024	11/26/2024	Exercise		495,235	408.36	23,089		105,642	84,510			105,642		(21,132)				0001
Purchased Call/SFC/SFC0614SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/30/2023	11/29/2024	03/12/2024	Exercise		2,122,097	407.46	94,593	6,887	461,342	366,769			461,342		(94,573)				0001
Purchased Call/SFC/SFC0614SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/01/2023	11/29/2024	12/03/2024	Exercise		1,120,733	409.3	55,590		253,199	201,627			253,199		(51,572)				0001
Purchased Call/SFC/SFC0615S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/04/2023	11/29/2024	12/03/2024	Exercise		962,584	412.54	41,567		208,201	169,588			208,201		(38,613)				0001
Purchased Call/SFC/SFC0615S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2023	12/02/2024	12/04/2024	Exercise		104,385	412.54	4,722		22,765	18,321			22,765		(4,444)				0001
Purchased Call/SFC/SFC0615SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/12/2023	12/10/2024	12/12/2024	Exercise		804,195	413.16	43,692		167,395	125,759			167,395		(41,636)				0001
Purchased Call/SFC/SFC0615SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/12/2023	12/11/2024	02/29/2024	Exercise		3,481,756	414.79	192,766		743,462	559,498			743,462		(183,964)				0001
Purchased Call/SPX/SPX8152SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/27/2023	02/23/2024	02/27/2024	Exercise		1,312,677	32817	35,175		65,640				(29,459)			30,465			0001
Purchased Call/SPX/SPX8155SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	05/15/2023	05/14/2024	05/16/2024	Exercise		1,498,528	33301	40,820		74,925				(31,194)			34,105			0001
Purchased Call/SPX/SPX8157SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/17/2023	07/16/2024	07/18/2024	Exercise		1,552,906	34509	42,352		77,625				(23,742)			35,273			0001
Purchased Call/SPX/SPX8158S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/31/2023	07/30/2024	08/01/2024	Exercise		1,489,290	35459	40,614		74,466				(8,482)			33,852			0001
Purchased Call/SPX/SPX8158SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/21/2023	08/20/2024	08/22/2024	Exercise		1,724,975	34499	47,609		86,249				(24,840)			38,640			0001
Purchased Call/SPX/SPX8158SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/01/2023	08/30/2024	09/04/2024	Exercise		1,562,486	34722	43,673		78,120				(19,954)			34,447			0001
Purchased Call/SPX/SPX815AS1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/30/2023	10/29/2024	10/31/2024	Exercise		2,301,649	32418	69,801		115,020	109,636			14,910		(5,384)				0001
Purchased Call/SPX/SPXK138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/23/2024	12/26/2024	Exercise		1,084,193	37386	30,920		54,201	47,092			30,936		(7,109)				0001
Purchased Call/SPX/SPXG004SA	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/28/2023	08/27/2024	08/29/2024	Exercise		1,081,000	100	18,701		35,126				(2,869)			16,424			0001
Purchased Call/SPX/SPXG007S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/11/2023	09/10/2024	09/12/2024	Exercise		1,559,000	100	28,062		52,622				(1,004)			24,560			0001
Purchased Call/SBC/SBC017BS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/07/2022	09/04/2024	09/06/2024	Exercise		796,543	230.58	24,545		57,364	48,866			57,364		(8,498)				0001
Purchased Call/UIB/UIB000HSC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2024	09/29/2025	10/01/2024	Exercise		2,795,655	550.47	53,588	14,302	13,702	(600)			13,702						0001
Purchased Call/UIB/UIB0001S3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/11/2024	10/13/2025	10/16/2024	Exercise		836,401	546.45	11,552	6,477	6,461	(17)			6,461						0001

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Purchased Call/UIB/UIB000ISN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2024	10/22/2025	10/25/2024	Exercise		2,941,382	543.38	60,216	9,498	14,964	5,466			14,964						0001
Purchased Call/UIB/UIB00DJSH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/15/2024	11/14/2025	11/19/2024	Exercise		4,405,049	552.76	122,972	3,667	4,255	588			4,255						0001
Purchased Call/SFC/SFC00615SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/21/2023	12/20/2024	01/04/2024	Exercise		1,693,433	425.69	89,870		193,822	105,115			193,822		(88,707)				0001
Purchased Call/SFC/SFC00616SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2024	01/03/2025	01/09/2024	Exercise		3,580,224	421.48	180,803	5,423	12,747	7,323			12,747						0001
Purchased Call/SFC/SFC00616SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2025	01/12/2024	Exercise		4,636,103	427.54	225,051	2,834	7,834	5,001			7,834						0001
Purchased Call/SFC/SFC00616SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2025	01/19/2024	Exercise		5,208,724	427.88	237,885	4,567	12,435	7,868			12,435						0001
Purchased Call/SPX/SPX1407S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	02/07/2023	02/07/2024	02/09/2024	Exercise		2,627,000	4164	81,962		136,604				(51,628)			54,642			0001
Purchased Call/SPX/SPX8156S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJBGJWY9TBXKCSX06	06/26/2023	06/25/2024	06/27/2024	Exercise		2,332,000	4328.82	68,328		107,272				(21,569)			38,944			0001
Purchased Call/SPX/SPX8216SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	01/23/2023	01/22/2024	01/24/2024	Exercise		2,070,000	4019.81	65,826		111,780				(45,250)			45,954			0001
Purchased Call/SPX/SPX821HS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2024	Exercise		1,869,000	4016.95	59,621		100,926				(40,577)			41,305			0001
Purchased Call/SPX/SPX821HS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	01/25/2023	01/25/2024	01/29/2024	Exercise		2,216,000	4016.22	70,690		119,664				(48,013)			48,974			0001
Purchased Call/SPX/SPX821PSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	05/10/2023	05/10/2024	05/14/2024	Exercise		1,693,000	4137.64	46,050		74,492				(21,994)			28,442			0001
Purchased Call/SPX/SPX821SS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	05/25/2023	05/28/2024	05/30/2024	Exercise		1,046,000	4151.28	29,393		46,547				(12,555)			17,154			0001
Purchased Call/SPX/SPX821USS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise		2,032,000	4388.71	58,115		91,440				(16,653)			33,325			0001
Purchased Call/SPX/SPX8211YSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2024	07/17/2024	Exercise		1,418,000	4522.79	36,017		55,302				(5,848)			19,285			0001
Purchased Call/SPX/SPX9210SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Exercise		2,727,000	4567.46	79,083		122,715				(9,921)			43,632			0001
Purchased Call/SPX/SPX9212SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	08/08/2024	Exercise		1,637,000	4518.44	44,199		68,754				(7,396)			24,555			0001
Purchased Call/SPX/SPX9213GS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	11/20/2023	11/20/2024	11/22/2024	Exercise		1,565,000	4547.38	43,977		70,425	64,384			26,481		(6,041)				0001
Purchased Call/SPX/SPXA05JSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/05/2024	Exercise		2,548,000	3951.39	86,377		146,510				(56,234)			60,133			0001
Purchased Call/SPX/SPXA05JSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2024	Exercise		1,402,000	4048.42	41,499		69,399				(25,417)			27,900			0001
Purchased Call/SPX/SPXA05NS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	04/01/2024	Exercise		1,378,000	3971.27	40,238		67,522				(24,298)			27,284			0001
Purchased Call/SPX/SPXA05QS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/17/2023	04/16/2024	04/18/2024	Exercise		1,707,000	4151.32	52,917		87,057				(27,181)			34,140			0001
Purchased Call/SPX/SPXA05RSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Exercise		2,370,000	4055.99	67,782		110,205				(34,785)			42,423			0001
Purchased Call/SPX/SPXA05RSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/01/2023	04/29/2024	05/01/2024	Exercise		3,260,000	4167.87	98,778		159,740				(46,571)			60,962			0001
Purchased Call/SPX/SPXA05TS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/10/2023	05/10/2024	05/14/2024	Exercise		2,317,000	4137.64	72,059		118,167				(35,119)			46,108			0001
Purchased Call/SBC/SBC017BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2022	10/01/2024	10/03/2024	Exercise		342,730	225.82	13,614		33,775	28,637			33,775		(5,138)				0001
Purchased Call/AIG/AIG0006SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP615ZYZBEU3UXPYFY54	08/24/2023	08/22/2025	12/11/2024	Exercise		24,807	1830.77	29,426		2,267	1,568			2,267						0001
Purchased Call/AIG/AIG0001SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP615ZYZBEU3UXPYFY54	09/05/2023	08/29/2025	01/05/2024	Exercise		89,697	1846.75	59,800		4,870	2,257			4,870						0001
Purchased Call/AIG/AIG0001SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP615ZYZBEU3UXPYFY54	09/07/2023	09/05/2025	09/27/2024	Exercise		514,406	1830.17	63,724		47,304	31,194			47,304						0001
Purchased Call/UIB/UIB000KSF	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/26/2024	11/25/2025	11/29/2024	Exercise		3,561,896	557.99	101,688	1,736	1,738	2			1,738						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB000K9J	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2024	12/04/2025	12/06/2024	Exercise		4,056,500	558.67	114,137	1,767	1,595	(171)			1,595						0001
Purchased Call/UIB/UIB000LSN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/19/2024	12/19/2025	12/23/2024	Exercise		3,179,252	538.44	85,509	4,718	5,422	704			5,422						0001
Purchased Call/UIB/UIB000080	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2023	08/18/2025	06/26/2024	Exercise		40,894	525.08	21,234		1,723	427			1,723						0001
Purchased Call/SFC/SFC06178S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/24/2024	01/23/2025	01/26/2024	Exercise		2,059,190	437.16	86,254	6,690	8,756	2,066			8,756						0001
Purchased Call/SFC/SFC06178B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/29/2024	01/24/2025	01/31/2024	Exercise		3,272,844	439.74	151,907	8,540	12,604	4,064			12,604						0001
Purchased Call/SFC/SFC06179P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2025	02/09/2024	Exercise		3,167,020	442.73	150,633	7,427	11,617	4,190			11,617						0001
Purchased Call/SFC/SFC0617ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/09/2024	02/07/2025	02/13/2024	Exercise		2,508,501	446.98	121,476	2,833	4,624	1,792			4,624						0001
Purchased Call/SPX/SPXA05UBS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2024	Exercise		3,472,000	4192.63	106,243		170,128				(44,993)			63,885			0001
Purchased Call/SPX/SPXA05VSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/30/2023	05/29/2024	05/31/2024	Exercise		3,277,000	4205.52	104,536		167,127				(42,755)			62,591			0001
Purchased Call/SPX/SPXA05VSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/31/2023	05/31/2024	06/04/2024	Exercise		2,782,000	4179.83	88,468		141,882				(37,201)			53,414			0001
Purchased Call/SPX/SPXC17DSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/13/2024	05/15/2024	Exercise		2,999,000	4136.28	92,369		149,950				(44,289)			57,581			0001
Purchased Call/SPX/SPXC17NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/15/2024	11/19/2024	Exercise		1,655,000	4502.88	25,653		39,720	36,549			13,512		(3,171)				0001
Purchased Call/SPX/SPXF00TSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	07/03/2023	07/02/2024	07/05/2024	Exercise		3,327,000	4455.59	98,147		153,042				(21,934)			54,896			0001
Purchased Call/SPX/SPXF00TSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	07/03/2023	07/03/2024	07/08/2024	Exercise		1,491,000	4455.59	41,301		64,113				(9,183)			22,812			0001
Purchased Call/SPX/SPXG002S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	08/15/2023	08/15/2024	08/19/2024	Exercise		1,760,000	4437.86	44,880		70,400				(10,201)			25,520			0001
Purchased Call/SPX/SPXG00US2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	12/21/2023	12/23/2024	12/26/2024	Exercise		1,524,000	4746.75	45,568		74,676	64,257			38,948		(10,419)				0001
Purchased Call/AIG/AIG0002S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/19/2025	04/08/2024	Exercise		72,279	1825.23	74,361		4,896	2,714			4,896						0001
Purchased Call/AIG/AIG0002SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/03/2025	12/20/2024	Exercise		23,780	1757.59	60,461		2,369	1,540			2,369						0001
Purchased Call/AIG/AIG0003S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2025	06/06/2024	Exercise		136,589	1781.75	157,598		14,182	9,680			14,182						0001
Purchased Call/SFC/SFC0618SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2024	03/06/2025	03/11/2024	Exercise		2,458,835	452.51	117,975	5,501	8,055	2,554			8,055						0001
Purchased Call/SFC/SFC0618SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/11/2024	03/07/2025	03/13/2024	Exercise		2,942,967	454.69	135,760	2,567	5,366	2,799			5,366						0001
Purchased Call/SFC/SFC0619SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2025	04/01/2024	Exercise		3,581,794	464.97	167,070	2,469	2,619	150			2,619						0001
Purchased Call/SFC/SFC0619SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/02/2024	04/01/2025	04/04/2024	Exercise		4,255,032	463.97	174,229	2,913	2,123	(791)			2,123						0001
Purchased Call/SFC/SFC061ASA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2025	04/15/2024	Exercise		1,883,312	453.82	87,009	2,818	2,163	(655)			2,163						0001
Purchased Call/SFC/SFC061ASC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2024	04/11/2025	04/16/2024	Exercise		3,351,249	456.64	127,593	4,311	7,833	3,521			7,833						0001
Purchased Call/UIB/UIB0001SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/19/2023	09/18/2025	05/02/2024	Exercise		116,139	526.28	48,303		2,755	762			2,755						0001
Purchased Call/UIB/UIB0003S0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/17/2023	10/16/2025	10/24/2024	Exercise		69,362	515.97	113,708		4,163	1,696			4,163						0001
Purchased Call/UIB/UIB0003SX	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2023	11/06/2025	05/16/2024	Exercise		127,026	512.22	131,545		8,799	4,587			8,799						0001
Purchased Call/SBC/SBC017CSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/07/2022	11/04/2024	06/13/2024	Exercise		1,786,983	227.52	61,568		117,212	91,037			117,212		(26,175)				0001
Purchased Call/SBC/SBC017CSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2022	11/08/2024	11/13/2024	Exercise		2,214,920	226.92	93,604		183,225	142,888			183,225		(40,338)				0001

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Purchased Call/SPX/SPXH13VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	01/10/2024	Exercise		1,823,000	3892.09	39,377		68,363				(28,824)			28,986			0001
Purchased Call/SPX/SPXI13BSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	04/01/2024	04/03/2024	Exercise		3,153,000	4027.81	93,644		157,650				(56,159)			64,006			0001
Purchased Call/SPX/SPXI13F6E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise		3,733,000	4091.95	105,271		173,585				(57,100)			68,314			0001
Purchased Call/SPX/SPXI131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise		1,704,000	4137.04	53,506		86,904				(26,425)			33,398			0001
Purchased Call/SPX/SPXI13NSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	05/16/2024	Exercise		1,694,000	4136.28	47,432		76,230				(21,959)			28,798			0001
Purchased Call/SPX/SPXI130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise		1,642,000	4115.24	44,991		71,427				(19,863)			26,436			0001
Purchased Call/SPX/SPXI13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise		2,059,000	4365.69	60,123		94,714				(18,082)			34,591			0001
Purchased Call/SPX/SPXI13ZSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	07/01/2024	07/03/2024	Exercise		1,648,000	4396.44	49,110		76,632				(12,936)			27,522			0001
Purchased Call/SPX/SPXJ13NSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/07/2024	10/09/2024	Exercise		2,053,000	4258.19	55,636		92,385	91,465			18,206		(920)				0001
Purchased Call/SPX/SPXJ13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/18/2024	11/20/2024	Exercise		1,671,000	4547.38	45,451		72,689	66,662			27,208		(6,027)				0001
Purchased Call/SPX/SPXJ13ZSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		2,324,000	4556.62	46,015		72,044	65,416			27,175		(6,628)				0001
Purchased Call/SPX/SPXK130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/25/2024	11/27/2024	Exercise		2,050,000	4550.43	48,175		75,850	68,531			29,186		(7,319)				0001
Purchased Call/SPX/SPXK130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	12/02/2024	Exercise		3,013,000	4550.43	84,665		135,585	122,327			53,274		(13,258)				0001
Purchased Call/SPX/SPXK133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/11/2024	Exercise		1,202,000	4604.37	18,391		28,247	24,751			11,944		(3,496)				0001
Purchased Call/SPX/SPXK135S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	12/18/2024	Exercise		1,508,000	4719.19	22,922		35,438	30,639			17,000		(4,799)				0001
Purchased Call/SPX/SPXK135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/17/2024	12/19/2024	Exercise		1,554,000	4740.56	33,566		52,836	45,716			26,386		(7,120)				0001
Purchased Call/SPX/SPXK137SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/26/2024	Exercise		1,809,000	4754.63	27,135		42,512	36,290			21,504		(6,222)				0001
Purchased Call/AIG/AIG00048H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/14/2025	12/02/2024	Exercise		35,047	1800.03	82,759		3,536	2,325			3,536						0001
Purchased Call/AIG/AIG00048L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/14/2025	08/26/2024	Exercise		27,169	1799.28	99,560		2,401	1,431			2,401						0001
Purchased Call/AIG/AIG00056A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/04/2025	04/12/2024	Exercise		317,376	1822.85	118,066		14,509	6,797			14,509						0001
Purchased Call/UIB/UIB0005SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/11/2023	12/08/2025	08/29/2024	Exercise		34,917	520.45	92,701		1,960	621			1,960						0001
Purchased Call/UIB/UIB0005SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/19/2023	12/17/2025	02/22/2024	Exercise		97,909	529.04	98,748		4,039	93			4,039						0001
Purchased Call/UIB/UIB0005SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/20/2023	12/19/2025	09/06/2024	Exercise		32,214	531.49	45,132		1,300	164			1,300						0001
Purchased Call/UIB/UIB0006S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/28/2023	12/26/2025	02/06/2024	Exercise		1,072,061	532.3	84,794		10,036	(3)			10,036						0001
Purchased Call/UIB/UIB0006SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/05/2024	01/02/2026	01/09/2024	Exercise		3,778,152	523.31	129,332	8,188	8,539	351			8,539		(6,797)				0001
Purchased Call/UIB/UIB0006SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/08/2024	01/05/2026	01/10/2024	Exercise		1,154,010	523.2	39,237	1,987	1,651	(336)			1,651						0001
Purchased Call/UIB/UIB0006SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/10/2024	01/09/2026	01/12/2024	Exercise		3,277,083	522	112,182	5,750	6,719	969			6,719						0001
Purchased Call/UIB/UIB0006SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/12/2024	01/09/2026	01/17/2024	Exercise		3,525,216	522.65	101,124	15,872	14,955	(917)			14,955						0001
Purchased Call/SBC/SBC017ES6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/03/2025	01/30/2024	Exercise		110,648	227.89	43,076		6,429	4,326			6,429						0001
Purchased Call/SBC/SBC017ESK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/20/2023	01/17/2025	04/19/2024	Exercise		87,810	229.89	64,763		4,064	2,359			4,064						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC017E9N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2023	01/24/2025	04/19/2024	Exercise		117,627	231.62	71,363		5,294	3,107			5,294						0001
Purchased Call/SFC/SFC061ASG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/16/2024	04/15/2025	04/18/2024	Exercise		7,012,913	447.31	311,515	8,001	12,966	4,965			12,966						0001
Purchased Call/SFC/SFC061ASW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2024	04/25/2025	04/30/2024	Exercise		3,431,896	443.87	160,583	5,833	8,974	3,141			8,974						0001
Purchased Call/SFC/SFC061BSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/15/2024	05/14/2025	05/17/2024	Exercise		3,895,938	455.05	204,043	3,006	3,363	357			3,363						0001
Purchased Call/SFC/SFC061BSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/23/2024	05/22/2025	05/28/2024	Exercise		4,374,327	459.07	185,203	2,193	4,219	2,025			4,219						0001
Purchased Call/SPX/SPX821FS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	01/04/2024	Exercise		3,557,000	100	81,455		133,388				(51,813)			51,932			0001
Purchased Call/SPX/SPX821FS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2024	Exercise		412,000	100	8,611		14,008				(5,381)			5,397			0001
Purchased Call/SPX/SPX821FSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2023	01/10/2024	01/12/2024	Exercise		369,000	100	8,266		13,100				(4,795)			4,834			0001
Purchased Call/SPX/SPX9212SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/05/2024	08/07/2024	Exercise		396,000	100	9,227		13,068				(1,084)			3,841			0001
Purchased Call/SPX/SPX921DSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/29/2024	12/03/2024	Exercise		678,000	100	19,526		28,137	24,981			10,541		(3,156)				0001
Purchased Call/SPX/SPX921DSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/30/2023	12/02/2024	12/04/2024	Exercise		881,000	100	25,813		37,443	33,046			14,364		(4,397)				0001
Purchased Call/AIG/AIG0006SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/08/2026	01/11/2024	Exercise		2,907,247	1858.2	96,039	4,581	5,730	1,149			5,730						0001
Purchased Call/AIG/AIG0006SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	01/09/2026	01/16/2024	Exercise		4,222,842	1852.4	156,567	4,627	6,186	1,559			6,186						0001
Purchased Call/AIG/AIG0006SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/09/2026	01/17/2024	Exercise		4,145,893	1853.12	124,242	16,868	18,842	1,975			18,842						0001
Purchased Call/SBC/SBC017GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2023	04/17/2025	07/22/2024	Exercise		51,066	232.23	142,501		3,298	2,152			3,298						0001
Purchased Call/AIG/AIG0007SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/07/2024	02/06/2026	02/09/2024	Exercise		2,971,081	1869.91	110,110	3,162	3,138	(24)			3,138						0001
Purchased Call/UIB/UIB0006SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/17/2024	01/16/2026	01/19/2024	Exercise		5,689,724	518.63	205,301	4,522	6,009	1,487			6,009						0001
Purchased Call/UIB/UIB0006SW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/18/2024	01/16/2026	01/22/2024	Exercise		3,732,981	516.46	134,367	6,640	8,437	1,797			8,437						0001
Purchased Call/UIB/UIB0006SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/19/2024	01/16/2026	01/23/2024	Exercise		2,209,668	516.62	82,095	4,502	5,073	572			5,073						0001
Purchased Call/UIB/UIB0007SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/31/2024	01/30/2026	02/02/2024	Exercise		3,513,551	524.89	124,241	3,007	4,566	1,559			4,566						0001
Purchased Call/UIB/UIB0007SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/02/2024	01/30/2026	02/06/2024	Exercise		2,666,813	525.54	92,880	2,959	3,819	860			3,819						0001
Purchased Call/UIB/UIB0007SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/07/2024	02/06/2026	02/09/2024	Exercise		3,014,464	522.27	105,480	7,079	6,992	(87)			6,992						0001
Purchased Call/SFC/SFC061CSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2025	06/17/2024	Exercise		3,024,872	467.28	135,704	5,563	5,578	15			5,578						0001
Purchased Call/SFC/SFC061DSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2024	06/27/2025	07/02/2024	Exercise		4,080,939	471.6	174,101	10,273	13,651	3,378			13,651						0001
Purchased Call/SFC/SFC061DSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/15/2024	07/11/2025	07/17/2024	Exercise		5,268,594	491.11	236,686	8,494	8,785	291			8,785						0001
Purchased Call/SPX/SPXF004SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	01/30/2023	01/29/2024	01/31/2024	Exercise		1,871,000	100	52,762		80,453				(27,043)			27,691			0001
Purchased Call/SPX/SPXF005SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	02/08/2023	02/08/2024	02/12/2024	Exercise		2,451,000	100	63,236		95,589				(30,596)			32,353			0001
Purchased Call/SPX/SPXF00ASL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/06/2023	03/05/2024	03/07/2024	Exercise		392,000	100	10,858		16,856				(5,484)			5,998			0001
Purchased Call/SPX/SPXF00CSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/20/2023	03/18/2024	03/20/2024	Exercise		804,000	100	22,190		34,170				(10,889)			11,980			0001
Purchased Call/SPX/SPXF00CSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/20/2023	03/19/2024	03/21/2024	Exercise		651,000	100	18,228		27,993				(8,851)			9,765			0001

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Purchased Call/SPX/SPXF00E9P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/03/2023	04/02/2024	04/04/2024	Exercise		1,271,000	100	36,605		55,924				(16,637)			19,319			0001
Purchased Call/SPX/SPXF00E9H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/04/2023	04/04/2024	04/08/2024	Exercise		825,000	100	22,523		34,238				(10,077)			11,715			0001
Purchased Call/SPX/SPXF00F9G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/05/2023	04/05/2024	04/09/2024	Exercise		863,000	100	23,474		35,815				(10,628)			12,341			0001
Purchased Call/SPX/SPXF00JSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/08/2023	05/08/2024	05/10/2024	Exercise		810,000	100	21,870		33,210				(9,046)			11,340			0001
Purchased Call/SPX/SPXF00KSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/15/2023	05/13/2024	05/15/2024	Exercise		813,000	100	23,089		34,553				(8,997)			11,463			0001
Purchased Call/SPX/SPXF00M8F	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/25/2023	05/28/2024	05/30/2024	Exercise		1,312,000	100	35,030		51,168				(11,979)			16,138			0001
Purchased Call/SPX/SPXF00XSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/25/2023	07/25/2024	07/29/2024	Exercise		693,000	100	17,464		24,948				(2,111)			7,484			0001
Purchased Call/SPX/SPXF00YSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/31/2023	07/31/2024	08/02/2024	Exercise		990,000	100	26,136		37,125				(2,581)			10,989			0001
Purchased Call/SPX/SPXG004SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/28/2023	08/28/2024	08/30/2024	Exercise		832,000	100	19,968		29,120				(3,783)			9,152			0001
Purchased Call/SPX/SPXG005ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/05/2023	09/05/2024	09/09/2024	Exercise		588,000	100	14,112		20,580				(2,225)			6,468			0001
Purchased Call/SPX/SPXG00ESS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/09/2023	10/08/2024	10/10/2024	Exercise		1,071,000	100	19,921		29,988	29,604			5,633		(384)				0001
Purchased Call/SPX/SPXG00JSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/06/2023	11/04/2024	11/06/2024	Exercise		252,000	100	4,889		7,308	6,849			1,867		(459)				0001
Purchased Call/SPX/SPXG00JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/06/2023	11/05/2024	11/07/2024	Exercise		1,007,000	100	26,182		39,273	36,749			10,115		(2,524)				0001
Purchased Call/SPX/SPXG00KS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/07/2023	11/07/2024	11/12/2024	Exercise		297,000	100	8,375		12,474	11,623			3,311		(851)				0001
Purchased Call/SPX/SPXG00QSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/04/2023	12/03/2024	12/05/2024	Exercise		722,000	100	20,288		29,602	26,081			11,206		(3,521)				0001
Purchased Call/SPX/SPXG00RSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/08/2023	12/09/2024	12/11/2024	Exercise		1,093,000	100	20,439		30,058	26,172			12,069		(3,885)				0001
Purchased Call/AIG/AIG0008S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/13/2024	02/12/2026	02/15/2024	Exercise		5,920,733	1885.89	191,802	1,876	3,544	1,669			3,544						0001
Purchased Call/AIG/AIG0008SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/16/2024	02/13/2026	02/21/2024	Exercise		2,031,722	1888.2	71,334	894	1,685	791			1,685						0001
Purchased Call/AIG/AIG0008SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/27/2024	02/26/2026	02/29/2024	Exercise		5,831,338	1895.92	208,190	6,130	8,082	1,952			8,082						0001
Purchased Call/AIG/AIG0008SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/29/2024	02/27/2026	03/04/2024	Exercise		2,848,059	1892.7	108,177	2,289	2,237	(52)			2,237						0001
Purchased Call/AIG/AIG0008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/01/2024	02/27/2026	03/05/2024	Exercise		4,762,488	1900.04	149,661	21,543	23,148	1,605			23,148						0001
Purchased Call/UIB/UIB0008SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/04/2024	02/27/2026	03/06/2024	Exercise		3,482,706	530.16	66,162	36,392	40,686	4,294			40,686						0001
Purchased Call/UIB/UIB0008SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/05/2024	03/04/2026	03/07/2024	Exercise		3,347,101	530.86	122,602	2,853	3,479	626			3,479						0001
Purchased Call/UIB/UIB0009SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/19/2024	03/18/2026	03/21/2024	Exercise		3,312,748	539.07	103,733	13,414	13,879	464			13,879						0001
Purchased Call/UIB/UIB0009SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/21/2024	03/20/2026	03/25/2024	Exercise		1,397,749	542.24	38,098	8,783	8,984	200			8,984						0001
Purchased Call/UIB/UIB0009SM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/26/2024	03/25/2026	03/28/2024	Exercise		4,504,853	542.21	168,381	3,186	2,749	(437)			2,749						0001
Purchased Call/UIB/UIB0009SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/01/2024	03/27/2026	04/03/2024	Exercise		2,099,194	546.74	75,922	1,197	845	(352)			845						0001
Purchased Call/SPX/SPXG00SS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/11/2023	12/09/2024	12/11/2024	Exercise		487,000	100	9,935		14,610	12,716			5,960		(1,894)				0001
Purchased Call/SPX/SPXG00USE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/22/2023	12/23/2024	12/26/2024	Exercise		1,401,000	100	25,218		37,127	31,344			18,031		(5,782)				0001
Purchased Call/SPX/SPXG00USN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/26/2023	12/24/2024	12/27/2024	Exercise		1,115,000	100	30,328		44,600	37,563			22,120		(7,037)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG00US0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/26/2023	12/26/2024	12/30/2024	Exercise		1,108,000	100	30,913		45,428	38,124			22,664		(7,304)				0001
Purchased Call/SPX/SPXI13KSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/01/2023	04/29/2024	05/01/2024	Exercise		485,000	100	14,211		20,855				(5,299)			6,645			0001
Purchased Call/SPX/SPXI13KSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/01/2023	05/01/2024	05/03/2024	Exercise		1,605,000	100	46,545		68,213				(17,153)			21,668			0001
Purchased Call/SPX/SPXI13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/30/2023	05/28/2024	05/30/2024	Exercise		740,000	100	21,682		31,450				(7,077)			9,768			0001
Purchased Call/SPX/SPXI13WSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/20/2023	06/18/2024	06/21/2024	Exercise		1,265,000	100	33,396		48,070				(8,204)			14,674			0001
Purchased Call/SPX/SPXI13WSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/20/2023	06/20/2024	06/24/2024	Exercise		2,030,000	100	54,201		78,155				(13,378)			23,954			0001
Purchased Call/SPX/SPXI13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/26/2023	06/24/2024	06/26/2024	Exercise		510,000	100	13,056		18,615				(3,272)			5,559			0001
Purchased Call/SPX/SPXJ130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/03/2023	07/02/2024	07/05/2024	Exercise		1,049,000	100	27,589		38,813				(5,018)			11,224			0001
Purchased Call/SPX/SPXJ133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/17/2023	07/17/2024	07/19/2024	Exercise		1,008,000	100	27,418		38,304				(3,662)			10,886			0001
Purchased Call/SPX/SPXJ13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/24/2023	08/26/2024	08/28/2024	Exercise		444,000	100	11,189		16,206				(2,352)			5,017			0001
Purchased Call/SPX/SPXJ131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/11/2023	09/10/2024	09/12/2024	Exercise		646,000	100	15,633		22,610				(2,452)			6,977			0001
Purchased Call/SPX/SPXJ131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/11/2023	09/11/2024	09/13/2024	Exercise		597,000	100	14,030		20,298				(2,197)			6,269			0001
Purchased Call/SPX/SPXJ13NSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/05/2023	10/07/2024	10/09/2024	Exercise		428,000	100	11,256		17,120	16,934			2,859		(186)				0001
Purchased Call/AIG/AIG0009SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/13/2026	03/19/2024	Exercise		1,517,219	1908.62	47,603	4,172	4,096	(76)			4,096						0001
Purchased Call/AIG/AIG000ASL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/15/2024	04/10/2026	04/17/2024	Exercise		1,844,918	1891.04	57,134	4,682	7,980	3,298			7,980						0001
Purchased Call/AIG/AIG000BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2026	05/06/2024	Exercise		1,514,777	1864.18	62,304	1,045	1,550	505			1,550						0001
Purchased Call/SBC/SBC017HS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/10/2023	05/09/2025	07/05/2024	Exercise		113,017	231.54	65,445		7,328	4,606			7,328						0001
Purchased Call/SBC/SBC017HS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2023	05/15/2025	05/14/2024	Exercise		106,256	232.12	155,387		5,808	3,315			5,808						0001
Purchased Call/SBC/SBC017HSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2023	05/29/2025	03/19/2024	Exercise		121,166	233.01	27,859		6,141	3,299			6,141						0001
Purchased Call/AIG/AIG000CSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/12/2024	06/11/2026	06/14/2024	Exercise		1,540,448	1913.98	64,990	1,209	1,401	192			1,401						0001
Purchased Call/AIG/AIG000DSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/10/2024	07/09/2026	07/12/2024	Exercise		2,020,834	1950.33	82,208	991	1,201	210			1,201						0001
Purchased Call/AIG/AIG000ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2024	07/10/2026	07/16/2024	Exercise		2,672,195	1968.12	98,957	5,534	4,732	(802)			4,732						0001
Purchased Call/AIG/AIG000ESK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/25/2024	07/24/2026	07/29/2024	Exercise		1,780,946	1945.73	65,909	1,259	1,748	490			1,748						0001
Purchased Call/SPX/SPXJ13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/13/2023	11/13/2024	11/15/2024	Exercise		803,000	100	21,842		31,719	29,138			9,124		(2,580)				0001
Purchased Call/SPX/SPXK134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/13/2023	12/13/2024	12/17/2024	Exercise		969,000	100	25,679		37,307	32,157			16,358		(5,150)				0001
Purchased Call/SPX/SPX150XSS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	01/13/2023	01/12/2024	01/17/2024	Exercise		10,051,000	3999.09	12,462		20,100				(7,553)			7,638			0001
Purchased Call/SPX/SPX150XSU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	01/13/2023	01/12/2024	01/17/2024	Exercise		3,999,000	3999.09	9,680		16,000				(6,250)			6,320			0001
Purchased Call/SPX/SPX150ZS5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	02/02/2023	02/02/2024	02/06/2024	Exercise		2,319,000	4179.76	5,058		7,888				(2,701)			2,830			0001
Purchased Call/SFC/SFC0061ESK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/30/2024	07/29/2025	08/01/2024	Exercise		6,325,134	477.91	278,714	6,611	7,946	1,335			7,946						0001
Purchased Call/SFC/SFC0061ESY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/07/2024	08/07/2025	08/09/2024	Exercise		4,777,660	470.38	239,483	3,370	3,738	368			3,738						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SFC/SFC0616GSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/06/2024	09/08/2025	09/10/2024	Exercise		1,216,300	473.08	42,782	7,922	8,588	666			8,588						0001
Purchased Call/SBC/SBC017IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2025	07/11/2024	Exercise		50,529	236.89	66,038		2,383	1,071			2,383						0001
Purchased Call/SBC/SBC017ISL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2023	07/11/2025	01/05/2024	Exercise		79,753	238.37	106,051		2,452	366			2,452						0001
Purchased Call/SBC/SBC017ISQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/15/2025	07/10/2024	Exercise		131,932	238.72	46,218		5,009	1,522			5,009						0001
Purchased Call/SBC/SBC017ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2023	07/17/2025	01/19/2024	Exercise		125,533	238.73	203,188		3,423	(46)			3,423						0001
Purchased Call/SBC/SBC017JS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2023	07/25/2025	03/29/2024	Exercise		247,808	240.43	214,795		8,006	1,378			8,006						0001
Purchased Call/SBC/SBC017JS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/30/2025	12/10/2024	Exercise		45,677	240.84	38,943		1,661	427			1,661						0001
Purchased Call/SBC/SBC017JS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2023	07/31/2025	10/18/2024	Exercise		50,007	240.88	84,935		1,551	220			1,551						0001
Purchased Call/SPX/SPX1502SL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/08/2023	02/08/2024	02/12/2024	Exercise		6,266,000	4117.86	8,145		12,530				(4,187)			4,386			0001
Purchased Call/SPX/SPX1502SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/08/2023	02/08/2024	02/12/2024	Exercise		1,745,000	4117.86	3,909		6,108				(2,097)			2,199			0001
Purchased Call/SPX/SPX2500S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/12/2024	02/14/2024	Exercise		6,302,000	4090.46	7,938		12,600				(4,454)			4,662			0001
Purchased Call/SPX/SPX2500S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/12/2024	02/14/2024	Exercise		3,060,000	4090.46	8,384		13,464				(4,844)			5,080			0001
Purchased Call/SPX/SPX2500SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/21/2023	02/21/2024	02/23/2024	Exercise		3,038,000	3997.34	11,126		18,240				(6,745)			7,114			0001
Purchased Call/SPX/SPX2500ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/22/2023	02/22/2024	02/26/2024	Exercise		2,271,000	3991.05	8,354		13,620				(4,979)			5,266			0001
Purchased Call/SPX/SPX2501SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/02/2023	03/01/2024	03/05/2024	Exercise		2,802,000	3981.35	9,688		15,960				(5,853)			6,272			0001
Purchased Call/SPX/SPX2502S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/14/2023	03/11/2024	03/13/2024	Exercise		2,722,421	3862	7,003		11,280				(4,005)			4,277			0001
Purchased Call/SPX/SPX2502SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/23/2023	03/22/2024	03/26/2024	Exercise		5,041,000	3948.72	6,149		10,080				(3,616)			3,931			0001
Purchased Call/SPX/SPX2502SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/23/2023	03/22/2024	03/26/2024	Exercise		3,752,000	3948.72	11,700		19,500				(7,151)			7,800			0001
Purchased Call/SPX/SPX2504SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/04/2023	05/03/2024	05/07/2024	Exercise		6,686,000	4061.22	8,156		13,370				(4,366)			5,214			0001
Purchased Call/SPX/SPX2504SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/05/2023	05/06/2024	05/08/2024	Exercise		4,825,000	4136.25	6,176		9,650				(2,754)			3,474			0001
Purchased Call/SPX/SPX2507S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/21/2023	07/19/2024	07/23/2024	Exercise		2,910,000	4536.34	6,635		9,894				(1,004)			3,259			0001
Purchased Call/SPX/SPXA05GST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	01/31/2024	Exercise		2,102,000	4070.56	7,182		11,550				(4,260)			4,368			0001
Purchased Call/SPX/SPXA05IS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2024	Exercise		3,115,000	4137.29	11,214		18,067				(6,450)			6,853			0001
Purchased Call/SPX/SPXA05NSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/30/2023	03/28/2024	04/01/2024	Exercise		3,658,000	4050.83	12,590		20,496				(6,928)			7,906			0001
Purchased Call/SPX/SPXA05OS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/08/2024	Exercise		3,379,000	4100.6	11,357		18,252				(5,859)			6,895			0001
Purchased Call/SPX/SPXA05PS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2024	Exercise		2,780,000	4109.11	10,397		16,680				(5,245)			6,283			0001
Purchased Call/SPX/SPXA05RSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Exercise		2,787,000	4055.99	6,238		9,748				(2,909)			3,509			0001
Purchased Call/SPX/SPXA05RS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Exercise		2,761,000	4055.99	10,378		16,560				(5,112)			6,182			0001
Purchased Call/SPX/SPXB050S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	07/16/2024	Exercise		1,807,000	4510.04	6,606		9,928				(1,080)			3,321			0001
Purchased Call/UIB/UIB000AS#	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/29/2024	04/24/2026	05/01/2024	Exercise		1,574,925	541.66	54,317	3,678	3,481	(197)			3,481						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/UIB/UIB000BSD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/09/2024	05/08/2026	05/13/2024	Exercise		1,142,643	542.53	39,856	3,069	2,502	(567)			2,502						0001
Purchased Call/UIB/UIB000BSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/14/2024	05/13/2026	05/16/2024	Exercise		2,687,013	543.56	91,577	5,628	5,204	(424)			5,204						0001
Purchased Call/UIB/UIB000CS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/31/2024	05/29/2026	06/04/2024	Exercise		2,941,847	538.45	81,542	19,743	17,037	(2,705)			17,037						0001
Purchased Call/UIB/UIB000CSM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/11/2024	06/10/2026	06/13/2024	Exercise		4,285,468	536.04	153,854	2,296	2,580	284			2,580						0001
Purchased Call/UIB/UIB000CSW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/18/2024	06/17/2026	06/21/2024	Exercise		4,437,471	533.41	161,283	7,929	9,621	1,692			9,621						0001
Purchased Call/SBC/SBC017JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	08/20/2024	Exercise		121,329	239.01	97,697		5,099	1,751			5,099						0001
Purchased Call/SFC/SFC0611S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/03/2025	10/08/2024	Exercise		6,013,591	488.51	261,838	6,645	6,674	.29			6,674						0001
Purchased Call/SFC/SFC0611S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2025	10/08/2024	Exercise		2,686,999	488.51	116,382	6,525	6,952	426			6,952						0001
Purchased Call/SFC/SFC0611ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2024	10/13/2025	10/16/2024	Exercise		1,373,346	494.85	54,874	5,633	5,462	(171)			5,462						0001
Purchased Call/SFC/SFC061JS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/16/2024	10/16/2025	10/18/2024	Exercise		6,193,585	496.98	290,591	2,521	2,825	304			2,825						0001
Purchased Call/SPX/SPXB057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	10/28/2024	Exercise		2,534,000	4247.68	4,867		7,605	7,286			1,680		(319)				0001
Purchased Call/SPX/SPXB057SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2024	Exercise		2,224,000	4166.82	3,916		6,230	5,909			1,350		(321)				0001
Purchased Call/SPX/SPXB058SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/04/2024	Exercise		2,155,792	4178	8,254		12,875	12,174			2,947		(701)				0001
Purchased Call/SPX/SPXB059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	11/13/2024	Exercise		2,897,000	4415.24	5,501		8,396	7,806			2,484		(589)				0001
Purchased Call/SPX/SPXB05CSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	12/10/2024	Exercise		1,932,000	4585.59	4,439		6,755	5,940			2,753		(815)				0001
Purchased Call/SPX/SPXC17FSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2023	06/13/2024	06/17/2024	Exercise		2,118,000	4369.01	8,014		12,296				(2,363)			4,282			0001
Purchased Call/SPX/SPXC17JSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	09/16/2024	Exercise		2,868,000	4461.9	7,692		11,767				(1,475)			4,075			0001
Purchased Call/SPX/SPXC17NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2023	11/20/2024	11/22/2024	Exercise		1,908,151	4554	6,984		10,920	9,922			4,090		(998)				0001
Purchased Call/SPX/SPXC17NSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	11/29/2024	12/03/2024	Exercise		1,988,000	4594.63	4,776		7,363	6,576			2,930		(787)				0001
Purchased Call/SPX/SPXF001SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	01/04/2023	01/03/2024	01/05/2024	Exercise		2,527,757	3824	8,946		15,312				(6,350)			6,367			0001
Purchased Call/SPX/SPXF003SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	01/23/2023	01/23/2024	01/25/2024	Exercise		2,368,000	4019.81	6,731		10,902				(4,099)			4,171			0001
Purchased Call/SPX/SPXF004S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	01/24/2023	01/24/2024	01/26/2024	Exercise		4,583,000	4016.95	10,637		16,965				(6,211)			6,327			0001
Purchased Call/SPX/SPXF00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	03/21/2023	03/21/2024	03/25/2024	Exercise		2,176,000	4002.87	2,784		4,350				(1,416)			1,566			0001
Purchased Call/SPX/SPXF00QS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	06/05/2023	06/05/2024	06/07/2024	Exercise		2,656,000	4273.79	4,885		7,434				(1,674)			2,549			0001
Purchased Call/SPX/SPXF00QST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise		3,456,000	4267.52	8,016		12,093				(2,630)			4,077			0001
Purchased Call/SPX/SPXF00SSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	06/28/2023	06/28/2024	07/02/2024	Exercise		4,280,000	4376.86	5,821		8,560				(1,402)			2,739			0001
Purchased Call/SPX/SPXF00VSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 2IGI19DL770XOHC3ZE78	07/18/2023	07/18/2024	07/22/2024	Exercise		2,759,000	4554.98	6,569		9,660				(823)			3,091			0001
Purchased Call/SBC/SBC017KST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	09/24/2024	Exercise		51,546	237.3	65,738		2,759	1,251			2,759						0001
Purchased Call/SFC/SFC061KST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2024	11/07/2025	11/13/2024	Exercise		10,790,683	498.89	496,795	8,016	8,425	409			8,425						0001
Purchased Call/UIB/UIB000DSA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/28/2024	06/26/2026	07/02/2024	Exercise		1,944,446	534.93	71,726	1,545	1,990	445			1,990						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB000E90	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/18/2024	07/17/2026	07/22/2024	Exercise		2,100,761	551.11	63,502	5,473	4,529	(944)			4,529						0001
Purchased Call/UIB/UIB000G51	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/03/2024	08/28/2026	09/05/2024	Exercise		2,610,348	543.07	57,317	18,629	21,237	2,608			21,237						0001
Purchased Call/SBC/SBC017LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2023	10/09/2025	10/16/2024	Exercise		50,496	233.47	95,680		2,518	907			2,518						0001
Purchased Call/SBC/SBC017LSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/21/2025	05/24/2024	Exercise		282,049	231.16	95,049		17,169	8,463			17,169						0001
Purchased Call/AIG/AIG000FS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/06/2024	08/05/2026	08/08/2024	Exercise		2,758,609	1931.42	104,522	2,764	3,041	277			3,041						0001
Purchased Call/AIG/AIG000FSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	08/13/2024	Exercise		2,116,434	1941.95	51,089	15,931	17,746	1,815			17,746						0001
Purchased Call/AIG/AIG000FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2024	08/21/2026	08/26/2024	Exercise		1,546,368	1958.07	60,921	1,689	1,737	48			1,737						0001
Purchased Call/AIG/AIG000GS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2026	08/30/2024	Exercise		2,156,098	1966.6	81,561	954	976	22			976						0001
Purchased Call/SPX/SPXG00DSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/09/2023	08/09/2024	08/13/2024	Exercise		3,849,000	4467.71	5,236		7,700				(909)			2,464			0001
Purchased Call/SPX/SPXG00AS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/21/2023	09/20/2024	09/24/2024	Exercise		5,858,000	4330	7,735		11,720				(1,870)			3,985			0001
Purchased Call/SPX/SPXG00ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/22/2023	09/24/2024	09/26/2024	Exercise		6,420,000	4320.06	8,346		12,840				(2,191)			4,494			0001
Purchased Call/SPX/SPXG00DSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/04/2023	10/04/2024	10/08/2024	Exercise		3,166,000	4263.75	6,077		9,495	9,429			1,710		(66)				0001
Purchased Call/SPX/SPXG00JSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/06/2023	11/06/2024	11/08/2024	Exercise		7,197,000	4365.98	9,354		14,390	13,444			3,930		(946)				0001
Purchased Call/SPX/SPXG00GS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/21/2023	11/21/2024	11/25/2024	Exercise		1,838,000	4538.19	6,514		10,120	9,195			3,707		(925)				0001
Purchased Call/SPX/SPXG00GSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/06/2023	12/06/2024	12/10/2024	Exercise		2,080,000	4549.34	4,784		7,280	6,404			2,870		(876)				0001
Purchased Call/SPX/SPXG00SSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/12/2023	12/12/2024	12/16/2024	Exercise		2,142,000	4643.7	4,965		7,490	6,500			3,285		(990)				0001
Purchased Call/SPX/SPXH13TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/30/2022	01/02/2024	01/04/2024	Exercise		2,458,000	3839.5	5,609		9,594				(3,977)			3,985			0001
Purchased Call/SPX/SPXH13USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise		3,685,000	3895.08	8,697		14,740				(6,013)			6,043			0001
Purchased Call/SPX/SPXH13VSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/09/2023	01/09/2024	01/11/2024	Exercise		2,817,000	3892.09	8,276		14,075				(5,764)			5,799			0001
Purchased Call/SFC/SFC0061MSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/29/2024	11/28/2025	12/03/2024	Exercise		4,679,065	501.77	218,682	3,422	2,376	(1,046)			2,376						0001
Purchased Call/SFC/SFC0061MSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/09/2024	12/05/2025	12/11/2024	Exercise		511,142	507.76	12,387	3,979	4,026	47			4,026						0001
Purchased Call/SBC/SBC017MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2023	11/13/2025	11/18/2024	Exercise		52,938	233.52	132,092		2,979	1,048			2,979						0001
Purchased Call/SBC/SBC017MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	03/01/2024	Exercise		469,714	236.04	116,173		15,962	5,734			15,962						0001
Purchased Call/SBC/SBC017MSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2023	11/26/2025	07/12/2024	Exercise		485,288	236.88	38,569		10,707	4,022			10,707						0001
Purchased Call/SBC/SBC017NSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/28/2023	11/28/2025	07/15/2024	Exercise		330,751	236.72	142,882		5,530	2,139			5,530						0001
Purchased Call/SPX/SPXH13VSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/11/2023	01/11/2024	01/16/2024	Exercise		2,507,000	3969.61	9,118		15,531				(6,359)			6,413			0001
Purchased Call/SPX/SPXI131S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/03/2023	02/05/2024	02/07/2024	Exercise		3,162,000	4136.48	9,922		15,800				(5,645)			5,878			0001
Purchased Call/SPX/SPXI131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/09/2023	02/09/2024	02/13/2024	Exercise		5,886,000	4081.5	7,415		11,770				(4,181)			4,355			0001
Purchased Call/SPX/SPXI133S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise		4,152,000	4147.6	5,395		8,300				(2,727)			2,905			0001
Purchased Call/SPX/SPXI133S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise		4,339,000	4147.6	9,635		15,190				(5,214)			5,555			0001

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Purchased Call/SPX/SPXI1349P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise		4,340,000	3970.04	8,854		14,322				(5,201)			5,468			0001
Purchased Call/SPX/SPXI1366O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	03/05/2024	Exercise		3,920,000	4045.64	8,389		13,328				(4,591)			4,939			0001
Purchased Call/SPX/SPXI1366E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/07/2024	Exercise		2,129,000	4048.42	7,114		11,502				(4,049)			4,388			0001
Purchased Call/SPX/SPXI1368X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	03/11/2024	Exercise		3,344,564	3986	6,626		10,920				(4,008)			4,294			0001
Purchased Call/SPX/SPXI1375T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise		2,279,438	3992	7,331		13,224				(5,512)			5,893			0001
Purchased Call/SPX/SPXI1386S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/12/2024	Exercise		6,324,168	3918	7,658		12,598				(4,645)			4,940			0001
Purchased Call/SPX/SPXI1386S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/12/2024	Exercise		2,327,482	3918	5,141		8,568				(3,222)			3,428			0001
Purchased Call/SPX/SPXI1386S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	03/18/2024	Exercise		2,214,000	3919.29	4,784		7,753				(2,760)			2,968			0001
Purchased Call/SPX/SPXI1388E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	03/14/2024	Exercise		4,128,040	3862	5,027		7,918				(2,713)			2,892			0001
Purchased Call/SPX/SPXI1388O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise		7,100,000	3960.28	8,946		14,200				(4,845)			5,254			0001
Purchased Call/SPX/SPXI1388Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise		4,220,000	3960.28	14,264		23,210				(8,231)			8,946			0001
Purchased Call/SPX/SPXI134SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/27/2024	Exercise		3,669,000	3970.99	4,624		7,340				(2,465)			2,716			0001
Purchased Call/SPX/SPXI134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise		3,481,000	3970.99	12,110		19,836				(6,998)			7,726			0001
Purchased Call/SPX/SPXI138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2024	Exercise		7,954,000	3977.53	10,023		15,910				(5,309)			5,887			0001
Purchased Call/SPX/SPXI13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/01/2024	Exercise		4,529,000	4050.83	5,708		9,060				(2,965)			3,352			0001
Purchased Call/SFC/SFC0611SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/19/2023	09/18/2025	09/30/2024	Exercise		94,380	408.04	116,654		18,303	13,261			18,303						0001
Purchased Call/SFC/SFC0613S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/17/2023	10/16/2025	12/19/2024	Exercise		50,151	394.08	131,925		12,949	10,133			12,949						0001
Purchased Call/SFC/SFC0613SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2023	10/27/2025	11/04/2024	Exercise		52,502	374.99	133,407		13,955	10,687			13,955						0001
Purchased Call/UIB/UIB000GSC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2024	09/04/2026	09/10/2024	Exercise		1,724,545	540.93	59,474	1,757	2,106	349			2,106						0001
Purchased Call/UIB/UIB000GSG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/10/2024	09/09/2026	09/12/2024	Exercise		2,844,238	539.54	99,757	7,005	7,769	764			7,769						0001
Purchased Call/UIB/UIB000GSO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/13/2024	09/11/2026	09/17/2024	Exercise		2,758,271	542.04	108,348	2,559	2,840	281			2,840						0001
Purchased Call/UIB/UIB000HSG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/30/2024	09/25/2026	10/02/2024	Exercise		1,228,397	550.47	44,122	1,543	1,292	(251)			1,292						0001
Purchased Call/UIB/UIB000HSM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2024	10/01/2026	10/04/2024	Exercise		1,073,013	549.02	37,599	1,996	1,906	(90)			1,906						0001
Purchased Call/UIB/UIB000ISP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/23/2024	10/22/2026	10/25/2024	Exercise		2,712,036	543.38	65,298	17,545	24,501	6,956			24,501						0001
Purchased Call/SBC/SBC017NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/10/2025	07/15/2024	Exercise		190,042	237.14	81,837		5,276	1,264			5,276						0001
Purchased Call/SPX/SPXI13DST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise		3,118,000	4090.38	10,608		17,160				(5,612)			6,552			0001
Purchased Call/SPX/SPXI13ES3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2024	Exercise		4,281,000	4105.02	5,393		8,560				(2,713)			3,167			0001
Purchased Call/SPX/SPXI13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/09/2024	Exercise		5,584,000	4105.02	20,441		32,952				(10,628)			12,510			0001
Purchased Call/SPX/SPXI13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise		2,540,000	4108.94	9,500		15,240				(4,809)			5,740			0001
Purchased Call/SPX/SPXI13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/16/2024	Exercise		7,104,000	4137.64	9,094		14,210				(4,261)			5,116			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI 13HS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/23/2024	Exercise		3,490,000	4154.52	7,887		12,215				(3,490)			4,328			0001
Purchased Call/SPX/SPXI 13HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/23/2024	Exercise		2,966,000	4133.52	10,022		15,715				(4,619)			5,693			0001
Purchased Call/SPX/SPXI 13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/24/2024	Exercise		2,895,000	4133.52	6,543		10,133				(2,915)			3,590			0001
Purchased Call/SPX/SPXI 13IS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2024	Exercise		6,928,000	4133.52	9,148		13,860				(3,809)			4,712			0001
Purchased Call/SPX/SPXI 13JSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	04/30/2024	Exercise		5,104,000	4135.35	6,637		10,210				(2,881)			3,574			0001
Purchased Call/SPX/SPXI 13JSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	04/30/2024	Exercise		3,006,000	4135.35	6,731		10,518				(3,050)			3,786			0001
Purchased Call/SPX/SPXI 13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2024	Exercise		7,306,000	4169.48	9,058		13,880				(3,792)			4,821			0001
Purchased Call/SPX/SPXI 13KSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/06/2024	Exercise		2,968,000	4119.58	3,861		5,940				(1,670)			2,079			0001
Purchased Call/SPX/SPXI 13MSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/14/2024	Exercise		4,040,000	4137.64	9,050		14,140				(3,983)			5,090			0001
Purchased Call/SPX/SPXI 13NSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/14/2024	Exercise		3,591,000	4124.08	10,267		16,155				(4,630)			5,888			0001
Purchased Call/SPX/SPXI 13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2024	Exercise		3,758,000	4124.08	10,754		16,920				(4,820)			6,166			0001
Purchased Call/SPX/SPXI 13OS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	05/20/2024	Exercise		2,321,000	4109.9	5,243		8,120				(2,248)			2,877			0001
Purchased Call/SPX/SPXI 13OS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	05/20/2024	Exercise		2,546,000	4109.9	8,908		13,998				(3,962)			5,090			0001
Purchased Call/SPX/SPXI 13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/21/2024	Exercise		3,156,000	4191.98	7,193		11,043				(2,838)			3,849			0001
Purchased Call/SPX/SPXI 13PSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2024	Exercise		6,674,000	4192.63	8,811		13,350				(3,320)			4,539			0001
Purchased Call/SPX/SPXI 13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise		1,515,000	4145.58	5,848		9,090				(2,411)			3,242			0001
Purchased Call/SPX/SPXI 13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/03/2024	Exercise		3,096,000	4205.52	11,018		17,023				(4,216)			6,004			0001
Purchased Call/SPX/SPXI 13SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/04/2024	Exercise		4,417,000	4221.02	5,828		8,830				(2,105)			3,002			0001
Purchased Call/SPX/SPXI 13SSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/04/2024	Exercise		2,759,000	4221.02	6,182		9,384				(2,220)			3,202			0001
Purchased Call/SFC/SFC06156P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/18/2023	12/15/2025	01/26/2024	Exercise		171,337	428.74	84,506		6,235	681			6,235						0001
Purchased Call/SFC/SFC0617SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2024	01/23/2026	01/30/2024	Exercise		2,484,202	439.86	118,674	20,756	24,607	3,851			24,607						0001
Purchased Call/UIB/UIB000JSZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/15/2024	11/17/2026	11/19/2024	Exercise		1,129,174	552.76	38,533	2,752	2,825	73			2,825						0001
Purchased Call/UIB/UIB000KS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2024	11/20/2026	11/25/2024	Exercise		2,075,363	554.98	74,348	5,176	5,064	(112)			5,064						0001
Purchased Call/SBC/SBC017NSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/29/2023	12/30/2025	01/26/2024	Exercise		302,235	240.48	54,203		7,410	(706)			7,410						0001
Purchased Call/SBC/SBC017OSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2024	01/09/2026	01/16/2024	Exercise		2,538,726	239.52	56,035	16,301	21,538	5,238			21,538						0001
Purchased Call/SPX/SPXI 13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	06/06/2024	Exercise		5,896,000	4282.37	7,899		11,790				(2,519)			3,891			0001
Purchased Call/SPX/SPXI 13TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/11/2024	Exercise		3,409,000	4293.93	4,569		6,820				(1,422)			2,251			0001
Purchased Call/SPX/SPXI 13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/17/2024	Exercise		2,025,000	4369.01	4,577		6,885				(1,282)			2,309			0001
Purchased Call/SPX/SPXI 13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/18/2024	Exercise		5,160,000	4425.84	6,914		10,320				(1,718)			3,406			0001
Purchased Call/SPX/SPXI 13YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/25/2024	Exercise		2,089,000	4348.33	8,235		12,540				(2,348)			4,305			0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ131Y9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	06/23/2023	06/25/2024	06/27/2024	Exercise		4,406,000	4348.33	5,374		7,929				(1,413)			2,555			0001
Purchased Call/SPX/SPXJ132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	06/29/2023	06/28/2024	07/02/2024	Exercise		5,174,000	4396.44	6,728		9,833				(1,529)			3,105			0001
Purchased Call/SPX/SPXJ130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	06/30/2023	07/01/2024	07/03/2024	Exercise		3,026,000	4450.38	7,139		10,588				(1,485)			3,449			0001
Purchased Call/SPX/SPXJ131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	07/07/2023	07/05/2024	07/09/2024	Exercise		2,111,000	4398.95	4,558		6,752				(1,055)			2,194			0001
Purchased Call/SPX/SPXJ132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	07/12/2023	07/12/2024	07/16/2024	Exercise		3,910,000	4472.16	5,318		7,820				(996)			2,502			0001
Purchased Call/SPX/SPXJ132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	07/13/2023	07/12/2024	07/16/2024	Exercise		4,095,000	4510.04	9,419		13,923				(1,531)			4,505			0001
Purchased Call/SPX/SPXJ134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	07/21/2023	07/19/2024	07/23/2024	Exercise		3,309,000	4536.34	4,502		6,620				(660)			2,118			0001
Purchased Call/SPX/SPXJ134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	07/21/2023	07/22/2024	07/24/2024	Exercise		3,019,000	4536.34	7,127		10,570				(1,031)			3,443			0001
Purchased Call/SPX/SPXJ134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	07/24/2023	07/24/2024	07/26/2024	Exercise		2,466,000	4554.64	5,177		7,642				(669)			2,465			0001
Purchased Call/SPX/SPXJ135SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	07/28/2023	07/26/2024	07/30/2024	Exercise		3,555,000	4582.23	7,963		11,732				(845)			3,768			0001
Purchased Call/SPX/SPXJ135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	07/28/2023	07/29/2024	07/31/2024	Exercise		2,756,000	4582.23	6,502		9,643				(721)			3,141			0001
Purchased Call/SPX/SPXJ135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	07/28/2023	07/30/2024	08/01/2024	Exercise		5,503,000	4582.23	8,258		12,111				(894)			3,854			0001
Purchased Call/SPX/SPXJ136SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	08/01/2023	08/01/2024	08/05/2024	Exercise		4,166,000	4576.73	5,664		8,330				(654)			2,666			0001
Purchased Call/SPX/SPXJ137SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise		4,689,000	4513.39	11,068		16,415				(1,688)			5,347			0001
Purchased Call/SPX/SPXJ138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise		2,263,000	4478.03	5,164		7,701				(927)			2,537			0001
Purchased Call/SPX/SPXJ139SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	08/10/2023	08/09/2024	08/13/2024	Exercise		4,326,000	4468.83	5,882		8,650				(1,011)			2,768			0001
Purchased Call/SPX/SPXJ13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	08/11/2023	08/09/2024	08/13/2024	Exercise		4,674,000	4464.05	6,265		9,350				(1,202)			3,086			0001
Purchased Call/SPX/SPXJ13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	08/15/2023	08/15/2024	08/19/2024	Exercise		2,471,000	4437.86	3,310		4,940				(665)			1,630			0001
Purchased Call/SPX/SPXJ13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise		5,711,000	4514.87	7,651		11,420				(1,167)			3,769			0001
Purchased Call/SFC/SFC06106S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/08/2023	08/07/2024	08/09/2024	Exercise		297,624	417.9	13,496		37,376	29,233			37,376		(8,142)				0001
Purchased Call/SFC/SFC06109SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/14/2023	08/09/2024	08/13/2024	Exercise		632,542	413.68	29,567		93,349	75,122			93,349		(18,227)				0001
Purchased Call/SFC/SFC06109SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/16/2023	08/15/2024	08/19/2024	Exercise		704,195	411.49	30,813		124,773	105,482			124,773		(19,291)				0001
Purchased Call/SFC/SFC06109SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/24/2023	08/23/2024	08/27/2024	Exercise		686,333	411.16	28,768		132,072	113,334			132,072		(18,738)				0001
Purchased Call/SFC/SFC06115S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/30/2023	08/29/2024	01/19/2024	Exercise		1,242,133	415.06	60,960		197,516	157,020			197,516		(40,496)				0001
Purchased Call/SFC/SFC06116SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/05/2023	08/30/2024	09/04/2024	Exercise		690,261	416.57	30,903		123,066	102,176			123,066		(20,890)				0001
Purchased Call/SFC/SFC06119SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2024	07/26/2024	Exercise		1,813,258	414.55	76,957		286,394	233,708			286,394		(52,686)				0001
Purchased Call/SFC/SFC06123S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/22/2023	09/20/2024	09/24/2024	Exercise		442,177	394.54	20,285		104,274	89,454			104,274		(14,820)				0001
Purchased Call/SFC/SFC06129SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/03/2023	10/02/2024	01/26/2024	Exercise		3,112,974	389.66	132,821		753,830	652,783			753,830		(101,047)				0001
Purchased Call/SFC/SFC06126SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/08/2024	Exercise		971,146	387.42	50,184		253,402	214,632			253,402		(38,770)				0001
Purchased Call/SFC/SFC06133S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/18/2023	10/17/2024	10/21/2024	Exercise		1,035,162	393.49	42,732		271,833	237,579			271,833		(34,254)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC06139B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/24/2023	10/23/2024	07/10/2024	Exercise		4,019,029	381.94	198,447		1,130,333	968,433			1,130,333		(161,900)				0001
Purchased Call/SFC/SFC06145S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/13/2023	11/08/2024	11/13/2024	Exercise		1,165,536	397	55,426		299,135	250,889			299,135		(48,246)				0001
Purchased Call/SFC/SFC06148	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/13/2024	07/10/2024	Exercise		2,494,379	396.47	140,094		634,571	511,983			634,571		(122,588)				0001
Purchased Call/SFC/SFC06149Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/28/2023	11/26/2024	11/29/2024	Exercise		849,303	408.36	39,879		190,862	154,439			190,862		(36,423)				0001
Purchased Call/SFC/SFC06178E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2026	02/01/2024	Exercise		3,123,831	443.52	179,273	9,964	20,995	11,030			20,995						0001
Purchased Call/SFC/SFC06198F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/19/2024	03/18/2026	03/21/2024	Exercise		3,716,156	456.32	210,698	17,789	19,592	1,802			19,592						0001
Purchased Call/SFC/SFC06159M	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/15/2023	12/13/2024	12/17/2024	Exercise		1,351,303	428.35	68,001		231,742	165,900			231,742		(65,842)				0001
Purchased Call/SFC/SFC06158O	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/18/2023	12/13/2024	01/12/2024	Exercise		2,963,472	428.74	141,501	2,222	488,693	348,748			488,693		(139,944)				0001
Purchased Call/SFC/SFC06166I	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2023	12/20/2024	12/24/2024	Exercise		449,658	430.13	21,822		55,364	33,604			55,364		(21,761)				0001
Purchased Call/AIG/AIG000HSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/11/2026	09/17/2024	Exercise		2,024,631	1977.41	77,553	2,861	3,097	236			3,097						0001
Purchased Call/AIG/AIG000HS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/17/2024	09/16/2026	09/19/2024	Exercise		2,929,893	1990.43	110,741	1,001	863	(138)			863						0001
Purchased Call/AIG/AIG000IS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/07/2024	10/02/2026	10/09/2024	Exercise		2,905,596	1996.15	98,481	6,626	6,196	(430)			6,196						0001
Purchased Call/SFC/SFC06179N	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/06/2024	02/05/2025	02/08/2024	Exercise		6,126,798	442.54	293,912	2,529	5,509	2,979			5,509						0001
Purchased Call/SFC/SFC06178Z	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/14/2024	02/13/2025	02/16/2024	Exercise		2,204,867	441.3	107,646	3,071	4,369	1,298			4,369						0001
Purchased Call/SFC/SFC06186B	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2024	02/21/2025	02/26/2024	Exercise		3,858,830	442.02	167,547	28,363	29,125	762			29,125						0001
Purchased Call/SPX/SPXJ13HSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/10/2024	Exercise		5,076,000	4457.49	6,801		10,150				(1,213)				3,350		0001
Purchased Call/SPX/SPXJ13JS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2024	Exercise		3,631,000	4450.32	7,478		11,253				(1,354)				3,775		0001
Purchased Call/SPX/SPXJ13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/16/2024	09/18/2024	Exercise		2,339,752	4457	9,009		13,965				(1,778)				4,956		0001
Purchased Call/SPX/SPXJ13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/16/2024	Exercise		5,442,000	4376.95	7,290		10,880	10,661			2,392		(219)				0001
Purchased Call/SPX/SPXJ13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	10/16/2024	Exercise		1,405,000	4349.61	2,726		4,215	4,133			906		(82)				0001
Purchased Call/SPX/SPXJ13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/16/2024	Exercise		4,120,000	4327.78	5,438		8,240	8,076			1,708		(164)				0001
Purchased Call/SPX/SPXJ13QSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2024	Exercise		6,725,000	4373.63	9,012		13,450	13,056			3,088		(394)				0001
Purchased Call/SPX/SPXJ13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/22/2024	Exercise		4,682,000	4278	6,178		9,360	9,055			1,972		(305)				0001
Purchased Call/SPX/SPXJ13RSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/23/2024	Exercise		5,925,000	4224.16	7,703		11,850	11,409			2,425		(441)				0001
Purchased Call/SPX/SPXJ13SSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	10/29/2024	Exercise		4,515,000	4137.23	5,689		9,030	8,640			1,775		(390)				0001
Purchased Call/SPX/SPXJ13SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/29/2024	Exercise		2,351,000	4117.37	4,277		6,815	6,521			1,327		(294)				0001
Purchased Call/SPX/SPXJ13SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/30/2024	Exercise		3,305,000	4117.37	4,164		6,610	6,292			1,314		(318)				0001
Purchased Call/SPX/SPXJ13TS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2024	Exercise		2,564,000	4117.37	5,130		8,208	7,804			1,665		(404)				0001
Purchased Call/SPX/SPXJ13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/13/2024	Exercise		7,044,000	4382.78	9,299		14,090	13,099			3,998		(991)				0001
Purchased Call/SPX/SPXJ13ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		2,909,000	4556.62	6,518		9,894	8,950			3,656		(944)				0001

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Purchased Call/SPX/SPXK131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/01/2023	12/02/2024	12/04/2024	Exercise		2,231,000	4594.63	8,251		12,934	11,518			5,280		(1,416)				0001
Purchased Call/SPX/SPXK133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/08/2023	12/10/2024	12/12/2024	Exercise		2,504,000	4604.37	5,762		8,768	7,656			3,693		(1,112)				0001
Purchased Call/SPX/SPXK134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/13/2023	12/13/2024	12/17/2024	Exercise		7,231,000	4707.09	9,833		14,460	12,472			6,704		(1,988)				0001
Purchased Call/SPX/SPXK135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/15/2023	12/13/2024	12/17/2024	Exercise		4,664,000	4719.19	6,344		9,330	8,040			4,377		(1,290)				0001
Purchased Call/SPX/SPXK137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/22/2023	12/23/2024	12/26/2024	Exercise		6,431,000	4754.63	9,388		14,146	11,997			7,054		(2,149)				0001
Purchased Call/SPX/SPXK137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/22/2023	12/24/2024	12/27/2024	Exercise		4,229,000	4754.63	5,837		8,883	7,535			4,424		(1,348)				0001
Purchased Call/SPX/SPXK138SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise		4,679,000	4774.75	5,710		8,424	7,067			4,327		(1,357)				0001
Purchased Call/SPX/SPXK139SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise		2,142,000	4783.35	4,922		7,490	6,303			3,833		(1,187)				0001
Purchased Call/SPX/SPXK13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise		7,186,000	4769.83	9,772		14,370	12,008			7,383		(2,362)				0001
Purchased Call/SFC/SFC06196A	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/15/2024	03/14/2025	03/19/2024	Exercise		3,007,979	455.97	129,467	2,759	5,779	3,020			5,779						0001
Purchased Call/SFC/SFC06199Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/26/2024	03/25/2025	03/28/2024	Exercise		6,796,525	462.21	277,235	19,249	19,759	510			19,759						0001
Purchased Call/SFC/SFC06198Y	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/03/2024	04/02/2025	04/05/2024	Exercise		2,749,569	458.93	116,820	5,500	6,343	843			6,343						0001
Purchased Call/AIG/AIG0001SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/16/2026	10/22/2024	Exercise		1,627,143	2003.82	54,967	3,073	2,601	(472)			2,601						0001
Purchased Call/AIG/AIG0001SY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/22/2024	10/21/2026	10/24/2024	Exercise		1,578,588	1987.72	59,448	2,421	1,919	(501)			1,919						0001
Purchased Call/AIG/AIG000KS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2026	11/15/2024	Exercise		2,664,079	1967.35	101,935	2,187	2,188	1			2,188						0001
Purchased Call/SBC/SBC0170SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/23/2024	01/22/2026	01/25/2024	Exercise		4,247,735	239.63	143,950	1,748	2,302	554			2,302						0001
Purchased Call/SBC/SBC0170SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/30/2024	01/29/2026	02/01/2024	Exercise		2,716,345	241	82,516	5,118	4,687	(431)			4,687						0001
Purchased Call/SBC/SBC0170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	02/06/2024	Exercise		1,990,482	241.62	65,369	1,751	1,558	(193)			1,558						0001
Purchased Call/SFC/SFC06198P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/26/2024	03/25/2026	03/28/2024	Exercise		7,280,857	462.21	436,665	10,125	10,260	135			10,260						0001
Purchased Call/SFC/SFC061ASD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/12/2024	04/10/2026	04/16/2024	Exercise		1,043,678	456.64	44,900	7,502	10,343	2,842			10,343						0001
Purchased Call/SFC/SFC061BS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/30/2024	04/29/2026	05/02/2024	Exercise		5,013,738	446.86	269,069	13,310	22,005	8,695			22,005						0001
Purchased Call/SFC/SFC061ASE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/15/2024	04/11/2025	04/17/2024	Exercise		2,701,236	451.21	111,614	2,164	3,158	994			3,158						0001
Purchased Call/SFC/SFC061ASS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/24/2024	04/23/2025	04/26/2024	Exercise		3,255,562	447.31	135,925	8,838	14,298	5,460			14,298						0001
Purchased Call/SFC/SFC061BS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/30/2024	04/29/2025	05/02/2024	Exercise		4,600,629	446.86	186,000	4,734	9,076	4,343			9,076						0001
Purchased Call/SBC/SBC017PSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/09/2024	02/10/2026	02/13/2024	Exercise		1,884,631	241.93	43,996	10,512	10,944	432			10,944						0001
Purchased Call/SBC/SBC017PSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2024	02/25/2026	02/27/2024	Exercise		2,832,817	242.65	81,185	8,132	8,498	366			8,498						0001
Purchased Call/SFC/SFC061CS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/29/2024	05/28/2025	05/31/2024	Exercise		10,760,721	457.58	391,738	43,179	65,353	22,174			65,353						0001
Purchased Call/SFC/SFC061CS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/30/2024	05/29/2025	06/03/2024	Exercise		3,332,188	453.47	141,657	2,224	5,681	3,457			5,681						0001
Purchased Call/SFC/SFC061CSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/04/2024	06/03/2025	06/06/2024	Exercise		5,742,724	453.37	280,043	2,505	5,414	2,909			5,414						0001
Purchased Call/SFC/SFC061CSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/17/2024	06/13/2025	06/20/2024	Exercise		3,031,798	467.43	110,503	23,524	33,533	10,009			33,533						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061DS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2024	06/18/2025	06/24/2024	Exercise		5,195,875	472.9	231,697	3,010	4,562	1,553			4,562						0001
Purchased Call/SFC/SFC061DSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2024	07/01/2025	07/05/2024	Exercise		6,408,559	471.22	329,708	6,646	7,371	725			7,371						0001
Purchased Call/AIG/AIG000KSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/26/2024	11/25/2026	11/29/2024	Exercise		2,971,349	1983.2	94,730	12,523	13,311	788			13,311						0001
Purchased Call/AIG/AIG000LST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/17/2024	12/17/2026	12/19/2024	Exercise		3,036,316	1981.7	90,420	4,564	3,252	(1,313)			3,252						0001
Purchased Call/UIB/UIB0000S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/01/2023	07/31/2024	08/02/2024	Exercise		119,223	533.34	3,364		3,682	1,717			3,682		(1,965)				0001
Purchased Call/UIB/UIB0000SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/16/2023	08/15/2024	08/19/2024	Exercise		428,479	527.23	11,857		9,691	2,276			9,691		(7,415)				0001
Purchased Call/UIB/UIB0000SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2023	08/16/2024	08/20/2024	Exercise		503,393	525.08	14,706		13,820	4,480			13,820		(9,340)				0001
Purchased Call/UIB/UIB0001S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/05/2023	08/30/2024	09/04/2024	Exercise		792,556	529.93	21,582		19,656	5,067			19,656		(14,589)				0001
Purchased Call/UIB/UIB0001SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/15/2023	09/13/2024	09/17/2024	Exercise		1,399,671	530.74	35,696		34,063	8,675			34,063		(25,388)				0001
Purchased Call/UIB/UIB0002SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2023	09/27/2024	10/01/2024	Exercise		2,220,617	512.76	61,579		163,323	117,001			163,323		(46,321)				0001
Purchased Call/UIB/UIB0002SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/12/2023	10/11/2024	10/16/2024	Exercise		1,453,255	514.83	39,095		89,268	58,512			89,268		(30,756)				0001
Purchased Call/UIB/UIB0002SW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/13/2023	10/11/2024	10/16/2024	Exercise		228,515	512.7	6,579		15,045	9,855			15,045		(5,190)				0001
Purchased Call/UIB/UIB0003SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/26/2023	10/25/2024	09/25/2024	Exercise		1,346,681	500.44	36,387		113,491	83,440			113,491		(30,051)				0001
Purchased Call/UIB/UIB0003SU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/07/2023	11/05/2024	11/07/2024	Exercise		328,307	512.71	8,446		19,434	12,224			19,434		(7,209)				0001
Purchased Call/UIB/UIB0004SO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/28/2023	11/26/2024	11/29/2024	Exercise		746,172	517.89	21,841		58,324	38,410			58,324		(19,914)				0001
Purchased Call/SPX/SPX250S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4HOFF07349	02/13/2023	02/13/2024	02/15/2024	Expire		2,505,000	4428.97	10,371						10,065		(10,371)				0001
Purchased Call/SFC/SFC061ES0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/16/2024	07/15/2025	07/18/2024	Exercise		11,387,974	491.99	568,402	2,602	2,656	54			2,656						0001
Purchased Call/SFC/SFC061ES4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2025	07/22/2024	Exercise		3,999,988	488.55	166,456	2,556	2,055	(501)			2,055						0001
Purchased Call/SFC/SFC061FSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2024	08/15/2025	08/20/2024	Exercise		4,296,701	485.23	207,944	2,755	3,014	258			3,014						0001
Purchased Call/SFC/SFC061GS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/04/2024	09/03/2025	09/06/2024	Exercise		7,298,474	482.87	328,825	7,057	7,517	461			7,517						0001
Purchased Call/SFC/SFC061GSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/10/2024	09/09/2025	09/12/2024	Exercise		6,762,938	475.16	285,852	27,258	30,785	3,526			30,785						0001
Purchased Call/SFC/SFC061GSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2024	09/12/2025	09/17/2024	Exercise		6,117,332	483.01	278,877	8,466	10,363	1,896			10,363						0001
Purchased Call/SBC/SBC017RS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	04/16/2024	Exercise		2,498,769	241.06	81,491	1,984	1,735	(249)			1,735						0001
Purchased Call/SPX/SPXA05GS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/17/2024	Expire		2,792,000	4478.98	4,576						4,576		(4,576)				0001
Purchased Call/SPX/SPXA05GSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	01/23/2024	Expire		3,377,000	4477.13	4,118						4,118		(4,118)				0001
Purchased Call/SPX/SPXA05GSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/30/2023	01/30/2024	02/01/2024	Exercise		2,464,000	4375.35	6,458		1,602				5,708		(4,856)				0001
Purchased Call/SPX/SPXA05HSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/06/2024	Expire		2,890,000	4649.4	3,295						3,295		(3,295)				0001
Purchased Call/SPX/SPXA05HSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/09/2023	02/09/2024	02/13/2024	Expire		2,111,000	4677.4	1,688						1,688		(1,688)				0001
Purchased Call/SPX/SPXA051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/10/2023	02/12/2024	02/14/2024	Expire		2,384,000	4640.63	2,767						2,767		(2,767)				0001
Purchased Call/SPX/SPXA050SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2024	Exercise		2,844,000	4351.32	13,201		34,135				(10,722)			20,934			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXA05P5S	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2024	Expire		2,388,000	4643.29	2,390					2,340			(2,390)			0001
Purchased Call/SPX/SPXA05P8N	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	04/16/2024	Expire		2,157,000	4658.28	2,327					2,261			(2,327)			0001
Purchased Call/SPX/SPXA05P8U	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2024	Exercise		2,881,000	4375.55	13,306	33,805				(12,145)			20,499			0001
Purchased Call/SPX/SPXA05QSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	04/24/2024	Expire		2,705,000	4670.88	2,056					1,971			(2,056)			0001
Purchased Call/SPX/SPXB052SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/09/2024	Exercise		2,520,000	4924.03	3,478	7,072				1,750			3,594			0001
Purchased Call/SPX/SPXB056SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	10/21/2024	Exercise		1,895,000	4803.96	3,070	35,134	34,991			25,345		(143)				0001
Purchased Call/SPX/SPXB056SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	10/19/2023	10/18/2024	10/22/2024	Exercise		2,085,000	4716.5	3,461	50,017	49,846			33,092		(171)				0001
Purchased Call/SPX/SPXB059SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2024	Exercise		2,981,000	4850.14	3,576	62,371	61,953			46,739		(418)				0001
Purchased Call/SPX/SPXB05ASR	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	11/25/2024	Exercise		2,596,000	5246.15	519	11,822	11,748			10,690		(74)				0001
Purchased Call/SPX/SPXF001S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	21GI19DL77OXOHC3ZE78	12/30/2022	01/02/2024	01/04/2024	Exercise		2,765,000	4018.04	22,728	46,559				(24,118)			23,830			0001
Purchased Call/SPX/SPXF009SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2024	03/06/2024	Exercise		2,441,000	4367.27	8,882	14,772				(1,823)			5,891			0001
Purchased Call/SFC/SFC061IG6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	10/03/2024	10/03/2025	10/07/2024	Exercise		5,273,514	484.08	256,305	3,343	4,319	976		4,319						0001
Purchased Call/SBC/SBC017RSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	04/18/2024	04/17/2026	04/22/2024	Exercise		8,829,487	239.42	290,699	5,374	7,105	1,731		7,105						0001
Purchased Call/SBC/SBC017RSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	04/24/2024	04/23/2026	04/26/2024	Exercise		1,176,213	241.22	31,594	4,497	5,883	1,386		5,883						0001
Purchased Call/SBC/SBC017RSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	04/26/2024	04/27/2026	04/30/2024	Exercise		2,651,815	240.97	59,730	15,348	17,598	2,249		17,598						0001
Purchased Call/SBC/SBC017SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	05/15/2024	05/14/2026	05/17/2024	Exercise		8,232,955	243.22	285,739	4,773	4,041	(732)		4,041						0001
Purchased Call/UIB/UIB0006S7	FixedAnnuityHedge	N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	01/02/2024	12/27/2024	01/04/2024	Exercise		4,815,995	529.45		61,368	58,285	(3,083)		58,285		(61,368)				0001
Purchased Call/UIB/UIB0006SB	FixedAnnuityHedge	N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	01/04/2024	01/03/2025	01/08/2024	Exercise		2,344,682	526.08	60,160	988	1,436	448		1,436						0001
Purchased Call/UIB/UIB0006SH	FixedAnnuityHedge	N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	01/09/2024	01/07/2025	01/11/2024	Exercise		567,166	523.2	14,126	937	1,425	488		1,425						0001
Purchased Call/UIB/UIB0007SD	FixedAnnuityHedge	N/A	Equity/Index	UBS	549300SZJ9VS8SGXAN81	01/31/2024	01/30/2025	02/02/2024	Exercise		4,559,444	524.89	121,426	811	1,891	1,080		1,891						0001
Purchased Call/SPX/SPXF00BSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/13/2024	03/15/2024	Exercise		1,775,000	4420.63	1,917	10,604				(4,817)			8,687			0001
Purchased Call/SPX/SPXF00CSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2024	03/21/2024	Exercise		2,403,000	4323.97	6,830	28,984				(15,445)			22,154			0001
Purchased Call/SPX/SPXF00DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/27/2024	03/29/2024	Exercise		1,923,000	4522.45	2,041	2,698				1,639			657			0001
Purchased Call/SPX/SPXG00CS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	10/01/2024	Exercise		1,849,000	4682.37	3,996	36,846				(8,331)			32,850			0001
Purchased Call/SPX/SPXG00DS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC	MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/04/2024	10/08/2024	Exercise		2,428,000	4585.66	8,262	60,786	60,696			34,138		(90)				0001
Purchased Call/SPX/SPXH13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise		2,090,000	4113.2	13,543	23,600				(10,705)			10,057			0001
Purchased Call/SPX/SPXH13VSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/16/2024	Expire		3,692,000	4576.96	4,207					4,207			(4,207)			0001
Purchased Call/SPX/SPXH13XS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise		3,460,000	4351.12	6,090	4,703				2,161			(1,386)			0001
Purchased Call/SPX/SPXH13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Expire		2,300,000	4669.49	1,426					1,426			(1,426)			0001
Purchased Call/SPX/SPXI135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/01/2024	Exercise		2,214,000	4446.57	3,367	891				2,916			(2,476)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/04/2024	04/08/2024	Expire		1,525,000	4615.23	1,861						1,812		(1,861)				0001
Purchased Call/SPX/SPXI13KSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2024	Expire		2,310,000	4680.52	1,940						1,699		(1,940)				0001
Purchased Call/SPX/SPXI13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/03/2024	05/07/2024	Exercise		1,904,000	4568.87	1,981		8,994				(1,708)		7,012				0001
Purchased Call/SPX/SPXI13MSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/14/2024	Exercise		1,802,000	4464.51	4,968		19,979				(6,397)		15,011				0001
Purchased Call/SPX/SPXI13MSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/14/2024	Expire		2,832,000	4706.57	1,698						1,384		(1,698)				0001
Purchased Call/SPX/SPXI13NS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/15/2024	Exercise		3,320,000	4660.21	2,324		7,803				(32)		5,479				0001
Purchased Call/SPX/SPXI13NSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2024	Exercise		2,340,000	4690.54	1,404		3,615				309		2,211				0001
Purchased Call/SPX/SPXI13OSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise		1,555,380	4531	3,151		13,593				(4,406)		10,442				0001
Purchased Call/SPX/SPXI13OSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/29/2024	Expire		2,912,000	4746.99	1,397						1,078		(1,397)				0001
Purchased Call/SPX/SPXI13SS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Expire		2,431,000	4779.64	1,118						886		(1,118)				0001
Purchased Call/SPX/SPXI13VS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/18/2024	Expire		2,027,000	5018.9	972						951		(972)				0001
Purchased Call/SPX/SPXI13VSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2024	Expire		2,272,000	4987.25	1,271						1,238		(1,271)				0001
Purchased Call/SPX/SPXI13WSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	06/24/2024	Exercise		2,375,000	4739.81	5,083		6,200				3,637		1,118				0001
Purchased Call/SPX/SPXJ131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2024	Exercise		2,358,000	4594.7	10,762		29,783				(573)		19,022				0001
Purchased Call/SPX/SPXJ132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2024	Expire		1,754,000	4958.52	948						857		(949)				0001
Purchased Call/SPX/SPXJ137SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/06/2024	Expire		1,633,000	4922.82	2,518						2,129		(2,518)				0001
Purchased Call/SPX/SPXJ139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2024	Exercise		1,789,000	4720.73	6,766		20,020				922		13,254				0001
Purchased Call/SPX/SPXJ13GS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise		1,745,000	4967.35	1,885		2,804				1,215		919				0001
Purchased Call/SPX/SPXJ13GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise		2,455,000	4971.86	2,602		3,882				1,611		1,280				0001
Purchased Call/SPX/SPXJ13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2024	Exercise		1,616,000	4892.2	1,938		14,005				(759)		12,067				0001
Purchased Call/SPX/SPXJ13NS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	10/07/2024	Exercise		1,705,000	4646.05	3,683		38,539	38,509			23,038		(30)				0001
Purchased Call/SPX/SPXJ130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise		2,169,000	4767.06	3,863		38,447	38,352			26,932		(95)				0001
Purchased Call/SPX/SPXJ13PSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/14/2024	10/16/2024	Exercise		1,935,000	4749.74	3,715		41,070	40,929			28,284		(142)				0001
Purchased Call/SPX/SPXJ13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2024	Exercise		2,477,000	4768.02	3,812		52,496	52,123			34,964		(373)				0001
Purchased Call/SPX/SPXJ13WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2024	Exercise		1,667,000	4771.09	3,230		41,586	41,197			29,111		(388)				0001
Purchased Call/SPX/SPXJ13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/19/2024	Exercise		2,249,000	4904.97	3,420		42,389	41,958			33,194		(431)				0001
Purchased Call/SFC/SFC061KS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2024	10/31/2025	11/04/2024	Exercise		5,174,176	480.57	238,229	3,527	3,471	(56)			3,471						0001
Purchased Call/SFC/SFC061KSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/06/2024	11/06/2025	11/08/2024	Exercise		8,475,163	495.42	403,950	4,775	4,967	192			4,967						0001
Purchased Call/SBC/SBC0177S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/16/2024	05/15/2026	05/20/2024	Exercise		9,199,856	243.8	249,270	32,581	36,237	3,655			36,237						0001
Purchased Call/SBC/SBC0177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/12/2024	06/11/2026	06/14/2024	Exercise		4,875,867	242.66	162,697	3,946	4,432	486			4,432						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB0007SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/07/2024	02/06/2025	02/09/2024	Exercise		2,824,915	522.27	80,770	1,817	1,684	(133)			1,684						0001
Purchased Call/SPX/SPX1326J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	12/09/2024	Exercise		1,890,000	4927.99	3,704		35,415	34,747			27,491		(668)				0001
Purchased Call/SPX/SPX1336I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/11/2024	Exercise		1,806,000	5143.08	1,227		20,865	20,631			18,472		(234)				0001
Purchased Call/SPX/SPX1339K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2024	Exercise		2,629,000	5191.43	1,368		25,369	25,105			22,768		(264)				0001
Purchased Call/SPX/SPX1345K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/13/2023	12/13/2024	12/17/2024	Exercise		3,700,000	5271.94	1,998		25,480	25,076			23,396		(404)				0001
Purchased Call/SPX/SPX1349J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/17/2024	Exercise		2,854,000	5285.9	1,599		18,779	18,454			17,326		(324)				0001
Purchased Call/SPX/SPX1356I	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	12/19/2024	Exercise		2,688,000	5219.42	2,260		24,390	23,911			22,176		(479)				0001
Purchased Call/SPX/SPX1366B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise		2,043,000	5106.92	4,622		28,405	27,395			25,334		(1,010)				0001
Purchased Call/SPX/SPX1379Q	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/26/2024	Exercise		1,479,000	5346.58	947		7,685	7,468			7,162		(217)				0001
Purchased Call/SPX/SPX1379R	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/24/2024	12/27/2024	Exercise		2,771,000	5291.9	2,438		20,511	19,948			19,055		(563)				0001
Purchased Call/SPX/SPX1386G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise		2,362,000	5128.08	5,334		34,585	33,317			31,255		(1,268)				0001
Purchased Call/SPX/SPX1386W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/31/2024	Exercise		2,935,000	5384.06	1,526		11,225	10,858			10,336		(367)				0001
Purchased Call/SFC/SFC06129L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/05/2023	10/03/2025	12/10/2024	Exercise		51,045	387.88	32,437		15,009	12,168			15,009						0001
Purchased Call/SFC/SFC06126S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/10/2023	10/09/2025	04/24/2024	Exercise		157,673	391.93	116,635		11,192	6,403			11,192						0001
Purchased Call/UIB/UIB000BS1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/02/2024	05/01/2025	05/06/2024	Exercise		2,320,208	537.13	59,524	4,743	4,494	(249)			4,494						0001
Purchased Call/UIB/UIB000CS0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/28/2024	05/23/2025	05/30/2024	Exercise		2,561,093	539.07	65,368	2,156	1,797	(359)			1,797						0001
Purchased Call/UIB/UIB000CSB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/04/2024	06/03/2025	06/06/2024	Exercise		4,269,724	537.76	116,989	995	1,081	86			1,081						0001
Purchased Call/UIB/UIB000DSJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/08/2024	07/03/2025	07/10/2024	Exercise		2,113,762	538.57	54,435	2,359	2,736	377			2,736						0001
Purchased Call/UIB/UIB000DST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/15/2024	07/11/2025	07/17/2024	Exercise		2,367,183	542.56	72,642	1,526	1,605	79			1,605						0001
Purchased Call/UIB/UIB000DSV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/16/2024	07/15/2025	07/18/2024	Exercise		3,917,655	545.82	128,764	1,382	1,241	(140)			1,241						0001
Purchased Call/SPX/SPX150XSE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	01/06/2023	01/05/2024	01/09/2024	Expire		1,858,000	100	2,418						2,418		(2,418)				0001
Purchased Call/SPX/SPX150XSK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	01/10/2023	01/10/2024	01/12/2024	Expire		3,691,000	100	4,945						4,945		(4,945)				0001
Purchased Call/SPX/SPX150XSO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	01/13/2023	01/12/2024	01/17/2024	Expire		3,071,000	100	4,666						4,666		(4,666)				0001
Purchased Call/SPX/SPX150XSQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	01/13/2023	01/12/2024	01/17/2024	Expire		1,671,000	100	2,071						2,071		(2,071)				0001
Purchased Call/SPX/SPX150XSY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	01/17/2023	01/17/2024	01/19/2024	Expire		2,046,000	100	3,436						3,436		(3,436)				0001
Purchased Call/SPX/SPX150YS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	01/18/2023	01/18/2024	01/22/2024	Expire		2,689,000	100	4,465						4,465		(4,465)				0001
Purchased Call/SPX/SPX150YSB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	01/20/2023	01/19/2024	01/23/2024	Expire		2,603,000	100	4,012						4,012		(4,012)				0001
Purchased Call/SPX/SPX1502SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	02/09/2023	02/09/2024	02/13/2024	Expire		2,146,000	100	3,046						3,046		(3,046)				0001
Purchased Call/SPX/SPX1502SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	02/10/2023	02/09/2024	02/13/2024	Expire		1,787,000	100	2,749						2,749		(2,749)				0001
Purchased Call/SPX/SPX2502S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	03/14/2023	03/11/2024	03/13/2024	Exercise		1,894,000	100	2,729		17,994				(8,059)			15,266			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPX2502GA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/22/2023	03/22/2024	03/26/2024	Expire		2,709,000	100	4,336						4,336			(4,336)			0001
Purchased Call/SFC/SFC0613SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/07/2023	11/06/2025	10/16/2024	Exercise		51,256	392.86	128,946		13,133	10,053			13,133						0001
Purchased Call/SFC/SFC0614S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/13/2023	11/10/2025	12/20/2024	Exercise		166,680	397	53,832		33,865	24,072			33,865						0001
Purchased Call/SFC/SFC0615S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/05/2023	12/04/2025	01/29/2024	Exercise		120,392	409.37	175,081		18,128	10,747			18,128						0001
Purchased Call/SPX/SPX2502SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/24/2023	03/26/2024	03/28/2024	Expire		1,332,000	100	1,516						1,516			(1,516)			0001
Purchased Call/SPX/SPX2502SO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/27/2023	03/27/2024	03/29/2024	Expire		1,756,000	100	2,141						2,141			(2,141)			0001
Purchased Call/SPX/SPX2504S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/24/2023	04/24/2024	04/26/2024	Expire		2,238,000	100	3,226						3,226			(3,226)			0001
Purchased Call/SPX/SPX2504S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/25/2023	04/25/2024	04/29/2024	Expire		2,078,000	100	2,870						2,870			(2,870)			0001
Purchased Call/SPX/SPX2505S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/12/2023	05/10/2024	05/14/2024	Exercise		2,052,000	100	3,198		5,952				(280)			2,754			0001
Purchased Call/SPX/SPX2505SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/18/2023	05/17/2024	05/21/2024	Expire		2,474,000	100	4,158						4,158			(4,158)			0001
Purchased Call/SPX/SPX2505SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/19/2023	05/17/2024	05/21/2024	Expire		2,668,000	100	4,592						4,592			(4,592)			0001
Purchased Call/SPX/SPX2505SL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/22/2023	05/22/2024	05/24/2024	Expire		1,651,000	100	2,739						2,739			(2,739)			0001
Purchased Call/SPX/SPX2506S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/05/2023	06/05/2024	06/07/2024	Expire		2,544,000	100	4,174						3,588			(4,174)			0001
Purchased Call/SPX/SPX2506SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/21/2023	06/21/2024	06/25/2024	Expire		2,800,000	100	5,320						5,320			(5,320)			0001
Purchased Call/SPX/SPX2506ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/30/2023	06/28/2024	07/02/2024	Expire		2,783,000	100	5,904						5,904			(5,904)			0001
Purchased Call/SPX/SPX2507S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/20/2023	07/19/2024	07/23/2024	Expire		2,158,000	100	4,406						4,345			(4,406)			0001
Purchased Call/SPX/SPX2507S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/24/2023	07/24/2024	07/26/2024	Expire		1,859,000	100	2,939						2,851			(2,939)			0001
Purchased Call/SPX/SPXA05PSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	01/11/2023	01/11/2024	01/16/2024	Expire		2,999,000	100	4,380						4,380			(4,380)			0001
Purchased Call/SPX/SPXA05HSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2024	Expire		2,570,000	100	4,575						4,575			(4,575)			0001
Purchased Call/SPX/SPXA051SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	02/21/2024	Expire		2,206,000	100	3,925						3,925			(3,925)			0001
Purchased Call/SPX/SPXA05JS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	02/28/2024	Expire		2,758,000	100	3,698						3,698			(3,698)			0001
Purchased Call/SPX/SPXA05LSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/19/2024	Exercise		2,080,000	100	2,912		4,578				1,340			1,666			0001
Purchased Call/SBC/SBC017US8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	08/13/2024	Exercise		2,191,352	243.96	58,575	8,952	9,804	852			9,804						0001
Purchased Call/SBC/SBC017VS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	08/20/2024	Exercise		4,792,530	245.15	160,830	4,124	4,056	(68)			4,056						0001
Purchased Call/SBC/SBC017VS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/20/2026	08/23/2024	Exercise		1,592,567	245.6	32,886	11,690	14,101	2,411			14,101						0001
Purchased Call/SBC/SBC017VSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/30/2024	09/02/2026	09/04/2024	Exercise		2,865,209	246.02	99,773	1,716	1,817	101			1,817						0001
Purchased Call/SBC/SBC017VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/09/2024	09/09/2026	09/11/2024	Exercise		4,851,304	247.45	167,355	3,467	3,437	(30)			3,437						0001
Purchased Call/SFC/SFC0616S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/28/2023	12/26/2025	08/09/2024	Exercise		584,997	431.63	133,403		6,720	2,644			6,720						0001
Purchased Call/SPX/SPXA05LSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2024	Expire		2,400,000	100	3,216						3,216			(3,216)			0001
Purchased Call/SPX/SPXA05PSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	04/14/2023	04/12/2024	04/16/2024	Expire		2,828,000	100	4,132						3,317			(4,132)			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXA05P5X	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/17/2024	Expire		4,090,000	100	5,726						4,045			(5,726)			0001
Purchased Call/SPX/SPXA05TSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise		3,317,000	100	6,232		9,942				1,535			3,709			0001
Purchased Call/SPX/SPXB05ASL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/19/2024	Exercise		2,816,000	100	5,236		20,607	19,946			17,083		(662)				0001
Purchased Call/SPX/SPXF005S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2023	02/02/2024	02/06/2024	Expire		2,235,000	100	3,308						3,308			(3,308)			0001
Purchased Call/SPX/SPXF005III	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/10/2023	02/12/2024	02/14/2024	Expire		2,604,000	100	3,699						3,699			(3,699)			0001
Purchased Call/SPX/SPXF008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024	02/27/2024	Expire		1,795,000	100	2,728						2,728			(2,728)			0001
Purchased Call/SPX/SPXF009SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024	03/05/2024	Exercise		1,761,000	100	2,922		2,508				2,137			(414)			0001
Purchased Call/SPX/SPXF00ASP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/06/2023	03/01/2024	03/05/2024	Expire		1,470,000	100	2,940						2,940			(2,940)			0001
Purchased Call/SPX/SPXF00CSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/21/2024	03/25/2024	Expire		1,555,000	100	2,457						2,457			(2,457)			0001
Purchased Call/SPX/SPXF00HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/29/2024	05/01/2024	Expire		1,799,000	100	2,880						2,880			(2,880)			0001
Purchased Call/SPX/SPXF00NSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	05/31/2024	06/04/2024	Expire		2,437,000	100	4,870						3,649			(4,870)			0001
Purchased Call/UIB/UIB000ESH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/30/2024	07/29/2025	08/01/2024	Exercise		4,072,950	545.16	117,565	2,934	2,841	(93)			2,841						0001
Purchased Call/UIB/UIB000GSB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/06/2024	09/08/2025	09/10/2024	Exercise		1,052,336	537.16	13,994	8,472	9,201	728			9,201						0001
Purchased Call/SFC/SFC061BSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/14/2024	05/13/2026	05/16/2024	Exercise		5,391,655	452.21	336,422	14,168	18,578	4,410			18,578						0001
Purchased Call/SFC/SFC061CSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/06/2024	06/05/2026	06/10/2024	Exercise		2,677,179	459.48	164,923	3,193	4,446	1,253			4,446						0001
Purchased Call/SFC/SFC061CSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/11/2024	06/10/2026	06/13/2024	Exercise		5,255,110	459.93	347,558	6,807	10,506	3,699			10,506						0001
Purchased Call/SFC/SFC061CST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/13/2024	06/12/2026	06/17/2024	Exercise		3,378,476	467.28	199,862	9,541	9,597	57			9,597						0001
Purchased Call/SFC/SFC0616SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/05/2024	01/02/2026	01/09/2024	Exercise		2,233,047	421.48	152,547	3,353	5,238	1,885			5,238						0001
Purchased Call/SFC/SFC0617S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/25/2024	01/23/2026	01/29/2024	Exercise		2,453,840	437.62	131,270	18,846	23,713	4,867			23,713						0001
Purchased Call/SFC/SFC0617SG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/31/2024	01/30/2026	02/02/2024	Exercise		2,342,527	443.62	121,472	4,581	6,079	1,499			6,079						0001
Purchased Call/SFC/SFC0617SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/06/2024	02/05/2026	02/08/2024	Exercise		4,315,185	442.54	275,635	3,527	3,397	(130)			3,397						0001
Purchased Call/SFC/SFC0618S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/15/2024	02/13/2026	02/20/2024	Exercise		2,663,174	444.3	151,819	11,534	15,480	3,945			15,480						0001
Purchased Call/SFC/SFC0618SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/21/2024	02/20/2026	02/23/2024	Exercise		1,748,991	441.26	110,496	3,271	4,444	1,173			4,444						0001
Purchased Call/SPX/SPXF00NSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/04/2024	06/06/2024	Expire		1,845,000	100	3,026						2,717			(3,026)			0001
Purchased Call/SPX/SPXF00TSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/06/2023	07/05/2024	07/09/2024	Exercise		2,452,000	100	4,704		7,844				3,197			3,140			0001
Purchased Call/SPX/SPXF00VSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	07/17/2024	Exercise		1,474,000	100	2,773		435				2,408			(2,338)			0001
Purchased Call/SPX/SPXF00W8K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/19/2024	07/23/2024	Expire		2,711,000	100	5,149						5,074			(5,149)			0001
Purchased Call/SPX/SPXF00ZSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/02/2024	08/06/2024	Expire		2,030,000	100	3,167						3,109			(3,167)			0001
Purchased Call/SPX/SPXG001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/12/2024	08/14/2024	Expire		2,409,000	100	3,615						2,142			(3,615)			0001
Purchased Call/SPX/SPXG003SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/23/2024	08/27/2024	Expire		2,181,000	100	3,575						2,602			(3,575)			0001

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Purchased Call/SPX/SPXG00BSR																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2023	09/27/2024	10/01/2024	Expire		1,907,000	100	2,896						2,412			(2,896)			0001
Purchased Call/SPX/SPXG00FSN																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/15/2024	10/17/2024	Exercise		1,516,000	100	2,394		10,172	10,075			5,955		(98)				0001
Purchased Call/SPX/SPXG00HSC																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2023	10/23/2024	10/25/2024	Exercise		2,146,000	100	2,789		12,543	12,368			7,702		(175)				0001
Purchased Call/SPX/SPXG00JS7																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/04/2024	11/06/2024	Exercise		2,026,000	100	3,605		4,182	3,838			(1,237)		(344)				0001
Purchased Call/SPX/SPXG00KS6																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/07/2024	11/12/2024	Expire		1,282,000	100	2,330			(242)			(3,393)		(242)				0001
Purchased Call/SPX/SPXG00KSN																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	11/13/2024	Exercise		1,763,000	100	3,424		10,256	9,890			5,180		(366)				0001
Purchased Call/SPX/SPXG00RST																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/10/2024	12/12/2024	Exercise		1,890,000	100	3,440		7,587	6,923			4,126		(664)				0001
Purchased Call/SPX/SPXG00SSP																								
	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2023	12/13/2024	12/17/2024	Exercise		2,097,000	100	4,609		14,526	13,595			10,446		(932)				0001
Purchased Call/UIB/UIB000HS1																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/20/2024	09/22/2025	09/24/2024	Exercise		1,494,619	547.16	27,170	8,386	8,766	380			8,766						0001
Purchased Call/UIB/UIB000HSB																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2024	09/26/2025	09/30/2024	Exercise		2,649,000	551.26	73,073	1,723	1,601	(122)			1,601						0001
Purchased Call/UIB/UIB000HSQ																								
	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/04/2024	10/06/2025	10/08/2024	Exercise		1,734,839	546.76	40,256	5,288	5,136	(152)			5,136						0001
Purchased Call/SBC/SBC017VSX																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/13/2024	09/14/2026	09/17/2024	Exercise		2,337,557	249.18	70,891	5,579	4,854	(725)			4,854						0001
Purchased Call/SBC/SBC017WS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	09/23/2024	Exercise		8,507,717	248.28	296,348	1,849	817	(1,032)			817						0001
Purchased Call/SBC/SBC017WSD																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/28/2026	10/01/2024	Exercise		1,691,518	248.23	44,888	7,242	5,229	(2,013)			5,229						0001
Purchased Call/SFC/SFC0061DSW																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/12/2024	07/10/2026	07/16/2024	Exercise		1,667,763	486.85	104,471	4,972	4,283	(690)			4,283						0001
Purchased Call/SFC/SFC061ES5																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	07/22/2024	Exercise		2,966,378	488.55	130,166	23,764	21,097	(2,668)			21,097						0001
Purchased Call/SFC/SFC061ESX																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/06/2024	08/05/2026	08/08/2024	Exercise		3,976,509	471.4	243,480	9,766	11,022	1,256			11,022						0001
Purchased Call/SFC/SFC0618SS																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/05/2024	03/04/2026	03/07/2024	Exercise		3,882,610	455.46	201,156	13,164	17,334	4,170			17,334						0001
Purchased Call/SFC/SFC0619SH																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/20/2024	03/19/2026	03/22/2024	Exercise		1,462,759	458.83	92,675	3,923	3,879	(44)			3,879						0001
Purchased Call/SFC/SFC0619SN																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/25/2024	03/20/2026	03/27/2024	Exercise		2,263,794	464.63	123,230	7,568	13,415	5,847			13,415						0001
Purchased Call/SFC/SFC0619ST																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2024	03/27/2026	04/01/2024	Exercise		1,203,542	464.97	71,095	3,470	2,529	(941)			2,529						0001
Purchased Call/SPX/SPXJ130S7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/01/2023	08/30/2024	09/04/2024	Expire		3,200,000	100	5,440						5,183		(5,440)				0001
Purchased Call/SPX/SPXK130S3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/24/2023	11/25/2024	11/27/2024	Exercise		1,800,000	100	4,248		10,675	10,027			8,476		(648)				0001
Purchased Call/SPX/SPXK135SJ																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/15/2023	12/13/2024	12/17/2024	Exercise		2,326,000	100	4,232		15,611	14,751			14,464		(860)				0001
Purchased Call/SPX/SPXK137SU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/22/2023	12/24/2024	12/27/2024	Exercise		1,489,000	100	2,861		5,856	5,196			5,170		(661)				0001
Purchased Call/SPE/SPE0131SE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/06/2023	02/23/2024	02/27/2024	Exercise		2,147,000	100	5,163		7,228				(1,898)			2,065			0001
Purchased Call/SPE/SPE0171SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2023	09/25/2024	09/27/2024	Exercise		2,456,000	100	4,419		6,138				(474)			1,719			0001
Purchased Call/JMR/JMR0097S1																								
	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	04/26/2024	04/30/2024	Exercise		1,274,067	194.9	10,489		17,716				(1,869)			7,228			0001
Purchased Call/JMR/JMR0097S4																								
	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	06/05/2024	06/07/2024	Exercise		1,032,345	197.36	7,678		13,012				46			5,334			0001
Purchased Call/JMR/JMR0097SA																								
	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	08/06/2024	08/08/2024	Exercise		1,409,499	197.8	10,472		8,473				(552)			(2,000)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JMR/JMR00975N	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	11/08/2024	11/13/2024	Exercise		1,052,555	201.65	6,747		5,192	5,070			(1,058)		(122)				0001
Purchased Call/CDA/CDA0400ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	04/19/2024	04/23/2024	Exercise		260,047	205.02	2,146		4,012				(1,674)			1,866			0001
Purchased Call/CDA/CDA0401SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	05/20/2024	05/22/2024	Exercise		902,721	205.36	6,348		17,714				(6,424)			11,366			0001
Purchased Call/CDA/CDA0401ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	05/28/2024	05/30/2024	Exercise		281,046	207.08	1,827		4,872				(1,661)			3,045			0001
Purchased Call/CDA/CDA0404ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	07/26/2024	07/30/2024	Exercise		301,159	209.51	1,754		5,391				(1,270)			3,636			0001
Purchased Call/CDA/CDA0404SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	08/02/2024	08/06/2024	Exercise		429,781	209.95	2,488		8,204				(1,665)			5,716			0001
Purchased Call/CDA/CDA0405SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	08/08/2024	08/12/2024	Exercise		395,072	209.46	2,299		6,962				(1,660)			4,663			0001
Purchased Call/CDA/CDA0405SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	08/20/2024	08/22/2024	Exercise		406,438	208.02	2,491		9,190				(2,113)			6,700			0001
Purchased Call/CDA/CDA0406SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	08/30/2024	09/04/2024	Exercise		262,518	208.55	1,637		5,835				(1,172)			4,198			0001
Purchased Call/CDA/CDA0406SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	09/06/2024	09/10/2024	Exercise		336,120	209.43	2,006		6,376				(1,366)			4,370			0001
Purchased Call/CDA/CDA0407SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	09/17/2024	09/19/2024	Exercise		323,506	209.94	1,881		6,887				(1,206)			5,006			0001
Purchased Call/CDA/CDA0408SS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	09/25/2024	09/27/2024	Exercise		638,529	209.8	3,433		14,183				(2,746)			10,750			0001
Purchased Call/CDA/CDA0408SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	09/23/2024	09/25/2024	Exercise		347,914	209.77	2,024		7,756				(1,349)			5,732			0001
Purchased Call/CDA/CDA0408ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	10/04/2024	10/08/2024	Exercise		370,795	211.36	2,011		6,952	6,948			3,788		(4)				0001
Purchased Call/CDA/CDA040BS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	11/01/2024	11/05/2024	Exercise		640,815	213.24	3,141		8,071	8,025			3,557		(46)				0001
Purchased Call/CDA/CDA040ESN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	12/06/2024	12/10/2024	Exercise		471,467	216.62	2,649		7,041	6,961			4,683		(81)				0001
Purchased Call/UIB/UIB00QJS4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2024	10/31/2025	11/04/2024	Exercise		3,530,138	539.45	96,166	4,189	5,864	1,675			5,864						0001
Purchased Call/UIB/UIB000KS3	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/20/2024	11/19/2025	11/22/2024	Exercise		1,495,550	553.66	41,179	1,176	1,186	10			1,186						0001
Purchased Call/SFC/SFC0616SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/11/2024	09/11/2026	09/13/2024	Exercise		1,809,144	478.56	115,490	3,319	4,207	888			4,207						0001
Purchased Call/SFC/SFC0616SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/25/2024	09/25/2026	09/27/2024	Exercise		4,501,894	488.13	147,947	77,517	75,962	(1,555)			75,962		(10,608)				0001
Purchased Call/SFC/SFC0616SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/16/2024	04/15/2026	04/18/2024	Exercise		5,078,216	447.31	305,560	6,493	12,140	5,648			12,140						0001
Purchased Call/SFC/SFC0616S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2024	05/22/2026	05/29/2024	Exercise		1,417,417	454.58	79,591	8,143	12,271	4,129			12,271						0001
Purchased Call/SFC/SFC0616S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/29/2024	05/28/2026	05/31/2024	Exercise		4,611,834	457.58	265,064	2,974	5,698	2,724			5,698						0001
Purchased Call/CDA/CDA040FSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	12/24/2024	12/27/2024	Exercise		320,829	218.65	1,258		2,809	2,761			1,504		(48)				0001
Purchased Call/DCR/DCR4165SJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/12/2023	01/12/2024	01/17/2024	Exercise		148,623	3850.11	2,586		516				1,768			(2,070)			0001
Purchased Call/DCR/DCR4166SX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/07/2023	02/07/2024	02/09/2024	Expire		159,423	4061.39	765		764				(765)						0001
Purchased Call/DCR/DCR4167SP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/21/2023	02/21/2024	02/23/2024	Exercise		118,302	3821.17	2,638		2,967				399			329			0001
Purchased Call/DCR/DCR4168S1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/24/2023	02/26/2024	02/28/2024	Exercise		146,186	3815.38	3,362		4,633				293			1,271			0001
Purchased Call/DCR/DCR4168S5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	02/28/2023	02/28/2024	03/01/2024	Expire		238,486	4006.55	1,288						1,189			(1,288)			0001
Purchased Call/DCR/DCR4169SL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/17/2023	03/19/2024	03/21/2024	Exercise		107,726	3801.5	1,907		6,582				(1,092)			4,676			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/DCR/DCR416AS4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/24/2023	03/26/2024	03/28/2024	Exercise		145,576	3821.02	2,475		8,730				(1,081)			6,256			0001
Purchased Call/DCR/DCR416ASA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2023	03/27/2024	03/29/2024	Exercise		196,259	4007.12	824		3,355				506			2,531			0001
Purchased Call/DCR/DCR416AS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/03/2023	04/03/2024	04/05/2024	Exercise		184,152	4063.41	792		810				689			18			0001
Purchased Call/DCR/DCR416CSN	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/08/2023	05/08/2024	05/10/2024	Expire		165,710	4040.74	713						293			(713)			0001
Purchased Call/DCR/DCR416CSR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/09/2023	05/09/2024	05/13/2024	Expire		111,501	4035.92	502						181			(502)			0001
Purchased Call/DCR/DCR416ESK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/26/2023	06/26/2024	06/28/2024	Expire		114,956	4094.57	598						284			(598)			0001
Purchased Call/DCR/DCR416FSS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/27/2023	07/26/2024	07/30/2024	Exercise		103,807	3964.53	3,083		4,251				1,600			1,168			0001
Purchased Call/DCR/DCR416GSM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/10/2023	01/03/2024	01/05/2024	Exercise		90,990	3795.14	3,813		1,864				2,252			(1,949)			0001
Purchased Call/DCR/DCR416HSQ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/28/2023	08/28/2024	08/30/2024	Expire		182,400	4212.82	1,094						828			(1,094)			0001
Purchased Call/DCR/DCR416HSW	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/31/2023	08/30/2024	09/04/2024	Expire		199,226	4215.41	1,156						681			(1,156)			0001
Purchased Call/DCR/DCR4161S5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/05/2023	09/05/2024	09/09/2024	Exercise		245,724	4081.84	3,784		3,437				2,150			(347)			0001
Purchased Call/DCR/DCR4161SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/11/2023	09/11/2024	09/13/2024	Expire		127,293	4220.45	738						536			(738)			0001
Purchased Call/DCR/DCR416KS7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/19/2023	10/18/2024	10/22/2024	Exercise		196,959	4096.63	1,792		6,097	6,009			4,560		(88)				0001
Purchased Call/UIB/UIB000LSD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/13/2024	12/15/2025	12/17/2024	Exercise		2,177,347	551.19	50,497	6,650	4,719	(1,931)			4,719						0001
Purchased Call/UIB/UIB000S7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/08/2023	08/07/2025	09/04/2024	Exercise		54,644	531.5	14,463		2,125	495			2,125						0001
Purchased Call/UIB/UIB000TSL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/12/2023	09/11/2025	11/06/2024	Exercise		31,927	528.59	62,068		1,183	143			1,183						0001
Purchased Call/UIB/UIB000YSO	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/14/2023	09/12/2025	12/18/2024	Exercise		30,162	527.87	35,135		1,528	477			1,528						0001
Purchased Call/SFC/SFC061NS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/17/2024	12/16/2026	12/19/2024	Exercise		3,636,590	503.8	178,996	4,763	3,811	(953)			3,811						0001
Purchased Call/DCR/DCR416KSY	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/31/2023	10/31/2024	11/04/2024	Exercise		116,468	4099.48	664		1,840	1,783			845		(56)				0001
Purchased Call/DCR/DCR416MS1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/17/2023	11/15/2024	11/19/2024	Exercise		116,768	4164.89	549		1,948	1,878			1,345		(69)				0001
Purchased Call/DCR/DCR416MSG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/24/2023	11/22/2024	11/26/2024	Exercise		333,288	4174.79	1,633		7,590	7,353			5,968		(238)				0001
Purchased Call/DCR/DCR416NS3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/06/2023	12/06/2024	12/10/2024	Exercise		100,192	4182.56	471		1,576	1,490			1,088		(86)				0001
Purchased Call/DCR/DCR416NSR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/19/2023	12/19/2024	12/23/2024	Expire		97,659	4270.35	430			(94)			(183)		(94)				0001
Purchased Call/DCR/DCR416SSQ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2024	07/05/2024	03/25/2024	Exercise		103,019	3938.42		2,841	660							(2,181)			0001
Purchased Call/DCR/DCR416SST	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2024	08/30/2024	03/25/2024	Exercise		173,604	4088.28		2,330	1,758							(572)			0001
Purchased Call/DCR/DCR416US4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2024	06/25/2024	04/09/2024	Expire		143,256	4086.7		1,524								(1,524)			0001
Purchased Call/SFC/SFC061CSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/04/2024	06/03/2026	06/06/2024	Exercise		3,882,466	453.37	246,612	3,361	4,915	1,553			4,915						0001
Purchased Call/SFC/SFC061DS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/18/2024	06/17/2026	06/21/2024	Exercise		6,379,630	471.9	395,555	8,651	9,509	859			9,509						0001
Purchased Call/UIB/UIB000ZS5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/26/2023	09/25/2025	03/11/2024	Exercise		82,876	517.94	58,190		4,889	2,409			4,889						0001
Purchased Call/UIB/UIB000ZS9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/28/2023	09/26/2025	10/16/2024	Exercise		64,084	513	12,511		4,408	2,171			4,408						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/UIB/UIB0002SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/05/2023	10/03/2025	12/13/2024	Exercise		33,672	508.41	50,847		2,988	1,878			2,988						0001
Purchased Call/UIB/UIB0002SQ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/10/2023	10/09/2025	06/18/2024	Exercise		43,551	508.72	55,626		2,430	763			2,430						0001
Purchased Call/UIB/UIB0002SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/16/2023	10/13/2025	06/26/2024	Exercise		80,491	512.65	64,944		4,935	1,969			4,935						0001
Purchased Call/UIB/UIB0003SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2023	10/30/2025	06/06/2024	Exercise		111,828	499.57	161,274		9,374	5,276			9,374						0001
Purchased Call/UIB/UIB0004S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/13/2025	02/08/2024	Exercise		135,674	510.09	107,025		7,814	2,335			7,814						0001
Purchased Call/UIB/UIB0004SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/20/2023	11/17/2025	12/20/2024	Exercise		27,050	516.12	67,859		1,478	467			1,478						0001
Purchased Call/SPX/SPXA05NS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/27/2023	03/22/2024	03/26/2024	Exercise		2,235,667	3971	35,142		56,299				(19,113)			21,156			0001
Purchased Call/SPX/SPXA05QS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/17/2023	04/15/2024	04/17/2024	Exercise		2,590,163	4138	66,838		109,551				(34,686)			42,713			0001
Purchased Call/SPX/SPXB05YB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/11/2023	07/31/2024	08/02/2024	Exercise		4,065,819	4589	147,687		277,317				(40,081)			129,630			0001
Purchased Call/SPX/SPXB05CS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/01/2023	11/29/2024	12/03/2024	Exercise		3,188,324	4568	134,414		223,358	201,329			94,692		(22,029)				0001
Purchased Call/SPX/SPXB05FSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/02/2024	12/31/2024	01/04/2024	Exercise		5,695,177	4770	112,678		199,397	171,072			115,044		(28,325)				0001
Purchased Call/SPX/SPX2506S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4H0FF07349	06/01/2023	05/31/2024	06/04/2024	Exercise		974,000	100	1,346		1,950				(413)			605			0001
Purchased Call/SPX/SPX2506SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4H0FF07349	06/16/2023	06/14/2024	06/18/2024	Exercise		1,032,000	100	1,483		2,060				(269)			577			0001
Purchased Call/SPX/SPXF001SS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/05/2023	01/05/2024	01/09/2024	Exercise		1,026,000	100	1,866		2,973				(1,102)			1,107			0001
Purchased Call/SPX/SPXF004SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/27/2023	01/26/2024	01/30/2024	Exercise		1,621,000	100	2,398		3,564				(1,136)			1,166			0001
Purchased Call/SPX/SPXF00BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/13/2023	03/08/2024	03/12/2024	Exercise		1,423,000	100	2,166		3,278				(1,025)			1,112			0001
Purchased Call/SPX/SPXF00LSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/22/2023	05/22/2024	05/24/2024	Exercise		1,370,000	100	2,548		3,562				(723)			1,014			0001
Purchased Call/SPX/SPXG00SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/09/2024	08/13/2024	Exercise		837,000	100	1,219		1,670				(153)			451			0001
Purchased Call/SPX/SPXG00RSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/08/2023	12/09/2024	12/11/2024	Exercise		1,105,000	100	1,547		2,232	1,937			903		(295)				0001
Purchased Call/SPX/SPXH132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Exercise		1,006,000	100	1,367		2,010				(629)			643			0001
Purchased Call/SBC/SBC017YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2024	12/17/2026	12/20/2024	Exercise		5,994,890	243.96	102,725	24,447	21,396	(3,051)			21,396						0001
Purchased Call/CGM/CGM0405SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/18/2022	03/08/2024	03/12/2024	Expire		2,505,222	337.33	56,516			(5,281)					(5,281)				0001
Purchased Call/UIB/UIB0005SG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/12/2023	12/11/2025	01/11/2024	Exercise		209,672	521.43	117,370		4,641	218			4,641						0001
Purchased Call/SPX/SPXI135SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/01/2024	Exercise		1,328,000	100	2,181		3,325				(1,083)			1,144			0001
Purchased Call/SPX/SPXI13ES5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/09/2024	Exercise		2,175,000	100	3,219		4,785				(1,347)			1,566			0001
Purchased Call/SPX/SPXI13HSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/23/2024	Exercise		1,426,000	100	2,223		3,278				(872)			1,055			0001
Purchased Call/SPX/SPXI13JSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	04/30/2024	Exercise		963,000	100	1,486		2,220				(600)			733			0001
Purchased Call/SPX/SPXI130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/29/2024	Exercise		1,196,000	100	1,888		2,749				(649)			860			0001
Purchased Call/SPX/SPXJ13ESC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2024	Exercise		1,676,000	100	2,379		3,350				(368)			972			0001
Purchased Call/SPX/SPXJ13HSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2024	Exercise		1,299,000	100	1,976		2,860				(336)			884			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXJ13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise		1,625,000	100	2,243		3,250				(501)			1,008			0001
Purchased Call/SPX/SPXJ13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/08/2023	11/08/2024	11/13/2024	Exercise		1,011,000	100	1,434		2,121	1,968			571		(153)				0001
Purchased Call/SPX/SPXJ13ZSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		989,000	100	1,426		1,980	1,774			697		(206)				0001
Purchased Call/SPX/SPXK134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/13/2023	12/13/2024	12/17/2024	Exercise		1,031,000	100	1,421		2,060	1,773			906		(287)				0001
Purchased Call/JMR/JMR00956H	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec 815DZWZK7VSZ11NUHU748	12/13/2018	01/23/2024	01/25/2024	Expire		1,098,330	100.78	1,075						(1,287)			(1,075)			0001
Purchased Call/JMR/JMR00969N	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec 815DZWZK7VSZ11NUHU748	12/13/2018	04/09/2024	04/11/2024	Exercise		1,059,947	99.84	1,382		4,240				(2,380)			2,858			0001
Purchased Call/CDA/CDA040GSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/17/2024	01/19/2024	Expire		379,063	99.67	270						(573)			(270)			0001
Purchased Call/CDA/CDA040H5K	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/26/2024	01/30/2024	Expire		603,066	99.82	349						14			(349)			0001
Purchased Call/CGM/CGM0405SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/28/2022	03/25/2024	03/27/2024	Expire		2,302,595	335.04	55,424			(6,413)						(6,413)			0001
Purchased Call/CGM/CGM0406SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/12/2022	04/10/2024	04/12/2024	Expire		1,606,124	333.89	39,281			(5,404)						(5,404)			0001
Purchased Call/SFC/SFC061FSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/14/2024	08/13/2026	08/16/2024	Exercise		2,025,365	478.95	132,297	3,353	3,781	428			3,781						0001
Purchased Call/SFC/SFC061FSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/27/2024	08/26/2026	08/29/2024	Exercise		2,606,755	488.59	160,915	4,206	4,178	(27)			4,178						0001
Purchased Call/SFC/SFC061GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/30/2024	08/28/2026	09/04/2024	Exercise		2,301,400	490.84	82,137	25,228	24,351	(877)			24,351		(4,866)				0001
Purchased Call/SFC/SFC061GSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/06/2024	09/04/2026	09/10/2024	Exercise		1,791,747	473.08	109,936	5,551	6,988	1,436			6,988						0001
Purchased Call/CDA/CDA0401S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2024	02/07/2024	Exercise		1,042,451	102.99	831		4,170				(2,267)			3,339			0001
Purchased Call/CDA/CDA0401SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/02/2024	02/06/2024	Exercise		295,832	99.82	241		1,183				(692)			943			0001
Purchased Call/CDA/CDA0401SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/13/2024	02/15/2024	Exercise		359,397	99.94	376		1,438				(1,017)			1,061			0001
Purchased Call/CDA/CDA040KSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	03/22/2024	03/26/2024	Exercise		352,570	100.11	411		1,410				(944)			999			0001
Purchased Call/CDA/CDA040M58	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/25/2024	04/29/2024	Exercise		364,159	100.41	477		1,457				(928)			980			0001
Purchased Call/SFC/SFC061JSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/18/2024	10/20/2026	10/22/2024	Exercise		296,342	499.42	11,193	4,039	3,884	(155)			3,884						0001
Purchased Call/SFC/SFC061KSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/01/2024	11/03/2026	11/05/2024	Exercise		629,328	479.64	17,731	11,515	12,143	628			12,143						0001
Purchased Call/SPX/SPXH13WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/17/2023	01/12/2024	01/17/2024	Exercise		1,893,862	3995	43,670		72,995				(29,042)			29,326			0001
Purchased Call/SPX/SPXI132B2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	02/10/2023	02/09/2024	02/13/2024	Exercise		1,331,754	4098	19,708		31,850				(11,618)			12,142			0001
Purchased Call/SPX/SPXI1398K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/20/2023	03/19/2024	03/21/2024	Exercise		1,652,822	3917	29,194		46,843				(16,243)			17,649			0001
Purchased Call/SPX/SPXI13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/03/2023	03/28/2024	04/01/2024	Exercise		1,598,522	4109	16,684		26,451				(8,451)			9,767			0001
Purchased Call/SPX/SPXI13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/06/2023	04/05/2024	04/09/2024	Exercise		3,965,577	4092	57,278		91,085				(28,980)			33,808			0001
Purchased Call/SPX/SPXI13ESL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/10/2023	04/09/2024	04/11/2024	Exercise		1,522,962	4105	25,254		40,439				(12,840)			15,185			0001
Purchased Call/SPX/SPXI13FSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/12/2023	04/11/2024	04/15/2024	Exercise		3,225,518	4109	70,626		113,038				(35,338)			42,412			0001
Purchased Call/SPX/SPXI131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/24/2023	04/23/2024	04/25/2024	Exercise		1,922,087	4134	29,825		46,501				(13,447)			16,676			0001
Purchased Call/SPX/SPXI13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	05/08/2023	05/07/2024	05/09/2024	Exercise		1,327,736	4136	22,675		35,630				(10,151)			12,954			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ13USO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/14/2024	Exercise		1,398,522	4138	16,937		26,702				(7,659)			9,765			0001
Purchased Call/SPX/SPXJ13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	05/16/2024	Exercise		1,942,442	4124	45,951		72,533				(20,445)			26,582			0001
Purchased Call/SPX/SPXJ130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/21/2024	Exercise		1,190,237	4176	16,633		25,365				(6,445)			8,733			0001
Purchased Call/SPX/SPXJ13RSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/29/2024	05/31/2024	Exercise		1,564,427	4205	14,664		22,320				(5,456)			7,655			0001
Purchased Call/SPX/SPXJ13TSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/05/2024	06/07/2024	Exercise		2,111,252	4274	25,056		37,544				(8,016)			12,489			0001
Purchased Call/SPX/SPXJ13TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/06/2024	06/10/2024	Exercise		1,430,806	4284	16,256		24,716				(5,445)			8,460			0001
Purchased Call/SPX/SPXJ13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/11/2024	06/13/2024	Exercise		2,179,522	4299	29,862		44,107				(8,514)			14,245			0001
Purchased Call/SPX/SPXJ132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/02/2024	Exercise		1,799,048	4377	18,417		27,126				(4,418)			8,709			0001
Purchased Call/SPX/SPXJ132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/11/2024	07/15/2024	Exercise		1,166,661	4419	15,558		22,441				(2,848)			6,883			0001
Purchased Call/SPX/SPXJ133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/16/2024	Exercise		1,778,789	4492	19,895		28,909				(3,071)			9,014			0001
Purchased Call/SPX/SPXJ133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/16/2024	07/18/2024	Exercise		2,505,014	4505	25,943		37,808				(3,890)			11,865			0001
Purchased Call/SPX/SPXJ138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/05/2024	08/07/2024	Exercise		3,201,791	4478	43,830		64,350				(6,908)			20,520			0001
Purchased Call/SPX/SPXJ139SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/13/2024	Exercise		1,304,571	4468	18,790		28,324				(3,527)			9,533			0001
Purchased Call/UIB/UIB0007SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/30/2024	01/29/2026	02/01/2024	Exercise		3,997,015	523.48	156,592	2,164	3,139	975			3,139						0001
Purchased Call/UIB/UIB0008SA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/22/2024	02/20/2026	02/26/2024	Exercise		2,106,942	524.97	82,011	2,475	3,044	568			3,044						0001
Purchased Call/UIB/UIB0009S6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/14/2024	03/13/2026	03/18/2024	Exercise		1,796,776	538.61	66,312	1,204	1,468	264			1,468						0001
Purchased Call/SPX/SPXJ138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	08/21/2024	Exercise		4,645,036	4370	57,732		88,228				(14,438)			30,496			0001
Purchased Call/SPX/SPXJ131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/17/2024	Exercise		1,554,531	4480	20,876		32,271				(4,050)			11,395			0001
Purchased Call/SPX/SPXJ13JSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/16/2024	09/18/2024	Exercise		2,145,054	4450	25,787		39,042				(4,773)			13,255			0001
Purchased Call/SPX/SPXJ13KSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2023	09/20/2024	09/24/2024	Exercise		1,513,924	4325	21,312		33,250				(5,772)			11,939			0001
Purchased Call/SPX/SPXJ13KSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2023	09/24/2024	09/26/2024	Exercise		2,617,956	4320	31,960		49,691				(8,652)			17,731			0001
Purchased Call/SPX/SPXJ13MSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	09/30/2024	10/02/2024	Exercise		2,152,601	4288	22,525		35,643				(6,826)			13,118			0001
Purchased Call/SPX/SPXJ13QS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	10/17/2024	Exercise		2,579,357	4328	56,727		87,015	84,827			19,727		(2,188)				0001
Purchased Call/SPX/SPXK133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/09/2024	12/11/2024	Exercise		1,849,306	4600	29,491		45,025	39,404			19,032		(5,621)				0001
Purchased Call/SPX/SPXK136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/19/2024	12/23/2024	Exercise		1,728,882	4763	24,764		38,478	33,089			19,311		(5,389)				0001
Purchased Call/SPX/SPXK138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/24/2024	12/27/2024	Exercise		1,526,236	4755	27,702		43,014	36,586			22,106		(6,428)				0001
Purchased Call/CGM/CGM040SS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/17/2022	08/07/2024	08/09/2024	Expire		145,679	328.04	3,606			(1,098)			(1,098)						0001
Purchased Call/UIB/UIB0009SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/02/2024	04/01/2026	04/04/2024	Exercise		2,904,932	545.5	104,022	3,481	2,926	(555)			2,926						0001
Purchased Call/UIB/UIB000ASA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/12/2024	04/10/2026	04/16/2024	Exercise		1,441,961	543.82	39,161	5,582	6,225	643			6,225						0001
Purchased Call/UIB/UIB000BST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/21/2024	05/20/2026	05/23/2024	Exercise		3,372,028	541.81	121,986	5,234	5,118	(116)			5,118						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/UIB/UIB000CSS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/14/2024	06/12/2026	06/18/2024	Exercise		1,042,173	534.26	35,523	1,241	1,461	220			1,461						0001
Purchased Call/SPX/SPX9214SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	08/23/2023	08/21/2024	08/23/2024	Exercise		1,265,914	4396	19,247		28,801				(3,929)			9,554			0001
Purchased Call/SPX/SPXA05MS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/21/2023	03/15/2024	03/19/2024	Exercise		1,325,966	3958	26,890		43,215				(14,942)			16,324			0001
Purchased Call/UIB/UIB000DS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/27/2024	06/26/2026	07/01/2024	Exercise		2,916,860	535.51	87,529	12,892	14,443	1,551			14,443						0001
Purchased Call/UIB/UIB000DSE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/02/2024	07/01/2026	07/05/2024	Exercise		3,155,949	534.08	113,162	8,470	8,445	(25)			8,445						0001
Purchased Call/UIB/UIB000DSS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/12/2024	07/10/2026	07/16/2024	Exercise		2,297,674	540.27	86,836	6,274	5,740	(534)			5,740						0001
Purchased Call/UIB/UIB000DSU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/15/2024	07/10/2026	07/17/2024	Exercise		1,858,261	542.56	74,482	1,851	1,983	132			1,983						0001
Purchased Call/UIB/UIB000ES2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/19/2024	07/17/2026	07/23/2024	Exercise		1,818,225	547.28	62,024	2,089	1,847	(241)			1,847						0001
Purchased Call/UIB/UIB000ESR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/05/2024	07/31/2026	08/07/2024	Exercise		1,447,412	539.62	45,365	671	915	244			915						0001
Purchased Call/UIB/UIB000FSS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/27/2024	08/26/2026	08/29/2024	Exercise		2,362,207	543.26	87,674	2,331	2,578	247			2,578						0001
Purchased Call/UIB/UIB000FSW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/28/2024	08/28/2026	08/30/2024	Exercise		1,880,560	541.75	70,887	2,364	2,896	532			2,896						0001
Purchased Call/SPX/SPX9218SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	10/02/2023	09/30/2024	10/02/2024	Exercise		1,573,714	4288	53,824		110,100				(40,398)			56,276			0001
Purchased Call/UIB/UIB000GSR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/17/2024	09/14/2026	09/19/2024	Exercise		328,482	543.66	11,448	998	1,172	174			1,172						0001
Purchased Call/UIB/UIB000HSA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2024	09/25/2026	09/27/2024	Exercise		2,221,952	548.84	89,890	818	622	(196)			622						0001
Purchased Call/UIB/UIB000HSN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/02/2024	10/02/2026	10/04/2024	Exercise		1,633,337	548.62	54,734	3,289	2,843	(446)			2,843		(2,690)				0001
Purchased Call/UIB/UIB000ISM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/22/2024	10/21/2026	10/24/2024	Exercise		1,902,727	544.14	61,553	5,817	5,697	(120)			5,697						0001
Purchased Call/UIB/UIB000KSW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2024	12/04/2026	12/06/2024	Exercise		2,367,938	558.67	85,149	3,383	3,151	(233)			3,151						0001
Purchased Call/UIB/UIB000LSI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/17/2024	12/17/2026	12/19/2024	Exercise		2,553,639	549.44	76,947	4,860	3,840	(1,019)			3,840						0001
Purchased Call/SFC/SFC0610S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/02/2023	07/30/2024	08/01/2024	Exercise		62,699	425.86	2,481		7,406	5,956			7,406		(1,450)				0001
Purchased Call/SFC/SFC0610SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2023	08/08/2024	08/12/2024	Exercise		419,419	416.07	18,655		58,235	46,913			58,235		(11,322)				0001
Purchased Call/SFC/SFC0610SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/10/2023	08/09/2024	08/13/2024	Exercise		474,362	413.56	22,780		70,163	56,218			70,163		(13,946)				0001
Purchased Call/SFC/SFC0611SJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/08/2023	09/06/2024	09/10/2024	Exercise		252,002	409.24	12,255		39,311	30,827			39,311		(8,484)				0001
Purchased Call/SPX/SPXG007SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	12/18/2023	12/13/2024	12/17/2024	Exercise		2,576,678	4719	76,003		134,314	118,860			71,310		(15,455)				0001
Purchased Call/SPX/SPX1406SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2023	01/12/2024	01/17/2024	Expire		1,253,000	100	23,431		23,431				23,431		(23,431)				0001
Purchased Call/SPX/SPX1407SO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2023	03/18/2024	03/20/2024	Exercise		1,927,000	100	34,686		113,772				(29,539)			79,086			0001
Purchased Call/SPX/SPX1407SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/10/2023	04/09/2024	04/11/2024	Exercise		1,355,000	100	14,092		65,750				(22,165)			51,658			0001
Purchased Call/SPX/SPX1408S6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/14/2023	07/12/2024	07/16/2024	Exercise		1,013,000	100	9,218		11,334				6,160			2,116			0001
Purchased Call/SPX/SPX1409S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/11/2024	10/16/2024	Exercise		2,078,000	100	12,468		13,976	13,630			(15,429)		(346)				0001
Purchased Call/SPX/SPX1409SL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/23/2023	10/18/2024	10/22/2024	Exercise		1,575,000	100	23,625		120,568	119,449			70,179		(1,119)				0001
Purchased Call/CGM/CGM040BS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2022	10/30/2024	11/01/2024	Expire		577,540	322.65	13,694			(5,707)					(5,707)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SFC/SFC0612SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/28/2023	09/27/2024	10/01/2024	Exercise		1,024,171	389.17	51,002		264,747	226,602			264,747		(38,146)				0001
Purchased Call/SFC/SFC0612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/12/2023	10/11/2024	10/16/2024	Exercise		1,576,087	394.51	70,394		400,864	345,435			400,864		(55,428)				0001
Purchased Call/SFC/SFC0613S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2023	10/18/2024	10/22/2024	Exercise		674,001	382.82	30,817		205,288	180,292			205,288		(24,996)				0001
Purchased Call/SFC/SFC0613SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2023	10/31/2024	11/04/2024	Exercise		1,304,029	380.25	69,036		344,037	286,125			344,037		(57,912)				0001
Purchased Call/SFC/SFC0613SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	11/05/2024	Exercise		1,087,522	383.4	61,346		272,987	221,113			272,987		(51,874)				0001
Purchased Call/SPX/SPX150ZSE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/06/2023	02/02/2024	02/06/2024	Exercise		3,351,000	100	57,302		52,581				27,867		(4,721)				0001
Purchased Call/SPX/SPX2501SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/03/2023	03/01/2024	03/05/2024	Exercise		1,054,000	100	13,807		41,662				(8,344)		27,854				0001
Purchased Call/SPX/SPX2505SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/30/2023	05/28/2024	05/30/2024	Expire		1,959,000	100	22,920						22,920		(22,920)				0001
Purchased Call/SPX/SPX8211SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2023	06/04/2024	06/06/2024	Exercise		2,139,000	100	24,812		42,890				10,442		18,078				0001
Purchased Call/SPX/SPX8211SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/12/2024	07/16/2024	Exercise		2,580,000	100	44,634		111,779				23,946		67,145				0001
Purchased Call/SPX/SPX8211SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/15/2024	07/17/2024	Exercise		1,325,000	100	19,743		39,056				11,693		19,313				0001
Purchased Call/SPX/SPX9210SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/23/2024	07/25/2024	Expire		1,570,000	100	18,212						18,112		(18,212)				0001
Purchased Call/SPX/SPX9215SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/05/2023	09/03/2024	09/05/2024	Expire		4,057,000	100	45,033						37,766		(45,033)				0001
Purchased Call/SPX/SPX921ES8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/05/2024	12/09/2024	Expire		1,064,000	100	9,895			(1,772)			(9,635)		(1,772)				0001
Purchased Call/SPX/SPX921FSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/13/2024	12/17/2024	Exercise		1,080,000	100	12,636		60,724	58,155			51,943		(2,569)				0001
Purchased Call/SPX/SPX921GSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2023	12/27/2024	12/31/2024	Exercise		1,663,000	100	14,468		57,729	54,233			44,707		(3,496)				0001
Purchased Call/SPX/SPXB05FSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/02/2024	12/31/2024	01/04/2024	Exercise		3,682,309	4770		48,034	79,901	67,826			43,942		(12,075)				0001
Purchased Call/SPX/SPXC17ASP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/01/2023	02/28/2024	03/01/2024	Exercise		4,089,255	3970	152,337		265,740				(106,376)		113,403				0001
Purchased Call/SPX/SPXH131VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/10/2024	01/12/2024	Exercise		1,968,518	3914	31,080		51,305				(20,087)		20,225				0001
Purchased Call/SPX/SPXH132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/26/2024	01/30/2024	Exercise		1,741,724	4069	20,822		33,812				(12,714)		12,990				0001
Purchased Call/SPX/SPXI131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024	02/06/2024	Exercise		1,877,962	4136	21,974		34,958				(12,521)		12,985				0001
Purchased Call/SPX/SPXI131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/02/2024	02/06/2024	Exercise		2,531,526	4136	55,869		91,188				(33,967)		35,319				0001
Purchased Call/SPX/SPXI131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/05/2024	02/07/2024	Exercise		1,402,267	4136	22,750		36,612				(13,319)		13,862				0001
Purchased Call/SPX/SPXI135SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/01/2023	02/28/2024	03/01/2024	Exercise		2,436,854	3975	37,044		60,687				(22,382)		23,644				0001
Purchased Call/SPX/SPXI136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/07/2024	Exercise		2,261,513	4046	37,604		60,371				(21,002)		22,767				0001
Purchased Call/SPX/SPXI136SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/08/2023	03/07/2024	03/11/2024	Exercise		1,271,652	3986	18,604		30,305				(10,882)		11,701				0001
Purchased Call/SPX/SPXI130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/02/2024	04/04/2024	Exercise		2,432,712	4109	28,327		44,991				(14,370)		16,663				0001
Purchased Call/SPX/SPXI13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/05/2024	04/09/2024	Exercise		1,781,579	4105	28,236		45,136				(14,373)		16,900				0001
Purchased Call/SFC/SFC0613SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2023	11/07/2024	11/12/2024	Exercise		1,484,699	393.88	69,555		391,379	331,645			391,379		(59,734)				0001
Purchased Call/SFC/SFC0614S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/09/2023	11/08/2024	11/13/2024	Exercise		1,170,266	394.39	51,774		310,081	265,317			310,081		(44,763)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SFC/SFC0614S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/14/2023	11/12/2024	06/14/2024	Exercise	2,023,807	397	111,341		508,152	410,908			508,152		(97,244)				0001
Purchased Call/SFC/SFC0615SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/06/2024	12/10/2024	Exercise	1,706,909	410.84	88,094		402,672	319,316			402,672		(83,356)				0001
Purchased Call/SFC/SFC0615SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/11/2023	12/06/2024	12/10/2024	Exercise	1,092,837	413.16	63,071		250,224	189,955			250,224		(60,269)				0001
Purchased Call/SPX/SPXA05IISS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	06/07/2023	06/06/2024	06/10/2024	Exercise	3,032,000	100	62,762		239,073				(29,301)				176,310		0001
Purchased Call/SPX/SPXF0019F	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	01/04/2023	01/03/2024	01/05/2024	Exercise	1,074,000	100	17,291		15,492				1,863		(1,800)				0001
Purchased Call/SPX/SPXF00BSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/16/2023	03/14/2024	03/18/2024	Exercise	1,028,000	100	15,317		54,796				(13,077)				39,479		0001
Purchased Call/SPX/SPXF00FS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	04/06/2023	04/05/2024	04/09/2024	Exercise	3,785,000	100	51,476		216,306				(59,274)				164,830		0001
Purchased Call/SPX/SPXF00FSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	04/11/2023	04/10/2024	04/12/2024	Exercise	2,423,000	100	52,821		256,543				(97,671)				203,722		0001
Purchased Call/SPX/SPXF00LSE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	05/22/2023	05/21/2024	05/23/2024	Expire	1,938,000	100	24,225						20,335		(24,225)				0001
Purchased Call/SPX/SPXF00SSK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	06/26/2023	06/25/2024	06/27/2024	Expire	1,966,000	100	22,019						22,019		(22,019)				0001
Purchased Call/SPX/SPXF00ZS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	08/02/2023	07/31/2024	08/02/2024	Expire	1,160,000	100	12,876						12,858		(12,876)				0001
Purchased Call/SPX/SPXG001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	08/14/2023	08/12/2024	08/14/2024	Expire	1,846,000	100	25,106						(2,227)		(25,106)				0001
Purchased Call/SPX/SPXG003S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	08/21/2023	08/20/2024	08/22/2024	Expire	1,340,000	100	14,740						2,412		(14,740)				0001
Purchased Call/SPX/SPXG00CSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	10/02/2023	09/27/2024	10/01/2024	Exercise	1,249,000	100	14,738		30,549				6,226		15,811				0001
Purchased Call/SPX/SPXG00ESR	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	10/09/2023	10/08/2024	10/10/2024	Exercise	1,841,000	100	15,096		49,109	48,817			17,423		(291)				0001
Purchased Call/SPX/SPXG00FSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	10/16/2023	10/15/2024	10/17/2024	Exercise	1,870,000	100	16,269		90,829	90,202			62,448		(627)				0001
Purchased Call/SPX/SPXG00HS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International ... 4PQUHN3JPFGFNF3BB653	10/23/2023	10/22/2024	10/24/2024	Exercise	2,313,000	100	17,579		77,264	76,247			45,817		(1,017)				0001
Purchased Call/CGM/CGM040CS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	12/20/2022	12/18/2024	12/20/2024	Expire	1,378,579	323.82	31,673			(15,336)					(15,336)				0001
Purchased Call/CGM/CGM040CSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/11/2023	01/10/2025	05/15/2024	Exercise	51,169	323.14	44,865		722	68			722						0001
Purchased Call/SPX/SPXI13MSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/10/2023	05/09/2024	05/13/2024	Exercise	1,592,857	4127	18,929		29,721				(8,554)		10,792				0001
Purchased Call/SPX/SPXI130SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/18/2023	05/16/2024	05/20/2024	Exercise	1,265,849	4110	12,723		18,789				(4,624)		6,066				0001
Purchased Call/SPX/SPXI13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/31/2023	05/30/2024	06/03/2024	Exercise	1,021,941	4206	13,968		21,627				(5,445)		7,660				0001
Purchased Call/SPX/SPXI13USG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/12/2023	06/10/2024	06/12/2024	Exercise	1,212,279	4299	10,005		14,664				(2,830)		4,658				0001
Purchased Call/SPX/SPXJ13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/26/2023	07/25/2024	07/29/2024	Exercise	1,168,490	4564	13,783		20,480				(1,754)		6,697				0001
Purchased Call/SPX/SPXJ137S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/02/2023	08/01/2024	08/05/2024	Exercise	1,752,888	4577	20,939		32,555				(3,463)		11,616				0001
Purchased Call/SPX/SPXJ139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/11/2023	07/31/2024	08/02/2024	Exercise	1,968,664	4589	40,133		69,069				(9,906)		28,936				0001
Purchased Call/SPX/SPXJ13ASF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/14/2023	08/13/2024	08/15/2024	Exercise	2,013,287	4464	23,069		34,727				(4,422)		11,659				0001
Purchased Call/SPX/SPXJ13BSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/21/2023	08/20/2024	08/22/2024	Exercise	3,198,628	4370	36,724		55,634				(8,770)		18,909				0001
Purchased Call/SPX/SPXJ13ES6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/28/2023	08/27/2024	08/29/2024	Exercise	2,009,004	4406	26,389		40,128				(5,817)		13,739				0001
Purchased Call/SPX/SPXJ13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/28/2023	09/27/2024	10/01/2024	Exercise	1,991,922	4275	17,955		27,493				(4,823)		9,538				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXJ13M8Z	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/03/2023	10/02/2024	10/04/2024	Exercise		3,104,624	4288	38,589		63,713	63,607			11,498		(106)				0001
Purchased Call/SPX/SPXJ13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/17/2023	10/16/2024	10/18/2024	Exercise		2,033,738	4374	27,881		43,709	42,557			10,204		(1,152)				0001
Purchased Call/SPX/SPXJ13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/30/2023	10/29/2024	10/31/2024	Exercise		2,120,446	4117	30,076		47,379	45,059			9,703		(2,320)				0001
Purchased Call/SPX/SPXJ13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/01/2023	10/31/2024	11/04/2024	Exercise		2,667,257	4194	45,455		71,232	67,475			16,154		(3,757)				0001
Purchased Call/SPX/SPXK131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/28/2023	11/21/2024	11/25/2024	Exercise		1,975,616	4542	20,697		31,319	28,363			11,351		(2,957)				0001
Purchased Call/SPX/SPXK132S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/04/2023	12/02/2024	12/04/2024	Exercise		1,892,988	4595	24,988		39,550	35,271			15,840		(4,280)				0001
Purchased Call/SPX/SPXK138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/26/2023	12/23/2024	12/26/2024	Exercise		2,177,621	4755	28,401		43,509	36,979			22,017		(6,530)				0001
Purchased Call/SFC/SFC06156Q	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/19/2023	12/17/2024	12/19/2024	Exercise		2,309,202	428.74	110,319		389,409	281,987			389,409		(107,422)				0001
Purchased Call/SFC/SFC06160D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/04/2024	01/03/2025	01/08/2024	Exercise		2,481,242	423.08	117,355	3,352	4,963	1,611			4,963						0001
Purchased Call/SFC/SFC06166P	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2024	01/10/2025	01/16/2024	Exercise		2,817,704	429.76	124,453	4,761	4,549	(213)			4,549						0001
Purchased Call/SFC/SFC06168T	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/16/2024	01/10/2025	01/18/2024	Exercise		2,303,247	429.76	94,381	4,954	11,312	6,358			11,312						0001
Purchased Call/SFC/SFC06178H	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2024	01/31/2025	02/05/2024	Exercise		2,147,115	434.33	104,733	5,596	6,154	557			6,154						0001
Purchased Call/SFC/SFC06186S	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/16/2024	02/14/2025	02/21/2024	Exercise		3,725,025	446.53	170,978	2,482	3,106	624			3,106						0001
Purchased Call/SPX/SPX8152SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/27/2023	03/26/2024	03/28/2024	Exercise		1,353,976	32238	37,753		67,661				(28,884)			29,908			0001
Purchased Call/SPX/SPX8155S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/12/2023	05/10/2024	05/14/2024	Exercise		1,504,575	33435	38,449		75,239				(32,967)			36,790			0001
Purchased Call/SPX/SPX8155SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/22/2023	05/21/2024	05/23/2024	Exercise		1,203,359	33427	32,427		60,156				(24,527)			27,729			0001
Purchased Call/SPX/SPX8156SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/26/2023	06/25/2024	06/27/2024	Exercise		1,011,823	33727	27,356		50,610				(19,113)			23,255			0001
Purchased Call/SPX/SPX8159SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/16/2023	10/15/2024	10/17/2024	Exercise		1,649,844	33670	49,078		82,517	80,624			11,017		(1,893)				0001
Purchased Call/SPX/SPXB05FSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/02/2024	12/31/2024	01/04/2024	Exercise		3,241,300	37690		40,858	81,013	70,742			50,426		(10,271)				0001
Purchased Call/SPX/SPXB055S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/25/2023	09/24/2024	09/26/2024	Exercise		1,439,000	100	24,463		40,812				4,041			16,349			0001
Purchased Call/SPX/SPXC17KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/15/2024	10/17/2024	Exercise		1,003,000	100	16,650		33,882	33,240			20,741		(642)				0001
Purchased Call/SPX/SPX1407S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	02/06/2023	02/05/2024	02/07/2024	Exercise		3,776,000	4111.08	117,434		194,464				(73,865)			77,030			0001
Purchased Call/SPX/SPX8152S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/16/2023	02/15/2024	02/20/2024	Exercise		2,285,328	4148	86,755		148,770				(56,641)			62,015			0001
Purchased Call/SPX/SPX821FS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	01/04/2024	Exercise		2,438,000	3824.14	79,723		146,280				(66,426)			66,557			0001
Purchased Call/SPX/SPX821HSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2023	01/29/2024	01/31/2024	Exercise		6,496,000	4017.77	211,120		354,032				(139,649)			142,912			0001
Purchased Call/SPX/SPX821HSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/30/2023	01/30/2024	02/01/2024	Exercise		3,391,000	4017.77	109,190		183,114				(72,127)			73,924			0001
Purchased Call/SPX/SPX8211SI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/05/2024	Exercise		5,312,000	4119.21	120,582		196,544				(73,329)			75,962			0001
Purchased Call/SPX/SPX8210SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise		1,863,129	4159	59,140		94,977				(26,492)			35,836			0001
Purchased Call/SPX/SPX8211SZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/05/2023	07/05/2024	07/09/2024	Exercise		1,908,000	4446.82	55,141		85,860				(12,474)			30,719			0001
Purchased Call/SPX/SPX9217ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/23/2024	09/25/2024	Exercise		1,259,000	4320.06	16,997		26,439				(4,523)			9,443			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9218SL				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	10/02/2023	10/01/2024	10/03/2024	Exercise		2,187,000	4288.39	45,927		74,358	74,358			13,996						0001
Purchased Call/SPX/SPXA05JS8																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	02/27/2023	02/26/2024	02/28/2024	Exercise		4,754,000	3982.24	145,948		244,831			(93,018)			98,883			0001
Purchased Call/SPX/SPXA05KSD																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	03/11/2024	Exercise		1,271,000	3986.37	37,876		63,550			(23,671)			25,674			0001
Purchased Call/SPX/SPXA05LS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	03/13/2023	03/12/2024	03/14/2024	Exercise		2,255,000	3855.76	66,072		112,750			(43,763)			46,679			0001
Purchased Call/SPX/SPXA05NS5																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	03/27/2023	03/26/2024	03/28/2024	Exercise		2,317,000	3977.53	68,352		114,692			(41,403)			46,340			0001
Purchased Call/SPX/SPXA05PS4																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2024	Exercise		2,486,000	4109.11	69,359		114,356			(37,298)			44,997			0001
Purchased Call/SPX/SPXA05YSR																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	06/28/2023	06/28/2024	07/02/2024	Exercise		2,553,000	4376.86	75,058		117,438			(20,689)			42,380			0001
Purchased Call/SPX/SPXA05ZSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/16/2024	Exercise		2,205,000	4472.16	64,386		100,328			(13,096)			35,942			0001
Purchased Call/SFC/SFC0618SL																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	02/29/2024	02/28/2025	03/04/2024	Exercise		1,902,253	450.23	88,991	4,031	6,963	2,932		6,963						0001
Purchased Call/SFC/SFC0619SC																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	03/18/2024	03/14/2025	03/20/2024	Exercise		2,097,393	453.08	97,601	5,099	5,844	745		5,844						0001
Purchased Call/SFC/SFC0619SJ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	04/01/2024	03/28/2025	04/03/2024	Exercise		3,687,390	466.22	157,338	2,252	2,298	46		2,298						0001
Purchased Call/SPX/SPXJ13ZS8																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJWSFPU8MPR08K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		1,174,000	4556.62	14,675		23,480	10,228		23,480		(13,252)				0001
Purchased Call/SPX/SPXJ13ZSX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MJWSFPU8MPR08K5P83	11/24/2023	11/22/2024	11/26/2024	Exercise		1,912,000	4559.34	22,370		35,372	15,114		35,372		(20,258)				0001
Purchased Call/SPX/SPX715NSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJWY9T8XKCSX06	01/10/2022	01/09/2024	01/11/2024	Exercise		1,250,930	4685	47,043		19,090	18,573		19,090		(518)				0001
Purchased Call/SPX/SPX715USN																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJWY9T8XKCSX06	08/04/2022	08/02/2024	08/06/2024	Exercise		1,327,983	4150	58,320		109,120	91,906		109,120		(17,214)				0001
Purchased Call/SPX/SPX721ESS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/03/2022	02/02/2024	02/06/2024	Exercise		1,618,000	4477.44	72,001		134,294	131,116		134,294		(3,178)				0001
Purchased Call/SPX/SPX721HS8				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/25/2022	02/23/2024	02/27/2024	Exercise		1,680,000	4384.65	70,392		132,720	127,567		132,720		(5,153)				0001
Purchased Call/SPX/SPX721QSN				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/17/2022	05/17/2024	05/21/2024	Exercise		2,025,000	4088.85	90,113		168,075	151,140		168,075		(16,935)				0001
Purchased Call/SPX/SPX721RSM				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	05/25/2022	05/24/2024	05/29/2024	Exercise		1,149,000	3978.73	48,718		92,495	82,858		92,495		(9,636)				0001
Purchased Call/SPX/SPXA051SV																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	04/25/2022	04/25/2024	04/29/2024	Exercise		1,342,000	4296.12	63,208		115,412	105,441		115,412		(9,971)				0001
Purchased Call/SFC/SFC061AS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	04/23/2024	04/22/2025	04/25/2024	Exercise		3,430,930	443.05	173,451	2,611	5,326	2,716		5,326						0001
Purchased Call/SFC/SFC061BS2																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	05/01/2024	04/30/2025	05/03/2024	Exercise		2,953,851	442.61	137,769	2,985	5,301	2,315		5,301						0001
Purchased Call/SFC/SFC061BSV																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	05/21/2024	05/20/2025	05/23/2024	Exercise		6,761,096	460.69	313,891	7,030	12,922	5,892		12,922						0001
Purchased Call/SFC/SFC061DSJ																								
	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	07/03/2024	07/02/2025	07/08/2024	Exercise		3,178,293	475.45	160,853	3,614	4,714	1,100		4,714						0001
Purchased Call/SPX/SPX81566Y																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJWY9T8XKCSX06	07/03/2023	06/28/2024	07/02/2024	Exercise		2,825,991	4450	89,046		168,909			(29,668)			79,863			0001
Purchased Call/SPX/SPX821GSA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/17/2024	Exercise		1,303,703	3999	31,514		59,007			(27,325)			27,492			0001
Purchased Call/SPX/SPX821KSW				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	03/01/2023	02/28/2024	03/01/2024	Exercise		1,818,329	3970	49,716		96,639			(46,018)			46,923			0001
Purchased Call/SPX/SPX1407SV																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	04/10/2023	04/08/2024	04/10/2024	Exercise		1,870,000	100	31,042		145,539			(39,040)			114,497			0001
Purchased Call/SPX/SPX1409SO																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	10/30/2023	10/28/2024	10/30/2024	Exercise		1,429,000	100	23,436		136,275	134,527		96,071		(1,748)				0001
Purchased Call/SPX/SPX140AS4																								
	FixedAnnuityHedge	N/A	Equity/Index	Citibank	E57ODZWZ7FF32TWEFA76	01/02/2024	12/31/2024	01/04/2024	Exercise		3,614,000	100		55,294	157,598	143,698		116,203		(13,900)				0001

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Purchased Call/SPX/SPXB051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE81BXP4R0TD8PU41	08/08/2023	08/08/2024	08/12/2024	Exercise		1,598,000	4499.38	42,187		65,518			(7,434)			23,331			0001
Purchased Call/SPX/SPXB059SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE81BXP4R0TD8PU41	11/08/2023	11/08/2024	11/13/2024	Exercise		2,039,000	4382.78	54,849		88,697	82,971		26,533		(5,726)				0001
Purchased Call/SPX/SPXB05AS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE81BXP4R0TD8PU41	11/13/2023	11/12/2024	11/14/2024	Exercise		1,900,000	4411.55	51,870		83,600	77,599		26,457		(6,001)				0001
Purchased Call/SPX/SPXB05AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE81BXP4R0TD8PU41	11/13/2023	11/13/2024	11/15/2024	Exercise		2,139,000	4411.55	57,753		93,047	86,224		29,608		(6,822)				0001
Purchased Call/SPX/SPXB05CS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE81BXP4R0TD8PU41	12/04/2023	12/04/2024	12/06/2024	Exercise		2,362,000	4569.78	65,900		106,290	94,703		43,833		(11,587)				0001
Purchased Call/SPX/SPXC17ASW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	03/06/2023	03/05/2024	03/07/2024	Exercise		1,630,000	4048.42	49,063		82,315			(30,486)			33,252			0001
Purchased Call/SPX/SPXC17DSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	05/08/2023	05/07/2024	05/09/2024	Exercise		1,667,000	4138.12	45,342		73,348			(21,911)			28,006			0001
Purchased Call/SPX/SPXC17DSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	05/15/2023	05/14/2024	05/16/2024	Exercise		2,496,000	4136.28	76,877		124,800			(36,761)			47,923			0001
Purchased Call/SPX/SPXF00QSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	06/13/2023	06/13/2024	06/17/2024	Exercise		2,099,000	4369.01	62,340		98,653			(19,197)			36,313			0001
Purchased Call/SPX/SPXF00USQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	07/13/2023	07/15/2024	07/17/2024	Exercise		1,333,000	4510.04	39,190		61,318			(7,125)			22,128			0001
Purchased Call/SPX/SPXF00IW6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	07/19/2023	07/19/2024	07/23/2024	Exercise		2,572,000	4565.72	75,102		117,026			(10,210)			41,924			0001
Purchased Call/SPX/SPXG00RS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	12/07/2023	12/09/2024	12/11/2024	Exercise		3,155,000	4585.59	96,543		157,750	139,449		67,290		(18,301)				0001
Purchased Call/SFC/SFC0061E9E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	07/25/2024	07/24/2025	07/29/2024	Exercise		2,672,612	476.76	116,182	3,586	3,768	182		3,768						0001
Purchased Call/SFC/SFC0061E9R	FixedAnnuityHedge	N/A	Equity/Index	Bank of America	B4TYDEB6GKMZO031MB27	08/02/2024	08/01/2025	08/06/2024	Exercise		3,576,835	473.27	160,538	2,440	2,995	554		2,995						0001
Purchased Call/SPX/SPXI139SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/25/2024	Exercise		1,721,000	4002.87	51,458		86,050			(31,038)			34,592			0001
Purchased Call/SPX/SPXI131SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/25/2024	Exercise		2,138,000	4137.04	58,581		94,072			(28,275)			35,491			0001
Purchased Call/SPX/SPXI131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/25/2024	Exercise		1,664,000	4137.04	52,250		84,864			(25,874)			32,614			0001
Purchased Call/SPX/SPXI13PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise		1,329,000	4145.58	36,946		58,476			(15,858)			21,530			0001
Purchased Call/SPX/SPXI13USI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2024	Exercise		2,243,000	4338.93	67,066		106,543			(22,313)			39,477			0001
Purchased Call/SPX/SPXJ136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	07/31/2023	07/29/2024	07/31/2024	Exercise		1,557,000	4588.96	40,326		62,280			(4,438)			21,954			0001
Purchased Call/SPX/SPXJ137S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise		3,021,000	4513.39	84,286		131,414			(14,453)			47,128			0001
Purchased Call/SPX/SPXJ13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/27/2024	Exercise		2,638,000	4436.01	71,490		113,434			(16,552)			41,944			0001
Purchased Call/SPX/SPXJ13KSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	09/27/2024	Exercise		1,476,000	4337.44	40,295		64,944			(11,459)			24,649			0001
Purchased Call/SPX/SPXJ130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	10/09/2023	10/08/2024	10/10/2024	Exercise		1,370,000	4335.66	24,660		39,730	39,254		8,362		(476)				0001
Purchased Call/SPX/SPXJ13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	11/05/2024	Exercise		1,668,000	4237.86	23,352		37,530	35,541		8,826		(1,989)				0001
Purchased Call/SPX/SPXK131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/04/2024	Exercise		1,274,000	4594.63	18,855		29,302	26,082		11,834		(3,220)				0001
Purchased Call/SPX/SPXK136SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/24/2024	Exercise		1,985,000	4698.35	59,352		97,265	84,221		48,265		(13,044)				0001
Purchased Call/SPX/SPXK138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	12/26/2023	12/23/2024	12/26/2024	Exercise		1,628,000	4774.75	34,025		53,724	45,901		28,180		(7,823)				0001
Purchased Call/SPX/SPX2500S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFF07349	02/13/2023	02/09/2024	02/13/2024	Exercise		1,815,000	100	32,489		34,983			13,036		2,495				0001
Purchased Call/SPX/SPX2500SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse	EXD7DEVFDH4HOFF07349	02/15/2023	02/14/2024	02/16/2024	Expire		1,126,000	100	18,016					18,016		(18,016)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2505SII	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	05/30/2023	05/24/2024	05/29/2024	Expire		1,266,000	100	21,522						20,667			(21,522)			0001
Purchased Call/SPX/SPX8216SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/17/2024	Expire		1,008,000	100	20,765						20,765			(20,765)			0001
Purchased Call/SPX/SPX8216SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/17/2024	Expire		1,785,000	100	28,203						28,203			(28,203)			0001
Purchased Call/SPX/SPX8212S4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2023	07/17/2024	07/19/2024	Exercise		1,149,000	100	21,142		30,642				10,753			9,501			0001
Purchased Call/SPX/SPX9210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/22/2024	07/24/2024	Expire		1,610,000	100	23,828						22,790			(23,829)			0001
Purchased Call/SPX/SPX9213S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	08/09/2024	08/13/2024	Expire		1,716,000	100	17,503						7,442			(17,503)			0001
Purchased Call/SPX/SPX9217S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/13/2024	09/17/2024	Expire		1,111,000	100	9,221						5,276			(9,221)			0001
Purchased Call/SPX/SPX921FS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/13/2023	12/12/2024	12/16/2024	Exercise		1,196,000	100	11,123		25,984	23,778			17,037		(2,206)				0001
Purchased Call/SPX/SPX9216SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2023	12/23/2024	12/26/2024	Exercise		2,050,000	100	19,475		111,787	107,310			98,385		(4,478)				0001
Purchased Call/SFC/SFC061HSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2024	09/17/2025	09/20/2024	Exercise		2,251,299	483.13	103,027	3,728	4,185	457			4,185						0001
Purchased Call/SPX/SPX9212SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/06/2024	08/08/2024	Exercise		1,042,000	100	25,737		36,470				(3,017)			10,733			0001
Purchased Call/SPX/SPX9213S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/12/2024	08/14/2024	Exercise		456,000	100	11,628		16,644				(1,728)			5,016			0001
Purchased Call/SPX/SPX9216SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2023	09/09/2024	09/11/2024	Exercise		312,000	100	7,363		10,608				(1,088)			3,245			0001
Purchased Call/SPX/SPX9217S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	09/17/2024	Exercise		334,000	100	8,150		11,690				(1,078)			3,540			0001
Purchased Call/SPX/SPX9210S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/25/2024	11/27/2024	Exercise		339,000	100	7,119		10,170	9,088			3,723		(1,082)				0001
Purchased Call/CGM/CGM040DS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/09/2023	02/07/2025	08/23/2024	Exercise		110,400	323.32	79,079		1,041	(422)			1,041						0001
Purchased Call/CGM/CGM040DSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/09/2023	03/07/2025	04/03/2024	Exercise		94,073	321.93	49,480		2,168	869			2,168						0001
Purchased Call/CGM/CGM040DST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/10/2023	03/07/2025	08/14/2024	Exercise		177,184	321.65	94,193		2,090	(442)			2,090						0001
Purchased Call/SPX/SPXC177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/09/2023	01/08/2024	01/10/2024	Exercise		2,236,000	100	45,838		73,788				(27,872)			27,950			0001
Purchased Call/SPX/SPXF003SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/23/2023	01/23/2024	01/25/2024	Exercise		446,000	100	11,908		18,286				(6,279)			6,378			0001
Purchased Call/SPX/SPXF005SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/07/2023	02/07/2024	02/09/2024	Exercise		416,000	100	12,272		18,512				(5,871)			6,240			0001
Purchased Call/SPX/SPXF007SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/21/2023	02/20/2024	02/22/2024	Exercise		1,580,000	100	45,820		71,100				(23,936)			25,280			0001
Purchased Call/SPX/SPXF008SY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/28/2023	02/28/2024	03/01/2024	Exercise		763,000	100	22,585		34,335				(10,951)			11,750			0001
Purchased Call/SPX/SPXF00CSII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/22/2023	03/22/2024	03/26/2024	Exercise		2,900,000	100	72,500		111,650				(35,333)			39,150			0001
Purchased Call/SPX/SPXF00GSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/17/2023	04/15/2024	04/17/2024	Exercise		869,000	100	24,506		37,367				(10,712)			12,861			0001
Purchased Call/SPX/SPXF00HSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/24/2023	04/22/2024	04/24/2024	Exercise		989,000	100	27,692		41,538				(11,363)			13,846			0001
Purchased Call/SPX/SPXF00JSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/08/2023	05/06/2024	05/08/2024	Exercise		637,000	100	17,836		27,073				(7,405)			9,237			0001
Purchased Call/SPX/SPXF00KSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/15/2023	05/14/2024	05/16/2024	Exercise		1,249,000	100	33,848		50,585				(13,088)			16,737			0001
Purchased Call/SPX/SPXF00KSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/18/2023	05/17/2024	05/21/2024	Exercise		1,556,000	100	42,479		62,240				(14,945)			19,761			0001
Purchased Call/SPX/SPXF00PSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/12/2023	06/10/2024	06/12/2024	Exercise		850,000	100	21,845		32,300				(6,491)			10,455			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXF003SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/13/2023	06/13/2024	06/17/2024	Exercise		579,000	100	15,633		22,581				(3,954)			6,948			0001
Purchased Call/SPX/SPXF00SS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/22/2023	06/24/2024	06/26/2024	Exercise		745,000	100	20,562		29,800				(5,046)			9,238			0001
Purchased Call/SPX/SPXF00VSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/18/2023	07/18/2024	07/22/2024	Exercise		541,000	100	13,796		19,747				(1,845)			5,951			0001
Purchased Call/SPX/SPXF00IIS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/19/2023	07/19/2024	07/23/2024	Exercise		603,000	100	16,160		22,914				(1,879)			6,754			0001
Purchased Call/SPX/SPXF002S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/02/2023	08/02/2024	08/06/2024	Exercise		1,053,000	100	25,904		36,855				(3,641)			10,951			0001
Purchased Call/SPX/SPXG001SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/14/2023	08/13/2024	08/15/2024	Exercise		1,254,000	100	30,723		44,517				(5,123)			13,794			0001
Purchased Call/SPX/SPXG003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/22/2023	08/22/2024	08/26/2024	Exercise		1,073,000	100	23,821		34,873				(5,140)			11,052			0001
Purchased Call/SPX/SPXG005S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/30/2023	08/30/2024	09/04/2024	Exercise		1,271,000	100	29,487		43,214				(4,638)			13,727			0001
Purchased Call/SPX/SPXG00ESY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/11/2023	10/11/2024	10/16/2024	Exercise		811,000	100	20,113		30,413	29,860			6,215		(553)				0001
Purchased Call/SPX/SPXG00HSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/26/2023	10/28/2024	10/30/2024	Exercise		500,000	100	13,500		20,750	19,749			4,019		(1,001)				0001
Purchased Call/SPX/SPXG001SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/30/2023	10/29/2024	10/31/2024	Exercise		784,000	100	20,776		32,144	30,541			6,449		(1,603)				0001
Purchased Call/SPX/SPXG00JS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/02/2023	11/04/2024	11/06/2024	Exercise		1,087,000	100	30,871		46,741	43,857			11,387		(2,884)				0001
Purchased Call/SPX/SPXG00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/09/2023	11/11/2024	11/13/2024	Exercise		440,000	100	12,584		18,700	17,283			5,000		(1,417)				0001
Purchased Call/SPX/SPXG00QSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/06/2023	12/06/2024	12/10/2024	Exercise		1,143,000	100	30,290		44,577	39,085			16,832		(5,492)				0001
Purchased Call/CGM/CGM040DSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2023	03/14/2025	03/04/2024	Exercise		104,603	322.03	106,002		1,670	126			1,670						0001
Purchased Call/SFC/SFC061ISX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/15/2024	10/14/2025	10/17/2024	Exercise		4,945,066	499.6	205,612	2,215	2,431	216			2,431						0001
Purchased Call/SFC/SFC061JS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/17/2024	10/17/2025	10/21/2024	Exercise		5,467,562	496.82	253,845	9,206	7,684	(1,522)			7,684						0001
Purchased Call/SFC/SFC061JSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2025	10/25/2024	Exercise		3,823,291	497.98	146,560	2,949	3,319	369			3,319						0001
Purchased Call/SPX/SPXF004SW	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/30/2023	01/26/2024	01/30/2024	Expire		2,204,000	100	49,810						49,810			(49,810)			0001
Purchased Call/SPX/SPXF009SO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/01/2023	02/27/2024	02/29/2024	Exercise		1,185,000	100	18,486		3,852				17,611			(14,634)			0001
Purchased Call/SPX/SPXF00ASJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/06/2023	03/05/2024	03/07/2024	Exercise		1,050,000	100	18,585		71,317				(28,576)			52,732			0001
Purchased Call/SPX/SPXF00HSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/24/2023	04/19/2024	04/23/2024	Expire		2,870,000	100	44,772						19,331			(44,772)			0001
Purchased Call/SPX/SPXF001SF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/01/2023	04/30/2024	05/02/2024	Expire		1,672,000	100	20,064						20,064			(20,064)			0001
Purchased Call/SPX/SPXF00JSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/08/2023	05/07/2024	05/09/2024	Exercise		1,078,000	100	13,367		42,012				(8,732)			28,644			0001
Purchased Call/SPX/SPXF00JSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/11/2023	05/10/2024	05/14/2024	Exercise		1,907,000	100	35,089		194,432				(59,588)			159,343			0001
Purchased Call/SPX/SPXF00KSB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/15/2023	05/10/2024	05/14/2024	Exercise		1,216,000	100	17,632		61,430				(18,781)			43,798			0001
Purchased Call/SPX/SPXF00KSC	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/15/2023	05/14/2024	05/16/2024	Exercise		3,046,000	100	32,288		83,233				(4,856)			50,945			0001
Purchased Call/SPX/SPXF00KSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/16/2023	05/15/2024	05/17/2024	Exercise		1,774,000	100	28,207		80,675				(13,403)			52,468			0001
Purchased Call/SPX/SPXF00PSX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/12/2023	06/10/2024	06/12/2024	Exercise		1,488,000	100	18,749		94,351				(14,848)			75,603			0001
Purchased Call/SPX/SPXF00RSS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/20/2023	06/17/2024	06/20/2024	Exercise		2,220,000	100	32,412		50,325				(57)			17,913			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXF00RSU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/20/2023	06/18/2024	06/21/2024	Expire		1,661,000	100	19,600						17,766			(19,600)			0001
Purchased Call/SPX/SPXG00G64	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/07/2023	08/02/2024	08/06/2024	Expire		1,691,000	100	27,902						8,572			(27,902)			0001
Purchased Call/SPX/SPXG00965	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/18/2023	09/16/2024	09/18/2024	Exercise		1,227,000	100	23,436		73,518				(8,873)			50,082			0001
Purchased Call/SPX/SPXG00ISF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/30/2023	10/29/2024	10/31/2024	Exercise		1,723,000	100	17,402		110,724	109,381			81,001		(1,342)				0001
Purchased Call/SPX/SPXG00SSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/14/2023	12/16/2024	12/18/2024	Exercise		653,000	100	18,284		27,426	23,608			12,463		(3,818)				0001
Purchased Call/SPX/SPXG00VSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/02/2024	12/31/2024	01/04/2024	Exercise		2,246,000	100		30,433	44,920	37,270			22,137		(7,650)				0001
Purchased Call/SPX/SPXH13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/16/2024	Exercise		650,000	100	16,380		26,000				(9,534)			9,620			0001
Purchased Call/SPX/SPXI137SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/11/2024	03/13/2024	Exercise		652,000	100	17,800		27,710				(9,357)			9,910			0001
Purchased Call/SPX/SPXI13ESO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	04/12/2024	Exercise		711,000	100	19,481		29,151				(8,260)			9,670			0001
Purchased Call/SPX/SPXI13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/06/2024	Exercise		546,000	100	14,742		21,840				(5,756)			7,098			0001
Purchased Call/SPX/SPXI13MSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/13/2024	05/15/2024	Exercise		560,000	100	14,336		21,280				(5,500)			6,944			0001
Purchased Call/SPX/SPXI13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/29/2024	05/31/2024	Exercise		1,516,000	100	41,842		60,640				(13,569)			18,798			0001
Purchased Call/SPX/SPXI13SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise		1,251,000	100	34,903		50,666				(11,501)			15,763			0001
Purchased Call/SPX/SPXI13VS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/17/2024	06/20/2024	Exercise		341,000	100	9,514		13,640				(2,169)			4,126			0001
Purchased Call/SPX/SPXJ130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2023	07/01/2024	07/03/2024	Exercise		324,000	100	8,294		11,664				(1,512)			3,370			0001
Purchased Call/SPX/SPXJ1325K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	07/15/2024	Exercise		889,000	100	22,670		32,004				(4,234)			9,335			0001
Purchased Call/CGM/CGM040ESG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/11/2023	04/10/2025	06/06/2024	Exercise		93,366	323.64	86,423		1,250	(165)			1,250						0001
Purchased Call/CGM/CGM040FS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2023	05/09/2025	07/29/2024	Exercise		157,390	323.48	61,944		1,834	(863)			1,834						0001
Purchased Call/CGM/CGM040FS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2023	05/16/2025	11/22/2024	Exercise		36,979	324.29	63,624		277	(342)			277						0001
Purchased Call/SPX/SPXJ133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/15/2024	07/17/2024	Exercise		259,000	100	5,957		8,288				(777)			2,331			0001
Purchased Call/SPX/SPXJ133SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/16/2024	07/18/2024	Exercise		816,000	100	21,298		29,784				(2,886)			8,486			0001
Purchased Call/SPX/SPXJ134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/23/2024	07/25/2024	Exercise		857,000	100	22,796		32,138				(2,845)			9,341			0001
Purchased Call/SPX/SPXJ134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2024	Exercise		1,309,000	100	35,212		49,742				(4,448)			14,530			0001
Purchased Call/SPX/SPXJ137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/05/2024	08/07/2024	Exercise		613,000	100	15,754		22,375				(2,378)			6,620			0001
Purchased Call/SPX/SPXJ13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	08/14/2024	Exercise		963,000	100	21,571		31,298				(3,820)			9,726			0001
Purchased Call/SPX/SPXJ13JSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/17/2024	09/19/2024	Exercise		621,000	100	14,345		20,804				(2,433)			6,458			0001
Purchased Call/SPX/SPXJ13TSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	11/04/2024	Exercise		1,208,000	100	33,462		50,736	47,978			10,613		(2,758)				0001
Purchased Call/SPX/SPXJ131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/19/2024	11/21/2024	Exercise		849,000	100	24,706		35,658	32,323			12,040		(3,335)				0001
Purchased Call/SFC/SFC0061LS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/14/2024	11/14/2025	11/18/2024	Exercise		5,688,688	494.56	238,450	7,244	8,359	1,115			8,359						0001
Purchased Call/SFC/SFC0061LSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/21/2024	11/21/2025	11/25/2024	Exercise		5,266,785	494	250,348	3,774	4,695	921			4,695						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SFC/SFC061N8K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2025	12/19/2024	Exercise		7,267,665	501.04	258,792	3,693	2,264	(1,429)			2,264						0001
Purchased Call/CGM/CGM040FS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	05/19/2023	05/16/2025	04/18/2024	Exercise		50,011	324.43	63,854		661	(174)			661						0001
Purchased Call/CGM/CGM040FS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	05/22/2023	05/19/2025	07/15/2024	Exercise		288,823	324.55	58,397		5,633	845			5,633						0001
Purchased Call/CGM/CGM040FSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	06/08/2023	06/06/2025	01/19/2024	Exercise		106,131	324.4	77,613		1,484	(415)			1,484						0001
Purchased Call/CGM/CGM040GS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	06/30/2023	06/27/2025	04/03/2024	Exercise		51,692	326.79	77,885		876	(118)			876						0001
Purchased Call/SPX/SPX150XST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	01/13/2023	01/12/2024	01/17/2024	Exercise		3,189,000	3999.09	6,444		10,527				(4,037)			4,083			0001
Purchased Call/SPX/SPX150XSZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	01/17/2023	01/17/2024	01/19/2024	Exercise		2,056,000	3990.97	3,041		4,932				(1,866)			1,891			0001
Purchased Call/SPX/SPX2500S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	02/21/2023	02/21/2024	02/23/2024	Exercise		4,495,000	3997.34	9,799		15,733				(5,632)			5,933			0001
Purchased Call/SPX/SPX2500SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	02/21/2023	02/21/2024	02/23/2024	Exercise		2,291,000	3997.34	7,740		12,595				(4,604)			4,855			0001
Purchased Call/SPX/SPX2502SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	03/28/2023	03/28/2024	04/01/2024	Exercise		2,851,000	3971.27	3,477		5,700				(2,020)			2,223			0001
Purchased Call/SPX/SPX2502SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	04/03/2023	04/03/2024	04/05/2024	Exercise		8,264,000	4124.51	9,918		16,530				(5,748)			6,612			0001
Purchased Call/SPX/SPX2503S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	04/03/2023	04/03/2024	04/05/2024	Exercise		3,142,000	4124.51	10,676		17,270				(5,603)			6,594			0001
Purchased Call/SPX/SPX2504S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	04/21/2023	04/19/2024	04/23/2024	Exercise		2,165,000	4133.52	4,893		7,578				(2,177)			2,685			0001
Purchased Call/SPX/SPXA05KS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	03/05/2024	Exercise		3,433,758	3951	12,791		19,488				(6,248)			6,698			0001
Purchased Call/SPX/SPXA05NSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/01/2024	Exercise		2,664,000	4109.31	9,061		14,658				(4,800)			5,597			0001
Purchased Call/SPX/SPXA05SSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/08/2023	05/08/2024	05/10/2024	Exercise		2,701,000	4138.12	9,936		15,660				(4,431)			5,724			0001
Purchased Call/SPX/SPXA05UST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2024	Exercise		2,656,000	4192.63	10,301		15,930				(4,005)			5,629			0001
Purchased Call/SPX/SPXA05WS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/02/2023	06/03/2024	06/05/2024	Exercise		2,487,000	4282.37	5,765		8,698				(1,871)			2,932			0001
Purchased Call/SPX/SPXA05WS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2024	06/06/2024	Exercise		2,750,000	4282.37	9,075		13,475				(2,707)			4,400			0001
Purchased Call/SPX/SPXB052S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/21/2023	08/21/2024	08/23/2024	Exercise		5,444,000	4399.77	7,296		10,890				(1,538)			3,594			0001
Purchased Call/SPX/SPXB053S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/09/2024	09/11/2024	Exercise		3,060,000	4457.49	6,120		9,180				(1,078)			3,060			0001
Purchased Call/SPX/SPXB053SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	09/12/2024	Exercise		2,315,000	4457.49	4,769		7,177				(852)			2,408			0001
Purchased Call/SPX/SPXB054S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/13/2023	09/13/2024	09/17/2024	Exercise		3,665,000	4467.44	7,330		10,995				(1,235)			3,665			0001
Purchased Call/SPX/SPXB054S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/14/2023	09/13/2024	09/17/2024	Exercise		2,742,000	4505.1	5,480		8,220				(821)			2,740			0001
Purchased Call/SPX/SPXB056SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2024	Exercise		2,077,000	4217.04	5,644		8,923	8,568			1,915		(355)				0001
Purchased Call/SPX/SPXC170S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/07/2023	12/06/2024	12/10/2024	Exercise		2,040,000	4585.59	6,569		10,200	8,994			4,211		(1,206)				0001
Purchased Call/SPX/SPXC170SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/17/2024	12/19/2024	Exercise		2,290,000	4719.19	5,588		8,473	7,289			4,083		(1,184)				0001
Purchased Call/SPX/SPXF001SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	01/04/2023	01/04/2024	01/08/2024	Exercise		1,928,000	3852.97	6,292		11,001				(4,692)			4,709			0001
Purchased Call/SPX/SPXF00BSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/13/2023	03/08/2024	03/12/2024	Exercise		1,521,466	3862	5,258		8,611				(3,159)			3,353			0001
Purchased Call/SPX/SPXF00USE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	07/11/2023	07/11/2024	07/15/2024	Exercise		4,259,000	4439.26	10,054		14,910				(2,068)			4,856			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF00V9K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/14/2023	07/15/2024	07/17/2024	Exercise		2,112,000	4505.42	4,980		7,385				(832)			2,405			0001
Purchased Call/SPX/SPXF00V9S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/17/2023	07/17/2024	07/19/2024	Exercise		2,568,000	4522.79	7,761		11,565				(1,191)			3,804			0001
Purchased Call/SPX/SPXG001ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/14/2023	08/14/2024	08/16/2024	Exercise		1,776,000	4489.72	3,657		5,503				(659)			1,846			0001
Purchased Call/SPX/SPXG002SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/18/2023	08/16/2024	08/20/2024	Exercise		2,522,000	4369.71	5,000		7,575				(1,216)			2,576			0001
Purchased Call/SPX/SPXG002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/18/2023	08/20/2024	08/22/2024	Exercise		4,020,000	4369.71	5,387		8,040				(1,223)			2,653			0001
Purchased Call/SPX/SPXG003SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/24/2023	08/23/2024	08/27/2024	Exercise		6,246,000	4376.31	8,243		12,490				(1,982)			4,247			0001
Purchased Call/SPX/SPXG005S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/31/2023	08/30/2024	09/04/2024	Exercise		2,121,000	4507.66	5,300		8,056				(895)			2,756			0001
Purchased Call/SPX/SPXG00JSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/06/2023	11/06/2024	11/08/2024	Exercise		2,824,000	4365.98	5,142		7,910	7,390			2,177		(520)				0001
Purchased Call/CGM/CGMO40HSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2025	09/12/2024	Exercise		46,498	321.18	29,962		678	(229)			678						0001
Purchased Call/SPX/SPX1001SJ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/01/2024	08/30/2024	08/05/2024	Expire		27,750,000	5300			11,975							(11,975)			0001
Purchased Call/SPX/SPX8155SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/30/2023	05/28/2024	05/30/2024	Exercise		1,224,454	33093	32,153		61,235				(26,289)			29,082			0001
Purchased Call/SPX/SPX8155SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/12/2023	06/11/2024	06/13/2024	Exercise		1,422,825	33877	40,178		71,148				(24,794)			30,970			0001
Purchased Call/SPX/SPX8156SA	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/20/2023	06/18/2024	06/21/2024	Exercise		2,743,930	34299	70,971		137,199				(48,724)			66,228			0001
Purchased Call/SPX/SPX8157S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/10/2023	07/09/2024	07/11/2024	Exercise		1,484,335	33735	42,087		74,227				(25,639)			32,140			0001
Purchased Call/SPX/SPX8157S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/14/2023	07/12/2024	07/16/2024	Exercise		1,203,830	34395	33,298		60,200				(18,577)			26,902			0001
Purchased Call/SPX/SPX8157ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/24/2023	07/23/2024	07/25/2024	Exercise		1,338,652	35228	38,516		66,918				(8,091)			28,402			0001
Purchased Call/SPX/SPX8158SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/14/2023	08/13/2024	08/15/2024	Exercise		1,552,382	35281	42,505		77,616				(14,277)			35,111			0001
Purchased Call/SPX/SPX8159S4	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/22/2023	09/20/2024	09/24/2024	Exercise		1,226,535	34070	33,398		61,344				(20,035)			27,946			0001
Purchased Call/SPX/SPX8155SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	11/28/2023	11/27/2024	12/02/2024	Exercise		1,626,827	35366	44,024		81,328	74,415			25,046		(6,913)				0001
Purchased Call/SPX/SPX9210SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2023	12/03/2024	12/05/2024	Exercise		1,014,874	36246	26,569		50,736	46,124			20,045		(4,611)				0001
Purchased Call/SPX/SPXG00MST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/16/2023	11/15/2024	11/19/2024	Exercise		6,963,000	4508.24	9,194		13,930	12,771			4,650		(1,159)				0001
Purchased Call/SPX/SPXH13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	01/05/2024	Exercise		2,068,860	3824	4,240		7,128				(2,880)			2,888			0001
Purchased Call/SPX/SPXH13USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2024	Exercise		3,039,000	3808.1	10,944		19,152				(8,169)			8,208			0001
Purchased Call/SPX/SPXH13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2024	Exercise		4,784,000	3895.08	5,455		9,092				(3,615)			3,637			0001
Purchased Call/SPX/SPXH13VSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2024	Exercise		2,973,000	3919.25	6,843		11,603				(4,729)			4,760			0001
Purchased Call/SPX/SPXH13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2024	Exercise		3,312,000	3983.17	7,745		12,909				(5,115)			5,164			0001
Purchased Call/SPX/SPXH13YS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise		8,569,000	3972.61	10,627		17,140				(6,423)			6,513			0001
Purchased Call/SPX/SPXH13YS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise		1,883,000	3972.61	4,147		6,786				(2,601)			2,639			0001
Purchased Call/SPX/SPXH13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise		1,660,000	3972.61	5,710		9,462				(3,697)			3,752			0001
Purchased Call/SFC/SFC0616SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/17/2024	01/16/2026	01/19/2024	Exercise		4,332,251	427.88	269,670	4,938	6,177	1,239			6,177						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SFC/SFC0617$4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/23/2024	01/22/2026	01/25/2024	Exercise		4,221,529	435.93	270,833	3,316	5,526	2,210			5,526						0001
Purchased Call/SPX/SPX8156$P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/26/2023	06/26/2024	06/28/2024	Exercise		2,137,000	4328.82	62,614		98,302				(19,689)			35,688			0001
Purchased Call/SPX/SPX8156$R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/27/2023	06/27/2024	07/01/2024	Exercise		3,379,000	4378.41	101,032		158,813				(29,111)			57,781			0001
Purchased Call/SPX/SPX8210$W	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/23/2023	01/23/2024	01/25/2024	Exercise		1,348,000	4019.81	43,271		73,466				(29,698)			30,195			0001
Purchased Call/SPX/SPX8211$1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/31/2023	01/31/2024	02/02/2024	Exercise		2,045,000	4076.6	66,667		111,453				(43,423)			44,786			0001
Purchased Call/SPX/SPX821K$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/22/2023	02/22/2024	02/26/2024	Exercise		2,337,000	3991.05	54,452		89,975				(33,687)			35,522			0001
Purchased Call/SPX/SPX821N$A	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/03/2023	04/01/2024	04/03/2024	Exercise		2,384,000	4124.51	79,864		134,696				(46,350)			54,832			0001
Purchased Call/SPX/SPX8210$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/18/2023	04/18/2024	04/22/2024	Exercise		3,286,000	4154.87	96,608		157,728				(48,946)			61,120			0001
Purchased Call/SPX/SPX8210$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/27/2023	04/29/2024	05/01/2024	Exercise		1,206,000	4135.35	32,803		53,064				(16,119)			20,261			0001
Purchased Call/SPX/SPX8210$P	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2023	05/17/2024	05/21/2024	Exercise		1,788,271	4159	48,986		77,831				(21,452)			28,845			0001
Purchased Call/SPX/SPX821Q$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2023	05/20/2024	05/22/2024	Exercise		1,170,000	4198.05	32,175		51,480				(13,946)			19,305			0001
Purchased Call/SPX/SPX821R$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/24/2023	05/24/2024	05/29/2024	Exercise		2,443,000	4115.24	77,687		124,593				(35,180)			46,906			0001
Purchased Call/SPX/SPX8211T$N	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/05/2023	06/04/2024	06/06/2024	Exercise		1,994,000	4273.79	59,621		94,715				(22,304)			35,094			0001
Purchased Call/SPX/SPX821U$3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/14/2023	06/14/2024	06/18/2024	Exercise		3,712,000	4372.59	111,360		176,320				(33,873)			64,960			0001
Purchased Call/SPX/SPX821U$Q	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/20/2023	06/18/2024	06/21/2024	Exercise		2,173,000	4388.71	61,931		97,785				(18,106)			35,855			0001
Purchased Call/SPX/SPX821U$R	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/20/2023	06/18/2024	06/21/2024	Exercise		2,172,000	4388.71	65,160		103,170				(19,047)			38,010			0001
Purchased Call/SPX/SPX821X$Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2023	07/11/2024	07/15/2024	Exercise		1,812,000	4439.26	49,468		77,010				(11,439)			27,542			0001
Purchased Call/SPX/SPX9210$H	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/24/2023	07/22/2024	07/24/2024	Exercise		1,902,000	4554.64	46,409		71,325				(6,502)			24,916			0001
Purchased Call/SPX/SPX9210$I	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/24/2023	07/23/2024	07/25/2024	Exercise		2,009,000	4554.64	56,855		88,396				(8,014)			31,541			0001
Purchased Call/SPX/SPX9212$C	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2024	Exercise		1,613,000	4518.44	42,583		66,133				(7,087)			23,550			0001
Purchased Call/SPX/SPX9218$M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2024	Exercise		1,026,000	4288.39	27,805		45,657	45,581			8,954		(76)				0001
Purchased Call/SPX/SPX921A$B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/18/2023	10/18/2024	10/22/2024	Exercise		1,364,000	4314.6	41,193		66,836	64,912			15,969		(1,924)				0001
Purchased Call/SPX/SPX921D$E	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/29/2023	11/29/2024	12/03/2024	Exercise		2,852,000	4550.58	79,856		128,340	115,396			50,591		(12,944)				0001
Purchased Call/CGM/CGM040J$1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/13/2023	10/13/2025	11/07/2024	Exercise		39,690	318.21	47,552		841	(2)			841						0001
Purchased Call/CGM/CGM040J$2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/17/2023	10/16/2025	09/05/2024	Exercise		160,995	318.32	134,590		3,446	70			3,446						0001
Purchased Call/SPX/SPXH132$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Exercise		2,485,000	4060.43	5,914		9,443				(3,453)			3,529			0001
Purchased Call/SPX/SPXH132$X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	02/02/2024	Exercise		3,864,000	4076.6	9,276		14,687				(5,264)			5,411			0001
Purchased Call/SPX/SPXI130$2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/05/2024	Exercise		3,443,000	4119.21	4,479		6,890				(2,333)			2,412			0001
Purchased Call/SPX/SPXI131$F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2024	02/08/2024	Exercise		2,456,000	4111.08	6,549		10,325				(3,632)			3,776			0001
Purchased Call/SPX/SPXI132$1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	02/13/2024	Exercise		2,605,000	4081.5	8,753		14,067				(5,088)			5,314			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXI133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/21/2024	Exercise		14,924,000	4079.09	18,507		29,850				(10,776)			11,343			0001
Purchased Call/SPX/SPXI134SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2024	Exercise		7,069,000	3970.04	9,332		14,847				(5,233)			5,515			0001
Purchased Call/SPX/SPXI134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/26/2024	02/28/2024	Exercise		3,385,000	3970.04	11,983		19,633				(7,250)			7,650			0001
Purchased Call/SPX/SPXI135SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/01/2024	Exercise		5,690,000	3970.15	7,169		11,380				(3,981)			4,211			0001
Purchased Call/SPX/SPXI135SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	03/05/2024	Exercise		9,635,000	4045.64	12,333		19,270				(6,450)			6,937			0001
Purchased Call/SPX/SPXI136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/05/2024	Exercise		3,433,758	3951	4,453		6,612				(2,020)			2,159			0001
Purchased Call/SPX/SPXI138SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/11/2024	03/13/2024	Exercise		3,467,708	3862	4,343		6,840				(2,346)			2,497			0001
Purchased Call/SPX/SPXI139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/19/2024	03/21/2024	Exercise		1,820,000	3916.64	6,370		10,374				(3,701)			4,004			0001
Purchased Call/SPX/SPXI13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise		3,876,000	3970.99	5,348		8,525				(2,879)			3,178			0001
Purchased Call/SPX/SPXI13BSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2024	Exercise		2,495,000	3977.53	4,840		7,735				(2,608)			2,894			0001
Purchased Call/SPX/SPXI13BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise		4,396,000	4027.81	5,538		8,790				(2,894)			3,252			0001
Purchased Call/SPX/SPXI13CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/03/2024	Exercise		3,456,000	4109.31	4,284		6,910				(2,285)			2,626			0001
Purchased Call/SFC/SFC0617SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/29/2024	01/26/2026	01/31/2024	Exercise		2,317,575	439.74	151,239	3,418	5,137	1,719			5,137						0001
Purchased Call/SFC/SFC0618SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/22/2024	02/20/2026	02/26/2024	Exercise		2,572,349	442.02	178,651	5,985	5,627	(359)			5,627						0001
Purchased Call/SFC/SFC0618SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/29/2024	02/27/2026	03/04/2024	Exercise		2,156,228	450.23	137,860	3,466	4,359	893			4,359						0001
Purchased Call/CGM/CGMO40JV6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/21/2025	08/26/2024	Exercise		833,677	315.66	74,696		23,333	5,447			23,333						0001
Purchased Call/CGM/CGMO40JSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/04/2025	09/12/2024	Exercise		47,024	317.54	40,807		1,010	(25)			1,010						0001
Purchased Call/SPX/SPXI13ES2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/09/2024	Exercise		5,400,000	4105.02	11,880		18,900				(5,999)			7,020			0001
Purchased Call/SPX/SPXI13FS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise		2,795,000	4108.94	6,764		10,621				(3,240)			3,857			0001
Purchased Call/SPX/SPXI13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/17/2024	Exercise		3,351,000	4137.64	4,288		6,700				(2,003)			2,412			0001
Purchased Call/SPX/SPXI13GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2024	Exercise		2,550,000	4137.64	5,661		8,925				(2,694)			3,264			0001
Purchased Call/SPX/SPXI13GSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2024	Exercise		2,138,000	4151.32	8,175		13,054				(3,956)			4,879			0001
Purchased Call/SPX/SPXI13HBE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/23/2024	Exercise		2,904,000	4129.79	10,109		15,978				(4,780)			5,868			0001
Purchased Call/SPX/SPXI13JS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2023	04/26/2024	04/30/2024	Exercise		3,340,000	4055.99	4,275		6,680				(2,015)			2,405			0001
Purchased Call/SPX/SPXI13JSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	04/30/2024	Exercise		5,374,000	4169.48	6,988		10,750				(2,982)			3,763			0001
Purchased Call/SPX/SPXI13JSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/01/2024	Exercise		3,869,000	4169.48	5,031		7,740				(2,140)			2,709			0001
Purchased Call/SPX/SPXI13JSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2024	Exercise		2,488,000	4169.48	5,578		8,715				(2,468)			3,137			0001
Purchased Call/SPX/SPXI13KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/07/2024	Exercise		3,976,000	4090.75	8,666		13,515				(3,933)			4,850			0001
Purchased Call/SPX/SPXI13LSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/07/2024	Exercise		6,214,000	4136.25	8,080		12,430				(3,457)			4,351			0001
Purchased Call/SPX/SPXI13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/06/2024	05/08/2024	Exercise		2,425,000	4136.25	5,578		8,730				(2,496)			3,153			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXI13IISS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/14/2024	Exercise		3,922,000	4130.62	5,096		7,840				(2,156)			2,744			0001
Purchased Call/SPX/SPXI130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise		3,573,000	4198.05	8,151		12,513				(3,202)			4,362			0001
Purchased Call/SPX/SPXI13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/21/2024	Exercise		5,794,000	4191.98	7,534		11,590				(3,028)			4,057			0001
Purchased Call/SPX/SPXI13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2024	Exercise		2,790,000	4191.98	6,194		9,486				(2,409)			3,292			0001
Purchased Call/SPX/SPXI13PSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2024	Exercise		3,421,000	4191.98	11,423		17,784				(4,666)			6,361			0001
Purchased Call/SPX/SPXI13RS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise		8,817,000	4205.45	11,812		17,630				(4,139)			5,818			0001
Purchased Call/SPX/SPXI13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2024	Exercise		2,035,000	4205.45	6,227		9,565				(2,367)			3,337			0001
Purchased Call/SPX/SPXI13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/03/2024	Exercise		2,562,000	4205.52	5,888		8,960				(2,169)			3,072			0001
Purchased Call/SPX/SPXI13TSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	06/11/2024	Exercise		3,650,000	4267.52	4,891		7,300				(1,567)			2,409			0001
Purchased Call/SPX/SPXI13TSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/11/2024	Exercise		2,455,000	4293.93	5,499		8,347				(1,803)			2,848			0001
Purchased Call/SPX/SPXI13VSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2023	06/14/2024	06/18/2024	Exercise		2,425,000	4425.84	5,626		8,488				(1,423)			2,862			0001
Purchased Call/SFC/SFC061CSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2024	05/29/2026	06/04/2024	Exercise		1,427,860	449.38	66,520	14,386	18,006	3,619			18,006						0001
Purchased Call/CGM/CGM040JSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/16/2023	11/14/2025	09/16/2024	Exercise		48,403	318.97	55,106		989	(96)			989						0001
Purchased Call/SFC/SFC061DSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/10/2024	07/09/2026	07/12/2024	Exercise		1,763,474	485.51	115,164	4,825	3,571	(1,254)			3,571						0001
Purchased Call/SFC/SFC061ESD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2026	07/26/2024	Exercise		2,486,697	484.88	134,480	2,888	3,875	987			3,875						0001
Purchased Call/SFC/SFC061ESM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/30/2024	07/29/2026	08/01/2024	Exercise		4,780,763	477.91	293,442	3,352	3,802	450			3,802						0001
Purchased Call/SFC/SFC061FS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/09/2024	08/07/2026	08/13/2024	Exercise		3,084,120	473.84	173,116	14,621	17,495	2,873			17,495						0001
Purchased Call/SFC/SFC061FSM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/21/2024	08/20/2026	08/23/2024	Exercise		1,315,839	487.87	79,524	3,537	3,725	188			3,725						0001
Purchased Call/SPX/SPXI13IIS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2024	Exercise		4,953,000	4409.59	10,306		15,361				(2,539)			5,054			0001
Purchased Call/SPX/SPXI13XS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise		3,695,000	4365.69	8,351		12,563				(2,297)			4,212			0001
Purchased Call/SPX/SPXI13YS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/26/2024	Exercise		2,656,000	4348.33	6,213		9,293				(1,699)			3,080			0001
Purchased Call/SPX/SPXJ130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2024	Exercise		2,515,000	4450.38	3,471		5,030				(654)			1,559			0001
Purchased Call/SPX/SPXJ131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/09/2024	Exercise		5,994,000	4446.82	14,148		20,983				(2,927)			6,834			0001
Purchased Call/SPX/SPXJ132SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2024	Exercise		6,718,000	4409.53	9,139		13,440				(2,013)			4,301			0001
Purchased Call/SPX/SPXJ132SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2024	Exercise		2,580,000	4409.53	5,057		7,482				(1,128)			2,425			0001
Purchased Call/SPX/SPXJ135SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/30/2024	Exercise		1,515,000	4566.75	5,818		8,787				(722)			2,969			0001
Purchased Call/SPX/SPXJ135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/30/2024	Exercise		4,905,000	4537.41	6,769		9,810				(852)			3,041			0001
Purchased Call/SPX/SPXJ136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/05/2024	Exercise		2,021,000	4576.73	4,767		7,070				(541)			2,303			0001
Purchased Call/SPX/SPXJ137SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/06/2024	Exercise		5,719,000	4501.89	7,779		11,440				(1,236)			3,661			0001
Purchased Call/SPX/SPXJ138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/07/2024	Exercise		3,054,000	4478.03	4,155		6,110				(708)			1,955			0001

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Purchased Call/SPX/SPXJ138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2024	Exercise		2,062,000	4518.44	7,457		11,330				(1,201)			3,873			0001
Purchased Call/SPX/SPXJ130SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/28/2024	Exercise		4,651,000	4405.71	6,231		9,300				(1,301)			3,069			0001
Purchased Call/SPX/SPXJ13ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/28/2024	08/30/2024	Exercise		3,262,916	4433	3,560		5,251				(607)			1,691			0001
Purchased Call/SPX/SPXJ13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise		4,628,000	4515.77	6,297		9,260				(851)			2,963			0001
Purchased Call/SPX/SPXJ13JSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/24/2024	Exercise		1,989,000	4402.2	3,940		5,970				(822)			2,030			0001
Purchased Call/SPX/SPXJ13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/30/2024	Exercise		2,439,000	4273.53	9,077		14,640				(2,944)			5,563			0001
Purchased Call/SPX/SPXJ130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/15/2024	Exercise		2,389,000	4358.24	4,589		7,170	7,045			1,539		(125)				0001
Purchased Call/SPX/SPXJ130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/15/2024	Exercise		1,721,000	4358.24	6,467		10,320	10,143			2,303		(177)				0001
Purchased Call/SPX/SPXJ13SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/29/2024	Exercise		6,589,000	4186.77	8,567		13,180	12,595			2,729		(585)				0001
Purchased Call/SPX/SPXJ13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/29/2024	Exercise		5,091,000	4117.37	6,413		10,180	9,740			1,967		(440)				0001
Purchased Call/SPX/SPXJ13TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/30/2024	Exercise		3,404,000	4117.37	6,401		10,215	9,727			2,047		(488)				0001
Purchased Call/SPX/SPXJ13TS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/30/2024	Exercise		1,712,513	4147	6,176		10,292	9,821			2,148		(471)				0001
Purchased Call/CGM/CGM040LS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/09/2024	01/09/2026	01/11/2024	Exercise		3,237,636	320.83	77,232	866	611	(255)			611						0001
Purchased Call/CGM/CGM040LSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/13/2026	01/17/2024	Exercise		2,790,205	321.37	52,436	7,404	5,849	(1,554)			5,849						0001
Purchased Call/CGM/CGM040LSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/19/2024	01/20/2026	01/23/2024	Exercise		1,327,127	321.24	30,722	906	668	(239)			668						0001
Purchased Call/CGM/CGM040LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/31/2024	01/30/2026	02/02/2024	Exercise		3,478,867	322.48	59,634	10,378	12,392	2,014			12,392						0001
Purchased Call/CGM/CGM040MST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/06/2024	03/05/2026	03/08/2024	Exercise		2,955,863	323.74	70,045	1,317	764	(553)			764						0001
Purchased Call/CGM/CGM040MSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2024	03/06/2026	03/12/2024	Exercise		3,415,982	324.91	76,161	2,287	1,408	(879)			1,408						0001
Purchased Call/CGM/CGM040NS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/13/2024	03/13/2026	03/15/2024	Exercise		4,817,952	325.2	110,725	851	636	(215)			636						0001
Purchased Call/CGM/CGM040NS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/15/2024	03/17/2026	03/19/2024	Exercise		1,184,385	324.77	26,136	1,026	701	(325)			701						0001
Purchased Call/SPX/SPXB17WSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/31/2024	06/04/2024	Exercise		1,296,175	4141	50,550		95,778	85,293			95,778		(10,485)				0001
Purchased Call/SPX/SPXB17YSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2022	09/13/2024	09/17/2024	Exercise		1,243,829	3924	45,236		87,175	71,158			87,175		(16,017)				0001
Purchased Call/SPX/SPXB17YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2022	09/25/2024	09/27/2024	Exercise		1,645,000	3693.23	65,636		126,665	102,536			126,665		(24,129)				0001
Purchased Call/SPX/SPXD001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/06/2022	03/28/2024	04/01/2024	Exercise		1,390,708	4605	47,097		89,694	84,003			89,694		(5,691)				0001
Purchased Call/SPX/SPXE00KSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2022	09/26/2024	09/30/2024	Exercise		1,017,703	3661	35,767		66,165	52,930			66,165		(13,234)				0001
Purchased Call/SPX/SPXF13ZSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2022	02/09/2024	02/13/2024	Exercise		1,315,673	4506	50,627		100,448	97,717			100,448		(2,731)				0001
Purchased Call/SPX/SPXG139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024	04/05/2024	Exercise		1,376,000	4545.86	61,920		112,832	104,933			112,832		(7,899)				0001
Purchased Call/SPX/SPXG131BS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2022	04/24/2024	04/26/2024	Exercise		1,079,192	4283	31,067		77,112	72,116			77,112		(4,995)				0001
Purchased Call/SPX/SPXG131RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2022	07/12/2024	07/16/2024	Exercise		1,186,680	3828	52,356		92,379	78,384			92,379		(13,995)				0001
Purchased Call/SPX/SPXH13LSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024	11/19/2024	Exercise		1,239,000	3946.56	55,383		104,076	79,707			104,076		(24,369)				0001

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Purchased Call/SPX/SPXH130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2022	11/22/2024	11/26/2024	Exercise		1,201,715	3992	49,653		88,494	66,044			88,494		(22,451)				0001
Purchased Call/SPX/SPXH13RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/17/2024	12/19/2024	Exercise		2,273,000	3852.36	100,012		186,386	138,166			186,386		(48,220)				0001
Purchased Call/SPX/SPXH13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	12/31/2024	01/03/2025	Exercise		1,195,000	3839.5	43,259		80,065	58,346			80,065		(21,719)				0001
Purchased Call/SPX/SPXJ13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	11/05/2024	Exercise		5,858,000	4237.86	7,501		11,720	11,064			2,724		(656)				0001
Purchased Call/SPX/SPXJ13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/05/2024	Exercise		5,000,000	4358.34	6,500		10,000	9,429			2,611		(571)				0001
Purchased Call/SPX/SPXJ13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/06/2024	Exercise		1,589,000	4358.34	5,978		9,540	8,970			2,632		(570)				0001
Purchased Call/SPX/SPXJ13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/19/2024	Exercise		3,585,000	4508.24	7,242		11,114	10,201			3,756		(913)				0001
Purchased Call/SPX/SPXJ13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/20/2024	Exercise		4,199,000	4514.02	5,544		8,400	7,660			2,876		(740)				0001
Purchased Call/SPX/SPXJ132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		2,609,000	4556.62	5,846		8,874	8,027			3,280		(847)				0001
Purchased Call/SPX/SPXJ132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		5,810,000	4556.62	7,785		11,620	10,493			4,252		(1,127)				0001
Purchased Call/SPX/SPXK130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	11/29/2024	Exercise		4,435,000	4559.34	5,943		8,870	7,949			3,319		(921)				0001
Purchased Call/SPX/SPXK134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2024	Exercise		4,365,000	4622.44	5,849		8,730	7,579			3,723		(1,151)				0001
Purchased Call/SPX/SPXK136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise		2,834,000	4768.37	3,856		5,670	4,827			2,835		(843)				0001
Purchased Call/SPX/SPXK136SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/24/2024	Exercise		5,812,000	4698.35	7,785		11,620	9,897			5,484		(1,723)				0001
Purchased Call/SPX/SPXK138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/31/2024	Exercise		2,983,000	4781.58	6,806		10,448	8,811			5,445		(1,636)				0001
Purchased Call/SPX/SPX261GSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/09/2024	03/15/2024	01/11/2024	Expire		19,000,000	4300		18,240	(18,240)						(18,240)				0001
Purchased Call/SPX/SPX8150SK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024	01/11/2024	Exercise		3,769,922	3895	126,324		221,671	218,880			221,671		(2,792)				0001
Purchased Call/SPX/SPX8150SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/10/2023	01/09/2024	01/11/2024	Exercise		1,611,325	3892	81,434		151,110	149,310			151,110		(1,800)				0001
Purchased Call/SPX/SPX8150SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/12/2023	01/10/2024	01/12/2024	Exercise		2,538,207	3911	84,584		140,185	138,059			140,185		(2,126)				0001
Purchased Call/SPX/SPX8151SJ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/08/2023	02/05/2024	02/07/2024	Exercise		1,977,237	4136	66,523		111,852	105,385			111,852		(6,468)				0001
Purchased Call/SPX/SPX8151SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/09/2023	02/06/2024	02/08/2024	Exercise		3,461,529	4111	210,980		400,790	379,574			400,790		(21,216)				0001
Purchased Call/SPX/SPX8151SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/15/2023	02/13/2024	02/15/2024	Exercise		2,515,385	4137	90,185		150,782	140,040			150,782		(10,742)				0001
Purchased Call/SPX/SPX8152SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/02/2023	03/01/2024	03/05/2024	Exercise		1,857,153	3951	97,661		173,900	157,668			173,900		(16,232)				0001
Purchased Call/SPX/SPX8152SE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/03/2023	03/01/2024	03/05/2024	Exercise		1,564,750	3951	96,062		164,737	148,727			164,737		(16,010)				0001
Purchased Call/SPX/SPX8152SO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/15/2023	03/12/2024	03/14/2024	Exercise		2,065,951	3862	127,587		235,401	210,307			235,401		(25,093)				0001
Purchased Call/SPX/SPX8152SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/17/2023	03/15/2024	03/19/2024	Exercise		3,754,634	3895	212,822		387,527	343,780			387,527		(43,747)				0001
Purchased Call/SPX/SPX8152ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/20/2023	03/15/2024	03/19/2024	Exercise		1,766,285	3960	96,871		180,631	160,663			180,631		(19,968)				0001
Purchased Call/SPX/SPX8152SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/23/2023	03/21/2024	03/25/2024	Exercise		1,801,292	4003	99,365		192,151	170,070			192,151		(22,081)				0001
Purchased Call/SPX/SPX8152SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/23/2023	03/22/2024	03/26/2024	Exercise		1,948,800	3937	94,669		165,328	144,087			165,328		(21,241)				0001
Purchased Call/SPX/SPX8152SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	03/28/2023	03/25/2024	03/27/2024	Exercise		2,533,492	3971	131,045		240,525	210,032			240,525		(30,493)				0001

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Purchased Call/SPX/SPX8153S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	03/29/2023	03/27/2024	03/29/2024	Exercise		2,577,439	3978	145,405		258,553	224,010			258,553		(34,544)				0001
Purchased Call/SPX/SPX8153R	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/04/2023	04/03/2024	04/05/2024	Exercise		1,963,267	4125	99,946		184,211	158,605			184,211		(25,606)				0001
Purchased Call/SPX/SPX8154S0	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	04/28/2023	04/26/2024	04/30/2024	Exercise		2,555,274	4056	156,290		256,412	206,051			256,412		(50,360)				0001
Purchased Call/SPX/SPX8155P	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/06/2023	06/06/2024	06/10/2024	Exercise		4,480,000	4283.85	113,792		179,200	130,119			179,200		(49,081)				0001
Purchased Call/SPX/SPX8156S1	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/13/2023	06/11/2024	06/13/2024	Exercise		2,777,064	4299	173,819		293,283	215,496			293,283		(77,787)				0001
Purchased Call/SPX/SPX8156SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/26/2023	06/26/2024	06/28/2024	Exercise		3,220,000	4328.82	160,678		272,090	193,958			272,090		(78,132)				0001
Purchased Call/SPX/SPX8157SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/24/2023	07/19/2024	07/23/2024	Exercise		3,142,665	4535	186,618		325,709	221,744			325,709		(103,965)				0001
Purchased Call/SPX/SPX8158SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/09/2023	08/09/2024	08/13/2024	Exercise		5,813,000	4467.71	292,975		499,918	322,040			499,918		(177,878)				0001
Purchased Call/SPX/SPX8159S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/22/2023	09/20/2024	09/24/2024	Exercise		2,685,000	4320.06	112,502		190,635	108,446			190,635		(82,189)				0001
Purchased Call/SPX/SPX8159S6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/22/2023	09/20/2024	09/24/2024	Exercise		3,723,000	4320.06	183,172		320,178	186,361			320,178		(133,817)				0001
Purchased Call/SPX/SPX8159SD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/25/2023	09/20/2024	09/24/2024	Exercise		3,015,402	4320	122,429		204,514	114,823			204,514		(89,690)				0001
Purchased Call/SPX/SPX8159SQ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/06/2023	10/04/2024	10/08/2024	Exercise		1,878,000	4308.5	82,820		143,667	79,764			143,667		(63,903)				0001
Purchased Call/SPX/SPX815AS5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/23/2023	10/18/2024	10/22/2024	Exercise		3,953,814	4224	244,464		450,217	252,058			450,217		(198,159)				0001
Purchased Call/SPX/SPX815ASB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/25/2023	10/24/2024	10/28/2024	Exercise		3,929,104	4248	175,611		324,678	180,996			324,678		(143,682)				0001
Purchased Call/SPX/SPXA05LS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/20/2023	03/18/2024	03/20/2024	Exercise		2,531,000	3951.57	75,171		126,550				(46,930)			51,379			0001
Purchased Call/SPX/SPXA05QS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/17/2023	04/15/2024	04/17/2024	Exercise		1,851,000	4151.32	53,679		87,923				(27,416)			34,244			0001
Purchased Call/SPX/SPXA05TSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/15/2023	05/15/2024	05/17/2024	Exercise		2,023,000	4136.28	60,083		97,104				(27,873)			37,021			0001
Purchased Call/SPX/SPXA05VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/30/2023	05/28/2024	05/30/2024	Exercise		5,239,000	4205.52	161,361		256,711				(65,400)			95,350			0001
Purchased Call/SPX/SPXA05WSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/05/2023	06/03/2024	06/05/2024	Exercise		2,341,000	4273.79	69,996		111,198				(25,908)			41,202			0001
Purchased Call/SPX/SPXB056SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/23/2023	10/23/2024	10/25/2024	Exercise		1,533,000	4217.04	45,990		75,884	73,104			17,049		(2,780)				0001
Purchased Call/SPX/SPXB058S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/04/2024	Exercise		1,981,000	4193.8	58,638		99,050	94,217			23,341		(4,833)				0001
Purchased Call/SPX/SPXB058SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/06/2023	11/05/2024	11/07/2024	Exercise		2,604,000	4365.98	69,787		113,274	106,545			32,554		(6,729)				0001
Purchased Call/SPX/SPXC17BSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/03/2023	04/03/2024	04/05/2024	Exercise		2,809,000	4124.51	80,337		133,428				(44,896)			53,090			0001
Purchased Call/SPX/SPXC17FSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/12/2023	06/11/2024	06/13/2024	Exercise		3,058,000	4338.93	100,914		162,074				(34,641)			61,160			0001
Purchased Call/SPX/SPXC17HSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	08/26/2024	Exercise		2,014,000	4387.55	54,579		86,602				(14,233)			32,023			0001
Purchased Call/SPX/SPX815ASF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/27/2023	10/25/2024	10/29/2024	Exercise		2,987,000	4117.37	160,701		295,713	162,689			295,713		(133,024)				0001
Purchased Call/SPX/SPX815BSV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/08/2023	12/06/2024	12/10/2024	Exercise		2,784,839	4558	177,178		321,997	154,662			321,997		(167,335)				0001
Purchased Call/SPX/SPX815BSZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/12/2023	12/11/2024	12/13/2024	Exercise		1,731,845	4618	107,846		203,999	101,501			203,999		(102,499)				0001
Purchased Call/SPX/SPX815CS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/28/2023	12/20/2024	12/24/2024	Exercise		2,890,771	4747	182,682		339,822	157,140			339,822		(182,682)				0001
Purchased Call/SPX/SPX815CSK	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2024	12/27/2024	01/04/2024	Exercise		4,257,182	4783		120,706	251,425	130,719			251,425		(120,706)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061JSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2024	10/22/2026	10/25/2024	Exercise		2,768,973	497.98	142,886	7,288	7,993	705			7,993						0001
Purchased Call/SPX/SPX821FS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2024	Exercise		2,685,000	3824.14	45,914		80,550	80,297			80,550		(253)				0001
Purchased Call/SPX/SPX821FST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/09/2023	01/09/2024	01/11/2024	Exercise		4,520,000	3892.09	103,960		180,800	178,509			180,800		(2,291)				0001
Purchased Call/SPX/SPX821GSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/24/2023	01/24/2024	01/26/2024	Exercise		4,268,000	4016.95	53,350		85,360	81,980			85,360		(3,380)				0001
Purchased Call/SPX/SPX821HS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/25/2023	01/25/2024	01/29/2024	Exercise		3,540,000	4016.22	95,580		159,300	152,981			159,300		(6,319)				0001
Purchased Call/SPX/SPX821HS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/25/2023	01/22/2024	01/24/2024	Exercise		1,612,880	3973	87,534		153,469	148,363			153,469		(5,106)				0001
Purchased Call/SPX/SPX821HSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/27/2023	01/26/2024	01/30/2024	Exercise		2,929,000	4070.56	50,086		80,548	77,069			80,548		(3,478)				0001
Purchased Call/SPX/SPX821HSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/30/2023	01/30/2024	02/01/2024	Exercise		2,605,000	4017.77	32,823		52,100	49,478			52,100		(2,622)				0001
Purchased Call/SPX/SPX821IS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/01/2023	02/01/2024	02/05/2024	Exercise		7,598,000	4119.21	96,495		151,960	143,719			151,960		(8,241)				0001
Purchased Call/SPX/SPX821IS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/01/2023	02/01/2024	02/05/2024	Exercise		2,956,000	4119.21	49,070		78,334	74,143			78,334		(4,191)				0001
Purchased Call/SPX/SPX821IS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/01/2023	02/01/2024	02/05/2024	Exercise		2,276,000	4119.21	64,411		106,972	101,471			106,972		(5,501)				0001
Purchased Call/SPX/SPX821JS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/10/2023	02/09/2024	02/13/2024	Exercise		2,026,000	4090.46	52,068		86,105	80,464			86,105		(5,641)				0001
Purchased Call/SPX/SPX821JS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/10/2023	02/09/2024	02/13/2024	Exercise		2,402,000	4090.46	67,977		112,894	105,530			112,894		(7,364)				0001
Purchased Call/SPX/SPX821JS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/10/2023	02/12/2024	02/14/2024	Exercise		3,767,000	4090.46	109,620		182,700	170,016			182,700		(12,683)				0001
Purchased Call/SPX/SPX821JSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/14/2023	02/14/2024	02/16/2024	Exercise		1,895,000	4136.13	26,720		42,638	39,399			42,638		(3,239)				0001
Purchased Call/SPX/SPX821KST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/28/2023	02/16/2024	02/21/2024	Exercise		1,702,899	4084	137,285		384,294	366,302			384,294		(17,992)				0001
Purchased Call/SPX/SPX821LSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/14/2023	03/14/2024	03/18/2024	Exercise		2,180,000	3919.29	30,956		51,230	45,022			51,230		(6,208)				0001
Purchased Call/SPX/SPX821MS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/15/2023	03/15/2024	03/19/2024	Exercise		2,082,000	3891.93	43,514		72,870	64,024			72,870		(8,846)				0001
Purchased Call/SPX/SPX821NS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/29/2023	03/28/2024	04/01/2024	Exercise		2,300,000	4027.81	81,420		139,150	119,636			139,150		(19,514)				0001
Purchased Call/SPX/SPX821NSB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/03/2023	03/28/2024	04/01/2024	Exercise		2,045,669	4051	116,867		199,475	171,075			199,475		(28,401)				0001
Purchased Call/SPX/SPX8210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/18/2023	04/18/2024	04/22/2024	Exercise		1,931,000	4154.87	77,240		130,343	107,425			130,343		(22,917)				0001
Purchased Call/SPX/SPX8210SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/27/2023	04/26/2024	04/30/2024	Exercise		1,982,000	4135.35	34,883		55,496	44,287			55,496		(11,209)				0001
Purchased Call/SPX/SPX8210SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/27/2023	04/24/2024	04/26/2024	Exercise		1,683,775	4137	55,995		92,796	75,015			92,796		(17,781)				0001
Purchased Call/CGM/CGM0400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/26/2024	04/27/2026	04/30/2024	Exercise		3,301,435	322.82	65,251	6,497	6,499	2			6,499						0001
Purchased Call/SPX/SPX821PSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/05/2023	05/03/2024	05/07/2024	Exercise		9,117,000	4136.25	225,190		364,680	287,740			364,680		(76,940)				0001
Purchased Call/SPX/SPX821PSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/05/2023	05/06/2024	05/08/2024	Exercise		8,283,000	4136.25	204,590		331,320	260,305			331,320		(71,015)				0001
Purchased Call/SPX/SPX821PSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/05/2023	05/07/2024	05/09/2024	Exercise		2,372,000	4136.25	42,459		67,602	52,788			67,602		(14,814)				0001
Purchased Call/SPX/SPX821PSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/10/2023	05/10/2024	05/14/2024	Exercise		2,360,000	4137.64	36,580		57,820	44,756			57,820		(13,064)				0001
Purchased Call/SPX/SPX821RS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/19/2023	05/21/2024	05/23/2024	Exercise		2,324,000	4191.98	52,290		82,502	62,247			82,502		(20,255)				0001
Purchased Call/SPX/SPX821RS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/22/2023	05/22/2024	05/24/2024	Exercise		2,516,000	4192.63	63,906		100,640	75,709			100,640		(24,931)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX821RST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/25/2023	05/24/2024	05/29/2024	Exercise		2,284,000	4151.28	38,600		59,384	43,944			59,384		(15,440)				0001
Purchased Call/SPX/SPX821RSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/25/2023	05/24/2024	05/29/2024	Exercise		2,250,000	4151.28	61,875		97,875	73,125			97,875		(24,750)				0001
Purchased Call/SPX/SPX821RSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/25/2023	05/23/2024	05/28/2024	Exercise		1,612,631	4146	56,596		90,638	68,094			90,638		(22,544)				0001
Purchased Call/SPX/SPX821SS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/26/2023	05/24/2024	05/29/2024	Exercise		4,930,000	4205.45	105,995		165,155	122,639			165,155		(42,516)				0001
Purchased Call/SPX/SPX821SS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/26/2023	05/24/2024	05/29/2024	Exercise		2,074,000	4205.45	77,982		126,514	95,234			126,514		(31,280)				0001
Purchased Call/SPX/SPX821SSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2023	05/31/2024	06/04/2024	Exercise		1,885,000	4282.37	54,665		86,710	63,781			86,710		(22,929)				0001
Purchased Call/SPX/SPX821TS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2023	05/31/2024	06/04/2024	Exercise		2,898,000	4282.37	138,524		236,187	178,084			236,187		(58,103)				0001
Purchased Call/SPX/SPX821TS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/02/2023	06/03/2024	06/05/2024	Exercise		2,629,000	4282.37	36,280		55,209	39,817			55,209		(15,392)				0001
Purchased Call/SPX/SPX821USJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise		5,595,000	4388.71	126,447		195,825	136,423			195,825		(59,402)				0001
Purchased Call/SPX/SPX821USM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise		1,992,000	4388.71	69,322		111,552	78,986			111,552		(32,566)				0001
Purchased Call/SPX/SPX821USO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise		3,870,000	4388.71	190,404		325,080	235,632			325,080		(89,448)				0001
Purchased Call/SPX/SPX821VS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Exercise		6,290,000	4381.89	84,286		125,800	85,642			125,800		(40,158)				0001
Purchased Call/SPX/SPX821WS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/26/2023	06/21/2024	06/25/2024	Exercise		1,424,114	4382	69,654		125,450	92,078			125,450		(33,372)				0001
Purchased Call/SPX/SPX821WS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/26/2023	06/21/2024	06/25/2024	Exercise		1,795,860	4348	90,542		156,527	113,148			156,527		(43,379)				0001
Purchased Call/SPX/SPX821WS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/28/2023	06/28/2024	07/02/2024	Exercise		2,918,000	4376.86	142,398		240,735	170,709			240,735		(70,026)				0001
Purchased Call/SPX/SPX821WSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/29/2023	06/28/2024	07/02/2024	Exercise		2,624,000	4396.44	128,051		215,168	151,674			215,168		(63,494)				0001
Purchased Call/SPX/SPX821WSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/30/2023	07/01/2024	07/03/2024	Exercise		1,891,000	4450.38	73,938		119,133	81,960			119,133		(37,173)				0001
Purchased Call/SPX/SPX821WSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/05/2023	07/03/2024	07/08/2024	Exercise		4,330,833	4456	210,010		360,611	253,866			360,611		(106,746)				0001
Purchased Call/SPX/SPX821XS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/06/2023	07/05/2024	07/09/2024	Exercise		2,060,000	4411.59	68,186		108,150	73,018			108,150		(35,132)				0001
Purchased Call/CGM/CGM040PSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/27/2024	06/26/2026	07/01/2024	Exercise		6,402,224	324.35	147,732	2,296	1,547	(749)			1,547						0001
Purchased Call/CGM/CGM040QSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/01/2024	07/01/2026	07/03/2024	Exercise		6,047,747	324.89	130,139	7,795	8,917	1,122			8,917						0001
Purchased Call/CGM/CGM040QSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/12/2024	07/13/2026	07/16/2024	Exercise		3,872,248	328.6	91,137	898	542	(356)			542						0001
Purchased Call/SPX/SPXF002SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/09/2023	01/08/2024	01/10/2024	Exercise		3,118,000	3892.09	96,346		171,490				(74,772)		75,144				0001
Purchased Call/SPX/SPXF00MSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/30/2023	05/30/2024	06/03/2024	Exercise		1,368,000	4205.52	37,346		58,824				(14,830)		21,478				0001
Purchased Call/SPX/SPXF00IWE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/20/2023	07/22/2024	07/24/2024	Exercise		1,296,000	4534.87	38,232		59,616				(5,986)		21,384				0001
Purchased Call/SPX/SPXG00CS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/28/2023	09/30/2024	10/02/2024	Exercise		1,032,000	4299.7	28,070		45,924				(8,893)		17,854				0001
Purchased Call/SPX/SPXG00SSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise		2,578,000	4707.09	72,700		116,010	101,430			55,954		(14,580)				0001
Purchased Call/SPX/SPXI13DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/02/2024	04/04/2024	Exercise		2,495,000	4124.51	76,846		128,493				(43,410)		51,647				0001
Purchased Call/SPX/SPXI131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise		2,050,000	4071.63	58,630		95,325				(30,116)		36,695				0001
Purchased Call/SPX/SPXI13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/06/2024	05/08/2024	Exercise		1,087,000	4061.22	29,458		48,372				(15,405)		18,914				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13Y/S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/15/2023	06/17/2024	06/20/2024	Exercise		1,309,000	4425.84	39,008		62,178				(10,884)			23,169			0001
Purchased Call/SPX/SPXJ13BS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise		2,431,000	4404.33	65,151		103,318				(16,501)			38,167			0001
Purchased Call/SPX/SPXJ13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/28/2023	08/26/2024	08/28/2024	Exercise		2,309,000	4433.31	59,803		94,669				(13,858)			34,866			0001
Purchased Call/SPX/SPXJ13ES8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/28/2023	08/27/2024	08/29/2024	Exercise		3,293,000	4433.31	89,240		141,599				(20,641)			52,359			0001
Purchased Call/SPX/SPXJ13QS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/16/2023	10/15/2024	10/17/2024	Exercise		1,680,000	4373.63	38,136		60,480	59,009			14,512		(1,471)				0001
Purchased Call/SPX/SPXJ13QSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise		1,238,000	4373.2	37,511		60,662	59,013			15,285		(1,649)				0001
Purchased Call/SPX/SPXJ13TSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/30/2023	10/30/2024	11/01/2024	Exercise		1,338,000	4166.82	38,534		64,893	61,823			14,586		(3,070)				0001
Purchased Call/SPX/SPXJ131YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/20/2023	11/19/2024	11/21/2024	Exercise		2,646,000	4547.38	72,765		116,424	106,602			43,824		(9,822)				0001
Purchased Call/SPX/SPXK133SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/11/2023	12/10/2024	12/12/2024	Exercise		2,539,000	4622.44	78,201		126,950	111,870			56,956		(15,080)				0001
Purchased Call/SPX/SPXK134SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/14/2023	12/16/2024	12/18/2024	Exercise		2,086,000	4719.55	62,580		102,214	89,148			51,065		(13,066)				0001
Purchased Call/SPX/SPXK138SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/27/2023	12/27/2024	12/31/2024	Exercise		2,496,000	4781.58	70,637		114,816	97,933			62,436		(16,883)				0001
Purchased Call/SFC/SFC061KSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2024	11/06/2026	11/13/2024	Exercise		2,557,388	498.89	133,681	14,776	15,530	753			15,530						0001
Purchased Call/SFC/SFC061LST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/21/2024	11/20/2026	11/25/2024	Exercise		1,792,684	494	109,424	4,231	5,006	775			5,006						0001
Purchased Call/SFC/SFC061MSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/03/2024	12/02/2026	12/05/2024	Exercise		3,413,832	502.51	213,659	4,690	5,028	338			5,028						0001
Purchased Call/SPX/SPX821XSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/07/2023	07/05/2024	07/09/2024	Exercise		3,029,000	4398.95	88,144		137,820	92,278			137,820		(45,541)				0001
Purchased Call/SPX/SPX821XSI	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/07/2023	07/05/2024	07/09/2024	Exercise		1,649,770	4447	55,954		90,153	61,244			90,153		(28,910)				0001
Purchased Call/SPX/SPX821XSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2023	07/11/2024	07/15/2024	Exercise		3,286,000	4439.26	85,107		131,440	86,548			131,440		(44,892)				0001
Purchased Call/SPX/SPX821XSU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2023	07/11/2024	07/15/2024	Exercise		4,274,000	4439.26	208,571		352,605	242,589			352,605		(110,016)				0001
Purchased Call/SPX/SPX821XSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/11/2023	07/09/2024	07/11/2024	Exercise		4,764,063	4399	169,273		264,253	175,408			264,253		(88,845)				0001
Purchased Call/SPX/SPX821YSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/14/2023	07/15/2024	07/17/2024	Exercise		4,057,000	4505.42	91,688		139,967	90,460			139,967		(49,507)				0001
Purchased Call/SPX/SPX821YSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/14/2023	07/16/2024	07/18/2024	Exercise		3,796,000	4505.42	86,928		132,860	85,814			132,860		(47,046)				0001
Purchased Call/SPX/SPX821YSL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/17/2023	07/12/2024	07/16/2024	Exercise		1,366,542	4510	79,962		141,501	98,514			141,501		(42,988)				0001
Purchased Call/SPX/SPX821YSY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2023	07/18/2024	07/22/2024	Exercise		2,135,000	4554.98	32,239		48,038	30,413			48,038		(17,625)				0001
Purchased Call/SPX/SPX821ZS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2023	07/18/2024	07/22/2024	Exercise		2,623,000	4554.98	61,116		93,117	59,704			93,117		(33,412)				0001
Purchased Call/SPX/SPX821ZSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/19/2023	07/19/2024	07/23/2024	Exercise		2,354,000	4565.72	107,578		180,081	120,972			180,081		(59,109)				0001
Purchased Call/SPX/SPX821ZSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/20/2023	07/19/2024	07/23/2024	Exercise		6,709,000	4534.87	338,134		576,974	389,642			576,974		(187,332)				0001
Purchased Call/SPX/SPX821ZSW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Exercise		3,924,000	4536.34	101,632		156,960	100,125			156,960		(56,835)				0001
Purchased Call/SPX/SPX9210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2024	Exercise		2,277,000	4554.64	37,115		55,787	34,884			55,787		(20,903)				0001
Purchased Call/SPX/SPX9210S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2024	Exercise		4,674,000	4554.64	121,057		186,960	118,783			186,960		(68,177)				0001
Purchased Call/SPX/SPX9210SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2024	Exercise		2,938,000	4554.64	95,191		149,838	96,228			149,838		(53,610)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9210SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Exercise		4,835,000	4567.46	242,234		410,975	273,887			410,975		(137,088)				0001
Purchased Call/SPX/SPX9211SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/05/2024	Exercise		2,324,000	4576.73	51,825		79,016	48,690			79,016		(30,326)				0001
Purchased Call/SPX/SPX9211SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/05/2024	Exercise		2,287,000	4576.73	55,803		85,763	53,109			85,763		(32,654)				0001
Purchased Call/SPX/SPX9211SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/05/2024	Exercise		3,749,000	4576.73	190,449		322,414	210,970			322,414		(111,444)				0001
Purchased Call/SPX/SPX9212S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	08/06/2024	Exercise		5,017,000	4478.03	252,355		428,954	278,942			428,954		(150,011)				0001
Purchased Call/SPX/SPX9212S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2024	Exercise		2,531,000	4518.44	76,436		120,223	74,235			120,223		(45,988)				0001
Purchased Call/SPX/SPX9212S8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2024	Exercise		4,683,000	4518.44	236,960		402,738	260,172			402,738		(142,566)				0001
Purchased Call/SPX/SPX9212SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	08/13/2024	Exercise		2,099,000	4468.83	49,956		77,663	47,080			77,663		(30,583)				0001
Purchased Call/SPX/SPX9213SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2023	08/14/2024	08/16/2024	Exercise		3,095,000	4489.72	142,680		239,863	151,276			239,863		(88,587)				0001
Purchased Call/CGM/CGM040RS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2024	08/10/2026	08/13/2024	Exercise		3,179,372	320.12	75,825	558	628	70			628						0001
Purchased Call/CGM/CGM040RS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/12/2024	08/12/2026	08/14/2024	Exercise		6,641,152	320.17	147,830	8,067	8,951	884			8,951						0001
Purchased Call/CGM/CGM040RS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/15/2024	08/14/2026	08/19/2024	Exercise		6,428,342	321.38	129,780	13,240	13,547	307			13,547						0001
Purchased Call/SPX/SPXA05FSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	01/04/2023	01/03/2024	01/05/2024	Exercise		2,481,867	4198	10,287		18,029				(8,444)		7,742				0001
Purchased Call/SPX/SPXA05FSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	01/12/2024	Expire		2,529,000	4432.67	4,655						4,655		(4,655)				0001
Purchased Call/SPX/SPXA05GS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/17/2024	Exercise		3,101,000	4359.01	9,486		2,047				7,411		(7,439)				0001
Purchased Call/SPX/SPXA05GS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2024	Expire		2,267,000	4468.98	3,986						3,986		(3,986)				0001
Purchased Call/SPX/SPXA05GSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	01/22/2024	Exercise		2,703,000	4254.96	9,522		16,376				(6,830)		6,854				0001
Purchased Call/SPX/SPXA05HST	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/12/2024	Expire		3,510,000	4587.3	5,616						5,616		(5,616)				0001
Purchased Call/SPX/SPXA05IS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	02/13/2024	Expire		2,604,000	4542.46	5,106						5,106		(5,106)				0001
Purchased Call/SPX/SPXA05PSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/16/2024	Exercise		2,028,000	4603.44	2,233		1,097				1,886		(1,136)				0001
Purchased Call/SPX/SPXA05SSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/13/2024	Exercise		2,502,000	4603.17	2,600		10,147				(55)		7,547				0001
Purchased Call/SPX/SPXB051SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	08/12/2024	Exercise		1,859,000	4764.84	6,770		14,395				3,365		7,625				0001
Purchased Call/SPX/SPXB055S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	09/27/2024	Exercise		2,944,000	4742.99	5,301		49,390				(9,394)		44,089				0001
Purchased Call/SPX/SPXB05BSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	12/02/2024	Exercise		1,984,000	4907.64	3,652		40,896	40,317			32,127		(579)				0001
Purchased Call/CGM/CGM040RSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/09/2024	09/09/2026	09/11/2024	Exercise		6,753,011	320.71	162,101	1,614	1,755	141			1,755						0001
Purchased Call/CGM/CGM040SS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/18/2024	09/18/2026	09/20/2024	Exercise		1,884,176	321.63	33,108	7,022	7,337	315			7,337						0001
Purchased Call/CGM/CGM040SSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/20/2024	09/18/2026	09/24/2024	Exercise		2,542,092	322.26	58,707	1,699	1,781	81			1,781						0001
Purchased Call/SPX/SPX821MSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/16/2023	03/15/2024	03/19/2024	Exercise		1,979,653	3897	30,328		47,751				(16,144)		17,424				0001
Purchased Call/SPX/SPX9211SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	07/30/2024	08/01/2024	Exercise		3,001,361	4582	35,940		51,743				(2,848)		15,804				0001
Purchased Call/SPX/SPX9215ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/16/2023	11/15/2024	11/19/2024	Exercise		3,161,022	4503	101,846		166,374	153,679			59,309		(12,696)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CGM/CGM040SSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2024	10/06/2026	10/08/2024	Exercise		2,484,039	322.64	56,683	1,840	1,856	16			1,856						0001
Purchased Call/CGM/CGM040SSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/11/2024	10/09/2026	10/16/2024	Exercise		3,977,270	322.98	95,583	569	565	(4)			565						0001
Purchased Call/CGM/CGM040TSC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/30/2024	10/30/2026	11/01/2024	Exercise		2,735,801	322.36	61,794	1,048	966	(82)			966						0001
Purchased Call/CGM/CGM040TSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/04/2024	11/04/2026	11/06/2024	Exercise		4,312,827	321.64	99,726	2,606	2,695	89			2,695						0001
Purchased Call/SPX/SPXF001SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	01/03/2024	01/05/2024	Expire		1,609,963	4383	2,943						2,943			(2,943)			0001
Purchased Call/SPX/SPXF009SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2024	03/06/2024	Expire		1,987,000	4601.92	2,064						2,063			(2,064)			0001
Purchased Call/SPX/SPXF00ASN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/06/2023	03/05/2024	03/07/2024	Expire		2,613,000	4599.01	2,824						2,822			(2,824)			0001
Purchased Call/SPX/SPXF00BSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/10/2023	03/08/2024	03/12/2024	Exercise		1,968,061	4294	5,134		21,002				(11,482)			15,868			0001
Purchased Call/SPX/SPXF00BSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/13/2024	03/15/2024	Exercise		2,407,000	4241.34	6,926		36,734				(24,044)			29,807			0001
Purchased Call/SPX/SPXF00BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/08/2024	03/12/2024	Exercise		2,017,935	4462	1,953		4,269				643			2,316			0001
Purchased Call/SPX/SPXF00BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/15/2024	03/19/2024	Exercise		3,989,000	4417.34	5,905		26,754				(11,673)			20,849			0001
Purchased Call/SPX/SPXF00DSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/27/2023	03/27/2024	03/29/2024	Exercise		3,030,000	4454.83	4,848		14,548				(847)			9,700			0001
Purchased Call/SPX/SPXG00DS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/04/2024	10/08/2024	Exercise		3,315,000	4685.86	6,696		67,344	67,271			42,570		(73)				0001
Purchased Call/SPX/SPXG00DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/04/2024	10/08/2024	Exercise		2,278,000	4671.23	4,651		47,150	47,099			28,894		(51)				0001
Purchased Call/SPX/SPXH13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	01/05/2024	Exercise		2,030,618	4044	14,810		31,025				(16,770)			16,214			0001
Purchased Call/SPX/SPXI131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	02/12/2024	Expire		2,543,000	4735.54	1,782						1,782			(1,782)			0001
Purchased Call/SPX/SPXI133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/21/2024	Exercise		2,001,000	4389.1	7,600		6,079				3,080			(1,521)			0001
Purchased Call/SPX/SPXI134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2024	Exercise		1,905,000	4249.05	10,097		18,688				(5,594)			8,592			0001
Purchased Call/SPX/SPXI135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/01/2024	Expire		2,433,000	4565.67	1,802						1,800			(1,802)			0001
Purchased Call/SPX/SPXI13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2024	Exercise		1,929,000	4371.52	8,106		33,247				(15,341)			25,141			0001
Purchased Call/SPX/SPXI130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Expire		3,156,506	4752	1,537						1,216			(1,537)			0001
Purchased Call/SPX/SPXI13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2024	Expire		3,315,000	4739.03	2,055						1,712			(2,055)			0001
Purchased Call/SPX/SPXI13RS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/29/2024	Expire		2,515,000	4745.85	1,710						1,476			(1,710)			0001
Purchased Call/SPX/SPXI13RS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2024	Expire		3,126,000	4743.75	2,250						1,780			(2,250)			0001
Purchased Call/SPX/SPXI13TSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2023	06/07/2024	06/11/2024	Expire		2,659,000	4832.97	1,330						1,201			(1,330)			0001
Purchased Call/SPX/SPXI13XS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Expire		2,378,000	5016.18	619						592			(619)			0001
Purchased Call/SPX/SPXI13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	07/01/2024	Expire		2,198,000	4897.25	1,320						1,225			(1,320)			0001
Purchased Call/SPX/SPXI132S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	07/02/2024	Expire		2,734,000	5033.39	711						677			(711)			0001
Purchased Call/SPX/SPXJ135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/30/2024	Exercise		3,175,000	4756.27	14,161		18,321				10,354			4,160			0001
Purchased Call/SPX/SPXJ135S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/30/2024	Expire		1,721,000	5041.69	1,479						1,424			(1,479)			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXJ13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/11/2023	08/13/2024	08/15/2024	Exercise		2,262,000	4901.53	3,074		6,971				1,854			3,898			0001
Purchased Call/CGM/CGM040US5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/29/2024	12/01/2026	12/03/2024	Exercise		2,746,519	324.26	56,475	4,858	5,247	389			5,247						0001
Purchased Call/SPX/SPXC17ESU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/01/2023	05/31/2024	06/04/2024	Exercise		3,063,815	4180	126,941		201,575				(50,987)			74,634			0001
Purchased Call/SPX/SPXC17ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	09/04/2024	Exercise		2,862,364	4508	109,766		179,072				(19,714)			69,306			0001
Purchased Call/SPX/SPXH13VSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	01/10/2024	Exercise		1,822,897	3895	18,275		29,952				(11,617)			11,677			0001
Purchased Call/SPX/SPXI132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/13/2023	02/09/2024	02/13/2024	Exercise		2,004,325	4090	43,669		69,089				(24,238)			25,420			0001
Purchased Call/SPX/SPXI137SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/13/2023	03/12/2024	03/14/2024	Exercise		1,316,802	3862	23,266		37,851				(13,680)			14,585			0001
Purchased Call/SPX/SPXI131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/24/2023	04/19/2024	04/23/2024	Exercise		1,731,338	4132	32,615		51,118				(14,972)			18,503			0001
Purchased Call/SPX/SPXI137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/07/2023	06/06/2024	06/10/2024	Exercise		1,713,540	4284	35,136		54,801				(12,527)			19,665			0001
Purchased Call/SPX/SPXI13VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Exercise		2,305,863	4426	42,342		65,124				(11,155)			22,783			0001
Purchased Call/SPX/SPXI13XSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/25/2024	Exercise		2,084,333	4370	22,672		33,868				(6,005)			11,197			0001
Purchased Call/SPX/SPXJ132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	07/10/2024	Exercise		1,689,197	4399	20,682		31,105				(5,127)			10,423			0001
Purchased Call/SPX/SPXJ134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/24/2023	07/19/2024	07/23/2024	Exercise		1,578,428	4536	23,024		33,756				(2,921)			10,733			0001
Purchased Call/SPX/SPXJ137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise		1,330,026	4509	15,414		22,714				(2,286)			7,300			0001
Purchased Call/SPX/SPXJ138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/07/2023	08/06/2024	08/08/2024	Exercise		2,973,412	4478	34,428		50,465				(5,426)			16,036			0001
Purchased Call/SPX/SPXJ131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/11/2023	09/10/2024	09/12/2024	Exercise		1,729,506	4457	19,796		29,488				(3,306)			9,692			0001
Purchased Call/SPX/SPXJ13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/18/2023	09/13/2024	09/17/2024	Exercise		2,011,545	4450	44,893		69,608				(8,767)			24,715			0001
Purchased Call/SPX/SPXJ13MSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2023	09/30/2024	10/02/2024	Exercise		1,848,150	4288	35,739		57,755				(11,372)			22,016			0001
Purchased Call/SPX/SPXJ13QS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	10/17/2024	Exercise		1,783,045	4328	21,634		32,548	31,713			7,110		(834)				0001
Purchased Call/SPX/SPXJ13QS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/16/2023	10/15/2024	10/17/2024	Exercise		1,423,840	4328	50,350		79,618	77,676			19,085		(1,942)				0001
Purchased Call/SPX/SPXJ13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2023	10/18/2024	10/22/2024	Exercise		1,736,851	4299	21,509		35,149	34,130			7,631		(1,019)				0001
Purchased Call/SPX/SPXJ13RSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2023	10/21/2024	10/23/2024	Exercise		1,491,128	4224	17,703		27,534	26,556			5,691		(978)				0001
Purchased Call/SPX/SPXK130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2023	11/18/2024	11/20/2024	Exercise		1,372,262	4514	17,288		25,840	23,495			9,075		(2,344)				0001
Purchased Call/SPX/SPXK131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/28/2023	11/25/2024	11/27/2024	Exercise		2,088,178	4559	26,472		40,763	36,730			15,336		(4,033)				0001
Purchased Call/SPX/SPXK133SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/11/2023	12/10/2024	12/12/2024	Exercise		3,273,707	4604	51,832		79,630	69,635			33,854		(9,995)				0001
Purchased Call/SPX/SPXK135S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/17/2024	Exercise		1,446,645	4712	18,696		28,551	24,760			13,422		(3,791)				0001
Purchased Call/SPX/SPXK135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/18/2023	12/16/2024	12/18/2024	Exercise		1,576,209	4719	17,598		26,386	22,691			12,601		(3,695)				0001
Purchased Call/SBM/SBM01759F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/12/2024	Exercise		117,592	1159.68	10,901		18,830				(6,203)			7,929			0001
Purchased Call/SPX/SPXJ13ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2024	Exercise		1,801,000	4934.2	2,376		4,309				1,616			1,933			0001
Purchased Call/SPX/SPXJ13BSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	08/22/2024	Exercise		1,706,000	4614.41	7,741		28,547				(3,552)			20,806			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ13HSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/06/2024	09/10/2024	Exercise		2,401,000	4889.87	3,120		13,820				272			10,700			0001
Purchased Call/SPX/SPXJ131SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/18/2024	Exercise		1,726,000	4873.1	2,312		17,101				(1,042)			14,790			0001
Purchased Call/SPX/SPXJ13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/24/2024	Exercise		2,062,000	4694.95	5,850		36,841				(6,542)			30,990			0001
Purchased Call/SPX/SPXJ13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	09/26/2024	Exercise		2,199,000	4650.54	5,984		47,238				(11,528)			41,254			0001
Purchased Call/SPX/SPXJ13LSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise		3,954,000	4695.55	7,594		77,583				(17,692)			69,990			0001
Purchased Call/SPX/SPXJ13RSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	10/25/2024	Exercise		2,335,000	4634.53	4,670		68,234	67,940			41,947		(293)				0001
Purchased Call/SPX/SPXJ13SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/25/2024	10/29/2024	Exercise		2,052,000	4543.52	4,223		70,918	70,628			39,621		(290)				0001
Purchased Call/SPX/SPXJ13SWI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2024	Exercise		2,415,000	4568.22	4,492		80,654	80,300			46,075		(354)				0001
Purchased Call/SPX/SPXJ13USU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/05/2024	Exercise		2,285,000	4896.59	1,554		35,825	35,689			27,059		(137)				0001
Purchased Call/SPX/SPXJ13YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/19/2024	Exercise		2,879,000	5132.44	1,037		24,241	24,110			21,305		(131)				0001
Purchased Call/SPX/SPXK131SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/04/2024	Exercise		1,317,000	5196.53	579		9,622	9,523			8,515		(99)				0001
Purchased Call/SPX/SPXK132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2024	Exercise		3,012,000	5191.27	1,324		21,991	21,756			19,256		(235)				0001
Purchased Call/SPX/SPXK132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/10/2024	Exercise		3,054,000	5149.85	1,283		30,018	29,783			26,139		(235)				0001
Purchased Call/SPX/SPXK132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/10/2024	Exercise		2,009,000	4952.44	3,859		37,213	36,505			29,682		(708)				0001
Purchased Call/SPX/SPXK133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2024	Exercise		2,530,000	4945.09	5,617		51,475	50,392			41,579		(1,084)				0001
Purchased Call/SPX/SPXK134SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise		2,234,000	5005.91	4,112		40,773	39,953			34,281		(820)				0001
Purchased Call/SPX/SPXK135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/17/2024	Exercise		3,525,000	5285.49	1,904		22,953	22,566			21,099		(387)				0001
Purchased Call/SPX/SPXK136SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise		5,894,000	5340.09	3,419		26,850	26,091			24,673		(759)				0001
Purchased Call/SPX/SPXK138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/31/2024	Exercise		2,827,000	5254.96	3,164		26,059	25,299			24,159		(761)				0001
Purchased Call/SPX/SPXK139SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise		2,865,000	5335.05	1,776		17,332	16,902			15,918		(429)				0001
Purchased Call/SPX/SPX8153SL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/03/2023	03/28/2024	04/01/2024	Exercise		1,997,125	4109	60,259		114,210				(51,917)			53,950			0001
Purchased Call/SPX/SPX8155C	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	05/16/2023	05/15/2024	05/17/2024	Exercise		1,158,158	4136	29,812		52,921				(21,703)			23,109			0001
Purchased Call/SPX/SPX8158SP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/01/2023	08/30/2024	09/04/2024	Exercise		1,316,237	4508	26,966		44,968				(6,906)			18,002			0001
Purchased Call/SPX/SPX9213S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/11/2023	07/31/2024	08/02/2024	Exercise		1,569,424	4589	25,855		57,797				(7,129)			31,942			0001
Purchased Call/SPX/SPX9218SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2023	09/30/2024	10/02/2024	Exercise		1,372,176	4288	31,952		58,241				(19,561)			26,289			0001
Purchased Call/SPX/SPX9217SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/16/2024	09/18/2024	Exercise		434,000	100	7,725		11,067				(1,063)			3,342			0001
Purchased Call/SPX/SPXF004S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/25/2023	01/25/2024	01/29/2024	Exercise		507,000	100	13,030		20,027				(6,862)			6,997			0001
Purchased Call/SPX/SPXF005S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/01/2023	02/01/2024	02/05/2024	Exercise		4,095,000	100	101,556		153,563				(49,859)			52,007			0001
Purchased Call/SPX/SPXF008S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/22/2023	02/22/2024	02/26/2024	Exercise		2,514,000	100	61,593		95,532				(31,963)			33,939			0001
Purchased Call/SPX/SPX150XSJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEWFDH4HOFFQ7349	01/09/2023	01/09/2024	01/11/2024	Expire		2,678,000	100	3,859						3,859			(3,859)			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX150Y6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	01/19/2023	01/19/2024	01/23/2024	Expire		2,309,000	100	3,881						3,881			(3,881)			0001
Purchased Call/SPX/SPX150YD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	01/23/2023	01/23/2024	01/25/2024	Expire		2,373,000	100	4,180						4,180			(4,180)			0001
Purchased Call/SPX/SPX150YS1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	01/25/2023	01/25/2024	01/29/2024	Expire		1,609,000	100	2,351						2,351			(2,351)			0001
Purchased Call/SPX/SPX1502SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	02/10/2023	02/09/2024	02/13/2024	Expire		1,949,000	100	3,003						3,003			(3,003)			0001
Purchased Call/SPX/SPX2500SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	02/17/2023	02/16/2024	02/21/2024	Expire		2,226,000	100	3,293						3,293			(3,293)			0001
Purchased Call/SPX/SPX2502SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	03/23/2023	03/22/2024	03/26/2024	Expire		2,193,000	100	2,985						2,985			(2,985)			0001
Purchased Call/SPX/SPX2504S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	04/21/2023	04/23/2024	04/25/2024	Expire		2,446,000	100	4,010						4,010			(4,010)			0001
Purchased Call/SPX/SPX2505S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	05/11/2023	05/10/2024	05/14/2024	Exercise		2,415,000	100	4,057		22,578				(4,689)			18,521			0001
Purchased Call/SPX/SPX2505SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	05/19/2023	05/20/2024	05/22/2024	Expire		2,365,000	100	4,541						4,541			(4,541)			0001
Purchased Call/SPX/SPX2505SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	05/19/2023	05/21/2024	05/23/2024	Expire		3,299,000	100	5,676						5,676			(5,676)			0001
Purchased Call/SPX/SPX2505SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	05/26/2023	05/29/2024	05/31/2024	Expire		1,461,000	100	2,511						2,511			(2,511)			0001
Purchased Call/SPX/SPX2506SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	06/28/2023	06/28/2024	07/02/2024	Expire		1,516,000	100	3,515						3,515			(3,515)			0001
Purchased Call/SPX/SPX2507S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EX07DEVFDH4HOFF07349	07/28/2023	07/26/2024	07/30/2024	Expire		2,692,000	100	5,326						5,121			(5,326)			0001
Purchased Call/SPX/SPXA05HSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/06/2024	Expire		1,665,000	100	2,864						2,864			(2,864)			0001
Purchased Call/SPX/SPXA05HSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2024	Expire		2,067,000	100	3,015						3,015			(3,015)			0001
Purchased Call/SPX/SPXA05ISE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/15/2023	02/15/2024	02/20/2024	Expire		2,010,000	100	3,095						3,095			(3,095)			0001
Purchased Call/SPX/SPXA05OST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/09/2024	Exercise		2,844,000	100	4,040		10,276				1,291			6,236			0001
Purchased Call/SPX/SPXA05QS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2024	Expire		2,780,000	100	3,836						3,476			(3,836)			0001
Purchased Call/SBM/SBM0175SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/26/2024	Exercise		53,491	1117.91	5,082		10,163				(4,016)			5,082			0001
Purchased Call/SBM/SBM0176S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/26/2024	Exercise		59,615	1075.45	4,286		7,154				(2,548)			2,867			0001
Purchased Call/SBM/SBM0176SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2024	Exercise		87,377	1114.61	7,313		13,543				(4,941)			6,230			0001
Purchased Call/SBM/SBM0176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2024	Exercise		29,000	1114.61	2,137		3,625				(1,211)			1,488			0001
Purchased Call/SBM/SBM0177S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2024	Exercise		36,920	1126.32	3,109		5,723				(1,888)			2,614			0001
Purchased Call/SBM/SBM0178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	07/10/2024	Exercise		22,839	1217.58	1,672		2,741				(338)			1,069			0001
Purchased Call/SBM/SBM0179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2024	10/24/2024	Exercise		12,374	1166.36	1,036		1,856				(379)			820			0001
Purchased Call/SBM/SBM017AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2023	11/22/2024	11/26/2024	Exercise		23,068	1265.71	1,700		2,941				(138)			1,241			0001
Purchased Call/SBM/SBM017ASJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/24/2024	Exercise		9,300	1321.13	671		1,186				58			514			0001
Purchased Call/SPX/SPXF009S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/01/2023	03/01/2024	03/05/2024	Exercise		3,110,000	100	75,573		116,625				(38,237)			41,052			0001
Purchased Call/SPX/SPXF00ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/06/2023	03/04/2024	03/06/2024	Exercise		663,000	100	18,365		28,509				(9,296)			10,144			0001
Purchased Call/SPX/SPXF00BSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/15/2023	03/15/2024	03/19/2024	Exercise		3,151,000	100	76,884		122,889				(42,533)			46,005			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXF00D8G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2023	03/25/2024	03/27/2024	Exercise		511,000	100	14,104		21,973				(7,057)			7,869			0001
Purchased Call/SPX/SPXF00D8H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2023	03/26/2024	03/28/2024	Exercise		709,000	100	19,143		29,778				(9,515)			10,635			0001
Purchased Call/SPX/SPXF00E66	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/29/2023	04/01/2024	04/03/2024	Exercise		1,136,000	100	30,899		48,280				(15,334)			17,381			0001
Purchased Call/SPX/SPXF00GSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/18/2023	04/18/2024	04/22/2024	Exercise		1,287,000	100	35,393		52,767				(14,199)			17,375			0001
Purchased Call/SPX/SPXF00GST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/19/2023	04/19/2024	04/23/2024	Exercise		563,000	100	14,075		20,831				(5,488)			6,756			0001
Purchased Call/SPX/SPXF00H5K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/24/2023	04/23/2024	04/25/2024	Exercise		1,302,000	100	35,154		52,731				(14,384)			17,577			0001
Purchased Call/SPX/SPXF00H5L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/24/2023	04/24/2024	04/26/2024	Exercise		1,168,000	100	30,485		45,552				(12,276)			15,067			0001
Purchased Call/SPX/SPXF00H5S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/27/2023	04/29/2024	05/01/2024	Exercise		571,000	100	14,561		21,698				(5,759)			7,138			0001
Purchased Call/SPX/SPXF00QS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	06/03/2024	06/05/2024	Exercise		726,000	100	18,949		27,951				(6,076)			9,002			0001
Purchased Call/SPX/SPXF00SSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/29/2023	07/01/2024	07/03/2024	Exercise		730,000	100	20,294		29,200				(4,576)			8,906			0001
Purchased Call/SPX/SPXF00USB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/10/2023	07/09/2024	07/11/2024	Exercise		1,240,000	100	32,736		46,500				(6,540)			13,764			0001
Purchased Call/SPX/SPXF00USI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/12/2023	07/12/2024	07/16/2024	Exercise		1,110,000	100	28,971		41,070				(4,869)			12,099			0001
Purchased Call/SPX/SPXG004SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/28/2023	08/26/2024	08/28/2024	Exercise		823,000	100	18,682		27,159				(3,502)			8,477			0001
Purchased Call/SPX/SPXG00AS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/23/2024	09/25/2024	Exercise		793,000	100	13,243		19,825				(3,292)			6,582			0001
Purchased Call/SPX/SPXG00BS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/25/2023	09/25/2024	09/27/2024	Exercise		379,000	100	9,286		14,213				(2,499)			4,927			0001
Purchased Call/SPX/SPXG00FS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/12/2023	10/14/2024	10/16/2024	Exercise		920,000	100	23,368		34,960	34,125			7,137		(835)				0001
Purchased Call/SPX/SPXG00FSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/16/2023	10/15/2024	10/17/2024	Exercise		1,609,000	100	37,490		56,315	54,869			11,940		(1,446)				0001
Purchased Call/SPX/SPXG00HSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/23/2023	10/22/2024	10/24/2024	Exercise		1,956,000	100	39,316		58,680	56,406			11,453		(2,274)				0001
Purchased Call/SPX/SPXG00HSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/23/2023	10/23/2024	10/25/2024	Exercise		562,000	100	15,905		23,885	22,924			4,712		(961)				0001
Purchased Call/SPX/SPXG00KS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/08/2023	11/08/2024	11/13/2024	Exercise		2,138,000	100	45,753		68,416	63,640			18,392		(4,776)				0001
Purchased Call/SPX/SPXG00QST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/05/2023	12/05/2024	12/09/2024	Exercise		376,000	100	7,746		11,280	9,897			4,310		(1,383)				0001
Purchased Call/SPX/SPX921BSS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	11/16/2023	11/15/2024	11/19/2024	Exercise		1,630,043	4503	47,473		90,500	84,582			28,201		(5,918)				0001
Purchased Call/SPX/SPX1407S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/23/2023	01/19/2024	01/23/2024	Exercise		2,282,000	100	38,109		48,383				6,824			10,273			0001
Purchased Call/SPX/SPX1407SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2023	06/28/2024	07/02/2024	Expire		1,191,000	100	28,227						25,634			(28,227)			0001
Purchased Call/SPX/SPX1409SK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/23/2023	10/18/2024	10/22/2024	Exercise		1,540,000	100	13,706		80,813	80,164			49,499		(649)				0001
Purchased Call/SPX/SPX1409SX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/14/2023	12/13/2024	12/17/2024	Exercise		1,116,000	100	9,598		44,271	42,330			35,587		(1,941)				0001
Purchased Call/SPX/SPX2502SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/03/2023	03/28/2024	04/01/2024	Exercise		1,735,000	100	27,240		23,018				23,921		(4,221)				0001
Purchased Call/SPX/SPX2503SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/17/2023	04/16/2024	04/18/2024	Exercise		1,199,000	100	13,549		24,826				(4,066)			11,277			0001
Purchased Call/SPX/SPX2504SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/01/2023	04/29/2024	05/01/2024	Expire		1,379,000	100	33,234						29,362			(33,234)			0001
Purchased Call/SPX/SPX2504SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/08/2023	05/06/2024	05/08/2024	Exercise		1,139,000	100	20,502		84,865				(26,206)			64,363			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXA05RSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2024	Expire		2,785,000	100	4,846						4,846			(4,846)			0001
Purchased Call/SPX/SPXA05SSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/06/2024	Expire		4,224,000	100	7,605						3,586			(7,605)			0001
Purchased Call/SPX/SPXA05TSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/13/2024	Exercise		2,646,000	100	4,444		15,805				(417)			11,362			0001
Purchased Call/SPX/SPXB058ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2024	11/07/2024	Expire		2,062,000	100	3,667			(359)			(3,209)		(359)				0001
Purchased Call/SPX/SPXB05FS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/29/2023	12/30/2024	01/02/2025	Expire		2,668,000	100	6,515			(1,615)			(2,377)		(1,615)				0001
Purchased Call/SPX/SPXC17KSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2024	10/18/2024	Exercise		2,200,000	100	3,124		9,783	9,646			5,759		(137)				0001
Purchased Call/SPX/SPXF004SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/26/2024	01/30/2024	Expire		1,476,000	100	2,655						2,655			(2,655)			0001
Purchased Call/SPX/SPXF005S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/01/2023	02/01/2024	02/05/2024	Expire		1,588,000	100	2,830						2,830			(2,830)			0001
Purchased Call/SPX/SPXF009SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/04/2024	03/06/2024	Exercise		1,726,000	100	2,415		5,565				211			3,150			0001
Purchased Call/SPX/SPXF00HSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/28/2023	04/26/2024	04/30/2024	Expire		1,989,000	100	3,562						3,562			(3,562)			0001
Purchased Call/SPX/SPXF00JS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/06/2024	05/08/2024	Exercise		1,686,000	100	2,561		5,395				395			2,834			0001
Purchased Call/SPX/SPXF00NSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/31/2023	05/31/2024	06/04/2024	Expire		3,297,000	100	7,183						7,183			(7,183)			0001
Purchased Call/SPX/SPXG003ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/27/2024	08/29/2024	Expire		1,761,000	100	2,851						2,725			(2,851)			0001
Purchased Call/SPX/SPXG004SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/28/2024	08/30/2024	Expire		1,828,000	100	2,416						2,170			(2,416)			0001
Purchased Call/SPX/SPXG005S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/31/2023	08/30/2024	09/04/2024	Expire		1,539,000	100	2,402						2,235			(2,402)			0001
Purchased Call/SPX/SPXG009S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/18/2024	09/20/2024	Expire		1,986,000	100	3,454						2,782			(3,454)			0001
Purchased Call/SBM/SBM0170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	02/26/2024	Exercise		68,973	1184.19	9,394		10,465				507			1,071			0001
Purchased Call/SBM/SBM0173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/22/2022	09/20/2024	09/24/2024	Exercise		39,268	1050.54	6,978		17,620				(4,934)			10,643			0001
Purchased Call/SBM/SBM0173SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/08/2022	11/08/2024	11/13/2024	Exercise		51,999	1045.86	9,594		25,961				(6,855)			16,367			0001
Purchased Call/SPX/SPXG009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/20/2023	09/20/2024	09/24/2024	Expire		2,001,000	100	3,240						2,941			(3,240)			0001
Purchased Call/SPX/SPXG00DS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/03/2023	10/03/2024	10/07/2024	Exercise		1,114,000	100	1,717		3,243	3,229			(761)		(14)				0001
Purchased Call/SPX/SPXG00GSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2024	10/24/2024	Exercise		1,727,000	100	2,450		6,349	6,203			1,967		(146)				0001
Purchased Call/SPX/SPXG00HBS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2023	10/25/2024	10/29/2024	Exercise		1,996,000	100	3,431		9,836	9,602			3,697		(234)				0001
Purchased Call/SPX/SPXG00PS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	12/03/2024	Exercise		1,222,000	100	2,660		10,800	10,364			8,259		(436)				0001
Purchased Call/SPX/SPXG00RSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/09/2024	12/11/2024	Exercise		2,688,000	100	5,918		18,321	17,192			12,304		(1,129)				0001
Purchased Call/SPX/SPXG00SSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/12/2024	12/16/2024	Exercise		2,483,000	100	5,020		5,828	4,827			1,004		(1,001)				0001
Purchased Call/SPX/SPXG00SSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/15/2023	12/16/2024	12/18/2024	Exercise		881,000	100	16,563		24,228	20,760			11,101		(3,468)				0001
Purchased Call/SPX/SPXG00TSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/20/2023	12/20/2024	12/24/2024	Exercise		1,637,000	100	47,473		70,391	59,957			32,125		(10,434)				0001
Purchased Call/SPX/SPXI13RSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/17/2024	06/20/2024	Exercise		497,000	100	13,121		18,886				(3,237)			5,765			0001
Purchased Call/SPX/SPXI13XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise		1,561,000	100	40,898		58,538				(10,016)			17,639			0001

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Purchased Call/SPX/SPXJ1334SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/22/2024	07/24/2024	Exercise		597,000	100	13,612		19,104				(1,641)			5,492			0001
Purchased Call/SPX/SPXJ138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2023	08/19/2024	08/21/2024	Exercise		718,000	100	19,242		28,002				(4,275)			8,760			0001
Purchased Call/SPX/SPXJ13WSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/18/2024	Exercise		460,000	100	11,270		16,560	15,198			5,136		(1,362)				0001
Purchased Call/SPX/SPXK132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2024	Exercise		882,000	100	23,549		34,398	30,257			12,912		(4,141)				0001
Purchased Call/SBM/SBM0170SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/08/2026	06/11/2024	Exercise		392,381	1400.41	34,631	7,720	9,604							9,604	1,884		0001
Purchased Call/SPX/SPX921FSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/18/2023	12/17/2024	12/19/2024	Exercise		3,154,000	100	30,278		153,293	146,871			133,173		(6,423)				0001
Purchased Call/SPX/SPXF007SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/21/2023	02/16/2024	02/21/2024	Expire		1,418,000	100	21,554						21,554			(21,554)			0001
Purchased Call/SPX/SPXF00FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/12/2023	04/11/2024	04/15/2024	Exercise		2,246,000	100	70,075		295,901				(93,766)			225,826			0001
Purchased Call/SPX/SPXF00LSD	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/22/2023	05/17/2024	05/21/2024	Expire		1,156,000	100	16,762						12,632			(16,762)			0001
Purchased Call/SPX/SPXF00SSO	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/22/2023	06/21/2024	06/25/2024	Expire		1,047,000	100	14,553						12,502			(14,553)			0001
Purchased Call/SPX/SPXG003S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/21/2023	08/19/2024	08/21/2024	Exercise		1,822,000	100	28,059		52,169				411			24,110			0001
Purchased Call/SPX/SPXG00CSN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/02/2023	09/30/2024	10/02/2024	Exercise		1,219,000	100	20,114		46,579				(47)			26,465			0001
Purchased Call/SPX/SPXK130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	11/29/2024	Exercise		1,693,000	100	3,356		14,121	13,601			12,722		(520)				0001
Purchased Call/SPE/SPE0004S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/30/2023	01/18/2024	01/22/2024	Exercise		2,329,000	100	6,105		8,854				(2,705)			2,749			0001
Purchased Call/SPE/SPE0004S6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/20/2023	04/19/2024	04/23/2024	Exercise		1,905,000	100	4,420		6,668				(1,660)			2,249			0001
Purchased Call/SPE/SPE0131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/12/2024	07/16/2024	Exercise		2,384,000	100	5,915		8,109				(120)			2,194			0001
Purchased Call/SPE/SPE0131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/17/2023	08/02/2024	08/06/2024	Exercise		2,058,000	100	4,697		6,592				(272)			1,895			0001
Purchased Call/JMR/JMR0096SR	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	03/08/2024	03/12/2024	Exercise		15,486	192.98	139		266				(47)			127			0001
Purchased Call/JMR/JMR0097S5	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	06/14/2024	06/18/2024	Exercise		1,007,987	197.48	7,486		11,565				121			4,079			0001
Purchased Call/JMR/JMR0097SD	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	09/03/2024	09/05/2024	Exercise		1,279,649	199.08	8,955		9,738				(193)			783			0001
Purchased Call/JMR/JMR0097SO	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	11/21/2024	11/25/2024	Exercise		1,148,580	200.64	7,662		5,069	4,886			(2,394)		(184)				0001
Purchased Call/JMR/JMR0097SP	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	11/19/2024	11/21/2024	Exercise		1,134,465	201.34	7,322		4,017	3,848			(2,931)		(169)				0001
Purchased Call/CDA/CDA04029N	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	06/18/2024	06/21/2024	Exercise		256,606	208.88	1,768		5,055				(956)			3,287			0001
Purchased Call/CDA/CDA04039B	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	06/21/2024	06/25/2024	Exercise		389,374	208.67	2,351		7,506				(1,862)			5,155			0001
Purchased Call/CDA/CDA04056ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	08/14/2024	08/16/2024	Exercise		365,373	209.23	2,166		7,349				(1,565)			5,184			0001
Purchased Call/SPX/SPX150YSR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEWFDH4HOFF07349	01/27/2023	01/29/2024	01/31/2024	Exercise		5,632,000	4070.56	7,882		12,386				(4,385)			4,504			0001
Purchased Call/SPX/SPX1502S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEWFDH4HOFF07349	02/02/2023	02/02/2024	02/06/2024	Exercise		5,786,000	4179.76	7,521		11,570				(3,869)			4,050			0001
Purchased Call/SPX/SPX2500S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEWFDH4HOFF07349	02/10/2023	02/09/2024	02/13/2024	Exercise		4,481,000	4090.46	16,307		26,432				(9,670)			10,125			0001
Purchased Call/SPX/SPX2503S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEWFDH4HOFF07349	04/06/2023	04/05/2024	04/09/2024	Exercise		2,631,000	4105.02	7,364		11,835				(3,817)			4,471			0001
Purchased Call/SPX/SPX2504S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEWFDH4HOFF07349	04/21/2023	04/19/2024	04/23/2024	Exercise		4,423,000	4133.52	5,664		8,850				(2,614)			3,186			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2506SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	06/26/2023	06/26/2024	06/28/2024	Exercise		5,429,000	4328.82	7,168		10,860				(2,128)			3,692			0001
Purchased Call/SPX/SPXA05HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/06/2023	02/06/2024	02/08/2024	Exercise		3,458,000	4111.08	10,615		16,901				(6,021)			6,286			0001
Purchased Call/SPX/SPXA051SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2024	Exercise		2,747,000	4136.13	8,949		14,274				(5,000)			5,325			0001
Purchased Call/SPX/SPXA05JSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/03/2023	03/04/2024	03/06/2024	Exercise		4,895,000	4045.64	6,266		9,790				(3,261)			3,524			0001
Purchased Call/SPX/SPXA05SSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/05/2023	05/07/2024	05/09/2024	Exercise		3,366,000	4136.25	9,220		14,470				(4,107)			5,249			0001
Purchased Call/SPX/SPXB052S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/17/2023	08/16/2024	08/20/2024	Exercise		3,911,000	4370.36	7,742		11,730				(1,857)			3,988			0001
Purchased Call/SPX/SPXB053SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/05/2023	09/05/2024	09/09/2024	Exercise		2,750,000	4496.83	7,810		11,825				(1,260)			4,015			0001
Purchased Call/SPX/SPXB054S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/14/2023	09/13/2024	09/17/2024	Exercise		7,161,000	4505.1	9,738		14,320				(1,294)			4,582			0001
Purchased Call/SPX/SPX8151SH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	02/06/2023	02/02/2024	02/06/2024	Exercise		1,289,188	33926	33,982		32,881				2,866			(1,101)			0001
Purchased Call/SPX/SPX8153SS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/04/2023	03/28/2024	04/01/2024	Exercise		1,031,499	33274	27,961		51,584				(21,967)			23,623			0001
Purchased Call/SPX/SPX8153SV	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/06/2023	04/05/2024	04/09/2024	Exercise		1,171,895	33483	31,505		58,590				(23,967)			27,085			0001
Purchased Call/SPX/SPX8153SX	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	04/10/2023	04/05/2024	04/09/2024	Exercise		1,808,206	33485	48,814		90,450				(36,838)			41,636			0001
Purchased Call/SPX/SPX8158SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/28/2023	08/27/2024	08/29/2024	Exercise		1,648,651	34347	46,230		82,416				(23,309)			36,186			0001
Purchased Call/SPX/SPX8159S3	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/18/2023	09/17/2024	09/19/2024	Exercise		1,592,439	34618	43,855		79,627				(22,844)			35,772			0001
Purchased Call/SPX/SPX8159SF	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/25/2023	09/24/2024	09/26/2024	Exercise		1,460,445	33964	39,929		73,013				(24,050)			33,085			0001
Purchased Call/SPX/SPX8159SW	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/09/2023	10/08/2024	10/10/2024	Exercise		1,269,488	33408	35,965		63,459	62,766			7,173		(694)				0001
Purchased Call/SPX/SPX815AS6	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/23/2023	10/22/2024	10/24/2024	Exercise		2,583,927	33127	69,716		129,245	125,212			16,455		(4,033)				0001
Purchased Call/SPX/SPXH131YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	01/23/2023	01/19/2024	01/23/2024	Exercise		1,034,640	33375	29,562		35,193				(5,311)			5,631			0001
Purchased Call/SPX/SPXB05ES4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/20/2023	12/20/2024	12/24/2024	Exercise		3,771,000	4698.35	8,671		13,195	11,276			6,265		(1,919)				0001
Purchased Call/SPX/SPXC170S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/11/2023	12/11/2024	12/13/2024	Exercise		1,780,000	4622.44	4,094		6,230	5,425			2,690		(805)				0001
Purchased Call/SPX/SPXF006SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/16/2023	02/16/2024	02/21/2024	Exercise		2,960,000	4090.41	6,571		10,360				(3,576)			3,789			0001
Purchased Call/SPX/SPXF00BSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	02/29/2024	Exercise		4,576,000	3982.24	5,856		9,150				(3,110)			3,294			0001
Purchased Call/SPX/SPXF009ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/03/2023	03/01/2024	03/05/2024	Exercise		4,469,000	4045.64	16,718		27,267				(9,783)			10,549			0001
Purchased Call/SPX/SPXF00CSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/17/2023	03/19/2024	03/21/2024	Exercise		4,925,000	3916.64	7,092		11,328				(3,917)			4,236			0001
Purchased Call/SPX/SPXG002SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/18/2023	08/19/2024	08/21/2024	Exercise		3,309,000	4369.71	4,435		6,620				(1,011)			2,185			0001
Purchased Call/SPX/SPXC17LSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/23/2023	10/22/2024	10/24/2024	Exercise		1,646,000	100	26,501		59,696	58,163			38,699		(1,533)				0001
Purchased Call/SPX/SPXG000S3	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/07/2023	08/06/2024	08/08/2024	Expire		1,036,000	100	17,819						16,918		(17,819)				0001
Purchased Call/SPX/SPXG003S6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/21/2023	08/20/2024	08/22/2024	Exercise		1,094,000	100	17,723		43,760				(4,216)			26,037			0001
Purchased Call/SPX/SPX1407SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/08/2023	03/08/2024	03/12/2024	Exercise		1,792,000	3992.01	53,581		90,496				(34,087)			36,915			0001
Purchased Call/SPX/SPX8158ST	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	12/04/2023	12/03/2024	12/05/2024	Exercise		2,507,000	4569.78	72,703		117,829	105,211			48,328		(12,618)				0001

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Purchased Call/SPX/SPX821FS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/03/2023	01/02/2024	01/04/2024	Exercise		4,638,000	3824.14	106,674		190,158				(83,313)			83,484			0001
Purchased Call/SPX/SPX821FS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/03/2023	01/03/2024	01/05/2024	Exercise		1,475,000	3824.14	43,808		79,650				(35,744)			35,843			0001
Purchased Call/SPX/SPX8216SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/23/2023	01/22/2024	01/24/2024	Exercise		3,263,000	4019.81	74,070		122,363				(47,556)			48,292			0001
Purchased Call/SPX/SPX821LSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/14/2023	03/14/2024	03/18/2024	Exercise		1,583,000	3919.29	46,065		79,150				(30,701)			33,085			0001
Purchased Call/SPX/SPX821NSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/04/2023	04/04/2024	04/08/2024	Exercise		1,906,000	4100.6	53,368		88,629				(30,041)			35,261			0001
Purchased Call/SPX/SPX8210SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/16/2023	05/16/2024	05/20/2024	Exercise		2,032,000	4109.9	56,083		90,424				(26,613)			34,341			0001
Purchased Call/SPX/SPX8212S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2023	07/18/2024	07/22/2024	Exercise		2,023,000	4554.98	56,239		86,989				(7,706)			30,750			0001
Purchased Call/SPX/SPX8210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/24/2023	07/24/2024	07/26/2024	Exercise		2,389,000	4554.64	67,609		105,116				(9,504)			37,507			0001
Purchased Call/SPX/SPX8211SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/01/2023	08/01/2024	08/05/2024	Exercise		2,071,000	4576.73	61,095		95,266				(7,348)			34,172			0001
Purchased Call/SPX/SPX8216ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/11/2023	09/11/2024	09/13/2024	Exercise		1,778,000	4487.46	47,295		74,676				(8,935)			27,381			0001
Purchased Call/SPX/SPX821CSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/24/2023	11/25/2024	11/27/2024	Exercise		1,745,000	4559.34	54,095		87,250	79,054			34,299		(8,196)				0001
Purchased Call/SPX/SPX821FSJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/18/2023	12/17/2024	12/19/2024	Exercise		2,222,000	4740.56	68,438		111,100	96,583			56,279		(14,517)				0001
Purchased Call/SPX/SPX8213SR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/17/2023	08/16/2024	08/20/2024	Exercise		4,426,000	4370.36	121,272		192,531	115,938			192,531		(76,593)				0001
Purchased Call/SPX/SPX8214S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/18/2023	08/16/2024	08/20/2024	Exercise		2,388,000	4369.71	50,148		78,804	47,044			78,804		(31,760)				0001
Purchased Call/SPX/SPX8214S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/18/2023	08/19/2024	08/21/2024	Exercise		2,423,000	4369.71	42,887		66,633	39,341			66,633		(27,292)				0001
Purchased Call/SPX/SPX8214S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/18/2023	08/20/2024	08/22/2024	Exercise		2,064,000	4369.71	33,850		52,632	31,058			52,632		(21,574)				0001
Purchased Call/SPX/SPX8214S9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/21/2023	08/21/2024	08/23/2024	Exercise		3,891,000	4399.77	50,583		77,820	45,441			77,820		(32,379)				0001
Purchased Call/SPX/SPX8214SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise		2,120,000	4376.31	64,024		102,820	61,142			102,820		(41,678)				0001
Purchased Call/SPX/SPX8214SX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/28/2023	08/28/2024	08/30/2024	Exercise		4,149,000	4433.31	185,460		311,175	188,893			311,175		(122,282)				0001
Purchased Call/SPX/SPX8215S5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/31/2023	08/30/2024	09/04/2024	Exercise		3,345,000	4507.66	166,247		287,670	175,915			287,670		(111,755)				0001
Purchased Call/SPX/SPX8215S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/31/2023	08/30/2024	09/04/2024	Exercise		3,263,468	4514	138,715		228,469	135,222			228,469		(93,247)				0001
Purchased Call/SPX/SPX8216SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/06/2023	09/05/2024	09/09/2024	Exercise		6,120,186	4497	363,414		706,355	458,072			706,355		(248,283)				0001
Purchased Call/SPX/SPX8216SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/07/2023	09/05/2024	09/09/2024	Exercise		1,723,051	4499	98,033		190,351	122,817			190,351		(67,534)				0001
Purchased Call/SPX/SPX8217SC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/18/2023	09/18/2024	09/20/2024	Exercise		3,922,000	4453.53	51,378		78,440	41,600			78,440		(36,840)				0001
Purchased Call/SPX/SPX8217SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Exercise		3,331,000	4320.06	53,962		84,941	45,518			84,941		(39,422)				0001
Purchased Call/SPX/SPX8217SV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Exercise		4,723,000	4320.06	103,434		165,305	89,741			165,305		(75,564)				0001
Purchased Call/SPX/SPX8217SW	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Exercise		4,734,000	4320.06	117,877		189,360	103,245			189,360		(86,115)				0001
Purchased Call/SPX/SPX8218SD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2024	Exercise		2,551,000	4288.39	38,520		61,224	32,122			61,224		(29,102)				0001
Purchased Call/SPX/SPX8218SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/02/2023	10/02/2024	10/04/2024	Exercise		2,635,000	4288.39	64,558		105,400	56,627			105,400		(48,773)				0001
Purchased Call/SPX/SPX8218SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise		2,188,000	4229.45	33,914		54,700	28,985			54,700		(25,715)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9218SII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	10/03/2024	10/07/2024	Exercise		2,847,000	4229.45	133,240		234,878	133,850			234,878		(101,028)				0001
Purchased Call/SPX/SPX9219S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	10/08/2024	Exercise		5,338,000	4263.75	68,326		109,429	57,433			109,429		(51,996)				0001
Purchased Call/SPX/SPX9219SN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	10/16/2024	Exercise		2,911,000	4376.95	150,208		267,812	150,617			267,812		(117,195)				0001
Purchased Call/SPX/SPX9219SII	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/12/2023	10/11/2024	10/16/2024	Exercise		2,567,000	4349.61	72,903		119,366	62,013			119,366		(57,353)				0001
Purchased Call/SPX/SPX921ASA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/18/2023	10/17/2024	10/21/2024	Exercise		2,212,839	4373	132,253		251,483	145,826			251,483		(105,657)				0001
Purchased Call/SPX/SPX921ASM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	10/29/2024	Exercise		3,463,000	4186.77	54,023		86,575	42,348			86,575		(44,227)				0001
Purchased Call/SPX/SPX921BS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2023	06/11/2024	06/13/2024	Exercise		2,085,000	4525	55,145		425,160	384,919			425,160		(40,241)				0001
Purchased Call/SPX/SPXA051SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2024	Exercise		2,369,000	4136.13	73,913		122,714				(45,362)			48,801			0001
Purchased Call/SPX/SPXA051SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/21/2023	02/20/2024	02/22/2024	Exercise		4,900,000	3997.34	152,880		257,250				(98,942)			104,370			0001
Purchased Call/SPX/SPXA05QS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/17/2023	04/16/2024	04/18/2024	Exercise		2,017,000	4151.32	53,854		87,740				(27,141)			33,886			0001
Purchased Call/SPX/SPXA05RSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/02/2023	05/02/2024	05/06/2024	Exercise		2,324,000	4119.58	66,466		108,066				(32,684)			41,600			0001
Purchased Call/SPX/SPXA05SS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/07/2024	Exercise		2,907,000	4090.75	85,175		138,083				(42,015)			52,907			0001
Purchased Call/SPX/SPXA05US0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/22/2023	05/20/2024	05/22/2024	Exercise		3,245,000	4192.63	100,271		160,628				(42,776)			60,357			0001
Purchased Call/SPX/SPXA05VSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/30/2023	05/29/2024	05/31/2024	Exercise		2,767,000	4205.52	77,199		121,748				(30,553)			44,549			0001
Purchased Call/SPX/SPXB050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/27/2023	07/29/2024	07/31/2024	Exercise		1,951,000	4537.41	59,310		92,673				(8,841)			33,362			0001
Purchased Call/SPX/SPXB053SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/16/2024	Exercise		1,126,000	4461.9	29,614		46,729				(5,943)			17,115			0001
Purchased Call/SPX/SPXB056II	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/23/2023	10/22/2024	10/24/2024	Exercise		1,982,000	4217.04	46,973		76,307	73,590			16,607		(2,717)				0001
Purchased Call/SPX/SPXC178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	01/19/2024	Exercise		2,078,000	3990.97	65,249		112,212				(46,462)			46,963			0001
Purchased Call/SPX/SPXC178ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/22/2024	Exercise		2,540,000	3928.86	80,518		138,430				(57,252)			57,912			0001
Purchased Call/SPX/SPXC17DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/01/2023	05/01/2024	05/03/2024	Exercise		2,590,000	4167.87	88,837		145,040				(43,048)			56,203			0001
Purchased Call/SPX/SPXC17DSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/07/2024	05/09/2024	Exercise		2,435,000	4138.12	75,729		124,185				(37,786)			48,457			0001
Purchased Call/SPX/SPXC17GS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/09/2024	07/11/2024	Exercise		2,333,000	4409.53	68,357		107,318				(17,700)			38,961			0001
Purchased Call/SPX/SPXC17GSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2024	07/12/2024	Exercise		2,325,000	4409.53	67,425		105,788				(17,389)			38,363			0001
Purchased Call/SPX/SPXG002SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/18/2023	08/20/2024	08/22/2024	Exercise		2,598,000	4369.71	5,304		8,060				(1,296)			2,756			0001
Purchased Call/SPX/SPXG003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/21/2023	08/21/2024	08/23/2024	Exercise		2,525,000	4399.77	4,798		7,323				(1,136)			2,525			0001
Purchased Call/SPX/SPXG003SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2023	08/23/2024	08/27/2024	Exercise		3,765,000	4436.01	5,045		7,530				(991)			2,485			0001
Purchased Call/SPX/SPXG003SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/24/2023	08/23/2024	08/27/2024	Exercise		2,811,000	4376.31	5,732		8,711				(1,370)			2,979			0001
Purchased Call/SPX/SPXG009SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/23/2024	Exercise		2,785,000	4443.95	5,570		8,355				(1,003)			2,785			0001
Purchased Call/SPX/SPXG00ASU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/22/2023	09/23/2024	09/25/2024	Exercise		4,066,000	4320.06	5,285		8,130				(1,392)			2,846			0001
Purchased Call/SPX/SPXG00CSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/02/2023	10/02/2024	10/04/2024	Exercise		4,839,000	4288.39	6,292		9,680	9,646			1,730		(34)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXG00CSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/02/2023	10/02/2024	10/04/2024	Exercise		1,765,000	4288.39	3,177		4,942	4,925			893		(17)				0001
Purchased Call/SPX/SPXG00DS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	10/03/2024	10/07/2024	Exercise		1,732,000	4229.45	2,214		3,460	3,442			583		(18)				0001
Purchased Call/SPX/SPXG00ESC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/04/2024	10/08/2024	Exercise		5,401,000	4308.5	7,992		12,420	12,332			2,341		(88)				0001
Purchased Call/SPX/SPXG00SSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise		1,895,000	4707.09	6,860		10,612	9,225			4,971		(1,387)				0001
Purchased Call/SPX/SPXH13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	01/08/2024	Exercise		6,118,000	3852.97	7,222		12,240				(4,997)			5,018			0001
Purchased Call/SPX/SPXH13VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2024	Exercise		3,401,000	3895.08	7,004		11,900				(4,868)			4,896			0001
Purchased Call/SPX/SPXH13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2024	Exercise		3,074,000	3919.25	11,439		19,680				(8,188)			8,241			0001
Purchased Call/SPX/SPXH13VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/05/2024	01/09/2024	Exercise		3,232,916	3895	864		1,440				(573)			576			0001
Purchased Call/SPX/SPXH13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2024	Exercise		2,883,000	3983.17	10,213		17,310				(7,031)			7,097			0001
Purchased Call/SPX/SPXF002SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/09/2023	01/09/2024	01/11/2024	Exercise		1,350,000	3892.09	40,770		72,225				(31,281)			31,455			0001
Purchased Call/SPX/SPXF00DSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2023	03/27/2024	03/29/2024	Exercise		1,489,000	3977.53	44,223		74,450				(27,046)			30,227			0001
Purchased Call/SPX/SPXF00MSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/30/2023	05/30/2024	06/03/2024	Exercise		2,395,000	4205.52	76,401		122,145				(31,421)			45,745			0001
Purchased Call/SPX/SPXI133S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise		2,084,000	4147.6	49,599		80,234				(28,550)			30,635			0001
Purchased Call/SPX/SPXI13HSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/24/2024	Exercise		1,660,205	4140	45,028		72,581				(22,099)			27,553			0001
Purchased Call/SPX/SPXI131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/22/2024	04/24/2024	Exercise		2,773,000	4137.04	83,190		134,491				(40,863)			51,301			0001
Purchased Call/SPX/SPXI131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise		1,917,000	4137.04	51,951		83,390				(24,991)			31,439			0001
Purchased Call/SPX/SPXI13KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	05/02/2024	Exercise		1,787,000	4167.87	48,606		77,735				(22,413)			29,128			0001
Purchased Call/SPX/SPXI13LSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2024	Exercise		2,034,000	4138.12	58,172		94,581				(28,169)			36,409			0001
Purchased Call/SPX/SPXI13MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/13/2024	05/15/2024	Exercise		1,406,000	4130.62	38,524		62,567				(18,552)			24,043			0001
Purchased Call/SPX/SPXI13TS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	06/05/2024	Exercise		1,417,000	4273.79	35,708		55,972				(13,004)			20,263			0001
Purchased Call/SPX/SPXI13TS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/04/2024	06/06/2024	Exercise		1,649,000	4273.79	44,523		70,083				(16,282)			25,560			0001
Purchased Call/SPX/SPXI13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2023	06/24/2024	06/26/2024	Exercise		1,486,000	4381.89	44,877		70,585				(12,829)			25,708			0001
Purchased Call/SPX/SPXJ132SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	07/10/2024	Exercise		1,340,000	4409.53	33,768		52,260				(8,477)			18,492			0001
Purchased Call/SPX/SPXJ13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2024	Exercise		2,159,000	4433.31	59,157		93,917				(13,642)			34,760			0001
Purchased Call/SPX/SPXJ13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise		2,052,000	4514.87	53,352		84,132				(9,281)			30,780			0001
Purchased Call/SPX/SPXJ13JSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2024	Exercise		1,781,000	4453.53	46,306		73,021				(9,459)			26,715			0001
Purchased Call/SPX/SPXJ13USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/04/2024	11/06/2024	Exercise		1,708,000	4317.78	50,557		83,692	78,970			22,840		(4,722)				0001
Purchased Call/SPX/SPXJ13XSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/19/2024	Exercise		1,568,000	4502.88	39,984		64,288	59,345			22,503		(4,943)				0001
Purchased Call/SPX/SPXJ13ZS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/25/2024	Exercise		2,089,000	4538.19	64,341		104,450	95,410			39,771		(9,040)				0001
Purchased Call/SPX/SPXK134S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2024	Exercise		2,246,000	4622.44	61,765		98,824	86,776			44,090		(12,048)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK1349E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise		1,531,000	4643.7	45,165		72,723	63,789			33,378		(8,934)				0001
Purchased Call/SPX/SPXK1358U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/16/2024	12/18/2024	Exercise		1,181,000	4740.56	24,447		38,383	33,250			19,065		(5,132)				0001
Purchased Call/SPX/SPXK1386E	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/24/2024	12/27/2024	Exercise		3,367,000	4774.75	102,694		168,350	144,521			90,970		(23,829)				0001
Purchased Call/SPX/SPXH131ISD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/17/2024	Exercise		2,827,000	3999.09	10,283		17,233				(6,883)		6,950				0001
Purchased Call/SPX/SPXH13XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise		2,081,000	3898.85	7,488		12,480				(4,928)		4,992				0001
Purchased Call/SPX/SPXH131YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise		3,902,000	3972.61	9,048		14,820				(5,692)		5,772				0001
Purchased Call/SPX/SPXH131YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/29/2024	Exercise		3,746,000	4016.22	8,688		13,857				(5,068)		5,168				0001
Purchased Call/SPX/SPXH132ZSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	02/01/2024	Exercise		4,424,000	4017.77	5,576		8,850				(3,202)		3,275				0001
Purchased Call/SPX/SPXH132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/31/2023	01/31/2024	02/02/2024	Exercise		3,689,000	4076.6	13,727		22,140				(8,181)		8,413				0001
Purchased Call/SPX/SPXI131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2024	Exercise		3,402,000	4136.48	4,420		6,800				(2,288)		2,380				0001
Purchased Call/SPX/SPXI131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2024	Exercise		3,765,000	4164	4,895		7,530				(2,514)		2,636				0001
Purchased Call/SPX/SPXI133SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	02/22/2024	Exercise		7,201,000	4079.09	9,792		15,840				(5,730)		6,048				0001
Purchased Call/SPX/SPXI134S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	02/26/2024	Exercise		2,110,000	3991.05	4,600		7,385				(2,647)		2,785				0001
Purchased Call/SPX/SPXI134SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2024	Exercise		2,059,000	4012.32	7,045		11,536				(4,245)		4,491				0001
Purchased Call/SPX/SPXI135GJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/01/2024	Exercise		3,675,000	3970.15	7,571		12,128				(4,306)		4,557				0001
Purchased Call/SPX/SPXI136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/07/2024	Exercise		2,578,000	4048.42	5,366		8,514				(2,909)		3,148				0001
Purchased Call/SPX/SPXI138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2024	Exercise		6,542,000	3855.76	8,240		13,080				(4,540)		4,840				0001
Purchased Call/SPX/SPXI138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	03/18/2024	Exercise		2,179,000	3919.29	7,543		12,426				(4,536)		4,883				0001
Purchased Call/SPX/SPXI138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	03/19/2024	Exercise		3,852,000	3891.93	4,851		7,700				(2,652)		2,849				0001
Purchased Call/SPX/SPXI138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2023	03/15/2024	03/19/2024	Exercise		2,535,000	3960.28	5,425		8,619				(2,939)		3,194				0001
Purchased Call/SPX/SPXI139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/20/2024	Exercise		2,012,000	3916.64	4,342		7,035				(2,495)		2,693				0001
Purchased Call/SPX/SPXI134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/26/2024	Exercise		2,460,000	3970.99	5,461		8,856				(3,091)		3,395				0001
Purchased Call/SPX/SPXI139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2024	Exercise		2,894,000	3977.53	9,611		15,633				(5,416)		6,022				0001
Purchased Call/SPX/SPXI139SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	04/01/2024	Exercise		4,144,000	3971.27	14,425		23,627				(8,273)		9,202				0001
Purchased Call/SPX/SPXR21LS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2023	03/07/2024	03/11/2024	Exercise		460,000	100	13,018		19,780				(6,280)		6,762				0001
Purchased Call/SPX/SPX9210SY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/27/2023	07/29/2024	07/31/2024	Exercise		1,061,000	100	30,557		42,971				(3,159)		12,414				0001
Purchased Call/CDA/CDA04066B	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	08/30/2024	09/04/2024	Exercise		426,714	207.98	2,634		9,717				(2,136)		7,083				0001
Purchased Call/CDA/CDA04075N	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	09/13/2024	09/17/2024	Exercise		387,942	209.79	2,252		8,279				(1,509)		6,027				0001
Purchased Call/CDA/CDA0407ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	09/20/2024	09/24/2024	Exercise		336,213	210.02	1,940		7,351				(1,264)		5,411				0001
Purchased Call/CDA/CDA04086Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/09/2024	10/11/2024	Exercise		481,991	211.73	2,600		8,703	8,692			4,769		(11)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CDA/CDA040985	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/08/2024	10/10/2024	Exercise		380,458	211.69	2,035		6,817	6,810			3,712		(8)				0001
Purchased Call/CDA/CDA04098B	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/04/2024	10/08/2024	Exercise		304,548	211.36	1,665		5,710	5,707			3,112		(3)				0001
Purchased Call/CDA/CDA040B9H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/01/2024	11/05/2024	Exercise		933,732	213.5	4,225		11,533	11,470			5,101		(62)				0001
Purchased Call/CDA/CDA040D8Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/09/2024	12/11/2024	Exercise		264,940	216.54	1,311		3,785	3,744			2,448		(42)				0001
Purchased Call/CDA/CDA040E8H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/17/2024	12/19/2024	Exercise		435,864	218.18	1,739		5,137	5,076			3,303		(61)				0001
Purchased Call/DCR/DCR4164SZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/04/2023	01/03/2024	01/05/2024	Expire		264,355	3961.39	1,351						1,348		(1,351)				0001
Purchased Call/DCR/DCR4165SL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/13/2023	01/16/2024	01/18/2024	Expire		163,892	3851.78	2,919						2,048		(2,919)				0001
Purchased Call/DCR/DCR4169SS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/17/2023	03/07/2024	03/11/2024	Exercise		104,950	3793.79	1,871		5,095				(1,038)		3,224				0001
Purchased Call/DCR/DCR4169SW	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2023	03/21/2024	03/25/2024	Exercise		132,713	3831.47	2,508		7,903				(361)		5,395				0001
Purchased Call/DCR/DCR4168SJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/19/2023	04/19/2024	04/23/2024	Expire		134,344	4058.22	658						503		(659)				0001
Purchased Call/DCR/DCR4160SH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/05/2023	05/07/2024	05/09/2024	Expire		108,658	4042.67	478						218		(478)				0001
Purchased Call/DCR/DCR4160SD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/26/2023	05/29/2024	05/31/2024	Expire		246,847	4054.54	1,333						580		(1,333)				0001
Purchased Call/DCR/DCR4160SF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/26/2023	05/24/2024	05/29/2024	Expire		133,291	4054.54	693						301		(693)				0001
Purchased Call/SPX/SPXI13BSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise		4,500,000	4027.81	14,940		24,300				(8,296)		9,360				0001
Purchased Call/SPX/SPXI13CSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2024	Exercise		2,575,000	4109.31	6,232		10,043				(3,285)		3,811				0001
Purchased Call/SPX/SPXI13FS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise		4,138,000	4108.94	5,299		8,280				(2,518)		2,981				0001
Purchased Call/SPX/SPXI13HS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/23/2024	Exercise		5,119,000	4154.52	6,656		10,240				(2,905)		3,584				0001
Purchased Call/SPX/SPXI13HSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/23/2024	Exercise		4,290,000	4129.79	9,695		15,015				(4,342)		5,320				0001
Purchased Call/SPX/SPXI131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise		6,737,000	4137.04	8,756		13,470				(3,820)		4,715				0001
Purchased Call/SPX/SPXI131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise		3,470,000	4137.04	14,019		22,208				(6,564)		8,189				0001
Purchased Call/SPX/SPXI131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise		2,797,000	4071.63	6,205		9,783				(2,980)		3,578				0001
Purchased Call/SPX/SPXI13LSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/07/2024	Exercise		3,226,000	4136.25	7,224		11,288				(3,227)		4,064				0001
Purchased Call/SPX/SPXI13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/13/2024	Exercise		4,226,000	4119.17	11,070		17,323				(4,942)		6,253				0001
Purchased Call/SPX/SPXI13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/10/2024	05/14/2024	Exercise		4,149,000	4124.08	5,395		8,300				(2,290)		2,905				0001
Purchased Call/SPX/SPXI13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/16/2023	05/16/2024	05/20/2024	Exercise		1,945,000	4109.9	2,567		3,890				(1,030)		1,323				0001
Purchased Call/SPX/SPXI13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	05/22/2024	Exercise		3,202,000	4191.98	7,296		11,200				(2,868)		3,904				0001
Purchased Call/SPX/SPXI13QS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise		2,532,000	4145.58	3,340		5,060				(1,293)		1,720				0001
Purchased Call/SPX/SPXI13RSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise		5,127,000	4205.45	11,788		17,938				(4,388)		6,150				0001
Purchased Call/SPX/SPXI13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/28/2024	05/30/2024	Exercise		3,294,000	4205.45	5,470		8,238				(1,967)		2,768				0001
Purchased Call/SPX/SPXI13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	06/04/2024	Exercise		4,553,000	4282.37	6,104		9,110				(1,963)		3,006				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13T98	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/05/2023	06/05/2024	06/07/2024	Exercise		6,019,000	4273.79	8,067		12,040				(2,587)			3,973			0001
Purchased Call/SPX/SPXI13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/09/2023	06/07/2024	06/11/2024	Exercise		2,544,000	4298.86	5,904		8,908				(1,875)			3,003			0001
Purchased Call/SPX/SPXI13WS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/16/2023	06/17/2024	06/20/2024	Exercise		5,527,000	4409.59	7,404		11,050				(1,890)			3,647			0001
Purchased Call/SPX/SPXI13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/20/2023	06/20/2024	06/24/2024	Exercise		4,151,000	4388.71	5,644		8,300				(1,379)			2,656			0001
Purchased Call/SPX/SPXI13YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/23/2023	06/24/2024	06/26/2024	Exercise		3,080,000	4348.33	4,189		6,160				(1,085)			1,971			0001
Purchased Call/SPX/SPXJ130SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/03/2023	07/03/2024	07/08/2024	Exercise		2,347,000	4455.59	9,146		13,836				(1,937)			4,690			0001
Purchased Call/SPX/SPXJ132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/07/2023	07/08/2024	07/10/2024	Exercise		3,275,000	4398.95	4,454		6,550				(1,011)			2,096			0001
Purchased Call/SPX/SPXF001B6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/30/2022	01/02/2024	01/04/2024	Exercise		275,000	100	5,225		8,388				(3,155)			3,163			0001
Purchased Call/SPX/SPXF003B6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/17/2023	01/16/2024	01/18/2024	Exercise		4,234,000	100	105,003		163,009				(57,506)			58,006			0001
Purchased Call/SPX/SPXF007SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/21/2023	02/21/2024	02/23/2024	Exercise		664,000	100	19,123		29,548				(9,838)			10,425			0001
Purchased Call/SPX/SPXF00ASM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/06/2023	03/06/2024	03/08/2024	Exercise		456,000	100	12,449		19,380				(6,327)			6,931			0001
Purchased Call/SPX/SPXF00ES3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2023	03/28/2024	04/01/2024	Exercise		385,000	100	10,626		16,555				(5,287)			5,929			0001
Purchased Call/SPX/SPXF00G9P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2023	04/17/2024	04/19/2024	Exercise		1,325,000	100	34,715		53,000				(15,158)			18,285			0001
Purchased Call/SPX/SPXF00GSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/20/2023	04/22/2024	04/24/2024	Exercise		340,000	100	8,398		12,410				(3,280)			4,012			0001
Purchased Call/SPX/SPXF00JSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/10/2023	05/10/2024	05/14/2024	Exercise		1,034,000	100	27,504		41,360				(10,930)			13,856			0001
Purchased Call/SPX/SPXF00LS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/23/2023	05/23/2024	05/28/2024	Exercise		687,000	100	19,236		28,167				(6,711)			8,931			0001
Purchased Call/SPX/SPXF00MSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/24/2023	05/24/2024	05/29/2024	Exercise		1,602,000	100	45,817		67,284				(16,376)			21,467			0001
Purchased Call/SPX/SPXF00QS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/11/2024	06/13/2024	Exercise		776,000	100	22,970		34,144				(6,957)			11,174			0001
Purchased Call/SPX/SPXF00QS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/12/2024	06/14/2024	Exercise		1,112,000	100	29,246		43,368				(8,733)			14,122			0001
Purchased Call/SPX/SPXF00TSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2023	07/05/2024	07/09/2024	Exercise		618,000	100	16,068		22,866				(3,034)			6,798			0001
Purchased Call/SPX/SPXF00YSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/31/2023	07/29/2024	07/31/2024	Exercise		697,000	100	16,031		22,653				(1,515)			6,622			0001
Purchased Call/SPX/SPXF00YSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/31/2023	07/30/2024	08/01/2024	Exercise		1,818,000	100	47,995		68,175				(4,776)			20,180			0001
Purchased Call/SPX/SPXG001SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/14/2023	08/14/2024	08/16/2024	Exercise		690,000	100	16,698		24,150				(2,727)			7,452			0001
Purchased Call/SPX/SPXG003S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/21/2023	08/20/2024	08/22/2024	Exercise		958,000	100	22,992		33,530				(4,778)			10,538			0001
Purchased Call/SPX/SPXG003S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/21/2023	08/21/2024	08/23/2024	Exercise		925,000	100	22,570		32,838				(4,608)			10,268			0001
Purchased Call/SPX/SPXG004SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise		1,023,000	100	24,552		35,805				(3,950)			11,253			0001
Purchased Call/SPX/SPXG005S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2023	09/03/2024	09/05/2024	Exercise		1,578,000	100	27,299		40,239				(4,437)			12,940			0001
Purchased Call/SPX/SPXG007SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/12/2023	09/12/2024	09/16/2024	Exercise		1,132,000	100	26,036		37,356				(3,916)			11,320			0001
Purchased Call/SPX/SPXG00AS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/21/2023	09/23/2024	09/25/2024	Exercise		270,000	100	6,885		10,125				(1,537)			3,240			0001
Purchased Call/DCR/DCR416DSL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	06/02/2023	05/31/2024	06/04/2024	Expire		109,869	4072.3	549						275			(549)			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/DCR/DCR416ESC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	06/21/2023	06/21/2024	06/25/2024	Exercise		104,855	4001.99	1,164		108				330			(1,056)			0001
Purchased Call/DCR/DCR416ESR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	06/30/2023	07/02/2024	07/05/2024	Exercise		122,765	3966.37	2,333		928				833			(1,404)			0001
Purchased Call/DCR/DCR416FSZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	08/01/2023	08/01/2024	08/05/2024	Exercise		210,273	4053.46	4,269		3,674				2,918			(594)			0001
Purchased Call/DCR/DCR416GSB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	08/08/2023	03/22/2024	03/26/2024	Exercise		94,668	3817.04	4,480		5,827				2,109			1,347			0001
Purchased Call/DCR/DCR416GSJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	08/09/2023	08/08/2024	08/12/2024	Expire		93,581	4233.9	542						470			(542)			0001
Purchased Call/DCR/DCR416GSL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	08/10/2023	05/08/2024	05/10/2024	Exercise		91,938	3863.87	3,981		3,656				1,986			(325)			0001
Purchased Call/DCR/DCR416GSU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	08/14/2023	08/14/2024	08/16/2024	Expire		122,965	4242.86	553						458			(553)			0001
Purchased Call/DCR/DCR416JSG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	10/05/2023	10/04/2024	10/08/2024	Exercise		176,995	4059.25	1,593		6,492	6,475			4,675			(17)			0001
Purchased Call/DCR/DCR416JSN	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	10/10/2023	10/09/2024	10/11/2024	Exercise		93,808	4154.27	489		1,088	1,076			678			(12)			0001
Purchased Call/DCR/DCR416KSJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	10/25/2023	10/25/2024	10/29/2024	Exercise		365,249	4054.87	3,287		12,034	11,809			7,782			(225)			0001
Purchased Call/DCR/DCR416LS1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	11/01/2023	11/01/2024	11/05/2024	Exercise		170,955	4109.89	940		2,412	2,330			1,062			(82)			0001
Purchased Call/DCR/DCR416LSK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	11/10/2023	11/12/2024	11/14/2024	Exercise		132,705	4135.14	703		4,144	4,062			3,263			(82)			0001
Purchased Call/DCR/DCR416LSU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	11/16/2023	11/15/2024	11/19/2024	Exercise		103,167	4154.36	506		2,015	1,951			1,421			(64)			0001
Purchased Call/DCR/DCR416MS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	11/29/2023	11/29/2024	12/03/2024	Exercise		130,105	4172.87	625		3,306	3,204			2,641			(102)			0001
Purchased Call/DCR/DCR416NS5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	12/07/2023	12/06/2024	12/10/2024	Exercise		178,793	4189.51	822		2,479	2,328			1,665			(151)			0001
Purchased Call/DCR/DCR416NS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	12/18/2023	12/18/2024	12/20/2024	Expire		280,858	4256.6	1,208			(261)			(640)			(261)			0001
Purchased Call/DCR/DCR416TS4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTIIFZYICNSX8D621K86	03/26/2024	05/21/2024	03/28/2024	Expire		156,565	4058.83		1,163								(1,163)			0001
Purchased Call/SPX/SPXJ132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2024	Exercise		3,137,000	4398.95	7,336		10,973				(1,767)			3,637			0001
Purchased Call/SPX/SPXJ132S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2024	Exercise		2,658,000	4398.95	3,618		5,320				(818)			1,702			0001
Purchased Call/SPX/SPXJ133S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/15/2024	07/17/2024	Exercise		3,847,000	4505.42	5,306		7,690				(800)			2,384			0001
Purchased Call/SPX/SPXJ133S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2024	Exercise		2,811,000	4505.42	10,734		16,017				(1,712)			5,283			0001
Purchased Call/SPX/SPXJ134S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2024	Exercise		5,048,000	4554.64	6,969		10,100				(813)			3,131			0001
Purchased Call/SPX/SPXJ135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/26/2024	07/30/2024	Exercise		4,270,000	4582.23	5,807		8,540				(664)			2,733			0001
Purchased Call/SPX/SPXJ135SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2024	Exercise		1,761,000	4582.23	6,934		10,560				(831)			3,626			0001
Purchased Call/SPX/SPXJ136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2024	Exercise		4,686,000	4588.96	6,465		9,370				(592)			2,905			0001
Purchased Call/SPX/SPXJ137S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/03/2023	08/02/2024	08/06/2024	Exercise		1,849,000	4501.89	4,107		6,105				(670)			1,998			0001
Purchased Call/SPX/SPXJ138SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise		1,826,000	4499.38	7,154		10,950				(1,272)			3,796			0001
Purchased Call/SPX/SPXJ139SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/10/2023	08/09/2024	08/13/2024	Exercise		2,013,000	4468.83	4,957		7,456				(935)			2,499			0001
Purchased Call/SPX/SPXJ13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/13/2024	Exercise		3,289,000	4464.05	6,580		9,870				(1,264)			3,290			0001
Purchased Call/SPX/SPXJ13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/14/2024	Exercise		2,803,000	4464.05	3,759		5,610				(717)			1,851			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXJ13BS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise		4,924,000	4404.33	6,698		9,850				(1,318)			3,152			0001
Purchased Call/SPX/SPXJ13BS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise		2,636,000	4404.33	5,270		7,905				(1,137)			2,635			0001
Purchased Call/SPX/SPXJ13CS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	08/26/2024	Exercise		2,230,000	4387.55	2,676		4,014				(604)			1,338			0001
Purchased Call/SPX/SPXJ13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/22/2024	08/26/2024	Exercise		2,335,000	4387.55	4,623		7,005				(1,074)			2,382			0001
Purchased Call/SPX/SPXJ13CSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/22/2023	08/21/2024	08/23/2024	Exercise		2,955,436	4385	11,482		17,685				(2,769)			6,203			0001
Purchased Call/SPX/SPXJ13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/28/2024	Exercise		3,509,000	4405.71	6,950		10,530				(1,543)			3,580			0001
Purchased Call/SPX/SPXJ13DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise		4,058,000	4405.71	5,440		8,120				(1,131)			2,680			0001
Purchased Call/SPX/SPXJ13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise		3,031,000	4405.71	6,181		9,393				(1,387)			3,212			0001
Purchased Call/SPX/SPXJ13GSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise		3,548,000	4515.77	4,828		7,100				(652)			2,272			0001
Purchased Call/SPX/SPXJ13GSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise		2,641,000	4515.77	5,280		7,920				(796)			2,640			0001
Purchased Call/SPX/SPXJ13ISE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/13/2023	09/13/2024	09/17/2024	Exercise		5,670,000	4467.44	7,598		11,340				(1,289)			3,742			0001
Purchased Call/DCR/DCR416TSK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2024	11/29/2024	04/01/2024	Exercise		150,618	4186.77		2,032	1,630	1,135			94		(496)				0001
Purchased Call/DCR/DCR416USU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/11/2024	12/17/2024	04/15/2024	Expire		139,930	4250.89		1,087		(339)			(748)		(339)				0001
Purchased Call/SPX/SPXF003SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/20/2023	01/19/2024	01/23/2024	Exercise		1,891,000	100	2,646		3,969				(1,307)			1,323			0001
Purchased Call/SPX/SPXF00BSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/13/2023	03/13/2024	03/15/2024	Exercise		1,170,000	100	1,544		2,457				(850)			913			0001
Purchased Call/SPX/SPXF00GS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/13/2023	04/12/2024	04/16/2024	Exercise		1,081,000	100	1,620		2,376				(623)			756			0001
Purchased Call/SPX/SPXF00GS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/14/2023	04/12/2024	04/16/2024	Exercise		2,116,000	100	3,342		5,076				(1,454)			1,734			0001
Purchased Call/SPX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/23/2024	07/25/2024	Exercise		1,261,000	100	2,066		2,898				(245)			832			0001
Purchased Call/SPX/SPXG00BS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/25/2023	09/24/2024	09/26/2024	Exercise		611,000	100	15,153		23,218				(4,109)			8,065			0001
Purchased Call/SPX/SPXG00ESU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/10/2023	10/10/2024	10/15/2024	Exercise		252,000	100	6,300		9,450	9,294			1,868		(156)				0001
Purchased Call/SPX/SPXG00ISH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/30/2023	10/30/2024	11/01/2024	Exercise		436,000	100	11,685		18,094	17,163			3,671		(931)				0001
Purchased Call/SPX/SPXG00JSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/06/2023	11/06/2024	11/08/2024	Exercise		753,000	100	20,858		31,250	29,187			8,120		(2,063)				0001
Purchased Call/SPX/SPXG00MSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/15/2023	11/15/2024	11/19/2024	Exercise		2,016,000	100	41,126		60,480	55,396			19,230		(5,084)				0001
Purchased Call/SPX/SPXG00MSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	11/16/2023	11/18/2024	11/20/2024	Exercise		573,000	100	16,560		24,353	22,169			7,933		(2,184)				0001
Purchased Call/SPX/SPXG00SSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/12/2023	12/12/2024	12/16/2024	Exercise		783,000	100	22,472		32,886	28,441			13,873		(4,445)				0001
Purchased Call/SPX/SPXG00USV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/31/2024	Exercise		1,023,000	100	28,235		41,943	35,195			21,050		(6,748)				0001
Purchased Call/SPX/SPXG00USZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/30/2024	01/02/2025	Exercise		431,000	100	12,499		18,318	15,219			9,216		(3,099)				0001
Purchased Call/SPX/SPXI13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/10/2023	04/08/2024	04/10/2024	Exercise		712,000	100	20,648		30,972				(8,870)			10,324			0001
Purchased Call/SPX/SPXI13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	06/28/2024	Exercise		1,590,000	100	42,294		60,420				(10,617)			18,126			0001
Purchased Call/SPX/SPXI13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	07/01/2024	Exercise		1,000,000	100	26,600		38,000				(6,212)			11,400			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXJ1326SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2023	07/15/2024	07/17/2024	Exercise		1,021,000	100	28,384		39,819				(4,154)			11,435			0001
Purchased Call/SPX/SPXJ13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/27/2024	Exercise		724,000	100	17,521		25,340				(3,285)			7,819			0001
Purchased Call/SPX/SPXJ13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2024	Exercise		8,081,000	4453.53	10,827		16,160				(1,884)			5,333			0001
Purchased Call/SPX/SPXJ13KSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/25/2023	09/25/2024	09/27/2024	Exercise		6,434,000	4337.44	8,494		12,870				(2,015)			4,376			0001
Purchased Call/SPX/SPXJ13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/30/2024	Exercise		2,665,000	4273.53	3,411		5,330				(2,599)			1,919			0001
Purchased Call/SPX/SPXJ13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/26/2023	09/26/2024	09/30/2024	Exercise		2,576,000	4273.53	4,893		7,725				(1,577)			2,833			0001
Purchased Call/SPX/SPXJ13LS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise		9,412,000	4274.51	12,233		18,820				(3,396)			6,587			0001
Purchased Call/SPX/SPXJ13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise		2,554,000	4288.05	4,957		7,665				(1,366)			2,708			0001
Purchased Call/SPX/SPXJ13MS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/30/2024	10/02/2024	Exercise		4,330,000	4288.05	5,629		8,660				(1,531)			3,031			0001
Purchased Call/SPX/SPXJ13MSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise		1,782,000	4288.05	6,693		10,680				(2,032)			3,987			0001
Purchased Call/SPX/SPXJ13NS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/03/2023	10/03/2024	10/07/2024	Exercise		2,524,000	4229.45	4,949		7,828	7,787			1,327		(41)				0001
Purchased Call/SPX/SPXJ13NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise		5,910,000	4258.19	7,565		11,820	11,737			2,076		(83)				0001
Purchased Call/SPX/SPXJ13OSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise		2,461,000	4335.66	4,723		7,380	7,264			1,526		(116)				0001
Purchased Call/SPX/SPXJ13QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2024	Exercise		1,775,000	4327.78	6,816		10,650	10,372			2,395		(278)				0001
Purchased Call/SPX/SPXJ13QSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/11/2024	10/16/2024	Exercise		2,154,900	4353	8,321		12,870	12,616			2,893		(254)				0001
Purchased Call/SPX/SPXJ13QSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/19/2023	10/18/2024	10/22/2024	Exercise		2,850,000	4278	5,586		8,550	8,275			1,819		(275)				0001
Purchased Call/SPX/SPXJ13RSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/21/2024	10/23/2024	Exercise		2,433,740	4247	9,232		14,835	14,302			3,215		(533)				0001
Purchased Call/SPX/SPXJ13SSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	10/29/2024	Exercise		2,964,000	4137.23	5,574		8,895	8,513			1,763		(382)				0001
Purchased Call/SPX/SPXJ13TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/29/2024	10/31/2024	Exercise		5,625,000	4117.37	7,088		11,250	10,691			2,261		(559)				0001
Purchased Call/SPX/SPXJ13USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/06/2024	Exercise		3,416,000	4358.34	4,440		6,830	6,407			1,822		(423)				0001
Purchased Call/SPX/SPXJ13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/06/2024	Exercise		2,328,000	4358.34	4,474		6,990	6,563			1,877		(427)				0001
Purchased Call/SPX/SPXJ13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2024	Exercise		3,905,000	4358.34	5,077		7,810	7,313			2,100		(497)				0001
Purchased Call/SPX/SPXJ13WSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/12/2024	11/14/2024	Exercise		5,854,000	4415.24	7,729		11,710	10,807			3,518		(903)				0001
Purchased Call/SPX/SPXJ132SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		5,904,000	4556.62	7,913		11,810	10,664			4,322		(1,146)				0001
Purchased Call/SPX/SPXK130S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	11/29/2024	Exercise		3,708,000	4559.34	8,533		12,985	11,663			4,903		(1,322)				0001
Purchased Call/SPX/SPXK131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	12/02/2024	Exercise		2,319,000	4554.89	3,990		6,032	5,398			2,270		(634)				0001
Purchased Call/SPX/SPXH004SS	FixedAnnuityHedge	N/A	Equity/Index	Goldman Sachs International W22LR0WP2IHZNBB6K528	02/22/2024	02/22/2030	02/26/2024	Exercise		814,291	100	35,967	110,761	120,452						81,247	9,691			0001
Purchased Call/SPX/SPXK131SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/04/2024	Exercise		2,788,000	4594.63	3,683		5,580	4,948			2,214		(632)				0001
Purchased Call/SPX/SPXK131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2024	Exercise		4,509,000	4594.63	5,953		9,020	7,985			3,595		(1,035)				0001
Purchased Call/SPX/SPXK132SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/05/2023	12/05/2024	12/09/2024	Exercise		3,820,000	4567.18	4,584		6,876	6,049			2,713		(827)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXK132SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/10/2024	Exercise		5,193,000	4585.59	6,857		10,390	9,131			4,185		(1,259)				0001
Purchased Call/SPX/SPXK133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/11/2024	Exercise		4,104,000	4604.37	5,501		8,210	7,161			3,415		(1,049)				0001
Purchased Call/SPX/SPXK133SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/11/2024	Exercise		2,449,000	4604.37	5,635		8,575	7,500			3,597		(1,075)				0001
Purchased Call/SPX/SPXK133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2024	Exercise		5,771,000	4604.37	7,732		11,540	10,048			4,820		(1,492)				0001
Purchased Call/SPX/SPXK135SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/16/2024	12/18/2024	Exercise		4,482,000	4719.19	6,093		8,960	7,682			4,246		(1,278)				0001
Purchased Call/SPX/SPXK136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise		2,349,000	4768.37	5,452		8,225	7,033			4,146		(1,192)				0001
Purchased Call/SPX/SPXK136SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/18/2024	12/20/2024	Exercise		1,965,762	4725	7,692		11,786	10,121			5,835		(1,665)				0001
Purchased Call/SPX/SPXK13ASA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise		1,812,578	4783	6,037		9,500	8,041			5,001		(1,459)				0001
Purchased Call/SPX/SPXJ13JSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/18/2024	09/20/2024	Exercise		562,000	100	14,106		20,513				(2,427)		6,407				0001
Purchased Call/SPX/SPX150YSO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/17/2023	01/17/2024	01/19/2024	Exercise		2,778,000	3990.97	6,783		11,120				(4,281)		4,337				0001
Purchased Call/SPX/SPX150YS3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/18/2023	01/18/2024	01/22/2024	Exercise		3,959,000	3928.86	9,108		15,048				(5,860)		5,940				0001
Purchased Call/SPX/SPX150YS4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/18/2023	01/18/2024	01/22/2024	Exercise		4,046,000	3928.86	14,805		24,675				(9,734)		9,870				0001
Purchased Call/SPX/SPX150YSV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/30/2023	01/30/2024	02/01/2024	Exercise		1,710,000	4017.77	4,070		6,498				(2,367)		2,428				0001
Purchased Call/SPX/SPX2500S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/09/2024	02/13/2024	Exercise		5,815,000	4090.46	12,328		19,771				(7,127)		7,443				0001
Purchased Call/SPX/SPX2504SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/04/2023	05/03/2024	05/07/2024	Exercise		3,193,000	4061.22	9,329		15,017				(4,681)		5,687				0001
Purchased Call/SPX/SPX2504ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/05/2023	05/07/2024	05/09/2024	Exercise		5,995,000	4136.25	7,674		11,990				(3,412)		4,316				0001
Purchased Call/SPX/SPXG002SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/18/2023	08/16/2024	08/20/2024	Exercise		1,129,000	100	1,582		2,260				(310)		678				0001
Purchased Call/SPX/SPXG002SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/18/2023	08/19/2024	08/21/2024	Exercise		1,113,000	100	1,561		2,230				(304)		669				0001
Purchased Call/SPX/SPXG003SV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/25/2023	08/26/2024	08/28/2024	Exercise		1,028,000	100	1,463		2,060				(236)		597				0001
Purchased Call/SPX/SPXG006SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/07/2023	09/06/2024	09/10/2024	Exercise		922,000	100	1,325		1,840				(160)		515				0001
Purchased Call/SPX/SPXG009S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	09/18/2023	09/18/2024	09/20/2024	Exercise		895,000	100	1,289		1,790				(147)		501				0001
Purchased Call/SPX/SPXG00MSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/15/2023	11/15/2024	11/19/2024	Exercise		1,504,000	100	2,107		3,010	2,745			969		(265)				0001
Purchased Call/SPX/SPXG00RSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/08/2023	12/06/2024	12/10/2024	Exercise		1,222,000	100	1,684		2,440	2,130			973		(310)				0001
Purchased Call/SPX/SPXG00RSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/08/2023	12/10/2024	12/12/2024	Exercise		855,000	100	1,180		1,710	1,482			694		(228)				0001
Purchased Call/SPX/SPXG00TSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/20/2023	12/20/2024	12/24/2024	Exercise		935,000	100	1,309		1,870	1,580			866		(290)				0001
Purchased Call/SPX/SPXI131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2024	Exercise		910,000	100	1,310		1,911				(574)		601				0001
Purchased Call/SPX/SPXI139SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2023	03/20/2024	03/22/2024	Exercise		1,097,000	100	1,533		2,300				(704)		767				0001
Purchased Call/SPX/SPXI13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/01/2024	Exercise		1,472,000	100	2,911		4,410				(1,333)		1,499				0001
Purchased Call/SPX/SPXI13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise		1,584,000	100	2,156		3,170				(882)		1,014				0001
Purchased Call/SPX/SPXI13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	04/30/2024	Exercise		999,000	100	1,560		2,300				(593)		740				0001

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Purchased Call/SPX/SPXJ13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	06/26/2023	06/26/2024	06/28/2024	Exercise		1,119,000	100	1,770		2,464				(388)			694			0001
Purchased Call/SPX/SPXJ130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/03/2023	07/03/2024	07/08/2024	Exercise		820,000	100	1,279		1,722				(166)			443			0001
Purchased Call/SPX/SPXJ132SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	07/10/2023	07/10/2024	07/12/2024	Exercise		1,408,000	100	2,651		3,666				(462)			1,015			0001
Purchased Call/SPX/SPXJ13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/11/2023	08/13/2024	08/15/2024	Exercise		1,377,000	100	2,090		2,888				(272)			798			0001
Purchased Call/SPX/SPXJ13KS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/20/2023	09/20/2024	09/24/2024	Exercise		994,000	100	1,393		1,990				(236)			597			0001
Purchased Call/SPX/SPXJ13QS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise		948,000	100	1,368		1,995	1,931			431		(64)				0001
Purchased Call/SBM/SBM0176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/21/2023	04/22/2024	04/24/2024	Exercise		45,622	1120.87	2,705		4,106				(1,097)			1,401			0001
Purchased Call/SBM/SBM0177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/11/2024	Exercise		94,938	1190.49	5,601		8,544				(1,478)			2,943			0001
Purchased Call/SBM/SBM0177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/11/2024	Exercise		177,716	1190.49	13,435		23,103				(4,640)			9,668			0001
Purchased Call/AIG/AIG0000SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/26/2024	07/30/2024	Exercise		59,981	1882.04	1,721		2,266	1,273			2,266		(993)				0001
Purchased Call/AIG/AIG0001SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/24/2023	08/23/2024	08/27/2024	Exercise		751,970	1830.77	18,878		58,350	46,056			58,350		(12,294)				0001
Purchased Call/SPX/SPX2506SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	06/26/2023	06/26/2024	06/28/2024	Exercise		2,770,000	4328.82	9,252		14,127				(2,705)			4,875			0001
Purchased Call/SPX/SPX2507S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4HOFF07349	07/21/2023	07/22/2024	07/24/2024	Exercise		3,490,000	4536.34	4,746		6,980				(680)			2,234			0001
Purchased Call/SPX/SPXA05LS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/15/2023	03/15/2024	03/19/2024	Exercise		4,421,000	3891.93	15,824		26,078				(9,530)			10,254			0001
Purchased Call/SPX/SPXA05LSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2024	Exercise		5,671,000	3951.57	7,144		11,340				(3,843)			4,196			0001
Purchased Call/SPX/SPXA05LST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2024	Exercise		3,770,000	3951.57	12,969		21,112				(7,434)			8,143			0001
Purchased Call/SPX/SPXA05NSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2024	Exercise		1,710,000	4109.31	6,293		10,260				(3,382)			3,967			0001
Purchased Call/SPX/SPXA05PS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2024	Exercise		3,150,000	4109.11	8,001		12,600				(3,851)			4,599			0001
Purchased Call/SPX/SPXA05PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/16/2024	Exercise		2,519,000	4091.95	5,443		8,568				(2,627)			3,125			0001
Purchased Call/SPX/SPXA05PSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/16/2024	Exercise		2,176,000	4091.95	6,177		9,788				(3,029)			3,611			0001
Purchased Call/SPX/SPXA05PSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2024	Exercise		3,539,000	4137.64	12,886		20,532				(6,228)			7,646			0001
Purchased Call/SPX/SPXA05QSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2024	Exercise		2,490,000	4151.32	5,129		7,968				(2,297)			2,839			0001
Purchased Call/SPX/SPXA05XSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	06/24/2024	Exercise		2,926,000	4388.71	11,291		17,258				(3,016)			5,967			0001
Purchased Call/SPX/SPXA051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	06/29/2023	06/28/2024	07/02/2024	Exercise		2,295,000	4396.44	5,279		7,803				(1,207)			2,525			0001
Purchased Call/SPX/SPXB050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	07/21/2023	07/23/2024	07/25/2024	Exercise		2,123,000	4536.34	8,288		12,325				(1,065)			4,038			0001
Purchased Call/SPX/SPXB052S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/17/2023	08/16/2024	08/20/2024	Exercise		5,111,000	4370.36	6,847		10,220				(1,545)			3,373			0001
Purchased Call/SPX/SPXB052SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/05/2023	09/05/2024	09/09/2024	Exercise		4,114,000	4496.83	5,596		8,230				(791)			2,634			0001
Purchased Call/SPX/SPXB054SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	09/24/2024	Exercise		3,381,000	4320.06	4,462		6,760				(1,083)			2,298			0001
Purchased Call/SPX/SPXB054SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	09/24/2024	Exercise		1,809,000	4320.06	3,982		6,154				(1,043)			2,172			0001
Purchased Call/SPX/SPXB056S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/13/2023	10/14/2024	10/16/2024	Exercise		2,411,000	4327.78	4,724		7,230	7,050			1,570		(180)				0001

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Purchased Call/JMR/JMR00959N	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	02/01/2024	02/05/2024	Exercise		1,974,672	102.04	2,137		7,899				(2,085)			5,762			0001
Purchased Call/JMR/JMR00966S	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	03/01/2024	03/05/2024	Exercise		1,087,204	100.19	1,384		4,349				(2,630)			2,965			0001
Purchased Call/JMR/JMR00966T	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	04/26/2024	04/30/2024	Exercise		1,057,072	100.19	1,374		4,228				(2,265)			2,854			0001
Purchased Call/CDA/CDA040JSI	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	03/01/2024	03/05/2024	Exercise		479,817	99.5	518		1,919				(1,320)			1,401			0001
Purchased Call/CDA/CDA040KSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	03/27/2024	03/29/2024	Exercise		535,647	100.04	635		2,143				(1,424)			1,508			0001
Purchased Call/CDA/CDA040LSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	04/11/2024	04/15/2024	Exercise		296,461	99.92	357		1,186				(774)			829			0001
Purchased Call/CDA/CDA040LSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	04/18/2024	04/22/2024	Exercise		571,071	99.99	716		2,284				(1,476)			1,568			0001
Purchased Call/CDA/CDA040MSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	05/03/2024	05/07/2024	Exercise		310,392	100.86	389		1,242				(790)			853			0001
Purchased Call/SPX/SPXB056SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/18/2023	10/18/2024	10/22/2024	Exercise		2,732,000	4314.6	5,351		8,190	7,927			1,828		(263)				0001
Purchased Call/SPX/SPXB056SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	10/24/2024	Exercise		6,845,000	4224.16	8,899		13,690	13,158			2,870		(532)				0001
Purchased Call/SPX/SPXB059SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2024	Exercise		3,382,000	4415.24	7,301		11,154	10,301			3,400		(853)				0001
Purchased Call/SPX/SPXB05DSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/17/2024	Exercise		2,204,000	4719.19	5,116		7,718	6,678			3,642		(1,040)				0001
Purchased Call/SPX/SPXC17JSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2024	09/20/2024	Exercise		1,846,000	4453.53	7,122		11,070				(1,428)			3,948			0001
Purchased Call/SPX/SPXC17NSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2024	12/06/2024	Exercise		1,907,000	4569.78	4,458		6,858	6,066			2,729		(792)				0001
Purchased Call/SPX/SPXC170S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/13/2024	12/17/2024	Exercise		2,439,000	4707.09	5,661		8,540	7,395			4,013		(1,145)				0001
Purchased Call/SPX/SPXF00S56	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	02/01/2023	02/01/2024	02/05/2024	Exercise		1,665,000	4119.21	6,260		9,990				(3,597)			3,730			0001
Purchased Call/SPX/SPXF0065J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	02/16/2023	02/16/2024	02/21/2024	Exercise		3,521,000	4090.41	12,742		20,416				(7,227)			7,674			0001
Purchased Call/SPX/SPXF007S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise		2,639,000	4079.09	9,398		15,312				(5,588)			5,914			0001
Purchased Call/SPX/SPXF007S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	02/17/2023	02/20/2024	02/22/2024	Exercise		2,848,000	4079.09	9,120		14,820				(5,375)			5,700			0001
Purchased Call/SPX/SPXF00BS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	03/09/2023	03/07/2024	03/11/2024	Exercise		2,351,958	3986	8,210		13,920				(5,323)			5,710			0001
Purchased Call/SPX/SPXF001SI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	05/02/2023	05/02/2024	05/06/2024	Exercise		2,383,000	4119.58	5,342		8,348				(2,412)			3,005			0001
Purchased Call/SPX/SPXF00KSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	05/18/2023	05/17/2024	05/21/2024	Exercise		1,742,000	4198.05	6,368		9,918				(2,584)			3,550			0001
Purchased Call/SPX/SPXF00VSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	07/14/2023	07/12/2024	07/16/2024	Exercise		3,000,000	4505.42	6,900		10,200				(1,138)			3,300			0001
Purchased Call/SPX/SPXF00W89	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	07/19/2023	07/19/2024	07/23/2024	Exercise		3,272,000	4565.72	7,717		11,445				(980)			3,728			0001
Purchased Call/SPX/SPXG001SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	08/14/2023	08/14/2024	08/16/2024	Exercise		1,496,000	4489.72	5,801		8,970				(1,126)			3,169			0001
Purchased Call/AIG/AIG0001SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	09/17/2024	Exercise		1,039,021	1838.65	26,579		83,494	64,588			83,494		(18,906)				0001
Purchased Call/AIG/AIG0002ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/08/2024	10/10/2024	Exercise		54,445	1767.71	1,736		6,844	5,497			6,844		(1,347)				0001
Purchased Call/AIG/AIG0003SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/25/2024	03/18/2024	Exercise		1,667,889	1743.76	46,628		220,571	181,967			220,571		(38,604)				0001
Purchased Call/SPX/SPX150YSX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEWFDH4H0FF07349	01/31/2023	01/31/2024	02/02/2024	Exercise		2,380,000	4357.89	8,711		3,369				5,799		(5,341)				0001
Purchased Call/SPX/SPX2503SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEWFDH4H0FF07349	04/11/2023	04/11/2024	04/15/2024	Exercise		2,095,000	4386.29	8,338		23,141				(7,103)			14,803			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05F9U	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/06/2023	01/05/2024	01/09/2024	Expire		3,343,000	4381.97	7,292						7,292			(7,292)			0001
Purchased Call/SPX/SPXA05G6A	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/17/2023	01/17/2024	01/19/2024	Exercise		2,780,000	4228.43	14,178		19,310				(5,564)			5,132			0001
Purchased Call/SPX/SPXA05G6J	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	01/24/2024	Expire		2,291,000	4485.08	2,748						2,748			(2,748)			0001
Purchased Call/SPX/SPXA05G9X	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/23/2023	01/23/2024	01/25/2024	Exercise		2,726,000	4301.2	11,064		7,450				4,509			(3,613)			0001
Purchased Call/SPX/SPXA05GSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	01/30/2024	Expire		2,598,000	4613.98	2,080						2,080			(2,080)			0001
Purchased Call/SPX/SPXA05JS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	02/27/2024	Expire		1,925,000	4511.95	2,387						2,386			(2,387)			0001
Purchased Call/SPX/SPXA05NSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/29/2023	03/28/2024	04/01/2024	Exercise		3,245,000	4551.43	3,829		3,203				3,404			(627)			0001
Purchased Call/SPX/SPXA05NSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	04/05/2024	Expire		2,813,000	4652.45	3,040						3,022			(3,040)			0001
Purchased Call/SPX/SPXA05QSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/05/2024	04/09/2024	Expire		2,846,000	4653.04	2,617						2,596			(2,617)			0001
Purchased Call/SPX/SPXA05QSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Exercise		1,850,000	4361.58	8,214		21,086				(6,066)			12,872			0001
Purchased Call/SPX/SPXA05PSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2024	Exercise		2,834,000	4613.47	3,629		674				2,889			(2,955)			0001
Purchased Call/SPX/SPXA05QS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2024	Expire		3,252,000	4686.84	2,665						2,594			(2,665)			0001
Purchased Call/SPX/SPXA05QSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/21/2023	04/23/2024	04/25/2024	Exercise		1,534,000	4429.07	5,066		15,002				(3,939)			9,937			0001
Purchased Call/SPX/SPXB05QS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	07/23/2024	Expire		3,234,000	5056.53	2,653						2,587			(2,653)			0001
Purchased Call/SPX/SPXB056SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/17/2023	10/17/2024	10/21/2024	Exercise		1,545,000	4670.58	5,222		38,069	37,827			23,924		(243)				0001
Purchased Call/SPX/SPXB058SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise		2,960,000	4684.95	4,085		78,411	78,053			48,913		(357)				0001
Purchased Call/SPX/SPXG00Q86	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/15/2023	08/15/2024	08/19/2024	Exercise		2,111,000	4437.86	4,220		6,330				(853)			2,110			0001
Purchased Call/SPX/SPXG00QS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/28/2023	09/27/2024	10/01/2024	Exercise		4,236,000	4299.7	5,506		8,470				(1,473)			2,965			0001
Purchased Call/SPX/SPXG00MSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2023	11/15/2024	11/19/2024	Exercise		2,690,000	4502.88	9,038		13,988	12,852			4,778		(1,136)				0001
Purchased Call/SPX/SPXH13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2024	Exercise		2,283,000	3808.1	5,713		9,826				(4,093)			4,113			0001
Purchased Call/SPX/SPXH13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise		2,338,000	3895.08	8,143		14,040				(5,867)			5,897			0001
Purchased Call/SPX/SPXH13VSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/09/2024	01/11/2024	Exercise		3,365,000	3892.09	4,442		7,403				(2,943)			2,961			0001
Purchased Call/SPX/SPXH13VST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/16/2024	Exercise		3,550,000	3969.61	4,118		6,745				(2,604)			2,627			0001
Purchased Call/SPX/SPXH13VSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/16/2024	Exercise		4,999,000	3969.61	11,700		19,500				(7,733)			7,800			0001
Purchased Call/SPX/SPXH13WS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	01/12/2024	01/17/2024	Exercise		3,977,000	3983.17	4,850		7,950				(3,071)			3,101			0001
Purchased Call/SPX/SPXH13YSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	01/26/2024	Exercise		4,199,000	4016.95	5,292		8,400				(3,054)			3,108			0001
Purchased Call/AIG/AIG0003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	10/31/2024	10/09/2024	Exercise		1,877,465	1751.22	59,511		224,595	174,664			224,595		(49,931)				0001
Purchased Call/AIG/AIG0003SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/05/2024	11/07/2024	Exercise		183,049	1791.26	4,701		18,326	14,313			18,326		(4,013)				0001
Purchased Call/SPX/SPX9210SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	11/25/2024	Exercise		3,729,000	4538.19	178,246		311,372	151,785			311,372		(159,587)				0001
Purchased Call/SPX/SPX9210SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/30/2023	11/29/2024	12/03/2024	Exercise		9,893,000	4567.8	128,609		197,860	79,226			197,860		(118,634)				0001

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Purchased Call/SPX/SPX921E5S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/10/2024	Exercise		2,846,000	4549.34	61,189		96,764	39,609			96,764		(57,155)				0001
Purchased Call/SPX/SPX921FST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/23/2024	Exercise		2,162,000	4768.37	63,347		102,695	41,263			102,695		(61,432)				0001
Purchased Call/SPX/SPX921GSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2023	12/26/2024	12/30/2024	Exercise		5,347,720	4775	255,304		443,524	188,220			443,524		(255,304)				0001
Purchased Call/AIG/AIG0006SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/03/2024	01/02/2025	01/05/2024	Exercise		4,513,601	1861.97	112,767	2,475	4,587	2,112			4,587						0001
Purchased Call/AIG/AIG0006SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2025	01/11/2024	Exercise		474,715	1849.01	12,179	836	1,441	605			1,441						0001
Purchased Call/SPX/SPXA05GSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/24/2023	01/22/2024	01/24/2024	Exercise		3,317,129	3973	189,587		335,670	324,642			335,670		(11,029)				0001
Purchased Call/SPX/SPXA05GSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	01/31/2024	Exercise		4,693,000	4070.56	138,444		229,957	219,278			229,957		(10,679)				0001
Purchased Call/SPX/SPXA05GSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/27/2023	01/25/2024	01/29/2024	Exercise		3,253,285	4016	210,438		373,409	359,341			373,409		(14,068)				0001
Purchased Call/SPX/SPXA05HSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/12/2024	Exercise		5,505,000	4117.86	69,914		110,100	102,781			110,100		(7,319)				0001
Purchased Call/SPX/SPXA051SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/23/2023	02/22/2024	02/26/2024	Exercise		2,517,332	3996	90,626		153,721	140,631			153,721		(13,090)				0001
Purchased Call/SPX/SPXA05JSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/06/2023	03/01/2024	03/05/2024	Exercise		2,185,761	3981	136,657		238,265	215,426			238,265		(22,840)				0001
Purchased Call/SPX/SPXA05KS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/07/2023	03/01/2024	03/05/2024	Exercise		1,575,864	3979	51,116		85,536	76,969			85,536		(8,567)				0001
Purchased Call/SPX/SPXA05KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/07/2023	03/05/2024	03/07/2024	Exercise		2,293,878	4046	134,787		270,460	246,630			270,460		(23,830)				0001
Purchased Call/SPX/SPXA05KSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/09/2023	03/07/2024	03/11/2024	Exercise		2,655,808	4006	86,442		153,816	137,969			153,816		(15,848)				0001
Purchased Call/SPX/SPXH13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	01/26/2024	Exercise		2,798,000	4016.95	10,304		16,800				(6,383)			6,496			0001
Purchased Call/SPX/SPXH13ZSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Exercise		1,799,000	4060.43	6,624		10,800				(4,086)			4,176			0001
Purchased Call/SPX/SPXH13ZST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/30/2023	01/30/2024	02/01/2024	Exercise		2,226,000	4017.77	8,233		13,350				(5,002)			5,118			0001
Purchased Call/SPX/SPXI130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	02/06/2024	Exercise		3,233,000	4179.76	11,581		18,440				(6,561)			6,858			0001
Purchased Call/SPX/SPXI130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise		8,810,000	4136.48	11,453		17,620				(5,944)			6,167			0001
Purchased Call/SPX/SPXI133S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise		2,996,000	4147.6	11,201		17,970				(6,330)			6,769			0001
Purchased Call/SPX/SPXI134SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2024	Exercise		2,014,000	4012.32	4,272		6,851				(2,440)			2,579			0001
Purchased Call/SPX/SPXI134SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise		8,516,000	3970.04	10,729		17,030				(5,991)			6,301			0001
Purchased Call/SPX/SPXI135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/05/2024	Exercise		3,335,000	3981.35	7,004		11,339				(4,076)			4,336			0001
Purchased Call/SPX/SPXI136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/05/2024	Exercise		2,647,431	3951	5,593		8,375				(2,602)			2,782			0001
Purchased Call/SPX/SPXI138S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/12/2024	Exercise		2,061,036	3918	7,131		12,075				(4,643)			4,945			0001
Purchased Call/SPX/SPXI138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/12/2024	Exercise		5,077,991	3862	6,288		9,995				(3,492)			3,706			0001
Purchased Call/SPX/SPXI138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	03/14/2024	Exercise		2,351,708	3862	4,996		7,930				(2,752)			2,934			0001
Purchased Call/SPX/SPXI139S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/19/2024	Exercise		2,206,000	3916.64	4,763		7,718				(2,743)			2,955			0001
Purchased Call/SPX/SPXI139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2024	03/25/2024	Exercise		2,774,000	4002.87	6,105		9,713				(3,261)			3,608			0001
Purchased Call/SPX/SPXI13BSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise		3,510,000	4027.81	7,652		12,285				(4,117)			4,633			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13CSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise		4,946,000	4109.31	6,132		9,890				(3,280)			3,758			0001
Purchased Call/SPX/SPXI13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2024	Exercise		5,191,000	4109.31	6,436		10,380				(3,424)			3,944			0001
Purchased Call/SPX/SPXI13ES1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/05/2024	04/09/2024	Exercise		11,221,000	4105.02	14,137		22,440				(7,131)			8,303			0001
Purchased Call/SPX/SPXI13FSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise		4,655,000	4091.95	5,958		9,310				(2,842)			3,352			0001
Purchased Call/SPX/SPXA05LSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/17/2023	03/15/2024	03/19/2024	Exercise		3,666,676	3892	120,237		204,414	179,698			204,414		(24,715)				0001
Purchased Call/SPX/SPXA05LSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2024	Exercise		5,766,000	3951.57	139,537		230,640	200,356			230,640		(30,284)				0001
Purchased Call/SPX/SPXA05LSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/21/2023	03/19/2024	03/21/2024	Exercise		2,447,900	3917	94,044		153,750	133,487			153,750		(20,264)				0001
Purchased Call/SPX/SPXA05MS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/21/2023	03/20/2024	03/22/2024	Exercise		1,683,369	3952	78,243		134,190	117,162			134,190		(17,028)				0001
Purchased Call/SPX/SPXA05MS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/22/2023	03/20/2024	03/22/2024	Exercise		1,959,979	3952	65,517		108,624	94,326			108,624		(14,298)				0001
Purchased Call/SPX/SPXA05MSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2024	03/27/2024	Exercise		2,922,000	3970.99	78,310		131,490	113,369			131,490		(18,121)				0001
Purchased Call/SPX/SPXA05MSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/24/2023	03/22/2024	03/26/2024	Exercise		2,090,531	3937	120,250		218,241	191,185			218,241		(27,056)				0001
Purchased Call/SPX/SPXA05NSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2024	Exercise		2,200,000	4109.31	35,420		57,200	48,248			57,200		(8,952)				0001
Purchased Call/SPX/SPXA05NSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/08/2024	Exercise		7,737,000	4100.6	188,783		309,480	260,728			309,480		(48,752)				0001
Purchased Call/SPX/SPXA05OSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2024	04/08/2024	Exercise		2,593,064	4103	88,714		149,153	125,989			149,153		(23,164)				0001
Purchased Call/SPX/SPXA05OSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/06/2023	04/04/2024	04/08/2024	Exercise		1,850,919	4104	101,331		184,459	158,000			184,459		(26,459)				0001
Purchased Call/SPX/SPXA05OSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/10/2023	04/04/2024	04/08/2024	Exercise		1,459,613	4112	66,463		116,084	98,633			116,084		(17,451)				0001
Purchased Call/SPX/SPXA05PSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/12/2023	04/10/2024	04/12/2024	Exercise		2,428,484	4109	82,232		135,930	113,214			135,930		(22,716)				0001
Purchased Call/SPX/SPXA05PSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/17/2024	Exercise		1,439,000	4137.64	56,409		95,694	79,377			95,694		(16,317)				0001
Purchased Call/SPX/SPXA05QSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/19/2023	04/19/2024	04/23/2024	Exercise		2,011,000	4154.52	53,090		85,468	69,570			85,468		(15,898)				0001
Purchased Call/SPX/SPXA05QST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/21/2023	04/18/2024	04/22/2024	Exercise		1,925,246	4149	93,236		163,328	135,279			163,328		(28,049)				0001
Purchased Call/SPX/SPXA05RS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Exercise		3,725,000	4055.99	47,680		74,500	59,305			74,500		(15,195)				0001
Purchased Call/SPX/SPXA05RSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/28/2023	04/29/2024	05/01/2024	Exercise		8,334,000	4169.48	207,517		333,360	265,331			333,360		(68,029)				0001
Purchased Call/SPX/SPXA05RSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/28/2023	04/26/2024	04/30/2024	Exercise		2,602,000	4169.48	76,239		123,595	99,029			123,595		(24,566)				0001
Purchased Call/SPX/SPXA05RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/02/2023	05/01/2024	05/03/2024	Exercise		3,996,987	4168	186,516		339,488	277,316			339,488		(62,172)				0001
Purchased Call/SPX/SPXA05SS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/07/2024	Exercise		2,661,000	4090.75	96,594		159,660	127,020			159,660		(32,640)				0001
Purchased Call/SPX/SPXA05SSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/08/2023	05/03/2024	05/07/2024	Exercise		2,197,120	4061	92,982		148,774	116,916			148,774		(31,857)				0001
Purchased Call/SPX/SPXA05SSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/08/2023	05/07/2024	05/09/2024	Exercise		2,543,794	4136	112,035		191,263	152,066			191,263		(39,197)				0001
Purchased Call/SPX/SPXA05TS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	05/14/2024	Exercise		8,518,000	4124.08	212,098		340,720	264,129			340,720		(76,591)				0001
Purchased Call/SPX/SPXA05TSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/16/2023	05/14/2024	05/16/2024	Exercise		2,577,550	4124	136,369		238,748	188,269			238,748		(50,479)				0001
Purchased Call/SPX/SPXA05TSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/21/2024	Exercise		2,370,499	4159	81,225		131,100	100,275			131,100		(30,825)				0001

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Purchased Call/SPX/SPXA05U5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/21/2024	Exercise		8,039,000	4191.98	202,583		321,560	244,466			321,560		(77,094)				0001
Purchased Call/SPX/SPXA05USC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/21/2024	05/23/2024	Exercise		2,656,000	4191.98	107,302		177,952	136,387			177,952		(41,565)				0001
Purchased Call/SPX/SPXA05USD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/17/2024	05/21/2024	Exercise		1,285,076	4145	45,598		71,919	54,567			71,919		(17,353)				0001
Purchased Call/SPX/SPXA05USF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	05/21/2024	Exercise		1,977,295	4189	68,761		109,975	83,735			109,975		(26,240)				0001
Purchased Call/SPX/SPXA05USG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/22/2023	05/17/2024	05/21/2024	Exercise		2,135,642	4188	122,471		213,690	166,953			213,690		(46,737)				0001
Purchased Call/SPX/SPXA05VSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2023	05/30/2024	06/03/2024	Exercise		2,712,000	4205.52	49,358		75,936	55,596			75,936		(20,340)				0001
Purchased Call/SPX/SPXA05VSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2023	05/24/2024	05/29/2024	Exercise		3,632,370	4151	129,588		202,123	149,999			202,123		(52,125)				0001
Purchased Call/SPX/SPXA05VSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/31/2023	05/28/2024	05/30/2024	Exercise		1,501,346	4205	82,928		148,869	114,871			148,869		(33,998)				0001
Purchased Call/SPX/SPXA05WSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2023	06/05/2024	06/07/2024	Exercise		3,701,102	4274	192,728		336,008	253,183			336,008		(82,825)				0001
Purchased Call/SPX/SPXA05XSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/18/2024	Exercise		4,293,000	4425.84	109,472		171,720	121,546			171,720		(50,174)				0001
Purchased Call/SPX/SPXA05XSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/15/2023	06/14/2024	06/18/2024	Exercise		2,155,687	4373	110,930		183,889	133,046			183,889		(50,843)				0001
Purchased Call/SPX/SPXA05XSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/20/2023	06/14/2024	06/18/2024	Exercise		2,894,499	4426	156,777		289,068	216,810			289,068		(72,258)				0001
Purchased Call/SPX/SPXA05XSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/21/2023	06/18/2024	06/21/2024	Exercise		3,188,134	4410	171,626		315,227	234,881			315,227		(80,346)				0001
Purchased Call/SPX/SPXA05YSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	06/27/2024	Exercise		2,748,145	4348	154,594		261,016	185,855			261,016		(75,161)				0001
Purchased Call/SPX/SPXA05YSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2023	06/25/2024	06/27/2024	Exercise		4,126,565	4348	246,398		424,203	304,407			424,203		(119,796)				0001
Purchased Call/SPX/SPXA05YSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/30/2023	07/01/2024	07/03/2024	Exercise		2,452,000	4450.38	84,839		134,860	92,206			134,860		(42,654)				0001
Purchased Call/SPX/SPXA052SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2024	07/12/2024	Exercise		2,220,000	4409.53	37,518		56,610	36,923			56,610		(19,687)				0001
Purchased Call/SPX/SPXA052SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/16/2024	Exercise		3,173,000	4472.16	73,614		112,642	73,610			112,642		(39,031)				0001
Purchased Call/SPX/SPXA052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/12/2024	07/16/2024	Exercise		2,057,000	4472.16	95,239		159,418	108,920			159,418		(50,498)				0001
Purchased Call/SPX/SPXA052SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/12/2023	07/10/2024	07/12/2024	Exercise		2,751,547	4410	168,436		278,927	190,056			278,927		(88,871)				0001
Purchased Call/SPX/SPXI13FSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise		4,011,000	4091.95	15,398		24,862				(7,971)			9,464			0001
Purchased Call/SPX/SPXI13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/16/2024	Exercise		2,581,000	4146.22	5,728		9,030				(2,730)			3,302			0001
Purchased Call/SPX/SPXI13GSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2024	Exercise		4,816,000	4137.64	6,163		9,630				(2,872)			3,467			0001
Purchased Call/SPX/SPXI13GSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise		3,496,000	4154.87	12,372		19,572				(5,805)			7,200			0001
Purchased Call/SPX/SPXI13HSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/23/2024	Exercise		9,426,000	4129.79	12,253		18,850				(5,409)			6,598			0001
Purchased Call/SPX/SPXI13HSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/24/2024	Exercise		3,458,000	4133.52	4,498		6,920				(1,976)			2,422			0001
Purchased Call/SPX/SPXI13IS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2024	Exercise		1,756,000	4133.52	6,248		9,653				(2,735)			3,405			0001
Purchased Call/SPX/SPXI13JST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/01/2024	Exercise		2,482,000	4169.48	5,704		8,928				(2,544)			3,224			0001
Purchased Call/SPX/SPXI13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/15/2024	Exercise		3,672,000	4124.08	4,771		7,340				(2,018)			2,569			0001
Purchased Call/SPX/SPXI13NSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2024	Exercise		4,244,000	4124.08	5,519		8,490				(2,329)			2,972			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13N6Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2024	Exercise		6,302,000	4136.28	8,316		12,600				(3,299)			4,284			0001
Purchased Call/SPX/SPXI13OSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2024	Exercise		2,819,000	4136.28	10,434		16,356				(4,540)			5,922			0001
Purchased Call/SPX/SPXI13OSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise		5,406,401	4159	12,532		18,981				(4,818)			6,449			0001
Purchased Call/SPX/SPXI13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/20/2024	05/22/2024	Exercise		3,580,000	4191.98	4,654		7,160				(1,864)			2,506			0001
Purchased Call/SPX/SPXI13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2024	Exercise		5,000,000	4191.98	6,500		10,000				(2,596)			3,500			0001
Purchased Call/SPX/SPXI13QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise		2,431,000	4115.24	3,208		4,860				(1,260)			1,652			0001
Purchased Call/SPX/SPXI13QSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise		1,765,000	4115.24	6,919		10,767				(2,908)			3,848			0001
Purchased Call/SPX/SPXI13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise		1,846,000	4205.45	7,159		11,070				(2,764)			3,911			0001
Purchased Call/SPX/SPXI13RSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/29/2024	05/31/2024	Exercise		3,099,000	4205.45	3,906		5,890				(1,414)			1,984			0001
Purchased Call/SPX/SPXI13RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/03/2024	Exercise		5,194,000	4205.52	6,961		10,390				(2,413)			3,429			0001
Purchased Call/SPX/SPXI13SSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise		4,935,000	4179.83	11,351		17,273				(4,247)			5,922			0001
Purchased Call/SPX/SPXI13US3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/07/2024	06/11/2024	Exercise		4,454,000	4298.86	5,970		8,910				(1,848)			2,940			0001
Purchased Call/SPX/SPXI13USK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2024	Exercise		3,901,000	4338.93	5,226		7,800				(1,519)			2,574			0001
Purchased Call/SPX/SPXI13USL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2024	Exercise		2,436,000	4338.93	4,383		6,575				(1,288)			2,192			0001
Purchased Call/SPX/SPXB050S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	07/20/2023	07/18/2024	07/22/2024	Exercise		1,606,618	4551	57,486		92,487	60,710			92,487		(31,777)				0001
Purchased Call/SPX/SPXB050SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	07/23/2024	Exercise		4,684,429	4566	159,338		257,526	169,005			257,526		(88,521)				0001
Purchased Call/SPX/SPXB050SO	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	07/27/2023	07/25/2024	07/29/2024	Exercise		4,909,515	4567	171,688		274,128	175,884			274,128		(98,244)				0001
Purchased Call/SPX/SPXB051S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/02/2023	08/02/2024	08/06/2024	Exercise		2,675,000	4513.39	51,093		77,575	47,537			77,575		(30,038)				0001
Purchased Call/SPX/SPXB051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	08/06/2024	Exercise		10,527,000	4501.89	141,062		210,540	126,919			210,540		(83,621)				0001
Purchased Call/SPX/SPXB051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	08/06/2024	Exercise		2,332,000	4501.89	38,711		58,300	35,352			58,300		(22,948)				0001
Purchased Call/SPX/SPXB051S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/03/2023	08/02/2024	08/06/2024	Exercise		2,338,000	4501.89	53,306		81,830	50,230			81,830		(31,600)				0001
Purchased Call/SPX/SPXB051SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	08/13/2024	Exercise		2,253,000	4464.05	73,898		118,283	72,917			118,283		(45,365)				0001
Purchased Call/SPX/SPXB051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/11/2023	08/09/2024	08/13/2024	Exercise		2,939,000	4464.05	130,492		217,486	137,379			217,486		(80,107)				0001
Purchased Call/SPX/SPXB051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/11/2023	08/12/2024	08/14/2024	Exercise		3,396,000	4464.05	70,297		108,672	65,293			108,672		(43,379)				0001
Purchased Call/SPX/SPXB053S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	09/13/2024	Exercise		2,009,000	4487.46	45,002		70,315	38,913			70,315		(31,402)				0001
Purchased Call/SPX/SPXB053SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2024	09/16/2024	Exercise		3,567,000	4461.9	90,602		142,680	79,209			142,680		(63,471)				0001
Purchased Call/SPX/SPXB054SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/20/2023	09/20/2024	09/24/2024	Exercise		3,341,000	4402.2	54,124		83,525	44,419			83,525		(39,106)				0001
Purchased Call/SPX/SPXB054SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	09/27/2024	Exercise		5,203,000	4337.44	256,508		447,458	258,601			447,458		(188,857)				0001
Purchased Call/SPX/SPXB055S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/25/2023	09/20/2024	09/24/2024	Exercise		2,610,091	4321	160,090		294,147	176,866			294,147		(117,281)				0001
Purchased Call/SPX/SPXB055S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	09/26/2023	09/26/2024	09/30/2024	Exercise		3,580,000	4273.53	176,494		309,670	179,239			309,670		(130,431)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXB055QJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/11/2024	Exercise		2,679,438	4336	119,157		200,851	108,283			200,851		(92,568)				0001
Purchased Call/SPX/SPXB057SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/29/2024	Exercise		2,900,000	4137.23	65,830		108,750	54,408			108,750		(54,342)				0001
Purchased Call/SPX/SPXB057SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/29/2024	Exercise		3,278,000	4137.23	79,000		131,120	65,907			131,120		(65,213)				0001
Purchased Call/SPX/SPXB057SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/26/2023	10/25/2024	10/29/2024	Exercise		1,785,000	4137.23	67,295		116,025	60,474			116,025		(55,551)				0001
Purchased Call/SPX/SPXB058S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	11/01/2024	Exercise		1,629,227	4167	58,955		100,096	50,886			100,096		(49,210)				0001
Purchased Call/SPX/SPXB058S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/30/2024	11/01/2024	Exercise		4,783,509	4167	230,714		407,541	214,962			407,541		(192,579)				0001
Purchased Call/SPX/SPXB058SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	11/01/2024	11/05/2024	Exercise		3,290,000	4237.86	113,505		192,465	97,358			192,465		(95,107)				0001
Purchased Call/SPX/SPXB058SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/04/2024	Exercise		2,893,722	4194	119,018		198,718	99,044			198,718		(99,674)				0001
Purchased Call/SPX/SPXB059S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	11/12/2024	Exercise		3,605,000	4378.38	198,636		360,500	190,787			360,500		(169,713)				0001
Purchased Call/SPX/SPXB059SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/09/2023	11/08/2024	11/13/2024	Exercise		1,963,000	4347.35	70,668		117,780	56,704			117,780		(61,076)				0001
Purchased Call/SPX/SPXB05ASD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/16/2023	11/15/2024	11/19/2024	Exercise		2,538,612	4501	158,648		307,944	167,754			307,944		(140,190)				0001
Purchased Call/SPX/SPXB05BSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/29/2024	Exercise		2,596,000	4559.34	76,582		123,310	53,881			123,310		(69,429)				0001
Purchased Call/SPX/SPXB05BSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/26/2024	11/29/2024	Exercise		2,014,000	4559.34	73,914		121,847	54,837			121,847		(67,010)				0001
Purchased Call/SPX/SPXB05CS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2024	12/09/2024	Exercise		2,445,000	4567.18	31,785		48,900	19,298			48,900		(29,602)				0001
Purchased Call/SPX/SPXB05CST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/13/2023	12/12/2024	12/16/2024	Exercise		1,309,523	4644	81,836		146,358	68,354			146,358		(78,004)				0001
Purchased Call/SPX/SPXB05DS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/17/2024	Exercise		2,732,000	4719.19	153,265		288,226	140,495			288,226		(147,731)				0001
Purchased Call/SPX/SPXB05DS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	12/18/2024	Exercise		8,389,000	4719.19	213,920		339,755	133,496			339,755		(206,258)				0001
Purchased Call/SPX/SPXB05DS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/12/2024	12/16/2024	Exercise		2,231,836	4640	148,716		269,360	126,030			269,360		(143,330)				0001
Purchased Call/SPX/SPXB05DSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/19/2023	12/17/2024	12/19/2024	Exercise		6,503,044	4719	324,657		549,819	235,028			549,819		(314,792)				0001
Purchased Call/SPX/SPXB05ESG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/22/2023	12/19/2024	12/23/2024	Exercise		3,366,469	4768	142,725		252,044	111,313			252,044		(140,732)				0001
Purchased Call/SPX/SPXB05ESK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/26/2023	12/26/2024	12/30/2024	Exercise		2,381,000	4774.75	119,050		214,290	96,548			214,290		(117,742)				0001
Purchased Call/SPX/SPXB05ESP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/27/2023	12/20/2024	12/24/2024	Exercise		2,501,537	4747	158,964		306,186	148,557			306,186		(157,628)				0001
Purchased Call/SPX/SPXB059SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2024	Exercise		1,774,000	4717.68	4,757		47,800	47,244			32,034		(556)				0001
Purchased Call/SPX/SPXB05ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/19/2024	Exercise		2,291,000	4971.18	2,290		36,308	36,020			29,860		(288)				0001
Purchased Call/SPX/SPXB05ASJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	11/21/2024	Exercise		1,514,000	4796.15	4,333		36,944	36,355			26,589		(589)				0001
Purchased Call/SPX/SPXB05ASM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/19/2024	Exercise		1,559,111	4790	4,520		37,235	36,663			26,651		(571)				0001
Purchased Call/SPX/SPXC17NS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/29/2023	11/29/2024	12/03/2024	Exercise		2,546,000	4885.05	5,497		55,278	54,377			42,876		(901)				0001
Purchased Call/SPX/SPXF001S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	12/30/2022	01/02/2024	01/04/2024	Exercise		2,511,000	4060.27	18,172		36,743				(18,837)			18,570			0001
Purchased Call/SPX/SPXF00BST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/15/2024	03/19/2024	Exercise		2,024,000	4248.04	7,290		31,196				(18,863)			23,906			0001
Purchased Call/SPX/SPXF00CS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/15/2024	03/19/2024	Exercise		2,890,000	4374.13	7,398		24,536				(10,921)			17,137			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF00CSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/17/2023	03/19/2024	03/21/2024	Exercise		2,222,000	4184.93	11,677		42,517				(24,418)			30,839			0001
Purchased Call/SPX/SPXG00BSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/26/2024	09/30/2024	Exercise		2,394,000	4688.06	4,694		47,473				(10,895)			42,779			0001
Purchased Call/SPX/SPXG00CS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	10/01/2024	Exercise		1,995,000	4738.27	3,152		34,547				(6,827)			31,395			0001
Purchased Call/SPX/SPXG00CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	10/02/2024	10/04/2024	Exercise		2,599,000	4712.94	4,784		50,086	50,060			33,265		(26)				0001
Purchased Call/SPX/SPXG00PS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	12/03/2024	Exercise		2,014,000	5164.91	887		18,982	18,836			17,180		(145)				0001
Purchased Call/SPX/SPXH13YSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/24/2024	01/26/2024	Expire		2,879,000	4615.48	2,074						2,074			(2,074)			0001
Purchased Call/SPX/SPXH13YSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/29/2024	Exercise		2,011,000	4313.42	7,236		3,810				4,285			(3,426)			0001
Purchased Call/SPX/SPXB05ESQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/27/2023	12/26/2024	12/30/2024	Exercise		2,578,365	4775	118,552		208,982	91,410			208,982		(117,572)				0001
Purchased Call/SPX/SPXB05ESZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	12/31/2024	Exercise		3,002,832	4782	135,604		241,779	106,175			241,779		(135,604)				0001
Purchased Call/SPX/SPXB05FSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/02/2024	12/27/2024	01/04/2024	Exercise		6,935,858	4783	153,475		284,925	131,450			284,925		(153,475)				0001
Purchased Call/SPX/SPXI13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/17/2024	Exercise		2,481,000	4369.01	3,670		5,456				(994)			1,786			0001
Purchased Call/SPX/SPXI13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/18/2024	Exercise		3,825,000	4372.59	5,126		7,650				(1,402)			2,525			0001
Purchased Call/SPX/SPXI13VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/18/2024	Exercise		3,896,000	4372.59	8,803		13,243				(2,435)			4,440			0001
Purchased Call/SPX/SPXI13WS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Exercise		3,509,000	4409.59	4,703		7,020				(1,206)			2,317			0001
Purchased Call/SPX/SPXI13WS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Exercise		2,201,000	4409.59	4,268		6,380				(1,082)			2,112			0001
Purchased Call/SPX/SPXI13XS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise		4,827,000	4365.69	6,562		9,650				(1,661)			3,088			0001
Purchased Call/SPX/SPXI13XSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/25/2024	Exercise		5,784,000	4381.89	7,868		11,570				(1,936)			3,702			0001
Purchased Call/SPX/SPXI13YSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2024	Exercise		2,327,000	4348.33	5,441		8,138				(1,483)			2,697			0001
Purchased Call/SPX/SPXJ130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/02/2024	Exercise		3,600,000	4450.38	4,896		7,200				(1,019)			2,304			0001
Purchased Call/SPX/SPXJ130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/02/2024	Exercise		2,093,000	4450.38	4,525		6,704				(949)			2,179			0001
Purchased Call/SPX/SPXJ130SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/03/2024	Exercise		2,106,000	4450.38	2,863		4,210				(592)			1,347			0001
Purchased Call/SPX/SPXJ130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2024	Exercise		2,186,000	4450.38	6,730		10,051				(1,404)			3,321			0001
Purchased Call/SPX/SPXJ132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2023	07/11/2024	07/15/2024	Exercise		2,724,000	4439.26	3,706		5,450				(761)			1,744			0001
Purchased Call/SPX/SPXJ133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/17/2023	07/17/2024	07/19/2024	Exercise		5,814,000	4522.79	8,025		11,630				(1,118)			3,605			0001
Purchased Call/SPX/SPXJ133SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2023	07/18/2024	07/22/2024	Exercise		2,721,000	4554.98	3,754		5,440				(449)			1,686			0001
Purchased Call/SPX/SPXJ134S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2024	07/25/2024	Exercise		3,474,000	4536.34	4,796		6,950				(616)			2,155			0001
Purchased Call/SPX/SPXJ134SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/24/2024	07/26/2024	Exercise		2,390,000	4554.64	9,034		13,623				(1,198)			4,589			0001
Purchased Call/SPX/SPXJ135SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/30/2024	Exercise		5,620,000	4566.75	7,756		11,240				(838)			3,484			0001
Purchased Call/SPX/SPXJ135SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/30/2024	Exercise		5,596,000	4566.75	13,316		19,583				(1,505)			6,266			0001
Purchased Call/SPX/SPXJ135SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/27/2023	07/26/2024	07/30/2024	Exercise		2,090,000	4537.41	4,807		7,106				(666)			2,299			0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	07/31/2024	Exercise		4,256,000	4582.23	5,787		8,510				(656)			2,723			0001
Purchased Call/SPXJ138S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/07/2024	Exercise		2,700,000	4478.03	5,886		8,802				(1,074)			2,916			0001
Purchased Call/SPX/SPXJ138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2024	Exercise		2,742,000	4478.03	5,864		8,768				(1,068)			2,904			0001
Purchased Call/SPX/SPXJ138SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/07/2023	08/07/2024	08/09/2024	Exercise		6,255,000	4518.44	8,507		12,510				(1,253)			4,003			0001
Purchased Call/SPX/SPXJ13DSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise		2,811,000	4405.71	5,564		8,430				(1,242)			2,866			0001
Purchased Call/SPX/SPXJ13ESI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	09/03/2024	Exercise		3,605,000	4497.63	4,831		7,210				(788)			2,379			0001
Purchased Call/SPX/SPXJ13GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise		4,342,000	4515.77	5,902		8,680				(792)			2,778			0001
Purchased Call/SPX/SPXJ13GSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2023	09/04/2024	09/06/2024	Exercise		2,411,421	4516	6,634		10,593				(1,434)			3,959			0001
Purchased Call/SPX/SPXJ13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	09/10/2024	Exercise		3,044,000	4451.14	6,029		9,135				(1,168)			3,106			0001
Purchased Call/SPX/SPXJ130SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise		6,940,000	4335.66	8,883		13,880	13,662			2,832		(218)				0001
Purchased Call/SPX/SPXJ130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/04/2024	10/08/2024	Exercise		2,741,463	4257	11,037		16,512	16,390			3,048		(123)				0001
Purchased Call/SPX/SPXJ13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/15/2024	10/17/2024	Exercise		5,623,000	4327.78	7,425		11,250	10,947			2,421		(303)				0001
Purchased Call/SPX/SPXJ130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise		2,517,000	4373.2	4,929		7,545	7,316			1,763		(229)				0001
Purchased Call/SPX/SPXJ13RSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/18/2024	10/22/2024	Exercise		2,201,762	4360	7,571		13,231	12,853			3,136		(377)				0001
Purchased Call/SPX/SPXJ13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	11/12/2024	Exercise		2,092,000	4378.38	4,055		6,270	5,849			2,575		(421)				0001
Purchased Call/SPX/SPXJ13IIS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/08/2023	11/08/2024	11/13/2024	Exercise		5,002,000	4382.78	9,700		15,000	13,966			4,277		(1,034)				0001
Purchased Call/SPX/SPXJ13IISB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2024	Exercise		1,479,000	4347.35	2,871		4,440	4,133			1,227		(307)				0001
Purchased Call/SPX/SPXJ13IISC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2024	Exercise		2,581,556	4376	9,562		15,458	14,436			4,453		(1,022)				0001
Purchased Call/SPX/SPXJ13IISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2024	Exercise		2,275,000	4411.55	6,052		9,328	8,600			2,866		(728)				0001
Purchased Call/SPX/SPXJ13IISZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/18/2024	Exercise		2,860,000	4495.7	3,775		5,720	5,256			1,878		(464)				0001
Purchased Call/SPX/SPXJ13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/19/2024	Exercise		7,745,000	4514.02	10,223		15,490	14,198			5,223		(1,292)				0001
Purchased Call/SPX/SPXJ13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise		2,474,000	4514.02	5,297		8,168	7,448			2,836		(720)				0001
Purchased Call/SPX/SPXJ13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise		3,094,000	4514.02	11,452		17,951	16,395			6,361		(1,556)				0001
Purchased Call/SPX/SPXJ13YSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2024	Exercise		2,436,000	4547.38	2,435		3,653	3,313			1,302		(339)				0001
Purchased Call/SPX/SPXJ13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2024	Exercise		4,487,000	4547.38	6,010		8,970	8,133			3,218		(837)				0001
Purchased Call/SPX/SPXJ13YSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2024	Exercise		2,389,000	4547.38	4,876		7,409	6,730			2,676		(679)				0001
Purchased Call/SPX/SPXK131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2023	11/29/2024	12/03/2024	Exercise		2,702,000	4567.8	8,046		12,420	11,097			4,852		(1,323)				0001
Purchased Call/SPX/SPXK131SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2024	Exercise		3,113,000	4594.63	7,102		10,903	9,667			4,392		(1,235)				0001
Purchased Call/SPX/SPXC177SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/04/2023	01/03/2024	01/05/2024	Exercise		2,240,946	3824	99,831		185,176	184,625			185,176		(552)				0001
Purchased Call/SPX/SPXC177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/06/2023	01/05/2024	01/09/2024	Exercise		1,439,462	3808	80,000		143,261	142,372			143,261		(889)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC1778S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2023	01/04/2024	01/08/2024	Exercise		1,895,661	3853	107,881		203,687	202,785			203,687		(902)				0001
Purchased Call/SPX/SPXC1778X	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	01/12/2024	Exercise		6,069,000	3919.25	138,980		242,760	239,314			242,760		(3,446)				0001
Purchased Call/SPX/SPXC1786 4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/05/2024	01/09/2024	Exercise		1,405,232	3819	77,685		132,480	131,609			132,480		(870)				0001
Purchased Call/SPX/SPXC1786 6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2023	01/08/2024	01/10/2024	Exercise		2,169,560	3895	116,987		212,218	209,943			212,218		(2,275)				0001
Purchased Call/SPX/SPXC1786 9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/17/2024	Exercise		5,075,000	3999.09	79,678		131,950	129,509			131,950		(2,441)				0001
Purchased Call/SPX/SPXK1345V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	12/14/2023	12/13/2024	12/17/2024	Exercise		6,055,000	4719.55	8,235		12,110	10,440			5,678		(1,670)				0001
Purchased Call/SPX/SPXK1345W	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	12/14/2023	12/13/2024	12/17/2024	Exercise		2,966,000	4719.55	6,820		10,378	8,995			4,893		(1,383)				0001
Purchased Call/SPX/SPXK1356X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	12/18/2023	12/18/2024	12/20/2024	Exercise		6,019,000	4740.56	8,067		12,040	10,299			5,834		(1,741)				0001
Purchased Call/SPX/SPXK1366Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise		5,684,000	4746.75	7,618		11,370	9,679			5,587		(1,691)				0001
Purchased Call/SPX/SPXK1375V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise		5,990,000	4754.63	7,907		11,980	10,221			5,904		(1,759)				0001
Purchased Call/SPX/SPXK1385K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise		3,592,000	4774.75	8,257		12,565	10,602			6,502		(1,963)				0001
Purchased Call/SPX/SPXK13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise		2,585,000	4769.83	5,946		9,048	7,610			4,671		(1,437)				0001
Purchased Call/SPX/SPXK13AS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	12/29/2023	12/31/2024	01/03/2025	Exercise		2,150,000	4769.83	7,697		12,040	10,116			6,367		(1,924)				0001
Purchased Call/SPX/SPXC1786A	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/12/2024	01/17/2024	Exercise		3,959,000	3999.09	109,268		188,053	184,704			188,053		(3,348)				0001
Purchased Call/SPX/SPXC1786F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/17/2024	01/19/2024	Exercise		4,221,000	3990.97	100,460		168,840	164,412			168,840		(4,428)				0001
Purchased Call/SPX/SPXC1786M	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/22/2024	Exercise		3,892,000	3928.86	92,630		155,680	151,342			155,680		(4,338)				0001
Purchased Call/SPX/SPXC1786O	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/18/2024	01/22/2024	Exercise		2,923,000	3928.86	79,213		134,458	130,748			134,458		(3,710)				0001
Purchased Call/SPX/SPXC1786Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2023	01/25/2024	01/29/2024	Exercise		2,425,000	4016.22	91,423		157,625	151,581			157,625		(6,044)				0001
Purchased Call/SPX/SPXC1796 6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/07/2023	02/05/2024	02/07/2024	Exercise		3,139,588	4136	185,970		357,489	339,459			357,489		(18,030)				0001
Purchased Call/SPX/SPXC1796C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2024	02/09/2024	Exercise		2,077,836	4164	114,506		236,028	224,193			236,028		(11,834)				0001
Purchased Call/SPX/SPXC1796D	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/09/2024	02/13/2024	Exercise		1,526,481	4082	56,033		91,629	85,524			91,629		(6,104)				0001
Purchased Call/SPX/SPXC1796F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/09/2024	02/13/2024	Exercise		2,465,226	4081	151,048		271,801	255,346			271,801		(16,455)				0001
Purchased Call/SPX/SPXC1796G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/12/2024	02/14/2024	Exercise		4,229,536	4090	256,670		463,231	433,370			463,231		(29,862)				0001
Purchased Call/SPX/SPXC1796Q	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/16/2024	02/21/2024	Exercise		1,876,381	4079	63,604		115,000	106,827			115,000		(8,173)				0001
Purchased Call/SPX/SPXC1796S	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2024	02/22/2024	Exercise		2,064,020	4079	100,694		195,822	181,914			195,822		(13,908)				0001
Purchased Call/SPX/SPXC1796Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2023	02/20/2024	02/22/2024	Exercise		1,970,200	4079	99,083		201,412	187,688			201,412		(13,723)				0001
Purchased Call/SPX/SPXC17A5 5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2023	02/21/2024	02/23/2024	Exercise		1,570,955	3997	84,758		157,199	145,158			157,199		(12,041)				0001
Purchased Call/SPX/SPXC17AS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/23/2024	02/27/2024	Exercise		2,470,000	3970.04	78,546		133,380	121,816			133,380		(11,564)				0001
Purchased Call/SPX/SPXC17BS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/14/2023	03/13/2024	03/15/2024	Exercise		2,209,350	3856	118,834		213,730	190,160			213,730		(23,570)				0001
Purchased Call/SPX/SPXC17BSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/19/2024	Exercise		4,580,802	3892	232,234		400,179	352,574			400,179		(47,605)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXC17BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2024	03/18/2024	Exercise		1,767,600	3919	99,793		179,498	159,262			179,498		(20,236)				0001
Purchased Call/SPX/SPXC17CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/17/2023	04/17/2024	04/19/2024	Exercise		2,072,000	4151.32	75,835		127,428	105,136			127,428		(22,292)				0001
Purchased Call/SPX/SPXC17CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/18/2024	04/22/2024	Exercise		1,873,846	4155	64,065		105,985	86,765			105,985		(19,219)				0001
Purchased Call/SPX/SPXC17CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/20/2023	04/19/2024	04/23/2024	Exercise		1,296,210	4155	67,897		120,431	99,930			120,431		(20,501)				0001
Purchased Call/SPX/SPXC17CSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/19/2024	04/23/2024	Exercise		1,978,169	4130	69,292		113,523	92,485			113,523		(21,039)				0001
Purchased Call/SPX/SPXC17CSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/24/2023	04/23/2024	04/25/2024	Exercise		1,562,471	4134	58,208		96,012	77,892			96,012		(18,120)				0001
Purchased Call/SPX/SPXC17DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/02/2023	05/02/2024	05/06/2024	Exercise		2,840,000	4119.58	109,340		183,180	146,533			183,180		(36,647)				0001
Purchased Call/SPX/SPXC17DSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/06/2024	05/08/2024	Exercise		2,066,000	4136.25	64,046		105,366	83,135			105,366		(22,231)				0001
Purchased Call/SPX/SPXI133SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	02/22/2024	Exercise		2,777,000	4415.61	9,546		3,023				7,808		(6,523)				0001
Purchased Call/SPX/SPXI135SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/01/2024	Exercise		1,992,000	4254.02	8,239		20,104				(8,672)		11,865				0001
Purchased Call/SPX/SPXI136SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/07/2024	Exercise		1,801,000	4410.75	5,256		6,707				906		1,451				0001
Purchased Call/SPX/SPXI13ASJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise		1,733,000	4272.79	7,495		23,289				(10,159)		15,794				0001
Purchased Call/SPX/SPXI13CS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	03/30/2023	03/28/2024	04/01/2024	Exercise		3,008,000	4547.06	4,274		5,274				3,285		1,000				0001
Purchased Call/SPX/SPXI13DSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Expire		1,680,000	4622.13	1,747						1,696		(1,747)				0001
Purchased Call/SPX/SPXI131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Expire		1,880,000	4662.44	1,542						1,449		(1,542)				0001
Purchased Call/SPX/SPXI13JSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	04/28/2023	04/30/2024	05/02/2024	Expire		2,976,000	4701.09	2,261						2,141		(2,261)				0001
Purchased Call/SPX/SPXI13KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/07/2024	Exercise		3,189,000	4636.87	2,105		5,659				565		3,554				0001
Purchased Call/SPX/SPXI13LSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/05/2023	05/03/2024	05/07/2024	Expire		1,554,000	4690.51	1,057						906		(1,057)				0001
Purchased Call/SPX/SPXI13LSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/05/2023	05/07/2024	05/09/2024	Expire		2,866,000	4698.78	1,948						1,692		(1,948)				0001
Purchased Call/SPX/SPXI13MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/14/2024	Exercise		2,275,000	4677.93	1,411		2,898				680		1,487				0001
Purchased Call/SPX/SPXI13NSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2024	Exercise		2,621,000	4682.89	1,624		5,571				71		3,947				0001
Purchased Call/SPX/SPXI13OSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Expire		2,559,000	4764.79	1,382						1,189		(1,382)				0001
Purchased Call/SPX/SPXI13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/03/2024	Expire		3,289,000	4794.29	1,777						1,568		(1,777)				0001
Purchased Call/SPX/SPXI13US2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2024	Expire		3,565,000	4846.96	1,925						1,713		(1,925)				0001
Purchased Call/SPX/SPXI13VSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Expire		1,813,000	5026.93	799						780		(799)				0001
Purchased Call/SPX/SPXI13XSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/25/2024	Expire		2,367,000	5030.41	710						684		(710)				0001
Purchased Call/SPX/SPXI13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	06/23/2023	06/24/2024	06/26/2024	Expire		2,910,000	4957.1	989						925		(989)				0001
Purchased Call/SPX/SPXI13YSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	06/28/2024	Expire		3,135,000	4978.14	815						759		(815)				0001
Purchased Call/SPX/SPXJ130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/08/2024	Expire		1,958,000	5068.23	666						640		(666)				0001
Purchased Call/SPX/SPXJ130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/09/2024	Exercise		1,791,000	4686.95	6,408		12,661				2,907		6,253				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXJ1326V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/13/2023	07/12/2024	07/16/2024	Exercise		2,174,000	4722.01	8,352		16,156				4,438			7,804			0001
Purchased Call/SPX/SPXJ1335S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/16/2024	07/18/2024	Expire		2,563,000	5059.59	1,385						1,321			(1,385)			0001
Purchased Call/SPX/SPXJ1346J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/21/2023	07/22/2024	07/24/2024	Expire		3,195,000	4996.78	3,195						3,044			(3,195)			0001
Purchased Call/SPX/SPXJ1346H	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/24/2023	07/24/2024	07/26/2024	Expire		2,325,000	5082.98	1,488						1,434			(1,488)			0001
Purchased Call/SPX/SPXJ1366X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/01/2023	08/01/2024	08/05/2024	Expire		1,626,000	4940.58	3,185						2,924			(3,185)			0001
Purchased Call/SPX/SPXJ1383S	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/04/2023	08/02/2024	08/06/2024	Expire		1,546,000	4941.51	1,638						1,339			(1,638)			0001
Purchased Call/SPX/SPXJ1385J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/07/2023	08/07/2024	08/09/2024	Expire		1,261,000	4981.58	1,462						1,300			(1,462)			0001
Purchased Call/SPX/SPXJ1396F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/10/2023	08/09/2024	08/13/2024	Exercise		2,717,000	4931.35	3,149		3,190				2,299			40			0001
Purchased Call/SPX/SPXJ13CSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/23/2023	08/23/2024	08/27/2024	Exercise		2,476,000	4857.43	3,911		16,181				1,349			12,271			0001
Purchased Call/SPX/SPXJ13DSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise		2,673,000	4661.24	10,914		40,266				(2,302)			29,352			0001
Purchased Call/SPX/SPXJ13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise		3,500,000	4970.87	4,060		3,025				2,939			(1,035)			0001
Purchased Call/SPX/SPXJ13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/04/2024	10/08/2024	Exercise		2,791,000	4732.89	4,855		49,448	49,395			32,314		(53)				0001
Purchased Call/SPX/SPXJ13SS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/25/2023	10/25/2024	10/29/2024	Exercise		2,636,000	4557.3	7,062		86,162	85,679			48,500		(482)				0001
Purchased Call/SPX/SPXJ13SSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/27/2023	10/29/2024	10/31/2024	Exercise		2,070,000	4467.35	6,541		79,275	78,759			41,412		(515)				0001
Purchased Call/SPX/SPXJ13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/06/2023	11/01/2024	11/05/2024	Exercise		1,901,463	5014	495		20,203	20,159			16,689		(44)				0001
Purchased Call/SPX/SPXK133SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise		2,834,000	5156.89	1,758		29,524	29,200			26,117		(324)				0001
Purchased Call/SPX/SPXK1369	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise		2,041,000	5364.42	1,102		6,304	6,063			5,707		(241)				0001
Purchased Call/SPX/SPXK1379P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise		2,471,000	5313.3	1,828		15,440	15,033			14,359		(407)				0001
Purchased Call/SPX/SPXK13AS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	12/29/2023	12/30/2024	01/02/2025	Exercise		2,011,000	5332.67	1,286		11,346	11,027			10,335		(319)				0001
Purchased Call/AIG/AIG0007SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/30/2024	01/29/2025	02/01/2024	Exercise		4,486,120	1873.08	116,800	3,600	5,606	2,006			5,606						0001
Purchased Call/AIG/AIG0008S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/12/2024	02/07/2025	02/14/2024	Exercise		3,409,819	1880.74	91,070	3,342	5,129	1,787			5,129						0001
Purchased Call/AIG/AIG0008SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/20/2024	02/14/2025	02/22/2024	Exercise		3,568,734	1882.73	71,310	12,849	17,147	4,298			17,147						0001
Purchased Call/AIG/AIG0008SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/26/2024	02/21/2025	02/28/2024	Exercise		2,222,662	1898.17	60,708	714	1,076	362			1,076						0001
Purchased Call/SPX/SPX1502SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/12/2024	02/14/2024	Exercise		2,427,000	4305.21	13,968		13,501				2,767		(467)				0001
Purchased Call/SPX/SPX150XS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	12/30/2022	01/02/2024	01/04/2024	Expire		2,421,000	100	3,775						3,775		(3,775)				0001
Purchased Call/SPX/SPX150XSP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/13/2023	01/12/2024	01/17/2024	Expire		2,019,000	100	3,394						3,394		(3,394)				0001
Purchased Call/SPX/SPX150YSM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/26/2023	01/26/2024	01/30/2024	Expire		1,919,000	100	2,918						2,918		(2,918)				0001
Purchased Call/SPX/SPX1502SF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/06/2023	02/06/2024	02/08/2024	Exercise		1,878,000	100	2,970		3,685				711			715			0001
Purchased Call/SPX/SPX2509SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/17/2023	02/16/2024	02/21/2024	Expire		1,706,000	100	2,523						2,523			(2,523)			0001
Purchased Call/SPX/SPX2500SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/17/2023	02/16/2024	02/21/2024	Expire		1,130,000	100	1,672						1,672			(1,672)			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX2500SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/17/2023	02/20/2024	02/22/2024	Expire		2,399,000	100	3,552						3,552			(3,552)			0001
Purchased Call/SPX/SPX2501SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/13/2023	03/13/2024	03/15/2024	Exercise		2,377,000	100	3,183		4,731				1,803			1,549			0001
Purchased Call/SPX/SPX2501SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/13/2023	03/08/2024	03/12/2024	Exercise		3,360,000	100	4,301		21,856				(7,282)			17,555			0001
Purchased Call/SPX/SPX2502SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/24/2023	03/22/2024	03/26/2024	Expire		3,101,000	100	4,712						4,712			(4,712)			0001
Purchased Call/SPX/SPX2505S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/12/2023	05/14/2024	05/16/2024	Exercise		2,460,000	100	4,133		5,572				1,965			1,439			0001
Purchased Call/SPX/SPX2505SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/23/2023	05/23/2024	05/28/2024	Expire		2,250,000	100	4,410						4,410			(4,410)			0001
Purchased Call/SPX/SPX2506S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/08/2023	06/07/2024	06/11/2024	Exercise		2,350,000	100	4,794		8,195				2,547			3,401			0001
Purchased Call/SPX/SPX2506S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/09/2023	06/07/2024	06/11/2024	Exercise		1,852,000	100	3,515		9,575				1,095			6,060			0001
Purchased Call/SPX/SPX2506SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/11/2023	07/11/2024	07/15/2024	Exercise		1,634,000	100	3,662		16,594				(226)			12,931			0001
Purchased Call/SPX/SPX2506SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/17/2023	07/17/2024	07/19/2024	Expire		2,674,000	100	4,173						4,113			(4,173)			0001
Purchased Call/SPX/SPXA05HSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/06/2024	Expire		2,628,000	100	4,524						4,524			(4,524)			0001
Purchased Call/SPX/SPXA05LSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2023	03/18/2024	03/20/2024	Exercise		1,814,000	100	2,868		1,136				2,672			(1,731)			0001
Purchased Call/SPX/SPXA05NSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/31/2023	03/28/2024	04/01/2024	Expire		3,024,000	100	4,538						4,538			(4,538)			0001
Purchased Call/AIG/AIG0009S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/08/2024	03/07/2025	03/12/2024	Exercise		2,894,341	1919.77	77,144	749	1,177	429			1,177						0001
Purchased Call/AIG/AIG0009S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/18/2024	03/14/2025	03/20/2024	Exercise		3,222,312	1904.53	89,050	2,630	4,291	1,661			4,291						0001
Purchased Call/AIG/AIG0009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/19/2024	03/18/2025	03/21/2024	Exercise		3,614,071	1909.57	101,223	3,320	4,448	1,128			4,448						0001
Purchased Call/SPX/SPX2503SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/21/2023	04/23/2024	04/25/2024	Exercise		2,533,000	4336.06	13,081		36,183				(12,563)			23,103			0001
Purchased Call/SPX/SPXA05FSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/04/2023	01/04/2024	01/08/2024	Exercise		2,901,000	4296.06	8,178		5,062				2,061			(3,116)			0001
Purchased Call/SPX/SPXA05GSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/20/2023	01/19/2024	01/23/2024	Expire		1,266,000	4425.49	2,151						2,150			(2,151)			0001
Purchased Call/SPX/SPXA05GSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/20/2023	01/22/2024	01/24/2024	Exercise		2,758,000	4185.14	15,346		23,669				(7,484)			8,324			0001
Purchased Call/SPX/SPXA05HSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/03/2023	02/05/2024	02/07/2024	Expire		3,627,000	4512.9	8,918						8,918			(8,918)			0001
Purchased Call/SPX/SPXA051SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Exercise		2,551,000	4259.17	12,189		23,187				(8,354)			10,998			0001
Purchased Call/SPX/SPXA05JS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/24/2023	02/23/2024	02/27/2024	Exercise		3,526,000	4333.3	11,210		19,785				(2,839)			8,575			0001
Purchased Call/SPX/SPXA05JSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/05/2024	Exercise		3,640,000	4447.17	6,334		10,119				2,002			3,786			0001
Purchased Call/SPX/SPXA05NSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2024	04/01/2024	Exercise		1,465,000	4457.75	2,315		7,653				(1,055)			5,338			0001
Purchased Call/SPX/SPXA05QSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/08/2024	04/10/2024	Expire		3,576,000	4611.99	4,219						4,042			(4,219)			0001
Purchased Call/SPX/SPXA05PST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2023	04/15/2024	04/17/2024	Expire		2,649,000	4644.5	2,809						2,586			(2,809)			0001
Purchased Call/SPX/SPXA05QSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/20/2023	04/19/2024	04/23/2024	Expire		2,682,000	4687.31	1,715						1,669			(1,715)			0001
Purchased Call/SPX/SPXB050SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/20/2023	07/19/2024	07/23/2024	Expire		1,448,000	5040.51	1,102						1,070			(1,102)			0001
Purchased Call/SPX/SPXB055SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/10/2023	10/10/2024	10/15/2024	Exercise		3,327,000	4776.63	5,852		58,892	58,732			41,555		(160)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXB056SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/19/2023	10/18/2024	10/22/2024	Exercise		2,089,000	4603.13	6,563		61,213	60,890			36,125		(324)				0001
Purchased Call/SPX/SPXB057SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2024	11/01/2024	Exercise		3,567,000	4591.84	6,987		112,704	112,132			65,081		(573)				0001
Purchased Call/SPX/SPXB059SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/08/2023	11/08/2024	11/13/2024	Exercise		3,203,000	4842.97	3,269		62,867	62,518			46,021		(348)				0001
Purchased Call/SPX/SPXB059SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/08/2023	11/06/2024	11/08/2024	Exercise		1,638,385	4743	2,978		37,646	37,343			24,787		(303)				0001
Purchased Call/SPX/SPXB059SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	11/13/2024	Exercise		2,898,000	4934.03	1,972		48,551	48,325			38,867		(226)				0001
Purchased Call/SPX/SPXB05B96	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/26/2024	Exercise		2,056,000	4916.59	3,740		40,753	40,211			32,454		(542)				0001
Purchased Call/SPX/SPXB05CSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/11/2023	12/11/2024	12/13/2024	Exercise		4,332,000	5170.2	2,771		47,818	47,273			43,110		(545)				0001
Purchased Call/SPX/SPXB05CSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	12/17/2024	Exercise		2,179,000	5010.7	5,712		39,210	38,056			33,488		(1,155)				0001
Purchased Call/AIG/AIG000BS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/01/2024	04/30/2025	05/03/2024	Exercise		3,056,131	1864.04	90,456	1,231	2,118	886			2,118						0001
Purchased Call/AIG/AIG000BSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/02/2024	05/01/2025	05/06/2024	Exercise		2,383,634	1864.18	75,736	1,414	2,476	1,062			2,476						0001
Purchased Call/SPX/SPXA050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/08/2024	Exercise		2,611,000	100	4,385		1,458				3,687		(2,927)				0001
Purchased Call/SPX/SPXA051SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/11/2024	Exercise		1,684,000	100	4,381		8,884				2,167		4,503				0001
Purchased Call/SPX/SPXA05XSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/14/2023	06/14/2024	06/18/2024	Exercise		2,218,000	100	4,973		6,804				3,547		1,832				0001
Purchased Call/SPX/SPXB058SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	11/08/2024	Expire		2,517,000	100	3,974			(402)			(3,363)		(402)				0001
Purchased Call/SPX/SPXB059ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/10/2023	11/12/2024	11/14/2024	Exercise		2,642,000	100	4,488		3,551	3,027			(339)		(524)				0001
Purchased Call/SPX/SPXB05AS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/13/2023	11/13/2024	11/15/2024	Exercise		2,423,000	100	3,929		9,540	9,067			6,786		(472)				0001
Purchased Call/SPX/SPXC17JSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	09/16/2024	Expire		2,254,000	100	4,285						1,895		(4,285)				0001
Purchased Call/SPX/SPXF006SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/13/2023	02/13/2024	02/15/2024	Expire		1,591,000	100	2,512						2,512		(2,512)				0001
Purchased Call/SPX/SPXF009SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024	03/05/2024	Expire		1,503,000	100	2,107						2,107		(2,107)				0001
Purchased Call/SPX/SPXF00BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2023	03/15/2024	03/19/2024	Exercise		2,489,000	100	3,984		9,934				817		5,950				0001
Purchased Call/SPX/SPXF00SS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/21/2024	06/25/2024	Expire		1,861,000	100	3,646						3,646		(3,646)				0001
Purchased Call/SPX/SPXG002SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/17/2023	08/16/2024	08/20/2024	Exercise		3,554,000	100	5,048		4,468				202		(580)				0001
Purchased Call/SPX/SPXG005S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/30/2024	09/04/2024	Expire		1,949,000	100	2,925						2,682		(2,925)				0001
Purchased Call/SPX/SPXG005SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	09/05/2024	09/09/2024	Expire		2,115,000	100	3,384						3,311		(3,384)				0001
Purchased Call/SPX/SPXG006ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2024	09/10/2024	Expire		1,864,000	100	2,835						2,150		(2,835)				0001
Purchased Call/SPX/SPXG007S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/11/2024	09/13/2024	Expire		2,045,000	100	3,477						1,971		(3,477)				0001
Purchased Call/SPX/SPXG00BSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2023	09/26/2024	09/30/2024	Expire		2,579,000	100	3,870						2,851		(3,870)				0001
Purchased Call/SPX/SPXG00DSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/04/2023	10/04/2024	10/08/2024	Exercise		2,193,000	100	3,073		8,340	8,307			1,243		(34)				0001
Purchased Call/SPX/SPXG00DSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/05/2023	10/04/2024	10/08/2024	Expire		2,595,000	100	3,685			(40)			(8,385)		(40)				0001
Purchased Call/SPX/SPXC178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2024	01/18/2024	Exercise		2,621,000	4205.04	15,458		21,559				(6,210)		6,101				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17NSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2023	11/29/2024	12/03/2024	Exercise		2,016,000	4935.51	3,708		38,557	37,948			30,801		(609)				0001
Purchased Call/SPX/SPXF001SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/30/2022	01/02/2024	01/04/2024	Exercise		2,225,000	4267.6	7,788		8,541				(1,011)			753			0001
Purchased Call/SPX/SPXF00BSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/08/2024	03/12/2024	Exercise		1,959,160	4293	4,782		21,045				(11,663)			16,263			0001
Purchased Call/SPX/SPXF00CSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/22/2024	03/26/2024	Exercise		2,365,000	4339.64	6,953		25,554				(10,604)			18,601			0001
Purchased Call/SPX/SPXG00GBR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2024	10/23/2024	Exercise		1,603,000	4633.9	3,499		45,448	45,248			27,930		(200)				0001
Purchased Call/SPX/SPXG00GSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/22/2024	10/24/2024	Exercise		2,845,000	4646.58	5,861		80,765	80,414			50,639		(350)				0001
Purchased Call/SPX/SPXH13USH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2024	Exercise		2,860,000	4099.57	19,448		35,086				(15,716)			15,638			0001
Purchased Call/SPX/SPXH13VSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/16/2024	Exercise		2,469,000	4281.22	10,917		7,274				3,670			(3,643)			0001
Purchased Call/AIG/AIG000CSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/11/2024	06/10/2025	06/13/2024	Exercise		4,663,234	1908.76	147,626	1,012	1,628	616			1,628						0001
Purchased Call/AIG/AIG000DSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/20/2025	06/26/2024	Exercise		2,257,239	1935.7	56,641	3,511	3,552	41			3,552						0001
Purchased Call/SPX/SPXI133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/21/2024	Expire		1,650,000	4580.82	2,376						2,375			(2,376)			0001
Purchased Call/SPX/SPXI135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	02/29/2024	Exercise		2,761,000	4227.15	14,131		30,116				(11,448)			15,984			0001
Purchased Call/SPX/SPXI136SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/05/2024	Exercise		2,588,160	4399	6,779		10,977				(231)			4,198			0001
Purchased Call/SPX/SPXI139ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/26/2024	Exercise		2,016,000	4425.15	2,821		13,283				(4,285)			10,462			0001
Purchased Call/SPX/SPXI13ASI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/27/2024	Exercise		2,291,000	4487.22	3,252		7,085				1,248			3,833			0001
Purchased Call/SPX/SPXI13CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/03/2024	Expire		3,071,000	4643.52	3,438						3,403			(3,438)			0001
Purchased Call/SPX/SPXI13CSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/02/2024	04/04/2024	Expire		2,526,000	4625.03	3,182						3,115			(3,182)			0001
Purchased Call/SPX/SPXI13HB2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/23/2024	Expire		4,449,000	4736.15	2,670						2,624			(2,670)			0001
Purchased Call/SPX/SPXI13QSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise		1,404,000	4628.54	1,433		6,510				(467)			5,077			0001
Purchased Call/SPX/SPXI13SST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	06/04/2024	Expire		3,105,000	4890.47	1,242						1,188			(1,242)			0001
Purchased Call/SPX/SPXI13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/11/2024	Exercise		1,875,000	4637.44	3,563		11,821				(88)			8,259			0001
Purchased Call/SPX/SPXI13USJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2024	06/14/2024	Expire		2,536,000	4959.4	913						877			(913)			0001
Purchased Call/SPX/SPXJ130S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/03/2024	Expire		2,409,000	5064.53	771						741			(771)			0001
Purchased Call/SPX/SPXJ130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/09/2024	Expire		1,712,000	5109.4	479						461			(479)			0001
Purchased Call/SPX/SPXJ1325P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	07/16/2024	Expire		3,191,000	4968.57	2,233						2,069			(2,233)			0001
Purchased Call/SPX/SPXJ1356O	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	07/31/2024	Expire		2,237,000	5061.07	1,967						1,898			(1,967)			0001
Purchased Call/SPX/SPXJ1356P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2024	Expire		2,044,000	5024.42	2,331						2,234			(2,331)			0001
Purchased Call/SPX/SPXJ1365G	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2024	Exercise		1,973,000	4894.13	5,293		645				4,772			(4,648)			0001
Purchased Call/SPX/SPXJ137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/06/2024	Expire		3,577,000	4964.73	4,719						4,242			(4,719)			0001
Purchased Call/SPX/SPXJ139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/13/2024	Exercise		1,834,000	4914.48	2,312		2,533				1,680			221			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXG00E9B	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/08/2024	10/10/2024	Exercise		1,568,000	100	2,261		3,666	3,617			(1,321)		(49)				0001
Purchased Call/SPX/SPXG00E8Z	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2023	10/11/2024	10/16/2024	Exercise		1,666,000	100	2,831		8,824	8,739			3,101		(85)				0001
Purchased Call/SPX/SPXG00F6L	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/11/2024	10/16/2024	Exercise		1,552,000	100	2,697		7,648	7,566			2,719		(82)				0001
Purchased Call/SPX/SPXG00G5U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/21/2024	10/23/2024	Exercise		1,650,000	100	2,838		8,140	7,978			2,927		(162)				0001
Purchased Call/SPX/SPXG001$3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/29/2024	10/31/2024	Exercise		1,344,000	100	2,044		10,562	10,400			6,901		(161)				0001
Purchased Call/SPX/SPXG00RSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/07/2023	12/06/2024	12/10/2024	Expire		1,890,000	100	3,478			(638)			(3,563)		(638)				0001
Purchased Call/SPX/SPXG00TSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/18/2023	12/18/2024	12/20/2024	Exercise		2,158,000	100	4,104		10,446	9,560			7,794		(886)				0001
Purchased Call/AIG/AIG000E6H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/24/2024	07/23/2025	07/26/2024	Exercise		1,871,754	1965.55	43,843	842	1,329	488			1,329						0001
Purchased Call/AIG/AIG000FS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/29/2024	07/25/2025	07/31/2024	Exercise		1,312,406	1953.13	32,450	2,457	3,434	977			3,434						0001
Purchased Call/AIG/AIG000FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/08/2025	08/13/2024	Exercise		1,871,758	1945.01	53,335	799	1,116	317			1,116						0001
Purchased Call/SPX/SPXJ13CS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/21/2023	08/21/2024	08/23/2024	Exercise		2,311,000	4815.55	4,112		17,455				620			13,343			0001
Purchased Call/SPX/SPXJ13D$A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/25/2023	08/26/2024	08/28/2024	Exercise		1,727,000	4848.48	2,519		11,000				612			8,481			0001
Purchased Call/SPX/SPXJ13ESH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/29/2023	08/29/2024	09/03/2024	Exercise		2,465,000	4718.01	10,846		30,028				2,458			19,182			0001
Purchased Call/SPX/SPXJ13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/31/2023	08/30/2024	09/04/2024	Exercise		2,338,000	4953.92	2,808		4,439				1,863			1,631			0001
Purchased Call/SPX/SPXJ131$4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/11/2023	09/11/2024	09/13/2024	Exercise		2,025,000	4898.06	2,997		13,858				444			10,861			0001
Purchased Call/SPX/SPXJ131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/13/2023	09/13/2024	09/17/2024	Exercise		3,155,000	4869.51	4,859		27,884				(585)			23,025			0001
Purchased Call/SPX/SPXJ131$Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/15/2023	09/17/2024	09/19/2024	Exercise		3,394,000	4888.68	4,210		30,260				(1,691)			26,050			0001
Purchased Call/SPX/SPXJ13JSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/18/2023	09/18/2024	09/20/2024	Exercise		2,244,000	4809.81	4,445		27,775				(2,577)			23,330			0001
Purchased Call/SPX/SPXJ13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/22/2023	09/24/2024	09/26/2024	Exercise		2,392,000	4758.55	3,442		39,367				(7,706)			35,926			0001
Purchased Call/SPX/SPXJ13MS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/29/2023	09/30/2024	10/02/2024	Exercise		2,099,000	4701.85	3,696		40,296				(9,784)			36,600			0001
Purchased Call/SPX/SPXJ13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/13/2023	10/15/2024	10/17/2024	Exercise		2,111,000	4745.41	4,220		45,708	45,536			31,389		(172)				0001
Purchased Call/SPX/SPXJ13QSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/18/2023	10/18/2024	10/22/2024	Exercise		3,609,000	4746.06	6,065		78,384	78,086			53,170		(298)				0001
Purchased Call/SPX/SPXJ13SSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/26/2023	10/25/2024	10/29/2024	Exercise		2,190,000	4546.82	4,818		74,534	74,204			41,631		(330)				0001
Purchased Call/SPX/SPXK130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/24/2023	11/22/2024	11/26/2024	Exercise		2,697,000	5083.66	1,725		32,907	32,656			28,660		(251)				0001
Purchased Call/SPX/SPXK131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/01/2023	11/29/2024	12/03/2024	Exercise		1,824,000	5180.45	876		14,746	14,602			13,077		(144)				0001
Purchased Call/SPX/SPXK136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise		2,479,000	5093.26	5,704		37,088	35,822			32,869		(1,266)				0001
Purchased Call/SPX/SPXK139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise		2,459,000	5386.05	1,230		8,841	8,545			8,113		(297)				0001
Purchased Call/AIG/AIG000FSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/22/2025	08/27/2024	Exercise		3,827,532	1972.83	107,422	1,146	1,292	146			1,292						0001
Purchased Call/AIG/AIG000FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/23/2024	08/25/2025	08/27/2024	Exercise		1,441,546	1972.83	37,797	2,076	2,078	3			2,078						0001
Purchased Call/AIG/AIG000GSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2024	09/05/2025	09/09/2024	Exercise		4,920,979	1964.44	139,504	1,488	1,831	343			1,831						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000GSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/13/2024	09/15/2025	09/17/2024	Exercise		1,746,037	1986.4	37,144	6,920	7,007	87			7,007						0001
Purchased Call/SPX/SPX138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise		5,017,000	100	11,033		42,432	39,810			40,075		(2,623)				0001
Purchased Call/SPE/SPE0131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJWSFPU8MPR08K5P83	05/16/2023	05/13/2024	05/15/2024	Exercise		2,802,000	100	6,160		9,240				(2,111)			3,080			0001
Purchased Call/JMR/JMR0096SZ	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	03/15/2024	03/19/2024	Exercise		10,397	193.23	92		167				(29)			75			0001
Purchased Call/JMR/JMR0097SO	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	04/03/2024	04/05/2024	Exercise		1,052,255	193.66	9,289		18,216				(2,546)			8,927			0001
Purchased Call/JMR/JMR0097S3	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	05/29/2024	05/31/2024	Exercise		1,083,438	197.1	8,122		12,301				(126)			4,179			0001
Purchased Call/JMR/JMR0097S9	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	07/26/2024	07/30/2024	Exercise		1,037,260	198.28	7,478		10,338				559			2,860			0001
Purchased Call/JMR/JMR0097SC	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	08/22/2024	08/26/2024	Exercise		1,028,520	198.39	7,408		8,496				609			1,087			0001
Purchased Call/JMR/JMR0097SF	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	09/18/2024	09/20/2024	Exercise		1,266,387	199.95	8,578		10,189				78			1,612			0001
Purchased Call/JMR/JMR0097SI	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	10/09/2024	10/11/2024	Exercise		1,056,779	200.23	7,078		6,061	6,031			(955)		(30)				0001
Purchased Call/JMR/JMR0097SR	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	12/06/2024	12/10/2024	Exercise		1,005,183	202.14	6,263		4,444	4,252			(1,345)		(192)				0001
Purchased Call/CDA/CDA0400SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/03/2024	04/05/2024	Exercise		270,499	204.06	2,037		5,973				(2,221)			3,936			0001
Purchased Call/CDA/CDA0400SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	05/07/2024	05/09/2024	Exercise		269,878	205.7	1,866		4,818				(1,875)			2,952			0001
Purchased Call/CDA/CDA0402SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	06/10/2024	06/12/2024	Exercise		267,369	208.67	1,618		4,473				(1,295)			2,855			0001
Purchased Call/CDA/CDA0402SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	06/21/2024	06/25/2024	Exercise		494,762	208.89	2,958		9,433				(2,303)			6,476			0001
Purchased Call/CDA/CDA0403SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	07/12/2024	07/16/2024	Exercise		466,578	208.46	2,930		10,729				(2,182)			7,799			0001
Purchased Call/CDA/CDA0405S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	08/06/2024	08/08/2024	Exercise		652,623	209.95	3,741		11,139				(2,557)			7,399			0001
Purchased Call/CDA/CDA0406ST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	08/29/2024	09/03/2024	Exercise		322,409	208.96	1,986		6,901				(1,379)			4,914			0001
Purchased Call/SPX/SPX150XSR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4H0FF07349	01/13/2023	01/16/2024	01/18/2024	Expire		3,074,000	100	4,244		4,244				4,244			(4,244)			0001
Purchased Call/SPX/SPX150YSA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4H0FF07349	01/20/2023	01/19/2024	01/23/2024	Expire		1,140,000	100	1,596		1,596				1,596			(1,596)			0001
Purchased Call/SPX/SPX150YSC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4H0FF07349	01/20/2023	01/22/2024	01/24/2024	Expire		4,451,000	100	5,607		5,607				5,607			(5,607)			0001
Purchased Call/CDA/CDA0407S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	09/06/2024	09/10/2024	Exercise		442,466	209.49	2,944		8,368				(1,477)			5,424			0001
Purchased Call/CDA/CDA0407SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	08/30/2024	09/04/2024	Exercise		287,053	209.66	1,696		6,075				(1,125)			4,379			0001
Purchased Call/CDA/CDA0407SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	09/20/2024	09/24/2024	Exercise		314,686	209.87	1,835		6,925				(1,199)			5,091			0001
Purchased Call/CDA/CDA0408SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/02/2024	10/04/2024	Exercise		357,943	210.72	2,010		7,499	7,498			4,279		(2)				0001
Purchased Call/CDA/CDA0409SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/17/2024	10/21/2024	Exercise		301,898	212.37	1,571		5,347	5,335			3,026		(12)				0001
Purchased Call/CDA/CDA040AS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/17/2024	10/21/2024	Exercise		597,255	212.4	3,254		10,562	10,536			5,985		(26)				0001
Purchased Call/CDA/CDA040ASH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/24/2024	10/28/2024	Exercise		311,632	212.58	1,604		4,982	4,964			2,629		(18)				0001
Purchased Call/CDA/CDA040BSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/01/2024	11/05/2024	Exercise		333,761	213.38	1,662		4,160	4,135			1,839		(25)				0001
Purchased Call/CDA/CDA040CS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/15/2024	11/19/2024	Exercise		514,189	212.89	2,608		7,832	7,777			4,083		(55)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CDA/CDA040CST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/27/2024	12/02/2024	Exercise		701,679	214.95	3,182		10,690	10,606			6,517		(84)				0001
Purchased Call/CDA/CDA040DST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/10/2024	12/12/2024	Exercise		611,874	216.43	2,542		8,505	8,423			5,361		(82)				0001
Purchased Call/CDA/CDA040FSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/20/2024	12/24/2024	Exercise		326,986	216.38	1,421		3,212	3,160			1,534		(52)				0001
Purchased Call/DCR/DCR4164SV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/30/2022	01/02/2024	01/04/2024	Exercise		105,339	3760.25	2,528		3,173				(284)			645			0001
Purchased Call/DCR/DCR4165SF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/11/2023	01/11/2024	01/16/2024	Expire		115,367	4010.28	531						527			(531)			0001
Purchased Call/DCR/DCR4167S4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/10/2023	02/09/2024	02/13/2024	Expire		153,288	4050.01	736						734			(736)			0001
Purchased Call/DCR/DCR4167SD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2023	02/15/2024	02/20/2024	Expire		126,159	4051.63	631						627			(631)			0001
Purchased Call/DCR/DCR4167SR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/22/2023	02/22/2024	02/26/2024	Expire		103,848	4009.63	540						515			(540)			0001
Purchased Call/DCR/DCR4168SV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/08/2023	03/05/2024	03/07/2024	Exercise		181,086	3853.36	3,634		4,365				1,008			731			0001
Purchased Call/DCR/DCR4169S3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/10/2023	03/11/2024	03/13/2024	Exercise		121,931	3807.04	2,609		5,926				(474)			3,316			0001
Purchased Call/DCR/DCR416BSC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2023	04/16/2024	04/18/2024	Exercise		109,923	3891.38	2,023		3,205				495			1,182			0001
Purchased Call/AIG/AIG000HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/01/2024	09/30/2025	10/03/2024	Exercise		3,052,237	2004.49	90,580	705	316	(389)			316						0001
Purchased Call/AIG/AIG000HSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/02/2025	10/04/2024	Exercise		7,523,104	2004.4	221,778	920	799	(121)			799						0001
Purchased Call/AIG/AIG0001SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/11/2024	10/13/2025	10/16/2024	Exercise		2,583,062	1997.94	64,165	6,922	6,600	(322)			6,600						0001
Purchased Call/AIG/AIG0001SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2024	10/17/2025	10/21/2024	Exercise		2,990,600	1995.74	84,830	3,887	2,558	(1,329)			2,558						0001
Purchased Call/AIG/AIG000JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	10/31/2025	11/05/2024	Exercise		5,430,678	1963.62	159,981	5,427	6,619	1,193			6,619						0001
Purchased Call/SPX/SPX1502SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/08/2023	02/08/2024	02/12/2024	Expire		1,441,000	100	2,506						2,506			(2,506)			0001
Purchased Call/SPX/SPX2500SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/21/2023	02/21/2024	02/23/2024	Expire		2,050,000	100	3,690						3,690			(3,690)			0001
Purchased Call/SPX/SPX2501SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/06/2023	03/05/2024	03/07/2024	Exercise		1,731,000	100	2,699		11,087				(3,220)			8,388			0001
Purchased Call/SPX/SPX2501SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/10/2023	03/08/2024	03/12/2024	Exercise		1,921,000	100	2,035		10,470				(3,179)			8,435			0001
Purchased Call/SPX/SPX2502SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/03/2023	04/03/2024	04/05/2024	Expire		2,748,000	100	3,520						3,520			(3,520)			0001
Purchased Call/SPX/SPX2503SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/12/2023	04/12/2024	04/16/2024	Exercise		2,828,000	100	4,415		10,481				(3,544)			6,066			0001
Purchased Call/SPX/SPX2503SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/14/2023	04/16/2024	04/18/2024	Expire		2,804,000	100	4,488						2,427			(4,488)			0001
Purchased Call/SPX/SPX2503SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/20/2023	04/19/2024	04/23/2024	Expire		1,879,000	100	3,384						3,384			(3,384)			0001
Purchased Call/SPX/SPX2504SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/26/2023	04/26/2024	04/30/2024	Expire		1,860,000	100	2,790						2,790			(2,790)			0001
Purchased Call/SPX/SPX2505SO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/10/2023	05/10/2024	05/14/2024	Exercise		1,299,000	100	1,950		10,451				(1,554)			8,501			0001
Purchased Call/SPX/SPX2505SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/26/2023	05/28/2024	05/30/2024	Expire		2,434,000	100	5,260						5,260			(5,260)			0001
Purchased Call/SPX/SPX2507SC	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/04/2023	08/06/2024	08/08/2024	Expire		1,829,000	100	3,440						2,554			(3,440)			0001
Purchased Call/SPX/SPX2507SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/14/2023	08/14/2024	08/16/2024	Expire		2,034,000	100	3,093						2,636			(3,093)			0001
Purchased Call/SPX/SPX2507SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/21/2023	08/21/2024	08/23/2024	Expire		2,430,000	100	3,402						3,118			(3,402)			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXA05LSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNEBIBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2024	Expire		2,106,000	100	2,989						2,989			(2,989)			0001
Purchased Call/SPX/SPXA05PS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNEBIBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2024	Exercise		3,245,000	100	4,608		26,088				(5,368)			21,480			0001
Purchased Call/SPX/SPXA05XSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNEBIBXP4R0TD8PU41	06/15/2023	06/14/2024	06/18/2024	Exercise		3,103,000	100	6,769		5,885				4,800			(884)			0001
Purchased Call/SPX/SPXA05ZSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNEBIBXP4R0TD8PU41	07/05/2023	07/05/2024	07/09/2024	Exercise		2,846,000	100	6,544		1,957				5,175			(4,586)			0001
Purchased Call/SPX/SPXB05BSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNEBIBXP4R0TD8PU41	11/02/2023	11/01/2024	11/05/2024	Exercise		3,399,000	100	5,440		3,524	3,047			(1,844)		(477)				0001
Purchased Call/SPX/SPXB05ASO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNEBIBXP4R0TD8PU41	11/20/2023	11/20/2024	11/22/2024	Exercise		2,587,000	100	4,912		11,142	10,457			7,814		(684)				0001
Purchased Call/DCR/DCR416BSU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2023	04/24/2024	04/26/2024	Expire		175,851	4064.79	827						621			(827)			0001
Purchased Call/DCR/DCR416CS6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/28/2023	04/26/2024	04/30/2024	Expire		169,875	4063.88	764						543			(764)			0001
Purchased Call/DCR/DCR416ES8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/16/2023	06/18/2024	06/21/2024	Expire		151,384	4117.44	772						504			(772)			0001
Purchased Call/DCR/DCR416FSL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/21/2023	06/27/2024	07/01/2024	Expire		121,893	4014.28	2,133						1,238			(2,133)			0001
Purchased Call/DCR/DCR416GSF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/09/2023	04/16/2024	04/18/2024	Exercise		92,299	3849.15	3,963		3,752				1,994			(211)			0001
Purchased Call/DCR/DCR416GSH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/14/2023	08/14/2024	08/16/2024	Exercise		96,563	4060.97	1,632		1,060				979			(572)			0001
Purchased Call/DCR/DCR416HSB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2023	08/21/2024	08/23/2024	Exercise		92,131	4076.82	1,198		1,402				626			204			0001
Purchased Call/DCR/DCR416HSG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/25/2023	08/27/2024	08/29/2024	Exercise		108,190	4076.42	1,655		2,115				952			459			0001
Purchased Call/DCR/DCR416ISF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/14/2023	09/13/2024	09/17/2024	Exercise		124,732	4097.04	1,983		1,624				1,216			(360)			0001
Purchased Call/DCR/DCR416LS3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2023	11/01/2024	11/05/2024	Exercise		200,267	4146.21	1,081		857	762			(270)			(95)			0001
Purchased Call/DCR/DCR416LS4	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/03/2023	11/01/2024	11/05/2024	Exercise		184,735	4161.57	905		32	(47)			(869)			(80)			0001
Purchased Call/DCR/DCR416LSJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/10/2023	11/08/2024	11/13/2024	Exercise		186,864	4138.88	934		5,748	5,648			4,557			(100)			0001
Purchased Call/DCR/DCR416LSS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2023	11/15/2024	11/19/2024	Exercise		123,641	4167.63	606		1,971	1,894			1,352			(76)			0001
Purchased Call/DCR/DCR416MS3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/20/2023	11/20/2024	11/22/2024	Exercise		231,596	4170.69	1,112		3,472	3,317			2,324			(155)			0001
Purchased Call/DCR/DCR416MSA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/22/2023	11/22/2024	11/26/2024	Exercise		247,070	4169.22	1,211		6,000	5,825			4,722			(175)			0001
Purchased Call/DCR/DCR416MSL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/27/2023	11/27/2024	12/02/2024	Exercise		173,188	4169.95	866		4,110	3,973			3,206			(137)			0001
Purchased Call/DCR/DCR416MSS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2023	12/03/2024	12/05/2024	Exercise		102,966	4199.73	484		1,601	1,517			1,195			(84)			0001
Purchased Call/DCR/DCR416NSF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/12/2023	12/12/2024	12/16/2024	Exercise		150,046	4207	720		260	116			(321)			(144)			0001
Purchased Call/DCR/DCR416NSJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/14/2023	12/13/2024	12/17/2024	Expire		124,804	4261.24	549			(111)			(258)			(111)			0001
Purchased Call/DCR/DCR416NSL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/15/2023	12/13/2024	12/17/2024	Expire		141,885	4254.73	596			(121)			(328)			(121)			0001
Purchased Call/DCR/DCR416NSU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/20/2023	12/20/2024	12/24/2024	Expire		220,399	4249.2	948			(210)			(566)			(210)			0001
Purchased Call/DCR/DCR416NSX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/22/2023	12/20/2024	12/24/2024	Expire		183,555	4261.04	789			(175)			(404)			(175)			0001
Purchased Call/DCR/DCR416OSA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/28/2023	12/27/2024	12/31/2024	Expire		229,144	4274.86	962			(232)			(722)			(232)			0001
Purchased Call/DCR/DCR416OSC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	12/27/2024	12/31/2024	Expire		123,247	4272.76	518			(125)			(286)			(125)			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIG/AIG000KS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2024	11/13/2025	11/15/2024	Exercise		4,870,593	1967.35	134,876	4,268	4,342	74			4,342						0001
Purchased Call/AIG/AIG000KSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2024	11/28/2025	12/02/2024	Exercise		3,726,708	1983.22	91,325	12,036	14,193	2,156			14,193						0001
Purchased Call/DCR/DCR416TSE	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/27/2024	10/23/2024	03/29/2024	Exercise		153,703	4123.57		2,387	1,218	956			(908)		(261)				0001
Purchased Call/SPX/SPXF004SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/26/2024	01/30/2024	Expire		1,666,000	100	2,764						2,764						0001
Purchased Call/SPX/SPXF004SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/27/2023	01/29/2024	01/31/2024	Expire		2,198,000	100	3,300						3,300						0001
Purchased Call/SPX/SPXF008SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/24/2023	02/23/2024	02/27/2024	Expire		1,696,000	100	2,780						2,780						0001
Purchased Call/SPX/SPXF00ASZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/09/2023	03/07/2024	03/11/2024	Exercise		2,202,000	100	2,657		9,681				(1,827)						0001
Purchased Call/SPX/SPXF00GS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/13/2023	04/12/2024	04/16/2024	Expire		2,091,000	100	3,344						2,644						0001
Purchased Call/SPX/SPXF00HST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/27/2023	04/26/2024	04/30/2024	Expire		2,160,000	100	3,672						3,672						0001
Purchased Call/SPX/SPXF00JS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/03/2024	05/07/2024	Expire		2,079,000	100	3,203						2,039						0001
Purchased Call/SPX/SPXF00VSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/16/2024	07/18/2024	Exercise		1,862,000	100	3,497		2,230				2,693						0001
Purchased Call/SPX/SPXF00ZS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/02/2024	08/06/2024	Expire		1,657,000	100	2,780						2,641						0001
Purchased Call/SPX/SPXG000SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/10/2023	08/09/2024	08/13/2024	Expire		1,469,000	100	2,528						1,215						0001
Purchased Call/SPX/SPXG001SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/09/2024	08/13/2024	Expire		1,656,000	100	2,780						734						0001
Purchased Call/SPX/SPXG003SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	08/27/2024	Expire		2,069,000	100	3,395						3,291						0001
Purchased Call/SPX/SPXG006SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/09/2024	09/11/2024	Expire		1,684,000	100	2,831						1,746						0001
Purchased Call/SPX/SPXG008SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/13/2024	09/17/2024	Exercise		3,131,000	100	5,509		23				3,438						0001
Purchased Call/SPX/SPXG008SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/16/2024	09/18/2024	Exercise		1,704,000	100	3,001		1,365				890						0001
Purchased Call/SPX/SPXG008SI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/15/2023	09/17/2024	09/19/2024	Exercise		2,565,000	100	4,001		3,224				1,412						0001
Purchased Call/SPX/SPXG00AS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/21/2023	09/20/2024	09/24/2024	Expire		2,275,000	100	3,731						2,034						0001
Purchased Call/SPX/SPXG00ASR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/20/2024	09/24/2024	Expire		2,457,000	100	3,584						1,967						0001
Purchased Call/AIG/AIG0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2025	12/11/2024	Exercise		25,265	1844.16	47,724	2,137	1,343				2,137						0001
Purchased Call/AIG/AIG0001S0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/11/2023	09/08/2025	08/06/2024	Exercise		102,597	1829.81	98,003	9,105	5,735				9,105						0001
Purchased Call/AIG/AIG0002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/26/2025	10/16/2024	Exercise		66,026	1780.15	22,251	7,864	5,644				7,864						0001
Purchased Call/SPX/SPX150XSX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/13/2023	01/16/2024	01/18/2024	Exercise		859,000	100	1,496	2,322					(819)					826	0001
Purchased Call/SPX/SPX150ZS0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/31/2023	01/31/2024	02/02/2024	Exercise		897,000	100	1,468	2,148					(669)					680	0001
Purchased Call/SPX/SPX2502SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/23/2023	03/22/2024	03/26/2024	Exercise		1,380,000	100	2,263	3,450					(1,070)					1,187	0001
Purchased Call/SPX/SPXG00CSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/27/2024	10/01/2024	Expire		1,444,000	100	2,457						2,019						0001
Purchased Call/SPX/SPXG00CSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	09/30/2024	10/02/2024	Expire		1,408,000	100	2,397						1,411						0001
Purchased Call/SPX/SPXG00CSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2023	10/02/2024	10/04/2024	Exercise		1,975,000	100	2,884		1,307	1,292			(5,082)		(16)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG00E6A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/07/2024	10/09/2024	Expire		1,601,000	100	2,528			(48)			(5,684)		(48)				0001
Purchased Call/SPX/SPXG00FS4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/12/2023	10/11/2024	10/16/2024	Exercise		1,151,000	100	1,817		397	342			(3,146)		(55)				0001
Purchased Call/SPX/SPXG00GS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/17/2024	10/21/2024	Exercise		2,171,000	100	4,166		18,494	18,300			11,199		(194)				0001
Purchased Call/SPX/SPXG00GST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/18/2024	10/22/2024	Exercise		1,551,000	100	2,232		5,131	5,020			709		(110)				0001
Purchased Call/SPX/SPXG00H5K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/24/2024	10/28/2024	Exercise		1,300,000	100	2,288		9,136	8,986			5,136		(150)				0001
Purchased Call/SPX/SPXG001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2023	11/01/2024	11/05/2024	Exercise		1,371,000	100	2,411		5,026	4,815			951		(211)				0001
Purchased Call/SPX/SPXG00LSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/08/2024	11/13/2024	Exercise		1,607,000	100	2,600		4,677	4,398			904		(279)				0001
Purchased Call/SPX/SPXG00MSS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise		2,118,000	100	3,901		12,954	12,463			8,213		(492)				0001
Purchased Call/SPX/SPXG00PSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	12/03/2024	Exercise		2,346,000	100	5,112		11,248	10,407			6,359		(840)				0001
Purchased Call/SPX/SPXG00QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/29/2024	12/03/2024	Exercise		2,122,000	100	3,986		5,869	5,212			1,809		(657)				0001
Purchased Call/SPX/SPXG00QSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/05/2023	12/05/2024	12/09/2024	Expire		2,601,000	100	5,720			(1,031)			(5,951)		(1,031)				0001
Purchased Call/SPX/SPXG00US1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/27/2023	12/27/2024	12/31/2024	Exercise		2,746,000	100	6,259		14,117	12,612			10,614		(1,505)				0001
Purchased Call/SPX/SPXG00VS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/28/2023	12/27/2024	12/31/2024	Exercise		2,079,000	100	4,618		11,945	10,831			9,494		(1,113)				0001
Purchased Call/AIG/AIG00025R	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/09/2023	10/06/2025	10/11/2024	Exercise		34,541	1767.71	60,578		4,218	3,045			4,218						0001
Purchased Call/AIG/AIG00035A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/17/2025	08/23/2024	Exercise		63,510	1770.08	38,531		7,291	5,281			7,291						0001
Purchased Call/AIG/AIG00035G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/24/2023	10/23/2025	08/29/2024	Exercise		59,729	1752.62	142,819		7,004	4,899			7,004						0001
Purchased Call/AIG/AIG00035U	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/02/2023	10/31/2025	12/20/2024	Exercise		194,341	1761.45	75,431		2,329	1,425			2,329						0001
Purchased Call/AIG/AIG00049S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/07/2025	06/14/2024	Exercise		191,086	1770.46	75,789		18,324	11,464			18,324						0001
Purchased Call/SPX/SPXC17DSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2024	Exercise		3,092,000	4138.12	123,989		208,710	165,109			208,710		(43,601)				0001
Purchased Call/SPX/SPXC17DST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/10/2024	05/14/2024	Exercise		3,561,000	4124.08	136,386		227,904	178,653			227,904		(49,251)				0001
Purchased Call/SPX/SPXC17DSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/13/2024	05/15/2024	Exercise		2,196,000	4124.08	76,201		126,270	98,351			126,270		(27,919)				0001
Purchased Call/SPX/SPXC17ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2024	05/28/2024	Exercise		3,164,000	4145.58	157,884		268,940	206,914			268,940		(62,026)				0001
Purchased Call/SPX/SPXC17ESM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2023	05/22/2024	05/24/2024	Exercise		1,869,896	4193	60,602		104,363	80,590			104,363		(23,772)				0001
Purchased Call/SPX/SPXC17FS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/11/2024	Exercise		2,010,000	4293.93	89,646		150,750	111,514			150,750		(39,236)				0001
Purchased Call/SPX/SPXC17FS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/07/2024	06/11/2024	Exercise		2,158,000	4293.93	101,210		172,640	128,343			172,640		(44,297)				0001
Purchased Call/SPX/SPXC17FSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2023	06/07/2024	06/11/2024	Exercise		2,868,000	4298.86	137,951		236,610	176,065			236,610		(60,545)				0001
Purchased Call/SPX/SPXC17FSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2023	06/18/2024	06/21/2024	Exercise		2,614,000	4409.59	93,058		150,305	106,980			150,305		(43,325)				0001
Purchased Call/SPX/SPXC17GS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2024	07/12/2024	Exercise		4,048,000	4409.53	204,829		350,152	242,673			350,152		(107,479)				0001
Purchased Call/SPX/SPXC17HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2023	08/16/2024	08/20/2024	Exercise		3,730,000	4404.33	158,898		264,830	165,300			264,830		(99,530)				0001
Purchased Call/SPX/SPXC17HSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	08/20/2024	Exercise		2,263,846	4370	129,163		224,293	142,262			224,293		(82,031)				0001

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Purchased Call/SPX/SPXC17HSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2023	08/16/2024	08/20/2024	Exercise		2,468,886	4370	123,424		207,920	129,533			207,920		(78,386)				0001
Purchased Call/SPX/SPXC171S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	08/26/2024	Exercise		3,858,894	4390	190,374		312,046	189,325			312,046		(122,720)				0001
Purchased Call/SPX/SPXC171S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2023	08/22/2024	08/26/2024	Exercise		3,283,658	4390	209,956		365,770	230,426			365,770		(135,344)				0001
Purchased Call/SPX/SPXC171S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/23/2024	08/27/2024	Exercise		3,915,000	4405.71	193,401		332,775	206,527			332,775		(126,248)				0001
Purchased Call/SPX/SPXC171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/30/2024	09/04/2024	Exercise		1,869,000	4514.87	85,974		145,782	88,623			145,782		(57,159)				0001
Purchased Call/SPX/SPXC171SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2023	08/23/2024	08/27/2024	Exercise		1,559,621	4406	94,061		151,865	89,948			151,865		(61,917)				0001
Purchased Call/SPX/SPXC171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	08/30/2024	09/04/2024	Exercise		1,469,861	4509	59,713		98,778	58,525			98,778		(40,253)				0001
Purchased Call/SPX/SPXC171SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise		3,491,164	4453	214,808		396,701	248,125			396,701		(148,576)				0001
Purchased Call/SPX/SPXC17JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/12/2024	09/16/2024	Exercise		3,636,000	4461.9	145,804		241,794	139,651			241,794		(102,143)				0001
Purchased Call/SPX/SPXC17JSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2023	09/13/2024	09/17/2024	Exercise		4,700,000	4505.1	238,760		415,950	246,635			415,950		(169,315)				0001
Purchased Call/SPX/SPXC17JSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/21/2023	09/20/2024	09/24/2024	Exercise		3,187,000	4330	155,844		270,895	157,357			270,895		(113,538)				0001
Purchased Call/SPX/SPXC17JSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/04/2023	10/03/2024	10/07/2024	Exercise		2,190,855	4229	111,551		194,767	109,951			194,767		(84,816)				0001
Purchased Call/SPX/SPXC17KSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/16/2024	Exercise		2,225,220	4355	91,699		158,411	86,071			158,411		(72,340)				0001
Purchased Call/SPX/SPXF007SQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	02/23/2024	Exercise		1,705,000	100	2,933		4,604				(1,580)			1,671			0001
Purchased Call/SPX/SPXF008SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/24/2023	02/26/2024	02/28/2024	Exercise		1,153,000	100	1,848		2,772				(864)			924			0001
Purchased Call/SPX/SPXF00ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/28/2023	03/28/2024	04/01/2024	Exercise		1,211,000	100	2,565		3,872				(1,157)			1,307			0001
Purchased Call/SPX/SPXF00GSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/17/2023	04/17/2024	04/19/2024	Exercise		1,361,000	100	2,013		3,128				(931)			1,115			0001
Purchased Call/SPX/SPXF00GSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/21/2023	04/19/2024	04/23/2024	Exercise		1,067,000	100	1,704		2,450				(602)			746			0001
Purchased Call/SPX/SPXF00KSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/18/2023	05/17/2024	05/21/2024	Exercise		1,817,000	100	4,283		6,135				(1,377)			1,851			0001
Purchased Call/SPX/SPXF00IISM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	07/21/2023	07/19/2024	07/23/2024	Exercise		1,245,000	100	1,843		2,490				(146)			647			0001
Purchased Call/SPX/SPXG002SR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/18/2023	08/20/2024	08/22/2024	Exercise		1,154,000	100	1,617		2,310				(314)			693			0001
Purchased Call/SPX/SPXG004SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise		1,006,000	100	1,427		2,010				(173)			583			0001
Purchased Call/SPX/SPXG008SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/15/2023	09/13/2024	09/17/2024	Exercise		1,386,000	100	1,967		2,770				(262)			803			0001
Purchased Call/SPX/SPXG00BSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/25/2023	09/25/2024	09/27/2024	Exercise		1,604,000	100	2,151		3,210				(511)			1,059			0001
Purchased Call/SPX/SPXG00TS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/15/2023	12/13/2024	12/17/2024	Exercise		1,112,000	100	1,532		2,220	1,909			1,010		(311)				0001
Purchased Call/SPX/SPXG00TSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/18/2023	12/18/2024	12/20/2024	Exercise		1,012,000	100	1,434		2,020	1,710			964		(310)				0001
Purchased Call/SPX/SPXI13DSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/03/2023	04/03/2024	04/05/2024	Exercise		1,025,000	100	1,599		2,358				(651)			759			0001
Purchased Call/SPX/SPXI13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/10/2023	04/10/2024	04/12/2024	Exercise		2,197,000	100	3,907		5,707				(1,524)			1,800			0001
Purchased Call/SPX/SPXJ133SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/14/2023	07/16/2024	07/18/2024	Exercise		1,144,000	100	1,855		2,519				(206)			664			0001
Purchased Call/SPX/SPXJ13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/09/2024	08/13/2024	Exercise		1,206,000	100	1,759		2,410				(216)			651			0001

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Purchased Call/SPX/SPXJ13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/14/2024	Exercise		1,677,000	100	2,446		3,350				(297)			905			0001
Purchased Call/SPX/SPXJ13KSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/24/2024	09/26/2024	Exercise		934,000	100	1,309		1,870				(255)			561			0001
Purchased Call/SPX/SPXJ13TSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2024	Exercise		1,124,000	100	1,485		2,250	2,128			458		(122)				0001
Purchased Call/SPX/SPXK132SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/10/2024	Exercise		894,000	100	1,235		1,790	1,564			673		(226)				0001
Purchased Call/SPX/SPXJ13GS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Expire		2,294,000	100	3,902						3,617			(3,902)			0001
Purchased Call/SPX/SPXK132SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/10/2024	Exercise		1,695,000	100	3,221		576	(13)			(784)		(590)				0001
Purchased Call/SPX/SPXK137ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/26/2024	Exercise		2,125,000	100	4,463		16,800	15,779			15,592		(1,021)				0001
Purchased Call/SPE/SPE000484	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	02/13/2023	02/09/2024	02/13/2024	Exercise		2,457,000	100	5,647		8,347				(2,499)			2,701			0001
Purchased Call/SPE/SPE013 1SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	06/14/2024	06/18/2024	Exercise		2,417,000	100	6,134		8,453				(679)			2,318			0001
Purchased Call/JMR/JMR00966U	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	02/14/2024	02/16/2024	Exercise		124,130	192.57	1,131		1,692				(430)			561			0001
Purchased Call/JMR/JMR0097S2	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	05/13/2024	05/15/2024	Exercise		1,634,721	195.62	13,095		22,629				(1,579)			9,533			0001
Purchased Call/JMR/JMR0097S8	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	07/19/2024	07/23/2024	Exercise		1,459,605	197.49	10,918		17,919				280			7,001			0001
Purchased Call/JMR/JMR0097SH	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	10/02/2024	10/04/2024	Exercise		1,133,373	200	7,678		9,283	9,276			1,626		(7)				0001
Purchased Call/JMR/JMR0097SJ	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	10/11/2024	10/16/2024	Exercise		1,037,510	200.76	6,784		5,827	5,792			(757)		(35)				0001
Purchased Call/JMR/JMR0097SK	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	10/24/2024	10/28/2024	Exercise		1,215,104	201.31	7,821		5,554	5,466			(1,833)		(88)				0001
Purchased Call/AIG/AIG0005SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/05/2025	12/20/2024	Exercise		25,054	1820.76	93,581		1,718	810			1,718						0001
Purchased Call/JMR/JMR0095SB	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	01/12/2024	01/17/2024	Expire		1,280,767	99.54	1,306						(617)			(1,306)			0001
Purchased Call/JMR/JMR00969B	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	03/08/2024	03/12/2024	Exercise		1,174,332	100.12	1,496		4,697				(2,795)			3,202			0001
Purchased Call/CDA/CDA040FST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/08/2024	01/10/2024	Expire		327,530	99.88	259						(929)		(259)				0001
Purchased Call/CDA/CDA040HS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/16/2024	01/18/2024	Expire		356,453	100.09	253						(546)		(253)				0001
Purchased Call/CDA/CDA040JSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	03/04/2024	03/06/2024	Exercise		445,240	99.99	474		1,781				(1,215)			1,307			0001
Purchased Call/CDA/CDA040LSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/16/2024	04/18/2024	Exercise		287,144	100.02	352		1,149				(745)			797			0001
Purchased Call/CDA/CDA040 1SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	05/15/2024	05/17/2024	Exercise		649,044	205.45	4,575		12,833				(4,556)			8,258			0001
Purchased Call/CDA/CDA040 2S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	05/31/2024	06/04/2024	Exercise		265,317	208.06	1,668		4,238				(1,390)			2,570			0001
Purchased Call/CDA/CDA040 3S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	06/24/2024	06/26/2024	Exercise		612,935	208.99	3,640		11,405				(2,830)			7,765			0001
Purchased Call/CDA/CDA040 4SB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	07/23/2024	07/25/2024	Exercise		778,013	209.75	4,491		15,345				(3,154)			10,854			0001
Purchased Call/CDA/CDA040 4SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	07/26/2024	07/30/2024	Exercise		290,337	209.88	1,663		5,095				(1,165)			3,432			0001
Purchased Call/CDA/CDA040 5SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	08/12/2024	08/14/2024	Exercise		308,252	209.28	1,829		5,749				(1,325)			3,920			0001
Purchased Call/CDA/CDA040AST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/25/2024	10/29/2024	Exercise		316,046	212.72	1,627		4,925	4,906			2,559		(19)				0001
Purchased Call/CDA/CDA040BST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/08/2024	11/13/2024	Exercise		444,057	213.7	1,970		7,521	7,486			4,542		(35)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/CDA/CDA040BSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/14/2024	11/18/2024	Exercise		303,042	213.2	1,527		4,823	4,792			2,682		(32)				0001
Purchased Call/CDA/CDA040DS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/02/2024	12/04/2024	Exercise		693,382	216.03	3,158		10,264	10,173			6,556		(91)				0001
Purchased Call/CDA/CDA040DSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/06/2024	12/10/2024	Exercise		540,778	217.23	2,444		7,771	7,696			5,213		(74)				0001
Purchased Call/CDA/CDA040DSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/02/2024	12/04/2024	Exercise		270,435	215.32	1,411		4,181	4,140			2,634		(40)				0001
Purchased Call/CDA/CDA040ES7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/20/2024	12/24/2024	Exercise		266,879	218.01	1,238		2,222	2,176			1,068		(45)				0001
Purchased Call/CDA/CDA040FS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/27/2024	12/31/2024	Exercise		277,567	218.05	1,286		2,370	2,319			1,184		(51)				0001
Purchased Call/DCR/DCR4165SU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/17/2023	01/17/2024	01/19/2024	Expire		108,511	3848.25	1,834						1,149			(1,834)			0001
Purchased Call/DCR/DCR4166S8	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/24/2023	01/24/2024	01/26/2024	Expire		144,585	3908.29	1,807						1,647			(1,807)			0001
Purchased Call/DCR/DCR4168SR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/08/2023	03/06/2024	03/08/2024	Expire		157,387	4034.82	803						759			(803)			0001
Purchased Call/AIG/AIG0007S8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/19/2024	01/16/2026	01/23/2024	Exercise		2,366,676	1844.24	91,406	2,569	2,745	176			2,745						0001
Purchased Call/AIG/AIG0007SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/05/2024	02/02/2026	02/07/2024	Exercise		2,714,044	1874.78	86,666	5,323	6,999	1,676			6,999						0001
Purchased Call/DCR/DCR416CSG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/04/2023	05/03/2024	05/07/2024	Expire		115,566	4019.87	462						83			(462)			0001
Purchased Call/DCR/DCR416DSH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/30/2023	05/30/2024	06/03/2024	Expire		186,793	4046.5	934						275			(934)			0001
Purchased Call/DCR/DCR416E66	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/16/2023	06/14/2024	06/18/2024	Expire		140,412	4117.44	702						467			(702)			0001
Purchased Call/DCR/DCR416ESJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/23/2023	06/25/2024	06/27/2024	Exercise		135,603	3992.65	1,532		794				310			(739)			0001
Purchased Call/DCR/DCR416FSB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/14/2023	07/12/2024	07/16/2024	Expire		107,952	4154.5	561						400			(561)			0001
Purchased Call/DCR/DCR416GS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2023	08/08/2024	08/12/2024	Exercise		134,787	4052.39	2,723		1,536				1,774			(1,186)			0001
Purchased Call/DCR/DCR416GSK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2023	04/05/2024	04/09/2024	Exercise		91,248	3869.35	3,411		5,190				1,910			1,778			0001
Purchased Call/DCR/DCR4161SG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/14/2023	09/13/2024	09/17/2024	Expire		113,503	4236.6	670						515			(670)			0001
Purchased Call/DCR/DCR4161SL	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2023	09/18/2024	09/20/2024	Exercise		171,733	4070.38	2,662		4,033				1,257			1,371			0001
Purchased Call/DCR/DCR416JSA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/02/2023	10/02/2024	10/04/2024	Exercise		129,056	4086.73	1,187		3,315	3,308			2,292		(6)				0001
Purchased Call/DCR/DCR416LSE	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/08/2023	11/08/2024	11/13/2024	Exercise		116,334	4132.4	593		3,786	3,723			2,999		(63)				0001
Purchased Call/DCR/DCR416LSG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/13/2023	11/13/2024	11/15/2024	Exercise		232,036	4138.47	1,137		7,333	7,196			5,826		(137)				0001
Purchased Call/DCR/DCR416LSQ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/15/2023	10/21/2024	10/23/2024	Exercise		92,372	4136.57	474		1,264	1,235			751		(29)				0001
Purchased Call/DCR/DCR416NS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/08/2023	12/06/2024	12/10/2024	Exercise		147,178	4194.63	692		1,839	1,712			1,207		(127)				0001
Purchased Call/DCR/DCR416NSC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/11/2023	12/11/2024	12/13/2024	Exercise		198,686	4212.78	954		613	425			(99)		(188)				0001
Purchased Call/DCR/DCR416NSI	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/13/2023	12/13/2024	12/17/2024	Expire		172,669	4232.29	829			(168)			(500)		(168)				0001
Purchased Call/DCR/DCR4160SD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	12/30/2024	01/02/2025	Expire		124,289	4272.76	534			(133)			(293)		(133)				0001
Purchased Call/DCR/DCR4161SD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	05/03/2024	03/29/2024	Expire		152,877	4042.67		1,432								(1,432)			0001
Purchased Call/DCR/DCR4161SJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/28/2024	08/29/2024	04/01/2024	Exercise		146,031	4087.58		2,354	1,247							(1,107)			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/DCR/DCR416TSY	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/03/2024	12/24/2024	04/05/2024	Expire		144,275	4263.56		1,327		(426)			(901)		(426)				0001
Purchased Call/DCR/DCR416US3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	04/05/2024	06/11/2024	04/09/2024	Expire		140,795	4088.07		1,308								(1,308)			0001
Purchased Call/AIG/AIG000ASR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/18/2024	04/17/2026	04/22/2024	Exercise		1,923,110	1869.13	70,087	1,055	1,725	671			1,725						0001
Purchased Call/SPX/SPXC17KSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/11/2024	10/16/2024	Exercise		1,549,246	4352	73,995		131,009	72,635			131,009		(58,374)				0001
Purchased Call/SPX/SPXC17KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/16/2024	10/18/2024	Exercise		2,940,000	4373.63	150,822		264,600	144,854			264,600		(119,746)				0001
Purchased Call/SPX/SPXC17KSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/16/2023	10/11/2024	10/16/2024	Exercise		6,107,229	4328	300,825		502,320	264,341			502,320		(237,979)				0001
Purchased Call/SPX/SPXC17KSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/18/2024	10/22/2024	Exercise		1,805,000	4314.6	101,261		180,500	99,547			180,500		(80,953)				0001
Purchased Call/SPX/SPXC17KSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2023	10/17/2024	10/21/2024	Exercise		1,565,606	4373	64,680		112,055	60,383			112,055		(51,673)				0001
Purchased Call/SPX/SPXC17LS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/18/2024	10/22/2024	Exercise		2,083,000	4278	106,233		185,387	99,753			185,387		(85,634)				0001
Purchased Call/SPX/SPXC17LS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/18/2024	10/22/2024	Exercise		1,984,716	4315	91,186		158,700	85,196			158,700		(73,504)				0001
Purchased Call/SPX/SPXC17LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2023	10/18/2024	10/22/2024	Exercise		1,845,958	4224	87,103		149,892	79,288			149,892		(70,604)				0001
Purchased Call/SPX/SPXC17LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/24/2023	10/23/2024	10/25/2024	Exercise		2,475,402	4217	156,647		288,216	160,482			288,216		(127,734)				0001
Purchased Call/SPX/SPXC17LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/26/2023	10/25/2024	10/29/2024	Exercise		1,985,000	4137.23	108,183		198,500	109,197			198,500		(89,303)				0001
Purchased Call/SPX/SPXC17MS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/05/2024	Exercise		3,677,000	4358.34	188,998		340,123	179,999			340,123		(160,123)				0001
Purchased Call/SPX/SPXC17MSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/04/2024	11/06/2024	Exercise		2,032,000	4358.34	95,504		167,640	86,606			167,640		(81,034)				0001
Purchased Call/SPX/SPXC17MSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/01/2024	11/05/2024	Exercise		2,379,097	4318	106,034		175,770	85,935			175,770		(89,835)				0001
Purchased Call/SPX/SPXC17MSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/08/2024	11/13/2024	Exercise		2,284,000	4415.24	37,229		58,242	25,977			58,242		(32,265)				0001
Purchased Call/SPX/SPXC17MSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/12/2024	11/14/2024	Exercise		2,216,000	4415.24	69,582		114,124	53,717			114,124		(60,407)				0001
Purchased Call/SPX/SPXC17MSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	02/23/2024	02/27/2024	Expire		9,000,000	4200	32,400			(17,522)					(17,522)				0001
Purchased Call/SPX/SPXC17MSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	03/01/2024	03/05/2024	Expire		4,500,000	4200	17,760			(10,149)					(10,149)				0001
Purchased Call/SPX/SPXC17NSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/02/2024	12/04/2024	Exercise		2,884,000	4594.63	37,492		57,680	22,977			57,680		(34,703)				0001
Purchased Call/SPX/SPXC17NSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/06/2024	12/10/2024	Exercise		2,114,000	4549.34	84,560		142,695	63,710			142,695		(78,985)				0001
Purchased Call/SPX/SPXC17NSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	11/29/2024	12/03/2024	Exercise		1,531,084	4557	75,405		132,719	62,383			132,719		(70,336)				0001
Purchased Call/SPX/SPXC17OSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2023	12/16/2024	12/18/2024	Exercise		2,597,000	4719.19	61,549		97,388	38,043			97,388		(59,345)				0001
Purchased Call/SPX/SPXC17OSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/18/2023	12/11/2024	12/13/2024	Exercise		1,862,401	4621	92,440		143,870	54,538			143,870		(89,333)				0001
Purchased Call/SPX/SPXC17OST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2024	04/04/2024	01/11/2024	Expire		19,000,000	4300	25,420			(25,420)					(25,420)				0001
Purchased Call/SPX/SPX2506SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FFQ7349	06/16/2023	06/18/2024	06/21/2024	Exercise		1,501,000	100	2,160		3,000				(384)			840			0001
Purchased Call/SPX/SPXG003SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/25/2023	08/27/2024	08/29/2024	Exercise		1,151,000	100	1,794		2,530				(290)			736			0001
Purchased Call/SPX/SPXG00AS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/21/2023	09/20/2024	09/24/2024	Exercise		1,106,000	100	1,547		2,210				(293)			663			0001
Purchased Call/SPX/SPXG00CST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/02/2023	10/02/2024	10/04/2024	Exercise		811,000	100	1,166		1,701	1,695			283		(6)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI1326A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/10/2023	02/09/2024	02/13/2024	Exercise		1,409,000	100	1,946		2,961				(976)			1,015			0001
Purchased Call/AIG/AIG000DSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/26/2024	06/25/2026	06/28/2024	Exercise		1,414,239	1934.69	51,927	806	1,162	356			1,162						0001
Purchased Call/AIG/AIG000DSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/01/2024	06/26/2026	07/03/2024	Exercise		1,408,593	1930.77	47,906	2,129	3,193	1,064			3,193						0001
Purchased Call/SPX/SPXI139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/19/2024	Exercise		989,000	100	1,485		2,277				(737)			792			0001
Purchased Call/SPX/SPXI130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise		1,064,000	100	1,598		2,343				(559)			746			0001
Purchased Call/SPX/SPXI13PSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/21/2024	Exercise		1,111,000	100	1,554		2,220				(491)			666			0001
Purchased Call/SPX/SPXJ13CS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2024	Exercise		1,285,000	100	1,902		2,699				(342)			797			0001
Purchased Call/SPX/SPXJ13MSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise		881,000	100	1,214		1,760				(267)			546			0001
Purchased Call/SPX/SPXJ130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise		897,000	100	1,217		1,790	1,760			340		(30)				0001
Purchased Call/SPX/SPXJ13YSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/19/2024	Exercise		1,280,000	100	1,792		2,560	2,334			825		(226)				0001
Purchased Call/JMR/JMR0095SZ	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZWZKVSZI1NUHU748	12/13/2018	02/23/2024	02/27/2024	Exercise		1,973,007	99.95	2,501		7,892				(3,662)			5,391			0001
Purchased Call/CDA/CDA040GSO	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/05/2024	01/09/2024	Expire		334,151	99.76	271						(1,026)		(271)				0001
Purchased Call/CDA/CDA040GSL	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/12/2024	01/17/2024	Expire		496,935	99.38	378						(1,158)		(378)				0001
Purchased Call/CDA/CDA040HSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	01/30/2024	02/01/2024	Expire		469,654	100.79	282						(95)		(282)				0001
Purchased Call/CDA/CDA0401SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/05/2024	02/07/2024	Exercise		358,690	101.68	330		1,435				(998)			1,105			0001
Purchased Call/CDA/CDA040JSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	02/22/2024	02/26/2024	Exercise		407,374	101.07	394		1,630				(1,107)			1,235			0001
Purchased Call/AIG/AIG000FSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2024	08/07/2026	08/13/2024	Exercise		1,007,718	1945.01	36,871	1,386	1,953	567			1,953						0001
Purchased Call/AIG/AIG000FSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/15/2024	08/14/2026	08/19/2024	Exercise		1,670,220	1954.67	64,203	959	1,236	277			1,236						0001
Purchased Call/AIG/AIG000FSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/20/2024	08/19/2026	08/22/2024	Exercise		2,986,386	1964.12	112,742	1,169	1,437	269			1,437						0001
Purchased Call/AIG/AIG000HSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/27/2024	09/29/2026	10/01/2024	Exercise		1,006,544	2005.65	38,204	1,110	864	(246)			864						0001
Purchased Call/AIG/AIG0001SC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/09/2024	10/09/2026	10/11/2024	Exercise		2,484,517	1989.94	79,504	12,984	10,329	(2,655)			10,329		(3,125)				0001
Purchased Call/AIG/AIG0001SW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2024	10/20/2026	10/22/2024	Exercise		570,430	2003.82	13,328	5,030	4,535	(494)			4,535						0001
Purchased Call/UIB/UIB0002SB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/28/2023	09/27/2024	10/01/2024	Exercise		623,474	513	18,673		45,543	31,510			45,543		(14,033)				0001
Purchased Call/UIB/UIB0006SD	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/05/2024	01/03/2025	01/09/2024	Exercise		4,681,252	523.31	121,756	6,488	6,751	262			6,751						0001
Purchased Call/UIB/UIB0008S9	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/22/2024	02/21/2025	02/26/2024	Exercise		2,887,247	524.97	77,042	7,397	7,521	124			7,521						0001
Purchased Call/SPX/SPXC17PSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2024	02/02/2024	01/16/2024	Expire		9,600,000	4200		2,160		(2,160)			(2,160)						0001
Purchased Call/SPX/SPXF001SO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/05/2023	01/05/2024	01/09/2024	Exercise		2,174,000	3808.1	37,393		65,220	64,806			65,220		(414)				0001
Purchased Call/SPX/SPXF001SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/05/2023	01/03/2024	01/05/2024	Exercise		2,359,494	3824	71,893		130,187	129,787			130,187		(401)				0001
Purchased Call/SPX/SPXF006SX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/17/2023	02/20/2024	02/22/2024	Exercise		2,139,000	4079.09	26,524		42,780	39,127			42,780		(3,653)				0001
Purchased Call/SPX/SPXF008SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	02/29/2024	Exercise		1,965,000	3982.24	31,047		50,108	45,232			50,108		(4,875)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXF00989	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/05/2024	Exercise		2,865,000	4045.64	35,813		57,300	51,331			57,300		(5,969)				0001
Purchased Call/SPX/SPXF0098K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/03/2023	03/05/2024	03/07/2024	Exercise		8,391,000	4045.64	203,062		335,640	299,937			335,640		(35,703)				0001
Purchased Call/SPX/SPXF00ASY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/09/2023	03/08/2024	03/12/2024	Exercise		3,775,000	3918.32	46,810		75,500	66,812			75,500		(8,688)				0001
Purchased Call/SPX/SPXF00ES2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/28/2023	03/28/2024	04/01/2024	Exercise		2,817,000	3971.27	101,975		174,654	150,281			174,654		(24,373)				0001
Purchased Call/SPX/SPXF00ESR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/03/2023	03/28/2024	04/01/2024	Exercise		2,122,635	4051	75,859		121,568	103,132			121,568		(18,435)				0001
Purchased Call/SPX/SPXF00ESZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/05/2023	04/03/2024	04/05/2024	Exercise		2,313,850	4125	118,724		224,959	194,458			224,959		(30,501)				0001
Purchased Call/SPX/SPXF00GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	06/05/2024	06/07/2024	Exercise		3,049,000	4273.79	68,603		106,715	77,314			106,715		(29,401)				0001
Purchased Call/SPX/SPXF00GSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/10/2024	Exercise		2,438,000	4283.85	68,020		107,272	77,934			107,272		(29,338)				0001
Purchased Call/SPX/SPXF00GSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise		2,253,000	4267.52	82,910		135,180	99,191			135,180		(35,989)				0001
Purchased Call/SPX/SPXF00PS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/09/2023	06/10/2024	06/12/2024	Exercise		2,625,000	4298.86	97,125		158,813	115,735			158,813		(43,077)				0001
Purchased Call/SPX/SPXF00PSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/12/2024	06/14/2024	Exercise		5,968,000	4338.93	266,173		447,600	328,407			447,600		(119,193)				0001
Purchased Call/SPX/SPXF00PSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/07/2024	06/11/2024	Exercise		3,855,949	4294	223,099		388,834	290,645			388,834		(98,188)				0001
Purchased Call/SPX/SPXF00PSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/12/2023	06/07/2024	06/11/2024	Exercise		1,998,970	4299	102,732		173,908	128,695			173,908		(45,214)				0001
Purchased Call/SPX/SPXF00QSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2023	06/14/2024	06/18/2024	Exercise		2,528,000	4372.59	112,496		188,336	137,342			188,336		(50,994)				0001
Purchased Call/SPX/SPXF00QSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2023	06/12/2024	06/14/2024	Exercise		1,874,418	4339	105,974		180,576	132,858			180,576		(47,718)				0001
Purchased Call/SPX/SPXF00RSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/21/2023	06/18/2024	06/21/2024	Exercise		1,569,814	4410	84,393		154,148	114,640			154,148		(39,508)				0001
Purchased Call/SPX/SPXF00TSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2023	07/03/2024	07/08/2024	Exercise		3,085,000	4455.59	106,124		168,133	114,340			168,133		(53,793)				0001
Purchased Call/SPX/SPXF00USN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/16/2024	Exercise		3,044,000	4510.04	66,968		101,974	66,171			101,974		(35,803)				0001
Purchased Call/SPX/SPXF00VS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	07/16/2024	Exercise		2,675,000	4505.42	77,308		120,375	78,930			120,375		(41,445)				0001
Purchased Call/SPX/SPXF00VSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/15/2024	07/17/2024	Exercise		2,481,000	4505.42	89,068		142,658	94,566			142,658		(48,092)				0001
Purchased Call/SPX/SPXF00WS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2023	07/19/2024	07/23/2024	Exercise		2,336,000	4565.72	66,109		102,784	66,460			102,784		(36,324)				0001
Purchased Call/SPX/SPXF00XSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2023	07/24/2024	07/26/2024	Exercise		2,505,052	4555	86,625		136,951	87,896			136,951		(49,056)				0001
Purchased Call/SPX/SPXF00YSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2024	08/01/2024	Exercise		3,523,735	4582	122,471		195,324	123,939			195,324		(71,385)				0001
Purchased Call/SPX/SPXF00YSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	07/30/2024	08/01/2024	Exercise		2,204,053	4582	130,741		237,132	160,927			237,132		(76,205)				0001
Purchased Call/SPX/SPXF00ZS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2023	08/01/2024	08/05/2024	Exercise		2,315,825	4577	111,305		201,389	136,078			201,389		(65,311)				0001
Purchased Call/SPX/SPXF00ZSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/04/2023	08/06/2024	08/08/2024	Exercise		7,219,000	4478.03	186,250		288,760	177,215			288,760		(111,545)				0001
Purchased Call/SPX/SPXG00GSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/07/2023	08/02/2024	08/06/2024	Exercise		1,598,171	4502	66,726		108,631	68,856			108,631		(39,775)				0001
Purchased Call/SPX/SPXG00GSB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/06/2024	08/08/2024	Exercise		2,830,115	4478	131,026		215,513	136,608			215,513		(78,905)				0001
Purchased Call/SPX/SPXG00GSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2023	08/06/2024	08/08/2024	Exercise		4,455,640	4478	273,734		485,562	320,717			485,562		(164,846)				0001
Purchased Call/SPX/SPXG00GSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/09/2023	08/08/2024	08/12/2024	Exercise		1,570,284	4499	92,084		164,728	108,919			164,728		(55,808)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG0018X	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/19/2024	Exercise		7,580,000	4437.86	99,298		151,600	89,675			151,600		(61,925)				0001
Purchased Call/SPX/SPXG0018Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/15/2023	08/15/2024	08/19/2024	Exercise		2,910,000	4437.86	78,570		123,675	74,677			123,675		(48,998)				0001
Purchased Call/SPX/SPXG0026J	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/15/2023	08/13/2024	08/15/2024	Exercise		3,647,498	4465	215,606		397,059	263,050			397,059		(134,009)				0001
Purchased Call/SPX/SPXG0026K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/15/2023	08/14/2024	08/16/2024	Exercise		2,509,753	4490	144,574		273,912	183,902			273,912		(90,010)				0001
Purchased Call/SPX/SPXG0038B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/23/2023	08/23/2024	08/27/2024	Exercise		7,870,000	4436.01	103,097		157,400	90,840			157,400		(66,560)				0001
Purchased Call/SPX/SPXG0039Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/23/2024	08/27/2024	Exercise		4,048,087	4376	248,094		443,075	281,125			443,075		(161,950)				0001
Purchased Call/SPX/SPXG0048A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/28/2023	08/28/2024	08/30/2024	Exercise		2,026,000	4433.31	31,606		48,624	27,785			48,624		(20,839)				0001
Purchased Call/SPX/SPXG0048S	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/28/2023	08/28/2024	08/30/2024	Exercise		10,387,000	4433.31	522,466		898,476	553,992			898,476		(344,483)				0001
Purchased Call/SPX/SPXG0049G	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2023	08/23/2024	08/27/2024	Exercise		2,176,421	4406	92,190		152,151	91,804			152,151		(60,347)				0001
Purchased Call/SPX/SPXG0049Q	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/28/2024	08/30/2024	Exercise		7,394,761	4433	372,548		608,818	362,505			608,818		(246,313)				0001
Purchased Call/SPX/SPXG0050D	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2023	08/29/2024	09/03/2024	Exercise		1,655,128	4498	100,792		183,264	116,347			183,264		(66,917)				0001
Purchased Call/SPX/SPXG0058H	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/01/2023	08/30/2024	09/04/2024	Exercise		3,743,000	4515.77	159,078		265,753	158,520			265,753		(107,233)				0001
Purchased Call/SPX/SPXG0058O	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/30/2024	09/04/2024	Exercise		1,843,633	4508	102,622		184,459	115,089			184,459		(69,370)				0001
Purchased Call/SPX/SPXG0058P	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/05/2023	08/30/2024	09/04/2024	Exercise		1,865,013	4516	80,927		137,530	82,825			137,530		(54,705)				0001
Purchased Call/SPX/SPXG0066S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/06/2023	09/04/2024	09/06/2024	Exercise		3,016,534	4516	172,751		342,015	224,143			342,015		(117,872)				0001
Purchased Call/SPX/SPXG0066C	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/05/2024	09/09/2024	Exercise		1,584,664	4502	62,561		109,120	66,022			109,120		(43,098)				0001
Purchased Call/SPX/SPXG0096A	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2023	09/13/2024	09/17/2024	Exercise		2,541,133	4450	154,969		283,786	173,279			283,786		(110,507)				0001
Purchased Call/SPX/SPXG0099J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/19/2023	09/19/2024	09/23/2024	Exercise		5,849,000	4443.95	76,037		116,980	62,250			116,980		(54,730)				0001
Purchased Call/SPX/SPXG0099H	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/18/2024	09/20/2024	Exercise		6,751,551	4454	316,404		553,337	325,840			553,337		(227,497)				0001
Purchased Call/SPX/SPXG00BSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/30/2024	Exercise		4,115,000	4273.53	89,296		144,025	78,035			144,025		(65,990)				0001
Purchased Call/SPX/SPXG00CS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/27/2024	10/01/2024	Exercise		2,759,000	4299.7	136,846		241,413	139,062			241,413		(102,350)				0001
Purchased Call/SPX/SPXG00CSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/03/2023	10/02/2024	10/04/2024	Exercise		4,339,851	4288	170,087		311,697	182,843			311,697		(128,854)				0001
Purchased Call/SPX/SPXG00DSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/05/2023	10/03/2024	10/07/2024	Exercise		2,165,478	4229	97,628		166,400	91,343			166,400		(75,057)				0001
Purchased Call/SPX/SPXG00DSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/06/2023	10/04/2024	10/08/2024	Exercise		4,236,899	4258	202,811		340,291	183,804			340,291		(156,486)				0001
Purchased Call/SPX/SPXG00ESO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/09/2023	10/04/2024	10/08/2024	Exercise		1,960,368	4309	111,871		201,110	114,792			201,110		(86,318)				0001
Purchased Call/SPX/SPXG00FSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/16/2023	10/11/2024	10/16/2024	Exercise		3,157,471	4331	206,045		366,690	203,691			366,690		(162,999)				0001
Purchased Call/SPX/SPXG00GS3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/17/2023	10/16/2024	10/18/2024	Exercise		7,255,852	4374	343,645		598,898	325,307			598,898		(273,591)				0001
Purchased Call/SPX/SPXG00GSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/16/2024	10/18/2024	Exercise		1,766,947	4374	105,032		200,787	116,936			200,787		(83,851)				0001
Purchased Call/SPX/SPXG00HSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2023	10/24/2024	10/28/2024	Exercise		2,456,000	4247.68	53,050		85,960	42,675			85,960		(43,285)				0001
Purchased Call/SPX/SPXG00HSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2023	03/08/2024	03/12/2024	Exercise		8,500,000	4400	256,820		1,447,381	1,318,971			1,447,381		(128,410)				0001

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Purchased Call/SPX/SPXG00H8P	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2023	05/31/2024	06/04/2024	Exercise		4,250,000	4500	149,600		777,508	673,886			777,508		(103,622)				0001
Purchased Call/SPX/SPXG00H8Z	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/27/2023	10/25/2024	10/29/2024	Exercise		2,405,000	4117.37	58,201		97,403	49,225			97,403		(48,177)				0001
Purchased Call/SPX/SPXG00I5G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/27/2023	10/25/2024	10/29/2024	Exercise		2,639,000	4117.37	95,532		164,938	85,858			164,938		(79,079)				0001
Purchased Call/SPX/SPXG00JS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/03/2023	11/01/2024	11/05/2024	Exercise		4,621,000	4358.34	58,687		92,420	42,699			92,420		(49,721)				0001
Purchased Call/SPX/SPXG00JSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/06/2023	11/01/2024	11/05/2024	Exercise		1,757,336	4318	114,514		213,674	116,386			213,674		(97,289)				0001
Purchased Call/SPX/SPXG00JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/07/2024	11/12/2024	Exercise		2,697,000	4378.38	59,064		94,395	43,931			94,395		(50,464)				0001
Purchased Call/SPX/SPXG00KSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/09/2023	11/08/2024	11/13/2024	Exercise		1,963,485	4383	114,020		222,657	124,113			222,657		(98,544)				0001
Purchased Call/SPX/SPXG00LSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/13/2024	11/15/2024	Exercise		3,230,000	4411.55	52,649		82,365	36,514			82,365		(45,851)				0001
Purchased Call/SPX/SPXG00LSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/08/2024	11/13/2024	Exercise		2,097,239	4415	129,922		249,848	136,936			249,848		(112,913)				0001
Purchased Call/SPX/SPXG00MS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/14/2023	11/13/2024	11/15/2024	Exercise		3,074,850	4412	210,703		377,078	193,076			377,078		(184,002)				0001
Purchased Call/SPX/SPXG00MSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise		2,402,000	4508.24	99,443		168,140	80,267			168,140		(87,873)				0001
Purchased Call/SPX/SPXG00MSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise		2,943,000	4508.24	172,460		323,730	171,335			323,730		(152,395)				0001
Purchased Call/SPX/SPXG00MSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/14/2024	11/18/2024	Exercise		1,645,426	4496	67,026		113,826	54,620			113,826		(59,206)				0001
Purchased Call/SPX/SPXG00MSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise		2,179,394	4503	79,516		133,584	63,319			133,584		(70,265)				0001
Purchased Call/SPX/SPXG00MSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/16/2023	11/15/2024	11/19/2024	Exercise		1,972,261	4503	87,999		153,738	75,977			153,738		(77,761)				0001
Purchased Call/SPX/SPXG00NS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2024	11/21/2024	Exercise		3,755,000	4514.02	87,492		138,935	61,298			138,935		(77,637)				0001
Purchased Call/SPX/SPXG00NSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/21/2023	11/21/2024	11/25/2024	Exercise		2,016,000	4538.19	41,731		65,520	28,157			65,520		(37,363)				0001
Purchased Call/SPX/SPXG00NSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/21/2023	11/21/2024	11/25/2024	Exercise		2,449,000	4538.19	66,613		106,532	46,892			106,532		(59,640)				0001
Purchased Call/SPX/SPXG00OSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/27/2024	12/02/2024	Exercise		2,011,000	4550.43	46,655		73,402	30,976			73,402		(42,425)				0001
Purchased Call/SPX/SPXG00OSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/22/2024	11/26/2024	Exercise		1,760,379	4537	154,420		555,748	415,522			555,748		(140,226)				0001
Purchased Call/SPX/SPXG00OSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/28/2023	11/27/2024	12/02/2024	Exercise		2,639,000	4554.89	46,710		72,573	29,980			72,573		(42,593)				0001
Purchased Call/SPX/SPXG00PS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/29/2024	12/03/2024	Exercise		3,809,000	4550.58	89,892		142,838	60,601			142,838		(82,237)				0001
Purchased Call/SPX/SPXG00PS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/29/2023	11/27/2024	12/02/2024	Exercise		2,327,549	4555	98,628		167,609	77,427			167,609		(90,182)				0001
Purchased Call/SPX/SPXG00PSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/01/2023	11/29/2024	12/03/2024	Exercise		2,440,000	4594.63	75,396		123,220	53,479			123,220		(69,741)				0001
Purchased Call/SPX/SPXG00PSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/02/2024	12/04/2024	Exercise		5,779,000	4594.63	145,631		234,050	99,251			234,050		(134,799)				0001
Purchased Call/SPX/SPXG00QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	11/27/2024	12/02/2024	Exercise		3,023,784	4554	193,197		364,535	185,909			364,535		(178,627)				0001
Purchased Call/SPX/SPXG00QSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/29/2024	12/03/2024	Exercise		1,891,584	4558	82,701		142,760	66,048			142,760		(76,712)				0001
Purchased Call/SPX/SPXG00QSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	11/29/2024	12/03/2024	Exercise		2,196,233	4595	98,119		178,292	87,279			178,292		(91,013)				0001
Purchased Call/SPX/SPXG00QSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/05/2023	12/05/2024	12/09/2024	Exercise		3,007,000	4567.18	171,700		320,246	160,338			320,246		(159,907)				0001
Purchased Call/SPX/SPXG00SS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/11/2023	12/06/2024	12/10/2024	Exercise		2,642,908	4604	128,943		222,710	100,591			222,710		(122,119)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXG00SS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/12/2023	12/11/2024	12/13/2024	Exercise		7,280,343	4622	358,769		622,127	281,148			622,127		(340,979)				0001
Purchased Call/SPX/SPXG00SSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise		2,964,000	4707.09	49,202		75,582	28,678			75,582		(46,904)				0001
Purchased Call/SPX/SPXG00SSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/13/2023	12/13/2024	12/17/2024	Exercise		2,007,000	4707.09	42,548		66,231	25,670			66,231		(40,561)				0001
Purchased Call/SPX/SPXG00TSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/18/2023	12/18/2024	12/20/2024	Exercise		2,170,000	4740.56	55,335		87,885	34,374			87,885		(53,511)				0001
Purchased Call/SPX/SPXG00TSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/18/2024	12/20/2024	Exercise		2,438,056	4734	147,877		296,641	151,242			296,641		(145,399)				0001
Purchased Call/SPX/SPXG00TSX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/21/2023	12/17/2024	12/19/2024	Exercise		2,756,007	4719	126,471		221,919	97,574			221,919		(124,345)				0001
Purchased Call/SPX/SPXG00USF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/22/2023	12/24/2024	12/27/2024	Exercise		2,074,000	4754.63	64,709		106,811	42,994			106,811		(63,817)				0001
Purchased Call/SPX/SPXG00USR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/31/2024	Exercise		2,957,000	4781.58	90,189		147,850	58,405			147,850		(89,445)				0001
Purchased Call/SPX/SPXG00USS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/31/2024	Exercise		2,171,000	4781.58	77,722		130,260	53,179			130,260		(77,081)				0001
Purchased Call/SPX/SPXG00USU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/27/2023	12/27/2024	12/31/2024	Exercise		3,720,000	4781.58	213,528		409,200	197,432			409,200		(211,768)				0001
Purchased Call/SPX/SPXG00USX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/28/2023	12/27/2024	12/31/2024	Exercise		3,027,000	4783.35	106,248		177,080	70,832			177,080		(106,248)				0001
Purchased Call/SPX/SPXG00VSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/03/2024	12/27/2024	01/05/2024	Exercise		4,486,117	4783	95,925		180,097	84,173			180,097		(95,925)				0001
Purchased Call/SPX/SPXG00YSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	01/18/2024	08/02/2024	01/22/2024	Exercise		4,760,000	4900	80,895		223,279	142,384			223,279		(80,895)				0001
Purchased Call/SPX/SPXH003SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	02/14/2024	05/10/2024	02/16/2024	Expire		14,940,000	4400	15,600		(15,600)				(15,600)		(15,600)				0001
Purchased Call/SPX/SPXH00WSZ	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/08/2024	08/08/2024	07/10/2024	Expire		5,560,000	5000	2,445		(2,445)				(2,445)		(2,445)				0001
Purchased Call/SPX/SPXH13VSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/16/2024	Exercise		6,446,000	3969.61	77,352		128,920	126,789			128,920		(2,131)				0001
Purchased Call/UIB/UIB000BSK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/29/2024	02/28/2025	03/04/2024	Exercise		2,239,756	529.28	64,932	1,251	1,489	239			1,489						0001
Purchased Call/UIB/UIB000I9P	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/28/2024	03/27/2025	04/01/2024	Exercise		2,907,322	545.76	84,074	1,111	654	(457)			654						0001
Purchased Call/SPX/SPXH13VSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/11/2023	01/09/2024	01/11/2024	Exercise		2,164,002	3892	73,164		123,989	122,367			123,989		(1,621)				0001
Purchased Call/SPX/SPXH13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/12/2024	01/17/2024	Exercise		6,142,000	3999.09	74,318		122,840	120,563			122,840		(2,277)				0001
Purchased Call/SPX/SPXH13WSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024	01/18/2024	Exercise		4,362,000	3999.09	102,507		174,480	170,244			174,480		(4,236)				0001
Purchased Call/SPX/SPXH13XSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise		3,424,000	3972.61	67,110		111,280	107,924			111,280		(3,356)				0001
Purchased Call/SPX/SPXH13XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise		1,550,000	3972.61	43,400		73,625	71,455			73,625		(2,170)				0001
Purchased Call/SPX/SPXH13XSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise		2,004,000	3972.61	33,868		56,112	54,153			56,112		(1,959)				0001
Purchased Call/SPX/SPXH13XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise		3,278,000	3972.61	68,838		114,730	110,748			114,730		(3,982)				0001
Purchased Call/SPX/SPXH13YS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/18/2024	01/22/2024	Exercise		2,765,917	3929	93,414		157,696	153,273			157,696		(4,423)				0001
Purchased Call/SPX/SPXH13YSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2024	Exercise		4,722,000	4019.81	58,553		94,440	90,891			94,440		(3,549)				0001
Purchased Call/SPX/SPXH13YSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/24/2023	01/23/2024	01/25/2024	Exercise		1,625,665	4004	55,362		92,973	89,609			92,973		(3,365)				0001
Purchased Call/SPX/SPXH13ZS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Exercise		2,400,000	4060.43	40,800		66,000	63,175			66,000		(2,825)				0001
Purchased Call/SPX/SPXH13ZS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/24/2024	01/26/2024	Exercise		1,760,018	4018	113,722		211,991	204,705			211,991		(7,286)				0001

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Purchased Call/UIB/UIB000ASB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/15/2024	04/11/2025	04/17/2024	Exercise		2,649,167	540.02	64,910	2,885	2,827	(58)			2,827						0001
Purchased Call/UIB/UIB000ASH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/18/2024	04/17/2025	04/22/2024	Exercise		2,779,867	536.1	66,063	7,135	7,457	321			7,457						0001
Purchased Call/UIB/UIB000ASN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/23/2024	04/22/2025	04/25/2024	Exercise		3,401,849	537.85	100,598	867	539	(328)			539						0001
Purchased Call/UIB/UIB000BS1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/14/2024	05/13/2025	05/16/2024	Exercise		3,994,870	543.56	113,072	932	670	(262)			670						0001
Purchased Call/UIB/UIB000BSY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/24/2024	05/23/2025	05/29/2024	Exercise		1,692,430	536.31	51,064	678	664	(14)			664						0001
Purchased Call/UIB/UIB000DSN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/10/2024	07/09/2025	07/12/2024	Exercise		2,404,896	535.91	70,622	1,755	1,468	(287)			1,468						0001
Purchased Call/UIB/UIB000ES1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/19/2024	07/18/2025	07/23/2024	Exercise		3,133,876	547.28	79,642	2,005	1,875	(130)			1,875						0001
Purchased Call/UIB/UIB000ESK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/31/2024	07/31/2025	08/02/2024	Exercise		2,652,537	549.81	58,794	3,416	2,225	(1,191)			2,225						0001
Purchased Call/UIB/UIB000FSG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2024	08/20/2025	08/23/2024	Exercise		1,036,206	541.7	29,247	1,041	1,066	25			1,066						0001
Purchased Call/UIB/UIB000FSP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/27/2024	08/26/2025	08/29/2024	Exercise		3,143,478	543.26	85,289	2,652	2,524	(128)			2,524						0001
Purchased Call/UIB/UIB000GS4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/04/2024	09/04/2025	09/06/2024	Exercise		1,424,688	540.8	39,922	638	991	353			991						0001
Purchased Call/UIB/UIB000GSE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/10/2024	09/09/2025	09/12/2024	Exercise		2,997,301	539.54	86,262	1,611	1,985	374			1,985						0001
Purchased Call/UIB/UIB000GSY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/18/2024	09/18/2025	09/20/2024	Exercise		2,653,007	544.94	77,361	1,441	1,460	18			1,460						0001
Purchased Call/UIB/UIB000HS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/25/2024	09/25/2025	09/27/2024	Exercise		3,368,659	548.84	99,831	704	453	(252)			453						0001
Purchased Call/UIB/UIB000JS0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2024	10/29/2025	11/01/2024	Exercise		1,303,007	542.95	37,072	911	1,081	169			1,081						0001
Purchased Call/UIB/UIB000JSE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/06/2024	11/06/2025	11/08/2024	Exercise		4,597,768	553.91	130,347	2,245	2,334	88			2,334						0001
Purchased Call/UIB/UIB000JSU	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2024	11/14/2025	11/18/2024	Exercise		2,763,503	554.04	66,887	6,050	6,907	857			6,907						0001
Purchased Call/UIB/UIB000LSC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/13/2024	12/12/2025	12/17/2024	Exercise		4,666,520	551.19	131,536	1,885	1,344	(542)			1,344						0001
Purchased Call/UIB/UIB0001SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/15/2023	09/12/2025	11/13/2024	Exercise		31,499	530.74	34,228		1,802	854			1,802						0001
Purchased Call/UIB/UIB0002S7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2023	09/26/2025	09/04/2024	Exercise		52,994	513.6	49,801		3,376	1,638			3,376						0001
Purchased Call/UIB/UIB0004S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/09/2023	11/07/2025	12/23/2024	Exercise		61,907	508.94	59,776		3,886	1,755			3,886						0001
Purchased Call/UIB/UIB0004S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/14/2023	11/12/2025	01/09/2024	Exercise		75,006	509.69	74,339		3,834	779			3,834						0001
Purchased Call/UIB/UIB0004SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/21/2023	11/20/2025	09/10/2024	Exercise		137,570	517.47	136,524		3,083	918			3,083						0001
Purchased Call/UIB/UIB0004SN	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/24/2023	11/21/2025	08/28/2024	Exercise		44,040	517.32	50,487		2,640	1,009			2,640						0001
Purchased Call/UIB/UIB0005S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/04/2023	12/01/2025	12/20/2024	Exercise		28,607	523.26	55,323		1,297	252			1,297						0001
Purchased Call/SPX/SPXI130S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/02/2023	02/02/2024	02/06/2024	Exercise		2,229,000	4179.76	35,218		55,725	52,603			55,725		(3,122)				0001
Purchased Call/SPX/SPXI130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise		3,996,000	4136.48	50,749		79,920	75,409			79,920		(4,511)				0001
Purchased Call/SPX/SPXI130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise		2,190,000	4136.48	48,618		78,840	74,518			78,840		(4,322)				0001
Purchased Call/SPX/SPXI130SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise		22,036,000	4136.48	539,882		881,440	833,450			881,440		(47,990)				0001
Purchased Call/SPX/SPXI130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise		2,866,000	4136.48	85,120		140,434	132,868			140,434		(7,566)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXI 130SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/05/2024	02/07/2024	Exercise		5,512,000	4136.48	135,595		220,480	207,406			220,480		(13,074)				0001
Purchased Call/SPX/SPXI 131SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2024	Exercise		4,022,000	4164	50,677		80,440	75,275			80,440		(5,165)				0001
Purchased Call/SPX/SPXI 131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2024	Exercise		3,578,000	4164	75,138		121,652	113,993			121,652		(7,659)				0001
Purchased Call/SPX/SPXI 132SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise		7,060,000	4147.6	89,662		141,200	130,085			141,200		(11,115)				0001
Purchased Call/SPX/SPXI 132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise		1,883,000	4147.6	42,556		68,730	63,454			68,730		(5,276)				0001
Purchased Call/SPX/SPXI 134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2023	02/23/2024	02/27/2024	Exercise		3,628,000	4012.32	71,834		117,910	107,364			117,910		(10,546)				0001
Purchased Call/SPX/SPXI 134SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise		3,746,000	3970.04	56,939		93,650	85,267			93,650		(8,383)				0001
Purchased Call/SPX/SPXI 135SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2024	03/01/2024	Exercise		2,748,000	3970.15	68,150		112,668	101,779			112,668		(10,889)				0001
Purchased Call/SPX/SPXI 136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	03/12/2024	Exercise		3,021,000	3918.32	54,982		90,630	80,426			90,630		(10,204)				0001
Purchased Call/SPX/SPXI 136ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/08/2024	03/12/2024	Exercise		6,486,000	3918.32	155,015		259,440	230,670			259,440		(28,770)				0001
Purchased Call/SPX/SPXI 137SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise		16,520,000	3861.59	393,176		660,800	587,626			660,800		(73,174)				0001
Purchased Call/SPX/SPXI 134SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/26/2024	Exercise		2,747,000	3970.99	33,788		54,940	47,338			54,940		(7,602)				0001
Purchased Call/SPX/SPXI 138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise		2,525,000	4027.81	41,158		66,913	57,048			66,913		(9,864)				0001
Purchased Call/SPX/SPXI 138SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise		3,828,000	4027.81	78,091		128,238	109,522			128,238		(18,716)				0001
Purchased Call/SPX/SPXI 138SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise		8,410,000	4027.81	202,681		336,400	287,824			336,400		(48,576)				0001
Purchased Call/UIB/UIB0005S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/07/2023	12/05/2025	12/20/2024	Exercise		27,872	518.65	36,791		1,437	369			1,437						0001
Purchased Call/UIB/UIB0005SI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/13/2023	12/12/2025	01/11/2024	Exercise		148,754	521.93	88,565		3,879	163			3,879						0001
Purchased Call/UIB/UIB0005SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	12/22/2023	12/19/2025	05/16/2024	Exercise		127,622	529.18	67,057		2,443	450			2,443						0001
Purchased Call/UIB/UIB0007S8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	01/26/2024	01/23/2026	01/30/2024	Exercise		2,203,293	521	76,363	5,247	5,005	(242)			5,005						0001
Purchased Call/UIB/UIB0008SE	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/26/2024	02/23/2026	02/28/2024	Exercise		2,187,670	528.59	81,852	1,255	2,137	882			2,137						0001
Purchased Call/UIB/UIB0008SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/29/2024	02/27/2026	03/04/2024	Exercise		2,103,600	529.28	77,500	3,166	4,133	967			4,133						0001
Purchased Call/UIB/UIB0008ST	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	03/06/2024	03/05/2026	03/08/2024	Exercise		2,296,229	530.1	82,013	4,653	5,964	1,311			5,964						0001
Purchased Call/UIB/UIB000CS4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/29/2024	05/28/2026	05/31/2024	Exercise		3,937,115	538.27	140,077	1,080	1,470	390			1,470						0001
Purchased Call/UIB/UIB000CSY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/20/2024	06/18/2026	06/24/2024	Exercise		2,100,215	534.72	82,101	838	927	89			927						0001
Purchased Call/UIB/UIB000DS6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	06/26/2024	06/25/2026	06/28/2024	Exercise		1,058,482	535.17	39,332	822	1,047	225			1,047						0001
Purchased Call/SPX/SPXI 138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/29/2023	03/28/2024	04/01/2024	Exercise		2,216,000	4027.81	59,610		99,720	85,433			99,720		(14,287)				0001
Purchased Call/SPX/SPXI 130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/03/2024	04/05/2024	Exercise		2,466,457	4125	79,193		137,540	117,194			137,540		(20,345)				0001
Purchased Call/SPX/SPXI 13ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise		7,301,000	4108.94	92,723		146,020	120,292			146,020		(25,728)				0001
Purchased Call/SPX/SPXI 13EST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise		2,803,000	4108.94	44,007		70,075	57,864			70,075		(12,211)				0001
Purchased Call/SPX/SPXI 13ESU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise		5,283,000	4108.94	129,434		211,320	175,406			211,320		(35,914)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXI13FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise		2,499,000	4091.95	37,485		59,976	49,472			59,976		(10,504)				0001
Purchased Call/SPX/SPXI13FS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise		3,528,000	4091.95	74,088		119,952	99,191			119,952		(20,761)				0001
Purchased Call/SPX/SPXI13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise		2,299,000	4091.95	59,544		97,708	81,022			97,708		(16,685)				0001
Purchased Call/SPX/SPXI13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise		2,870,000	4091.95	84,091		139,195	115,631			139,195		(23,564)				0001
Purchased Call/SPX/SPXI13FSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/16/2024	Exercise		3,024,000	4146.22	50,803		81,648	67,294			81,648		(14,354)				0001
Purchased Call/SPX/SPXI13FSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/16/2024	Exercise		2,791,000	4146.22	78,427		129,782	107,622			129,782		(22,159)				0001
Purchased Call/SPX/SPXI13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/16/2024	Exercise		1,893,000	4137.64	52,436		86,132	71,275			86,132		(14,857)				0001
Purchased Call/SPX/SPXI13GS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2024	Exercise		5,499,000	4137.64	69,837		109,980	89,643			109,980		(20,337)				0001
Purchased Call/SPX/SPXI13GS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2024	Exercise		2,742,000	4137.64	46,340		74,034	60,539			74,034		(13,495)				0001
Purchased Call/SPX/SPXI13GS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/16/2024	04/18/2024	Exercise		7,467,000	4137.64	182,942		298,680	245,406			298,680		(53,274)				0001
Purchased Call/SPX/SPXI13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise		3,399,000	4154.87	57,103		90,074	73,131			90,074		(16,943)				0001
Purchased Call/SPX/SPXI13HS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/23/2024	Exercise		5,078,000	4129.79	65,506		101,560	81,781			101,560		(19,779)				0001
Purchased Call/SPX/SPXI13HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/19/2024	04/23/2024	Exercise		2,890,000	4129.79	80,631		130,050	105,704			130,050		(24,346)				0001
Purchased Call/SPX/SPXI13HSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/23/2024	Exercise		2,568,000	4133.52	47,251		74,472	60,165			74,472		(14,307)				0001
Purchased Call/SPX/SPXI13HSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/22/2024	04/24/2024	Exercise		1,985,000	4133.52	36,524		57,565	46,296			57,565		(11,269)				0001
Purchased Call/SPX/SPXI13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise		4,430,000	4137.04	57,147		88,600	70,702			88,600		(17,898)				0001
Purchased Call/SPX/SPXI13IS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/23/2024	04/25/2024	Exercise		2,806,660	4134	37,189		57,716	46,139			57,716		(11,577)				0001
Purchased Call/SPX/SPXI13ISP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise		6,415,000	4071.63	82,112		128,300	102,358			128,300		(25,942)				0001
Purchased Call/SPX/SPXI13ISR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise		2,903,000	4071.63	63,576		101,605	81,519			101,605		(20,086)				0001
Purchased Call/SPX/SPXI13IST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise		2,171,000	4071.63	57,097		92,268	74,229			92,268		(18,039)				0001
Purchased Call/UIB/UIB000DSC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/01/2024	06/26/2026	07/03/2024	Exercise		1,545,853	534.96	56,444	1,192	1,571	379			1,571						0001
Purchased Call/UIB/UIB000ESA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/25/2024	07/24/2026	07/29/2024	Exercise		1,480,225	537.37	58,580	1,384	1,572	188			1,572						0001
Purchased Call/UIB/UIB000ESG	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	07/29/2024	07/24/2026	07/31/2024	Exercise		1,017,469	544.33	38,402	837	846	9			846						0001
Purchased Call/UIB/UIB000FSI	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/21/2024	08/20/2026	08/23/2024	Exercise		1,132,358	541.7	41,394	1,851	1,913	62			1,913						0001
Purchased Call/UIB/UIB0001SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/24/2024	10/23/2026	10/28/2024	Exercise		2,298,813	542.44	85,137	2,319	2,873	554			2,873						0001
Purchased Call/UIB/UIB0001SZ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/29/2024	10/28/2026	10/31/2024	Exercise		2,196,714	542.92	83,277	1,441	1,981	541			1,981						0001
Purchased Call/UIB/UIB000JSA	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2024	11/03/2026	11/05/2024	Exercise		1,217,397	540.64	19,276	14,162	14,839	677			14,839						0001
Purchased Call/SPX/SPXI13JSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/29/2024	05/01/2024	Exercise		2,391,000	4169.48	45,190		71,730	56,916			71,730		(14,814)				0001
Purchased Call/SPX/SPXI13KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/07/2024	Exercise		3,689,000	4090.75	47,219		73,780	57,824			73,780		(15,956)				0001
Purchased Call/SPX/SPXI13LS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/04/2023	05/02/2024	05/06/2024	Exercise		2,228,693	4120	116,456		218,563	179,098			218,563		(39,466)				0001

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Purchased Call/SPX/SPXI13LST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2024	Exercise		2,356,000	4138.12	51,361		82,460	64,399			82,460		(18,061)				0001
Purchased Call/SPX/SPXI13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/13/2024	Exercise		2,792,000	4119.17	39,926		62,820	48,671			62,820		(14,149)				0001
Purchased Call/SPX/SPXI13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/07/2024	05/09/2024	Exercise		3,180,776	4136	104,515		172,255	135,588			172,255		(36,667)				0001
Purchased Call/SPX/SPXI13NS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/14/2024	05/16/2024	Exercise		7,371,000	4124.08	182,801		294,840	227,545			294,840		(67,295)				0001
Purchased Call/SPX/SPXI13NSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2024	Exercise		3,673,000	4136.28	47,382		73,460	55,887			73,460		(17,573)				0001
Purchased Call/SPX/SPXI13QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/16/2024	05/20/2024	Exercise		1,849,650	4129	67,160		107,073	81,701			107,073		(25,371)				0001
Purchased Call/SPX/SPXI13PS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/21/2024	05/23/2024	Exercise		2,922,000	4191.98	47,044		73,050	54,827			73,050		(18,223)				0001
Purchased Call/SPX/SPXI13PSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise		4,951,000	4145.58	125,755		198,040	148,636			198,040		(49,404)				0001
Purchased Call/SPX/SPXI13PSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise		2,185,000	4145.58	58,558		92,863	69,858			92,863		(23,005)				0001
Purchased Call/SPX/SPXI13QSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise		2,351,000	4115.24	70,060		111,673	83,957			111,673		(27,716)				0001
Purchased Call/SPX/SPXI13QST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/29/2024	Exercise		6,363,000	4151.28	161,620		254,520	189,872			254,520		(64,648)				0001
Purchased Call/SPX/SPXI13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise		2,631,000	4179.83	61,829		97,347	71,698			97,347		(25,649)				0001
Purchased Call/SPX/SPXI13SSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/04/2024	Exercise		2,429,000	4221.02	68,984		109,305	80,450			109,305		(28,855)				0001
Purchased Call/SPX/SPXI13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2023	06/07/2024	06/11/2024	Exercise		7,573,000	4293.93	101,478		155,247	110,832			155,247		(44,414)				0001
Purchased Call/SPX/SPXI13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2024	Exercise		4,085,000	4298.86	53,922		81,700	57,702			81,700		(23,998)				0001
Purchased Call/SPX/SPXI13US0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/17/2024	Exercise		4,179,000	4369.01	99,042		154,623	110,000			154,623		(44,623)				0001
Purchased Call/SPX/SPXI13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/14/2024	06/18/2024	Exercise		2,045,000	4372.59	48,058		74,643	52,858			74,643		(21,784)				0001
Purchased Call/SPX/SPXI13VSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Exercise		5,494,000	4409.59	140,646		219,760	155,118			219,760		(64,643)				0001
Purchased Call/SPX/SPXI13VSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/20/2024	Exercise		3,343,000	4409.59	77,558		120,348	84,354			120,348		(35,994)				0001
Purchased Call/SPX/SPXI13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise		2,391,000	4365.69	46,864		71,730	49,586			71,730		(22,144)				0001
Purchased Call/SPX/SPXI13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2023	06/21/2024	06/25/2024	Exercise		2,531,000	4365.69	58,972		91,116	63,250			91,116		(27,866)				0001
Purchased Call/SPX/SPXI13YS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/21/2024	06/25/2024	Exercise		2,300,719	4366	79,050		126,480	88,711			126,480		(37,768)				0001
Purchased Call/SFC/SFC0610S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/03/2023	08/02/2024	08/06/2024	Exercise		357,796	418.98	16,507		46,362	36,577			46,362		(9,785)				0001
Purchased Call/SFC/SFC0611SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/07/2023	09/06/2024	09/10/2024	Exercise		1,070,384	410.48	49,695		163,238	128,920			163,238		(34,319)				0001
Purchased Call/SFC/SFC0611SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/11/2023	09/06/2024	09/10/2024	Exercise		900,324	409.32	45,367		140,244	108,762			140,244		(31,482)				0001
Purchased Call/SFC/SFC0611SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/12/2023	09/11/2024	06/17/2024	Exercise		2,041,805	412.62	90,209		320,964	257,842			320,964		(63,122)				0001
Purchased Call/SFC/SFC0612SE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/29/2023	09/27/2024	10/01/2024	Exercise		1,301,035	391.11	60,660		328,194	282,684			328,194		(45,511)				0001
Purchased Call/SFC/SFC0615SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2023	12/20/2024	12/24/2024	Exercise		2,060,716	429.51	94,161	3,503	247,031	150,158			247,031		(96,873)				0001
Purchased Call/SFC/SFC0616SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/03/2024	01/02/2025	01/05/2024	Exercise		4,317,106	426.57	181,236	2,201	6,003	3,802			6,003						0001
Purchased Call/SPX/SPXI13YSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2024	06/28/2024	Exercise		5,008,000	4328.82	66,606		100,160	67,772			100,160		(32,388)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXI13YST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	07/01/2024	Exercise		4,445,000	4378.41	59,119		88,900	59,990			88,900		(28,910)				0001
Purchased Call/SPX/SPXJ130SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	06/28/2024	07/02/2024	Exercise		4,176,000	4450.38	108,158		167,040	113,111			167,040		(53,929)				0001
Purchased Call/SPX/SPXJ130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/01/2024	07/03/2024	Exercise		6,516,000	4450.38	168,764		260,640	175,792			260,640		(84,848)				0001
Purchased Call/SPX/SPXJ130S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/30/2023	07/02/2024	07/05/2024	Exercise		4,203,000	4450.38	56,741		84,060	55,455			84,060		(28,605)				0001
Purchased Call/SPX/SPXJ130ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/09/2024	Exercise		2,656,000	4446.82	39,840		59,760	39,402			59,760		(20,358)				0001
Purchased Call/SPX/SPXJ131S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise		2,618,000	4411.59	55,502		85,085	56,489			85,085		(28,596)				0001
Purchased Call/SPX/SPXJ133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/23/2024	Exercise		2,440,000	4534.87	39,040		58,560	36,931			58,560		(21,629)				0001
Purchased Call/SPX/SPXJ136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/29/2024	07/31/2024	Exercise		3,662,000	4582.23	61,155		91,550	56,171			91,550		(35,379)				0001
Purchased Call/SPX/SPXJ136SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/05/2024	Exercise		4,608,000	4576.73	61,747		92,160	56,028			92,160		(36,132)				0001
Purchased Call/SPX/SPXJ137SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/05/2024	08/07/2024	Exercise		3,527,000	4478.03	46,909		70,540	42,498			70,540		(28,042)				0001
Purchased Call/SPX/SPXJ138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2024	Exercise		2,012,000	4478.03	33,198		50,300	30,418			50,300		(19,882)				0001
Purchased Call/SPX/SPXJ138S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2024	Exercise		2,491,000	4478.03	53,557		82,203	50,128			82,203		(32,075)				0001
Purchased Call/SPX/SPXJ138SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise		3,019,000	4499.38	69,437		107,175	65,207			107,175		(41,967)				0001
Purchased Call/SPX/SPXJ13ASV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise		2,132,000	4404.33	42,427		66,092	39,517			66,092		(26,575)				0001
Purchased Call/SPX/SPXJ13BSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/18/2023	08/20/2024	08/22/2024	Exercise		2,814,000	4369.71	59,938		94,269	56,067			94,269		(38,202)				0001
Purchased Call/SPX/SPXJ13CSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise		4,345,000	4405.71	116,012		184,663	108,933			184,663		(75,730)				0001
Purchased Call/SPX/SPXJ13CSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/26/2024	08/28/2024	Exercise		3,009,000	4405.71	50,551		78,234	45,090			78,234		(33,144)				0001
Purchased Call/SPX/SPXJ13ESE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	09/03/2024	Exercise		3,300,000	4497.63	73,920		115,500	66,558			115,500		(48,942)				0001
Purchased Call/SPX/SPXJ13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise		2,042,000	4514.87	41,453		64,323	36,764			64,323		(27,559)				0001
Purchased Call/SPX/SPXJ13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2023	08/30/2024	09/04/2024	Exercise		2,578,000	4507.66	66,255		104,409	59,871			104,409		(44,538)				0001
Purchased Call/SPX/SPXJ13FSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise		2,821,000	4515.77	71,653		112,840	64,539			112,840		(48,301)				0001
Purchased Call/SPX/SPXJ13FSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise		2,277,000	4515.77	40,758		62,618	34,996			62,618		(27,621)				0001
Purchased Call/SPX/SPXJ13FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise		2,788,000	4515.77	59,384		92,004	51,760			92,004		(40,244)				0001
Purchased Call/SPX/SPXJ13HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/11/2024	Exercise		2,488,000	4457.49	53,990		84,592	47,112			84,592		(37,480)				0001
Purchased Call/SFC/SFC06175D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/30/2024	01/29/2025	02/01/2024	Exercise		4,065,429	443.52	176,025	6,264	13,949	7,685			13,949						0001
Purchased Call/SFC/SFC06175L	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/05/2024	01/31/2025	02/07/2024	Exercise		3,439,858	444.41	152,667	2,271	3,889	1,618			3,889						0001
Purchased Call/SFC/SFC06186S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/20/2024	02/14/2025	02/22/2024	Exercise		2,472,971	444.46	102,772	3,619	3,682	.63			3,682						0001
Purchased Call/SFC/SFC06191S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/12/2024	03/11/2025	03/14/2024	Exercise		5,723,263	453.64	288,475	5,953	11,194	5,240			11,194						0001
Purchased Call/SFC/SFC06199E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/19/2024	03/18/2025	03/21/2024	Exercise		4,756,333	456.32	237,651	2,819	4,374	1,555			4,374						0001
Purchased Call/SFC/SFC061A9K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/18/2024	04/17/2025	04/22/2024	Exercise		2,866,879	444.7	124,341	3,188	3,072	(116)			3,072						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SFC/SFC061CS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	05/29/2024	Exercise		2,267,327	454.58	106,816	4,895	8,098	3,203			8,098						0001
Purchased Call/SFC/SFC061CSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2024	05/30/2025	06/04/2024	Exercise		2,440,381	449.38	118,258	3,374	6,220	2,845			6,220						0001
Purchased Call/SFC/SFC061CSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/18/2024	06/17/2025	06/21/2024	Exercise		5,931,981	471.9	276,504	5,006	4,809	(197)			4,809						0001
Purchased Call/SFC/SFC061DS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/21/2024	06/20/2025	06/25/2024	Exercise		6,545,052	471.64	298,131	2,478	2,803	325			2,803						0001
Purchased Call/SFC/SFC061DSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/08/2024	07/03/2025	07/10/2024	Exercise		6,953,977	484.77	333,434	2,678	2,690	12			2,690						0001
Purchased Call/SFC/SFC061DSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/09/2024	07/08/2025	07/11/2024	Exercise		6,474,253	484.59	321,123	2,666	2,630	(36)			2,630						0001
Purchased Call/SFC/SFC061ES2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/17/2024	07/16/2025	07/19/2024	Exercise		3,279,870	496.22	125,963	2,016	1,710	(307)			1,710						0001
Purchased Call/SFC/SFC061ESL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/30/2024	07/30/2025	08/01/2024	Exercise		5,170,936	476.16	268,603	2,426	2,305	(121)			2,305						0001
Purchased Call/SPX/SPXJ131S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/12/2023	09/11/2024	09/13/2024	Exercise		1,860,313	4472	58,148		93,183	52,495			93,183		(40,688)				0001
Purchased Call/SPX/SPXJ131SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/17/2024	Exercise		2,886,000	4450.32	64,646		101,010	55,039			101,010		(45,971)				0001
Purchased Call/SPX/SPXJ131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/17/2024	Exercise		3,392,000	4450.32	95,994		152,640	84,378			152,640		(68,262)				0001
Purchased Call/SPX/SPXJ131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2024	Exercise		4,798,000	4450.32	62,854		95,960	51,064			95,960		(44,896)				0001
Purchased Call/SPX/SPXJ13JSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/20/2023	09/20/2024	09/24/2024	Exercise		4,773,000	4402.2	91,642		143,190	76,976			143,190		(66,214)				0001
Purchased Call/SPX/SPXJ13KSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/26/2023	09/24/2024	09/26/2024	Exercise		1,494,741	4320	69,788		127,328	75,854			127,328		(51,474)				0001
Purchased Call/SPX/SPXJ13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise		2,477,000	4274.51	93,631		158,528	89,077			158,528		(69,451)				0001
Purchased Call/SPX/SPXJ13LS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise		2,165,000	4274.51	96,776		167,788	96,003			167,788		(71,784)				0001
Purchased Call/SPX/SPXJ13LSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise		2,621,000	4288.05	41,150		65,525	34,663			65,525		(30,862)				0001
Purchased Call/SPX/SPXJ13LSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise		3,904,000	4288.05	173,728		300,608	170,312			300,608		(130,296)				0001
Purchased Call/SPX/SPXJ13LSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2024	Exercise		2,310,000	4288.05	38,346		61,215	32,350			61,215		(28,865)				0001
Purchased Call/SPX/SPXJ13LSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2024	Exercise		2,925,000	4288.05	65,228		105,300	56,200			105,300		(49,100)				0001
Purchased Call/SPX/SPXJ13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise		3,955,724	4300	233,993		446,198	270,703			446,198		(175,495)				0001
Purchased Call/SPX/SPXJ13MSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	10/01/2024	Exercise		1,640,572	4295	80,434		144,397	83,903			144,397		(60,493)				0001
Purchased Call/SPX/SPXJ13MSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/02/2023	09/27/2024	10/01/2024	Exercise		3,563,370	4288	167,156		295,008	169,292			295,008		(125,716)				0001
Purchased Call/SPX/SPXJ13NS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise		3,111,000	4258.19	75,597		124,440	66,272			124,440		(58,168)				0001
Purchased Call/SPX/SPXJ13NS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise		4,238,168	4264	50,873		81,508	42,365			81,508		(39,144)				0001
Purchased Call/SPX/SPXJ13NSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise		2,191,568	4264	91,142		158,825	88,696			158,825		(70,129)				0001
Purchased Call/SPX/SPXJ13NSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/08/2024	Exercise		2,607,000	4308.5	65,436		106,887	56,398			106,887		(50,489)				0001
Purchased Call/SPX/SPXJ13NSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/06/2023	10/04/2024	10/08/2024	Exercise		2,787,000	4308.5	81,102		133,776	71,199			133,776		(62,577)				0001
Purchased Call/SPX/SPXJ13NSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/09/2024	Exercise		3,918,000	4308.5	79,927		129,294	67,472			129,294		(61,822)				0001
Purchased Call/SPX/SPXJ13OSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/06/2023	10/07/2024	10/09/2024	Exercise		4,275,000	4308.5	111,150		181,688	95,715			181,688		(85,972)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ130SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise		3,052,000	4335.66	38,455		61,040	31,248			61,040		(29,792)				0001
Purchased Call/SPX/SPXJ130SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise		2,145,000	4335.66	58,559		96,525	51,158			96,525		(45,367)				0001
Purchased Call/SPX/SPXJ130SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/10/2023	10/10/2024	10/15/2024	Exercise		5,907,000	4358.24	145,312		236,280	123,304			236,280		(112,976)				0001
Purchased Call/SFC/SFC061FSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/21/2024	08/21/2025	08/23/2024	Exercise		7,569,453	489.37	310,319	22,200	28,272	6,072			28,272						0001
Purchased Call/SFC/SFC061FSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/28/2024	08/27/2025	08/30/2024	Exercise		3,812,204	489.45	159,198	8,372	7,491	(881)			7,491						0001
Purchased Call/SFC/SFC061JSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/29/2024	10/28/2025	10/31/2024	Exercise		6,174,216	493.35	288,287	6,011	7,269	1,258			7,269						0001
Purchased Call/SFC/SFC061KSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/01/2024	10/31/2025	11/05/2024	Exercise		4,769,603	479.64	222,152	3,080	4,282	1,202			4,282						0001
Purchased Call/SFC/SFC061MS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/26/2024	11/25/2025	11/29/2024	Exercise		5,556,385	496.84	268,472	7,328	6,574	(754)			6,574						0001
Purchased Call/SFC/SFC061MSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/04/2024	12/04/2025	12/06/2024	Exercise		7,991,284	507.49	366,868	4,958	4,126	(832)			4,126						0001
Purchased Call/SFC/SFC061NSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/06/2023	09/05/2025	10/24/2024	Exercise		51,052	414.55	89,293		9,858	7,328			9,858						0001
Purchased Call/SFC/SFC061QS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/20/2023	09/19/2025	05/31/2024	Exercise		50,120	406.95	52,280		6,135	3,628			6,135						0001
Purchased Call/SFC/SFC061QS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	09/26/2023	09/25/2025	12/23/2024	Exercise		85,931	394.25	96,924		18,152	13,863			18,152						0001
Purchased Call/SFC/SFC061SSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/14/2023	12/12/2025	05/13/2024	Exercise		50,697	425.67	97,488		4,618	1,270			4,618						0001
Purchased Call/SFC/SFC061SSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/10/2024	01/09/2026	01/12/2024	Exercise		2,987,684	427.54	191,449	3,438	8,319	4,881			8,319						0001
Purchased Call/SFC/SFC061SSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/12/2024	01/09/2026	01/17/2024	Exercise		2,397,070	429.52	136,897	9,483	10,409	927			10,409						0001
Purchased Call/SFC/SFC061SSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/18/2024	01/16/2026	01/22/2024	Exercise		3,353,338	425.93	226,384	4,637	6,913	2,276			6,913						0001
Purchased Call/SFC/SFC061ASF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/15/2024	04/10/2026	04/17/2024	Exercise		2,101,831	451.21	116,859	3,856	5,182	1,325			5,182						0001
Purchased Call/SFC/SFC061BSF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/09/2024	05/08/2026	05/13/2024	Exercise		1,593,231	449.97	98,241	3,305	3,415	111			3,415						0001
Purchased Call/SFC/SFC061BSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/21/2024	05/20/2026	05/23/2024	Exercise		5,193,377	460.69	326,278	3,387	4,902	1,515			4,902						0001
Purchased Call/SPX/SPXJ13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/13/2023	10/15/2024	10/17/2024	Exercise		1,726,000	4327.78	70,421		119,094	63,376			119,094		(55,718)				0001
Purchased Call/SPX/SPXJ130SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise		2,107,000	4373.2	48,461		76,906	38,296			76,906		(38,609)				0001
Purchased Call/SPX/SPXJ13RSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/20/2023	10/22/2024	10/24/2024	Exercise		3,582,000	4224.16	78,804		127,161	63,295			127,161		(63,866)				0001
Purchased Call/SPX/SPXJ13RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/20/2023	10/22/2024	10/24/2024	Exercise		2,342,000	4224.16	79,628		132,323	67,789			132,323		(64,534)				0001
Purchased Call/SPX/SPXJ13SS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/24/2023	04/29/2024	05/01/2024	Expire		8,500,000	4200	55,620			(35,585)					(35,585)				0001
Purchased Call/SPX/SPXJ13SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/27/2023	10/28/2024	10/30/2024	Exercise		3,783,000	4117.37	79,821		132,405	66,217			132,405		(66,188)				0001
Purchased Call/SPX/SPXJ13TSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	10/30/2023	10/30/2024	11/01/2024	Exercise		2,374,000	4166.82	69,083		116,326	58,820			116,326		(57,506)				0001
Purchased Call/SPX/SPXJ13US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/02/2023	11/01/2024	11/05/2024	Exercise		2,905,000	4317.78	45,609		72,625	34,092			72,625		(38,534)				0001
Purchased Call/SPX/SPXJ13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/03/2023	11/04/2024	11/06/2024	Exercise		3,038,000	4358.34	58,937		94,178	44,171			94,178		(50,007)				0001
Purchased Call/SPX/SPXJ13USQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/03/2023	11/05/2024	11/07/2024	Exercise		3,869,000	4358.34	46,815		73,511	33,770			73,511		(39,741)				0001
Purchased Call/SPX/SPXJ13USS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/03/2023	11/05/2024	11/07/2024	Exercise		8,887,000	4358.34	219,509		355,480	169,139			355,480		(186,341)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ131VSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/07/2023	11/07/2024	11/12/2024	Exercise		3,678,000	4378.38	47,078		73,560	33,336			73,560		(40,224)				0001
Purchased Call/SPX/SPXJ131WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2023	11/08/2024	11/13/2024	Exercise		4,674,000	4415.24	60,295		93,480	41,225			93,480		(52,255)				0001
Purchased Call/SPX/SPXJ131YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/20/2024	Exercise		3,616,000	4514.02	58,218		90,400	38,758			90,400		(51,642)				0001
Purchased Call/SPX/SPXJ131YSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise		2,255,000	4514.02	59,758		95,838	42,811			95,838		(53,027)				0001
Purchased Call/SPX/SPXJ132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		2,367,000	4556.62	39,056		60,359	25,090			60,359		(35,269)				0001
Purchased Call/SPX/SPXJ132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		3,279,000	4556.62	83,287		132,800	57,588			132,800		(75,212)				0001
Purchased Call/SPX/SPXJ132SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		2,032,000	4556.62	54,051		86,360	37,549			86,360		(48,811)				0001
Purchased Call/SPX/SPXK132BS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/07/2023	12/06/2024	12/10/2024	Exercise		5,644,000	4585.59	72,808		112,880	44,308			112,880		(68,572)				0001
Purchased Call/SPX/SPXK133B6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise		4,631,000	4604.37	99,567		157,454	63,419			157,454		(94,035)				0001
Purchased Call/SPX/SPXK133B9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/11/2024	Exercise		2,498,000	4604.37	32,474		49,960	19,275			49,960		(30,685)				0001
Purchased Call/SPX/SPXK133BB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/09/2024	12/11/2024	Exercise		3,594,000	4604.37	79,427		125,790	50,739			125,790		(75,051)				0001
Purchased Call/SPX/SPXK133BG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/10/2024	12/12/2024	Exercise		8,977,000	4604.37	224,425		359,080	146,986			359,080		(212,094)				0001
Purchased Call/SPX/SPXK133BT	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2024	Exercise		3,392,000	4622.44	60,038		93,280	36,375			93,280		(56,905)				0001
Purchased Call/SPX/SPXK134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise		2,718,000	4643.7	58,981		92,412	36,348			92,412		(56,064)				0001
Purchased Call/SFC/SFC061DS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/24/2024	06/18/2026	06/26/2024	Exercise		2,439,548	470.63	134,520	8,299	9,166	869			9,166						0001
Purchased Call/SFC/SFC061ES3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/17/2024	07/16/2026	07/19/2024	Exercise		2,348,465	496.22	122,254	4,521	3,793	(727)			3,793						0001
Purchased Call/SFC/SFC061ES7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/19/2024	07/17/2026	07/23/2024	Exercise		3,088,649	484.14	146,635	20,558	17,778	(2,780)			17,778						0001
Purchased Call/SFC/SFC061EST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/02/2024	07/31/2026	08/06/2024	Exercise		474,116	476.69	22,067	3,547	4,479	932			4,479						0001
Purchased Call/SPX/SPXK134SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/06/2024	12/10/2024	Exercise		2,509,382	4604	116,723		195,654	84,800			195,654		(110,854)				0001
Purchased Call/SPX/SPXK134SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/12/2024	12/16/2024	Exercise		2,322,281	4635	113,376		185,371	76,404			185,371		(108,967)				0001
Purchased Call/SPX/SPXK135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	12/19/2024	Exercise		3,638,000	4719.19	47,658		72,760	26,804			72,760		(45,956)				0001
Purchased Call/SPX/SPXK136S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise		3,339,000	4768.37	43,741		66,780	24,361			66,780		(42,419)				0001
Purchased Call/SPX/SPXK136S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise		3,207,000	4768.37	72,799		115,452	44,853			115,452		(70,599)				0001
Purchased Call/SPX/SPXK136SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/24/2024	Exercise		2,072,000	4698.35	43,719		69,412	26,894			69,412		(42,518)				0001
Purchased Call/SPX/SPXK136SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise		2,285,000	4746.75	37,931		59,410	22,111			59,410		(37,299)				0001
Purchased Call/SPX/SPXK137SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/23/2024	12/26/2024	Exercise		5,427,000	4754.63	135,132		217,080	83,814			217,080		(133,266)				0001
Purchased Call/SPX/SPXK139SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/02/2025	Exercise		3,205,000	4769.83	41,345		64,100	22,756			64,100		(41,345)				0001
Purchased Call/SPX/SPXK139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2025	Exercise		2,288,000	4769.83	29,744		45,760	16,016			45,760		(29,744)				0001
Purchased Call/SPX/SPXK139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2025	Exercise		2,051,000	4769.83	71,580		118,958	47,378			118,958		(71,580)				0001
Purchased Call/SFC/SFC061FS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/13/2024	08/12/2026	08/15/2024	Exercise		3,827,184	474.43	258,888	4,137	4,465	328			4,465						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC061HS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2024	09/17/2026	09/20/2024	Exercise		1,468,541	483.13	65,533	14,802	17,494	2,692			17,494						0001
Purchased Call/SFC/SFC061HSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/25/2024	09/24/2026	09/27/2024	Exercise		2,128,969	489.11	129,267	4,254	4,216	(38)			4,216						0001
Purchased Call/SFC/SFC061JSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/18/2024	10/19/2026	10/22/2024	Exercise		201,756	499.42	6,388	3,362	2,979	(383)			2,979						0001
Purchased Call/SFC/SFC061JS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/23/2024	10/23/2026	10/25/2024	Exercise		1,602,510	489.5	98,376	3,475	3,931	456			3,931						0001
Purchased Call/SPX/SPXL137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	05/13/2024	08/20/2024	05/15/2024	Expire		5,230,000	4600	6,100			(6,100)					(6,100)				0001
Purchased Call/SPX/SPXL13DSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	06/03/2024	08/22/2024	06/05/2024	Expire		5,280,000	5000	17,605			(17,605)					(17,605)				0001
Purchased Call/SPX/SPXL13DSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	06/03/2024	09/19/2024	06/05/2024	Expire		10,560,000	4600	6,550			(6,550)					(6,550)				0001
Purchased Call/SFC/SFC061NSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/17/2024	12/17/2026	12/19/2024	Exercise		3,478,062	501.04	161,541	4,070	3,043	(1,027)			3,043						0001
Purchased Call/SPX/SPX1406SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	01/17/2023	01/17/2024	01/19/2024	Expire		4,388,000	100	49,146			(2,166)					(2,166)				0001
Purchased Call/SPX/SPX1407SM	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	03/17/2023	03/19/2024	03/21/2024	Exercise		2,887,000	100	60,050		207,070	194,202			207,070		(12,868)				0001
Purchased Call/SPX/SPX1408S8	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	08/04/2023	08/06/2024	08/08/2024	Exercise		2,212,000	100	44,240		6,067	(20,428)			6,067		(26,495)				0001
Purchased Call/SPX/SPX1408S9	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	08/09/2023	08/09/2024	08/13/2024	Exercise		2,844,000	100	55,458		65,785	32,114			65,785		(33,671)				0001
Purchased Call/SPX/SPX1408SC	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	08/16/2023	08/16/2024	08/20/2024	Exercise		2,948,000	100	62,792		201,521	162,189			201,521		(39,332)				0001
Purchased Call/SPX/SPX1408SJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	09/22/2023	09/23/2024	09/25/2024	Exercise		1,565,000	100	28,796		117,205	96,104			117,205		(21,101)				0001
Purchased Call/SPX/SPX1408SII	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	10/08/2024	Exercise		1,468,000	100	21,139		54,139	37,874			54,139		(16,265)				0001
Purchased Call/SPX/SPX1408SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	10/05/2023	10/04/2024	10/08/2024	Exercise		2,173,000	100	39,766		197,740	167,142			197,740		(30,598)				0001
Purchased Call/SPX/SPX1409S2	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	10/13/2023	10/11/2024	10/16/2024	Exercise		3,798,000	100	44,057		226,624	191,868			226,624		(34,756)				0001
Purchased Call/SPX/SPX1502S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	02/02/2023	02/02/2024	02/06/2024	Exercise		2,230,000	100	49,283		36,163	31,794			36,163		(4,369)				0001
Purchased Call/SPX/SPX1502S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	02/03/2023	02/02/2024	02/06/2024	Expire		4,671,000	100	55,585			(4,941)					(4,941)				0001
Purchased Call/SPX/SPX1502S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	02/03/2023	02/02/2024	02/06/2024	Exercise		2,222,000	100	51,328		72,606	68,044			72,606		(4,563)				0001
Purchased Call/SPX/SPX2502S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	03/14/2023	03/14/2024	03/18/2024	Exercise		1,675,000	100	49,413		185,797	175,888			185,797		(9,910)				0001
Purchased Call/SPX/SPX2502SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	03/24/2023	03/22/2024	03/26/2024	Exercise		1,330,000	100	25,536		61,139	55,394			61,139		(5,746)				0001
Purchased Call/SPX/SPX2502SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	03/24/2023	03/25/2024	03/27/2024	Exercise		2,066,000	100	39,667		101,964	92,785			101,964		(9,179)				0001
Purchased Call/SPX/SPX2503SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	04/14/2023	04/12/2024	04/16/2024	Exercise		1,368,000	100	33,242		88,466	79,047			88,466		(9,419)				0001
Purchased Call/SPX/SPX2503SG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	04/14/2023	04/15/2024	04/17/2024	Exercise		2,442,000	100	46,642		114,395	100,903			114,395		(13,492)				0001
Purchased Call/SPX/SPX2503SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	04/14/2023	04/16/2024	04/18/2024	Exercise		3,013,000	100	60,863		145,068	127,344			145,068		(17,724)				0001
Purchased Call/SPX/SPX2505SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	05/22/2023	05/22/2024	05/24/2024	Expire		3,739,000	100	45,242			(17,649)					(17,649)				0001
Purchased Call/SPX/SPX2505SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse ... EXO7DEVFDH4HOFF07349	05/31/2023	05/31/2024	06/04/2024	Expire		2,120,000	100	37,312			(15,478)					(15,478)				0001
Purchased Call/SPX/SPX2611S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/13/2023	01/12/2024	01/17/2024	Expire		4,119,000	100	44,485			(1,363)					(1,363)				0001
Purchased Call/SPX/SPX2612S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/01/2023	02/01/2024	02/05/2024	Expire		6,206,000	100	74,472			(6,360)					(6,360)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX26126G	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/21/2024	Expire		6,110,000	100	71,487			(9,160)					(9,160)				0001
Purchased Call/SPX/SPX26138C	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/03/2023	03/05/2024	03/07/2024	Exercise		3,319,000	100	39,164		159,804	152,918			159,804		(6,886)				0001
Purchased Call/SPX/SPX26139E	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2023	03/06/2024	03/08/2024	Exercise		3,587,000	100	42,685		213,969	206,346			213,969		(7,622)				0001
Purchased Call/SPX/SPX26139F	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2024	03/11/2024	Exercise		4,713,000	100	56,085		238,796	228,627			238,796		(10,169)				0001
Purchased Call/SPX/SPX2614SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2023	03/28/2024	04/01/2024	Expire		5,422,000	100	58,015			(13,866)					(13,866)				0001
Purchased Call/SPX/SPX2615S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/06/2023	04/09/2024	04/11/2024	Exercise		6,280,000	100	68,452		354,972	336,406			354,972		(18,566)				0001
Purchased Call/SPX/SPX26169	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/28/2023	04/30/2024	05/02/2024	Expire		4,555,000	100	54,205			(17,870)					(17,870)				0001
Purchased Call/SPX/SPX2616BS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/09/2023	05/09/2024	05/13/2024	Exercise		1,728,000	100	25,229		113,836	104,896			113,836		(8,941)				0001
Purchased Call/SPX/SPX2616SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	05/17/2024	Exercise		4,417,000	100	52,562		130,196	110,702			130,196		(19,494)				0001
Purchased Call/SPX/SPX2617SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/15/2023	05/15/2024	05/17/2024	Exercise		2,142,000	100	43,268		131,034	114,986			131,034		(16,047)				0001
Purchased Call/SPX/SPX2617SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/25/2023	05/24/2024	05/29/2024	Expire		2,165,000	100	37,671			(15,068)					(15,068)				0001
Purchased Call/SPX/SPX2618S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	05/29/2024	Expire		2,107,000	100	25,705			(10,311)					(10,311)				0001
Purchased Call/SPX/SPX2618S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	05/29/2024	Exercise		1,396,000	100	35,458		15,254	1,031			15,254		(14,223)				0001
Purchased Call/SPX/SPX2618S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/26/2023	05/24/2024	05/29/2024	Expire		1,699,000	100	35,509			(14,243)					(14,243)				0001
Purchased Call/SPX/SPX2618SY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/15/2023	06/14/2024	06/18/2024	Exercise		5,009,000	100	65,117		147,646	117,801			147,646		(29,845)				0001
Purchased Call/SPX/SPX2619S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/20/2023	06/20/2024	06/24/2024	Expire		4,386,000	100	57,457			(26,992)					(26,992)				0001
Purchased Call/SPX/SPX2619SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/27/2023	06/27/2024	07/01/2024	Expire		2,474,000	100	47,501			(23,228)					(23,228)				0001
Purchased Call/SPX/SPX2619SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/29/2023	06/28/2024	07/02/2024	Expire		4,497,000	100	62,958			(31,217)					(31,217)				0001
Purchased Call/SPX/SPX2619ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/07/2023	07/05/2024	07/09/2024	Exercise		2,058,000	100	42,601		129,596	107,586			129,596		(22,010)				0001
Purchased Call/SPX/SPX261AS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/24/2023	07/24/2024	07/26/2024	Expire		3,799,000	100	52,046			(29,312)					(29,312)				0001
Purchased Call/SPX/SPX261AS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/26/2023	07/26/2024	07/30/2024	Expire		2,076,000	100	43,181			(24,556)					(24,556)				0001
Purchased Call/SPX/SPX1407SY	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZIWZ7FF32TWEFA76	05/01/2023	04/30/2024	05/02/2024	Exercise		2,568,400	4169	108,040		179,873				(53,975)			71,833			0001
Purchased Call/SPX/SPX1408S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZIWZ7FF32TWEFA76	07/03/2023	06/28/2024	07/02/2024	Exercise		3,159,770	4450	129,788		210,867				(31,198)			81,079			0001
Purchased Call/SPX/SPX8211SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	02/02/2024	Exercise		1,418,657	4077	18,896		28,884				(9,697)			9,987			0001
Purchased Call/SPX/SPX821JSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	02/21/2023	02/16/2024	02/21/2024	Exercise		3,177,611	4079	55,683		95,039				(37,343)			39,356			0001
Purchased Call/SPX/SPX821LSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	03/13/2023	03/11/2024	03/13/2024	Exercise		1,517,605	3862	22,181		36,157				(13,157)			13,976			0001
Purchased Call/SPX/SPX821NS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	04/01/2024	Exercise		1,319,089	4109	25,580		41,409				(13,679)			15,828			0001
Purchased Call/SPX/SPXA05N64	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/27/2023	03/26/2024	03/28/2024	Exercise		1,373,963	3971	25,490		41,174				(14,083)			15,684			0001
Purchased Call/SPX/SPXB058SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/04/2024	Exercise		1,757,202	4194	53,531		86,732	82,308			20,607		(4,424)				0001
Purchased Call/SPX/SPXB05CS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/01/2023	11/29/2024	12/03/2024	Exercise		2,407,231	4568	83,862		135,438	121,694			56,005		(13,744)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC17BSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/15/2024	03/19/2024	Exercise		2,842,806	3894	105,646		175,199				(64,047)			69,554			0001
Purchased Call/SPX/SPXF009S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	03/03/2023	03/01/2024	03/05/2024	Exercise		1,274,544	3971	26,659		42,051				(14,381)			15,392			0001
Purchased Call/SPX/SPXH131IS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	01/18/2024	Exercise		2,738,179	3997	30,476		49,320				(18,658)			18,844			0001
Purchased Call/SPX/SPXH131YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/22/2024	01/24/2024	Exercise		1,652,606	3973	25,018		39,104				(13,862)			14,086			0001
Purchased Call/SPX/SPXI131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/07/2024	02/09/2024	Exercise		2,531,712	4164	47,825		79,040				(29,736)			31,215			0001
Purchased Call/SPX/SPXI135S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/27/2023	02/26/2024	02/28/2024	Exercise		1,992,960	3970	22,736		36,144				(12,703)			13,409			0001
Purchased Call/SPX/SPXI136S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/04/2024	03/06/2024	Exercise		3,127,280	4046	45,653		72,662				(25,049)			27,009			0001
Purchased Call/SPX/SPXI139SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/20/2023	03/18/2024	03/20/2024	Exercise		2,107,152	3917	32,016		51,109				(17,619)			19,093			0001
Purchased Call/SPX/SPXI13CSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise		1,427,651	4044	18,236		28,593				(9,101)			10,357			0001
Purchased Call/SPX/SPXI13ESY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/10/2024	04/12/2024	Exercise		2,469,575	4109	39,366		62,505				(19,455)			23,139			0001
Purchased Call/SPX/SPXI13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2023	04/11/2024	04/15/2024	Exercise		2,436,601	4109	31,714		49,811				(15,185)			18,098			0001
Purchased Call/SPX/SPXI13NST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/10/2024	05/14/2024	Exercise		2,516,606	4126	30,866		47,579				(13,049)			16,713			0001
Purchased Call/SPX/SPXI13USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/07/2024	06/11/2024	Exercise		1,873,803	4298	27,328		40,547				(7,997)			13,219			0001
Purchased Call/SPX/SPXI13WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/18/2024	06/21/2024	Exercise		2,623,706	4410	17,451		26,179				(4,544)			8,728			0001
Purchased Call/SPX/SPXJ130SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/02/2024	07/05/2024	Exercise		2,256,844	4451	26,166		39,039				(5,609)			12,873			0001
Purchased Call/SPX/SPXJ13FSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise		2,087,047	4508	35,355		54,171				(5,881)			18,817			0001
Purchased Call/SPX/SPXJ13GSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2023	08/30/2024	09/04/2024	Exercise		1,282,479	4516	19,224		29,535				(3,245)			10,312			0001
Purchased Call/SPX/SPXJ13JSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/18/2023	09/17/2024	09/19/2024	Exercise		1,873,585	4450	25,765		39,152				(4,789)			13,387			0001
Purchased Call/SPX/SPXJ13MSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	09/30/2024	10/02/2024	Exercise		2,602,846	4288	96,033		163,284				(34,114)			67,251			0001
Purchased Call/SPX/SPXJ13TSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/28/2024	10/30/2024	Exercise		1,684,004	4117	29,534		46,627	44,424			9,496		(2,203)				0001
Purchased Call/SPX/SPXK131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	12/03/2024	Exercise		1,923,044	4568	41,612		64,412	57,593			25,676		(6,820)				0001
Purchased Call/SPX/SPXK132SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/05/2024	12/09/2024	Exercise		1,397,905	4568	16,894		26,009	22,984			10,360		(3,025)				0001
Purchased Call/SPX/SPXK13ASD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/02/2024	12/30/2024	01/04/2024	Exercise		2,842,819	4770		17,651	28,012	23,611			14,762		(4,400)				0001
Purchased Call/SPX/SPX261ASJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/04/2023	08/05/2024	08/07/2024	Expire		2,213,000	100	34,302		(20,505)						(20,505)				0001
Purchased Call/SPX/SPX261ASO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/08/2023	08/08/2024	08/12/2024	Expire		4,209,000	100	55,138		(33,325)						(33,325)				0001
Purchased Call/SPX/SPX261BS5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/22/2023	08/22/2024	08/26/2024	Exercise		2,875,000	100	54,338		71,367	36,436			71,367		(34,931)				0001
Purchased Call/SPX/SPX261BSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2024	08/28/2024	Exercise		1,363,000	100	24,670		20,116	3,941			20,116		(16,175)				0001
Purchased Call/SPX/SPX261BSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/29/2023	08/29/2024	09/03/2024	Expire		1,705,000	100	31,372		(20,771)						(20,771)				0001
Purchased Call/SPX/SPX261BSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/03/2024	09/05/2024	Exercise		1,465,000	100	29,007		4,596	(15,061)			4,596		(19,658)				0001
Purchased Call/SPX/SPX261CSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/06/2023	10/04/2024	10/08/2024	Exercise		4,246,000	100	47,555		155,827	119,134			155,827		(36,693)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX261CSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/06/2023	10/08/2024	10/10/2024	Exercise		3,205,000	100	36,217		165,618	137,583			165,618		(28,035)				0001
Purchased Call/SPX/SPX261CST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/09/2023	10/09/2024	10/11/2024	Exercise		2,267,000	100	25,844		117,317	97,296			117,317		(20,022)				0001
Purchased Call/SPX/SPX261DSB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/16/2023	10/16/2024	10/18/2024	Exercise		2,187,000	100	36,742		196,062	166,891			196,062		(29,171)				0001
Purchased Call/SPX/SPX261DSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	10/25/2024	Exercise		2,289,000	100	25,179		180,232	159,756			180,232		(20,475)				0001
Purchased Call/SPX/SPX261DSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/23/2023	10/23/2024	10/25/2024	Exercise		1,608,000	100	33,125		211,650	184,714			211,650		(26,937)				0001
Purchased Call/SPX/SPX261DST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	10/29/2024	Exercise		2,002,000	100	30,631		159,464	134,388			159,464		(25,077)				0001
Purchased Call/SPX/SPX261DSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/28/2024	10/30/2024	Exercise		2,246,000	100	36,161		225,418	195,433			225,418		(29,984)				0001
Purchased Call/SPX/SPX261ESG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/07/2023	11/07/2024	11/12/2024	Exercise		3,006,000	100	35,771		89,778	59,215			89,778		(30,563)				0001
Purchased Call/SPX/SPX261ESX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/24/2023	11/26/2024	11/29/2024	Exercise		2,412,000	100	29,668		184,891	157,995			184,891		(26,896)				0001
Purchased Call/SPX/SPX261FSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/01/2023	12/02/2024	12/04/2024	Exercise		3,114,000	100	37,368		114,231	79,642			114,231		(34,589)				0001
Purchased Call/SPX/SPX261FSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/12/2023	12/12/2024	12/16/2024	Exercise		2,865,000	100	34,953		119,545	86,320			119,545		(33,225)				0001
Purchased Call/SPX/SPX261FSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/17/2024	12/19/2024	Exercise		4,436,000	100	55,450		286,578	233,109			286,578		(53,470)				0001
Purchased Call/SPX/SPX261GS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/22/2023	12/23/2024	12/26/2024	Exercise		2,176,000	100	25,242		151,298	126,405			151,298		(24,893)				0001
Purchased Call/SPX/SPX261GS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2023	12/27/2024	12/31/2024	Exercise		2,568,000	100	40,574		181,594	141,354			181,594		(40,240)				0001
Purchased Call/SPX/SPX8152S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	02/17/2023	02/15/2024	02/20/2024	Exercise		1,298,199	4148	30,471		67,609				(36,479)			37,139			0001
Purchased Call/SPX/SPX815ASM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJIIY9T8IKCSX06	11/01/2023	10/31/2024	11/04/2024	Exercise		1,711,070	4194	53,681		94,655	90,218			14,892		(4,436)				0001
Purchased Call/SPX/SPX8211SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/01/2023	01/31/2024	02/02/2024	Exercise		2,099,449	4077	66,636		117,934				(50,637)			51,299			0001
Purchased Call/SPX/SPX921DSR	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	12/01/2023	11/29/2024	12/03/2024	Exercise		1,251,577	4568	34,921		60,554	54,831			22,836		(5,723)				0001
Purchased Call/SPX/SPXQ00S66	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/01/2023	08/30/2024	09/04/2024	Exercise		1,374,836	4508	46,903		90,890				(11,677)			43,988			0001
Purchased Call/SPX/SPX261HSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/12/2024	03/05/2024	02/14/2024	Expire		10,000,000	4975	22,450		(22,450)				(22,450)						0001
Purchased Call/SPX/SPX261ISA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/26/2024	03/19/2024	02/28/2024	Expire		7,635,000	5070	25,635		(25,635)				(25,635)						0001
Purchased Call/SPX/SPX261LSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/13/2024	06/11/2024	05/15/2024	Expire		7,845,000	5175	22,913		(22,913)				(22,913)						0001
Purchased Call/SPX/SPX261MSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/02/2024	07/16/2024	07/05/2024	Expire		5,475,000	5425	9,020		(9,020)				(9,020)						0001
Purchased Call/SPX/SPX150YST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	01/30/2023	01/26/2024	01/30/2024	Expire		2,182,000	100	24,220						24,220			(24,220)			0001
Purchased Call/SPX/SPX2500SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	02/21/2023	02/16/2024	02/21/2024	Expire		1,270,000	100	16,510						13,713			(16,510)			0001
Purchased Call/SPX/SPX2501SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	03/13/2023	03/11/2024	03/13/2024	Exercise		1,611,000	100	19,654		119,901				(58,368)			100,247			0001
Purchased Call/SPX/SPX2503SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	04/17/2023	04/15/2024	04/17/2024	Exercise		1,643,000	100	21,688		42,960				(5,324)			21,273			0001
Purchased Call/SPX/SPX261MSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/02/2024	07/17/2024	07/05/2024	Expire		5,475,000	5425	9,520		(9,520)				(9,520)						0001
Purchased Call/SPX/SPX821HSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/27/2023	01/29/2024	01/31/2024	Exercise		2,697,000	100	76,865		4,366	(1,563)			4,366		(5,929)				0001
Purchased Call/SPX/SPX8211SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	06/06/2023	06/06/2024	06/10/2024	Exercise		1,546,000	100	51,018		183,835	161,830			183,835		(22,005)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX8211IIS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	07/08/2024	Exercise		2,127,000	100	54,026		113,783	86,398			113,783		(27,385)				0001
Purchased Call/SPX/SPX8211IISP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2023	07/03/2024	07/08/2024	Exercise		1,312,000	100	27,683		63,043	49,011			63,043		(14,032)				0001
Purchased Call/SPX/SPX8211YS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/14/2023	07/12/2024	07/16/2024	Exercise		2,129,000	100	44,496		126,303	102,449			126,303		(23,855)				0001
Purchased Call/SPX/SPX821ZS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2023	07/19/2024	07/23/2024	Expire		2,613,000	100	56,441			(31,011)					(31,011)				0001
Purchased Call/SPX/SPX8212SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/21/2023	07/22/2024	07/24/2024	Expire		2,141,000	100	35,969			(20,115)					(20,115)				0001
Purchased Call/SPX/SPX9210SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	07/29/2024	Expire		2,814,000	100	38,833			(21,977)					(21,977)				0001
Purchased Call/SPX/SPX9215SB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/01/2023	08/30/2024	09/04/2024	Expire		2,945,000	100	38,580			(26,006)					(26,006)				0001
Purchased Call/SPX/SPX921BSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/17/2023	11/19/2024	11/21/2024	Exercise		1,766,000	100	29,492		140,212	114,042			140,212		(26,170)				0001
Purchased Call/SPX/SPX8210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/17/2024	Expire		1,217,000	100	12,170						12,170		(12,170)				0001
Purchased Call/SPX/SPX8213XSN	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2023	07/09/2024	07/11/2024	Exercise		1,335,000	100	14,819		55,907				4,021		41,088				0001
Purchased Call/SPX/SPX9210SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2023	07/19/2024	07/23/2024	Expire		1,242,000	100	24,467						21,859		(24,467)				0001
Purchased Call/SPX/SPX9213SH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/14/2023	08/13/2024	08/15/2024	Expire		2,588,000	100	25,104						11,241		(25,104)				0001
Purchased Call/SPX/SPX9216SQ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2023	09/06/2024	09/10/2024	Exercise		1,134,000	100	14,629		4,253				4,569		(10,376)				0001
Purchased Call/SPX/SPX9216SS	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/11/2023	09/10/2024	09/12/2024	Exercise		1,655,000	100	17,874		16,577				1,703		(1,297)				0001
Purchased Call/SPX/SPX9217SE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/18/2023	09/17/2024	09/19/2024	Exercise		2,354,000	100	16,007		33,624				3,150		17,617				0001
Purchased Call/SPX/SPX921DS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/20/2024	11/22/2024	Exercise		1,656,000	100	17,554		76,992	74,526			56,644		(2,465)				0001
Purchased Call/SPX/SPX921DS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/25/2024	11/27/2024	Exercise		1,484,000	100	16,621		73,684	71,152			56,088		(2,532)				0001
Purchased Call/SPX/SPX921DS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/26/2024	11/29/2024	Exercise		1,839,000	100	13,976		94,993	92,831			81,699		(2,162)				0001
Purchased Call/SPX/SPX921ESZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	12/10/2024	12/12/2024	Exercise		2,141,000	100	19,055		73,540	69,866			56,721		(3,675)				0001
Purchased Call/SPX/SPXA05NS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBJXP4R0TD8PU41	03/27/2023	03/25/2024	03/27/2024	Exercise		4,019,000	100	65,108		111,542				37,993		46,434				0001
Purchased Call/SPX/SPXA05IWSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBJXP4R0TD8PU41	06/05/2023	06/03/2024	06/05/2024	Exercise		2,033,000	100	31,918		44,745				13,792		12,827				0001
Purchased Call/SPX/SPXF00PSIH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/12/2023	06/07/2024	06/11/2024	Exercise		1,390,000	100	25,298		91,570				(11,991)		66,272				0001
Purchased Call/SPX/SPXG003SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/23/2023	08/22/2024	08/26/2024	Exercise		1,176,000	100	19,522		15,080				6,551		(4,441)				0001
Purchased Call/SPX/SPXG00BB6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/25/2023	09/24/2024	09/26/2024	Exercise		1,611,000	100	14,499		32,837				(2,235)		18,338				0001
Purchased Call/SPX/SPXG00EGQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/09/2023	10/07/2024	10/09/2024	Exercise		2,391,000	100	39,452		114,448	113,794			28,057		(654)				0001
Purchased Call/SPX/SPX8151S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/30/2023	01/24/2024	01/26/2024	Exercise		1,079,603	33738	28,736		20,799				8,023		(7,937)				0001
Purchased Call/SPX/SPX8155SM	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/05/2023	06/04/2024	06/06/2024	Exercise		1,147,934	33763	29,877		57,392				(23,131)		27,515				0001
Purchased Call/SPX/SPX8156SZ	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/05/2023	07/02/2024	07/05/2024	Exercise		1,445,172	34409	37,499		72,240				(24,363)		34,741				0001
Purchased Call/SPX/SPX8158S5	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	08/07/2023	08/06/2024	08/08/2024	Exercise		1,087,034	35066	31,903		54,343				(8,827)		22,440				0001
Purchased Call/SPX/SPX8158SR	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/05/2023	09/03/2024	09/05/2024	Exercise		1,532,859	34838	41,014		76,649				(20,370)		35,635				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX250686	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	06/05/2023	06/04/2024	06/06/2024	Exercise		1,097,000	100	17,113		25,073				(12,252)			7,960			0001
Purchased Call/SPX/SPXA05KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2023	03/08/2024	03/12/2024	Exercise		3,758,000	100	44,720		207,925	199,693			207,925		(8,231)				0001
Purchased Call/SPX/SPXA05TSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise		2,045,000	100	30,266		98,879	87,571			98,879		(11,308)				0001
Purchased Call/SPX/SPXA05TSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/21/2024	Exercise		5,782,000	100	68,228		84,815	58,922			84,815		(25,892)				0001
Purchased Call/SPX/SPXA05US3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/19/2023	05/20/2024	05/22/2024	Expire		4,501,000	100	54,462			(21,005)					(21,005)				0001
Purchased Call/SPX/SPXA05WSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/10/2024	Exercise		3,495,000	100	45,086		166,043	146,597			166,043		(19,446)				0001
Purchased Call/SPX/SPXA05WSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/11/2024	Exercise		3,565,000	100	45,989		138,935	118,972			138,935		(19,962)				0001
Purchased Call/SPX/SPXB0586S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/03/2023	11/01/2024	11/05/2024	Exercise		5,084,000	100	58,466		226,771	177,238			226,771		(49,534)				0001
Purchased Call/SPX/SPXB05AS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/19/2024	Exercise		3,408,000	100	40,555		249,096	213,555			249,096		(35,542)				0001
Purchased Call/SPX/SPXB05ASE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/15/2024	11/19/2024	Exercise		3,316,000	100	41,118		214,223	177,788			214,223		(36,435)				0001
Purchased Call/SPX/SPXB05DSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2024	Exercise		2,950,000	100	59,590		218,927	161,302			218,927		(57,625)				0001
Purchased Call/SPX/SPXC170SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/09/2024	02/05/2024	01/11/2024	Expire		14,250,000	4725		52,845	(52,845)						(52,845)				0001
Purchased Call/SPX/SPXC17PSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/18/2024	02/06/2024	01/22/2024	Expire		4,760,000	4725		10,230	(10,230)						(10,230)				0001
Purchased Call/SPX/SPXF00YSP	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/31/2023	07/30/2024	08/01/2024	Expire		1,281,000	100	20,240						19,174		(20,240)				0001
Purchased Call/SPX/SPXG005SU	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/05/2023	09/03/2024	09/05/2024	Exercise		1,334,000	100	22,545		22,398				(2,418)		(147)				0001
Purchased Call/SPX/SPXG00VSH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/02/2024	12/31/2024	01/04/2024	Exercise		2,024,000	100		10,626	7,854	5,183			(101)		(2,671)				0001
Purchased Call/SPX/SPX1407S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	02/06/2023	02/06/2024	02/08/2024	Exercise		1,555,000	4111.08	48,827		80,860				(30,640)		32,033				0001
Purchased Call/SPX/SPX1407SG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TWEFA76	03/08/2023	03/08/2024	03/12/2024	Exercise		2,221,000	3992.01	54,637		91,061				(33,712)		36,424				0001
Purchased Call/SPX/SPX821FSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	01/08/2024	Exercise		1,289,000	3852.97	38,541		69,606				(30,929)		31,065				0001
Purchased Call/SPX/SPX8211SJ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	02/01/2024	02/05/2024	Exercise		2,103,000	4119.21	72,974		124,077				(49,125)		51,103				0001
Purchased Call/SPX/SPX821MS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/15/2023	03/15/2024	03/19/2024	Exercise		4,041,000	3891.93	105,066		177,804				(67,659)		72,738				0001
Purchased Call/SPX/SPX821MSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/22/2023	03/22/2024	03/26/2024	Exercise		4,447,000	3936.97	111,175		184,551				(66,987)		73,376				0001
Purchased Call/SPX/SPX821PS0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/09/2023	05/09/2024	05/13/2024	Exercise		3,010,000	4119.17	87,892		142,975				(43,108)		55,083				0001
Purchased Call/SPX/SPX821UST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/20/2023	06/20/2024	06/24/2024	Exercise		2,653,000	4388.71	79,590		126,018				(23,163)		46,428				0001
Purchased Call/SPX/SPX8211SU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/17/2023	07/17/2024	07/19/2024	Exercise		2,175,000	4522.79	64,380		100,050				(10,485)		35,670				0001
Purchased Call/SPX/SPX9211ST	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/01/2023	08/01/2024	08/05/2024	Exercise		2,093,000	4576.73	72,627		115,115				(8,755)		42,488				0001
Purchased Call/SPX/SPX921ES9	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/06/2023	12/06/2024	12/10/2024	Exercise		2,017,000	4549.34	60,913		98,833	87,788			40,454		(11,045)				0001
Purchased Call/SPX/SPXA05HSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/12/2024	Exercise		4,151,000	4117.86	99,624		161,889				(59,154)		62,265				0001
Purchased Call/SPX/SPXA051S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2024	Exercise		1,444,000	4137.29	44,475		74,366				(27,901)		29,891				0001
Purchased Call/SPX/SPXA051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Exercise		2,182,000	3997.34	68,078		114,555				(43,954)		46,477				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXA05LS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2024	Exercise		1,504,000	3855.76	44,067		75,200				(29,139)			31,133			0001
Purchased Call/SPX/SPXA05MSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/26/2024	Exercise		1,488,000	3936.97	45,235		75,888				(27,779)			30,653			0001
Purchased Call/SPX/SPXA05QS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/17/2023	04/17/2024	04/19/2024	Exercise		3,011,000	4151.32	88,222		144,528				(44,812)			56,306			0001
Purchased Call/SPX/SPXA05XSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/12/2023	06/10/2024	06/12/2024	Exercise		4,347,000	4338.93	123,890		195,615				(40,306)			71,726			0001
Purchased Call/SPX/SPXB05BSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/28/2023	11/29/2024	12/03/2024	Exercise		2,412,000	4554.89	74,531		120,600	108,553			48,401		(12,047)				0001
Purchased Call/SPX/SPXC178SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/16/2024	01/18/2024	Exercise		4,261,000	3990.97	135,926		234,355				(97,509)			98,429			0001
Purchased Call/SPX/SPXC17ASM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/28/2023	02/28/2024	03/01/2024	Exercise		1,909,000	3970.15	58,988		99,268				(37,823)			40,280			0001
Purchased Call/SPX/SPXC17BSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/08/2024	04/10/2024	Exercise		1,771,000	4109.11	52,245		86,779				(29,115)			34,535			0001
Purchased Call/SPX/SPXC17BSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/10/2023	04/09/2024	04/11/2024	Exercise		3,988,000	4109.11	112,063		185,442				(61,774)			73,379			0001
Purchased Call/SPX/SPXC17NSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2023	12/02/2024	12/04/2024	Exercise		1,409,000	4567.8	42,834		69,746	62,450			28,810		(7,296)				0001
Purchased Call/SPX/SPXF00DSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2023	03/25/2024	03/27/2024	Exercise		1,982,000	3977.53	58,865		99,100				(36,189)			40,235			0001
Purchased Call/SPX/SPXF00GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/13/2023	04/15/2024	04/17/2024	Exercise		1,155,000	4146.22	31,532		51,975				(16,507)			20,444			0001
Purchased Call/SPX/SPXF00OSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/10/2024	Exercise		1,721,000	4283.85	51,458		81,748				(18,767)			30,290			0001
Purchased Call/SPX/SPXF00TSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/03/2023	07/01/2024	07/03/2024	Exercise		2,290,000	4455.59	70,303		109,920				(15,746)			39,617			0001
Purchased Call/SPX/SPXF00XSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/26/2023	07/26/2024	07/30/2024	Exercise		2,075,000	4566.75	60,798		94,413				(7,859)			33,615			0001
Purchased Call/SPX/SPXG004ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/29/2023	08/29/2024	09/03/2024	Exercise		2,596,000	4497.63	70,611		111,628				(13,363)			41,017			0001
Purchased Call/SPX/SPXI13S66	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	02/27/2023	02/27/2024	02/29/2024	Exercise		2,192,000	3982.24	67,733		113,984				(43,499)			46,251			0001
Purchased Call/SPX/SPXI13ESZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise		2,779,000	4108.94	80,035		132,003				(43,179)			51,967			0001
Purchased Call/SPX/SPXI13KSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	05/02/2024	Exercise		1,592,000	4167.87	50,148		81,192				(23,761)			31,044			0001
Purchased Call/SPX/SPXI13PSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise		2,340,000	4145.58	74,412		119,340				(32,992)			44,928			0001
Purchased Call/SPX/SPXJ1366F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2024	Exercise		2,812,000	4588.96	78,736		122,322				(8,563)			43,586			0001
Purchased Call/SPX/SPXJ13ASG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	08/14/2024	Exercise		1,380,000	4489.72	33,534		52,440				(6,548)			18,906			0001
Purchased Call/SPX/SPXJ13CS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2024	Exercise		1,775,000	4399.77	46,328		73,663				(11,938)			27,335			0001
Purchased Call/SPX/SPXJ131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/18/2024	Exercise		1,574,402	4485	41,730		67,392				(8,898)			25,662			0001
Purchased Call/SPX/SPXJ13QSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/09/2023	10/09/2024	10/11/2024	Exercise		1,308,000	4335.66	35,708		58,860	58,075			13,070		(785)				0001
Purchased Call/SPX/SPXJ13PSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	10/16/2024	Exercise		1,891,651	4369	49,557		83,134	81,762			19,487		(1,373)				0001
Purchased Call/SPX/SPXJ13VSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/06/2023	11/04/2024	11/06/2024	Exercise		1,473,000	4365.98	32,995		53,028	49,929			14,859		(3,099)				0001
Purchased Call/SPX/SPXJ13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2024	Exercise		2,152,000	4365.98	58,750		95,764	89,954			27,668		(5,810)				0001
Purchased Call/SPX/SPXJ13WSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/14/2023	11/14/2024	11/18/2024	Exercise		2,170,000	4495.7	61,194		98,735	91,338			34,373		(7,397)				0001
Purchased Call/SPX/SPXK138SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise		2,687,000	4774.75	81,954		134,350	114,987			72,840		(19,363)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXD178SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/14/2024	11/25/2024	11/18/2024	Expire		8,962,500	5925			10,355	(10,355)					(10,355)				0001
Purchased Call/SPX/SPXD17AS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2024	12/31/2024	12/10/2024	Exercise		12,150,000	6000			11,680	100,001	88,321			100,001		(11,680)				0001
Purchased Call/SPX/SPXF001S4	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	12/30/2022	01/02/2024	01/04/2024	Expire		3,204,000	100	40,050			(110)					(110)				0001
Purchased Call/SPX/SPXF001SB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/03/2023	01/03/2024	01/05/2024	Expire		5,192,000	100	49,324			(272)					(272)				0001
Purchased Call/SPX/SPXF005ST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/09/2023	02/09/2024	02/13/2024	Exercise		2,962,000	100	70,496		142,694	135,078			142,694		(7,616)				0001
Purchased Call/SPX/SPXF006SF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/16/2023	02/16/2024	02/21/2024	Exercise		1,881,000	100	35,551		43,581	39,039			43,581		(4,543)				0001
Purchased Call/SPX/SPXF006SL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/17/2023	02/16/2024	02/21/2024	Exercise		1,860,000	100	39,990		37,535	32,411			37,535		(5,124)				0001
Purchased Call/SPX/SPXF008SZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/01/2023	03/01/2024	03/05/2024	Exercise		1,509,000	100	47,383		138,150	130,340			138,150		(7,810)				0001
Purchased Call/SPX/SPXF00ESY	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/05/2023	04/05/2024	04/09/2024	Exercise		2,024,000	100	53,029		229,446	215,606			229,446		(13,840)				0001
Purchased Call/SPX/SPXF00GS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/13/2023	04/12/2024	04/16/2024	Exercise		1,453,000	100	37,923		97,572	86,857			97,572		(10,715)				0001
Purchased Call/SPX/SPXF00HSF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/24/2023	04/23/2024	04/25/2024	Expire		2,073,000	100	30,266			(9,422)					(9,422)				0001
Purchased Call/SPX/SPXF00HSG	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/24/2023	04/23/2024	04/25/2024	Exercise		1,679,000	100	44,158		27,626	13,880			27,626		(13,746)				0001
Purchased Call/SPX/SPXF00JS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/05/2023	05/06/2024	05/08/2024	Exercise		3,299,000	100	71,258		299,714	274,979			299,714		(24,734)				0001
Purchased Call/SPX/SPXF00KS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/12/2023	05/14/2024	05/16/2024	Exercise		1,405,000	100	39,621		133,398	118,812			133,398		(14,586)				0001
Purchased Call/SPX/SPX821FSG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/04/2023	01/04/2024	01/08/2024	Exercise		369,000	100	10,148		16,605				(6,427)			6,458			0001
Purchased Call/SPX/SPX821PSA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2023	05/06/2024	05/08/2024	Exercise		251,000	100	6,300		9,413				(2,550)			3,112			0001
Purchased Call/SPX/SPX9212SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	08/09/2024	Exercise		915,000	100	23,150		32,940				(2,803)			9,791			0001
Purchased Call/SPX/SPX9213SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2023	08/16/2024	08/20/2024	Exercise		915,000	100	21,686		31,568				(4,150)			9,882			0001
Purchased Call/SPX/SPX921DS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/26/2024	11/29/2024	Exercise		1,067,000	100	28,596		41,080	36,668			15,099		(4,411)				0001
Purchased Call/SPX/SPX921DS3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/27/2024	12/02/2024	Exercise		900,000	100	24,660		35,550	31,688			13,134		(3,862)				0001
Purchased Call/SPX/SPX921DSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	12/03/2024	Exercise		888,000	100	23,088		33,300	29,558			12,442		(3,742)				0001
Purchased Call/SPX/SPXF003S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/17/2023	01/17/2024	01/19/2024	Exercise		822,000	100	24,331		37,812				(13,356)			13,481			0001
Purchased Call/SPX/SPXF004S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/24/2023	01/24/2024	01/26/2024	Exercise		1,005,000	100	27,135		42,210				(14,826)			15,075			0001
Purchased Call/SPX/SPXF005S3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/31/2023	01/31/2024	02/02/2024	Exercise		820,000	100	18,696		28,290				(9,277)			9,594			0001
Purchased Call/SPX/SPXF006SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/13/2023	02/12/2024	02/14/2024	Exercise		1,087,000	100	32,393		48,915				(15,485)			16,522			0001
Purchased Call/SPX/SPXF006SD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/14/2023	02/14/2024	02/16/2024	Exercise		732,000	100	21,667		32,647				(10,236)			10,980			0001
Purchased Call/SPX/SPXF008ST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/26/2024	02/28/2024	Exercise		1,661,000	100	47,505		74,745				(25,582)			27,240			0001
Purchased Call/SPX/SPXF008SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	02/29/2024	Exercise		1,039,000	100	29,715		46,755				(15,964)			17,040			0001
Purchased Call/SPX/SPXF00ES0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/03/2023	04/01/2024	04/03/2024	Exercise		3,248,000	100	81,850		125,048				(37,270)			43,198			0001
Purchased Call/SPX/SPXF00PS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/09/2023	06/10/2024	06/12/2024	Exercise		2,406,000	100	55,579		259,744	235,094			259,744		(24,651)				0001

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Purchased Call/SPX/SPXF003SF	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/14/2023	06/14/2024	06/18/2024	Exercise		2,013,000	100	49,319		148,852	126,496			148,852		(22,356)				0001
Purchased Call/SPX/SPXF00RS9	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/16/2023	06/18/2024	06/21/2024	Exercise		2,069,000	100	43,656		883	(19,441)			883		(20,325)				0001
Purchased Call/SPX/SPXF00SSQ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/28/2023	06/28/2024	07/02/2024	Exercise		2,856,000	100	82,538		4,496	(36,093)			4,496		(40,589)				0001
Purchased Call/SPX/SPXF00TS6	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	06/30/2023	06/28/2024	07/02/2024	Expire		1,213,000	100	28,020			(13,971)					(13,971)				0001
Purchased Call/SPX/SPXG001S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/09/2024	08/13/2024	Exercise		4,873,000	100	60,913		101,676	64,283			101,676		(37,394)				0001
Purchased Call/SPX/SPXG001SC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/11/2023	08/13/2024	08/15/2024	Exercise		2,125,000	100	40,588		70,480	45,391			70,480		(25,088)				0001
Purchased Call/SPX/SPXG0064	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/06/2023	09/06/2024	09/10/2024	Exercise		1,703,000	100	38,658		52,600	26,155			52,600		(26,445)				0001
Purchased Call/SPX/SPXG0065A	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/07/2023	09/06/2024	09/10/2024	Expire		5,489,000	100	70,259			(48,461)					(48,461)				0001
Purchased Call/SPX/SPXG007S5	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/12/2023	09/12/2024	09/16/2024	Exercise		2,889,000	100	37,557		18,950	(7,360)			18,950		(26,311)				0001
Purchased Call/SPX/SPXG00BST	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	09/28/2023	09/27/2024	10/01/2024	Exercise		1,772,000	100	34,908		95,615	69,506			95,615		(26,109)				0001
Purchased Call/SPX/SPXG00CSL	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/02/2023	10/02/2024	10/04/2024	Exercise		2,615,000	100	41,840		159,482	127,872			159,482		(31,610)				0001
Purchased Call/SPX/SPXG00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/26/2023	10/25/2024	10/29/2024	Exercise		4,211,000	100	43,794		322,793	286,642			322,793		(36,152)				0001
Purchased Call/SPX/SPXG00HSV	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	10/26/2023	10/25/2024	10/29/2024	Exercise		2,016,000	100	33,869		219,899	191,940			219,899		(27,958)				0001
Purchased Call/SPX/SPXH00KSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/17/2024	06/12/2024	05/21/2024	Expire		13,250,000	5250		15,008		(15,008)					(15,008)				0001
Purchased Call/SPX/SPXH00VS2	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/02/2024	07/12/2024	07/05/2024	Expire		10,950,000	5425		12,760		(12,760)					(12,760)				0001
Purchased Call/SPX/SPXF00FSW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	04/11/2023	04/11/2024	04/15/2024	Exercise		866,000	100	22,516		33,774				(9,520)				11,258		0001
Purchased Call/SPX/SPXF00JSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/09/2023	05/09/2024	05/13/2024	Exercise		1,167,000	100	32,326		48,431				(12,824)				16,105		0001
Purchased Call/SPX/SPXF00KSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	05/16/2023	05/16/2024	05/20/2024	Exercise		1,374,000	100	37,098		54,960				(13,986)				17,862		0001
Purchased Call/SPX/SPXF00QS5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/05/2023	06/04/2024	06/06/2024	Exercise		1,267,000	100	33,449		49,413				(10,751)				15,964		0001
Purchased Call/SPX/SPXF00QSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/06/2023	06/06/2024	06/10/2024	Exercise		596,000	100	15,615		22,648				(4,563)				7,033		0001
Purchased Call/SPX/SPXF00QSS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	06/11/2024	Exercise		747,000	100	20,244		29,507				(6,116)				9,263		0001
Purchased Call/SPX/SPXG004SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	08/28/2023	08/27/2024	08/29/2024	Exercise		647,000	100	15,528		22,645				(2,956)				7,117		0001
Purchased Call/SPX/SPXG005BS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/05/2023	09/04/2024	09/06/2024	Exercise		805,000	100	19,320		28,175				(3,060)				8,855		0001
Purchased Call/SPX/SPXG00BSK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/26/2023	09/26/2024	09/30/2024	Exercise		275,000	100	6,738		10,313				(1,950)				3,575		0001
Purchased Call/SPX/SPXG00BSQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/27/2023	09/27/2024	10/01/2024	Exercise		460,000	100	11,592		17,710				(3,313)				6,118		0001
Purchased Call/SPX/SPXG00DS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/03/2023	10/03/2024	10/07/2024	Exercise		639,000	100	16,550		24,921	24,830			3,874		(91)				0001
Purchased Call/SPX/SPXG00EST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/09/2023	10/09/2024	10/11/2024	Exercise		453,000	100	11,325		17,214	16,965			3,273		(249)				0001
Purchased Call/SPX/SPXG00GSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/18/2023	10/18/2024	10/22/2024	Exercise		491,000	100	13,306		19,886	19,264			4,086		(621)				0001
Purchased Call/SPX/SPXG00GSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	10/19/2023	10/21/2024	10/23/2024	Exercise		328,000	100	9,414		14,104	13,587			2,878		(517)				0001
Purchased Call/SPX/SPXG00SS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	12/11/2023	12/11/2024	12/13/2024	Exercise		773,000	100	21,644		32,080	27,858			13,172		(4,222)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXG00T9G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	12/18/2023	12/17/2024	12/19/2024	Exercise		1,223,000	100	35,222		51,366	43,895			24,103		(7,471)				0001
Purchased Call/SPX/SPXG00T9K	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	12/19/2023	12/19/2024	12/23/2024	Exercise		808,000	100	22,058		32,320	27,533			15,627		(4,787)				0001
Purchased Call/SPX/SPXG00VSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	01/02/2024	12/30/2024	01/04/2024	Exercise		522,000	100		4,829	7,047	5,843			3,422		(1,204)				0001
Purchased Call/SPX/SPXH13IIS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/13/2023	01/16/2024	01/18/2024	Exercise		3,019,000	100	61,890		115,233	112,675			115,233		(2,557)				0001
Purchased Call/SPX/SPXH13XSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise		2,194,000	100	48,049		65,532	63,130			65,532		(2,402)				0001
Purchased Call/SPX/SPXH13XSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise		2,157,000	100	41,199		53,949	51,566			53,949		(2,383)				0001
Purchased Call/SPX/SPXH13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise		2,112,000	100	52,378		90,840	87,809			90,840		(3,030)				0001
Purchased Call/SPX/SPXI009SU	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	09/30/2024	10/24/2024	10/02/2024	Expire		2,862,500	5700		11,488		(11,488)					(11,488)				0001
Purchased Call/SPX/SPXI009SV	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	09/30/2024	10/25/2024	10/02/2024	Expire		14,312,500	5700		46,520		(46,520)					(46,520)				0001
Purchased Call/SPX/SPXI00PSA	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BIM4LN29	11/14/2024	11/22/2024	11/18/2024	Expire		17,925,000	5925		17,920		(17,920)					(17,920)				0001
Purchased Call/SPX/SPXI13DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2024	Exercise		2,276,000	100	46,658		228,348	215,786			228,348		(12,562)				0001
Purchased Call/SPX/SPXK13USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2024	03/28/2024	03/21/2024	Expire		15,450,000	5150		36,590		(36,590)					(36,590)				0001
Purchased Call/SPX/SPXK13USR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/19/2024	04/10/2024	03/21/2024	Expire		7,725,000	5200		30,053		(30,053)					(30,053)				0001
Purchased Call/SPX/SPXL13DSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/03/2024	06/21/2024	06/05/2024	Exercise		10,560,000	5300		55,730	164,619	108,889			164,619		(55,730)				0001
Purchased Call/SPX/SPXL13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2024	06/18/2024	06/18/2024	Expire		43,400,000	5375		20,580		(20,580)					(20,580)				0001
Purchased Call/SPX/SPXL13ISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	07/10/2024	06/25/2024	Exercise		13,687,500	5500		42,670	133,911	91,241			133,911		(42,670)				0001
Purchased Call/SPX/SPXM135SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2024	09/26/2024	09/18/2024	Expire		8,437,500	5600		26,640		(26,640)					(26,640)				0001
Purchased Call/SPX/SPXM135SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/16/2024	10/10/2024	09/18/2024	Expire		16,875,000	5450		13,370		(13,370)					(13,370)				0001
Purchased Call/SPX/SPXM137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/23/2024	10/18/2024	09/25/2024	Expire		22,800,000	5650		50,685		(50,685)					(50,685)				0001
Purchased Call/SPX/SPXM138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2024	10/28/2024	10/02/2024	Expire		5,725,000	5700		23,985		(23,985)					(23,985)				0001
Purchased Call/SPX/SPXM13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/18/2024	12/03/2024	11/20/2024	Expire		11,750,000	5800		23,640		(23,640)					(23,640)				0001
Purchased Call/SPX/SPX815 1S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/27/2023	01/26/2024	01/30/2024	Exercise		1,551,000	4070.56	34,587		62,040	59,638			62,040		(2,402)				0001
Purchased Call/SPX/SPX815 6S9	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	06/16/2023	06/14/2024	06/18/2024	Exercise		619,000	15083.92	13,742		24,760	18,444			24,760		(6,316)				0001
Purchased Call/SPX/SPX815 7SN	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	07/21/2023	07/22/2024	07/24/2024	Exercise		1,720,000	4536.34	40,248		68,800	46,292			68,800		(22,508)				0001
Purchased Call/SPX/SPXI137SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/12/2024	03/14/2024	Exercise		853,000	100	23,031		35,826				(12,063)			12,795			0001
Purchased Call/SPX/SPXI138S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2024	Exercise		366,000	100	9,992		15,555				(5,238)			5,563			0001
Purchased Call/SPX/SPXI13DSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2024	Exercise		780,000	100	19,968		30,420				(9,035)			10,452			0001
Purchased Call/SPX/SPXI13ESN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/09/2024	04/11/2024	Exercise		1,118,000	100	30,298		45,279				(12,824)			14,981			0001
Purchased Call/SPX/SPXI13KSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	04/30/2024	05/02/2024	Exercise		1,407,000	100	38,411		56,280				(14,197)			17,869			0001
Purchased Call/SPX/SPXI13KST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/07/2024	Exercise		698,000	100	18,776		27,920				(7,493)			9,144			0001

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Purchased Call/SPX/SPXJ130SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/18/2023	05/20/2024	05/22/2024	Exercise		633,000	100	16,395		24,054				(5,723)			7,659			0001
Purchased Call/SPX/SPXJ13PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/22/2023	05/21/2024	05/23/2024	Exercise		1,051,000	100	29,218		42,566				(9,925)			13,348			0001
Purchased Call/SPX/SPXJ13RSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	06/03/2024	Exercise		854,000	100	24,083		35,014				(7,884)			10,931			0001
Purchased Call/SPX/SPXJ131SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2023	06/25/2024	06/27/2024	Exercise		1,599,000	100	42,533		60,762				(10,719)			18,229			0001
Purchased Call/SPX/SPXJ132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	07/02/2024	Exercise		510,000	100	14,178		20,400				(3,434)			6,222			0001
Purchased Call/SPX/SPXJ130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/08/2024	Exercise		600,000	100	14,940		21,000				(2,690)			6,060			0001
Purchased Call/SPX/SPXJ132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/10/2023	07/08/2024	07/10/2024	Exercise		543,000	100	12,489		17,648				(2,519)			5,159			0001
Purchased Call/SPX/SPXJ135S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/26/2023	07/26/2024	07/30/2024	Exercise		648,000	100	17,755		24,948				(2,008)			7,193			0001
Purchased Call/SPX/SPXJ13ASP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2023	08/15/2024	08/19/2024	Exercise		1,413,000	100	27,695		39,564				(4,915)			11,869			0001
Purchased Call/SPX/SPXJ13CS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	08/21/2024	Exercise		381,000	100	8,573		12,573				(1,895)			4,001			0001
Purchased Call/SPX/SPXJ131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/14/2023	09/16/2024	09/18/2024	Exercise		488,000	100	11,566		16,592				(1,583)			5,026			0001
Purchased Call/SPX/SPXJ13ZSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/24/2023	11/25/2024	11/27/2024	Exercise		589,000	100	17,317		25,033	22,409			8,859		(2,624)				0001
Purchased Call/SPX/SPXK131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/04/2024	Exercise		1,520,000	100	28,424		41,040	36,185			15,582		(4,855)				0001
Purchased Call/SPX/SPXK132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/07/2023	12/09/2024	12/11/2024	Exercise		792,000	100	23,443		34,452	30,008			13,416		(4,444)				0001
Purchased Call/SPX/SPX150YS2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/18/2023	01/18/2024	01/22/2024	Exercise		2,850,000	3928.86	3,534		5,700				(2,136)			2,166			0001
Purchased Call/SPX/SPX150YSJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/25/2023	01/25/2024	01/29/2024	Exercise		4,505,000	4016.22	5,766		9,010				(3,171)			3,244			0001
Purchased Call/SPX/SPX150YSK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/25/2023	01/25/2024	01/29/2024	Exercise		3,192,000	4016.22	12,122		19,778				(7,485)			7,656			0001
Purchased Call/SPX/SPX150YSO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/27/2023	01/26/2024	01/30/2024	Exercise		7,021,000	4070.56	8,845		14,040				(5,067)			5,195			0001
Purchased Call/SPX/SPX150YSP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/27/2023	01/26/2024	01/30/2024	Exercise		1,944,000	4070.56	4,279		6,808				(2,463)			2,529			0001
Purchased Call/SPX/SPX2502SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/23/2023	03/22/2024	03/26/2024	Exercise		3,056,000	3948.72	6,293		10,387				(3,760)			4,094			0001
Purchased Call/SPX/SPX2502SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/30/2023	03/28/2024	04/01/2024	Exercise		2,744,000	4050.83	5,765		9,333				(3,165)			3,569			0001
Purchased Call/SPX/SPX2503SO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/03/2023	04/03/2024	04/05/2024	Exercise		3,114,000	4124.51	6,105		9,968				(3,324)			3,863			0001
Purchased Call/SPX/SPX2503S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/04/2023	04/04/2024	04/08/2024	Exercise		3,401,000	4100.6	7,344		11,900				(3,932)			4,556			0001
Purchased Call/SPX/SPX2503SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/06/2023	04/09/2024	04/11/2024	Exercise		7,750,000	4105.02	10,075		16,275				(5,322)			6,200			0001
Purchased Call/SPX/SPX2506SO	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/23/2023	06/21/2024	06/25/2024	Exercise		2,340,000	4348.33	5,101		7,722				(1,456)			2,621			0001
Purchased Call/SPX/SPXA051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	02/21/2023	02/21/2024	02/23/2024	Exercise		3,078,000	3997.34	3,942		6,160				(2,107)			2,218			0001
Purchased Call/SPX/SPX815BSE	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/10/2023	11/11/2024	11/13/2024	Exercise		831,000	15529.120000000001	18,781		33,240	16,943			33,240		(16,297)				0001
Purchased Call/SPX/SPX815BSH	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/17/2023	11/18/2024	11/20/2024	Exercise		1,486,000	4514.02	34,029		59,440	29,254			59,440		(30,186)				0001
Purchased Call/SPX/SPX821GS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	01/13/2023	01/12/2024	01/17/2024	Exercise		941,000	11541.48	20,137		37,640	37,023			37,640		(617)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX821KSZ	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/03/2023	03/05/2024	03/07/2024	Exercise		1,130,000	105	16,385		33,900	31,019			33,900		(2,881)				0001
Purchased Call/SPX/SPX821NSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2023	04/05/2024	04/09/2024	Exercise		716,000	13062.6	16,038		28,640	24,419			28,640		(4,221)				0001
Purchased Call/SPX/SPX921TS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/15/2023	09/17/2024	09/19/2024	Exercise		1,989,000	100	52,510		79,560	42,053			79,560		(37,507)				0001
Purchased Call/SPX/SPX921AS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2023	10/14/2024	10/16/2024	Exercise		1,662,000	4327.78	38,060		66,480	36,389			66,480		(30,091)				0001
Purchased Call/SPX/SPX921ASH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/20/2023	10/18/2024	10/22/2024	Exercise		1,446,000	100	37,885		57,840	27,216			57,840		(30,624)				0001
Purchased Call/SPX/SPX921ASV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/27/2023	10/28/2024	10/30/2024	Exercise		910,000	14180.42	20,020		36,400	19,799			36,400		(16,601)				0001
Purchased Call/SPX/SPX921CSP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	11/27/2024	Exercise		930,000	15982.01	20,739		37,200	18,404			37,200		(18,797)				0001
Purchased Call/SPX/SPX921ESV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	12/11/2024	12/13/2024	Exercise		1,147,000	105	15,026		34,410	20,169			34,410		(14,241)				0001
Purchased Call/SPX/SPX921GSM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/28/2023	12/27/2024	12/31/2024	Exercise		1,389,000	105	18,196		41,670	23,474			41,670		(18,196)				0001
Purchased Call/SPX/SPXA05JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	03/06/2024	Exercise		2,716,000	4045.64	6,462		10,317				(3,565)		3,855				0001
Purchased Call/SPX/SPXA05JSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	03/06/2024	Exercise		1,965,000	4045.64	7,467		12,183				(4,349)		4,716				0001
Purchased Call/SPX/SPXA05LSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2024	Exercise		2,743,000	3951.57	5,325		8,510				(2,913)		3,184				0001
Purchased Call/SPX/SPXA05MS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2024	03/25/2024	Exercise		2,880,000	4002.87	10,310		16,704				(5,749)		6,394				0001
Purchased Call/SPX/SPXA05PSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	04/16/2024	Exercise		2,533,000	4146.22	8,873		14,196				(4,349)		5,324				0001
Purchased Call/SPX/SPXA05SSA	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/03/2023	05/03/2024	05/07/2024	Exercise		2,259,000	4090.75	8,181		12,882				(3,764)		4,701				0001
Purchased Call/SPX/SPXB053SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/10/2024	Exercise		2,396,000	4457.49	5,988		9,101				(1,128)		3,114				0001
Purchased Call/SPX/SPXB057S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	10/28/2024	Exercise		3,357,000	4247.68	4,160		6,375	6,102			1,398		(273)				0001
Purchased Call/SPX/SPXB05BSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/29/2023	11/29/2024	12/03/2024	Exercise		5,249,000	4550.58	7,035		10,500	9,347			3,973		(1,153)				0001
Purchased Call/SPX/SPXB05CS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	12/10/2024	Exercise		7,052,000	4549.34	9,447		14,100	12,371			5,537		(1,729)				0001
Purchased Call/SPX/SPXC170S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2024	12/16/2024	Exercise		2,293,387	4624	9,239		13,761	11,913			6,173		(1,848)				0001
Purchased Call/SPX/SPXF001S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/04/2023	01/04/2024	01/08/2024	Exercise		2,049,000	3852.97	4,428		7,585				(3,145)		3,157				0001
Purchased Call/SPX/SPXF004SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	01/26/2023	01/26/2024	01/30/2024	Exercise		5,309,000	4060.43	6,691		10,620				(3,843)		3,929				0001
Purchased Call/SPX/SPXF006SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/16/2023	02/16/2024	02/21/2024	Exercise		5,421,000	4090.41	6,938		10,840				(3,688)		3,902				0001
Purchased Call/SPX/SPXF00BSE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/13/2023	03/13/2024	03/15/2024	Exercise		4,216,000	3855.76	14,500		24,026				(8,946)		9,526				0001
Purchased Call/SPX/SPXF00HSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/27/2023	04/26/2024	04/30/2024	Exercise		3,946,000	4135.35	13,255		20,909				(6,130)		7,653				0001
Purchased Call/SPX/SPXF00HS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/18/2023	07/18/2024	07/22/2024	Exercise		1,534,000	4554.98	6,109		9,210				(812)		3,101				0001
Purchased Call/SPX/SPXF00HS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/19/2023	07/19/2024	07/23/2024	Exercise		4,960,000	4565.72	6,746		9,920				(870)		3,174				0001
Purchased Call/SPX/SPXF00XSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	07/25/2023	07/25/2024	07/29/2024	Exercise		2,026,000	4567.46	5,063		7,493				(609)		2,430				0001
Purchased Call/SPX/SPXG000SP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/09/2023	08/09/2024	08/13/2024	Exercise		3,880,000	4467.71	7,838		11,640				(1,408)		3,802				0001
Purchased Call/SPX/SPXG002SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	08/18/2023	08/19/2024	08/21/2024	Exercise		2,674,000	4369.71	5,297		8,025				(1,282)		2,729				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXG00ASV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/22/2023	09/23/2024	09/25/2024	Exercise		2,031,000	4320.06	3,938		6,090				(1,047)			2,152			0001
Purchased Call/SPX/SPXG00CS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/28/2023	09/27/2024	10/01/2024	Exercise		2,191,000	4299.7	4,205		6,570				(1,192)			2,365			0001
Purchased Call/SPX/SPXG00DSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/04/2023	10/04/2024	10/08/2024	Exercise		7,339,000	4263.75	9,395		14,680	14,577			2,611		(103)				0001
Purchased Call/SPX/SPXG00ESE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/06/2023	10/08/2024	10/10/2024	Exercise		7,224,000	4308.5	9,826		15,173	14,959			2,974		(214)				0001
Purchased Call/SPX/SPXI133SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/21/2024	Exercise		810,000	12358.18	17,982		32,400	30,096			32,400		(2,304)				0001
Purchased Call/SPX/SPXI133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/20/2024	02/22/2024	Exercise		1,132,000	100	28,866		45,280	41,304			45,280		(3,976)				0001
Purchased Call/SPX/SPXI135SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/27/2024	02/29/2024	Exercise		1,329,000	105	20,201		39,870	36,689			39,870		(3,181)				0001
Purchased Call/SPX/SPXI13FSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/16/2024	Exercise		1,769,000	100	45,640		70,760	57,864			70,760		(12,896)				0001
Purchased Call/SPX/SPXI13FSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/16/2024	Exercise		1,049,000	100	27,169		41,960	34,262			41,960		(7,698)				0001
Purchased Call/SPX/SPXI13HSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/19/2024	04/23/2024	Exercise		1,272,000	100	32,563		50,880	41,021			50,880		(9,859)				0001
Purchased Call/SPX/SPXJ13FSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise		1,673,000	100	42,996		66,920	37,937			66,920		(28,983)				0001
Purchased Call/SPX/SPXJ13ZS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/25/2024	Exercise		1,339,000	100	34,278		53,560	22,870			53,560		(30,690)				0001
Purchased Call/SPX/SPXK131SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2024	12/04/2024	Exercise		1,920,000	100	49,536		76,800	30,948			76,800		(45,852)				0001
Purchased Call/SPX/SPXK131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2024	Exercise		1,667,000	100	43,009		66,680	26,862			66,680		(39,818)				0001
Purchased Call/SPX/SPXK135S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/17/2024	Exercise		1,398,000	100	35,509		55,920	21,693			55,920		(34,227)				0001
Purchased Call/SPX/SPX821JSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2023	02/09/2024	02/13/2024	Exercise		1,653,328	4218	35,131		65,855	61,963			65,855		(3,892)				0001
Purchased Call/SPX/SPXF00FST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	04/11/2023	04/05/2024	04/09/2024	Exercise		2,145,424	4308	46,752		85,656	73,250			85,656		(12,406)				0001
Purchased Call/SPX/SPXI136S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/01/2024	03/05/2024	Exercise		2,473,792	4280	54,303		98,838	89,762			98,838		(9,076)				0001
Purchased Call/SPX/SPXI137S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/11/2024	03/13/2024	Exercise		2,186,000	4229.53	47,436		87,440	78,293			87,440		(9,147)				0001
Purchased Call/SPX/SPXI131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/19/2024	04/23/2024	Exercise		1,993,766	4401	42,482		79,729	66,794			79,729		(12,935)				0001
Purchased Call/SPX/SPXI13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	06/05/2024	Exercise		2,129,805	4329	44,708		85,116	66,096			85,116		(19,019)				0001
Purchased Call/SPX/SPXJ13XSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/11/2024	11/13/2024	Exercise		2,009,367	4186	47,227		80,640	38,969			80,640		(41,671)				0001
Purchased Call/SPX/SPX1408SIM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/22/2023	09/20/2024	09/24/2024	Exercise		2,132,000	260.67	126,854		319,959	227,286			319,959		(92,674)				0001
Purchased Call/SPX/SPX1409SI	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/20/2023	10/18/2024	10/22/2024	Exercise		1,434,000	275.09	28,823		158,221	134,922			158,221		(23,299)				0001
Purchased Call/SPX/SPX1409SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/03/2023	11/05/2024	11/07/2024	Exercise		1,696,000	283.09	21,878		124,962	106,389			124,962		(18,573)				0001
Purchased Call/SPX/SPX150YS7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	01/20/2023	01/22/2024	01/24/2024	Exercise		1,343,000	248.1	72,119		151,297	147,125			151,297		(4,172)				0001
Purchased Call/SPX/SPXH13TST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	01/04/2024	Exercise		5,816,000	3839.5	6,978		11,630				(4,641)			4,652			0001
Purchased Call/SPX/SPXH13TSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/30/2022	01/02/2024	01/04/2024	Exercise		1,839,000	3839.5	6,219		10,856				(4,627)			4,637			0001
Purchased Call/SPX/SPXH13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	01/05/2024	Exercise		2,906,346	3824	6,937		11,704				(4,754)			4,767			0001
Purchased Call/SPX/SPXH13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2023	01/05/2024	01/09/2024	Exercise		3,484,000	3808.1	4,182		6,970				(2,774)			2,788			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXH13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise		2,200,000	3895.08	4,400		7,480				(3,064)			3,080			0001
Purchased Call/SPX/SPXH13VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2023	01/08/2024	01/10/2024	Exercise		2,786,000	3895.08	9,358		16,153				(6,757)			6,795			0001
Purchased Call/SPX/SPXH13VSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2024	Exercise		3,819,000	3919.25	4,584		7,640				(3,035)			3,056			0001
Purchased Call/SPX/SPXH13XSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise		4,320,000	3898.85	9,936		16,416				(6,396)			6,480			0001
Purchased Call/SPX/SPXH13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Exercise		5,748,000	3972.61	7,130		11,500				(4,306)			4,370			0001
Purchased Call/SPX/SPXH13YSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/23/2023	01/23/2024	01/25/2024	Exercise		5,060,000	4019.81	6,983		11,132				(4,081)			4,149			0001
Purchased Call/SPX/SPXI130S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/05/2024	Exercise		2,157,000	4119.21	5,215		8,189				(2,877)			2,974			0001
Purchased Call/SPX/SPXI130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise		4,449,000	4136.48	9,968		15,575				(5,402)			5,607			0001
Purchased Call/SPX/SPXI131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise		4,433,000	4136.48	16,676		26,610				(9,556)			9,934			0001
Purchased Call/SPX/SPXI131SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2024	Exercise		3,925,000	4164	14,209		22,765				(8,138)			8,557			0001
Purchased Call/SPX/SPXI132ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2024	Exercise		4,284,000	4137.29	6,513		10,284				(3,576)			3,771			0001
Purchased Call/SPX/SPXI132SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/14/2023	02/14/2024	02/16/2024	Exercise		3,144,000	4136.13	4,026		6,290				(2,141)			2,264			0001
Purchased Call/SPX/SPXI134S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	02/26/2024	Exercise		3,681,000	3991.05	4,710		7,360				(2,515)			2,650			0001
Purchased Call/SPX/SPXI136SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2023	03/05/2024	03/07/2024	Exercise		7,776,000	4048.42	9,952		15,550				(5,175)			5,598			0001
Purchased Call/SPX/SPXI136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	03/11/2024	Exercise		4,145,825	3986	3,827		6,240				(2,254)			2,413			0001
Purchased Call/SPX/SPXI137SR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise		3,988,018	3992	4,454		7,800				(3,139)			3,346			0001
Purchased Call/SPX/SPXI137SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/08/2024	03/12/2024	Exercise		1,832,333	3992	3,433		6,072				(2,473)			2,639			0001
Purchased Call/SPX/SPXI138S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2024	03/15/2024	Exercise		2,148,000	3855.76	4,472		7,310				(2,667)			2,838			0001
Purchased Call/SPX/SPXI138S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/08/2024	03/12/2024	Exercise		2,834,407	3862	5,865		9,408				(3,338)			3,543			0001
Purchased Call/SPX/SPXI138S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/14/2024	03/18/2024	Exercise		3,279,000	3919.29	4,067		6,560				(2,321)			2,493			0001
Purchased Call/SPX/SPXI138SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	03/19/2024	Exercise		4,749,000	3891.93	10,260		16,625				(5,928)			6,365			0001
Purchased Call/SPX/SPXI139S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/19/2024	Exercise		4,414,000	3916.64	5,563		8,830				(3,031)			3,267			0001
Purchased Call/SPX/SPXI139S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/15/2024	03/19/2024	Exercise		2,379,000	3916.64	8,378		13,804				(5,032)			5,426			0001
Purchased Call/SPX/SPXI139SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/26/2024	Exercise		6,553,000	3936.97	8,390		13,110				(4,309)			4,720			0001
Purchased Call/SPX/SPXI139SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/26/2024	Exercise		3,524,000	3936.97	7,544		11,985				(4,056)			4,442			0001
Purchased Call/SPX/SPXI134SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/22/2024	03/26/2024	Exercise		3,779,000	3970.99	4,763		7,560				(2,545)			2,797			0001
Purchased Call/SPX/SPXI13CSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/03/2024	Exercise		2,097,000	4109.31	5,573		9,009				(2,967)			3,436			0001
Purchased Call/SPX/SPXI13DSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise		5,357,000	4090.38	6,640		10,710				(3,527)			4,070			0001
Purchased Call/SPX/SPXI13ESP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/10/2024	04/12/2024	Exercise		9,385,000	4109.11	12,013		18,770				(5,724)			6,757			0001
Purchased Call/SPX/SPXI13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/16/2024	Exercise		2,432,000	4137.64	5,249		8,262				(2,500)			3,013			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXI13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/12/2024	04/16/2024	Exercise		2,806,000	4137.64	9,705		15,428				(4,716)			5,722			0001
Purchased Call/SPX/SPXI13GSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/14/2023	04/15/2024	04/17/2024	Exercise		2,140,000	4137.64	4,751		7,490				(2,267)			2,739			0001
Purchased Call/SPX/SPXI13GSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2024	Exercise		3,081,000	4151.32	8,747		13,860				(4,170)			5,113			0001
Purchased Call/SPX/SPXI13GST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise		2,947,000	4154.87	3,829		5,890				(1,675)			2,062			0001
Purchased Call/SPX/SPXI13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise		2,973,000	4154.87	6,664		10,413				(3,042)			3,749			0001
Purchased Call/SPX/SPXI13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	04/30/2024	Exercise		3,144,000	4169.48	6,856		10,693				(3,036)			3,837			0001
Purchased Call/SPX/SPXI13JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	04/30/2024	Exercise		2,512,000	4169.48	8,434		13,303				(3,830)			4,869			0001
Purchased Call/SPX/SPXI13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2024	Exercise		7,022,000	4167.87	9,266		14,040				(3,723)			4,774			0001
Purchased Call/SPX/SPXI13KSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2024	Exercise		2,259,000	4167.87	5,108		7,910				(2,191)			2,802			0001
Purchased Call/SPX/SPXI13KSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/06/2024	Exercise		2,012,000	4119.58	7,196		11,457				(3,410)			4,261			0001
Purchased Call/SPX/SPXI13MS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2024	Exercise		8,135,000	4138.12	10,576		16,270				(4,484)			5,695			0001
Purchased Call/SPX/SPXI13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2023	05/09/2024	05/13/2024	Exercise		5,146,000	4119.17	6,689		10,290				(2,854)			3,602			0001
Purchased Call/SPX/SPXI13MST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/14/2024	Exercise		3,368,000	4130.62	8,829		13,817				(3,907)			4,988			0001
Purchased Call/SPX/SPXI13NSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2024	05/15/2024	Exercise		2,945,000	4124.08	8,069		12,664				(3,600)			4,594			0001
Purchased Call/SPX/SPXI13NSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/15/2024	05/17/2024	Exercise		2,331,000	4136.28	5,312		8,155				(2,186)			2,843			0001
Purchased Call/SPX/SPXI13PSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2024	Exercise		2,927,000	4192.63	6,728		10,238				(2,546)			3,510			0001
Purchased Call/SPX/SPXI13QSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise		2,606,000	4115.24	6,252		9,639				(2,584)			3,387			0001
Purchased Call/SPX/SPXI13QSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/29/2024	Exercise		4,265,000	4151.28	9,810		14,928				(3,795)			5,118			0001
Purchased Call/SPX/SPXI13SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	05/31/2024	06/04/2024	Exercise		2,315,000	4282.37	5,371		8,103				(1,773)			2,732			0001
Purchased Call/SPX/SPXI13TSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	06/10/2024	Exercise		2,050,000	4283.85	2,747		4,100				(868)			1,353			0001
Purchased Call/SPX/SPXI13TSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/06/2023	06/06/2024	06/10/2024	Exercise		2,386,000	4283.85	5,247		7,871				(1,667)			2,624			0001
Purchased Call/SPX/SPXI13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	06/12/2024	Exercise		3,381,000	4298.86	4,529		6,760				(1,395)			2,231			0001
Purchased Call/SPX/SPXI13US6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/10/2024	06/12/2024	Exercise		2,316,000	4298.86	5,371		8,103				(1,697)			2,732			0001
Purchased Call/SPX/SPXI13US8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2024	Exercise		2,917,000	4298.86	6,763		10,203				(2,130)			3,440			0001
Purchased Call/SPX/SPXI13WS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/20/2024	Exercise		2,663,000	4409.59	6,183		9,328				(1,610)			3,145			0001
Purchased Call/SPX/SPXI13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/22/2023	06/21/2024	06/25/2024	Exercise		2,518,000	4381.89	5,594		8,316				(1,415)			2,722			0001
Purchased Call/SPX/SPXI13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	07/01/2024	Exercise		3,264,000	4378.41	4,440		6,530				(1,081)			2,090			0001
Purchased Call/SPX/SPXI13ZS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	07/01/2024	Exercise		2,756,000	4378.41	6,116		9,092				(1,532)			2,975			0001
Purchased Call/SPX/SPXJ131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/09/2024	Exercise		2,456,000	4446.82	9,673		14,730				(2,156)			5,057			0001
Purchased Call/SPX/SPXJ133S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/16/2024	Exercise		5,820,000	4505.42	8,032		11,640				(1,220)			3,608			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ133S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2024	Exercise		5,932,000	4505.42	8,183		11,860				(1,228)			3,677			0001
Purchased Call/SPX/SPXJ133S Y	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/19/2024	07/23/2024	Exercise		3,133,000	4534.87	4,326		6,270				(566)			1,944			0001
Purchased Call/SPX/SPXJ1366J	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2024	Exercise		2,744,000	4588.96	6,149		9,059				(611)			2,910			0001
Purchased Call/SPX/SPX150Y9N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/27/2023	01/26/2024	01/30/2024	Exercise		2,141,000	249.71	114,329		235,612	227,672			235,612		(7,940)				0001
Purchased Call/SPX/SPX150Z9P	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/09/2023	02/09/2024	02/13/2024	Exercise		1,436,000	264.12	30,300		96,653	93,380			96,653		(3,273)				0001
Purchased Call/SPX/SPX2503S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/06/2023	04/05/2024	04/09/2024	Exercise		1,611,000	252.31	82,644		220,283	198,534			220,283		(21,749)				0001
Purchased Call/SPX/SPX2503S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/06/2023	04/05/2024	04/09/2024	Exercise		1,612,000	263.66	37,398		147,879	138,038			147,879		(9,842)				0001
Purchased Call/SPX/SPX2505S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/26/2023	05/24/2024	05/29/2024	Exercise		1,722,000	255.84	96,604		229,788	191,039			229,788		(38,749)				0001
Purchased Call/SPX/SPX2612S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/06/2023	02/02/2024	02/06/2024	Exercise		2,139,312	251	114,213		240,009	229,828			240,009		(10,181)				0001
Purchased Call/SPX/SPX2612S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/08/2023	02/06/2024	02/08/2024	Exercise		2,092,856	251	113,647		234,714	223,381			234,714		(11,333)				0001
Purchased Call/SPX/SPX2612S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/10/2023	02/09/2024	02/13/2024	Exercise		1,432,000	250.41	79,333		174,704	166,110			174,704		(8,594)				0001
Purchased Call/SPX/SPX2612SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/17/2023	02/16/2024	02/21/2024	Exercise		1,826,000	264.09	40,355		121,478	116,308			121,478		(5,171)				0001
Purchased Call/SPX/SPX2613SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/03/2023	03/04/2024	03/06/2024	Exercise		2,214,000	262.87	56,014		187,949	178,228			187,949		(9,721)				0001
Purchased Call/SPX/SPX2613SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/10/2023	03/11/2024	03/13/2024	Exercise		1,549,000	259.17	39,654		155,962	148,315			155,962		(7,647)				0001
Purchased Call/SPX/SPX2613SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/17/2023	03/15/2024	03/19/2024	Exercise		2,287,000	248.49	115,951		328,476	304,642			328,476		(23,834)				0001
Purchased Call/SPX/SPX2614S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/24/2023	03/26/2024	03/28/2024	Exercise		1,457,000	249.63	74,016		215,372	198,088			215,372		(17,284)				0001
Purchased Call/SPX/SPX2615SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/14/2023	04/15/2024	04/17/2024	Exercise		1,525,000	264.51	37,973		114,469	103,485			114,469		(10,984)				0001
Purchased Call/SPX/SPX2615SP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/25/2023	04/25/2024	04/29/2024	Exercise		1,422,000	252.07	75,082		177,362	153,641			177,362		(23,721)				0001
Purchased Call/SPX/SPX2615SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/25/2023	04/19/2024	04/23/2024	Exercise		1,791,887	267	31,064		101,894	92,436			101,894		(9,458)				0001
Purchased Call/SPX/SPX2616SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	05/01/2024	Exercise		1,516,000	254.17	81,106		184,781	158,192			184,781		(26,588)				0001
Purchased Call/SPX/SPX2616SC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/28/2023	04/29/2024	05/01/2024	Exercise		1,841,000	267.51	38,845		127,741	115,007			127,741		(12,734)				0001
Purchased Call/SPX/SPX2617ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/24/2023	05/17/2024	05/21/2024	Exercise		1,466,955	255	74,628		199,581	170,943			199,581		(28,639)				0001
Purchased Call/SPX/SPX2617SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/24/2023	05/23/2024	05/28/2024	Exercise		2,329,347	255	120,243		311,207	263,839			311,207		(47,368)				0001
Purchased Call/SPX/SPX261AS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/26/2023	07/24/2024	07/26/2024	Exercise		1,410,786	265	85,684		158,968	110,445			158,968		(48,523)				0001
Purchased Call/SPX/SPX261ASA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/28/2023	07/29/2024	07/31/2024	Exercise		1,488,000	280.86	34,819		84,452	64,308			84,452		(20,143)				0001
Purchased Call/SPX/SPX261CSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/05/2023	10/02/2024	10/04/2024	Exercise		1,590,838	279	24,125		130,053	111,521			130,053		(18,531)				0001
Purchased Call/SPX/SPX261DS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/13/2023	10/11/2024	10/16/2024	Exercise		1,607,834	278	31,963		150,431	125,215			150,431		(25,216)				0001
Purchased Call/SPX/SPX261ES0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/27/2023	10/25/2024	10/29/2024	Exercise		2,575,000	256.66	151,153		462,208	337,087			462,208		(125,121)				0001
Purchased Call/SPX/SPXJ138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise		2,825,000	4499.38	3,842		5,650				(605)			1,808			0001
Purchased Call/SPX/SPXJ13AS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/14/2024	Exercise		2,936,000	4464.05	6,046		9,099				(1,173)			3,052			0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ13AS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/13/2024	08/15/2024	Exercise		5,687,000	4464.05	7,618		11,370				(1,446)			3,752			0001
Purchased Call/SPX/SPXJ13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/13/2024	08/15/2024	Exercise		2,911,000	4464.05	5,995		9,021				(1,159)			3,026			0001
Purchased Call/SPX/SPXJ13DS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise		4,359,000	4405.71	5,842		8,720				(1,226)			2,878			0001
Purchased Call/SPX/SPXJ13ES7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise		3,014,000	4514.87	6,030		9,045				(917)			3,015			0001
Purchased Call/SPX/SPXJ13FS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/31/2023	08/30/2024	09/04/2024	Exercise		3,135,000	4507.66	4,264		6,270				(594)			2,006			0001
Purchased Call/SPX/SPXJ13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise		2,633,000	4515.77	6,640		10,013				(1,013)			3,373			0001
Purchased Call/SPX/SPXJ13GS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/01/2023	08/30/2024	09/04/2024	Exercise		2,628,000	4515.77	5,260		7,890				(797)			2,630			0001
Purchased Call/SPX/SPXJ13GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/06/2023	09/06/2024	09/10/2024	Exercise		1,759,000	4465.48	6,829		10,560				(1,319)			3,731			0001
Purchased Call/SPX/SPXJ13HS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/09/2024	09/11/2024	Exercise		2,674,000	4457.49	3,585		5,350				(636)			1,766			0001
Purchased Call/SPX/SPXJ131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/11/2023	09/11/2024	09/13/2024	Exercise		6,177,000	4487.46	8,275		12,350				(1,337)			4,076			0001
Purchased Call/SPX/SPXJ131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/12/2023	09/12/2024	09/16/2024	Exercise		2,711,000	4461.9	3,631		5,420				(630)			1,789			0001
Purchased Call/SPX/SPXJ13JS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2023	09/20/2024	09/24/2024	Exercise		7,995,000	4402.2	10,713		15,990				(2,092)			5,277			0001
Purchased Call/SPX/SPXJ13MS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	10/01/2024	10/03/2024	Exercise		5,618,000	4288.05	7,306		11,240	11,220			1,972		(20)				0001
Purchased Call/SPX/SPXJ13QS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/07/2024	10/09/2024	Exercise		3,366,000	4308.5	4,307		6,730	6,648			1,299		(82)				0001
Purchased Call/SPX/SPXJ13PS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/13/2023	10/14/2024	10/16/2024	Exercise		2,877,000	4327.78	3,795		5,750	5,605			1,225		(145)				0001
Purchased Call/SPX/SPXJ13QSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/17/2023	10/17/2024	10/21/2024	Exercise		4,646,000	4373.2	5,202		7,897	7,655			1,818		(242)				0001
Purchased Call/SPX/SPXJ13RSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/20/2023	10/18/2024	10/22/2024	Exercise		6,017,000	4224.16	7,820		12,030	11,643			2,391		(387)				0001
Purchased Call/SPX/SPXJ13TSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/31/2023	10/31/2024	11/04/2024	Exercise		2,397,000	4193.8	3,018		4,790	4,534			1,055		(256)				0001
Purchased Call/SPX/SPXJ13TSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/31/2023	10/31/2024	11/04/2024	Exercise		2,061,000	4193.8	3,873		6,180	5,852			1,372		(328)				0001
Purchased Call/SPX/SPXJ13USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/02/2023	11/01/2024	11/05/2024	Exercise		8,022,000	4317.78	10,266		16,040	15,140			4,014		(900)				0001
Purchased Call/SPX/SPXJ13USF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/02/2023	11/01/2024	11/05/2024	Exercise		3,781,000	4317.78	6,955		10,962	10,352			2,763		(610)				0001
Purchased Call/SPX/SPXJ13USY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/03/2023	11/01/2024	11/05/2024	Exercise		2,418,000	4358.34	4,501		7,018	6,622			1,844		(396)				0001
Purchased Call/SPX/SPXJ13VS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/07/2023	11/07/2024	11/12/2024	Exercise		2,960,000	4378.38	3,493		5,328	4,965			2,185		(363)				0001
Purchased Call/SPX/SPXJ13WSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/09/2023	11/08/2024	11/13/2024	Exercise		4,056,000	4347.35	5,272		8,110	7,547			2,223		(563)				0001
Purchased Call/SPX/SPXJ13WSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/10/2023	11/08/2024	11/13/2024	Exercise		4,515,000	4415.24	5,960		9,030	8,391			2,642		(639)				0001
Purchased Call/SPX/SPXJ13WSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/10/2023	11/11/2024	11/13/2024	Exercise		4,679,000	4415.24	6,178		9,360	8,653			2,792		(707)				0001
Purchased Call/SPX/SPXJ13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/14/2023	11/14/2024	11/18/2024	Exercise		2,255,000	4495.7	6,720		10,373	9,547			3,484		(826)				0001
Purchased Call/SPX/SPXK13DS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/24/2023	11/22/2024	11/26/2024	Exercise		1,986,000	4559.34	4,605		6,948	6,277			2,584		(671)				0001
Purchased Call/SPX/SPXK13DS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/24/2023	11/25/2024	11/27/2024	Exercise		2,375,000	4559.34	3,230		4,750	4,257			1,776		(493)				0001
Purchased Call/SPX/SPXK13DSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	11/27/2023	11/27/2024	12/02/2024	Exercise		2,595,000	4550.43	8,096		12,456	11,173			4,747		(1,283)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXX131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	12/02/2024	Exercise		2,511,000	4554.89	8,584		13,303	11,939			5,110		(1,364)				0001
Purchased Call/SPX/SPXX131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/29/2023	11/29/2024	12/03/2024	Exercise		2,483,000	4550.58	5,666		8,698	7,769			3,313		(929)				0001
Purchased Call/SPX/SPXX133SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise		8,491,000	4604.37	11,377		16,980	14,886			6,982		(2,094)				0001
Purchased Call/SPX/SPXX134S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2024	12/13/2024	Exercise		1,938,000	4622.44	6,751		10,476	9,148			4,563		(1,328)				0001
Purchased Call/SPX/SPXX134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/12/2023	12/12/2024	12/16/2024	Exercise		4,105,000	4643.7	5,501		8,210	7,113			3,577		(1,097)				0001
Purchased Call/SPX/SPXX135SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	12/20/2024	Exercise		2,566,000	4740.56	5,900		8,978	7,704			4,392		(1,273)				0001
Purchased Call/SPX/SPXX136SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise		3,594,000	4746.75	8,197		12,583	10,764			6,225		(1,819)				0001
Purchased Call/SPX/SPXX138SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise		3,156,000	4774.75	10,538		16,406	13,901			8,581		(2,505)				0001
Purchased Call/SPX/SPXX138SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/27/2024	12/31/2024	Exercise		7,494,000	4781.58	10,043		14,990	12,575			7,762		(2,415)				0001
Purchased Call/SPX/SPXX13AS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/02/2025	Exercise		4,731,000	4769.83	6,338		9,460	7,888			4,879		(1,572)				0001
Purchased Call/SPX/SPXX261ES7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/31/2023	10/31/2024	11/04/2024	Exercise		1,655,000	258.51	98,142		269,911	187,947			269,911		(81,964)				0001
Purchased Call/SPX/SPXX261FSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/15/2023	12/16/2024	12/18/2024	Exercise		2,398,000	286.81	50,838		203,074	154,057			203,074		(49,017)				0001
Purchased Call/SPX/SPXA05WS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/10/2024	Exercise		2,247,000	257.8	126,281		294,341	239,874			294,341		(54,468)				0001
Purchased Call/SPX/SPXB050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	07/16/2024	Exercise		1,409,000	263.94	81,440		191,059	147,519			191,059		(43,540)				0001
Purchased Call/SPX/SPXB050SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	07/21/2023	07/19/2024	07/23/2024	Exercise		1,444,662	265	83,462		173,197	126,829			173,197		(46,368)				0001
Purchased Call/SPX/SPXB050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2024	08/05/2024	Exercise		1,417,000	266.04	83,178		157,871	109,198			157,871		(48,673)				0001
Purchased Call/SPX/SPXB050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/01/2023	07/26/2024	07/30/2024	Exercise		1,663,591	265	101,843		193,145	134,258			193,145		(58,887)				0001
Purchased Call/SPX/SPXB05AS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	11/15/2023	11/14/2024	11/18/2024	Exercise		2,113,369	265	126,962		329,414	218,192			329,414		(111,223)				0001
Purchased Call/SPX/SPXB05BSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	11/30/2023	11/27/2024	12/02/2024	Exercise		2,405,735	267	140,164		366,536	237,303			366,536		(129,232)				0001
Purchased Call/SPX/SPXB05CSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/17/2024	Exercise		1,859,000	271.6	102,803		257,426	158,336			257,426		(99,090)				0001
Purchased Call/SPX/SPXB05ES7	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	12/29/2023	12/27/2024	12/31/2024	Exercise		1,507,000	273.22	81,830		189,630	107,800			189,630		(81,830)				0001
Purchased Call/SPX/SPXF00ASE	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/03/2023	03/01/2024	03/05/2024	Exercise		1,806,619	262	48,114		160,960	152,941			160,960		(8,019)				0001
Purchased Call/SPX/SPXF00ASS	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	03/07/2023	03/06/2024	03/08/2024	Exercise		1,720,755	250	97,637		230,729	213,246			230,729		(17,483)				0001
Purchased Call/SPX/SPXF00USH	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/12/2023	07/12/2024	07/16/2024	Exercise		3,069,000	263.01	177,695		428,477	334,259			428,477		(94,217)				0001
Purchased Call/SPX/SPXF00WS1	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	07/18/2023	07/17/2024	07/19/2024	Exercise		1,477,985	264	90,847		196,293	146,741			196,293		(49,553)				0001
Purchased Call/SPX/SPXF00ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/07/2023	08/07/2024	08/09/2024	Exercise		1,572,000	264.65	91,333		156,161	101,210			156,161		(54,950)				0001
Purchased Call/SPX/SPXG000S2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	08/09/2023	08/08/2024	08/12/2024	Exercise		1,654,980	264	93,474		179,805	123,154			179,805		(56,651)				0001
Purchased Call/SPX/SPXX150ZS2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	02/09/2023	02/09/2024	02/13/2024	Exercise		1,751,000	4357	7,385		3,945				4,838		(3,440)				0001
Purchased Call/SPX/SPXX250ASD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	04/26/2023	04/26/2024	04/30/2024	Exercise		1,595,000	4295.29	7,401		26,034				(11,799)		18,633				0001
Purchased Call/SPX/SPXA05GS6	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	01/13/2023	01/12/2024	01/17/2024	Expire		2,205,000	4474.98	3,704						3,704		(3,704)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXA05GSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2024	01/26/2024	Exercise		1,909,000	4298.14	7,449		5,113				2,987			(2,336)			0001
Purchased Call/SPX/SPXA05GSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/27/2023	01/26/2024	01/30/2024	Expire		2,271,000	4593.63	2,088						2,088			(2,088)			0001
Purchased Call/SPX/SPXA05HS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2024	Expire		2,279,000	4687.6	2,736						2,736			(2,736)			0001
Purchased Call/SPX/SPXA05HSK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2024	Expire		2,933,000	4467.97	10,096						10,096			(10,096)			0001
Purchased Call/SPX/SPXA05HSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2024	Expire		6,742,000	4788.6	4,044						4,044			(4,044)			0001
Purchased Call/SPX/SPXA051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/10/2023	02/09/2024	02/13/2024	Expire		1,973,000	4638.58	2,252						2,252			(2,252)			0001
Purchased Call/SPX/SPXA051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/14/2023	02/14/2024	02/16/2024	Expire		1,700,000	4450.48	5,950						5,807			(5,950)			0001
Purchased Call/SPX/SPXA051SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	02/21/2024	Expire		3,413,000	4650.8	3,005						3,005			(3,005)			0001
Purchased Call/SPX/SPXA05JS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	02/24/2023	02/26/2024	02/28/2024	Exercise		3,249,000	4357.12	9,295		13,011				1,029			3,716			0001
Purchased Call/SPX/SPXA05KSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	03/12/2024	Expire		2,235,526	4537	1,596						1,570			(1,596)			0001
Purchased Call/SPX/SPXA050SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Exercise		1,742,000	4302.06	9,953		24,878				(8,368)			14,925			0001
Purchased Call/BCS/BCS617LSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	01/08/2024	Exercise		599,011	614.45	48,340		27,281	27,082			27,281		(199)				0001
Purchased Call/BCS/BCS617LSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/04/2022	01/04/2024	01/08/2024	Exercise		703,489	615.75	55,998		30,559	30,328			30,559		(231)				0001
Purchased Call/BCS/BCS617LSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	01/09/2024	Exercise		546,132	609.39	44,073		30,582	30,339			30,582		(243)				0001
Purchased Call/BCS/BCS617LSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/06/2022	01/05/2024	01/09/2024	Exercise		1,885,419	611.41	148,760		99,349	98,528			99,349		(821)				0001
Purchased Call/BCS/BCS617LSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	01/09/2024	Exercise		380,445	607.45	31,387		22,506	22,332			22,506		(173)				0001
Purchased Call/BCS/BCS617LSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/05/2024	01/09/2024	Exercise		679,548	609.16	55,043		38,300	37,995			38,300		(304)				0001
Purchased Call/BCS/BCS617MS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/07/2022	01/08/2024	01/10/2024	Exercise		1,041,952	609.53	84,294		67,178	66,366			67,178		(812)				0001
Purchased Call/BCS/BCS617MS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/11/2022	01/11/2024	01/16/2024	Exercise		325,481	608.71	27,047		18,957	18,585			18,957		(372)				0001
Purchased Call/BCS/BCS617MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2022	01/12/2024	01/17/2024	Exercise		50,322	606.42	4,167		3,245	3,182			3,245		(63)				0001
Purchased Call/BCS/BCS617MSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/16/2024	01/18/2024	Exercise		4,161,344	608.38	333,324		228,496	221,619			228,496		(6,877)				0001
Purchased Call/BCS/BCS617MSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/14/2022	01/17/2024	01/19/2024	Exercise		1,364,195	608.38	109,408		65,283	62,879			65,283		(2,405)				0001
Purchased Call/BCS/BCS617MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	01/23/2024	Exercise		605,985	599.15	48,782		46,390	45,184			46,390		(1,206)				0001
Purchased Call/BCS/BCS617MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	01/23/2024	Exercise		768,470	595.92	64,090		62,971	61,387			62,971		(1,585)				0001
Purchased Call/BCS/BCS617MST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/19/2024	01/23/2024	Exercise		217,654	595.14	18,305		18,119	17,666			18,119		(453)				0001
Purchased Call/BCS/BCS617NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/21/2022	01/19/2024	01/23/2024	Exercise		64,654	589.28	5,366		6,082	5,949			6,082		(133)				0001
Purchased Call/BCS/BCS617NSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/28/2022	01/29/2024	01/31/2024	Exercise		3,399,870	591.96	283,889		369,809	358,875			369,809		(10,934)				0001
Purchased Call/BCS/BCS617NSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/01/2022	02/01/2024	02/05/2024	Exercise		137,814	594.92	11,728		13,702	13,202			13,702		(499)				0001
Purchased Call/BCS/BCS617NSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	02/06/2024	Exercise		1,440,572	604.27	117,407		132,018	126,858			132,018		(5,161)				0001
Purchased Call/BCS/BCS617NSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2022	02/02/2024	02/06/2024	Exercise		717,308	601	60,613		69,618	66,954			69,618		(2,664)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS617N8Z	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/02/2024	02/06/2024	Exercise		72,311	596.85	6,226		7,567	7,292			7,567		(275)				0001
Purchased Call/BCS/BCS617QS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/04/2022	02/05/2024	02/07/2024	Exercise		373,754	596.85	32,292		34,302	32,747			34,302		(1,555)				0001
Purchased Call/SPX/SPXA050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	04/22/2024	Exercise		2,131,000	4597.36	3,110		2,851				1,911		(258)				0001
Purchased Call/SPX/SPXB055SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/11/2023	10/11/2024	10/16/2024	Exercise		2,750,000	4801.51	4,895		46,485	46,338			33,794		(147)				0001
Purchased Call/SPX/SPXB05AS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2024	11/25/2024	Exercise		2,550,000	4946.63	3,468		45,277	44,784			36,578		(493)				0001
Purchased Call/SPX/SPXB05BS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/26/2024	Exercise		2,764,000	5019.12	2,599		41,842	41,466			35,554		(376)				0001
Purchased Call/SPX/SPXB05DSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2024	Exercise		1,854,000	5074.77	4,118		27,311	26,422			23,868		(889)				0001
Purchased Call/SPX/SPXB05ES2	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/20/2023	12/20/2024	12/24/2024	Exercise		3,489,000	5248.06	2,652		28,835	28,248			26,534		(587)				0001
Purchased Call/SPX/SPXF009SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/03/2023	03/01/2024	03/05/2024	Expire		2,690,000	4579.66	3,067						3,063		(3,067)				0001
Purchased Call/SPX/SPXF00BSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/14/2024	03/18/2024	Exercise		2,786,000	4330.82	7,185		31,298				(17,319)		24,113				0001
Purchased Call/SPX/SPXF00DS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/23/2023	03/22/2024	03/26/2024	Exercise		3,040,000	4469.95	4,560		12,784				146		8,224				0001
Purchased Call/SPX/SPXG006SE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/06/2024	09/10/2024	Exercise		3,971,000	4907.38	4,764		17,061				1,377		12,297				0001
Purchased Call/SPX/SPXG00GSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/20/2023	10/18/2024	10/22/2024	Exercise		3,158,000	4627.57	7,015		89,429	89,082			54,648		(347)				0001
Purchased Call/BCS/BCS6170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2022	02/09/2024	02/13/2024	Exercise		365,859	596.68	32,379		37,112	35,371			37,112		(1,742)				0001
Purchased Call/BCS/BCS6170SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/11/2022	02/09/2024	02/13/2024	Exercise		2,173,841	591.83	194,776		240,040	229,548			240,040		(10,492)				0001
Purchased Call/BCS/BCS6170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2022	02/16/2024	02/21/2024	Exercise		5,151,669	593.97	421,257		560,302	533,537			560,302		(26,765)				0001
Purchased Call/BCS/BCS617PS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2022	02/22/2024	02/26/2024	Exercise		333,929	583.96	29,753		46,921	44,796			46,921		(2,125)				0001
Purchased Call/BCS/BCS617PSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	02/27/2024	Exercise		780,281	578.51	69,757		118,183	113,105			118,183		(5,078)				0001
Purchased Call/BCS/BCS617PSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/23/2022	02/23/2024	02/27/2024	Exercise		597,308	577.75	53,877		91,250	87,328			91,250		(3,922)				0001
Purchased Call/BCS/BCS617PSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/26/2024	02/28/2024	Exercise		615,987	589.55	55,377		77,376	73,110			77,376		(4,266)				0001
Purchased Call/BCS/BCS617PSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/25/2022	02/23/2024	02/27/2024	Exercise		272,375	588.78	24,623		35,763	33,961			35,763		(1,802)				0001
Purchased Call/BCS/BCS617PSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/02/2022	03/01/2024	03/05/2024	Exercise		2,731,738	588.78	227,554		373,797	355,043			373,797		(18,754)				0001
Purchased Call/BCS/BCS617PSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/04/2022	03/04/2024	03/06/2024	Exercise		3,037,399	587.65	259,698		409,180	386,675			409,180		(22,505)				0001
Purchased Call/BCS/BCS6170S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/07/2022	03/07/2024	03/11/2024	Exercise		1,653,365	579.98	142,520		256,605	243,701			256,605		(12,903)				0001
Purchased Call/SPX/SPXH131VSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2024	Exercise		2,244,000	4123.05	14,862		24,041				(9,059)		9,179				0001
Purchased Call/SPX/SPXH13XS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/18/2023	01/18/2024	01/22/2024	Expire		2,935,000	4516.22	2,524						2,524		(2,524)				0001
Purchased Call/SPX/SPXI130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/05/2024	Expire		2,133,000	4506.42	4,569						4,569		(4,569)				0001
Purchased Call/SPX/SPXI133S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Expire		3,203,000	4693.01	3,141						3,141		(3,141)				0001
Purchased Call/SPX/SPXI133SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/17/2023	02/16/2024	02/21/2024	Exercise		1,954,000	4446.21	5,748		826				5,224		(4,922)				0001
Purchased Call/SPX/SPXI138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/14/2023	03/12/2024	03/14/2024	Exercise		2,355,570	4144	12,292		46,915				(28,181)		34,623				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXJ138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/14/2023	03/12/2024	03/14/2024	Exercise		3,073,826	4336	6,481		30,615				(16,168)			24,134			0001
Purchased Call/SPX/SPXJ13CSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	03/31/2023	04/02/2024	04/04/2024	Exercise		2,809,000	4325.05	15,455		36,767				(11,407)			21,312			0001
Purchased Call/SPX/SPXJ13JSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/28/2023	04/26/2024	04/30/2024	Expire		2,594,000	4719.85	1,661						1,618			(1,661)			0001
Purchased Call/SPX/SPXJ13JSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	04/28/2023	04/30/2024	05/02/2024	Exercise		2,379,000	4407.14	10,282		28,266				(8,137)			17,984			0001
Purchased Call/SPX/SPXJ13LSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/05/2023	05/06/2024	05/08/2024	Exercise		1,871,000	4638.8	1,833		2,550				1,033			717			0001
Purchased Call/SPX/SPXJ13LSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/08/2023	05/08/2024	05/10/2024	Exercise		2,566,000	4665.73	2,052		2,395				1,344			343			0001
Purchased Call/SPX/SPXJ13PSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/22/2023	05/22/2024	05/24/2024	Expire		2,373,000	4723	1,663						1,251			(1,663)			0001
Purchased Call/SPX/SPXJ13QSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/24/2023	05/24/2024	05/29/2024	Exercise		2,486,000	4666.68	1,640		7,334				(69)			5,694			0001
Purchased Call/SPX/SPXJ13US1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/09/2023	06/07/2024	06/11/2024	Expire		3,005,000	4902.85	1,082						1,024			(1,082)			0001
Purchased Call/SPX/SPXJ13USZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/14/2023	06/14/2024	06/18/2024	Expire		3,042,000	5000.06	1,216						1,178			(1,216)			0001
Purchased Call/SPX/SPXJ13WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/16/2023	06/18/2024	06/21/2024	Expire		2,586,000	5009.29	1,293						1,260			(1,293)			0001
Purchased Call/SPX/SPXJ13YS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/23/2023	06/25/2024	06/27/2024	Expire		1,958,000	4978.84	588						552			(588)			0001
Purchased Call/SPX/SPXJ130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	06/28/2024	07/02/2024	Expire		1,949,000	5053.41	624						600			(624)			0001
Purchased Call/SPX/SPXJ130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/30/2023	07/02/2024	07/05/2024	Exercise		1,530,000	4641.75	6,487		13,889				1,683			7,402			0001
Purchased Call/SPX/SPXJ133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/17/2023	07/17/2024	07/19/2024	Expire		2,644,000	5074.57	1,375						1,316			(1,375)			0001
Purchased Call/SPX/SPXJ134SG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/24/2023	07/24/2024	07/26/2024	Exercise		1,697,000	4766.43	6,916		9,327				4,986			2,411			0001
Purchased Call/SPX/SPXJ135SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	07/27/2023	07/26/2024	07/30/2024	Expire		2,339,000	5013.84	2,106						2,007			(2,106)			0001
Purchased Call/SPX/SPXJ138SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/04/2023	08/06/2024	08/08/2024	Expire		2,450,000	4937.03	2,744						2,214			(2,744)			0001
Purchased Call/SPX/SPXJ139SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/11/2023	08/09/2024	08/13/2024	Exercise		1,845,000	4903.76	2,435		4,874				1,528			2,438			0001
Purchased Call/SPX/SPXJ13BSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/16/2024	08/20/2024	Exercise		1,715,000	4802.31	2,881		14,595				(410)			11,713			0001
Purchased Call/SPX/SPXJ13BSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/18/2023	08/20/2024	08/22/2024	Exercise		3,227,000	4789.2	6,063		28,196				(296)			22,133			0001
Purchased Call/SPX/SPXJ13ESA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	08/28/2023	08/28/2024	08/30/2024	Exercise		2,710,000	4865.56	3,957		15,297				1,360			11,340			0001
Purchased Call/SPX/SPXJ13HST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2023	09/10/2024	09/12/2024	Exercise		2,444,000	4894.32	3,179		16,432				116			13,253			0001
Purchased Call/SPX/SPXJ131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/13/2023	09/13/2024	09/17/2024	Exercise		2,694,000	4925.35	2,965		17,081				139			14,116			0001
Purchased Call/SPX/SPXJ131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/14/2023	09/13/2024	09/17/2024	Exercise		2,548,000	4942.09	2,958		15,765				479			12,807			0001
Purchased Call/SPX/SPXJ13JSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/20/2023	09/20/2024	09/24/2024	Exercise		2,253,000	4838.02	2,751		25,670				(2,852)			22,919			0001
Purchased Call/SPX/SPXJ13KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/21/2023	09/20/2024	09/24/2024	Exercise		2,535,000	4726.2	4,462		43,319				(9,014)			38,857			0001
Purchased Call/SPX/SPXJ13MS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise		2,170,000	4706.13	3,689		41,159				(9,529)			37,470			0001
Purchased Call/SPX/SPXJ130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/06/2023	10/08/2024	10/10/2024	Exercise		2,616,000	4728.58	4,812		49,750	49,645			32,728		(105)				0001
Purchased Call/SPX/SPXJ13PSB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	10/12/2023	10/11/2024	10/16/2024	Exercise		1,997,000	4780.22	3,272		36,807	36,708			26,247		(99)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXJ13P5U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/16/2024	Exercise		2,531,000	4756.23	4,605		50,817	50,678			35,217		(139)				0001
Purchased Call/BCS/BCS617QS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/09/2022	03/08/2024	03/12/2024	Exercise		3,300,958	583.4	283,222		494,592	468,527			494,592		(26,066)				0001
Purchased Call/BCS/BCS617QSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/15/2022	03/15/2024	03/19/2024	Exercise		1,268,257	582.44	115,538		183,770	172,042			183,770		(11,728)				0001
Purchased Call/BCS/BCS617RS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	03/26/2024	Exercise		601,433	592.5	57,256		85,064	78,702			85,064		(6,362)				0001
Purchased Call/BCS/BCS617RS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/22/2022	03/22/2024	03/26/2024	Exercise		397,798	591.72	38,189		56,784	52,540			56,784		(4,243)				0001
Purchased Call/BCS/BCS617RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2024	03/27/2024	Exercise		766,988	596.81	71,790		99,917	91,623			99,917		(8,295)				0001
Purchased Call/BCS/BCS617RSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/25/2022	03/26/2024	01/11/2024	Exercise		3,869,124	596.81	362,537		499,363	457,034			499,363		(42,329)				0001
Purchased Call/BCS/BCS617RSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/29/2022	03/28/2024	04/01/2024	Exercise		428,038	598.42	41,562		60,796	55,829			60,796		(4,967)				0001
Purchased Call/BCS/BCS617RSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/01/2022	04/01/2024	01/08/2024	Exercise		3,530,755	598.55	339,659		476,248	433,732			476,248		(42,516)				0001
Purchased Call/BCS/BCS617SS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/05/2024	04/09/2024	Exercise		1,292,285	594.9	127,032		172,275	155,720			172,275		(16,554)				0001
Purchased Call/BCS/BCS617SSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2022	04/08/2024	04/10/2024	Exercise		174,424	598.37	16,762		23,428	21,168			23,428		(2,260)				0001
Purchased Call/BCS/BCS617SSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/11/2022	04/11/2024	04/15/2024	Exercise		462,435	591.48	45,920		60,464	54,102			60,464		(6,362)				0001
Purchased Call/BCS/BCS617TS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/14/2022	04/12/2024	03/06/2024	Exercise		1,751,266	590.74	169,347		210,313	186,488			210,313		(23,825)				0001
Purchased Call/SPX/SPXJ13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/27/2023	10/28/2024	10/30/2024	Exercise		1,696,000	4535.28	3,695		59,070	58,789			32,596		(282)				0001
Purchased Call/SPX/SPXJ13USD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	11/01/2024	11/05/2024	Exercise		1,942,000	4712.86	3,453		47,691	47,389			30,587		(303)				0001
Purchased Call/SPX/SPXJ13USV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/04/2024	11/06/2024	Exercise		1,869,000	4866.09	1,571		31,384	31,234			22,985		(150)				0001
Purchased Call/SPX/SPXJ13WS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/09/2023	11/08/2024	11/13/2024	Exercise		2,072,000	4934.24	911		33,735	33,638			26,844		(97)				0001
Purchased Call/SPX/SPXJ13WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/13/2024	11/15/2024	Exercise		2,116,000	5106.37	508		20,677	20,616			18,156		(61)				0001
Purchased Call/SPX/SPXJ13YSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2024	Exercise		2,106,000	5238.58	505		9,337	9,267			8,331		(70)				0001
Purchased Call/SPX/SPXK132SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2024	Exercise		2,433,000	4880.53	6,477		50,906	49,756			38,523		(1,150)				0001
Purchased Call/SPX/SPX150XSF	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	01/06/2023	01/08/2024	01/10/2024	Expire		3,329,000	100	4,329						4,329		(4,329)				0001
Purchased Call/SPX/SPX150YSY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	01/31/2023	01/31/2024	02/02/2024	Expire		2,569,000	100	4,420						4,420		(4,420)				0001
Purchased Call/SPX/SPX2502S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	03/13/2023	03/08/2024	03/12/2024	Exercise		3,831,000	100	5,362		34,577				(15,218)		29,215				0001
Purchased Call/SPX/SPX2502S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	03/14/2023	03/14/2024	03/18/2024	Exercise		1,781,000	100	2,528		4,736				1,060		2,209				0001
Purchased Call/SPX/SPX2502ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	03/31/2023	04/01/2024	04/03/2024	Expire		2,569,000	100	3,906						3,906		(3,906)				0001
Purchased Call/SPX/SPX2503S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	04/05/2023	04/05/2024	04/09/2024	Exercise		1,532,000	100	2,142		4,936				713		2,794				0001
Purchased Call/SPX/SPX2503S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	04/06/2023	04/05/2024	04/09/2024	Exercise		2,190,000	100	3,110		11,845				(1,293)		8,735				0001
Purchased Call/SPX/SPX2503S9	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	04/18/2023	04/18/2024	04/22/2024	Expire		2,490,000	100	4,084						4,084		(4,084)				0001
Purchased Call/SPX/SPX2504SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	05/03/2023	05/03/2024	05/07/2024	Expire		2,791,000	100	4,185						3,895		(4,185)				0001
Purchased Call/SPX/SPX2505S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEWFDH4H0FF07349	05/12/2023	05/13/2024	05/15/2024	Exercise		1,944,000	100	3,579		4,352				1,452		774				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX2505SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/15/2023	05/15/2024	05/17/2024	Exercise		2,471,000	100	4,150		729				2,614			(3,420)			0001
Purchased Call/SPX/SPX2505SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/18/2023	05/17/2024	05/21/2024	Expire		3,376,000	100	6,413						3,909			(6,413)			0001
Purchased Call/SPX/SPX2506SJ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/22/2023	06/21/2024	06/25/2024	Expire		1,929,000	100	3,744						3,744			(3,744)			0001
Purchased Call/SPX/SPX2506SM	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/23/2023	06/25/2024	06/27/2024	Expire		1,776,000	100	3,657						3,657			(3,657)			0001
Purchased Call/SPX/SPX2506SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/30/2023	07/01/2024	07/03/2024	Expire		1,822,000	100	3,858						3,858			(3,859)			0001
Purchased Call/SPX/SPX2507SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/07/2023	08/07/2024	08/09/2024	Expire		2,687,000	100	4,135						3,982			(4,135)			0001
Purchased Call/SPX/SPXA050SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	04/19/2023	04/19/2024	04/23/2024	Expire		3,342,000	100	4,943						4,943			(4,943)			0001
Purchased Call/SPX/SPXA055SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/08/2023	05/08/2024	05/10/2024	Exercise		2,873,000	100	3,968		4,851				2,198			883			0001
Purchased Call/SPX/SPXA057SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/13/2023	06/13/2024	06/17/2024	Exercise		2,374,000	100	5,320		5,315				3,859			(5)			0001
Purchased Call/SPX/SPXB054S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	09/13/2023	09/13/2024	09/17/2024	Expire		2,414,000	100	4,782						3,440			(4,782)			0001
Purchased Call/SPX/SPXB059SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/08/2023	11/08/2024	11/13/2024	Exercise		3,127,000	100	5,500		13,547	12,961			7,991		(586)				0001
Purchased Call/SPX/SPXB05AS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/14/2023	11/14/2024	11/18/2024	Exercise		2,338,000	100	3,838		12,274	11,802			9,709		(472)				0001
Purchased Call/SPX/SPXB05ASB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/15/2023	11/15/2024	11/19/2024	Exercise		2,058,000	100	3,667		15,892	15,431			13,237		(461)				0001
Purchased Call/SPX/SPXB05DSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/15/2023	12/16/2024	12/18/2024	Exercise		3,269,000	100	6,998		22,924	21,456			19,967		(1,468)				0001
Purchased Call/SPX/SPXF001SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	01/04/2024	01/08/2024	Expire		1,485,000	100	2,079						2,079			(2,079)			0001
Purchased Call/SPX/SPXF001SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2023	01/03/2024	01/05/2024	Expire		1,774,000	100	2,734						2,734			(2,734)			0001
Purchased Call/SPX/SPXF001SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/06/2023	01/05/2024	01/09/2024	Exercise		2,290,000	100	3,252		6,550				(3,243)			3,298			0001
Purchased Call/SPX/SPXF008S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2023	02/22/2024	02/26/2024	Expire		1,797,000	100	2,764						2,764			(2,764)			0001
Purchased Call/SPX/SPXF009S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/02/2023	03/01/2024	03/05/2024	Exercise		2,615,000	100	3,818		8,121				651			4,303			0001
Purchased Call/SPX/SPXF00FSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/11/2023	04/11/2024	04/15/2024	Exercise		2,484,000	100	3,628		21,609				(6,702)			17,981			0001
Purchased Call/SPX/SPXF00JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/05/2023	05/07/2024	05/09/2024	Exercise		2,251,000	100	3,420		3,763				1,934			343			0001
Purchased Call/SPX/SPXF00NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/01/2023	05/31/2024	06/04/2024	Expire		2,259,000	100	4,068						4,068			(4,068)			0001
Purchased Call/SPX/SPXF00QS2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/12/2023	06/12/2024	06/14/2024	Exercise		2,627,000	100	4,725		5,522				2,416			797			0001
Purchased Call/SPX/SPXF00RSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/14/2024	06/18/2024	Exercise		2,978,000	100	5,424		3,573				3,552			(1,851)			0001
Purchased Call/SPX/SPXF00RSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/18/2024	06/21/2024	Expire		1,901,000	100	3,496						3,496			(3,496)			0001
Purchased Call/SPX/SPXF00RSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/18/2024	06/21/2024	Expire		2,175,000	100	3,959						3,959			(3,959)			0001
Purchased Call/SPX/SPXF00US5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/08/2024	07/10/2024	Exercise		2,563,000	100	5,284		8,945				3,806			3,661			0001
Purchased Call/SPX/SPXF00US6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/07/2023	07/09/2024	07/11/2024	Exercise		2,196,000	100	3,688		9,604				2,227			5,917			0001
Purchased Call/SPX/SPXF00USR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/13/2023	07/12/2024	07/16/2024	Exercise		2,014,000	100	3,869		1,285				3,396			(2,584)			0001
Purchased Call/SPX/SPXF00VSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/14/2023	07/12/2024	07/16/2024	Exercise		2,760,000	100	4,692		1,836				4,223			(2,856)			0001

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Purchased Call/SPX/SPXFO0VSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/18/2023	07/18/2024	07/22/2024	Expire		1,476,000	100	2,832						2,779		(2,832)				0001
Purchased Call/SPX/SPXG00I8N	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/09/2023	08/09/2024	08/13/2024	Expire		1,936,000	100	3,638						2,358		(3,638)				0001
Purchased Call/SPX/SPXG00Z68	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2023	08/16/2024	08/20/2024	Exercise		1,940,000	100	3,104		1,553				(132)		(1,551)				0001
Purchased Call/SPX/SPXG00Z6I	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/19/2024	08/21/2024	Expire		2,434,000	100	3,263						2,706		(3,263)				0001
Purchased Call/SPX/SPXG003S9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/22/2023	08/22/2024	08/26/2024	Expire		2,264,000	100	4,077						3,378		(4,077)				0001
Purchased Call/SPX/SPXG003SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/25/2023	08/26/2024	08/28/2024	Expire		1,823,000	100	2,957						2,829		(2,957)				0001
Purchased Call/SPX/SPXG004SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/29/2023	08/29/2024	09/03/2024	Expire		1,421,000	100	2,442						2,301		(2,442)				0001
Purchased Call/SPX/SPXG00AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/24/2024	09/26/2024	Exercise		1,534,000	100	2,487		732				727		(1,755)				0001
Purchased Call/SPX/SPXG00CS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/28/2023	09/27/2024	10/01/2024	Expire		1,457,000	100	2,444						2,119		(2,444)				0001
Purchased Call/SPX/SPXG00CSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/29/2023	10/01/2024	10/03/2024	Expire		1,264,000	100	2,151			(6)			(2,181)		(6)				0001
Purchased Call/SPX/SPXG00ES9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/06/2023	10/04/2024	10/08/2024	Exercise		1,947,000	100	3,112		661	627			(6,301)		(34)				0001
Purchased Call/SPX/SPXG00ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/10/2023	10/10/2024	10/15/2024	Exercise		1,541,000	100	2,341		4,488	4,424			(362)		(64)				0001
Purchased Call/SPX/SPXG00FSM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/13/2023	10/14/2024	10/16/2024	Exercise		1,816,000	100	2,868		9,520	9,411			4,474		(109)				0001
Purchased Call/SPX/SPXG00GSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/19/2023	10/18/2024	10/22/2024	Exercise		3,086,000	100	5,183		16,953	16,697			8,593		(256)				0001
Purchased Call/SPX/SPXG00HSY	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/26/2023	10/25/2024	10/29/2024	Exercise		1,815,000	100	2,831		15,121	14,927			10,273		(194)				0001
Purchased Call/SPX/SPXG00ISW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/31/2023	10/31/2024	11/04/2024	Exercise		1,497,000	100	2,332		4,033	3,835			(16)		(198)				0001
Purchased Call/SPX/SPXG00JS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/01/2024	11/05/2024	Exercise		1,856,000	100	3,339		4,862	4,568			(124)		(294)				0001
Purchased Call/SPX/SPXG00NSF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/18/2024	11/20/2024	Exercise		1,411,000	100	2,961		12,076	11,680			8,824		(395)				0001
Purchased Call/SPX/SPXG00SS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/11/2023	12/11/2024	12/13/2024	Exercise		2,011,000	100	3,377		8,643	7,978			5,416		(664)				0001
Purchased Call/SPX/SPXG00TS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/17/2024	12/19/2024	Exercise		1,621,000	100	3,208		11,859	11,179			9,440		(680)				0001
Purchased Call/BCS/BCS617TS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/14/2022	04/15/2024	04/17/2024	Exercise		2,154,112	590.74	208,949		233,194	203,058			233,194		(30,137)				0001
Purchased Call/BCS/BCS617TSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	04/23/2024	Exercise		3,048,039	596.02	305,109		273,513	227,641			273,513		(45,872)				0001
Purchased Call/BCS/BCS617TSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2022	04/19/2024	04/23/2024	Exercise		393,514	597.51	38,800		34,330	28,497			34,330		(5,833)				0001
Purchased Call/BCS/BCS617TSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/22/2022	04/23/2024	04/25/2024	Exercise		3,640,341	590.04	361,122		423,235	367,181			423,235		(56,053)				0001
Purchased Call/BCS/BCS617TSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	04/29/2024	Exercise		690,318	588.23	69,653		76,911	65,923			76,911		(10,988)				0001
Purchased Call/BCS/BCS617TSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2022	04/25/2024	04/29/2024	Exercise		326,074	588.88	32,705		35,971	30,812			35,971		(5,159)				0001
Purchased Call/BCS/BCS617TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2022	04/26/2024	04/30/2024	Exercise		96,731	582.15	9,625		12,623	11,089			12,623		(1,534)				0001
Purchased Call/BCS/BCS617US4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/29/2022	04/29/2024	05/01/2024	Exercise		3,084,054	577.87	310,873		442,423	391,537			442,423		(50,886)				0001
Purchased Call/BCS/BCS617USN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2022	05/03/2024	05/07/2024	Exercise		164,828	575.86	16,301		24,270	21,505			24,270		(2,766)				0001
Purchased Call/BCS/BCS617USU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	05/10/2024	Exercise		55,694	571.33	5,603		9,174	8,191			9,174		(984)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS617U5Y	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/09/2022	05/09/2024	05/13/2024	Exercise		526,906	565.55	51,373		96,522	87,431			96,522		(9,091)				0001
Purchased Call/SPX/SPXK130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/24/2023	11/22/2024	11/26/2024	Exercise		3,126,000	100	5,563		15,711	14,901			13,328		(810)				0001
Purchased Call/SPX/SPXK131S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	11/28/2023	11/27/2024	12/02/2024	Exercise		1,994,000	100	4,868		18,100	17,327			15,939		(774)				0001
Purchased Call/SPX/SPXK136SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/19/2023	12/19/2024	12/23/2024	Exercise		1,819,000	100	4,259		7,841	6,911			6,670		(931)				0001
Purchased Call/SPX/SPXK136SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/21/2023	12/20/2024	12/24/2024	Exercise		1,974,000	100	4,108		5,793	4,881			4,582		(912)				0001
Purchased Call/SPX/SPXK137S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPR08K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise		2,955,000	100	5,674		6,180	4,917			4,771		(1,263)				0001
Purchased Call/SPE/SPE0004S5	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	02/28/2023	02/16/2024	02/21/2024	Exercise		2,482,000	100	5,803		8,680				(2,616)				2,877		0001
Purchased Call/SPE/SPE0004S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm ... 21GI19DL770XOHC3ZE78	09/07/2023	08/23/2024	08/27/2024	Exercise		3,711,000	100	8,681		11,130				(207)				2,449		0001
Purchased Call/JMR/JMR0096SV	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	03/01/2024	03/05/2024	Exercise		8,567	193.52	.75		136				(23)				62		0001
Purchased Call/JMR/JMR0096SY	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	03/01/2024	03/05/2024	Exercise		83,127	193.18	738		1,358				(242)				620		0001
Purchased Call/JMR/JMR0097SE	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	09/11/2024	09/13/2024	Exercise		1,253,017	199.99	8,450		9,397				122				947		0001
Purchased Call/JMR/JMR0097SG	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	09/25/2024	09/27/2024	Exercise		1,099,053	199.87	7,507		9,064				34				1,557		0001
Purchased Call/JMR/JMR0097SM	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	11/01/2024	11/05/2024	Exercise		1,054,901	202.07	6,609		1,948	1,850			(4,071)		(98)				0001
Purchased Call/JMR/JMR0097SQ	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZI1NUHU748	12/13/2018	12/03/2024	12/05/2024	Exercise		1,002,778	201.86	6,348		4,264	4,077			(1,644)		(186)				0001
Purchased Call/CDA/CDA0400S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	03/18/2024	03/20/2024	Exercise		256,615	204.07	2,200		4,953				(1,846)				2,752		0001
Purchased Call/CDA/CDA0400SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	04/09/2024	04/11/2024	Exercise		258,969	204.03	2,239		5,672				(1,834)				3,434		0001
Purchased Call/CDA/CDA0401S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	05/10/2024	05/14/2024	Exercise		382,508	205.7	2,707		6,845				(2,622)				4,138		0001
Purchased Call/CDA/CDA0401SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	05/21/2024	05/23/2024	Exercise		275,659	205.4	1,947		5,471				(1,948)				3,524		0001
Purchased Call/BCS/BCS617VSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/25/2022	05/24/2024	05/29/2024	Exercise		610,431	561.87	59,761		114,989	103,168			114,989		(11,821)				0001
Purchased Call/BCS/BCS617WS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/27/2022	05/24/2024	05/29/2024	Exercise		175,628	572.75	16,860		29,227	25,869			29,227		(3,358)				0001
Purchased Call/BCS/BCS617WSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2022	05/31/2024	06/04/2024	Exercise		607,447	568.51	61,170		107,279	94,608			107,279		(12,670)				0001
Purchased Call/BCS/BCS617WSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/05/2024	06/07/2024	Exercise		286,440	567.29	29,188		53,056	46,810			53,056		(6,246)				0001
Purchased Call/BCS/BCS617WSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/04/2024	06/06/2024	Exercise		120,511	563.36	12,774		22,614	19,894			22,614		(2,720)				0001
Purchased Call/BCS/BCS617WSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2022	06/03/2024	06/05/2024	Exercise		516,173	567.58	52,340		91,931	80,844			91,931		(11,087)				0001
Purchased Call/BCS/BCS617XS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/06/2022	06/06/2024	06/10/2024	Exercise		328,150	568.01	33,570		61,142	53,912			61,142		(7,230)				0001
Purchased Call/BCS/BCS617XS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2022	06/07/2024	06/11/2024	Exercise		446,728	568.67	45,968		81,333	71,370			81,333		(9,963)				0001
Purchased Call/CDA/CDA0403SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	07/05/2024	07/09/2024	Exercise		447,858	207.75	2,847		10,004				(2,373)				7,157		0001
Purchased Call/CDA/CDA0404SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	07/26/2024	07/30/2024	Exercise		394,045	209.66	2,290		6,997				(1,620)				4,707		0001
Purchased Call/CDA/CDA0405SH	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	08/09/2024	08/13/2024	Exercise		438,538	208.52	2,711		8,331				(1,980)				5,620		0001
Purchased Call/CDA/CDA0406S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank ... E57ODZWZ7FF32TWEFA76	11/27/2018	08/20/2024	08/22/2024	Exercise		291,201	208.35	1,827		6,492				(1,391)				4,665		0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CDA/CDA040BSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	09/26/2024	09/30/2024	Exercise		535,942	209.97	3,021		11,983				(2,121)			8,962			0001
Purchased Call/CDA/CDA040BSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/11/2024	10/16/2024	Exercise		378,050	212.34	1,958		6,698	6,688			3,774		(10)				0001
Purchased Call/CDA/CDA040BST	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/14/2024	10/16/2024	Exercise		494,431	212.17	2,351		8,876	8,861			4,999		(15)				0001
Purchased Call/CDA/CDA040ASB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/23/2024	10/25/2024	Exercise		330,477	212.61	1,709		5,134	5,116			2,637		(18)				0001
Purchased Call/CDA/CDA040ASN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/25/2024	10/29/2024	Exercise		978,688	212.45	5,055		15,499	15,441			7,994		(59)				0001
Purchased Call/CDA/CDA040ASZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/25/2024	10/29/2024	Exercise		318,577	212.71	1,640		4,967	4,948			2,580		(19)				0001
Purchased Call/CDA/CDA040BSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/08/2024	11/13/2024	Exercise		499,795	213.68	2,381		8,474	8,432			5,118		(43)				0001
Purchased Call/CDA/CDA040CSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/29/2024	12/03/2024	Exercise		370,970	215.49	1,367		5,664	5,626			3,564		(37)				0001
Purchased Call/CDA/CDA040ES5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/13/2024	12/17/2024	Exercise		368,465	216.88	1,564		4,784	4,732			2,992		(52)				0001
Purchased Call/CDA/CDA040FSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/27/2024	12/31/2024	Exercise		604,211	217.99	2,282		5,192	5,101			2,574		(90)				0001
Purchased Call/DCR/DCR4165SC	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/10/2023	01/10/2024	01/12/2024	Expire		154,136	4004.36	709						705		(709)				0001
Purchased Call/DCR/DCR4165SP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/13/2023	01/12/2024	01/17/2024	Expire		167,608	4020.51	764						759		(764)				0001
Purchased Call/DCR/DCR4166SI	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/27/2023	01/29/2024	01/31/2024	Exercise		135,789	3873.69	2,363		279				1,697		(2,084)				0001
Purchased Call/DCR/DCR4167SH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/17/2023	02/16/2024	02/21/2024	Expire		106,344	4027.25	532						523		(532)				0001
Purchased Call/DCR/DCR4167SII	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/24/2023	02/23/2024	02/27/2024	Expire		217,221	4007.05	1,151						1,086		(1,151)				0001
Purchased Call/DCR/DCR4168SG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/06/2023	03/05/2024	03/07/2024	Expire		157,601	4034.82	867						826		(867)				0001
Purchased Call/DCR/DCR4169SU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/20/2023	03/20/2024	03/22/2024	Exercise		211,751	3998.9	826		2,146				519		1,320				0001
Purchased Call/DCR/DCR416AS6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2023	03/27/2024	03/29/2024	Exercise		106,765	3784.7	2,509		8,391				(1,013)		5,882				0001
Purchased Call/DCR/DCR416ASJ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/30/2023	03/28/2024	04/01/2024	Exercise		113,515	3853.03	2,077		7,054				(13)		4,977				0001
Purchased Call/DCR/DCR416CS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/01/2023	05/01/2024	05/03/2024	Expire		269,949	4064.76	1,242						856		(1,242)				0001
Purchased Call/DCR/DCR416ESII	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/05/2023	07/05/2024	07/09/2024	Exercise		185,146	3963.77	3,499		1,103				1,133		(2,396)				0001
Purchased Call/DCR/DCR416FSO	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/24/2023	07/24/2024	07/26/2024	Expire		126,076	4201.34	693						576		(693)				0001
Purchased Call/DCR/DCR416GSA	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/08/2023	05/03/2024	05/07/2024	Expire		96,531	4031.52	1,372						1,108		(1,372)				0001
Purchased Call/DCR/DCR416GSN	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2023	04/09/2024	04/11/2024	Exercise		90,151	3869.35	3,421		5,044				1,906		1,624				0001
Purchased Call/DCR/DCR416GSO	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/10/2023	06/07/2024	06/11/2024	Expire		91,925	4087.18	1,092						884		(1,092)				0001
Purchased Call/DCR/DCR416HS6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/21/2023	08/21/2024	08/23/2024	Expire		122,493	4215.7	551						396		(551)				0001
Purchased Call/DCR/DCR416HSO	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/28/2023	08/28/2024	08/30/2024	Exercise		224,958	4074.04	3,622		4,384				2,093		763				0001
Purchased Call/DCR/DCR416HSZ	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/01/2023	09/04/2024	09/06/2024	Expire		110,589	4230.23	664						523		(664)				0001
Purchased Call/DCR/DCR4161SN	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/18/2023	09/18/2024	09/20/2024	Expire		90,068	4209.04	504						329		(504)				0001
Purchased Call/DCR/DCR4161SS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/20/2023	09/20/2024	09/24/2024	Exercise		138,826	4050.87	2,193		4,343				808		2,150				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/DCR/DCR416JS1	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/25/2023	09/25/2024	09/27/2024	Exercise		310,269	4036.31	4,871		10,077				1,286			5,206			0001
Purchased Call/DCR/DCR416JS7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/29/2023	09/27/2024	10/01/2024	Exercise		128,311	4104.39	1,168		2,445				324			1,278			0001
Purchased Call/DCR/DCR416JS9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/02/2023	10/02/2024	10/04/2024	Exercise		213,684	4146.61	1,218		2,069	2,062			1,101		(7)				0001
Purchased Call/DCR/DCR416JSD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/04/2023	10/04/2024	10/08/2024	Exercise		92,933	4065.31	855		3,252	3,243			2,347		(9)				0001
Purchased Call/DCR/DCR416KSD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/20/2023	10/18/2024	10/22/2024	Exercise		194,742	4140.31	1,071		3,776	3,723			2,730		(53)				0001
Purchased Call/DCR/DCR416KSM	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/26/2023	10/25/2024	10/29/2024	Exercise		97,920	4044.69	871		3,503	3,444			2,265		(60)				0001
Purchased Call/DCR/DCR416KSR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2023	10/25/2024	10/29/2024	Exercise		149,289	4022.78	1,314		6,259	6,168			4,016		(90)				0001
Purchased Call/DCR/DCR416KSV	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/30/2023	10/30/2024	11/01/2024	Exercise		122,341	4090.39	673		2,382	2,327			1,260		(55)				0001
Purchased Call/BCS/BCS617XSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	06/11/2024	Exercise		207,777	562.11	21,546		40,680	35,985			40,680		(4,696)				0001
Purchased Call/BCS/BCS617XSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/09/2022	06/07/2024	06/11/2024	Exercise		587,248	562.51	60,663		114,561	101,340			114,561		(13,220)				0001
Purchased Call/BCS/BCS617XSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/10/2024	06/12/2024	Exercise		419,968	556.18	44,559		87,694	77,827			87,694		(9,868)				0001
Purchased Call/BCS/BCS617XSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/12/2024	04/17/2024	Exercise		2,651,477	559.59	272,307		525,915	465,029			525,915		(60,886)				0001
Purchased Call/BCS/BCS617XSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/10/2022	06/11/2024	06/13/2024	Exercise		204,869	556.57	21,675		42,016	37,193			42,016		(4,823)				0001
Purchased Call/BCS/BCS617YS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2022	06/13/2024	06/17/2024	Exercise		72,248	545.48	8,178		16,245	14,405			16,245		(1,840)				0001
Purchased Call/BCS/BCS617YS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	06/18/2024	Exercise		231,056	547.78	25,832		50,632	44,785			50,632		(5,847)				0001
Purchased Call/BCS/BCS617YSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2022	06/14/2024	06/18/2024	Exercise		654,076	548.44	72,668		142,548	126,100			142,548		(16,447)				0001
Purchased Call/BCS/BCS617YSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/16/2022	06/14/2024	06/18/2024	Exercise		63,938	544.83	7,033		14,417	12,815			14,417		(1,603)				0001
Purchased Call/BCS/BCS617YST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/17/2022	06/18/2024	06/21/2024	Exercise		310,741	546.16	34,182		72,549	64,603			72,549		(7,946)				0001
Purchased Call/BCS/BCS617ZSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/26/2024	06/28/2024	Exercise		2,184,872	562.49	224,386		460,837	406,356			460,837		(54,481)				0001
Purchased Call/BCS/BCS617ZSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/24/2022	06/24/2024	06/26/2024	Exercise		94,541	560.07	9,936		20,330	17,939			20,330		(2,392)				0001
Purchased Call/BCS/BCS6170S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	07/01/2024	Exercise		221,400	558.12	23,690		48,962	43,178			48,962		(5,784)				0001
Purchased Call/DCR/DCR416MSD	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	11/24/2023	11/26/2024	11/29/2024	Exercise		113,789	4174.79	580		2,678	2,588			2,120		(90)				0001
Purchased Call/DCR/DCR416QS0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/22/2023	12/20/2024	12/24/2024	Expire		224,847	4267.41	922			(205)			(458)		(205)				0001
Purchased Call/DCR/DCR416SSR	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2024	07/12/2024	03/25/2024	Exercise		111,362	3976.4		2,518	1,064						(1,454)			0001
Purchased Call/DCR/DCR416SSU	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/21/2024	11/21/2024	03/25/2024	Exercise		172,313	4008.99		4,937	5,385	4,337			1,496		(1,048)				0001
Purchased Call/DCR/DCR416TS6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	03/26/2024	08/19/2024	03/28/2024	Exercise		161,018	4072.98		2,127	1,279						(848)			0001
Purchased Call/BCS/BCS6170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/27/2022	06/27/2024	07/01/2024	Exercise		832,738	559.69	87,687		181,830	160,419			181,830		(21,411)				0001
Purchased Call/BCS/BCS6170SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2022	06/28/2024	07/02/2024	Exercise		1,211,894	554.18	129,915		270,020	238,120			270,020		(31,900)				0001
Purchased Call/BCS/BCS6170SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	07/02/2024	Exercise		58,931	548.66	6,400		13,765	12,183			13,765		(1,582)				0001
Purchased Call/BCS/BCS6170SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/30/2022	06/28/2024	07/02/2024	Exercise		197,619	551.44	20,849		45,171	40,016			45,171		(5,155)				0001

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Purchased Call/BCS/BCS171SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	07/10/2024	Exercise		677,713	559.75	70,076		161,030	142,812			161,030		(18,218)				0001
Purchased Call/BCS/BCS172S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2022	07/08/2024	07/10/2024	Exercise		249,462	561.61	25,295		58,448	51,872			58,448		(6,576)				0001
Purchased Call/BCS/BCS172S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	07/15/2024	Exercise		160,398	556	16,730		39,999	35,593			39,999		(4,406)				0001
Purchased Call/BCS/BCS172S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	04/23/2024	Exercise		750,849	556.39	78,013		182,879	162,332			182,879		(20,547)				0001
Purchased Call/BCS/BCS172S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/11/2022	07/11/2024	07/15/2024	Exercise		1,667,403	557.57	171,076		411,130	366,073			411,130		(45,057)				0001
Purchased Call/BCS/BCS172SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2022	07/12/2024	07/16/2024	Exercise		132,157	553.7	13,929		34,504	30,811			34,504		(3,693)				0001
Purchased Call/BCS/BCS172SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	07/16/2024	Exercise		104,378	552.67	11,054		27,487	24,544			27,487		(2,943)				0001
Purchased Call/BCS/BCS172SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2022	07/12/2024	02/26/2024	Exercise		90,021	553.51	9,452		20,871	18,354			20,871		(2,516)				0001
Purchased Call/SPX/SPX150XSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	01/06/2023	01/05/2024	01/09/2024	Exercise		1,095,000	100	1,402		2,190				(785)			788			0001
Purchased Call/SPX/SPX150XSH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	01/13/2023	01/12/2024	01/17/2024	Exercise		2,585,000	100	3,774		5,687				(1,897)			1,913			0001
Purchased Call/SPX/SPX2500SK	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	02/17/2023	02/16/2024	02/21/2024	Exercise		1,940,000	100	2,832		4,268				(1,336)			1,436			0001
Purchased Call/SPX/SPX2500SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	02/22/2023	02/22/2024	02/26/2024	Exercise		890,000	100	1,460		2,225				(711)			765			0001
Purchased Call/SPX/SPX2501ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	03/10/2023	03/08/2024	03/12/2024	Exercise		871,000	100	1,201		1,914				(652)			713			0001
Purchased Call/SPX/SPX2504SI	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse . EX07DEVFDH4H0FF07349	05/01/2023	05/01/2024	05/03/2024	Exercise		1,515,000	100	2,151		3,182				(800)			1,030			0001
Purchased Call/SPX/SPXF005S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	02/02/2023	02/02/2024	02/06/2024	Exercise		1,240,000	100	1,860		2,728				(819)			869			0001
Purchased Call/SPX/SPXF008SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	02/24/2023	02/23/2024	02/27/2024	Exercise		1,389,000	100	2,029		3,058				(965)			1,029			0001
Purchased Call/SPX/SPXF00BSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	03/15/2023	03/15/2024	03/19/2024	Exercise		900,000	100	1,458		2,250				(728)			792			0001
Purchased Call/SPX/SPXF00QS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	06/05/2023	06/05/2024	06/07/2024	Exercise		1,330,000	100	2,022		2,926				(593)			904			0001
Purchased Call/SPX/SPXF00USS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	07/13/2023	07/12/2024	07/16/2024	Exercise		991,000	100	1,742		2,376				(185)			634			0001
Purchased Call/SPX/SPXG00ES4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	10/06/2023	10/07/2024	10/09/2024	Exercise		1,006,000	100	1,367		2,010	1,984			365		(26)				0001
Purchased Call/SPX/SPXG00FS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	10/11/2023	10/11/2024	10/16/2024	Exercise		1,001,000	100	1,400		2,000	1,958			414		(42)				0001
Purchased Call/SPX/SPXG00SS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 21GI19DL770X0HC3ZE78	12/11/2023	12/11/2024	12/13/2024	Exercise		798,000	100	1,104		1,600	1,383			664		(217)				0001
Purchased Call/SPX/SPXI131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise		1,471,000	100	2,176		3,234				(869)			1,058			0001
Purchased Call/SPX/SPXI13MS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	05/08/2023	05/08/2024	05/10/2024	Exercise		1,025,000	100	1,599		2,358				(602)			759			0001
Purchased Call/SPX/SPXJ130SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	06/30/2023	06/28/2024	07/02/2024	Exercise		1,195,000	100	1,840		2,510				(276)			669			0001
Purchased Call/SPX/SPXJ138SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise		948,000	100	1,520		2,090				(191)			570			0001
Purchased Call/SPX/SPXJ13NS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas . R0MUWSFPU8MPR08K5P83	10/04/2023	10/04/2024	10/08/2024	Exercise		866,000	100	1,228		1,817	1,803			297		(13)				0001
Purchased Call/BCS/BCS173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	07/23/2024	Exercise		87,017	561.43	9,180		20,737	18,219			20,737		(2,519)				0001
Purchased Call/BCS/BCS173SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2022	07/19/2024	07/23/2024	Exercise		91,400	561.82	9,606		21,719	19,083			21,719		(2,635)				0001
Purchased Call/BCS/BCS174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	07/23/2024	Exercise		95,895	562.25	10,405		22,539	19,669			22,539		(2,870)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS7174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/19/2024	07/23/2024	Exercise		50,048	564.59	5,305		11,557	10,094			11,557		(1,463)				0001
Purchased Call/BCS/BCS7174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/22/2024	07/24/2024	Exercise		357,481	566.38	35,998		84,463	74,411			84,463		(10,052)				0001
Purchased Call/BCS/BCS7174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/23/2024	06/28/2024	Exercise		196,331	565.81	19,908		44,705	39,126			44,705		(5,579)				0001
Purchased Call/BCS/BCS7174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2022	07/24/2024	07/26/2024	Exercise		126,023	565.18	12,880		26,200	22,578			26,200		(3,622)				0001
Purchased Call/BCS/BCS7175S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2022	07/26/2024	07/30/2024	Exercise		582,156	561.29	60,195		131,667	114,575			131,667		(17,092)				0001
Purchased Call/BCS/BCS7175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/30/2024	08/01/2024	Exercise		564,040	575.18	56,912		115,096	98,601			115,096		(16,495)				0001
Purchased Call/BCS/BCS7175SJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/29/2022	07/29/2024	07/03/2024	Exercise		285,786	569	30,665		54,866	46,008			54,866		(8,858)				0001
Purchased Call/BCS/BCS7175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2022	08/01/2024	08/05/2024	Exercise		349,066	573.92	35,500		71,767	61,395			71,767		(10,372)				0001
Purchased Call/JMR/JMR00968H	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 8I5DZWZKVSZI1NUHU748	12/13/2018	03/22/2024	03/26/2024	Exercise		1,116,488	99.89	1,475		4,466				(2,639)		2,991				0001
Purchased Call/CDA/CDA040GS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/27/2018	01/02/2024	01/04/2024	Exercise		284,706	100.55	240		1,139				(897)		899				0001
Purchased Call/CDA/CDA040GSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/27/2018	01/04/2024	01/08/2024	Expire		326,256	99.75	278						(1,022)		(278)				0001
Purchased Call/CDA/CDA040HSD	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/27/2018	01/19/2024	01/23/2024	Expire		452,632	100.08	303						(406)		(303)				0001
Purchased Call/CDA/CDA040ISX	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/27/2018	02/16/2024	02/21/2024	Exercise		339,576	99.85	371		1,358				(956)		988				0001
Purchased Call/CDA/CDA040JS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/27/2018	02/23/2024	02/27/2024	Exercise		440,117	100	468		1,760				(1,224)		1,292				0001
Purchased Call/CDA/CDA040KS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/27/2018	03/08/2024	03/12/2024	Exercise		299,260	100.04	317		1,197				(809)		880				0001
Purchased Call/CDA/CDA040KSV	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/27/2018	04/01/2024	04/03/2024	Exercise		265,997	99.99	312		1,064				(703)		752				0001
Purchased Call/CDA/CDA040LS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/27/2018	04/05/2024	04/09/2024	Exercise		413,476	100.32	490		1,654				(1,087)		1,164				0001
Purchased Call/CDA/CDA040LS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank . E57ODZWZ7FF32TWEFA76	11/27/2018	04/05/2024	04/09/2024	Exercise		325,938	100.28	387		1,304				(857)		916				0001
Purchased Call/BCS/BCS7176S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/03/2022	08/02/2024	08/06/2024	Exercise		227,292	574.73	23,843		42,255	35,246			42,255		(7,009)				0001
Purchased Call/BCS/BCS7176SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	08/06/2024	Exercise		134,311	569.46	14,707		26,199	21,858			26,199		(4,341)				0001
Purchased Call/BCS/BCS7176SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/04/2022	08/02/2024	08/06/2024	Exercise		258,240	578.13	25,927		46,501	38,848			46,501		(7,653)				0001
Purchased Call/BCS/BCS7177S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2022	08/06/2024	08/08/2024	Exercise		546,482	575.31	57,872		92,593	75,263			92,593		(17,330)				0001
Purchased Call/BCS/BCS7177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	04/23/2024	Exercise		1,522,867	578.41	156,855		263,452	215,901			263,452		(47,551)				0001
Purchased Call/BCS/BCS7177SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2022	08/09/2024	08/13/2024	Exercise		124,522	574.19	13,374		22,646	18,592			22,646		(4,054)				0001
Purchased Call/BCS/BCS7177SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	08/13/2024	Exercise		52,435	578.27	5,537		9,107	7,426			9,107		(1,681)				0001
Purchased Call/BCS/BCS7177SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2022	08/09/2024	08/13/2024	Exercise		142,625	580.25	14,776		24,286	19,800			24,286		(4,486)				0001
Purchased Call/BCS/BCS7178S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2022	08/12/2024	08/14/2024	Exercise		415,215	586.19	42,809		64,620	51,430			64,620		(13,190)				0001
Purchased Call/BCS/BCS7178SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/15/2022	08/15/2024	08/19/2024	Exercise		287,958	584.68	30,408		50,268	40,799			50,268		(9,469)				0001
Purchased Call/BCS/BCS7178SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2022	08/16/2024	08/20/2024	Exercise		243,669	584.77	26,048		42,963	34,817			42,963		(8,147)				0001
Purchased Call/BCS/BCS7178SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/21/2024	08/23/2024	Exercise		1,231,417	580.94	131,392		237,407	195,412			237,407		(41,995)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS7179S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	07/24/2024	Exercise		2,001,611	580.29	214,573		384,391	316,212			384,391		(68,179)				0001
Purchased Call/BCS/BCS7179S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2022	08/19/2024	08/21/2024	Exercise		109,231	579.54	11,797		21,063	17,315			21,063		(3,748)				0001
Purchased Call/BCS/BCS7179SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	08/26/2024	Exercise		63,627	568.97	7,279		13,552	11,216			13,552		(2,336)				0001
Purchased Call/BCS/BCS7179SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	08/26/2024	Exercise		113,918	574.11	12,394		23,250	19,272			23,250		(3,978)				0001
Purchased Call/BCS/BCS7179SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2022	08/22/2024	08/26/2024	Exercise		331,044	573.42	36,282		67,960	56,314			67,960		(11,646)				0001
Purchased Call/BCS/BCS7179SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	08/27/2024	Exercise		251,705	572.05	27,285		54,736	45,940			54,736		(8,796)				0001
Purchased Call/BCS/BCS7179SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2022	08/23/2024	08/27/2024	Exercise		54,522	571.19	5,965		11,938	10,015			11,938		(1,923)				0001
Purchased Call/BCS/BCS7179SS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/24/2022	08/23/2024	06/07/2024	Exercise		923,984	574.47	99,605		194,099	161,947			194,099		(32,153)				0001
Purchased Call/BCS/BCS7179SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2022	08/23/2024	08/27/2024	Exercise		3,803	576.48	416		791	656			791		(135)				0001
Purchased Call/BCS/BCS717ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/26/2022	08/26/2024	08/28/2024	Exercise		296,515	563.38	34,129		69,298	58,126			69,298		(11,173)				0001
Purchased Call/BCS/BCS717ASH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2022	08/30/2024	09/04/2024	Exercise		659,416	562.64	71,876		160,517	136,624			160,517		(23,893)				0001
Purchased Call/BCS/BCS717BSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2022	09/06/2024	09/10/2024	Exercise		219,384	558.5	24,505		51,882	43,512			51,882		(8,370)				0001
Purchased Call/BCS/BCS717CS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	09/10/2024	Exercise		70,432	564.72	7,973		15,650	12,912			15,650		(2,738)				0001
Purchased Call/BCS/BCS717CS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2022	09/06/2024	09/10/2024	Exercise		1,331,016	567.63	146,412		288,963	238,678			288,963		(50,285)				0001
Purchased Call/BCS/BCS717CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2022	09/12/2024	09/16/2024	Exercise		32,090	569.13	3,761		7,169	5,853			7,169		(1,316)				0001
Purchased Call/BCS/BCS717DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/14/2022	09/13/2024	09/17/2024	Exercise		84,195	561.58	9,682		20,827	17,422			20,827		(3,405)				0001
Purchased Call/BCS/BCS717DSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/17/2024	09/19/2024	Exercise		59,721	552.91	7,268		16,029	13,433			16,029		(2,596)				0001
Purchased Call/BCS/BCS717DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/16/2022	09/16/2024	09/18/2024	Exercise		448,271	561.33	50,251		114,642	96,739			114,642		(17,902)				0001
Purchased Call/BCS/BCS717FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/30/2022	09/30/2024	07/05/2024	Exercise		204,533	533.64	25,301		64,671	55,170			64,671		(9,501)				0001
Purchased Call/BCS/BCS717GSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/10/2022	10/10/2024	10/15/2024	Exercise		427,324	538.34	51,578		127,712	107,689			127,712		(20,023)				0001
Purchased Call/BCS/BCS717GSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2022	10/11/2024	10/16/2024	Exercise		145,176	537.15	17,189		45,343	38,637			45,343		(6,706)				0001
Purchased Call/BCS/BCS717HSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2022	10/18/2024	10/22/2024	Exercise		346,933	545.64	42,361		109,122	92,213			109,122		(16,909)				0001
Purchased Call/BCS/BCS717HSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/21/2022	10/23/2024	01/26/2024	Exercise		1,639,627	550.04	194,460		465,307	386,350			465,307		(78,958)				0001
Purchased Call/BCS/BCS7171SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/29/2024	10/31/2024	Exercise		30,612	551	3,888		8,917	7,304			8,917		(1,613)				0001
Purchased Call/BCS/BCS7171SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2022	10/28/2024	10/30/2024	Exercise		611,571	556.98	73,327		173,886	143,526			173,886		(30,360)				0001
Purchased Call/BCS/BCS717JSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/12/2024	11/14/2024	Exercise		119,966	565.55	14,480		37,340	31,055			37,340		(6,285)				0001
Purchased Call/BCS/BCS717JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/11/2024	11/13/2024	Exercise		384,920	564.7	46,806		122,815	102,534			122,815		(20,281)				0001
Purchased Call/BCS/BCS717JST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/11/2022	11/13/2024	11/15/2024	Exercise		145,516	565.55	17,578		45,890	38,246			45,890		(7,644)				0001
Purchased Call/BCS/BCS717KS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2022	11/15/2024	11/19/2024	Exercise		326,171	562.58	39,532		101,120	83,726			101,120		(17,394)				0001
Purchased Call/BCS/BCS717KSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	11/22/2024	Exercise		149,720	563.2	18,341		47,410	39,259			47,410		(8,151)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/BCS/BCS717LS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/25/2022	11/26/2024	11/29/2024	Exercise		60,588	559.53	7,889		20,971	17,395			20,971		(3,576)				0001
Purchased Call/BCS/BCS717LSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/02/2024	12/04/2024	Exercise		184,142	567.48	22,355		61,530	51,198			61,530		(10,332)				0001
Purchased Call/BCS/BCS717MSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	12/11/2024	Exercise		59,786	562.56	7,192		20,007	16,613			20,007		(3,393)				0001
Purchased Call/BCS/BCS717MSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/10/2024	04/12/2024	Exercise		722,440	562.9	86,693		233,154	192,189			233,154		(40,965)				0001
Purchased Call/BCS/BCS717MSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/09/2022	12/09/2024	12/11/2024	Exercise		30,954	557.86	3,891		10,615	8,780			10,615		(1,836)				0001
Purchased Call/BCS/BCS717NS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/15/2022	12/13/2024	12/17/2024	Exercise		101,720	560.33	12,105		33,594	27,801			33,594		(5,794)				0001
Purchased Call/BCS/BCS717NS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	12/18/2024	Exercise		215,587	552.54	26,754		73,800	60,919			73,800		(12,880)				0001
Purchased Call/BCS/BCS717NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/16/2022	12/16/2024	04/01/2024	Exercise		1,541,309	558.2	181,258		508,220	420,957			508,220		(87,263)				0001
Purchased Call/BCS/BCS717NSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2022	12/20/2024	12/24/2024	Exercise		152,575	550.01	19,011		47,245	37,950			47,245		(9,295)				0001
Purchased Call/BCS/BCS717QSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/30/2022	01/02/2025	06/28/2024	Exercise		196,633	555.25	62,476		50,335	38,159			50,335						0001
Purchased Call/BCS/BCS717PSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/13/2023	01/16/2025	06/04/2024	Exercise		128,329	574.62	79,412		25,969	18,370			25,969						0001
Purchased Call/BCS/BCS717RSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/03/2023	02/05/2025	08/08/2024	Exercise		52,157	586.61	128,159		9,135	5,721			9,135						0001
Purchased Call/BCS/BCS717RSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/06/2023	02/06/2025	03/20/2024	Exercise		99,064	581.98	18,252		20,147	13,340			20,147						0001
Purchased Call/BCS/BCS717SS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/17/2023	02/19/2025	12/06/2024	Exercise		162,993	581.1	20,668		50,813	39,031			50,813		(11,782)				0001
Purchased Call/BCS/BCS717TSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/03/2023	03/05/2025	04/30/2024	Exercise		73,993	576.84	126,756		14,168	8,486			14,168						0001
Purchased Call/BCS/BCS717TSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/09/2023	03/07/2025	07/22/2024	Exercise		62,760	561.48	11,090		17,794	12,780			17,794						0001
Purchased Call/BCS/BCS717US5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	07/29/2024	Exercise		50,920	559.52	142,428		12,810	9,004			12,810						0001
Purchased Call/BCS/BCS717USD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/10/2023	03/10/2025	05/31/2024	Exercise		50,046	558.51	60,178		11,434	7,658			11,434						0001
Purchased Call/BCS/BCS717USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/13/2023	03/13/2025	01/19/2024	Exercise		51,328	558.38	132,081		10,318	6,705			10,318						0001
Purchased Call/BCS/BCS717USV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/17/2023	03/19/2025	10/09/2024	Exercise		128,075	561.54	53,511		33,694	24,666			33,694						0001
Purchased Call/BCS/BCS717VSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2023	03/27/2025	05/06/2024	Exercise		123,632	564.25	198,724		30,405	21,532			30,405						0001
Purchased Call/BCS/BCS717WS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/31/2023	04/02/2025	05/07/2024	Exercise		50,429	580.58	98,566		9,650	6,065			9,650						0001
Purchased Call/BCS/BCS717XSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/21/2023	04/21/2025	01/26/2024	Exercise		73,266	572.35	18,560		14,030	8,120			14,030						0001
Purchased Call/BCS/BCS717YSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/05/2023	05/05/2025	03/08/2024	Exercise		50,203	572.83	48,271		11,305	7,329			11,305						0001
Purchased Call/BCS/BCS717YSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	05/09/2024	Exercise		50,870	572.7	86,095		11,137	7,044			11,137						0001
Purchased Call/BCS/BCS717ZS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/12/2023	05/12/2025	03/15/2024	Exercise		108,696	579.25	146,461		25,856	17,637			25,856						0001
Purchased Call/BCS/BCS717ZSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/19/2023	05/21/2025	10/16/2024	Exercise		199,890	586.45	76,994		47,020	31,217			47,020						0001
Purchased Call/BCS/BCS8170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	05/13/2024	Exercise		185,838	589.56	67,418		36,300	20,141			36,300						0001
Purchased Call/BCS/BCS8170SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/02/2023	06/04/2025	06/25/2024	Exercise		155,933	594.07	186,967		31,502	18,489			31,502						0001
Purchased Call/BCS/BCS8172S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	11/05/2024	Exercise		83,347	604.25	23,029		17,180	8,767			17,180						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/BCS/BCS8172SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2023	07/10/2025	06/17/2024	Exercise		60,421	604.45	9,972		10,237	4,159			10,237						0001
Purchased Call/BCS/BCS8173SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2025	08/02/2024	Exercise		68,075	623.27	13,973		11,670	4,588			11,670						0001
Purchased Call/BCS/BCS8174S5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/10/2023	08/08/2025	04/15/2024	Exercise		50,777	625.27	133,431		7,691	2,438			7,691						0001
Purchased Call/BCS/BCS8174SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/12/2025	01/18/2024	Exercise		57,566	626.14	140,367		6,609	573			6,609						0001
Purchased Call/BCS/BCS8174SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/11/2023	08/13/2025	02/05/2024	Exercise		220,133	630.93	154,304		38,025	15,809			38,025						0001
Purchased Call/BCS/BCS8174SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/14/2023	08/14/2025	09/04/2024	Exercise		64,518	626.68	111,731		10,767	3,967			10,767						0001
Purchased Call/BCS/BCS8175SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/25/2025	02/13/2024	Exercise		144,030	605.28	19,941		24,073	7,948			24,073						0001
Purchased Call/BCS/BCS8175SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/25/2023	08/27/2025	03/25/2024	Exercise		128,252	613.44	153,939		24,698	11,245			24,698						0001
Purchased Call/BCS/BCS8175SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/31/2023	08/29/2025	02/29/2024	Exercise		110,816	615.99	22,255		18,161	6,047			18,161						0001
Purchased Call/BCS/BCS8177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/23/2025	03/22/2024	Exercise		197,650	597.14	35,606		42,548	19,523			42,548						0001
Purchased Call/BCS/BCS8177SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/29/2023	10/01/2025	07/05/2024	Exercise		51,921	595.14	139,505		11,646	5,648			11,646						0001
Purchased Call/BCS/BCS8177SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/02/2023	10/02/2025	06/27/2024	Exercise		58,999	594.36	137,833		12,643	5,801			12,643						0001
Purchased Call/BCS/BCS8177SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2023	10/03/2025	02/21/2024	Exercise		112,406	592.83	223,309		23,982	11,469			23,982						0001
Purchased Call/BCS/BCS8178S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2025	03/20/2024	Exercise		66,091	599.85	98,493		13,608	6,323			13,608						0001
Purchased Call/BCS/BCS8178SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/12/2023	10/10/2025	10/04/2024	Exercise		50,537	594.39	102,681		11,696	5,788			11,696						0001
Purchased Call/BCS/BCS8178SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/13/2023	10/14/2025	09/05/2024	Exercise		161,822	590.03	21,895		37,545	17,937			37,545		(19,609)				0001
Purchased Call/BCS/BCS8178SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/19/2023	10/17/2025	04/29/2024	Exercise		57,326	590.77	146,068		11,073	4,236			11,073						0001
Purchased Call/BCS/BCS817AS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	06/12/2025	04/09/2024	Exercise		57,550	597.28	111,988		11,310	6,032			11,310						0001
Purchased Call/BCS/BCS817ASA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/05/2025	11/29/2024	Exercise		50,303	606.79	38,748		14,949	9,280			14,949						0001
Purchased Call/BCS/BCS817ASU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	07/28/2025	07/11/2024	Exercise		103,385	637.35	68,112		16,382	9,413			16,382						0001
Purchased Call/BCS/BCS817ASY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/09/2023	11/07/2025	02/12/2024	Exercise		119,201	594.89	42,445		22,876	8,339			22,876						0001
Purchased Call/BCS/BCS817BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	04/08/2024	Exercise		80,046	598.54	16,534		16,425	6,437			16,425						0001
Purchased Call/BCS/BCS817BS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/10/2023	11/10/2025	12/24/2024	Exercise		76,856	600.18	211,860		19,187	9,726			19,187						0001
Purchased Call/BCS/BCS817BSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/15/2023	11/14/2025	10/16/2024	Exercise		113,527	618.78	48,740		22,211	9,227			22,211						0001
Purchased Call/BCS/BCS817BSW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/20/2023	11/20/2025	10/24/2024	Exercise		50,674	622.15	191,856		9,978	4,149			9,978						0001
Purchased Call/BCS/BCS817CSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/30/2023	11/28/2025	08/29/2024	Exercise		55,831	625.91	98,856		9,944	3,557			9,944						0001
Purchased Call/BCS/BCS817CSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	12/31/2024	Exercise		95,308	622.98	66,249		20,003	8,504			20,003						0001
Purchased Call/BCS/BCS817CSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/01/2025	04/18/2024	Exercise		74,372	619.52	16,809		11,020	1,783			11,020						0001
Purchased Call/BCS/BCS817CSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/01/2023	12/03/2025	11/07/2024	Exercise		50,325	625.06	155,403		10,095	4,115			10,095						0001
Purchased Call/BCS/BCS817CSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/04/2023	12/04/2025	07/26/2024	Exercise		113,582	620.58	18,680		19,904	6,147			19,904						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/BCS/BCS817DSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/14/2023	12/12/2025	06/20/2024	Exercise		50,361	640.17	51,985		7,193	1,158			7,193						0001
Purchased Call/BCS/BCS817FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/08/2024	01/08/2026	01/10/2024	Exercise		1,547,055	648.96	163,227	8,580	10,215	1,635			10,215						0001
Purchased Call/BCS/BCS817FSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	01/17/2024	Exercise		2,413,108	639.59	259,863	15,338	20,797	5,460			20,797						0001
Purchased Call/BCS/BCS817FSK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2024	01/12/2026	01/17/2024	Exercise		666,033	640.88	67,252	6,036	9,398	3,362			9,398						0001
Purchased Call/BCS/BCS817FSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2024	07/31/2025	01/19/2024	Exercise		889,642	633.13	81,472	5,031	11,109	6,078			11,109						0001
Purchased Call/BCS/BCS817GS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2024	01/20/2026	01/23/2024	Exercise		2,326,812	638.82	274,364	6,499	9,286	2,788			9,286						0001
Purchased Call/BCS/BCS817GSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/25/2024	01/23/2026	01/29/2024	Exercise		445,888	652.54	40,194	5,831	10,145	4,314			10,145						0001
Purchased Call/BCS/BCS817HS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/29/2024	01/29/2026	01/31/2024	Exercise		169,492	648.49	2,448	9,310	9,912	602			9,912						0001
Purchased Call/BCS/BCS817HSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/02/2024	02/03/2026	02/06/2024	Exercise		283,224	648.83	1,866	17,165	18,877	1,712			18,877						0001
Purchased Call/BCS/BCS817ISD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	02/13/2026	02/16/2024	Exercise		1,052,043	656.25	67,354	29,235	51,138	21,903			51,138						0001
Purchased Call/BCS/BCS817LSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	03/20/2026	03/26/2024	Exercise		1,224,218	676.75	136,210	5,838	5,424	(414)			5,424						0001
Purchased Call/BCS/BCS817MSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/08/2024	04/08/2026	04/10/2024	Exercise		2,100,393	673.79	261,012	6,860	6,211	(649)			6,211						0001
Purchased Call/BCS/BCS817NS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/10/2026	04/16/2024	Exercise		1,008,020	661.58	114,675	6,773	6,706	(67)			6,706						0001
Purchased Call/BCS/BCS817NS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/12/2024	04/14/2026	04/16/2024	Exercise		885,526	661.58	99,674	6,704	6,803	99			6,803						0001
Purchased Call/BCS/BCS817NST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/19/2024	04/20/2026	04/23/2024	Exercise		520,096	643.6	38,621	15,770	18,330	2,560			18,330						0001
Purchased Call/BCS/BCS817OSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2024	05/04/2026	05/07/2024	Exercise		150,305	650.74	5,289	7,479	8,568	1,089			8,568						0001
Purchased Call/BCS/BCS817PSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/16/2024	05/15/2026	05/20/2024	Exercise		1,435,722	667.07	153,798	16,351	21,350	4,999			21,350						0001
Purchased Call/BCS/BCS817QSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/20/2024	05/20/2026	05/22/2024	Exercise		186,615	661.08	3,957	10,600	11,302	703			11,302						0001
Purchased Call/BCS/BCS817RS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	05/29/2024	Exercise		813,500	660.51	54,434	27,247	25,741	(1,506)			25,741						0001
Purchased Call/BCS/BCS817SSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/09/2026	06/11/2024	Exercise		496,205	666.11	58,209	4,116	4,269	152			4,269						0001
Purchased Call/BCS/BCS817TS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/13/2024	06/12/2026	06/17/2024	Exercise		172,219	660.01	7,597	7,714	8,370	655			8,370						0001
Purchased Call/BCS/BCS817TS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	06/18/2024	Exercise		897,750	662.75	55,158	30,864	34,316	3,451			34,316						0001
Purchased Call/BCS/BCS817TSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/12/2026	06/18/2024	Exercise		638,037	663.02	28,738	26,944	36,263	9,320			36,263						0001
Purchased Call/BCS/BCS817TST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/18/2024	06/18/2026	06/21/2024	Exercise		447,607	665.01	22,668	18,611	20,477	1,866			20,477						0001
Purchased Call/BCS/BCS817USG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/21/2024	06/22/2026	06/25/2024	Exercise		466,136	670.29	2,737	29,420	33,711	4,291			33,711						0001
Purchased Call/BCS/BCS817VS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/30/2026	07/02/2024	Exercise		321,501	672.38	27,863	7,078	7,684	606			7,684						0001
Purchased Call/BCS/BCS817VSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/28/2024	06/29/2026	07/02/2024	Exercise		339,808	672.65	40,333	1,972	2,102	130			2,102						0001
Purchased Call/BCS/BCS817WS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/07/2026	07/09/2024	Exercise		894,770	689.12	84,275	16,559	16,763	204			16,763						0001
Purchased Call/BCS/BCS817WSB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	07/09/2024	Exercise		1,493,514	690.17	191,196	1,555	1,335	(220)			1,335						0001
Purchased Call/BCS/BCS817WSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/08/2024	07/08/2026	07/10/2024	Exercise		552,412	687.02	51,174	10,402	8,058	(2,344)			8,058						0001

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Purchased Call/BCS/BCS8171ISR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	07/12/2024	Exercise		1,171,822	700.47	139,466	3,213	2,845	(368)			2,845						0001
Purchased Call/BCS/BCS8171IST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/10/2024	07/10/2026	07/12/2024	Exercise		176,809	690.38	7,475	8,109	6,953	(1,156)			6,953						0001
Purchased Call/BCS/BCS8172ISE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/10/2026	07/16/2024	Exercise		628,838	693.38	77,611	1,346	1,143	(203)			1,143						0001
Purchased Call/BCS/BCS8172ISN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/15/2024	07/15/2026	07/17/2024	Exercise		553,452	695.47	64,656	3,010	2,706	(304)			2,706						0001
Purchased Call/BCS/BCS8172YSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	07/22/2024	Exercise		839,520	696.07	93,133	6,827	5,942	(885)			5,942						0001
Purchased Call/BCS/BCS8172YS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	07/22/2024	Exercise		397,001	693.4	45,566	2,982	2,801	(182)			2,801						0001
Purchased Call/BCS/BCS8172YS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/18/2024	07/17/2026	07/22/2024	Exercise		1,147,310	695.01	84,773	30,130	28,694	(1,436)			28,694						0001
Purchased Call/BCS/BCS8171SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/19/2024	07/21/2026	07/23/2024	Exercise		772,303	690.13	31,306	33,890	24,485	(9,405)			24,485						0001
Purchased Call/BCS/BCS8171YSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/22/2024	07/22/2026	07/24/2024	Exercise		646,783	692.02	69,282	7,691	9,241	1,550			9,241						0001
Purchased Call/BCS/BCS8172ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	07/25/2024	Exercise		579,227	692.16	39,841	17,382	14,641	(2,741)			14,641						0001
Purchased Call/BCS/BCS8172IS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	07/25/2024	Exercise		271,339	689.08	26,820	4,471	4,517	.46			4,517						0001
Purchased Call/BCS/BCS8172ISP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/26/2024	07/28/2026	07/30/2024	Exercise		442,884	679.1	1,824	28,119	24,794	(3,325)			24,794						0001
Purchased Call/BCS/BCS9170SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/01/2024	07/31/2026	08/05/2024	Exercise		948,733	692.56	71,015	20,421	17,764	(2,657)			17,764						0001
Purchased Call/BCS/BCS9170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/02/2024	08/03/2026	08/06/2024	Exercise		348,143	676.16	38,444	1,719	2,187	469			2,187						0001
Purchased Call/BCS/BCS9171S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	08/07/2024	Exercise		695,970	660.42	78,981	2,268	3,287	1,020			3,287						0001
Purchased Call/BCS/BCS9171SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	08/07/2024	Exercise		745,783	660.68	55,907	16,681	21,409	4,727			21,409						0001
Purchased Call/BCS/BCS9171SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/07/2024	08/07/2026	08/09/2024	Exercise		539,809	662.04	55,579	5,624	7,399	1,774			7,399						0001
Purchased Call/BCS/BCS9171SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/09/2024	08/11/2026	08/13/2024	Exercise		218,619	668.71	22,645	2,483	2,994	511			2,994						0001
Purchased Call/BCS/BCS9172SE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/12/2024	08/12/2026	08/14/2024	Exercise		111,562	666.31	4,044	5,029	7,526	2,497			7,526						0001
Purchased Call/BCS/BCS9173S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/16/2024	08/14/2026	08/20/2024	Exercise		1,174,407	682.66	132,445	5,182	7,898	2,717			7,898						0001
Purchased Call/BCS/BCS9173S9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/19/2024	08/19/2026	08/21/2024	Exercise		2,438,926	683.53	250,573	25,927	29,718	3,791			29,718						0001
Purchased Call/BCS/BCS9173SL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	08/23/2024	Exercise		462,509	682.54	23,526	17,051	17,744	693			17,744						0001
Purchased Call/BCS/BCS9173SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/21/2024	08/21/2026	08/23/2024	Exercise		1,021,327	684.89	66,885	30,338	31,304	966			31,304						0001
Purchased Call/BCS/BCS9173SP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/22/2024	08/21/2026	08/26/2024	Exercise		659,834	681.62	54,266	14,106	14,397	290			14,397						0001
Purchased Call/BCS/BCS9174ST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/29/2024	08/28/2026	09/03/2024	Exercise		1,028,176	696.26	95,971	10,723	11,332	609			11,332						0001
Purchased Call/BCS/BCS9175SO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/05/2024	09/04/2026	09/09/2024	Exercise		578,588	687.95	59,760	4,661	7,638	2,976			7,638						0001
Purchased Call/BCS/BCS9175SY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/06/2024	09/08/2026	09/10/2024	Exercise		430,111	682.96	42,907	4,181	7,137	2,956			7,137						0001
Purchased Call/BCS/BCS9176SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2024	09/11/2026	09/16/2024	Exercise		1,413,842	698.21	143,876	6,459	7,014	555			7,014						0001
Purchased Call/BCS/BCS9177S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	09/19/2024	Exercise		342,611	692.03	12,841	14,205	14,329	124			14,329						0001
Purchased Call/BCS/BCS9177SD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2024	09/18/2026	09/23/2024	Exercise		496,596	692.98	28,153	15,843	15,809	(35)			15,809						0001

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Purchased Call/BCS/BCS1773N	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	09/24/2024	Exercise		1,581,913	704.8	167,613	3,199	4,560	1,361			4,560						0001
Purchased Call/BCS/BCS1775V	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/20/2024	09/22/2026	09/24/2024	Exercise		207,585	693.24	17,956	3,529	4,964	1,435			4,964						0001
Purchased Call/BCS/BCS1786J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/23/2024	09/23/2026	09/25/2024	Exercise		526,854	695.19	53,867	4,730	7,206	2,476			7,206						0001
Purchased Call/BCS/BCS1788P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	10/01/2024	Exercise		216,723	694.52	14,416	5,839	8,963	3,124			8,963						0001
Purchased Call/BCS/BCS1796J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	10/03/2024	Exercise		700,452	698.04	77,509	2,712	3,351	638			3,351						0001
Purchased Call/BCS/BCS1799G	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/03/2024	10/02/2026	10/07/2024	Exercise		830,808	691.45	96,311	1,402	1,663	260			1,663						0001
Purchased Call/BCS/BCS1798T	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/08/2024	10/08/2026	10/10/2024	Exercise		266,368	689.78	9,141	12,211	18,689	6,478			18,689						0001
Purchased Call/BCS/BCS17BS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/18/2024	10/16/2026	10/22/2024	Exercise		293,486	707.64	26,714	4,971	6,739	1,768			6,739						0001
Purchased Call/BCS/BCS17BSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/23/2024	10/23/2026	10/25/2024	Exercise		1,300,843	707.61	128,127	11,775	17,466	5,691			17,466						0001
Purchased Call/BCS/BCS17BSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	10/30/2024	Exercise		492,358	709.94	36,341	12,060	15,922	3,861			15,922						0001
Purchased Call/BCS/BCS17CSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2024	11/02/2026	11/05/2024	Exercise		4,584,314	708.66	533,405	7,210	10,511	3,300			10,511						0001
Purchased Call/BCS/BCS17DS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/12/2024	11/12/2026	11/14/2024	Exercise		254,212	730.59	23,798	4,968	5,456	488			5,456						0001
Purchased Call/BCS/BCS17DS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/13/2024	11/13/2026	11/15/2024	Exercise		173,738	732.89	4,076	9,403	9,733	331			9,733						0001
Purchased Call/BCS/BCS17DSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/20/2024	11/20/2026	11/22/2024	Exercise		525,551	733.61	59,746	4,104	4,518	415			4,518						0001
Purchased Call/BCS/BCS17ES3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2024	11/20/2026	11/26/2024	Exercise		2,267,981	749.89	262,764	6,625	5,122	(1,503)			5,122						0001
Purchased Call/BCS/BCS17ESQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2024	12/02/2026	12/04/2024	Exercise		1,126,332	758.67	122,529	8,005	5,560	(2,444)			5,560						0001
Purchased Call/BCS/BCS17GS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/17/2024	12/17/2026	12/19/2024	Exercise		546,122	731.13	39,941	16,210	13,324	(2,886)			13,324						0001
Purchased Call/SPT/SPT000AS2	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	06/30/2023	06/28/2024	07/02/2024	Exercise		1,389,151	4261	106,269		191,678	138,692			191,678		(52,987)				0001
Purchased Call/SPT/SPT000BS8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International . 4PQUHN3JPFGFNF3BB653	08/25/2023	08/26/2024	08/28/2024	Exercise		1,954,000	4247.34	141,274		329,186	236,560			329,186		(92,626)				0001
Purchased Call/SPT/SPT000BST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	10/13/2023	10/11/2024	10/16/2024	Exercise		1,876,568	4198	127,060		379,807	279,571			379,807		(100,236)				0001
Purchased Call/SPT/SPT000BSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	10/16/2023	10/11/2024	10/16/2024	Exercise		1,814,810	4545	48,183		218,163	180,047			218,163		(38,117)				0001
Purchased Call/SPT/SPT000BSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	10/19/2023	10/18/2024	10/22/2024	Exercise		1,847,386	4151	118,877		411,376	315,550			411,376		(95,826)				0001
Purchased Call/SPT/SPT000CS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	11/01/2023	10/25/2024	10/29/2024	Exercise		2,274,100	4054	184,575		545,814	391,744			545,814		(154,071)				0001
Purchased Call/SPT/SPT000CS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	11/10/2023	11/08/2024	11/13/2024	Exercise		1,812,000	4197.7	127,202		397,822	287,580			397,822		(110,242)				0001
Purchased Call/SPT/SPT000CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm . 2IGI19DL770XOHC3ZE78	11/10/2023	11/08/2024	11/13/2024	Exercise		1,639,532	4193	116,491		362,183	261,224			362,183		(100,959)				0001
Purchased Call/SPT/SPT005AST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	01/26/2023	01/25/2024	01/29/2024	Exercise		1,734,076	3977	119,442		239,255	231,293			239,255		(7,963)				0001
Purchased Call/SPT/SPT013XSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise		2,220,000	4105.42	144,300		341,564	306,594			341,564		(34,970)				0001
Purchased Call/SPT/SPT0131Y5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	09/25/2024	Exercise		1,490,000	4180.7	108,323		305,780	226,403			305,780		(79,377)				0001
Purchased Call/SPT/SPT0400SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/25/2023	01/23/2024	01/25/2024	Exercise		1,697,754	3976	114,880		226,754	219,753			226,754		(7,001)				0001
Purchased Call/SPT/SPT0401S5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/03/2023	03/04/2024	03/06/2024	Exercise		2,519,000	3879.33	179,101		504,371	473,288			504,371		(31,084)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPT/SPT0401S7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/10/2023	03/11/2024	03/13/2024	Exercise		1,909,000	3895.47	134,585		377,740	351,787			377,740		(25,953)				0001
Purchased Call/SPT/SPT0401SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/17/2023	03/13/2024	03/15/2024	Exercise		1,499,305	3946	116,937		279,539	256,021			279,539		(23,518)				0001
Purchased Call/SPT/SPT0402S4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/16/2023	06/17/2024	06/20/2024	Exercise		2,932,000	4276.33	203,481		399,005	304,572			399,005		(94,433)				0001
Purchased Call/SPT/SPT0402SN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/13/2023	12/06/2024	12/10/2024	Exercise		1,722,546	4339	140,657		341,516	207,557			341,516		(133,959)				0001
Purchased Call/SPT/SPT0503SX	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/23/2023	02/21/2024	02/23/2024	Exercise		2,027,113	3898	140,800		347,333	327,331			347,333		(20,002)				0001
Purchased Call/SPT/SPT0504S4	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/19/2023	05/17/2024	05/21/2024	Exercise		1,346,598	4156	90,140		187,498	153,195			187,498		(34,303)				0001
Purchased Call/SPT/SPT0504S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/31/2023	05/31/2024	06/04/2024	Exercise		2,042,000	4153.87	140,081		275,089	216,978			275,089		(58,111)				0001
Purchased Call/SPT/SPT0504SD	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/28/2023	07/29/2024	07/31/2024	Exercise		1,995,000	4377.37	142,443		226,842	144,437			226,842		(82,405)				0001
Purchased Call/SPT/SPT0009S8	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	02/18/2022	02/16/2024	02/21/2024	Exercise		2,836,013	4422	132,023		105,111	96,711			105,111		(8,400)				0001
Purchased Call/SPT/SPT0009SB	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/01/2022	04/02/2024	04/04/2024	Exercise		2,246,000	4424.96	114,321		146,126	131,679			146,126		(14,447)				0001
Purchased Call/SPT/SPT0009SJ	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	05/20/2022	05/20/2024	05/22/2024	Exercise		2,091,000	4235.7	108,523		264,121	243,223			264,121		(20,899)				0001
Purchased Call/SPT/SPT0059SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	08/22/2022	08/22/2024	08/26/2024	Exercise		2,464,000	4306.86	134,534		388,707	345,523			388,707		(43,184)				0001
Purchased Call/SPT/SPT005ASA	FixedAnnuityHedge	N/A	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	10/14/2022	10/14/2024	10/16/2024	Exercise		1,584,000	4209.94	80,784		358,465	326,573			358,465		(31,891)				0001
Purchased Call/SPT/SPT013PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/05/2022	01/05/2024	01/09/2024	Expire		1,477,000	4632.63	62,329			(342)			(342)		(342)				0001
Purchased Call/SPT/SPT013PSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/14/2022	01/12/2024	01/17/2024	Expire		2,289,000	4536.1	113,077			(1,720)			(1,720)		(1,720)				0001
Purchased Call/SPT/SPT013PSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/22/2024	01/24/2024	Exercise		1,856,000	4409.91	91,315		40,913	38,275			40,913		(2,638)				0001
Purchased Call/SPT/SPT0130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/24/2024	01/26/2024	Exercise		1,668,447	4404	85,907		40,272	37,535			40,272		(2,737)				0001
Purchased Call/SPT/SPT0130SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/02/2024	02/06/2024	Expire		1,461,982	4622	48,978			(2,165)			(2,165)		(2,165)				0001
Purchased Call/SPT/SPT013RS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2022	03/01/2024	03/05/2024	Exercise		1,958,000	4335.44	118,067		152,441	142,710			152,441		(9,731)				0001
Purchased Call/SPT/SPT013RSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/11/2022	03/08/2024	03/12/2024	Exercise		2,505,608	4405	114,964		160,107	149,468			160,107		(10,639)				0001
Purchased Call/SPT/SPT013RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/14/2024	03/18/2024	Exercise		1,456,627	4103	120,026		198,608	186,572			198,608		(12,036)				0001
Purchased Call/SPT/SPT013SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2022	04/04/2024	04/08/2024	Exercise		2,057,000	4341.2	125,477		160,119	143,939			160,119		(16,179)				0001
Purchased Call/SPT/SPT013SS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/07/2022	04/05/2024	04/09/2024	Exercise		1,658,000	4279.81	101,801		167,964	154,624			167,964		(13,339)				0001
Purchased Call/SPT/SPT013SS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/12/2022	04/12/2024	04/16/2024	Exercise		2,380,000	4334.38	120,190		174,558	157,741			174,558		(16,817)				0001
Purchased Call/SPT/SPT013SSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/22/2022	04/22/2024	04/24/2024	Exercise		1,799,000	4281.05	94,268		125,034	110,512			125,034		(14,523)				0001
Purchased Call/SPT/SPT013SSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/09/2022	05/09/2024	05/13/2024	Exercise		1,801,000	4200.48	90,951		223,003	206,909			223,003		(16,094)				0001
Purchased Call/SPT/SPT013SSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024	05/14/2024	Exercise		2,542,000	4184.04	138,031		320,978	296,364			320,978		(24,615)				0001
Purchased Call/SPT/SPT013SSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2022	05/10/2024	05/14/2024	Exercise		2,274,000	4256.86	105,741		245,069	226,213			245,069		(18,856)				0001
Purchased Call/SPT/SPT013TS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/10/2024	06/12/2024	Exercise		2,033,000	4135.62	118,524		331,673	305,425			331,673		(26,248)				0001
Purchased Call/SPT/SPT013USW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2022	07/26/2024	07/30/2024	Exercise		1,256,996	4347	55,481		166,018	150,156			166,018		(15,863)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPT/SPT013V84	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/09/2022	08/09/2024	08/13/2024	Exercise		1,460,000	4350.98	70,956		178,826	157,315			178,826		(21,511)				0001
Purchased Call/SPT/SPT013V57	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/12/2022	08/13/2024	08/15/2024	Exercise		2,243,000	4332.32	124,935		309,819	271,206			309,819		(38,613)				0001
Purchased Call/SPT/SPT013V8C	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	08/19/2022	08/20/2024	08/22/2024	Exercise		1,803,000	4354.22	93,035		268,477	238,829			268,477		(29,648)				0001
Purchased Call/SPT/SPT013V5L	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/02/2022	08/23/2024	08/27/2024	Exercise		1,931,686	4376	78,076		289,926	264,301			289,926		(25,625)				0001
Purchased Call/SPT/SPT013V5V	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/19/2022	09/19/2024	09/23/2024	Exercise		1,443,000	4265.49	71,861		286,997	261,170			286,997		(25,827)				0001
Purchased Call/SPT/SPT013W8B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	11/25/2022	11/26/2024	11/29/2024	Exercise		1,605,000	4343.67	86,028		325,548	286,551			325,548		(38,996)				0001
Purchased Call/SPT/SPT013W8K	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/16/2022	12/13/2024	12/17/2024	Exercise		1,463,889	4571	38,706		218,436	199,885			218,436		(18,551)				0001
Purchased Call/SPT/SPT013W8P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/30/2022	12/30/2024	01/02/2025	Exercise		1,718,000	4555.45	46,730		228,512	205,083			228,512		(23,429)				0001
Purchased Call/SPT/SPT0400S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/18/2022	05/13/2024	05/15/2024	Exercise		1,617,114	4275	72,172		167,363	154,105			167,363		(13,258)				0001
Purchased Call/SPT/SPT0502SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/11/2022	07/11/2024	07/15/2024	Exercise		1,518,000	4101.41	86,678		334,732	311,904			334,732		(22,829)				0001
Purchased Call/SPT/SPT0502SQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/11/2022	08/09/2024	08/13/2024	Exercise		1,645,600	4308	91,513		218,335	190,439			218,335		(27,896)				0001
Purchased Call/SPT/SPT0502ST	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/24/2022	08/23/2024	08/27/2024	Exercise		1,823,854	4440	72,025		242,286	219,036			242,286		(23,250)				0001
Purchased Call/SPT/SPT0503SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	11/08/2022	11/08/2024	11/10/2022	Exercise		1,630,000	4441.05	62,429		286,281	259,562			286,281		(26,719)				0001
Purchased Call/GLP/GLP000GS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	03/08/2024	03/22/2024	03/12/2024	Expire		10,875,000	2100		8,550		(8,550)					(8,550)				0001
Purchased Call/GLP/GLP000GS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/09/2024	05/23/2024	05/13/2024	Expire		16,240,000	2250		9,765		(9,765)					(9,765)				0001
Purchased Call/GLP/GLP040GS6	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/19/2024	05/09/2024	04/23/2024	Expire		11,875,000	2280		15,350		(15,350)					(15,350)				0001
Purchased Call/MAB/MAB313GSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/22/2023	12/24/2025	05/08/2024	Exercise		194,652	272.21	36,341		2,598	796			2,598						0001
Purchased Call/MAB/MAB313GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	03/01/2024	03/02/2026	03/05/2024	Exercise		6,556,935	280.52	173,801	9,296	8,994	(302)			8,994						0001
Purchased Call/MAB/MAB413GS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	09/30/2024	09/30/2026	10/02/2024	Exercise		18,420,131	283.64	541,511	7,721	5,839	(1,882)			5,839						0001
Purchased Call/MAB/MAB413GS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	12/27/2024	12/29/2026	12/31/2024	Exercise		13,786,564	276.34	374,894	15,905	14,867	(1,038)			14,867						0001
Purchased Call/NKY/NKY0170S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	01/05/2024	01/09/2024	Expire		2,988,000	34200	5,751			(2,556)					(2,556)				0001
Purchased Call/NKY/NKY0170SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/29/2024	03/21/2024	03/04/2024	Expire		13,000,000	37207.87999999997		20,150		(20,150)					(20,150)				0001
Purchased Call/NKY/NKY0170SB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2024	04/05/2024	03/26/2024	Expire		16,000,000	42523.970000000001		13,600		(13,600)					(13,600)				0001
Purchased Call/SPX/SPX261FSZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/21/2023	01/05/2024	01/09/2024	Expire		11,825,000	4875	13,375			(5,350)					(5,350)				0001
Purchased Call/SPX/SPX2610SL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2024	09/26/2024	09/20/2024	Expire		56,350,000	5825		13,500		(13,500)					(13,500)				0001
Purchased Call/SPX/SPX2610SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/18/2024	09/26/2024	09/20/2024	Expire		67,620,000	5350		25,680		(25,680)					(25,680)				0001
Purchased Call/SPX/SPX921KS4	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/14/2024	02/28/2024	02/16/2024	Expire		34,650,000	5150.64		13,860		(13,860)					(13,860)				0001
Purchased Call/SPX/SPXA215SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	09/10/2024	09/18/2024	09/12/2024	Expire		54,700,000	5660.39		24,615		(24,615)					(24,615)				0001
Purchased Call/SPX/SPXB05XSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/17/2024	10/24/2024	10/21/2024	Expire		46,720,000	5607.81		11,680		(11,680)					(11,680)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXC052611	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/12/2024	12/03/2024	11/14/2024	Expire		48,000,000	6283.19		9,600		(9,600)					(9,600)				0001
Purchased Call/SPX/SPXI0066A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770X0HC3ZE78	09/03/2024	09/13/2024	09/05/2024	Expire		55,600,000	5775		11,300		(11,300)					(11,300)				0001
Purchased Call/SPX/SPXL132SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2024	09/06/2024	08/23/2024	Expire		67,380,000	5800		47,280		(47,280)					(47,280)				0001
Purchased Call/MSD/MSD213BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/21/2022	01/22/2024	01/24/2024	Exercise		161,429	179.14	7,765	8,101		7,877					(224)				0001
Purchased Call/MSD/MSD213CSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/28/2022	01/30/2024	02/01/2024	Exercise		83,114	180.49	4,147	4,388		4,223					(165)				0001
Purchased Call/MSD/MSD213DSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/11/2022	02/12/2024	02/14/2024	Exercise		111,685	180.73	6,020	5,506		5,158					(348)				0001
Purchased Call/MSD/MSD213DSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2022	02/23/2024	02/27/2024	Exercise		124,596	178.56	6,579	8,994		8,513					(481)				0001
Purchased Call/MSD/MSD213ESR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2022	03/15/2024	03/19/2024	Exercise		203,121	181.23	11,497	13,360		12,193					(1,167)				0001
Purchased Call/MSD/MSD213ESS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/16/2022	03/15/2024	03/19/2024	Exercise		126,819	181.33	7,241	8,267		7,531					(736)				0001
Purchased Call/MSD/MSD213ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/18/2022	03/20/2024	03/22/2024	Exercise		122,585	181.92	7,159	8,295		7,519					(776)				0001
Purchased Call/MSD/MSD213FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2022	03/22/2024	03/26/2024	Exercise		96,194	182.58	5,839	6,096		5,447					(649)				0001
Purchased Call/MSD/MSD213FS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2022	03/22/2024	03/26/2024	Exercise		109,602	182.77	6,642	6,824		6,082					(742)				0001
Purchased Call/MSD/MSD213FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/28/2024	04/01/2024	Exercise		87,963	183.23	5,559	6,390		5,726					(663)				0001
Purchased Call/MSD/MSD2133SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2022	04/18/2024	04/22/2024	Exercise		154,665	184.04	10,022	7,950		6,465					(1,485)				0001
Purchased Call/MSD/MSD213HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2022	05/02/2024	05/06/2024	Exercise		292,693	181.14	20,167	22,234		18,859					(3,375)				0001
Purchased Call/MSD/MSD213HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/06/2024	05/08/2024	Exercise		149,242	182.29	10,223	10,815		9,043					(1,772)				0001
Purchased Call/MSD/MSD2131S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/21/2024	05/23/2024	Exercise		362,906	181.62	24,170	32,430		27,749					(4,681)				0001
Purchased Call/MSD/MSD2131S7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2022	05/24/2024	05/29/2024	Exercise		353,629	182.85	23,233	24,852		20,256					(4,596)				0001
Purchased Call/MSD/MSD213JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/10/2022	06/11/2024	06/13/2024	Exercise		278,339	181.3	20,541	22,660		18,089					(4,571)				0001
Purchased Call/MSD/MSD213JS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/15/2022	06/14/2024	06/18/2024	Exercise		306,398	179.2	23,746	26,981		21,599					(5,382)				0001
Purchased Call/MSD/MSD213KS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/01/2022	07/01/2024	07/03/2024	Exercise		262,795	179.78	18,396	24,587		19,975					(4,612)				0001
Purchased Call/MSD/MSD213KS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024	07/09/2024	Exercise		97,942	179.58	7,091	9,152		7,333					(1,819)				0001
Purchased Call/MSD/MSD213KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/11/2022	07/11/2024	07/15/2024	Exercise		818,659	179.43	59,353	83,225		67,593					(15,632)				0001
Purchased Call/MSD/MSD213KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/18/2022	07/18/2024	07/22/2024	Exercise		614,066	178.96	45,134	75,935		63,614					(12,320)				0001
Purchased Call/MSD/MSD213KSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2022	07/19/2024	07/23/2024	Exercise		360,965	179.32	26,748	42,514		35,166					(7,348)				0001
Purchased Call/MSD/MSD213LS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/22/2022	07/24/2024	07/26/2024	Exercise		277,476	179.18	19,534	32,242		26,749					(5,493)				0001
Purchased Call/MSD/MSD213LSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2022	08/02/2024	08/06/2024	Exercise		264,579	180.1	19,103	32,393		26,754					(5,639)				0001
Purchased Call/MSD/MSD213MSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2022	08/23/2024	08/27/2024	Exercise		403,250	181.98	31,252	48,262		38,132					(10,130)				0001
Purchased Call/MSD/MSD213NSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2022	09/13/2024	09/17/2024	Exercise		132,829	179.36	11,397	18,485		14,460					(4,024)				0001
Purchased Call/MSD/MSD2130SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/07/2022	10/04/2024	10/08/2024	Exercise		66,018	177.99	5,823	10,601		8,370					(2,231)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD2130SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/14/2022	10/14/2024	10/16/2024	Exercise		258,527	177.54	24,353		43,335	33,721			43,335		(9,614)				0001
Purchased Call/MSD/MSD213PSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/28/2022	10/28/2024	10/30/2024	Exercise		477,845	180.63	44,057		67,564	49,323			67,564		(18,241)				0001
Purchased Call/MSD/MSD213PSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2022	11/01/2024	11/05/2024	Exercise		326,184	179.95	30,792		46,458	33,557			46,458		(12,900)				0001
Purchased Call/MSD/MSD213PSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2022	11/01/2024	11/05/2024	Exercise		161,349	179.85	15,570		23,083	16,533			23,083		(6,550)				0001
Purchased Call/MSD/MSD213RST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2022	12/13/2024	12/17/2024	Exercise		108,335	181.85	9,598		14,238	9,644			14,238		(4,594)				0001
Purchased Call/MSD/MSD213RSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/16/2022	12/16/2024	09/10/2024	Exercise		175,994	181.38	15,470		22,579	15,131			22,579		(7,448)				0001
Purchased Call/MSD/MSD213US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/04/2025	12/02/2024	Exercise		32,172	182.86	22,277		4,932	3,358			4,932						0001
Purchased Call/MSD/MSD213US9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/06/2023	02/06/2025	10/22/2024	Exercise		40,218	182.71	20,751		5,930	3,903			5,930						0001
Purchased Call/MSD/MSD213VS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/24/2025	12/10/2024	Exercise		31,096	181.32	15,562		4,739	2,973			4,739						0001
Purchased Call/MSD/MSD213VSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2025	11/20/2024	Exercise		36,074	180.94	26,415		5,662	3,606			5,662						0001
Purchased Call/MSD/MSD213VSII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/10/2023	03/10/2025	04/16/2024	Exercise		46,990	179.75	10,938		5,715	3,072			5,715						0001
Purchased Call/MSD/MSD213WS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/13/2023	03/13/2025	03/26/2024	Exercise		47,371	179.81	24,814		5,943	3,552			5,943						0001
Purchased Call/MSD/MSD213WSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/21/2023	03/21/2025	04/29/2024	Exercise		51,926	180.99	23,630		6,625	3,864			6,625						0001
Purchased Call/MSD/MSD213WSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2025	10/22/2024	Exercise		43,297	180.94	10,630		7,112	4,851			7,112						0001
Purchased Call/MSD/MSD213WSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2025	09/06/2024	Exercise		46,879	181.19	40,854		7,112	4,610			7,112						0001
Purchased Call/MSD/MSD213XST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/17/2025	10/22/2024	Exercise		54,359	184.13	17,286		7,977	4,843			7,977						0001
Purchased Call/MSD/MSD213XSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/17/2025	05/14/2024	Exercise		183,487	183.7	23,102		21,795	11,352			21,795						0001
Purchased Call/MSD/MSD2137SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/09/2025	09/27/2024	Exercise		40,683	181.72	14,766		6,083	3,791			6,083						0001
Purchased Call/MSD/MSD2132SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/12/2025	09/06/2024	Exercise		46,983	181.48	29,822		7,262	4,573			7,262						0001
Purchased Call/MSD/MSD2132S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2023	05/13/2025	10/31/2024	Exercise		38,501	181.48	18,852		5,908	3,701			5,908						0001
Purchased Call/MSD/MSD3130SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/12/2023	06/12/2025	08/26/2024	Exercise		105,709	182.97	35,835		15,183	8,116			15,183						0001
Purchased Call/MSD/MSD3131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/26/2025	09/11/2024	Exercise		68,333	182.31	33,157		10,446	5,655			10,446						0001
Purchased Call/MSD/MSD3131SO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2025	08/29/2024	Exercise		57,769	183.99	46,465		8,371	4,084			8,371						0001
Purchased Call/MSD/MSD3134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/04/2025	09/27/2024	Exercise		45,745	186.6	20,939		5,972	2,197			5,972						0001
Purchased Call/MSD/MSD3135SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2023	09/19/2025	10/11/2024	Exercise		78,328	186.41	33,331		11,278	4,478			11,278						0001
Purchased Call/MSD/MSD3135SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/02/2023	10/02/2025	04/19/2024	Exercise		62,678	182.38	16,257		8,092	2,513			8,092						0001
Purchased Call/MSD/MSD3137SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/02/2023	10/31/2025	11/22/2024	Exercise		34,062	182.56	8,601		5,943	2,862			5,943						0001
Purchased Call/MSD/MSD3138SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/02/2025	03/26/2024	Exercise		47,083	185.27	10,361		5,860	1,730			5,860						0001
Purchased Call/MSD/MSD3139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/11/2023	12/11/2025	02/06/2024	Exercise		52,425	185.32	17,504		5,556	787			5,556						0001
Purchased Call/MSD/MSD3139SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/17/2026	02/21/2024	Exercise		89,640	190.23	1,955	3,254	4,863	1,609			4,863						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/MSD/MSD313CS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/26/2024	02/26/2026	02/28/2024	Exercise		281,203	190.93	18,574	4,098	5,150	1,051			5,150						0001
Purchased Call/MSD/MSD313CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/06/2024	03/06/2026	03/08/2024	Exercise		145,523	192.17	2,861	5,373	5,705	333			5,705						0001
Purchased Call/MSD/MSD313CST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/12/2024	03/12/2026	03/14/2024	Exercise		248,191	193.49	10,744	6,293	7,646	1,353			7,646						0001
Purchased Call/MSD/MSD313DSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/09/2024	04/09/2026	04/11/2024	Exercise		369,275	196.11	26,274	4,736	4,311	(425)			4,311						0001
Purchased Call/MSD/MSD313HS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/21/2024	06/18/2026	06/25/2024	Exercise		654,121	196.2	49,730	6,598	7,593	995			7,593						0001
Purchased Call/MSD/MSD313HSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2024	06/26/2026	07/01/2024	Exercise		343,936	196.58	24,549	4,338	4,952	615			4,952						0001
Purchased Call/MSD/MSD313HSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2024	06/26/2026	07/02/2024	Exercise		524,770	196.83	42,112	4,317	5,368	1,052			5,368						0001
Purchased Call/MSD/MSD313HSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2024	07/06/2026	07/09/2024	Exercise		753,523	196.35	64,472	3,782	4,461	679			4,461						0001
Purchased Call/MSD/MSD3131SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2026	07/25/2024	Exercise		655,647	199.29	40,256	10,294	11,254	961			11,254						0001
Purchased Call/MSD/MSD313MSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2024	10/09/2026	10/16/2024	Exercise		527,367	206.13	41,348	2,403	2,427	24			2,427						0001
Purchased Call/SPX/SPX161HSG	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27 Royal Bank of Canada	06/29/2021	08/13/2024	08/15/2024	Exercise		4,300,000	4325	520,420	1,109,430	1,006,625				1,109,430		(102,805)				0001
Purchased Call/SPX/SPX621KSK	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/28/2020	12/23/2024	12/26/2024	Exercise		1,747,566	4745	87,609	603,836	582,325				603,836		(21,511)				0001
Purchased Call/SPX/SPXM13GSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/12/2024	11/26/2024	11/14/2024	Expire		24,000,000	5500		6,200	(6,200)				(6,200)						0001
Purchased Call/SPX/SPX917DSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/15/2019	01/12/2024	01/17/2024	Exercise		1,205,533	2919	136,478	851,134	850,309				851,134		(824)				0001
Purchased Call/SPX/SPX917JSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2019	03/25/2024	03/27/2024	Exercise		1,522,617	3358	128,524	967,878	961,942				967,878		(5,935)				0001
Purchased Call/SPX/SPXA17MS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2020	12/27/2024	12/31/2024	Exercise		9,990,000	4000	722,520	5,912,522	5,767,536				5,912,522		(144,986)				0001
Purchased Call/SPX/SPX7150S7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/01/2022	02/01/2024	02/05/2024	Expire		2,755,000	5525.41	83,201		(3,543)				(3,543)						0001
Purchased Call/SPX/SPX715VSD	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	08/12/2022	08/13/2024	08/15/2024	Exercise		1,918,000	4206.96	299,016	523,822	431,406				523,822		(92,416)				0001
Purchased Call/SPX/SPX715WSS	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/09/2022	09/11/2024	09/13/2024	Exercise		1,635,000	4819.82	106,929	285,754	248,497				285,754		(37,256)				0001
Purchased Call/SPX/SPX715XS7	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/23/2022	09/25/2024	09/27/2024	Exercise		1,964,000	4374.63	154,174	718,633	661,955				718,633		(56,679)				0001
Purchased Call/SPX/SPX715YSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	10/20/2022	10/11/2024	10/16/2024	Exercise		1,487,478	3618	265,049	900,783	795,945				900,783		(104,838)				0001
Purchased Call/SPX/SPX715YSL	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/04/2022	11/06/2024	11/08/2024	Exercise		1,473,000	3735.11	255,271	822,793	714,241				822,793		(108,551)				0001
Purchased Call/SPX/SPX715ZSO	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	11/25/2022	11/26/2024	11/29/2024	Exercise		2,190,000	3979.01	365,949	1,103,622	937,739				1,103,622		(165,883)				0001
Purchased Call/SPX/SPX715ZSP	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/05/2022	12/04/2024	12/06/2024	Exercise		1,634,184	4847	97,026	486,366	441,318				486,366		(45,048)				0001
Purchased Call/SPX/SPX721BSK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/11/2022	01/11/2024	01/16/2024	Expire		1,722,000	5712.24	48,733		(669)				(669)						0001
Purchased Call/SPX/SPX721DSO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2022	01/25/2024	01/29/2024	Expire		2,709,000	5290.47	92,106		(3,036)				(3,036)						0001
Purchased Call/SPX/SPX721ESA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2022	01/31/2024	02/02/2024	Expire		1,836,000	5482.78	58,568		(2,414)				(2,414)						0001
Purchased Call/SPX/SPX721ESB	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2022	01/30/2024	02/01/2024	Expire		1,862,426	5123	102,626		(4,094)				(4,094)						0001
Purchased Call/SPX/SPX721GSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2022	02/16/2024	02/21/2024	Exercise		1,513,407	4349	176,269	228,486	217,256				228,486		(11,230)				0001
Purchased Call/SPX/SPX721IS2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2022	03/07/2024	03/11/2024	Exercise		1,920,000	4141.85	272,640	464,111	439,427				464,111		(24,683)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX721IS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/10/2022	03/08/2024	03/12/2024	Exercise		3,516,000	4213.52	497,514		751,298	705,321			751,298		(45,977)				0001
Purchased Call/SPX/SPX721KS7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/31/2022	03/28/2024	04/01/2024	Expire		1,505,957	5368	74,259			(8,923)					(8,923)				0001
Purchased Call/SPX/SPX721QS5	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/22/2022	04/23/2024	04/25/2024	Exercise		2,541,000	4236.75	377,339		495,972	437,401			495,972		(58,570)				0001
Purchased Call/SPX/SPX721QS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/22/2022	04/24/2024	04/26/2024	Expire		1,644,000	5194.06	74,802			(11,697)					(11,697)				0001
Purchased Call/SPX/SPX721QS1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/26/2022	04/26/2024	04/30/2024	Exercise		1,498,000	4138.04	222,303		345,122	309,749			345,122		(35,373)				0001
Purchased Call/SPX/SPX721PSE	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/02/2022	05/02/2024	05/06/2024	Exercise		1,397,000	4070.19	221,005		334,175	297,189			334,175		(36,986)				0001
Purchased Call/SPX/SPX721PSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/02/2022	05/02/2024	05/06/2024	Exercise		1,621,000	4122.55	244,609		367,334	326,398			367,334		(40,936)				0001
Purchased Call/SPX/SPX721QSH	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/12/2022	05/10/2024	05/14/2024	Exercise		1,562,838	4785	66,845		167,631	155,645			167,631		(11,986)				0001
Purchased Call/SPX/SPX721QSX	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/18/2022	05/16/2024	05/20/2024	Exercise		1,476,026	4861	63,241		160,049	148,218			160,049		(11,831)				0001
Purchased Call/SPX/SPX721RS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/20/2022	05/22/2024	05/24/2024	Exercise		1,794,000	5001.54	59,023		140,466	128,969			140,466		(11,497)				0001
Purchased Call/SPX/SPX721VSF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/24/2022	06/26/2024	06/28/2024	Exercise		1,896,000	5036.76	63,516		211,736	196,314			211,736		(15,422)				0001
Purchased Call/SPX/SPX721YS6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/13/2022	07/05/2024	07/09/2024	Exercise		1,486,267	4579	80,635		381,441	360,639			381,441		(20,802)				0001
Purchased Call/SPX/SPX8150SB	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	12/27/2022	12/20/2024	12/24/2024	Exercise		1,698,702	3807	273,234		940,865	806,898			940,865		(133,968)				0001
Purchased Call/SPX/SPX8211SA	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/04/2022	08/02/2024	08/06/2024	Exercise		1,572,266	4082	246,163		485,592	412,931			485,592		(72,661)				0001
Purchased Call/SPX/SPX8211SK	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/05/2022	08/07/2024	08/09/2024	Exercise		1,737,000	4103.74	266,630		467,660	387,561			467,660		(80,099)				0001
Purchased Call/SPX/SPX8211SL	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/05/2022	08/07/2024	08/09/2024	Exercise		1,496,000	5002.83	80,634		70,978	46,755			70,978		(24,224)				0001
Purchased Call/SPX/SPX8213SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/26/2022	08/28/2024	08/30/2024	Exercise		1,517,000	4895.57	85,104		267,978	239,960			267,978		(28,018)				0001
Purchased Call/SPX/SPX8216S6	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/10/2022	10/09/2024	10/11/2024	Exercise		1,902,791	4503	117,928		666,434	620,753			666,434		(45,681)				0001
Purchased Call/SPX/SPX8216S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/10/2022	10/04/2024	10/08/2024	Exercise		1,584,125	4657	77,268		466,074	436,470			466,074		(29,603)				0001
Purchased Call/SPX/SPX8218S3	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/27/2022	10/25/2024	10/29/2024	Exercise		1,571,815	4547	124,953		520,842	469,482			520,842		(51,360)				0001
Purchased Call/SPX/SPX8219SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/17/2022	11/15/2024	11/19/2024	Exercise		1,867,533	4901	104,492		488,736	442,760			488,736		(45,976)				0001
Purchased Call/SPX/SPX821AS Y	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/28/2022	11/27/2024	12/02/2024	Exercise		1,463,072	4590	123,477		517,008	460,867			517,008		(56,141)				0001
Purchased Call/SPX/SPX821CS8	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/09/2022	12/11/2024	12/13/2024	Exercise		1,842,000	4653.98	131,519		659,215	596,974			659,215		(62,241)				0001
Purchased Call/SPX/SPX821CSD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/13/2022	12/12/2024	12/16/2024	Exercise		2,179,080	3932	374,640		1,161,350	983,293			1,161,350		(178,057)				0001
Purchased Call/SPX/SPX905VSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/03/2022	02/01/2024	02/05/2024	Expire		2,207,627	5276	99,527			(4,262)					(4,262)				0001
Purchased Call/SPX/SPX905WSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/11/2022	02/09/2024	02/13/2024	Exercise		2,381,000	4382.85	310,721		346,893	330,155			346,893		(16,738)				0001
Purchased Call/SPX/SPX905WSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/17/2022	02/16/2024	02/21/2024	Expire		1,636,048	5476	42,456			(2,698)					(2,698)				0001
Purchased Call/SPX/SPX905XSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/01/2022	03/01/2024	03/05/2024	Exercise		4,404,000	4275.69	580,447		880,946	833,172			880,946		(47,773)				0001
Purchased Call/SPX/SPX905XSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/01/2022	02/28/2024	03/01/2024	Expire		1,800,406	5097	82,166			(6,555)					(6,555)				0001
Purchased Call/SPX/SPX905YSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/09/2022	03/07/2024	03/11/2024	Exercise		2,600,978	5075	127,783		50,074	38,474			50,074		(11,601)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX9052Z9B	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/18/2022	03/20/2024	03/22/2024	Exercise		2,073,000	4422.06	282,757		372,768	342,126			372,768		(30,642)				0001
Purchased Call/SPX/SPXA050S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/23/2022	03/14/2024	03/18/2024	Exercise		1,414,691	4927	112,599		73,077	61,661			73,077		(11,416)				0001
Purchased Call/SPX/SPXA051SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/22/2022	04/24/2024	04/26/2024	Exercise		1,473,000	4215.39	223,307		295,249	260,328			295,249		(34,920)				0001
Purchased Call/SPX/SPXA052SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/06/2022	05/06/2024	05/08/2024	Exercise		1,953,000	4086.23	292,559		518,409	467,704			518,409		(50,705)				0001
Purchased Call/SPX/SPXA053S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/03/2022	06/04/2024	06/06/2024	Exercise		2,995,000	4042.39	448,951		906,393	810,806			906,393		(95,587)				0001
Purchased Call/SPX/SPXA054S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2024	06/25/2024	Exercise		1,429,000	3715.09	221,209		664,067	611,875			664,067		(52,192)				0001
Purchased Call/SPX/SPXA058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	10/01/2024	Exercise		1,917,264	3631	340,153		1,108,532	982,377			1,108,532		(126,156)				0001
Purchased Call/SPX/SPXA05B66	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/28/2022	10/30/2024	11/01/2024	Exercise		1,510,000	4896.22	87,882		358,474	321,947			358,474		(36,527)				0001
Purchased Call/SPX/SPXA05ESC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/14/2022	12/13/2024	12/17/2024	Exercise		1,488,788	4482	144,981		585,271	516,166			585,271		(69,105)				0001
Purchased Call/SPX/SPXA05ESX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/21/2022	12/20/2024	12/24/2024	Exercise		1,498,262	4704	89,058		473,564	430,259			473,564		(43,306)				0001
Purchased Call/SPX/SPXB17YSG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/16/2022	09/18/2024	09/20/2024	Exercise		1,787,000	4598.42	130,451		470,515	423,810			470,515		(46,705)				0001
Purchased Call/SPX/SPXC00IISS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/12/2022	01/09/2024	01/11/2024	Expire		1,527,823	5307	83,553			(922)			(922)		(922)				0001
Purchased Call/SPX/SPXC00IISZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/13/2022	01/12/2024	01/17/2024	Exercise		1,901,000	4611.04	231,732		70,502	66,981			70,502		(3,521)				0001
Purchased Call/SPX/SPXC00ZS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/21/2022	01/23/2024	01/25/2024	Expire		2,529,000	5292.04	88,768			(2,683)			(2,683)		(2,683)				0001
Purchased Call/SPX/SPXC173SC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/18/2022	11/20/2024	11/22/2024	Exercise		3,034,000	3907.84	521,848		1,529,228	1,297,295			1,529,228		(231,932)				0001
Purchased Call/SPX/SPXC176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/19/2022	12/13/2024	12/17/2024	Exercise		1,476,758	5036	47,752		381,674	358,756			381,674		(22,918)				0001
Purchased Call/SPX/SPXC177S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/21/2022	12/20/2024	12/24/2024	Exercise		1,520,884	3831	254,620		833,640	709,827			833,640		(123,812)				0001
Purchased Call/SPX/SPXD007S7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/23/2022	02/22/2024	02/26/2024	Exercise		2,039,892	5012	96,463		35,263	28,364			35,263		(6,900)				0001
Purchased Call/SPX/SPXD00IISY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/01/2022	05/31/2024	06/04/2024	Expire		1,651,149	5385	35,366			(7,336)			(7,336)		(7,336)				0001
Purchased Call/SPX/SPXE002SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/30/2022	06/28/2024	07/02/2024	Exercise		1,536,927	4946	48,188		205,792	193,878			205,792		(11,914)				0001
Purchased Call/SPX/SPXE005SL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	07/15/2022	07/15/2024	07/17/2024	Exercise		1,507,000	3754.61	243,833		732,058	666,321			732,058		(65,738)				0001
Purchased Call/SPX/SPXE00ASJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/10/2022	08/02/2024	08/06/2024	Exercise		1,600,030	4150	245,789		461,872	388,919			461,872		(72,953)				0001
Purchased Call/SPX/SPXE00BSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/15/2022	08/15/2024	08/19/2024	Exercise		1,702,000	4236.12	260,746		517,713	436,520			517,713		(81,193)				0001
Purchased Call/SPX/SPXE00QSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/21/2022	10/23/2024	10/25/2024	Exercise		1,436,000	4456.39	121,916		513,149	463,646			513,149		(49,502)				0001
Purchased Call/SPX/SPXF13QSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/07/2022	01/09/2024	01/11/2024	Exercise		2,567,000	4634.47	314,971		68,909	65,448			68,909		(3,461)				0001
Purchased Call/SPX/SPXF13TSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2022	01/19/2024	01/23/2024	Exercise		1,911,800	4533	238,829		117,734	111,804			117,734		(5,930)				0001
Purchased Call/SPX/SPXF13XS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/04/2022	02/05/2024	02/07/2024	Exercise		2,012,000	4475.78	253,311		213,382	201,187			213,382		(12,195)				0001
Purchased Call/SPX/SPXG133SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2022	03/04/2024	03/06/2024	Exercise		1,876,714	4346	227,102		340,290	320,529			340,290		(19,762)				0001
Purchased Call/SPX/SPXG136SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/23/2022	03/21/2024	03/25/2024	Exercise		1,740,035	5148	101,061		14,825	3,704			14,825		(11,121)				0001
Purchased Call/SPX/SPXG137SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2022	03/26/2024	03/28/2024	Exercise		1,516,232	5123	102,843		32,729	20,705			32,729		(12,024)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXG1399B	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/01/2022	04/03/2024	04/05/2024	Exercise		1,846,000	4496.76	258,255		290,238	257,292			290,238		(32,946)				0001
Purchased Call/SPX/SPXG138SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2022	04/08/2024	04/10/2024	Exercise		2,624,000	4411.53	384,154		462,363	410,579			462,363		(51,784)				0001
Purchased Call/SPX/SPXG13ESQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2022	04/19/2024	04/23/2024	Exercise		1,800,802	4446	196,696		211,099	181,445			211,099		(29,654)				0001
Purchased Call/SPX/SPXG13IS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/12/2022	05/10/2024	05/14/2024	Exercise		1,905,289	3947	252,058		612,327	567,130			612,327		(45,197)				0001
Purchased Call/SPX/SPXG13JSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/20/2022	05/20/2024	05/22/2024	Exercise		2,122,000	3851.81	322,968		792,110	729,915			792,110		(62,195)				0001
Purchased Call/SPX/SPXG13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2022	05/17/2024	05/21/2024	Exercise		1,994,235	5288	61,800		7,467	(4,375)			7,467		(11,841)				0001
Purchased Call/SPX/SPXG13NSM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2022	06/07/2024	06/11/2024	Exercise		1,672,000	4125.73	243,945		490,772	437,901			490,772		(52,871)				0001
Purchased Call/SPX/SPXG1305F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2022	06/07/2024	06/11/2024	Exercise		1,687,893	5274	48,511		29,780	19,207			29,780		(10,572)				0001
Purchased Call/SPX/SPXG13PSD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2022	06/13/2024	06/17/2024	Exercise		1,601,000	3694.51	257,281		742,608	684,729			742,608		(57,879)				0001
Purchased Call/SPX/SPXG13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2022	06/21/2024	06/25/2024	Exercise		1,498,213	3750	221,812		684,133	631,510			684,133		(52,623)				0001
Purchased Call/SPX/SPXG13USA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2022	07/05/2024	07/09/2024	Exercise		1,743,746	4921	65,611		294,017	277,184			294,017		(16,833)				0001
Purchased Call/SPX/SPXG13VSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/13/2022	07/12/2024	07/16/2024	Exercise		1,481,129	3744	228,593		724,213	663,611			724,213		(60,602)				0001
Purchased Call/SPX/SPXH1366X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2022	08/29/2024	09/03/2024	Exercise		1,764,147	3987	264,412		702,973	615,320			702,973		(87,652)				0001
Purchased Call/SPX/SPXH13ESM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2022	10/08/2024	10/10/2024	Exercise		1,493,020	4292	122,571		595,326	547,949			595,326		(47,376)				0001
Purchased Call/SPX/SPXH13HSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2022	10/23/2024	10/25/2024	Exercise		1,584,617	4656	114,716		485,103	438,460			485,103		(46,643)				0001
Purchased Call/SPX/SPXH13ISY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2022	10/30/2024	11/01/2024	Exercise		1,480,548	4265	171,549		603,982	532,483			603,982		(71,499)				0001
Purchased Call/SPX/SPXH13LSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2022	11/15/2024	11/19/2024	Exercise		1,965,343	4700	142,405		589,992	527,334			589,992		(62,658)				0001
Purchased Call/MLR/MLR161BSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/21/2022	01/22/2024	01/24/2024	Expire		5,003,090	262.2	186,115			(5,376)					(5,376)				0001
Purchased Call/MLR/MLR161BSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/28/2022	01/30/2024	02/01/2024	Expire		3,057,748	260.37	113,442			(4,519)					(4,519)				0001
Purchased Call/MLR/MLR161BSU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/01/2022	02/01/2024	02/05/2024	Expire		995,125	261.2	36,856			(1,572)					(1,572)				0001
Purchased Call/MLR/MLR161CS6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/11/2022	02/12/2024	02/14/2024	Expire		3,445,574	258.69	126,797			(7,325)					(7,325)				0001
Purchased Call/MLR/MLR161CSL	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/01/2022	03/01/2024	03/05/2024	Expire		1,747,306	260.69	64,261			(5,290)					(5,290)				0001
Purchased Call/MLR/MLR161CSV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/11/2022	03/13/2024	03/15/2024	Expire		3,351,156	259.14	121,567			(12,013)					(12,013)				0001
Purchased Call/MLR/MLR161GS4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/08/2022	07/09/2024	07/11/2024	Expire		5,106,739	245.36	182,311			(47,581)					(47,581)				0001
Purchased Call/MLR/MLR161GSC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/15/2022	07/17/2024	07/19/2024	Expire		2,151,446	244.98	76,807			(20,861)					(20,861)				0001
Purchased Call/MLR/MLR161GSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	07/29/2022	07/30/2024	08/01/2024	Expire		4,123,212	246.52	148,023			(42,902)					(42,902)				0001
Purchased Call/MLR/MLR161GSW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/05/2022	08/06/2024	08/08/2024	Expire		5,128,384	244.41	182,570			(54,671)					(54,671)				0001
Purchased Call/MLR/MLR161HSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/19/2022	08/20/2024	08/22/2024	Expire		5,107,392	245.52	181,312			(57,781)					(57,781)				0001
Purchased Call/MLR/MLR161PSO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/26/2023	05/29/2025	07/18/2024	Exercise		55,382	220.33	42,038		1,938	579			1,938						0001
Purchased Call/MLR/MLR161RS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/18/2023	08/20/2025	03/05/2024	Exercise		133,659	216.82	39,254		4,260	483			4,260						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/MLR/MLR161RSH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/25/2023	08/26/2025	05/06/2024	Exercise		110,792	217.2	46,664		5,011	1,854			5,011						0001
Purchased Call/MLR/MLR161RSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/01/2023	09/04/2025	09/10/2024	Exercise		50,864	218.31	39,677		2,421	943			2,421						0001
Purchased Call/MLR/MLR161TSD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2025	01/11/2024	Exercise		65,452	215.53	57,622		2,633	539			2,633						0001
Purchased Call/MLR/MLR161TSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/24/2023	11/24/2025	05/30/2024	Exercise		50,676	215.13	38,057		2,174	508			2,174						0001
Purchased Call/MLR/MLR161XSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/27/2024	03/27/2026	03/29/2024	Exercise		1,617,635	221.14	52,034	2,138	2,934	796			2,934						0001
Purchased Call/MLR/MLR161XSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2024	04/17/2026	04/23/2024	Exercise		2,251,972	218.9	47,433	14,893	19,675	4,781			19,675						0001
Purchased Call/MLR/MLR161ZS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/31/2024	06/02/2026	06/04/2024	Exercise		911,567	220.23	24,467	3,491	4,714	1,223			4,714						0001
Purchased Call/MLR/MLR161ZSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/28/2024	06/26/2026	07/02/2024	Exercise		2,924,406	220.74	96,801	1,827	3,342	1,515			3,342						0001
Purchased Call/MLR/MLR2611S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/16/2024	08/18/2026	08/20/2024	Exercise		1,124,868	226.9	35,972	1,812	2,221	409			2,221						0001
Purchased Call/MLR/MLR2611SF	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/27/2024	08/27/2026	08/29/2024	Exercise		2,724,363	227.99	80,453	7,858	7,304	(555)			7,304						0001
Purchased Call/MLR/MLR2612S6	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/24/2024	09/24/2026	09/26/2024	Exercise		4,055,965	231.39	136,337	3,825	3,180	(645)			3,180						0001
Purchased Call/MLR/MLR2612SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/04/2024	10/06/2026	10/08/2024	Exercise		1,010,389	230.95	31,418	2,124	2,022	(102)			2,022						0001
Purchased Call/MLR/MLR2612SX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/21/2024	10/21/2026	10/23/2024	Exercise		2,752,161	230.43	83,862	6,504	4,876	(1,629)			4,876						0001
Purchased Call/MLR/MLR2613S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/29/2024	10/29/2026	10/31/2024	Exercise		3,754,277	229.21	128,095	1,840	1,009	(832)			1,009						0001
Purchased Call/MLR/MLR2613SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/20/2024	11/20/2026	11/22/2024	Exercise		3,246,559	227.11	31,426	41,102	36,876	(4,226)			36,876						0001
Purchased Call/MLR/MLR2614S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2024	12/08/2026	12/10/2024	Exercise		2,153,729	228.26	68,200	3,698	2,441	(1,256)			2,441						0001
Purchased Call/MAB/MAB3134SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/31/2023	01/26/2024	01/30/2024	Exercise		87,470	266	1,888		2,196	2,065			2,196		(132)				0001
Purchased Call/MAB/MAB313CSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/16/2023	06/14/2024	06/18/2024	Exercise		164,564	276.44	3,744		3,664	1,943			3,664		(1,721)				0001
Purchased Call/MAB/MAB313DS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	06/27/2023	06/25/2024	06/27/2024	Exercise		242,392	274	5,361		8,052	5,446			8,052		(2,606)				0001
Purchased Call/MAB/MAB313DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/07/2023	07/09/2024	07/11/2024	Exercise		107,589	273.42	2,345		5,035	3,811			5,035		(1,224)				0001
Purchased Call/MAB/MAB313ESK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	07/21/2023	07/23/2024	07/25/2024	Exercise		56,182	274.92	1,225		1,742	1,055			1,742		(686)				0001
Purchased Call/MAB/MAB313H96	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise		166,857	272.62	3,637		4,531	2,112			4,531		(2,418)				0001
Purchased Call/MAB/MAB313KSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/29/2024	Exercise		94,506	265.2	2,060		6,113	4,427			6,113		(1,687)				0001
Purchased Call/MAB/MAB313LSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/06/2023	11/06/2024	11/08/2024	Exercise		369,137	267.39	7,930		19,575	12,818			19,575		(6,757)				0001
Purchased Call/MAB/MAB313MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	11/22/2023	11/21/2024	11/25/2024	Exercise		50,026	269.29	1,107		1,726	726			1,726		(1,000)				0001
Purchased Call/MAB/MAB313NSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise		50,347	267.75	1,098		2,172	1,135			2,172		(1,037)				0001
Purchased Call/MAB/MAB4137SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	12/04/2024	12/04/2025	12/06/2024	Exercise		22,109,890	280.29	475,995	2,224	2,063	(161)			2,063						0001
Purchased Call/MSD/MSD213SSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/04/2023	01/04/2024	01/08/2024	Exercise		166,322	182.52	9,131		5,759	5,684			5,759		(75)				0001
Purchased Call/MSD/MSD213TS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/11/2023	01/11/2024	01/16/2024	Exercise		326,244	183.4	17,846		8,485	7,994			8,485		(492)				0001
Purchased Call/MSD/MSD213TSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise		104,844	182.35	5,704		3,312	3,027			3,312		(284)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/MSD/MSD213TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/29/2024	Exercise		219,964	182.9	11,944		7,805	7,015			7,805		(790)				0001
Purchased Call/MSD/MSD213TSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/29/2024	01/31/2024	Exercise		480,813	183.05	26,300		17,389	15,360			17,389		(2,029)				0001
Purchased Call/MSD/MSD213USC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2024	Exercise		410,436	183.14	23,067		13,872	11,521			13,872		(2,351)				0001
Purchased Call/MSD/MSD213USE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	02/12/2024	Exercise		369,267	182.64	20,753		13,465	11,293			13,465		(2,172)				0001
Purchased Call/MSD/MSD213USN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/13/2023	02/13/2024	02/15/2024	Exercise		431,486	183.81	24,422		11,596	8,703			11,596		(2,893)				0001
Purchased Call/MSD/MSD213VS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/21/2023	02/21/2024	02/23/2024	Exercise		303,859	181.68	17,502		15,604	13,145			15,604		(2,459)				0001
Purchased Call/MSD/MSD213VS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/22/2023	02/22/2024	02/26/2024	Exercise		258,068	181.46	14,839		13,952	11,826			13,952		(2,126)				0001
Purchased Call/MSD/MSD213VSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/03/2023	03/01/2024	03/05/2024	Exercise		99,897	182.14	5,834		5,134	4,161			5,134		(972)				0001
Purchased Call/MSD/MSD213W56	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/15/2023	03/15/2024	03/19/2024	Exercise		324,939	179.68	16,149		24,360	21,076			24,360		(3,283)				0001
Purchased Call/MSD/MSD213WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	04/01/2024	Exercise		444,883	181.19	23,801		37,689	32,001			37,689		(5,689)				0001
Purchased Call/MSD/MSD213XS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	04/01/2024	04/03/2024	Exercise		249,422	182.66	13,469		18,762	15,385			18,762		(3,376)				0001
Purchased Call/MSD/MSD213XSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/18/2023	04/18/2024	04/22/2024	Exercise		585,550	184.16	31,984		29,697	20,188			29,697		(9,509)				0001
Purchased Call/MSD/MSD213YS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/26/2023	04/26/2024	04/30/2024	Exercise		251,250	182.66	13,618		17,538	13,198			17,538		(4,340)				0001
Purchased Call/MSD/MSD213YSE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/28/2023	04/26/2024	04/30/2024	Exercise		110,845	183.58	6,019		7,143	5,204			7,143		(1,939)				0001
Purchased Call/MSD/MSD213YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/02/2023	05/02/2024	05/06/2024	Exercise		585,163	182.21	31,423		40,754	30,222			40,754		(10,532)				0001
Purchased Call/MSD/MSD213YSZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2023	05/10/2024	05/14/2024	Exercise		405,679	181.39	21,460		34,979	27,251			34,979		(7,728)				0001
Purchased Call/MSD/MSD2132SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/21/2024	Exercise		108,759	181.66	5,927		9,980	7,725			9,980		(2,256)				0001
Purchased Call/MSD/MSD2132SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/30/2024	04/19/2024	Exercise		300,361	181	17,030		22,668	15,650			22,668		(7,018)				0001
Purchased Call/MSD/MSD3130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	06/05/2024	Exercise		389,425	182	22,158		30,384	20,983			30,384		(9,400)				0001
Purchased Call/MSD/MSD3130S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/13/2023	06/13/2024	06/17/2024	Exercise		425,479	183.27	24,295		27,720	16,774			27,720		(10,946)				0001
Purchased Call/MSD/MSD3130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	06/24/2024	Exercise		269,603	183.19	15,556		19,288	11,980			19,288		(7,308)				0001
Purchased Call/MSD/MSD3131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/23/2023	06/25/2024	06/27/2024	Exercise		866,833	182.64	50,450		72,133	47,740			72,133		(24,393)				0001
Purchased Call/MSD/MSD3131SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	07/01/2024	Exercise		1,092,476	182.31	63,582		83,512	52,420			83,512		(31,092)				0001
Purchased Call/MSD/MSD3131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	07/02/2024	Exercise		213,194	182.65	12,387		16,551	10,460			16,551		(6,091)				0001
Purchased Call/MSD/MSD3132S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/16/2024	07/18/2024	Exercise		554,352	183.62	32,707		48,090	30,389			48,090		(17,701)				0001
Purchased Call/MSD/MSD3132SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/28/2023	07/30/2024	08/01/2024	Exercise		656,666	186.56	39,137		56,071	33,385			56,071		(22,687)				0001
Purchased Call/MSD/MSD3133SN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/12/2024	08/14/2024	Exercise		108,090	186.55	6,442		8,616	4,641			8,616		(3,975)				0001
Purchased Call/MSD/MSD3134S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/21/2024	08/23/2024	Exercise		433,630	185.4	25,931		41,092	24,493			41,092		(16,599)				0001
Purchased Call/MSD/MSD3134S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2023	08/23/2024	08/27/2024	Exercise		409,264	185.06	24,392		41,355	25,608			41,355		(15,748)				0001
Purchased Call/MSD/MSD3134SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/30/2023	08/30/2024	09/04/2024	Exercise		392,875	186.44	23,415		38,750	23,183			38,750		(15,567)				0001

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Purchased Call/MSD/MSD3134SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2023	09/05/2024	09/09/2024	Exercise		211,359	186	12,597		20,159	11,576			20,159		(8,583)				0001
Purchased Call/MSD/MSD3134SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	09/10/2024	Exercise		143,835	185.58	8,573		13,610	7,697			13,610		(5,913)				0001
Purchased Call/MSD/MSD31365A	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/16/2024	Exercise		234,978	182.45	13,887		31,386	20,551			31,386		(10,835)				0001
Purchased Call/MSD/MSD3137S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/29/2024	Exercise		272,930	181.8	16,212		36,361	23,088			36,361		(13,273)				0001
Purchased Call/MSD/MSD3137S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/26/2023	10/25/2024	10/29/2024	Exercise		290,488	181.2	17,139		39,790	25,642			39,790		(14,148)				0001
Purchased Call/MSD/MSD3137SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/01/2024	11/05/2024	Exercise		110,281	182.78	6,374		13,756	8,356			13,756		(5,400)				0001
Purchased Call/MSD/MSD3138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/19/2024	Exercise		280,682	182.52	16,139		36,754	22,492			36,754		(14,262)				0001
Purchased Call/MSD/MSD3138SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	12/02/2024	Exercise		224,053	183.64	12,883		31,783	20,035			31,783		(11,747)				0001
Purchased Call/MSD/MSD3139S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise		87,211	184.95	4,954		10,657	5,978			10,657		(4,678)				0001
Purchased Call/MSD/MSD3139SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/13/2024	12/17/2024	Exercise		111,623	186.84	6,173		11,297	5,347			11,297		(5,950)				0001
Purchased Call/MSD/MSD3139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise		127,504	187.23	6,923		10,685	3,858			10,685		(6,827)				0001
Purchased Call/MSD/MSD313A1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise		215,132	187.48	11,660		18,359	6,699			18,359		(11,660)				0001
Purchased Call/MSD/MSD313BST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2024	02/18/2025	02/21/2024	Exercise		1,020,989	190.23	20,312	19,045	23,821	4,776			23,821						0001
Purchased Call/MSD/MSD313DM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2024	04/04/2025	04/08/2024	Exercise		283,974	195.26	7,693	4,289	5,264	974			5,264						0001
Purchased Call/MSD/MSD313ESX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2024	05/02/2025	05/07/2024	Exercise		715,219	195.12	32,419	4,460	5,264	804			5,264						0001
Purchased Call/MSD/MSD313FSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2024	05/22/2025	05/24/2024	Exercise		262,051	197.31	9,989	2,605	2,959	354			2,959						0001
Purchased Call/MSD/MSD313FSW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2024	05/23/2025	05/28/2024	Exercise		745,667	195.7	37,529	2,934	3,707	773			3,707						0001
Purchased Call/MSD/MSD3133SJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/07/2024	06/06/2025	06/11/2024	Exercise		692,989	196.31	35,420	2,560	3,433	873			3,433						0001
Purchased Call/MSD/MSD313HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/17/2024	06/17/2025	06/20/2024	Exercise		482,873	195.13	23,525	2,193	2,926	733			2,926						0001
Purchased Call/MSD/MSD3131SI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/19/2024	07/18/2025	07/23/2024	Exercise		616,584	200.44	28,258	3,166	2,875	(291)			2,875						0001
Purchased Call/MSD/MSD3131SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/23/2024	07/23/2025	07/25/2024	Exercise		364,287	199.29	18,170	1,133	1,521	388			1,521						0001
Purchased Call/MSD/MSD3131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/29/2024	07/29/2025	07/31/2024	Exercise		238,184	201.55	10,983	1,130	1,329	199			1,329						0001
Purchased Call/MSD/MSD313JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/30/2024	07/30/2025	08/01/2024	Exercise		565,283	202.49	23,503	3,935	3,670	(265)			3,670						0001
Purchased Call/MSD/MSD313KS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/23/2024	08/22/2025	08/27/2024	Exercise		556,318	203.76	24,099	2,359	2,215	(144)			2,215						0001
Purchased Call/MSD/MSD313KSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/04/2024	09/04/2025	09/06/2024	Exercise		692,203	204.43	25,275	4,910	4,787	(123)			4,787						0001
Purchased Call/JSG/JSG3305TSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	01/17/2023	01/17/2024	01/19/2024	Expire		568,518	214.21	20,069			(885)			(885)						0001
Purchased Call/JSG/JSG3305TSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	01/20/2023	01/22/2024	01/24/2024	Expire		1,358,706	211.98	48,098			(2,783)			(2,783)						0001
Purchased Call/JSG/JSG3305TSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	01/23/2023	01/23/2024	01/25/2024	Expire		136,137	213.06	4,806			(291)			(291)						0001
Purchased Call/JSG/JSG3305USQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	02/07/2023	02/07/2024	02/09/2024	Expire		285,834	215.78	10,119			(1,031)			(1,031)						0001
Purchased Call/JSG/JSG3305VS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	02/13/2023	02/13/2024	02/15/2024	Expire		245,461	216.45	8,689			(1,029)			(1,029)						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG305II9M	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/02/2023	03/01/2024	03/05/2024	Expire		144,446	205.7	5,012			(833)					(833)				0001
Purchased Call/JSG/JSG305II9V	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2024	03/07/2024	Expire		862,981	208.71	30,032			(5,280)					(5,280)				0001
Purchased Call/JSG/JSG305Y96	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/17/2023	03/19/2024	03/21/2024	Expire		1,037,514	191.67	36,624			(7,848)					(7,848)				0001
Purchased Call/JSG/JSG305Z3A	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/31/2023	04/02/2024	04/04/2024	Expire		913,346	200.96	32,606			(8,241)					(8,241)				0001
Purchased Call/JSG/JSG305Z3F	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/03/2023	04/03/2024	04/05/2024	Expire		500,437	201.74	17,565			(4,488)					(4,488)				0001
Purchased Call/JSG/JSG4050S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/12/2023	04/12/2024	04/16/2024	Expire		367,056	203.27	13,067			(3,662)					(3,662)				0001
Purchased Call/JSG/JSG4050S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/13/2023	04/12/2024	04/16/2024	Expire		356,287	204.99	12,613			(3,564)					(3,564)				0001
Purchased Call/JSG/JSG4050SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2023	04/16/2024	04/18/2024	Expire		1,271,262	203.4	45,257			(13,179)					(13,179)				0001
Purchased Call/JSG/JSG4050SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	04/24/2024	Expire		553,446	203.78	19,647			(6,062)					(6,062)				0001
Purchased Call/JSG/JSG4051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/26/2023	04/26/2024	04/30/2024	Expire		609,774	191.34	21,708			(6,918)					(6,918)				0001
Purchased Call/JSG/JSG4051S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/27/2023	04/26/2024	04/30/2024	Expire		530,348	198.61	18,774			(6,033)					(6,033)				0001
Purchased Call/JSG/JSG4051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/04/2023	05/03/2024	05/07/2024	Expire		689,413	196.94	24,474			(8,339)					(8,339)				0001
Purchased Call/JSG/JSG4052S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/09/2023	05/09/2024	05/13/2024	Expire		603,820	198.67	21,496			(7,618)					(7,618)				0001
Purchased Call/JSG/JSG4052SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Expire		363,476	192.46	12,940			(4,835)					(4,835)				0001
Purchased Call/JSG/JSG4053S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/18/2023	05/17/2024	05/21/2024	Expire		537,818	195.35	18,390			(6,979)					(6,979)				0001
Purchased Call/JSG/JSG4053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/22/2023	05/22/2024	05/24/2024	Expire		668,943	195.67	23,747			(9,264)					(9,264)				0001
Purchased Call/JSG/JSG4054ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/08/2023	06/07/2024	06/11/2024	Expire		335,257	195.63	11,835			(5,180)					(5,180)				0001
Purchased Call/JSG/JSG4055ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/22/2023	06/21/2024	06/25/2024	Expire		389,484	195.63	13,710			(6,532)					(6,532)				0001
Purchased Call/JSG/JSG4056S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/23/2023	06/25/2024	06/27/2024	Expire		1,050,708	195.63	37,195			(17,984)					(17,984)				0001
Purchased Call/JSG/JSG4057S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/13/2023	07/12/2024	07/16/2024	Expire		499,645	198.49	17,787			(9,510)					(9,510)				0001
Purchased Call/JSG/JSG4057SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/19/2023	07/19/2024	07/23/2024	Expire		604,657	199.94	21,647			(11,894)					(11,894)				0001
Purchased Call/JSG/JSG4057SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/24/2023	07/24/2024	07/26/2024	Expire		376,838	203.45	13,453			(7,577)					(7,577)				0001
Purchased Call/JSG/JSG4058SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/27/2023	07/26/2024	07/30/2024	Expire		279,944	203.45	9,966			(5,715)					(5,715)				0001
Purchased Call/JSG/JSG405A5X	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/28/2023	08/28/2024	08/30/2024	Expire		520,475	189.41	18,737			(12,354)					(12,354)				0001
Purchased Call/JSG/JSG405BSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/01/2023	09/03/2024	09/05/2024	Expire		194,955	189.45	7,018			(4,756)					(4,756)				0001
Purchased Call/JSG/JSG405E96	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/03/2023	10/03/2024	10/07/2024	Exercise		331,929	165.82	11,850		47,351	38,366			47,351		(8,985)				0001
Purchased Call/JSG/JSG405ESQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/09/2023	10/09/2024	10/11/2024	Exercise		828,529	169.1	29,579		102,357	79,442			102,357		(22,915)				0001
Purchased Call/JSG/JSG4059S4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/24/2023	10/24/2024	08/29/2024	Exercise		168,189	164.68	6,004		23,697	18,798			23,697		(4,899)				0001
Purchased Call/JSG/JSG4051S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/15/2023	11/15/2024	11/19/2024	Exercise		178,376	172.1	6,350		20,494	14,928			20,494		(5,565)				0001
Purchased Call/JSG/JSG4051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/26/2024	Exercise		105,245	172.1	3,747		12,092	8,708			12,092		(3,383)				0001

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Purchased Call/JSG/JSG405I5X	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/24/2023	11/22/2024	11/26/2024	Exercise		135,739	172.1	4,805		15,595	11,244			15,595		(4,351)				0001
Purchased Call/JSG/JSG405KSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/14/2023	12/13/2024	12/17/2024	Expire		346,050	178.98	12,319			(11,842)					(11,842)				0001
Purchased Call/JSG/JSG405KSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/15/2023	12/13/2024	12/17/2024	Expire		97,894	178.98	3,485			(3,359)					(3,359)				0001
Purchased Call/JSG/JSG405MSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/12/2024	01/14/2025	01/17/2024	Exercise		650,106	178.09	16,886	3,194	2,896	(298)			2,896						0001
Purchased Call/JSG/JSG405PS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/08/2024	02/07/2025	02/12/2024	Exercise		418,630	178.01	12,347	1,299	1,907	608			1,907						0001
Purchased Call/JSG/JSG405RS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/01/2024	02/28/2025	03/05/2024	Exercise		551,535	184.14	16,071	1,782	2,125	344			2,125						0001
Purchased Call/JSG/JSG405RSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/05/2024	03/05/2025	03/07/2024	Exercise		531,854	183.97	15,326	1,910	2,486	576			2,486						0001
Purchased Call/JSG/JSG405T66	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/26/2024	03/26/2025	03/28/2024	Exercise		777,864	191.43	24,770	1,617	720	(897)			720						0001
Purchased Call/JSG/JSG405U64	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/08/2024	04/08/2025	04/10/2024	Exercise		597,072	184.04	18,673	1,471	1,369	(102)			1,369						0001
Purchased Call/JSG/JSG405V53	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/22/2024	04/22/2025	04/24/2024	Exercise		493,409	183.85	14,776	1,518	1,759	241			1,759						0001
Purchased Call/JSG/JSG405VSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/25/2024	04/25/2025	04/29/2024	Exercise		197,731	184.49	3,578	1,780	1,788	8			1,788						0001
Purchased Call/JSG/JSG405WSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/15/2024	05/15/2025	05/17/2024	Exercise		479,652	188.62	14,232	1,518	863	(655)			863						0001
Purchased Call/JSG/JSG405X9R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/30/2024	05/30/2025	06/03/2024	Exercise		461,706	177.32	12,215	2,203	2,354	151			2,354						0001
Purchased Call/JSG/JSG405Y9K	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/11/2024	06/11/2025	06/13/2024	Exercise		937,118	178.74	30,358	1,970	2,057	87			2,057						0001
Purchased Call/JSG/JSG405YSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/14/2024	06/13/2025	06/18/2024	Exercise		643,979	176.18	20,752	1,409	1,702	293			1,702						0001
Purchased Call/JSG/JSG405Z55	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/20/2024	06/20/2025	06/24/2024	Exercise		497,788	181.55	14,559	1,830	2,881	1,051			2,881						0001
Purchased Call/JSG/JSG50509P	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/15/2024	07/15/2025	07/17/2024	Exercise		431,919	187.94	12,909	1,471	1,205	(266)			1,205						0001
Purchased Call/JSG/JSG5051SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/26/2024	07/25/2025	07/30/2024	Exercise		682,085	187.94	22,612	1,176	1,382	205			1,382						0001
Purchased Call/JSG/JSG5051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2025	08/02/2024	Exercise		284,083	187.94	8,013	1,207	1,294	88			1,294						0001
Purchased Call/JSG/JSG5052SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/12/2024	08/12/2025	08/14/2024	Exercise		463,435	178.64	15,029	990	2,032	1,042			2,032						0001
Purchased Call/JSG/JSG5052SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	08/20/2024	Exercise		804,573	181.46	28,478	485	929	445			929						0001
Purchased Call/JSG/JSG5054SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/11/2024	09/11/2025	09/13/2024	Exercise		523,042	183.31	17,385	958	1,473	515			1,473						0001
Purchased Call/JSG/JSG5056S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/07/2024	10/07/2025	10/09/2024	Exercise		71,499	188.09	1,730	458	410	(48)			410						0001
Purchased Call/JSG/JSG5056S8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/08/2024	10/08/2025	10/10/2024	Exercise		527,888	187.94	15,408	2,062	1,907	(155)			1,907						0001
Purchased Call/JSG/JSG5056S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/14/2024	10/14/2025	10/16/2024	Exercise		90,283	195.04	992	1,174	389	(785)			389						0001
Purchased Call/JSG/JSG5057S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/25/2024	10/24/2025	10/29/2024	Exercise		1,360,606	187.1	47,044	1,581	1,752	171			1,752						0001
Purchased Call/JSG/JSG3052SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/07/2022	01/05/2024	01/09/2024	Expire		251,694	248.88	10,244			(57)					(57)				0001
Purchased Call/JSG/JSG3053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/14/2022	01/12/2024	01/17/2024	Expire		165,443	250.55	6,717			(102)					(102)				0001
Purchased Call/JSG/JSG3053SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/14/2022	01/17/2024	01/19/2024	Expire		700,687	250.55	28,448			(625)					(625)				0001
Purchased Call/JSG/JSG3053SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/19/2022	01/19/2024	01/23/2024	Expire		443,299	238.85	17,998			(445)					(445)				0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG3054S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/24/2022	01/24/2024	01/26/2024	Expire		170,420	232.15	6,919			(219)					(219)				0001
Purchased Call/JSG/JSG3054SA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/26/2022	01/26/2024	01/30/2024	Expire		554,392	229.99	22,508			(773)					(773)				0001
Purchased Call/JSG/JSG3054SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/02/2022	02/02/2024	02/06/2024	Expire		701,816	239.03	28,353			(1,246)					(1,246)				0001
Purchased Call/JSG/JSG3057SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/04/2022	03/05/2024	03/07/2024	Expire		1,030,021	232.75	41,201			(3,622)					(3,622)				0001
Purchased Call/JSG/JSG3057SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/04/2022	03/04/2024	03/06/2024	Expire		29,906	232.75	1,196			(104)					(104)				0001
Purchased Call/JSG/JSG3058S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/07/2022	03/07/2024	03/11/2024	Expire		586,539	228.43	23,403			(2,119)					(2,119)				0001
Purchased Call/JSG/JSG3058SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/16/2022	03/15/2024	03/19/2024	Expire		1,281,730	232.88	50,756			(5,159)					(5,159)				0001
Purchased Call/JSG/JSG3059S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	03/26/2024	Expire		763,116	233.05	29,990			(3,337)					(3,337)				0001
Purchased Call/JSG/JSG3059SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/30/2022	03/28/2024	04/01/2024	Expire		939,523	237.75	36,829			(4,407)					(4,407)				0001
Purchased Call/JSG/JSG3054SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/05/2022	04/05/2024	04/09/2024	Expire		1,120,243	237.8	43,802			(5,708)					(5,708)				0001
Purchased Call/JSG/JSG3055S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/13/2022	04/12/2024	04/16/2024	Expire		867,274	237.86	33,997			(4,763)					(4,763)				0001
Purchased Call/JSG/JSG3055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/18/2022	04/18/2024	04/22/2024	Expire		1,693,019	233.39	66,197			(9,807)					(9,807)				0001
Purchased Call/JSG/JSG3055SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/20/2022	04/19/2024	04/23/2024	Expire		1,056,669	247.25	41,104			(6,154)					(6,154)				0001
Purchased Call/JSG/JSG3055SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/22/2022	04/22/2024	04/24/2024	Expire		70,991	238.52	2,762			(425)					(425)				0001
Purchased Call/JSG/JSG3055S0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/27/2022	04/26/2024	04/30/2024	Expire		1,215,972	236.26	47,423			(7,556)					(7,556)				0001
Purchased Call/JSG/JSG3055CJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/06/2022	05/07/2024	05/09/2024	Expire		2,288,287	232.72	87,413			(15,249)					(15,249)				0001
Purchased Call/JSG/JSG3055D1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/13/2022	05/15/2024	05/17/2024	Expire		1,447,655	231.15	55,445			(10,268)					(10,268)				0001
Purchased Call/JSG/JSG3055DA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/17/2022	05/17/2024	05/21/2024	Expire		2,406,336	234.1	91,922			(17,275)					(17,275)				0001
Purchased Call/JSG/JSG3055D0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/18/2022	05/17/2024	05/21/2024	Expire		2,169,622	227.19	82,880			(15,597)					(15,597)				0001
Purchased Call/JSG/JSG3055E1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/27/2022	05/30/2024	06/03/2024	Expire		875,176	234.58	33,519			(6,897)					(6,897)				0001
Purchased Call/JSG/JSG3055FSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/17/2022	06/18/2024	06/21/2024	Expire		3,679,242	213.65	141,283			(32,843)					(32,843)				0001
Purchased Call/JSG/JSG3055FSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/28/2022	06/28/2024	07/02/2024	Expire		1,291,015	216.92	49,575			(12,173)					(12,173)				0001
Purchased Call/JSG/JSG3059SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/11/2022	07/11/2024	07/15/2024	Expire		590,384	218.39	22,317			(5,878)					(5,878)				0001
Purchased Call/JSG/JSG3054HS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/19/2022	07/19/2024	07/23/2024	Expire		1,372,579	221.99	51,746			(14,197)					(14,197)				0001
Purchased Call/JSG/JSG3051S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/03/2022	08/02/2024	08/06/2024	Expire		2,327,328	224.4	87,740			(25,792)					(25,792)				0001
Purchased Call/JSG/JSG3051SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/12/2022	08/13/2024	08/15/2024	Expire		3,391,460	233.94	127,858			(39,517)					(39,517)				0001
Purchased Call/JSG/JSG3051SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/12/2022	08/14/2024	08/16/2024	Expire		1,513,149	233.94	57,046			(17,685)					(17,685)				0001
Purchased Call/JSG/JSG3055JS5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/19/2022	08/21/2024	08/23/2024	Expire		1,517,627	233.82	57,063			(18,238)					(18,238)				0001
Purchased Call/JSG/JSG3055JSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/24/2022	08/23/2024	08/27/2024	Expire		711,620	225.56	26,686			(8,614)					(8,614)				0001
Purchased Call/JSG/JSG3055KS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/02/2022	09/05/2024	09/09/2024	Expire		596,504	217.06	22,369			(7,610)					(7,610)				0001

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Purchased Call/JSG/JSG305KSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/09/2022	09/11/2024	09/13/2024	Expire		834,718	223.17	31,218			(10,877)					(10,877)				0001
Purchased Call/JSG/JSG305KSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/09/2022	09/10/2024	09/12/2024	Expire		2,899,470	223.17	108,440			(37,686)					(37,686)				0001
Purchased Call/JSG/JSG305LS8	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/21/2022	09/20/2024	09/24/2024	Expire		1,059,304	210.88	39,194			(14,159)					(14,159)				0001
Purchased Call/JSG/JSG305LSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/28/2022	09/27/2024	10/01/2024	Expire		882,779	208.58	32,663			(12,114)					(12,114)				0001
Purchased Call/JSG/JSG305MSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/17/2022	10/17/2024	10/21/2024	Expire		665,040	210.3	24,407			(9,709)					(9,709)				0001
Purchased Call/JSG/JSG305NSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/24/2022	10/24/2024	10/28/2024	Expire		805,160	210.46	29,549			(12,039)					(12,039)				0001
Purchased Call/JSG/JSG305NSI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	10/29/2024	Expire		749,096	210.46	27,492			(11,238)					(11,238)				0001
Purchased Call/JSG/JSG305QSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2024	11/12/2024	Expire		715,932	209.54	26,203			(11,179)					(11,179)				0001
Purchased Call/JSG/JSG305PSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/29/2022	11/29/2024	12/03/2024	Expire		861,939	218.82	31,719			(14,489)					(14,489)				0001
Purchased Call/JSG/JSG305QS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/06/2022	12/06/2024	12/10/2024	Expire		1,184,260	213.5	43,581			(20,326)					(20,326)				0001
Purchased Call/JSG/JSG305QSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2022	12/06/2024	12/10/2024	Expire		80,252	214.18	2,953			(1,385)					(1,385)				0001
Purchased Call/JSG/JSG305TST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/24/2023	01/24/2025	02/22/2024	Exercise		145,994	213.21	28,638		452	(2,438)			452						0001
Purchased Call/JSG/JSG305WSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2025	08/19/2024	Exercise		92,186	208.71	23,728		252	(1,690)			252						0001
Purchased Call/JSG/JSG305YSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/28/2023	03/28/2025	04/23/2024	Exercise		68,132	194.58	17,828		1,019	(523)			1,019						0001
Purchased Call/JSG/JSG4050SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/19/2023	04/17/2025	01/11/2024	Exercise		72,645	205.07	28,489		499	(1,246)			499						0001
Purchased Call/JSG/JSG4051SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/03/2023	05/02/2025	09/05/2024	Exercise		42,544	197.76	26,910		861	(201)			861						0001
Purchased Call/JSG/JSG4053SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/26/2023	05/28/2025	09/26/2024	Exercise		45,014	189.61	44,219		1,607	443			1,607						0001
Purchased Call/JSG/JSG4054SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/02/2023	06/04/2025	07/12/2024	Exercise		42,588	195.63	18,287		501	(617)			501						0001
Purchased Call/JSG/JSG4057S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/11/2023	07/11/2025	10/24/2024	Exercise		55,352	196.14	7,454		1,445	(128)			1,445						0001
Purchased Call/JSG/JSG405CS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/12/2023	09/12/2025	12/09/2024	Exercise		39,429	182.56	4,353		1,670	422			1,670						0001
Purchased Call/JSG/JSG4051S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/14/2023	11/14/2025	12/09/2024	Exercise		39,850	172.1	9,170		2,897	1,508			2,897						0001
Purchased Call/JSG/JSG405JSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/30/2023	11/28/2025	03/15/2024	Exercise		150,652	172.1	9,002		11,056	5,639			11,056						0001
Purchased Call/JSG/JSG405MS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/05/2024	01/05/2026	01/09/2024	Exercise		314,096	178.5	8,277	1,751	2,373	622			2,373						0001
Purchased Call/JSG/JSG405PS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/12/2024	02/12/2026	02/14/2024	Exercise		1,022,538	180.63	35,228	1,507	1,966	458			1,966						0001
Purchased Call/JSG/JSG405RSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/08/2024	03/06/2026	03/12/2024	Exercise		614,121	190.18	15,798	3,677	3,113	(564)			3,113						0001
Purchased Call/JSG/JSG405USG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/11/2024	04/10/2026	04/15/2024	Exercise		329,933	181.21	8,385	2,010	1,932	(78)			1,932						0001
Purchased Call/JSG/JSG405USK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/12/2024	04/10/2026	04/16/2024	Exercise		886,668	179.43	10,649	11,389	14,069	2,680			14,069						0001
Purchased Call/JSG/JSG405YST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/13/2024	06/12/2026	06/17/2024	Exercise		838,530	177.81	22,312	4,944	7,898	2,954			7,898						0001
Purchased Call/JSG/JSG4052S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/20/2024	06/18/2026	06/24/2024	Exercise		653,728	181.55	20,936	2,084	2,941	857			2,941						0001
Purchased Call/JSG/JSG5050SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/17/2024	07/17/2026	07/19/2024	Exercise		485,376	187.94	15,514	1,635	1,927	292			1,927						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/JSG/JSG5051SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/24/2024	07/24/2026	07/26/2024	Exercise		882,255	187.94	33,333	449	530	81			530						0001
Purchased Call/JSG/JSG5051SJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/26/2024	07/27/2026	07/30/2024	Exercise		909,019	187.94	33,520	830	1,170	341			1,170						0001
Purchased Call/JSG/JSG5051ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/31/2024	07/31/2026	08/02/2024	Exercise		761,779	187.94	18,700	5,429	6,276	847			6,276						0001
Purchased Call/JSG/JSG5052SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/16/2024	08/17/2026	08/20/2024	Exercise		831,067	181.46	23,594	4,367	4,473	106			4,473						0001
Purchased Call/JSG/JSG5053SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/23/2024	08/24/2026	08/27/2024	Exercise		655,831	186.35	23,009	1,284	1,908	624			1,908						0001
Purchased Call/JSG/JSG5053SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/23/2024	08/21/2026	08/27/2024	Exercise		728,944	186.35	25,004	1,712	2,005	293			2,005						0001
Purchased Call/JSG/JSG5055S5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/20/2024	09/18/2026	09/24/2024	Exercise		1,093,765	189.77	39,253	1,920	2,471	550			2,471						0001
Purchased Call/JSG/JSG5055SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/26/2024	09/25/2026	09/30/2024	Exercise		987,432	187.62	26,275	6,315	5,989	(327)			5,989						0001
Purchased Call/JSG/JSG5055SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/27/2024	09/28/2026	10/01/2024	Exercise		557,835	190.54	20,176	901	227	(674)			227						0001
Purchased Call/JSG/JSG5059S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/19/2024	11/19/2026	11/21/2024	Exercise		2,568,345	191.87	96,730	2,617	1,006	(1,610)			1,006						0001
Purchased Call/JSG/JSG5059SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/20/2024	12/18/2026	12/24/2024	Exercise		624,390	163.06	19,763	2,700	2,798	98			2,798						0001
Purchased Call/JSG/JSG3055SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	01/09/2024	Expire		159,075	208.62	5,631			(62)					(62)				0001
Purchased Call/JSG/JSG3055SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2024	01/12/2024	Expire		424,284	215.06	15,020			(372)					(372)				0001
Purchased Call/JSG/JSG3057SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/18/2023	01/18/2024	01/22/2024	Expire		93,556	213.92	3,312			(155)					(155)				0001
Purchased Call/JSG/JSG3059SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	02/08/2024	Expire		258,837	218.45	9,163			(909)					(909)				0001
Purchased Call/JSG/JSG3059SG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/16/2023	02/16/2024	02/21/2024	Expire		424,011	217.95	14,968			(1,913)					(1,913)				0001
Purchased Call/JSG/JSG3059SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/17/2023	02/20/2024	02/22/2024	Expire		287,664	220.22	10,155			(1,399)					(1,399)				0001
Purchased Call/JSG/JSG3059SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/27/2023	02/27/2024	02/29/2024	Expire		337,703	211.89	11,921			(1,872)					(1,872)				0001
Purchased Call/JSG/JSG3059ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/03/2023	03/05/2024	03/07/2024	Expire		244,230	213.14	8,499			(1,494)					(1,494)				0001
Purchased Call/JSG/JSG3059SU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/03/2023	03/04/2024	03/06/2024	Expire		468,514	213.14	16,304			(2,830)					(2,830)				0001
Purchased Call/JSG/JSG3059SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2023	03/06/2024	03/08/2024	Expire		156,394	213.05	5,443			(972)					(972)				0001
Purchased Call/JSG/JSG305XSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/10/2023	03/08/2024	03/12/2024	Exercise		128,429	197.22	4,482	3,532	2,697				3,532		(834)				0001
Purchased Call/JSG/JSG305XSL	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2024	03/15/2024	Exercise		146,829	196.43	5,183	4,648	3,623				4,648		(1,025)				0001
Purchased Call/JSG/JSG305XSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/16/2023	03/15/2024	03/19/2024	Exercise		124,145	197.98	4,357	2,931	2,038				2,931		(893)				0001
Purchased Call/JSG/JSG305YSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/24/2023	03/26/2024	03/28/2024	Exercise		432,119	196.92	15,254	21,800	18,238				21,800		(3,562)				0001
Purchased Call/JSG/JSG305ZSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/08/2024	Exercise		232,385	204.62	8,296	5,885	3,743				5,885		(2,142)				0001
Purchased Call/JSG/JSG305ZSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2024	04/12/2024	Exercise		112,863	205.99	4,018	1,311	207				1,311		(1,104)				0001
Purchased Call/JSG/JSG4050SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/18/2023	04/18/2024	04/22/2024	Expire		77,648	208.16	2,757			(818)					(818)				0001
Purchased Call/JSG/JSG4050SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2024	04/26/2024	Exercise		51,091	207.46	1,819	1,066	496				1,066		(570)				0001
Purchased Call/JSG/JSG4051S2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2024	04/29/2024	Exercise		216,115	202.36	7,694	9,701	7,271				9,701		(2,431)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG40519F	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2024	Exercise		202,098	204.53	7,195		3,265	894			3,265		(2,372)				0001
Purchased Call/JSG/JSG40529O	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/12/2023	05/10/2024	05/14/2024	Exercise		78,588	200.75	2,782		4,319	3,315			4,319		(1,005)				0001
Purchased Call/JSG/JSG40539V	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/26/2023	05/29/2024	05/31/2024	Exercise		55,559	192.17	1,961		1,109	307			1,109		(803)				0001
Purchased Call/JSG/JSG40549R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/07/2023	06/07/2024	06/11/2024	Exercise		191,549	199.72	6,762		735	(2,201)			735		(2,935)				0001
Purchased Call/JSG/JSG40559N	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/20/2023	06/20/2024	06/24/2024	Exercise		93,329	202.53	3,304		100	(1,452)			100		(1,552)				0001
Purchased Call/JSG/JSG40589F	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2024	08/01/2024	Expire		180,253	216.5	6,435			(3,730)					(3,730)				0001
Purchased Call/JSG/JSG40599R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/16/2023	08/16/2024	08/20/2024	Exercise		184,935	201.28	6,658		5,079	909			5,079		(4,170)				0001
Purchased Call/JSG/JSG405A9S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	08/27/2024	Exercise		108,421	200.07	3,892		6,668	4,128			6,668		(2,541)				0001
Purchased Call/JSG/JSG405B9O	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/29/2023	08/29/2024	09/03/2024	Exercise		370,355	203.75	13,333		17,380	8,552			17,380		(8,827)				0001
Purchased Call/JSG/JSG405B9S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/30/2023	08/30/2024	09/04/2024	Exercise		222,705	204.3	8,040		9,824	4,479			9,824		(5,345)				0001
Purchased Call/JSG/JSG405B9M	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/06/2023	09/06/2024	09/10/2024	Exercise		105,034	192.85	3,781		7,773	5,187			7,773		(2,587)				0001
Purchased Call/JSG/JSG405C9S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/11/2023	09/11/2024	09/13/2024	Exercise		173,911	194.47	6,261		13,234	8,865			13,234		(4,369)				0001
Purchased Call/JSG/JSG405D98	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/22/2023	09/20/2024	09/24/2024	Exercise		96,883	186.74	3,449		14,661	12,142			14,661		(2,520)				0001
Purchased Call/JSG/JSG405DSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/29/2023	09/27/2024	10/01/2024	Exercise		97,265	180.32	3,463		19,432	16,835			19,432		(2,597)				0001
Purchased Call/JSG/JSG405FST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/20/2023	10/22/2024	10/24/2024	Exercise		165,161	175.71	5,896		40,291	35,512			40,291		(4,779)				0001
Purchased Call/JSG/JSG405G9S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/31/2023	10/31/2024	11/04/2024	Exercise		121,035	176.25	4,321		23,122	19,514			23,122		(3,609)				0001
Purchased Call/JSG/JSG405H55	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/03/2023	11/05/2024	11/07/2024	Exercise		115,967	185.08	4,128		17,445	13,941			17,445		(3,505)				0001
Purchased Call/JSG/JSG405J9I	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/04/2023	12/04/2024	12/06/2024	Exercise		137,214	195.25	4,899		19,012	14,463			19,012		(4,549)				0001
Purchased Call/JSG/JSG405JSP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/06/2023	12/06/2024	12/10/2024	Exercise		217,686	195.25	7,771		26,376	19,117			26,376		(7,259)				0001
Purchased Call/JSG/JSG405JSX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/08/2023	12/06/2024	12/10/2024	Exercise		152,263	195.25	5,405		18,449	13,344			18,449		(5,105)				0001
Purchased Call/JSG/JSG405KSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/13/2023	12/13/2024	12/17/2024	Exercise		155,063	195.25	5,536		11,750	6,473			11,750		(5,277)				0001
Purchased Call/JSG/JSG405MJJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/09/2024	01/09/2025	01/11/2024	Exercise		634,926	194.95	20,058	1,304	4,586	3,281			4,586						0001
Purchased Call/JSG/JSG405NSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/24/2024	01/24/2025	01/26/2024	Exercise		270,177	187.17	7,470	1,088	5,993	4,905			5,993						0001
Purchased Call/JSG/JSG40502	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/26/2024	01/28/2025	01/30/2024	Exercise		507,812	193.3	15,877	1,126	1,961	835			1,961						0001
Purchased Call/JSG/JSG4050R	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/02/2024	02/03/2025	02/06/2024	Exercise		258,148	195.73	6,016	1,600	3,650	2,050			3,650						0001
Purchased Call/JSG/JSG4050S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/02/2024	01/31/2025	02/06/2024	Exercise		135,395	195.73	2,919	951	1,817	867			1,817						0001
Purchased Call/JSG/JSG405PSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/15/2024	02/14/2025	02/20/2024	Exercise		287,597	199.39	8,021	1,109	929	(179)			929						0001
Purchased Call/JSG/JSG405T9S	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	03/27/2024	Exercise		335,222	207.74	10,024	1,022	992	(30)			992						0001
Purchased Call/JSG/JSG405IS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/06/2024	05/06/2025	05/08/2024	Exercise		584,232	210.71	18,671	1,181	836	(345)			836						0001
Purchased Call/JSG/JSG405ISA	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/09/2024	05/09/2025	05/13/2024	Exercise		227,115	211.78	4,549	1,813	1,037	(776)			1,037						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG405YSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/13/2024	06/13/2025	06/17/2024	Exercise		255,867	198.57	7,240	1,063	1,342	280			1,342						0001
Purchased Call/JSG/JSG405ZSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/27/2024	06/27/2025	07/01/2024	Exercise		406,091	201.58	9,339	2,762	3,897	1,135			3,897						0001
Purchased Call/JSG/JSG405ZSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/02/2024	07/02/2025	07/05/2024	Exercise		141,285	199.59	1,437	1,867	3,103	1,236			3,103						0001
Purchased Call/JSG/JSG5051SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/01/2024	08/01/2025	08/05/2024	Exercise		148,268	212.8	3,612	915	1,019	104			1,019						0001
Purchased Call/JSG/JSG5052S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/05/2024	08/05/2025	08/07/2024	Exercise		343,369	198.97	8,440	2,081	4,408	2,328			4,408						0001
Purchased Call/JSG/JSG5052S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/07/2024	08/07/2025	08/09/2024	Exercise		213,110	201.09	7,014	393	723	330			723						0001
Purchased Call/JSG/JSG5052ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/16/2024	08/15/2025	08/20/2024	Exercise		183,072	206.81	5,445	627	1,167	540			1,167						0001
Purchased Call/JSG/JSG5052SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/19/2024	08/19/2025	08/21/2024	Exercise		274,398	207.75	8,317	877	1,731	855			1,731						0001
Purchased Call/JSG/JSG5053S3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	08/21/2024	08/21/2025	08/23/2024	Exercise		328,138	208.65	6,575	2,734	3,367	633			3,367						0001
Purchased Call/JSG/JSG5055SE	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	09/25/2024	09/25/2025	09/27/2024	Exercise		204,520	211.78	5,912	827	1,369	541			1,369						0001
Purchased Call/JSG/JSG5057SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/28/2024	10/28/2025	10/30/2024	Exercise		504,056	214.3	16,534	1,058	423	(635)			423						0001
Purchased Call/JSG/JSG3052SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/31/2021	01/02/2024	01/04/2024	Expire		772,951	264.73	31,536			(43)					(43)				0001
Purchased Call/JSG/JSG3053S6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/12/2022	01/12/2024	01/17/2024	Expire		638,326	264.73	25,980			(393)					(393)				0001
Purchased Call/JSG/JSG3053S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/13/2022	01/12/2024	01/17/2024	Expire		1,186,429	264.73	48,169			(732)					(732)				0001
Purchased Call/JSG/JSG3053ST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/21/2022	01/23/2024	01/25/2024	Expire		542,378	244.56	21,966			(664)					(664)				0001
Purchased Call/JSG/JSG3054SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/28/2022	01/30/2024	02/01/2024	Expire		930,934	245.96	37,610			(1,498)					(1,498)				0001
Purchased Call/JSG/JSG3055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/07/2022	02/07/2024	02/09/2024	Expire		394,781	245.78	15,910			(809)					(809)				0001
Purchased Call/JSG/JSG3055SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/09/2022	02/09/2024	02/13/2024	Expire		718,852	255.46	28,898			(1,548)					(1,548)				0001
Purchased Call/JSG/JSG3056SH	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/25/2022	02/26/2024	02/28/2024	Expire		341,583	241.24	13,663			(1,052)					(1,052)				0001
Purchased Call/JSG/JSG3057SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/02/2022	03/01/2024	03/05/2024	Expire		431,326	243.1	17,210			(1,418)					(1,418)				0001
Purchased Call/JSG/JSG3057SP	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/04/2022	03/05/2024	03/07/2024	Expire		341,855	244.7	13,674			(1,202)					(1,202)				0001
Purchased Call/JSG/JSG3058SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/18/2022	03/18/2024	03/20/2024	Expire		223,099	248.2	8,812			(933)					(933)				0001
Purchased Call/JSG/JSG3059SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	03/26/2024	Expire		124,067	248.55	4,888			(543)					(543)				0001
Purchased Call/JSG/JSG3059SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/23/2022	03/22/2024	03/26/2024	Expire		249,201	244.98	9,794			(1,090)					(1,090)				0001
Purchased Call/JSG/JSG3056SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/14/2022	04/16/2024	04/18/2024	Expire		153,070	247.73	6,000			(872)					(872)				0001
Purchased Call/JSG/JSG3050SF	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/20/2022	05/21/2024	05/23/2024	Expire		136,201	238.97	5,216			(1,010)					(1,010)				0001
Purchased Call/JSG/JSG3050SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/27/2022	05/24/2024	05/29/2024	Expire		58,357	247.04	2,235			(445)					(445)				0001
Purchased Call/JSG/JSG3305ES	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/08/2022	06/07/2024	06/11/2024	Expire		79,362	243.51	3,071			(667)					(667)				0001
Purchased Call/JSG/JSG3305FSC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/17/2022	06/17/2024	06/20/2024	Expire		70,515	225.01	2,708			(627)					(627)				0001
Purchased Call/JSG/JSG3053SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	07/05/2022	07/05/2024	07/09/2024	Expire		66,299	229.73	2,519			(643)					(643)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/JSG/JSG305HSU	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/29/2022	07/30/2024	08/01/2024	Expire		73,997	233.92	2,805			(813)					(813)				0001
Purchased Call/JSG/JSG305JS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/19/2022	08/20/2024	08/22/2024	Expire		60,530	230.77	2,276			(725)					(725)				0001
Purchased Call/JSG/JSG305JSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/02/2022	09/03/2024	09/05/2024	Expire		67,260	214.23	2,522			(853)					(853)				0001
Purchased Call/JSG/JSG305PSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/02/2022	12/04/2024	12/06/2024	Exercise		50,907	221.2	1,873		256	(613)			256		(869)				0001
Purchased Call/JSG/JSG305RSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/28/2022	12/27/2024	12/31/2024	Expire		130,678	207.62	4,796			(2,378)					(2,378)				0001
Purchased Call/JSG/JSG305SSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/06/2023	01/07/2025	04/22/2024	Exercise		52,500	215.71	16,098		806	(190)			806						0001
Purchased Call/JSG/JSG305SST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	01/10/2023	01/10/2025	06/13/2024	Exercise		72,563	215.06	15,313		885	(500)			885						0001
Purchased Call/JSG/JSG305VSJ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/13/2023	03/13/2025	03/05/2024	Exercise		105,263	196.43	10,890		4,164	1,854			4,164						0001
Purchased Call/JSG/JSG4050SI	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/18/2023	04/17/2025	01/16/2024	Exercise		97,075	208.16	10,159		1,548	(774)			1,548						0001
Purchased Call/JSG/JSG4050SII	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	04/24/2023	04/24/2025	07/05/2024	Exercise		34,931	207.46	15,840		692	(159)			692						0001
Purchased Call/JSG/JSG4055SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/16/2023	06/18/2025	07/05/2024	Exercise		79,425	204.78	14,125		1,916	(228)			1,916						0001
Purchased Call/JSG/JSG4056SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/03/2023	07/03/2025	08/08/2024	Exercise		49,543	207.25	23,094		1,504	114			1,504						0001
Purchased Call/JSG/JSG4058SD	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	07/28/2023	07/30/2025	05/31/2024	Exercise		41,525	216.5	25,440		520	(701)			520						0001
Purchased Call/JSG/JSG4058SR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/01/2023	08/01/2025	12/11/2024	Exercise		25,586	214.81	10,819		1,164	409			1,164						0001
Purchased Call/JSG/JSG4058SZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/04/2023	08/06/2025	12/09/2024	Exercise		28,684	208.91	14,376		1,878	1,023			1,878						0001
Purchased Call/JSG/JSG405ASF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2025	06/13/2024	Exercise		99,571	198.36	36,505		6,033	2,948			6,033						0001
Purchased Call/JSG/JSG405ASH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/23/2023	08/22/2025	09/17/2024	Exercise		41,608	200.59	11,943		2,475	1,184			2,475						0001
Purchased Call/JSG/JSG405ASR	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	12/05/2024	Exercise		30,503	200.07	15,144		3,228	2,275			3,228						0001
Purchased Call/JSG/JSG4055SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	09/15/2023	09/17/2025	11/01/2024	Exercise		216,281	194.81	18,961		10,057	3,159			10,057						0001
Purchased Call/JSG/JSG405ESH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/06/2023	10/06/2025	12/20/2024	Exercise		27,323	177.89	12,385		2,915	2,014			2,915						0001
Purchased Call/JSG/JSG4055SB	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	11/01/2024	Exercise		152,877	174.74	23,917		25,100	19,942			25,100						0001
Purchased Call/JSG/JSG4055SQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/30/2023	10/30/2025	08/08/2024	Exercise		43,223	173.94	16,934		5,462	3,988			5,462						0001
Purchased Call/JSG/JSG405JSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	12/05/2023	12/05/2025	12/05/2024	Exercise		29,798	195.25	23,909		3,536	2,460			3,536						0001
Purchased Call/JSG/JSG4055SK	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/15/2024	03/16/2026	03/19/2024	Exercise		354,181	202.65	8,820	2,231	2,900	669			2,900						0001
Purchased Call/JSG/JSG405HSH	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	05/10/2024	05/11/2026	05/14/2024	Exercise		190,836	211.78	2,940	2,118	1,176	(942)			1,176						0001
Purchased Call/JSG/JSG405ZST	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	06/28/2024	06/26/2026	07/02/2024	Exercise		125,236	201.81	1,244	1,783	3,278	1,495			3,278						0001
Purchased Call/SBG/SBG017MS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/12/2022	01/11/2024	01/16/2024	Exercise		373,834	254.47	15,043		33,857	33,650			33,857		(207)				0001
Purchased Call/SBG/SBG017MSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/04/2022	02/05/2024	02/07/2024	Exercise		236,683	255.73	9,112		22,209	21,770			22,209		(439)				0001
Purchased Call/SBG/SBG0170SK	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/13/2022	04/12/2024	01/18/2024	Exercise		1,707,205	262.13	71,614		246,658	236,591			246,658		(10,067)				0001
Purchased Call/SBG/SBG0170SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2022	04/17/2024	04/19/2024	Exercise		1,667,302	264.72	63,237		193,412	184,135			193,412		(9,277)				0001

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Purchased Call/SBG/SBG017PS8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/06/2022	05/08/2024	05/10/2024	Exercise		1,229,012	264.82	45,965		142,382	134,312			142,382		(8,071)				0001
Purchased Call/SBG/SBG017PSX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/01/2022	05/30/2024	06/03/2024	Exercise		216,787	267.41	8,139		23,463	21,784			23,463		(1,679)				0001
Purchased Call/SBG/SBG017US2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/02/2022	12/03/2024	12/05/2024	Exercise		630,179	262.33	22,812		66,398	55,838			66,398		(10,560)				0001
Purchased Call/SBG/SBG017W9P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/07/2025	12/20/2024	Exercise		45,318	267.73	73,837		3,729	2,823			3,729						0001
Purchased Call/SBG/SBG017XS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/24/2023	02/26/2025	08/12/2024	Exercise		51,758	268.05	31,096		3,001	1,925			3,001						0001
Purchased Call/SBG/SBG017XSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2023	03/20/2025	03/29/2024	Exercise		59,591	258.99	124,734		8,987	7,584			8,987						0001
Purchased Call/SBG/SBG017YS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2023	03/27/2025	01/25/2024	Exercise		110,425	260.65	45,800		8,122	5,565			8,122						0001
Purchased Call/SBG/SBG017Z5L	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/23/2023	05/23/2025	09/10/2024	Exercise		49,085	264.54	45,916		3,696	2,455			3,696						0001
Purchased Call/SBG/SBG0170S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2023	06/06/2025	09/20/2024	Exercise		49,383	265.43	55,335		3,935	2,648			3,935						0001
Purchased Call/SBG/SBG0170SZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/13/2023	07/11/2025	01/19/2024	Exercise		112,279	270.73	99,858		6,170	3,056			6,170						0001
Purchased Call/SBG/SBG0171S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/14/2023	07/14/2025	02/22/2024	Exercise		50,344	270.04	111,981		2,860	1,460			2,860						0001
Purchased Call/SBG/SBG0171SH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2023	07/31/2025	11/12/2024	Exercise		47,257	274.78	92,608		2,645	1,302			2,645						0001
Purchased Call/SBG/SBG0172SU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/18/2023	09/18/2025	04/03/2024	Exercise		85,063	277.67	67,631		7,009	4,394			7,009						0001
Purchased Call/SBG/SBG0172SV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/19/2023	09/19/2025	02/21/2024	Exercise		50,633	278.65	97,608		2,050	491			2,050						0001
Purchased Call/SBG/SBG0173S2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/26/2023	09/26/2025	05/08/2024	Exercise		49,567	273.96	91,884		3,780	2,236			3,780						0001
Purchased Call/SBG/SBG0174S0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	05/08/2024	Exercise		664,959	266.26	121,203		51,079	33,929			51,079						0001
Purchased Call/SBG/SBG0174SI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/17/2023	11/17/2025	09/20/2024	Exercise		51,443	272.4	134,505		3,090	1,342			3,090						0001
Purchased Call/SBG/SBG0175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/06/2023	12/05/2025	05/08/2024	Exercise		123,699	272.38	86,003		9,662	5,332			9,662						0001
Purchased Call/SBG/SBG0175S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/12/2023	12/12/2025	01/12/2024	Exercise		351,330	272.9	100,878		18,615	6,211			18,615						0001
Purchased Call/SBG/SBG0176SQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2024	02/06/2026	02/12/2024	Exercise		5,092,060	282.49	177,742	3,699	3,524	(175)			3,524						0001
Purchased Call/SBG/SBG0178SF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/09/2024	04/09/2026	04/11/2024	Exercise		2,167,022	302.38	65,676	4,367	3,253	(1,113)			3,253						0001
Purchased Call/SBG/SBG0179SM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/22/2024	05/22/2026	05/24/2024	Exercise		3,622,162	296.06	120,627	3,595	2,025	(1,569)			2,025						0001
Purchased Call/SBG/SBG017ASA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/14/2024	06/16/2026	06/18/2024	Exercise		2,804,334	293.65	99,500	1,023	624	(399)			624						0001
Purchased Call/SBG/SBG017BSC	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/23/2024	07/23/2026	07/25/2024	Exercise		3,425,981	297.69	107,683	5,202	2,604	(2,598)			2,604						0001
Purchased Call/SBG/SBG017BSP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	08/07/2024	Exercise		2,935,116	286.91	114,550	1,779	2,457	678			2,457						0001
Purchased Call/SBG/SBG017BSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	08/12/2024	Exercise		6,122,080	283.02	219,818	2,694	3,141	447			3,141						0001
Purchased Call/SBG/SBG017CSF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/30/2024	08/28/2026	09/04/2024	Exercise		5,492,777	287.08	197,495	443	465	21			465						0001
Purchased Call/SBG/SBG017CSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/17/2024	09/17/2026	09/19/2024	Exercise		1,258,494	286.2	44,933	1,345	1,321	(24)			1,321						0001
Purchased Call/SBG/SBG017DSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/01/2024	10/01/2026	10/03/2024	Exercise		4,327,021	287.54	156,744	670	704	34			704						0001
Purchased Call/SBG/SBG017DSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/15/2024	10/15/2026	10/17/2024	Exercise		2,147,891	287.74	68,665	4,553	5,329	776			5,329						0001

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SBG/SBG117ES1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/28/2024	10/28/2026	10/30/2024	Exercise		8,089,933	286	293,841	1,304	1,566	262			1,566						0001
Purchased Call/SBG/SBG117ESP	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	11/25/2024	Exercise		7,363,006	287.5	270,053	3,363	3,750	387			3,750						0001
Purchased Call/SBG/SBG117ESX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/29/2024	11/27/2026	12/03/2024	Exercise		1,768,385	288.74	59,610	2,431	2,703	273			2,703						0001
Purchased Call/CSII/CSII000LS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/07/2022	01/08/2024	01/10/2024	Exercise		399,746	274.55	16,110		16,855	16,700			16,855		(155)				0001
Purchased Call/CSII/CSII000NS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/04/2022	03/06/2024	03/08/2024	Expire		500,000	285.54	19,600			(1,748)					(1,748)				0001
Purchased Call/CSII/CSII000PS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/20/2022	05/21/2024	05/23/2024	Expire		683,919	290.93	25,852			(5,007)					(5,007)				0001
Purchased Call/CSII/CSII000PSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/10/2022	06/11/2024	06/13/2024	Expire		241,318	296.3	9,074			(2,019)					(2,019)				0001
Purchased Call/CSII/CSII000QSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/15/2022	07/16/2024	07/18/2024	Expire		545,893	286.23	20,307			(5,495)					(5,495)				0001
Purchased Call/CSII/CSII000QSU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/22/2022	07/23/2024	07/25/2024	Expire		1,722,582	286.52	64,252			(18,005)					(18,005)				0001
Purchased Call/CSII/CSII000SS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/09/2022	09/10/2024	09/12/2024	Expire		384,984	289.82	14,167			(4,924)					(4,924)				0001
Purchased Call/CSII/CSII000TS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/14/2022	10/16/2024	10/18/2024	Expire		1,024,408	295.32	37,019			(14,688)					(14,688)				0001
Purchased Call/CSII/CSII000IS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/03/2023	02/04/2025	11/26/2024	Exercise		128,522	295.66	19,822		1,261	(1,310)			1,261						0001
Purchased Call/CSII/CSII000IS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/07/2023	02/06/2025	03/19/2024	Exercise		162,939	295.71	90,472		1,477	(1,995)			1,477						0001
Purchased Call/CSII/CSII000ISF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/15/2023	02/14/2025	04/17/2024	Exercise		162,660	296.34	165,747		1,630	(1,622)			1,630						0001
Purchased Call/CSII/CSII000IS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/17/2023	02/19/2025	03/06/2024	Exercise		91,574	293.54	47,041		786	(1,098)			786						0001
Purchased Call/CSII/CSII000IR1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/28/2023	02/27/2025	03/25/2024	Exercise		47,244	292.89	96,269		639	(340)			639						0001
Purchased Call/CSII/CSII000XS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/15/2023	03/14/2025	08/20/2024	Exercise		53,447	286.12	85,902		912	(146)			912						0001
Purchased Call/CSII/CSII000XSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/29/2023	03/28/2025	01/16/2024	Exercise		50,088	286.09	123,135		1,150	18			1,150						0001
Purchased Call/CSII/CSII000XSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/11/2023	04/10/2025	09/16/2024	Exercise		35,840	287.36	89,304		498	(368)			498						0001
Purchased Call/CSII/CSII000YS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2023	04/17/2025	08/22/2024	Exercise		50,481	287.78	107,460		756	(447)			756						0001
Purchased Call/CSII/CSII1000S0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/26/2023	06/26/2025	01/31/2024	Exercise		51,523	285.38	126,761		1,013	(370)			1,013						0001
Purchased Call/CSII/CSII1001S4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/04/2023	08/06/2025	07/29/2024	Exercise		43,731	292.81	57,079		597	(721)			597						0001
Purchased Call/CSII/CSII1001SH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/18/2023	08/20/2025	08/12/2024	Exercise		32,886	290.64	71,659		579	(433)			579						0001
Purchased Call/CSII/CSII1001SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/06/2023	09/05/2025	03/08/2024	Exercise		142,378	293.24	83,270		2,102	(2,274)			2,102						0001
Purchased Call/CSII/CSII1002SII	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/09/2023	10/09/2025	08/26/2024	Exercise		199,898	289.79	139,469		1,175	(696)			1,175						0001
Purchased Call/CSII/CSII1002SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/12/2023	10/10/2025	07/15/2024	Exercise		64,300	288.57	112,576		1,473	(631)			1,473						0001
Purchased Call/CSII/CSII1003SG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/27/2023	10/27/2025	10/21/2024	Exercise		42,933	284.89	99,503		1,747	305			1,747						0001
Purchased Call/CSII/CSII1003SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/02/2023	10/31/2025	10/25/2024	Exercise		25,147	288.61	66,521		762	(83)			762						0001
Purchased Call/CSII/CSII1003SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/10/2023	11/11/2025	07/18/2024	Exercise		57,900	285.35	51,554		1,745	(224)			1,745						0001
Purchased Call/CSII/CSII1003SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/17/2023	11/17/2025	04/22/2024	Exercise		95,073	286.83	201,136		3,220	(55)			3,220						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CSII/CSII10059L	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/18/2024	01/16/2026	01/22/2024	Exercise		3,573,569	277.79	119,720	3,800	5,013	1,213			5,013						0001
Purchased Call/CSII/CSII10060D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/02/2024	02/03/2026	02/06/2024	Exercise		984,330	277.16	32,731	1,894	2,429	535			2,429						0001
Purchased Call/CSII/CSII10066B	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/13/2024	02/13/2026	02/15/2024	Exercise		2,840,465	275.03	106,456	2,083	2,997	914			2,997						0001
Purchased Call/CSII/CSII10068E	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/16/2024	02/17/2026	02/21/2024	Exercise		907,098	278.01	29,782	1,845	2,212	367			2,212						0001
Purchased Call/CSII/CSII10069J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/01/2024	03/03/2026	03/05/2024	Exercise		1,416,810	279.16	48,810	1,806	2,095	289			2,095						0001
Purchased Call/CSII/CSII10073A	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/19/2024	03/19/2026	03/21/2024	Exercise		1,376,870	283.63	48,699	1,873	2,392	519			2,392						0001
Purchased Call/CSII/CSII10085C	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2024	04/28/2026	04/30/2024	Exercise		3,017,516	286.66	112,120	1,574	1,773	198			1,773						0001
Purchased Call/CSII/CSII10086M	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/07/2024	05/07/2026	05/09/2024	Exercise		3,560,303	287.18	132,747	1,525	1,943	418			1,943						0001
Purchased Call/CSII/CSII10089Q	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/10/2024	05/12/2026	05/14/2024	Exercise		1,637,591	288.2	49,250	6,243	6,194	(49)			6,194						0001
Purchased Call/CSII/CSII10090D	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/21/2024	05/21/2026	05/23/2024	Exercise		2,452,540	287.39	76,016	4,246	3,010	(1,236)			3,010						0001
Purchased Call/CSII/CSII10095G	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/28/2024	05/28/2026	05/30/2024	Exercise		2,002,744	284.14	67,005	2,712	2,764	52			2,764						0001
Purchased Call/CSII/CSII10095J	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/10/2024	06/10/2026	06/12/2024	Exercise		3,237,403	283.46	107,456	6,891	8,764	1,873			8,764						0001
Purchased Call/CSII/CSII100AS7	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2024	07/06/2026	07/09/2024	Exercise		3,012,455	282.69	112,699	3,297	3,683	386			3,683						0001
Purchased Call/CSII/CSII100AS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/05/2024	07/07/2026	07/09/2024	Exercise		1,349,197	282.69	46,453	3,488	3,882	394			3,882						0001
Purchased Call/CSII/CSII100ASH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/16/2024	07/16/2026	07/18/2024	Exercise		1,234,624	284.03	41,140	4,129	4,255	126			4,255						0001
Purchased Call/CSII/CSII100ASK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/19/2024	07/17/2026	07/23/2024	Exercise		2,593,819	284.18	92,610	4,595	6,035	1,440			6,035						0001
Purchased Call/CSII/CSII100ASU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	07/29/2024	07/29/2026	07/31/2024	Exercise		5,701,594	284.31	182,285	25,317	28,621	3,304			28,621						0001
Purchased Call/CSII/CSII100ASZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/02/2024	07/31/2026	08/06/2024	Exercise		2,728,774	284.4	86,765	7,726	7,037	(689)			7,037						0001
Purchased Call/CSII/CSII100CSC	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/20/2024	09/22/2026	09/24/2024	Exercise		3,366,659	288.57	130,773	1,610	1,982	372			1,982						0001
Purchased Call/CSII/CSII100CSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/23/2024	09/23/2026	09/25/2024	Exercise		6,214,278	290.54	240,262	2,798	3,139	341			3,139						0001
Purchased Call/CSII/CSII100DS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/24/2024	10/23/2026	10/28/2024	Exercise		1,976,020	289.87	74,258	2,039	2,413	374			2,413						0001
Purchased Call/CSII/CSII100DS9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/25/2024	10/26/2026	10/29/2024	Exercise		3,735,354	288.8	130,503	9,082	8,202	(880)			8,202						0001
Purchased Call/CSII/CSII100DSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/04/2024	11/04/2026	11/06/2024	Exercise		4,047,551	287.65	160,022	2,891	3,781	890			3,781						0001
Purchased Call/CSII/CSII100DSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/07/2024	11/06/2026	11/12/2024	Exercise		2,998,088	289.04	115,646	3,201	3,182	(19)			3,182						0001
Purchased Call/SPX/SPX261JSY	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/09/2024	09/20/2024	04/11/2024	Expire		20,912,000	4615.98	99,332						(99,332)						0001
Purchased Call/SPX/SPX8213SM	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2023	01/22/2024	01/24/2024	Exercise		1,602,000	3972.61	105,572	205,857					(98,369)			100,285			0001
Purchased Call/SPX/SPXA05QSY	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/24/2023	04/22/2024	04/24/2024	Exercise		1,690,610	4134	130,749	269,121					(95,184)			138,372			0001
Purchased Call/SPX/SPXB05ASZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/22/2023	11/22/2024	11/26/2024	Exercise		2,470,000	4556.62	171,912	360,620					(39,886)			188,708			0001
Purchased Call/SPX/SPXB055SC	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/05/2024	09/20/2024	09/09/2024	Expire		22,000,000	5145		20,680					(20,680)						0001
Purchased Call/SPX/SPXG00KSA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/08/2023	11/08/2024	11/13/2024	Exercise		2,481,000	4382.78	166,227	331,214					(64,254)			164,987			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX905ZS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	03/22/2022	03/22/2024	03/26/2024	Exercise		1,958,000	4511.61	255,911		313,589				107,442			57,679			0001
Purchased Call/SPX/SPXB055SM	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/08/2024	Exercise		6,375,000	4443.42	445,613		1,957,700				(402,591)			1,512,088			0001
Purchased Call/SPX/SPXB17USL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2022	03/08/2024	03/12/2024	Exercise		1,113,000	4170.7	150,589		254,317				(21,406)			103,728			0001
Purchased Call/AIP/AIP200BSV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/19/2025	09/23/2024	Exercise		6,558,232	2398.37	165,254	1,547	1,468	(79)			1,468						0001
Purchased Call/AIP/AIP200DSX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/29/2024	10/29/2025	10/31/2024	Exercise		3,882,014	2411.58	97,567	768	876	108			876						0001
Purchased Call/AIP/AIP200GSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/13/2024	12/15/2025	12/17/2024	Exercise		8,636,579	2435.42	220,730	2,342	1,581	(761)			1,581						0001
Purchased Call/AIP/AIP000IISV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/11/2022	01/09/2024	01/11/2024	Expire		487,455	2497.72	17,830			(196)					(196)				0001
Purchased Call/AIP/AIP000ZS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/02/2022	02/29/2024	03/04/2024	Expire		349,163	2438.12	12,065			(979)					(979)				0001
Purchased Call/AIP/AIP100ISX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2023	03/21/2025	03/05/2024	Exercise		83,614	2313.61	159,987		3,975	2,283			3,975						0001
Purchased Call/AIP/AIP100JSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/31/2023	04/01/2025	01/05/2024	Exercise		50,182	2341.68	19,726		1,620	577			1,620						0001
Purchased Call/AIP/AIP100JST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/07/2025	12/31/2024	Exercise		39,893	2332.92	55,854		1,406	527			1,406						0001
Purchased Call/AIP/AIP100QS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/23/2023	06/24/2025	11/12/2024	Exercise		34,974	2339.42	31,298		1,700	812			1,700						0001
Purchased Call/AIP/AIP100VSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/03/2023	11/05/2025	07/05/2024	Exercise		38,556	2280.08	38,408		2,468	1,288			2,468						0001
Purchased Call/AIP/AIP100VSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/07/2025	10/07/2024	Exercise		182,180	2276.96	82,443		10,907	5,332			10,907						0001
Purchased Call/AIP/AIP100VSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/10/2023	11/11/2025	09/06/2024	Exercise		44,326	2274.31	37,628		2,434	1,067			2,434						0001
Purchased Call/AIP/AIP100XSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/15/2023	12/16/2025	09/10/2024	Exercise		34,355	2375.84	49,340		872	(255)			872						0001
Purchased Call/AIP/AIP100ZS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	01/12/2026	01/17/2024	Exercise		3,413,874	2366.29	110,345	1,305	1,229	(76)			1,229						0001
Purchased Call/AIP/AIP100ZSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/26/2024	01/26/2026	01/30/2024	Exercise		5,157,403	2361.72	176,889	1,402	1,680	278			1,680						0001
Purchased Call/AIP/AIP2002SD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/14/2024	03/13/2026	03/18/2024	Exercise		5,276,888	2405.56	164,856	5,291	5,372	81			5,372						0001
Purchased Call/AIP/AIP2002SU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/22/2024	03/20/2026	03/26/2024	Exercise		3,248,889	2419.7	101,539	2,440	1,843	(597)			1,843						0001
Purchased Call/AIP/AIP2003SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/10/2024	04/10/2026	04/12/2024	Exercise		2,175,477	2404.55	71,659	1,186	812	(374)			812						0001
Purchased Call/AIP/AIP2006SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/05/2024	06/05/2026	06/07/2024	Exercise		3,897,181	2388.35	132,016	832	842	9			842						0001
Purchased Call/AIP/AIP2006SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/07/2024	06/09/2026	06/11/2024	Exercise		1,646,927	2382.84	52,230	2,130	2,019	(111)			2,019						0001
Purchased Call/AIP/AIP2008SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/17/2024	07/17/2026	07/19/2024	Exercise		3,927,572	2420.47	124,612	2,827	2,191	(636)			2,191						0001
Purchased Call/AIP/AIP2009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2024	07/31/2026	08/05/2024	Exercise		3,916,778	2382.52	132,836	942	1,115	173			1,115						0001
Purchased Call/AIP/AIP2009SK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/02/2024	07/31/2026	08/06/2024	Exercise		4,211,615	2365.32	131,430	6,648	9,835	3,187			9,835						0001
Purchased Call/AIP/AIP200ASR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/27/2024	08/27/2026	08/29/2024	Exercise		2,832,508	2392.82	83,861	7,282	6,395	(888)			6,395						0001
Purchased Call/AIP/AIP200AST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/28/2024	08/28/2026	08/30/2024	Exercise		3,154,980	2386.58	109,737	1,326	1,834	508			1,834						0001
Purchased Call/AIP/AIP200BS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/04/2026	09/06/2024	Exercise		2,138,810	2377.24	71,883	1,234	1,271	36			1,271						0001
Purchased Call/AIP/AIP200BSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2026	09/20/2024	Exercise		2,484,919	2386.13	85,074	2,675	3,118	443			3,118						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/AIP/AIP200ES2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/31/2024	10/30/2026	11/04/2024	Exercise		4,619,699	2395.59	147,080	8,768	11,179	2,411			11,179						0001
Purchased Call/AIP/AIP200ESV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/15/2024	11/13/2026	11/19/2024	Exercise		4,564,674	2425.17	151,629	5,349	5,873	525			5,873						0001
Purchased Call/AIP/AIP200FS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/22/2024	11/20/2026	11/26/2024	Exercise		4,723,449	2440.29	165,933	1,085	1,044	(41)			1,044						0001
Purchased Call/AIP/AIP200FSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/06/2024	12/04/2026	12/10/2024	Exercise		5,128,046	2454.25	176,670	1,919	1,710	(209)			1,710						0001
Purchased Call/AIP/AIP200HS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/27/2024	12/29/2026	12/31/2024	Exercise		4,194,113	2407.76	146,657	1,117	1,025	(92)			1,025						0001
Purchased Call/NDX/NDX00515C	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... 02RNE8IBXP4R0TD8PU41	11/15/2024	11/20/2024	11/19/2024	Expire		185,400,000	21005.950000000001			46,350	(46,350)			(46,350)						0001
Purchased Call/NDX/NDX02115B	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	09/04/2024	09/18/2024	09/06/2024	Expire		68,400,000	19914.77			44,460	(44,460)			(44,460)						0001
Purchased Call/NFC/NFC1611VSR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/05/2024	01/06/2025	01/09/2024	Exercise		4,763,233	247.57	173,493	4,190	6,474	2,284			6,474						0001
Purchased Call/NFC/NFC26129K	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/14/2024	05/14/2025	05/16/2024	Exercise		9,907,909	257.44	375,477	3,862	4,219	357			4,219						0001
Purchased Call/NFC/NFC2610SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/05/2024	12/05/2025	12/09/2024	Exercise		13,265,662	274.06	479,733	2,971	3,571	600			3,571						0001
Purchased Call/NFC/NFC0611TSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/07/2022	01/08/2024	01/10/2024	Expire		134,179	268.69	6,628			(64)					(64)				0001
Purchased Call/NFC/NFC1614SD	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/05/2022	08/06/2024	08/08/2024	Exercise		1,329,033	241.28	61,889		91,056	72,473			91,056		(18,582)				0001
Purchased Call/NFC/NFC1619S1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/04/2022	11/05/2024	08/27/2024	Exercise		527,709	214.8	24,116		130,897	120,661			130,897		(10,236)				0001
Purchased Call/NFC/NFC161BS7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/16/2022	12/17/2024	09/23/2024	Exercise		2,622,338	221.23	118,896		672,554	615,165			672,554		(57,388)				0001
Purchased Call/NFC/NFC161ESC	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/17/2023	02/18/2025	09/11/2024	Exercise		68,302	231.07	37,510		7,437	5,675			7,437						0001
Purchased Call/NFC/NFC161ESO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/24/2023	02/26/2025	01/31/2024	Exercise		155,350	227.15	178,888		15,252	12,476			15,252						0001
Purchased Call/NFC/NFC161KS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/02/2023	06/02/2025	03/18/2024	Exercise		117,554	249.42	114,114		6,954	3,227			6,954						0001
Purchased Call/NFC/NFC161LSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/30/2023	06/30/2025	03/05/2024	Exercise		107,038	252.92	182,715		6,686	3,063			6,686						0001
Purchased Call/NFC/NFC161MSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/20/2023	07/18/2025	05/23/2024	Exercise		102,306	254.79	215,209		5,007	1,393			5,007						0001
Purchased Call/NFC/NFC161MSN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/21/2023	07/21/2025	11/18/2024	Exercise		56,717	254.05	214,825		4,014	2,001			4,014						0001
Purchased Call/NFC/NFC161RSS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/20/2023	10/22/2025	01/23/2024	Exercise		50,525	236.14	43,086		4,493	2,398			4,493						0001
Purchased Call/NFC/NFC161SSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/03/2023	11/05/2025	09/10/2024	Exercise		51,350	240.66	104,189		3,836	1,709			3,836						0001
Purchased Call/NFC/NFC161TSE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/20/2023	11/20/2025	11/27/2024	Exercise		55,829	248.05	301,789		4,308	1,955			4,308						0001
Purchased Call/NFC/NFC161USA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/07/2023	12/05/2025	08/22/2024	Exercise		108,678	247.97	276,703		9,081	4,258			9,081						0001
Purchased Call/NFC/NFC161USE	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/08/2023	12/08/2025	11/29/2024	Exercise		98,960	248.68	277,190		7,879	3,491			7,879						0001
Purchased Call/NFC/NFC161VSJ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/29/2023	12/31/2025	09/25/2024	Exercise		263,111	257.01	12,880		7,452	1,975			7,452						0001
Purchased Call/NFC/NFC2610SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/05/2024	04/07/2026	04/09/2024	Exercise		2,099,884	257.67	91,402	2,387	4,180	1,794			4,180						0001
Purchased Call/NFC/NFC2612SA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/08/2024	05/08/2026	05/10/2024	Exercise		4,486,574	253.67	200,558	2,320	3,795	1,476			3,795						0001
Purchased Call/NFC/NFC2612SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/17/2024	05/18/2026	05/21/2024	Exercise		2,478,836	260.36	104,196	2,280	2,648	367			2,648						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/NFC/NFC2613S7	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	05/24/2024	05/26/2026	05/29/2024	Exercise		3,965,162	262.25	169,656	2,799	2,653	(146)			2,653						0001
Purchased Call/NFC/NFC2614SN	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2026	06/27/2024	Exercise		3,056,162	269.29	133,596	2,595	1,799	(796)			1,799						0001
Purchased Call/NFC/NFC2615S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/05/2024	07/02/2026	07/09/2024	Exercise		8,542,766	277.51	365,582	4,506	3,536	(971)			3,536						0001
Purchased Call/NFC/NFC2615SS	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/18/2024	07/17/2026	07/22/2024	Exercise		7,272,672	268.49	319,927	6,335	5,802	(533)			5,802						0001
Purchased Call/NFC/NFC2616SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	08/06/2024	08/06/2026	08/08/2024	Exercise		3,019,116	257.81	129,222	5,185	6,714	1,529			6,714						0001
Purchased Call/NFC/NFC2618ST	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/16/2024	09/16/2026	09/18/2024	Exercise		7,102,995	263.96	323,238	4,626	5,614	988			5,614						0001
Purchased Call/NFC/NFC2619SH	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/27/2024	09/25/2026	10/01/2024	Exercise		6,062,791	269.91	263,315	8,757	7,879	(878)			7,879						0001
Purchased Call/NFC/NFC261AS0	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/09/2024	10/09/2026	10/11/2024	Exercise		7,031,014	272.1	311,161	6,156	6,061	(95)			6,061						0001
Purchased Call/NFC/NFC261BSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/01/2024	10/30/2026	11/05/2024	Exercise		7,410,942	266.73	339,525	3,459	3,233	(225)			3,233						0001
Purchased Call/NFC/NFC261BSP	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/11/2024	11/11/2026	11/13/2024	Exercise		7,551,561	275.83	313,942	13,206	10,715	(2,492)			10,715						0001
Purchased Call/NFC/NFC261CS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/18/2024	11/18/2026	11/20/2024	Exercise		7,814,588	263.33	350,358	12,718	16,737	4,019			16,737						0001
Purchased Call/NFC/NFC261DSA	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/12/2024	12/11/2026	12/16/2024	Exercise		13,796,033	276.56	609,409	4,857	5,276	419			5,276						0001
Purchased Call/AIM/AIM00003SN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/06/2024	09/10/2024	Exercise		235,362	2830.92	5,319		15,846	12,167			15,846		(3,679)				0001
Purchased Call/AIM/AIM00003SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	11/08/2021	11/08/2028	11/04/2024	Exercise		277,043	3286	52,794		5,486	(6,433)			5,486						0001
Purchased Call/AIM/AIM00015F	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	03/08/2022	03/08/2029	06/04/2024	Exercise		67,849	3129.58	22,785		1,928	(1,019)			1,928						0001
Purchased Call/AIM/AIM00015K	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC ... MP6I5ZYZBEU3UXPYFY54	04/22/2022	04/20/2029	07/09/2024	Exercise		1,123,050	3033.14	144,377		27,446	4,305			27,446						0001
Purchased Call/SBC/SBC017JSH	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2023	08/08/2024	08/12/2024	Exercise		288,375	239.42	7,267		5,200	808			5,200		(4,392)				0001
Purchased Call/SBC/SBC017KSL	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/08/2023	09/06/2024	09/10/2024	Exercise		961,237	236.94	24,127		39,901	23,213			39,901		(16,688)				0001
Purchased Call/SBC/SBC017SSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2024	06/06/2025	06/11/2024	Exercise		754,811	243	17,226	897	1,005	108			1,005						0001
Purchased Call/SBC/SBC0174S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2021	12/08/2028	07/22/2024	Exercise		51,384	240.38	100,662		3,087	498			3,087						0001
Purchased Call/SBC/SBC0175S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/12/2022	01/09/2024	01/11/2024	Expire		109,996	240.67	4,077			(45)					(45)				0001
Purchased Call/SBC/SBC0175S6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/19/2022	01/17/2024	01/19/2024	Expire		1,806,229	239.54	56,931			(1,255)					(1,255)				0001
Purchased Call/SBC/SBC0177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/18/2022	04/12/2024	04/16/2024	Exercise		2,277,446	234.85	80,780		60,184	48,788			60,184		(11,396)				0001
Purchased Call/SBC/SBC0179SW	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/21/2022	07/17/2024	07/19/2024	Exercise		116,386	229.56	4,553		9,219	7,972			9,219		(1,247)				0001
Purchased Call/SBC/SBC017CST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2022	11/06/2024	11/08/2024	Exercise		88,424	227.52	3,109		6,719	5,393			6,719		(1,326)				0001
Purchased Call/SBC/SBC017ESD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/17/2023	01/13/2025	03/20/2024	Exercise		56,685	231.36	66,056		3,185	2,168			3,185						0001
Purchased Call/SBC/SBC017ESF	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/18/2023	01/17/2025	04/17/2024	Exercise		92,910	231.32	79,426		4,065	2,467			4,065						0001
Purchased Call/SBC/SBC017FS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/10/2023	02/07/2025	11/20/2024	Exercise		62,837	233.45	85,194		3,182	1,995			3,182						0001
Purchased Call/SBC/SBC017FS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2023	02/13/2025	03/11/2024	Exercise		55,108	233.99	119,078		2,635	1,574			2,635						0001
Purchased Call/SBC/SBC017FS3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/15/2023	02/14/2025	02/20/2024	Exercise		210,864	234.02	92,704		8,130	3,994			8,130						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC017FS7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/21/2023	02/20/2025	03/28/2024	Exercise		51,547	233.26	109,123		2,612	1,695			2,612						0001
Purchased Call/SBC/SBC017FSV	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/16/2023	03/14/2025	10/18/2024	Exercise		227,890	229.14	123,978		15,704	10,693			15,704						0001
Purchased Call/SBC/SBC017GSS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/25/2023	04/24/2025	06/21/2024	Exercise		152,226	231.47	119,678		8,424	5,222			8,424						0001
Purchased Call/SBC/SBC017GSU	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/27/2023	04/25/2025	05/31/2024	Exercise		50,792	230.29	47,411		2,583	1,289			2,583						0001
Purchased Call/SBC/SBC017GSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/03/2023	05/02/2025	10/25/2024	Exercise		51,536	231.48	128,504		2,868	1,704			2,868						0001
Purchased Call/SBC/SBC017HS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/15/2023	05/12/2025	08/20/2024	Exercise		54,549	231.79	35,895		3,264	1,941			3,264						0001
Purchased Call/SBC/SBC017HSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/07/2023	06/06/2025	03/19/2024	Exercise		198,430	235.28	38,757		6,199	2,834			6,199						0001
Purchased Call/SBC/SBC017ISG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/07/2023	07/07/2025	07/17/2024	Exercise		52,183	236.89	119,666		2,573	1,219			2,573						0001
Purchased Call/SBC/SBC017ISO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/17/2023	07/14/2025	03/26/2024	Exercise		58,040	238.72	130,682		2,285	753			2,285						0001
Purchased Call/SBC/SBC017JS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/28/2023	07/29/2025	02/01/2024	Exercise		103,068	240.84	66,101		3,277	492			3,277						0001
Purchased Call/SBC/SBC017KSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/01/2023	09/03/2025	09/30/2024	Exercise		51,587	238.05	28,562		2,412	931			2,412						0001
Purchased Call/SBC/SBC017KSM	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/12/2023	09/11/2025	06/14/2024	Exercise		50,123	237.65	72,899		1,938	520			1,938						0001
Purchased Call/SBC/SBC017LSD	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/08/2025	11/25/2024	Exercise		56,043	233.19	45,338		3,384	1,688			3,384						0001
Purchased Call/SBC/SBC017LSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/06/2023	10/06/2025	04/01/2024	Exercise		55,124	233.19	67,922		3,324	1,661			3,324						0001
Purchased Call/SBC/SBC017LSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2023	10/16/2025	12/02/2024	Exercise		50,016	234.22	121,480		3,265	1,690			3,265						0001
Purchased Call/SBC/SBC017MS4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/31/2023	10/30/2025	05/08/2024	Exercise		598,505	230.09	135,769		36,389	16,865			36,389						0001
Purchased Call/SBC/SBC017MS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/01/2023	10/31/2025	09/06/2024	Exercise		50,082	230.75	98,938		3,677	2,051			3,677						0001
Purchased Call/SBC/SBC017MSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/03/2023	11/03/2025	04/23/2024	Exercise		138,345	233.98	102,357		6,364	1,990			6,364						0001
Purchased Call/SBC/SBC017QSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/27/2024	03/27/2026	03/29/2024	Exercise		3,045,801	245.14	78,345	13,466	12,172	(1,295)			12,172						0001
Purchased Call/SBC/SBC017QSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/28/2024	03/30/2026	04/01/2024	Exercise		2,719,737	245.46	73,866	9,619	8,800	(819)			8,800						0001
Purchased Call/SBC/SBC017SSI	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/24/2024	05/27/2026	05/29/2024	Exercise		3,500,999	242.09	114,738	2,498	2,764	266			2,764						0001
Purchased Call/SBC/SBC017SSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/03/2024	06/03/2026	06/05/2024	Exercise		5,065,818	242.47	172,596	1,572	1,843	271			1,843						0001
Purchased Call/SBC/SBC017TSQ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/05/2024	07/06/2026	07/09/2024	Exercise		2,779,140	246.24	62,077	16,763	14,981	(1,782)			14,981						0001
Purchased Call/SBC/SBC017TSY	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/12/2024	07/13/2026	07/16/2024	Exercise		3,237,955	246.58	78,390	16,660	14,667	(1,993)			14,667						0001
Purchased Call/SBC/SBC017USJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	07/31/2024	07/31/2026	08/02/2024	Exercise		6,990,478	245.82	217,153	9,299	7,494	(1,806)			7,494						0001
Purchased Call/SBC/SBC017USO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/05/2024	08/05/2026	08/07/2024	Exercise		3,811,693	242.65	128,053	4,005	5,141	1,135			5,141						0001
Purchased Call/SBC/SBC017USS	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/08/2024	08/07/2026	08/12/2024	Exercise		5,524,164	243.73	189,344	1,867	1,889	22			1,889						0001
Purchased Call/SBC/SBC017VSA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	08/23/2024	08/24/2026	08/27/2024	Exercise		1,222,852	246.55	38,280	2,199	1,704	(494)			1,704						0001
Purchased Call/SBC/SBC017WSE	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/27/2024	09/29/2026	10/01/2024	Exercise		6,481,166	248.23	178,156	23,535	16,394	(7,142)			16,394						0001
Purchased Call/SBC/SBC017WSN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/07/2024	10/07/2026	10/09/2024	Exercise		8,034,882	241.7	261,152	12,266	13,606	1,340			13,606						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SBC/SBC017IISX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/17/2024	10/15/2026	10/21/2024	Exercise		1,182,923	244.45	33,999	4,042	3,667	(375)			3,667						0001
Purchased Call/SBC/SBC017XSO	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2024	11/10/2026	11/13/2024	Exercise		3,982,742	245.69	133,682	1,792	1,053	(739)			1,053						0001
Purchased Call/SBC/SBC017XSZ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/18/2024	11/18/2026	11/20/2024	Exercise		13,598,234	245.24	471,553	2,251	2,380	129			2,380						0001
Purchased Call/SBC/SBC017YS0	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/20/2024	11/19/2026	11/22/2024	Exercise		10,103,302	245.46	122,154	97,121	57,110	(40,011)			57,110						0001
Purchased Call/SBC/SBC017YS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/21/2024	11/20/2026	11/25/2024	Exercise		10,877,560	246.5	377,461	2,968	3,159	192			3,159						0001
Purchased Call/CGM/CGM0405SD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/01/2022	02/27/2024	02/29/2024	Expire		1,170,695	326.48	45,146			(3,545)					(3,545)				0001
Purchased Call/CGM/CGM0406S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/29/2022	03/26/2024	03/28/2024	Expire		65,394	335.04	1,534			(180)					(180)				0001
Purchased Call/CGM/CGM0406SZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/10/2022	05/07/2024	05/09/2024	Expire		102,156	331.26	2,310			(404)					(404)				0001
Purchased Call/CGM/CGM040ASD	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/04/2022	10/02/2024	10/04/2024	Exercise		174,596	321.62	4,761		497	(1,303)			497		(1,801)				0001
Purchased Call/CGM/CGM040BS7	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2022	11/06/2024	11/08/2024	Expire		128,618	322.68	3,089			(1,317)					(1,317)				0001
Purchased Call/CGM/CGM040CSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/13/2023	01/10/2025	05/16/2024	Exercise		52,485	324.16	79,210		674	18			674						0001
Purchased Call/CGM/CGM040CSY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	02/01/2023	01/31/2025	05/31/2024	Exercise		51,213	324.19	54,468		660	(4)			660						0001
Purchased Call/CGM/CGM040ESY	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	05/05/2023	05/02/2025	09/05/2024	Exercise		239,939	323.83	63,282		499	(331)			499						0001
Purchased Call/CGM/CGM040FS0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/09/2023	06/06/2025	08/09/2024	Exercise		1,030,932	325.07	88,855		1,124	(1,255)			1,124						0001
Purchased Call/CGM/CGM040FSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/12/2023	06/09/2025	05/24/2024	Exercise		129,250	325.43	163,162		1,891	(453)			1,891						0001
Purchased Call/CGM/CGM040FSS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/15/2023	06/13/2025	12/10/2024	Exercise		499,939	326.95	58,552		396	(347)			396						0001
Purchased Call/CGM/CGM040HS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/04/2023	08/04/2025	08/14/2024	Exercise		57,625	325.11	76,335		542	(554)			542						0001
Purchased Call/CGM/CGM040HS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/09/2023	08/08/2025	08/15/2024	Exercise		805,967	325.28	44,419		7,830	(7,382)			7,830						0001
Purchased Call/CGM/CGM040HS9	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/11/2023	08/13/2025	09/09/2024	Exercise		48,852	324.15	13,069		541	(400)			541						0001
Purchased Call/CGM/CGM0401S0	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/08/2023	09/08/2025	02/13/2024	Exercise		217,786	323.3	137,721		3,906	(468)			3,906						0001
Purchased Call/CGM/CGM0401SU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/06/2023	10/07/2025	06/17/2024	Exercise		52,298	316.84	31,601		1,550	450			1,550						0001
Purchased Call/CGM/CGM040JSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2023	10/31/2025	09/19/2024	Exercise		44,123	315.61	72,233		1,181	187			1,181						0001
Purchased Call/CGM/CGM040JSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/02/2023	10/31/2025	09/19/2024	Exercise		43,693	317.1	82,949		1,046	90			1,046						0001
Purchased Call/CGM/CGM040JSU	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/14/2023	11/13/2025	09/12/2024	Exercise		97,786	317.75	133,134		2,373	67			2,373						0001
Purchased Call/CGM/CGM040KS4	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/24/2023	11/26/2025	07/12/2024	Exercise		302,852	319.24	38,819		9,800	2,928			9,800						0001
Purchased Call/CGM/CGM040KSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	12/05/2023	12/05/2025	11/07/2024	Exercise		425,308	320.65	89,354		705	(199)			705						0001
Purchased Call/CGM/CGM040LSE	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/12/2024	01/14/2026	01/17/2024	Exercise		870,867	321.37	19,280	854	612	(242)			612						0001
Purchased Call/CGM/CGM040LSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/17/2024	01/16/2026	01/19/2024	Exercise		5,003,566	320.5	119,799	988	804	(184)			804						0001
Purchased Call/CGM/CGM040NS8	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/20/2024	03/19/2026	03/22/2024	Exercise		779,843	325.49	15,122	1,925	1,853	(72)			1,853						0001
Purchased Call/CGM/CGM040NSK	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/03/2024	04/02/2026	04/05/2024	Exercise		2,419,598	325.95	49,321	4,263	3,904	(359)			3,904						0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CGM/CGM040NSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	04/18/2024	04/17/2026	04/22/2024	Exercise		1,750,505	322.02	39,597	884	624	(261)			624						0001
Purchased Call/CGM/CGM040PSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/10/2024	06/10/2026	06/12/2024	Exercise		2,920,238	324.33	65,900	1,728	1,793	65			1,793						0001
Purchased Call/CGM/CGM040PSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/12/2024	06/11/2026	06/14/2024	Exercise		3,466,834	324.31	73,954	5,200	5,997	797			5,997						0001
Purchased Call/CGM/CGM040PSX	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	06/28/2024	06/30/2026	07/02/2024	Exercise		2,299,794	324.23	39,128	7,918	5,662	(2,257)			5,662						0001
Purchased Call/CGM/CGM040QS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/03/2024	07/02/2026	07/08/2024	Exercise		3,382,131	327.03	77,726	1,665	1,821	155			1,821						0001
Purchased Call/CGM/CGM040QS3	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/05/2024	07/02/2026	07/09/2024	Exercise		6,684,368	327.73	86,064	36,109	24,476	(11,633)			24,476						0001
Purchased Call/CGM/CGM040QSJ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/19/2024	07/21/2026	07/23/2024	Exercise		3,206,286	322.55	75,367	792	745	(47)			745						0001
Purchased Call/CGM/CGM040QSP	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	07/26/2024	07/24/2026	07/30/2024	Exercise		4,565,745	322.19	106,986	768	759	(9)			759						0001
Purchased Call/CGM/CGM040RSG	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2024	08/24/2026	08/27/2024	Exercise		1,930,241	322.22	44,539	1,183	1,175	(8)			1,175						0001
Purchased Call/CGM/CGM040RSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	08/23/2024	08/25/2026	08/27/2024	Exercise		1,132,542	322.22	26,067	727	735	8			735						0001
Purchased Call/CGM/CGM040SS5	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/18/2024	09/17/2026	09/20/2024	Exercise		1,342,254	321.81	31,340	794	839	45			839						0001
Purchased Call/CGM/CGM040SSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/27/2024	09/25/2026	10/01/2024	Exercise		4,751,545	323.16	111,852	1,450	1,274	(176)			1,274						0001
Purchased Call/CGM/CGM040TSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/01/2024	11/03/2026	11/05/2024	Exercise		3,668,538	321.71	86,738	1,021	1,231	210			1,231						0001
Purchased Call/CGM/CGM040TSM	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/08/2024	11/09/2026	11/13/2024	Exercise		4,086,917	322.69	91,605	3,445	3,079	(366)			3,079						0001
Purchased Call/CGM/CGM040TSQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/13/2024	11/13/2026	11/15/2024	Exercise		3,411,155	321.13	75,979	2,954	3,538	584			3,538						0001
Purchased Call/SBM/SBM0176SA	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/22/2023	03/22/2024	03/26/2024	Exercise		160,437	1075.45	13,541		24,868				(9,956)			11,327			0001
Purchased Call/SBM/SBM0177S3	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2024	Exercise		61,738	1126.32	4,569		7,717				(2,338)			3,149			0001
Purchased Call/SBM/SBM0179S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	09/22/2023	09/20/2024	09/24/2024	Exercise		70,581	1205.15	4,510		7,058				(860)			2,548			0001
Purchased Call/SBM/SBM0179SR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/08/2023	11/08/2024	11/13/2024	Exercise		75,659	1205.27	5,606		9,647				(1,368)			4,040			0001
Purchased Call/SBM/SBM017AS9	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/08/2023	12/06/2024	12/10/2024	Exercise		190,698	1274.03	14,112		24,791				(938)			10,679			0001
Purchased Call/SBM/SBM017AS1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/22/2023	12/20/2024	12/24/2024	Exercise		5,718	1321.13	459		858				31			398			0001
Purchased Call/SBM/SBM0171SN	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/08/2022	06/07/2024	06/11/2024	Exercise		169,425	1124.64	24,990		41,544				(9,894)			16,554			0001
Purchased Call/SBM/SBM0174S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	11/22/2022	11/22/2024	11/26/2024	Exercise		141,244	1097.09	25,028		63,450				(12,041)			38,422			0001
Purchased Call/SBM/SBM017BST	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/22/2024	02/22/2030	02/26/2024	Exercise		1,280,520	1363.87	248,009	71,617	72,204						72,204	587			0001
Purchased Call/SBM/SBM0177S4	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/08/2023	05/08/2024	05/10/2024	Exercise		20,009	1126.32	1,685		3,101				(1,022)			1,417			0001
Purchased Call/AIG/AIG000QS6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/03/2023	08/01/2024	08/05/2024	Exercise		49,993	1875.92	1,135		2,075	1,403			2,075		(672)				0001
Purchased Call/AIG/AIG0004SO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/07/2023	11/04/2024	11/06/2024	Exercise		101,099	1791.26	2,593		9,436	7,224			9,436		(2,212)				0001
Purchased Call/AIG/AIG0004S4	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2024	11/12/2024	Exercise		1,359,875	1782.32	36,311		154,992	123,836			154,992		(31,156)				0001
Purchased Call/AIG/AIG000GSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/04/2024	12/31/2024	01/08/2024	Exercise		154,069	1868.86		1,824	2,374	550			2,374		(1,824)				0001
Purchased Call/AIG/AIG0007SP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/31/2025	02/05/2024	Exercise		2,589,660	1861.19	79,747	1,408	2,154	746			2,154						0001

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Purchased Call/AIG/AIG0008SJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/22/2024	02/21/2025	02/26/2024	Exercise		2,483,891	1878.42	71,566	5,763	6,619	856			6,619						0001
Purchased Call/AIG/AIG0009SG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/15/2024	03/14/2025	03/19/2024	Exercise		2,618,188	1908.62	65,658	2,897	2,717	(181)			2,717						0001
Purchased Call/AIG/AIG0009SM	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/20/2024	03/19/2025	03/22/2024	Exercise		2,696,823	1913.93	80,349	1,491	1,648	157			1,648						0001
Purchased Call/AIG/AIG000ASC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/09/2024	04/08/2025	04/11/2024	Exercise		3,727,666	1920.24	107,606	1,641	1,658	17			1,658						0001
Purchased Call/AIG/AIG000ES3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/15/2024	07/11/2025	07/17/2024	Exercise		2,566,013	1977.37	74,166	683	284	(400)			284						0001
Purchased Call/AIG/AIG000FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/08/2024	08/08/2025	08/12/2024	Exercise		2,854,456	1941.95	66,940	8,551	10,028	1,477			10,028						0001
Purchased Call/AIG/AIG000FSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/15/2025	08/20/2024	Exercise		3,499,358	1959.07	100,877	1,114	1,569	455			1,569						0001
Purchased Call/AIG/AIG0009SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/04/2024	09/03/2025	09/06/2024	Exercise		2,995,112	1954.97	88,512	1,862	2,486	624			2,486						0001
Purchased Call/AIG/AIG000HS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/18/2024	09/18/2025	09/20/2024	Exercise		3,870,398	1983.91	110,658	2,943	3,317	374			3,317						0001
Purchased Call/AIG/AIG000HSA	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2024	09/19/2025	09/23/2024	Exercise		2,517,260	1999.67	71,789	807	549	(258)			549						0001
Purchased Call/AIG/AIG000HSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/26/2024	09/26/2025	09/30/2024	Exercise		2,738,301	2009.62	75,025	2,142	1,501	(641)			1,501						0001
Purchased Call/AIG/AIG0001S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/08/2024	10/07/2025	10/10/2024	Exercise		3,161,609	1985.05	96,228	1,291	1,139	(152)			1,139						0001
Purchased Call/AIG/AIG000JS0	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/23/2024	10/23/2025	10/25/2024	Exercise		7,886,056	1977.6	234,908	2,466	2,736	271			2,736						0001
Purchased Call/AIG/AIG000JS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/25/2024	10/27/2025	10/29/2024	Exercise		1,914,688	1977.44	53,199	2,312	2,339	26			2,339						0001
Purchased Call/AIG/AIG000KSJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/21/2024	11/21/2025	11/25/2024	Exercise		4,469,340	1968.16	132,142	2,258	2,978	719			2,978						0001
Purchased Call/AIG/AIG000LS5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2024	12/04/2025	12/06/2024	Exercise		4,706,336	2004.23	136,404	1,708	1,625	(84)			1,625						0001
Purchased Call/AIG/AIG0002S6	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/19/2025	07/01/2024	Exercise		42,152	1794.46	33,059		3,396	2,016			3,396						0001
Purchased Call/AIG/AIG0004S5	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/08/2023	11/07/2025	06/10/2024	Exercise		35,415	1782.32	105,761		2,912	1,723			2,912						0001
Purchased Call/AIG/AIG0004SB	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/13/2023	11/10/2025	12/11/2024	Exercise		71,309	1776.96	95,113		8,655	6,228			8,655						0001
Purchased Call/AIG/AIG0005S3	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/28/2025	07/01/2024	Exercise		30,976	1814.67	76,513		2,256	1,139			2,256						0001
Purchased Call/AIG/AIG0006SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/09/2024	01/07/2026	01/11/2024	Exercise		565,926	1849.01	19,503	1,098	2,322	1,224			2,322						0001
Purchased Call/AIG/AIG0007SQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/01/2024	01/30/2026	02/05/2024	Exercise		2,728,318	1861.19	104,868	3,225	3,246	21			3,246						0001
Purchased Call/AIG/AIG0007SS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/02/2024	01/30/2026	02/06/2024	Exercise		3,008,014	1873.79	108,828	2,232	3,792	1,560			3,792						0001
Purchased Call/AIG/AIG0009ST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/25/2024	03/20/2026	03/27/2024	Exercise		2,476,959	1926.53	87,131	1,409	1,171	(238)			1,171						0001
Purchased Call/AIG/AIG000AS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/01/2024	03/27/2026	04/03/2024	Exercise		2,657,629	1931.95	93,800	1,425	1,588	163			1,588						0001
Purchased Call/AIG/AIG000BSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/07/2024	05/06/2026	05/09/2024	Exercise		2,981,767	1895.99	111,132	2,174	3,527	1,353			3,527						0001
Purchased Call/AIG/AIG000CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/06/2024	06/05/2026	06/10/2024	Exercise		3,001,491	1923.49	112,817	1,175	1,712	538			1,712						0001
Purchased Call/AIG/AIG000DSC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/24/2024	06/18/2026	06/26/2024	Exercise		1,482,127	1935.7	43,336	6,525	6,583	58			6,583						0001
Purchased Call/AIG/AIG000DSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/25/2024	06/24/2026	06/27/2024	Exercise		3,618,852	1931.94	140,113	1,372	1,484	112			1,484						0001
Purchased Call/AIG/AIG000DSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/28/2024	06/26/2026	07/02/2024	Exercise		1,887,098	1933.7	69,448	1,221	1,693	472			1,693						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/AIG/AIG000ESC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/19/2024	07/17/2026	07/23/2024	Exercise		1,878,438	1966.21	64,593	1,419	1,899	480			1,899						0001
Purchased Call/AIG/AIG000ESG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/23/2024	07/22/2026	07/25/2024	Exercise		5,405,086	1967.36	187,159	6,556	6,124	(432)			6,124						0001
Purchased Call/AIG/AIG000FSN	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/16/2024	08/14/2026	08/20/2024	Exercise		1,555,643	1959.07	56,850	2,271	2,856	585			2,856						0001
Purchased Call/AIG/AIG000FSU	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/21/2024	08/20/2026	08/23/2024	Exercise		783,078	1963.88	27,462	1,640	1,934	294			1,934						0001
Purchased Call/AIG/AIG000GSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/30/2024	08/28/2026	09/04/2024	Exercise		1,671,070	1966.95	58,363	1,451	1,817	366			1,817						0001
Purchased Call/AIG/AIG000HSZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/02/2024	10/01/2026	10/04/2024	Exercise		1,040,885	2004.4	37,759	2,073	2,022	(51)			2,022						0001
Purchased Call/AIG/AIG000JSK	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/01/2024	11/03/2026	11/05/2024	Exercise		1,294,169	1963.62	23,260	14,771	16,457	1,685			16,457						0001
Purchased Call/UIB/UIB0001SB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/06/2023	09/04/2024	09/06/2024	Exercise		341,526	529.93	9,113		7,003	785			7,003		(6,218)				0001
Purchased Call/UIB/UIB0001SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/18/2023	09/13/2024	09/17/2024	Exercise		1,015,412	527.13	28,375		31,834	11,601			31,834		(20,234)				0001
Purchased Call/UIB/UIB0002SP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/10/2023	10/08/2024	10/10/2024	Exercise		54,437	509.37	1,810		3,909	2,504			3,909		(1,405)				0001
Purchased Call/UIB/UIB0007SB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/30/2024	01/29/2025	02/01/2024	Exercise		3,799,266	523.48	110,711	1,612	1,726	114			1,726						0001
Purchased Call/UIB/UIB0007SL	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/06/2024	02/05/2025	02/08/2024	Exercise		5,023,661	520.22	153,662	1,060	1,650	590			1,650						0001
Purchased Call/UIB/UIB0008S1	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/16/2024	02/14/2025	02/21/2024	Exercise		2,533,806	524.43	69,000	2,352	3,506	1,154			3,506						0001
Purchased Call/UIB/UIB0008SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/06/2024	03/05/2025	03/08/2024	Exercise		2,204,749	530.1	55,949	4,202	4,942	740			4,942						0001
Purchased Call/UIB/UIB0009SH	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/22/2024	03/21/2025	03/26/2024	Exercise		3,012,832	543.94	39,809	21,416	16,768	(4,648)			16,768						0001
Purchased Call/UIB/UIB0009SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	03/25/2024	03/21/2025	03/27/2024	Exercise		4,064,539	542.41	84,609	15,283	15,696	413			15,696						0001
Purchased Call/UIB/UIB000AS7	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/11/2024	04/10/2025	04/15/2024	Exercise		1,183,381	543.28	29,995	2,070	1,788	(283)			1,788						0001
Purchased Call/UIB/UIB000ASV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	04/29/2024	04/25/2025	05/01/2024	Exercise		2,745,459	541.66	78,695	2,012	1,464	(549)			1,464						0001
Purchased Call/UIB/UIB000BSK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	05/15/2024	05/14/2025	05/17/2024	Exercise		1,452,058	543.41	37,810	2,447	1,871	(576)			1,871						0001
Purchased Call/UIB/UIB000CSP	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	06/13/2024	06/12/2025	06/17/2024	Exercise		2,325,188	535.25	62,660	816	802	(14)			802						0001
Purchased Call/UIB/UIB000DSR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	07/12/2024	07/11/2025	07/16/2024	Exercise		1,713,451	540.27	49,399	2,785	2,363	(422)			2,363						0001
Purchased Call/UIB/UIB000FSM	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/23/2024	08/25/2025	08/27/2024	Exercise		570,758	543.78	13,703	1,510	1,482	(29)			1,482						0001
Purchased Call/UIB/UIB0001SB	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	10/16/2024	10/16/2025	10/18/2024	Exercise		4,308,882	547.17	123,581	1,136	1,528	392			1,528						0001
Purchased Call/UIB/UIB000JSK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	11/08/2024	11/07/2025	11/13/2024	Exercise		6,138,368	556.34	177,503	1,927	1,817	(111)			1,817						0001
Purchased Call/UIB/UIB0000SR	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/22/2023	08/21/2025	12/20/2024	Exercise		28,862	525.62	34,524		1,125	231			1,125						0001
Purchased Call/UIB/UIB0000SV	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	08/24/2023	08/22/2025	11/13/2024	Exercise		30,751	525.93	20,304		1,969	1,064			1,969						0001
Purchased Call/UIB/UIB0001SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	09/06/2023	09/05/2025	10/16/2024	Exercise		69,632	528.28	80,186		3,228	1,023			3,228						0001
Purchased Call/UIB/UIB0005SK	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	12/14/2023	12/12/2025	01/26/2024	Exercise		192,706	525.46	118,594		4,752	(642)			4,752						0001
Purchased Call/UIB/UIB0007S4	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	01/24/2024	01/23/2026	01/26/2024	Exercise		2,761,937	519.86	102,355	1,929	2,348	419			2,348						0001
Purchased Call/UIB/UIB0007SS	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ8VS8SGXAN81	02/09/2024	02/06/2026	02/13/2024	Exercise		3,144,813	522.85	115,627	2,659	3,545	886			3,545						0001

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Purchased Call/UIB/UIB0007SY	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/14/2024	02/13/2026	02/16/2024	Exercise		2,783,821	520.11	73,896	19,094	32,268	13,174			32,268						0001
Purchased Call/UIB/UIB0008SC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	02/23/2024	02/20/2026	02/27/2024	Exercise		1,423,391	528.08	52,443	1,455	1,813	357			1,813						0001
Purchased Call/UIB/UIB000AS0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/05/2024	04/02/2026	04/09/2024	Exercise		1,152,369	544.37	43,231	1,237	1,277	40			1,277						0001
Purchased Call/UIB/UIB000AS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/11/2024	04/10/2026	04/15/2024	Exercise		1,510,417	543.28	50,794	3,355	3,053	(301)			3,053						0001
Purchased Call/UIB/UIB000ASC	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	04/15/2024	04/10/2026	04/17/2024	Exercise		1,592,015	540.02	49,285	4,278	4,658	380			4,658						0001
Purchased Call/UIB/UIB000CS6	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	05/30/2024	05/29/2026	06/03/2024	Exercise		1,597,678	535.44	63,056	1,784	2,532	748			2,532						0001
Purchased Call/UIB/UIB000FS0	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	08/23/2024	08/21/2026	08/27/2024	Exercise		1,188,311	543.78	44,384	785	931	145			931						0001
Purchased Call/UIB/UIB000H5F	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	09/27/2024	09/29/2026	10/01/2024	Exercise		803,089	550.47	28,312	1,275	1,468	193			1,468						0001
Purchased Call/UIB/UIB0001SJ	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/18/2024	10/20/2026	10/22/2024	Exercise		570,431	546.95	12,743	4,809	4,508	(301)			4,508						0001
Purchased Call/UIB/UIB0001SW	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/25/2024	10/27/2026	10/29/2024	Exercise		768,602	542.33	24,666	2,747	3,455	708			3,455						0001
Purchased Call/UIB/UIB000JS2	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/30/2024	10/29/2026	11/01/2024	Exercise		1,127,695	542.95	42,215	1,373	1,570	197			1,570						0001
Purchased Call/UIB/UIB000JS5	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	10/31/2024	10/30/2026	11/04/2024	Exercise		2,108,067	539.45	70,240	6,681	8,615	1,934			8,615						0001
Purchased Call/UIB/UIB000JS8	FixedAnnuityHedge	N/A	Equity/Index	UBS 549300SZJ9VS8SGXAN81	11/01/2024	10/30/2026	11/05/2024	Exercise		2,146,641	540.64	70,954	6,236	9,026	2,790			9,026						0001
Purchased Call/SFC/SFC0610SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/25/2023	08/23/2024	08/27/2024	Exercise		500,527	406.11	24,773		103,739	87,567			103,739		(16,171)				0001
Purchased Call/SFC/SFC0612SZ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	10/16/2023	10/11/2024	10/16/2024	Exercise		957,478	390.82	48,807		254,865	216,223			254,865		(38,642)				0001
Purchased Call/SFC/SFC0613SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	11/07/2023	11/05/2024	11/07/2024	Exercise		66,923	392.83	3,259		15,448	12,667			15,448		(2,782)				0001
Purchased Call/SFC/SFC0616S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	12/27/2023	12/24/2024	12/27/2024	Exercise		63,793	430.13	3,140		8,451	5,337			8,451		(3,114)				0001
Purchased Call/SFC/SFC0616SK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	01/09/2024	01/08/2025	01/11/2024	Exercise		2,225,415	428.5	99,622	3,216	8,264	5,048			8,264						0001
Purchased Call/SFC/SFC0617SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/12/2024	02/07/2025	02/14/2024	Exercise		3,592,449	450.04	154,725	2,385	5,125	2,740			5,125						0001
Purchased Call/SFC/SFC0618S5	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	02/20/2024	02/19/2025	02/22/2024	Exercise		3,780,541	444.46	164,666	2,207	5,253	3,046			5,253						0001
Purchased Call/SFC/SFC0619SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/21/2024	03/20/2025	03/25/2024	Exercise		3,331,813	462.82	139,720	12,961	14,711	1,750			14,711						0001
Purchased Call/SFC/SFC0619SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	03/25/2024	03/21/2025	03/27/2024	Exercise		2,891,857	464.63	118,073	5,482	11,426	5,943			11,426						0001
Purchased Call/SFC/SFC061AS2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/05/2024	04/04/2025	04/09/2024	Exercise		1,659,877	453.94	74,822	4,626	4,526	(100)			4,526						0001
Purchased Call/SFC/SFC061AS8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/10/2024	04/09/2025	04/12/2024	Exercise		2,518,409	456.37	87,096	13,169	14,382	1,212			14,382						0001
Purchased Call/SFC/SFC061ASI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/17/2024	04/16/2025	04/19/2024	Exercise		2,488,872	446.95	89,502	11,132	23,874	12,742			23,874						0001
Purchased Call/SFC/SFC061BSK	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/14/2024	05/13/2025	05/16/2024	Exercise		7,357,714	452.21	375,600	2,566	3,943	1,377			3,943						0001
Purchased Call/SFC/SFC061CS3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/28/2024	05/23/2025	05/30/2024	Exercise		4,121,972	458.2	179,692	2,616	4,375	1,759			4,375						0001
Purchased Call/SFC/SFC061CS9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/11/2024	06/10/2025	06/13/2024	Exercise		4,781,198	459.93	237,247	2,493	3,563	1,070			3,563						0001
Purchased Call/SFC/SFC061FSX	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/28/2024	08/28/2025	08/30/2024	Exercise		6,616,872	487.13	304,350	14,274	19,204	4,929			19,204						0001
Purchased Call/SFC/SFC061GS1	FixedAnnuityHedge	N/A	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	08/30/2024	08/29/2025	09/04/2024	Exercise		7,518,136	490.84	291,758	16,407	13,232	(3,175)			13,232						0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SFC/SFC0616SQ	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/13/2024	09/15/2025	09/17/2024	Exercise		2,530,787	483.01	110,824	5,669	5,653	(16)			5,653						0001
Purchased Call/SFC/SFC0616SW	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/17/2024	09/16/2025	09/19/2024	Exercise		8,330,390	483.39	391,894	2,616	2,611	(5)			2,611						0001
Purchased Call/SFC/SFC0616S9	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/20/2024	09/22/2025	09/24/2024	Exercise		1,055,766	487.58	44,051	3,487	3,584	96			3,584						0001
Purchased Call/SFC/SFC0616SO	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	09/26/2024	09/26/2025	09/30/2024	Exercise		6,946,987	490.27	327,556	2,874	2,575	(299)			2,575						0001
Purchased Call/SFC/SFC0616SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/25/2024	10/27/2025	10/29/2024	Exercise		3,406,801	491.78	150,886	6,558	7,681	1,122			7,681						0001
Purchased Call/SFC/SFC0616S2	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2024	10/29/2025	11/01/2024	Exercise		3,123,669	494.26	137,485	2,778	3,622	845			3,622						0001
Purchased Call/SFC/SFC0616S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/30/2024	10/30/2025	11/01/2024	Exercise		6,391,731	492.04	279,555	2,607	1,964	(642)			1,964						0001
Purchased Call/SFC/SFC0616SU	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/06/2024	12/05/2025	12/10/2024	Exercise		5,620,414	507.76	251,726	2,943	1,702	(1,242)			1,702						0001
Purchased Call/SFC/SFC0612SI	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/03/2023	10/02/2025	06/13/2024	Exercise		122,536	389.66	69,152		21,541	15,282			21,541						0001
Purchased Call/SFC/SFC0613SM	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/31/2023	10/30/2025	10/25/2024	Exercise		53,242	378.68	153,554		14,687	11,497			14,687						0001
Purchased Call/SFC/SFC0616S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	12/27/2023	12/26/2025	07/16/2024	Exercise		679,519	431.66	210,782		10,043	5,495			10,043						0001
Purchased Call/SFC/SFC0618S8	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/20/2024	02/19/2026	02/22/2024	Exercise		2,795,800	444.46	164,118	3,058	4,629	1,571			4,629						0001
Purchased Call/SFC/SFC0619S3	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/12/2024	03/11/2026	03/14/2024	Exercise		3,283,746	453.64	215,253	5,330	4,880	(450)			4,880						0001
Purchased Call/SFC/SFC0614SB	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/11/2024	04/10/2026	04/15/2024	Exercise		1,059,529	453.82	62,042	3,333	6,085	2,752			6,085						0001
Purchased Call/SFC/SFC0614SR	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/23/2024	04/22/2026	04/25/2024	Exercise		3,821,111	443.05	252,527	3,524	4,988	1,463			4,988						0001
Purchased Call/SFC/SFC0611S4	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/02/2024	10/02/2026	10/04/2024	Exercise		1,795,257	485.77	108,128	3,702	3,456	(245)			3,456						0001
Purchased Call/SFC/SFC0611SV	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	10/11/2024	10/09/2026	10/16/2024	Exercise		1,607,582	494.85	95,765	6,104	6,258	154			6,258						0001
Purchased Call/SPX/SPX821GD	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/17/2023	01/12/2024	01/17/2024	Exercise		1,915,564	3999	71,194		125,019				(53,302)			53,826			0001
Purchased Call/SPX/SPX8211SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/01/2023	01/31/2024	02/02/2024	Exercise		2,160,598	4077	73,294		118,721				(43,968)			45,427			0001
Purchased Call/SPX/SPX821JSV	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/21/2023	02/16/2024	02/21/2024	Exercise		3,185,769	4079	34,911		58,574				(22,500)			23,663			0001
Purchased Call/SPX/SPX821NS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2023	03/28/2024	04/01/2024	Exercise		1,783,441	4109	60,994		102,856				(35,683)			41,862			0001
Purchased Call/SPX/SPX214SS	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/24/2023	08/23/2024	08/27/2024	Exercise		1,455,011	4436	11,585		18,039				(2,814)			6,454			0001
Purchased Call/SPX/SPXA05JS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	02/27/2023	02/23/2024	02/27/2024	Exercise		2,211,312	3970	47,289		76,865				(28,000)			29,576			0001
Purchased Call/SPX/SPXA057SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	05/16/2023	05/15/2024	05/17/2024	Exercise		2,270,818	4136	61,872		100,468				(29,293)			38,596			0001
Purchased Call/SPX/SPXB051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/16/2023	08/15/2024	08/19/2024	Exercise		2,609,462	4438	71,748		113,483				(16,384)			41,735			0001
Purchased Call/SPX/SPXB056SV	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	10/23/2023	10/22/2024	10/24/2024	Exercise		3,400,449	4224	53,774		84,525	81,414			18,092		(3,111)				0001
Purchased Call/SPX/SPXB058SN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	11/01/2023	10/31/2024	11/04/2024	Exercise		2,046,574	4194	81,306		135,176	128,457			33,046		(6,719)				0001
Purchased Call/SPX/SPXB05DSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	12/18/2023	12/13/2024	12/17/2024	Exercise		2,015,094	4719	75,925		122,975	107,536			62,785		(15,439)				0001
Purchased Call/SPX/SPXB05FSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	01/02/2024	12/31/2024	01/04/2024	Exercise		5,008,322	4770		34,634	55,124	46,418			29,196		(8,706)				0001
Purchased Call/SPX/SPXC170S7	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	12/13/2023	12/12/2024	12/16/2024	Exercise		1,053,322	4640	13,913		20,430	17,671			9,111		(2,760)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXF001SG				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19OL770X0HC3ZE78	01/04/2023	01/03/2024	01/05/2024	Exercise		1,377,521	3826	19,714		33,481				(13,730)			13,767			0001
Purchased Call/SPX/SPXH13VSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/09/2023	01/08/2024	01/10/2024	Exercise		2,344,838	3895	42,561		71,037				(28,334)			28,475			0001
Purchased Call/SPX/SPXH13ZSR																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/30/2023	01/26/2024	01/30/2024	Exercise		1,974,222	4071	39,979		66,444				(25,893)			26,466			0001
Purchased Call/SPX/SPXI136SM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/07/2023	03/06/2024	03/08/2024	Exercise		1,453,383	4048	18,478		30,874				(11,487)			12,396			0001
Purchased Call/SPX/SPXI13CSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Exercise		1,515,010	4051	32,448		51,986				(17,063)			19,539			0001
Purchased Call/SPX/SPXI13DSE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/04/2023	04/03/2024	04/05/2024	Exercise		1,633,306	4125	24,659		39,996				(13,082)			15,337			0001
Purchased Call/SPX/SPXI13E9K																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/10/2023	04/08/2024	04/10/2024	Exercise		1,855,469	4105	26,935		42,941				(13,587)			16,006			0001
Purchased Call/SPX/SPXI13GSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/15/2024	04/17/2024	Exercise		3,558,370	4138	38,700		61,062				(18,510)			22,362			0001
Purchased Call/SPX/SPXI13HSA																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/20/2023	04/18/2024	04/22/2024	Exercise		1,283,585	4154	12,209		18,849				(5,380)			6,641			0001
Purchased Call/SPX/SPXI131SW																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/24/2024	04/26/2024	Exercise		1,258,000	4137.04	16,857		26,418				(7,721)			9,561			0001
Purchased Call/SPX/SPXI13JSB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	04/30/2024	Exercise		1,060,442	4063	10,098		15,138				(4,144)			5,040			0001
Purchased Call/SPX/SPXI13NSU																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/15/2023	05/14/2024	05/16/2024	Exercise		2,462,076	4124	21,414		32,834				(8,931)			11,420			0001
Purchased Call/SPX/SPXI13PSM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/20/2024	05/22/2024	Exercise		3,382,928	4192	42,860		65,365				(16,485)			22,505			0001
Purchased Call/SPX/SPXI13RSM																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/24/2024	05/29/2024	Exercise		2,741,953	4205	41,911		64,548				(16,137)			22,638			0001
Purchased Call/SPX/SPXI13RSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/30/2023	05/28/2024	05/30/2024	Exercise		2,308,792	4205	39,067		60,391				(15,113)			21,324			0001
Purchased Call/SPX/SPXI13TS3																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/03/2024	06/05/2024	Exercise		1,987,020	4282	24,133		36,655				(8,132)			12,522			0001
Purchased Call/SPX/SPXI13TS4																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/04/2024	06/06/2024	Exercise		2,937,706	4282	37,874		57,623				(12,765)			19,749			0001
Purchased Call/SPX/SPXI13USX																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/14/2023	06/13/2024	06/17/2024	Exercise		1,590,320	4369	25,589		38,947				(7,351)			13,358			0001
Purchased Call/SPX/SPXI13YSG																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/25/2024	06/27/2024	Exercise		1,739,332	4348	22,728		34,401				(6,490)			11,673			0001
Purchased Call/SPX/SPXJ132SB																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/09/2024	07/11/2024	Exercise		1,420,861	4399	14,735		21,965				(3,493)			7,230			0001
Purchased Call/SPX/SPXJ134SC																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/24/2023	07/23/2024	07/25/2024	Exercise		2,767,167	4536	35,148		51,851				(4,830)			16,703			0001
Purchased Call/SPX/SPXJ136SV																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	07/31/2024	08/02/2024	Exercise		2,335,781	4589	28,784		43,263				(3,404)			14,479			0001
Purchased Call/SPX/SPXJ139S7																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/08/2024	08/12/2024	Exercise		2,268,927	4511	30,346		46,778				(5,857)			16,432			0001
Purchased Call/SPX/SPXJ139ST																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/11/2023	08/09/2024	08/13/2024	Exercise		1,814,345	4469	26,236		40,193				(5,405)			13,957			0001
Purchased Call/SPX/SPXJ13ASE																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/12/2024	08/14/2024	Exercise		3,334,645	4464	32,816		49,303				(6,385)			16,487			0001
Purchased Call/SPX/SPXJ13ES5																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/26/2024	08/28/2024	Exercise		2,445,169	4406	30,336		46,065				(6,693)			15,728			0001
Purchased Call/SPX/SPXJ13GSN																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2023	09/03/2024	09/05/2024	Exercise		4,578,991	4516	57,108		87,202				(9,480)			30,094			0001
Purchased Call/SPX/SPXJ13GS0																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/05/2023	09/04/2024	09/06/2024	Exercise		1,255,384	4516	12,454		18,904				(2,037)			6,449			0001
Purchased Call/SPX/SPXJ13JSV																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/20/2023	09/19/2024	09/23/2024	Exercise		1,671,998	4447	19,191		29,705				(4,076)			10,514			0001
Purchased Call/SPX/SPXJ13QSH																								
	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/09/2023	10/07/2024	10/09/2024	Exercise		2,826,376	4309	36,257		56,417	55,816			11,066		(601)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ13PS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/10/2024	10/15/2024	Exercise		1,644,554	4351	16,587		26,083	25,668			5,507		(415)				0001
Purchased Call/SPX/SPXJ13PSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/13/2023	10/11/2024	10/16/2024	Exercise		1,677,074	4367	23,942		38,784	38,119			8,609		(665)				0001
Purchased Call/SPX/SPXX131G0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/19/2024	11/21/2024	Exercise		2,369,861	4514	37,653		56,699	51,502			20,193		(5,197)				0001
Purchased Call/SPX/SPXX131H4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/28/2023	11/27/2024	12/02/2024	Exercise		2,309,662	4556	32,519		50,191	45,085			19,071		(5,106)				0001
Purchased Call/SPX/SPXX135ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/17/2024	12/19/2024	Exercise		3,062,754	4719	42,153		63,601	54,660			30,664		(8,941)				0001
Purchased Call/SPX/SPXX138ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/27/2023	12/26/2024	12/30/2024	Exercise		1,408,551	4775	18,036		28,026	23,753			14,473		(4,273)				0001
Purchased Call/SPX/SPXX157SC	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	07/17/2023	07/15/2024	07/17/2024	Exercise		1,058,774	4505	29,149		50,055				(6,160)			20,905			0001
Purchased Call/SPX/SPXX159S2	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	09/18/2023	09/13/2024	09/17/2024	Exercise		1,415,202	4450	35,409		61,056				(13,964)			25,647			0001
Purchased Call/SPX/SPXX159SY	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/16/2023	10/15/2024	10/17/2024	Exercise		2,272,085	4328	68,990		115,499	112,838			18,877		(2,661)				0001
Purchased Call/SPX/SPXX210S0	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/17/2023	04/15/2024	04/17/2024	Exercise		1,129,576	4138	29,009		53,508				(23,498)			24,499			0001
Purchased Call/SPX/SPXX140BS	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	09/28/2023	09/27/2024	10/01/2024	Exercise		2,110,000	100	28,696		52,967				8,844			24,271			0001
Purchased Call/SPX/SPXX140BB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	10/18/2023	10/16/2024	10/18/2024	Exercise		1,193,000	100	18,492		106,951	106,185			69,350		(766)				0001
Purchased Call/SPX/SPXX140AS2	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/02/2024	12/30/2024	01/04/2024	Exercise		2,074,000	100		12,548	27,036	23,908			17,616		(3,128)				0001
Purchased Call/SPX/SPXX150YSH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	01/25/2023	01/24/2024	01/26/2024	Expire		1,024,000	100	12,186						12,186		(12,186)				0001
Purchased Call/SPX/SPXX250096	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	02/13/2023	02/12/2024	02/14/2024	Exercise		1,014,000	100	17,035		8,557				13,162		(8,479)				0001
Purchased Call/SPX/SPXX2501S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	02/27/2023	02/23/2024	02/27/2024	Exercise		1,150,000	100	20,585		19,790				14,070		(795)				0001
Purchased Call/SPX/SPXX2501S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	02/27/2023	02/26/2024	02/28/2024	Expire		1,219,000	100	16,822						16,822		(16,822)				0001
Purchased Call/SPX/SPXX210S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/14/2023	06/13/2024	06/17/2024	Exercise		1,601,000	100	36,823		105,007				3,197			68,184			0001
Purchased Call/SPX/SPXX211SG	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/31/2023	07/30/2024	08/01/2024	Expire		2,382,000	100	28,584						28,093		(28,584)				0001
Purchased Call/SPX/SPXX212S1	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/04/2023	08/02/2024	08/06/2024	Expire		1,310,000	100	21,091						13,317		(21,091)				0001
Purchased Call/SPX/SPXX217SO	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/12/2024	09/16/2024	Exercise		1,042,000	100	16,255		16,213				181		(42)				0001
Purchased Call/SPX/SPXX21DS9	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2023	11/27/2024	12/02/2024	Exercise		1,116,000	100	7,700		41,699	40,490			34,826		(1,209)				0001
Purchased Call/SPX/SPXX21ESY	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2023	12/06/2024	12/10/2024	Exercise		1,474,000	100	23,879		98,279	93,889			76,068		(4,390)				0001
Purchased Call/SPX/SPXF002SK	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	01/11/2023	01/09/2024	01/11/2024	Exercise		1,854,000	100	35,226		64,044				(27,359)			28,818			0001
Purchased Call/SPX/SPXF007SM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/21/2023	02/16/2024	02/21/2024	Expire		2,625,000	100	35,438						35,438		(35,438)				0001
Purchased Call/SPX/SPXF00ESV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/04/2023	04/03/2024	04/05/2024	Exercise		1,737,000	100	25,013		65,806				(564)			40,793			0001
Purchased Call/SPX/SPXF00FSY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/12/2023	04/11/2024	04/15/2024	Exercise		2,040,000	100	34,884		178,962				(55,770)			144,078			0001
Purchased Call/SPX/SPXF003SX	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/21/2023	04/19/2024	04/23/2024	Expire		1,267,000	100	14,571						11,534		(14,571)				0001
Purchased Call/SPX/SPXF00HSI	FixedAnnuityHedge	N/A	Equity/Index	Morgan Stanley International 4PQUHN3JPFGFNF3BB653	04/24/2023	04/23/2024	04/25/2024	Expire		1,673,000	100	26,099						18,293		(26,099)				0001
Purchased Call/SPX/SPXF00JSV	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/10/2023	05/08/2024	05/10/2024	Exercise		1,072,000	100	16,509		66,931				(20,196)			50,422			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXF00M8Z				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	05/31/2023	05/30/2024	06/03/2024	Expire		1,071,000	100	21,206						17,308			(21,206)			0001
Purchased Call/SPX/SPXF00PSY				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	06/12/2023	06/11/2024	06/13/2024	Exercise		2,006,000	100	29,689		139,404				(24,442)			109,715			0001
Purchased Call/SPX/SPXG000SM				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770XOHC3ZE78	08/09/2023	08/08/2024	08/12/2024	Exercise		1,157,000	100	18,743		5,716				2,176			(13,028)			0001
Purchased Call/SPX/SPXG004SB				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	08/28/2023	08/26/2024	08/28/2024	Expire		2,449,000	100	35,511						26,769			(35,511)			0001
Purchased Call/SPX/SPXG006SN				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	09/08/2023	09/06/2024	09/10/2024	Expire		1,034,000	100	9,720						303			(9,720)			0001
Purchased Call/SPX/SPXG009SS				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	09/20/2023	09/18/2024	09/20/2024	Exercise		1,049,000	100	14,266		37,971				489			23,705			0001
Purchased Call/SPX/SPXG00BS5				Canadian Imperial																				
	FixedAnnuityHedge	N/A	Equity/Index	Bank Of Comm 21GI19DL770XOHC3ZE78	09/25/2023	09/23/2024	09/25/2024	Exercise		2,619,000	100	39,809		156,855				(3,274)			117,046			0001
Purchased Call/SPX/SPX81516U																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/13/2023	02/09/2024	02/13/2024	Exercise		1,320,902	33869	36,942		37,163				2,379			221			0001
Purchased Call/SPX/SPX81526G																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/21/2023	02/16/2024	02/21/2024	Exercise		1,116,281	33827	25,783		37,038				(10,491)			11,255			0001
Purchased Call/SPX/SPX81596N																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	09/29/2023	09/27/2024	10/01/2024	Exercise		2,120,979	33666	54,622		106,091				(39,504)			51,470			0001
Purchased Call/SPX/SPXB055S1																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/02/2023	09/30/2024	10/02/2024	Exercise		1,128,000	100	19,176		14,330				4,484			(4,846)			0001
Purchased Call/SPX/SPXG003SY				Morgan Stanley																				
	FixedAnnuityHedge	N/A	Equity/Index	International 4PQUHN3JPFGFNF3BB653	11/28/2023	11/27/2024	12/02/2024	Exercise		1,112,000	100	19,794		36,133	33,025			23,107		(3,108)				0001
Purchased Call/SPX/SPX81526Z																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	02/15/2023	02/15/2024	02/20/2024	Exercise		3,066,000	4147.6	94,739		156,366				(56,634)			61,627			0001
Purchased Call/SPX/SPX815CSN																								
	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9TBXKCSX06	01/02/2024	12/31/2024	01/04/2024	Exercise		4,894,000	4742.83		74,389	122,350	103,650			66,661		(18,700)				0001
Purchased Call/SPX/SPX821FS1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	01/03/2023	01/02/2024	01/04/2024	Exercise		2,154,000	3824.14	63,974		116,316				(52,238)			52,342			0001
Purchased Call/SPX/SPX821KSC				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	02/22/2023	02/22/2024	02/26/2024	Exercise		1,444,000	3991.05	44,908		75,810				(29,240)			30,902			0001
Purchased Call/SPX/SPX821USP				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	06/20/2023	06/17/2024	06/20/2024	Exercise		3,539,000	4388.71	111,125		176,950				(33,018)			65,825			0001
Purchased Call/SPX/SPX821YST				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	07/17/2023	07/16/2024	07/18/2024	Exercise		2,227,000	4522.79	63,915		99,102				(10,449)			35,187			0001
Purchased Call/SPX/SPX8212SA				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/07/2023	08/05/2024	08/07/2024	Exercise		1,467,000	4518.44	37,849		58,680				(6,328)			20,831			0001
Purchased Call/SPX/SPX213S1				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	08/10/2023	08/12/2024	08/14/2024	Exercise		1,340,000	4468.83	36,716		57,620				(7,539)			20,904			0001
Purchased Call/SPX/SPX9215SS				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/05/2023	09/04/2024	09/06/2024	Exercise		2,069,000	4496.83	54,001		84,829				(9,807)			30,828			0001
Purchased Call/SPX/SPX921DSG				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	11/29/2023	05/03/2024	05/07/2024	Expire		11,375,000	4350	186,800						92,276			(186,800)			0001
Purchased Call/SPX/SPX921GS3				Royal Bank of Canada																				
	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/19/2023	12/19/2024	12/23/2024	Exercise		3,370,000	4768.37	94,360		151,650	131,171			78,644		(20,479)				0001
Purchased Call/SPX/SPXA05HSS																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/08/2023	02/08/2024	02/12/2024	Exercise		2,500,000	4117.86	78,500		130,000				(48,720)			51,500			0001
Purchased Call/SPX/SPXA051S7																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/13/2023	02/12/2024	02/14/2024	Exercise		3,868,000	4137.29	117,974		197,268				(74,276)			79,294			0001
Purchased Call/SPX/SPXA05JSF																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/01/2023	03/01/2024	03/05/2024	Exercise		4,307,000	3951.39	101,215		167,973				(62,686)			66,759			0001
Purchased Call/SPX/SPXA05JSY																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/06/2023	03/04/2024	03/06/2024	Exercise		2,962,000	4048.42	87,675		146,619				(53,990)			58,944			0001
Purchased Call/SPX/SPXA05LS1																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/13/2023	03/11/2024	03/13/2024	Exercise		3,121,000	3855.76	91,445		156,050				(60,674)			64,605			0001
Purchased Call/SPX/SPXA05LSP																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	03/20/2023	03/20/2024	03/22/2024	Exercise		2,218,000	3951.57	66,540		110,900				(40,297)			44,360			0001
Purchased Call/SPX/SPXA05TST																								
	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	05/16/2023	05/16/2024	05/20/2024	Exercise		2,792,000	4109.9	87,669		142,392				(41,715)			54,723			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXA05USR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/22/2023	05/21/2024	05/23/2024	Exercise		3,269,000	4192.63	96,436		153,643				(40,445)			57,208			0001
Purchased Call/SPX/SPXA05WSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/05/2023	06/05/2024	06/07/2024	Exercise		2,580,000	4273.79	72,756		114,810				(26,282)			42,054			0001
Purchased Call/SPX/SPXA05WST	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	06/07/2023	06/07/2024	06/11/2024	Exercise		2,965,000	4267.52	84,206		133,425				(30,865)			49,219			0001
Purchased Call/SPX/SPXB052G6	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	08/21/2023	08/20/2024	08/22/2024	Exercise		3,257,000	4399.77	89,893		143,308				(23,016)			53,415			0001
Purchased Call/SPX/SPXB059B5	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/07/2023	11/07/2024	11/12/2024	Exercise		2,071,000	4378.38	55,710		90,089	84,426			26,608		(5,663)				0001
Purchased Call/SPX/SPXC178S1	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/10/2023	01/10/2024	01/12/2024	Exercise		1,645,000	3919.25	49,021		87,185				(38,013)			38,164			0001
Purchased Call/SPX/SPXC178S8	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/11/2023	01/11/2024	01/16/2024	Exercise		1,640,000	3969.61	50,348		88,560				(37,969)			38,212			0001
Purchased Call/SPX/SPXC17D8P	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/08/2023	05/06/2024	05/08/2024	Exercise		2,470,000	4138.12	74,100		121,030				(36,724)			46,930			0001
Purchased Call/SPX/SPXF002SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/06/2023	06/06/2024	06/10/2024	Exercise		1,829,000	4283.85	49,383		77,733				(17,653)			28,350			0001
Purchased Call/SPX/SPXH13WSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	01/18/2024	Exercise		3,338,000	3990.97	74,771		125,175				(49,867)			50,404			0001
Purchased Call/SPX/SPXH13WSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/17/2023	01/16/2024	01/18/2024	Exercise		1,816,000	3990.97	50,666		86,260				(35,216)			35,594			0001
Purchased Call/SPX/SPXI13DS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2023	04/01/2024	04/03/2024	Exercise		4,094,000	4124.51	103,169		169,901				(56,573)			66,732			0001
Purchased Call/SPX/SPXI13DSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise		2,103,000	4090.38	58,674		97,790				(33,236)			39,116			0001
Purchased Call/SPX/SPXI13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise		1,372,000	4179.83	37,593		59,682				(15,637)			22,089			0001
Purchased Call/SPX/SPXI13YSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/24/2024	06/26/2024	Exercise		1,988,000	4328.82	53,080		82,502				(16,302)			29,422			0001
Purchased Call/SPX/SPXJ136SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/30/2024	08/01/2024	Exercise		3,605,000	4588.96	103,103		160,423				(11,220)			57,320			0001
Purchased Call/SPX/SPXJ139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/13/2024	Exercise		2,060,000	4467.71	52,736		82,400				(10,886)			29,664			0001
Purchased Call/SPX/SPXJ13ASH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/13/2024	08/15/2024	Exercise		3,085,000	4489.72	85,146		134,198				(16,652)			49,052			0001
Purchased Call/SPX/SPXJ13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/14/2024	08/16/2024	Exercise		1,745,000	4489.72	47,115		74,163				(9,180)			27,048			0001
Purchased Call/SPX/SPXJ13CSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/21/2023	08/19/2024	08/21/2024	Exercise		1,413,000	4399.77	35,608		56,520				(9,220)			20,912			0001
Purchased Call/SPX/SPXJ13FSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise		1,258,000	4515.77	18,115		27,676				(2,950)			9,561			0001
Purchased Call/SPX/SPXJ13TSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/29/2024	10/31/2024	Exercise		1,424,000	4166.82	41,011		69,064	65,901			15,369		(3,163)				0001
Purchased Call/SPX/SPXJ13US5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	11/05/2024	Exercise		1,773,000	4237.86	46,985		78,012	74,011			19,034		(4,001)				0001
Purchased Call/SPX/SPXK130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/26/2024	11/29/2024	Exercise		2,011,000	4550.43	57,112		91,501	82,690			35,855		(8,811)				0001
Purchased Call/SPX/SPXK135SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/18/2023	12/18/2024	12/20/2024	Exercise		2,682,000	4740.56	70,537		112,644	97,529			57,195		(15,115)				0001
Purchased Call/SPX/SPXK136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/24/2024	Exercise		1,946,000	4698.35	41,061		65,191	56,167			31,578		(9,024)				0001
Purchased Call/SPX/SPXK139S8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/30/2024	01/02/2025	Exercise		1,459,000	4783.35	43,478		70,762	59,982			38,765		(10,780)				0001
Purchased Call/SPX/SPXI406SW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	01/09/2023	01/09/2024	01/11/2024	Exercise		406,000	100	10,515		16,849				(6,295)			6,334			0001
Purchased Call/SPX/SPXI407SQ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	03/21/2023	03/21/2024	03/25/2024	Exercise		426,000	100	11,928		18,105				(5,602)			6,177			0001
Purchased Call/SPX/SPX821RSC	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2023	05/20/2024	05/22/2024	Exercise		532,000	100	15,641		22,610				(5,052)			6,969			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXF003S8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/18/2023	01/18/2024	01/22/2024	Exercise		1,033,000	100	22,313		35,122				(12,679)			12,809			0001
Purchased Call/SPX/SPXF003SU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/23/2023	01/22/2024	01/24/2024	Exercise		1,999,000	100	47,976		73,963				(25,624)			25,987			0001
Purchased Call/SPX/SPXF0045Y	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	01/30/2023	01/30/2024	02/01/2024	Exercise		1,335,000	100	37,113		56,738				(19,131)			19,625			0001
Purchased Call/SPX/SPXF005SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/06/2023	02/05/2024	02/07/2024	Exercise		1,823,000	100	53,961		82,035				(26,808)			28,074			0001
Purchased Call/SPX/SPXF005SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/06/2023	02/06/2024	02/08/2024	Exercise		631,000	100	18,551		28,080				(9,072)			9,528			0001
Purchased Call/SPX/SPXF006SB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/13/2023	02/13/2024	02/15/2024	Exercise		480,000	100	14,304		21,600				(6,821)			7,296			0001
Purchased Call/SPX/SPXF006SE	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	02/15/2023	02/15/2024	02/20/2024	Exercise		2,280,000	100	55,632		85,500				(27,778)			29,868			0001
Purchased Call/SPX/SPXF00ASU	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/08/2023	03/08/2024	03/12/2024	Exercise		3,138,000	100	76,567		117,675				(37,601)			41,108			0001
Purchased Call/SPX/SPXF00BSM	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/14/2023	03/14/2024	03/18/2024	Exercise		544,000	100	14,797		23,120				(7,653)			8,323			0001
Purchased Call/SPX/SPXF00DSI	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	03/27/2023	03/27/2024	03/29/2024	Exercise		586,000	100	15,998		24,905				(7,950)			8,907			0001
Purchased Call/SPX/SPXF00ESQ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/03/2023	04/03/2024	04/05/2024	Exercise		860,000	100	22,532		34,400				(10,198)			11,868			0001
Purchased Call/SPX/SPXF00GS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/13/2023	04/15/2024	04/17/2024	Exercise		731,000	100	19,079		28,875				(8,151)			9,795			0001
Purchased Call/SPX/SPXF00GSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/17/2023	04/16/2024	04/18/2024	Exercise		1,293,000	100	33,877		51,720				(14,830)			17,843			0001
Purchased Call/SPX/SPXF00HSP	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/25/2023	04/25/2024	04/29/2024	Exercise		1,199,000	100	32,853		49,759				(14,157)			16,906			0001
Purchased Call/SPX/SPXF00HSR	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	04/26/2023	04/26/2024	04/30/2024	Exercise		959,000	100	25,605		38,840				(11,116)			13,234			0001
Purchased Call/SPX/SPXF00JSG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/08/2023	05/07/2024	05/09/2024	Exercise		1,234,000	100	32,948		49,977				(13,613)			17,029			0001
Purchased Call/SPX/SPXF00KSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	05/15/2023	05/15/2024	05/17/2024	Exercise		1,115,000	100	30,551		45,715				(11,831)			15,164			0001
Purchased Call/SPX/SPXF00QS6	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/05/2023	06/05/2024	06/07/2024	Exercise		590,000	100	14,986		22,125				(4,788)			7,139			0001
Purchased Call/SPX/SPXF00QSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/08/2023	06/10/2024	06/12/2024	Exercise		570,000	100	14,820		21,660				(4,397)			6,840			0001
Purchased Call/SPX/SPXF00QSJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	06/14/2023	06/14/2024	06/18/2024	Exercise		1,203,000	100	32,240		48,120				(9,412)			15,880			0001
Purchased Call/SPX/SPXG00QSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	08/08/2023	08/08/2024	08/12/2024	Exercise		1,511,000	100	34,451		49,108				(5,041)			14,657			0001
Purchased Call/SPX/SPXG00CS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	09/28/2023	09/30/2024	10/02/2024	Exercise		500,000	100	12,350		18,500				(3,112)			6,150			0001
Purchased Call/SPX/SPXG00CSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/02/2023	10/01/2024	10/03/2024	Exercise		2,848,000	100	54,112		81,168	81,168			13,173						0001
Purchased Call/SPX/SPXG00FSZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/16/2023	10/16/2024	10/18/2024	Exercise		386,000	100	10,615		15,826	15,389			3,394		(437)				0001
Purchased Call/SPX/SPXG00GS8	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	10/17/2023	10/17/2024	10/21/2024	Exercise		379,000	100	10,726		15,918	15,447			3,449		(471)				0001
Purchased Call/SPX/SPXG00ISY	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	11/01/2023	11/01/2024	11/05/2024	Exercise		2,518,000	100	45,576		67,986	64,105			15,111		(3,881)				0001
Purchased Call/SPX/SPXG00SS3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/11/2023	12/10/2024	12/12/2024	Exercise		1,224,000	100	33,905		50,184	43,646			20,524		(6,538)				0001
Purchased Call/SPX/SPXG00TSH	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/18/2023	12/18/2024	12/20/2024	Exercise		1,456,000	100	42,806		62,608	53,435			29,463		(9,173)				0001
Purchased Call/SPX/SPXG00US3	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770X0HC3ZE78	12/21/2023	12/23/2024	12/26/2024	Exercise		1,504,000	100	42,262		63,920	54,257			30,551		(9,663)				0001
Purchased Call/SPX/SPXI13FSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPR08K5P83	04/12/2023	04/12/2024	04/16/2024	Exercise		1,405,000	100	38,778		58,308				(16,710)			19,530			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXI13P9P	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/22/2023	05/22/2024	05/24/2024	Exercise		1,004,000	100	28,614		41,666				(9,670)			13,052			0001
Purchased Call/SPX/SPXI13SSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	06/03/2024	06/05/2024	Exercise		564,000	100	14,326		20,868				(4,643)			6,542			0001
Purchased Call/SPX/SPXJ131S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/08/2024	07/10/2024	Exercise		592,000	100	16,990		24,272				(3,638)			7,282			0001
Purchased Call/SPX/SPXJ132SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/10/2023	07/10/2024	07/12/2024	Exercise		703,000	100	18,840		26,714				(3,843)			7,874			0001
Purchased Call/SPX/SPXJ133SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/20/2023	07/22/2024	07/24/2024	Exercise		709,000	100	19,568		27,651				(2,710)			8,083			0001
Purchased Call/SPX/SPXJ136SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/01/2023	08/01/2024	08/05/2024	Exercise		2,165,000	100	55,208		77,940				(6,065)			22,733			0001
Purchased Call/SPX/SPXJ139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/13/2024	Exercise		731,000	100	17,617		25,220				(3,024)			7,602			0001
Purchased Call/SPX/SPXJ13FS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/31/2023	09/03/2024	09/05/2024	Exercise		313,000	100	7,919		11,425				(1,181)			3,506			0001
Purchased Call/SPX/SPXJ13RSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/24/2023	10/24/2024	10/28/2024	Exercise		462,000	100	12,982		19,404	18,584			3,952		(820)				0001
Purchased Call/SPX/SPXJ13IISN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/13/2023	11/12/2024	11/14/2024	Exercise		591,000	100	16,253		23,640	21,760			6,742		(1,880)				0001
Purchased Call/SPX/SPXJ13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2024	Exercise		1,121,000	100	31,052		44,840	40,575			15,233		(4,265)				0001
Purchased Call/SPX/SPXJ132S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/25/2024	Exercise		1,079,000	100	32,046		46,397	41,895			15,741		(4,502)				0001
Purchased Call/SPX/SPXJ132SII	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		1,017,000	100	19,832		28,476	25,619			9,915		(2,857)				0001
Purchased Call/SPX/SPX150XSV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/13/2023	01/16/2024	01/18/2024	Exercise		4,482,000	3999.09	5,466		8,960				(3,453)			3,494			0001
Purchased Call/SPX/SPX150YSQ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/27/2023	01/26/2024	01/30/2024	Exercise		2,746,000	4070.56	6,917		10,980				(3,957)			4,063			0001
Purchased Call/SPX/SPX150YSZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/31/2023	01/31/2024	02/02/2024	Exercise		5,025,000	4076.6	6,432		10,050				(3,511)			3,618			0001
Purchased Call/SPX/SPX150ZSG	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/06/2023	02/06/2024	02/08/2024	Exercise		4,289,000	4111.08	5,491		8,580				(2,967)			3,089			0001
Purchased Call/SPX/SPX2500S0	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/10/2023	02/09/2024	02/13/2024	Exercise		10,031,000	4090.46	12,638		20,060				(7,111)			7,422			0001
Purchased Call/SPX/SPX2501S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/28/2023	02/28/2024	03/01/2024	Exercise		3,881,000	3970.15	12,494		20,176				(7,213)			7,682			0001
Purchased Call/SPX/SPX2501S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/28/2023	02/28/2024	03/01/2024	Exercise		3,326,000	3970.15	12,702		20,615				(7,424)			7,914			0001
Purchased Call/SPX/SPX2502S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/14/2023	03/12/2024	03/14/2024	Exercise		2,741,729	3862	8,567		13,916				(5,007)			5,349			0001
Purchased Call/SPX/SPX2502SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/31/2023	03/28/2024	04/01/2024	Exercise		2,550,000	4109.31	5,508		8,925				(2,974)			3,417			0001
Purchased Call/SPX/SPX2503S2	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/04/2023	04/04/2024	04/08/2024	Exercise		2,659,000	4100.6	3,245		5,320				(1,806)			2,075			0001
Purchased Call/SPX/SPX2506SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/23/2023	06/21/2024	06/25/2024	Exercise		4,762,000	4348.33	6,283		9,520				(1,838)			3,237			0001
Purchased Call/SPX/SPX2506SII	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/13/2023	07/12/2024	07/16/2024	Exercise		5,595,000	4510.04	7,609		11,190				(1,238)			3,581			0001
Purchased Call/SPX/SPXA05GS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	01/13/2023	01/16/2024	01/18/2024	Exercise		2,895,000	3999.09	8,917		14,765				(5,783)			5,848			0001
Purchased Call/SPX/SPXA05KS0	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	03/06/2023	03/05/2024	03/07/2024	Exercise		4,107,000	4048.42	15,435		25,041				(8,827)			9,606			0001
Purchased Call/SPX/SPXA05MS3	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	03/22/2023	03/22/2024	03/26/2024	Exercise		2,369,000	3936.97	8,485		13,746				(4,787)			5,261			0001
Purchased Call/SPX/SPXA05QSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	04/19/2023	04/19/2024	04/23/2024	Exercise		2,766,000	4154.52	9,678		15,208				(4,408)			5,530			0001
Purchased Call/SPX/SPXA05RSN	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNEBIBXP4R0TD8PU41	04/28/2023	04/30/2024	05/02/2024	Exercise		2,284,000	4169.48	7,129		11,197				(3,158)			4,067			0001

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Purchased Call/SPX/SPXA05SSF	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	05/05/2023	05/03/2024	05/07/2024	Exercise		3,016,000	4136.25	10,311		16,281				(4,683)			5,970			0001
Purchased Call/SPX/SPXB056S7	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	10/13/2023	10/11/2024	10/16/2024	Exercise		2,327,000	4327.78	4,418		6,743	6,609			1,424		(133)				0001
Purchased Call/SPX/SPXB056S9	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	10/13/2023	10/15/2024	10/17/2024	Exercise		1,831,000	4327.78	3,587		5,490	5,344			1,205		(146)				0001
Purchased Call/SPX/SPXB057SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	10/30/2023	10/25/2024	10/29/2024	Exercise		2,764,985	4158	10,228		16,625	15,916			3,500		(708)				0001
Purchased Call/SPX/SPXB059SW	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	11/10/2023	11/11/2024	11/13/2024	Exercise		2,075,000	4415.24	7,927		12,450	11,543			3,842		(907)				0001
Purchased Call/SPX/SPXB05DSE	FixedAnnuityHedge	N/A	Equity/Index	Societe General	02RNE8IBXP4R0TD8PU41	12/15/2023	12/16/2024	12/18/2024	Exercise		1,892,000	4719.19	4,385		6,615	5,695			3,151		(920)				0001
Purchased Call/SPX/SPXC17ESR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	05/31/2023	05/31/2024	06/04/2024	Exercise		1,924,000	4179.83	6,815		10,588				(2,731)			3,773			0001
Purchased Call/SPX/SPXC17MSR	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	11/13/2023	11/13/2024	11/15/2024	Exercise		5,250,000	4411.55	7,035		10,500	9,654			1,539		(846)				0001
Purchased Call/SPX/SPXC17NSJ	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC	G5GSEF7VJP5I70UK5573	12/05/2023	12/05/2024	12/09/2024	Exercise		3,225,000	4567.18	7,353		11,288	9,962			2,883		(1,326)				0001
Purchased Call/SPX/SPXF007S1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	02/17/2023	02/16/2024	02/21/2024	Exercise		2,548,000	4079.09	5,559		8,925				(3,188)			3,366			0001
Purchased Call/SPX/SPXF008SA	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	02/23/2023	02/23/2024	02/27/2024	Exercise		4,769,000	4012.32	6,010		9,540				(3,341)			3,530			0001
Purchased Call/SPX/SPXF008SW	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	02/27/2023	02/27/2024	02/29/2024	Exercise		2,709,000	3982.24	8,238		13,279				(4,757)			5,041			0001
Purchased Call/SPX/SPXF00BS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	03/09/2023	03/07/2024	03/11/2024	Exercise		2,882,146	3986	4,069		6,816				(2,563)			2,747			0001
Purchased Call/SPX/SPXF00USF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	07/11/2023	07/11/2024	07/15/2024	Exercise		2,262,000	4439.26	8,678		13,108				(1,856)			4,430			0001
Purchased Call/SPX/SPXF00WSF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	07/20/2023	07/19/2024	07/23/2024	Exercise		2,019,000	4534.87	4,767		7,070				(701)			2,303			0001
Purchased Call/SPX/SPXF00XSB	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	07/25/2023	07/25/2024	07/29/2024	Exercise		2,415,000	4567.46	3,333		4,830				(366)			1,497			0001
Purchased Call/SPX/SPXF00XSD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	07/25/2023	07/25/2024	07/29/2024	Exercise		2,221,000	4567.46	8,791		13,320				(1,122)			4,529			0001
Purchased Call/SPX/SPXG001BS	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	08/14/2023	08/14/2024	08/16/2024	Exercise		6,976,000	4489.72	8,510		12,555				(1,401)			4,046			0001
Purchased Call/SPX/SPXG002SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	08/18/2023	08/16/2024	08/20/2024	Exercise		4,195,000	4369.71	5,621		8,390				(1,288)			2,769			0001
Purchased Call/SPX/SPXG003SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	08/23/2023	08/23/2024	08/27/2024	Exercise		3,300,000	4436.01	6,534		9,900				(1,368)			3,366			0001
Purchased Call/SPX/SPXG005SN	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	09/01/2023	09/04/2024	09/06/2024	Exercise		3,029,000	4515.77	4,121		6,060				(560)			1,939			0001
Purchased Call/SPX/SPXG008SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	09/15/2023	09/13/2024	09/17/2024	Exercise		2,483,000	4450.32	4,970		7,455				(895)			2,485			0001
Purchased Call/SPX/SPXG00AS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	09/21/2023	09/20/2024	09/24/2024	Exercise		2,575,000	4330	5,202		7,983				(1,318)			2,781			0001
Purchased Call/SPX/SPXG00ASX	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	09/22/2023	09/24/2024	09/26/2024	Exercise		2,529,000	4320.06	5,212		8,096				(1,407)			2,884			0001
Purchased Call/SPX/SPXG00ESD	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	10/06/2023	10/07/2024	10/09/2024	Exercise		2,863,000	4308.5	5,501		8,595	8,490			1,685		(105)				0001
Purchased Call/SPX/SPXG00ESF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	10/06/2023	10/07/2024	10/09/2024	Exercise		1,849,000	4308.5	6,956		11,100	10,967			2,260		(133)				0001
Purchased Call/SPX/SPXG00QS1	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	11/21/2023	11/21/2024	11/25/2024	Exercise		3,617,000	4538.19	6,001		9,038	8,185			3,237		(853)				0001
Purchased Call/SPX/SPXH13US4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/04/2023	01/03/2024	01/05/2024	Exercise		2,489,515	3824	2,969		4,940				(1,965)			1,971			0001
Purchased Call/SPX/SPXH13USX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/06/2023	01/05/2024	01/09/2024	Exercise		6,896,000	3895.08	8,274		13,790				(5,488)			5,516			0001
Purchased Call/SPX/SPXH13WST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/17/2023	01/17/2024	01/19/2024	Exercise		1,800,000	3990.97	6,732		11,160				(4,377)			4,428			0001

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Purchased Call/SPX/SPXH13XSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/19/2023	01/19/2024	01/23/2024	Exercise		4,278,000	3898.85	5,307		8,560				(3,210)			3,253			0001
Purchased Call/SPX/SPXH13YS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/20/2023	01/19/2024	01/23/2024	Exercise		1,876,000	3972.61	6,788		11,250				(4,401)			4,463			0001
Purchased Call/SPX/SPXH13ZSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/27/2023	01/26/2024	01/30/2024	Exercise		2,985,000	4070.56	11,104		17,910				(6,653)			6,806			0001
Purchased Call/SPX/SPXI131SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/07/2023	02/07/2024	02/09/2024	Exercise		2,826,000	4164	6,102		9,605				(3,341)			3,503			0001
Purchased Call/SPX/SPXI131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/08/2023	02/08/2024	02/12/2024	Exercise		2,001,000	4117.86	7,400		11,800				(4,199)			4,400			0001
Purchased Call/SPX/SPXI132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/09/2023	02/09/2024	02/13/2024	Exercise		2,115,000	4081.5	4,653		7,403				(2,636)			2,750			0001
Purchased Call/SPX/SPXI134SQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/24/2023	02/23/2024	02/27/2024	Exercise		4,210,000	3970.04	15,156		24,839				(9,195)			9,683			0001
Purchased Call/SPX/SPXI135SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/05/2024	Exercise		7,130,000	3981.35	8,984		14,260				(4,959)			5,276			0001
Purchased Call/SPX/SPXI139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/17/2023	03/18/2024	03/20/2024	Exercise		3,931,000	3916.64	4,952		7,860				(2,692)			2,908			0001
Purchased Call/SPX/SPXI13ASO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/25/2024	03/27/2024	Exercise		2,359,000	3970.99	5,098		8,260				(2,872)			3,162			0001
Purchased Call/SPX/SPXI13BSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2023	03/27/2024	03/29/2024	Exercise		2,884,000	3977.53	10,617		17,310				(6,014)			6,693			0001
Purchased Call/SPX/SPXI13BSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/28/2023	03/28/2024	04/01/2024	Exercise		3,264,000	3971.27	7,052		11,428				(3,945)			4,375			0001
Purchased Call/SPX/SPXI13DSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/05/2023	04/05/2024	04/09/2024	Exercise		2,252,000	4090.38	4,905		7,875				(2,558)			2,970			0001
Purchased Call/SPX/SPXI13ES4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/08/2024	04/10/2024	Exercise		2,766,000	4105.02	6,083		9,678				(3,063)			3,595			0001
Purchased Call/SPX/SPXI13ES9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2023	04/09/2024	04/11/2024	Exercise		3,024,000	4105.02	10,890		17,545				(5,640)			6,655			0001
Purchased Call/SPX/SPXI13FSO	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2023	04/12/2024	04/16/2024	Exercise		5,206,000	4146.22	6,662		10,410				(3,110)			3,748			0001
Purchased Call/SPX/SPXI13GSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/17/2023	04/17/2024	04/19/2024	Exercise		5,399,000	4151.32	6,912		10,800				(3,194)			3,888			0001
Purchased Call/SPX/SPXI131S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/21/2023	04/23/2024	04/25/2024	Exercise		1,828,000	4133.52	4,136		6,405				(1,838)			2,269			0001
Purchased Call/SPX/SPXI131SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/24/2023	04/24/2024	04/26/2024	Exercise		3,314,000	4137.04	8,553		13,260				(3,788)			4,707			0001
Purchased Call/SPX/SPXI131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise		3,026,000	4071.63	3,872		6,050				(1,819)			2,178			0001
Purchased Call/SPX/SPXI13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/25/2023	04/25/2024	04/29/2024	Exercise		2,226,000	4071.63	7,031		11,125				(3,394)			4,094			0001
Purchased Call/SPX/SPXI13KSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/01/2023	05/01/2024	05/03/2024	Exercise		2,723,000	4167.87	9,538		14,988				(4,238)			5,450			0001
Purchased Call/SPX/SPXI13KSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/03/2023	05/03/2024	05/07/2024	Exercise		5,226,000	4090.75	6,793		10,450				(2,968)			3,658			0001
Purchased Call/SPX/SPXI13MS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2024	Exercise		2,434,000	4138.12	5,454		8,523				(2,414)			3,068			0001
Purchased Call/SPX/SPXI13MSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/14/2024	Exercise		4,071,000	4137.64	5,291		8,140				(2,230)			2,849			0001
Purchased Call/SPX/SPXI13MSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/10/2024	05/14/2024	Exercise		1,775,000	4137.64	6,000		9,408				(2,643)			3,408			0001
Purchased Call/SPX/SPXI130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise		5,926,000	4198.05	7,821		11,850				(2,965)			4,029			0001
Purchased Call/SPX/SPXI130SU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2023	05/17/2024	05/21/2024	Exercise		5,689,197	4159	7,305		10,961				(2,743)			3,656			0001
Purchased Call/SPX/SPXI130S2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/23/2023	05/23/2024	05/28/2024	Exercise		3,252,000	4145.58	7,410		11,375				(2,976)			3,965			0001
Purchased Call/SPX/SPXI130SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/25/2023	05/24/2024	05/29/2024	Exercise		6,071,000	4151.28	8,012		12,140				(3,083)			4,128			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ13SS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/31/2023	05/31/2024	06/04/2024	Exercise		3,876,000	4179.83	5,115		7,750				(1,905)			2,635			0001
Purchased Call/SPX/SPXJ13SSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/03/2024	06/05/2024	Exercise		3,023,000	4282.37	4,054		6,050				(1,297)			1,997			0001
Purchased Call/SPX/SPXJ13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/09/2023	06/11/2024	06/13/2024	Exercise		4,314,000	4298.86	5,782		8,630				(1,775)			2,848			0001
Purchased Call/SPX/SPXJ13WS5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/18/2024	06/21/2024	Exercise		10,400,000	4409.59	13,936		20,800				(3,542)			6,864			0001
Purchased Call/SPX/SPXJ13WSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/20/2023	06/20/2024	06/24/2024	Exercise		2,694,000	4388.71	6,091		9,163				(1,618)			3,072			0001
Purchased Call/SPX/SPXJ13ZS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	07/02/2024	Exercise		3,990,000	4376.86	8,618		12,768				(2,122)			4,150			0001
Purchased Call/SPX/SPXJ130SP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/03/2023	07/03/2024	07/08/2024	Exercise		4,813,000	4455.59	6,645		9,630				(1,230)			2,985			0001
Purchased Call/SPX/SPXJ130SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/05/2023	07/05/2024	07/09/2024	Exercise		4,152,000	4446.82	5,644		8,300				(1,160)			2,656			0001
Purchased Call/SPX/SPXJ131SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise		3,669,000	4411.59	4,991		7,340				(1,112)			2,349			0001
Purchased Call/SPX/SPXJ131SC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/09/2024	Exercise		2,590,000	4411.59	7,925		11,914				(1,866)			3,989			0001
Purchased Call/SPX/SPXJ131SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/09/2024	Exercise		4,411,000	4398.95	5,998		8,820				(1,371)			2,822			0001
Purchased Call/SPX/SPXJ132SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/12/2023	07/12/2024	07/16/2024	Exercise		2,469,000	4472.16	5,829		8,645				(1,096)			2,816			0001
Purchased Call/SPX/SPXJ137S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/02/2023	08/02/2024	08/06/2024	Exercise		5,415,000	4513.39	7,364		10,830				(1,123)			3,466			0001
Purchased Call/SPX/SPXJ138S6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/02/2024	08/06/2024	Exercise		4,445,000	4478.03	6,045		8,890				(1,037)			2,845			0001
Purchased Call/SPX/SPXJ138SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2024	Exercise		3,301,000	4478.03	4,488		6,600				(762)			2,112			0001
Purchased Call/SPX/SPXJ138SY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/08/2023	08/08/2024	08/12/2024	Exercise		2,891,000	4499.38	6,011		8,959				(998)			2,948			0001
Purchased Call/SPX/SPXJ13ESB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/28/2024	08/30/2024	Exercise		7,432,000	4433.31	9,956		14,860				(1,940)			4,904			0001
Purchased Call/SPX/SPXJ13ESD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/28/2023	08/23/2024	08/27/2024	Exercise		2,154,108	4396	8,504		12,936				(1,843)			4,431			0001
Purchased Call/SPX/SPXJ13ESJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/29/2023	08/29/2024	09/03/2024	Exercise		2,104,000	4497.63	4,210		6,315				(686)			2,105			0001
Purchased Call/SPX/SPXJ13GSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/06/2023	09/06/2024	09/10/2024	Exercise		3,479,000	4465.48	5,846		8,700				(984)			2,854			0001
Purchased Call/SPX/SPXJ13HS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/07/2023	09/06/2024	09/10/2024	Exercise		4,995,000	4451.14	6,693		9,990				(1,213)			3,297			0001
Purchased Call/SPX/SPXJ13HSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/10/2024	09/12/2024	Exercise		5,344,000	4457.49	7,162		10,690				(1,265)			3,528			0001
Purchased Call/SPX/SPXJ131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/17/2024	Exercise		7,265,000	4450.32	9,735		14,530				(1,729)			4,795			0001
Purchased Call/SPX/SPXJ13JS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/16/2024	09/18/2024	Exercise		5,139,000	4450.32	6,888		10,280				(1,218)			3,392			0001
Purchased Call/SPX/SPXJ13JS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2024	Exercise		7,578,000	4450.32	10,157		15,160				(1,789)			5,003			0001
Purchased Call/SPX/SPXJ13JSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/19/2024	09/23/2024	Exercise		3,395,000	4443.95	4,549		6,790				(810)			2,241			0001
Purchased Call/SPX/SPXJ13JSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/19/2023	09/19/2024	09/23/2024	Exercise		1,612,000	4443.95	6,215		9,660				(1,272)			3,445			0001
Purchased Call/SPX/SPXJ13LSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/27/2023	09/27/2024	10/01/2024	Exercise		1,965,000	4274.51	3,812		5,895				(1,069)			2,083			0001
Purchased Call/SPX/SPXJ13MS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	09/27/2024	10/01/2024	Exercise		4,182,000	4288.05	5,434		8,360				(1,483)			2,926			0001
Purchased Call/SPX/SPXJ13MSA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2024	Exercise		3,640,000	4288.05	6,989		10,920	10,901			1,936		(19)				0001

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Purchased Call/SPX/SPXJ13NSK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/05/2023	10/04/2024	10/08/2024	Exercise		2,870,000	4258.19	5,453		8,610	8,550			1,532		(60)				0001
Purchased Call/SPX/SPXJ13OSV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/10/2023	10/10/2024	10/15/2024	Exercise		2,436,000	4358.24	2,825		4,383	4,306			926		(77)				0001
Purchased Call/SPX/SPXJ13PS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2023	10/11/2024	10/16/2024	Exercise		3,022,000	4376.95	5,919		9,060	8,882			2,014		(178)				0001
Purchased Call/SPX/SPXJ13PSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/12/2023	10/11/2024	10/16/2024	Exercise		4,269,000	4349.61	5,636		8,540	8,370			1,816		(170)				0001
Purchased Call/SPX/SPXJ13OS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2024	Exercise		1,509,000	4373.63	2,990		4,530	4,399			1,051		(131)				0001
Purchased Call/SPX/SPXJ13OSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/18/2023	10/18/2024	10/22/2024	Exercise		8,968,000	4314.6	11,840		17,940	17,358			3,929		(582)				0001
Purchased Call/SPX/SPXJ13RSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/18/2024	10/22/2024	Exercise		1,672,000	4224.16	3,206		5,010	4,851			1,004		(159)				0001
Purchased Call/SPX/SPXJ13RSH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/21/2024	10/23/2024	Exercise		2,772,000	4224.16	5,318		8,310	8,006			1,714		(304)				0001
Purchased Call/SPX/SPXJ13RSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/20/2023	10/22/2024	10/24/2024	Exercise		1,776,000	4224.16	3,408		5,325	5,121			1,111		(204)				0001
Purchased Call/SPX/SPXJ13RSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/23/2023	10/23/2024	10/25/2024	Exercise		4,445,000	4217.04	5,690		8,890	8,532			1,845		(358)				0001
Purchased Call/SPX/SPXJ13SS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/29/2024	Exercise		5,503,000	4186.77	10,570		16,515	15,793			3,442		(722)				0001
Purchased Call/SPX/SPXJ13TSQ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/30/2023	10/30/2024	11/01/2024	Exercise		5,931,000	4166.82	7,472		11,860	11,248			2,522		(612)				0001
Purchased Call/SPX/SPXJ13US7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/01/2023	11/01/2024	11/05/2024	Exercise		3,115,000	4237.86	6,105		9,657	9,123			2,262		(534)				0001
Purchased Call/SPX/SPXJ13VS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/03/2023	11/05/2024	11/07/2024	Exercise		1,499,000	4358.34	2,970		4,650	4,359			1,259		(291)				0001
Purchased Call/SPX/SPXJ13XSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/15/2023	11/15/2024	11/19/2024	Exercise		7,159,000	4502.88	9,594		14,320	13,114			4,792		(1,206)				0001
Purchased Call/SPX/SPXJ13YSG	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/15/2024	11/19/2024	Exercise		2,298,000	4514.02	4,554		6,900	6,324			2,351		(576)				0001
Purchased Call/SPX/SPXJ13YSI	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/18/2024	11/20/2024	Exercise		2,671,000	4514.02	5,714		8,811	8,048			3,043		(763)				0001
Purchased Call/SPX/SPXJ13YSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/17/2023	11/19/2024	11/21/2024	Exercise		6,026,000	4514.02	7,953		12,050	10,969			4,148		(1,081)				0001
Purchased Call/SPX/SPXJ13ZSR	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		3,489,000	4556.62	11,308		17,450	15,813			6,530		(1,637)				0001
Purchased Call/SPX/SPXK130S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/26/2024	Exercise		7,588,000	4559.34	10,171		15,180	13,699			5,576		(1,481)				0001
Purchased Call/SPX/SPXK130SX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/27/2023	11/27/2024	12/02/2024	Exercise		6,267,000	4550.43	8,395		12,530	11,200			4,684		(1,330)				0001
Purchased Call/SPX/SPXK131SF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/30/2023	11/29/2024	12/03/2024	Exercise		6,634,000	4567.8	8,891		13,270	11,808			5,100		(1,462)				0001
Purchased Call/SPX/SPXK131ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	11/29/2024	12/03/2024	Exercise		4,634,000	4594.63	6,118		9,270	8,262			3,632		(1,008)				0001
Purchased Call/SPX/SPXK132SD	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/04/2023	12/04/2024	12/06/2024	Exercise		5,614,000	4569.78	7,412		11,230	9,914			4,414		(1,316)				0001
Purchased Call/SPX/SPXK133SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/08/2023	12/06/2024	12/10/2024	Exercise		2,494,000	4604.37	5,739		8,733	7,676			3,622		(1,056)				0001
Purchased Call/SPX/SPXK135SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/15/2023	12/17/2024	12/19/2024	Exercise		5,319,000	4719.19	7,129		10,640	9,129			5,036		(1,511)				0001
Purchased Call/SPX/SPXK137SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/24/2024	Exercise		2,854,000	4754.63	6,452		9,993	8,557			4,968		(1,436)				0001
Purchased Call/SPX/SPXK139SB	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise		6,123,000	4783.35	8,330		12,250	10,242			6,159		(2,008)				0001
Purchased Call/SPX/SPXK13AS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/30/2024	01/02/2025	Exercise		2,129,000	4769.83	4,899		7,455	6,240			3,880		(1,215)				0001
Purchased Call/SPX/SPXK13AS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2025	Exercise		4,781,000	4769.83	6,501		9,560	7,935			4,970		(1,625)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPX2500SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	02/22/2023	02/22/2024	02/26/2024	Exercise		2,288,000	4216.54	12,961		26,426				(9,944)			13,464			0001
Purchased Call/SPX/SPX2504S8	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXD7DEVFDH4H0FF07349	04/25/2023	04/25/2024	04/29/2024	Exercise		2,267,000	4307.78	10,781		35,854				(15,544)			25,072			0001
Purchased Call/SPX/SPXA05FSM	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/05/2023	01/05/2024	01/09/2024	Exercise		2,403,000	4232.7	7,311		12,554				(6,034)			5,243			0001
Purchased Call/SPX/SPXA05FSV	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/06/2023	01/08/2024	01/10/2024	Expire		2,465,000	4428.71	4,338		4,338				4,338			(4,338)			0001
Purchased Call/SPX/SPXA05FSW	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/09/2023	01/09/2024	01/11/2024	Exercise		1,591,000	4199.57	7,282		10,187				(3,013)			2,904			0001
Purchased Call/SPX/SPXA05GS1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/12/2023	01/12/2024	01/17/2024	Expire		2,936,000	4397.42	7,455		7,455				7,455			(7,455)			0001
Purchased Call/SPX/SPXA05GSS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/27/2023	01/29/2024	01/31/2024	Expire		3,678,000	4477.62	6,845		6,845				6,845			(6,845)			0001
Purchased Call/SPX/SPXA05GSZ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	01/31/2023	01/31/2024	02/02/2024	Expire		4,104,000	4643.25	3,120		3,120				3,120			(3,120)			0001
Purchased Call/SPX/SPXA05HS4	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/02/2023	02/02/2024	02/06/2024	Expire		2,076,000	4409.65	9,753		9,663				9,663			(9,753)			0001
Purchased Call/SPX/SPXA05HSB	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/03/2023	02/02/2024	02/06/2024	Expire		2,870,000	4601.83	4,305		4,305				4,305			(4,305)			0001
Purchased Call/SPX/SPXA05HSG	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/06/2023	02/06/2024	02/08/2024	Expire		2,462,000	4485.19	5,953		5,953				5,953			(5,953)			0001
Purchased Call/SPX/SPXA051SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	02/22/2023	02/22/2024	02/26/2024	Expire		2,110,000	4563.77	2,068		2,067				2,067			(2,068)			0001
Purchased Call/SPX/SPXA050S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/04/2023	04/04/2024	04/08/2024	Exercise		1,659,000	4324.08	8,632		20,385				(6,752)			11,753			0001
Purchased Call/SPX/SPXA050SS	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	04/06/2023	04/09/2024	04/11/2024	Expire		2,263,000	4624.31	2,492		2,430				2,430			(2,492)			0001
Purchased Call/SPX/SPXA051WSO	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	06/06/2023	06/06/2024	06/10/2024	Expire		1,270,000	4847.18	635		596				596			(635)			0001
Purchased Call/SPX/SPXB055SY	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	10/10/2023	10/09/2024	10/11/2024	Exercise		2,041,250	4620	8,218		49,928	49,725			29,663		(203)				0001
Purchased Call/SPX/SPXB058SX	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/06/2023	11/06/2024	11/08/2024	Exercise		3,119,000	5040.52	811		29,217	29,135			24,371		(82)				0001
Purchased Call/SPX/SPXB05A9K	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/17/2023	11/19/2024	11/21/2024	Exercise		3,370,000	4965.42	3,505		56,904	56,428			46,470		(476)				0001
Purchased Call/SPX/SPXB05BSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	11/27/2023	11/27/2024	12/02/2024	Exercise		1,869,000	5212.52	524		13,469	13,386			12,238		(83)				0001
Purchased Call/SPX/SPXB05CSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/07/2023	12/06/2024	12/10/2024	Exercise		1,754,000	5239.04	597		10,555	10,445			9,398		(110)				0001
Purchased Call/SPX/SPXB05DSQ	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE8IBXP4R0TD8PU41	12/18/2023	12/18/2024	12/20/2024	Exercise		2,559,000	5326.02	1,280		10,554	10,278			9,635		(276)				0001
Purchased Call/SPX/SPXF00BSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/13/2023	03/08/2024	03/12/2024	Exercise		2,309,231	4337	4,626		21,490				(11,158)			16,864			0001
Purchased Call/SPX/SPXF00BSO	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/14/2023	03/11/2024	03/13/2024	Exercise		3,170,365	4224	11,054		48,935				(29,969)			37,881			0001
Purchased Call/SPX/SPXF00CSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/20/2023	03/20/2024	03/22/2024	Exercise		2,398,000	4406	5,088		16,754				(5,253)			11,666			0001
Purchased Call/SPX/SPXF00CSQ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/21/2023	03/21/2024	03/25/2024	Exercise		1,880,000	4469.2	3,422		7,038				664			3,616			0001
Purchased Call/SPX/SPXG00PSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/30/2023	11/29/2024	12/03/2024	Exercise		2,765,000	5257.54	830		13,922	13,786			12,685		(136)				0001
Purchased Call/SPX/SPXH13YSX	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/25/2023	01/25/2024	01/29/2024	Expire		2,693,000	4626.69	1,779		1,779				1,779			(1,779)			0001
Purchased Call/SPX/SPXH13ZS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/26/2023	01/26/2024	01/30/2024	Expire		1,907,000	4403.54	5,220		5,219				5,219			(5,220)			0001
Purchased Call/SPX/SPXI130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/01/2023	02/01/2024	02/05/2024	Expire		1,688,000	4737.09	980		980				980			(980)			0001
Purchased Call/SPX/SPXI133SE	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/16/2023	02/16/2024	02/21/2024	Exercise		2,590,000	4321.52	12,484		15,744				(1,175)			3,260			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXJ136SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	03/11/2024	Exercise		3,599,692	4434	5,426		11,938				(531)			6,511			0001
Purchased Call/SPX/SPXJ139SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/22/2023	03/22/2024	03/26/2024	Exercise		2,050,000	4224.37	8,323		34,424				(19,152)			26,101			0001
Purchased Call/SPX/SPXJ13ASK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/24/2023	03/26/2024	03/28/2024	Exercise		2,166,000	4459.42	3,724		8,710				381			4,987			0001
Purchased Call/SPX/SPXJ13CSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2023	03/28/2024	04/01/2024	Expire		1,644,000	4625.03	2,007						1,983			(2,007)			0001
Purchased Call/SPX/SPXJ13HS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/19/2023	04/19/2024	04/23/2024	Exercise		2,761,000	4383.02	12,310		32,511				(11,747)			20,201			0001
Purchased Call/SPX/SPXJ13JS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/27/2023	04/26/2024	04/30/2024	Exercise		2,384,000	4608.85	2,767		2,521				2,086			(245)			0001
Purchased Call/SPX/SPXJ13PS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/19/2023	05/17/2024	05/21/2024	Expire		3,245,000	4739.03	1,947						1,455			(1,947)			0001
Purchased Call/SPX/SPXJ13SS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/01/2023	05/31/2024	06/04/2024	Expire		1,780,000	4818.29	712						623			(712)			0001
Purchased Call/SPX/SPXJ13SSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/02/2023	06/04/2024	06/06/2024	Expire		3,913,000	4828.37	2,427						2,250			(2,427)			0001
Purchased Call/SPX/SPXJ13TS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/05/2023	06/05/2024	06/07/2024	Expire		2,247,000	4850.75	1,167						1,096			(1,167)			0001
Purchased Call/SPX/SPXJ13VSY	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/16/2023	06/17/2024	06/20/2024	Expire		1,797,000	5051.19	718						702			(718)			0001
Purchased Call/SPX/SPXJ131SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/06/2023	07/05/2024	07/09/2024	Expire		1,461,000	5015.98	584						553			(584)			0001
Purchased Call/SPX/SPXJ131SV	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/05/2024	07/09/2024	Expire		2,359,000	4975.21	991						909			(991)			0001
Purchased Call/SPX/SPXJ131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/07/2023	07/08/2024	07/10/2024	Expire		1,560,000	5043.4	437						407			(437)			0001
Purchased Call/SPX/SPXJ136SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2024	Expire		2,124,000	5100.63	1,658						1,604			(1,659)			0001
Purchased Call/SPX/SPXJ138S4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/04/2023	08/06/2024	08/08/2024	Exercise		1,756,000	4724.32	6,669		15,016				2,250			8,347			0001
Purchased Call/SPX/SPXJ139SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/09/2023	08/09/2024	08/13/2024	Exercise		2,059,000	4729.07	7,540		19,942				2,150			12,402			0001
Purchased Call/SPX/SPXJ13ASM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/14/2023	08/09/2024	08/13/2024	Exercise		1,603,664	4718	6,264		17,252				1,325			10,988			0001
Purchased Call/SPX/SPXJ13BS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/16/2023	08/16/2024	08/20/2024	Exercise		3,480,000	4822.74	5,707		27,242				274			21,535			0001
Purchased Call/SPX/SPXJ13CSP	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/24/2023	08/23/2024	08/27/2024	Exercise		1,811,000	4778.93	3,258		18,005				(882)			14,747			0001
Purchased Call/SPX/SPXJ13DS9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/23/2024	08/27/2024	Exercise		2,016,000	4846.28	2,942		13,265				529			10,323			0001
Purchased Call/SPX/SPXJ13DSC	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	08/25/2023	08/27/2024	08/29/2024	Exercise		3,067,000	4841.88	4,720		21,004				1,111			16,284			0001
Purchased Call/SPX/SPXJ13GS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	09/03/2024	09/05/2024	Exercise		3,520,000	4947.03	4,435		8,494				2,562			4,059			0001
Purchased Call/SPX/SPXJ13HSS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2023	09/09/2024	09/11/2024	Exercise		2,147,000	4869.81	3,218		15,396				126			12,179			0001
Purchased Call/SPX/SPXJ131SW	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/13/2024	09/17/2024	Exercise		2,087,000	4888.68	2,502		18,884				(889)			16,382			0001
Purchased Call/SPX/SPXJ13KS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/21/2023	09/20/2024	09/24/2024	Exercise		1,650,000	4773.83	2,178		24,566				(4,477)			22,388			0001
Purchased Call/SPX/SPXJ13KSF	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2023	09/23/2024	09/25/2024	Exercise		2,694,000	4721.83	4,851		49,552				(10,209)			44,701			0001
Purchased Call/SPX/SPXJ13MS6	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/29/2023	10/01/2024	10/03/2024	Exercise		3,187,000	4708.28	5,542		61,461	61,446			40,659		(15)				0001
Purchased Call/SPX/SPXJ13QS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/16/2023	10/16/2024	10/18/2024	Exercise		2,717,000	4806.62	4,290		50,838	50,651			37,132		(188)				0001
Purchased Call/SPX/SPXJ13SS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/25/2023	10/25/2024	10/29/2024	Exercise		2,260,000	4615.91	4,384		67,572	67,272			40,204		(299)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Purchased Call/SPX/SPXJ13T5X	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/31/2023	10/31/2024	11/04/2024	Exercise		2,331,000	4611.08	4,380		70,496	70,125			41,325		(371)				0001
Purchased Call/SPX/SPXJ13XSL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/16/2023	11/15/2024	11/19/2024	Exercise		1,720,000	5110.09	722		16,752	16,661			14,729		(91)				0001
Purchased Call/SPX/SPXJ13ZSN	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		1,565,000	5208.22	438		10,693	10,630			9,681		(63)				0001
Purchased Call/SPX/SPXK130S1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/26/2024	11/29/2024	Exercise		2,905,000	5074.55	2,034		37,995	37,680			32,947		(315)				0001
Purchased Call/SPX/SPXK131SS	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/01/2023	12/03/2024	12/05/2024	Exercise		2,291,000	5175.85	1,145		18,309	18,110			16,059		(199)				0001
Purchased Call/SPX/SPXK132S0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/06/2023	12/06/2024	12/10/2024	Exercise		2,416,000	4929.21	4,154		47,155	46,394			36,869		(760)				0001
Purchased Call/SPX/SPXK134ST	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/14/2023	12/13/2024	12/17/2024	Exercise		1,783,000	5082.96	3,284		27,092	26,426			23,881		(666)				0001
Purchased Call/SPX/SPXK136SM	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/20/2023	12/20/2024	12/24/2024	Exercise		2,243,000	5027.23	5,792		39,651	38,369			33,908		(1,282)				0001
Purchased Call/SPX/SPXK138SH	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/26/2023	12/26/2024	12/30/2024	Exercise		4,178,000	5357.27	2,675		21,128	20,492			19,689		(636)				0001
Purchased Call/SPX/SPXK139S9	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/28/2023	12/27/2024	12/31/2024	Exercise		2,701,000	5197.11	4,104		31,034	30,044			28,384		(989)				0001
Purchased Call/SPX/SPXK13AS1	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2025	Exercise		2,325,000	5327.9	1,581		12,754	12,358			11,523		(395)				0001
Purchased Call/SPX/SPX150YSE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/24/2023	01/24/2024	01/26/2024	Expire		2,303,000	100	4,610						4,610			(4,610)			0001
Purchased Call/SPX/SPX1501SU	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	01/30/2023	01/30/2024	02/01/2024	Expire		2,796,000	100	5,199						5,199			(5,199)			0001
Purchased Call/SPX/SPX2500SV	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/23/2023	02/23/2024	02/27/2024	Expire		2,118,000	100	3,265						3,265			(3,265)			0001
Purchased Call/SPX/SPX2501S1	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	02/27/2023	02/27/2024	02/29/2024	Expire		2,085,000	100	3,253						3,253			(3,253)			0001
Purchased Call/SPX/SPX2502S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/14/2023	03/12/2024	03/14/2024	Exercise		2,130,000	100	3,067		15,139				(4,983)			12,072			0001
Purchased Call/SPX/SPX2502SL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/24/2023	03/25/2024	03/27/2024	Expire		2,144,000	100	2,703						2,703			(2,703)			0001
Purchased Call/SPX/SPX2502SP	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/28/2023	03/28/2024	04/01/2024	Expire		1,246,000	100	1,843						1,843			(1,843)			0001
Purchased Call/SPX/SPX2502SR	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	03/30/2023	03/28/2024	04/01/2024	Expire		2,165,000	100	3,291						3,291			(3,291)			0001
Purchased Call/SPX/SPX2503SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	04/21/2023	04/22/2024	04/24/2024	Expire		2,046,000	100	3,354						3,354			(3,354)			0001
Purchased Call/SPX/SPX2505SN	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/25/2023	05/24/2024	05/29/2024	Expire		2,587,000	100	5,325						5,325			(5,325)			0001
Purchased Call/SPX/SPX2505SY	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	05/30/2023	05/30/2024	06/03/2024	Expire		2,533,000	100	4,462						4,462			(4,462)			0001
Purchased Call/SPX/SPX2506SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/09/2023	06/10/2024	06/12/2024	Exercise		1,641,000	100	3,411		14,824				(520)			11,413			0001
Purchased Call/SPX/SPX2506SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/09/2023	06/11/2024	06/13/2024	Exercise		2,381,000	100	4,522		20,347				(1,196)			15,825			0001
Purchased Call/SPX/SPX2506SH	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/20/2023	06/20/2024	06/24/2024	Expire		2,275,000	100	4,960						4,960			(4,960)			0001
Purchased Call/SPX/SPX2506SL	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/23/2023	06/24/2024	06/26/2024	Expire		1,812,000	100	4,054						4,054			(4,054)			0001
Purchased Call/SPX/SPX2506SS	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	06/29/2023	06/28/2024	07/02/2024	Expire		2,348,000	100	4,559						4,559			(4,559)			0001
Purchased Call/SPX/SPX2506SZ	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/19/2023	07/19/2024	07/23/2024	Expire		1,769,000	100	3,292						3,232			(3,292)			0001
Purchased Call/SPX/SPX2507S5	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/25/2023	07/25/2024	07/29/2024	Expire		1,852,000	100	4,181						4,122			(4,181)			0001
Purchased Call/SPX/SPX2507S6	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/26/2023	07/26/2024	07/30/2024	Expire		2,128,000	100	4,132						4,036			(4,132)			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPX2507S7	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	07/27/2023	07/26/2024	07/30/2024	Expire		2,541,000	100	4,978						4,863		(4,978)				0001
Purchased Call/SPX/SPX2507SA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/03/2023	08/02/2024	08/06/2024	Expire		2,588,000	100	4,299						4,015		(4,299)				0001
Purchased Call/SPX/SPX2507SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EX07DEVFDH4H0FF07349	08/04/2023	08/05/2024	08/07/2024	Expire		1,085,000	100	2,213						1,927		(2,213)				0001
Purchased Call/SPX/SPXA05GS2	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	01/12/2023	01/12/2024	01/17/2024	Expire		3,283,000	100	5,585						5,585		(5,585)				0001
Purchased Call/SPX/SPXA05NSD	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	03/29/2023	03/28/2024	04/01/2024	Expire		2,346,000	100	3,564						3,564		(3,564)				0001
Purchased Call/SPX/SPXA05RSR	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/01/2023	05/01/2024	05/03/2024	Expire		2,255,000	100	3,698						3,698		(3,698)				0001
Purchased Call/SPX/SPXA05VS9	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	05/26/2023	05/24/2024	05/29/2024	Expire		4,024,000	100	8,453						8,453		(8,453)				0001
Purchased Call/SPX/SPXB05BS7	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	11/22/2023	11/22/2024	11/26/2024	Exercise		4,564,000	100	10,226		30,498	29,017			23,735		(1,481)				0001
Purchased Call/SPX/SPXB05ES3	FixedAnnuityHedge	N/A	Equity/Index	Societe General 02RNE81BXP4R0TD8PU41	12/20/2023	12/20/2024	12/24/2024	Exercise		2,789,000	100	6,305		14,716	13,321			11,670		(1,395)				0001
Purchased Call/SPX/SPXC17KS5	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/09/2023	10/09/2024	10/11/2024	Exercise		2,067,000	100	2,395		4,646	4,587			869		(59)				0001
Purchased Call/SPX/SPXF001SR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	01/05/2023	01/05/2024	01/09/2024	Expire		1,896,000	100	2,653						2,653		(2,653)				0001
Purchased Call/SPX/SPXF008SX	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	02/28/2023	02/28/2024	03/01/2024	Expire		2,579,000	100	4,283						4,283		(4,283)				0001
Purchased Call/SPX/SPXF00CS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	03/16/2023	03/15/2024	03/19/2024	Exercise		1,977,000	100	3,279		8,345				555		5,066				0001
Purchased Call/SPX/SPXF00FS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/08/2024	04/10/2024	Exercise		2,313,000	100	3,936		14,939				(1,347)		11,003				0001
Purchased Call/SPX/SPXF00FS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/06/2023	04/09/2024	04/11/2024	Exercise		2,146,000	100	3,046		12,237				(1,225)		9,191				0001
Purchased Call/SPX/SPXF001SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	05/04/2023	05/03/2024	05/07/2024	Exercise		3,155,000	100	5,111		2,917				2,885		(2,194)				0001
Purchased Call/SPX/SPXF00NSW	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/02/2023	06/03/2024	06/05/2024	Expire		1,570,000	100	2,826						2,723		(2,826)				0001
Purchased Call/SPX/SPXF00QSE	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/06/2023	06/06/2024	06/10/2024	Exercise		1,966,000	100	4,127		8,060				1,749		3,933				0001
Purchased Call/SPX/SPXF00RSD	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/16/2023	06/17/2024	06/20/2024	Expire		2,970,000	100	5,881						4,814		(5,881)				0001
Purchased Call/SPX/SPXF00SSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	06/26/2023	06/26/2024	06/28/2024	Expire		2,425,000	100	4,414						4,414		(4,414)				0001
Purchased Call/SPX/SPXF00TSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/03/2023	07/03/2024	07/08/2024	Expire		2,180,000	100	3,924						3,690		(3,924)				0001
Purchased Call/SPX/SPXF00USC	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/10/2023	07/10/2024	07/12/2024	Exercise		1,991,000	100	3,104		12,018				1,202		8,914				0001
Purchased Call/SPX/SPXF00USJ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/12/2023	07/12/2024	07/16/2024	Exercise		1,933,000	100	4,064		7,166				2,106		3,103				0001
Purchased Call/SPX/SPXF00WSL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/21/2023	07/22/2024	07/24/2024	Expire		2,837,000	100	5,387						5,302		(5,387)				0001
Purchased Call/SPX/SPXF00YST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	07/31/2023	07/31/2024	08/02/2024	Expire		2,126,000	100	3,698						3,489		(3,698)				0001
Purchased Call/SPX/SPXF00ZS1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/01/2023	08/01/2024	08/05/2024	Expire		1,220,000	100	2,391						2,271		(2,391)				0001
Purchased Call/SPX/SPXG001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/11/2023	08/13/2024	08/15/2024	Expire		2,236,000	100	3,710						2,620		(3,710)				0001
Purchased Call/SPX/SPXG002SH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	08/18/2023	08/16/2024	08/20/2024	Expire		1,778,000	100	2,670						1,486		(2,670)				0001
Purchased Call/SPX/SPXG006SF	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/07/2023	09/06/2024	09/10/2024	Expire		2,283,000	100	4,342						2,571		(4,342)				0001
Purchased Call/SPX/SPXG006SV	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/08/2023	09/10/2024	09/12/2024	Expire		1,767,000	100	2,965						1,014		(2,965)				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Purchased Call/SPX/SPXG007SZ	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/14/2023	09/13/2024	09/17/2024	Expire		2,006,000	100	3,609						3,106			(3,609)			0001
Purchased Call/SPX/SPXG009SL	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/19/2023	09/19/2024	09/23/2024	Expire		2,434,000	100	4,334						3,726			(4,334)			0001
Purchased Call/SPX/SPXG00ASS	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/22/2023	09/23/2024	09/25/2024	Exercise		1,507,000	100	2,709	2,977					1,306			268			0001
Purchased Call/SPX/SPXG00BS9	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/25/2023	09/25/2024	09/27/2024	Expire		2,220,000	100	3,197						2,691			(3,197)			0001
Purchased Call/SPX/SPXG00GSH	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/18/2023	10/18/2024	10/22/2024	Exercise		2,498,000	100	3,900	17,442	17,251				10,881		(192)				0001
Purchased Call/SPX/SPXG001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/25/2024	10/29/2024	Exercise		1,798,000	100	2,484	9,851	9,681				5,601		(171)				0001
Purchased Call/SPX/SPXG001S2	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/27/2023	10/28/2024	10/30/2024	Exercise		2,739,000	100	4,165	19,379	19,062				12,230		(318)				0001
Purchased Call/SPX/SPXG001S1	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	10/30/2023	10/30/2024	11/01/2024	Exercise		2,825,000	100	3,560	5,075	4,783				(1,053)		(292)				0001
Purchased Call/SPX/SPXG00NSG	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/17/2023	11/19/2024	11/21/2024	Exercise		2,661,000	100	5,001	14,617	13,938				9,527		(679)				0001
Purchased Call/SPX/SPXG00QSI	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	11/27/2023	11/27/2024	12/02/2024	Exercise		1,976,000	100	4,029	12,784	12,146				9,223		(638)				0001
Purchased Call/SPX/SPXG00QS7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/01/2023	12/03/2024	12/05/2024	Exercise		1,941,000	100	3,298	3,339	2,765				28		(574)				0001
Purchased Call/SPX/SPXG00QSP	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/04/2023	12/04/2024	12/06/2024	Exercise		2,796,000	100	4,696	3,536	2,702				(1,217)		(834)				0001
Purchased Call/SPX/SPXG00RSR	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/08/2023	12/06/2024	12/10/2024	Exercise		1,701,000	100	3,128	5,669	5,094				2,501		(576)				0001
Purchased Call/SPX/SPXG00SST	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	12/14/2023	12/13/2024	12/17/2024	Exercise		1,815,000	100	3,775	14,965	14,200				11,475		(765)				0001
Purchased Call/SPX/SPXI131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/27/2023	06/27/2024	07/01/2024	Expire		1,355,000	100	2,846						2,846			(2,846)			0001
Purchased Call/SPX/SPXJ13GS8	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/01/2023	08/30/2024	09/04/2024	Expire		2,172,000	100	4,080						3,082			(4,080)			0001
Purchased Call/SPX/SPXJ13ZS7	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/21/2023	11/21/2024	11/25/2024	Exercise		1,302,000	100	2,678	4,984	4,603				3,761		(380)				0001
Purchased Call/SPX/SPXJ13ZS0	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/22/2023	11/22/2024	11/26/2024	Exercise		2,183,000	100	4,283	17,584	16,964				15,577		(620)				0001
Purchased Call/SPX/SPXK13AS2	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/27/2024	12/31/2024	Exercise		2,075,000	100	4,856	9,363	8,189				7,770		(1,174)				0001
Purchased Call/SPX/SPXK13AS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	12/29/2023	12/31/2024	01/03/2025	Expire		1,805,000	100	3,899		(975)				(1,138)		(975)				0001
Purchased Call/SPE/SPE0004S7	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	04/20/2023	04/15/2024	04/17/2024	Exercise		1,919,000	100	4,224	5,990					(1,251)			1,766			0001
Purchased Call/SPE/SPE0004S9	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/07/2023	09/02/2024	09/04/2024	Exercise		2,281,000	100	4,788	6,612					(180)			1,824			0001
Purchased Call/SPE/SPE0131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/26/2023	06/06/2024	06/10/2024	Exercise		1,996,000	100	5,027	6,983					(885)			1,955			0001
Purchased Call/JMR/JMR0096SX	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	03/08/2024	03/12/2024	Exercise		22,443	193.17	199	381					(65)			181			0001
Purchased Call/JMR/JMR0097S6	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	06/21/2024	06/25/2024	Exercise		1,016,611	197.5	7,578	11,881					135			4,303			0001
Purchased Call/JMR/JMR0097S7	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	07/03/2024	07/08/2024	Exercise		1,045,377	196.56	8,206	14,953					(302)			6,747			0001
Purchased Call/JMR/JMR0097SB	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	08/16/2024	08/20/2024	Exercise		1,100,105	197.71	8,193	9,845					350			1,652			0001
Purchased Call/JMR/JMR0097SL	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	10/25/2024	10/29/2024	Exercise		1,030,414	201.02	6,660	4,642	4,564				(1,785)		(78)				0001
Purchased Call/JMR/JMR0097SS	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	12/13/2024	12/17/2024	Exercise		1,264,282	203.16	7,580	1,771	1,515				(4,917)		(256)				0001
Purchased Call/JMR/JMR0097ST	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec ... 815DZIIZKVSZ1NUHU748	12/13/2018	12/24/2024	12/27/2024	Expire		1,444,475	203.07	8,695		(335)				(7,743)		(335)				0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/CDA/CDA04009N	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	04/19/2024	04/23/2024	Exercise		461,896	204.93	3,238		7,167				(3,592)			3,929			0001
Purchased Call/CDA/CDA04015Z	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	05/31/2024	06/04/2024	Exercise		412,879	208.14	2,571		6,563				(2,163)			3,992			0001
Purchased Call/CDA/CDA04026H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	06/14/2024	06/18/2024	Exercise		516,305	209.03	3,069		9,575				(2,365)			6,505			0001
Purchased Call/CDA/CDA04028T	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	06/14/2024	06/18/2024	Exercise		614,293	209.07	3,645		11,369				(2,800)			7,723			0001
Purchased Call/CDA/CDA04038H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	06/28/2024	07/02/2024	Exercise		335,026	208.02	2,074		6,481				(1,725)			4,407			0001
Purchased Call/CDA/CDA04039T	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	07/08/2024	07/10/2024	Exercise		422,005	207.35	2,730		9,637				(2,337)			6,907			0001
Purchased Call/CDA/CDA04045S	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	07/19/2024	07/23/2024	Exercise		381,304	209.75	2,201		7,147				(1,540)			4,946			0001
Purchased Call/CDA/CDA04060N	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	09/04/2024	09/06/2024	Exercise		389,288	208.99	2,237		8,042				(1,815)			5,806			0001
Purchased Call/CDA/CDA04098H	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	10/09/2024	10/11/2024	Exercise		395,120	211.75	2,101		7,127	7,118			3,906		(9)				0001
Purchased Call/CDA/CDA040CSB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/13/2024	11/15/2024	Exercise		553,291	213.62	2,620		8,748	8,695			4,971		(53)				0001
Purchased Call/CDA/CDA040CSH	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/05/2024	12/09/2024	Exercise		312,542	214.2	1,489		5,301	5,256			3,320		(45)				0001
Purchased Call/CDA/CDA040CSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	11/15/2024	11/19/2024	Exercise		577,331	213.45	2,822		8,489	8,430			4,482		(60)				0001
Purchased Call/CDA/CDA040DSN	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/06/2024	12/10/2024	Exercise		389,270	216.04	1,721		6,023	5,970			3,943		(52)				0001
Purchased Call/CDA/CDA040ESB	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/13/2024	12/17/2024	Exercise		424,189	217.44	1,757		5,290	5,231			3,341		(59)				0001
Purchased Call/CDA/CDA040ESZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZWZ7FF32TWEFA76	11/27/2018	12/26/2024	12/30/2024	Exercise		377,371	217.95	641		3,542	3,516			1,846		(25)				0001
Purchased Call/DCR/DCR4165S5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/06/2023	01/08/2024	01/10/2024	Exercise		205,617	3831.79	3,742		2,137				2,094			(1,605)			0001
Purchased Call/DCR/DCR4168S9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/03/2023	03/04/2024	03/06/2024	Exercise		181,472	3853.36	3,956		4,388				1,359			431			0001
Purchased Call/DCR/DCR4169H	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/14/2023	03/12/2024	03/14/2024	Exercise		121,840	3807.04	2,317		6,094				(783)			3,777			0001
Purchased Call/DCR/DCR4168S3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/06/2023	04/05/2024	04/09/2024	Exercise		109,093	4052.21	447		750				356			303			0001
Purchased Call/DCR/DCR4168S5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/10/2023	04/10/2024	04/12/2024	Expire		149,393	4060.6	657						539			(657)			0001
Purchased Call/DCR/DCR4160S0	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/15/2023	05/15/2024	05/17/2024	Expire		200,193	4043.35	881						310			(881)			0001
Purchased Call/DCR/DCR4160SP	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	06/05/2023	06/05/2024	06/07/2024	Expire		118,448	4065.4	569						216			(569)			0001
Purchased Call/DCR/DCR416HSF	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/24/2023	08/23/2024	08/27/2024	Exercise		293,056	4049.67	4,748		7,701				2,319			2,954			0001
Purchased Call/DCR/DCR4163S3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/26/2023	09/26/2024	09/30/2024	Exercise		143,287	4156.17	831		318				268			(513)			0001
Purchased Call/DCR/DCR4163SH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/13/2023	10/11/2024	10/16/2024	Exercise		403,465	4100.27	3,510		11,398	11,292			8,429		(106)				0001
Purchased Call/DCR/DCR4164S3	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/16/2023	10/16/2024	10/18/2024	Exercise		172,537	4120.38	1,553		4,141	4,073			3,085		(68)				0001
Purchased Call/DCR/DCR4164SH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/30/2023	10/30/2024	11/01/2024	Exercise		173,761	4031.33	1,529		6,163	6,038			3,683		(125)				0001
Purchased Call/DCR/DCR4161S5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/03/2023	11/05/2024	11/07/2024	Exercise		107,342	4161.57	547		953	899			425		(54)				0001
Purchased Call/DCR/DCR4161S9	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/06/2023	11/06/2024	11/08/2024	Exercise		254,508	4156.17	1,273		6,977	6,848			5,645		(129)				0001
Purchased Call/DCR/DCR4161SB	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/07/2023	11/07/2024	11/12/2024	Exercise		115,806	4146.77	591		3,292	3,230			2,614		(61)				0001

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Purchased Call/DCR/DCR416LSG	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/09/2023	11/08/2024	11/13/2024	Exercise		175,765	4114.96	896		6,570	6,474			5,178		(96)				0001
Purchased Call/DCR/DCR416MSK	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/27/2023	11/27/2024	12/02/2024	Exercise		105,151	4013.76	1,693		6,859	6,591			5,136		(268)				0001
Purchased Call/DCR/DCR416MSH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/01/2023	11/29/2024	12/03/2024	Exercise		265,028	4199.73	1,193		4,813	4,617			3,769		(197)				0001
Purchased Call/DCR/DCR416MSX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/04/2023	12/04/2024	12/06/2024	Exercise		198,356	4200.68	932		2,546	2,380			1,763		(166)				0001
Purchased Call/DCR/DCR416NSO	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/05/2023	12/05/2024	12/09/2024	Exercise		104,293	4190.07	490		1,558	1,469			1,092		(88)				0001
Purchased Call/DCR/DCR416NSH	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/22/2023	12/20/2024	12/24/2024	Expire		102,642	4257.19	457			(102)			(234)		(102)				0001
Purchased Call/DCR/DCR416QS5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/26/2023	12/26/2024	12/30/2024	Expire		305,841	4277.79	1,285			(305)			(540)		(305)				0001
Purchased Call/DCR/DCR416QS6	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/27/2023	12/27/2024	12/31/2024	Expire		241,701	4278.65	1,015			(244)			(434)		(244)				0001
Purchased Call/DCR/DCR416SSS	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/21/2024	07/19/2024	03/25/2024	Exercise		148,717	3998.85			2,999	1,731							(1,268)		0001
Purchased Call/DCR/DCR416TS5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2024	06/21/2024	03/28/2024	Exercise		162,936	4001.32			2,703	.99							(2,604)		0001
Purchased Call/DCR/DCR416TS7	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/26/2024	11/19/2024	03/28/2024	Exercise		161,709	4164.88			1,893	1,450	1,053		(45)		(398)				0001
Purchased Call/DCR/DCR416TSX	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/03/2024	10/29/2024	04/05/2024	Exercise		144,776	4081.72			3,209	1,689	1,244		(1,075)		(445)				0001
Purchased Call/DCR/DCR416US5	FixedAnnuityHedge	N/A	Equity/Index	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2024	10/15/2024	04/09/2024	Exercise		141,557	4156.6			1,779	828	690		(813)		(138)				0001
Purchased Call/SPX/SPX150XSA	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	12/30/2022	01/02/2024	01/04/2024	Exercise		907,000	100	1,738		2,625				(885)			887			0001
Purchased Call/SPX/SPX2501SE	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	03/03/2023	03/01/2024	03/05/2024	Exercise		1,136,000	100	1,566		2,384				(746)			817			0001
Purchased Call/SPX/SPX2505SB	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	05/15/2023	05/15/2024	05/17/2024	Exercise		1,261,000	100	1,966		2,898				(711)			932			0001
Purchased Call/SPX/SPX2506S3	FixedAnnuityHedge	N/A	Equity/Index	Credit Suisse EXO7DEVFDH4HOFF07349	06/02/2023	05/31/2024	06/04/2024	Exercise		961,000	100	1,325		1,920				(383)			595			0001
Purchased Call/SPX/SPXF004S2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/24/2023	01/24/2024	01/26/2024	Exercise		1,521,000	100	2,432		3,648				(1,194)			1,216			0001
Purchased Call/SPX/SPXF00AS0	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/06/2023	03/05/2024	03/07/2024	Exercise		1,696,000	100	3,356		5,255				(1,738)			1,898			0001
Purchased Call/SPX/SPXF00CS2	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/16/2023	03/15/2024	03/19/2024	Exercise		1,038,000	100	1,539		2,288				(677)			749			0001
Purchased Call/SPX/SPXF00DSL	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	03/27/2023	03/27/2024	03/29/2024	Exercise		2,336,000	100	3,456		5,137				(1,484)			1,681			0001
Purchased Call/SPX/SPXG003SK	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/24/2023	08/23/2024	08/27/2024	Exercise		1,143,000	100	1,603		2,290				(304)			687			0001
Purchased Call/SPX/SPXG003SJ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	08/25/2023	08/23/2024	08/27/2024	Exercise		1,618,000	100	2,300		3,240				(373)			940			0001
Purchased Call/SPX/SPXG00ESG	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/06/2023	10/04/2024	10/08/2024	Exercise		849,000	100	1,156		1,700	1,687			298		(13)				0001
Purchased Call/SPX/SPXG00FSO	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/13/2023	10/11/2024	10/16/2024	Exercise		964,000	100	1,312		1,930	1,890			377		(40)				0001
Purchased Call/SPX/SPXG00IS4	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	10/27/2023	10/25/2024	10/29/2024	Exercise		1,152,000	100	1,541		2,300	2,194			432		(106)				0001
Purchased Call/SPX/SPXG00JS8	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP615ZYZBEU3UXPYFY54	11/03/2023	11/05/2024	11/07/2024	Exercise		913,000	100	1,354		1,922	1,789			494		(132)				0001
Purchased Call/SPX/SPXH13VSJ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2023	01/10/2024	01/12/2024	Exercise		1,199,000	100	1,752		2,760				(1,001)			1,008			0001
Purchased Call/SPX/SPXI131S3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/03/2023	02/02/2024	02/06/2024	Exercise		1,886,000	100	2,677		3,959				(1,238)			1,282			0001
Purchased Call/SPX/SPXI133S5	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/15/2023	02/15/2024	02/20/2024	Exercise		1,363,000	100	2,184		3,276				(1,032)			1,092			0001

SCHEDULE DB - PART A - SECTION 2

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Purchased Call/SPX/SPXJ1359U	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/02/2023	03/01/2024	03/05/2024	Exercise		1,494,000	100	2,422		3,738				(1,241)			1,316			0001
Purchased Call/SPX/SPXJ13FS3	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/11/2023	04/11/2024	04/15/2024	Exercise		1,154,000	100	1,663		2,426				(643)			762			0001
Purchased Call/SPX/SPXJ13R9F	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2023	05/24/2024	05/29/2024	Exercise		1,266,000	100	1,771		2,530				(545)			759			0001
Purchased Call/SPX/SPXJ132SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/28/2023	06/28/2024	07/02/2024	Exercise		1,094,000	100	1,730		2,409				(350)			679			0001
Purchased Call/SPX/SPXJ132SL	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/29/2023	06/28/2024	07/02/2024	Exercise		900,000	100	1,566		2,160				(288)			594			0001
Purchased Call/SPX/SPXJ133SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/14/2023	07/12/2024	07/16/2024	Exercise		1,328,000	100	2,075		2,793				(214)			718			0001
Purchased Call/SPX/SPXJ136SK	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/31/2023	07/31/2024	08/02/2024	Exercise		1,014,000	100	1,624		2,233				(122)			609			0001
Purchased Call/SPX/SPXJ13JS4	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/15/2023	09/17/2024	09/19/2024	Exercise		1,005,000	100	2,114		3,020				(325)			906			0001
Purchased Call/SPX/SPXJ131SZ	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/20/2023	11/20/2024	11/22/2024	Exercise		881,000	100	1,250		1,760	1,586			605		(174)				0001
Purchased Call/SPX/SPXK130SA	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/24/2023	11/22/2024	11/26/2024	Exercise		1,505,000	100	2,077		3,010	2,708			1,051		(302)				0001
Purchased Call/JMR/JMR0095S5	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec 815DZIIZKVSZI1NUHU748	12/13/2018	01/02/2024	01/04/2024	Expire		1,232,071	99.14	1,327						(1,742)			(1,327)			0001
Purchased Call/JMR/JMR0095ST	FixedAnnuityHedge	N/A	Equity/Index	J.P. Morgan Sec 8I5DZIIZKVSZI1NUHU748	12/13/2018	02/06/2024	02/08/2024	Exercise		872,848	100.22	1,082		3,491				(2,251)			2,410			0001
Purchased Call/CDA/CDA040GSZ	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	01/19/2024	01/23/2024	Expire		672,945	99.75	469						(874)			(469)			0001
Purchased Call/CDA/CDA040HSR	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	01/30/2024	02/01/2024	Expire		383,255	100.72	233						(102)			(233)			0001
Purchased Call/CDA/CDA040JSW	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	03/11/2024	03/13/2024	Exercise		287,197	100	297		1,149				(763)			852			0001
Purchased Call/CDA/CDA040KSA	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	03/19/2024	03/21/2024	Exercise		321,874	100.19	345		1,288				(854)			942			0001
Purchased Call/CDA/CDA040MS1	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	04/22/2024	04/24/2024	Exercise		373,262	100.1	482		1,493				(957)			1,011			0001
Purchased Call/CDA/CDA040MSF	FixedAnnuityHedge	N/A	Equity/Index	Citibank E57ODZIWZ7FF32TIIEFA76	11/27/2018	05/10/2024	05/14/2024	Exercise		462,965	99.72	594		1,852				(1,168)			1,258			0001
SII00000$0/1M/Nov 2024 - Dec 2024	Mortgages	B1	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/01/2024	12/02/2024	12/31/2024	Matured					200,344	318,920	200,344						118,576			0002
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												3,036,894,139	82,003,652	2,889,659,204	2,050,768,936		XXX	2,727,570,984		(615,714,864)	53,057,351			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												3,036,894,139	82,003,652	2,889,659,204	2,050,768,936		XXX	2,727,570,984		(615,714,864)	53,057,351			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												3,036,894,139	82,003,652	2,889,659,204	2,050,768,936		XXX	2,727,570,984		(615,714,864)	53,057,351			XXX
0449999999. Total Purchased Options - Put Options																	XXX							XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												3,036,894,139	82,003,652	2,889,659,204	2,050,768,936		XXX	2,727,570,984		(615,714,864)	53,057,351			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Written Call/SPX/SPXC17USX	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/17/2024	04/16/2024	Exercise	1	(1,500,000)	15	146,000	(73,000)	(150,000)	(77,000)			(150,000)			73,000			0001
Written Call/SPX/SPXK13YSU	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/03/2024	04/17/2024	04/05/2024	Exercise	1	(6,000,000)	18	32,000	(16,000)	(6,000)	10,000			(6,000)			16,000			0001
Written Call/SPX/SPXH001SZ	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/05/2024	02/08/2024	02/07/2024	Exercise	1	(19,800,000)	4957.64	47,124	(23,562)	(68,561)	(44,999)			(68,561)			23,562			0001
Written Call/SPX/SPXH004SF	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/21/2024	03/07/2024	02/23/2024	Exercise	1	(9,900,000)	4925	87,300	(43,650)	(75,002)	(31,352)			(75,002)			43,650			0001
Written Call/SPX/SPXC17SS6	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/21/2024	03/11/2024	02/23/2024	Exercise	1	(9,900,000)	4925	88,200	(44,100)	(75,002)	(30,902)			(75,002)			44,100			0001

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Written Call/SPX/SPXI00LSS .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	12/20/2024	12/26/2024	12/24/2024	Exercise	1	(23,200,000)	5930.85	119,132	(59,566)	(135,701)	(76,135)			(135,701)		59,566				0001
Written Call/SPX/SPXG00Y$O .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/18/2024	01/23/2024	01/22/2024	Exercise	1	(14,280,000)	4804.84	28,560	(14,280)	(71,400)	(57,120)			(71,400)		14,280				0001
Written Call/SPX/SPXH001$Y .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/05/2024	02/07/2024	02/07/2024	Exercise	1	(19,800,000)	4960	17,850	(8,925)	(59,604)	(50,679)			(59,604)		8,925				0001
Written Call/SPX/SPXH00H$S .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/03/2024	05/06/2024	05/07/2024	Expire	1	(20,200,000)	5117.53	42,420	(21,210)		21,210					21,210				0001
Written Call/SPX/SPXI001$1 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	07/26/2024	07/29/2024	07/30/2024	Expire	1	(10,900,000)	5478.21	30,520	(15,260)		15,260					15,260				0001
Written Call/SPX/SPXC17RSM .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/14/2024	03/08/2024	02/16/2024	Exercise	1	(29,880,000)	5000	77,850	(38,925)	(89,999)	(34,049)			(59,999)		25,950	(17,025)			0001
Written Call/SPX/SPXC17SS5 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/21/2024	03/08/2024	02/23/2024	Exercise	1	(19,800,000)	4925	175,360	(87,680)	(150,005)	(62,325)			(150,005)		87,680				0001
Written Call/SPX/SPXC17SS7 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/21/2024	03/15/2024	02/23/2024	Exercise	1	(9,900,000)	4925	112,100	(56,050)	(100,005)	(43,955)			(100,005)		56,050				0001
Written Call/SPX/SPXI00LSR .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	12/20/2024	12/26/2024	12/24/2024	Expire	1	(23,200,000)	5930.85	67,860	(33,930)		33,930					33,930				0001
Written Call/SPX/SPXC17IISK .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/16/2024	05/17/2024	05/20/2024	Expire	1	(106,160,000)	5325	138,800	(69,400)		41,640					41,640	27,760			0001
Written Call/SPX/SPXH004$G .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	02/21/2024	03/12/2024	02/23/2024	Exercise	1	(9,900,000)	4900	123,500	(61,750)	(100,000)	(38,250)			(100,000)		61,750				0001
Written Call/SPX/SPXG00Y$N .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	01/18/2024	01/22/2024	01/22/2024	Expire	1	(28,560,000)	4757.04	39,984	(19,992)		19,992					19,992				0001
Written Call/GLP/GLP0000S6 .	FixedAnnuityHedge	N/A	Equity/Index	HSBC Bank PLC MP6I5ZYZBEU3UXPYFY54	09/25/2024	10/02/2024	09/27/2024	Exercise	1	(17,570,000)	2610	371,490	(185,745)	(178,325)	7,420			(178,325)		185,745				0001
Written Call/SPX/SPXI004$C .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	08/19/2024	08/27/2024	08/21/2024	Exercise	1	(42,965,760)	5505	722,153	(361,076)	(485,621)	(124,545)			(485,621)		361,076				0001
Written Call/SPX/SPXL13ZSV .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJUISFPU8MPR08K5P83	08/21/2024	08/30/2024	08/23/2024	Exercise	1	(43,440,000)	5605	471,760	(235,880)	(173,608)	62,272			(173,608)		235,880				0001
Written Call/SPX/SPX261I$F .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/01/2024	03/04/2024	03/05/2024	Expire	1	(20,400,000)	5126.81	38,760	(19,380)		19,380					19,380				0001
Written Call/SPX/SPXC17U8N .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2024	05/22/2024	04/10/2024	Expire	1	(4,800,000)	20	135,000	(67,500)		67,500					67,500				0001
Written Call/SPX/SPXH00C$F .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	04/03/2024	08/21/2024	04/05/2024	Expire	1	(720,000)	20	96,960	(48,480)		48,480					48,480				0001
Written Call/SPX/SPXH00KSZ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/22/2024	05/24/2024	05/24/2024	Expire	1	(9,576,000)	5296.4	17,237	(8,618)		8,618					8,618				0001
Written Call/SPX/SPXH00LS1 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	05/22/2024	05/28/2024	05/24/2024	Exercise	1	(19,152,000)	5307.01	44,050	(22,025)	(1,750)	20,275			(1,750)		22,025				0001
Written Call/SPX/SPXH00V$S .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	07/05/2024	07/09/2024	07/09/2024	Expire	1	(11,100,000)	5567.19	28,860	(14,430)		14,430					14,430				0001
Written Call/SPX/SPXI0096Q .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	09/27/2024	09/30/2024	10/01/2024	Expire	1	(17,250,000)	5738.17	32,775	(16,388)		16,388					16,388				0001
Written Call/SPX/SPXI00ASZ .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	10/04/2024	10/07/2024	10/08/2024	Exercise	1	(15,500,000)	5751.07	34,100	(17,050)	(74,292)	(57,242)			(74,292)		17,050				0001
Written Call/SPX/SPXI00D$R .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/01/2024	11/05/2024	11/05/2024	Expire	1	(22,800,000)	5671.51	41,040	(20,520)		20,520					20,520				0001
Written Call/SPX/SPXI001$3 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/25/2024	11/27/2024	11/27/2024	Expire	1	(12,000,000)	5987.37	26,400	(13,200)		13,200					13,200				0001
Written Call/SPX/SPXI001$B .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	11/26/2024	11/29/2024	11/29/2024	Expire	1	(12,000,000)	6021.63	25,200	(12,600)		12,600					12,600				0001
Written Call/SPX/SPXI001$C .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/26/2024	11/29/2024	11/29/2024	Exercise	1	(12,000,000)	6021.63	33,600	(16,800)	(10,711)	6,089			(10,711)		16,800				0001
Written Call/SPX/SPXI00J6L .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	12/02/2024	12/06/2024	12/04/2024	Exercise	1	(12,000,000)	6047.15	51,600	(25,800)	(42,784)	(16,984)			(42,784)		25,800				0001
Written Call/SPX/SPXI00LS1 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	12/13/2024	12/16/2024	12/17/2024	Exercise	1	(24,300,000)	6051.09	41,310	(20,655)	(46,162)	(25,507)			(46,162)		20,655				0001
Written Call/SPX/SPXK13KSL .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJUISFPU8MPR08K5P83	02/09/2024	02/12/2024	02/13/2024	Expire	1	(15,000,000)	5016.56	18,000	(9,000)		9,000					9,000				0001
Written Call/SPX/SPXL13AS5 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJUISFPU8MPR08K5P83	05/17/2024	05/21/2024	05/21/2024	Expire	1	(9,540,000)	5303.27	20,988	(10,494)		10,494					10,494				0001
Written Call/SPX/SPXL13KSN .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJUISFPU8MPR08K5P83	06/28/2024	07/01/2024	07/02/2024	Expire	1	(11,000,000)	5460.48	22,000	(11,000)		11,000					11,000				0001
Written Call/SPX/SPXL13KSO .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJUISFPU8MPR08K5P83	06/28/2024	07/01/2024	07/02/2024	Exercise	1	(11,000,000)	5460.48	25,300	(12,650)	(14,716)	(2,066)			(14,716)		12,650				0001
Written Call/SPX/SPXF13BS$E .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MJUISFPU8MPR08K5P83	11/08/2021	11/01/2024	11/05/2024	Exercise	1	(9,410,000)	4000	2,098,740		(3,457,604)	(2,868,721)			(3,457,604)		588,883				0001
Written Call/SPX/SPXH00RSW .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	06/21/2024	06/24/2024	06/25/2024	Exercise	1	(10,950,000)	5464.62	27,375	(13,688)	(16,782)	(3,094)			(16,782)		13,688				0001
Written Call/SPX/SPXH00V$R .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	07/05/2024	07/08/2024	07/09/2024	Exercise	1	(11,100,000)	5567.19	26,640	(13,320)	(5,643)	7,677			(5,643)		13,320				0001
Written Call/SPX/SPXI00BS0 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	10/04/2024	10/07/2024	10/08/2024	Expire	1	(15,500,000)	5751.07	48,050	(24,025)		24,025					24,025				0001
Written Call/SPX/SPXI00D$S .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 2IGI19DL770XOHC3ZE78	11/01/2024	11/05/2024	11/05/2024	Expire	1	(22,800,000)	5786.09	29,640	(14,820)		14,820					14,820				0001
Written Call/SPX/SPX261G$R .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/11/2024	01/17/2024	01/16/2024	Expire	1	(9,600,000)	4799.36	27,840	(13,920)		13,920					13,920				0001
Written Call/SPX/SPXC17XSN .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/31/2024	06/03/2024	06/04/2024	Exercise	1	(10,500,000)	5298.62	46,200	(23,100)	(15,141)	7,959			(15,141)		23,100				0001
Written Call/SPX/SPX261I$M .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/06/2024	03/11/2024	03/08/2024	Expire	1	(20,400,000)	5080	60,440	(30,220)		30,220					30,220				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPX261J6I .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/22/2024	03/25/2024	03/26/2024	Exercise	1	(15,750,000)	5223.71	25,200	(12,600)	(8,307)	4,293			(8,307)		12,600				0001
Written Call/SPX/SPXH00V$0 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	07/02/2024	07/05/2024	07/05/2024	Expire	1	(10,950,000)	5509.01	28,470	(14,235)		14,235					14,235				0001
Written Call/SPX/SPXH00V$1 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	07/02/2024	07/05/2024	07/05/2024	Exercise	1	(10,950,000)	5509.01	39,420	(19,710)	(57,821)	(38,111)			(57,821)		19,710				0001
Written Call/SPX/SPXH00ZSK .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	07/18/2024	07/22/2024	07/22/2024	Exercise	1	(22,400,000)	5544.59	100,800	(50,400)	(40,036)	10,364			(40,036)		50,400				0001
Written Call/SPX/SPXI003$8 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	08/09/2024	08/12/2024	08/13/2024	Expire	1	(10,600,000)	5344.16	54,060	(27,030)		27,030					27,030				0001
Written Call/SPX/SPXI003$9 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	08/09/2024	08/12/2024	08/13/2024	Exercise	1	(10,600,000)	5344.16	68,900	(34,450)	(228)	34,222			(228)		34,450				0001
Written Call/SPX/SPXI00DS1 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	10/23/2024	10/25/2024	10/25/2024	Exercise	1	(11,700,000)	5797.42	49,140	(24,570)	(10,797)	13,773			(10,797)		24,570				0001
Written Call/SPX/SPXI00KSL .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	12/10/2024	12/13/2024	12/12/2024	Exercise	1	(24,200,000)	6034.91	79,860	(39,930)	(32,441)	7,489			(32,441)		39,930				0001
Written Call/SPX/SPXI13X$A .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	10/28/2024	10/30/2024	Exercise	1	(2,175,000)	4600	140,530		(400,000)	(313,674)			(400,000)		86,326				0001
Written Call/SPX/SPXI13X$C .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	12/31/2024	01/03/2025	Exercise	1	(6,525,000)	4825	314,910		(1,162,501)	(955,024)			(1,162,501)		207,477				0001
Written Call/SPX/SPXK13H5Z .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/30/2024	02/02/2024	02/01/2024	Exercise	1	(39,440,000)	4925.46	159,732	(79,866)	(99,544)	(16,398)			(82,953)		66,555	(3,280)			0001
Written Call/SPX/SPX161M$2 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2021	11/08/2024	11/13/2024	Exercise	1	(4,705,000)	4000	1,060,750		(1,995,542)	(1,693,024)			(1,995,542)		302,517				0001
Written Call/SPX/SPXB21V$1 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	07/19/2024	07/23/2024	Expire	1	(6,525,000)	3700	141,285			72,640					72,640				0001
Written Call/SPX/SPXH00V$3 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	07/02/2024	12/18/2024	07/05/2024	Expire	1	(21,900,000)	4800	159,480	(79,740)		79,740					79,740				0001
Written Call/SPX/SPXH00V$Q .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	07/05/2024	07/08/2024	07/09/2024	Expire	1	(11,100,000)	5567.19	22,200	(11,100)		11,100					11,100				0001
Written Call/SPX/SPXI0096R .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	09/27/2024	09/30/2024	10/01/2024	Exercise	1	(17,250,000)	5738.17	48,300	(24,150)	(36,540)	(12,390)			(36,540)		24,150				0001
Written Call/SPX/SPXI00DSQ .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/01/2024	11/04/2024	11/05/2024	Expire	1	(22,800,000)	5685.83	31,920	(15,960)		15,960					15,960				0001
Written Call/SPX/SPXI00FSG .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	11/14/2024	11/18/2024	11/18/2024	Expire	1	(21,510,000)	5949.17	92,493	(46,247)		46,247					46,247				0001
Written Call/SPX/SPXI00JS2 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	11/29/2024	12/02/2024	12/03/2024	Expire	1	(12,000,000)	6032.38	19,200	(9,600)		9,600					9,600				0001
Written Call/SPX/SPXI00KSA .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	12/06/2024	12/10/2024	12/10/2024	Expire	1	(24,300,000)	6090.27	80,190	(40,095)		40,095					40,095				0001
Written Call/SPX/SPXI13X$B .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	12/02/2024	12/04/2024	Exercise	1	(3,262,500)	4700	177,728		(524,998)	(411,253)			(524,998)		113,746				0001
Written Call/SPX/SPXK13LSM .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/14/2024	04/26/2024	02/16/2024	Exercise	1	(49,800,000)	3500	14,956,700	(7,478,350)	(7,999,806)	(521,456)			(7,999,806)		7,478,350				0001
Written Call/SPX/SPXK13XS9 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/28/2024	04/02/2024	04/01/2024	Exercise	1	(15,750,000)	5254.35	40,950	(20,475)	(72,750)	(52,275)			(72,750)		20,475				0001
Written Call/SPX/SPXL13A$3 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/17/2024	05/20/2024	05/21/2024	Expire	1	(9,540,000)	5292.66	12,402	(6,201)		6,201					6,201				0001
Written Call/SPX/SPXL13G6J .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/14/2024	06/20/2024	06/18/2024	Expire	1	(21,700,000)	5404.44	41,230	(20,615)		20,615					20,615				0001
Written Call/SPX/SPX161M$3 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	11/08/2021	12/27/2024	12/31/2024	Exercise	1	(9,410,000)	4000	2,143,440		(3,941,684)	(3,264,709)			(3,941,684)		676,974				0001
Written Call/SPX/SPX261J6Q .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	03/28/2024	04/01/2024	04/01/2024	Exercise	1	(15,750,000)	5243.84	26,775	(13,388)	(107)	13,281			(107)		13,388				0001
Written Call/SPX/SPX261M5Z .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	07/02/2024	11/15/2024	07/05/2024	Expire	1	(21,900,000)	5000	175,040	(87,520)		87,520					87,520				0001
Written Call/SPX/SPX261H5B .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	01/26/2024	01/30/2024	01/30/2024	Exercise	1	(9,800,000)	4900.75	22,540	(11,270)	(24,263)	(12,993)			(24,263)		11,270				0001
Written Call/SPX/SPX261I$2 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	02/23/2024	02/26/2024	02/27/2024	Exercise	1	(30,300,000)	5078.62	60,600	(30,300)	(27,069)	3,231			(27,069)		30,300				0001
Written Call/SPX/SPXH00ZSJ .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	07/18/2024	07/22/2024	07/22/2024	Expire	1	(22,400,000)	5544.59	73,920	(36,960)		36,960					36,960				0001
Written Call/SPX/SPXI0066V .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	09/06/2024	09/09/2024	09/10/2024	Exercise	1	(11,000,000)	5421.94	40,700	(20,350)	(49,941)	(29,591)			(49,941)		20,350				0001
Written Call/SPX/SPX261K$9 .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/19/2024	04/22/2024	04/23/2024	Exercise	1	(15,000,000)	4967.23	79,500	(39,750)	(65,484)	(25,734)			(65,484)		39,750				0001
Written Call/SPX/SPXI001$4 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/25/2024	11/27/2024	11/27/2024	Exercise	1	(12,000,000)	5987.37	34,800	(17,400)	(11,394)	6,006			(11,394)		17,400				0001
Written Call/SPX/SPX261K$H .	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/26/2024	04/29/2024	04/30/2024	Expire	1	(25,250,000)	5079.56	45,450	(22,725)		22,725					22,725				0001
Written Call/SPX/SPX921G6V .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2024	01/04/2024	01/04/2024	Expire	1	(9,500,000)	4761.8	15,200	(7,600)		7,600					7,600				0001
Written Call/SPX/SPXH00CSE .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/03/2024	07/17/2024	04/05/2024	Expire	1	(720,000)	19	86,880	(43,440)		43,440					43,440				0001
Written Call/SPX/SPXH00RSX .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/21/2024	06/24/2024	06/25/2024	Expire	1	(10,950,000)	5464.62	29,565	(14,783)		14,783					14,783				0001
Written Call/SPX/SPXI00H5O .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T3OBIM4LN29	11/22/2024	11/25/2024	11/26/2024	Exercise	1	(17,850,000)	5969.34	57,120	(28,560)	(26,957)	1,603			(26,957)		28,560				0001
Written Call/SPX/SPXI13XS9 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/22/2023	09/05/2024	09/09/2024	Exercise	1	(6,525,000)	4600	389,370		(1,200,000)	(979,030)			(1,200,000)		220,970				0001
Written Call/SPX/SPXK13T$A .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/15/2024	03/18/2024	03/19/2024	Expire	1	(15,450,000)	5106.86	32,445	(16,223)		16,223					16,223				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPX821RSN .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	01/23/2024	01/25/2024	Expire	1	(6,288,000)	3750	146,985			13,307					13,307				0001
Written Call/SPX/SPX921GSW .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/02/2024	01/05/2024	01/04/2024	Expire	1	(9,500,000)	4766.54	19,950	(9,975)		9,975					9,975				0001
Written Call/SPX/SPX821RSP .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2023	02/16/2024	02/21/2024	Expire	1	(6,288,000)	3800	173,490			29,890					29,890				0001
Written Call/SPX/SPX821VS4 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Expire	1	(2,180,000)	3900	57,315			27,308					27,308				0001
Written Call/SPX/SPXC170SP .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/09/2024	01/16/2024	01/11/2024	Expire	1	(9,500,000)	4775.53	34,200	(17,100)		17,100					17,100				0001
Written Call/SPX/SPXC17RSQ .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	04/12/2024	02/16/2024	Expire	1	(9,960,000)	4950	141,760	(70,880)		70,880					70,880				0001
Written Call/SPX/SPXC17RSU .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	05/17/2024	02/16/2024	Expire	1	(9,960,000)	4800	114,940	(57,470)		57,470					57,470				0001
Written Call/SPX/SPXH001SX .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/05/2024	02/06/2024	02/07/2024	Expire	1	(9,900,000)	4925	15,113	(7,557)		7,557					7,557				0001
Written Call/SPX/SPXC17GS1 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	06/22/2023	01/12/2024	01/17/2024	Exercise	1	(3,262,500)	4550	95,858		(175,373)	(170,100)			(175,373)		5,272				0001
Written Call/SPX/SPXC17RSS .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/14/2024	05/01/2024	02/16/2024	Expire	1	(9,960,000)	4700	68,540	(34,270)		34,270					34,270				0001
Written Call/SPX/SPXH00CSD .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/03/2024	07/17/2024	04/05/2024	Expire	1	(720,000)	17	110,400	(55,200)		55,200					55,200				0001
Written Call/SPX/SPXH003SW .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/16/2024	02/20/2024	02/21/2024	Exercise	1	(30,300,000)	4995.56	60,600	(30,300)	(60,680)	(30,380)			(60,680)		30,300				0001
Written Call/SPX/SPXH00E5F .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/12/2024	04/15/2024	04/16/2024	Expire	1	(20,700,000)	5143.9	51,750	(25,875)		25,875					25,875				0001
Written Call/SPX/SPXC17SSR .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/06/2024	03/11/2024	03/08/2024	Expire	1	(20,400,000)	5130	54,640	(27,320)		27,320					27,320				0001
Written Call/SPX/SPXC17XSO .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	06/03/2024	06/04/2024	Expire	1	(10,500,000)	5298.62	8,400	(4,200)		4,200					4,200				0001
Written Call/SPX/SPXC17XSP .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	06/04/2024	06/04/2024	Expire	1	(10,500,000)	5277.51	33,600	(16,800)		16,800					16,800				0001
Written Call/SPX/SPXC17XSQ .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	05/31/2024	06/04/2024	06/04/2024	Exercise	1	(10,500,000)	5277.51	36,750	(18,375)	(13,758)	4,617			(13,758)		18,375				0001
Written Call/SPX/SPXF00LSN .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	05/23/2023	03/13/2024	03/15/2024	Expire	1	(6,288,000)	3700	161,550			39,698					39,698				0001
Written Call/SPX/SPXI13XST .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2023	05/28/2024	05/30/2024	Expire	1	(4,350,000)	3950	116,420			51,280					51,280				0001
Written Call/SPX/SPXL13ZS9 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2024	08/21/2024	08/21/2024	Expire	1	(20,000,000)	5602.64	18,000	(9,000)		9,000					9,000				0001
Written Call/SPX/SPXL13ZSA .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/19/2024	08/21/2024	08/21/2024	Expire	1	(20,000,000)	5625.07	16,000	(8,000)		8,000					8,000				0001
Written Call/SPX/SPXH00YS2 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/12/2024	07/15/2024	07/16/2024	Exercise	1	(11,160,000)	5615.35	29,016	(14,508)	(15,770)	(1,262)			(15,770)		14,508				0001
Written Call/SPX/SPXI0056Y .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/30/2024	09/03/2024	09/04/2024	Exercise	1	(30,000,000)	5642.75	27,000	(13,500)	(45,000)	(31,500)			(45,000)		13,500				0001
Written Call/SPX/SPXI00DS0 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/23/2024	10/25/2024	10/25/2024	Expire	1	(11,700,000)	5797.42	37,440	(18,720)		18,720					18,720				0001
Written Call/SPX/SPXI00H5N .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/22/2024	11/25/2024	11/26/2024	Expire	1	(17,850,000)	5969.34	39,270	(19,635)		19,635					19,635				0001
Written Call/SPX/SPXH00QSH .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/14/2024	06/17/2024	06/18/2024	Expire	1	(10,850,000)	5431.6	23,870	(11,935)		11,935					11,935				0001
Written Call/SPX/SPXH00QSI .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/14/2024	06/17/2024	06/18/2024	Exercise	1	(10,850,000)	5431.6	27,125	(13,563)	(41,579)	(28,017)			(41,579)		13,563				0001
Written Call/SPX/SPXK13H6Y .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/30/2024	02/02/2024	02/01/2024	Expire	1	(39,440,000)	4925.46	139,026	(69,513)		57,928					57,928	11,586			0001
Written Call/SPX/SPXI004S2 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/14/2024	08/21/2024	08/16/2024	Exercise	1	(37,238,819)	5381	671,223	(335,611)	(858,906)	(523,295)			(858,906)		335,611				0001
Written Call/SPX/SPXF00RSM .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	06/20/2023	03/11/2024	03/13/2024	Exercise	1	(4,405,000)	4000	533,050		(899,999)	(758,122)			(899,999)		141,876				0001
Written Call/SPX/SPXH00VST .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/05/2024	07/09/2024	07/09/2024	Exercise	1	(11,100,000)	5567.19	34,410	(17,205)	(9,760)	7,445			(9,760)		17,205				0001
Written Call/SPX/SPXI006SX .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/06/2024	09/10/2024	09/10/2024	Expire	1	(11,000,000)	5354.34	22,000	(11,000)		11,000					11,000				0001
Written Call/SPX/SPXI00JS3 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/29/2024	12/02/2024	12/03/2024	Exercise	1	(12,000,000)	6032.38	25,200	(12,600)	(14,691)	(2,091)			(14,691)		12,600				0001
Written Call/SPX/SPXI00JSK .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/02/2024	12/06/2024	12/04/2024	Expire	1	(12,000,000)	6047.15	40,800	(20,400)		20,400					20,400				0001
Written Call/SPX/SPX821WS4 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2023	05/13/2024	05/15/2024	Exercise	1	(8,640,000)	3750	1,605,800		(2,942,836)	(2,273,333)			(2,942,836)		669,503				0001
Written Call/SPX/SPXH00YS1 .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/12/2024	07/15/2024	07/16/2024	Expire	1	(11,160,000)	5615.35	23,436	(11,718)		11,718					11,718				0001
Written Call/SPX/SPXI00F5F .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/14/2024	11/18/2024	11/18/2024	Exercise	1	(21,510,000)	5949.17	70,983	(35,492)	(100,424)	(64,933)			(100,424)		35,492				0001
Written Call/SPX/SPX821WS2 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2023	02/28/2024	03/01/2024	Expire	1	(4,320,000)	3950	86,240			20,500					20,500				0001
Written Call/SPX/SPXC17GS2 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	01/22/2024	01/23/2024	01/24/2024	Exercise	1	(9,700,000)	4860	26,720	(13,360)	(4,599)	8,761			(4,599)		13,360				0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXC17RSP .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	02/14/2024	04/04/2024	02/16/2024	Expire	1	(7,470,000)	4600	23,445	(11,723)		11,723					11,723				0001
Written Call/SPX/SPXH0006B .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	01/26/2024	01/29/2024	01/30/2024	Exercise	1	(9,800,000)	4890.97	24,500	(12,250)	(37,028)	(24,778)					12,250				0001
Written Call/SPX/SPXI005SZ .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC	08/30/2024	09/03/2024	09/04/2024	Expire	1	(30,000,000)	5659.7	30,000	(15,000)		15,000			(37,028)		15,000				0001
Written Call/SPX/SPXI13XSS .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	06/23/2023	05/09/2024	05/13/2024	Expire	1	(4,350,000)	4050	127,560		51,909					51,909				0001
Written Call/SPX/SPXB154SE .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	04/24/2023	04/22/2024	04/24/2024	Expire	1	(2,550,382)	3307	50,501					(48,464)			50,501			0001
Written Call/SPX/SPX821KS8 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	02/22/2023	02/22/2024	02/26/2024	Expire	1	(5,719,000)	3591.95	207,028					(204,873)			207,028			0001
Written Call/SPX/SPX821LS2 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	03/08/2023	03/08/2024	03/12/2024	Expire	1	(5,560,000)	3193.61	93,964					(92,124)			93,964			0001
Written Call/SPX/SPX921ESR .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	12/08/2023	12/06/2024	12/10/2024	Expire	1	(6,686,000)	4143.93	159,795					(27,962)			159,795			0001
Written Call/SPX/SPXB053SM .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/10/2024	Expire	1	(1,959,000)	4457.49	41,335					(17,943)			41,335			0001
Written Call/SPX/SPXG000S7 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	08/08/2023	08/08/2024	08/12/2024	Expire	1	(10,565,000)	4049.44	294,764					(188,411)			294,764			0001
Written Call/SPX/SPXI13LSV .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	05/08/2023	05/08/2024	05/10/2024	Expire	1	(5,951,000)	3724.31	211,856					(195,256)			211,856			0001
Written Call/SPX/SPXB055SN .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	10/05/2023	10/04/2024	10/08/2024	Expire	1	(6,375,000)	4443.42	449,438					(281,105)			449,438			0001
Written Call/SPX/SPXD00BSB .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	03/08/2022	03/08/2024	03/12/2024	Expire	1	(1,044,000)	3753.63	87,487					(86,567)			87,487			0001
Written Call/SPX/SPXD00F5C .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	03/22/2022	03/22/2024	03/26/2024	Expire	1	(1,854,000)	4060.45	135,527					(131,313)			135,527			0001
Written Call/SPX/SPXE00U5E .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	11/22/2022	11/22/2024	11/26/2024	Expire	1	(1,795,000)	3603.22	120,624					(101,943)			120,624			0001
Written Call/SPX/SPXB210SC .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	04/21/2023	04/22/2024	04/24/2024	Expire	1	(3,109,000)	3306.82	61,869					(58,454)			61,869			0001
Written Call/SPX/SPX921ASK .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	10/20/2023	10/22/2024	10/24/2024	Expire	1	(6,849,000)	3379.33	123,282					(82,061)			123,282			0001
Written Call/SPX/SPX921BSA .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	11/08/2023	11/08/2024	11/13/2024	Expire	1	(8,998,000)	3944.5	227,649					(101,135)			227,649			0001
Written Call/SPX/SPX921GSE .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	12/22/2023	12/20/2024	12/24/2024	Expire	1	(5,151,000)	3803.7	69,023					(4,682)			69,023			0001
Written Call/SPX/SPX921GSF .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	12/22/2023	12/20/2024	12/24/2024	Expire	1	(5,815,000)	4279.17	148,283					(9,073)			148,283			0001
Written Call/SPX/SPXA05MSA .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/26/2024	Expire	1	(6,798,000)	3149.58	145,477					(142,205)			145,477			0001
Written Call/SPX/SPXA050SU .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	04/21/2023	04/22/2024	04/24/2024	Expire	1	(4,279,000)	3720.17	150,621					(141,205)			150,621			0001
Written Call/SPX/SPXA05ZSH .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	07/07/2023	07/08/2024	07/10/2024	Expire	1	(6,284,000)	3519.16	86,719					(63,911)			86,719			0001
Written Call/SPX/SPXB050SI .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/24/2024	Expire	1	(6,748,000)	4082.71	161,277					(96,900)			161,277			0001
Written Call/SPX/SPXB053SK .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/10/2024	Expire	1	(5,375,000)	3565.99	71,488					(39,939)			71,488			0001
Written Call/SPX/SPXH13XSZ .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	01/20/2023	01/22/2024	01/24/2024	Expire	1	(6,025,000)	3575.35	227,745					(227,047)			227,745			0001
Written Call/SPX/SPXK137SO .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas	ROMUWSFPU8MPRO8K5P83	12/22/2023	12/20/2024	12/24/2024	Expire	1	(2,237,000)	4754.63	49,214					(1,110)			49,214			0001
Written Call/SPX/SPXA053S5 .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	05/20/2022	05/22/2024	05/24/2024	Expire	1	(1,413,000)	3511.22	111,627					(107,998)			111,627			0001
Written Call/SPX/SPXB150SH .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	01/06/2023	01/08/2024	01/10/2024	Expire	1	(4,890,000)	3505.57	203,424					(203,424)			203,424			0001
Written Call/SPX/SPXB154SS .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	05/08/2023	05/08/2024	05/10/2024	Expire	1	(4,665,000)	3310.5	94,233					(89,397)			94,233			0001
Written Call/SPX/SPXB155SR .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	06/08/2023	06/07/2024	06/11/2024	Expire	1	(7,773,000)	3864.54	216,867					(181,540)			216,867			0001
Written Call/SPX/SPXB156SC .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust	IYDOJBGJWY9TBXKCSX06	06/22/2023	06/21/2024	06/25/2024	Expire	1	(6,997,000)	3505.51	105,655					(87,715)			105,655			0001
Written Call/SPX/SPX821FSP .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	01/06/2023	01/08/2024	01/10/2024	Expire	1	(1,730,000)	3895.08	51,035					(50,971)			51,035			0001
Written Call/SPX/SPX821MSQ .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	03/22/2023	03/22/2024	03/26/2024	Expire	1	(1,564,000)	3936.97	40,664					(39,019)			40,664			0001
Written Call/SPX/SPX921BS9 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada	ES7IP3U8RHIGC71XBU11	11/08/2023	11/08/2024	11/13/2024	Expire	1	(7,631,000)	3506.22	99,203					(40,506)			99,203			0001
Written Call/SPX/SPXB050SH .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	07/21/2023	07/22/2024	07/24/2024	Expire	1	(5,036,000)	3629.07	65,468					(42,123)			65,468			0001
Written Call/SPX/SPXB051SB .	FixedAnnuityHedge	N/A	Equity/Index	Societe General	O2RNE8IBXP4R0TD8PU41	08/08/2023	08/08/2024	08/12/2024	Expire	1	(6,054,000)	3599.5	95,048					(64,217)			95,048			0001
Written Call/SPX/SPXC17AS1 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC .	G5GSEF7VJP5I70UK5573	02/22/2023	02/22/2024	02/26/2024	Expire	1	(5,492,000)	3192.84	109,840					(109,241)			109,840			0001
Written Call/SPX/SPXF003SD .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	01/20/2023	01/22/2024	01/24/2024	Expire	1	(1,602,000)	3972.61	43,254					(43,056)			43,254			0001
Written Call/SPX/SPXF005SO .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm	2IGI19DL770XOHC3ZE78	02/08/2023	02/08/2024	02/12/2024	Expire	1	(1,634,000)	4117.86	40,360					(39,631)			40,360			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPXG00D$U .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	10/06/2023	10/08/2024	10/10/2024	Expire	1	(7,584,000)	3877.65	217,661						(132,845)			217,661			0001
Written Call/SPX/SPX8150$G .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/06/2023	01/08/2024	01/10/2024	Expire	1	(2,396,000)	3116.06	54,389						(54,389)			54,389			0001
Written Call/SPX/SPX821I$V .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	02/12/2024	Expire	1	(11,100,000)	3706.07	386,280						(383,044)			386,280			0001
Written Call/SPX/SPX821RS9 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	05/24/2024	Expire	1	(4,724,000)	3354.1	89,284						(80,499)			89,284			0001
Written Call/SPX/SPX821RSA .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2023	05/22/2024	05/24/2024	Expire	1	(8,461,000)	3773.37	280,059						(249,886)			280,059			0001
Written Call/SPX/SPX821V$E .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Expire	1	(8,453,000)	3943.7	230,767						(179,790)			230,767			0001
Written Call/SPX/SPX9218$O .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Expire	1	(7,136,000)	3456.05	102,045						(62,599)			102,045			0001
Written Call/SPX/SPX921E$Q .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	12/10/2024	Expire	1	(8,575,000)	3683.5	106,330						(16,722)			106,330			0001
Written Call/SPX/SPXA05M$B .	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	03/22/2023	03/22/2024	03/26/2024	Expire	1	(9,949,000)	3543.27	378,062						(368,912)			378,062			0001
Written Call/SPX/SPXD006$C .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	02/22/2022	02/22/2024	02/26/2024	Expire	1	(1,322,000)	3874.28	106,024						(105,195)			106,024			0001
Written Call/SPX/SPXE00S$W .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2024	11/13/2024	Expire	1	(1,216,000)	3062.49	55,936						(49,712)			55,936			0001
Written Call/SPX/SPXE00S$X .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/08/2022	11/08/2024	11/13/2024	Expire	1	(1,757,000)	3445.3	122,990						(108,466)			122,990			0001
Written Call/SPX/SPXG13G$Z .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	05/10/2024	Expire	1	(2,351,000)	3711.01	178,676						(172,244)			178,676			0001
Written Call/SPX/SPXG13N$Y .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	06/11/2024	Expire	1	(1,450,000)	3292.62	70,470						(67,430)			70,470			0001
Written Call/SPX/SPXG13N$Z .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	06/08/2022	06/07/2024	06/11/2024	Expire	1	(1,639,000)	3704.19	118,991						(112,640)			118,991			0001
Written Call/SPX/SPXH13B$W .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/22/2022	09/20/2024	09/24/2024	Expire	1	(1,723,000)	3382.19	122,161						(112,024)			122,161			0001
Written Call/SPX/SPXK13XS2 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/26/2024	09/20/2024	03/28/2024	Expire	1	(10,456,000)	5126.05	245,716	(122,858)								122,858			0001
Written Call/SPX/SPX821D$I .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024	12/24/2024	Expire	1	(1,019,000)	3057.91	46,365						(40,235)			46,365			0001
Written Call/SPX/SPXD00M$D .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	04/22/2022	04/22/2024	04/24/2024	Expire	1	(1,495,000)	3844.6	111,527						(107,604)			111,527			0001
Written Call/SPX/SPXE00G$S .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	09/08/2022	09/06/2024	09/10/2024	Expire	1	(1,684,000)	3605.56	120,406						(108,941)			120,406			0001
Written Call/SPX/SPXG13G$Y .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/06/2022	05/08/2024	05/10/2024	Expire	1	(1,043,000)	3298.67	53,923						(52,439)			53,923			0001
Written Call/SPX/SPXL132S6 .	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/16/2024	07/19/2024	04/18/2024	Expire	1	(40,448,000)	4820.56	566,272	(283,136)		141,568					141,568	141,568			0001
Written Call/RTY/RTY0210$4 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	09/20/2024	04/11/2024	Expire	1	(20,800,000)	2155.71	1,264,640	(632,320)								632,320			0001
Written Call/SPX/SPX8150$X .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	01/20/2023	01/22/2024	01/24/2024	Expire	1	(3,465,000)	3178.09	73,112						(73,078)			73,112			0001
Written Call/SPX/SPX8155$Q .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	06/08/2023	06/07/2024	06/11/2024	Expire	1	(5,300,000)	3435.14	81,090						(70,813)			81,090			0001
Written Call/SPX/SPX821LS3 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2023	03/08/2024	03/12/2024	Expire	1	(7,017,000)	3592.81	226,649						(222,078)			226,649			0001
Written Call/SPX/SPX9214$B .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/22/2023	08/22/2024	08/26/2024	Expire	1	(10,924,000)	3948.8	314,611						(211,779)			314,611			0001
Written Call/SPX/SPX815A$4 .	FixedAnnuityHedge	N/A	Equity/Index	Suntrust IYDOJBGJWY9T8XKCSX06	10/20/2023	10/22/2024	10/24/2024	Expire	1	(5,348,000)	3801.74	171,671						(114,972)			171,671			0001
Written Call/SPX/SPX821N$U .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2024	Expire	1	(5,800,000)	3284.02	118,900						(114,262)			118,900			0001
Written Call/SPX/SPX821N$V .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2024	Expire	1	(6,034,000)	3694.52	222,655						(213,061)			222,655			0001
Written Call/SPX/SPX821V$F .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2023	06/21/2024	06/25/2024	Expire	1	(1,687,000)	4381.89	35,090						(22,198)			35,090			0001
Written Call/SPX/SPX821XSL .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2023	07/08/2024	07/10/2024	Expire	1	(7,241,000)	3959.06	183,921						(133,758)			183,921			0001
Written Call/SPX/SPX9218$1 .	FixedAnnuityHedge	N/A	Equity/Index	ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Expire	1	(11,046,000)	3888.05	296,033						(183,858)			296,033			0001
Written Call/SPX/SPXB052$8 .	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	08/22/2023	08/22/2024	08/26/2024	Expire	1	(7,232,000)	3510.04	115,712						(79,074)			115,712			0001
Written Call/SPX/SPXC17N$3 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2024	11/26/2024	Expire	1	(6,574,000)	3645.3	82,832						(17,894)			82,832			0001
Written Call/SPX/SPXG00C$3 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL770XOHC3ZE78	11/22/2023	11/22/2024	11/26/2024	Expire	1	(6,925,000)	4100.96	164,123						(37,731)			164,123			0001
Written Call/RTY/RTY0210$O .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	11/13/2024	Expire	1	(1,588,000)	1542.66	52,245						(28,022)			52,245			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Written Call/SPX/SPX721U6Z	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/22/2022	06/21/2024	06/25/2024	Expire	1	(1,545,000)	3383.9	114,021						(109,399)			114,021			0001
Written Call/SPX/SPX721Z5M	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/22/2022	07/22/2024	07/24/2024	Expire	1	(1,972,000)	3565.47	150,069						(140,762)			150,069			0001
Written Call/SPX/SPX821D5J	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/22/2022	12/20/2024	12/24/2024	Expire	1	(1,425,000)	3440.15	99,750						(86,028)			99,750			0001
Written Call/SPX/SPXE00G5R	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	09/08/2022	09/06/2024	09/10/2024	Expire	1	(1,645,000)	3204.94	78,138						(71,497)			78,138			0001
Written Call/SPX/SPXG00DST	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	10/06/2023	10/08/2024	10/10/2024	Expire	1	(8,854,000)	3446.8	136,352						(82,162)			136,352			0001
Written Call/SPX/SPX821ISU	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/08/2023	02/08/2024	02/12/2024	Expire	1	(5,449,000)	3294.29	105,166						(104,394)			105,166			0001
Written Call/SPX/SPX9218S2	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/22/2023	09/20/2024	09/24/2024	Expire	1	(1,419,000)	4320.06	31,928						(17,968)			31,928			0001
Written Call/SPX/SPXB053SL	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	09/08/2023	09/06/2024	09/10/2024	Expire	1	(9,898,000)	4011.74	246,460						(133,859)			246,460			0001
Written Call/SPX/SPX721F5F	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/08/2022	02/08/2024	02/12/2024	Expire	1	(1,493,000)	4069.39	115,110						(114,254)			115,110			0001
Written Call/SPX/SPXA051S1	FixedAnnuityHedge	N/A	Equity/Index	Societe General ... O2RNE8IBXP4R0TD8PU41	04/08/2022	04/08/2024	04/10/2024	Expire	1	(2,498,000)	4039.45	178,357						(170,796)			178,357			0001
Written Call/RTY/RTY015061	FixedAnnuityHedge	N/A	Equity/Index	Suntrust ... IYDOJB6JWY9T8XKCSX06	03/26/2024	09/20/2024	03/28/2024	Expire	1	(20,800,000)	2139.93	1,231,360		(615,680)							615,680			0001
Written Call/NDX/NDX000096	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	08/13/2024	08/21/2024	08/15/2024	Exercise	1	(53,995,440)	19057	378,599	(189,299)	(568,896)	(379,597)			(568,896)			189,299			0001
Written Call/NDX/NDX02115K	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2024	11/15/2024	11/08/2024	Expire	1	(72,180,000)	20935	450,090	(225,045)		225,045						225,045			0001
Written Call/NDX/NDX000098	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	09/19/2024	09/25/2024	09/23/2024	Expire	1	(65,406,820)	20295	98,090	(49,045)		49,045						49,045			0001
Written Call/NDX/NDX000099	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	10/25/2024	10/30/2024	10/29/2024	Expire	1	(241,499,844)	20819	477,537	(238,768)		238,768						238,768			0001
Written Call/NDX/NDX01305T	FixedAnnuityHedge	N/A	Equity/Index	BNP Paribas ... R0MUWSFPU8MPRO8K5P83	09/11/2024	09/20/2024	09/13/2024	Exercise	1	(67,423,608)	19434	423,607	(211,803)	(630,621)	(418,818)			(630,621)			211,803			0001
Written Call/NDX/NDX000094	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	07/18/2024	07/26/2024	07/22/2024	Expire	1	(83,580,000)	17754.290000000001	16,716	(8,358)		8,358						8,358			0001
Written Call/NDX/NDX000088	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/06/2024	11/13/2024	11/08/2024	Exercise	1	(96,240,000)	20962	548,700	(274,350)	(178,755)	95,595			(178,755)			274,350			0001
Written Call/NDX/NDX00008E	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	12/04/2024	12/11/2024	12/06/2024	Exercise	1	(124,500,000)	21574	679,741	(339,870)	(570,091)	(230,221)			(570,091)			339,870			0001
Written Call/NDX/NDX02115S	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/24/2024	08/02/2024	07/26/2024	Expire	1	(57,690,000)	20269.5	17,307	(8,654)		8,654						8,654			0001
Written Call/NDX/NDX0210S7	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2023	04/08/2024	04/10/2024	Expire		(1,509,000)	11756.34	71,376						(69,355)			71,376			0001
Written Call/NDX/NDX0210SP	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/09/2024	09/20/2024	04/11/2024	Expire		(18,317,000)	19078.400000000001	1,141,149	(570,575)								570,575			0001
Written Call/NDX/NDX06105D	FixedAnnuityHedge	N/A	Equity/Index	Bank of America ... B4TYDEB6GKMZO031MB27	04/16/2024	07/19/2024	04/18/2024	Expire		(10,112,000)	16739.41	179,994	(89,997)								89,997			0001
Written Call/SBM/SBM01766J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024	03/26/2024	Expire		(237,696)	967.9	7,939						(7,752)			7,939			0001
Written Call/SBM/SBM01775H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	06/11/2024	Expire		(262,152)	1071.44	6,265						(4,987)			6,265			0001
Written Call/SBM/SBM01796J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/22/2023	09/20/2024	09/24/2024	Expire		(133,912)	1084.63	3,023						(1,596)			3,023			0001
Written Call/SBM/SBM017AS2	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/22/2023	11/22/2024	11/26/2024	Expire		(379,629)	1139.14	7,665						(899)			7,665			0001
Written Call/SBM/SBM017ASB	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/08/2023	12/06/2024	12/10/2024	Expire		(238,357)	1146.63	4,982						(412)			4,982			0001
Written Call/SBM/SBM01715F	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/20/2022	05/22/2024	05/24/2024	Expire		(138,787)	956.78	9,708						(9,393)			9,708			0001
Written Call/SBM/SBM01751W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2022	06/21/2024	06/25/2024	Expire		(59,503)	926.54	4,040						(3,870)			4,040			0001
Written Call/SBM/SBM01726J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/08/2022	07/08/2024	07/10/2024	Expire		(244,291)	961.22	16,245						(15,300)			16,245			0001
Written Call/SBM/SBM01725J	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/08/2022	08/08/2024	08/12/2024	Expire		(144,797)	1042.66	9,672						(8,659)			9,672			0001
Written Call/SBM/SBM01725W	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/08/2022	09/06/2024	09/10/2024	Expire		(52,042)	1012.42	3,609						(3,226)			3,609			0001
Written Call/SBM/SBM0174SG	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/08/2022	12/06/2024	12/10/2024	Expire		(37,982)	974.09	2,321						(1,940)			2,321			0001
Written Call/SBM/SBM01764	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/22/2023	03/22/2024	03/26/2024	Expire		(56,759)	967.9	1,896						(1,851)			1,896			0001
Written Call/SBM/SBM01795C	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2024	10/10/2024	Expire		(263,388)	1069.84	6,335						(3,478)			6,335			0001
Written Call/NDX/NDX0210SF	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	12/10/2024	Expire		(1,880,000)	14476.219999999999	62,040						(12,068)			62,040			0001
Written Call/SBM/SBM01785H	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/08/2023	08/08/2024	08/12/2024	Expire		(213,088)	1136.06	5,221						(2,952)			5,221			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SBM/SBM0178SP .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/22/2023	08/22/2024	08/26/2024	Expire		(261,423)	1095.44	6,588						(4,083)			6,588			0001
Written Call/SBM/SBM0170S2 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/22/2022	02/22/2024	02/26/2024	Expire		(68,973)	1065.77	5,118						(5,071)			5,118			0001
Written Call/SBM/SBM0170S0 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	04/08/2024	04/10/2024	Expire		(188,792)	1098.03	12,441						(11,907)			12,441			0001
Written Call/SBM/SBM0171S6 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/06/2022	05/08/2024	05/10/2024	Expire		(146,101)	1021.93	11,916						(11,535)			11,916			0001
Written Call/SBM/SBM0172SC .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/22/2022	07/22/2024	07/24/2024	Expire		(406,997)	993.68	28,246						(26,210)			28,246			0001
Written Call/SBM/SBM0173SW .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2024	11/13/2024	Expire		(88,971)	941.28	5,614						(4,910)			5,614			0001
Written Call/SBM/SBM0174SK .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/22/2022	12/20/2024	12/24/2024	Expire		(3,292)	929.65	209						(179)			209			0001
Written Call/SBM/SBM0173SU .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2022	11/08/2028	11/13/2024	Exercise		(92,626)	941.28	34,102		(1,753)				(3,209)		(1,753)	6,286			0001
Written Call/SBM/SBM0178SV .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/22/2024	02/22/2030	02/26/2024	Exercise		(1,092,050)	1227.48	73,131	(13,093)	(13,680)						(13,680)	(587)			0001
Written Call/SBM/SBM0177S1 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/08/2023	06/07/2024	06/11/2024	Expire		(272,654)	1071.44	6,516						(5,187)			6,516			0001
Written Call/SBM/SBM0174SK .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/22/2023	12/20/2024	12/24/2024	Expire		(192,281)	1189.02	4,269						254			4,269			0001
Written Call/SBM/SBM0175SK .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	02/22/2023	02/22/2024	02/26/2024	Expire		(152,229)	1006.12	4,841						(4,785)			4,841			0001
Written Call/SBM/SBM0176SY .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	05/10/2024	Expire		(194,779)	1013.69	6,116						(5,629)			6,116			0001
Written Call/SBM/SBM0178S4 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2024	07/24/2024	Expire		(152,966)	1133.44	3,151						(1,713)			3,151			0001
Written Call/SBM/SBM0179SS .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/08/2023	11/08/2024	11/13/2024	Expire		(262,006)	1084.74	5,764						(2,203)			5,764			0001
Written Call/SBM/SBM0170SC .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	03/22/2022	03/22/2024	03/26/2024	Expire		(79,120)	1089.39	5,238						(5,093)			5,238			0001
Written Call/SBM/SBM0173S4 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/22/2022	09/20/2024	09/24/2024	Expire		(176,817)	945.49	12,352						(11,272)			12,352			0001
Written Call/SBM/SBM0173SD .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/07/2022	10/08/2024	10/10/2024	Expire		(189,022)	897.6	12,854						(11,800)			12,854			0001
Written Call/SBM/SBM0174S6 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/22/2022	11/22/2024	11/26/2024	Expire		(222,316)	987.38	13,561						(11,337)			13,561			0001
Written Call/NDX/NDX0210SA .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/08/2023	08/08/2024	08/12/2024	Expire		(1,472,000)	13745.75	54,906						(36,952)			54,906			0001
Written Call/SBM/SBM0176SM .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	04/24/2024	Expire		(45,622)	1008.79	1,410						(1,323)			1,410			0001
Written Call/SBM/SBM0176SZ .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/08/2023	05/08/2024	05/10/2024	Expire		(20,009)	1013.69	628						(578)			628			0001
Written Call/SBM/SBM0174SX .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/06/2023	01/08/2024	01/10/2024	Expire		(92,878)	954.04	3,455						(3,455)			3,455			0001
Written Call/SBM/SBM0175S4 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	01/20/2023	01/22/2024	01/24/2024	Expire		(225,266)	987.18	6,827						(6,819)			6,827			0001
Written Call/SBM/SBM0177SA .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	05/22/2023	05/22/2024	05/24/2024	Expire		(37,880)	1042.16	1,087						(954)			1,087			0001
Written Call/SBM/SBM0177ST .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	06/25/2024	Expire		(300,662)	1090.79	7,005						(5,168)			7,005			0001
Written Call/SBM/SBM0178SR .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/08/2023	09/06/2024	09/10/2024	Expire		(69,156)	1108.39	1,521						(760)			1,521			0001
Written Call/SBM/SBM0171SL .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/08/2022	06/07/2024	06/11/2024	Expire		(189,441)	1012.18	12,541						(11,852)			12,541			0001
Written Call/SBM/SBM0173SE .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/07/2022	08/22/2024	08/26/2024	Expire		(7,490)	1046.72	805						(747)			805			0001
Written Call/SBM/SBM0173SO .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/21/2022	10/22/2024	10/24/2024	Expire		(71,421)	923.64	4,502						(4,028)			4,502			0001
Written Call/SBM/SBM0179S8 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/06/2023	10/08/2029	04/10/2024	Exercise		(400,970)	1069.84	43,041		(21,851)				(1,383)		(21,851)	5,054			0001
Written Call/NDX/NDX0210SL .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/27/2024	09/20/2024	03/29/2024	Expire		(18,317,000)	18962.7200000000 01	1,034,911	(517,455)								517,455			0001
Written Call/SBM/SBM0176SN .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	04/24/2024	Expire		(21,289)	1008.79	658						(617)			658			0001
Written Call/SBM/SBM0178SO .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2024	07/10/2024	Expire		(50,250)	1095.82	1,111						(754)			1,111			0001
Written Call/SBM/SBM0179S1 .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	10/20/2023	10/22/2024	10/24/2024	Expire		(340,404)	1049.72	9,804						(6,154)			9,804			0001
Written Call/SBM/SBM0170SY .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/22/2022	04/22/2024	04/24/2024	Expire		(122,295)	1069.98	8,365						(8,031)			8,365			0001
Written Call/SBM/SBM017DSX .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/07/2024	06/08/2026	06/11/2024	Exercise		(450,949)	1260.37	12,937	(1,920)	(1,495)						(1,495)	425			0001
Written Call/SBM/SBM0177SS .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/22/2023	06/21/2024	06/25/2024	Expire		(24,803)	1090.79	578						(426)			578			0001
Written Call/SPX/SPX821RS0 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/23/2023	01/30/2024	02/01/2024	Expire		(4,192,000)	3700	93,100			10,800						10,800			0001
Written Call/SPX/SPX821VS5 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	07/10/2024	07/12/2024	Expire		(3,270,000)	3850	84,008			42,225						42,225			0001
Written Call/SPX/SPX821VS6 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/22/2023	07/26/2024	07/30/2024	Expire		(5,450,000)	3800	135,888			71,032						71,032			0001
Written Call/SPX/SPX821WS3 .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/27/2023	04/04/2024	04/08/2024	Expire		(4,320,000)	4000	106,650			35,804						35,804			0001
Written Call/SPX/SPX921QSH .	FixedAnnuityHedge	N/A	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/09/2024	09/20/2024	04/11/2024	Expire		(10,456,000)	5168.23	279,175	(139,588)								139,588			0001
Written Call/SPX/SPXF00864 .	FixedAnnuityHedge	N/A	Equity/Index	Canadian Imperial Bank Of Comm 21GI19DL77OXOHC3ZE78	02/22/2023	02/22/2024	02/26/2024	Expire		(1,701,000)	3991.05	44,396						(43,515)			44,396			0001
Written Call/NDX/NDX00005D .	FixedAnnuityHedge	N/A	Equity/Index	Mizuho Markets Americas LLC 549300Y6K4T30BM4LN29	11/18/2024	11/20/2024	11/20/2024	Expire		(185,400,000)	21006	77,272	(38,636)		38,636						38,636			0001

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Call/SBM/SBM01756C .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	02/08/2023	02/08/2024	02/12/2024	Expire		(143,058)	1043.71	4,378						(4,346)			4,378			0001
Written Call/SBM/SBM01756S .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/08/2023	03/08/2024	03/12/2024	Expire		(37,498)	999.81	1,072						(1,049)			1,072			0001
Written Call/SBM/SBM01765H .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2024	Expire		(227,544)	1003.15	7,418						(7,105)			7,418			0001
Written Call/SBM/SBM01796N .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	10/20/2023	10/22/2029	09/10/2024	Exercise		(50,196)	1049.72	24,776		(2,318)				282		(2,318)	1,000			0001
Written Call/SBM/SBM01766G .	FixedAnnuityHedge	N/A	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	04/06/2023	04/08/2024	04/10/2024	Expire		(138,722)	1003.15	4,522						(4,332)			4,522			0001
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												53,762,247	(16,035,759)	(30,602,489)	(13,909,790)		XXX	(39,500,304)		16,563,913	14,403,363			XXX
0709999999. Subtotal - Written Options - Hedging Other												53,762,247	(16,035,759)	(30,602,489)	(13,909,790)		XXX	(39,500,304)		16,563,913	14,403,363			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX
0929999999. Total Written Options - Call Options and Warrants												53,762,247	(16,035,759)	(30,602,489)	(13,909,790)		XXX	(39,500,304)		16,563,913	14,403,363			XXX
0939999999. Total Written Options - Put Options																	XXX							XXX
0949999999. Total Written Options - Caps																	XXX							XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options												53,762,247	(16,035,759)	(30,602,489)	(13,909,790)		XXX	(39,500,304)		16,563,913	14,403,363			XXX
Interest Rate Swap/Rec:USD Fixed 2.88/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/04/2022	05/15/2024	12/31/2024	Swap Close			2.88/Secured Overnight Finance Rate				(151,007)			138,191						100/100
Interest Rate Swap/Rec:USD Fixed 4.16/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	06/14/2024	06/10/2027	12/31/2024	Swap Close			4.16/Secured Overnight Finance Rate			2,751,000	(592,836)						2,751,000			100/100
Interest Rate Swap/Rec:USD Fixed 4.15/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	06/14/2024	06/10/2027	12/31/2024	Swap Close			4.15/Secured Overnight Finance Rate			2,222,000	(476,691)						2,222,000			100/100
Interest Rate Swap/Rec:USD Fixed 2.51/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Citibank NA E57ODZWZ7FF32TWEFA76	03/03/2022	03/08/2024	12/31/2024	Swap Close			2.51/Secured Overnight Finance Rate			(4,051,044)				772,470						100/100
Interest Rate Swap/Rec:USD Fixed 4.48/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/12/2024	12/31/2025	12/31/2024	Swap Close			4.48/Secured Overnight Finance Rate			174,000	(720,484)						174,000			100/100
Interest Rate Swap/Rec:USD Fixed 4.42/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	03/11/2024	12/31/2025	12/31/2024	Swap Close			4.42/Secured Overnight Finance Rate			20,000	(1,699,156)						20,000			100/100
Interest Rate Swap/Rec:USD Fixed 4.41/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2024	12/31/2025	12/31/2024	Swap Close			4.41/Secured Overnight Finance Rate			(76,000)	(2,584,122)						(76,000)			100/100
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD 0.00	FA Hedge	Exhibit 5 & 7	Interest Rate	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/16/2024	08/15/2027	12/31/2024	Swap Close			0.00/0.00			356,191										100/100
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD 0.00	FA Hedge	Exhibit 5 & 7	Interest Rate	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	08/16/2024	07/31/2029	12/31/2024	Swap Close			0.00/0.00			455,838										100/100
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD 0.00	FA Hedge	Exhibit 5 & 7	Interest Rate	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/16/2024	07/31/2031	12/31/2024	Swap Close			0.00/0.00			741,148										100/100
Interest Rate Swap/Rec:USD Fixed 0.00/Pay:USD 0.00	FA Hedge	Exhibit 5 & 7	Interest Rate	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	08/16/2024	08/15/2034	12/31/2024	Swap Close			0.00/0.00			2,057,549										100/100
Interest Rate Swap/Rec:USD Fixed 0.91/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/15/2022	08/19/2024	12/31/2024	Swap Close			0.91/Secured Overnight Finance Rate			(7,548,541)										100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														5,091,000	(14,213,155)		XXX	910,661			5,091,000			XXX
Currency Swap/Rec:USD 3.55/Pay:EUR 1.84	B7000#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041	12/31/2024	Swap Close			3.55/1.84			275	426,470			377,937			275			100/100
Currency Swap/Rec:USD 3.29/Pay:EUR 1.56	B7000#AB5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042	12/31/2024	Swap Close			3.29/1.56			680	637,892			566,906			680			100/100
Currency Swap/Rec:USD 2.72/Pay:NZD New Zeal Bank Bill 3 Month FRA	G3793#AC7	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	11/24/2020	03/23/2036	12/31/2024	Swap Close			2.72/New Zeal Bank Bill 3 Month FRA			54,822	(417,479)			690,033			54,822			100/100
Currency Swap/Rec:USD 3.10/Pay:GBP 2.47	G9000#AE0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/26/2021	07/15/2036	12/31/2024	Swap Close			3.10/2.47			9,057	210,466			183,784			9,057			100/100
Currency Swap/Rec:USD 2.92/Pay:EUR 1.27	50107933	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/21/2021	11/30/2031	12/31/2024	Swap Close			2.92/1.27			3,476	151,631			495,002			3,476			100/100
Currency Swap/Rec:USD 3.70/Pay:GBP 2.90	G9369*AA7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/16/2021	03/31/2043	12/31/2024	Swap Close			3.70/2.90			(55,314)	114,961			171,859			(55,314)			100/100

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334258188	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/05/2023	06/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,027										100/100
Currency Swap/Rec:USD 4.51/Pay:EUR 2.77	L8367#AE3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2027	12/31/2024	Swap Close			4.51/2.77			8,143	101,630				330,001		8,143			100/100
Currency Swap/Rec:USD 6.69/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	11/13/2028	12/31/2024	Swap Close			6.69/6.13			(4,336)	7,806				3,575		(4,336)			100/100
Currency Swap/Rec:USD 6.64/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	11/13/2028	12/31/2024	Swap Close			6.64/6.13			(3,022)	5,147				2,933		(3,022)			100/100
Currency Swap/Rec:USD 7.32/Pay:EUR 5.50	BYQ6128	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	10/27/2027	12/31/2024	Swap Close			7.32/5.50			(4,500)	36,361				120,793		(4,500)			100/100
Currency Swap/Rec:USD 6.63/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	11/13/2028	12/31/2024	Swap Close			6.63/6.13			(7,358)	13,870				10,409		(7,358)			100/100
Currency Swap/Rec:USD 7.68/Pay:EUR 5.50	BYQ6128	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/24/2016	10/27/2027	12/31/2024	Swap Close			7.68/5.50			(2,454)	22,741				60,566		(2,454)			100/100
Currency Swap/Rec:USD 5.57/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/09/2017	07/06/2027	12/31/2024	Swap Close			5.57/3.10			174	131,122				115,623		174			100/100
Currency Swap/Rec:USD 5.85/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	06/30/2027	12/31/2024	Swap Close			5.85/3.50			2,845	56,744				154,000		2,845			100/100
Currency Swap/Rec:USD 5.53/Pay:EUR 3.10	BDGV171	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/07/2017	07/06/2027	12/31/2024	Swap Close			5.53/3.10			139	106,465				92,145		139			100/100
Currency Swap/Rec:USD 5.90/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/13/2017	06/30/2027	12/31/2024	Swap Close			5.90/3.50			1,695	33,828				91,871		1,695			100/100
Currency Swap/Rec:USD 5.24/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/25/2017	07/06/2027	12/31/2024	Swap Close			5.24/3.10			130	91,979				86,820		130			100/100
Currency Swap/Rec:USD 5.61/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/30/2027	12/31/2024	Swap Close			5.61/3.50			787	14,758				43,227		787			100/100
Currency Swap/Rec:USD 5.46/Pay:EUR 3.50	BWNGPD6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/06/2017	06/30/2027	12/31/2024	Swap Close			5.46/3.50			1,211	23,184				66,769		1,211			100/100
Currency Swap/Rec:USD 5.16/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	07/06/2027	12/31/2024	Swap Close			.75			54,682					50,275		75			100/100
Currency Swap/Rec:USD 3.96/Pay:EUR 1.96	480211PA*9	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/07/2017	06/27/2027	12/31/2024	Swap Close			3.96/1.96			2,787	104,812				297,001		2,787			100/100
Currency Swap/Rec:USD 8.21/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/01/2017	09/11/2028	12/31/2024	Swap Close			8.21/6.75			(25,878)	109,973				(6,757)		(25,878)			100/100
Currency Swap/Rec:USD 5.92/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	06/30/2027	12/31/2024	Swap Close			5.92/3.50			1,211	31,550				67,079		1,211			100/100
Currency Swap/Rec:USD 7.71/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	12/14/2017	11/13/2028	12/31/2024	Swap Close			7.71/6.13			(6,307)	28,199				(400)		(6,307)			100/100
Currency Swap/Rec:USD 5.43/Pay:EUR 3.10	BDGV171	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	12/14/2017	07/06/2027	12/31/2024	Swap Close			5.43/3.10			130	118,069				87,352		130			100/100
Currency Swap/Rec:USD 8.41/Pay:GBP 6.75	B3D0FP7	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	01/09/2018	09/11/2028	12/31/2024	Swap Close			8.41/6.75			(11,781)	60,602				(4,051)		(11,781)			100/100
Currency Swap/Rec:USD 6.78/Pay:GBP 5.25	B8H8FT6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/09/2018	09/14/2027	12/31/2024	Swap Close			6.78/5.25			(21,158)	65,830				50,840		(21,158)			100/100
Currency Swap/Rec:USD 6.82/Pay:GBP 5.25	B8H8FT6	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	01/17/2018	09/14/2027	12/31/2024	Swap Close			6.82/5.25			(42,316)	143,907				98,231		(42,316)			100/100
Currency Swap/Rec:USD 5.50/Pay:EUR 3.10	BDGV171	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	07/06/2027	12/31/2024	Swap Close			5.50/3.10			115	115,249				76,557		115			100/100
Currency Swap/Rec:USD 7.75/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	11/13/2028	12/31/2024	Swap Close			7.75/6.13			(2,628)	13,417				(391)		(2,628)			100/100
Currency Swap/Rec:USD 8.42/Pay:GBP 6.75	B3D0FP7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/15/2018	09/11/2028	12/31/2024	Swap Close			8.42/6.75			(12,339)	68,291				(5,961)		(12,339)			100/100
Currency Swap/Rec:USD 5.97/Pay:EUR 3.50	BWNGPD6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	06/30/2027	12/31/2024	Swap Close			5.97/3.50			1,332	39,480				72,920		1,332			100/100
Currency Swap/Rec:USD 6.00/Pay:EUR 3.50	BWNGPD6	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	06/30/2027	12/31/2024	Swap Close			6.00/3.50			1,029	26,491				55,896		1,029			100/100
Currency Swap/Rec:USD 5.56/Pay:EUR 3.10	BDGV171	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/27/2018	07/06/2027	12/31/2024	Swap Close			5.56/3.10			159	147,391				106,091		159			100/100
Currency Swap/Rec:USD 4.05/Pay:EUR 1.63	BYQM7D9	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/28/2018	02/21/2028	12/31/2024	Swap Close			4.05/1.63			(497)	21,969				33,969		(497)			100/100
Currency Swap/Rec:USD 5.64/Pay:EUR 3.53	BAN0XLBS6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/18/2020	03/31/2027	12/31/2024	Swap Close			5.64/3.53			18,431	110,913				330,001		18,431			100/100
Currency Swap/Rec:USD 5.78/Pay:EUR 4.00	BLPJHJ6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/15/2021	12/23/2027	12/31/2024	Swap Close			5.78/4.00			1,954	73,208				94,693		1,954			100/100
Currency Swap/Rec:USD 4.84/Pay:EUR 2.88	BQ74CN3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/28/2022	01/31/2026	12/31/2024	Swap Close			4.84/2.88			594	31,472				64,439		594			100/100
Currency Swap/Rec:USD 4.87/Pay:EUR 2.88	BQ74CN3	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	01/31/2026	12/31/2024	Swap Close			4.87/2.88			2,219	55,394				113,131		2,219			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD 7.72/Pay:GBP 6.13	BZ6VLX1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	11/13/2028	12/31/2024	Swap Close			7.72/6.13			(2,365)	12,267				(422)		(2,365)			100/100
Currency Swap/Rec:CHF 0.50/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/06/2021	01/15/2027	12/31/2024	Swap Close			0.50/Secured Overnight Finance Rate			93,191							93,191			100/100
Currency Swap/Rec:GBP 1.88/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/24/2021	11/30/2028	12/31/2024	Swap Close			1.88/Secured Overnight Finance Rate			16,438							16,438			100/100
Currency Swap/Rec:CAD 3.13/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/03/2022	03/10/2025	12/31/2024	Swap Close			3.13/Secured Overnight Finance Rate			20,282							20,282			100/100
Currency Swap/Rec:USD 4.35/Pay:JPY 1.19	59156RBX5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/15/2019	05/23/2034	12/31/2024	Swap Close			4.35/1.19			1,351							1,351			100/100
Currency Swap/Rec:USD 3.00/Pay:EUR 1.10	G49368AA0	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/20/2020	05/19/2030	12/31/2024	Swap Close			3.00/1.10			1,992							1,992			100/100
Currency Swap/Rec:USD 3.83/Pay:GBP 3.38	BGJVY03	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	11/04/2021	06/17/2029	12/31/2024	Swap Close			3.83/3.38			(11,029)							(11,029)			100/100
Currency Swap/Rec:USD 8.93/Pay:EUR 6.50	XS2483510637	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	05/13/2022	05/15/2025	12/31/2024	Swap Close			8.93/6.50			(680,698)	150,318				1,122,636		(680,698)			100/100
Currency Swap/Rec:USD 2.45/Pay:BRL 12.25	76721RAA6	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/02/2023	09/20/2032	12/31/2024	Swap Close			2.45/12.25			67,876							67,876			100/100
Currency Swap/Rec:USD 3.45/Pay:EUR 1.38	L0175#AE2	D1	Currency	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	10/02/2019	09/30/2031	12/31/2024	Swap Close			3.45/1.38			12,215							12,215			0003
Currency Swap/Rec:USD 2.56/Pay:EUR 1.35	G7996#AF7	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2032	12/31/2024	Swap Close			2.56/1.35			(692)							(692)			0003
Currency Swap/Rec:USD 2.65/Pay:EUR 1.45	G7996#AG5	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/17/2020	10/23/2035	12/31/2024	Swap Close			2.65/1.45			(873)							(873)			0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.83	G7996#AH3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2020	10/23/2040	12/31/2024	Swap Close			3.08/1.83			(772)							(772)			0003
Currency Swap/Rec:USD 2.71/Pay:EUR 1.06	592688D*3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/04/2020	03/19/2036	12/31/2024	Swap Close			2.71/1.06			(2,746)							(2,746)			0003
Currency Swap/Rec:USD 4.24/Pay:EUR 2.02	F1000#AD0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2041	12/31/2024	Swap Close			4.24/2.02			9,983							9,983			0003
Currency Swap/Rec:USD 5.25/Pay:COU 6.05	693130AA7	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/10/2021	06/15/2035	12/31/2024	Swap Close			5.25/6.05			18,523							18,523			0003
Currency Swap/Rec:USD 4.40/Pay:EUR 2.62	L8367#AD5	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/04/2015	06/25/2025	12/31/2024	Swap Close			4.40/2.62			11,553							11,553			0003
Currency Swap/Rec:USD 6.92/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	09/29/2025	12/31/2024	Swap Close			6.92/5.13			(4,870)							(4,870)			0003
Currency Swap/Rec:USD 6.86/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	09/29/2025	12/31/2024	Swap Close			6.86/5.13			(4,870)							(4,870)			0003
Currency Swap/Rec:USD 5.51/Pay:EUR 3.63	BD97392	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	07/12/2016	05/27/2028	12/31/2024	Swap Close			5.51/3.63			(1,244)							(1,244)			0003
Currency Swap/Rec:USD 7.99/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2016	06/16/2043	12/31/2024	Swap Close			7.99/7.00			2,786							2,786			0003
Currency Swap/Rec:USD 6.61/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2016	09/29/2025	12/31/2024	Swap Close			6.61/5.13			(9,454)							(9,454)			0003
Currency Swap/Rec:USD 5.33/Pay:EUR 3.63	BD97392	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/24/2016	05/27/2028	12/31/2024	Swap Close			5.33/3.63			(1,196)							(1,196)			0003
Currency Swap/Rec:USD 5.05/Pay:EUR 3.50	BYYMZH0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/26/2016	10/01/2026	12/31/2024	Swap Close			5.05/3.50			(4,331)							(4,331)			0003
Currency Swap/Rec:USD 3.44/Pay:SEK 2.78	W2710#AB6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/08/2016	10/26/2028	12/31/2024	Swap Close			3.44/2.78			(20,722)							(20,722)			0003
Currency Swap/Rec:USD 6.47/Pay:EUR 4.25	BYYMZH0	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/19/2016	06/05/2025	12/31/2024	Swap Close			6.47/4.25			(889)							(889)			0003
Currency Swap/Rec:USD 5.73/Pay:EUR 3.63	BC4DSN7	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/19/2016	05/27/2028	12/31/2024	Swap Close			5.73/3.63			(574)							(574)			0003
Currency Swap/Rec:USD 8.50/Pay:GBP 7.00	B9GWFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/24/2016	06/16/2043	12/31/2024	Swap Close			8.50/7.00			1,393							1,393			0003
Currency Swap/Rec:USD 5.63/Pay:EUR 3.50	BYYMZH0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/26/2016	10/01/2026	12/31/2024	Swap Close			5.63/3.50			(2,945)							(2,945)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2398804521	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/31/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(107,021)							(107,021)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	02/09/2024	01/16/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(32,734)							(32,734)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395174639	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/23/2024	01/15/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,860							1,860			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339006483	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/23/2024	06/22/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			23,744							23,744			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2320698728	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/26/2024	09/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			65,002							65,002			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2770762412	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/26/2024	07/25/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,168							1,168			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2770762685	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/27/2024	01/25/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			19,831							19,831			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1680961353	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(8,534)							(8,534)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1680961437	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/28/2024	03/01/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,645)							(5,645)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2326514150	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/01/2024	10/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(96,361)							(96,361)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960385	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/08/2024	12/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(65,665)							(65,665)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/22/2024	03/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,437							5,437			0003
Currency Swap/Rec:USD 6.57/Pay:EUR 4.79	XS2511417037	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2024	04/24/2028	12/31/2024	Swap Close			6.57/4.79			20,016							20,016			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1712178570	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/18/2024	07/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			15,826							15,826			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1712176798	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/19/2024	07/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			862							862			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1767787689	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	05/09/2024	11/16/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			58,043							58,043			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2420714177	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/27/2024	04/18/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,807)							(2,807)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848257130	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			297,433							297,433			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848256751	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			289,203							289,203			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848257304	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/28/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			283,308							283,308			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD 7.05/Pay:EUR 5.50	XS2848256918	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2032	12/31/2024	Swap Close			7.05/5.50			171,182							171,182			0003
Currency Swap/Rec:USD 3.48/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/09/2024	07/15/2028	12/31/2024	Swap Close			3.48/2.10			41,814							41,814			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413884680	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	10/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			20,347							20,347			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356502	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2024	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			58,743							58,743			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854986515	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/24/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			604,924							604,924			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344757625	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	07/25/2024	04/25/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(34,322)							(34,322)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2084073928	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/08/2024	01/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,674							5,674			0003
Currency Swap/Rec:USD 3.52/Pay:EUR 2.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/12/2024	05/15/2028	12/31/2024	Swap Close			3.52/2.20			17,447							17,447			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2022420496	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	05/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			99,988							99,988			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	02/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			14,118							14,118			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1817779405	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,962							11,962			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1817779157	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/16/2024	05/22/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			10,256							10,256			0003
Currency Swap/Rec:USD 3.45/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/16/2024	05/14/2027	12/31/2024	Swap Close			3.45/2.10			14,769							14,769			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2113704832	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(81,569)							(81,569)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2084075386	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/28/2024	07/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(272,729)							(272,729)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125180344	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(24,198)							(24,198)			0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2028	12/31/2024	Swap Close			3.08/1.90			(114,592)							(114,592)			0003
Currency Swap/Rec:USD 3.06/Pay:EUR 1.90	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	09/03/2024	10/15/2028	12/31/2024	Swap Close			3.06/1.90			(114,791)							(114,791)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125925011	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/03/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(259,100)							(259,100)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126167704	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/04/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(123,741)							(123,741)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2126168181	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/04/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(190,785)							(190,785)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2291789464	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/09/2024	01/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(193,684)							(193,684)			0003
Currency Swap/Rec:USD 2.77/Pay:EUR 1.65	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2028	12/31/2024	Swap Close			2.77/1.65			(242,529)							(242,529)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296333250	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/10/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(216,981)							(216,981)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296333508	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/10/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(93,092)							(93,092)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298990230	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/11/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(113,509)							(113,509)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/11/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(487,571)							(487,571)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303069319	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/11/2024	04/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(171,137)							(171,137)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2861759459	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/27/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(59,295)							(59,295)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2904847741	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	10/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(169,396)							(169,396)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/27/2024	06/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(23,214)							(23,214)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2871502709	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/27/2024	01/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(7,011)							(7,011)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2395275154	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2024	04/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(66,300)							(66,300)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2444281856	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/27/2024	07/25/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(47,191)							(47,191)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905439837	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/30/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(759,095)							(759,095)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905440256	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/30/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(232,361)							(232,361)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905440686	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/30/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(212,197)							(212,197)			0003
Currency Swap/Rec:USD 6.64/Pay:EUR 5.25	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/30/2024	10/15/2032	12/31/2024	Swap Close			6.64/5.25			(283,046)							(283,046)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2331768429	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	10/04/2024	01/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			2,549							2,549			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2305548468	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	10/04/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			417							417			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2907992445	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,003,192)							(1,003,192)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2907992874	D1	Currency	Societe Generale SA O2RNEBIBXP4R0TD8PU41	10/07/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(866,393)							(866,393)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2907995547	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/07/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,103,771)							(1,103,771)			0003
Currency Swap/Rec:USD 4.38/Pay:EUR 6 M Euribor ...	L0175#AD4	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/18/2016	12/31/2028	12/31/2024	Swap Close			4.38/6 M Euribor			52,677							52,677			0003
Currency Swap/Rec:USD 7.12/Pay:GBP 5.63	G90068#AL0	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/15/2016	01/16/2034	12/31/2024	Swap Close			7.12/5.63			(8,622)							(8,622)			0003
Currency Swap/Rec:USD 6.34/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	02/07/2027	12/31/2024	Swap Close			6.34/4.88			(6,856)							(6,856)			0003
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/07/2017	09/27/2028	12/31/2024	Swap Close			7.29/4.75			(16,852)							(16,852)			0003
Currency Swap/Rec:USD 7.29/Pay:EUR 4.63	BYWO096	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/13/2017	01/13/2028	12/31/2024	Swap Close			7.29/4.63			(631)							(631)			0003
Currency Swap/Rec:USD 7.33/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/13/2017	09/27/2028	12/31/2024	Swap Close			7.33/4.75			(5,617)							(5,617)			0003
Currency Swap/Rec:USD 7.31/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/13/2017	01/16/2034	12/31/2024	Swap Close			7.31/5.63			(5,666)							(5,666)			0003
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	03/06/2017	09/29/2025	12/31/2024	Swap Close			6.97/4.38			(9,782)							(9,782)			0003
Currency Swap/Rec:USD 3.81/Pay:EUR 1.63	BYYTTW5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/07/2017	05/19/2026	12/31/2024	Swap Close			3.81/1.63			(351)							(351)			0003
Currency Swap/Rec:USD 3.83/Pay:EUR 1.63	BYYTTW5	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	03/08/2017	05/19/2026	12/31/2024	Swap Close			3.83/1.63			(351)							(351)			0003
Currency Swap/Rec:USD 7.01/Pay:EUR 4.38	BYVY8S2	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	03/08/2017	09/29/2025	12/31/2024	Swap Close			7.01/4.38			(8,315)							(8,315)			0003
Currency Swap/Rec:USD 7.46/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	01/16/2034	12/31/2024	Swap Close			7.46/5.63			(3,449)							(3,449)			0003
Currency Swap/Rec:USD 7.64/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/03/2017	06/27/2044	12/31/2024	Swap Close			7.64/5.50			2,229							2,229			0003
Currency Swap/Rec:USD 7.18/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/03/2017	09/27/2028	12/31/2024	Swap Close			7.18/4.75			(4,057)							(4,057)			0003
Currency Swap/Rec:USD 6.71/Pay:EUR 4.50	BZ6RY96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	06/10/2027	12/31/2024	Swap Close			6.71/4.50			(161)							(161)			0003
Currency Swap/Rec:USD 6.68/Pay:EUR 4.38	BYVY8S2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2017	09/29/2025	12/31/2024	Swap Close			6.68/4.38			(1,956)							(1,956)			0003
Currency Swap/Rec:USD 9.02/Pay:GBP 7.00	B9GIIFV8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/16/2043	12/31/2024	Swap Close			9.02/7.00			901							901			0003
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/08/2017	06/27/2044	12/31/2024	Swap Close			7.33/5.50			783							783			0003
Currency Swap/Rec:USD 7.33/Pay:GBP 5.50	BNH7004	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/10/2017	06/27/2044	12/31/2024	Swap Close			7.33/5.50			783							783			0003
Currency Swap/Rec:USD 7.23/Pay:GBP 5.63	BJ05TF5	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	01/16/2034	12/31/2024	Swap Close			7.23/5.63			(4,188)							(4,188)			0003
Currency Swap/Rec:USD 6.05/Pay:EUR 3.75	BVZJ1X8	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/15/2017	03/02/2026	12/31/2024	Swap Close			6.05/3.75			(96)							(96)			0003
Currency Swap/Rec:USD 8.71/Pay:GBP 6.88	B2RKOH3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/15/2017	05/20/2038	12/31/2024	Swap Close			8.71/6.88			(382)							(382)			0003
Currency Swap/Rec:USD 6.96/Pay:EUR 4.75	BD843H2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/15/2017	09/27/2028	12/31/2024	Swap Close			6.96/4.75			(5,305)							(5,305)			0003
Currency Swap/Rec:USD 6.63/Pay:EUR 4.38	BYVY8S2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/15/2017	09/29/2025	12/31/2024	Swap Close			6.63/4.38			(4,157)							(4,157)			0003
Currency Swap/Rec:USD 6.84/Pay:EUR 4.63	BYWO096	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	01/13/2028	12/31/2024	Swap Close			6.84/4.63			(487)							(487)			0003
Currency Swap/Rec:USD 6.64/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	03/31/2027	12/31/2024	Swap Close			6.64/4.38			673							673			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD 7.39/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2025	12/31/2024	Swap Close			7.39/5.13			(6,589)							(6,589)			0003
Currency Swap/Rec:USD 5.51/Pay:EUR 3.38	BD584Y1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/23/2017	09/29/2027	12/31/2024	Swap Close			5.51/3.38			(12,263)							(12,263)			0003
Currency Swap/Rec:USD 5.54/Pay:EUR 3.50	BYYMZH0	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/06/2017	10/01/2026	12/31/2024	Swap Close			5.54/3.50			(4,157)							(4,157)			0003
Currency Swap/Rec:USD 6.55/Pay:EUR 4.50	BZ6RY96	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/06/2017	06/10/2027	12/31/2024	Swap Close			6.55/4.50			(31)							(31)			0003
Currency Swap/Rec:USD 5.47/Pay:EUR 3.38	BD584Y1	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/06/2017	09/29/2027	12/31/2024	Swap Close			5.47/3.38			(5,660)							(5,660)			0003
Currency Swap/Rec:USD 4.11/Pay:EUR 2.21	48021PA87	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/07/2017	06/27/2029	12/31/2024	Swap Close			4.11/2.21			2,444							2,444			0003
Currency Swap/Rec:USD 6.69/Pay:EUR 4.38	BD9BT30	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/08/2017	03/31/2027	12/31/2024	Swap Close			6.69/4.38			269							269			0003
Currency Swap/Rec:USD 6.89/Pay:EUR 4.63	BYWOG96	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	01/13/2028	12/31/2024	Swap Close			6.89/4.63			(126)							(126)			0003
Currency Swap/Rec:USD 7.43/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/12/2017	09/29/2025	12/31/2024	Swap Close			7.43/5.13			(2,292)							(2,292)			0003
Currency Swap/Rec:USD 3.62/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AK4	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/09/2017	11/16/2029	12/31/2024	Swap Close			...3.62/New Zeal Bank Bill 3 Month FRA			3,265							3,265			0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.07	G7304*AB7	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/04/2017	10/31/2029	12/31/2024	Swap Close			4.18/3.07			2,397							2,397			0003
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	10/30/2029	12/31/2024	Swap Close			4.00/2.02			(4,222)							(4,222)			0003
Currency Swap/Rec:USD 4.00/Pay:EUR 2.02	372460D#9	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/18/2017	10/30/2029	12/31/2024	Swap Close			4.00/2.02			(3,980)							(3,980)			0003
Currency Swap/Rec:USD 4.10/Pay:EUR 2.12	G9338#AF0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2017	12/16/2029	12/31/2024	Swap Close			4.10/2.12			3,470							3,470			0003
Currency Swap/Rec:USD 7.14/Pay:EUR 4.88	XS0315437623	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/07/2017	08/16/2033	12/31/2024	Swap Close			7.14/4.88			(7,370)							(7,370)			0003
Currency Swap/Rec:USD 8.83/Pay:GBP 7.00	B2QP0K2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/20/2017	04/07/2038	12/31/2024	Swap Close			8.83/7.00			(14,973)							(14,973)			0003
Currency Swap/Rec:USD 5.83/Pay:EUR 3.38	BD584Y1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/05/2017	09/29/2027	12/31/2024	Swap Close			5.83/3.38			(3,773)							(3,773)			0003
Currency Swap/Rec:USD 6.84/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	03/31/2027	12/31/2024	Swap Close			6.84/4.38			673							673			0003
Currency Swap/Rec:USD 7.03/Pay:EUR 4.50	BZ6RY96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	06/10/2027	12/31/2024	Swap Close			7.03/4.50			(153)							(153)			0003
Currency Swap/Rec:USD 7.88/Pay:EUR 5.13	BYVYLX8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/05/2017	09/29/2025	12/31/2024	Swap Close			7.88/5.13			(5,730)							(5,730)			0003
Currency Swap/Rec:USD 8.67/Pay:GBP 6.88	B2RKDH3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	05/20/2038	12/31/2024	Swap Close			8.67/6.88			(717)							(717)			0003
Currency Swap/Rec:USD 7.08/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	01/16/2034	12/31/2024	Swap Close			7.08/5.63			(3,695)							(3,695)			0003
Currency Swap/Rec:USD 7.29/Pay:EUR 4.75	BD843H2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	09/27/2028	12/31/2024	Swap Close			7.29/4.75			(6,241)							(6,241)			0003
Currency Swap/Rec:USD 6.11/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2017	03/02/2026	12/31/2024	Swap Close			6.11/3.75			(1,928)							(1,928)			0003
Currency Swap/Rec:USD 8.96/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/06/2017	06/16/2043	12/31/2024	Swap Close			8.96/7.00			1,229							1,229			0003
Currency Swap/Rec:USD 7.46/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/14/2017	06/27/2044	12/31/2024	Swap Close			7.46/5.50			1,506							1,506			0003
Currency Swap/Rec:USD 5.95/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	12/14/2017	05/27/2028	12/31/2024	Swap Close			5.95/3.63			(1,436)							(1,436)			0003
Currency Swap/Rec:USD 4.66/Pay:GBP 3.30	BF42BT2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/18/2017	04/19/2029	12/31/2024	Swap Close			4.66/3.30			355							355			0003
Currency Swap/Rec:USD 4.68/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/19/2017	04/19/2029	12/31/2024	Swap Close			4.68/3.30			887							887			0003
Currency Swap/Rec:USD 6.23/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	02/07/2027	12/31/2024	Swap Close			6.23/4.88			(8,570)							(8,570)			0003
Currency Swap/Rec:USD 6.98/Pay:EUR 4.63	BYWOG96	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/21/2017	01/13/2028	12/31/2024	Swap Close			6.98/4.63			(415)							(415)			0003
Currency Swap/Rec:USD 6.60/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/21/2017	10/10/2025	12/31/2024	Swap Close			6.60/5.13			(418)							(418)			0003
Currency Swap/Rec:USD 6.33/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/02/2018	03/07/2032	12/31/2024	Swap Close			6.33/4.88			(7,095)							(7,095)			0003
Currency Swap/Rec:USD 3.95/Pay:GBP 2.63	BDDXQG7	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	01/18/2018	12/30/2028	12/31/2024	Swap Close			3.95/2.63			(2,441)							(2,441)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BK3F528	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/22/2018	03/07/2032	12/31/2024	Swap Close			6.51/4.88			(7,095)							(7,095)			0003
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/25/2018	03/14/2030	12/31/2024	Swap Close			4.31/2.90			(2,337)							(2,337)			0003
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/25/2018	03/14/2033	12/31/2024	Swap Close			4.46/3.02			(6,061)							(6,061)			0003
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/25/2018	03/15/2038	12/31/2024	Swap Close			4.62/3.11			(13,713)							(13,713)			0003
Currency Swap/Rec:USD 6.09/Pay:GBP 4.63	BWNB2M9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/30/2018	05/23/2029	12/31/2024	Swap Close			6.09/4.63			(8,868)							(8,868)			0003
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/02/2018	03/07/2032	12/31/2024	Swap Close			6.45/4.88			(11,351)							(11,351)			0003
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/05/2018	12/30/2028	12/31/2024	Swap Close			3.96/2.63			(3,906)							(3,906)			0003
Currency Swap/Rec:USD 3.91/Pay:GBP 2.63	BDOXQG7	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/09/2018	12/30/2028	12/31/2024	Swap Close			3.91/2.63			(5,370)							(5,370)			0003
Currency Swap/Rec:USD 4.64/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/13/2018	04/19/2029	12/31/2024	Swap Close			4.64/3.30			444							444			0003
Currency Swap/Rec:USD 4.73/Pay:GBP 3.30	BF42BT2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/21/2018	04/19/2029	12/31/2024	Swap Close			4.73/3.30			444							444			0003
Currency Swap/Rec:USD 8.73/Pay:GBP 6.63	B54SDZ0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	12/16/2039	12/31/2024	Swap Close			8.73/6.63			(116)							(116)			0003
Currency Swap/Rec:USD 6.51/Pay:GBP 4.88	BYXR3S4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	02/07/2027	12/31/2024	Swap Close			6.51/4.88			(5,142)							(5,142)			0003
Currency Swap/Rec:USD 6.07/Pay:EUR 3.50	BYYMZH0	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	02/28/2018	10/01/2026	12/31/2024	Swap Close			6.07/3.50			(346)							(346)			0003
Currency Swap/Rec:USD 6.04/Pay:EUR 3.63	BD97392	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	02/28/2018	05/27/2028	12/31/2024	Swap Close			6.04/3.63			(1,053)							(1,053)			0003
Currency Swap/Rec:USD 8.95/Pay:GBP 6.88	B2RKQH3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/28/2018	05/20/2038	12/31/2024	Swap Close			8.95/6.88			(478)							(478)			0003
Currency Swap/Rec:USD 3.96/Pay:GBP 2.63	BDOXQG7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/02/2018	12/30/2028	12/31/2024	Swap Close			3.96/2.63			(2,441)							(2,441)			0003
Currency Swap/Rec:USD 6.45/Pay:GBP 4.88	BYXR3S4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	02/07/2027	12/31/2024	Swap Close			6.45/4.88			(2,857)							(2,857)			0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/09/2018	05/27/2028	12/31/2024	Swap Close			6.01/3.63			(479)							(479)			0003
Currency Swap/Rec:USD 8.85/Pay:GBP 6.88	B2RKQH3	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/09/2018	05/20/2038	12/31/2024	Swap Close			8.85/6.88			(382)							(382)			0003
Currency Swap/Rec:USD 7.38/Pay:GBP 5.63	BJ05TF5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/09/2018	01/16/2034	12/31/2024	Swap Close			7.38/5.63			(2,463)							(2,463)			0003
Currency Swap/Rec:USD 7.43/Pay:GBP 5.50	BNH7004	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/09/2018	06/27/2044	12/31/2024	Swap Close			7.43/5.50			602							602			0003
Currency Swap/Rec:USD 5.50/Pay:GBP 4.00	B89QR81	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/09/2018	12/11/2029	12/31/2024	Swap Close			5.50/4.00			(2,293)							(2,293)			0003
Currency Swap/Rec:USD 9.78/Pay:GBP 8.00	BYZMS04	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	11/23/2026	12/31/2024	Swap Close			9.78/8.00			(691)							(691)			0003
Currency Swap/Rec:USD 5.92/Pay:EUR 3.38	BD584Y1	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/20/2018	09/29/2027	12/31/2024	Swap Close			5.92/3.38			(7,358)							(7,358)			0003
Currency Swap/Rec:USD 7.42/Pay:EUR 4.63	BYWOG96	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	01/13/2028	12/31/2024	Swap Close			7.42/4.63			(523)							(523)			0003
Currency Swap/Rec:USD 6.48/Pay:GBP 4.88	BYXR3S4	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/20/2018	02/07/2027	12/31/2024	Swap Close			6.48/4.88			(9,141)							(9,141)			0003
Currency Swap/Rec:USD 7.10/Pay:EUR 4.38	BYVY8S2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	09/29/2025	12/31/2024	Swap Close			7.10/4.38			(5,380)							(5,380)			0003
Currency Swap/Rec:USD 6.09/Pay:EUR 3.50	BYYMZH0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/26/2018	10/01/2026	12/31/2024	Swap Close			6.09/3.50			(3,811)							(3,811)			0003
Currency Swap/Rec:USD 6.89/Pay:EUR 4.38	BD9BT30	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/31/2027	12/31/2024	Swap Close			6.89/4.38			741							741			0003
Currency Swap/Rec:USD 6.54/Pay:EUR 3.75	BVZJJ1X8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/26/2018	03/02/2026	12/31/2024	Swap Close			6.54/3.75			(2,120)							(2,120)			0003
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BANQMP4R9	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/27/2018	06/27/2036	12/31/2024	Swap Close			4.08/2.61			7,350							7,350			0003
Currency Swap/Rec:USD 6.09/Pay:EUR 3.44	BANQMV199	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/16/2018	12/31/2036	12/31/2024	Swap Close			6.09/3.44			338,329							338,329			0003
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	06/05/2018	06/30/2042	12/31/2024	Swap Close			4.45/4.12			19,180							19,180			0003
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G7898#AB5	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2018	09/27/2033	12/31/2024	Swap Close			4.34/2.87			(26,627)							(26,627)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 4.34/Pay:GBP 2.87	G8287#AB2	D1	Currency	Societe Generale SA	06/27/2018	09/27/2033	12/31/2024	Swap Close			4.34/2.87			(23,077)							(23,077)			0003
Currency Swap/Rec:USD 7.36/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC	06/27/2018	01/16/2034	12/31/2024	Swap Close			7.36/5.63			(7,390)							(7,390)			0003
Currency Swap/Rec:USD 8.66/Pay:GBP 6.63	B54SDZ0	D1	Currency	BNP Paribas SA	06/27/2018	12/16/2039	12/31/2024	Swap Close			8.66/6.63			(269)							(269)			0003
Currency Swap/Rec:USD 7.65/Pay:GBP 5.88	B8B2C82	D1	Currency	Barclays PLC	06/27/2018	04/05/2033	12/31/2024	Swap Close			7.65/5.88			(2,045)							(2,045)			0003
Currency Swap/Rec:USD 8.89/Pay:GBP 6.88	B2RK0H3	D1	Currency	Barclays PLC	06/27/2018	05/20/2038	12/31/2024	Swap Close			8.89/6.88			(1,147)							(1,147)			0003
Currency Swap/Rec:USD 6.56/Pay:GBP 4.88	BK3F528	D1	Currency	Citibank NA	08/02/2018	03/07/2032	12/31/2024	Swap Close			6.56/4.88			(21,284)							(21,284)			0003
Currency Swap/Rec:USD 4.27/Pay:NZD New Zeal Bank Bill 3 Month FRA	Q7724#AM0	D1	Currency	Citibank NA	08/16/2018	12/13/2030	12/31/2024	Swap Close			4.27/New Zeal Bank Bill 3 Month FRA			23,857							23,857			0003
Currency Swap/Rec:USD 4.67/Pay:GBP 3.21	G6750*AF9	D1	Currency	Citibank NA	10/11/2018	01/10/2034	12/31/2024	Swap Close			4.67/3.21			517							517			0003
Currency Swap/Rec:USD 4.40/Pay:GBP 2.97	G6655#AB2	D1	Currency	Societe Generale SA	10/11/2018	01/10/2031	12/31/2024	Swap Close			4.40/2.97			434							434			0003
Currency Swap/Rec:USD 5.25/Pay:JPY 1.49	001055A#2	D1	Currency	Barclays PLC	10/11/2018	10/18/2033	12/31/2024	Swap Close			5.25/1.49			(281)							(281)			0003
Currency Swap/Rec:USD 4.29/Pay:CAD 3.88	66815PAB6	D1	Currency	BNP Paribas SA	03/06/2019	12/31/2036	12/31/2024	Swap Close			4.29/3.88			93,779							93,779			0003
Currency Swap/Rec:USD 4.34/Pay:CAD 3.94	66816DAB2	D1	Currency	BNP Paribas SA	03/06/2019	12/31/2038	12/31/2024	Swap Close			4.34/3.94			119,698							119,698			0003
Currency Swap/Rec:USD 4.40/Pay:EUR 2.37	L8749#AB8	D1	Currency	Barclays PLC	03/26/2019	07/30/2049	12/31/2024	Swap Close			4.40/2.37			59,778							59,778			0003
Currency Swap/Rec:USD 4.52/Pay:EUR 2.50	L8749#AC6	D1	Currency	Barclays PLC	03/26/2019	07/30/2049	12/31/2024	Swap Close			4.52/2.50			30,874							30,874			0003
Currency Swap/Rec:USD 4.27/Pay:EUR 2.22	L8749#AA0	D1	Currency	Societe Generale SA	03/26/2019	07/30/2049	12/31/2024	Swap Close			4.27/2.22			9,032							9,032			0003
Currency Swap/Rec:USD 5.13/Pay:EUR 2.70	BANOTHL42	D1	Currency	Societe Generale SA	03/28/2019	04/24/2029	12/31/2024	Swap Close			5.13/2.70			(10,468)							(10,468)			0003
Currency Swap/Rec:USD 4.23/Pay:GBP 2.92	BANOTS9A8	D1	Currency	Morgan Stanley	04/17/2019	07/17/2037	12/31/2024	Swap Close			4.23/2.92			4,030							4,030			0003
Currency Swap/Rec:USD 3.77/Pay:EUR 1.64	B1401#AC1	D1	Currency	Citibank NA	05/22/2019	06/05/2034	12/31/2024	Swap Close			3.77/1.64			(3,110)							(3,110)			0003
Currency Swap/Rec:USD 4.01/Pay:GBP 2.71	G6655#AC0	D1	Currency	Morgan Stanley	05/22/2019	06/26/2039	12/31/2024	Swap Close			4.01/2.71			326							326			0003
Currency Swap/Rec:USD 6.85/Pay:GBP 5.56	BYYTRZ4	D1	Currency	BNP Paribas SA	06/20/2019	07/20/2035	12/31/2024	Swap Close			6.85/5.56			(811)							(811)			0003
Currency Swap/Rec:USD 8.05/Pay:GBP 6.34	BH57VG7	D1	Currency	Barclays PLC	06/21/2019	12/19/2043	12/31/2024	Swap Close			8.05/6.34			7,240							7,240			0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.70	N5946*AC5	D1	Currency	Citibank NA	07/03/2019	08/12/2031	12/31/2024	Swap Close			3.96/1.70			433							433			0003
Currency Swap/Rec:USD 3.98/Pay:EUR 1.55	F1000#AB4	D1	Currency	JPMorgan Chase & Co	07/23/2019	09/05/2029	12/31/2024	Swap Close			3.98/1.55			8,684							8,684			0003
Currency Swap/Rec:USD 3.75/Pay:JPY 1.15	219350BM6	D1	Currency	Citibank NA	08/05/2019	08/14/2031	12/31/2024	Swap Close			3.75/1.15			591							591			0003
Currency Swap/Rec:USD 3.73/Pay:JPY 1.15	219350BM6	D1	Currency	BNP Paribas SA	08/05/2019	08/14/2031	12/31/2024	Swap Close			3.73/1.15			1							1			0003
Currency Swap/Rec:USD 4.30/Pay:JPY 1.51	219350BN4	D1	Currency	Citibank NA	08/05/2019	08/12/2039	12/31/2024	Swap Close			4.30/1.51			304							304			0003
Currency Swap/Rec:USD 3.97/Pay:GBP 2.79	G9000#AD2	D1	Currency	Morgan Stanley	08/21/2019	01/15/2050	12/31/2024	Swap Close			3.97/2.79			9,258							9,258			0003
Currency Swap/Rec:USD 3.82/Pay:JPY 1.11	XS2049410256	D1	Currency	JPMorgan Chase & Co	09/05/2019	09/13/2049	12/31/2024	Swap Close			3.82/1.11			(1,513)							(1,513)			0003
Currency Swap/Rec:USD 3.02/Pay:EUR 0.88	XS2058556619	D1	Currency	Citibank NA	09/24/2019	10/01/2031	12/31/2024	Swap Close			3.02/0.88			(2,598)							(2,598)			0003
Currency Swap/Rec:USD 4.11/Pay:EUR 1.88	XS2058557344	D1	Currency	Citibank NA	09/24/2019	10/01/2049	12/31/2024	Swap Close			4.11/1.88			(8,352)							(8,352)			0003
Currency Swap/Rec:USD 9.01/Pay:GBP 8.00	BYVOSX5	D1	Currency	Credit Agricole SA	09/27/2019	10/30/2025	12/31/2024	Swap Close			9.01/8.00			(21,625)							(21,625)			0003
Currency Swap/Rec:USD 6.97/Pay:EUR 4.38	BYVY8S2	D1	Currency	Credit Agricole SA	09/27/2019	09/29/2025	12/31/2024	Swap Close			6.97/4.38			(11,005)							(11,005)			0003
Currency Swap/Rec:USD 3.43/Pay:GBP 2.55	G6076#AE5	D1	Currency	Credit Agricole SA	10/17/2019	12/31/2039	12/31/2024	Swap Close			3.43/2.55			19,844							19,844			0003
Currency Swap/Rec:USD 4.20/Pay:GBP 3.02	G6076#AF2	D1	Currency	Barclays PLC	10/17/2019	12/31/2050	12/31/2024	Swap Close			4.20/3.02			10,550							10,550			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD 3.22/Pay:EUR 1.30	592688c82	D1	Currency	Societe Generale SA	10/24/2019	11/06/2034	12/31/2024	Swap Close			3.22/1.30			(236)							(236)			0003
Currency Swap/Rec:USD 3.61/Pay:EUR 1.70	5324578X5	D1	Currency	JPMorgan Chase & Co	10/29/2019	11/01/2049	12/31/2024	Swap Close			3.61/1.70			(8,558)							(8,558)			0003
Currency Swap/Rec:USD 3.46/Pay:GBP 2.61	G8249*AC1	D1	Currency	Citibank NA	11/22/2019	01/21/2035	12/31/2024	Swap Close			3.46/2.61			(2,290)							(2,290)			0003
Currency Swap/Rec:USD 3.84/Pay:GBP 2.81	G8249*AD9	D1	Currency	Citibank NA	11/22/2019	01/21/2045	12/31/2024	Swap Close			3.84/2.81			(2,921)							(2,921)			0003
Currency Swap/Rec:USD 3.01/Pay:EUR 1.15	G1591#BJ0	D1	Currency	Citibank NA	02/14/2020	05/14/2032	12/31/2024	Swap Close			3.01/1.15			968							968			0003
Currency Swap/Rec:USD 3.00/Pay:GBP 2.19	G1591#BH4	D1	Currency	Barclays PLC	02/14/2020	05/14/2032	12/31/2024	Swap Close			3.00/2.19			(1,195)							(1,195)			0003
Currency Swap/Rec:USD 3.13/Pay:EUR 1.25	G49368AB8	D1	Currency	Credit Agricole SA	02/20/2020	05/19/2032	12/31/2024	Swap Close			3.13/1.25			1,847							1,847			0003
Currency Swap/Rec:USD 3.08/Pay:EUR 1.70	L9619@AB5	D1	Currency	BNP Paribas SA	10/01/2020	10/29/2035	12/31/2024	Swap Close			3.08/1.70			(3,332)							(3,332)			0003
Currency Swap/Rec:USD 3.46/Pay:EUR 1.98	L9619@AC3	D1	Currency	Credit Agricole SA	10/01/2020	10/29/2040	12/31/2024	Swap Close			3.46/1.98			(6,273)							(6,273)			0003
Currency Swap/Rec:USD 3.68/Pay:GBP 2.93	BAN10ZJ51	D1	Currency	Royal Bank of Canada	10/23/2020	01/21/2036	12/31/2024	Swap Close			3.68/2.93			4,277							4,277			0003
Currency Swap/Rec:USD 2.78/Pay:EUR 1.37	BAN1129B1	D1	Currency	Barclays PLC	10/29/2020	01/31/2031	12/31/2024	Swap Close			2.78/1.37			5,571							5,571			0003
Currency Swap/Rec:USD 4.14/Pay:EUR 2.55	B1401#AG2	D1	Currency	JPMorgan Chase & Co	11/13/2020	12/08/2035	12/31/2024	Swap Close			4.14/2.55			11,450							11,450			0003
Currency Swap/Rec:USD 3.73/Pay:AUD 4.06	Q9469*AB3	D1	Currency	Credit Agricole SA	01/28/2021	04/15/2036	12/31/2024	Swap Close			3.73/4.06			(37,515)							(37,515)			0003
Currency Swap/Rec:USD 3.55/Pay:GBP 2.75	G9000#AF7	D1	Currency	JPMorgan Chase & Co	05/26/2021	07/15/2036	12/31/2024	Swap Close			3.55/2.75			2,281							2,281			0003
Currency Swap/Rec:USD 3.88/Pay:GBP 2.96	G9000#AG5	D1	Currency	Societe Generale SA	05/26/2021	07/15/2041	12/31/2024	Swap Close			3.88/2.96			3,274							3,274			0003
Currency Swap/Rec:USD 3.99/Pay:GBP 2.99	G9000#AH3	D1	Currency	JPMorgan Chase & Co	05/26/2021	07/15/2046	12/31/2024	Swap Close			3.99/2.99			2,480							2,480			0003
Currency Swap/Rec:USD 3.03/Pay:EUR 1.42	N5946*AE1	D1	Currency	Morgan Stanley	05/27/2021	06/15/2029	12/31/2024	Swap Close			3.03/1.42			9,095							9,095			0003
Currency Swap/Rec:USD 2.94/Pay:GBP 2.34	G1320*AB0	D1	Currency	Barclays PLC	06/23/2021	09/23/2031	12/31/2024	Swap Close			2.94/2.34			(17,537)							(17,537)			0003
Currency Swap/Rec:USD 2.94/Pay:EUR 1.33	G1320*AF1	D1	Currency	Barclays PLC	06/23/2021	09/23/2031	12/31/2024	Swap Close			2.94/1.33			(2,676)							(2,676)			0003
Currency Swap/Rec:USD 2.77/Pay:GBP 2.02	G6655@AD8	D1	Currency	Credit Agricole SA	06/30/2021	09/23/2036	12/31/2024	Swap Close			2.77/2.02			(22,126)							(22,126)			0003
Currency Swap/Rec:USD 3.66/Pay:EUR 2.07	E5444#AJ3	D1	Currency	Morgan Stanley	08/04/2021	10/01/2031	12/31/2024	Swap Close			3.66/2.07			(2,130)							(2,130)			0003
Currency Swap/Rec:USD 6.37/Pay:EUR 4.63	BDZ5RK8	D1	Currency	Canadian Imperial Bank of Comm	10/15/2021	06/27/2028	12/31/2024	Swap Close			6.37/4.63			1,202							1,202			0003
Currency Swap/Rec:USD 3.80/Pay:EUR 2.13	BW9VCW3	D1	Currency	Societe Generale SA	10/15/2021	07/25/2032	12/31/2024	Swap Close			3.80/2.13			.43							43			0003
Currency Swap/Rec:USD 3.82/Pay:EUR 2.13	BW9VCW3	D1	Currency	Canadian Imperial Bank of Comm	10/18/2021	07/25/2032	12/31/2024	Swap Close			3.82/2.13			.29							29			0003
Currency Swap/Rec:USD 3.81/Pay:EUR 2.13	BW9VCW3	D1	Currency	Citibank NA	10/19/2021	07/25/2032	12/31/2024	Swap Close			3.81/2.13			86							86			0003
Currency Swap/Rec:USD 3.26/Pay:AUD 4.22	50110951	D1	Currency	MIZUHO CAPITAL MARKETS LLC	11/18/2021	03/15/2047	12/31/2024	Swap Close			3.26/4.22			(3,112)							(3,112)			0003
Currency Swap/Rec:USD 3.34/Pay:AUD 4.18	50110952	D1	Currency	MIZUHO CAPITAL MARKETS LLC	11/18/2021	03/15/2052	12/31/2024	Swap Close			3.34/4.18			(5,548)							(5,548)			0003
Currency Swap/Rec:USD 3.34/Pay:EUR 1.52	50111112	D1	Currency	Societe Generale SA	11/23/2021	07/30/2049	12/31/2024	Swap Close			3.34/1.52			20,422							20,422			0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.48	G49368AD4	D1	Currency	Canadian Imperial Bank of Comm	12/02/2021	03/02/2037	12/31/2024	Swap Close			3.07/1.48			(4,833)							(4,833)			0003
Currency Swap/Rec:USD 2.37/Pay:EUR 0.75	BKKDGZ5	D1	Currency	Barclays PLC	02/18/2022	07/13/2026	12/31/2024	Swap Close			2.37/0.75			2,705							2,705			0003
Currency Swap/Rec:USD 4.43/Pay:EUR 2.82	BMC4B33	D1	Currency	Morgan Stanley	02/14/2022	04/07/2032	12/31/2024	Swap Close			4.43/2.82			689							689			0003
Currency Swap/Rec:USD 4.14/Pay:EUR 2.53	BJH8G56	D1	Currency	Citibank NA	02/14/2022	04/30/2030	12/31/2024	Swap Close			4.14/2.53			1,758							1,758			0003
Currency Swap/Rec:USD 3.30/Pay:EUR 1.75	BKWGSS9	D1	Currency	Morgan Stanley	02/14/2022	07/08/2030	12/31/2024	Swap Close			3.30/1.75			(2,042)							(2,042)			0003
Currency Swap/Rec:USD 3.43/Pay:EUR 1.88	BMTC0R9	D1	Currency	Citibank NA	02/14/2022	06/17/2030	12/31/2024	Swap Close			3.43/1.88			(2,554)							(2,554)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD 3.70/Pay:EUR 2.00	BMFHS49	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	02/16/2022	08/22/2026	12/31/2024	Swap Close			3.70/2.00			(2,610)							(2,610)			0003
Currency Swap/Rec:USD 3.37/Pay:EUR 1.90	F3152*AJ3	D1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	03/02/2022	07/10/2032	12/31/2024	Swap Close			3.37/1.90			4,013							4,013			0003
Currency Swap/Rec:USD 3.63/Pay:EUR 2.23	F3152*AL8	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/02/2022	07/10/2037	12/31/2024	Swap Close			3.63/2.23			2,826							2,826			0003
Currency Swap/Rec:USD 3.85/Pay:EUR 2.60	BJK11G8	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/28/2022	11/19/2037	12/31/2024	Swap Close			3.85/2.60			(1,754)							(1,754)			0003
Currency Swap/Rec:USD 2.56/Pay:EUR 1.47	BM8V9T0	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	10/28/2022	09/21/2041	12/31/2024	Swap Close			2.56/1.47			(5,016)							(5,016)			0003
Currency Swap/Rec:USD 2.58/Pay:EUR 1.47	BM8V9T0	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/31/2022	09/21/2041	12/31/2024	Swap Close			2.58/1.47			(5,016)							(5,016)			0003
Currency Swap/Rec:USD 6.22/Pay:GBP 5.88	B28RLV4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/31/2022	10/30/2037	12/31/2024	Swap Close			6.22/5.88			(41,103)							(41,103)			0003
Currency Swap/Rec:USD 6.17/Pay:GBP 5.75	B1YXWQ1	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/01/2022	06/22/2037	12/31/2024	Swap Close			6.17/5.75			678							678			0003
Currency Swap/Rec:USD 6.49/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/01/2022	06/02/2034	12/31/2024	Swap Close			6.49/6.13			(9,004)							(9,004)			0003
Currency Swap/Rec:USD 6.43/Pay:GBP 6.00	B5KP6X4	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/02/2022	11/24/2034	12/31/2024	Swap Close			6.43/6.00			1,197							1,197			0003
Currency Swap/Rec:USD 6.55/Pay:GBP 6.13	B4ZMVJ4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/02/2022	06/02/2034	12/31/2024	Swap Close			6.55/6.13			(9,433)							(9,433)			0003
Currency Swap/Rec:USD 7.71/Pay:EUR 6.00	BYT3NX1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	12/08/2022	07/27/2026	12/31/2024	Swap Close			7.71/6.00			1,486							1,486			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1785484251	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/14/2023	10/16/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,985)							(1,985)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1823357469	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/09/2023	05/03/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			344							344			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/09/2023	08/03/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			402							402			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770929591	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	05/09/2023	03/03/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			743							743			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2057851839	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,026)							(2,026)			0003
Currency Swap/Rec:USD 3.15/Pay:EUR 1.80	XS2057852217	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/27/2023	12/28/2026	12/31/2024	Swap Close			3.15/1.80			(904)							(904)			0003
Currency Swap/Rec:USD 5.37/Pay:GBP 5.63	7748927	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/30/2023	01/23/2034	12/31/2024	Swap Close			5.37/5.63			375							375			0003
Currency Swap/Rec:USD 4.85/Pay:GBP 5.13	XS2523960719	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/30/2023	08/23/2032	12/31/2024	Swap Close			4.85/5.13			(164)							(164)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411667	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/06/2023	12/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,636							4,636			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412475	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/06/2023	12/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			2,049							2,049			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305385739	D1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	10/10/2023	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,568)							(9,568)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861235817	D1	Currency	Citibank NA E57ODZIWZ7FF32TWEFA76	10/10/2023	04/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,834)							(2,834)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310127613	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/10/2023	04/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,609)							(1,609)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413572	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/10/2023	01/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,091)							(1,091)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236039	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/10/2023	01/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(741)							(741)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1854559041	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2023	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,800)							(1,800)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1890618462	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	07/29/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,511)							(5,511)			0003
Currency Swap/Rec:USD 3.90/Pay:EUR 2.35	XS2350605825	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	10/11/2023	04/15/2028	12/31/2024	Swap Close			3.90/2.35			(1,210)							(1,210)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310759332	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	01/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,122)							(1,122)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294716357	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/17/2023	04/23/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,498)							(2,498)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F8T4	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	10/21/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(599)							(599)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BF0F991	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/17/2023	01/21/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(263)							(263)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294714907	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/20/2023	10/23/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,708)							(1,708)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309454119	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/03/2023	08/21/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			2,489							2,489			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2350094231	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	08/18/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,230							4,230			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2350094827	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/03/2023	02/18/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			6,392							6,392			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1875402833	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/03/2023	08/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(40)							(40)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1655107552	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	12/27/2023	07/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(62,984)							(62,984)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663002159	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(144,806)							(144,806)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1663006655	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/27/2023	07/17/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(76,214)							(76,214)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1899143009	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	12/27/2023	10/23/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(170,712)							(170,712)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1908336073	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/27/2023	10/18/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(113,599)							(113,599)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1904642292	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/27/2023	01/14/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(56,750)							(56,750)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1904640080	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/27/2023	01/14/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(48,235)							(48,235)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2325584238	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/28/2023	07/23/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(245,533)							(245,533)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2405130993	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/28/2023	10/14/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(113,633)							(113,633)			0003
Currency Swap/Rec:USD 3.68/Pay:EUR 2.00	XS2353414092	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/14/2024	05/15/2027	12/31/2024	Swap Close			3.68/2.00			33,713							33,713			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1692040634	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/15/2024	11/18/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			25,074							25,074			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1693023084	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/15/2024	01/30/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			10,763							10,763			0003
Currency Swap/Rec:USD 3.71/Pay:EUR 2.05	XS1693023597	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/15/2024	01/30/2027	12/31/2024	Swap Close			3.71/2.05			33,439							33,439			0003
Currency Swap/Rec:USD 4.59/Pay:EUR 2.65	XS2357557342	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/15/2024	04/20/2028	12/31/2024	Swap Close			4.59/2.65			21,000							21,000			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1701396589	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/16/2024	07/12/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,350							4,350			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1730937130	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	01/26/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			42,847							42,847			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1730939003	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/16/2024	04/26/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			52,080							52,080			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1712177507	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/17/2024	10/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			3,165							3,165			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1712178141	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/17/2024	01/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			114,372							114,372			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1732452112	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	05/24/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			12,872							12,872			0003
Currency Swap/Rec:USD 3.25/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/27/2024	10/15/2026	12/31/2024	Swap Close			3.25/2.00			(544,175)							(544,175)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2115127768	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/29/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(124,102)							(124,102)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2114941409	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/29/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(66,846)							(66,846)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2125181581	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(128,167)							(128,167)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2125181821	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(107,288)							(107,288)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2125925870	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/03/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(232,855)							(232,855)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2106569366	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	09/04/2024	10/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(196,378)							(196,378)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2112472316	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/04/2024	10/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(140,930)							(140,930)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2291788813	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/09/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(77,494)							(77,494)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2293735101	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	04/17/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(82,737)							(82,737)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2293734989	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/10/2024	07/17/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(91,366)							(91,366)			0003
Currency Swap/Rec:USD 4.14/Pay:EUR 2.42	G90068AL0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/13/2016	05/04/2036	12/31/2024	Swap Close			4.14/2.42			(5,542)							(5,542)			0003
Currency Swap/Rec:USD 8.80/Pay:GBP 6.88	B2RKQH3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/20/2038	12/31/2024	Swap Close			8.80/6.88			(382)							(382)			0003
Currency Swap/Rec:USD 7.32/Pay:GBP 5.63	BJ05TF5	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	01/16/2034	12/31/2024	Swap Close			7.32/5.63			(2,217)							(2,217)			0003
Currency Swap/Rec:USD 7.41/Pay:GBP 5.50	BNH7004	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	06/27/2044	12/31/2024	Swap Close			7.41/5.50			602							602			0003
Currency Swap/Rec:USD 6.41/Pay:GBP 4.88	BYXR3S4	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	02/07/2027	12/31/2024	Swap Close			6.41/4.88			(2,857)							(2,857)			0003
Currency Swap/Rec:USD 6.01/Pay:EUR 3.63	BD97392	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/13/2018	05/27/2028	12/31/2024	Swap Close			6.01/3.63			(526)							(526)			0003
Currency Swap/Rec:USD 9.82/Pay:GBP 8.00	BYZMS04	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	11/23/2026	12/31/2024	Swap Close			9.82/8.00			(818)							(818)			0003
Currency Swap/Rec:USD 7.97/Pay:EUR 5.13	BYVYLX8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/16/2018	09/29/2025	12/31/2024	Swap Close			7.97/5.13			(7,448)							(7,448)			0003
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	12/31/2024	Swap Close			6.72/5.13			(7,373)							(7,373)			0003
Currency Swap/Rec:USD 8.97/Pay:GBP 6.88	B2RKQH3	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	05/20/2038	12/31/2024	Swap Close			8.97/6.88			(956)							(956)			0003
Currency Swap/Rec:USD 9.27/Pay:GBP 7.00	B9GWFV8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	06/16/2043	12/31/2024	Swap Close			9.27/7.00			1,803							1,803			0003
Currency Swap/Rec:USD 6.72/Pay:GBP 5.13	BRGCJ12	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	03/16/2018	10/10/2025	12/31/2024	Swap Close			6.72/5.13			(2,479)							(2,479)			0003
Currency Swap/Rec:USD 6.59/Pay:EUR 3.75	BVZJ1X8	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	06/29/2018	03/02/2026	12/31/2024	Swap Close			6.59/3.75			(2,891)							(2,891)			0003
Currency Swap/Rec:USD 6.29/Pay:GBP 4.63	BWNB2M9	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/17/2018	05/23/2029	12/31/2024	Swap Close			6.29/4.63			(10,135)							(10,135)			0003
Currency Swap/Rec:USD 5.36/Pay:GBP 3.82	L0808#AA5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/11/2017	04/01/2032	12/31/2024	Swap Close			5.36/3.82			3,496							3,496			0003
Currency Swap/Rec:USD 4.50/Pay:EUR 2.76	G76054AB9	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2036	12/31/2024	Swap Close			4.50/2.76			(12,223)							(12,223)			0003
Currency Swap/Rec:USD 4.42/Pay:GBP 3.12	G6076#AA3	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/18/2017	12/31/2042	12/31/2024	Swap Close			4.42/3.12			72,593							72,593			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD 4.71/Pay:GBP 3.34	G6076#AB1	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/18/2017	12/31/2045	12/31/2024	Swap Close			4.71/3.34			6,818							6,818			0003
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	12/31/2024	Swap Close			5.10/2.75			(16,981)							(16,981)			0003
Currency Swap/Rec:USD 5.12/Pay:EUR 2.75	R2000#AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/06/2017	08/05/2027	12/31/2024	Swap Close			5.12/2.75			(16,981)							(16,981)			0003
Currency Swap/Rec:USD 5.66/Pay:EUR 3.91	L51248#AA3	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/06/2022	09/30/2042	12/31/2024	Swap Close			5.66/3.91			(17,485)							(17,485)			0003
Currency Swap/Rec:USD 6.79/Pay:GBP 7.16	L3009#AA6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2030	12/31/2024	Swap Close			6.79/7.16			(35,244)							(35,244)			0003
Currency Swap/Rec:USD 7.01/Pay:GBP 7.32	L3009#AB4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2033	12/31/2024	Swap Close			7.01/7.32			(36,031)							(36,031)			0003
Currency Swap/Rec:USD 7.16/Pay:GBP 7.44	L3009#AC2	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/20/2023	05/12/2035	12/31/2024	Swap Close			7.16/7.44			(36,622)							(36,622)			0003
Currency Swap/Rec:USD 6.55/Pay:CAD 6.30	C70528#AB3	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/22/2023	08/31/2038	12/31/2024	Swap Close			6.55/6.30			53,084							53,084			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2770762099	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	02/26/2024	01/25/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			410							410			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2327986373	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/29/2024	01/20/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			23,958							23,958			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2326523730	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/01/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(83,331)							(83,331)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2326515470	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/01/2024	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(120,806)							(120,806)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1970747876	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/21/2024	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,746)							(9,746)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2406902259	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	03/21/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,657)							(9,657)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2436147750	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	06/24/2024	10/16/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(18,048)							(18,048)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344626283	D1	Currency	Bank of Montreal 54930047C63MPGNXE075	06/24/2024	10/22/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,408)							(9,408)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413883443	D1	Currency	Wells Fargo & Co PBLDOEJDB5FWOLXP3B76	07/10/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			37,478							37,478			0003
Currency Swap/Rec:USD 3.34/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/11/2024	04/15/2028	12/31/2024	Swap Close			3.34/2.00			24,671							24,671			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2434356411	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/11/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			33,813							33,813			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473553	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	07/30/2024	04/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			3,968							3,968			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2373314942	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	03/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,651							5,651			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2066908018	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/06/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			737							737			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2403120343	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(6,149)							(6,149)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2415312011	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	04/18/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(300)							(300)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2274531172	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(115,553)							(115,553)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2112473470	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/05/2024	07/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(249,148)							(249,148)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2291789118	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/09/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(293,975)							(293,975)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294717082	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/17/2024	01/23/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,547							5,547			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466480	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/30/2024	08/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			7,019							7,019			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2366713050	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	01/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			17,703							17,703			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303068774	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/31/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,987)							(1,987)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507427	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/01/2024	10/20/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(276,292)							(276,292)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905507930	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/01/2024	04/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(344,291)							(344,291)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2905508151	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/01/2024	10/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(399,089)							(399,089)			0003
Currency Swap/Rec:GBP 1.75/Pay:USD 2.17	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	11/19/2020	11/24/2027	12/31/2024	Swap Close			1.75/2.17			(52,911)							(52,911)			0003
Currency Swap/Rec:EUR 0.63/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/05/2021	01/12/2028	12/31/2024	Swap Close			0.63/Secured Overnight Finance Rate			37,493							37,493			0003
Currency Swap/Rec:NOK 2.73/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/13/2021	04/16/2031	12/31/2024	Swap Close			2.73/Secured Overnight Finance Rate			(148,523)							(148,523)			0003
Currency Swap/Rec:USD 2.23/Pay:NZD New Zeal Bank Bill 3 Month FRA	50100452	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/19/2021	01/16/2029	12/31/2024	Swap Close			2.23/New Zeal Bank Bill 3 Month FRA			(8,814)							(8,814)			0003
Currency Swap/Rec:USD 6.63/Pay:GBP 5.75	B3RS4H2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	10/15/2021	07/05/2040	12/31/2024	Swap Close			6.63/5.75			(2,338)							(2,338)			0003
Currency Swap/Rec:USD 3.25/Pay:EUR 1.57	50107934	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/21/2021	11/30/2036	12/31/2024	Swap Close			3.25/1.57			2,864							2,864			0003
Currency Swap/Rec:USD 4.82/Pay:EUR 3.10	BM9KZX2	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/04/2021	06/29/2028	12/31/2024	Swap Close			4.82/3.10			11,672							11,672			0003
Currency Swap/Rec:USD 3.37/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/04/2021	09/09/2027	12/31/2024	Swap Close			3.37/1.75			746							746			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD 3.69/Pay:EUR 2.01	N2319@AD7	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/05/2021	12/01/2028	12/31/2024	Swap Close			3.69/2.01			1,754							1,754			0003
Currency Swap/Rec:USD 3.60/Pay:EUR 1.75	BKP71N5	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/20/2022	09/09/2027	12/31/2024	Swap Close			3.60/1.75			1,118							1,118			0003
Currency Swap/Rec:GBP 5.15/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/25/2024	07/28/2027	12/31/2024	Swap Close			5.15/Secured Overnight Finance Rate			120,137							120,137			0003
Currency Swap/Rec:AUD 4.76/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/14/2022	04/21/2027	12/31/2024	Swap Close			4.76/Secured Overnight Finance Rate			76,411							76,411			0003
Currency Swap/Rec:USD 3.16/Pay:EUR 1.89	E5444#AH7	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/09/2022	10/01/2031	12/31/2024	Swap Close			3.16/1.89			(99,702)							(99,702)			0003
Currency Swap/Rec:USD 1.61/Pay:GBP 2.03	BYQ2751	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/30/2023	02/14/2025	12/31/2024	Swap Close			1.61/2.03			(586)							(586)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836412988	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/06/2023	06/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			424							424			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1854559637	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/10/2023	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,230)							(1,230)			0003
Currency Swap/Rec:USD 3.11/Pay:EUR 1.60	XS2310760181	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/10/2023	01/20/2028	12/31/2024	Swap Close			3.11/1.60			(1,971)							(1,971)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2305241064	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/11/2023	10/24/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(875)							(875)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310762120	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/11/2023	10/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,384)							(2,384)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310761403	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/11/2023	07/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(4,462)							(4,462)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1875402676	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	11/03/2023	08/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(241)							(241)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2747765019	D1	Currency	Royal Bank of Canada ES71P3U3RHIGC71XBU11	02/16/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,386							5,386			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2747765282	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/16/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			14,021							14,021			0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/20/2024	02/23/2027	12/31/2024	Swap Close			3 M Euribor/Secured Overnight Finance Rate			(2,595,804)							(2,595,804)			0003
Currency Swap/Rec:JPY 1.23/Pay:USD Secured Overnight Finance Rate	XS2799640474	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	04/03/2024	04/10/2029	12/31/2024	Swap Close			1.23/Secured Overnight Finance Rate			3,124							3,124			0003
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	04/16/2029	12/31/2024	Swap Close			Japan Unsecured Overnight Call/Secured Overnight Finance Rate			2,718							2,718			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1732458317	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/09/2024	02/24/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			179,625							179,625			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2350605239	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(174,239)							(174,239)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2274531768	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/05/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(116,843)							(116,843)			0003
Currency Swap/Rec:USD 3.05/Pay:EUR 1.95	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	01/20/2029	12/31/2024	Swap Close			3.05/1.95			(14,552)							(14,552)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2289567674	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	07/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(196,418)							(196,419)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2360086818	D1	Currency	Societe Generale SA 02RNEBIBXP4R0TD8PU41	11/08/2024	10/25/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(108,925)							(108,925)			0003
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate ...	FA Hedge	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2021	06/09/2028	12/31/2024	Swap Close			2.47/Secured Overnight Finance Rate			(112,778)							(112,778)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/17/2024	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			16,925							16,925			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2387683654	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/09/2024	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			10,802							10,802			0003
Currency Swap/Rec:USD 3.49/Pay:EUR 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/09/2024	04/15/2028	12/31/2024	Swap Close			3.49/2.10			39,777							39,777			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1768031004	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	07/18/2024	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(19,274)							(19,274)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1782800236	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/22/2024	10/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(23,049)							(23,049)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1782799636	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/22/2024	04/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(28,413)							(28,413)			0003
Currency Swap/Rec:USD 3.13/Pay:EUR 1.52	G2270#AB6	D1	Currency	Societe Generale SA 02RNEBIBXP4R0TD8PU41	07/13/2021	10/07/2031	12/31/2024	Swap Close			3.13/1.52			(3,232)							(3,232)			0003
Currency Swap/Rec:EUR 0.37/Pay:USD Secured Overnight Finance Rate ...	FA Hedge	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/02/2021	09/10/2026	12/31/2024	Swap Close			0.37/Secured Overnight Finance Rate			74,242							74,242			0003
Currency Swap/Rec:NOK 2.64/Pay:USD 2.50	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/24/2021	10/01/2031	12/31/2024	Swap Close			2.64/2.50			33,792							33,792			0003
Currency Swap/Rec:CAD 2.47/Pay:USD Secured Overnight Finance Rate ...	FA Hedge	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2021	06/09/2028	12/31/2024	Swap Close			2.47/Secured Overnight Finance Rate			(93,982)							(93,982)			0003
Currency Swap/Rec:USD 2.72/Pay:EUR 1.13	XS2366415110	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	07/18/2033	12/31/2024	Swap Close			2.72/1.13			(7,381)							(7,381)			0003
Currency Swap/Rec:USD 3.26/Pay:EUR 1.63	XS2366415201	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/07/2021	04/18/2041	12/31/2024	Swap Close			3.26/1.63			(1,866)							(1,866)			0003
Currency Swap/Rec:USD 3.79/Pay:EUR 2.00	XS2366415540	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/07/2021	04/18/2051	12/31/2024	Swap Close			3.79/2.00			(6,102)							(6,102)			0003
Currency Swap/Rec:EUR 0.83/Pay:USD Secured Overnight Finance Rate ...	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	01/05/2022	01/08/2027	12/31/2024	Swap Close			0.83/Secured Overnight Finance Rate			122,694							122,694			0003
Currency Swap/Rec:USD 3.62/Pay:EUR 1.88	BLH07S6	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/12/2022	06/15/2027	12/31/2024	Swap Close			3.62/1.88			(2,642)							(2,642)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2363582169	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/19/2023	07/20/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(4,736)							(4,736)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2363582839	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/19/2023	07/20/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,265)							(5,265)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1836411402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/06/2023	06/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			885							885			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2378719954	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/05/2023	05/20/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			8,697							8,697			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1869413655	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/11/2023	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,675)							(1,675)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2294170886	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/24/2023	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,739)							(2,739)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437416964	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(309,875)							(309,875)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2437417186	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770X0HC3ZE78	08/27/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(372,382)							(372,382)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2862971889	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/25/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			449,287							449,287			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2868166658	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/30/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			573,932							573,932			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848256751	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			21,493							21,493			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2848257130	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/02/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			15,058							15,058			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2871502378	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/05/2024	07/20/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			160,843							160,843			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2661954359	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/06/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			599							599			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421443	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			44,295							44,295			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877599162	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/13/2024	01/25/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			287,490							287,490			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2878984363	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			84,369							84,369			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239165	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			7,660							7,660			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2864521328	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/21/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(398,831)							(398,831)			0003
Currency Swap/Rec:USD 6.62/Pay:EUR 5.25	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/21/2024	10/15/2032	12/31/2024	Swap Close			6.62/5.25			(76,008)							(76,008)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2880781062	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/10/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			234,769							234,769			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	01/26/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(859,445)							(859,445)			0003
Currency Swap/Rec:USD 6.62/Pay:EUR 5.00	XS2912341190	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	10/15/2024	01/26/2033	12/31/2024	Swap Close			6.62/5.00			(263,888)							(263,888)			0003
Currency Swap/Rec:USD 4.10/Pay:EUR 2.21	48021PA87	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/07/2017	06/27/2029	12/31/2024	Swap Close			4.10/2.21			3,658							3,658			0003
Currency Swap/Rec:USD 4.46/Pay:GBP 3.02	G7737#AD6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/25/2018	03/14/2033	12/31/2024	Swap Close			4.46/3.02			(3,579)							(3,579)			0003
Currency Swap/Rec:USD 4.80/Pay:GBP 3.29	G7304*AE1	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/15/2018	08/30/2030	12/31/2024	Swap Close			4.80/3.29			856							856			0003
Currency Swap/Rec:USD 5.08/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/03/2017	08/05/2027	12/31/2024	Swap Close			5.08/2.75			(3,290)							(3,290)			0003
Currency Swap/Rec:USD 5.10/Pay:EUR 2.75	R2000#AA1	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/06/2017	08/05/2027	12/31/2024	Swap Close			5.10/2.75			(3,290)							(3,290)			0003
Currency Swap/Rec:USD 4.91/Pay:JPY 1.16	001055AV4	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/11/2018	10/18/2030	12/31/2024	Swap Close			4.91/1.16			(248)							(248)			0003
Currency Swap/Rec:USD 4.57/Pay:JPY 1.39	59156RBY3	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/15/2019	05/23/2039	12/31/2024	Swap Close			4.57/1.39			766							766			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1908338103	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/29/2023	07/18/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(39,101)							(39,101)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2062960039	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/08/2024	06/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(9,775)							(9,775)			0003
Currency Swap/Rec:USD 2.77/Pay:EUR 1.45	L96198AA7	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/01/2020	10/29/2032	12/31/2024	Swap Close			2.77/1.45			(924)							(924)			0003
Currency Swap/Rec:CHF 0.85/Pay:USD 2.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/06/2020	10/14/2025	12/31/2024	Swap Close			0.85/2.10			113,587							113,587			0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.62	03063#AD6	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/30/2020	01/07/2031	12/31/2024	Swap Close			3.07/1.62			1,239							1,239			0003
Currency Swap/Rec:USD 3.16/Pay:EUR 1.65	03063#AE4	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/30/2020	01/07/2033	12/31/2024	Swap Close			3.16/1.65			1,893							1,893			0003
Currency Swap/Rec:EUR 2.30/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2025	12/31/2024	Swap Close			2.30/Secured Overnight Finance Rate			(6,331)							(6,331)			0003
Currency Swap/Rec:EUR 2.86/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/21/2021	12/18/2030	12/31/2024	Swap Close			2.86/Secured Overnight Finance Rate			(6,560)							(6,560)			0003
Currency Swap/Rec:USD 6.05/Pay:EUR 4.25	BM9JM27	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/04/2021	09/11/2028	12/31/2024	Swap Close			6.05/4.25			6,307							6,307			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1861236112	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/10/2023	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,660)							(5,660)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1843456176	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/10/2023	07/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,161)							(1,161)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1701395938	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/16/2024	04/12/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			12,094							12,094			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2106570703	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/29/2024	04/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(78,910)							(78,910)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2941197100	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	11/14/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(336,716)							(336,716)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2941197365	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/14/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(189,264)							(189,264)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2941197522	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/14/2024	10/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(245,887)							(245,887)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2298980942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/06/2024	02/22/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(333,689)							(333,689)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2863282880	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/19/2024	10/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(566)							(566)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2917066735	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	01/14/2034	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(84,186)							(84,186)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2925927365	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/22/2024	06/24/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(478,425)							(478,425)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2925927522	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/22/2024	09/24/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(552,154)							(552,154)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2929409634	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	10/30/2024	05/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(165,222)							(165,222)			0003
Currency Swap/Rec:USD 4.31/Pay:GBP 2.90	G7737#AC8	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	01/25/2018	03/14/2030	12/31/2024	Swap Close			4.31/2.90			(2,410)							(2,410)			0003
Currency Swap/Rec:USD 4.62/Pay:GBP 3.11	G7737#AE4	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	01/25/2018	03/15/2038	12/31/2024	Swap Close			4.62/3.11			(2,507)							(2,507)			0003
Currency Swap/Rec:USD 4.08/Pay:GBP 2.61	BAN0MP4R9	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2018	06/27/2036	12/31/2024	Swap Close			4.08/2.61			1,429							1,429			0003
Currency Swap/Rec:USD 4.45/Pay:CAD 4.12	66980CAA6	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	06/05/2018	06/30/2042	12/31/2024	Swap Close			4.45/4.12			37,156							37,156			0003
Currency Swap/Rec:USD 4.10/Pay:CAD 3.75	66980CAC2	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/05/2018	03/31/2033	12/31/2024	Swap Close			4.10/3.75			11,354							11,354			0003
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G7898#AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030	12/31/2024	Swap Close			4.20/2.74			(8,474)							(8,474)			0003
Currency Swap/Rec:USD 4.20/Pay:GBP 2.74	G8287#AA4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/27/2018	09/27/2030	12/31/2024	Swap Close			4.20/2.74			(11,863)							(11,863)			0003
Currency Swap/Rec:USD 4.68/Pay:EUR 2.06	BAN0R1P29	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	09/21/2018	12/30/2028	12/31/2024	Swap Close			4.68/2.06			2,182							2,182			0003
Currency Swap/Rec:USD 5.51/Pay:JPY 1.75	001055AX0	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/11/2018	10/18/2038	12/31/2024	Swap Close			5.51/1.75			(128)							(128)			0003
Currency Swap/Rec:USD 4.29/Pay:EUR 1.83	BAN0RGTX4	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/24/2018	01/24/2031	12/31/2024	Swap Close			4.29/1.83			3,252							3,252			0003
Currency Swap/Rec:USD 4.32/Pay:GBP 2.89	G1746#AC0	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	02/15/2019	03/19/2034	12/31/2024	Swap Close			4.32/2.89			(10,252)							(10,252)			0003
Currency Swap/Rec:USD 4.49/Pay:GBP 2.99	G1746#AD8	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2019	03/19/2039	12/31/2024	Swap Close			4.49/2.99			(10,607)							(10,607)			0003
Currency Swap/Rec:USD 3.91/Pay:GBP 2.76	G9000#AB6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2040	12/31/2024	Swap Close			3.91/2.76			305							305			0003
Currency Swap/Rec:USD 4.15/Pay:GBP 2.89	G9000#AC4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/21/2019	01/15/2045	12/31/2024	Swap Close			4.15/2.89			3,197							3,197			0003
Currency Swap/Rec:USD 2.93/Pay:EUR 1.24	L8367#AG8	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/12/2021	07/23/2031	12/31/2024	Swap Close			2.93/1.24			2,400							2,400			0003
Currency Swap/Rec:USD 3.63/Pay:EUR 1.88	BDGHMM1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/15/2021	08/06/2037	12/31/2024	Swap Close			3.63/1.88			2,420							2,420			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1890617225	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/11/2023	07/29/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,110)							(2,110)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2298981320	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/22/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(549,519)							(549,519)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2930114355	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/12/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(260,721)							(260,721)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2930114512	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	11/12/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(123,172)							(123,172)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2930114785	D1	Currency	Bank of Montreal .. 549300I47C63MPGNXE075	11/12/2024	10/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(159,565)							(159,565)			0003
Currency Swap/Rec:USD 3.25/Pay:GBP 2.34	G5600#AL6	D1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	03/17/2021	06/16/2033	12/31/2024	Swap Close			3.25/2.34			(15,428)							(15,428)			0003
Currency Swap/Rec:USD 3.59/Pay:EUR 1.50	F1000#AC2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/18/2021	04/13/2036	12/31/2024	Swap Close			3.59/1.50			10,876							10,876			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2320698058	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/26/2024	06/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			77,635							77,635			0003
Currency Swap/Rec:USD 6.06/Pay:EUR 3.44	BAN0MV199	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/09/2018	12/31/2036	12/31/2024	Swap Close			6.06/3.44			169,161							169,161			0003
Currency Swap/Rec:USD 3.65/Pay:AUD 3.57	BAN0UATM7	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	05/30/2019	08/28/2031	12/31/2024	Swap Close			3.65/3.57			(9,532)							(9,532)			0003
Currency Swap/Rec:USD 4.09/Pay:EUR 1.75	F1000#AA6	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/23/2019	09/05/2034	12/31/2024	Swap Close			4.09/1.75			54,831							54,831			0003
Currency Swap/Rec:USD 3.38/Pay:GBP 2.75	BD5GP42	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	01/28/2022	06/28/2033	12/31/2024	Swap Close			3.38/2.75			(4,459)							(4,459)			0003
Currency Swap/Rec:USD 4.41/Pay:GBP 3.29	L0808#AD9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2019	06/25/2034	12/31/2024	Swap Close			4.41/3.29			1,218							1,218			0003
Currency Swap/Rec:USD 3.03/Pay:GBP 2.31	G1591#AU6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2025	12/31/2024	Swap Close			3.03/2.31			(2,121)							(2,121)			0003
Currency Swap/Rec:USD 3.07/Pay:EUR 1.12	980745F*9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	09/23/2026	12/31/2024	Swap Close			3.07/1.12			(1,656)							(1,656)			0003
Currency Swap/Rec:USD 3.39/Pay:GBP 2.62	G1745*AR2	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	11/10/2026	12/31/2024	Swap Close			3.39/2.62			(7,712)							(7,712)			0003
Currency Swap/Rec:USD 3.53/Pay:GBP 2.62	G3663#AA9	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	12/15/2026	12/31/2024	Swap Close			3.53/2.62			(354)							(354)			0003
Currency Swap/Rec:USD 3.22/Pay:GBP 2.52	G1591#AV4	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	02/20/2027	12/31/2024	Swap Close			3.22/2.52			(1,873)							(1,873)			0003
Currency Swap/Rec:USD 4.50/Pay:GBP 3.23	G5560#AB8	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	06/01/2018	08/17/2027	12/31/2024	Swap Close			4.50/3.23			(4,281)							(4,281)			0003
Currency Swap/Rec:USD 4.00/Pay:EUR 1.96	G2616#AM3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/13/2027	12/31/2024	Swap Close			4.00/1.96			(1,615)							(1,615)			0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/01/2018	10/31/2027	12/31/2024	Swap Close			4.05/2.96			655							655			0003
Currency Swap/Rec:USD 3.19/Pay:EUR 1.31	N9651*AA6	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	09/23/2028	12/31/2024	Swap Close			3.19/1.31			(1,195)							(1,195)			0003
Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/01/2018	02/27/2029	12/31/2024	Swap Close			4.18/3.04			(4,705)							(4,705)			0003
Currency Swap/Rec:USD 3.53/Pay:AUD 4.30	Q2762#AA0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/26/2027	12/31/2024	Swap Close			3.53/4.30			4,645							4,645			0003
Currency Swap/Rec:USD 3.32/Pay:GBP 2.59	031100G#1	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/01/2018	11/23/2028	12/31/2024	Swap Close			3.32/2.59			(973)							(973)			0003
Currency Swap/Rec:USD 3.96/Pay:EUR 1.83	N5276#AB3	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/01/2018	12/08/2028	12/31/2024	Swap Close			3.96/1.83			1,249							1,249			0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	06/01/2018	10/31/2029	12/31/2024	Swap Close			4.17/3.07			679							679			0003
Currency Swap/Rec:USD 5.74/Pay:EUR 3.00	XS1843448744	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/15/2018	08/21/2030	12/31/2024	Swap Close			5.74/3.00			6,494							6,494			0003
Currency Swap/Rec:USD 4.00/Pay:JPY 0.90	59156RBW7	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/15/2019	05/23/2031	12/31/2024	Swap Close			4.00/0.90			1,280							1,280			0003
Currency Swap/Rec:USD 3.75/Pay:AUD 3.75	BAN0UATN5	D1	Currency	Morgan Stanley IGJSJL3JD5P3O16NJZ34	05/30/2019	08/28/2034	12/31/2024	Swap Close			3.75/3.75			(3,431)							(3,431)			0003
Currency Swap/Rec:USD 4.05/Pay:GBP 2.96	G7304*AA9	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	02/06/2020	10/31/2027	12/31/2024	Swap Close			4.05/2.96			39							39			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD 4.18/Pay:GBP 3.04	G8472#AE1	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/07/2020	02/27/2029	12/31/2024	Swap Close			4.18/3.04			(409)							(409)			0003
Currency Swap/Rec:USD 4.17/Pay:GBP 3.07	G7304*AB7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/06/2020	10/31/2029	12/31/2024	Swap Close			4.17/3.07			40							40			0003
Currency Swap/Rec:USD 3.25/Pay:EUR 1.75	BK1XFT1	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/28/2021	12/19/2026	12/31/2024	Swap Close			3.25/1.75			(357)							(357)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309455512	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/03/2023	05/21/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			312							312			0003
Currency Swap/Rec:USD 3.22/Pay:EUR 1.75	BK1XFT1	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/29/2021	12/19/2026	12/31/2024	Swap Close			3.22/1.75			(452)							(452)			0003
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2791003796	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/27/2024	04/15/2032	12/31/2024	Swap Close			7.48/5.65			(52,559)							(52,559)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2125181409	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/30/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(89,494)							(89,494)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330494	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/05/2023	04/19/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(8,523)							(8,523)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2414936521	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	08/08/2024	04/25/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			7,906							7,906			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2877522701	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/13/2024	04/25/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			174,138							174,138			0003
Currency Swap/Rec:USD 3.38/Pay:EUR 1.80	XS2057852217	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	01/30/2024	12/28/2026	12/31/2024	Swap Close			3.38/1.80			(10,879)							(10,879)			0003
Currency Swap/Rec:USD 3.57/Pay:EUR 2.05	XS2393318311	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	04/17/2029	12/31/2024	Swap Close			3.57/2.05			(3,952)							(3,952)			0003
Currency Swap/Rec:USD 4.59/Pay:EUR 3.00	XS1864913196	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/30/2024	08/15/2027	12/31/2024	Swap Close			4.59/3.00			(17,990)							(17,990)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2441621773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	01/31/2024	01/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(41,145)							(41,145)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334573453	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/31/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(46,401)							(46,401)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2314651972	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/02/2024	12/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(866)							(866)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2459520586	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/02/2024	01/20/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,338)							(1,338)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2756960725	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/05/2024	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			155,489							155,489			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2756961376	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/05/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			120,239							120,239			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719262193	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	02/06/2024	05/26/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			150,514							150,514			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719262276	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/06/2024	11/26/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			182,671							182,671			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2719261898	D1	Currency	Societe Generale SA 02RNEBIBXP4R0TD8PU41	02/06/2024	11/26/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			360,300							360,300			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2760075999	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/08/2024	07/18/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			45,625							45,625			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2760076294	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/08/2024	04/18/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			59,201							59,201			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2303851062	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	02/08/2024	04/28/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(17,797)							(17,797)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	BZ3GCF8	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	02/09/2024	04/16/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(15,223)							(15,223)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2390490287	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/09/2024	01/15/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(24,014)							(24,014)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2777378501	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	10/20/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(324,783)							(324,783)			0003
Currency Swap/Rec:USD 7.50/Pay:EUR 5.75	XS2777378766	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/12/2024	10/20/2032	12/31/2024	Swap Close			7.50/5.75			(146,918)							(146,918)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2777378923	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/12/2024	04/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(283,274)							(283,274)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650265	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(26,745)							(26,745)			0003
Currency Swap/Rec:USD 7.45/Pay:EUR 5.65	XS2783650349	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/18/2024	04/15/2032	12/31/2024	Swap Close			7.45/5.65			(9,612)							(9,612)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650695	D1	Currency	Societe Generale SA 02RNEBIBXP4R0TD8PU41	03/18/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(10,157)							(10,157)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2783650422	D1	Currency	Societe Generale SA 02RNEBIBXP4R0TD8PU41	03/18/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(30,799)							(30,799)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2420714177	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/25/2024	04/18/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(6,554)							(6,554)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2310129585	D1	Currency	Societe Generale SA 02RNEBIBXP4R0TD8PU41	03/25/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(14,693)							(14,693)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2791003440	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	03/27/2024	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(26,057)							(26,057)			0003
Currency Swap/Rec:USD 7.48/Pay:EUR 5.65	XS2795694749	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032	12/31/2024	Swap Close			7.48/5.65			63,678							63,678			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2793125381	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/28/2024	04/20/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			8,870							8,870			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2409272411	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/03/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(12,396)							(12,396)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2393698399	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/03/2024	05/04/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(4,343)							(4,343)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2370603776	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/03/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(4,171)							(4,171)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2393698399	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	04/04/2024	05/04/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(38,712)							(38,712)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2389541934	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/05/2024	04/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(54,722)							(54,722)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2418763228	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	04/09/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(42,138)							(42,138)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2400777285	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/09/2024	01/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(52,005)							(52,005)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2369735142	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/09/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(52,296)							(52,296)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2325162910	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/09/2024	01/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(26,245)							(26,245)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2262819084	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	01/16/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(8,832)							(8,832)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2401572503	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/10/2024	05/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(11,831)							(11,831)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2423745335	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/10/2024	07/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(52,189)							(52,189)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2401708172	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/10/2024	02/20/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(23,671)							(23,671)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2388492337	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/11/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(17,214)							(17,214)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2766728435	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/12/2024	05/21/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(154)							(154)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2296466480	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/12/2024	05/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			3,366							3,366			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2776628922	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/15/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			277,018							277,018			0003
Currency Swap/Rec:USD 7.82/Pay:EUR 5.70	XS2801340402	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/15/2024	01/15/2033	12/31/2024	Swap Close			7.82/5.70			114,339							114,339			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD 7.76/Pay:EUR 5.70	XS2801329934	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/18/2024	04/15/2032	12/31/2024	Swap Close			7.76/5.70			72,757							72,757			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637256	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/19/2024	11/09/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			136,251							136,251			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799637413	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/19/2024	05/09/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			110,685							110,685			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2799636878	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/19/2024	05/09/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			254,853							254,853			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737344	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/24/2024	05/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			176,063							176,063			0003
Currency Swap/Rec:USD 7.85/Pay:EUR 5.85	XS2809737690	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/24/2024	05/15/2032	12/31/2024	Swap Close			7.85/5.85			143,879							143,879			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809737856	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	11/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			104,646							104,646			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809738078	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/24/2024	02/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			280,142							280,142			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2806451766	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	04/26/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,804							4,804			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2806450875	D1	Currency	MIZUHO CAPITAL MARKETS LLC OV6WI8S6QX2D1J8570P30	04/26/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			40,331							40,331			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2806451170	D1	Currency	JPMorgan Chase & Co 815DZWZKVSZI1NUHU748	04/26/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			14,119							14,119			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2804515505	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	04/26/2024	01/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			301,931							301,931			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2368817255	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/26/2024	10/18/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			18,365							18,365			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344626283	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/26/2024	01/22/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			19,740							19,740			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2804516149	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	01/20/2034	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			31,876							31,876			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2804516065	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2024	07/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			25,670							25,670			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951380	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			12,007							12,007			0003
Currency Swap/Rec:USD 7.72/Pay:EUR 5.65	XS2801952602	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/29/2024	05/25/2032	12/31/2024	Swap Close			7.72/5.65			2,201							2,201			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951547	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	11/25/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,503							4,503			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2801951976	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/29/2024	05/25/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,653							4,653			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972216	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/02/2024	11/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			167,946							167,946			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2815972489	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/02/2024	05/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			162,273							162,273			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458771	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	05/14/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(142,448)							(142,448)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820459159	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/14/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(119,959)							(119,959)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2820458938	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/14/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(73,977)							(73,977)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907228	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			9,155							9,155			0003
Currency Swap/Rec:USD 7.46/Pay:EUR 5.65	XS2817907574	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/22/2024	07/15/2032	12/31/2024	Swap Close			7.46/5.65			2,018							2,018			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2817907731	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,966							11,966			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2369837732	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/27/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			17,876							17,876			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129100	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/09/2024	07/20/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			141,800							141,800			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129522	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/09/2024	01/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			61,660							61,660			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2852129878	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/09/2024	07/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			103,943							103,943			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2418763491	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/09/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			25,181							25,181			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2858658243	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			23,359							23,359			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854410300	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/12/2024	04/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			379,561							379,561			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2854410565	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/12/2024	10/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			193,532							193,532			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2396623154	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/15/2024	03/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3,787)							(3,787)			0003

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2859421955	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	07/15/2024	10/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			300,597							300,597			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2850588992	D1	Currency	Societe Generale SA O2RNEBIBXP4R0TD8PU41	07/15/2024	05/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			139,727							139,727			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2857241637	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/16/2024	06/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			578,856							578,856			0003
Currency Swap/Rec:USD 6.70/Pay:EUR 5.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	06/15/2032	12/31/2024	Swap Close			6.70/5.20			180,857							180,857			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2857241710	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/16/2024	03/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			411,951							411,951			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2857241983	D1	Currency	Societe Generale SA O2RNEBIBXP4R0TD8PU41	07/16/2024	09/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			484,880							484,880			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2856814483	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	10/17/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			747,151							747,151			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2856814996	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/16/2024	04/17/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			373,576							373,576			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2854985202	D1	Currency	Societe Generale SA O2RNEBIBXP4R0TD8PU41	07/24/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,046,015							1,046,015			0003
Currency Swap/Rec:USD 6.71/Pay:EUR 5.20	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/24/2024	10/15/2032	12/31/2024	Swap Close			6.71/5.20			184,539							184,539			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2854986275	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/24/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			565,919							565,919			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2862971616	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/25/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,004,873							1,004,873			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2862972002	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/25/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			529,517							529,517			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2373315592	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/26/2024	06/20/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(10,075)							(10,075)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2361288140	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/26/2024	07/27/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(11,286)							(11,286)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2411228591	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/26/2024	07/21/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(6,004)							(6,004)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2866433290	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/29/2024	03/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			295,064							295,064			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2866432995	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/29/2024	09/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			351,671							351,671			0003

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2308745814	D1	Currency	Societe Generale SA O2RNEBIBXP4R0TD8PU41	07/30/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,511							11,511			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2868167037	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			401,753							401,753			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2868166906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/30/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			280,465							280,465			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1823316275	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/30/2024	01/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,683							1,683			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1796988118	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/31/2024	10/16/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,601							11,601			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2352783752	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/31/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,858							5,858			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1850278489	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/06/2024	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(198)							(198)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2342229452	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2024	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,583)							(1,583)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2411211191	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/08/2024	05/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			39,985							39,985			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2344626283	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	04/22/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			2,106							2,106			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2259185036	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			18,911							18,911			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2357233449	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/09/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			10,793							10,793			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2311368430	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/09/2024	04/25/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			46,360							46,360			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1861236039	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/12/2024	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			7,378							7,378			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2357478044	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/12/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			16,128							16,128			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2877495114	D1	Currency	Societe Generale SA O2RNEBIBXP4R0TD8PU41	08/13/2024	07/25/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			432,429							432,429			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2878984108	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	08/13/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			34,807							34,807			0003

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239678	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	08/20/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			8,048							8,048			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2885239835	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/20/2024	10/15/2033	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			18,104							18,104			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2864521757	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/21/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(153,866)							(153,866)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2864522052	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/21/2024	10/15/2033	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(391,002)							(391,002)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2883294519	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	08/22/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(31,539)							(31,539)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2883294782	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/22/2024	07/15/2033	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(126,113)							(126,113)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2315798343	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/23/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(44,482)							(44,482)			0003
Currency Swap/Rec:USD 4.25/Pay:EUR 3.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/23/2024	10/25/2029	12/31/2033	Swap Close			4.25/3.00			37,789							37,789			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2092260814	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	01/17/2029	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(14,552)							(14,552)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2092261465	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/28/2024	04/17/2029	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(100,873)							(100,873)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2439756110	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/06/2024	01/20/2031	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(7,076)							(7,076)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2880781575	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	09/10/2024	04/15/2033	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			193,467							193,467			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2880781732	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	10/15/2033	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			53,428							53,428			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2887785157	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/10/2024	10/15/2033	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(119,839)							(119,839)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2887786718	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	09/10/2024	04/15/2033	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(119,839)							(119,839)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2344626440	D1	Currency	Bank of Montreal 549300047C63IMPGNXE075	09/11/2024	01/22/2031	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,085							11,085			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876586723	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	04/20/2033	12/31/2033	Swap Close			Secured Overnight Finance Rate/3 M Euribor			207,431							207,431			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2876587028	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	09/12/2024	10/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			263,256							263,256			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/12/2024	09/27/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			1,007,935							1,007,935			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2439756110	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/13/2024	10/20/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			10,826							10,826			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2420714508	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/18/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			18,015							18,015			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2417097016	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	09/16/2024	04/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(23,400)							(23,400)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/19/2024	06/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			207,436							207,436			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2856814483	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/19/2024	10/17/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,477							11,477			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2339925773	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	07/25/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			16,147							16,147			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2857241637	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/24/2024	09/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			18,009							18,009			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(777,723)							(777,723)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901463211	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/25/2024	10/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(97,215)							(97,215)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462759	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	09/25/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(729,217)							(729,217)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2901462247	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/25/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,553,550)							(1,553,550)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2405874756	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/03/2024	04/24/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,538)							(5,538)			0003
Currency Swap/Rec:USD 7.11/Pay:EUR 6.23	E5000*AB0	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	03/31/2023	06/30/2043	12/31/2024	Swap Close			7.11/6.23			58,035							58,035			0003
Currency Swap/Rec:USD 7.83/Pay:EUR 6.84	E5000*AC8	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/31/2023	06/30/2047	12/31/2024	Swap Close			7.83/6.84			62,763							62,763			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1770931068	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	02/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			253							253			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2309361967	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/02/2023	04/18/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(686)							(686)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2080726768	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/02/2023	08/14/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			815							815			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2698489445	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/06/2023	08/25/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,701)							(5,701)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1970747876	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/06/2023	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3,206)							(3,206)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/26/2024	06/17/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(98,806)							(98,806)			0003
Currency Swap/Rec:USD 6.75/Pay:EUR 6.00 ...	00238*AA2	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	04/26/2023	05/31/2028	12/31/2024	Swap Close			6.75/6.00			113,331							113,331			0003
Currency Swap/Rec:USD 6.76/Pay:EUR 6.00 ...	00238*AA2	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/26/2023	05/31/2028	12/31/2024	Swap Close			6.76/6.00			100,938							100,938			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2617111336	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	05/09/2023	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			3,787							3,787			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2328024059	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	07/13/2023	05/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,942)							(1,942)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2649197972	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	07/19/2023	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,856							11,856			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2649197626	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/19/2023	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			10,307							10,307			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2650751261	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/28/2023	10/18/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,743							5,743			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2648075575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/28/2023	07/28/2025	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(16,020)							(16,020)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2648075906	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/28/2023	07/28/2025	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			459,214							459,214			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2296466217	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/14/2023	11/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			164							164			0003
Currency Swap/Rec:USD 5.44/Pay:CAD 5.25 ...	76134KAG9	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2023	09/15/2028	12/31/2024	Swap Close			5.44/5.25			9,475							9,475			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2670473912	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/20/2023	10/15/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(8,034)							(8,034)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2670474308	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2023	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3,924)							(3,924)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2670474563	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/20/2023	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,085)							(1,085)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2440262900	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/22/2023	01/25/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(4,049)							(4,049)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2690139584	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/28/2023	01/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(7,986)							(7,986)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2331769153	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	01/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(929)							(929)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2259185036	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	09/29/2023	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,732)							(1,732)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2339511375	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/29/2023	02/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,189							1,189			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2698597841	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	01/17/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(717)							(717)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2409273146	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2023	04/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(780)							(780)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2133194931	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/04/2023	05/16/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,050							1,050			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2697591944	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/05/2023	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(8,951)							(8,951)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2305384922	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	10/16/2023	07/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,233)							(1,233)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark ...	G1339#AA7	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/16/2023	07/13/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(71,630)							(71,630)			0003
Currency Swap/Rec:USD 7.05/Pay:EUR 5.22 ...	L9619*AA9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	10/19/2023	11/15/2053	12/31/2024	Swap Close			7.05/5.22			8,992							8,992			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2698583031	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/23/2023	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(8,394)							(8,394)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2662912562	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/24/2023	10/18/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(11,854)							(11,854)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2662912489	D1	Currency	Goldman Sachs Group Inc/The ... KD3XUN7C6T14HNAYLU02	10/24/2023	04/18/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(6,493)							(6,493)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2708742668	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	10/31/2023	10/20/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,658)							(1,658)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2708742403	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	10/31/2023	04/20/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,704)							(1,704)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2708724922	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/02/2023	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(8,867)							(8,867)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2719263670	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2023	10/15/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,032)							(2,032)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2719264132	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	11/17/2023	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(479)							(479)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2304370419	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	12/07/2023	10/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			33,623							33,623			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2699902446	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	01/17/2024	08/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,224)							(5,224)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2446379575	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/17/2024	11/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(61,229)							(61,229)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2440089501	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	04/17/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(10,981)							(10,981)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2348330148	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	01/22/2024	01/19/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(31,288)							(31,288)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2441621773	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	01/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(49,386)							(49,386)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1970747876	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/22/2024	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(25,451)							(25,451)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2739069677	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/23/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(25,516)							(25,516)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2739069248	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	01/23/2024	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(21,634)							(21,634)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark ...	7410008	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	01/23/2024	01/26/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			518,047							518,047			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2366712672	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/29/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(4,265)							(4,265)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2747196132	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	01/29/2024	10/22/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(106,204)							(106,204)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2763536245	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/12/2024	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			249,112							249,112			0003
Currency Swap/Rec:USD 7.18/Pay:EUR 5.50 ...	XS2763536591	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	02/12/2024	04/15/2032	12/31/2024	Swap Close			7.18/5.50			47,496							47,496			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2763536757	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/12/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			413,559							413,559			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2763537136	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/12/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			234,862								234,862			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2471068473	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/13/2024	03/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			15,061								15,061			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2766727890	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/15/2024	02/21/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			97,461								97,461			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2766728435	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	02/15/2024	08/21/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			72,684								72,684			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2766727544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/15/2024	05/21/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			147,278								147,278			0003
Currency Swap/Rec:USD 7.29/Pay:EUR 5.50	XS2766727627	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	02/15/2024	05/21/2030	12/31/2024	Swap Close			7.29/5.50			57,012								57,012			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2125923404	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	02/15/2024	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			8,993								8,993			0003
Currency Swap/Rec:USD 7.52/Pay:EUR 5.70	XS2747764806	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	02/16/2024	01/15/2032	12/31/2024	Swap Close			7.52/5.70			(2,242)								(2,242)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2060910705	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	02/16/2024	01/17/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			6,280								6,280			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/26/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			295,012								295,012			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/26/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			44,783								44,783			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2809808202	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/26/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			201,133								201,133			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2815971911	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/02/2024	05/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			212,228								212,228			0003
Currency Swap/Rec:USD 7.65/Pay:EUR 5.65	XS2815973453	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	05/02/2024	05/15/2032	12/31/2024	Swap Close			7.65/5.65			67,015								67,015			0003
Currency Swap/Rec:USD 6.41/Pay:GBP 6.17	XS2808282201	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/22/2024	05/28/2029	12/31/2024	Swap Close			6.41/6.17			(339,437)								(339,437)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2831760025	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			36,553								36,553			0003
Currency Swap/Rec:USD 7.12/Pay:EUR 5.50	XS2831760371	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	06/14/2024	04/15/2032	12/31/2024	Swap Close			7.12/5.50			8,486								8,486			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2831760538	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	06/14/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			48,606								48,606			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2831760702	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/14/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			55,121								55,121			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2854410136	D1	Currency	Societe Generale SA O2RNEBIBXP4R0TD8PU41	07/12/2024	10/20/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			731,370							731,370			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2850588216	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/15/2024	05/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			453,686							453,686			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2850588646	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/15/2024	11/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			169,532							169,532			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2308745574	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/11/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(17,158)							(17,158)			0003
Currency Swap/Rec:USD 6.03/Pay:GBP 6.15	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	09/27/2034	12/31/2024	Swap Close			6.03/6.15			2,071,869							2,071,869			0003
Currency Swap/Rec:USD 7.34/Pay:PEN 10.10	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/12/2024	12/15/2043	12/31/2024	Swap Close			7.34/10.10			(27,687)							(27,687)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2791003952	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	03/27/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(31,868)							(31,868)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2791004174	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	03/27/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(16,795)							(16,795)			0003
Currency Swap/Rec:USD 3.68/Pay:EUR 2.10	XS1712177846	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/30/2024	01/15/2027	12/31/2024	Swap Close			3.68/2.10			(4,549)							(4,549)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2314651972	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	09/13/2024	03/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,892							5,892			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2672303745	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/14/2023	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,100)							(1,100)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2682069229	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	01/25/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(589)							(589)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2682069575	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2023	04/25/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(735)							(735)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2334573701	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,319)							(1,319)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2332238836	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/21/2023	05/17/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			588							588			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2459521394	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	01/20/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(437)							(437)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2332243240	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	07/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(505)							(505)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1770931225	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	08/28/2024	11/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(14,575)							(14,575)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2334258188	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	09/06/2024	06/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(18,635)							(18,635)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2672303588	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/14/2023	01/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,057)							(2,057)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	05/22/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			3,328							3,328			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2411229136	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	05/23/2024	01/21/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,384)							(5,384)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2835875761	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	06/04/2024	10/15/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(437,310)							(437,310)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2835877205	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	06/04/2024	01/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(99,761)							(99,761)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2849654426	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/25/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			478,463							478,463			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2849654699	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	06/25/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			335,112							335,112			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2849653964	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	06/25/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			506,166							506,166			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2334258188	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/13/2024	06/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			7,473							7,473			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2835787800	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/04/2024	07/15/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(536,043)							(536,043)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2946210833	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/26/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(297,407)							(297,407)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2946211484	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OXOHC3ZE78	11/26/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(217,365)							(217,365)			0003
Currency Swap/Rec:USD 6.81/Pay:EUR 4.85	XS2946210916	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	11/26/2024	01/15/2033	12/31/2024	Swap Close			6.81/4.85			(44,453)							(44,453)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2946211054	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/26/2024	10/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(163,600)							(163,600)			0003
Currency Swap/Rec:USD 8.03/Pay:EUR 5.88	XS2868952719	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	12/05/2024	11/06/2031	12/31/2024	Swap Close			8.03/5.88			64,866							64,866			0003
Currency Swap/Rec:USD 3.28/Pay:EUR 1.28	B7000*AB9	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	06/23/2031	12/31/2024	Swap Close			3.28/1.28			6,706							6,706			0003
Currency Swap/Rec:USD 3.42/Pay:GBP 2.43	G5600#AP7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/17/2021	04/28/2036	12/31/2024	Swap Close			3.42/2.43			(19,226)							(19,226)			0003
Currency Swap/Rec:USD 3.44/Pay:GBP 2.43	G5600#AQ5	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	03/17/2021	06/16/2036	12/31/2024	Swap Close			3.44/2.43			(19,226)							(19,226)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2405130217	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	12/29/2023	07/14/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(246,365)							(246,365)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2756961533	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	02/05/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			26,880							26,880			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2778072202	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/07/2024	04/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(509,372)							(509,372)			0003
Currency Swap/Rec:USD 7.16/Pay:EUR 5.50	XS2778072467	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/07/2024	04/15/2032	12/31/2024	Swap Close			7.16/5.50			(193,271)							(193,271)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2778072970	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	03/07/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(437,794)							(437,794)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2778277272	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	03/13/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(166,252)							(166,252)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2784661089	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/14/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(84,397)							(84,397)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2784660511	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	03/14/2024	07/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(502,164)							(502,164)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2315798343	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	03/14/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,634							4,634			0003
Currency Swap/Rec:USD 7.27/Pay:EUR 5.50	XS2784659851	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/14/2024	01/15/2032	12/31/2024	Swap Close			7.27/5.50			(372,797)							(372,797)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/15/2024	01/15/2034	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			94,771							94,771			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2809781169	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	02/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			168,376							168,376			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2348330221	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2024	10/19/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			17,208							17,208			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2332238836	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	04/29/2024	05/17/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			20,327							20,327			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357233449	D1	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	04/29/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			14,384							14,384			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2811088249	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	05/03/2024	02/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(17,054)							(17,054)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783919	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	05/23/2024	07/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,511)							(5,511)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2413883286	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/10/2024	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			76,575							76,575			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2866433613	D1	Currency	Natixis NA KX1WK48MPD4Y2NCUIZ63	07/29/2024	09/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			80,218							80,218			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2420714508	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/07/2024	01/18/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(33)							(33)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2665464082	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/07/2024	07/25/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,211)							(1,211)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2298979696	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/08/2024	11/22/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			26,574							26,574			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2270685154	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	08/09/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			23,455							23,455			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357233449	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/13/2024	10/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			10,843							10,843			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2880781906	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/10/2024	01/15/2034	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			24,285							24,285			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2807510495	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/13/2024	07/25/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			10,391							10,391			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2334573453	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	09/13/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,613							1,613			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2357233951	D1	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	10/08/2024	07/15/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(10,561)							(10,561)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340978	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/15/2024	07/26/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(447,100)							(447,100)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2912340895	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/15/2024	10/26/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(442,780)							(442,780)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2917066149	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	01/14/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,136,688)							(1,136,688)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2917066578	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	10/18/2024	07/14/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(657,992)							(657,992)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2917066651	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/18/2024	10/14/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(402,999)							(402,999)			0003
Currency Swap/Rec:USD 6.70/Pay:EUR 5.00	XS2925927449	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/22/2024	12/24/2032	12/31/2024	Swap Close			6.70/5.00			(105,721)							(105,721)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2925926987	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/22/2024	12/24/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(199,783)							(199,783)			0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/12/2024	02/23/2027	12/31/2024	Swap Close			3 M Euribor/Secured Overnight Finance Rate			(1,275,291)							(1,275,291)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2947876749	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	11/27/2024	07/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(45,324)							(45,324)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2947877044	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	10/20/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(103,849)							(103,849)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD 5.02/Pay:GBP 4.88	BK3F528	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	12/09/2022	03/07/2032	12/31/2024	Swap Close			5.02/4.88			(7,095)							(7,095)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2352783752	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/22/2023	07/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(2,401)							(2,401)			0003
Currency Swap/Rec:CAD 5.11/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/04/2024	03/07/2029	12/31/2024	Swap Close			5.11/Secured Overnight Finance Rate			8,332							8,332			0003
Currency Swap/Rec:SGD 4.10/Pay:USD Secured Overnight Finance Rate	FA Hedge	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	03/05/2024	03/12/2026	12/31/2024	Swap Close			4.10/Secured Overnight Finance Rate			(1,273,080)							(1,273,080)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2778072624	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/07/2024	10/15/2032	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(917,692)							(917,692)			0003
Currency Swap/Rec:JPY 1.41/Pay:USD 5.27	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/12/2024	07/18/2029	12/31/2024	Swap Close			1.41/5.27			(844,447)							(844,447)			0003
Currency Swap/Rec:JPY Japan Unsecured Overnight Call/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/06/2024	08/24/2029	12/31/2024	Swap Close			Japan Unsecured Overnight Call/Secured Overnight Finance Rate			(2,140,562)							(2,140,562)			0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	10/07/2024	02/23/2027	12/31/2024	Swap Close			3 M Euribor/Secured Overnight Finance Rate			(25,700)							(25,700)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592225	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/27/2024	01/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(151,200)							(151,200)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592571	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/27/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(130,772)							(130,772)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2943592738	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	11/27/2024	10/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(95,408)							(95,408)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934764	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	12/02/2024	10/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(117,616)							(117,616)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934921	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/02/2024	04/15/2034	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(119,455)							(119,455)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2944934251	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/02/2024	07/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(69,853)							(69,853)			0003
Currency Swap/Rec:USD 4.21/Pay:EUR 2.29	G76051*AA1	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/13/2017	10/18/2032	12/31/2024	Swap Close			4.21/2.29			73,160							73,160			0003
Currency Swap/Rec:USD 4.00/Pay: EUR 1.96	G0488*AA2	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	02/06/2020	06/20/2026	12/31/2024	Swap Close			4.00/1.96			3,270,429	992,244				402,691		3,270,429			100/100
Currency Swap/Rec:USD 3.93/Pay: GBP 2.55	GB7818AE9	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	01/24/2018	03/22/2030	12/31/2024	Swap Close			3.93/2.55			1,819,376	1,769,187				(2,195,927)		1,819,376			100/100
Currency Swap/Rec:USD 6.43/Pay: EUR 4.00	BLT2GL6	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/21/2017	04/25/2024	12/31/2024	Swap Close			6.43/4.00			321,059	28,545				(234,432)		321,059			100/100
Currency Swap/Rec:USD 6.77/Pay: GBP 5.50	BP9DL45	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	11/30/2017	07/25/2024	12/31/2024	Swap Close			6.77/5.50			99,044	18,184				(117,139)		99,044			100/100
Currency Swap/Rec:USD 6.32/Pay: EUR 4.00	BLT2GL6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	06/06/2017	04/25/2024	12/31/2024	Swap Close			6.32/4.00			120,700	18,877				(50,990)		120,700			100/100
Currency Swap/Rec:USD 6.36/Pay: EUR 4.00	BLT2GL6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	05/25/2017	04/25/2024	12/31/2024	Swap Close			6.36/4.00			124,409	21,525				(45,191)		124,409			100/100
Currency Swap/Rec:USD 6.45/Pay: EUR 4.00	BLT2GL6	D1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	02/13/2017	04/25/2024	12/31/2024	Swap Close			6.45/4.00			64,322	40,828				233,495		64,322			100/100
Currency Swap/Rec:USD 6.36/Pay: EUR 4.63	BLBP516	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/08/2016	04/08/2024	12/31/2024	Swap Close			6.36/4.63			66,152	661						66,152			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD 6.35/Pay: EUR 4.63	BLBP516	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/11/2016	04/08/2024	12/31/2024	Swap Close			6.35/4.63			66,152	468						66,152			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2461260544	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/11/2024	01/18/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			430,278							430,278			100/100
Currency Swap/Rec:USD 3.90/Pay: EUR 2.00	XS1754146816	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/16/2024	10/15/2026	12/31/2024	Swap Close			3.90/2.00			204,169	57,000						204,169			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1605709036	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/20/2023	07/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			45,981	96,760				300,000		45,981			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2092171557	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/29/2024	09/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			168,512							168,512			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2092171474	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/29/2024	09/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			107,861							107,861			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1859000025	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/27/2024	01/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			317,276	2,580						317,276			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2064434561	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	11/27/2024	04/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			136,924							136,924			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2064434132	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/28/2024	04/20/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			513,554							513,554			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/17/2024	10/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,704)	48,579						(5,704)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900081933	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/07/2023	03/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			128,563	43,323				368,566		128,563			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1900081933	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/07/2023	12/20/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			12,605	4,109				35,301		12,605			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1584046566	D1	Currency	Bank of Montreal 549300047C63MPGNXE075	10/20/2023	10/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(6,187)	5,183				44,801		(6,187)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2511417383	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/27/2024	07/24/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			52,434							52,434			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2511418357	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/27/2024	01/24/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			33,004							33,004			100/100
Currency Swap/Rec:USD 3.90/Pay: EUR 2.00	XS1716910879	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/16/2024	04/15/2026	12/31/2024	Swap Close			3.90/2.00			(8,700)							(8,700)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1775925958	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/06/2024	06/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(168,147)	16,322						(168,147)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1980850066	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/07/2024	11/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(54,777)	3,856						(54,777)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS1772822513	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/19/2024	04/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(49,960)	(3,600)						(49,960)			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2106027399	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/29/2024	10/25/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			296,625	26,456						296,625			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2106028793	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/29/2024	01/25/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			483,255	42,493						483,255			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2106029338	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/29/2024	04/25/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			544,416	46,303						544,416			100/100
Currency Swap/Rec:USD 3.15/Pay: EUR 1.95	XS2106027985	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/29/2024	10/25/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			347,314	14,626						347,314			100/100
Currency Swap/Rec:USD 4.53/Pay: EUR 3.00	XS2441240111	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/31/2024	10/25/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(102,398)	39,599						(102,398)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1911600457	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/27/2023	07/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(5,495)	17,673				(12,358)		(5,495)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2244912718	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	07/10/2024	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			125,642	13,672						125,642			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1772821119	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	01/20/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(24,107)							(24,107)			100/100
Currency Swap/Rec:USD 3.51/Pay: EUR 2.10	XS2244912049	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/10/2024	10/15/2027	12/31/2024	Swap Close			3.51/2.10			276,350	(70,588)						276,350			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2244913369	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/14/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			208,684	39,514						208,684			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2063531987	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQIIXH05	08/23/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			338,735							338,735			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1911602313	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	12/27/2023	07/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			2,081	11,557				(7,999)		2,081			100/100
Currency Swap/Rec:USD 1.24/Pay:Secured Overnight Finance Rate			Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/05/2022	04/08/2024	12/31/2024	Swap Close			1.24/Secured Overnight Finance Rate			(6,402,453)	(9,823,477)				(4,560,895)		(6,402,453)			100/100
Currency Swap/Rec:USD 1.25/Pay:Secured Overnight Finance Rate			Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024	12/31/2024	Swap Close			1.25/Secured Overnight Finance Rate			(19,087,079)	(3,604,142)				13,271,147		(19,179,082)			100/100
Currency Swap/Rec:USD 3.48/Pay: EUR 2.30	XS2242636194	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	08/28/2024	10/15/2028	12/31/2024	Swap Close			3.48/2.30			786,317	(415,000)						786,317			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2243971517	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/29/2024	07/21/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(236,725)	178,481						(236,725)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2243970899	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/29/2024	04/21/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(93,005)	64,245						(93,005)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1772821978	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/19/2024	07/20/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(19,803)							(19,803)			100/100

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1900081933	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/07/2023	12/20/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			7,551	4,109				35,301		7,551			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1724884983	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/16/2024	07/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			2,344							2,344			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2060706848	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/23/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			933,425							933,425			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2060707655	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	08/23/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			926,805							926,805			100/100
Currency Swap/Rec:USD 7.54/Pay: GBP 6.50	50060790	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/27/2019	07/03/2024	12/31/2024	Swap Close			7.54/6.50			(43,572)	5,228				42,709		(43,572)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	50054276	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/27/2019	04/08/2024	12/31/2024	Swap Close			6.95/4.63			15,366	13,641				21,125		15,366			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	50064832	D1	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/20/2023	04/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(8,035)	6,776				58,242		(8,035)			100/100
Currency Swap/Rec:USD 3.68/Pay: EUR 1.40	50028067	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	06/01/2018	10/30/2024	12/31/2024	Swap Close			3.68/1.40			898,583	231,217				(660,746)		898,583			100/100
Currency Swap/Rec:USD 3.26/Pay: EUR 1.17	50058726	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	07/19/2024	12/31/2024	Swap Close			3.26/1.17			669,043	163,087				(309,675)		669,043			100/100
Currency Swap/Rec:USD 3.70/Pay: GBP 2.12	50058741	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/01/2018	08/05/2024	12/31/2024	Swap Close			3.70/2.12			(216,685)	(82,498)				519,402		(216,685)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1724885527	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	04/16/2024	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,056							5,056			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	50148127	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	02/28/2023	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(116,749)	33,725				140,405		(116,749)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	50161491	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/10/2023	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			245,826	60,404				23,080		245,826			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2618888742	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	05/10/2023	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			370,768	90,096				30,247		370,768			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2244912551	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	01/22/2024	10/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			191,230	63,982						191,230			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	50158614	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/18/2023	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(27,597)	58,293				41,367		(27,597)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2377775494	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/12/2024	07/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			37,449	4,869						37,449			100/100
Currency Swap/Rec:USD 9.60/Pay: EUR 7.50	50212143	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/24/2024	04/30/2030	12/31/2024	Swap Close			9.60/7.50			1,200,892	586,974						1,200,892			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2377775908	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/05/2023	10/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,545	25,583				81,097		11,545			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2377774505	D1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/25/2024	04/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			44,013	15,280						44,013			100/100

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2323298401	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	03/25/2024	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(4,850)	30,959						(4,850)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2063531987	D1	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	02/09/2024	01/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			141,687	56,523						141,687			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2461970910	D1	Currency	Bank of Montreal .. 549300047C63MPGNXE075	01/26/2024	10/20/2030	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,656	47,242						4,656			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2461971306	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/27/2023	07/20/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(242,742)	68,757			570,603			(242,742)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS1971350001	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/21/2023	08/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(30,295)	18,385			53,585			(30,295)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	XS2244913369	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/10/2024	04/15/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			32,665	3,503						32,665			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange														(24,744,495)	(5,394,766)		XXX		14,445,193		(24,836,498)			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(19,653,495)	(19,607,921)		XXX	910,661	14,445,193		(19,745,498)			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Interest Rate Swap/Rec:USD Fixed 3.11/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	BNP Paribas SA R0MUWSFPU8MPR08K5P83	06/22/2022	08/15/2025	12/31/2024	Swap Close			3.11/Eff Fed Funds Continuous													0002
Interest Rate Swap/Rec:USD Fixed 1.01/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/03/2021	12/03/2026	12/31/2024	Swap Close			1.01/Eff Fed Funds Continuous													0002
Interest Rate Swap/Rec:USD Fixed 1.77/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2022	12/15/2026	12/31/2024	Swap Close			1.77/Eff Fed Funds Continuous													0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 1.05	FA Hedge	Exhibit 5 & 7	Interest Rate	BNP Paribas SA R0MUWSFPU8MPR08K5P83	04/21/2023	09/30/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/1.05													0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/2.93													0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 2.93	Index Linked Hedging Strategy	Exhibit 5 & 7	Interest Rate	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/25/2022	08/31/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/2.93													0002
Interest Rate Swap/Rec:USD Secured Overnight Finance Rate/Pay:USD Fixed 3.88	Fixed Index Crediting Hedging Strategy		Interest Rate	Barclays PLC G5GSEF7VJP5I70UK5573	06/22/2011	04/01/2036	12/31/2024	Swap Close			Secured Overnight Finance Rate/3.88													0002
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate																	XXX							XXX
Currency Swap/Rec:USD 5.08/Pay:GBP 4.00	G30298AA0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/23/2021	10/20/2048	12/31/2024	Swap Close			5.08/4.00			(56,687)	129,341			(1,863,301)			(56,687)			0003
Currency Swap/Rec:USD 3.86/Pay:GBP 3.27	G6302*AB1	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/24/2022	06/15/2037	12/31/2024	Swap Close			3.86/3.27			(1,305)	167,420			1,004,021	(296,064)		(1,305)			0003
Currency Swap/Rec:USD 7.95/Pay:EUR 6.00	00240#AA4	D1	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	10/27/2023	11/30/2027	12/31/2024	Swap Close			7.95/6.00			56,228	748,953			312,140	2,402,408		56,228			0003
Currency Swap/Rec:USD 7.94/Pay:EUR 6.00	00240#AA4	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/27/2023	11/30/2027	12/31/2024	Swap Close			7.94/6.00			37,136	802,633			432,975	1,458,418		37,136			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 6 M Euribor ...	B126SD1	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	04/01/2014	03/31/2025	12/31/2024	Swap Close			Secured Overnight Finance Rate/6 M Euribor			452,964	89,510			(525,851)	19,968		452,964			0003
Currency Swap/Rec:USD 5.10/Pay:GBP 5.63	BJK0PN0	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2022	03/24/2031	12/31/2024	Swap Close			5.10/5.63			(2,623,832)	(96,540)			821,339	1,635,441		(2,623,832)			0003
Currency Swap/Rec:USD 7.96/Pay:EUR 6.00	00240#AA4	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/27/2023	11/30/2027	12/31/2024	Swap Close			7.96/6.00			86,157							86,157			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:CAD 2.10/Pay:USD 1.88	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/17/2020	09/24/2025	12/31/2024	Swap Close			2.10/1.88			(6,920)							(6,920)			100/100
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/16/2024	01/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(133,700)							(133,700)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	09/18/2024	04/17/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(61,807)							(61,807)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	04/16/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(70,964)							(70,964)			0003
Currency Swap/Rec:USD 3.22/Pay:EUR 2.05	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300047C63MPGNXE075	09/19/2024	01/15/2027	12/31/2024	Swap Close			3.22/2.05			(82,762)							(82,762)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	01/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(26,035)							(26,035)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/20/2024	07/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(103,566)							(103,566)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/20/2024	11/11/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(411,419)							(411,419)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	09/23/2024	05/14/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(606,017)							(606,017)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(660,018)							(660,018)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	12/17/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(62,805)							(62,805)			0003
Currency Swap/Rec:USD 3.65/Pay:AUD 4.30	Q84388AA3	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/01/2021	01/05/2051	12/31/2024	Swap Close			3.65/4.30			6,836							6,836			0003
Currency Swap/Rec:USD 3.67/Pay:AUD 4.30	Q84388AA3	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/01/2021	01/05/2051	12/31/2024	Swap Close			3.67/4.30			6,687							6,687			0003
Currency Swap/Rec:USD 3.45/Pay:GBP SONIA O/N Int Rate Benchmark	G6970*AW6	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/10/2022	12/06/2029	12/31/2024	Swap Close			3.45/SONIA O/N Int Rate Benchmark			1,519							1,519			0003
Currency Swap/Rec:USD 6.70/Pay:GBP 6.43	Project Jaguar	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	11/28/2022	11/25/2031	12/31/2024	Swap Close			6.70/6.43			17,527							17,527			0003
Currency Swap/Rec:USD 4.06/Pay:CAD 4.56	C68028AA0	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051	12/31/2024	Swap Close			4.06/4.56			50,526							50,526			0003
Currency Swap/Rec:USD 10.60/Pay:EUR 9.40	F9094#AA6	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/01/2023	12/30/2031	12/31/2024	Swap Close			10.60/9.40			115,277							115,277			0003
Currency Swap/Rec:USD 5.23/Pay:EUR 4.26	Project Hamburg	B1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	04/04/2023	04/20/2025	12/31/2024	Swap Close			5.23/4.26			8,260							8,260			0003
Currency Swap/Rec:USD 3.87/Pay:EUR 3.08	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/04/2023	04/20/2026	12/31/2024	Swap Close			3.87/3.08			8,946							8,946			0003
Currency Swap/Rec:USD 5.86/Pay:EUR 5.12	Project Hamburg	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/05/2023	04/20/2027	12/31/2024	Swap Close			5.86/5.12			9,658							9,658			0003
Currency Swap/Rec:USD 4.36/Pay:EUR 3.61	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	04/05/2023	10/20/2026	12/31/2024	Swap Close			4.36/3.61			15,761							15,761			0003
Currency Swap/Rec:USD 3.89/Pay:EUR 3.24	Project Hamburg	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	04/05/2023	04/20/2028	12/31/2024	Swap Close			3.89/3.24			5,379							5,379			0003
Currency Swap/Rec:USD 4.38/Pay:EUR 3.68	Project Hamburg	B1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/06/2023	04/20/2029	12/31/2024	Swap Close			4.38/3.68			4,959							4,959			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expira-tion	Termina-tion Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Considera-tion Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortiza-tion)/ Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD 4.30/Pay:EUR 3.62	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	04/06/2023	04/20/2030	12/31/2024	Swap Close			4.30/3.62			7,900							7,900			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	BTKHC74	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	05/05/2023	09/10/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(31,332)							(31,332)			0003
Currency Swap/Rec:USD 4.87/Pay:EUR 3.24	Project Hamburg	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/06/2023	04/20/2028	12/31/2024	Swap Close			4.87/3.24			511,680							511,680			0003
Currency Swap/Rec:USD 6.88/Pay:EUR 5.12	Project Hamburg	B1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	12/06/2023	04/20/2027	12/31/2024	Swap Close			6.88/5.12			257,490							257,490			0003
Currency Swap/Rec:USD 6.11/Pay:EUR 4.26	Project Hamburg	B1	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	12/06/2023	04/20/2025	12/31/2024	Swap Close			6.11/4.26			290,640							290,640			0003
Currency Swap/Rec:USD 5.24/Pay:EUR 3.62	Project Hamburg	B1	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/06/2023	04/20/2030	12/31/2024	Swap Close			5.24/3.62			193,871							193,871			0003
Currency Swap/Rec:USD 5.41/Pay:EUR 3.57	BtL RWL 1YR	B1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/15/2024	04/20/2025	12/31/2024	Swap Close			5.41/3.57			245,122							245,122			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2024	01/23/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			35,696							35,696			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/08/2024	01/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			95,200							95,200			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/09/2024	10/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			110,751							110,751			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/10/2024	07/24/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			44,136							44,136			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/10/2024	10/22/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			52,299							52,299			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/11/2024	10/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			8,859							8,859			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7O6T14HNAYLU02	07/11/2024	07/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			10,751							10,751			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/12/2024	04/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			2,113							2,113			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL770X0HC3ZE78	07/16/2024	05/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			3,605							3,605			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	05/25/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			666							666			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/17/2024	11/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(45,284)							(45,284)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/17/2024	11/20/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			50,729							50,729			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	07/17/2024	11/06/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			3,347							3,347			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	07/17/2024	08/20/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			8,445							8,445			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/18/2024	03/16/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			25,692							25,692			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/18/2024	06/23/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			30,598							30,598			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/18/2024	06/22/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(10,663)							(10,663)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 54930047C63MPGNXE075	07/18/2024	09/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(27,086)							(27,086)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	12/17/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			23,731							23,731			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	07/23/2024	01/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			27,465							27,465			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	07/23/2024	01/18/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			14,596							14,596			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/25/2024	01/25/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			35,319							35,319			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 54930047C63MPGNXE075	07/25/2024	04/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			81,286							81,286			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co PBLD0EJDB5FWOLXP3B76	07/25/2024	01/29/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			21,604							21,604			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/26/2024	04/22/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,362							11,362			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	04/25/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			4,451							4,451			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/26/2024	07/16/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			3,919							3,919			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/29/2024	10/25/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			51,540							51,540			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	07/29/2024	10/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			8,037							8,037			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/31/2024	02/26/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			1,134							1,134			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	11/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			5,306							5,306			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/05/2024	05/20/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			80,264							80,264			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/06/2024	06/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(25,115)							(25,115)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	08/07/2024	09/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(41,388)							(41,388)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	08/08/2024	01/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,105)							(1,105)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	08/08/2024	04/19/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(472)							(472)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/12/2024	07/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(95,586)							(95,586)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/12/2024	07/22/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(27,028)							(27,028)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/13/2024	08/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			41,460							41,460			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/13/2024	03/16/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			46,275							46,275			0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/16/2024	08/15/2026	12/31/2024	Swap Close			2.13/2.10			1,239							1,239			0003
Currency Swap/Rec:USD 2.73/Pay:EUR 2.70 ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPR08K5P83	08/16/2024	03/15/2026	12/31/2024	Swap Close			2.73/2.70			363							363			0003
Currency Swap/Rec:USD 2.13/Pay:EUR 2.10 ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/16/2024	12/15/2026	12/31/2024	Swap Close			2.13/2.10			1,202							1,202			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/12/2024	08/29/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			87,268							87,268			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/20/2024	11/30/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			7,938							7,938			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	12/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(145,798)							(145,798)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency.....	Societe Generale SA O2RNE8IBXP4R0TD8PU41	09/24/2024	10/23/2028	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/3 M Euribor			..... (291,597)							..... (291,597)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	FX Hedging Strategy	Exhibit 5 & 7	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/26/2024	09/25/2029	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/3 M Euribor			..... (793,491)							..... (793,491)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	7410017	D1	Currency.....	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/02/2024	06/30/2028	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/3 M Euribor			..... (61,509)							..... (61,509)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	10/10/2024	08/29/2027	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			 3,281	 4,543			..... (251,675)	 251,675		 3,281			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	D1	Currency.....	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/23/2024	11/30/2027	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			 7,430							 7,430			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency.....	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	12/11/2024	08/29/2027	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			..... (169,301)							..... (169,301)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	D1	Currency.....	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/11/2024	11/30/2027	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			..... (609)							..... (609)			0003
Currency Swap/Rec:USD 7.67/Pay:EUR 6.04	T01498AA7	D1	Currency.....	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/13/2022	10/30/2027	12/31/2024	Swap Close			.....7.67/6.04			..... (22,424)							..... (22,424)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 1M Bank Bill ShortTerm	Q74480AA3	D1	Currency.....	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/15/2023	12/19/2026	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/ASX AUS 1M Bank Bill ShortTerm			 10,208							 10,208			0003
Currency Swap/Rec:USD 8.58/Pay:DKK 3M Copenhagen Interbank	CML Trin Cop 7410010	B1	Currency.....	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/22/2024	03/27/2027	12/31/2024	Swap Close			.....8.58/3M Copenhagen Interbank			..... (2,600)							..... (2,600)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	50188919	D1	Currency.....	Barclays PLC G5GSEF7VJP5I70UK5573	05/09/2024	12/22/2028	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/3 M Euribor			..... (436,788)							..... (436,788)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor ...	7410017	D1	Currency.....	Bank of America NA B4TYDEB6GKMZO031MB27	06/26/2024	06/30/2028	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/3 M Euribor			 915,826							 915,826			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410018	D1	Currency.....	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	06/28/2024	11/15/2027	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			 464,992							 464,992			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency.....	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	07/01/2024	07/31/2026	12/31/2024	Swap Close			.....Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			 125,130							 125,130			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	07/15/2024	06/30/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			33,613							33,613			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal .. 549300047C63MPGNXE075	07/16/2024	02/22/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			15,912							15,912			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:DKK 3M Copenhagen Interbank	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	07/30/2024	11/29/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3M Copenhagen Interbank			66,836							66,836			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	08/06/2024	06/25/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(12,168)							(12,168)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	FX Hedging Strategy	Exhibit 5 & 7	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	08/09/2024	11/30/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			245,828							245,828			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal .. 549300047C63MPGNXE075	08/12/2024	02/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			28,170							28,170			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL770XOHC3ZE78	08/12/2024	05/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			40,679							40,679			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	08/27/2024	08/29/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			443,123							443,123			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2024	06/30/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(88,112)							(88,112)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410015	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/12/2024	11/30/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			(14,031)							(14,031)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	7410013	D1	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	11/12/2024	08/29/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			(51,368)							(51,368)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50187947 & 50188919	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/16/2024	12/22/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(212,831)							(212,831)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410017	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/16/2024	06/26/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(263,028)							(263,028)			0003
Currency Swap/Rec:USD 3.13/Pay:EUR 2.00	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG .. 7LTWFZYICNSX8D621K86	09/18/2024	01/20/2028	12/31/2024	Swap Close			3.13/2.00			(31,603)							(31,603)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Wells Fargo & Co .. PBLD0EJDB5FWOLXP3B76	09/18/2024	07/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(457,286)							(457,286)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/18/2024	10/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(303,042)							(303,042)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

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Currency Swap/Rec:USD 2.81/Pay:GBP SONIA O/N Int Rate Benchmark	G2687*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/28/2022	03/31/2026	12/31/2024	Swap Close			2.81/SONIA O/N Int Rate Benchmark			(31,603)							(31,603)			0003
Currency Swap/Rec:USD 3.92/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	12/31/2024	Swap Close			3.92/3.00			(15,864)							(15,864)			0003
Currency Swap/Rec:USD 3.89/Pay:GBP 3.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/26/2022	10/01/2047	12/31/2024	Swap Close			3.89/3.00			(15,864)							(15,864)			0003
Currency Swap/Rec:USD 445.10/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	08/29/2022	07/01/2048	12/31/2024	Swap Close			445.10/400.00			(149,168)							(149,168)			0003
Currency Swap/Rec:USD 452.11/Pay:GBP 400.00	Mortgage Loan - Heylo - Loan # 19344	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	08/29/2022	07/01/2048	12/31/2024	Swap Close			452.11/400.00			(152,009)							(152,009)			0003
Currency Swap/Rec:USD 5.96/Pay:GBP 5.33	Placefirst UK SFR Madryn Streen SPV LTd	B1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	02/16/2023	04/22/2025	12/31/2024	Swap Close			5.96/5.33			7,031							7,031			0003
Currency Swap/Rec:USD 7.91/Pay:GBP 8.91	Placefirst UK SFR Madryn Street SPV Ltd AAIA	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/12/2023	04/22/2025	12/31/2024	Swap Close			7.91/8.91			457							457			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7200569	D1	Currency	Bank of Montreal 549300I47C63IMPGNXE075	12/13/2024	12/16/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(107,673)							(107,673)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50238820	D1	Currency	Bank of Montreal 549300I47C63IMPGNXE075	10/21/2024	10/22/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(123,233)							(123,233)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50236676	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/17/2024	02/20/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(487,852)							(487,852)			0003
Currency Swap/Rec:USD 3.18/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/16/2023	12/31/2048	12/31/2024	Swap Close			3.18/2.90			(16,379)							(16,379)			0003
Currency Swap/Rec:USD 3.21/Pay:GBP 2.90	Heylo	B1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	10/18/2023	12/31/2048	12/31/2024	Swap Close			3.21/2.90			(18,411)							(18,411)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	09/23/2024	02/14/2029	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(199,986)							(199,986)			0003
Currency Swap/Rec:EUR 1.13/Pay:USD 2.13	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/26/2020	09/02/2025	12/31/2024	Swap Close			1.13/2.13			156,359							156,359			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	08/08/2024	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			7,342							7,342			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	08/18/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			334,299							334,299			0003
Currency Swap/Rec:USD 5.10/Pay:EUR 3.38	BN72175	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/28/2021	07/13/2029	12/31/2024	Swap Close			5.10/3.38			(4,582)							(4,582)			0003
Currency Swap/Rec:USD 5.04/Pay:EUR 3.38	BN72175	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2021	07/13/2029	12/31/2024	Swap Close			5.04/3.38			(4,230)							(4,230)			0003
Currency Swap/Rec:USD 7.81/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	07/26/2022	08/12/2025	12/31/2024	Swap Close			7.81/5.50			(48,481)							(48,481)			0003
Currency Swap/Rec:USD 1.62/Pay:EUR 1.60	FX Hedging Strategy	Exhibit 5 & 7	Currency	Canadian Imperial Bank of Comm 21GI19DL77OXOHC3ZE78	08/16/2024	02/15/2026	12/31/2024	Swap Close			1.62/1.60			705							705			0003
Currency Swap/Rec:USD 7.03/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/12/2022	12/15/2031	12/31/2024	Swap Close			7.03/6.88			(772)							(772)			0003
Currency Swap/Rec:USD 7.10/Pay:GBP 6.88	XS2485268150	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/13/2022	12/15/2031	12/31/2024	Swap Close			7.10/6.88			(193)							(193)			0003
Currency Swap/Rec:USD 5.19/Pay:EUR 3.63	BL57PQ3	D1	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/13/2022	03/22/2029	12/31/2024	Swap Close			5.19/3.63			540							540			0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L00048AA9	D1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	10/30/2023	12/31/2028	12/31/2024	Swap Close			8.01/6.00			(22,626)							(22,626)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Bank of Montreal 549300I47C63IMPGNXE075	07/10/2024	10/25/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			2,866							2,866			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	07/16/2024	05/22/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			12,139							12,139			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	07/19/2024	09/22/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			11,906							11,906			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	08/08/2024	04/15/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(3,209)							(3,209)			0003
Currency Swap/Rec:USD 5.84/Pay:GBP 5.63	BJK0PN0	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	09/15/2022	03/24/2031	12/31/2024	Swap Close			5.84/5.63			(3,431)							(3,431)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	XS2859421443	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/15/2024	04/15/2033	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			446,460							446,460			0003
Currency Swap/Rec:USD 5.11/Pay:GBP 5.35	50163204	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/07/2024	10/22/2026	12/31/2024	Swap Close			5.11/5.35			(432,912)							(432,912)			0003
Currency Swap/Rec:USD 4.82/Pay:GBP 5.00	50163204	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/07/2024	10/22/2025	12/31/2024	Swap Close			4.82/5.00			(577,729)							(577,729)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	D1	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	10/10/2024	10/02/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(62,600)							(62,600)			0003
Currency Swap/Rec:EUR 3 M Euribor/Pay:USD Secured Overnight Finance Rate	IO CLO	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/29/2024	12/17/2026	12/31/2024	Swap Close			3 M Euribor/Secured Overnight Finance Rate			1,187							1,187			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7200644	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/06/2024	09/10/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(39,822)							(39,822)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Barclays PLC G5GSEF7VJP5I7OUK5573	09/25/2024	10/02/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			479,110							479,110			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/25/2024	10/02/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			314,199							314,199			0003
Currency Swap/Rec:USD 7.47/Pay:EUR 6.25	00238#AA8	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	07/14/2023	07/25/2026	12/31/2024	Swap Close			7.47/6.25			509,607							509,607			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CWL LOCABOX 7200644	B1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	10/18/2023	09/10/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(28,744)							(28,744)			0003
Currency Swap/Rec:USD 8.01/Pay:EUR 6.00	L00040AA9	D1	Currency	Morgan Stanley IGJSJL3JD5P3OI6NJZ34	10/30/2023	12/31/2028	12/31/2024	Swap Close			8.01/6.00			(128,307)							(128,307)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	CWL Fidenza 7200644	B1	Currency	JPMorgan Chase & Co 8I5DZWZKVSZI1NUHU748	12/12/2023	12/15/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			55,508							55,508			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50198969	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	05/03/2024	11/08/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(54,206)							(54,206)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	D1	Currency	Societe Generale SA O2RNEBIBXP4R0TD8PU41	06/07/2024	06/30/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			2,506,766							2,506,766			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:SEK Stockholm STIBOR 3 Month Inter	7410011	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	06/25/2024	06/30/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/Stockholm STIBOR 3 Month Inter			(696,019)							(696,019)			0003

SCHEDULE DB - PART A - SECTION 2

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Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	50213830	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	06/27/2024	06/24/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			425,181							425,181			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:AUD ASX AUS 3M Bank Bill ShortTerm	FX Hedging Strategy	Exhibit 5 & 7	Currency	Deutsche Bank AG 7LTWFZYICNSX8D621K86	09/06/2024	09/30/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/ASX AUS 3M Bank Bill ShortTerm			(90,107)							(90,107)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:NZD New Zeal Bank Bill 3 Month FRA	FX Hedging Strategy	Exhibit 5 & 7	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/06/2024	09/30/2026	12/31/2024	Swap Close			Secured Overnight Finance Rate/New Zeal Bank Bill 3 Month FRA			(90,560)							(90,560)			0003
Currency Swap/Rec:USD 6.04/Pay:EUR 4.50	RVL Behrens Finance Amortizer	B1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	10/07/2024	10/22/2028	12/31/2024	Swap Close			6.04/4.50			(2,092,216)							(2,092,216)			0003
Currency Swap/Rec:USD 5.75/Pay:GBP 6.00	50163204	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2028	12/31/2024	Swap Close			5.75/6.00			(405,904)							(405,904)			0003
Currency Swap/Rec:USD 5.54/Pay:GBP 5.80	50163204	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/07/2024	10/22/2027	12/31/2024	Swap Close			5.54/5.80			(36,938)							(36,938)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:GBP SONIA O/N Int Rate Benchmark	50234178	D1	Currency	Canadian Imperial Bank of Comm 2IGI19DL770XOHC3ZE78	10/22/2024	10/25/2031	12/31/2024	Swap Close			Secured Overnight Finance Rate/SONIA O/N Int Rate Benchmark			50,580							50,580			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	7410020	D1	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	10/23/2024	10/02/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			323,538							323,538			0003
Currency Swap/Rec:USD 7.53/Pay:EUR 5.50	00233*AA7	D1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	12/23/2024	08/12/2025	12/31/2024	Swap Close			7.53/5.50			9,341							9,341			0003
Currency Swap/Rec:USD 4.16/Pay:GBP 3.23	G2018*AA7	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	11/24/2021	12/31/2047	12/31/2024	Swap Close			4.16/3.23			(363)							(363)			0003
Currency Swap/Rec:USD 8.02/Pay:EUR 6.00	L00048AA9	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/30/2023	12/31/2028	12/31/2024	Swap Close			8.02/6.00			(61,989)							(61,989)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	FX Hedging Strategy	Exhibit 5 & 7	Currency	Goldman Sachs Group Inc/The KD3XUN7C6T14HNAYLU02	08/13/2024	06/23/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			(1,585)							(1,585)			0003
Currency Swap/Rec:USD 4.99/Pay: EUR 3.57	50085004	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2023	04/20/2024	12/31/2024	Swap Close			4.99/3.57			1,969,246	310,314			544,584			1,969,246			0003
Currency Swap/Rec:USD 3.21/Pay: EUR 2.05	50136308	D1	Currency	Bank of America NA B4TYDEB6GKMZO031MB27	09/19/2024	01/14/2027	12/31/2024	Swap Close			3.21/2.05			143,847	(63,500)						143,847			0003
Currency Swap/Rec:USD 6.47/Pay: EUR 4.79	50131496	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/27/2024	04/24/2028	12/31/2024	Swap Close			6.47/4.79			6,080	(10,000)						6,080			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50187947	D1	Currency	Barclays PLC G5GSEF7VJP5I70UK5573	12/15/2023	12/31/2028	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			506,761	1,231,656			2,680,955			506,761			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50139388	D1	Currency	Morgan Stanley IGJSJL3JD5P30I6NJZ34	12/02/2022	12/08/2024	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			530,835	100,758			49,673			530,835			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50139387	D1	Currency	Credit Agricole SA 969500TJ5KRTCJQWXH05	12/02/2022	12/08/2024	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			378,429	70,481			35,346			378,429			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor			Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	05/15/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			20,742							20,742			0003
Currency Swap/Rec:CAD CDB03/Pay:Secured Overnight Finance Rate	LIA	D1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/06/2021	04/09/2024	12/31/2024	Swap Close			CDB03/Secured Overnight Finance Rate			(14,745,314)	(470,116)			10,143,293			(14,745,314)			0003
Currency Swap/Rec:USD Secured Overnight Finance Rate/Pay:EUR 3 M Euribor	50134085	D1	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/20/2024	04/14/2027	12/31/2024	Swap Close			Secured Overnight Finance Rate/3 M Euribor			44,002							44,002			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange														(14,436,099)	3,015,453		XXX	13,383,500	5,471,847		(14,436,099)			XXX
Total Return Swap/Rec:USD S&P United States 500 Total Re/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Barclays PLC G5GSEF7VJP5I70UK5573	10/28/2024	04/28/2025	12/31/2024	Swap Close			S&P United States 500 Total Re/Eff Fed Funds Continuous			(222,866)										0002
Total Return Swap/Rec:USD 2YR BNP PARIBAS/Pay:USD	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/06/2024	03/06/2025	12/31/2024	Swap Close			2YR BNP PARIBAS/-0.35			401,037										0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	12/02/2024	01/06/2025	12/31/2024	Swap Close			Bank of America NA/Eff Fed Funds Continuous			1,873,729										0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/04/2024	01/06/2025	12/31/2024	Swap Close			Bank of America NA/Eff Fed Funds Continuous			341,557										0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/09/2024	01/10/2025	12/31/2024	Swap Close			Bank of America NA/Eff Fed Funds Continuous			290,219										0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/11/2024	01/17/2025	12/31/2024	Swap Close			Bank of America NA/Eff Fed Funds Continuous			190,885										0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD NA/Price	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/19/2024	01/31/2025	12/31/2024	Swap Close			.. Eff Fed Funds Continuous/Bank of America NA			181,844										0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/23/2024	01/31/2025	12/31/2024	Swap Close			Bank of America NA/Eff Fed Funds Continuous			29,767										0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	01/31/2025	12/31/2024	Swap Close			Bank of America NA/Eff Fed Funds Continuous			283,536										0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/26/2024	10/28/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				721,188									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/30/2024	09/26/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				1,059,563									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	07/31/2024	08/30/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				1,348,385									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/27/2024	07/31/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				194,671									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/24/2024	06/27/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				4,091,973									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/26/2024	05/24/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				5,926,800									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/26/2024	04/26/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				(4,788,611)									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/26/2024	03/26/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				3,707,619									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/25/2024	02/26/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				5,843,158									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	10/25/2023	01/25/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				16,760,510	4,640,661								0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD -0.00	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/08/2024	09/06/2024	12/31/2024	Swap Close			....BNP Paribas/-0.00				(104,233)									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD -0.00	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/08/2023	03/08/2024	12/31/2024	Swap Close			....BNP Paribas/-0.00			136,380	287,470									0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	11/25/2024	12/26/2024	12/31/2024	Swap Close			Bank of America NA/Eff Fed Funds Continuous				(1,183,455)									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/22/2024	12/23/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				(445,914)									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/18/2024	12/18/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				(313,668)									0002

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/07/2024	12/11/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				(83,397)									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	11/05/2024	12/04/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				172,746									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/28/2024	12/02/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				741,188									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/21/2024	11/25/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				450,864									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/16/2024	11/18/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				(71,474)									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	10/02/2024	11/06/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				74,280									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/27/2024	10/28/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				(37,512)									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/12/2024	08/16/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				583,554									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/21/2024	07/19/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				256,187									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/19/2024	08/23/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				1,033,737									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/29/2024	10/02/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				75,614									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/23/2024	09/27/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				442,885									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	08/16/2024	09/20/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				613,420									0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	08/09/2024	09/13/2024	12/31/2024	Swap Close			Bank of America NA/Eff Fed Funds Continuous				475,205									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/06/2024	09/06/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				(303,691)									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/13/2024	10/16/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				252,265									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/24/2024	10/25/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				(10,142)									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	09/20/2024	10/21/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				413,296									0002
Total Return Swap/Rec:USD Bank of America NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Bank of America NA B4TYDEB6GKMZO031MB27	05/29/2024	06/28/2024	12/31/2024	Swap Close			Bank of America NA/Eff Fed Funds Continuous				(142,993)									0002
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/30/2024	05/31/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				163,568									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	07/05/2024	08/09/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				289,408									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	05/17/2024	06/21/2024	12/31/2024	Swap Close			Royal Bank of Canada/Eff Fed Funds Continuous				(163,544)									0002
Total Return Swap/Rec:Citibank NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/15/2024	06/21/2024	12/31/2024	Swap Close			Citibank NA/Eff Fed Funds Continuous				(13,541)									0002

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Total Return Swap/Rec:USD BNP Paribas/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	BNP Paribas SA R0MUWSFPU8MPR08K5P83	05/10/2024	06/12/2024	12/31/2024	Swap Close			BNP Paribas/Eff Fed Funds Continuous				(203,929)									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	06/12/2024	07/12/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				282,827									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/05/2024	05/10/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				109,603									0002
Total Return Swap/Rec:Citibank NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/27/2024	04/30/2024	12/31/2024	Swap Close			Citibank NA/Eff Fed Funds Continuous				(234,190)									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	04/19/2024	05/17/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				498,560									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/18/2024	04/19/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				(279,302)									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/16/2024	03/18/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				164,383									0002
Total Return Swap/Rec:Citibank NA/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/12/2024	03/18/2024	12/31/2024	Swap Close			Citibank NA/Eff Fed Funds Continuous				170,456									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/04/2024	04/05/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				67,945									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	03/08/2024	04/12/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				(196,413)									0002
Total Return Swap/Rec:USD HSBC Bank PLC/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/12/2024	02/16/2024	12/31/2024	Swap Close			.....HSBC Bank PLC/Eff Fed Funds Continuous				(1,017)									0002
Total Return Swap/Rec:USD HSBC Bank PLC/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	01/11/2024	02/12/2024	12/31/2024	Swap Close			.....HSBC Bank PLC/Eff Fed Funds Continuous				47,994									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	01/02/2024	02/02/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				12,201									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	02/02/2024	03/04/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				70,195									0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/15/2023	01/19/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				146,799	42,858								0002
Total Return Swap/Rec:USD Royal Bank of Canada/Pay:USD Eff Fed Funds Continuous	Index Linked Hedging Strategy	Exhibit 5 & 7	Equity/Index	Royal Bank of Canada ES7IP3U8RHIGC71XBU11	12/11/2023	01/11/2024	12/31/2024	Swap Close			...Royal Bank of Canada/Eff Fed Funds Continuous				95,792	39,369								0002
1149999999. Subtotal - Swaps - Hedging Other - Total Return														20,509,190	26,789,069		XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other														6,073,090	29,804,522		XXX	13,383,500	5,471,847		(14,436,099)			XXX
Sell:protection on Calculus ABS Resec 2026-A2 HLHHEABSA2/Receive:USD0.35			Equity/Index	MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	05/16/2006	01/25/2037	12/31/2024	Swap Close			...MERRILL LYNCH INTERNATIONAL/													0002
1189999999. Subtotal - Swaps - Replication - Credit Default																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														5,091,000	(14,213,155)		XXX	910,661			5,091,000			XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange														(39,180,594)	(2,379,313)		XXX	13,383,500	19,917,040		(39,272,597)			XXX
1389999999. Total Swaps - Total Return														20,509,190	26,789,069		XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														(13,580,405)	10,196,601		XXX	14,294,161	19,917,040		(34,181,597)			XXX
EUR/L 1313160.58 USD-S 1248883.07EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/11/2024	12/31/2024	12/31/2024	Maturity	1	1,313,161	1.051467997			(19,692)							(19,692)			0003
EUR/L 3307920 USD-S 3000000EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/16/2023	12/31/2024	12/31/2024	Maturity	1	3,307,920	1.10264			(200,818)							(200,818)			0003

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EUR/L 2573794.74 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/11/2024	12/31/2024	12/31/2024	Maturity	1	2,573,795	1.051468001			(38,596)							(38,596)			0003
EUR/L 54294036.4 USD-S 50369263.4EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/08/2024	12/31/2024	12/31/2024	Maturity	1	54,294,036	1.07792			(2,126,560)							(2,126,560)			0003
EUR/L 14754067.41 USD-S 13483146.07EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2024	12/31/2024	12/31/2024	Maturity	1	14,754,067	1.094259999			(789,565)							(789,565)			0003
EUR/L 398403.7 USD-S 356657.64EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	12/31/2024	12/31/2024	Maturity	1	398,404	1.11704799			(29,013)					(1,455)		(29,013)			0003
USD/L 272012.85 EUR-S 300011.4USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2023	12/31/2024	12/31/2024	Maturity	1	300,011	1.102930983			(18,288)					(4,949)		(18,288)			0003
EUR/L 26242117.61 USD-S 24345143.99EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/08/2024	12/31/2024	12/31/2024	Maturity	1	26,242,118	1.07792			(1,027,837)							(1,027,837)			0003
EUR/L 192561.79 USD-S 172384.53EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	12/31/2024	12/31/2024	Maturity	1	192,562	1.117047974			(14,023)					(703)		(14,023)			0003
USD/L 131472.88 EUR-S 145005.52USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/05/2023	12/31/2024	12/31/2024	Maturity	1	145,006	1.102931038			(8,839)					(2,392)		(8,839)			0003
EUR/L 7131132.59 USD-S 6516853.93EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2024	12/31/2024	12/31/2024	Maturity	1	7,131,133	1.094260001			(381,623)							(381,623)			0003
EUR/L 1369560.14 USD-S 1248883.07EUR	AP Pistachio LP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	12/31/2024	12/31/2024	Maturity	1	1,369,560	1.096627997			76,091							76,091			0003
EUR/L 52777.25 USD-S 47500EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/31/2023	12/31/2024	12/31/2024	Maturity	1	52,777	1.1111			3,581					476		3,581			0003
EUR/L 31666.35 USD-S 28500EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/31/2023	12/31/2024	12/31/2024	Maturity	1	31,666	1.1111			2,149					286		2,149			0003
EUR/L 3294225 USD-S 3000000EUR	CLO BILB 1A C XS1804148432	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/20/2022	12/31/2024	12/31/2024	Maturity	1	3,294,225	1.098075			187,123					69,155		187,123			0003
EUR/L 2684337.87 USD-S 2447810.81EUR	AP Pistachio LP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	12/31/2024	12/31/2024	Maturity	1	2,684,338	1.096627999			149,139							149,139			0003
EUR/L 21110.9 USD-S 19000EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/31/2023	12/31/2024	12/31/2024	Maturity	1	21,111	1.1111			1,433					191		1,433			0003
EUR/L 2717876.19 USD-S 2510394.12EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	12/31/2024	12/31/2024	Maturity	1	2,717,876	1.082649202			117,859							117,859			0003
EUR/L 1712961.45 USD-S 1572658.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/07/2024	12/31/2024	12/31/2024	Maturity	1	1,712,961	1.089214001			84,158							84,158			0003
EUR/L 1057227.77 USD-S 932094.13EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	07/24/2023	12/31/2024	12/31/2024	Maturity	1	1,057,228	1.134250003			91,857					(12,232)		91,857			0003
EUR/L 301088.3 USD-S 272012.85EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/01/2023	12/31/2024	12/31/2024	Maturity	1	301,088	1.106889987			19,364					3,873		19,364			0003
EUR/L 877586.92 USD-S 797284.79EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/23/2023	12/31/2024	12/31/2024	Maturity	1	877,587	1.100719506			51,839					16,270		51,839			0003
EUR/L 1385648.01 USD-S 1241152.98EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	12/31/2024	12/31/2024	Maturity	1	1,385,648	1.11642			100,185					5,841		100,185			0003
EUR/L 300002.16 USD-S 272012.85EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/04/2023	12/31/2024	12/31/2024	Maturity	1	300,002	1.102897014			18,278					4,959		18,278			0003
EUR/L 651364.08 USD-S 579084.49EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/14/2023	12/31/2024	12/31/2024	Maturity	1	651,364	1.124817002			51,606					(2,137)		51,606			0003
EUR/L 1125175.66 USD-S 1020070.18EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	03/22/2023	12/31/2024	12/31/2024	Maturity	1	1,125,176	1.103037499			68,688					18,452		68,688			0003
EUR/L 434604.96 USD-S 394500.08EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024	12/31/2024	Maturity	1	434,605	1.101660005			26,021					7,680		26,021			0003
EUR/L 209166.5 USD-S 188539.52EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/22/2023	12/31/2024	12/31/2024	Maturity	1	209,167	1.10940412			13,896					2,210		13,896			0003
EUR/L 658931.74 USD-S 611948.19EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/28/2023	12/31/2024	12/31/2024	Maturity	1	658,932	1.076777006			25,137					27,140		25,137			0003
EUR/L 2189656.61 USD-S 1962664.46EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2023	12/31/2024	12/31/2024	Maturity	1	2,189,857	1.115757			157,124					10,539		157,124			0003
EUR/L 2022006.07 USD-S 1842713.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2024	12/31/2024	12/31/2024	Maturity	1	2,022,006	1.097298001			113,506							113,506			0003
EUR/L 394423.4 USD-S 356657.64EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/13/2023	12/31/2024	12/31/2024	Maturity	1	394,423	1.105887988			25,033					5,435		25,033			0003
EUR/L 1215108.59 USD-S 1083628.67EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	12/31/2024	12/31/2024	Maturity	1	1,215,109	1.121333002			92,794					(224)		92,794			0003
EUR/L 794616.8 USD-S 735007.68EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024	12/31/2024	Maturity	1	794,617	1.081099996			33,369					29,420		33,369			0003
EUR/L 486687.44 USD-S 454189.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024	12/31/2024	Maturity	1	486,687	1.071551005			16,283					22,517		16,283			0003

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EUR/L 2590536.92 USD-S 2326901.12EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/13/2024	12/31/2024	12/31/2024	Maturity	1	2,590,537	1.113299099			180,564							180,564			0003
EUR/L 74031.76 USD-S 70706.44EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2022	12/31/2024	12/31/2024	Maturity	1	74,032	1.047029945			801							801			0003
EUR/L 48536169.97 USD-S 45256858.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	12/31/2024	12/31/2024	Maturity	1	48,536,170	1.07246			1,663,615					2,202,493		1,663,615			0003
EUR/L 1313640.16 USD-S 1213357.16EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/24/2024	12/31/2024	12/31/2024	Maturity	1	1,313,640	1.082649201			56,965							56,965			0003
EUR/L 827931.36 USD-S 760118.18EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/07/2024	12/31/2024	12/31/2024	Maturity	1	827,931	1.089213996			40,677							40,677			0003
EUR/L 510993.42 USD-S 450512.16EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/24/2023	12/31/2024	12/31/2024	Maturity	1	510,993	1.134250006			44,398					(5,912)		44,398			0003
EUR/L 145526.02 USD-S 131472.88EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/01/2023	12/31/2024	12/31/2024	Maturity	1	145,526	1.106890029			9,359					1,872		9,359			0003
EUR/L 424167 USD-S 385354.31EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/23/2023	12/31/2024	12/31/2024	Maturity	1	424,167	1.100719491			25,055					7,864		25,055			0003
EUR/L 669729.86 USD-S 599890.6EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/20/2023	12/31/2024	12/31/2024	Maturity	1	669,730	1.116419994			48,423					2,823		48,423			0003
EUR/L 145001.04 USD-S 131472.88EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/04/2023	12/31/2024	12/31/2024	Maturity	1	145,001	1.102896962			8,834					2,397		8,834			0003
EUR/L 314825.97 USD-S 279890.84EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/14/2023	12/31/2024	12/31/2024	Maturity	1	314,826	1.124816982			24,943					(1,033)		24,943			0003
EUR/L 543834.91 USD-S 493033.93EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	03/22/2023	12/31/2024	12/31/2024	Maturity	1	543,835	1.103037493			33,199					8,918		33,199			0003
EUR/L 210059.06 USD-S 190675.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/07/2023	12/31/2024	12/31/2024	Maturity	1	210,059	1.101659976			12,577					3,712		12,577			0003
EUR/L 101097.14 USD-S 91127.43EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/22/2023	12/31/2024	12/31/2024	Maturity	1	101,097	1.109404051			6,716					1,068		6,716			0003
EUR/L 318483.67 USD-S 295774.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/28/2023	12/31/2024	12/31/2024	Maturity	1	318,484	1.076776986			12,149					13,117		12,149			0003
EUR/L 1058430.69 USD-S 948621.15EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/20/2023	12/31/2024	12/31/2024	Maturity	1	1,058,431	1.115757002			75,943					5,094		75,943			0003
EUR/L 977302.93 USD-S 890644.96EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/12/2024	12/31/2024	12/31/2024	Maturity	1	977,303	1.097297996			54,861							54,861			0003
EUR/L 190637.98 USD-S 172384.53EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2023	12/31/2024	12/31/2024	Maturity	1	190,638	1.105887982			12,099					2,627		12,099			0003
EUR/L 587302.5 USD-S 523753.87EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2023	12/31/2024	12/31/2024	Maturity	1	587,303	1.121333003			44,850					(108)		44,850			0003
EUR/L 384064.79 USD-S 355253.71EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2022	12/31/2024	12/31/2024	Maturity	1	384,065	1.081100012			16,128					14,220		16,128			0003
EUR/L 235232.28 USD-S 219525.04EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/21/2022	12/31/2024	12/31/2024	Maturity	1	235,232	1.071551018			7,870					10,883		7,870			0003
EUR/L 1252092.84 USD-S 1124668.87EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/13/2024	12/31/2024	12/31/2024	Maturity	1	1,252,093	1.113299099			87,273							87,273			0003
EUR/L 35782.02 USD-S 34174.78EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2022	12/31/2024	12/31/2024	Maturity	1	35,782	1.047030003			387					2,532		387			0003
EUR/L 23459148.82 USD-S 21874148.05EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2022	12/31/2024	12/31/2024	Maturity	1	23,459,149	1.07246			804,081					1,064,538		804,081			0003
USD/L 162091705 JPY-S 1027343.28USD	Non-USD Futures Repatriation - 12.27.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2024	12/30/2024	12/30/2024	Maturity	1	1,027,343	0.006338037			6,339							6,339			0003
USD/L 3733141.51 EUR-S 3895514.5USD	Non-USD Futures Repatriation - 12.27.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2024	12/30/2024	12/30/2024	Maturity	1	3,895,515	1.043495			(13,780)							(13,780)			0003
EUR/L 760678.26 USD-S 700666.2EUR	Four Seasons Rome- 7410014 Qpn	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/25/2024	12/30/2024	12/30/2024	Maturity	1	760,678	1.08565			32,123							32,123			0003
EUR/L 806258.62 USD-S 742650.6EUR	Four Seasons Rome- 7410014 Qpn	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/25/2024	12/30/2024	12/30/2024	Maturity	1	806,259	1.085649995			34,048							34,048			0003
USD/L 639543.26 EUR-S 665950USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/23/2024	12/27/2024	12/27/2024	Maturity	1	665,950	1.041289998			713							713			0003
USD/L 874795.93 EUR-S 910270.65USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/23/2024	12/27/2024	12/27/2024	Maturity	1	910,271	1.040551995			1,621							1,621			0003
EUR/L 14406493.36 USD-S 13640045.56EUR	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	14,406,493	1.056191			(188,041)							(188,041)			0003
EUR/L 40259.7 USD-S 38117.82EUR	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	40,260	1.056191041			(525)							(525)			0003
USD/L 37711.04 EUR-S 40073.73USD	Coupon Hedge CLO MJSD	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/12/2024	12/27/2024	12/27/2024	Maturity	1	40,074	1.062652475			(764)							(764)			0003
EUR/L 3538345.33 USD-S 3350099.87EUR	Coupon Hedge CLO MJSD	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	3,538,345	1.056190999			(46,184)							(46,184)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 186598.58 USD-S 176671.25EUR	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	12/06/2024	12/27/2024	12/27/2024	Maturity	1	186,599	1.056190976			(2,436)							(2,436)			0003
EUR/L 569334.94 USD-S 539045.44EUR	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	12/06/2024	12/27/2024	12/27/2024	Maturity	1	569,335	1.056190996			(7,431)							(7,431)			0003
USD/L 159885.81 EUR-S 166487.5USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/23/2024	12/27/2024	12/27/2024	Maturity	1	166,488	1.041290031			178							178			0003
USD/L 218698.99 EUR-S 227567.67USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	12/23/2024	12/27/2024	12/27/2024	Maturity	1	227,568	1.040551993			405							405			0003
EUR/L 90154.54 USD-S 85358.18EUR	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	90,155	1.056190983			(1,177)							(1,177)			0003
USD/L 30210.45 EUR-S 32103.21USD	Coupon Hedge CLO NJSD	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/12/2024	12/27/2024	12/27/2024	Maturity	1	32,103	1.062652493			(612)							(612)			0003
USD/L 14507.51 EUR-S 15416.44USD	Coupon Hedge CLO NJSD	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/12/2024	12/27/2024	12/27/2024	Maturity	1	15,416	1.062652378			(294)							(294)			0003
USD/L 799429.07 EUR-S 832437.5USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	12/23/2024	12/27/2024	12/27/2024	Maturity	1	832,438	1.041290005			891							891			0003
USD/L 1093494.93 EUR-S 1137838.34USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPR08K5P83	12/23/2024	12/27/2024	12/27/2024	Maturity	1	1,137,838	1.040552003			2,026							2,026			0003
USD/L 1236067.18 EUR-S 1313509.88USD	Coupon Hedge CLO NJSD	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/12/2024	12/27/2024	12/27/2024	Maturity	1	1,313,510	1.062652501			(25,027)							(25,027)			0003
EUR/L 607366.5 USD-S 575053.66EUR	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	607,367	1.056191			(7,928)							(7,928)			0003
USD/L 1006649.25 EUR-S 1069718.35USD	Coupon Hedge CLO NJSD	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/12/2024	12/27/2024	12/27/2024	Maturity	1	1,069,718	1.062652508			(20,382)							(20,382)			0003
EUR/L 4641256.85 USD-S 4394334.78EUR	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	4,641,257	1.056191001			(60,580)							(60,580)			0003
USD/L 1798739.88 EUR-S 1911435.43USD	Coupon Hedge CLO NJSD	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/12/2024	12/27/2024	12/27/2024	Maturity	1	1,911,435	1.0626525			(36,420)							(36,420)			0003
GBP/L 1173309.83 USD-S 920229GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/11/2024	12/27/2024	12/27/2024	Maturity	1	1,173,310	1.275019403			(15,847)							(15,847)			0003
GBP/L 117331.11 USD-S 920230GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/11/2024	12/27/2024	12/27/2024	Maturity	1	117,331	1.275019397			(1,585)							(1,585)			0003
GBP/L 2581280.6 USD-S 2024503GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/11/2024	12/27/2024	12/27/2024	Maturity	1	2,581,281	1.2750194			(34,864)							(34,864)			0003
GBP/L 2346618.38 USD-S 1840457GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	12/11/2024	12/27/2024	12/27/2024	Maturity	1	2,346,618	1.2750194			(31,695)							(31,695)			0003
EUR/L 13802565.81 USD-S 12994429.26EUR	Coupon Hedge CLO NJSD	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	11/12/2024	12/27/2024	12/27/2024	Maturity	1	13,802,566	1.062191			257,107							257,107			0003
EUR/L 721224.36 USD-S 645616.3EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	09/19/2024	12/27/2024	12/27/2024	Maturity	1	721,224	1.117109899			48,231							48,231			0003
USD/L 37711.04 EUR-S 39830.06USD	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	39,830	1.056190972			520							520			0003
EUR/L 42581.79 USD-S 38117.82EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	09/19/2024	12/27/2024	12/27/2024	Maturity	1	42,582	1.117109793			2,848							2,848			0003
EUR/L 2468829.51 USD-S 2323270.79EUR	Coupon Hedge CLO NJSD	D1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	11/12/2024	12/27/2024	12/27/2024	Maturity	1	2,468,830	1.062652499			47,040							47,040			0003
EUR/L 1147080.93 USD-S 1026829.08EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	09/19/2024	12/27/2024	12/27/2024	Maturity	1	1,147,081	1.117109899			76,709							76,709			0003
EUR/L 197361.2 USD-S 176671.25EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	09/19/2024	12/27/2024	12/27/2024	Maturity	1	197,361	1.117109886			13,198							13,198			0003
EUR/L 47529.65 USD-S 44741.79EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/12/2024	12/27/2024	12/27/2024	Maturity	1	47,530	1.062309979			891							891			0003
EUR/L 552191.5 USD-S 494303.65EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	09/19/2024	12/27/2024	12/27/2024	Maturity	1	552,192	1.117109898			36,927							36,927			0003
EUR/L 90676.84 USD-S 85358.18EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/12/2024	12/27/2024	12/27/2024	Maturity	1	90,677	1.062309904			1,699							1,699			0003
USD/L 30210.45 EUR-S 31908.01USD	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	31,908	1.056191152			416							416			0003
USD/L 14507.51 EUR-S 15322.7USD	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	15,323	1.056190897			200							200			0003
USD/L 1236067.18 EUR-S 1305523.03USD	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	1,305,523	1.056190999			17,040							17,040			0003
USD/L 1006649.25 EUR-S 1063213.88USD	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	1,063,214	1.056191002			13,878							13,878			0003
EUR/L 642398.14 USD-S 575053.66EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	09/19/2024	12/27/2024	12/27/2024	Maturity	1	642,398	1.117109906			42,959							42,959			0003
USD/L 1798739.88 EUR-S 1899812.87USD	Coupon Hedge CLO NJSD	D1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	12/06/2024	12/27/2024	12/27/2024	Maturity	1	1,899,813	1.056190999			24,797							24,797			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 4908954.88 USD-S 4394334.78EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/19/2024	12/27/2024	12/27/2024	Maturity	1	4,908,955	1.117109898			328,278							328,278			0003
GBP/L 1201552.21 USD-S 920229GBP	Heylo Deal 1st Funding - 19344	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/10/2024	12/27/2024	12/27/2024	Maturity	1	1,201,552	1.305710003			44,090							44,090			0003
GBP/L 5708117.28 USD-S 4371087GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/10/2024	12/27/2024	12/27/2024	Maturity	1	5,708,117	1.305880501			210,171							210,171			0003
GBP/L 2403103.11 USD-S 1840457GBP	Heylo Deal 1st Funding - 19344	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/10/2024	12/27/2024	12/27/2024	Maturity	1	2,403,103	1.30571			88,179							88,179			0003
GBP/L 987534.59 USD-S 756320GBP	Heylo Deal 1st Funding - 19344	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/10/2024	12/27/2024	12/27/2024	Maturity	1	987,535	1.305710004			36,237							36,237			0003
USD/L 128644.51 EUR-S 133728.54USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/24/2024	12/24/2024	Maturity	1	133,729	1.039519992			(66)							(66)			0003
USD/L 33724.6 EUR-S 35057.4USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2024	12/24/2024	12/24/2024	Maturity	1	35,057	1.039520113			(17)							(17)			0003
EUR/L 3196753.52 USD-S 3075639.75EUR	Repat 12.20.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/23/2024	12/23/2024	Maturity	1	3,196,754	1.039378399			(3,138)							(3,138)			0003
EUR/L 984477.42 USD-S 947179.03EUR	Repat 12.20.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/23/2024	12/23/2024	Maturity	1	984,477	1.039378395			(966)							(966)			0003
EUR/L 605185.89 USD-S 582257.52EUR	Repat 12.20.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/23/2024	12/23/2024	Maturity	1	605,186	1.039378401			(594)							(594)			0003
EUR/L 242724.42 USD-S 233528.44EUR	Repat 12.20.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2024	12/23/2024	12/23/2024	Maturity	1	242,724	1.039378416			(238)							(238)			0003
GBP/L 2889738.7 USD-S 2302990.77GBP	Repat 12.20.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2024	12/23/2024	12/23/2024	Maturity	1	2,889,739	1.254776501			3,387							3,387			0003
GBP/L 59069691.56 USD-S 46977645.59GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/19/2024	12/23/2024	12/23/2024	Maturity	1	59,069,692	1.2574			192,346							192,346			0003
GBP/L 15735778.5 USD-S 12514536.74GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/19/2024	12/23/2024	12/23/2024	Maturity	1	15,735,779	1.2574			51,240							51,240			0003
EUR/L 38333.01 USD-S 34943.71EUR	65 Rue Paul Meurice - 7200420	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	08/08/2024	12/21/2024	12/21/2024	Maturity	1	38,333	1.096993136			1,614							1,614			0003
EUR/L 18003084.8 USD-S 17017756.69EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/09/2024	12/20/2024	12/20/2024	Maturity	1	18,003,085	1.0579			(257,030)							(257,030)			0003
EUR/L 687744.26 USD-S 650366.71EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	12/20/2024	12/20/2024	Maturity	1	687,744	1.057471499			(9,544)							(9,544)			0003
EUR/L 777264.7 USD-S 734347.59EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/20/2024	12/20/2024	Maturity	1	777,265	1.058442501			(11,490)							(11,490)			0003
EUR/L 758824.49 USD-S 689704.45EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	12/20/2024	12/20/2024	Maturity	1	758,824	1.100216897			(39,603)							(39,603)			0003
USD/L 229978.82 EUR-S 241298.38USD	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/18/2024	12/20/2024	12/20/2024	Maturity	1	241,298	1.049220011			(1,477)							(1,477)			0003
EUR/L 1026183.91 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	1,026,184	1.084761004			(39,699)							(39,699)			0003
EUR/L 2891972.83 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	2,891,973	1.084761002			(111,878)							(111,878)			0003
EUR/L 3941479.09 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	3,941,479	1.084760999			(152,479)							(152,479)			0003
EUR/L 1026183.91 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	1,026,184	1.084761004			(39,699)							(39,699)			0003
EUR/L 2891972.83 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	2,891,973	1.084761002			(111,878)							(111,878)			0003
EUR/L 3941479.09 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	3,941,479	1.084760999			(152,479)							(152,479)			0003
EUR/L 18003089.15 USD-S 17017760.8EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/09/2024	12/20/2024	12/20/2024	Maturity	1	18,003,089	1.0579			(257,030)							(257,030)			0003
EUR/L 16415234.76 USD-S 15516811.38EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/09/2024	12/20/2024	12/20/2024	Maturity	1	16,415,235	1.0579			(234,360)							(234,360)			0003
EUR/L 758824.35 USD-S 689704.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	12/20/2024	12/20/2024	Maturity	1	758,824	1.100216902			(39,603)							(39,603)			0003
EUR/L 616221.68 USD-S 560091.09EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	12/20/2024	12/20/2024	Maturity	1	616,222	1.100216895			(32,161)							(32,161)			0003
EUR/L 687743.75 USD-S 650366.23EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	12/20/2024	12/20/2024	Maturity	1	687,744	1.057471496			(9,544)							(9,544)			0003
EUR/L 435527.13 USD-S 411857.09EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	12/20/2024	12/20/2024	Maturity	1	435,527	1.057471488			(6,044)							(6,044)			0003
EUR/L 777264.57 USD-S 734347.47EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/20/2024	12/20/2024	Maturity	1	777,265	1.058442497			(11,490)							(11,490)			0003
EUR/L 255852.03 USD-S 241725.02EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/20/2024	12/20/2024	Maturity	1	255,852	1.058442481			(3,782)							(3,782)			0003
EUR/L 239187.31 USD-S 214133EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/16/2024	12/20/2024	12/20/2024	Maturity	1	239,187	1.117003498			(15,890)							(15,890)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 13854423.01 USD-S 13096155.6EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2024	12/20/2024	12/20/2024	Maturity	1	13,854,423	1.0579			(197,800)							(197,800)			0003
EUR/L 17284581.77 USD-S 15934000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	17,284,582	1.084761			(668,665)							(668,665)			0003
EUR/L 23557212.26 USD-S 21716500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	23,557,212	1.084761			(911,325)							(911,325)			0003
EUR/L 6133238.69 USD-S 5654000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	6,133,239	1.084760999			(237,268)							(237,268)			0003
EUR/L 520089.57 USD-S 472715.49EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	12/20/2024	12/20/2024	Maturity	1	520,090	1.100216898			(27,144)							(27,144)			0003
EUR/L 201873.55 USD-S 180727.77EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/16/2024	12/20/2024	12/20/2024	Maturity	1	201,874	1.117003491			(13,411)							(13,411)			0003
EUR/L 367584.04 USD-S 347606.57EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	12/20/2024	12/20/2024	Maturity	1	367,584	1.057471497			(5,101)							(5,101)			0003
EUR/L 215938.52 USD-S 204015.35EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/20/2024	12/20/2024	Maturity	1	215,939	1.058442514			(3,192)							(3,192)			0003
EUR/L 48951378.08 USD-S 46272216.73EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2024	12/20/2024	12/20/2024	Maturity	1	48,951,378	1.0579			(698,879)							(698,879)			0003
EUR/L 265939.53 USD-S 241715.55EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	12/20/2024	12/20/2024	Maturity	1	265,940	1.100216887			(13,879)							(13,879)			0003
EUR/L 66361.32 USD-S 59410.13EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/16/2024	12/20/2024	12/20/2024	Maturity	1	66,361	1.117003447			(4,409)							(4,409)			0003
EUR/L 28506.69 USD-S 26957.41EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	12/20/2024	12/20/2024	Maturity	1	28,507	1.057471397			(396)							(396)			0003
EUR/L 742266.69 USD-S 701282.02EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/20/2024	12/20/2024	Maturity	1	742,267	1.058442494			(10,972)							(10,972)			0003
USD/L 229978.82 EUR-S 241298.38USD	Saint James Albany Paris-50229626	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	12/18/2024	12/20/2024	12/20/2024	Maturity	1	241,298	1.049220011			(1,477)							(1,477)			0003
EUR/L 54009251.7 USD-S 51053267.51EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2024	12/20/2024	12/20/2024	Maturity	1	54,009,252	1.0579			(771,090)							(771,090)			0003
EUR/L 2063232.7 USD-S 1951100.05EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	12/20/2024	12/20/2024	Maturity	1	2,063,233	1.057471502			(28,633)							(28,633)			0003
EUR/L 2331794.09 USD-S 2203042.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/20/2024	12/20/2024	Maturity	1	2,331,794	1.058442502			(34,469)							(34,469)			0003
EUR/L 56948542.31 USD-S 52498700EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	56,948,542	1.084761			(2,203,089)							(2,203,089)			0003
EUR/L 14826838.78 USD-S 13668300EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	14,826,839	1.084761			(573,585)							(573,585)			0003
EUR/L 41784635.75 USD-S 38519670EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	12/20/2024	12/20/2024	Maturity	1	41,784,636	1.084761			(1,616,464)							(1,616,464)			0003
EUR/L 2276473.42 USD-S 2069113.3EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	12/20/2024	12/20/2024	Maturity	1	2,276,473	1.1002169			(118,810)							(118,810)			0003
USD/L 3816394.52 EUR-S 3969431.94USD	Non-USD Futures Repatriation - 12.19.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/19/2024	12/20/2024	12/20/2024	Maturity	1	3,969,432	1.0401			10,290							10,290			0003
USD/L 7777777.78 GBP-S 9846641.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	12/16/2024	12/20/2024	12/20/2024	Maturity	1	9,846,642	1.2659968			(68,439)							(68,439)			0003
USD/L 15555555.56 GBP-S 19693283.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	12/16/2024	12/20/2024	12/20/2024	Maturity	1	19,693,284	1.2659968			(136,879)							(136,879)			0003
USD/L 1944444.44 GBP-S 2461660.44USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	12/16/2024	12/20/2024	12/20/2024	Maturity	1	2,461,660	1.265996801			(17,110)							(17,110)			0003
USD/L 203804.28 GBP-S 256732.25USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/19/2024	12/20/2024	12/20/2024	Maturity	1	256,732	1.259699993			(510)							(510)			0003
USD/L 212247.34 GBP-S 267367.97USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/19/2024	12/20/2024	12/20/2024	Maturity	1	267,368	1.25969998			(531)							(531)			0003
USD/L 1944444.44 GBP-S 2461660.44USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	12/16/2024	12/20/2024	12/20/2024	Maturity	1	2,461,660	1.265996801			(17,110)							(17,110)			0003
USD/L 144808.3 GBP-S 182415.02USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/19/2024	12/20/2024	12/20/2024	Maturity	1	182,415	1.259700031			(362)							(362)			0003
USD/L 150807.33 GBP-S 189971.99USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/19/2024	12/20/2024	12/20/2024	Maturity	1	189,972	1.259699976			(377)							(377)			0003
GBP/L 930178.87 USD-S 728053.01GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	12/09/2024	12/20/2024	12/20/2024	Maturity	1	930,179	1.277625197			(14,872)							(14,872)			0003
GBP/L 13692361.83 USD-S 10723967.6GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/09/2024	12/20/2024	12/20/2024	Maturity	1	13,692,362	1.2768			(210,217)							(210,217)			0003
GBP/L 429179.46 USD-S 327802.45GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/08/2024	12/20/2024	12/20/2024	Maturity	1	429,179	1.309262515			(17,067)							(17,067)			0003
GBP/L 1550939.69 USD-S 1225632.45GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/15/2024	12/20/2024	12/20/2024	Maturity	1	1,550,940	1.265419898			(10,078)							(10,078)			0003
GBP/L 684077.56 USD-S 517909.35GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/16/2024	12/20/2024	12/20/2024	Maturity	1	684,078	1.320844198			(32,963)							(32,963)			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 21160048.96 USD-S 19092175.44EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/12/2024	12/20/2024	12/20/2024	Maturity	1	21,160,049	1.10831			1,250,798							1,250,798			0003
EUR/L 4027735.48 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	4,027,735	1.108500201			238,735							238,735			0003
EUR/L 2955261.53 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	2,955,262	1.108500199			175,166							175,166			0003
EUR/L 1048641.19 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	1,048,641	1.108500201			62,156							62,156			0003
EUR/L 4027735.48 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	4,027,735	1.108500201			238,735							238,735			0003
EUR/L 2955261.53 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	2,955,262	1.108500199			175,166							175,166			0003
EUR/L 1048641.19 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	1,048,641	1.108500201			62,156							62,156			0003
EUR/L 21160052.71 USD-S 19092178.82EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/12/2024	12/20/2024	12/20/2024	Maturity	1	21,160,053	1.10831			1,250,798							1,250,798			0003
EUR/L 18743458.18 USD-S 16944617.58EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	12/20/2024	12/20/2024	Maturity	1	18,743,458	1.10616			1,073,673							1,073,673			0003
EUR/L 24072744.59 USD-S 21716500EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	24,072,745	1.1085002			1,426,857							1,426,857			0003
EUR/L 6267460.13 USD-S 5654000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	6,267,460	1.1085002			371,489							371,489			0003
EUR/L 17662842.19 USD-S 15934000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	17,662,842	1.1085002			1,046,925							1,046,925			0003
EUR/L 15819438.38 USD-S 14301220.78EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	12/20/2024	12/20/2024	Maturity	1	15,819,438	1.10616			906,177							906,177			0003
EUR/L 52323117.77 USD-S 47301581.84EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	12/20/2024	12/20/2024	Maturity	1	52,323,118	1.10616			2,997,200							2,997,200			0003
EUR/L 15151313.28 USD-S 13668300EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	15,151,313	1.1085002			898,060							898,060			0003
EUR/L 58194819.45 USD-S 52498700EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	58,194,819	1.1085002			3,449,366							3,449,366			0003
EUR/L 42699061.9 USD-S 38519670EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	12/20/2024	12/20/2024	Maturity	1	42,699,062	1.1085002			2,530,890							2,530,890			0003
EUR/L 63480143.89 USD-S 57276523.62EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/12/2024	12/20/2024	12/20/2024	Maturity	1	63,480,144	1.10831			3,752,393							3,752,393			0003
GBP/L 895115.36 USD-S 704926.26GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/20/2024	12/20/2024	Maturity	1	895,115	1.269799993			8,884							8,884			0003
GBP/L 2191489.32 USD-S 1725853.93GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/18/2024	12/20/2024	12/20/2024	Maturity	1	2,191,489	1.2698			21,750							21,750			0003
GBP/L 661064.67 USD-S 517909.35GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/11/2024	12/20/2024	12/20/2024	Maturity	1	661,065	1.276409993			9,950							9,950			0003
GBP/L 16958983.93 USD-S 13005455.51GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/11/2024	12/20/2024	12/20/2024	Maturity	1	16,958,984	1.30399			608,558							608,558			0003
USD/L 732965.39 EUR-S 769914.18USD	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/19/2024	12/19/2024	Maturity	1	769,914	1.050410006			(10,050)							(10,050)			0003
USD/L 1097833.61 EUR-S 1153175.4USD	CML Macbeth 50198969	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/19/2024	12/19/2024	Maturity	1	1,153,175	1.050409998			(15,052)							(15,052)			0003
USD/L 205751.25 EUR-S 216207.53USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/19/2024	12/19/2024	Maturity	1	216,208	1.050820007			(2,905)							(2,905)			0003
USD/L 464599.6 EUR-S 488210.55USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/17/2024	12/19/2024	12/19/2024	Maturity	1	488,211	1.050819996			(6,561)							(6,561)			0003
USD/L 2056776.68 EUR-S 2163523.39USD	East Road - 7200561	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/13/2024	12/18/2024	12/18/2024	Maturity	1	2,163,523	1.0519			(31,265)							(31,265)			0003
USD/L 2042592.02 EUR-S 2148602.55USD	East Road - 7200561	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	12/13/2024	12/18/2024	12/18/2024	Maturity	1	2,148,603	1.051900002			(31,049)							(31,049)			0003
EUR/L 1144738.35 USD-S 1039537.18EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	12/18/2024	12/18/2024	Maturity	1	1,144,738	1.101200007			67,051							67,051			0003
EUR/L 142234.33 USD-S 129163.03EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	12/18/2024	12/18/2024	Maturity	1	142,234	1.101200011			8,331							8,331			0003
EUR/L 281367.7 USD-S 255510.08EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	12/18/2024	12/18/2024	Maturity	1	281,368	1.1012			16,481							16,481			0003
EUR/L 1568340.37 USD-S 1424210.29EUR	Coupon Hedge Strip AIF CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/08/2024	12/18/2024	12/18/2024	Maturity	1	1,568,340	1.101199999			91,863							91,863			0003
EUR/L 8083460 USD-S 7700000EUR	CLO ReInv6n DRYD 2021-103A C XS2552866175	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2DTJ857QP30	12/16/2024	12/18/2024	12/18/2024	Maturity	1	8,083,460	1.0498			100,877							100,877			0003
USD/L 11000000 EUR-S 11537238.9USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2024	12/16/2024	12/16/2024	Maturity	1	11,537,239	1.0488399			21,511							21,511			0003
USD/L 1000000 EUR-S 1048839.9USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2024	12/16/2024	12/16/2024	Maturity	1	1,048,840	1.0488399			1,956							1,956			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 3429970.92 USD-S 3095000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	12/16/2024	12/16/2024	Maturity	1	3,429,971	1.1082297			(177,759)							(177,759)			0003
USD/L 44000000 EUR-S 46148955.60USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2024	12/16/2024	12/16/2024	Maturity	1	46,148,956	1.0488399			86,044							86,044			0003
USD/L 4000000 EUR-S 4195359.60USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/13/2024	12/16/2024	12/16/2024	Maturity	1	4,195,360	1.0488399			7,822							7,822			0003
EUR/L 26953.15 USD-S 24908.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2024	12/16/2024	Maturity	1	26,953	1.082099904			(780)							(780)			0003
EUR/L 10675805.52 USD-S 9922674.52EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/08/2024	12/16/2024	12/16/2024	Maturity	1	10,675,806	1.0759			(249,104)							(249,104)			0003
EUR/L 120155.79 USD-S 111679.33EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/08/2024	12/16/2024	12/16/2024	Maturity	1	120,156	1.07589999			(2,804)							(2,804)			0003
EUR/L 451683.86 USD-S 403869EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2023	12/16/2024	12/16/2024	Maturity	1	451,684	1.118392003			(27,300)							(27,300)			0003
EUR/L 3672812.4 USD-S 3000000EUR	CLO ReInv6n CONTE 7A D XS2053879602	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	12/16/2024	12/16/2024	Maturity	1	3,672,812	1.2242708			(520,426)						297,007	(520,426)			0003
EUR/L 1329875.64 USD-S 1200000EUR	CLO ReInv6n BECLO 9A B XS2062960039	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	12/16/2024	12/16/2024	Maturity	1	1,329,876	1.1082297			(68,921)							(68,921)			0003
EUR/L 5541148.5 USD-S 5000000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	12/16/2024	12/16/2024	Maturity	1	5,541,149	1.1082297			(287,171)							(287,171)			0003
EUR/L 22035083.88 USD-S 20480605.89EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/08/2024	12/16/2024	12/16/2024	Maturity	1	22,035,084	1.0759			(514,156)							(514,156)			0003
EUR/L 539270.25 USD-S 501227.11EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	11/08/2024	12/16/2024	12/16/2024	Maturity	1	539,270	1.075900005			(12,583)							(12,583)			0003
EUR/L 944471.98 USD-S 844491EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2023	12/16/2024	12/16/2024	Maturity	1	944,472	1.118392002			(57,085)						(1,673)	(57,085)			0003
EUR/L 277057.43 USD-S 250000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	12/16/2024	12/16/2024	Maturity	1	277,057	1.10822972			(14,359)							(14,359)			0003
EUR/L 145433.14 USD-S 125000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024	12/16/2024	Maturity	1	145,433	1.1634512			(14,084)						5,111	(14,084)			0003
EUR/L 698079.06 USD-S 600000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/24/2022	12/16/2024	12/16/2024	Maturity	1	698,079	1.1634651			(67,602)						24,531	(67,602)			0003
EUR/L 2950999.51 USD-S 2808649.57EUR	Domi 2021-1 Class A-50136220	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/11/2024	12/16/2024	12/16/2024	Maturity	1	2,951,000	1.050682699			317							317			0003
EUR/L 1108229.7 USD-S 1000000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	12/16/2024	12/16/2024	Maturity	1	1,108,230	1.1082297			(57,434)							(57,434)			0003
EUR/L 19192.29 USD-S 17736.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2024	12/16/2024	Maturity	1	19,192	1.082100118			(555)							(555)			0003
EUR/L 1051185.5 USD-S 1000000EUR	CLO ReInv6n CORDA 16A D XS2078650798	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/03/2024	12/16/2024	12/16/2024	Maturity	1	1,051,186	1.0511855			(390)							(390)			0003
EUR/L 44041.71 USD-S 39820.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	12/16/2024	12/16/2024	Maturity	1	44,042	1.106000119			(2,198)							(2,198)			0003
EUR/L 3463217.81 USD-S 3125000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	12/16/2024	12/16/2024	Maturity	1	3,463,218	1.108229699			(179,482)							(179,482)			0003
SEK/L 322406.98 USD-S 3261017.68SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	12/16/2024	12/16/2024	Maturity	1	322,407	0.098866983			(22,838)							(22,838)			0003
SEK/L 1696878.86 USD-S 17163250.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	12/16/2024	12/16/2024	Maturity	1	1,696,879	0.098866984			(120,200)							(120,200)			0003
SEK/L 2393752.54 USD-S 24211849.43SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	12/16/2024	12/16/2024	Maturity	1	2,393,753	0.098866984			(169,564)							(169,564)			0003
USD/L 215980.23 GBP-S 277556.2USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2024	12/16/2024	Maturity	1	277,556	1.28510003			(3,630)							(3,630)			0003
EUR/L 53252.11 USD-S 49211.82EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2024	12/16/2024	Maturity	1	53,252	1.082099991			1,541							1,541			0003
EUR/L 3472899.5 USD-S 3095000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/22/2023	12/16/2024	12/16/2024	Maturity	1	3,472,900	1.1221			220,688					(5,346)		220,688			0003
EUR/L 1576950 USD-S 1500000EUR	CLO ReInv6n DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/13/2024	12/16/2024	12/16/2024	Maturity	1	1,576,950	1.0513			757							757			0003
EUR/L 525650 USD-S 500000EUR	CLO ReInv6n DRYD 2021-103A D XS2552866332	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/13/2024	12/16/2024	12/16/2024	Maturity	1	525,650	1.0513			252							252			0003
EUR/L 79878.16 USD-S 73817.73EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2024	12/16/2024	Maturity	1	79,878	1.082099924			2,311							2,311			0003
EUR/L 31308.57 USD-S 28421EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	12/16/2024	12/16/2024	Maturity	1	31,309	1.101599873			1,444							1,444			0003
EUR/L 109498.45 USD-S 100190.74EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2024	12/16/2024	Maturity	1	109,498	1.092899903			4,218							4,218			0003
EUR/L 707085.4 USD-S 645357EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	12/16/2024	12/16/2024	Maturity	1	707,085	1.095650005			28,947							28,947			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 38782.97 USD-S 35569.83EUR	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/09/2023	12/16/2024	12/16/2024	Maturity	1	38,783	1.090333297			1,406					1,068		1,406			0003
EUR/L 51558.85 USD-S 46436.51EUR	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2023	12/16/2024	12/16/2024	Maturity	1	51,559	1.110308462			2,764					467		2,764			0003
EUR/L 291672.07 USD-S 266209.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	12/16/2024	12/16/2024	Maturity	1	291,672	1.095649973			11,941							11,941			0003
EUR/L 9795.5 USD-S 9244.96EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/10/2022	12/16/2024	12/16/2024	Maturity	1	9,796	1.059550285			81					562		81			0003
EUR/L 39018.22 USD-S 35937.27EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/08/2024	12/16/2024	12/16/2024	Maturity	1	39,018	1.085731331			1,256							1,256			0003
EUR/L 34055.47 USD-S 31366.39EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/08/2024	12/16/2024	12/16/2024	Maturity	1	34,055	1.085731256			1,096							1,096			0003
EUR/L 10670448.53 USD-S 9946569.62EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/29/2022	12/16/2024	12/16/2024	Maturity	1	10,670,449	1.07277674			218,638					473,416		218,638			0003
EUR/L 61368.5 USD-S 55874.42EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/01/2023	12/16/2024	12/16/2024	Maturity	1	61,369	1.098329074			2,656					1,232		2,656			0003
EUR/L 39998.75 USD-S 36583.3EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2023	12/16/2024	12/16/2024	Maturity	1	39,999	1.093360905			1,557					988		1,557			0003
EUR/L 153633.66 USD-S 140454.02EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2024	12/16/2024	12/16/2024	Maturity	1	153,634	1.093835976			6,045							6,045			0003
EUR/L 3665100 USD-S 3000000EUR	CLO ReInv6m CONTE 7A D XS2053879602	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	12/16/2024	12/16/2024	Maturity	1	3,665,100	1.2217			512,714					(289,635)		512,714			0003
EUR/L 71589.84 USD-S 65242.82EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	12/16/2024	12/16/2024	Maturity	1	71,590	1.097283042			3,033					1,506		3,033			0003
EUR/L 6137400 USD-S 5000000EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	12/16/2024	12/16/2024	Maturity	1	6,137,400	1.22748			883,423					(510,348)		883,423			0003
EUR/L 1472976 USD-S 1200000EUR	CLO ReInv6m BECLO 9A B XS2062960039	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	12/16/2024	12/16/2024	Maturity	1	1,472,976	1.22748			212,021					(122,484)		212,021			0003
EUR/L 54031.61 USD-S 49438.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2024	12/16/2024	Maturity	1	54,032	1.092900003			2,082							2,082			0003
EUR/L 3682440 USD-S 3000000EUR	CLO ReInv6m CONTE 7A D XS2053879602	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	12/16/2024	12/16/2024	Maturity	1	3,682,440	1.22748			530,054					(306,209)		530,054			0003
EUR/L 80154.31 USD-S 73067.29EUR	65 Rue Paul Meurice - 7200420	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	08/08/2024	12/16/2024	12/16/2024	Maturity	1	80,154	1.096993059			3,376							3,376			0003
EUR/L 62620.28 USD-S 57297.36EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2024	12/16/2024	Maturity	1	62,620	1.092899917			2,412							2,412			0003
EUR/L 128321.52 USD-S 116833.41EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/01/2023	12/16/2024	12/16/2024	Maturity	1	128,322	1.09832898			5,554					2,575		5,554			0003
EUR/L 83637.4 USD-S 76495.69EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/05/2023	12/16/2024	12/16/2024	Maturity	1	83,637	1.093360946			3,256					2,066		3,256			0003
EUR/L 321247.98 USD-S 293689.35EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2024	12/16/2024	12/16/2024	Maturity	1	321,248	1.093835987			12,641							12,641			0003
EUR/L 149694.35 USD-S 136422.74EUR	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/24/2023	12/16/2024	12/16/2024	Maturity	1	149,694	1.097282975			6,342					3,150		6,342			0003
EUR/L 81095.2 USD-S 74376.52EUR	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	11/09/2023	12/16/2024	12/16/2024	Maturity	1	81,095	1.090333347			2,941					2,234		2,941			0003
EUR/L 107809.56 USD-S 97098.75EUR	65 Rue Paul Meurice - 7200420	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	02/09/2023	12/16/2024	12/16/2024	Maturity	1	107,810	1.110308423			5,779					977		5,779			0003
EUR/L 447278.65 USD-S 408231.32EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	12/16/2024	12/16/2024	Maturity	1	447,279	1.09565001			18,311							18,311			0003
EUR/L 20482.39 USD-S 19331.22EUR	65 Rue Paul Meurice - 7200420	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/10/2022	12/16/2024	12/16/2024	Maturity	1	20,482	1.059549785			169					1,176		169			0003
EUR/L 71210 USD-S 65587.13EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/08/2024	12/16/2024	12/16/2024	Maturity	1	71,210	1.085731301			2,291							2,291			0003
EUR/L 81587.09 USD-S 75144.83EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/08/2024	12/16/2024	12/16/2024	Maturity	1	81,587	1.085731247			2,625							2,625			0003
EUR/L 22311907.87 USD-S 20798277.07EUR	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/29/2022	12/16/2024	12/16/2024	Maturity	1	22,311,908	1.07277674			457,173					989,912		457,173			0003
EUR/L 133130.27 USD-S 123029.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/16/2024	12/16/2024	Maturity	1	133,130	1.082100039			3,851							3,851			0003
EUR/L 1168342.5 USD-S 975000EUR	CLO ReInv6m BECLO 9A C XS2062960385	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/06/2021	12/16/2024	12/16/2024	Maturity	1	1,168,343	1.1983			143,817					(72,325)		143,817			0003

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EUR/L 54806.85 USD-S 50148.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2024	12/16/2024	Maturity	1	54,807	1.092900049			2,111							2,111			0003
EUR/L 146100.71 USD-S 132625.92EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	12/16/2024	12/16/2024	Maturity	1	146,101	1.101599974			6,738							6,738			0003
EUR/L 170278.11 USD-S 155412.87EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	12/16/2024	12/16/2024	Maturity	1	170,278	1.095649993			6,971							6,971			0003
EUR/L 2026010.43 USD-S 1846221EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/09/2024	12/16/2024	12/16/2024	Maturity	1	2,026,010	1.097382399			86,010							86,010			0003
EUR/L 163993.24 USD-S 157913.57EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/28/2022	12/16/2024	12/16/2024	Maturity	1	163,993	1.038499985			(1,942)							(1,942)			0003
EUR/L 871676.07 USD-S 804515EUR	Domi 2021-1 Class A-50136220	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/22/2024	12/16/2024	12/16/2024	Maturity	1	871,676	1.083480196			26,295							26,295			0003
EUR/L 1197026 USD-S 1000000EUR	CLO ReInvGm BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/10/2021	12/16/2024	12/16/2024	Maturity	1	1,197,026	1.197026			146,231						(72,962)	146,231			0003
EUR/L 2760572.25 USD-S 2250000EUR	CLO ReInvGm BECLO 9A D XS2062960542	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024	12/16/2024	Maturity	1	2,760,572	1.226921			396,282						(228,454)	396,282			0003
EUR/L 1840381.5 USD-S 1500000EUR	CLO ReInvGm CONTE 7A D XS2053879602	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	12/16/2024	12/16/2024	Maturity	1	1,840,382	1.226921			264,188						(152,303)	264,188			0003
EUR/L 244701.72 USD-S 223901.29EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	12/16/2024	12/16/2024	Maturity	1	244,702	1.092900001			9,427							9,427			0003
EUR/L 3153900 USD-S 3000000EUR	CLO ReInvGm DRYD 2021-103A B1 XS2552865797	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	12/13/2024	12/16/2024	12/16/2024	Maturity	1	3,153,900	1.0513			1,514							1,514			0003
EUR/L 1569261.49 USD-S 1432265.31EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	12/16/2024	12/16/2024	Maturity	1	1,569,261	1.095650002			64,244							64,244			0003
EUR/L 6833450 USD-S 6500000EUR	CLO ReInvGm DRYD 2021-103A B2 XS2552865953	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	12/13/2024	12/16/2024	12/16/2024	Maturity	1	6,833,450	1.0513			3,280							3,280			0003
EUR/L 3826603.13 USD-S 3125000EUR	CLO ReInvGm BECLO 9A C XS2062960385	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	12/16/2024	12/16/2024	Maturity	1	3,826,603	1.224513002			542,867						(310,106)	542,867			0003
EUR/L 2449026 USD-S 2000000EUR	CLO ReInvGm CORDA 16A D XS2078650798	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	12/16/2024	12/16/2024	Maturity	1	2,449,026	1.224513			347,435						(198,468)	347,435			0003
AUD/L 8586.85 USD-S 13085.72AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	12/16/2024	12/16/2024	Maturity	1	8,587	0.656200041			255							255			0003
SEK/L 319873.82 USD-S 3261017.68SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2024	12/16/2024	Maturity	1	319,874	0.098090183			20,305							20,305			0003
SEK/L 1683546.45 USD-S 17163250.96SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2024	12/16/2024	Maturity	1	1,683,546	0.098090184			106,868							106,868			0003
SEK/L 2374944.77 USD-S 24211849.43SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2024	12/16/2024	12/16/2024	Maturity	1	2,374,945	0.098090184			150,756							150,756			0003
GBP/L 352852.74 USD-S 276465.36GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2024	12/16/2024	Maturity	1	352,853	1.276300004			2,213							2,213			0003
GBP/L 175687.1 USD-S 138358.09GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2024	12/16/2024	Maturity	1	175,687	1.269799981			208							208			0003
GBP/L 175839.29 USD-S 138358.09GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/23/2024	12/16/2024	12/16/2024	Maturity	1	175,839	1.270899952			360							360			0003
GBP/L 36856.25 USD-S 28877.42GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2024	12/16/2024	Maturity	1	36,856	1.27629996			231							231			0003
GBP/L 102229.78 USD-S 80098.55GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2024	12/16/2024	Maturity	1	102,230	1.276300008			641							641			0003
GBP/L 369243.54 USD-S 290788.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2024	12/16/2024	Maturity	1	369,244	1.269799993			438							438			0003
GBP/L 369563.41 USD-S 290788.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/23/2024	12/16/2024	12/16/2024	Maturity	1	369,563	1.270900001			757							757			0003
GBP/L 51726.98 USD-S 40528.85GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2024	12/16/2024	Maturity	1	51,727	1.276300216			324							324			0003
GBP/L 258405.28 USD-S 203500.77GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2024	12/16/2024	Maturity	1	258,405	1.269800011			306							306			0003
GBP/L 258629.13 USD-S 203500.77GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/23/2024	12/16/2024	12/16/2024	Maturity	1	258,629	1.270900007			530							530			0003
GBP/L 74248.58 USD-S 58174.87GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2024	12/16/2024	Maturity	1	74,249	1.276299887			466							466			0003
GBP/L 17895.67 USD-S 14093.36GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2024	12/16/2024	Maturity	1	17,896	1.269799834			.21							21			0003
GBP/L 17911.18 USD-S 14093.36GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/23/2024	12/16/2024	12/16/2024	Maturity	1	17,911	1.270900357			.37							37			0003
GBP/L 92140.62 USD-S 72193.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	12/16/2024	12/16/2024	Maturity	1	92,141	1.276300068			578							578			0003
GBP/L 70579.94 USD-S 55583.51GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	12/16/2024	12/16/2024	Maturity	1	70,580	1.269799982			84							84			0003
GBP/L 70641.08 USD-S 55583.51GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/23/2024	12/16/2024	12/16/2024	Maturity	1	70,641	1.270899949			145							145			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 219711.98 USD-S 173028.81GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	12/16/2024	12/16/2024	Maturity	1	219,712	1.269799983			260							260			0003
GBP/L 219902.32 USD-S 173028.81GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2024	12/16/2024	Maturity	1	219,902	1.270900031			451							451			0003
GBP/L 481885.2 USD-S 377564.21GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8570P30	03/15/2024	12/16/2024	12/16/2024	Maturity	1	481,885	1.276299997			3,022							3,022			0003
GBP/L 707250.27 USD-S 556977.69GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	12/16/2024	12/16/2024	Maturity	1	707,250	1.269799999			838							838			0003
GBP/L 707862.94 USD-S 556977.69GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2024	12/16/2024	Maturity	1	707,863	1.270899989			1,451							1,451			0003
GBP/L 93309.78 USD-S 72608.96GBP	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/06/2024	12/16/2024	12/16/2024	Maturity	1	93,310	1.285100076			1,220							1,220			0003
GBP/L 410738.83 USD-S 323467.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	12/16/2024	12/16/2024	Maturity	1	410,739	1.269800005			487							487			0003
GBP/L 411094.64 USD-S 323467.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	12/16/2024	12/16/2024	Maturity	1	411,095	1.270899993			843							843			0003
USD/L 1339738.15 EUR-S 1416590.89USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/05/2024	12/13/2024	12/13/2024	Maturity	1	1,416,591	1.057364001			(10,396)							(10,396)			0003
USD/L 647540.1 EUR-S 684685.59USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/05/2024	12/13/2024	12/13/2024	Maturity	1	684,686	1.057364			(5,025)							(5,025)			0003
USD/L 14444444.44 GBP-S 18905899.99USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	12/13/2024	12/13/2024	Maturity	1	18,905,900	1.30887			(682,691)							(682,691)			0003
USD/L 2222222.22 GBP-S 2798343.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	12/13/2024	12/13/2024	Maturity	1	2,798,344	1.259254603			5,227							5,227			0003
USD/L 3333333.34 GBP-S 4265166.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	12/13/2024	12/13/2024	Maturity	1	4,265,167	1.279549998			(59,811)							(59,811)			0003
USD/L 5555555.56 GBP-S 6887222.23USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024	12/13/2024	Maturity	1	6,887,222	1.2397			121,704					(197,168)		121,704			0003
USD/L 28888888.87 GBP-S 37811799.98USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	12/13/2024	12/13/2024	Maturity	1	37,811,800	1.30887			(1,365,382)							(1,365,382)			0003
USD/L 4444444.44 GBP-S 5596687.11USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	12/13/2024	12/13/2024	Maturity	1	5,596,687	1.259254601			10,454							10,454			0003
USD/L 6666666.67 GBP-S 8530333.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	12/13/2024	12/13/2024	Maturity	1	8,530,333	1.279549999			(119,621)							(119,621)			0003
USD/L 11111111.11 GBP-S 13774444.44USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024	12/13/2024	Maturity	1	13,774,444	1.2397			243,409					(394,335)		243,409			0003
USD/L 3611111.12 GBP-S 4726475.01USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	12/13/2024	12/13/2024	Maturity	1	4,726,475	1.30887			(170,673)							(170,673)			0003
USD/L 555555.55 GBP-S 699585.89USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	12/13/2024	12/13/2024	Maturity	1	699,586	1.259254615			1,307							1,307			0003
USD/L 833333.33 GBP-S 1066291.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	12/13/2024	12/13/2024	Maturity	1	1,066,292	1.279550009			(14,953)							(14,953)			0003
USD/L 1388888.89 GBP-S 1721805.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024	12/13/2024	Maturity	1	1,721,806	1.239700002			30,426					(49,292)		30,426			0003
USD/L 3611111.12 GBP-S 4726475.01USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	12/13/2024	12/13/2024	Maturity	1	4,726,475	1.30887			(170,673)							(170,673)			0003
USD/L 555555.55 GBP-S 699585.89USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	12/13/2024	12/13/2024	Maturity	1	699,586	1.259254615			1,307							1,307			0003
USD/L 833333.33 GBP-S 1066291.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	12/13/2024	12/13/2024	Maturity	1	1,066,292	1.279550009			(14,953)							(14,953)			0003
USD/L 1388888.89 GBP-S 1721805.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	12/13/2024	12/13/2024	Maturity	1	1,721,806	1.239700002			30,426					(49,292)		30,426			0003
EUR/L 8976263.77 USD-S 8554933.3EUR	Repat 12.11.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/11/2024	12/13/2024	12/13/2024	Maturity	1	8,976,264	1.049250001			(3,031)							(3,031)			0003
GBP/L 29722000.01 USD-S 23333333.34GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/13/2024	12/13/2024	Maturity	1	29,722,000	1.2738			284,508							284,508			0003
GBP/L 2813282.67 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/18/2024	12/13/2024	12/13/2024	Maturity	1	2,813,283	1.265977203			9,712							9,712			0003
GBP/L 59443999.98 USD-S 46666666.65GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/13/2024	12/13/2024	Maturity	1	59,444,000	1.2738			569,017							569,017			0003
GBP/L 5626565.33 USD-S 4444444.44GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/18/2024	12/13/2024	12/13/2024	Maturity	1	5,626,565	1.265977201			19,424							19,424			0003
GBP/L 7430500 USD-S 5833333.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/13/2024	12/13/2024	Maturity	1	7,430,500	1.273800001			71,127							71,127			0003
GBP/L 703320.67 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/18/2024	12/13/2024	12/13/2024	Maturity	1	703,321	1.265977196			2,428							2,428			0003
GBP/L 7430500 USD-S 5833333.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/13/2024	12/13/2024	Maturity	1	7,430,500	1.273800001			71,127							71,127			0003
GBP/L 703320.67 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/18/2024	12/13/2024	12/13/2024	Maturity	1	703,321	1.265977196			2,428							2,428			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 11694354.97 USD-S 9174921.52GBP	Repat 12.11.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/11/2024	12/13/2024	12/13/2024	Maturity	1	11,694,355	1.2746			119,212							119,212			0003
GBP/L 2669388.04 USD-S 2097437.74GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2024	12/12/2024	12/12/2024	Maturity	1	2,669,388	1.272690001			12,554							12,554			0003
GBP/L 16221046.75 USD-S 12720394.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/10/2024	12/12/2024	12/12/2024	Maturity	1	16,221,047	1.275199999			108,064							108,064			0003
GBP/L 347578.8 USD-S 273105.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2024	12/12/2024	12/12/2024	Maturity	1	347,579	1.272689984			1,635							1,635			0003
GBP/L 2116392.14 USD-S 1659655.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/10/2024	12/12/2024	12/12/2024	Maturity	1	2,116,392	1.275199997			14,099							14,099			0003
GBP/L 2321809.36 USD-S 1824332.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/10/2024	12/12/2024	12/12/2024	Maturity	1	2,321,809	1.27269			10,919							10,919			0003
GBP/L 14104654.48 USD-S 11060739.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/10/2024	12/12/2024	12/12/2024	Maturity	1	14,104,654	1.275199999			93,965							93,965			0003
EUR/L 273825.48 USD-S 258819.15EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2024	12/11/2024	12/11/2024	Maturity	1	273,825	1.057979983			2,248							2,248			0003
EUR/L 75528.29 USD-S 71393.13EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/09/2024	12/11/2024	12/11/2024	Maturity	1	75,528	1.057920979			616							616			0003
EUR/L 60477.49 USD-S 57166.36EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/09/2024	12/11/2024	12/11/2024	Maturity	1	60,477	1.057920952			493							493			0003
EUR/L 776983.81 USD-S 734347.59EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/11/2024	12/11/2024	Maturity	1	776,984	1.058059999			6,436							6,436			0003
EUR/L 241909.68 USD-S 228665.16EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/09/2024	12/11/2024	12/11/2024	Maturity	1	241,910	1.057921023			1,972							1,972			0003
EUR/L 1095302.05 USD-S 1035276.71EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	12/09/2024	12/11/2024	12/11/2024	Maturity	1	1,095,302	1.057979996			8,990							8,990			0003
EUR/L 33882.01 USD-S 32026.98EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/09/2024	12/11/2024	12/11/2024	Maturity	1	33,882	1.057920853			276							276			0003
EUR/L 75528.29 USD-S 71393.13EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/09/2024	12/11/2024	12/11/2024	Maturity	1	75,528	1.057920979			616							616			0003
EUR/L 255759.57 USD-S 241725.02EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/11/2024	12/11/2024	Maturity	1	255,760	1.058059981			2,118							2,118			0003
EUR/L 776983.68 USD-S 734347.47EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/11/2024	12/11/2024	Maturity	1	776,984	1.058059994			6,436							6,436			0003
EUR/L 28596.39 USD-S 27030.74EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/09/2024	12/11/2024	12/11/2024	Maturity	1	28,596	1.057921093			233							233			0003
EUR/L 215860.48 USD-S 204015.35EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/11/2024	12/11/2024	Maturity	1	215,860	1.058059994			1,788							1,788			0003
EUR/L 107284.79 USD-S 101410.97EUR	Irish RPL EPF	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/09/2024	12/11/2024	12/11/2024	Maturity	1	107,285	1.057920953			875							875			0003
EUR/L 741998.45 USD-S 701282.02EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/11/2024	12/11/2024	Maturity	1	741,998	1.058059994			6,146							6,146			0003
EUR/L 226582.09 USD-S 214176.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	12/09/2024	12/11/2024	12/11/2024	Maturity	1	226,582	1.05792099			1,847							1,847			0003
EUR/L 2330951.42 USD-S 2203042.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/09/2024	12/11/2024	12/11/2024	Maturity	1	2,330,951	1.058059999			19,308							19,308			0003
GBP/L 241692.74 USD-S 189138.67GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2024	12/11/2024	12/11/2024	Maturity	1	241,693	1.277859996			635							635			0003
GBP/L 631860.73 USD-S 494494.97GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/11/2024	12/11/2024	Maturity	1	631,861	1.277790005			1,626							1,626			0003
GBP/L 966769.47 USD-S 756553.51GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2024	12/11/2024	12/11/2024	Maturity	1	966,769	1.277860002			2,540							2,540			0003
GBP/L 2527442.73 USD-S 1977979.74GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/09/2024	12/11/2024	12/11/2024	Maturity	1	2,527,443	1.277789999			6,503							6,503			0003
GBP/L 53490.59 USD-S 41859.51GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2024	12/11/2024	12/11/2024	Maturity	1	53,491	1.277859918			141							141			0003
GBP/L 930196.93 USD-S 728053.01GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/09/2024	12/11/2024	12/11/2024	Maturity	1	930,197	1.277650002			2,292							2,292			0003
EUR/L 8838184.64 USD-S 8365928EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2024	12/10/2024	12/10/2024	Maturity	1	8,838,185	1.056450001			(33,057)							(33,057)			0003
EUR/L 15442443.57 USD-S 14611903EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/06/2024	12/10/2024	12/10/2024	Maturity	1	15,442,444	1.05684			(63,436)							(63,436)			0003
EUR/L 7667556.53 USD-S 7257850.85EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2024	12/10/2024	12/10/2024	Maturity	1	7,667,557	1.05645			(28,678)							(28,678)			0003
EUR/L 6197843.91 USD-S 5729201EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/10/2024	12/10/2024	Maturity	1	6,197,844	1.081799			(167,868)							(167,868)			0003
EUR/L 2269135.15 USD-S 2147886.93EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2024	12/10/2024	12/10/2024	Maturity	1	2,269,135	1.056450001			(8,487)							(8,487)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 9534063.35 USD-S 8813156EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/10/2024	12/10/2024	Maturity	1	9,534,063	1.081799			(258,229)			0003				(258,229)			0003
EUR/L 7814548.99 USD-S 7396988.96EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2024	12/10/2024	12/10/2024	Maturity	1	7,814,549	1.05645			(29,228)			0003				(29,228)			0003
EUR/L 4583830.09 USD-S 4237229EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/10/2024	12/10/2024	Maturity	1	4,583,830	1.081798999			(124,152)			0003				(124,152)			0003
EUR/L 14936995.48 USD-S 14138857EUR	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/06/2024	12/10/2024	12/10/2024	Maturity	1	14,936,995	1.05645			(55,868)			0003				(55,868)			0003
USD/L 369012053.97 AUD-S 237865169.99USD	RML Pepper Australian	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/09/2024	12/10/2024	12/10/2024	Maturity	1	237,865,170	0.6446			(2,471,805)			0003				(2,471,805)			0003
USD/L 73802410.79 AUD-S 47600818.39USD	RML Pepper Australian	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/09/2024	12/10/2024	12/10/2024	Maturity	1	47,600,818	0.64497647			(522,145)			0003				(522,145)			0003
USD/L 73802410.79 AUD-S 47600818.39USD	RML Pepper Australian	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/09/2024	12/10/2024	12/10/2024	Maturity	1	47,600,818	0.64497647			(522,145)			0003				(522,145)			0003
GBP/L 4823065.64 USD-S 3783330.7GBP	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/06/2024	12/10/2024	12/10/2024	Maturity	1	4,823,066	1.274819999			8,219			0003				8,219			0003
GBP/L 19292262.56 USD-S 15133222.79GBP	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/06/2024	12/10/2024	12/10/2024	Maturity	1	19,292,263	1.27482			32,876			0003				32,876			0003
GBP/L 12716952.77 USD-S 9766524.72GBP	Coupon Hedge RML	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2024	12/10/2024	12/10/2024	Maturity	1	12,716,953	1.302096			(245,175)			0003				(245,175)			0003
GBP/L 60257983.74 USD-S 46390992.41GBP	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/30/2024	12/10/2024	12/10/2024	Maturity	1	60,257,984	1.2989156			(1,017,038)			0003				(1,017,038)			0003
GBP/L 25414554.14 USD-S 19533049.43GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/30/2024	12/10/2024	12/10/2024	Maturity	1	25,414,554	1.3011053			(470,998)			0003				(470,998)			0003
GBP/L 6353638.52 USD-S 4883262.35GBP	Coupon Hedge RML	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/30/2024	12/10/2024	12/10/2024	Maturity	1	6,353,639	1.301105299			(117,749)			0003				(117,749)			0003
GBP/L 2153558.17 USD-S 1689303.72GBP	Coupon Hedge RML	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/06/2024	12/10/2024	12/10/2024	Maturity	1	2,153,558	1.274820001			3,670			0003				3,670			0003
GBP/L 4032830.59 USD-S 3097183.76GBP	Coupon Hedge RML	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	10/30/2024	12/10/2024	12/10/2024	Maturity	1	4,032,831	1.302096002			(77,750)			0003				(77,750)			0003
EUR/L 9050252.54 USD-S 8365928EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/10/2024	12/10/2024	Maturity	1	9,050,253	1.081798999			245,125			0003				245,125			0003
EUR/L 15807142.05 USD-S 14611903EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/10/2024	12/10/2024	Maturity	1	15,807,142	1.081799			428,134			0003				428,134			0003
EUR/L 3940743.72 USD-S 3538031.21EUR	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/05/2024	12/10/2024	12/10/2024	Maturity	1	3,940,744	1.1138239			216,971			0003				216,971			0003
EUR/L 400516.06 USD-S 359603.86EUR	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/05/2024	12/10/2024	12/10/2024	Maturity	1	400,516	1.113770191			22,033			0003				22,033			0003
EUR/L 947267.58 USD-S 856095.39EUR	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2024	12/10/2024	12/10/2024	Maturity	1	947,268	1.1064977			46,228			0003				46,228			0003
EUR/L 51116.79 USD-S 47049.9EUR	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	12/10/2024	12/10/2024	Maturity	1	51,117	1.086437803			1,597			0003				1,597			0003
EUR/L 14472991.36 USD-S 12987051.85EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/06/2024	12/10/2024	12/10/2024	Maturity	1	14,472,991	1.114417			804,137			0003				804,137			0003
EUR/L 12215172.58 USD-S 10961042.93EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/06/2024	12/10/2024	12/10/2024	Maturity	1	12,215,173	1.114417			678,690			0003				678,690			0003
EUR/L 12965370.28 USD-S 11634217.96EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/06/2024	12/10/2024	12/10/2024	Maturity	1	12,965,370	1.114417			720,372			0003				720,372			0003
EUR/L 15295401.36 USD-S 14138857EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	12/10/2024	12/10/2024	Maturity	1	15,295,401	1.081799			414,274			0003				414,274			0003
GBP/L 4923429.08 USD-S 3783330.7GBP	Coupon Hedge RML	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	10/30/2024	12/10/2024	12/10/2024	Maturity	1	4,923,429	1.301347799			92,144			0003				92,144			0003
GBP/L 19693716.32 USD-S 15133222.79GBP	Coupon Hedge RML	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8S70P30	10/30/2024	12/10/2024	12/10/2024	Maturity	1	19,693,716	1.3013478			368,578			0003				368,578			0003
GBP/L 12844396.15 USD-S 9766524.72GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/06/2024	12/10/2024	12/10/2024	Maturity	1	12,844,396	1.315145			372,618			0003				372,618			0003
GBP/L 61010881.71 USD-S 46390992.41GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/06/2024	12/10/2024	12/10/2024	Maturity	1	61,010,882	1.315145			1,769,936			0003				1,769,936			0003
GBP/L 25688792.29 USD-S 19533049.43GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/06/2024	12/10/2024	12/10/2024	Maturity	1	25,688,792	1.315145			745,236			0003				745,236			0003
GBP/L 6422198.06 USD-S 4883262.35GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/06/2024	12/10/2024	12/10/2024	Maturity	1	6,422,198	1.315144999			186,309			0003				186,309			0003
GBP/L 6294925.08 USD-S 4786487.48GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/06/2024	12/10/2024	12/10/2024	Maturity	1	6,294,925	1.315145001			182,617			0003				182,617			0003
USD/L 2222222.22 GBP-S 2830666.66USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/05/2024	12/09/2024	12/09/2024	Maturity	1	2,830,667	1.273799998			1,994			0003				1,994			0003
USD/L 4444444.44 GBP-S 5661333.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/05/2024	12/09/2024	12/09/2024	Maturity	1	5,661,333	1.273800001			3,988			0003				3,988			0003
GBP/L 5833503.01 USD-S 4506723.59GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	11/08/2024	12/09/2024	12/09/2024	Maturity	1	5,833,503	1.294399999			(88,795)			0003				(88,795)			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 135356.62 USD-S 104570.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/08/2024	12/09/2024	12/09/2024	Maturity	1	135,357	1.294399955			(2,060)							(2,060)			0003
USD/L 555555.56 GBP-S 707666.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/05/2024	12/09/2024	12/09/2024	Maturity	1	707,667	1.273799996			498							498			0003
GBP/L 23334012.11 USD-S 18026894.40GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/08/2024	12/09/2024	12/09/2024	Maturity	1	23,334,012	1.2944			(355,179)							(355,179)			0003
GBP/L 541426.5 USD-S 418283.76GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/08/2024	12/09/2024	12/09/2024	Maturity	1	541,427	1.294400003			(8,241)							(8,241)			0003
USD/L 555555.56 GBP-S 707666.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/05/2024	12/09/2024	12/09/2024	Maturity	1	707,667	1.273799996			498							498			0003
GBP/L 40327006.12 USD-S 31154980.01GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/08/2024	12/09/2024	12/09/2024	Maturity	1	40,327,006	1.2944			(613,839)							(613,839)			0003
GBP/L 935720.34 USD-S 722898.9GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/08/2024	12/09/2024	12/09/2024	Maturity	1	935,720	1.294400005			(14,243)							(14,243)			0003
EUR/L 8116237.11 USD-S 7682716.77EUR	Non-USD Futures Repatriation -12.6.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/09/2024	12/09/2024	Maturity	1	8,116,237	1.056428			10,994							10,994			0003
EUR/L 612172.12 USD-S 579473.58EUR	Non-USD Futures Repatriation -12.6.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/09/2024	12/09/2024	Maturity	1	612,172	1.056428008			829							829			0003
EUR/L 2353846.96 USD-S 2228118.68EUR	Non-USD Futures Repatriation -12.6.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/09/2024	12/09/2024	Maturity	1	2,353,847	1.056428			3,188							3,188			0003
EUR/L 3144611.39 USD-S 2976645.25EUR	Non-USD Futures Repatriation -12.6.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/06/2024	12/09/2024	12/09/2024	Maturity	1	3,144,611	1.056428001			4,260							4,260			0003
GBP/L 1556199.98 USD-S 1220977.64GBP	Non-USD Futures Repatriation -12.6.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/06/2024	12/09/2024	12/09/2024	Maturity	1	1,556,200	1.274552399			(177)							(177)			0003
GBP/L 40620.58 USD-S 30450.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	12/09/2024	12/09/2024	Maturity	1	40,621	1.333999119			1,806							1,806			0003
GBP/L 131385.04 USD-S 103614.41GBP	Brunel Sept 2021 - 7200467	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2024	12/09/2024	12/09/2024	Maturity	1	131,385	1.268018995			(692)							(692)			0003
GBP/L 192205.07 USD-S 153199.72GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/09/2024	12/09/2024	Maturity	1	192,205	1.254604578			(3,078)							3,152	(3,078)		0003
GBP/L 90551 USD-S 72040.31GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2024	12/09/2024	12/09/2024	Maturity	1	90,551	1.256949061			(1,279)							(1,279)			0003
GBP/L 125878.52 USD-S 99082.05GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2024	12/09/2024	12/09/2024	Maturity	1	125,879	1.270447271			(421)							(421)			0003
GBP/L 102849.61 USD-S 82742.42GBP	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024	12/09/2024	Maturity	1	102,850	1.24300945			2,662							(2,622)			0003
GBP/L 45314.17 USD-S 36997.56GBP	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024	12/09/2024	Maturity	1	45,314	1.224790053			1,864							(1,846)			0003
GBP/L 64751.37 USD-S 58557.19GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/13/2022	12/09/2024	12/09/2024	Maturity	1	64,751	1.105780008			(9,891)							9,919	(9,891)		0003
GBP/L 148709.29 USD-S 121338.58GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/03/2023	12/09/2024	12/09/2024	Maturity	1	148,709	1.225573021			(5,961)							6,019	(5,961)		0003
GBP/L 58424.83 USD-S 46508.77GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/10/2022	12/09/2024	12/09/2024	Maturity	1	58,425	1.256211033			(860)							702	(860)		0003
GBP/L 107723.88 USD-S 89627.99GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/12/2022	12/09/2024	12/09/2024	Maturity	1	107,724	1.201899987			(6,525)							6,568	(6,525)		0003
GBP/L 109152.3 USD-S 88018.95GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/11/2022	12/09/2024	12/09/2024	Maturity	1	109,152	1.240100001			(3,045)							3,087	(3,045)		0003
GBP/L 74677.08 USD-S 64518.62GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/14/2022	12/09/2024	12/09/2024	Maturity	1	74,677	1.157450051			(7,565)							7,596	(7,565)		0003
GBP/L 280247.12 USD-S 221154.61GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/16/2023	12/09/2024	12/09/2024	Maturity	1	280,247	1.267199992			(1,658)							1,764	(1,658)		0003
GBP/L 254090.76 USD-S 208757.59GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/13/2023	12/09/2024	12/09/2024	Maturity	1	254,091	1.217156991			(12,012)							12,112	(12,012)		0003
GBP/L 118181.11 USD-S 94784.58GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/23/2024	12/09/2024	12/09/2024	Maturity	1	118,181	1.24683899			(2,641)							(2,641)			0003
GBP/L 195104.73 USD-S 153304.92GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/17/2024	12/09/2024	12/09/2024	Maturity	1	195,105	1.272657981			(313)							(313)			0003
GBP/L 78949.92 USD-S 61085.71GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/22/2024	12/09/2024	12/09/2024	Maturity	1	78,950	1.292444992			1,084							1,084			0003
GBP/L 71678.04 USD-S 54803.71GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2022	12/09/2024	12/09/2024	Maturity	1	71,678	1.307904885			1,820							(1,888)	1,820		0003
GBP/L 70222.21 USD-S 53093.26GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/08/2022	12/09/2024	12/09/2024	Maturity	1	70,222	1.322620046			2,544							(2,577)	2,544		0003
GBP/L 58142.36 USD-S 43856.2GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2022	12/09/2024	12/09/2024	Maturity	1	58,142	1.325750065			2,239							(2,260)	2,239		0003
GBP/L 75714.45 USD-S 55923.22GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	02/10/2022	12/09/2024	12/09/2024	Maturity	1	75,714	1.353900044			4,429							(4,391)	4,429		0003
GBP/L 63237.39 USD-S 51121.58GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/13/2022	12/09/2024	12/09/2024	Maturity	1	63,237	1.236999913			(1,927)							1,952	(1,927)		0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 108476.14 USD-S 90615.77GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/15/2022	12/09/2024	12/09/2024	Maturity	1	108,476	1.197100019			(7,032)					7,075		(7,032)			0003
GBP/L 91104.89 USD-S 72820.28GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/13/2023	12/09/2024	12/09/2024	Maturity	1	91,105	1.251092278			(1,719)					1,754		(1,719)			0003
GBP/L 268743.48 USD-S 210729.62GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/24/2023	12/09/2024	12/09/2024	Maturity	1	268,743	1.275299979			127					(26)		127			0003
GBP/L 87470.42 USD-S 63735.37GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024	12/09/2024	Maturity	1	87,470	1.372399972			6,227					(6,134)		6,227			0003
GBP/L 5944.33 USD-S 4764.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024	12/09/2024	Maturity	1	5,944	1.247700048			(129)					111		(129)			0003
GBP/L 83703.22 USD-S 67573.44GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024	12/09/2024	Maturity	1	83,703	1.238699998			(2,432)					2,465		(2,432)			0003
GBP/L 35001.76 USD-S 26674.13GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2024	12/09/2024	12/09/2024	Maturity	1	35,002	1.312198748			1,000							1,000			0003
GBP/L 145965.79 USD-S 106583.27GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	12/09/2024	12/09/2024	Maturity	1	145,966	1.369500016			10,104					(9,961)		10,104			0003
GBP/L 70575.19 USD-S 52555.37GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024	12/09/2024	Maturity	1	70,575	1.34287305			3,583					(3,571)		3,583			0003
GBP/L 64936.09 USD-S 52866.98GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	12/09/2024	12/09/2024	Maturity	1	64,936	1.228292027			(2,453)					2,479		(2,453)			0003
GBP/L 44807.93 USD-S 36625.74GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2023	12/09/2024	12/09/2024	Maturity	1	44,808	1.223399991			(1,879)					1,896		(1,879)			0003
GBP/L 163724.99 USD-S 129341.19GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	12/09/2024	12/09/2024	Maturity	1	163,725	1.265837975			(1,146)					1,208		(1,146)			0003
GBP/L 317836.49 USD-S 255655.87GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	12/09/2024	12/09/2024	Maturity	1	317,836	1.243219997			(8,047)					8,170		(8,047)			0003
GBP/L 202841.54 USD-S 162254.93GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2023	12/09/2024	12/09/2024	Maturity	1	202,842	1.250140997			(3,984)					4,062		(3,984)			0003
GBP/L 242303.57 USD-S 191375.34GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2024	12/09/2024	12/09/2024	Maturity	1	242,304	1.266116993			(1,642)							(1,642)			0003
GBP/L 42263.07 USD-S 32963.02GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2024	12/09/2024	12/09/2024	Maturity	1	42,263	1.28213586			245							245			0003
GBP/L 1394035.2 USD-S 1009577.86GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/01/2021	12/09/2024	12/09/2024	Maturity	1	1,394,035	1.380809995			107,129					(105,297)		107,129			0003
GBP/L 609769.87 USD-S 478418.83GBP	Non-USD Futures Repatriation -12.6.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/06/2024	12/09/2024	12/09/2024	Maturity	1	609,770	1.274552404			(69)							(69)			0003
GBP/L 162482.33 USD-S 121800.92GBP	Brunel Sept 2021 - 7200467	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	12/09/2024	12/09/2024	Maturity	1	162,482	1.333999201			7,223							7,223			0003
GBP/L 525540.16 USD-S 414457.64GBP	Brunel Sept 2021 - 7200467	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2024	12/09/2024	12/09/2024	Maturity	1	525,540	1.268018995			(2,768)							(2,768)			0003
GBP/L 768820.29 USD-S 612798.88GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/09/2024	12/09/2024	Maturity	1	768,820	1.254604594			(12,313)					12,607		(12,313)			0003
GBP/L 362203.97 USD-S 288161.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2024	12/09/2024	12/09/2024	Maturity	1	362,204	1.256949			(5,114)							(5,114)			0003
GBP/L 503514.13 USD-S 396328.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2024	12/09/2024	12/09/2024	Maturity	1	503,514	1.270447301			(1,684)							(1,684)			0003
GBP/L 411398.44 USD-S 330969.67GBP	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024	12/09/2024	Maturity	1	411,398	1.243009488			(10,488)					10,646		(10,488)			0003
GBP/L 181256.68 USD-S 147990.01GBP	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024	12/09/2024	Maturity	1	181,257	1.224789971			(7,386)					7,457		(7,386)			0003
GBP/L 259005.5 USD-S 234228.78GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2022	12/09/2024	12/09/2024	Maturity	1	259,006	1.105779999			(39,565)					39,678		(39,565)			0003
GBP/L 594837.15 USD-S 485354.32GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/03/2023	12/09/2024	12/09/2024	Maturity	1	594,837	1.225573			(23,843)					24,075		(23,843)			0003
GBP/L 472724.42 USD-S 379138.39GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/23/2024	12/09/2024	12/09/2024	Maturity	1	472,724	1.246839003			(10,562)							(10,562)			0003
GBP/L 780419.12 USD-S 613219.83GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/17/2024	12/09/2024	12/09/2024	Maturity	1	780,419	1.272657996			(1,251)							(1,251)			0003
GBP/L 315799.69 USD-S 244342.85GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/22/2024	12/09/2024	12/09/2024	Maturity	1	315,800	1.29244498			4,337							4,337			0003
GBP/L 233699.33 USD-S 186035.09GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/10/2022	12/09/2024	12/09/2024	Maturity	1	233,699	1.256211019			(3,439)					2,808		(3,439)			0003
GBP/L 430895.5 USD-S 358511.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/12/2022	12/09/2024	12/09/2024	Maturity	1	430,896	1.201899998			(26,099)					26,271		(26,099)			0003
GBP/L 436609.19 USD-S 352075.79GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/11/2022	12/09/2024	12/09/2024	Maturity	1	436,609	1.240100008			(12,181)					12,350		(12,181)			0003
GBP/L 298708.28 USD-S 258074.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/14/2022	12/09/2024	12/09/2024	Maturity	1	298,708	1.157449986			(30,259)					30,382		(30,259)			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 1120988.5 USD-S 884618.45GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/16/2023	12/09/2024	12/09/2024	Maturity	1	1,120,989	1.2672			(6,632)					7,057		(6,632)			0003
GBP/L 1016363.07 USD-S 835030.38GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/13/2023	12/09/2024	12/09/2024	Maturity	1	1,016,363	1.217156997			(48,048)					48,448		(48,048)			0003
GBP/L 280888.83 USD-S 212373.04GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/08/2022	12/09/2024	12/09/2024	Maturity	1	280,889	1.322619999			10,177					(10,309)		10,177			0003
GBP/L 232569.43 USD-S 175424.8GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2022	12/09/2024	12/09/2024	Maturity	1	232,569	1.325750008			8,956					(9,041)		8,956			0003
GBP/L 286712.16 USD-S 219214.84GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2022	12/09/2024	12/09/2024	Maturity	1	286,712	1.307904885			7,280					(7,550)		7,280			0003
GBP/L 252949.57 USD-S 204486.31GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/13/2022	12/09/2024	12/09/2024	Maturity	1	252,950	1.237000022			(7,709)					7,807		(7,709)			0003
GBP/L 433904.54 USD-S 362463.07GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/15/2022	12/09/2024	12/09/2024	Maturity	1	433,905	1.197099997			(28,126)					28,300		(28,126)			0003
GBP/L 364419.55 USD-S 291281.11GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/13/2023	12/09/2024	12/09/2024	Maturity	1	364,420	1.251092287			(6,876)					7,015		(6,876)			0003
GBP/L 1074973.91 USD-S 842918.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/24/2023	12/09/2024	12/09/2024	Maturity	1	1,074,974	1.275299998			508					(104)		508			0003
GBP/L 302857.79 USD-S 223692.88GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/10/2022	12/09/2024	12/09/2024	Maturity	1	302,858	1.353899999			17,717					(17,563)		17,717			0003
GBP/L 23777.29 USD-S 19056.96GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024	12/09/2024	Maturity	1	23,777	1.247699783			(514)					443		(514)			0003
GBP/L 334812.87 USD-S 270293.75GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024	12/09/2024	Maturity	1	334,813	1.238700007			(9,730)					9,859		(9,730)			0003
GBP/L 349881.71 USD-S 254941.5GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024	12/09/2024	Maturity	1	349,882	1.372399982			24,908					(24,536)		24,908			0003
GBP/L 583863.13 USD-S 426333.06GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	12/09/2024	12/09/2024	Maturity	1	583,863	1.36950001			40,418					(39,846)		40,418			0003
GBP/L 969214.27 USD-S 765501.35GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2024	12/09/2024	12/09/2024	Maturity	1	969,214	1.266116996			(6,568)							(6,568)			0003
GBP/L 169052.29 USD-S 131852.07GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2024	12/09/2024	12/09/2024	Maturity	1	169,052	1.282136033			981							981			0003
GBP/L 140007.06 USD-S 106696.52GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2024	12/09/2024	12/09/2024	Maturity	1	140,007	1.312198936			4,001							4,001			0003
GBP/L 259744.38 USD-S 211467.94GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	12/09/2024	12/09/2024	Maturity	1	259,744	1.228292005			(9,813)					9,915		(9,813)			0003
GBP/L 179231.72 USD-S 146502.96GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2023	12/09/2024	12/09/2024	Maturity	1	179,232	1.223399991			(7,515)					7,585		(7,515)			0003
GBP/L 654899.97 USD-S 517364.76GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	12/09/2024	12/09/2024	Maturity	1	654,900	1.265837994			(4,583)					4,832		(4,583)			0003
GBP/L 1271345.96 USD-S 1022623.48GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	12/09/2024	12/09/2024	Maturity	1	1,271,346	1.243219997			(32,189)					32,680		(32,189)			0003
GBP/L 811366.15 USD-S 649019.71GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2023	12/09/2024	12/09/2024	Maturity	1	811,366	1.250141001			(15,937)					16,249		(15,937)			0003
GBP/L 282300.72 USD-S 210221.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	O2RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024	12/09/2024	Maturity	1	282,301	1.342872987			14,332					(14,284)		14,332			0003
GBP/L 5576140.79 USD-S 4038311.42GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/01/2021	12/09/2024	12/09/2024	Maturity	1	5,576,141	1.38081			428,516					(421,189)		428,516			0003
GBP/L 280810.1 USD-S 210502.45GBP	Brunel Sept 2021 - 7200467	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	12/09/2024	12/09/2024	Maturity	1	280,810	1.3339992			12,483							12,483			0003
GBP/L 908264.78 USD-S 716286.41GBP	Brunel Sept 2021 - 7200467	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2024	12/09/2024	12/09/2024	Maturity	1	908,265	1.268019004			(4,784)							(4,784)			0003
GBP/L 1328713.67 USD-S 1059069.66GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	12/09/2024	12/09/2024	Maturity	1	1,328,714	1.254604603			(21,280)					21,787		(21,280)			0003
GBP/L 625979 USD-S 498014.64GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2024	12/09/2024	12/09/2024	Maturity	1	625,979	1.256948993			(8,839)							(8,839)			0003
GBP/L 870198.29 USD-S 684954.26GBP	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/24/2024	12/09/2024	12/09/2024	Maturity	1	870,198	1.2704473			(2,911)							(2,911)			0003
GBP/L 710999.36 USD-S 571998.33GBP	Brunel Sept 2021 - 7200467	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/17/2023	12/09/2024	12/09/2024	Maturity	1	710,999	1.243009503			(18,125)					18,400		(18,125)			0003
GBP/L 313256.86 USD-S 255763.73GBP	Brunel Sept 2021 - 7200467	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/13/2023	12/09/2024	12/09/2024	Maturity	1	313,257	1.224790004			(12,764)					12,887		(12,764)			0003
GBP/L 447626.26 USD-S 404805.89GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	10/13/2022	12/09/2024	12/09/2024	Maturity	1	447,626	1.105780007			(68,379)					68,573		(68,379)			0003
GBP/L 1028027.37 USD-S 838813.66GBP	Brunel Sept 2021 - 7200467	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/03/2023	12/09/2024	12/09/2024	Maturity	1	1,028,027	1.225572996			(41,206)					41,608		(41,206)			0003
GBP/L 403890.87 USD-S 321515.15GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/10/2022	12/09/2024	12/09/2024	Maturity	1	403,891	1.256211006			(5,944)					4,852		(5,944)			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 744695.16 USD-S 619598.27GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/12/2022	12/09/2024	12/09/2024	Maturity	1	744,695	1.201899999			(45,105)					45,402		(45,105)			0003
GBP/L 754569.84 USD-S 608474.99GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/11/2022	12/09/2024	12/09/2024	Maturity	1	754,570	1.240100008			(21,052)					21,343		(21,052)			0003
GBP/L 516242.61 USD-S 446017.20GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/14/2022	12/09/2024	12/09/2024	Maturity	1	516,243	1.157450004			(52,294)					52,508		(52,294)			0003
GBP/L 1937348.37 USD-S 1528841.83GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/16/2023	12/09/2024	12/09/2024	Maturity	1	1,937,348	1.267200002			(11,462)					12,195		(11,462)			0003
GBP/L 1756529.47 USD-S 1443141.25GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/13/2023	12/09/2024	12/09/2024	Maturity	1	1,756,529	1.217156997			(83,039)					83,731		(83,039)			0003
GBP/L 816985.99 USD-S 655245.78GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/23/2024	12/09/2024	12/09/2024	Maturity	1	816,986	1.246838995			(18,254)							(18,254)			0003
GBP/L 1348758.94 USD-S 1059796.85GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/17/2024	12/09/2024	12/09/2024	Maturity	1	1,348,759	1.272658			(2,161)							(2,161)			0003
GBP/L 545780.82 USD-S 422285.53GBP	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/22/2024	12/09/2024	12/09/2024	Maturity	1	545,781	1.292444996			7,495							7,495			0003
GBP/L 495510.3 USD-S 378858.05GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/11/2022	12/09/2024	12/09/2024	Maturity	1	495,510	1.3079049			12,581					(13,048)		12,581			0003
GBP/L 485446.11 USD-S 367033.7GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/08/2022	12/09/2024	12/09/2024	Maturity	1	485,446	1.322619994			17,589					(17,816)		17,589			0003
GBP/L 401938.11 USD-S 303177.91GBP	Brunel Sept 2021 - 7200467	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/13/2022	12/09/2024	12/09/2024	Maturity	1	401,938	1.325749986			15,478					(15,626)		15,478			0003
GBP/L 523413.99 USD-S 386597.23GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/10/2022	12/09/2024	12/09/2024	Maturity	1	523,414	1.353900001			30,620					(30,353)		30,620			0003
GBP/L 437160.08 USD-S 353403.46GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	06/13/2022	12/09/2024	12/09/2024	Maturity	1	437,160	1.237			(13,322)					13,492		(13,322)			0003
GBP/L 749895.52 USD-S 626426.8GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/15/2022	12/09/2024	12/09/2024	Maturity	1	749,896	1.197099996			(48,609)					48,909		(48,609)			0003
GBP/L 629808.08 USD-S 503406.57GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/13/2023	12/09/2024	12/09/2024	Maturity	1	629,808	1.251092293			(11,883)					12,124		(11,883)			0003
GBP/L 1857823.68 USD-S 1456773.84GBP	Brunel Sept 2021 - 7200467	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/24/2023	12/09/2024	12/09/2024	Maturity	1	1,857,824	1.275300001			878					(179)		878			0003
GBP/L 604683.08 USD-S 440602.65GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/14/2022	12/09/2024	12/09/2024	Maturity	1	604,683	1.372400007			43,048					(42,404)		43,048			0003
GBP/L 41093.09 USD-S 32935.07GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/12/2022	12/09/2024	12/09/2024	Maturity	1	41,093	1.247700096			(889)					766		(889)			0003
GBP/L 578640.34 USD-S 467135.17GBP	Brunel Sept 2021 - 7200467	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/13/2022	12/09/2024	12/09/2024	Maturity	1	578,640	1.238700011			(16,816)					17,040		(16,816)			0003
GBP/L 448903.23 USD-S 365469.47GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/14/2023	12/09/2024	12/09/2024	Maturity	1	448,903	1.22829201			(16,960)					17,135		(16,960)			0003
GBP/L 309757.23 USD-S 253193.75GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2023	12/09/2024	12/09/2024	Maturity	1	309,757	1.223399985			(12,988)					13,110		(12,988)			0003
GBP/L 1131830.87 USD-S 894135.64GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/15/2023	12/09/2024	12/09/2024	Maturity	1	1,131,831	1.265838			(7,921)					8,350		(7,921)			0003
GBP/L 2197203.65 USD-S 1767349.02GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2023	12/09/2024	12/09/2024	Maturity	1	2,197,204	1.243220001			(55,631)					56,479		(55,631)			0003
GBP/L 1402243.54 USD-S 1121668.31GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/20/2023	12/09/2024	12/09/2024	Maturity	1	1,402,244	1.250140998			(27,544)					28,082		(27,544)			0003
GBP/L 1675044.57 USD-S 1322977.71GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2024	12/09/2024	12/09/2024	Maturity	1	1,675,045	1.266117001			(11,351)							(11,351)			0003
GBP/L 1009061.46 USD-S 736810.12GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/27/2021	12/09/2024	12/09/2024	Maturity	1	1,009,061	1.369500001			69,852					(68,863)		69,852			0003
GBP/L 292164.61 USD-S 227873.34GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/13/2024	12/09/2024	12/09/2024	Maturity	1	292,165	1.282135988			1,695							1,695			0003
GBP/L 487886.23 USD-S 363315.24GBP	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/17/2021	12/09/2024	12/09/2024	Maturity	1	487,886	1.34287301			24,769					(24,686)		24,769			0003
GBP/L 241967.19 USD-S 184398.26GBP	Brunel Sept 2021 - 7200467	B1	Currency	O2RNE8IBXP4R0TD8PU41	08/23/2024	12/09/2024	12/09/2024	Maturity	1	241,967	1.312198879			6,915							6,915			0003
GBP/L 9636965.34 USD-S 6979211.72GBP	Brunel Sept 2021 - 7200467	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	09/01/2021	12/09/2024	12/09/2024	Maturity	1	9,636,965	1.380810001			740,583					(727,919)		740,583			0003
USD/L 704048435 JPY-S Non-USD Futures Repatriation 4688898.56USD	- 12.5.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/05/2024	12/06/2024	12/06/2024	Maturity	1	4,688,899	0.006659909			6,323							6,323			0003
USD/L 17382992 HKD-S Non-USD Futures Repatriation 2233887.04USD	- 12.5.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/05/2024	12/06/2024	12/06/2024	Maturity	1	2,233,887	0.128509927			517							517			0003
USD/L 12162000 EUR-S AP Dolphin Subordinated 13423199.4USD	Secured Debt Tranche B	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/06/2024	12/06/2024	Maturity	1	13,423,199	1.1037			(576,469)							(576,469)			0003
USD/L 231087000 EUR-S AP Dolphin Senior Secured 244230766.39USD	Debt Tranche A	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/05/2024	12/06/2024	12/06/2024	Maturity	1	244,230,766	1.056878			(133,375)							(133,375)			0003

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USD/L 66025000 EUR-S 72838780USD	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/06/2024	12/06/2024	Maturity	1	72,838,780	1.1032			(3,096,517)							(3,096,517)			0003
USD/L 3475000 EUR-S 3835357.5USD	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/06/2024	12/06/2024	Maturity	1	3,835,358	1.1037			(164,712)							(164,712)			0003
USD/L 231088000 EUR-S 254936281.6USD	AP Dolphin Senior Secured Debt Tranche A	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/06/2024	12/06/2024	Maturity	1	254,936,282	1.1032			(10,837,834)							(10,837,834)			0003
USD/L 12163000 EUR-S 13424303.1USD	AP Dolphin Subordinated Secured Debt Tranche B	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/05/2024	12/06/2024	12/06/2024	Maturity	1	13,424,303	1.1037			(576,516)							(576,516)			0003
GBP/L 5837943.58 USD-S 4598000GBP	PMF 2019-1B - Class C - 50136746	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/20/2024	12/06/2024	12/06/2024	Maturity	1	5,837,944	1.2696702			18,561							18,561			0003
EUR/L 4196692.68 USD-S 3972560.8EUR	Non-USD Futures Repatriation - 12.5.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/05/2024	12/06/2024	12/06/2024	Maturity	1	4,196,693	1.05642			473							473			0003
GBP/L 5099526.85 USD-S 4598000GBP	PMF 2019-1B - Class C - 50136746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2022	12/06/2024	12/06/2024	Maturity	1	5,099,527	1.109075			(756,977)							(756,977)			0003
GBP/L 1404782.07 USD-S 1107741.25GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/04/2024	12/04/2024	Maturity	1	1,404,782	1.268150003			1,050							1,050			0003
GBP/L 3439294.04 USD-S 2712056.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/02/2024	12/04/2024	12/04/2024	Maturity	1	3,439,294	1.268149998			2,570							2,570			0003
USD/L 11000000 EUR-S 11547257.7USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/02/2024	12/03/2024	12/03/2024	Maturity	1	11,547,258	1.0497507			12,586							12,586			0003
USD/L 44000000 EUR-S 46189030.8USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	12/02/2024	12/03/2024	12/03/2024	Maturity	1	46,189,031	1.0497507			50,342							50,342			0003
USD/L 2500000 GBP-S 3166109USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/03/2024	12/03/2024	Maturity	1	3,166,109	1.2664436			1,897							1,897			0003
USD/L 10000000 GBP-S 12664436USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	12/02/2024	12/03/2024	12/03/2024	Maturity	1	12,664,436	1.2664436			7,587							7,587			0003
USD/L 681375540 JPY-S 4515411.13USD	Non-USD Futures Repatriation - 11.27.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/27/2024	11/29/2024	11/29/2024	Maturity	1	4,515,411	0.006626905			(17,289)							(17,289)			0003
USD/L 231104.71 EUR-S 242197.74USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/29/2024	11/29/2024	Maturity	1	242,198	1.048000017			1,710							1,710			0003
USD/L 521849.34 EUR-S 546898.11USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/26/2024	11/29/2024	11/29/2024	Maturity	1	546,898	1.048000003			3,861							3,861			0003
EUR/L 382438.05 USD-S 344849.46EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/06/2023	11/27/2024	11/27/2024	Maturity	1	382,438	1.108999997			(18,139)							(18,139)			0003
EUR/L 4920637.96 USD-S 4578189.39EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2024	11/27/2024	11/27/2024	Maturity	1	4,920,638	1.074800001			(84,233)							(84,233)			0003
EUR/L 9344970.58 USD-S 8694613.49EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2024	11/27/2024	11/27/2024	Maturity	1	9,344,971	1.0748			(159,970)							(159,970)			0003
EUR/L 19657270.86 USD-S 18289236.01EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2024	11/27/2024	11/27/2024	Maturity	1	19,657,271	1.0748			(336,499)							(336,499)			0003
EUR/L 1444275.9 USD-S 1343762.47EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2024	11/27/2024	11/27/2024	Maturity	1	1,444,276	1.074799998			(24,724)							(24,724)			0003
EUR/L 11111117.27 USD-S 10337846.36EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/08/2024	11/27/2024	11/27/2024	Maturity	1	11,111,117	1.0748			(190,203)							(190,203)			0003
EUR/L 1501358.74 USD-S 1431774.5EUR	Non-USD Futures Repatriation -11.25.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/25/2024	11/27/2024	11/27/2024	Maturity	1	1,501,359	1.0486			(11,170)							(11,170)			0003
EUR/L 759305.7 USD-S 686837.48EUR	College Square July 2021 - 7200462	B1	Currency	Natixis NA KX1IK48MPD4Y2NQUIZ63	08/25/2023	11/27/2024	11/27/2024	Maturity	1	759,306	1.105509996			33,730							33,730			0003
EUR/L 301590.64 USD-S 281183.73EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/22/2022	11/27/2024	11/27/2024	Maturity	1	301,591	1.072575003			4,548							4,548			0003
EUR/L 312204.76 USD-S 282349.16EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	12/15/2022	11/27/2024	11/27/2024	Maturity	1	312,205	1.105739999			13,931							13,931			0003
EUR/L 627651.2 USD-S 552826.18EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/21/2023	11/27/2024	11/27/2024	Maturity	1	627,651	1.135349994			43,645							43,645			0003
EUR/L 223901.66 USD-S 206867.72EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/26/2024	11/27/2024	11/27/2024	Maturity	1	223,902	1.082342185			5,366							5,366			0003
EUR/L 206991.63 USD-S 189162.12EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	05/29/2024	11/27/2024	11/27/2024	Maturity	1	206,992	1.094255182			7,161							7,161			0003
EUR/L 266410.89 USD-S 256472.58EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/24/2022	11/27/2024	11/27/2024	Maturity	1	266,411	1.03874999			(4,527)							(4,527)			0003
EUR/L 680732.83 USD-S 618960.57EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/27/2023	11/27/2024	11/27/2024	Maturity	1	680,733	1.099799992			26,862							26,862			0003
EUR/L 635850.34 USD-S 585465.2EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/22/2023	11/27/2024	11/27/2024	Maturity	1	635,850	1.086060008			17,364							17,364			0003
EUR/L 80776.02 USD-S 74898.59EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/29/2024	11/27/2024	11/27/2024	Maturity	1	80,776	1.078471838			1,653							1,653			0003
EUR/L 163215.02 USD-S 140084.9EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/23/2022	11/27/2024	11/27/2024	Maturity	1	163,215	1.165115012			15,229							15,229			0003
EUR/L 173580.94 USD-S 154886.18EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/25/2022	11/27/2024	11/27/2024	Maturity	1	173,581	1.120699988			9,959							9,959			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 341960.28 USD-S 320240.52EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2022	11/27/2024	11/27/2024	Maturity	1	341,960	1.067823272			3,658					16,523		3,658			0003
EUR/L 506143.48 USD-S 452924.17EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/18/2023	11/27/2024	11/27/2024	Maturity	1	506,143	1.11750159			27,674					868		27,674			0003
EUR/L 430911.73 USD-S 392294.28EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/24/2023	11/27/2024	11/27/2024	Maturity	1	430,912	1.098440003			16,492					8,229		16,492			0003
EUR/L 237605.23 USD-S 216813.23EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	02/23/2024	11/27/2024	11/27/2024	Maturity	1	237,605	1.095898207			8,563							8,563			0003
EUR/L 257737.53 USD-S 235391.06EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2024	11/27/2024	11/27/2024	Maturity	1	257,738	1.094933384			9,070							9,070			0003
EUR/L 640855.84 USD-S 595094.67EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/23/2024	11/27/2024	11/27/2024	Maturity	1	640,856	1.076897294			12,197							12,197			0003
EUR/L 180448.42 USD-S 167170.97EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2024	11/27/2024	11/27/2024	Maturity	1	180,448	1.079424376			3,849							3,849			0003
EUR/L 247460.9 USD-S 226517.87EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	07/26/2024	11/27/2024	11/27/2024	Maturity	1	247,461	1.09245644			8,167							8,167			0003
EUR/L 201724.42 USD-S 170116.73EUR	College Square July 2021 - 7200462	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/23/2022	11/27/2024	11/27/2024	Maturity	1	201,724	1.185800009			22,013					(10,790)		22,013			0003
EUR/L 286792.29 USD-S 282039.92EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/30/2022	11/27/2024	11/27/2024	Maturity	1	286,792	1.016849991			(11,155)					28,928		(11,155)			0003
EUR/L 181032.81 USD-S 177239.88EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/19/2022	11/27/2024	11/27/2024	Maturity	1	181,033	1.021399981			(6,204)					17,373		(6,204)			0003
EUR/L 308287.32 USD-S 275990.87EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2023	11/27/2024	11/27/2024	Maturity	1	308,287	1.117019994			16,730					662		16,730			0003
EUR/L 286925.9 USD-S 263391.84EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/23/2023	11/27/2024	11/27/2024	Maturity	1	286,926	1.089349997			8,678					7,920		8,678			0003
EUR/L 179292.08 USD-S 151358.81EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	01/24/2022	11/27/2024	11/27/2024	Maturity	1	179,292	1.184550011			19,396					(9,419)		19,396			0003
EUR/L 483966.52 USD-S 438971.9EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	05/22/2023	11/27/2024	11/27/2024	Maturity	1	483,967	1.102500001			20,236					7,426		20,236			0003
EUR/L 657323.34 USD-S 589289.83EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/26/2023	11/27/2024	11/27/2024	Maturity	1	657,323	1.115449999			34,797					2,338		34,797			0003
EUR/L 625041.49 USD-S 577934.08EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/24/2023	11/27/2024	11/27/2024	Maturity	1	625,041	1.081510005			14,511					21,908		14,511			0003
EUR/L 482223.34 USD-S 433097.13EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/27/2023	11/27/2024	11/27/2024	Maturity	1	482,223	1.113430006			24,699					2,593		24,699			0003
EUR/L 560033.41 USD-S 510584.94EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	12/13/2023	11/27/2024	11/27/2024	Maturity	1	560,033	1.096846707			20,651					11,524		20,651			0003
EUR/L 151089.17 USD-S 135102.65EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/25/2024	11/27/2024	11/27/2024	Maturity	1	151,089	1.118328693			8,367							8,367			0003
EUR/L 267675.57 USD-S 248182.06EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/29/2024	11/27/2024	11/27/2024	Maturity	1	267,676	1.078545202			5,496							5,496			0003
EUR/L 165986.62 USD-S 136065.76EUR	College Square July 2021 - 7200462	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2021	11/27/2024	11/27/2024	Maturity	1	165,987	1.219899995			22,247					(13,075)		22,247			0003
EUR/L 86345.27 USD-S 71277.26EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/22/2021	11/27/2024	11/27/2024	Maturity	1	86,345	1.211399961			11,048					(6,269)		11,048			0003
EUR/L 278465.54 USD-S 245465.2EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024	11/27/2024	Maturity	1	278,466	1.134439994			19,156					(3,495)		19,156			0003
EUR/L 226976.8 USD-S 205594.93EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	11/27/2024	11/27/2024	Maturity	1	226,977	1.103999987			9,786					3,170		9,786			0003
EUR/L 221123.96 USD-S 197883EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/02/2023	11/27/2024	11/27/2024	Maturity	1	221,124	1.117447987			12,080					390		12,080			0003
EUR/L 30630.89 USD-S 25023.19EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2021	11/27/2024	11/27/2024	Maturity	1	30,631	1.224100125			4,196					(2,505)		4,196			0003
EUR/L 1118811.27 USD-S 913912.16EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/07/2021	11/27/2024	11/27/2024	Maturity	1	1,118,811	1.224200004			153,353					(91,582)		153,353			0003
EUR/L 233590.45 USD-S 192874.62EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/22/2021	11/27/2024	11/27/2024	Maturity	1	233,590	1.211099988			29,837					(16,908)		29,837			0003
EUR/L 149181.71 USD-S 126645.52EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/22/2021	11/27/2024	11/27/2024	Maturity	1	149,182	1.177946997			15,393					(7,080)		15,393			0003
EUR/L 161831.81 USD-S 137530.22EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024	11/27/2024	Maturity	1	161,832	1.176700001			16,545					(7,525)		16,545			0003
EUR/L 355959 USD-S 322510.76EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2024	11/27/2024	11/27/2024	Maturity	1	355,959	1.103712013			15,258							15,258			0003
EUR/L 170836.22 USD-S 153127.9EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	11/27/2024	11/27/2024	Maturity	1	170,836	1.115643981			9,072							9,072			0003
EUR/L 1714561.25 USD-S 1550923.33EUR	College Square July 2021 - 7200462	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	08/25/2023	11/27/2024	11/27/2024	Maturity	1	1,714,561	1.10551			76,164					21,570		76,164			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 681011.12 USD-S 634931EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/22/2022	11/27/2024	11/27/2024	Maturity	1	681,011	1.072575004			10,269					29,742		10,269			0003
EUR/L 704978.49 USD-S 637562.62EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/15/2022	11/27/2024	11/27/2024	Maturity	1	704,978	1.105739998			31,457					8,720		31,457			0003
EUR/L 1417276.91 USD-S 1248317.18EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/21/2023	11/27/2024	11/27/2024	Maturity	1	1,417,277	1.13535			98,553					(19,889)		98,553			0003
EUR/L 505584.39 USD-S 467120.65EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	04/26/2024	11/27/2024	11/27/2024	Maturity	1	505,584	1.082342196			12,118							12,118			0003
EUR/L 467400.45 USD-S 427140.26EUR	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	05/29/2024	11/27/2024	11/27/2024	Maturity	1	467,400	1.094255199			16,169							16,169			0003
EUR/L 601572.98 USD-S 579131.63EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	08/24/2022	11/27/2024	11/27/2024	Maturity	1	601,573	1.038749999			(10,222)					46,717		(10,222)			0003
EUR/L 301467.4 USD-S 274111.11EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	03/27/2023	11/27/2024	11/27/2024	Maturity	1	301,467	1.099800004			11,896					5,377		11,896			0003
EUR/L 382438.05 USD-S 344849.46EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	04/06/2023	11/27/2024	11/27/2024	Maturity	1	382,438	1.108999997			18,139					3,593		18,139			0003
EUR/L 1435791.09 USD-S 1322018.2EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/22/2023	11/27/2024	11/27/2024	Maturity	1	1,435,791	1.086060003			39,209					44,099		39,209			0003
EUR/L 182397.47 USD-S 169125.86EUR	College Square July 2021 - 7200462	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/29/2024	11/27/2024	11/27/2024	Maturity	1	182,397	1.078471796			3,733							3,733			0003
EUR/L 772168.37 USD-S 723123.75EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/26/2022	11/27/2024	11/27/2024	Maturity	1	772,168	1.067823274			8,260					37,309		8,260			0003
EUR/L 1142904.64 USD-S 1022731.99EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/18/2023	11/27/2024	11/27/2024	Maturity	1	1,142,905	1.117501605			62,489					1,960		62,489			0003
EUR/L 973026.44 USD-S 885825.75EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/24/2023	11/27/2024	11/27/2024	Maturity	1	973,026	1.098440004			37,239					18,583		37,239			0003
EUR/L 536527.93 USD-S 489578.26EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/23/2024	11/27/2024	11/27/2024	Maturity	1	536,528	1.095898192			19,337							19,337			0003
EUR/L 581987.98 USD-S 531528.2EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/26/2024	11/27/2024	11/27/2024	Maturity	1	581,988	1.094933401			20,481							20,481			0003
EUR/L 1447094.18 USD-S 1343762.47EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/23/2024	11/27/2024	11/27/2024	Maturity	1	1,447,094	1.076897303			27,542							27,542			0003
EUR/L 407464.18 USD-S 377482.83EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/27/2024	11/27/2024	11/27/2024	Maturity	1	407,464	1.079424407			8,691							8,691			0003
EUR/L 558782.68 USD-S 511491.97EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/26/2024	11/27/2024	11/27/2024	Maturity	1	558,783	1.092456407			18,442							18,442			0003
EUR/L 368550.04 USD-S 316320.74EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/23/2022	11/27/2024	11/27/2024	Maturity	1	368,550	1.165115003			34,388					(13,797)		34,388			0003
EUR/L 391956.97 USD-S 349742.99EUR	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/25/2022	11/27/2024	11/27/2024	Maturity	1	391,957	1.120700003			22,488					(377)		22,488			0003
EUR/L 455506.75 USD-S 384134.55EUR	College Square July 2021 - 7200462	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2022	11/27/2024	11/27/2024	Maturity	1	455,507	1.185800002			49,707					(24,365)		49,707			0003
EUR/L 647595.49 USD-S 636864.33EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/30/2022	11/27/2024	11/27/2024	Maturity	1	647,595	1.016849994			(25,189)					65,322		(25,189)			0003
EUR/L 408783.77 USD-S 400219.08EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/19/2022	11/27/2024	11/27/2024	Maturity	1	408,784	1.021400004			(14,008)					39,229		(14,008)			0003
EUR/L 696132.67 USD-S 623205.2EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	01/24/2023	11/27/2024	11/27/2024	Maturity	1	696,133	1.117019996			37,778					1,494		37,778			0003
EUR/L 647897.19 USD-S 594755.76EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/23/2023	11/27/2024	11/27/2024	Maturity	1	647,897	1.089350005			19,596					17,883		19,596			0003
EUR/L 1092827.62 USD-S 991226.87EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	05/22/2023	11/27/2024	11/27/2024	Maturity	1	1,092,828	1.102499996			45,694					16,769		45,694			0003
EUR/L 1484278.51 USD-S 1330654.45EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/26/2023	11/27/2024	11/27/2024	Maturity	1	1,484,279	1.115450003			78,573					5,280		78,573			0003
EUR/L 1411383.99 USD-S 1305012.43EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/24/2023	11/27/2024	11/27/2024	Maturity	1	1,411,384	1.081509998			32,767					49,470		32,767			0003
EUR/L 1088891.41 USD-S 977961.26EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	11/27/2023	11/27/2024	11/27/2024	Maturity	1	1,088,891	1.113430004			55,772					5,856		55,772			0003
EUR/L 1264591.57 USD-S 1152933.74EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/13/2023	11/27/2024	11/27/2024	Maturity	1	1,264,592	1.096846702			46,631					26,023		46,631			0003
EUR/L 341169.08 USD-S 305070.49EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/25/2024	11/27/2024	11/27/2024	Maturity	1	341,169	1.118328685			18,892							18,892			0003
EUR/L 604428.71 USD-S 560411.11EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/29/2024	11/27/2024	11/27/2024	Maturity	1	604,429	1.078545195			12,410							12,410			0003
EUR/L 404853.08 USD-S 341777.96EUR	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	01/24/2022	11/27/2024	11/27/2024	Maturity	1	404,853	1.184549993			43,798					(21,270)		43,798			0003
EUR/L 374808.49 USD-S 307245.26EUR	College Square July 2021 - 7200462	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/26/2021	11/27/2024	11/27/2024	Maturity	1	374,808	1.219899991			50,234					(29,523)		50,234			0003
EUR/L 512528.27 USD-S 464246.62EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/22/2022	11/27/2024	11/27/2024	Maturity	1	512,528	1.104000003			22,098					7,158		22,098			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 499311.52 USD-S 446832EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2023	11/27/2024	11/27/2024	Maturity	1	499,312	1.117447989			27,278					880		27,278			0003
EUR/L 803778.39 USD-S 728250.11EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2024	11/27/2024	11/27/2024	Maturity	1	803,778	1.103712006			34,454							34,454			0003
EUR/L 385759.2 USD-S 345772.67EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/28/2024	11/27/2024	11/27/2024	Maturity	1	385,759	1.115643987			20,485							20,485			0003
EUR/L 365426.67 USD-S 310552.11EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/14/2021	11/27/2024	11/27/2024	Maturity	1	365,427	1.176700007			37,359					(16,991)		37,359			0003
EUR/L 628793.17 USD-S 554276.27EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/25/2022	11/27/2024	11/27/2024	Maturity	1	628,793	1.134439997			43,255					(7,891)		43,255			0003
EUR/L 69166.52 USD-S 56503.98EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	11/27/2024	11/27/2024	Maturity	1	69,167	1.224099966			9,476					(5,657)		9,476			0003
EUR/L 194973.19 USD-S 160948.65EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/22/2021	11/27/2024	11/27/2024	Maturity	1	194,973	1.211399971			24,947					(14,155)		24,947			0003
EUR/L 527462.32 USD-S 435523.34EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/22/2021	11/27/2024	11/27/2024	Maturity	1	527,462	1.211100007			67,375					(38,179)		67,375			0003
EUR/L 336861.93 USD-S 285973.76EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/22/2021	11/27/2024	11/27/2024	Maturity	1	336,862	1.177946991			34,759					(15,988)		34,759			0003
EUR/L 2526347.98 USD-S 2063672.59EUR	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/07/2021	11/27/2024	11/27/2024	Maturity	1	2,526,348	1.224199998			346,282					(206,799)		346,282			0003
EUR/L 8383965.62 USD-S 7995389.68EUR	Non-USD Futures Repatriation -11.25.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/25/2024	11/27/2024	11/27/2024	Maturity	1	8,383,966	1.0486			(62,374)							(62,374)			0003
GBP/L 757972.28 USD-S 603529.17GBP	Non-USD Futures Repatriation -11.25.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2024	11/27/2024	11/27/2024	Maturity	1	757,972	1.255899992			(7,122)							(7,122)			0003
GBP/L 989280.79 USD-S 787706.66GBP	Non-USD Futures Repatriation -11.25.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/25/2024	11/27/2024	11/27/2024	Maturity	1	989,281	1.255899995			(9,295)							(9,295)			0003
USD/L 519802.5 CAD-S 371473.24USD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/25/2024	11/26/2024	11/26/2024	Maturity	1	371,473	0.714643042			(1,902)							(1,902)			0003
USD/L 346535 CAD-S 247648.82USD	Service Express (Victors Purchase) Revolver LX239126	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	11/25/2024	11/26/2024	11/26/2024	Maturity	1	247,649	0.714643023			(1,268)							(1,268)			0003
USD/L 199194.61 EUR-S 207413.38USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/22/2024	11/25/2024	11/25/2024	Maturity	1	207,413	1.041260002			1,561							1,561			0003
USD/L 49798.65 EUR-S 51853.34USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/22/2024	11/25/2024	11/25/2024	Maturity	1	51,853	1.041259954			390							390			0003
USD/L 250541.88 EUR-S 263151.65USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	11/25/2024	11/25/2024	Maturity	1	263,152	1.050329989			(309)							(309)			0003
USD/L 105032.41 EUR-S 110318.69USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	11/25/2024	11/25/2024	Maturity	1	110,319	1.050329989			(129)							(129)			0003
USD/L 65680.41 EUR-S 68986.11USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	11/25/2024	11/25/2024	Maturity	1	68,986	1.050330076			(81)							(81)			0003
USD/L 27534.6 EUR-S 28920.42USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/21/2024	11/25/2024	11/25/2024	Maturity	1	28,920	1.05033013			(34)							(34)			0003
USD/L 248993.26 EUR-S 259266.72USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/22/2024	11/25/2024	11/25/2024	Maturity	1	259,267	1.041259992			1,952							1,952			0003
USD/L 504666.67 EUR-S 559219.62USD	EUR FABN Sep 2024 Acc Int FX	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/12/2024	11/25/2024	11/25/2024	Maturity	1	559,220	1.108096994			(29,775)							(29,775)			0003
USD/L 310974.27 GBP-S 407240.99USD	CML Platinum 7410008 FXF	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	11/25/2024	11/25/2024	Maturity	1	407,241	1.309564904			(16,501)							(16,501)			0003
EUR/L 599382.29 USD-S 545040EUR	EUR FABN Sep 2024 Acc Int FX (2nd Reopening)	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/07/2024	11/25/2024	11/25/2024	Maturity	1	599,382	1.099703306			27,582							27,582			0003
EUR/L 737730 USD-S 700000EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/21/2024	11/25/2024	11/25/2024	Maturity	1	737,730	1.0539			3,362							3,362			0003
EUR/L 2634800 USD-S 2500000EUR	CLO ReInv6m CORDA?6A?CR XS1803165668	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/21/2024	11/25/2024	11/25/2024	Maturity	1	2,634,800	1.05392			12,056							12,056			0003
EUR/L 2213190 USD-S 2100000EUR	CLO PSTET 2022-2A B XS2459151879	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/21/2024	11/25/2024	11/25/2024	Maturity	1	2,213,190	1.0539			10,085							10,085			0003
GBP/L 2417600.19 USD-S 1918197.48GBP	Repat Bourne Leisure Feb 2021 - 7200435	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/21/2024	11/25/2024	11/25/2024	Maturity	1	2,417,600	1.260349998			7,380							7,380			0003
GBP/L 2625000 USD-S 2083333.33GBP	Bourne Leisure Feb 2021 - 7200435	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/21/2024	11/25/2024	11/25/2024	Maturity	1	2,625,000	1.260000002			7,287							7,287			0003
USD/L 2322532.76 EUR-S 2434014.33USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/21/2024	11/22/2024	11/22/2024	Maturity	1	2,434,014	1.047999999			(15,339)							(15,339)			0003
USD/L 2306515.29 EUR-S 2417228.02USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/21/2024	11/22/2024	11/22/2024	Maturity	1	2,417,228	1.047999998			(15,233)							(15,233)			0003
USD/L 2222222.22 GBP-S 2813391.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/18/2024	11/22/2024	11/22/2024	Maturity	1	2,813,391	1.2660261			(28,931)							(28,931)			0003

SCHEDULE DB - PART A - SECTION 2

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USD/L 4444444.44 GBP-S 5626782.69USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/18/2024	11/22/2024	11/22/2024	Maturity	1	5,626,783	1.2660261			(57,862)							(57,862)			0003
USD/L 555555.56 GBP-S 703347.83USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/18/2024	11/22/2024	11/22/2024	Maturity	1	703,348	1.266026084			(7,233)							(7,233)			0003
USD/L 558763.53 GBP-S 707618.13USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	11/18/2024	11/22/2024	11/22/2024	Maturity	1	707,618	1.266399992			(7,483)							(7,483)			0003
USD/L 555555.56 GBP-S 703347.83USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/18/2024	11/22/2024	11/22/2024	Maturity	1	703,348	1.266026084			(7,233)							(7,233)			0003
USD/L 397016.19 GBP-S 502781.3USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	11/18/2024	11/22/2024	11/22/2024	Maturity	1	502,781	1.266399992			(5,317)							(5,317)			0003
EUR/L 2224494.6 USD-S 2000000EUR	CLO ReInv6n CORDA 4A CRRR XS2298980942	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/06/2024	11/22/2024	11/22/2024	Maturity	1	2,224,495	1.1122473			141,704							141,704			0003
EUR/L 8848746.75 USD-S 7952500EUR	CLO ReInv6n CORDA 4A DRRR XS2298981320	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/06/2024	11/22/2024	11/22/2024	Maturity	1	8,848,747	1.1127			567,049							567,049			0003
EUR/L 3347864.37 USD-S 3010000EUR	CLO ReInv6n CORDA 4A CRRR XS2298980942	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/06/2024	11/22/2024	11/22/2024	Maturity	1	3,347,864	1.112247299			213,264							213,264			0003
USD/L 576528.12 SEK-S 52653.18USD	SEK shortfall	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	11/21/2024	11/21/2024	Maturity	1	52,653	0.091328034			(502)							(502)			0003
USD/L 2625786.4 SEK-S 239807.92USD	SEK shortfall	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	11/21/2024	11/21/2024	Maturity	1	239,808	0.091328038			(2,288)							(2,288)			0003
USD/L 4280507.79 SEK-S 390930.38USD	SEK shortfall	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	11/21/2024	11/21/2024	Maturity	1	390,930	0.091328038			(3,729)							(3,729)			0003
EUR/L 3024405.13 USD-S 2856985.76EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	11/21/2024	11/21/2024	Maturity	1	3,024,405	1.058600002			30,854							30,854			0003
EUR/L 604881.46 USD-S 571397.56EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/19/2024	11/21/2024	11/21/2024	Maturity	1	604,881	1.058600005			6,171							6,171			0003
EUR/L 89117.67 USD-S 84368.56EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2024	11/19/2024	11/19/2024	Maturity	1	89,118	1.056290045			(254)							(254)			0003
EUR/L 76145.77 USD-S 72079.75EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/19/2024	11/19/2024	Maturity	1	76,146	1.056410018			(208)							(208)			0003
EUR/L 91162.25 USD-S 86294.38EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/19/2024	11/19/2024	Maturity	1	91,162	1.056410047			(249)							(249)			0003
EUR/L 686897.81 USD-S 650366.71EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	11/19/2024	11/19/2024	Maturity	1	686,898	1.056170003			(2,035)							(2,035)			0003
EUR/L 364649.15 USD-S 345177.68EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/19/2024	11/19/2024	Maturity	1	364,649	1.056409992			(997)							(997)			0003
EUR/L 356470.7 USD-S 337474.27EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/15/2024	11/19/2024	11/19/2024	Maturity	1	356,471	1.05629001			(1,016)							(1,016)			0003
EUR/L 72009.47 USD-S 68164.32EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/19/2024	11/19/2024	Maturity	1	72,009	1.05641001			(197)							(197)			0003
EUR/L 76145.87 USD-S 72079.85EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/19/2024	11/19/2024	Maturity	1	76,146	1.05640994			(208)							(208)			0003
EUR/L 434991.1 USD-S 411857.09EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	11/19/2024	11/19/2024	Maturity	1	434,991	1.056169993			(1,289)							(1,289)			0003
EUR/L 686897.3 USD-S 650366.23EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	11/19/2024	11/19/2024	Maturity	1	686,897	1.056169998			(2,035)							(2,035)			0003
EUR/L 60775.85 USD-S 57530.55EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/19/2024	11/19/2024	Maturity	1	60,776	1.056410029			(166)							(166)			0003
EUR/L 367131.63 USD-S 347606.57EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	11/19/2024	11/19/2024	Maturity	1	367,132	1.056169997			(1,088)							(1,088)			0003
EUR/L 99624.6 USD-S 94304.86EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/19/2024	11/19/2024	Maturity	1	99,625	1.05641003			(272)							(272)			0003
EUR/L 28471.61 USD-S 26957.41EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	11/19/2024	11/19/2024	Maturity	1	28,472	1.056170085			(84)							(84)			0003
EUR/L 227816.69 USD-S 215651.77EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/15/2024	11/19/2024	11/19/2024	Maturity	1	227,817	1.056410017			(623)							(623)			0003
EUR/L 2060693.34 USD-S 1951100.05EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/15/2024	11/19/2024	11/19/2024	Maturity	1	2,060,693	1.05617			(6,106)							(6,106)			0003
GBP/L 329389.91 USD-S 260261.78GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	11/15/2024	11/19/2024	11/19/2024	Maturity	1	329,390	1.265609995			(519)							(519)			0003
GBP/L 712010.86 USD-S 562698.75GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2024	11/19/2024	11/19/2024	Maturity	1	712,011	1.265349994			(1,268)							(1,268)			0003
GBP/L 1317557.95 USD-S 1041045.78GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	11/15/2024	11/19/2024	11/19/2024	Maturity	1	1,317,558	1.26561			(2,076)							(2,076)			0003
GBP/L 2848043.78 USD-S 2250795.26GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2024	11/19/2024	11/19/2024	Maturity	1	2,848,044	1.265349999			(5,073)							(5,073)			0003
GBP/L 45777.8 USD-S 36170.55GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	11/15/2024	11/19/2024	11/19/2024	Maturity	1	45,778	1.265609729			(72)							(72)			0003
GBP/L 1551013.35 USD-S 1225632.45GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/15/2024	11/19/2024	11/19/2024	Maturity	1	1,551,013	1.265479998			(2,603)							(2,603)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 171134176 JPY-S	Non-USD Futures Repatriation																							
1103812.44USD	- 11.15.2024	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/15/2024	11/18/2024	11/18/2024	Maturity	1	1,103,812	0.006449982			3,279							3,279			0003
EUR/L 148427.68 USD-S																								
135985.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/18/2024	11/18/2024	Maturity	1	148,428	1.091499985			(4,420)							(4,420)			0003
EUR/L 223130.51 USD-S																								
204425.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/18/2024	11/18/2024	Maturity	1	223,131	1.091500002			(6,645)							(6,645)			0003
EUR/L 2316283.04 USD-S																								
2122109.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/18/2024	11/18/2024	Maturity	1	2,316,283	1.091499999			(68,976)							(68,976)			0003
EUR/L 477196.76 USD-S																								
437193.55EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/18/2024	11/18/2024	Maturity	1	477,197	1.0915			(14,210)							(14,210)			0003
EUR/L 135734 USD-S				WELLS FARGO &																				
125574.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	11/18/2024	11/18/2024	Maturity	1	135,734	1.080900033			(2,751)							(2,751)			0003
EUR/L 386655.98 USD-S																								
354242.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/18/2024	11/18/2024	Maturity	1	386,656	1.09149999			(11,514)							(11,514)			0003
USD/L 3481990.35 EUR-S	Non-USD Futures Repatriation																							
3669877.16USD	- 11.15.2024	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/15/2024	11/18/2024	11/18/2024	Maturity	1	3,669,877	1.053959601			17,539							17,539			0003
USD/L 182894.73 GBP-S	7410018 - Corus Hotel CML FX																							
230976.29USD		B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/15/2024	11/18/2024	11/18/2024	Maturity	1	230,976	1.262891993			788							788			0003
EUR/L 160449.29 USD-S				WELLS FARGO &																				
148440.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	11/18/2024	11/18/2024	Maturity	1	160,449	1.080900051			3,251							3,251			0003
EUR/L 148788.04 USD-S				MIZUHO CAPITAL																				
135985.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	11/18/2024	11/18/2024	Maturity	1	148,788	1.094149982			4,780							4,780			0003
EUR/L 240673.93 USD-S				WELLS FARGO &																				
222660.68EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	11/18/2024	11/18/2024	Maturity	1	240,674	1.080900004			4,877							4,877			0003
EUR/L 223672.24 USD-S				MIZUHO CAPITAL																				
204425.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	11/18/2024	11/18/2024	Maturity	1	223,672	1.094150013			7,186							7,186			0003
EUR/L 2321906.63 USD-S				MIZUHO CAPITAL																				
2122109.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	11/18/2024	11/18/2024	Maturity	1	2,321,907	1.094149998			74,599							74,599			0003
EUR/L 24472.76 USD-S																								
22421.22EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/18/2024	11/18/2024	Maturity	1	24,473	1.091499927			729							729			0003
EUR/L 78418.24 USD-S				MIZUHO CAPITAL																				
71670.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	11/18/2024	11/18/2024	Maturity	1	78,418	1.094149934			2,519							2,519			0003
EUR/L 56400.38 USD-S				WELLS FARGO &																				
51054.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	11/18/2024	11/18/2024	Maturity	1	56,400	1.104699977			2,333							2,333			0003
EUR/L 251275.02 USD-S				WELLS FARGO &																				
232468.33EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	11/07/2024	11/18/2024	11/18/2024	Maturity	1	251,275	1.080900009			5,092							5,092			0003
EUR/L 1323919.88 USD-S				MIZUHO CAPITAL																				
1209998.52EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	11/18/2024	11/18/2024	Maturity	1	1,323,920	1.094149999			42,535							42,535			0003
EUR/L 54680.42 USD-S				WELLS FARGO &																				
49497.98EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	11/18/2024	11/18/2024	Maturity	1	54,680	1.10470003			2,262							2,262			0003
EUR/L 338151.59 USD-S																								
309804.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	11/18/2024	11/18/2024	Maturity	1	338,152	1.0915			10,070							10,070			0003
EUR/L 731588.19 USD-S				MIZUHO CAPITAL																				
668636.1EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	11/18/2024	11/18/2024	Maturity	1	731,588	1.094150002			23,505							23,505			0003
EUR/L 387594.72 USD-S				MIZUHO CAPITAL																				
354242.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	11/18/2024	11/18/2024	Maturity	1	387,595	1.094149981			12,453							12,453			0003
GBP/L 66949.39 USD-S																								
52732.67GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	66,949	1.269599851			126							126			0003
GBP/L 67012.67 USD-S																								
52732.67GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	67,013	1.270799867			190							190			0003
GBP/L 263102.49 USD-S																								
207232.59GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	263,102	1.26959997			497							497			0003
GBP/L 263351.17 USD-S																								
207232.59GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	263,351	1.270799974			746							746			0003
GBP/L 102819.75 USD-S																								
80985.94GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	102,820	1.269600007			194							194			0003
GBP/L 102916.94 USD-S																								
80985.94GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	102,917	1.270800092			291							291			0003
GBP/L 18230.33 USD-S																								
14359.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	18,230	1.269600275			.34							34			0003
GBP/L 18247.56 USD-S																								
14359.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	18,248	1.27080021			.52							52			0003
GBP/L 378783.97 USD-S																								
298349.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	378,784	1.269600011			715							715			0003
GBP/L 379141.99 USD-S																								
298349.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	379,142	1.270800015			1,073							1,073			0003
GBP/L 223118.41 USD-S																								
175739.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	223,118	1.269599988			421							421			0003
GBP/L 223329.3 USD-S																								
175739.14GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	223,329	1.270800005			632							632			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 279926.71 USD-S 220484.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	279,927	1.269600035			529							529			0003
GBP/L 280191.29 USD-S 220484.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	280,191	1.270800031			793							793			0003
GBP/L 1354457.39 USD-S 1066837.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	1,354,457	1.269599993			2,558							2,558			0003
GBP/L 1355737.6 USD-S 1066837.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	1,355,738	1.270799997			3,838							3,838			0003
GBP/L 1884922.59 USD-S 1484658.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	1,884,923	1.269599996			3,560							3,560			0003
GBP/L 1886704.18 USD-S 1484658.63GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	1,886,704	1.270799995			5,341							5,341			0003
GBP/L 2181843.21 USD-S 1718528.04GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	11/18/2024	11/18/2024	Maturity	1	2,181,843	1.269600006			4,121							4,121			0003
GBP/L 2183905.44 USD-S 1718528.04GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	11/18/2024	11/18/2024	Maturity	1	2,183,905	1.270800004			6,183							6,183			0003
EUR/L 805004.84 USD-S 758857EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	805,005	1.060812301			(6,233)							(6,233)			0003
EUR/L 367370.97 USD-S 346311EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	367,371	1.060812305			(2,845)							(2,845)			0003
EUR/L 1212192.34 USD-S 1142702EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	1,212,192	1.060812303			(9,386)							(9,386)			0003
EUR/L 83549.58 USD-S 78760EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	83,550	1.060812341			(647)							(647)			0003
EUR/L 943390.99 USD-S 889310EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	943,391	1.060812304			(7,305)							(7,305)			0003
EUR/L 1491251.74 USD-S 1405764EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	1,491,252	1.060812299			(11,547)							(11,547)			0003
EUR/L 2937729.78 USD-S 2769321EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	2,937,730	1.0608123			(22,747)							(22,747)			0003
EUR/L 2628595.28 USD-S 2477908EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	2,628,595	1.060812298			(20,353)							(20,353)			0003
EUR/L 649420.8 USD-S 612192EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	649,421	1.060812294			(5,029)							(5,029)			0003
EUR/L 1997232.69 USD-S 1882739EUR	Coupon Hedge CLO FWAN	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/12/2024	11/15/2024	11/15/2024	Maturity	1	1,997,233	1.060812301			(15,465)							(15,465)			0003
EUR/L 12973135.99 USD-S 12234387EUR	Coupon Hedge CLO FWAN	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	11/12/2024	11/15/2024	11/15/2024	Maturity	1	12,973,136	1.060383			(95,241)							(95,241)			0003
USD/L 5555555.55 GBP-S 7271111.1USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2024	11/15/2024	11/15/2024	Maturity	1	7,271,111	1.308799999			(268,369)							(268,369)			0003
USD/L 217980.66 GBP-S 276803.68USD	Non-USD Futures Repatriation -11.14.2024	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2024	11/15/2024	11/15/2024	Maturity	1	276,804	1.269854307			(2,040)							(2,040)			0003
USD/L 3333333.34 GBP-S 4246266.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2024	11/15/2024	11/15/2024	Maturity	1	4,246,267	1.273879998			(44,621)							(44,621)			0003
USD/L 1111000 GBP-S 1398609.01USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	11/15/2024	11/15/2024	Maturity	1	1,398,609	1.258873996			1,799							1,799			0003
USD/L 6666000 GBP-S 8529147USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	11/15/2024	11/15/2024	Maturity	1	8,529,147	1.2795			(126,697)							(126,697)			0003
USD/L 5555000 GBP-S 7057184.21USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024	11/15/2024	Maturity	1	7,057,184	1.2704202			(55,142)				(25,981)			(55,142)			0003
USD/L 425973.7 GBP-S 540924.53USD	Non-USD Futures Repatriation -11.14.2024	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2024	11/15/2024	11/15/2024	Maturity	1	540,925	1.269854289			(3,987)							(3,987)			0003
USD/L 11111111.1 GBP-S 14542222.21USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2024	11/15/2024	11/15/2024	Maturity	1	14,542,222	1.3088			(536,738)							(536,738)			0003
USD/L 460939.25 GBP-S 585325.69USD	Non-USD Futures Repatriation -11.14.2024	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2024	11/15/2024	11/15/2024	Maturity	1	585,326	1.269854303			(4,315)							(4,315)			0003
USD/L 6666666.67 GBP-S 8492533.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2024	11/15/2024	11/15/2024	Maturity	1	8,492,533	1.273879999			(89,243)							(89,243)			0003
USD/L 2222000 GBP-S 2797218.03USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	11/15/2024	11/15/2024	Maturity	1	2,797,218	1.258874001			3,599							3,599			0003
USD/L 13332000 GBP-S 17058294USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	11/15/2024	11/15/2024	Maturity	1	17,058,294	1.2795			(253,393)							(253,393)			0003
USD/L 11110000 GBP-S 14114368.42USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024	11/15/2024	Maturity	1	14,114,368	1.2704202			(110,284)				(51,961)			(110,284)			0003
USD/L 161971.89 GBP-S 205680.7USD	Non-USD Futures Repatriation -11.14.2024	D1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	11/14/2024	11/15/2024	11/15/2024	Maturity	1	205,681	1.269854294			(1,516)							(1,516)			0003
USD/L 1388888.89 GBP-S 1817777.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/09/2024	11/15/2024	11/15/2024	Maturity	1	1,817,778	1.308800001			(67,092)							(67,092)			0003
USD/L 833333.33 GBP-S 1061566.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2024	11/15/2024	11/15/2024	Maturity	1	1,061,567	1.273880009			(11,155)							(11,155)			0003
USD/L 278000 GBP-S 349966.97USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	11/15/2024	11/15/2024	Maturity	1	349,967	1.258873993			450							450			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 1668000 GBP-S 2134206USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	11/15/2024	11/15/2024	Maturity	1	2,134,206	1.2795			(31,703)							(31,703)			0003
USD/L 1390000 GBP-S 1765884.08USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024	11/15/2024	Maturity	1	1,765,884	1.270420201			(13,798)					(6,501)		(13,798)			0003
USD/L 1388888.89 GBP-S 1817777.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	11/15/2024	11/15/2024	Maturity	1	1,817,778	1.308800001			(67,092)							(67,092)			0003
USD/L 833333.33 GBP-S 1061566.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2024	11/15/2024	11/15/2024	Maturity	1	1,061,567	1.273880009			(11,155)							(11,155)			0003
USD/L 278000 GBP-S 349966.97USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZ1NUHU748	05/14/2024	11/15/2024	11/15/2024	Maturity	1	349,967	1.258873993			450							450			0003
USD/L 1668000 GBP-S 2134206USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	11/15/2024	11/15/2024	Maturity	1	2,134,206	1.2795			(31,703)							(31,703)			0003
USD/L 1390000 GBP-S 1765884.08USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/07/2023	11/15/2024	11/15/2024	Maturity	1	1,765,884	1.270420201			(13,798)					(6,501)		(13,798)			0003
USD/L 52727.55 GBP-S 67765.44USD	Coupon Hedge RMBS Strip	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/06/2024	11/15/2024	11/15/2024	Maturity	1	67,765	1.285199862			(1,303)							(1,303)			0003
EUR/L 3109077.77 USD-S 2939845.56EUR	Non-USD Futures Repatriation -11.14.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/15/2024	11/15/2024	Maturity	1	3,109,078	1.057565			14,601							14,601			0003
EUR/L 845463.07 USD-S 758857EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	845,463	1.114126996			46,691							46,691			0003
EUR/L 385834.44 USD-S 346311EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	385,834	1.114127013			21,308							21,308			0003
EUR/L 278949.75 USD-S 250000EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/28/2024	11/15/2024	11/15/2024	Maturity	1	278,950	1.115799			15,800							15,800			0003
EUR/L 787080 USD-S 700000EUR	CLO ReInv6n HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	11/15/2024	11/15/2024	Maturity	1	787,080	1.1244			50,261					(3,910)		50,261			0003
EUR/L 1273115.15 USD-S 1142702EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	1,273,115	1.114126999			70,309							70,309			0003
EUR/L 52850.47 USD-S 48045.88EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	11/15/2024	11/15/2024	Maturity	1	52,850	1.100000042			2,277							2,277			0003
EUR/L 3148320 USD-S 2800000EUR	CLO ReInv6n HOLPK 1A CRR XS2079845405	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	07/27/2023	11/15/2024	11/15/2024	Maturity	1	3,148,320	1.1244			201,045					(15,639)		201,045			0003
EUR/L 87748.64 USD-S 78760EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	87,749	1.114126968			4,846							4,846			0003
EUR/L 990804.28 USD-S 889310EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	990,804	1.114126997			54,718							54,718			0003
EUR/L 48785.05 USD-S 44350.04EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	11/15/2024	11/15/2024	Maturity	1	48,785	1.100000135			2,102							2,102			0003
EUR/L 1566199.63 USD-S 1405764EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	1,566,200	1.114127001			86,495							86,495			0003
EUR/L 29676.6 USD-S 26541.52EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/25/2024	11/15/2024	11/15/2024	Maturity	1	29,677	1.118119836			1,739							1,739			0003
EUR/L 64347.16 USD-S 59380.05EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2024	11/15/2024	11/15/2024	Maturity	1	64,347	1.083649475			1,844							1,844			0003
EUR/L 184087.06 USD-S 164620.31EUR	CWL Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2024	11/15/2024	11/15/2024	Maturity	1	184,087	1.11825242			10,808							10,808			0003
EUR/L 3085375.3 USD-S 2769321EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	3,085,375	1.114127001			170,393							170,393			0003
EUR/L 7779.82 USD-S 6957.95EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/25/2024	11/15/2024	11/15/2024	Maturity	1	7,780	1.118119561			456							456			0003
EUR/L 2760704.21 USD-S 2477908EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	2,760,704	1.114127001			152,462							152,462			0003
EUR/L 48259.05 USD-S 43155.78EUR	CWL Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2024	11/15/2024	11/15/2024	Maturity	1	48,259	1.118252294			2,833							2,833			0003
EUR/L 16868.82 USD-S 15666.68EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2024	11/15/2024	11/15/2024	Maturity	1	16,869	1.083649179			483							483			0003
EUR/L 6129500 USD-S 5000000EUR	CLO ReInv6n HOLPK 1A CRR XS2079845405	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	11/15/2024	11/15/2024	Maturity	1	6,129,500	1.2259			866,508					(512,818)		866,508			0003
EUR/L 4085924.7 USD-S 3333000EUR	CLO ReInv6n HOLPK 1A CRRE XS2079845587	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	11/15/2024	11/15/2024	Maturity	1	4,085,925	1.2259			577,614					(341,844)		577,614			0003
EUR/L 6970372.46 USD-S 6590963.64EUR	Non-USD Futures Repatriation -11.14.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/14/2024	11/15/2024	11/15/2024	Maturity	1	6,970,372	1.057565			32,735							32,735			0003
EUR/L 682059.64 USD-S 612192EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	682,060	1.114127006			37,667							37,667			0003
EUR/L 22542.19 USD-S 20492.9EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	11/15/2024	11/15/2024	Maturity	1	22,542	1.1			971							971			0003
EUR/L 2097610.35 USD-S 1882739EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	2,097,610	1.114126998			115,842							115,842			0003
EUR/L 1116506.75 USD-S 1018900EUR	Domi 2020-2 Class A-50136222	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	11/15/2024	11/15/2024	Maturity	1	1,116,507	1.095796202			44,014							44,014			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 75190.65 USD-S 68355.14EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/14/2024	11/15/2024	11/15/2024	Maturity	1	75,191	1.099999941			3,240							3,240			0003
EUR/L 140719.89 USD-S 135594.42EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	11/15/2024	11/15/2024	Maturity	1	140,720	1.037800007			(2,007)							10,985			(2,007) 0003
EUR/L 6126845 USD-S 5000000EUR	CLO ReInv6m HOLPK 1A A2RR XS2079844184	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	11/15/2024	11/15/2024	Maturity	1	6,126,845	1.225369			863,853							(510,271)			863,853 0003
EUR/L 13630660.89 USD-S 12234387EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	11/15/2024	11/15/2024	Maturity	1	13,630,661	1.114127			752,765										752,765 0003
EUR/L 6122565 USD-S 5000000EUR	CLO ReInv6m HOLPK 1A A2RR XS2079844184	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	11/15/2024	11/15/2024	Maturity	1	6,122,565	1.224513			859,573							(506,166)			859,573 0003
EUR/L 3061282.5 USD-S 2500000EUR	CLO ReInv6m HOLPK 1A CRR XS2079845405	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	11/15/2024	11/15/2024	Maturity	1	3,061,283	1.224513			429,787							(253,083)			429,787 0003
AUD/L 8614.78 USD-S 13138.29AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	11/15/2024	11/15/2024	Maturity	1	8,615	0.655700247			134										134 0003
SEK/L 358092.96 USD-S 3627983.06SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	11/15/2024	11/15/2024	Maturity	1	358,093	0.098703041			27,829										27,829 0003
SEK/L 1884699.81 USD-S 19094647.67SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	11/15/2024	11/15/2024	Maturity	1	1,884,700	0.098703042			146,468										146,468 0003
SEK/L 2658707.73 USD-S 26936431.53SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	11/15/2024	11/15/2024	Maturity	1	2,658,708	0.098703042			206,620										206,620 0003
GBP/L 2882272.22 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2024	11/15/2024	11/15/2024	Maturity	1	2,882,272	1.2970225			81,175										81,175 0003
GBP/L 4286761.85 USD-S 3332000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/06/2024	11/15/2024	11/15/2024	Maturity	1	4,286,762	1.286079998			85,285										85,285 0003
GBP/L 7144174.4 USD-S 5555000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/06/2024	11/15/2024	11/15/2024	Maturity	1	7,144,174	1.28608			142,132										142,132 0003
GBP/L 7252522.23 USD-S 5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	11/15/2024	11/15/2024	Maturity	1	7,252,522	1.305454			249,780										249,780 0003
GBP/L 7066959.9 USD-S 5555000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/09/2024	11/15/2024	11/15/2024	Maturity	1	7,066,960	1.27218			64,918										64,918 0003
GBP/L 23122.86 USD-S 18119.95GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	11/15/2024	11/15/2024	Maturity	1	23,123	1.276099548			283										283 0003
GBP/L 17153395.6 USD-S 13509802GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	11/15/2024	11/15/2024	Maturity	1	17,153,396	1.2697			124,377										124,377 0003
GBP/L 5764544.44 USD-S 4444444.44GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2024	11/15/2024	11/15/2024	Maturity	1	5,764,544	1.2970225			162,351										162,351 0003
GBP/L 8573523.71 USD-S 6666400GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/06/2024	11/15/2024	11/15/2024	Maturity	1	8,573,524	1.28608			170,569										170,569 0003
GBP/L 14288348.8 USD-S 11110000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/06/2024	11/15/2024	11/15/2024	Maturity	1	14,288,349	1.28608			284,265										284,265 0003
GBP/L 14505044.43 USD-S 11111111.1GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	11/15/2024	11/15/2024	Maturity	1	14,505,044	1.305454			499,560										499,560 0003
GBP/L 14133919.8 USD-S 11110000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/09/2024	11/15/2024	11/15/2024	Maturity	1	14,133,920	1.27218			129,836										129,836 0003
GBP/L 211212.1 USD-S 165513.75GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	11/15/2024	11/15/2024	Maturity	1	211,212	1.276100022			2,583										2,583 0003
GBP/L 720568.06 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2024	11/15/2024	11/15/2024	Maturity	1	720,568	1.297022498			20,294										20,294 0003
GBP/L 1072076.29 USD-S 8336000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/06/2024	11/15/2024	11/15/2024	Maturity	1	1,072,076	1.286080002			21,329										21,329 0003
GBP/L 1787651.2 USD-S 13900000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/06/2024	11/15/2024	11/15/2024	Maturity	1	1,787,651	1.28608			35,565										35,565 0003
GBP/L 1813130.56 USD-S 1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	11/15/2024	11/15/2024	Maturity	1	1,813,131	1.305454002			62,445										62,445 0003
GBP/L 1768330.2 USD-S 13900000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/09/2024	11/15/2024	11/15/2024	Maturity	1	1,768,330	1.27218			16,244										16,244 0003
GBP/L 138715642.13 USD-S 104318182.05GBP	The Standard Hotel - 7200351	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/01/2024	11/15/2024	11/15/2024	Maturity	1	138,715,642	1.329736			7,223,240										7,223,240 0003
GBP/L 2237399.43 USD-S 1762148.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	11/15/2024	11/15/2024	Maturity	1	2,237,399	1.2697			16,223										16,223 0003
GBP/L 720568.06 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2024	11/15/2024	11/15/2024	Maturity	1	720,568	1.297022498			20,294										20,294 0003
GBP/L 1072076.29 USD-S 8336000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/06/2024	11/15/2024	11/15/2024	Maturity	1	1,072,076	1.286080002			21,329										21,329 0003
GBP/L 1787651.2 USD-S 13900000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/06/2024	11/15/2024	11/15/2024	Maturity	1	1,787,651	1.28608			35,565										35,565 0003
GBP/L 1813130.56 USD-S 1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	11/15/2024	11/15/2024	Maturity	1	1,813,131	1.305454002			62,445										62,445 0003
GBP/L 1768330.2 USD-S 13900000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/09/2024	11/15/2024	11/15/2024	Maturity	1	1,768,330	1.27218			16,244										16,244 0003

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GBP/L 14915996.17 USD-S 11747653.91GBP	60 Curzon July 2022 - 7200568	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	11/14/2024	11/15/2024	11/15/2024	Maturity	1	14,915,996	1.2697			108,153							108,153			0003
GBP/L 175018.95 USD-S 137151.44GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	11/15/2024	11/15/2024	Maturity	1	175,019	1.276099981			2,140							2,140			0003
EUR/L 2510243 USD-S 2300000EUR	CLO ReInv6n HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	11/12/2024	11/12/2024	Maturity	1	2,510,243	1.09141			67,177					62,684		67,177			0003
EUR/L 6221037 USD-S 5700000EUR	CLO ReInv6n HARVT 17A DR XS2059851746	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/06/2023	11/12/2024	11/12/2024	Maturity	1	6,221,037	1.09141			166,482					155,347		166,482			0003
USD/L 126137189.48 EUR-S 136354301.83USD	AP Pistachio LP	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/07/2024	11/08/2024	11/08/2024	Maturity	1	136,354,302	1.081			(1,160,478)							(1,160,478)			0003
USD/L 247228891.89 EUR-S 273904098.19USD	AP Pistachio LP	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/07/2024	11/08/2024	11/08/2024	Maturity	1	273,904,098	1.1078968			(8,924,203)							(8,924,203)			0003
USD/L 2222222.22 GBP-S 2882316.22USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2024	11/08/2024	11/08/2024	Maturity	1	2,882,316	1.2970423			(11,636)							(11,636)			0003
USD/L 4444444.44 GBP-S 5764632.44USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2024	11/08/2024	11/08/2024	Maturity	1	5,764,632	1.2970423			(23,272)							(23,272)			0003
USD/L 555555.56 GBP-S 720579.06USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2024	11/08/2024	11/08/2024	Maturity	1	720,579	1.297042298			(2,909)							(2,909)			0003
USD/L 555555.56 GBP-S 720579.06USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/07/2024	11/08/2024	11/08/2024	Maturity	1	720,579	1.297042298			(2,909)							(2,909)			0003
EUR/L 1473175 USD-S 1375000EUR	CLO ReInv6n DRYD 2017-62X D XS1826186592	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2024	11/08/2024	11/08/2024	Maturity	1	1,473,175	1.0714			(550)							(550)			0003
EUR/L 1821935.9 USD-S 1700000EUR	CLO ReInv6n DRYD 2017-62A C XS1826187723	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2024	11/08/2024	11/08/2024	Maturity	1	1,821,936	1.071727			(124)							(124)			0003
EUR/L 1071400 USD-S 1000000EUR	CLO ReInv6n DRYD 2017-62X D XS1826186592	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/06/2024	11/08/2024	11/08/2024	Maturity	1	1,071,400	1.0714			(400)							(400)			0003
USD/L 6994483.23 EUR-S 7505472.2USD	Non-USD Futures Repatriation - 11.7.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/06/2024	11/07/2024	11/07/2024	Maturity	1	7,505,472	1.073056			49,271							49,271			0003
EUR/L 10898200 USD-S 10000000EUR	CLO ReInv6n TIKEH 7A C XS2513944152	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/04/2024	11/06/2024	11/06/2024	Maturity	1	10,898,200	1.08982			163,173							163,173			0003
GBP/L 22847940.63 USD-S 17620066.81GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/04/2024	11/06/2024	11/06/2024	Maturity	1	22,847,941	1.2967			144,595							144,595			0003
GBP/L 12532772.54 USD-S 9665128.82GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	11/04/2024	11/06/2024	11/06/2024	Maturity	1	12,532,773	1.2967			79,314							79,314			0003
USD/L 537647.82 EUR-S 586436.73USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	11/04/2024	11/05/2024	11/05/2024	Maturity	1	586,437	1.090745109			(1,795)							(1,795)			0003
USD/L 1192675.38 EUR-S 1300904.83USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	11/04/2024	11/05/2024	11/05/2024	Maturity	1	1,300,905	1.090745103			(3,983)							(3,983)			0003
USD/L 864 EUR-S 937.79USD	CLO BRGPT 2A C XS2352783752 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	11/04/2024	11/04/2024	Maturity	1	.938	1.085405093			2							2			0003
USD/L 1401.64 EUR-S 1521.35USD	CLO CFOUR 1A C XS2066907630 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	11/04/2024	11/04/2024	Maturity	1	1,521	1.085407095			3							3			0003
USD/L 300609 EUR-S 326284.07USD	CLO ReInv6n BRGPT 2A C XS2352783752	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	11/04/2024	11/04/2024	Maturity	1	326,284	1.085410184			600							600			0003
USD/L 440673.2 EUR-S 478311.19USD	CLO CFOUR 1A C XS2066907630	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	11/04/2024	11/04/2024	Maturity	1	478,311	1.085410209			879							879			0003
USD/L 972.11 EUR-S 1055.14USD	CLO AVOCA 26A B1 XS2437855021 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	11/04/2024	11/04/2024	Maturity	1	1,055	1.085412145			2							2			0003
USD/L 355649.65 EUR-S 386025.76USD	CLO ReInv6n AVOCA 26A B1 XS2437855021	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	11/04/2024	11/04/2024	Maturity	1	386,026	1.085410206			710							710			0003
EUR/L 279375 USD-S 250000EUR	CLO ReInv6n CORDA 6A DR XS1803166047	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/30/2024	11/04/2024	11/04/2024	Maturity	1	279,375	1.1175			7,524							7,524			0003
EUR/L 15786150 USD-S 14500000EUR	CLO ReInv6n TIKEH 7A B1 XS2513943774	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/01/2024	11/04/2024	11/04/2024	Maturity	1	15,786,150	1.0887			18,768							18,768			0003
EUR/L 1117500 USD-S 1000000EUR	CLO ReInv6n CORDA 6A DR XS1803166047	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/30/2024	11/04/2024	11/04/2024	Maturity	1	1,117,500	1.1175			30,094							30,094			0003
EUR/L 558750 USD-S 500000EUR	CLO ReInv6n CORDA 6A CR XS1803165668	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/30/2024	11/04/2024	11/04/2024	Maturity	1	558,750	1.1175			15,047							15,047			0003
USD/L 213335468 JPY-S 1396905.89USD	Non-USD Futures Repatriation - 10.31.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2024	11/01/2024	11/01/2024	Maturity	1	1,396,906	0.006547931			(2,283)							(2,283)			0003
USD/L 47049.9 EUR-S 51035.03USD	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2024	11/01/2024	11/01/2024	Maturity	1	51,035	1.084700074			(61)							(61)			0003
USD/L 75869.16 EUR-S 82396.18USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/30/2024	11/01/2024	11/01/2024	Maturity	1	82,396	1.086029949			(200)							(200)			0003
USD/L 405561 EUR-S 440451.41USD	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/30/2024	11/01/2024	11/01/2024	Maturity	1	440,451	1.086029993			(1,067)							(1,067)			0003
USD/L 962263.7 EUR-S 1045047.25USD	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/30/2024	11/01/2024	11/01/2024	Maturity	1	1,045,047	1.086030004			(2,531)							(2,531)			0003
USD/L 749061.25 EUR-S 813502.99USD	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/30/2024	11/01/2024	11/01/2024	Maturity	1	813,503	1.086030001			(1,970)							(1,970)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
HKD/L 2055660.66 USD-S 15982700HKD	Non-USD Futures Repatriation - 10.31.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2024	11/01/2024	11/01/2024	Maturity	1	2,055,661	0.128617859			642							642			0003
EUR/L 7657307.7 USD-S 7000000EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2024	10/31/2024	10/31/2024	Maturity	1	7,657,308	1.0939011			(44,143)							(44,143)			0003
EUR/L 3281703.3 USD-S 3000000EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2024	10/31/2024	10/31/2024	Maturity	1	3,281,703	1.0939011			(18,919)							(18,919)			0003
USD/L 248182.06 EUR-S 267369.02USD	College Square July 2021 - 72004G2	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/29/2024	10/31/2024	10/31/2024	Maturity	1	267,369	1.07731002			2,553							2,553			0003
USD/L 560411.11 EUR-S 603736.49USD	College Square July 2021 - 72004G2	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/29/2024	10/31/2024	10/31/2024	Maturity	1	603,736	1.077309995			5,764							5,764			0003
EUR/L 7657076 USD-S 7000000EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	7,657,076	1.093868			43,912							43,912			0003
EUR/L 919149.93 USD-S 832500EUR	CLO HARVT 19A C XS1802401957	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/13/2023	10/31/2024	10/31/2024	Maturity	1	919,150	1.104084			13,727							13,727			0003
EUR/L 3281604 USD-S 3000000EUR	CLO ALME 5A B1RE XS1852481941	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	3,281,604	1.093868			18,819							18,819			0003
EUR/L 957134.5 USD-S 875000EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	957,135	1.093868			5,489							5,489			0003
EUR/L 751487.32 USD-S 687000EUR	CLO ACLO 4A B XS1796875695 .	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	751,487	1.093868006			4,310							4,310			0003
EUR/L 656320.8 USD-S 600000EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	656,321	1.093868			3,764							3,764			0003
EUR/L 2817375 USD-S 2578125EUR	CLO CONTE 5A C XS1825535815	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/06/2023	10/31/2024	10/31/2024	Maturity	1	2,817,375	1.0928			13,419							13,419			0003
EUR/L 2871403.5 USD-S 2625000EUR	CLO HARVT 19A B2E XS1802401874	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	2,871,404	1.093868			16,467							16,467			0003
EUR/L 1422028.4 USD-S 1300000EUR	CLO CONTE 5A C XS1825535815	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	1,422,028	1.093868			8,155							8,155			0003
EUR/L 1093868 USD-S 1000000EUR	CLO CONTE 5A B2 XS1825535146	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	1,093,868	1.093868			6,273							6,273			0003
EUR/L 2256649.68 USD-S 2063000EUR	CLO ACLO 4A B XS1796875695 .	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	2,256,650	1.093867998			12,941							12,941			0003
EUR/L 3008137 USD-S 2750000EUR	CLO DRYD 2013-29A B2RE XS1735592245	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	10/31/2024	10/31/2024	Maturity	1	3,008,137	1.093868			17,251							17,251			0003
USD/L 2510394.12 EUR-S 2710721.81USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/30/2024	10/30/2024	Maturity	1	2,710,722	1.079799299			15,064							15,064			0003
USD/L 1213357.16 EUR-S 1310182.21USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/24/2024	10/30/2024	10/30/2024	Maturity	1	1,310,182	1.079799298			7,281							7,281			0003
EUR/L 1827015.11 USD-S 1689300EUR	CLO PENTA 2018-4A C XS1814401045	D1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	10/28/2024	10/30/2024	10/30/2024	Maturity	1	1,827,015	1.081521997			(7,227)							(7,227)			0003
EUR/L 123174.54 USD-S 113787.1EUR	Non-USD Futures Repatriation - 10.28.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2024	10/30/2024	10/30/2024	Maturity	1	123,175	1.082500037			(375)							(375)			0003
EUR/L 3933082.08 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	3,933,082	1.082450001			(12,172)							(12,172)			0003
EUR/L 1023997.7 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	1,023,998	1.08245			(3,169)							(3,169)			0003
EUR/L 2885811.7 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	2,885,812	1.08245			(8,931)							(8,931)			0003
EUR/L 123586.35 USD-S 114167.53EUR	Non-USD Futures Repatriation - 10.28.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2024	10/30/2024	10/30/2024	Maturity	1	123,586	1.082499989			(377)							(377)			0003
EUR/L 3933082.08 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	3,933,082	1.082450001			(12,172)							(12,172)			0003
EUR/L 2885811.7 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	2,885,812	1.08245			(8,931)							(8,931)			0003
EUR/L 1023997.7 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	1,023,998	1.08245			(3,169)							(3,169)			0003
EUR/L 738644.05 USD-S 682350.16EUR	Non-USD Futures Repatriation - 10.28.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2024	10/30/2024	10/30/2024	Maturity	1	738,644	1.082500003			(2,252)							(2,252)			0003
EUR/L 17247758.3 USD-S 15934000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	17,247,758	1.08245			(53,377)							(53,377)			0003
EUR/L 23507025.43 USD-S 21716500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	23,507,025	1.08245			(72,748)							(72,748)			0003
EUR/L 6120172.3 USD-S 5654000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	6,120,172	1.08245			(18,940)							(18,940)			0003
EUR/L 1785638.71 USD-S 1649550.77EUR	Non-USD Futures Repatriation - 10.28.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2024	10/30/2024	10/30/2024	Maturity	1	1,785,639	1.082500001			(5,443)							(5,443)			0003
EUR/L 56827217.82 USD-S 52498700EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	56,827,218	1.08245			(175,866)							(175,866)			0003
EUR/L 14795251.34 USD-S 13668300EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	14,795,251	1.08245			(45,788)							(45,788)			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 4169516.79 USD-S 3851967OEUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2024	10/30/2024	10/30/2024	Maturity	1	41,695,617	1.08245			(129,037)							(129,037)			0003
USD/L 4000000 EUR-S 4334840USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/25/2024	10/29/2024	10/29/2024	Maturity	1	4,334,840	1.08371			(9,627)							(9,627)			0003
USD/L 16000000 EUR-S 17339360USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/25/2024	10/29/2024	10/29/2024	Maturity	1	17,339,360	1.08371			(38,509)							(38,509)			0003
USD/L 59380.05 EUR-S 64299.09USD	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2024	10/29/2024	10/29/2024	Maturity	1	64,299	1.082839944			(91)							(91)			0003
USD/L 15566.68 EUR-S 16856.22USD	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/25/2024	10/29/2024	10/29/2024	Maturity	1	16,856	1.082839758			(24)							(24)			0003
USD/L 1147112.2 EUR-S 1241163.93USD	Non-USD Futures Repatriation - 10.28.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2024	10/29/2024	10/29/2024	Maturity	1	1,241,164	1.081990001			(788)							(788)			0003
USD/L 900000 GBP-S 1169424USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/29/2024	10/29/2024	Maturity	1	1,169,424	1.29936			942							942			0003
USD/L 3600000 GBP-S 4677696USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/25/2024	10/29/2024	10/29/2024	Maturity	1	4,677,696	1.29936			3,769							3,769			0003
EUR/L 32825948 USD-S 30320000EUR	Four Seasons Rome- 7410014 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/25/2024	10/28/2024	10/28/2024	Maturity	1	32,825,948	1.08265			(31,970)							(31,970)			0003
EUR/L 21883965.33 USD-S 20213333.33EUR	Four Seasons Rome- 7410014 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/25/2024	10/28/2024	10/28/2024	Maturity	1	21,883,965	1.08265			(21,314)							(21,314)			0003
EUR/L 32926355.71 USD-S 30320000EUR	Four Seasons Rome- 7410014 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/18/2024	10/28/2024	10/28/2024	Maturity	1	32,926,356	1.0859616			132,378							132,378			0003
EUR/L 21950903.8 USD-S 20213333.33EUR	Four Seasons Rome- 7410014 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/18/2024	10/28/2024	10/28/2024	Maturity	1	21,950,904	1.0859616			88,252							88,252			0003
EUR/L 210531.84 USD-S 202278.86EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZY1CNSX8D621K86	10/28/2022	10/28/2024	10/28/2024	Maturity	1	210,532	1.040800012			(8,252)						15,598	(8,252)			0003
EUR/L 508748.04 USD-S 464676.92EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	BNP PARIBAS SA ROMUIWSFPU8MPRO8K5P83	04/09/2024	10/28/2024	10/28/2024	Maturity	1	508,748	1.094842498			6,156							6,156			0003
EUR/L 532489.79 USD-S 486362EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	BNP PARIBAS SA ROMUIWSFPU8MPRO8K5P83	04/09/2024	10/28/2024	10/28/2024	Maturity	1	532,490	1.094842504			6,443							6,443			0003
EUR/L 526590.24 USD-S 507151.13EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/28/2024	10/28/2024	Maturity	1	526,590	1.038330014			(21,942)						40,359	(21,942)			0003
EUR/L 151364.78 USD-S 146447.09EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/28/2024	10/28/2024	Maturity	1	151,365	1.033579978			(7,032)						12,350	(7,032)			0003
EUR/L 2709535.46 USD-S 2603320.01EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZY1CNSX8D621K86	10/28/2022	10/28/2024	10/28/2024	Maturity	1	2,709,535	1.040799998			(106,204)						200,742	(106,204)			0003
EUR/L 43983.52 USD-S 39404.69EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/25/2024	10/25/2024	Maturity	1	43,984	1.116200127			(1,450)							(1,450)			0003
EUR/L 154482.2 USD-S 142683.69EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	10/25/2024	10/25/2024	Maturity	1	154,482	1.08268997			(469)							(469)			0003
EUR/L 885633.4 USD-S 809000.5EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA ROMUIWSFPU8MPRO8K5P83	04/09/2024	10/25/2024	10/25/2024	Maturity	1	885,633	1.094725405			(12,398)							(12,398)			0003
EUR/L 737784.59 USD-S 679025.96EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA ROMUIWSFPU8MPRO8K5P83	05/06/2024	10/25/2024	10/25/2024	Maturity	1	737,785	1.086533702			(4,843)							(4,843)			0003
USD/L 1321314.81 EUR-S 1428658.56USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity	1	1,428,659	1.081240102			(2,430)							(2,430)			0003
EUR/L 9748.23 USD-S 8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024	10/25/2024	Maturity	1	9,748	1.096800362			(155)						(186)	(155)			0003
EUR/L 110.56 USD-S 100.8EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024	10/25/2024	Maturity	1	111	1.096825397			(2)						(2)	(2)			0003
EUR/L 4772.16 USD-S 4349.6EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	BNP PARIBAS SA ROMUIWSFPU8MPRO8K5P83	02/17/2023	10/25/2024	10/25/2024	Maturity	1	4,772	1.097149163			(77)						(90)	(77)			0003
USD/L 1312202.29 EUR-S 1418805.74USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/22/2024	10/25/2024	10/25/2024	Maturity	1	1,418,806	1.081240104			(2,414)							(2,414)			0003
EUR/L 30896.44 USD-S 28536.74EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/08/2024	10/25/2024	10/25/2024	Maturity	1	30,896	1.082689894			(94)							(94)			0003
EUR/L 8796.7 USD-S 7880.93EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/22/2024	10/25/2024	10/25/2024	Maturity	1	8,797	1.116200753			(290)							(290)			0003
EUR/L 110.56 USD-S 100.8EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024	10/25/2024	Maturity	1	111	1.096825397			(2)						(2)	(2)			0003
EUR/L 9748.23 USD-S 8887.88EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	10/25/2024	10/25/2024	Maturity	1	9,748	1.096800362			(155)						(186)	(155)			0003
EUR/L 147556.92 USD-S 135805.19EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA ROMUIWSFPU8MPRO8K5P83	05/06/2024	10/25/2024	10/25/2024	Maturity	1	147,557	1.086533733			(969)							(969)			0003
EUR/L 177126.68 USD-S 161800.1EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA ROMUIWSFPU8MPRO8K5P83	04/09/2024	10/25/2024	10/25/2024	Maturity	1	177,127	1.094725405			(2,480)							(2,480)			0003
EUR/L 4772.16 USD-S 4349.6EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	BNP PARIBAS SA ROMUIWSFPU8MPRO8K5P83	02/17/2023	10/25/2024	10/25/2024	Maturity	1	4,772	1.097149163			(77)						(90)	(77)			0003
EUR/L 1109820 USD-S 1000000EUR	CLO ReInv6m PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZY1CNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	1,109,820	1.10982			30,419							30,419			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1109820 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	1,109,820	1.10982			30,419							30,419			0003
EUR/L 1109820 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	1,109,820	1.10982			30,419							30,419			0003
EUR/L 281313.78 USD-S 247352.31EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	10/25/2024	10/25/2024	Maturity	1	281,314	1.137299991			14,322					(4,833)		14,322			0003
EUR/L 1692332.49 USD-S 1488026.46EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	10/25/2024	10/25/2024	Maturity	1	1,692,332	1.137299998			86,156					(29,077)		86,156			0003
EUR/L 1775712 USD-S 1600000EUR	CLO ReInv6n PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	1,775,712	1.10982			48,671							48,671			0003
EUR/L 2219640 USD-S 2000000EUR	CLO ReInv6n PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	2,219,640	1.10982			60,839							60,839			0003
EUR/L 1109820 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	1,109,820	1.10982			30,419							30,419			0003
EUR/L 1109820 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	1,109,820	1.10982			30,419							30,419			0003
EUR/L 5438118 USD-S 4900000EUR	CLO ReInv6n PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	5,438,118	1.10982			149,054							149,054			0003
EUR/L 2774550 USD-S 2500000EUR	CLO ReInv6n PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	2,774,550	1.10982			76,048							76,048			0003
EUR/L 4994190 USD-S 4500000EUR	CLO ReInv6n PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	4,994,190	1.10982			136,887							136,887			0003
EUR/L 3329460 USD-S 3000000EUR	CLO ReInv6n PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	3,329,460	1.10982			91,258							91,258			0003
EUR/L 4781.72 USD-S 4349.6EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2024	10/25/2024	Maturity	1	4,782	1.099347066			87					80		87			0003
EUR/L 180.81 USD-S 160.54EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2023	10/25/2024	10/25/2024	Maturity	1	181	1.126261368			8					(1)		8			0003
EUR/L 102.54 USD-S 100.8EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024	10/25/2024	Maturity	1	103	1.017261905			(6)					10		(6)			0003
EUR/L 8878.32 USD-S 8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024	10/25/2024	Maturity	1	8,878	1.017299658			(542)					877		(542)			0003
EUR/L 338466.5 USD-S 297605.29EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	10/25/2024	10/25/2024	Maturity	1	338,467	1.137300012			17,231					(5,815)		17,231			0003
EUR/L 56262.76 USD-S 49470.46EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	10/25/2024	10/25/2024	Maturity	1	56,263	1.137300118			2,864					(967)		2,864			0003
EUR/L 180.81 USD-S 160.54EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2023	10/25/2024	10/25/2024	Maturity	1	181	1.126261368			8					(1)		8			0003
EUR/L 4781.72 USD-S 4349.6EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	10/25/2024	10/25/2024	Maturity	1	4,782	1.099347066			87					80		87			0003
EUR/L 102.54 USD-S 100.8EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024	10/25/2024	Maturity	1	103	1.017261905			(6)					10		(6)			0003
EUR/L 8878.32 USD-S 8727.34EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	10/25/2024	10/25/2024	Maturity	1	8,878	1.017299658			(542)					877		(542)			0003
EUR/L 2774550 USD-S 2500000EUR	CLO ReInv6n PENTA 2020-7A B2N-B2N XS2106027985	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	2,774,550	1.10982			76,048							76,048			0003
EUR/L 4439280 USD-S 4000000EUR	CLO ReInv6n PENTA 2020-7A CN-CN XS2106028793	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	4,439,280	1.10982			121,677							121,677			0003
EUR/L 4439280 USD-S 4000000EUR	CLO ReInv6n PENTA 2020-7A DN-DN XS2106029338	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	4,439,280	1.10982			121,677							121,677			0003
EUR/L 2219640 USD-S 2000000EUR	CLO ReInv6n PENTA 2020-7A B1N-B1N XS2106027399	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/29/2024	10/25/2024	10/25/2024	Maturity	1	2,219,640	1.10982			60,839							60,839			0003
GBP/L 3795973.96 USD-S 2908123.77GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2024	10/24/2024	10/24/2024	Maturity	1	3,795,974	1.305300001			(23,257)							(23,257)			0003
GBP/L 41969056.38 USD-S 32152805.01GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2024	10/24/2024	10/24/2024	Maturity	1	41,969,056	1.3053			(257,129)							(257,129)			0003
GBP/L 5474224.74 USD-S 4193844.13GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2024	10/24/2024	10/24/2024	Maturity	1	5,474,225	1.305299999			(33,539)							(33,539)			0003
GBP/L 495127.07 USD-S 379320.52GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2024	10/24/2024	10/24/2024	Maturity	1	495,127	1.305299987			(3,033)							(3,033)			0003
USD/L 250951.41 GBP-S 327642.16USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2024	10/24/2024	10/24/2024	Maturity	1	327,642	1.305599996			(2,082)							(2,082)			0003
USD/L 405372.8 GBP-S 529254.73USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2024	10/24/2024	10/24/2024	Maturity	1	529,255	1.305600006			(3,363)							(3,363)			0003
GBP/L 36494831.61 USD-S 27958960.86GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2024	10/24/2024	10/24/2024	Maturity	1	36,494,832	1.3053			(223,590)							(223,590)			0003
GBP/L 3300846.79 USD-S 2528803.18GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/18/2024	10/24/2024	10/24/2024	Maturity	1	3,300,847	1.3053			(20,223)							(20,223)			0003

SCHEDULE DB - PART A - SECTION 2

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USD/L 288028.04 GBP-S 376049.41USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2024	10/24/2024	10/24/2024	Maturity	1	376,049	1.305600003			(2,390)							(2,390)			0003
USD/L 178307.58 GBP-S 232798.38USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/18/2024	10/24/2024	10/24/2024	Maturity	1	232,798	1.30560002			(1,479)							(1,479)			0003
GBP/L 3819284.31 USD-S 2908123.77GBP	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2024	10/24/2024	10/24/2024	Maturity	1	3,819,284	1.313315599			46,567							46,567			0003
GBP/L 12215217.29 USD-S 9528690.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	10/24/2024	10/24/2024	Maturity	1	12,215,217	1.2819408			(146,381)							(146,381)			0003
GBP/L 1200015.79 USD-S 936114.38GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	10/24/2024	10/24/2024	Maturity	1	1,200,016	1.281911501			(14,408)							(14,408)			0003
GBP/L 27257478.4 USD-S 21688000GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	10/24/2024	10/24/2024	Maturity	1	27,257,478	1.2568			(878,427)							(878,427)			0003
GBP/L 498167.55 USD-S 379320.52GBP	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2024	10/24/2024	10/24/2024	Maturity	1	498,168	1.313315583			6,074							6,074			0003
GBP/L 156376.82 USD-S 121987.22GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	10/24/2024	10/24/2024	Maturity	1	156,377	1.281911499			(1,878)							(1,878)			0003
GBP/L 1593436.2 USD-S 1242987.35GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	10/24/2024	10/24/2024	Maturity	1	1,593,436	1.281940802			(19,095)							(19,095)			0003
GBP/L 3555323.27 USD-S 2828869.56GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	10/24/2024	10/24/2024	Maturity	1	3,555,323	1.256800002			(114,577)							(114,577)			0003
GBP/L 3321116.66 USD-S 2528803.18GBP	60 Curzon July 2022 - 7200568	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/13/2024	10/24/2024	10/24/2024	Maturity	1	3,321,117	1.313315598			40,493							40,493			0003
GBP/L 1043638.98 USD-S 814127.17GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	10/24/2024	10/24/2024	Maturity	1	1,043,639	1.281911498			(12,531)							(12,531)			0003
GBP/L 10621781.05 USD-S 8285703.25GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	10/24/2024	10/24/2024	Maturity	1	10,621,781	1.2819408			(127,286)							(127,286)			0003
GBP/L 23702155.13 USD-S 18859130.44GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	10/24/2024	10/24/2024	Maturity	1	23,702,155	1.2568			(763,850)							(763,850)			0003
EUR/L 1716600 USD-S 1500000EUR	CLO ReInv6m BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2022	10/22/2024	10/22/2024	Maturity	1	1,716,600	1.1444			(97,656)						38,477	(97,656)			0003
EUR/L 2349006.85 USD-S 2164045.85EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/22/2024	10/22/2024	Maturity	1	2,349,007	1.085470001			13,361							13,361			0003
EUR/L 1821750 USD-S 1500000EUR	CLO ReInv6m BABSE 2019-1A D XS2031994069	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/17/2021	10/22/2024	10/22/2024	Maturity	1	1,821,750	1.2145			202,806						(139,593)	202,806			0003
EUR/L 2332806.81 USD-S 2149121.4EUR	East Road - 7200561	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	10/18/2024	10/22/2024	10/22/2024	Maturity	1	2,332,807	1.085470002			13,269							13,269			0003
EUR/L 32916243.99 USD-S 30320000EUR	Four Seasons Rome- 7410014	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/18/2024	10/21/2024	10/21/2024	Maturity	1	32,916,244	1.0856281			(128,295)							(128,295)			0003
EUR/L 32384416.91 USD-S 29475213.36EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/21/2024	10/21/2024	Maturity	1	32,384,417	1.0987			(510,018)							(510,018)			0003
EUR/L 21944162.66 USD-S 20213333.33EUR	Four Seasons Rome- 7410014	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/18/2024	10/21/2024	10/21/2024	Maturity	1	21,944,163	1.0856281			(85,530)							(85,530)			0003
EUR/L 12953767.51 USD-S 11790853.29EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/08/2024	10/21/2024	10/21/2024	Maturity	1	129,537,668	1.0987			(2,040,070)							(2,040,070)			0003
EUR/L 5429964.02 USD-S 4940000EUR	CLO ReInv6m ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/17/2023	10/21/2024	10/21/2024	Maturity	1	5,429,964	1.099183			(87,864)						(90,773)	(87,864)			0003
EUR/L 2220038 USD-S 2000000EUR	CLO ReInv6m ARESE 13A DN XS2084075386	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	10/21/2024	10/21/2024	Maturity	1	2,220,038	1.110019			(57,245)							(57,245)			0003
USD/L 3066000 GBP-S 4008360.85USD	CYSJ18009 Unwind Related Spot	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/21/2024	10/21/2024	Maturity	1	4,008,361	1.307358399			(28,403)							(28,403)			0003
GBP/L 66257550.44 USD-S 50549997.93GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/08/2024	10/21/2024	10/21/2024	Maturity	1	66,257,550	1.310733			(638,881)							(638,881)			0003
GBP/L 265080914.08 USD-S 202199992.16GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/08/2024	10/21/2024	10/21/2024	Maturity	1	265,080,914	1.3109838			(2,606,237)							(2,606,237)			0003
GBP/L 603859.69 USD-S 460780.98GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/21/2024	10/21/2024	Maturity	1	603,860	1.31051349			(5,722)							(5,722)			0003
GBP/L 1838676.53 USD-S 1403019.91GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/21/2024	10/21/2024	Maturity	1	1,838,677	1.310513498			(17,424)							(17,424)			0003
GBP/L 603859.69 USD-S 460780.98GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/04/2024	10/21/2024	10/21/2024	Maturity	1	603,860	1.31051349			(5,722)							(5,722)			0003
GBP/L 48532216.5 USD-S 37350000GBP	19-24 Dering Street - 7200520	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/17/2024	10/21/2024	10/21/2024	Maturity	1	48,532,217	1.29939			(48,391)							(48,391)			0003
USD/L 4599000 GBP-S 6012541.28USD	CYSJ18009 Unwind Related Spot	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/21/2024	10/21/2024	Maturity	1	6,012,541	1.3073584			(42,605)							(42,605)			0003
USD/L 4150000 GBP-S 5058787.75USD	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2023	10/21/2024	10/21/2024	Maturity	1	5,058,788	1.218985			328,304						(232,521)	328,304			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 33163291.35 USD-S 30320000EUR	Four Seasons Rome- 7410014	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/21/2024	10/21/2024	Maturity	1	33,163,291	1.0937761			375,342							375,342			0003
EUR/L 11153165 USD-S 10000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	10/21/2024	10/21/2024	Maturity	1	11,153,165	1.1153165			339,198							339,198			0003
EUR/L 1115550.1 USD-S 1000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	10/21/2024	10/21/2024	Maturity	1	1,115,550	1.1155501			34,153							34,153			0003
EUR/L 24161165.28 USD-S 21675213.38EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/16/2024	10/21/2024	10/21/2024	Maturity	1	24,161,165	1.114691			721,660							721,660			0003
EUR/L 26752584 USD-S 24000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/16/2024	10/21/2024	10/21/2024	Maturity	1	26,752,584	1.114691			799,062							799,062			0003
EUR/L 2228230 USD-S 2000000EUR	CLO ReInv6n ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	10/21/2024	10/21/2024	Maturity	1	2,228,230	1.114115			65,437							65,437			0003
EUR/L 22108860.9 USD-S 20213333.33EUR	Four Seasons Rome- 7410014	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/21/2024	10/21/2024	Maturity	1	22,108,861	1.0937761			250,228							250,228			0003
EUR/L 44612660 USD-S 40000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	10/21/2024	10/21/2024	Maturity	1	44,612,660	1.1153165			1,356,791							1,356,791			0003
EUR/L 4462200.4 USD-S 4000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	10/21/2024	10/21/2024	Maturity	1	4,462,200	1.1155501			136,613							136,613			0003
EUR/L 667885 USD-S 599000EUR	CLO ReInv6n PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/06/2024	10/21/2024	10/21/2024	Maturity	1	667,885	1.115			20,128							20,128			0003
EUR/L 96644660.83 USD-S 86700853.27EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/16/2024	10/21/2024	10/21/2024	Maturity	1	96,644,661	1.114691			2,886,641							2,886,641			0003
EUR/L 107010336 USD-S 96000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/16/2024	10/21/2024	10/21/2024	Maturity	1	107,010,336	1.114691			3,196,250							3,196,250			0003
EUR/L 1106917.1 USD-S 1000000EUR	CLO ReInv6n HARVT 23A B1 XS2112472316	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/04/2024	10/21/2024	10/21/2024	Maturity	1	1,106,917	1.1069171			25,520							25,520			0003
EUR/L 1411319.3 USD-S 1275000EUR	CLO ReInv6n HARVT 23A B1 XS2112472316	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/04/2024	10/21/2024	10/21/2024	Maturity	1	1,411,319	1.106917098			32,538							32,538			0003
EUR/L 5429964.02 USD-S 4940000EUR	CLO ReInv6n ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/17/2023	10/21/2024	10/21/2024	Maturity	1	5,429,964	1.099183			87,864						90,773	87,864			0003
EUR/L 5984167.8 USD-S 4940000EUR	CLO ReInv6n ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	10/21/2024	Maturity	1	5,984,168	1.21137			642,068						(445,152)	642,068			0003
EUR/L 6056850 USD-S 5000000EUR	CLO ReInv6n ARESE?12A?DR XS2391580995	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	10/21/2024	Maturity	1	6,056,850	1.21137			649,866						(450,559)	649,866			0003
EUR/L 3342345 USD-S 3000000EUR	CLO ReInv6n ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	10/21/2024	10/21/2024	Maturity	1	3,342,345	1.114115			98,155							98,155			0003
EUR/L 6056850 USD-S 5000000EUR	CLO ReInv6n ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	10/21/2024	Maturity	1	6,056,850	1.21137			649,866						(450,559)	649,866			0003
EUR/L 3331980 USD-S 3000000EUR	CLO ReInv6n ACCUN 4A C XS2106570703	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2024	10/21/2024	10/21/2024	Maturity	1	3,331,980	1.11066			87,790							87,790			0003
EUR/L 400539.8 USD-S 370000EUR	CLO ReInv6n VOYE 1A B1NE XS1800192277	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/17/2024	10/21/2024	10/21/2024	Maturity	1	400,540	1.08254			423							423			0003
EUR/L 1531770.63 USD-S 1375000EUR	CLO ReInv6n RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	10/21/2024	10/21/2024	Maturity	1	1,531,771	1.114015004			44,850							44,850			0003
EUR/L 2352198.84 USD-S 2125000EUR	CLO ReInv6n ACCUN 4A B1E XS2106569366	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/04/2024	10/21/2024	10/21/2024	Maturity	1	2,352,199	1.106917101			54,231							54,231			0003
EUR/L 1392518.75 USD-S 1250000EUR	CLO ReInv6n RFTE 2019-1A D XS2064434132	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	10/21/2024	10/21/2024	Maturity	1	1,392,519	1.114015			40,773							40,773			0003
EUR/L 1211370 USD-S 1000000EUR	CLO ReInv6n ARESE?12A?B2R XS2391579633	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	10/21/2024	Maturity	1	1,211,370	1.21137			129,973						(90,112)	129,973			0003
EUR/L 5160436.2 USD-S 4260000EUR	CLO ReInv6n ARESE?12A?CR XS2391580219	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	10/21/2024	Maturity	1	5,160,436	1.21137			553,686						(383,876)	553,686			0003
EUR/L 4775666 USD-S 4300000EUR	CLO ReInv6n HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/05/2024	10/21/2024	10/21/2024	Maturity	1	4,775,666	1.11062			125,660							125,660			0003
EUR/L 5632870.5 USD-S 4650000EUR	CLO ReInv6n ARESE?12A?DR XS2391580995	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/27/2021	10/21/2024	10/21/2024	Maturity	1	5,632,871	1.21137			604,376						(419,020)	604,376			0003
EUR/L 557500 USD-S 500000EUR	CLO ReInv6n PENTA 2018-5A B2R XS2289566940	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/06/2024	10/21/2024	10/21/2024	Maturity	1	557,500	1.115			16,802							16,802			0003
EUR/L 6857250 USD-S 6150000EUR	CLO ReInv6n PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/06/2024	10/21/2024	10/21/2024	Maturity	1	6,857,250	1.115			206,660							206,660			0003
EUR/L 4831197 USD-S 4350000EUR	CLO ReInv6n HARVT 23A D XS2112473470	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/05/2024	10/21/2024	10/21/2024	Maturity	1	4,831,197	1.11062			127,121							127,121			0003
EUR/L 4233957.91 USD-S 3825000EUR	CLO ReInv6n HARVT 23A B1 XS2112472316	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/04/2024	10/21/2024	10/21/2024	Maturity	1	4,233,958	1.106917101			97,615							97,615			0003
EUR/L 7056596.51 USD-S 6375000EUR	CLO ReInv6n ACCUN 4A B1E XS2106569366	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/04/2024	10/21/2024	10/21/2024	Maturity	1	7,056,597	1.1069171			162,692							162,692			0003
EUR/L 1531770.63 USD-S 1375000EUR	CLO ReInv6n RFTE 2019-1A DE XS2064434561	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/28/2024	10/21/2024	10/21/2024	Maturity	1	1,531,771	1.114015004			44,850							44,850			0003

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EUR/L 6684690 USD-S 6000000EUR	CLO ReInv6n ARESE 13A DN XS2084075386	D1	Currency	SOCIETE GENERALE SA	08/28/2024	10/21/2024	10/21/2024	Maturity	1	6,684,690	1.114115			196,310							196,310			0003
EUR/L 11808559 USD-S 10600000EUR	CLO ReInv6n RFTE 2019-1A D XS2064434132	D1	Currency	SOCIETE GENERALE SA	08/28/2024	10/21/2024	10/21/2024	Maturity	1	11,808,559	1.114015			345,754							345,754			0003
GBP/L 5490031.61 USD-S 4100000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY	09/24/2024	10/21/2024	10/21/2024	Maturity	1	5,490,032	1.3390321			167,845							167,845			0003
GBP/L 103332252.27 USD-S 78249897.93GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG	09/16/2024	10/21/2024	10/21/2024	Maturity	1	103,332,252	1.32054			1,756,368							1,756,368			0003
GBP/L 21960126.44 USD-S 16400000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY	09/24/2024	10/21/2024	10/21/2024	Maturity	1	21,960,126	1.3390321			671,378							671,378			0003
GBP/L 413366569.65 USD-S 312999992.16GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BNP PARIBAS SA	09/16/2024	10/21/2024	10/21/2024	Maturity	1	413,366,570	1.32066			7,063,033							7,063,033			0003
GBP/L 5422305.44 USD-S 4076367.24GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC	10/01/2024	10/21/2024	10/21/2024	Maturity	1	5,422,305	1.330180801			130,796							130,796			0003
GBP/L 16510235.64 USD-S 12412023.72GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC	10/01/2024	10/21/2024	10/21/2024	Maturity	1	16,510,236	1.3301808			398,257							398,257			0003
GBP/L 5422305.44 USD-S 4076367.24GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC	10/01/2024	10/21/2024	10/21/2024	Maturity	1	5,422,305	1.330180801			130,796							130,796			0003
GBP/L 54328749.75 USD-S 41085000GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG	04/11/2022	10/21/2024	10/21/2024	Maturity	1	54,328,750	1.32235			996,541						(1,984,093)	996,541			0003
GBP/L 548775.25 USD-S 415000GBP	19-24 Dering Street - 7200520	B1	Currency	DEUTSCHE BANK AG	04/11/2022	10/21/2024	10/21/2024	Maturity	1	548,775	1.32235			10,066						(20,041)	10,066			0003
EUR/L 2375729.8 USD-S 2185181.94EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BARCLAYS PLC	10/16/2024	10/18/2024	10/18/2024	Maturity	1	2,375,730	1.087199998			2,183							2,183			0003
EUR/L 1651500 USD-S 1500000EUR	CLO ReInv6n DRYD 2021-91A D XS2461260544	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	09/11/2024	10/18/2024	10/18/2024	Maturity	1	1,651,500	1.101			22,199							22,199			0003
EUR/L 1376250 USD-S 1250000EUR	CLO ReInv6n DRYD 2021-91A D XS2461260544	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	09/11/2024	10/18/2024	10/18/2024	Maturity	1	1,376,250	1.101			18,499							18,499			0003
EUR/L 3563594.7 USD-S 3277772.91EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BARCLAYS PLC	10/16/2024	10/18/2024	10/18/2024	Maturity	1	3,563,595	1.087199998			3,275							3,275			0003
EUR/L 5939324.51 USD-S 5462954.85EUR	12-18 Hotel - 7 Pines Ibiza	B1	Currency	BARCLAYS PLC	10/16/2024	10/18/2024	10/18/2024	Maturity	1	5,939,325	1.087199999			5,458							5,458			0003
EUR/L 4128750 USD-S 3750000EUR	CLO ReInv6n DRYD 2021-91A D XS2461260544	D1	Currency	CANADIAN IMPERIAL BANK OF COMM	09/11/2024	10/18/2024	10/18/2024	Maturity	1	4,128,750	1.101			55,497							55,497			0003
EUR/L 516410 USD-S 500000EUR	CLO ReInv6n ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE	10/31/2022	10/17/2024	10/17/2024	Maturity	1	516,410	1.03282			24,938						(42,269)	24,938			0003
EUR/L 772145.78 USD-S 693200EUR	CLO ReInv6n DRYD 2014-35A DRR XS2092261465	D1	Currency	ROYAL BK CANADA	08/28/2024	10/17/2024	10/17/2024	Maturity	1	772,146	1.113886007			21,621							21,621			0003
EUR/L 556943 USD-S 500000EUR	CLO ReInv6n DRYD 2014-35A C1VA XS2092260814	D1	Currency	ROYAL BK CANADA	08/28/2024	10/17/2024	10/17/2024	Maturity	1	556,943	1.113886			15,595							15,595			0003
EUR/L 3088583.1 USD-S 2772800EUR	CLO ReInv6n DRYD 2014-35A DRR XS2092261465	D1	Currency	ROYAL BK CANADA	08/28/2024	10/17/2024	10/17/2024	Maturity	1	3,088,583	1.113886			86,483							86,483			0003
EUR/L 514185 USD-S 500000EUR	CLO ReInv6n ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE	10/18/2022	10/17/2024	10/17/2024	Maturity	1	514,185	1.02837			(27,163)						44,494	(27,163)			0003
EUR/L 635423.3 USD-S 575000EUR	CLO ReInv6n NEUBE 2021-1A D XS2293735101	D1	Currency	SOCIETE GENERALE SA	09/10/2024	10/17/2024	10/17/2024	Maturity	1	635,423	1.105084			12,873							12,873			0003
EUR/L 4970700 USD-S 4500000EUR	CLO ReInv6n NEUBE 2021-1A C XS2293734989	D1	Currency	DEUTSCHE BANK AG	09/10/2024	10/17/2024	10/17/2024	Maturity	1	4,970,700	1.1046			98,566							98,566			0003
EUR/L 3866100 USD-S 3500000EUR	CLO ReInv6n NEUBE 2021-1A D XS2293735101	D1	Currency	DEUTSCHE BANK AG	09/10/2024	10/17/2024	10/17/2024	Maturity	1	3,866,100	1.1046			76,663							76,663			0003
EUR/L 516385 USD-S 500000EUR	CLO ReInv6n ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE	10/31/2022	10/17/2024	10/17/2024	Maturity	1	516,385	1.03277			(24,963)						42,294	(24,963)			0003
EUR/L 514185 USD-S 500000EUR	CLO ReInv6n ARESE 8A BR XS2060909368	D1	Currency	JPMORGAN CHASE	10/18/2022	10/17/2024	10/17/2024	Maturity	1	514,185	1.02837			(27,163)						44,494	(27,163)			0003
EUR/L 1023800 USD-S 1000000EUR	CLO ReInv6n ARESE 8A BR XS2060909368	D1	Currency	ROYAL BK CANADA	10/17/2022	10/17/2024	10/17/2024	Maturity	1	1,023,800	1.0238			(58,896)						93,557	(58,896)			0003
EUR/L 1640680.52 USD-S 1487659.83EUR	Coupon Hedge Strip CML EUR	B1	Currency	BNP PARIBAS SA	08/16/2024	10/16/2024	10/16/2024	Maturity	1	1,640,681	1.10286			(25,520)							(25,520)			0003
EUR/L 427709.9 USD-S 387769.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	08/16/2024	10/16/2024	10/16/2024	Maturity	1	427,710	1.102999995			(6,706)							(6,706)			0003
EUR/L 60545.88 USD-S 55551.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG	07/26/2024	10/16/2024	10/16/2024	Maturity	1	60,546	1.08989991			(233)							(233)			0003
GBP/L 84117.57 USD-S 64745.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY	07/15/2024	10/16/2024	10/16/2024	Maturity	1	84,118	1.299200132			(72)							(72)			0003
GBP/L 256127.47 USD-S 197142.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY	07/15/2024	10/16/2024	10/16/2024	Maturity	1	256,127	1.299199995			(218)							(218)			0003
GBP/L 84117.57 USD-S 64745.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY	07/15/2024	10/16/2024	10/16/2024	Maturity	1	84,118	1.299200132			(72)							(72)			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 715232.71 USD-S 656237.01EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2024	10/16/2024	Maturity	1	715,233	1.089899989			2,753							2,753			0003
EUR/L 327074.34 USD-S 301284.4EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	10/16/2024	10/16/2024	Maturity	1	327,074	1.085599985			(32)							(32)			0003
EUR/L 90167.67 USD-S 82082.54EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	10/16/2024	10/16/2024	Maturity	1	90,168	1.098499998			1,050							1,050			0003
EUR/L 862692.06 USD-S 789685.63EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	10/16/2024	10/16/2024	Maturity	1	862,692	1.092449992			5,326							5,326			0003
EUR/L 76462.41 USD-S 69606.2EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	10/16/2024	10/16/2024	Maturity	1	76,462	1.09849999			891							891			0003
EUR/L 100162.01 USD-S 91180.71EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	10/16/2024	10/16/2024	Maturity	1	100,162	1.098500001			1,167							1,167			0003
EUR/L 178438.48 USD-S 163720.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2024	10/16/2024	Maturity	1	178,438	1.089899985			687							687			0003
EUR/L 81768.59 USD-S 75321.1EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	10/16/2024	10/16/2024	Maturity	1	81,769	1.085600051			(8)							(8)			0003
EUR/L 216043.58 USD-S 197760.61EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	10/16/2024	10/16/2024	Maturity	1	216,044	1.092450008			1,334							1,334			0003
EUR/L 207537.43 USD-S 190418.78EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2024	10/16/2024	Maturity	1	207,537	1.089900009			799							799			0003
EUR/L 1417170.98 USD-S 1297241.05EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	10/16/2024	10/16/2024	Maturity	1	1,417,171	1.092449996			8,749							8,749			0003
EUR/L 78636.32 USD-S 72150.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2024	10/16/2024	Maturity	1	78,636	1.089900032			303							303			0003
EUR/L 451838.14 USD-S 413600.75EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	10/16/2024	10/16/2024	Maturity	1	451,838	1.092450002			2,789							2,789			0003
EUR/L 982807.04 USD-S 901740.57EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2024	10/16/2024	Maturity	1	982,807	1.089899992			3,782							3,782			0003
EUR/L 408842.93 USD-S 376605.5EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	10/16/2024	10/16/2024	Maturity	1	408,843	1.085599998			(40)							(40)			0003
EUR/L 1777015.06 USD-S 1626632.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	10/16/2024	10/16/2024	Maturity	1	1,777,015	1.092450002			10,971							10,971			0003
EUR/L 26458.21 USD-S 24085.76EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	10/16/2024	10/16/2024	Maturity	1	26,458	1.09850011			308							308			0003
EUR/L 53866.1 USD-S 48836EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2024	10/16/2024	Maturity	1	53,866	1.102999836			845							845			0003
EUR/L 350435.84 USD-S 321530.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	10/16/2024	10/16/2024	Maturity	1	350,436	1.089899996			1,349							1,349			0003
EUR/L 510029.2 USD-S 464296.04EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	10/16/2024	10/16/2024	Maturity	1	510,029	1.0985			5,940							5,940			0003
EUR/L 4690988.04 USD-S 4294007.09EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	10/16/2024	10/16/2024	Maturity	1	4,690,988	1.092449999			28,960							28,960			0003
EUR/L 23356.27 USD-S 21175.22EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	10/16/2024	10/16/2024	Maturity	1	23,356	1.103000111			366							366			0003
EUR/L 628776.91 USD-S 575565.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	10/16/2024	10/16/2024	Maturity	1	628,777	1.092449995			3,882							3,882			0003
AUD/L 7815.96 USD-S 11929.12AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	10/16/2024	10/16/2024	Maturity	1	7,816	0.655200048			(134)							(134)			0003
GBP/L 269693.63 USD-S 212457.56GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/16/2024	10/16/2024	Maturity	1	269,694	1.269400016			(6,096)							(6,096)			0003
GBP/L 269948.58 USD-S 212457.56GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2024	10/16/2024	Maturity	1	269,949	1.27060002			(5,841)							(5,841)			0003
GBP/L 399269.63 USD-S 312907.24GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	10/16/2024	10/16/2024	Maturity	1	399,270	1.275999974			(6,914)							(6,914)			0003
GBP/L 1985018.01 USD-S 1563745.09GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/16/2024	10/16/2024	Maturity	1	1,985,018	1.269399995			(44,871)							(44,871)			0003
GBP/L 1986894.51 USD-S 1563745.09GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2024	10/16/2024	Maturity	1	1,986,895	1.270599999			(42,994)							(42,994)			0003
GBP/L 97441 USD-S 76761.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/16/2024	10/16/2024	Maturity	1	97,441	1.269399869			(2,203)							(2,203)			0003
GBP/L 97533.12 USD-S 76761.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2024	10/16/2024	Maturity	1	97,533	1.270599951			(2,111)							(2,111)			0003
GBP/L 18544.82 USD-S 14609.13GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/16/2024	10/16/2024	Maturity	1	18,545	1.269399341			(419)							(419)			0003
GBP/L 18562.36 USD-S 14609.13GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2024	10/16/2024	Maturity	1	18,562	1.27059996			(402)							(402)			0003
GBP/L 1796761.4 USD-S 1415441.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/16/2024	10/16/2024	Maturity	1	1,796,761	1.269399999			(40,615)							(40,615)			0003
GBP/L 1798459.93 USD-S 1415441.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2024	10/16/2024	Maturity	1	1,798,460	1.270599999			(38,917)							(38,917)			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 833766.4 USD-S 656819.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/16/2024	10/16/2024	Maturity	1	833,766	1.26939999			(18,847)										0003
GBP/L 834554.58 USD-S 656819.29GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2024	10/16/2024	Maturity	1	834,555	1.270599985			(18,059)										0003
GBP/L 1527083.71 USD-S 1202996.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/16/2024	10/16/2024	Maturity	1	1,527,084	1.269399993			(34,519)										0003
GBP/L 1528527.31 USD-S 1202996.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2024	10/16/2024	Maturity	1	1,528,527	1.270599996			(33,076)										0003
GBP/L 164509.68 USD-S 128926.08GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	10/16/2024	10/16/2024	Maturity	1	164,510	1.276000015			(2,849)										0003
GBP/L 2858216.93 USD-S 2251628.27GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/16/2024	10/16/2024	Maturity	1	2,858,217	1.269400002			(64,609)										0003
GBP/L 2860918.89 USD-S 2251628.27GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2024	10/16/2024	Maturity	1	2,860,919	1.270600005			(61,907)										0003
GBP/L 914395.93 USD-S 720337.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	10/16/2024	10/16/2024	Maturity	1	914,396	1.269400004			(20,670)										0003
GBP/L 915260.33 USD-S 720337.11GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	10/16/2024	10/16/2024	Maturity	1	915,260	1.270599997			(19,805)										0003
BRL/L 962493.01 USD-S 5198906.02BRL	Celse	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/05/2023	10/15/2024	10/15/2024	Maturity	1	962,493	0.185133758			(43,634)										0003
BRL/L 647862.97 USD-S 3465937.38BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	10/15/2024	10/15/2024	Maturity	1	647,863	0.186922877			(35,290)										0003
EUR/L 33155526.4 USD-S 30320000EUR	Four Seasons Rome- 7410014	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	33,155,526	1.09352			(149,136)										0003
EUR/L 2368600 USD-S 2000000EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	2,368,600	1.1843			(191,397)							128,836		(191,397)	0003
EUR/L 1105800 USD-S 1000000EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	1,105,800	1.1058			(17,199)									(17,199)	0003
EUR/L 24970749.56 USD-S 22836663.37EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/11/2024	10/15/2024	10/15/2024	Maturity	1	24,970,750	1.09345			(110,729)										0003
EUR/L 13619450 USD-S 11500000EUR	CLO ReInv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	13,619,450	1.1843			(1,100,536)							740,808		(1,100,536)	0003
EUR/L 2960750 USD-S 2500000EUR	CLO ReInv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	2,960,750	1.1843			(239,247)							161,045		(239,247)	0003
EUR/L 8882250 USD-S 7500000EUR	CLO ReInv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	8,882,250	1.1843			(717,741)							483,136		(717,741)	0003
EUR/L 2422200 USD-S 2000000EUR	CLO ReInv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/28/2021	10/15/2024	10/15/2024	Maturity	1	2,422,200	1.2111			(244,997)							180,420		(244,997)	0003
EUR/L 96215.72 USD-S 87966.25EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/11/2024	10/15/2024	10/15/2024	Maturity	1	96,216	1.093779944			(456)									(456)	0003
EUR/L 3785914.3 USD-S 3461312.42EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/11/2024	10/15/2024	10/15/2024	Maturity	1	3,785,914	1.09378			(17,925)									(17,925)	0003
EUR/L 727263.95 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	727,264	1.09363			(3,344)									(3,344)	0003
EUR/L 424328.44 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	424,328	1.09363			(1,951)									(1,951)	0003
EUR/L 484478.09 USD-S 443000EUR	CLO ReInv6m VOYE 1A B1NE XS1800192277	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	484,478	1.09363			(2,228)									(2,228)	0003
EUR/L 278296.73 USD-S 250000EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/18/2024	10/15/2024	10/15/2024	Maturity	1	278,297	1.11318692			(6,146)									(6,146)	0003
EUR/L 479487.34 USD-S 443000EUR	CLO ReInv6m GLME 2A D XS1911602313	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/01/2024	10/15/2024	10/15/2024	Maturity	1	479,487	1.082364199			2,763									2,763	0003
EUR/L 22103684.26 USD-S 20213333.33EUR	Four Seasons Rome- 7410014	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	22,103,684	1.09352			(99,424)									(99,424)	0003
EUR/L 9835734.63 USD-S 8994316.34EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/11/2024	10/15/2024	10/15/2024	Maturity	1	9,835,735	1.09355			(44,511)									(44,511)	0003
EUR/L 566500.34 USD-S 518000EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	566,500	1.09363			(2,605)									(2,605)	0003
EUR/L 337931.67 USD-S 309000EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	337,932	1.09363			(1,554)									(1,554)	0003
EUR/L 275594.76 USD-S 252000EUR	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	275,595	1.09363			(1,267)									(1,267)	0003
EUR/L 273407.5 USD-S 250000EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	273,408	1.09363			(1,257)									(1,257)	0003
EUR/L 732732.1 USD-S 670000EUR	CLO ReInv6m CIFCE 5A D XS2390490287	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	732,732	1.09363			(3,369)									(3,369)	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 683518.75 USD-S 625000EUR	CLO ReInv6m BRGPT 3A D XS2395174639	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	683,519	1.09363			(3,143)							(3,143)			0003
EUR/L 669301.56 USD-S 612000EUR	CLO BCOE 2018-2A D XS1890839555	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	669,302	1.09363			(3,078)							(3,078)			0003
EUR/L 273680.91 USD-S 250250EUR	CLO PENTA 2020-7A D XS2106029254	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	273,681	1.09363001			(1,258)							(1,258)			0003
EUR/L 437452 USD-S 400000EUR	CLO ReInv6m RRME 7A A2 XS2368581893	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	437,452	1.09363			(2,011)							(2,011)			0003
EUR/L 605871.02 USD-S 554000EUR	CLO ReInv6m PENTA 2018-5A DR XS2289568219	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	605,871	1.09363			(2,786)							(2,786)			0003
EUR/L 273680.91 USD-S 250250EUR	CLO PENTA 2020-7A D XS2106029254	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	273,681	1.09363001			(1,258)							(1,258)			0003
EUR/L 623369.1 USD-S 570000EUR	CLO HARVT 23A C XS2112473041	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	623,369	1.09363			(2,866)							(2,866)			0003
EUR/L 337931.67 USD-S 309000EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	337,932	1.09363			(1,554)							(1,554)			0003
EUR/L 6145109.5 USD-S 5618231.73EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/11/2024	10/15/2024	10/15/2024	Maturity	1	6,145,110	1.09378			(29,095)							(29,095)			0003
EUR/L 546178.4 USD-S 500000EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	10/15/2024	10/15/2024	Maturity	1	546,178	1.0923568			(1,878)							(1,878)			0003
EUR/L 516704 USD-S 500000EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/15/2024	10/15/2024	Maturity	1	516,704	1.033408			27,597					(41,924)		27,597			0003
EUR/L 2935307.64 USD-S 2683513.56EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	2,935,308	1.093830001			(14,031)							(14,031)			0003
EUR/L 6318381.53 USD-S 5776383.47EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	6,318,382	1.09383			(30,203)							(30,203)			0003
EUR/L 4144764.54 USD-S 3790018.78EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/11/2024	10/15/2024	10/15/2024	Maturity	1	4,144,765	1.093600001			(18,945)							(18,945)			0003
USD/L 100189.47 EUR-S 109542.16USD	Non-USD Futures Repatriation -10.11.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	109,542	1.09335003			(476)							(476)			0003
EUR/L 2008620.86 USD-S 1836189.79EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/11/2024	10/15/2024	10/15/2024	Maturity	1	2,008,621	1.093906997			(9,742)							(9,742)			0003
EUR/L 11053268.67 USD-S 10106769.69EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/11/2024	10/15/2024	10/15/2024	Maturity	1	11,053,269	1.09365			(51,026)							(51,026)			0003
USD/L 1246450.28 EUR-S 1362806.41USD	Non-USD Futures Repatriation -10.11.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	1,362,806	1.093349997			(5,919)							(5,919)			0003
EUR/L 1776450 USD-S 1500000EUR	CLO ReInv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	1,776,450	1.1843			(143,548)					96,627		(143,548)			0003
EUR/L 4737200 USD-S 4000000EUR	CLO ReInv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	4,737,200	1.1843			(382,795)					257,672		(382,795)			0003
EUR/L 1184300 USD-S 1000000EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	1,184,300	1.1843			(95,699)					64,418		(95,699)			0003
EUR/L 7697950 USD-S 6500000EUR	CLO ReInv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	7,697,950	1.1843			(622,042)					418,718		(622,042)			0003
EUR/L 39623036.15 USD-S 36225119.9EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	10/15/2024	10/15/2024	Maturity	1	39,623,036	1.0938			(188,325)							(188,325)			0003
USD/L 575317.12 EUR-S 629022.97USD	Non-USD Futures Repatriation -10.11.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	629,023	1.093349995			(2,732)							(2,732)			0003
EUR/L 5919000 USD-S 5000000EUR	CLO ReInv6m AVOCA 17A B2R XS2051458185	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	10/15/2024	Maturity	1	5,919,000	1.1838			(475,994)					319,685		(475,994)			0003
EUR/L 5327100 USD-S 4500000EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	10/15/2024	Maturity	1	5,327,100	1.1838			(428,394)					287,716		(428,394)			0003
EUR/L 7102800 USD-S 6000000EUR	CLO ReInv6m AVOCA 17A CR XS2051458342	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	10/15/2024	Maturity	1	7,102,800	1.1838			(571,192)					383,622		(571,192)			0003
EUR/L 4737200 USD-S 4000000EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	4,737,200	1.1843			(382,795)					257,672		(382,795)			0003
EUR/L 7352379.87 USD-S 6721211.1EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/11/2024	10/15/2024	10/15/2024	Maturity	1	7,352,380	1.093907			(35,661)							(35,661)			0003
EUR/L 404643.1 USD-S 370000EUR	CLO ReInv6m VOYE 1A B1NE XS1800192277	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	404,643	1.09363			(1,861)							(1,861)			0003
EUR/L 2770092 USD-S 2340000EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	10/15/2024	Maturity	1	2,770,092	1.1838			(222,765)					149,612		(222,765)			0003
EUR/L 4737200 USD-S 4000000EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	4,737,200	1.1843			(382,795)					257,672		(382,795)			0003
EUR/L 2422200 USD-S 2000000EUR	CLO ReInv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/28/2021	10/15/2024	10/15/2024	Maturity	1	2,422,200	1.2111			(244,997)					180,420		(244,997)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 81909910.69 USD~S 74967884.58EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/11/2024	10/15/2024	10/15/2024	Maturity	1	81,909,911	1.0926			(299,777)							(299,777)			0003
EUR/L 13705481.4 USD~S 11670000EUR	CLO ReInv6m HNLY 3A D XS2240856562	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2021	10/15/2024	10/15/2024	Maturity	1	13,705,481	1.17442			(1,001,505)							(1,001,505)			0003
EUR/L 39500999.8 USD~S 36113548.91EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/11/2024	10/15/2024	10/15/2024	Maturity	1	39,501,000	1.0938			(187,745)							(187,745)			0003
EUR/L 393706.8 USD~S 360000EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/10/2024	10/15/2024	10/15/2024	Maturity	1	393,707	1.09363			(1,810)							(1,810)			0003
EUR/L 1187800 USD~S 1000000EUR	CLO ReInv6m CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024	10/15/2024	Maturity	1	1,187,800	1.1878			(99,199)							67,786		(99,199)	0003
EUR/L 1638535.2 USD~S 1500000EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	10/15/2024	10/15/2024	Maturity	1	1,638,535	1.0923568			(5,633)							(5,633)			0003
EUR/L 2596033.25 USD~S 2350000EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/12/2024	10/15/2024	10/15/2024	Maturity	1	2,596,033	1.104695			(37,820)							(37,820)			0003
EUR/L 19532700 USD~S 16500000EUR	CLO ReInv6m AVOCA 17A CR XS2051458342	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	10/15/2024	Maturity	1	19,532,700	1.1838			(1,570,779)							1,054,959		(1,570,779)	0003
EUR/L 13613700 USD~S 11500000EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	10/15/2024	Maturity	1	13,613,700	1.1838			(1,094,786)							735,275		(1,094,786)	0003
EUR/L 591900 USD~S 500000EUR	CLO ReInv6m AVOCA 17X CR Mtge XS2051458268	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	10/15/2024	Maturity	1	591,900	1.1838			(47,599)							31,968		(47,599)	0003
EUR/L 15389400 USD~S 13000000EUR	CLO ReInv6m AVOCA 17A B2R XS2051458185	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/18/2022	10/15/2024	10/15/2024	Maturity	1	15,389,400	1.1838			(1,237,584)							831,180		(1,237,584)	0003
EUR/L 1421160 USD~S 1200000EUR	CLO ReInv6m DUNEP 1A CN XS2036108079	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	1,421,160	1.1843			(114,838)							77,302		(114,838)	0003
EUR/L 224386083.49 USD~S 205368921.37EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/11/2024	10/15/2024	10/15/2024	Maturity	1	224,386,084	1.0926			(821,218)									(821,218)	0003
EUR/L 9977727.5 USD~S 8425000EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/18/2021	10/15/2024	10/15/2024	Maturity	1	9,977,728	1.1843			(806,262)							542,723		(806,262)	0003
EUR/L 2078650 USD~S 1750000EUR	CLO ReInv6m CADOG 8A CRN XS2079889874	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/08/2022	10/15/2024	10/15/2024	Maturity	1	2,078,650	1.1878			(173,598)							118,626		(173,598)	0003
EUR/L 8689642.5 USD~S 7175000EUR	CLO ReInv6m ARESE 12A D XS2034052352	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/28/2021	10/15/2024	10/15/2024	Maturity	1	8,689,643	1.2111			(878,928)							647,256		(878,928)	0003
USD/L 26500 CHF~S 30330.18USD	CHF 5 Year deal	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/06/2020	10/15/2024	10/15/2024	Maturity	1	30,330	1.144535094			402							(335)		402	0003
USD/L 337520.84 GBP~S 440889.97USD	Non-USD Futures Repatriation -10.11.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	440,890	1.306259993			.49									49	0003
USD/L 5555555.56 GBP~S 7075722.23USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	10/15/2024	10/15/2024	Maturity	1	7,075,722	1.27363			182,078									182,078	0003
USD/L 5555555.56 GBP~S 6887222.23USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024	10/15/2024	Maturity	1	6,887,222	1.2397			370,578							(196,079)		370,578	0003
GBP/L 266713.06 USD~S 203860.97GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	09/12/2024	10/15/2024	10/15/2024	Maturity	1	266,713	1.308308599			(388)									(388)	0003
GBP/L 333391.32 USD~S 254826.21GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	09/12/2024	10/15/2024	10/15/2024	Maturity	1	333,391	1.308308592			(485)									(485)	0003
USD/L 2602790.07 GBP~S 3399920.56USD	Non-USD Futures Repatriation -10.11.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	3,399,921	1.306260001			375									375	0003
USD/L 11111111.11 GBP~S 14151444.44USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	10/15/2024	10/15/2024	Maturity	1	14,151,444	1.27363			364,155									364,155	0003
USD/L 11111111.11 GBP~S 13774444.44USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024	10/15/2024	Maturity	1	13,774,444	1.2397			741,155							(392,158)		741,155	0003
USD/L 88775.84 GBP~S 115964.33USD	Non-USD Futures Repatriation -10.11.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	115,964	1.306260014			.13									13	0003
USD/L 1388888.89 GBP~S 1768930.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	10/15/2024	10/15/2024	Maturity	1	1,768,931	1.273630002			45,519									45,519	0003
USD/L 1388888.89 GBP~S 1721805.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024	10/15/2024	Maturity	1	1,721,806	1.239700002			92,644							(49,020)		92,644	0003
USD/L 1896302.1 GBP~S 2477063.58USD	Non-USD Futures Repatriation -10.11.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	2,477,064	1.306259999			273									273	0003
USD/L 1092461.37 GBP~S 1427038.59USD	Non-USD Futures Repatriation -10.11.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	1,427,039	1.306260001			157									157	0003
USD/L 1388888.89 GBP~S 1768930.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	10/15/2024	10/15/2024	Maturity	1	1,768,931	1.273630002			45,519									45,519	0003
USD/L 1388888.89 GBP~S 1721805.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	10/15/2024	10/15/2024	Maturity	1	1,721,806	1.239700002			92,644							(49,020)		92,644	0003
USD/L 4681872.36 GBP~S 6115742.59USD	Non-USD Futures Repatriation -10.11.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/11/2024	10/15/2024	10/15/2024	Maturity	1	6,115,743	1.30626			674									674	0003
GBP/L 1205098.48 USD~S 921111.79GBP	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	09/12/2024	10/15/2024	10/15/2024	Maturity	1	1,205,098	1.308308604			(1,754)									(1,754)	0003
BRL/L 968463.55 USD~S 5198906.02BRL	Celse	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2018	10/15/2024	10/15/2024	Maturity	1	968,464	0.186282181			49,604							67,966		49,604	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
BRL/L 643210.04 USD-S 3465937.3BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	10/15/2024	10/15/2024	Maturity	1	643,210	0.185580403			30,637					47,651		30,637			0003
EUR/L 33280126.44 USD-S 30320000EUR	Four Seasons Rome- 7410014	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/07/2024	10/15/2024	10/15/2024	Maturity	1	33,280,126	1.0976295			273,736							273,736			0003
EUR/L 2214458.6 USD-S 2000000EUR	CLO ReInv6n VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2024	10/15/2024	Maturity	1	2,214,459	1.1072293			37,256							37,256			0003
EUR/L 1108420 USD-S 1000000EUR	CLO ReInv6n VOYE 3A C XS2125181581	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/30/2024	10/15/2024	10/15/2024	Maturity	1	1,108,420	1.10842			19,819							19,819			0003
EUR/L 1108420 USD-S 1000000EUR	CLO ReInv6n VOYE 3A D XS2125181821	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/30/2024	10/15/2024	10/15/2024	Maturity	1	1,108,420	1.10842			19,819							19,819			0003
EUR/L 1107600 USD-S 1000000EUR	CLO ReInv6n CIFCE 2A B2N XS2125924477	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	1,107,600	1.1076			18,999							18,999			0003
EUR/L 2547480 USD-S 2300000EUR	CLO ReInv6n CIFCE 2A CN XS2125925011	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	2,547,480	1.1076			43,697							43,697			0003
EUR/L 4894492.5 USD-S 4425000EUR	CLO ReInv6n CIFCE 2A DN XS2125925870	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	4,894,493	1.1061			77,432							77,432			0003
EUR/L 4081561.4 USD-S 3650000EUR	CLO ReInv6n NWDSE 2022-26A C XS2437416964	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	10/15/2024	10/15/2024	Maturity	1	4,081,561	1.118236			108,167							108,167			0003
EUR/L 4472944 USD-S 4000000EUR	CLO ReInv6n NWDSE 2022-26A D XS2437417186	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	10/15/2024	10/15/2024	Maturity	1	4,472,944	1.118236			118,539							118,539			0003
EUR/L 43614184.94 USD-S 39875279.37EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	10/15/2024	10/15/2024	Maturity	1	43,614,185	1.093765			205,906							205,906			0003
EUR/L 9178777.5 USD-S 7500000EUR	CLO ReInv6n DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	10/15/2024	Maturity	1	9,178,778	1.223837			1,014,268					(768,508)		1,014,268			0003
EUR/L 2214919.6 USD-S 2000000EUR	CLO ReInv6n AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	10/15/2024	10/15/2024	Maturity	1	2,214,920	1.1074598			37,717							37,717			0003
EUR/L 1107459.8 USD-S 1000000EUR	CLO ReInv6n AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	10/15/2024	10/15/2024	Maturity	1	1,107,460	1.1074598			18,859							18,859			0003
EUR/L 3059592.5 USD-S 2500000EUR	CLO ReInv6n DUNEP 1A B2N Mtge XS2036107345	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	10/15/2024	Maturity	1	3,059,593	1.223837			338,089					(256,169)		338,089			0003
EUR/L 2447674 USD-S 2000000EUR	CLO ReInv6n DUNEP 1A A2A XS2036105133	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	10/15/2024	Maturity	1	2,447,674	1.223837			270,471					(204,935)		270,471			0003
EUR/L 2447674 USD-S 2000000EUR	CLO ReInv6n ARESE 12A D XS2034052352	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	10/15/2024	Maturity	1	2,447,674	1.223837			270,471					(204,935)		270,471			0003
EUR/L 14074125.5 USD-S 11500000EUR	CLO ReInv6n DUNEP 1A CN Mtge XS2036108079	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	10/15/2024	Maturity	1	14,074,126	1.223837			1,555,211					(1,178,379)		1,555,211			0003
EUR/L 220509.89 USD-S 201682.25EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	10/15/2024	10/15/2024	Maturity	1	220,510	1.093352985			958							958			0003
EUR/L 732896.5 USD-S 665000EUR	CLO ReInv6n RRME 1A CR XS2303069319	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2024	10/15/2024	Maturity	1	732,897	1.1021			8,977							8,977			0003
EUR/L 432150.52 USD-S 388000EUR	CLO ReInv6n RRME 3A DN XS2060707655	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/23/2024	10/15/2024	10/15/2024	Maturity	1	432,151	1.11379			9,773							9,773			0003
EUR/L 6200820.79 USD-S 5671380.42EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	10/15/2024	10/15/2024	Maturity	1	6,200,821	1.093352999			26,949							26,949			0003
EUR/L 418805.1 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	10/15/2024	10/15/2024	Maturity	1	418,805	1.079394588			(3,572)							(3,572)			0003
EUR/L 478171.81 USD-S 443000EUR	CLO ReInv6n VOYE 1A B1NE XS1800192277	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	10/15/2024	10/15/2024	Maturity	1	478,172	1.079394605			(4,079)							(4,079)			0003
EUR/L 269848.65 USD-S 250000EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	10/15/2024	10/15/2024	Maturity	1	269,849	1.0793946			(2,302)							(2,302)			0003
EUR/L 717797.41 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	10/15/2024	10/15/2024	Maturity	1	717,797	1.079394602			(6,122)							(6,122)			0003
EUR/L 478171.81 USD-S 443000EUR	CLO ReInv6n GLME 2A D XS1911602313	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	10/15/2024	10/15/2024	Maturity	1	478,172	1.079394605			(4,079)							(4,079)			0003
EUR/L 5198223.5 USD-S 4700000EUR	CLO ReInv6n ALBAC 5A C XS2600114305	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/02/2024	10/15/2024	10/15/2024	Maturity	1	5,198,224	1.106005			81,798							81,798			0003
EUR/L 2369515 USD-S 2150000EUR	CLO ReInv6n PLMER 2021-1A B XS2298990230	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2024	10/15/2024	Maturity	1	2,369,515	1.1021			29,022							29,022			0003
EUR/L 1431300 USD-S 1300000EUR	CLO ReInv6n JUBIL 2018-21A C1R XS2308745574	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	09/11/2024	10/15/2024	10/15/2024	Maturity	1	1,431,300	1.101			16,118							16,118			0003
EUR/L 923322.04 USD-S 829000EUR	CLO ReInv6n SNDPE 3A CE XS2113704932	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	08/23/2024	10/15/2024	10/15/2024	Maturity	1	923,322	1.113778094			20,872							20,872			0003
EUR/L 2294816.45 USD-S 2050000EUR	CLO ReInv6n CONTE 6A CR XS2315798343	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	08/23/2024	10/15/2024	10/15/2024	Maturity	1	2,294,816	1.119422659			63,184							63,184			0003
EUR/L 14260552.17 USD-S 13057260.34EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2024	10/15/2024	10/15/2024	Maturity	1	14,260,552	1.092155			46,402							46,402			0003
EUR/L 727081.72 USD-S 670000EUR	CLO ReInv6n CIFCE 5A D XS2390490267	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	727,082	1.085196597			(2,281)							(2,281)			0003
EUR/L 678247.88 USD-S 625000EUR	CLO ReInv6n BRGPT 3A D XS2395174639	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	678,248	1.085196608			(2,128)							(2,128)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 664140.32 USD-S 612000EUR	CLO BCCE 2018-2A D XS1890839555	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	664,140	1.085196601			(2,084)							(2,084)			0003
EUR/L 601198.92 USD-S 554000EUR	CLO ReInv6m PENTA 2018-5A DR XS2289568219	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	601,199	1.085196606			(1,886)							(1,886)			0003
EUR/L 271570.45 USD-S 250250EUR	CLO CORDA 7A DRR XS2305372323	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	271,570	1.085196603			(852)							(852)			0003
EUR/L 271927.43 USD-S 250250EUR	CLO PENTA 2020-7A D XS2106029254	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	10/15/2024	10/15/2024	Maturity	1	271,927	1.086623097			(495)							(495)			0003
EUR/L 22186750.96 USD-S 20213333.33EUR	Four Seasons Rome- 7410014 .	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/07/2024	10/15/2024	10/15/2024	Maturity	1	22,186,751	1.0976295			182,491							182,491			0003
EUR/L 1046672.17 USD-S 971000EUR	CLO ReInv6m TIKEH 6A C XS2417097016	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/27/2024	10/15/2024	10/15/2024	Maturity	1	1,046,672	1.077932204			(10,360)							(10,360)			0003
EUR/L 431757.84 USD-S 400000EUR	CLO ReInv6m RRME 7A A2 XS2368581893	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	10/15/2024	10/15/2024	Maturity	1	431,758	1.0793946			(3,683)							(3,683)			0003
EUR/L 562131.84 USD-S 518000EUR	CLO ReInv6m BECLO 10A B1R XS2398804521	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	562,132	1.085196602			(1,764)							(1,764)			0003
EUR/L 618562.06 USD-S 570000EUR	CLO HARVT 23A C XS2112473041	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	618,562	1.085196596			(1,941)							(1,941)			0003
EUR/L 335325.75 USD-S 309000EUR	CLO ReInv6m DARPK 1A BRR XS2303850502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	335,326	1.085196602			(1,052)							(1,052)			0003
EUR/L 335325.75 USD-S 309000EUR	CLO CADOG 13A CR XS2328023838	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	335,326	1.085196602			(1,052)							(1,052)			0003
EUR/L 273469.54 USD-S 252000EUR	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	273,470	1.085196587			(858)							(858)			0003
EUR/L 271301.88 USD-S 250000EUR	CLO ReInv6m JUBIL 2021-25A C1 XS2402444116	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	10/15/2024	10/15/2024	Maturity	1	271,302	1.08520752			(848)							(848)			0003
EUR/L 722383.4 USD-S 660000EUR	CLO CADOG 8A BRN XS2079889361	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/08/2024	10/15/2024	10/15/2024	Maturity	1	722,383	1.094520303			3,907							3,907			0003
EUR/L 6542757.45 USD-S 5984121.73EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	10/15/2024	10/15/2024	Maturity	1	6,542,757	1.093353001			28,435							28,435			0003
EUR/L 110106.51 USD-S 101471.3EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	10/15/2024	10/15/2024	Maturity	1	110,107	1.085100023			(355)							(355)			0003
EUR/L 1028535 USD-S 1000000EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/18/2022	10/15/2024	10/15/2024	Maturity	1	1,028,535	1.028535			(60,066)						88,722	(60,066)			0003
EUR/L 930429.5 USD-S 910000EUR	CLO ReInv6m CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024	10/15/2024	Maturity	1	930,430	1.02245			(60,198)						86,274	(60,198)			0003
EUR/L 5226219.21 USD-S 4779992.56EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	10/15/2024	10/15/2024	Maturity	1	5,226,219	1.093353001			22,713							22,713			0003
EUR/L 5536146.5 USD-S 5000000EUR	CLO ReInv6m VOYE 3A DE XS2125181409	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	08/30/2024	10/15/2024	10/15/2024	Maturity	1	5,536,147	1.1072293			93,140							93,140			0003
EUR/L 8043500.38 USD-S 7364797.47EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2024	10/15/2024	10/15/2024	Maturity	1	8,043,500	1.092155			26,173							26,173			0003
EUR/L 1107459.8 USD-S 1000000EUR	CLO ReInv6m AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	10/15/2024	10/15/2024	Maturity	1	1,107,460	1.1074598			18,859							18,859			0003
EUR/L 1218205.78 USD-S 1100000EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	10/15/2024	10/15/2024	Maturity	1	1,218,206	1.1074598			20,744							20,744			0003
EUR/L 6358493.63 USD-S 5815590.78EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	10/15/2024	10/15/2024	Maturity	1	6,358,494	1.093353001			27,634							27,634			0003
EUR/L 110106.51 USD-S 101471.3EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	10/15/2024	10/15/2024	Maturity	1	110,107	1.085100023			(355)							(355)			0003
EUR/L 2007603.62 USD-S 1836189.79EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	10/15/2024	10/15/2024	Maturity	1	2,007,604	1.093353002			8,725							8,725			0003
EUR/L 12938497.83 USD-S 11846759.69EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/11/2024	10/15/2024	10/15/2024	Maturity	1	12,938,498	1.092155			42,100							42,100			0003
EUR/L 1224375 USD-S 1000000EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	1,224,375	1.224375			135,774						(102,985)	135,774			0003
EUR/L 1836562.5 USD-S 1500000EUR	CLO ReInv6m DUNEP 1A B2N Mtge XS2036107345	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	1,836,563	1.224375			203,661						(154,478)	203,661			0003
EUR/L 4897500 USD-S 4000000EUR	CLO ReInv6m DUNEP 1A A2BN Mtge XS2036105992	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	4,897,500	1.224375			543,095						(411,942)	543,095			0003
EUR/L 7958437.5 USD-S 6500000EUR	CLO ReInv6m DUNEP 1A CN Mtge XS2036108079	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	7,958,438	1.224375			882,529						(669,406)	882,529			0003
EUR/L 3322379.4 USD-S 3000000EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	10/15/2024	10/15/2024	Maturity	1	3,322,379	1.1074598			56,576							56,576			0003
EUR/L 2214458.6 USD-S 2000000EUR	CLO ReInv6m VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	08/30/2024	10/15/2024	10/15/2024	Maturity	1	2,214,459	1.1072293			37,256							37,256			0003
EUR/L 40073934 USD-S 36638522.9EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	10/15/2024	10/15/2024	Maturity	1	40,073,934	1.093765			189,192							189,192			0003
EUR/L 23673628.38 USD-S 21250000EUR	CLO ReInv6m RRME 3A DN XS2060707655	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/23/2024	10/15/2024	10/15/2024	Maturity	1	23,673,628	1.1140531			540,852							540,852			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 658078.42 USD-S 606468EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	10/15/2024	10/15/2024	Maturity	1	658,078	1.085099989			(2,123)							(2,123)			0003
EUR/L 25063805.25 USD-S 22500000EUR	CLO ReInv6m RRME 3A CN XS2060706848	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/23/2024	10/15/2024	10/15/2024	Maturity	1	25,063,805	1.1139469			570,277							570,277			0003
EUR/L 4897500 USD-S 4000000EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	4,897,500	1.224375			543,095					(411,942)		543,095			0003
EUR/L 5509687.5 USD-S 4500000EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	5,509,688	1.224375			610,982					(463,435)		610,982			0003
EUR/L 2660208 USD-S 2400000EUR	CLO ReInv6m VOYE 3A C XS2125181581	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	10/15/2024	10/15/2024	Maturity	1	2,660,208	1.10842			47,565							47,565			0003
EUR/L 2216840 USD-S 2000000EUR	CLO ReInv6m VOYE 3A D XS2125181821	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	10/15/2024	10/15/2024	Maturity	1	2,216,840	1.10842			39,637							39,637			0003
EUR/L 2215200 USD-S 2000000EUR	CLO ReInv6m CIFCE 2A B2N XS2125924477	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	2,215,200	1.1076			37,997							37,997			0003
EUR/L 4984200 USD-S 4500000EUR	CLO ReInv6m CIFCE 2A CN XS2125925011	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	4,984,200	1.1076			85,494							85,494			0003
EUR/L 4092570 USD-S 3700000EUR	CLO ReInv6m CIFCE 2A DN XS2125925870	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	4,092,570	1.1061			64,745							64,745			0003
EUR/L 9107175 USD-S 8250000EUR	CLO ReInv6m AVOCA 22A B2 XS2296332872	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2024	10/15/2024	Maturity	1	9,107,175	1.1039			126,215							126,215			0003
EUR/L 8555225 USD-S 7750000EUR	CLO ReInv6m AVOCA 22A C XS2296333250	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2024	10/15/2024	Maturity	1	8,555,225	1.1039			118,565							118,565			0003
EUR/L 3670467.5 USD-S 3325000EUR	CLO ReInv6m AVOCA 22A D XS2296333508	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2024	10/15/2024	Maturity	1	3,670,468	1.1039			50,868							50,868			0003
EUR/L 8816800 USD-S 8000000EUR	CLO ReInv6m RRME 1A BR XS2303068774	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2024	10/15/2024	Maturity	1	8,816,800	1.1021			107,990							107,990			0003
EUR/L 8816800 USD-S 8000000EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2024	10/15/2024	Maturity	1	8,816,800	1.1021			107,990							107,990			0003
EUR/L 7346250 USD-S 6000000EUR	CLO ReInv6m AVOCA 17A CR XS2051458342	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	7,346,250	1.224375			814,642					(617,913)		814,642			0003
EUR/L 6121875 USD-S 5000000EUR	CLO ReInv6m AVOCA 17A B2R XS2051458185	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	6,121,875	1.224375			678,869					(514,927)		678,869			0003
EUR/L 5568950 USD-S 5000000EUR	CLO ReInv6m ANCHE 3A D XS2063531987	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2024	10/15/2024	10/15/2024	Maturity	1	5,568,950	1.11379			125,944							125,944			0003
EUR/L 7698950.19 USD-S 7049320.1EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2024	10/15/2024	10/15/2024	Maturity	1	7,698,950	1.092154999			25,051							25,051			0003
EUR/L 399441.01 USD-S 370000EUR	CLO ReInv6m VOYE 1A B1NE XS1800192277	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/02/2024	10/15/2024	10/15/2024	Maturity	1	399,441	1.079570297			(3,341)							(3,341)			0003
EUR/L 2865037.5 USD-S 2340000EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	2,865,038	1.224375			317,711					(240,986)		317,711			0003
EUR/L 4897500 USD-S 4000000EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/27/2021	10/15/2024	10/15/2024	Maturity	1	4,897,500	1.224375			543,095					(411,942)		543,095			0003
EUR/L 2447674 USD-S 2000000EUR	CLO ReInv6m ARESE 12A D XS2034052352	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	07/27/2021	10/15/2024	10/15/2024	Maturity	1	2,447,674	1.223837			270,471					(204,935)		270,471			0003
EUR/L 2214919.6 USD-S 2000000EUR	CLO ReInv6m AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWIEFA76	09/04/2024	10/15/2024	10/15/2024	Maturity	1	2,214,920	1.1074598			37,717							37,717			0003
EUR/L 1110570 USD-S 1000000EUR	CLO ReInv6m INVSC 4A B1E XS2114941409	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2024	10/15/2024	10/15/2024	Maturity	1	1,110,570	1.11057			21,969							21,969			0003
EUR/L 16878615 USD-S 15150000EUR	CLO ReInv6m BAST 2020-3A B2 XS2242636194	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	08/28/2024	10/15/2024	10/15/2024	Maturity	1	16,878,615	1.1141			386,306							386,306			0003
EUR/L 8945888 USD-S 8000000EUR	CLO ReInv6m NWDSE 2022-26A C XS2437416964	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	10/15/2024	10/15/2024	Maturity	1	8,945,888	1.118236			237,078							237,078			0003
EUR/L 11182360 USD-S 10000000EUR	CLO ReInv6m NWDSE 2022-26A D XS2437417186	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/27/2024	10/15/2024	10/15/2024	Maturity	1	11,182,360	1.118236			296,347							296,347			0003
EUR/L 5591740 USD-S 5000000EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2024	10/15/2024	10/15/2024	Maturity	1	5,591,740	1.118348			148,734							148,734			0003
EUR/L 1670685 USD-S 1500000EUR	CLO ReInv6m ANCHE 3A D XS2063531987	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/23/2024	10/15/2024	10/15/2024	Maturity	1	1,670,685	1.11379			37,783							37,783			0003
EUR/L 115847577.5 USD-S 105916332.58EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	10/15/2024	10/15/2024	Maturity	1	115,847,578	1.093765			546,925							546,925			0003
EUR/L 13932579.6 USD-S 11670000EUR	CLO ReInv6m HNLY 3A D XS2240856562	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	10/06/2021	10/15/2024	10/15/2024	Maturity	1	13,932,580	1.19388			1,228,603					(859,352)		1,228,603			0003
EUR/L 5950091.31 USD-S 5350000EUR	CLO ReInv6m CIFCE 3A C XS2274531172	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	09/05/2024	10/15/2024	10/15/2024	Maturity	1	5,950,091	1.1121666			126,075							126,075			0003
EUR/L 22118920 USD-S 20000000EUR	CLO ReInv6m RRME 6A B XS2291789118	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	09/09/2024	10/15/2024	10/15/2024	Maturity	1	22,118,920	1.105946			346,895							346,895			0003
EUR/L 9455920.2 USD-S 8500000EUR	CLO TERM CRNCL 2018-10A C1R XS2350605239	D1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	09/05/2024	10/15/2024	10/15/2024	Maturity	1	9,455,920	1.1124612			202,810							202,810			0003
EUR/L 401148 USD-S 360000EUR	CLO temp AVOCA 17A CRR XS2434356502	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/28/2024	10/15/2024	10/15/2024	Maturity	1	401,148	1.1143			9,252							9,252			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 927485.2 USD-S 829000EUR	CLO ReInv6n SNDPE 3A CE XS2113704832	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/23/2024	10/15/2024	10/15/2024	Maturity	1	927,485	1.1188			25,035							25,035			0003
EUR/L 6339084 USD-S 5700000EUR	CLO ReInv6n CIFCE 3A D XS2274531768	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/05/2024	10/15/2024	10/15/2024	Maturity	1	6,339,084	1.11212			134,057							134,057			0003
EUR/L 25017670 USD-S 22700000EUR	CLO ReInv6n RRME 1A BR XS2303068774	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2024	10/15/2024	Maturity	1	25,017,670	1.1021			306,421							306,421			0003
EUR/L 45217065.32 USD-S 41340749.91EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	10/15/2024	10/15/2024	Maturity	1	45,217,065	1.093765			213,473							213,473			0003
EUR/L 3139788.4 USD-S 2869522.95EUR	Domi 2020-1 Class A-50136224	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/09/2024	10/15/2024	10/15/2024	Maturity	1	3,139,788	1.094184802			16,022							16,022			0003
EUR/L 322089.76 USD-S 310597.64EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	10/15/2024	10/15/2024	Maturity	1	322,090	1.037000024			(16,027)							24,927			(16,027)	0003
EUR/L 1515110.21 USD-S 1238000EUR	CLO ReInv6n CADOG 8A BRN XS2079886961	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	10/15/2024	Maturity	1	1,515,110	1.223837003			167,422							(126,855)			167,422	0003
EUR/L 1223837 USD-S 1000000EUR	CLO ReInv6n CADOG 8A CRN XS2079886674	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	10/15/2024	10/15/2024	Maturity	1	1,223,837	1.223837			135,236							(102,468)			135,236	0003
EUR/L 4983569.1 USD-S 4500000EUR	CLO ReInv6n AVOCA 21A C XS2126167704	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	10/15/2024	10/15/2024	Maturity	1	4,983,569	1.1074598			84,863							84,863			0003
EUR/L 5426553.02 USD-S 4900000EUR	CLO ReInv6n AVOCA 21A D XS2126168181	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/04/2024	10/15/2024	10/15/2024	Maturity	1	5,426,553	1.1074598			92,407							92,407			0003
EUR/L 5530080 USD-S 5000000EUR	CLO ReInv6n RRME 6A A2 XS2291788813	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2024	10/15/2024	Maturity	1	5,530,080	1.106016			87,074							87,074			0003
EUR/L 1402859.52 USD-S 1267000EUR	CLO ReInv6n VOYE 3A B1 XS2125180344	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2024	10/15/2024	Maturity	1	1,402,860	1.107229298			23,602							23,602			0003
EUR/L 3321687.9 USD-S 3000000EUR	CLO ReInv6n VOYE 3A B2 XS2125181235	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/30/2024	10/15/2024	10/15/2024	Maturity	1	3,321,688	1.1072293			55,884							55,884			0003
EUR/L 2613591.51 USD-S 2350000EUR	CLO ReInv6n CIFCE 3A C XS2274531172	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/05/2024	10/15/2024	10/15/2024	Maturity	1	2,613,592	1.1121666			55,379							55,379			0003
EUR/L 14377298 USD-S 13000000EUR	CLO ReInv6n RRME 6A C XS2291789464	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/09/2024	10/15/2024	10/15/2024	Maturity	1	14,377,298	1.105946			225,482							225,482			0003
EUR/L 4211996 USD-S 3800000EUR	CLO ReInv6n VOYE 3A C XS2125181581	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	10/15/2024	10/15/2024	Maturity	1	4,211,996	1.10842			75,311							75,311			0003
EUR/L 3325260 USD-S 3000000EUR	CLO ReInv6n VOYE 3A D XS2125181821	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/30/2024	10/15/2024	10/15/2024	Maturity	1	3,325,260	1.10842			59,456							59,456			0003
EUR/L 4430400 USD-S 4000000EUR	CLO ReInv6n CIFCE 2A B2N XS2125924477	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	4,430,400	1.1076			75,995							75,995			0003
EUR/L 9968400 USD-S 9000000EUR	CLO ReInv6n CIFCE 2A CN XS2125925011	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	9,968,400	1.1076			170,989							170,989			0003
EUR/L 8185140 USD-S 7400000EUR	CLO ReInv6n CIFCE 2A DN XS2125925870	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/03/2024	10/15/2024	10/15/2024	Maturity	1	8,185,140	1.1061			129,491							129,491			0003
EUR/L 9107175 USD-S 8250000EUR	CLO ReInv6n AVOCA 22A B2 XS2296332872	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2024	10/15/2024	Maturity	1	9,107,175	1.1039			126,215							126,215			0003
EUR/L 8555225 USD-S 7750000EUR	CLO ReInv6n AVOCA 22A C XS2296333250	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2024	10/15/2024	Maturity	1	8,555,225	1.1039			118,565							118,565			0003
EUR/L 3670467.5 USD-S 3325000EUR	CLO ReInv6n AVOCA 22A D XS2296333508	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/10/2024	10/15/2024	10/15/2024	Maturity	1	3,670,468	1.1039			50,868							50,868			0003
EUR/L 7108545 USD-S 6450000EUR	CLO ReInv6n PLMER 2021-1A B XS2298990230	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2024	10/15/2024	Maturity	1	7,108,545	1.1021			87,067							87,067			0003
EUR/L 8816800 USD-S 8000000EUR	CLO ReInv6n RRME 1A BR XS2303068774	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2024	10/15/2024	Maturity	1	8,816,800	1.1021			107,990							107,990			0003
EUR/L 5786025 USD-S 5250000EUR	CLO ReInv6n RRME 1A CR XS2303069319	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	10/15/2024	10/15/2024	Maturity	1	5,786,025	1.1021			70,868							70,868			0003
EUR/L 16775220 USD-S 15000000EUR	CLO CGMSE 2018-1A A2BE XS1796149794	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2024	10/15/2024	10/15/2024	Maturity	1	16,775,220	1.118348			446,201							446,201			0003
EUR/L 2227556.2 USD-S 2000000EUR	CLO ReInv6n SNDPE 3A CE XS2113704832	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2DTJ8570P30	08/23/2024	10/15/2024	10/15/2024	Maturity	1	2,227,556	1.1137781			50,354							50,354			0003
EUR/L 2776425 USD-S 2500000EUR	CLO ReInv6n INVSC 4A B1E XS2114941409	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2024	10/15/2024	10/15/2024	Maturity	1	2,776,425	1.11057			54,922							54,922			0003
EUR/L 6996591 USD-S 6300000EUR	CLO ReInv6n CGMSE 2020-1A C XS2115127768	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/29/2024	10/15/2024	10/15/2024	Maturity	1	6,996,591	1.11057			138,403							138,403			0003
EUR/L 1028535 USD-S 1000000EUR	CLO ReInv6n AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/18/2022	10/15/2024	10/15/2024	Maturity	1	1,028,535	1.028535			(60,066)							88,722			(60,066)	0003
EUR/L 516709 USD-S 500000EUR	CLO ReInv6n AVOCA 17A CRR XS2434356502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	10/15/2024	10/15/2024	Maturity	1	516,709	1.033418			(27,592)							41,919			(27,592)	0003
EUR/L 1590874.97 USD-S 1466109.08EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	10/15/2024	10/15/2024	Maturity	1	1,590,875	1.085100005			(5,133)							(5,133)			(5,133)	0003
EUR/L 33503194.32 USD-S 30485033.37EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZ1NUHU748	07/11/2024	10/15/2024	10/15/2024	Maturity	1	33,503,194	1.09399			1,642,760							1,642,760			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 2801513 USD-S 2740000EUR	CLO ReInv6m CADOG 8A BRN XS2079889361	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/06/2022	10/15/2024	10/15/2024	Maturity	1	2,801,513	1.00245			(181,254)					259,770		(181,254)			0003
EUR/L 20204464.5 USD-S 16500000EUR	CLO ReInv6m AVOCA 17A CR XS2051458342	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	10/15/2024	10/15/2024	Maturity	1	20,204,465	1.224513			2,242,544					(1,701,451)		2,242,544			0003
EUR/L 14081899.5 USD-S 11500000EUR	CLO ReInv6m AVOCA 17A DR XS2051458771	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	10/15/2024	10/15/2024	Maturity	1	14,081,900	1.224513			1,562,985					(1,185,860)		1,562,985			0003
EUR/L 8785880.78 USD-S 7175000EUR	CLO ReInv6m ARESE 12A D XS2034052352	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	10/15/2024	10/15/2024	Maturity	1	8,785,881	1.224513001			975,167					(739,874)		975,167			0003
EUR/L 15918669 USD-S 13000000EUR	CLO ReInv6m AVOCA 17A B2R XS2051458185	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	10/15/2024	10/15/2024	Maturity	1	15,918,669	1.224513			1,766,853					(1,340,538)		1,766,853			0003
EUR/L 612256.5 USD-S 500000EUR	CLO ReInv6m AVOCA 17X CR Mtge XS2051458268	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	10/15/2024	10/15/2024	Maturity	1	612,257	1.224513			67,956					(51,559)		67,956			0003
EUR/L 2142897.75 USD-S 1750000EUR	CLO ReInv6m CADOG 8A CRN XS2079889874	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	10/15/2024	10/15/2024	Maturity	1	2,142,898	1.224513			237,846					(180,457)		237,846			0003
EUR/L 10316522.03 USD-S 8425000EUR	CLO ReInv6m DUNEP 1A A2A XS2036105133	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	10/15/2024	10/15/2024	Maturity	1	10,316,522	1.224513001			1,145,056					(868,771)		1,145,056			0003
EUR/L 1469415.6 USD-S 1200000EUR	CLO ReInv6m DUNEP 1A CN XS2036108079	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/27/2021	10/15/2024	10/15/2024	Maturity	1	1,469,416	1.224513			163,094					(123,742)		163,094			0003
GBP/L 14540000 USD-S 11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2024	10/15/2024	Maturity	1	14,540,000	1.3086			24,400							24,400			0003
GBP/L 268459.78 USD-S 203860.97GBP	CWL BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/29/2024	10/15/2024	10/15/2024	Maturity	1	268,460	1.316876791			2,135							2,135			0003
GBP/L 335574.72 USD-S 254826.21GBP	CWL BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/29/2024	10/15/2024	10/15/2024	Maturity	1	335,575	1.316876784			2,669							2,669			0003
GBP/L 29079999.99 USD-S 22222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2024	10/15/2024	Maturity	1	29,080,000	1.3086			48,800							48,800			0003
GBP/L 3635000.01 USD-S 2777777.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2024	10/15/2024	Maturity	1	3,635,000	1.308600003			6,100							6,100			0003
GBP/L 3635000.01 USD-S 2777777.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	10/15/2024	10/15/2024	Maturity	1	3,635,000	1.308600003			6,100							6,100			0003
GBP/L 1212990.75 USD-S 921111.79GBP	CWL BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/29/2024	10/15/2024	10/15/2024	Maturity	1	1,212,991	1.316876804			9,647							9,647			0003
EUR/L 756591.99 USD-S 689704.45EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	756,592	1.096980004			2,470							2,470			0003
EUR/L 101065.6 USD-S 92130.76EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	101,066	1.096979988			330							330			0003
EUR/L 159336.44 USD-S 145250.09EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	159,336	1.096979974			520							520			0003
EUR/L 70918.18 USD-S 64648.56EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	70,918	1.096980041			232							232			0003
EUR/L 253831.53 USD-S 231300EUR	EUR FABN Sep 2024 Premium FX (2nd Reopening)	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/07/2024	10/10/2024	10/10/2024	Maturity	1	253,832	1.097412581			929							929			0003
EUR/L 637345.95 USD-S 581000.52EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	637,346	1.096979999			2,081							2,081			0003
EUR/L 283672.82 USD-S 258594.34EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	283,673	1.096980004			926							926			0003
EUR/L 614408.72 USD-S 560091.09EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	614,409	1.096979993			2,006							2,006			0003
EUR/L 74450.51 USD-S 67868.61EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	74,451	1.096980032			243							243			0003
EUR/L 101065.41 USD-S 92130.59EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	101,065	1.09697995			330							330			0003
EUR/L 756591.84 USD-S 689704.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	756,592	1.096979993			2,470							2,470			0003
EUR/L 518559.44 USD-S 472715.49EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	518,559	1.096980004			1,693							1,693			0003
EUR/L 62836.08 USD-S 57280.97EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	62,836	1.096980027			205							205			0003
EUR/L 99261.4 USD-S 90486.06EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	99,261	1.096980021			324							324			0003
EUR/L 265157.12 USD-S 241715.55EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	265,157	1.096979983			866							866			0003
EUR/L 303196.61 USD-S 276392.1EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	303,197	1.096980015			990							990			0003
EUR/L 2269775.91 USD-S 2069113.3EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/08/2024	10/10/2024	10/10/2024	Maturity	1	2,269,776	1.096980001			7,411							7,411			0003
GBP/L 2040598.43 USD-S 1558517.73GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/08/2024	10/10/2024	10/10/2024	Maturity	1	2,040,598	1.309319997			6,431							6,431			0003
GBP/L 405639.66 USD-S 309809.41GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/08/2024	10/10/2024	10/10/2024	Maturity	1	405,640	1.309320011			1,278							1,278			0003
GBP/L 8162393.36 USD-S 6234070.63GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/08/2024	10/10/2024	10/10/2024	Maturity	1	8,162,393	1.30932			25,726							25,726			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 1622557.48 USD-S 1239236.77GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/08/2024	10/10/2024	10/10/2024	Maturity	1	1,622,557	1.309319994			5,114							5,114			0003
GBP/L 75487.28 USD-S 57653.8GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/08/2024	10/10/2024	10/10/2024	Maturity	1	75,487	1.309320114			238							238			0003
GBP/L 429198.3 USD-S 327802.45GBP	WOLAND FINANCE NO 1 12/1/50 ? 50083105	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	10/08/2024	10/10/2024	10/10/2024	Maturity	1	429,198	1.309319988			1,353							1,353			0003
GBP/L 5422362.91 USD-S 4076367.24GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2024	10/09/2024	10/09/2024	Maturity	1	5,422,363	1.330194899			(97,815)							(97,815)			0003
USD/L 3582757.31 GBP-S 4654485.42USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	10/09/2024	10/09/2024	Maturity	1	4,654,485	1.299135001			25,309							25,309			0003
USD/L 492583.2 GBP-S 633116.4USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	10/09/2024	10/09/2024	Maturity	1	633,116	1.285298402			10,295							10,295			0003
USD/L 107752.78 GBP-S 138494.48USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	10/09/2024	10/09/2024	Maturity	1	138,494	1.28529844			2,252							2,252			0003
USD/L 223580.64 GBP-S 293797.78USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/03/2024	10/09/2024	10/09/2024	Maturity	1	293,798	1.314057335			(1,757)							(1,757)			0003
USD/L 439544.47 GBP-S 559063.64USD	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	05/17/2024	10/09/2024	10/09/2024	Maturity	1	559,064	1.271915991			15,069							15,069			0003
GBP/L 16010.76 USD-S 12906.02GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	10/09/2024	10/09/2024	Maturity	1	16,011	1.240565256			847						(444)	847			0003
GBP/L 276481.32 USD-S 217895.5GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	06/24/2024	10/09/2024	10/09/2024	Maturity	1	276,481	1.268871179			8,134							8,134			0003
USD/L 13255.22 GBP-S 16066.47USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/16/2023	10/09/2024	10/09/2024	Maturity	1	16,066	1.212086257			1,247						(834)	1,247			0003
GBP/L 18963.93 USD-S 15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2023	10/09/2024	10/09/2024	Maturity	1	18,964	1.249151432			866						(392)	866			0003
USD/L 17816.88 GBP-S 22139.43USD	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	10/09/2024	10/09/2024	Maturity	1	22,139	1.242609817			1,133						(577)	1,133			0003
USD/L 582969.37 GBP-S 762500.62USD	Patrizia London - 7200445 ..	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2024	10/09/2024	10/09/2024	Maturity	1	762,501	1.307960005			(1,026)							(1,026)			0003
GBP/L 16510410.65 USD-S 12412023.72GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2024	10/09/2024	10/09/2024	Maturity	1	16,510,411	1.3301949			(297,835)							(297,835)			0003
USD/L 10909048.15 GBP-S 14172326.27USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	10/09/2024	10/09/2024	Maturity	1	14,172,326	1.299135			77,064							77,064			0003
USD/L 1499854.26 GBP-S 1927760.28USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	10/09/2024	10/09/2024	Maturity	1	1,927,760	1.2852984			31,348							31,348			0003
USD/L 328093.74 GBP-S 421698.36USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	10/09/2024	10/09/2024	Maturity	1	421,698	1.285298403			6,857							6,857			0003
USD/L 680775.1 GBP-S 894577.5USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/03/2024	10/09/2024	10/09/2024	Maturity	1	894,578	1.314057315			(5,350)							(5,350)			0003
USD/L 1338439.73 GBP-S 1702382.91USD	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	05/17/2024	10/09/2024	10/09/2024	Maturity	1	1,702,383	1.271916002			45,886							45,886			0003
GBP/L 48750.73 USD-S 39297.2GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	10/09/2024	10/09/2024	Maturity	1	48,751	1.240564977			2,579						(1,352)	2,579			0003
USD/L 40360.47 GBP-S 48920.37USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/16/2023	10/09/2024	10/09/2024	Maturity	1	48,920	1.212086232			3,798						(2,538)	3,798			0003
GBP/L 841851.11 USD-S 663464.59GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	06/24/2024	10/09/2024	10/09/2024	Maturity	1	841,851	1.268871199			24,766							24,766			0003
USD/L 54250.16 GBP-S 67411.79USD	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	10/09/2024	10/09/2024	Maturity	1	67,412	1.242609976			3,450						(1,756)	3,450			0003
GBP/L 57742.78 USD-S 46225.61GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2023	10/09/2024	10/09/2024	Maturity	1	57,743	1.249151282			2,637						(1,194)	2,637			0003
GBP/L 5422362.91 USD-S 4076367.24GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	10/01/2024	10/09/2024	10/09/2024	Maturity	1	5,422,363	1.330194899			(97,815)							(97,815)			0003
USD/L 3582757.31 GBP-S 4654485.42USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	10/09/2024	10/09/2024	Maturity	1	4,654,485	1.299135001			25,309							25,309			0003
USD/L 492583.2 GBP-S 633116.4USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	10/09/2024	10/09/2024	Maturity	1	633,116	1.285298402			10,295							10,295			0003
USD/L 107752.78 GBP-S 138494.48USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	10/09/2024	10/09/2024	Maturity	1	138,494	1.28529844			2,252							2,252			0003
USD/L 223580.64 GBP-S 293797.78USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/03/2024	10/09/2024	10/09/2024	Maturity	1	293,798	1.314057335			(1,757)							(1,757)			0003
USD/L 439543.47 GBP-S 559062.37USD	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	05/17/2024	10/09/2024	10/09/2024	Maturity	1	559,062	1.271915995			15,069							15,069			0003
GBP/L 16010.76 USD-S 12906.02GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/03/2023	10/09/2024	10/09/2024	Maturity	1	16,011	1.240565256			847						(444)	847			0003
USD/L 13255.22 GBP-S 16066.47USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/16/2023	10/09/2024	10/09/2024	Maturity	1	16,066	1.212086257			1,247						(834)	1,247			0003
GBP/L 276481.32 USD-S 217895.5GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	06/24/2024	10/09/2024	10/09/2024	Maturity	1	276,481	1.268871179			8,134							8,134			0003

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USD/L 17816.88 GBP-S 22139.43USD	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2023	10/09/2024	10/09/2024	Maturity	1	22,139	1.242609817			1,133					(577)		1,133			0003
GBP/L 18963.93 USD-S 15181.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2023	10/09/2024	10/09/2024	Maturity	1	18,964	1.249151432			866					(392)		866			0003
USD/L 3202925.9 GBP-S 4189298.96USD	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/07/2024	10/09/2024	10/09/2024	Maturity	1	4,189,299	1.30796			(5,640)							(5,640)			0003
GBP/L 126893.03 USD-S 100216.74GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/16/2024	10/09/2024	10/09/2024	Maturity	1	126,893	1.266185969			(4,010)							(4,010)			0003
GBP/L 303823.19 USD-S 246419.72GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	10/11/2023	10/09/2024	10/09/2024	Maturity	1	303,823	1.232949985			(18,050)					10,356		(18,050)			0003
GBP/L 360218.18 USD-S 289177.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/12/2023	10/09/2024	10/09/2024	Maturity	1	360,218	1.245665005			(17,505)					8,476		(17,505)			0003
GBP/L 460641.36 USD-S 363453.81GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2023	10/09/2024	10/09/2024	Maturity	1	460,641	1.267400003			(14,102)					2,753		(14,102)			0003
GBP/L 314587.72 USD-S 255916.76GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2023	10/09/2024	10/09/2024	Maturity	1	314,588	1.229257982			(19,691)					11,700		(19,691)			0003
GBP/L 360051.72 USD-S 277173.94GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/14/2023	10/09/2024	10/09/2024	Maturity	1	360,052	1.299010001			(1,993)					(6,662)		(1,993)			0003
GBP/L 166398.04 USD-S 136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2023	10/09/2024	10/09/2024	Maturity	1	166,398	1.221889976			(11,481)					7,229		(11,481)			0003
GBP/L 63423.53 USD-S 47361.29GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2024	10/09/2024	10/09/2024	Maturity	1	63,424	1.339142789			1,560							1,560			0003
GBP/L 347934.64 USD-S 290218.82GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	11/22/2022	10/09/2024	10/09/2024	Maturity	1	347,935	1.198870011			(31,149)					22,087		(31,149)			0003
GBP/L 231856.41 USD-S 182175.98GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	01/10/2024	10/09/2024	10/09/2024	Maturity	1	231,856	1.27270571			(6,102)							(6,102)			0003
GBP/L 315386.88 USD-S 252556.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/27/2023	10/09/2024	10/09/2024	Maturity	1	315,387	1.248778906			(14,502)					6,616		(14,502)			0003
GBP/L 234033.76 USD-S 188804.56GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/21/2022	10/09/2024	10/09/2024	Maturity	1	234,034	1.239555655			(12,583)					6,687		(12,583)			0003
GBP/L 300536.94 USD-S 237973.66GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/18/2022	10/09/2024	10/09/2024	Maturity	1	300,537	1.26290002			(10,304)					2,873		(10,304)			0003
GBP/L 308604.14 USD-S 253348.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	10/09/2024	10/09/2024	Maturity	1	308,604	1.218100013			(22,320)					14,409		(22,320)			0003
GBP/L 327870.24 USD-S 264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2022	10/09/2024	10/09/2024	Maturity	1	327,870	1.239920018			(17,526)					9,269		(17,526)			0003
GBP/L 254967.42 USD-S 200883.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	10/09/2024	10/09/2024	Maturity	1	254,967	1.269230023			(7,427)					1,154		(7,427)			0003
GBP/L 91945.46 USD-S 67692.42GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	10/09/2024	10/09/2024	Maturity	1	91,945	1.358282951			3,526					(5,617)		3,526			0003
GBP/L 173828.45 USD-S 130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2022	10/09/2024	10/09/2024	Maturity	1	173,828	1.336800011			3,979					(8,096)		3,979			0003
GBP/L 193079.77 USD-S 145830.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	10/09/2024	10/09/2024	Maturity	1	193,080	1.324000018			2,596					(7,149)		2,596			0003
GBP/L 210263.91 USD-S 188223GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/13/2022	10/09/2024	10/09/2024	Maturity	1	210,264	1.117099982			(35,593)					29,716		(35,593)			0003
GBP/L 298756.62 USD-S 237712.14GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	05/09/2023	10/09/2024	10/09/2024	Maturity	1	298,757	1.25680001			(11,743)					4,320		(11,743)			0003
GBP/L 620330.09 USD-S 489333.12GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2023	10/09/2024	10/09/2024	Maturity	1	620,330	1.267705096			(18,836)					3,557		(18,836)			0003
GBP/L 95657.48 USD-S 71831.1GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/22/2021	10/09/2024	10/09/2024	Maturity	1	95,657	1.331700057			1,832					(4,119)		1,832			0003
GBP/L 81371.29 USD-S 59553.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/19/2022	10/09/2024	10/09/2024	Maturity	1	81,371	1.366349939			3,582					(5,405)		3,582			0003
GBP/L 254389.75 USD-S 214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2022	10/09/2024	10/09/2024	Maturity	1	254,390	1.187983002			(25,314)					18,628		(25,314)			0003
GBP/L 257263.72 USD-S 222027.89GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/14/2022	10/09/2024	10/09/2024	Maturity	1	257,264	1.158700017			(32,749)					25,816		(32,749)			0003
GBP/L 22080.53 USD-S 17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2023	10/09/2024	10/09/2024	Maturity	1	22,081	1.239303963			(1,192)					636		(1,192)			0003
GBP/L 188683.26 USD-S 150113.3GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2024	10/09/2024	10/09/2024	Maturity	1	188,683	1.256938992			(7,395)							(7,395)			0003
GBP/L 62627.35 USD-S 48951.52GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/12/2024	10/09/2024	10/09/2024	Maturity	1	62,627	1.279374982			(1,313)							(1,313)			0003
GBP/L 10925 USD-S 8454.48GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2024	10/09/2024	10/09/2024	Maturity	1	10,925	1.292214305			(118)							(118)			0003
GBP/L 19936.02 USD-S 14822.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	11/19/2021	10/09/2024	10/09/2024	Maturity	1	19,936	1.344988177			575					(1,040)		575			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 283730.65 USD-S 236050.76GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	10/09/2024	10/09/2024	Maturity	1	283,731	1.201989987			(24,599)					17,228		(24,599)			0003
GBP/L 251256.94 USD-S 201500.44GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	10/09/2024	10/09/2024	Maturity	1	251,257	1.246929982			(11,943)					5,651		(11,943)			0003
GBP/L 258112 USD-S 205527.37GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2023	10/09/2024	10/09/2024	Maturity	1	258,112	1.255852201			(10,348)					3,930		(10,349)			0003
GBP/L 141264.36 USD-S 113237.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2024	10/09/2024	10/09/2024	Maturity	1	141,264	1.24750467			(6,646)							(6,646)			0003
GBP/L 98144.35 USD-S 75545.92GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	10/09/2024	10/09/2024	Maturity	1	98,144	1.29913516			(534)							(534)			0003
GBP/L 39652.01 USD-S 30008.81GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/18/2024	10/09/2024	10/09/2024	Maturity	1	39,652	1.321345631			455							455			0003
GBP/L 3734008.1 USD-S 2684946GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2021	10/09/2024	10/09/2024	Maturity	1	3,734,008	1.39072			226,934					(306,758)		226,934			0003
GBP/L 386373.43 USD-S 305147.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZ1NUHU748	05/16/2024	10/09/2024	10/09/2024	Maturity	1	386,373	1.266186003			(12,210)							(12,210)			0003
GBP/L 925103.67 USD-S 750317.26GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	10/11/2023	10/09/2024	10/09/2024	Maturity	1	925,104	1.232950006			(54,960)					31,532		(54,960)			0003
GBP/L 1096819.34 USD-S 880509.08GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	10/09/2024	10/09/2024	Maturity	1	1,096,819	1.245664996			(53,301)					25,807		(53,301)			0003
GBP/L 1402595.35 USD-S 1106671.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2023	10/09/2024	10/09/2024	Maturity	1	1,402,595	1.267400004			(42,938)					8,382		(42,939)			0003
GBP/L 957880.28 USD-S 779234.53GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2023	10/09/2024	10/09/2024	Maturity	1	957,880	1.229258			(59,955)					35,624		(59,955)			0003
GBP/L 1096312.48 USD-S 843960GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	10/09/2024	10/09/2024	Maturity	1	1,096,312	1.29901			(6,067)					(20,285)		(6,067)			0003
GBP/L 506661.23 USD-S 414653.72GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2023	10/09/2024	10/09/2024	Maturity	1	506,661	1.221889991			(34,959)					22,012		(34,959)			0003
GBP/L 193116.64 USD-S 144209.15GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2024	10/09/2024	10/09/2024	Maturity	1	193,117	1.339142766			4,751							4,751			0003
GBP/L 1059417.5 USD-S 883680.05GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/22/2022	10/09/2024	10/09/2024	Maturity	1	1,059,418	1.198869998			(94,845)					67,252		(94,845)			0003
GBP/L 705973.77 USD-S 554703.08GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/10/2024	10/09/2024	10/09/2024	Maturity	1	705,974	1.272705697			(18,579)							(18,579)			0003
GBP/L 712603.53 USD-S 574886.27GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/21/2022	10/09/2024	10/09/2024	Maturity	1	712,604	1.23955566			(38,312)					20,362		(38,312)			0003
GBP/L 960313.63 USD-S 769002.13GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/27/2023	10/09/2024	10/09/2024	Maturity	1	960,314	1.248778895			(44,156)					20,144		(44,156)			0003
GBP/L 915097.43 USD-S 724600.07GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/18/2022	10/09/2024	10/09/2024	Maturity	1	915,097	1.262900002			(31,375)					8,749		(31,375)			0003
GBP/L 939661.03 USD-S 771415.34GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	10/09/2024	10/09/2024	Maturity	1	939,661	1.218100006			(67,961)					43,874		(67,961)			0003
GBP/L 279962.43 USD-S 206114.95GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	10/09/2024	10/09/2024	Maturity	1	279,962	1.358282987			10,735					(17,102)		10,735			0003
GBP/L 529285.88 USD-S 395934.98GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2022	10/09/2024	10/09/2024	Maturity	1	529,286	1.336799997			12,116					(24,650)		12,116			0003
GBP/L 587903.78 USD-S 444036.09GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	10/09/2024	10/09/2024	Maturity	1	587,904	1.323999993			7,904					(21,769)		7,904			0003
GBP/L 998323.89 USD-S 805151.86GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2022	10/09/2024	10/09/2024	Maturity	1	998,324	1.239919995			(53,365)					28,224		(53,365)			0003
GBP/L 776343.91 USD-S 611665.27GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	10/09/2024	10/09/2024	Maturity	1	776,344	1.269229999			(22,613)					3,514		(22,613)			0003
GBP/L 291316.11 USD-S 218755.06GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2021	10/09/2024	10/09/2024	Maturity	1	291,316	1.331699984			5,578					(12,543)		5,578			0003
GBP/L 247808.85 USD-S 181365.57GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/19/2022	10/09/2024	10/09/2024	Maturity	1	247,809	1.366350019			10,909					(16,459)		10,909			0003
GBP/L 640227.36 USD-S 573115.53GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2022	10/09/2024	10/09/2024	Maturity	1	640,227	1.117100003			(108,376)					90,480		(108,376)			0003
GBP/L 909676.55 USD-S 723803.75GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/09/2023	10/09/2024	10/09/2024	Maturity	1	909,677	1.256799996			(35,755)					13,155		(35,755)			0003
GBP/L 1888833.74 USD-S 1489963.04GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2023	10/09/2024	10/09/2024	Maturity	1	1,888,834	1.267705097			(57,355)					10,831		(57,355)			0003
GBP/L 60713.31 USD-S 45140.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	10/09/2024	10/09/2024	Maturity	1	60,713	1.344988005			1,751					(3,167)		1,751			0003
GBP/L 774584.97 USD-S 652016.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/19/2022	10/09/2024	10/09/2024	Maturity	1	774,585	1.187983001			(77,079)					56,720		(77,079)			0003
GBP/L 783335.84 USD-S 676047.16GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/14/2022	10/09/2024	10/09/2024	Maturity	1	783,336	1.158699994			(99,716)					78,607		(99,716)			0003
GBP/L 67232.44 USD-S 54250.16GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/24/2023	10/09/2024	10/09/2024	Maturity	1	67,232	1.239303995			(3,629)					1,935		(3,629)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 574516.94 USD-S 457076.23GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2024	10/09/2024	10/09/2024	Maturity	1	574,517	1.256939001			(22,516)							(22,516)			0003
GBP/L 190692.47 USD-S 149051.27GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/12/2024	10/09/2024	10/09/2024	Maturity	1	190,692	1.27937501			(3,998)							(3,998)			0003
GBP/L 33265.29 USD-S 25742.86GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	08/16/2024	10/09/2024	10/09/2024	Maturity	1	33,265	1.292214229			(360)							(360)			0003
GBP/L 11369587.98 USD-S 8175325GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2021	10/09/2024	10/09/2024	Maturity	1	11,369,588	1.39072			690,985					(934,040)		690,985			0003
GBP/L 863924.4 USD-S 718745.08GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/15/2023	10/09/2024	10/09/2024	Maturity	1	863,924	1.201990002			(74,900)					52,457		(74,900)			0003
GBP/L 765045.98 USD-S 613543.65GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2023	10/09/2024	10/09/2024	Maturity	1	765,046	1.246929994			(36,364)					17,206		(36,364)			0003
GBP/L 785918.77 USD-S 625805.15GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/13/2023	10/09/2024	10/09/2024	Maturity	1	785,919	1.255852193			(31,507)					11,967		(31,507)			0003
GBP/L 430132.31 USD-S 344794.14GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2024	10/09/2024	10/09/2024	Maturity	1	430,132	1.247504699			(20,238)							(20,238)			0003
GBP/L 298837.28 USD-S 230027.89GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	10/09/2024	10/09/2024	Maturity	1	298,837	1.299134988			(1,625)							(1,625)			0003
GBP/L 120735.39 USD-S 91373.07GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/18/2024	10/09/2024	10/09/2024	Maturity	1	120,735	1.321345447			1,384							1,384			0003
GBP/L 126893.03 USD-S 100216.74GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	05/16/2024	10/09/2024	10/09/2024	Maturity	1	126,893	1.266185969			(4,010)							(4,010)			0003
GBP/L 303823.19 USD-S 246419.72GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	10/11/2023	10/09/2024	10/09/2024	Maturity	1	303,823	1.232949985			(18,050)					10,356		(18,050)			0003
GBP/L 360218.18 USD-S 289177.41GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/12/2023	10/09/2024	10/09/2024	Maturity	1	360,218	1.245665005			(17,505)					8,476		(17,505)			0003
GBP/L 460641.36 USD-S 363453.81GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	08/11/2023	10/09/2024	10/09/2024	Maturity	1	460,641	1.267400003			(14,102)					2,753		(14,102)			0003
GBP/L 314587.72 USD-S 255916.76GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/09/2023	10/09/2024	10/09/2024	Maturity	1	314,588	1.229257982			(19,691)					11,700		(19,691)			0003
GBP/L 360051.72 USD-S 277173.94GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	07/14/2023	10/09/2024	10/09/2024	Maturity	1	360,052	1.299010001			(1,993)					(6,662)		(1,993)			0003
GBP/L 63423.53 USD-S 47361.29GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	09/24/2024	10/09/2024	10/09/2024	Maturity	1	63,424	1.339142789			1,560							1,560			0003
GBP/L 166398.04 USD-S 136180.87GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	02/13/2023	10/09/2024	10/09/2024	Maturity	1	166,398	1.221889976			(11,481)					7,229		(11,481)			0003
GBP/L 231856.41 USD-S 182175.98GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/10/2024	10/09/2024	10/09/2024	Maturity	1	231,856	1.27270571			(6,102)							(6,102)			0003
GBP/L 347934.64 USD-S 290218.82GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/22/2022	10/09/2024	10/09/2024	Maturity	1	347,935	1.198870011			(31,149)					22,087		(31,149)			0003
GBP/L 234033.76 USD-S 188804.56GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	06/21/2022	10/09/2024	10/09/2024	Maturity	1	234,034	1.239555655			(12,583)					6,687		(12,583)			0003
GBP/L 315386.88 USD-S 252556.22GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	01/27/2023	10/09/2024	10/09/2024	Maturity	1	315,387	1.248778906			(14,502)					6,616		(14,502)			0003
GBP/L 300536.94 USD-S 237973.66GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	05/18/2022	10/09/2024	10/09/2024	Maturity	1	300,537	1.26290002			(10,304)					2,873		(10,304)			0003
GBP/L 173828.45 USD-S 130033.25GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/22/2022	10/09/2024	10/09/2024	Maturity	1	173,828	1.336800011			3,979					(8,096)		3,979			0003
GBP/L 193079.77 USD-S 145830.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/20/2022	10/09/2024	10/09/2024	Maturity	1	193,080	1.324000018			2,596					(7,149)		2,596			0003
GBP/L 308604.14 USD-S 253348.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/19/2022	10/09/2024	10/09/2024	Maturity	1	308,604	1.218100013			(22,320)					14,409		(22,320)			0003
GBP/L 327870.24 USD-S 264428.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/13/2022	10/09/2024	10/09/2024	Maturity	1	327,870	1.239920018			(17,526)					9,269		(17,526)			0003
GBP/L 254967.42 USD-S 200883.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/15/2023	10/09/2024	10/09/2024	Maturity	1	254,967	1.269230023			(7,427)					1,154		(7,427)			0003
GBP/L 91945.46 USD-S 67692.42GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/22/2022	10/09/2024	10/09/2024	Maturity	1	91,945	1.358282951			3,526					(5,617)		3,526			0003
GBP/L 620330.09 USD-S 489333.12GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2023	10/09/2024	10/09/2024	Maturity	1	620,330	1.267705096			(18,836)					3,557		(18,836)			0003
GBP/L 210263.91 USD-S 188223GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/13/2022	10/09/2024	10/09/2024	Maturity	1	210,264	1.117099982			(35,593)					29,716		(35,593)			0003
GBP/L 298756.62 USD-S 237712.14GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/09/2023	10/09/2024	10/09/2024	Maturity	1	298,757	1.25680001			(11,743)					4,320		(11,743)			0003
GBP/L 95657.48 USD-S 71831.1GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/22/2021	10/09/2024	10/09/2024	Maturity	1	95,657	1.331700057			1,832					(4,119)		1,832			0003
GBP/L 81371.29 USD-S 59553.77GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/19/2022	10/09/2024	10/09/2024	Maturity	1	81,371	1.366349939			3,582					(5,405)		3,582			0003
GBP/L 19936.02 USD-S 14822.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/19/2021	10/09/2024	10/09/2024	Maturity	1	19,936	1.344988177			575					(1,040)		575			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 188683.26 USD-S 150113.30GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	02/15/2024	10/09/2024	10/09/2024	Maturity	1	188,683	1.256938992			(7,395)						(7,395)			0003
GBP/L 62627.35 USD-S 48851.52GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	03/12/2024	10/09/2024	10/09/2024	Maturity	1	62,627	1.279374982			(1,313)						(1,313)			0003
GBP/L 10925 USD-S 8454.48GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	08/16/2024	10/09/2024	10/09/2024	Maturity	1	10,925	1.292214305			(118)						(118)			0003
GBP/L 254389.75 USD-S 214135.85GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	08/19/2022	10/09/2024	10/09/2024	Maturity	1	254,390	1.187983002			(25,314)				18,628		(25,314)			0003
GBP/L 257263.72 USD-S 222027.89GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	09/14/2022	10/09/2024	10/09/2024	Maturity	1	257,264	1.158700017			(32,749)				25,816		(32,749)			0003
GBP/L 22080.53 USD-S 17816.88GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	01/24/2023	10/09/2024	10/09/2024	Maturity	1	22,081	1.239303963			(1,192)				636		(1,192)			0003
GBP/L 141264.36 USD-S 113237.54GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	04/12/2024	10/09/2024	10/09/2024	Maturity	1	141,264	1.24750467			(6,646)						(6,646)			0003
GBP/L 98144.35 USD-S 75545.92GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	07/15/2024	10/09/2024	10/09/2024	Maturity	1	98,144	1.299135016			(534)						(534)			0003
GBP/L 39652.01 USD-S 30008.81GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	09/18/2024	10/09/2024	10/09/2024	Maturity	1	39,652	1.321345631			455						455			0003
GBP/L 283730.65 USD-S 236050.76GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	03/15/2023	10/09/2024	10/09/2024	Maturity	1	283,731	1.201989987			(24,599)				17,228		(24,599)			0003
GBP/L 251256.94 USD-S 201500.44GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	04/12/2023	10/09/2024	10/09/2024	Maturity	1	251,257	1.246929982			(11,943)				5,651		(11,943)			0003
GBP/L 258112 USD-S 205527.37GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	12/13/2023	10/09/2024	10/09/2024	Maturity	1	258,112	1.255852201			(10,348)				3,930		(10,348)			0003
GBP/L 3734008.1 USD-S 2684946GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	07/02/2021	10/09/2024	10/09/2024	Maturity	1	3,734,008	1.39072			226,934				(306,758)		226,934			0003
EUR/L 33270963.74 USD-S 30320000EUR	Four Seasons Rome- 7410014	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	10/07/2024	10/08/2024	10/08/2024	Maturity	1	33,270,964	1.0973273			11,144						11,144			0003
EUR/L 22180642.49 USD-S 20213333.33EUR	Four Seasons Rome- 7410014	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	10/07/2024	10/08/2024	10/08/2024	Maturity	1	22,180,642	1.0973273			7,429						7,429			0003
EUR/L 33857404.08 USD-S 30320000EUR	Four Seasons Rome- 7410014	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/24/2024	10/08/2024	10/08/2024	Maturity	1	33,857,404	1.116669			575,297						575,297			0003
EUR/L 22571602.72 USD-S 20213333.33EUR	Four Seasons Rome- 7410014	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/24/2024	10/08/2024	10/08/2024	Maturity	1	22,571,603	1.116669			383,531						383,531			0003
GBP/L 603867.29 USD-S 460780.98GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	10/04/2024	10/08/2024	10/08/2024	Maturity	1	603,867	1.310529983			380						380			0003
GBP/L 1838699.68 USD-S 1403019.91GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	10/04/2024	10/08/2024	10/08/2024	Maturity	1	1,838,700	1.310529998			1,156						1,156			0003
GBP/L 603867.29 USD-S 460780.98GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	10/04/2024	10/08/2024	10/08/2024	Maturity	1	603,867	1.310529983			380						380			0003
GBP/L 10056763.63 USD-S 8181818.18GBP	The Standard Hotel - 7200351	B1	Currency	BNP PARIBAS SA	R0MJUIISFPU8MPR08K5P83	12/01/2022	10/07/2024	10/07/2024	Maturity	1	10,056,764	1.229159999			644,998				(374,790)		644,998			0003
GBP/L 138722005.54 USD-S 104318182.05GBP	The Standard Hotel - 7200351	B1	Currency	BNP PARIBAS SA	R0MJUIISFPU8MPR08K5P83	10/01/2024	10/07/2024	10/07/2024	Maturity	1	138,722,006	1.329797			(2,274,538)						(2,274,538)			0003
HKD/L 3637558.43 USD-S 28247460HKD	Non-USD Futures Repatriation - 10.3.2024	D1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	10/03/2024	10/07/2024	10/07/2024	Maturity	1	3,637,558	0.128774709			.47						47			0003
EUR/L 24299112.02 USD-S 21733203.13EUR	Cain PBSA September 2023 - 50164530	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/20/2024	10/07/2024	10/07/2024	Maturity	1	24,299,112	1.118064			455,512						455,512			0003
EUR/L 24299112.02 USD-S 21733203.13EUR	Cain PBSA September 2023 - 50164530	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	09/20/2024	10/07/2024	10/07/2024	Maturity	1	24,299,112	1.118064			455,512						455,512			0003
GBP/L 12180982.54 USD-S 9933766GBP	CML Standard Hotel - 7200351	B1	Currency	BNP PARIBAS SA	R0MJUIISFPU8MPR08K5P83	01/13/2023	10/07/2024	10/07/2024	Maturity	1	12,180,983	1.22622			(812,315)				484,248		(812,315)			0003
GBP/L 126946228.11 USD-S 102566234.23GBP	The Standard Hotel - 7200351	B1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	08/02/2022	10/07/2024	10/07/2024	Maturity	1	126,946,228	1.2377			(7,209,703)				3,822,405		(7,209,703)			0003
USD/L 856095.39 EUR-S 944716.16USD	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY	I7331LVCZKQIKX5T7XV54	10/03/2024	10/04/2024	10/04/2024	Maturity	1	944,716	1.103517401			(5,150)						(5,150)			0003
USD/L 4700000 EUR-S 5195737.2USD	CLO ReInv6m ALBAC 5A C XS2600114305	D1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	10/02/2024	10/03/2024	10/03/2024	Maturity	1	5,195,737	1.105476			(2,711)						(2,711)			0003
GBP/L 18032277.16 USD-S 13570347.05GBP	RML JPM UK RML Portfolio 50218565	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	10/02/2024	10/03/2024	10/03/2024	Maturity	1	18,032,277	1.3288			(27,067)						(27,067)			0003
GBP/L 72129108.64 USD-S 54281388.2GBP	RML JPM UK RML Portfolio 50218565	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	10/02/2024	10/03/2024	10/03/2024	Maturity	1	72,129,109	1.3288			(108,267)						(108,267)			0003
EUR/L 1964069.32 USD-S 1773201.87EUR	Non-USD Futures Repatriation -10.1.2024	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/01/2024	10/03/2024	10/03/2024	Maturity	1	1,964,069	1.10764			4,860						4,860			0003
EUR/L 488153.99 USD-S 440715.39EUR	Non-USD Futures Repatriation -10.1.2024	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/01/2024	10/03/2024	10/03/2024	Maturity	1	488,154	1.10763999			1,208						1,208			0003
EUR/L 872136.24 USD-S 787382.4EUR	Non-USD Futures Repatriation -10.1.2024	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWEFA76	10/01/2024	10/03/2024	10/03/2024	Maturity	1	872,136	1.107699998			2,158						2,158			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2822532.58 USD-S 2547550.03EUR	Non-USD Futures Repatriation -10.1.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/01/2024	10/03/2024	10/03/2024	Maturity	1	2,822,533	1.10794			7,747							7,747			0003
EUR/L 1291388.63 USD-S 1165892.01EUR	Non-USD Futures Repatriation -10.1.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/03/2024	10/03/2024	Maturity	1	1,291,389	1.107640003			3,196							3,196			0003
EUR/L 1711255.39 USD-S 1544956.29EUR	Non-USD Futures Repatriation -10.1.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2024	10/03/2024	10/03/2024	Maturity	1	1,711,255	1.107640003			4,235							4,235			0003
GBP/L 17220363.3 USD-S 13570347.05GBP	RML JPM UK RML Portfolio 50218565	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	10/03/2024	10/03/2024	Maturity	1	17,220,363	1.26897			(784,847)							(784,847)			0003
GBP/L 68881453.18 USD-S 54281388.26GBP	RML JPM UK RML Portfolio 50218565	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	10/03/2024	10/03/2024	Maturity	1	68,881,453	1.26897			(3,139,389)							(3,139,389)			0003
GBP/L 1435884.93 USD-S 1077935.04GBP	Non-USD Futures Repatriation -10.1.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/01/2024	10/03/2024	10/03/2024	Maturity	1	1,435,885	1.332070001			5,675							5,675			0003
GBP/L 835797.92 USD-S 627442.94GBP	Non-USD Futures Repatriation -10.1.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/01/2024	10/03/2024	10/03/2024	Maturity	1	835,798	1.332070005			3,303							3,303			0003
GBP/L 311656.97 USD-S 233964.41GBP	Non-USD Futures Repatriation -10.1.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	10/01/2024	10/03/2024	10/03/2024	Maturity	1	311,657	1.332069993			1,232							1,232			0003
EUR/L 20932868.74 USD-S 18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/25/2024	10/01/2024	10/01/2024	Maturity	1	20,932,869	1.1182594			218,279							218,279			0003
EUR/L 20932868.74 USD-S 18719152.94EUR	Henderson Park UK 12-hotel Portfolio - 7200495	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/25/2024	10/01/2024	10/01/2024	Maturity	1	20,932,869	1.1182594			218,279							218,279			0003
GBP/L 37464591.39 USD-S 28073878.9GBP	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/25/2024	10/01/2024	10/01/2024	Maturity	1	37,464,591	1.3345			188,319							188,319			0003
GBP/L 100872512.94 USD-S 75441263.14GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/25/2024	10/01/2024	10/01/2024	Maturity	1	100,872,513	1.3371			702,206							702,206			0003
GBP/L 100872512.94 USD-S 75441263.14GBP	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/25/2024	10/01/2024	10/01/2024	Maturity	1	100,872,513	1.3371			702,206							702,206			0003
USD/L 135102.65 EUR-S 150747.33USD	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/25/2024	09/30/2024	09/30/2024	Maturity	1	150,747	1.115798469			(378)							(378)			0003
USD/L 305070.49 EUR-S 340397.2USD	College Square July 2021 - 7200462	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/25/2024	09/30/2024	09/30/2024	Maturity	1	340,397	1.115798516			(853)							(853)			0003
EUR/L 7851667.79 USD-S 7175000EUR	CLO ReInv6m BECLO 1A CR XS1775925958	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/06/2024	09/30/2024	09/30/2024	Maturity	1	7,851,668	1.0943091			134,130							134,130			0003
USD/L 2222222.22 GBP-S 2900444.44USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/30/2024	09/30/2024	Maturity	1	2,900,444	1.305199999			70,004							70,004			0003
USD/L 4444444.44 GBP-S 5800888.88USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/30/2024	09/30/2024	Maturity	1	5,800,889	1.305199999			140,008							140,008			0003
USD/L 555555.56 GBP-S 725111.12USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/30/2024	09/30/2024	Maturity	1	725,111	1.305200006			17,501							17,501			0003
USD/L 555555.56 GBP-S 725111.12USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/30/2024	09/30/2024	Maturity	1	725,111	1.305200006			17,501							17,501			0003
EUR/L 7829158.88 USD-S 7175000EUR	CLO ReInv6m BECLO 1A CR XS1775925958	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/21/2022	09/30/2024	09/30/2024	Maturity	1	7,829,159	1.091171969			(156,639)						181,747	(156,639)			0003
GBP/L 2962698.89 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/30/2024	09/30/2024	Maturity	1	2,962,699	1.333214502			(7,750)							(7,750)			0003
GBP/L 5925397.77 USD-S 4444444.44GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/30/2024	09/30/2024	Maturity	1	5,925,398	1.3332145			(15,499)							(15,499)			0003
GBP/L 740674.73 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/30/2024	09/30/2024	Maturity	1	740,675	1.333214503			(1,937)							(1,937)			0003
GBP/L 740674.73 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/30/2024	09/30/2024	Maturity	1	740,675	1.333214503			(1,937)							(1,937)			0003
EUR/L 52956.03 USD-S 47562.5EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/19/2024	09/27/2024	09/27/2024	Maturity	1	52,956	1.113398791			138							138			0003
EUR/L 1269529.32 USD-S 1140228.75EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/19/2024	09/27/2024	09/27/2024	Maturity	1	1,269,529	1.113398798			3,303							3,303			0003
EUR/L 185342.12 USD-S 166465.17EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/19/2024	09/27/2024	09/27/2024	Maturity	1	185,342	1.113398797			482							482			0003
EUR/L 513581.22 USD-S 461273.38EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/19/2024	09/27/2024	09/27/2024	Maturity	1	513,581	1.113398783			1,336							1,336			0003
USD/L 26541.52 EUR-S 29617.95USD	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/25/2024	09/27/2024	09/27/2024	Maturity	1	29,618	1.115910091			10							10			0003
USD/L 6957.95 EUR-S 7764.45USD	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/25/2024	09/27/2024	09/27/2024	Maturity	1	7,764	1.115910577			3							3			0003
EUR/L 453200.46 USD-S 407042.35EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/19/2024	09/27/2024	09/27/2024	Maturity	1	453,200	1.11339879			1,179							1,179			0003
EUR/L 728206.39 USD-S 654039.14EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/19/2024	09/27/2024	09/27/2024	Maturity	1	728,206	1.113398794			1,895							1,895			0003
EUR/L 6421042.43 USD-S 5767064.26EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/19/2024	09/27/2024	09/27/2024	Maturity	1	6,421,042	1.113398801			16,707							16,707			0003
USD/L 47361.29 GBP-S 63424.29USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2024	09/27/2024	09/27/2024	Maturity	1	63,424	1.339158836			(83)							(83)			0003
GBP/L 773335.93 USD-S 5924136BP	Heylo Deal 1st Funding - 19344	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/10/2024	09/27/2024	09/27/2024	Maturity	1	773,336	1.3054			18,957							18,957			0003

SCHEDULE DB - PART A - SECTION 2

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USD/L 144209.15 GBP-S 193118.95USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2024	09/27/2024	09/27/2024	Maturity	1	193,119	1.339158784			(254)							(254)			0003
GBP/L 3673845.47 USD-S 2813962GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/10/2024	09/27/2024	09/27/2024	Maturity	1	3,673,845	1.305577499			89,545							89,545			0003
USD/L 47361.29 GBP-S 63424.29USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/24/2024	09/27/2024	09/27/2024	Maturity	1	63,424	1.339158836			(83)							(83)			0003
GBP/L 1546671.86 USD-S 1184826GBP	Heylo Deal 1st Funding - 19344	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/10/2024	09/27/2024	09/27/2024	Maturity	1	1,546,672	1.3054			37,913							37,913			0003
GBP/L 386667.31 USD-S 296206GBP	Heylo Deal 1st Funding - 19344	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/10/2024	09/27/2024	09/27/2024	Maturity	1	386,667	1.305399992			9,478							9,478			0003
EUR/L 51270.1 USD-S 47562.5EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/18/2024	09/27/2024	09/27/2024	Maturity	1	51,270	1.077952168			(1,824)							(1,824)			0003
EUR/L 1496093.15 USD-S 1387903.18EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/18/2024	09/27/2024	09/27/2024	Maturity	1	1,496,093	1.077952102			(53,217)							(53,217)			0003
EUR/L 420759.26 USD-S 390332.05EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/18/2024	09/27/2024	09/27/2024	Maturity	1	420,759	1.077952118			(14,967)							(14,967)			0003
EUR/L 857336.58 USD-S 795338.29EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/18/2024	09/27/2024	09/27/2024	Maturity	1	857,337	1.0779521			(30,496)							(30,496)			0003
EUR/L 1115891.92 USD-S 1035196.2EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/18/2024	09/27/2024	09/27/2024	Maturity	1	1,115,892	1.077952102			(39,693)							(39,693)			0003
EUR/L 705022.86 USD-S 654039.14EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/18/2024	09/27/2024	09/27/2024	Maturity	1	705,023	1.077952093			(25,078)							(25,078)			0003
EUR/L 9594222.06 USD-S 8902894.49EUR	Coupon Hedge CLO NJSD	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/18/2024	09/27/2024	09/27/2024	Maturity	1	9,594,222	1.077652001			(344,041)							(344,041)			0003
GBP/L 284092.8 USD-S 224621GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8S7QP30	06/28/2024	09/27/2024	09/27/2024	Maturity	1	284,093	1.264765093			(16,315)							(16,315)			0003
GBP/L 465250.96 USD-S 367792GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	09/27/2024	09/27/2024	Maturity	1	465,251	1.264983904			(26,634)							(26,634)			0003
GBP/L 1349438.59 USD-S 1066948GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8S7QP30	06/28/2024	09/27/2024	09/27/2024	Maturity	1	1,349,439	1.264765096			(77,497)							(77,497)			0003
GBP/L 2209944.58 USD-S 1747014GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	09/27/2024	09/27/2024	Maturity	1	2,209,945	1.264983898			(126,510)							(126,510)			0003
GBP/L 568184.34 USD-S 449241GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8S7QP30	06/28/2024	09/27/2024	09/27/2024	Maturity	1	568,184	1.264765104			(32,630)							(32,630)			0003
GBP/L 930503.18 USD-S 735585GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	09/27/2024	09/27/2024	Maturity	1	930,503	1.264983897			(53,267)							(53,267)			0003
GBP/L 142045.77 USD-S 112310GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8S7QP30	06/28/2024	09/27/2024	09/27/2024	Maturity	1	142,046	1.264765114			(8,158)							(8,158)			0003
GBP/L 232625.48 USD-S 183896GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	09/27/2024	09/27/2024	Maturity	1	232,625	1.264983904			(13,317)							(13,317)			0003
USD/L 30320000 EUR-S 33841061.6USD	Four Seasons Rome- 7410014	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/24/2024	09/26/2024	09/26/2024	Maturity	1	33,841,062	1.11613			47,771							47,771			0003
USD/L 20213333.33 EUR-S 22560707.73USD	Four Seasons Rome- 7410014	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	09/24/2024	09/26/2024	09/26/2024	Maturity	1	22,560,708	1.11613			31,848							31,848			0003
USD/L 1840196.06 EUR-S 2052922.72USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/26/2024	09/26/2024	Maturity	1	2,052,923	1.115599998			3,875							3,875			0003
USD/L 1827505.06 EUR-S 2038764.64USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/26/2024	09/26/2024	Maturity	1	2,038,765	1.115599997			3,848							3,848			0003
USD/L 2451835.79 EUR-S 2735513.19USD	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/26/2024	09/26/2024	Maturity	1	2,735,513	1.1157			4,917							4,917			0003
HKD/L 1418096.39 USD-S 11038519HKD	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/26/2024	09/26/2024	Maturity	1	1,418,096	0.128467994			(1,101)							(1,101)			0003
EUR/L 8281357.5 USD-S 7500000EUR	CLO ReInv6m PENTA 2023-14A C XS2580301849	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2024	09/26/2024	09/26/2024	Maturity	1	8,281,358	1.104181			(101,434)							(101,434)			0003
EUR/L 4151330.17 USD-S 3723667.01EUR	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/26/2024	09/26/2024	Maturity	1	4,151,330	1.114850001			(10,633)							(10,633)			0003
EUR/L 181273.14 USD-S 162584.1EUR	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/24/2024	09/26/2024	09/26/2024	Maturity	1	181,273	1.114949986			(448)							(448)			0003
EUR/L 2012882.42 USD-S 1805518.61EUR	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/24/2024	09/26/2024	09/26/2024	Maturity	1	2,012,882	1.114849999			(5,156)							(5,156)			0003
SEK/L 24837.63 USD-S 251493.47SEK	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/26/2024	09/26/2024	Maturity	1	24,838	0.098760536			(43)							(43)			0003
SEK/L 121.67 USD-S 1231.92SEK	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/26/2024	09/26/2024	Maturity	1	122	0.09876453													0003
SEK/L 130724.39 USD-S 1323649.77SEK	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/26/2024	09/26/2024	Maturity	1	130,724	0.098760558			(224)							(224)			0003
SEK/L 640.34 USD-S 6483.79SEK	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/26/2024	09/26/2024	Maturity	1	640	0.098760139			(1)							(1)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
SEK/L 184410.24 USD-S 1867245.85SEK	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/26/2024	09/26/2024	Maturity	1	184,410	0.098760557			(316)							(316)			0003
SEK/L 903.32 USD-S 9146.55SEK	Non-USD Futures Repatriation - 9.24.2024	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/26/2024	09/26/2024	Maturity	1	903	0.098760735			(2)							(2)			0003
USD/L 10000000 EUR-S 11141572USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/25/2024	09/25/2024	Maturity	1	11,141,572	1.1141572			(16,616)							(16,616)			0003
USD/L 1000000 EUR-S 1114387.1USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/25/2024	09/25/2024	Maturity	1	1,114,387	1.1143871			(1,892)							(1,892)			0003
USD/L 4000000 EUR-S 4457548.4USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/25/2024	09/25/2024	Maturity	1	4,457,548	1.1143871			(7,566)							(7,566)			0003
USD/L 40000000 EUR-S 44566288USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/24/2024	09/25/2024	09/25/2024	Maturity	1	44,566,288	1.1141572			(66,466)							(66,466)			0003
USD/L 2222222.22 GBP-S 2962711.11USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/25/2024	09/25/2024	Maturity	1	2,962,711	1.333220001			(4,048)							(4,048)			0003
USD/L 4100000 GBP-S 5490190.69USD	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/24/2024	09/25/2024	09/25/2024	Maturity	1	5,490,191	1.3390709			(31,457)							(31,457)			0003
USD/L 16400000 GBP-S 21960762.76USD	Sorel Foundation Home Loans 50163204	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/24/2024	09/25/2024	09/25/2024	Maturity	1	21,960,763	1.3390709			(125,830)							(125,830)			0003
USD/L 4444444.44 GBP-S 5925422.22USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/25/2024	09/25/2024	Maturity	1	5,925,422	1.333220001			(8,096)							(8,096)			0003
USD/L 30450.23 GBP-S 40627.31USD	Brunel Sept 2021 - 7200467 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/25/2024	09/25/2024	Maturity	1	40,627	1.334220136			(86)							(86)			0003
USD/L 555555.56 GBP-S 740677.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/25/2024	09/25/2024	Maturity	1	740,678	1.333219993			(1,012)							(1,012)			0003
USD/L 121800.92 GBP-S 162509.22USD	Brunel Sept 2021 - 7200467 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/25/2024	09/25/2024	Maturity	1	162,509	1.334219971			(344)							(344)			0003
USD/L 555555.56 GBP-S 740677.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/25/2024	09/25/2024	Maturity	1	740,678	1.333219993			(1,012)							(1,012)			0003
USD/L 210502.45 GBP-S 280856.58USD	Brunel Sept 2021 - 7200467 .	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/23/2024	09/25/2024	09/25/2024	Maturity	1	280,857	1.334220006			(594)							(594)			0003
USD/L 30008.81 GBP-S 39649.89USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/18/2024	09/24/2024	09/24/2024	Maturity	1	39,650	1.321274986			601							601			0003
USD/L 91373.07 GBP-S 120728.94USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/18/2024	09/24/2024	09/24/2024	Maturity	1	120,729	1.321274857			1,829							1,829			0003
USD/L 30008.81 GBP-S 39649.89USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/18/2024	09/24/2024	09/24/2024	Maturity	1	39,650	1.321274986			601							601			0003
USD/L 388598.72 GBP-S 513513.82USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/24/2024	09/24/2024	Maturity	1	513,514	1.321450107			7,710							7,710			0003
USD/L 478624.81 GBP-S 632478.8USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/24/2024	09/24/2024	Maturity	1	632,479	1.321450094			9,497							9,497			0003
USD/L 340075.53 GBP-S 449392.84USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/24/2024	09/24/2024	Maturity	1	449,393	1.321450091			6,748							6,748			0003
USD/L 276109.61 GBP-S 364865.07USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/18/2024	09/24/2024	09/24/2024	Maturity	1	364,865	1.321450094			5,478							5,478			0003
USD/L 21180078.13 EUR-S 23667402.97USD	Cain PBSA September 2023 - 50164530	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/23/2024	09/23/2024	Maturity	1	23,667,403	1.117437			(127,967)							(127,967)			0003
USD/L 21180078.13 EUR-S 23667402.97USD	Cain PBSA September 2023 - 50164530	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/20/2024	09/23/2024	09/23/2024	Maturity	1	23,667,403	1.117437			(127,967)							(127,967)			0003
USD/L 20066000 EUR-S 22323425USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/18/2024	09/20/2024	09/20/2024	Maturity	1	22,323,425	1.1125			70,165							70,165			0003
EUR/L 24128847.53 USD-S 21675213.38EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2024	09/20/2024	09/20/2024	Maturity	1	24,128,848	1.1132			60,619							60,619			0003
EUR/L 26716800 USD-S 24000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/16/2024	09/20/2024	09/20/2024	Maturity	1	26,716,800	1.1132			67,121							67,121			0003
EUR/L 21239970.09 USD-S 19239974.72EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/12/2024	09/20/2024	09/20/2024	Maturity	1	21,239,970	1.10395			231,778							231,778			0003
EUR/L 1256782.93 USD-S 1139811.28EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/10/2024	09/20/2024	09/20/2024	Maturity	1	1,256,783	1.102623699			15,243							15,243			0003
EUR/L 504063.93 USD-S 456652.61EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/20/2024	09/20/2024	Maturity	1	504,064	1.103823605			5,559							5,559			0003
EUR/L 19316.49 USD-S 17499.62EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/20/2024	09/20/2024	Maturity	1	19,316	1.103823397			213							213			0003
EUR/L 605185.2 USD-S 553087.96EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	09/20/2024	09/20/2024	Maturity	1	605,185	1.094193408			12,059							12,059			0003
EUR/L 111999.96 USD-S 102358.47EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	09/20/2024	09/20/2024	Maturity	1	112,000	1.094193377			2,232							2,232			0003
EUR/L 11957.81 USD-S 11014.63EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	09/20/2024	09/20/2024	Maturity	1	11,958	1.085629749			334							334			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 960413.94 USD-S 884660.55EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	09/20/2024	09/20/2024	Maturity	1	960,414	1.085629895			26,864							26,864			0003
EUR/L 13663207.92 USD-S 12545209EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2024	09/20/2024	09/20/2024	Maturity	1	13,663,208	1.0891176			337,204							337,204			0003
EUR/L 1698223.92 USD-S 1585255EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	06/26/2024	09/20/2024	09/20/2024	Maturity	1	1,698,224	1.071262302			70,915							70,915			0003
EUR/L 965153389.86 USD-S 86700853.27EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/16/2024	09/20/2024	09/20/2024	Maturity	1	96,515,390	1.1132			242,476							242,476			0003
EUR/L 106967200 USD-S 96000000EUR	Behrens Finance No.1? SolidBriQ 50189789	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	09/16/2024	09/20/2024	09/20/2024	Maturity	1	106,867,200	1.1132			268,483							268,483			0003
EUR/L 77266.1 USD-S 69998.59EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/20/2024	09/20/2024	Maturity	1	77,266	1.103823663			852							852			0003
EUR/L 447999.73 USD-S 409433.77EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	09/20/2024	09/20/2024	Maturity	1	448,000	1.094193403			8,927							8,927			0003
EUR/L 47831.37 USD-S 44058.63EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	09/20/2024	09/20/2024	Maturity	1	47,831	1.085629889			1,338							1,338			0003
EUR/L 2943661.77 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 693467AV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	2,943,662	1.104149201			31,585							31,585			0003
EUR/L 1044525.14 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 693467AT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	1,044,525	1.104149197			11,208							11,208			0003
EUR/L 4011926.12 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 693467AW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	4,011,926	1.1041492			43,048							43,048			0003
EUR/L 2943661.77 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 693467AV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	2,943,662	1.104149201			31,585							31,585			0003
EUR/L 1044525.14 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 693467AT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	1,044,525	1.104149197			11,208							11,208			0003
EUR/L 4011926.12 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 693467AW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	4,011,926	1.1041492			43,048							43,048			0003
USD/L 5016500 EUR-S 5580856.25USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/18/2024	09/20/2024	09/20/2024	Maturity	1	5,580,856	1.1125			17,541							17,541			0003
EUR/L 21239974.17 USD-S 19239978.41EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	09/12/2024	09/20/2024	09/20/2024	Maturity	1	21,239,974	1.10395			231,778							231,778			0003
EUR/L 18669579.65 USD-S 16944617.58EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	09/20/2024	09/20/2024	Maturity	1	18,669,580	1.1018			240,558							240,558			0003
EUR/L 504063.84 USD-S 456652.53EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/20/2024	09/20/2024	Maturity	1	504,064	1.103823601			5,559							5,559			0003
EUR/L 236365.06 USD-S 214133EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/20/2024	09/20/2024	Maturity	1	236,365	1.103823605			2,607							2,607			0003
EUR/L 829869.03 USD-S 758429.94EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	09/20/2024	09/20/2024	Maturity	1	829,869	1.094193394			16,536							16,536			0003
EUR/L 960414.11 USD-S 884660.7EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	09/20/2024	09/20/2024	Maturity	1	960,414	1.085629903			26,864							26,864			0003
EUR/L 605185.13 USD-S 553087.9EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	09/20/2024	09/20/2024	Maturity	1	605,185	1.0941934			12,059							12,059			0003
EUR/L 386366.04 USD-S 355891.12EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	09/20/2024	09/20/2024	Maturity	1	386,366	1.085629897			10,807							10,807			0003
EUR/L 15757085.06 USD-S 14301220.78EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	09/20/2024	09/20/2024	Maturity	1	15,757,085	1.1018			203,030							203,030			0003
EUR/L 199491.58 USD-S 180727.77EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/20/2024	09/20/2024	Maturity	1	199,492	1.103823613			2,200							2,200			0003
EUR/L 6242859.58 USD-S 5654000EUR	PK AIRFINANCE 2020 B-E - 693467AT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	6,242,860	1.104149201			66,986							66,986			0003
EUR/L 17593513.35 USD-S 15934000EUR	PK AIRFINANCE 2020 C-E - 693467AV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	17,593,513	1.1041492			188,778							188,778			0003
EUR/L 23978256.1 USD-S 21716500EUR	PK AIRFINANCE 2020 D-E - 693467AW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	23,978,256	1.1041492			257,286							257,286			0003
EUR/L 326091.98 USD-S 300371.22EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	09/20/2024	09/20/2024	Maturity	1	326,092	1.085629908			9,121							9,121			0003
EUR/L 700407.37 USD-S 640112.95EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	09/20/2024	09/20/2024	Maturity	1	700,407	1.094193408			13,957							13,957			0003
EUR/L 52116882.87 USD-S 47301581.84EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/11/2024	09/20/2024	09/20/2024	Maturity	1	52,116,883	1.1018			671,526							671,526			0003
EUR/L 65578.3 USD-S 59410.13EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/20/2024	09/20/2024	Maturity	1	65,578	1.10382354			723							723			0003
EUR/L 260205.66 USD-S 239681.74EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	09/20/2024	09/20/2024	Maturity	1	260,206	1.085629886			7,278							7,278			0003
EUR/L 668436.74 USD-S 610894.51EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	09/20/2024	09/20/2024	Maturity	1	668,437	1.094193398			13,320							13,320			0003
EUR/L 1780622.99 USD-S 1612488.78EUR	Motive Capital Fund Ii-b	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/09/2024	09/20/2024	09/20/2024	Maturity	1	1,780,623	1.104270003			18,909							18,909			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 25082500 EUR-S	Eqt Exeter Logistic Spain -			WELLS FARGO &																				
27904281.25USD	7200570	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	09/18/2024	09/20/2024	09/20/2024	Maturity	1	27,904,281	1.1125			87,706								87,706			0003
EUR/L 63719909.89 USD-S	Hamburg Dutch BtL RML March			GOLDMAN SACHS GROUP																				
57719923.81EUR	2021 - 50085004	B1	Currency	INC/THE KD3XUN7C6T14HNAYLU02	09/12/2024	09/20/2024	09/20/2024	Maturity	1	63,719,910	1.10395			695,334								695,334			0003
EUR/L 15091842.51 USD-S	PK AIRFINANCE 2020 B-E -																							
13668300EUR	69346YAT0	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	15,091,843	1.1041492			161,935								161,935			0003
EUR/L 42531462.81 USD-S	PK AIRFINANCE 2020 C-E -																							
38519670EUR	69346YAV5	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	42,531,463	1.1041492			456,362								456,362			0003
EUR/L 57966397.61 USD-S	PK AIRFINANCE 2020 D-E -																							
52498700EUR	69346YAW3	BA1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2024	09/20/2024	09/20/2024	Maturity	1	57,966,398	1.1041492			621,978								621,978			0003
EUR/L 1512191.68 USD-S	Hamburg Dutch BtL RML March																							
1369957.74EUR	2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/20/2024	09/20/2024	Maturity	1	1,512,192	1.103823597			16,677								16,677			0003
EUR/L 2881242.06 USD-S	Hamburg Dutch BtL RML March																							
2653981.86EUR	2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	09/20/2024	09/20/2024	Maturity	1	2,881,242	1.0856299			80,593								80,593			0003
EUR/L 826948.05 USD-S	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit -																							
748864EUR	50085795	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/09/2024	09/20/2024	09/20/2024	Maturity	1	826,948	1.104270001			8,782								8,782			0003
EUR/L 1815555.7 USD-S	Hamburg Dutch BtL RML March																							
1659263.98EUR	2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	09/20/2024	09/20/2024	Maturity	1	1,815,556	1.094193403			36,177								36,177			0003
CAD/L 32891474.5 USD-S	BONAVISTA ENERGY CORP May																							
44604457.49CAD	2022 - 09784Y405	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZ1NUHU748	09/09/2024	09/20/2024	09/20/2024	Maturity	1	32,891,475	0.737403308			(4,608)								(4,608)			0003
AUD/L 10071739.29 USD-S																								
14952329AUD	Hurstville - 1BANOPDR5	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/05/2024	09/20/2024	09/20/2024	Maturity	1	10,071,739	0.67359			104,828								104,828			0003
AUD/L 10024712.39 USD-S																								
14882513.68AUD	Project Perth - 1BANOV91P	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/05/2024	09/20/2024	09/20/2024	Maturity	1	10,024,712	0.67359			104,339								104,339			0003
AUD/L 510702.64 USD-S																								
778012AUD	Hurstville - 1BANOPDR5	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/01/2024	09/20/2024	09/20/2024	Maturity	1	510,703	0.656420004			18,813								18,813			0003
GBP/L 103321297.27 USD-S	Sorel Foundation Home Loans																							
78249997.93GBP	50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	09/16/2024	09/20/2024	09/20/2024	Maturity	1	103,321,297	1.3204			860,622								860,622			0003
GBP/L 418111.3 USD-S	Sorel Foundation Home Loans			CANADIAN IMPERIAL																				
319792.97GBP	50163204	B1	Currency	BANK OF COMM 21GI19DL770XOHC3ZE78	09/10/2024	09/20/2024	09/20/2024	Maturity	1	418,111	1.307443688			7,661								7,661			0003
GBP/L 646904.62 USD-S	Sorel Foundation Home Loans																							
506697.4GBP	50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	09/20/2024	09/20/2024	Maturity	1	646,905	1.276707992			27,711								27,711			0003
GBP/L 451984.9 USD-S	Sorel Foundation Home Loans			MIZUHO CAPITAL																				
351859.95GBP	50163204	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	07/10/2024	09/20/2024	09/20/2024	Maturity	1	451,985	1.284559098			16,481								16,481			0003
GBP/L 413323062.65 USD-S	Sorel Foundation Home Loans																							
312999992.16GBP	50163204	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/16/2024	09/20/2024	09/20/2024	Maturity	1	413,323,063	1.320521			3,404,616								3,404,616			0003
GBP/L 1672445.07 USD-S	Sorel Foundation Home Loans			CANADIAN IMPERIAL																				
1279171.77GBP	50163204	B1	Currency	BANK OF COMM 21GI19DL770XOHC3ZE78	09/10/2024	09/20/2024	09/20/2024	Maturity	1	1,672,445	1.307443699			30,642								30,642			0003
GBP/L 2587618.29 USD-S	Sorel Foundation Home Loans																							
2026789.44GBP	50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	09/20/2024	09/20/2024	Maturity	1	2,587,618	1.276707999			110,846								110,846			0003
GBP/L 1807939.82 USD-S	Sorel Foundation Home Loans			MIZUHO CAPITAL																				
1407439.97GBP	50163204	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	07/10/2024	09/20/2024	09/20/2024	Maturity	1	1,807,940	1.284559099			65,923								65,923			0003
GBP/L 3406256.72 USD-S																								
2603901.06GBP	Motive Capital Fund Ii-b	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/09/2024	09/20/2024	09/20/2024	Maturity	1	3,406,257	1.308136001			60,573								60,573			0003
GBP/L 868938.9 USD-S				SOCIETE GENERALE SA																				
680151.71GBP	Motive Capital Fund Ii-b	B1	Currency	O2RNE8IBXP4R0TD8PU41	08/09/2024	09/20/2024	09/20/2024	Maturity	1	868,939	1.277566295			36,614								36,614			0003
GBP/L 16952611.26 USD-S	WOLAND FINANCE NO 1 12/1/50 ?																							
13005455.51GBP	50083105	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/11/2024	09/20/2024	09/20/2024	Maturity	1	16,952,611	1.3035			362,831								362,831			0003
GBP/L 677137.32 USD-S	WOLAND FINANCE NO 1 12/1/50 -			CANADIAN IMPERIAL																				
517909.35GBP	50083105	D1	Currency	BANK OF COMM 21GI19DL770XOHC3ZE78	09/10/2024	09/20/2024	09/20/2024	Maturity	1	677,137	1.307443706			12,406								12,406			0003
GBP/L 1235462.21 USD-S	WOLAND FINANCE NO 1 12/1/50 -																							
967693.64GBP	50083105	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	09/20/2024	09/20/2024	Maturity	1	1,235,462	1.276707998			52,924								52,924			0003
GBP/L 548168.95 USD-S	WOLAND FINANCE NO 1 12/1/50 -			MIZUHO CAPITAL																				
426737.04GBP	50083105	D1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	07/10/2024	09/20/2024	09/20/2024	Maturity	1	548,169	1.284559105			19,988								19,988			0003
EUR/L 5585125 USD-S	Behrens Finance No.1 - RML -																							
5000000EUR	50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/27/2024	09/20/2024	09/20/2024	Maturity	1	5,585,125	1.117025			5,142								5,142			0003
EUR/L 4356608 USD-S	Behrens Finance No.1 ?																							
4000000EUR	SolidBriQ 50189789	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2024	09/20/2024	09/20/2024	Maturity	1	4,356,608	1.089152			(107,379)								(107,379)			0003
EUR/L 4294086 USD-S	Behrens Finance No.1 ?																							
4000000EUR	SolidBriQ 50189789	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/26/2024	09/20/2024	09/20/2024	Maturity	1	4,294,086	1.0735215			(169,901)								(169,901)			0003
EUR/L 16398276.37 USD-S	ERLS 2019-NPL2 A XS2067018973																							
15270275.28EUR		D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/14/2024	09/20/2024	09/20/2024	Maturity	1	16,398,276	1.0737381			(645,300)								(645,300)			0003
EUR/L 22900385.42 USD-S	Hamburg Dutch BtL RML March																							
21134375.84EUR	2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/13/2024	09/20/2024	09/20/2024	Maturity	1	22,900,385	1.083561			(685,508)								(685,508)			0003
EUR/L 18220530 USD-S	Behrens Finance No.1 - RML -																							
16806086.1EUR	50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	09/20/2024	09/20/2024	Maturity	1	18,220,530	1.0841626			(535,007)								(535,007)			0003
EUR/L 17346601.6 USD-S	Behrens Finance No.1 ?																							
16000000EUR	SolidBriQ 50189789	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	09/20/2024	09/20/2024	Maturity	1	17,346,602	1.0841626			(509,346)								(509,346)			0003
EUR/L 277995 USD-S 250000EUR	CLO BECLO 1A DR XS1775926253																							
		D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/18/2024	09/20/2024	09/20/2024	Maturity	1	277,995	1.11198			(1,004)								(1,004)			0003

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EUR/L 22340500 USD-S 20000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/27/2024	09/20/2024	09/20/2024	Maturity	1	22,340,500	1.117025			20,566							20,566			0003
EUR/L 17426432 USD-S 16000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2024	09/20/2024	09/20/2024	Maturity	1	17,426,432	1.089152			(429,515)							(429,515)			0003
EUR/L 17176344 USD-S 16000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2024	09/20/2024	09/20/2024	Maturity	1	17,176,344	1.0735215			(679,603)							(679,603)			0003
EUR/L 69386406.4 USD-S 64000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	09/20/2024	09/20/2024	Maturity	1	69,386,406	1.0841626			(2,037,382)							(2,037,382)			0003
EUR/L 72882119.86 USD-S 67224344.26EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	09/20/2024	09/20/2024	Maturity	1	72,882,120	1.0841626			(2,140,026)							(2,140,026)			0003
EUR/L 4000701.51 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	4,000,702	1.10106			(54,272)							(54,272)			0003
EUR/L 2935425.96 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	2,935,426	1.10106			(39,821)							(39,821)			0003
EUR/L 1041602.76 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	1,041,603	1.10106			(14,130)							(14,130)			0003
EUR/L 4000701.51 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	4,000,702	1.10106			(54,272)							(54,272)			0003
EUR/L 2935425.96 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	2,935,426	1.10106			(39,821)							(39,821)			0003
EUR/L 1041602.76 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	1,041,603	1.10106			(14,130)							(14,130)			0003
EUR/L 238312.38 USD-S 214133EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/16/2024	09/20/2024	09/20/2024	Maturity	1	238,312	1.112917579			(659)							(659)			0003
EUR/L 19573541.82 USD-S 18058938.64EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/13/2024	09/20/2024	09/20/2024	Maturity	1	19,573,542	1.08387			(580,174)							(580,174)			0003
EUR/L 22900389.43 USD-S 21134379.54EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/13/2024	09/20/2024	09/20/2024	Maturity	1	22,900,389	1.083561			(685,508)							(685,508)			0003
EUR/L 16520026.74 USD-S 15241704.95EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/13/2024	09/20/2024	09/20/2024	Maturity	1	16,520,027	1.08387			(489,666)							(489,666)			0003
EUR/L 201135.12 USD-S 180727.77EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/16/2024	09/20/2024	09/20/2024	Maturity	1	201,135	1.112917622			(556)							(556)			0003
EUR/L 23898183.02 USD-S 21716500EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2024	09/20/2024	09/20/2024	Maturity	1	23,898,183	1.100462			(337,359)							(337,359)			0003
EUR/L 17544290.04 USD-S 15934000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	17,544,290	1.10106			(238,001)							(238,001)			0003
EUR/L 6225393.24 USD-S 5654000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	6,225,393	1.10106			(84,452)							(84,452)			0003
EUR/L 66118.58 USD-S 59410.13EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/16/2024	09/20/2024	09/20/2024	Maturity	1	66,119	1.112917612			(183)							(183)			0003
EUR/L 52209699.69 USD-S 48152158.09EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/13/2024	09/20/2024	09/20/2024	Maturity	1	52,209,700	1.084265			(1,527,950)							(1,527,950)			0003
EUR/L 298833.17 USD-S 273059.62EUR	Motive Capital Fund Ii-b	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6II8S6QX2D1J8570P30	08/09/2024	09/20/2024	09/20/2024	Maturity	1	298,833	1.094387995			(5,900)							(5,900)			0003
EUR/L 1474791.87 USD-S 1339429.16EUR	Motive Capital Fund Ii-b	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	1,474,792	1.101059999			(20,007)							(20,007)			0003
EUR/L 68701156.12 USD-S 63403127.39EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/13/2024	09/20/2024	09/20/2024	Maturity	1	68,701,156	1.083561			(2,056,525)							(2,056,525)			0003
EUR/L 823870.22 USD-S 748864EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	JPMORGAN CHASE 815DZIKZKVSZI1NUHU748	03/11/2024	09/20/2024	09/20/2024	Maturity	1	823,870	1.100160002			(11,860)							(11,860)			0003
EUR/L 57772824.4 USD-S 52498700EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2024	09/20/2024	09/20/2024	Maturity	1	57,772,824	1.100462			(815,551)							(815,551)			0003
EUR/L 42389433.09 USD-S 38519670EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2024	09/20/2024	09/20/2024	Maturity	1	42,389,433	1.100462			(598,391)							(598,391)			0003
EUR/L 15049618.4 USD-S 13668300EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	09/20/2024	09/20/2024	Maturity	1	15,049,618	1.10106			(204,159)							(204,159)			0003
CAD/L 30721729.88 USD-S 42096603.97CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/18/2024	09/20/2024	09/20/2024	Maturity	1	30,721,730	0.72979117			(316,097)							(316,097)			0003
CAD/L 1830209.36 USD-S 2507853.52CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/18/2024	09/20/2024	09/20/2024	Maturity	1	1,830,209	0.729791172			(18,831)							(18,831)			0003
AUD/L 275248.72 USD-S 419318AUD	Project Perth - 1BANOV91P	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	08/01/2024	09/20/2024	09/20/2024	Maturity	1	275,249	0.656419996			(10,139)							(10,139)			0003
AUD/L 10434564.4 USD-S 15730341AUD	Hurstville - 1BANOPDR5	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6II8S6QX2D1J8570P30	03/11/2024	09/20/2024	09/20/2024	Maturity	1	10,434,564	0.66334			(271,519)							(271,519)			0003
AUD/L 9594016.22 USD-S 14463195.68AUD	Project Perth - 1BANOV91P	B1	Currency	MIZUHO CAPITAL MARKETS LLC OV6II8S6QX2D1J8570P30	03/11/2024	09/20/2024	09/20/2024	Maturity	1	9,594,016	0.66334			(249,647)							(249,647)			0003
GBP/L 6089507.52 USD-S 4800000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2024	09/20/2024	09/20/2024	Maturity	1	6,089,508	1.2686474			(301,205)							(301,205)			0003
GBP/L 3623660.6 USD-S 2800000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2024	09/20/2024	09/20/2024	Maturity	1	3,623,661	1.2941645			(104,255)							(104,255)			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2511064.32 USD-S 19000003GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2024	09/20/2024	09/20/2024	Maturity	1	2,511,064	1.3216128			(18,593)							(18,593)			0003
GBP/L 1976650.4 USD-S 1546627.61GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2024	09/20/2024	09/20/2024	Maturity	1	1,976,650	1.278038997			(82,527)							(82,527)			0003
GBP/L 87243792.55 USD-S 68381720.64GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/18/2024	09/20/2024	09/20/2024	Maturity	1	87,243,793	1.275835			(3,799,519)							(3,799,519)			0003
GBP/L 24358030.08 USD-S 19200000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/20/2024	09/20/2024	09/20/2024	Maturity	1	24,358,030	1.2686474			(1,204,819)							(1,204,819)			0003
GBP/L 14494642.4 USD-S 11200000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2024	09/20/2024	09/20/2024	Maturity	1	14,494,642	1.2941645			(417,019)							(417,019)			0003
GBP/L 10044257.28 USD-S 76000003GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2024	09/20/2024	09/20/2024	Maturity	1	10,044,257	1.3216128			(74,370)							(74,370)			0003
GBP/L 7906602 USD-S 6186510.74GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2024	09/20/2024	09/20/2024	Maturity	1	7,906,602	1.278039			(330,108)							(330,108)			0003
GBP/L 348975170.26 USD-S 273526882.6GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/18/2024	09/20/2024	09/20/2024	Maturity	1	348,975,170	1.275835			(15,198,075)							(15,198,075)			0003
GBP/L 4214145.78 USD-S 3284052.77GBP	Motive Capital Fund Ii-b	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2024	09/20/2024	09/20/2024	Maturity	1	4,214,146	1.283215001			(158,237)							(158,237)			0003
GBP/L 683931.61 USD-S 517909.35GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/16/2024	09/20/2024	09/20/2024	Maturity	1	683,932	1.320562392			(5,612)							(5,612)			0003
GBP/L 18403616.15 USD-S 14399886.19GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2024	09/20/2024	09/20/2024	Maturity	1	18,403,616	1.278039			(768,369)							(768,369)			0003
USD/L 2326901.12 EUR-S 2579627.71USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/13/2024	09/18/2024	09/18/2024	Maturity	1	2,579,628	1.108610799			4,382							4,382			0003
USD/L 1124668.87 EUR-S 1246820.06USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/13/2024	09/18/2024	09/18/2024	Maturity	1	1,246,820	1.108610804			2,118							2,118			0003
EUR/L 3015658.85 USD-S 2710731.87EUR	Non-USD Futures Repatriation - 9.17.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/17/2024	09/18/2024	09/18/2024	Maturity	1	3,015,659	1.112488802			5,407							5,407			0003
EUR/L 3720298.82 USD-S 3344122.49EUR	Non-USD Futures Repatriation - 9.17.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/17/2024	09/18/2024	09/18/2024	Maturity	1	3,720,299	1.112488801			6,670							6,670			0003
EUR/L 1191895.58 USD-S 1071377.6EUR	Non-USD Futures Repatriation - 9.17.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/17/2024	09/18/2024	09/18/2024	Maturity	1	1,191,896	1.112488799			2,137							2,137			0003
EUR/L 12246504.19 USD-S 11008204.48EUR	Non-USD Futures Repatriation - 9.17.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/17/2024	09/18/2024	09/18/2024	Maturity	1	12,246,504	1.1124888			21,957							21,957			0003
USD/L 339153762 JPY-S 2409738.05USD	Non-USD Futures Repatriation - 9.16.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/16/2024	09/17/2024	09/17/2024	Maturity	1	2,409,738	0.007105149			(25,026)							(25,026)			0003
USD/L 57810.48 EUR-S 64065USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2024	09/17/2024	09/17/2024	Maturity	1	64,065	1.108190072			185							185			0003
USD/L 14452.62 EUR-S 16016.25USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2024	09/17/2024	09/17/2024	Maturity	1	16,016	1.108190072			46							46			0003
USD/L 72263.1 EUR-S 80081.24USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/13/2024	09/17/2024	09/17/2024	Maturity	1	80,081	1.108189934			232							232			0003
EUR/L 557531.51 USD-S 504666.67EUR	EUR FABN Sep 2024 Acc Int FX	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	09/12/2024	09/17/2024	09/17/2024	Maturity	1	557,532	1.10475194			(3,353)							(3,353)			0003
EUR/L 149596.81 USD-S 135811.9EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	09/16/2024	09/16/2024	Maturity	1	149,597	1.101500016			1,535							1,535			0003
SEK/L 15749.02 USD-S 160084.07SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	09/16/2024	09/16/2024	Maturity	1	15,749	0.098379683			(20)							(20)			0003
SEK/L 321185.49 USD-S 3275640.13SEK	Coupon Hedge Strip CML SEK	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/22/2024	09/16/2024	09/16/2024	Maturity	1	321,185	0.09805274			653							653			0003
SEK/L 82889.59 USD-S 842547.77SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	09/16/2024	09/16/2024	Maturity	1	82,890	0.098379692			(108)							(108)			0003
SEK/L 1690449.97 USD-S 17240211.21SEK	Coupon Hedge Strip CML SEK	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/22/2024	09/16/2024	09/16/2024	Maturity	1	1,690,450	0.098052741			3,437							3,437			0003
SEK/L 116930.65 USD-S 1188564.99SEK	Coupon Hedge Strip CML SEK	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/27/2024	09/16/2024	09/16/2024	Maturity	1	116,931	0.098379686			(152)							(152)			0003
SEK/L 2384683.43 USD-S 24320415.73SEK	Coupon Hedge Strip CML SEK	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/22/2024	09/16/2024	09/16/2024	Maturity	1	2,384,683	0.098052741			4,848							4,848			0003
USD/L 3333333.33 GBP-S 4238733.34USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	09/16/2024	09/16/2024	Maturity	1	4,238,733	1.271620003			164,613							164,613			0003
USD/L 5555555.56 GBP-S 7106666.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	09/16/2024	09/16/2024	Maturity	1	7,106,667	1.2792			232,244							232,244			0003
USD/L 6666666.66 GBP-S 8477466.66USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	09/16/2024	09/16/2024	Maturity	1	8,477,467	1.27162			329,226							329,226			0003
USD/L 11111111.11 GBP-S 14213333.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	09/16/2024	09/16/2024	Maturity	1	14,213,333	1.2792			464,488							464,488			0003
GBP/L 38018.1 USD-S 29267.21GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	09/16/2024	09/16/2024	Maturity	1	38,018	1.298999802			644							644			0003
USD/L 833333.33 GBP-S 1059683.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	09/16/2024	09/16/2024	Maturity	1	1,059,683	1.271620001			41,153							41,153			0003

SCHEDULE DB - PART A - SECTION 2

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USD/L 1388888.89 GBP-S	Heylo Flow hedging 20%																							
1776666.67USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	09/16/2024	09/16/2024	Maturity	1	1,776,667	1.279200001			58,061							58,061			0003
GBP/L 75591.53 USD-S				SOCIETE GENERALE SA																				
57592.35GBP	Coupon Hedge Strip CML GBP	B1	Currency	02RNE8IBXP4R0TD8PU41	09/04/2024	09/16/2024	09/16/2024	Maturity	1	75,592	1.312527271			488							488			0003
GBP/L 115760.37 USD-S																								
89114.99GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	09/16/2024	09/16/2024	Maturity	1	115,760	1.298999977			1,961							1,961			0003
GBP/L 38018.1 USD-S																								
29267.21GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	09/16/2024	09/16/2024	Maturity	1	38,018	1.298999802			644							644			0003
USD/L 833333.33 GBP-S	Heylo Flow hedging 20%																							
1059683.33USD	Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	09/16/2024	09/16/2024	Maturity	1	1,059,683	1.271620001			41,153							41,153			0003
USD/L 1388888.89 GBP-S	Heylo Flow hedging 20%																							
1776666.67USD	Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	09/16/2024	09/16/2024	Maturity	1	1,776,667	1.279200001			58,061							58,061			0003
GBP/L 698465.71 USD-S				SOCIETE GENERALE SA																				
532153.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	02RNE8IBXP4R0TD8PU41	09/04/2024	09/16/2024	09/16/2024	Maturity	1	698,466	1.312527206			4,511							4,511			0003
EUR/L 71543.07 USD-S				WELLS FARGO &																				
64950.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	09/16/2024	09/16/2024	Maturity	1	71,543	1.101500094			(734)							(734)			0003
EUR/L 554495.3 USD-S	CLO ReInv6m ARBR 7A B2E																							
500000EUR	XS2092171557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	09/16/2024	09/16/2024	Maturity	1	554,495	1.1089906			(1,907)							(1,907)			0003
EUR/L 108226.36 USD-S				WELLS FARGO &																				
98253.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	09/16/2024	09/16/2024	Maturity	1	108,226	1.101499975			(1,111)							(1,111)			0003
EUR/L 103880.25 USD-S																								
95451.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2024	09/16/2024	Maturity	1	103,880	1.088300017			(2,339)							(2,339)			0003
EUR/L 741106.86 USD-S				MIZUHO CAPITAL																				
679322.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	09/16/2024	09/16/2024	Maturity	1	741,107	1.090950001			(14,847)							(14,847)			0003
EUR/L 53380.54 USD-S																								
49049.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2024	09/16/2024	Maturity	1	53,381	1.088300037			(1,202)							(1,202)			0003
EUR/L 304258.62 USD-S				MIZUHO CAPITAL																				
278893.28EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	09/16/2024	09/16/2024	Maturity	1	304,259	1.090949986			(6,095)							(6,095)			0003
EUR/L 60224.51 USD-S																								
55338.15EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2024	09/16/2024	Maturity	1	60,225	1.088300024			(1,356)							(1,356)			0003
EUR/L 465189.49 USD-S				MIZUHO CAPITAL																				
426407.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	09/16/2024	09/16/2024	Maturity	1	465,189	1.090949997			(9,319)							(9,319)			0003
EUR/L 30986.73 USD-S				WELLS FARGO &																				
28131.39EUR	Coupon Hedge Strip CML EUR	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	08/16/2024	09/16/2024	09/16/2024	Maturity	1	30,987	1.101500139			(318)							(318)			0003
EUR/L 145257 USD-S																								
133471.47EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2024	09/16/2024	Maturity	1	145,257	1.088299994			(3,271)							(3,271)			0003
EUR/L 57731.45 USD-S																								
53047.36EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2024	09/16/2024	Maturity	1	57,731	1.088300153			(1,300)							(1,300)			0003
EUR/L 177566.56 USD-S				MIZUHO CAPITAL																				
162763.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	09/16/2024	09/16/2024	Maturity	1	177,567	1.09095002			(3,557)							(3,557)			0003
EUR/L 177637.26 USD-S	Domi 2021-1 Class A-50136220																							
171679.97EUR		B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/28/2022	09/16/2024	09/16/2024	Maturity	1	177,637	1.034699971			(13,409)						13,923	(13,409)			0003
EUR/L 375806.99 USD-S																								
345315.62EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/26/2024	09/16/2024	09/16/2024	Maturity	1	375,807	1.088300002			(8,462)							(8,462)			0003
EUR/L 1663485.9 USD-S	CLO ReInv6m ARBR 7A B2																							
1500000EUR	XS2092171474	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	09/16/2024	09/16/2024	Maturity	1	1,663,486	1.1089906			(5,722)							(5,722)			0003
EUR/L 2051632.61 USD-S	CLO ReInv6m ARBR 7A B2E																							
1850000EUR	XS2092171557	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/29/2024	09/16/2024	09/16/2024	Maturity	1	2,051,633	1.1089906			(7,057)							(7,057)			0003
EUR/L 1648763.19 USD-S				MIZUHO CAPITAL																				
1511309.58EUR	Coupon Hedge Strip CML EUR	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	09/16/2024	09/16/2024	Maturity	1	1,648,763	1.090950002			(33,030)							(33,030)			0003
AUD/L 9053.36 USD-S																								
13828.25AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	09/16/2024	09/16/2024	Maturity	1	9,053	0.654700342			(281)							(281)			0003
SEK/L 335736.33 USD-S																								
3435724.25SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2024	09/16/2024	Maturity	1	335,736	0.097719232			(1,831)							(1,831)			0003
SEK/L 1767033.34 USD-S																								
18082758.98SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2024	09/16/2024	Maturity	1	1,767,033	0.097719233			(9,636)							(9,636)			0003
SEK/L 2492718.03 USD-S																								
25508980.72SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/27/2024	09/16/2024	09/16/2024	Maturity	1	2,492,718	0.097719233			(13,593)							(13,593)			0003
GBP/L 4361333.33 USD-S	Heylo Flow hedging 20%																							
3333333.33GBP	Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/16/2024	09/16/2024	Maturity	1	4,361,333	1.3084			(42,013)							(42,013)			0003
GBP/L 2900222.22 USD-S	Heylo Flow hedging 20%																							
2222222.22GBP	Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/16/2024	09/16/2024	Maturity	1	2,900,222	1.3051			(35,342)							(35,342)			0003
GBP/L 4244766.67 USD-S	Heylo Flow hedging 20%																							
3333333.34GBP	Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2024	09/16/2024	09/16/2024	Maturity	1	4,244,767	1.273429998			(158,580)							(158,580)			0003
GBP/L 367653.9 USD-S				MIZUHO CAPITAL																				
288175.19GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J857QP30	03/15/2024	09/16/2024	09/16/2024	Maturity	1	367,654	1.275799974			(13,027)							(13,027)			0003
GBP/L 185650.03 USD-S																								
146261.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	185,650	1.269300023			(7,562)							(7,562)			0003
GBP/L 185825.55 USD-S																								
146261.74GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 815DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	185,826	1.270500064			(7,387)							(7,387)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 266662.38 USD-S	CME BGO Logistics Portfolio																							
203860.97GBP	7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/12/2024	09/16/2024	09/16/2024	Maturity	1	266,662	1.308059998			(2,639)							(2,639)			0003
GBP/L 333327.97 USD-S	CME BGO Logistics Portfolio																							
254826.21GBP	7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/12/2024	09/16/2024	09/16/2024	Maturity	1	333,328	1.308059991			(3,298)							(3,298)			0003
GBP/L 38824.55 USD-S				MIZUHO CAPITAL																				
30431.53GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	09/16/2024	09/16/2024	Maturity	1	38,825	1.275800132			(1,376)							(1,376)			0003
GBP/L 106480.82 USD-S				MIZUHO CAPITAL																				
83462GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	09/16/2024	09/16/2024	Maturity	1	106,481	1.275800005			(3,773)							(3,773)			0003
GBP/L 386982.7 USD-S																								
304878.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	386,983	1.269300004			(15,763)							(15,763)			0003
GBP/L 387348.56 USD-S																								
304878.83GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	387,349	1.270500021			(15,398)							(15,398)			0003
GBP/L 3900324.24 USD-S	Whiteleys October 2022 -																							
2985688.44GBP	2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2024	09/16/2024	09/16/2024	Maturity	1	3,900,324	1.306340001			(43,782)							(43,782)			0003
GBP/L 5800444.44 USD-S	Heylo Flow hedging 20%																							
4444444.44GBP	Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/16/2024	09/16/2024	Maturity	1	5,800,444	1.3051			(70,684)							(70,684)			0003
GBP/L 8722666.66 USD-S	Heylo Flow hedging 20%																							
6666666.66GBP	Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/16/2024	09/16/2024	Maturity	1	8,722,667	1.3084			(84,026)							(84,026)			0003
GBP/L 8489533.33 USD-S	Heylo Flow hedging 20%																							
6666666.67GBP	Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	09/16/2024	09/16/2024	Maturity	1	8,489,533	1.273429999			(317,160)							(317,160)			0003
GBP/L 53293.6 USD-S				MIZUHO CAPITAL																				
41772.69GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	09/16/2024	09/16/2024	Maturity	1	53,294	1.27580005			(1,888)							(1,888)			0003
GBP/L 271680.01 USD-S																								
214039.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	271,680	1.269299953			(11,067)							(11,067)			0003
GBP/L 271936.86 USD-S																								
214039.25GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	271,937	1.270499967			(10,810)							(10,810)			0003
GBP/L 77831.37 USD-S				MIZUHO CAPITAL																				
61005.93GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	09/16/2024	09/16/2024	Maturity	1	77,831	1.275800074			(2,758)							(2,758)			0003
GBP/L 43137.75 USD-S																								
33985.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	43,138	1.269299792			(1,757)							(1,757)			0003
GBP/L 43178.53 USD-S																								
33985.47GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	43,179	1.270499716			(1,716)							(1,716)			0003
GBP/L 18841.41 USD-S																								
14843.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	18,841	1.26930065			(767)							(767)			0003
GBP/L 18859.22 USD-S																								
14843.93GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	18,859	1.270500467			(750)							(750)			0003
GBP/L 97061.38 USD-S				MIZUHO CAPITAL																				
76078.83GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	09/16/2024	09/16/2024	Maturity	1	97,061	1.275800114			(3,439)							(3,439)			0003
GBP/L 1090333.33 USD-S	Heylo Flow hedging 20%																							
833333.33GBP	Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/16/2024	09/16/2024	Maturity	1	1,090,333	1.308400001			(10,503)							(10,503)			0003
GBP/L 725055.56 USD-S	Heylo Flow hedging 20%																							
555555.56GBP	Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/16/2024	09/16/2024	Maturity	1	725,056	1.305099998			(8,836)							(8,836)			0003
GBP/L 1061191.67 USD-S	Heylo Flow hedging 20%																							
833333.33GBP	Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	09/16/2024	09/16/2024	Maturity	1	1,061,192	1.273430009			(39,645)							(39,645)			0003
GBP/L 129542.7 USD-S																								
102058.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	129,543	1.269299983			(5,277)							(5,277)			0003
GBP/L 129665.17 USD-S																								
102058.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	129,665	1.270499982			(5,154)							(5,154)			0003
GBP/L 117884.18 USD-S																								
92873.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	117,884	1.269299987			(4,802)							(4,802)			0003
GBP/L 117995.63 USD-S																								
92873.38GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	117,996	1.270500008			(4,690)							(4,690)			0003
GBP/L 1090333.33 USD-S	Heylo Flow hedging 20%																							
833333.33GBP	Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/09/2024	09/16/2024	09/16/2024	Maturity	1	1,090,333	1.308400001			(10,503)							(10,503)			0003
GBP/L 725055.56 USD-S	Heylo Flow hedging 20%																							
555555.56GBP	Coverage - 50095149	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/16/2024	09/16/2024	Maturity	1	725,056	1.305099998			(8,836)							(8,836)			0003
GBP/L 1061191.67 USD-S	Heylo Flow hedging 20%																							
833333.33GBP	Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	09/16/2024	09/16/2024	Maturity	1	1,061,192	1.273430009			(39,645)							(39,645)			0003
GBP/L 231662.08 USD-S																								
182511.69GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	231,662	1.269299956			(9,437)							(9,437)			0003
GBP/L 231881.1 USD-S																								
182511.69GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	231,881	1.270499988			(9,218)							(9,218)			0003
GBP/L 9567750.78 USD-S	Whiteleys October 2022 -																							
7324089.27GBP	2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/12/2024	09/16/2024	09/16/2024	Maturity	1	9,567,751	1.30634			(107,400)							(107,400)			0003
GBP/L 514699.05 USD-S				MIZUHO CAPITAL																				
403432.39GBP	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	09/16/2024	09/16/2024	Maturity	1	514,699	1.275800017			(18,237)							(18,237)			0003
GBP/L 743913.83 USD-S																								
586081.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	743,914	1.269299997			(30,303)							(30,303)			0003
GBP/L 1204869.49 USD-S	CME BGO Logistics Portfolio																							
921111.79GBP	7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	09/12/2024	09/16/2024	09/16/2024	Maturity	1	1,204,869	1.308060002			(11,923)							(11,923)			0003
GBP/L 744617.13 USD-S																								
586081.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	744,617	1.2705			(29,599)							(29,599)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 432487.72 USD-S 340729.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	09/16/2024	09/16/2024	Maturity	1	432,488	1.269299983			(17,617)							(17,617)			0003
GBP/L 432896.6 USD-S 340729.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	09/16/2024	09/16/2024	Maturity	1	432,897	1.270499997			(17,208)							(17,208)			0003
EUR/L 79133.21 USD-S 71731.91EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/12/2024	09/12/2024	Maturity	1	79,133	1.103180021			(259)							(259)			0003
EUR/L 139202.04 USD-S 126182.53EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/12/2024	09/12/2024	Maturity	1	139,202	1.103179973			(456)							(456)			0003
EUR/L 1257417.01 USD-S 1139811.28EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/12/2024	09/12/2024	Maturity	1	1,257,417	1.103180002			(4,120)							(4,120)			0003
EUR/L 503875.06 USD-S 456652.61EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/12/2024	09/12/2024	Maturity	1	503,875	1.103410008			(1,546)							(1,546)			0003
EUR/L 19309.26 USD-S 17499.62EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/12/2024	09/12/2024	Maturity	1	19,309	1.103410245			(59)							(59)			0003
EUR/L 556807.98 USD-S 504729.94EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/12/2024	09/12/2024	Maturity	1	556,808	1.103180009			(1,824)							(1,824)			0003
EUR/L 77237.14 USD-S 69998.59EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/12/2024	09/12/2024	Maturity	1	77,237	1.10340994			(237)							(237)			0003
EUR/L 68452.56 USD-S 62050.22EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/12/2024	09/12/2024	Maturity	1	68,453	1.103179973			(224)							(224)			0003
EUR/L 138981.07 USD-S 125982.23EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/12/2024	09/12/2024	Maturity	1	138,981	1.103179948			(455)							(455)			0003
EUR/L 236276.49 USD-S 214133EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/12/2024	09/12/2024	Maturity	1	236,276	1.103409984			(725)							(725)			0003
EUR/L 503874.97 USD-S 456652.53EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/12/2024	09/12/2024	Maturity	1	503,875	1.103410004			(1,546)							(1,546)			0003
EUR/L 57773.85 USD-S 52370.28EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/12/2024	09/12/2024	Maturity	1	57,774	1.103180086			(189)							(189)			0003
EUR/L 199416.83 USD-S 180727.77EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/12/2024	09/12/2024	Maturity	1	199,417	1.103410007			(612)							(612)			0003
EUR/L 119542.38 USD-S 108361.63EUR	Irish RPL EPF	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/12/2024	09/12/2024	Maturity	1	119,542	1.103179972			(392)							(392)			0003
EUR/L 65553.73 USD-S 59410.13EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/12/2024	09/12/2024	Maturity	1	65,554	1.103409974			(201)							(201)			0003
EUR/L 476791.32 USD-S 432197.21EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	09/10/2024	09/12/2024	09/12/2024	Maturity	1	476,791	1.103180004			(1,562)							(1,562)			0003
EUR/L 1511625.07 USD-S 1369957.74EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/10/2024	09/12/2024	09/12/2024	Maturity	1	1,511,625	1.10341			(4,637)							(4,637)			0003
GBP/L 209787.36 USD-S 160520.43GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/12/2024	09/12/2024	Maturity	1	209,787	1.306919998			(720)							(720)			0003
GBP/L 418071.75 USD-S 319792.97GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/10/2024	09/12/2024	09/12/2024	Maturity	1	418,072	1.307320014			(1,307)							(1,307)			0003
GBP/L 839148.33 USD-S 642080.87GBP	Sorel Foundation Home Loans 50163204	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/12/2024	09/12/2024	Maturity	1	839,148	1.306919999			(2,881)							(2,881)			0003
GBP/L 1672286.84 USD-S 1279171.77GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/10/2024	09/12/2024	09/12/2024	Maturity	1	1,672,287	1.307320001			(5,227)							(5,227)			0003
GBP/L 91210.13 USD-S 69790.14GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/10/2024	09/12/2024	09/12/2024	Maturity	1	91,210	1.306920003			(313)							(313)			0003
GBP/L 677073.25 USD-S 517909.35GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	09/10/2024	09/12/2024	09/12/2024	Maturity	1	677,073	1.307319997			(2,116)							(2,116)			0003
EUR/L 3925377.7 USD-S 3538031.21EUR	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/05/2024	09/10/2024	09/10/2024	Maturity	1	3,925,378	1.109480801			(24,701)							(24,701)			0003
EUR/L 14415627.55 USD-S 12987051.85EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/06/2024	09/10/2024	09/10/2024	Maturity	1	14,415,628	1.11			(97,411)							(97,411)			0003
EUR/L 12166757.65 USD-S 10961042.93EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/06/2024	09/10/2024	09/10/2024	Maturity	1	12,166,758	1.11			(82,215)							(82,215)			0003
EUR/L 12913981.94 USD-S 11634217.96EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	09/06/2024	09/10/2024	09/10/2024	Maturity	1	12,913,982	1.11			(87,264)							(87,264)			0003
GBP/L 12839073.4 USD-S 9766524.72GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/10/2024	09/10/2024	Maturity	1	12,839,073	1.3146			(61,518)							(61,518)			0003
GBP/L 60985598.62 USD-S 46390992.41GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/10/2024	09/10/2024	Maturity	1	60,985,599	1.3146			(292,209)							(292,209)			0003
GBP/L 25678146.78 USD-S 19533049.43GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/10/2024	09/10/2024	Maturity	1	25,678,147	1.3146			(123,035)							(123,035)			0003
GBP/L 6419536.69 USD-S 4883262.35GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/10/2024	09/10/2024	Maturity	1	6,419,537	1.314600001			(30,759)							(30,759)			0003
GBP/L 6292316.44 USD-S 4786487.48GBP	Coupon Hedge RML	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/06/2024	09/10/2024	09/10/2024	Maturity	1	6,292,316	1.3146			(30,149)							(30,149)			0003
EUR/L 859565.09 USD-S 793265.75EUR	CML LOCABOX 7200644	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/03/2024	09/10/2024	09/10/2024	Maturity	1	859,565	1.083550398			(15,032)							(15,032)			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 932320.58 USD-S 853236.17EUR	OVL LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2024	09/10/2024	09/10/2024	Maturity	1	932,321	1.092687597			(8,372)							(8,372)			0003
EUR/L 575130.45 USD-S 526344.81EUR	OVL LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2024	09/10/2024	09/10/2024	Maturity	1	575,130	1.092687605			(5,164)							(5,164)			0003
EUR/L 1499517.28 USD-S 1365164.48EUR	OVL LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/05/2024	09/10/2024	09/10/2024	Maturity	1	1,499,517	1.098415101			(5,576)							(5,576)			0003
EUR/L 96565.93 USD-S 88452.29EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/05/2024	09/10/2024	09/10/2024	Maturity	1	96,566	1.091728999			(953)							(953)			0003
EUR/L 14081775.2 USD-S 12898599.56EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/05/2024	09/10/2024	09/10/2024	Maturity	1	14,081,775	1.091729			(138,923)							(138,923)			0003
EUR/L 81501.6 USD-S 74653.69EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/05/2024	09/10/2024	09/10/2024	Maturity	1	81,502	1.091729022			(804)							(804)			0003
EUR/L 11884986.84 USD-S 10886389.24EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/05/2024	09/10/2024	09/10/2024	Maturity	1	11,884,987	1.091729			(117,250)							(117,250)			0003
EUR/L 226102.09 USD-S 207104.59EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/05/2024	09/10/2024	09/10/2024	Maturity	1	226,102	1.091729015			(2,231)							(2,231)			0003
EUR/L 12475311.05 USD-S 11427113.37EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/05/2024	09/10/2024	09/10/2024	Maturity	1	12,475,311	1.091729			(123,074)							(123,074)			0003
GBP/L 12470172.23 USD-S 9766524.72GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	09/10/2024	09/10/2024	Maturity	1	12,470,172	1.276828			(307,383)							(307,383)			0003
GBP/L 59233318.06 USD-S 46390992.41GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	09/10/2024	09/10/2024	Maturity	1	59,233,318	1.276828			(1,460,072)							(1,460,072)			0003
GBP/L 24940344.44 USD-S 19533049.43GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	09/10/2024	09/10/2024	Maturity	1	24,940,344	1.276828			(614,767)							(614,767)			0003
GBP/L 6235086.1 USD-S 4883262.35GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	09/10/2024	09/10/2024	Maturity	1	6,235,086	1.276828			(153,692)							(153,692)			0003
GBP/L 78898.99 USD-S 61792.96GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	09/10/2024	09/10/2024	Maturity	1	78,899	1.276828137			(1,945)							(1,945)			0003
GBP/L 6032622.25 USD-S 4724694.52GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	09/10/2024	09/10/2024	Maturity	1	6,032,622	1.276827999			(148,701)							(148,701)			0003
USD/L 359603.86 EUR-S 398933.73USD	OVL LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/05/2024	09/09/2024	09/09/2024	Maturity	1	398,934	1.109369988			(2,038)							(2,038)			0003
GBP/L 6537471.66 USD-S 4988760.76GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/05/2024	09/05/2024	Maturity	1	6,537,472	1.310440002			(17,717)							(17,717)			0003
GBP/L 293715.65 USD-S 223580.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/03/2024	09/05/2024	09/05/2024	Maturity	1	293,716	1.313689996			(67)							(67)			0003
GBP/L 6633877.81 USD-S 5059780.19GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/04/2024	09/05/2024	09/05/2024	Maturity	1	6,633,878	1.311100001			(14,630)							(14,630)			0003
GBP/L 894327.45 USD-S 680775.1GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/03/2024	09/05/2024	09/05/2024	Maturity	1	894,327	1.313690013			(205)							(205)			0003
GBP/L 293715.65 USD-S 223580.64GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/03/2024	09/05/2024	09/05/2024	Maturity	1	293,716	1.313689996			(67)							(67)			0003
GBP/L 61297030.97 USD-S 46752368.98GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	09/04/2024	09/05/2024	09/05/2024	Maturity	1	61,297,031	1.3111			(135,179)							(135,179)			0003
GBP/L 16162082.64 USD-S 12333325.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/03/2024	09/05/2024	09/05/2024	Maturity	1	16,162,083	1.310439999			(43,800)							(43,800)			0003
EUR/L 1178797.7 USD-S 1061850EUR	Coupon Hedge CLO FWAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	08/30/2024	08/30/2024	Maturity	1	1,178,798	1.110135801			(5,133)							(5,133)			0003
EUR/L 427629.86 USD-S 385205EUR	Coupon Hedge CLO FWAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	08/30/2024	08/30/2024	Maturity	1	427,630	1.110135798			(1,862)							(1,862)			0003
EUR/L 2844926.14 USD-S 2562683EUR	Coupon Hedge CLO FWAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	08/30/2024	08/30/2024	Maturity	1	2,844,926	1.110135799			(12,387)							(12,387)			0003
EUR/L 218573.53 USD-S 196889EUR	Coupon Hedge CLO FWAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	08/30/2024	08/30/2024	Maturity	1	218,574	1.110135813			(952)							(952)			0003
EUR/L 842577.53 USD-S 758986EUR	Coupon Hedge CLO FWAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	08/30/2024	08/30/2024	Maturity	1	842,578	1.1101358			(3,669)							(3,669)			0003
EUR/L 2474.58 USD-S 2229EUR	Coupon Hedge CLO FWAN	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/20/2024	08/30/2024	08/30/2024	Maturity	1	2,475	1.110174966			(11)							(11)			0003
EUR/L 1376858.17 USD-S 1240215EUR	Coupon Hedge CLO FWAN	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/20/2024	08/30/2024	08/30/2024	Maturity	1	1,376,858	1.110177002			(6,046)							(6,046)			0003
EUR/L 2986157.62 USD-S 2689903EUR	Coupon Hedge CLO FWAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	08/30/2024	08/30/2024	Maturity	1	2,986,158	1.1101358			(13,002)							(13,002)			0003
USD/L 153127.9 EUR-S 170154.19USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNEBIBJXP4R0TD8PU41	08/28/2024	08/30/2024	08/30/2024	Maturity	1	170,154	1.111189992			(902)							(902)			0003
EUR/L 5229771.85 USD-S 4710755EUR	Coupon Hedge CLO FWAN	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/20/2024	08/30/2024	08/30/2024	Maturity	1	5,229,772	1.110176999			(22,964)							(22,964)			0003
EUR/L 789153.36 USD-S 710862EUR	Coupon Hedge CLO FWAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	08/30/2024	08/30/2024	Maturity	1	789,153	1.110135807			(3,436)							(3,436)			0003
USD/L 345772.67 EUR-S 384219.13USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA 02RNEBIBJXP4R0TD8PU41	08/28/2024	08/30/2024	08/30/2024	Maturity	1	384,219	1.111189991			(2,036)							(2,036)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2076412.43 USD-S 1870413EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	08/30/2024	08/30/2024	Maturity	1	2,076,412	1.110135799			(9,041)							(9,041)			0003
EUR/L 15910343.06 USD-S 14331889EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/20/2024	08/30/2024	08/30/2024	Maturity	1	15,910,343	1.1101358			(69,276)							(69,276)			0003
DKK/L 8513515.8 USD-S 58678096.55DKK	EQT Nordics Denmark-7410016	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2024	08/30/2024	08/30/2024	Maturity	1	8,513,516	0.145088479			182,885							182,885			0003
DKK/L 5675702.21 USD-S 39118903.45DKK	EQT Nordics Denmark-7410016	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2024	08/30/2024	08/30/2024	Maturity	1	5,675,702	0.145088479			121,924							121,924			0003
USD/L 203860.97 GBP-S 268356.47USD	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/29/2024	08/30/2024	08/30/2024	Maturity	1	268,356	1.316370024			(668)							(668)			0003
USD/L 254826.21 GBP-S 335445.58USD	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/29/2024	08/30/2024	08/30/2024	Maturity	1	335,446	1.316370008			(835)							(835)			0003
USD/L 595980 GBP-S 783730.39USD	Non-USD Futures Repatriation - 8.29.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/29/2024	08/30/2024	08/30/2024	Maturity	1	783,730	1.315028004			(1,153)							(1,153)			0003
USD/L 476484.16 GBP-S 626590.01USD	Non-USD Futures Repatriation - 8.29.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/29/2024	08/30/2024	08/30/2024	Maturity	1	626,590	1.315027996			(921)							(921)			0003
USD/L 2551117.54 GBP-S 3354791USD	Non-USD Futures Repatriation - 8.29.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/29/2024	08/30/2024	08/30/2024	Maturity	1	3,354,791	1.315028001			(4,933)							(4,933)			0003
USD/L 921111.79 GBP-S 1212523.93USD	CML BGO Logistics Portfolio 7410013	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	08/29/2024	08/30/2024	08/30/2024	Maturity	1	1,212,524	1.316370003			(3,017)							(3,017)			0003
USD/L 1818928.32 GBP-S 2391941.67USD	Non-USD Futures Repatriation - 8.29.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/29/2024	08/30/2024	08/30/2024	Maturity	1	2,391,942	1.315028			(3,517)							(3,517)			0003
EUR/L 2479009.79 USD-S 2277580.56EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	2,479,010	1.088440002			(38,405)							(38,405)			0003
EUR/L 25222.12 USD-S 23008.69EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	08/30/2024	08/30/2024	Maturity	1	25,222	1.09619974			(209)							(209)			0003
EUR/L 820830 USD-S 750000EUR	CLO ReInv6m HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024	08/30/2024	Maturity	1	820,830	1.09444			(8,147)						15,378	(8,147)			0003
EUR/L 419272.82 USD-S 385205.27EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	419,273	1.088439989			(6,495)							(6,495)			0003
EUR/L 3268257.51 USD-S 3002698.83EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	3,268,258	1.088439998			(50,632)							(50,632)			0003
EUR/L 360116.07 USD-S 330855.23EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	360,116	1.08844001			(5,579)							(5,579)			0003
EUR/L 1390231.62 USD-S 1277269.87EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	1,390,232	1.088440002			(21,537)							(21,537)			0003
EUR/L 34126.16 USD-S 31131.33EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	08/30/2024	08/30/2024	Maturity	1	34,126	1.096199873			(283)							(283)			0003
EUR/L 270300.93 USD-S 248337.92EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	270,301	1.088440018			(4,188)							(4,188)			0003
EUR/L 3686335.24 USD-S 3386806.11EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	3,686,335	1.088439999			(57,109)							(57,109)			0003
EUR/L 3919264.79 USD-S 3542372EUR	Non-USD Futures Repatriation - 8.29.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/29/2024	08/30/2024	08/30/2024	Maturity	1	3,919,265	1.106395599			3,873							3,873			0003
EUR/L 2927797.66 USD-S 2689902.67EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	2,927,798	1.088439999			(45,358)							(45,358)			0003
EUR/L 5420290 USD-S 4979870.27EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	5,420,290	1.088440001			(83,971)							(83,971)			0003
EUR/L 1862480.08 USD-S 1711146.3EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	1,862,480	1.088440001			(28,854)							(28,854)			0003
EUR/L 684025 USD-S 625000EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024	08/30/2024	Maturity	1	684,025	1.09444			(6,789)						12,815	(6,789)			0003
EUR/L 6195117.79 USD-S 5691740.28EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	6,195,118	1.08844			(95,975)							(95,975)			0003
EUR/L 162247.93 USD-S 148009.42EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	08/30/2024	08/30/2024	Maturity	1	162,248	1.096200026			(1,347)							(1,347)			0003
EUR/L 25624513.32 USD-S 23542421.56EUR	Coupon Hedge CLO FMAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	08/30/2024	08/30/2024	Maturity	1	25,624,513	1.08844			(396,975)							(396,975)			0003
EUR/L 1094440 USD-S 1000000EUR	CLO ReInv6m HARVT 15A CR XS1817779405	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024	08/30/2024	Maturity	1	1,094,440	1.09444			(10,862)						20,505	(10,862)			0003
EUR/L 2462490 USD-S 2250000EUR	CLO TERM CADOG 5A DRR XS2339511375	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024	08/30/2024	Maturity	1	2,462,490	1.09444			(24,440)						46,135	(24,440)			0003
EUR/L 1641660 USD-S 1500000EUR	CLO ReInv6m HARVT 15X CR XS1817779157	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024	08/30/2024	Maturity	1	1,641,660	1.09444			(16,293)						30,757	(16,293)			0003
EUR/L 2052075 USD-S 1875000EUR	CLO PRVD 1A B2NE XS1775599621	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/20/2022	08/30/2024	08/30/2024	Maturity	1	2,052,075	1.09444			(20,367)						38,446	(20,367)			0003
SEK/L 5262500.51 USD-S 55888055.36SEK	EQT Nordics Sweden-7410015	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2024	08/30/2024	08/30/2024	Maturity	1	5,262,501	0.094161453			(181,972)							(181,972)			0003
SEK/L 3508356.37 USD-S 37258944.64SEK	EQT Nordics Sweden-7410015	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2024	08/30/2024	08/30/2024	Maturity	1	3,508,356	0.094161453			(121,315)							(121,315)			0003

SCHEDULE DB - PART A - SECTION 2

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DKK/L 8547179.48 USD-S 58678096.55DKK	EQT Nordics Denmark-7410016	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/29/2024	08/30/2024	08/30/2024	Maturity	1	8,547,179	0.14566218			(149,222)							(149,222)			0003
DKK/L 5698144.77 USD-S 39118903.45DKK	EQT Nordics Denmark-7410016	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/29/2024	08/30/2024	08/30/2024	Maturity	1	5,698,145	0.14566218			(99,481)							(99,481)			0003
GBP/L 3128535.77 USD-S 2379064GBP	Non-USD Futures Repatriation - 8.29.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/29/2024	08/30/2024	08/30/2024	Maturity	1	3,128,536	1.315027998			4,601							4,601			0003
USD/L 5000000 EUR-S 5579400USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/27/2024	08/29/2024	08/29/2024	Maturity	1	5,579,400	1.11588			(42,424)							(42,424)			0003
USD/L 398104.6 EUR-S 442692.32USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/28/2024	08/29/2024	08/29/2024	Maturity	1	442,692	1.112000012			(1,833)							(1,833)			0003
USD/L 20000000 EUR-S 22317600USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/27/2024	08/29/2024	08/29/2024	Maturity	1	22,317,600	1.11588			(169,696)							(169,696)			0003
USD/L 99526.15 EUR-S 110673.08USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/28/2024	08/29/2024	08/29/2024	Maturity	1	110,673	1.112000012			(458)							(458)			0003
USD/L 497630.74 EUR-S 553365.38USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/28/2024	08/29/2024	08/29/2024	Maturity	1	553,365	1.111999994			(2,291)							(2,291)			0003
USD/L 1900000 GBP-S 2510413USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/29/2024	08/29/2024	Maturity	1	2,510,413	1.32127			(8,866)							(8,866)			0003
USD/L 7600000 GBP-S 10041652USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	08/27/2024	08/29/2024	08/29/2024	Maturity	1	10,041,652	1.32127			(35,464)							(35,464)			0003
USD/L 26674.13 GBP-S 34979.49USD	Brunel Sept 2021 - 7200467 .	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/27/2024	08/27/2024	Maturity	1	34,979	1.311363857			390							390			0003
USD/L 106696.52 GBP-S 139917.96USD	Brunel Sept 2021 - 7200467 .	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/27/2024	08/27/2024	Maturity	1	139,918	1.311363857			1,561							1,561			0003
USD/L 184398.26 GBP-S 241813.22USD	Brunel Sept 2021 - 7200467 .	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/23/2024	08/27/2024	08/27/2024	Maturity	1	241,813	1.311363892			2,698							2,698			0003
GBP/L 406994.11 USD-S 310974.27GBP	Non-USD Futures Repatriation - 8.22.2024	D1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	08/22/2024	08/27/2024	08/27/2024	Maturity	1	406,994	1.308771012			(5,357)							(5,357)			0003
GBP/L 66823.81 USD-S 51058.44GBP	Non-USD Futures Repatriation - 8.22.2024	D1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	08/22/2024	08/27/2024	08/27/2024	Maturity	1	66,824	1.308771087			(879)							(879)			0003
EUR/L 3247354.33 USD-S 2917396.76EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	08/22/2024	08/26/2024	08/26/2024	Maturity	1	3,247,354	1.113099999			(7,870)							(7,870)			0003
EUR/L 427287.55 USD-S 384694.21EUR	Non-USD Futures Repatriation - 8.22.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/22/2024	08/26/2024	08/26/2024	Maturity	1	427,288	1.110719992			(1,953)							(1,953)			0003
EUR/L 112001.68 USD-S 100837.01EUR	Non-USD Futures Repatriation - 8.22.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/22/2024	08/26/2024	08/26/2024	Maturity	1	112,002	1.110719963			(512)							(512)			0003
EUR/L 649470.86 USD-S 583479.35EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZIIKZKVSZI1NUHU748	08/22/2024	08/26/2024	08/26/2024	Maturity	1	649,471	1.113099992			(1,574)							(1,574)			0003
SEK/L 320809.37 USD-S 3275640.13SEK	Coupon Hedge Strip CML SEK	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/22/2024	08/26/2024	08/26/2024	Maturity	1	320,809	0.097937917			2							2			0003
SEK/L 1688470.38 USD-S 17240211.21SEK	Coupon Hedge Strip CML SEK	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/22/2024	08/26/2024	08/26/2024	Maturity	1	1,688,470	0.097937917			8							8			0003
SEK/L 2381890.86 USD-S 24320415.73SEK	Coupon Hedge Strip CML SEK	B1	Currency	CITIBANK NA E570DZWZ7FF32TWEFA76	08/22/2024	08/26/2024	08/26/2024	Maturity	1	2,381,891	0.097937917			12							12			0003
USD/L 8454.48 GBP-S 10920.2USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2024	08/23/2024	08/23/2024	Maturity	1	10,920	1.291646559			246							246			0003
USD/L 25742.86 GBP-S 33250.67USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2024	08/23/2024	08/23/2024	Maturity	1	33,251	1.291646305			750							750			0003
USD/L 8454.48 GBP-S 10920.2USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/16/2024	08/23/2024	08/23/2024	Maturity	1	10,920	1.291646559			246							246			0003
USD/L 349729.91 GBP-S 454142.12USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	08/19/2024	08/23/2024	08/23/2024	Maturity	1	454,142	1.298550988			7,779							7,779			0003
USD/L 506328.31 GBP-S 657493.13USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	08/19/2024	08/23/2024	08/23/2024	Maturity	1	657,493	1.298550994			11,263							11,263			0003
USD/L 359759.59 GBP-S 467166.18USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	08/19/2024	08/23/2024	08/23/2024	Maturity	1	467,166	1.298551013			8,002							8,002			0003
USD/L 248492.31 GBP-S 322679.94USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	BNP PARIBAS SA ROMJWSFPU8MPR08K5P83	08/19/2024	08/23/2024	08/23/2024	Maturity	1	322,680	1.298551009			5,527							5,527			0003
USD/L 617318691 JPY-S 4230006.52USD	Non-USD Futures Repatriation - 8.21.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2024	08/22/2024	08/22/2024	Maturity	1	4,230,007	0.006852225			(10,178)							(10,178)			0003
USD/L 164620.31 EUR-S 183364.01USD	CML Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2024	08/22/2024	08/22/2024	Maturity	1	183,364	1.113860191			(536)							(536)			0003
USD/L 43155.78 EUR-S 48069.51USD	CML Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2024	08/22/2024	08/22/2024	Maturity	1	48,070	1.113860299			(140)							(140)			0003
USD/L 891305.6 EUR-S 991470.52USD	Non-USD Futures Repatriation - 8.21.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/21/2024	08/22/2024	08/22/2024	Maturity	1	991,471	1.112379996			(1,582)							(1,582)			0003
USD/L 979891.43 GBP-S 1281320.73USD	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/21/2024	08/22/2024	08/22/2024	Maturity	1	1,281,321	1.307614998			672							672			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 2422509.36 GBP-S 3167709.58USD	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/21/2024	08/22/2024	08/22/2024	Maturity	1	3,167,710	1.307615001			1,662							1,662			0003
USD/L 1655693.21 EUR-S 1831974.87USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2024	08/21/2024	08/21/2024	Maturity	1	1,831,975	1.106470002			14,290							14,290			0003
USD/L 1644274.63 EUR-S 1819340.55USD	East Road - 7200561	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/19/2024	08/21/2024	08/21/2024	Maturity	1	1,819,341	1.10647			14,191							14,191			0003
USD/L 1090381.01 GBP-S 1376766.89USD	Non-USD Futures Repatriation - 8.19.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/19/2024	08/21/2024	08/21/2024	Maturity	1	1,376,767	1.298369998			11,057							11,057			0003
USD/L 552456.96 GBP-S 717293.54USD	Non-USD Futures Repatriation - 8.19.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	08/19/2024	08/21/2024	08/21/2024	Maturity	1	717,294	1.298369994			5,761							5,761			0003
EUR/L 701895 USD-S 641000EUR	CLO ReInv6m CORDA 23A C XS2441240384	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/13/2024	08/19/2024	08/19/2024	Maturity	1	701,895	1.095			(8,465)							(8,465)			0003
EUR/L 876000 USD-S 800000EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/13/2024	08/19/2024	08/19/2024	Maturity	1	876,000	1.095			(10,564)							(10,564)			0003
EUR/L 474880.01 USD-S 432259.25EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/15/2024	08/19/2024	08/19/2024	Maturity	1	474,880	1.098599995			(4,152)							(4,152)			0003
EUR/L 1053436.24 USD-S 958889.71EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/15/2024	08/19/2024	08/19/2024	Maturity	1	1,053,436	1.098600005			(9,210)							(9,210)			0003
EUR/L 3504000 USD-S 3200000EUR	CLO ReInv6m CORDA 23A B1 XS2441239964	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/13/2024	08/19/2024	08/19/2024	Maturity	1	3,504,000	1.095			(42,256)							(42,256)			0003
USD/L 453156642 JPY-S 3040911.57USD	Non-USD Futures Repatriation - 8.15.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	08/15/2024	08/16/2024	08/16/2024	Maturity	1	3,040,912	0.006710509			27,800							27,800			0003
EUR/L 2401601.1 USD-S 2209791.22EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2024	08/16/2024	Maturity	1	2,401,601	1.086800001			34,477							34,477			0003
EUR/L 406727.48 USD-S 374243.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2024	08/16/2024	Maturity	1	406,727	1.086800008			5,839							5,839			0003
GBP/L 38085.02 USD-S 29325.49GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	07/15/2024	08/16/2024	08/16/2024	Maturity	1	38,085	1.298700209			(129)							(129)			0003
GBP/L 115964.12 USD-S 89292.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	07/15/2024	08/16/2024	08/16/2024	Maturity	1	115,964	1.298700025			(393)							(393)			0003
GBP/L 38085.02 USD-S 29325.49GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	07/15/2024	08/16/2024	08/16/2024	Maturity	1	38,085	1.298700209			(129)							(129)			0003
EUR/L 55021.95 USD-S 50627.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2024	08/16/2024	Maturity	1	55,022	1.086800094			(790)							(790)			0003
EUR/L 48844.62 USD-S 44586.66EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	08/16/2024	08/16/2024	Maturity	1	48,845	1.095499993			(308)							(308)			0003
EUR/L 193347 USD-S 177472.12EUR	Coupon Hedge CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	08/16/2024	08/16/2024	Maturity	1	193,347	1.089449994			(2,299)							(2,299)			0003
EUR/L 58318.88 USD-S 53234.94EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	08/16/2024	08/16/2024	Maturity	1	58,319	1.095500061			(367)							(367)			0003
EUR/L 83845.24 USD-S 77148.73EUR	Coupon Hedge CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2024	08/16/2024	Maturity	1	83,845	1.086800003			(1,204)							(1,204)			0003
EUR/L 53832.81 USD-S 49139.95EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	08/16/2024	08/16/2024	Maturity	1	53,833	1.095499894			(339)							(339)			0003
EUR/L 289606.78 USD-S 265828.42EUR	Coupon Hedge CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	08/16/2024	08/16/2024	Maturity	1	289,607	1.089450029			(3,443)							(3,443)			0003
EUR/L 2407457.04 USD-S 2209791.22EUR	Coupon Hedge CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	08/16/2024	08/16/2024	Maturity	1	2,407,457	1.089449998			(28,622)							(28,622)			0003
EUR/L 24153.8 USD-S 22224.7EUR	Coupon Hedge CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2024	08/16/2024	Maturity	1	24,154	1.086799822			(347)							(347)			0003
EUR/L 81900.12 USD-S 75175.66EUR	Coupon Hedge CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	08/16/2024	08/16/2024	Maturity	1	81,900	1.089449963			(974)							(974)			0003
EUR/L 1407625.7 USD-S 1300000EUR	CLO ReInv6m AQUE 2022-7A C XS2448043492	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2024	08/16/2024	08/16/2024	Maturity	1	1,407,626	1.082789			(25,497)							(25,497)			0003
EUR/L 1082789 USD-S 1000000EUR	CLO ReInv6m AQUE 2022-7A D XS2448044110	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/29/2024	08/16/2024	08/16/2024	Maturity	1	1,082,789	1.082789			(19,613)							(19,613)			0003
EUR/L 1480168.49 USD-S 1358638.3EUR	Coupon Hedge CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	08/16/2024	08/16/2024	Maturity	1	1,480,168	1.089449996			(17,597)							(17,597)			0003
EUR/L 24762.63 USD-S 22603.95EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	08/16/2024	08/16/2024	Maturity	1	24,763	1.095500123			(156)							(156)			0003
EUR/L 322557.15 USD-S 296795.31EUR	Coupon Hedge CML EUR	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/26/2024	08/16/2024	08/16/2024	Maturity	1	322,557	1.086800024			(4,631)							(4,631)			0003
EUR/L 765524.85 USD-S 702670.94EUR	Coupon Hedge CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	08/16/2024	08/16/2024	Maturity	1	765,525	1.089449992			(9,101)							(9,101)			0003
EUR/L 85721.04 USD-S 78248.33EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	08/16/2024	08/16/2024	Maturity	1	85,721	1.09549993			(540)							(540)			0003
EUR/L 133089.18 USD-S 128737.84EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	08/16/2024	08/16/2024	Maturity	1	133,089	1.033800008			(8,832)						10,356	(8,832)			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 2382135.8 USD-S 2200000EUR	CLO ReInv6n AQUE 2022-7A C XS2448043492	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2024	08/16/2024	08/16/2024	Maturity	1	2,382,136	1.082789			(43,149)							(43,149)			0003
EUR/L 2165578 USD-S 2000000EUR	CLO ReInv6n AQUE 2022-7A D XS2448044110	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/29/2024	08/16/2024	08/16/2024	Maturity	1	2,165,578	1.082789			(39,226)							(39,226)			0003
EUR/L 407719.22 USD-S 374243.17EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	08/16/2024	08/16/2024	Maturity	1	407,719	1.089449996			(4,847)							(4,847)			0003
AUD/L 8106.4 USD-S 12391.31AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	08/16/2024	08/16/2024	Maturity	1	8,106	0.654200403			(156)							(156)			0003
GBP/L 69493.53 USD-S 54758.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	69,494	1.269099998			(1,380)							(1,380)			0003
GBP/L 69559.24 USD-S 54758.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	69,559	1.270300003			(1,314)							(1,314)			0003
GBP/L 23873.47 USD-S 18715.49GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/15/2024	08/16/2024	08/16/2024	Maturity	1	23,873	1.275600198			(350)							(350)			0003
GBP/L 275124.79 USD-S 216787.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	275,125	1.26910001			(5,462)							(5,462)			0003
GBP/L 275384.93 USD-S 216787.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	275,385	1.270299988			(5,202)							(5,202)			0003
GBP/L 150707.67 USD-S 118751.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	150,708	1.269100015			(2,992)							(2,992)			0003
GBP/L 150850.17 USD-S 118751.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	150,850	1.270299998			(2,850)							(2,850)			0003
GBP/L 218207.38 USD-S 171062.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/15/2024	08/16/2024	08/16/2024	Maturity	1	218,207	1.275600023			(3,198)							(3,198)			0003
GBP/L 19086.85 USD-S 15039.67GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	19,087	1.269100319			(379)							(379)			0003
GBP/L 19104.9 USD-S 15039.67GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	19,105	1.270300479			(361)							(361)			0003
GBP/L 396711.73 USD-S 312592.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	396,712	1.269100014			(7,877)							(7,877)			0003
GBP/L 397086.84 USD-S 312592.96GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	397,087	1.270300009			(7,501)							(7,501)			0003
GBP/L 363946.21 USD-S 286775.05GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	363,946	1.269099979			(7,226)							(7,226)			0003
GBP/L 364290.34 USD-S 286775.05GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	364,290	1.270299979			(6,882)							(6,882)			0003
GBP/L 337259.67 USD-S 265747.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	337,260	1.2691			(6,696)							(6,696)			0003
GBP/L 337578.56 USD-S 265747.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	337,579	1.270299975			(6,377)							(6,377)			0003
GBP/L 1411413 USD-S 1112136.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	1,411,413	1.269099997			(28,023)							(28,023)			0003
GBP/L 1412747.56 USD-S 1112136.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	1,412,748	1.270299993			(26,688)							(26,688)			0003
GBP/L 174212.32 USD-S 136572.85GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/15/2024	08/16/2024	08/16/2024	Maturity	1	174,212	1.275599945			(2,554)							(2,554)			0003
GBP/L 1957486.95 USD-S 1542421.36GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	1,957,487	1.269100001			(38,865)							(38,865)			0003
GBP/L 1959387.85 USD-S 1542421.36GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	1,959,338	1.270299998			(37,014)							(37,014)			0003
GBP/L 2272318.04 USD-S 1790495.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	08/16/2024	08/16/2024	Maturity	1	2,272,318	1.269099999			(45,116)							(45,116)			0003
GBP/L 2274466.64 USD-S 1790495.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	08/16/2024	08/16/2024	Maturity	1	2,274,467	1.270300002			(42,967)							(42,967)			0003
EUR/L 772509.75 USD-S 750000EUR	CLO ReInv6n CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024	08/15/2024	Maturity	1	772,510	1.030013			50,391					(63,133)		50,391			0003
USD/L 2563219.15 EUR-S 2774483.26USD	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	08/15/2024	08/15/2024	Maturity	1	2,774,483	1.0824214			37,883							37,883			0003
USD/L 453943.54 EUR-S 491358.2USD	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	08/15/2024	08/15/2024	Maturity	1	491,358	1.082421395			6,709							6,709			0003
EUR/L 512290.95 USD-S 476437.5EUR	Hispania Portfolio - 7200335	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2024	08/15/2024	08/15/2024	Maturity	1	512,291	1.075253207			10,457							10,457			0003
EUR/L 638964.36 USD-S 594245.49EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2024	08/15/2024	08/15/2024	Maturity	1	638,964	1.075253192			13,042							13,042			0003
EUR/L 87655098.81 USD-S 81567828.13EUR	Hispania Portfolio - 7200335	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/01/2024	08/15/2024	08/15/2024	Maturity	1	87,655,099	1.0743649			1,863,151							1,863,151			0003
USD/L 671956.61 EUR-S 727340.21USD	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	08/15/2024	08/15/2024	Maturity	1	727,340	1.082421393			9,931							9,931			0003
USD/L 119002.84 EUR-S 128811.22USD	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	08/15/2024	08/15/2024	Maturity	1	128,811	1.082421394			1,759							1,759			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 167467.2 USD-S 155746.76EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2024	08/15/2024	08/15/2024	Maturity	1	167,467	1.075253187			3,418							3,418			0003
EUR/L 952640 USD-S 800000EUR	CLO ReInv6n CORDA 15A D XS2025846085	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/12/2021	08/15/2024	08/15/2024	Maturity	1	952,640	1.1908			(74,879)							(74,879)			0003
USD/L 3333333.34 GBP-S 4244100USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	08/15/2024	08/15/2024	Maturity	1	4,244,100	1.273229997			39,564							39,564			0003
USD/L 5555555.56 GBP-S 7105555.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	08/15/2024	08/15/2024	Maturity	1	7,105,556	1.279			33,885							33,885			0003
USD/L 6666666.67 GBP-S 8488200USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	08/15/2024	08/15/2024	Maturity	1	8,488,200	1.273229999			79,128							79,128			0003
USD/L 11111111.11 GBP-S 14211111.11USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	08/15/2024	08/15/2024	Maturity	1	14,211,111	1.279			67,770							67,770			0003
USD/L 833333.33 GBP-S 1061025USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	08/15/2024	08/15/2024	Maturity	1	1,061,025	1.273230005			9,891							9,891			0003
USD/L 1388888.89 GBP-S 1776388.89USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	08/15/2024	08/15/2024	Maturity	1	1,776,389	1.279			8,471							8,471			0003
USD/L 833333.33 GBP-S 1061025USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	08/15/2024	08/15/2024	Maturity	1	1,061,025	1.273230005			9,891							9,891			0003
USD/L 1388888.89 GBP-S 1776388.89USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	08/15/2024	08/15/2024	Maturity	1	1,776,389	1.279			8,471							8,471			0003
EUR/L 4883412 USD-S 4000000EUR	CLO ReInv6n CGMSE 2019-2A A2A XS2022420496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	08/15/2024	08/15/2024	Maturity	1	4,883,412	1.220853			494,608					(413,194)		494,608			0003
EUR/L 1537074.9 USD-S 1500000EUR	CLO ReInv6n CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024	08/15/2024	Maturity	1	1,537,075	1.0247166			(108,727)					134,211		(108,727)			0003
EUR/L 52557.64 USD-S 49144.88EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/19/2024	08/15/2024	08/15/2024	Maturity	1	52,558	1.069442839			(1,364)							(1,364)			0003
EUR/L 91065.51 USD-S 80993.42EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/28/2023	08/15/2024	08/15/2024	Maturity	1	91,066	1.124356892			2,199					(823)		2,199			0003
EUR/L 78040.06 USD-S 69615.54EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	08/15/2024	08/15/2024	Maturity	1	78,040	1.121014934			1,658					(475)		1,658			0003
EUR/L 108030.3 USD-S 98155.47EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/19/2023	08/15/2024	08/15/2024	Maturity	1	108,030	1.10060397			334					1,334		334			0003
EUR/L 307382.14 USD-S 277079.86EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2023	08/15/2024	08/15/2024	Maturity	1	307,382	1.109362983			3,370					1,338		3,370			0003
EUR/L 68669.37 USD-S 63930.34EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2023	08/15/2024	08/15/2024	Maturity	1	68,669	1.074128027			(1,475)					2,561		(1,475)			0003
EUR/L 88666.97 USD-S 80846.89EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/19/2024	08/15/2024	08/15/2024	Maturity	1	88,667	1.096727036			(38)							(38)			0003
EUR/L 141507.41 USD-S 129491.98EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/19/2024	08/15/2024	08/15/2024	Maturity	1	141,507	1.09278899			(571)							(571)			0003
EUR/L 58867.8 USD-S 54119.41EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2023	08/15/2024	08/15/2024	Maturity	1	58,868	1.087739131			(512)					1,432		(512)			0003
EUR/L 75632.31 USD-S 68739.7EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/21/2023	08/15/2024	08/15/2024	Maturity	1	75,632	1.100271168			211					957		211			0003
EUR/L 173647.84 USD-S 156674.08EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/20/2023	08/15/2024	08/15/2024	Maturity	1	173,648	1.108338022			1,745					917		1,745			0003
EUR/L 178264.73 USD-S 165778.31EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/28/2022	08/15/2024	08/15/2024	Maturity	1	178,265	1.075319986			(3,627)					6,444		(3,627)			0003
EUR/L 42595.02 USD-S 38270.87EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2023	08/15/2024	08/15/2024	Maturity	1	42,595	1.112988025			604					46		604			0003
EUR/L 291207.96 USD-S 268337.5EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2024	08/15/2024	08/15/2024	Maturity	1	291,208	1.085230204			(3,212)							(3,212)			0003
EUR/L 994463.66 USD-S 995359.48EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2022	08/15/2024	08/15/2024	Maturity	1	994,464	0.999100004			(97,646)					114,557		(97,646)			0003
EUR/L 141532.63 USD-S 139731.49EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2022	08/15/2024	08/15/2024	Maturity	1	141,533	1.012890008			(11,781)					14,155		(11,781)			0003
EUR/L 7338372.39 USD-S 6611741.95EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/13/2023	08/15/2024	08/15/2024	Maturity	1	7,338,372	1.1099			83,962					28,369		83,962			0003
EUR/L 10289161.54 USD-S 9270350.07EUR	Hispania Portfolio - 7200335	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/13/2023	08/15/2024	08/15/2024	Maturity	1	10,289,162	1.1099			117,724					39,776		117,724			0003
EUR/L 353894.1 USD-S 327047.85EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2024	08/15/2024	08/15/2024	Maturity	1	353,894	1.082086612			(4,943)							(4,943)			0003
EUR/L 376486.46 USD-S 353754.21EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/17/2022	08/15/2024	08/15/2024	Maturity	1	376,486	1.064260013			(11,653)					17,663		(11,653)			0003
EUR/L 66473960.42 USD-S 62466720.31EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/29/2022	08/15/2024	08/15/2024	Maturity	1	66,473,960	1.06415			(2,064,590)					3,125,875		(2,064,590)			0003
EUR/L 50564.89 USD-S 49073.07EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2022	08/15/2024	08/15/2024	Maturity	1	50,565	1.030399973			(3,278)					4,112		(3,278)			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 30303.64 USD-S 27512.25EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/22/2023	08/15/2024	08/15/2024	Maturity	1	30,304	1.101459895			117					350		117			0003
EUR/L 73262116.17 USD-S 68804173.37EUR	Hispania Portfolio - 7200335	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/29/2022	08/15/2024	08/15/2024	Maturity	1	73,262,116	1.06479175			(2,229,894)					3,398,850		(2,229,894)			0003
EUR/L 233829.75 USD-S 213819.98EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2022	08/15/2024	08/15/2024	Maturity	1	233,830	1.093582321			(774)					4,406		(774)			0003
EUR/L 87749.71 USD-S 79909.78EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/12/2024	08/15/2024	08/15/2024	Maturity	1	87,750	1.098109768			.73							73			0003
EUR/L 4140043.2 USD-S 3989742.19EUR	Hispania Portfolio - 7200335	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	09/16/2022	08/15/2024	08/15/2024	Maturity	1	4,140,043	1.03767186			(237,506)					305,290		(237,506)			0003
EUR/L 12992.02 USD-S 12148.4EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	04/19/2024	08/15/2024	08/15/2024	Maturity	1	12,992	1.06944289			(337)							(337)			0003
EUR/L 22510.99 USD-S 20021.21EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WB60X2D1J857QP30	07/28/2023	08/15/2024	08/15/2024	Maturity	1	22,511	1.124357119			544					(204)		544			0003
EUR/L 14551.86 USD-S 13378.08EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2023	08/15/2024	08/15/2024	Maturity	1	14,552	1.087739048			(127)					354		(127)			0003
EUR/L 18695.97 USD-S 16992.15EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/21/2023	08/15/2024	08/15/2024	Maturity	1	18,696	1.100271007			.52					237		52			0003
EUR/L 57801.68 USD-S 52855.35EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/27/2022	08/15/2024	08/15/2024	Maturity	1	57,802	1.09358239			(191)					1,089		(191)			0003
EUR/L 21691.34 USD-S 19753.34EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/12/2024	08/15/2024	08/15/2024	Maturity	1	21,691	1.098109991			18							18			0003
EUR/L 10529.3 USD-S 9460.39EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/22/2023	08/15/2024	08/15/2024	Maturity	1	10,529	1.112987942			149					11		149			0003
EUR/L 44066.25 USD-S 40979.66EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/28/2022	08/15/2024	08/15/2024	Maturity	1	44,066	1.075320049			(897)					1,593		(897)			0003
EUR/L 71985.32 USD-S 66331.84EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2024	08/15/2024	08/15/2024	Maturity	1	71,985	1.08523026			(794)							(794)			0003
EUR/L 7490.93 USD-S 6800.91EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	11/22/2023	08/15/2024	08/15/2024	Maturity	1	7,491	1.101459952			.29					87		29			0003
EUR/L 12499.41 USD-S 12130.64EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2022	08/15/2024	08/15/2024	Maturity	1	12,499	1.03039988			(810)					1,016		(810)			0003
EUR/L 245827.01 USD-S 246048.45EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/27/2022	08/15/2024	08/15/2024	Maturity	1	245,827	0.999100015			(24,138)					28,318		(24,138)			0003
EUR/L 93065.78 USD-S 87446.47EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/17/2022	08/15/2024	08/15/2024	Maturity	1	93,066	1.064259998			(2,881)					4,366		(2,881)			0003
EUR/L 2013770.18 USD-S 1814370.83EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/13/2023	08/15/2024	08/15/2024	Maturity	1	2,013,770	1.109899998			23,041					7,785		23,041			0003
EUR/L 34986.24 USD-S 34541.01EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/21/2022	08/15/2024	08/15/2024	Maturity	1	34,986	1.012889895			(2,912)					3,499		(2,912)			0003
EUR/L 92774.53 USD-S 85736.7EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2024	08/15/2024	08/15/2024	Maturity	1	92,775	1.082086551			(1,296)							(1,296)			0003
EUR/L 17436724.89 USD-S 16323464.6EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/29/2022	08/15/2024	08/15/2024	Maturity	1	17,436,725	1.0682			(473,397)					750,727		(473,397)			0003
EUR/L 42924.98 USD-S 38729.14EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	01/20/2023	08/15/2024	08/15/2024	Maturity	1	42,925	1.108338063			431					227		431			0003
EUR/L 19291.15 USD-S 17208.65EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/24/2023	08/15/2024	08/15/2024	Maturity	1	19,291	1.121014722			410					(117)		410			0003
EUR/L 26704.62 USD-S 24263.6EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/19/2023	08/15/2024	08/15/2024	Maturity	1	26,705	1.100604197			83					330		83			0003
EUR/L 75983.5 USD-S 68492.91EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/23/2023	08/15/2024	08/15/2024	Maturity	1	75,984	1.109362998			833					331		833			0003
EUR/L 16974.77 USD-S 15803.3EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2023	08/15/2024	08/15/2024	Maturity	1	16,975	1.074128188			(365)					633		(365)			0003
EUR/L 21918.08 USD-S 19984.99EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/19/2024	08/15/2024	08/15/2024	Maturity	1	21,918	1.096727094			(9)							(9)			0003
EUR/L 34980 USD-S 32009.84EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/19/2024	08/15/2024	08/15/2024	Maturity	1	34,980	1.092788967			(141)							(141)			0003
EUR/L 13372700 USD-S 11000000EUR	CLO ReInv6m CGMSE 2019-2A A2A XS2022420496	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	08/15/2024	08/15/2024	Maturity	1	13,372,700	1.2157			1,303,489					(1,081,332)		1,303,489			0003
EUR/L 972560 USD-S 800000EUR	CLO ReInv6m CORDA 15A D XS2025846085	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	08/15/2024	08/15/2024	Maturity	1	972,560	1.2157			94,799					(78,642)		94,799			0003
EUR/L 772509.75 USD-S 750000EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/31/2022	08/15/2024	08/15/2024	Maturity	1	772,510	1.030013			(50,391)					63,133		(50,391)			0003
EUR/L 1537074.9 USD-S 1500000EUR	CLO ReInv6m CGMSE 2019-2A A2EB XS2373707327	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/18/2022	08/15/2024	08/15/2024	Maturity	1	1,537,075	1.0247166			(108,727)					134,211		(108,727)			0003
EUR/L 7302600 USD-S 6000000EUR	CLO ReInv6m CGMSE 2019-2A A2A XS2022420496	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/27/2021	08/15/2024	08/15/2024	Maturity	1	7,302,600	1.2171			719,394					(597,961)		719,394			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 11282277.35 USD-S 8888888.9GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	08/15/2024	08/15/2024	Maturity	1	11,282,277	1.2692562			(140,827)							(140,827)			0003
GBP/L 22564554.67 USD-S 17777777.78GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	08/15/2024	08/15/2024	Maturity	1	22,564,555	1.2692562			(281,655)							(281,655)			0003
GBP/L 2820569.33 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	08/15/2024	08/15/2024	Maturity	1	2,820,569	1.2692562			(35,207)							(35,207)			0003
GBP/L 2820569.33 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	08/15/2024	08/15/2024	Maturity	1	2,820,569	1.2692562			(35,207)							(35,207)			0003
USD/L 28139.91 EUR-S 30734.97USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/15/2024	08/15/2024	Maturity	1	30,735	1.09219911			.19							19			0003
USD/L 2667981632 JPY-S 18051907.25USD	Non-USD Futures Repatriation - 8.12.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/12/2024	08/13/2024	08/13/2024	Maturity	1	18,051,907	0.006766129			118,641							118,641			0003
USD/L 8888888.89 GBP-S 11282002.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	08/13/2024	08/13/2024	Maturity	1	11,282,003	1.2692253			152,711							152,711			0003
USD/L 17777777.79 GBP-S 22564005.35USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	08/13/2024	08/13/2024	Maturity	1	22,564,005	1.2692253			305,422							305,422			0003
USD/L 2222222.22 GBP-S 2820500.66USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	08/13/2024	08/13/2024	Maturity	1	2,820,501	1.269225298			38,178							38,178			0003
USD/L 2222222.22 GBP-S 2820500.66USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	08/13/2024	08/13/2024	Maturity	1	2,820,501	1.269225298			38,178							38,178			0003
EUR/L 111797.95 USD-S 102358.47EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	111,798	1.092219823			(69)							(69)			0003
EUR/L 604093.62 USD-S 553087.96EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	604,094	1.092219798			(374)							(374)			0003
EUR/L 77508.9 USD-S 70964.56EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	77,509	1.092219835			(48)							(48)			0003
EUR/L 447191.67 USD-S 409433.77EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	447,192	1.092219799			(277)							(277)			0003
EUR/L 310035.25 USD-S 283857.93EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	310,035	1.092219795			(192)							(192)			0003
EUR/L 828372.2 USD-S 758429.94EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	828,372	1.092219803			(513)							(513)			0003
EUR/L 86205.64 USD-S 78927.01EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	86,206	1.092219761			(53)							(53)			0003
EUR/L 63003.44 USD-S 57683.85EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	63,003	1.092219746			(39)							(39)			0003
EUR/L 604093.56 USD-S 553087.9EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	604,094	1.092219808			(374)							(374)			0003
EUR/L 72757.51 USD-S 66614.35EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	72,758	1.092219769			(45)							(45)			0003
EUR/L 699144.04 USD-S 640112.95EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	699,144	1.092219803			(433)							(433)			0003
EUR/L 101665.28 USD-S 93081.34EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	101,665	1.092219773			(63)							(63)			0003
EUR/L 667231.08 USD-S 610894.51EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	667,231	1.092219801			(413)							(413)			0003
EUR/L 1812280.97 USD-S 1659263.98EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	1,812,281	1.092219799			(1,122)							(1,122)			0003
EUR/L 282748.83 USD-S 258875.4EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/09/2024	08/12/2024	08/12/2024	Maturity	1	282,749	1.092219771			(175)							(175)			0003
EUR/L 2182180 USD-S 2000000EUR	CLO ReInv6m ARESE 13A C1 XS2084073928	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/08/2024	08/12/2024	08/12/2024	Maturity	1	2,182,180	1.09109			(3,612)							(3,612)			0003
GBP/L 273044.72 USD-S 213964.1GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	08/12/2024	08/12/2024	Maturity	1	273,045	1.276123985			(102)							(102)			0003
GBP/L 646608.71 USD-S 506697.4GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	08/12/2024	08/12/2024	Maturity	1	646,609	1.276123994			(242)							(242)			0003
GBP/L 2586434.65 USD-S 2026789.44GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	08/12/2024	08/12/2024	Maturity	1	2,586,435	1.276124001			(967)							(967)			0003
GBP/L 1092176.8 USD-S 855854.76GBP	Sorel Foundation Home Loans 50163204	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	08/12/2024	08/12/2024	Maturity	1	1,092,177	1.276124			(408)							(408)			0003
GBP/L 82175.44 USD-S 64394.56GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	08/12/2024	08/12/2024	Maturity	1	82,175	1.276123946			(31)							(31)			0003
GBP/L 1234897.08 USD-S 967693.64GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/09/2024	08/12/2024	08/12/2024	Maturity	1	1,234,897	1.276124001			(462)							(462)			0003
USD/L 34943.71 EUR-S 38117.05USD	65 Rue Paul Meurice - 7200420	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	08/08/2024	08/09/2024	08/09/2024	Maturity	1	38,117	1.09081291			.34							34			0003
USD/L 73067.29 EUR-S 79702.75USD	65 Rue Paul Meurice - 7200420	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	08/08/2024	08/09/2024	08/09/2024	Maturity	1	79,703	1.090813003			.72							72			0003
USD/L 455262.88 GBP-S 577476.38USD	Project Conrad Henderson Park 720049401	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/08/2024	08/09/2024	08/09/2024	Maturity	1	577,476	1.268446002			3,483							3,483			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 216347.7 GBP-S 274425.37USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/08/2024	08/09/2024	08/09/2024	Maturity	1	274,425	1.268445978			1,655							1,655			0003
USD/L 216347.7 GBP-S 274425.37USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	08/08/2024	08/09/2024	08/09/2024	Maturity	1	274,425	1.268445978			1,655							1,655			0003
USD/L 1506990452 JPY-S 10252333.17USD	Non-USD Futures Repatriation - 8.7.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/07/2024	08/08/2024	08/08/2024	Maturity	1	10,252,333	0.006803184			(9,059)							(9,059)			0003
USD/L 1365164.48 EUR-S 1497080.32USD	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/05/2024	08/06/2024	08/06/2024	Maturity	1	1,497,080	1.096629997			(5,097)							(5,097)			0003
EUR/L 477899.54 USD-S 443000EUR	CLO ReInv6n GLME 2A D XS1911602313	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	08/01/2024	08/05/2024	08/05/2024	Maturity	1	477,900	1.07878			(5,503)							(5,503)			0003
GBP/L 1883079.29 USD-S 1471316.62GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/01/2024	08/05/2024	08/05/2024	Maturity	1	1,883,079	1.27986			(1,388)							(1,388)			0003
GBP/L 4655390.45 USD-S 3637421.63GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/01/2024	08/05/2024	08/05/2024	Maturity	1	4,655,390	1.279860001			(3,431)							(3,431)			0003
USD/L 1250.62 EUR-S 1352.49USD	CLO PENTA 2018-5A DR XS2289568219 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	1,352	1.081455598			12							12			0003
USD/L 2114.4 EUR-S 2286.64USD	CLO CORDA 7A DRR XS2305372323 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	2,287	1.081460462			21							21			0003
USD/L 250250 EUR-S 270990.72USD	CLO PENTA 2020-7A D XS2106029254	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/02/2024	08/02/2024	Maturity	1	270,991	1.08288			2,083							2,083			0003
USD/L 376.94 EUR-S 408.18USD	CLO PENTA 2020-7A D XS2106029254 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/02/2024	08/02/2024	Maturity	1	408	1.082877912			3							3			0003
USD/L 309309 EUR-S 334505.16USD	CLO CADOG 13A CR XS2328023838	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	334,505	1.081459511			3,014							3,014			0003
USD/L 252126 EUR-S 272664.06USD	CLO AQUE 2019-4A CR XS2387683654	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	272,664	1.081459508			2,457							2,457			0003
USD/L 670670 EUR-S 725302.44USD	CLO ReInv6n CIFCE 5A D XS2390490287	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	725,302	1.081459496			6,534							6,534			0003
USD/L 625625 EUR-S 676588.1USD	CLO ReInv6n BRGPT 3A D XS2395174639	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	676,588	1.0814595			6,096							6,096			0003
USD/L 612306 EUR-S 662184.14USD	CLO BCCE 2018-2A D XS1890839555	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	662,184	1.081459499			5,966							5,966			0003
USD/L 554554 EUR-S 599727.69USD	CLO ReInv6n PENTA 2018-5A DR XS2289568219	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	599,728	1.081459497			5,403							5,403			0003
USD/L 250250 EUR-S 270635.24USD	CLO CORDA 7A DRR XS2305372323	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	270,635	1.0814595			2,438							2,438			0003
USD/L 1415.43 EUR-S 1530.73USD	CLO BECLO 10A B1R XS2398804521 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	1,531	1.081459345			14							14			0003
USD/L 999.37 EUR-S 1080.78USD	CLO HARVT 23A C XS2112473041 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	1,081	1.081461321			10							10			0003
USD/L 205.52 EUR-S 222.26USD	CLO DARPK 1A BRR XS2308505022 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	222	1.081451927			2							2			0003
USD/L 935.5 EUR-S 1011.71USD	CLO CADOG 13A CR XS2328023838 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	1,012	1.081464458			9							9			0003
USD/L 716.31 EUR-S 774.66USD	CLO AQUE 2019-4A CR XS2387683654 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	775	1.081459145			7							7			0003
USD/L 2289.72 EUR-S 2476.24USD	CLO CIFCE 5A D XS2390490287 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	2,476	1.081459742			22							22			0003
USD/L 2214.06 EUR-S 2394.42USD	CLO BRGPT 3A D XS2395174639 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	2,394	1.081461207			22							22			0003
USD/L 1288.06 EUR-S 1392.98USD	CLO BCCE 2018-2A D XS1890839555 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	1,393	1.081455833			13							13			0003
USD/L 570000 EUR-S 616431.92USD	CLO HARVT 23A C XS2112473041	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	616,432	1.081459509			5,554							5,554			0003
USD/L 309309 EUR-S 334505.16USD	CLO ReInv6n DARPK 1A BRR XS2303850502	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	334,505	1.081459511			3,014							3,014			0003
USD/L 518259 EUR-S 560476.12USD	CLO ReInv6n BECLO 10A B1R XS2398804521	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	08/02/2024	08/02/2024	Maturity	1	560,476	1.081459502			5,050							5,050			0003
EUR/L 491067.04 USD-S 453943.54EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	08/02/2024	08/02/2024	Maturity	1	491,067	1.081779994			(4,277)							(4,277)			0003
EUR/L 2772839.21 USD-S 2563219.15EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	08/02/2024	08/02/2024	Maturity	1	2,772,839	1.081779999			(24,153)							(24,153)			0003
EUR/L 128734.89 USD-S 119002.84EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	08/02/2024	08/02/2024	Maturity	1	128,735	1.081779981			(1,121)							(1,121)			0003
EUR/L 726909.22 USD-S 671956.6EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/31/2024	08/02/2024	08/02/2024	Maturity	1	726,909	1.081779998			(6,332)							(6,332)			0003
GBP/L 632757.6 USD-S 492583.29BP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/02/2024	08/02/2024	Maturity	1	632,758	1.284569998			1,855							1,855			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 138415.99 USD-S 107752.78GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/02/2024	08/02/2024	Maturity	1	138,416	1.284570013			406							406			0003
GBP/L 1926667.79 USD-S 1499854.26GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/02/2024	08/02/2024	Maturity	1	1,926,668	1.284570002			5,649							5,649			0003
GBP/L 421459.38 USD-S 328093.74GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/02/2024	08/02/2024	Maturity	1	421,459	1.284570013			1,236							1,236			0003
GBP/L 632757.6 USD-S 492583.2GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/02/2024	08/02/2024	Maturity	1	632,758	1.284569998			1,855							1,855			0003
GBP/L 138415.99 USD-S 107752.78GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/02/2024	08/02/2024	Maturity	1	138,416	1.284570013			406							406			0003
USD/L 409186403 JPY-S 2723243.53USD	Non-USD Futures Repatriation - 7.31.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/01/2024	08/01/2024	Maturity	1	2,723,244	0.006655264			9,037							9,037			0003
USD/L 15519901 HKD-S 1986774.93USD	Non-USD Futures Repatriation - 7.31.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/01/2024	08/01/2024	Maturity	1	1,986,775	0.128014665			(914)							(914)			0003
USD/L 1272728.11 EUR-S 1380280USD	Non-USD Futures Repatriation - 7.31.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/31/2024	08/01/2024	08/01/2024	Maturity	1	1,380,280	1.084505001			(7,267)							(7,267)			0003
USD/L 250125 EUR-S 270477.05USD	CLO ReInv6n JUBIL 2021-25A C1 XS2402444116	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	07/31/2024	07/31/2024	Maturity	1	270,477	1.081367516			183							183			0003
USD/L 659.44 EUR-S 713.1USD	CLO JUBIL 2021-25A C1 XS2402444116 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/30/2024	07/31/2024	07/31/2024	Maturity	1	713	1.081372073													0003
EUR/L 1607064.3 USD-S 1500000EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/25/2024	07/31/2024	07/31/2024	Maturity	1	1,607,064	1.0713762			16,084							16,084			0003
EUR/L 1100040.4 USD-S 1000000EUR	CLO ReInv6n ALME 3A DRRN XS2114312536	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2024	07/31/2024	07/31/2024	Maturity	1	1,100,040	1.1000404			(17,942)							(17,942)			0003
EUR/L 3839141 USD-S 3490000EUR	CLO ReInv6n ALME 3A DRRN XS2114312536	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2024	07/31/2024	07/31/2024	Maturity	1	3,839,141	1.100040401			(62,616)							(62,616)			0003
EUR/L 398006.04 USD-S 370000EUR	CLO ReInv6n VOYE 1A B1NE XS1800192277	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/02/2024	07/31/2024	07/31/2024	Maturity	1	398,006	1.075692			2,371							2,371			0003
EUR/L 3300121.2 USD-S 3000000EUR	CLO ReInv6n ALME 3A DRRN XS2114312536	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2024	07/31/2024	07/31/2024	Maturity	1	3,300,121	1.1000404			(53,825)							(53,825)			0003
EUR/L 4821192.9 USD-S 4500000EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/25/2024	07/31/2024	07/31/2024	Maturity	1	4,821,193	1.0713762			48,252							48,252			0003
EUR/L 1639275 USD-S 1500000EUR	CLO ReInv6n MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	1,639,275	1.09285			16,127						30,880	16,127			0003
EUR/L 1639275 USD-S 1500000EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	1,639,275	1.09285			16,127						30,880	16,127			0003
EUR/L 983205 USD-S 900000EUR	CLO ReInv6M MRLPK 1A B XS1782799636	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/20/2022	07/31/2024	07/31/2024	Maturity	1	983,205	1.09245			9,316						18,888	9,316			0003
EUR/L 1092850 USD-S 1000000EUR	CLO ReInv6n ALME 3A DRRN XS2114312536	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	1,092,850	1.09285			10,751						20,587	10,751			0003
EUR/L 3814046.5 USD-S 3490000EUR	CLO ReInv6n ALME 3A DRRN XS2114312536	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	3,814,047	1.09285			37,522						71,848	37,522			0003
EUR/L 1639275 USD-S 1500000EUR	CLO ReInv6n GLME 1A D XS1772822513	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	1,639,275	1.09285			16,127						30,880	16,127			0003
EUR/L 404354.5 USD-S 370000EUR	CLO ReInv6n VOYE 1A B1NE XS1800192277	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	404,355	1.09285			3,978						7,617	3,978			0003
EUR/L 1092850 USD-S 1000000EUR	CLO ReInv6n GLME 1A B1A XS1772821119	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	1,092,850	1.09285			10,751						20,587	10,751			0003
EUR/L 3278550 USD-S 3000000EUR	CLO ReInv6n ALME 3A DRRN XS2114312536	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	3,278,550	1.09285			32,253						61,760	32,253			0003
EUR/L 3934260 USD-S 3600000EUR	CLO ReInv6M MRLPK 1A B XS1782799636	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	3,934,260	1.09285			38,704						74,112	38,704			0003
EUR/L 1092850 USD-S 1000000EUR	CLO ReInv6n GLME 1A C1A XS1772821978	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	1,092,850	1.09285			10,751						20,587	10,751			0003
EUR/L 1639275 USD-S 1500000EUR	CLO ReInv6n MRLPK 1A C XS1782800236	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	1,639,275	1.09285			16,127						30,880	16,127			0003
EUR/L 1748560 USD-S 1600000EUR	CLO ReInv6n AVOCA 15A DR XS1768031004	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	1,748,560	1.09285			17,202						32,939	17,202			0003
EUR/L 3448410.74 USD-S 3190000EUR	CLO ReInv6n HARVT 23A CE XS2112473553	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/30/2024	07/31/2024	07/31/2024	Maturity	1	3,448,411	1.081006502			(3,485)							(3,485)			0003
EUR/L 1639275 USD-S 1500000EUR	CLO ReInv6n GLME 1A D XS1772822513	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	1,639,275	1.09285			16,127						30,880	16,127			0003
EUR/L 4917825 USD-S 4500000EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/20/2022	07/31/2024	07/31/2024	Maturity	1	4,917,825	1.09285			48,380						92,640	48,380			0003
DKK/L 8498977.5 USD-S 58678096.55DKK	EQT Nordics Denmark-7410016	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2024	07/31/2024	07/31/2024	Maturity	1	8,498,978	0.14484071 6			(12,125)							(12,125)			0003
DKK/L 5666009.98 USD-S 39118903.45DKK	EQT Nordics Denmark-7410016	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/30/2024	07/31/2024	07/31/2024	Maturity	1	5,666,010	0.14484071 6			(8,084)							(8,084)			0003
USD/L 4000000 EUR-S 4346000USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2024	07/30/2024	07/30/2024	Maturity	1	4,346,000	1.0865			(22,377)							(22,377)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 16000000 EUR-S 17384000USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2024	07/30/2024	07/30/2024	Maturity	1	17,384,000	1.0865			(89,507)							(89,507)			0003
USD/L 327047.85 EUR-S 353630.43USD	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2024	07/30/2024	07/30/2024	Maturity	1	353,630	1.0812804			(123)							(123)			0003
USD/L 85736.7 EUR-S 92705.41USD	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/29/2024	07/30/2024	07/30/2024	Maturity	1	92,705	1.081280362			(32)							(32)			0003
USD/L 226517.87 EUR-S 246087.2USD	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/26/2024	07/30/2024	07/30/2024	Maturity	1	246,087	1.086391992			(1,243)							(1,243)			0003
USD/L 511491.97 EUR-S 555680.78USD	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/26/2024	07/30/2024	07/30/2024	Maturity	1	555,681	1.086391992			(2,806)							(2,806)			0003
USD/L 2800000 GBP-S 3622162.6USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/30/2024	07/30/2024	Maturity	1	3,622,163	1.2936295			(29,748)							(29,748)			0003
USD/L 11200000 GBP-S 14488650.4USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/24/2024	07/30/2024	07/30/2024	Maturity	1	14,488,650	1.2936295			(118,991)							(118,991)			0003
EUR/L 1734400 USD-S 1600000EUR	CLO ReInv6n PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/25/2024	07/30/2024	07/30/2024	Maturity	1	1,734,400	1.084			4,951							4,951			0003
EUR/L 4661200 USD-S 4300000EUR	CLO ReInv6n PENTA 2021-9A D XS2344757625	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/25/2024	07/30/2024	07/30/2024	Maturity	1	4,661,200	1.084			13,305							13,305			0003
EUR/L 13629374.74 USD-S 12545209EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2024	07/29/2024	07/29/2024	Maturity	1	13,629,375	1.0864207			52,896							52,896			0003
EUR/L 244095.85 USD-S 235477.37EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024	07/29/2024	Maturity	1	244,096	1.036600035			(10,739)							18,070	(10,739)		0003
EUR/L 14764956.42 USD-S 13590583.26EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2024	07/29/2024	07/29/2024	Maturity	1	14,764,956	1.08641			57,159							57,159			0003
EUR/L 659517.23 USD-S 637750.8EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	07/29/2024	07/29/2024	Maturity	1	659,517	1.034129992			(30,659)							50,514	(30,659)		0003
EUR/L 160801.91 USD-S 156212.39EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	07/29/2024	07/29/2024	Maturity	1	160,802	1.02938			(8,252)							13,115	(8,252)		0003
EUR/L 3115023.73 USD-S 3005039.29EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	07/29/2024	07/29/2024	Maturity	1	3,115,024	1.036600001			(137,043)							230,595	(137,043)		0003
EUR/L 7136395.6 USD-S 6568786.74EUR	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/26/2024	07/29/2024	07/29/2024	Maturity	1	7,136,396	1.08641			27,627							27,627			0003
USD/L 421869.95 EUR-S 457855.46USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/25/2024	07/26/2024	07/26/2024	Maturity	1	457,855	1.085300008			126							126			0003
USD/L 244649.36 EUR-S 265517.95USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/25/2024	07/26/2024	07/26/2024	Maturity	1	265,518	1.085299998			73							73			0003
USD/L 61162.34 EUR-S 66379.49USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/25/2024	07/26/2024	07/26/2024	Maturity	1	66,379	1.085300039			18							18			0003
USD/L 105467.49 EUR-S 114463.87USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/25/2024	07/26/2024	07/26/2024	Maturity	1	114,464	1.085300029			32							32			0003
USD/L 305811.71 EUR-S 331897.45USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/25/2024	07/26/2024	07/26/2024	Maturity	1	331,897	1.085300004			92							92			0003
USD/L 527337.44 EUR-S 572319.32USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/25/2024	07/26/2024	07/26/2024	Maturity	1	572,319	1.085299993			158							158			0003
USD/L 3199907.75 GBP-S 4137608.72USD	Non-USD Futures Repatriation - 7.24.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2024	07/26/2024	07/26/2024	Maturity	1	4,137,609	1.293040001			(18,687)							(18,687)			0003
USD/L 626116.26 GBP-S 809593.37USD	Non-USD Futures Repatriation - 7.24.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2024	07/26/2024	07/26/2024	Maturity	1	809,593	1.293040002			(3,656)							(3,656)			0003
USD/L 775905.3 GBP-S 1003276.59USD	Non-USD Futures Repatriation - 7.24.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2024	07/26/2024	07/26/2024	Maturity	1	1,003,277	1.293040001			(4,531)							(4,531)			0003
USD/L 762769.15 GBP-S 986291.02USD	Non-USD Futures Repatriation - 7.24.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/24/2024	07/26/2024	07/26/2024	Maturity	1	986,291	1.293039998			(4,455)							(4,455)			0003
EUR/L 169106.61 USD-S 156878EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	05/08/2024	07/25/2024	07/25/2024	Maturity	1	169,107	1.077949808			1,012							1,012			0003
EUR/L 817650.83 USD-S 750000EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/09/2024	07/25/2024	07/25/2024	Maturity	1	817,651	1.090201107			(4,352)							(4,352)			0003
EUR/L 714157.29 USD-S 660156.55EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/06/2024	07/25/2024	07/25/2024	Maturity	1	714,157	1.0817999			1,716							1,716			0003
EUR/L 1096868.25 USD-S 1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024	07/25/2024	Maturity	1	1,096,868	1.0947			(10,322)							(18,472)	(10,322)		0003
EUR/L 12801.93 USD-S 11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024	07/25/2024	Maturity	1	12,802	1.094700397			(120)							(216)	(120)		0003
EUR/L 538468.32 USD-S 492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	07/25/2024	07/25/2024	Maturity	1	538,468	1.094236008			(4,841)							(9,300)	(4,841)		0003
EUR/L 33821.32 USD-S 31375.6EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	05/08/2024	07/25/2024	07/25/2024	Maturity	1	33,821	1.077949744			202							202			0003
EUR/L 142831.46 USD-S 132031.31EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/06/2024	07/25/2024	07/25/2024	Maturity	1	142,831	1.081799915			343							343			0003
EUR/L 163530.17 USD-S 150000EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/09/2024	07/25/2024	07/25/2024	Maturity	1	163,530	1.090201133			(870)							(870)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 12801.93 USD-S 11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024	07/25/2024	Maturity	1	12,802	1.094700397			(120)					(216)		(120)			0003
EUR/L 1096868.25 USD-S 1001980.68EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	07/25/2024	07/25/2024	Maturity	1	1,096,868	1.0947			(10,322)					(18,472)		(10,322)			0003
EUR/L 538468.32 USD-S 492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	07/25/2024	07/25/2024	Maturity	1	538,468	1.094236008			(4,841)					(9,300)		(4,841)			0003
EUR/L 314565.27 USD-S 277467.82EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	07/25/2024	07/25/2024	Maturity	1	314,565	1.133700009			13,680					(5,706)		13,680			0003
EUR/L 1598694.48 USD-S 1410156.55EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	07/25/2024	07/25/2024	Maturity	1	1,598,694	1.133699999			69,522					(29,000)		69,522			0003
EUR/L 539547.48 USD-S 492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	07/25/2024	07/25/2024	Maturity	1	539,547	1.096428998			5,920					8,221		5,920			0003
EUR/L 16359.82 USD-S 14606.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	07/25/2024	07/25/2024	Maturity	1	16,360	1.120060741			521					(101)		521			0003
EUR/L 11854.67 USD-S 11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024	07/25/2024	Maturity	1	11,855	1.013699649			(827)					1,163		(827)			0003
EUR/L 1000901.52 USD-S 987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024	07/25/2024	Maturity	1	1,000,902	1.013699999			(69,806)					98,180		(69,806)			0003
EUR/L 62913.05 USD-S 55493.56EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	07/25/2024	07/25/2024	Maturity	1	62,913	1.133700019			2,736					(1,141)		2,736			0003
EUR/L 319738.9 USD-S 282031.31EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	07/25/2024	07/25/2024	Maturity	1	319,739	1.133700014			13,904					(5,800)		13,904			0003
EUR/L 539547.48 USD-S 492095.23EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/17/2023	07/25/2024	07/25/2024	Maturity	1	539,547	1.096428998			5,920					8,221		5,920			0003
EUR/L 16359.82 USD-S 14606.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/04/2023	07/25/2024	07/25/2024	Maturity	1	16,360	1.120060741			521					(101)		521			0003
EUR/L 11854.67 USD-S 11694.46EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024	07/25/2024	Maturity	1	11,855	1.013699649			(827)					1,163		(827)			0003
EUR/L 1000901.52 USD-S 987374.49EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	07/25/2024	07/25/2024	Maturity	1	1,000,902	1.013699999			(69,806)					98,180		(69,806)			0003
USD/L 1622069.95 EUR-S 1761243.55USD	East Road - 7200561	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/23/2024	07/24/2024	07/24/2024	Maturity	1	1,761,244	1.085799999			(3,245)							(3,245)			0003
USD/L 1610883.27 EUR-S 1749097.05USD	East Road - 7200561	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/23/2024	07/24/2024	07/24/2024	Maturity	1	1,749,097	1.085799997			(3,223)							(3,223)			0003
USD/L 203525.42 GBP-S 262808.79USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	262,809	1.291282386			(219)							(219)			0003
USD/L 431504.08 GBP-S 557193.62USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	557,194	1.291282391			(464)							(464)			0003
USD/L 261553.52 GBP-S 337739.46USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	337,739	1.291282411			(282)							(282)			0003
USD/L 1133.71 GBP-S 1463.94USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	1,464	1.291282603			(1)							(1)			0003
USD/L 2430.04 GBP-S 3137.87USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	3,138	1.291283271			(3)							(3)			0003
USD/L 787479.04 GBP-S 1016857.82USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	1,016,858	1.291282394			(848)							(848)			0003
USD/L 75545.92 GBP-S 98096.38USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	07/24/2024	07/24/2024	Maturity	1	98,096	1.298500038			(627)							(627)			0003
USD/L 230027.89 GBP-S 298691.22USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	07/24/2024	07/24/2024	Maturity	1	298,691	1.298500021			(1,908)							(1,908)			0003
USD/L 75545.92 GBP-S 98096.38USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/15/2024	07/24/2024	07/24/2024	Maturity	1	98,096	1.298500038			(627)							(627)			0003
USD/L 387215.26 GBP-S 502605.41USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	07/18/2024	07/24/2024	07/24/2024	Maturity	1	502,605	1.298000007			(3,018)							(3,018)			0003
USD/L 371361.46 GBP-S 482027.18USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	07/18/2024	07/24/2024	07/24/2024	Maturity	1	482,027	1.298000013			(2,894)							(2,894)			0003
USD/L 1946823.17 GBP-S 2513898.5USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	2,513,899	1.291282402			(2,095)							(2,095)			0003
USD/L 6007.61 GBP-S 7757.52USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	7,758	1.291282224			(6)							(6)			0003
USD/L 2802.77 GBP-S 3619.17USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	3,619	1.291283266			(3)							(3)			0003
USD/L 646618.42 GBP-S 834966.99USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	834,967	1.291282407			(696)							(696)			0003
USD/L 503160.05 GBP-S 649721.72USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	649,722	1.291282406			(542)							(542)			0003
USD/L 1066773.99 GBP-S 1377506.48USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2024	07/24/2024	Maturity	1	1,377,506	1.291282402			(1,148)							(1,148)			0003
USD/L 263862.09 GBP-S 342492.99USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J857QP30	07/18/2024	07/24/2024	07/24/2024	Maturity	1	342,493	1.297999989			(2,057)							(2,057)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 275126.63 GBP-S 357114.37USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8570P30	07/18/2024	07/24/2024	07/24/2024	Maturity	1	357,114	1.298000015			(2,144)							(2,144)			0003
USD/L 61085.71 GBP-S 78886.88USD	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/22/2024	07/23/2024	07/23/2024	Maturity	1	78,887	1.291413			(80)							(80)			0003
USD/L 244342.85 GBP-S 315547.53USD	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/22/2024	07/23/2024	07/23/2024	Maturity	1	315,548	1.291412988			(319)							(319)			0003
USD/L 422285.53 GBP-S 545345.02USD	Brunel Sept 2021 - 7200467	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/22/2024	07/23/2024	07/23/2024	Maturity	1	545,345	1.291412993			(552)							(552)			0003
USD/L 1842713.71 EUR-S 2006960.31USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/22/2024	07/22/2024	Maturity	1	2,006,960	1.089132999			(980)							(980)			0003
USD/L 890644.96 EUR-S 970030.82USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/12/2024	07/22/2024	07/22/2024	Maturity	1	970,031	1.089133003			(474)							(474)			0003
EUR/L 1086371.2 USD-S 1000000EUR	CLO GLUE 3A CR XS2377775494	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/22/2024	07/22/2024	07/22/2024	Maturity	1	1,086,371	1.0863712			(2,230)							(2,230)			0003
GBP/L 12206506.16 USD-S 9528690.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/19/2024	07/19/2024	Maturity	1	12,206,506	1.2810266			94,134							94,134			0003
GBP/L 31965366.9 USD-S 25440005.49GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2024	07/19/2024	07/19/2024	Maturity	1	31,965,367	1.2565			875,278							875,278			0003
GBP/L 5402051.25 USD-S 4142518.5GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/14/2023	07/19/2024	07/19/2024	Maturity	1	5,402,051	1.30405			(54,451)						121,575	(54,451)			0003
USD/L 369000 GBP-S 480467.52USD	Non-USD Futures Repatriation - 7.17.2024	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/17/2024	07/19/2024	07/19/2024	Maturity	1	480,468	1.30208			(4,123)							(4,123)			0003
GBP/L 1592299.86 USD-S 1242987.35GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/19/2024	07/19/2024	Maturity	1	1,592,300	1.281026601			12,279							12,279			0003
GBP/L 4167908.19 USD-S 3317077.75GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2024	07/19/2024	07/19/2024	Maturity	1	4,167,908	1.256499999			114,126							114,126			0003
GBP/L 704427.48 USD-S 540184.41GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/14/2023	07/19/2024	07/19/2024	Maturity	1	704,427	1.30405			(7,100)						15,853	(7,100)			0003
GBP/L 10614206.26 USD-S 8285703.25GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/19/2024	07/19/2024	Maturity	1	10,614,206	1.2810266			81,854							81,854			0003
GBP/L 27797458.69 USD-S 22122927.73GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2024	07/19/2024	07/19/2024	Maturity	1	27,797,459	1.2565			761,152							761,152			0003
GBP/L 4697623.77 USD-S 3602334.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/14/2023	07/19/2024	07/19/2024	Maturity	1	4,697,624	1.30405			(47,351)						105,721	(47,351)			0003
GBP/L 1651643.09 USD-S 1269244.97GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/18/2023	07/19/2024	07/19/2024	Maturity	1	1,651,643	1.301279996			13,168						(33,734)	13,168			0003
GBP/L 1382564.08 USD-S 1087031.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	07/19/2024	07/19/2024	Maturity	1	1,382,564	1.271870998			(20,691)						3,077	(20,691)			0003
GBP/L 468977.99 USD-S 375842.67GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	07/19/2024	07/19/2024	Maturity	1	468,978	1.247804008			(16,199)						10,109	(16,199)			0003
GBP/L 579101.52 USD-S 465074.92GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	07/19/2024	07/19/2024	Maturity	1	579,102	1.245178992			(21,266)						13,730	(21,266)			0003
GBP/L 22654388.5 USD-S 17706349.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/16/2023	07/19/2024	07/19/2024	Maturity	1	22,654,389	1.27945			(202,836)						(84,070)	(202,836)			0003
GBP/L 1287295.2 USD-S 1032512.43GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/19/2023	07/19/2024	07/19/2024	Maturity	1	1,287,295	1.246760003			(45,581)						28,850	(45,581)			0003
GBP/L 21064301.67 USD-S 17175158.73GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/12/2023	07/19/2024	07/19/2024	Maturity	1	21,064,302	1.22644			(1,107,206)						828,908	(1,107,206)			0003
GBP/L 215431.71 USD-S 165553.69GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/18/2023	07/19/2024	07/19/2024	Maturity	1	215,432	1.301280026			1,718						(4,400)	1,718			0003
GBP/L 75534.99 USD-S 60661.95GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/24/2023	07/19/2024	07/19/2024	Maturity	1	75,535	1.245179062			(2,774)						1,791	(2,774)			0003
GBP/L 61171.05 USD-S 49022.96GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/02/2023	07/19/2024	07/19/2024	Maturity	1	61,171	1.24780409			(2,113)						1,319	(2,113)			0003
GBP/L 180334.44 USD-S 141786.74GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/15/2023	07/19/2024	07/19/2024	Maturity	1	180,334	1.27187098			(2,699)						401	(2,699)			0003
GBP/L 2954132.26 USD-S 2308907.94GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/16/2023	07/19/2024	07/19/2024	Maturity	1	2,954,132	1.279449998			(26,450)						(10,963)	(26,450)			0003
GBP/L 2746784.94 USD-S 2239640.7GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/12/2023	07/19/2024	07/19/2024	Maturity	1	2,746,785	1.22644			(144,380)						108,090	(144,380)			0003
GBP/L 167908.06 USD-S 134675.53GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/19/2023	07/19/2024	07/19/2024	Maturity	1	167,908	1.246759972			(5,945)						3,763	(5,945)			0003

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GBP/L 1436211.38 USD-S 1103691.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	CANADIAN IMPERIAL BANK OF COMM	21GI19DL77OXOHC3ZE78	07/18/2023	07/19/2024	07/19/2024	Maturity	1	1,436,211	1.301280004			11,450				(29,334)		11,450			0003
GBP/L 407806.93 USD-S 326819.70BP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	05/02/2023	07/19/2024	07/19/2024	Maturity	1	407,807	1.247804003			(14,086)				8,791		(14,086)			0003
GBP/L 1202229.64 USD-S 945244.95GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	06/15/2023	07/19/2024	07/19/2024	Maturity	1	1,202,230	1.271871			(17,992)				2,676		(17,992)			0003
GBP/L 503566.53 USD-S 404412.96GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	04/24/2023	07/19/2024	07/19/2024	Maturity	1	503,567	1.245179012			(18,492)				11,939		(18,492)			0003
GBP/L 1119387.12 USD-S 897836.89GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	05/19/2023	07/19/2024	07/19/2024	Maturity	1	1,119,387	1.246759999			(39,636)				25,087		(39,636)			0003
GBP/L 19700256.23 USD-S 15397441.27GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	06/16/2023	07/19/2024	07/19/2024	Maturity	1	19,700,256	1.27945			(176,386)				(73,107)		(176,386)			0003
GBP/L 18317516.73 USD-S 14935518.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	01/12/2023	07/19/2024	07/19/2024	Maturity	1	18,317,517	1.22644			(962,827)				720,818		(962,827)			0003
EUR/L 2176820 USD-S 2000000EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/16/2024	07/18/2024	07/18/2024	Maturity	1	2,176,820	1.08841			(2,375)						(2,375)			0003
EUR/L 1088410 USD-S 1000000EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/16/2024	07/18/2024	07/18/2024	Maturity	1	1,088,410	1.08841			(1,188)						(1,188)			0003
EUR/L 2176820 USD-S 2000000EUR	CLO ReInv6m JUBIL 2019-23A C XS2075330337	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/16/2024	07/18/2024	07/18/2024	Maturity	1	2,176,820	1.08841			(2,375)						(2,375)			0003
EUR/L 1632615 USD-S 1500000EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/16/2024	07/18/2024	07/18/2024	Maturity	1	1,632,615	1.08841			(1,781)						(1,781)			0003
EUR/L 2721025 USD-S 2500000EUR	CLO ReInv6m JUBIL 2019-23A C XS2075330337	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/16/2024	07/18/2024	07/18/2024	Maturity	1	2,721,025	1.08841			(2,969)						(2,969)			0003
EUR/L 2176820 USD-S 2000000EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/16/2024	07/18/2024	07/18/2024	Maturity	1	2,176,820	1.08841			(2,375)						(2,375)			0003
EUR/L 2176820 USD-S 2000000EUR	CLO ReInv6m JUBIL 2019-23A DN XS2075331145	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	07/16/2024	07/18/2024	07/18/2024	Maturity	1	2,176,820	1.08841			(2,375)						(2,375)			0003
USD/L 3009000 EUR-S 3279509.1USD	CLO ReInv6m ALBAC 2A C XS2314652277	D1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	07/12/2024	07/17/2024	07/17/2024	Maturity	1	3,279,509	1.0899			10,849						10,849			0003
USD/L 15547.5 EUR-S 16945.22USD	CLO ALBAC 2A C XS2314652277 - Acclnt	D1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	07/12/2024	07/17/2024	07/17/2024	Maturity	1	16,945	1.089899984			.56						56			0003
USD/L 1163862.72 GBP-S 1512067.17USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	1,512,067	1.299180001			1,763						1,763			0003
USD/L 2877327.27 GBP-S 3738166.04USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	3,738,166	1.299179999			4,358						4,358			0003
GBP/L 2602016.69 USD-S 2002814.61GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	2,602,017	1.299180002			(3,033)						(3,033)			0003
GBP/L 83621.44 USD-S 64403.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	83,621	1.298400008			(148)						(148)			0003
GBP/L 4651852.09 USD-S 3582757.31GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	4,651,852	1.2984			(8,221)						(8,221)			0003
GBP/L 254616.82 USD-S 196100.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	254,617	1.298399978			(450)						(450)			0003
GBP/L 14164308.12 USD-S 10909048.15GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	14,164,308	1.2984			(25,032)						(25,032)			0003
GBP/L 83621.44 USD-S 64403.45GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	83,621	1.298400008			(148)						(148)			0003
GBP/L 4651852.09 USD-S 3582757.31GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	4,651,852	1.2984			(8,221)						(8,221)			0003
GBP/L 6432763.46 USD-S 4951402.78GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/17/2024	07/17/2024	Maturity	1	6,432,763	1.299179999			(7,499)						(7,499)			0003
EUR/L 1356087.88 USD-S 1250000EUR	CLO ReInv6m JUBIL 2020-24A D XS2262819084	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	02/09/2024	07/16/2024	07/16/2024	Maturity	1	1,356,088	1.084870304			6,533						6,533			0003
GBP/L 37442.53 USD-S 28837.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/16/2024	07/16/2024	Maturity	1	37,443	1.298399927			(35)						(35)			0003
GBP/L 114007.83 USD-S 87806.40GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/16/2024	07/16/2024	Maturity	1	114,008	1.298400003			(105)						(105)			0003
GBP/L 37442.53 USD-S 28837.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T77X54	07/15/2024	07/16/2024	07/16/2024	Maturity	1	37,443	1.298399927			(35)						(35)			0003
EUR/L 285201.11 USD-S 263855.23EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2024	07/16/2024	Maturity	1	285,201	1.080899969			(2,427)						(2,427)			0003
EUR/L 152450.46 USD-S 139351.42EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6IIBS6QX2D1J857QP30	03/14/2024	07/16/2024	07/16/2024	Maturity	1	152,450	1.094000047			544						544			0003
EUR/L 911437.9 USD-S 837757.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6IIBS6QX2D1J857QP30	02/22/2024	07/16/2024	07/16/2024	Maturity	1	911,438	1.087949997			(1,798)						(1,798)			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 81709.83 USD-S 74689.06EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	03/14/2024	07/16/2024	07/16/2024	Maturity	1	81,710	1.093999978			292							292			0003
EUR/L 119855.8 USD-S 110895.45EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	07/16/2024	07/16/2024	Maturity	1	119,856	1.080799979			(1,031)							(1,031)			0003
EUR/L 106658.27 USD-S 97493.85EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	03/14/2024	07/16/2024	07/16/2024	Maturity	1	106,658	1.093999981			381							381			0003
EUR/L 119855.8 USD-S 110895.45EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	07/16/2024	07/16/2024	Maturity	1	119,856	1.080799979			(1,031)							(1,031)			0003
EUR/L 71300.28 USD-S 65963.81EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2024	07/16/2024	Maturity	1	71,300	1.080899966			(607)							(607)			0003
EUR/L 228228.52 USD-S 209778.5EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	02/22/2024	07/16/2024	07/16/2024	Maturity	1	228,229	1.087950004			(450)							(450)			0003
EUR/L 1506146.85 USD-S 1384389.77EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	02/22/2024	07/16/2024	07/16/2024	Maturity	1	1,506,147	1.08795			(2,972)							(2,972)			0003
EUR/L 716347.47 USD-S 662793.74EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	07/16/2024	07/16/2024	Maturity	1	716,347	1.080799994			(6,162)							(6,162)			0003
EUR/L 479063.82 USD-S 440336.24EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	02/22/2024	07/16/2024	07/16/2024	Maturity	1	479,064	1.087950017			(945)							(945)			0003
EUR/L 356501.39 USD-S 329819.03EUR	Coupon Hedge Strip CML EUR	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/10/2024	07/16/2024	07/16/2024	Maturity	1	356,501	1.080900001			(3,033)							(3,033)			0003
EUR/L 1873300.78 USD-S 1721862.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	02/22/2024	07/16/2024	07/16/2024	Maturity	1	1,873,301	1.087950003			(3,696)							(3,696)			0003
EUR/L 31938.62 USD-S 29194.35EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	03/14/2024	07/16/2024	07/16/2024	Maturity	1	31,939	1.094000038			114							114			0003
EUR/L 653323.58 USD-S 597187.92EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	03/14/2024	07/16/2024	07/16/2024	Maturity	1	653,324	1.093999992			2,331							2,331			0003
EUR/L 4950733.66 USD-S 4550515.79EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	02/22/2024	07/16/2024	07/16/2024	Maturity	1	4,950,734	1.087950001			(9,768)							(9,768)			0003
EUR/L 662113.24 USD-S 608587.93EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	02/22/2024	07/16/2024	07/16/2024	Maturity	1	662,113	1.087950003			(1,306)							(1,306)			0003
EUR/L 1731737.76 USD-S 1602274.02EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	07/16/2024	07/16/2024	Maturity	1	1,731,738	1.080799999			(14,895)							(14,895)			0003
EUR/L 1275375 USD-S 1250000EUR	CLO ReInv6m JUBIL 2020-24A D XS2262819084	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	11/04/2022	07/16/2024	07/16/2024	Maturity	1	1,275,375	1.0203			(87,246)						115,479	(87,246)			0003
AUD/L 8320.03 USD-S 12727.59AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	07/16/2024	07/16/2024	Maturity	1	8,320	0.653700347			(251)							(251)			0003
GBP/L 276971 USD-S 218276.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2024	07/16/2024	Maturity	1	276,971	1.2689			(6,178)							(6,178)			0003
GBP/L 277232.94 USD-S 218276.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2024	07/16/2024	Maturity	1	277,233	1.270100037			(5,916)							(5,916)			0003
GBP/L 408300.44 USD-S 320160.31GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	03/15/2024	07/16/2024	07/16/2024	Maturity	1	408,300	1.27529999			(7,012)							(7,012)			0003
GBP/L 2030181.47 USD-S 1599953.87GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2024	07/16/2024	Maturity	1	2,030,181	1.268900003			(45,282)							(45,282)			0003
GBP/L 2032101.41 USD-S 1599953.87GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2024	07/16/2024	Maturity	1	2,032,101	1.2701			(43,362)							(43,362)			0003
GBP/L 44126.39 USD-S 34775.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2024	07/16/2024	Maturity	1	44,126	1.268899975			(984)							(984)			0003
GBP/L 44168.12 USD-S 34775.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2024	07/16/2024	Maturity	1	44,168	1.270099965			(942)							(942)			0003
GBP/L 19281.17 USD-S 15195.19GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2024	07/16/2024	Maturity	1	19,281	1.268899566			(430)							(430)			0003
GBP/L 19299.41 USD-S 15195.19GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2024	07/16/2024	Maturity	1	19,299	1.270099946			(412)							(412)			0003
GBP/L 1635384.08 USD-S 1288820.36GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2024	07/16/2024	Maturity	1	1,635,384	1.268900001			(36,476)							(36,476)			0003
GBP/L 1636930.67 USD-S 1288820.36GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2024	07/16/2024	Maturity	1	1,636,931	1.270100005			(34,930)							(34,930)			0003
GBP/L 800315.02 USD-S 630715.59GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2024	07/16/2024	Maturity	1	800,315	1.268900012			(17,850)							(17,850)			0003
GBP/L 801071.87 USD-S 630715.59GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2024	07/16/2024	Maturity	1	801,072	1.270099999			(17,094)							(17,094)			0003
GBP/L 1570000.66 USD-S 1237292.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2024	07/16/2024	Maturity	1	1,570,001	1.268900003			(35,018)							(35,018)			0003
GBP/L 1571485.41 USD-S 1237292.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2024	07/16/2024	Maturity	1	1,571,485	1.270100002			(33,533)							(33,533)			0003
GBP/L 165232.06 USD-S 129563.29GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8S7QP30	03/15/2024	07/16/2024	07/16/2024	Maturity	1	165,232	1.275299971			(2,838)							(2,838)			0003
GBP/L 2933914.19 USD-S 2312171.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	07/16/2024	07/16/2024	Maturity	1	2,933,914	1.268900001			(65,439)							(65,439)			0003
GBP/L 2936688.79 USD-S 2312171.32GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2024	07/16/2024	Maturity	1	2,936,689	1.270099998			(62,664)							(62,664)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 937654.04 USD-S 738950.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	07/16/2024	07/16/2024	Maturity	1	937,654	1.268899989			(20,914)							(20,914)			0003
GBP/L 938540.78 USD-S 738950.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	07/16/2024	07/16/2024	Maturity	1	938,541	1.270099988			(20,027)							(20,027)			0003
EUR/L 43428166.76 USD-S 39875279.37EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	07/15/2024	07/15/2024	Maturity	1	43,428,167	1.0891			24,103							24,103			0003
EUR/L 4723000 USD-S 4000000EUR	CLO ReInv6n MDPKE 14A DN Mtge XS2002368749	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024	07/15/2024	Maturity	1	4,723,000	1.18075			(364,182)							272,470			(364,182)	0003
EUR/L 5849000 USD-S 5000000EUR	CLO ReInv6n CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	5,849,000	1.1698			(400,478)							277,378			(400,478)	0003
EUR/L 2749030 USD-S 2350000EUR	CLO ReInv6n CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	2,749,030	1.1698			(188,224)							130,368			(188,224)	0003
EUR/L 902175 USD-S 750000EUR	CLO ReInv6n AQUE 2019-4A C XS2004873894	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/21/2021	07/15/2024	07/15/2024	Maturity	1	902,175	1.2029			(84,897)							65,765			(84,897)	0003
EUR/L 219571.47 USD-S 201682.25EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	07/15/2024	07/15/2024	Maturity	1	219,571	1.088700022			203							203			0003
EUR/L 6174431.86 USD-S 5671380.42EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	07/15/2024	07/15/2024	Maturity	1	6,174,432	1.088699999			5,697							5,697			0003
EUR/L 14199770.62 USD-S 13057260.34EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2024	07/15/2024	07/15/2024	Maturity	1	14,199,771	1.0875			28,784							28,784			0003
EUR/L 6514913.33 USD-S 5984121.73EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	07/15/2024	07/15/2024	Maturity	1	6,514,913	1.0887			6,011							6,011			0003
EUR/L 1479126.8 USD-S 1438000EUR	CLO ReInv6n CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024	07/15/2024	Maturity	1	1,479,127	1.0286			87,868							(120,839)			87,868	0003
EUR/L 5203977.9 USD-S 4779992.56EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	07/15/2024	07/15/2024	Maturity	1	5,203,978	1.0887			4,801							4,801			0003
EUR/L 8009217.25 USD-S 7364797.47EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2024	07/15/2024	07/15/2024	Maturity	1	8,009,217	1.0875			16,235							16,235			0003
EUR/L 6331433.68 USD-S 5815590.78EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	07/15/2024	07/15/2024	Maturity	1	6,331,434	1.0887			5,842							5,842			0003
EUR/L 1999059.82 USD-S 1836189.79EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	07/11/2024	07/15/2024	07/15/2024	Maturity	1	1,999,060	1.088699998			1,844							1,844			0003
EUR/L 12883351.16 USD-S 11846759.69EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2024	07/15/2024	07/15/2024	Maturity	1	12,883,351	1.0875			26,116							26,116			0003
EUR/L 39903015.29 USD-S 36638522.9EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	07/15/2024	07/15/2024	Maturity	1	39,903,015	1.0891			22,147							22,147			0003
EUR/L 7666135.6 USD-S 7049320.1EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	07/11/2024	07/15/2024	07/15/2024	Maturity	1	7,666,136	1.087499999			15,540							15,540			0003
EUR/L 3396580.39 USD-S 3175000EUR	CLO ReInv6n SCULE 7A D XS2244913369	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/14/2024	07/15/2024	07/15/2024	Maturity	1	3,396,580	1.069789099			63,231							63,231			0003
EUR/L 1758300 USD-S 1500000EUR	CLO ReInv6n BECLO 8A C1 XS1984237773	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024	07/15/2024	Maturity	1	1,758,300	1.1722			(123,743)							89,351			(123,743)	0003
EUR/L 2813280 USD-S 2400000EUR	CLO ReInv6n BECLO 8A D1 XS1984239712	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024	07/15/2024	Maturity	1	2,813,280	1.1722			(197,989)							142,962			(197,989)	0003
EUR/L 1653050 USD-S 1400000EUR	CLO ReInv6n MDPKE 14A DN XS2002368749	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024	07/15/2024	Maturity	1	1,653,050	1.18075			(127,464)							95,364			(127,464)	0003
EUR/L 5673530 USD-S 4850000EUR	CLO ReInv6n CORDA 18A D XS2237426536	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	5,673,530	1.1698			(388,463)							269,057			(388,463)	0003
EUR/L 3509400 USD-S 3000000EUR	CLO ReInv6n CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	3,509,400	1.1698			(240,287)							166,427			(240,287)	0003
EUR/L 2339600 USD-S 2000000EUR	CLO ReInv6n PENTA 2020-8A D XS2249760385	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	2,339,600	1.1698			(160,191)							110,951			(160,191)	0003
EUR/L 7018800 USD-S 6000000EUR	CLO ReInv6n PENTA 2020-8A C XS2249760039	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	7,018,800	1.1698			(480,573)							332,854			(480,573)	0003
EUR/L 7018800 USD-S 6000000EUR	CLO ReInv6n PENTA 2020-8A B2 XS2249759882	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	7,018,800	1.1698			(480,573)							332,854			(480,573)	0003
EUR/L 4182035 USD-S 3575000EUR	CLO ReInv6n AVOCA 20A D1 XS1970751555	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	4,182,035	1.1698			(286,342)							198,325			(286,342)	0003
EUR/L 1343139.05 USD-S 1150000EUR	CLO ReInv6n VOYE 4A D XS2249878971	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	12/07/2021	07/15/2024	07/15/2024	Maturity	1	1,343,139	1.167947			(89,979)							61,723			(89,979)	0003
EUR/L 115353477.81 USD-S 105916332.58EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	07/15/2024	07/15/2024	Maturity	1	115,353,478	1.0891			64,023							64,023			0003
EUR/L 13452700 USD-S 11500000EUR	CLO ReInv6n HARVT 25A D XS2240270368	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	13,452,700	1.1698			(921,099)							637,970			(921,099)	0003
EUR/L 11698000 USD-S 10000000EUR	CLO ReInv6n HARVT 25A C XS2240270103	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	11,698,000	1.1698			(800,955)							554,756			(800,955)	0003
EUR/L 45024210.72 USD-S 41340749.91EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	07/15/2024	07/15/2024	Maturity	1	45,024,211	1.0891			24,989							24,989			0003
EUR/L 743872.5 USD-S 630000EUR	CLO ReInv6n MDPKE 14A DN XS2002368749	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/21/2022	07/15/2024	07/15/2024	Maturity	1	743,873	1.18075			(57,359)							42,914			(57,359)	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 911204.03 USD-S 750000EUR	CLO ReInv6n PENTA 2019-6A CE XS2013630558	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	07/15/2024	07/15/2024	Maturity	1	911,204	1.214938707			(93,926)					74,552		(93,926)			0003
EUR/L 4279156.4 USD-S 4000000EUR	CLO ReInv6n SCULE 7A D XS2244913369	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	06/14/2024	07/15/2024	07/15/2024	Maturity	1	4,279,156	1.0697891			79,661							79,661			0003
EUR/L 586100 USD-S 500000EUR	CLO ReInv6n BECLO 8A D1 XS1984239712	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/28/2022	07/15/2024	07/15/2024	Maturity	1	586,100	1.1722			(41,248)					29,784		(41,248)			0003
EUR/L 2712242.25 USD-S 2500000EUR	CLO ReInv6n JUBIL 2020-24A D XS2262819084	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	02/09/2024	07/15/2024	07/15/2024	Maturity	1	2,712,242	1.0848969			12,019							12,019			0003
EUR/L 332085640.36 USD-S 304850313.37EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	07/11/2024	07/15/2024	07/15/2024	Maturity	1	332,085,640	1.08934			111,109							111,109			0003
EUR/L 2339600 USD-S 2000000EUR	CLO ReInv6n PENTA 2020-8A B2 XS2249759882	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	2,339,600	1.1698			(160,191)					110,951		(160,191)			0003
EUR/L 11698000 USD-S 10000000EUR	CLO ReInv6n CORDA 18A D XS2237426536	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	11,698,000	1.1698			(800,955)					554,756		(800,955)			0003
EUR/L 1169800 USD-S 1000000EUR	CLO ReInv6n AVOCA 20A D1 XS1970751555	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	1,169,800	1.1698			(80,096)					55,476		(80,096)			0003
EUR/L 4679200 USD-S 4000000EUR	CLO ReInv6n CORDA 18A B2 XS2237425561	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	4,679,200	1.1698			(320,382)					221,903		(320,382)			0003
EUR/L 17547000 USD-S 15000000EUR	CLO ReInv6n CORDA 18A C XS2237426023	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	17,547,000	1.1698			(1,201,433)					832,134		(1,201,433)			0003
EUR/L 3509400 USD-S 3000000EUR	CLO ReInv6n PENTA 2020-8A C XS2249760039	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	3,509,400	1.1698			(240,287)					166,427		(240,287)			0003
EUR/L 1169800 USD-S 1000000EUR	CLO ReInv6n PENTA 2020-8A D XS2249760385	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	12/20/2021	07/15/2024	07/15/2024	Maturity	1	1,169,800	1.1698			(80,096)					55,476		(80,096)			0003
EUR/L 3061570 USD-S 2500000EUR	CLO ReInv6n CIFCE 1A DN XS2020693631	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/03/2021	07/15/2024	07/15/2024	Maturity	1	3,061,570	1.224628			(337,309)					272,079		(337,309)			0003
EUR/L 2429877.4 USD-S 2000000EUR	CLO ReInv6n PENTA 2019-6A DN XS2013631440	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	07/15/2024	07/15/2024	Maturity	1	2,429,877	1.2149387			(250,468)					198,805		(250,468)			0003
EUR/L 9852042 USD-S 8340000EUR	CLO ReInv6n MDPKE 14A DN XS2002368749	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/20/2022	07/15/2024	07/15/2024	Maturity	1	9,852,042	1.1813			(763,907)					572,686		(763,907)			0003
EUR/L 44161549.6 USD-S 41346590.99EUR	Coupon Hedge CLO JAJO	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2024	07/15/2024	07/15/2024	Maturity	1	44,161,550	1.068082			(894,016)							(894,016)			0003
EUR/L 3004155 USD-S 2700000EUR	CLO ReInv6n SCULE 7A C XS2244912718	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/25/2022	07/15/2024	07/15/2024	Maturity	1	3,004,155	1.11265			61,953					(47)		61,953			0003
EUR/L 6085032 USD-S 5000000EUR	CLO ReInv6n CORDA 18A C XS2237426023	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	07/15/2024	Maturity	1	6,085,032	1.2170064			636,510					(507,073)		636,510			0003
EUR/L 4868025.6 USD-S 4000000EUR	CLO ReInv6n MDPKE 14A DN Mtge XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	07/15/2024	Maturity	1	4,868,026	1.2170064			509,208					(405,658)		509,208			0003
EUR/L 2859965.04 USD-S 2350000EUR	CLO ReInv6n CORDA 18A B2 XS2237425561	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	07/15/2024	Maturity	1	2,859,965	1.2170064			299,160					(238,324)		299,160			0003
EUR/L 912754.8 USD-S 750000EUR	CLO ReInv6n AQUE 2019-4A C XS2004873894	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	07/15/2024	Maturity	1	912,755	1.2170064			95,476					(76,061)		95,476			0003
EUR/L 12180915 USD-S 10350000EUR	CLO ReInv6n PENTA 2020-8A CR XS2413883286	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/01/2021	07/15/2024	07/15/2024	Maturity	1	12,180,915	1.1769			902,474					(645,685)		902,474			0003
EUR/L 215293.79 USD-S 201682.25EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2024	07/15/2024	07/15/2024	Maturity	1	215,294	1.067490025			(4,480)							(4,480)			0003
EUR/L 34490.98 USD-S 31804.44EUR	CLO ARBR 9A D XS2335992397 - Acclnt	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/12/2024	07/15/2024	07/15/2024	Maturity	1	34,491	1.084470596			(166)							(166)			0003
EUR/L 724998.83 USD-S 665000EUR	CLO SCULE 7A D XS2244913369	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/08/2024	07/15/2024	07/15/2024	Maturity	1	724,999	1.090223805			345							345			0003
EUR/L 6634145.37 USD-S 6214714.31EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2024	07/15/2024	07/15/2024	Maturity	1	6,634,145	1.067489999			(138,057)							(138,057)			0003
EUR/L 771765 USD-S 690000EUR	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/27/2023	07/15/2024	07/15/2024	Maturity	1	771,765	1.1185			19,869					(4,049)		19,869			0003
EUR/L 738990 USD-S 690000EUR	CLO ReInv6n HARVT 29A B XS2498563555	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/28/2024	07/15/2024	07/15/2024	Maturity	1	738,990	1.071			(12,906)							(12,906)			0003
EUR/L 17578335.66 USD-S 16467916.01EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2024	07/15/2024	07/15/2024	Maturity	1	17,579,336	1.06749			(365,826)							(365,826)			0003
EUR/L 3087060 USD-S 2760000EUR	CLO MDPKE 14A DR XS2418763491	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/27/2023	07/15/2024	07/15/2024	Maturity	1	3,087,060	1.1185			79,476					(16,194)		79,476			0003
EUR/L 543850 USD-S 500000EUR	CLO ReInv6n AVOCA 17A CRR XS2434356502	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	07/15/2024	07/15/2024	Maturity	1	543,850	1.0877			(1,002)							(1,002)			0003
EUR/L 6702522.56 USD-S 6277562.94EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/12/2024	07/15/2024	07/15/2024	Maturity	1	6,702,523	1.067694999			(138,166)							(138,166)			0003
EUR/L 2937818.75 USD-S 2875000EUR	CLO ReInv6n CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024	07/15/2024	Maturity	1	2,937,819	1.02185			(195,082)					261,000		(195,082)			0003
EUR/L 5400319.02 USD-S 5058894.25EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2024	07/15/2024	07/15/2024	Maturity	1	5,400,319	1.067489999			(112,381)							(112,381)			0003
EUR/L 10483857.22 USD-S 9756809.08EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	04/11/2024	07/15/2024	07/15/2024	Maturity	1	10,483,857	1.074517			(148,181)							(148,181)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 6780210.07 USD-S 6306234.73EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	07/15/2024	07/15/2024	Maturity	1	6,780,210	1.0751598			(91,722)							(91,722)			0003
EUR/L 2656017.66 USD-S 2471824.7EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/11/2024	07/15/2024	07/15/2024	Maturity	1	2,656,018	1.074517			(37,541)							(37,541)			0003
EUR/L 17405860.68 USD-S 16302277.97EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/12/2024	07/15/2024	07/15/2024	Maturity	1	17,405,861	1.067695			(358,805)							(358,805)			0003
EUR/L 49764442.15 USD-S 46313313.01EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/11/2024	07/15/2024	07/15/2024	Maturity	1	49,764,442	1.074517			(703,382)							(703,382)			0003
EUR/L 7819249.36 USD-S 7276989.9EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/11/2024	07/15/2024	07/15/2024	Maturity	1	7,819,249	1.074517			(110,519)							(110,519)			0003
EUR/L 3644816.1 USD-S 3000000EUR	CLO ReInv6m CORDA 18A C XS2237426023	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	07/15/2024	07/15/2024	Maturity	1	3,644,816	1.2149387			375,703							(298,207)		375,703	0003
EUR/L 3855085 USD-S 3175000EUR	CLO ReInv6m SCULE 7A D XS2244913369	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	3,855,085	1.2142			395,273							(313,320)		395,273	0003
EUR/L 8013720 USD-S 6600000EUR	CLO ReInv6m SCULE 7A B2 XS2244912049	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	8,013,720	1.2142			821,670							(651,311)		821,670	0003
EUR/L 5888870 USD-S 4850000EUR	CLO ReInv6m CORDA 18A D XS2237426536	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	5,888,870	1.2142			603,803							(478,615)		603,803	0003
EUR/L 1699880 USD-S 1400000EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	1,699,880	1.2142			174,294							(138,157)		174,294	0003
EUR/L 7285200 USD-S 6000000EUR	CLO ReInv6m PENTA 2020-8A B2 XS2249759882	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	7,285,200	1.2142			746,973							(592,101)		746,973	0003
EUR/L 7285200 USD-S 6000000EUR	CLO ReInv6m PENTA 2020-8A C XS2249760039	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	7,285,200	1.2142			746,973							(592,101)		746,973	0003
EUR/L 1396330 USD-S 1150000EUR	CLO ReInv6m VOYE 4A D XS2249878971	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	1,396,330	1.2142			143,170							(113,486)		143,170	0003
EUR/L 2428400 USD-S 2000000EUR	CLO ReInv6m PENTA 2020-8A D XS2249760385	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	2,428,400	1.2142			248,991							(197,367)		248,991	0003
EUR/L 4340765 USD-S 3575000EUR	CLO ReInv6m AVOCA 20A D1 XS1970751555	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	4,340,765	1.2142			445,072							(352,793)		445,072	0003
EUR/L 1821300 USD-S 1500000EUR	CLO ReInv6m BECLO 8A C1 XS1984237773	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	1,821,300	1.2142			186,743							(148,025)		186,743	0003
EUR/L 2914080 USD-S 2400000EUR	CLO ReInv6m BECLO 8A D1 XS1984239712	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	07/15/2024	07/15/2024	Maturity	1	2,914,080	1.2142			298,789							(236,840)		298,789	0003
EUR/L 132238186.21 USD-S 123809020.48EUR	Coupon Hedge CLO JAJO	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2024	07/15/2024	07/15/2024	Maturity	1	132,238,186	1.068082			(2,677,057)							(2,677,057)			0003
EUR/L 6548245 USD-S 5500000EUR	CLO ReInv6m BRGPT 1A B2	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	10/06/2021	07/15/2024	07/15/2024	Maturity	1	6,548,245	1.19059			554,870							(416,391)		554,870	0003
EUR/L 11891800 USD-S 10000000EUR	CLO ReInv6m HARVT 25A C XS2240270103	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2021	07/15/2024	07/15/2024	Maturity	1	11,891,800	1.18918			994,755							(743,353)		994,755	0003
EUR/L 708190 USD-S 700000EUR	CLO ReInv6m PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	07/15/2024	07/15/2024	Maturity	1	708,190	1.0117			(54,603)							70,653		(54,603)	0003
EUR/L 13675570 USD-S 11500000EUR	CLO ReInv6m HARVT 25A D XS2240270368	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/06/2021	07/15/2024	07/15/2024	Maturity	1	13,675,570	1.18918			1,143,969							(854,856)		1,143,969	0003
EUR/L 1823550 USD-S 1500000EUR	CLO ReInv6m AQUE 2019-4A CR XS2387683654	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21G119DL770XOHC3ZE78	09/10/2021	07/15/2024	07/15/2024	Maturity	1	1,823,550	1.2157			188,993							(150,215)		188,993	0003
EUR/L 4097590 USD-S 3500000EUR	CLO ReInv6m AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	07/15/2024	Maturity	1	4,097,590	1.17074			283,624							(203,376)		283,624	0003
EUR/L 12878140 USD-S 11000000EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	07/15/2024	Maturity	1	12,878,140	1.17074			891,391							(639,181)		891,391	0003
EUR/L 9951290 USD-S 8500000EUR	CLO ReInv6m AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	07/15/2024	Maturity	1	9,951,290	1.17074			688,802							(493,913)		688,802	0003
EUR/L 304611.36 USD-S 294937.41EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	07/15/2024	07/15/2024	Maturity	1	304,611	1.03280001			(16,783)							23,546		(16,783)	0003
EUR/L 47026621.87 USD-S 43739192.88EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	07/15/2024	07/15/2024	Maturity	1	47,026,622	1.0751598			(636,172)							(636,172)			0003
EUR/L 912754.8 USD-S 750000EUR	CLO ReInv6m PENTA 2019-6A CE XS2013630558	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	07/15/2024	Maturity	1	912,755	1.2170064			95,476							(76,061)		95,476	0003
EUR/L 766714.03 USD-S 630000EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	07/15/2024	07/15/2024	Maturity	1	766,714	1.217006397			80,200							(63,891)		80,200	0003
EUR/L 10536660 USD-S 9000000EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	07/15/2024	Maturity	1	10,536,660	1.17074			729,320							(522,967)		729,320	0003
EUR/L 7024440 USD-S 6000000EUR	CLO ReInv6m AVOCA 17A B2RR XS2434356098	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	07/15/2024	Maturity	1	7,024,440	1.17074			486,213							(348,644)		486,213	0003
EUR/L 13966928.2 USD-S 11930000EUR	CLO ReInv6m AVOCA 17A DRR XS2434356411	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/25/2022	07/15/2024	07/15/2024	Maturity	1	13,966,928	1.17074			966,754							(693,221)		966,754	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 5884500 USD-S 5000000EUR	CLO ReInv6m PENTA 2020-8A DR XS2413883443	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/01/2021	07/15/2024	07/15/2024	Maturity	1	5,884,500	1.1769			435,978					(311,925)		435,978			0003
EUR/L 1631550 USD-S 1500000EUR	CLO ReInv6m AVOCA 17A CRR XS2434356502	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/11/2024	07/15/2024	07/15/2024	Maturity	1	1,631,550	1.0877			(3,007)							(3,007)			0003
EUR/L 4284000 USD-S 4000000EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/28/2024	07/15/2024	07/15/2024	Maturity	1	4,284,000	1.071			(74,818)							(74,818)			0003
EUR/L 2206260 USD-S 2060000EUR	CLO ReInv6m HARVT 29A B XS2498563555	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/28/2024	07/15/2024	07/15/2024	Maturity	1	2,206,260	1.071			(38,531)							(38,531)			0003
EUR/L 10174500 USD-S 9500000EUR	CLO ReInv6m HARVT 29A C XS2498563639	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/28/2024	07/15/2024	07/15/2024	Maturity	1	10,174,500	1.071			(177,692)							(177,692)			0003
EUR/L 8568000 USD-S 8000000EUR	CLO ReInv6m HARVT 29A D XS2498563712	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/28/2024	07/15/2024	07/15/2024	Maturity	1	8,568,000	1.071			(149,636)							(149,636)			0003
EUR/L 162453000 USD-S 150000000EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/10/2024	07/15/2024	07/15/2024	Maturity	1	162,453,000	1.08302			(1,002,671)							(1,002,671)			0003
EUR/L 34445017.89 USD-S 31804600EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	04/10/2024	07/15/2024	07/15/2024	Maturity	1	34,445,018	1.08302			(212,597)							(212,597)			0003
EUR/L 2937818.75 USD-S 2875000EUR	CLO ReInv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/18/2022	07/15/2024	07/15/2024	Maturity	1	2,937,819	1.02185			(195,082)					261,000		(195,082)			0003
EUR/L 1479126.8 USD-S 1438000EUR	CLO ReInv6m CIFCE 1A B2RE XS2370637246	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/31/2022	07/15/2024	07/15/2024	Maturity	1	1,479,127	1.0286			(87,868)					120,839		(87,868)			0003
EUR/L 162257400 USD-S 150000000EUR	Coupon Hedge CLO JAJO	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/10/2024	07/15/2024	07/15/2024	Maturity	1	162,257,400	1.081716			(1,198,271)							(1,198,271)			0003
EUR/L 2073985 USD-S 2050000EUR	CLO ReInv6m PENTA 2020-8A B1RE XS2413884680	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	09/30/2022	07/15/2024	07/15/2024	Maturity	1	2,073,985	1.0117			(159,909)					206,912		(159,909)			0003
EUR/L 2434200 USD-S 2000000EUR	CLO ReInv6m PENTA 2019-6A DN XS2013631440	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	2,434,200	1.2171			254,791					(203,011)		254,791			0003
EUR/L 18256500 USD-S 15000000EUR	CLO ReInv6m CORDA 18A C XS2237426023	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	18,256,500	1.2171			1,910,933					(1,522,584)		1,910,933			0003
EUR/L 12171000 USD-S 10000000EUR	CLO ReInv6m CORDA 18A D XS2237426536	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	12,171,000	1.2171			1,273,955					(1,015,056)		1,273,955			0003
EUR/L 3042750 USD-S 2500000EUR	CLO ReInv6m JUBIL 2020-24A D XS2262819084	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	3,042,750	1.2171			318,489					(253,764)		318,489			0003
EUR/L 10150614 USD-S 8340000EUR	CLO ReInv6m MDPKE 14A DN XS2002368749	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	10,150,614	1.2171			1,062,479					(846,557)		1,062,479			0003
EUR/L 6694050 USD-S 5500000EUR	CLO ReInv6m BRGPT 1A B2 XS2259184229	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	6,694,050	1.2171			700,675					(558,281)		700,675			0003
EUR/L 3042750 USD-S 2500000EUR	CLO ReInv6m CIFCE 1A DN XS2020693631	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	3,042,750	1.2171			318,489					(253,764)		318,489			0003
EUR/L 4868400 USD-S 4000000EUR	CLO ReInv6m CORDA 18A B2 XS2237425561	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	4,868,400	1.2171			509,582					(406,022)		509,582			0003
EUR/L 1217100 USD-S 1000000EUR	CLO ReInv6m AVOCA 20A D1 XS1970751555	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	1,217,100	1.2171			127,396					(101,506)		127,396			0003
EUR/L 608550 USD-S 500000EUR	CLO ReInv6m BECLO 8A D1 XS1984239712	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	608,550	1.2171			63,698					(50,753)		63,698			0003
EUR/L 2434200 USD-S 2000000EUR	CLO ReInv6m PENTA 2020-8A B2 XS2249759882	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	2,434,200	1.2171			254,791					(203,011)		254,791			0003
EUR/L 3651300 USD-S 3000000EUR	CLO ReInv6m PENTA 2020-8A C XS2249760039	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	3,651,300	1.2171			382,187					(304,517)		382,187			0003
EUR/L 1217100 USD-S 1000000EUR	CLO ReInv6m PENTA 2020-8A D XS2249760385	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	1,217,100	1.2171			127,396					(101,506)		127,396			0003
EUR/L 4868400 USD-S 4000000EUR	CLO ReInv6m SCULE 7A D XS2244913369	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	07/27/2021	07/15/2024	07/15/2024	Maturity	1	4,868,400	1.2171			509,582					(406,022)		509,582			0003
USD/L 2693924.28 EUR-S 2936054.19USD	Non-USD Futures Repatriation - 7.11.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/11/2024	07/12/2024	07/12/2024	Maturity	1	2,936,054	1.089879998			1,672							1,672			0003
USD/L 5555555.56 GBP-S 6888333.34USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	07/12/2024	Maturity	1	6,888,333	1.2399			324,426					(193,215)		324,426			0003
GBP/L 1199115.72 USD-S 936114.38GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	1,199,116	1.280950005			16,238							16,238			0003
GBP/L 1909717.5 USD-S 1500000GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/11/2024	07/12/2024	07/12/2024	Maturity	1	1,909,718	1.273145			37,727							37,727			0003
GBP/L 12021686.01 USD-S 9455695GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2024	07/12/2024	07/12/2024	Maturity	1	12,021,686	1.2713699			254,611							254,611			0003
GBP/L 31965366.9 USD-S 25440005.49GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/14/2024	07/12/2024	07/12/2024	Maturity	1	31,965,367	1.2565			1,063,307							1,063,307			0003
USD/L 11111111.11 GBP-S 13776666.67USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	07/12/2024	Maturity	1	13,776,667	1.2399			648,851					(386,431)		648,851			0003
USD/L 1388888.89 GBP-S 1722083.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	07/12/2024	Maturity	1	1,722,083	1.239899997			81,106					(48,304)		81,106			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 156259.53 USD-S 121987.22GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	156,260	1.280950004			2,116							2,116			0003
GBP/L 249093.58 USD-S 195652.17GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2024	07/12/2024	07/12/2024	Maturity	1	249,094	1.27314499			4,921							4,921			0003
GBP/L 1568046 USD-S 1233351.52GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2024	07/12/2024	07/12/2024	Maturity	1	1,568,046	1.271369901			33,210							33,210			0003
GBP/L 4167908.19 USD-S 3317077.75GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	07/12/2024	07/12/2024	Maturity	1	4,167,908	1.256499999			138,643							138,643			0003
USD/L 1388888.89 GBP-S 1722083.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	07/12/2024	07/12/2024	Maturity	1	1,722,083	1.239899997			81,106						(48,304)	81,106			0003
GBP/L 1042856.2 USD-S 814127.17GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	1,042,856	1.280950002			14,122							14,122			0003
GBP/L 1660623.92 USD-S 1304347.83GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/11/2024	07/12/2024	07/12/2024	Maturity	1	1,660,624	1.273145002			32,806							32,806			0003
GBP/L 10453640.01 USD-S 8222343.49GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/29/2024	07/12/2024	07/12/2024	Maturity	1	10,453,640	1.2713699			221,401							221,401			0003
GBP/L 27797458.69 USD-S 22122927.73GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	07/12/2024	07/12/2024	Maturity	1	27,797,459	1.2565			924,664							924,664			0003
EUR/L 114962.53 USD-S 106225.48EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/10/2024	07/12/2024	07/12/2024	Maturity	1	114,963	1.08225004			(876)							(876)			0003
EUR/L 63305.44 USD-S 58494.29EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/10/2024	07/12/2024	07/12/2024	Maturity	1	63,305	1.082249908			(483)							(483)			0003
EUR/L 11919.04 USD-S 11014.63EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	11,919	1.082109885			(92)							(92)			0003
EUR/L 957300.03 USD-S 884660.55EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	957,300	1.082110003			(7,423)							(7,423)			0003
EUR/L 459849.93 USD-S 424901.76EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/10/2024	07/12/2024	07/12/2024	Maturity	1	459,850	1.082250001			(3,506)							(3,506)			0003
EUR/L 47676.28 USD-S 44058.63EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	47,676	1.082109907			(370)							(370)			0003
EUR/L 144292.81 USD-S 133326.69EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/10/2024	07/12/2024	07/12/2024	Maturity	1	144,293	1.082249998			(1,100)							(1,100)			0003
EUR/L 78950.46 USD-S 72950.29EUR	Irish RPL UPB	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/10/2024	07/12/2024	07/12/2024	Maturity	1	78,950	1.082250119			(602)							(602)			0003
EUR/L 957300.19 USD-S 884660.7EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	957,300	1.08211			(7,423)							(7,423)			0003
EUR/L 385113.34 USD-S 355891.12EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	385,113	1.08211			(2,986)							(2,986)			0003
EUR/L 66634.08 USD-S 61569.96EUR	Irish RPL UPB	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/10/2024	07/12/2024	07/12/2024	Maturity	1	66,634	1.08224985			(508)							(508)			0003
EUR/L 325034.7 USD-S 300371.22EUR	Irish RPL UPB	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	325,035	1.082109997			(2,520)							(2,520)			0003
EUR/L 133766.29 USD-S 123600.18EUR	Irish RPL EPF	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/10/2024	07/12/2024	07/12/2024	Maturity	1	133,766	1.082249961			(1,020)							(1,020)			0003
EUR/L 259362.01 USD-S 239681.74EUR	Irish RPL EPF	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	259,362	1.08211001			(2,011)							(2,011)			0003
EUR/L 513865.82 USD-S 474812.49EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	07/10/2024	07/12/2024	07/12/2024	Maturity	1	513,866	1.082250006			(3,918)							(3,918)			0003
EUR/L 2871900.31 USD-S 2653981.86EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/10/2024	07/12/2024	07/12/2024	Maturity	1	2,871,900	1.08211			(22,269)							(22,269)			0003
GBP/L 451749.47 USD-S 351859.95GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/10/2024	07/12/2024	07/12/2024	Maturity	1	451,749	1.283889997			(5,069)							(5,069)			0003
GBP/L 4243100 USD-S 3333333.34GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2024	07/12/2024	07/12/2024	Maturity	1	4,243,100	1.272929997			(84,555)							(84,555)			0003
GBP/L 303857.06 USD-S 236693.97GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/10/2024	07/12/2024	07/12/2024	Maturity	1	303,857	1.283754968			(3,442)							(3,442)			0003
GBP/L 2821260.66 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2024	07/12/2024	07/12/2024	Maturity	1	2,821,261	1.269567298			(63,843)							(63,843)			0003
GBP/L 1215423.24 USD-S 946771.96GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/10/2024	07/12/2024	07/12/2024	Maturity	1	1,215,423	1.283755003			(13,768)							(13,768)			0003
GBP/L 1806998.1 USD-S 1407439.97GBP	Spot Trade	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	07/10/2024	07/12/2024	07/12/2024	Maturity	1	1,806,998	1.283889998			(20,276)							(20,276)			0003
GBP/L 8486200 USD-S 6666666.67GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2024	07/12/2024	07/12/2024	Maturity	1	8,486,200	1.272929999			(169,111)							(169,111)			0003
GBP/L 5642521.34 USD-S 4444444.45GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2024	07/12/2024	07/12/2024	Maturity	1	5,642,521	1.2695673			(127,686)							(127,686)			0003
GBP/L 45160296.45 USD-S 37331814.87GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/13/2022	07/12/2024	07/12/2024	Maturity	1	45,160,296	1.2097			(3,307,473)						2,425,775	(3,307,473)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 1060775 USD-S 833333.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2024	07/12/2024	07/12/2024	Maturity	1	1,060,775	1.272930005			(21,139)							(21,139)			0003
GBP/L 705315.17 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2024	07/12/2024	07/12/2024	Maturity	1	705,315	1.269567296			(15,961)							(15,961)			0003
GBP/L 5893283.92 USD-S 4868068.66GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	07/12/2024	07/12/2024	Maturity	1	5,893,284	1.2106			(426,913)						311,940	(426,913)			0003
GBP/L 1060775 USD-S 833333.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/07/2024	07/12/2024	07/12/2024	Maturity	1	1,060,775	1.272930005			(21,139)							(21,139)			0003
GBP/L 705315.17 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/24/2024	07/12/2024	07/12/2024	Maturity	1	705,315	1.269567296			(15,961)							(15,961)			0003
GBP/L 86598.24 USD-S 67456.98GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/10/2024	07/12/2024	07/12/2024	Maturity	1	86,598	1.283755069			(981)							(981)			0003
GBP/L 547883.42 USD-S 426737.04GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	07/10/2024	07/12/2024	07/12/2024	Maturity	1	547,883	1.283890004			(6,148)							(6,148)			0003
GBP/L 39306611.17 USD-S 32463746.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	07/12/2024	07/12/2024	Maturity	1	39,300,611	1.2106			(2,846,961)						2,080,237	(2,846,961)			0003
EUR/L 268618.5 USD-S 250000EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	07/10/2024	07/10/2024	Maturity	1	268,619	1.074474			2,082							2,082			0003
EUR/L 714525.21 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	07/10/2024	07/10/2024	Maturity	1	714,525	1.074474			5,538							5,538			0003
EUR/L 475991.98 USD-S 443000EUR	CLO RelnvGn GLME 2A D XS1911602313	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	07/10/2024	07/10/2024	Maturity	1	475,992	1.074473995			3,689							3,689			0003
EUR/L 416895.91 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	07/10/2024	07/10/2024	Maturity	1	416,896	1.074473995			3,231							3,231			0003
EUR/L 475991.98 USD-S 443000EUR	CLO RelnvGn VOYE 1A B1NE XS1800192277	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	07/10/2024	07/10/2024	Maturity	1	475,992	1.074473995			3,689							3,689			0003
EUR/L 429789.6 USD-S 400000EUR	CLO RelnvGn RRME 7A A2 XS2368581893	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	07/10/2024	07/10/2024	Maturity	1	429,790	1.074474			3,331							3,331			0003
EUR/L 422830.84 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/08/2024	07/10/2024	07/10/2024	Maturity	1	422,831	1.089770206			2,704							2,704			0003
EUR/L 482768.2 USD-S 443000EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/08/2024	07/10/2024	07/10/2024	Maturity	1	482,768	1.089770203			3,087							3,087			0003
EUR/L 272442.55 USD-S 250000EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/08/2024	07/10/2024	07/10/2024	Maturity	1	272,443	1.0897702			1,742							1,742			0003
EUR/L 724697.18 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/08/2024	07/10/2024	07/10/2024	Maturity	1	724,697	1.089770195			4,634							4,634			0003
EUR/L 482768.2 USD-S 443000EUR	CLO RelnvGn GLME 2A D XS1911602313	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/08/2024	07/10/2024	07/10/2024	Maturity	1	482,768	1.089770203			3,087							3,087			0003
EUR/L 430999.92 USD-S 400000EUR	CLO RelnvGn RRME 7A A2 XS2368581893	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/10/2024	07/10/2024	07/10/2024	Maturity	1	431,000	1.0774998			(2,121)							(2,121)			0003
USD/L 268337.5 EUR-S 290711.67USD	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2024	07/09/2024	07/09/2024	Maturity	1	290,712	1.083380705			(557)							(557)			0003
USD/L 66331.84 EUR-S 71862.64USD	Hispania Hotel Portfolio - 7200391	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/08/2024	07/09/2024	07/09/2024	Maturity	1	71,863	1.083380772			(138)							(138)			0003
USD/L 2510419.59 EUR-S 27112341.16USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/03/2024	07/08/2024	07/08/2024	Maturity	1	27,112,341	1.08			57,687							57,687			0003
USD/L 3023578.53 EUR-S 3265464.81USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/03/2024	07/08/2024	07/08/2024	Maturity	1	3,265,465	1.079999999			6,948							6,948			0003
USD/L 6276004.9 EUR-S 6778085.29USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/03/2024	07/08/2024	07/08/2024	Maturity	1	6,778,085	1.08			14,422							14,422			0003
USD/L 755894.63 EUR-S 816366.2USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/03/2024	07/08/2024	07/08/2024	Maturity	1	816,366	1.079999999			1,737							1,737			0003
USD/L 31380024.51 EUR-S 33890426.47USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	07/03/2024	07/08/2024	07/08/2024	Maturity	1	33,890,426	1.08			72,109							72,109			0003
USD/L 3779473.16 EUR-S 4081831.01USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	07/03/2024	07/08/2024	07/08/2024	Maturity	1	4,081,831	1.079999999			8,685							8,685			0003
USD/L 466919.34 GBP-S 592977.67USD	Heylo2 Repat	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/03/2024	07/08/2024	07/08/2024	Maturity	1	592,978	1.269978815			5,054							5,054			0003
USD/L 933838.68 GBP-S 1185955.33USD	Heylo2 Repat	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/03/2024	07/08/2024	07/08/2024	Maturity	1	1,185,955	1.269978804			10,108							10,108			0003
USD/L 116729.84 GBP-S 148244.42USD	Heylo2 Repat	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/03/2024	07/08/2024	07/08/2024	Maturity	1	148,244	1.269978782			1,264							1,264			0003
USD/L 116729.84 GBP-S 148244.42USD	Heylo2 Repat	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/03/2024	07/08/2024	07/08/2024	Maturity	1	148,244	1.269978782			1,264							1,264			0003
USD/L 793285.75 EUR-S 856891.4USD	CVIL LOCABOX 7200644	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	07/03/2024	07/05/2024	07/05/2024	Maturity	1	856,891	1.080179998			2,955							2,955			0003
EUR/L 23285185 USD-S 21700000EUR	CLO RelnvGn HAYEM 10A B2 XS2500204818	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	07/02/2024	07/05/2024	07/05/2024	Maturity	1	23,285,185	1.07305			(235,556)							(235,556)			0003

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USD/L 394609.26 EUR-S 423535.3USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	07/02/2024	07/03/2024	07/03/2024	Maturity	1	423,535	1.073302993			470							470			0003
USD/L 875369.94 EUR-S 939537.18USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	07/02/2024	07/03/2024	07/03/2024	Maturity	1	939,537	1.073302997			1,043							1,043			0003
USD/L 13570347.05 GBP-S 17209371.31USD	RML JPM UK RML Portfolio 50218565	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	07/03/2024	07/03/2024	Maturity	1	17,209,371	1.26816			4,672							4,672			0003
USD/L 54281388.2 GBP-S 68837485.26USD	RML JPM UK RML Portfolio 50218565	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/02/2024	07/03/2024	07/03/2024	Maturity	1	68,837,485	1.26816			18,689							18,689			0003
USD/L 487514.76 GBP-S 617992.48USD	Project Conrad Henderson Park 720049401	B1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/02/2024	07/03/2024	07/03/2024	Maturity	1	617,992	1.267638502			422							422			0003
USD/L 69134.75 GBP-S 87637.87USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/02/2024	07/03/2024	07/03/2024	Maturity	1	87,638	1.267638489			.60							60			0003
USD/L 327372.93 GBP-S 414990.53USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/02/2024	07/03/2024	07/03/2024	Maturity	1	414,991	1.2676385			283							283			0003
USD/L 69134.75 GBP-S 87637.87USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/02/2024	07/03/2024	07/03/2024	Maturity	1	87,638	1.267638489			.60							60			0003
USD/L 327372.93 GBP-S 414990.53USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	07/02/2024	07/03/2024	07/03/2024	Maturity	1	414,991	1.2676385			283							283			0003
EUR/L 87480101.08 USD-S 81587828.13EUR	Hispania Portfolio - 7200335	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/01/2024	07/03/2024	07/03/2024	Maturity	1	87,480,101	1.07222			(185,589)							(185,589)			0003
GBP/L 15013568.18 USD-S 11874615.65GBP	Project Ivy - Senior Secured Facility B	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/26/2024	07/03/2024	07/03/2024	Maturity	1	15,013,568	1.2643414			(49,433)							(49,433)			0003
GBP/L 31903832.39 USD-S 25233558.27GBP	Project Ivy - Senior Secured Facility B	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/26/2024	07/03/2024	07/03/2024	Maturity	1	31,903,832	1.2643414			(105,045)							(105,045)			0003
USD/L 7780520 HKD-S 996388.65USD	Non-USD Futures Repatriation - 6.11.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/02/2024	07/02/2024	Maturity	1	996,389	0.128061961			(622)							(622)			0003
GBP/L 464951.61 USD-S 367792GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/02/2024	07/02/2024	Maturity	1	464,952	1.264169993			1,594							1,594			0003
GBP/L 2208522.69 USD-S 1747014GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/02/2024	07/02/2024	Maturity	1	2,208,523	1.264170001			7,572							7,572			0003
GBP/L 929904.49 USD-S 735585GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/02/2024	07/02/2024	Maturity	1	929,904	1.264170001			3,188							3,188			0003
GBP/L 232475.81 USD-S 183896GBP	Heylo Deal 1st Funding - 19344	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/02/2024	07/02/2024	Maturity	1	232,476	1.26417002			797							797			0003
GBP/L 2387327.86 USD-S 1889127.23GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/02/2024	07/02/2024	Maturity	1	2,387,328	1.263719998			(9,038)							(9,038)			0003
GBP/L 232534.81 USD-S 184019.22GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2024	07/02/2024	07/02/2024	Maturity	1	232,535	1.263644145			(894)							(894)			0003
GBP/L 232223.39 USD-S 183772.78GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2024	07/02/2024	07/02/2024	Maturity	1	232,223	1.263644104			(893)							(893)			0003
GBP/L 1104540.3 USD-S 874091.27GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2024	07/02/2024	07/02/2024	Maturity	1	1,104,540	1.263644127			(4,248)							(4,248)			0003
GBP/L 1103063.68 USD-S 872922.73GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2024	07/02/2024	07/02/2024	Maturity	1	1,103,064	1.263644126			(4,243)							(4,243)			0003
GBP/L 465069.6 USD-S 368038.43GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2024	07/02/2024	07/02/2024	Maturity	1	465,070	1.263644125			(1,789)							(1,789)			0003
GBP/L 464448.07 USD-S 367546.57GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2024	07/02/2024	07/02/2024	Maturity	1	464,448	1.263644142			(1,786)							(1,786)			0003
GBP/L 116267.4 USD-S 92009.61GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2024	07/02/2024	07/02/2024	Maturity	1	116,267	1.263644091			(447)							(447)			0003
GBP/L 116111.7 USD-S 91886.39GBP	Heylo Deal 1st Funding - 19344	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/26/2024	07/02/2024	07/02/2024	Maturity	1	116,112	1.263644159			(447)							(447)			0003
GBP/L 6366979.4 USD-S 5038283.32GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/02/2024	07/02/2024	Maturity	1	6,366,979	1.263720001			(24,105)							(24,105)			0003
GBP/L 3882892.74 USD-S 3072589.45GBP	Kampus Manchester Jan 2022 - 7200528	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/02/2024	07/02/2024	Maturity	1	3,882,893	1.26372			(14,700)							(14,700)			0003
USD/L 233672254 JPY-S 1456282.89USD	Non-USD Futures Repatriation - 6.11.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/01/2024	07/01/2024	Maturity	1	1,456,283	0.00623316			(8,948)							(8,948)			0003
USD/L 600797 EUR-S 644186.56USD	CLO ReInv6n PENTA 2018-5A CR XS2289567674	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	06/27/2024	07/01/2024	07/01/2024	Maturity	1	644,187	1.072220001			951							951			0003
USD/L 7334.26 EUR-S 7863.94USD	CLO PENTA 2018-5A CR XS2289567674 - AccInt	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	06/27/2024	07/01/2024	07/01/2024	Maturity	1	7,864	1.072219965			.12							12			0003
USD/L 753000 EUR-S 807524.73USD	CLO ReInv6n OCPE 2019-3A CR XS2331769153	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2024	07/01/2024	07/01/2024	Maturity	1	807,525	1.07241			1,049							1,049			0003
USD/L 9037.29 EUR-S 9691.68USD	CLO OCPE 2019-3A CR XS2331769153 - AccInt	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	06/27/2024	07/01/2024	07/01/2024	Maturity	1	9,692	1.072409981			.13							13			0003
USD/L 973252.72 EUR-S 1043784.34USD	CLO ReInv6n TIKEH 6A C XS2417097016	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/27/2024	07/01/2024	07/01/2024	Maturity	1	1,043,784	1.072469995			1,297							1,297			0003
USD/L 13096.68 EUR-S 14045.8USD	CLO TIKEH 6A C XS2417097016 - AccInt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/27/2024	07/01/2024	07/01/2024	Maturity	1	14,046	1.072470275			.17							17			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 17198.56 EUR-S 18443.74USD	CLO NEUBE 2021-2A C XS2374582224 - AccInt	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2024	07/01/2024	07/01/2024	Maturity	1	18,444	1.072400247			.24							24			0003
USD/L 1303016 EUR-S 1397354.36USD	CLO ReInv6n NEUBE 2021-2A C XS2374582224	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/27/2024	07/01/2024	07/01/2024	Maturity	1	1,397,354	1.072400001			1,827							1,827			0003
USD/L 2243393.3 EUR-S 2402405.02USD	Non-USD Futures Repatriation - 6.11.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/28/2024	07/01/2024	07/01/2024	Maturity	1	2,402,405	1.070880001			6,556							6,556			0003
EUR/L 52577.75 USD-S 47500EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024	07/01/2024	Maturity	1	52,578	1.1069			1,572							1,572			0003
EUR/L 31546.65 USD-S 28500EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024	07/01/2024	Maturity	1	31,547	1.1069			943							943			0003
EUR/L 8801021.75 USD-S 8200567.96EUR	Eqt Exeter Poland	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	07/01/2024	07/01/2024	Maturity	1	8,801,022	1.073221			(4,768)							(4,768)			0003
EUR/L 72777115.61 USD-S 67811863.18EUR	Eqt Exeter Poland	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	07/01/2024	07/01/2024	Maturity	1	72,777,116	1.073221			(39,429)							(39,429)			0003
EUR/L 21031.1 USD-S 19000EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	07/01/2024	07/01/2024	Maturity	1	21,031	1.1069			629							629			0003
EUR/L 25447420.94 USD-S 23711258.86EUR	Eqt Exeter Poland	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	07/01/2024	07/01/2024	Maturity	1	25,447,421	1.073221			(13,787)							(13,787)			0003
EUR/L 733692.22 USD-S 683594.52EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZ1NUHU748	06/18/2024	06/28/2024	06/28/2024	Maturity	1	733,692	1.073285696			(1,698)							(1,698)			0003
EUR/L 51118.25 USD-S 47627.81EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZ1NUHU748	06/18/2024	06/28/2024	06/28/2024	Maturity	1	51,118	1.073285755			(118)							(118)			0003
EUR/L 3464955.75 USD-S 3228362.91EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZ1NUHU748	06/18/2024	06/28/2024	06/28/2024	Maturity	1	3,464,956	1.073285701			(8,020)							(8,020)			0003
EUR/L 701779.1 USD-S 653860.48EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZ1NUHU748	06/18/2024	06/28/2024	06/28/2024	Maturity	1	701,779	1.073285695			(1,624)							(1,624)			0003
EUR/L 941126.47 USD-S 876864.82EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZ1NUHU748	06/18/2024	06/28/2024	06/28/2024	Maturity	1	941,126	1.073285698			(2,178)							(2,178)			0003
EUR/L 1003432.23 USD-S 934916.24EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZ1NUHU748	06/18/2024	06/28/2024	06/28/2024	Maturity	1	1,003,432	1.073285699			(2,323)							(2,323)			0003
USD/L 167170.97 EUR-S 179136.57USD	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/27/2024	06/28/2024	06/28/2024	Maturity	1	179,137	1.071577021			(130)							(130)			0003
EUR/L 1867761.91 USD-S 1740228.08EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZ1NUHU748	06/18/2024	06/28/2024	06/28/2024	Maturity	1	1,867,762	1.073285698			(4,323)							(4,323)			0003
USD/L 377482.83 EUR-S 404501.92USD	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/27/2024	06/28/2024	06/28/2024	Maturity	1	404,502	1.071577004			(293)							(293)			0003
EUR/L 1473107.59 USD-S 1372521.4EUR	Coupon Hedge CLO NJSD	D1	Currency	JPMORGAN CHASE 815DZIKZKVSZ1NUHU748	06/18/2024	06/28/2024	06/28/2024	Maturity	1	1,473,108	1.073285699			(3,410)							(3,410)			0003
EUR/L 16520788.73 USD-S 15396906.91EUR	Coupon Hedge CLO NJSD	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/28/2024	06/28/2024	Maturity	1	16,520,789	1.072994			(33,759)							(33,759)			0003
EUR/L 1691451.23 USD-S 1585255EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/26/2024	06/28/2024	06/28/2024	Maturity	1	1,691,451	1.066989998			(6,042)							(6,042)			0003
EUR/L 742708.36 USD-S 683594.52EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity	1	742,708	1.086475006			10,714							10,714			0003
EUR/L 51746.43 USD-S 47627.81EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity	1	51,746	1.086475108			747							747			0003
EUR/L 3507535.59 USD-S 3228362.91EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity	1	3,507,536	1.086474999			50,600							50,600			0003
EUR/L 710403.06 USD-S 653860.48EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity	1	710,403	1.086474992			10,248							10,248			0003
EUR/L 952691.7 USD-S 876864.82EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity	1	952,692	1.086474994			13,744							13,744			0003
EUR/L 1015763.12 USD-S 934916.24EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity	1	1,015,763	1.086474998			14,654							14,654			0003
EUR/L 1890714.3 USD-S 1740228.08EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity	1	1,890,714	1.086474998			27,276							27,276			0003
EUR/L 1491210.19 USD-S 1372521.4EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity	1	1,491,210	1.086475001			21,512							21,512			0003
EUR/L 16728354.43 USD-S 15396906.91EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	06/28/2024	06/28/2024	Maturity	1	16,728,354	1.086475			241,325							241,325			0003
USD/L 4000000 EUR-S 4276850.8USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2024	06/27/2024	06/27/2024	Maturity	1	4,276,851	1.0692127			3,971							3,971			0003
USD/L 16000000 EUR-S 17107403.2USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/26/2024	06/27/2024	06/27/2024	Maturity	1	17,107,403	1.0692127			15,884							15,884			0003
GBP/L 15013119.31 USD-S 11874615.6593BP	Project Ivy - Senior Secured Facility B	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/27/2024	06/27/2024	Maturity	1	15,013,119	1.2643036			7,581							7,581			0003
GBP/L 31902878.56 USD-S 25233558.27GBP	Project Ivy - Senior Secured Facility B	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/26/2024	06/27/2024	06/27/2024	Maturity	1	31,902,879	1.2643036			16,109							16,109			0003
EUR/L 1604490 USD-S 1500000EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/25/2024	06/27/2024	06/27/2024	Maturity	1	1,604,490	1.06966			(818)							(818)			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 4813470 USD-S 4500000EUR	CLO BABSE 2018-1A B1 XS1768129824	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/25/2024	06/27/2024	06/27/2024	Maturity	1	4,813,470	1.06966			(2,455)							(2,455)			0003
GBP/L 15072449.64 USD-S 11874615.65GBP	Project Ivy - Senior Secured Facility B	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2024	06/27/2024	06/27/2024	Maturity	1	15,072,450	1.2693			51,750							51,750			0003
GBP/L 32028955.51 USD-S 25233558.27GBP	Project Ivy - Senior Secured Facility B	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2024	06/27/2024	06/27/2024	Maturity	1	32,028,956	1.2693			109,968							109,968			0003
USD/L 376636.66 EUR-S 404093.47USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	404,093	1.072899993			(1,846)							(1,846)			0003
USD/L 287515.4 EUR-S 308475.27USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	308,475	1.072899991			(1,409)							(1,409)			0003
USD/L 71878.85 EUR-S 77118.82USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	77,119	1.072900026			(352)							(352)			0003
USD/L 94159.16 EUR-S 101023.36USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	101,023	1.072899971			(461)							(461)			0003
USD/L 359394.24 EUR-S 385594.08USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	385,594	1.0729			(1,761)							(1,761)			0003
USD/L 470795.82 EUR-S 505116.84USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	505,117	1.07290001			(2,307)							(2,307)			0003
USD/L 872873.21 GBP-S 1106881.79USD	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	1,106,882	1.268090001			(5,047)							(5,047)			0003
USD/L 72936.94 GBP-S 92505.92USD	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/24/2024	06/26/2024	06/26/2024	Maturity	1	92,506	1.268299986			(437)							(437)			0003
USD/L 34978.65 GBP-S 44363.42USD	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/24/2024	06/26/2024	06/26/2024	Maturity	1	44,363	1.268299949			(210)							(210)			0003
USD/L 604559.84 GBP-S 766636.29USD	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	766,636	1.268090004			(3,496)							(3,496)			0003
USD/L 192178.26 GBP-S 243739.69USD	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/24/2024	06/26/2024	06/26/2024	Maturity	1	243,740	1.268300015			(1,152)							(1,152)			0003
USD/L 400727.11 GBP-S 508242.19USD	Patrizia London - 7200445	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/24/2024	06/26/2024	06/26/2024	Maturity	1	508,242	1.268299991			(2,401)							(2,401)			0003
EUR/L 461702.09 USD-S 430403.17EUR	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	461,702	1.072720003			2,032							2,032			0003
EUR/L 718321.79 USD-S 669626.55EUR	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	718,322	1.072719996			3,161							3,161			0003
EUR/L 732547.18 USD-S 682887.59EUR	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	732,547	1.072720007			3,224							3,224			0003
EUR/L 396933.9 USD-S 370025.64EUR	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	396,934	1.072719988			1,747							1,747			0003
EUR/L 284635.78 USD-S 265340.24EUR	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	284,636	1.072719992			1,253							1,253			0003
EUR/L 1716320 USD-S 1600000EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	1,716,320	1.0727			7,521							7,521			0003
EUR/L 3218100 USD-S 3000000EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	3,218,100	1.0727			14,101							14,101			0003
EUR/L 4743218.98 USD-S 4421674.79EUR	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	4,743,219	1.07272			20,872							20,872			0003
EUR/L 2320968.5 USD-S 2163629.37EUR	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	2,320,969	1.072720001			10,213							10,213			0003
EUR/L 6865280 USD-S 6400000EUR	CLO ReInv6m TRNTE 3A D XS2498898142	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	6,865,280	1.0727			30,083							30,083			0003
EUR/L 11263350 USD-S 10500000EUR	CLO ReInv6m TRNTE 3A C XS2498897847	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/26/2024	06/26/2024	Maturity	1	11,263,350	1.0727			49,355							49,355			0003
GBP/L 1227946.61 USD-S 968503.81GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2024	06/26/2024	06/26/2024	Maturity	1	1,227,947	1.267879999			5,397							5,397			0003
GBP/L 276269.7 USD-S 217895.5GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J857QP30	06/24/2024	06/26/2024	06/26/2024	Maturity	1	276,270	1.26789998			1,219							1,219			0003
GBP/L 65679.36 USD-S 51793.93GBP	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	65,679	1.268089909			299							299			0003
GBP/L 841206.75 USD-S 663464.59GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J857QP30	06/24/2024	06/26/2024	06/26/2024	Maturity	1	841,207	1.267899994			3,710							3,710			0003
GBP/L 199985.45 USD-S 157706.04GBP	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	199,985	1.268089986			912							912			0003
GBP/L 276269.7 USD-S 217895.5GBP	Chiswick High Street July 2021 - 7200450	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J857QP30	06/24/2024	06/26/2024	06/26/2024	Maturity	1	276,270	1.26789998			1,219							1,219			0003
GBP/L 65679.36 USD-S 51793.93GBP	Non-USD Futures Repatriation - 6.25.2024	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/24/2024	06/26/2024	06/26/2024	Maturity	1	65,679	1.268089909			299							299			0003
GBP/L 3005685.07 USD-S 2370638.44GBP	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/24/2024	06/26/2024	06/26/2024	Maturity	1	3,005,685	1.267880002			13,210							13,210			0003
USD/L 8200567.96 EUR-S 8798389.36USD	Eqt Exeter Poland	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	06/24/2024	06/25/2024	06/25/2024	Maturity	1	8,798,389	1.072899999			(11,470)							(11,470)			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 67811863.18 EUR-S 72755348.01USD	Eqt Exeter Poland	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/24/2024	06/25/2024	06/25/2024	Maturity	1	72,755,348	1.0729			(94,850)							(94,850)			0003
USD/L 23711258.86 EUR-S 25439809.63USD	Eqt Exeter Poland	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/24/2024	06/25/2024	06/25/2024	Maturity	1	25,439,810	1.0729			(33,165)							(33,165)			0003
USD/L 770772.51 GBP-S 978536.86USD	Heylo Repats	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/25/2024	06/25/2024	Maturity	1	978,537	1.269553399			(660)							(660)			0003
USD/L 2222222.22 GBP-S 2821007.11USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQJKX5T7XV54	06/24/2024	06/25/2024	06/25/2024	Maturity	1	2,821,007	1.269453201			(1,679)							(1,679)			0003
USD/L 4444444.45 GBP-S 5642014.23USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQJKX5T7XV54	06/24/2024	06/25/2024	06/25/2024	Maturity	1	5,642,014	1.2694532			(3,359)							(3,359)			0003
USD/L 99082.05 GBP-S 125726.56USD	Brunel Sept 2021 - 7200467 .	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/25/2024	06/25/2024	Maturity	1	125,727	1.268913592			(21)							(21)			0003
USD/L 555555.56 GBP-S 705251.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQJKX5T7XV54	06/24/2024	06/25/2024	06/25/2024	Maturity	1	705,252	1.269453194			(420)							(420)			0003
USD/L 192866.57 GBP-S 244854.41USD	Heylo Repats	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/25/2024	06/25/2024	Maturity	1	244,854	1.269553402			(165)							(165)			0003
USD/L 396328.23 GBP-S 502906.28USD	Brunel Sept 2021 - 7200467 .	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/25/2024	06/25/2024	Maturity	1	502,906	1.268913597			(86)							(86)			0003
USD/L 684954.26 GBP-S 869147.78USD	Brunel Sept 2021 - 7200467 .	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/24/2024	06/25/2024	06/25/2024	Maturity	1	869,148	1.268913606			(148)							(148)			0003
USD/L 192866.57 GBP-S 244854.41USD	Heylo Repats	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/24/2024	06/25/2024	06/25/2024	Maturity	1	244,854	1.269553402			(165)							(165)			0003
USD/L 555555.56 GBP-S 705251.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY 17331LVCZKQJKX5T7XV54	06/24/2024	06/25/2024	06/25/2024	Maturity	1	705,252	1.269453194			(420)							(420)			0003
GBP/L 7070722.23 USD-S 5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	06/25/2024	06/25/2024	Maturity	1	7,070,722	1.27273			21,867							21,867			0003
GBP/L 14141444.44 USD-S 11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	06/25/2024	06/25/2024	Maturity	1	14,141,444	1.27273			43,733							43,733			0003
GBP/L 1767680.56 USD-S 1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	06/25/2024	06/25/2024	Maturity	1	1,767,681	1.272730002			5,467							5,467			0003
GBP/L 1767680.56 USD-S 1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/07/2024	06/25/2024	06/25/2024	Maturity	1	1,767,681	1.272730002			5,467							5,467			0003
USD/L 315242.08 EUR-S 337573.83USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	06/24/2024	06/24/2024	Maturity	1	337,574	1.070840003			839							839			0003
USD/L 78810.52 EUR-S 84393.46USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	06/24/2024	06/24/2024	Maturity	1	84,393	1.070840035			210							210			0003
USD/L 394052.61 EUR-S 421967.3USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	06/24/2024	06/24/2024	Maturity	1	421,967	1.070840008			1,049							1,049			0003
USD/L 3478855.02 SEK-S 333519.77USD	Non-USD Futures Repatriation - 6.20.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/24/2024	06/24/2024	Maturity	1	333,520	0.095870557			(1,226)							(1,226)			0003
USD/L 18309763.26 SEK-S 1755367.22USD	Non-USD Futures Repatriation - 6.20.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/24/2024	06/24/2024	Maturity	1	1,755,367	0.095870558			(6,450)							(6,450)			0003
USD/L 25829211.04 SEK-S 2476260.87USD	Non-USD Futures Repatriation - 6.20.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/24/2024	06/24/2024	Maturity	1	2,476,261	0.095870558			(9,099)							(9,099)			0003
USD/L 4800000 GBP-S 6085776USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/24/2024	06/24/2024	Maturity	1	6,085,776	1.26787			2,581							2,581			0003
USD/L 19200000 GBP-S 24343104USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/20/2024	06/24/2024	06/24/2024	Maturity	1	24,343,104	1.26787			10,325							10,325			0003
USD/L 61013.78 GBP-S 77278.85USD	Chiswick High Street July 2021 - 7200450	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/14/2024	06/24/2024	06/24/2024	Maturity	1	77,279	1.266580271			112							112			0003
USD/L 185779.31 GBP-S 235304.41USD	Chiswick High Street July 2021 - 7200450	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/14/2024	06/24/2024	06/24/2024	Maturity	1	235,304	1.266580277			340							340			0003
USD/L 61013.78 GBP-S 77278.85USD	Chiswick High Street July 2021 - 7200450	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	06/14/2024	06/24/2024	06/24/2024	Maturity	1	77,279	1.266580271			112							112			0003
USD/L 362965.94 GBP-S 460458.59USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	06/20/2024	06/24/2024	06/24/2024	Maturity	1	460,459	1.268599996			(70)							(70)			0003
USD/L 358702.01 GBP-S 455049.37USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	06/20/2024	06/24/2024	06/24/2024	Maturity	1	455,049	1.2686			(69)							(69)			0003
USD/L 254867.22 GBP-S 323324.56USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	06/20/2024	06/24/2024	06/24/2024	Maturity	1	323,325	1.268600018			(49)							(49)			0003
USD/L 257896.85 GBP-S 327167.94USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	06/20/2024	06/24/2024	06/24/2024	Maturity	1	327,168	1.268599985			(50)							(50)			0003
GBP/L 5830907.72 USD-S 4598000GBP	PMF 2019-1B - Class C - 50136746	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/20/2024	06/24/2024	06/24/2024	Maturity	1	5,830,908	1.26814			(1,231)							(1,231)			0003
USD/L 1649384.98 EUR-S 1767736.6USD	East Road - 7200561	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	06/21/2024	06/21/2024	Maturity	1	1,767,737	1.071755			(4,537)							(4,537)			0003
USD/L 1638009.92 EUR-S 1755545.32USD	East Road - 7200561	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/20/2024	06/21/2024	06/21/2024	Maturity	1	1,755,545	1.071754999			(4,506)							(4,506)			0003

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 2344545.1 GBP-S 2973139.68USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2024	06/21/2024	06/21/2024	Maturity	1	2,973,140	1.2681094			(8,213)							(8,213)			0003
USD/L 5796236.49 GBP-S 7350261.98USD	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/20/2024	06/21/2024	06/21/2024	Maturity	1	7,350,262	1.2681094			(20,305)							(20,305)			0003
EUR/L 16323909 USD-S 15270275.28EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/14/2024	06/20/2024	06/20/2024	Maturity	1	16,323,909	1.068999			21,397							21,397			0003
EUR/L 22801878.09 USD-S 21134375.84EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/13/2024	06/20/2024	06/20/2024	Maturity	1	22,801,878	1.0789			(179,637)							(179,637)			0003
EUR/L 639215.53 USD-S 595114.79EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/20/2024	06/20/2024	Maturity	1	639,216	1.074104594			(2,205)							(2,205)			0003
EUR/L 192751.83 USD-S 179453.5EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/20/2024	06/20/2024	Maturity	1	192,752	1.074104601			(665)							(665)			0003
EUR/L 1884086.22 USD-S 1755017EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2024	06/20/2024	06/20/2024	Maturity	1	1,884,086	1.073543003			(5,516)							(5,516)			0003
EUR/L 15112963.6 USD-S 14000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/20/2024	06/20/2024	Maturity	1	15,112,964	1.0794974			(127,360)							(127,360)			0003
EUR/L 2159994.8 USD-S 2000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/20/2024	06/20/2024	Maturity	1	2,158,995	1.0794974			(18,194)							(18,194)			0003
EUR/L 18142126.25 USD-S 16806086.1EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/20/2024	06/20/2024	Maturity	1	18,142,126	1.0794974			(152,888)							(152,888)			0003
EUR/L 568553.74 USD-S 526615.41EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/20/2024	06/20/2024	Maturity	1	568,554	1.079637491			(4,864)							(4,864)			0003
EUR/L 6570.71 USD-S 6086.03EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/20/2024	06/20/2024	Maturity	1	6,571	1.079638122			(56)							(56)			0003
EUR/L 467341.97 USD-S 428315.96EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	467,342	1.091115003			(8,872)							(8,872)			0003
EUR/L 3054.29 USD-S 2799.24EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	3,054	1.091114017			(58)							(58)			0003
EUR/L 1279933.71 USD-S 1192357EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/26/2024	06/20/2024	06/20/2024	Maturity	1	1,279,934	1.073448397			(3,635)							(3,635)			0003
EUR/L 1679695.49 USD-S 1553266.72EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/01/2024	06/20/2024	06/20/2024	Maturity	1	1,679,695	1.081395403			(17,078)							(17,078)			0003
USD/L 21530976.56 EUR-S 23641076.86USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/08/2024	06/20/2024	06/20/2024	Maturity	1	23,641,077	1.098003			(594,315)							(594,315)			0003
EUR/L 8635979.2 USD-S 8000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/20/2024	06/20/2024	Maturity	1	8,635,979	1.0794974			(72,777)							(72,777)			0003
EUR/L 72568504.85 USD-S 67224344.26EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/20/2024	06/20/2024	Maturity	1	72,568,505	1.0794974			(611,552)							(611,552)			0003
EUR/L 60451854.4 USD-S 56000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/13/2024	06/20/2024	06/20/2024	Maturity	1	60,451,854	1.0794974			(509,442)							(509,442)			0003
EUR/L 771007.41 USD-S 717814.08EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/20/2024	06/20/2024	Maturity	1	771,007	1.074104607			(2,659)							(2,659)			0003
EUR/L 26282.87 USD-S 24344.16EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/20/2024	06/20/2024	Maturity	1	26,283	1.07963758			(225)							(225)			0003
EUR/L 12217.18 USD-S 11196.97EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	12,217	1.091114828			(232)							(232)			0003
EUR/L 19489206.58 USD-S 18058938.64EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/13/2024	06/20/2024	06/20/2024	Maturity	1	19,489,207	1.0792			(158,915)							(158,915)			0003
EUR/L 22801882.09 USD-S 21134379.54EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	06/13/2024	06/20/2024	06/20/2024	Maturity	1	22,801,882	1.0789			(179,638)							(179,638)			0003
EUR/L 460700.96 USD-S 428912.82EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2024	06/20/2024	06/20/2024	Maturity	1	460,701	1.07411329			(1,593)							(1,593)			0003
EUR/L 639215.28 USD-S 595114.55EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/20/2024	06/20/2024	Maturity	1	639,215	1.074104607			(2,205)							(2,205)			0003
EUR/L 722014.79 USD-S 668756.68EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/20/2024	06/20/2024	Maturity	1	722,015	1.0796375			(6,177)							(6,177)			0003
EUR/L 568553.44 USD-S 526615.13EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/20/2024	06/20/2024	Maturity	1	568,553	1.079637495			(4,864)							(4,864)			0003
EUR/L 62107.38 USD-S 56921.02EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	62,107	1.091115022			(1,179)							(1,179)			0003
EUR/L 467341.77 USD-S 428315.78EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	467,342	1.091114995			(8,872)							(8,872)			0003
EUR/L 16448847.98 USD-S 15241704.95EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/13/2024	06/20/2024	06/20/2024	Maturity	1	16,448,848	1.0792			(134,124)							(134,124)			0003
EUR/L 3888930.26 USD-S 3620011.16EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2024	06/20/2024	06/20/2024	Maturity	1	388,830	1.074113298			(1,344)							(1,344)			0003
EUR/L 609378.73 USD-S 564429.01EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/20/2024	06/20/2024	Maturity	1	609,379	1.079637508			(5,214)							(5,214)			0003
EUR/L 52418.31 USD-S 48041.05EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	52,418	1.091114994			(995)							(995)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 51985069.87 USD-S 48152158.09EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/13/2024	06/20/2024	06/20/2024	Maturity	1	51,985,070	1.0796			(442,989)							(442,989)			0003
EUR/L 111323.24 USD-S 103111.68EUR	Irish RPL EPF	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/20/2024	06/20/2024	Maturity	1	111,323	1.079637535			(952)							(952)			0003
EUR/L 357298.58 USD-S 327461.89EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	357,299	1.091115			(6,783)							(6,783)			0003
EUR/L 68405634.14 USD-S 63403127.39EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	06/13/2024	06/20/2024	06/20/2024	Maturity	1	68,405,634	1.0789			(538,912)							(538,912)			0003
EUR/L 1917646.59 USD-S 1785344.36EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/20/2024	06/20/2024	Maturity	1	1,917,647	1.0741046			(6,614)							(6,614)			0003
EUR/L 1705660.85 USD-S 1579845.87EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	06/20/2024	06/20/2024	Maturity	1	1,705,661	1.079637503			(14,593)							(14,593)			0003
EUR/L 1402025.36 USD-S 1284947.38EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	1,402,025	1.091115			(26,617)							(26,617)			0003
CAD/L 30653610.99 USD-S 42096603.97CAD	BONAVISTA ENERGY CORP May 2022 - 097841405	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/18/2024	06/20/2024	06/20/2024	Maturity	1	30,653,611	0.728173014			114,262							114,262			0003
USD/L 11874615.65 GBP-S 15071974.66USD	Project Ivy - Senior Secured Facility B	D1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	06/20/2024	06/20/2024	06/20/2024	Maturity	1	15,071,975	1.26926			(37,580)							(37,580)			0003
GBP/L 1975521.37 USD-S 1546627.61GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2024	06/20/2024	06/20/2024	Maturity	1	1,975,521	1.277309003			(17,344)							(17,344)			0003
GBP/L 168841.38 USD-S 134940.42GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	05/09/2024	06/20/2024	06/20/2024	Maturity	1	168,841	1.251229098			2,006							2,006			0003
GBP/L 286930.89 USD-S 225425.22GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	06/11/2024	06/20/2024	06/20/2024	Maturity	1	286,931	1.272842897			(1,521)							(1,521)			0003
GBP/L 117884.94 USD-S 93006.75GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	117,885	1.267488005			(130)							(130)			0003
USD/L 25233558.27 GBP-S 32027946.17USD	Project Ivy - Senior Secured Facility B	D1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	06/20/2024	06/20/2024	06/20/2024	Maturity	1	32,027,946	1.26926			(79,858)							(79,858)			0003
GBP/L 7902085.85 USD-S 6186510.74GBP	Sorel Foundation Home Loans 50163204	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2024	06/20/2024	06/20/2024	Maturity	1	7,902,086	1.277309001			(69,374)							(69,374)			0003
GBP/L 675365.91 USD-S 539761.99GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	05/09/2024	06/20/2024	06/20/2024	Maturity	1	675,366	1.251229102			8,024							8,024			0003
GBP/L 1147723.46 USD-S 901700.8GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	06/11/2024	06/20/2024	06/20/2024	Maturity	1	1,147,723	1.272842899			(6,084)							(6,084)			0003
GBP/L 471539.09 USD-S 372026.47GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	06/20/2024	06/20/2024	Maturity	1	471,539	1.26748801			(518)							(518)			0003
GBP/L 18393104.23 USD-S 14399886.19GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2024	06/20/2024	06/20/2024	Maturity	1	18,393,104	1.277309			(161,477)							(161,477)			0003
GBP/L 554413.32 USD-S 443094.97GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	05/09/2024	06/20/2024	06/20/2024	Maturity	1	554,413	1.251229099			6,587							6,587			0003
GBP/L 504479.46 USD-S 396340.71GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	06/11/2024	06/20/2024	06/20/2024	Maturity	1	504,479	1.272842903			(2,674)							(2,674)			0003
GBP/L 137284.5 USD-S 108045.13GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/09/2024	06/20/2024	06/20/2024	Maturity	1	137,285	1.270621823			(489)							(489)			0003
EUR/L 5346990 USD-S 5000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/23/2024	06/20/2024	06/20/2024	Maturity	1	5,346,990	1.069398			(5,011)							(5,011)			0003
EUR/L 48548640.27 USD-S 44215398.56EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/08/2024	06/20/2024	06/20/2024	Maturity	1	48,548,640	1.098003			1,220,468							1,220,468			0003
EUR/L 21721079.61 USD-S 19770916EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/08/2024	06/20/2024	06/20/2024	Maturity	1	21,721,080	1.098638			558,287							558,287			0003
EUR/L 6506542.8 USD-S 6000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	05/29/2024	06/20/2024	06/20/2024	Maturity	1	6,506,543	1.0844238			84,141							84,141			0003
EUR/L 2196640 USD-S 2000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/08/2024	06/20/2024	06/20/2024	Maturity	1	2,196,640	1.09832			55,840							55,840			0003
EUR/L 3255456.6 USD-S 3000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/27/2024	06/20/2024	06/20/2024	Maturity	1	3,255,457	1.0851522			44,256							44,256			0003
EUR/L 18665316.72 USD-S 16994424.87EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/08/2024	06/20/2024	06/20/2024	Maturity	1	18,665,317	1.09832			474,481							474,481			0003
EUR/L 21387960 USD-S 20000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/23/2024	06/20/2024	06/20/2024	Maturity	1	21,387,960	1.069398			(20,044)							(20,044)			0003
EUR/L 8786560 USD-S 8000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/08/2024	06/20/2024	06/20/2024	Maturity	1	8,786,560	1.09832			223,358							223,358			0003
EUR/L 74661266.88 USD-S 67977699.47EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/08/2024	06/20/2024	06/20/2024	Maturity	1	74,661,267	1.09832			1,897,922							1,897,922			0003
EUR/L 13021826.4 USD-S 12000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	03/27/2024	06/20/2024	06/20/2024	Maturity	1	13,021,826	1.0851522			177,024							177,024			0003
EUR/L 26026171.2 USD-S 24000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	05/29/2024	06/20/2024	06/20/2024	Maturity	1	26,026,171	1.0844238			336,566							336,566			0003
EUR/L 21051758.58 USD-S 19213529.16EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/12/2024	06/20/2024	06/20/2024	Maturity	1	21,051,759	1.0956737			485,593							485,593			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 3699367.89 USD-S 3369178.31EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/08/2024	06/20/2024	06/20/2024	Maturity	1	3,699,368	1.098002999			92,999							92,999			0003
EUR/L 21208198.81 USD-S 19315246.69EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/08/2024	06/20/2024	06/20/2024	Maturity	1	21,208,199	1.098003			533,154							533,154			0003
EUR/L 17767637.74 USD-S 16216176.17EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/12/2024	06/20/2024	06/20/2024	Maturity	1	17,767,638	1.0956737			409,839							409,839			0003
EUR/L 301524.38 USD-S 280719.34EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2024	06/20/2024	06/20/2024	Maturity	1	301,524	1.074113312			1,042							1,042			0003
EUR/L 52938522.48 USD-S 48302012.32EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA 4 B4TYDEB6GKMZO031MB27	03/12/2024	06/20/2024	06/20/2024	Maturity	1	52,938,522	1.09599			1,236,038							1,236,038			0003
EUR/L 36284142.22 USD-S 33045576.58EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/08/2024	06/20/2024	06/20/2024	Maturity	1	36,284,142	1.098003			912,150							912,150			0003
EUR/L 38438546.91 USD-S 35007688.42EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/08/2024	06/20/2024	06/20/2024	Maturity	1	38,438,547	1.098003			966,309							966,309			0003
CAD/L 31302244.18 USD-S 42096603.97CAD	BONAVISTA ENERGY CORP May 2022 - 097B4Y405	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/08/2024	06/20/2024	06/20/2024	Maturity	1	31,302,244	0.743581221			534,371							534,371			0003
GBP/L 1273230.8 USD-S 10000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2024	06/20/2024	06/20/2024	Maturity	1	1,273,231	1.2732308			7,136							7,136			0003
GBP/L 1244293.5 USD-S 10000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/24/2024	06/20/2024	06/20/2024	Maturity	1	1,244,294	1.2442935			(21,802)							(21,802)			0003
GBP/L 5092923.2 USD-S 40000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2024	06/20/2024	06/20/2024	Maturity	1	5,092,923	1.2732308			28,542							28,542			0003
GBP/L 4977174 USD-S 40000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/24/2024	06/20/2024	06/20/2024	Maturity	1	4,977,174	1.2442935			(87,207)							(87,207)			0003
GBP/L 173262.3 USD-S 134815.59GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	03/08/2024	06/20/2024	06/20/2024	Maturity	1	173,262	1.28518			2,573							2,573			0003
GBP/L 19550866.82 USD-S 15212551.41GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	03/08/2024	06/20/2024	06/20/2024	Maturity	1	19,550,867	1.28518			290,328							290,328			0003
GBP/L 11571716.42 USD-S 9122506.01GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	06/18/2024	06/20/2024	06/20/2024	Maturity	1	11,571,716	1.26848			21,755							21,755			0003
USD/L 2487500 EUR-S 2693962.5USD	CLO ReInv6m ARBR 9A D XS2335992397	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/12/2024	06/18/2024	06/18/2024	Maturity	1	2,693,963	1.083			(23,137)							(23,137)			0003
USD/L 31804.44 EUR-S 34447.57USD	CLO ARBR 9A D XS2335992397 - AccInt	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/12/2024	06/18/2024	06/18/2024	Maturity	1	34,448	1.083105692			(299)							(299)			0003
EUR/L 3392201.75 USD-S 3175000EUR	CLO ReInv6m SCULE 7A D XS2244913369	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/14/2024	06/18/2024	06/18/2024	Maturity	1	3,392,202	1.06841			(16,792)							(16,792)			0003
EUR/L 4273640 USD-S 4000000EUR	CLO ReInv6m SCULE 7A D XS2244913369	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/14/2024	06/18/2024	06/18/2024	Maturity	1	4,273,640	1.06841			(21,155)							(21,155)			0003
EUR/L 3214777.5 USD-S 2750000EUR	CLO ReInv6m DRYD 2019-69A D XS1984222155	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/30/2021	06/17/2024	06/17/2024	Maturity	1	3,214,778	1.16901			(263,469)					154,578		(263,469)			0003
GBP/L 42772269.19 USD-S 34507679.86GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	08/01/2022	06/17/2024	06/17/2024	Maturity	1	42,772,269	1.2395			1,059,252					(1,213,155)		1,059,252			0003
GBP/L 336534.37 USD-S 269002.5GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	JPMORGAN CHASE 815DZIKZKVSZI1NUHU748	05/10/2022	06/17/2024	06/17/2024	Maturity	1	336,534	1.251045511			5,152					(6,351)		5,152			0003
GBP/L 366112.4 USD-S 269002.5GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/17/2022	06/17/2024	06/17/2024	Maturity	1	366,112	1.360999991			(24,426)					23,227		(24,426)			0003
GBP/L 1112695.58 USD-S 821315.14GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/02/2021	06/17/2024	06/17/2024	Maturity	1	1,112,696	1.354773005			(69,464)					65,986		(69,464)			0003
EUR/L 790624.69 USD-S 727646.85EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	06/17/2024	06/17/2024	Maturity	1	790,625	1.086550007			9,712							9,712			0003
EUR/L 321718.2 USD-S 296091.48EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	06/17/2024	06/17/2024	Maturity	1	321,718	1.086550008			3,952							3,952			0003
EUR/L 3335200 USD-S 2750000EUR	CLO ReInv6m DRYD 2019-69A D XS1984222155	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	07/28/2021	06/17/2024	06/17/2024	Maturity	1	3,335,200	1.2128			383,891					(272,200)		383,891			0003
EUR/L 492366.03 USD-S 453146.22EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	06/17/2024	06/17/2024	Maturity	1	492,366	1.08655001			6,048							6,048			0003
EUR/L 187672.24 USD-S 172723.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	06/17/2024	06/17/2024	Maturity	1	187,672	1.086549995			2,305							2,305			0003
EUR/L 1732152.14 USD-S 1680885.14EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA R0MJWSFPU8MPR08K5P83	10/28/2022	06/17/2024	06/17/2024	Maturity	1	1,732,152	1.030500002			(71,779)					135,797		(71,779)			0003
EUR/L 1758590.45 USD-S 1618508.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	06/17/2024	06/17/2024	Maturity	1	1,758,590	1.086549997			21,602							21,602			0003
SEK/L 338686.77 USD-S 3478855.02SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2024	06/17/2024	06/17/2024	Maturity	1	338,687	0.097355816			6,611							6,611			0003
SEK/L 1782561.94 USD-S 18309763.26SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2024	06/17/2024	06/17/2024	Maturity	1	1,782,562	0.097355816			34,797							34,797			0003
SEK/L 2514623.92 USD-S 25829211.04SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2024	06/17/2024	06/17/2024	Maturity	1	2,514,624	0.097355816			49,087							49,087			0003
GBP/L 188021.23 USD-S 148199.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	188,021	1.268700028			(222)							(222)			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 188199.07 USD-S 148199.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	188,199	1.269900029			(44)							(44)			0003
GBP/L 1043703.06 USD-S 770772.51GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	09/29/2022	06/17/2024	06/17/2024	Maturity	1	1,043,703	1.354100005			64,671							64,671			0003
GBP/L 394610.15 USD-S 311035.04GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	394,610	1.268699983			(465)							(465)			0003
GBP/L 394983.39 USD-S 311035.04GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	394,983	1.269899977			(92)							(92)			0003
GBP/L 277153.16 USD-S 218454.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	277,153	1.268699997			(327)							(327)			0003
GBP/L 277415.3 USD-S 218454.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	277,415	1.269899972			(65)							(65)			0003
GBP/L 2087406.11 USD-S 1541545.02GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2024	06/17/2024	Maturity	1	2,087,406	1.354099999			129,342							(122,836)		129,342	0003
GBP/L 44243.45 USD-S 34873.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	44,243	1.268699965			(52)							(52)			0003
GBP/L 44285.3 USD-S 34873.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	44,285	1.269900032			(10)							(10)			0003
GBP/L 19333.29 USD-S 15238.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	19,333	1.268700135			(23)							(23)			0003
GBP/L 19351.58 USD-S 15238.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	19,352	1.269900372			(5)							(5)			0003
GBP/L 261160.62 USD-S 192866.57GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2024	06/17/2024	Maturity	1	261,161	1.354099987			16,182							(15,368)		16,182	0003
GBP/L 132910.28 USD-S 104761GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	132,910	1.268699993			(157)							(157)			0003
GBP/L 133035.99 USD-S 104761GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	133,036	1.269899963			(31)							(31)			0003
GBP/L 120957.71 USD-S 95339.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	120,958	1.268700045			(143)							(143)			0003
GBP/L 121072.12 USD-S 95339.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	121,072	1.269900067			(28)							(28)			0003
GBP/L 237879.14 USD-S 187498.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	237,879	1.268699979			(281)							(281)			0003
GBP/L 238104.14 USD-S 187498.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	238,104	1.26999999			(56)							(56)			0003
GBP/L 261160.62 USD-S 192866.57GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	11/03/2021	06/17/2024	06/17/2024	Maturity	1	261,161	1.354099987			16,182							(15,368)		16,182	0003
GBP/L 759445.87 USD-S 598601.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	759,446	1.268700012			(896)							(896)			0003
GBP/L 760164.19 USD-S 598601.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	760,164	1.269900009			(177)							(177)			0003
GBP/L 6724561.4 USD-S 5942000GBP	TOGET 2020-1 B RMBS 50136219	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2022	06/17/2024	06/17/2024	Maturity	1	6,724,561	1.1317			(822,944)							849,445		(822,944)	0003
GBP/L 388030.11 USD-S 305559.58GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	02/23/2024	06/17/2024	06/17/2024	Maturity	1	388,030	1.269899998			(90)							(90)			0003
GBP/L 49317125 USD-S 35867000GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	08/26/2021	06/17/2024	06/17/2024	Maturity	1	49,317,125	1.375			3,759,001							(3,590,780)		3,759,001	0003
GBP/L 387663.44 USD-S 305559.58GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ... ES7IP3U8RHIGC71XBU11	02/23/2024	06/17/2024	06/17/2024	Maturity	1	387,663	1.268700003			(457)							(457)			0003
USD/L 5555555.56 GBP-S 6887777.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024	06/14/2024	Maturity	1	6,887,778	1.239799999			161,078							(193,681)		161,078	0003
USD/L 11111111.11 GBP-S 13775555.55USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024	06/14/2024	Maturity	1	13,775,556	1.2398			322,156							(387,362)		322,156	0003
USD/L 1388888.89 GBP-S 1721944.45USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024	06/14/2024	Maturity	1	1,721,944	1.239800003			40,269							(48,420)		40,269	0003
USD/L 1388888.89 GBP-S 1721944.45USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	06/14/2024	06/14/2024	Maturity	1	1,721,944	1.239800003			40,269							(48,420)		40,269	0003
EUR/L 76948.6 USD-S 70433.5EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/14/2024	06/14/2024	06/14/2024	Maturity	1	76,949	1.092500018			1,557									1,557	0003
EUR/L 37232.62 USD-S 34080.2EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/14/2024	06/14/2024	06/14/2024	Maturity	1	37,233	1.092500044			753									753	0003
EUR/L 1770637.25 USD-S 1627000EUR	Domi 2019-1 Class C-50136237	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/09/2024	06/14/2024	06/14/2024	Maturity	1	1,770,637	1.088283497			29,096									29,096	0003
EUR/L 181800.15 USD-S 166407.46EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/14/2024	06/14/2024	06/14/2024	Maturity	1	181,800	1.0925			3,678									3,678	0003
AUD/L 8332.44 USD-S 12758.29AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	04/11/2024	06/14/2024	06/14/2024	Maturity	1	8,332	0.653100063			(106)									(106)	0003
GBP/L 371421.03 USD-S 291287.77GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/15/2024	06/14/2024	06/14/2024	Maturity	1	371,421	1.275099981			1,837									1,837	0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 39522.02 USD-S 30995.23GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	06/14/2024	06/14/2024	Maturity	1	39,522	1.275100072			195							195			0003
GBP/L 108231.19 USD-S 84880.55GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	06/14/2024	06/14/2024	Maturity	1	108,231	1.275100008			535							535			0003
GBP/L 53703.46 USD-S 42117.05GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	06/14/2024	06/14/2024	Maturity	1	53,703	1.275100227			266							266			0003
GBP/L 78190.61 USD-S 61321.16GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	06/14/2024	06/14/2024	Maturity	1	78,191	1.275099982			387							387			0003
GBP/L 98805.04 USD-S 77488.07GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	06/14/2024	06/14/2024	Maturity	1	98,805	1.275100025			489							489			0003
GBP/L 504780.26 USD-S 395875.04GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	03/15/2024	06/14/2024	06/14/2024	Maturity	1	504,780	1.275099991			2,496							2,496			0003
USD/L 25920.07 EUR-S 27832.19USD	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/13/2024	06/13/2024	Maturity	1	27,832	1.073769863			11							11			0003
USD/L 21877.89 EUR-S 23491.82USD	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/13/2024	06/13/2024	Maturity	1	23,492	1.073769911			9							9			0003
USD/L 163964.83 EUR-S 176060.52USD	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/13/2024	06/13/2024	Maturity	1	176,061	1.073770027			70							70			0003
USD/L 280719.34 EUR-S 301428.01USD	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2024	06/13/2024	06/13/2024	Maturity	1	301,428	1.073770015			119							119			0003
EUR/L 130849.62 USD-S 121860.01EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/13/2024	06/13/2024	Maturity	1	130,850	1.073769976			(52)							(52)			0003
EUR/L 55918.98 USD-S 52077.24EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/13/2024	06/13/2024	Maturity	1	55,919	1.073770039			(22)							(22)			0003
EUR/L 639010.46 USD-S 595114.79EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/13/2024	06/13/2024	Maturity	1	639,010	1.073760005			(259)							(259)			0003
EUR/L 192689.99 USD-S 179453.5EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/13/2024	06/13/2024	Maturity	1	192,690	1.073759999			(78)							(78)			0003
EUR/L 1883484.24 USD-S 1755017EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	06/11/2024	06/13/2024	06/13/2024	Maturity	1	1,883,484	1.073199997			(1,746)							(1,746)			0003
EUR/L 223675.83 USD-S 208308.88EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/13/2024	06/13/2024	Maturity	1	223,676	1.073770019			(88)							(88)			0003
EUR/L 770760.05 USD-S 717814.08EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/13/2024	06/13/2024	Maturity	1	770,760	1.073760005			(312)							(312)			0003
EUR/L 460553.72 USD-S 428912.82EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2024	06/13/2024	06/13/2024	Maturity	1	460,554	1.073770003			(182)							(182)			0003
EUR/L 130849.56 USD-S 121859.95EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/13/2024	06/13/2024	Maturity	1	130,850	1.073770012			(52)							(52)			0003
EUR/L 639010.2 USD-S 595114.55EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/13/2024	06/13/2024	Maturity	1	639,010	1.073760001			(259)							(259)			0003
EUR/L 388705.99 USD-S 362001.16EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/11/2024	06/13/2024	06/13/2024	Maturity	1	388,706	1.073770012			(154)							(154)			0003
EUR/L 392357.38 USD-S 365401.7EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	06/11/2024	06/13/2024	06/13/2024	Maturity	1	392,357	1.073769991			(155)							(155)			0003
EUR/L 1917031.36 USD-S 1785344.36EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	06/11/2024	06/13/2024	06/13/2024	Maturity	1	1,917,031	1.07376			(776)							(776)			0003
GBP/L 241311.48 USD-S 189580.62GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/11/2024	06/13/2024	06/13/2024	Maturity	1	241,311	1.27286998			(652)							(652)			0003
GBP/L 286918.97 USD-S 225425.22GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/11/2024	06/13/2024	06/13/2024	Maturity	1	286,919	1.272790019			(793)							(793)			0003
GBP/L 965240.46 USD-S 758318.18GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/11/2024	06/13/2024	06/13/2024	Maturity	1	965,240	1.272869998			(2,607)							(2,607)			0003
GBP/L 1147675.76 USD-S 901700.8GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/11/2024	06/13/2024	06/13/2024	Maturity	1	1,147,676	1.272789999			(3,172)							(3,172)			0003
GBP/L 1909410 USD-S 1500000GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/11/2024	06/13/2024	06/13/2024	Maturity	1	1,909,410	1.27294			(5,052)							(5,052)			0003
GBP/L 249053.47 USD-S 195652.17GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/11/2024	06/13/2024	06/13/2024	Maturity	1	249,053	1.272939983			(659)							(659)			0003
GBP/L 4162.68 USD-S 3270.31GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	06/11/2024	06/13/2024	06/13/2024	Maturity	1	4,163	1.272870156			(11)							(11)			0003
GBP/L 504458.49 USD-S 396340.71GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	06/11/2024	06/13/2024	06/13/2024	Maturity	1	504,458	1.272789994			(1,394)							(1,394)			0003
GBP/L 1660356.53 USD-S 1304347.83GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/11/2024	06/13/2024	06/13/2024	Maturity	1	1,660,357	1.272940003			(4,393)							(4,393)			0003
USD/L 169920999 JPY-S 1082137.79USD	Non-USD Futures Repatriation - 6.11.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/11/2024	06/12/2024	06/12/2024	Maturity	1	1,082,138	.0.006368476			1,404							1,404			0003
HKD/L 21497514.8 USD-S 1679123.07HKD	Non-USD Futures Repatriation - 6.11.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/11/2024	06/12/2024	06/12/2024	Maturity	1	2,149,752	.0.128023729			(537)							(537)			0003
GBP/L 255808.98 USD-S 201226.18GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MJUISFPU8MPR08K5P83	06/10/2024	06/12/2024	06/12/2024	Maturity	1	255,809	1.271250987			(1,681)							(1,681)			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 632416.65 USD-S 497475.83GBP	Whiteleys October 2022 - 2380301	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/10/2024	06/12/2024	06/12/2024	Maturity	1	632,417	1.271251007			(4,157)							(4,157)			0003
EUR/L 572694.1 USD-S 526344.81EUR	OVIL LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2024	06/10/2024	06/10/2024	Maturity	1	572,694	1.088058796			(6,245)							(6,245)			0003
EUR/L 928371.12 USD-S 853236.17EUR	OVIL LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2024	06/10/2024	06/10/2024	Maturity	1	928,371	1.088058796			(10,123)							(10,123)			0003
EUR/L 14022067.59 USD-S 12898599.56EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/05/2024	06/10/2024	06/10/2024	Maturity	1	14,022,068	1.087100001			(140,665)							(140,665)			0003
EUR/L 11834593.74 USD-S 10886389.24EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/05/2024	06/10/2024	06/10/2024	Maturity	1	11,834,594	1.0871			(118,721)							(118,721)			0003
EUR/L 12422414.94 USD-S 11427113.37EUR	Coupon Hedge RML	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	06/05/2024	06/10/2024	06/10/2024	Maturity	1	12,422,415	1.0871			(124,618)							(124,618)			0003
GBP/L 12464038.85 USD-S 9766524.72GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	06/10/2024	06/10/2024	Maturity	1	12,464,039	1.2762			(33,216)							(33,216)			0003
GBP/L 59204184.51 USD-S 46390992.41GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	06/10/2024	06/10/2024	Maturity	1	59,204,185	1.2762			(157,775)							(157,775)			0003
GBP/L 24928077.68 USD-S 19533049.43GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	06/10/2024	06/10/2024	Maturity	1	24,928,078	1.2762			(66,432)							(66,432)			0003
GBP/L 6232019.41 USD-S 4883262.35GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	06/10/2024	06/10/2024	Maturity	1	6,232,019	1.2762			(16,608)							(16,608)			0003
GBP/L 6029655.14 USD-S 4724694.52GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	06/05/2024	06/10/2024	06/10/2024	Maturity	1	6,029,655	1.276199999			(16,069)							(16,069)			0003
EUR/L 607434.85 USD-S 561753.14EUR	OVIL LOCABOX 7200644	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/03/2024	06/10/2024	06/10/2024	Maturity	1	607,435	1.081319901			2,879							2,879			0003
EUR/L 314651.65 USD-S 291483.03EUR	OVIL LOCABOX 7200644	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2024	06/10/2024	06/10/2024	Maturity	1	314,652	1.079485313			959							959			0003
EUR/L 578028.45 USD-S 526344.81EUR	OVIL LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2024	06/10/2024	06/10/2024	Maturity	1	578,028	1.098193502			11,579							11,579			0003
EUR/L 14191795.71 USD-S 12987051.85EUR	Coupon Hedge RML	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/06/2024	06/10/2024	06/10/2024	Maturity	1	14,191,796	1.092765			215,201							215,201			0003
EUR/L 11977844.08 USD-S 10961042.93EUR	Coupon Hedge RML	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/06/2024	06/10/2024	06/10/2024	Maturity	1	11,977,844	1.092765			181,629							181,629			0003
EUR/L 12713466.19 USD-S 11634217.96EUR	Coupon Hedge RML	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/06/2024	06/10/2024	06/10/2024	Maturity	1	12,713,466	1.092765			192,784							192,784			0003
EUR/L 7811128.33 USD-S 7175000EUR	CLO ReInv6m BECLO 1A CR XS1775925958	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/06/2024	06/10/2024	06/10/2024	Maturity	1	7,811,128	1.088659001			89,432							89,432			0003
GBP/L 12434338.85 USD-S 9766524.72GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	06/10/2024	06/10/2024	Maturity	1	12,434,339	1.273159			3,516							3,516			0003
GBP/L 59063109.51 USD-S 46390992.41GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	06/10/2024	06/10/2024	Maturity	1	59,063,110	1.273159			16,700							16,700			0003
GBP/L 24868677.68 USD-S 19533049.43GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	06/10/2024	06/10/2024	Maturity	1	24,868,678	1.273159			7,032							7,032			0003
GBP/L 6217169.41 USD-S 4883262.35GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	06/10/2024	06/10/2024	Maturity	1	6,217,169	1.273159			1,758							1,758			0003
GBP/L 6093959.61 USD-S 4786487.48GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	06/10/2024	06/10/2024	Maturity	1	6,093,960	1.273158999			1,723							1,723			0003
EUR/L 2311515.5 USD-S 2125000EUR	CLO ReInv6m NEUBE 2022-5A C XS2550554617	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024	06/06/2024	Maturity	1	2,311,516	1.087772			2,190							(48,934)			0003
EUR/L 2175544 USD-S 2000000EUR	CLO ReInv6m NEUBE 2022-5A B XS2550554450	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024	06/06/2024	Maturity	1	2,175,544	1.087772			2,062							(46,055)			0003
EUR/L 1359715 USD-S 1250000EUR	CLO ReInv6m NEUBE 2022-5A D XS2550554880	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024	06/06/2024	Maturity	1	1,359,715	1.087772			1,288							(28,785)			0003
EUR/L 4079145 USD-S 3750000EUR	CLO ReInv6m NEUBE 2022-5A D XS2550554880	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024	06/06/2024	Maturity	1	4,079,145	1.087772			3,865							(86,354)			0003
EUR/L 6526632 USD-S 6000000EUR	CLO ReInv6m NEUBE 2022-5A B XS2550554450	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024	06/06/2024	Maturity	1	6,526,632	1.087772			6,185							(138,166)			0003
EUR/L 6934546.5 USD-S 6375000EUR	CLO ReInv6m NEUBE 2022-5A C XS2550554617	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/12/2023	06/06/2024	06/06/2024	Maturity	1	6,934,547	1.087772			6,571							(146,802)			0003
EUR/L 1282362.5 USD-S 1250000EUR	CLO ReInv6m NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	11/01/2022	06/06/2024	06/06/2024	Maturity	1	1,282,363	1.02589			(78,641)							106,137			(78,641)	0003
EUR/L 2180016.25 USD-S 2125000EUR	CLO ReInv6m NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	11/01/2022	06/06/2024	06/06/2024	Maturity	1	2,180,016	1.02589			(133,690)							180,433			(133,690)	0003
EUR/L 2051780 USD-S 2000000EUR	CLO ReInv6m NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	11/01/2022	06/06/2024	06/06/2024	Maturity	1	2,051,780	1.02589			(125,826)							169,819			(125,826)	0003
EUR/L 3847087.5 USD-S 3750000EUR	CLO ReInv6m NEUBE 2022-5A D XS2550554880	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	11/01/2022	06/06/2024	06/06/2024	Maturity	1	3,847,088	1.02589			(235,923)							318,412			(235,923)	0003
EUR/L 6540048.75 USD-S 6375000EUR	CLO ReInv6m NEUBE 2022-5A C XS2550554617	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	11/01/2022	06/06/2024	06/06/2024	Maturity	1	6,540,049	1.02589			(401,069)							541,300			(401,069)	0003
EUR/L 6155340 USD-S 6000000EUR	CLO ReInv6m NEUBE 2022-5A B XS2550554450	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	11/01/2022	06/06/2024	06/06/2024	Maturity	1	6,155,340	1.02589			(377,477)							509,458			(377,477)	0003
EUR/L 1898452.5 USD-S 1750000EUR	CLO ReInv6m ARBR 11A D XS2501344282	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/03/2024	06/05/2024	06/05/2024	Maturity	1	1,898,453	1.08483			(5,377)							(5,377)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2576471.25 USD-S 2375000EUR	CLO ReInv6n ARBR 11A C XS2501344019	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/03/2024	06/05/2024	06/05/2024	Maturity	1	2,576,471	1.08483			(7,297)							(7,297)			0003
EUR/L 7729413.75 USD-S 7125000EUR	CLO ReInv6n ARBR 11A C XS2501344019	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/03/2024	06/05/2024	06/05/2024	Maturity	1	7,729,414	1.08483			(21,892)							(21,892)			0003
EUR/L 5695357.5 USD-S 5250000EUR	CLO ReInv6n ARBR 11A D XS2501344282	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	06/03/2024	06/05/2024	06/05/2024	Maturity	1	5,695,358	1.08483			(16,131)							(16,131)			0003
GBP/L 14002646.83 USD-S 10951117.84GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2024	06/05/2024	06/05/2024	Maturity	1	14,002,647	1.27865			18,152							18,152			0003
GBP/L 34617654.66 USD-S 27073596.89GBP	Whiteleys October 2022 - 2380301	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	06/03/2024	06/05/2024	06/05/2024	Maturity	1	34,617,655	1.27865			44,876							44,876			0003
USD/L 13587.03 GBP-S 17310.33USD	iQ Pool I 7200423	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2024	06/04/2024	06/04/2024	Maturity	1	17,310	1.274033398			40							40			0003
USD/L 125544.29 GBP-S 159947.63USD	iQ Pool I 7200423	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/03/2024	06/04/2024	06/04/2024	Maturity	1	159,948	1.27403349			371							371			0003
EUR/L 33021181.86 USD-S 30420250.45EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/24/2024	06/03/2024	06/03/2024	Maturity	1	33,021,182	1.0855			133,682							133,682			0003
EUR/L 4079129.14 USD-S 3757834.31EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/24/2024	06/03/2024	06/03/2024	Maturity	1	4,079,129	1.085499999			16,514							16,514			0003
EUR/L 178605.48 USD-S 164050.57EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/30/2024	06/03/2024	06/03/2024	Maturity	1	178,605	1.088722093			192							192			0003
EUR/L 732654.13 USD-S 664065.22EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2023	06/03/2024	06/03/2024	Maturity	1	732,654	1.103286406			(8,893)							(8,893)			0003
EUR/L 2394653.37 USD-S 2202265.65EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	06/03/2024	06/03/2024	Maturity	1	2,394,653	1.087358998			5,584							5,584			0003
USD/L 378007.52 EUR-S 404395.24USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/24/2023	06/03/2024	06/03/2024	Maturity	1	404,395	1.069807394			7,593							7,593			0003
EUR/L 2399346.05 USD-S 2191647.96EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/24/2023	06/03/2024	06/03/2024	Maturity	1	2,399,346	1.094767998			(10,681)							(10,681)			0003
EUR/L 1047566.91 USD-S 941567.16EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	06/03/2024	06/03/2024	Maturity	1	1,047,567	1.112578002			(21,358)							(21,358)			0003
EUR/L 73248664.59 USD-S 67479193.54EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/24/2024	06/03/2024	06/03/2024	Maturity	1	73,248,665	1.0855			296,537							296,537			0003
EUR/L 9051000.11 USD-S 8338093.15EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/24/2024	06/03/2024	06/03/2024	Maturity	1	9,051,000	1.085499999			36,642							36,642			0003
EUR/L 409742.9 USD-S 376352.15EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/30/2024	06/03/2024	06/03/2024	Maturity	1	409,743	1.088722092			441							441			0003
EUR/L 1625507.04 USD-S 1473331.9EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2023	06/03/2024	06/03/2024	Maturity	1	1,625,507	1.103286395			(19,731)							(19,731)			0003
EUR/L 5312109.48 USD-S 4885331.78EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/06/2023	06/03/2024	06/03/2024	Maturity	1	5,312,109	1.087359			12,387							(113,864)		12,387	0003
USD/L 838541.96 EUR-S 897078.39USD	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/24/2023	06/03/2024	06/03/2024	Maturity	1	897,078	1.069807395			16,844							(34,262)		16,844	0003
EUR/L 5323262.8 USD-S 4862457.43EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	05/24/2023	06/03/2024	06/03/2024	Maturity	1	5,323,263	1.094768001			(23,697)							(77,305)		(23,697)	0003
EUR/L 41882.8 USD-S 37644.82EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	06/03/2024	06/03/2024	Maturity	1	41,883	1.112578039			(854)							72		(854)	0003
EUR/L 2281956.7 USD-S 2051053.23EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/11/2023	06/03/2024	06/03/2024	Maturity	1	2,281,957	1.112578			(46,525)							3,921		(46,525)	0003
EUR/L 407568.85 USD-S 378262.23EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/13/2023	06/03/2024	06/03/2024	Maturity	1	407,569	1.077476993			(4,697)							12,554		(4,697)	0003
EUR/L 4092375.51 USD-S 3757834.31EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/09/2022	06/03/2024	06/03/2024	Maturity	1	4,092,376	1.089025			(3,267)							81,324		(3,267)	0003
EUR/L 410327.16 USD-S 378007.52EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/24/2024	06/03/2024	06/03/2024	Maturity	1	410,327	1.085499992			(1,661)							(1,661)			0003
EUR/L 14227316 USD-S 13138768.99EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	06/03/2024	06/03/2024	Maturity	1	14,227,316	1.08285			(92,556)							365,472		(92,556)	0003
EUR/L 28178422.17 USD-S 23066815.79EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/12/2021	06/03/2024	06/03/2024	Maturity	1	28,178,422	1.2216			3,038,027							(2,500,963)		3,038,027	0003
EUR/L 904118.46 USD-S 839106.97EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	11/13/2023	06/03/2024	06/03/2024	Maturity	1	904,118	1.077476999			(10,420)							27,849		(10,420)	0003
EUR/L 31566845.18 USD-S 29151632.43EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	03/17/2023	06/03/2024	06/03/2024	Maturity	1	31,566,845	1.08285			(205,359)							810,891		(205,359)	0003
EUR/L 910237.3 USD-S 838541.96EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	05/24/2024	06/03/2024	06/03/2024	Maturity	1	910,237	1.085500003			(3,685)							(3,685)			0003
EUR/L 9080391.89 USD-S 8338093.15EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/09/2022	06/03/2024	06/03/2024	Maturity	1	9,080,392	1.089025			(7,250)							180,447		(7,250)	0003
EUR/L 62514922.44 USD-S 51174625.45EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/12/2021	06/03/2024	06/03/2024	Maturity	1	62,514,922	1.2216			6,739,980							(5,548,484)		6,739,980	0003

SCHEDULE DB - PART A - SECTION 2

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USD/L 179168565 JPY-S 1144337.04USD	Non-USD Futures Repatriation - 5.30.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/30/2024	05/31/2024	05/31/2024	Maturity	1	1,144,337	0.00638693			(4,950)							(4,950)			0003
EUR/L 2384112.2 USD-S 2204245.75EUR	Coupon Hedge CLO FWAN	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/29/2024	05/31/2024	05/31/2024	Maturity	1	2,384,112	1.081599999			7,284							7,284			0003
EUR/L 3179292.24 USD-S 2940413.08EUR	Coupon Hedge CLO FWAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/29/2024	05/31/2024	05/31/2024	Maturity	1	3,179,292	1.08124			10,776							10,776			0003
EUR/L 1726980.91 USD-S 1596690.93EUR	Coupon Hedge CLO FWAN	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	05/29/2024	05/31/2024	05/31/2024	Maturity	1	1,726,981	1.0816			5,276							5,276			0003
EUR/L 331087.76 USD-S 306216.83EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/31/2024	05/31/2024	Maturity	1	331,088	1.081219997			1,128							1,128			0003
EUR/L 4451543.69 USD-S 4115359.94EUR	Coupon Hedge CLO FWAN	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/29/2024	05/31/2024	05/31/2024	Maturity	1	4,451,544	1.081689999			13,229							13,229			0003
EUR/L 9058929.34 USD-S 8375721.72EUR	Coupon Hedge CLO FWAN	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/29/2024	05/31/2024	05/31/2024	Maturity	1	9,058,929	1.08157			27,930							27,930			0003
EUR/L 5921124.92 USD-S 5473957.34EUR	Coupon Hedge CLO FWAN	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/29/2024	05/31/2024	05/31/2024	Maturity	1	5,921,125	1.081690001			17,597							17,597			0003
EUR/L 9467684.22 USD-S 8753649.07EUR	Coupon Hedge CLO FWAN	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/29/2024	05/31/2024	05/31/2024	Maturity	1	9,467,684	1.081569999			29,190							29,190			0003
EUR/L 9427386.33 USD-S 8719453.87EUR	Coupon Hedge CLO FWAN	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	05/29/2024	05/31/2024	05/31/2024	Maturity	1	9,427,386	1.08119			32,390							32,390			0003
EUR/L 59850107.54 USD-S 55217370.18EUR	Coupon Hedge CLO FWAN	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	05/31/2024	05/31/2024	Maturity	1	59,850,108	1.0839			55,473							55,473			0003
EUR/L 2395720.64 USD-S 2204245.75EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	2,395,721	1.086866399			4,324							4,324			0003
EUR/L 3195836.18 USD-S 2940413.08EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	3,195,836	1.0868664			5,768							5,768			0003
EUR/L 1637906.25 USD-S 1500000EUR	CLO NEIH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/20/2022	05/31/2024	05/31/2024	Maturity	1	1,637,906	1.0919375			10,549					27,893		10,549			0003
EUR/L 1735389.72 USD-S 1596690.93EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	1,735,390	1.086866398			3,132							3,132			0003
EUR/L 332816.78 USD-S 306216.83EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	332,817	1.086866388			601							601			0003
EUR/L 4472846.44 USD-S 4115359.94EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	4,472,846	1.086866399			8,073							8,073			0003
EUR/L 9103290.51 USD-S 8375721.72EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	9,103,291	1.0868664			16,431							16,431			0003
EUR/L 5949460.31 USD-S 5473957.34EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	5,949,460	1.0868664			10,739							10,739			0003
EUR/L 9514047.05 USD-S 8753649.07EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	9,514,047	1.0868664			17,173							17,173			0003
EUR/L 4367750 USD-S 4000000EUR	CLO OZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/20/2022	05/31/2024	05/31/2024	Maturity	1	4,367,750	1.0919375			28,131					74,382		28,131			0003
EUR/L 9476881.44 USD-S 8719453.87EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	9,476,881	1.0868664			17,106							17,106			0003
EUR/L 8941876.19 USD-S 8189000EUR	CLO OZLME 3A D XS1732458317	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/20/2022	05/31/2024	05/31/2024	Maturity	1	8,941,876	1.0919375			57,592					152,278		57,592			0003
EUR/L 60013904.35 USD-S 55217370.18EUR	Coupon Hedge CLO FWAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	05/31/2024	05/31/2024	Maturity	1	60,013,904	1.0868664			108,323							108,323			0003
EUR/L 4913718.75 USD-S 4500000EUR	CLO NEIH 2A B1RE XS1767787689	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/20/2022	05/31/2024	05/31/2024	Maturity	1	4,913,719	1.0919375			31,648					83,679		31,648			0003
EUR/L 1446817.19 USD-S 1325000EUR	CLO OZLME 3A C XS1732452112	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/20/2022	05/31/2024	05/31/2024	Maturity	1	1,446,817	1.091937502			9,319					24,639		9,319			0003
EUR/L 1734944.98 USD-S 1602767.92EUR	Non-USD Futures Repatriation - 5.30.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/30/2024	05/31/2024	05/31/2024	Maturity	1	1,734,945	1.082467997			(3,905)							(3,905)			0003
GBP/L 12019133.91 USD-S 9455695GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/29/2024	05/31/2024	05/31/2024	Maturity	1	12,019,134	1.2711			(27,412)							(27,412)			0003
GBP/L 1567713.12 USD-S 1233351.52GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/29/2024	05/31/2024	05/31/2024	Maturity	1	1,567,713	1.271100002			(3,575)							(3,575)			0003
GBP/L 10451420.8 USD-S 8222343.48GBP	60 Curzon July 2022 - 7200568	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	05/29/2024	05/31/2024	05/31/2024	Maturity	1	10,451,421	1.2711			(23,836)							(23,836)			0003
USD/L 426675.5 EUR-S 461236.22USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/29/2024	05/30/2024	05/30/2024	Maturity	1	461,236	1.081000011			809							809			0003
USD/L 299289.84 EUR-S 324296.91USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/29/2024	05/30/2024	05/30/2024	Maturity	1	324,297	1.083554691			(197)							(197)			0003
USD/L 6000000 EUR-S 6500625.6USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	05/30/2024	05/30/2024	Maturity	1	6,500,626	1.0834376			(3,252)							(3,252)			0003
USD/L 24000000 EUR-S 26002502.4USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/29/2024	05/30/2024	05/30/2024	Maturity	1	26,002,502	1.0834376			(13,006)							(13,006)			0003
USD/L 106668.87 EUR-S 115309.05USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/29/2024	05/30/2024	05/30/2024	Maturity	1	115,309	1.081000014			202							202			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 74822.46 EUR-S 81074.23USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/29/2024	05/30/2024	05/30/2024	Maturity	1	81,074	1.083554724			(49)							(49)			0003
USD/L 189162.12 EUR-S 205230.97USD	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8S7QP30	05/29/2024	05/30/2024	05/30/2024	Maturity	1	205,231	1.084947504			(388)							(388)			0003
USD/L 533344.37 EUR-S 576545.26USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/29/2024	05/30/2024	05/30/2024	Maturity	1	576,545	1.080999993			1,011							1,011			0003
USD/L 374112.3 EUR-S 405371.14USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/29/2024	05/30/2024	05/30/2024	Maturity	1	405,371	1.083554697			(247)							(247)			0003
USD/L 427140.26 EUR-S 463424.76USD	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J8S7QP30	05/29/2024	05/30/2024	05/30/2024	Maturity	1	463,425	1.084947506			(876)							(876)			0003
USD/L 55189454.67 SEK-S 5172578.25USD	EQT Nordics Sweden-7410015 .	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/30/2024	05/30/2024	Maturity	1	5,172,578	0.093724033			35,792							35,792			0003
USD/L 36793207.83 SEK-S 3448407.81USD	EQT Nordics Sweden-7410015 .	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/30/2024	05/30/2024	Maturity	1	3,448,408	0.093724033			23,862							23,862			0003
USD/L 57260134.05 DKK-S 8297367.64USD	EQT Nordics Denmark-7410016	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/29/2024	05/30/2024	05/30/2024	Maturity	1	8,297,368	0.144906535			17,712							17,712			0003
USD/L 38173590.95 DKK-S 5531602.8USD	EQT Nordics Denmark-7410016	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	05/29/2024	05/30/2024	05/30/2024	Maturity	1	5,531,603	0.144906535			11,808							11,808			0003
USD/L 1000000 GBP-S 1273092.9USD	Sorel Foundation Home Loans 50163204	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/30/2024	05/30/2024	Maturity	1	1,273,093	1.2730929			(197)							(197)			0003
USD/L 4000000 GBP-S 5092371.6USD	Sorel Foundation Home Loans 50163204	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/29/2024	05/30/2024	05/30/2024	Maturity	1	5,092,372	1.2730929			(787)							(787)			0003
EUR/L 6772812.5 USD-S 6250000EUR	CLO ReInv6m ARESE 16A D XS2465010093	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	05/30/2024	05/30/2024	Maturity	1	6,772,813	1.08365			4,715							4,715			0003
EUR/L 9211025 USD-S 8500000EUR	CLO ReInv6m ARESE 16A B1 XS2465009590	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	05/30/2024	05/30/2024	Maturity	1	9,211,025	1.08365			6,412							6,412			0003
EUR/L 2384030 USD-S 2200000EUR	CLO ReInv6m ARESE 16A C XS2465009830	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/22/2024	05/30/2024	05/30/2024	Maturity	1	2,384,030	1.08365			1,660							1,660			0003
USD/L 18213.42 EUR-S 19757.92USD	CLO AVOCA 25A D XS2400441700 - Acclnt	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/23/2024	05/28/2024	05/28/2024	Maturity	1	19,758	1.084800109			.22							22			0003
USD/L 2202480 EUR-S 2389250.3USD	CLO ReInv6m AVOCA 25A D XS2400441700	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	05/23/2024	05/28/2024	05/28/2024	Maturity	1	2,389,250	1.084799998			2,644							2,644			0003
EUR/L 2172171.6 USD-S 2000000EUR	CLO ReInv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	05/28/2024	05/28/2024	Maturity	1	2,172,172	1.0860858			(171)							(171)			0003
EUR/L 2172171.6 USD-S 2000000EUR	CLO ReInv6m BABSE 2022-1A C XS2506084032	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	05/28/2024	05/28/2024	Maturity	1	2,172,172	1.0860858			(171)							(171)			0003
EUR/L 6516514.8 USD-S 6000000EUR	CLO ReInv6m BABSE 2022-1A C XS2506084032	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	05/28/2024	05/28/2024	Maturity	1	6,516,515	1.0860858			(513)							(513)			0003
EUR/L 6516514.8 USD-S 6000000EUR	CLO ReInv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	05/28/2024	05/28/2024	Maturity	1	6,516,515	1.0860858			(513)							(513)			0003
EUR/L 2064400 USD-S 2000000EUR	CLO ReInv6m BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024	05/28/2024	Maturity	1	2,064,400	1.0322			(107,601)					156,399		(107,601)			0003
EUR/L 2064400 USD-S 2000000EUR	CLO ReInv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024	05/28/2024	Maturity	1	2,064,400	1.0322			(107,601)					156,399		(107,601)			0003
EUR/L 6193200 USD-S 6000000EUR	CLO ReInv6m BABSE 2022-1A C XS2506084032	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024	05/28/2024	Maturity	1	6,193,200	1.0322			(322,802)					469,197		(322,802)			0003
EUR/L 6193200 USD-S 6000000EUR	CLO ReInv6m BABSE 2022-1A B1 XS2506083653	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	10/25/2022	05/28/2024	05/28/2024	Maturity	1	6,193,200	1.0322			(322,802)					469,197		(322,802)			0003
GBP/L 2267510.43 USD-S 1999921GBP	HOPSH 1C - 50136750	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/24/2022	05/28/2024	05/28/2024	Maturity	1	2,267,510	1.1338			(284,581)					281,788		(284,581)			0003
USD/L 100216.74 GBP-S 126749.41USD	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/16/2024	05/24/2024	05/24/2024	Maturity	1	126,749	1.264752875			907							907			0003
USD/L 305147.45 GBP-S 385936.12USD	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/16/2024	05/24/2024	05/24/2024	Maturity	1	385,936	1.264752892			2,762							2,762			0003
USD/L 100216.74 GBP-S 126749.41USD	Chiswick High Street July 2021 - 7200450	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/16/2024	05/24/2024	05/24/2024	Maturity	1	126,749	1.264752875			907							907			0003
USD/L 327142.5 GBP-S 415732.69USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/21/2024	05/24/2024	05/24/2024	Maturity	1	415,733	1.270800003			983							983			0003
USD/L 344103.27 GBP-S 437286.44USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/21/2024	05/24/2024	05/24/2024	Maturity	1	437,286	1.270800013			1,034							1,034			0003
USD/L 244494.43 GBP-S 310703.52USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/21/2024	05/24/2024	05/24/2024	Maturity	1	310,704	1.270799993			735							735			0003
USD/L 232443.35 GBP-S 295389.01USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	05/21/2024	05/24/2024	05/24/2024	Maturity	1	295,389	1.270800004			698							698			0003
EUR/L 5000815.46 USD-S 4875000EUR	CLO ReInv6m GRSV 2022-1A C XS2557763829	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/31/2022	05/24/2024	05/24/2024	Maturity	1	5,000,815	1.025808299			(287,578)					411,515		(287,578)			0003
EUR/L 15002446.39 USD-S 14625000EUR	CLO ReInv6m GRSV 2022-1A C XS2557763829	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/31/2022	05/24/2024	05/24/2024	Maturity	1	15,002,446	1.0258083			(862,735)					1,234,544		(862,735)			0003
USD/L 3908006638 JPY-S 2506417.64USD	Non-USD Futures Repatriation - 5.20.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/20/2024	05/22/2024	05/22/2024	Maturity	1	2,506,418	0.006413545			(12,476)							(12,476)			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 692520 USD-S 600000EUR	CLO TERM CORDA 14A DR																							
	XS2350866542	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/24/2022	05/22/2024	05/22/2024	Maturity	1	692,520	1.1542			(43,317)					26,440		(43,317)			0003
USD/L 615982.2 EUR-S	Non-USD Futures Repatriation																							
668517.47USD	- 5.21.2024	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2024	05/22/2024	05/22/2024	Maturity	1	668,517	1.085286994			(2,022)							(2,022)			0003
EUR/L 3916833.74 USD-S	Non-USD Futures Repatriation																							
3607501.32EUR	- 5.21.2024	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2024	05/22/2024	05/22/2024	Maturity	1	3,916,834	1.085747001			13,499							13,499			0003
EUR/L 2549590.6 USD-S	Non-USD Futures Repatriation																							
2349231.68EUR	- 5.21.2024	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	05/21/2024	05/22/2024	05/22/2024	Maturity	1	2,549,591	1.085286999			7,710							7,710			0003
EUR/L 715482 USD-S 600000EUR	CLO Reinv6n CORDA 14A DR																							
	XS2350866542	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/01/2021	05/22/2024	05/22/2024	Maturity	1	715,482	1.19247			66,279					(48,335)		66,279			0003
EUR/L 1115442.33 USD-S	Non-USD Futures Repatriation																							
1027678.59EUR	- 5.20.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/20/2024	05/22/2024	05/22/2024	Maturity	1	1,115,442	1.085399999			3,489							3,489			0003
SEK/L 309345.69 USD-S	Non-USD Futures Repatriation																							
3306728.83SEK	- 5.21.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/22/2024	05/22/2024	Maturity	1	309,346	0.093550365			1,520							1,520			0003
SEK/L 1626904.84 USD-S	Non-USD Futures Repatriation																							
17390683.86SEK	- 5.21.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/22/2024	05/22/2024	Maturity	1	1,626,905	0.093550366			7,992							7,992			0003
SEK/L 2295041.61 USD-S	Non-USD Futures Repatriation																							
24532684.34SEK	- 5.21.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/22/2024	05/22/2024	Maturity	1	2,295,042	0.093550366			11,274							11,274			0003
GBP/L 785380.04 USD-S	Non-USD Futures Repatriation																							
617479.86GBP	- 5.21.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/22/2024	05/22/2024	Maturity	1	785,380	1.271911994			312							312			0003
GBP/L 1323866.06 USD-S	Non-USD Futures Repatriation																							
1040847.21GBP	- 5.21.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/22/2024	05/22/2024	Maturity	1	1,323,866	1.271912003			525							525			0003
GBP/L 360382 USD-S	Non-USD Futures Repatriation			WELLS FARGO &																				
283575.18GBP	- 5.21.2024	D1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	05/21/2024	05/22/2024	05/22/2024	Maturity	1	360,382	1.270851701			(158)							(158)			0003
GBP/L 895027.14 USD-S	Non-USD Futures Repatriation																							
703686.37GBP	- 5.21.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/21/2024	05/22/2024	05/22/2024	Maturity	1	895,027	1.271912003			355							355			0003
USD/L 1666806.53 EUR-S				WELLS FARGO &																				
1811652.02USD	East Road - 7200561	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	05/17/2024	05/20/2024	05/20/2024	Maturity	1	1,811,652	1.086900002			(1,676)							(1,676)			0003
USD/L 1655311.32 EUR-S				WELLS FARGO &																				
1799157.87USD	East Road - 7200561	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	05/17/2024	05/20/2024	05/20/2024	Maturity	1	1,799,158	1.086899998			(1,665)							(1,665)			0003
EUR/L 6013142.61 USD-S	35 RUE DE LA GARE Collateral																							
5512822.04EUR	Facility - 7200426	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/18/2024	05/20/2024	05/20/2024	Maturity	1	6,013,143	1.090755799			(26,801)							(26,801)			0003
EUR/L 6004290.12 USD-S	35 RUE DE LA GARE Collateral																							
5512822.04EUR	Facility - 7200426	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	06/01/2023	05/20/2024	05/20/2024	Maturity	1	6,004,290	1.089149999			(17,948)					(115,183)		(17,948)			0003
EUR/L 6129298.88 USD-S	35 RUE DE LA GARE Collateral																							
5512822.04EUR	Facility - 7200426	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/20/2023	05/20/2024	05/20/2024	Maturity	1	6,129,299	1.111826			142,957					(9,826)		142,957			0003
EUR/L 6172671.13 USD-S	35 RUE DE LA GARE Collateral																							
5512800EUR	Facility - 7200426	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/28/2023	05/20/2024	05/20/2024	Maturity	1	6,172,671	1.119697999			186,353					(53,222)		186,353			0003
USD/L 103614.41 GBP-S																								
131152.53USD	Brunel Sept 2021 - 7200467 .	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2024	05/17/2024	05/17/2024	Maturity	1	131,153	1.265775002			490							490			0003
USD/L 414457.64 GBP-S																								
524610.12USD	Brunel Sept 2021 - 7200467 .	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2024	05/17/2024	05/17/2024	Maturity	1	524,610	1.265775002			1,959							1,959			0003
USD/L 716286.41 GBP-S																								
906657.43USD	Brunel Sept 2021 - 7200467 .	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/16/2024	05/17/2024	05/17/2024	Maturity	1	906,657	1.265774999			3,386							3,386			0003
USD/L 1917008.95 GBP-S	Whiteleys October 2022 -																							
2418314.46USD	2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2024	05/16/2024	05/16/2024	Maturity	1	2,418,314	1.261504001			9,970							9,970			0003
GBP/L 5454492.65 USD-S																								
4317654.28GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	5,454,493	1.2633			14,700							14,700			0003
GBP/L 604303.09 USD-S																								
478352.83GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	604,303	1.263299995			1,629							1,629			0003
GBP/L 40843.01 USD-S																								
32330.41GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	40,843	1.263300094			110							110			0003
GBP/L 82941.41 USD-S																								
65654.56GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	82,941	1.263300066			224							224			0003
GBP/L 116755.35 USD-S																								
92420.92GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	116,755	1.263300019			315							315			0003
GBP/L 6328759.5 USD-S																								
5000000GBP	iQ Pool II 7200424	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/20/2024	05/16/2024	05/16/2024	Maturity	1	6,328,760	1.2657519			4,764							4,764			0003
USD/L 4739272.12 GBP-S	Whiteleys October 2022 -																							
5978610.74USD	2380301	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/15/2024	05/16/2024	05/16/2024	Maturity	1	5,978,611	1.261504001			24,647							24,647			0003
GBP/L 377389.34 USD-S																								
298732.95GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	377,389	1.263300014			1,017							1,017			0003
GBP/L 766378.61 USD-S																								
606648.15GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	766,379	1.263300003			2,065							2,065			0003
GBP/L 1078819.4 USD-S																								
853969.29GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	1,078,819	1.263299995			2,907							2,907			0003
GBP/L 50395511.97 USD-S																								
39895125.44GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	50,399,512	1.2633			135,830							135,830			0003
GBP/L 5583760.6 USD-S																								
4419979.89GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	02/21/2024	05/16/2024	05/16/2024	Maturity	1	5,583,761	1.263300001			15,049							15,049			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 31010921.55 USD-S 24500000GBP	iQ Pool II 7200424	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/20/2024	05/16/2024	05/16/2024	Maturity	1	31,010,922	1.2657519			23,343							23,343			0003
EUR/L 90854.66 USD-S 83261.23EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	05/16/2024	05/16/2024	Maturity	1	90,855	1.09120007			383							383			0003
EUR/L 240460.43 USD-S 221591.88EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	05/16/2024	05/16/2024	Maturity	1	240,460	1.085150006			(322)							(322)			0003
EUR/L 57462.32 USD-S 52659.75EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	05/16/2024	05/16/2024	Maturity	1	57,462	1.091200015			242							242			0003
EUR/L 1081300 USD-S 1000000EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/14/2024	05/16/2024	05/16/2024	Maturity	1	1,081,300	1.0813			(5,302)							(5,302)			0003
EUR/L 432520 USD-S 400000EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/14/2024	05/16/2024	05/16/2024	Maturity	1	432,520	1.0813			(2,121)							(2,121)			0003
EUR/L 53042.14 USD-S 48609EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	05/16/2024	05/16/2024	Maturity	1	53,042	1.091199984			223							223			0003
EUR/L 360278.56 USD-S 332008.07EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	05/16/2024	05/16/2024	Maturity	1	360,279	1.085150009			(482)							(482)			0003
EUR/L 2501346.4 USD-S 2305069.71EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	05/16/2024	05/16/2024	Maturity	1	2,501,346	1.085150002			(3,347)							(3,347)			0003
EUR/L 86735.34 USD-S 79929.36EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	05/16/2024	05/16/2024	Maturity	1	86,735	1.085149937			(116)							(116)			0003
EUR/L 1730080 USD-S 1600000EUR	CLO PALMP 1A CNE XS1566964802	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/14/2024	05/16/2024	05/16/2024	Maturity	1	1,730,080	1.0813			(8,484)							(8,484)			0003
EUR/L 1648615.51 USD-S 1519251.27EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	05/16/2024	05/16/2024	Maturity	1	1,648,616	1.085149996			(2,206)							(2,206)			0003
EUR/L 24370.5 USD-S 22333.67EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	05/16/2024	05/16/2024	Maturity	1	24,371	1.091199968			103							103			0003
EUR/L 86630.74 USD-S 79390.34EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/14/2024	05/16/2024	05/16/2024	Maturity	1	86,631	1.091200012			365							365			0003
EUR/L 804951.45 USD-S 741788.19EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	05/16/2024	05/16/2024	Maturity	1	804,951	1.085149994			(1,077)							(1,077)			0003
EUR/L 3243900 USD-S 3000000EUR	CLO PALMP 1A C XS1566964638	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	05/14/2024	05/16/2024	05/16/2024	Maturity	1	3,243,900	1.0813			(15,907)							(15,907)			0003
EUR/L 429693.94 USD-S 395976.54EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/22/2024	05/16/2024	05/16/2024	Maturity	1	429,694	1.085149994			(575)							(575)			0003
AUD/L 11003.83 USD-S 16864.11AUD	Coupon Hedge RMBS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	05/16/2024	05/16/2024	Maturity	1	11,004	0.652499895			(256)							(256)			0003
GBP/L 69466.15 USD-S 54758.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	69,466	1.268599981			104							104			0003
GBP/L 69531.86 USD-S 54758.12GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	69,532	1.269799986			169							169			0003
GBP/L 24304.1 USD-S 19063.54GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/15/2024	05/16/2024	05/16/2024	Maturity	1	24,304	1.274899625			156							156			0003
GBP/L 277131.31 USD-S 218454.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	277,131	1.268599976			414							414			0003
GBP/L 277393.46 USD-S 218454.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	277,393	1.269799997			676							676			0003
GBP/L 151215.93 USD-S 119199.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	151,216	1.268600021			226							226			0003
GBP/L 151358.97 USD-S 119199.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	151,359	1.26980003			369							369			0003
GBP/L 219929.01 USD-S 172506.87GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	03/15/2024	05/16/2024	05/16/2024	Maturity	1	219,929	1.274900008			1,414							1,414			0003
GBP/L 19331.77 USD-S 15238.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	19,332	1.268600389			.29							29			0003
GBP/L 19350.05 USD-S 15238.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	19,350	1.269799969			.47							47			0003
GBP/L 396906.18 USD-S 312869.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	396,906	1.268600027			593							593			0003
GBP/L 397281.62 USD-S 312869.44GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	397,282	1.269800016			968							968			0003
GBP/L 366453.99 USD-S 288864.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	366,454	1.268600011			547							547			0003
GBP/L 366800.63 USD-S 288864.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	366,801	1.269800019			894							894			0003
GBP/L 80678.29 USD-S 65654.56GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/10/2023	05/16/2024	05/16/2024	Maturity	1	80,678	1.228829955			(2,487)						3,013	(2,487)			0003
GBP/L 113946.68 USD-S 92420.92GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	11/03/2023	05/16/2024	05/16/2024	Maturity	1	113,947	1.232910038			(3,123)						3,865	(3,123)			0003
GBP/L 40325.72 USD-S 32330.41GBP	iQ Pool I 7200423	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/18/2023	05/16/2024	05/16/2024	Maturity	1	40,326	1.247299988			(627)						887	(627)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 5332281.02 USD-S 4317654.28GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/02/2022	05/16/2024	05/16/2024	Maturity	1	5,332,281	1.234994901			(136,912)					171,543		(136,912)			0003
GBP/L 5727541.59 USD-S 4637704.65GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/02/2022	05/16/2024	05/16/2024	Maturity	1	5,727,542	1.2349949			(147,061)					184,258		(147,061)			0003
GBP/L 587799.92 USD-S 478352.8GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2023	05/16/2024	05/16/2024	Maturity	1	587,800	1.228799999			(18,132)					21,969		(18,132)			0003
GBP/L 445188.53 USD-S 362295.35GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2023	05/16/2024	05/16/2024	Maturity	1	445,189	1.228800011			(13,733)					16,639		(13,733)			0003
GBP/L 338896.56 USD-S 267142.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	338,897	1.268600012			506							506			0003
GBP/L 339217.13 USD-S 267142.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	339,217	1.269800009			827							827			0003
GBP/L 1414045.98 USD-S 1114650.78GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	1,414,046	1.2686			2,113							2,113			0003
GBP/L 1415383.57 USD-S 1114650.78GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	1,415,384	1.269800009			3,450							3,450			0003
GBP/L 163454.16 USD-S 128209.39GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	03/15/2024	05/16/2024	05/16/2024	Maturity	1	163,454	1.274900068			1,051							1,051			0003
GBP/L 1962970.26 USD-S 1547351.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	1,962,970	1.268600005			2,933							2,933			0003
GBP/L 1964827.08 USD-S 1547351.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	1,964,827	1.269800004			4,790							4,790			0003
GBP/L 745467.45 USD-S 606648.15GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/10/2023	05/16/2024	05/16/2024	Maturity	1	745,467	1.228830006			(22,977)					27,842		(22,977)			0003
GBP/L 1052867.28 USD-S 853969.29GBP	iQ Pool I 7200423	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	11/03/2023	05/16/2024	05/16/2024	Maturity	1	1,052,867	1.232910003			(28,860)					35,709		(28,860)			0003
GBP/L 372609.61 USD-S 298732.95GBP	iQ Pool I 7200423	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/18/2023	05/16/2024	05/16/2024	Maturity	1	372,610	1.247300005			(5,797)					8,193		(5,797)			0003
GBP/L 5431271.29 USD-S 4419979.89GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2023	05/16/2024	05/16/2024	Maturity	1	5,431,271	1.2288			(167,538)					202,989		(167,538)			0003
GBP/L 2181423.77 USD-S 1775247.21GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2023	05/16/2024	05/16/2024	Maturity	1	2,181,424	1.228799999			(67,290)					81,529		(67,290)			0003
GBP/L 49270276.45 USD-S 39895125.44GBP	iQ Pool I 7200423	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/02/2022	05/16/2024	05/16/2024	Maturity	1	49,270,276	1.2349949			(1,265,065)					1,585,055		(1,265,065)			0003
GBP/L 28064953.8 USD-S 22724752.79GBP	iQ Pool II 7200424	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	08/02/2022	05/16/2024	05/16/2024	Maturity	1	28,064,954	1.2349949			(720,597)					902,867		(720,597)			0003
GBP/L 2276492.77 USD-S 1794492.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	05/16/2024	05/16/2024	Maturity	1	2,276,493	1.268600002			3,401							3,401			0003
GBP/L 2278646.16 USD-S 1794492.17GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	05/16/2024	05/16/2024	Maturity	1	2,278,646	1.269800001			5,555							5,555			0003
EUR/L 9102165.75 USD-S 7500000EUR	CLO ReInv6m BILB 2A CN XS1941078625	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	05/15/2024	05/15/2024	Maturity	1	9,102,166	1.2136221			(941,388)					762,644		(941,388)			0003
EUR/L 1668730.39 USD-S 1375000EUR	CLO ReInv6m BILB 2A C XS1941078112	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/06/2021	05/15/2024	05/15/2024	Maturity	1	1,668,730	1.213622102			(172,588)					139,818		(172,588)			0003
USD/L 5555555.56 GBP-S 6887222.23USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024	05/15/2024	Maturity	1	6,887,222	1.2397			157,254					(194,598)		157,254			0003
USD/L 11111111.11 GBP-S 13774444.44USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024	05/15/2024	Maturity	1	13,774,444	1.2397			314,508					(389,196)		314,508			0003
USD/L 1388888.89 GBP-S 1721805.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024	05/15/2024	Maturity	1	1,721,806	1.239700002			39,313					(48,649)		39,313			0003
USD/L 1388888.89 GBP-S 1721805.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2023	05/15/2024	05/15/2024	Maturity	1	1,721,806	1.239700002			39,313					(48,649)		39,313			0003
EUR/L 1214129.4 USD-S 1000000EUR	CLO ReInv6m JUBIL 2019-22X D Mtge XS1980849563	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024	05/15/2024	Maturity	1	1,214,129	1.2141294			126,026					(102,184)		126,026			0003
EUR/L 2581659.57 USD-S 2396696.22EUR	A&O Hostels CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/10/2024	05/15/2024	05/15/2024	Maturity	1	2,581,660	1.077174299			(26,195)							(26,195)			0003
EUR/L 9085500 USD-S 7500000EUR	CLO ReInv6m BILB 2A CN XS1941078625	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	07/28/2021	05/15/2024	05/15/2024	Maturity	1	9,085,500	1.2114			924,722					(746,293)		924,722			0003
EUR/L 2671000 USD-S 2500000EUR	CLO ReInv6m CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/25/2024	05/15/2024	05/15/2024	Maturity	1	2,671,000	1.0684			(49,259)							(49,259)			0003
EUR/L 1709440 USD-S 1600000EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/25/2024	05/15/2024	05/15/2024	Maturity	1	1,709,440	1.0684			(31,526)							(31,526)			0003
EUR/L 1513104.82 USD-S 1404698.22EUR	A&O Hostels CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/10/2024	05/15/2024	05/15/2024	Maturity	1	1,513,105	1.077174299			(15,353)							(15,353)			0003
EUR/L 132829.94 USD-S 129023.74EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	05/15/2024	05/15/2024	Maturity	1	132,830	1.029499997			(7,561)					10,363		(7,561)			0003
EUR/L 1669427.93 USD-S 1375000EUR	CLO ReInv6m BILB 2A C XS1941078112	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	05/15/2024	05/15/2024	Maturity	1	1,669,428	1.214129404			173,285					(140,502)		173,285			0003
EUR/L 6837760 USD-S 6400000EUR	CLO ReInv6m CONTE 10A D XS2532683872	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/25/2024	05/15/2024	05/15/2024	Maturity	1	6,837,760	1.0684			(126,104)							(126,104)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 10577160 USD-S 9900000EUR	CLO ReInv6n CONTE 10A C XS2532683526	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/25/2024	05/15/2024	05/15/2024	Maturity	1	10,577,160	1.0684			(195,067)							(195,067)			0003
EUR/L 2129925 USD-S 1750000EUR	CLO ReInv6n JUBIL 2019-22A D XS1980850066	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	07/27/2021	05/15/2024	05/15/2024	Maturity	1	2,129,925	1.2171			225,743					(183,922)		225,743			0003
GBP/L 4189698.67 USD-S 3333333.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	05/15/2024	05/15/2024	Maturity	1	4,189,699	1.256909602			(36,987)							(36,987)			0003
GBP/L 8379397.33 USD-S 6666666.66GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	05/15/2024	05/15/2024	Maturity	1	8,379,397	1.256909601			(73,974)							(73,974)			0003
GBP/L 1047424.67 USD-S 833333.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	05/15/2024	05/15/2024	Maturity	1	1,047,425	1.256909609			(9,247)							(9,247)			0003
GBP/L 1047424.67 USD-S 833333.33GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/14/2024	05/15/2024	05/15/2024	Maturity	1	1,047,425	1.256909609			(9,247)							(9,247)			0003
EUR/L 30949529.25 USD-S 28130002.81EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/12/2024	05/14/2024	05/14/2024	Maturity	1	30,949,529	1.100232			1,064,371							1,064,371			0003
EUR/L 35187186.27 USD-S 31981605.94EUR	Coupon Hedge CML Total	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/12/2024	05/14/2024	05/14/2024	Maturity	1	35,187,186	1.100232			1,210,106							1,210,106			0003
USD/L 292466.21 EUR-S 315275.65USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/09/2024	05/13/2024	05/13/2024	Maturity	1	315,276	1.077990001			235							235			0003
USD/L 27826.65 EUR-S 29996.85USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/09/2024	05/13/2024	05/13/2024	Maturity	1	29,997	1.077989984			.22							22			0003
USD/L 111306.58 EUR-S 119987.38USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/09/2024	05/13/2024	05/13/2024	Maturity	1	119,987	1.077989998			.90							90			0003
USD/L 5319.26 EUR-S 5734.11USD	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/09/2024	05/13/2024	05/13/2024	Maturity	1	5,734	1.077990172			.4							4			0003
USD/L 93176.31 EUR-S 100443.13USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/09/2024	05/13/2024	05/13/2024	Maturity	1	100,443	1.077989996			.75							75			0003
USD/L 4489.45 EUR-S 4839.58USD	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/09/2024	05/13/2024	05/13/2024	Maturity	1	4,840	1.077989509			.4							4			0003
USD/L 12029.04 EUR-S 12967.18USD	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/09/2024	05/13/2024	05/13/2024	Maturity	1	12,967	1.077989599			.10							10			0003
USD/L 1572658.31 EUR-S 1694504.42USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/07/2024	05/13/2024	05/13/2024	Maturity	1	1,694,504	1.077477803			2,072							2,072			0003
USD/L 80239.01 EUR-S 86496.85USD	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/09/2024	05/13/2024	05/13/2024	Maturity	1	86,497	1.077989995			.65							65			0003
USD/L 760118.18 EUR-S 819010.46USD	Stoneweg Spanish Hotel Portfolio - 7200552	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	05/07/2024	05/13/2024	05/13/2024	Maturity	1	819,010	1.077477794			1,001							1,001			0003
USD/L 17632.97 GBP-S 22050.91USD	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/09/2024	05/13/2024	05/13/2024	Maturity	1	22,051	1.250549964			82							82			0003
EUR/L 6560.44 USD-S 6086.03EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/13/2024	05/13/2024	Maturity	1	6,560	1.077950651			(5)							(5)			0003
EUR/L 567665.08 USD-S 526615.41EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/13/2024	05/13/2024	Maturity	1	567,665	1.077949998			(445)							(445)			0003
EUR/L 26241.79 USD-S 24344.16EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/13/2024	05/13/2024	Maturity	1	26,242	1.077950112			(21)							(21)			0003
EUR/L 720886.26 USD-S 668756.68EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/13/2024	05/13/2024	Maturity	1	720,886	1.077949995			(565)							(565)			0003
EUR/L 567664.78 USD-S 526615.13EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/13/2024	05/13/2024	Maturity	1	567,665	1.077950001			(445)							(445)			0003
EUR/L 608426.25 USD-S 564429.01EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/13/2024	05/13/2024	Maturity	1	608,426	1.077949998			(477)							(477)			0003
EUR/L 111149.24 USD-S 103111.68EUR	Irish RPL EPF	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/13/2024	05/13/2024	Maturity	1	111,149	1.077950044			(87)							(87)			0003
EUR/L 1702994.86 USD-S 1579845.87EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	05/09/2024	05/13/2024	05/13/2024	Maturity	1	1,702,995	1.077950003			(1,335)							(1,335)			0003
GBP/L 67674.57 USD-S 54115.84GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/09/2024	05/13/2024	05/13/2024	Maturity	1	67,675	1.250550116			(251)							(251)			0003
GBP/L 168807.77 USD-S 134940.42GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	05/09/2024	05/13/2024	05/13/2024	Maturity	1	168,808	1.250980025			(569)							(569)			0003
GBP/L 270698.31 USD-S 216463.41GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OXOHC3ZE78	05/09/2024	05/13/2024	05/13/2024	Maturity	1	270,698	1.250549966			(1,005)							(1,005)			0003
GBP/L 675231.45 USD-S 539761.99GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	05/09/2024	05/13/2024	05/13/2024	Maturity	1	675,231	1.250979992			(2,274)							(2,274)			0003
GBP/L 554302.95 USD-S 443094.97GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	05/09/2024	05/13/2024	05/13/2024	Maturity	1	554,303	1.25098001			(1,867)							(1,867)			0003
USD/L 1553032.48 EUR-S 1673347.46USD	Non-USD Futures Repatriation - 5.9.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2024	05/10/2024	05/10/2024	Maturity	1	1,673,347	1.077471			(578)							(578)			0003
EUR/L 655511.26 USD-S 608379.49EUR	Non-USD Futures Repatriation - 5.9.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2024	05/10/2024	05/10/2024	Maturity	1	655,511	1.07747104			226							226			0003
EUR/L 460774.31 USD-S 427644.28EUR	Non-USD Futures Repatriation - 5.9.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2024	05/10/2024	05/10/2024	Maturity	1	460,774	1.077471			159							159			0003
EUR/L 176217.4 USD-S 163547.23EUR	Non-USD Futures Repatriation - 5.9.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	05/09/2024	05/10/2024	05/10/2024	Maturity	1	176,217	1.07747101			.61							61			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 1162679.84 USD-S 929529.86GBP	Non-USD Futures Repatriation - 5.9.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/09/2024	05/10/2024	05/10/2024	Maturity	1	1,162,680	1.250825702			(1,648)							(1,649)			0003
USD/L 35937.27 EUR-S 38619.63USD	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/09/2024	05/09/2024	Maturity	1	38,620	1.07464006			124							124			0003
USD/L 31366.39 EUR-S 33707.58USD	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/09/2024	05/09/2024	Maturity	1	33,708	1.074640084			108							108			0003
USD/L 65587.13 EUR-S 70482.56USD	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/09/2024	05/09/2024	Maturity	1	70,483	1.074640101			227							227			0003
USD/L 75144.83 EUR-S 80753.65USD	65 Rue Paul Meurice - 7200420	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/08/2024	05/09/2024	05/09/2024	Maturity	1	80,754	1.074640132			260							260			0003
EUR/L 2405565 USD-S 2250000EUR	CLO ReInv6n PENTA 2022-12A C XS2544642957	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2024	05/09/2024	05/09/2024	Maturity	1	2,405,565	1.06914			(20,154)							(20,154)			0003
EUR/L 2672850 USD-S 2500000EUR	CLO ReInv6n PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2024	05/09/2024	05/09/2024	Maturity	1	2,672,850	1.06914			(22,393)							(22,393)			0003
EUR/L 2138280 USD-S 2000000EUR	CLO ReInv6n PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2024	05/09/2024	05/09/2024	Maturity	1	2,138,280	1.06914			(17,915)							(17,915)			0003
EUR/L 6414840 USD-S 6000000EUR	CLO ReInv6n PENTA 2022-12A D XS2544643419	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2024	05/09/2024	05/09/2024	Maturity	1	6,414,840	1.06914			(53,744)							(53,744)			0003
EUR/L 7911636 USD-S 7400000EUR	CLO ReInv6n PENTA 2022-12A B XS2544641801	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2024	05/09/2024	05/09/2024	Maturity	1	7,911,636	1.06914			(66,285)							(66,285)			0003
EUR/L 7216695 USD-S 6750000EUR	CLO ReInv6n PENTA 2022-12A C XS2544642957	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/25/2024	05/09/2024	05/09/2024	Maturity	1	7,216,695	1.06914			(60,462)							(60,462)			0003
USD/L 886986080 JPY-S 5777281.83USD	Non-USD Futures Repatriation - 5.6.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	05/06/2024	05/08/2024	05/08/2024	Maturity	1	5,777,282	0.006513385			(76,491)							(76,491)			0003
USD/L 881441.01 EUR-S 950810.42USD	Non-USD Futures Repatriation - 5.6.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	05/06/2024	05/08/2024	05/08/2024	Maturity	1	950,810	1.078700003			(3,707)							(3,707)			0003
HKD/L 1789410.28 USD-S 13984957.1HKD	Non-USD Futures Repatriation - 5.6.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	05/06/2024	05/08/2024	05/08/2024	Maturity	1	1,789,410	0.127952504			229							229			0003
EUR/L 8606845.09 USD-S 7983642EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/08/2024	05/08/2024	Maturity	1	8,606,845	1.078059999			28,464							28,464			0003
EUR/L 1721368.59 USD-S 1596728EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	05/06/2024	05/08/2024	05/08/2024	Maturity	1	1,721,369	1.078060001			5,693							5,693			0003
USD/L 427720.04 GBP-S 538266.04USD	Project Conrad Henderson Park 720049401	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/06/2024	05/07/2024	05/07/2024	Maturity	1	538,266	1.258454105			(3,315)							(3,315)			0003
USD/L 171601.69 GBP-S 215952.85USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/06/2024	05/07/2024	05/07/2024	Maturity	1	215,953	1.258454098			(1,330)							(1,330)			0003
USD/L 171601.69 GBP-S 215952.85USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	05/06/2024	05/07/2024	05/07/2024	Maturity	1	215,953	1.258454098			(1,330)							(1,330)			0003
USD/L 291483.03 EUR-S 314215.18USD	CWL LOCABOX 7200644	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	05/03/2024	05/06/2024	05/06/2024	Maturity	1	314,215	1.077987902			(435)							(435)			0003
EUR/L 4282400 USD-S 4000000EUR	CLO ReInv6n CLNPK 1A CE XS1622862263	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	05/02/2024	05/06/2024	05/06/2024	Maturity	1	4,282,400	1.0706			(23,583)							(23,583)			0003
EUR/L 1966202.5 USD-S 1835000EUR	CLO ReInv6n BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	04/29/2024	05/02/2024	05/02/2024	Maturity	1	1,966,203	1.0715			(2,027)							(2,027)			0003
EUR/L 2143000 USD-S 2000000EUR	CLO ReInv6n BCC37RYD2 CGMSE 2022-5A B	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	04/29/2024	05/02/2024	05/02/2024	Maturity	1	2,143,000	1.0715			(2,209)							(2,209)			0003
EUR/L 7757660 USD-S 7240000EUR	CLO ReInv6n BCC37RYB6 CGMSE 2022-5A A2A	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	04/29/2024	05/02/2024	05/02/2024	Maturity	1	7,757,660	1.0715			(7,997)							(7,997)			0003
EUR/L 8357700 USD-S 7800000EUR	CLO ReInv6n BCC37RYD2 CGMSE 2022-5A B	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	04/29/2024	05/02/2024	05/02/2024	Maturity	1	8,357,700	1.0715			(8,616)							(8,616)			0003
USD/L 20988000 GBP-S 25993415.53USD	Ares UK Industrial Platform - 720041801	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T77XV54	04/23/2024	05/01/2024	05/01/2024	Maturity	1	25,993,416	1.2384894			224,870							224,870			0003
EUR/L 1331750 USD-S 1250000EUR	CLO ReInv6n CORDA 10A C XS1730938377	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2024	04/30/2024	04/30/2024	Maturity	1	1,331,750	1.0654			2,124							2,124			0003
EUR/L 1065400 USD-S 1000000EUR	CLO ReInv6n CORDA 10A C XS1730938377	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/17/2024	04/30/2024	04/30/2024	Maturity	1	1,065,400	1.0654			1,699							1,699			0003
EUR/L 421614.5 USD-S 388000EUR	CLO CORDA 10A D XS1730939003	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/08/2024	04/30/2024	04/30/2024	Maturity	1	421,615	1.086635309			7,580							7,580			0003
EUR/L 1702170.6 USD-S 1560000EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,702,171	1.091135			37,496						28,110	37,496			0003
EUR/L 1554867.38 USD-S 1425000EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,554,867	1.091135004			34,251						25,677	34,251			0003
EUR/L 191002.6 USD-S 179687.5EUR	CLO ReInv6n ALME 4A CR XS1724885527	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	04/16/2024	04/30/2024	04/30/2024	Maturity	1	191,003	1.062970991			(742)							(742)			0003
EUR/L 2956527.9 USD-S 2695312.5EUR	CLO ALME 4A CR XS1724885527	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	06/13/2023	04/30/2024	04/30/2024	Maturity	1	2,956,528	1.096914699			80,362						32,989	80,362			0003
EUR/L 1964043 USD-S 1800000EUR	CLO ReInv6n ALME 4A BR XS1724884983	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,964,043	1.091135			43,264						32,435	43,264			0003
EUR/L 2182270 USD-S 2000000EUR	CLO ReInv6n DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	2,182,270	1.091135			48,072						36,038	48,072			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 3273405 USD-S 3000000EUR	CLO ReInv6n DRYD 2017-56X D-D 1/15/32 XS1712176798	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	3,273,405	1.091135			72,107					54,058		72,107			0003
EUR/L 1363918.75 USD-S 1250000EUR	CLO ReInv6n CORDA 10A C XS1730938377	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,363,919	1.091135			30,045					22,524		30,045			0003
EUR/L 2182270 USD-S 2000000EUR	CLO ReInv6n CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	2,182,270	1.091135			48,072					36,038		48,072			0003
EUR/L 1745816 USD-S 1600000EUR	CLO ReInv6n AVOCA 14A B2R XS1701395938	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,745,816	1.091135			38,457					28,831		38,457			0003
EUR/L 1091135 USD-S 1000000EUR	CLO ReInv6n BECLO 4A D XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,091,135	1.091135			24,036					18,019		24,036			0003
EUR/L 644669.46 USD-S 601443.7EUR	CLO ReInv6n RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	04/26/2024	04/30/2024	04/30/2024	Maturity	1	644,669	1.071870002			2,869							2,869			0003
EUR/L 7611757.76 USD-S 6976000EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	7,611,758	1.091135			167,674					125,702		167,674			0003
EUR/L 1091135 USD-S 1000000EUR	CLO ReInv6n BECLO 4A D XS1693277185	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,091,135	1.091135			24,036					18,019		24,036			0003
EUR/L 1800372.75 USD-S 1650000EUR	CLO ReInv6n DRYD 2017-56A D XS1712178570	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,800,373	1.091135			39,659					29,732		39,659			0003
EUR/L 3260400 USD-S 3000000EUR	CLO CORDA 10A B1NE XS1730937130	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	12/21/2022	04/30/2024	04/30/2024	Maturity	1	3,260,400	1.0868			59,102					67,063		59,102			0003
EUR/L 1309362 USD-S 1200000EUR	CLO CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,309,362	1.091135			28,843					21,623		28,843			0003
EUR/L 1145691.75 USD-S 1050000EUR	CLO ReInv6n CORDA 10A D XS1730939003	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,145,692	1.091135			25,238					18,920		25,238			0003
EUR/L 4664602.13 USD-S 4275000EUR	CLO CGMSE 2015-3A A2AR XS1732100786	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	4,664,602	1.091135001			102,753					77,032		102,753			0003
EUR/L 5117423.15 USD-S 4690000EUR	CLO HARVT 8A B2RE XS1754146816	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	5,117,423	1.091135			112,728					84,510		112,728			0003
EUR/L 1636702.5 USD-S 1500000EUR	CLO ReInv6n DRYD 2017-56A D XS1712178570	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,636,703	1.091135			36,054					27,029		36,054			0003
EUR/L 1091135 USD-S 1000000EUR	CLO ReInv6n AQUE 2017-2X B2 XS1716910879	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,091,135	1.091135			24,036					18,019		24,036			0003
EUR/L 1091135 USD-S 1000000EUR	CLO ReInv6n CORDA 10A C XS1730938377	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,091,135	1.091135			24,036					18,019		24,036			0003
EUR/L 1091135 USD-S 1000000EUR	CLO DRYD 2017-56A B1 XS1712177507	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	1,091,135	1.091135			24,036					18,019		24,036			0003
EUR/L 3928086 USD-S 3600000EUR	CLO ReInv6n DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	3,928,086	1.091135			86,529					64,869		86,529			0003
EUR/L 8729080 USD-S 8000000EUR	CLO DRYD 2017-56A C XS1712178141	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	8,729,080	1.091135			192,286					144,153		192,286			0003
EUR/L 3273405 USD-S 3000000EUR	CLO ReInv6n DRYD 2017-56X D-D 1/15/32 XS1712176798	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	3,273,405	1.091135			72,107					54,058		72,107			0003
EUR/L 2163720.71 USD-S 1983000EUR	CLO AVOCA 14A DR XS1701396589	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	12/20/2022	04/30/2024	04/30/2024	Maturity	1	2,163,721	1.091135003			47,663					35,732		47,663			0003
USD/L 206867.72 EUR-S 221720.35USD	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	04/26/2024	04/29/2024	04/29/2024	Maturity	1	221,720	1.071797717			.41							.41			0003
USD/L 107019.34 EUR-S 114395.22USD	Dutch Property Finance 2021-2 - Class A	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/26/2024	04/29/2024	04/29/2024	Maturity	1	114,395	1.068921001			329							329			0003
USD/L 467120.65 EUR-S 500658.84USD	College Square July 2021 - 7200462	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	04/26/2024	04/29/2024	04/29/2024	Maturity	1	500,659	1.071797704			.92							.92			0003
USD/L 1328197.61 EUR-S 1419738.32USD	Dutch Property Finance 2021-2 - Class A	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/26/2024	04/29/2024	04/29/2024	Maturity	1	1,419,738	1.068921002			4,083							4,083			0003
USD/L 2813227.51 EUR-S 3008856.54USD	Non-USD Futures Repatriation - 4.25.2024	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/25/2024	04/29/2024	04/29/2024	Maturity	1	3,008,857	1.069539001			6,910							6,910			0003
USD/L 4623934.54 EUR-S 4945478.32USD	Non-USD Futures Repatriation - 4.25.2024	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/25/2024	04/29/2024	04/29/2024	Maturity	1	4,945,478	1.069538999			11,357							11,357			0003
USD/L 1000000 GBP-S 1243972.8USD	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/24/2024	04/29/2024	04/29/2024	Maturity	1	1,243,973	1.2439728			11,930							11,930			0003
USD/L 4000000 GBP-S 4975891.2USD	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/24/2024	04/29/2024	04/29/2024	Maturity	1	4,975,891	1.2439728			47,720							47,720			0003
EUR/L 1277202.02 USD-S 1192357EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	04/26/2024	04/29/2024	04/29/2024	Maturity	1	1,277,202	1.071157397			(999)							(999)			0003
EUR/L 635955.58 USD-S 594245.49EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2024	04/29/2024	04/29/2024	Maturity	1	635,956	1.070189998			(1,073)							(1,073)			0003
EUR/L 509878.65 USD-S 476437.5EUR	Hispania Portfolio - 7200335	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2024	04/29/2024	04/29/2024	Maturity	1	509,879	1.070190004			(860)							(860)			0003
EUR/L 4468.39 USD-S 4177.87EUR	Non-USD Futures Repatriation - 4.25.2024	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/25/2024	04/29/2024	04/29/2024	Maturity	1	4,468	1.069537827			(10)							(10)			0003
EUR/L 4264.23 USD-S 3986.96EUR	Non-USD Futures Repatriation - 4.25.2024	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/25/2024	04/29/2024	04/29/2024	Maturity	1	4,264	1.069538849			(10)							(10)			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 166678.63 USD-S 155746.76EUR	Hispania Hotel Portfolio - 7200391	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/25/2024	04/29/2024	04/29/2024	Maturity	1	166,679	1.070190032			(281)							(281)			0003
EUR/L 1117.61 USD-S 1044.95EUR	Non-USD Futures Repatriation - 4.25.2024	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/25/2024	04/29/2024	04/29/2024	Maturity	1	1,118	1.069534427			(3)							(3)			0003
EUR/L 270910.99 USD-S 262408.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024	04/29/2024	Maturity	1	270,911	1.032400001			(10,390)							20,129		(10,390)	0003
EUR/L 628515.95 USD-S 610191.89EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	04/29/2024	04/29/2024	Maturity	1	628,516	1.030029996			(25,607)							48,254		(25,607)	0003
EUR/L 318560.41 USD-S 310736.07EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	04/29/2024	04/29/2024	Maturity	1	318,560	1.025180019			(14,547)							26,080		(14,547)	0003
EUR/L 3409300.65 USD-S 3302305.94EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/28/2022	04/29/2024	04/29/2024	Maturity	1	3,409,301	1.032399999			(130,755)							253,319		(130,755)	0003
EUR/L 3430090 USD-S 3400000EUR	Dutch Property Finance 2019-1 - Class B-50136314	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/14/2022	04/29/2024	04/29/2024	Maturity	1	3,430,090	1.00885			(214,694)							340,883		(214,694)	0003
USD/L 472018.18 EUR-S 504493.03USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2024	04/26/2024	04/26/2024	Maturity	1	504,493	1.068799998			517							517			0003
USD/L 347403 EUR-S 371304.33USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2024	04/26/2024	04/26/2024	Maturity	1	371,304	1.06880001			381							381			0003
USD/L 86850.75 EUR-S 92826.08USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2024	04/26/2024	04/26/2024	Maturity	1	92,826	1.068799982			.95							95			0003
USD/L 118004.55 EUR-S 126123.26USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2024	04/26/2024	04/26/2024	Maturity	1	126,123	1.068799974			129							129			0003
USD/L 434253.75 EUR-S 464130.41USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2024	04/26/2024	04/26/2024	Maturity	1	464,130	1.068800005			476							476			0003
USD/L 590022.73 EUR-S 630616.29USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/25/2024	04/26/2024	04/26/2024	Maturity	1	630,616	1.068799994			647							647			0003
JPY/L 6537579.25 USD-S 1013141732JPY	Non-USD Futures Repatriation - 4.24.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/24/2024	04/26/2024	04/26/2024	Maturity	1	6,537,579	0.006452779			120,822							120,822			0003
USD/L 5000000 EUR-S 5334800USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/25/2024	04/25/2024	Maturity	1	5,334,800	1.06696			29,201							29,201			0003
USD/L 2900000 EUR-S 3099810USD	CLO ReInv6m MDPKE 16A D XS2332503924	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	04/24/2024	04/25/2024	04/25/2024	Maturity	1	3,099,810	1.0689			11,311							11,311			0003
USD/L 20000000 EUR-S 21392200USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/23/2024	04/25/2024	04/25/2024	Maturity	1	21,339,200	1.06696			116,804							116,804			0003
EUR/L 1649499.08 USD-S 1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024	04/25/2024	Maturity	1	1,649,499	1.092799998			(30,188)							(24,350)		(30,188)	0003
EUR/L 32412.37 USD-S 29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024	04/25/2024	Maturity	1	32,412	1.092799949			(593)							(478)		(593)	0003
EUR/L 811900.52 USD-S 744300.2EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024	04/25/2024	Maturity	1	811,901	1.090823998			(13,415)							(13,478)		(13,415)	0003
EUR/L 32412.37 USD-S 29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024	04/25/2024	Maturity	1	32,412	1.092799949			(593)							(478)		(593)	0003
EUR/L 1649499.08 USD-S 1509424.49EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	04/25/2024	04/25/2024	Maturity	1	1,649,499	1.092799998			(30,188)							(24,350)		(30,188)	0003
EUR/L 811900.52 USD-S 744300.2EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024	04/25/2024	Maturity	1	811,901	1.090823998			(13,415)							(13,478)		(13,415)	0003
USD/L 94784.58 GBP-S 117976.47USD	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/23/2024	04/25/2024	04/25/2024	Maturity	1	117,976	1.244679989			608							608			0003
USD/L 379138.3 GBP-S 471905.86USD	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/23/2024	04/25/2024	04/25/2024	Maturity	1	471,906	1.244680002			2,432							2,432			0003
USD/L 655245.78 GBP-S 815571.32USD	Brunel Sept 2021 - 7200467 .	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/23/2024	04/25/2024	04/25/2024	Maturity	1	815,571	1.244680004			4,203							4,203			0003
EUR/L 345083.82 USD-S 305500.9EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	04/25/2024	04/25/2024	Maturity	1	345,094	1.129600011			17,352							(6,314)		17,352	0003
EUR/L 1492554.24 USD-S 1321312.19EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	04/25/2024	04/25/2024	Maturity	1	1,492,554	1.129600001			75,050							(27,309)		75,050	0003
EUR/L 17903.03 USD-S 16008.22EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	04/25/2024	04/25/2024	Maturity	1	17,903	1.118364815			729							(151)		729	0003
EUR/L 813422.61 USD-S 744300.2EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024	04/25/2024	Maturity	1	813,423	1.092868993			14,937							11,956		14,937	0003
EUR/L 29947.63 USD-S 29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024	04/25/2024	Maturity	1	29,948	1.009699955			(1,872)							2,943		(1,872)	0003
EUR/L 1507902.4 USD-S 1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024	04/25/2024	Maturity	1	1,507,902	1.009699995			(94,235)							148,194		(94,235)	0003
EUR/L 69018.76 USD-S 61100.18EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	04/25/2024	04/25/2024	Maturity	1	69,019	1.129599946			3,470							(1,263)		3,470	0003
EUR/L 298510.85 USD-S 264262.44EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/20/2023	04/25/2024	04/25/2024	Maturity	1	298,511	1.129599992			15,010							(5,462)		15,010	0003
EUR/L 17903.03 USD-S 16008.22EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	05/04/2023	04/25/2024	04/25/2024	Maturity	1	17,903	1.118364815			729							(151)		729	0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 813422.61 USD-S 744300.2EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	02/17/2023	04/25/2024	04/25/2024	Maturity	1	813,423	1.092868993			14,937				11,956		14,937			0003
EUR/L 29947.63 USD-S 29659.93EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024	04/25/2024	Maturity	1	29,948	1.009699955			(1,872)				2,943		(1,872)			0003
EUR/L 1507902.4 USD-S 1493416.27EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/03/2022	04/25/2024	04/25/2024	Maturity	1	1,507,902	1.009699995			(94,235)				148,194		(94,235)			0003
USD/L 113237.54 GBP-S 141089.81USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/12/2024	04/24/2024	04/24/2024	Maturity	1	141,090	1.24596322			.27						27			0003
USD/L 344794.14 GBP-S 429600.81USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/12/2024	04/24/2024	04/24/2024	Maturity	1	429,601	1.2459632			81						81			0003
USD/L 113237.54 GBP-S 141089.81USD	Chiswick High Street July 2021 - 7200450	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/12/2024	04/24/2024	04/24/2024	Maturity	1	141,090	1.24596322			.27						27			0003
USD/L 317795.96 GBP-S 395783.09USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQIIXH05	04/19/2024	04/24/2024	04/24/2024	Maturity	1	395,783	1.245400004			254						254			0003
USD/L 327098.28 GBP-S 407368.2USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQIIXH05	04/19/2024	04/24/2024	04/24/2024	Maturity	1	407,368	1.245400006			261						261			0003
USD/L 232411.94 GBP-S 289445.83USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQIIXH05	04/19/2024	04/24/2024	04/24/2024	Maturity	1	289,446	1.2454			186						186			0003
USD/L 225802.38 GBP-S 281214.28USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CREDIT AGRICOLE SA	969500TJ5KRTCJQIIXH05	04/19/2024	04/24/2024	04/24/2024	Maturity	1	281,214	1.245399982			180						180			0003
GBP/L 259927 16.63 USD-S 209880000GBP	Ares UK Industrial Platform - 720041801	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/23/2024	04/24/2024	04/24/2024	Maturity	1	25,992,717	1.2384561			(162,510)						(162,510)			0003
USD/L 1522412.58 EUR-S 1624261.98USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	04/19/2024	04/23/2024	04/23/2024	Maturity	1	1,624,262	1.066899999			4,875						4,875			0003
USD/L 1511913.18 EUR-S 1613060.17USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	04/19/2024	04/23/2024	04/23/2024	Maturity	1	1,613,060	1.066899999			4,842						4,842			0003
USD/L 20988000 GBP-S 25981045.2USD	Ares UK Industrial Platform - 720041801	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	04/19/2024	04/23/2024	04/23/2024	Maturity	1	25,981,045	1.2379			140,652						140,652			0003
USD/L 84291 GBP-S 105034.17USD	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	04/19/2024	04/23/2024	04/23/2024	Maturity	1	105,034	1.246089974			(125)						(125)			0003
USD/L 463108.12 GBP-S 577074.4USD	Patrizia London - 7200445	B1	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	04/19/2024	04/23/2024	04/23/2024	Maturity	1	577,074	1.246090006			(689)						(689)			0003
USD/L 49144.88 EUR-S 52295.49USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	04/19/2024	04/22/2024	04/22/2024	Maturity	1	52,295	1.064108611			.49						49			0003
USD/L 12148.4 EUR-S 12927.22USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BARCLAYS PLC	G5GSEF7VJP5I70UK5573	04/19/2024	04/22/2024	04/22/2024	Maturity	1	12,927	1.064108854			.12						12			0003
EUR/L 107367690 USD-S 100900000EUR	35 RUE DE LA GARE - 7200419	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	04/12/2024	04/22/2024	04/22/2024	Maturity	1	107,367,690	1.0641			100,783						100,783			0003
EUR/L 110108462.48 USD-S 99996968.97EUR	35 RUE DE LA GARE - 7200419	B1	Currency	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/30/2023	04/22/2024	04/22/2024	Maturity	1	110,108,463	1.101118			(3,601,807)				(768,016)		(3,601,807)			0003
GBP/L 31434964.6 USD-S 25220000GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/16/2024	04/22/2024	04/22/2024	Maturity	1	31,434,965	1.24643			(290,703)						(290,703)			0003
GBP/L 24114675.1 USD-S 19198053.58GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/14/2024	04/22/2024	04/22/2024	Maturity	1	24,114,675	1.2561			(406,935)						(406,935)			0003
GBP/L 4100212.76 USD-S 3289565.21GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/16/2024	04/22/2024	04/22/2024	Maturity	1	4,100,213	1.246429999			(37,918)						(37,918)			0003
GBP/L 3143451.78 USD-S 2502548.99GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/14/2024	04/22/2024	04/22/2024	Maturity	1	3,143,452	1.256099997			(53,046)						(53,046)			0003
GBP/L 27334751.82 USD-S 21930434.78GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	04/16/2024	04/22/2024	04/22/2024	Maturity	1	27,334,752	1.24643			(252,785)						(252,785)			0003
GBP/L 20971223.32 USD-S 16695504.6GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	02/14/2024	04/22/2024	04/22/2024	Maturity	1	20,971,223	1.2561			(353,889)						(353,889)			0003
EUR/L 2272770 USD-S 2250000EUR	CLO ReInv6n SEGOV 2019-6A	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/14/2022	04/22/2024	04/22/2024	Maturity	1	2,272,770	1.01012			(123,702)				222,026		(123,702)			0003
EUR/L 111102806.2 USD-S 100900000EUR	C2RE XS2357557342	B1	Currency	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	08/30/2023	04/22/2024	04/22/2024	Maturity	1	111,102,806	1.101118			3,634,333				774,951		3,634,333			0003
EUR/L 6818310 USD-S 6750000EUR	CLO ReInv6n SEGOV 2019-6A	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/14/2022	04/22/2024	04/22/2024	Maturity	1	6,818,310	1.01012			(371,107)				666,079		(371,107)			0003
EUR/L 105964663.08 USD-S 99996968.97EUR	C2RE XS2357557342	B1	Currency	BNP PARIBAS SA	ROMUWSFPU8MPRO8K5P83	07/29/2022	04/22/2024	04/22/2024	Maturity	1	105,964,669	1.05967881			(541,987)				4,911,809		(541,987)			0003
GBP/L 8458322.1 USD-S 6469080GBP	35 RUE DE LA GARE - 7200419	B1	Currency	ROYAL BK CANADA	ES7IP3U3RHIGC71XBU11	07/14/2023	04/22/2024	04/22/2024	Maturity	1	8,458,322	1.3075			469,634				(211,685)		469,634			0003
GBP/L 37663872.43 USD-S 29588864.25GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/22/2024	04/22/2024	04/22/2024	Maturity	1	37,663,872	1.272907			1,124,486						1,124,486			0003
GBP/L 10107372.18 USD-S 8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	07/13/2022	04/22/2024	04/22/2024	Maturity	1	10,107,372	1.209			(216,554)				549,907		(216,554)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 4911368.98 USD-S 3858387.91GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	01/22/2024	04/22/2024	04/22/2024	Maturity	1	4,911,369	1.272907			146,633							146,633			0003
GBP/L 1102965.2 USD-S 843568.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	04/22/2024	04/22/2024	Maturity	1	1,102,965	1.307500001			61,240					(27,604)		61,240			0003
GBP/L 1318437.4 USD-S 1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	04/22/2024	04/22/2024	Maturity	1	1,318,437	1.2094			(27,803)					71,272		(27,803)			0003
GBP/L 32752503.45 USD-S 25730476.34GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	01/22/2024	04/22/2024	04/22/2024	Maturity	1	32,752,503	1.272907			977,853							977,853			0003
GBP/L 7355356.9 USD-S 5625511.97GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	07/14/2023	04/22/2024	04/22/2024	Maturity	1	7,355,357	1.3075			408,394					(184,081)		408,394			0003
GBP/L 8792278.83 USD-S 7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	07/13/2022	04/22/2024	04/22/2024	Maturity	1	8,792,279	1.209400001			(185,408)					475,291		(185,408)			0003
USD/L 362424.73 EUR-S 386203.42USD	Non-USD Futures Repatriation - 4.17.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/17/2024	04/19/2024	04/19/2024	Maturity	1	386,203	1.06561001			(74)							(74)			0003
USD/L 267300.37 GBP-S 332465.53USD	Non-USD Futures Repatriation - 4.17.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/19/2024	04/19/2024	Maturity	1	332,466	1.24379001			(1,816)							(1,816)			0003
USD/L 205362.1 GBP-S 255427.33USD	Non-USD Futures Repatriation - 4.17.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/19/2024	04/19/2024	Maturity	1	255,427	1.243790018			(1,395)							(1,395)			0003
USD/L 3199574.49 GBP-S 3979598.75USD	Non-USD Futures Repatriation - 4.17.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/19/2024	04/19/2024	Maturity	1	3,979,599	1.243789998			(21,738)							(21,738)			0003
USD/L 344705.98 GBP-S 428741.85USD	Non-USD Futures Repatriation - 4.17.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/19/2024	04/19/2024	Maturity	1	428,742	1.243789997			(2,342)							(2,342)			0003
USD/L 546443.19 GBP-S 679660.58USD	Non-USD Futures Repatriation - 4.17.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/19/2024	04/19/2024	Maturity	1	679,661	1.243790009			(3,712)							(3,712)			0003
USD/L 1098797.64 GBP-S 1366673.52USD	Non-USD Futures Repatriation - 4.17.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/19/2024	04/19/2024	Maturity	1	1,366,674	1.243790003			(7,465)							(7,465)			0003
USD/L 2340891.4 GBP-S 2911577.31USD	Non-USD Futures Repatriation - 4.17.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/19/2024	04/19/2024	Maturity	1	2,911,577	1.243789998			(15,904)							(15,904)			0003
EUR/L 424095.79 USD-S 398556.3EUR	CLO ReInv6m RPARK 1A B1R XS1849530057	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/17/2024	04/19/2024	04/19/2024	Maturity	1	424,096	1.064080006			(528)							(528)			0003
USD/L 20947098.15 GBP-S 26486160.26USD	Ares UK Industrial Platform - 720041801	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	04/08/2024	04/18/2024	04/18/2024	Maturity	1	26,486,160	1.264431			(438,387)							(438,387)			0003
USD/L 1417460.61 GBP-S 1765549.96USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/18/2024	04/18/2024	Maturity	1	1,765,550	1.245572503			(2,934)							(2,934)			0003
USD/L 3504277.61 GBP-S 4364831.82USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/17/2024	04/18/2024	04/18/2024	Maturity	1	4,364,832	1.245572499			(7,253)							(7,253)			0003
GBP/L 26035148.29 USD-S 20947098.15GBP	Ares UK Industrial Platform - 720041801	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/12/2024	04/18/2024	04/18/2024	Maturity	1	26,035,148	1.2429			(12,625)							(12,625)			0003
EUR/L 2440546.33 USD-S 2300000EUR	CLO ReInv6m BOPHO 7A C XS2535819218	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/26/2023	04/17/2024	04/17/2024	Maturity	1	2,440,546	1.0611071			13,782					(109,179)		13,782			0003
EUR/L 9019410.35 USD-S 8500000EUR	CLO ReInv6m BOPHO 7A C XS2535819218	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/26/2023	04/17/2024	04/17/2024	Maturity	1	9,019,410	1.0611071			50,933					(403,486)		50,933			0003
EUR/L 2289282 USD-S 2300000EUR	CLO ReInv6m BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024	04/17/2024	Maturity	1	2,289,282	0.99534			(165,046)					260,443		(165,046)			0003
EUR/L 8460390 USD-S 8500000EUR	CLO ReInv6m BOPHO 7A C XS2535819218	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	09/27/2022	04/17/2024	04/17/2024	Maturity	1	8,460,390	0.99534			(609,953)					962,506		(609,953)			0003
EUR/L 938419.43 USD-S 865900.28EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/16/2024	04/16/2024	Maturity	1	938,419	1.083750002			18,746							18,746			0003
EUR/L 482063.85 USD-S 450000EUR	CLO ReInv6m RRME 9A A2 XS2388492337	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	04/11/2024	04/16/2024	04/16/2024	Maturity	1	482,064	1.071253			4,118							4,118			0003
EUR/L 234972.47 USD-S 216814.28EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/16/2024	04/16/2024	Maturity	1	234,972	1.083749973			4,694							4,694			0003
EUR/L 1555625.96 USD-S 1435410.34EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/16/2024	04/16/2024	Maturity	1	1,555,626	1.083750003			31,075							31,075			0003
EUR/L 496289.87 USD-S 457937.6EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/16/2024	04/16/2024	Maturity	1	496,290	1.083749991			9,914							9,914			0003
EUR/L 1926489.9 USD-S 1777614.67EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/16/2024	04/16/2024	Maturity	1	1,926,490	1.083750001			38,483							38,483			0003
EUR/L 5099139.6 USD-S 4705088.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/16/2024	04/16/2024	Maturity	1	5,099,140	1.083749998			101,860							101,860			0003
EUR/L 680508.79 USD-S 627920.45EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/16/2024	04/16/2024	Maturity	1	680,509	1.083750004			13,594							13,594			0003
GBP/L 276861.87 USD-S 218276.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	04/16/2024	04/16/2024	Maturity	1	276,862	1.268400037			5,566							5,566			0003
GBP/L 277123.8 USD-S 218276.46GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2024	04/16/2024	Maturity	1	277,124	1.269600029			5,828							5,828			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 2029381.49 USD-S 1599953.87GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2024	04/16/2024	Maturity	1	2,029,381	1.268400001			40,799							40,799			0003
GBP/L 2031301.44 USD-S 1599953.87GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2024	04/16/2024	Maturity	1	2,031,301	1.269600004			42,719							42,719			0003
GBP/L 44232.99 USD-S 34873.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2024	04/16/2024	Maturity	1	44,233	1.26840002			889							889			0003
GBP/L 44274.84 USD-S 34873.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2024	04/16/2024	Maturity	1	44,275	1.269600087			931							931			0003
GBP/L 19328.72 USD-S 15238.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2024	04/16/2024	Maturity	1	19,329	1.26840024			389							389			0003
GBP/L 19347 USD-S 15238.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2024	04/16/2024	Maturity	1	19,347	1.26959982			407							407			0003
GBP/L 1635117.21 USD-S 1289117.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2024	04/16/2024	Maturity	1	1,635,117	1.268400002			32,873							32,873			0003
GBP/L 1636664.15 USD-S 1289117.95GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2024	04/16/2024	Maturity	1	1,636,664	1.269600001			34,420							34,420			0003
GBP/L 800344.21 USD-S 630987.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2024	04/16/2024	Maturity	1	800,344	1.268399992			16,090							16,090			0003
GBP/L 801101.39 USD-S 630987.24GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2024	04/16/2024	Maturity	1	801,101	1.269599984			16,847							16,847			0003
GBP/L 1570078.6 USD-S 1237841.85GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2024	04/16/2024	Maturity	1	1,570,079	1.268399998			31,565							31,565			0003
GBP/L 1571564.01 USD-S 1237841.85GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2024	04/16/2024	Maturity	1	1,571,564	1.269599998			33,050							33,050			0003
GBP/L 2932982.21 USD-S 2312348GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2024	04/16/2024	Maturity	1	2,932,982	1.268400003			58,965							58,965			0003
GBP/L 2935757.03 USD-S 2312348GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2024	04/16/2024	Maturity	1	2,935,757	1.269600004			61,740							61,740			0003
GBP/L 937284.57 USD-S 738950.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/16/2024	04/16/2024	Maturity	1	937,285	1.268399996			18,843							18,843			0003
GBP/L 938171.31 USD-S 738950.31GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/16/2024	04/16/2024	Maturity	1	938,171	1.269599995			19,730							19,730			0003
BRL/L 1084067.82 USD-S 5741765.19BRL	Celse	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/05/2023	04/15/2024	04/15/2024	Maturity	1	1,084,068	0.188803928			23,782						(86,658)	23,782			0003
BRL/L 729780.27 USD-S 3827843.48BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/04/2023	04/15/2024	04/15/2024	Maturity	1	729,780	0.190650499			8,786						(50,703)	8,786			0003
EUR/L 9976200.65 USD-S 9380182.89EUR	Coupon Hedge CLO JAJO	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	04/12/2024	04/15/2024	04/15/2024	Maturity	1	9,976,201	1.0635401			10,747							10,747			0003
EUR/L 43992772.81 USD-S 41346590.99EUR	Coupon Hedge CLO JAJO	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2024	04/15/2024	04/15/2024	Maturity	1	43,992,773	1.064			66,385							66,385			0003
EUR/L 10574109.53 USD-S 9757368.96EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/15/2024	04/15/2024	Maturity	1	10,574,110	1.083705			207,935							207,935			0003
EUR/L 582525 USD-S 500000EUR CLO ReInv6m BABSE 2020-1A C1		D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	11/30/2021	04/15/2024	04/15/2024	Maturity	1	582,525	1.16505			51,328						28,281	51,328			0003
EUR/L 2330100 USD-S 2000000EUR	CLO ReInv6m BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	11/30/2021	04/15/2024	04/15/2024	Maturity	1	2,330,100	1.16505			205,311						113,126	205,311			0003
EUR/L 590500 USD-S 500000EUR CLO ReInv6m DERPK 1A B		D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	04/15/2024	Maturity	1	590,500	1.181			59,303						36,256	59,303			0003
EUR/L 592450 USD-S 500000EUR CLO ReInv6m CONTE 8A C	XS2223753398	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/12/2021	04/15/2024	04/15/2024	Maturity	1	592,450	1.1849			61,253						37,577	61,253			0003
EUR/L 1215900 USD-S 1000000EUR	CLO ReInv6m RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	04/15/2024	Maturity	1	1,215,900	1.2159			153,506						105,692	153,506			0003
EUR/L 7295400 USD-S 6000000EUR	CLO ReInv6m RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	04/15/2024	Maturity	1	7,295,400	1.2159			921,033						634,149	921,033			0003
EUR/L 11632141.81 USD-S 10938632.51EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2024	04/15/2024	04/15/2024	Maturity	1	11,632,142	1.0634			11,000							11,000			0003
EUR/L 6676815.94 USD-S 6277562.94EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/12/2024	04/15/2024	04/15/2024	Maturity	1	6,676,816	1.0636			7,568							7,568			0003
EUR/L 2584262.77 USD-S 2414363.98EUR	Coupon Hedge CLO JAJO	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	04/11/2024	04/15/2024	04/15/2024	Maturity	1	2,584,263	1.070369999			19,256							19,256			0003
EUR/L 10444176.28 USD-S 9756809.08EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/11/2024	04/15/2024	04/15/2024	Maturity	1	10,444,176	1.07045			78,597							78,597			0003
EUR/L 3008431.12 USD-S 2776060.94EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/15/2024	04/15/2024	Maturity	1	3,008,431	1.083705			59,159							59,159			0003
EUR/L 971145.61 USD-S 907171.85EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/11/2024	04/15/2024	04/15/2024	Maturity	1	971,146	1.070520001			7,371							7,371			0003
EUR/L 6754608.02 USD-S 6306234.73EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	04/15/2024	04/15/2024	Maturity	1	6,754,608	1.0711			54,899							54,899			0003
EUR/L 1424901.7 USD-S 1330875.36EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2024	04/15/2024	04/15/2024	Maturity	1	1,424,902	1.070649997			10,987							10,987			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2645964.75 USD-S 2471824.7EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/11/2024	04/15/2024	04/15/2024	Maturity	1	2,645,965	1.07045			(19,912)							(19,912)			0003
EUR/L 2257322.62 USD-S 2122740.85EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/12/2024	04/15/2024	04/15/2024	Maturity	1	2,257,323	1.0634			(2,135)							(2,135)			0003
EUR/L 17339102.85 USD-S 16302277.97EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/12/2024	04/15/2024	04/15/2024	Maturity	1	17,339,103	1.0636			(19,654)							(19,654)			0003
EUR/L 2142122.2 USD-S 1976665.42EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/15/2024	04/15/2024	Maturity	1	2,142,122	1.083705001			(42,124)							(42,124)			0003
EUR/L 8019049.86 USD-S 7490798.73EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/11/2024	04/15/2024	04/15/2024	Maturity	1	8,019,050	1.07052			(60,867)							(60,867)			0003
EUR/L 49576085.91 USD-S 46313313.01EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/11/2024	04/15/2024	04/15/2024	Maturity	1	49,576,086	1.07045			(373,080)							(373,080)			0003
EUR/L 27547339.21 USD-S 25419592.24EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/15/2024	04/15/2024	Maturity	1	27,547,339	1.083705			(541,706)							(541,706)			0003
EUR/L 7789653.84 USD-S 7276989.9EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	04/11/2024	04/15/2024	04/15/2024	Maturity	1	7,789,654	1.07045			(58,620)							(58,620)			0003
EUR/L 4341518.51 USD-S 4006181.12EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/15/2024	04/15/2024	Maturity	1	4,341,519	1.083705			(85,374)							(85,374)			0003
EUR/L 1219897 USD-S 1139398.5EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/11/2024	04/15/2024	04/15/2024	Maturity	1	1,219,897	1.070649996			(9,406)							(9,406)			0003
EUR/L 23641380 USD-S 20300000EUR	CLO ReInv6n RRME 5A B XS2241396758	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/20/2021	04/15/2024	04/15/2024	Maturity	1	23,641,380	1.1646			(2,074,773)						1,139,093	(2,074,773)			0003
EUR/L 1165050 USD-S 1000000EUR	CLO ReInv6n BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	04/15/2024	Maturity	1	1,165,050	1.16505			(102,656)						56,563	(102,656)			0003
EUR/L 582525 USD-S 500000EUR	CLO ReInv6n BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	04/15/2024	Maturity	1	582,525	1.16505			(51,328)						28,281	(51,328)			0003
EUR/L 2912625 USD-S 2500000EUR	CLO ReInv6n BABSE 2020-1A D XS2230875408	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	04/15/2024	Maturity	1	2,912,625	1.16505			(256,639)						141,407	(256,639)			0003
EUR/L 10629000 USD-S 9000000EUR	CLO ReInv6n DERPK 1A CE XS2223753984	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	04/15/2024	Maturity	1	10,629,000	1.181			(1,067,450)						652,616	(1,067,450)			0003
EUR/L 9802300 USD-S 8300000EUR	CLO ReInv6n DERPK 1A BE XS2223753471	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	04/15/2024	Maturity	1	9,802,300	1.181			(984,426)						601,857	(984,426)			0003
EUR/L 4724000 USD-S 4000000EUR	CLO ReInv6n DERPK 1A A2BE XS2223752747	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	04/15/2024	Maturity	1	4,724,000	1.181			(474,422)						290,052	(474,422)			0003
EUR/L 2852371.91 USD-S 2632055.69EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/15/2024	04/15/2024	Maturity	1	2,852,372	1.083704999			(56,091)							(56,091)			0003
EUR/L 41163008.79 USD-S 38711145.48EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/12/2024	04/15/2024	04/15/2024	Maturity	1	41,163,009	1.0633374			(36,504)							(36,504)			0003
EUR/L 131732797.79 USD-S 123809020.48EUR	Coupon Hedge CLO JAJO	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/12/2024	04/15/2024	04/15/2024	Maturity	1	131,732,798	1.064			(198,785)							(198,785)			0003
EUR/L 29906621.9 USD-S 27596644.75EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/15/2024	04/15/2024	Maturity	1	29,906,622	1.083705			(588,100)							(588,100)			0003
EUR/L 11432423.06 USD-S 10681812.12EUR	Coupon Hedge CLO JAJO	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	04/11/2024	04/15/2024	04/15/2024	Maturity	1	11,432,423	1.07027			(84,125)							(84,125)			0003
EUR/L 46849049.5 USD-S 43739192.88EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/11/2024	04/15/2024	04/15/2024	Maturity	1	46,849,050	1.0711			(380,775)							(380,775)			0003
EUR/L 34658626.27 USD-S 31981605.94EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/15/2024	04/15/2024	Maturity	1	34,658,626	1.083705			(681,546)							(681,546)			0003
EUR/L 109713531.47 USD-S 101847918.57EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	04/10/2024	04/15/2024	04/15/2024	Maturity	1	109,713,532	1.077229			(1,510,871)							(1,510,871)			0003
EUR/L 161838600 USD-S 150000000EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/10/2024	04/15/2024	04/15/2024	Maturity	1	161,838,600	1.078924			(2,479,436)							(2,479,436)			0003
EUR/L 34314746.25 USD-S 31804600EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/10/2024	04/15/2024	04/15/2024	Maturity	1	34,314,746	1.078924			(525,717)							(525,717)			0003
EUR/L 161640000 USD-S 150000000EUR	Coupon Hedge CLO JAJO	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/10/2024	04/15/2024	04/15/2024	Maturity	1	161,640,000	1.0776			(2,280,836)							(2,280,836)			0003
EUR/L 36523003.24 USD-S 33701979.08EUR	Coupon Hedge CML Total	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	02/22/2024	04/15/2024	04/15/2024	Maturity	1	36,523,003	1.083705			(718,209)							(718,209)			0003
EUR/L 2330100 USD-S 2000000EUR	CLO ReInv6n BABSE 2020-1A C1 XS2230874856	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	04/15/2024	Maturity	1	2,330,100	1.16505			(205,311)						113,126	(205,311)			0003
EUR/L 11650500 USD-S 10000000EUR	CLO ReInv6n BABSE 2020-1A D XS2230875408	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	04/15/2024	Maturity	1	11,650,500	1.16505			(1,026,556)						565,629	(1,026,556)			0003
EUR/L 2330100 USD-S 2000000EUR	CLO ReInv6n BABSE 2020-1A B2 XS2230874187	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	04/15/2024	04/15/2024	Maturity	1	2,330,100	1.16505			(205,311)						113,126	(205,311)			0003
EUR/L 10629000 USD-S 9000000EUR	CLO ReInv6n DERPK 1A CE XS2223753984	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	04/15/2024	Maturity	1	10,629,000	1.181			(1,067,450)						652,616	(1,067,450)			0003
EUR/L 4546850 USD-S 3850000EUR	CLO ReInv6n DERPK 1A A2BE XS2223752747	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	04/15/2024	Maturity	1	4,546,850	1.181			(456,631)						279,175	(456,631)			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 9861350 USD-S 8350000EUR	CLO ReInv6n DERPK 1A BE XS2223753471	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/12/2021	04/15/2024	04/15/2024	Maturity	1	9,861,350	1.181			(990,357)					605,483		(990,357)			0003
EUR/L 9093975 USD-S 7500000EUR	CLO ReInv6n CONTE 8A DE XS2212662188	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	04/15/2024	Maturity	1	9,093,975	1.21253			(1,126,017)					767,788		(1,126,017)			0003
EUR/L 48149640 USD-S 39600000EUR	CLO ReInv6n RRME 4A BE XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	04/15/2024	Maturity	1	48,149,640	1.2159			(6,078,821)					4,185,384		(6,078,821)			0003
EUR/L 31613400 USD-S 26000000EUR	CLO ReInv6n RRME 4A CE XS2212647387	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	04/15/2024	Maturity	1	31,613,400	1.2159			(3,991,145)					2,747,979		(3,991,145)			0003
EUR/L 4243855 USD-S 3500000EUR	CLO ReInv6n CONTE 8A B2E XS2212660992	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	04/15/2024	Maturity	1	4,243,855	1.21253			(525,475)					358,301		(525,475)			0003
EUR/L 10943100 USD-S 9000000EUR	CLO ReInv6n RRME 4A A2BE XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/01/2021	04/15/2024	04/15/2024	Maturity	1	10,943,100	1.2159			(1,381,550)					951,224		(1,381,550)			0003
EUR/L 6062650 USD-S 5000000EUR	CLO ReInv6n CONTE 8A CE XS2212661610	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/14/2021	04/15/2024	04/15/2024	Maturity	1	6,062,650	1.21253			(750,678)					511,859		(750,678)			0003
GBP/L 668448.1 USD-S 527001.03GBP	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/15/2024	04/15/2024	Maturity	1	668,448	1.268399988			(12,542)							(12,542)			0003
GBP/L 669080.5 USD-S 527001.03GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/15/2024	04/15/2024	Maturity	1	669,081	1.269599985			(13,174)							(13,174)			0003
USD/L 5555555.5 GBP-S 6757972.15USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/20/2023	04/15/2024	04/15/2024	Maturity	1	6,757,972	1.216434999			156,481					(324,209)		156,481			0003
USD/L 4666200 GBP-S 5824070.87USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	04/15/2024	Maturity	1	5,824,071	1.24814			(16,511)					(124,366)		(16,511)			0003
USD/L 888800 GBP-S 1109346.83USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	04/15/2024	Maturity	1	1,109,347	1.248139998			(3,145)					(23,689)		(3,145)			0003
USD/L 11111111 GBP-S 13515944.31USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/20/2023	04/15/2024	04/15/2024	Maturity	1	13,515,944	1.216435			312,962					(648,418)		312,962			0003
USD/L 1777600 GBP-S 2218693.66USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	04/15/2024	Maturity	1	2,218,694	1.248139998			(6,290)					(47,378)		(6,290)			0003
USD/L 9332400 GBP-S 11648141.74USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	04/15/2024	Maturity	1	11,648,142	1.24814			(33,022)					(248,733)		(33,022)			0003
USD/L 1388889 GBP-S 1689493.19USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/20/2023	04/15/2024	04/15/2024	Maturity	1	1,689,493	1.216434999			39,120					(81,052)		39,120			0003
USD/L 1167600 GBP-S 1457328.26USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	04/15/2024	Maturity	1	1,457,328	1.248139997			(4,132)					(31,120)		(4,132)			0003
USD/L 222400 GBP-S 277586.34USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	04/15/2024	Maturity	1	277,586	1.248140018			(787)					(5,928)		(787)			0003
GBP/L 7658460.96 USD-S 6037891.01GBP	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/15/2024	04/15/2024	Maturity	1	7,658,461	1.2684			(143,693)							(143,693)			0003
GBP/L 7665706.43 USD-S 6037891.01GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/15/2024	04/15/2024	Maturity	1	7,665,706	1.269600001			(150,938)							(150,938)			0003
GBP/L 829101.56 USD-S 653659.38GBP	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/15/2024	04/15/2024	Maturity	1	829,102	1.268400004			(15,556)							(15,556)			0003
GBP/L 829885.95 USD-S 653659.38GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/15/2024	04/15/2024	Maturity	1	829,886	1.269600002			(16,340)							(16,340)			0003
GBP/L 5307153.59 USD-S 4184132.45GBP	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/15/2024	04/15/2024	Maturity	1	5,307,154	1.268399998			(99,576)							(99,576)			0003
GBP/L 5312174.55 USD-S 4184132.45GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/15/2024	04/15/2024	Maturity	1	5,312,175	1.269599998			(104,597)							(104,597)			0003
USD/L 1388889 GBP-S 1689493.19USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/20/2023	04/15/2024	04/15/2024	Maturity	1	1,689,493	1.216434999			39,120					(81,052)		39,120			0003
USD/L 1167600 GBP-S 1457328.26USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	04/15/2024	Maturity	1	1,457,328	1.248139997			(4,132)					(31,120)		(4,132)			0003
USD/L 222400 GBP-S 277586.34USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/14/2022	04/15/2024	04/15/2024	Maturity	1	277,586	1.248140018			(787)					(5,928)		(787)			0003
GBP/L 6006139.69 USD-S 4735209.47GBP	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/15/2024	04/15/2024	Maturity	1	6,006,140	1.2684			(112,691)							(112,691)			0003
GBP/L 6011821.94 USD-S 4735209.47GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/15/2024	04/15/2024	Maturity	1	6,011,822	1.269599999			(118,373)							(118,373)			0003
GBP/L 4073004.83 USD-S 3211135.95GBP	Coupon Hedge CML JAJO	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	04/15/2024	04/15/2024	Maturity	1	4,073,005	1.268399997			(76,420)							(76,420)			0003
GBP/L 4076858.2 USD-S 3211135.95GBP	Coupon Hedge CML JAJO	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	04/15/2024	04/15/2024	Maturity	1	4,076,858	1.269599999			(80,273)							(80,273)			0003
BRL/L 1104249.32 USD-S 5741765.19BRL	Celse	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	10/11/2018	04/15/2024	04/15/2024	Maturity	1	1,104,249	0.192318788			(3,601)					64,770		(3,601)			0003
BRL/L 735204.74 USD-S 3827843.48BRL	BRL Celse Novation Oct 2020	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	11/02/2020	04/15/2024	04/15/2024	Maturity	1	735,205	0.192067608			(3,362)					44,127		(3,362)			0003
EUR/L 203200.41 USD-S 186456.61EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6IIBS6QX2D1J8570P30	03/14/2024	04/15/2024	04/15/2024	Maturity	1	203,200	1.089799981			5,110							5,110			0003
EUR/L 28886298.34 USD-S 26249938.29EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	28,886,298	1.100433			998,510							998,510			0003
EUR/L 10737330.8 USD-S 9757368.96EUR	Coupon Hedge CML Total	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	10,737,331	1.100433			371,156							371,156			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 26689967.42 USD-S																								
24476835.59EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2024	04/15/2024	04/15/2024	Maturity	1	26,689,967	1.0904174			685,914							685,914			0003
EUR/L 606387.2 USD-S	CLO ReInv6n DERPK 1A B																							
500000EUR	XS2223753398	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	04/15/2024	Maturity	1	606,387	1.2127744			75,190					(51,306)		75,190			0003
EUR/L 1212774.4 USD-S	CLO ReInv6n RRME 4A A2BE																							
1000000EUR	XS2212646496	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	04/15/2024	Maturity	1	1,212,774	1.2127744			150,380					(102,613)		150,380			0003
EUR/L 606387.2 USD-S	CLO ReInv6n CONTE 8A C																							
500000EUR	XS2212661453	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	04/15/2024	Maturity	1	606,387	1.2127744			75,190					(51,306)		75,190			0003
EUR/L 2425548.8 USD-S	CLO ReInv6n BABSE 2020-1A B2																							
2000000EUR	XS2230874187	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	04/15/2024	Maturity	1	2,425,549	1.2127744			300,760					(205,225)		300,760			0003
EUR/L 606387.2 USD-S	CLO ReInv6n BABSE 2020-1A C1																							
500000EUR	XS2230874856	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	04/15/2024	Maturity	1	606,387	1.2127744			75,190					(51,306)		75,190			0003
EUR/L 7276646.4 USD-S	CLO ReInv6n RRME 4A BE																							
6000000EUR	XS2212646819	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/27/2021	04/15/2024	04/15/2024	Maturity	1	7,276,646	1.2127744			902,280					(615,675)		902,280			0003
EUR/L 82104.88 USD-S				MIZUHO CAPITAL																				
75339.41EUR	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	04/15/2024	04/15/2024	Maturity	1	82,105	1.08979988			2,065							2,065			0003
EUR/L 3684.63 USD-S	CLO BLUME 2021-2A B2																							
3388.19EUR	XS2395963395 - Acclnt	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	04/15/2024	04/15/2024	Maturity	1	3,685	1.087492142			85							85			0003
EUR/L 1132920 USD-S	CLO HARVT 21A DR XS2326523730			CANADIAN IMPERIAL																				
1000000EUR		D1	Currency	BANK OF COMM 21GI19DL77OXOHC3ZE78	07/13/2023	04/15/2024	04/15/2024	Maturity	1	1,132,920	1.13292			70,526					(24,433)		70,526			0003
EUR/L 125400.43 USD-S																								
116467.38EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	04/15/2024	04/15/2024	Maturity	1	125,400	1.076700017			1,666							1,666			0003
EUR/L 7076986.48 USD-S																								
6431092.56EUR	Coupon Hedge	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	7,076,986	1.100433			244,630							244,630			0003
EUR/L 11744329.94 USD-S																								
10785102.89EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2024	04/15/2024	04/15/2024	Maturity	1	11,744,330	1.08894			286,297							286,297			0003
EUR/L 1360904 USD-S	CLO ReInv6n HARVT 21A B1RE																							
1340000EUR	XS2326514150	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/06/2022	04/15/2024	04/15/2024	Maturity	1	1,360,904	1.0156			62,705					124,469		62,705			0003
EUR/L 107362.84 USD-S				MIZUHO CAPITAL																				
98516.09EUR	Coupon Hedge RMBS Strip	B1	Currency	MARKETS LLC 0V6II8S6QX2D1J8570P30	03/14/2024	04/15/2024	04/15/2024	Maturity	1	107,363	1.089800052			2,700							2,700			0003
EUR/L 4497159.48 USD-S																								
4129850.57EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2024	04/15/2024	04/15/2024	Maturity	1	4,497,159	1.08894			109,629							109,629			0003
EUR/L 3057753.4 USD-S																								
2776060.94EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	3,057,753	1.101472002			108,482							108,482			0003
EUR/L 8857291.57 USD-S																								
8041322.49EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	8,857,292	1.101472001			314,235							314,235			0003
EUR/L 125400.43 USD-S																								
116467.38EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	04/15/2024	04/15/2024	Maturity	1	125,400	1.076700017			1,666							1,666			0003
EUR/L 1137379.39 USD-S																								
1044483.07EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2024	04/15/2024	04/15/2024	Maturity	1	1,137,379	1.088939996			27,726							27,726			0003
EUR/L 6794896.52 USD-S																								
6168923.51EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	6,794,897	1.101472001			241,067							241,067			0003
EUR/L 3049904.18 USD-S																								
2800800.94EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2024	04/15/2024	04/15/2024	Maturity	1	3,049,904	1.088940002			74,349							74,349			0003
EUR/L 1103563.83 USD-S																								
1001899.12EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	1,103,564	1.101472002			39,152							39,152			0003
EUR/L 5849264.55 USD-S																								
5371521.43EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2024	04/15/2024	04/15/2024	Maturity	1	5,849,265	1.088940001			142,590							142,590			0003
EUR/L 2177241.61 USD-S																								
1976665.42EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	2,177,242	1.101471998			77,243							77,243			0003
EUR/L 14378061.88 USD-S																								
13053497.39EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	14,378,062	1.101472			510,099							510,099			0003
EUR/L 749486.29 USD-S																								
696095.74EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/05/2024	04/15/2024	04/15/2024	Maturity	1	749,486	1.07670001			9,958							9,958			0003
EUR/L 17831560.81 USD-S																								
16352967.96EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2024	04/15/2024	04/15/2024	Maturity	1	17,831,561	1.0904174			458,259							458,259			0003
EUR/L 41251386.24 USD-S																								
37451143.78EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	41,251,386	1.101472			1,463,500							1,463,500			0003
EUR/L 27998969.1 USD-S																								
25419592.24EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	27,998,969	1.101472			993,336							993,336			0003
EUR/L 6738856.51 USD-S																								
6188455.3EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/23/2024	04/15/2024	04/15/2024	Maturity	1	6,738,857	1.088939999			164,276							164,276			0003
EUR/L 2454005.93 USD-S																								
2227933.1EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	2,454,006	1.101472001			87,062							87,062			0003
EUR/L 4412696.33 USD-S																								
4006181.12EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	4,412,696	1.101472			156,552							156,552			0003
EUR/L 10057110 USD-S	CLO ReInv6n DERPK 1A BE																							
8300000EUR	XS2223753471	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	04/15/2024	Maturity	1	10,057,110	1.2117			1,239,236					(842,899)		1,239,236			0003
EUR/L 4846800 USD-S	CLO ReInv6n DERPK 1A A2BE																							
4000000EUR	XS2223752747	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	04/15/2024	Maturity	1	4,846,800	1.2117			597,222					(406,216)		597,222			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 10905300 USD-S 9000000EUR	CLO ReInv6n DERPK 1A CE XS2223753984	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	04/15/2024	Maturity	1	10,905,300	1.2117			1,343,750				(913,987)		1,343,750			0003
EUR/L 24597510 USD-S 20300000EUR	CLO ReInv6n RRME 5A B XS2241396758	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	04/15/2024	Maturity	1	24,597,510	1.2117			3,030,903				(2,061,549)		3,030,903			0003
EUR/L 1211700 USD-S 1000000EUR	CLO ReInv6n BABSE 2020-1A B2 XS2230874187	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	04/15/2024	Maturity	1	1,211,700	1.2117			149,306				(101,554)		149,306			0003
EUR/L 605850 USD-S 500000EUR	CLO ReInv6n BABSE 2020-1A C1 XS2230874856	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	04/15/2024	Maturity	1	605,850	1.2117			74,653				(50,777)		74,653			0003
EUR/L 3029250 USD-S 2500000EUR	CLO ReInv6n BABSE 2020-1A D XS2230875408	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	07/27/2021	04/15/2024	04/15/2024	Maturity	1	3,029,250	1.2117			373,264				(253,885)		373,264			0003
EUR/L 2899135.64 USD-S 2632055.69EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/12/2024	04/15/2024	04/15/2024	Maturity	1	2,899,136	1.101471998			102,854						102,854			0003
EUR/L 118502822.52 USD-S 107687448.96EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	118,502,823	1.100433			4,096,277						4,096,277			0003
EUR/L 30368258.57 USD-S 27596644.75EUR	Coupon Hedge CML Total	B1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	30,368,259	1.100433			1,049,737						1,049,737			0003
EUR/L 59790548.71 USD-S 54832717EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/23/2024	04/15/2024	04/15/2024	Maturity	1	59,790,549	1.0904174			1,536,576						1,536,576			0003
EUR/L 7117230 USD-S 6000000EUR	CLO ReInv6n ARESE 14A C XS2243970899	D1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	10/06/2021	04/15/2024	04/15/2024	Maturity	1	7,117,230	1.186205			742,863				(458,635)		742,863			0003
EUR/L 34723.15 USD-S 31861.95EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	03/14/2024	04/15/2024	04/15/2024	Maturity	1	34,723	1.089799902			873						873			0003
EUR/L 18955680 USD-S 16000000EUR	CLO ReInv6n ARESE 14A D XS2243971517	D1	Currency	SOCIETE GENERALE SA	O2RNE8IBXP4R0TD8PU41	10/06/2021	04/15/2024	04/15/2024	Maturity	1	18,955,680	1.18473			1,957,369				(1,199,778)		1,957,369			0003
EUR/L 725482.31 USD-S 665702.23EUR	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC	0V6WI8S6QX2D1J8570P30	03/14/2024	04/15/2024	04/15/2024	Maturity	1	725,482	1.089799997			18,244						18,244			0003
EUR/L 28668166.25 USD-S 26291002.19EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	01/23/2024	04/15/2024	04/15/2024	Maturity	1	28,668,166	1.0904174			736,752						736,752			0003
EUR/L 304065.78 USD-S 295611.29EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	10/28/2022	04/15/2024	04/15/2024	Maturity	1	304,066	1.028600024			(9,990)				23,616		(9,990)			0003
EUR/L 5712167.42 USD-S 4710000EUR	CLO ReInv6n HARVT 21A DR XS2326523730	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWIEFA76	07/27/2021	04/15/2024	04/15/2024	Maturity	1	5,712,167	1.212774399			708,290				(483,305)		708,290			0003
EUR/L 9944750.08 USD-S 8200000EUR	CLO ReInv6n HARVT 21A CR XS2326515470	D1	Currency	CITIBANK NA	E57ODZWZ7FF32TWIEFA76	07/27/2021	04/15/2024	04/15/2024	Maturity	1	9,944,750	1.2127744			1,233,116				(841,423)		1,233,116			0003
EUR/L 1811849.34 USD-S 1682780.11EUR	Coupon Hedge ABS Strip	B1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	02/05/2024	04/15/2024	04/15/2024	Maturity	1	1,811,849	1.076699997			24,073						24,073			0003
EUR/L 182823701.97 USD-S 167672019.89EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	01/23/2024	04/15/2024	04/15/2024	Maturity	1	182,823,702	1.090365			4,689,883						4,689,883			0003
EUR/L 292640256.02 USD-S 265980498.68EUR	Coupon Hedge CLO JAJO	D1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	01/12/2024	04/15/2024	04/15/2024	Maturity	1	292,640,256	1.100232			10,064,057						10,064,057			0003
EUR/L 37079995.85 USD-S 33701979.08EUR	Coupon Hedge CML Total	B1	Currency	WELLS FARGO & COMPANY	KB1H1DSPRFMYMCUFXT09	01/12/2024	04/15/2024	04/15/2024	Maturity	1	37,079,996	1.100232			1,275,201						1,275,201			0003
EUR/L 4072556 USD-S 4010000EUR	CLO ReInv6n HARVT 21A B1RE XS2326514150	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	10/06/2022	04/15/2024	04/15/2024	Maturity	1	4,072,556	1.0156			(187,646)				372,477		(187,646)			0003
EUR/L 9114150 USD-S 7500000EUR	CLO ReInv6n CONTE 8A DE XS2212662188	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	9,114,150	1.21522			1,146,192				(787,662)		1,146,192			0003
EUR/L 4678597 USD-S 3850000EUR	CLO ReInv6n DERPK 1A A2BE XS2223752747	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	4,678,597	1.21522			588,378				(404,333)		588,378			0003
EUR/L 10147087 USD-S 8350000EUR	CLO ReInv6n DERPK 1A BE XS2223753471	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	10,147,087	1.21522			1,276,094				(876,931)		1,276,094			0003
EUR/L 10936980 USD-S 9000000EUR	CLO ReInv6n DERPK 1A CE XS2223753984	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	10,936,980	1.21522			1,375,430				(945,195)		1,375,430			0003
EUR/L 12152200 USD-S 10000000EUR	CLO ReInv6n BABSE 2020-1A D XS2230875408	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	12,152,200	1.21522			1,528,256				(1,050,217)		1,528,256			0003
EUR/L 4253270 USD-S 3500000EUR	CLO ReInv6n CONTE 8A B2E XS2212660992	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	4,253,270	1.21522			534,890				(367,576)		534,890			0003
EUR/L 6076100 USD-S 5000000EUR	CLO ReInv6n CONTE 8A CE XS2212661610	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	6,076,100	1.21522			764,128				(525,108)		764,128			0003
EUR/L 2430440 USD-S 2000000EUR	CLO ReInv6n BABSE 2020-1A B2 XS2230874187	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	2,430,440	1.21522			305,651				(210,043)		305,651			0003
EUR/L 2430440 USD-S 2000000EUR	CLO ReInv6n BABSE 2020-1A C1 XS2230874856	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	2,430,440	1.21522			305,651				(210,043)		305,651			0003
EUR/L 5723686.2 USD-S 4710000EUR	CLO ReInv6n HARVT 21A DR XS2326523730	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	5,723,686	1.21522			719,808				(494,652)		719,808			0003
EUR/L 10936980 USD-S 9000000EUR	CLO ReInv6n RRME 4A A2BE XS2212646496	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	10,936,980	1.21522			1,375,430				(945,195)		1,375,430			0003
EUR/L 48148452 USD-S 39600000EUR	CLO ReInv6n RRME 4A BE XS2212646819	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	48,148,452	1.21587			6,077,633				(4,184,214)		6,077,633			0003
EUR/L 31612620 USD-S 26000000EUR	CLO ReInv6n RRME 4A CE XS2212647387	D1	Currency	ROYAL BK CANADA	ES7IP3U8RHIGC71XBU11	07/27/2021	04/15/2024	04/15/2024	Maturity	1	31,612,620	1.21587			3,990,365				(2,747,211)		3,990,365			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 4234121.6 USD-S 3333166.65GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	04/15/2024	04/15/2024	Maturity	1	4,234,122	1.270300001			85,657							85,657			0003
GBP/L 2827930.22 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	04/15/2024	04/15/2024	Maturity	1	2,827,930	1.2725686			62,149							62,149			0003
GBP/L 1344728.91 USD-S 1054002.05GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	1,344,729	1.275831399			32,916							32,916			0003
GBP/L 6885422.5 USD-S 5555000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024	04/15/2024	Maturity	1	6,885,423	1.2395			(28,339)					196,050		(28,339)			0003
GBP/L 412605.12 USD-S 323688.02GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	04/15/2024	04/15/2024	Maturity	1	412,605	1.274700003			9,743							9,743			0003
GBP/L 8468243.19 USD-S 6666333.36BP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	04/15/2024	04/15/2024	Maturity	1	8,468,243	1.2703			171,314							171,314			0003
GBP/L 5655860.45 USD-S 4444444.45GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	04/15/2024	04/15/2024	Maturity	1	5,655,860	1.2725686			124,298							124,298			0003
GBP/L 13770845 USD-S 11110000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024	04/15/2024	Maturity	1	13,770,845	1.2395			(56,678)					392,101		(56,678)			0003
GBP/L 1059006.81 USD-S 833666.7GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	04/15/2024	04/15/2024	Maturity	1	1,059,007	1.270300001			21,424							21,424			0003
GBP/L 706982.56 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	04/15/2024	04/15/2024	Maturity	1	706,983	1.272568598			15,537							15,537			0003
GBP/L 1722905 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024	04/15/2024	Maturity	1	1,722,905	1.2395			(7,091)					49,057		(7,091)			0003
GBP/L 15406661.88 USD-S 12075782.02GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	15,406,662	1.2758314			377,125							377,125			0003
GBP/L 41467886.58 USD-S 33297590.26GBP	Johnson Estate 7200412	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/12/2024	04/15/2024	04/15/2024	Maturity	1	41,467,887	1.245372			25,654							25,654			0003
GBP/L 1667918.32 USD-S 1307318.76GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	1,667,918	1.275831397			40,827							40,827			0003
GBP/L 1059006.81 USD-S 833666.7GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/09/2024	04/15/2024	04/15/2024	Maturity	1	1,059,007	1.270300001			21,424							21,424			0003
GBP/L 706982.56 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	04/15/2024	04/15/2024	Maturity	1	706,983	1.272568598			15,537							15,537			0003
GBP/L 10676495.11 USD-S 8368264.89GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	10,676,495	1.2758314			261,340							261,340			0003
GBP/L 1722905 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	04/15/2024	04/15/2024	Maturity	1	1,722,905	1.2395			(7,091)					49,057		(7,091)			0003
GBP/L 163492.13 USD-S 128259.3GBP	Coupon Hedge RMBS Strip	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/15/2024	04/15/2024	04/15/2024	Maturity	1	163,492	1.274700002			3,860							3,860			0003
GBP/L 12082657.85 USD-S 9470418.94GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	12,082,658	1.275831399			295,760							295,760			0003
GBP/L 8193736.14 USD-S 6422271.89GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	04/15/2024	04/15/2024	Maturity	1	8,193,736	1.275831401			200,567							200,567			0003
USD/L 982500 EUR-S 1056865.43USD	CLO ReInv6n HARVT 23A B1 XS2112472316	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/10/2024	04/12/2024	04/12/2024	Maturity	1	1,056,865	1.075690005			(11,775)							(11,775)			0003
USD/L 12420 EUR-S 13360.07USD	CLO HARVT 23A B1 XS2112472316 - Acclnt	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	04/10/2024	04/12/2024	04/12/2024	Maturity	1	13,360	1.075690016			(149)							(149)			0003
USD/L 995500 EUR-S 1083502.2USD	CLO ReInv6n CONTE 6A DR XS2315799077	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/09/2024	04/12/2024	04/12/2024	Maturity	1	1,083,502	1.0884			(24,584)							(24,584)			0003
USD/L 18069.33 EUR-S 19666.66USD	CLO CONTE 6A DR XS2315799077 - Acclnt	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	04/09/2024	04/12/2024	04/12/2024	Maturity	1	19,667	1.088400068			(446)							(446)			0003
USD/L 2396696.22 EUR-S 2578170.46USD	A&O Hostels CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/10/2024	04/11/2024	04/11/2024	Maturity	1	2,578,170	1.075718499			(7,463)							(7,463)			0003
USD/L 394640 EUR-S 423629.62USD	CLO ReInv6n RRME 7A A2 XS2368581893	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/10/2024	04/11/2024	04/11/2024	Maturity	1	423,630	1.073458392			(337)							(337)			0003
USD/L 5295.69 EUR-S 5684.7USD	CLO RRME 7A A2 XS2368581893 - Acclnt	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/10/2024	04/11/2024	04/11/2024	Maturity	1	5,685	1.07345785			(5)							(5)			0003
USD/L 1404698.22 EUR-S 1511059.86USD	A&O Hostels CML	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/10/2024	04/11/2024	04/11/2024	Maturity	1	1,511,060	1.075718498			(4,374)							(4,374)			0003
USD/L 20947098.15 GBP-S 26490387.39USD		D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	04/03/2024	04/11/2024	04/11/2024	Maturity	1	26,490,387	1.2646328			(187,164)							(187,164)			0003
EUR/L 285683.76 USD-S 262591.47EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/09/2024	04/11/2024	04/11/2024	Maturity	1	285,684	1.087939985			4,027							4,027			0003
EUR/L 46107.24 USD-S 42380.32EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/09/2024	04/11/2024	04/11/2024	Maturity	1	46,107	1.087939874			650							650			0003
EUR/L 466029.18 USD-S 428315.96EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	466,029	1.088049999			6,616							6,616			0003
EUR/L 3045.71 USD-S 2799.24EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	3,046	1.088048899			.43							43			0003
EUR/L 184429.16 USD-S 169521.44EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	04/09/2024	04/11/2024	04/11/2024	Maturity	1	184,429	1.087940027			2,600							2,600			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 12182.86 USD-S 11196.97EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	12,183	1.088049713			173							173			0003
EUR/L 24529.05 USD-S 22546.33EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/09/2024	04/11/2024	04/11/2024	Maturity	1	24,529	1.087939811			346							346			0003
EUR/L 417638.94 USD-S 383880.49EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/09/2024	04/11/2024	04/11/2024	Maturity	1	417,639	1.087939999			5,887							5,887			0003
EUR/L 61932.92 USD-S 56921.02EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	61,933	1.088050074			879							879			0003
EUR/L 466028.98 USD-S 428315.78EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	466,029	1.08804999			6,616							6,616			0003
EUR/L 20702.44 USD-S 19029.03EUR	Irish RPL UPB	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/09/2024	04/11/2024	04/11/2024	Maturity	1	20,702	1.087939848			292							292			0003
EUR/L 52271.06 USD-S 48041.05EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	52,271	1.088049907			742							742			0003
EUR/L 117831.66 USD-S 108307.13EUR	Irish RPL EPF	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/09/2024	04/11/2024	04/11/2024	Maturity	1	117,832	1.087940009			1,661							1,661			0003
EUR/L 356294.91 USD-S 327461.89EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	356,295	1.088050002			5,058							5,058			0003
EUR/L 1384872.4 USD-S 1272930.86EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/09/2024	04/11/2024	04/11/2024	Maturity	1	1,384,872	1.08794			19,521							19,521			0003
EUR/L 1398087 USD-S 1284947.38EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	1,398,087	1.088050002			19,847							19,847			0003
GBP/L 52510.58 USD-S 41439.26GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/11/2024	04/11/2024	Maturity	1	52,511	1.267169829			475							475			0003
GBP/L 117835.83 USD-S 93006.75GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	117,836	1.266959979			1,047							1,047			0003
GBP/L 26485029.12 USD-S 20947098.15GBP	Ares UK Industrial Platform - 720041801	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/08/2024	04/11/2024	04/11/2024	Maturity	1	26,485,029	1.264377			181,806							181,806			0003
GBP/L 210041.86 USD-S 165756.65GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	04/09/2024	04/11/2024	04/11/2024	Maturity	1	210,042	1.267170035			1,902							1,902			0003
GBP/L 471342.66 USD-S 372026.47GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/09/2024	04/11/2024	04/11/2024	Maturity	1	471,343	1.26696001			4,190							4,190			0003
GBP/L 19761.19 USD-S 15557.79GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/09/2024	04/11/2024	04/11/2024	Maturity	1	19,761	1.270179762			225							225			0003
GBP/L 137227.04 USD-S 108045.13GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/09/2024	04/11/2024	04/11/2024	Maturity	1	137,227	1.270090008			1,555							1,555			0003
USD/L 10021096.24 EUR-S 10882910.52USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/09/2024	04/10/2024	04/10/2024	Maturity	1	10,882,911	1.086			(117,262)							(117,262)			0003
EUR/L 421302.04 USD-S 388000EUR	CLO ReInv6m RRME 3A DN XS2060707655	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	04/08/2024	04/10/2024	04/10/2024	Maturity	1	421,302	1.08583			(4,474)							(4,474)			0003
EUR/L 481093.57 USD-S 443000EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/08/2024	04/10/2024	04/10/2024	Maturity	1	481,094	1.08599			(5,179)							(5,179)			0003
EUR/L 271485 USD-S 250000EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	MORGAN STANLEY I7331LVCZKQIX5T77XV54	04/08/2024	04/10/2024	04/10/2024	Maturity	1	271,485	1.08594			(2,910)							(2,910)			0003
EUR/L 722143.45 USD-S 665000EUR	CLO SCULE 7A D XS2244913369	D1	Currency	MORGAN STANLEY I7331LVCZKQIX5T77XV54	04/08/2024	04/10/2024	04/10/2024	Maturity	1	722,143	1.08593			(7,735)							(7,735)			0003
EUR/L 271420 USD-S 250000EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/08/2024	04/10/2024	04/10/2024	Maturity	1	271,420	1.08568			(2,845)							(2,845)			0003
EUR/L 722083.6 USD-S 665000EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/08/2024	04/10/2024	04/10/2024	Maturity	1	722,084	1.08584			(7,675)							(7,675)			0003
EUR/L 421282.64 USD-S 388000EUR	CLO CORDA 10A D XS1730939003	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/08/2024	04/10/2024	04/10/2024	Maturity	1	421,283	1.08578			(4,455)							(4,455)			0003
EUR/L 271428.5 USD-S 250000EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/10/2024	04/10/2024	Maturity	1	271,429	1.085714			(2,854)							(2,854)			0003
EUR/L 721999.81 USD-S 665000EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/10/2024	04/10/2024	Maturity	1	722,000	1.085714			(7,591)							(7,591)			0003
EUR/L 480971.3 USD-S 443000EUR	CLO ReInv6m GLME 2A D XS1911602313	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/10/2024	04/10/2024	Maturity	1	480,971	1.085713995			(5,057)							(5,057)			0003
EUR/L 421257.03 USD-S 388000EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/10/2024	04/10/2024	Maturity	1	421,257	1.085713995			(4,429)							(4,429)			0003
EUR/L 480971.3 USD-S 443000EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	04/08/2024	04/10/2024	04/10/2024	Maturity	1	480,971	1.085713995			(5,057)							(5,057)			0003
EUR/L 716548.8 USD-S 660000EUR	CLO CADOG 8A BRN XS2079889361	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	04/08/2024	04/10/2024	04/10/2024	Maturity	1	716,549	1.08568			(7,512)							(7,512)			0003
EUR/L 271405 USD-S 250000EUR	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	04/08/2024	04/10/2024	04/10/2024	Maturity	1	271,405	1.08562			(2,830)							(2,830)			0003
EUR/L 1039080.49 USD-S 955000EUR	CLO ReInv6m RRME 5A A2R XS2406902259	D1	Currency	MORGAN STANLEY I7331LVCZKQIX5T77XV54	03/21/2024	04/10/2024	04/10/2024	Maturity	1	1,039,080	1.088042398			(13,125)							(13,125)			0003

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USD/L 2505274.06 EUR-S 2720727.63USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	04/09/2024	04/10/2024	04/10/2024	Maturity	1	2,720,728	1.086			(29,316)							(29,316)			0003
USD/L 12526370.3 EUR-S 13603638.15USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	04/09/2024	04/10/2024	04/10/2024	Maturity	1	13,603,638	1.086			(146,578)							(146,578)			0003
USD/L 250272.56 GBP-S 316734.94USD	Non-USD Futures Repatriation - 4.8.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	04/08/2024	04/10/2024	04/10/2024	Maturity	1	316,735	1.265559996			(2,917)							(2,917)			0003
EUR/L 240356.03 USD-S 219375EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	240,356	1.095640023			4,682							4,682			0003
EUR/L 438045.09 USD-S 399807.5EUR	CLO ReInv6n GLME 2A D XS1911602313	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	438,045	1.095640002			8,532							8,532			0003
EUR/L 392162.43 USD-S 357930EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	392,162	1.095640013			7,639							7,639			0003
EUR/L 728600.6 USD-S 665000EUR	CLO ReInv6n RRME 1A CR XS2303069319	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	728,601	1.09564			14,192							14,192			0003
EUR/L 485368.52 USD-S 443000EUR	CLO ReInv6n RRME 2A CR XS2342228645	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	485,369	1.09564			9,454							9,454			0003
EUR/L 425108.32 USD-S 388000EUR	CLO ReInv6n RRME 3A DN XS2060707655	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	425,108	1.09564			8,281							8,281			0003
EUR/L 697635.07 USD-S 636737.5EUR	CLO SCULE 7A D XS2244913369	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	697,635	1.095639993			13,589							13,589			0003
EUR/L 451392.72 USD-S 411990EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	451,393	1.095639991			8,792							8,792			0003
EUR/L 28074.24 USD-S 25625EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	28,074	1.095580098			545							545			0003
EUR/L 56463.45 USD-S 51537.5EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	56,463	1.095579918			1,097							1,097			0003
EUR/L 37194.94 USD-S 33950EUR	CLO CORDA 10A D XS1730939003	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	37,195	1.095579971			723							723			0003
EUR/L 22596.34 USD-S 20625EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	22,596	1.095580121			439							439			0003
EUR/L 33552.14 USD-S 30625EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	33,552	1.095580082			652							652			0003
EUR/L 47320.84 USD-S 43192.5EUR	CLO ReInv6n GLME 2A D XS1911602313	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	47,321	1.09558002			919							919			0003
EUR/L 32944.09 USD-S 30070EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	32,944	1.09557998			640							640			0003
EUR/L 30963.83 USD-S 28262.5EUR	CLO SCULE 7A D XS2244913369	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	30,964	1.095580009			601							601			0003
EUR/L 33973.94 USD-S 31010EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	33,974	1.095580135			660							660			0003
EUR/L 245834.23 USD-S 224375EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	245,834	1.095640022			4,789							4,789			0003
EUR/L 672134.05 USD-S 613462.5EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	672,134	1.095639994			13,092							13,092			0003
EUR/L 387911.34 USD-S 354050EUR	CLO CORDA 10A D XS1730939003	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	387,911	1.095639994			7,556							7,556			0003
EUR/L 251312.43 USD-S 229375EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	04/10/2024	04/10/2024	Maturity	1	251,312	1.095640022			4,895							4,895			0003
EUR/L 273105.88 USD-S 250000EUR	CLO ReInv6n HARVT 25A CR XS2405860292	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/22/2024	04/10/2024	04/10/2024	Maturity	1	273,106	1.09242352			4,531							4,531			0003
EUR/L 720999.51 USD-S 660000EUR	CLO CADOG 8A BRN XS2079889361	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/22/2024	04/10/2024	04/10/2024	Maturity	1	721,000	1.0924235			11,963							11,963			0003
EUR/L 1042312.5 USD-S 955000EUR	CLO ReInv6n RRME 5A A2R XS2406902259	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/19/2024	04/10/2024	04/10/2024	Maturity	1	1,042,313	1.091426702			16,357							16,357			0003
EUR/L 918925.68 USD-S 846764.42EUR	Non-USD Futures Repatriation - 4.8.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/08/2024	04/10/2024	04/10/2024	Maturity	1	918,926	1.085219995			9,248							9,248			0003
EUR/L 546633.2 USD-S 503707.27EUR	Non-USD Futures Repatriation - 4.8.2024	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	04/08/2024	04/10/2024	04/10/2024	Maturity	1	546,633	1.085219993			5,501							5,501			0003
USD/L 138896.88 GBP-S 176037.49USD	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2024	04/09/2024	04/09/2024	Maturity	1	176,037	1.267397007			(14)							(14)			0003
USD/L 59603.1 GBP-S 75540.79USD	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2024	04/09/2024	04/09/2024	Maturity	1	75,541	1.267396998			(6)							(6)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 327468.86 GBP-S 415033.05USD	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2024	04/09/2024	04/09/2024	Maturity	1	415,033	1.267396998			(32)							(32)			0003
USD/L 763121.45 GBP-S 967177.84USD	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	04/04/2024	04/09/2024	04/09/2024	Maturity	1	967,178	1.267397005			(75)							(75)			0003
USD/L 887995.09 GBP-S 1120417.42USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	04/05/2024	04/08/2024	04/08/2024	Maturity	1	1,120,417	1.261738305			3,158							3,158			0003
USD/L 121794.06 GBP-S 153672.23USD	Heylo Deal 1st Funding - 19344	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	04/05/2024	04/08/2024	04/08/2024	Maturity	1	153,672	1.261738298			433							433			0003
USD/L 561753.14 EUR-S 605810.6USD	OWL LOCABOX 7200644	B1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	04/03/2024	04/04/2024	04/04/2024	Maturity	1	605,811	1.078428507			2,681							2,681			0003
GBP/L 26489329.56 USD-S 20947098.15GBP		D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	04/03/2024	04/04/2024	04/04/2024	Maturity	1	26,489,330	1.2645823			20,587							20,587			0003
USD/L 466813.78 AUD-S 302644.71USD	Non-USD Futures Repatriation - 4.1.2024	D1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	04/01/2024	04/03/2024	04/03/2024	Maturity	1	302,645	0.64832			1,437							1,437			0003
USD/L 1200000 AUD-S 782400USD	Sapphire 2024-1 B 50208082 .	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/27/2024	04/03/2024	04/03/2024	Maturity	1	782,400	0.652			(723)							(723)			0003
USD/L 500000 AUD-S 326000USD	Sapphire 2024-1 C 50208083 .	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/27/2024	04/03/2024	04/03/2024	Maturity	1	326,000	0.652			(301)							(301)			0003
USD/L 600000 AUD-S 391200USD	Sapphire 2024-1 D 50208084 .	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/27/2024	04/03/2024	04/03/2024	Maturity	1	391,200	0.652			(361)							(361)			0003
USD/L 20947098.15 GBP-S 26457592.61USD	Ares UK Industrial Platform - 720041801	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/26/2024	04/03/2024	04/03/2024	Maturity	1	26,457,593	1.2630672			(118,649)							(118,649)			0003
EUR/L 1674405.99 USD-S 1553266.72EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	04/01/2024	04/03/2024	04/03/2024	Maturity	1	1,674,406	1.077989999			1,997							1,997			0003
GBP/L 232420.35 USD-S 184019.22GBP	Heylo Deal 1st Funding LINC - 19344	D1	Currency	BNP PARIBAS SA ... R0MUWSFPU8MPRO8K5P83	03/26/2024	04/02/2024	04/02/2024	Maturity	1	232,420	1.263022145			(1,034)							(1,034)			0003
GBP/L 1103996.62 USD-S 874091.27GBP	Heylo Deal 1st Funding LINC - 19344	D1	Currency	BNP PARIBAS SA ... R0MUWSFPU8MPRO8K5P83	03/26/2024	04/02/2024	04/02/2024	Maturity	1	1,103,997	1.263022133			(4,912)							(4,912)			0003
GBP/L 464840.68 USD-S 368038.43GBP	Heylo Deal 1st Funding LINC - 19344	D1	Currency	BNP PARIBAS SA ... R0MUWSFPU8MPRO8K5P83	03/26/2024	04/02/2024	04/02/2024	Maturity	1	464,841	1.263022125			(2,068)							(2,068)			0003
GBP/L 116210.17 USD-S 92009.61GBP	Heylo Deal 1st Funding LINC - 19344	D1	Currency	BNP PARIBAS SA ... R0MUWSFPU8MPRO8K5P83	03/26/2024	04/02/2024	04/02/2024	Maturity	1	116,210	1.263022091			(517)							(517)			0003
GBP/L 233551.26 USD-S 184019.22GBP	Heylo Deal 1st Funding LINC - 19344	B1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/21/2023	04/02/2024	04/02/2024	Maturity	1	233,551	1.269167753			2,165				1,040			2,165			0003
GBP/L 1109368.49 USD-S 874091.27GBP	Heylo Deal 1st Funding LINC - 19344	B1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/21/2023	04/02/2024	04/02/2024	Maturity	1	1,109,368	1.269167795			10,284				4,941			10,284			0003
GBP/L 467102.53 USD-S 368038.43GBP	Heylo Deal 1st Funding LINC - 19344	B1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/21/2023	04/02/2024	04/02/2024	Maturity	1	467,103	1.269167815			4,330				2,081			4,330			0003
GBP/L 116775.63 USD-S 92009.61GBP	Heylo Deal 1st Funding LINC - 19344	B1	Currency	CITIBANK NA ... E57ODZWZ7FF32TWEFA76	12/21/2023	04/02/2024	04/02/2024	Maturity	1	116,776	1.269167753			1,082				520			1,082			0003
USD/L 3000000 EUR-S 3244399.2USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/27/2024	03/28/2024	03/28/2024	Maturity	1	3,244,399	1.0814664			(8,293)							(8,293)			0003
EUR/L 3975777.03 USD-S 3673078.62EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	3,975,777	1.08241			(13,619)							(13,619)			0003
EUR/L 1415439.96 USD-S 1299791.05EUR	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/14/2024	03/28/2024	03/28/2024	Maturity	1	1,415,440	1.088975001			(13,353)							(13,353)			0003
USD/L 12000000 EUR-S 12977596.8USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/27/2024	03/28/2024	03/28/2024	Maturity	1	12,977,597	1.0814664			(33,172)							(33,172)			0003
EUR/L 1087675.99 USD-S 1004865.06EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	1,087,676	1.08241			(3,726)							(3,726)			0003
EUR/L 1096186.09 USD-S 1012727.24EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	1,096,186	1.082409998			(3,755)							(3,755)			0003
EUR/L 2075724.11 USD-S 1906126.5EUR	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/14/2024	03/28/2024	03/28/2024	Maturity	1	2,075,724	1.088975002			(19,581)							(19,581)			0003
EUR/L 1020306.41 USD-S 942624.71EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	1,020,306	1.082409998			(3,495)							(3,495)			0003
EUR/L 842620.89 USD-S 778467.39EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	842,621	1.082410003			(2,886)							(2,886)			0003
EUR/L 1403646.35 USD-S 1288961.04EUR	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/14/2024	03/28/2024	03/28/2024	Maturity	1	1,403,646	1.088975001			(13,241)							(13,241)			0003
EUR/L 1180244.2 USD-S 1090385.53EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	1,180,244	1.082409999			(4,043)							(4,043)			0003
EUR/L 7552862.73 USD-S 6935754.02EUR	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/14/2024	03/28/2024	03/28/2024	Maturity	1	7,552,863	1.088974999			(71,250)							(71,250)			0003
EUR/L 18845893.37 USD-S 17411048.84EUR	Coupon Hedge CLO MJSD	D1	Currency	MORGAN STANLEY ... I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	18,845,893	1.08241			(64,558)							(64,558)			0003
GBP/L 10220080.82 USD-S 8018265.2GBP	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/15/2024	03/28/2024	03/28/2024	Maturity	1	10,220,081	1.2746			(101,885)							(101,885)			0003
GBP/L 374755.61 USD-S 294018.21GBP	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC ... 0V6II8S6QX2D1J8570P30	03/15/2024	03/28/2024	03/28/2024	Maturity	1	374,756	1.274599998			(3,736)							(3,736)			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 563317.55 USD-S 441956.34GBP	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J857QP30	03/15/2024	03/28/2024	03/28/2024	Maturity	1	563,318	1.274599998			(5,616)							(5,616)			0003
GBP/L 2856438.65 USD-S 2241047.11GBP	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J857QP30	03/15/2024	03/28/2024	03/28/2024	Maturity	1	2,856,439	1.274600002			(28,476)							(28,476)			0003
GBP/L 2167410.92 USD-S 1700463.61GBP	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J857QP30	03/15/2024	03/28/2024	03/28/2024	Maturity	1	2,167,411	1.274600002			(21,607)							(21,607)			0003
GBP/L 936889.02 USD-S 735045.52GBP	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J857QP30	03/15/2024	03/28/2024	03/28/2024	Maturity	1	936,889	1.2746			(9,340)							(9,340)			0003
GBP/L 18886590.11 USD-S 14817660.53GBP	Coupon Hedge RMBS	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8SGQX2D1J857QP30	03/15/2024	03/28/2024	03/28/2024	Maturity	1	18,886,590	1.2746			(188,283)							(188,283)			0003
EUR/L 4084610.35 USD-S 3673078.62EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	4,084,610	1.11204			122,453					(15,997)		122,453			0003
EUR/L 1445419.64 USD-S 1299791.05EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	1,445,420	1.112040001			43,332					(5,661)		43,332			0003
EUR/L 2131584.28 USD-S 1969294.7EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	2,131,584	1.082410002			7,302							7,302			0003
EUR/L 373405.58 USD-S 335784.31EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	373,406	1.112039988			11,194					(1,462)		11,194			0003
EUR/L 1117450.14 USD-S 1004865.06EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	1,117,450	1.112039999			33,500					(4,376)		33,500			0003
EUR/L 544350 USD-S 500000EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2022	03/28/2024	03/28/2024	Maturity	1	544,350	1.0887			4,999					9,492		4,999			0003
EUR/L 2119888.91 USD-S 1906126.5EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	2,119,689	1.112039998			63,546					(8,302)		63,546			0003
EUR/L 1126193.2 USD-S 1012727.24EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	1,126,193	1.11204			33,762					(4,411)		33,762			0003
EUR/L 1048236.38 USD-S 942624.7EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	1,048,236	1.112039997			31,425					(4,105)		31,425			0003
EUR/L 1305006.85 USD-S 1173525.1EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	1,305,007	1.112039998			39,123					(5,111)		39,123			0003
EUR/L 2988117.16 USD-S 2760614.89EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	2,988,117	1.082409999			10,236							10,236			0003
EUR/L 1626584.29 USD-S 1462703.04EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	1,626,584	1.112040001			48,763					(6,370)		48,763			0003
EUR/L 1433376.23 USD-S 1288961.04EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	1,433,376	1.112039996			42,971					(5,614)		42,971			0003
EUR/L 2968878.38 USD-S 2669758.62EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	2,968,878	1.112040002			89,004					(11,627)		89,004			0003
EUR/L 532154.07 USD-S 491638.17EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/26/2024	03/28/2024	03/28/2024	Maturity	1	532,154	1.082409997			1,823							1,823			0003
EUR/L 1212552.32 USD-S 1090385.53EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	1,212,552	1.112039996			36,351					(4,749)		36,351			0003
EUR/L 7712835.9 USD-S 6935754.02EUR	Coupon Hedge RMBS	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	7,712,836	1.11204			231,223					(30,207)		231,223			0003
EUR/L 22294121.85 USD-S 20047949.58EUR	Coupon Hedge CLO NJSD	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	12/27/2023	03/28/2024	03/28/2024	Maturity	1	22,294,122	1.11204			668,356					(87,313)		668,356			0003
EUR/L 1633050 USD-S 1500000EUR	CLO TIKEH 3A BNE XS1680961437	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2022	03/28/2024	03/28/2024	Maturity	1	1,633,050	1.0887			14,997					28,477		14,997			0003
EUR/L 1633050 USD-S 1500000EUR	CLO TIKEH 3A B XS1680961353	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2022	03/28/2024	03/28/2024	Maturity	1	1,633,050	1.0887			14,997					28,477		14,997			0003
AUD/L 453336.81 USD-S 693812.07AUD	Non-USD Futures Repatriation - 3.26.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/26/2024	03/28/2024	03/28/2024	Maturity	1	453,337	0.653400005			1,318							1,318			0003
GBP/L 10263547.84 USD-S 8018265.2GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024	03/28/2024	Maturity	1	10,263,548	1.280021			145,352					(41,697)		145,352			0003
GBP/L 376349.48 USD-S 294018.21GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024	03/28/2024	Maturity	1	376,349	1.280020989			5,330					(1,529)		5,330			0003
GBP/L 565713.4 USD-S 441956.34GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024	03/28/2024	Maturity	1	565,713	1.280021008			8,012					(2,298)		8,012			0003
GBP/L 2868587.36 USD-S 2241047.11GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024	03/28/2024	Maturity	1	2,868,587	1.280020999			40,625					(11,654)		40,625			0003
GBP/L 2176629.13 USD-S 1700463.61GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024	03/28/2024	Maturity	1	2,176,629	1.280021			30,825					(8,843)		30,825			0003
GBP/L 940873.7 USD-S 735045.52GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024	03/28/2024	Maturity	1	940,874	1.280020998			13,325					(3,822)		13,325			0003
GBP/L 18966916.65 USD-S 14817660.53GBP	Coupon Hedge RMBS	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	12/27/2023	03/28/2024	03/28/2024	Maturity	1	18,966,917	1.280021			268,609					(77,055)		268,609			0003
USD/L 783560.18 EUR-S 846871.84USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	846,872	1.080799997			1,412							1,412			0003
USD/L 314701.13 EUR-S 340128.98USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	340,129	1.080799996			567							567			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 57579.85 EUR-S 62232.3USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	62,232	1.080799967			104							104			0003
USD/L 78675.28 EUR-S 85032.24USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	85,032	1.080799967			142							142			0003
USD/L 14394.96 EUR-S 15558.07USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	15,558	1.080799808			26							26			0003
USD/L 195890.05 EUR-S 211717.97USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	211,718	1.08080002			353							353			0003
USD/L 235391.06 EUR-S 255020.98USD	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/26/2024	03/27/2024	03/27/2024	Maturity	1	255,021	1.083392802			(186)							(186)			0003
USD/L 393376.41 EUR-S 425161.22USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	425,161	1.08079999			709							709			0003
USD/L 979450.23 EUR-S 1058589.81USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	1,058,590	1.080800001			1,766							1,766			0003
USD/L 71974.82 EUR-S 77790.39USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	77,790	1.080800063			130							130			0003
USD/L 531528.2 EUR-S 575853.82USD	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/26/2024	03/27/2024	03/27/2024	Maturity	1	575,854	1.083392791			(420)							(420)			0003
USD/L 20947098.15 GBP-S 26600233.97USD	Ares UK Industrial Platform - 720041801	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/19/2024	03/27/2024	03/27/2024	Maturity	1	26,600,234	1.2698768			(133,498)							(133,498)			0003
USD/L 53287.92 GBP-S 67294.43USD	Project Conrad Henderson Park 720049401	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/26/2024	03/27/2024	03/27/2024	Maturity	1	67,294	1.262845876			35							35			0003
USD/L 289973.65 GBP-S 365272.85USD	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	365,273	1.259676008			1,110							1,110			0003
USD/L 401915.82 GBP-S 507557.75USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/26/2024	03/27/2024	03/27/2024	Maturity	1	507,558	1.262845911			264							264			0003
USD/L 9208.95 GBP-S 11629.48USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/26/2024	03/27/2024	03/27/2024	Maturity	1	11,629	1.262845384			6							6			0003
USD/L 716879.31 GBP-S 903035.66USD	Whiteleys October 2022 - 2380301	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/22/2024	03/27/2024	03/27/2024	Maturity	1	903,036	1.259675998			2,744							2,744			0003
USD/L 401915.82 GBP-S 507557.75USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/26/2024	03/27/2024	03/27/2024	Maturity	1	507,558	1.262845911			264							264			0003
USD/L 9208.95 GBP-S 11629.48USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/26/2024	03/27/2024	03/27/2024	Maturity	1	11,629	1.262845384			6							6			0003
JPY/L 49070546.75 USD-S 7429280778JPY	Non-USD Futures Repatriation - 3.25.2024	D1	Currency	MORGAN STANLEY I73311VCZKQKX5T7XV54	03/25/2024	03/27/2024	03/27/2024	Maturity	1	49,070,547	0.00660502			(32,433)							(32,433)			0003
HKD/L 1108199.53 USD-S 8667560.95HKD	Non-USD Futures Repatriation - 3.25.2024	D1	Currency	MORGAN STANLEY I73311VCZKQKX5T7XV54	03/25/2024	03/27/2024	03/27/2024	Maturity	1	1,108,200	0.127855984			354							354			0003
EUR/L 1459688.58 USD-S 1350000EUR	CLO GLME 3A B1R XS2377774505	D1	Currency	MORGAN STANLEY I73311VCZKQKX5T7XV54	03/22/2024	03/27/2024	03/27/2024	Maturity	1	1,459,689	1.0812508			(1,825)							(1,825)			0003
EUR/L 4802965.95 USD-S 4434871.61EUR	Non-USD Futures Repatriation - 3.25.2024	D1	Currency	MORGAN STANLEY I73311VCZKQKX5T7XV54	03/25/2024	03/27/2024	03/27/2024	Maturity	1	4,802,966	1.082999999			1,763							1,763			0003
USD/L 20947098.15 GBP-S 26456913.92USD	Ares UK Industrial Platform - 720041801	B1	Currency	MORGAN STANLEY I73311VCZKQKX5T7XV54	03/26/2024	03/27/2024	03/27/2024	Maturity	1	26,456,914	1.2630348			(9,822)							(9,822)			0003
EUR/L 1420502.4 USD-S 1312000EUR	CLO RelnvGn AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	03/22/2024	03/26/2024	03/26/2024	Maturity	1	1,420,502	1.0827			(134)							(134)			0003
EUR/L 4263672.6 USD-S 3938000EUR	CLO RelnvGn AVDPK 1A B1R XS2373314942	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	03/22/2024	03/26/2024	03/26/2024	Maturity	1	4,263,673	1.0827			(401)							(401)			0003
EUR/L 12993348 USD-S 12000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	03/26/2024	03/26/2024	Maturity	1	12,993,348	1.082779			(109,520)							(109,520)			0003
EUR/L 17324464 USD-S 16000000EUR	Coupon Hedge	D1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	03/26/2024	03/26/2024	Maturity	1	17,324,464	1.082779			(146,027)							(146,027)			0003
EUR/L 38980044 USD-S 36000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	03/26/2024	03/26/2024	Maturity	1	38,980,044	1.082779			(328,561)							(328,561)			0003
EUR/L 8662232 USD-S 8000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	03/26/2024	03/26/2024	Maturity	1	8,662,232	1.082779			(73,014)							(73,014)			0003
USD/L 2977952.84 EUR-S 3219464.82USD	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	03/22/2024	03/25/2024	03/25/2024	Maturity	1	3,219,465	1.081100002			8,039							8,039			0003
USD/L 446535 EUR-S 482748.99USD	CLO RelnvGn RRME 9A A2 XS2388492337	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	03/22/2024	03/25/2024	03/25/2024	Maturity	1	482,749	1.081100003			1,205							1,205			0003
USD/L 249187.08 EUR-S 269396.15USD	CLO RelnvGn AVOCA 25A C XS2400441619	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	03/22/2024	03/25/2024	03/25/2024	Maturity	1	269,396	1.081099991			673							673			0003
USD/L 656145.91 EUR-S 709359.34USD	CLO RelnvGn OTOPK 1A B XS2446379575	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WBS6QX2D1J8570P30	03/22/2024	03/25/2024	03/25/2024	Maturity	1	709,359	1.081099995			1,771							1,771			0003
USD/L 1004472.5 EUR-S 1085913.42USD	CLO GLME 3A CR XS2377775494	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/22/2024	03/25/2024	03/25/2024	Maturity	1	1,085,913	1.081078297			2,733							2,733			0003
USD/L 1351245.38 EUR-S 1460925.02USD	CLO GLME 3A B1R XS2377774505	D1	Currency	MORGAN STANLEY I73311VCZKQKX5T7XV54	03/22/2024	03/25/2024	03/25/2024	Maturity	1	1,460,925	1.081169299			3,554							3,554			0003
EUR/L 6656015 USD-S 6100000EUR	CLO RelnvGn CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4ROTD8PU41	02/16/2023	03/25/2024	03/25/2024	Maturity	1	6,656,015	1.09115			(44,839)				(100,032)			(44,839)			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 1481912.6 USD-S 1400000EUR	CLO ReInv6n CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/17/2022	03/25/2024	03/25/2024	Maturity	1	1,481,913	1.058509			35,407					(68,656)		35,407			0003
EUR/L 1058509 USD-S 1000000EUR	CLO ReInv6n CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/17/2022	03/25/2024	03/25/2024	Maturity	1	1,058,509	1.058509			25,290					(49,040)		25,290			0003
EUR/L 571594.86 USD-S 540000EUR	CLO ReInv6n CORDA 24A D XS2511418357	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/17/2022	03/25/2024	03/25/2024	Maturity	1	571,595	1.058509			13,657					(26,481)		13,657			0003
EUR/L 1587763.5 USD-S 1500000EUR	CLO ReInv6n CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/17/2022	03/25/2024	03/25/2024	Maturity	1	1,587,764	1.058509			37,936					(73,560)		37,936			0003
EUR/L 5402940 USD-S 5100000EUR	CLO ReInv6n CORDA 24A D XS2511418357	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024	03/25/2024	Maturity	1	5,402,940	1.0594			(124,437)					245,559		(124,437)			0003
EUR/L 4131660 USD-S 3900000EUR	CLO ReInv6n CORDA 24A B2 XS2511417037	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024	03/25/2024	Maturity	1	4,131,660	1.0594			(95,158)					187,780		(95,158)			0003
EUR/L 10594000 USD-S 10000000EUR	CLO ReInv6n CORDA 24A C XS2511417383	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024	03/25/2024	Maturity	1	10,594,000	1.0594			(243,994)					481,487		(243,994)			0003
EUR/L 6462340 USD-S 6100000EUR	CLO ReInv6n CORDA 24A B1 XS2511418191	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	08/05/2022	03/25/2024	03/25/2024	Maturity	1	6,462,340	1.0594			(148,836)					293,707		(148,836)			0003
EUR/L 1168200 USD-S 1100000EUR	CLO ReInv6n CORDA 24A C XS2511417383	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/02/2022	03/25/2024	03/25/2024	Maturity	1	1,168,200	1.062			(23,979)					50,104		(23,979)			0003
EUR/L 955800 USD-S 900000EUR	CLO ReInv6n CORDA 24A B2 XS2511417037	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/02/2022	03/25/2024	03/25/2024	Maturity	1	955,800	1.062			(19,619)					40,994		(19,619)			0003
EUR/L 1486800 USD-S 1400000EUR	CLO ReInv6n CORDA 24A B1 XS2511418191	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/02/2022	03/25/2024	03/25/2024	Maturity	1	1,486,800	1.062			(30,519)					63,768		(30,519)			0003
USD/L 458362.05 EUR-S 496855.29USD	Non-USD Futures Repatriation - 3.20.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/20/2024	03/22/2024	03/22/2024	Maturity	1	496,855	1.083979989			(1,639)							(1,639)			0003
USD/L 2571722.57 SEK-S 245321.51USD	Non-USD Futures Repatriation - 3.20.2024	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	03/20/2024	03/22/2024	03/22/2024	Maturity	1	245,322	0.095391903			(1,999)							(1,999)			0003
USD/L 13535381.98 SEK-S 1291165.85USD	Non-USD Futures Repatriation - 3.20.2024	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	03/20/2024	03/22/2024	03/22/2024	Maturity	1	1,291,166	0.095391903			(10,522)							(10,522)			0003
USD/L 19094088.37 SEK-S 1821421.43USD	Non-USD Futures Repatriation - 3.20.2024	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	03/20/2024	03/22/2024	03/22/2024	Maturity	1	1,821,421	0.095391903			(14,843)							(14,843)			0003
USD/L 2222222.22 GBP-S 2827540.66USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	03/22/2024	03/22/2024	Maturity	1	2,827,541	1.272393298			(29,336)							(29,336)			0003
USD/L 572870.1 GBP-S 727092.46USD	Non-USD Futures Repatriation - 3.20.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/20/2024	03/22/2024	03/22/2024	Maturity	1	727,092	1.269210001			(5,739)							(5,739)			0003
USD/L 4444444.45 GBP-S 5655081.34USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	03/22/2024	03/22/2024	Maturity	1	5,655,081	1.2723933			(58,672)							(58,672)			0003
USD/L 48951.52 GBP-S 62561.8USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/12/2024	03/22/2024	03/22/2024	Maturity	1	62,562	1.278035902			(922)							(922)			0003
USD/L 555555.56 GBP-S 706885.17USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	03/22/2024	03/22/2024	Maturity	1	706,885	1.272393296			(7,334)							(7,334)			0003
USD/L 149051.27 GBP-S 190492.89USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/12/2024	03/22/2024	03/22/2024	Maturity	1	190,493	1.278036007			(2,809)							(2,809)			0003
USD/L 48951.52 GBP-S 62561.8USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/12/2024	03/22/2024	03/22/2024	Maturity	1	62,562	1.278035902			(922)							(922)			0003
USD/L 555555.56 GBP-S 706885.17USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	03/22/2024	03/22/2024	Maturity	1	706,885	1.272393296			(7,334)							(7,334)			0003
USD/L 168634.64 GBP-S 214789.94USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/14/2024	03/22/2024	03/22/2024	Maturity	1	214,790	1.273699994			(2,447)							(2,447)			0003
USD/L 253371.13 GBP-S 322718.81USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/14/2024	03/22/2024	03/22/2024	Maturity	1	322,719	1.273700007			(3,676)							(3,676)			0003
USD/L 180026.86 GBP-S 229300.21USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/14/2024	03/22/2024	03/22/2024	Maturity	1	229,300	1.273699991			(2,612)							(2,612)			0003
USD/L 119819.34 GBP-S 152613.89USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/14/2024	03/22/2024	03/22/2024	Maturity	1	152,614	1.273699972			(1,738)							(1,738)			0003
EUR/L 1038312.67 USD-S 955000EUR	CLO ReInv6n RRME 5A A2R XS2406902259	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/21/2024	03/22/2024	03/22/2024	Maturity	1	1,038,313	1.087238398			6,527							6,527			0003
EUR/L 7592900 USD-S 7000000EUR	CLO ReInv6n JUBIL 2022-26A C XS2494465649	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	03/20/2024	03/22/2024	03/22/2024	Maturity	1	7,592,900	1.0847			30,075							30,075			0003
USD/L 586427.13 EUR-S 636566.65USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/19/2024	03/21/2024	03/21/2024	Maturity	1	636,567	1.085500001			3							3			0003
USD/L 582382.81 EUR-S 632176.54USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/19/2024	03/21/2024	03/21/2024	Maturity	1	632,177	1.0855			3							3			0003
USD/L 20947098.15 GBP-S 26736452.95USD	Ares UK Industrial Platform - 720041801	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/12/2024	03/21/2024	03/21/2024	Maturity	1	26,736,453	1.2763798			(240,591)							(240,591)			0003
EUR/L 1088850 USD-S 1000000EUR	CLO ReInv6n MDPKE 20A D XS2507607104	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	03/21/2024	03/21/2024	Maturity	1	1,088,850	1.08885			3,345							3,345			0003
EUR/L 2177700 USD-S 2000000EUR	CLO ReInv6n MDPKE 20A D XS2507607104	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	03/21/2024	03/21/2024	Maturity	1	2,177,700	1.08885			6,690							6,690			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1252177.5 USD-S 1150000EUR	CLO ReInv6n MDPKE 20A D XS2507607104	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	03/21/2024	03/21/2024	Maturity	1	1,252,178	1.08885			3,846							3,846			0003
EUR/L 2449912.5 USD-S 2250000EUR	CLO ReInv6n MDPKE 20A B1 XS2507606809	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	03/21/2024	03/21/2024	Maturity	1	2,449,913	1.08885			7,526							7,526			0003
EUR/L 7621950 USD-S 7000000EUR	CLO ReInv6n MDPKE 20A C XS2507607013	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/18/2024	03/21/2024	03/21/2024	Maturity	1	7,621,950	1.08885			23,413							23,413			0003
USD/L 20947098.15 GBP-S 26599463.11USD	Ares UK Industrial Platform - 720041801	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/19/2024	03/21/2024	03/21/2024	Maturity	1	26,599,463	1.26984			103,602							103,602			0003
EUR/L 21640018.86 USD-S 19770916EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	03/08/2024	03/20/2024	03/20/2024	Maturity	1	21,640,019	1.094538			(52,043)							(52,043)			0003
EUR/L 18595809.53 USD-S 16994424.87EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/20/2024	03/20/2024	Maturity	1	18,595,810	1.09423			(39,500)							(39,500)			0003
EUR/L 2188460 USD-S 2000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/20/2024	03/20/2024	Maturity	1	2,188,460	1.09423			(4,649)							(4,649)			0003
EUR/L 48367224.48 USD-S 44215398.56EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/08/2024	03/20/2024	03/20/2024	Maturity	1	48,367,224	1.0939			(88,179)							(88,179)			0003
EUR/L 491364.22 USD-S 455377.89EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	03/20/2024	03/20/2024	Maturity	1	491,364	1.079025203			5,865							5,865			0003
EUR/L 5538.99 USD-S 5133.33EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	03/20/2024	03/20/2024	Maturity	1	5,539	1.079024727			.66							66			0003
EUR/L 791716.47 USD-S 720160.66EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	01/11/2024	03/20/2024	03/20/2024	Maturity	1	791,716	1.099360898			(5,369)							(5,369)			0003
EUR/L 485.7 USD-S 441.8EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	01/11/2024	03/20/2024	03/20/2024	Maturity	1	.486	1.099366229			(3)							(3)			0003
EUR/L 21716.48 USD-S 19865.03EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/20/2024	03/20/2024	Maturity	1	21,716	1.09320147			(26)							(26)			0003
EUR/L 841528.72 USD-S 764624.82EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	03/20/2024	03/20/2024	Maturity	1	841,529	1.1005773			(6,631)						(5,157)	(6,631)			0003
EUR/L 2383225.41 USD-S 2189587.29EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2024	03/20/2024	03/20/2024	Maturity	1	2,383,225	1.088435899			7,597							7,597			0003
EUR/L 2128300.5 USD-S 1955375.14EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2024	03/20/2024	03/20/2024	Maturity	1	2,128,301	1.0884359			6,785							6,785			0003
EUR/L 2936958.53 USD-S 2698329.35EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2024	03/20/2024	03/20/2024	Maturity	1	2,936,959	1.088435898			9,363							9,363			0003
EUR/L 393122.43 USD-S 359606.53EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/20/2024	03/20/2024	Maturity	1	393,122	1.093201589			(466)							(466)			0003
EUR/L 1888108.64 USD-S 1760000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2024	03/20/2024	03/20/2024	Maturity	1	1,888,109	1.072789			33,645							33,645			0003
EUR/L 370399.1 USD-S 345126.2EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024	03/20/2024	Maturity	1	370,399	1.073227996			6,446						(11,767)	6,446			0003
EUR/L 245666.89 USD-S 231078.66EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024	03/20/2024	Maturity	1	245,667	1.063131013			6,649						(10,212)	6,649			0003
USD/L 3592310.56 EUR-S 3862362.51USD	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/14/2023	03/20/2024	03/20/2024	Maturity	1	3,862,363	1.075175001			60,102						(115,482)	60,102			0003
EUR/L 4826774.66 USD-S 4497019.05EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/07/2023	03/20/2024	03/20/2024	Maturity	1	4,826,775	1.073327599			83,546						(152,873)	83,546			0003
EUR/L 8753840 USD-S 8000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/20/2024	03/20/2024	Maturity	1	8,753,840	1.09423			(18,594)							(18,594)			0003
EUR/L 74383238.09 USD-S 67977699.47EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/20/2024	03/20/2024	Maturity	1	74,383,238	1.09423			(158,000)							(158,000)			0003
EUR/L 86865.95 USD-S 79460.14EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/20/2024	03/20/2024	Maturity	1	86,866	1.093201573			(103)							(103)			0003
EUR/L 22155.98 USD-S 20533.33EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	03/20/2024	03/20/2024	Maturity	1	22,156	1.079025175			264							264			0003
EUR/L 1942.79 USD-S 1767.2EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	01/11/2024	03/20/2024	03/20/2024	Maturity	1	1,943	1.09936057			(13)							(13)			0003
EUR/L 3969962.1 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	3,969,962	1.0926			(2,523)							(2,523)			0003
EUR/L 2912871.6 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	2,912,872	1.0926			(1,851)							(1,851)			0003
EUR/L 1033599.6 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	1,033,600	1.0926			(657)							(657)			0003
EUR/L 1033599.6 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	1,033,600	1.0926			(657)							(657)			0003
EUR/L 2912871.6 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	2,912,872	1.0926			(1,851)							(1,851)			0003
EUR/L 3969962.1 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAH3	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	3,969,962	1.0926			(2,523)							(2,523)			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 491363.86 USD-S 455377.56EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	03/20/2024	03/20/2024	Maturity	1	491,364	1.079025194			5,865							5,865			0003
EUR/L 1658988.9 USD-S 1537488.56EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	03/20/2024	03/20/2024	Maturity	1	1,658,989	1.079025199			19,804							19,804			0003
EUR/L 21128948.35 USD-S 19315246.69EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/08/2024	03/20/2024	03/20/2024	Maturity	1	21,128,948	1.0939			(38,520)							(38,520)			0003
EUR/L 791716.24 USD-S 720160.45EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	03/20/2024	03/20/2024	Maturity	1	791,716	1.099360899			(5,369)							(5,369)			0003
EUR/L 629289.71 USD-S 572414.13EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	03/20/2024	03/20/2024	Maturity	1	629,290	1.099360895			(4,267)							(4,267)			0003
EUR/L 841528.81 USD-S 764624.9EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	03/20/2024	03/20/2024	Maturity	1	841,529	1.100577303			(6,631)					(5,157)		(6,631)			0003
EUR/L 417161.62 USD-S 379038.91EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	03/20/2024	03/20/2024	Maturity	1	417,162	1.1005773			(3,287)					(2,556)		(3,287)			0003
EUR/L 393122.11 USD-S 359606.23EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/20/2024	03/20/2024	Maturity	1	393,122	1.093201611			(466)							(466)			0003
EUR/L 257520 USD-S 235564.97EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/20/2024	03/20/2024	Maturity	1	257,520	1.093201591			(305)							(305)			0003
EUR/L 20972579.63 USD-S 19213529.16EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/12/2024	03/20/2024	03/20/2024	Maturity	1	20,972,580	1.0915527			6,782							6,782			0003
EUR/L 380579.53 USD-S 354612EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024	03/20/2024	Maturity	1	380,580	1.073228007			6,623					(12,090)		6,623			0003
EUR/L 1888108.64 USD-S 1760000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2024	03/20/2024	03/20/2024	Maturity	1	1,888,109	1.072789			33,645							33,645			0003
EUR/L 370398.78 USD-S 345125.9EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024	03/20/2024	Maturity	1	370,399	1.073228002			6,446					(11,767)		6,446			0003
EUR/L 245666.81 USD-S 231078.59EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024	03/20/2024	Maturity	1	245,667	1.063130989			6,649					(10,212)		6,649			0003
EUR/L 231752.44 USD-S 217990.48EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024	03/20/2024	Maturity	1	231,752	1.063131014			6,273					(9,633)		6,273			0003
USD/L 247973.82 EUR-S 268463.9USD	Irish RPL UPB	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024	03/20/2024	Maturity	1	268,464	1.082630013			2,300					(6,123)		2,300			0003
USD/L 129491.98 EUR-S 140637.1USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/19/2024	03/20/2024	03/20/2024	Maturity	1	140,637	1.086068033			756							756			0003
EUR/L 23714418 USD-S 21716500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2024	03/20/2024	03/20/2024	Maturity	1	23,714,418	1.092			(2,048)							(2,048)			0003
EUR/L 1400182.9 USD-S 1297636.89EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	03/20/2024	03/20/2024	Maturity	1	1,400,183	1.079025196			16,714							16,714			0003
EUR/L 531118.97 USD-S 483116.12EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	03/20/2024	03/20/2024	Maturity	1	531,119	1.099360895			(3,602)							(3,602)			0003
EUR/L 17700810.88 USD-S 16216176.17EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/12/2024	03/20/2024	03/20/2024	Maturity	1	17,700,811	1.0915527			5,724							5,724			0003
EUR/L 352083.49 USD-S 319908.01EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	03/20/2024	03/20/2024	Maturity	1	352,083	1.100577288			(2,774)					(2,158)		(2,774)			0003
EUR/L 217346.23 USD-S 198816.24EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/20/2024	03/20/2024	Maturity	1	217,346	1.093201592			(258)							(258)			0003
EUR/L 321208.4 USD-S 299291.86EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024	03/20/2024	Maturity	1	321,208	1.073227986			5,590					(10,204)		5,590			0003
EUR/L 195598.47 USD-S 183983.41EUR	Irish RPL UPB	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024	03/20/2024	Maturity	1	195,598	1.063131018			5,294					(8,130)		5,294			0003
EUR/L 6177560.4 USD-S 5654000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	6,177,560	1.0926			(3,926)							(3,926)			0003
EUR/L 17409488.4 USD-S 15934000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	17,409,488	1.0926			(11,063)							(11,063)			0003
USD/L 209289.48 EUR-S 226583.07USD	Irish RPL UPB	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	09/12/2023	03/20/2024	03/20/2024	Maturity	1	226,583	1.082630001			1,941					(5,168)		1,941			0003
USD/L 32009.84 EUR-S 34764.86USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/19/2024	03/20/2024	03/20/2024	Maturity	1	34,765	1.086067909			187							187			0003
EUR/L 316520.21 USD-S 293339.03EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	03/20/2024	03/20/2024	Maturity	1	316,520	1.079025215			3,778							3,778			0003
EUR/L 505876.39 USD-S 460154.98EUR	Irish RPL EPF	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	03/20/2024	03/20/2024	Maturity	1	505,876	1.099360894			(3,431)							(3,431)			0003
EUR/L 35422.04 USD-S 32184.96EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	03/20/2024	03/20/2024	Maturity	1	35,422	1.100577413			(279)					(217)		(279)			0003
EUR/L 1026689.36 USD-S 939158.3EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/20/2024	03/20/2024	Maturity	1	1,026,689	1.093201604			(1,217)							(1,217)			0003
EUR/L 445924.65 USD-S 415498.52EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024	03/20/2024	Maturity	1	445,925	1.073228011			7,761					(14,166)		7,761			0003
EUR/L 52738552.15 USD-S 48302012.32EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/12/2024	03/20/2024	03/20/2024	Maturity	1	52,738,552	1.09185			2,691							2,691			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 41418.2 USD-S 38958.7EUR	Irish RPL EPF	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024	03/20/2024	Maturity	1	41,418	1.063130957			1,121					(1,722)		1,121			0003
EUR/L 1463460.3 USD-S 1339429.16EUR	Motive Capital Fund li-b ...	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	1,463,460	1.0926			(930)							(930)			0003
EUR/L 42063479.64 USD-S 3851967.0EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2024	03/20/2024	03/20/2024	Maturity	1	42,063,480	1.092			(3,632)							(3,632)			0003
EUR/L 57328580.4 USD-S 52498700EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/11/2024	03/20/2024	03/20/2024	Maturity	1	57,328,580	1.092			(4,950)							(4,950)			0003
EUR/L 1474092.3 USD-S 1366133.34EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	03/20/2024	03/20/2024	Maturity	1	1,474,092	1.0790252			17,596							17,596			0003
EUR/L 36148556.22 USD-S 33045576.58EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	03/08/2024	03/20/2024	03/20/2024	Maturity	1	36,148,556	1.0939			(65,903)							(65,903)			0003
EUR/L 16291423.5 USD-S 15000000EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/30/2024	03/20/2024	03/20/2024	Maturity	1	16,291,424	1.0860949			87,162							87,162			0003
EUR/L 817534.83 USD-S 748864EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	03/11/2024	03/20/2024	03/20/2024	Maturity	1	817,535	1.091700002			154							154			0003
EUR/L 2375149.25 USD-S 2160481.83EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	03/20/2024	03/20/2024	Maturity	1	2,375,149	1.0993609			(16,107)							(16,107)			0003
EUR/L 1179367.27 USD-S 1078819.56EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/20/2024	03/20/2024	Maturity	1	1,179,367	1.093201601			(1,398)							(1,398)			0003
EUR/L 2524586.27 USD-S 2293874.56EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	12/20/2023	03/20/2024	03/20/2024	Maturity	1	2,524,586	1.1005773			(19,892)							(19,892)			0003
EUR/L 1111197.22 USD-S 1035378.52EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	11/08/2023	03/20/2024	03/20/2024	Maturity	1	1,111,197	1.073228002			19,338							19,338			0003
EUR/L 5664325.92 USD-S 5280000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2024	03/20/2024	03/20/2024	Maturity	1	5,664,326	1.072789			100,936							100,936			0003
EUR/L 737000.8 USD-S 693236.11EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/26/2023	03/20/2024	03/20/2024	Maturity	1	737,001	1.063131002			19,948							19,948			0003
EUR/L 14933984.58 USD-S 13668300EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/11/2024	03/20/2024	03/20/2024	Maturity	1	14,933,985	1.0926			(9,490)							(9,490)			0003
CAD/L 31261216.31 USD-S 42096603.97CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	03/08/2024	03/20/2024	03/20/2024	Maturity	1	31,261,216	0.742606609			(41,546)							(41,546)			0003
CAD/L 4180571.35 USD-S 5634730CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/24/2024	03/20/2024	03/20/2024	Maturity	1	4,180,571	0.741929312			(1,745)							(1,745)			0003
CAD/L 10069159.31 USD-S 13836496CAD	BONAVISTA ENERGY CORP May 2022 - 09784Y405	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/16/2023	03/20/2024	03/20/2024	Maturity	1	10,069,159	0.727724657			192,259					(386,229)		192,259			0003
AUD/L 10383598.09 USD-S 15730341AUD	Hurstville - 1BANOPDR5	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/11/2024	03/20/2024	03/20/2024	Maturity	1	10,383,598	0.6601			(26,717)							(26,717)			0003
AUD/L 9547155.47 USD-S 14463195.68AUD	Project Perth - 1BANOV91P ..	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	03/11/2024	03/20/2024	03/20/2024	Maturity	1	9,547,155	0.6601			(24,565)							(24,565)			0003
AUD/L 41224.89 USD-S 62518.92AUD	Hurstville - 1BANOPDR5	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/12/2023	03/20/2024	03/20/2024	Maturity	1	41,225	0.659398627			(62)					(1,471)		(62)			0003
AUD/L 184464.48 USD-S 279746.54AUD	Project Perth - 1BANOV91P ..	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4ROTD8PU41	12/12/2023	03/20/2024	03/20/2024	Maturity	1	184,464	0.659398611			(279)					(6,583)		(279)			0003
GBP/L 87152502.96 USD-S 68381720.64GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2024	03/20/2024	03/20/2024	Maturity	1	87,152,503	1.2745			239,628							239,628			0003
GBP/L 80773.03 USD-S 63158.85GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/07/2024	03/20/2024	03/20/2024	Maturity	1	80,773	1.278886965			(56)							(56)			0003
GBP/L 195971.29 USD-S 155120.51GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/12/2024	03/20/2024	03/20/2024	Maturity	1	195,971	1.26334867			2,273							2,273			0003
GBP/L 348610011.87 USD-S 273526882.6GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	03/18/2024	03/20/2024	03/20/2024	Maturity	1	348,610,012	1.2745			958,512							958,512			0003
GBP/L 323092.03 USD-S 252635.34GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/07/2024	03/20/2024	03/20/2024	Maturity	1	323,092	1.278886913			(223)							(223)			0003
GBP/L 783885.2 USD-S 620482.06GBP	Sorel Foundation Home Loans 50163204	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/12/2024	03/20/2024	03/20/2024	Maturity	1	783,885	1.263348694			9,094							9,094			0003
GBP/L 4210848.59 USD-S 3284052.77GBP	Motive Capital Fund li-b ...	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/11/2024	03/20/2024	03/20/2024	Maturity	1	4,210,849	1.282211001			(13,815)							(13,815)			0003
GBP/L 19542043.54 USD-S 15212551.41GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	03/08/2024	03/20/2024	03/20/2024	Maturity	1	19,542,044	1.2846			(100,338)							(100,338)			0003
GBP/L 670675.58 USD-S 530837.65GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/12/2024	03/20/2024	03/20/2024	Maturity	1	670,676	1.263428809			7,737							7,737			0003
GBP/L 1766701.51 USD-S 1385404.63GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/11/2024	03/20/2024	03/20/2024	Maturity	1	1,766,702	1.275224199			3,852							3,852			0003
GBP/L 668063.69 USD-S 522379.02GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	03/07/2024	03/20/2024	03/20/2024	Maturity	1	668,064	1.278886909			(461)							(461)			0003
GBP/L 198838.94 USD-S 161965.62GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	11/08/2023	03/20/2024	03/20/2024	Maturity	1	198,839	1.227661401			8,154					(7,634)		8,154			0003
GBP/L 97982.45 USD-S 77282.41GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	12/20/2023	03/20/2024	03/20/2024	Maturity	1	97,982	1.267849307			785					(537)		785			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 960197.17 USD-S 790698.72GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	10/26/2023	03/20/2024	03/20/2024	Maturity	1	960,197	1.214365403			50,319					(47,781)		50,319			0003
EUR/L 2165558 USD-S 2000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	03/20/2024	03/20/2024	Maturity	1	2,165,558	1.082779			(18,253)							(18,253)			0003
EUR/L 3248337 USD-S 3000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	03/20/2024	03/20/2024	Maturity	1	3,248,337	1.082779			(27,380)							(27,380)			0003
EUR/L 4331116 USD-S 4000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	03/20/2024	03/20/2024	Maturity	1	4,331,116	1.082779			(36,507)							(36,507)			0003
EUR/L 9745011 USD-S 9000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	03/20/2024	03/20/2024	Maturity	1	9,745,011	1.082779			(82,140)							(82,140)			0003
EUR/L 1088736.2 USD-S 1000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/26/2024	03/20/2024	03/20/2024	Maturity	1	1,088,736	1.0887362			(3,170)							(3,170)			0003
EUR/L 38463060.36 USD-S 35773767.4EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/14/2023	03/20/2024	03/20/2024	Maturity	1	38,463,060	1.075175			(598,520)					1,150,019		(598,520)			0003
EUR/L 75540767.68 USD-S 69851373.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/12/2023	03/20/2024	03/20/2024	Maturity	1	75,540,768	1.08145			(730,345)					1,807,193		(730,345)			0003
EUR/L 4354944.8 USD-S 4000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/26/2024	03/20/2024	03/20/2024	Maturity	1	4,354,945	1.0887362			(12,678)							(12,678)			0003
EUR/L 3931574.17 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	3,931,574	1.082034999			(35,865)					91,880		(35,865)			0003
EUR/L 2884705.31 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	2,884,705	1.082035			(26,315)					67,415		(26,315)			0003
EUR/L 1023605.11 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	1,023,605	1.082035			(9,338)					23,921		(9,338)			0003
EUR/L 3931574.17 USD-S 3633500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	3,931,574	1.082034999			(35,865)					91,880		(35,865)			0003
EUR/L 2884705.31 USD-S 2666000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	2,884,705	1.082035			(26,315)					67,415		(26,315)			0003
EUR/L 1023605.11 USD-S 946000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	1,023,605	1.082035			(9,338)					23,921		(9,338)			0003
EUR/L 24639156.14 USD-S 22758612.03EUR	Irish RPL UPB	B1	Currency	Natixis NA KX1IK48MPD4Y2NQUIZ63	09/12/2023	03/20/2024	03/20/2024	Maturity	1	24,639,156	1.08263			(211,102)					561,955		(211,102)			0003
EUR/L 48612497.22 USD-S 44951220.32EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/12/2023	03/20/2024	03/20/2024	Maturity	1	48,612,497	1.08145			(469,997)					1,162,977		(469,997)			0003
EUR/L 6117825.89 USD-S 5654000EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	6,117,826	1.082035			(55,809)					142,973		(55,809)			0003
EUR/L 17241145.69 USD-S 15934000EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	17,241,146	1.082035			(157,280)					402,923		(157,280)			0003
EUR/L 23498013.08 USD-S 21716500EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	23,498,013	1.082035			(214,357)					549,145		(214,357)			0003
EUR/L 20795393.25 USD-S 19208218.18EUR	Irish RPL UPB	B1	Currency	Natixis NA KX1IK48MPD4Y2NQUIZ63	09/12/2023	03/20/2024	03/20/2024	Maturity	1	20,795,393	1.08263			(178,170)					474,289		(178,170)			0003
EUR/L 54652577.19 USD-S 50481306.81EUR	Irish RPL EPF	B1	Currency	Natixis NA KX1IK48MPD4Y2NQUIZ63	09/12/2023	03/20/2024	03/20/2024	Maturity	1	54,652,577	1.08263			(468,250)					1,246,484		(468,250)			0003
EUR/L 482398.96 USD-S 445926EUR	Motive Capital Fund Ii-b ...	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/07/2023	03/20/2024	03/20/2024	Maturity	1	482,399	1.081791508			(4,510)					11,385		(4,510)			0003
EUR/L 967124.87 USD-S 893503.16EUR	Motive Capital Fund Ii-b ...	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	09/12/2023	03/20/2024	03/20/2024	Maturity	1	967,125	1.082396698			(8,496)					22,271		(8,496)			0003
EUR/L 16127625 USD-S 15000000EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/14/2023	03/20/2024	03/20/2024	Maturity	1	16,127,625	1.075175			(250,961)					482,205		(250,961)			0003
EUR/L 805159.85 USD-S 748864EUR	A-a Offshore Java 2021-1 L.p. Alt Pe: Buyout Limit - 50085795	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	09/14/2023	03/20/2024	03/20/2024	Maturity	1	805,160	1.075174998			(12,529)					24,074		(12,529)			0003
EUR/L 41679631.13 USD-S 38519670EUR	PK AIRFINANCE 2020 C-E - 69346YAV5	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	41,679,631	1.082035			(380,216)					974,046		(380,216)			0003
EUR/L 56805430.85 USD-S 52498700EUR	PK AIRFINANCE 2020 D-E - 69346YAW3	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	56,805,431	1.082035			(518,199)					1,327,534		(518,199)			0003
EUR/L 14789578.99 USD-S 13668300EUR	PK AIRFINANCE 2020 B-E - 69346YAT0	BA1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	09/12/2023	03/20/2024	03/20/2024	Maturity	1	14,789,579	1.082035			(134,916)					345,630		(134,916)			0003
EUR/L 11890213.12 USD-S 109953500.5EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	09/12/2023	03/20/2024	03/20/2024	Maturity	1	118,909,213	1.08145			(1,149,641)					2,844,715		(1,149,641)			0003
CAD/L 6168923.91 USD-S 8458032.67CAD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/17/2023	03/20/2024	03/20/2024	Maturity	1	6,168,924	0.729356832			(103,720)					222,290		(103,720)			0003
CAD/L 39241469.55 USD-S 53109797.3CAD	BONAVISTA ENERGY CORP May 2022 - 097841Y405	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	09/11/2023	03/20/2024	03/20/2024	Maturity	1	39,241,470	0.738874399			(145,802)					890,333		(145,802)			0003
AUD/L 9530943.57 USD-S 14742942.22AUD	Project Perth - 1BANOV91P ..	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/13/2023	03/20/2024	03/20/2024	Maturity	1	9,530,944	0.646475			(175,832)					537,448		(175,832)			0003
AUD/L 10209689.12 USD-S 15792859.92AUD	Hurstville - 1BANOPDR5	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	09/13/2023	03/20/2024	03/20/2024	Maturity	1	10,209,689	0.646475			(188,354)					575,722		(188,354)			0003
GBP/L 72385725 USD-S 57000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	03/05/2024	03/20/2024	03/20/2024	Maturity	1	72,385,725	1.269925			(460,518)							(460,518)			0003

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GBP/L 2509915.8 USD-S 20000003GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	03/20/2024	03/20/2024	Maturity	1	2,509,916	1.2549579			(46,093)					39,674		(46,093)			0003
GBP/L 1263698.8 USD-S 10000003GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	03/20/2024	03/20/2024	Maturity	1	1,263,699	1.2636988			(14,305)							(14,305)			0003
GBP/L 10792871 USD-S 8600003GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2023	03/20/2024	03/20/2024	Maturity	1	10,792,871	1.254985			(197,966)					170,364		(197,966)			0003
GBP/L 289542900 USD-S 228000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/05/2024	03/20/2024	03/20/2024	Maturity	1	289,542,900	1.269925			(1,842,073)							(1,842,073)			0003
GBP/L 5054795.2 USD-S 40000003GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	03/20/2024	03/20/2024	Maturity	1	5,054,795	1.2636988			(57,222)							(57,222)			0003
GBP/L 10039663.2 USD-S 8000003GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	12/13/2023	03/20/2024	03/20/2024	Maturity	1	10,039,663	1.2549579			(184,371)					158,695		(184,371)			0003
GBP/L 43171484 USD-S 344000000GBP	Sorel Foundation Home Loans 50163204	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	12/13/2023	03/20/2024	03/20/2024	Maturity	1	43,171,484	1.254985			(791,863)					681,456		(791,863)			0003
GBP/L 1276798.77 USD-S 1023802.77GBP	Motive Capital Fund Ii-b	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	09/12/2023	03/20/2024	03/20/2024	Maturity	1	1,276,799	1.247114002			(31,626)					28,340		(31,626)			0003
GBP/L 2840484.88 USD-S 2260250GBP	Motive Capital Fund Ii-b	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	12/07/2023	03/20/2024	03/20/2024	Maturity	1	2,840,485	1.2567127			(48,124)					40,870		(48,124)			0003
GBP/L 23357470.69 USD-S 18681119.46GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	Natixis NA KX1IIK48MPD4Y2NCUIZ63	09/13/2023	03/20/2024	03/20/2024	Maturity	1	23,357,471	1.250325			(517,080)					457,123		(517,080)			0003
USD/L 1296604.77 GBP-S 1652639.47USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2024	03/18/2024	03/18/2024	Maturity	1	1,652,639	1.274589997			(2,700)							(2,700)			0003
USD/L 3205495.13 GBP-S 4085692.04USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/14/2024	03/18/2024	03/18/2024	Maturity	1	4,085,692	1.274590001			(6,676)							(6,676)			0003
EUR/L 797845.1 USD-S 737073.4EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SG0X2D1J857QP30	02/22/2024	03/18/2024	03/18/2024	Maturity	1	797,845	1.082449998			(3,130)							(3,130)			0003
EUR/L 325999.47 USD-S 301168.16EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SG0X2D1J857QP30	02/22/2024	03/18/2024	03/18/2024	Maturity	1	325,999	1.082449984			(1,279)							(1,279)			0003
EUR/L 496154.01 USD-S 458362.06EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SG0X2D1J857QP30	02/22/2024	03/18/2024	03/18/2024	Maturity	1	496,154	1.082449996			(1,947)							(1,947)			0003
EUR/L 193275.73 USD-S 178553.96EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SG0X2D1J857QP30	02/22/2024	03/18/2024	03/18/2024	Maturity	1	193,276	1.082449978			(758)							(758)			0003
EUR/L 1774589.79 USD-S 1639419.64EUR	Coupon Hedge Strip CML EUR	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SG0X2D1J857QP30	02/22/2024	03/18/2024	03/18/2024	Maturity	1	1,774,590	1.08245			(6,962)							(6,962)			0003
SEK/L 249444.47 USD-S 2571722.57SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2024	03/18/2024	03/18/2024	Maturity	1	249,444	0.096995093			3,059							3,059			0003
SEK/L 1312865.62 USD-S 13535381.98SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2024	03/18/2024	03/18/2024	Maturity	1	1,312,866	0.096995092			16,100							16,100			0003
SEK/L 1852032.86 USD-S 19094088.37SEK	Coupon Hedge Strip CML SEK	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/27/2024	03/18/2024	03/18/2024	Maturity	1	1,852,033	0.096995092			22,712							22,712			0003
GBP/L 187932.31 USD-S 148199.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	187,932	1.268100028			(653)							(653)			0003
GBP/L 188110.15 USD-S 148199.91GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	188,110	1.269300029			(475)							(475)			0003
GBP/L 397276.31 USD-S 313284.69GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	397,276	1.268099983			(1,381)							(1,381)			0003
GBP/L 397652.26 USD-S 313284.69GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	397,652	1.26930001			(1,005)							(1,005)			0003
GBP/L 277022.08 USD-S 218454.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	277,022	1.268099963			(963)							(963)			0003
GBP/L 277284.23 USD-S 218454.45GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	277,284	1.269299985			(701)							(701)			0003
GBP/L 44222.53 USD-S 34873.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	44,223	1.268100075			(154)							(154)			0003
GBP/L 44264.38 USD-S 34873.06GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	44,264	1.269300142			(112)							(112)			0003
GBP/L 19324.15 USD-S 15238.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	19,324	1.268100345			(67)							(67)			0003
GBP/L 19342.43 USD-S 15238.66GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	19,342	1.269299925			(49)							(49)			0003
GBP/L 132847.42 USD-S 104761GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	132,847	1.268099961			(462)							(462)			0003
GBP/L 132973.14 USD-S 104761GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	132,973	1.269300026			(336)							(336)			0003
GBP/L 120900.5 USD-S 95339.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	120,901	1.268099981			(420)							(420)			0003
GBP/L 121014.91 USD-S 95339.88GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	121,015	1.269300003			(306)							(306)			0003
GBP/L 237766.64 USD-S 187498.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	237,767	1.268099974			(826)							(826)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 237991.64 USD-S 187498.34GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	237,992	1.269299984			(601)							(601)			0003
GBP/L 759086.71 USD-S 598601.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71IP3U8RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	759,087	1.268100014			(2,638)							(2,639)			0003
GBP/L 759805.03 USD-S 598601.61GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	759,805	1.269300011			(1,920)							(1,920)			0003
GBP/L 285299.97 USD-S 224982.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	ROYAL BK CANADA ES71IP3U8RHIGC71XBU11	02/23/2024	03/18/2024	03/18/2024	Maturity	1	285,300	1.268100018			(992)							(992)			0003
GBP/L 285569.95 USD-S 224982.23GBP	Coupon Hedge Strip CML GBP	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	03/18/2024	03/18/2024	Maturity	1	285,570	1.269300024			(722)							(722)			0003
USD/L 526344.81 EUR-S 575989.65USD	CML LOCABOX 7200644	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2024	03/15/2024	03/15/2024	Maturity	1	575,990	1.094319995			(2,904)							(2,904)			0003
USD/L 5555555.56 GBP-S 6308888.89USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	03/15/2024	03/15/2024	Maturity	1	6,308,889	1.135599999			767,260						(773,214)	767,260			0003
USD/L 3333333.3 GBP-S 4225218.96USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	03/15/2024	03/15/2024	Maturity	1	4,225,219	1.267565701			20,471						(24,043)	20,471			0003
USD/L 1111111.08 GBP-S 1402947.18USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	03/15/2024	03/15/2024	Maturity	1	1,402,947	1.262652497			12,283							12,283			0003
USD/L 11111111.11 GBP-S 12617777.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	03/15/2024	03/15/2024	Maturity	1	12,617,778	1.1356			1,534,521						(1,546,428)	1,534,521			0003
USD/L 2222222.13 GBP-S 2805894.33USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	03/15/2024	03/15/2024	Maturity	1	2,805,894	1.262652501			24,565							24,565			0003
USD/L 6666666.6 GBP-S 8450437.92USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	03/15/2024	03/15/2024	Maturity	1	8,450,438	1.267565701			40,941						(48,085)	40,941			0003
USD/L 32963.02 GBP-S 42207.17USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/15/2024	03/15/2024	Maturity	1	42,207	1.28044002			(222)							(222)			0003
USD/L 1388888.89 GBP-S 1577222.22USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	03/15/2024	03/15/2024	Maturity	1	1,577,222	1.135599997			191,815						(193,303)	191,815			0003
USD/L 833333.4 GBP-S 1056304.83USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	03/15/2024	03/15/2024	Maturity	1	1,056,305	1.267565695			5,118						(6,011)	5,118			0003
USD/L 277777.86 GBP-S 350736.91USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	03/15/2024	03/15/2024	Maturity	1	350,737	1.262652502			3,071							3,071			0003
USD/L 131852.07 GBP-S 168828.66USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/15/2024	03/15/2024	Maturity	1	168,829	1.280439966			(888)							(888)			0003
USD/L 227873.34 GBP-S 291778.14USD	Brunel Sept 2021 - 7200467	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/15/2024	03/15/2024	Maturity	1	291,778	1.280440002			(1,534)							(1,534)			0003
USD/L 1388888.89 GBP-S 1577222.22USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/21/2022	03/15/2024	03/15/2024	Maturity	1	1,577,222	1.135599997			191,815						(193,303)	191,815			0003
USD/L 833333.4 GBP-S 1056304.83USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/30/2023	03/15/2024	03/15/2024	Maturity	1	1,056,305	1.267565695			5,118						(6,011)	5,118			0003
USD/L 277777.86 GBP-S 350736.91USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	03/15/2024	03/15/2024	Maturity	1	350,737	1.262652502			3,071							3,071			0003
EUR/L 14506800 USD-S 12000000EUR	CLO ReInv6m CGMSE 2019-1A BR XS2320698058	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	03/15/2024	03/15/2024	Maturity	1	14,506,800	1.2089			1,441,167						(1,208,019)	1,441,167			0003
EUR/L 678900 USD-S 600000EUR	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	03/15/2024	03/15/2024	Maturity	1	678,900	1.1315			25,618						(14,643)	25,618			0003
EUR/L 2715600 USD-S 2400000EUR	CLO CGMSE 2019-1A CR XS2320698728	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	07/13/2023	03/15/2024	03/15/2024	Maturity	1	2,715,600	1.1315			102,473						(58,571)	102,473			0003
EUR/L 11187.02 USD-S 10220EUR	Non-USD Futures Repatriation - 3.13.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/15/2024	03/15/2024	Maturity	1	11,187	1.094620352			.59							59			0003
EUR/L 1093730 USD-S 1000000EUR	CLO ReInv6m ALME 3A DRRN XS2114312536	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2024	03/15/2024	03/15/2024	Maturity	1	1,093,730	1.09373			4,927							4,927			0003
EUR/L 4840800 USD-S 4000000EUR	CLO ReInv6m CGMSE 2019-1A BR XS2320698058	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	03/15/2024	03/15/2024	Maturity	1	4,840,800	1.2102			485,589						(407,818)	485,589			0003
EUR/L 39042.69 USD-S 35667.8EUR	Non-USD Futures Repatriation - 3.13.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/15/2024	03/15/2024	Maturity	1	39,043	1.094620077			207							207			0003
EUR/L 3817117.7 USD-S 3490000EUR	CLO ReInv6m ALME 3A DRRN XS2114312536	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2024	03/15/2024	03/15/2024	Maturity	1	3,817,118	1.09373			17,196							17,196			0003
EUR/L 33561.05 USD-S 30660EUR	Non-USD Futures Repatriation - 3.13.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	03/13/2024	03/15/2024	03/15/2024	Maturity	1	33,561	1.094620026			178							178			0003
EUR/L 3281190 USD-S 3000000EUR	CLO ReInv6m ALME 3A DRRN XS2114312536	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2024	03/15/2024	03/15/2024	Maturity	1	3,281,190	1.09373			14,782							14,782			0003
EUR/L 2074859.84 USD-S 2022280.54EUR	Domi 2021-1 Class A-50136220	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/28/2022	03/15/2024	03/15/2024	Maturity	1	2,074,860	1.026000003			(127,005)						163,997	(127,005)			0003
EUR/L 1638877.1 USD-S 1627000EUR	Domi 2019-1 Class C-50136237	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	10/14/2022	03/15/2024	03/15/2024	Maturity	1	1,638,877	1.0073			(132,605)						162,367	(132,605)			0003
EUR/L 11436390 USD-S 9450000EUR	CLO ReInv6m CGMSE 2019-1A CR XS2320698728	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	03/15/2024	03/15/2024	Maturity	1	11,436,390	1.2102			1,147,204						(963,470)	1,147,204			0003

SCHEDULE DB - PART A - SECTION 2

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GBP/L 12778999.92 USD-S 9999999.94GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	03/15/2024	03/15/2024	Maturity	1	12,779,000	1.2779			41,931							41,931			0003
GBP/L 25557999.8 USD-S 19999999.84GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	03/15/2024	03/15/2024	Maturity	1	25,558,000	1.2779			83,863							83,863			0003
GBP/L 3194750.19 USD-S 2500000.15GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	03/15/2024	03/15/2024	Maturity	1	3,194,750	1.277899999			10,483							10,483			0003
GBP/L 3194750.19 USD-S 2500000.15GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/12/2024	03/15/2024	03/15/2024	Maturity	1	3,194,750	1.277899999			10,483							10,483			0003
USD/L 79909.78 EUR-S 87185.33USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/12/2024	03/14/2024	03/14/2024	Maturity	1	87,185	1.091047053			(163)							(163)			0003
USD/L 19753.34 EUR-S 21551.82USD	Hispania Hotel Portfolio - 7200391	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	03/12/2024	03/14/2024	03/14/2024	Maturity	1	21,552	1.091046881			(40)							(40)			0003
USD/L 20947098.15 GBP-S 26645597USD	Ares UK Industrial Platform - 720041801	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/05/2024	03/14/2024	03/14/2024	Maturity	1	26,645,597	1.2720424			68,211							68,211			0003
EUR/L 3389627.91 USD-S 3095000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/14/2024	03/14/2024	Maturity	1	3,389,628	1.095194801			19,160							19,160			0003
EUR/L 5475974 USD-S 5000000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/14/2024	03/14/2024	Maturity	1	5,475,974	1.0951948			30,952							30,952			0003
EUR/L 1314233.76 USD-S 1200000EUR	CLO ReInv6n BECLO 9A B XS2062960039	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/14/2024	03/14/2024	Maturity	1	1,314,234	1.0951948			7,429							7,429			0003
EUR/L 273798.7 USD-S 250000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/14/2024	03/14/2024	Maturity	1	273,799	1.0951948			1,548							1,548			0003
EUR/L 1095194.8 USD-S 1000000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/14/2024	03/14/2024	Maturity	1	1,095,195	1.0951948			6,190							6,190			0003
EUR/L 3422483.75 USD-S 3125000EUR	CLO ReInv6n BECLO 9A C XS2062960385	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/08/2024	03/14/2024	03/14/2024	Maturity	1	3,422,484	1.0951948			19,345							19,345			0003
USD/L 20947098.15 GBP-S 26735409.78USD	Ares UK Industrial Platform - 720041801	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/12/2024	03/14/2024	03/14/2024	Maturity	1	26,735,410	1.27633			21,602							21,602			0003
EUR/L 225733.06 USD-S 206660.37EUR	Non-USD Futures Repatriation - 3.11.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/11/2024	03/13/2024	03/13/2024	Maturity	1	225,733	1.092290022			(499)							(499)			0003
EUR/L 1023239.06 USD-S 936783.33EUR	Non-USD Futures Repatriation - 3.11.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/11/2024	03/13/2024	03/13/2024	Maturity	1	1,023,239	1.092289996			(2,260)							(2,260)			0003
EUR/L 467700.34 USD-S 428183.3EUR	Non-USD Futures Repatriation - 3.11.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	03/11/2024	03/13/2024	03/13/2024	Maturity	1	467,700	1.092290008			(1,033)							(1,033)			0003
GBP/L 882138 USD-S 688433.47GBP	Non-USD Futures Repatriation - 3.11.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2024	03/13/2024	03/13/2024	Maturity	1	882,138	1.281370007			1,360							1,360			0003
GBP/L 878139.7 USD-S 685313.14GBP	Non-USD Futures Repatriation - 3.11.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2024	03/13/2024	03/13/2024	Maturity	1	878,140	1.281370003			1,354							1,354			0003
GBP/L 252640.88 USD-S 197164.66GBP	Non-USD Futures Repatriation - 3.11.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2024	03/13/2024	03/13/2024	Maturity	1	252,641	1.281369998			390							390			0003
GBP/L 2425021.97 USD-S 1892522.82GBP	Non-USD Futures Repatriation - 3.11.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/11/2024	03/13/2024	03/13/2024	Maturity	1	2,425,022	1.281370002			3,739							3,739			0003
EUR/L 594796.61 USD-S 544306.72EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2024	03/11/2024	03/11/2024	Maturity	1	594,797	1.092759998			140							140			0003
EUR/L 26736.67 USD-S 24467.1EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2024	03/11/2024	03/11/2024	Maturity	1	26,737	1.092760074			.6							6			0003
EUR/L 21708.9 USD-S 19865.03EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/11/2024	03/11/2024	Maturity	1	21,709	1.092819895			.6							6			0003
EUR/L 392985.21 USD-S 359606.53EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/11/2024	03/11/2024	Maturity	1	392,985	1.092820005			114							114			0003
EUR/L 106946.87 USD-S 97868.58EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2024	03/11/2024	03/11/2024	Maturity	1	106,947	1.092760005			.25							25			0003
EUR/L 86835.63 USD-S 79460.14EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/11/2024	03/11/2024	Maturity	1	86,836	1.092819998			.25							25			0003
EUR/L 53145.07 USD-S 48633.8EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2024	03/11/2024	03/11/2024	Maturity	1	53,145	1.092759974			.13							13			0003
EUR/L 535412.62 USD-S 489963.59EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2024	03/11/2024	03/11/2024	Maturity	1	535,413	1.092760015			126							126			0003
EUR/L 257430.11 USD-S 235564.97EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/11/2024	03/11/2024	Maturity	1	257,430	1.092819998			.75							75			0003
EUR/L 392984.88 USD-S 359606.23EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/11/2024	03/11/2024	Maturity	1	392,985	1.092819999			114							114			0003
EUR/L 44854.33 USD-S 41046.83EUR	Irish RPL UPB	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2024	03/11/2024	03/11/2024	Maturity	1	44,854	1.092759904			.11							11			0003
EUR/L 217270.36 USD-S 198816.24EUR	Irish RPL UPB	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/11/2024	03/11/2024	Maturity	1	217,270	1.092819983			.63							63			0003
EUR/L 238699.54 USD-S 218437.3EUR	Irish RPL EPF	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2024	03/11/2024	03/11/2024	Maturity	1	238,700	1.092759982			.56							56			0003
EUR/L 1026330.97 USD-S 939158.3EUR	Irish RPL EPF	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/11/2024	03/11/2024	Maturity	1	1,026,331	1.092819996			299							299			0003
EUR/L 1546853.7 USD-S 1415547.51EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/07/2024	03/11/2024	03/11/2024	Maturity	1	1,546,854	1.092760002			365							365			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1178955.59 USD-S	Hamburg Dutch BtL RML March																							
1078819.56EUR	2021 - 50085004	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/07/2024	03/11/2024	03/11/2024	Maturity	1	1,178,956	1.092819999			343							343			0003
GBP/L 123290.99 USD-S	Sorel Foundation Home Loans			CANADIAN IMPERIAL																				
96419.76GBP	50163204	B1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	03/07/2024	03/11/2024	03/11/2024	Maturity	1	123,291	1.278690073			(194)							(194)			0003
GBP/L 80768.8 USD-S	Sorel Foundation Home Loans			CANADIAN IMPERIAL																				
63158.85GBP	50163204	B1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	03/07/2024	03/11/2024	03/11/2024	Maturity	1	80,769	1.278819991			(119)							(119)			0003
GBP/L 493164.21 USD-S	Sorel Foundation Home Loans			CANADIAN IMPERIAL																				
385679.26GBP	50163204	B1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	03/07/2024	03/11/2024	03/11/2024	Maturity	1	493,164	1.278689992			(777)							(777)			0003
GBP/L 323075.13 USD-S	Sorel Foundation Home Loans			CANADIAN IMPERIAL																				
252635.34GBP	50163204	B1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	03/07/2024	03/11/2024	03/11/2024	Maturity	1	323,075	1.278820018			(476)							(476)			0003
GBP/L 98905.13 USD-S	WOLAND FINANCE NO 1 12/1/50 -			CANADIAN IMPERIAL																				
77348.79GBP	50083105	D1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	03/07/2024	03/11/2024	03/11/2024	Maturity	1	98,905	1.278690074			(156)							(156)			0003
GBP/L 668028.74 USD-S	WOLAND FINANCE NO 1 12/1/50 -			CANADIAN IMPERIAL																				
522379.02GBP	50083105	D1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	03/07/2024	03/11/2024	03/11/2024	Maturity	1	668,029	1.278820003			(985)							(985)			0003
EUR/L 14137704.64 USD-S																								
12987051.85EUR	Coupon Hedge RML	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/06/2024	03/08/2024	03/08/2024	Maturity	1	14,137,705	1.0886			63,710							63,710			0003
EUR/L 11932191.33 USD-S																								
10961042.93EUR	Coupon Hedge RML	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/06/2024	03/08/2024	03/08/2024	Maturity	1	11,932,191	1.0886			53,771							53,771			0003
EUR/L 12665009.67 USD-S																								
11634217.96EUR	Coupon Hedge RML	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	03/06/2024	03/08/2024	03/08/2024	Maturity	1	12,665,010	1.0886			57,074							57,074			0003
GBP/L 12427902.71 USD-S																								
9766524.72GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	03/08/2024	03/08/2024	Maturity	1	12,427,903	1.2725			121,116							121,116			0003
GBP/L 59032537.84 USD-S																								
46390992.41GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	03/08/2024	03/08/2024	Maturity	1	59,032,538	1.2725			575,301							575,301			0003
GBP/L 24855805.4 USD-S																								
19533049.43GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	03/08/2024	03/08/2024	Maturity	1	24,855,805	1.2725			242,232							242,232			0003
GBP/L 6213951.34 USD-S																								
4883262.35GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	03/08/2024	03/08/2024	Maturity	1	6,213,951	1.2725			60,558							60,558			0003
GBP/L 6090805.32 USD-S																								
4786487.48GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	03/06/2024	03/08/2024	03/08/2024	Maturity	1	6,090,805	1.2725			59,358							59,358			0003
EUR/L 14002691.25 USD-S																								
12987051.85EUR	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/07/2024	03/08/2024	03/08/2024	Maturity	1	14,002,691	1.078204			(198,724)							(198,724)			0003
EUR/L 11818240.33 USD-S																								
10961042.93EUR	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/07/2024	03/08/2024	03/08/2024	Maturity	1	11,818,240	1.078204			(167,722)							(167,722)			0003
EUR/L 12544060.34 USD-S																								
11634217.96EUR	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/07/2024	03/08/2024	03/08/2024	Maturity	1	12,544,060	1.078204			(178,023)							(178,023)			0003
GBP/L 12337142.39 USD-S																								
9766524.72GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2024	03/08/2024	03/08/2024	Maturity	1	12,337,142	1.263207			(211,876)							(211,876)			0003
GBP/L 58601426.35 USD-S																								
46390992.41GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2024	03/08/2024	03/08/2024	Maturity	1	58,601,426	1.263207			(1,006,412)							(1,006,412)			0003
GBP/L 24674284.77 USD-S																								
19533049.43GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2024	03/08/2024	03/08/2024	Maturity	1	24,674,285	1.263207			(423,752)							(423,752)			0003
GBP/L 6168571.18 USD-S																								
4883262.35GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2024	03/08/2024	03/08/2024	Maturity	1	6,168,571	1.263206999			(105,938)							(105,938)			0003
GBP/L 6046324.49 USD-S																								
4786487.48GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/07/2024	03/08/2024	03/08/2024	Maturity	1	6,046,324	1.263207			(103,839)							(103,839)			0003
USD/L 25000 CAD-S	Trade Fees for 3.5.2024 Repat			CANADIAN IMPERIAL																				
18497.97USD		D1	Currency	BANK OF COMM 21GI19DL770X0HC3ZE78	03/06/2024	03/07/2024	03/07/2024	Maturity	1	18,498	0.7399188			80							80			0003
USD/L 57000000 GBP-S	Sorel Foundation Home Loans																							
72380310USD	50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/05/2024	03/07/2024	03/07/2024	Maturity	1	72,380,310	1.26983			619,869							619,869			0003
USD/L 26469580.63 GBP-S	Ares UK Industrial Platform -																							
33601515.32USD	720041801	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2024	03/07/2024	03/07/2024	Maturity	1	33,601,515	1.2694389			298,206							298,206			0003
USD/L 228000000 GBP-S	Sorel Foundation Home Loans																							
289521240USD	50163204	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/05/2024	03/07/2024	03/07/2024	Maturity	1	289,521,240	1.26983			2,479,477							2,479,477			0003
EUR/L 1272312.64 USD-S	Non-USD Futures Repatriation																							
1172195.43EUR	- 3.5.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/07/2024	03/07/2024	Maturity	1	1,272,313	1.085409999			(10,766)							(10,766)			0003
EUR/L 451415.86 USD-S	Non-USD Futures Repatriation																							
415894.33EUR	- 3.5.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/07/2024	03/07/2024	Maturity	1	451,416	1.085409989			(3,820)							(3,820)			0003
EUR/L 6903997.94 USD-S	Non-USD Futures Repatriation																							
6360728.15EUR	- 3.5.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/07/2024	03/07/2024	Maturity	1	6,903,998	1.08541			(58,423)							(58,423)			0003
GBP/L 26644499.38 USD-S	Ares UK Industrial Platform -																							
20947098.15GBP	720041801	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/05/2024	03/07/2024	03/07/2024	Maturity	1	26,644,499	1.27199			(182,552)							(182,552)			0003
USD/L 5522482.48 GBP-S	Ares UK Industrial Platform -																							
6970692.76USD	720041801	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/29/2024	03/07/2024	03/07/2024	Maturity	1	6,970,693	1.262238999			(101,978)							(101,978)			0003
GBP/L 1194415.3 USD-S	Non-USD Futures Repatriation																							
940884.55GBP	- 3.5.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/07/2024	03/07/2024	Maturity	1	1,194,415	1.269459999			(10,580)							(10,580)			0003
GBP/L 6529401.1 USD-S	Non-USD Futures Repatriation																							
5143447.69GBP	- 3.5.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/07/2024	03/07/2024	Maturity	1	6,529,401	1.269459999			(57,838)							(57,838)			0003
GBP/L 2241689.97 USD-S	Non-USD Futures Repatriation																							
1765861.05GBP	- 3.5.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/07/2024	03/07/2024	Maturity	1	2,241,690	1.269460001			(19,857)							(19,857)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 2605213.52 USD-S 2052221.83GBP	Non-USD Futures Repatriation - 3.5.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/07/2024	03/07/2024	Maturity	1	2,605,214	1.269459998			(23,077)							(23,077)			0003
GBP/L 5243731.97 USD-S 4130679.16GBP	Non-USD Futures Repatriation - 3.5.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	03/05/2024	03/07/2024	03/07/2024	Maturity	1	5,243,732	1.269460001			(46,449)							(46,449)			0003
USD/L 5522482.48 GBP-S 6970507.76USD	Ares UK Industrial Platform - 720041801	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/29/2024	03/01/2024	03/01/2024	Maturity	1	6,970,508	1.2622055			17,676							17,676			0003
USD/L 20947098.15 GBP-S 26469580.63USD	Ares UK Industrial Platform - 720041801	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/20/2024	02/29/2024	02/29/2024	Maturity	1	26,469,581	1.2636395			(32,240)							(32,240)			0003
EUR/L 1697538.96 USD-S 1560000EUR	CLO CRNCL 2017-8A B2NE XS1693023597	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	02/29/2024	Maturity	1	1,697,539	1.088166			11,654						28,468	11,654			0003
EUR/L 544083 USD-S 500000EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	02/29/2024	Maturity	1	544,083	1.088166			3,735						9,124	3,735			0003
EUR/L 1148015.13 USD-S 1055000EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	02/29/2024	Maturity	1	1,148,015	1.088166			7,881						19,253	7,881			0003
EUR/L 5103498.54 USD-S 4690000EUR	CLO CRNCL 2017-8A B2NE XS1693023597	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	02/29/2024	Maturity	1	5,103,499	1.088166			35,036						85,588	35,036			0003
EUR/L 1638778 USD-S 1506000EUR	CLO CRNCL 2017-8A B1 XS1693023084	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	02/29/2024	Maturity	1	1,638,778	1.088166003			11,251						27,483	11,251			0003
EUR/L 3444045.39 USD-S 3165000EUR	CLO HARVT 12A B1R XS1692040634	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	12/20/2022	02/29/2024	02/29/2024	Maturity	1	3,444,045	1.088166			23,644						57,758	23,644			0003
GBP/L 33600220.96 USD-S 26469580.63GBP	Ares UK Industrial Platform - 720041801	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/27/2024	02/29/2024	02/29/2024	Maturity	1	33,600,221	1.26939			192,953							192,953			0003
EUR/L 2386543.49 USD-S 2204245.75EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	2,386,543	1.082703002			2,210							2,210			0003
USD/L 127942.09 EUR-S 138503.71USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	138,504	1.082550004			148							148			0003
USD/L 936433.51 EUR-S 1013736.1USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	1,013,736	1.082550004			1,082							1,082			0003
EUR/L 224056 USD-S 207086.79EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	224,056	1.081942503			365							365			0003
EUR/L 3183594.06 USD-S 2940413.08EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	3,183,594	1.082702999			2,947							2,947			0003
EUR/L 1728742.06 USD-S 1596690.93EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	1,728,742	1.082703			1,601							1,601			0003
EUR/L 331541.88 USD-S 306216.83EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	331,542	1.082702998			307							307			0003
EUR/L 4455712.55 USD-S 4115359.94EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	4,455,713	1.082702999			4,125							4,125			0003
USD/L 234108.38 EUR-S 253434.03USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	253,434	1.082550014			270							270			0003
USD/L 31985.52 EUR-S 34625.92USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	34,626	1.082549854			.37							37			0003
EUR/L 9068419.03 USD-S 8375721.72EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	9,068,419	1.082703			8,396							8,396			0003
EUR/L 5926670.03 USD-S 5473957.34EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	5,926,670	1.082702999			5,487							5,487			0003
USD/L 216813.23 EUR-S 234754.96USD	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMJIISFPU8MPR08K5P83	02/23/2024	02/28/2024	02/28/2024	Maturity	1	234,755	1.082752007			207							207			0003
EUR/L 9477602.11 USD-S 8753649.07EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	9,477,602	1.082703			8,775							8,775			0003
USD/L 1170541.89 EUR-S 1267170.12USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	1,267,170	1.082549997			1,352							1,352			0003
USD/L 159927.62 EUR-S 173129.65USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	173,130	1.082550031			185							185			0003
EUR/L 9440578.86 USD-S 8719453.87EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	9,440,579	1.082703			8,740							8,740			0003
USD/L 489578.26 EUR-S 530091.84USD	College Square July 2021 - 7200462	B1	Currency	BNP PARIBAS SA ROMJIISFPU8MPR08K5P83	02/23/2024	02/28/2024	02/28/2024	Maturity	1	530,092	1.082752			467							467			0003
EUR/L 59784012.35 USD-S 55217370.18EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	59,784,012	1.082703			55,350							55,350			0003
EUR/L 672168 USD-S 621260.37EUR	Coupon Hedge CLO FMAN	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/23/2024	02/28/2024	02/28/2024	Maturity	1	672,168	1.081942503			1,095							1,095			0003
GBP/L 3052605.3 USD-S 2407417.43GBP	Coupon Hedge CML FMAN	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	3,052,605	1.267999999			(5,280)							(5,280)			0003
GBP/L 3055494.2 USD-S 2407417.43GBP	Coupon Hedge CML FMAN	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	3,055,494	1.269199999			(8,169)							(8,169)			0003
USD/L 1296604.77 GBP-S 1642984.95USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/27/2024	02/28/2024	02/28/2024	Maturity	1	1,642,985	1.267143996			(1,734)							(1,734)			0003
USD/L 405856.28 GBP-S 514278.35USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	02/27/2024	02/28/2024	02/28/2024	Maturity	1	514,278	1.267144			(543)							(543)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 14009167.13 USD-S 11048239.07GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	14,009,167	1.267999999			(24,231)							(24,231)			0003
GBP/L 14022425.02 USD-S 11048239.07GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	14,022,425	1.269199999			(37,489)							(37,489)			0003
GBP/L 519085.38 USD-S 409373.33GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	519,085	1.267999994			(898)							(898)			0003
GBP/L 4442097.07 USD-S 3503231.13GBP	Coupon Hedge CML FMAN	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	4,442,097	1.267999999			(7,683)							(7,683)			0003
GBP/L 4446300.94 USD-S 3503231.13GBP	Coupon Hedge CML FMAN	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	4,446,301	1.269199997			(11,887)							(11,887)			0003
GBP/L 519576.63 USD-S 409373.33GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	519,577	1.269199999			(1,389)							(1,389)			0003
GBP/L 216408.51 USD-S 170669.17GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	216,409	1.268000014			(374)							(374)			0003
GBP/L 216613.31 USD-S 170669.17GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	216,613	1.269199997			(579)							(579)			0003
GBP/L 1095755.86 USD-S 864160.77GBP	Coupon Hedge CML FMAN	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	1,095,756	1.268000004			(1,895)							(1,895)			0003
GBP/L 1096792.85 USD-S 864160.77GBP	Coupon Hedge CML FMAN	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	1,096,793	1.269200001			(2,932)							(2,932)			0003
GBP/L 2346221.23 USD-S 1850332.26GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	2,346,221	1.268			(4,058)							(4,058)			0003
GBP/L 1921553.07 USD-S 1515420.41GBP	Coupon Hedge CML FMAN	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	1,921,553	1.267999993			(3,324)							(3,324)			0003
GBP/L 1923371.58 USD-S 1515420.41GBP	Coupon Hedge CML FMAN	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	1,923,372	1.269199997			(5,142)							(5,142)			0003
GBP/L 2348441.63 USD-S 1850332.26GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	2,348,442	1.269200001			(6,279)							(6,279)			0003
GBP/L 1384719.4 USD-S 1092050GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	1,384,719	1.268			(2,395)							(2,395)			0003
GBP/L 599886.08 USD-S 473096.28GBP	Coupon Hedge CML FMAN	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	599,886	1.267999994			(1,038)							(1,038)			0003
GBP/L 1386029.86 USD-S 1092050GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	1,386,030	1.2692			(3,706)							(3,706)			0003
GBP/L 600453.79 USD-S 473096.28GBP	Coupon Hedge CML FMAN	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	600,454	1.269199982			(1,605)							(1,605)			0003
GBP/L 4941005.84 USD-S 3896692.31GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	4,941,006	1.267999998			(8,546)							(8,546)			0003
GBP/L 15734059.6 USD-S 12408564.36GBP	Coupon Hedge CML FMAN	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	15,734,060	1.267999999			(27,215)							(27,215)			0003
GBP/L 15748949.88 USD-S 12408564.36GBP	Coupon Hedge CML FMAN	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	15,748,950	1.2692			(42,105)							(42,105)			0003
GBP/L 4945681.87 USD-S 3896692.31GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	4,945,682	1.269199997			(13,222)							(13,222)			0003
USD/L 1003366.9 GBP-S 1271410.35USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2024	02/28/2024	02/28/2024	Maturity	1	1,271,410	1.267144003			(1,342)							(1,342)			0003
USD/L 3205495.13 GBP-S 4061823.92USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/27/2024	02/28/2024	02/28/2024	Maturity	1	4,061,824	1.267144			(4,287)							(4,287)			0003
GBP/L 42357992.85 USD-S 33405357.14GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	42,357,993	1.268			(73,266)							(73,266)			0003
GBP/L 7959739.35 USD-S 6277396.96GBP	Coupon Hedge CML FMAN	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	7,959,739	1.268000001			(13,768)							(13,768)			0003
GBP/L 42398079.28 USD-S 33405357.14GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	42,398,079	1.2692			(113,352)							(113,352)			0003
GBP/L 7967272.22 USD-S 6277396.96GBP	Coupon Hedge CML FMAN	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	7,967,272	1.2692			(21,301)							(21,301)			0003
GBP/L 18811787.32 USD-S 14835794.42GBP	Coupon Hedge CML FMAN	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/23/2024	02/28/2024	02/28/2024	Maturity	1	18,811,787	1.268			(32,538)							(32,538)			0003
GBP/L 18829590.27 USD-S 14835794.42GBP	Coupon Hedge CML FMAN	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/23/2024	02/28/2024	02/28/2024	Maturity	1	18,829,590	1.269199999			(50,341)							(50,341)			0003
EUR/L 2420629.35 USD-S 2204245.75EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	2,420,629	1.098166731			31,876						18,093	31,876			0003
EUR/L 3456479.64 USD-S 3147499.87EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	3,456,480	1.09816673			45,517						25,836	45,517			0003
EUR/L 1753432.86 USD-S 1596690.93EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	1,753,433	1.098166732			23,090						13,106	23,090			0003
EUR/L 336277.14 USD-S 306216.83EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	336,277	1.098166747			4,428						2,514	4,428			0003
EUR/L 4519351.37 USD-S 4115359.94EUR	Coupon Hedge CLO FMAN	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	4,519,351	1.09816673			59,514						33,780	59,514			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 9197938.93 USD-S 8375721.72EUR	Coupon Hedge CLO FWAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	9,197,939	1.09816673			121,124					68,751		121,124			0003
EUR/L 6011317.83 USD-S 5473957.34EUR	Coupon Hedge CLO FWAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	6,011,318	1.09816673			79,161					44,932		79,161			0003
EUR/L 9612966.17 USD-S 8753649.07EUR	Coupon Hedge CLO FWAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	9,612,966	1.098166729			126,589					71,853		126,589			0003
EUR/L 9575414.14 USD-S 8719453.87EUR	Coupon Hedge CLO FWAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	9,575,414	1.09816673			126,095					71,572		126,095			0003
EUR/L 61320126.32 USD-S 55838630.55EUR	Coupon Hedge CLO FWAN	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	11/20/2023	02/28/2024	02/28/2024	Maturity	1	61,320,126	1.09816673			807,501					458,341		807,501			0003
GBP/L 6021875.44 USD-S 4814834.86GBP	Coupon Hedge CML FWAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024	02/28/2024	Maturity	1	6,021,875	1.250692			(72,775)					115,714		(72,775)			0003
GBP/L 28224273.45 USD-S 22096478.13GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2024	02/28/2024	02/28/2024	Maturity	1	28,224,273	1.27732			254,402							254,402			0003
GBP/L 1045801.48 USD-S 818746.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2024	02/28/2024	02/28/2024	Maturity	1	1,045,801	1.277319995			9,426							9,426			0003
GBP/L 8762926.28 USD-S 7006462.25GBP	Coupon Hedge CML FWAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024	02/28/2024	Maturity	1	8,762,926	1.250691999			(105,901)					168,385		(105,901)			0003
GBP/L 435998.29 USD-S 341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2024	02/28/2024	02/28/2024	Maturity	1	435,998	1.277320005			3,930							3,930			0003
GBP/L 2161597.92 USD-S 1728321.54GBP	Coupon Hedge CML FWAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024	02/28/2024	Maturity	1	2,161,598	1.250691998			(26,123)					41,537		(26,123)			0003
GBP/L 3790648.35 USD-S 3030840.81GBP	Coupon Hedge CML FWAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024	02/28/2024	Maturity	1	3,790,648	1.250691999			(45,810)					72,840		(45,810)			0003
GBP/L 4726932.65 USD-S 3700664.46GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2024	02/28/2024	02/28/2024	Maturity	1	4,726,933	1.27732			42,607							42,607			0003
GBP/L 2789794.61 USD-S 2184100GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2024	02/28/2024	02/28/2024	Maturity	1	2,789,795	1.277319999			25,146							25,146			0003
GBP/L 1183395.45 USD-S 946192.55GBP	Coupon Hedge CML FWAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024	02/28/2024	Maturity	1	1,183,395	1.250691997			(14,301)					22,740		(14,301)			0003
GBP/L 31038584.34 USD-S 24817128.71GBP	Coupon Hedge CML FWAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024	02/28/2024	Maturity	1	31,038,584	1.250692			(375,105)					596,427		(375,105)			0003
GBP/L 9954646.03 USD-S 7793384.61GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2024	02/28/2024	02/28/2024	Maturity	1	9,954,646	1.27732			89,727							89,727			0003
GBP/L 15702180.32 USD-S 12554793.92GBP	Coupon Hedge CML FWAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024	02/28/2024	Maturity	1	15,702,180	1.250692			(189,763)					301,728		(189,763)			0003
GBP/L 85338661.56 USD-S 66810714.28GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/24/2024	02/28/2024	02/28/2024	Maturity	1	85,338,662	1.27732			769,208							769,208			0003
GBP/L 37110018.78 USD-S 29671588.83GBP	Coupon Hedge CML FWAN	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	11/20/2023	02/28/2024	02/28/2024	Maturity	1	37,110,019	1.250692			(448,479)					713,094		(448,479)			0003
EUR/L 8114250 USD-S 7500000EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	02/27/2024	02/27/2024	Maturity	1	8,114,250	1.0819			(18,035)							(18,035)			0003
EUR/L 1439193 USD-S 1330000EUR	CLO ReInv6m CORDA 20A C XS2339006483	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	02/27/2024	02/27/2024	Maturity	1	1,439,193	1.0821			(2,932)							(2,932)			0003
EUR/L 7574613.2 USD-S 7000000EUR	Non-USD Futures Repatriation - 2.23.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2024	02/26/2024	02/26/2024	Maturity	1	7,574,613	1.0820876			(20,378)							(20,378)			0003
EUR/L 3246262.8 USD-S 3000000EUR	Non-USD Futures Repatriation - 2.23.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/23/2024	02/26/2024	02/26/2024	Maturity	1	3,246,263	1.0820876			(8,734)							(8,734)			0003
EUR/L 2163915.4 USD-S 2000000EUR	Non-USD Futures Repatriation - 2.23.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	02/26/2024	02/26/2024	Maturity	1	2,163,915	1.0819577			(6,082)							(6,082)			0003
EUR/L 2163915.4 USD-S 2000000EUR	Non-USD Futures Repatriation - 2.23.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	02/26/2024	02/26/2024	Maturity	1	2,163,915	1.0819577			(6,082)							(6,082)			0003
EUR/L 1920532.4 USD-S 1774000EUR	Non-USD Futures Repatriation - 2.23.2024	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	02/23/2024	02/26/2024	02/26/2024	Maturity	1	1,920,532	1.0826			(4,255)							(4,255)			0003
EUR/L 1949004 USD-S 1800000EUR	Non-USD Futures Repatriation - 2.23.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	02/23/2024	02/26/2024	02/26/2024	Maturity	1	1,949,004	1.08278			(3,994)							(3,994)			0003
EUR/L 6491746.2 USD-S 6000000EUR	Non-USD Futures Repatriation - 2.23.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	02/26/2024	02/26/2024	Maturity	1	6,491,746	1.0819577			(18,247)							(18,247)			0003
EUR/L 6491746.2 USD-S 6000000EUR	Non-USD Futures Repatriation - 2.23.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/23/2024	02/26/2024	02/26/2024	Maturity	1	6,491,746	1.0819577			(18,247)							(18,247)			0003
USD/L 1000000 GBP-S 1263509.5USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/23/2024	02/23/2024	Maturity	1	1,263,510	1.2635095			3,291							3,291			0003
USD/L 4000000 GBP-S 5054038USD	Sorel Foundation Home Loans 50163204	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/22/2024	02/23/2024	02/23/2024	Maturity	1	5,054,038	1.2635095			13,166							13,166			0003
USD/L 150113.3 GBP-S 188515.28USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2024	02/23/2024	02/23/2024	Maturity	1	188,515	1.255819971			1,648							1,648			0003
USD/L 72040.31 GBP-S 90462.52USD	Brunel Sept 2021 - 7200467 .	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2024	02/23/2024	02/23/2024	Maturity	1	90,463	1.25572086			798							798			0003
USD/L 457076.23 GBP-S 574005.47USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/15/2024	02/23/2024	02/23/2024	Maturity	1	574,005	1.255819997			5,019							5,019			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 288161.23 GBP-S 361850.08USD	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2024	02/23/2024	02/23/2024	Maturity	1	361,850	1.255720903			3,193							3,193			0003
USD/L 150113.3 GBP-S 188515.28USD	Chiswick High Street July 2021 - 7200450	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2024	02/23/2024	02/23/2024	Maturity	1	188,515	1.255819971			1,648							1,648			0003
USD/L 498014.64 GBP-S 625367.39USD	Brunel Sept 2021 - 7200467	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/15/2024	02/23/2024	02/23/2024	Maturity	1	625,367	1.255720896			5,518							5,518			0003
USD/L 136977.61 GBP-S 172153.46USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	02/15/2024	02/23/2024	02/23/2024	Maturity	1	172,153	1.256799998			1,370							1,370			0003
USD/L 164829.48 GBP-S 207157.69USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	02/15/2024	02/23/2024	02/23/2024	Maturity	1	207,158	1.256799997			1,648							1,648			0003
USD/L 117115.69 GBP-S 147191USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	02/15/2024	02/23/2024	02/23/2024	Maturity	1	147,191	1.256800007			1,171							1,171			0003
USD/L 97326.19 GBP-S 122319.56USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	02/15/2024	02/23/2024	02/23/2024	Maturity	1	122,320	1.256800045			973							973			0003
EUR/L 2529890.23 USD-S 2339371.79EUR	Non-USD Futures Repatriation - 2.21.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/21/2024	02/23/2024	02/23/2024	Maturity	1	2,529,890	1.081440001			(1,541)							(1,541)			0003
EUR/L 5312989.21 USD-S 4912883.94EUR	Non-USD Futures Repatriation - 2.21.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/21/2024	02/23/2024	02/23/2024	Maturity	1	5,312,989	1.08144			(3,237)							(3,237)			0003
EUR/L 589776.65 USD-S 545362.34EUR	Non-USD Futures Repatriation - 2.21.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/21/2024	02/23/2024	02/23/2024	Maturity	1	589,777	1.081440002			(359)							(359)			0003
EUR/L 17869231.57 USD-S 16523553.38EUR	Non-USD Futures Repatriation - 2.21.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/21/2024	02/23/2024	02/23/2024	Maturity	1	17,869,232	1.08144			(10,886)							(10,886)			0003
SEK/L 328188.15 USD-S 3402694.11SEK	Non-USD Futures Repatriation - 2.21.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2024	02/23/2024	02/23/2024	Maturity	1	328,188	0.096449501			(1,693)							(1,693)			0003
SEK/L 1727306.05 USD-S 17908916.37SEK	Non-USD Futures Repatriation - 2.21.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2024	02/23/2024	02/23/2024	Maturity	1	1,727,306	0.096449501			(8,912)							(8,912)			0003
SEK/L 2436675.55 USD-S 25263744.53SEK	Non-USD Futures Repatriation - 2.21.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2024	02/23/2024	02/23/2024	Maturity	1	2,436,676	0.096449501			(12,572)							(12,572)			0003
GBP/L 83030.11 USD-S 65748.2GBP	Non-USD Futures Repatriation - 2.21.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/21/2024	02/23/2024	02/23/2024	Maturity	1	83,030	1.262849934			(260)							(260)			0003
USD/L 1170652.23 EUR-S 1265475.06USD	East Road - 7200561	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	02/21/2024	02/22/2024	02/22/2024	Maturity	1	1,265,475	1.080999999			1,286							1,286			0003
USD/L 1162578.77 EUR-S 1256747.65USD	East Road - 7200561	B1	Currency	Natixis NA KX1IK48MPD4Y2NCUIZ63	02/21/2024	02/22/2024	02/22/2024	Maturity	1	1,256,748	1.081			1,277							1,277			0003
GBP/L 127264.82 USD-S 100579.95GBP	iQ Pool II 7200424	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/20/2024	02/22/2024	02/22/2024	Maturity	1	127,265	1.265310034			(60)							(60)			0003
GBP/L 6325800 USD-S 50000000GBP	iQ Pool II 7200424	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/20/2024	02/22/2024	02/22/2024	Maturity	1	6,325,800	1.26516			(3,715)							(3,715)			0003
GBP/L 623597.57 USD-S 492841.73GBP	iQ Pool II 7200424	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/20/2024	02/22/2024	02/22/2024	Maturity	1	623,598	1.265310001			(292)							(292)			0003
GBP/L 30996420 USD-S 24500000GBP	iQ Pool II 7200424	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/20/2024	02/22/2024	02/22/2024	Maturity	1	30,996,420	1.26516			(18,201)							(18,201)			0003
USD/L 20947098.15 GBP-S 26506458USD	Ares UK Industrial Platform - 7200418	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/20/2024	02/21/2024	02/21/2024	Maturity	1	26,506,458	1.2654			(46,074)							(46,074)			0003
EUR/L 15078000 USD-S 14000000EUR	CLO ReInv6n CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2024	02/21/2024	02/21/2024	Maturity	1	15,078,000	1.077			(64,338)							(64,338)			0003
EUR/L 4308000 USD-S 4000000EUR	CLO ReInv6n CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2024	02/21/2024	02/21/2024	Maturity	1	4,308,000	1.077			(18,382)							(18,382)			0003
EUR/L 9827625 USD-S 9125000EUR	CLO ReInv6n CLONP 1A B1 XS2495511045	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/15/2024	02/21/2024	02/21/2024	Maturity	1	9,827,625	1.077			(41,935)							(41,935)			0003
GBP/L 26468388.74 USD-S 20947098.15GBP	Ares UK Industrial Platform - 7200418	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	02/20/2024	02/21/2024	02/21/2024	Maturity	1	26,468,389	1.2635826			8,005							8,005			0003
GBP/L 517617.56 USD-S 421461.19GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	01/13/2023	02/20/2024	02/20/2024	Maturity	1	517,618	1.228149999			14,396					(19,613)		14,396			0003
GBP/L 18252661.19 USD-S 14488538.81GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/13/2024	02/20/2024	02/20/2024	Maturity	1	18,252,661	1.2598			36,330							36,330			0003
GBP/L 1123914.81 USD-S 915128.29GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	01/13/2023	02/20/2024	02/20/2024	Maturity	1	1,123,915	1.228150001			31,258					(42,586)		31,258			0003
GBP/L 39632419.83 USD-S 31459294.99GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/13/2024	02/20/2024	02/20/2024	Maturity	1	39,632,420	1.2598			78,884							78,884			0003
GBP/L 616500.58 USD-S 501974.99GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	01/13/2023	02/20/2024	02/20/2024	Maturity	1	616,501	1.228149992			17,146					(23,360)		17,146			0003
GBP/L 21739556.81 USD-S 17256355.62GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6I8S6QX2D1J8570P30	02/13/2024	02/20/2024	02/20/2024	Maturity	1	21,739,557	1.2598			43,270							43,270			0003
GBP/L 18358981.2 USD-S 14910000GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	12/06/2022	02/20/2024	02/20/2024	Maturity	1	18,358,981	1.23132			(462,024)					646,585		(462,024)			0003
GBP/L 39863274.87 USD-S 32374423.28GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	12/06/2022	02/20/2024	02/20/2024	Maturity	1	39,863,275	1.23132			(1,003,202)					1,403,946		(1,003,202)			0003
GBP/L 21866187.65 USD-S 17758330.61GBP	Ares UK Industrial Platform - 7200418	B1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	12/06/2022	02/20/2024	02/20/2024	Maturity	1	21,866,188	1.23132			(550,286)					770,106		(550,286)			0003

SCHEDULE DB - PART A - SECTION 2

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USD/L 5555555.5 GBP-S 6755616.6USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/20/2023	02/16/2024	02/16/2024	Maturity	1	6,755,617	1.216011			243,244					(325,863)		243,244			0003
USD/L 5555555.56 GBP-S 6725555.56USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2022	02/16/2024	02/16/2024	Maturity	1	6,725,556	1.2106			273,305					(355,924)		273,305			0003
USD/L 1107112.74 GBP-S 1392818.68USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2024	02/16/2024	02/16/2024	Maturity	1	1,392,819	1.258063998			1,916							1,916			0003
USD/L 11111111 GBP-S 13511233.2USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/20/2023	02/16/2024	02/16/2024	Maturity	1	13,511,233	1.216011			486,488					(651,727)		486,488			0003
USD/L 11111111.11 GBP-S 13457111.11USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2022	02/16/2024	02/16/2024	Maturity	1	13,457,111	1.21114			540,610					(705,849)		540,610			0003
USD/L 1388889 GBP-S 1688904.3USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/20/2023	02/16/2024	02/16/2024	Maturity	1	1,688,904	1.216010999			60,811					(81,466)		60,811			0003
USD/L 1388888.89 GBP-S 1681388.89USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2022	02/16/2024	02/16/2024	Maturity	1	1,681,389	1.2106			68,326					(88,981)		68,326			0003
USD/L 1388889 GBP-S 1688904.3USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	10/20/2023	02/16/2024	02/16/2024	Maturity	1	1,688,904	1.216010999			60,811					(81,466)		60,811			0003
USD/L 1388888.89 GBP-S 1681388.89USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	08/18/2022	02/16/2024	02/16/2024	Maturity	1	1,681,389	1.2106			68,326					(88,981)		68,326			0003
USD/L 2737028.71 GBP-S 3443357.29USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/15/2024	02/16/2024	02/16/2024	Maturity	1	3,443,357	1.258064001			4,738							4,738			0003
EUR/L 1885628.8 USD-S 1760000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2024	02/16/2024	02/16/2024	Maturity	1	1,885,629	1.07138			(10,780)							(10,780)			0003
EUR/L 1885628.8 USD-S 1760000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2024	02/16/2024	02/16/2024	Maturity	1	1,885,629	1.07138			(10,780)							(10,780)			0003
EUR/L 5656886.4 USD-S 5280000EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/14/2024	02/16/2024	02/16/2024	Maturity	1	5,656,886	1.07138			(32,340)							(32,340)			0003
GBP/L 2806000.66 USD-S 2222222.22GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	02/16/2024	02/16/2024	Maturity	1	2,806,001	1.262700298			6,456							6,456			0003
GBP/L 1402711.52 USD-S 1111111.08GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	02/16/2024	02/16/2024	Maturity	1	1,402,712	1.262440403			2,939							2,939			0003
GBP/L 2821182.21 USD-S 2222222.21GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	02/16/2024	02/16/2024	Maturity	1	2,821,182	1.269532001			21,638					11,410		21,638			0003
GBP/L 6881666.67 USD-S 5555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024	02/16/2024	Maturity	1	6,881,667	1.2387			(117,194)					199,813		(117,194)			0003
GBP/L 2805422.99 USD-S 2222222.13GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	02/16/2024	02/16/2024	Maturity	1	2,805,423	1.262440398			5,879							5,879			0003
GBP/L 5612001.34 USD-S 4444444.45GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	02/16/2024	02/16/2024	Maturity	1	5,612,001	1.2627003			12,913							12,913			0003
GBP/L 5642364.42 USD-S 4444444.42GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	02/16/2024	02/16/2024	Maturity	1	5,642,364	1.269532001			43,276					22,820		43,276			0003
GBP/L 21386922.57 USD-S 17033229.19GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	02/16/2024	02/16/2024	Maturity	1	21,386,923	1.2556			(71,453)							(71,453)			0003
GBP/L 13763333.33 USD-S 11111111.11GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024	02/16/2024	Maturity	1	13,763,333	1.2387			(234,388)					399,627		(234,388)			0003
GBP/L 701500.17 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	02/16/2024	02/16/2024	Maturity	1	701,500	1.262700296			1,614							1,614			0003
GBP/L 350677.99 USD-S 277777.86GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	02/16/2024	02/16/2024	Maturity	1	350,678	1.26244039			735							735			0003
GBP/L 705295.58 USD-S 555555.58GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	02/16/2024	02/16/2024	Maturity	1	705,296	1.269531988			5,409					2,852		5,409			0003
GBP/L 1720416.67 USD-S 1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024	02/16/2024	Maturity	1	1,720,417	1.238700001			(29,298)					49,953		(29,298)			0003
GBP/L 2789598.6 USD-S 2221725.55GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	02/16/2024	02/16/2024	Maturity	1	2,789,599	1.2556			(9,320)							(9,320)			0003
GBP/L 350677.99 USD-S 277777.86GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	02/16/2024	02/16/2024	Maturity	1	350,678	1.26244039			735							735			0003
GBP/L 701500.17 USD-S 555555.56GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/07/2024	02/16/2024	02/16/2024	Maturity	1	701,500	1.262700296			1,614							1,614			0003
GBP/L 705295.58 USD-S 555555.58GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/15/2023	02/16/2024	02/16/2024	Maturity	1	705,296	1.269531988			5,409					2,852		5,409			0003
GBP/L 1720416.67 USD-S 1388888.89GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/01/2023	02/16/2024	02/16/2024	Maturity	1	1,720,417	1.238700001			(29,298)					49,953		(29,298)			0003
GBP/L 18597323.97 USD-S 14811503.64GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	02/14/2024	02/16/2024	02/16/2024	Maturity	1	18,597,324	1.2556			(62,133)							(62,133)			0003
EUR/L 803105.85 USD-S 750000EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/14/2024	02/15/2024	02/15/2024	Maturity	1	803,106	1.0708078			4,640							4,640			0003
EUR/L 2409317.55 USD-S 2250000EUR	CLO ReInv6m DRYD 2017-52A DR XS2353415149	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/14/2024	02/15/2024	02/15/2024	Maturity	1	2,409,318	1.0708078			13,920							13,920			0003
EUR/L 151009.92 USD-S 140966.09EUR	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	02/13/2024	02/15/2024	02/15/2024	Maturity	1	151,010	1.071249972			(810)							(810)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 755812.5 USD-S 750000EUR	CLO ReInv6n DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/14/2022	02/15/2024	02/15/2024	Maturity	1	755,813	1.00775			(51,933)					73,579		(51,933)			0003
EUR/L 1509600 USD-S 1500000EUR	CLO ReInv6n DRYD 2017-52A B2RE XS2353414092	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/14/2022	02/15/2024	02/15/2024	Maturity	1	1,509,600	1.0064			(105,891)					149,184		(105,891)			0003
EUR/L 311707.34 USD-S 290975.35EUR	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/13/2024	02/15/2024	02/15/2024	Maturity	1	311,707	1.071249987			(1,671)							(1,671)			0003
EUR/L 571892.51 USD-S 533855.32EUR	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/13/2024	02/15/2024	02/15/2024	Maturity	1	571,893	1.071249997			(3,067)							(3,067)			0003
EUR/L 236074.63 USD-S 220373.05EUR	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/13/2024	02/15/2024	02/15/2024	Maturity	1	236,075	1.071250001			(1,266)							(1,266)			0003
EUR/L 505723.46 USD-S 472087.24EUR	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/13/2024	02/15/2024	02/15/2024	Maturity	1	505,723	1.071250009			(2,712)							(2,712)			0003
EUR/L 876933.11 USD-S 818607.34EUR	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/13/2024	02/15/2024	02/15/2024	Maturity	1	876,933	1.071249996			(4,702)							(4,702)			0003
EUR/L 3248704.28 USD-S 3032629.43EUR	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	02/13/2024	02/15/2024	02/15/2024	Maturity	1	3,248,704	1.071250001			(17,420)							(17,420)			0003
EUR/L 141812.48 USD-S 138353.63EUR	Domi 2020-2 Class A-50136222	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/28/2022	02/15/2024	02/15/2024	Maturity	1	141,812	1.025000067			(7,194)					11,187		(7,194)			0003
EUR/L 2267437.5 USD-S 2250000EUR	CLO ReInv6n DRYD 2017-52A DR XS2353415149	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J857QP30	10/14/2022	02/15/2024	02/15/2024	Maturity	1	2,267,438	1.00775			(155,800)					220,738		(155,800)			0003
EUR/L 4528800 USD-S 4500000EUR	CLO ReInv6n DRYD 2017-52A B2RE XS2353414092	D1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQIIXH05	10/14/2022	02/15/2024	02/15/2024	Maturity	1	4,528,800	1.0064			(317,674)					447,551		(317,674)			0003
GBP/L 378143.2 USD-S 300123.18GBP	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/15/2024	02/15/2024	Maturity	1	378,143	1.259959994			169							169			0003
GBP/L 298724.37 USD-S 237090.36GBP	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/15/2024	02/15/2024	Maturity	1	298,724	1.25996			133							133			0003
GBP/L 713656.6 USD-S 566412.11GBP	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/15/2024	02/15/2024	Maturity	1	713,657	1.259959996			318							318			0003
GBP/L 459093.39 USD-S 364371.4GBP	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/15/2024	02/15/2024	Maturity	1	459,093	1.259960002			205							205			0003
GBP/L 524132.01 USD-S 415990.99GBP	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/15/2024	02/15/2024	Maturity	1	524,132	1.259960005			234							234			0003
GBP/L 3078326.99 USD-S 2443194.22GBP	Non-USD Futures Repatriation - 2.13.2024	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/13/2024	02/15/2024	02/15/2024	Maturity	1	3,078,327	1.25996			1,372							1,372			0003
USD/L 328752.54 EUR-S 354237.44USD	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	354,237	1.077520009			(1,616)							(1,616)			0003
USD/L 277466.35 EUR-S 298975.54USD	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	298,976	1.077519995			(1,364)							(1,364)			0003
EUR/L 5531.27 USD-S 5133.33EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	5,531	1.07752083			.25							25			0003
EUR/L 494712 USD-S 459120.94EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	494,712	1.07752001			2,257							2,257			0003
EUR/L 490678.78 USD-S 455377.89EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	490,679	1.077519991			2,238							2,238			0003
EUR/L 22125.07 USD-S 20533.33EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	22,125	1.077519818			101							101			0003
EUR/L 1656674.67 USD-S 1537488.56EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	1,656,675	1.077519998			7,557							7,557			0003
EUR/L 491588.65 USD-S 456222.3EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	491,589	1.077519994			2,243							2,243			0003
EUR/L 490678.43 USD-S 455377.56EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	490,678	1.077520003			2,238							2,238			0003
EUR/L 1398229.7 USD-S 1297636.89EUR	Irish RPL UPB	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	1,398,230	1.077519999			6,378							6,378			0003
EUR/L 119822.67 USD-S 111202.27EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	119,823	1.07752			547							547			0003
EUR/L 316078.67 USD-S 293339.03EUR	Irish RPL EPF	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	316,079	1.077519995			1,442							1,442			0003
EUR/L 1472036 USD-S 1366133.34EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	1,472,036	1.077520003			6,715							6,715			0003
EUR/L 1471615.65 USD-S 1365743.23EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	02/12/2024	02/14/2024	02/14/2024	Maturity	1	1,471,616	1.077520004			6,713							6,713			0003
EUR/L 2695429.75 USD-S 2500000EUR	CLO ReInv6n JUBIL 2020-24A D XS2262819084	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/09/2024	02/14/2024	02/14/2024	Maturity	1	2,695,430	1.0781719			13,918							13,918			0003
EUR/L 1347627.38 USD-S 1250000EUR	CLO ReInv6n JUBIL 2020-24A D XS2262819084	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	02/09/2024	02/14/2024	02/14/2024	Maturity	1	1,347,627	1.078101904			6,872							6,872			0003
GBP/L 134886.97 USD-S 106783.65GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2024	02/14/2024	02/14/2024	Maturity	1	134,887	1.263179991			745							745			0003
GBP/L 539547.89 USD-S 427134.6GBP	Sorel Foundation Home Loans 50163204	B1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2024	02/14/2024	02/14/2024	Maturity	1	539,548	1.263180014			2,980							2,980			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
GBP/L 94445.11 USD-S 74767.74GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/12/2024	02/14/2024	02/14/2024	Maturity	1	94,445	1.263179949			522							522			0003
GBP/L 670538.19 USD-S 530837.65GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/12/2024	02/14/2024	02/14/2024	Maturity	1	670,538	1.263169992			3,699							3,699			0003
GBP/L 1055855.85 USD-S 838087.26GBP	Non-USD Futures Repatriation - 2.8.2024	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	02/08/2024	02/12/2024	02/12/2024	Maturity	1	1,055,856	1.259839996			(2,482)							(2,482)			0003
EUR/L 710266.2 USD-S 661451.11EUR	Coupon Hedge ABS	D1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/05/2024	02/09/2024	02/09/2024	Maturity	1	710,266	1.073799997			2,581							2,581			0003
EUR/L 710266.2 USD-S 661451.11EUR	Coupon Hedge ABS	D1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/05/2024	02/09/2024	02/09/2024	Maturity	1	710,266	1.073799997			2,581							2,581			0003
EUR/L 13987054.84 USD-S 12987051.85EUR	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/07/2024	02/09/2024	02/09/2024	Maturity	1	13,987,055	1.077			9,121							9,121			0003
EUR/L 11805043.24 USD-S 10961042.93EUR	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/07/2024	02/09/2024	02/09/2024	Maturity	1	11,805,043	1.077			7,698							7,698			0003
EUR/L 4245079.4 USD-S 3953324.08EUR	Coupon Hedge ABS	D1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/05/2024	02/09/2024	02/09/2024	Maturity	1	4,245,079	1.073800001			15,427							15,427			0003
EUR/L 12530052.74 USD-S 11634217.96EUR	Coupon Hedge RML	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	02/07/2024	02/09/2024	02/09/2024	Maturity	1	12,530,053	1.077			8,171							8,171			0003
EUR/L 10262288.27 USD-S 9556982.93EUR	Coupon Hedge ABS	D1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/05/2024	02/09/2024	02/09/2024	Maturity	1	10,262,288	1.0738			37,295							37,295			0003
USD/L 2222222.22 GBP-S 2805888.89USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/07/2024	02/09/2024	02/09/2024	Maturity	1	2,805,889	1.262650002			(2,106)							(2,106)			0003
USD/L 4444444.45 GBP-S 5611777.78USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/07/2024	02/09/2024	02/09/2024	Maturity	1	5,611,778	1.262649999			(4,212)							(4,212)			0003
GBP/L 12335120.72 USD-S 9766524.72GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/09/2024	02/09/2024	Maturity	1	12,335,121	1.263			(12,674)							(12,674)			0003
USD/L 555555.56 GBP-S 701472.23USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/07/2024	02/09/2024	02/09/2024	Maturity	1	701,472	1.262650004			(527)							(527)			0003
GBP/L 58591823.41 USD-S 46390992.41GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/09/2024	02/09/2024	Maturity	1	58,591,823	1.263			(60,202)							(60,202)			0003
GBP/L 24670241.43 USD-S 19533049.43GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/09/2024	02/09/2024	Maturity	1	24,670,241	1.263			(25,348)							(25,348)			0003
GBP/L 6167560.35 USD-S 4883262.35GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/09/2024	02/09/2024	Maturity	1	6,167,560	1.263			(6,337)							(6,337)			0003
USD/L 555555.56 GBP-S 701472.23USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/07/2024	02/09/2024	02/09/2024	Maturity	1	701,472	1.262650004			(527)							(527)			0003
GBP/L 6045333.69 USD-S 4786487.48GBP	Coupon Hedge RML	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	02/07/2024	02/09/2024	02/09/2024	Maturity	1	6,045,334	1.263000001			(6,211)							(6,211)			0003
EUR/L 713656.47 USD-S 661451.11EUR	Coupon Hedge ABS	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024	02/09/2024	Maturity	1	713,656	1.078925501			809				17,655			809			0003
EUR/L 713656.47 USD-S 661451.11EUR	Coupon Hedge ABS	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024	02/09/2024	Maturity	1	713,656	1.078925501			809				17,655			809			0003
EUR/L 14012061.41 USD-S 12987051.85EUR	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024	02/09/2024	Maturity	1	14,012,061	1.0789255			15,885				346,632			15,885			0003
EUR/L 4265342.16 USD-S 3953324.08EUR	Coupon Hedge ABS	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024	02/09/2024	Maturity	1	4,265,342	1.0789255			4,836				105,517			4,836			0003
EUR/L 11826148.72 USD-S 10961042.93EUR	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024	02/09/2024	Maturity	1	11,826,149	1.0789255			13,407				292,557			13,407			0003
EUR/L 12552454.43 USD-S 11634217.96EUR	Coupon Hedge RML	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024	02/09/2024	Maturity	1	12,552,454	1.0789255			14,231				310,524			14,231			0003
EUR/L 10311272.59 USD-S 9556982.93EUR	Coupon Hedge ABS	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/06/2023	02/09/2024	02/09/2024	Maturity	1	10,311,273	1.0789255			11,690				255,081			11,690			0003
GBP/L 12115948.97 USD-S 9766524.72GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024	02/09/2024	Maturity	1	12,115,949	1.24055888			(206,498)				332,779			(206,498)			0003
GBP/L 57550757.59 USD-S 46390992.41GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024	02/09/2024	Maturity	1	57,550,758	1.24055888			(980,864)				1,580,698			(980,864)			0003
GBP/L 24231897.92 USD-S 19533049.43GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024	02/09/2024	Maturity	1	24,231,898	1.24055888			(412,995)				665,557			(412,995)			0003
GBP/L 6057974.47 USD-S 4883262.35GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024	02/09/2024	Maturity	1	6,057,974	1.24055888			(103,249)				166,389			(103,249)			0003
GBP/L 5937919.55 USD-S 4786487.48GBP	Coupon Hedge RML	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	11/06/2023	02/09/2024	02/09/2024	Maturity	1	5,937,920	1.240558881			(101,203)				163,092			(101,203)			0003
USD/L 8848177.18 HKD-S 1130974.27USD	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/06/2024	02/08/2024	02/08/2024	Maturity	1	1,130,974	0.12782003			709							709			0003
USD/L 1599245.78 EUR-S 1719509.06USD	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQJKX5T7XV54	02/06/2024	02/08/2024	02/08/2024	Maturity	1	1,719,509	1.075199998			3,204							3,204			0003
USD/L 211523.55 GBP-S 266350.45USD	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2024	02/08/2024	02/08/2024	Maturity	1	266,350	1.25919998			678							678			0003
USD/L 1162143.84 GBP-S 1463371.52USD	Patrizia London - 7200445 ..	B1	Currency	CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	02/06/2024	02/08/2024	02/08/2024	Maturity	1	1,463,372	1.259199997			3,722							3,722			0003

SCHEDULE DB - PART A - SECTION 2

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JPY/L 3363720.7 USD-S 497998849JPY	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	02/06/2024	02/08/2024	02/08/2024	Maturity	1	3,363,721	0.006754475			2,497							2,497			0003
USD/L 1785106.62 EUR-S 1917470.49USD	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/07/2024	02/07/2024	Maturity	1	1,917,470	1.074149			2,412							2,412			0003
USD/L 1107640.84 EUR-S 1189771.3USD	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/07/2024	02/07/2024	Maturity	1	1,189,771	1.074148999			1,497							1,497			0003
USD/L 194662.84 EUR-S 209096.89USD	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/07/2024	02/07/2024	Maturity	1	209,097	1.074148975			263							263			0003
USD/L 76508.88 EUR-S 82181.94USD	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/07/2024	02/07/2024	Maturity	1	82,182	1.07414904			103							103			0003
USD/L 735180.77 EUR-S 789693.69USD	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/07/2024	02/07/2024	Maturity	1	789,694	1.074149001			993							993			0003
USD/L 4065104 EUR-S 4366527.4USD	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/06/2024	02/07/2024	02/07/2024	Maturity	1	4,366,527	1.074149001			5,492							5,492			0003
GBP/L 2245685.55 USD-S 1785106.62GBP	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2024	02/07/2024	02/07/2024	Maturity	1	2,245,686	1.258012			(3,381)							(3,381)			0003
GBP/L 96249.09 USD-S 76508.88GBP	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2024	02/07/2024	02/07/2024	Maturity	1	96,249	1.258012011			(145)							(145)			0003
GBP/L 924866.23 USD-S 735180.77GBP	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2024	02/07/2024	02/07/2024	Maturity	1	924,866	1.258011999			(1,392)							(1,392)			0003
GBP/L 5113949.61 USD-S 4065104GBP	Non-USD Futures Repatriation - 2.6.2024	D1	Currency	BANK OF AMERICA B4TYDEB6GKMZO031MB27	02/06/2024	02/07/2024	02/07/2024	Maturity	1	5,113,950	1.258011999			(7,699)							(7,699)			0003
USD/L 140454.02 EUR-S 151565.34USD	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/06/2024	02/06/2024	Maturity	1	151,565	1.079110018			(690)							(690)			0003
USD/L 293689.35 EUR-S 316923.11USD	65 Rue Paul Meurice - 7200420	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	02/02/2024	02/06/2024	02/06/2024	Maturity	1	316,923	1.079109985			(1,444)							(1,444)			0003
EUR/L 1812334.1 USD-S 1670000EUR	CLO ReInv6n BECLO 10A B1R XS2398804521	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/31/2024	02/06/2024	02/06/2024	Maturity	1	1,812,334	1.08523			18,429							18,429			0003
EUR/L 5440257.99 USD-S 5013000EUR	CLO ReInv6n BECLO 10A B1R XS2398804521	D1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/31/2024	02/06/2024	02/06/2024	Maturity	1	5,440,258	1.08523			55,320							55,320			0003
USD/L 69570.34 GBP-S 87971USD	Project Conrad Henderson Park 720049401	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2024	02/05/2024	02/05/2024	Maturity	1	87,971	1.264490011			(62)							(62)			0003
USD/L 318561.43 GBP-S 402817.74USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2024	02/05/2024	02/05/2024	Maturity	1	402,818	1.264489992			(284)							(284)			0003
USD/L 318561.43 GBP-S 402817.74USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/02/2024	02/05/2024	02/05/2024	Maturity	1	402,818	1.264489992			(284)							(284)			0003
USD/L 3388.19 EUR-S 3673.74USD	CLO BLUME 2021-2A B2 XS2395963395 - Acclnt	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	01/30/2024	02/02/2024	02/02/2024	Maturity	1	3,674	1.084278036			9							9			0003
USD/L 6179489 EUR-S 6688968.71USD	CLO ReInv6n OTOPK 1A B XS2446379575	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	02/01/2024	02/02/2024	02/02/2024	Maturity	1	6,688,969	1.0824469			27,502							27,502			0003
USD/L 3071250 EUR-S 3329235USD	CLO ReInv6n BLUME 2021-2A B2 XS2395963395	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	01/30/2024	02/02/2024	02/02/2024	Maturity	1	3,329,235	1.084			8,899							8,899			0003
EUR/L 6688444.07 USD-S 6179489EUR	CLO ReInv6n OTOPK 1A B XS2446379575	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	02/01/2024	02/02/2024	02/02/2024	Maturity	1	6,688,444	1.082362			(28,027)							(28,027)			0003
EUR/L 3242100 USD-S 3000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	02/01/2024	02/01/2024	Maturity	1	3,242,100	1.0807			(294)							(294)			0003
EUR/L 4322800 USD-S 4000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	02/01/2024	02/01/2024	Maturity	1	4,322,800	1.0807			(392)							(392)			0003
EUR/L 9726300 USD-S 9000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	02/01/2024	02/01/2024	Maturity	1	9,726,300	1.0807			(881)							(881)			0003
EUR/L 2161400 USD-S 2000000EUR	Behrens Finance No.1? SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	02/01/2024	02/01/2024	Maturity	1	2,161,400	1.0807			(196)							(196)			0003
EUR/L 17291200 USD-S 16000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	02/01/2024	02/01/2024	Maturity	1	17,291,200	1.0807			(1,566)							(1,566)			0003
EUR/L 38905200 USD-S 36000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	02/01/2024	02/01/2024	Maturity	1	38,905,200	1.0807			(3,524)							(3,524)			0003
EUR/L 8645600 USD-S 8000000EUR	Behrens Finance No.1? SolidBriQ 50189789	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	02/01/2024	02/01/2024	Maturity	1	8,645,600	1.0807			(783)							(783)			0003
EUR/L 12968400 USD-S 12000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/29/2024	02/01/2024	02/01/2024	Maturity	1	12,968,400	1.0807			(1,175)							(1,175)			0003
EUR/L 9865755 USD-S 9000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	11/21/2023	02/01/2024	02/01/2024	Maturity	1	9,865,755	1.096195			140,336						81,914	140,336			0003
EUR/L 2190223.2 USD-S 2000000EUR	Behrens Finance No.1? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/11/2024	02/01/2024	02/01/2024	Maturity	1	2,190,223	1.0951116			29,019							29,019			0003
EUR/L 4259605.2 USD-S 4000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	02/01/2024	02/01/2024	Maturity	1	4,259,605	1.0649013			(62,803)						161,581	(62,803)			0003
EUR/L 3204114 USD-S 3000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	10/23/2023	02/01/2024	02/01/2024	Maturity	1	3,204,114	1.068038			(37,692)						111,776	(37,692)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1935846.38 USD-S 1785106.62EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	1,935,846	1.084443001			6,856							6,856			0003
EUR/L 39463020 USD-S 36000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/21/2023	02/01/2024	02/01/2024	Maturity	1	39,463,020	1.096195			561,344					327,655		561,344			0003
EUR/L 8760892.8 USD-S 8000000EUR	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/11/2024	02/01/2024	02/01/2024	Maturity	1	8,760,893	1.0951116			116,076							116,076			0003
EUR/L 17038420.8 USD-S 16000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	10/30/2023	02/01/2024	02/01/2024	Maturity	1	17,038,421	1.0649013			(251,213)					646,323		(251,213)			0003
EUR/L 12816456 USD-S 12000000EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/23/2023	02/01/2024	02/01/2024	Maturity	1	12,816,456	1.068038			(150,769)					447,102		(150,769)			0003
EUR/L 234554.45 USD-S 216290.25EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	234,554	1.084443011			831							831			0003
EUR/L 930248.83 USD-S 857812.56EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	930,249	1.084443005			3,295							3,295			0003
EUR/L 1201173.36 USD-S 1107640.84EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	1,201,173	1.084443004			4,254							4,254			0003
EUR/L 1215399.66 USD-S 1120759.38EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	1,215,400	1.084442996			4,305							4,305			0003
EUR/L 1174566.99 USD-S 1083106.25EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	1,174,567	1.084442999			4,160							4,160			0003
EUR/L 1324607.81 USD-S 1221463.75EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	1,324,608	1.084442997			4,692							4,692			0003
EUR/L 2111487.12 USD-S 1947070.63EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	2,111,487	1.084443002			7,478							7,478			0003
EUR/L 4828.48 USD-S 4452.5EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	4,828	1.084442448			17							17			0003
EUR/L 49266.36 USD-S 45430.11EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	49,266	1.084442895			174							174			0003
EUR/L 211100.75 USD-S 194662.84EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	211,101	1.084442978			748							748			0003
EUR/L 45524.82 USD-S 41979.91EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	45,525	1.084443011			161							161			0003
EUR/L 719436.72 USD-S 664134.26EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/30/2024	02/01/2024	02/01/2024	Maturity	1	719,437	1.08327			1,772							1,772			0003
EUR/L 1371.13 USD-S 1264.36EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	1,371	1.084445886			5							5			0003
EUR/L 1831.87 USD-S 1689.23EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	1,832	1.08444084			6							6			0003
EUR/L 967909.42 USD-S 892540.61EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	967,909	1.084443004			3,428							3,428			0003
EUR/L 82969.52 USD-S 76508.88EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	82,970	1.084443008			294							294			0003
EUR/L 441117.61 USD-S 406768.83EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	441,118	1.084442999			1,562							1,562			0003
EUR/L 4408373.58 USD-S 4065104EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	4,408,374	1.084443001			15,614							15,614			0003
EUR/L 16260030 USD-S 15000000EUR	Euroports Bco Sa 4.25% 25 Jun 26 - BL3501220	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	16,260,030	1.084002			50,998							50,998			0003
EUR/L 53904.83 USD-S 49707.39EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	53,905	1.084442977			191							191			0003
EUR/L 797261.64 USD-S 735180.77EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	797,262	1.084443			2,824							2,824			0003
EUR/L 272938.04 USD-S 251685EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	272,938	1.084443014			967							967			0003
EUR/L 71018.44 USD-S 65488.4EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	71,018	1.084443046			252							252			0003
EUR/L 77828.86 USD-S 71768.51EUR	Non-USD Futures Repatriation - 1.30.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/30/2024	02/01/2024	02/01/2024	Maturity	1	77,829	1.084443024			276							276			0003
GBP/L 469315.85 USD-S 370254.31GBP	Ardent Industrual Portfolio June 2021 - 7200453	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	01/30/2024	02/01/2024	02/01/2024	Maturity	1	469,316	1.267549998			164							164			0003
GBP/L 59069604.66 USD-S 46431067.96GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/26/2024	01/31/2024	01/31/2024	Maturity	1	59,069,605	1.2722			(129,726)							(129,726)			0003
GBP/L 3007262.1 USD-S 2368932.04GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	08/11/2023	01/31/2024	01/31/2024	Maturity	1	3,007,262	1.269459001			(125)					(12,151)		(125)			0003
GBP/L 15735755.34 USD-S 12368932.04GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/26/2024	01/31/2024	01/31/2024	Maturity	1	15,735,755	1.2722			(34,558)							(34,558)			0003
GBP/L 801114.9 USD-S 631067.96GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	SOCIETE GENERALE SA O2RNEBIBXP4R0TD8PU41	08/11/2023	01/31/2024	01/31/2024	Maturity	1	801,115	1.269458998			(33)					(3,237)		(33)			0003
EUR/L 679750 USD-S 625000EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	01/31/2024	Maturity	1	679,750	1.0876			2,060					11,035		2,060			0003

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EUR/L 1294244 USD-S 1190000EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	01/31/2024	Maturity	1	1,294,244	1.0876			3,921					21,011		3,921			0003
EUR/L 543800 USD-S 500000EUR	CLO CADOG 6A CR XS1655107552	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	01/31/2024	Maturity	1	543,800	1.0876			1,648					8,828		1,648			0003
EUR/L 2039250 USD-S 1875000EUR	CLO BCCE 2017-1A B1NE XS1663006655	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	01/31/2024	Maturity	1	2,039,250	1.0876			6,179					33,106		6,179			0003
EUR/L 3871856 USD-S 3560000EUR	CLO BCCE 2017-1A B1 XS1663002159	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	01/31/2024	Maturity	1	3,871,856	1.0876			11,731					62,857		11,731			0003
EUR/L 1631400 USD-S 1500000EUR	CLO CADOG 6A CR XS1655107552	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	12/20/2022	01/31/2024	01/31/2024	Maturity	1	1,631,400	1.0876			4,943					26,485		4,943			0003
GBP/L 62010160 USD-S 48800000GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2023	01/31/2024	01/31/2024	Maturity	1	62,010,160	1.2707			63,145					189,754		63,145			0003
GBP/L 16519100 USD-S 13000000GBP	Jason Portfolio Jan 2022 - 7200521	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	06/15/2023	01/31/2024	01/31/2024	Maturity	1	16,519,100	1.2707			16,821					50,549		16,821			0003
USD/L 322510.76 EUR-S 351601.55USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/30/2024	01/30/2024	Maturity	1	351,602	1.090200991			(2,356)							(2,356)			0003
USD/L 728250.11 EUR-S 793939USD	College Square July 2021 - 7200462	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/24/2024	01/30/2024	01/30/2024	Maturity	1	793,939	1.090201003			(5,320)							(5,320)			0003
USD/L 1215743.15 GBP-S 1541683.89USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/29/2024	01/30/2024	01/30/2024	Maturity	1	1,541,684	1.268100001			3,039							3,039			0003
USD/L 3005587.24 GBP-S 3811385.18USD	Whiteleys October 2022 - 2380301	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/29/2024	01/30/2024	01/30/2024	Maturity	1	3,811,385	1.2681			7,513							7,513			0003
GBP/L 87171631.82 USD-S 68368620.37GBP	Finsbury deal June 2020 AADE - 2321501	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2024	01/30/2024	01/30/2024	Maturity	1	87,171,632	1.275024			302,490							302,490			0003
USD/L 1000000 EUR-S 1086507.7USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/26/2024	01/29/2024	01/29/2024	Maturity	1	1,086,508	1.0865077			(1,203)							(1,203)			0003
USD/L 4000000 EUR-S 4346030.8USD	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/26/2024	01/29/2024	01/29/2024	Maturity	1	4,346,031	1.0865077			(4,811)							(4,811)			0003
GBP/L 28219412.22 USD-S 22096478.13GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/29/2024	01/29/2024	Maturity	1	28,219,412	1.2771			(158,967)							(158,967)			0003
GBP/L 1045621.36 USD-S 818746.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/29/2024	01/29/2024	Maturity	1	1,045,621	1.277100001			(5,890)							(5,890)			0003
GBP/L 435923.19 USD-S 341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/29/2024	01/29/2024	Maturity	1	435,923	1.277099988			(2,456)							(2,456)			0003
GBP/L 4726118.51 USD-S 3700664.4GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/29/2024	01/29/2024	Maturity	1	4,726,119	1.277100001			(26,623)							(26,623)			0003
GBP/L 2789314.11 USD-S 2184100GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/29/2024	01/29/2024	Maturity	1	2,789,314	1.2771			(15,713)							(15,713)			0003
GBP/L 9952931.49 USD-S 7793384.61GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/29/2024	01/29/2024	Maturity	1	9,952,931	1.277100001			(56,067)							(56,067)			0003
GBP/L 85323963.21 USD-S 66810714.28GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I70UK5573	01/24/2024	01/29/2024	01/29/2024	Maturity	1	85,323,963	1.2771			(480,651)							(480,651)			0003
EUR/L 90390.62 USD-S 82050.29EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/14/2023	01/29/2024	01/29/2024	Maturity	1	90,391	1.101649001			1,341					289		1,341			0003
EUR/L 191738.41 USD-S 186570.41EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024	01/29/2024	Maturity	1	191,738	1.027699998			(10,747)					14,454		(10,747)			0003
EUR/L 1162468.52 USD-S 1055207.71EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	08/14/2023	01/29/2024	01/29/2024	Maturity	1	1,162,469	1.101649001			17,246					3,715		17,246			0003
EUR/L 307141.84 USD-S 299524.92EUR	Dutch Property Finance 2020-1 - Class A-50136216	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/29/2024	01/29/2024	Maturity	1	307,142	1.025430004			(17,934)					23,884		(17,934)			0003
EUR/L 273163.15 USD-S 267707.28EUR	Dutch Property Finance 2021-1 - Class A-50136718	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/31/2022	01/29/2024	01/29/2024	Maturity	1	273,163	1.020379984			(17,381)					22,699		(17,381)			0003
EUR/L 2465851.57 USD-S 2393988.51EUR	Dutch Property Finance 2021-2 - Class A-50135991	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/28/2022	01/29/2024	01/29/2024	Maturity	1	2,465,852	1.027699999			(138,217)					185,879		(138,217)			0003
GBP/L 28169717.24 USD-S 22096478.13GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024	01/29/2024	Maturity	1	28,169,717	1.274851			109,272					(6,042)		109,272			0003
GBP/L 1043780 USD-S 818746.66GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024	01/29/2024	Maturity	1	1,043,780	1.274851002			4,049					(224)		4,049			0003
GBP/L 435155.52 USD-S 341338.34GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024	01/29/2024	Maturity	1	435,156	1.274850988			1,688					(93)		1,688			0003
GBP/L 4717795.71 USD-S 3700664.4GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024	01/29/2024	Maturity	1	4,717,796	1.274851			18,301					(1,012)		18,301			0003
GBP/L 2784402.07 USD-S 2184100GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024	01/29/2024	Maturity	1	2,784,402	1.274851			10,801					(597)		10,801			0003
GBP/L 9935404.16 USD-S 7793384.61GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024	01/29/2024	Maturity	1	9,935,404	1.274851			38,540					(2,131)		38,540			0003
GBP/L 85173705.91 USD-S 66810714.28GBP	Coupon Hedge CML At Maturity Monthly	B1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	12/27/2023	01/29/2024	01/29/2024	Maturity	1	85,173,706	1.274851			330,394					(18,268)		330,394			0003
USD/L 63543.15 EUR-S 68849.64USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	01/26/2024	01/26/2024	Maturity	1	68,850	1.083510024			.25							25			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 47942.9 EUR-S 51946.61USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	01/26/2024	01/26/2024	Maturity	1	51,947	1.083509967			19										0003
USD/L 316667.73 EUR-S 343112.65USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	01/26/2024	01/26/2024	Maturity	1	343,113	1.083509993			125										0003
EUR/L 26603872.6 USD-S 24476835.59EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2024	01/26/2024	01/26/2024	Maturity	1	26,603,873	1.0869			(73,306)										0003
EUR/L 11706366.38 USD-S 10785102.89EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/23/2024	01/26/2024	01/26/2024	Maturity	1	11,706,366	1.08542			(16,338)										0003
EUR/L 4482622.41 USD-S 4129850.57EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/23/2024	01/26/2024	01/26/2024	Maturity	1	4,482,622	1.085420001			(6,256)										0003
EUR/L 1133702.81 USD-S 1044483.07EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/23/2024	01/26/2024	01/26/2024	Maturity	1	1,133,703	1.085419996			(1,582)										0003
EUR/L 3040045.36 USD-S 2800800.94EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/23/2024	01/26/2024	01/26/2024	Maturity	1	3,040,045	1.085420001			(4,243)										0003
USD/L 15885.79 EUR-S 17212.41USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	01/26/2024	01/26/2024	Maturity	1	17,212	1.083509854			6										0003
USD/L 11985.73 EUR-S 12986.66USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	01/26/2024	01/26/2024	Maturity	1	12,987	1.083510141			5										0003
USD/L 79166.93 EUR-S 85778.16USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	01/26/2024	01/26/2024	Maturity	1	85,778	1.083509996			31										0003
EUR/L 5830356.79 USD-S 5371521.43EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/23/2024	01/26/2024	01/26/2024	Maturity	1	5,830,357	1.08542			(8,137)										0003
EUR/L 17774040.88 USD-S 16352967.96EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2024	01/26/2024	01/26/2024	Maturity	1	17,774,041	1.0869			(48,976)										0003
EUR/L 6717073.15 USD-S 6188455.3EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/23/2024	01/26/2024	01/26/2024	Maturity	1	6,717,073	1.08542			(9,375)										0003
USD/L 79428.94 EUR-S 86062.05USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	01/26/2024	01/26/2024	Maturity	1	86,062	1.08350999			31										0003
USD/L 59928.63 EUR-S 64933.27USD	Eqt Exeter Logistic Spain - 7200570	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	01/26/2024	01/26/2024	Maturity	1	64,933	1.083510002			24										0003
USD/L 395834.67 EUR-S 428890.82USD	EQT Exeter Logistics Italy - 7200563	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/25/2024	01/26/2024	01/26/2024	Maturity	1	428,891	1.083509992			156										0003
USD/L 1258620.41 EUR-S 1372525.56USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/24/2024	01/26/2024	01/26/2024	Maturity	1	1,372,526	1.090500002			(8,300)										0003
EUR/L 59597680.11 USD-S 54832717EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2024	01/26/2024	01/26/2024	Maturity	1	59,597,680	1.0869			(164,219)										0003
USD/L 1249940.27 EUR-S 1363059.86USD	East Road - 7200561	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/24/2024	01/26/2024	01/26/2024	Maturity	1	1,363,060	1.090499996			(8,243)										0003
EUR/L 28575690.28 USD-S 26291002.19EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/23/2024	01/26/2024	01/26/2024	Maturity	1	28,575,690	1.0869			(78,739)										0003
EUR/L 182233161.11 USD-S 167672019.89EUR	Coupon Hedge CLO JAJO	D1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/23/2024	01/26/2024	01/26/2024	Maturity	1	182,233,161	1.086843			(492,605)										0003
GBP/L 87169990.97 USD-S 68368620.37GBP	Finsbury deal June 2020 AADE - 2321501	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/24/2024	01/26/2024	01/26/2024	Maturity	1	87,169,991	1.275			(314,093)										0003
EUR/L 26072296.93 USD-S 24476835.59EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	01/26/2024	01/26/2024	Maturity	1	26,072,297	1.0651825			(458,270)					975,290		(458,270)			0003
EUR/L 11488102.86 USD-S 10785102.89EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	01/26/2024	01/26/2024	Maturity	1	11,488,103	1.0651825			(201,925)					429,737		(201,925)			0003
EUR/L 4399044.55 USD-S 4129850.57EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	01/26/2024	01/26/2024	Maturity	1	4,399,045	1.065182499			(77,322)					164,556		(77,322)			0003
EUR/L 1112565.09 USD-S 1044483.07EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	01/26/2024	01/26/2024	Maturity	1	1,112,565	1.065182502			(19,555)					41,618		(19,555)			0003
EUR/L 2983364.15 USD-S 2800800.94EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	01/26/2024	01/26/2024	Maturity	1	2,983,364	1.065182501			(52,438)					111,599		(52,438)			0003
EUR/L 5721650.63 USD-S 5371521.43EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	01/26/2024	01/26/2024	Maturity	1	5,721,651	1.065182501			(100,569)					214,031		(100,569)			0003
EUR/L 17418895.29 USD-S 16352967.96EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	01/26/2024	01/26/2024	Maturity	1	17,418,895	1.0651825			(306,170)					651,591		(306,170)			0003
EUR/L 6591834.29 USD-S 6188455.3EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	01/26/2024	01/26/2024	Maturity	1	6,591,834	1.0651825			(115,864)					246,582		(115,864)			0003
EUR/L 58448112.2 USD-S 54832717EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2023	01/26/2024	01/26/2024	Maturity	1	58,448,112	1.065935			(985,349)					2,143,572		(985,349)			0003
EUR/L 28004715.44 USD-S 26291002.19EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8S6QX2D1J8570P30	10/24/2023	01/26/2024	01/26/2024	Maturity	1	28,004,715	1.0651825			(492,236)					1,047,577		(492,236)			0003
EUR/L 178727474.52 USD-S 167672019.89EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	10/24/2023	01/26/2024	01/26/2024	Maturity	1	178,727,475	1.065935			(3,013,082)					6,554,792		(3,013,082)			0003
GBP/L 87159763.03 USD-S 68368620.37GBP	Finsbury deal June 2020 AADE - 2321501	D1	Currency	BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	01/12/2024	01/26/2024	01/26/2024	Maturity	1	87,159,763	1.2748504			303,865							303,865			0003
EUR/L 119382.35 USD-S 106949.38EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA 02RNEB1BJXP4R0TD8PU41	05/04/2023	01/25/2024	01/25/2024	Maturity	1	119,382	1.116250978			(3,043)					1,205		(3,043)			0003

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EUR/L 257328.29 USD-S 236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024	01/25/2024	Maturity	1	257,328	1.089900004			(497)					(3,561)		(497)			0003
EUR/L 53681.41 USD-S 49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024	01/25/2024	Maturity	1	53,681	1.089899971			(104)					(743)		(104)			0003
EUR/L 863696.21 USD-S 794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/17/2023	01/25/2024	01/25/2024	Maturity	1	863,696	1.086718996			856					(14,514)		856			0003
EUR/L 1368372.89 USD-S 1251638.8EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/14/2023	01/25/2024	01/25/2024	Maturity	1	1,368,373	1.093264998			(6,845)					(14,664)		(6,845)			0003
EUR/L 119382.35 USD-S 106949.38EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/04/2023	01/25/2024	01/25/2024	Maturity	1	119,382	1.116250978			(3,043)					1,205		(3,043)			0003
EUR/L 257328.29 USD-S 236102.66EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024	01/25/2024	Maturity	1	257,328	1.089900004			(497)					(3,561)		(497)			0003
EUR/L 53681.41 USD-S 49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/13/2023	01/25/2024	01/25/2024	Maturity	1	53,681	1.089899971			(104)					(743)		(104)			0003
EUR/L 863696.21 USD-S 794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	02/17/2023	01/25/2024	01/25/2024	Maturity	1	863,696	1.086718996			856					(14,514)		856			0003
EUR/L 1368372.89 USD-S 1251638.8EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	02/14/2023	01/25/2024	01/25/2024	Maturity	1	1,368,373	1.093264998			(6,845)					(14,664)		(6,845)			0003
EUR/L 373483.54 USD-S 332014.88EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	01/25/2024	01/25/2024	Maturity	1	373,484	1.124900004			12,319					(6,613)		12,319			0003
EUR/L 1556221.43 USD-S 1383430.91EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	01/25/2024	01/25/2024	Maturity	1	1,556,221	1.1249			51,331					(27,557)		51,331			0003
EUR/L 865029.05 USD-S 794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024	01/25/2024	Maturity	1	865,029	1.088396001			477					13,181		477			0003
EUR/L 49514.56 USD-S 49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024	01/25/2024	Maturity	1	49,515	1.005299926			(4,063)					4,910		(4,063)			0003
EUR/L 1603142.71 USD-S 1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024	01/25/2024	Maturity	1	1,603,143	1.005300005			(131,556)					158,960		(131,556)			0003
EUR/L 311244.29 USD-S 276686.18EUR	Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	01/25/2024	01/25/2024	Maturity	1	311,244	1.124900022			10,266					(5,511)		10,266			0003
EUR/L 74696.71 USD-S 66402.98EUR	Coupon Hedge: Portman Square 2023-1 A XS2651000585	B1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/20/2023	01/25/2024	01/25/2024	Maturity	1	74,697	1.124899967			2,464					(1,323)		2,464			0003
EUR/L 865029.05 USD-S 794774.19EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	02/17/2023	01/25/2024	01/25/2024	Maturity	1	865,029	1.088396001			477					13,181		477			0003
EUR/L 49514.56 USD-S 49253.52EUR	Coupon Hedge: Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024	01/25/2024	Maturity	1	49,515	1.005299926			(4,063)					4,910		(4,063)			0003
EUR/L 1603142.71 USD-S 1594690.84EUR	Portman Square 2021-NPL1 DAC - 50111103	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/03/2022	01/25/2024	01/25/2024	Maturity	1	1,603,143	1.005300005			(131,556)					158,960		(131,556)			0003
GBP/L 1539738.7 USD-S 1215743.15GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2024	01/25/2024	01/25/2024	Maturity	1	1,539,739	1.2665			(5,711)							(5,711)			0003
GBP/L 3806576.23 USD-S 3005587.23GBP	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/23/2024	01/25/2024	01/25/2024	Maturity	1	3,806,576	1.266500001			(14,118)							(14,118)			0003
USD/L 646140 EUR-S 703665.84USD	CLO CADOG 8A BRN XS2079889361	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/22/2024	01/24/2024	01/24/2024	Maturity	1	703,666	1.089029993			(2,666)							(2,666)			0003
USD/L 88.92 EUR-S 96.84USD .	CLO HARVT 25A CR XS2405860292 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/22/2024	01/24/2024	01/24/2024	Maturity	1	97	1.089068826													0003
USD/L 930.93 EUR-S 1013.81USD	CLO CADOG 8A BRN XS2079889361 - Acclnt	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/22/2024	01/24/2024	01/24/2024	Maturity	1	1,014	1.08902925			(4)							(4)			0003
USD/L 242500 EUR-S 264089.78USD	CLO ReInv6m HARVT 25A CR XS2405860292	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/22/2024	01/24/2024	01/24/2024	Maturity	1	264,090	1.089030021			(1,000)							(1,000)			0003
USD/L 182175.98 GBP-S 231778.84USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/10/2024	01/24/2024	01/24/2024	Maturity	1	231,779	1.272279913			(688)							(688)			0003
USD/L 554703.08 GBP-S 705737.58USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/10/2024	01/24/2024	01/24/2024	Maturity	1	705,738	1.272279902			(2,094)							(2,094)			0003
USD/L 182175.98 GBP-S 231778.84USD	Chiswick High Street July 2021 - 7200450	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/10/2024	01/24/2024	01/24/2024	Maturity	1	231,779	1.272279913			(688)							(688)			0003
USD/L 279753.1 GBP-S 353999.57USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/17/2024	01/24/2024	01/24/2024	Maturity	1	354,000	1.26539999			868							868			0003
USD/L 198771.94 GBP-S 251526.01USD	Embassy Boulevard Jan 2022 - 7200519	B1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770X0HC3ZE78	01/17/2024	01/24/2024	01/24/2024	Maturity	1	251,526	1.265399986			617							617			0003
USD/L 80846.89 EUR-S 87951.71USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/23/2024	01/23/2024	Maturity	1	87,952	1.087879942			34							34			0003
USD/L 19984.99 EUR-S 21741.27USD	Hispania Hotel Portfolio - 7200391	B1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/19/2024	01/23/2024	01/23/2024	Maturity	1	21,741	1.087879954			8							8			0003
EUR/L 2215594 USD-S 2000000EUR	CLO ReInv6m CORDA 12A CR XS2325584238	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	01/23/2024	01/23/2024	Maturity	1	2,215,594	1.107797			(38,984)					5,821		(38,984)			0003
USD/L 2770012.17 GBP-S 3525117.49USD	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/22/2024	01/23/2024	01/23/2024	Maturity	1	3,525,117	1.272600001			(5,273)							(5,273)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
USD/L 29588864.25 GBP-S 37645734.45USD	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/22/2024	01/23/2024	01/23/2024	Maturity	1	37,645,734	1.272294			(47,269)							(47,269)			0003
USD/L 3858387.91 GBP-S 4909003.79USD	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/22/2024	01/23/2024	01/23/2024	Maturity	1	4,909,004	1.272294001			(6,164)							(6,164)			0003
USD/L 6848085.65 GBP-S 8714873.8USD	Whiteleys October 2022 - 2380301	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/22/2024	01/23/2024	01/23/2024	Maturity	1	8,714,874	1.2726			(13,036)							(13,036)			0003
USD/L 25730476.34 GBP-S 32736730.66USD	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/22/2024	01/23/2024	01/23/2024	Maturity	1	32,736,731	1.272294			(41,105)							(41,105)			0003
EUR/L 2008600 USD-S 2000000EUR	CLO ReInv6m CORDA 12A CR XS2325584238	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/21/2022	01/23/2024	01/23/2024	Maturity	1	2,008,600	1.0043			(168,010)						201,173	(168,010)			0003
EUR/L 1693820.58 USD-S 1545000EUR	CLO ReInv6m GLME 2X D XS1911600457	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/02/2024	01/22/2024	01/22/2024	Maturity	1	1,693,821	1.096324			(10,704)							(10,704)			0003
USD/L 905.98 EUR-S 985.68USD	CLO RRME 5A A2R XS2406902259 - Acclnt	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/19/2024	01/22/2024	01/22/2024	Maturity	1	986	1.087971037			1							1			0003
USD/L 945450 EUR-S 1028618.87USD	CLO ReInv6m RRME 5A A2R XS2406902259	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/19/2024	01/22/2024	01/22/2024	Maturity	1	1,028,619	1.087967497			1,350							1,350			0003
EUR/L 2123341.86 USD-S 1955375.14EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/22/2024	01/22/2024	Maturity	1	2,123,342	1.085899998			(6,836)							(6,836)			0003
EUR/L 2377672.84 USD-S 2189587.29EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/22/2024	01/22/2024	Maturity	1	2,377,673	1.085900001			(7,654)							(7,654)			0003
EUR/L 2930115.84 USD-S 2698329.35EUR	ERLS 2019-NPL2 A XS2067018973	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/18/2024	01/22/2024	01/22/2024	Maturity	1	2,930,116	1.0859			(9,433)							(9,433)			0003
EUR/L 1672763.85 USD-S 1545000EUR	CLO ReInv6m GLME 2X D XS1911600457	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	06/13/2022	01/22/2024	01/22/2024	Maturity	1	1,672,764	1.082695049			(10,353)						34,213	(10,353)			0003
EUR/L 725234.11 USD-S 667876.85EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	01/18/2024	01/22/2024	01/22/2024	Maturity	1	725,234	1.085879994			(2,348)							(2,348)			0003
EUR/L 874552.54 USD-S 805385.99EUR	Summit Pool Mont Logistics June 2021 - 7200452	B1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	01/18/2024	01/22/2024	01/22/2024	Maturity	1	874,553	1.085880001			(2,832)							(2,832)			0003
EUR/L 5984664.48 USD-S 5512822.04EUR	35 RUE DE LA GARE Collateral Facility - 7200426	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	01/18/2024	01/22/2024	01/22/2024	Maturity	1	5,984,664	1.08559			(20,981)							(20,981)			0003
GBP/L 5800330.82 USD-S 4770870.09GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024	01/22/2024	Maturity	1	5,800,331	1.215780499			(258,686)						280,314	(258,686)			0003
GBP/L 3811126.59 USD-S 3134716GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024	01/22/2024	Maturity	1	3,811,127	1.215780501			(169,971)						184,181	(169,971)			0003
GBP/L 10164057.9 USD-S 8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024	01/22/2024	Maturity	1	10,164,058	1.2157805			(453,302)						491,201	(453,302)			0003
GBP/L 6502104.25 USD-S 4963059.5GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/14/2023	01/22/2024	01/22/2024	Maturity	1	6,502,104	1.3101			199,006						(176,507)	199,006			0003
GBP/L 10096504.04 USD-S 8360109.33GBP	60 Curzon July 2022 - 7200568	B1	Currency	MORGAN STANLEY 17331LVCZKQKX5T7XV54	07/13/2022	01/22/2024	01/22/2024	Maturity	1	10,096,504	1.2077			(520,856)						558,755	(520,856)			0003
GBP/L 1325393.15 USD-S 1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024	01/22/2024	Maturity	1	1,325,393	1.215780496			(59,111)						64,053	(59,111)			0003
GBP/L 496970.91 USD-S 408766.97GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024	01/22/2024	Maturity	1	496,971	1.215780497			(22,164)						24,017	(22,164)			0003
GBP/L 756363.14 USD-S 622121.46GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024	01/22/2024	Maturity	1	756,363	1.2157805			(33,733)						36,553	(33,733)			0003
GBP/L 847874.4 USD-S 647182.96GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/14/2023	01/22/2024	01/22/2024	Maturity	1	847,874	1.310100006			25,950						(23,016)	25,950			0003
GBP/L 1316911.17 USD-S 1090158.26GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	01/22/2024	01/22/2024	Maturity	1	1,316,911	1.207999993			(67,593)						72,535	(67,593)			0003
GBP/L 8838664.75 USD-S 7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024	01/22/2024	Maturity	1	8,838,665	1.2157805			(394,192)						427,149	(394,192)			0003
GBP/L 3314155.67 USD-S 2725949.03GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024	01/22/2024	Maturity	1	3,314,156	1.215780498			(147,807)						160,164	(147,807)			0003
GBP/L 5043967.68 USD-S 4148748.63GBP	60 Curzon July 2022 - 7200568	B1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	10/19/2023	01/22/2024	01/22/2024	Maturity	1	5,043,968	1.215780499			(224,954)						243,761	(224,954)			0003
GBP/L 5654229.86 USD-S 4315876.54GBP	60 Curzon July 2022 - 7200568	B1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	07/14/2023	01/22/2024	01/22/2024	Maturity	1	5,654,230	1.310100001			173,056						(153,490)	173,056			0003
GBP/L 8782100.89 USD-S 7269951.07GBP	60 Curzon July 2022 - 7200568	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	07/13/2022	01/22/2024	01/22/2024	Maturity	1	8,782,101	1.208			(450,755)						483,713	(450,755)			0003
USD/L 16313000 GBP-S 20621263.3USD	RMBS Project Jupiter 1A CR XS2737623533	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/17/2024	01/19/2024	01/19/2024	Maturity	1	20,621,263	1.2641			91,290							91,290			0003

SCHEDULE DB - PART A - SECTION 2

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USD/L 1310000 GBP-S 1657150USD	TABS 2024-2ND1A C RMBS - XS2742448876	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/17/2024	01/19/2024	01/19/2024	Maturity	1	1,657,150	1.265			6,152							6,152			0003
USD/L 1500000 GBP-S 1897500USD	TABS 2024-2ND1A D RMBS - XS2742448959	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/17/2024	01/19/2024	01/19/2024	Maturity	1	1,897,500	1.265			7,044							7,044			0003
EUR/L 40293.66 USD-S 37103.8EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2024	01/19/2024	01/19/2024	Maturity	1	40,294	1.085971248			(31)							(31)			0003
EUR/L 257785.42 USD-S 237377.7EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2024	01/19/2024	01/19/2024	Maturity	1	257,785	1.085971193			(197)							(197)			0003
EUR/L 512011.79 USD-S 471478.24EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2024	01/19/2024	01/19/2024	Maturity	1	512,012	1.0859712			(392)							(392)			0003
EUR/L 217570.21 USD-S 200346.21EUR	Irish RPL UPB	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2024	01/19/2024	01/19/2024	Maturity	1	217,570	1.08597118			(167)							(167)			0003
EUR/L 69890.07 USD-S 64357.2EUR	Irish RPL EPF	B1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/18/2024	01/19/2024	01/19/2024	Maturity	1	69,890	1.08597267			(54)							(54)			0003
EUR/L 1341375 USD-S 1225000EUR	CLO ReInv6n DRYD 2018-66A DR XS2415313332	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/02/2024	01/18/2024	01/18/2024	Maturity	1	1,341,375	1.095			(8,448)							(8,448)			0003
EUR/L 5475000 USD-S 5000000EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/02/2024	01/18/2024	01/18/2024	Maturity	1	5,475,000	1.095			(34,481)							(34,481)			0003
USD/L 1293058.82 GBP-S 1637659USD	Whiteleys October 2022 - 2380301	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2024	01/18/2024	01/18/2024	Maturity	1	1,637,659	1.266500003			2,321							2,321			0003
USD/L 191375.34 GBP-S 242250.75USD	Brunel Sept 2021 - 7200467 .	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2024	01/18/2024	01/18/2024	Maturity	1	242,251	1.265840991			470							470			0003
USD/L 765501.35 GBP-S 969002.99USD	Brunel Sept 2021 - 7200467 .	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2024	01/18/2024	01/18/2024	Maturity	1	969,003	1.265840994			1,879							1,879			0003
USD/L 1322977.71 GBP-S 1674679.43USD	Brunel Sept 2021 - 7200467 .	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	01/17/2024	01/18/2024	01/18/2024	Maturity	1	1,674,679	1.265841002			3,247							3,247			0003
USD/L 3196728.77 GBP-S 4048656.99USD	Whiteleys October 2022 - 2380301	B1	Currency	WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	01/17/2024	01/18/2024	01/18/2024	Maturity	1	4,048,657	1.266500001			5,739							5,739			0003
EUR/L 5500700 USD-S 5000000EUR	CLO DRYD 2018-66A DR XS2415313332	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	06/23/2023	01/18/2024	01/18/2024	Maturity	1	5,500,700	1.10014			60,181					22,553		60,181			0003
EUR/L 1427860 USD-S 1225000EUR	CLO ReInv6n DRYD 2018-66A DR XS2415313332	D1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	02/02/2022	01/18/2024	01/18/2024	Maturity	1	1,427,860	1.1656			94,933					(74,663)		94,933			0003
EUR/L 4943638.33 USD-S 4516455.28EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	01/04/2024	01/17/2024	01/17/2024	Maturity	1	4,943,638	1.0945837			(33,807)							(33,807)			0003
EUR/L 992943.27 USD-S 905747.34EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/20/2023	01/17/2024	01/17/2024	Maturity	1	992,943	1.096269595			(8,307)					(7,548)		(8,307)			0003
EUR/L 10698955.06 USD-S 9757368.96EUR	Coupon Hedge CML Total	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	10,698,955	1.0965			(91,736)							(91,736)			0003
EUR/L 1118823.18 USD-S 1054002.05EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	1,118,823	1.061500004			26,981					(45,431)		26,981			0003
EUR/L 28783057.33 USD-S 26249938.29EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	28,783,057	1.0965			(246,794)							(246,794)			0003
EUR/L 7051692.99 USD-S 6431092.56EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	7,051,693	1.0965			(60,463)							(60,463)			0003
EUR/L 354349.42 USD-S 323729.85EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	01/04/2024	01/17/2024	01/17/2024	Maturity	1	354,349	1.094583709			(2,423)							(2,423)			0003
EUR/L 1270187.98 USD-S 1158645.63EUR	Coupon Hedge CLO JAJO	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	11/20/2023	01/17/2024	01/17/2024	Maturity	1	1,270,188	1.096269599			(10,626)					(9,656)		(10,626)			0003
EUR/L 8825689.17 USD-S 8041322.49EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	8,825,689	1.097542			(83,981)							(83,981)			0003
EUR/L 3046843.48 USD-S 2776060.94EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	3,046,843	1.097542001			(28,992)							(28,992)			0003
EUR/L 843812.88 USD-S 769535.19EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2023	01/17/2024	01/17/2024	Maturity	1	843,813	1.096522798			(7,252)					(6,218)		(7,252)			0003
EUR/L 6770652.65 USD-S 6168923.51EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	6,770,653	1.097542			(64,426)							(64,426)			0003
EUR/L 1099626.36 USD-S 1001899.12EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	1,099,626	1.097541996			(10,464)							(10,464)			0003
EUR/L 2169473.32 USD-S 1976665.42EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	2,169,473	1.097542001			(20,644)							(20,644)			0003
EUR/L 14326761.63 USD-S 13053497.39EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	14,326,762	1.097542			(136,327)							(136,327)			0003
EUR/L 41104203.25 USD-S 37451143.78EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	41,104,203	1.097542			(391,128)							(391,128)			0003
EUR/L 27899070.11 USD-S 25419592.24EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	27,899,070	1.097542			(265,474)							(265,474)			0003
EUR/L 879961.62 USD-S 803923.56EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I73311LVCZKQKX5T7XV54	01/04/2024	01/17/2024	01/17/2024	Maturity	1	879,962	1.094583694			(6,018)							(6,018)			0003
EUR/L 1696290.48 USD-S 1546972.37EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2023	01/17/2024	01/17/2024	Maturity	1	1,696,290	1.096522803			(14,579)					(12,500)		(14,579)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 12818442.61 USD-S																								
12075782.02EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	12,818,443	1.0615			309,120					(520,507)		309,120			0003
EUR/L 2445250.15 USD-S																								
2227933.1EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	2,445,250	1.097542			(23,268)							(23,268)			0003
EUR/L 4396952.04 USD-S																								
4006181.12EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	4,396,952	1.097542			(41,839)							(41,839)			0003
EUR/L 5404671.61 USD-S																								
4928918.59EUR	Coupon Hedge CLO JAJO	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/20/2023	01/17/2024	01/17/2024	Maturity	1	5,404,672	1.096522799			(46,453)							(46,453)			0003
EUR/L 1387718.86 USD-S																								
1307318.76EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	1,387,719	1.061499997			33,465					(56,350)		33,465			0003
USD/L 1018567.56 EUR-S																								
1114907.86USD	Spot Trade	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/04/2024	01/17/2024	01/17/2024	Maturity	1	1,114,908	1.094584104			(7,625)							(7,625)			0003
EUR/L 1114907.86 USD-S																								
1018567.56EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/04/2024	01/17/2024	01/17/2024	Maturity	1	1,114,908	1.094584104			(7,625)							(7,625)			0003
EUR/L 2888791.67 USD-S																								
2632055.69EUR	Coupon Hedge CML Total	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/17/2024	01/17/2024	Maturity	1	2,888,792	1.097542001			(27,488)							(27,488)			0003
EUR/L 3958461.75 USD-S				MIZUHO CAPITAL																				
3610846.96EUR	Coupon Hedge CLO JAJO	D1	Currency	MARKETS LLC 0V6IIBS6QX2D1J857QP30	11/20/2023	01/17/2024	01/17/2024	Maturity	1	3,958,462	1.096269599			(33,116)							(33,116)			0003
EUR/L 8882913.18 USD-S																								
8368264.89EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	8,882,913	1.0615			214,213					(360,701)		214,213			0003
EUR/L 118079287.78 USD-S																								
107687448.96EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	118,079,288	1.0965			(1,012,443)							(1,012,443)			0003
EUR/L 30259720.97 USD-S																								
27596644.75EUR	Coupon Hedge CML Total	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	30,259,721	1.0965			(259,455)							(259,455)			0003
EUR/L 30838922.08 USD-S				WELLS FARGO &																				
28130002.81EUR	Coupon Hedge CLO JAJO	D1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	01/12/2024	01/17/2024	01/17/2024	Maturity	1	30,838,922	1.0963			(258,843)							(258,843)			0003
EUR/L 35061434.59 USD-S				WELLS FARGO &																				
31981605.94EUR	Coupon Hedge CML Total	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	01/12/2024	01/17/2024	01/17/2024	Maturity	1	35,061,435	1.0963			(294,285)							(294,285)			0003
EUR/L 11460276.85 USD-S				MIZUHO CAPITAL																				
10453885.47EUR	Coupon Hedge CLO JAJO	D1	Currency	MARKETS LLC 0V6IIBS6QX2D1J857QP30	11/20/2023	01/17/2024	01/17/2024	Maturity	1	11,460,277	1.096269601			(95,876)							(95,876)			0003
EUR/L 10052849.7 USD-S																								
9470418.94EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	10,052,850	1.061499999			242,427					(408,207)		242,427			0003
EUR/L 36947479.67 USD-S				WELLS FARGO &																				
33701979.08EUR	Coupon Hedge CML Total	B1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	01/12/2024	01/17/2024	01/17/2024	Maturity	1	36,947,480	1.0963			(310,115)							(310,115)			0003
EUR/L 291594420.7 USD-S				WELLS FARGO &																				
265980498.68EUR	Coupon Hedge CLO JAJO	D1	Currency	COMPANY KB1H1DSPRFMYMCUFXT09	01/12/2024	01/17/2024	01/17/2024	Maturity	1	291,594,421	1.0963			(2,447,468)							(2,447,468)			0003
EUR/L 10645112.37 USD-S				MIZUHO CAPITAL																				
9710305.17EUR	Coupon Hedge CLO JAJO	D1	Currency	MARKETS LLC 0V6IIBS6QX2D1J857QP30	11/20/2023	01/17/2024	01/17/2024	Maturity	1	10,645,112	1.096269601			(89,056)							(89,056)			0003
EUR/L 6817241.61 USD-S																								
6422271.89EUR	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	6,817,242	1.0615			164,399					(276,822)		164,399			0003
EUR/L 4380405.72 USD-S																								
4001890.51EUR	Coupon Hedge CLO JAJO	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/04/2024	01/17/2024	01/17/2024	Maturity	1	4,380,406	1.094584099			(29,957)							(29,957)			0003
USD/L 4001890.51 EUR-S																								
4380405.72USD	Spot Trade	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/04/2024	01/17/2024	01/17/2024	Maturity	1	4,380,406	1.094584099			(29,957)							(29,957)			0003
GBP/L 1344135.09 USD-S																								
1054002.05GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	1,344,135	1.275268004			(12,938)							(12,938)			0003
GBP/L 15399858.39 USD-S																								
12075782.02GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	15,399,858	1.275268			(148,230)							(148,230)			0003
GBP/L 1667181.78 USD-S																								
1307318.76GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	1,667,182	1.275268			(16,047)							(16,047)			0003
GBP/L 10671780.43 USD-S																								
8368264.89GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	10,671,780	1.275268			(102,720)							(102,720)			0003
GBP/L 12077322.22 USD-S																								
9470418.94GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	12,077,322	1.275268			(116,249)							(116,249)			0003
GBP/L 8190117.83 USD-S																								
6422271.89GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/12/2024	01/17/2024	01/17/2024	Maturity	1	8,190,118	1.275268			(78,833)							(78,833)			0003
EUR/L 10412468.95 USD-S																								
9757368.96EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	01/17/2024	01/17/2024	Maturity	1	10,412,469	1.067139			(194,750)					365,554		(194,750)			0003
EUR/L 1112937.1 USD-S																								
1054002.05EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/13/2023	01/17/2024	01/17/2024	Maturity	1	1,112,937	1.055915498			(32,867)					51,317		(32,867)			0003
EUR/L 33676670.71 USD-S																								
31672140.91EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	10/12/2023	01/17/2024	01/17/2024	Maturity	1	33,676,671	1.06329			(754,060)					1,308,484		(754,060)			0003
EUR/L 8417773.97 USD-S																								
7913468.04EUR	Coupon Hedge CLO JAJO	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/12/2023	01/17/2024	01/17/2024	Maturity	1	8,417,774	1.06372755			(184,944)					323,470		(184,944)			0003
EUR/L 9293957.01 USD-S																								
8810857.68EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2023	01/17/2024	01/17/2024	Maturity	1	9,293,957	1.05483			(284,312)					438,546		(284,312)			0003
EUR/L 2962442.9 USD-S																								
2776060.94EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	01/17/2024	01/17/2024	Maturity	1	2,962,443	1.067139002			(55,408)					104,003		(55,408)			0003
EUR/L 6507165.59 USD-S																								
6168923.51EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2023	01/17/2024	01/17/2024	Maturity	1	6,507,166	1.054830001			(199,061)					307,048		(199,061)			0003
EUR/L 1056833.25 USD-S																								
1001899.12EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2023	01/17/2024	01/17/2024	Maturity	1	1,056,833	1.054830001			(32,330)					49,868		(32,330)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2109376.76 USD-S 1976665.42EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	01/17/2024	01/17/2024	Maturity	1	2,109,377	1.067139			(39,453)					74,055		(39,453)			0003
EUR/L 13769220.65 USD-S 13053497.39EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2023	01/17/2024	01/17/2024	Maturity	1	13,769,221	1.05483			(421,214)					649,717		(421,214)			0003
EUR/L 41984385.55 USD-S 39802039.71EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2023	01/17/2024	01/17/2024	Maturity	1	41,984,386	1.05483			(1,284,345)					1,981,083		(1,284,345)			0003
EUR/L 27126238.24 USD-S 25419592.24EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	01/17/2024	01/17/2024	Maturity	1	27,126,238	1.067139			(507,358)					952,330		(507,359)			0003
EUR/L 12751005.41 USD-S 12075782.02EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/13/2023	01/17/2024	01/17/2024	Maturity	1	12,751,005	1.0559155			(376,557)					587,944		(376,557)			0003
EUR/L 8623677.49 USD-S 8175419.25EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/13/2023	01/17/2024	01/17/2024	Maturity	1	8,623,677	1.05483			(263,807)					406,918		(263,807)			0003
EUR/L 4275152.11 USD-S 4006181.12EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	01/17/2024	01/17/2024	Maturity	1	4,275,152	1.067138999			(79,961)					150,089		(79,961)			0003
EUR/L 1380418.14 USD-S 1307318.76EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/13/2023	01/17/2024	01/17/2024	Maturity	1	1,380,418	1.055915498			(40,766)					63,651		(40,766)			0003
EUR/L 2808769.28 USD-S 2632055.69EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	01/17/2024	01/17/2024	Maturity	1	2,808,769	1.067139001			(52,534)					98,608		(52,534)			0003
EUR/L 29449455.88 USD-S 27596644.75EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	01/17/2024	01/17/2024	Maturity	1	29,449,456	1.067139			(550,810)					1,033,892		(550,810)			0003
EUR/L 8836180.61 USD-S 8368264.89EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/13/2023	01/17/2024	01/17/2024	Maturity	1	8,836,181	1.055915501			(260,946)					407,433		(260,946)			0003
EUR/L 118342365.07 USD-S 111298295.92EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/12/2023	01/17/2024	01/17/2024	Maturity	1	118,342,365	1.06329			(2,649,825)					4,598,111		(2,649,825)			0003
EUR/L 34128818.98 USD-S 31981605.94EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	01/17/2024	01/17/2024	Maturity	1	34,128,819	1.067139			(638,331)					1,198,172		(638,331)			0003
EUR/L 9999962.15 USD-S 9470418.94EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/13/2023	01/17/2024	01/17/2024	Maturity	1	9,999,962	1.0559155			(295,314)					461,095		(295,314)			0003
EUR/L 41025862.57 USD-S 38583888.28EUR	Coupon Hedge CLO JAJO	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	10/12/2023	01/17/2024	01/17/2024	Maturity	1	41,025,863	1.06329			(918,617)					1,594,032		(918,617)			0003
EUR/L 6781376.43 USD-S 6422271.89EUR	Coupon Hedge CML JAJO	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/13/2023	01/17/2024	01/17/2024	Maturity	1	6,781,376	1.055915499			(200,265)					312,687		(200,265)			0003
EUR/L 35964696.25 USD-S 33701979.08EUR	Coupon Hedge CML Total	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/23/2023	01/17/2024	01/17/2024	Maturity	1	35,964,696	1.067139			(672,668)					1,262,624		(672,668)			0003
EUR/L 298462871.08 USD-S 279692694.36EUR	Coupon Hedge CLO JAJO	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/12/2023	01/17/2024	01/17/2024	Maturity	1	298,462,871	1.06711			(5,590,586)					10,486,630		(5,590,586)			0003
GBP/L 1284394.25 USD-S 1054002.05GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	1,284,394	1.218588			(46,803)					58,938		(46,803)			0003
GBP/L 14715403.06 USD-S 12075782.02GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	14,715,403	1.218588			(536,226)					675,255		(536,226)			0003
GBP/L 1593082.95 USD-S 1307318.76GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	1,593,083	1.218587998			(58,052)					73,103		(58,052)			0003
GBP/L 10197467.18 USD-S 8368264.89GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	10,197,467	1.218588001			(371,593)					467,937		(371,593)			0003
GBP/L 11540538.88 USD-S 9470418.94GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	11,540,539	1.218588001			(420,534)					529,568		(420,534)			0003
GBP/L 7826103.46 USD-S 6422271.89GBP	Coupon Hedge CML JAJO	B1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/17/2023	01/17/2024	01/17/2024	Maturity	1	7,826,103	1.218588			(285,181)					359,121		(285,181)			0003
EUR/L 1158326 USD-S 1000000EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024	01/16/2024	Maturity	1	1,158,326	1.158326			(63,324)					53,770		(63,324)			0003
EUR/L 1377355 USD-S 1150000EUR	CLO ReInv6m OCPE 2020-4A C XS2191830897	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	09/27/2021	01/16/2024	01/16/2024	Maturity	1	1,377,355	1.1977			(118,102)					107,115		(118,102)			0003
EUR/L 1074240 USD-S 900000EUR	CLO ReInv6m ARBR 8A C XS2207863239	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/21/2021	01/16/2024	01/16/2024	Maturity	1	1,074,240	1.1936			(88,738)					80,139		(88,738)			0003
EUR/L 4659824 USD-S 4000000EUR	CLO ReInv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	01/16/2024	Maturity	1	4,659,824	1.164956			(279,814)					241,599		(279,814)			0003
EUR/L 6989736 USD-S 6000000EUR	CLO ReInv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	01/16/2024	Maturity	1	6,989,736	1.164956			(419,722)					362,399		(419,722)			0003
EUR/L 1158326 USD-S 1000000EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/07/2021	01/16/2024	01/16/2024	Maturity	1	1,158,326	1.158326			(63,324)					53,770		(63,324)			0003
EUR/L 10946700 USD-S 9000000EUR	CLO ReInv6m HARVT 24A CE XS2197895720	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	01/16/2024	01/16/2024	Maturity	1	10,946,700	1.2163			(1,091,678)					1,005,694		(1,091,678)			0003
EUR/L 2006895 USD-S 1650000EUR	CLO ReInv6m HARVT 24A B2E XS2197895134	D1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/03/2021	01/16/2024	01/16/2024	Maturity	1	2,006,895	1.2163			(200,141)					184,377		(200,141)			0003
EUR/L 4659824 USD-S 4000000EUR	CLO ReInv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	01/16/2024	Maturity	1	4,659,824	1.164956			(279,814)					241,599		(279,814)			0003
EUR/L 1164956 USD-S 1000000EUR	CLO ReInv6m OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	11/30/2021	01/16/2024	01/16/2024	Maturity	1	1,164,956	1.164956			(69,954)					60,400		(69,954)			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 2912390 USD-S 2500000EUR	CLO ReInv6n OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	11/30/2021	01/16/2024	01/16/2024	Maturity	1	2,912,390	1.164956			(174,884)					150,999		(174,884)			0003
EUR/L 4790800 USD-S 4000000EUR	CLO ReInv6n OCPE 2020-4A CE XS2191831192	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	09/27/2021	01/16/2024	01/16/2024	Maturity	1	4,790,800	1.1977			(410,790)					372,575		(410,790)			0003
EUR/L 3742812.5 USD-S 3125000EUR	CLO ReInv6n OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	09/27/2021	01/16/2024	01/16/2024	Maturity	1	3,742,813	1.1977			(320,930)					291,074		(320,930)			0003
EUR/L 2316652 USD-S 2000000EUR	CLO ReInv6n OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	12/07/2021	01/16/2024	01/16/2024	Maturity	1	2,316,652	1.158326			(126,647)					107,540		(126,647)			0003
EUR/L 1679572.7 USD-S 1450000EUR	CLO ReInv6n OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	12/07/2021	01/16/2024	01/16/2024	Maturity	1	1,679,573	1.158326			(91,819)					77,966		(91,819)			0003
EUR/L 4374160 USD-S 3650000EUR	CLO ReInv6n AQUE 2020-5A DE XS2210216227	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/28/2021	01/16/2024	01/16/2024	Maturity	1	4,374,160	1.1984			(377,401)					342,530		(377,401)			0003
EUR/L 4673760 USD-S 3900000EUR	CLO ReInv6n AQUE 2020-5A B2E XS2210214958	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/28/2021	01/16/2024	01/16/2024	Maturity	1	4,673,760	1.1984			(403,251)					365,991		(403,251)			0003
EUR/L 5632480 USD-S 4700000EUR	CLO ReInv6n AQUE 2020-5A CE XS2210215682	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	10/28/2021	01/16/2024	01/16/2024	Maturity	1	5,632,480	1.1984			(485,969)					441,066		(485,969)			0003
EUR/L 6206720 USD-S 5200000EUR	CLO ReInv6n ARBR 8A CE XS2207863312	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	10/21/2021	01/16/2024	01/16/2024	Maturity	1	6,206,720	1.1936			(512,707)					463,028		(512,707)			0003
USD/L 20000 CHF-S 23529.11USD	CHF 6 Year deal	BA1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/06/2021	01/16/2024	01/16/2024	Maturity	1	23,529	1.1764555			(159)					(212)		(159)			0003
USD/L 5555000 GBP-S 6738292.77USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	09/29/2022	01/16/2024	01/16/2024	Maturity	1	6,738,293	1.213014			331,026					(341,556)		331,026			0003
USD/L 11110000 GBP-S 13476585.54USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2022	01/16/2024	01/16/2024	Maturity	1	13,476,586	1.213014			662,052					(683,111)		662,052			0003
USD/L 1390000 GBP-S 1686089.46USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2022	01/16/2024	01/16/2024	Maturity	1	1,686,089	1.213014			82,831					(85,466)		82,831			0003
GBP/L 87154676.4 USD-S 68368620.37GBP	Finsbury deal June 2020 AADE - 2321501	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/12/2024	01/16/2024	01/16/2024	Maturity	1	87,154,676	1.274776			(148,453)							(148,453)			0003
USD/L 1390000 GBP-S 1686089.46USD	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/19/2022	01/16/2024	01/16/2024	Maturity	1	1,686,089	1.213014			82,831					(85,466)		82,831			0003
USD/L 906972.86 GBP-S 1155610.4USD	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL77OXOHC3ZE78	01/12/2024	01/16/2024	01/16/2024	Maturity	1	1,155,610	1.27414			(1,393)							(1,393)			0003
EUR/L 4199046.62 USD-S 3834815.81EUR	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	4,199,047	1.094980001			(86)							(86)			0003
EUR/L 499586.12 USD-S 456280.53EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	499,586	1.094910011			(42)							(42)			0003
EUR/L 10156.28 USD-S 9275.9EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	10,156	1.094910467			(1)							(1)			0003
EUR/L 789663.37 USD-S 720160.66EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	01/11/2024	01/16/2024	01/16/2024	Maturity	1	789,663	1.096510007			1,086							1,086			0003
EUR/L 484.44 USD-S 441.8EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	01/11/2024	01/16/2024	01/16/2024	Maturity	1	484	1.09651426			1							1			0003
EUR/L 1693417.34 USD-S 1545000EUR	CLO ReInv6n GLME 2X D XS1911600457	D1	Currency	SOCIETE GENERALE SA 02RNEBIBXP4R0TD8PU41	01/02/2024	01/16/2024	01/16/2024	Maturity	1	1,693,417	1.096063003			1,639							1,639			0003
EUR/L 1166055 USD-S 1000000EUR	CLO ReInv6n OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	12/16/2021	01/16/2024	01/16/2024	Maturity	1	1,166,055	1.166055			71,053					(61,499)		71,053			0003
EUR/L 18540555 USD-S 15650000EUR	CLO ReInv6n OZLME 5A CR XS2405130217	D1	Currency	ROYAL BK CANADA ES71P3U3RHIGC71XBU11	11/05/2021	01/16/2024	01/16/2024	Maturity	1	18,540,555	1.1847			1,403,767					(1,254,250)		1,403,767			0003
EUR/L 1392235 USD-S 1150000EUR	CLO ReInv6n OCPE 2020-4A C XS2191830897	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	01/16/2024	Maturity	1	1,390,235	1.2089			130,982					(119,995)		130,982			0003
EUR/L 1088010 USD-S 900000EUR	CLO ReInv6n ARBR 8A C XS2207863239	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	01/16/2024	Maturity	1	1,088,010	1.2089			102,508					(93,909)		102,508			0003
EUR/L 3662967 USD-S 3030000EUR	CLO ReInv6n DRYD 2018-66A B1 XS1908336073	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	01/16/2024	Maturity	1	3,662,967	1.2089			345,110					(316,162)		345,110			0003
EUR/L 604450 USD-S 500000EUR	CLO ReInv6n GLME 2A B1A XS1911601349	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	01/16/2024	Maturity	1	604,450	1.2089			56,949					(52,172)		56,949			0003
EUR/L 3022250 USD-S 2500000EUR	CLO ReInv6n DRYD 2018-66A C XS1908338103	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	01/16/2024	Maturity	1	3,022,250	1.2089			284,744					(260,859)		284,744			0003
EUR/L 1208900 USD-S 1000000EUR	CLO ReInv6n OZLME 5X B1 XS1904640080	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	01/16/2024	Maturity	1	1,208,900	1.2089			113,898					(104,344)		113,898			0003
EUR/L 1937.75 USD-S 1767.2EUR	Behrens Finance No.1 - RML - 50162263	B1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	01/11/2024	01/16/2024	01/16/2024	Maturity	1	1,938	1.096508601			3							3			0003
EUR/L 2259740 USD-S 2000000EUR	CLO OZLME 5A DR XS2405130993	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZI1NUHU748	07/13/2023	01/16/2024	01/16/2024	Maturity	1	2,259,740	1.12987			69,735					(50,628)		69,735			0003
EUR/L 767488.56 USD-S 700186.62EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	767,489	1.096120003			783							783			0003
EUR/L 662907.41 USD-S 604776.31EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J8570P30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	662,907	1.096120002			676							676			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 532352.05 USD-S 485669.5EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	532,352	1.096119995			543							543			0003
EUR/L 1630483.43 USD-S 1487504.5EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	1,630,483	1.096119998			1,662							1,662			0003
EUR/L 949414.82 USD-S 866159.56EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	949,415	1.096120004			968							968			0003
EUR/L 884910 USD-S 807311.24EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	884,910	1.096120004			902							902			0003
EUR/L 872620.65 USD-S 796099.56EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	872,621	1.09612			890							890			0003
EUR/L 813213.53 USD-S 741901.92EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	813,214	1.096119997			829							829			0003
EUR/L 1761030.12 USD-S 1606603.4EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	1,761,030	1.096120001			1,796							1,796			0003
EUR/L 939227.55 USD-S 857812.56EUR	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	939,228	1.09491			(79)							(79)			0003
EUR/L 1185903.86 USD-S 1083106.25EUR	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	1,185,904	1.094909996			(100)							(100)			0003
EUR/L 1227130.65 USD-S 1120759.38EUR	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	1,227,131	1.094909998			(104)							(104)			0003
EUR/L 1337392.87 USD-S 1221463.75EUR	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	1,337,393	1.094909996			(113)							(113)			0003
EUR/L 2132003.4 USD-S 1947070.63EUR	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	2,132,003	1.094980001			(44)							(44)			0003
EUR/L 526691.4 USD-S 481005.5EUR	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	526,691	1.094979995			(11)							(11)			0003
EUR/L 1011606.21 USD-S 922897.32EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	1,011,606	1.09612			1,031							1,031			0003
EUR/L 627657.82 USD-S 572414.13EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	01/16/2024	01/16/2024	Maturity	1	627,658	1.096510004			863							863			0003
EUR/L 789663.14 USD-S 720160.45EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	01/16/2024	01/16/2024	Maturity	1	789,663	1.096510007			1,086							1,086			0003
EUR/L 4426784.31 USD-S 4038594.6EUR	Non-USD Futures Repatriation - 1.12.2024	D1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6II8SGQX2D1J857QP30	01/12/2024	01/16/2024	01/16/2024	Maturity	1	4,426,784	1.096119999			4,513							4,513			0003
EUR/L 529741.66 USD-S 483116.12EUR	Irish RPL UPB	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	01/16/2024	01/16/2024	Maturity	1	529,742	1.096510007			728							728			0003
EUR/L 4840160 USD-S 4000000EUR	CLO ReInv6m CORDA 12A DN-DN 1/23/32 XS1899143009	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/26/2021	01/16/2024	01/16/2024	Maturity	1	4,840,160	1.21004			460,150						(421,935)	460,150			0003
EUR/L 4840160 USD-S 4000000EUR	CLO ReInv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/26/2021	01/16/2024	01/16/2024	Maturity	1	4,840,160	1.21004			460,150						(421,935)	460,150			0003
EUR/L 7260240 USD-S 6000000EUR	CLO ReInv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/26/2021	01/16/2024	01/16/2024	Maturity	1	7,260,240	1.21004			690,226						(632,903)	690,226			0003
EUR/L 504564.54 USD-S 460154.98EUR	Irish RPL EPF	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	01/16/2024	01/16/2024	Maturity	1	504,565	1.096510006			694							694			0003
EUR/L 10890360 USD-S 9000000EUR	CLO ReInv6m HARVT 24A CE XS2197895720	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/26/2021	01/16/2024	01/16/2024	Maturity	1	10,890,360	1.21004			1,035,338						(949,354)	1,035,338			0003
EUR/L 1996566 USD-S 1650000EUR	CLO ReInv6m HARVT 24A B2E XS2197895134	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/26/2021	01/16/2024	01/16/2024	Maturity	1	1,996,566	1.21004			189,812						(174,048)	189,812			0003
EUR/L 1210040 USD-S 1000000EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/26/2021	01/16/2024	01/16/2024	Maturity	1	1,210,040	1.21004			115,038						(105,484)	115,038			0003
EUR/L 1166055 USD-S 1000000EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	12/16/2021	01/16/2024	01/16/2024	Maturity	1	1,166,055	1.166055			71,053						(61,499)	71,053			0003
EUR/L 3025100 USD-S 2500000EUR	CLO ReInv6m DRYD 2018-66A C XS1908338103	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/26/2021	01/16/2024	01/16/2024	Maturity	1	3,025,100	1.21004			287,594						(263,709)	287,594			0003
EUR/L 1210040 USD-S 1000000EUR	CLO ReInv6m GLME 2A D XS1911602313	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	07/26/2021	01/16/2024	01/16/2024	Maturity	1	1,210,040	1.21004			115,038						(105,484)	115,038			0003
EUR/L 2836522.07 USD-S 2590644.04EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	2,836,522	1.094910002			(239)							(239)			0003
EUR/L 162630.79 USD-S 148533.48EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	162,631	1.094909983			(14)							(14)			0003
EUR/L 3612190.93 USD-S 3299075.66EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	3,612,191	1.09491			(305)							(305)			0003
EUR/L 959397.15 USD-S 876233.8EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	959,397	1.09491			(81)							(81)			0003
EUR/L 768701.31 USD-S 702068.03EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	768,701	1.094910005			(65)							(65)			0003
EUR/L 744882.54 USD-S 680313.94EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	744,883	1.094910006			(63)							(63)			0003
EUR/L 542655.39 USD-S 495616.43EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	542,655	1.094910009			(46)							(46)			0003
EUR/L 3997330.74 USD-S 3650830.42EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES7IP3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	3,997,331	1.094910001			(337)							(337)			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 3901873.19 USD-S 3563647.41EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	3,901,873	1.094910001			(329)							(329)			0003
EUR/L 2271730.96 USD-S 2074810.68EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	2,271,731	1.094909999			(192)							(192)			0003
EUR/L 1410242.68 USD-S 1287998.72EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	01/11/2024	01/16/2024	01/16/2024	Maturity	1	1,410,243	1.094910001			(119)							(119)			0003
EUR/L 2347181.77 USD-S 2131650EUR	Domi 2020-1 Class A-50136224	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	08/14/2023	01/16/2024	01/16/2024	Maturity	1	2,347,182	1.1011103			13,020					7,346		13,020			0003
EUR/L 324546.77 USD-S 316971.16EUR	Domi 2020-1 Class A-50136224	B1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/28/2022	01/16/2024	01/16/2024	Maturity	1	324,547	1.023899998			(22,537)					25,566		(22,537)			0003
EUR/L 12089000 USD-S 10000000EUR	CLO ReInv6m CORDA 12A CR XS2325584238	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	07/26/2021	01/16/2024	01/16/2024	Maturity	1	12,089,000	1.2089			1,138,976					(1,043,438)		1,138,976			0003
EUR/L 1565420.07 USD-S 1429633.49EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	1,565,420	1.094979994			(32)							(32)			0003
EUR/L 3071.16 USD-S 2804.76EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	3,071	1.094981389													0003
EUR/L 4103.16 USD-S 3747.25EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	4,103	1.094978985													0003
EUR/L 71708.49 USD-S 65488.45EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	71,708	1.094980027			(1)							(1)			0003
EUR/L 34048.15 USD-S 31094.77EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	34,048	1.09497996			(1)							(1)			0003
EUR/L 78585.08 USD-S 71768.51EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	78,585	1.094979957			(2)							(2)			0003
EUR/L 54428.6 USD-S 49707.39EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	54,429	1.094980042			(1)							(1)			0003
EUR/L 10954044.69 USD-S 10003876.56EUR	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/11/2024	01/16/2024	01/16/2024	Maturity	1	10,954,045	1.09498			(224)							(224)			0003
EUR/L 2368989.93 USD-S 2160481.83EUR	Hamburg Dutch BtL RML March 2021 - 50085004	B1	Currency	JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	01/11/2024	01/16/2024	01/16/2024	Maturity	1	2,368,990	1.096509999			3,257							3,257			0003
EUR/L 4146450 USD-S 3500000EUR	CLO ReInv6m OZLME 5A DR XS2405130993	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	11/05/2021	01/16/2024	01/16/2024	Maturity	1	4,146,450	1.1847			313,942					(280,503)		313,942			0003
EUR/L 1690779.75 USD-S 1450000EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	12/16/2021	01/16/2024	01/16/2024	Maturity	1	1,690,780	1.166055			103,026					(89,173)		103,026			0003
EUR/L 2332110 USD-S 2000000EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	ROYAL BK CANADA ES71P3U8RHIGC71XBU11	12/16/2021	01/16/2024	01/16/2024	Maturity	1	2,332,110	1.166055			142,105					(122,998)		142,105			0003
EUR/L 4830400 USD-S 4000000EUR	CLO ReInv6m OCPE 2020-4A OE XS2191831192	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	4,830,400	1.2076			450,390					(412,175)		450,390			0003
EUR/L 3773750 USD-S 3125000EUR	CLO ReInv6m OCPE 2020-4A DE XS2191831432	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	3,773,750	1.2076			351,867					(322,012)		351,867			0003
EUR/L 1751020 USD-S 1450000EUR	CLO ReInv6m OZLME 5A B1 XS1904642292	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	1,751,020	1.2076			163,267					(149,413)		163,267			0003
EUR/L 4830400 USD-S 4000000EUR	CLO ReInv6m OZLME 5A CN-CN 1/14/32 XS1904642961	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	4,830,400	1.2076			450,390					(412,175)		450,390			0003
EUR/L 2214976 USD-S 2000000EUR	CLO ReInv6m CORDA 12A CR XS2325584238	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	12/29/2023	01/16/2024	01/16/2024	Maturity	1	2,214,976	1.107488			24,971					(5,864)		24,971			0003
EUR/L 4407740 USD-S 3650000EUR	CLO ReInv6m AQUE 2020-5A DE XS2210216227	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	4,407,740	1.2076			410,981					(376,110)		410,981			0003
EUR/L 6279520 USD-S 5200000EUR	CLO ReInv6m ARBR 8A OE XS2207863312	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	6,279,520	1.2076			585,507					(535,828)		585,507			0003
EUR/L 2415200 USD-S 2000000EUR	CLO ReInv6m DRYD 2018-66A B1 XS1908336073	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	2,415,200	1.2076			225,195					(206,088)		225,195			0003
EUR/L 1207600 USD-S 1000000EUR	CLO ReInv6m GLME 2A B1A XS1911601349	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	1,207,600	1.2076			112,598					(103,044)		112,598			0003
EUR/L 3019000 USD-S 2500000EUR	CLO ReInv6m OZLME 5A DN-DN 1/14/32 XS1904643266	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	3,019,000	1.2076			281,494					(257,609)		281,494			0003
EUR/L 4709640 USD-S 3900000EUR	CLO ReInv6m AQUE 2020-5A B2E XS2210214958	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	4,709,640	1.2076			439,131					(401,871)		439,131			0003
EUR/L 5675720 USD-S 4700000EUR	CLO ReInv6m AQUE 2020-5A OE XS2210215682	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	5,675,720	1.2076			529,209					(484,306)		529,209			0003
EUR/L 2415200 USD-S 2000000EUR	CLO ReInv6m OZLME 5X B1 XS1904640080	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	2,415,200	1.2076			225,195					(206,088)		225,195			0003
EUR/L 3381280 USD-S 2800000EUR	CLO ReInv6m CORDA 12A DN-DN 1/23/32 XS1899143009	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	3,381,280	1.2076			315,273					(288,523)		315,273			0003

SCHEDULE DB - PART A - SECTION 2

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1207600 USD-S 1000000EUR	CLO ReInvGm OZLME 5X C XS1904640916	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/26/2021	01/16/2024	01/16/2024	Maturity	1	1,207,600	1.2076			112,598					(103,044)		112,598			0003
SEK/L 113477.08 USD-S 1163227.47SEK	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	BANK OF AMERICA 8 4TYDEB6GKMZO031MB27	01/11/2024	01/16/2024	01/16/2024	Maturity	1	113,477	0.097553645			652							652			0003
SEK/L 597247.8 USD-S 6122249.81SEK	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	BANK OF AMERICA 8 4TYDEB6GKMZO031MB27	01/11/2024	01/16/2024	01/16/2024	Maturity	1	597,248	0.097553648			3,431							3,431			0003
SEK/L 842525.34 USD-S 8636533.43SEK	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	BANK OF AMERICA 8 4TYDEB6GKMZO031MB27	01/11/2024	01/16/2024	01/16/2024	Maturity	1	842,525	0.097553648			4,840							4,840			0003
GBP/L 7051028.16 USD-S 5555000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2023	01/16/2024	01/16/2024	Maturity	1	7,051,028	1.269312			(18,291)					28,820		(18,291)			0003
GBP/L 14102056.32 USD-S 11110000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2023	01/16/2024	01/16/2024	Maturity	1	14,102,056	1.269312			(36,581)					57,640		(36,581)			0003
GBP/L 1764343.68 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2023	01/16/2024	01/16/2024	Maturity	1	1,764,344	1.269312			(4,577)					7,212		(4,577)			0003
GBP/L 5879311.24 USD-S 4615130.17GBP	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/11/2024	01/16/2024	01/16/2024	Maturity	1	5,879,311	1.273921			6,075							6,075			0003
GBP/L 87193236.3 USD-S 68368620.37GBP	Finsbury deal June 2020 AADE - 2321501	D1	Currency	BANK OF AMERICA 8 4TYDEB6GKMZO031MB27	12/27/2023	01/16/2024	01/16/2024	Maturity	1	87,193,236	1.27534			187,013					(57,420)		187,013			0003
GBP/L 3242532.97 USD-S 2545317.15GBP	Non-USD Futures Repatriation - 1.11.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/11/2024	01/16/2024	01/16/2024	Maturity	1	3,242,533	1.273921			3,351							3,351			0003
GBP/L 1764343.68 USD-S 1390000GBP	Heylo Flow hedging 20% Coverage - 50095149	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	12/15/2023	01/16/2024	01/16/2024	Maturity	1	1,764,344	1.269312			(4,577)					7,212		(4,577)			0003
GBP/L 1766015.46 USD-S 1385404.63GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/11/2024	01/16/2024	01/16/2024	Maturity	1	1,766,015	1.274729001			2,943							2,943			0003
GBP/L 94006.42 USD-S 73792.97GBP	WOLAND FINANCE NO 1 12/1/50 - 50083105	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/11/2024	01/16/2024	01/16/2024	Maturity	1	94,006	1.273921079			.97							97			0003
USD/L 2000000 EUR-S 2188473.6USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	01/11/2024	01/12/2024	01/12/2024	Maturity	1	2,188,474	1.0942368			5,519							5,519			0003
USD/L 8000000 EUR-S 8753894.4USD	Behrens Finance No.1 ? SolidBriQ 50189789	B1	Currency	MORGAN STANLEY I7331LVCZKQIKX5T7XV54	01/11/2024	01/12/2024	01/12/2024	Maturity	1	8,753,894	1.0942368			22,077							22,077			0003
USD/L 331681.23 GBP-S 421832.19USD	Non-USD Futures Repatriation - 1.10.2024	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/10/2024	01/12/2024	01/12/2024	Maturity	1	421,832	1.271800005			1,328							1,328			0003
EUR/L 244919 USD-S 224375EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	244,919	1.091561003			257							257			0003
EUR/L 669631.74 USD-S 613462.5EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	669,632	1.091561			702							702			0003
EUR/L 386467.17 USD-S 354050EUR	CLO CORDA 10A D XS1730939003	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	386,467	1.091560994			405							405			0003
EUR/L 250376.8 USD-S 229375EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	250,377	1.091560981			262							262			0003
EUR/L 239461.19 USD-S 219375EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	239,461	1.09156098			251							251			0003
EUR/L 436414.27 USD-S 399807.5EUR	CLO ReInvGm GLME 2A D XS1911602313	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	436,414	1.091560989			457							457			0003
EUR/L 390702.43 USD-S 357930EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	390,702	1.091561004			410							410			0003
EUR/L 725888.07 USD-S 665000EUR	CLO ReInvGm RRME 1A CR XS2303069319	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	725,888	1.091561008			761							761			0003
EUR/L 483561.52 USD-S 443000EUR	CLO ReInvGm RRME 2A CR XS2342228645	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	483,562	1.091560993			507							507			0003
EUR/L 423525.67 USD-S 388000EUR	CLO ReInvGm RRME 3A DN XS2060707655	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	423,526	1.091561005			444							444			0003
EUR/L 695037.82 USD-S 636737.5EUR	CLO SCULE 7A D XS2244913369	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	695,038	1.091560996			728							728			0003
EUR/L 449712.22 USD-S 411990EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	01/03/2024	01/10/2024	01/10/2024	Maturity	1	449,712	1.091561009			471							471			0003
EUR/L 1643700 USD-S 1500000EUR	CLO ReInvGm DRYD 2021-91A D XS2461260544	D1	Currency	GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	01/02/2024	01/10/2024	01/10/2024	Maturity	1	1,643,700	1.0958			(4,642)							(4,642)			0003
EUR/L 1641750 USD-S 1500000EUR	CLO ReInvGm CORDA 26A D1 XS2553242848	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/02/2024	01/10/2024	01/10/2024	Maturity	1	1,641,750	1.0945			(2,692)							(2,692)			0003
EUR/L 1094500 USD-S 1000000EUR	CLO ReInvGm CORDA 26A D2 XS2553603296	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/02/2024	01/10/2024	01/10/2024	Maturity	1	1,094,500	1.0945			(1,795)							(1,795)			0003
EUR/L 1641750 USD-S 1500000EUR	CLO ReInvGm DRYD 2021-103A D XS2552866332	D1	Currency	DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	01/02/2024	01/10/2024	01/10/2024	Maturity	1	1,641,750	1.0945			(2,692)							(2,692)			0003
EUR/L 1643700 USD-S 1500000EUR	CLO ReInvGm BABSE 2020-1A DR XS2401845594	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/02/2024	01/10/2024	01/10/2024	Maturity	1	1,643,700	1.0958			(4,642)							(4,642)			0003

SCHEDULE DB - PART A - SECTION 2

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EUR/L 1617583.5 USD-S 1500000EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/12/2023	01/10/2024	01/10/2024	Maturity	1	1,617,584	1.078389			21,474					(38,826)		21,474			0003
EUR/L 547250 USD-S 500000EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/02/2024	01/10/2024	01/10/2024	Maturity	1	547,250	1.0945			(897)							(897)			0003
EUR/L 547250 USD-S 500000EUR	CLO ReInv6m DRYD 2021-103A D XS2552866332	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	01/02/2024	01/10/2024	01/10/2024	Maturity	1	547,250	1.0945			(897)							(897)			0003
EUR/L 547900 USD-S 500000EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	01/02/2024	01/10/2024	01/10/2024	Maturity	1	547,900	1.0958			(1,547)							(1,547)			0003
EUR/L 539194.5 USD-S 500000EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	CANADIAN IMPERIAL BANK OF COMM 21GI19DL770XOHC3ZE78	12/12/2023	01/10/2024	01/10/2024	Maturity	1	539,195	1.078389			7,158					(12,942)		7,158			0003
JPY/L 1533680.45 USD-S 222460349JPY	Non-USD Futures Repatriation - 01.05.2024	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/05/2024	01/10/2024	01/10/2024	Maturity	1	1,533,680	0.006894174			(5,838)							(5,838)			0003
EUR/L 1134.96 USD-S 1066.84EUR	CLO BECLO 1A DR XS1775926253 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	1,135	1.063852124			(31)							43			(31)		0003
EUR/L 10962.81 USD-S 10304.82EUR	CLO CADOG 6A DR XS1655107800 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	10,963	1.063852644			(297)							417			(297)		0003
EUR/L 5416.7 USD-S 5091.59EUR	CLO CORDA 10A D XS1730939003 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	5,417	1.063852353			(147)							206			(147)		0003
EUR/L 37011.22 USD-S 34789.79EUR	CLO CORDA 26A D1 XS2553242848 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	37,011	1.063852929			(1,004)							1,406			(1,004)		0003
EUR/L 28617.79 USD-S 26900.14EUR	CLO CORDA 26A D2 XS2553603296 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	28,618	1.063852828			(776)							1,087			(776)		0003
EUR/L 3807.37 USD-S 3578.85EUR	CLO CORDA 6A DR XS1803166047 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	3,807	1.063852914			(103)							145			(103)		0003
EUR/L 2557.2 USD-S 2403.72EUR	CLO DRYD 2017-59A D1 XS1770931225 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	2,557	1.063851031			(69)							97			(69)		0003
EUR/L 36883.56 USD-S 34669.79EUR	CLO DRYD 2021-103A D XS2552866332 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	36,884	1.063852997			(1,000)							1,401			(1,000)		0003
EUR/L 31686.86 USD-S 29785EUR	CLO DRYD 2021-91A D XS2461260544 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	31,687	1.063852946			(859)							1,204			(859)		0003
EUR/L 7036.71 USD-S 6614.36EUR	CLO GLME 2A D XS1911602313 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	7,037	1.063853495			(191)							267			(191)		0003
EUR/L 35857.61 USD-S 33705.42EUR	CLO NEUBE 2022-5A D XS2550554880 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	35,858	1.063852935			(972)							1,362			(972)		0003
EUR/L 380799.97 USD-S 357930EUR	CLO PHNXP 1A CRN XS1890617571	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	380,800	1.063895091			(10,312)							14,453			(10,312)		0003
EUR/L 471305.53 USD-S 443000EUR	CLO ReInv6m RRME 2A CR XS2342228645	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	471,306	1.063895102			(12,763)							17,887			(12,763)		0003
EUR/L 5832.33 USD-S 5482.05EUR	CLO PHNXP 1A CRN XS1890617571 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	5,832	1.063895805			(158)							221			(158)		0003
EUR/L 7470.26 USD-S 7021.61EUR	CLO RRME 2A CR XS2342228645 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	7,470	1.063895602			(202)							284			(202)		0003
EUR/L 707258.22 USD-S 665000EUR	CLO ReInv6m RRME 1A CR XS2303069319	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	707,258	1.063546195			(19,391)							27,083			(19,391)		0003
EUR/L 412655.93 USD-S 388000EUR	CLO ReInv6m RRME 3A DN XS2060707655	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	412,656	1.063546211			(11,314)							15,802			(11,314)		0003
EUR/L 11126.65 USD-S 10461.84EUR	CLO RRME 1A CR XS2303069319 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	11,127	1.063546183			(305)							426			(305)		0003
EUR/L 7222.68 USD-S 6791.13EUR	CLO RRME 3A DN XS2060707655 - Acclnt	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	7,223	1.063546126			(198)							277			(198)		0003
EUR/L 1518384.05 USD-S 1427250EUR	CLO BECLO 7A B1RE XS2304370419	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	1,518,384	1.063852899			(41,179)							57,690			(41,179)		0003
EUR/L 1595779.35 USD-S 1500000EUR	CLO ReInv6m BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	1,595,779	1.0638529			(43,278)							60,630			(43,278)		0003
EUR/L 238701.99 USD-S 224375EUR	CLO BECLO 1A DR XS1775926253	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	238,702	1.06385288			(6,474)							9,069			(6,474)		0003
EUR/L 652633.86 USD-S 613462.5EUR	CLO CADOG 6A DR XS1655107800	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	652,634	1.063852901			(17,700)							24,796			(17,700)		0003
EUR/L 376657.12 USD-S 354050EUR	CLO CORDA 10A D XS1730939003	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	376,657	1.063852902			(10,215)							14,311			(10,215)		0003
EUR/L 1595779.35 USD-S 1500000EUR	CLO ReInv6m CORDA 26A D1 XS2553242848	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	1,595,779	1.0638529			(43,278)							60,630			(43,278)		0003
EUR/L 1063852.9 USD-S 1000000EUR	CLO ReInv6m CORDA 26A D2 XS2553603296	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	1,063,853	1.0638529			(28,852)							40,420			(28,852)		0003
EUR/L 244021.26 USD-S 229375EUR	CLO CORDA 6A DR XS1803166047	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	244,021	1.063852905			(6,618)							9,271			(6,618)		0003
EUR/L 233382.73 USD-S 219375EUR	CLO DRYD 2017-59A D1 XS1770931225	D1	Currency	JPMORGAN CHASE 815DZIIZKVSZ1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	233,383	1.0638529			(6,329)							8,867			(6,329)		0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 1595779.35 USD-S 1500000EUR	CLO ReInv6n DRYD 2021-103A D XS2552866332	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	1,595,779	1.0638529			(43,278)				60,630		(43,278)			0003
EUR/L 1595779.35 USD-S 1500000EUR	CLO ReInv6n DRYD 2021-91A D XS2461260544	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	1,595,779	1.0638529			(43,278)				60,630		(43,278)			0003
EUR/L 425336.37 USD-S 399807.5EUR	CLO GLME 2A D XS1911602313 .	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	425,336	1.063852904			(11,535)				16,160		(11,535)			0003
EUR/L 1595779.35 USD-S 1500000EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	1,595,779	1.0638529			(43,278)				60,630		(43,278)			0003
EUR/L 18919.65 USD-S 17784.08EUR	CLO BECLO 7A B1RE XS2304370419 - Acclnt	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	18,920	1.063853177			(513)				719		(513)			0003
EUR/L 25298.69 USD-S 23780.25EUR	CLO BABSE 2020-1A DR XS2401845594 - Acclnt	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	25,299	1.063852987			(686)				961		(686)			0003
EUR/L 438170.4 USD-S 411990EUR	CLO STNPK 1A CN XS1875402676	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	438,170	1.063546203			(12,013)				16,779		(12,013)			0003
EUR/L 13631.51 USD-S 12817.04EUR	CLO SCULE 7A D XS2244913369 - Acclnt	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	13,632	1.063545873			(374)				522		(374)			0003
EUR/L 5189.68 USD-S 4879.6EUR	CLO STNPK 1A CN XS1875402676 - Acclnt	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	5,190	1.063546192			(142)				199		(142)			0003
EUR/L 677199.75 USD-S 636737.5EUR	CLO SCULE 7A D XS2244913369	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	677,200	1.063546202			(18,567)				25,932		(18,567)			0003
EUR/L 531926.45 USD-S 500000EUR	CLO ReInv6n BABSE 2020-1A DR XS2401845594	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	531,926	1.0638529			(14,426)				20,210		(14,426)			0003
EUR/L 506128.02 USD-S 475750EUR	CLO BECLO 7A B1RE XS2304370419	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	506,128	1.063852906			(13,726)				19,230		(13,726)			0003
EUR/L 531926.45 USD-S 500000EUR	CLO ReInv6n CORDA 26A D1 XS2553242848	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	531,926	1.0638529			(14,426)				20,210		(14,426)			0003
EUR/L 531926.45 USD-S 500000EUR	CLO ReInv6n DRYD 2021-103A D XS2552866332	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	531,926	1.0638529			(14,426)				20,210		(14,426)			0003
EUR/L 531926.45 USD-S 500000EUR	CLO NEUBE 2022-5A D XS2550554880	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	531,926	1.0638529			(14,426)				20,210		(14,426)			0003
EUR/L 6306.55 USD-S 5928.03EUR	CLO BECLO 7A B1RE XS2304370419 - Acclnt	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	6,307	1.063852578			(171)				240		(171)			0003
EUR/L 8432.9 USD-S 7926.75EUR	CLO BABSE 2020-1A DR XS2401845594 - Acclnt	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	8,433	1.063853408			(229)				320		(229)			0003
EUR/L 12337.07 USD-S 11596.6EUR	CLO CORDA 26A D1 XS2553242848 - Acclnt	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	12,337	1.063852336			(335)				469		(335)			0003
EUR/L 12294.52 USD-S 11556.6EUR	CLO DRYD 2021-103A D XS2552866332 - Acclnt	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	12,295	1.06385269			(333)				467		(333)			0003
EUR/L 11952.54 USD-S 11235.14EUR	CLO NEUBE 2022-5A D XS2550554880 - Acclnt	D1	Currency	JPMORGAN CHASE	8I5DZWZKVSZI1NUHU748	10/06/2023	01/10/2024	01/10/2024	Maturity	1	11,953	1.063853232			(324)				454		(324)			0003
EUR/L 381952.22 USD-S 360000EUR	CLO ReInv6n AVOCA 17A CRR XS2434356502	D1	Currency	DEUTSCHE BANK AG	7LTIFZYICNSX8D621K86	10/12/2023	01/10/2024	01/10/2024	Maturity	1	381,952	1.060978389			(11,422)				15,586		(11,422)			0003
USD/L 12177870.84 HKD-S 1559308.36USD	Non-USD Futures Repatriation - 01.05.2024	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/05/2024	01/09/2024	01/09/2024	Maturity	1	1,559,308	0.128044416			797						797			0003
USD/L 31339.41 GBP-S 39801.05USD	Patrizia London - 7200445	B1	Currency	Natixis NA	KX1IIK48MPD4Y2NCUIZ63	01/04/2024	01/09/2024	01/09/2024	Maturity	1	39,801	1.269999978			160						160			0003
USD/L 172183.65 GBP-S 218673.24USD	Patrizia London - 7200445	B1	Currency	Natixis NA	KX1IIK48MPD4Y2NCUIZ63	01/04/2024	01/09/2024	01/09/2024	Maturity	1	218,673	1.270000026			879						879			0003
EUR/L 5359617.36 USD-S 4894404.24EUR	Non-USD Futures Repatriation - 01.05.2024	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/05/2024	01/09/2024	01/09/2024	Maturity	1	5,359,617	1.095049999			(2,174)						(2,174)			0003
GBP/L 42138833.02 USD-S 33297590.26GBP	Johnson Estate 7200412	B1	Currency	BNP PARIBAS SA	R0MJIISFPU8MPR08K5P83	01/03/2024	01/08/2024	01/08/2024	Maturity	1	42,138,833	1.265522			205,658						205,658			0003
EUR/L 7386457.2 USD-S 6738546EUR	CLO Repat Spot EUR	D1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	01/04/2024	01/08/2024	01/08/2024	Maturity	1	7,386,457	1.09615			16,529						16,529			0003
EUR/L 2302780.63 USD-S 2101230.59EUR	CLO Repat Spot EUR	D1	Currency	DEUTSCHE BANK AG	7LTIFZYICNSX8D621K86	01/04/2024	01/08/2024	01/08/2024	Maturity	1	2,302,781	1.095920001			4,671						4,671			0003
EUR/L 830789.21 USD-S 758074.69EUR	CLO Repat Spot EUR	D1	Currency	DEUTSCHE BANK AG	7LTIFZYICNSX8D621K86	01/04/2024	01/08/2024	01/08/2024	Maturity	1	830,789	1.095919994			1,685						1,685			0003
EUR/L 1375624.66 USD-S 1255223.61EUR	CLO Repat Spot EUR	D1	Currency	DEUTSCHE BANK AG	7LTIFZYICNSX8D621K86	01/04/2024	01/08/2024	01/08/2024	Maturity	1	1,375,625	1.095920001			2,790						2,790			0003
EUR/L 3893649.47 USD-S 3552859.21EUR	CLO Repat Spot EUR	D1	Currency	DEUTSCHE BANK AG	7LTIFZYICNSX8D621K86	01/04/2024	01/08/2024	01/08/2024	Maturity	1	3,893,649	1.095920001			7,898						7,898			0003
EUR/L 2970471.7 USD-S 2723794.02EUR	Non-USD Futures Repatriation - 1.5.2024	D1	Currency	ROYAL BK CANADA	ES71P3U8RHIGC71XBU11	01/05/2024	01/08/2024	01/08/2024	Maturity	1	2,970,472	1.090563999			(8,534)						(8,534)			0003
EUR/L 6909791.74 USD-S 6303691.78EUR	CLO Repat Spot EUR	D1	Currency	GOLDMAN SACHS GROUP INC/THE	KD3XUN7C6T14HNAYLU02	01/04/2024	01/08/2024	01/08/2024	Maturity	1	6,909,792	1.096149999			15,463						15,463			0003
EUR/L 16178047.72 USD-S 14764899.22EUR	CLO Repat Spot EUR	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/04/2024	01/08/2024	01/08/2024	Maturity	1	16,178,048	1.09571			29,721						29,721			0003
EUR/L 2491890.04 USD-S 2274224.06EUR	CLO Repat Spot EUR	D1	Currency	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	01/04/2024	01/08/2024	01/08/2024	Maturity	1	2,491,890	1.095709998			4,578						4,578			0003

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
EUR/L 11680802.68 USD-S 10657569.44EUR	CLO Repat Spot EUR	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2024	01/08/2024	01/08/2024	Maturity	1	11,680,803	1.09601			24,651							24,651			0003
EUR/L 11363592.83 USD-S 10368147.03EUR	CLO Repat Spot EUR	D1	Currency	BARCLAYS PLC G5GSEF7VJP5I7OUK5573	01/04/2024	01/08/2024	01/08/2024	Maturity	1	11,363,593	1.09601			23,981							23,981			0003
GBP/L 39874071.11 USD-S 33297590.26GBP	Johnson Estate 7200412	B1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/06/2023	01/08/2024	01/08/2024	Maturity	1	39,874,071	1.19750621			(2,470,420)							2,562,126			0003
GBP/L 12399146.71 USD-S 9805944.18GBP	Non-USD Futures Repatriation - 1.5.2024	D1	Currency	BNP PARIBAS SA R0MUWSFPU8MPR08K5P83	01/05/2024	01/08/2024	01/08/2024	Maturity	1	12,399,147	1.2644521			(71,056)							(71,056)			0003
USD/L 30940488.91 EUR-S 33914395.88USD	Non-USD Futures Repatriation - 1.2.2024	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	01/02/2024	01/04/2024	01/04/2024	Maturity	1	33,914,396	1.096117			(127,348)							(127,348)			0003
USD/L 108624.08 GBP-S 138180.91USD	Project Conrad Henderson Park 720049401	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	01/02/2024	01/02/2024	Maturity	1	138,181	1.272102005			.65							(251)			0003
USD/L 647592.52 GBP-S 823803.74USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	01/02/2024	01/02/2024	Maturity	1	823,804	1.272102			388							(1,499)			0003
USD/L 647592.52 GBP-S 823803.74USD	Henderson Park UK 12-hotel Portfolio - 7200494	B1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	12/29/2023	01/02/2024	01/02/2024	Maturity	1	823,804	1.272102			388							(1,499)			0003
EUR/L 52326 USD-S 47500EUR . EUR/L 31395.6 USD-S 28500EUR	ESPAI BARCA FT 6/30/2047	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024	01/02/2024	Maturity	1	52,326	1.1016			(95)							109			0003
	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024	01/02/2024	Maturity	1	31,396	1.1016			(57)							65			0003
EUR/L 20930.4 USD-S 19000EUR	ESPAI BARCA FT 6/30/2043	B1	Currency	ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	03/31/2023	01/02/2024	01/02/2024	Maturity	1	20,930	1.1016			(38)							44			0003
EUR/L 10453004.02 USD-S 9859929.28EUR	Coupon Hedge	D1	Currency	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/30/2023	02/22/2024	02/22/2024	Maturity	1	10,453,004	1.060149999													0003
USD/L 172384.53 EUR-S 186192.53USD	Coupon Hedge	D1	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	06/13/2023	04/30/2024	04/30/2024	Maturity	1	186,193	1.080099995										(4,086)			0003
GBP/L 5381760 USD-S 4800000GBP	Coupon Hedge	D1	Currency	DEUTSCHE BANK AG .. 7LTWFZYICNSX8D621K86	10/18/2022	08/30/2024	08/30/2024	Maturity	1	5,381,760	1.1212										664,766			0003
EUR/L 6547690 USD-S 5563000EUR	Coupon Hedge	D1	Currency	JPMORGAN CHASE ... 8I5DZWZKVSZI1NUHU748	05/02/2022	08/30/2024	08/30/2024	Maturity	1	6,547,690	0.117700701										9,553			0003
1439999999. Subtotal - Forwards - Hedging Other														11,935,808			XXX		61,768,351		11,935,808			XXX
1479999999. Subtotal - Forwards														11,935,808			XXX		61,768,351		11,935,808			XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														(19,653,495)	(19,607,921)		XXX	910,661	14,445,193		(19,745,498)			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												3,090,656,386	65,967,893	2,877,065,614	2,066,663,669		XXX	2,701,454,179	67,240,198	(599,150,950)	64,960,422			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other																	XXX							XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												3,090,656,386	65,967,893	2,857,412,118	2,047,055,748		XXX	2,702,364,840	81,685,391	(599,150,950)	45,214,924			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.
0002	Hedges the interest rate risk of underlying positions.
0003	Hedges the currency risk of foreign currency denominated assets and liabilities.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
DM	21	105	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	43,835.3600	42,873.0000	116,963	116,963				116,963	116,963	218,400	0001	5
DM	52	260	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	43,717.9100	42,873.0000	276,457	276,457				276,457	276,457	540,800	0001	5
DM	34	170	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	43,934.1600	42,873.0000	180,761	180,761				180,761	180,761	353,600	0001	5
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,096.3300	5,935.7500	28,685	28,685				28,685	28,685	87,600	0001	50
ES	17	850	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,086.4500	5,935.7500	81,274	81,274				81,274	81,274	248,200	0001	50
ES	342	17,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/13/2024	6,111.1200	5,935.7500	1,635,049	1,635,049				1,635,049	1,635,049	4,993,200	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	9,562	9,562				9,562	9,562	29,200	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	18	900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,110.6700	5,935.7500	86,055	86,055				86,055	86,055	262,800	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,109.6800	5,935.7500	23,904	23,904				23,904	23,904	73,000	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/30/2024	5,958.2500	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	151	7,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,112.3000	5,935.7500	726,688	726,688				726,688	726,688	2,204,600	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/23/2024	5,977.3100	5,935.7500	62,151	62,151				62,151	62,151	189,800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	20	1,000	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,081.7100	5,935.7500	95,617	95,617				95,617	95,617	292,000	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/24/2024	6,013.9100	5,935.7500	19,123	19,123				19,123	19,123	58,400	0001	50
ES	99	4,950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/17/2024	5,980.1600	5,935.7500	473,304	473,304				473,304	473,304	1,445,400	0001	50
ES	44	2,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/18/2024	5,988.2500	5,935.7500	210,357	210,357				210,357	210,357	642,400	0001	50
ES	10	500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	47,808	47,808				47,808	47,808	146,000	0001	50
ES	31	1,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,070.3600	5,935.7500	148,206	148,206				148,206	148,206	452,600	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	44	2,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/20/2024	5,998.7200	5,935.7500	210,357	210,357				210,357	210,357	642,400	0001	50
ES	90	4,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/18/2024	5,942.3600	5,935.7500	430,276	430,276				430,276	430,276	1,314,000	0001	50
ES	14	700	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,059.4900	5,935.7500	66,932	66,932				66,932	66,932	204,400	0001	50
ES	8	400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,127.7500	5,935.7500	38,247	38,247				38,247	38,247	116,800	0001	50
ES	162	8,100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,118.2500	5,935.7500	774,497	774,497				774,497	774,497	2,365,200	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	723	36,150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/13/2024	6,114.0400	5,935.7500	3,456,551	3,456,551				3,456,551	3,456,551	10,555,800	0001	50
ES	165	8,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,112.4400	5,935.7500	788,839	788,839				788,839	788,839	2,409,000	0001	50
ES	130	6,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,124.1300	5,935.7500	621,510	621,510				621,510	621,510	1,898,000	0001	50
ES	36	1,800	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,098.3500	5,935.7500	172,110	172,110				172,110	172,110	525,600	0001	50
ES	47	2,350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,058.1000	5,935.7500	224,700	224,700				224,700	224,700	686,200	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	14,343	14,343				14,343	14,343	43,800	0001	50
ES	15	750	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,130.3400	5,935.7500	71,713	71,713				71,713	71,713	219,000	0001	50
ES	51	2,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	243,823	243,823				243,823	243,823	744,600	0001	50
ES	11	550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,116.8600	5,935.7500	52,589	52,589				52,589	52,589	160,600	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	9,562	9,562				9,562	9,562	29,200	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/20/2024	6,013.4200	5,935.7500	23,904	23,904				23,904	23,904	73,000	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	19,123	19,123				19,123	19,123	58,400	0001	50
ES	19	950	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,081.7900	5,935.7500	90,836	90,836				90,836	90,836	277,400	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/19/2024	6,021.9700	5,935.7500	33,466	33,466				33,466	33,466	102,200	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,062.4600	5,935.7500	43,028	43,028				43,028	43,028	131,400	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,070.1300	5,935.7500	62,151	62,151				62,151	62,151	189,800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	27	1,350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,117.0600	5,935.7500	129,083	129,083				129,083	129,083	394,200	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,123.0500	5,935.7500	9,562	9,562				9,562	9,562	29,200	0001	50
ES	11	550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,113.1100	5,935.7500	52,589	52,589				52,589	52,589	160,600	0001	50
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,128.6000	5,935.7500	23,904	23,904				23,904	23,904	73,000	0001	50
ES	70	3,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,123.0700	5,935.7500	334,659	334,659				334,659	334,659	1,022,000	0001	50
ES	91	4,550	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,123.6300	5,935.7500	435,057	435,057				435,057	435,057	1,328,600	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
FV	10	10,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.3000	106.3000	2,390	2,390				2,390	2,390	15,000	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.2600	106.3000	478	478				478	478	3,000	0001	1,000
FV	52	52,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.3000	106.3000	12,430	12,430				12,430	12,430	78,000	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.2600	106.3000	239	239				239	239	1,500	0001	1,000
FV	15	15,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.2600	106.3000	3,586	3,586				3,586	3,586	22,500	0001	1,000
FV	72	72,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.3100	106.3000	17,211	17,211				17,211	17,211	108,000	0001	1,000
FV	3	3,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.2600	106.3000	717	717				717	717	4,500	0001	1,000
FV	104	104,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.2900	106.3000	24,861	24,861				24,861	24,861	156,000	0001	1,000
FV	35	35,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.2900	106.3000	8,367	8,367				8,367	8,367	52,500	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.2600	106.3000	239	239				239	239	1,500	0001	1,000
FV	218	218,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.3100	106.3000	52,111	52,111				52,111	52,111	327,000	0001	1,000
FV	11	11,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.3300	106.3000	2,629	2,629				2,629	2,629	16,500	0001	1,000
FV	1	1,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.2600	106.3000	239	239				239	239	1,500	0001	1,000
FV	2	2,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.2600	106.3000	478	478				478	478	3,000	0001	1,000
FV	86	86,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.3200	106.3000	20,558	20,558				20,558	20,558	129,000	0001	1,000
FV	51	51,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.3100	106.3000	12,191	12,191				12,191	12,191	76,500	0001	1,000
FV	58	58,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.3100	106.3000	13,865	13,865				13,865	13,865	87,000	0001	1,000
GC	74	7,400	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	CME SNZ20JLFK8MNNCL00F39	11/14/2024	2,615.5500	2,641.0000	1,020,460	1,020,460				1,020,460	1,020,460	740,000	0001	100
GC	317	31,700	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	CME SNZ20JLFK8MNNCL00F39	11/14/2024	2,637.6900	2,641.0000	4,371,430	4,371,430				4,371,430	4,371,430	3,170,000	0001	100
GC	672	67,200	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	CME SNZ20JLFK8MNNCL00F39	11/13/2024	2,631.9200	2,641.0000	9,266,880	9,266,880				9,266,880	9,266,880	6,720,000	0001	100
HI	1	50	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	01/27/2025	HKFE 213800YTVSXYQN17BW16	12/24/2024	19,897.8600	20,087.0000	15,030	15,030				15,030	15,030	7,130	0001	50
HI	24	1,200	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	01/27/2025	HKFE 213800YTVSXYQN17BW16	12/24/2024	19,897.8600	20,087.0000	360,708	360,708				360,708	360,708	171,113	0001	50
HI	258	12,900	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	01/27/2025	HKFE 213800YTVSXYQN17BW16	12/24/2024	19,897.8600	20,087.0000	3,892,642	3,892,642				3,892,642	3,892,642	1,839,465	0001	50
JB	193	1,930,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2025	Osaka SNZ20JLFK8MNNCL00F39	12/12/2024	142.3100	141.9000	1,528,435	1,528,435				1,528,435	1,528,435	647,650	0001	10,000
JB	376	3,760,000	JGB 10 year	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2025	Osaka SNZ20JLFK8MNNCL00F39	12/12/2024	142.3300	141.9000	2,985,595	2,985,595				2,985,595	2,985,595	1,261,743	0001	10,000
MF	111	5,550	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	2,340.9300	2,267.5000	996,695	996,695				996,695	996,695	476,523	0001	50
MF	172	8,600	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	2,342.1500	2,267.5000	1,553,407	1,553,407				1,553,407	1,553,407	738,396	0001	50
MF	18	900	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	2,343.8100	2,267.5000	161,626	161,626				161,626	161,626	77,274	0001	50
MF	10	500	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	2,328.8300	2,267.5000	89,792	89,792				89,792	89,792	42,930	0001	50
MF	62	3,100	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	2,335.9300	2,267.5000	556,712	556,712				556,712	556,712	266,166	0001	50
MF	1	50	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	2,344.2000	2,267.5000	8,979	8,979				8,979	8,979	4,293	0001	50
MK	435	21,750	MSCI EmgMkt Index	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	ICE 5493000F4ZO33MV32P92	12/16/2024	1,111.8700	1,073.8000	566,214	566,214				566,214	566,214	1,645,857	0001	50
NI	1,096	2,740,000	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2025	Singapore 549300IQ650PPXM76X03	12/11/2024	39,384.2000	39,285.0000	4,498,937	4,498,937				4,498,937	4,498,937	7,530,671	0001	2,500
NI	550	1,375,000	NIKKEI 225	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2025	Singapore 549300IQ650PPXM76X03	12/11/2024	39,421.1900	39,285.0000	2,255,620	2,255,620				2,255,620	2,255,620	3,779,078	0001	2,500
NQ	39	780	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	22,012.6000	21,226.5000	631,120	631,120				631,120	631,120	865,800	0001	20
NQ	82	1,640	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	22,089.8500	21,226.5000	1,326,970	1,326,970				1,326,970	1,326,970	1,820,400	0001	20
NQ	37	740	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	21,825.7600	21,226.5000	598,755	598,755				598,755	598,755	821,400	0001	20
NQ	4	80	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	22,089.8500	21,226.5000	64,730	64,730				64,730	64,730	88,800	0001	20
NQ	2	40	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	22,089.8500	21,226.5000	32,365	32,365				32,365	32,365	44,400	0001	20
NQ	2	40	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	22,089.8500	21,226.5000	32,365	32,365				32,365	32,365	44,400	0001	20

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
NQ	535	10,700	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	21,935.5100	21,226.5000	8,673,855	8,673,855				8,673,855	8,673,855	11,877,000	0001	20
NQ	226	4,520	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	21,923.5300	21,226.5000	3,657,260	3,657,260				3,657,260	3,657,260	5,017,200	0001	20
NQ	8	160	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	21,924.2600	21,226.5000	129,461	129,461				129,461	129,461	177,600	0001	20
RT	162	8,100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME 549300EX04Q2QBFQTQ27	12/16/2024	2,353.2900	2,249.8000	1,120,237	1,120,237				1,120,237	1,120,237	1,231,200	0001	50
RT	130	6,500	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME 549300EX04Q2QBFQTQ27	12/16/2024	2,360.8800	2,249.8000	893,441	893,441				893,441	893,441	988,000	0001	50
RT	18	900	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME 549300EX04Q2QBFQTQ27	12/16/2024	2,356.5100	2,249.8000	123,707	123,707				123,707	123,707	136,800	0001	50
RT	7	350	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME 549300EX04Q2QBFQTQ27	12/16/2024	2,359.4600	2,249.8000	48,108	48,108				48,108	48,108	53,200	0001	50
RT	89	4,450	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME 549300EX04Q2QBFQTQ27	12/16/2024	2,372.5100	2,249.8000	611,663	611,663				611,663	611,663	676,400	0001	50
RT	1	50	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME 549300EX04Q2QBFQTQ27	12/16/2024	2,377.4500	2,249.8000	6,873	6,873				6,873	6,873	7,600	0001	50
RX	427	427,000	EURO BUND	Fixed Annuity Hedge	N/A	Interest Rate	03/06/2025	CME SNZ20JLFK8MNNCL00F39	12/05/2024	136.6300	133.4400	938,491	938,491				938,491	938,491	1,949,580	0001	1,000
RX	911	911,000	EURO BUND	Fixed Annuity Hedge	N/A	Interest Rate	03/06/2025	CME SNZ20JLFK8MNNCL00F39	12/04/2024	136.6700	133.4400	2,004,459	2,004,459				2,004,459	2,004,459	4,159,407	0001	1,000
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.8400	95.8300	760	760				760	760	3,206	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.8400	95.8300	190	190				190	190	801	0001	2,500
S3	48	120,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.8900	95.8300	9,122	9,122				9,122	9,122	38,469	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.0800	95.8300	2,661	2,661				2,661	2,661	11,220	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.8400	95.8300	380	380				380	380	1,603	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8200	95.8300	760	760				760	760	3,206	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.0800	95.8300	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.8000	95.8300	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.8400	95.8300	190	190				190	190	801	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.9600	95.8300	760	760				760	760	3,206	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.4000	96.0700	1,140	1,140				1,140	1,140	4,809	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3100	96.0700	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6800	96.0700	190	190				190	190	801	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3100	96.0700	950	950				950	950	4,007	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4900	96.0700	190	190				190	190	801	0001	2,500
S3	101	252,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/20/2023	96.4600	96.0700	19,194	19,194				19,194	19,194	80,945	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.1400	96.0700	190	190				190	190	801	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4000	96.0300	7,031	7,031				7,031	7,031	29,653	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.5300	96.0300	760	760				760	760	3,206	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3400	95.9800	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4000	95.9800	190	190				190	190	801	0001	2,500
S3	107	267,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.1300	95.9600	20,334	20,334				20,334	20,334	85,754	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2200	95.9600	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	09/10/2024	96.9600	95.9600	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.1300	95.9600	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.8900	95.9600	190	190				190	190	801	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.1000	95.9600	2,090	2,090				2,090	2,090	8,816	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3400	96.0600	570	570				570	570	2,404	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.1500	96.0600	190	190				190	190	801	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.5300	96.0600	380	380				380	380	1,603	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.5200	96.0600	190	190				190	190	801	0001	2,500
S3	68	170,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/20/2023	96.5300	96.0600	12,922	12,922				12,922	12,922	54,498	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4000	96.0100	6,271	6,271				6,271	6,271	26,448	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0900	96.0100	380	380				380	380	1,603	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0900	96.0100	2,661	2,661				2,661	2,661	11,220	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3900	96.0100	950	950				950	950	4,007	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0900	96.0100	1,140	1,140				1,140	1,140	4,809	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5700	95.9700	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9500	95.9700	190	190				190	190	801	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.7200	95.8900	380	380				380	380	1,603	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.1000	96.0200	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3600	96.0200	190	190				190	190	801	0001	2,500
S3	107	267,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.2800	96.0200	20,524	20,524				20,524	20,524	85,754	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9500	96.0200	190	190				190	190	801	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.3700	96.0200	1,330	1,330				1,330	1,330	5,610	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.1700	96.0200	2,470	2,470				2,470	2,470	10,419	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9900	96.0500	190	190				190	190	801	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4900	96.0500	570	570				570	570	2,404	0001	2,500
S3	52	130,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.5400	96.0500	9,882	9,882				9,882	9,882	41,675	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.5300	96.0500	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.1300	96.0500	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0800	96.0000	190	190				190	190	801	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0800	96.0000	950	950				950	950	4,007	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0800	96.0000	1,520	1,520				1,520	1,520	6,412	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0800	96.0000	2,661	2,661				2,661	2,661	11,220	0001	2,500
S3	42	105,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3500	96.0000	7,981	7,981				7,981	7,981	33,660	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0800	96.0000	1,520	1,520				1,520	1,520	6,412	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0800	96.0000	380	380				380	380	1,603	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4600	96.0000	760	760				760	760	3,206	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0800	96.0000	570	570				570	570	2,404	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9400	95.9500	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.4700	95.6600	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.6900	95.6600	190	190				190	190	801	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5900	95.6600	760	760				760	760	3,206	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.7500	95.6600	380	380				380	380	1,603	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	95.6600	95.6600	570	570				570	570	2,404	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.6600	95.6600	190	190				190	190	801	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.6600	95.6600	190	190				190	190	801	0001	2,500
S3	48	120,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5200	95.6600	9,122	9,122				9,122	9,122	38,469	0001	2,500
S3	105	262,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	95.6500	95.6600	19,954	19,954				19,954	19,954	84,151	0001	2,500
S3	242	605,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	95.6500	95.6600	45,989	45,989				45,989	45,989	193,948	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.7900	95.6600	760	760				760	760	3,206	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.4500	96.0600	190	190				190	190	801	0001	2,500
S3	104	260,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.3700	96.0600	19,764	19,764				19,764	19,764	83,350	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3000	96.0600	1,710	1,710				1,710	1,710	7,213	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0600	190	190				190	190	801	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3100	96.0600	1,710	1,710				1,710	1,710	7,213	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/08/2023	96.4800	96.0400	760	760				760	760	3,206	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.4400	96.0400	7,791	7,791				7,791	7,791	32,859	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.6600	96.0400	190	190				190	190	801	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/19/2024	96.1800	95.9900	570	570				570	570	2,404	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3800	95.9900	380	380				380	380	1,603	0001	2,500
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	19	19				19	19	1,150	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9500	102.8000	57	57				57	57	3,450	0001	2,000
TU	11	22,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9400	102.8000	209	209				209	209	12,650	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	12/09/2024	103.0200	102.8000	19	19				19	19	1,150	0001	2,000
TU	5	10,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	95	95				95	95	5,750	0001	2,000
TU	54	108,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/22/2024	102.8800	102.8000	15,276	15,276				15,276	15,276	62,100	0001	2,000
TU	87	174,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/22/2024	102.8400	102.8000	24,611	24,611				24,611	24,611	100,050	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9800	102.8000	57	57				57	57	3,450	0001	2,000
TU	34	68,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9200	102.8000	647	647				647	647	39,100	0001	2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TU	32	64,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9500	102.8000	609	609				609	609	36,800	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	38	38				38	38	2,300	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9600	102.8000	76	76				76	76	4,600	0001	2,000
TU	15	30,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9800	102.8000	285	285				285	285	17,250	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	38	38				38	38	2,300	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	38	38				38	38	2,300	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	12/09/2024	103.1400	102.8000	19	19				19	19	1,150	0001	2,000
TU	38	76,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9200	102.8000	723	723				723	723	43,700	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	38	38				38	38	2,300	0001	2,000
TU	49	98,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	933	933				933	933	56,350	0001	2,000
TU	17	34,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9200	102.8000	324	324				324	324	19,550	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	38	38				38	38	2,300	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9800	102.8000	38	38				38	38	2,300	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	19	19				19	19	1,150	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9600	102.8000	57	57				57	57	3,450	0001	2,000
TU	3	6,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9600	102.8000	57	57				57	57	3,450	0001	2,000
TU	4	8,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	76	76				76	76	4,600	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	12/09/2024	103.1400	102.8000	19	19				19	19	1,150	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	19	19				19	19	1,150	0001	2,000
TU	2	4,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	38	38				38	38	2,300	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	19	19				19	19	1,150	0001	2,000
TU	7	14,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9400	102.8000	133	133				133	133	8,050	0001	2,000
TU	51	102,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9300	102.8000	971	971				971	971	58,650	0001	2,000
TU	72	144,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9500	102.8000	1,370	1,370				1,370	1,370	82,800	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	12/09/2024	103.0200	102.8000	19	19				19	19	1,150	0001	2,000
TU	98	196,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/22/2024	102.7100	102.8000	68,176	68,176				68,176	68,176	112,700	0001	2,000
TU	41	82,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9300	102.8000	780	780				780	780	47,150	0001	2,000
TY	532	532,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/22/2024	109.8300	108.7500	214,018	214,018				214,018	214,018	266,000	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
TY	1	1,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	12/31/2024	109.8800	108.7500	402	402				402	402	500	0001	1,000
TY	540	540,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/22/2024	109.3400	108.7500	218,041	218,041				218,041	218,041	270,000	0001	1,000
TY	77	77,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/22/2024	109.5400	108.7500	30,976	30,976				30,976	30,976	38,500	0001	1,000
TY	2	2,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	110.7000	108.7500	250	250				250	250	1,000	0001	1,000
TY	7	7,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	110.7000	108.7500	874	874				874	874	3,500	0001	1,000
TY	39	39,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	110.7900	108.7500	4,868	4,868				4,868	4,868	19,500	0001	1,000
VG	624	6,240	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	Eurex 529900LN3S50JPU47S06	12/16/2024	4,984.3500	4,881.0000	2,089,069	2,089,069				2,089,069	2,089,069	2,507,095	0001	10
VG	3	30	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	Eurex 529900LN3S50JPU47S06	12/16/2024	4,984.5000	4,881.0000	10,028	10,028				10,028	10,028	12,053	0001	10
VG	58	580	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	Eurex 529900LN3S50JPU47S06	12/16/2024	4,974.8400	4,881.0000	193,866	193,866				193,866	193,866	233,031	0001	10
VG	2	20	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	Eurex 529900LN3S50JPU47S06	12/16/2024	4,984.5000	4,881.0000	6,685	6,685				6,685	6,685	8,036	0001	10
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,124.9000	5,935.7500	14,343	14,343				14,343	14,343	43,800	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/27/2024	6,027.5000	5,935.7500	4,781	4,781				4,781	4,781	14,600	0001	50
ES	13	650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,071.0800	5,935.7500	62,151	62,151				62,151	62,151	189,800	0001	50
ES	25	1,250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,050.0400	5,935.7500	119,521	119,521				119,521	119,521	365,000	0001	50
1539999999. Subtotal - Long Futures - Hedging Other												71,253,380	71,253,380				71,253,380	71,253,380	104,143,803	XXX	XXX
1579999999. Subtotal - Long Futures												71,253,380	71,253,380				71,253,380	71,253,380	104,143,803	XXX	XXX
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,128.6000	5,935.7500	43,028	43,028				43,028	43,028	(131,400)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	5,935.0000	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	5,937.4400	5,935.7500	9,562	9,562				9,562	9,562	(29,200)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	5,939.4200	5,935.7500	9,562	9,562				9,562	9,562	(29,200)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/20/2024	5,999.4600	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	5,939.4200	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/30/2024	5,958.2500	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,120.7900	5,935.7500	19,123	19,123				19,123	19,123	(58,400)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/20/2024	6,055.6500	5,935.7500	14,343	14,343				14,343	14,343	(43,800)	0001	50
ES	48	2,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,049.1700	5,935.7500	229,481	229,481				229,481	229,481	(700,800)	0001	50
ES	28	1,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,049.5300	5,935.7500	133,864	133,864				133,864	133,864	(408,800)	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	6,006.0800	5,935.7500	19,123	19,123				19,123	19,123	(58,400)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,128.6000	5,935.7500	9,562	9,562				9,562	9,562	(29,200)	0001	50
ES	6	300	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,064.8000	5,935.7500	28,685	28,685				28,685	28,685	(87,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/30/2024	5,958.2500	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	5,947.2800	5,935.7500	14,343	14,343				14,343	14,343	(43,800)	0001	50
ES	7	350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	5,941.5400	5,935.7500	33,466	33,466				33,466	33,466	(102,200)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	5,935.0000	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	404	20,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,122.3900	5,935.7500	1,931,461	1,931,461				1,931,461	1,931,461	(5,898,400)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	6,117.5000	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	5,972.6700	5,935.7500	9,562	9,562				9,562	9,562	(29,200)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	5,939.4200	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	5,939.4200	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	78	3,900	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,092.5500	5,935.7500	372,906	372,906				372,906	372,906	(1,138,800)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	6,100.0000	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	72	3,600	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,048.2100	5,935.7500	344,221	344,221				344,221	344,221	(1,051,200)	0001	50
ES	2	100	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,128.6000	5,935.7500	9,562	9,562				9,562	9,562	(29,200)	0001	50
ES	4	200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	5,935.0000	5,935.7500	19,123	19,123				19,123	19,123	(58,400)	0001	50
ES	28	1,400	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	5,983.8800	5,935.7500	133,864	133,864				133,864	133,864	(408,800)	0001	50
ES	133	6,650	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	5,993.1500	5,935.7500	635,852	635,852				635,852	635,852	(1,941,800)	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,035.3000	5,935.7500	43,028	43,028				43,028	43,028	(131,400)	0001	50
ES	9	450	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	5,993.9900	5,935.7500	43,028	43,028				43,028	43,028	(131,400)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,128.7700	5,935.7500	14,343	14,343				14,343	14,343	(43,800)	0001	50
ES	67	3,350	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2024	5,992.8900	5,935.7500	320,317	320,317				320,317	320,317	(978,200)	0001	50
ES	21	1,050	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,026.4300	5,935.7500	100,398	100,398				100,398	100,398	(306,600)	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
ES	5	250	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,064.9300	5,935.7500	23,904	23,904				23,904	23,904	(73,000)	0001	50
ES	170	8,500	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,046.3100	5,935.7500	812,744	812,744				812,744	812,744	(2,482,000)	0001	50
ES	44	2,200	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	6,092.7200	5,935.7500	210,357	210,357				210,357	210,357	(642,400)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	5,956.4900	5,935.7500	14,343	14,343				14,343	14,343	(43,800)	0001	50
FV	4	4,000	5yr Treasury	Fixed Annuity Hedge	N/A	Equity/Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	107.3500	106.3000	956	956				956	956	(6,000)	0001	1,000
MF	11	550	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/18/2024	2,275.8200	2,267.5000	98,772	98,772				98,772	98,772	(47,223)	0001	50
MF	12	600	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	2,284.3600	2,267.5000	107,751	107,751				107,751	107,751	(51,516)	0001	50
MF	8	400	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	2,285.7100	2,267.5000	71,834	71,834				71,834	71,834	(34,344)	0001	50
MF	2	100	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/20/2024	2,272.2700	2,267.5000	17,958	17,958				17,958	17,958	(8,586)	0001	50
MF	2	100	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/17/2024	2,333.8000	2,267.5000	17,958	17,958				17,958	17,958	(8,586)	0001	50
NQ	2	40	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	22,193.3800	21,226.5000	32,365	32,365				32,365	32,365	(44,400)	0001	20
NQ	7	140	Nasdaq 100 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL00F39	12/16/2024	21,980.7100	21,226.5000	113,278	113,278				113,278	113,278	(155,400)	0001	20
RT	6	300	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME 549300EX04Q2QBFQTQ27	12/18/2024	2,257.6300	2,249.8000	41,236	41,236				41,236	41,236	(45,600)	0001	50
RT	9	450	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME 549300EX04Q2QBFQTQ27	12/19/2024	2,277.3500	2,249.8000	61,854	61,854				61,854	61,854	(68,400)	0001	50
RT	2	100	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME 549300EX04Q2QBFQTQ27	12/19/2024	2,275.2800	2,249.8000	13,745	13,745				13,745	13,745	(15,200)	0001	50
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1800	95.8300	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.8400	95.8300	190	190				190	190	(801)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.8500	95.8300	1,900	1,900				1,900	1,900	(8,014)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.0200	95.8300	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.8500	95.8300	190	190				190	190	(801)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	05/10/2024	95.7800	95.8300	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2900	95.8300	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	07/27/2023	95.7500	95.8300	380	380				380	380	(1,603)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	05/24/2024	95.8300	95.8300	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	11/08/2023	95.6400	95.8300	1,710	1,710				1,710	1,710	(7,213)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0800	95.8300	190	190				190	190	(801)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.2300	95.8300	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2900	95.8300	190	190				190	190	(801)	0001	2,500
S3	180	450,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/03/2024	95.8200	95.8300	34,206	34,206				34,206	34,206	(144,259)	0001	2,500
S3	74	185,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	95.9200	95.8300	14,063	14,063				14,063	14,063	(59,307)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.8100	95.8300	2,090	2,090				2,090	2,090	(8,816)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.9600	95.8300	7,221	7,221				7,221	7,221	(30,455)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.0300	95.8300	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	05/10/2024	95.7200	95.8300	3,801	3,801				3,801	3,801	(16,029)	0001	2,500
S3	52	130,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	95.8900	95.8300	9,882	9,882				9,882	9,882	(41,675)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	06/25/2024	95.6700	95.8300	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.9800	95.8300	190	190				190	190	(801)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.7600	95.8300	1,710	1,710				1,710	1,710	(7,213)	0001	2,500
S3	45	112,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/03/2024	95.8200	95.8300	8,552	8,552				8,552	8,552	(36,065)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0100	95.8300	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.9700	95.8300	380	380				380	380	(1,603)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	07/16/2024	95.8000	95.8300	760	760				760	760	(3,206)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	95.7500	95.8300	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.8000	95.8300	190	190				190	190	(801)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	05/10/2024	95.8800	95.8300	950	950				950	950	(4,007)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.8300	95.8300	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4600	96.0700	380	380				380	380	(1,603)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.3200	96.0700	950	950				950	950	(4,007)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/10/2024	96.3500	96.0700	950	950				950	950	(4,007)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.1400	96.0700	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6800	96.0700	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6800	96.0700	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6800	96.0700	190	190				190	190	(801)	0001	2,500
S3	47	117,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.4100	96.0700	8,932	8,932				8,932	8,932	(37,668)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.4100	96.0700	3,231	3,231				3,231	3,231	(13,624)	0001	2,500
S3	62	155,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.3500	96.0700	11,782	11,782				11,782	11,782	(49,689)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.4400	96.0700	6,651	6,651				6,651	6,651	(28,050)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.3300	96.0700	5,891	5,891				5,891	5,891	(24,845)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.4500	96.0700	7,221	7,221				7,221	7,221	(30,455)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6800	96.0700	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4900	96.0700	380	380				380	380	(1,603)	0001	2,500
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.4600	96.0700	3,421	3,421				3,421	3,421	(14,426)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.3700	96.0700	4,941	4,941				4,941	4,941	(20,837)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2023	96.4600	96.0700	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6000	96.0700	190	190				190	190	(801)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	09/19/2023	96.3300	96.0700	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.4000	96.0700	2,090	2,090				2,090	2,090	(8,816)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.4600	96.0700	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.1400	96.0700	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.1400	96.0700	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6400	96.0700	380	380				380	380	(1,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5700	96.0300	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1000	96.0300	190	190				190	190	(801)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.5200	96.0300	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.3900	96.0300	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4900	96.0300	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.5500	96.0300	570	570				570	570	(2,404)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.3900	96.0300	3,611	3,611				3,611	3,611	(15,227)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.4500	96.0300	1,330	1,330				1,330	1,330	(5,610)	0001	2,500
S3	38	95,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/20/2023	96.4500	96.0300	7,221	7,221				7,221	7,221	(30,455)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1400	96.0300	89,700	89,700				89,700	89,700	(256,461)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/18/2023	96.1000	96.0300	15,203	15,203				15,203	15,203	(64,115)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.3900	96.0300	3,611	3,611				3,611	3,611	(15,227)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.4600	96.0300	7,791	7,791				7,791	7,791	(32,859)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1400	96.0300	22,425	22,425				22,425	22,425	(64,115)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	10/18/2023	96.1000	96.0300	3,801	3,801				3,801	3,801	(16,029)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3900	96.0300	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3400	95.9800	190	190				190	190	(801)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.3400	95.9800	1,330	1,330				1,330	1,330	(5,610)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4100	95.9800	7,791	7,791				7,791	7,791	(32,859)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3700	95.9800	3,611	3,611				3,611	3,611	(15,227)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.4100	95.9800	3,231	3,231				3,231	3,231	(13,624)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.1500	95.9800	570	570				570	570	(2,404)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3900	95.9800	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3200	95.9800	2,661	2,661				2,661	2,661	(11,220)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.5000	95.9800	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3400	95.9800	190	190				190	190	(801)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3600	95.9800	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4200	95.9800	4,941	4,941				4,941	4,941	(20,837)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4700	95.9800	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5000	95.9200	190	190				190	190	(801)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3700	95.9200	1,710	1,710				1,710	1,710	(7,213)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3400	95.9200	3,801	3,801				3,801	3,801	(16,029)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3400	95.9200	380	380				380	380	(1,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2700	95.9200	380	380				380	380	(1,603)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3400	95.9200	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.2600	95.9200	570	570				570	570	(2,404)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3500	95.9200	1,520	1,520				1,520	1,520	(6,412)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3500	95.9200	1,710	1,710				1,710	1,710	(7,213)	0001	2,500
S3	34	85,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.3400	95.9200	6,461	6,461				6,461	6,461	(27,249)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.2900	95.9200	380	380				380	380	(1,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.0800	95.9600	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.9400	95.9600	190	190				190	190	(801)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.0300	95.9600	1,710	1,710				1,710	1,710	(7,213)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.4100	95.9600	950	950				950	950	(4,007)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.2000	95.9600	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.1600	95.9600	2,470	2,470				2,470	2,470	(10,419)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.2100	95.9600	570	570				570	570	(2,404)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	09/10/2024	96.5200	95.9600	380	380				380	380	(1,603)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.4000	95.9600	570	570				570	570	(2,404)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0700	95.9600	11,213	11,213				11,213	11,213	(32,058)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.9400	95.9600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.0000	95.9600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4800	95.9600	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.4700	95.9600	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3700	95.9600	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.1100	95.9600	570	570				570	570	(2,404)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.5300	95.9600	570	570				570	570	(2,404)	0001	2,500
S3	62	155,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.1400	95.9600	11,782	11,782				11,782	11,782	(49,689)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.1900	95.9600	3,041	3,041				3,041	3,041	(12,823)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3300	95.9600	380	380				380	380	(1,603)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.3900	95.9600	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.2800	95.9600	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.1900	95.9600	190	190				190	190	(801)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.2400	95.9600	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	29	72,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2200	95.9600	5,511	5,511				5,511	5,511	(23,242)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0700	95.9600	44,850	44,850				44,850	44,850	(128,230)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4800	95.9600	190	190				190	190	(801)	0001	2,500
S3	35	87,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.2000	95.9600	6,651	6,651				6,651	6,651	(28,050)	0001	2,500
S3	62	155,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.1700	95.9600	11,782	11,782				11,782	11,782	(49,689)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.2500	95.9600	2,090	2,090				2,090	2,090	(8,816)	0001	2,500
S3	59	147,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2000	95.9600	11,212	11,212				11,212	11,212	(47,285)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3700	95.9600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3700	95.9600	190	190				190	190	(801)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	95.8900	95.9600	4,751	4,751				4,751	4,751	(20,036)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0800	95.9600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3700	95.9600	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.1500	95.9600	570	570				570	570	(2,404)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.0800	95.9600	4,941	4,941				4,941	4,941	(20,837)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	07/25/2023	96.0400	95.9600	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4800	95.9600	190	190				190	190	(801)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.0300	95.9600	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/28/2023	96.0300	95.9600	190	190				190	190	(801)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.1800	95.9600	2,470	2,470				2,470	2,470	(10,419)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.2600	95.9600	950	950				950	950	(4,007)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.1300	95.9600	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0800	95.9600	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4200	95.9600	380	380				380	380	(1,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6300	96.0600	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.1400	96.0600	190	190				190	190	(801)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.4900	96.0600	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.6800	96.0600	1,330	1,330				1,330	1,330	(5,610)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.3600	96.0600	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5700	96.0600	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.5100	96.0600	570	570				570	570	(2,404)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.4100	96.0600	4,751	4,751				4,751	4,751	(20,036)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1600	96.0600	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9900	96.0600	190	190				190	190	(801)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3700	96.0600	2,661	2,661				2,661	2,661	(11,220)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.6400	96.0600	4,561	4,561				4,561	4,561	(19,235)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	18	45,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.6300	96.0600	3,421	3,421				3,421	3,421	(14,426)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	05/24/2023	96.4500	96.0600	8,172	8,172				8,172	8,172	(34,462)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.6800	96.0600	8,362	8,362				8,362	8,362	(35,263)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.5900	96.0600	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.2600	96.0600	950	950				950	950	(4,007)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.3400	96.0600	190	190				190	190	(801)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.3900	96.0600	8,172	8,172				8,172	8,172	(34,462)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6900	96.0600	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.6700	96.0600	570	570				570	570	(2,404)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1600	96.0600	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.1400	96.0600	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3600	96.0600	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.2800	96.0100	190	190				190	190	(801)	0001	2,500
S3	47	117,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.4500	96.0100	8,932	8,932				8,932	8,932	(37,668)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.3900	96.0100	3,611	3,611				3,611	3,611	(15,227)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.4600	96.0100	6,271	6,271				6,271	6,271	(26,448)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.4000	96.0100	760	760				760	760	(3,206)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4100	96.0100	3,801	3,801				3,801	3,801	(16,029)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.5500	96.0100	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3900	96.0100	190	190				190	190	(801)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.3900	96.0100	7,031	7,031				7,031	7,031	(29,653)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.5100	96.0100	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.0900	96.0100	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5500	96.0100	380	380				380	380	(1,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4300	95.9700	380	380				380	380	(1,603)	0001	2,500
S3	20	50,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.4100	95.9700	3,801	3,801				3,801	3,801	(16,029)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3300	95.9700	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3900	95.9700	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3200	95.9700	190	190				190	190	(801)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3600	95.9700	2,470	2,470				2,470	2,470	(10,419)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.3200	95.9700	760	760				760	760	(3,206)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.1800	95.9700	380	380				380	380	(1,603)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	08/26/2024	96.4500	95.9700	1,900	1,900				1,900	1,900	(8,014)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.3300	95.9700	3,041	3,041				3,041	3,041	(12,823)	0001	2,500
S3	34	85,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3500	95.9700	6,461	6,461				6,461	6,461	(27,249)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.3300	95.9700	3,041	3,041				3,041	3,041	(12,823)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5700	95.9700	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.5900	95.8900	380	380				380	380	(1,603)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.6300	95.8900	7,601	7,601				7,601	7,601	(32,058)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3400	95.8900	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.4100	95.8900	760	760				760	760	(3,206)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.3600	95.8900	570	570				570	570	(2,404)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.6600	95.8900	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.7200	95.8900	380	380				380	380	(1,603)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.5800	95.8900	3,611	3,611				3,611	3,611	(15,227)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.5400	95.8900	1,330	1,330				1,330	1,330	(5,610)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4700	95.8900	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.0500	96.0200	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5600	96.0200	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5800	96.0200	190	190				190	190	(801)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/13/2023	96.2900	96.0200	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.1000	96.0200	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3000	96.0200	570	570				570	570	(2,404)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2900	96.0200	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5800	96.0200	190	190				190	190	(801)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	08/30/2023	96.1800	96.0200	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/27/2023	96.2400	96.0200	570	570				570	570	(2,404)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.2200	96.0200	4,941	4,941				4,941	4,941	(20,837)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	09/20/2024	96.6300	96.0200	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5400	96.0200	190	190				190	190	(801)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.2300	96.0200	4,751	4,751				4,751	4,751	(20,036)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9500	96.0200	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.0700	96.0200	190	190				190	190	(801)	0001	2,500
S3	53	132,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3200	96.0200	10,072	10,072				10,072	10,072	(42,476)	0001	2,500
S3	30	75,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3400	96.0200	5,701	5,701				5,701	5,701	(24,043)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.3300	96.0200	6,271	6,271				6,271	6,271	(26,448)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5800	96.0200	190	190				190	190	(801)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1300	96.0200	89,700	89,700				89,700	89,700	(256,461)	0001	2,500
S3	50	125,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3200	96.0200	9,502	9,502				9,502	9,502	(40,072)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2900	96.0200	950	950				950	950	(4,007)	0001	2,500
S3	49	122,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3400	96.0200	9,312	9,312				9,312	9,312	(39,271)	0001	2,500
S3	56	140,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	06/30/2023	96.2700	96.0200	10,642	10,642				10,642	10,642	(44,881)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1900	96.0200	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.0700	96.0200	380	380				380	380	(1,603)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1500	96.0200	1,900	1,900				1,900	1,900	(8,014)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2900	96.0200	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5400	96.0200	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3600	96.0200	380	380				380	380	(1,603)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2700	96.0200	570	570				570	570	(2,404)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.2800	96.0200	950	950				950	950	(4,007)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.2300	96.0200	1,330	1,330				1,330	1,330	(5,610)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3000	96.0200	570	570				570	570	(2,404)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3000	96.0200	570	570				570	570	(2,404)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2600	96.0200	1,710	1,710				1,710	1,710	(7,213)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1200	96.0200	380	380				380	380	(1,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.1900	96.0200	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	07/26/2024	96.2400	96.0200	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	96.0500	96.0200	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1900	96.0200	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5400	96.0200	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1200	96.0200	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.1900	96.0200	190	190				190	190	(801)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1300	96.0200	22,425	22,425				22,425	22,425	(64,115)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.2400	96.0500	380	380				380	380	(1,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5200	96.0500	380	380				380	380	(1,603)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4700	96.0500	570	570				570	570	(2,404)	0001	2,500
S3	42	105,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	09/12/2023	96.4000	96.0500	7,981	7,981				7,981	7,981	(33,660)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3900	96.0500	2,090	2,090				2,090	2,090	(8,816)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.5100	96.0500	1,900	1,900				1,900	1,900	(8,014)	0001	2,500
S3	42	105,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	06/06/2023	96.4700	96.0500	7,981	7,981				7,981	7,981	(33,660)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4000	96.0500	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4500	96.0500	6,271	6,271				6,271	6,271	(26,448)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/15/2023	96.4800	96.0500	2,661	2,661				2,661	2,661	(11,220)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.1300	96.0500	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3600	96.0500	190	190				190	190	(801)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.4800	96.0500	2,851	2,851				2,851	2,851	(12,022)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.4100	96.0500	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	05/04/2023	96.5400	96.0500	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5400	96.0500	190	190				190	190	(801)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.3800	96.0500	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3500	96.0500	760	760				760	760	(3,206)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	07/12/2023	96.5100	96.0500	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.1300	96.0500	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.1300	96.0500	190	190				190	190	(801)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6100	96.0500	380	380				380	380	(1,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5200	96.0000	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.0800	96.0000	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4200	96.0000	190	190				190	190	(801)	0001	2,500
S3	36	90,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.5100	96.0000	6,841	6,841				6,841	6,841	(28,852)	0001	2,500
S3	37	92,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.3900	96.0000	7,031	7,031				7,031	7,031	(29,653)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3700	96.0000	190	190				190	190	(801)	0001	2,500
S3	8	20,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	06/02/2023	96.5400	96.0000	1,520	1,520				1,520	1,520	(6,412)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4100	96.0000	2,851	2,851				2,851	2,851	(12,022)	0001	2,500
S3	13	32,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/27/2023	96.3600	96.0000	2,470	2,470				2,470	2,470	(10,419)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.0800	96.0000	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.2000	96.0000	190	190				190	190	(801)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.3900	96.0000	3,611	3,611				3,611	3,611	(15,227)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4600	96.0000	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.4500	96.0000	8,362	8,362				8,362	8,362	(35,263)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	11/08/2023	96.9000	96.0000	3,991	3,991				3,991	3,991	(16,830)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3700	96.0000	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.2900	95.9500	570	570				570	570	(2,404)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3100	95.9500	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	25	62,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.2900	95.9500	4,751	4,751				4,751	4,751	(20,036)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.3400	95.9500	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	16	40,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3100	95.9500	3,041	3,041				3,041	3,041	(12,823)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.1000	95.9500	380	380				380	380	(1,603)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.3300	95.9500	1,330	1,330				1,330	1,330	(5,610)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3100	95.9500	2,090	2,090				2,090	2,090	(8,816)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.2500	95.9500	570	570				570	570	(2,404)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3100	95.9500	3,991	3,991				3,991	3,991	(16,830)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.3700	95.9500	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3200	95.9500	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	190	190				190	190	(801)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	2,851	2,851				2,851	2,851	(12,022)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	570	570				570	570	(2,404)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	570	570				570	570	(2,404)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	570	570				570	570	(2,404)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	760	760				760	760	(3,206)	0001	2,500
S3	44	110,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	8,362	8,362				8,362	8,362	(35,263)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2029	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8800	95.8700	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.8200	95.6600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.6500	95.6600	190	190				190	190	(801)	0001	2,500
S3	10	25,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5600	95.6600	1,900	1,900				1,900	1,900	(8,014)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.6500	95.6600	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.6300	95.6600	570	570				570	570	(2,404)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	06/25/2024	95.5100	95.6600	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.8200	95.6600	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5400	95.6600	380	380				380	380	(1,603)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5600	95.6600	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.7600	95.6600	190	190				190	190	(801)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5500	95.6600	1,710	1,710				1,710	1,710	(7,213)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.7300	95.6600	190	190				190	190	(801)	0001	2,500
S3	33	82,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	95.5600	95.6600	6,271	6,271				6,271	6,271	(26,448)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	95.5700	95.6600	2,090	2,090				2,090	2,090	(8,816)	0001	2,500
S3	82	205,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/07/2023	95.6500	95.6600	15,583	15,583				15,583	15,583	(65,718)	0001	2,500
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	08/26/2024	95.6300	95.6600	1,710	1,710				1,710	1,710	(7,213)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.6900	95.6600	2,851	2,851				2,851	2,851	(12,022)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	9	22,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	09/20/2024	95.9200	95.6600	1,710	1,710				1,710	1,710	(7,213)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/17/2024	95.7600	95.6600	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.5200	95.6600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.6400	95.6600	190	190				190	190	(801)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	03/22/2024	95.5900	95.6600	4,181	4,181				4,181	4,181	(17,632)	0001	2,500
S3	55	137,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	11/27/2023	95.5700	95.6600	10,452	10,452				10,452	10,452	(44,079)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.7300	95.6600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.8400	95.6600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.6300	95.6600	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.4800	95.6600	380	380				380	380	(1,603)	0001	2,500
S3	4	10,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5300	95.6600	760	760				760	760	(3,206)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5500	95.6600	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5700	95.6600	380	380				380	380	(1,603)	0001	2,500
S3	5	12,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL00F39	12/09/2024	95.5000	95.6600	950	950				950	950	(4,007)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/18/2023	96.2600	96.0600	380	380				380	380	(1,603)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	06/25/2024	96.2400	96.0600	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3200	96.0600	1,330	1,330				1,330	1,330	(5,610)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0600	190	190				190	190	(801)	0001	2,500
S3	80	200,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1700	96.0600	22,425	22,425				22,425	22,425	(64,115)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6300	96.0600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6300	96.0600	190	190				190	190	(801)	0001	2,500
S3	52	130,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	08/24/2023	96.3500	96.0600	9,882	9,882				9,882	9,882	(41,675)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0600	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0600	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2800	96.0600	190	190				190	190	(801)	0001	2,500
S3	76	190,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3700	96.0600	14,443	14,443				14,443	14,443	(60,909)	0001	2,500
S3	24	60,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3600	96.0600	4,561	4,561				4,561	4,561	(19,235)	0001	2,500
S3	31	77,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/23/2023	96.3700	96.0600	5,891	5,891				5,891	5,891	(24,845)	0001	2,500
S3	320	800,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1700	96.0600	89,700	89,700				89,700	89,700	(256,461)	0001	2,500
S3	39	97,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3200	96.0600	7,411	7,411				7,411	7,411	(31,256)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0600	190	190				190	190	(801)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.4100	96.0600	7,791	7,791				7,791	7,791	(32,859)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/09/2023	96.4500	96.0600	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.6300	96.0600	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/15/2024	96.4500	96.0600	380	380				380	380	(1,603)	0001	2,500
S3	26	65,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.3100	96.0600	4,941	4,941				4,941	4,941	(20,837)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.3700	96.0600	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6200	96.0600	190	190				190	190	(801)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.2800	96.0600	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0600	190	190				190	190	(801)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	05/10/2024	96.3400	96.0600	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.4000	96.0600	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.1300	96.0600	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.6200	96.0600	380	380				380	380	(1,603)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5900	96.0400	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	11/02/2023	96.1100	96.0400	190	190				190	190	(801)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	07/14/2023	96.5100	96.0400	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/11/2023	96.3900	96.0400	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5200	96.0400	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	05/01/2023	96.5500	96.0400	570	570				570	570	(2,404)	0001	2,500
S3	22	55,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.4100	96.0400	4,181	4,181				4,181	4,181	(17,632)	0001	2,500
S3	12	30,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	10/27/2023	96.4700	96.0400	2,280	2,280				2,280	2,280	(9,617)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	11/27/2023	96.1100	96.0400	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0400	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0400	190	190				190	190	(801)	0001	2,500
S3	160	400,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1500	96.0400	44,850	44,850				44,850	44,850	(128,230)	0001	2,500

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	06/16/2023	96.4600	96.0400	7,791	7,791				7,791	7,791	(32,859)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0400	190	190				190	190	(801)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/19/2024	95.9800	96.0400	570	570				570	570	(2,404)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	08/30/2023	96.4700	96.0400	3,231	3,231				3,231	3,231	(13,624)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	09/28/2023	96.4500	96.0400	7,791	7,791				7,791	7,791	(32,859)	0001	2,500
S3	40	100,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	04/14/2023	96.1500	96.0400	11,213	11,213				11,213	11,213	(32,058)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/26/2024	95.9800	96.0400	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL00F39	12/09/2024	96.3800	96.0400	190	190				190	190	(801)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3600	95.9900	190	190				190	190	(801)	0001	2,500
S3	41	102,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4300	95.9900	7,791	7,791				7,791	7,791	(32,859)	0001	2,500
S3	19	47,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3800	95.9900	3,611	3,611				3,611	3,611	(15,227)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4100	95.9900	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/26/2024	96.1700	95.9900	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.0600	95.9900	190	190				190	190	(801)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4000	95.9900	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	14	35,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.4100	95.9900	2,661	2,661				2,661	2,661	(11,220)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.5200	95.9900	570	570				570	570	(2,404)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3600	95.9900	190	190				190	190	(801)	0001	2,500
S3	23	57,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.3800	95.9900	4,371	4,371				4,371	4,371	(18,433)	0001	2,500
S3	28	70,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	12/07/2023	96.4800	95.9900	5,321	5,321				5,321	5,321	(22,440)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.3800	95.9900	190	190				190	190	(801)	0001	2,500
S3	2	5,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL00F39	01/26/2024	96.5000	95.9900	380	380				380	380	(1,603)	0001	2,500
S3	1	2,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2500	95.9400	190	190				190	190	(801)	0001	2,500
S3	17	42,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3200	95.9400	3,231	3,231				3,231	3,231	(13,624)	0001	2,500
S3	21	52,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2800	95.9400	3,991	3,991				3,991	3,991	(16,830)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2500	95.9400	570	570				570	570	(2,404)	0001	2,500
S3	6	15,000	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	07/16/2024	96.2600	95.9400	1,140	1,140				1,140	1,140	(4,809)	0001	2,500
S3	7	17,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2700	95.9400	1,330	1,330				1,330	1,330	(5,610)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2400	95.9400	570	570				570	570	(2,404)	0001	2,500
S3	11	27,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3000	95.9400	2,090	2,090				2,090	2,090	(8,816)	0001	2,500
S3	15	37,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.3200	95.9400	2,851	2,851				2,851	2,851	(12,022)	0001	2,500
S3	43	107,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2700	95.9400	8,172	8,172				8,172	8,172	(34,462)	0001	2,500
S3	3	7,500	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCL00F39	03/22/2024	96.2900	95.9400	570	570				570	570	(2,404)	0001	2,500
TU	9	18,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	103.0100	102.8000	171	171				171	171	(10,350)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	19	19				19	19	(1,150)	0001	2,000
TU	45	90,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	856	856				856	856	(51,750)	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	103.0200	102.8000	114	114				114	114	(6,900)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	12/09/2024	103.1400	102.8000	19	19				19	19	(1,150)	0001	2,000
TU	10	20,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	103.0200	102.8000	190	190				190	190	(11,500)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	12/09/2024	103.1400	102.8000	19	19				19	19	(1,150)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	19	19				19	19	(1,150)	0001	2,000
TU	6	12,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9100	102.8000	114	114				114	114	(6,900)	0001	2,000
TU	1	2,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	12/09/2024	103.1400	102.8000	19	19				19	19	(1,150)	0001	2,000
TU	282	564,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBOT 549300EX04Q2QBFQTQ27	11/25/2024	102.9600	102.8000	5,367	5,367				5,367	5,367	(324,300)	0001	2,000
UX	10	10,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2025	CBOE 254900O09GJPIWCP8RH13	11/01/2024	19.3100	18.1600	34,208	34,208				34,208	34,208	(38,900)	0001	1,000
UX	10	10,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2025	CBOE 254900O09GJPIWCP8RH13	11/01/2024	19.3500	18.1600	34,208	34,208				34,208	34,208	(38,900)	0001	1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
VG	19	190	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	Eurex 529900LN3S50JPU47S06	12/18/2024	4,918.5300	4,881.0000	63,508	63,508				63,508	63,508	(76,338)	0001	10
ES	20	1,000	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MINNCL00F39	12/18/2024	5,999.5500	5,935.7500	95,617	95,617				95,617	95,617	(292,000)	0001	50
ES	1	50	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MINNCL00F39	12/30/2024	5,985.0000	5,935.7500	4,781	4,781				4,781	4,781	(14,600)	0001	50
ES	3	150	S&P 500 Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MINNCL00F39	12/26/2024	6,048.4200	5,935.7500	14,343	14,343				14,343	14,343	(43,800)	0001	50
DM	7	35	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/16/2024	43,557.0700	42,873.0000	37,215	37,215				37,215	37,215	(72,800)	0001	5
DM	18	90	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/19/2024	43,302.1900	42,873.0000	95,697	95,697				95,697	95,697	(187,200)	0001	5
DM	3	15	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CBOT 549300EX04Q2QBFQTQ27	12/19/2024	43,071.6700	42,873.0000	15,949	15,949				15,949	15,949	(31,200)	0001	5
1609999999. Subtotal - Short Futures - Hedging Other												8,051,061	8,051,062				8,051,062	8,051,062	(24,334,908)	XXX	XXX
1649999999. Subtotal - Short Futures												8,051,061	8,051,062				8,051,062	8,051,062	(24,334,908)	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												79,304,441	79,304,442				79,304,442	79,304,442	79,808,895	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												79,304,441	79,304,442				79,304,442	79,304,442	79,808,895	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley	68,978,867	10,325,574	79,304,441
Total Net Cash Deposits	68,978,867	10,325,574	79,304,441

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ES	444	6,482,400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	6,129.2700	12/30/2024	6,127.8200	Sale	(9,384,321)	(9,384,321)			0001	14,600
FV	130	195,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBT 549300EX04Q20BFQTQ27	12/09/2024	106.1400	12/19/2024	110.3000	Sale	812,427	812,427			0001	1,500
NQ	592	13,142,400	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	22,407.5200	12/30/2024	22,407.0000	Sale	(6,852,341)	(6,852,341)			0001	22,200
S3	578	268,915	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCL0OF39	01/26/2024	95.6500	12/26/2024	96.3700	Sale	194,924	194,924			0001	465
NQ	5,160	114,552,000	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCL0OF39	09/16/2024	21,795.7500	12/16/2024	21,795.7800	Sale	3,304,618	3,304,618			0001	22,200
DM	226	2,350,400	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CBT 549300EX04Q20BFQTQ27	12/16/2024	43,866.0000	12/16/2024	43,873.2100	Sale	16,941,191	16,941,191			0001	10,400
FV	1,790	2,685,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT 549300EX04Q20BFQTQ27	09/10/2024	110.6700	11/29/2024	110.9200	Sale	672,988	672,988			0001	1,500
ES	5,936	86,665,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCL0OF39	09/16/2024	6,055.5000	12/16/2024	6,055.2100	Sale	(25,500,550)	(25,500,550)			0001	14,600
VG	4,441	16,555,160	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	ERX 529900LN3S50JPU47S06	10/03/2024	4,957.5000	12/16/2024	4,956.0300	Sale	(24,326,748)	(24,326,748)			0001	3,728
S3	3	1,396	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCL0OF39	12/17/2024	95.9900	12/26/2024	360.9000	Sale	369,752	369,752			0001	465
S3	2	931	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCL0OF39	12/26/2024	95.9800	12/26/2024	418.1800	Sale	299,815	299,815			0001	465
S3	5	2,326	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCL0OF39	01/26/2024	95.9900	12/26/2024	146.6400	Sale	117,841	117,841			0001	465
S3	118	54,900	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCL0OF39	01/26/2024	96.0800	12/26/2024	106.9400	Sale	596,583	596,583			0001	465
S3	21	9,770	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCL0OF39	01/26/2024	95.8900	12/26/2024	145.0500	Sale	480,330	480,330			0001	465
S3	4	1,861	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCL0OF39	12/26/2024	95.9800	12/26/2024	122.3700	Sale	49,124	49,124			0001	465
S3	13	6,048	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCL0OF39	01/26/2024	95.9800	12/26/2024	161.8300	Sale	398,258	398,258			0001	465
S3	3	1,396	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCL0OF39	12/26/2024	95.9800	12/26/2024	194.7700	Sale	137,895	137,895			0001	465
S3	3	1,396	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCL0OF39	12/26/2024	95.9700	12/26/2024	98.8800	Sale	4,063	4,063			0001	465
S3	5	2,326	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCL0OF39	01/26/2024	95.9900	12/26/2024	180.0500	Sale	195,545	195,545			0001	465
S3	3	1,396	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCL0OF39	01/26/2024	95.9800	12/26/2024	143.0400	Sale	65,691	65,691			0001	465
S3	20	9,305	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCL0OF39	01/26/2024	95.9500	12/26/2024	148.3600	Sale	487,661	487,661			0001	465
S3	350	162,838	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCL0OF39	01/26/2024	94.6500	03/20/2024	92.3100	Sale	(380,990)	(380,990)			0001	465
TY	13,705	6,852,500	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT 549300EX04Q20BFQTQ27	08/28/2024	114.0600	11/29/2024	115.1100	Sale	7,198,142	7,198,142			0001	500
TU	1,889	2,266,800	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT 549300EX04Q20BFQTQ27	08/27/2024	104.3900	11/25/2024	104.5800	Sale	425,123	425,123			0001	1,200
RX	10,480	44,480,125	Euro Bund	Fixed Annuity Hedge	N/A	Interest Rate	12/06/2024	ERX 529900LN3S50JPU47S06	09/04/2024	134.0400	12/03/2024	133.9800	Sale	(2,899,081)	(2,899,081)			0001	4,244
MK	1,353	5,119,184	MSCI EmgMkt	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	ICE 5493000F4Z033MV32P92	09/16/2024	1,101.4000	12/16/2024	1,101.4100	Sale	38,445	38,445			0001	3,784
RT	561	4,263,600	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCL0OF39	12/16/2024	2,349.7000	12/16/2024	2,350.0900	Sale	1,672,648	1,672,648			0001	7,600
MF	433	1,858,869	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CBT 549300EX04Q20BFQTQ27	09/20/2024	2,448.5000	12/16/2024	2,448.8300	Sale	622,053	622,053			0001	4,293
JB	1,738	5,308,221	JGB 10 Year	Fixed Annuity Hedge	N/A	Equity/Index	12/13/2024	OSE 353800R1LXR5A7J9QK71	09/19/2024	144.7000	12/12/2024	139.4000	Sale	(28,121,338)	(28,121,338)			0001	3,054
NI	3,189	20,088,509	Nikkei 225	Fixed Annuity Hedge	N/A	Equity/Index	12/12/2024	SGX 549300I Q650PPXM76X03	10/03/2024	37,815.8300	12/11/2024	37,816.6500	Sale	16,474,588	16,474,588			0001	6,299
NG	1,286	3,289,588	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	NYX 549300FUNQE817RRA896	10/11/2024	3.3000	12/03/2024	3.8400	Sale	1,783,292	1,783,292			0001	2,558
TY	1,290	645,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBT 549300EX04Q20BFQTQ27	11/25/2024	110.5000	12/30/2024	112.1900	Sale	1,092,827	1,092,827			0001	500
TU	193	231,600	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBT 549300EX04Q20BFQTQ27	12/09/2024	102.6900	12/20/2024	102.6400	Sale	(10,859)	(10,859)			0001	1,200
GC	1,054	10,540,000	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	CME SNZ20JLFK8MNNCL0OF39	11/14/2024	2,593.7800	12/30/2024	2,593.5800	Sale	(2,133,303)	(2,133,303)			0001	10,000
MK	389	1,471,813	MSCI EmgMkt	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	ICE 5493000F4Z033MV32P92	12/16/2024	1,112.0100	12/30/2024	1,112.4800	Sale	686,096	686,096			0001	3,784
S3	2	931	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCL0OF39	12/09/2024	96.3400	12/09/2024	118.9100	Sale	21,000	21,000			0001	465
LL	81	170,100	COMEX Lead	Fixed Annuity Hedge	N/A	Commodity	01/13/2025	CMX LCZ7XYGSLJUHFXXNXD88	10/11/2024	2,093.1000	12/03/2024	2,146.0300	Sale	9,004,229	9,004,229			0001	2,100
LA	354	1,416,000	LME Alum	Fixed Annuity Hedge	N/A	Commodity	01/13/2025	LME 213800NB8G5VRT1DXC91	10/11/2024	2,631.2100	12/03/2024	2,631.5900	Sale	538,685	538,685			0001	4,000
QS	163	626,083	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	01/10/2025	IPE 549300UF4R84F48NCH34	10/11/2024	707.4800	12/03/2024	707.5600	Sale	51,441	51,441			0001	3,841
LX	184	662,400	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	01/13/2025	LME 213800NB8G5VRT1DXC91	10/11/2024	3,139.7300	12/03/2024	3,140.4200	Sale	453,871	453,871			0001	3,600
HO	86	599,420	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	NYX 549300FUNQE817RRA896	10/11/2024	2.3600	12/03/2024	2.5700	Sale	121,993	121,993			0001	6,970
LN	129	995,880	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	01/13/2025	LME 213800NB8G5VRT1DXC91	10/11/2024	17,908.5000	12/03/2024	17,910.5400	Sale	2,029,999	2,029,999			0001	7,720
XB	108	4,536,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	NYM 54930080FNDTXFPHWI47	10/11/2024	2.1000	12/03/2024	2.1000	Sale	(20,430)	(20,430)			0001	42,000
CL	449	2,689,510	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	NYX 549300FUNQE817RRA896	10/11/2024	74.3100	12/03/2024	74.4600	Sale	407,629	407,629			0001	5,990
VG	8,768	32,685,350	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	ERX 529900LN3S50JPU47S06	01/02/2024	4,937.7500	03/12/2024	4,938.2500	Sale	16,400,376	16,400,376			0001	3,728
HI	312	2,224,340	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	12/31/2024	HKG 213800YTVSXYQN17BW16	11/28/2024	19,617.0000	12/24/2024	19,615.5000	Sale	(3,332,507)	(3,332,507)			0001	7,129
CO	88	88,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	IPE 549300UF4R84F48NCH34	11/27/2024	71.9400	12/03/2024	61.9700	Sale	(876,998)	(876,998)			0001	1,000
HG	57	313,500	COMEX Copper	Fixed Annuity Hedge	N/A	Commodity	02/28/2025	CMX LCZ7XYGSLJUHFXXNXD88	11/27/2024	4.1400	12/03/2024	3.3500	Sale	(246,235)	(246,235)			0001	5,500
SI	39	448,500	COMEX 5000 SILVER	Fixed Annuity Hedge	N/A	Commodity	02/28/2025	CMX LCZ7XYGSLJUHFXXNXD88	11/27/2024	30.5500	12/03/2024	31.2500	Sale	310,266	310,266			0001	11,500

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RX	4,948	21,000,731	Euro Bund	Fixed Annuity Hedge	N/A	Interest Rate	03/06/2025	ERX 529900LN3S50JPU47S06	12/05/2024	136.2800	12/30/2024	137.0000	Sale	15,021,084	15,021,084			0001	4,244
JB	251	766,607	JGB 10 Year	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2025	OSE 353800R1LXR5A7J90K71	12/13/2024	142.3500	12/30/2024	155.8900	Sale	10,379,676	10,379,676			0001	3,054
NI	360	2,267,753	Nikkei 225	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2025	SGX 549300I Q650PPXM76X03	12/13/2024	39,741.8900	12/30/2024	39,739.6000	Sale	(5,193,839)	(5,193,839)			0001	6,299
TU	863	1,035,600	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBT 549300EX04Q2QBFQTQ27	01/02/2024	101.8000	02/26/2024	102.1500	Sale	363,936	363,936			0001	1,200
ES	336	4,905,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ2OJLFK8MNNCLQ0F39	03/08/2024	5,129.0000	03/11/2024	5,128.9900	Sale	(70,477)	(70,477)			0001	14,600
DM	140	1,456,000	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBT 549300EX04Q2QBFQTQ27	03/11/2024	38,756.0000	03/11/2024	38,755.9300	Sale	(99,664)	(99,664)			0001	10,400
FV	602	903,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBT 549300EX04Q2QBFQTQ27	01/26/2024	106.3000	02/26/2024	106.8100	Sale	466,177	466,177			0001	1,500
NQ	274	6,082,800	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ2OJLFK8MNNCLQ0F39	01/02/2024	18,046.7500	03/11/2024	18,046.4200	Sale	(2,018,444)	(2,018,444)			0001	22,200
ES	5,405	78,913,000	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ2OJLFK8MNNCLQ0F39	01/02/2024	5,129.0000	03/11/2024	5,129.0000	Sale	(375,009)	(375,009)			0001	14,600
TY	2,102	1,051,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/29/2024	CBT 549300EX04Q2QBFQTQ27	01/02/2024	112.3000	02/26/2024	114.1300	Sale	1,925,609	1,925,609			0001	500
NI	4,898	30,854,034	Nikkei 225	Fixed Annuity Hedge	N/A	Equity/Index	03/07/2024	SGX 549300I Q650PPXM76X03	01/04/2024	33,195.9600	03/06/2024	33,194.2500	Sale	(52,820,716)	(52,820,716)			0001	6,299
RT	569	4,324,400	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ2OJLFK8MNNCLQ0F39	03/11/2024	2,084.6000	03/11/2024	2,084.8900	Sale	1,235,585	1,235,585			0001	7,600
S3	141	65,600	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2024	CME SNZ2OJLFK8MNNCLQ0F39	01/26/2024	94.6500	06/20/2024	93.7600	Sale	(58,259)	(58,259)			0001	465
DR	94	197,400	DJ Real Estate	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBT 549300EX04Q2QBFQTQ27	01/05/2024	348.3000	03/11/2024	343.3000	Sale	(987,262)	(987,262)			0001	2,100
MF	492	2,112,156	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBT 549300EX04Q2QBFQTQ27	01/05/2024	2,330.0000	03/11/2024	2,329.8400	Sale	(334,359)	(334,359)			0001	4,293
S3	2,070	963,068	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	CME SNZ2OJLFK8MNNCLQ0F39	01/26/2024	95.2300	12/18/2024	98.8300	Sale	3,461,861	3,461,861			0001	465
JB	1,529	4,669,891	JGB 10 Year	Fixed Annuity Hedge	N/A	Equity/Index	03/13/2024	OSE 353800R1LXR5A7J90K71	01/04/2024	146.5600	03/11/2024	155.3900	Sale	41,222,653	41,222,653			0001	3,054
GC	836	8,360,000	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	02/27/2024	CME SNZ2OJLFK8MNNCLQ0F39	01/02/2024	2,073.4300	01/12/2024	2,073.8900	Sale	3,820,090	3,820,090			0001	10,000
HI	319	2,274,245	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	01/30/2024	HKG 213800YTVSXYQN17BW16	01/04/2024	16,726.5000	01/29/2024	16,727.7100	Sale	2,758,619	2,758,619			0001	7,129
RX	5,914	25,100,711	Euro Bund	Fixed Annuity Hedge	N/A	Interest Rate	03/07/2024	ERX 529900LN3S50JPU47S06	01/02/2024	136.6600	03/04/2024	137.7000	Sale	26,155,165	26,155,165			0001	4,244
S3	108	50,247	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2024	CME SNZ2OJLFK8MNNCLQ0F39	01/26/2024	94.6600	09/18/2024	95.2500	Sale	29,641	29,641			0001	465
ES	206	3,007,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CME SNZ2OJLFK8MNNCLQ0F39	12/13/2024	6,058.7500	12/16/2024	6,058.3200	Sale	(1,292,868)	(1,292,868)			0001	14,600
MK	791	2,992,812	MSCI EmgMkt	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	ICE 549300OF4Z033MV32P92	01/03/2024	1,014.0000	03/11/2024	1,014.4500	Sale	1,359,249	1,359,249			0001	3,784
GC	4,668	46,680,000	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	11/29/2024	CME SNZ2OJLFK8MNNCLQ0F39	07/15/2024	2,473.8000	11/14/2024	2,472.7800	Sale	(47,770,098)	(47,770,098)			0001	10,000
S3	2	931	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ2OJLFK8MNNCLQ0F39	10/15/2024	96.5000	12/09/2024	105.0400	Sale	7,948	7,948			0001	465
HI	375	2,673,485	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	10/30/2024	HKG 213800YTVSXYQN17BW16	09/26/2024	19,484.2000	10/28/2024	19,478.1200	Sale	(16,250,154)	(16,250,154)			0001	7,129
CO	360	360,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	01/31/2025	IPE 549300UF4R84F48NCH34	10/10/2024	78.8700	11/14/2024	81.2300	Sale	848,823	848,823			0001	1,000
HG	231	1,270,500	COMEX Copper	Fixed Annuity Hedge	N/A	Commodity	11/29/2024	CMX LCZ7XYGSLJJHFXXNXD88	10/10/2024	4.4300	11/14/2024	4.9400	Sale	653,398	653,398			0001	5,500
HI	314	2,238,598	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	11/28/2024	HKG 213800YTVSXYQN17BW16	10/31/2024	20,556.0000	11/25/2024	20,554.5500	Sale	(3,239,846)	(3,239,846)			0001	7,129
SI	155	1,782,500	COMEX 5000 SILVER	Fixed Annuity Hedge	N/A	Commodity	11/29/2024	CMX LCZ7XYGSLJJHFXXNXD88	10/10/2024	31.2300	11/14/2024	31.5900	Sale	634,645	634,645			0001	11,500
CL	93	557,070	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	11/30/2024	NYX 549300FUNQE817RRA896	10/10/2024	75.8500	10/10/2024	75.8800	Sale	13,660	13,660			0001	5,990
XB	23	966,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	11/28/2024	NYM 54930080FNDTXFPHWI47	10/10/2024	2.1500	10/10/2024	2.1500	Sale	1,460	1,460			0001	42,000
LA	77	308,000	LME Alum	Fixed Annuity Hedge	N/A	Commodity	11/18/2024	LME 213800NB8G5VRT1DXC91	10/10/2024	2,557.5000	10/10/2024	2,557.5200	Sale	5,672	5,672			0001	4,000
LN	30	231,600	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	11/18/2024	LME 213800NB8G5VRT1DXC91	10/10/2024	17,360.0000	10/10/2024	17,360.2600	Sale	61,230	61,230			0001	7,720
LL	18	37,800	COMEX Lead	Fixed Annuity Hedge	N/A	Commodity	11/18/2024	CMX LCZ7XYGSLJJHFXXNXD88	10/10/2024	2,039.0000	10/10/2024	2,049.2800	Sale	388,546	388,546			0001	2,100
NG	345	882,510	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	11/30/2024	NYX 549300FUNQE817RRA896	10/10/2024	2.6700	10/14/2024	2.6800	Sale	6,240	6,240			0001	2,558
QS	35	134,435	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	11/12/2024	IPE 549300UF4R84F48NCH34	10/10/2024	712.2400	10/10/2024	712.2700	Sale	3,414	3,414			0001	3,841
HO	19	132,430	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	11/28/2024	NYX 549300FUNQE817RRA896	10/10/2024	2.3500	10/10/2024	2.4000	Sale	6,879	6,879			0001	6,970
LX	39	140,400	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	11/18/2024	LME 213800NB8G5VRT1DXC91	10/10/2024	3,078.0000	10/10/2024	3,078.0400	Sale	5,531	5,531			0001	3,600
NQ	2,117	46,997,400	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CME SNZ2OJLFK8MNNCLQ0F39	06/24/2024	19,530.2500	09/16/2024	19,530.4900	Sale	11,141,286	11,141,286			0001	22,200
ES	6,785	99,061,000	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CME SNZ2OJLFK8MNNCLQ0F39	06/14/2024	5,629.7500	09/16/2024	5,629.6400	Sale	(11,068,914)	(11,068,914)			0001	14,600
ES	205	2,993,000	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CME SNZ2OJLFK8MNNCLQ0F39	09/13/2024	5,614.0000	09/16/2024	5,613.9300	Sale	(195,021)	(195,021)			0001	14,600
VG	6,567	24,480,463	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	ERX 529900LN3S50JPU47S06	06/20/2024	4,835.7500	09/16/2024	4,835.2300	Sale	(12,720,052)	(12,720,052)			0001	3,728
MK	1,233	4,665,154	MSCI EmgMkt	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	ICE 549300OF4Z033MV32P92	06/20/2024	1,097.4000	09/16/2024	1,097.5000	Sale	463,598	463,598			0001	3,784
MF	433	1,858,869	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CBT 549300EX04Q2QBFQTQ27	09/16/2024	2,422.4000	09/16/2024	2,421.9300	Sale	(865,348)	(865,348)			0001	4,293
RT	628	4,772,800	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2024	CME SNZ2OJLFK8MNNCLQ0F39	09/16/2024	2,184.8000	09/16/2024	2,185.1700	Sale	1,748,809	1,748,809			0001	7,600
FV	814	1,221,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2024	CBT 549300EX04Q2QBFQTQ27	07/16/2024	107.5700	08/29/2024	106.2800	Sale	(1,570,431)	(1,570,431)			0001	1,500
HI	373	2,659,227	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	09/27/2024	HKG 213800YTVSXYQN17BW16	08/29/2024	17,519.2900	09/26/2024	17,516.6600	Sale	(6,988,663)	(6,988,663)			0001	7,129
DM	259	2,693,600	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CBT 549300EX04Q2QBFQTQ27	09/16/2024	41,427.0000	09/16/2024	41,426.6700	Sale	(882,554)	(882,554)			0001	10,400
JB	1,055	3,222,194	JGB 10 Year	Fixed Annuity Hedge	N/A	Equity/Index	09/12/2024	OSE 353800R1LXR5A7J90K71	06/26/2024	143.5100	09/11/2024	154.8900	Sale	36,679,769	36,679,769			0001	3,054

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
RX	3,947	16,752,200	Euro Bund	Fixed Annuity Hedge	N/A	Interest Rate	09/06/2024	ERX 529900LN3S50JPU47S06	06/21/2024	132.5600	09/03/2024	132.9300	Sale	6,237,660	6,237,660			0001	4,244
TU	1,416	1,699,200	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2024	CBT 549300EX04Q20BFQTQ27	05/28/2024	102.6000	08/29/2024	101.9300	Sale	(1,123,246)	(1,123,246)			0001	1,200
TY	11,917	5,958,500	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2024	CBT 549300EX04Q20BFQTQ27	05/28/2024	108.5800	08/29/2024	108.8300	Sale	1,475,433	1,475,433			0001	500
HI	371	2,644,968	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	08/29/2024	HKG 213800YTVSXYQN17BW16	07/31/2024	17,144.3300	08/27/2024	17,143.1400	Sale	(3,162,831)	(3,162,831)			0001	7,129
NI	4,838	30,476,075	Nikkei 225	Fixed Annuity Hedge	N/A	Equity/Index	09/12/2024	SGX 549300I0650PPXM76X03	06/12/2024	38,918.2500	08/21/2024	38,918.2600	Sale	188,249	188,249			0001	6,299
HI	358	2,552,287	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	07/30/2024	HKG 213800YTVSXYQN17BW16	06/26/2024	17,822.0000	07/29/2024	17,822.2800	Sale	711,029	711,029			0001	7,129
CO	557	57,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	09/30/2024	IPE 549300UF4R84F48NCH34	06/03/2024	78.0200	07/16/2024	79.5500	Sale	854,031	854,031			0001	1,000
GC	3,851	38,510,000	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	07/31/2024	CME SNZ20JLFK8MNNCL0OF39	05/14/2024	2,382.3600	07/15/2024	2,382.2500	Sale	(4,491,723)	(4,491,723)			0001	10,000
HI	368	2,623,580	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	06/27/2024	HKG 213800YTVSXYQN17BW16	05/30/2024	18,351.0000	06/26/2024	18,348.4200	Sale	(6,770,030)	(6,770,030)			0001	7,129
ES	6,484	94,666,400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CME SNZ20JLFK8MNNCL0OF39	03/08/2024	5,437.5000	06/17/2024	5,437.3900	Sale	(10,859,086)	(10,859,086)			0001	14,600
ES	237	3,460,200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CME SNZ20JLFK8MNNCL0OF39	06/14/2024	5,437.7500	06/17/2024	5,437.7100	Sale	(155,465)	(155,465)			0001	14,600
DM	230	2,392,000	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CBT 549300EX04Q20BFQTQ27	06/17/2024	38,605.0000	06/17/2024	38,605.1300	Sale	318,335	318,335			0001	10,400
LN	112	864,640	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	09/16/2024	LME 213800NB8G5VRT1DXC91	07/01/2024	17,308.0000	07/17/2024	17,309.3000	Sale	1,121,676	1,121,676			0001	7,720
CL	400	2,396,000	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	09/30/2024	NYX 549300FUNQE817RRA896	06/27/2024	80.8200	07/17/2024	79.6300	Sale	(2,834,903)	(2,834,903)			0001	5,990
NG	1,432	3,663,056	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	09/30/2024	NYX 549300FUNQE817RRA896	06/18/2024	2.9600	07/17/2024	3.5100	Sale	1,982,360	1,982,360			0001	2,558
HG	259	1,424,500	COMEX Copper	Fixed Annuity Hedge	N/A	Commodity	08/30/2024	CMX LCZ7XYGSLJJUHFXXNXD88	06/21/2024	4.4200	07/17/2024	5.3400	Sale	1,309,340	1,309,340			0001	5,500
LA	320	1,280,000	LME Alum	Fixed Annuity Hedge	N/A	Commodity	09/16/2024	LME 213800NB8G5VRT1DXC91	06/27/2024	2,487.0000	07/17/2024	2,487.0100	Sale	9,365	9,365			0001	4,000
HO	77	536,690	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	09/29/2024	NYX 549300FUNQE817RRA896	06/27/2024	2.5800	07/17/2024	2.1300	Sale	(239,814)	(239,814)			0001	6,970
XB	100	4,200,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	09/29/2024	NYM 549300BGFNDTXFPHWI47	06/27/2024	2.4900	07/17/2024	2.4200	Sale	(285,139)	(285,139)			0001	42,000
SI	173	1,989,500	COMEX 5000 SILVER	Fixed Annuity Hedge	N/A	Commodity	08/30/2024	CMX LCZ7XYGSLJJUHFXXNXD88	06/27/2024	29.2500	07/17/2024	29.3800	Sale	257,962	257,962			0001	11,500
LX	168	604,800	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	09/16/2024	LME 213800NB8G5VRT1DXC91	06/28/2024	2,948.8300	07/17/2024	2,949.3500	Sale	312,323	312,323			0001	3,600
LL	71	149,100	COMEX Lead	Fixed Annuity Hedge	N/A	Commodity	09/16/2024	CMX LCZ7XYGSLJJUHFXXNXD88	06/28/2024	2,218.0000	07/17/2024	2,153.1100	Sale	(9,675,306)	(9,675,306)			0001	2,100
QS	146	560,786	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	09/12/2024	IPE 549300UF4R84F48NCH34	06/27/2024	788.2500	07/17/2024	787.5400	Sale	(395,575)	(395,575)			0001	3,841
CO	41	41,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	11/29/2024	IPE 549300UF4R84F48NCH34	07/17/2024	83.0700	07/17/2024	67.1700	Sale	(652,098)	(652,098)			0001	1,000
NQ	932	20,690,400	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CME SNZ20JLFK8MNNCL0OF39	03/12/2024	19,685.5000	06/17/2024	19,685.4800	Sale	(342,898)	(342,898)			0001	22,200
VG	11,802	43,995,496	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	ERX 529900LN3S50JPU47S06	03/13/2024	4,881.5000	06/18/2024	4,882.0300	Sale	23,385,821	23,385,821			0001	3,728
HG	378	2,079,000	COMEX Copper	Fixed Annuity Hedge	N/A	Commodity	06/28/2024	CMX LCZ7XYGSLJJUHFXXNXD88	04/25/2024	4.5400	06/13/2024	5.3900	Sale	1,770,009	1,770,009			0001	5,500
CL	503	3,012,970	Crude Oil	Fixed Annuity Hedge	N/A	Commodity	07/31/2024	NYX 549300FUNQE817RRA896	04/25/2024	82.7400	06/13/2024	83.9700	Sale	3,694,679	3,694,679			0001	5,990
MF	488	2,094,984	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CBT 549300EX04Q20BFQTQ27	03/15/2024	2,337.5900	06/17/2024	2,337.8600	Sale	583,753	583,753			0001	4,293
RT	609	4,628,400	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2024	CME SNZ20JLFK8MNNCL0OF39	04/22/2024	1,982.3700	06/17/2024	1,982.3300	Sale	(181,750)	(181,750)			0001	7,600
LA	481	1,924,000	LME Alum	Fixed Annuity Hedge	N/A	Commodity	07/15/2024	LME 213800NB8G5VRT1DXC91	04/25/2024	2,585.7500	06/13/2024	2,586.2300	Sale	925,781	925,781			0001	4,000
HO	99	690,030	NY HARBOR ULSD MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	07/30/2024	NYX 549300FUNQE817RRA896	04/26/2024	2.5700	06/13/2024	3.7300	Sale	799,767	799,767			0001	6,970
NI	6,663	41,972,321	Nikkei 225	Fixed Annuity Hedge	N/A	Equity/Index	06/13/2024	SGX 549300I0650PPXM76X03	03/06/2024	39,667.7900	06/12/2024	39,667.8200	Sale	1,261,640	1,261,640			0001	6,299
QS	182	699,062	Low Sulphur Gas/Oil Mar21	Fixed Annuity Hedge	N/A	Commodity	07/11/2024	IPE 549300UF4R84F48NCH34	04/25/2024	786.7500	06/13/2024	787.6100	Sale	602,671	602,671			0001	3,841
LX	266	957,600	LME Zinc	Fixed Annuity Hedge	N/A	Commodity	07/15/2024	LME 213800NB8G5VRT1DXC91	04/25/2024	2,861.6700	06/13/2024	2,861.8000	Sale	131,343	131,343			0001	3,600
NG	2,095	5,359,010	Natural Gas	Fixed Annuity Hedge	N/A	Commodity	07/31/2024	NYX 549300FUNQE817RRA896	04/25/2024	2.3400	06/13/2024	3.0700	Sale	3,913,982	3,913,982			0001	2,558
MK	1,137	4,301,930	MSCI EmgMkt	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	ICE 5493000F4ZC033MV32P92	03/14/2024	1,049.6400	06/17/2024	1,049.3900	Sale	(1,069,743)	(1,069,743)			0001	3,784
LL	107	224,700	COMEX Lead	Fixed Annuity Hedge	N/A	Commodity	07/15/2024	CMX LCZ7XYGSLJJUHFXXNXD88	05/02/2024	2,177.7000	06/13/2024	2,113.7800	Sale	(14,362,710)	(14,362,710)			0001	2,100
XB	124	5,208,000	RBOB GASOLINE MAR21 FUTURE	Fixed Annuity Hedge	N/A	Commodity	07/30/2024	NYM 549300BGFNDTXFPHWI47	04/25/2024	2.6900	06/13/2024	2.8800	Sale	1,012,172	1,012,172			0001	42,000
SI	254	2,921,000	COMEX 5000 SILVER	Fixed Annuity Hedge	N/A	Commodity	06/28/2024	CMX LCZ7XYGSLJJUHFXXNXD88	04/25/2024	29.0700	06/13/2024	29.4600	Sale	1,142,370	1,142,370			0001	11,500
LN	150	1,158,000	LME Nickel	Fixed Annuity Hedge	N/A	Commodity	07/15/2024	LME 213800NB8G5VRT1DXC91	05/03/2024	19,119.8300	06/13/2024	19,125.0500	Sale	6,047,570	6,047,570			0001	7,720
FV	727	1,090,500	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	07/03/2024	CBT 549300EX04Q20BFQTQ27	03/11/2024	105.2600	05/30/2024	107.0600	Sale	1,958,737	1,958,737			0001	1,500
HI	381	2,716,261	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	05/30/2024	HKG 213800YTVSXYQN17BW16	04/30/2024	19,727.0000	05/30/2024	19,724.5100	Sale	(6,768,004)	(6,768,004)			0001	7,129
TU	1,340	1,608,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/28/2024	CBT 549300EX04Q20BFQTQ27	02/27/2024	101.4400	05/30/2024	102.3500	Sale	1,468,888	1,468,888			0001	1,200
TY	2,858	1,429,000	10yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/28/2024	CBT 549300EX04Q20BFQTQ27	02/26/2024	110.0300	05/30/2024	113.0400	Sale	4,303,912	4,303,912			0001	500
GC	3,989	39,890,000	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	05/31/2024	CME SNZ20JLFK8MNNCL0OF39	03/12/2024	2,184.0000	05/14/2024	2,183.4500	Sale	(21,804,502)	(21,804,502)			0001	10,000
DR	74	155,400	DJ Real Estate	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CBT 549300EX04Q20BFQTQ27	03/14/2024	340.4000	05/09/2024	340.8800	Sale	75,208	75,208			0001	2,100
HI	360	2,566,546	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	04/29/2024	HKG 213800YTVSXYQN17BW16	03/28/2024	16,472.2500	04/29/2024	16,470.1600	Sale	(5,370,071)	(5,370,071)			0001	7,129

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
HI	362	2,580,804	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	03/28/2024	HKG 213800YTVSXYQN17BW16	02/29/2024	16,403.4300	03/26/2024	16,403.1500	Sale	(723,070)	(723,070)			0001	7,129
GC	2,982	29,820,000	Gold 100 OZ	Fixed Annuity Hedge	N/A	Commodity	04/26/2024	CME SNZ20JLFK8MNNCLQ0F39	01/12/2024	2,072.5300	03/13/2024	2,072.6300	Sale	2,839,240	2,839,240			0001	10,000
HI	339	2,416,831	Hang Seng Big	Fixed Annuity Hedge	N/A	Equity/Index	02/28/2024	HKG 213800YTVSXYQN17BW16	01/31/2024	15,707.0000	02/27/2024	15,708.0200	Sale	2,468,669	2,468,669			0001	7,129
JB	1,646	5,027,233	JGB 10 Year	Fixed Annuity Hedge	N/A	Equity/Index Interest	06/13/2024	OSE 353800R1LXR5A7J9QK71	03/11/2024	145.3900	04/22/2024	141.2900	Sale	(20,628,164)	(20,628,164)			0001	3,054
RX	4,690	19,905,705	Euro Bund	Fixed Annuity Hedge	N/A	Rate	06/06/2024	ERX 529900LN3S50JPU47S06	03/04/2024	132.3800	04/19/2024	132.2600	Sale	(2,316,307)	(2,316,307)			0001	4,244
CO	239	239,000	Brent Crude	Fixed Annuity Hedge	N/A	Commodity	07/31/2024	IPE 549300UF4R84F48NCH34	04/25/2024	87.7700	05/14/2024	92.3000	Sale	1,084,243	1,084,243			0001	1,000
1539999999. Subtotal - Long Futures - Hedging Other														(63,520,232)	(63,520,232)			XXX	XXX
1579999999. Subtotal - Long Futures														(63,520,232)	(63,520,232)			XXX	XXX
ES	25	365,000	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2025	CME SNZ20JLFK8MNNCLQ0F39	12/18/2024	5,949.4500	12/20/2024	5,941.4500	Closing Purchase	(2,919,156)	(2,919,156)			0001	14,600
S3	641	298,225	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2025	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.0400	12/26/2024	101.6400	Closing Purchase	1,669,879	1,669,879			0001	465
UX	20	58,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2025	VIX 254900O9GJPIWCP8RH13	12/06/2024	17.3000	12/06/2024	11.1800	Closing Purchase	(354,730)	(354,730)			0001	2,900
S3	96	44,664	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2026	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.4600	12/26/2024	133.6300	Closing Purchase	1,660,137	1,660,137			0001	465
S3	84	39,081	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/15/2027	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.5400	12/26/2024	122.2900	Closing Purchase	1,006,347	1,006,347			0001	465
S3	82	38,151	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/16/2026	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.5400	12/26/2024	121.2200	Closing Purchase	941,731	941,731			0001	465
S3	476	221,459	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/18/2025	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	95.8400	12/26/2024	107.0800	Closing Purchase	2,489,677	2,489,677			0001	465
S3	163	75,836	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/17/2025	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	95.9700	12/26/2024	126.9700	Closing Purchase	2,351,332	2,351,332			0001	465
S3	79	36,755	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/16/2027	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.5600	12/26/2024	130.8900	Closing Purchase	1,261,943	1,261,943			0001	465
S3	103	47,921	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/18/2026	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.3700	12/26/2024	136.5000	Closing Purchase	1,923,225	1,923,225			0001	465
S3	79	36,755	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/15/2027	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.5500	12/26/2024	118.1700	Closing Purchase	794,563	794,563			0001	465
S3	91	42,338	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2028	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.5200	12/26/2024	114.7200	Closing Purchase	770,798	770,798			0001	465
S3	88	40,942	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/16/2026	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.1500	12/26/2024	127.8300	Closing Purchase	1,297,301	1,297,301			0001	465
S3	79	36,755	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/17/2027	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.5500	12/26/2024	118.9700	Closing Purchase	823,844	823,844			0001	465
S3	118	54,900	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/17/2025	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.1900	12/26/2024	133.8800	Closing Purchase	2,069,068	2,069,068			0001	465
S3	63	29,311	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2028	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.4300	12/26/2024	119.2700	Closing Purchase	669,675	669,675			0001	465
S3	85	39,546	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2028	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.4900	12/26/2024	115.5400	Closing Purchase	753,199	753,199			0001	465
S3	84	39,081	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2028	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	96.4600	12/19/2024	113.3500	Closing Purchase	659,884	659,884			0001	465
S3	46	21,402	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/21/2029	CME SNZ20JLFK8MNNCLQ0F39	07/26/2024	95.9300	12/19/2024	127.5000	Closing Purchase	675,693	675,693			0001	465
S3	38	17,680	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2029	CME SNZ20JLFK8MNNCLQ0F39	07/26/2024	95.9200	12/26/2024	125.8700	Closing Purchase	529,640	529,640			0001	465
S3	14	6,514	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2029	CME SNZ20JLFK8MNNCLQ0F39	12/09/2024	95.9000	12/19/2024	160.1100	Closing Purchase	418,279	418,279			0001	465
TU	29	34,800	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	02/28/2025	CBT 549300EX04Q20BFQTQ27	12/09/2024	102.6900	12/19/2024	103.4600	Closing Purchase	26,909	26,909			0001	1,200
TU	131	157,200	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	03/28/2024	CBT 549300EX04Q20BFQTQ27	01/26/2024	101.8000	02/26/2024	101.9700	Closing Purchase	26,556	26,556			0001	1,200
ES	162	2,365,200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	03/11/2024	5,129.0000	03/11/2024	5,128.9700	Closing Purchase	(72,252)	(72,252)			0001	14,600
DM	92	956,800	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBT 549300EX04Q20BFQTQ27	03/11/2024	38,756.0000	03/11/2024	38,755.9300	Closing Purchase	(68,035)	(68,035)			0001	10,400
NQ	51	1,132,200	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	03/11/2024	18,046.7500	03/11/2024	18,046.4000	Closing Purchase	(398,012)	(398,012)			0001	22,200
ES	2,730	39,858,000	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	01/19/2024	5,129.0000	03/11/2024	5,128.9800	Closing Purchase	(968,620)	(968,620)			0001	14,600
S3	1,124	522,941	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	12/18/2024	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	94.8500	12/18/2024	100.3600	Closing Purchase	2,878,468	2,878,468			0001	465
S3	1,133	527,128	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2024	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	94.9200	09/18/2024	94.8200	Closing Purchase	(51,650)	(51,650)			0001	465
S3	1,515	704,854	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	06/20/2024	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	94.6800	06/20/2024	93.6000	Closing Purchase	(759,255)	(759,255)			0001	465
S3	1,168	543,412	3M SOFR	Fixed Annuity Hedge	N/A	Equity/Index	03/19/2024	CME SNZ20JLFK8MNNCLQ0F39	01/26/2024	94.6400	03/20/2024	93.2900	Closing Purchase	(733,537)	(733,537)			0001	465
RT	192	1,459,200	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CME SNZ20JLFK8MNNCLQ0F39	03/11/2024	2,084.6000	03/11/2024	2,084.7100	Closing Purchase	167,514	167,514			0001	7,600
MF	54	231,822	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	CBT 549300EX04Q20BFQTQ27	03/11/2024	2,330.0000	03/11/2024	2,329.7400	Closing Purchase	(59,904)	(59,904)			0001	4,293
UX	30	87,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	03/20/2024	VIX 254900O9GJPIWCP8RH13	01/10/2024	15.4000	01/10/2024	16.6200	Closing Purchase	106,140	106,140			0001	2,900
NQ	59	1,309,800	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	21,795.7500	12/16/2024	21,795.6000	Closing Purchase	(190,295)	(190,295)			0001	22,200
ES	121	1,766,600	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	6,055.5000	12/16/2024	6,055.0600	Closing Purchase	(783,099)	(783,099)			0001	14,600
DM	171	1,778,400	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CBT 549300EX04Q20BFQTQ27	12/16/2024	43,866.0000	12/16/2024	43,870.9500	Closing Purchase	8,802,678	8,802,678			0001	10,400
ES	2,412	35,215,200	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQ0F39	09/19/2024	6,055.5000	12/16/2024	6,055.0500	Closing Purchase	(15,900,874)	(15,900,874)			0001	14,600
VG	157	585,265	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	ERX 529900LN3S50JPU47S06	12/16/2024	4,957.5000	12/16/2024	4,956.5100	Closing Purchase	(579,286)	(579,286)			0001	3,728
MF	62	266,166	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CBT 549300EX04Q20BFQTQ27	12/16/2024	2,322.9000	12/16/2024	2,323.8800	Closing Purchase	260,712	260,712			0001	4,293
RT	216	1,641,600	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	12/20/2024	CME SNZ20JLFK8MNNCLQ0F39	12/16/2024	2,349.7000	12/16/2024	2,348.9200	Closing Purchase	(1,288,634)	(1,288,634)			0001	7,600
FV	6	9,000	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT 549300EX04Q20BFQTQ27	11/25/2024	107.0300	11/25/2024	107.5700	Closing Purchase	4,891	4,891			0001	1,500
TU	715	858,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	12/31/2024	CBT 549300EX04Q20BFQTQ27	09/10/2024	104.4500	11/25/2024	104.4600	Closing Purchase	5,085	5,085			0001	1,200
UX	35	101,500	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	10/16/2024	VIX 254900O9GJPIWCP8RH13	10/08/2024	21.4000	10/08/2024	22.6900	Closing Purchase	131,080	131,080			0001	2,900
NQ	140	3,108,000	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CME SNZ20JLFK8MNNCLQ0F39	09/16/2024	19,530.2500	09/16/2024	19,530.8300	Closing Purchase	1,798,676	1,798,676			0001	22,200
ES	3,214	46,924,400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CME SNZ20JLFK8MNNCLQ0F39	07/02/2024	5,629.7500	09/16/2024	5,629.6700	Closing Purchase	(3,574,550)	(3,574,550)			0001	14,600

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ES	99	1,445,400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CME SNZ20JLFK8MNNCLQ0F39	09/16/2024	5,629.7500	09/16/2024	5,629.6900	Closing Purchase	(84,275)	(84,275)			0001	14,600
VG	318	1,185,440	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	ERX 529900LN3S50JPU47S06	09/16/2024	4,835.7500	09/16/2024	4,835.7700	Closing Purchase	20,589	20,589			0001	3,728
MF	87	373,491	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CBT 549300EX04Q20BFQTQ27	09/16/2024	2,422.4000	09/16/2024	2,421.7000	Closing Purchase	(261,728)	(261,728)			0001	4,293
RT	343	2,606,800	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2024	CME SNZ20JLFK8MNNCLQ0F39	09/16/2024	2,184.8000	09/16/2024	2,184.6400	Closing Purchase	(427,316)	(427,316)			0001	7,600
UX	35	101,500	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	09/18/2024	VIX 254900O9GJPIWCP8RH13	07/25/2024	16.9000	09/13/2024	17.7000	Closing Purchase	80,924	80,924			0001	2,900
DM	195	2,028,000	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	09/20/2024	CBT 549300EX04Q20BFQTQ27	09/16/2024	41,427.0000	09/16/2024	41,426.8100	Closing Purchase	(390,414)	(390,414)			0001	10,400
FV	3	4,500	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2024	CBT 549300EX04Q20BFQTQ27	08/26/2024	109.1500	08/29/2024	107.6600	Closing Purchase	(6,705)	(6,705)			0001	1,500
TU	287	344,400	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	09/30/2024	CBT 549300EX04Q20BFQTQ27	07/16/2024	103.3100	08/29/2024	103.0100	Closing Purchase	(103,965)	(103,965)			0001	1,200
UX	45	130,500	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	08/21/2024	VIX 254900O9GJPIWCP8RH13	07/25/2024	15.9000	08/14/2024	16.6100	Closing Purchase	92,224	92,224			0001	2,900
ES	3,064	44,734,400	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CME SNZ20JLFK8MNNCLQ0F39	04/17/2024	5,437.5000	06/17/2024	5,437.4300	Closing Purchase	(3,230,380)	(3,230,380)			0001	14,600
ES	128	1,868,800	S&P 500 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CME SNZ20JLFK8MNNCLQ0F39	06/17/2024	5,437.5000	06/17/2024	5,437.4800	Closing Purchase	(31,213)	(31,213)			0001	14,600
VG	257	958,045	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	ERX 529900LN3S50JPU47S06	06/17/2024	4,881.5000	06/17/2024	4,881.7900	Closing Purchase	277,694	277,694			0001	3,728
DM	142	1,476,800	DJIA Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CBT 549300EX04Q20BFQTQ27	06/17/2024	38,605.0000	06/17/2024	38,605.1000	Closing Purchase	142,615	142,615			0001	10,400
UX	50	145,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	06/19/2024	VIX 254900O9GJPIWCP8RH13	02/14/2024	13.7000	06/03/2024	15.7900	Closing Purchase	303,000	303,000			0001	2,900
NQ	368	8,169,600	Nasdaq 100 E-Mini	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CME SNZ20JLFK8MNNCLQ0F39	06/17/2024	19,685.5000	06/17/2024	19,685.4900	Closing Purchase	(85,775)	(85,775)			0001	22,200
RT	246	1,869,600	E-Mini Russell 2000	Fixed Annuity Hedge	N/A	Equity/Index	06/17/2024	CME SNZ20JLFK8MNNCLQ0F39	06/17/2024	2,008.0000	06/17/2024	2,008.0300	Closing Purchase	47,256	47,256			0001	7,600
MF	76	326,268	MSCI EAFE	Fixed Annuity Hedge	N/A	Equity/Index	06/21/2024	CBT 549300EX04Q20BFQTQ27	06/17/2024	2,308.2000	06/17/2024	2,308.6300	Closing Purchase	139,469	139,469			0001	4,293
TU	145	174,000	2yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	06/28/2024	CBT 549300EX04Q20BFQTQ27	05/24/2024	101.4400	05/30/2024	102.2800	Closing Purchase	145,589	145,589			0001	1,200
FV	3	4,500	5yr Treasury	Fixed Annuity Hedge	N/A	Interest Rate	07/03/2024	CBT 549300EX04Q20BFQTQ27	05/30/2024	105.2600	05/30/2024	106.0700	Closing Purchase	3,622	3,622			0001	1,500
UX	50	145,000	Volatility Index	Fixed Annuity Hedge	N/A	Equity/Index	05/22/2024	VIX 254900O9GJPIWCP8RH13	04/22/2024	16.8000	05/13/2024	17.1000	Closing Purchase	42,849	42,849			0001	2,900
VG	144	536,803	Eurostoxx 50 Big	Fixed Annuity Hedge	N/A	Equity/Index	03/15/2024	ERX 529900LN3S50JPU47S06	03/11/2024	4,937.7500	03/11/2024	4,938.7600	Closing Purchase	540,553	540,553			0001	3,728
1609999999. Subtotal - Short Futures - Hedging Other														5,487,649	5,487,649			XXX	XXX
1649999999. Subtotal - Short Futures														5,487,649	5,487,649			XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																		XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																		XXX	XXX
1709999999. Subtotal - Hedging Other														(58,032,583)	(58,032,583)			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other																		XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														(58,032,583)	(58,032,583)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Hedges the equity risk of fixed income annuity products.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		90,665,116	(11,360,675)	90,665,116	90,665,116	(11,360,675)	90,665,116	79,808,895	79,808,895
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	681,775,000		298,669,354	(7,793,741)		667,846,993	(25,574,829)		65,754,596	
BANK OF MONTREAL 549300047C63MPGNXE075	Y	Y	29,200,000		21,271,670	(7,583)		23,402,354	(7,583)		6,991,898	
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Y	Y	497,980,270		481,033,268	(135,721,176)		916,784,584	(212,536,865)	206,267,450	70,545,751	
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Y	Y	862,244,907		791,099,478	(195,901,550)		1,068,823,650	(249,980,448)		127,495,833	
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	Y	Y	293,150,000		203,307,872	(5,166,293)		291,049,991	(5,187,015)		29,605,595	
CITIBANK NA E57ODZWZ7FF32TWEFA76	Y	Y	287,450,000		265,605,828	(22,475,903)		311,750,953	(39,277,703)		318,175,910	273,855,835
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Y	Y	51,290,000		60,740,963	(16,715,622)		69,407,167	(42,453,534)		185,314,776	178,050,116
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Y	Y			197,654,014	(287,713,881)		201,424,456	(351,664,261)		94,404,103	4,344,235
GOLDMAN SACHS GROUP INC/THE KD3XUN7C6T14HNAYLU02	Y	Y	9,070,000		25,077,006	(6,966,670)	9,040,336	26,378,152	(12,245,092)	5,063,060	13,244,055	13,244,055
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	21,360,000		20,956,232			21,158,250			365,159	
HSBC BANK PLC MP6I5ZYZBEU3UXPYFY54	Y	Y	291,330,000		141,748,508			284,477,746			31,446,130	
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Y	Y	87,050,000		85,473,417	(18,269,183)		98,917,393	(18,790,580)		20,185,324	339,558
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Y	Y							(508,736)		173,758	173,758
MIZUHO CAPITAL MARKETS LLC 0V6WI8S6QX2D1J857QP30	Y	Y	21,080,000		66,322,023	(11,213,971)	34,028,052	71,403,857	(53,882,681)		36,989,608	36,989,608
MORGAN STANLEY IGJSJL3JD5P3016NJZ34	Y	Y	361,110,000		343,581,281	(78,820,089)		378,103,582	(80,836,681)		147,576,868	51,228,060
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Y	Y	38,430,000									
Natixis NA KX1WK48MPD4Y2NCUIZ63	Y	Y	6,770,000		2,733,651	(135,741)		4,027,390	(135,741)		718,788	
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Y	Y	287,860,000		274,872,887	(142,849,627)		430,000,876	(154,614,760)		38,360,545	
SOCIETE GENERALE SA O2RNE8IBXP4ROTD8PU41	Y	Y	1,369,166,288		1,249,266,306	(67,858,572)		1,386,136,309	(77,917,021)		49,328,046	
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Y	Y	226,379,000		103,824,792	(907,441)		223,212,564	(907,441)		8,142,744	
UBS AG 549300SZJ9VS8SGXAN81	Y	Y	80,580,000		64,815,730	(853,758)		82,888,622	(853,758)	1,454,864	6,481,897	
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Y	Y	54,170,000		55,727,884	(12,327,146)		62,977,540	(12,327,146)		15,079,127	4,309,865
0299999999. Total NAIC 1 Designation			5,557,445,465		4,753,782,161	(1,011,697,948)	43,068,388	6,620,172,430	(1,339,701,876)	212,785,373	1,266,380,511	562,535,091
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					1,178,120	(7,035,434)		33,736,560	(224,162,341)		104,039,903	98,182,588
0999999999 - Gross Totals			5,557,445,465		4,845,625,397	(1,030,094,056)	133,733,504	6,744,574,105	(1,575,224,892)	303,450,489	1,450,229,309	740,526,574
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					4,845,625,397	(1,030,094,056)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	170,000	170,000	170,000		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	760,000	760,000	760,000		V
DEUTSCHE BANK AG 7LTWFZYICNSX8D621K86	Cash		Cash	139,940,000	139,940,000	139,940,000		V
MERRILL LYNCH INTERNATIONAL GGDZP1UYGU9STUHRDP48	Cash		Cash	550,000	550,000	550,000		V
MIZUHO MARKETS AMERICAS LLC 549300Y6K4T3OBM4LN29	Cash		Cash	3,220,000	3,220,000	3,220,000		V
CHICAGO MERCANTILE EXCHANGE (Morgan Stanley) I7331LVCZKQKX5T7XV54	Cash		Cash	434,752,651	434,752,651	434,752,651		IV
0199999999 - Total				579,392,651	579,392,651	579,392,651	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		Cash	681,775,000	681,775,000	XXX		V
BANK OF MONTREAL 549300047C63MPGNXE075	Cash		Cash	29,200,000	29,200,000	XXX		V
BARCLAYS PLC G5GSEF7VJP5I7OUK5573	Cash		Cash	501,170,270	501,170,270	XXX		V
BNP PARIBAS SA ROMUWSFPU8MPRO8K5P83	Cash		Cash	862,244,907	862,244,907	XXX		V
CANADIAN IMPERIAL BANK OF COMM 2IGI19DL770XOHC3ZE78	Cash		Cash	298,100,000	298,100,000	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash		Cash	287,450,000	287,450,000	XXX		V
CREDIT AGRICOLE SA 969500TJ5KRTCJQWXH05	Cash		Cash	51,290,000	51,290,000	XXX		V
GOLDMAN SACHS GROUP INC/THE KD3XUN7O6T14HNAYLU02	Cash		Cash	9,070,000	9,070,000	XXX		V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Cash		Cash	21,360,000	21,360,000	XXX		V
HSBC BANK PLC 1IE8VN3OJCEQV1H4R804	Cash		Cash	292,550,000	292,550,000	XXX		V
JPMORGAN CHASE 8I5DZWZKVSZI1NUHU748	Cash		Cash	94,360,000	94,360,000	XXX		V
MIZUHO CAPITAL MARKETS LLC 0V6IW8S6QX2D1J8570P30	Cash		Cash	21,080,000	21,080,000	XXX		V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Cash		Cash	384,040,000	384,040,000	XXX		V
Morgan Stanley International 4PQUHN3JPFGFNF3BB653	Cash		Cash	39,330,000	39,330,000	XXX		V
Natixis NA KX1WK48MPD4Y2NCUIZ63	Cash		Cash	7,000,000	7,000,000	XXX		V
ROYAL BK CANADA ES7IP3U3RHIGC71XBU11	Cash		Cash	287,860,000	287,860,000	XXX		V
SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	Cash		Cash	1,374,535,025	1,374,535,025	XXX		V
SUNTRUST BANKS INC IYDOJBGJWY9T8XKCSX06	Cash		Cash	226,379,000	226,379,000	XXX		V
UBS AG 549300SZJ9VS8SGXAN81	Cash		Cash	80,580,000	80,580,000	XXX		V
WELLS FARGO & COMPANY KB1H1DSPRFMYMCUFXT09	Cash		Cash	54,170,000	54,170,000	XXX		V
0299999999 - Total				5,603,544,202	5,603,544,202	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Citibank, N.A.	Tampa, FL		4.300	66,414,362		902,815,600	XXX
Citibank, N.A.	Tampa, FL	C				113,545,314	XXX
Federal Home Loan Bank	Des Moines, IA					2,029,949	XXX
JPMorgan Chase Bank, N.A.	New York, NY		4.200	12,564,868		76,909,002	XXX
Wells Fargo Bank, N.A.	Minneapolis, MN		4.300	978,180		39,511,603	XXX
The Bank of New York Mellon	New York, NY		4.300	11,587,749		780,370,009	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			134	XXX
0199999. Totals - Open Depositories		XXX	XXX	91,545,160		1,915,181,612	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	91,545,160		1,915,181,612	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	91,545,160		1,915,181,612	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1.	January	2,053,281,288	4.	April	1,300,837,465	7.	July	1,345,892,748	10.	October	1,878,591,182
2.	February	1,427,062,798	5.	May	1,860,600,902	8.	August	1,990,641,692	11.	November	1,772,448,944
3.	March	3,832,335,602	6.	June	1,559,147,295	9.	September	3,383,672,912	12.	December	1,915,181,612

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	JPMorgan Chase & Co Senior Unsecured		11/27/2024	3.125	01/23/2025	599,372	8,229	(5,487)
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						599,372	8,229	(5,487)
	Alternative Loan Trust 2005-J1 CWALT 2005-J11 4A1		02/01/2023	5.000	02/28/2023	75,672	862	10,829
	Credit Suisse First Boston Mor CSFB 2005-11 5X		01/31/2023	5.250	01/31/2043	10		6,719
	CSMC Mortgage-Backed Trust 200 CSMC 2007-5 5A4		05/01/2024	0.000	05/30/2044	4		5,712
	MASTR Alternative Loan Trust 2 MALT 2003-5 15AX		12/02/2024	5.000	12/31/2044	13		115
	RALI Series 2002-QS13 Trust RALI 2002-QS13 A8		01/31/2023	8.100	01/31/2043	1		
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						75,700	862	23,375
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						675,072	9,091	17,888
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						599,372	8,229	(5,487)
2429999999. Total - Residential Mortgage-Backed Securities						75,700	862	23,375
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						675,072	9,091	17,888
	Bank of New York Mellon Corp/T BNY CASH RESERVE SWEEP ACCOUNT		06/09/2023	4.170		21,556,180		274,016
	CTI DOLLARS ON DEPOSIT CITI CASH RESERVE SWEEP ACCOUN			4.170				12,897,359
8109999999. Subtotal - Sweep Accounts						21,556,180		13,171,375
857492-55-7	STATE ST INST TR PL MM-INV STATE ST TR PL MM-INST SAJXX		12/27/2024	4.170		1,519,643,038		25,294,241
09248U-71-8	BLACKROCK LIQUIDITY FUNDS FEDF BLACKROCK LIQUIDITY FUNDS TFND		12/31/2024	4.170		1,857,497,413		85,296,110
31607A-88-5	FIDELITY INVESTMENT TREASURY FIDELITY INVESTMENT TREASURY		12/31/2024	4.170		315,509,570		34,128,541
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE GOLDMAN SACHS FIN SQ GOVT - FG		12/26/2024	4.410		6,540,399		638,840
38141W-32-3	GLDMN SCHS FS TRSRY OBL FST GLDMN SCHS FS TRSRY OBL FST		12/31/2024	4.170		315,509,570		32,676,235
4812C2-73-4	JP MORGAN US TREASURY PLUS JPMORGAN US TREAS PL MMF - IJT		12/31/2024	4.170		272,236,193		20,591,052
60934N-50-0	FEDERATED HERMES TREASURY OBLI FED HERM TREASURY OBLIGATIONS			4.170				825,639
61747C-58-2	MORGAN STANLEY INSTITUTIONAL L MONEY MARKET FUND		12/31/2024	4.170		272,236,193		21,032,132
825252-40-6	Invesco Treasury Portfolio INVESCO TREASURY-INST		12/31/2024	4.170		1,897,368,376		86,604,734
857492-70-6	STATE STREET INSTITUTIONAL US STATE ST INST USGOV MM - GVMXX		12/31/2024	4.170		37,287,953		1,121,535
857492-86-2	STATE ST INST TR PL MM PREM STATE ST INST TR PL MM PREM		12/31/2024	4.170		315,509,570		69,464,199
8309999999. Subtotal - All Other Money Market Mutual Funds						6,809,338,274		377,673,258
8609999999 - Total Cash Equivalents						6,831,569,526	9,091	390,862,521

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 75,672	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$ 599,372	1G ..$
1B	2A ...$	2B ..$	2C ..$
1C	3A ...$	3B ..$	3C ..$
1D	4A ...$	4B ..$	4C ..$
1E	5A ...$	5B ..$	5C ..$
1F	6 .....$ 28		

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	State deposit			115,498	99,224
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	B	State deposit			444,591	369,712
9. District of Columbia DC						
10. Florida FL	B	State deposit			1,624,933	1,499,099
11. Georgia GA	B	State deposit			466,320	401,462
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN	B	State deposit			413,824	478,640
16. Iowa IA	C	For benefit of all policyholders	10,000,000	10,000,000		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO	B	State deposit			860,717	598,659
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	State deposit			493,191	443,079
30. New Hampshire NH	B	State deposit			378,978	325,577
31. New Jersey NJ						
32. New Mexico NM	B	State deposit			666,167	534,989
33. New York NY						
34. North Carolina NC	B	State deposit			2,783,319	2,624,235
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	State deposit			1,564,323	1,506,589
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	10,000,000	10,000,000	9,811,861	8,881,265
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Analysis of Increase in Reserves During The Year 7.1
Analysis of Operations By Lines of Business 6
Asset Valuation Reserve Default Component 30
Asset Valuation Reserve Equity 33
Asset Valuation Reserve Replications (Synthetic) Assets 36
Asset Valuation Reserve 29
Assets 2
Cash Flow 5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts 9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense 10
Exhibit 2 - General Expenses 11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes) 11
Exhibit 4 - Dividends or Refunds 11
Exhibit 5 - Aggregate Reserve for Life Contracts 12
Exhibit 5 - Interrogatories 13
Exhibit 5A - Changes in Bases of Valuation During The Year 13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts 14
Exhibit 7 - Deposit-Type Contracts 15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1 16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2 17
Exhibit of Capital Gains (Losses) 8
Exhibit of Life Insurance 25
Exhibit of Net Investment Income 8
Exhibit of Nonadmitted Assets 18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values 27
Five-Year Historical Data 22
Form for Calculating the Interest Maintenance Reserve (IMR) 28
General Interrogatories 20
Jurat Page 1
Liabilities, Surplus and Other Funds 3
Life Insurance (State Page) 24
Notes To Financial Statements 19
Overflow Page For Write-ins 57
Schedule A - Part 1 ..... E01
Schedule A - Part 2 ..... E02
Schedule A - Part 3 ..... E03
Schedule A - Verification Between Years SI02
Schedule B - Part 1 ..... E04
Schedule B - Part 2 ..... E05
Schedule B - Part 3 ..... E06
Schedule B - Verification Between Years SI02
Schedule BA - Part 1 ..... E07
Schedule BA - Part 2 ..... E08
Schedule BA - Part 3 ..... E09
Schedule BA - Verification Between Years SI03
Schedule D - Part 1 ..... E10
Schedule D - Part 1A - Section 1 ..... SI05
Schedule D - Part 1A - Section 2 ..... SI08
Schedule D - Part 2 - Section 1 ..... E11
Schedule D - Part 2 - Section 2 ..... E12
Schedule D - Part 3 ..... E13
Schedule D - Part 4 ..... E14
Schedule D - Part 5 ..... E15
Schedule D - Part 6 - Section 1 ..... E16
Schedule D - Part 6 - Section 2 ..... E16
Schedule D - Summary By Country SI04
Schedule D - Verification Between Years SI03
Schedule DA - Part 1 ..... E17
Schedule DA - Verification Between Years SI10

ANNUAL STATEMENT BLANK (Continued)

Schedule DB - Part A - Section 1 ..... E18
Schedule DB - Part A - Section 2 ..... E19
Schedule DB - Part A - Verification Between Years SI11
Schedule DB - Part B - Section 1 ..... E20
Schedule DB - Part B - Section 2 ..... E21
Schedule DB - Part B - Verification Between Years SI11
Schedule DB - Part C - Section 1 ..... SI12
Schedule DB - Part C - Section 2 ..... SI13
Schedule DB - Part D - Section 1 ..... E22
Schedule DB - Part D - Section 2 ..... E23
Schedule DB - Part E E24
Schedule DB - Verification SI14
Schedule DL - Part 1 ..... E25
Schedule DL - Part 2 ..... E26
Schedule E - Part 1 - Cash E27
Schedule E - Part 2 - Cash Equivalents E28
Schedule E - Part 2 - Verification Between Years SI15
Schedule E - Part 3 - Special Deposits E29
Schedule F 37
Schedule H - Accident and Health Exhibit - Part 1 38
Schedule H - Part 2, Part 3 and Part 4 39
Schedule H - Part 5 - Health Claims 40
Schedule S - Part 1 - Section 1 41
Schedule S - Part 1 - Section 2 42
Schedule S - Part 2 43
Schedule S - Part 3 - Section 1 44
Schedule S - Part 3 - Section 2 45
Schedule S - Part 4 46
Schedule S - Part 5 47
Schedule S - Part 6 48
Schedule S - Part 7 49
Schedule T - Part 2 Interstate Compact 51
Schedule T - Premiums and Annuity Considerations 50
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group 52
Schedule Y - Part 1A - Detail of Insurance Holding Company System 53
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates 54
Schedule Y - Part 3 - Ultimate Controlling Party and Listing of Other U.S. Insurance Groups or Entities Under That Ultimate Controlling Party's Control 55
Summary Investment Schedule SI01
Summary of Operations 4
Supplemental Exhibits and Schedules Interrogatories 56